

QUARTERLY STATEMENT

OF THE

Athene Annuity and Life Company

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
MARCH 31, 2026**

☐ LIFE, ACCIDENT AND HEALTH

☐ FRATERNAL BENEFIT SOCIETIES

2026



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2026
OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity and Life Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.athene.com

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

OFFICERS

Chief Executive Officer Grant Kvalheim Controller Denise Ingram Martin

Co-President, Chief Operating Officer Michael Stephen Downing Secretary Blaine Thomas Doerrfeld

OTHER

Sean Christopher Brennan, Co-President, Chief Commercial Officer Kristi Kaye Burma, Executive Vice President Randall William Epright, Executive Vice President

Tyler Dean Goode, Senior Vice President Meha Jain, Senior Vice President, Treasurer Shailendra P Panchal, Senior Vice President

DIRECTORS OR TRUSTEES

Sean Christopher Brennan Michael Stephen Downing Randall William Epright

Mitra Hormozi Grant Kvalheim Lawrence John Ruisi

Francis Patrick Sabatini Hope Scheffler Taltz Louis-Jacques Yves Tanguy

State of Iowa SS

County of Dallas

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

Michael Stephen Downing Co-President, Chief Operating Officer

Denise Ingram Martin Controller

Blaine Thomas Doerrfeld Secretary

Subscribed and sworn to before me this 13 day of May, 2026

Stephanie Kidder Finance Operations Coordinator 03/15/2029

a. Is this an original filing? Yes [X] No []

b. If no,

1. State the amendment number.....

2. Date filed

3. Number of pages attached.....



STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	162,539,836,886		162,539,836,886	158,852,395,199
2. Stocks:				
2.1 Preferred stocks	1,356,525,412		1,356,525,412	1,450,140,021
2.2 Common stocks	1,820,826,050	42,634	1,820,783,416	1,594,348,927
3. Mortgage loans on real estate:				
3.1 First liens	85,430,719,020		85,430,719,020	84,664,838,463
3.2 Other than first liens.....	2,054,327,763		2,054,327,763	1,973,689,067
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)	233,203,223		233,203,223	219,236,449
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$ 1,784,133,356), cash equivalents (\$ 10,685,486,244) and short-term investments (\$ 8,442,631)	12,478,062,231		12,478,062,231	9,357,351,729
6. Contract loans (including \$ premium notes)	129,500,397	560,577	128,939,821	130,699,516
7. Derivatives	5,227,345,522		5,227,345,522	5,395,752,655
8. Other invested assets	18,012,041,250	77,120,253	17,934,920,997	17,387,119,006
9. Receivables for securities	427,730,871		427,730,871	415,288,532
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	704,955,456		704,955,456	655,643,696
12. Subtotals, cash and invested assets (Lines 1 to 11)	290,415,074,080	77,723,464	290,337,350,617	282,096,503,260
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	2,686,193,401	4,779,097	2,681,414,303	2,479,627,050
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection				
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	4,180,894		4,180,894	4,015,483
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,841,348		1,841,348	1,235,764
16.2 Funds held by or deposited with reinsured companies	2,981,526,960		2,981,526,960	2,765,937,931
16.3 Other amounts receivable under reinsurance contracts	673,086,973	656,642	672,430,332	225,087,329
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	224,930,687		224,930,687	252,300,655
18.2 Net deferred tax asset	816,526,913	401,421,611	415,105,302	417,544,333
19. Guaranty funds receivable or on deposit	9,691,183		9,691,183	11,463,133
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	17,850,580		17,850,580	4,553,158
24. Health care (\$) and other amounts receivable	45,785,601	22,051,734	23,733,866	30,669,270
25. Aggregate write-ins for other than invested assets	2,120,215,612	6,607,408	2,113,608,204	2,062,897,309
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	299,996,904,233	513,239,956	299,483,664,277	290,351,834,675
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	50,686,085,785		50,686,085,785	50,398,020,078
28. Total (Lines 26 and 27)	350,682,990,018	513,239,956	350,169,750,062	340,749,854,753
DETAILS OF WRITE-INS				
1101. Derivative Collateral Asset	704,955,456		704,955,456	655,643,696
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	704,955,456		704,955,456	655,643,696
2501. Corporate Owned Life Insurance	2,113,608,204		2,113,608,204	2,062,897,309
2502. Miscellaneous Assets	6,604,322	6,604,322		
2503. Prepaid Expenses	3,086	3,086		
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,120,215,612	6,607,408	2,113,608,204	2,062,897,309

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 114,174,687,185 less \$ included in Line 6.3 (including \$ 77,743,178,865 Modco Reserve)	114,174,687,185	110,615,749,220
2. Aggregate reserve for accident and health contracts (including \$ 403,018 Modco Reserve)	1,579,060	1,636,540
3. Liability for deposit-type contracts (including \$ 40,448,793,475 Modco Reserve).....	65,313,494,000	64,259,784,362
4. Contract claims:		
4.1 Life	486,731,790	465,801,072
4.2 Accident and health	4,485	4,331
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	22,549	22,549
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ 59,506,305 assumed and \$ 918,290,395 ceded	977,796,700	862,448,845
9.4 Interest Maintenance Reserve	215,322,245	219,835,675
10. Commissions to agents due or accrued-life and annuity contracts \$ 19,720,579 , accident and health \$ 164,741 and deposit-type contract funds \$ 5,076	19,890,396	21,021,364
11. Commissions and expense allowances payable on reinsurance assumed	5,699,807	5,648,361
12. General expenses due or accrued	33,610,261	35,456,042
13. Transfers to Separate Accounts due or accrued (net) (including \$ (794) accrued for expense allowances recognized in reserves, net of reinsured allowances)	26,956,124,586	22,158,150,993
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	6,773,989	9,600,828
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	63,708,072	62,207,795
17. Amounts withheld or retained by reporting entity as agent or trustee	2,178,636	1,810,386
18. Amounts held for agents' account, including \$ 2,321,812 agents' credit balances	2,321,812	2,468,646
19. Remittances and items not allocated	249,297,467	256,370,883
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	96,568	44,404
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	5,221,186,922	5,362,457,556
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	1,141,041,289	1,151,367,361
24.04 Payable to parent, subsidiaries and affiliates	177,557,596	142,862,820
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	67,867,155,434	65,543,636,518
24.08 Derivatives	1,489,585,270	1,694,679,989
24.09 Payable for securities	231,843,863	243,785,900
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	11,361,901,663	14,242,201,077
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	295,999,611,643	287,359,053,515
27. From Separate Accounts Statement	49,546,545,204	49,269,017,489
28. Total liabilities (Lines 26 and 27)	345,546,156,847	336,628,071,005
29. Common capital stock	10,000,000	10,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	5,763,405,964	5,758,301,322
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(1,149,812,748)	(1,646,517,573)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ 1,139,546,589 in Separate Accounts Statement)	4,613,593,216	4,111,783,748
38. Totals of Lines 29, 30 and 37	4,623,593,216	4,121,783,748
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	350,169,750,062	340,749,854,753
DETAILS OF WRITE-INS		
2501. Derivative and Other Collateral Liability	5,096,707,920	5,837,969,907
2502. Repurchase Agreement Liability	3,154,181,100	5,045,979,646
2503. Separate Account Derivative Liability	2,236,051,644	2,577,192,997
2598. Summary of remaining write-ins for Line 25 from overflow page	874,960,999	781,058,528
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,361,901,663	14,242,201,077
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,871,727,368	2,704,930,691	8,844,191,264
2. Considerations for supplementary contracts with life contingencies	4,772,584	2,887,918	12,975,946
3. Net investment income	3,726,358,994	2,949,237,238	12,732,699,320
4. Amortization of Interest Maintenance Reserve (IMR)	6,720,745	4,863,799	24,170,429
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(268,134,395)	(296,192,011)	480,323,271
6. Commissions and expense allowances on reinsurance ceded	498,694,338	598,780,766	2,324,453,591
7. Reserve adjustments on reinsurance ceded	1,321,647,349	4,009,927,692	7,777,674,989
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	7,110,765	6,348,926	25,932,436
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	91,263,876	59,832,806	288,609,385
9. Totals (Lines 1 to 8.3)	7,260,161,625	10,040,617,826	32,511,030,630
10. Death benefits	923,214	1,419,830	2,557,625
11. Matured endowments (excluding guaranteed annual pure endowments)		256	
12. Annuity benefits	322,129,923	321,196,069	1,255,052,551
13. Disability benefits and benefits under accident and health contracts	52,757	95,264	277,755
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	844,890,539	551,175,149	3,175,708,039
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	709,096,755	570,916,676	5,890,696,798
18. Payments on supplementary contracts with life contingencies	2,635,853	2,383,396	9,925,405
19. Increase in aggregate reserves for life and accident and health contracts	3,558,880,485	7,007,603,217	14,033,012,830
20. Totals (Lines 10 to 19)	5,438,609,526	8,454,789,857	24,367,231,004
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	311,467,376	405,677,286	1,657,038,620
22. Commissions and expense allowances on reinsurance assumed	85,329,289	108,532,034	301,469,905
23. General insurance expenses and fraternal expenses	154,966,735	167,787,082	650,747,823
24. Insurance taxes, licenses and fees, excluding federal income taxes	11,378,159	8,841,217	6,194,539
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(419,858,546)	(464,915,467)	342,044,294
27. Aggregate write-ins for deductions	1,102,765,408	1,025,883,618	3,747,468,598
28. Totals (Lines 20 to 27)	6,684,657,946	9,706,595,628	31,072,194,784
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	575,503,679	334,022,199	1,438,835,846
30. Dividends to policyholders and refunds to members	7,343	5,887	20,164
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	575,496,336	334,016,312	1,438,815,682
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	130,301,205	40,950,200	(186,034,807)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	445,195,131	293,066,112	1,624,850,489
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 4,243,117 (excluding taxes of \$ 4,708,760 transferred to the IMR)	(23,158,771)	80,673,040	(533,277,424)
35. Net income (Line 33 plus Line 34)	422,036,359	373,739,151	1,091,573,066
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	4,121,783,748	3,899,057,142	3,899,057,142
37. Net income (Line 35)	422,036,359	373,739,151	1,091,573,066
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 18,063,765	(236,416,866)	(82,266,090)	1,443,429,042
39. Change in net unrealized foreign exchange capital gain (loss)	50,060,910	(131,772,270)	190,137,641
40. Change in net deferred income tax	82,131,323	129,147,028	686,892,594
41. Change in nonadmitted assets	(71,435,572)	8,711,694	228,584,955
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			83,153,247
44. Change in asset valuation reserve	141,270,634	(303,943,638)	(1,587,714,011)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement	278,672,388	266,240,171	(522,291,500)
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			(8,111,628)
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (stock dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	5,104,642	5,341,735	23,301,221
51.2 Transferred to capital (stock dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(169,523,610)	(245,705,085)	(1,384,277,320)
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(90,741)	(9,211,179)	(21,950,701)
54. Net change in capital and surplus for the year (Lines 37 through 53)	501,809,468	10,281,518	222,726,607
55. Capital and surplus, as of statement date (Lines 36 + 54)	4,623,593,216	3,909,338,660	4,121,783,748
DETAILS OF WRITE-INS			
08.301. COLI Income	50,710,896	26,166,346	150,035,343
08.302. Funds Withheld Adjustment – Assumed	30,759,673	33,759,261	130,183,473
08.303. Miscellaneous Income (Expense)	9,793,307	(92,801)	8,390,568
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	91,263,876	59,832,806	288,609,385
2701. Funds Withheld Adjustment – Ceded	1,082,551,701	994,427,631	3,544,758,297
2702. Separate Account Reserve	39,023,118		141,339,687
2703. Transfer to IMR – Ceded, Assumed and MVA	(15,506,593)	34,755,060	66,330,128
2798. Summary of remaining write-ins for Line 27 from overflow page	(3,302,818)	(3,299,073)	(4,959,514)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,102,765,408	1,025,883,618	3,747,468,598
5301. Athene Re IV Tax Sharing Agreement	(90,741)	40,596	110,454
5302. Correction of Prior Period Error		(9,251,775)	(22,061,155)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(90,741)	(9,211,179)	(21,950,701)

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,876,419,444	2,707,710,793	8,857,405,288
2. Net investment income	3,411,352,848	2,792,445,417	12,281,980,822
3. Miscellaneous income	512,401,804	599,033,840	2,341,400,791
4. Total (Lines 1 to 3)	5,800,174,096	6,099,190,049	23,480,786,900
5. Benefit and loss related payments	2,124,728,716	(999,827,533)	6,981,484,276
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(5,217,832,139)	(2,063,527,248)	(7,080,757,911)
7. Commissions, expenses paid and aggregate write-ins for deductions	556,179,936	666,432,316	2,716,751,581
8. Dividends paid to policyholders	7,343	5,887	22,700
9. Federal and foreign income taxes paid (recovered) net of \$ 13,733,225 tax on capital gains (losses)	112,415,086	908,316	73,433,962
10. Total (Lines 5 through 9)	(2,424,501,058)	(2,396,008,263)	2,690,934,607
11. Net cash from operations (Line 4 minus Line 10)	8,224,675,154	8,495,198,312	20,789,852,294
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	13,133,644,419	10,036,816,839	54,035,221,430
12.2 Stocks	116,401,651	29,176,250	372,129,529
12.3 Mortgage loans	4,288,486,243	2,867,930,245	12,676,073,505
12.4 Real estate			
12.5 Other invested assets	1,152,258,610	1,391,283,171	4,250,688,328
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(4,434,475)	(6,896,500)	50,339,464
12.7 Miscellaneous proceeds	86,178,721	465,383,089	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	18,772,535,168	14,783,693,095	71,384,452,256
13. Cost of investments acquired (long-term only):			
13.1 Bonds	17,139,728,239	20,260,919,467	83,690,859,056
13.2 Stocks	252,000,000	89,736,111	498,515,141
13.3 Mortgage loans	5,352,248,531	9,470,386,464	38,403,242,920
13.4 Real estate	14,941,085	3,100,000	10,582,696
13.5 Other invested assets	1,514,898,368	1,791,899,426	7,749,490,797
13.6 Miscellaneous applications	73,696,136	101,793,431	1,469,924,359
13.7 Total investments acquired (Lines 13.1 to 13.6)	24,347,512,359	31,717,834,899	131,822,614,969
14. Net increase/(decrease) in contract loans and premium notes	(1,759,695)	(2,208,606)	(9,862,986)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(5,573,217,495)	(16,931,933,199)	(60,428,299,727)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,053,709,638	8,009,895,961	27,900,767,962
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(584,456,795)	(722,568,979)	11,330,868,452
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	469,252,843	7,287,326,982	39,231,636,413
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .	3,120,710,502	(1,149,407,904)	(406,811,020)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	9,357,351,729	9,764,162,749	9,764,162,749
19.2 End of period (Line 18 plus Line 19.1)	12,478,062,231	8,614,754,845	9,357,351,729

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

20.0001. Security exchanges and asset in kind trades – bond proceeds (investing)	3,041,712,745	2,495,353,553	13,227,345,409
20.0002. Security exchanges and asset in kind trades – bonds acquired (investing)	(3,041,712,745)	(2,495,353,553)	(13,227,345,409)
20.0003. Asset transfer bonds to other invested assets – proceeds (investing)	44,224,486	1,672,915,510	1,672,915,510
20.0004. Asset transfer stocks to other invested assets – proceeds (investing)		167,409,635	167,409,635
20.0005. Asset transfer bonds and stocks to other invested assets – acquired (investing)	(44,224,486)	(1,840,325,145)	(1,840,325,145)
20.0006. Interest capitalization (operating)	44,042,897	57,604,272	217,286,358
20.0007. Interest capitalization (investing)	(44,042,897)	(57,604,272)	(217,286,358)
20.0008. Asset transfer mortgages to other invested assets – proceeds (investing)	13,303,391	15,847,359	71,695,263
20.0009. Asset transfer mortgages to other invested assets – acquired (investing)	(13,303,391)	(15,847,359)	(71,695,263)
20.0010. Capital contribution of stock compensation expense (financing)	5,104,642	5,341,735	23,301,221

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

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

20.0011. Capital contribution of stock compensation expense (investing)	(29,851)	(40,640)	(134,622)
20.0012. Capital contribution of stock compensation expense (operating)	(5,074,791)	(5,301,095)	23,166,599
20.0013. Reinsurance activity settled in bonds and other invested assets (operating)		1,452,874,458	2,664,709,258
20.0014. Reinsurance activity settled in bonds and other invested assets (investing)		(1,452,874,458)	(2,664,709,258)
20.0015. Asset transfer to other invested assets – receivable for securities (investing)		26,929,982	26,929,982
20.0016. Asset transfer to other invested assets – acquired (investing)		(26,929,982)	(26,929,982)
20.0017. Security exchanges and asset in kind trades – other invested asset proceeds (investing) .		6,500,000	162,389,665
20.0018. Security exchanges and asset in kind trades – other invested asset acquired (investing) .		(6,500,000)	(162,389,665)
20.0019. Intercompany tax settlement (operating)			415,722,340
20.0020. Intercompany tax settlement – bonds and other invested assets acquired (investing)			(415,722,340)
20.0021. Asset transfer other invested assets to stocks – proceeds (investing)			4,112,627
20.0022. Asset transfer other invested assets to stocks – acquired (investing)			(4,112,627)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	30,888,181	33,278,085	126,220,454
2. Group life	423,246	538,697	1,880,412
3. Individual annuities	7,046,584,375	9,569,721,134	35,539,580,812
4. Group annuities	4,794,685	7,100,264	761,850,647
5. Accident & health	1,618,413	1,823,193	6,989,975
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	7,084,308,900	9,612,461,373	36,436,522,300
9. Deposit-type contracts	4,236,759,297	8,974,885,167	26,426,210,719
10. Total (Lines 8 and 9)	11,321,068,197	18,587,346,540	62,862,733,019

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

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

During 2025, the Company received a permitted accounting practice from the Division to record its investment in Apollo Aligned Alternatives Aggregator, L.P. (AAA) as if the underlying investments held by AAA were owned directly by the Company. The permission represents a deviation from SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies* and requires the Company to apply look-through accounting and reporting to AAA’s investments as if the investments were owned directly by the Company. As a result of this permitted practice, the Company’s net income for the three months ended March 31, 2026 increased by \$20.9 million and cumulative capital and surplus as of March 31, 2026 was reduced by \$274.6 million prior to the application of reinsurance. After the application of reinsurance, the permitted practice had no impact on the Company’s net income or capital and surplus as of March 31, 2026.

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

	SSAP #	F/S Page	F/S Line #	03/31/2026	12/31/2025
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 422,036,359	\$ 1,091,573,066
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments Bulletin 06-01	86	4	38	(18,303,615)	17,652,429
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	39,994,864	(81,558,274)
2015 Mortality IAC 191-43.3(5)	51	3	1	103,166	715,775
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
AAA measurement	48	2	8	—	8,111,628
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 400,241,944</u>	<u>\$ 1,146,651,508</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 4,623,593,216	\$ 4,121,783,748
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	(51,544,325)	(52,276,413)
2015 Mortality IAC 191-43.3(5)	51	3	1	6,876,563	6,773,397
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
AAA measurement	48	2	8	—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 4,668,260,978</u>	<u>\$ 4,167,286,764</u>

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

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

Notes to the Financial Statements

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

C. Accounting Policy

- (1) Short-term investments - No Significant Changes
- (2) Bonds which qualify as issuer credit obligations are stated at amortized cost or fair value based on their rating by the NAIC. Bonds held at amortized cost are amortized using the scientific interest method on a yield-to-worst basis.
- (3) Common stocks - No Significant Changes
- (4) Preferred stocks - No Significant Changes
- (5) Mortgage loans - No Significant Changes
- (6) Bonds which qualify as asset-backed securities are stated at amortized cost or fair market value based on their rating by the NAIC. Changes to estimated cash flows on the securities are accounted for retrospectively for securities that are highly rated at the time of purchase and in which the security cannot be contractually prepaid or settled in such a way that the Company would not recover substantially all of the recorded investment. The prospective method is used for those securities where an other-than-temporary impairment has been taken, the security is not highly rated at the time of purchase, securities where receipt of all contractual principal cash flows is not expected, or those securities that can be contractually prepaid or settled in such a way that the Company would not recover substantially all of the recorded investment. Asset-backed securities stated at amortized cost are amortized or accreted using the scientific interest method.

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

- (7) Investments in subsidiaries, controlled and affiliated entities - No Significant Changes
- (8) Investments in joint ventures, partnerships and limited liability entities - No Significant Changes
- (9) Derivatives - No Significant Changes
- (10) Investment income as a factor in the premium deficiency calculation - No Significant Changes
- (11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes
- (12) Changes in capitalization policy - No Significant Changes
- (13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

Management’s assessment of the relevant conditions through May 14, 2026 does not give rise to substantial doubt of the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

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

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

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans - No Significant Changes
- B. Debt Restructuring - No Significant Changes
- C. Reverse Mortgages - None
- D. Asset-Backed Securities
 - (1) Prepayment assumptions for asset-backed securities were obtained from broker dealer survey values or internal estimates.
 - (2) Asset-backed securities with a recognized other-than-temporary impairment (OTTI) - None

Notes to the Financial Statements

5. Investments (Continued)

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

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
..05951GAQ5	\$ 767,192	\$ 723,777	\$ 43,415	\$ 723,777	\$ 632,434	03/31/2026
..17309FAD0	633,108	622,445	10,664	622,445	622,445	03/31/2026
..17324KAA6	2,338,023	1,677,798	660,225	1,677,798	2,638,495	03/31/2026
..17324KAU2	19,156,132	9,033,172	10,122,960	9,033,172	7,812,500	03/31/2026
..23332UGM0	4,473,868	4,446,042	27,825	4,446,042	4,325,302	03/31/2026
..251510FB4	2,461,477	2,417,216	44,261	2,417,216	2,367,461	03/31/2026
..36185MBJ0	3,969,368	2,192,698	1,776,670	2,192,698	2,088,211	03/31/2026
..38375BKM3	146,170	129,948	16,221	129,948	84,358	03/31/2026
..38375UEE6	174,114	167,048	7,067	167,048	132,905	03/31/2026
..38375UFR6	100,275	96,615	3,660	96,615	59,383	03/31/2026
..38375ULQ1	165,083	155,915	9,168	155,915	110,107	03/31/2026
..38375UQJ2	108,346	104,063	4,283	104,063	70,369	03/31/2026
..38375UUT5	318,139	302,110	16,029	302,110	210,515	03/31/2026
..38375UWQ9	351,243	348,689	2,553	348,689	227,141	03/31/2026
..38375UXA3	130,286	127,709	2,578	127,709	89,936	03/31/2026
..38376R3Q7	199,031	196,890	2,141	196,890	132,246	03/31/2026
..38376R5B8	208,818	200,946	7,872	200,946	131,221	03/31/2026
..38376RAR7	245,730	232,338	13,392	232,338	150,157	03/31/2026
..38376RDA1	307,224	289,403	17,820	289,403	182,031	03/31/2026
..38376RDS2	312,012	305,599	6,413	305,599	213,922	03/31/2026
..38376RJQ0	324,882	288,863	36,019	288,863	206,165	03/31/2026
..38376RLH7	153,639	146,611	7,028	146,611	108,392	03/31/2026
..38376RM52	118,770	117,186	1,584	117,186	75,929	03/31/2026
..38376RNN2	180,950	173,023	7,926	173,023	111,214	03/31/2026
..38376RRC2	478,902	449,755	29,147	449,755	295,659	03/31/2026
..38376RSY3	233,426	222,166	11,260	222,166	171,431	03/31/2026
..38376RUM6	539,938	536,622	3,316	536,622	348,776	03/31/2026
..38376RVB9	219,914	218,870	1,044	218,870	144,184	03/31/2026
..38380LC92	111,626	108,731	2,895	108,731	68,805	03/31/2026
..41161MAC4	3,046,462	3,004,042	42,419	3,004,042	2,959,451	03/31/2026
..45660LVZ9	10,637,495	10,315,473	322,021	10,315,473	10,315,473	03/31/2026
..466247UG6	497,945	401,903	96,042	401,903	367,624	03/31/2026
..61748JAE7	815,088	772,744	42,344	772,744	772,744	03/31/2026
..61759FAN1	4,497,460	4,489,814	7,646	4,489,814	4,359,293	03/31/2026
..61766LAC3	5,866,190	2,715,500	3,150,690	2,715,500	2,699,920	03/31/2026
..61766LAE9	1,753,406	366,117	1,387,289	366,117	340,683	03/31/2026
..76114DAJ3	3,254,521	3,215,286	39,235	3,215,286	3,103,084	03/31/2026
..86361XAA7	6,828,224	6,516,194	312,030	6,516,194	6,516,194	03/31/2026
..881561F33	1,177,366	1,129,663	47,703	1,129,663	1,129,663	03/31/2026
..91863*AA3	19,590,724	12,307,677	7,283,046	12,307,677	9,084,984	03/31/2026
..91863*AB1	313	—	313	—	—	03/31/2026
Total			<u>\$ 25,626,214</u>			

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

The following table shows the gross unrealized losses and fair values of asset-backed securities, which have not been impaired to fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position as of March 31, 2026:

- a. The aggregate amount of unrealized losses:

1. Less than 12 months

\$ 260,790,181

2. 12 months or longer

657,988,959
- b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months

\$ 25,555,480,503

2. 12 months or longer

9,526,544,664

Notes to the Financial Statements

5. Investments (Continued)

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

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

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

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

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

Notes to the Financial Statements

5. Investments (Continued)

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

Ending Balance	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Nonadmitted
a. ICO - BACV.....	\$	\$.. 905,330,775	\$ 1,304,857,465	\$	\$.. 6,750,822	\$	\$	\$
b. ICO - FV.....		747,143,018	1,208,825,375		6,559,234			
c. ABS - BACV.....		1,334,555,833	29,526,722					
d. ABS - FV.....		1,322,527,778	26,928,319					
e. Preferred stock - BACV.....								
f. Preferred stock - FV.....								
g. Common stock.....								
h. Mortgage loans - BACV.....								
i. Mortgage loans - FV.....								
j. Real estate - BACV.....								
k. Real estate - FV.....								
l. Derivatives - BACV.....								
m. Derivatives - FV.....								
n. Other invested assets - BACV.....								
o. Other invested assets - FV.....								
p. Total assets - BACV.....	\$	\$ 2,239,886,608	\$ 1,334,384,187	\$	\$.. 6,750,822	\$	\$	\$
q. Total assets - FV.....	\$	\$ 2,069,670,796	\$ 1,235,753,694	\$	\$.. 6,559,234	\$	\$	\$

(7) Collateral received - secured borrowing

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

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

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

(9) Allocation of aggregate collateral by remaining contractual maturity

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

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

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

Notes to the Financial Statements

5. Investments (Continued)

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

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

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

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

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$ 1,559,890,410	\$	\$	\$
b. Ending Balance	\$ 408,041,545	\$	\$	\$

Notes to the Financial Statements

5. Investments (Continued)

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

Ending Balance	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. ICO - FV	\$ 408,041,545	\$	\$	\$	\$	\$	\$	\$
b. ABS - FV								
c. Preferred stock - FV								
d. Common stock								
e. Mortgage loans - FV								
f. Real estate - FV								
g. Derivatives - FV								
h. Other invested assets - FV								
i. Total assets - FV (Sum of a through h)	\$ 408,041,545	\$	\$	\$	\$	\$	\$	\$

(7) Collateral provided - secured borrowing

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

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

	Amortized Cost	Fair Value
a. Overnight and continuous	\$ 400,000,000	\$ 400,000,000
b. 30 Days or less		
c. 31 to 90 Days		
d. More than 90 days		

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

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

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

- H. Repurchase Agreements Transactions Accounted for as a Sale - None
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None
- J. Real Estate - None
- K. Investments in Tax Credit Structures (tax credit investments) - No Significant Changes

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					(6)	(7)
	(1)	(2)	(3)	(4)	(5)		
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements	3,581,021,617		106,536,235		3,687,557,852	6,429,299,098	(2,741,741,246)
d. Subject to reverse repurchase agreements	400,000,000				400,000,000	1,546,950,802	(1,146,950,802)
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock							
i. FHLB capital stock	1,279,954,000				1,279,954,000	1,057,204,000	222,750,000
j. On deposit with states	11,163,017				11,163,017	11,552,358	(389,341)
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)	44,733,786,488	44,733,786,488			44,733,786,488	43,563,084,524	1,170,701,964
m. Pledged as collateral not captured in other categories	50,012,202,522				50,012,202,522	47,090,484,002	2,921,718,520
n. Other restricted assets							
o. Collateral assets received and on balance sheet	5,096,707,920				5,096,707,920	5,837,969,907	(741,261,987)
p. Assets held under modco reinsurance agreements	143,288,529,529	—	36,729,077,619		180,017,607,148	176,261,406,177	3,756,200,971
q. Assets held under funds withheld reinsurance agreements	67,816,840,070				67,816,840,070	66,318,994,167	1,497,845,903
r. Total restricted assets (Sum of a through q)	<u>\$ 316,220,205,163</u>	<u>\$ 44,733,786,488</u>	<u>\$ 36,835,613,854</u>	<u>\$</u>	<u>\$ 353,055,819,017</u>	<u>\$ 348,116,945,035</u>	<u>\$ 4,938,873,982</u>

Restricted Asset Category	Current Year						
	(8)	(9)	(10)	(11)	(12)	(13)	(14)
	Total Nonadmitted Restricted	Total Admitted Restricted (5 - 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %	Amount Reported in General Interrogatories	Difference from Note and Annual GI	Annual GI Ref
a. Subject to contractual obligation for which liability is not shown	\$	\$	%	%	XXX	XXX	XXX
b. Collateral held under security lending agreements					XXX	XXX	25.04+25.05
c. Subject to repurchase agreements		3,687,557,852	1.052	1.053	XXX	XXX	26.21
d. Subject to reverse repurchase agreements		400,000,000	0.114	0.114	XXX	XXX	26.22
e. Subject to dollar repurchase agreements					XXX	XXX	26.23
f. Subject to dollar reverse repurchase agreements					XXX	XXX	26.24
g. Placed under option contracts					XXX	XXX	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock					XXX	XXX	26.26
i. FHLB capital stock		1,279,954,000	0.365	0.366	XXX	XXX	26.27
j. On deposit with states		11,163,017	0.003	0.003	XXX	XXX	26.28
k. On deposit with other regulatory bodies					XXX	XXX	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)		44,733,786,488	12.756	12.775	XXX	XXX	26.31
m. Pledged as collateral not captured in other categories		50,012,202,522	14.261	14.282	XXX	XXX	26.30
n. Other restricted assets					XXX	XXX	26.32
o. Collateral assets received and on balance sheet		5,096,707,920	1.453	1.455	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements		180,017,607,148	51.333	51.409	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements		67,816,840,070	19.339	19.367	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	<u>\$</u>	<u>\$ 353,055,819,017</u>	<u>100.677 %</u>	<u>100.824 %</u>	<u>XXX</u>	<u>XXX</u>	<u>XXX</u>

Approximately \$70 billion of the total assets reported as restricted in the table above are included in more than one caption, predominately due to our modified coinsurance and coinsurance funds withheld reinsurance agreements.

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year								(9)	(10)
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)		
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Secured funding agreements	\$ 26,540,995,778	\$	\$	\$	\$ 26,540,995,778	\$ 25,339,987,070	\$ 1,201,008,708	\$ 26,540,995,778	7.568 %	7.579 %
Reinsurance trusts	21,598,695,208				21,598,695,208	19,802,921,521	1,795,773,687	21,598,695,208	6.159	6.168
Derivative collateral asset	1,872,511,536				1,872,511,536	1,947,575,411	(75,063,875)	1,872,511,536	0.534	0.535
Total	\$ 50,012,202,522	\$	\$	\$	\$ 50,012,202,522	\$ 47,090,484,002	\$ 2,921,718,520	\$ 50,012,202,522	14.261 %	14.282 %
Amount of Total pledged under derivative contracts	1,872,511,536				1,872,511,536	1,947,575,411	(75,063,875)	1,872,511,536	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	<u>\$ 48,139,690,986</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 48,139,690,986</u>	<u>\$ 45,142,908,591</u>	<u>\$ 2,996,782,395</u>	<u>\$ 48,139,690,986</u>	<u>XXX</u>	<u>XXX</u>

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

Notes to the Financial Statements

5. Investments (Continued)

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

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
Assets	BACV Collateral	BACV Modco	BACV FWH	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	\$ 5,096,707,920	\$ 8,158,151,106	\$ 55,854,347	\$ 5,096,707,920	\$ 8,158,139,269	\$ 55,854,347	4.437 %	4.445 %
b. Schedule D, Part 1, Section 1		48,604,450,782	16,934,067,269		45,576,549,885	16,877,607,822	21.846	21.884
c. Schedule D, Part 1, Section 2		33,044,771,105	20,234,019,026		32,607,178,756	20,238,918,201	17.760	17.790
d. Schedule D, Part 2, Section 1		385,401,618	647,444,097		385,933,815	647,164,097	0.344	0.345
e. Schedule D, Part 2, Section 2		817,964,990			817,964,990		0.273	0.273
f. Schedule B		34,120,957,319	25,086,692,073		33,078,594,921	25,270,197,664	19.736	19.770
g. Schedule A		223,814,680			221,284,500		0.075	0.075
h. Schedule BA, Part 1		11,384,739,030	4,782,916,417		9,941,619,655	3,519,563,804	5.389	5.399
i. Schedule DL, Part 1								
j. Other		6,548,278,899	75,846,841		6,343,906,342	75,846,841	2.208	2.212
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	\$ 5,096,707,920	\$ 143,288,529,529	\$ 67,816,840,070	\$ 5,096,707,920	\$ 137,131,172,133	\$ 66,685,152,776	72.068 %	72.192 %
l. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:								
m. Cash, Cash Equivalents and Short-Term Investments	\$	\$ 1,384,621,092	\$	\$	\$ 1,384,621,092	\$	2.732 %	2.732 %
n. Schedule D, Part 1, Section 1		19,956,811,107			17,450,124,246		39.373	39.373
o. Schedule D, Part 1, Section 2		6,951,499,333			6,846,027,254		13.715	13.715
p. Schedule D, Part 2, Section 1		434,606,358			434,460,329		0.857	0.857
q. Schedule D, Part 2, Section 2		90,506			90,506		-	-
r. Schedule B		5,157,948,065			5,037,057,659		10.176	10.176
s. Schedule A								
t. Schedule BA, Part 1		2,700,666,210			2,774,299,497		5.328	5.328
u. Schedule DL, Part 1								
v. Other		142,834,948			142,834,948		0.282	0.282
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	\$	\$ 36,729,077,619	\$	\$	\$ 34,069,515,531	\$	72.464 %	72.464 %
x. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	(9)	(10)	(11)	(12)	(13)	(14)	(15)	
	Book/Adjusted Carrying Value (BACV)	Related Party Code						
Assets	FWH Including Modco	1	2	3	4	5	6	
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	\$ 8,214,005,453	\$	\$	\$	\$	\$	\$ 8,214,005,453	
b. Schedule D, Part 1, Section 1	65,538,518,051	2,344,518,045		35,631,792		3,913,088,339	59,245,279,875	
c. Schedule D, Part 1, Section 2	53,278,790,131		5,238,071,417	16,980,576,961			31,060,141,753	
d. Schedule D, Part 2, Section 1	1,032,845,715			45,000,000			987,845,715	
e. Schedule D, Part 2, Section 2	817,964,990						817,964,990	
f. Schedule B	59,207,649,392	1,222,718,956					57,984,930,436	
g. Schedule A	223,814,680			223,814,680				
h. Schedule BA, Part 1	16,167,655,447	588,905,764	10,882,558,776	497,237,732		158,754,563	4,040,198,612	
i. Schedule DL, Part 1								
j. Other	6,624,125,740	7,500,000		31,793,186			6,584,832,554	
k. Total (a+b+c+d+e+f+g+h+i+j)	\$ 211,105,369,599	\$ 4,163,642,765	\$ 16,120,630,193	\$ 17,814,054,351	\$	\$ 4,071,842,902	\$ 168,935,199,388	
l. Percentage to Total FWH Assets (including Modco)	100.000 %	1.972 %	7.636 %	8.438 %	%	1.929 %	80.024 %	
Separate Account:								
m. Cash, Cash Equivalents and Short-Term Investments	\$ 1,384,621,092	\$	\$	\$	\$	\$	\$ 1,384,621,092	
n. Schedule D, Part 1, Section 1	19,956,811,107	286,815,865		77,565,944		1,020,672,780	18,571,756,518	
o. Schedule D, Part 1, Section 2	6,951,499,333		514,900,000	1,460,778,593			4,975,820,740	
p. Schedule D, Part 2, Section 1	434,606,358						434,606,358	
q. Schedule D, Part 2, Section 2	90,506						90,506	
r. Schedule B	5,157,948,065	354,657,099					4,803,290,966	
s. Schedule A								
t. Schedule BA, Part 1	2,700,666,210	116,082,716	1,647,614,654	37,500,164		83,423,968	816,044,708	
u. Schedule DL, Part 1								
v. Other	142,834,948						142,834,948	
w. Total (m+n+o+p+q+r+s+t+u+v)	\$ 36,729,077,619	\$ 757,555,680	\$ 2,162,514,654	\$ 1,575,844,701	\$	\$ 1,104,096,748	\$ 31,129,065,836	
x. Percentage to Total FWH Assets (including Modco)	100.000 %	2.063 %	5.888 %	4.290 %	%	3.006 %	84.753 %	

Notes to the Financial Statements

5. Investments (Continued)

		(1)	(2)
		Amount	% of Liability to Total Liabilities
y.	Recognized Obligation to Return Collateral Asset (General Account).....	\$ 5,096,707,920	1.722 %
z.	Recognized Obligation to Return Collateral Asset (Separate Account).....	\$	%
aa.	Recognized Obligation for Modco assets (General Account).....	\$ 118,192,375,359	39.930 %
bb.	Recognized Obligation for Modco assets (Separate Account).....	\$ 54,830,636,264	110.665 %
cc.	Recognized Obligation FWH (excluding Modco) assets (General Account).....	\$ 69,008,196,722	23.314 %
dd.	Recognized Obligation FWH (excluding Modco) assets (Separate Account).....	\$	%

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

- M. Working Capital Finance Investments - None
- N. Offsetting and Netting of Assets and Liabilities - None
- O. 5GI Securities - No Significant Changes
- P. Short Sales - None
- Q. Prepayment Penalty and Acceleration Fees - No Significant Changes
- R. Reporting Entity's Share of Cash Pool by Asset Type - None
- S. Aggregate Collateral Loans by Qualifying Investment Collateral - No Significant Changes

6. Joint Ventures, Partnerships and Limited Liability Companies

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

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

While AAA's unfunded capital commitments (Unfunded AAA Commitments) have been included on a look through basis for the Company (based on the Company's percentage interest in AAA) as of March 31, 2026, such Unfunded AAA Commitments are not the legal obligation of the Company. Additionally, while the Company may provide commitments in respect of such Unfunded AAA Commitments under the Liquidity Facility, the Company has not yet done so.

The following table lists the general account's pro rata interest in the net contribution, carry value, fund income and unfunded commitments of new investment funds held by AAA during the three months ended March 31, 2026.

Investment Holding Name	Contribution	Carry Value	Fund Income	Unfunded Amount	Ownership %
AES RC UPSIZE	-	3,497,687	37,660	-	68.3%
AMAPS3 C FLT 1/76 144A	-	61,326,721	-	-	68.3%
AUDAX 2024-11A A1	-	424,664	6,427	-	68.3%
GCRED 2025-1A A1	-	631,075	(1,823)	-	68.3%
Total - New Issuers		65,880,148	42,265	-	

The general account's pro rata interest in AAA's 10 largest holdings as of March 31, 2026 are:

Investment Holding Name	Carry Value	Total Income	Unfunded Amount	Ownership %
AAA Hybrid Aggregator (Y), L.P.	1,925,045,298	39,006,962	-	68.3%
Freedom Parent, LP	769,671,752	28,334,629	-	68.3%
AA RRH, L.P.	656,109,648	9,068,070	44,526,817	68.3%
MidCap FinCo LLC	582,410,715	1,511,681	-	68.3%
Apterra Infrastructure Holdings, LP	563,904,969	13,225,632	-	68.3%
WHCO INVESTMENTS (DE) PARENT LP	425,388,730	(57,685,647)	133,168,808	68.3%
AA Net Lease, L.P.	383,785,211	6,102,708	-	68.3%
AAA Aviation Holdings, L.P.	363,900,485	8,973,333	62,391,194	68.3%
AP CADMA HOLDINGS, L.P.	330,473,530	410,728	46,072,057	68.3%
AA Otter Investor, LP	321,441,976	7,318,254	-	68.3%
Total - Top 10	6,322,132,313	56,266,350	286,158,877	68.3%

- A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that Exceed 10% of Admitted Assets - None
- B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies - No Significant Changes

7. Investment Income - No Significant Changes

8. Derivative Instruments

- A. Derivatives under SSAP No. 86 - Derivatives
 - (1) Discussion - No Significant Changes
 - (2) Description of objectives - No Significant Changes

Notes to the Financial Statements

8. Derivative Instruments (Continued)

- (3) Description of accounting policies - No Significant Changes
- (4) Derivative contracts with financing premiums - No Significant Changes
- (5) Net gain or loss recognized - No Significant Changes
- (6) Net gain or loss recognized from derivatives no longer qualifying for hedge accounting - No Significant Changes
- (7) Accounting policy where cash flows associated with derivative instruments and their related gains and losses are presented in the statement of cash flow - No Significant Changes
- (8) There are no derivatives accounted for as cash flow hedges of a forecasted transaction.
- (9) Premium Cost for Derivative Contracts - None
- (10) Aggregate excluded components by category - None
- B. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) - None

9. Income Taxes - No Significant Changes

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

- A. Some employees of the Company and Athene Employee Services LLC participate in one or more Share Award Agreements (the Agreements) sponsored by Athene Holding Ltd., for which the Company has no legal obligation. Salary expense of the Company and of Athene Employee Services LLC is allocated through the Shared Services Agreement. Under SSAP No. 104, *Share-Based Payments*, the stock compensation expense associated with the Agreements that would have been allocated to the Company is required to be recorded as a capital contribution to the reporting entity. The Company has allocated the stock compensation expense associated with the Agreements based on the same methodology as the Shared Services Agreement. In accordance with SSAP No. 104, the Company incurred expense and recorded a capital contribution under the Agreements totaling \$5.1 million and \$23.3 million for the three months ended March 31, 2026 and for the year ended December 31, 2025, respectively, which includes amounts contributed by the Company to downstream insurance subsidiaries.
- B. Detail of Related Party Transactions - No Significant Changes
- C. Transactions with related party who are not reported on Schedule Y - None
- D. Amounts Due To or From Related Parties - No Significant Changes
- E. Management Service Contracts and Cost Sharing Arrangements - No Significant Changes
- F. Guarantees or Contingencies - No Significant Changes
- G. Nature of Relationships that Could Affect Operations - No Significant Changes
- H. Amount Deducted for Investment in Upstream Company - None
- I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - No Significant Changes
- J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - No Significant Changes
- K. Foreign Subsidiary Value Using CARVM - No Significant Changes
- L. Downstream Holding Company Value Using Look-Through Method - No Significant Changes
- M. All SCA Investments - No Significant Changes
- N. Investment in Insurance SCAs - No Significant Changes
- O. SCA and SSAP No. 48 Entity Loss Tracking - None

11. Debt

- A. Debt, Including Capital Notes - No Significant Changes
- B. FHLB (Federal Home Loan Bank) Agreements
 - (1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company is eligible to borrow under fixed or floating rate short-term arrangements to provide additional liquidity. These borrowings are accounted for as borrowed money under SSAP No. 15, *Debt and Holding Company Obligations*. The Company did not have any outstanding borrowings as of March 31, 2026 or December 31, 2025.

The Company has issued general and separate account funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of \$27,788.9 million as of March 31, 2026. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts*, accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money.

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

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

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	1,269,954,000	1,269,954,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 1,279,954,000	\$ 1,279,954,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 31,358,500,000		
2. Prior Year-End			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	1,047,204,000	1,047,204,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 1,057,204,000	\$ 1,057,204,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 30,735,600,000		

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 44,341,688,934	\$ 44,733,786,488	\$ 28,221,200,000
2. Current year general account total collateral pledged	44,341,688,934	44,733,786,488	570,000,000
3. Current year separate accounts total collateral pledged			27,651,200,000
4. Prior year-end total general and separate accounts total collateral pledged	43,386,185,339	43,563,084,524	23,271,200,000

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$ 44,341,688,934	\$ 44,733,786,488	\$ 28,221,200,000
2. Current year general account maximum collateral pledged	44,341,688,934	44,733,786,488	570,000,000
3. Current year separate accounts maximum collateral pledged			27,651,200,000
4. Prior year-end total general and separate accounts maximum collateral pledged	43,386,185,339	43,563,084,524	23,271,200,000

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1)	(2)	(3)	(4)
	Total (2+3)	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	28,221,200,000	570,000,000	27,651,200,000	\$.. 27,788,908,077
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 28,221,200,000</u>	<u>\$ 570,000,000</u>	<u>\$ 27,651,200,000</u>	<u>\$ 27,788,908,077</u>
2. Prior Year-end				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	23,271,200,000	570,000,000	22,701,200,000	\$.. 22,976,877,526
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 23,271,200,000</u>	<u>\$ 570,000,000</u>	<u>\$ 22,701,200,000</u>	<u>\$ 22,976,877,526</u>

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

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt	\$	\$	\$
2. Funding agreements	28,221,200,000	570,000,000	27,651,200,000
3. Other			
4. Aggregate total (Lines 1+2+3)	<u>\$ 28,221,200,000</u>	<u>\$ 570,000,000</u>	<u>\$ 27,651,200,000</u>

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

(c) FHLB - Prepayment obligations

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

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

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

- A. Defined Benefit Plan - None
- B. Investment Policies and Strategies of Plan Assets - None
- C. Fair Value of Each Class of Plan Assets - None
- D. Expected Long-Term Rate of Return for the Plan Assets - None
- E. Defined Contribution Plans - None
- F. Multiemployer Plans - None
- G. Consolidated/Holding Company Plans - No Significant Changes
- H. Postemployment Benefits and Compensated Absences - None
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - None

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

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments - No Significant Changes
- B. Assessments - No Significant Changes
- C. Gain Contingencies - None
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - None
- E. Joint and Several Liabilities - None

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

F. All Other Contingencies

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

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

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

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

15. Leases - None

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds: Other.....	\$ 9,105,000	\$ 1,537,239	\$	\$	\$ 10,642,239
	Bonds: CMBS.....		21,873,561			21,873,561
	Bonds: RMBS.....		25,820,873	384		25,821,257
	Bonds: ABS.....			14,650,883		14,650,883
	Preferred stocks.....	134,519,529	383,660,802			518,180,331
	Common stocks.....	22,312,366	1,279,954,000	7,198,624		1,309,464,990
	Derivative assets: Options.....		2,538,510,833			2,538,510,833
	Derivative assets: Currency Swaps.....		134,084,987			134,084,987
	Derivative assets: Interest Rate.....	505,023	2,258,188			2,763,211
	Derivative assets: Total Return Swaps.....		1,504,405			1,504,405
	Derivative assets: Futures.....	83,699,811				83,699,811
	Derivative assets: FX Forwards.....		270,602,689			270,602,689
	Derivative assets: Swaptions.....		374,095			374,095
	Derivative assets: Equity Warrants.....			1,245,494		1,245,494
	Other invested assets.....		361,541,579	37,448,142		398,989,721
	Guaranteed separate account assets.....	7,211,645	232,979,307	5,422,489		245,613,441
	Non-guaranteed separate account assets.....		222,193,694			222,193,694
	Total assets at fair value/NAV.....	<u>\$ 257,353,374</u>	<u>\$ 5,476,896,252</u>	<u>\$ 65,966,016</u>	<u>\$</u>	<u>\$ 5,800,215,642</u>
b.	Liabilities at fair value					
	Derivative liabilities: Options.....	\$	\$ 300,124,058	\$	\$	\$ 300,124,058
	Derivative liabilities: Currency Swaps.....		284,013,611			284,013,611
	Derivative liabilities: Interest Rate.....	58,177	32,670,945			32,729,122
	Derivative liabilities: Total Return Swaps.....		13,873,667			13,873,667
	Derivative liabilities: FX Forwards.....		175,455,807			175,455,807
	Guaranteed separate account liabilities.....		48,951,522			48,951,522
	Non-guaranteed separate account liabilities.....		218,613,950			218,613,950
	Total liabilities at fair value.....	<u>\$ 58,177</u>	<u>\$ 1,073,703,560</u>	<u>\$</u>	<u>\$</u>	<u>\$ 1,073,761,737</u>

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

Description	Beginning balance as of 01/01/2026	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2026
a. Assets										
Bonds: Other.....	\$ 959	\$	\$ (959)	\$	\$	\$	\$	\$	\$	\$ -
Bonds: RMBS.....	392			(8,301)	8,293					384
Bonds: ABS.....	20,047,300			(7,276,752)	2,040,522				(160,187)	14,650,883
Common Stocks.....	7,498,911				(300,287)					7,198,624
Derivative assets: Equity Warrants.....	1,148,039				97,455					1,245,494
Other invested assets.....	47,940,644		(25,017,645)		14,525,143					37,448,142
Guaranteed separate account assets.....	7,024,531			(2,182,735)	582,470				(1,777)	5,422,489
Total assets.....	<u>\$ 83,660,775</u>	<u>\$</u>	<u>\$ (25,018,604)</u>	<u>\$ (9,467,788)</u>	<u>\$ 16,953,596</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ (161,964)</u>	<u>\$ 65,966,016</u>
b. Liabilities										
Total liabilities.....	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

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

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

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

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

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

The levels of the fair value hierarchy are as follows:

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

Level 2 inputs include the following:

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

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

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

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

- B. Other Fair Value Disclosures - None
- C. Fair Values or NAV for All Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets - Bonds.....	\$... 158,173,233,656	\$... 162,539,836,886	\$... 16,127,183,049	\$.. 100,477,000,699	\$... 41,569,049,908	\$.....	\$.....
Assets - Preferred stocks.....	1,356,597,228	1,356,525,412	134,421,069	383,660,802	838,515,357		
Assets - Common stock.....	1,309,464,990	1,309,464,990	22,312,366	1,279,954,000	7,198,624		
Assets - Mortgage loans - first liens.....	84,530,961,327	85,430,719,020			84,530,961,327		
Assets - Mortgage loans - other than first liens.....	1,978,751,578	2,054,327,763			1,978,751,578		
Assets - Policy loans.....	128,939,821	128,939,821		128,939,821			
Assets - Cash, cash equivalents and short-term investments.....	12,478,050,864	12,478,062,231	12,069,619,600	407,346,934	1,084,330		
Assets - Derivative assets.....	6,606,537,805	5,227,345,522	(9,425,029)	6,615,056,337	906,497		
Assets - Derivative collateral assets.....	704,955,456	704,955,456	704,955,456				
Assets - Other invested assets.....	18,476,074,840	17,934,920,996		3,350,304,641	2,117,958,052	13,007,812,147	
Assets - Non-guaranteed separate accounts.....	222,193,694	222,193,694		222,193,694			
Assets - Guaranteed separate accounts.....	43,776,653,097	47,184,137,732	2,804,325,985	28,443,333,745	10,587,036,574	1,941,956,793	
Liabilities - Deposit-type contracts.....	65,173,327,405	65,313,494,000		64,353,488,188	819,839,217		
Liabilities - Repurchase agreements.....	3,154,181,100	3,154,181,100		3,154,181,100			
Liabilities - Derivative liabilities.....	1,553,543,408	1,489,585,270	10,527,188	1,543,016,220			
Liabilities - Derivative and other collateral.....	5,096,707,920	5,096,707,920	5,096,707,920				
Liabilities - Guaranteed separate account deposit-type contracts.....	27,967,221,486	27,863,638,108		27,342,633,839	624,587,647		
Liabilities - Guaranteed separate account derivatives and repurchase agreements.....	218,150,586	257,934,281		218,150,586			

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

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

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

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

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

- D. Not Practicable to Estimate Fair Value - None
- E. Nature and Risk of Investments Reported at NAV

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

As of March 31, 2026, the Company's general and separate accounts have \$5,155.0 million unfunded commitments to invest in these investment funds. See Note 6 for additional details on the Company's reporting of unfunded commitments.

21. Other Items

- A. Unusual or Infrequent Items - None
- B. Troubled Debt Restructuring - None
- C. Other Disclosures - None
- D. Business Interruption Insurance Recoveries - None
- E. State and Federal Tax Credits - No Significant Changes
- F. Subprime-Mortgage-Related Risk Exposure - No Significant Changes
- G. Retained Assets - None
- H. Insurance-Linked Securities (ILS) Contracts - None
- I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - No Significant Changes
- J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR) - None

22. Events Subsequent

Subsequent events have been considered through May 14, 2026 for the statutory statement dated March 31, 2026.

23. Reinsurance

Effective October 1, 2016, the Company entered into a coinsurance agreement with Hannover Life Reassurance Company of America (Hannover). The agreement cedes a quota share of certain benefits of fixed indexed annuity products. This treaty was closed to new business effective January 1, 2026. The Company has recognized a reserve credit of \$4,102.3 million for this agreement as of March 31, 2026. In addition, the Company maintains a liability equal to \$651.3 million as of March 31, 2026, which is reported within aggregate write-ins for liabilities on the balance sheets.

- A. Ceded Reinsurance Report - No Significant Changes

Notes to the Financial Statements

23. Reinsurance (Continued)

- B. Uncollectible Reinsurance - None
- C. Commutation of Ceded Reinsurance - None
- D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - None
- E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer - None
- F. Reinsurance Agreement with an Affiliated Captive Reinsurer - None
- G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework - None
- H. Reinsurance Credit - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A. Method Used to Estimate - None
- B. Method Used to Record - None
- C. Amount and Percent of Net Retrospective Premiums - None
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - None
- E. Risk-Sharing Provisions of the Affordable Care Act (ACA)
 - (1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?
NO
 - (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - None
 - (3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - None

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies - No Significant Changes

30. Premium Deficiency Reserves - None

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

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

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

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

35. Separate Accounts - No Significant Changes

36. Loss/Claim Adjustment Expenses - None

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [] No [X]

1.2

If yes, has the report been filed with the domiciliary state?

Yes [] No []

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]

2.2

If yes, date of change:

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [X] No []

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [] No [X]

3.3

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

3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [X] No []

3.5

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

0001858681

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [] No [X]

4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.

Yes [] No [X] N/A []

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2021

6.2

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

12/31/2021

6.3

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

05/23/2023

6.4

By what department or departments?
Iowa Insurance Division

6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [] No [] N/A [X]

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [] No [] N/A [X]

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [] No [X]

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [] No [X]

8.2

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

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [X] No []

8.4

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

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

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is no, please explain:
.....
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is yes, provide information related to amendment(s).
.....
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

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

\$

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [X] No []
- 11.2

If yes, give full and complete information relating thereto:
The Company has \$3,581 million of assets under repurchase agreements, \$44,734 million of assets pledged as collateral to the FHLB, and has granted security interest in \$26,541 million of assets to the holders of secured funding agreements issued by the Company.
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$2,284,011,972
- 13.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X] No []
- 13.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
13.21 Bonds	\$ 38,891,065,521	\$ 41,107,807,859
13.22 Preferred Stock	\$ 74,999,980	\$ 74,999,980
13.23 Common Stock	\$ 508,708,831	\$ 511,318,427
13.24 Short-Term Investments	\$	\$
13.25 Mortgage Loans on Real Estate	\$ 1,325,830,243	\$ 1,327,165,894
13.26 All Other	\$ 11,295,451,024	\$ 12,659,722,843
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	\$ 52,096,055,599	\$ 55,681,015,003
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above	\$	\$

14.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [X] No []

14.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.
.....

Yes [X] No [] N/A []

15.

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

15.1

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

\$

15.2

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

\$

15.3

Total payable for securities lending reported on the liability page.

\$
- 8.1

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

GENERAL INTERROGATORIES

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

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

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

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

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]
- 16.4 If yes, give full information relating thereto:

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

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

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

- 16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [X] N/A []
- 16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X] N/A []
- 16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

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

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 17.2 If no, list exceptions:
.....
18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [X] No []

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

GENERAL INTERROGATORIES

19.

By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:

a.

The security was either:

i.

issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or

ii.

issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").

b.

The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.

c.

The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.

d.

Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual?

Yes [☐] No [☒]

20.

By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a.

The shares were purchased prior to January 1, 2019.

b.

The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c.

The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d.

The fund only or predominantly holds bonds in its portfolio.

e.

The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f.

The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [☐] No [☒]

8.3

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

51,693,365,791

1.13

Commercial Mortgages

\$

33,693,957,097

1.14

Total Mortgages in Good Standing

\$

85,387,322,888

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

811,270,776

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

439,755,505

1.33

Commercial Mortgages

\$

497,815,873

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

937,571,378

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

335,842,285

1.43

Commercial Mortgages

\$

13,039,456

1.44

Total Mortgages in Process of Foreclosure

\$

348,881,741

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

87,485,046,783

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

13,303,391

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

13,303,391

2.

Operating Percentages:

2.1

A&H loss percent

(19.791)%

2.2

A&H cost containment percent

0.000 %

2.3

A&H expense percent excluding cost containment expenses

433.817 %

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes

[]

No

[]

6.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
Total	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1	Active Status (a)							
1. Alabama	AL	L	197,038	87,868,413	8,516		88,073,967	325,302
2. Alaska	AK	L	19,756	8,915,279	426		8,935,461	
3. Arizona	AZ	L	435,187	156,810,747	12,115		157,258,050	
4. Arkansas	AR	L	86,301	24,384,860	6,359		24,477,520	381,231
5. California	CA	L	1,624,698	944,625,748	55,651		946,306,097	611,814
6. Colorado	CO	L	333,444	96,900,012	12,530		97,245,986	323,936
7. Connecticut	CT	L	208,879	76,188,867	17,109		76,414,855	94,536
8. Delaware	DE	L	40,603	99,143,373	3,014		99,186,991	2,218,894,703
9. District of Columbia	DC	L	26,805	8,210,567	1,280		8,238,652	
10. Florida	FL	L	903,894	786,865,077	45,064		787,814,035	5,184,894
11. Georgia	GA	L	607,330	199,333,715	27,811		199,968,856	626,500
12. Hawaii	HI	L	95,590	29,843,451	1,556		29,940,598	
13. Idaho	ID	L	79,098	18,569,050	4,865		18,653,013	328,000
14. Illinois	IL	L	735,556	287,829,101	18,872		288,583,530	388,017
15. Indiana	IN	L	593,489	146,689,599	22,057		147,305,146	
16. Iowa	IA	L	995,947	47,979,361	7,772		48,983,080	115,588
17. Kansas	KS	L	303,459	21,559,012	11,716		21,874,187	
18. Kentucky	KY	L	382,460	62,925,190	35,836		63,343,485	
19. Louisiana	LA	L	1,132,602	65,772,566	245,854		67,151,022	162,881
20. Maine	ME	L	25,592	17,594,139	9,199		17,628,929	
21. Maryland	MD	L	275,085	156,833,108	17,701		157,125,894	
22. Massachusetts	MA	L	146,564	97,051,367	18,576		97,216,508	449,813,000
23. Michigan	MI	L	991,027	303,226,231	18,873		304,236,131	1,386,893
24. Minnesota	MN	L	1,785,918	89,160,903	8,391		90,955,212	480,000
25. Mississippi	MS	L	102,275	32,423,443	6,820		32,532,538	
26. Missouri	MO	L	457,684	283,530,822	13,690		284,002,196	13,000
27. Montana	MT	L	23,940	8,706,607	2,767		8,733,314	
28. Nebraska	NE	L	264,546	15,870,410	2,914		16,137,870	
29. Nevada	NV	L	80,358	56,998,967	5,082		57,084,407	
30. New Hampshire	NH	L	22,311	27,045,299	3,894		27,071,504	
31. New Jersey	NJ	L	229,292	303,794,122	27,446		304,050,860	167,378
32. New Mexico	NM	L	81,705	16,413,578	5,605		16,500,888	
33. New York	NY	N	109,648	19,123,475	2,200		19,235,323	
34. North Carolina	NC	L	2,088,997	337,209,436	221,034		339,519,466	816,676
35. North Dakota	ND	L	66,575	18,306,745	185		18,373,505	381,892
36. Ohio	OH	L	832,070	343,029,616	32,086		343,893,772	153,573
37. Oklahoma	OK	L	218,315	39,682,646	7,406		39,908,366	46,472
38. Oregon	OR	L	256,728	54,984,115	9,788		55,250,631	612,667
39. Pennsylvania	PA	L	647,135	422,099,838	46,918		422,793,891	2,586,231
40. Rhode Island	RI	L	94,427	20,650,730	5,876		20,751,033	
41. South Carolina	SC	L	2,840,195	124,583,430	433,323		127,856,948	283,797
42. South Dakota	SD	L	52,957	17,096,360	1,689		17,151,006	
43. Tennessee	TN	L	487,417	159,499,931	38,008		160,025,357	102,302
44. Texas	TX	L	1,240,269	408,094,547	61,259		409,396,075	503,864
45. Utah	UT	L	147,421	61,948,828	7,891		62,104,140	
46. Vermont	VT	L	10,545	9,207,943	1,182		9,219,669	
47. Virginia	VA	L	374,383	208,200,332	23,755		208,598,470	484,463
48. Washington	WA	L	773,219	95,622,272	17,649		96,413,140	15,941
49. West Virginia	WV	L	149,902	52,049,399	32,776		52,232,076	
50. Wisconsin	WI	L	1,493,852	75,229,923	12,383		76,736,158	1,473,745
51. Wyoming	WY	L	25,903	4,686,930	1,507		4,714,340	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	L	464	(27,827)			(27,363)	
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	260,332				260,332	
58. Aggregate other alien	OT	XXX	20,664	1,037,408			1,058,072	1,550,000,000
59. Subtotal	XXX		25,479,848	7,051,379,060	1,636,276		7,078,495,184	4,236,759,297
90. Reporting entity contributions for employee benefits plans	XXX							
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		4,499,251				4,499,251	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX		802,970				802,970	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		570,915		22,319		593,234	
94. Aggregate or other amounts not allocable by state	XXX							
95. Totals (direct business)	XXX		31,352,984	7,051,379,060	1,658,595		7,084,390,639	4,236,759,297
96. Plus reinsurance assumed	XXX		2,114,161	2,434,805,176			2,436,919,337	745,461
97. Totals (all business)	XXX		33,467,145	9,486,184,236	1,658,595		9,521,309,976	4,237,504,758
98. Less reinsurance ceded	XXX		33,457,086	7,614,575,047	1,630,983		7,649,663,117	2,519,602,751
99. Totals (all business) less reinsurance ceded	XXX		10,058	1,871,609,188	27,613		1,871,646,859	1,717,902,007
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien	XXX		20,664	1,037,408			1,058,072	1,550,000,000
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX							
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		20,664	1,037,408			1,058,072	1,550,000,000
9401.	XXX							
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX							
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX							

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 51

2. R - Registered - Non-domiciled RRGs.....

3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....

4. Q - Qualified - Qualified or accredited reinsurer.....

5. N - None of the above - Not allowed to write business in the state..... 6

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

RXR 5TS Owner LLC

Athene Life Re International Ltd.

Athene Annuity Re II Ltd.

Athene Life Re Ltd.

A-A Onshore Fund, LLC

ADIP (Athene) Carry Plan, L.P

Athene Asset L.P.

Athene Co-Invest Reinsurance Affiliate Holding Ltd.

Athene Co-Invest Reinsurance Affiliate 1A Ltd.

Athene Co-Invest Reinsurance Affiliate International Ltd.

Athene Co-Invest Reinsurance Affiliate LP

Athene Co-Invest Reinsurance Affiliate 1B Ltd.

Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.

Athene Co-Invest Reinsurance Affiliate 2A Ltd.

Athene Co-Invest Reinsurance Affiliate 2B Ltd.

Rosencrantz Depositor, LLC

NNN AGP Opportunities GP, LLC

NNN AGP Opportunities Fund, L.P.

NNN AGP Mezz Borrower, LLC

NNN AGP Opp Owner I, LLC

NNN AGP Opportunities Fund II, L.P.

NNN AGP Mezz Borrower II, LLC

NNN AGP Opp Owner II, LLC

NNN AGP Opp II Owner I, LLC

NNN AGP Opp II Owner II, LLC

NNN AGP Opp II Owner III, LLC

NNN AGP Opp II Owner IV, LLC

NNN AGP Opp II Owner V, LLC

NNN AGP Opp II Owner VI, LLC

NNN AGP Mezz Borrower III, LLC

NNN AGP Opp III Owner I, LLC

NNN AGP Opp III Owner II, LLC

NNN AGP Opp III Owner III, LLC

NNN AGP Opportunities Fund III, L.P.

A-A Offshore 2021-1 (Java), L.P.

Athene Re Japan Solutions Co., Ltd.

Scallop Holdco, LLC

Vitera, LLC

Vitera Data Exchange, LLC

Athene Qualified Assignment Corporation

Athene Structured Assignment Corporation

Athene Bermuda Employee Company Ltd.

Athene IP Holding Ltd.

Athene North Employment Service Corporation

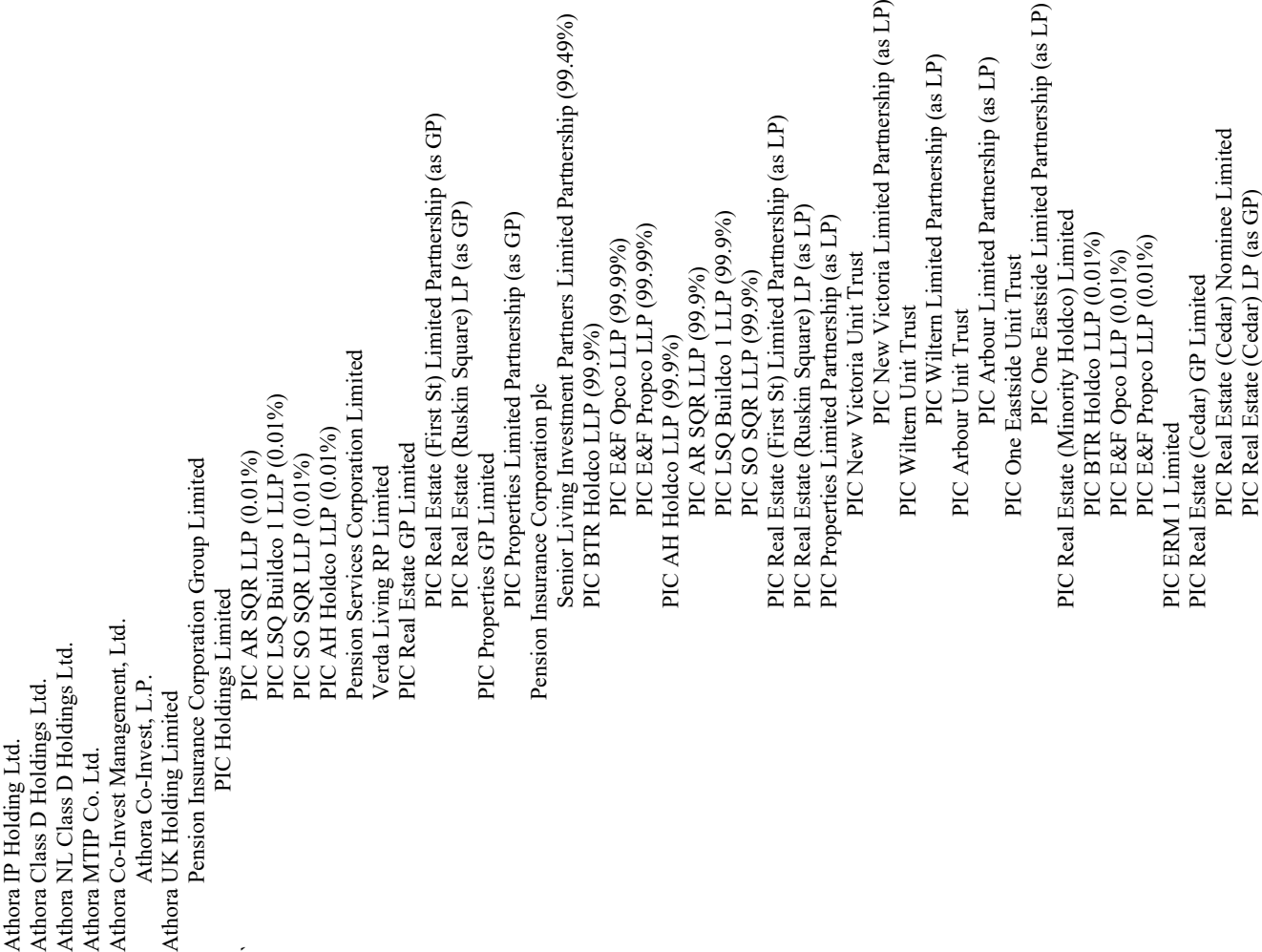
Athora Holding Ltd.

Athora UK Services Ltd.

Athora Ireland Services Limited

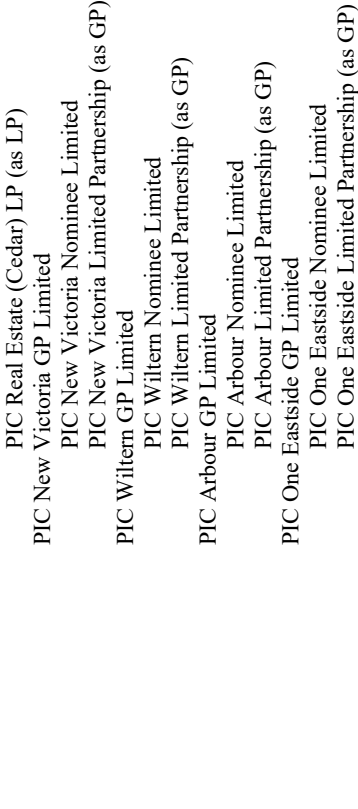
Athora Bermuda Services Ltd.

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

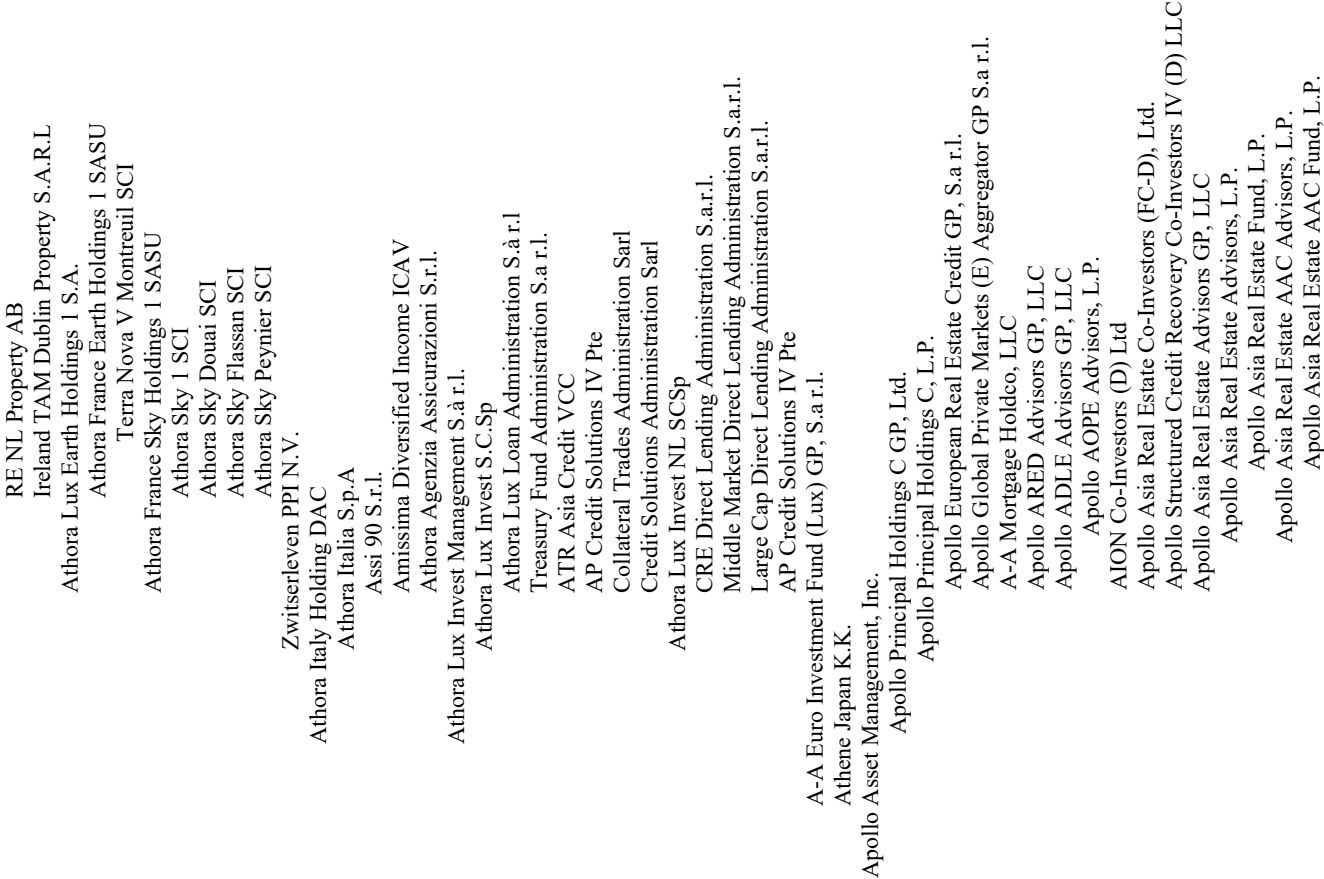


SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



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



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

PART 1 – ORGANIZATIONAL CHART

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

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

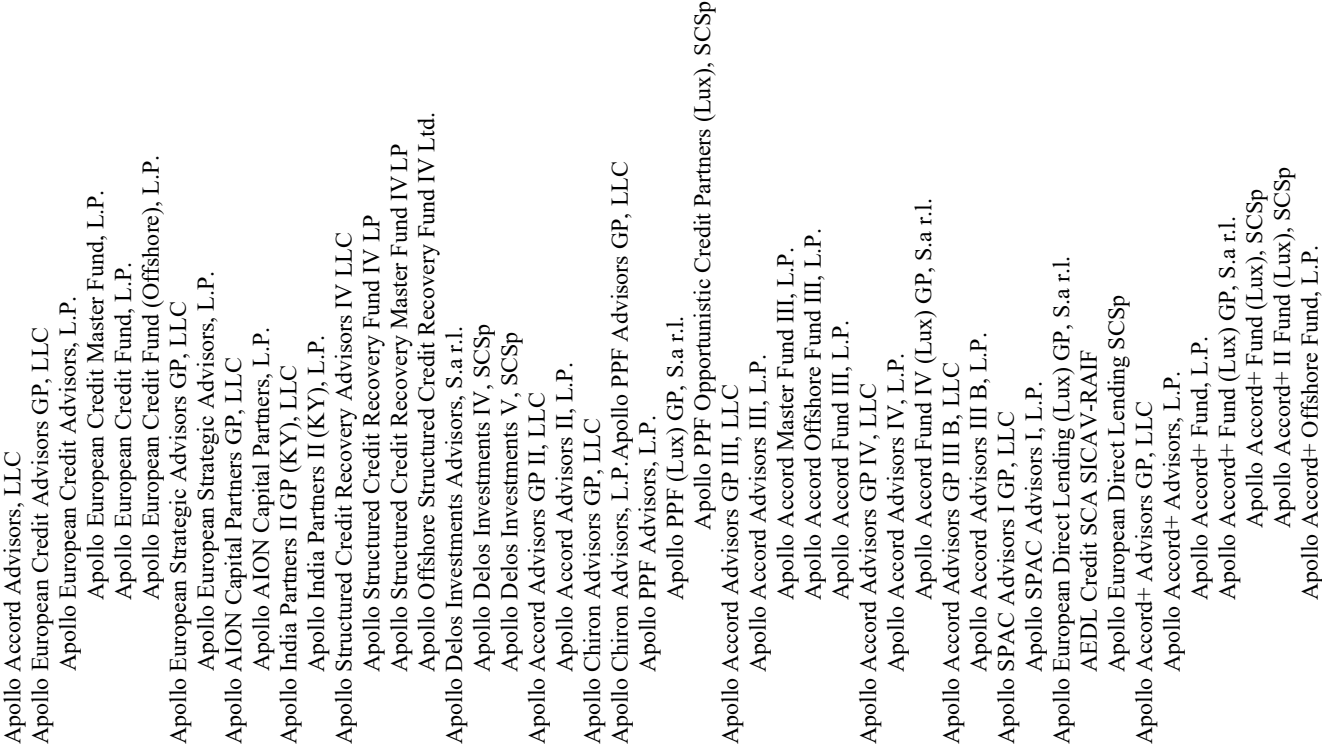
- Apollo Europe Co-Investors III (ID), LLC
- Apollo European Credit Co-Investors, LLC
- Apollo European Private Credit Fund GP S.a r.l.
 - Apollo European Private Credit (Master) SCSp
- Apollo European Strategic Co-Investors, LLC
- Apollo Private Markets SICAV
- Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.
 - Apollo Real Estate Debt - Europe Fund I (Levered Master), SCSp
 - Apollo Real Estate Debt - Europe Fund I (Levered), SCSp
 - Apollo Real Estate Debt - Europe Fund I (Unlevered), SCSp
- Apollo Realty Income Solutions GP S.a r.l.
- Apollo U.S. Private Credit Fund
- Redding Ridge Advisors LLC
 - Redding Ridge Holdings LP
- RRH Asset Management CIV GP, LLC
- RRH Asset Management Co-Investors, L.P.
- Apollo MidCap Holdings (Cayman) GP, Ltd.
 - Apollo Midcap Holdings (Cayman), L.P.
- APH Holdings (FC), L.P.
- Apollo Manufactured Housing Property Fund GP, LLC
- Apollo GE Advisors GP, LLC
 - Apollo GE Advisors, L.P.
- Apollo Direct Lending Metric Fund Advisors GP, LLC
- Apollo Direct Lending Metric Fund Advisors, L.P.
- Apollo IG Replacement Advisors (Lux) GP, S.a r.l.
- ACC Advisors C, LLC
 - Apollo Hercules Advisors, L.P.
 - Apollo Hercules Partners, L.P.
- Apollo A-N Credit Advisors (APO FC-GP), LLC
 - Apollo A-N Credit Advisors (APO FC Delaware), L.P.
- Apollo A-N Credit Fund (Delaware), L.P.
- Apollo Atlas Advisors (APO FC-GP), LLC
 - Apollo Atlas Advisors (APO FC), L.P.
- Apollo Atlas Fund, LLC
 - Apollo Atlas Master Fund, LLC
- Apollo Hercules Advisors GP, LLC
- Apollo Navigator Capital Management I, LLC
 - Apollo Navigator Advisors I, L.P.
 - Apollo Navigator Aviation Fund I, L.P.
 - Apollo Navigator Aviation Offshore Fund I, L.P.
- Apollo Oasis Advisors GP, LLC
 - Apollo Oasis Advisors, L.P.
- Apollo Oasis Partners, L.P.
- Apollo European MMPDF (B) Cayman GP, LLC
 - Apollo European MMPDF (B) Cayman, L.P.
- Apollo HD Advisors GP, LLC
 - Apollo HD Advisors, L.P.
 - Athene HD Investor, L.P.

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

PART 1 – ORGANIZATIONAL CHART



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

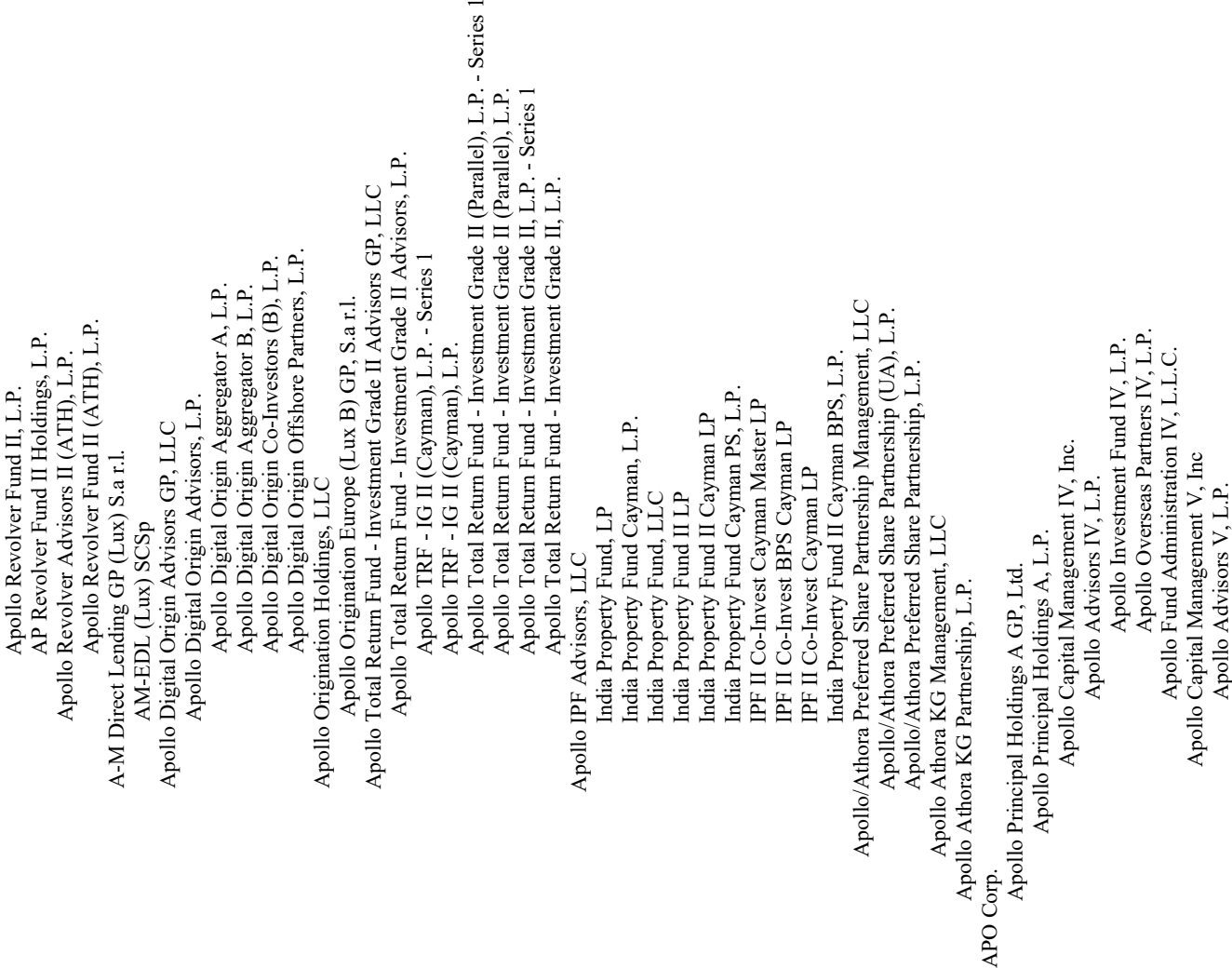


SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

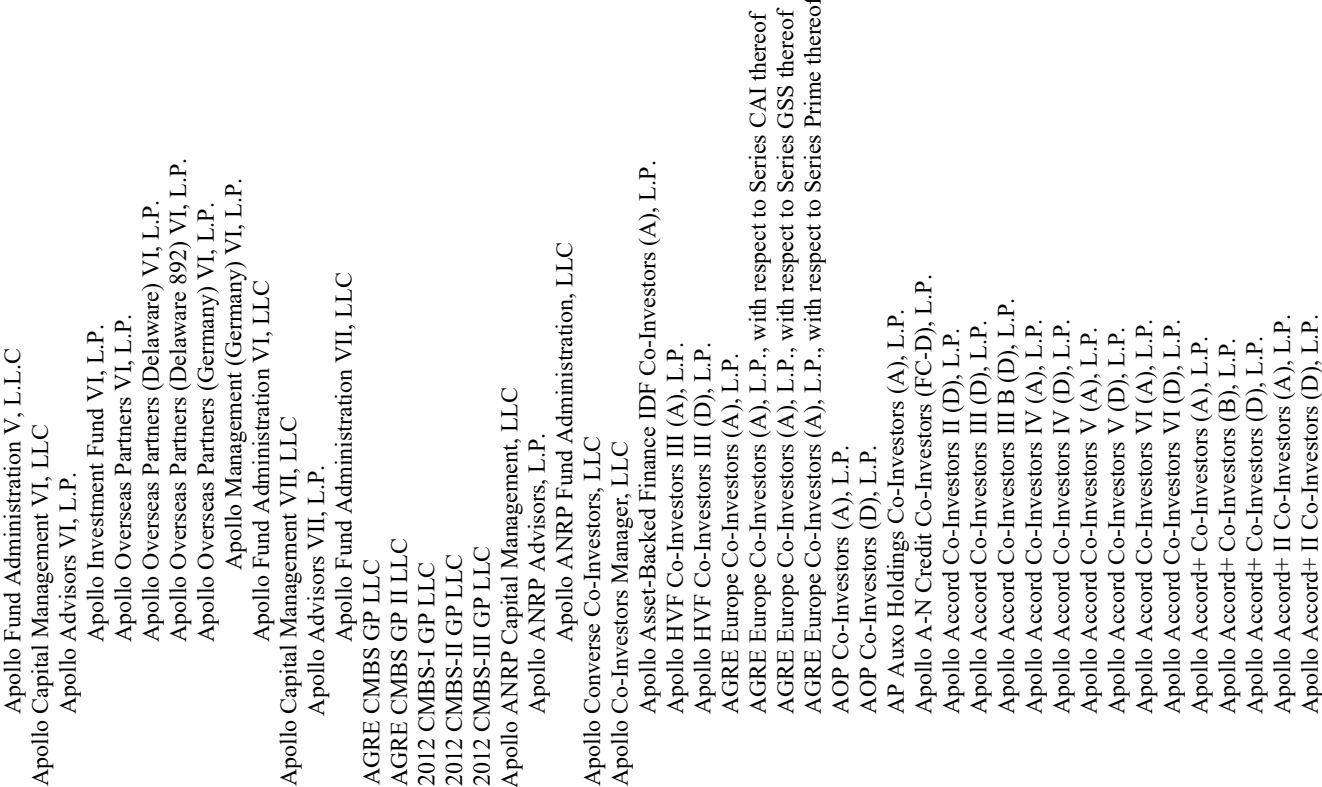
- Apollo Total Return Fund - Investment Grade Advisors GP, LLC
 - Apollo Total Return Fund - Investment Grade Advisors, L.P.
 - Apollo Total Return Fund - Investment Grade, L.P.
 - Apollo Total Return Fund - Investment Grade (RN), L.P.
 - Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.
- Apollo Accord Advisors GP V, LLC
 - Apollo Accord Advisors V, L.P.
 - Apollo Accord Offshore Fund V, L.P.
 - Apollo Accord Fund V, L.P.
 - Apollo Accord Co-Investors V (B), L.P.
 - Apollo Accord (Lux) GP, S.a.r.l.
 - Apollo Accord Fund V (Lux), SCSp
 - Apollo Accord Fund VI (Lux), SCSp
- Apollo Defined Return Advisors GP, LLC
 - Apollo Defined Return Advisors, L.P.
 - Apollo Defined Return Fund, L.P.
 - Apollo Defined Return Offshore Fund, L.P.
- Apollo Accord Advisors GP VI, LLC
 - Apollo Accord Advisors VI, L.P.
 - Apollo Accord Co-Investors VI (B), L.P.
 - Apollo Accord Fund VI, L.P.
 - Apollo Accord Offshore Fund VI, L.P.
- Apollo Credit Opportunity Advisors III (APO FC) GP LLC
 - Apollo Credit Opportunity Advisors III (APO FC) LP
 - Apollo Credit Opportunity Fund (Offshore) III LP
- Apollo Delphi Advisors, LLC
 - Apollo Delphi Fund, L.P.
 - Apollo Pythia Fund, L.P.
- Apollo Accord+ II Advisors GP, LLC
 - Apollo Accord+ II Advisors, L.P.
 - Apollo Accord+ II Offshore Fund (K), L.P.
 - Apollo Accord+ II Fund, L.P.
 - Apollo Accord+ II Co-Investors (B), L.P.
 - Apollo Accord+ II Offshore Fund, L.P.
- Apollo ST Advisors, LLC
 - Apollo Revolver Capital Management, LLC
 - Apollo Revolver Advisors, L.P.
 - Apollo Revolver Fund, L.P.
 - Apollo Revolver Feeder Fund, L.P.
- Apollo Hybrid Value Advisors (APO FC-GP), LLC
 - Apollo Hybrid Value Advisors (APO FC), L.P.
- Apollo PPF Credit Strategies Advisors GP, LLC
 - Apollo PPF Credit Strategies Advisors, L.P.
 - Apollo PPF Credit Strategies (Lux) GP, S.a.r.l.
 - Apollo PPF Credit Strategies (Lux), SCSp
- Apollo Revolver Capital Management II, LLC
 - Apollo Revolver Advisors II, L.P.
 - Apollo Revolver Fund II (Offshore), L.P.

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



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

PART 1 – ORGANIZATIONAL CHART



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

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

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

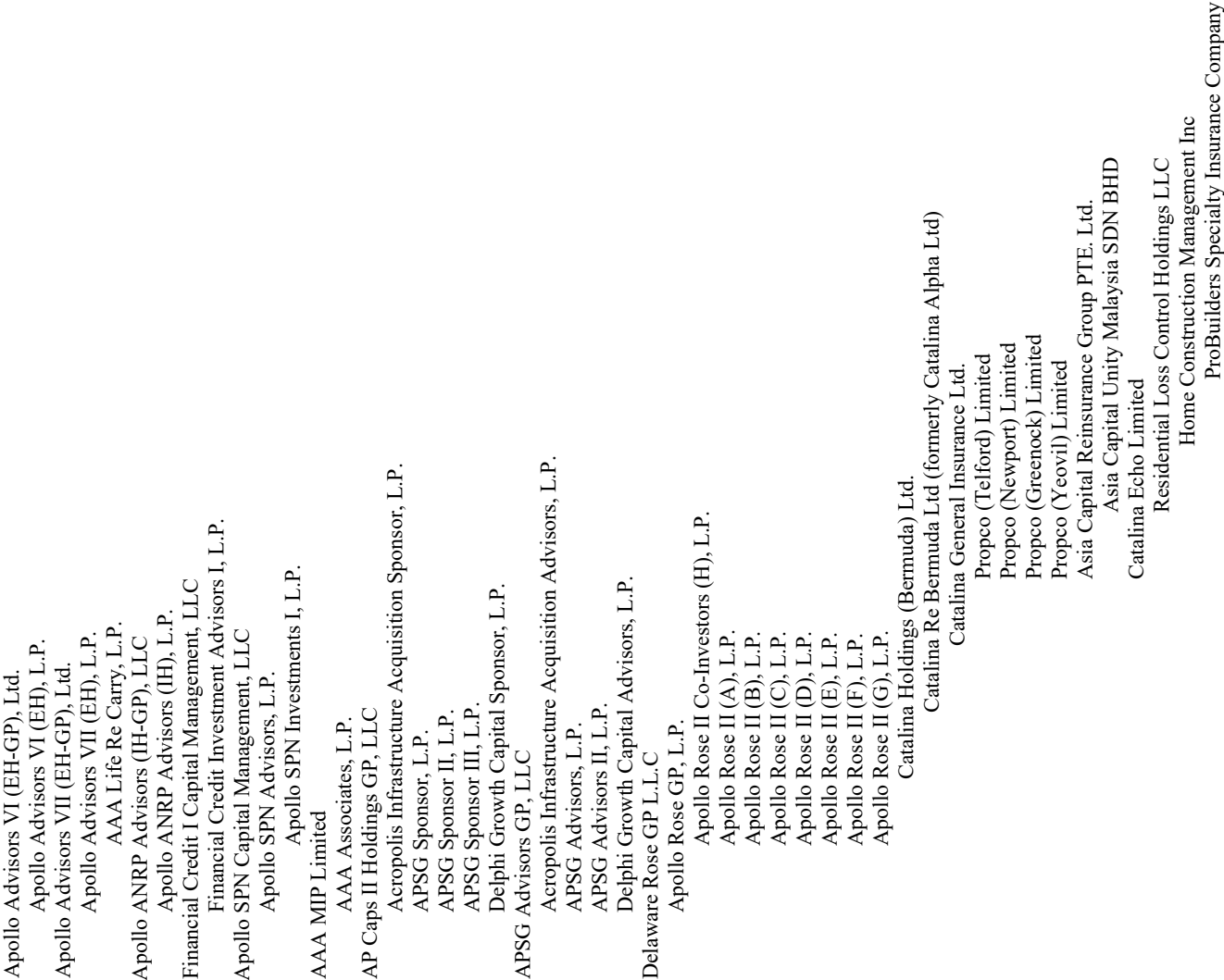
- Apollo Co-Investors VII (NR EH-D), L.P.
- Apollo Co-Investors VII (NR FC-D), LP
- Apollo Co-Investors VIII (A), L.P.
- Apollo Co-Investors VIII (D), L.P.
- Apollo Co-Investors VI (EH-D), LP
- Apollo Co-Investors VIII (DC-D), L.P.
- Apollo Co-Investors VIII (EH-A), L.P.
- Apollo Co-Investors VIII (EH-D),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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Kings Alley Credit Co-Investors (D), L.P.
- Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.
- Apollo Navigator Co-Investors I (A), L.P.
- Apollo Navigator Co-Investors I (D), L.P.
- Apollo Navigator Co-Investors I (DC-D), L.P.
- Apollo Origination Partnership II Co-Investors (A), L.P.
- Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.
- Apollo Revolver Co-Investors (A), L.P.
- Apollo Revolver Co-Investors (D), L.P.
- Apollo Revolver Co-Investors II (A), L.P.
- Apollo Royalties Co-Investors I (D), L.P.
- Apollo RRH Co-Investors (A), L.P.
- Apollo Senior Loan Fund Co-Investors (D), L.P.
- Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.
- Apollo SOMA Co-Investors, LLC
- Apollo SPAC Co-Investors I (A), L.P.
- Apollo SPAC Co-Investors I (D), L.P.
- Apollo Special Situations Co-Investors (A), L.P.
- Apollo Special Situations Co-Investors (D), L.P.
- Apollo Special Situations Co-Investors (IH-A), L.P.
- Apollo Special Situations Co-Investors (IH-D), L.P.
- Apollo SPN Co-Investors (D), L.P.
- Apollo SPN Co-Investors (DC-D), L.P.
- Apollo SPN Co-Investors (FC-D), L.P.
- Apollo Structured Credit Recovery Co-Investors IV (A) LP
- Apollo Tactical Value SPN Co-Investors (DC-D), L.P.
- Apollo Total Return Co-Investors (A) LP
- Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.
- Apollo Tower Credit Co-Investors (DE FC-D), L.P.
- Apollo Union Street Co-Investors (D), L.P.
- Apollo Union Street SPV Co-Investors (D), L.P.
- Apollo USREF Co-Investors II (A), L.P.
- Apollo USREF Co-Investors III (A), L.P.
- Apollo USREF Co-Investors III (D), L.P.
- Apollo USREF III Royce Co-Investors (A), L.P.
- Apollo Venerable Co-Investors (A), L.P.
- FCI Co-Investors II (A), L.P.
- FCI Co-Investors III (A), L.P.
- FCI Co-Investors IV (A), L.P.
- FCI Co-Investors IV (D), L.P.
- Apollo Clean Transition Equity Partners II Co-Investors (D), L.P.
- VA Capital Management CIV GP, LLC
 - VA Capital Management Co-Investors, L.P.
- AP Violet Advisors GP, LLC
- VLS Holdings Advisors GP LLC
 - VLS Holdings Advisors, L.P.
- Apollo Advisors V (EH), LLC
 - Apollo Advisors V (EH Cayman), L.P.

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



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

PART 1 – ORGANIZATIONAL CHART	
Elbow Re Ltd. [transferred from Catalina Beta Ltd.]	
Catalina Acra Zurich Reinsurance Trust (Elbow sub-account)	
Catalina Oxenwood Real Estate II Ltd	
OXW Capital LP	
Oxenwood Luxembourg S.à r.l.	
Oxenwood Real Estate LLP	
OXW Capital Management Limited	
OXW Partners LP	
Oxenwood JV Capital Limited	
Oxenwood Luxembourg S.à r.l.	
OXW Partners 2 LP	
Oxenwood JV Capital 2 Limited	
Oxenwood Luxembourg 2 S.à r.l.	
OLFI Partners LP	
Catalina Permian Ltd	
Catalina Oxenwood European Investments Ltd	
Oxenwood Catalina III Limited	
OXW Catalina European Holdco S.à r.l.	
OXW Catalina (Germany II) S.à r.l.	
OXW Catalina Neuss S.à r.l.	
Catalina Permian Ltd	
Catalina Acra Zurich Reinsurance Trust (Catalina sub-account)	
Catalina Oxenwood Investments Ltd	
OXW Catalina UK Limited	
OXW Catalina (Logistics XXV) Limited	
OXW Catalina (Logistics XXVI) Limited	
OXW Catalina (Logistics XXVII) Limited	
AD Land Exeter Ltd	
Catalina Holdings UK Limited	
Catalina Worthing Insurance Limited	
Catalina Oxenwood Investments Ltd	
OXW Catalina UK Limited	
OXW Catalina (Logistics XXV) Limited	
OXW Catalina (Logistics XXVI) Limited	
OXW Catalina (Logistics XXVII) Limited	
AD Land Exeter Ltd	
Catalina Oxenwood European Investments Ltd.	
Oxenwood Catalina III Limited	
OXW Catalina European Holdco S.à r.l.	
OXW Catalina (Germany II) S.à r.l.	
OXW Catalina Neuss S.à r.l.	
Propco (Swansea) Limited	
Catalina Services UK Limited	
Lightning Top-Up Trust	
Catalina Oxenwood Investments Ltd	
OXW Catalina UK Limited	
OXW Catalina (Logistics XXV) Limited	
OXW Catalina (Logistics XXVI) Limited	

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

- PART 1 – ORGANIZATIONAL CHART
- Catalina Oxenwood European Investments Ltd.

Oxenwood Catalina III Limited

OXW Catalina European Holdco S.à r.l.

OXW Catalina (Germany II) S.à r.l.

OXW Catalina Neuss S.à r.l.

Catalina Re Archdale US LLC

Catalina Re Archdale Life Insurance Company Ltd.

Catalina Beta Ltd.

Alea Group Holdings (Bermuda) Ltd.

FIN Alea LLC

Alea Holdings US Company

Alea North America Insurance Company

SPARTA Insurance Company

National American Insurance Company of California

QLT Buffalo LLC

AHUSCO Statutory Trust I

AHUSCO Statutory Trust II

AHUSCO Statutory Trust III

Catalina Alpha US Holding Company

Catalina U.S. Insurance Services LLC

Catalina Finance LLP

Catalina Oxenwood European Investments Ltd

Oxenwood Catalina III Limited

OXW Catalina European Holdco S.à r.l.

OXW Catalina (Germany II) S.à r.l.

OXW Catalina Neuss S.à r.l.

Catalina Services (Bermuda) Ltd.

Apollo Rose II (I), L.P.

Apollo Wessex Advisors GP, LLC

Apollo Wessex Advisors, L.P.

Wessex Holdings, L.P.

AP Extreme Advisors GP, LLC

APH Holdings, L.P.

Apollo Raven Advisors GP, LLC

Apollo Raven Advisors, L.P.

Apollo Capital Management XI, LLC

ARED Capital Management, LLC

ARED Advisors I, L.P.

Apollo Overseas Partners (Lux) GP, S.a.r.l.

Apollo CGC Clean Energy Mobilization Advisors GP, LLC

Apollo CGC Clean Energy Mobilization Advisors, L.P.

Apollo Hybrid Value Capital Management III, LLC

Apollo Hybrid Value Advisors III, L.P.

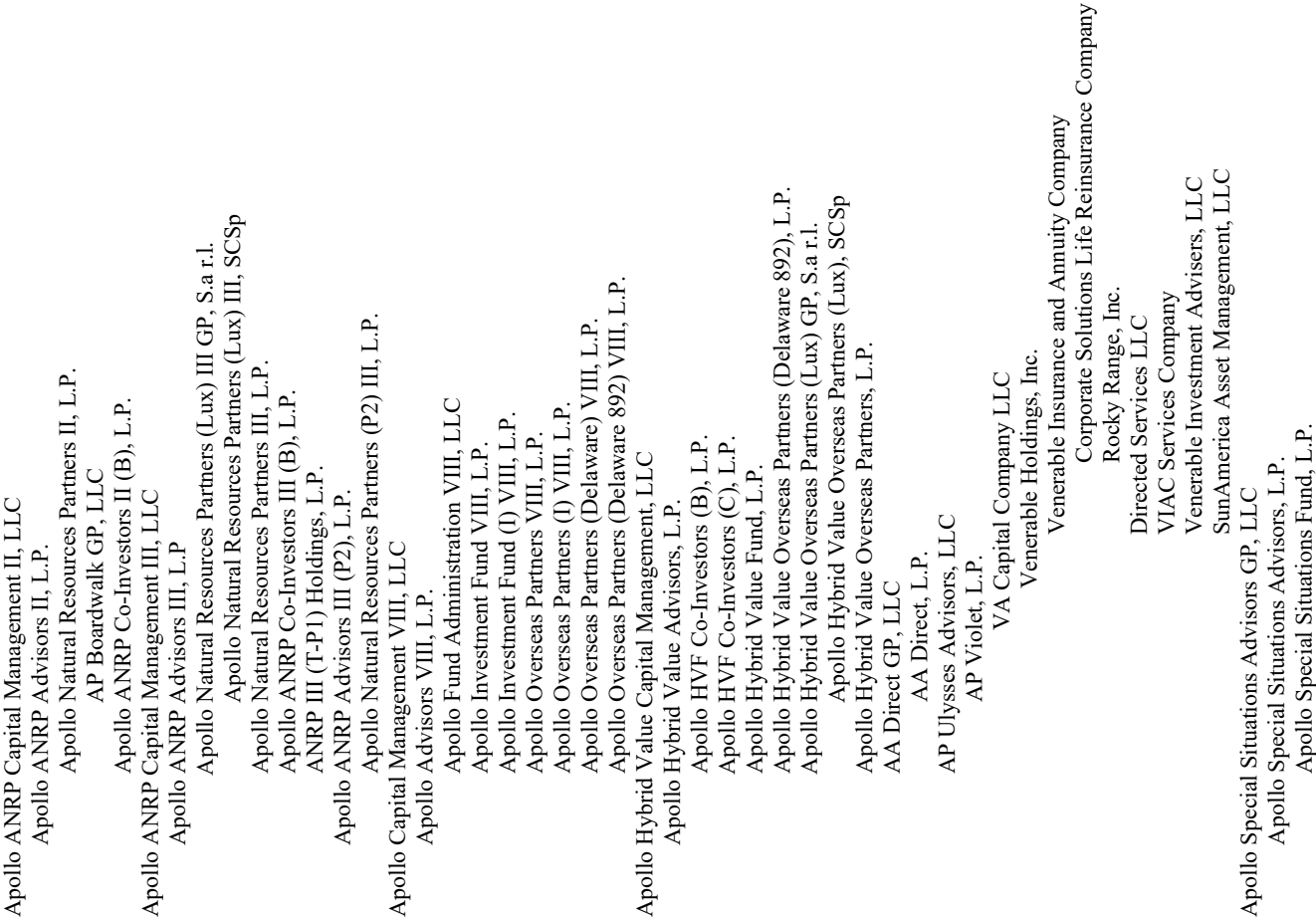
AP Rainbow Advisors, LLC

Apollo Hybrid Value Fund III, L.P.

Apollo Hybrid Value Overseas Partners (Delaware 892) III, L.P.

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

PART 1 – ORGANIZATIONAL CHART

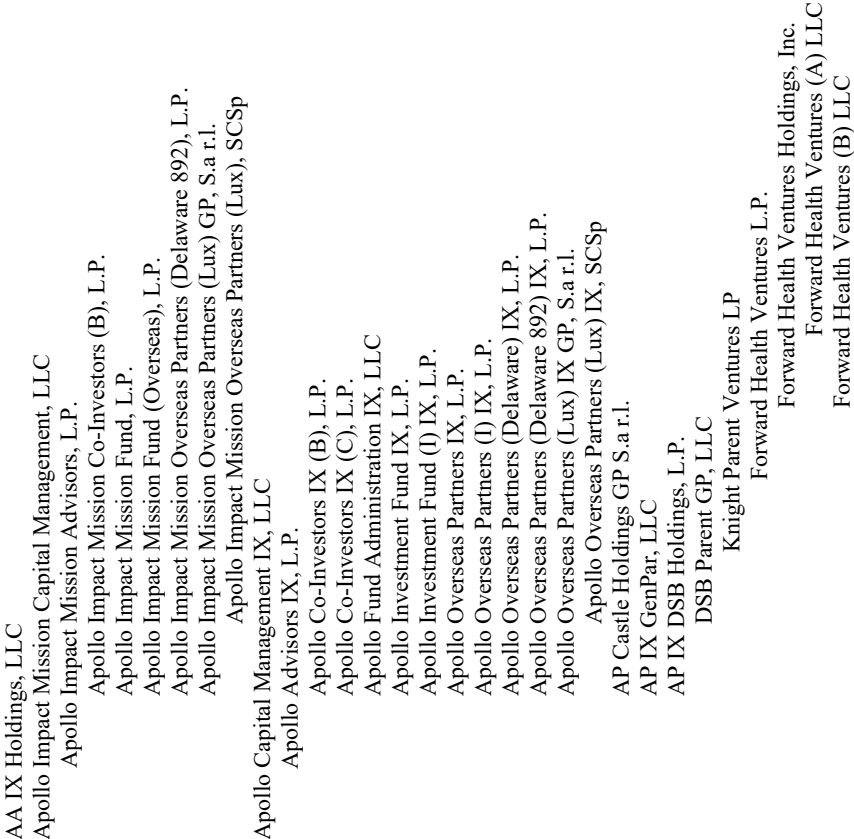
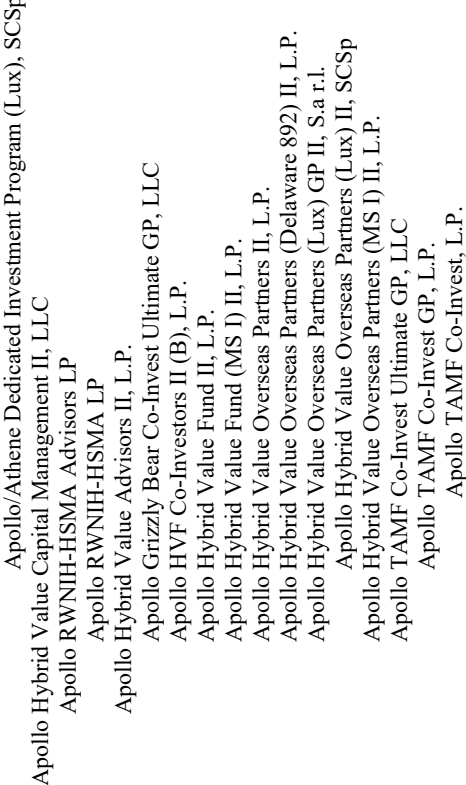


SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

- AA GP Solutions Advisors GP, LLC
 - AA GP Solutions Advisors, L.P.
 - AA GP Solutions Fund, L.P.
- Apollo Credit Secondaries I GP, LLC
 - Apollo Credit Secondaries Fund I, L.P.
 - Apollo Credit Secondaries Fund I (A), L.P.
 - Apollo Credit Secondaries Fund I (B), L.P.
- Apollo Credit Secondaries I Advisors GP, LLC
 - Apollo Credit Secondaries I Advisors, L.P.
- Apollo Advisors IX (EH-GP), LLC
 - Apollo Advisors IX (EH), L.P.
 - AP Highlands Co-Invest, L.P.
 - AIF IX International Holdings, L.P.
 - AP Highlands Holdings (GP), LLC
 - AP Highlands Holdings, L.P.
- Harvest Holdings II GP, LLC
 - Harvest Holdings II (C), L.P.
 - Harvest Holdings II (V), L.P.
 - Karpos Investments II (C), L.P.
 - Karpos Investments II (V), L.P.
- Apollo Infra Equity Advisors (IH-GP), LLC
 - Apollo Infra Equity Advisors (IH UT), L.P.
 - Apollo Infra Equity Advisors (IH), L.P.
 - Apollo Infra Equity Feeder Fund (TE Debt), L.P.
 - Apollo Infra Equity International Fund, L.P.
- Apollo FIG Carry Pool Aggregator GP, LLC
 - Apollo FIG Carry Pool Aggregator, L.P.
 - Apollo FIG Carry Pool Intermediate, L.P.
 - Apollo FIG Carry Pool Intermediate (FC), L.P.
- Apollo Advisors VIII (EH-GP), Ltd.
 - Apollo Advisors VIII (EH), L.P.
- Apollo Co-Investors VIII (EH-E), L.P.
- Financial Credit II Capital Management, LLC
 - Financial Credit Investment Advisors II, L.P.
- Financial Credit Investment II, L.P.
- Financial Credit III Capital Management, LLC
 - Financial Credit Investment Advisors III, L.P.
- Financial Credit Investment III, L.P.
- Financial Credit Investment III, L.P.
- Financial Credit IV Capital Management, LLC
 - Financial Credit Investment Advisors IV, L.P.
- Apollo ADIP Capital Management, LLC
 - Apollo ADIP Advisors, L.P.
 - Apollo/Athene Dedicated Investment Program (A), L.P.
 - Apollo/Athene Dedicated Investment Program (B), L.P.
 - Apollo/Athene Dedicated Investment Program (C), L.P.
 - Apollo/Athene Dedicated Investment Program (D), L.P.
 - Apollo/Athene Dedicated Investment Program (E), L.P.
 - Apollo ADIP (Lux) GP, S.a.r.l.

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

PART 1 – ORGANIZATIONAL CHART



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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP	
PART 1 – ORGANIZATIONAL CHART	
	AdvantagePoint Health Alliance – Bluegrass, LLC
	AdvantagePoint Health Alliance - Hot Springs, LLC
	AdvantagePoint Health Alliance - Mesilla Valley, LLC
	AdvantagePoint Health Alliance - Paris, LLC
	AdvantagePoint Health Alliance – Tennessee Valley, LLC
	AdvantagePoint Health Alliance – Great Lakes, LLC
	AdvantagePoint Health Alliance – Laurel Highlands, LLC
	AdvantagePoint Health Alliance – Northwest, LLC
	AdvantagePoint Health Alliance – Western North Carolina, LLC
	Ashley Valley Medical Center, LLC
	Ashley Valley Physician Practice, LLC
	Castleview Medical, LLC
	Castleview Hospital, LLC
	Castleview Physician Practice, LLC
	HealthyHub, LLC
	Home Health Partner, LLC
	HSC Credentialing Support Services, LLC
	HSCGP, LLC
	Lifepoint Corporate Services, General Partnership
	America Management Companies, LLC
	LifePoint Billing Services, LLC
	Forward Health Ventures (A) LLC
	Forward Health Ventures (B) LLC
	LifePoint CSLP, LLC
	Lifepoint Corporate Services, General Partnership
	Forward Health Ventures (A) LLC
	Forward Health Ventures (B) LLC
	LifePoint Holdings 2, LLC
	Acquisition Bell Hospital, LLC
	Upper Peninsula Health Plan, LLC
	Upper Peninsula Managed Care, LLC
	AMG-Crockett, LLC
	AMG-Southern Tennessee, LLC
	AMG-Trinity, LLC
	Athens Physicians Practice, LLC
	Athens Regional Medical Center, LLC
	Athens Surgery Center Partner, LLC
	Athens Surgery Center, LLC
	Bell JV, LLC
	Bell Physician Practices, Inc.
	Clark Regional Physician Practices, LLC
	Community Medical, LLC
	Community-Based Services, LLC
	Crockett Hospital, LLC
	Crockett PHO, LLC
	Danville Diagnostic Imaging Center, LLC
	Danville Physician Practices, LLC
	Danville Regional Medical Center, LLC

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

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

PART 1 – ORGANIZATIONAL CHART

Danville Regional Medical Center School of Health Professions, LLC
Gateway Health Alliance, Inc.
Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC
Two Rivers Physician Practices, LLC
DLP Partner, LLC
 DLP Healthcare, LLC
 DLP Marquette Holding Company, LLC
 DLP Marquette Health Plan, LLC
 Upper Peninsula Health Plan, LLC
 Upper Peninsula Managed Care, LLC
 DLP Marquette General Hospital, LLC
 DLP Marquette JV, LLC
 U.P. Imaging Management Services, LLC
 DLP Marquette Physician Practices, Inc.
 DLP Cardiac Partners, LLC
 DLP Central NC Holding Company, LLC
 DLP Central Carolina Medical Center, LLC
 DLP Central Carolina Family Medicine, LLC
 DLP Central Carolina Medical Group, LLC
 DLP Central Carolina Physician Practices, LLC
 DLP Central NC JV, LLC
 Guardian Health Service, L.L.C.
 American HomePatient of Sanford, LLC
 American HomePatient of Unifour, LLC
 DLP Frye Regional Medical Center, LLC
 DLP Cardiology Associates, LLC
 DLP Cardiology Physicians, LLC
 DLP Frye Medical Group, LLC
 DLP Frye Regional Physician Practices, LLC
 DLP Graystone Family Practice Associates, LLC
 DLP Hickory Family Practice Associates, LLC
 Catawba Valley Heart Services Management, LLC
 Catawba Valley Imaging Services, LLC
 DLP Good Shepherd Holding Company, LLC
 DLP Good Shepherd JV, LLC
 DLP Gregg County Hospital, LLC
 DLP Marshall Medical Center, LLC
 DLP Harris JV, LLC
 DLP Harris Regional Hospital, LLC
 DLP Western Carolina Physician Practices, LLC
 DLP Haywood Regional Medical Center, LLC
 DLP Maria Parham Medical Center, LLC
 DLP Maria Parham Physician Practices, LLC
 DLP Person Memorial Hospital, LLC
 DLP Person Physician Practices, LLC
 DLP Person Urgent Care, LLC
 DLP Rutherford Regional Health System, LLC
 DLP Rutherford Physician Practices, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP	
PART 1 – ORGANIZATIONAL CHART	
	DLP Swain County Hospital, LLC
	DLP Twin County Holding Company, LLC
	DLP Twin County Physician Practices, LLC
	DLP Twin County Regional Healthcare, LLC
	DLP Wilson Holding Company, LLC
	DLP WilMed Nursing Care and Rehabilitation Center, LLC
	DLP Wilson Medical Center, LLC
	DLP Wilson Physician Practices, LLC
	DLP Partner Central Carolina, LLC
	DLP Partner Conenaugh, LLC
	DLP Partner Frye, LLC
	DLP Partner Marquette, LLC
	DLP Partner MedWest, LLC
	DLP Partner Twin County, LLC
	DLP Partner Wilson Rutherford, LLC
	Fauquier Partner, LLC
	Fauquier Holding Company, LLC
	Fauquier Diagnostic Imaging Center, LLC
	Fauquier Long-Term Care, LLC
	Fauquier Medical Center, LLC
	Fauquier Physician Practices, LLC
	Georgetown Rehabilitation, LLC
	HDP Andalusia, LLC
	HDP Georgetown, LLC
	HighPoint Partner, LLC
	HighPoint Healthcare, LLC
	Riverview Medical Center, LLC
	Riverview Physician Practices, LLC
	Sumner Partner, LLC
	Sumner Ambulatory Surgery Center, LLC
	Sumner Physician Practices, LLC
	Sumner Regional Medical Center, LLC
	Trousdale Medical Center, LLC
	Trousdale Physician Practices, LLC
	Hillside Hospital, LLC
	HSC Manager, LLC
	Kansas Healthcare Management Company, Inc.
	Kansas Healthcare Management Services, LLC
	Kansas Healthcare Management Services, LLC
	Kentucky Hospital, LLC
	Kentucky Medserv, LLC
	Kentucky Physician Services, Inc. LHSC, LLC
	LifePoint Medical Group – Hillside, Inc.
	AMG-Hillside, LLC
	LifePoint of Kentucky, LLC
	Bourbon Community Hospital, LLC
	Bourbon Physician Practice, LLC
	Buffalo Trace Radiation Oncology Associates, LLC

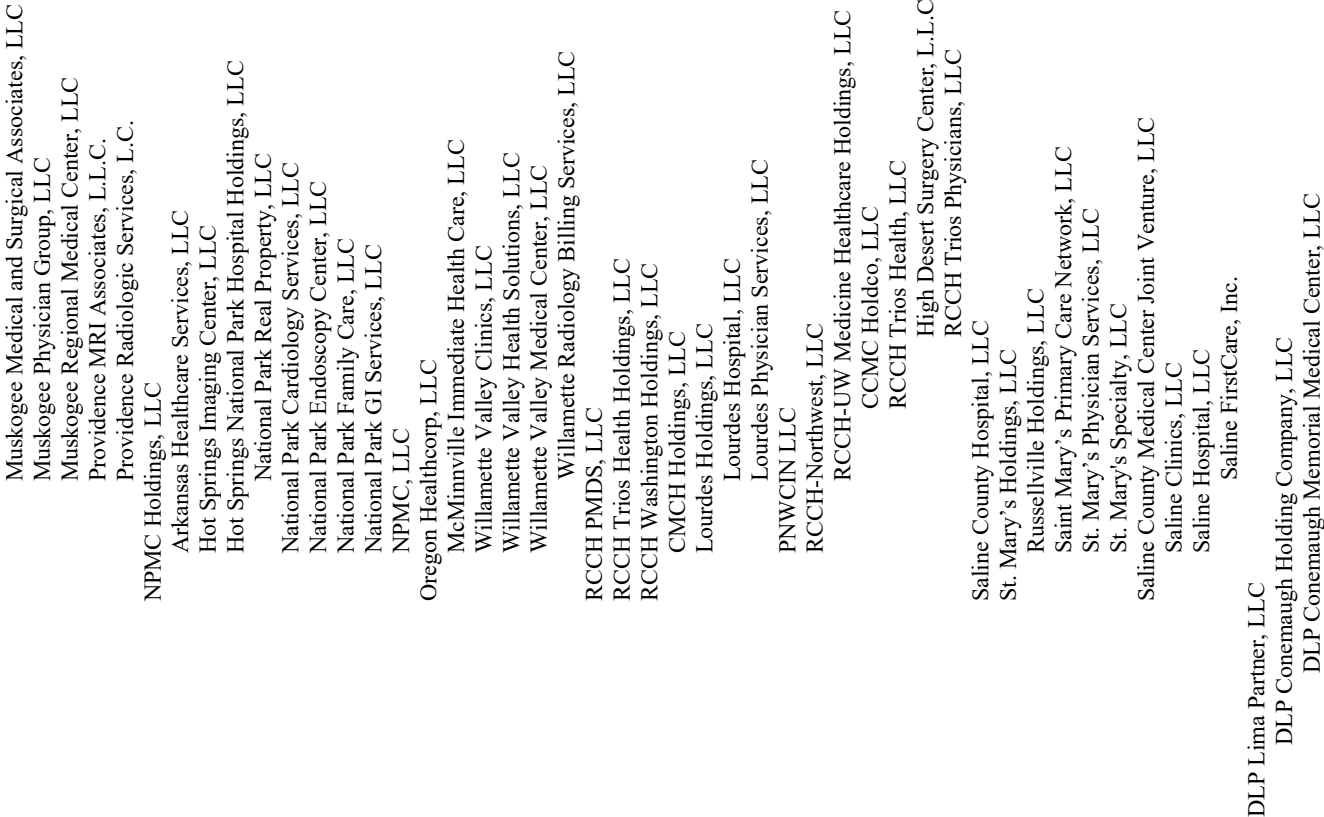
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

- Fleming Medical Center, LLC
- Georgetown Community Hospital, LLC
- HCK Logan Memorial, LLC
- Kentucky MSO, LLC
- Meadowview Physician Practice, LLC
- Meadowview Regional Medical Center, LLC
 - Meadowview Regional Medical Center Pain Management, LLC
- PineLake Physician Practice, LLC
- PineLake Regional Hospital, LLC
- R. Kendall Brown Practice, LLC
- Silechnik Practice, LLC
- Woodford Hospital, LLC
- LifePoint of Lake Cumberland, LLC
 - LCMC PET, LLC
 - Somerset Surgery Partner, LLC
 - Lake Cumberland Surgery Center, LP
 - Lake Cumberland Cardiology Associates, LLC
 - Lake Cumberland Physician Practices, LLC
 - LCMC MRI, LLC
 - Lake Cumberland Regional Hospital, LLC
 - Lake Cumberland Regional Physician Hospital Organization, LLC
- LifePoint RC, Inc.
- Logan Medical, LLC
- Meadowview Rights, LLC
- Northwest Medical Center-Winfield, LLC
- Norton Partner, LLC
- NWMC-Winfield Hospitalist Physicians, LLC
- NWMC-Winfield Physician Practices, LLC
- Piedmont Partner, LLC
- Portage Holding Company, LLC
 - PH Copper Country Apothecaries, LLC
 - Portage Hospital, LLC
 - Portage Calumet MOB, LLC
 - Portage JV, LLC
 - Ontonagon Community Health Center, Inc.
 - Upper Peninsula Health Plan, LLC
 - Upper Peninsula Managed Care, LLC
 - Portage Physician Practices, Inc.
- Portage Partner, LLC
- Professional Billing Services, LLC
- Providence Holding Company, LLC
 - Providence Group Practices, LLC
 - Providence Group Practices II, LLC
 - Providence Hospital, LLC
 - PERS Legacy, LLC
 - Providence Imaging Center, LLC
 - Providence Professional Services, LLC
 - Providence Physician Practices, LLC

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



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



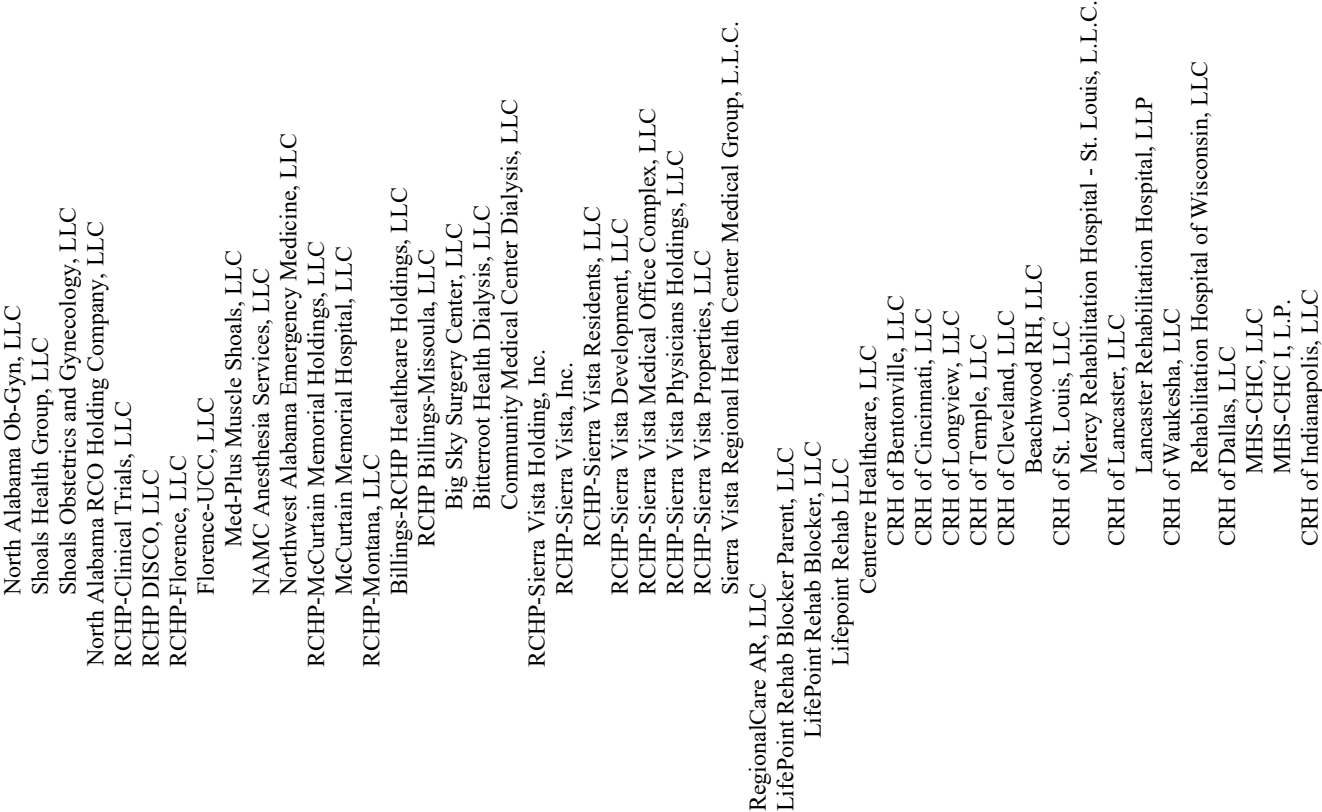
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PART 1 – ORGANIZATIONAL CHART

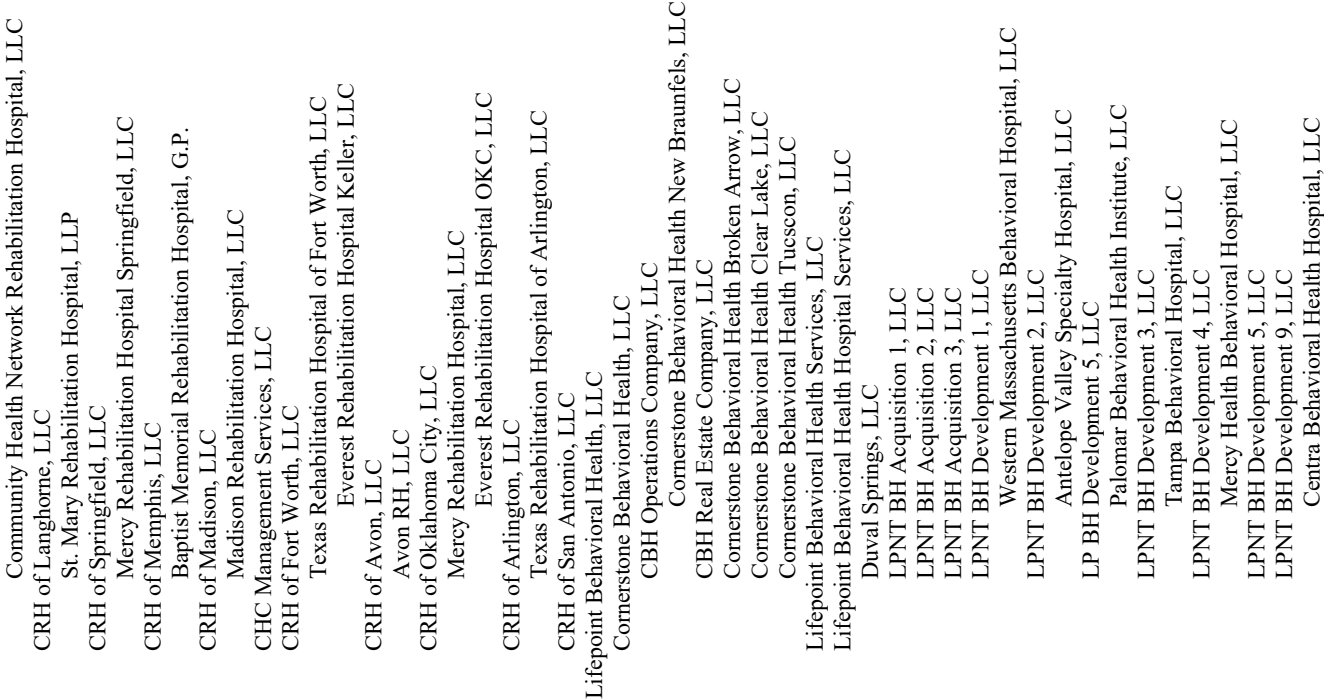


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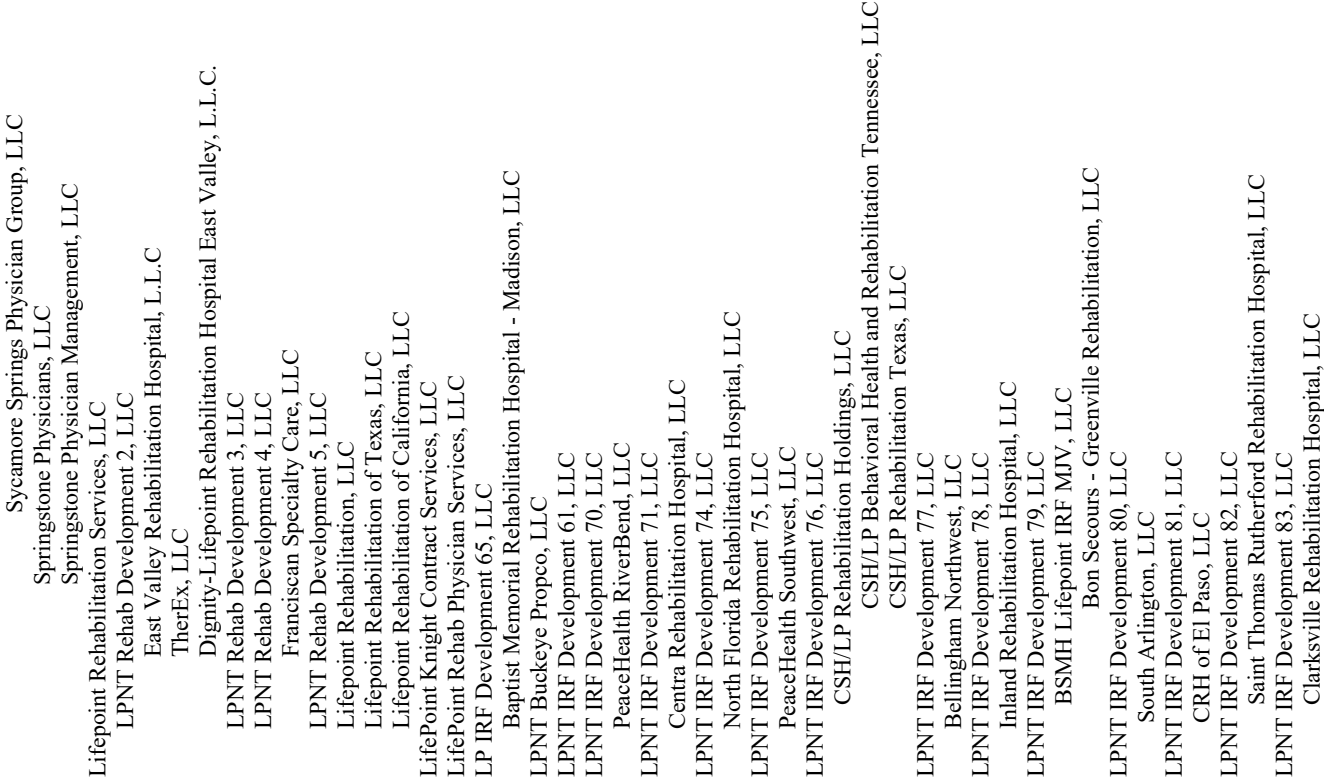
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



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

- LPNT BH Development 10, LLC
 - Oregon Network, LLC
- LPNT BH Development 11, LLC
 - Northwest Washington BH Hospital, LLC
- LPNT BH Development 12, LLC
 - BSMH-Lifepoint IBHF MJV, LLC
 - Bon Secours - Hampton Roads Behavioral Health, LLC
- Lifepoint Behavioral Health Physician Services, LLC
- LPNT Autumn Holdco, LLC
 - Springstone Health Opco, LLC
 - Changes Premier Health, LLC
 - Beckett Springs, LLC
 - Beckett Springs Physician Group, LLC
 - Brentwood Meadows, LLC
 - Brentwood Meadows Physician Group, LLC
 - Carrollton Springs, LLC
 - Carrollton Springs Physician Group, LLC
 - Changes Premier Health, LLC
 - Columbus Springs Behavioral Health, LLC
 - Dublin Springs, LLC
 - Dublin Springs Physician Group, LLC
 - Community Behavioral Health Hospitals, LLC
 - Copper Springs Hospital, LLC
 - Copper Springs Hospital Physician Group, LLC
 - Cottonwood Springs, LLC
 - Cottonwood Springs Physician Group, LLC
 - Denver Springs, LLC
 - Denver Springs Physician Group, LLC
 - Highland Springs Property, LLC
 - Mesa Springs, LLC
 - Mesa Springs Physician Group, LLC
 - Highland Springs, LLC
 - Highland Springs Physician Group, LLC
 - Oakwood Springs, LLC
 - Oakwood Springs Physician Group, LLC
 - Rainier Springs, LLC
 - Rainier Springs Physician Group, LLC
 - Rock Springs, LLC
 - Rock Springs Physician Group, LLC
 - Spokane Springs, LLC
 - Springstone Health Management, LLC
 - Triangle Springs, LLC
 - Triangle Springs Physician Group, LLC
 - Westpark Springs, LLC
 - Westpark Springs Physician Group, LLC
 - Woodland Springs, LLC
 - Woodland Springs Physician Group, LLC
 - Sycamore Springs, LLC

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PART 1 – ORGANIZATIONAL CHART



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

PART 1 – ORGANIZATIONAL CHART

- LPNT IRF Development 84, LLC
- LPNT IRF Development 85, LLC
- LPNT IRF Development 86, LLC
- LPNT IRF Development 87, LLC
- LPNT IRF Development 88, LLC
- LPNT Healthcare Services, LLC
- LPNT Systems, LLC
- AccessPoint, LLC
- LPNT IRF Development 14, LLC
 - Anderson Rehabilitation Institute, LLC
- LPNT IRF Development 21, LLC
- LPNT IRF Development 22, LLC
- LPNT IRF Development 23, LLC
- LPNT IRF Development 26, LLC
 - Knoxville Rehabilitation Hospital, LLC
- LPNT IRF Development 42, LLC
 - Mercy Rehabilitation Hospital, LLC (formed in AR)
- LPNT IRF Development 44, LLC
 - Rhode Island Rehabilitation Hospital, LLC
- LPNT IRF Development 45, LLC
- LPNT IRF Development 50, LLC
 - Tampa Rehabilitation Hospital, LLC
- LPNT IRF Development 51, LLC
 - Baptist Health Rehabilitation Hospital, LLC
- LPNT IRF Development 52, LLC
 - El Camino Health Rehabilitation Institute, LLC
- LPNT IRF Development 53, LLC
 - Community Health Network Rehabilitation Hospital West, LLC
- LPNT IRF Development 54, LLC
 - Rehabilitation Hospital of Louisville East, LLC
- LPNT IRF Development 55, LLC
 - Wake County Rehabilitation Hospital, LLC
- LPNT IRF Development 56, LLC
 - Mercy Rehabilitation Hospital South, LLC
- LPNT IRF Development 57, LLC
- LPNT IRF Development 58, LLC
 - Irvine Rehabilitation Hospital
- LPNT IRF Development 59, LLC
 - Dignity Health Arroyo Grande IRF, LLC
- LPNT IRF Development 60, LLC
- LPNT Youngstown IRF Holdings, LLC
 - Mercy Health Rehabilitation Hospital, LLC
- LPNT IRF Development 62, LLC
 - Northeast Georgia Rehabilitation Hospital, LLC
- LPNT IRF Development 63, LLC
 - South Florida Health Rehabilitation Hospital, LLC
- LPNT IRF Development 64, LLC
 - Jefferson Rehabilitation and Behavioral Hospital, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP	
PART 1 – ORGANIZATIONAL CHART	
	Triumph Rehabilitation Hospital Northern Indiana, LLC
	Triumph Rehabilitation Hospital of Northeast Houston, LLC
	Clear Lake Rehabilitation Hospital, LLC
	LPNT Real Estate 41, LLC
	LPNT Real Estate 50, LLC
	LPNT Rehab Texas HoldCo, LLC
	LPNT Rehab Group of Arlington, LP
	LPNT Rehab Group of Amarillo, LP
	CTRH, L.L.C.
	LPNT Development 12, L.L.C.
	Northwest Washington Rehabilitation Hospital, LLC
	LPNT Development 13, L.L.C.
	Sacramento Sierra Rehabilitation Hospital, LLC
	LPNT Development 7, L.L.C.
	Eastern Iowa Rehabilitation Hospital, LLC
	LPNT Development 56, L.L.C.
	Palomar Health Rehabilitation Institute, LLC
	Saint Thomas Rehabilitation Hospital, LLC
	LPNT Development 63, L.L.C.
	Community Health Network Rehabilitation Hospital South, LLC
	LPNT Development 64, LLC
	Mercy Rehabilitation Hospital, LLC (formed in IA)
	LPNT Development 65, LLC
	Atlantic Rehabilitation Institute, LLC
	LPNT Development 69, LLC
	The Rehabilitation Hospital of Montana, LLC
	LPNT Rehab Group of Arlington, LP
	LPNT Rehab Group of Amarillo, LP
	Howard Rehabilitation Hospital, LLC
	Oak Creek Rehabilitation Hospital, LLC
	LPNT Development 62, L.L.C.
Forward Health Ventures, L.P.	
	Forward Health Ventures Holdings, Inc.
	Forward Health Ventures (A) LLC
	Forward Health Ventures (B) LLC
	STeM Parent, LP
	STeM Holdings, Inc.
	STeM Management, LLC
	STeM Operating, LLC
	Forward Health Ventures Investments GP, LLC
Realpoint Properties, LLC	
	Realpoint Properties Intermediate Holdings, LLC
	1029 Medical Center Circle MOB, LLC
	1041 Morganton Boulevard SW MOB, LLC
	1111 Medical Center Circle MOB, LLC
	112 Tradepark Drive MOB, LLC
	1140 Lexington Road MOB, LLC
	1150 Lexington Road MOB, LLC

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

PART 1 – ORGANIZATIONAL CHART

- 1152 Lexington Road MOB, LLC
- 137 South Main Street MOB, LLC
- 150 West 100 North MOB, LLC
- 1520 East Hammer Lane MOB, LLC
- 155 Hospital Road MOB, LLC
- 1717 Harper Road MOB, LLC
- 175 North 100 West MOB, LLC
- 183 Hospital Road MOB, LLC
- 186 Medical Park Loop MOB, LLC
- 1995 Errecart Boulevard MOB, LLC
- 201 South Main Street MOB, LLC
- 225 Big Station Camp Boulevard MOB, LLC
- 225 Hospital Drive MOB-A, LLC
- 225 Hospital Drive MOB-B, LLC
- 253 Veterans Drive MOB, LLC
- 2850 Lewis Lane MOB, LLC
- 2870 Lewis Lane MOB, LLC
- 319 Hospital Drive MOB, LLC
- 350 Hospital Way MOB, LLC
- 360 Hospital Drive LTC, LLC
- 419 Holiday Court MOB, LLC
- 45 Tower Circle MOB, LLC
- 5300 South Highway 95 MOB, LLC
- 550 Hospital Drive MOB, LLC
- 6719 Gov. G. C. Peery Highway MOB, LLC
- 6735 Suffield Lane LTC, LLC
- 711 Cook Drive MOB, LLC
- 8 Linville Drive MOB, LLC
- 850 West Baraga Avenue MOB, LLC
- 901 Kenton Station Drive MOB, LLC
- 991 Medical Park Drive MOB, LLC
- One Clinic Drive MOB, LLC

ACC Advisors A/B, LLC

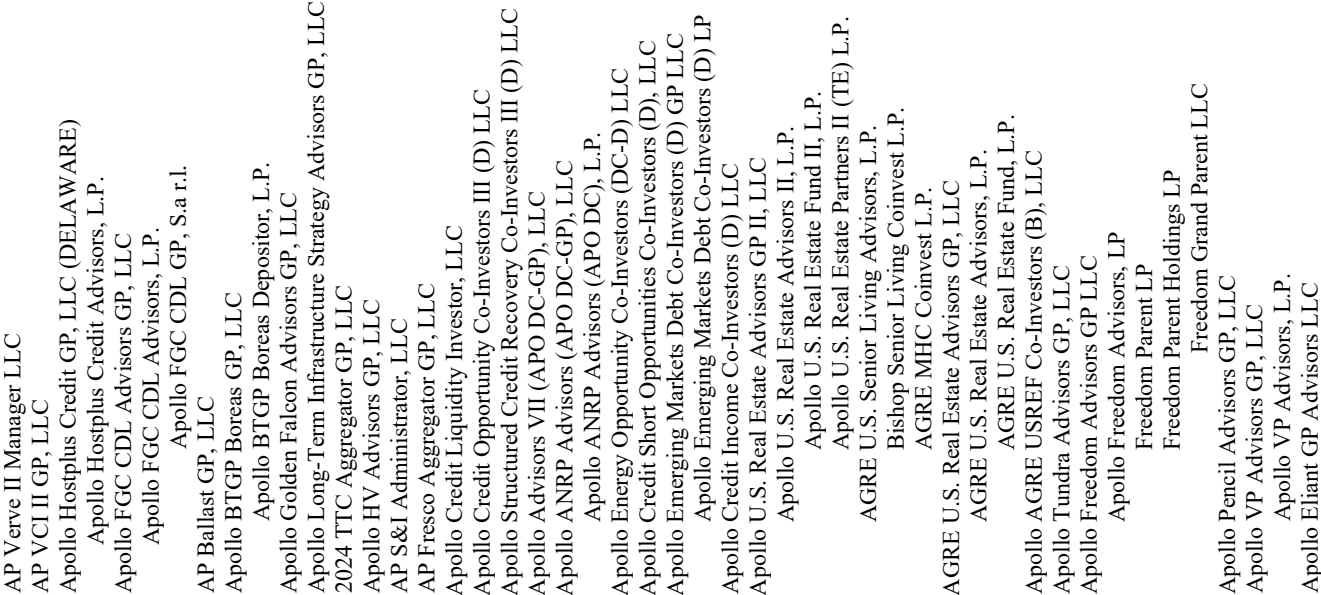
- Apollo U.S. Real Estate Advisors GP III, LLC
 - Apollo U.S. Real Estate Advisors III, L.P.
 - Apollo U.S. Real Estate Fund III, L.P.
 - Apollo U.S. Real Estate Fund III Acquisitions, LLC
 - Apollo U.S. Real Estate Partners III (Offshore), L.P.
 - Apollo U.S. Real Estate Partners III (TE), L.P.
- Apollo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

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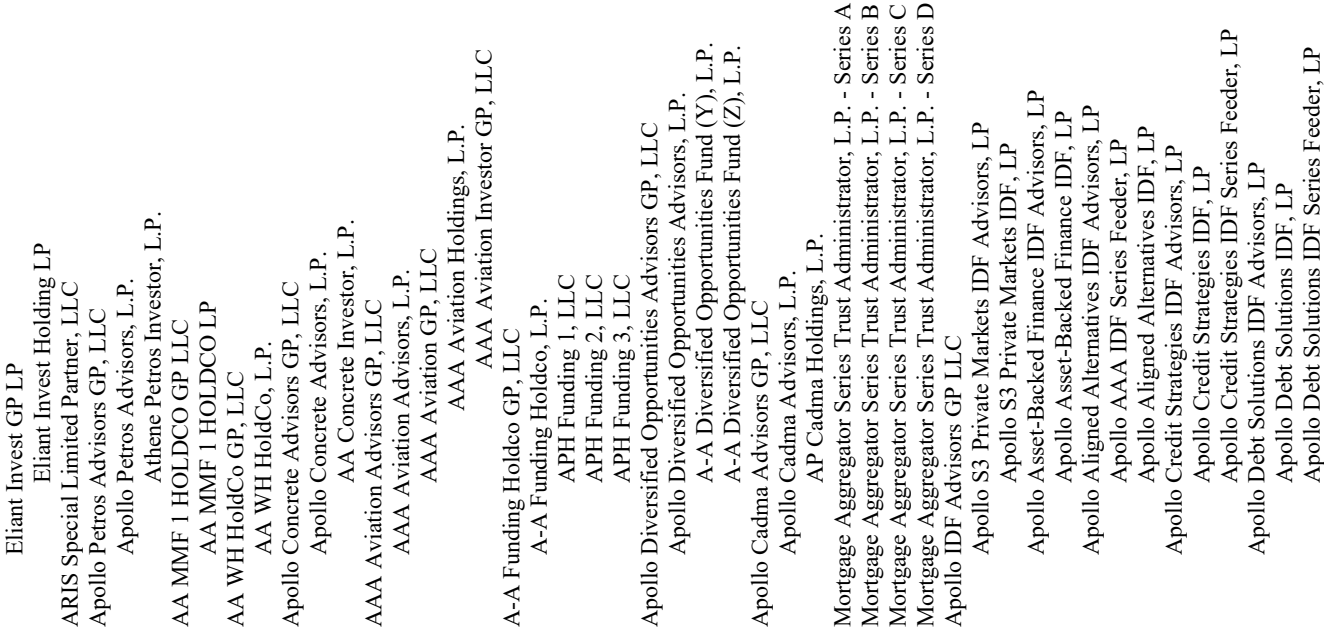
PART 1 – ORGANIZATIONAL CHART



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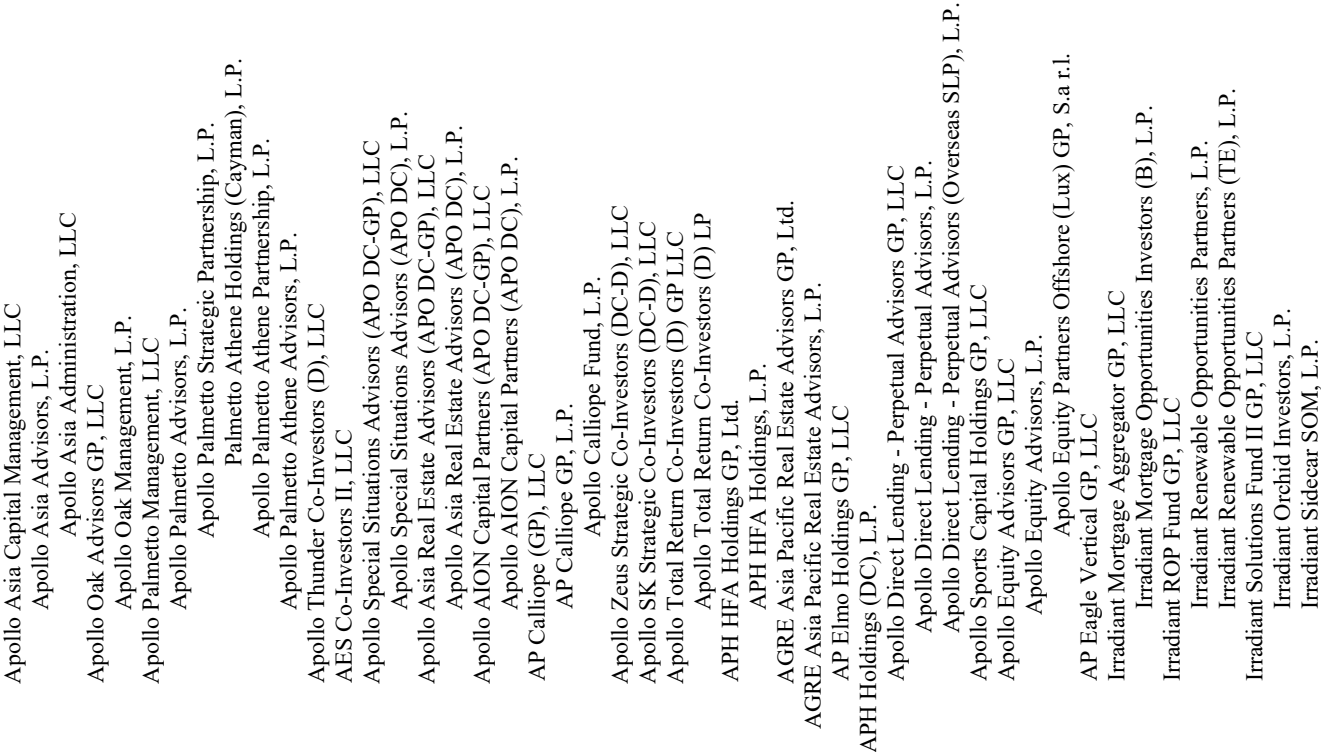


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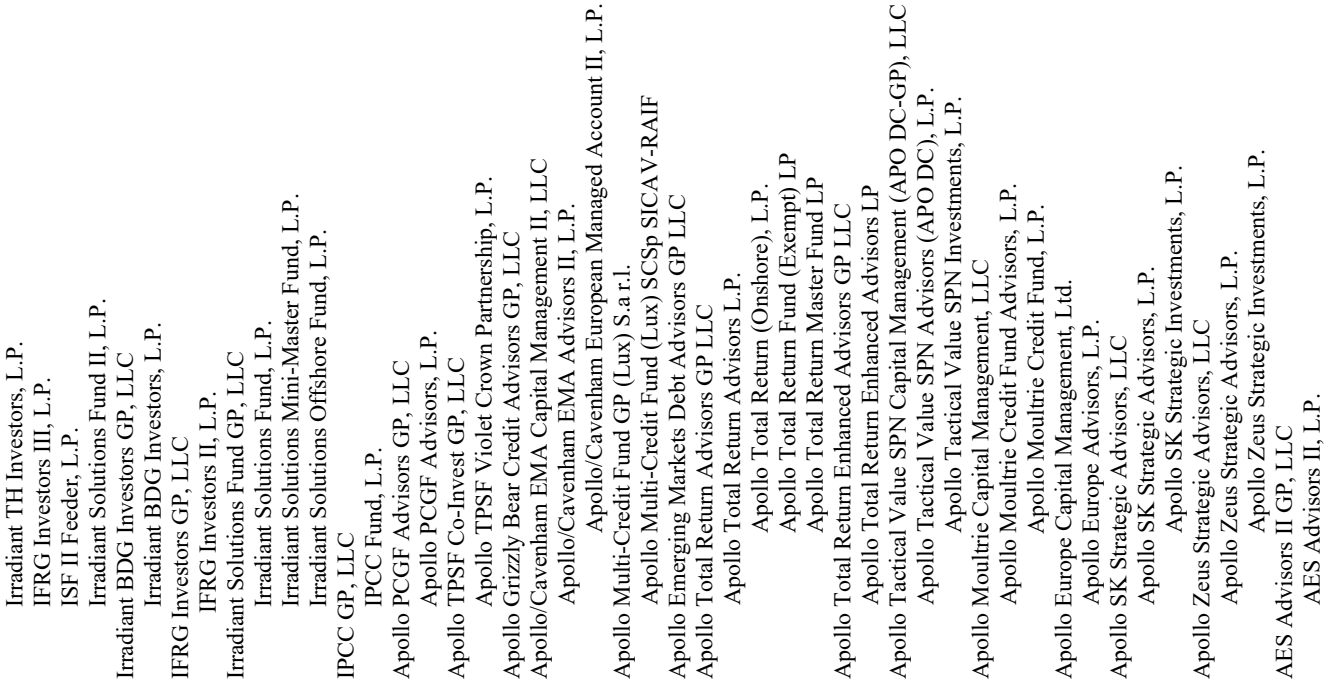
PART 1 – ORGANIZATIONAL CHART

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

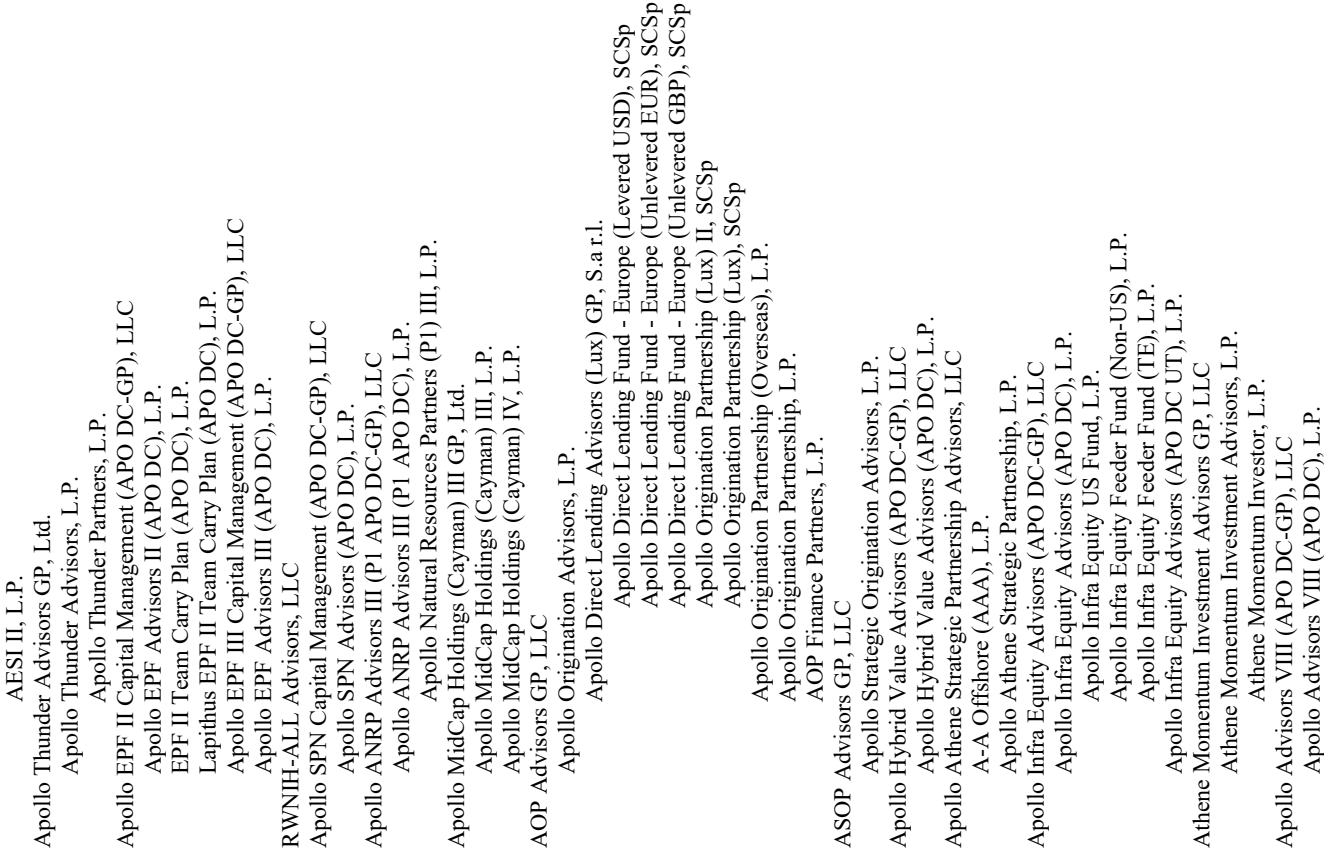
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PART 1 – ORGANIZATIONAL CHART

- Apollo ANRP Advisors II (APO DC-GP), LLC
 - Apollo ANRP Advisors II (APO DC), L.P.
- Apollo Navigator Advisors I (APO DC-GP), LLC
 - Apollo Infrastructure Opportunities Advisors II GP, LLC
 - Apollo Infrastructure Opportunities Advisors II, L.P.
 - Apollo Infrastructure Opportunities Fund II, L.P.
 - Apollo Infrastructure Opportunities Fund II (TE 892), L.P.
 - Apollo Infrastructure Opportunities Fund II (Overseas), L.P.
 - Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.
 - Apollo Infrastructure Opportunities Fund II (Lux), SCSp
 - AP Picard Pref Holdings, L.P.
 - AIOF II Njord Debt Aggregator, L.P.
 - Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.
 - AIOF II Thor Co-Invest GP, LLC
 - AIOF II Thor Co-Invest Feeder (DC), L.P.
 - AIOF II Thor Aggregator, L.P.
 - Apollo Structured Credit Recovery Advisors III LLC
 - Apollo COF I Capital Management, LLC
 - Apollo Credit Opportunity Advisors I, L.P.
 - Apollo Credit Opportunity CM Executive Carry I, L.P.
 - Apollo COF II Capital Management, LLC
 - Apollo Credit Opportunity Advisors II, L.P.
 - Apollo Credit Opportunity CM Executive Carry II, L.P.
 - Apollo EPF IV Capital Management, LLC
 - Apollo EPF Advisors IV, L.P.
 - Apollo European Principal Finance Fund IV (Master Euro B1), L.P.
 - Apollo European Principal Finance Fund IV (Master Dollar B), L.P.
 - Apollo European Principal Finance Fund IV (Dollar A), L.P.
 - Apollo European Principal Finance Fund IV (Euro B1), L.P.
 - Apollo European Principal Finance Fund IV (Dollar B), L.P.
 - Apollo EPF IV (Lux) GP, S.a r.l.
 - Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp
 - Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp
 - AP EPF IV Holdings C I, L.P.
 - AP EPF IV Holdings C II, L.P.
 - AP EPF IV Holdings D I, L.P.
 - AP EPF IV Holdings D II, L.P.
 - Apollo Core Infrastructure Advisors GP, LLC
 - Apollo Core Infrastructure Advisors, L.P.
 - Apollo StarMoon CEPF Co-Invest (Overseas), L.P.
 - Apollo StarMoon CEPF Co-Invest, L.P.
 - Apollo Core Infrastructure Aggregator, LLC
 - ACC Advisors D, LLC
 - AAA Associates (Co-Invest VII GP), Ltd.
 - AAA Associates (Co-Invest VII), L.P.
 - AGRE GP Holdings, LLC
 - CPI 2005 Asia Pacific Carried Interest Program, L.P.
 - CPI 2005 Global Carried Interest Program, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Global Carry Pool Intermediate, L.P.
- Apollo Global Carry Pool Intermediate (DC), L.P.
- Apollo Global Carry Pool Intermediate (FC), L.P.
- Apollo Structured Credit Recovery Advisors IV (APO DC) LLC
- Apollo SOMA Capital Management, LLC
 - Apollo SOMA Advisors, L.P.
 - Apollo Special Opportunities Managed Account, L.P.
- Apollo Credit Liquidity Capital Management, LLC
 - Apollo Credit Liquidity Advisors, L.P.
 - Apollo Credit Liquidity CM Executive Carry, L.P.
- Apollo Union Street SPV Advisors, LLC
- Apollo Kings Alley Credit Advisors (DC-GP), LLC
- Apollo Kings Alley Credit Advisors (DC), L.P.
- Apollo Centre Street Advisors (APO DC-GP), LLC
- Apollo Centre Street Advisors (APO DC), L.P.
 - Apollo Centre Street Partnership, L.P.
- Apollo Total Return ERISA Advisors GP LLC
- Apollo Total Return ERISA Advisors, L.P.
- Apollo Excelsior Ultimate GP, LLC
 - Apollo Excelsior Advisors, L.P.
 - Apollo Excelsior, L.P.
- AAA Advisors GP, LLC
 - Apollo Aligned Alternatives Advisors, L.P.
 - AP Eagle Aggregator GP, LLC
 - AP Eagle Asset Management, L.P.
 - AAA EGY Management GP, LLC
 - Apollo Aligned Alternatives, L.P.
 - Apollo Aligned Alternatives (A), L.P.
 - Apollo Aligned Alternatives (A-1), L.P.
 - Apollo Aligned Alternatives (A-2), L.P.
 - Apollo Aligned Alternatives (A-3), L.P.
 - Apollo Aligned Alternatives (B), L.P.
 - Apollo Aligned Alternatives (C), L.P.
 - Apollo Aligned Alternatives (C-2), L.P.
 - Apollo Aligned Alternatives (Lux) GP, S.a r.l.
 - Apollo Aligned Alternatives (E-2), SCSp
 - Apollo Aligned Alternatives ST Fund (USD), L.P.
 - Apollo Aligned Alternatives ST Fund (JPY), L.P.
- Sliders Advisors GP, LLC
 - Sullivan Street Advisors, L.P.
 - Sliders Advisors, L.P.
 - Apollo S3 Equity & Hybrid Solutions Advisors, L.P.
 - Apollo S3 Equity & Hybrid Solutions Investments Advisors, LLC
 - Apollo S3 Equity & Hybrid Solutions Fund (U), L.P.
 - Apollo S3 Equity & Hybrid Solutions Offshore Fund (U), L.P.
 - Apollo S3 Equity & Hybrid Solutions Fund, L.P.
 - Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.
 - Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (B), L.P.

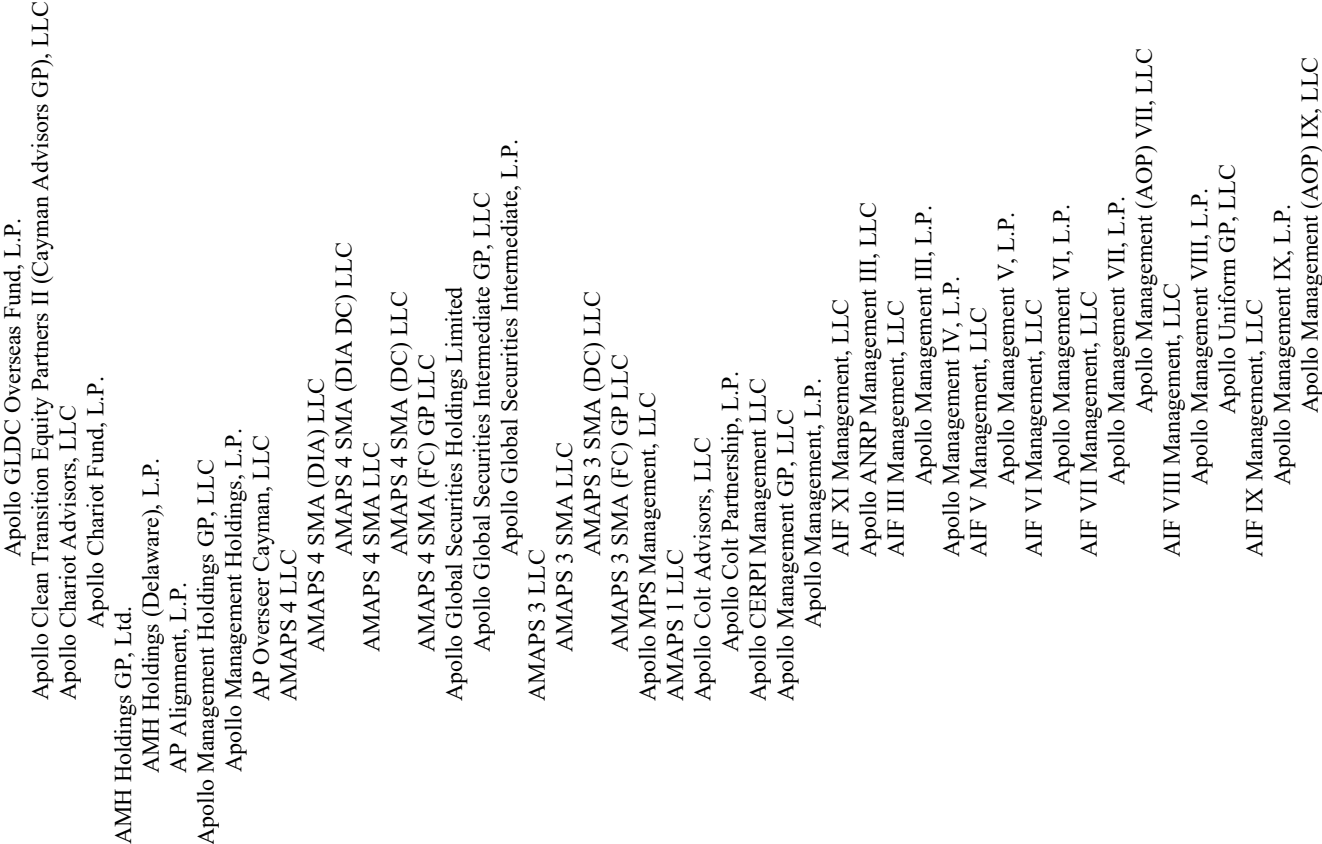
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

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

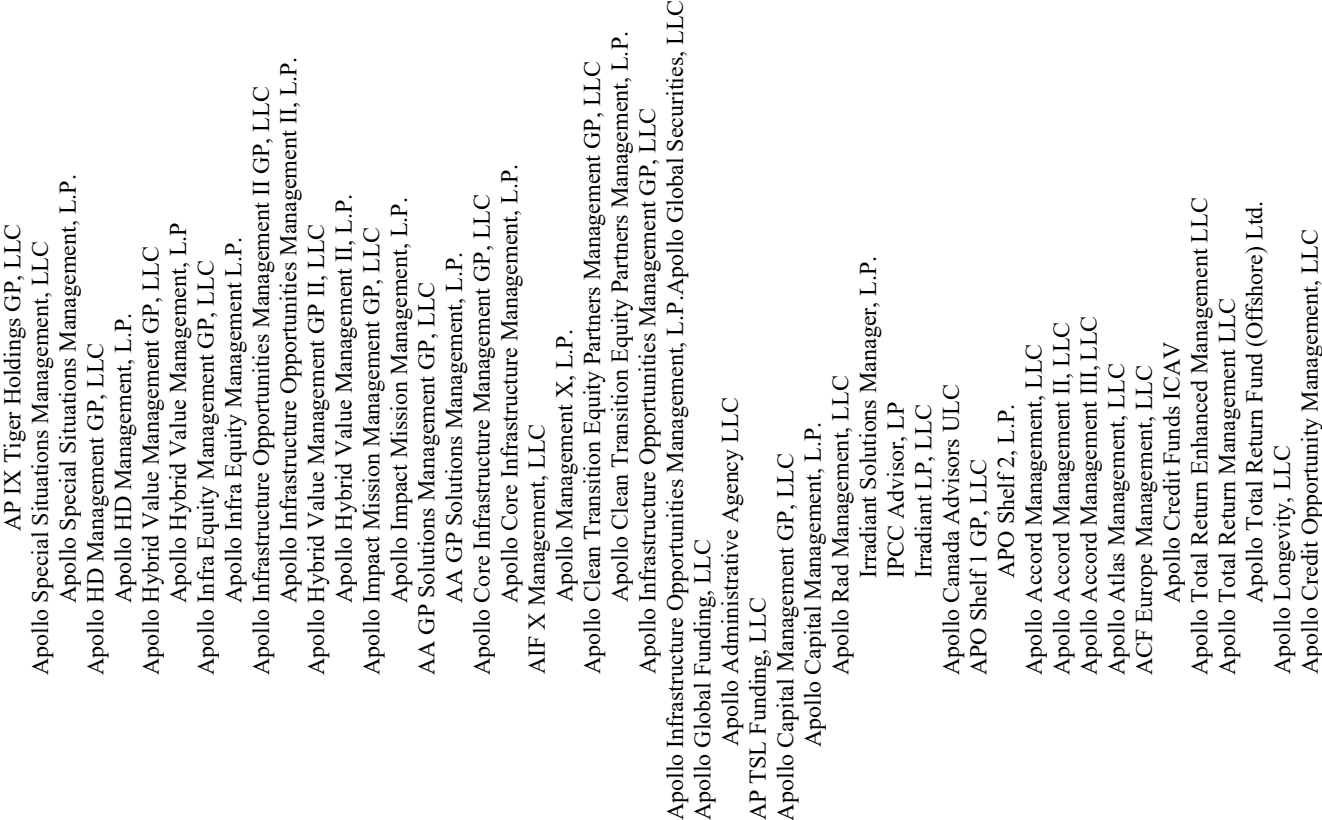
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



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

PART 1 – ORGANIZATIONAL CHART



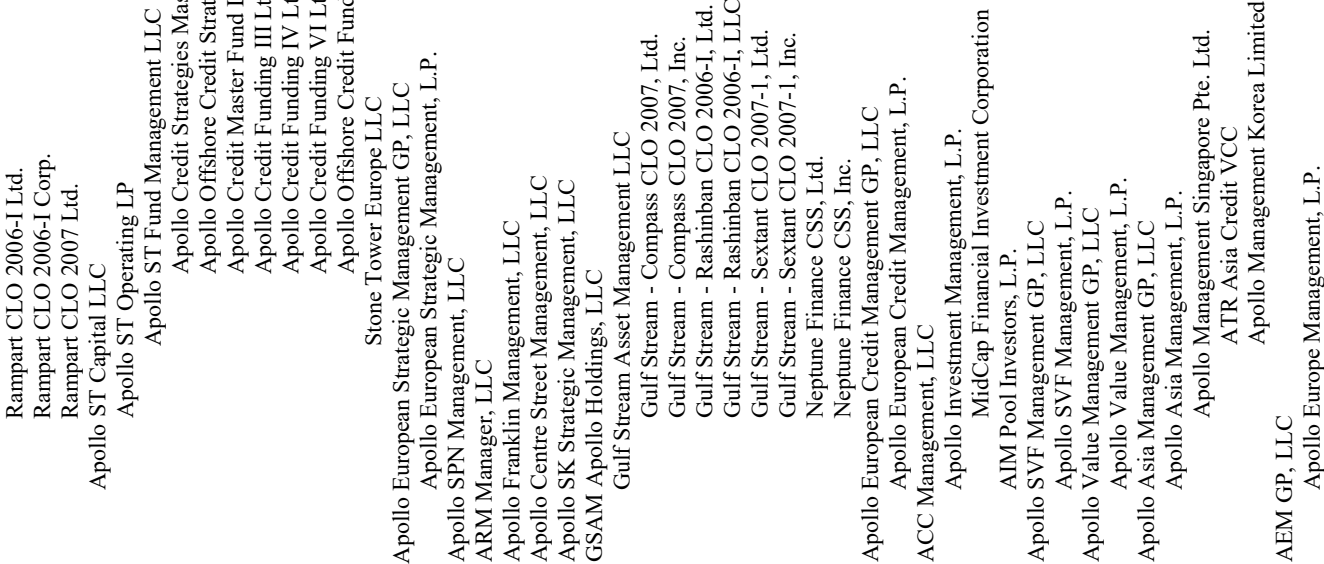
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART



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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Accord Management V, L.P.
- Apollo Concrete Management GP, LLC
- Apollo Concrete Management, L.P.
- Apollo PK Air Management GP, LLC
- Apollo PK Air Management, L.P.
- Apollo Alster Management, LLC
- Apollo Capital Management Funding, LLC
- ACMP Capital Management, LLC
- Apollo Capital Markets Management, L.P.
- Apollo Aligned Alternatives Management GP, LLC
- Apollo Aligned Alternatives Management, L.P.
- Apollo Excelsior Management GP, LLC
- Apollo Excelsior Management, L.P.
- Apollo Digital Origin Management GP, LLC
- Apollo Digital Origin Management, L.P.
- Sliders Management GP, LLC
- Sliders Management, L.P.
- Apollo S3 Management, L.P.
- Apollo S3 Equity & Hybrid Solutions Management, L.P.
- Apollo S3 Credit Solutions Management II, L.P.
- Apollo S3 RIC Management, L.P.
- Apollo Finance Aggregator LLC
- Apollo Cadma Management GP, LLC
- Apollo Cadma Management, L.P.
- Apollo Clean Transition Capital Management GP, LLC
- Apollo Clean Transition Capital Management, L.P.
- Apollo EGY Management, LLC
- AASP Management GP, LLC
- AASP Management, LP
- Apollo Asset-Backed Finance Management GP, LLC
- Apollo NL ABF Advisors GP, LLC
- Apollo Asset-Backed Finance Management, L.P.
- Apollo Delphi Management GP, LLC
- Apollo Delphi Management, L.P.
- Apollo Origination Partnership Management GP, LLC
- Apollo Commodities Management GP, LLC
- Apollo Commodities Management, L.P.
- Apollo Royalties Management, LLC
- Apollo International Management GP, LLC
- Apollo International Management, L.P.
- Apollo Alternative Assets GP Limited
- Apollo Alternative Assets, L.P.
- Apollo Credit Management International Limited
- Apollo Investment Consulting, LLC
- Apollo International Management (India), LLC
- Apollo India Services LLP
- AMI (Holdings), LLC
- ATCF Member Limited

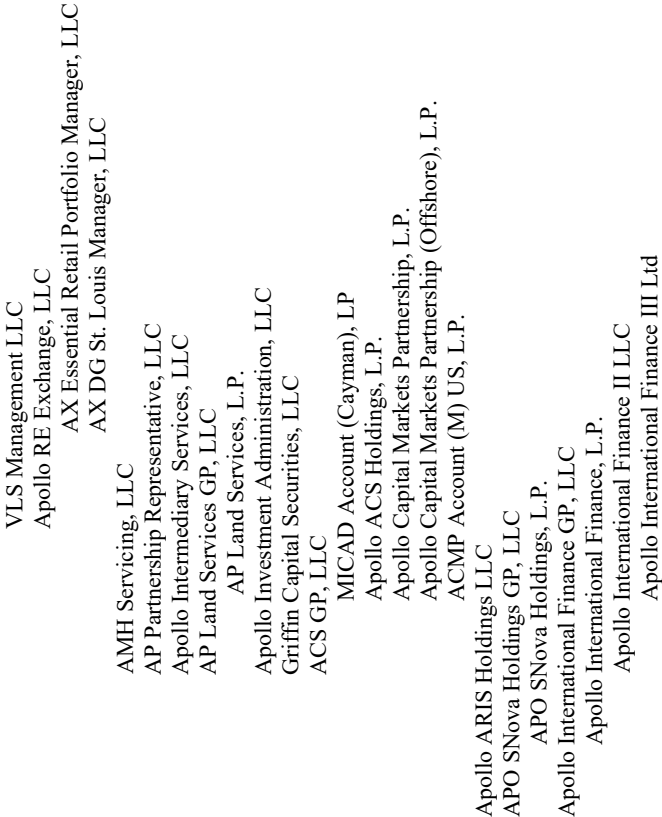
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



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

PART 1 – ORGANIZATIONAL CHART



Non-AGM Consolidated Affiliated Funds and Management Entities

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

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							2012 OIBS-I GP LLC	.DE	N/A	Apollo Principal Holdings A, L.P. Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	4
							2012 OIBS-I Management LLC	.DE	N/A		Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							2012 OIBS-I GP LLC	.DE	N/A	Apollo Principal Holdings A, L.P. Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							2012 OIBS-II Management LLC	.DE	N/A		Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							2012 OIBS-III GP LLC	.DE	N/A	Apollo Principal Holdings A, L.P. Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							2012 OIBS-III Management LLC	.DE	N/A		Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							A-A Asia Private Credit Fund (Feeder), L.P.	.DE	N/A	Apollo APC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1042277		1546991		AAA Associates (Co-Invest VII GP), Ltd.	.CYM	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1132387				AAA Associates (Co-Invest VII), L.P.	.CYM	N/A	AAA Associates (Co-Invest VII GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1132421				AAA Associates, L.P.	.GGY	N/A	AAA MIP Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0495953				AAA Co-Invest VI (EHR-BC), LLC	.DE	N/A	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			26-3362748				AAA Co-Invest VI BC Ltd.	.CYM	N/A	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-0544357				AAA Guarantor - Co-Invest VI (B), L.P.	.MHL	N/A	AAA MIP Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0651271				AAA Life Re Carry, L.P.	.CYM	N/A	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			43-2105941				AAA MIP Limited	.GGY	N/A	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			26-3152048		1512709		ACC Advisors A/B, LLC	.DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			26-3246133				ACC Advisors C, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-0836200				ACC Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ACMF (Lux) S a r.l.	.LUX	N/A	Apollo Credit Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ACREFI Cash Management, LLC	.DE	N/A	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			27-1506239				ACREFI Holdings J-1, LLC	.DE	N/A	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			27-1506373				ACREFI Holdings J-1, LLC	.DE	N/A	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ACREFI Holdings U-1, LLC	.DE	N/A	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			27-1049849				ACREFI I TRS, Inc.	.DE	N/A	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1007854				ACREFI II TRS, Ltd.	.CYM	N/A	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			27-1044468				ACREFI Lender, LLC	.DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
					1473508		ACREFI Management, LLC	.DE	N/A	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			27-1014102				ACREFI Mezzanine, LLC	.DE	N/A	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			35-2440782				ACREFI Mortgage Lending, LLC	.DE	N/A		Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			80-0796167							Apollo Commercial Real Estate Finance, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			27-1034761				ACREFI Operating, LLC	.DE	N/A		Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ACSHF (Lux) S a r.l.	.LUX	N/A	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AEC (Lux) S a r.l.	.LUX	N/A	Apollo European Credit Master Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-0371234				AEC Europe GP, Ltd.	.CYM	N/A	AEC (Lux) S a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AEC Europe, L.P.	.CYM	N/A	AEC Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
										Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Leroy DH GP, LLC	.DE	N/A	Leroy DH GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Leroy DH, L.P.	.DE	N/A		Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			45-3415225				AEH Holdings GP, LLC	.DE	N/A	AP AEH, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-5007017				AEM GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1016583				AES (Lux) S a r.l.	.LUX	N/A	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AES Advisors II GP, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1198871				AES Advisors II, L.P.	.CYM	N/A	AES Advisors II GP, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
							AES Co-Investors II, LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Management	100.000	AGM; M. Rowan; L. Black	N0	
							AES Europe GP, Ltd.	.CYM	N/A	AES (Lux) S a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			98-1199115				AES Europe, L.P.	CW	N/A	AES Europe GP, Ltd.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AESI (Holdings) II, L.P.	CW	N/A	AES Advisors II, L.P.	Management	0.00	AGM; M. Rowan; L. Black	NO	
							AESI (Subsidiary) II, Ltd.	CW	N/A	AESI II, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AESI II (Lux) S.a.r.l.	LUX	N/A	AESI (Holdings) II, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AESI II Europe GP, Ltd.	CW	N/A	AESI II (Lux) S.a.r.l.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AESI II Europe, L.P.	CW	N/A	AESI II Europe GP, Ltd.	Management	0.00	AGM; M. Rowan; L. Black	NO	
							AESI II Ghana Inc.	DE	N/A	AESI II, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AESI II US Holdings L.P.	DE	N/A	AES Advisors II, L.P.	Management	0.00	AGM; M. Rowan; L. Black	NO	
			98-1196890				AESI II, L.P.	CW	N/A	AES Advisors II, L.P.	Management	0.00	AGM; M. Rowan; L. Black	NO	
			98-1008314				AGM Incentive Pool, L.P.	CW	N/A	APD Corp.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
			98-0387427				AGM India Advisors Private Limited	IND	N/A	Apollo Advisors (Mauritius) Ltd.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
			26-0472664				AGM Management, LLC	DE	N/A	BBH Holdings GP, Ltd.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
			98-1008321				AGM Marketing Pool, L.P.	CW	N/A	APD Corp.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE – CRE Debt Manager, LLC	DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE – DGB, LLC	DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE-E Legacy Management, LLC	DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE – E2 Legacy Management, LLC	DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE 255 Courtland Investor LLC	DE	N/A	Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE Ashley Park Investor LLC	DE	N/A	Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE Asia Pacific Legacy Management, LLC	DE	N/A	AGRE Asia Pacific Management, LLC	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE Asia Pacific Management, LLC	DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
			98-1063669				AGRE Asia Pacific Management, LLC	DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE Asia Pacific Real Estate Advisors GP, Ltd.	CW	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE Asia Pacific Real Estate Advisors, L.P.	CW	N/A	AGRE Asia Pacific Real Estate Advisors GP, Ltd.	Management	0.00	AGM; M. Rowan; L. Black	NO	
			98-1063702				AGRE CMBIS GP II LLC	CW	N/A	Apollo Principal Holdings A, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE CMBIS GP LLC	DE	N/A	Apollo Principal Holdings A, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
			27-1910519					DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE CMBIS Management II LLC	DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
					1504442		AGRE CMBIS Management LLC	DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE DCP Palm Springs Investor, LLC	DE	N/A	Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE DCP Palm Springs, LLC	DE	N/A	AGRE DCP Palm Springs REIT LLC	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE Debt Fund I GP, Ltd.	CW	N/A	AGRE – CRE Debt Manager, LLC	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
					1532770		AGRE Debt Fund I, L.P.	CW	N/A	AGRE Debt Fund I GP, Ltd.	Management	0.00	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I – 111 W 57, LLC	DE	N/A	AGRE Debt Fund I, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I-Canary Wharf Holdings S.a.r.l.	LUX	N/A	AGRE Debt Fund I, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
			99-0383945				AGRE Europe Co-Invest Advisors GP, LLC	WHL	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE Europe Co-Invest Advisors, L.P.	WHL	N/A	AGRE Principal Holdings B, L.P.	Ownership	100.00	AGM; M. Rowan; L. Black	NO	
							AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof	WHL	N/A	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.00	AGM; M. Rowan; L. Black	NO	
			66-0799743					WHL	N/A	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.00	AGM; M. Rowan; L. Black	NO	

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			66-0799781				AGRE Europe Co-Invest Advisors, L.P., with respect to Series CMI thereof	.MH	N/A	AGRE Europe Co-Invest Advisors GP, LLC Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			66-0795516				AGRE Europe Co-Invest Management GP, LLC	.MH	N/A		Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGRE Europe Co-Invest Management, L.P.	.MH	N/A	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AGRE Europe Co-Investors (A), L.P.	.MH	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			66-0799808				AGRE Europe Co-Investors (A), L.P., with respect to Series CMI thereof	.MH	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			66-0799772				AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof	.MH	N/A		Management	0.000	AGM; M. Rowan; L. Black	N0	
			66-0799739				AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof	.MH	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AGRE Europe Legacy Management, LLC	.DE	N/A		Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			80-0902940				AGRE Europe Management, LLC	.DE	N/A		Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGRE GP Holdings, LLC	.DE	N/A		Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGRE GS Blue Ash Investor LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGRE Houston SW Member LLC	.DE	N/A	Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGRE WM Legacy Management, LLC	.DE	N/A	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
								.DE	N/A	AGRE NA Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGRE WM Management, LLC	.DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGRE SP Retail JV Member LLC	.DE	N/A	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1053582				AGRE Steelbridge Platform LLC	.DE	N/A	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGRE U.S. Real Estate Advisors Cayman, Ltd.	.CYM	N/A	AGRE U.S. Real Estate Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			90-0781255				AGRE U.S. Real Estate Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			27-4519275				AGRE U.S. Real Estate Advisors, L.P.	.CYM	N/A	AGRE U.S. Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			37-1693920		1511799		AGRE U.S. Real Estate Fund, L.P.	.DE	N/A	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AGRE USREF Steelbridge Platform, L.P.	.DE	N/A	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AGRE VPCV Williams Square Investor L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AH Partners GP, Ltd.	.CYM	N/A	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AH Partners, L.P.	.CYM	N/A	AIF Partners GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-0836223				AIC Co-Investors, LLC	.DE	N/A	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIC Pelican Holdings, LLC	.DE	N/A	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			80-0878544				AIC Spotted Hawk Holdings, LLC	.DE	N/A	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1195117				AIE III Holdings, Ltd.	.CYM	N/A	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIE III Investments, L.P.	.DE	N/A	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			26-4021004				AIF Hexion Holdings, L.P.	.DE	N/A	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIF Hexion Holdings, L.P.	.DE	N/A	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-8382936				AIF III Management, LLC	.DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIF IV Hexion GP, LLC	.DE	N/A	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			26-2066430				AIF PB VII (LS AIV), L.P.	.DE	N/A	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-8382903		1397764		AIF V Management, LLC	.NY	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-0603270				AIF VI ALS Holdings (FO), LLC	.AIA	N/A	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0482836		1513821		AIF VI Euro Holdings, L.P.	.CYM	N/A	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-8258662				AIF VI Management Pool Investors, L.P.	.DE	N/A	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-2903267		1435155		AIF VI Management, LLC	.DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			27-1064311				AIF VII (AIV), L.P.	.DE	N/A	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			32-0358712				AIF VII (Athlon Conduit II), L.P.	.DE	N/A	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			35-2426890				AIF VII (Athlon Conduit III), L.P.	.DE	N/A	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

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			35-242871				AIF VII (Athlon Conduit), L.P.	.DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0620682				AIF VII (C AIF FC), LLC	.AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1065059				AIF VII (Euro AIV), L.P.	.CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1065057				AIF VII (Euro FC), LLC	.AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			27-1064380				AIF VII (Parallel Conduit), L.P.	.DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-0564028		1449146		AIF VII Euro Holdings, L.P.	.CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			26-0673211		1475358		AIF VII Management, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1203967				AIF VII (Euro AIV), L.P.	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1204173				AIF VII (Euro FC), L.P.	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AIF VII Asia Intermediate, LLC	.AIA	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AIF VII Asia-Pacific Investments Pte. Ltd.	.SGP	NIA	AIF VII Asia Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1143756				AIF VII Euro Holdings (I), L.P.	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1143597				AIF VII Euro Holdings, L.P.	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1203591				AIF VII Euro Leverage, L.P.	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AIF VII Management, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AIF VIII Singapore Pte. Ltd.	.SGP	NIA	AIF VIII Asia-Pacific Investments Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			20-8256431				AIM Pool Investors, L.P.	.DE	NIA	ACC Management, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	N0	.....
							AION Capital Management Limited	.MRT	NIA	Apollo India Credit Opportunity Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1051496				AION Capital Partners Limited	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1031481				AION Class B Investment Trust	.MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1253781				AION Co-Investors (A) Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1057464				AION Co-Investors (C) Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1057650				AION Co-Investors (D) Ltd	.MRT	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AION Direct Private Limited	.MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1057658				AION Direct Singapore Pte. Ltd.	.SGP	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AION Feeder I Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AION Feeder II Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1057424				AION Feeder III Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AION Feeder IV Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AIP Investment Advisors Private Limited	.IND	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1057816				AION Investments Private Limited	.MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Aion Jyoti Holdings, Corp.	.DE	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Aion Jyoti, LLC	.DE	NIA	AION Capital Partners Limited	Ownership	99.980	AGM; M. Rowan; L. Black	N0	.....
							ALME Loan Funding III Designated Activity Company	.DE	NIA	Aion Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; L. Black	N0	.....
			98-1167311				ALME Loan Funding IV B.V.	.IRL	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ALME Loan Funding V B.V.	.ND	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AMH Holdings GP, Ltd.	.ND	NIA	APQ Corp.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AMI (Holdings), LLC	.CYM	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AMI (Luxembourg) S.a r.l.	.DE	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-0594002				ANPP (AIV I), L.P.	.LUX	NIA	ANPP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1107384				ANPP (AIV II Cayman), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1107479				ANPP (AIV III Cayman), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			42-1773727				ANPP (AIV IV Cayman), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1107400				ANPP (AIV I II), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1107400				ANPP (AIV I II), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1107422				ANPP (AIV IV), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			32-0373144				ANPP (EPE AIV), L.P.	.DE	NIA	Apollo to ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

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			98-1107271				ANPP (Intermediate FC I), L.P.	.CYM	N/A	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1107282				ANPP (Intermediate FC II), L.P.	.CYM	N/A	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1107306				ANPP (Intermediate FC III), L.P.	.CYM	N/A	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1107310				ANPP (Intermediate FC IV), L.P.	.CYM	N/A	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			61-1710355				ANPP 882/TE (AIV I), L.P.	.DE	N/A	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			90-0963090				ANPP 882/TE (AIV II), L.P.	.DE	N/A	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			90-0908957				ANPP 882/TE (EPE AIV), L.P.	.DE	N/A	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1044203				ANPP EPE GenPar, Ltd.	.CYM	N/A	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II (AIV I FC), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II (AIV II FC), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II (AIV), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II (APP Intermediate DC Z), LLC	.DE	N/A	ANPP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II (Debt AIV FC), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II (Debt AIV), L.P.	.DE	N/A	Apollo ANPP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II (DEE II Intermediate DC A), LLC	.DE	N/A	ANPP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II (DEE II Intermediate DC B), LLC	.DE	N/A	ANPP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II (DEE II Intermediate DC C), LLC	.DE	N/A	ANPP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II (DEE II Intermediate DC D), LLC	.DE	N/A	ANPP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II (DEE II Intermediate DC Z), LLC	.DE	N/A	ANPP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II (DEE II Intermediate), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II (Intermediate Holdings), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			37-1803123				ANPP II 882/TE Conduit AIV P-I), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			38-3991107				ANPP II 882/TE Conduit AIV P-II), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II 882/TE Conduit AIV), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II APP Holdings, LLC	.DE	N/A	ANPP II (APP Intermediate DC Z), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II Double Eagle Energy Holdings II, L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II GenPar, Ltd.	.CYM	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
								.CYM	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II Resource Energy Holdings, LLC	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II TE (Conduit AIV I), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II TE (Conduit AIV II), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP International Holdings, L.P.	.CYM	N/A	Apollo ANPP Advisors (H), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1011880					.CYM	N/A	Apollo Commodities Management, L.P., with respect to Series I	Ownership	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1046462				ANPP Talos GenPar, Ltd.	.CYM	N/A	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			46-3107789				ANS (IE), LLC	.DE	N/A	ANS Holdings (IE) Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1062554				ANS Europe (Lux) S.a.r.l.	.LUX	N/A	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ANS Europe GP, Ltd.	.CYM	N/A	ANS Europe (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ANS Europe, L.P.	.CYM	N/A	ANS Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANS Holdings (IE), Ltd.	.CYM	N/A	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1117737				ANS U.S. Holdings Ltd.	.CYM	N/A	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			35-2441027				AOP Talos Holdings, LLC	.DE	N/A	Apollo SK Strategic Investments, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1044202				AOP VII EPE GenPar, Ltd.	.CYM	N/A	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AOP VII Holdings, LLC	.DE	N/A	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AOP VII (APP Intermediate DC Z), LLC	.DE	N/A	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AOP VIII (Zenergy Intermediate), L.P.	.DE	N/A	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			46-5516833				AOP VIII (Zenergy Intermediate), L.P.	.DE	N/A	AOP VIII (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AOP VIII APP Holdings, LLC	.DE	N/A	Apollo Advisors VII (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP ABH, L.P.	.DE	N/A	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP AOP VII Transfer Holdco, LLC	.DE	N/A	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							AP ESP Holdings [®] , LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			80-0916814				AP Georgia Holdings [®] , LLC	.DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			80-0916843				AP Georgia Holdings, LP	.DE	NIA	AP Georgia Holdings [®] , LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1169924				AP Investment Europe III, L.P.	.C/M	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1194177				AP Jupiter Co-Invest I, L.P.	.C/M	NIA	Apollo Jupiter Resources Co-Invest [®] , LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Jupiter Debt Co-Invest I, L.P.	.C/M	NIA	Apollo Jupiter Resources Co-Invest [®] , LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Menantive Holdings, LLC	.DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP MIT Debt Holdings [®] , Ltd.	.C/M	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1204598				AP MIT Debt Holdings, L.P.	.C/M	NIA	AP MIT Debt Holdings [®] , Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Overseas Talos Holdings (DC IV), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	.DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			80-0797479				AP Transport LLC	.DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			20-5534563				AP TSL Funding, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP VI CEVA Holdings, L.P.	.C/M	NIA	Apollo Advisors VI (BH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			80-0797230				AP VII 892/TE (EPE AIV I), L.P.	.DE	NIA	Apollo Advisors VII (APD DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			30-0726078				AP VII 892/TE (EPE AIV II), L.P.	.DE	NIA	Apollo Advisors VII (APD DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			38-3871166				AP VII 892/TE (EPE AIV III), L.P.	.DE	NIA	Apollo Advisors VII (APD DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			80-0797965				AP VII 892/TE (EPE AIV IV), L.P.	.DE	NIA	Apollo Advisors VII (APD DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP VIII 892/TE (APP Intermediate DC), LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP VIII Aegis Holdings [®] , LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP VIII Aegis Holdings, L.P.	.DE	NIA	AP VIII Aegis Holdings [®] , LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-2396480				AP VIII Calm Eagle Topco Ltd.	.C/M	NIA	AP VIII CE Levco II	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP VIII C42 Holdings, L.P.	.DE	NIA	C42 Holdings [®] , LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							DSB Holdings II, L.P.	.DE	NIA	DSB Holdings II [®] , LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP VIII Duke Holdings, L.P.	.DE	NIA	AP VIII Duke Holdings [®] , LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP VIII Euro LP (Lux) S.a.r.l.	.LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP VIII Horizon Holdings L.P.	.C/M	NIA	AP VIII Horizon Holdings Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP VIII Horizon Holdings Ltd.	.C/M	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP VIII Prime Secur ity Services Holdings, L.P.	.DE	NIA	Prime Security Services [®] , LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP VIII Striker Holdings, L.P.	.DE	NIA	Striker Holdings [®] , LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			35-2510878				AP VIII Timestare Holdings, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-0683137				APH HFA Holdings [®] , Ltd	.C/M	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-0683132				APH HFA Holdings, L.P	.C/M	NIA	APH HFA Holdings [®] , Ltd	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1006303				APH Holdings (DC), L.P.	.C/M	NIA	Apollo Principal Holdings B [®] , LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1017385				APH Holdings (FC), L.P.	.C/M	NIA	Apollo Principal Holdings C [®] , Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1006166				APH Holdings, L.P.	.C/M	NIA	Apollo Principal Holdings A [®] , Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-0596286				Apollo Strategic Groth Capital II	.C/M	NIA	APSS Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			90-0596290				Apollo Strategic Growth Capital	.C/M	NIA	APSS Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			20-8880200				AP0 Corp.	.DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP0 MidCap B Holdings, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo 892/TE (Zenergy Intermediate DC), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Administration [®] Ltd.	.C/M	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			46-5530186					.DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			98-0698588				Apollo Advisors (Mauritius) Ltd.	.MT	N/A	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			36-4754999				Apollo Advisors (ME) LLC	.DE	N/A	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			51-0355634		1268088		Apollo Advisors II, L.P.	.DE	N/A	Apollo Capital Management II, Inc.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			13-3983717		1203940		Apollo Advisors IV, L.P.	.CYM	N/A	Apollo Capital Management IV, Inc.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Advisors V (EH Cayman), L.P.	.CYM	N/A	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0408036				Apollo Advisors V (EH), LLC	.AIA	N/A	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			13-4125396				Apollo Advisors V, L.P.	.CYM	N/A	Apollo Capital Management V, Inc.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			26-4526527		1162727		Apollo Advisors VI (APO DC), L.P.	.CYM	N/A	Apollo Advisors VI (APO DC-SP), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Advisors VI (APO DC-SP), LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0617294				Apollo Advisors VI (APO FC), L.P.	.CYM	N/A	Apollo Advisors VII (APO FC-SP), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-0597921				Apollo Advisors VI (APO FC), L.P.	.AIA	N/A	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0482834				Apollo Advisors VI (EH), L.P.	.CYM	N/A	Apollo Advisors VI (EH-SP), Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-0482830				Apollo Advisors VI (EH-SP), Ltd.	.CYM	N/A	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-2903246		1512669		Apollo Advisors VI, L.P.	.CYM	N/A	Apollo Capital Management VI, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			26-4528427				Apollo Advisors VII (APO DC), L.P.	.CYM	N/A	Apollo Advisors VII (APO DC-SP), LLC	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Advisors VII (APO DC-SP), LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-0617295				Apollo Advisors VII (APO FC), L.P.	.CYM	N/A	Apollo Advisors VII (EH-SP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0597918				Apollo Advisors VII (APO FC-SP), LLC	.AIA	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-0563789				Apollo Advisors VII (EH), L.P.	.CYM	N/A	Apollo Advisors VII (EH-SP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0563788				Apollo Advisors VII (EH-SP), Ltd.	.CYM	N/A	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			26-0673253				Apollo Advisors VII, L.P.	.CYM	N/A	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Advisors VIII (APO FC), L.P.	.CYM	N/A	Apollo Advisors VIII (EH-SP), Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1143577				Apollo Advisors VIII (APO FC-SP), Ltd.	.CYM	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Advisors VIII (EH), L.P.	.CYM	N/A	Apollo Advisors VIII (EH-SP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			13-3582975				Apollo Advisors VIII (EH-SP), Ltd.	.CYM	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			80-0877161		919525		Apollo Advisors, L.P.	.CYM	N/A	Apollo Capital Management VIII, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1063708				Apollo AGRE APREF Co-Investors (D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo AGRE USREF Co-Investors (B), LLC	.CYM	N/A	Apollo Co-Investors Manager, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo AIE II Co-Investors (B), L.P.	.DE	N/A	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo AION Capital Partners SP, LLC	.DE	N/A	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-0579676				Apollo AION Capital Partners, L.P.	.CYM	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1057523				Apollo ALST GenPar, Ltd.	.CYM	N/A	Apollo AION Capital Partners SP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1007312				Apollo Alteri Holdings, L.P.	.CYM	N/A	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1204228				Apollo Alteri Holdings, L.P.	.CYM	N/A	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Alteri Investments Advisors, L.P.	.CYM	N/A	Apollo Alteri Investments Management, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Alteri Investments Management, Ltd.	.CYM	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-0495861				Apollo Alternative Assets GP Limited	.CYM	N/A	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-0495851		1473543		Apollo Alternative Assets, L.P.	.CYM	N/A	Apollo International Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Alternative Credit Long Short Advisors LLC		N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Alternative Credit Long Short Fund L.P.	.DE	N/A	Apollo Alternative Credit Long Short Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Alternative Credit Long Short Management LLC	.DE	N/A	Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			90-0925313				Apollo ANPP Advisors (APO DC), L.P.	.CYM	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo ANPP Advisors (APO DC-SP), LLC	.DE	N/A	Apollo ANPP Advisors (APO DC-SP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1086393				Apollo ANPP Advisors (APO FC), L.P.	.CYM	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo ANPP Advisors (APO FC-SP), LLC	.AIA	N/A	Apollo ANPP Advisors (APO FC-SP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1042170						N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1011877				Apollo ANRP Advisors (IH), L.P.	.CYM	NIA	Apollo ANRP Advisors (IH-SP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1011628				Apollo ANRP Advisors (IH-SP), LLC	.AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			30-0882698				Apollo ANRP Advisors II (APO DC), L.P.	.CYM	NIA	Apollo ANRP Advisors II (APO DC-SP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo ANRP Advisors II (APO DC-SP), LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo ANRP Advisors II, L.P.	.CYM	NIA	Apollo ANRP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			26-3354710				Apollo ANRP Advisors, L.P.	.CYM	NIA	Apollo ANRP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			26-3354625				Apollo ANRP Capital Management, LLC	.DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			45-2541857				Apollo ANRP Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			90-0979922				Apollo ANRP Co-Investors (B), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			45-2541779				Apollo ANRP Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo ANRP Co-Investors (DC-D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1042214				Apollo ANRP Co-Investors (FC-D), LP	.AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1011838				Apollo ANRP Co-Investors (IH-A), LP	.AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1011650				Apollo ANRP Co-Investors (IH-D), LP	.AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo ANRP Co-Investors II (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo ANRP Co-Investors II (B), L.P.	.DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo ANRP Co-Investors II (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo ANRP Co-Investors II (DC-D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo ANRP Fund Administration, LLC	.DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1012914				Apollo APC Advisors, L.P.	.CYM	NIA	Apollo APC Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1012889				Apollo APC Capital Management, LLC	.AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1058283		1552928		Apollo APC Co-Investors (A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo APC Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo APC Management, L.P.	.DE	NIA	Apollo APC Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo APP Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Arrowhead Management, LLC	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Asia Administration, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			20-8057295				Apollo Asia Advisors, L.P.	.CYM	NIA	Apollo Asia Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Asia Capital Management, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			20-8057186				Apollo Asia Co-Investors, LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Asia Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			20-8050139		1473544		Apollo Asia Management, L.P.	.DE	NIA	Apollo Asia Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Asia Opportunity Intermediate Fund, LLC				Management				
			26-4058181				Apollo Asia Private Credit Fund, L.P.	.DE	NIA	Apollo Asia Opportunity Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Asia Private Credit Master Fund Pie, Ltd.	.CYM	NIA	Apollo APC Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
								.SGP	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1015509				Apollo Asia Real Estate Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Asia Real Estate Advisors, L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Asia Real Estate Fund, L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
								.DE	NIA	Apollo Global Real Estate Management, L.P.					
							Apollo Asia Real Estate Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Asian Infrastructure Management, LLC	.DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo ASPL Management, LLC	.DE	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1024196				Apollo Asset Management Europe PC LLP	.GBR	NIA	Apollo Management VII, L.P.	Ownership	99.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Athlon GenPar, Ltd.	.CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo ND Services, LLC	.DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			90-0917029				Apollo BSL Management, LLC	.DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Capital Credit Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-8350952		1456419		Apollo Capital Management GP, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			13-3582980				Apollo Capital Management I, Inc.	.DE	NIA	Leon D. Black	Ownership	70.000	AGM; M. Rowan; L. Black	N0	
			13-3582980				Apollo Capital Management I, Inc.	.DE	NIA	John J. Haman	Ownership	10.000	AGM; M. Rowan; L. Black	N0	
			13-3582980				Apollo Capital Management I, Inc.	.DE	NIA	Craig Cogut	Ownership	10.000	AGM; M. Rowan; L. Black	N0	
			13-3582980				Apollo Capital Management I, Inc.	.DE	NIA	Arthur Bliger	Ownership	10.000	AGM; M. Rowan; L. Black	N0	
			13-0355633		1512670		Apollo Capital Management II, Inc.	.DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	N0	
			13-3983721				Apollo Capital Management IV, Inc.	.CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			13-4125395		1413408		Apollo Capital Management V, Inc.	.CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-2903231		1512668		Apollo Capital Management VI, LLC	.DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			26-0592023				Apollo Capital Management VII, LLC	.DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Capital Management VIII, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-8350987		1456421		Apollo Investment Management, L.P.	.DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			80-0953419				Apollo Incubator Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Centre Street Advisors (APO DC), L.P.	.DE	NIA	Apollo Centre Street Advisors (APO DC-GP), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			45-4140226				Apollo Centre Street Advisors (APO DC-GP), LLC	.DE	NIA		Management	0.000	AGM; M. Rowan; L. Black	N0	
			37-1658679					.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			38-3862070				Apollo Centre Street Co-Investors (DC-D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			61-1670197				Apollo Centre Street Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			32-0363986				Apollo Centre Street Partnership, L.P.	.DE	NIA	Apollo Centre Street Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			36-4731180				Apollo Centre Street Structured Finance GP, LLC	.DE	NIA		Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			80-0808289				Apollo Centre Street Structured Finance, L.P.	.DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1207258				Apollo CIP European SLMs & CLOs, L.P.	.CYM	NIA	Apollo Centre Street Structured Finance GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo CIP GenPar, Ltd.	.CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo CIP Global SLMs (FC), L.P.	.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1207269				Apollo CIP Global SLMs, L.P.	.CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1207398				Apollo CIP Hedge Funds, L.P.	.CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1203376				Apollo CIP Partner Pool, L.P.	.CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-2239554				Apollo CIP Professionals, L.P.	.CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1207420				Apollo CIP Structured Credit, L.P.	.CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1207847				Apollo CIP US SLMs, L.P.	.CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo COF I Capital Management, LLC	.DE	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo COF II Capital Management, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			48-3835026				Apollo COF III Feeder LP	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			16-2423088				Apollo COF Investor, LLC	.DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Co-Investment Capital Management, LLC	.DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Co-Investors (ME), L.P.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			80-0895396				Apollo Co-Investors IV, L.L.C.	.DE	NIA	Apollo Advisors (ME), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			13-4002661				Apollo Co-Investors IV, L.L.C.	.DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; L. Black	N0	
			13-4002661				Apollo Co-Investors IV, L.L.C.	.DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	N0	
			13-4002661				Apollo Co-Investors IV, L.L.C.	.DE	NIA	Peter P. Cospes	Management	0.000	AGM; M. Rowan; L. Black	N0	
			13-4002661				Apollo Co-Investors IV, L.L.C.	.DE	NIA	John J. Haman	Management	0.000	AGM; M. Rowan; L. Black	N0	
			26-2669487				Apollo Co-Investors Manager, LLC	.DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	.AIA	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Dom-iliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			20-0318417				Apollo Co-Investors V (EH), LLC	.AIA	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	.AIA	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	.AIA	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	.AIA	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	.AIA	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-0318417				Apollo Co-Investors V (EH), LLC	.AIA	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; L. Black	N0	
			13-4125399				Apollo Co-Investors V, L.L.C.	.DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	N0	
			13-4125399				Apollo Co-Investors V, L.L.C.	.DE	NIA	Marco J. Rowan	Management	0.000	AGM; M. Rowan; L. Black	N0	
			13-4125399				Apollo Co-Investors V, L.L.C.	.DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; L. Black	N0	
			13-4125399				Apollo Co-Investors V, L.L.C.	.DE	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; L. Black	N0	
			13-4125399				Apollo Co-Investors V, L.L.C.	.DE	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; L. Black	N0	
			13-4125399				Apollo Co-Investors V, L.L.C.	.DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; L. Black	N0	
			13-4125399				Apollo Co-Investors V, L.L.C.	.DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-3396939				Apollo Co-Investors VI (A), LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-3396953				Apollo Co-Investors VI (B), LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-4256998				Apollo Co-Investors VI (C), LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			27-119744				Apollo Co-Investors VI (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Co-Investors VI (DC-D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0511923				Apollo Co-Investors VII (EH-A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Co-Investors VII (EH-D), LP	.AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Co-Investors VII (FC-D), LP	.AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			26-1278611				Apollo Co-Investors VII (A), L.P.	.AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			26-1741921				Apollo Co-Investors VII (B), LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			26-0812416				Apollo Co-Investors VII (C), LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			26-2564486				Apollo Co-Investors VII (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Co-Investors VII (DC-D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0627537				Apollo Co-Investors VII (EH-A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0567674				Apollo Co-Investors VII (NR D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Co-Investors VII (NR DC-D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			45-2541711				Apollo Co-Investors VII (NR EH-D), LP	.AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			45-2541628				Apollo Co-Investors VII (NR FC-D), LP	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1006751				Apollo Co-Investors VII (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1006760				Apollo Co-Investors VII (B), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			80-0904611				Apollo Co-Investors VII (C), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			80-0904639				Apollo Co-Investors VII (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1097213				Apollo Co-Investors VII (E), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Co-Investors VII (EH-A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1143585				Apollo Co-Investors VII (EH-B), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1144092				Apollo Co-Investors VII (EH-D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1145794				Apollo Co-Investors VII (EH-E), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1167453				Apollo Co-Investors VII (FC-D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Commercial Real Estate Finance, Inc.	.DE	NIA	ACEFI Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			27-0467113				Apollo Commodities Management GP, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Owner ship	100.000	AGM; M. Rowan; L. Black	N0	
			26-3021172				Apollo Commodities Management, L.P.	.DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			26-2940064				Apollo Commodities Management, L.P., with respect to Series I	DE	N/A	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series II	DE	N/A	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series III	DE	N/A	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series IV	DE	N/A	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	N/A	ACC Advisors C, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	N/A	ACC Advisors D, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	N/A	ACC Advisors A/B, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-2950089				Apollo Credit Advisors I, LLC	DE	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3203281				Apollo Credit Advisors III, LLC	DE	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0897587				Apollo Credit Fund Co-Investors, LP	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			06-1755442				Apollo Credit Fund LP	DE	N/A	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Funding III Ltd.	CYM	N/A	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Funding VI Ltd.	DE	N/A	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Income Co-Investors (D) LLC	DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Income Management LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1122169		1504564		Apollo Credit Liquidity Advisors, L.P.	DE	N/A	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-1273826				Apollo Credit Liquidity Capital Management, L.P.	DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Liquidity CM Executive Carry, L.P.	CYM	N/A	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-1194361				Apollo Credit Liquidity Investor, LLC	DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1273580				Apollo Credit Liquidity Management GP, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1122190		1504439		Apollo Credit Liquidity Management, L.P.	DE	N/A	Apollo Capital Credit Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management (QLO), LLC	DE	N/A	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management (European Senior Debt), LLC	DE	N/A	Apollo Capital Credit Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1699126				Apollo Credit Management (Senior Loans) II, LLC	DE	N/A	Apollo Capital Credit Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management (Senior Loans), LLC	DE	N/A	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1505198		Apollo Credit Management (QLO), LLC	DE	N/A	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0466868				Apollo Credit Master Fund Ltd.	DE	N/A	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0547353		1504566		Apollo Credit Opportunity Advisors I, L.P.	CYM	N/A	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0547141		1504567		Apollo Credit Opportunity Advisors II, L.P.	CYM	N/A	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Advisors III (APO FC) GP LLC	DE	N/A	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2167960				Apollo Credit Opportunity Advisors III (APO FC) LP	CYM	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Advisors III GP LLC	CYM	N/A	Apollo Credit Opportunity Advisors III (APO FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			90-0918100				Apollo Credit Opportunity Advisors III LP	DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity CM Executive Carry I, L.P.	CYM	N/A	Apollo Credit Opportunity Advisors III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-1612284					CYM	N/A	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
			27-164693				Apollo Credit Opportunity OM Executive Carry II, L.P.	.CYM	N/A	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Opportunity Co-Investors III (A) LP	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Opportunity Co-Investors III (B) LP	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Opportunity Co-Investors III (D) LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Opportunity Co-Investors III (FC-D) LLC	.DE	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			47-1533034				Apollo Credit Opportunity Fund (Offshore) III LP	.DE	N/A	Apollo Credit Opportunity Advisors III LP (APO FC) LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
			80-0937471				Apollo Credit Opportunity Fund III AIV I LP	.DE	N/A	Apollo Credit Opportunity Advisors III LP (APO FC) LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			90-0918200		1565243		Apollo Credit Opportunity Fund III LP	.DE	N/A	Apollo Credit Opportunity Advisors III LP (APO FC) LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Opportunity Management III LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			26-2423072		1473610		Apollo Credit Opportunity Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			47-1754694				Apollo Credit Opportunity Trading Fund III	.DE	N/A	Apollo Credit Opportunity Fund III LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-1754694				Apollo Credit Opportunity Trading Fund III	.DE	N/A	Apollo Credit Opportunity Fund (Offshore) III LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Short Opportunities Management, LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			80-0947818				Apollo Credit Strategies Co-Investors, LP	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			80-0897931				Apollo Credit Strategies Fund LP	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			80-0679142				Apollo Credit Strategies Master Fund Ltd	.CYM	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0688361				Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC	.CYM	N/A	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Emerging Markets Fixed Income Strategies Management, LLC	.DE	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Emerging Markets, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo EPF Administration, Limited	.CYM	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1017386				Apollo EPF Advisors II, L.P.	.CYM	N/A	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0387305		1504668		Apollo EPF Capital Management, Limited	.CYM	N/A	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0387306				Apollo EPF Co-Investors (A), L.P.	.CYM	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-0608855				Apollo EPF Co-Investors (B), L.P.	.CYM	N/A	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0608857				Apollo EPF Co-Investors II (A), L.P.	.CYM	N/A	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1025376				Apollo EPF Co-Investors II (D), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo EPF Co-Investors II (Euro), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			66-0783990				Apollo EPF II Capital Management, LLC	.JHL	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			66-0780863				Apollo EPF II Partnership	.JHL	N/A	Apollo European Principal Finance Fund II (Euro A), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			66-0780863				Apollo EPF III Partnership	.JHL	N/A	Apollo European Principal Finance Fund II (Dollar A), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			66-0780863				Apollo EPF II Partnership	.JHL	N/A	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			66-0780863				Apollo EPF II Partnership	.JHL	N/A	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			26-0179727				Apollo EPF Management GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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			45-3278790				Apollo EPF Management II GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			45-3278997				Apollo EPF Management II, L.P.	DE	NIA	Apollo EPF Management II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			26-0179647		1473548		Apollo EPF Management, L.P.	DE	NIA	Apollo EPF Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Europe Advisors III, L.P.	DE	NIA	Apollo Europe Capital Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0579155				Apollo Europe Advisors, L.P.	DE	NIA	Apollo Europe Capital Management, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Europe Capital Management III, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-0579162				Apollo Europe Capital Management, Ltd.	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Europe Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Europe Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Europe Management, L.P.	DE	NIA	AGM GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-5007246		1473611		Apollo European Credit Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			45-2853722				Apollo European Credit Advisors, L.P.	DE	NIA	Apollo European Credit Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1013471				Apollo European Credit Co-Investors, LLC	DE	NIA	Apollo European Credit Advisors GP, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
			45-4152260				Apollo European Credit Co-Investors, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo European Credit Fund (Offshore), L.P.	DE	NIA		Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1013483		1537446		Apollo European Credit Fund, L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			45-2853824		1537447		Apollo European Credit Fund, L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			45-2856509				Apollo European Credit Management GP, LLC	DE	NIA	Apollo European Credit Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			45-2856439				Apollo European Credit Management, L.P.	DE	NIA	Apollo Capital Management, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
			98-1013497				Apollo European Credit Master Fund, L.P.	DE	NIA	Apollo European Credit Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo European Principal Finance Fund II (Dollar A), L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1025022		1538021		Apollo European Principal Finance Fund II (Dollar A), L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo European Principal Finance Fund II (Dollar B), L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1025007		1538023		Apollo European Principal Finance Fund II (Dollar B), L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1017391		1537979		Apollo European Principal Finance Fund II (Euro A), L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo European Principal Finance Fund II (Euro B), L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1025003		1537978		Apollo European Principal Finance Fund II (Master Dollar B), L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1025382				Apollo European Principal Finance Fund II (Master Dollar B), L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1025381				Apollo European Principal Finance Fund (Master Euro B), L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0387304		1440673		Apollo European Principal Finance Fund (Feeder), L.P.	DE	NIA	Apollo European Strategic Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1013202				Apollo European Strategic Advisors GP, LLC	DE	NIA	Apollo European Strategic Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			45-2948815				Apollo European Strategic Advisors, L.P.	DE	NIA	Apollo European Strategic Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo European Strategic Co-Investors, LLC	DE	NIA	Apollo European Strategic Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			45-2948512		1532781		Apollo European Strategic Management GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			45-2949137				Apollo European Strategic Management, L.P.	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			61-1579164				Apollo Executive Carry VII (NP APO DC), L.P.	DE	NIA	Apollo European Strategic Management GP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Executive Carry VII (NP APO FC), L.P.	DE	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			61-1579165				Apollo Executive Carry VII (NP EH), L.P.	DE	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			61-1579163				Apollo Executive Carry VII (NP), L.P.	DE	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			61-1579162				Apollo Franklin Advisors (APO), L.P.	DE	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			80-0910392				Apollo Franklin Advisors (APO DC), L.P.	DE	NIA	Apollo Franklin Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Franklin Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Franklin Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
			90-0954703				Apollo Franklin Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			90-0957185 13-4024383				Apollo Franklin Partnership, L.P. Apollo Fund Administration IV, L.L.C. Apollo Fund Administration V, L.L.C. Apollo Fund Administration VI, LLC Apollo Fund Administration VII, LLC Apollo Fund Administration VIII, LLC Apollo Fund VI BC, L.P. Apollo Gaming Holdings GP, LLC Apollo Gauchio GenPar, Ltd Apollo Asset Management, Inc. Apollo Global Real Estate Management GP, LLC	.DE .DE .DE .DE .DE .DE .CYM .DE .CYM .DE .DE .DE	NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA	Apollo Franklin Advisors (APO DC), L.P. Apollo Advisors IV, L.P. Apollo Advisors V, L.P. Apollo Advisors VI, L.P. Apollo Advisors VII, L.P. Apollo Advisors VIII, L.P. Apollo Advisors VI (BH), L.P. Apollo Management VIII, L.P. Apollo Gaming Holdings GP, LLC Apollo Management VII, L.P. Apollo Global Management, Inc.	Management Ownership Ownership Ownership Ownership Ownership Management Management Management Ownership Ownership	0.000 100.000 100.000 100.000 100.000 100.000 0.000 0.000 0.000 100.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0	
			26-3016987 90-0543350 98-0563514 20-8380450 20-8380391		1473549 1487801		Apollo Global Real Estate Management, L.P. Apollo Global Securities, LLC Apollo Hamlet Genpar Apollo Hamlet Holdings B, LLC Apollo Hamlet Holdings, LLC Apollo Hercules (Lux) S a r l Apollo Hercules Advisors GP, LLC Apollo Hercules Co-Investors (D), LLC Apollo Hercules Holdings, Ltd Apollo Hercules Management, LLC Apollo Hercules Partners, L.P. Apollo HK TMS Investment Holdings GP, LLC Apollo HK TMS Investment Holdings Management, LLC Apollo Incubator Advisors, LLC Apollo India Credit Opportunity Management, LLC	.DE .DE .CYM .DE .LUX .CYM .DE .CYM .DE .CYM .DE .DE .DE .DE	NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA	Apollo Management Holdings, L.P. Apollo Global Real Estate Management GP, LLC Apollo Management Holdings, L.P. Apollo Management VI, L.P. Apollo Investment Fund VI, L.P. Apollo Advisors VI, L.P. Apollo Hercules Holdings, Ltd APH Holdings (FC), L.P. Apollo Hercules Advisors GP, LLC Apollo Principal Holdings C, L.P. Apollo Hercules Partners, L.P. Apollo Capital Management, L.P. Apollo Hercules Advisors, L.P. Apollo Principal Holdings B, L.P. Apollo Capital Management, L.P. Apollo Principal Holdings B, L.P.	Management Ownership Ownership Ownership Management Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership	100.000 0.000 100.000 100.000 100.000 0.000 100.000 100.000 0.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0	
			20-8351303 20-8350822 20-0983341 26-1652082 52-2435556		1512580 1512636		Apollo International Management GP, LLC Apollo Europe Management, L.P. Apollo Investment Administration, LLC Apollo Investment Consulting LLC MidCap Financial Investment Corporation Apollo Investment Europe III (Lux) S a r l Apollo Investment Fund (I) VIII, L.P. Apollo Investment Fund IV, L.P. Apollo Investment Fund VI, L.P. Apollo Investment Fund VIII, L.P. Apollo Investment Management, L.P. Apollo Jupiter Resources Co-Invest GP, LLC Apollo Jyoti Holdings, Corp. Apollo Jyoti, LLC Apollo Jyoti, LLC	.DE .DE .DE .DE .DE .LUX .DE .DE .DE .DE .DE .DE .DE .DE .DE	NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA	Apollo Capital Management, L.P. Apollo Management Holdings, L.P. AGM GP, LLC Apollo Management Holdings, L.P. Apollo International Management, L.P. Apollo Investment Management, L.P. AP Investment Europe III, L.P. Apollo Advisors VIII, L.P. Apollo Advisors IV, L.P. Apollo Advisors VI, L.P. Apollo Advisors VIII, L.P. ACC Management, LLC Apollo Principal Holdings A, L.P. Apollo Asia Private Credit Master Fund Pte. Ltd. Apollo Asia Private Credit Master Fund Pte. Ltd. Apollo Jyoti Holdings, Corp.	Ownership Ownership Management Ownership Ownership Ownership Ownership Ownership Management Management Management Management Ownership Ownership Ownership Ownership	100.000 100.000 0.000 100.000 100.000 0.000 100.000 100.000 0.000 0.000 0.000 0.000 100.000 99.980 0.020	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			81-1713842				Apollo Kings Alley Credit Advisors, L.P. Apollo Kings Alley Credit Capital Management, LLC	DE	N/A	Apollo Kings Alley Credit Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							L.P. Apollo Kings Alley Credit Co-Investors (D), LLC	DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Kings Alley Credit Fund Management, LLC	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Kings Alley Credit Fund, L.P.	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			81-172854				Apollo Kings Alley Credit Fund, L.P.	DE	N/A	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			27-103808				Apollo Laminates Agent, LLC	DE	N/A	Apollo SYF Management, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	N0	
			27-103808				Apollo Laminates Agent, LLC	DE	N/A	Apollo VaLue Management, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	N0	
							Apollo Linens Investors B, LLC	DE	N/A	Apollo Management V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-4164690				Apollo Linens Investors, LLC	DE	N/A	Apollo Linens Investors B, LLC	Ownership	6.170	AGM; M. Rowan; L. Black	N0	
							Apollo Longevity, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			26-0673416				Apollo Management (AP) VII, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Management (AP) VIII, LLC	DE	N/A	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-4256986				Apollo Management (Germany) VI, LLC	DE	N/A	Apollo Management VIII, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
			90-0942315				Apollo Co-Investment Management, LLC	DE	N/A	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Management (UK) VI, LLC	DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-3089323				Apollo Management (UK) VI, LLC	DE	N/A	Apollo International Management Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Management Advisors Espana, S.L.U.	ESP	N/A	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-0542647				Apollo Management Advisors GmbH	DEU	N/A	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Management Asia Pacific Limited	HKG	N/A	Apollo Management Asia Pacific Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-0695591				Apollo Management GP, LLC	DE	N/A	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-8350720				Apollo Management Holdings GP, LLC	DE	N/A	APQ Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-8351017				Apollo Management Holdings, L.P.	DE	N/A	Apollo Management Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-8351069				Apollo Management III, L.P.	DE	N/A	AIF III Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			13-3799194				Apollo Management International LLP	GBR	N/A	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-0492781				Apollo Management IV, L.P.	DE	N/A	Apollo Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			13-3983718				Apollo Management Singapore Pte Ltd.	SGP	N/A	Apollo to Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Management v (EH), L.P.	AIA	N/A	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-0316387				Apollo Management v, L.P.	DE	N/A	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			13-4125398				Apollo Management VI (EH), L.P.	AIA	N/A	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0511921				Apollo Management VI, L.P.	DE	N/A	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-2903207				Apollo Management VII, L.P.	DE	N/A	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			26-0673310				Apollo Management VIII, L.P.	DE	N/A	AIF VIII Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-8350778				Apollo Maritine Management, LLC	DE	N/A	Apollo Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo MidCap B Intermediate Holdings, L.P.	DE	N/A	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1291905				Apollo MidCap Holdings (Cayman) GP, Ltd.	CYM	N/A	APQ MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo MidCap Holdings (Cayman) III GP, Ltd.	CYM	N/A	Apollo to Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo MidCap Holdings (Cayman), L.P.	CYM	N/A	APH Holdings (OC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Moultrie Capital Management, LLC	DE	N/A	Apollo MidCap Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Moultrie Credit Fund Advisors, L.P.	DE	N/A	APH Holdings (OC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Moultrie Credit Fund Management, LLC	DE	N/A	Apollo Moultrie Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Moultrie Credit Fund Management, LLC	DE	N/A	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Moultrie Credit Fund, L.P.	DE	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo MA Management II, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-0632931				Apollo Natural Resources Partners II, L.P. .	DE	NIA	Apollo ST Fund Management I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-0889360				Apollo Offshore Credit Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Offshore Credit Strategies Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
					1473521		Apollo Overseas Partners (Delaware 892) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			20-3309076				Apollo Overseas Partners (Delaware 882) VIII, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			30-0759813				Apollo Overseas Partners (Delaware) VI, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			20-3139839		1473515		Apollo Overseas Partners (Delaware) VIII, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			61-1700174				Apollo Overseas Partners (Germany) VI, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-0463054		1473513		Apollo Overseas Partners (I) VIII, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1084314				Apollo Overseas Partners IV, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-0191324		1206225		Apollo Overseas Partners VI, L.P.	CYM	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-0463056		1473511		Apollo Overseas Partners VIII, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1083307				Apollo Palmetto Advisors, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			26-3563953		1504570		Apollo Palmetto Athene Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Palmetto Athene Management, LLC	DE	NIA	Apollo Palmetto Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1084807				Apollo Palmetto Athene Partnership, L.P.	CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			26-3563533		1504571		Apollo Palmetto HFA Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			26-3569831		1473552		Apollo Palmetto Management, LLC	DE	NIA	Apollo Palmetto Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Palmetto Strategic Partnership, L.P.	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo PE VIII Director, LLC	ALA	NIA	Apollo Palmetto Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo PE VIII Director, LLC	ALA	NIA	Leon D. Black	Ownership	33.330	AGM; M. Rowan; L. Black	N0	.....
			26-0476747		1413406		Apollo PE VIII Director, LLC	ALA	NIA	Marco J. Rowan	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			20-8965552		1490268		Apollo Principal Holdings A, L.P.	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-0542296		1566491		Apollo Principal Holdings B, L.P.	DE	NIA	APQ Corp	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-0541995		1566433		Apollo Principal Holdings A GP, Ltd.	DE	NIA	APQ Corp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-0617138		1505191		Apollo Principal Holdings A, L.P.	DE	NIA	Apollo Principal Holdings A GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-0614716		1504572		Apollo Principal Holdings C GP, Ltd.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			26-3239713		1504573		AMH Holdings (Delaware), L.P.	DE	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			26-3240477				Apollo Principal Holdings B GP, LLC	DE	NIA	AMH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			26-3240574				Apollo Principal Holdings B, L.P.	DE	NIA	APQ Corp	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			27-2529748				Apollo Resolution Servicing GP, LLC	DE	NIA	Apollo Principal Holdings B GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			27-2529836				Apollo Resolution Servicing, L.P.	DE	NIA	Apollo International Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Resource Energy Holdings, L.P.	DE	NIA	Apollo Resolution Servicing GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Rose GP, L.P.	CYM	NIA	Apollo AMP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Royalties Management, LLC	DE	NIA	Delaware Rose GP, L.L.C.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo RRI Management LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series III	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Senior Loan Fund Co-Investors (D), L.P.	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			37-1656683					DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1056955				Apollo SK Strategic Advisors GP, L.P.	CYM	NIA	Apollo SK Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

SCHEDULE Y

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			98-1056830				Apollo SK Strategic Advisors, LLC Apollo SK Strategic Co-Investors (DC-D), LLC	.AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			66-0766616				Apollo SK Strategic Investments, L.P.	.MHL	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1057128				Apollo SK Strategic Management, LLC	.CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			90-0855287				Apollo SK Strategic Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-8339366				Apollo SOMA Advisors, L.P.	.DE	NIA	Apollo SOMA Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-8339608				Apollo SOMA Capital Management, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-8472391				Apollo SOMA Co-Investors, LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-8339290		1445269		Account, L.P.	.DE	NIA	Apollo SOMA Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Special Situations Advisors GP, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Special Situations Advisors, L.P.	.DE	NIA	Apollo Special Situations Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Special Situations Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-1595040				Apollo Special Situations Fund, L.P.	.DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Special Situations Management, L.P.	.DE	NIA	Apollo Special Situations Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Special Situations Management, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1031418				Apollo SPN Advisors (APO DC), L.P.	.CYM	NIA	Apollo SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1031543				Apollo SPN Advisors (APO FC), L.P.	.CYM	NIA	Apollo SPN Capital Management (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1031656				Apollo SPN Advisors, L.P.	.CYM	NIA	Apollo SPN Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1031528				Apollo SPN Capital Management (APO DC-GP), LLC	.AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1031535				Apollo SPN Capital Management, LLC	.AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1031640				Apollo SPN Co-Investors (D), L.P.	.AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1031710				Apollo SPN Co-Investors (DC-D), L.P.	.AIA	NIA	Apollo Co-Investors Manager, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1031520				Apollo SPN Co-Investors (FC-D), L.P.	.AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1031699				Apollo SPN Investments I (Credit), LLC	.AIA	NIA	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1031414				Apollo SPN Investments I, L.P.	.DE	NIA	Apollo SPN Investments I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1031551				Apollo SPN Investments II, L.P.	.CYM	NIA	Apollo SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1031684				Apollo SPN Investments III, L.P.	.CYM	NIA	Apollo SPN Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			61-1671130				Apollo SPN Management, LLC	.DE	NIA	Apollo SPN Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			22-3826532				Apollo ST Capital LLC	.DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo ST QLO Holdings GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			30-0726379				Apollo ST QLO Holdings, L.P.	.CYM	NIA	Apollo ST QLO Holdings GP, LLC	Management	100.000	AGM; M. Rowan; L. Black	N0	
			20-3320287				Apollo ST Credit Partners GP LLC	.DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			90-0652806				Apollo ST Credit Strategies GP LLC	.DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			65-1185710				Apollo ST Debt Advisors LLC	.DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-3320769				Apollo ST Fund Management LLC	.DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-3320701				Apollo ST Operating LP	.DE	NIA	Apollo ST Capital LLC	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo ST Structured Credit Recovery Partners II GP LLC	.DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Structured Credit Recovery Advisors III (APO DC) LLC	.CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Structured Credit Recovery Advisors III LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Structured Credit Recovery Co-Investors III (D), LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Structured Credit Recovery Management III LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-4921241				Apollo SVF Administration, LLC	.DE	N/A	Apollo SVF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-4920929		1374204		Apollo SVF Advisors, L.P.	.DE	N/A	Apollo SVF Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-4920973				Apollo SVF Capital Management, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-4921036		1456422		Apollo SVF Management GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-4921007		1374205		Apollo SVF Management, L.P.	.DE	N/A	Apollo SVF Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Tactical Value SPN Capital Management L.P.	.CYM	N/A	Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	.AIA	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Tactical Value SPN Co-Investors (DC-D), L.P.	.AIA	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Tactical Value SPN Investments, L.P.	.CYM	N/A	Apollo Tactical Value SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Tactical Value SPN Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1044348				Apollo Tatus GenPar, Ltd.	.CYM	N/A	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Thunder Advisors GP, Ltd.	.CYM	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Thunder Advisors, L.P.	.CYM	N/A	Apollo Thunder Advisors GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Thunder Co-Investors (D), LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Thunder Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			36-4827348				Apollo Thunder Partners, L.P.	.DE	N/A	Apollo Thunder Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Advisors GP LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			80-0969879				Apollo Total Return Advisors LP	.CYM	N/A	Apollo Total Return Advisors GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1176938				Apollo Total Return Co-Investors (A) LP	.CYM	N/A	Apollo Total Return Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Enhanced Advisors GP LLC	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Enhanced Advisors LP	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Enhanced Advisors LP	.CYM	N/A	Apollo Total Return Enhanced Advisors GP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Enhanced Management LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return ERISA Advisors GP LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return ERISA Advisors, L.P.	.DE	N/A	Apollo Total Return ERISA Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			46-4639267				Apollo Total Return Fund (Onshore) LP	.DE	N/A	Apollo Total Return Advisors LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo TR Emerging Markets L.P.	.CYM	N/A	Apollo TR Emerging Markets Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo TR Emerging Markets Ltd.	.CYM	N/A	Apollo TR Emerging Markets (Lux) S a r l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo U.S. Real Estate Advisors GP II, LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			32-0444920				Apollo U.S. Real Estate Advisors II, L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo U.S. Real Estate Fund II (Williams Square) Holdings, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			47-1428877				Apollo U.S. Real Estate Fund III L.P. Apollo U.S. Real Estate Partners II (IE) L.P.	DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
								DE	N/A	Apollo U.S. Real Estate Advisors II, L.P. Apollo Union Street Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Advisors, L.P. Apollo Union Street Capital Management, LLC	C/M	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Co-Investors (D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Management, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Partners, L.P.	C/M	N/A	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USSEF Co-Investors II (D), LLC	DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USSEF II (Williams Square Cornvest) L.P.	DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Value Administration, LLC	DE	N/A	Apollo Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			73-1667140		1317611		Apollo Value Advisors, L.P.	DE	N/A	Apollo Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			76-1667124				Apollo Value Capital Management, LLC	DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0233286		1456448		Apollo Value Management GP, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0167339		1374206		Apollo Value Management, L.P.	C/M	N/A	Apollo Value Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo VII TXU Administration, LLC	DE	N/A	Apollo Advisors VII (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1673368				Apollo VII TXU Partners (B), L.P.	DE	N/A	Apollo VII TXU Administration, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Zeus (Lux) S a r.l.	LUX	N/A	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Zeus Investments Holdings, Ltd.	C/M	N/A	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1137952				Apollo Zeus Strategic Advisors, L.P.	C/M	N/A	Apollo Zeus Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-3852904				Apollo Zeus Strategic Advisors, LLC	DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Zeus Strategic Co-Investors (DC-D), LLC	DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Zeus Strategic Investments, L.P.	DE	N/A	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-3867570				Apollo Zeus Strategic Management, LLC	C/M	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo/Cavenham European Managed Account, L.P.	DE	N/A	Apollo Capital Management, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			98-1058074		1532109		ARM Manager, LLC	C/M	N/A	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athene Investment Analytics LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0986312				Athene Mortgage Opportunities GP, LLC	DE	N/A	Apollo Insurance Solutions Group LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0567070				Autumleaf, L.P.	C/M	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			66-0784903				Avant Holdings (MI) II, LLC	MH	N/A	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Avant Holdings (MI), LLC	MH	N/A	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			66-0784894				Espresso Holdings 5, L.P.	DE	N/A	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CAI Strategic European Real Estate Advisors GP, LLC	MH	N/A	APP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			68-0682964				CAI Strategic European Real Estate Advisors, L.P.	MH	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			66-0796355				Capere Investments V (W), LLC	MH	N/A	CAI Strategic European Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0796990				Centre Street Whistler Holdings LLC	MH	N/A	Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CH2 Holdings GP, LLC	DE	N/A	AIF V Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Champ GP, LLC	DE	N/A	Apollo Centre Street Partnership, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Champ L.P.	C/M	N/A	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Champ Luxembourg Holdings S a r.l.	LUX	N/A	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							COF III (Lux) S a r.l.	LUX	N/A	Champ GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							COF III (Lux) S a r.l.	LUX	N/A	Apollo Credit Opportunity Trading Fund III	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			36-4785317				COF III Airopack Holdings Ltd.	.CYM.....	NIA.....	Apollo Credit Opportunity Fund III AIV I LP	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
			46-3844063				COF III Exempt CP Inc.	.DE.....	NIA.....	Apollo COF III Exempt Feeder LP	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
			35-2508991				Apollo COF III Exempt Feeder LP	.DE.....	NIA.....	Apollo Credit Opportunity Advisors III LP	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							COF III Offshore CP Inc.	.DE.....	NIA.....	Apollo COF III Feeder LP	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
			98-1170773				COF III Offshore HK TMS Investment Holdings L.P.	.CYM.....	NIA.....	Apollo Credit Opportunity Advisors III LP	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			46-3854082				COF III Offshore I LP	.DE.....	NIA.....	Apollo Credit Opportunity Advisors III LP	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			30-0844586				COF III Offshore Whistler Holdings Inc.	.DE.....	NIA.....	COF III Offshore I Ltd.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							COF III Structured Finance (Lux) S.a.r.l. ..	.LUX.....	NIA.....	Apollo Credit Opportunity Fund III AIV I LP	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							COF III Whistler Holdings LLC	.DE.....	NIA.....	Apollo Credit Opportunity Fund III AIV I LP	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
					1460350		CP1 2005 Asia Pacific Carried Interest Program, L.P.	.CYM.....	NIA.....	AGE GP Holdings, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
					1460351		CP1 2005 European Carried Interest Program, L.P.	.CYM.....	NIA.....	AGE GP Holdings, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
					1460353		CP1 2005 Global Carried Interest Program, L.P.	.CYM.....	NIA.....	AGE GP Holdings, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
					1367317		CP1 2005 North America Carried Interest Program, L.P.	.CYM.....	NIA.....	AGE GP Holdings, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
					1367318		CP1 Capital Partners Asia Pacific (Cayman), L.P.	.CYM.....	NIA.....	CP1 Capital Partners Asia Pacific GP Ltd.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
					1363986		CP1 Capital Partners Asia Pacific (DE), L.P.	.DE.....	NIA.....	AGE GP Holdings, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							CP1 Capital Partners Asia Pacific GP Ltd. ..	.CYM.....	NIA.....	AGE GP Holdings, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
					1364035		CP1 Capital Partners Asia Pacific, L.P.	.CYM.....	NIA.....	CP1 Capital Partners Asia Pacific GP Ltd.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							CP1 Capital Partners Europe (Cayman), L.P.	.CYM.....	NIA.....	CP1 Capital Partners Europe GP Ltd.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							CP1 Capital Partners Europe (DE), L.P.	.DE.....	NIA.....	CP1 European Fund GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							CP1 Capital Partners Europe (NFR), L.P.	.GBR.....	NIA.....	CP1 European Fund GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							CP1 Capital Partners Europe GP Ltd.	.CYM.....	NIA.....	AGE GP Holdings, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
					1372946		CP1 Capital Partners Europe L.P.	.GBR.....	NIA.....	CP1 European Fund GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							CP1 CP EU-T Scots LP	.GBR.....	NIA.....	CP1 Capital Partners Europe GP Ltd.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							CP1 CP Asia TE, L.P.	.CYM.....	NIA.....	CP1 Capital Partners Asia Pacific GP Ltd.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							CP1 CPHE 2 Sarl	.LUX.....	NIA.....	CP1 Capital Partners Europe (NFR), L.P.	Ownership.....	55.810	AGM; M. Rowan; L. Black	N0.....	.....
							CP1 CPHE 2 Sarl	.LUX.....	NIA.....	CP1 Capital Partners Europe L.P.	Ownership.....	44.190	AGM; M. Rowan; L. Black	N0.....	.....
					1373035		CP1 European Carried Interest, L.P.	.CYM.....	NIA.....	AGE GP Holdings, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			98-0490642				CP1 European Fund GP LLC	.DE.....	NIA.....	AGE GP Holdings, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							CP1 India I Ltd.	.MRT.....	NIA.....	CP1 Capital Partners Asia Pacific, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							CP1 WA GP LLC	.DE.....	NIA.....	AGE GP Holdings, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							CP1 ReCo 1 Sarl	.LUX.....	NIA.....	CP1 Capital Partners Europe GP Ltd.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							CP1 ReCo II Sarl	.LUX.....	NIA.....	CP1 CPHE 2 Sarl	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
			98-1057797				CP1 Ukraine Super Holdco Limited	.NJ.....	NIA.....	CP1 Capital Partners Europe L.P.	Ownership.....	55.810	AGM; M. Rowan; L. Black	N0.....	.....
			98-1057797				CP1 Ukraine Super Holdco Limited	.NJ.....	NIA.....	CP1 Capital Partners Europe (NFR), L.P.	Ownership.....	44.190	AGM; M. Rowan; L. Black	N0.....	.....
							Cupino Limited	.CYP.....	NIA.....	CP1 Capital Partners Asia Pacific, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
			90-1026308				Cyclone Royalities, LLC	.DE.....	NIA.....	Apollo Royalties Management, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Delaware Rose GP, L.L.C.	.DE.....	NIA.....	Apollo Principal Holdings A, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							DSB Parent GP, LLC	.DE.....	NIA.....	AP IX DSB Holdings, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			80-0797171				EPE Acquisition Holdings, LLC	.DE	NIA	Apollo Management VII, L.P.	Ownership	90.000	AGM; M. Rowan; L. Black	N0	
			80-0797171				EPE Acquisition Holdings, LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	10.000	AGM; M. Rowan; L. Black	N0	
							EPF Acquisition Co 22 S.a r.l.	.LUX	NIA	EPF Acquisition Co 26 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							EPF Acquisition Co 26 S.a r.l.	.LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							EPF Acquisition Co 43 S.a r.l.	.LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1187819				Smart Holdco S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	37.130	AGM; M. Rowan; L. Black	N0	
			98-1187819				Smart Holdco S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.410	AGM; M. Rowan; L. Black	N0	
			98-1187819				Smart Holdco S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; L. Black	N0	
			98-1187819				Smart Holdco S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; L. Black	N0	
			66-0783993				EPF II Team Carry Plan, L.P.	.ML	NIA	Apollo to EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-2230578				Little Bear Holdings, L.P.	.DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Epsilon Debt 2, LLC	.DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Epsilon Debt 3, LLC	.DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Espresso Holdings 2, L.P.	.DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Epsilon Debt 5, LLC	.DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Epsilon Debt 6, LLC	.DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Alpage Holdings, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Antheia SPV LLC	.DE	NIA	ACT Juniper B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0597709				Upper Panorama Debt Holdings, L.P.	.DE	NIA	Apollo to Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1172336				Euro VI (BC) S.a r.l.	.LUX	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1105553				Europe Hotel Holdings (MI), LLC	.ML	NIA	Apollo to EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							FCI Co-Investors II (A), L.P.	.CYM	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							FCI Co-Investors III (A), L.P.	.CYM	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			27-4129133				Financial Credit I Capital Management, LLC	.DE	NIA	Apollo to Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			80-0923951				Financial Credit II Capital Management, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Financial Credit III Capital Management, LLC								
							Financial Credit Investment Advisors II, L.P.	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1105543				Financial Credit Investment Advisors III, L.P.	.CYM	NIA	Financial Credit II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Financial Credit Investment I Manager, LLC	.CYM	NIA	Financial Credit III Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			27-4129045				Financial Credit Investment I Manager, LLC	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			45-6181637				Financial Credit Investment I Trust C-4	.DE	NIA	Financial Credit Investment III SPV-A (Gayman), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1142460				Financial Credit Investment II (Feeder), L.P.	.CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Financial Credit Investment II Limited	.JRL	NIA	Financial Credit Investment II Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			35-2476966				Financial Credit Investment II Manager, LLC	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Financial Credit Investment II Trust A	.DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1105560				Financial Credit Investment III, L.P.	.CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Financial Credit Investment III Manager, LLC	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Financial Credit Investment III, L.P.	.CYM	NIA	Financial Credit Investment Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-0565061				Franklin Whistler Holdings LLC	.DE	NIA	Apollo Franklin Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Greenhouse Holdings, Ltd.	.CYM	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							GSAM Apollo Holdings, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-8359623				Gulf Stream Asset Management, LLC	.NC	NIA	GSAM Apollo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-8359623		1425874		Haniet Holdings LLC	.DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-8359623		1425874		Haniet Holdings LLC	.DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-8359623		1425874		Haniet Holdings LLC	.DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; L. Black	N0	
			66-0798991				Harvest Holdings (W), LLC	.MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			66-0798977				Harvest Holdings, LLC	.MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			26-3366659				Hexicon AIF VI Overseas Holdings, L.P.	.DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Insight Solutions GP, LLC	.DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			47-2582153				Ipanema Energy Holdings GP, LLC	.DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	21.980	AGM; M. Rowan; L. Black	N0	
			47-2582153				Ipanema Energy Holdings GP, LLC	.DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	13.740	AGM; M. Rowan; L. Black	N0	
			47-2582153				Ipanema Energy Holdings GP, LLC	.DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	3.370	AGM; M. Rowan; L. Black	N0	
			47-2582153				Ipanema Energy Holdings GP, LLC	.DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership				
			47-2582153				Ipanema Energy Holdings GP, LLC	.DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	45.830	AGM; M. Rowan; L. Black	N0	
			47-2582153				Ipanema Energy Holdings GP, LLC	.DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	8.940	AGM; M. Rowan; L. Black	N0	
			47-2582438				Ipanema Energy Holdings, L.P.	.DE	NIA	Ipanema Energy Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			27-1622644				Jupiter Apollo Holdings LLC	.DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	52.080	AGM; M. Rowan; L. Black	N0	
			98-1092626				Karpas Investments (W), LLC	.MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			66-0798905				Karpas Investments, LLC	.MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Lane Lux Holdings S a r l	.LUX	NIA	Avant Holdings (M) II, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	N0	
							Lane Lux Holdings S a r l	.LUX	NIA	Avant Holdings (M), LLC	Ownership	50.000	AGM; M. Rowan; L. Black	N0	
							Lapi thus Management LLP	.GBR	NIA	Avant Holdings Limited	Ownership	50.000	AGM; M. Rowan; L. Black	N0	
							Lapi thus Management LLP	.GBR	NIA	Lapi thus Servicing U.K. Ltd.	Ownership	50.000	AGM; M. Rowan; L. Black	N0	
			66-0783999				Lapi thus EPF II Team Carry Plan, L.P.	.MHL	NIA	Apollo to EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0681222				Lapi thus Management GmbH	.DEU	NIA	Lapi thus Management S a r l	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Lapi thus Management Designated Activity Company	.IRL	NIA	Lapi thus Management S a r l	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Lapi thus Servicing LLP	.GBR	NIA	Apollo to European Principal Finance Fund, L.P.	Ownership	3.000	AGM; M. Rowan; L. Black	N0	
							Lapi thus Servicing LLP	.GBR	NIA	Lapi thus Servicing U.K. Ltd.	Ownership	96.970	AGM; M. Rowan; L. Black	N0	
			98-0670972				Lapi thus Servicing S a r l	.LUX	NIA	Apollo to EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-0671216				Lapi thus Servicing Spain, S L	.ESP	NIA	Lapi thus Servicing S a r l	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-0670973				Lapi thus Servicing U.K. Ltd.	.GBR	NIA	Lapi thus Management S a r l	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-0621200				LeverageSource Sari Holdco (Anguil la) LLC	.AIA	NIA	Apollo to Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0602029				Lily, L.P.	.CYM	NIA	Greenhouse Holdings, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Logi (Anguil la) Holdings, LLC	.AIA	NIA	Apollo to European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; L. Black	N0	
			80-0886052				Logi (Anguil la) Holdings, LLC	.AIA	NIA	Apollo to European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; L. Black	N0	
			80-0886052				Logi (Anguil la) Holdings, LLC	.AIA	NIA	Apollo to European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; L. Black	N0	
							Logi (Anguil la) Holdings, LLC	.AIA	NIA	Apollo to European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; L. Black	N0	
			80-0886052				Ludlow Debt Holdings GP, LLC	.DE	NIA	AIFP II (Debt AIV), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	N0	
							Ludlow Debt Holdings GP, LLC	.DE	NIA	AIF VII Euro Leverage, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	N0	
							AIF VII (Ludlow DH AIV I), L.P.	.DE	NIA	Apollo to Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

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							Ludlow DH 1, LLC	.DE	NIA	AIF VIII (Ludlow DH AIV I), L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Ludlow DH 2, LLC	.DE	NIA	AIF VIII (Ludlow DH AIV II), L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
							Ludlow DH 3, LLC	.DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
							Mausica Investment Ltd.	.VB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
							Newgrounds Corporate Inc	.VB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
		98-1190096					Novel las Maritime (Cayman) GP, Ltd.	.CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	4,720	AGM; M. Rowan; L. Black	N0	.....
							Novel las Maritime (Cayman) GP, Ltd.	.CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	23,000	AGM; M. Rowan; L. Black	N0	.....
		98-1190096					Novel las Maritime (Cayman) GP, Ltd.	.CYM	NIA	Apollo to EPF II Partnership	Ownership	50,000	AGM; M. Rowan; L. Black	N0	.....
		98-1190096					Novel las Maritime (Cayman) GP, Ltd.	.CYM	NIA	Apollo to European Credit Master Fund, L.P.	Ownership	3,360	AGM; M. Rowan; L. Black	N0	.....
							Novel las Maritime (Cayman) GP, Ltd.	.CYM	NIA	Apollo to European Strategic Investments (Holdings), L.P.	Ownership	5,750	AGM; M. Rowan; L. Black	N0	.....
		98-1190096					Novel las Maritime (Cayman) GP, Ltd.	.CYM	NIA	AIE III Holdings, Ltd.	Ownership	4,640	AGM; M. Rowan; L. Black	N0	.....
		98-1190096					Novel las Maritime (Cayman) GP, Ltd.	.CYM	NIA	Apollo to SK Strategic Investments, L.P.	Ownership	2,320	AGM; M. Rowan; L. Black	N0	.....
		98-1190096					Novel las Maritime (Cayman) GP, Ltd.	.CYM	NIA	Zeus Investments, L.P.	Ownership	4,760	AGM; M. Rowan; L. Black	N0	.....
		98-1190096					Novel las Maritime (Cayman) GP, Ltd.	.CYM	NIA	Apollo to Frank in Partnership, L.P.	Ownership	1,250	AGM; M. Rowan; L. Black	N0	.....
		98-1190106					Novel las Maritime (Cayman) Holdings, L.P.	.CYM	NIA	Novel las Maritime (Cayman) GP, Ltd.	Management	0,000	AGM; M. Rowan; L. Black	N0	.....
		26-2316412					Overwood GP, LLC	.DE	NIA	Apollo to Management VI, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	.....
		26-2316506					Overwood, L.P.	.DE	NIA	Overwood GP, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	.....
		98-1084811					Palmetto Athene Holdings (Cayman), L.P.	.CYM	NIA	Apollo to Palmetto Management, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	.....
							Palmetto to Athene Holdings, LLC	.DE	NIA	Apollo to Palmetto Strategic Partnership, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
							Ranshorn Debt Holdings, L.P.	.DE	NIA	PDH Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
							Espresso Holdings 4, L.P.	.DE	NIA	PDH Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
							Espresso Holdings, L.P.	.DE	NIA	PDH Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
							PDH 7, LLC	.DE	NIA	PDH Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
							Ludlow DH 5, LLC	.DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
							Tarpon DH, LLC	.DE	NIA	Apollo to ANPP Management, III, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	.....
							Prime Security Services GP, LLC	.DE	NIA	Apollo to Advisors VIII, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
							Ribbon Holdings JV (MI) Partnership	.MH	NIA	Apollo to EPF II Partnership	Ownership	94,580	AGM; M. Rowan; L. Black	N0	.....
		98-1190227					RP0 (Anguilla), LLC	.AIA	NIA	Apollo to EPF Management II, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	.....
							Shantlial Holdings Netherlands B.V.	.ND	NIA	AP Holcoo B.V.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
		98-1057429					SK Strategic Investments Holdings Ltd.	.CYM	NIA	Apollo to SK Strategic Advisors GP, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
							SOMA Whistler Holdings LLC	.DE	NIA	Account, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
		90-0861050					ST Holdings GP, LLC	.CYM	NIA	Apollo to Princtial Holdings B, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
		90-0860874					ST Management Holdings, LLC	.CYM	NIA	Apollo to Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
		30-0701493					Stone Tower Europe LLC	.DE	NIA	Apollo to ST Operating LP	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
							Striker Holdings GP, LLC	.DE	NIA	Apollo to Management VIII, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	.....
							Texas GP S a r l	.LUX	NIA	Texas Holding S a r l	Ownership	100,000	AGM; M. Rowan; L. Black	N0	.....
							Texas Propco 1 S.C.S.	.LUX	NIA	Texas GP S a r l	Management	0,000	AGM; M. Rowan; L. Black	N0	.....
							Texas Propco 2 S.C.S.	.LUX	NIA	Texas GP S a r l	Management	0,000	AGM; M. Rowan; L. Black	N0	.....
							Texas Propco 3 S.C.S.	.LUX	NIA	Texas GP S a r l	Management	0,000	AGM; M. Rowan; L. Black	N0	.....
							Texas Propco 4 S.C.S.	.LUX	NIA	Texas GP S a r l	Management	0,000	AGM; M. Rowan; L. Black	N0	.....
		26-3339439					VC GP C, LLC	.DE	NIA	Apollo to Advisors VI (APO FC), L.P.	Ownership	50,000	AGM; M. Rowan; L. Black	N0	.....
		26-3339439					VC GP C, LLC	.DE	NIA	Apollo to Advisors VII (APO FC), L.P.	Ownership	50,000	AGM; M. Rowan; L. Black	N0	.....
		26-3339343					VC GP, LLC	.DE	NIA	Apollo to Advisors VI (APO DC), L.P.	Ownership	50,000	AGM; M. Rowan; L. Black	N0	.....
		26-3339343					VC GP, LLC	.DE	NIA	Apollo to Advisors VII (APO DC), L.P.	Ownership	50,000	AGM; M. Rowan; L. Black	N0	.....
		35-2447534					Vision Crop Innovation, LLC	.DE	NIA	Pinnacle Operat ing Corporation	Ownership	100,000	AGM; M. Rowan; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			98-0680658				Ilaverly DH, LLC	.DE	NIA	ANP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Webb III S a r l	.LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1291920				Webb S a r l	.LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1137905				Zeus Feeder , L.P.	.CYM	NIA	AP0 MidCap 8 Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Zeus Investments, L.P.	.CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Zeus Strategic US Holdings L.P.	.DE	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ACC Advisors D, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Aether III, LLC	.AIA	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Aether IV, LLC	.AIA	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Aether V, LLC	.AIA	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGRE Europe Co-Invest Management, with respect to Series Prime thereof	.MFL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AGRE Hong Kong Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIF VIII (AIV), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ALME (DE) Loan Funding III, LLC	.DE	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Alteri Luxembourg 2 S a r l	.LUX	NIA	Alteri Luxembourg S a r l	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Alteri Luxembourg S a r l	.LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ANP (AIV-L), L.P.	.CYM	NIA	ANP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ANP (Caelus Intermediate), L.P.	.DE	NIA	Apollo ANP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ANP II TE (Conduit AIV III), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP (DE) VIII (AIV I FC), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP (DE) VIII (AIV II FC), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP (DE) VIII (AIV III FC), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP (DE) VIII (AIV-L), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP VIII (AIV I FC), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP VIII (AIV II FC), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP VIII (AIV III FC), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP VIII (AIV IV FC), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP VIII (AIV V FC), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP VIII (AIV VI FC), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP VIII (AIV VII FC), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP VIII (AIV-L A), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP VIII (AIV-L B), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP VIII (Caelus Intermediate), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP VIII 892/TE (AIV I), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP VIII 892/TE (AIV II), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP VIII 892/TE (AIV III), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP VIII 892/TE (AIV IV), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP VIII Primavera Holdings S a r l	.LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo 892/TE (Caelus Intermediate DC), LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo 892/TE (Caelus Intermediate DC), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Advisors VIII (APO DC), L.P.	.CYM	NIA	Apollo Advisors VIII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Advisors VIII (APO DC-GP), LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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							Apollo A-N Credit Advisors (APO FC-Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC-CP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo A-N Credit Co-Investors (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo A-N Credit Fund (Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC Delaware), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo ANPP Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asset Management Europe LLP	GBR	NIA	AP0 UK (FC), Limited	Ownership	49.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asset Management Europe LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	N0	
							Apollo Co-Investors VIII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Funding IV Ltd.	CYM	NIA	Apollo to ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo ECI (Caelus Intermediate DC), LLC	DE	NIA	Apollo to Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Energy Opportunity Advisors GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Energy Opportunity Advisors LP	CYM	NIA	Apollo to Energy Opportunity Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Energy Opportunity Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Energy Opportunity Fund LP	DE	NIA	Apollo to Energy Opportunity Advisors LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Energy Opportunity Management LLC	DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo India Private Equity IV (Mauritius) Ltd	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC-CP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Lincoln Fixed Income Advisors (APO DC-CP), LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Lincoln Fixed Income Fund, L.P.	DE	NIA	Apollo to Lincoln Fixed Income Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Lincoln Fixed Income Management, LLC	DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Lincoln Private Credit Advisors (APO DC), L.P.	DE	NIA	Apollo to Lincoln Private Credit Advisors (APO DC-CP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Lincoln Private Credit Advisors (APO DC-CP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.	DE	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Lincoln Private Credit Fund, L.P.	DE	NIA	Apollo to Lincoln Private Credit Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Lincoln Private Credit Management, LLC	DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Offshore Energy Opportunity Fund Ltd.	DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Co-Investors (D) GP LLC	CYM	NIA	Apollo to Energy Opportunity Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Co-Investors (D) GP LLC	DE	NIA	Apollo to Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Co-Investors (D) LP	DE	NIA	Apollo to Total Return Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Fund (Exempt) LP	DE	NIA	Apollo to Total Return Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Fund (Offshore) Ltd.	CYM	NIA	Apollo to Total Return Management LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Management LLC	DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo TR AIV Holdco Ltd.	CYM	NIA	Apollo to Total Return Fund (AIV) LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo TR Blocker 1 Corp.	DE	NIA	Apollo to Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo TR Blocker 2 Corp.	DE	NIA	Apollo to Total Return Fund (Offshore) Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo TR Blocker 3 Ltd.	CYM	NIA	Apollo to Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo to Total Return Master Fund LP	Ownership	81.360	AGM; M. Rowan; L. Black	N0	

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							Apollo TR Commercial Real Estate Debt LLC ...	.DE	N/A	Apollo Total Return Fund Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV . Apollo Total Return Enhanced Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	15.110	AGM; M. Rowan; L. Black	N0	
							Apollo TR Commercial Real Estate Debt LLC ...	.DE	N/A		Ownership	0.060	AGM; M. Rowan; L. Black	N0	.....
							Apollo TR Emerging Markets (Lux) S.a.r.l. ...	.LUX	N/A		Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo TR Emerging Markets GP LLC ...	.DE	N/A	Apollo TR Emerging Markets Holdings Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo TR European Broadly Syndicated Loan Holdings Ltd. ...	.CYM	N/A	Apollo Total Return Master Fund LP	Ownership	84.320	AGM; M. Rowan; L. Black	N0	.....
							Apollo TR European High Yield Bond Holdings Ltd. ...	.CYM	N/A	Apollo Total Return Master Fund LP	Ownership	85.260	AGM; M. Rowan; L. Black	N0	.....
			81-2062316				Apollo TR Structured Credit II, LLC	.DE	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-2062316				Apollo TR Structured Credit II, LLC	.DE	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo TR Opportunistic Ltd. ...	.CYM	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo TR Opportunistic Ltd. ...	.CYM	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	.DE	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	.DE	N/A	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo TR Structured Credit LLC	.DE	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo TR US Broadly Syndicated Loan LLC	.DE	N/A	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo TR US Broadly Syndicated Loan LLC	.DE	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo TR US High Yield Bond LLC	.DE	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo TR US High Yield Bond LLC	.DE	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo USREF Co-Investors II (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo VIII GenPar, Ltd.	.CYM	N/A	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							August Global Management, LLC	.FL	N/A	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							COF III Dutch Holdings Cayman Ltd.	.CYM	N/A	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							COF III Exempt I Ltd.	.CYM	N/A	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							COF III Exempt MSR Holdings Inc.	.DE	N/A	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							COF III Offshore MSR Holdings Inc.	.DE	N/A	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							EPF Acquisition Co 19 S.a.r.l.	.LUX	N/A	Foxtrot Holdings (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Financial Credit Investment II Trust B	.DE	N/A	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Financial Credit Investment II Trust C	.DE	N/A	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Financial Credit Investment II Trust D	.DE	N/A	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Financial Credit Investment II Trust WT	.DE	N/A	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Foxtrot Holdings (Cayman) GP, Ltd.	.CYM	N/A	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	30.940	AGM; M. Rowan; L. Black	N0	.....
							Foxtrot Holdings (Cayman) GP, Ltd.	.CYM	N/A	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	36.880	AGM; M. Rowan; L. Black	N0	.....
							Foxtrot Holdings (Cayman) GP, Ltd.	.CYM	N/A	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; L. Black	N0	.....
							Foxtrot Holdings (Cayman) GP, Ltd.	.CYM	N/A	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; L. Black	N0	

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							Foxtrof Holdings (Cayman) , L.P.	.CYM	NIA	Foxtrof Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Hampton Holding (MI), LLC	.MIL	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							POCH 1, LLC	.DE	NIA	POCH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Espresso Holdings 3, L.P.	.DE	NIA	POCH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			47-3033319				AP VII (QFP AIV I), L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							POCH Holdings III, L.P.	.CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							POCH Holdings, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Redding Ridge Advisors LLC	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Redding Ridge Holdings LP	.CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							TRF European Broadly Syndicated Loan (Lux) S.a r.l.	.LUX	NIA	Apollo Pr incipal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							TRF European Broadly Syndicated Loan L.P.	.CYM	NIA	Redding Ridge Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							TRF European High Yield Bond (Lux) S.a r.l.	.LUX	NIA	TRF European Broadly Syndicated Loan Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							TRF European High Yield Bond L.P.	.CYM	NIA	Apollo TR European High Yield Bond Holdings Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							TRF European High Yield Bond Ltd.	.CYM	NIA	TRF European High Yield Bond (Lux) S.a	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Venator Investment Management Consulting (Shanghai) Limited	.CHN	NIA	TRF European Broadly Syndicated Loan Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Venator Real Estate Capital Partners (Hong Kong) Limited	.HKG	NIA	TRF European Broadly Syndicated Loan L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Emerging Markets Debt Advisors GP LLC	.DE	NIA	AGEE Hong Kong Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Emerging Markets Debt Co-Investors (I) GP LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Emerging Markets Debt Co-Investors (I) LP	.DE	NIA	Apollo to Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Emerging Markets Debt Management LLC	.DE	NIA	Apollo to Emerging Markets Debt Co-Investors (I) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Total Return Master Fund (AIV) LP	.CYM	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Total Return Master Fund LP	.CYM	NIA	Apollo to Total Return Advisors LP	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo TR Emerging Markets Holdings Ltd.	.LUX	NIA	Apollo to Total Return Master Fund LP	Ownership	86.550	AGM; M. Rowan; L. Black	N0	.....
							Texas Holding S.a r.l.	.ESP	NIA	Apollo to EFF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Unipersonal	.CYM	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP VIII (POCH AIV), L.P.	.CYM	NIA	Apollo to VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Aether I, LLC	.AIA	NIA	AIF VIII Debt AIV I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Aether II, LLC	.AIA	NIA	AIF VIII Debt AIV II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AIF VIII Debt AIV I, L.P.	.DE	NIA	Apollo to Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-315235				AIF VIII Debt AIV II, L.P.	.DE	NIA	Apollo to Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AIF VIII Debt Corp AIV I, L.P.	.CYM	NIA	Apollo to Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP Debt Holdings AIV, L.P.	.CYM	NIA	Apollo to VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II (Bridge FC), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP II DE Holdings, L.P.	.DE	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP VIII Duke Holdings GP, LLC	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP0 UK (FC), Limited	.GBR	NIA	Apollo to Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							A-N Credit (ST) GP, Ltd.	.CYM	NIA	Apollo to International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo A-N Credit Advisors (APO FC-GP), LLC	.DE	NIA	Apollo to A-N Credit Fund (Delaware), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo A-N Credit Management, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Global Funding, LLC	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
										Apollo to Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo MidCap FinCo Feeder GP LLC	.DE	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo MidCap FinCo Feeder, L.P.	.DE	N/A	Apollo MidCap FinCo Feeder GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Sun Lux Subco S.a r.l.	.LUX	N/A	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Epsilon Debt Holdings, L.P.	.DE	N/A	Apollo Advisors VIII (BH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Espresso Holdings 6, L.P.	.DE	N/A	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIF VIII (Ludlow DH AIV II), L.P.	.DE	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Ludlow DH 4, LLC	.DE	N/A	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			82-0940441				AP MEC Debt Holdings LLC	.DE	N/A	Apollo Co-Investment Capital Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Rensen Debt Holdings, L.P.	.DE	N/A	Apollo ANPP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Rensen Debt Holdings, L.P.	.DE	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Rensen DH, LLC	.DE	N/A	Rensen Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo USRE II REIT (Portfolio A) LLC	.DE	N/A	Apollo to U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	.DE	N/A	Apollo to U.S. Real Estate Fund II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asia Real Estate Co-Investors (FC-D), Ltd.	.CYM	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ANPP II TE (APP Conduit AIV), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ANPP II (AIV IV FC), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ANPP II (AIV III FC), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1296403				Zeus Strategic Real Property Holdings Ltd.	.CYM	N/A	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							COF III Offshore Real Property Holdings Ltd.	.CYM	N/A	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1296410				AESI II Real Property Holdings Ltd.	.CYM	N/A	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1297259				SKS) Real Property Holdings Ltd.	.CYM	N/A	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1296397				AP VIII Prime Security Services Management, LLC	.DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Investment Management Europe LLP	.GBR	N/A	AP0 UK (FC), Limited	Ownership	49.000	AGM; M. Rowan; L. Black	N0	
							Apollo Investment Management Europe LLP	.GBR	N/A	Apollo to International Management Holdings, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	N0	
							Whitehawk Q00 Funding LLC	.DE	N/A	Apollo ST Debt Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Moultrie Cayman, L.P.	.CYM	N/A	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Kings Alley Cayman, L.P.	.CYM	N/A	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	N/A	AESI (Holdings) II, L.P.	Ownership	1.800	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	N/A	Cavenham Investments S.a r.l.	Ownership	0.700	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	N/A	Apollo Value Investment Master Fund, L.P.	Ownership	2.540	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	N/A	Apollo SPN Investments I (Credit) LLC	Ownership	2.670	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	N/A	Apollo SK Strategic Investments, L.P.	Ownership	2.590	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	N/A	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	0.920	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	N/A	Apollo to Energy Opportunity Fund LP	Ownership	9.930	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	N/A	Apollo Credit Strategies Master Fund Ltd.	Ownership	8.540	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	N/A	Apollo to Credit Master Fund Ltd.	Ownership	6.240	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	N/A	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	2.160	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	N/A	AP Investment Europe II, L.P.	Ownership	2.250	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	N/A	AEC (Lux) S.a r.l.	Ownership	1.700	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	N/A	Apollo Zeus Strategic Investments, L.P.	Ownership	3.280	AGM; M. Rowan; L. Black	N0	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AP RR Holdings (Lux) S.a r.l.	.LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	1.220	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	NIA	Account L.P.	Ownership	9.980	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	NIA	Apollo Lincoln Private Credit Fund, L.P.	Ownership	1.220	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.760	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	NIA	Apollo Credit Opportunity Trading Fund III	Ownership	34.000	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	NIA	Apollo Centre Street Partnership, L.P.	Ownership	6.930	AGM; M. Rowan; L. Black	N0	
							AP RR Holdings (Lux) S.a r.l.	.LUX	NIA	Apollo Alternative Credit Long Short Fund L.P.	Ownership	0.170	AGM; M. Rowan; L. Black	N0	
							AP RR Investments (Lux) S.a r.l.	.LUX	NIA	AP RR Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Overseas Partners IX, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Overseas Partners (DE 692) IX, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Investment Fund (I) IX, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Overseas Partners (DE) IX, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Co-Investors IX (C), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Investment Fund IX, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Co-Investors IX (B), L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Co-Investors IX (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Overseas Partners (I) IX, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Co-Investors IX (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Fund Administration IX, LLC	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIF IX Management, LLC	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Advisors IX, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Capital Management IX, LLC	.DE	NIA	AIF IX Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							XL Dutch Member LLC	.DE	NIA	Apollo Capital Management IX, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asia Sprint Co-Investment Advisors, L.P.	.CYM	NIA	AIF VII II Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Seta Holdco S.a r.l.	.LUX	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo CIP Hedge Funds (FC), L.P.	.CYM	NIA	Lapithus Management S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1337814				EPF Acquisition Seta S.a r.l.	.LUX	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo EPF Co-Investors III (D), L.P.	.CYM	NIA	Seta Participation Holdings, LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo EPF Co-Investors III (A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							EPF Acquisition Co 66 S.a r.l.	.LUX	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Tower Credit Management, LLC	.DE	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			81-4396074				Apollo Tower Credit Fund, L.P.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Tower Credit Co-Investors (DE FC-D), L.P.	.DE	NIA	Apollo Tower Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Tower Credit Advisors, LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-4307778				ANRP II TE (Conduit AIV III-R), L.P.	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			81-4315144				ANRP II TE (Conduit AIV II-R), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-4328971				ANRP II TE (Conduit AIV I-R), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1333958				ANRP II (AIV P-L D), L.P.	.CYM	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1333669				ANRP II (AIV P-L C), L.P.	.CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1333499				ANRP II (AIV P-L B), L.P.	.CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1333322				ANRP II (AIV P-L A), L.P.	.CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asia Service Limited	.MS	NIA	Apollo Asia Service Holding Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asia Link Holding Limited	.VGB	NIA	Apollo Asia Link ConInvestment Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			98-1331153				Apollo Atlas Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1331227				Apollo Atlas Fund, LLC	.CYM	NIA	Apollo Atlas Advisors (AP0 FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Atlas Master Fund, LLC	.CYM	NIA	Apollo Atlas Fund, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Atlas Advisors (AP0 FC), L.P.	.CYM	NIA	Apollo Atlas Advisors (AP0 FC-CP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1323954				ANPP II (IH FC), L.P.	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1323509				ANPP II (IH AIV), L.P.	.CYM	NIA	Apollo ANPP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1328456				ANPP II (AIV VII FC), L.P.	.CYM	NIA	Apollo ANPP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Queso GP, LLC	.DE	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-3634703				AP Inception Co-Invest, L.P.	.DE	NIA	AP VIII Sorates Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Inception Co-Invest GP, LLC	.DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-3688088				ANPP II (DE AIV-L IV), L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo ANPP Co-Investors II (IH-D), L.P.	.CYM	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1327434				Apollo ANPP Co-Investors II (IH-A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1327317				ANPP II International Holdings, L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1327449				Apollo ANPP Co-Investors II (IH-B), L.P.	.CYM	NIA	Apollo ANPP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1326543				Apollo ANPP Advisors II (IH), L.P.	.CYM	NIA	Apollo ANPP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo ANPP Advisors II (IH-CP), LLC	.CYM	NIA	Apollo ANPP Advisors II (IH-CP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asia Link Limited	.VGB	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo U.S. Real Estate Fund II (MFC Platform) Holdings, L.P.	.DE	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			81-3754356				AGRE IMC Platform Investor, LLC	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1322407				ANPP II (AIV VI FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Fund II (MFC Platform) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1322128				ANPP II (AIV V FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Funds (CAV	.IRL	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			30-0949738				Apollo Special Situations Co-Investors (A), L.P.	.DE	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-3514271				ANPP II (DEE II Intermediate DC E), LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-3568570				AP VIII Eagle LM5 Holdings, L.P.	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	N0	
			38-4010756				AP VIII Eagle LM5 Holdings GP, LLC	.DE	NIA	AP VIII Eagle LM5 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-3517217				Apollo Energy Opportunity Fund AIV I LP	.DE	NIA	Apollo to Energy Opportunity Advisors (AP0 DC) LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Energy Opportunity Co-Investors (DC-D) LLC	.DE	NIA	Apollo to Energy Opportunity Advisors (AP0 DC) LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Energy Opportunity Advisors (AP0 DC) GP, LLC	.CYM	NIA	Apollo to Energy Opportunity Advisors (AP0 DC) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Energy Opportunity Advisors (IH-D), L.P.	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			81-3368576				AP VIII Inception Holdings, L.P.	.CYM	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP VIII Inception Holdings GP, LLC	.DE	NIA	AP VIII Inception Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-3341233				AP VIII Aspen Holdings, L.P.	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP VIII Aspen Holdings GP, LLC	.DE	NIA	AP VIII Aspen Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Global Carry Pool GP, LLC with respect to Series I (DC)	.DE	NIA	Apollo to Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Global Carry Pool GP, LLC with respect to Series I (FC)	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							respect to Series I (FC)	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Global Carry Pool GP, LLC with respect to Series I	DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series A	DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1317706				Apollo Global Carry Pool Intermediate (FC), L.P.	CYM	N/A	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1317704				Apollo Global Carry Pool Intermediate (DC), L.P.	CYM	N/A	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1317698				Apollo Global Carry Pool Intermediate, L.P.	CYM	N/A	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3328049				Apollo Global Carry Pool Aggregator, L.P.	CYM	N/A	Apollo Special Situations Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lowell GP, LLC	DE	N/A	L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3277675				ANP II (DE AIV-L III), L.P.	DE	N/A	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1316033				Apollo Special Sits International Holdings, L.P.	CYM	N/A	L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1316025				Apollo Special Situations Advisors (IH), L.P.	CYM	N/A	Apollo Special Situations Advisors (IH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1316019				Apollo Special Situations Advisors (IH-GP), Ltd.	CYM	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3143196				Sun Lux Holdco S.a.r.l.	LUX	N/A	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Dakota Co-Invest, L.P.	DE	N/A	AP Dakota Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Dakota Co-Invest GP, LLC	DE	N/A	Apollo Advisors VIII, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			81-3100697				AP VIII Dakota Holdings, L.P.	DE	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3123578				AP Socrates Co-Invest, L.P.	DE	N/A	Apollo Socrates Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Socrates Co-Invest GP, LLC	DE	N/A	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3124012				AP VIII Socrates Holdings, L.P.	DE	N/A	AP VIII Socrates Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	N/A	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	N/A	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	N/A	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	N/A	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.940	AGM; M. Rowan; L. Black	NO	
							CTM Aircraft Investors GP, Ltd.	CYM	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CTM Aircraft Investors, L.P.	CYM	N/A	CTM Aircraft Investors GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CTM Aircraft Investors S.a.r.l.	LUX	N/A	CTM Aircraft Investors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Special Sits Lowell Holdings, L.P.	CYM	N/A	AP Special Sits Lowell Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Special Sits Lowell Holdings GP, LLC	DE	N/A	L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors, LLC	DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACF Europe Management, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	N/A	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	N/A	L.P.	Ownership	30.050	AGM; M. Rowan; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	N/A	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.940	AGM; M. Rowan; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	N/A	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; L. Black	NO	
		81-2604085					AP VIII Sky High Holdings, L.P.	DE	N/A	AP VIII Sky High Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							EPE Debt Co-Investors GP, LLC	DE	N/A	Apollo ANP Advisors, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							EPE Debt Co-Investors GP, LLC	DE	N/A	Apollo ANP Advisors VII, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia RE Singapore I Pte. Ltd.	SQP	N/A	Apollo Asia Real Estate Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I – Del, LLC	DE	N/A	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1303882				Apollo European Principal Finance Fund III (Master Euro B), L.P.	.CYM	N/A	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1303575				Apollo European Principal Finance Fund III (Master Dollar B), L.P.	.CYM	N/A	Apollo to EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1302690				Apollo European Principal Finance Fund III (Euro B), L.P.	.CYM	N/A	Apollo to EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo to EPF Advisors III, L.P.	.CYM	N/A	Apollo to EPF III Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1302629				(Dollar B), L.P.	.CYM	N/A	Apollo to EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1302429				Apollo European Principal Finance Fund III (Dollar A), L.P.	.CYM	N/A	Apollo to EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo to EPF Management III, LLC	.DE	N/A	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo to SA Management, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP VIII Pomegranate GP, LLC	.DE	N/A	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			81-2027331				AP VIII Pomegranate GP, LLC	.DE	N/A	Apollo to Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP VIII Pomegranate Holdings, L.P.	.SGP	N/A	AP VIII Pomegranate GP, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
							AION Direct II Singapore Pte. Ltd.	.MUS	N/A	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AION Direct Private II Limited	.MUS	N/A	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Financial Credit Investment III Designated Activity Company	.IRL	N/A	Financial Credit Investment III Manager, LLC?	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Plutus Holdings Pvt Ltd	.MUS	N/A	AION Direct Private II Limited?	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Plutus Financials Pvt Ltd	.MUS	N/A	Plutus Capital Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Plutus Capital Pvt Ltd	.MUS	N/A	Plutus Holdings Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Overseas Partners (Lux) IX GP, S a r. l.	.LUX	N/A	Apollo to Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Management (AP) IX, LLC	.DE	N/A	Apollo to Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1346307				Apollo Overseas Partners (Lux) IX, SCSp	.LUX	N/A	Apollo to Overseas Partners (Lux) IX GP, S a r. l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ATOF Subsidiary, LLC	.CYM	N/A	Apollo to Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Ionic Securitization S a r. l.	.LUX	N/A	Apollo to EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							EPF Acquisition Co 69 S a r. l.	.LUX	N/A	Apollo to Cavenham European Managed Account II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							EPF Acquisition Co 68 S a r. l.	.LUX	N/A	Apollo to European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							EPF Acquisition Co 68 S a r. l.	.LUX	N/A	Apollo to European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							EPF Acquisition Co 68 S a r. l.	.LUX	N/A	Apollo to European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
			98-1346747				Apollo (Wolfcamp Temp FC), LLC	.AIA	N/A	Apollo to Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-5262138				Apollo (Wolfcamp Temp DC), LLC	.DE	N/A	Apollo (Wolfcamp Temp FC), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Wolfcamp Holdings L.P.	.DE	N/A	Apollo to Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Wolfcamp Holdings L.P.	.DE	N/A	Apollo to ANP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo to ST Advisors, LLC	.CYM	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-0852629				Wolfcamp Co-Investors, L.P.	.DE	N/A	Wolfcamp Co-Investors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Wolfcamp Co-Investors GP, LLC	.DE	N/A	Apollo to Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	N0	
							Wolfcamp Co-Investors GP, LLC	.DE	N/A	Apollo to ANP Advisors (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	N0	
			82-0782718				ANPP (ECI AIV), L.P.	.DE	N/A	Apollo to ANPP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1358768				ANPP (Wolfcamp Intermediate FC), L.P.	.CYM	N/A	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1358776				AQP (DE) VII (Wolfcamp Intermediate FC), L.P.	.CYM	N/A	AQP VII EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			98-135876				AOP VII (Wolfcamp Intermediate FC), L.P.	.CYM	NIA	AOP VII EPE GenPar, Ltd. Apollo (Wolfcamp Intermediate DC I-A), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-1004669				Apollo (Wolfcamp Intermediate DC I-Z), LLC Apollo (Wolfcamp Intermediate DC II Holdings L.P.	.DE	NIA		Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			82-0979836				Apollo (Wolfcamp Intermediate DC II Holdings L.P.	.DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-0979836				Apollo/Cavenham EMA Management II, LLC ANRP II (DEE II Intermediate) (Hedge SPV), LLC	.DE	NIA	Apollo ANRP Advisors (APO DC), L.P. Apollo Capital Management, L.P.	Management Ownership	0.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	
							Apollo/Cavenham EMA Capital Management II, LLC	.CYM	NIA	ANRP II (DEE II Intermediate), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
								.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1360470				Apollo/Cavenham EMA Advisors II, L.P.	.CYM	NIA	Apollo/Cavenham EMA Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1360506				Apollo Asia Real Estate Co-Investors (A), L.P.	.CYM	NIA	Apollo/Cavenham EMA Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			35-2590225				ANRP II Double Eagle Energy Holdings III, L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-1356468				ANRP II (DEE III Intermediate DC Z), LLC	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-1343994					.DE	NIA	ANRP II (Intermediate-A Holdings), LLC ANRP Commodities Management, L.P., with respect to Series IV	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ANRP II (DEE III Intermediate), LLC	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-1242375				ANRP II (AIV L-DEE III C), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-1224980				ANRP II (AIV L-DEE III B), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-1199521				ANRP II (AIV L-DEE III A), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-1439441				ANRP II TE (Conduit AIV PA-L C), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-1423570				ANRP II TE (Conduit AIV PA-L B), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-1410633				ANRP II TE (Conduit AIV PA-L A), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-1390847				ANRP II (AIV PA-L C), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-1327407				ANRP II (AIV PA-L B), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-1307171				ANRP II (AIV PA-L A), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			61-1848131				Apollo Asia Real Estate AAC Advisors, L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			37-1861495				Apollo Asia Real Estate AAC Fund, L.P.	.DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo TRF CM Management, LLC	.DE	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			30-0989382				Apollo Structured Credit Recovery Fund IV LP	.DE	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			61-1844982				Apollo Structured Credit Recovery Master Fund	.CYM	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-1409478				Apollo Structured Credit Recovery Advisors IV LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Structured Credit Recovery Management IV LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1365316				Apollo Offshore Structured Credit Recovery Fund IV Ltd.	.CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIC SPV Holdings II, LLC	.DE	NIA	Micap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AOP VIII (AIV), L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP VIII Olympus Holdings, L.P.	.DE	NIA	AP VIII Olympus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP VIII Olympus Holdings GP, LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo RP Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			82-1779587				ANP II (Phoenix Intermediate) LLC	.DE	NIA	ANP II (Phoenix Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			82-1768571				ANP II Phoenix Holdings, L.P.	.DE	NIA	Apollo AMP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANP II (Phoenix Intermediate DC Z), LLC	.DE	NIA	ANP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo TRF MP Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ELP Propco (Falkensee) S a r.l.	.LUX	NIA	ELP Holdco S a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							EPF Acquisition Co 73 S a r.l.	.LUX	NIA	EPF Acquisition Co 85 S a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1368713				ALM Funding LP	.CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANP II (AIV) (Hedge SPV), LLC	.CYM	NIA	ANP II (AIV), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo USRE Granite REIT LLC	.DE	NIA	AGRE/MA Investor II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AGRE Asia Link Operating Platform Limited	.VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1371099				AIF VIII Euro TB Holdings, L.P.	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1371269				AOP (OE 882) VIII (Euro FC), L.P.	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-1806969				AP Special Sits Camaro Holdings, L.P.	.DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Special Sits Camaro Holdings, LLC	.DE	NIA	AP Special Sits Camaro Holdings, L.P.	Ownership	96.580	AGM; M. Rowan; L. Black	N0	.....
							AP-GB Servicer, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo IP Holdings, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ATOF Subsidiary (DC), LLC	.DE	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AGRE/MA Investor II LLC	.DE	NIA	AGRE IMC Platform Investor II, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-2018629				Apollo USRE Granite Coinvest L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AGRE IMC Platform Investor II, LLC	.DE	NIA	Apollo USRE Granite Coinvest L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Athene Momentum Investment Advisors GP, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Athene Momentum Investment Advisors, L.P.	.DE	NIA	Athene Momentum Investment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-2030619				Athene Momentum Investor, L.P.	.DE	NIA	Athene Momentum Investment Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ARC Investments Limited	.JMS	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Asia RE Singapore III Pte. Ltd.	.SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-297242				Apollo AGER Co-Investors (A), L.P.	.CYM	NIA	Apollo to AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo AGER Co-Investors (A-UK), L.P.	.CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo AGER Co-Investors Management, LLC	.CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			82-2320173				AP VIII Constellation Club Holdings, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ELP Propco (Vat daschaff) S a r.l.	.LUX	NIA	ELP Holdco S a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ELP Propco (Bergkamen) S a r.l.	.LUX	NIA	ELP Holdco S a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Olympus Co-Invest GP, LLC	.DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Olympus Co-Invest, L.P.	.DE	NIA	Apollo Olympus Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			82-2233077				Financial Credit Investment III SPV-A	.CYM	NIA	Financial Credit Investment III SPV-A	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1379180				Financial Credit Investment III SPV-A	.CYM	NIA	Financial Credit Investment III Designated Activity Company	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Multi-Credit Fund GP (Lux) S a r.l.	.LUX	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							EPF Acquisition Co 85 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33.490	AGM; M. Rowan; L. Black	N0	.....
							EPF Acquisition Co 85 S a r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	.....
							EPF Acquisition Co 85 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33.570	AGM; M. Rowan; L. Black	N0	.....
							ELP Holdco (Bratislava) S a r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	99.000	AGM; M. Rowan; L. Black	N0	.....
							ELP Acquisition Co 88 S a r.l.	.LUX	NIA	ELP Holdco S a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ELP Propco (Spjkenisse) S a r.l.	.LUX	NIA	ELP Holdco S a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ELP Propco (Falkensee I) S a r.l.	.LUX	NIA	ELP Holdco S a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ELP Propco (Gsnabrueck) S a r.l.	.LUX	NIA	ELP Holdco S a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			82-2986937				ANRP II (AIV L-RTE C), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-2576102				ANRP II (AIV L-RTE B), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-2772148				Apollo Roundtable Energy Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ANRP II (RTE Intermediate), LLC	.DE	NIA	ANRP II (RTE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			82-2559078				ANRP II (AIV L-RTE A), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			82-2692924				ANRP II (RTE Intermediate DC), LLC	.DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Structured Credit Recovery Co-Investors IV (D) LLC	.DE	NIA	Apollo Pr incipal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AEPF III 9 S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ELP Holdco (Reichenbach) S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							AEPF III 7 S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Lana Financing Secur itization S a r . l .	.LUX	NIA	AEPF III 47 S a r . l .	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AEPF III 3 S a r . l .	.LUX	NIA	AEPF III 32 S a r . l .	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AEPF III 1 S a r . l .	.LUX	NIA	Apollo European Pr incipal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							AEPF III 1 S a r . l .	.LUX	NIA	Apollo European Pr incipal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	N0	
							AEPF III 1 S a r . l .	.LUX	NIA	Apollo European Pr incipal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							AEPF III 2 S a r . l .	.LUX	NIA	AEPF III 30 S a r . l .	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Granite Employee Holdings LLC	.DE	NIA	Apollo USBE Granite REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	.LUX	NIA	Apollo Multi-Credit Fund 9P (Lux) S a r . l .	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1386953				AP VIII Double Eagle Energy Holdings III, L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-3027282				AOP VIII (AIV L-DEE III A), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-2997926				AP VIII 892/TE (DEE III Intermediate DC), LLC	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP VIII 892/TE (AIV III-A), L.P.	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-3002227				AP VIII 892/TE (AIV IV-A), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-3015713				AP VIII 892/TE (AIV IV-A), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-3026457				AP VIII 892/TE (AIV II-A), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-2998936				AP VIII 892/TE (AIV I-A), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-2981445				AOP VIII (DEE III Intermediate DC Z), LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-2982280				AOP VIII DEE III Holdings, LLC	.DE	NIA	AOP VIII (DEE III Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AOP (DE) VIII (AIV L-DEE III), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-2981963				AOP VIII (AIV L-DEE III B), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-3010005				Apollo Delos Investments Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Financial Credit Investment III Trust A	.DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Structured Credit Recovery Co-Investors IV (A) LP	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			30-1006556				AP Socrates Global Co-Invest, L.P.	.CYM	NIA	Apollo Socrates Global Co-Invest 9P, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP VIII Socrates Global Holdings, LLC	.CYM	NIA	AIF VIII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Socrates Global Co-Invest 9P, LLC	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ANRP II Phoenix Services Holdings, L.P.	.DE	NIA	ANRP II Phoenix Services Holdings 9P, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Financial Credit Investment III Trust B	.DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ANRP II Phoenix Services Holdings 9P, LLC	.DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Delos Investments Advisors, S a r . l .	.LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			98-1393477				Apollo Special Situations Co-Investors (IH-A), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AEPP III 20 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							AEPP III 20 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	N0	
							AEPP III 20 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							AEPP III 18 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							AEPP III 18 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	N0	
							AEPP III 18 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							AEPP III 16 S.a.r.l.	.LUX	N/A	ELP Holdco S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AEPP III 15 S.a.r.l.	.LUX	N/A	AEPP III 1 S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
		98-1422400					Seta Subco 2 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
		98-1422400					Seta Subco 2 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	N0	
		98-1422400					Seta Subco 2 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							AEPP III 13 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							AEPP III 13 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	N0	
							AEPP III 13 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Financial Credit Investment III SPV-B (Cayman) GP, LLC	.CYM	N/A	Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
		98-1395199					Financial Credit Investment III SPV-B (Cayman), L.P.	.CYM	N/A	Financial Credit Investment III SPV-B (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Alteri Indigo Luxembourg SARL	.LUX	N/A	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
		98-1399062					Apollo Delos Holdings, SCSp	.LUX	N/A	Apollo Delos Investments Advisors, S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
		98-1399076					Apollo Delos Investments, SCSp	.LUX	N/A	Apollo Delos Investments Advisors, S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Management International Limited	.GBR	N/A	Apollo International Management, L.P.	Ownership	99.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Management International Limited	.GBR	N/A	AIM (P2) Anguilla, LLC	Ownership	1.000	AGM; M. Rowan; L. Black	N0	
							Apollo Athora Advisors GP, LLC	.DE	N/A	Apollo to Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Athora Advisors, L.P.	.CYM	N/A	Apollo Athora Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Uniform GP, LLC	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
		82-3604198					Apollo Kings Alley Credit SPV, L.P.	.DE	N/A	Apollo to Kings Alley Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Kings Alley Credit Advisors (DC-GP), LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo VIII Uniform Investor, L.P.	.CYM	N/A	Apollo Uniform GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo HD Management, L.P.	.DE	N/A	Apollo to HD Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo HD Management GP, LLC	.DE	N/A	Apollo to HD Management GP, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
		98-1400467					Athene HD Investor, L.P.	.CYM	N/A	Apollo to HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo HD Advisors, L.P.	.CYM	NIA	Apollo HD Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo HD Advisors GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1400941				Athlora HD Investor, L.P.	.CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1400163				HD Finance Holdings Limited	.GBR	NIA	Athlora HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	N0	
			98-1400163				HD Finance Holdings Limited	.GBR	NIA	Athene HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	N0	
			98-1400170				HD Bidco Limited	.GBR	NIA	HD Finance Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.080	AGM; M. Rowan; L. Black	N0	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; L. Black	N0	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.660	AGM; M. Rowan; L. Black	N0	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.320	AGM; M. Rowan; L. Black	N0	
							AP VIII (SCA Warrant AIV), L.P.	DE	NIA	AP VIII SCA GenPar, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Qas is Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Rose II (E), L.P.	.CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Rose II (G), L.P.	.CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Rose II (F), L.P.	.CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Rose II (D), L.P.	.CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Rose II (C), L.P.	.CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Rose II (B), L.P.	.CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Rose II (A), L.P.	.CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							VA Capital Company LLC	DE	NIA	Athene Life Re Ltd.	Ownership	13.000	AGM; M. Rowan; L. Black	N0	
							VA Capital Company LLC	DE	NIA	AP Violet, L.P.	Ownership	26.000	AGM; M. Rowan; L. Black	N0	
							Apollo SB Investor 3, L.P.	.CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo SB Investor 2, L.P.	.CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo SB Investor 1, L.P.	.CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo SB Holdings, L.P.	.CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-3756650				ANPP II (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-3756349				ANPP II Converse Holdings, L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ANPP II (Converse Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Acele Residential Mortgage Trust	DE	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							EPF I Liquidator S.a.r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			81-4905686				ANPP II (AIV TM), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-4928800				ANPP II 892 (AIV TM), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1343731				ANPP II (AIV I-A FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1344017				ANPP II (AIV I-A FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1344279				ANPP II (AIV I-I-A FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1344598				ANPP II (AIV IV-A FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1344736				ANPP II (AIV V-A FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1344881				ANPP II (AIV VI-A FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1345285				ANPP II (AIV VII-A FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1345534				ANPP II (AIV VII-I-A FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-5011215				ANPP II (AIV-A), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-5082730				ANPP II 892/TE (AIV-A), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ANPP II (Intermediate-A Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-5042833				AP VIII 892/TE (Zed Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			81-4771813				Apollo Zed Holdings, L.P. Apollo Union Street SPV Advisors, LLC Apollo Union Street Holdings, LLC Apollo Union Street SPV Co-Investors (D), L.P.	.DE .DE .DE .DE	NIA NIA NIA NIA	Apollo Advisors VIII (APO DC), L.P. APH Holdings (DC), L.P. Apollo Union Street Management, LLC Apollo Co-Investors Manager, LLC	Management Management Management Management	0.000 0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0	
			81-5044204				Apollo Union Street SPV, L.P. SPV Spain Project 4, S.L.U. SPV RECOO 20, S.L.U. SPV RECOO 16, S.L.U. Septol Investments 2016, S.L. Project Quail, S.L. SPV SPAIN PROJECT 13, S.L.U.	.DE .ESP .ESP .ESP .ESP .ESP .ESP	NIA NIA NIA NIA NIA NIA NIA	Apollo Union Street SPV Advisors, LLC Sun Lux Subco S.a.r.l. SPV Spain Project 4, S.L.U. Sun Lux Subco S.a.r.l. Sun Lux Subco S.a.r.l. Sun Lux Subco S.a.r.l. Sun Lux Subco S.a.r.l.	Management Ownership Ownership Ownership Ownership Ownership Ownership	0.000 100.000 100.000 100.000 100.000 100.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0 N0 N0 N0	
			98-1386458				Opera One (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; L. Black	N0	
			98-1386458				Opera One (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; L. Black	N0	
			98-1386458				Opera One (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; L. Black	N0	
			98-1386458				Opera One (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; L. Black	N0	
			98-1386675				Opera Two (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
			98-1386675				Opera Two (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	32.500	AGM; M. Rowan; L. Black	N0	
			98-1386675				Opera Two (Cyprus) Holding Ltd	.CYP	NIA	(Euro A), L.P.	Ownership	5.970	AGM; M. Rowan; L. Black	N0	
			98-1386675				Opera Two (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	28.020	AGM; M. Rowan; L. Black	N0	
							CologneTechPark Five GmbH	.DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							CologneTechPark Three GmbH	.DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							CologneTechPark Four GmbH	.DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							CologneTechPark Holding GmbH	.DEU	NIA	EPF Acquisition Co 68 S.a.r.l.	Ownership	94.900	AGM; M. Rowan; L. Black	N0	
							CologneTechPark Holding GmbH	.DEU	NIA	EPF Acquisition Co 69 S.a.r.l.	Ownership	5.100	AGM; M. Rowan; L. Black	N0	
							CologneTechPark One GmbH	.DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							CologneTechPark Two GmbH	.DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Falcon Investor VIII Inc.	.CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ELP Weatherlands Environmental Support B.V.	.NLD	NIA	ELP Procco (Spijkenisse) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1177735				MidCap FinCo Holdings Limited	.IRL	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1176385				MidCap FinCo Designated Activity Company	.IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			82-4065186				AP VIII Quidditch Holdings, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-4843979				AOP VIII (Converse Intermediate DC Z), LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-4840282				AP VIII Converse Holdings, L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP VIII 882/TE Converse Intermediate DC), LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-4845898				AOP VIII Converse Holdings, LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-5130918				AP ZIP Holdings LLC	.DE	NIA	Apollo Capital Management, L.P.	Management	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hybrid Value Capital Management, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1413498				Apollo Hybrid Value Advisors, L.P.	.CYM	NIA	LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hybrid Value Management, L.P.	.DE	NIA	Apollo Hybrid Value Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hybrid Value Management GP, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			82-4568497				Apollo HWF Co-Investors (D), L.P. Apollo HWF Co-Investors (A), L.P. Apollo Hybrid Value Overseas Partners (Delaware 882), L.P. Apollo Hybrid Value Fund, L.P. Apollo Hybrid Value Overseas Partners, L.P.	DE DE DE DE CYM	NIA NIA NIA NIA NIA	Apollo Co-Investors Manager, LLC Apollo Co-Investors Manager, LLC	Management Management	0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	
			82-4700030 82-4593363 98-1413687				ANPP II (Intermediate FS DC), LLC ANPP II 882/TE (AIV FS), L.P. ANPP II (AIV FS), L.P. Alteri Stylecayman 1 Ltd. Alteri Stylecayman 2 Ltd.	DE DE DE CYM CYM	NIA NIA NIA NIA NIA	Apollo Hybrid Value Advisors, L.P. Apollo Hybrid Value Advisors, L.P. Apollo Hybrid Value Advisors, L.P. Apollo Commodities Management, L.P., with respect to Series IV Apollo ANPP Advisors II (APO DC), L.P. Apollo ANPP Advisors II (APO DC), L.P. Apollo ANPP Advisors II (APO DC), L.P. Alteri Investments, L.P.	Management Management Management Management Ownership	0.000 0.000 0.000 100.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0 N0	
			82-4317406 82-4852869 82-486478 98-1411894 98-1412160 98-1419646				ANPP II (Intermediate FS Holdings), L.P. ANPP II 882/TE (AIV FS), L.P. Apollo Accord Co-Investors II (D), L.P. Apollo Accord Advisors GP II, LLC Apollo Accord Advisors II, L.P. Apollo Accord Management II, LLC AP VIII New VAC Holdings Topco (Lux) SRL AP Converse Holdings, L.P.	DE DE CYM DE CYM DE LUX	NIA NIA NIA NIA NIA NIA NIA	ANPP II 892/TE (AIV FS), L.P. Apollo Co-Investors Manager, LLC APH Holdings (FC), L.P. Apollo Accord Advisors GP II, LLC Apollo Capital Management, L.P. AIF VIII Euro Holdings, L.P. Apollo Converse Holdings GP, LLC APH Holdings (DC), L.P.	Management Ownership Management Ownership Ownership Ownership Management Ownership	0.000 0.000 100.000 100.000 100.000 100.000 0.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0 N0 N0 N0 N0	
			98-1417885 82-4630560				AP VIII International Holdings, L.P. Apollo Advisors IX (EH), L.P. Apollo Advisors IX (EH-GP), LLC Apollo Net Lease Co., LLC Apollo Hybrid Value Overseas Partners (Lux) GP, S a r.l.	DE DE CYM DE LUX	NIA NIA NIA NIA NIA	Apollo Advisors IX (EH), L.P. Apollo Advisors IX (EH-GP), LLC Apollo Global Real Estate Management, L.P. Apollo Hybrid Value Advisors, L.P. Apollo Total Return Investment Grade Fund (US INS), LP	Management Management Ownership Ownership Ownership	0.000 0.000 100.000 100.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0 N0	
			98-141816				ACE Structured Credit LLC ACE IG Corporate LLC ACE Global Multi-Credit LLC ACE Financials LLC ACE Emerging Markets LLC ACE Credit Management, LLC Apollo Total Return Investment Grade Fund (US INS), LP ACE Credit Advisors, LP ACE Credit Advisors GP, LLC Apollo Hybrid Value Overseas Partners (Lux), SCSp AP TE Converse Holdings, L.P. AP TE Converse Holdings (Intermediate DC), LLC	DE DE DE DE DE DE DE DE CYM CYM LUX DE DE	NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA	Apollo Total Return Investment Grade Fund Apollo Total Return Investment Grade Fund Apollo Total Return Investment Grade Fund Apollo Total Return Investment Grade Fund Apollo Total Return Investment Grade Fund Apollo Capital Management, L.P. ACE Credit Advisors, LP ACE Credit Advisors GP, LLC APH Holdings (DC), L.P. Apollo Hybrid Value Overseas Partners (Lux) GP, S a r.l. Apollo Converse Holdings GP, LLC AP TE Converse Holdings, L.P.	Ownership Ownership Ownership Ownership Ownership Ownership Management Management Management Management Management Ownership	100.000 100.000 100.000 100.000 100.000 100.000 0.000 0.000 0.000 0.000 0.000 81.300	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0	
			82-490549 98-1418398 98-1415101 82-4853322 82-4853975				INS), LP ACE Credit Advisors, LP ACE Credit Advisors GP, LLC Apollo Hybrid Value Overseas Partners (Lux), SCSp AP TE Converse Holdings, L.P. AP TE Converse Holdings (Intermediate DC), LLC	DE CYM CYM LUX DE DE	NIA NIA NIA NIA NIA NIA	ACE Credit Advisors, LP ACE Credit Advisors GP, LLC APH Holdings (DC), L.P. Apollo Hybrid Value Overseas Partners (Lux) GP, S a r.l. Apollo Converse Holdings GP, LLC AP TE Converse Holdings, L.P.	Management Management Management Management Management Ownership	0.000 0.000 0.000 0.000 0.000 81.300	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0 N0 N0	

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			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	N/A	AP Overseas Converse Holdings (Intermediate FC), L.P.	Ownership	18,700	AGM; M. Rowan; L. Black	N0	
			98-1423628				Apollo Asia Link Coinvestment Fund I, L.P.	CYM	N/A	Apollo Asia Link Coinvestment Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1423948				Apollo Asia Link Coinvestment Advisors, L.P.	CYM	N/A	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-5146031				ANPP II (Converse Intermediate DC A), LLC	DE	N/A	ANPP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			82-5192085				ANPP II (AIV L-QW), L.P.	DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-5156437				AOP VIIII (Converse Intermediate DC A), LLC	DE	N/A	Apollo Management VIIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-5192633				AOP VIIII (AIV L-QW), L.P.	DE	N/A	Apollo Advisors VIIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Converse Co-Investors, LLC	DE	N/A	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			82-5061919				North Star Debt Holdings, L.P.	DE	N/A	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							North Star Debt Holdings GP, LLC	DE	N/A	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1423382				Polaris Holdings Limited	CYM	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33,570	AGM; M. Rowan; L. Black	N0	
			98-1423382				Polaris Holdings Limited	CYM	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33,490	AGM; M. Rowan; L. Black	N0	
			98-1423382				Polaris Holdings Limited	CYM	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; L. Black	N0	
							AEPP III 25 S.a.r.l.	LUX	N/A	ELP Holdeo S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AEPP III 23 S.a.r.l.	LUX	N/A	ELP Holdeo S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AEPP III 24 S.a.r.l.	LUX	N/A	ELP Acquisition Co 85 S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ELP Holdeo (Poland) B.V.	NLD	N/A	ELP Holdeo S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1422394				AP Overseas Converse Holdings, L.P.	CYM	N/A	Apollo to Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1422150				Apollo Oasis Partners, L.P.	CYM	N/A	Apollo Oasis Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1422390				Apollo Oasis Advisors, L.P.	CYM	N/A	Apollo Oasis Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1422640				Apollo Oasis Advisors GP, LLC	CYM	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Overseas Converse Holdings (Intermediate FC), L.P.	CYM	N/A	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1422384				Bluewater SM LLC	CYM	N/A	Apollo to Insurance Solutions Group LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			35-2626556				Apollo Venerable Co-Investors (A), L.P.	DE	N/A	Apollo to Co-Investors Manager, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
							AA Direct GP, LLC	DE	N/A	Apollo to Hybrid Value Advisors, L.P.	Management	100.000	AGM; M. Rowan; L. Black	N0	
			82-5372734				AA Direct, L.P.	DE	N/A	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1430593				Jewel Holdeo 2 S.a.r.l.	LUX	N/A	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Holdeo West d.o.o. Podgorica	MNE	N/A	Seta Montenegro d.o.o.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1427249				Hidden Star PTY, LLC	CYM	N/A	Apollo to Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-0718947				Apollo Capital Efficient Advisors, LLC	DE	N/A	Apollo to Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Capital Efficient Co-Investors (D), L.P.	DE	N/A	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-0732692				Apollo Hybrid Value Credit Holdings, L.P.	DE	N/A	Apollo to Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1427259				VA Capital Management CIV GP, LLC	DE	N/A	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							VA Capital Management CIV GP, LLC	CYM	N/A	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							NNN Investor 1, L.P.	CYM	N/A	Apollo to Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1428832				Apollo Hybrid Value Advisors (APO DC-GP), LLC	DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Bishop Senior Living Holdings, LLC	DE	N/A	Bishop Senior Living Coinvest L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGRE U.S. Senior Living Advisors, L.P.	CYM	N/A	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1429107				Apollo Rose II Co-Investors (H), L.P.	CYM	N/A	Apollo to Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1430854					CYM	N/A		Management	0.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			83-0750530				AHVF Intermediate Holdings, L.P.	.DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-142982				AHVF (Intermediate FC I), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-0760358				AHVF TE/892/JPPF (AIV), L.P.	.DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-0750729				AHVF (AIV), L.P.	.DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-0712258				Apollo Hybrid Value Advisors (APO DC), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors (APO DC-CP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Bi shop Senior Living Coinvest L.P.	.DE	NIA	AGE U.S. Senior Living Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							NNN Holdco GP I LLC	.DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGRE U.S. Senior Living Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							NNN Holdco GP III LLC	.DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							NNN Holdco GP II LLC	.DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							NNN Owner GP III LLC	.DE	NIA	NNN Holdco III LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							NNN Owner GP II LLC	.DE	NIA	NNN Holdco II LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							NNN Owner GP I LLC	.DE	NIA	NNN Holdco I LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Seta Montenegro d.o.o.	.INE	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Seta Montenegro d.o.o.	.INE	NIA	(Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	N0	
							Seta Montenegro d.o.o.	.INE	NIA	(Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							EPF III Liquidator S.a.r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							EPF III Liquidator S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							EPF III Liquidator S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	N0	
							AEPF III 27 S.a.r.l.	.LUX	NIA	EPF Acquisition Co 85 S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AEPF III 26 S.a.r.l.	.LUX	NIA	EPF Acquisition Co 85 S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AEPF III 35 S.a.r.l.	.LUX	NIA	AEPF III 13 S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AEPF III 34 S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							AEPF III 34 S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	N0	
							AEPF III 33 S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							AEPF III 33 S.a.r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							AEPF III 33 S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	N0	
							AEPF III 31 S.a.r.l.	.LUX	NIA	AEPF III 30 S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AEPF III 30 S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							AEPF III 30 S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	N0	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							AEFF III 30 S a r .l . Pr line Secur ity Services TopCo Parent II, L.P.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
			83-0914823					.DE	NIA	Pr ine Secur ity Services GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asia Hurstville Holding Apollo Asia Hurstville Co-Investment Advisors L.P.	.CYM	NIA	Apollo Asia Hurstville Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			83-1089007				Apollo Asia Hurstville Co-Investment Fund L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-1076687				Apollo HVF Co-Investors (DC-D), L.P.	.DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo ANPP Co-Investors III (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Financial Credit Investment IV Manager, LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							FCI Co-Investors IV (A), L.P.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Financial Credit Investment Advisors IV, L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo ANPP Co-Investors III (A), L.P.	.CYM	NIA	Financial Credit IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo ANPP Advisors III, L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo ANPP Capital Management III, LLC	.CYM	NIA	Apollo ANPP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Financial Credit IV Capital Management, LLC	.CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo ANPP Management III, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Natural Resources Partners III, L.P.	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Plutus Analytics Pvt Ltd	.MUS	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AION Investments Private II Limited	.MUS	NIA	Plutus Financials Pvt Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo U.S. Real Estate Partners III (Offshore), L.P.	.CYM	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo MA Management III, LLC	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Special Situations Advisors (APO DC-GP), LLC		NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Special Situations Advisors (APO DC), L.P.	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			82-3801220					.DE	NIA	Apollo Special Situations Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-3787701				Apollo Asia Real Estate Advisors (APO DC), L.P.	.DE	NIA	Apollo Asia Real Estate Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo AION Capital Partners (APO DC-GP), LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asia Real Estate Advisors (APO DC-GP), LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			82-3785631				Apollo AION Capital Partners (APO DC), L.P.	.DE	NIA	Apollo AION Capital Partners (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1416239				Apollo EPF Advisors II (APO DC), L.P.	.CYM	NIA	Apollo to EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1415433				EPF II Team Carry Plan (APO DC), L.P.		NIA	Apollo to EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Lapithus EPF II Team Carry Plan (APO DC), L.P.	.CYM	NIA	Apollo to EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1415713				Apollo Kings Alley Credit Advisors (DC), L.P.	.CYM	NIA	Apollo to EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-4758223				Apollo Kings Alley Credit (DC), L.P.	.DE	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-4737470				Apollo EPF III Capital Management (APO DC-GP), LLC	.DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1413232					.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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			98-1412826				Apollo EPF II Capital Management (APO DC- GP), LLC	.CYM.....	NIA.....	APH Holdings (DC), L.P	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
			98-1416434				Apollo EPF Advisors III (APO DC), L.P.	.CYM.....	NIA.....	Apollo EPF III Capital Management (APO DC- GP), LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							AIM (P2) Anquilla, LLC	.AIA.....	NIA.....	Apollo International Management Holdings, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
			98-1411065				Ribbon Holdings (Cayman), L.P.	.CYM.....	NIA.....	Ribbon Holdings (Cayman) GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
			82-4478244				Ribbon Holdings (Delaware), L.P.	.DE.....	NIA.....	Ribbon Holdings (Cayman) GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
			98-1411477				Ribbon Holdings (Cayman) GP, LLC	.CYM.....	NIA.....	Ribbon Holdings JV (MI) Partnership	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
			98-1410008				Karpas Investments II (V), L.P.	.CYM.....	NIA.....	Harvest Holdings II GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
			98-1409754				Karpas Investments II (C), L.P.	.CYM.....	NIA.....	Harvest Holdings II GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
			98-1409130				Harvest Holdings II (C), L.P.	.CYM.....	NIA.....	Harvest Holdings II GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
			98-1409256				Harvest Holdings II (V), L.P.	.CYM.....	NIA.....	Harvest Holdings II GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							Harvest Holdings II GP, LLC	.CYM.....	NIA.....	APH Holdings, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo Mitlimal Energy Holdings, L.P.	.DE.....	NIA.....	Apollo ANP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							ANP II (MIE Intermediate), LLC	.DE.....	NIA.....	ANP II (MIE Intermediate DC), LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
							ANP II (MIE Intermediate DC), LLC	.DE.....	NIA.....	ANP II (Intermediate-A Holdings), LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
			98-1437392				Apollo Union Street (FC), L.P.	.CYM.....	NIA.....	Apollo Union Street Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
			98-1437489				ATCF Subsidiary (FC), L.P.	.CYM.....	NIA.....	Apollo Tower Credit Advisors (DC), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo Tower Credit Advisors (DC), L.P.	.CYM.....	NIA.....	Apollo Tower Credit Advisors (DC-GP), LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							ATCF SPV, L.P.	.CYM.....	NIA.....	APH Holdings (DC), L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
			83-1180469				AP KRP Intermediate (ATCF), LLC	.DE.....	NIA.....	Apollo Tower Credit Advisors (DC), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
			83-122027				Apollo HVF Co-Investors (B), L.P.	.DE.....	NIA.....	Apollo Tower Credit Management, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
			83-1623783				Apollo Hybrid Value Advisors, L.P.	.DE.....	NIA.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
			83-1390557				Apollo Freestone Midstream Holdings, L.P.	.DE.....	NIA.....	Apollo ANP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							ANP II (FIS Intermediate), LLC	.DE.....	NIA.....	Apollo Commodities Management, L.P., with respect to Series IV	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							ANP II (FIS Intermediate DC), LLC	.DE.....	NIA.....	Apollo Commodities Management, L.P., with respect to Series IV	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
			83-1417441				ANP II (FIS Intermediate DC), LLC	.DE.....	NIA.....	Apollo ANP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							ANP II (Intermediate Holdings Partnership), L.P.	.DE.....	NIA.....	Apollo ANP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
			83-1443758				ANP II (AIV L-FMS), L.P.	.DE.....	NIA.....	Apollo ANP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
			83-1407949				Apollo Palmilla Energy, L.P.	.DE.....	NIA.....	Apollo ANP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							ANP II (AIV L-PLM), L.P.	.DE.....	NIA.....	Apollo ANP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							ANP II (PLM Intermediate DC), LLC	.DE.....	NIA.....	Apollo Commodities Management, L.P., with respect to Series IV	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							ANP II (PLM Intermediate), LLC	.DE.....	NIA.....	Apollo Commodities Management, L.P., with respect to Series IV	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							AGRE Debt I ? ABC, LLC	.DE.....	NIA.....	respect to Series IV	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo Overseas Partners (892 AIV) IX, L.P.	.CYM.....	NIA.....	AGRE Debt Fund I, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
			98-1441012				Apollo Natural Resources Partners (Lux) III GP, S a r.l.	.LUX.....	NIA.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							AP IX (Euro AIV), L.P.	.CYM.....	NIA.....	Apollo Hybrid Value Advisors (APO DC), L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
			98-1441122				AP IX (Euro FC), L.P.	.CYM.....	NIA.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
			98-1441365				AP IX (Euro FC), L.P.	.CYM.....	NIA.....	Apollo Hybrid Value Advisors (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							AHVF M&G (Intermediate DC), L.P.	.DE.....	NIA.....	Apollo Hybrid Value Advisors (APO FC-GP), LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
			83-1450409				Apollo Hybrid Value Advisors (APO FC), L.P.	.DE.....	NIA.....	Apollo Hybrid Value Advisors (APO FC-GP), LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo Hybrid Value Advisors (APO FC-GP), LLC	.CYM.....	NIA.....	LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
								.DE.....	NIA.....	APH Holdings (FC), L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			98-1440489				AHVF Credit (FC) I, L.P.	.CYM	N/A	Apollo Hybrid Value Advisors (APO FO), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-1440877				AHVF NRG Holdings, L.P.	.DE	N/A	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-142686				AHVF Credit Holdings I, L.P.	.DE	N/A	Apollo Hybrid Value Advisors (APO FO), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Castle Holdings GP S a r . l .	.LUX	N/A	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP NRG Credit Blocker, LLC	.DE	N/A	Apollo Zeus Strategic Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP NRG Credit Blocker, LLC	.DE	N/A	Apollo Europe Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asia Noble Limited	.MUS	N/A	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGRE/MA Investor III LLC	.DE	N/A	AGRE IMC Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			83-1579302				AGRE Holdings L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-1591398				AGRE IMC Convest L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1442018				AP IX Euro Holdings, SCSp	.LUX	N/A	AP Castle Holdings GP S a r . l .	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1441909				AP IX Euro Leverage, SCSp	.LUX	N/A	AP Castle Holdings GP S a r . l .	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Helix Financing S a r . l .	.LUX	N/A	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AEPF III 38 S a r . l .	.LUX	N/A	AEPF III 37 S a r . l .	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AEPF III 37 S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							AEPF III 37 S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							AEPF III 37 S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							AEPF III 45 S a r . l .	.LUX	N/A	AEPF III 44 S a r . l .	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AEPF III 43 S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							AEPF III 43 S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							AEPF III 43 S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							AEPF III 42 S a r . l .	.LUX	N/A	EPF Acquisition Co 85 S a r . l .	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AEPF III 41 S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							AEPF III 41 S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							AEPF III 41 S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							AEPF III 40 S a r . l .	.LUX	N/A	AEPF III 43 S a r . l .	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AEPF III 39 S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Management Japan Limited	.HKG	N/A	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo International Management (India), LLC	.DE	N/A	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Natural Resources Partners (Lux) III, SCSp	.LUX	N/A	Apollo Natural Resources Partners (Lux) III GP, S a r . l .	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo ADIP (Lux) GP, S a r . l .	.LUX	N/A	Apollo ADIP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo IPF Advisors, LLC	.CYM	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Trident Bidco DAC	.IRL	N/A	Trident Mico DAC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Trident Mico DAC	.IRL	N/A	Trident Topco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Trident Topco DAC	.IRL	N/A	AEPF III 38 S a r . l .	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
...	...	...	98-1445038	...	...	...	Apollo Overseas Partners (Delaware AIV) IX, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	98-1444900	...	...	...	Apollo Investment Fund (EH/IH-I) IX, L.P.	.CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	98-1444721	...	...	...	Apollo Co-Investors IX (EH/IH-D), L.P.	.CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	98-1444481	...	...	...	Apollo Co-Investors IX (EH/IH-B), L.P.	.CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	98-1444318	...	...	...	Apollo Co-Investors IX (EH/IH-A), L.P.	.CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	AP INET Holdings, L.P.	.DE	NIA	Apollo ANP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	98-1459199	...	...	...	AP Highlands Holdings, L.P.	.CYM	NIA	AP Highlands Holdings (GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	98-1478377	...	...	...	AP Highlands Holdings (GP), LLC	.CYM	NIA	AIF IX International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	Apollo IPF Real Estate Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	Apollo DSB Co-Invest GP, LLC	.DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	83-1815970	...	...	...	AP DSB Co-Invest, L.P.	.DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	AP EPF III Helix Holdings, L.P.	.CYM	NIA	AP EPF III Helix Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	AP EPF III Helix Holdings GP, LLC	.CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	98-1446325	...	...	...	Apollo Tail Convexity Strategy, L.P.	.CYM	NIA	Apollo Tail Convexity Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	Apollo Tail Convexity Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	Apollo Tail Convexity Advisors, LLC	.CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	Apollo European Middle Market Private Debt Management, LLC	.CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	Apollo CERPT Management LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	Apollo CERPT Management LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	ELP Slovakia 2 s.r.o.	.LUX	NIA	ELP Holdco (Bratislava) S a r l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	Avalon Acquisition, LLC	.CYM	NIA	Apollo Rose GP, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	Apollo Athene Strategic Partnership Advisors, LLC	.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	Apollo Athene Strategic Partnership, L.P.	.CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	ACRE Debt 1 Limited	.GBR	NIA	ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	Ownership	16.670	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	ACRE Debt 1 Limited	.GBR	NIA	APOLLO TR COMMERCIAL REAL ESTATE DEBT LLC	Ownership	8.750	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	ANRP II Belvedere Holdings, L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	Apollo Infra Equity International Intermediate, Ltd.	.GBR	NIA	Apollo Infra Equity International Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	98-1452735	...	...	...	Apollo Infra Equity Feeder Fund (Non-US), L.P.	.CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	Apollo Asia RE II Singapore II Pte. Ltd.	.SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	ANRP II (AIV Bel-L), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	ANRP II 892 (AIV Bel), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	ANRP II (AIV Bel), L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	ANRP II (Belvedere Intermediate), LLC	.DE	NIA	ANRP II (Belvedere Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	ANRP II (Belvedere Intermediate DC Z), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	ANRP II (Belvedere Intermediate DC A), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	Apollo Infra Equity US Subsidiary Holdco, LLC	.DE	NIA	Apollo Infra Equity US Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	.DE	NIA	Apollo Infra Equity US Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	...

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent-	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							Apollo Infra Equity US Holdco, LLC Apollo Infra Equity US Super Holdco (Debt AIV), LLC	.DE	NIA	Apollo Infra Equity US Intermediate, LLC Apollo Infra Equity US Fund (Debt AIV), L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo Infra Equity US Super Holdco (Debt AIV), LLC	.DE	NIA		Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo Infra Equity US Intermediate (Debt AIV), LLC	.DE	NIA	Apollo Infra Equity US Super Holdco (Debt AIV), LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo Infra Equity US Holdco (Debt AIV), LLC	.DE	NIA	Apollo Infra Equity US Intermediate (Debt AIV), LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo Infra Equity US Fund (Debt AIV), L.P.	.CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
			98-1455469 98-1455677				Apollo Infra Equity US Debt (FC), L.P.	.CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
			98-1455473				Apollo Infra Equity Feeder Fund (TE Debt), L.P.	.CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Apollo ANP Advisors III (P2), L.P.	.CYM	NIA	Apollo ANP Capital Management III, LLC Apollo ANP Advisors III (P1 AP0 DC-CP), LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Apollo ANP Advisors III (P1 AP0 DC) L.P.	.CYM	NIA	APH Holdings (DC), L.P.	Ownership	0 000	AGM; M. Rowan; L. Black	N0	
							Apollo ANP Advisors III (P1 AP0 DC-CP), LLC	.CYM	NIA		Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			83-2582564				Apollo Natural Resources Partners (P2) III, L.P.	.DE	NIA	Apollo ANP Advisors III (P2), L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
			83-2566592				Apollo Natural Resources Partners (P1) III, L.P.	.DE	NIA	Apollo ANP Advisors III (P1 AP0 DC), L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Apollo ANP Co-Investors III (DC-D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AP VIII CE Levoic II	.CYM	NIA	AP VIII CE Levoic I	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							AP VIII CE Levoic I	.CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo Infra Equity International India Holdco, Limited	.GBR	NIA	Apollo Infra Equity International Holdco, Limited	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo Infra Equity International Holdco, Limited	.GBR	NIA	Apollo Infra Equity International Intermediate, Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			98-1457356				Trident Super Topco No. 2 DAC	.IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Trident Super Topco No. 1 DAC	.IRL	NIA	AEFF III 38 S a r.l.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							FCI Co-Investors IV (D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AP Elbow Co-Invest GP, LLC	.CYM	NIA	Financial Credit Investment Advisors III, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			98-1460873				Lana Secur itization S a r.l.	.LUX	NIA	Seta Holbo S a r.l.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			98-1461310				AEFF III 47 S a r.l.	.LUX	NIA	Seta Holbo S a r.l.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			98-1458108				AP Elbow Co-Invest, L.P.	.CYM	NIA	AP Elbow Co-Invest GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Trident Bldco 2 DAC	.IRL	NIA	Trident Midco 2 DAC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Trident Midco 2 DAC	.IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							AEFF III 46 S a r.l.	.LUX	NIA	AEFF III 32 S a r.l.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo Infra Equity Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			83-2603667				Apollo Infra Equity Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Apollo Advisors Highlands Co-Invest GP, LLC	.DE	NIA	Apollo Advisors IX (EH), L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Athena Trident Management DAC	.IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							AA INFRASTRUCTURE FUND 1 LTD	.CYM	NIA	Apollo Insurance Solutions Group LP	Management	0 000	AGM; M. Rowan; L. Black	N0	
			82-2443805 82-2443805				Apollo TR IG Corporate Bond LLC	.DE	NIA	Apollo Total Return Management LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Apollo TR IG Corporate Bond LLC	.DE	NIA	Apollo Total Return Management LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Apollo Infra Equity Co-Investors (IH-D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Apollo Infra Equity Advisors (IH-UT), L.P.	.CYM	NIA	Apollo Infra Equity Advisors (IH-CP), LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Infra Equity Advisors (APO DC-®), L.P.	.CYM.....	NIA.....	Apollo Infra Equity Advisors (APO DC-®), LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							Apollo Infra Equity Cj (DC), LLC	.DE.....	NIA.....	Apollo Infra Equity Management L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							Apollo Infra Equity Feeder Fund (OPPF AIV), L.P.	.CYM.....	NIA.....	Apollo Infra Equity Advisors (APO DC), L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							Apollo Infra Equity Feeder Fund (Non-US AIV), L.P.	.CYM.....	NIA.....	Apollo Infra Equity Advisors (APO DC), L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
			98-1462685				Apollo Infra Equity Cj (FC), L.P.	.CYM.....	NIA.....	Apollo Infra Equity Advisors (APO DC), L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							Apollo HWF Co-Investors (C), L.P.	.CYM.....	NIA.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							India Property Fund, LLC	.DE.....	NIA.....	Apollo IPF Advisors, LLC	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							India Property Fund, LP	.DE.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							India Property Fund Cayman, L.P.	.CYM.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							India Property Mauritius Company I	.MUS.....	NIA.....	Apollo IPF Advisors (Mauritius) Ltd.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							India Property Fund Cayman PS, L.P.	.CYM.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							India Property Fund II Cayman LP	.CYM.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							India Property Fund II LP	.DE.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							India Property Fund II LLC	.DE.....	NIA.....	Apollo IPF Advisors, LLC	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							IPFII Singapore 1 Pte. Ltd.	.SGP.....	NIA.....	India Property Fund II Pte. Ltd.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							IPFII Singapore 3 Pte. Ltd.	.SGP.....	NIA.....	India Property Fund II Pte. Ltd.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							IPFII Singapore 2 Pte. Ltd.	.SGP.....	NIA.....	India Property Fund II Pte. Ltd.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							IPFII Singapore 8 Pte. Ltd.	.SGP.....	NIA.....	India Property Fund II Pte. Ltd.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							IPF II Co-Invest Cayman Master LP	.CYM.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							IPF II Co-Invest BPS Cayman LP	.CYM.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							IPF II Co-Invest Cayman LP	.CYM.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							Apollo Rose II (I), L.P.	.CYM.....	NIA.....	Apollo Rose GP, L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							Apollo Infra Equity Management L.P.	.DE.....	NIA.....	Apollo Infra Equity Management GP, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							Apollo India Services LLP	.IND.....	NIA.....	Apollo International Management, L.P.	Ownership.....	99.900.....	AGM; M. Rowan; L. Black.....	N0.....	.....
			98-1448304				Apollo India Services LLP	.IND.....	NIA.....	LLC	Ownership.....	0.100.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							AP Highlands Co-Invest, L.P.	.CYM.....	NIA.....	Apollo Advisors IX (BH), L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
			83-2340459				Apollo Infra Equity Feeder Fund (TE), L.P.	.DE.....	NIA.....	Apollo Infra Equity Advisors (APO DC), L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
			83-2231261				Apollo Infra Equity US R&T (DC), LLC	.DE.....	NIA.....	Apollo Infra Equity Management L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							Apollo Infra Equity US Super Holdco, LLC	.DE.....	NIA.....	Apollo Infra Equity US Fund, L.P.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							Apollo Infra Equity US Intermediate, LLC	.DE.....	NIA.....	Apollo Infra Equity US Super Holdco, LLC	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
			83-2217149				Apollo Infra Equity US Fund, L.P.	.DE.....	NIA.....	Apollo Infra Equity Advisors (APO DC), L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							Apollo Infra Equity Management GP, LLC	.DE.....	NIA.....	Apollo Management, L.P.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							Apollo Infra Equity International Super Holdco, LLC	.CYM.....	NIA.....	Apollo Infra Equity International Fund, L.P.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							Apollo Infra Equity International Fund, L.P.	.CYM.....	NIA.....	Apollo Management, L.P.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
			98-1452734				Apollo Infra Equity Advisors (IH-®P), LLC	.CYM.....	NIA.....	Apollo Infra Equity Advisors (IH), L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							Apollo Infra Equity Advisors (IH), L.P.	.DE.....	NIA.....	APH Holdings, L.P.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							Apollo Infra Equity Advisors (APO DC-®P), LLC	.CYM.....	NIA.....	Apollo Infra Equity Advisors (IH-®P), LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							LLC	.DE.....	NIA.....	APH Holdings (DC), L.P.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							Apollo Infra Equity Advisors (APO DC), L.P.	.CYM.....	NIA.....	Apollo Infra Equity Advisors (APO DC-®P), LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
							India Property Fund II Cayman BPS, L.P.	.CYM.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Investment Management Europe (Luxembourg) S.a.r.l.	.LUX	N/A	AMI (Holdings), LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Fulmar Premium S.L.	.ESP	N/A	Bogole ITG S.L.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Cetia District, S.L.	.ESP	N/A	Bogole ITG S.L.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Calandria Prolink, S.L.	.ESP	N/A	Bogole ITG S.L.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Arao Forum S.L.	.ESP	N/A	Bogole ITG S.L.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Alondra Project, S.L.	.ESP	N/A	Bogole ITG S.L.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Agaporni Business, S.L.	.ESP	N/A	Bogole ITG S.L.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord Advisors GP III, LLC	.CYM	N/A	APH Holdings (FC), L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord Advisors III, L.P.	.CYM	N/A	Apollo Accord Advisors GP III, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Apollo RRR Co-Investors (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			83-3115326				Junonia, LLC	.DE	N/A	Apollo ANPP Management III, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			83-3115017				Gasparrilla, LLC	.DE	N/A	Apollo ANPP Management III, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord Management III, LLC	.DE	N/A	Apollo ANPP Management III, LLC	Management	100 000	AGM; M. Rowan; L. Black	N0	
							Seta Subco 4 S.a.r.l.	.LUX	N/A	Apollo Capital Management, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Stilbe IV S.a.r.l.	.LUX	N/A	Seta Holtoo S.a.r.l.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Stilbe X S.a.r.l.	.LUX	N/A	Sun Lux Holdco S.a.r.l.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Stilbe X S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32 930	AGM; M. Rowan; L. Black	N0	
							Stilbe X S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33 490	AGM; M. Rowan; L. Black	N0	
							Stilbe X S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33 570	AGM; M. Rowan; L. Black	N0	
							Stilbe IX S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33 490	AGM; M. Rowan; L. Black	N0	
							Stilbe IX S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32 930	AGM; M. Rowan; L. Black	N0	
							Stilbe IX S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33 570	AGM; M. Rowan; L. Black	N0	
							Stilbe VIII S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32 930	AGM; M. Rowan; L. Black	N0	
							Stilbe VIII S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33 570	AGM; M. Rowan; L. Black	N0	
							Stilbe VIII S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33 490	AGM; M. Rowan; L. Black	N0	
							Stilbe VII S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32 930	AGM; M. Rowan; L. Black	N0	
							Stilbe VII S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33 570	AGM; M. Rowan; L. Black	N0	
							Stilbe VII S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33 490	AGM; M. Rowan; L. Black	N0	
							Stilbe VII S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33 570	AGM; M. Rowan; L. Black	N0	
							Stilbe VII S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33 490	AGM; M. Rowan; L. Black	N0	
			83-6676611				NARE Pass Through Trust	.DE	N/A	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							NARE Titling Trust	.DE	N/A	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo European MIPDF (B) Cayman GP, LLC	.CYM	N/A	APH Holdings (FC), L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo ADIP Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo ADIP Advisors, L.P.	.CYM	N/A	Apollo ADIP Capital Management, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Apollo ADIP Capital Management, LLC	.CYM	N/A	APH Holdings, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo Revolver Management, L.P.	.DE	N/A	Apollo Revolver Management GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Apollo Revolver Management GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Crossbow Holding Cayman	.CYM	N/A	Apollo Centre Street Partnership, L.P.	Ownership	11 000	AGM; M. Rowan; L. Black	N0	
							Crossbow Holding Cayman	.CYM	N/A	Apollo Zaus Strategic Investments, L.P.	Ownership	7 000	AGM; M. Rowan; L. Black	N0	
							Crossbow Holding Cayman	.CYM	N/A	COF III Airpock Holdings Ltd.	Ownership	99 340	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Crossbow Holding Cayman	.CYM	NIA	AEC (Lux) S.a.r.l.	Ownership	4.900	AGM; M. Rowan; L. Black	N0	
							Crossbow Holding Cayman	.CYM	NIA	AESI (Holdings) II, L.P.	Ownership	4.700	AGM; M. Rowan; L. Black	N0	
							Crossbow Holding Cayman	.CYM	NIA	Apollo to Union Street Partners, L.P.	Ownership	4.000	AGM; M. Rowan; L. Black	N0	
							Crossbow Holding Cayman	.CYM	NIA	Apollo to Hercules Partners, L.P.	Ownership	5.940	AGM; M. Rowan; L. Black	N0	
							Crossbow Holding Cayman	.CYM	NIA	AIE III Investments, L.P.	Ownership	3.720	AGM; M. Rowan; L. Black	N0	
		98-1467910					Apollo/Athene Dedicated Investment Program (D), L.P.	.CYM	NIA	Apollo to ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
		98-1467989					Apollo/Athene Dedicated Investment Program (C), L.P.	.CYM	NIA	Apollo to ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
		98-1467428					Apollo/Athene Dedicated Investment Program (B), L.P.	.CYM	NIA	Apollo to ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
		98-1467404					Apollo/Athene Dedicated Investment Program (A), L.P.	.CYM	NIA	Apollo to ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
		98-1467882					Apollo to ADIP Co-Investors (A), L.P.	.CYM	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
		98-1471166					Apollo to ADIP Co-Investors (D), L.P.	.CYM	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
		98-1471207					Apollo to Revolver Fund, L.P.	.CYM	NIA	Apollo to Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo to Revolver Feeder Fund, L.P.	.CYM	NIA	Apollo to Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo to Revolver Advisors, L.P.	.CYM	NIA	Apollo to Revolver Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo to Revolver Capital Management, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							KTISIOF PROPERTIES SINGLE MEMBER SOCIETE ANONME	.GRC	NIA	AEPE III 11 47 S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
		98-1469174					Apollo to Alamo PE, L.P.	.CYM	NIA	Apollo to Alamo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
		98-1469486					Apollo to Alamo EM1, L.P.	.CYM	NIA	Apollo to Alamo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo to Alamo Co-Investors (D), L.P.	.CYM	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo to Alamo GP, LLC	.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AHVF (Cayman AIV), L.P.	.CYM	NIA	Apollo to Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AGRE Florida Retail Advisors LLC	.CYM	NIA	Apollo to U.S. Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
		83-3524489					AGRE Florida Retail Advisors, L.P.	.DE	NIA	AGRE Florida Retail Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ADIP Holdings (D), L.P.	.CYM	NIA	Apollo to ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ADIP Holdings (C), L.P.	.CYM	NIA	Apollo to ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ADIP Holdings (B), L.P.	.CYM	NIA	Apollo to ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ADIP Holdings (A), L.P.	.CYM	NIA	Apollo to ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
		98-1479601					AION Investments Private VII Limited	.MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
		83-3926252					AP Drive, L.P.	.DE	NIA	AP Drive GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Drive Advisors, LLC	.DE	NIA	Apollo to Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
		83-3924150					AP Drive Co-Invest, L.P.	.DE	NIA	AP Drive Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Leao Verde PTV, LLC	.CYM	NIA	Apollo to TR Structured Credit LLC	Ownership	33.200	AGM; M. Rowan; L. Black	N0	
							Leao Verde PTV, LLC	.CYM	NIA	Structured Credit Recovery Master Fund IV LP	Ownership	60.270	AGM; M. Rowan; L. Black	N0	
							Leao Verde PTV, LLC	.CYM	NIA	Host Plus PTY Limited	Ownership	6.530	AGM; M. Rowan; L. Black	N0	
		83-3862847					AP IX (PIC Warrant AIV), L.P.	.DE	NIA	Apollo to Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
		83-3838017					AIF IX (PIC Equity AIV), L.P.	.DE	NIA	AP IX (PIC) Vot60, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
		98-1474470					AP Kent Credit Master Fund, L.P.	.CYM	NIA	AP Kent Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
		98-1474481					AP Kent Credit Fund, L.P.	.CYM	NIA	AP Kent Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
							AP Kent Management, LLC	.DE	NIA	Apollo to Capital Management, L.P.	Management	100.000	AGM; M. Rowan; L. Black	N0	
		98-1474597					AP Kent Advisors, L.P.	.CYM	NIA	AP Kent Advisors GP, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
		98-1474601					AP Kent Advisors GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Bogole ITG, S.L.	.ESP	NIA	Stilbe Opportunity S.a.r.l.	Management	100.000	AGM; M. Rowan; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Dom-iliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1482146				Apollo Delos Investments I I, SCSp	.LUX	NIA	Apollo Delos Investments Advisors, S a r l	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
			98-1482139				Apollo Delos Holdings I I, SCSp	.LUX	NIA	Apollo Delos Investments Advisors, S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Infra Equi ty US Holdings, LLC ? Series 13	.DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Infra Equi ty US Holdings, LLC ? Series 10	.DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Infra Equi ty US Holdings, LLC ? Series 9	.DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Infra Equi ty US Holdings, LLC ? Series 8	.DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Infra Equi ty US Holdings, LLC ? Series 7	.DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Infra Equi ty US Holdings, LLC ? Series 6	.DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Infra Equi ty US Holdings, LLC ? Series 5	.DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Infra Equi ty US Holdings, LLC ? Series 4	.DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Infra Equi ty US Holdings, LLC ? Series 3	.DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Infra Equi ty US Holdings, LLC ? Series 2	.DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Infra Equi ty US Holdings, LLC ? Series 1	.DE	NIA	Apollo Infra Equity US Fund, L P	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1339055				Infra Equi ty US Holdings, LLC	.DE	NIA	Apollo Infra Equity US Fund, L P	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1339061				IMJIV LLC	.CYM	NIA	Apollo Principal Holdings C, L P	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							IMJIV LP	.CYM	NIA	IMJIV LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AION Investments Private I I I Limited	.MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AION Investments Private I V Limited	.MUS	NIA	AION Investments Private V Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AION Investments Private V Limited	.MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I (FC)	.DE	NIA	APH Holdings (FC), L P	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I	.DE	NIA	APH Holdings, L P	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series A	.DE	NIA	APH Holdings, L P	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1470765				Apollo FIG Carry Pool Aggregator, L P	.CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-147150				Apollo FIG Carry Pool Intermediate (FC), L P	.CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-147171				Apollo FIG Carry Pool Intermediate, L P	.CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-2429770				A-A SPN-1 (MNC-AEL), L P	.DE	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AION Investments Private VI Limited	.MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			83-3827246				AP IX Titan Holdings, L P	.DE	NIA	AP IX Titan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP IX Titan Holdings GP, LLC	.DE	NIA	AP IX (PMC) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1462272				Seta Participation Holdings LP	.CYM	NIA	Seta Participation Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1462507				Seta Participation Holdings GP, LLC	.CYM	NIA	Apollo European Principal Finance Fund I I I (Master Euro B), L P	Ownership	33.490	AGM; M. Rowan; L. Black	N0	

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							Seta Participation Holdings GP, LLC	.C/M	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	N0	
							Seta Participation Holdings GP, LLC	.C/M	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							AP EPF III Helix Co-Invest, L.P.	.C/M	N/A	AP EPF III Helix Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP EPF III Helix Co-Invest GP, LLC	.C/M	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Stilbe Property S a r l	.LUX	N/A	EPF Acquisition Co 85 S a r l	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Oasis Luxco S a r l	.LUX	N/A	Stilbe Investment S a r l	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Stilbe Opportunity S a r l	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Stilbe Opportunity S a r l	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	N0	
							Stilbe Opportunity S a r l	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Stilbe Investment S a r l	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Stilbe Investment S a r l	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	N0	
							Stilbe Diversified S a r l	.LUX	N/A	Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Stilbe Investment S a r l	.LUX	N/A	EPF Acquisition Co 85 S a r l	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			83-2867188				A-A SPN-2 (ANPP III - AAA), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-3234634				RRH Asset Management CIV GP, LLC	.DE	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			46-3491340				Apollo TR Non-Agency Resl Real Estate RED LLC	.DE	N/A	Apollo TR Non-Agency Resl Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							RWINH-ALL Advisors, LLC	.DE	N/A	Apollo TR Non-Agency Resl Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Global Carry Pool Aggregator II, L.P.	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hercules AIV Advisors GP, LLC	.C/M	N/A	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hercules AIV Co-Investors (D), LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Jupiter Resources Co-Invest GP, LLC (E), L.P.	.C/M	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			83-442066				AIF VIIII (Ludlow DH TE FC II), L.P.	.DE	N/A	Apollo Jupiter Resources Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			83-4411997				AIF VIIII (Ludlow DH TE FC I), L.P.	.DE	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1482819				AHVF (892 Cayman AIV), L.P.	.C/M	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo/Athene Dedicated Investment Program (E), L.P.	.C/M	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	.C/M	N/A	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ADIP Holdings (E), L.P.	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo India Partners II (KY), L.P.	.C/M	N/A	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo India Partners II GP (KY), LLC	.DE	N/A	Apollo India Partners II GP (KY), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-4507460				ANPP II (DEE III Intermediate DC C), LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ANPP II (DEE III Intermediate DC Z-II), LLC	.DE	N/A	ANPP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			83-4513356				AOP VIIII (DEE III Intermediate DC Z-II), LLC	.DE	N/A	ANPP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			83-4513440				AOP VIIII (DEE III Intermediate DC C), LLC	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-4507848				AP IX First Street Holdings L.P.	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-4549745				AOP DE IX (DSB Intermediate FC), L.P.	.C/M	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1485560							Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

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							AP IX First Street Holdings GP, LLC	.DE	NIA	Apollo Advisors IX, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							SCRF IV Trading LLC	.CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							VIPER 1 LTD	.CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0,000	AGM; M. Rowan; L. Black	N0	
		98-1483976					Apollo Structured Credit Recovery Master Fund IV AIV LP	.CYM	NIA	Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo U.S. Real Estate Advisors III, L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
		98-1490457					Apollo U.S. Real Estate Advisors GP III, LLC	.CYM	NIA	APH Holdings, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							APH Funding 3, LLC	.CYM	NIA	Apollo Co-Investors VII (DC-D), L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							APH Funding 2, LLC	.CYM	NIA	Apollo Co-Investors VII (DC-D), L.P.	Ownership	69,720	AGM; M. Rowan; L. Black	N0	
							APH Funding 1, LLC	.CYM	NIA	A-A Funding Holdco, L.P.	Ownership	34,700	AGM; M. Rowan; L. Black	N0	
							Apollo/Athene Dedicated Investment Program (Lux), SCSP	.LUX	NIA	A-A Funding Holdco, L.P.	Ownership	69,860	AGM; M. Rowan; L. Black	N0	
							APH Finance 3, LLC	.DE	NIA	Apollo ADIP (Lux) GP, S a r.l.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							APH Finance 2, LLC	.DE	NIA	APH Funding 3, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							APH Finance 1, LLC	.DE	NIA	APH Funding 2, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							AMH Servicing, LLC	.DE	NIA	APH Funding 1, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo Chiron Advisors, L.P.	.CYM	NIA	Apollo Management Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo Chiron Advisors GP, LLC	.CYM	NIA	Apollo Chiron Advisors GP, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Chiron Management, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	0,000	AGM; M. Rowan; L. Black	N0	
							A-A SPN-3 (FCI IV – DEGERT), L.P.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							A-A SPN-3 (FCI IV – MOLDIAD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							A-A SPN-3 (FCI IV – JAPMID), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							A-A SPN-3 (FCI IV – JAGERT), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo HIF Co-Investors (Cayman AIV-D), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo HIF Co-Investors (Cayman AIV-B), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo HIF Co-Investors (Cayman AIV-A), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AGRE 1200 Louisiana Investor LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							ADIP Holdings (Lux), L.P.	.CYM	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo Navigator Advisors I, L.P.	.CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Navigator Management I, LLC	.DE	NIA	Apollo Navigator Capital Management I, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AGRE Debt I – PL, LLC	.CYM	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo Navigator Aviation Feeder (AIV I), L.P.	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo Navigator Co-Investors I (D), L.P.	.CYM	NIA	AGRE Debt Fund I, L.P.	Ownership	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Navigator Co-Investors I (A), L.P.	.CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Navigator Co-Investors I (A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	

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							Apollo Navigator Aviation Offshore Fund I, L.P.	.CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP IX (QFP AIV I), L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	....
							AP IX Sherwood Holdings, L.P.	.DE	NIA	AP IX Sherwood Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
							AP IX Sherwood Holdings GP, LLC	.DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	....
							AHVF Orchid Holdings, L.P.	.CYM	NIA	AHVF Orchid GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
							AHVF Orchid GP, LLC	.CYM	NIA	AHVF (Cayman AIV II), L.P.	Ownership	83.730	AGM; M. Rowan; L. Black	N0	....
							AHVF Orchid GP, LLC	.CYM	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	12.720	AGM; M. Rowan; L. Black	N0	....
							AHVF Orchid GP, LLC	.CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	3.550	AGM; M. Rowan; L. Black	N0	....
							AHVF (Cayman AIV II), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	....
							AHVF (892/A Cayman AIV), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	....
							AOP Lux IX (QFP AIV), L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	....
							AOP IX (AIV IV FC), L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	....
							AOP IX (AIV III FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	....
							AOP IX (AIV II FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	....
							AOP IX (AIV I FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	....
							AOP Lux IX (QSB Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			84-2148830				NNW Investor 2 (A207), L.P.	.DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			84-2098504				AP Olympus Debt Co-Invest, L.P.	.DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			84-2098072				AP Inception Debt Co-Invest, L.P.	.DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			84-2098311				AP Dakota Debt Co-Invest, L.P.	.DE	NIA	AP Dakota Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
							PCDH IX-E, LLC	.DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							PCDH IX-D, LLC	.DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							PCDH IX-C, LLC	.DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							PCDH IX-B, LLC	.DE	NIA	Ownership	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							PCDH IX-A, LLC	.DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							Apollo Accord Co-Investors III (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
							Ti fco Limited	.IRL	NIA	Bohrmount Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							Snorgs (Ireland) Limited	.IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							Dimituto Limited	.IRL	NIA	Rockvale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							Snorgs Property Holdings Limited	.IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							ADH Beste Gamma Integral Spring, S.L.	.ESP	NIA	ADH Norte Gamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							Snorgs ROI Management Limited	.IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							Snorgs (NI) Management Limited	.GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							Snorgs (Northern Ireland) Limited	.GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							Activos Singulares Hoteleros, S.L.	.ESP	NIA	ADH Norte Gamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							Thormont Limited	.IRL	NIA	Honeypool Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							Rockvale Limited	.IRL	NIA	Octavale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							Yaco Directorship S.L.	.ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							ADH Norte Gamma Integral Spring, S.L.	.ESP	NIA	Caranagas ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							Mollydale Limited	.IRL	NIA	Rhomay Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							Devomii II Limited	.IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							Punkinspice Limited	.IRL	NIA	Cherrybeach Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							Gaiafire Investment, S.L.	.ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							Bohrmount Limited	.IRL	NIA	Trident Bicoo DAC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....
							Rhomay Limited	.IRL	NIA	Trident Bicoo DAC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	....

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Octavale Limited	.IRL	NIA	Trident Bicoo 2 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Cherrybeach Limited	.IRL	NIA	Trident Bicoo 2 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Caranagias ITG, S.L.	.ESP	NIA	Oasis Luxco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Helix JV SCSp	.LUX	NIA	Helix GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Helix GP S.a r.l.	.LUX	NIA	AP EPF III Helix Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Olavia ITG, S.L.	.ESP	NIA	Caranagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIE Caledonia Holdings, LLC	.DE	NIA	Infra Equity US Holdings, LLC ? Series 1	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGRE Debt I – CROWN, LLC	.DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo PPF (Lux) GP, S.a r.l.	.LUX	NIA	Apollo PPF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Alteri Investments Advisors II, S.a r.l.	.LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1503347				AA Direct (AIV), L.P.	.CYM	NIA	Apollo Alteri LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1500804				Alteri Investments II, SCSp	.LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1500607				Apollo Alteri Holdings II, SCSp	.LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asia Perth Limited	.CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Prime Security Services TopCo (ML II), LLC	.DE	NIA	Prime Security Services GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Prime Security Services TopCo (ML), L.P.	.DE	NIA	Prime Security Services TopCo (ML), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Prime Security Services TopCo (ML), LLC	.DE	NIA	Prime Security Services TopCo Parent GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Prime Security Services TopCo (ML II), LLC	.DE	NIA	Prime Security Services TopCo (ML II), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo PPF Credit Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo PPF Co-Investors (FC-D), L.P.	.CYM	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo PPF Advisors, L.P.	.CYM	NIA	Apollo PPF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo PPF Advisors GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			84-2626543				Apollo Asia Perth Co-Investment Fund L.P.	.DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1503119				ANPP III (Debt AIV FC), L.P.	.CYM	NIA	ANPP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-2674239				Tarpon DIP Holdings, L.P.	.DE	NIA	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-2676210				ANPP III (Debt AIV), L.P.	.DE	NIA	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo PPF Opportunistic Credit Partners (Lux), SCSp	.LUX	NIA	Apollo PPF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1505629				Apollo Navigator Advisors I (APO DC), L.P.	.CYM	NIA	Apollo Navigator Advisors I (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Navigator Advisors I (APO DC-GP), LLC	.CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Navigator Co-Investors I (DC-D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Navigator Aviation Holdings (AIV I), L.P.	.DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-2989869				Apollo Navigator Aviation Intermediate Holdings (AIV I), L.P.	.DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-3007898				Apollo Navigator Aviation Fund I (Cayman), Ltd.	.DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Navigator Holdings (US), LLC	.CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Navigator Aviation Fund I (Lux) SARL	.LUX	NIA	Apollo Navigator Aviation Holdings (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AHMF (892 Intermediate), L.P.	.CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AHMF (892 FC AIV), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Revolver Co-Investors (A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Royalties Advisors I GP, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Royalties Advisors I, L.P.	.DE	NIA	Apollo Royalties Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Royalties Management I, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Royalties Feeder Fund I, L.P.	.DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Royalties Fund I, L.P.	.DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Eos Aviation Intermediate Holdings (US), LLC	.DE	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Eos Aviation Holdings (US), LLC	.DE	NIA	Eos Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Prime Security Services GP, L.P.	.CYM	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Sodia Capital Management Single Member S.A.	.GRC	NIA	Lapithus Management S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Partnership Representative, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Sovatio Limited	.CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Ersa I S.a.r.l.	.LUX	NIA	EPF Acquisition Co 85 S.a.r.l.	Ownership	90.000	AGM; M. Rowan; L. Black	N0	
							Ersa I S.a.r.l.	.LUX	NIA	Stilbe X S.a.r.l.	Ownership	10.000	AGM; M. Rowan; L. Black	N0	
							Robin SAS	.FRA	NIA	Robin Investments S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Robin Investments S.a.r.l.	.LUX	NIA	Stilbe VII S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Ersa IX S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Ersa IX S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Ersa IX S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Ersa VIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Ersa VIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Ersa VIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Ersa VII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Ersa VII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Ersa VII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Ersa II S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Ersa II S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Ersa II S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Ersa II S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Ersa II S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Ersa II S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Apollo ICH Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			84-3019444				Apollo Navigator Aviation (DC III-A), LLC	.DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF Co-Investors III (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF Co-Investors III (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-4014158				ANP II Taktion Holdings, L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ANP II (TKK Intermediate), LLC	.DE	NIA	ANP II (TKK Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			84-4014038				ANP II (TKK Intermediate DC), LLC	.DE	NIA	ANP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							MM Opportunities Fund, L.P.	.DE.....	NIA.....	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							PK Air 1 IRL Designated Activity Company	.IRL.....	NIA.....	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							PK Air Finance France SAS	.FRA.....	NIA.....	Apollo Credit Management International Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							AGRE Debt I-Whiteleys Holdings S.a r.l.	.LUX.....	NIA.....	AGRE Debt Fund 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo Asia Real Estate Hedge, LLC	.CYM.....	NIA.....	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							ALON Hedge, LLC	.CYM.....	NIA.....	ALON Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							Delasare Limited	.CYP.....	NIA.....	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							ANRP II (TW II) Holdings, L.P.	.DE.....	NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							ANRP II (TW II Intermediate), LLC	.DE.....	NIA.....	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							ANRP II (TW II Intermediate DC A), LLC	.DE.....	NIA.....	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							ANRP II (TW II Intermediate DC Z), LLC	.DE.....	NIA.....	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							ANRP II (AIV TW II-L), L.P.	.DE.....	NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							ANRP II (Overseas Intermediate Holdings), L.P.	.DE.....	NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo PPF Opportunistic Credit Partners LLC	.DE.....	NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							AP IX Tiger Co-Invest, L.P.	.DE.....	NIA.....	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
			84-3701361				AP IX Tiger Holdings, L.P.	.DE.....	NIA.....	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
			84-3656119				AP IX Tiger Holdings, L.P.	.DE.....	NIA.....	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							AP IX Tiger Holdings GP, LLC	.DE.....	NIA.....	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							AHVF Credit Holdings II, L.P.	.DE.....	NIA.....	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
			84-3819081				AHVF Credit (DC) I, LLC	.DE.....	NIA.....	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
			84-3806667				AHVF (Cayman AIV III), L.P.	.CYM.....	NIA.....	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
			98-1516820				AHVF (TE FC AIV), L.P.	.CYM.....	NIA.....	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
			98-1519129						NIA.....	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							A-A SPN-6 (AREV-AAA), L.P.	.DE.....	NIA.....	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo Chiron Credit Co-Investors (D), L.P.	.CYM.....	NIA.....	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
			98-1516469				AP IX International Hedge, L.P.	.CYM.....	NIA.....	AP IX GenPar, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							AP IX GenPar, LLC	.CYM.....	NIA.....	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							Eos Aviation 30559, LLC	.DE.....	NIA.....	Apollo Athene Strategic Partnership Advisors, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							Eos Aviation 50046, LLC	.DE.....	NIA.....	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							Enbo Limited	.CYP.....	NIA.....	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo Revolver Co-Investors (D), L.P.	.CYM.....	NIA.....	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
			84-3068970				Apollo ANRP Co-Investors III (B), L.P.	.DE.....	NIA.....	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							Solifron ITG, S.L.U.	.ESP.....	NIA.....	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
									NIA.....	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							A-A SPN-5 (USREI11 ? VIGAMD), L.P.	.DE.....	NIA.....	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							A-A SPN-5 (USREI11-AAA), L.P.	.DE.....	NIA.....	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							A-A SPN-5 (USREI11 ? IABMD), L.P.	.DE.....	NIA.....	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							A-A SPN-5 (USREI11 ? DEMMD), L.P.	.DE.....	NIA.....	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							A-A SPN-5 (USREI11 ? BELFMD), L.P.	.DE.....	NIA.....	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							A-A SPN-5 (USREI11 ? DESEMD) , L.P.	.DE.....	NIA.....	Apollo Athens Strategic Partnership Advisors, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							A-A SPN-4 (ANWF-AAA) , L.P.	.DE.....	NIA.....	Apollo Athens Strategic Partnership Advisors, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							Lapi thus Holdings Limited	.GBR.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.330	AGM; M. Rowan; L. Black	N0.....	
							Lapi thus Holdings Limited	.GBR.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership.....	33.330	AGM; M. Rowan; L. Black	N0.....	
							Lapi thus Holdings Limited	.GBR.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.330	AGM; M. Rowan; L. Black	N0.....	
							Leon S.R.L.	.ITA.....	NIA.....	AEPE III 1 2 S.a r.l.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
							Attimo RE S.R.L.	.ITA.....	NIA.....	AEPE III 1 2 S.a r.l.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
							Dado Immobiliare S.R.L.	.ITA.....	NIA.....	AEPE III 1 2 S.a r.l.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
							Casonat S.R.L.	.ITA.....	NIA.....	AEPE III 1 2 S.a r.l.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
							Alaska S.R.L.	.ITA.....	NIA.....	AEPE III 1 2 S.a r.l.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
			84-3196183				PK AIR 1 LP	.DE.....	NIA.....	Apollo PK Air Management (GLO) LP	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
			98-1516896				PK AIR 1 DEL LLC	.DE.....	NIA.....	PK AIR 1 LP	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
							PK AIR 1 JPN G.K.	.JPN.....	NIA.....	PK AIR 1 LP	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
							Ersa Investment S.a r.l.	.LUX.....	NIA.....	Ersa Opportunity S.a r.l.	Ownership.....	49.900	AGM; M. Rowan; L. Black	N0.....	
							Ersa Investment S.a r.l.	.LUX.....	NIA.....	Apollo/Cavenham European Managed Account II, L.P.	Ownership.....	50.100	AGM; M. Rowan; L. Black	N0.....	
							Ersa Opportunity S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black	N0.....	
							Ersa Opportunity S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black	N0.....	
							Ersa Opportunity S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; L. Black	N0.....	
							Ersa Property S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black	N0.....	
							Ersa Property S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black	N0.....	
							Ersa Property S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; L. Black	N0.....	
							Ersa Holding S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black	N0.....	
							Ersa Holding S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black	N0.....	
							Ersa Holding S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; L. Black	N0.....	
							Ersa Holding S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
							Ersa Holding S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
							Ersa Holding S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
							Ersa Holding S.a r.l.	.LUX.....	NIA.....	Apollo Accord Management IV GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							Ersa Holding S.a r.l.	.LUX.....	NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
							Ersa Holding S.a r.l.	.LUX.....	NIA.....	Apollo Capital Management, L.P.	Management.....	100.000	AGM; M. Rowan; L. Black	N0.....	
			84-512814				Apollo Accord Co-Investors IV GP, LLC	.DE.....	NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
			98-1528061				Apollo Accord Co-Investors IV (A), L.P.	.LUX.....	NIA.....	Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	
			84-448937				AP IX Tiger Co-Invest (ML Parent), L.P.	.DE.....	NIA.....	AP IX Tiger Holdings GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	

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

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							Apollo Asia Management II Advisors, LLC	DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF Co-Investors III (D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF Co-Investors III (A), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AISG GP Ltd.	.CVM	N/A	Apollo Life Asset, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AISG Holdings LP	.CVM	N/A	AISG GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Insurance Solutions Group LP	DE	N/A	AISG Holdings LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo MidCap Holdings (Cayman) III, L.P.	.CVM	N/A	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-1870273				AP Buffalo Holdings II, L.P.	DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-1843283				AP Buffalo Holdings, L.P.	DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-1868998				AP Gibraltar Holdings, L.P.	DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-1843113				AP Beta 1, L.P.	DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ACMP Account (M), L.P.	.CVM	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ANPP III (NGL Debt), L.P.	DE	N/A	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ANPP III (NGL Debt AIV FC), L.P.	.CVM	N/A	ANPP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III Polygon (DC) LLC	DE	N/A	Apollo USREF III Polygon (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III Polygon (FC), L.P.	.CVM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP Co-Investors (D), L.P.	.CVM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP Co-Investors (A), L.P.	.CVM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apolo Hybrid Value Overseas Partners II, L.P.	.CVM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hybrid Value Overseas Partners (Delaware 882) II, L.P.	DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hybrid Value Fund II, L.P.	DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo HIF Co-Investors II (B), L.P.	DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo HIF Co-Investors II (A), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo HIF Co-Investors II (D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hybrid Value Management II, L.P.	DE	N/A	Apollo Hybrid Value Management GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hybrid Value Advisors II, L.P.	.CVM	N/A	Apollo Hybrid Value Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hybrid Value Management GP II, LLC	DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hybrid Value Capital Management II, LLC	DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							GP II, S a r. l.	DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Onaha Equity Aggregator, L.P.	LUX	N/A	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			85-1404438				AP Onaha Advisors, LLC	DE	N/A	AP Onaha Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hybrid Value Advisors, L.P.	DE	N/A	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1543207				Apollo ANPP III Hedgeco, LLC	.CVM	N/A	Apollo ANPP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Direct Lending Advisors (Lux) GP, S a r. l.	LUX	N/A	Apollo ANPP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ANPP II 882/TE (AIV AM), L.P.	DE	N/A	Apollo Origination Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			85-1355569				AOP LenCo, L.P.	DE	N/A	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP Financial, L.P.	.CVM	N/A	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP Intermediate, LLC	DE	N/A	Apollo Origination Partnership (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Origination Partnership (Overseas), L.P.	.CVM	N/A	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Origination Partnership, L.P.	DE	N/A	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Origination Advisors, L.P.	.CVM	N/A	AOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

SCHEDULE Y

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							Apollo Origination Management, L.P. Apollo Strategic Origination Advisors, L.P. Apollo Strategic Origination Management, L.P.	.DE..... .CYM.....	NIA..... NIA.....	AQP Capital Management, LLC ASQP Advisors GP, LLC	Management..... Management.....	0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0.....	
							AQP Advisors GP, LLC AQP Capital Management, LLC ASQP Advisors GP, LLC ASQP Capital Management, LLC	.DE..... .CYM..... .DE..... .CYM.....	NIA..... NIA..... NIA..... NIA.....	ASQP Capital Management, LLC APH Holdings (DC), L.P. Apollo Capital Management, L.P. APH Holdings (DC), L.P.	Management..... Management..... Ownership..... Management.....	0.000 0.000 100.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0..... N0..... N0.....	
							AHVF (Cayman AIV IV), L.P. AHVF (Cayman TE AIV), L.P. Eos Aviation 50044, LLC Eos Aviation 50040, LLC Eos Aviation 50039, LLC	.CYM..... .CYM..... .DE..... .DE..... .DE.....	NIA..... NIA..... NIA..... NIA..... NIA.....	Apollo Hybrid Value Advisors, L.P. Apollo Hybrid Value Advisors, L.P. Eos Aviation Holdings (US), LLC Eos Aviation Holdings (US), LLC Eos Aviation Holdings (US), LLC	Management..... Management..... Ownership..... Ownership..... Ownership.....	0.000 0.000 100.000 100.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0..... N0..... N0..... N0.....	
							Apollo Accord Fund IV (Lux) GP, S a r.l. Apollo Asia Real Estate II Cayman Holdings, LLC AP AL Co-Invest (RE), L.P. AP AL Co-Invest (Pref), L.P. ANRP III AIV, L.P.	.LUX..... .CYM..... .DE..... .DE..... .LUX.....	NIA..... NIA..... NIA..... NIA..... NIA.....	Apollo Accord Advisors IV, L.P. Apollo Asia Management II, L.P. AP AL Holdings GP, LLC AP AL Holdings GP, LLC Apollo ANRP Advisors III, L.P.	Ownership..... Management..... Management..... Management..... Ownership.....	100.000 0.000 0.000 0.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0..... N0..... N0..... N0.....	
							Grand Serre Debt Holdings S a r.l. Apollo AL Holdings, L.P. AP AL Co-Invest, L.P. Apollo Delos Investments IV, SCSp Apollo Delos Holdings IV, SCSp	.DE..... .DE..... .DE..... .LUX..... .LUX.....	NIA..... NIA..... NIA..... NIA..... NIA.....	AP AL Holdings GP, LLC AHVF Credit Holdings V, L.P. AP AL Holdings GP, LLC AP AL Holdings GP, LLC Apollo Delos Investments Advisors, S a r.l.	Management..... Management..... Management..... Management..... Management.....	0.000 0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0..... N0..... N0..... N0.....	
							MidCap FinCo (II) Designated Activity Company MC Feeder (II) LP MidCap Feeder (II) GP, LLC	.IRL..... .CYM..... .CYM.....	NIA..... NIA..... NIA.....	MidCap FinCo Holdings Limited MidCap Feeder (II) GP, LLC MidCap FinCo Holdings Limited	Ownership..... Management..... Ownership.....	100.000 0.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0..... N0.....	
							Apollo Infra Equity Green (DC), LLC Apollo Infra Equity Green Aggregator (TE Non-US), L.P. Apollo Infra Equity Green (FC), L.P. Apollo USREF III River (FC) Ltd.	.DE..... .DE..... .CYM..... .CYM.....	NIA..... NIA..... NIA..... NIA.....	Apollo Infra Equity Green Aggregator (TE Non-US), L.P. Apollo Infra Equity Advisors (APO DC), L.P. Apollo Infra Equity Advisors (APO DC), L.P. Apollo U.S. Real Estate Partners III (Offshore), L.P.	Ownership..... Management..... Management..... Ownership.....	100.000 0.000 0.000 14.450	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0..... N0..... N0.....	
							Apollo USREF III River (FC) Ltd. AP VIII Primavera Levo I AP VIII Primavera Levo I Apollo Infra Equity CJ Aggregator (TE Non-US), L.P.	.CYM..... .CYM..... .CYM..... .DE.....	NIA..... NIA..... NIA..... NIA.....	AP VIII Primavera Levo I AIF VIII Euro Leverage, L.P. Apollo Infra Equity Advisors (APO DC), L.P. Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership..... Ownership..... Ownership..... Management.....	85.550 100.000 100.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0..... N0..... N0.....	
							Ionic Property S a r.l. Ionic Property S a r.l.	.LUX..... .LUX.....	NIA..... NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P. (Dollar A), L.P.	Ownership..... Ownership.....	33.580 32.930	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0.....	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Ionic Property S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic Investment S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic Investment S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic Investment S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic Holding S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic Holding S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic Holding S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; L. Black	N0.....	.....
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	.CYM.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	.CYM.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	.CYM.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
							AA IX Holdings, LLC	.CYM.....	NIA.....	APH Holdings, L.P.	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
			85-172972				Apollo Global Carry Pool Aggregator III, L.P.	.CYM.....	NIA.....	Apollo Global Carry Pool GP, LLC with respect to Series A	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
			98-1545470				Blackcomb Debt Holdings, L.P.	.DE.....	NIA.....	Apollo to Advisors IX, L.P.	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
			85-1308575				AP EPF III Equity Holdings (Delaware) II, L.P.	.CYM.....	NIA.....	Apollo to Advisors IX, L.P.	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
			85-1297215				AP EPF III Equity Holdings (Delaware), L.P.	.DE.....	NIA.....	Apollo to EPF Advisors III, L.P.	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
							Apollo Athora KG Partnership, L.P.	.CYM.....	NIA.....	Apollo to Athora KG Management, LLC	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
							Apollo Athora KG Management, LLC	.CYM.....	NIA.....	Apollo to Principal Holdings C GP, Ltd.	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
							A-A SPN-9 (ASPEI-ALRESP), L.P.	.CYM.....	NIA.....	Apollo to Athene Strategic Partnership Advisors, LLC	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
							A-A SPN-9 (ASPEI-AGRASP), L.P.	.CYM.....	NIA.....	Apollo to Athene Strategic Partnership Advisors, LLC	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
							Apollo Asia Real Estate Fund II Administration, LLC	.DE.....	NIA.....	Apollo to Asia Real Estate Advisors II GP, LLC	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic VI S.a r.l.	.LUX.....	NIA.....	Apollo to European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic VI S.a r.l.	.LUX.....	NIA.....	Apollo to European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	32,930	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic VI S.a r.l.	.LUX.....	NIA.....	Apollo to European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic V S.a r.l.	.LUX.....	NIA.....	Apollo to European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic V S.a r.l.	.LUX.....	NIA.....	Apollo to European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic V S.a r.l.	.LUX.....	NIA.....	Apollo to European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic IV S.a r.l.	.LUX.....	NIA.....	Apollo to European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; L. Black	N0.....	.....

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Ionic IV S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic IV S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic III S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic III S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic III S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic II S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic II S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic II S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black	N0.....	.....
							AP EPF III (Euro B EH AIV II), L.P.	.CYM.....	NIA.....	Apollo EPF Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AP EPF III (Dollar B EH AIV III), L.P.	.CYM.....	NIA.....	Apollo EPF Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AP IM II (Holdings), LLC	.DE.....	NIA.....	Apollo Royalties Fund I, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Spartan Acquisition Sponsor II LLC	.DE.....	NIA.....	AP Spartan Energy Holdings II, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Apollo Royalties Co-Investors I (D), L.P.	.DE.....	NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			98-1554469				Olive UK Opco Limited	.GBR.....	NIA.....	Vessex Midco Ltd.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							South Downs Top Holdco 7 Limited	.JEY.....	NIA.....	AP EPF III (Intermediate Holdings JC), L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							South Downs Top Holdco 6 Limited	.JEY.....	NIA.....	AP EPF III (Intermediate Holdings JC), L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							South Downs Top Holdco 5 Limited	.JEY.....	NIA.....	AP EPF III (Intermediate Holdings JC), L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							South Downs Top Holdco 4 Limited	.JEY.....	NIA.....	AP EPF III (Intermediate Holdings JC), L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							South Downs Top Holdco 3 Limited	.JEY.....	NIA.....	AP EPF III (Intermediate Holdings JC), L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							South Downs Top Holdco 2 Limited	.JEY.....	NIA.....	AP EPF III (Intermediate Holdings JC), L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							South Downs Top Holdco 1 Limited	.JEY.....	NIA.....	AP EPF III (Intermediate Holdings JC), L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
			85-2549556				AP Spartan Energy Holdings II, L.P.	.DE.....	NIA.....	Apollo ANP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			85-2549806				ANP III Intermediate Holdings, L.P.	.DE.....	NIA.....	Apollo ANP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			85-2550057				ANP III (892/IE AIV), L.P.	.DE.....	NIA.....	Apollo ANP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			85-2549317				ANP III (Overseas AIV), L.P.	.DE.....	NIA.....	ANP III GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							Thor Parent Holdings, LLC	.DE.....	NIA.....	AIOF II Thor Aggregator, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							AIOF II (892) AIV, L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			85-2586951				ACREFI III TRS, Inc.	.DE.....	NIA.....	ACREFI Mortgage Lending, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							AIOF II Thor Co-Invest, L.P.	.DE.....	NIA.....	AIOF II Thor Co-Invest GP, LLC	Ownership.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AIOF II Thor Co-Invest GP, LLC	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
			85-2736037				AIOF II Thor Co-Invest Feeder (DC), L.P.	.DE.....	NIA.....	AIOF II Thor Co-Invest GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AIOF II Thor Aggregator, L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			85-2586997					.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			98-1553136				AIOF II Thor (FC), L.P.	.CYM.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			85-2600107				AI OF II Thor (DC), LLC	.DE	NIA	AI OF II Thor (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			85-2600753				AI OF II Thor (DC Holdings), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Origination Partnership (Lux), SCSp	.LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S a r l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							A-A SPN-8 (AI OF I-AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1550667				A-A SPN-8 (AI OF II – KSNFI), L.P.	.DE	NIA	Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1550796				APSG Sponsor, L.P.	.CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Caps II Holdings GP, LLC	.CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Caps Holdings, L.P.	.CYM	NIA	AP Caps Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Caps Holdings GP, LLC	.CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-2601528				AP Picard Pref Holdings, L.P.	.DE	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-2601337				AI OF II Vanir (DC Z), LLC	.DE	NIA	AP Picard Pref Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			85-2601043				AI OF II Vanir (DC B), LLC	.DE	NIA	Apollo Infrastructure Opportunities Fund II (TE 882), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							A-A SPN-10 (ADOV-AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hybrid Value Overseas Partners (Lux) I I, SCSp	.LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S a r l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-2082420				AP IX (Non-GP AIV I), L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1547212				AP EPF III (Euro B EH AIV), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1547197				AP EPF III (Dollar B EH AIV), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1547203				AP EPF III (Dollar B EH AIV II), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1547193				AP EPF III (Euro B AIV JC), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1547184				AP EPF III (Euro B AIV PT), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1547039				AP EPF III (Intermediate Holdings JC), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1547050				AP EPF III (Dollar B AIV PT), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1547055				AP EPF III (Dollar A AIV PT), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1547031				AP EPF III (Dollar B AIV JC), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1547015				AP EPF III (Dollar A AIV JC), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-2117737				ANPP III (Debt AIV II), L.P.	.DE	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1549215				ANPP III (Debt AIV FC II), L.P.	.CYM	NIA	ANPP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Balan TIG SL	.ESP	NIA	SPV SPAIN PROJECT 13, S.L.U.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AI OF II Credit Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-2622575				AP Spartan Energy Holdings III, L.P.	.GBR	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			86-1194076				ANPP III Intermediate Holdings II, L.P.	.DE	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			86-1192348				ANPP III (Overseas AIV II), L.P.	.DE	NIA	ANPP III GenPar, Ltd	Management	0.000	AGM; M. Rowan; L. Black	N0	
			86-1191264				APSG Sponsor IV, L.P.	.CAN	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							APSG Sponsor III, L.P.	.CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1576582				APSG Sponsor II, L.P.	.CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1575717				APSG Advisors II, L.P.	.CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AA Tundra Investor, L.P.	.DE	NIA	Apollo Tundra Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-4368816				Apollo Tundra Management, L.P.	.DE	NIA	Apollo Tundra Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Tundra Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Tundra Advisors, L.P.	.CYM	NIA	Apollo Tundra Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Tundra Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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							APSS Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							APSS Advisors, L.P.	.CYM	N/A	APSS Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-4294192				AP 25lad Holdco, LLC	.DE	N/A	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III 3 VDG (FC), L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-157020				Apollo USREF III 3 VDG (DC) LLC	.DE	N/A	Apollo USREF III 3 VDG (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			85-4190574				AGRE 3 VDG LLC	.DE	N/A	Apollo USREF III 3 VDG Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Tundra Holdings LLC	.DE	N/A	AP Tundra Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			85-4250323				AP Tundra Manager LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Freedom Parent LP	.DE	N/A	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-4152198				Freedom Topco LLC	.DE	N/A	Freedom Parent LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			85-4160106				Freedom Intermediate LLC	.DE	N/A	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Donlen LLC	.DE	N/A	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Freedom Advisors, LP	.CYM	N/A	Apollo Freedom Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Freedom Advisors GP LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Freedom Management GP LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Freedom Management LP	.DE	N/A	Apollo Freedom Management GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Pencil Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Pencil Advisors, LP	.CYM	N/A	Apollo Pencil Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AA Pencil Holdings, L.P.	.DE	N/A	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP AL Guarantor GP, LLC	.DE	N/A	AP AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Inception Co-Invest ML Borrower, L.P.	.DE	N/A	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Inception Co-Invest ML Parent, L.P.	.DE	N/A	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Inception ML Borrower, L.P.	.DE	N/A	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Inception ML Parent, L.P.	.DE	N/A	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1569455				Apollo Royalties Feeder Fund I-L, L.P.	.CYM	N/A	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Infra Equity Overseas Holdings (Debt AIV), LLC	.DE	N/A	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asia Real Estate SC Convest Advisors L.P.	.CYM	N/A	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1565971				Apollo Asia Real Estate SC Convest Fund, L.P.	.DE	N/A	Apollo Asia Real Estate SC Convest Advisors L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-3766982				Apollo Asia Real Estate SC Convest HedgeCo, LLC	.CYM	N/A	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hybrid Value II Credit Holdings, L.P.	.CYM	N/A	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Tele Advisors, LLC	.CYM	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP EPF III (Dollar B EH Intermediate II), LLC	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							NLM Pencil Holdings GP, LLC	.CYM	N/A	AP EPF III (Dollar B EH AIV III), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Vanir (RPH FC), L.P.	.DE	N/A	AP/AA Pencil Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Vanir Intermediate RPH Holdings, L.P.	.CYM	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
								.CYM	N/A	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-4373064				AIOF II Vanir (RPH DC), LLC	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
								.DE	N/A	AIOF II Vanir Intermediate RPH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Agave Aggregator, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-4387717				AIOF II Agave Holdings, LLC	.DE	N/A	AIOF II Agave Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Agave Intermediate, LLC	.DE	N/A	AIOF II Agave Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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							Apollo Impact Mission Overseas Partners (Lux), SCSp	.LUX	N/A	Apollo Impact Mission Overseas Partners (Lux) GP, S a r . l .	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Impact Mission Advisors, L.P.	.CYM	N/A	Apollo Impact Mission Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-4026435 85-3872478				AP/AA Pencil Holdings, L.P.	.DE	N/A	AP/AA Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III BP6 (DC) LLC	.DE	N/A	Apollo USREF III Royce (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1567087				Apollo USREF III Royce (FC), L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III Royce Holdings Advisors, L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-3878039				Apollo USREF III Royce Holdings L.P.	.DE	N/A	Apollo USREF III Royce Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1567076				Apollo USREF III Mouse (FC), L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III Mouse (DC) LLC	.DE	N/A	Apollo USREF III Mouse (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1566967				Apollo USREF III Bronco (TE FC), L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Raptor Holdings (Lux) S a r . l .	.LUX	N/A	AP IX Euro Intermediate (Lux) S a r . l .	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP EPF III Pencil Holdings GP, LLC	.DE	N/A	AP EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-3773824				AP EPF III Pencil Holdings, L.P.	.DE	N/A	AP EPF III Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Impact Mission Overseas Partners (Delaware 882), L.P.	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Impact Mission Fund, L.P.	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Impact Mission Co-Investors (D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Impact Mission Co-Investors (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Impact Mission Management, L.P.	.DE	N/A	Apollo Impact Mission Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Impact Mission Management GP, LLC	.DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Impact Mission Capital Management, LLC	.DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Impact Mission Overseas Partners (Lux) GP, S a r . l .	.LUX	N/A	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1566452				AP Highlands Co-Invest Blocker, L.P.	.CYM	N/A	Apollo Advisors IX (BH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Loxias Investments S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Loxias Investments S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Loxias Investments S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Linos Properties S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Linos Properties S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Linos Properties S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Linos Investments S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Linos Investments S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	

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							Lin os Investments S.a r.l.	.LUX....	NIA....	Apol lo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; L. Black	N0.....	
							Lin os Holdings S.a r.l.	.LUX....	NIA....	Apol lo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black	N0.....	.....
							Lin os Holdings S.a r.l.	.LUX....	NIA....	Apol lo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black	N0.....	.....
							Lin os Holdings S.a r.l.	.LUX....	NIA....	Apol lo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic X S.a r.l.	.LUX....	NIA....	Apol lo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic X S.a r.l.	.LUX....	NIA....	Apol lo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic X S.a r.l.	.LUX....	NIA....	Apol lo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic IX S.a r.l.	.LUX....	NIA....	Apol lo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic IX S.a r.l.	.LUX....	NIA....	Apol lo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic IX S.a r.l.	.LUX....	NIA....	Apol lo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic VIII S.a r.l.	.LUX....	NIA....	Apol lo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic VIII S.a r.l.	.LUX....	NIA....	Apol lo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic VIII S.a r.l.	.LUX....	NIA....	Apol lo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic VII S.a r.l.	.LUX....	NIA....	Apol lo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic VII S.a r.l.	.LUX....	NIA....	Apol lo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black	N0.....	.....
							Ionic VII S.a r.l.	.LUX....	NIA....	Apol lo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; L. Black	N0.....	.....
			85-3475416 ..				Ionic VII S.a r.l. AIOF II Vanir Aggregator, Series L.P. – Series 1	.DE....	NIA....	Apol lo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			85-3331269 ..				AIOF II Vanir Aggregator, Series L.P. AIOF II Vanir (OC), LLC	.DE....	NIA....	Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			85-3932074 ..				AIOF II Vanir Intermediate Holdings, L.P. AIOF II Vanir Holdings (STE), Series LLC	.DE....	NIA....	AIOF II Vanir Intermediate Holdings, L.P. Apol lo Infrastructure Opportunities Advisors II, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
			85-3331711 ..				AIOF II Vanir Intermediate Holdings, L.P. AIOF II Vanir Holdings (STE), Series LLC	.DE....	NIA....	AIOF II Vanir AIV (STE), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			85-3931546 ..				AIOF II Vanir AIV (MF), L.P.	.DE....	NIA....	Apol lo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			99-1564592 ..				Apollo USREF III HP Holdings Advisors, L.P. Shanghai Skyway Grand Hotel Co., Ltd.	.CNY....	NIA....	Apollo U.S. Real Estate Advisors GP III, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							KH Siegburg S.C.S.	.LUX....	NIA....	Skyline Dynamic Holdings Limited	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							KH Warenhaus Rostock S.C.S.	.LUX....	NIA....	KH Siegburg GmbH	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							KH Wuppertal S.C.S.	.LUX....	NIA....	KH Warenhaus Rostock GmbH	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							KH Pforzheim S.C.S.	.LUX....	NIA....	KH Wuppertal GmbH	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							KH Schweinfurt S.C.S.	.LUX....	NIA....	KH Pforzheim GmbH	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							KH Reutlingen S.C.S.	.LUX....	NIA....	KH Schweinfurt GmbH	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	

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							KH Krefeld S.C.S.	.LUX	NIA	KH Krefeld GmbH	Management	0.000	AGM; M. Rowan; L. Black	N0	
							KH Kempen S.C.S.	.LUX	NIA	KH Kempen GmbH	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							KH Monchengladbach S.C.S.	.LUX	NIA	KH Monchengladbach GmbH	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							KH Offenbach S.C.S.	.LUX	NIA	KH Offenbach GmbH	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							KH Oldenburg S.C.S.	.LUX	NIA	KH Oldenburg GmbH	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							KH Krefeld II S.C.S.	.LUX	NIA	KH Krefeld II GmbH	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							KH Hildesheim S.C.S.	.LUX	NIA	KH Hildesheim GmbH	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							KH Geisenkirchen S.C.S.	.LUX	NIA	KH Geisenkirchen GmbH	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							KH Hanau S.C.S.	.LUX	NIA	KH Hanau GmbH	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							KH Duisburg S.C.S.	.LUX	NIA	KH Duisburg GmbH	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							KH Darmstadt S.C.S.	.LUX	NIA	KH Darmstadt GmbH	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Grizzly Bear Co-Invest, L.P.	.DE	NIA	Apollo Grizzly Bear Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Grizzly Bear Co-Invest GP, L.P.	.DE	NIA	Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-155970				AP IX International FC), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							A-A SPN-11 (HFI1 – WLDMD), L.P.	.DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							A-A SPN-11 (HFI1 – WSNFI), L.P.	.DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							A-A SPN-11 (HFI1-AAA), L.P.	.DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							A-A SPN Offshore (HFI1), L.P.	.CYM	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Pelican Pte. Ltd.	.SGP	NIA	AP Pelican Holdings PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Credit Solutions VIII Pte. Ltd.	.SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Asia RE II Singapore Holdings Pte. Ltd.	.SGP	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-155981				AP EPF III (Dollar B EH Intermediate), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1560216				Apollo Oasis Partners (FC), LLC	.CYM	NIA	Apollo Oasis Partners, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							KH Siegburg GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	.89.900	AGM; M. Rowan; L. Black	N0	.....
							KH Iarenhaus Postock GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	.89.900	AGM; M. Rowan; L. Black	N0	.....
							KH Iluppertal GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	.89.900	AGM; M. Rowan; L. Black	N0	.....
							KH Pforzheim GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	.89.900	AGM; M. Rowan; L. Black	N0	.....
							KH Schweinfurt GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	.89.900	AGM; M. Rowan; L. Black	N0	.....
							KH Reutlingen GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	.89.900	AGM; M. Rowan; L. Black	N0	.....
							KH Krefeld GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	.89.900	AGM; M. Rowan; L. Black	N0	.....
							KH Kempen GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	.89.900	AGM; M. Rowan; L. Black	N0	.....
							KH Monchengladbach GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	.89.900	AGM; M. Rowan; L. Black	N0	.....
							KH Offenbach GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	.89.900	AGM; M. Rowan; L. Black	N0	.....
							KH Oldenburg GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	.89.900	AGM; M. Rowan; L. Black	N0	.....
							KH Krefeld II GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	.89.900	AGM; M. Rowan; L. Black	N0	.....
							KH Hildesheim GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	.89.900	AGM; M. Rowan; L. Black	N0	.....
							KH Geisenkirchen GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	.89.900	AGM; M. Rowan; L. Black	N0	.....
							KH Hanau GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	.89.900	AGM; M. Rowan; L. Black	N0	.....
							KH Duisburg GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	.89.900	AGM; M. Rowan; L. Black	N0	.....
							KH Darmstadt GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	.89.900	AGM; M. Rowan; L. Black	N0	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1563971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP/AA Pencil Holdings GP, LLC	.DE	NIA	AP EPE III Pencil Holdings, L.P.	Ownership	57.170	AGM; M. Rowan; L. Black	N0	.....
							AP/AA Pencil Holdings GP, LLC	.DE	NIA	AA Pencil Holdings, L.P.	Ownership	42.850	AGM; M. Rowan; L. Black	N0	.....
							AP Pelican Holdings PTE. Ltd.	.SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	6.600	AGM; M. Rowan; L. Black	N0	.....
							AP Pelican Holdings PTE. Ltd.	.SGP	NIA	Apollo Asia Real Estate SC Coinvest Fund, L.P.	Ownership	56.500	AGM; M. Rowan; L. Black	N0	.....
							AP Pelican Holdings PTE. Ltd.	.SGP	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	12.150	AGM; M. Rowan; L. Black	N0	.....
							AP Pelican Holdings PTE. Ltd.	.SGP	NIA	(Master Dollar B), L.P.	Ownership	12.390	AGM; M. Rowan; L. Black	N0	.....
							AP Pelican Holdings PTE. Ltd.	.SGP	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	12.360	AGM; M. Rowan; L. Black	N0	.....
			98-1592083				Delphi Growth Capital Sponsor, L.P.	.CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1592077				Delphi Growth Capital Advisors, L.P.	.CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-2997827				AP Magic Co-Invest, L.P.	.DE	NIA	AP Magic Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Magic Co-Invest GP, LLC	.DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1591593				Apollo MidCap B Feeder, L.P.	.CYM	NIA	AP MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-2763501				AP IX Pioneer Holdings, L.P.	.DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Pioneer TopCo GP, LLC	.DE	NIA	AP IX Pioneer Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							A-A SPN-13 (LVSES-AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1596510				Apollo A-N Credit Fund (FC-II), LLC	.CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Management	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1586430				Apollo PPF Credit Strategies (FC), LLC	.CYM	NIA	Apollo PPF Credit Strategies, LLC	Management	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-2549830				AOP Finance Partners, L.P.	.DE	NIA	Apollo Origination Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Olive Management L.P.	.DE	NIA	Apollo Olive Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Olive Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-2615208				AP IX Magic Holdings, L.P.	.DE	NIA	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP IX Magic-Benji Holdings GP, LLC	.DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Intermediary Services, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Management	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Impact Mission Co-Investors (B), L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-2553260				Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Acropolis Infrastructure Acquisition Advisors, L.P.	.DE	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1585098				Acropolis Infrastructure Acquisition Sponsor, L.P.	.CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Spartan Acquisition Sponsor IV LLC	.DE	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1585352				Spartan Acquisition Corp. IV	.DE	NIA	AP Spartan Energy Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Royalities FF I (Holdings), LLC	.CYM	NIA	Spartan Acquisition Sponsor IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1587068				ANRP II (Overseas AIV-C), L.P.	.CYM	NIA	Apollo Royalities Management I, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1587060				ANRP II (AIV-C), L.P.	.CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1587083				AP Spartan Energy Holdings IV, L.P.	.CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Donlen Mobility LLC	.DE	NIA	Donlen LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Primrose Investment Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP DSB Co-Invest AIV, L.P.	.DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							DSB Holdings II GP, LLC	.DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP IX DSB Holdings, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-2279426				Apollo Pencil Management, L.P.	.DE	NIA	Apollo Pencil Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

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							Apollo USREF III BAG (IC) LLC	.DE	NIA	Apollo USREF III BAG (FC), L.P. Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III BAG (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III BP6 (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							A-A SPN-12 (ROYCE-AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							A-A SPN-12 (ROYCE - MSNFW), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1576992				AGRE Mouse, LLC	.DE	NIA	Apollo USREF III Mouse Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Europe Limited	.MLT	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Loxias IX S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Loxias IX S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Loxias IX S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Loxias VIIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Loxias VIIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Loxias VIIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Loxias IV S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Loxias IV S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Loxias IV S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Loxias VII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Loxias VII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Loxias I S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Loxias I S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Loxias I S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Loxias VI S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Loxias VI S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Loxias VI S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Loxias II S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Loxias II S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	

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							Loxias II S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A) L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Loxias V S a r . l .	.LUX	NIA	Master Dollar B) L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Loxias V S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B) L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Loxias V S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A) L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
			86-1211086				Spartan Acquisition Sponsor III LLC	.DE	NIA	AP Spartan Energy Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asia Peridot Co-Investment Fund L.P.	.CYM	NIA	Apollo Asia Peridot Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asia Peridot Co-Investment Advisors L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-4228813				AP Catalyst Holdings (GP), LLC	.DE	NIA	Apollo Asia Peridot Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Management Asia Pacific Holdings Limited	.CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Alpha Holdings (HK) Limited	.HKG	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP HK Holdings, LPF	.HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1573061				Jingleberry Limited	.JRL	NIA	Trident Brico DAC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							KH Siegburg GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							KH Siegburg GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; L. Black	N0	
							KH Warenhaus Rostock GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	89.900	AGM; M. Rowan; L. Black	N0	
							KH Warenhaus Rostock GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; L. Black	N0	
							KH Wuppertal GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	89.900	AGM; M. Rowan; L. Black	N0	
							KH Wuppertal GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; L. Black	N0	
							KH Schweinfurt GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	89.900	AGM; M. Rowan; L. Black	N0	
							KH Schweinfurt GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; L. Black	N0	
							KH Offenbach GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	89.900	AGM; M. Rowan; L. Black	N0	
							KH Offenbach GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; L. Black	N0	
							KH Oldenburg GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	89.900	AGM; M. Rowan; L. Black	N0	
							KH Oldenburg GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; L. Black	N0	
							KH Pforzheim GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	89.900	AGM; M. Rowan; L. Black	N0	
							KH Pforzheim GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; L. Black	N0	
							KH Reutlingen GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	89.900	AGM; M. Rowan; L. Black	N0	
							KH Reutlingen GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; L. Black	N0	
							KH Kempten GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	89.900	AGM; M. Rowan; L. Black	N0	
							KH Kempten GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; L. Black	N0	
							KH Hildesheim GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	89.900	AGM; M. Rowan; L. Black	N0	
							KH Hildesheim GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; L. Black	N0	
							KH Monchengladbach GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	89.900	AGM; M. Rowan; L. Black	N0	
							KH Monchengladbach GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; L. Black	N0	
							KH Krefeld GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	89.900	AGM; M. Rowan; L. Black	N0	
							KH Krefeld GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; L. Black	N0	
							KH Krefeld II GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	89.900	AGM; M. Rowan; L. Black	N0	
							KH Krefeld II GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; L. Black	N0	
							KH Hanau GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	10.100	AGM; M. Rowan; L. Black	N0	
							KH Gelsenkirchen GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	89.900	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							KH Gelsenkirchen GmbH	.DEU	NIA	Ersa Investment S.a.r.l.	Ownership	10 100	AGM; M. Rowan; L. Black	N0	.....
							KH Duisburg GmbH	.DEU	NIA	Ersa Opportunity S.a.r.l.	Ownership	89 900	AGM; M. Rowan; L. Black	N0	.....
							KH Duisburg GmbH	.DEU	NIA	Ersa Investment S.a.r.l.	Ownership	10 100	AGM; M. Rowan; L. Black	N0	.....
							KH Darmstadt GmbH	.DEU	NIA	Ersa Opportunity S.a.r.l.	Ownership	89 900	AGM; M. Rowan; L. Black	N0	.....
							KH Darmstadt GmbH	.DEU	NIA	Ersa Investment S.a.r.l.	Ownership	10 100	AGM; M. Rowan; L. Black	N0	.....
							ADIP (Athene) Carry Plan, L.P.	.BMU	NIA	Athene Life Re Ltd.	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							Apollo VP Advisors, L.P.	.CYM	NIA	Apollo VP Advisors GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							Apollo VP Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Rimini TopCo S.r.l.	.ITA	NIA	AP IF Euro (Lux) S.a.r.l. SICAV-RMIF	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Rimini BidCo S.r.l.	.ITA	NIA	Rimini TopCo S.r.l.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							AP CV Debt Holdings, LLC	.DE	NIA	ATCF (Cayman), L.P.	Ownership	13 640	AGM; M. Rowan; L. Black	N0	.....
							AP CV Debt Holdings, LLC	.DE	NIA	AMF Credit Holdings IV, L.P.	Ownership	79 370	AGM; M. Rowan; L. Black	N0	.....
							Harvest Holdings III (B), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							Karpas Investments III (A), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							Karpas Investments III (B), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							Karpas Holdings III (A), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							Harvest Holdings III (C), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							Harvest Parent III (A), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							Karpas Investments III (C), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							Apollo SPAC Co-Investors I (D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							AGRE Manatee LLC	.DE	NIA	Apollo USREF III Manatee Holdings L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							Apollo USREF III Manatee (DC) LLC	.DE	NIA	Apollo USREF III Manatee (FC), L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Apollo USREF III Manatee (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							AP Credit Solutions I Pte. Ltd.	.SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	.SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	.SGP	NIA	Fund, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Apollo European Principal Finance Fund IV (Dollar A), L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							Apollo European Principal Finance Fund IV (Euro B1), L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							Apollo European Principal Finance Fund IV (Dollar B), L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							AA GP Solutions Advisors, L.P.	.DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							AA GP Solutions Management, L.P.	.CYM	NIA	AA GP Solutions Advisors GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							AA GP Solutions Management, L.P.	.DE	NIA	AA GP Solutions Management GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							AA GP Solutions Advisors GP, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							AA GP Solutions Advisors GP, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							AP Drapeau (Holdings), LLC	.DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Royalties FF --A (Holdings), LLC	.DE	NIA	Apollo Royalties Management I, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Apollo USREF III HH I (DC) LLC	.DE	NIA	Apollo USREF III HH (FC), L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							Apollo USREF III HH (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Apollo USREF III HH (FC), L.P.	.DE	NIA	Apollo U.S. Real Estate Partners III (IE), L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							Apollo USREF III HH II (DC) LLC	.DE	NIA	Fund, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Asia Real Estate ALC Fund II HedgeCo, LLC	.CYM.....	N/A.....	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo EPF IV (Lux) GP S a r l.	.LUX.....	N/A.....	Apollo EPF Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							QEB Parent, L.P.	.DE.....	N/A.....	QEB Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							QEB Parent GP, LLC	.DE.....	N/A.....	AP IX QEB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							AP IX QEB Holdings GP, LLC	.DE.....	N/A.....	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							AP IX QEB Holdings, L.P.	.DE.....	N/A.....	AP IX QEB Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
			87-0954611				ANRP II Double Eagle Energy Holdings III Midstream, L.P.	.DE.....	N/A.....	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
			87-0954433				AP VIII Double Eagle Energy Holdings III Midstream, L.P.	.DE.....	N/A.....	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							AP Violet ATH Holdings, L.P.	.DE.....	N/A.....	AP Violet Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							AP Violet Advisors, L.P.	.CYM.....	N/A.....	AP Violet Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							AP Violet Advisors GP, LLC	.DE.....	N/A.....	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo HGA Management, L.P.	.DE.....	N/A.....	Apollo HGA Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo HGA Management GP, LLC	.DE.....	N/A.....	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							ANRP III TOPS (DC), LLC	.DE.....	N/A.....	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
			87-0865625				ANRP III (TD) Holdings, L.P.	.DE.....	N/A.....	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							ANRP III (T-PT) Holdings, L.P.	.DE.....	N/A.....	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
			87-0865024				ANRP III (AIV T-L), L.P.	.DE.....	N/A.....	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							ANRP III (L FC), L.P.	.CYM.....	N/A.....	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
			87-0903341				ANRP II (T-B) Holdings, L.P.	.DE.....	N/A.....	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							AEDL Credit SCA SICAV-RAIF	.LUX.....	N/A.....	Apollo European Direct Lending (Lux) GP, S a r l.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							AHVF (DC) I, L.P.	.DE.....	N/A.....	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							AHVF Iris Holdings, L.P.	.DE.....	N/A.....	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							AP Iris Holdings, L.P.	.DE.....	N/A.....	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo Revolver Fund II (Offshore), L.P.	.CYM.....	N/A.....	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo Revolver Management GP II, LLC	.DE.....	N/A.....	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo Revolver Fund II, L.P.	.CYM.....	N/A.....	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo Revolver Advisors II, L.P.	.CYM.....	N/A.....	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo Revolver Management II, L.P.	.DE.....	N/A.....	Apollo Revolver Management GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo Revolver Co-Investors II (A), L.P.	.CYM.....	N/A.....	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo Revolver Capital Management II, LLC	.CYM.....	N/A.....	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							AGRE Debt I – ROP, LLC	.DE.....	N/A.....	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo EPF Management IV, L.P.	.DE.....	N/A.....	Apollo EPF Management IV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo EPF Management IV GP, LLC	.DE.....	N/A.....	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo EPF IV Capital Management, LLC	.CYM.....	N/A.....	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo EPF Advisors IV, L.P.	.CYM.....	N/A.....	Apollo EPF IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo European Direct Lending GP, LLC	.DE.....	N/A.....	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo European Direct Lending Management, L.P.	.DE.....	N/A.....	Apollo European Direct Lending GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo Eliant Management GP LLC	.DE.....	N/A.....	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							Apollo Eliant GP Advisors LLC	.DE.....	N/A.....	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0.....	
							Eliant Invest Management LP	.DE.....	N/A.....	Apollo Eliant Management GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
			86-3691852				Eliant Invest Holding LP	.DE.....	N/A.....	Eliant Invest GP LP	Management	0.000	AGM; M. Rowan; L. Black	N0.....	
							Eliant Invest GP LP	.DE.....	N/A.....	Apollo Eliant GP Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	N0.....	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			86-3307572				AP DSB Co-Invest III, L.P.	.DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Loxias X S a r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Loxias X S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Loxias X S a r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Linos I S a r.l.	.LUX	NIA	(Dollar A), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Linos I S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
			86-3659532				Linos I S a r.l.	.LUX	NIA	(Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							AP Gibraltar Co-Invest, L.P.	.DE	NIA	Apollo Gibraltar Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Lycius Properties S a r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Lycius Properties S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Lycius Properties S a r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Lycius Investments S a r.l.	.LUX	NIA	(Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Loxias Properties S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Loxias Properties S a r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Loxias Properties S a r.l.	.LUX	NIA	(Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Clerus Properties S a r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Clerus Properties S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Clerus Properties S a r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Clerus Properties S a r.l.	.LUX	NIA	(Dollar A), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Lycius Holdings S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Lycius Holdings S a r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Lycius Holdings S a r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							VA Capital Management Co-Investors II, L.P.	.C/M	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Management SGP Holdings Pte. Ltd.	.SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Asia Opportunistic Holdings II Pte. Ltd.	.SGP	NIA	(Lux), SCSp	Ownership	25.000	AGM; M. Rowan; L. Black	N0	
							AP Asia Opportunistic Holdings II Pte. Ltd.	.SGP	NIA	AMF (892 Intermediate), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	N0	
							AP Asia Opportunistic Holdings II Pte. Ltd.	.SGP	NIA	Apollo Hybrid Value Fund, L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	N0	
							AP Asia Opportunistic Holdings II Pte. Ltd.	.SGP	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	N0	
							Apollo European Direct Lending (Lux) GP, S a r.l.	.LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			86-362261				Apollo Gibraltar Advisors, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			86-3512776				College Parent, L.P.	.DE	NIA	College Parent Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP IX College Holdings, L.P.	.DE	NIA	AP IX College Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP IX College Holdings GP, LLC	.DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							College Parent Holdings GP, LLC	.DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Land Services, L.P.	.DE	NIA	AP Land Services GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Land Services GP, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ACREFI MF, LLC	.DE	NIA	ACREFI I TRS, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Oak Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Oak Advisors, L.P.	.CYM	NIA	Apollo Oak Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Oak Aggregator, L.P.	.CYM	NIA	Apollo Oak Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Oak Management, L.P.	.DE	NIA	Apollo Oak Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Oak Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo SPAC Management I GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo SPAC Advisors I, L.P.	.CYM	NIA	Apollo SPAC Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo SPAC Management I, L.P.	.DE	NIA	Apollo SPAC Management I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo SPAC Advisors I GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1596022				Apollo Credit Secondaries Fund I, L.P.	.CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Secondaries Fund I SPV, L.P.	.CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP Credit Secondaries I Intermediate (OC), LLC	.DE	NIA	Apollo Credit Secondaries Fund I (B), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-3284454				Apollo Credit Secondaries Fund I (A), L.P.	.DE	NIA	Apollo Credit Secondaries I GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1595394				AOP Credit Secondaries I Intermediate (FC), L.P.	.CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1596002				Apollo Credit Secondaries Fund I (B), L.P.	.CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Secondaries I GP, LLC	.CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Secondaries I Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Secondaries I Advisors, L.P.	.CYM	NIA	Apollo Credit Secondaries I Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Secondaries I Management, L.P.	.DE	NIA	Apollo Credit Secondaries I Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Secondaries I Advisors GP, LLC	.CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo PF Credit Strategies (FC) SPV, LP	.CYM	NIA	Apollo PF Credit Strategies Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-3021174				AP IX Pioneer (OP/TE/892) AIV L.P.	.DE	NIA	AP IX Pioneer VotCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo European Direct Lending SCSp	.LUX	NIA	Apollo European Direct Lending (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-3155788		1856681	NYSE: APO	Apollo Global Management, Inc.	.DE	UIP	Marco J. Rowan	Ownership	6.100	AGM; M. Rowan; L. Black	N0	1
			98-3155788		1856681	NYSE: APO	Apollo Global Management, Inc.	.DE	UIP	Leon D. Black	Ownership	8.900	AGM; M. Rowan; L. Black	N0	2
							AP Asia Opportunistic Holdings Pte. Ltd.	.SGP	NIA	AHMF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Cellar Holding Limited	.CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1581516				Donlen Fleet Leasing Ltd.	.CAN	NIA	Donlen LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1600118				Apollo Asia Real Estate AAC Fund II, L.P.	.CYM	NIA	Apollo Asia Real Estate AAC Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1600291				Apollo Asia Real Estate AAC Advisors II, L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1609353				AHMF II (Cayman Holdings), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Freedom Tocco LLC	.DE	NIA	Freedom Tocco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asia Peridot Limited	.CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AHMF II Holdings SGP Pte. Ltd.	.SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	17.230	AGM; M. Rowan; L. Black	N0	

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							Apollo Accord- Fund, L.P. Apollo Accord- Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord- Management GP, LLC	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord- Offshore Fund, L.P.	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord- Co-Investors (A), L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord- Management, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord- Aggregator C, L.P.	DE	NIA	Apollo Accord+ Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord- Advisors, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord- Advisors GP, LLC	CYM	NIA	Apollo Accord+ Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord- Aggregator A, L.P.	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord- Aggregator B, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Valparaiso Holdings I LLC	DE	NIA	AP Valparaiso Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Valparaiso Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Valparaiso Holdings II LLC	DE	NIA	AP Valparaiso Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord- Fund (Lux), SCSp	LUX	NIA	AP Valparaiso Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	CYM	NIA	Apollo Accord+ Fund (Lux) GP, S a r. l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-2292313				Apollo Asia Real Estate Shore Coinvest Fund, L.P.	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Shore Management, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Shore Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							A-A Euro Investment Jewel Cardiff PropCo S a r. l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S a r. l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							A-A Euro Investment Jewel MezzCo S a r. l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S a r. l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							A-A Euro Investment Jewel Norwich PropCo S a r. l.	LUX	NIA	A-A Euro Investment MasterCo S a r. l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							A-A Euro Investment Jewel Portsmouth PropCo B S a r. l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S a r. l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Lune Holdings S a r. l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S a r. l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord- Fund (Lux) GP, S a r. l.	LUX	NIA	Lune Parent (Lux) S a r. l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
								LUX	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Cellar II Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			87-2195920				AP EPF III Polygon Holdings (B), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-2195568				AP EPF III Polygon Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP EPF III Polygon Intermediate (FC) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1619193				AP EPF III Polygon Intermediate (DC) Holdings, LLC	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-2195376				Apollo SPAC Co-Investors I (A), L.P.	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-2113490				AA Sequoia Holdings, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Sequoia Advisors, L.P.	CYM	NIA	Apollo Sequoia Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Sequoia Management, L.P.	DE	NIA	Apollo Sequoia Management GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Sequoia Management GP LLC	DE	NIA	Apollo Sequoia Management GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP Lux IX (QPF AIV I), SCSp	LUX	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
								LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S a r. l.	Management	0.000	AGM; M. Rowan; L. Black	N0	

SCHEDULE Y

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							AOP Lux IX (AIV I FC), SCSp Linos I I S a r . l . Linos I I I S a r . l . Linos I V S a r . l .	.LUX .LUX .LUX .LUX	NIA NIA NIA NIA	Apollo Overseas Partners (Lux) IX GP, S a r . l . Linos I S a r . l . Linos I S a r . l . Linos I S a r . l .	Management Ownership Ownership Ownership	0.000 100.000 100.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0	
						AIOF II Art (FC), L.P. AIOF II Art (DC), LLC AIOF II Art (DC Holdings), L.P.	.CYM .DE .DE	NIA NIA NIA	NIA	Advisors II, L.P. AIOF II Art (DC Holdings), L.P. Apollo Infrastructure Opportunities Advisors II, L.P.	Management Ownership Management	0.000 100.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
						AIOF II Art Aggregator, L.P. AOP DE IX (AIV I FC), L.P. AP IX Newport Holdings, L.P.	.DE .CYM .DE	NIA NIA NIA	NIA	Advisors II, L.P. Apollo Advisors IX, L.P. Apollo Advisors IX, L.P.	Management Management Management	0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
						Apollo USREF III Newport (FC), L.P. Apollo USREF III Newport, LLC AP Liberty GP, L.P.	.CYM .DE .CYM	NIA NIA NIA	NIA	Apollo U.S. Real Estate Advisors III, L.P. Apollo U.S. Real Estate Fund III, L.P. AP Liberty GP, LLC	Management Ownership Management	0.000 100.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			87-1854177			ANRP III (FG) Holdings, L.P.	.DE	NIA	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-1854177			ANRP III (FG) Holdings, L.P. AP EPF III Clerius Holdings, LLC Cullinan Lux GP S a r . l .	.DE .CYM .LUX	NIA NIA NIA	NIA	Apollo ANRP Advisors III (P2), L.P. Apollo EPF Management III, LLC AP Cullinan Holdings, L.P.	Management Management Ownership	0.000 0.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			98-1619093			Cullinan Holdco SCSp AP IX Impact GP Fund SPV II, L.P. AP IX Impact GP Fund SPV III, L.P.	.LUX .CYM .CYM	NIA NIA NIA	NIA	Cullinan Lux GP S a r . l . Apollo Advisors IX, L.P. Apollo Advisors IX, L.P.	Management Management Management	0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			98-1616590			AP IX (Non-GP IF AIV I), L.P. AP IX Impact GP Fund SPV I, L.P.	.CYM .CYM	NIA NIA	NIA	Apollo Advisors IX, L.P. Apollo Advisors IX, L.P.	Management Management	0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	
			98-1616579			AP IX (Non-GP IF AIV I), L.P.	.CYM	NIA	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1616803			AP IX Impact 892 Fund SPV, L.P. AP IX Impact Del Fund SPV, L.P. AP Cobalt I, L.P.	.CYM .CYM .DE	NIA NIA NIA	NIA	Apollo Advisors IX, L.P. Apollo Advisors IX, L.P. AP Cobalt GP, LLC	Management Management Management	0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			98-3834879			A-AC RML-EB0 Manager, LLC A-AC EBO Depositor, LLC AHVF Clerius Holdings, L.P.	.DE .DE .CYM	NIA NIA NIA	NIA	Apollo Global Real Estate Management, L.P. A-AC RML-EB0 Manager, LLC AHVF Clerius Holdings GP, LLC	Ownership Management Management	100.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			98-1611936			AHVF Clerius Holdings GP, LLC ANRP III (AIV-IH), L.P.	.DE .CYM	NIA NIA	NIA	Apollo Hybrid Value Advisors, L.P. Apollo ANRP Advisors III, L.P.	Ownership Management	100.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	
			98-1612147			AP Cullinan Holdings GP, LLC AP Cullinan Holdings GP, LLC ANRP III (FC OF AIV-IH), L.P.	.CYM .CYM .CYM	NIA NIA NIA	NIA	Apollo Commodities Management, L.P., with respect to Series IV Apollo ANRP Management III, LLC Apollo ANRP Advisors III, L.P.	Management Management Management	0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			98-1611841			ANRP III (P2 AIV-IH), L.P.	.CYM	NIA	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1612090			AP Cullinan Holdings, L.P.	.CYM	NIA	NIA	AP Cullinan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1612065			ANRP II (FC Conduit AIV-IH I), L.P. Apollo USREF III AI RE, LLC Apollo USREF III AI Pref, LLC	.CYM .DE .DE	NIA NIA NIA	NIA	Apollo ANRP Advisors II, L.P. Apollo U.S. Real Estate Fund III, L.P. Apollo U.S. Real Estate Fund III, L.P.	Management Ownership Ownership	0.000 100.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
						AIOF II Ferrari Holdings, L.P.	.DE	NIA	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AI OF II Ferrari Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AI OF II Ferrari (DC), LLC	.DE	NIA	AI OF II Ferrari Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-160369				AHVF II (FC I), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-160353				AHVF II (Cayman Holdings), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-160340				AHVF II (892 Cayman AIV), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-160384				AHVF II (Cayman AIV II), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Impact Mission Fund (Euro AIV), L.P.	.CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Impact Mission Overseas Partners (892 AIV), L.P.	.CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Vlessex Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Vlessex GP LLC	.CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Vlessex Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Vlessex Advisors, L.P.	.CYM	NIA	Apollo Vlessex Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Vlessex TopCo Ltd.	.CYM	NIA	Vlessex Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Vlessex Management, L.P.	.DE	NIA	Apollo Vlessex Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Vlessex Holdings, L.P.	.CYM	NIA	Apollo Vlessex Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Vlessex MidCo Ltd.	.CYM	NIA	Vlessex TopCo Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP VIII Dakota Holdings Borrower, L.P.	.DE	NIA	AP VIII Dakota Holdings Borrower GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP VIII Dakota Holdings Borrower GP, LLC	.DE	NIA	AP VIII Dakota Holdings, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
							AP Dakota Co-Invest Borrower GP, LLC	.DE	NIA	AP Dakota Co-Invest Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Dakota Co-Invest Borrower, L.P.	.DE	NIA	Apollo Total Return Fund, a Compartment of RAIF	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-1069757				Apollo TR Lux AIV Holdings Corp.	.DE	NIA	Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	.LUX	NIA	Apollo Impact Mission Fund (Euro AIV), L.P.	Ownership	33.300	AGM; M. Rowan; L. Black	N0	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	.LUX	NIA	Apollo Impact Mission Overseas Partners (892 AIV), L.P.	Ownership	33.300	AGM; M. Rowan; L. Black	N0	
							Apollo International Holdings Ltd.	.LUX	NIA	Apollo Impact Mission Overseas Partners (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; L. Black	N0	
			98-1535337				AP IF Euro (Lux) S.a r.l. SICAV-RAIF	.BMU	NIA	APQ Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							A-A 9PM-15 (AREVII – AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AQP LoanCo Lux S.a r.l.	.LUX	NIA	AQP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP IX Connect Co-Invest (AIV FC), L.P.	.CYM	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Overseas Partners (Lux) X, SCSp	.LUX	NIA	Apollo Investment Management Europe (LUX) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo TR IG Corporate Bond Lux S.a r.l.	.LUX	NIA	Apollo TR IG Corporate Bond LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Petros Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Petros Advisors, L.P.	.CYM	NIA	Apollo Petros Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3572906				Athene Petros Investor, L.P.	.DE	NIA	Apollo Petros Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Petros Management, L.P.	.DE	NIA	Apollo Petros Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Petros Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Mustang Holdings, L.P.	.DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Mustang Co-Invest, L.P.	.DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Mustang Advisors, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Alamo ERII (Cayman), LLC	.CYM	NIA	Apollo Alamo ERII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3952248				ANP III (AIV S-L), L.P.	.DE	NIA	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3953535				ANP III Sapphire (DC), LLC	.DE	NIA	Apollo ANP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

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			87-3952857				ANPP III (Sapphire) Holdings, L.P.	.DE	N/A	Apollo ANPP Advisors III, L.P. Apollo ANPP Advisors III (P1 AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3952857				ANPP III (Sapphire) Holdings, L.P.	.DE	N/A	Lune Parent (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Lune GP S.a r.l.	.LUX	N/A	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Marley TopCo S.a r.l.	.LUX	N/A	Apollo Core Infrastructure Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-3770178				Apollo StarMoon CEFP Co-Invest, L.P.	.DE	N/A	Apollo Credit Secondarys Fund I SPV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ACSIF GP Solutions I (2021) SPV, LLC	.DE	N/A		Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							FXH IX-A, LLC	.CYM	N/A	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							FXH IX-E, LLC	.CYM	N/A	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							FXH IX-C, LLC	.CYM	N/A	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							FXH IX-D, LLC	.CYM	N/A	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							FXH IX-B, LLC	.CYM	N/A	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AM-EDL (Lux) SCSp	.LUX	N/A	A-M Direct Lending GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AHVF Credit Holdings VII, L.P.	.CYM	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			87-3334355				Apollo Total Return Fund – Investment Grade Aggregator C, L.P.	.DE	N/A	Apollo Total Return Fund – Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Total Return Fund – Investment Grade, L.P.	.DE	N/A	Apollo Total Return Fund – Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			87-3334552				Apollo Total Return Fund – Investment Grade Intermediate B DC), L.P.	.DE	N/A	Apollo Total Return Fund – Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			87-3602793				AA IMF 1 HOLDCO GP LLC	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			87-3780355				AA IMF 1 HOLDCO LP	.DE	N/A	AA IMF 1 HOLDCO GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Hybrid Value Overseas Partners (MS I) II, L.P.	.CYM	N/A		Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1637194				AP IX Connect Co-Invest Holdings , L.P.	.DE	N/A	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			87-3691819				Apollo Hybrid Value Fund (MS I) II, L.P.	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Aristot le Manager, LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Safety Holdings, L.P.	.DE	N/A	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AIM Safety Holdings, L.P.	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			87-3801697				AP Safety Co-Invest, L.P.	.DE	N/A	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Safety Advisors, LLC	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-3777568				AP Saturn Co-Invest, L.P.	.DE	N/A	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Otter Holdco, Inc.	.DE	N/A	AP-AA Otter Holdings, L.P.	Ownership	70.510	AGM; M. Rowan; L. Black	N0	.....
							Apollo EPF Co-Investors IV (D), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							NN Op Mezz Borrower IV, LLC	.DE	N/A	NN Opportunities Fund IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							NN Op IV Owner II, LLC	.DE	N/A	NN Op Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							NN Op IV Owner I, LLC	.DE	N/A	NN Op Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Total Return Fund – Investment Grade Lux Holdings S.a r.l.	.LUX	N/A	Apollo Total Return Fund – Investment Grade Aggregator A, SP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-3573289				NN Opportunities Fund IV, L.P.	.DE	N/A	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							(Dollar A), Hedge, LLC	.CYM	N/A	Apollo to EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo European Principal Finance Fund IV (Master Euro B1) Hedge, LLC	.CYM	N/A	Apollo to EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo European Principal Finance Fund IV (Master Dollar B) Hedge, LLC	.CYM	N/A	Apollo to EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo European Principal Finance Fund IV (Lux Master Euro B2) Hedge, LLC	.CYM	N/A	Apollo to EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Saturn Investor GP, LLC	.DE	N/A	AP Saturn Investor GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Saturn Investor I, LP	.DE	N/A	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

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							Cardinal Funding LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Mallard Funding LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIC SB Holdings LLC	.DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			87-3333183				Apollo Total Return Fund – Investment Grade (RN), L.P.	.DE	NIA	Apollo Total Return Fund – Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Fund – Investment Grade Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Fund – Investment Grade Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Fund – Investment Grade (RN – Offshore), L.P.	.CYM	NIA	Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Fund – Investment Grade Management, L.P.	.DE	NIA	Apollo Total Return Fund – Investment Grade Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Fund – Investment Grade Advisors, L.P.	.CYM	NIA	Apollo Total Return Fund – Investment Grade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Advisors GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP HV Holdings, L.P.	.DE	NIA	Apollo HV Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1631791				AP Revolver Fund II Holdings, L.P.	.CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Electra Holdings, L.P. – Series 1	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Electra Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Electra Aggregator, L.P. – Series 1	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Electra Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Electra Holdings (STE), LLC – Series 1	.DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Electra Holdings (STE), LLC	.DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Electra Holdings (STE), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Electra AIV (STE), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Electra Intermediate Holdings, L.P.	.DE	NIA	AIOF II Electra Co-Invest B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Electra Co-Invest B Holdings (DC I), LLC	.DE	NIA	AIOF II Electra Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Electra (DC), LLC	.DE	NIA	AIOF II Electra Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			87-3495667				AIOF II Electra Co-Invest B, L.P.	.DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3452283				AIOF II Electra Co-Invest A, L.P.	.DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Electra AIV (MF), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Casa Holdings S a r.l.	.LUX	NIA	AHWF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AHWF II Holdings SGP IV Pte. Ltd.	.SGP	NIA	AHWF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Vanir Holdings, L.P. – Series 3	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3276202				AIOF II Vanir Holdings, L.P. – Series 1	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Vanir Holdings, L.P. – Series 1	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Vanir Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Lune MidCo Lux SCA	.LUX	NIA	Lune Parent (Lux) S a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo HA IS Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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							Apollo HG Management, L.P.	DE	NIA	Apollo HA IG Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-255751				Apollo Realty Income Solutions, Inc.	MD	NIA	APIS Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							A-M Direct Lending GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Extreme Management, L.P.	DE	NIA	Apollo to Extreme Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Extreme Advisors GP, LLC	DE	NIA	Apollo to Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Extreme Advisors, L.P.	CYM	NIA	AP Extreme Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1633472				AP Extreme Holdings, L.P.	CYM	NIA	AP Extreme Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo to Extreme Management GP, LLC	DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1623773				Apollo Impact Mission HedgeCo, LLC	CYM	NIA	Apollo to Impact Mission Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1627749				AP Gullinan Co-Invest GP, LLC	CYM	NIA	Apollo to APB Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Gullinan Co-Invest GP, LLC	CYM	NIA	Apollo to Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Clerus VII S.a r.l.	LUX	NIA	Apollo to European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Clerus VII S.a r.l.	LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Clerus VII S.a r.l.	LUX	NIA	Apollo to European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Clerus IX S.a r.l.	LUX	NIA	Apollo to European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Clerus IX S.a r.l.	LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Clerus IX S.a r.l.	LUX	NIA	(Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Clerus X S.a r.l.	LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Clerus X S.a r.l.	LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Clerus X S.a r.l.	LUX	NIA	(Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Clerus II S.a r.l.	LUX	NIA	Apollo to European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Clerus II S.a r.l.	LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Clerus II S.a r.l.	LUX	NIA	(Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Clerus V S.a r.l.	LUX	NIA	Apollo to European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Clerus V S.a r.l.	LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Clerus I S.a r.l.	LUX	NIA	(Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Clerus I S.a r.l.	LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Clerus I S.a r.l.	LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Clerus I S.a r.l.	LUX	NIA	(Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Clerus VII S.a r.l.	LUX	NIA	Apollo to European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Clerus VII S.a r.l.	LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Clerus VII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Clerus VI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Clerus VI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Clerus VI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Clerus IV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Clerus IV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Clerus IV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Linos X S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Linos X S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Linos X S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Linos XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Linos XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Linos XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Linos XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Linos XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Linos XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Linos XI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Linos XI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Linos XI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Linos XIV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Linos XIV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Linos XIV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Linos XV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	
							Linos XV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	N0	
							Linos XV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	N0	
							Linos XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	N0	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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							Linos XVIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33,580	AGM; M. Rowan; L. Black	N0	
							Linos XVIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; L. Black	N0	
							Apollo Revolver Management II (ATH) GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo Revolver Advisors II (ATH), L.P.	.CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Revolver Management II (ATH) GP, LLC	.DE	NIA	Apollo Revolver Management II (ATH) GP, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Revolver Management II (ATH), L.P.	.CYM	NIA	Apollo Revolver Advisors II (ATH), L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AIOF II (Connect Warrant AIV), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							ANRP II HedgeCo, LLC	.CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Core Infrastructure Advisors, L.P.	.CYM	NIA	Apollo Core Infrastructure Advisors GP, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
			87-3537188				Apollo CIF CEFF Intermediate, LLC	.DE	NIA	Apollo CIF CEFF (DC), LLC	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	.DE	NIA	Apollo Core Infrastructure Advisors GP, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo CIF CEFF Holdings, LLC	.DE	NIA	Apollo CIF CEFF (DC), LLC	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			87-3086266				Apollo CIF CEFF (DC), LLC	.DE	NIA	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo Core Infrastructure Advisors GP, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							AA WH HoldCo GP, L.P.	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			87-2211404				AA WH HoldCo, L.P.	.DE	NIA	AA WH HoldCo GP, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AP Gemini, LLC	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			87-3022061				Apollo USREF III Freezer (DC) LLC	.DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	31,350	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III Freezer (DC) LLC	.DE	NIA	Apollo U.S. Real Estate Partners III (IE), L.P.	Ownership	68,450	AGM; M. Rowan; L. Black	N0	
							AA WH 1 GP, LLC	.DE	NIA	AA WH 1 GP LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AA WH 1 GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							MM AGP Mezz Borrower III, LLC	.DE	NIA	MM AGP Opportunities Fund III, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			98-1627734				AP Cullinan Co-Invest, L.P.	.CYM	NIA	AP Cullinan Co-Invest GP, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
			87-4367611				AP-AA Otter Holdings, L.P.	.DE	NIA	Apollo Otter Advisors, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AP Calliopa (GP), LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							AP Calliopa GP, L.P.	.CYM	NIA	AP Calliopa (GP), LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Calliopa Fund, L.P.	.CYM	NIA	AP Calliopa GP, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Calliopa Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Otter Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo Otter Management, L.P.	.DE	NIA	Apollo Otter Management GP, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord Advisors GP V, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord Management V, L.P.	.DE	NIA	Apollo Accord Management V GP, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord Management V GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord Advisors V, L.P.	.CYM	NIA	Apollo to Accord Advisors GP V, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord Fund V Intermediate A (FC), Ltd.	.CYM	NIA	Apollo to Accord Advisors V, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			98-1643247				Apollo Accord Fund V Intermediate B (DC), L.P.	.DE	NIA	Apollo Accord Advisors V, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord Offshore Fund V, L.P.	.CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			98-1643376				Apollo Accord Fund V, L.P.	.DE	NIA	Apollo to Accord Advisors V, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord V Aggregator A, L.P.	.CYM	NIA	Apollo to Accord Advisors V, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Apollo Alster Management, LLC Ponodoro Holdeo Limited	.DE .GBR	NIA NIA	Apollo Capital Management, L.P. Apollo II European Holdings Limited	Ownership Ownership	100.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	
							AIOF II European Holdings Limited	.GBR	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	32.000	AGM; M. Rowan; L. Black	N0	
							AIOF II European Holdings Limited	.GBR	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	36.000	AGM; M. Rowan; L. Black	N0	
							AIOF II European Holdings Limited	.GBR	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	24.000	AGM; M. Rowan; L. Black	N0	
							AIOF II European Holdings Limited	.GBR	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	8.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Ponodoro Co-Invest GP, LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Ponodoro Co-Invest, L.P.	.DE	NIA	AIOF II Ponodoro Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo 100 West Putnam Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo 100 West Putnam Advisors GP, LLC	.CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-1039274				Apollo 100 West Putnam Investor, L.P.	.DE	NIA	Apollo 100 West Putnam Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1659216				100 West Putnam Member LLC	.DE	NIA	Apollo 100 West Putnam Investor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo 100 West Putnam Advisors, L.P.	.CYM	NIA	Apollo 100 West Putnam Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							100 West Putnam Acquisition LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-1076415				Apollo Aligned Alternatives (B), L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-1075801				Apollo Aligned Alternatives (A), L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Grouse Funding LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP IX Clydesdale Holdings, L.P.	.DE	NIA	AP IX Clydesdale Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP IX Clydesdale Holdings GP, LLC	.DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo TAMF Co-Invest, L.P.	.DE	NIA	Apollo TAMF Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo TAMF Co-Invest GP, L.P.	.DE	NIA	Apollo TAMF Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							A-A Funding Holdeo GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Capital Management Funding, LLC	.CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP IX Pegasus Co-Invest, L.P.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP IX Pegasus Holdings GP, LLC	.DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP IX Pegasus Holdings, L.P.	.DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-1136632				Apollo Defined Return Fund, L.P.	.DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-1102673				Apollo Defined Return Aggregator C, L.P.	.DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1655763				AP IX Defined Return Aggregator B, L.P.	.CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1654957				Apollo Defined Return Aggregator A, L.P.	.CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Defined Return Advisors, L.P.	.CYM	NIA	Apollo Defined Return Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Defined Return Advisors GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1651315				(Offshore), L.P.	.CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Capital Markets Management, L.P.	.DE	NIA	ACMP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ACMP Capital Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							VICUNA FIVE SISA	.GRC	NIA	KTISOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							VICUNA FOUR SISA	.GRC	NIA	KTISOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							VICUNA THREE SISIA	.GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONIME	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							VICUNA TWO SISIA	.GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONIME	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0754918				Apollo ARIS Holdings LLC	.DE	NIA	AP0 Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP IX Tiger Co-Invest II, L.P.	.DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							NNN Opq IV Owner IV, LLC	.DE	NIA	NNN Opq Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							NNN Opq IV Owner III, LLC	.DE	NIA	NNN Opq Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives Management, L.P.	.DE	NIA	Apollo Aligned Alternatives Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives L.P.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives Advisors, L.P.	.CYM	NIA	AAA Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives (FC), L.P.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives (O), L.P.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AAA Advisors GP, LLC	.CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III Cardinal (DC) LLC	.DE	NIA	Apollo USREF III Cardinal Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III Cardinal (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-0655387				AP Spartan Energy Holdings III (PPH), LLC	.DE	NIA	Apollo ANPP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-4721449				AP IX Carbon (OP/TE/BS2 DC) II, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-4721118				AP IX Carbon Holdings II, L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Poseidon GP (Lux) SRL	.LUX	NIA	AP IX Euro Intermediate (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0751587				ACMP Holdings, LLC	.DE	NIA	Apollo Capital Markets Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Credit Solutions III Pte. Ltd.	.SGP	NIA	AP Credit Solutions VII Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Credit Solutions IV Pte. Ltd.	.SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Credit Solutions VII Pte. Ltd.	.SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							JCP Investments 2021-A1 Holdings Ltd.	.CYM	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							A-A Offshore (AIFIX), L.P.	.CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							A-A SPN-19 (AIFIX-AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1649231				A-A Onshore (AIFIX), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1649231				AP Aquila Holdings, Ltd.	.GBR	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	6.240	AGM; M. Rowan; L. Black	N0	
			98-1649231				AP Aquila Holdings, Ltd.	.GBR	NIA	Apollo Overseas Partners (DE) IX, L.P.	Ownership	9.020	AGM; M. Rowan; L. Black	N0	
							AP Aquila Holdings, Ltd.	.GBR	NIA	Apollo Overseas Partners IX, L.P.	Ownership	16.550	AGM; M. Rowan; L. Black	N0	
			98-1649231				AP Aquila Holdings, Ltd.	.GBR	NIA	Apollo Overseas Partners (BS2 AIV) IX, L.P.	Ownership	25.280	AGM; M. Rowan; L. Black	N0	
			98-1649231				AP Aquila Holdings, Ltd.	.GBR	NIA	AP IX (Euro AIV), L.P.	Ownership	42.920	AGM; M. Rowan; L. Black	N0	
							AP Castle Holdings SCSp	.LUX	NIA	AP Castle Holdings GP S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Miller Homes Group (Fincoo) PLC	.GBR	NIA	Castle UK Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Excelstior Advisors, L.P.	.DE	NIA	Apollo Excelstior Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Excelsior Management GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Excelsior Ultimate GP, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			87-4646548				Apollo Excelsior Management, L.P.	.DE	N/A	Apollo Excelsior Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1646486				Apollo Excelsior, L.P.	.DE	N/A	Apollo Excelsior Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1646834				Apollo Overseas Partners X, L.P.	.CYM	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1646753				Apollo Overseas Partners (I) X, L.P.	.CYM	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-4776255				Apollo Co-Investors X (C), L.P.	.CYM	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-479723				ANPP II (Bel Conduit TE), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ANPP II (Belvedere Conduit TE DC), LLC	.DE	N/A	ANPP II (Bel Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AM-EDL (Lux) Investment S.a r.l.	.LUX	N/A	AM-EDL (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo M-EDL Management, L.P.	.DE	N/A	ASCP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-4402510				AP IX Carbon Holdings, L.P.	.DE	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-4402849				AIF IX Carbon AIV, L.P.	.DE	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-4402633				AP IX Carbon (GP/TE/892 DC), L.P.	.DE	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-4402741				AP IX Carbon (GP/TE/892 AIV), L.P.	.DE	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Shakti Holding Limited	.CYM	N/A	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGRE DCP Palm Springs Member LLC	.DE	N/A	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0826119				Apollo CIF CEFF (DC) 20, LLC	.DE	N/A	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0825954				Apollo CIF CEFF (DC) 17, LLC	.DE	N/A	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0756162				Apollo CIF CEFF (DC) 18, LLC	.DE	N/A	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0781721				Apollo CIF CEFF (DC) 19, LLC	.DE	N/A	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0757912				Apollo CIF CEFF (DC) 12, LLC	.DE	N/A	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0781602				Apollo CIF CEFF (DC) 16, LLC	.DE	N/A	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0825803				Apollo CIF CEFF (DC) 11, LLC	.DE	N/A	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0781508				Apollo CIF CEFF (DC) 13, LLC	.DE	N/A	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0758064				Apollo CIF CEFF (DC) 15, LLC	.DE	N/A	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0780555				Apollo CIF CEFF (DC) 14, LLC	.DE	N/A	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0781275				Apollo CIF CEFF (DC) 10, LLC	.DE	N/A	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0733723				Apollo CIF CEFF (DC) 6, LLC	.DE	N/A	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0781107				Apollo CIF CEFF (DC) 8, LLC	.DE	N/A	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0825596				Apollo CIF CEFF (DC) 9, LLC	.DE	N/A	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0757673				Apollo CIF CEFF (DC) 7, LLC	.DE	N/A	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			81-1490429				Griffin Capital Securities, LLC	.DE	N/A	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0708724				Apollo CIF CEFF (DC) 4, LLC	.DE	N/A	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			88-070828				Apollo CIF CEFF (DC) 5, LLC	DE	NIA	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			88-0679431				Apollo CIF CEFF (DC) 3, LLC	DE	NIA	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			88-073955				Apollo CIF CEFF (DC) 2, LLC	DE	NIA	Apollo StarMoon CEFF Co-Invest (Overseas), L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			87-4072681				Apollo StarMoon CEFF Aggregator, LLC	DE	NIA	Apollo StarMoon CEFF Co-Invest, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			86-2505945				ANPP II (AIV LFS), L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							MORIS ANONYMI KTIMATIKI ETAFRIA	GRG	NIA	AEFF III 41 S a r l	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Al Ter i Mar ley Cayman Ltd	CYM	NIA	Al Teri Investments II, SCSp	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			88-0564759				AP Polygon Holdings II, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
			88-0564270				AP Polygon Holdings, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
			87-3819139				Al OF II Thor Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			96-1647129				Al OF II Connect (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							A-A SPN-18 (AIME-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							A-A SPN-18 (AIME – JKSEIV), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Al OF II Vanir Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			87-451799				Apollo Overseas Partners (DE 892) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			87-4491132				Apollo Overseas Partners (DE) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Management X, L.P.	DE	NIA	AIF X Management, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
			87-4549946				Apollo Investment Fund X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			87-4504196				Apollo Investment Fund (DE-1) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Co-Investors X (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
			87-4490799				Apollo Co-Investors X (B), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			87-4615229				Apollo Co-Investors X (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Capital Management X, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo Advisors X, L.P.	DE	NIA	Apollo Capital Management X, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
			87-4486104				AIF X Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			87-4387581				AP Impact AIF, SCSp	LUX	NIA	AP Impact AIF (Lux) GP, S a r l	Management	0,000	AGM; M. Rowan; L. Black	N0	
			96-1627015				Apollo ACS Holdings, L.P.	DE	NIA	ACS GP, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo Capital Markets Partnership, L.P.	DE	NIA	ACS GP, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							ACS GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							VICOMA ONE SISA	GRG	NIA	KTLSIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo Real Estate Fund Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo Capital Credit Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo Real Estate Fund Adviser Holdings, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo TR IG Corporate Bond Lux S a r l	DE	NIA	Apollo Global Management, Inc.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							AP0 Shiva Holdings GP, LLC	DE	NIA	AP0 Corp.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							AP0 Shiva Holdings, L.P.	CYM	NIA	AP0 Shiva Holdings GP, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							ANPP III DEE IV (Intermediate), LLC	DE	NIA	ANPP III DEE IV (DC), LLC	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							ANPP III DEE IV (DC), LLC	DE	NIA	Apollo ANPP Management III, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	

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...	...	...	88-284900	...	...	...	ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	88-284900	...	...	...	ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	88-284984	...	...	...	ANRP III (AIV DEE IV-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	Apollo Natural Resources Partners (P-USTX) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	88-302331	...	...	...	ANRP III Suma Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	88-302355	...	...	...	ANRP III Suma Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	88-302355	...	...	...	ANRP III Suma Holdings, L.P.	DE	NIA	Apollo Natural Resources Partners (P-USTE) III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	ANRP III Suma (P-USTE DC), LLC	DE	NIA	Apollo ANRP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	ANRP III Suma (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	88-3021572	...	...	...	ANRP III (AIV Suma-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	Apollo Natural Resources Partners (P-USTE) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	88-302398	...	...	...	AGRE 30 Dan LLC	DE	NIA	Apollo USREF III 30 Dan Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	Apollo Administrative Agency LLC	DE	NIA	Apollo Global Funding, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	88-2953639	...	...	...	AP Neptune Holdings Ltd.	CYM	NIA	AHWF II (Cayman Holdings) II, L.P.	Ownership	42.860	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AP Neptune Holdings Ltd.	CYM	NIA	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.180	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AP Neptune Holdings Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	38.290	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (AIV-H), L.P.	Ownership	2.770	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (P2 AIV-H), L.P.	Ownership	7.760	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AP Neptune Holdings Ltd.	CYM	NIA	Apollo AI Igned Alternatives, L.P.	Ownership	7.140	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AP Neptune Co-Invest Holdings, L.P.	CYM	NIA	AP Neptune Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AP Neptune Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	ANRP II (Overseas Intermediate Holdings), L.P.	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	ANRP II (TWR IV Intermediate DC Z), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	ANRP II (TWR IV Intermediate DC A), LLC	DE	NIA	AP Suma Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AP Suma Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AIOF II Suma Holdings, L.P.	DE	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AIOF II Suma (DC), LLC	DE	NIA	AIOF II Suma Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AIOF II Suma Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AIOF II Suma AIV (STE), L.P.	DE	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AIOF II Suma AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	ANRP II (TWR II Conduit TE DC), LLC	DE	NIA	ANRP II (TWR II Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	88-2830177	...	...	...	ANRP II (TWR II Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AIOF II Woolly Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AIOF II Woolly Co-Invest, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AIOF II Woolly AIV, L.P.	DE	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AIOF II Woolly (FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AIOF II Woolly (FC Lux), L.P.	CYM	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	...
...	...	...	...	...	...	...	AIOF II Woolly (FC 882), L.P.	CYM	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; L. Black	NO	...

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							ACMP Cayman Holdings, LLC	.CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Lycius III S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	N0	
							Lycius III S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	N0	
							Lycius III S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	N0	
							Lycius III S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	N0	
							Lycius II S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	N0	
							Lycius II S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	N0	
							Lycius II S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	N0	
							Lycius II S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; L. Black	N0	
							Lycius I S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	N0	
							Lycius I S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	N0	
							Lycius I S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	N0	
							Lycius I S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	N0	
							Lycius 6BP S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	N0	
							Lycius 6BP S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	N0	
							Lycius 6BP S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	N0	
							Lycius 6BP S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; L. Black	N0	
							Loxias XX S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	N0	
							Loxias XX S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	N0	
							Loxias XX S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	N0	
							Loxias XX S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; L. Black	N0	
							Loxias XVIIII S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	N0	
							Loxias XVIIII S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	N0	
							Loxias XVIIII S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	N0	
							Loxias XVIIII S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	N0	
							Loxias XIX S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	N0	
							Loxias XIX S a r .l.	.LUX	NIA	Apolo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Loxias XIX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	N0	
							Loxias XIX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	N0	
							Platinum GBP S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; L. Black	N0	
							Platinum GBP S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	N0	
							Platinum GBP S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	N0	
							Platinum GBP S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	N0	
			88-2646077				Apollo MTR Coinvest Feeder (TE 882), L.P.	.DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-2622184				Apollo MTR Coinvest Feeder (Onshore), L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Champ Co-Investors, L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ARIS QMS, LLC	.DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord+ Fund Lux Holdings S a r . l .	.LUX	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord V Lux Holdings S a r . l .	.LUX	NIA	Apollo Accord V Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Freedom Parent Holdings LP	.DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ADS Alpine gny LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Defined Return Fund Lux Holdings S a r . l .	.LUX	NIA	Apollo Defined Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-2371767				AAA Holdings (DC-2), Inc.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-2371575				AAA Holdings (DC-1), Inc.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1672064				Apollo Gretel Investor, L.P.	.CYM	NIA	Apollo Gretel Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1672793				Apollo Gretel Advisors, L.P.	.CYM	NIA	Apollo Gretel Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Gretel Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Gretel Management GP, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-2500044				Apollo Gretel Management, L.P.	.DE	NIA	Apollo Gretel Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Defined Return Offshore Fund, L.P.	.CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Defined Return Fund Intermediate B (DC), L.P.	.DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Defined Return Fund Intermediate A (FC), Ltd.	.CYM	NIA	Apollo Defined Return Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives (FC-2), L.P.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives (C-2), L.P.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives (A-3), L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives (A-2), L.P.	.DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-2037779				AP Polygon Holdings (B), L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III Riverwalk Hotel (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III 30 Dan (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo USREF III 30 Dan (DC) LLC	.DE	NIA	Apollo USREF III 30 Dan Aggregator, L.P. Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III MTR (FC), L.P.	.CYM	NIA	Apollo USREF III MTR Aggregator, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III MTR (DC) LLC	.DE	NIA	Apollo European Principal Finance Fund IV	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Clerius XIIII S.a.r.l.	.LUX	NIA	(Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	N0	
							Clerius XIIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV	Ownership	48.340	AGM; M. Rowan; L. Black	N0	
							Clerius XIIII S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	N0	
							Clerius XIIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV	Ownership	15.770	AGM; M. Rowan; L. Black	N0	
							Clerius GBP S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	N0	
							Clerius GBP S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV	Ownership	48.340	AGM; M. Rowan; L. Black	N0	
							Clerius GBP S.a.r.l.	.LUX	NIA	(Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	N0	
							Clerius GBP S.a.r.l.	.LUX	NIA	(Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	N0	
							Clerius GBP S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV	Ownership	32.350	AGM; M. Rowan; L. Black	N0	
							AP Berlin Holdings (Lux) S.a.r.l.	.LUX	NIA	(Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	N0	
							AP Berlin Holdings (Lux) S.a.r.l.	.LUX	NIA	(Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	N0	
							AP Berlin Holdings (Lux) S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV	Ownership	15.770	AGM; M. Rowan; L. Black	N0	
							Clerius XVIIII S.a.r.l.	.LUX	NIA	(Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	N0	
							Clerius XVIIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV	Ownership	48.340	AGM; M. Rowan; L. Black	N0	
							Clerius XVIIII S.a.r.l.	.LUX	NIA	(Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	N0	
							Clerius XVIIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV	Ownership	15.770	AGM; M. Rowan; L. Black	N0	
							Clerius XVII S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	N0	
							Clerius XVII S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	N0	
							Clerius XVII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV	Ownership	3.540	AGM; M. Rowan; L. Black	N0	
							Clerius XVII S.a.r.l.	.LUX	NIA	(Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; L. Black	N0	
							Clerius XVII S.a.r.l.	.LUX	NIA	(Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	N0	
							Clerius XVII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV	Ownership	48.340	AGM; M. Rowan; L. Black	N0	
							Clerius XVII S.a.r.l.	.LUX	NIA	(Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	N0	
							Clerius XVII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV	Ownership	15.770	AGM; M. Rowan; L. Black	N0	
							Clerius XVI S.a.r.l.	.LUX	NIA	(Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; L. Black	N0	
							Clerius XVI S.a.r.l.	.LUX	NIA	(Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	N0	
							Clerius XVI S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV	Ownership	3.540	AGM; M. Rowan; L. Black	N0	
							Clerius XVI S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Clerus XV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32,350	AGM; M. Rowan; L. Black	N0	
							Clerus XV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48,340	AGM; M. Rowan; L. Black	N0	
							Clerus XV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3,540	AGM; M. Rowan; L. Black	N0	
							Clerus XV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15,770	AGM; M. Rowan; L. Black	N0	
							Clerus XIX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32,350	AGM; M. Rowan; L. Black	N0	
							Clerus XIX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48,340	AGM; M. Rowan; L. Black	N0	
							Clerus XIX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3,540	AGM; M. Rowan; L. Black	N0	
							Clerus XIX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15,770	AGM; M. Rowan; L. Black	N0	
							Clerus XIV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32,350	AGM; M. Rowan; L. Black	N0	
							Clerus XIV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48,340	AGM; M. Rowan; L. Black	N0	
							Clerus XIV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3,540	AGM; M. Rowan; L. Black	N0	
							Clerus XIV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15,770	AGM; M. Rowan; L. Black	N0	
							Clerus USD S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32,350	AGM; M. Rowan; L. Black	N0	
							Clerus USD S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48,340	AGM; M. Rowan; L. Black	N0	
							Clerus USD S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3,540	AGM; M. Rowan; L. Black	N0	
							Clerus USD S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15,770	AGM; M. Rowan; L. Black	N0	
							ADS Wll spv	.CYM	NIA	Apollo Debt Solutions BDC	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							ADS Albatross spv LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo Digital Origin Aggregator A HedgeCo, LLC	.CYM	NIA	Apollo Digital Origin Aggregator A, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo Navigator Aviation Fund I HedgeCo, LLC	.CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							ANRP III Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
88-2179521			88-2179521				ANRP III Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
88-2154043			88-2154043				AP IX Carbon Co-Invest, L.P.	.DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AP IX Carbon Co-Invest GP, LLC	.DE	NIA	Apollo Advisors IX, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	.DE	NIA	Apollo Fund Administration IX, LLC	Ownership	0,000	AGM; M. Rowan; L. Black	N0	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	.DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AP IX Carbon Co-Invest (AIV I DC), L.P.	.DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							ML Funding LLC	.DE	NIA	Apollo Multitrie Credit Fund, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							LL Funding LLC	.DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							CSTR Loan Funding LLC	.DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							CL Funding LLC	.DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord V (ST) LLC	.DE	NIA	Apollo Accord Management V, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III Venus (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							Apollo International Finance GP, LLC	.DE	NIA	AP0 Corp.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo International Finance II LLC	.DE	NIA	Apollo International Finance, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Master (ST) LLC	.DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Master (ST) LLC	.DE	NIA	Apollo Credit Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Clean Transition Equity Partners II, L.P.	.DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Clean Transition Equity Partners II Capital Management, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Clean Transition Equity Partners II Advisors, L.P.	.DE	NIA	Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Clean Transition Equity Partners II (TE 892), L.P.	.DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Cadma Management, L.P.	.DE	NIA	Apollo Cadma Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Cadma Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Cadma Holdings, L.P.	.DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Cadma Management GP, LLC	.DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Impact Mission Fund (Overseas), L.P.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Secondaries Aggregator III, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Secondaries Aggregator II, L.P.	.DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Secondaries Aggregator I, L.P.	.DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Alina Intermediate Holdings SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP Funding Sapphire, LLC	.DE	NIA	ACP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Infrastructure Opportunities Fund III, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Infrastructure Opportunities Fund III (TE 892), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Infrastructure Opportunities Fund III (Overseas), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III Freezer II (DC) LLC	.DE	NIA	Apollo USREF III Freezer Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Woolly Co-Invest Parallel Fund, L.P.	.DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP EPF IV One Co-Invest, L.P.	.CYM	NIA	AP EPF IV One Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP EPF IV One Co-Invest GP, LLC	.CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
		98-1684030					Apollo S3 Management, L.P.	.DE	NIA	Stiders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
		98-1689021					Apollo S3 Holdings, L.P.	.CYM	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo S3 Equity Advisors Holdings, L.P.	.CYM	NIA	Stiders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	.LUX	NIA	Stiders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP X 892 FC), L.P.	.CYM	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Infrastructure Opportunities Advisors III, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Infrastructure Opportunities Advisors III GP, LLC	.CYM	NIA	Apollo Infrastructure Opportunities Advisors III GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Eos Aviation 6383, LLC	.DE	NIA	APH Holdings (OC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	.DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Investment Fund X Hedge, LLC	.LUX	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
		98-1684757						.CYM	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			88-3313804				AP EPF III Polygon Intermediate Holdings, L.P.	.DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP HK Holdings X GP, Limited	.HKG	NIA	Apollo Overseas Partners (Lux AIV) X, SCSp	Ownership	20.000	AGM; M. Rowan; L. Black	N0	
							AP HK Holdings X GP, Limited	.HKG	NIA	Apollo Overseas Partners (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	N0	
							AP HK Holdings X GP, Limited	.HKG	NIA	Apollo Overseas Partners (892 AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	N0	
							AP HK Holdings X GP, Limited	.HKG	NIA	Apollo Overseas Partners (Delaware AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	N0	
							AP HK Holdings X GP, Limited	.HKG	NIA	Apollo Investment Fund (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	N0	
							AP HK Holdings X GP, Limited	.HKG	NIA	Apollo Infrastructure Opportunities	Ownership	20.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Helm Intermediate Holdings, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Beta 12, L.P.	.DE	NIA	AP Renew GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Renew Holdings, L.P.	.DE	NIA	AP Renew GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP WMS, L.P.	.DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Orchard Park, L.P.	.DE	NIA	Orchard Park Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AA Lending Investor, L.P.	.DE	NIA	AA Lending Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-3783680				AP IX Teton Holdings, L.P.	.DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP IX Teton Holdings GP, LLC	.DE	NIA	AP IX Teton Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-3783348				AP IX Teton AIV, L.P.	.DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Helm Equity Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Helm Debt Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Helm Debt (FC), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II (Helm TE) AIV, L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-3395369				Apollo ADIP Capital Management II, LLC	.CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo ADIP Advisors II, L.P.	.CYM	NIA	Apollo ADIP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo/Athene Dedicated Investment Program II, L.P.	.CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1688059				AOP Lux X (AIV II FC), SCSp	.LUX	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP Lux X (AIV II FC), SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP Lux X (AIV II), SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Overseas Partners (Lux AIV) X, SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ARIS Mortgage Lending, LLC	.DE	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Overseas Partners (Delaware AIV) X, L.P.	.CYM	NIA	ARIS Operating Partnership L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1690195				Apollo Investment Fund (AIV) X, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1690152				Apollo Overseas Partners (AIV) X, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1690355				Apollo Overseas Partners (892 AIV) X, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1690799				AP X (International FC), L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1690415				Apollo Advisors X (EH-GP), LLC	.CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Advisors X (EH), L.P.	.CYM	NIA	Apollo Advisors X (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Management Advisors Switzer land Sarl	.CHE	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-3726629				Apollo USREF III MTR Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1685308				Apollo QL Co-Invest, L.P.	.CYM	NIA	Apollo QL Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Cl Co-Invest GP, LLC	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							WFC IP SPV, LLC	.DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1686018				AOP X (Alma Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Manzana Topco S.a r.l.	.LUX	NIA	AP X Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AOP X (Snowbird Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP X (Espresso Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP (Lux) X (Snowbird Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP (Lux) X (Espresso Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP (DE) X (Snowbird Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP (DE) X (Espresso Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP (DE 892) X (Snowbird Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Domus S.r.l.	.ITA	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Domus (Lux) SCSp	.LUX	NIA	Domus (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hybrid Value Clerius Holdings, L.P.	.CYM	NIA	Loxias XA S.a r.l.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
							WFC Lender LLC	.DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ADS Lender LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ADOF Lender LLC	.DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Finance Aggregator LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Chevalier Debt Holdings S.a r.l.	.LUX	NIA	Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Alma SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-3455046				Chevalier Holdings, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Eos Aviation 6345, LLC	.DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Eos Aviation 5999, LLC	.DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ADS Zorro SPV LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series D	.DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series C	.DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series B	.DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-3417442				Apollo Darwin Advisors, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-3417851				AP Darwin Holdings, L.P.	.DE	NIA	Apollo Darwin Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Darwin Holdings II, L.P.	.DE	NIA	Apollo Darwin Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Darwin Holdings II GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-3172243				AP Maia Holdings I LLC	.DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-3172071				AP Maia Holdings I LLC	.DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AA RPH, L.P.	.CYM	NIA	AA RPH GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AA RPH GP, LLC	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Capriel Investment S.A.	.LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1675805				AOP X Debt Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Peak PQH X-E, LLC	.DE	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Peak PQH X-D, LLC	.DE	NIA	Apollo Overseas Partners (DE 892) X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Peak POD X-C, LLC	.DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Peak POD X-B, LLC	.DE	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			92-3977402				Peak Peak POD X-A, LLC	.DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-3380958				AP0 Investment Manager Aggregator Vehicle, L.P.	.DE	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-3347124				AP0 GP Aggregator Vehicle, L.P.	.DE	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							A-A Diversified Opportunities Fund (Y), L.P.	.DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Mortgage Aggregator Series Trust Administrator, L.P. – Series A	.DE	NIA	Apollo to Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							MFIC Holdings, LP	.CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							MFIC GP, LLC	.CYM	NIA	Midcap FinCo Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Hensel Manager, LLC	.DE	NIA	Apollo to Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Njord Plus Co-Invest Feeder (IE QPFF AIV), L.P.	.DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Njord Plus Co-Invest Feeder (Overseas AIV), L.P.	.DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
								.DE	NIA	AIOF II Njord Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Njord Plus Coinvest (DC I), LLC	.DE	NIA	QPF AIV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Njord Plus Co-Invest (AIV), L.P.	.DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Njord Coinvest (FC), L.P.	.CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Njord Plus (DC I), LLC	.DE	NIA	AIOF II Njord Plus Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Nine Elms 2 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	N0	
							Nine Elms 2 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.520	AGM; M. Rowan; L. Black	N0	
							Nine Elms 2 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.760	AGM; M. Rowan; L. Black	N0	
							Nine Elms 2 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	N0	
							Apollo MTR Coinvest Aggregator, L.P.	.DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-2597031				ALI NL – Italy Cre Debt Sub-Fund	.ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ALI – Italy Cre Debt Sub-Fund	.ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Njord Plus Intermediate Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Njord Plus Holdings, Series L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Njord Plus Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Njord Plus (FC), L.P.	.CYM	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIC-TRF S a r . l .	.LUX	NIA	Apollo TR Impact and Sustainable Credit Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Nurnberg, Karolinenstraße Beteiligung A S a r . l .	.LUX	NIA	Clerius V S a r . l .	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							KfF Kaiser-Joseph Straße 165 Beteiligung S a r . l .	.LUX	NIA	Clerius V S a r . l .	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							VLS Management LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			98-1705353				VLS Holdings Advisors, L.P.	.C/M	N/A	VLS Holdings Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			92-1320647				VLS Holdings Advisors GP LLC	.C/M	N/A	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1705690				AA Visionbridge Holdings, L.P.	.C/M	N/A	VLS Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP EPF IV (EGY) Holdings II, L.P.	.C/M	N/A	VLS Holdings Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			92-1355056				AP EPF IV Intermediate Holdings (EGY DC), LLC	.C/M	N/A	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AHMF II (DC) II, L.P.	.C/M	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AHMF II Shortline Holdings L.P.	.C/M	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ADS Antheia SPV LLC	.C/M	N/A	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Total Return Fund IG IDF Advisors, LP	.C/M	N/A	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Total Return Fund IDF Advisors, LP	.C/M	N/A	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Real Estate Income IDF Advisors, LP	.C/M	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Credit Strategies IDF Advisors, LP	.C/M	N/A	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	.C/M	N/A	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo IDF Advisors GP LLC	.C/M	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Credit Strategies IDF Advisors, LP	.C/M	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Credit Strategies IDF Advisors, LP	.C/M	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Aligned Alternatives IDF Advisors, LP	.C/M	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Aligned Alternatives IDF Advisors, LP	.C/M	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-4340602				AP Rand Holdings, LLC	.C/M	N/A	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			88-4340602				AP Rand Holdings, LLC	.C/M	N/A	AP X (Rand Stock AIV), LLC	Ownership	87.800	AGM; M. Rowan; L. Black	N0	.....
							AP Inception Debt Co-Invest II, L.P.	.C/M	N/A	AHMF II (Rand Stock AIV), LLC	Ownership	12.200	AGM; M. Rowan; L. Black	N0	.....
							Peak Chevalier Debt Holdings S.a r.l.	.C/M	N/A	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP WHS Funding, L.P.	.C/M	N/A	Peak Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP WHS (FC), L.P.	.C/M	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP WHS Feeder, L.P.	.C/M	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			92-1106388				AP WHS Sub (DC), LLC	.C/M	N/A	AP WRS, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AHMF II Rand Larrant Co-Invest, L.P.	.C/M	N/A	AHMF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Infrastructure Opportunities Fund III (Lux), SCSp	.C/M	N/A	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1702136				AP EPF IV (EGY) Intermediate Holdings, L.P.	.C/M	N/A	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1701859				AP EPF IV (EGY) Holdings, L.P.	.C/M	N/A	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			92-1309729				Apterra Infrastructure Holdings, L.P.	.DE	N/A	Apterra Infrastructure GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apterra Infrastructure GP, LLC	.C/M	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Total Return Fund IG IDF, LP	.C/M	N/A	Apollo Total Return Fund IG IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			88-4255563				Apollo Total Return Fund IDF, LP	.C/M	N/A	Apollo Total Return Fund IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			92-0928925				Apollo Real Estate Income IDF, LP	.C/M	N/A	Apollo Real Estate Income IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			88-4255733				Apollo Opportunistic Multi-Asset Credit LP	.C/M	N/A	Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			92-0929424				Apollo Credit Solutions IDF, LP	.C/M	N/A	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			88-4256805				Apollo Credit Strategies IDF, LP	.C/M	N/A	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			92-0929292				Apollo Aligned Alternatives IDF, LP	.C/M	N/A	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			88-4271555				Apollo Aligned Alternatives (Lux) GP, S.a r.l.	.C/M	N/A	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							AAA Sub Fund 1-ZS, L.P.	.C/M	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AAA Sub Fund 1-ZF, L.P.	.C/M	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AAA Sub Fund 1-YJ, L.P.	.C/M	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AAA Sub Fund 1-YF, L.P.	.C/M	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives (FC-S), L.P.	.C/M	N/A		Management	0.000	AGM; M. Rowan; L. Black	N0	
							ARIS Real Assets, LLC	.C/M	N/A	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1698988				AIF VII1 (Ludlow Aspen TE FC I), L.P.	.C/M	N/A	Apollo Advisors VII1, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-169771				AIF VII1 (Ludlow Aspen TE FC I), L.P.	.C/M	N/A	Apollo Advisors VII1, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Clean Transition Equity Partners Management, L.P.	.C/M	N/A	Apollo Clean Transition Equity Partners Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Clean Transition Equity Partners Management GP, LLC	.C/M	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ALTRA GP S a r.l.	.C/M	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hemingway Real Estate (Lux), GP S a r.l.	.C/M	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Clean Transition Capital Management, L.P.	.C/M	N/A	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-143187				Apollo Clean Transition Capital Management GP, LLC	.C/M	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Clean Transition Capital Fund, L.P.	.C/M	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ATC Aggregator (C), L.P.	.C/M	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ATC Aggregator (B), L.P.	.C/M	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ATC Aggregator (A), L.P.	.C/M	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ACTC Advisors GP, LLC	.C/M	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Cadma Capital Partners LLC	.C/M	N/A	AP Cadma Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Infrastructure Opportunities Management, L.P.	.C/M	N/A	Apollo Infrastructure Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Infrastructure Opportunities Management GP, LLC	.C/M	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AOP Funding Sapphire Lux S a r.l.	.C/M	N/A	AOP LoanCo Lux S a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AOP Funding Jade Lux S a r.l.	.C/M	N/A	AOP LoanCo Lux S a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Accord+ TRS (BS), Ltd.	.C/M	N/A	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Accord+ Notes (BS), Ltd.	.C/M	N/A	Accord+ TRS (BS), Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.C/M	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.C/M	N/A	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.C/M	N/A	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.C/M	N/A	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	N0	
							EPF IV Notes (BS), Ltd.	.C/M	N/A	EPF IV TRS (BS), Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

SCHEDULE Y

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							Hyperion Aviation Holdings (US), LLC	.C/M	N/A	Hyperion Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Hyperion Aviation Intermediate Holdings (US), LLC	.C/M	N/A	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							A-A Euro Investment Fund (Lux) GP, S a r. l.	.C/M	N/A	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ACREFI FS, LLC	.C/M	N/A	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AHVF II (Rand Warrant AIV), L.P.	.C/M	N/A	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP X Rand GP, LLC	.C/M	N/A	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	N0	.....
							AP X Rand GP, LLC	.C/M	N/A	Apollo Overseas Partners X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	N0	.....
							AP X Rand GP, LLC	.C/M	N/A	Apollo Investment Fund X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	N0	.....
							AP X Rand GP, LLC	.C/M	N/A	Apollo Overseas Partners (Lux) X, SCSp	Ownership	20.000	AGM; M. Rowan; L. Black	N0	.....
							AP X Rand GP, LLC	.C/M	N/A	Apollo Overseas Partners (Delaware 892) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	N0	.....
							AP X (Rand Warrant AIV), L.P.	.C/M	N/A	AP X Rand GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AHVF II Rand GP, LLC	.C/M	N/A	Apollo Hybrid Value Fund II, L.P.	Ownership	51.560	AGM; M. Rowan; L. Black	N0	.....
							AHVF II Rand GP, LLC	.C/M	N/A	(Lux) II, SCSp	Ownership	1.950	AGM; M. Rowan; L. Black	N0	.....
							AHVF II Rand GP, LLC	.C/M	N/A	Apollo Hybrid Value Overseas Partners II, L.P.	Ownership	23.530	AGM; M. Rowan; L. Black	N0	.....
							AHVF II Rand GP, LLC	.C/M	N/A	Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	Ownership	22.870	AGM; M. Rowan; L. Black	N0	.....
							ACREFI BKLN, LLC	.C/M	N/A	ACREFI FS, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ACREFI BKLN Nminee, LLC	.C/M	N/A	ACREFI BKLN, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AIOF II Njord Plus Holdings, Series L.P. - Series 1	.C/M	N/A	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
88-4258648							AP HK Holdings X, LPF	.C/M	N/A	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
98-1697028							AGRE Debt I - 350M, LLC	.C/M	N/A	AP HK Holdings X GP, Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							MFIC Intermediate Holdings, LP	.C/M	N/A	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							A-A SPN-21 (SSESH), L.P.	.DE	N/A	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AOP Funding Jade, LLC	.DE	N/A	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
92-0431693							AP Shelf 5, L.P.	.DE	N/A	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
92-0431565							AP Shelf 4, L.P.	.DE	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
92-0431419							AP Shelf 3, L.P.	.DE	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
92-0431270							AP Shelf 2, L.P.	.DE	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
92-0431012							Apollo GLDC Clover, L.P.	.DE	N/A	AP GLDC Clover GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Cadma Advisors GP, LLC	.DE	N/A	Apollo Pr incial Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
92-0763330							AP Cadma Holdings, L.P.	.DE	N/A	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ANPP III Arsenal Holdings, L.P.	.DE	N/A	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
92-3287659							Poseidon Co-Invest SCSp	.LUX	N/A	Apollo ANPP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AIM Everest Debt (FC), L.P.	.C/M	N/A	Poseidon GP (Lux) SRL	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Impact Mission Fund (Everest TE AIV), L.P.	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Impact Mission Fund (Everest Onshore AIV), L.P.	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AIM Everest Equity Aggregator, L.P.	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AIM Everest Equity (OC), LLC	.DE	N/A	AIM Everest Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Windsor Co-Invest GP, LLC	.DE	N/A	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AP Windsor Co-Invest, L.P. Apollo Origination Partnership (Lux) II, SCSp	DE	NIA	Apollo Windsor Co-Invest GP, LLC Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-313386				Apollo Aligned Alternatives Aggregator, L.P.	LUX	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delos Investments V, SCSp	DE	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Gamma Intermediate S.a r.l.	LUX	NIA	Gamma Tapco S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Windsor Holdings GP, LLC	LUX	NIA	Apollo Management X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIQF II Nord Co-Invest (Debt AIV), L.P.	DE	NIA	AIQF II Everest Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIQF II Everest Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATR Asia Credit VOC	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Sunrise Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Sunrise LLC	DE	NIA	Apollo Sunrise Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A EGP Academia Holdco S.a r.l.	LUX	NIA	A-A EGP Academia Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior PE Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior PE Advisors, L.P.	DE	NIA	Apollo Excelsior PE Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Everest Holdings GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MICAD Account (Cayman), LP	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1713530				A-A EGP Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1980506				AP ID Holdings, L.P.	DE	NIA	AP ID Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1980604				AP ID Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Investments 2, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2342657					DE	NIA	LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (FMS Intermediate DC RWI), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1598907					DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-20 (AIFY), L.P.	DE	NIA	Apollo Clean Transition Capital Overseas II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATC Intermediate (DC-I), LLC	DE	NIA	Apollo Clean Transition Capital Overseas II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Capital Overseas II, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1430899				Apollo Defined Return Co-Investors (A), L.P.	DE	NIA		Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) (JPN SUB) GK	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2982169					JPN	NIA	PK ALIFT LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK HANGAR 1 LP	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Auxo Holdings Advisors, L.P.	DE	NIA	Auxo Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Auxo Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Artemis Holdings, LLC	DE	NIA	AP Auxo Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Auxo Holdings, L.P.	DE	NIA	Auxo Holdings Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Emerald Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Emerald Co-Invest Holdings, L.P.	CYM	NIA	AP Emerald Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Emerald Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1716707				AHVF II (Cayman Holdings) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EGY Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Advisors, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							AAA EGY Management GP, LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2949291				AX I Depositor, LLC	DE	NIA	WIN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX DO San Antonio LeaseCo, LLC	DE	NIA	WIN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo RE Exchange, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH – IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH – AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH – DESEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH – IABIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH – IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH – IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH – IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH – VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH – IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1812229				Apollo Infrastructure Opportunities III Feeder (OE-1), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (A), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1693917				Apollo HSF I Co-Invest, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Funding 2, L.P.	DE	NIA	Atlas Securitized BKR 2, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Funding 1, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized FundingCo GP LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized BKR 2, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized BKR 1, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 4-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 4-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 3-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 3-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 2-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 2-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AAA Sub Fund 1-V, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas SP Partners, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Management Holdings, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Holdings, L.P.	DE	NIA	Atlas Securitized Products Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Advisors GP, LLC	DE	NIA	AS GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Athra (ESV) Holdings, L.P.	CM	NIA	Apollo PK Air Management (GLO) LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Althra (ESV) Holdings, L.P.	DE	NIA	Apollo PK Air Management (GLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT 1 GP LLC	DE	NIA	Apollo PK Air Management (GLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT GP LLC	DE	NIA	PK ALIFT GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT UK LIMITED	GB	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap Holdings (Cayman) IV, L.P.	CM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1130629				ACMP WPS, LLC	DE	NIA	PK ALIFT IWH 1 GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT IWH 1 LP	DE	NIA	AP HANSEL Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP HANSEL SPV, LLC	CM	NIA	A-A Funding Holdco GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco, L.P.	CM	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4321279				PK ALIFT LP	DE	NIA	Apollo Hercules Partners, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			81-3959462				Apollo Hercules Holdings, Inc.	DE	NIA	Apollo Hercules Advisors, L.P.	Management	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules AIV, L.P.	CM	NIA	Apollo Credit Management (GLO), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALM 2020, LTD.	CM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Orchard Park Advisors, L.P.	DE	NIA	MidCap Financial Investment Corporation	Management	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC Bethesda QLO 1 LLC	DE	NIA	PK ALIFT GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT FASTNET ACQUISITION SUB (DEL) LP	DE	NIA	AKSP Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AKSP Management, LP	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AKSP Management GP, LLC	DE	NIA	AP Tank Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1887488				AP Tank Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Tank Holdings GP, LLC	DE	NIA	AAA Equipment Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Equipment, L.P.	DE	NIA	AAA Equipment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Equipment Advisors, L.P.	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Equipment Advisors GP, LLC	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Whole Loan Sub-Aggregator V, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Residual Interests Sub-Aggregator VIII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF International Structured Securities Sub-Aggregator VII, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions HedgeCo, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Intermediate I (FC), L.P.	CM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Intermediate I (FC), L.P.	CM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							AP Equity Solutions Intermediate I (00), LLC	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Equity Solutions Holdings V, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Equity Solutions Holdings IV, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Equity Solutions Holdings III, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Equity Solutions Holdings II, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1799355				AP Equity Solutions Holdings I, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-2016013				AI OF II Galway Holdings, L.P.	.DE	NIA	Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1877261				AI OF II Galway Co-Invest, L.P.	.DE	NIA	AI OF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AI OF II Galway Co-Invest GP, LLC	.DE	NIA	Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AI OF II Galway (FC), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo ADIP Co-Investors II (A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord Fund VI (Lux), SCSp	.LUX	NIA	Apollo Accord (Lux) GP, S a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Broad Middle Markets Lending Fund, L.P.	.CYM	NIA	Apollo Broad Middle Markets Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1735336				Apollo Broad Middle Markets Lending Advisors, L.P.	.CYM	NIA	Apollo Broad Middle Markets Lending Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Broad Middle Markets Lending Advisors GP LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-1912705				Apollo Accord Co-Investors VI (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord Advisors VI, L.P.	.CYM	NIA	Apollo Accord Advisors GP VI, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord Advisors GP VI, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1644220				AP DSB Co-Invest (Debt), L.P.	.DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Origination Partnership II (Unlevered AI V), L.P.	.CYM	NIA	Apollo Origination Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1734681				Apollo Accord Fund VI Intermediate B Lender, L.P.	.DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1971501					.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1706663				ABF Treasury Sub-Aggregator IV, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1706448				ABF Treasury Sub-Aggregator III, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ABF Structured Securities Sub-Aggregator II, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1706349				ABF Structured Securities Sub-Aggregator I, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1705848				Covis Manco II SCSp	.DE	NIA	Covis GP S a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							UL Intermediate II Limited	.LUX	NIA	UL Intermediate I Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	
							UL Intermediate I Limited	.GBR	NIA	UL TopCo Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							UL Bidco Limited	.GBR	NIA	UL Intermediate II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-1595205				AP Arsenal Co-Invest, L.P.	.DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							A-A SPN-22 (AI OF III-AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AP Impact UL Holdings SCSp Apollo Origination Partnership Management GP, LLC	.LUX	N/A	Apollo Impact Mission Overseas Partners (Lux) GP, S a r . l .	Management	0.000	AGM; M. Rowan; L. Black	N0	
								.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-160236				AIOF III IOOV, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1602301				AIOF III IOOV (TE 892), L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1602034				AIOF III IOOV (Overseas), L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ADS Gemantown SPV LLC	.DE	N/A	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							WFC Onada SPV LLC	.DE	N/A	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Peak POH X-A, LLC	.DE	N/A	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			92-3963385				Apollo Accord+ Fund Intermediate B Lender, L.P.	.DE	N/A	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Infrastructure Opportunities III Co-Investors (B), L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1735977				Apollo Infrastructure Opportunities Fund II (Lux AIV II), L.P.	.CYM	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1735975				Apollo Infrastructure Opportunities Fund II (Lux AIV I), L.P.	.CYM	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Njord (FC5), L.P.	.CYM	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Njord (FC4), L.P.	.CYM	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Njord (FC3), L.P.	.CYM	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Njord (FC2), L.P.	.CYM	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Njord (FC1), L.P.	.CYM	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1734689				AIOF II (892) AIV II, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1734751				AIOF II (892) AIV I, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1625114				Apollo Aligned Alternatives Co-Investors (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Delphi Management, L.P.	.DE	N/A	Apollo Delphi Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Delphi Management GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-1634712				Apollo Delphi Fund, L.P.	.DE	N/A	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Delphi Co-Investors (D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Delphi Advisors, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord VI Aggregator C, L.P.	.DE	N/A	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord VI Aggregator B, L.P.	.CYM	N/A	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord VI Aggregator A, L.P.	.CYM	N/A	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1912886				Apollo Accord Offshore Fund VI, L.P.	.CYM	N/A	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord Fund VI, L.P.	.DE	N/A	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord Fund VI Intermediate B (DC), L.P.	.DE	N/A	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Manager, LLC	.DE	N/A	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							ACTC Participation, LLC	.DE	N/A	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Atlas Securitized Products Investments 4, L.P.	.DE	N/A	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1510214				AP X Arsenal Holdings, L.P.	.DE	N/A	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP X Arsenal Holdings GP, LLC	.DE	N/A	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1730015				Apollo Asset-Backed Finance Intermediate A (FC), LLC	.CYM	N/A	Apollo Asset-Backed Finance Overseas Fund, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asset-Backed Finance Aggregator B, L.P.	.CYM	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1729256				Apollo Asset-Backed Finance Aggregator A, L.P.	.CYM	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1729251				Apollo Asset-Backed Finance Advisors, L.P.	.CYM	N/A	Apollo ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1730005				Apollo ABF Advisors GP, LLC	.CYM	N/A	APH Holdings (DC) L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp	.LUX	N/A	Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Infrastructure Company LLC – Series II	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			92-3444643				Apollo Infrastructure Company LLC – Series I	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Infrastructure Company LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asia Real Estate Mast Coinvest Fund II, L.P.	.DE	N/A	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			92-3226823				Apollo Origination Advisors II GP, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-1658840				AP X Bright Holdings, L.P.	.DE	N/A	AP X Bright Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			92-3633774				AP X Bright Holdings GP, LLC	.DE	N/A	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Renew GP, LLC	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Clean Transition Capital Overseas I, L.P.	.DE	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1757230				ACMP Account (M), L.P.	.CYM	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Infra Equity Holdings, LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Persus Aviation, LP	.DE	N/A	AAA Aviation Investor GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Persus Asset Holdings US, LLC	.DE	N/A	Persus Aviation, LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asset-Backed Finance Overseas Fund, L.P.	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			92-3800643				Apollo Asset-Backed Finance Management, L.P.	.DE	N/A	Apollo Asset-Backed Finance Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asset-Backed Finance Management GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			92-3796283				Apollo Asset-Backed Finance Intermediate B (DC), LLC	.DE	N/A	Apollo Asset-Backed Finance Overseas Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asset-Backed Finance Fund, L.P.	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			92-3800483				MMUV SPV II LLC	.CYM	N/A	MMUV LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							MMUV SPV II LP	.CYM	N/A	MMUV SPV II LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							MMUV SPV LLC	.CYM	N/A	MMUV LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							MMUV SPV LP	.CYM	N/A	MMUV SPV LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Belistar Credit LLC	.KOR	N/A	APQ Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ACS II GP, LLC	.DE	N/A	ACS GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Renew GP, LLC	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			92-3301206				Apollo Cardinal Coinvest Fund, L.P.	.DE	N/A	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

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SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							AP Tulip Holdings, L.P. Apollo Hybrid Value II Credit Holdings II, L.P.	DE	NIA	AP Tulip Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
								DE	NIA	Apollo Hybrid Value II Credit Holdings II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Tulip Holdings GP, LLC	DE	NIA		Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACMP Holdings II (Cayman) LLC	.CVM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas SP Opportunity Fund I, L.P.	DE	NIA	Atlas SP Mortgage GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas SP Mortgage GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cardinal Coinvest (DC) LLC	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3252012				Apollo Cardinal Coinvest Aggregator, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cardinal Advisors, L.P.	.CVM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1726046				Apollo Cardinal Coinvest Fund (TE), L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3232649				Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Investment Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund (TE 882), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3287659				ANPP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3287659				ANPP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANPP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1725911				Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3287659				ANPP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord (Lux) GP, S a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Capital Advisors, L.P.	.CVM	NIA	ACTC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S a r.l.	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Realty Income Solutions GP S a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOP III European Debt Holdings Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1745596				AP Hydria Co-Invest, L.P.	DE	NIA	AP Hydria Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Hydria Co-Invest GP, LLC	DE	NIA	Apollo ANPP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Defined Return Intermediate B Lender, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3413282				Apollo Jade Partnership, L.P.	.CVM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1746564				Apollo Jade Holdings, L.P.	.CVM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1746581				Apollo Jade Advisors, L.P.	.CVM	NIA	Apollo Jade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jade Advisors GP, LLC	.CVM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jade (FC), LLC	.CVM	NIA	Apollo Jade Partnership, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1746584				ADS Lemon SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
								DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3417328				AP Prime Holdings, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-24 (AOP II-AAA), L.P.	DE	NIA		Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Fund Cayman Holdings, L.P.	.CVM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Fund Cayman Aggregator, L.P.	.CVM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Origination Holdings, LLC Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-3231492				AOP II Lux Investment Holdings (LL), S.a r.l.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP II Lux Investment Holdings (LL), S.a r.l.	.LUX	NIA	AOP II (LL) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord VI Lux Holdings S.a r.l.	.LUX	NIA	ACP II (L) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Origination Europe (Lux B) GP, S.a r.l.	.LUX	NIA	Apollo Accord VI Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (B), L.P.	.LUX	NIA	Apollo Origination Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (B), L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives (E-2), SCSp	.LUX	NIA	Apollo Aligned Alternatives (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ADS Beistar SPV LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP EPF III RN Holdings I, LLC	.DE	NIA	Apollo EPF Management III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP EPF III RN Holdings I, LLC	.DE	NIA	AP/AA Pencil Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP EPF III RN Holdings II, LLC	.DE	NIA	AP EPF III RN Holdings I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP GIS Co-Invest Holdings, L.P.	.CYM	NIA	AP GIS Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ANPP III (H AIV FC), L.P.	.DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-2943731				ANPP III Hydria (Intermediate), L.P.	.CYM	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP EPF III Polygon Intermediate (DC) Holdings II, LLC	.DE	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
								.DE	NIA	AP EPF III Polygon Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ATC Aggregator (C) Borrower, L.P.	.DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ATC Aggregator (B) Borrower, L.P.	.DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ATC Aggregator (A) Borrower, L.P.	.DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Benji Co-Invest, L.P.	.DE	NIA	Apollo Benji Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP IX Benji Holdings, L.P.	.DE	NIA	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Benji Co-Invest GP, LLC	.DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2645293				AI OF II European Debt Holdings AIV, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AI OF II European Debt Holdings AIV, L.P.	.CYM	NIA	AI OF II (892) AIV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1743979				AGRE Debt I – Ranch, LLC	.DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGRE Debt I – AIP, LLC	.DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Merlin Funding LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ADS Newark SPV LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo International Management Holdings, LLC	.DE	NIA	Apollo International Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2592267				Apollo Accord Co-Investors VI (B), L.P.	.DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord Co-Investors VI (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-2612217				ANPP III Hydria Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-2612217				ANPP III Hydria Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-2412273				Apollo Co-Investment Fund 2023, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							PK ALIFT ACQUIRE 2 LP	.DE	NIA	PK ALIFT ACQUIRE 2 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							PK ALIFT ACQUIRE 2 GP LLC	.DE	NIA	Apollo PK Air Management (GLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP AIM Aggie Holdings, L.P.	.DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							AP Aggie Advisors, LLC A-A Euro Investment Chamber Birmingham PropCo S a r l	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							A-A Euro Investment MasterCo S a r l	.LUX	NIA	A-A Euro Investment MasterCo S a r l	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1745765				AI OF II European Debt Holdings Limited	.GBR	NIA	AI OF II European Debt Holdings Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP CA VIII, LLC	.DE	NIA	ACP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP CA VII, LLC	.DE	NIA	ACP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP CA VI, LLC	.DE	NIA	ACP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ARIS Mortgage Originations, LLC	.DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1752162				Rally Hldco Limited	.GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1752183				Rally Bidco B.V.	.MD	NIA	Rally Hldco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp	.LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives (E-1)	.LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Private Markets SICAV	.LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo U.S. Private Credit Fund	.LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP DLF Investor, L.P.	.DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Origination Advisors II, L.P.	.CVM	NIA	Apollo Origination Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			92-3676658				Mi dcap Ventures I LLC	.DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Delos Italy 4 S r l	.ITA	NIA	Apollo Delos Investments IV, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1740836				AP Saxon Co-Invest, L.P.	.CVM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-2110277				Apollo Belstar Aggregator, L.P.	.DE	NIA	Apollo Belstar Aggregator GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Belstar Aggregator GP LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2321989				Apollo USREF III Ren TSQ (DC) LLC	.DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2087037				Gorseway Park PE, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Hermes Holdings III LLC	.DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2152980				AP Hermes Holdings I LLC	.DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							A-A SPN-23 (SSESH-AAA), L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-2119504				Apollo X MHS Co-Invest, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1743460				AP X Euro (Lux) S a r l, SICAV-RAIF	.LUX	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord+ II Fund Lux Holdings, S a r l	.LUX	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Kappa 13, LLC	.DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Kappa 12, LLC	.DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Kappa 5, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Kappa 4, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-1886393				La Costa Capital Partners, LLC	.DE	NIA	AA Net Lease, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AAA NN Holdings Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AA Net Lease, L.P.	.DE	NIA	AAA NN Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AAA NN Holdings Advisors, L.P.	.DE	NIA	AAA NN Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asset-Backed Fund Co-Investors (A), L.P.	.DE	NIA	AP Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-4973033				AP Double Eagle Energy III POB Co-Invest GP, LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ANP II Double Eagle Energy Holdings III POB, L.P.	.DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-4947453				AP Double Eagle Energy Holdings III POB, L.P.	.DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-4946741				AP Double Eagle Energy Holdings III POB, L.P.	.DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			93-4716096				AIOF III Novus Co-Invest, L.P.	DE	NIA	AIOF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1761347				AP EPF IV Berlin Holdings, LLC	.CYM	NIA	Apollo to EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4423652				Apollo GLDC Overseas Fund, L.P.	DE	NIA	Apollo to GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4420967				Apollo to GLDC Fund, L.P.	DE	NIA	Apollo to GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4423987				Apollo to GLDC Aggregator A, L.P.	DE	NIA	Apollo to GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo to GLDC Advisors, L.P.	.CYM	NIA	Apollo to GLDC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Leaf, LLC	DE	NIA	Middle Market Apollo Institutional Private Lending	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit (Master) SCSp	DE	NIA	Apollo to European Private Credit Fund GP S.a	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Lethe SPV, L.P.	LUX	NIA	r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP CA XI, LLC	DE	NIA	AP Lethe SPV GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Apollonia SPV LLC	DE	NIA	AP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP GLDC Clover GP, LLC	DE	NIA	AP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1761439				AHVF II Accelerate Co-Invest, L.P.	.CYM	NIA	Apollo GLDC Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Accelerate Co-Invest GP, LLC	.CYM	NIA	AHVF II Accelerate Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3668579				AP Fides Holdings II LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3668422				AP Fides Holdings I LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Berlin Holdings (Germany) GmbH	DEU	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord- II Fund (Lux), SCSp	LUX	NIA	AP Berlin Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Intermediate II (FC), L.P.	LUX	NIA	Apollo to Accord+ Fund (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1761379					.CYM	NIA	Apollo to S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Holdings (FC) II, L.P.	DE	NIA	Apollo to S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1759871				AP Starlight (LUX) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC Intermediate Holdings (FC) (B), Ltd.	.CYM	NIA	Apollo Infrastructure Company LLC – Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1759132				AIC Intermediate Holdings (DC) (B), LLC	DE	NIA	Apollo Infrastructure Company LLC – Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC Holdings 2-Y(B), L.P.	DE	NIA	Apollo Infrastructure Company LLC – Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	AIC Intermediate Holdings (DC) (B), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	Apollo Infrastructure Company LLC – Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4248459				AIC Holdings 1-Z(V), L.P.	DE	NIA	Apollo Infrastructure Company LLC – Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4248459				AIC Holdings 1-Z(V), L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIC 9-Z Subsidiary, LLC	DE	NIA	AIC Holdings 3-Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC 2-Z Subsidiary, LLC	DE	NIA	AIC Holdings 2-Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC 2-Y(B) Subsidiary, LLC	DE	NIA	AIC Holdings 2-Y(B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC 2-Y Subsidiary, LLC	DE	NIA	AIC Holdings 2-Y, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo to GLDC Advisors GP, LLC	.CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Smile Co-Invest Holdings, L.P.	.CYM	NIA	AHVF II Smile Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Smile Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jade SPV, L.P.	.CYM	NIA	Apollo Jade SPV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jade SPV GP LLC	.CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4469454				Apollo S3 Credit Solutions Offshore Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Credit Solutions Management II, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4467158				Apollo S3 Credit Solutions Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			93-3830747				AP Rock Holdings SCSp AAA Co-A Aggregator, L.P.	.LUX .DE	NIA NIA	Apollo Overseas Partners (Lux) X GP, S.a r. l. Apollo Co-Investors Manager, LLC	Management Management	0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	
							AIC Intermediate Holdings (FC), Ltd.	.CYM	NIA	Apollo Infrastructure Company LLC – Series II	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIC Intermediate Holdings (DC), LLC	.DE	NIA	Apollo Infrastructure Company LLC – Series II	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
		93-2737689					AIC Holdings 3-Z, L.P.	.DE	NIA	Apollo Infrastructure Company LLC – Series I	Management	0.000	AGM; M. Rowan; L. Black	N0	
		93-2737689					AIC Holdings 3-Z, L.P.	.DE	NIA	AIC Intermediate Holdings (FC) (B), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
		93-2737400					AIC Holdings 2-Z, L.P.	.DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
		93-2737400					AIC Holdings 2-Z, L.P.	.DE	NIA	Apollo Infrastructure Company LLC – Series I	Management	0.000	AGM; M. Rowan; L. Black	N0	
		93-2737073					AIC Holdings 2-Y, L.P.	.DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
		93-2737073					AIC Holdings 2-Y, L.P.	.DE	NIA	Apollo Infrastructure Company LLC – Series I	Management	0.000	AGM; M. Rowan; L. Black	N0	
		93-2738041					AIC Holdings 1-Z, L.P.	.DE	NIA	Apollo Infrastructure Company LLC – Series I	Management	0.000	AGM; M. Rowan; L. Black	N0	
		93-2738041					AIC Holdings 1-Z, L.P.	.DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
		93-2737739					AIC Holdings 1-Y, L.P.	.DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
		93-2737739					AIC Holdings 1-Y, L.P.	.DE	NIA	Apollo Infrastructure Company LLC – Series I	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AA X Holdings, LLC Apollo Asset Backed Credit Company LLC – Series II	.CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asset Backed Credit Company LLC – Series I	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asset Backed Credit Company LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP EPF IV Holdings D II, L.P.	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP EPF IV Holdings D I, L.P.	.DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP EPF IV Holdings C II, L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP EPF IV (Galway) Holdings, L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Royalties FF H-B (Holdings), LLC	.DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo European Private Credit Fund GP S.a r. l.	.LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
		98-1749912					Apollo Aligned Alternatives (E-1) Sub Fund	.LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo International Finance, L.P.	.DE	NIA	Apollo International Finance GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP X Euro Intermediate (Lux) S.a r. l.	.LUX	NIA	AP X Euro (Lux) S.a r. l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Credit Solutions Intermediate II (DC), LLC	.DE	NIA	Apollo S3 Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Credit Solutions Holdings (DC) II, L.P.	.DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives ST Fund (USD), L.P.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives ST Fund (JPY), L.P.	.CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Real Estate Debt Advisors (Lux) GP, S.a r. l.	.LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIOF II Credit Holdings (FC), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Fund (MS I), L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

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SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AP EPF IV (Galway) Equity Holdings, L.P. AP EPF IV (Galway FC) Intermediate Holdings, L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV (Galway FC) Intermediate Holdings II, L.P. Ponokaira (Lux) GP, S.a.r.l. Apollo Co-Invest Advisors, L.P.	.CYM .LUX .CYM	NIA NIA NIA	Apollo EPF Advisors IV, L.P. Apollo Co-Invest Advisors, L.P. Apollo EPF IV Capital Management, LLC Apollo S3 Credit Solutions Advisors II, L.P.	Management Ownership Management	0.000 100.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	NO NO NO	
		99-1783645					Apollo S3 Credit Solutions II HedgeCo, L.P. AIOF II Galway Co-Invest II, L.P. AIOF II Galway Co-Invest (FC II), L.P. AIOF II Galway Co-Invest (FC I), L.P.	.CYM .CYM .CYM .CYM	NIA NIA NIA NIA	AIOF II Galway Co-Invest GP, LLC AIOF II Galway Co-Invest GP, LLC AIOF II Galway Co-Invest GP, LLC Apollo Infrastructure Opportunities Fund II (Lux) SCSp	Management Management Management Management	0.000 0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	NO NO NO NO	
							AIOF II Galway Holdings II, Ltd.	.CYM	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Holdings II, Ltd.	.CYM	NIA	Apollo Infrastructure Opportunities Fund II (IE 882), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Holdings II, Ltd.	.CYM	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Aoidé SPV GP, LLC AP CA XVII, LLC AP CA XVI, LLC AP CA XIV, LLC AP CA XIII, LLC AP Issuer LP	.CYM .CYM .DE .DE .DE .CYM	NIA NIA NIA NIA NIA NIA	Apollo Principal Holdings B, L.P. ACP LoanCo, L.P. AP LoanCo, L.P. AP LoanCo, L.P. AP LoanCo, L.P. AP Issuer GP Ltd	Management Ownership Ownership Ownership Ownership Management	0.000 100.000 100.000 100.000 100.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	NO NO NO NO NO NO	
							Apollo ADIP Co-Investors II (D), L.P. AGF WHCO 1-A1-1 LP Blue Investments 1-A1-2 LP AGF WHCO 1-A1-2 LP	.CYM .DE .DE .DE	NIA NIA NIA NIA	Apollo Co-Investors Manager, LLC WHCO ADVISORS GP, LLC WHCO ADVISORS GP, LLC WHCO ADVISORS GP, LLC	Management Management Management Management	0.000 0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	NO NO NO NO	
		99-2043456					AP Moon Holdings LLC AP Lethe SPV GP, LLC MFIC Boreas SPV LLC ADS Boreas SPV LLC ADS Aoidé SPV LLC	.DE .DE .DE .DE .DE	NIA NIA NIA NIA NIA	AP HGA Manager LLC Apollo Principal Holdings B, L.P. MidCap Financial Investment Corporation Apollo Debt Solutions BDC Apollo Debt Solutions BDC	Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	NO NO NO NO NO	
		99-1776020					Apollo ADIP Co-Investors II (B), L.P. ATC Holdings (Lux-L) S.a.r.l. MFIC Amplify SPV LLC ADS North SPV LLC ADS Apollonia SPV LLC ADCF Apollonia SPV LLC	.CYM .LUX .DE .DE .DE .DE	NIA NIA NIA NIA NIA NIA	Apollo ADIP Advisors II, L.P. Star Japan Holdings Co., Ltd. ACT Juniper A, L.P. MidCap Financial Investment Corporation Apollo Debt Solutions BDC Apollo Debt Solutions BDC Apollo Diversified Credit Fund	Management Ownership Ownership Ownership Ownership Ownership	0.000 100.000 100.000 100.000 100.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	NO NO NO NO NO NO	
		99-1566556 99-1235596					Apollo Atlas WSP RS, L.P. Apollo Credit Strategies AAPP (DC-11), LLC ACT Juniper B GP, LLC ACT Juniper A GP, LLC	.DE .DE .DE .DE	NIA NIA NIA NIA	Atlas Securitized Products Advisors GP, LLC Apollo Credit Strategies Master Fund Ltd. ATC Aggregator (B), L.P. ATC Aggregator (A), L.P.	Management Ownership Ownership Ownership	0.000 100.000 100.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	NO NO NO NO	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			98-1776227				Apollo Asset-Backed Finance Lending Company Subsidiary III, L.P.	.CYM	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-1355585				Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-1355268				Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo SO RIC Management, L.P.	.DE	N/A	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asset-Backed Finance Overseas III Fund, L.P.	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asset-Backed Finance Overseas II Fund, L.P.	.DE	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AHP Advisors, LLC	.DE	N/A	Apollo ADIP Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ADIP II Holdings, L.P.	.CYM	N/A	ABF International Structured Securities Sub-Aggregator VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ABF Lux Holdings, S a r l	.LUX	N/A	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGF WHO 1-43 LP	.DE	N/A	WHCO ADVISRS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ACT Juniper B, L.P.	.DE	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ACT Juniper A, L.P.	.DE	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							WFC Ostroch SPV LLC	.DE	N/A	MidCap Financial Investment Corporation	Management	0.000	AGM; M. Rowan; L. Black	N0	
										Apollo Infrastructure Opportunities	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-2153357				AI OF II Credit Holdings (TI), L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-1973014				AI OF II Galway Coinvest (Equity AIV), L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-1977927				AP Galway Equity Holdings, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-1978317				AI OF II Galway Equity Holdings, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-1977329				AP Galway Holdings II, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Strategies IDF Co-Investors (A), L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives IDF Co-Investors (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Nebula Solar Intermediate, LLC	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-0731382				AP Nebula Solar Holdings (DC), LLC	.DE	N/A	AP Nebula Solar Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Nebula Solar Aggregator, L.P.	.DE	N/A	AP Nebula Solar Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Nebula Solar Aggregator, L.P.	.DE	N/A	AP Nebula Solar Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Nebula Solar Aggregator GP, LLC	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AI OF II Nebula Solar Aggregator, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-0730721				Apollo Debt Solutions IDF Series Feeder, LP	.DE	N/A	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Strategies IDF Series Feeder, LP	.DE	N/A	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo AAA IDF Series Feeder, LP	.DE	N/A	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AHMF II Accelerate Co-Invest, SCSp	.LUX	N/A	Apollo Hybrid Value Overseas Partners (Lux) GP II, S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1772550				AIM Shelf Entity 12, LLC	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIM Shelf Entity 11, LLC	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIM Shelf Entity 10, L.P.	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

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SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							AIM Shelf Entity 9, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIM Shelf Entity 8, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AIM Shelf Entity 7, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AIM Shelf Entity 6, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AIM Shelf Entity 5, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AIM Shelf Entity 4, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AIM Shelf Entity 3, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AIM Shelf Entity 2, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-1102389				Espresso Holdings 7, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Beta 16, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Beta 15, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Beta 14, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Beta 13, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-0500131				Apollo Royalties FF I-D (Holdings), LLC	.DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-0498457				Apollo Royalties FF I-C (Holdings), LLC	.DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Infrastructure Opportunities Fund II (Lux AIV II), SCSp	.DE	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S a r l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Infrastructure Opportunities Fund II (Lux AIV I), SCSp	.LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S a r l.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Delphi Fund Lux Holdings, S a r l.	.LUX	NIA	Apollo Delphi Fund Cayman Aggregator, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Kappa 9, LLC	.DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Kappa 1, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Asset-Backed Finance Lending Company, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Kappa 8, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Kappa 7, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Kappa 6, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Kappa 11, LLC	.DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP X Star Holdings GP, LLC	.DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP X (GP AIV I), L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP X Star Holdings, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP IX Pegasus Co-Invest (Debt Holdings), L.P.	.DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-0472165				Apollo Total Return Fund – Investment Grade II (Parallel I), L.P. – Series 1	.DE	NIA	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AAA Sub Fund SMA-Z, L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-3740507				AAA Sub Fund SMA-Y, L.P.	.DE	NIA	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-3740308				Apollo Total Return Fund – Investment Grade II Aggregator B, L.P.	.DE	NIA	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Total Return Fund – Investment Grade II Aggregator A, L.P.	.DE	NIA	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Total Return Fund – Investment Grade II (Parallel I), L.P.	.DE	NIA	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Aligned Alternatives Lux Aggregator, L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-3581312				AAA Sub Fund I+20, L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-3580802					.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			99-3579992				AAA Sub Fund 1-V0, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIQF III Credit Holdings (Cayman), LLC	CYM	NIA	Apollo Infrastructure Opportunities Fund III (Lux), SCSp	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIQF III Aurora Co-Invest, L.P.	CYM	NIA	AIQF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-Z Lux, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-Y Lux, L.P.	DE	NIA	Apollo Aligned Alternatives, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Korea Limited	KOR	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA Infrastructure Fund 2 LLC	DE	NIA	Apterra CLO Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Infrastructure Fund 2 Depositor LLC	DE	NIA	Apterra Infrastructure Capital LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
							AOP II Lux US Originations Holdings, L.P.	DE	NIA	AOP II Lux US Originations Holdings GP, LLC	Management	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Structured Securities Sub-Aggregator 1-B, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Structured Securities Sub-Aggregator 1-B, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas SP ABS Opportunity Master I LLC	DE	NIA	ABS IA SPE, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Rock Co-Invest SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Poseidon SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 3 LP	DE	NIA	PK ALIFT LOAN FUNDING 3 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 3 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Chestnut, LLC	DE	NIA	AP IS Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3498573				AAA Multi-Asset Credit Strategies Lux Fund (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3498444				AAA Multi-Asset Credit Strategies Lux Fund (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3498274				AAA Multi-Asset Credit Strategies Fund (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3497961				AAA Multi-Asset Credit Strategies Fund (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apterra CLO Manager, LLC	DE	NIA	Apterra Infrastructure Capital LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP X SJ Holdco, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X SJ GP, LLC	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP SJ Holdings, L.P.	CYM	NIA	AP X SJ GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Transformer SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Blue Investments 1-45 Guarantor Designated Activity Company	IRL	NIA	MapleFS Trustees IRL Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							AGF IH20 1-45 Designated Activity Company	IRL	NIA	MapleFS Trustees IRL Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux X (QPF AIV 1), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux X (AIV III FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux X (AIV I FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Partners II Hedge LLC	LUX	NIA	Apollo Clean Transition Equity Partners Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. – Series E	CYM	NIA		Management	0.000	AGM; M. Rowan; L. Black	NO	
								DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							AOP DE X (AIV I FC), L.P.	.C/M	N/A	Apollo Advisors X, L.P. Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							A-A SPN-25 (ACCORD+ I+AAA), L.P. Apollo Direct Lending Fund – Europe (Levered USD), SCSP	.DE	N/A		Management	0.000	AGM; M. Rowan; L. Black	N0	
							BLUE INVESTMENTS 1-A1-1 GUARANTOR LP	.LUX	N/A	Apollo Direct Lending Advisors (Lux) GP, S.a r. l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Oryx Holdings, LLC	.DE	N/A	PHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Fund – Investment Grade II Lux Holdings, S.a r. l.	.C/M	N/A	AP HGA Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Libra Credit Opportunities Fund, L.P.	.LUX	N/A	Apollo Total Return Fund – Investment Grade II Euro Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-318307				Apollo Libra Credit Opportunities Fund Advisors, LLC	.DE	N/A	Apollo Libra Credit Opportunities Fund Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives Co-Investors (B), L.P.	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-3005246				AP Grange Holdings, LLC	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-1791842				Apollo Clean Transition Equity Partners II Co-Investors (D), L.P.	.C/M	N/A	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Broad Middle Markets Lending Blocker, LLC	.DE	N/A	AP HGA Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo TR IG II – Warehouse (RE), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-2968541				Apollo TR IG II – Warehouse (ME), L.P.	.DE	N/A	Apollo Broad Middle Markets Lending Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-2976598				Apollo TR IG II – Private IG (B), L.P.	.DE	N/A	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-2968058				Apollo TR IG II – Private IG (A), L.P.	.DE	N/A	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-2999198				Apollo TR IG II – High Conviction (B), L.P.	.DE	N/A	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-2998891				Apollo TR IG II – High Conviction (A), L.P.	.DE	N/A	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-2376748				Apollo TR IG II – Europe, L.P.	.DE	N/A	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-3073219				Apollo Total Return Fund – Investment Grade II Intermediate B (DC), LLC – Series 1	.DE	N/A	Apollo Total Return Fund – Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Fund – Investment Grade II Intermediate B (DC), LLC	.DE	N/A	Apollo Total Return Fund – Investment Grade II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Fund – Investment Grade II Intermediate A, SPC – Series 1	.DE	N/A	Apollo Total Return Fund – Investment Grade II, L.P. – Series 1	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Fund – Investment Grade II Intermediate A, SPC	.C/M	N/A	Apollo Total Return Fund – Investment Grade II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Fund – Investment Grade II Euro Holdings, LLC	.C/M	N/A	Apollo TR IG II – Europe, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							II Advisors GP, LLC	.C/M	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Clean Transition Equity Partners II (Euro AIV), L.P.	.C/M	N/A	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	.C/M	N/A	Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

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			98-1796993				ACTE II Grand Co-Invest, L.P. Apollo Direct Lending Fund – Europe (Unlevered GBP), SCSp	.CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Gayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-178761				Apollo Direct Lending Fund – Europe (Unlevered GBP), SCSp	.LUX	NIA	S a r. l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-178747				AOP X (AIV I FC), L.P.	.LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S a r. l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AOP X (AIV III FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP X (AIV II FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP X (AIV IV FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Fund – Investment Grade	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							II Advisors, L.P.	.CYM	NIA	Apollo Total Return Fund – Investment Grade	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-2919831				Apollo Total Return Fund – Investment Grade II, L.P. – Series 1	.DE	NIA	II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Fund – Investment Grade II, L.P.	.DE	NIA	Apollo Total Return Fund – Investment Grade	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Project Grand Topco (UK) Limited	.GBR	NIA	II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Project Grand Midco (UK) Limited	.GBR	NIA	AP Grand Aggregator (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Project Grand Bidco (UK) Limited	.GBR	NIA	Project Grand Topco (UK) Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Project Grand (UK) PLC	.GBR	NIA	Project Grand Midco (UK) Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Grand Midco (FIN) Oy	.FIN	NIA	Project Grand Bidco (UK) Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Grand Bidco (FIN) Oy	.FIN	NIA	Grand Midco (FIN) Oy	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-2589601				ANP III Star Holdings, L.P.	.DE	NIA	Grand Midco (FIN) Oy	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-2589601				ANP III Star Holdings, L.P.	.DE	NIA	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ACTE II Retail-E Intermediate Holdings (Lux) SCSp	.DE	NIA	Apollo ANP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
								.LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S a r. l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Grand Aggregator (Lux) SCSp	.LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S a r. l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Lycius GBP II S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	N0	
							Lycius GBP II S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	N0	
							Lycius GBP II S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	N0	
							Lycius GBP II S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	N0	
							Lycius GBP I S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	N0	
							Lycius GBP I S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	N0	
							Lycius GBP I S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	N0	
							Lycius XXI S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	N0	
							Lycius XXI S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	N0	
							Lycius XXI S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	N0	
							Lycius XXI S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	N0	
							Lycius XXI S a r. l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Lycius XX S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	5,360	AGM; M. Rowan; L. Black	N0.....	
							Lycius XX S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	41,090	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XX S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership.....	19,240	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XX S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership.....	34,310	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XVIII S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	5,360	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XVIII S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	41,090	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XVIII S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership.....	19,240	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XVIII S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership.....	34,310	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XVII S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	5,360	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XVII S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	41,090	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XVII S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership.....	19,240	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XVII S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership.....	34,310	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XVI S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	5,360	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XVI S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	41,090	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XVI S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership.....	19,240	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XVI S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership.....	34,310	AGM; M. Rowan; L. Black	N0.....	.....
							AP Town Holdings S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	5,360	AGM; M. Rowan; L. Black	N0.....	.....
							AP Town Holdings S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	41,090	AGM; M. Rowan; L. Black	N0.....	.....
							AP Town Holdings S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership.....	19,240	AGM; M. Rowan; L. Black	N0.....	.....
							AP Town Holdings S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership.....	34,310	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XIX S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	5,360	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XIX S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	41,090	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XIX S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership.....	19,240	AGM; M. Rowan; L. Black	N0.....	.....
							AP Town (Lux) GP S.a r.l.	.LUX.....	NIA.....	AP Town Holdings S.a r.l.	Ownership.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XIII S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	5,360	AGM; M. Rowan; L. Black	N0.....	.....
							Lycius XIII S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	41,090	AGM; M. Rowan; L. Black	N0.....	.....

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Lycius XIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19,240	AGM; M. Rowan; L. Black	N0	
							Lycius XIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34,310	AGM; M. Rowan; L. Black	N0	
							Apollo Charlot Fund, L.P.	.CXM	NIA	Apollo Charlot Advisors, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Lycius XII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34,310	AGM; M. Rowan; L. Black	N0	
							Lycius XII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5,360	AGM; M. Rowan; L. Black	N0	
							Lycius XII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41,090	AGM; M. Rowan; L. Black	N0	
							Lycius XII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19,240	AGM; M. Rowan; L. Black	N0	
							Lycius VIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34,310	AGM; M. Rowan; L. Black	N0	
							Lycius VIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5,360	AGM; M. Rowan; L. Black	N0	
							Lycius VIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41,090	AGM; M. Rowan; L. Black	N0	
							Lycius VIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19,240	AGM; M. Rowan; L. Black	N0	
							Lycius X S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34,310	AGM; M. Rowan; L. Black	N0	
							Lycius X S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5,360	AGM; M. Rowan; L. Black	N0	
							Lycius X S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41,090	AGM; M. Rowan; L. Black	N0	
							Lycius X S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19,240	AGM; M. Rowan; L. Black	N0	
							Lycius XI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34,310	AGM; M. Rowan; L. Black	N0	
							Lycius XI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5,360	AGM; M. Rowan; L. Black	N0	
							Lycius XI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19,240	AGM; M. Rowan; L. Black	N0	
							Lycius IX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34,310	AGM; M. Rowan; L. Black	N0	
							Lycius IX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5,360	AGM; M. Rowan; L. Black	N0	
							Lycius IX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41,090	AGM; M. Rowan; L. Black	N0	
							Lycius IX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19,240	AGM; M. Rowan; L. Black	N0	
							Lycius VII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34,310	AGM; M. Rowan; L. Black	N0	
							Lycius VII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5,360	AGM; M. Rowan; L. Black	N0	
							Lycius VII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41,090	AGM; M. Rowan; L. Black	N0	
							Lycius VII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19,240	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Dom-iliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Lycius VI S.a r. l.	.LUX....	NIA....	Apollo European Principal Finance Fund IV (Dol lar A) , L.P.	Ownership.....	34.310	AGM; M. Rowan; L. Black	N0....	.....
							Lycius VI S.a r. l.	.LUX....	NIA....	Apollo European Pr incipal Finance Fund IV (Lux Master Euro B2) , SCSp	Ownership.....	5.360	AGM; M. Rowan; L. Black	N0....	.....
							Lycius VI S.a r. l.	.LUX....	NIA....	Apollo European Principal Finance Fund IV (Master Euro B1) , L.P.	Ownership.....	41.090	AGM; M. Rowan; L. Black	N0....	.....
							Lycius VI S.a r. l.	.LUX....	NIA....	Apollo European Principal Finance Fund IV (Master Dollar B) , L.P.	Ownership.....	19.240	AGM; M. Rowan; L. Black	N0....	.....
							ABS 1A SPE, LLC	.DE....	NIA....	Atlas SP Opportunity Fund I , L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0....	.....
							AP Maple, LLC	.DE....	NIA....	AP IS Manager, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0....	.....
							AP IS Manager, LLC	.DE....	NIA....	Apollo Accord+ Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0....	.....
							Apollo Defined Return Loan Funding B, LLC ...	.DE....	NIA....	Apollo Defined Return Aggregator B, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0....	.....
							Apollo Defined Return Loan Funding A, LLC ...	.DE....	NIA....	Apollo Defined Return Aggregator A, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0....	.....
			98-1796389				AIOF III Aurora Equity Holdings, L.P.	.CYM....	NIA....	Apollo Infrastructure Opportunities	Management.....	0.000	AGM; M. Rowan; L. Black	N0....	.....
							Resi 1A SPE, LLC	.DE....	NIA....	Advisors III, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0....	.....
							Apollo Singapore Credit Holdings I Pte. Ltd.	.....	NIA....	Atlas SP Opportunity Fund I , L.P.	Ownership.....	15.000	AGM; M. Rowan; L. Black	N0....	.....
							Apollo Singapore Credit Holdings I Pte. Ltd.	.SGP....	NIA....	ATCF (Cayman) , L.P.	Ownership.....	24.000	AGM; M. Rowan; L. Black	N0....	.....
							Apollo Singapore Credit Holdings I Pte. Ltd.	.SGP....	NIA....	AMF (882 Intermediate) , L.P.	Ownership.....	9.000	AGM; M. Rowan; L. Black	N0....	.....
							Apollo Singapore Credit Holdings I Pte. Ltd.	.SGP....	NIA....	Apollo Hybrid Value Overseas Partners, L.P.	Ownership.....	3.000	AGM; M. Rowan; L. Black	N0....	.....
							Apollo Singapore Credit Holdings I Pte. Ltd.	.SGP....	NIA....	Apollo Hybrid Value Overseas Partners (Lux) , SCSp	Ownership.....	4.000	AGM; M. Rowan; L. Black	N0....	.....
							Apollo Singapore Credit Holdings I Pte. Ltd.	.SGP....	NIA....	Apollo Union Street Partners, L.P.	Ownership.....	6.000	AGM; M. Rowan; L. Black	N0....	.....
							Apollo Singapore Credit Holdings I Pte. Ltd.	.SGP....	NIA....	Apollo Kings Alley Credit Fund, L.P.	Ownership.....	2.000	AGM; M. Rowan; L. Black	N0....	.....
							Apollo Singapore Credit Holdings I Pte. Ltd.	.SGP....	NIA....	AA Direct, L.P.	Ownership.....	37.000	AGM; M. Rowan; L. Black	N0....	.....
							AIOF III Shelf Entity 25, L.P.	.DE....	NIA....	Apollo Hybrid Value Fund, L.P.	Ownership.....	0.000	AGM; M. Rowan; L. Black	N0....	.....
							AIOF III Shelf Entity 24, L.P.	.DE....	NIA....	Apollo Infrastructure Opportunities	Management.....	0.000	AGM; M. Rowan; L. Black	N0....	.....
							AIOF III Shelf Entity 23, L.P.	.DE....	NIA....	Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0....	.....
							AIOF III Shelf Entity 22, L.P.	.DE....	NIA....	Apollo Infrastructure Opportunities	Management.....	0.000	AGM; M. Rowan; L. Black	N0....	.....
							AIOF III Shelf Entity 21, L.P.	.DE....	NIA....	Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0....	.....
							AIOF III Shelf Entity 20, L.P.	.DE....	NIA....	Apollo Infrastructure Opportunities	Management.....	0.000	AGM; M. Rowan; L. Black	N0....	.....
							AIOF III Shelf Entity 19, L.P.	.DE....	NIA....	Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0....	.....
							AIOF III Shelf Entity 18, L.P.	.DE....	NIA....	Apollo Infrastructure Opportunities	Management.....	0.000	AGM; M. Rowan; L. Black	N0....	.....
							AIOF III Shelf Entity 17, L.P.	.DE....	NIA....	Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0....	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							AIOF III Shelf Entity 16, L.P.	. DE	N/A.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AIOF III Shelf Entity 15, L.P.	. DE	N/A.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AIOF III Shelf Entity 14, L.P.	. DE	N/A.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AIOF III Shelf Entity 13, L.P.	. DE	N/A.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AIOF III Shelf Entity 12, L.P.	. DE	N/A.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AIOF III Shelf Entity 11, L.P.	. DE	N/A.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AIOF III Shelf Entity 10, L.P.	. DE	N/A.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							Grand Holdco (Finland) Oy	. FIN	N/A.....	Grand Parent S.a.r.l.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
			99-1717972				Atlas Securitized Products Administration BKR GP, LLC	. DE	N/A.....	Atlas Securitized Products Holdings, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							ABC REIT TRS (B), LLC	. DE	N/A.....	ABC REIT Intermediate Holdings, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							ABC REIT Holdings, LLC	. DE	N/A.....	ABC REIT Intermediate Holdings, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
			99-1778905				ABC Intermediate Holdings 3 (B), LLC	. CYM	N/A.....	Apollo Asset Backed Credit Company LLC – Series II	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			99-1718408				ABC Holdings 1, L.P.	. DE	N/A.....	Apollo Asset Backed Credit Company LLC – Series I	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			99-1718408				ABC Holdings 1, L.P.	. DE	N/A.....	ABC Intermediate Holdings 1 (OC), LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			99-1716549				ABC Intermediate Holdings 1 (OC), LLC	. DE	N/A.....	Apollo Asset Backed Credit Company LLC – Series II	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
			99-1716059				ABC Intermediate Holdings 2 (OC)(B), LLC	. DE	N/A.....	Apollo Asset Backed Credit Company LLC – Series II	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
			99-1743190				ABC Holdings 3 (B), L.P.	. DE	N/A.....	ABC Intermediate Holdings 2 (OC)(B), LLC .	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			99-1743342				ABC Holdings 4 (B), L.P.	. DE	N/A.....	Apollo Asset Backed Credit Company LLC – Series I	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			99-1743342				ABC Holdings 4 (B), L.P.	. DE	N/A.....	Apollo Asset Backed Credit Company LLC – Series I	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			99-1743045				ABC Holdings 2, L.P.	. DE	N/A.....	Apollo Asset Backed Credit Company LLC – Series I	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			99-1743045				ABC Holdings 2, L.P.	. DE	N/A.....	ABC Intermediate Holdings 1 (OC), LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							Atlas Securitized Products JPM GP, LLC	. DE	N/A.....	Atlas Securitized Products Administration BKR GP, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Atlas Securitized Products Investments 7, L.P.	. DE	N/A.....	Atlas Securitized Products BB GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							Atlas Securitized Products Investments 3, L.P.	. DE	N/A.....	Atlas Securitized Products JPM GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							Atlas Securitized Products Investments 6, L.P.	. DE	N/A.....	Atlas Securitized Products BB GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							Atlas Securitized Products Investment Holdings (JPM), L.P.	. DE	N/A.....	Atlas Securitized Products JPM GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							Atlas Securitized Products Investment Holdings BB, L.P.	. DE	N/A.....	Atlas Securitized Products BB GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							Atlas Securitized Products Funding 3, L.P.	. DE	N/A.....	Atlas Securitized Products Administration BKR GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Atlas Securitized Products BB GP, LLC	DE	N/A	Atlas Securitized Products Administration BKR GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AI OF III Shelf Entity 9, L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ADS Holdings (Lux) S a r.l.	LUX	N/A	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP IX Highlands (ML) LLC	OWM	N/A	AP Highlands Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AI OF III Shelf Entity 8, L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AI OF III Shelf Entity 7, L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-3162344				AI OF III Shelf Entity 6, L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-4491523				AP Dakota Holdings, L.P.	DE	N/A	AP Dakota Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Dakota Holdings GP, LLC	DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-4599071				AI OF III Dakota (Overseas AIV), L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-4598196				AI OF III Dakota (TE 882 AIV), L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-4597936				AI OF III Dakota (MF AIV), L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Lycius V S a r.l.	LUX	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	N0	
							Lycius V S a r.l.	LUX	N/A	(Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	N0	
							Lycius V S a r.l.	LUX	N/A	(Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	N0	
							Lycius V S a r.l.	LUX	N/A	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	N0	
							Lycius IV S a r.l.	LUX	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	N0	
							Lycius IV S a r.l.	LUX	N/A	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	N0	
							Lycius IV S a r.l.	LUX	N/A	(Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	N0	
							Lycius IV S a r.l.	LUX	N/A	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	N0	
							AP Swift GBP Topco S a r.l.	LUX	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	N0	
							AP Swift GBP Topco S a r.l.	LUX	N/A	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	N0	
							AP Swift GBP Topco S a r.l.	LUX	N/A	(Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	N0	
							AP Swift GBP Topco S a r.l.	LUX	N/A	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	N0	
							Accelerate Bidco 2 GmbH	DEU	N/A	AP Swift GBP Topco S a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-1781787				AI OF II Galway Co-Invest Equity Ltd.	OWM	N/A	Accelerate Bidco GmbH	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Management Advisors España, S.L.U.	ESP	N/A	Apollo Infrastructure Opportunities Management II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP X Star Holdings GP, LLC	DE	N/A	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
										Apollo to Advisors X, L.P.	Ownership				

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner- ship Provide Percen- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							AP Aurora Cayman Holdings, L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Fort SCSp	.LUX	NIA	Fort GP I S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-3670790				Apollo Pythia Fund, L.P.	.DE	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Real Estate Debt – Europe Fund I (Levered Master), SCSp	.LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Real Estate Debt – Europe Fund I (Levered), SCSp	.LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Real Estate Debt – Europe Fund I (Unlevered), SCSp	.LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Town (Lux) SCSp	.LUX	NIA	AP Town (Lux) GP S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Chariot Advisors, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-6628304				Atlas SP ABS Opportunity Trust IB	.DE	NIA	Atlas SP ABS Opportunity Master I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ATLAS SP ABS Opportunity Trust IA	.DE	NIA	ABS IA SPE, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ATLAS SP Resi Opportunity Trust IA	.DE	NIA	Resi IA SPE, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-5137278				AP Lightning Holdings, L.P.	.DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-5137099				ACTE II Lightning Co-Invest, L.P.	.DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-5136949				ACTE II Lightning Aggregator, L.P.	.DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-5131661				AIM Lightning Aggregator, L.P.	.DE	NIA	AIM Lightning Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AIM Lightning Advisors, LLC	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1811825				AP Dolphin (Luxembourg) S a r l	.LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Blue Investments 1-AS-1, L.P.	.DE	NIA	AGF WHCO Holdings I	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP ASL Limited	.CYM	NIA	ASL, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ASL, L.P.	.CYM	NIA	ASL GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-4971216				Apollo TP5F Co-Invest, L.P.	.CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo TP5F Co-Invest GP, LLC	.DE	NIA	Apollo TP5F Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							WHCO INVESTMENTS (CAYMAN) PARENT II LTD.	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							WHCO ADVISORS GP II, LTD.	.CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	.....
							WHCO Intermediate Holdings, Ltd.	.CYM	NIA	WHCO INTERMEDIATE HOLDINGS LP	Other	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1803025				ANPP II (TWR EP IV Intermediate DC), LLC	.DE	NIA	ANPP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Luz Aggregator, L.P.	.CYM	NIA	AP Luz Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Atlas Global WHCO International Holdings Designated Activity Company	.IRL	NIA	AASFP Management, LP	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Atlas Global WHCO Australian Holdings Designated Activity Company	.IRL	NIA	TMF Management (Ireland) Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	.....
							PK ALIFT IWH 5 LP	.DE	NIA	PK ALIFT IWH 5 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							PK ALIFT IWH 5 GP LLC	.DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Beta 20, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Beta 19, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Beta 18, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Beta 17, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Himalaya Merger Sub, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							MC Feeder II LLC	.DE	NIA	AP0 Mi dCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							MC Feeder LP	.DE	NIA	AP0 Mi dCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Mi dCap FinCo Intermediate LLC	.DE	NIA	AP0 Mi dCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Mi dCap B (DC) Holdings LLC	.DE	NIA	AP0 Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							MC Feeder (2) LP	.CYM	N/A	AP0 MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Mi dCap FinCo II LLC	.DE	N/A	AP0 MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-4722098				Mi dCap FinCo (OO) Holdings LLC	.DE	N/A	AP0 MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1810863				Mi dCap FinCo LLC	.DE	N/A	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1810782				AHVF II (Overseas OPFF AIV), L.P.	.CYM	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AHVF II (FC II), L.P.	.CYM	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Himalaya Advisors, LLC	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AHVF II Himalaya Holdings, L.P.	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-4925787				AP Kappa 21, LLC	.DE	N/A	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Kappa 16, L.P.	.DE	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Kappa 20, LLC	.DE	N/A	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Kappa 15, L.P.	.DE	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Kappa 18, L.P.	.DE	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Kappa 14, L.P.	.DE	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Kappa 19, L.P.	.DE	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Kappa 17, LLC	.DE	N/A	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ATLXM 2024-RPL1 Trust	.DE	N/A	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Edge SCSp	.LUX	N/A	Apollo Overseas Partners (Lux) X GP, S.a r. l.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ATLX 2024-RPL1 Trust	.DE	N/A	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							EDGE MIDCO LIMITED	.GBR	N/A	AP Edge Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1803374				Horizon Topco Limited	.GBR	N/A	AP Horizon Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1803462				Horizon Midco 2 Limited	.GBR	N/A	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-4315514				Horizon US Hdco, Inc.	.DE	N/A	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1803473				Project Horizon Bldco UK Limited	.GBR	N/A	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AGF WHCO 2-A1 LP	.DE	N/A	AGF WHCO 2-A Trust	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AGF WHCO 2-A2 LP	.DE	N/A	AGF WHCO 2-A Trust	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Moon II Holdings LLC	.DE	N/A	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							PK ALIFT LOAN FUNDING 4 GP LLC	.DE	N/A	Apollo PK Air Management (OLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							PK ALIFT LOAN FUNDING 4 LP	.DE	N/A	PK ALIFT LOAN FUNDING 4 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Atlas Securitization Depositor LLC	.DE	N/A	Rest IA SRE, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Edge Co-Invest GP, LLC	.CYM	N/A	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1805270				AP Edge Co-Invest, L.P.	.CYM	N/A	AP Edge Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Gamma 5, L.P.	.DE	N/A	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Gamma 4, L.P.	.DE	N/A	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Investment Fund (FC JP), L.P.	.CYM	N/A	Apollo S3 Equity X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Equity Solutions Intermediate II (FC), L.P.	.CYM	N/A	Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1807450				AP Equity Solutions Intermediate II (FC), L.P.	.CYM	N/A	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Equity Solutions Holdings I-A, L.P.	.DE	N/A	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-4585262				AP Equity Solutions Intermediate I-A (FC), L.P.	.CYM	N/A	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1807409				Blue Investments 2-A Trust	.DE	N/A	Wilmingon Trust, National Association	Other	0.000	AGM; M. Rowan; L. Black	N0	.....
							AGF WHCO 2-A Trust	.DE	N/A	Wilmingon Trust, National Association	Other	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo Investment Fund (DE-1) X (AIV - JP), L.P.	.CYM	N/A	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1806322				AP Co-Investors X (B) (AIV - JP), L.P.	.CYM	N/A	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1806220				Apollo Co-Investors X (B) (AIV - JP), L.P.	.CYM	N/A	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

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			98-1806118				Apollo Co-Investors X (A) (AIV – JP2C), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1806099				Apollo Co-Investors X (A) (AIV – JP1), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Aurora Holdings, L.P.	.GBR	N/A	AIOF III Credit Holdings Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1803382				AIF IX Connect PQH AIV (IE FC II), L.P.	.CYM	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1803378				AIF IX Connect PQH AIV (TE FC I), L.P.	.CYM	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Overseas Partners (Delaware AIV JP) X, L.P.	.CYM	N/A	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Overseas Partners (AIV JP) X, L.P.	.CYM	N/A	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Overseas Partners (882 AIV JP) X, L.P.	.CYM	N/A	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Investment Fund (AIV 2 JP) X, L.P.	.CYM	N/A	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Investment Fund (AIV 1 JP) X, L.P.	.CYM	N/A	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Fund – Investment Grade	.CYM	N/A	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							II Aggregator B, L.P. – Series 1	.DE	N/A	Apollo Total Return Fund – Investment Grade	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Fund – Investment Grade	.DE	N/A	II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			38-4325850				II Aggregator A, L.P. – Series 1	.DE	N/A	Apollo Total Return Fund – Investment Grade	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Polsta Limited	.CYP	N/A	II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Mirzama Limited	.CYP	N/A	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP IX Connect Co-Invest Holdings II-B, L.P.	.CYP	N/A	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-4316986				Apollo Defined Return Lux (A) Holdings S a r . l .	.DE	N/A	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
								.LUX	N/A	Apollo Defined Return Loan Funding A, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							EPF IV Liquidator S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	N0	
							EPF IV Liquidator S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	N0	
							EPF IV Liquidator S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	N0	
							EPF IV Liquidator S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	5.360	AGM; M. Rowan; L. Black	N0	
							EPF IV Liquidator S a r . l .	.LUX	N/A	AP Luz Advisors, LLC	Ownership	41.090	AGM; M. Rowan; L. Black	N0	
							AP Luz Co-Invest, L.P.	.CVM	N/A	AP Luz Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF III Credit Holdings Limited	.GBR	N/A	AIOF III Credit Holdings (Cayman), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Co-Investors ACSF II (D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Pistachio, L.P.	.CVM	N/A	AP Pistachio GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-4083240				AP X Voyager Aggregator, L.P.	.DE	N/A	AP X Voyager Votado, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-4082623				AP Voyager Holdings, L.P.	.DE	N/A	AP X Voyager Votado, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-4110644				AP Voyager Co-Invest, L.P.	.DE	N/A	AP X Voyager Votado, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ADS Hera SPV LLC	.DE	N/A	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Delius X S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	N0	
							Delius X S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	N0	
							Delius X S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	N0	
							Delius X S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	N0	
							Delius VIII S a r . l .	.LUX	N/A	(Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	N0	
							Delius VIII S a r . l .	.LUX	N/A	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Dom-iliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Del ius VIII S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41.090	AGM; M. Rowan; L. Black	N0	
							Del ius VIII S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19.240	AGM; M. Rowan; L. Black	N0	
							Del ius VII S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	.34.310	AGM; M. Rowan; L. Black	N0	
							Del ius VII S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5.360	AGM; M. Rowan; L. Black	N0	
							Del ius VII S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41.090	AGM; M. Rowan; L. Black	N0	
							Del ius VII S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19.240	AGM; M. Rowan; L. Black	N0	
							Del ius VI S a r .l .	.LUX	NIA	(Dollar A), L.P.	Ownership	.34.310	AGM; M. Rowan; L. Black	N0	
							Del ius VI S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5.360	AGM; M. Rowan; L. Black	N0	
							Del ius VI S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41.090	AGM; M. Rowan; L. Black	N0	
							Del ius VI S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19.240	AGM; M. Rowan; L. Black	N0	
							Del ius V S a r .l .	.LUX	NIA	(Dollar A), L.P.	Ownership	.34.310	AGM; M. Rowan; L. Black	N0	
							Del ius V S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5.360	AGM; M. Rowan; L. Black	N0	
							Del ius V S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41.090	AGM; M. Rowan; L. Black	N0	
							Del ius V S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19.240	AGM; M. Rowan; L. Black	N0	
							Del ius IX S a r .l .	.LUX	NIA	(Dollar A), L.P.	Ownership	.34.310	AGM; M. Rowan; L. Black	N0	
							Del ius IX S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5.360	AGM; M. Rowan; L. Black	N0	
							Del ius IX S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41.090	AGM; M. Rowan; L. Black	N0	
							Del ius IX S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19.240	AGM; M. Rowan; L. Black	N0	
							Del ius IV S a r .l .	.LUX	NIA	(Dollar A), L.P.	Ownership	.34.310	AGM; M. Rowan; L. Black	N0	
							Del ius IV S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5.360	AGM; M. Rowan; L. Black	N0	
							Del ius IV S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41.090	AGM; M. Rowan; L. Black	N0	
							Del ius IV S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19.240	AGM; M. Rowan; L. Black	N0	
							Del ius III S a r .l .	.LUX	NIA	(Dollar A), L.P.	Ownership	.34.310	AGM; M. Rowan; L. Black	N0	
							Del ius III S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	.5.360	AGM; M. Rowan; L. Black	N0	
							Del ius III S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	.41.090	AGM; M. Rowan; L. Black	N0	
							Del ius III S a r .l .	.LUX	NIA	Apol lo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	.19.240	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Delius II S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership.....	34,310	AGM; M. Rowan; L. Black	N0.....	
							Delius II S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	5,360	AGM; M. Rowan; L. Black	N0.....	.....
							Delius II S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	41,090	AGM; M. Rowan; L. Black	N0.....	.....
							Delius II S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership.....	19,240	AGM; M. Rowan; L. Black	N0.....	.....
							Delius I S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership.....	34,310	AGM; M. Rowan; L. Black	N0.....	.....
							Delius I S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	5,360	AGM; M. Rowan; L. Black	N0.....	.....
							Delius I S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	41,090	AGM; M. Rowan; L. Black	N0.....	.....
							Delius I S a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership.....	19,240	AGM; M. Rowan; L. Black	N0.....	.....
							AP Luz Advisors, LLC	.CYM.....	NIA.....	Apollo Hybrid Value Advisors II, L.P.	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
			99-412417 ..				AP IX Connect Co-Invest Holdings II-A, L.P.	.DE.....	NIA.....	AP IX Connect Holdings GP, LLC	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
							AP Edge Holdings SCSp	.LUX.....	NIA.....	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
							AOP II Lux US Originations Holdings GP, LLC	.DE.....	NIA.....	Apollo Origination Partnership (Lux) II, SCSp	Ownership.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
							ABF Glass Holding S a r.l.	.LUX.....	NIA.....	ABC Holdings 4 (B), L.P.	Ownership.....	2,500	AGM; M. Rowan; L. Black	N0.....	.....
							ABF Glass Holding S a r.l.	.LUX.....	NIA.....	Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	Ownership.....	11,200	AGM; M. Rowan; L. Black	N0.....	.....
							ABF Glass Holding S a r.l.	.LUX.....	NIA.....	Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	Ownership.....	20,800	AGM; M. Rowan; L. Black	N0.....	.....
							ABF Glass Holding S a r.l.	.LUX.....	NIA.....	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership.....	65,500	AGM; M. Rowan; L. Black	N0.....	.....
							ADCF Hera SPV LLC	.DE.....	NIA.....	Apollo Diversified Credit Fund	Ownership.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
							MFIC Hera SPV LLC	.DE.....	NIA.....	Midcap Financial Investment Corporation ..	Ownership.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
			99-3907383 ..				ACTE II Astro Aggregator, L.P.	.DE.....	NIA.....	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
			99-3909494 ..				ACTE II Astro Holdings, L.P.	.DE.....	NIA.....	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
			99-3907843 ..				ACTE II Astro (DC), L.P.	.DE.....	NIA.....	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
							AP Horizon Holdings SCSp	.LUX.....	NIA.....	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....
							AI OF III Shelf Entity E, LLC	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
							AI OF III Shelf Entity D, LLC	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
							AI OF III Shelf Entity C, LLC	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
							AI OF III Shelf Entity B, LLC	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
							AI OF III Shelf Entity A, LLC	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
							Mi Iwaake Properties, S.L.	.ESP.....	NIA.....	AP Oxygen Bidco S a r.l.	Ownership.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
							Kelaty House Propco 2 Limited	.JEY.....	NIA.....	Kelaty House Propco 1 Limited	Ownership.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
							Kelaty House Propco 1 Limited	.JEY.....	NIA.....	AP Swift GP Holdco S a r.l.	Ownership.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
			98-1800958 ..				AP Elmo Holdings, L.P.	.CYM.....	NIA.....	AP Elmo Holdings GP, LLC	Management.....	0,000	AGM; M. Rowan; L. Black	N0.....	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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			98-1800930				AP Elmo (FC), L.P.	.CYM	NIA	AP Elmo Holdings GP, LLC Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-4036665				AP Elmo Holdings LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Elmo Holdings GP, LLC	.DE	NIA		Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Invetol Limited	.CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Bonobela Limited	.CYP	NIA		Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Ponokaira, SCSp SICAV-RAIF	.LUX	NIA		Management	0.000	AGM; M. Rowan; L. Black	N0	
							Freedom Grand Parent GP LLC	.DE	NIA	Ponokaira (Lux) GP, S a r. l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-3659136				Freedom Grand Parent LLC	.DE	NIA	Freedom Grand Parent LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ARED SCA SICAV-RAIF	.LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S a r. l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ARED SCA SICAV-RAIF	.LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S a r. l.	Ownership	0.020	AGM; M. Rowan; L. Black	N0	
							ARED SCA SICAV-RAIF	.LUX	NIA	Apollo Real Estate Debt – Europe Fund I (Levered Master), SCSp	Ownership	49.990	AGM; M. Rowan; L. Black	N0	
							ARED SCA SICAV-RAIF	.LUX	NIA	Apollo Real Estate Debt – Europe Fund I (Unlevered), SCSp	Ownership	49.990	AGM; M. Rowan; L. Black	N0	
							AGRE Debt I – OMP, LLC	.DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP IX Highlands Co-Invest (ML) LLC	.CYM	NIA	AP Highlands Co-Invest, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Elitant SCF-AR Solutions LP	.DE	NIA	Elitant Trade GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							SEL Indigo II LLC	.DE	NIA	Elitant SCF-AR Solutions LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1803579				Delos Alpha SCSp	.LUX	NIA	Fort GP 2 S a r. l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Aurelius Capital S a r. l.	.LUX	NIA	Delos Alpha SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Luz Bidco UK Ltd	.GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGF WKO Holdings II LP	.DE	NIA	WKO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-2450164				AP (Connect) VoteCo, LLC	.DE	NIA	Apollo Global Management, Inc.	Inf luence	0.000	AGM; M. Rowan; L. Black	N0	
			98-1757628				AP HCA Manager LLC	.CYM	NIA	Apollo Global Management, Inc.	Inf luence	0.000	AGM; M. Rowan; L. Black	N0	
			84-3300455				AP IX (PMC) VoteCo, LLC	.DE	NIA	Apollo Global Management, Inc.	Inf luence	0.000	AGM; M. Rowan; L. Black	N0	
			86-2701502				AP IX Pioneer VoteCo, LLC	.DE	NIA	Apollo Global Management, Inc.	Inf luence	0.000	AGM; M. Rowan; L. Black	N0	
			88-3783993				AP IX Teton VoteCo, LLC	.DE	NIA	Apollo Global Management, Inc.	Inf luence	0.000	AGM; M. Rowan; L. Black	N0	
							AP Beta 7, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo TR Impact and Sustainable Credit Holdings Ltd.	.CYM	NIA	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	Ownership	14.480	AGM; M. Rowan; L. Black	N0	
			98-1678211				Apollo TR Impact and Sustainable Credit Holdings Ltd.	.CYM	NIA	Apollo Total Return Master Fund LP	Ownership	85.520	AGM; M. Rowan; L. Black	N0	
			98-1678211				Middle Market Apollo Institutional Private Lending	.DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-4353274				A-A ECP Academia Holdings SCSp	.LUX	NIA	ALTRA GP S a r. l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1719436				A-A Euro Investment MasterCo S a r. l.	.LUX	NIA	A-A Euro Investment Fund (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							A-A Funding Holdco, L.P.	.CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AA Lending Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AAA Aviation Investor GP, LLC	.DE	NIA	AAA Aviation Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	.IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AEFF III 44 S a r. l.	.LUX	NIA	Reinsurance Custody Solutions DAC	Other	100.000	AGM; M. Rowan; L. Black	N0	
							AGRE DCP Palm Springs REIT LLC	.DE	NIA	AGRE DCP Palm Springs JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIF VII1 (Ludlow DH AIV I), L.P.	.DE	NIA	Apollo Advisors VII1, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-5298443				AIM Everest Intermediate Holdings, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AI OF II Electra Co-Invest GP, LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AI OF II Woolly Co-Invest GP, LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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			98-1031481				AION Capital Partners Limited	.MS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AION Direct Private II Limited	.MS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Alteri Investments, L.P.	.CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ANP III GenPar, Ltd.	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP II (L) Cayman Holdings, LLC	.CYM	NIA	Apollo Origination Partnership II (Levered), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AOP II (UL) Cayman Holdings, LLC	.CYM	NIA	Apollo Origination Partnership II (Unlevered), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP AL Borrower GP, LLC	.DE	NIA	AP AL Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP AL Holdings GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.140	AGM; M. Rowan; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Natural Resources Partners (P2) III, L.P.	Ownership	5.990	AGM; M. Rowan; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Natural Resources Partners III, L.P.	Ownership	2.200	AGM; M. Rowan; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	16.670	AGM; M. Rowan; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	4.710	AGM; M. Rowan; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	12.410	AGM; M. Rowan; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	18.870	AGM; M. Rowan; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	6.550	AGM; M. Rowan; L. Black	N0	
							AP Cobalt GP, LLC	.DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	32.460	AGM; M. Rowan; L. Black	N0	
							AP Dakota Co-Invest Borrower GP, LLC	.DE	NIA	AP Dakota Co-Invest, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			83-3924312				AP Drive GP, LLC	.DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1573415				AP HK Holdings GP, Limited	.HKG	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	N0	
							AP HK Holdings GP, Limited	.HKG	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	N0	
			98-1573415				AP HK Holdings GP, Limited	.HKG	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	20.000	AGM; M. Rowan; L. Black	N0	
			98-1573415				AP HK Holdings GP, Limited	.HKG	NIA	Apollo Overseas Partners IX, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	N0	
			98-1573415				AP HK Holdings GP, Limited	.HKG	NIA	AP IX (Euro AIV), L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	N0	
			98-1275382				AP Hideo B.V.	.ND	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Inception Co-Invest ML GP, LLC	.DE	NIA	AP Inception Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Inception ML GP, LLC	.DE	NIA	AP VIII Inception Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Suma Holdings GP, LLC	.DE	NIA	ANP III Suma Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Suma Holdings GP, LLC	.DE	NIA	AIOF II Suma Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1006303				APH Holdings (DC), L.P.	.CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			35-2582225				Apollo Advisors IX, L.P.	.CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			20-8056814				Apollo Asia Opportunity Fund, L.P.	.DE	NIA	Apollo Asia Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asia Service Holding Limited	.CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Capital Management, L.P.	.DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Commodities Management, L.P.	.DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Management, LLC	.DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Secondaries Fund I SPV, L.P.	.CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0686361				Apollo Credit Strategies Master Fund Ltd.	.CYM	NIA	Apollo Credit Strategies Fund LP	Ownership	23.790	AGM; M. Rowan; L. Black	N0	
							Apollo Credit Strategies Master Fund Ltd.	.CYM	NIA	Apollo Offshore Credit Strategies Fund Ltd.	Ownership	76.210	AGM; M. Rowan; L. Black	N0	
			98-1950548				Apollo Debt Solutions BDC	.DE	NIA	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Diversified Credit Fund Apollo European Principal Finance Fund, L.P.	.DE	NIA	Apollo Capital Credit Adviser, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-0387304				Apollo FIG Carry Pool Aggregator GP, LLC	.CYM	NIA	Apollo to EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-3654254				Apollo FIG Carry Pool Aggregator GP, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	34.000	AGM; M. Rowan; L. Black	N0	
			83-3654254				Apollo Global Carry Pool GP, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	66.000	AGM; M. Rowan; L. Black	N0	
							Apollo Global Carry Pool GP, LLC	.DE	NIA	APH Holdings (OC), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	N0	
							Apollo Global Carry Pool GP, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	N0	
							Apollo Global Carry Pool GP, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hercules AIV Advisors, L.P.	.CYM	NIA	Apollo to Hercules AIV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo HV Advisors, L.P.	.CYM	NIA	Apollo to HV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Life Asset GP, LLC	.CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Management Singapore Pte. Ltd.	.SGP	NIA	Apollo to Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			61-1948189				Apollo Navigator Aviation Fund I, L.P.	.DE	NIA	Apollo Navigator Advisors I, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
			38-4028072				Apollo Overseas Partners (Delaware 892) IX, L.P.	.DE	NIA	Apollo to Navigators IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Overseas Partners (Delaware) IX, L.P.	.DE	NIA	Apollo to Navigators IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			61-1815960				Apollo Overseas Partners (Delaware) X, L.P.	.DE	NIA	Apollo to Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-4491132				Apollo Overseas Partners (Lux) X GP, S a r. l.	.DE	NIA	Apollo to Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo SB Advisors, LLC	.LUX	NIA	Apollo to Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1389816				Apollo USRE F III HP Holdings L.P.	.LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S a r. l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-4132685				Apollo USRE F III MTR Holdings Advisors II, L.P.	.DE	NIA	Apollo to USRE F III HP Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ARIS Operating Partnership L.P.	.CYM	NIA	Apollo to U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-2644887				Castle UK Midco 2 Limited	.GBR	NIA	Apollo to Realty Income Solutions, Inc.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1133931				COF III Offshore I Ltd.	.CYM	NIA	Castle UK Midco 1 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Covis GP S a r. l.	.LUX	NIA	Apollo to COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							DSB Acquisition LLC	.DE	NIA	Covis Holdco S a r. l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			47-5299054				DSB Parent L.P.	.DE	NIA	DSB Holdings Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Financial Credit Investment III Manager, LLC	.DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Honeypool Limited	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			82-5286379				India Property Fund II Pte. Ltd.	.IRL	NIA	Trident Bisco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							India Property Fund II Pte. Ltd.	.SGP	NIA	India Property Fund II Cayman Corp.	Ownership	46.280	AGM; M. Rowan; L. Black	N0	
							India Property Fund II Pte. Ltd.	.SGP	NIA	India Property Fund II LP	Ownership	0.190	AGM; M. Rowan; L. Black	N0	
							India Property Fund II Pte. Ltd.	.SGP	NIA	India Property Fund II Cayman BPS, L.P.	Ownership	0.040	AGM; M. Rowan; L. Black	N0	
							India Property Fund II Pte. Ltd.	.SGP	NIA	India Property Fund II Cayman LP	Ownership	53.510	AGM; M. Rowan; L. Black	N0	
							NN Holdco I LP	.DE	NIA	NN Holdco GP I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							NN Holdco II LP	.DE	NIA	NN Holdco GP II LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							NN Holdco III LP	.DE	NIA	NN Holdco GP III LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Plutus Capital Pvt Ltd?	.MUS	NIA	Plutus Holdings Pvt Ltd	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Plutus Holdings Pvt Ltd?	.MUS	NIA	Plutus Holdings Pvt Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Prime Security Services TopCo Parent GP, LLC	.MUS	NIA	AION Direct Private II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Sliders Advisors GP, LLC	.DE	NIA	AP VIII Prime Security Services Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
								.DE	NIA	APH Holdings (OC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			61-1844982				Structured Credit Recovery Master Fund IV LP	.CM	N/A	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							TRF European Broadly Syndicated Loan Ltd.	.CM	N/A	TRF European Broadly Syndicated Loan (Lux) S a r l	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			85-1843435				AP Violet, L.P.	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ATLAS SP Resi Opportunity Trust IB	.DE	N/A	Resi IA SPE, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Mortgage Aggregator Series Trust, Series 2022-1	.DE	N/A	Mortgage Aggregator Series Trust Administrator, L.P. – Series A	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Mortgage Aggregator Series Trust	.DE	N/A	Mortgage Aggregator Series Trust Administrator, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Mortgage Aggregator Series Trust, Series 2024-1	.DE	N/A	Mortgage Aggregator Series Trust Administrator, L.P. – Series E	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AGF IH20 Holdings III	.DE	N/A	IFICO INVESTMENTS A HOLDINGS ICAP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AGF IH20 Holdings I	.DE	N/A	IFICO INVESTMENTS A HOLDINGS ICAP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ABC Holdings 5 Merlin, LLC	.DE	N/A	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ABC Intermediate Holdings 4, LLC	.CM	N/A	Apollo Asset Backed Credit Company LLC – Series II	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-1983775				AHVF II Firefly Holdings, L.P.	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-1910035				AIC Transition Holdings, LLC	.DE	N/A	AIC Holdings 1-Y, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Astra Advisors, LLC	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-1937769				AP Astra Holdings, L.P.	.DE	N/A	AP Astra Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Athos Aggregator, L.P.	.CM	N/A	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Athos Midco, LLC	.DE	N/A	AP Athos Topco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Athos Topco, LLC	.DE	N/A	AP Athos Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP EPF III Polygon Intermediate (DC) Holdings III, LLC	.DE	N/A	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-1851316				AP Goat Co-Invest, L.P.	.DE	N/A	AP X Goat Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-1850873				AP Raven Advisors, LLC	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP SJ Co-Invest Holdings, L.P.	.CM	N/A	AP X SJ GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Tosca Borrower, LLC	.DE	N/A	AP Tosca Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Tosca Holdings, L.P.	.DE	N/A	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-1909051				AP Tosca Holdings, L.P.	.DE	N/A	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-1909051				Apollo Accord- II Loan Funding A LLC	.DE	N/A	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord- II Loan Funding B LLC	.DE	N/A	Apollo Accord+ II Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo ACT Equity Overseas Partners II (Lux AIV), SCSp	.LUX	N/A	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asset-Backed Finance IDF Advisors, LP	.CM	N/A	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asset-Backed Finance IDF Co-Investors (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asset-Backed Finance IDF, LP	.DE	N/A	Apollo Asset-Backed Finance IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Asset-Backed Finance IDF Advisors, LP	.CM	N/A	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo CoIt Advisors, LLC	.CM	N/A	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo CoIt Partnership, L.P.	.CM	N/A	Apollo CoIt Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Grizzly Bear Credit Advisors GP, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-1961651				Apollo Grizzly Bear Credit Fund, L.P.	.DE	N/A	Apollo Grizzly Bear Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP0 Shelf 1 GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							MAPS FC-3, LLC	.CYM	N/A	MAPS Intermediate Holdings III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							MAPS FC-2, LLC	.CYM	N/A	MAPS Intermediate Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-1944390				MAPS DC-3, LLC	.DE	N/A	MAPS Intermediate Holdings III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-1937140				MAPS DC-2, LLC	.DE	N/A	MAPS Intermediate Holdings II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-1944541				MAPS DC-4, LLC	.DE	N/A	MAPS Intermediate Holdings IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							MAPS FC-1, LLC	.CYM	N/A	MAPS Intermediate Holdings I, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							MAPS Equity Holdings, LLC	.DE	N/A	MAPS TopCo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							MAPS DC-1, LLC	.DE	N/A	MAPS Intermediate Holdings I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							MAPS Borrower, LLC	.DE	N/A	Apollo S3 Private Markets Fund	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							MAPS Holdings LP3, L.P.	.DE	N/A	Apollo S3 Equity & Hybrid Solutions	Management	0.000	AGM; M. Rowan; L. Black	N0	
							MAPS Holdings LP2, L.P.	.DE	N/A	Apollo S3 Equity & Hybrid Solutions	Management	0.000	AGM; M. Rowan; L. Black	N0	
							MAPS Holdings LP1, L.P.	.DE	N/A	Apollo S3 Equity & Hybrid Solutions	Management	0.000	AGM; M. Rowan; L. Black	N0	
							MAPS Holdings GP3, L.P.	.DE	N/A	Apollo S3 Equity & Hybrid Solutions	Management	0.000	AGM; M. Rowan; L. Black	N0	
							MAPS Holdings GP2, L.P.	.DE	N/A	Apollo S3 Equity & Hybrid Solutions	Management	0.000	AGM; M. Rowan; L. Black	N0	
							MAPS Holdings GP1, L.P.	.DE	N/A	Apollo S3 Equity & Hybrid Solutions	Management	0.000	AGM; M. Rowan; L. Black	N0	
							MAPS Equity Aggregator, L.P.	.DE	N/A	Apollo S3 Equity & Hybrid Solutions	Management	0.000	AGM; M. Rowan; L. Black	N0	
							MAPS Intermediate Holdings IV, LLC	.DE	N/A	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							MAPS Intermediate Holdings III, LLC	.DE	N/A	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							MAPS Intermediate Holdings II, LLC	.DE	N/A	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							MAPS TopCo Holdings, LLC	.DE	N/A	MAPS Borrower, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							MAPS Intermediate Holdings I, LLC	.DE	N/A	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
		98-1820527					MAPS Intermediate Holdings (FO), L.P.	.CYM	N/A	Apollo S3 Equity & Hybrid Solutions	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Zecheira Limited	.CYP	N/A	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							WHCO HEDGECO II, LP	.CYM	N/A	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
		33-1498403					Univorld Holdco, Inc.	.DE	N/A	Project Horizon Holdco UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Project Horizon Holdco UK Limited	.GBR	N/A	Project Horizon Bidco UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Tyrelgate Limited	.IRL	N/A	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							RXR S1S Owner LLC	.DE	N/A	S1S Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AIC REIT Holdings, LLC	.DE	N/A	Apollo Infrastructure Company LLC – Series I	Ownership	26.370	AGM; M. Rowan; L. Black	N0	
							AIC REIT Holdings, LLC	.DE	N/A	Apollo Infrastructure Company LLC – Series II	Ownership	73.630	AGM; M. Rowan; L. Black	N0	
							WHCO AG Lion Holding Trust	.DE	N/A	AASP Management, LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							WHCO AG Advisors Lion GP, LLC	.DE	N/A	Atlas Securitized Products, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ARC Funding 1 Holdings, Ltd.	.CYM	N/A	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
			98-1819542				WHCO INVESTMENTS (CAYMAN) PARENT II LP	.CYM	N/A	WHCO ADVISORS GP II, LTD.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							S1S Holdings, LLC	.DE	N/A	AP TS JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo S3 Private Markets (Master) SGP	.LUX	N/A	Apollo S3 Equity & Hybrid Solutions	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
							ARED Lux Investment Holdings (UL) S a r.l.	.LUX	N/A	ARED SCA SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AAA Multi-Asset Credit Strategies Lux Fund (Z) Lux Holdco, S a r.l.	.LUX	N/A	AAA Multi-Asset Credit Strategies Lux Fund (Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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.....							AAA Multi-Asset Credit Strategies Fund (Z)	.LUX.....	NIA.....	AAA Multi-Asset Credit Strategies Fund (Z), L.P.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	
.....							Lux Holdco, S.a r.l.	.LUX.....	NIA.....	AI OF III Credit Holdings Limited	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							AI OF III Credit Holdings (Lux) SARL	.LUX.....	NIA.....	AI OF III Credit Holdings Limited	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							Apollo AREO Advisors, L.P.	.CYM.....	NIA.....	Apollo AREO Advisors GP, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							Apollo AOPE Advisors, L.P.	.CYM.....	NIA.....	Apollo AOPE Advisors GP, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							Apollo RINI-H-HSMA LP	.DE.....	NIA.....	Apollo RINI-H-HSMA Advisors LP	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							Apollo RINI-H-HSMA Advisors LP	.DE.....	NIA.....	Apollo Hybrid Value Capital Management II, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							AP Pistachio GP, LLC	.CYM.....	NIA.....	AP S&I Manager, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							AP S&I Manager, LLC	.CYM.....	NIA.....	Walkers Nominees Limited	Other.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							AP Gamma 6, L.P.	.DE.....	NIA.....	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							AP Pistachio (UK) Limited	.GBR.....	NIA.....	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....			98-1816017	.....	.....	.....	Pomkaira Investment Holdings SCSp	.LUX.....	NIA.....	AP Pistachio, L.P.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....			98-1816041	.....	.....	.....	Pomkaira Intermediate Blocker SCSp	.LUX.....	NIA.....	Pomkaira (Lux) GP, S.a r.l.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							AAA HD Investor (Cayman) Limited	.CYM.....	NIA.....	Pomkaira (Lux) GP, S.a r.l.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....			99-5137562	.....	.....	.....	AP X Goat Holdings, L.P.	.DE.....	NIA.....	Athene HD Investor, L.P.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							AP X Goat Holdings GP, LLC	.DE.....	NIA.....	AP X Goat Holdings GP, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							End Holdco UK Limited	.GBR.....	NIA.....	Apollo Management X, L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							End Holdco UK Limited	.GBR.....	NIA.....	Apollo Credit Master Fund Ltd.	Ownership.....	0.060.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							End Holdco UK Limited	.GBR.....	NIA.....	Loan Origination, a Compartment of Athora Lux Invest S.C.Sp.	Ownership.....	0.200.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							End Holdco UK Limited	.GBR.....	NIA.....	Lux Invest S.C.Sp.	Ownership.....	0.190.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							End Holdco UK Limited	.GBR.....	NIA.....	Apollo TR European Broadly Syndicated Loan Holdings Ltd.	Ownership.....	0.250.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							End Holdco UK Limited	.GBR.....	NIA.....	ATCF UK Limited	Ownership.....	0.050.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							End Holdco UK Limited	.GBR.....	NIA.....	Apollo Credit Funds ICAV	Ownership.....	0.020.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							End Holdco UK Limited	.GBR.....	NIA.....	Amissina Diversified Income ICAV	Ownership.....	0.100.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							End Holdco UK Limited	.GBR.....	NIA.....	ADCL Credit SCA SICAV-HAIF	Ownership.....	0.130.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							RXR STS Owner LLC	.DE.....	NIA.....	STS Holdings, LLC	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							AAA SPV V, L.P.	.DE.....	NIA.....	Apollo to Aligned Alternatives Advisors, L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							AAA SPV VI, L.P.	.DE.....	NIA.....	Apollo to Aligned Alternatives Advisors, L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....			33-2442907	.....	.....	.....	AAA SPV VII, L.P.	.DE.....	NIA.....	Apollo to Aligned Alternatives Advisors, L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....			33-2443338	.....	.....	.....	AAA SPV VIII, L.P.	.DE.....	NIA.....	Apollo to Aligned Alternatives Advisors, L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....			33-2443462	.....	.....	.....	AAA SPV VIII, L.P.	.DE.....	NIA.....	Apollo to Aligned Alternatives Advisors, L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....			33-6601480	.....	.....	.....	ABF Consumer Loan Trust – MLT	.DE.....	NIA.....	ABF Structured Securities Sub-Aggregator II, L.P.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							ACT Sunflower A GP, LLC	.DE.....	NIA.....	ATC Aggregator (A), L.P.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							ACT Sunflower A, L.P.	.DE.....	NIA.....	ATC Aggregator (A), L.P.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							ACT Sunflower B GP, LLC	.DE.....	NIA.....	ACT Sunflower A GP, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							ACT Sunflower B, L.P.	.DE.....	NIA.....	ACT Aggregator (B), L.P.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							ACT Sunflower B GP, LLC	.DE.....	NIA.....	ACT Aggregator (B), L.P.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							AP Carbo Advisors, LLC	.CYM.....	NIA.....	ACT Sunflower B GP, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							AP Carbo Holdings, L.P.	.CYM.....	NIA.....	Apollo Hybrid Value Advisors II, L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							AP Credit Solutions Holdings (AIV) II, L.P.	.CYM.....	NIA.....	AP Carbo Advisors, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....			33-2494794	.....	.....	.....	AP Cube Holdings, L.P.	.DE.....	NIA.....	Apollo S3 Credit Solutions Advisors II, L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							AP Erie Advisors, LLC	.CYM.....	NIA.....	Apollo ST Credit Partners GP LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							AP Erie Holdings, L.P.	.CYM.....	NIA.....	Apollo Hybrid Value Advisors II, L.P.	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							AP Erie Advisors, LLC	.CYM.....	NIA.....	AP Erie Advisors, LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	

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							AP Fresco Aggregator GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Fresco Aggregator L.P.	DE	NIA	AP Fresco Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-2146033				AP Relevance Holdings, L.P.	DE	NIA	AIC Holdings 1-Y, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-2146033				AP Relevance Holdings, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord+ II Fund Intermediate B (DC ABF), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-2558982				Apollo Accord+ II Offshore Fund (K), L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Coit Partnership Subsidiary I, L.P.	CYM	NIA	Apollo Coit Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Coit Partnership Subsidiary II, L.P.	CYM	NIA	Apollo Coit Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo S3 Credit Solutions Fund II (AIV), L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Investments Advisors, LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Secondaries Aggregator IV, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apriotot Merger Sub, LLC	DE	NIA	Apollo Global Management, Inc.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Atmos MSO SCSp	LUX	NIA	Atmos GP S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Bluejay Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Delius GBP II S a r l	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	N0	
							Delius GBP II S a r l	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	N0	
							Delius GBP II S a r l	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	N0	
							Delius GBP II S a r l	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	N0	
							Delius GBP S a r l	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	N0	
							Delius GBP S a r l	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	N0	
							Delius GBP S a r l	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	N0	
							Delius GBP S a r l	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	N0	
							Atlas Securitized Products Management Holdings 2, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Atlas Securitized Products Management Holdings II, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AWLC Cayman Holdings, Ltd.	CYM	NIA	AWLC Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Atlas Securitized Products Management Holdings II, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1829151				Apollo H-3 Credit I Advisors, Ltd.	CYM	NIA	Walker Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
							AWLC Holdings, L.P.	DE	NIA	WACO ADVISORS GP, LTD.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ABC Holdings 5 Hollywood, LLC	DE	NIA	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-1785424				ABC Holdings 5, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC – Series I	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-1785424				ABC Holdings 5, L.P.	DE	NIA	ABC Intermediate Holdings 3 (B), LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo ARED Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo ADLE Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Fox Hedge L.P.	BMU	NIA	ACS GP Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							AAA SPV XIII, L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AAA SPV XIV, L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AAA SPV XIX, L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AAA SPV XV, L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AAA SPV XVI, L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AAA SPV XVII, L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AAA SPV XVIII, L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ABC Holdings 7 Sundown, LLC	.DE	N/A	ABC Holdings 7, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-2799641				ABC Holdings 6, L.P.	.DE	N/A	Apollo Asset Backed Credit Company LLC – Series I	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-2799641				ABC Dogar Holdings Designated Activity Company	.DE	N/A	ABC Intermediate Holdings 4, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ABC Holdings 7 Wolfman Depositor, LLC	.DE	N/A	Walkers Global	Other	100.000	AGM; M. Rowan; L. Black	N0	
							ABC Holdings 7 Wolfman, LLC	.DE	N/A	ABC Holdings 7, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ABF CONSUMER LOAN PURCHASER I, LLC	.DE	N/A	ABC Holdings 7 Wolfman Depositor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ABF Residential Loan Sub-Aggregator VI-B Trust	.DE	N/A	ABF Whole Loan Sub-Aggregator V, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
								.DE	N/A	ABF Residential Loan Sub-Aggregator VI-B, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-2800961				ABC Intermediate Holdings 5, LLC	.DE	N/A	Apollo Asset Backed Credit Company LLC – Series II	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-2800004				ABC Holdings 7, L.P.	.DE	N/A	Apollo Asset Backed Credit Company LLC – Series I	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-2800004				ABC Holdings 7, L.P.	.DE	N/A	ABC Intermediate Holdings 5, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-3568799				ABF Sagebrush Holdings, L.P.	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ABF Residential Loan Sub-Aggregator VI-B, LLC	.DE	N/A	Apollo Asset-Backed Finance Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AIOF III (Euro AIV), SCSp	.LUX	N/A	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ABF Sagebrush LLC	.DE	N/A	ABF Sagebrush Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ABF Snow King Holdings Designated Activity Company	.DE	N/A	ABF Sagebrush Holdings, L.P.	Other	100.000	AGM; M. Rowan; L. Black	N0	
							ABF Snake River Holdings LLC	.DE	N/A	Walkers Global	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-3675854				ANRP III (AIV B-L), L.P.	.DE	N/A	Apollo Asset-Backed Finance Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-3054550				ANRP III Bold (DC), LLC	.DE	N/A	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-3054926					.DE	N/A	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Agis Aggregator, SCSp	.LUX	N/A	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Agis Aggregator Holdings SCSp	.LUX	N/A	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-3055606				ANRP III Bold (Intermediate), L.P.	.DE	N/A	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-4288615				AP Bastleia SPV, LLC	.DE	N/A	Apollo Calliope Fund, L.P.	Ownership	7.930	AGM; M. Rowan; L. Black	N0	
			33-4288615				AP Bastleia SPV, LLC	.DE	N/A	Apollo Excelsior, L.P.	Ownership	3.930	AGM; M. Rowan; L. Black	N0	
			33-4288615				AP Bastleia SPV, LLC	.DE	N/A	Apollo Accord+ II Aggregator B, L.P.	Ownership	24.000	AGM; M. Rowan; L. Black	N0	

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			33-4288615				AP Basileia SPV, LLC	DE	N/A	Apollo Credit Strategies Absolute Return Aggregator B, L.P.	Ownership	6.660	AGM; M. Rowan; L. Black	N0	
			33-4288615				AP Basileia SPV, LLC	DE	N/A	Apollo Libra Credit Opportunities Fund, L.P.	Ownership	3.330	AGM; M. Rowan; L. Black	N0	
			33-4288615				AP Basileia SPV, LLC	DE	N/A	Fox Hedge Intermediate B LLC	Ownership	6.660	AGM; M. Rowan; L. Black	N0	
			33-4288615				AP Basileia SPV, LLC	DE	N/A	Apollo TPSP Violet Crown Partnership, L.P.	Ownership	6.660	AGM; M. Rowan; L. Black	N0	
			33-4288615				AP Basileia SPV, LLC	DE	N/A	Apollo RINIH-MSIA LP	Ownership	6.660	AGM; M. Rowan; L. Black	N0	
			33-4288615				AP Basileia SPV, LLC	DE	N/A	AAA Multi-Asset Credit Strategies Fund (V), L.P.	Ownership	24.000	AGM; M. Rowan; L. Black	N0	
			33-4288615				AP Basileia SPV, LLC	DE	N/A	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	3.000	AGM; M. Rowan; L. Black	N0	
			33-4288615				AP Basileia SPV, LLC	DE	N/A	Apollo Moultrie Credit Fund, L.P.	Ownership	3.330	AGM; M. Rowan; L. Black	N0	
			33-4288615				AP Basileia SPV, LLC	DE	N/A	Apollo Centre Street Partnership, L.P.	Ownership	5.000	AGM; M. Rowan; L. Black	N0	
							AP Bold Co-Invest GP, LLC	DE	N/A	Apollo ANPP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Bold Holdings, LLC	DE	N/A	Apollo ANPP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-3088653				AP Bold Holdings, LLC	DE	N/A	Apollo Aligned Alternatives Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-3088653				AP Bullock Holdings, LLC	DE	N/A	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Bullock Holdings, LLC	DE	N/A	Apollo Clean Transition Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Bullock Holdings, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP CA XIX, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP CA XXI, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP CA XXV, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP CA XXIV, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP CA XXIII, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP CA XXII, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Chia Issuer, LLC	CYM	N/A	AP S&I Manager, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
							AP Chia (UK) Limited	GBR	N/A	AP Chia Issuer, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-3165381				AP DEE V Intermediate Holdings, L.P.	DE	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-3164964				AP DEE V (Intermediate), LLC	DE	N/A	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-3166308				AP DEE V (DC Z), LLC	DE	N/A	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-3184858				AP DEE V (DC B), LLC	DE	N/A	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-3166870				AP DEE V (DC A), LLC	DE	N/A	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Everest Aggregator, SCSp	LUX	N/A	Apollo Hybrid Value Overseas Partners (Lux) GP II, S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Starship Aggregator (Lux) SCSp	LUX	N/A	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP SREAP Holdings, LLC	DE	N/A	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP SREAP Holdings, LLC	DE	N/A	Apollo Clean Transition Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP S&I Administrator, LLC	DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-3165417				AP THR V Holdings, L.P.	DE	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP X Perseus Holdings GP, LLC	DE	N/A	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-2816462				AP X Perseus Holdings, L.P.	DE	N/A	AP X Perseus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Canada Advisors LLC	CAN	N/A	Apollo Perseus Holdings GP, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo CSC Clean Energy Mobilization Advisors GP, LLC	CYM	N/A	Apollo Capital Management, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo CSC Clean Energy Mobilization Advisors, L.P.	CYM	N/A	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
										Apollo CSC Clean Energy Mobilization Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			33-2813429				Apollo C&C Clean Energy Mobilization, L.P. Apollo Credit Strategies Master Fund Holdings III, L.P.	.DE	N/A	Apollo C&C Clean Energy Mobilization Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			33-3236502				Apollo H-3 Credit Fund I, L.P.	.DE	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			96-1633479				Apollo H-3 Co-Investors, L.P. Apollo European Real Estate Debt GP S.a r.l.	.DE	N/A	Apollo H-3 Credit I Advisors, Ltd. Apollo Co-Investors Manager, LLC Apollo European Real Estate Debt GP S.a r.l.	Management Management Management	0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	.....
			33-4219786				Apollo Pear, SPV LLC Apollo Union Street Partners Intermediate, L.P.	.LUX .DE	N/A	Apollo European Real Estate Debt GP S.a r.l. Apollo Capital Management, L.P.	Management Management	0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	.....
							Apollo Union Street Partners Intermediate, L.P.	.CYM	N/A	Union Street GP Ltd	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Apollo International Capital ARIS BotA CMBS Repo Seller I, LLC ATLX 2025-RTL1 Trust	.SAU .DE .DE	N/A	Apollo International Management Holdings, LLC ARIS CMBS, LLC Atlas Securitization Depositor LLC	Ownership Ownership Ownership	100.000 100.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	.....
							Aspen Second Merger Sub, LLC Aspen PubCo Merger Sub 1, Inc. CSTR TMR V (Intermediate), LLC	.DE .DE .DE	N/A	Atlas Securitization Depositor LLC Apollo Global Management, Inc. Apollo ST Fund Management LLC	Management Management Management	0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	.....
			33-3186626				CSTR TMR V (DC Z), LLC	.DE	N/A	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			33-3186084				CSTR TMR V (DC B), LLC	.DE	N/A	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			33-3185701				CSTR TMR V (DC A), LLC	.DE	N/A	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			33-3185295				CSTR TMR V (DC A), LLC	.DE	N/A	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Erie Buyer Parent LP Erie Buyer Parent GP	.CYM .CYM	N/A	Apollo ST Fund Management LLC Erie Buyer Parent GP	Management Management	0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	.....
							Lyra Client Solutions Holdings, LLC	.DE	N/A	AP Erie Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-1824247				MAPS Holdings LP3 (Parent), L.P.	.DE	N/A	Apollo Management Holdings, L.P. Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							MAPS Holdings LP2 (Parent), L.P.	.DE	N/A	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							MAPS Holdings LP1 (Parent), L.P.	.DE	N/A	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							MAPS Holdings GP3 (Parent), L.P.	.DE	N/A	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							MAPS Holdings GP2 (Parent), L.P.	.DE	N/A	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							MAPS Holdings GP1 (Parent), L.P.	.DE	N/A	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							MFIC Gamma SPV LLC	.DE	N/A	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							MFIC Bethesda QLO 2 LLC	.DE	N/A	MFIC Bethesda QLO 2 Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							MFIC Bethesda QLO 2 Depositor LLC	.DE	N/A	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							MFIC Beta SPV LLC	.DE	N/A	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							PK ALIFT LOAN FUNDING 6 LP	.DE	N/A	PK ALIFT LOAN FUNDING 6 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							PK ALIFT LOAN FUNDING 6 GP LLC	.DE	N/A	Apollo PK Air Management (QLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-2655680				Perseus Parent, L.P.	.DE	N/A	Perseus Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Perseus Parent GP, LLC	.DE	N/A	AP X Perseus Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			96-1846202				Union Street GP Ltd	.CYM	N/A	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	.....
							Union Street Partners (I), L.P.	.CYM	N/A	Union Street GP Ltd	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			33-3511885				Sullivan Street Partners, L.P.	.DE	N/A	Sullivan Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Sullivan Street Advisors, L.P.	.DE	N/A	Sidders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Aplesand Limited	.IRL	N/A	Tyrellgate Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Middlebury Holdings, LLC	.DE	N/A	AP HGA Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							Apollo Accord+ II Fund Lux (AFB) Holdings, S a r . l .	.LUX	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Ci raparantag Holdings SARL	.LUX	NIA	Covis Midco 1 S a r . l .	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							AP Cube Lux Holdings S a r . l .	.LUX	NIA	AP Cube Holdings, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							AAA SPV XI, L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AAA SPV IX, L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AAA SPV XII, L.P.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							A-A SPN-20 (AFX – IAEHIDP86), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Lyra Client Solutions US, LLC	.DE	NIA	Lyra Client Solutions Holdings, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							A-A Diversified Opportunities Fund (Y) Lux, L.P.	.DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							A-A Diversified Opportunities Fund (Z) Lux, L.P.	.DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Linos IX S a r . l .	.LUX	NIA	Linos I S a r . l .	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Linos VIII S a r . l .	.LUX	NIA	Linos I S a r . l .	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Linos VII S a r . l .	.LUX	NIA	Linos I S a r . l .	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Linos V S a r . l .	.LUX	NIA	Linos I S a r . l .	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo Enterprise Strategies, LP	.DE	NIA	Apollo Enterprise Strategies GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Apollo Enterprise Strategies GP, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							ABC Holdings 5 (Lux), S a r . l .	.LUX	NIA	ABC Holdings 5, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							ARIS GS Repo Seller 2, LLC	.DE	NIA	ARIS Real Assets, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							ARIS GS Repo Seller 1, LLC	.DE	NIA	ARIS Mortgage Lending, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Offshore Fund, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Fund, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Fund (TE 892), L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							ACTC Vulcan SPV LLC	.DE	NIA	ACT Juniper B, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AWLC Intermediate Holdings Trust	.DE	NIA	WFOC INTERMEDIATE HOLDINGS LP	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							AWLC Holdings 2, L.P.	.DE	NIA	AWLC Advisors GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AWLC Holdings 1, L.P.	.DE	NIA	AWLC Advisors GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AWLC International Subco Designated Activity Company	.IRL	NIA	AASP Management, LP	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							AWLC Holdings, L.P.	.DE	NIA	AWLC Advisors GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Atlas Securitized Products Investments 8, L.P.	.DE	NIA	Atlas Securitized Products GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AP Credit Solutions Fund II AIV (DC), LLC	.DE	NIA	Apollo S3 Investment Management, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AP Oryx Holdings, LLC	.CYM	NIA	AP HGA Manager LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							A-A Euro Investment Fund (Lux) SCSp	.LUX	NIA	ALTRA GP S a r . l .	Management	0 000	AGM; M. Rowan; L. Black	N0	
			99-1715530				ABC REIT Intermediate Holdings, LLC	.DE	NIA	Apollo Asset Backed Credit Company LLC – Series II	Ownership	76 000	AGM; M. Rowan; L. Black	N0	
			99-1715530				ABC REIT Intermediate Holdings, LLC Accelerate Bfoco GmbH	.DE	NIA	Apollo Asset Backed Credit Company LLC – Series I	Ownership	24 000	AGM; M. Rowan; L. Black	N0	
							AP Credit Solutions Holdings v Pte. Ltd.	.SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			93-3903982				AP Himalaya Holdings, L.P.	.DE	NIA	AP Himalaya Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Issuer GP Ltd	.CYM	NIA	Walkers Noniees Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
							AP Maia Manager LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Oxygen Bidco S a r .l.	.LUX	NIA	ABC Holdings 6, L.P.	Ownership	1.000	AGM; M. Rowan; L. Black	N0	
							AP Oxygen Bidco S a r .l.	.LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	Ownership	6.930	AGM; M. Rowan; L. Black	N0	
							AP Oxygen Bidco S a r .l.	.LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	Ownership	3.730	AGM; M. Rowan; L. Black	N0	
							AP Oxygen Bidco S a r .l.	.LUX	NIA	AP Oxygen Midco S a r .l.	Ownership	66.670	AGM; M. Rowan; L. Black	N0	
			82-0984567				AP Oxygen Bidco S a r .l.	.LUX	NIA	APF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	21.670	AGM; M. Rowan; L. Black	N0	
							Apollo (Wolcamp Intermediate DC I-A), LLC	.DE	NIA	ANRP (ECI AIV), L.P.	Ownership	5.620	AGM; M. Rowan; L. Black	N0	
			82-0984567				Apollo (Wolcamp Intermediate DC I-A), LLC	.DE	NIA	Apollo Overseas Partners (Delaware) VII, L.P.	Ownership	26.970	AGM; M. Rowan; L. Black	N0	
			82-0984567				Apollo (Wolcamp Intermediate DC I-A), LLC	.DE	NIA	Apollo Overseas Partners VII, L.P.	Ownership	67.410	AGM; M. Rowan; L. Black	N0	
							Apollo HV Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-8350822				Apollo International Management, L.P.	.DE	NIA	Apollo International Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Investment Management Europe (Luxembourg) S a r .l.	.LUX	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1734717				Apollo Origination Partnership II (Levered), L.P.	.CYM	NIA	Apollo Origination Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Origination Partnership II (Unlevered), L.P.	.CYM	NIA	Apollo Origination Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Otter Advisors, L.P.	.CYM	NIA	Apollo Otter Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-4395059				Apollo S3 Private Markets Fund	.DE	NIA	Apollo S3 RIC Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo U.S. Real Estate Fund III, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-4695168				Apollo U.S. Real Estate Partners III (TE), L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-4690465					.DE	NIA		Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III 3 VDG Holdings L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-4189880					.DE	NIA		Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III 30 Dan Aggregator, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-2113422					.DE	NIA		Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-2113680				Apollo USREF III 30 Dan Holdings L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III Cardinal Aggregator, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3594982				Apollo USREF III Freezer Aggregator, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III Manatee Holdings L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-1174553					.DE	NIA		Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-3652313				Apollo USREF III Mouse Holdings L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo USREF III MTR Aggregator, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-2124553					.DE	NIA		Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-1702263				Apollo USREF III Polygon Aggregator, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Fort GP 1 S a r .l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro 92), SCSp	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1800926					.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	5.360	AGM; M. Rowan; L. Black	N0	
							Fort GP 1 S a r .l.	.LUX	NIA		Ownership	41.090	AGM; M. Rowan; L. Black	N0	

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			98-1800926				Fort � 1 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19,240	AGM; M. Rowan; L. Black	N0	
			98-1800926				Fort � 1 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34,310	AGM; M. Rowan; L. Black	N0	
							Fort � 2 S a r . l .	.LUX	NIA	AP Fort SCS	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			99-2341552				Fox Hedge Intermediate B LLC	.BMU	NIA	Apollo Capital Management, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							Fox Hedge Intermediate B LLC	.DE	NIA	Fox Hedge L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							IHCO ADVISORS �, LLC	.DE	NIA	ATLAS GLOBAL IHCO HOLDINGS ICAP	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			93-3081616				IHCO INTERMEDIATE HOLDINGS LP	.C/M	NIA	IHCO ADVISORS �, LTD.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							IHCO INVESTMENTS A HOLDINGS ICAP	.IRL	NIA	AASP Management, LP	Management	0,000	AGM; M. Rowan; L. Black	N0	
			98-1753815				IHCO ADVISORS �, LTD.	.C/M	NIA	Maples Corporate Services Limited	Other	0,000	AGM; M. Rowan; L. Black	N0	
							2024 TTC Aggregator (B), L.P.	.DE	NIA	2024 TTC Aggregator �, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							2024 TTC Aggregator, L.P.	.DE	NIA	2024 TTC Aggregator �, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							2024 TTC Aggregator �, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			39-2746164				AA Sequoia Holdings AIV, L.P.	.DE	NIA	Apollo Sequoia Advisors, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							ABC Holdings 6 Ieman, LLC	.DE	NIA	ABC Holdings 6, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							ABF Pine Creek Depositor, LLC	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			33-4831902				ABF Pine Creek Holdings, LLC	.DE	NIA	ABF Pine Creek Depositor, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							ABF Structured Securities Sub-Aggregator II-C, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			39-2405886				ACTE II Credit Holdings, L.P.	.DE	NIA	ACTE II Credit Holdings �, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							ACTE II Credit Holdings �, LLC	.DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			39-2406833				ACTE II Credit Holdings CB, L.P.	.DE	NIA	ACTE II Credit Holdings �, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							ACTE II Credit Holdings CB Intermediate FC, L.P.	.C/M	NIA	ACTE II Credit Holdings �, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							ADS Offshore Fund Advisor, L.P.	.C/M	NIA	Apollo Principal Holdings B �, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AHVF III (882 Cayman AIV), L.P.	.C/M	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AERED Lux Investment Holdings (UL) S a r . l .	.LUX	NIA	Apollo European Real Estate Debt Aggregator SCS	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							AHVF III Debt Holdings, L.P.	.DE	NIA	SCS	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							AHVF III Debt Holdings CB, L.P.	.DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AHVF III DE Holdings, L.P.	.DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AHVF III (FC I), L.P.	.DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AHVF III (FC I), L.P.	.C/M	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AHVF III (Cayman Holdings), L.P.	.DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AIC Iroman Subsidiary - Z, LLC	.DE	NIA	Apollo Hybrid Holdings - Z, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							AIC Iroman Subsidiary - Y, LLC	.DE	NIA	AIC Iroman Holdings - Y, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			39-2355709				AIOF II Tulsa Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AIAPS I LLC	.DE	NIA	Apollo Management Holdings, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			33-4691882				ANRP III (F) Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							ANRP III (F) Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			33-4691882				ANRP III (F) Holdings, L.P.	.DE	NIA	ANRP III (Intermediate Holdings Partnership), L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			33-4693975				ANRP III DEE IV (DC Z), LLC	.DE	NIA	ANRP III (Intermediate Holdings Partnership), L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			33-4693228				ANRP III (Intermediate Holdings Partnership), L.P.	.DE	NIA	ANRP III (Intermediate Holdings Partnership), L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			33-4693589				ANRP III DEE IV (DC A), LLC	.DE	NIA	ANRP III (Intermediate Holdings Partnership), L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							AOP II (L) Lender, LLC	.DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100,000	AGM; M. Rowan; L. Black	N0	

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							AOP II (L) Gamma SPV, LLC	.DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AOP II (L) Beta SPV, LLC	.DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AOP II (L) Alpha SPV, LLC	.DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AOP II (L) Lender, LLC	.DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AOP II (UL) Gamma SPV, LLC	.DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AOP II (UL) Beta SPV, LLC	.DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AOP II (UL) Alpha SPV, LLC	.DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1861302				AP Credit Solutions Fund II AIV (FC) L.P.	.CYM	NIA	Apollo S3 Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Credit Solutions Holdings II (AIV) II, L.P.	.DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			39-2431832					.DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			39-2376209				AP Credit Solutions Holdings (RS) II, L.P.	.DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			33-5043072				AP Bold Co-Invest DC, LLC	.DE	NIA	AP Bold Co-Invest (Parallel), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-4904372				AP Edison Holdings III (P), L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			33-4625944				AP Edison Holdings II, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			39-2265229				AP Edison Holdings L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Deuce SPV GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Fusion Topco, Ltd.	.CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	N0	.....
							AP Fusion Topco, Ltd.	.CYM	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	N0	.....
							AP Fusion Topco, Ltd.	.CYM	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	N0	.....
							AP Fusion Topco, Ltd.	.CYM	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	N0	.....
							AP Fusion Topco, Ltd.	.CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-4622188				AP Equity Solutions Intermediate II-A (DC) LLC	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp	Ownership	21.060	AGM; M. Rowan; L. Black	N0	.....
			33-4622188				AP Equity Solutions Intermediate II-A (DC) LLC	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	Ownership	43.050	AGM; M. Rowan; L. Black	N0	.....
			33-4622188				AP Equity Solutions Intermediate II-A (DC) LLC	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Fund (TE 802), L.P.	Ownership	35.900	AGM; M. Rowan; L. Black	N0	.....
			39-2153836				AP Equity Solutions Holdings Co-Invest II-A, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Hercules UK Ltd	.GBR	NIA	AP Hercules Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Hercules GP S.a.r.l.	.LUX	NIA	AIC Holdings 1-Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Hercules Aggregator SCSp	.LUX	NIA	AP Hercules GP S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Horn Holdings, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Monarch Holdings, L.P.	.DE	NIA	Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Talon Holdings, L.P.	.DE	NIA	AP Talon Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AP Talon Holdings GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-5057867				APM IDC Holdings 2A, LLC	.DE	NIA	APM IDC Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP X Newport-Lido Holdings, L.P.	.DE	NIA	Apollo Advisors X, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	.....
			33-4421914				AP TP Fund Holdings, LLC	.DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Voyager Co-Invest Feeder, L.P.	.DE	NIA	AP X Voyager Vot&co, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							APM IDC Holdings 6A, LLC	.DE	NIA	APM IDC Holdings 6, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							APM IDC Holdings 5A, LLC	.DE	NIA	APM IDC Holdings 5, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							APM IDC Holdings 4B, LLC	.DE	NIA	APM IDC Holdings 4, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							APM IDC Holdings 4A, LLC	.DE	NIA	APM IDC Holdings 4, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							APM IDC Holdings 2B, LLC	.DE	NIA	APM IDC Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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							Apollo Accord Co-Investors VII (D), L.P. Apollo Accord Co-Investors VII (B), L.P. Apollo Accord Co-Investors VII (A), L.P.	DE..... DE..... DE.....	NIA..... NIA..... NIA.....	Apollo Co-Investors Manager, LLC Apollo to Accord Advisors, L.P. Apollo to Co-Investors Manager, LLC Apollo to Asset-Backed Finance Advisors, L.P.	Management..... Management..... Management..... Management..... Management..... Management.....	0.000 0.000 0.000 0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0..... N0.....	
							Apollo ABF Lava Creek Holdings, L.P. Apollo Accord Offshore Fund VII, L.P. Apollo Accord Fund VII, L.P. Apollo Accord Fund VII Intermediate B Lender, L.P. Apollo to Accord Fund VII Intermediate B (DC), L.P.	.CYM..... .DE..... .DE..... .DE..... .DE.....	NIA..... NIA..... NIA..... NIA..... NIA.....	Apollo to Accord Advisors, L.P. Apollo to Accord Advisors, L.P. Apollo to Accord Advisors, L.P. Apollo to Accord Advisors, L.P. Apollo to Accord Advisors, L.P.	Management..... Management..... Management..... Management..... Management.....	0.000 0.000 0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0..... N0..... N0..... N0.....	
							Apollo Accord Fund VII Intermediate B (DC), L.P. Apollo Accord VII Aggregator B, L.P. Apollo Accord VII Aggregator A, L.P. Apollo Accord- II Fund Intermediate B Lender II, L.P. Apollo Accord- II Fund Intermediate B (DC II), L.P.	.DE..... .DE..... .CYM..... .DE..... .DE.....	NIA..... NIA..... NIA..... NIA..... NIA.....	Apollo to Accord Advisors, L.P. Apollo to Accord Advisors, L.P. Apollo to Accord Advisors, L.P. Apollo to Accord+ II Advisors, L.P. Apollo to Accord+ II Advisors, L.P. Apollo to Accord+ II Advisors, L.P.	Management..... Management..... Management..... Management..... Management.....	0.000 0.000 0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0..... N0..... N0..... N0.....	
							Apollo Accord- II Aggregator B-2, L.P. Apollo Debt Solutions BOC Offshore Fund, L.P. Apollo to Asset-Backed Finance Advisors (Lux) GP, S a r.l.	.DE..... .DE..... .CYM..... .LUX.....	NIA..... NIA..... NIA..... NIA.....	ADS Offshore Fund Advisor, L.P. Apollo to Asset-Backed Finance Advisors, L.P. Apollo to Hybrid Value Overseas Partners III, L.P.	Management..... Management..... Ownership.....	0.000 0.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0..... N0.....	
							Apollo Hybrid Value III Hedge LLC Apollo Hybrid Value III Hedge LLC Apollo Hybrid Value III Hedge LLC Apollo Hybrid Value III Hedge LLC Apollo Hybrid Value III Hedge LLC	.CYM..... .CYM..... .CYM..... .CYM..... .CYM.....	NIA..... NIA..... NIA..... NIA..... NIA.....	Apollo to Hybrid Value Fund III, L.P. Apollo to Hybrid Value Overseas Partners (Lux) III, SCSp Apollo to Hybrid Value Partners (AIts) III, L.P. Apollo to Hybrid Value Overseas Partners (Delaware 992) III, L.P. Apollo to Long-Term Infrastructure Strategy Advisors GP, LLC	Ownership..... Ownership..... Ownership..... Ownership..... Ownership.....	7.000 31.000 3.000 41.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0..... N0..... N0..... N0.....	
							Apollo Long-Term Infrastructure Strategy Advisors GP, LLC Apollo Overseas Partners (Lux) GP, S a r.l. Apollo PGOF Advisors Pte. Ltd Apollo PGOF Advisors, L.P. Apollo PGOF Advisors GP, LLC Apollo MPS Management, LLC Apollo PPF Credit Strategies Holdings, LLC Apollo S3 Credit Solutions Fund II (AIV) II, L.P.	.DE..... .LUX..... .SGP..... .CYM..... .CYM..... .DE..... .DE.....	NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA.....	Apollo to Principal Holdings B, L.P. APH Holdings, L.P. Apollo to PGOF Advisors GP, LLC Apollo to PGOF Advisors GP, LLC APH Holdings (DC), L.P. Apollo to Management Holdings, L.P. Apollo to PPF Credit Strategies, LLC Apollo to S3 Advisors, L.P.	Management..... Ownership..... Ownership..... Management..... Management..... Ownership..... Ownership.....	0.000 100.000 100.000 0.000 0.000 100.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0..... N0..... N0..... N0..... N0..... N0.....	
							Apollo Rad Management, LLC Apollo Real Estate Debt Fund I, L.P. Apollo S3 JP Co-Invest III, LLC Apollo S3 JP Co-Invest GP, LLC ATC Holdings (Lux-L) I S a r.l.	.DE..... .DE..... .DE..... .LUX.....	NIA..... NIA..... NIA..... NIA.....	Apollo to Capital Management, L.P. APED Advisors I, L.P. Apollo to S3 Investment Management, L.P. Apollo to S3 Equity & Hybrid Solutions Advisors, L.P. ACT Sunflower A, L.P.	Management..... Management..... Management..... Management..... Ownership.....	0.000 100.000 0.000 0.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0..... N0..... N0..... N0.....	
							ATH Conduit Vehicle 1 SCSp	.LUX.....	NIA.....	Apollo to European Real Estate Debt GP S a r.l.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	

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			33-4894378				ARTIS Real Assets Holdco I, LLC	.DE	N/A	ARTIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							ARED Capital Management, LLC	.DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			33-4890029				ARED Advisors I, L.P.	.DE	N/A	ARED Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
							AX De St. Louis, DST	.DE	N/A	AX II Depositor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							AX De St. Louis Manager, LLC	.DE	N/A	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Grizzly Credit SMA Holdings, LLC	.DE	N/A	Apollo Grizzly Bear Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Direct Origination Securitization, LLC	.DE	N/A	Apollo Debt Solutions IDF, LP	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Cadme Capital Partners (Lux) S.a.r.l.	.LUX	N/A	Third Party	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Grizzly Credit Co-Invest Holdings, LLC	.DE	N/A	Apollo Grizzly Bear Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			33-4888424				Nevoce Harts Mill, LP	.DE	N/A	Irradiant RGP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			33-4887192				Nevoce Birch Creek, LP	.DE	N/A	Irradiant RGP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
							MFIC Epsilon SPV LLC	.DE	N/A	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							MFIC Delta SPV LLC	.DE	N/A	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							OHC All Pool I, LLC	.DE	N/A	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							OHC LB Holdings, LLC	.DE	N/A	AA Sequoia Holdings AIV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							OHC Lemnar Pool I, LLC	.DE	N/A	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							OHC Lemnar Pool II, LLC	.DE	N/A	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							OHC Lemnar Pool III, LLC	.DE	N/A	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Warbler Funding LLC	.DE	N/A	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							PCGF (Master Fund) Pte. Ltd	.SGP	N/A	Apollo PCGF Advisors Pte. Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							PCGF (Feeder Fund) LP	.SGP	N/A	Apollo PCGF Advisors Pte. Ltd	Management	0.000	AGM; M. Rowan; L. Black	No	
							Parc Westborough Owner, LLC	.DE	N/A	ARTIS Real Assets Holdco I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							AWLC Holdings Trust	.DE	N/A	Company	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							ShelCo 324 Oy	.FIN	N/A	ShelCo 318 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							ShelCo 323 Oy	.FIN	N/A	ShelCo 318 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							ShelCo 322 Oy	.FIN	N/A	ShelCo 317 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							ShelCo 321 Oy	.FIN	N/A	ShelCo 317 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							ShelCo 320 Oy	.FIN	N/A	ShelCo 316 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							ShelCo 319 Oy	.FIN	N/A	ShelCo 316 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							ShelCo 318 Oy	.FIN	N/A	Fusion Holdco S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							ShelCo 317 Oy	.FIN	N/A	Fusion Holdco S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							ShelCo 316 Oy	.FIN	N/A	Fusion Holdco S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Barr Owl Funding LLC	.DE	N/A	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Everest Spain Bidco, S.L.	.ESP	N/A	EVEREST UK MIDCO LIMITED	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Irradiant Intermediate Holdings, L.P.	.DE	N/A	Redding Bridge RAD Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
							Ilsefert Solar, LLC	.ML	N/A	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Suede Solar, LLC	.ML	N/A	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Harts Mill Solar, LLC	.NC	N/A	Harts Mill Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Carsonville Solar, LLC	.ML	N/A	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Castleton Solar, LLC	.ML	N/A	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Shoreline Solar, LLC	.ML	N/A	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Smiths Creek Solar, LLC	.ML	N/A	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Shover Solar, LLC	.ML	N/A	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Shore Solar, LLC	.ML	N/A	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Stockholm Solar, LLC	.ML	N/A	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Sticks Solar, LLC	.ML	N/A	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							St. Joseph Solar, LLC	.ML	N/A	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							South Graner Solar, LLC	.ML	N/A	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.....							Snowpiercer Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Sunbel levable Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Stubbs Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Striker Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Cioudbreak Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Cleavater Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Clarence Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Cayenne Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Frenchline Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Fortunate Sun Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Ford Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Florence Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Finlay Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Fillmore Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Ferris Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Fabieme Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Esmarelda Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Engl ish Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Elsie Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Elias Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							El Ray Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Durban Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Dunbar Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Dran Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Donny Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Dodge Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Dimanche Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Devil's Lake Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Hanging Gardens Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Hail Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Gull Lake Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Granite Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Gordonville Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Gorden Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Goldfinch Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Goob Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Glenzie Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Geddes 2 Solar, LLC	..MI...	N/A.....	Michigan Solar Holdings 1, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Geddes 1 Solar, LLC	..MI...	N/A.....	Michigan Solar Holdings 1, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Fulton Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Purdy Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Puck Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Pronetheus Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Pazcki Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Carpenter Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Shipsterns Solar, LLC	..MI...	N/A.....	Michigan Solar Holdings 3, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Burtch Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Burns Park Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Nugent Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.....							Neutron Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Murphy Lake Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Mudlie Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Moonbeam Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Mitten Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Mia Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Macbeth Solar, LLC	..MI...	N/A.....	Michigan Solar Holdings 2, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Parma Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Sheridan Line Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Hogan Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Hazel Solar, LLC	..MI...	N/A.....	Michigan Solar Holdings 1, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Shanti Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Shady Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Sanders Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Robson Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Agrelite Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Adamite Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Babbitt Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Zed Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Anubis Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							AMT Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Woodlander Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Walleve Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Vincent Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Ulysses Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Uli Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Trumpet Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Tanglers Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Sunskrit Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Sunny Acres Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Guster Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Crisler Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Cowboy Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Cottrell Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Copenhagen Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Congo Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Carboro Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Bullhead Solar, LLC	..MI...	N/A.....	Michigan Solar Holdings 1, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Brown City Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Brandt Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Borelly Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Bonne Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Boerlin Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Mallibu Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Linenan Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Lenon Drain Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Leboski Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Laughing Whittfish Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....
.....							Knobler Solar, LLC	..MI...	N/A.....	Albedo DevCo, LLC	Owner ship.....	100,000	AGM; M. Rowan; L. Black	N0.....	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Keitel Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
							Kaline Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Jonesfield Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Jacke Lake Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Jack Francis Solar, LLC	..MI	N/A	Michigan Solar Holdings 1, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Highbank Creek Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Haven Ridge Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Hove Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Ignatius Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Runway Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Rosemary Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Reading Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Big Prairie Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Alken Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Bamboo Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Aubli Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Au Gres Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Asparagus Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Yale Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Wings Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Tittabawassee Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Teppel Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Swartz Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Prairie Creek Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Povel Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Potts Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Byrne Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Burt Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Bunny Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Bluelird Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Blackburn Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							McIntyre Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							May Shannon Solar, LLC	..MI	N/A	Michigan Solar Holdings 1, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Maude Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Marty Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Maize Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Lyons Road Solar Farm, LLC	..MI	N/A	Michigan Solar Holdings 2, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Long Lake Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Lively Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Lima Center Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Lighthouse Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Lightfoot Solar, LLC	..MI	N/A	Michigan Solar Holdings 3, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Jordanville Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Jody Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Jimmie Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Jeffery Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Jeddo Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Sand Creek Solar, LLC	..MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Rangeline Solar, LLC	..MI	N/A	Rangeline Solar, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Big Stone Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Zernatt Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Atom Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Yorkman Road Solar, LLC	. MI	N/A	Michigan Solar Holdings 3, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Anglia Solar, LLC	. MI	N/A	Michigan Solar Holdings 1, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Anglo Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Ilodson Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Allegany Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Willford Solar, LLC	. MI	N/A	Michigan Solar Holdings 3, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Victors Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Twining Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Albion North Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Carr Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Sherwood Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Stoneheart Solar, LLC	. MI	N/A	Michigan Solar Holdings 1, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Coldwater Solar, LLC	. MI	N/A	Michigan Solar Holdings 1, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Cobb Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Captain Solar, LLC	. MI	N/A	Michigan Solar Holdings 1, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Canal Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Buena Vista Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Brogan Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Bradshaw Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Bordman Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Bodega Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Oliviar Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Oak Grove Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Nordhaus Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Mushroom Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Mumbai Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Mort Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Mistegay Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Miracle Max Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Millington Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Maibec Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Long Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Judd Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Jackie Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Henderson Solar, LLC	. MI	N/A	Michigan Solar Holdings 1, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Hubbard Lake Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Interchange Solar, LLC	. MI	N/A	Michigan Solar Holdings 1, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Rothko Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Rosco Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Ridge Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Beltrami Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Belburns Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Beaverton Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Banfield Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Addie Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
							Artisan Solar, LLC	. MI	N/A	Albedo DevCo, LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Arrothead Solar, LLC	..MI...	NIA...	Albedo DevCo, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Arctite Solar, LLC	..MI...	NIA...	Albedo DevCo, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							ARB Solar, LLC	..MI...	NIA...	Albedo DevCo, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Aluminum Solar, LLC	..MI...	NIA...	Albedo DevCo, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Alpinist Solar, LLC	..MI...	NIA...	Albedo DevCo, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Alma Solar, LLC	..MI...	NIA...	Albedo DevCo, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Altaes Ridge Solar, LLC	..MI...	NIA...	Albedo DevCo, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Vreeland Solar, LLC	..MI...	NIA...	Albedo DevCo, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Topange Solar, LLC	..MI...	NIA...	Albedo DevCo, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Thayne Solar, LLC	..MI...	NIA...	Albedo DevCo, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Telecaster Solar, LLC	..MI...	NIA...	Albedo DevCo, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Subbrook Solar, LLC	..MI...	NIA...	Albedo DevCo, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							13 Mile Solar, LLC	..MI...	NIA...	Michigan Solar Holdings 1, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Zing Solar, LLC	..MI...	NIA...	Albedo DevCo, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Abhurite Solar, LLC	..MI...	NIA...	Albedo DevCo, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							HOK-T5, LLC	..HI...	NIA...	Palms Solar JV, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							HOK-T1, LLC	..HI...	NIA...	Palms Solar JV, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							HOK-T2, LLC	..HI...	NIA...	Palms Solar JV, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							HOK-T3, LLC	..HI...	NIA...	Palms Solar JV, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							QL-Viaduct Holding, LLC	..DE...	NIA...	PJM – Bison Acquisition LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Judith Gap Solar 3, LLC	..DE...	NIA...	Judith Gap Holdings, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Judith Gap Solar 2, LLC	..DE...	NIA...	Judith Gap Holdings, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Judith Gap, LLC	..DE...	NIA...	Judith Gap Holdings, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Irradiant Mortgage Opportunities Investors (B), L.P.	..DE...	NIA...	Irradiant Mortgage Aggregator GP, LLC	Management	0 000 ...	AGM; M. Rowan; L. Black	N0...	...
88-0528423							IPCC Fund, L.P.	..DE...	NIA...	IPCC GP, LLC	Management	0 000 ...	AGM; M. Rowan; L. Black	N0...	...
92-0834654							IPCC Advisor, LP	..DE...	NIA...	Apollo Rad Management, LLC	Management	0 000 ...	AGM; M. Rowan; L. Black	N0...	...
92-2325841							IPCC GP, LLC	..DE...	NIA...	APH Holdings (DC), L.P.	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							IFRG Investors II, L.P.	..DE...	NIA...	IFRG Investors GP, LLC	Management	0 000 ...	AGM; M. Rowan; L. Black	N0...	...
86-1598424							IRQP Membership 6, LLC	..DE...	NIA...	IRQP Loan Aggregator, L.P.	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Harts Mill Intermediate Holdings, LLC	..DE...	NIA...	Harts Mill Holdings, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
87-2904386							Irradiant LP, LLC	..DE...	NIA...	Apollo Rad Management, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
99-3521645							IRQP Equity Aggregator II, L.P.	..DE...	NIA...	Irradiant RQP Fund GP, LLC	Management	0 000 ...	AGM; M. Rowan; L. Black	N0...	...
							RE Realty Partners Servicing, LLC	..DE...	NIA...	RE Realty Partners, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Irradiant Renewable Opportunities Partners, L.P.	..DE...	NIA...	Irradiant RQP Fund GP, LLC	Management	0 000 ...	AGM; M. Rowan; L. Black	N0...	...
84-2965317							Irradiant BGG Investors, L.P.	..DE...	NIA...	Irradiant RQP Fund GP, LLC	Management	0 000 ...	AGM; M. Rowan; L. Black	N0...	...
87-4032714							Irradiant BGG Investors GP, LLC	..DE...	NIA...	Irradiant BGG Investors GP, LLC	Management	0 000 ...	AGM; M. Rowan; L. Black	N0...	...
92-0246524							Irradiant QLO Partners Fund III, L.P.	..DE...	NIA...	APH Holdings (DC), L.P.	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
84-1965699							Irradiant QLO Partners Fund II, L.P.	..DE...	NIA...	Irradiant QLO Partners III GP, LLC	Management	0 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Irradiant QLO Partners III GP, L.P.	..DE...	NIA...	Irradiant QLO Partners II GP, LLC	Management	0 000 ...	AGM; M. Rowan; L. Black	N0...	...
93-4436388							Irradiant QLO Opportunities Fund, L.P.	..DE...	NIA...	Irradiant Partners, LP	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
88-4194043							Albedo Lessee 3, LLC	..DE...	NIA...	Irradiant QLO Opportunities Fund GP, LLC	Management	0 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Albedo Landco, LLC	..DE...	NIA...	Albedo IMH 3, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Michigan Solar Holdings 3, LLC	..DE...	NIA...	IRQP Loan Aggregator, L.P.	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							Michigan Solar Holdings 2, LLC	..DE...	NIA...	Albedo Lessor 3, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
								..DE...	NIA...	Albedo Lessor 2, LLC	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
							IRQP EM Holdings Blocker II, LLC	..DE...	NIA...	Irradiant Renewable Opportunities Partners (TE), L.P.	Ownership...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
99-3508071							ISF II TH Blocker, L.P.	..DE...	NIA...	Irradiant Solutions Fund II GP, LLC	Management	0 000 ...	AGM; M. Rowan; L. Black	N0...	...
99-1963332								..DE...	NIA...						...

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			92-388038				ISF II Securities Holdings, L.P.	DE	N/A	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			99-1562345				ISF II Enchanted Rock Blocker, L.P.	DE	N/A	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			99-2765512				Irradiant Orchid Investors, L.P.	DE	N/A	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			92-1072972				Irradiant Cross Platform Fund-SB, L.P.	DE	N/A	Irradiant Cross Platform-SB GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
							Holly Solar, LLC	DE	N/A	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			99-3396883				Harts Mill BESS Holdco, LLC	DE	N/A	IRQP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			88-3058909				Irradiant Sidecar SOM, L.P.	DE	N/A	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			84-4245390				IFRG Investors GP, LLC	DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Harts Mill Irradiant Investment, LLC	DE	N/A	IRQP Equity Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Harts Mill Holdings, LLC	DE	N/A	Harts Mill Irradiant Investment, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			99-3265222				Irradiant Genco GP, LLC	DE	N/A	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			82-0655710				Irradiant Solutions Fund GP, LLC	DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Irradiant Renewable Opportunities Partners (TE), L.P.	DE	N/A	Irradiant RQP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			84-2990956				Irradiant QLO Partners Fund I, L.P.	DE	N/A	Irradiant RQP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			82-2982259				Irradiant QLO Opportunities Fund GP, LLC	DE	N/A	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Albedo IM, LLC	DE	N/A	Albedo OpCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Albedo IM 2, LLC	DE	N/A	Albedo OpCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-1603923				Albedo Lessor 2, LLC	DE	N/A	Albedo Lessee 2, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	No	
			87-1603923				Albedo Lessor 2, LLC	DE	N/A	Albedo IM 2, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	No	
							PJM - Bison TE Holdings LLC	DE	N/A	PJM - Bison Intermediate Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							PJM - Bison Sponsor, LLC	DE	N/A	PJM - Bison Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							PJM - Bison Irradiant Investment, LLC	DE	N/A	IRQP Equity Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							PJM - Bison Intermediate Holdings LLC	DE	N/A	PJM - Bison Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							PJM - Bison Holdings, LLC	DE	N/A	PJM - Bison Irradiant Investment, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Judith Gap DataCo, LLC	DE	N/A	Judith Gap, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			99-2996620				Irradiant TH Investors, L.P.	DE	N/A	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			99-2271563				Irradiant Cross Platform-J GP, LLC	DE	N/A	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Irradiant Cross Platform-SB GP, LLC	DE	N/A	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			92-3830153				IFRG Investors III, L.P.	DE	N/A	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
							IRQP Membership 4, LLC	DE	N/A	IRQP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			85-0746286				Harts Mill TE Holdings, LLC	DE	N/A	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-3622011				RE Realty Partners, LLC	DE	N/A	Irradiant Treaty Oak Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			82-0643445				RE Realty Partners Acquisition, LLC	DE	N/A	RE Realty Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			84-1973603				Irradiant Solutions Fund, L.P.	DE	N/A	Irradiant Solutions Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			82-2998170				Irradiant QLO Partners I GP, LLC	DE	N/A	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			85-0718850				Albedo OpCo, LLC	DE	N/A	Irradiant Albedo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Albedo IM 3, LLC	DE	N/A	Albedo OpCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			92-0760216				Albedo Lessor 3, LLC	DE	N/A	Albedo IM 3, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	No	
			92-0760216				Albedo Lessor 3, LLC	DE	N/A	Albedo Lessee 3, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	No	
			82-1453536				Irradiant Solutions Manager, L.P.	DE	N/A	Apollo Rad Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			85-0667130				Albedo Lessee, LLC	DE	N/A	Albedo IM, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Michigan Solar Holdings 1, LLC	DE	N/A	Albedo Lessor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			84-3026415				IRQP Loan Aggregator, L.P.	DE	N/A	Irradiant RQP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
							Albedo DevCo, LLC	DE	N/A	IRQP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Stratford Solar Center Holding, LLC	DE	N/A	PJM - Bison Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Friesian Irradiant Holdings, LLC	DE	N/A	Friesian Irradiant Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Friesian Irradiant Holdco, LLC	DE	N/A	IRQP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	No	

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SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			93-2064774				Friesian Intermediate Holdings, LLC	.DE	NIA	Friesian Irradiant Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			84-2390099				ISF II Feeder, L.P.	.DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-4205159				Irradiant Financial Services, LLC	.DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Irradiant Cross Platform Fund-U, L.P.	.DE	NIA	Irradiant Cross Platform-U GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							IRQP Membership 5, LLC	.DE	NIA	IRQP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			84-4003577				Irradiant Albedo Holdings, LLC	.DE	NIA	IRQP Equity Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			84-3009857				Harts Mill Acquisition LLC	.DE	NIA	Harts Mill Intermediate Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							IRQP Equity Aggregator, L.P.	.DE	NIA	Irradiant RQP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-2414530				Irradiant Solutions Marketable Securities, LLC	.DE	NIA	Irradiant Solutions Fund GP, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
			84-2414530				Irradiant Solutions Marketable Securities, LLC	.DE	NIA	Irradiant Solutions Fund, L.P.	Ownership	.96.080	AGM; M. Rowan; L. Black	N0	
			84-2414530				Irradiant Solutions Marketable Securities, LLC	.DE	NIA	Irradiant Solutions Fund GP, LLC	Ownership	3.920	AGM; M. Rowan; L. Black	N0	
			84-3076034				IRQP EM Holdings Blocker, LLC	.DE	NIA	Irradiant Solutions Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			87-1609213				Albedo Lessor, LLC	.DE	NIA	Irradiant Renewable Opportunities Partners (TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Albedo Lessee 2, LLC	.DE	NIA	Albedo IM, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PJM – Bison Acquisition LLC	.DE	NIA	Albedo IM 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Irradiant Mortgage Aggregator GP, LLC	.DE	NIA	APH Holdings (OC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			84-2953611				Irradiant RQP Fund GP, LLC	.DE	NIA	APH Holdings (OC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			87-482165				Irradiant Solutions Fund II, L.P.	.DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Irradiant Solutions Fund II GP, LLC	.DE	NIA	APH Holdings (OC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			87-1221880				Irradiant Partners, LP	.DE	NIA	APH Holdings (OC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1771961				Irradiant HP Opportunity Partners, SCSp	.DE	NIA	Redding Ridge RAD Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1786495				Irradiant Solutions Offshore Fund II, SCSp	.LUX	NIA	Third Party	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1771969				Irradiant Solutions Mini-Master Fund II, SCSp	.LUX	NIA	Third Party	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1739657				Rad QLO 20, Ltd.	.BMU	NIA	Third Party	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Rad QLO 28, Ltd.	.CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
							Rad QLO 28, Ltd.	.CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
							Rad QLO 27, Ltd.	.CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
							Rad QLO 27, Ltd.	.CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
			98-1801412				Rad QLO 26, Ltd.	.CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
			98-1801412				Rad QLO 26, Ltd.	.CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
							Rad QLO 26 Income Note, Ltd.	.CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
							Rad QLO 26 Income Note, Ltd.	.CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
			98-1795680				Rad QLO 24, Ltd.	.CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
			98-1795680				Rad QLO 24, Ltd.	.CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
			98-1791108				Rad QLO 23, Ltd.	.CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
							Rad QLO 2025-2 IH, Ltd.	.CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
							Rad QLO 2025-2 IH, Ltd.	.CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
							Rad QLO 21, Ltd.	.CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
							Rad QLO 2024-3, Ltd.	.CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
			98-1821180				Rad QLO 2024-3, Ltd.	.CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
			98-1821180				Irradiant Solutions Mini-Master Fund, L.P.	.CYM	NIA	Irradiant Solutions Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1391552				Irradiant Solutions Offshore Fund, L.P.	.CYM	NIA	Irradiant Solutions Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1391239				Rad QLO 9, Ltd.	.CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
			98-1577568				Rad QLO 7, Ltd.	.CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
			98-1508030				Rad QLO 6, Ltd.	.CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
			98-1490832				Rad QLO 6, Ltd.	.CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			98-1479234				Rad QLO 5, Ltd.	.CYM	N/A	Map les Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	No	
			98-1457655				Rad QLO 4, Ltd.	.CYM	N/A	Map les Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	No	
			98-1434791				Rad QLO 3, Ltd.	.CYM	N/A	Map les Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 22, Ltd.	.CYM	N/A	Map les Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 22, Ltd.	.CYM	N/A	Map lesS Limited	Other	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 2025-1 WH, Ltd.	.CYM	N/A	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 2025-1 WH, Ltd.	.CYM	N/A	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	No	
			98-1788974				Rad QLO 19, Ltd.	.CYM	N/A	Map les Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	No	
			98-1755715				Rad QLO 18, Ltd.	.CYM	N/A	Map les Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	No	
			98-1733942				Rad QLO 17, Ltd.	.CYM	N/A	Map les Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	No	
			98-1733940				Rad QLO 16, Ltd.	.CYM	N/A	Map les Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	No	
			98-1588936				Rad QLO 15, Ltd.	.CYM	N/A	Map les Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	No	
			98-1597077				Rad QLO 14, Ltd.	.CYM	N/A	Map les Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	No	
			98-1581623				Rad QLO 11, Ltd.	.CYM	N/A	Map les Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	No	
			98-1578152				Rad QLO 10, Ltd.	.CYM	N/A	Map les Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	No	
			98-1471845				Rad QLO 2, Ltd.	.CYM	N/A	Map les Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	No	
			98-1742345				Rad QLO 12, Ltd.	.CYM	N/A	Map les Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 9, LLC	.DE	N/A	Rad QLO 9, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 7, LLC	.DE	N/A	Rad QLO 7, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 6, LLC	.DE	N/A	Rad QLO 6, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 5, LLC	.DE	N/A	Rad QLO 5, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 4, LLC	.DE	N/A	Rad QLO 4, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 3, LLC	.DE	N/A	Rad QLO 3, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 28, LLC	.DE	N/A	Rad QLO 28, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 27, LLC	.DE	N/A	Rad QLO 27, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 26, LLC	.DE	N/A	Rad QLO 26, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 25, LLC	.DE	N/A	Rad QLO 25, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 24, LLC	.DE	N/A	Rad QLO 24, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 23, LLC	.DE	N/A	Rad QLO 23, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 22, LLC	.DE	N/A	Rad QLO 22, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 21, LLC	.DE	N/A	Rad QLO 21, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 19, LLC	.DE	N/A	Rad QLO 19, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 18, LLC	.DE	N/A	Rad QLO 18, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 17, LLC	.DE	N/A	Rad QLO 17, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 16, LLC	.DE	N/A	Rad QLO 16, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 15, LLC	.DE	N/A	Rad QLO 15, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 14, LLC	.DE	N/A	Rad QLO 14, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 11, LLC	.DE	N/A	Rad QLO 11, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 1, LLC	.DE	N/A	Rad QLO 1, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 10, LLC	.DE	N/A	Rad QLO 10, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 20, LLC	.DE	N/A	Rad QLO 20, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 2, LLC	.DE	N/A	Rad QLO 2, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Rad QLO 12, LLC	.DE	N/A	Rad QLO 12, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							UN-School House Holding, LLC	.DE	N/A	PJM – Bison Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							Apollo Private Markets IDC LLC	.DE	N/A	Apollo Principal Holdings B, L P	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							APM IDC Holdings 8, LLC	.DE	N/A	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							APM IDC Holdings 7, LLC	.DE	N/A	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							APM IDC Holdings 6, LLC	.DE	N/A	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							APM IDC Holdings 5, LLC	.DE	N/A	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	

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							APM IDC Holdings 4, LLC	.DE	NIA	Apollo Private Markets IDC LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							APM IDC Holdings 3, LLC	.DE	NIA	Apollo Private Markets IDC LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							APM IDC Holdings 2, LLC	.DE	NIA	Apollo Private Markets IDC LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							APM IDC Holdings 1, LLC	.DE	NIA	Apollo Private Markets IDC LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Aqua Finance Grantor Trust 2025-B	.DE	NIA	Wilmington Trust, National Association	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Hu Openair S.R.L.	.ITA	NIA	HU Holding S.p.A.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							HU Holding S.p.A.	.ITA	NIA	Tomr (Lux) SCSp	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							EVEREST UK WIDCO LIMITED	.GBR	NIA	AP EVEREST TOPOCO LTD	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			98-1850970				Apollo Union Street UK Limited	.GBR	NIA	Union Street GP Ltd	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							APOLLO ENTERPRISE STRATEGIES UK LTD	.GBR	NIA	Apollo Enterprise Strategies, LP	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							AP EVEREST TOPOCO LTD	.GBR	NIA	AP Everest Aggregator, SCSp	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Alternative Income-Strategy Depositor, L.P.	.CYM	NIA	Alternative Income-Strategy Depositor GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Alternative Income-Strategy Depositor GP, LLC	.CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Alternative Income-Strategy SPV, L.P.	.CYM	NIA	Alternative Income-Strategy SPV GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Alternative Income-Strategy SPV GP, LLC	.CYM	NIA	Alternative Income-Strategy Depositor, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Aqua Finance Issuer Trust 2025-A	.DE	NIA	Wilmington Trust, National Association	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							AP Optimus Advisors, LLC	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							AP Equity Solutions Holdings I1-A, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							AERED Lux Investment Holdings Two S a r . l .	.LUX	NIA	Apollo European Real Estate Debt Aggregator SCSp	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			33-4501025				ABF BHS IMA LLC A	.DE	NIA	ABF CONSUMER LOAN PURCHASER 1, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			33-4519009				ABF BHS Issuer Trust A	.DE	NIA	ABF BHS Depositor Trust	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							ABF BHS Depositor Trust	.DE	NIA	Apollo Asset-Backed Finance Management, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Aegis TopCo S a r . l .	.LUX	NIA	AP Aegis Aggregator Holdings SCSp	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Aegis MidCo S a r . l .	.LUX	NIA	AULE SCA SICAV-RAIF	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Aegis BidCo S a r . l .	.LUX	NIA	Aegis TopCo S a r . l .	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo Hybrid Value Partners (Alts) I111, L.P.	.DE	NIA	Apollo Hybrid Value Advisors I111, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Arcadia Real Estate SINCA	.GRC	NIA	AP Hermes Midco S a r . l .	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			39-2468322				AIC Iroman Holdings – Z, L.P.	.DE	NIA	AIC Intermediate Holdings (IC), Ltd.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AIC Iroman Holdings – Z, L.P.	.DE	NIA	Apollo Infrastructure Company LLC – Series I	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AIC Iroman Holdings – Y, L.P.	.DE	NIA	Apollo Infrastructure Company LLC – Series I	Management	0 000	AGM; M. Rowan; L. Black	N0	
			39-2467427				AIC Iroman Holdings – Y, L.P.	.DE	NIA	AIC Intermediate Holdings (IC), LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			39-2467427				AX I1 Depositor, LLC	.DE	NIA	WIN Opportunities Fund, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							AX De St. Louis LeaseCo, LLC	.DE	NIA	WIN Opportunities Fund, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo Management Japan, Ltd.	.JPN	NIA	Apollo International Management Holdings, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							AAA Holdings (DC-3), Inc.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			39-3818786				AAA Holdings (DC-4), Inc.	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							ABF Auto Loan Borrower Trust H	.DE	NIA	ABF Consumer Loan Purchaser IX, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			39-3819841				ABF Auto Loan Borrower Trust G	.DE	NIA	ABF Consumer Loan Purchaser VIII, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	

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							ABF Auto Loan Borrower Trust F	.DE	NIA	ABF Consumer Loan Purchaser VII, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ABF Auto Loan Borrower Trust E	.DE	NIA	ABF Consumer Loan Purchaser VI, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ABF Auto Loan Borrower Trust D	.DE	NIA	ABF Consumer Loan Purchaser V, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ABF Auto Loan Borrower Trust C	.DE	NIA	ABF Consumer Loan Purchaser IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ABF Consumer Loan Trust-GLW	.DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ABF Consumer Loan Purchaser VIII, LLC	.DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ABF Consumer Loan Purchaser VII, LLC	.DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ABF Consumer Loan Purchaser VI, LLC	.DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ABF Consumer Loan Purchaser V, LLC	.DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ABF Consumer Loan Purchaser IX, LLC	.DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ABF Consumer Loan Purchaser IV, LLC	.DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ABF Consumer Loan Purchaser III, LLC	.DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ABF Consumer Loan Purchaser II, LLC	.DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4528598				ABF Equity Aggregator – GLW, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4534813				ABF Debt Aggregator – GLW, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4509292				ABF Maverick Holdings, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ABF Maverick LLC	.DE	NIA	ABF Maverick Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ADL Clo 2 LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-3249478				ACMP Hybrid Holdings, LLC	.DE	NIA	Apollo Capital Markets Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-1870772				ACMP Hybrid (Offshore), L.P.	.CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3249169				ACMP Hybrid, L.P.	.DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ADLE Lux Investment Intermediate Holdings (UL), SCSp	.LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ADLE Lux Investment Intermediate Holdings (L), SCSp	.LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AERED Lux Investment Holdings GS S.a.r.l.	.LUX	NIA	Apollo European Real Estate Debt Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AGPE Debt I – Beat Holdings S.a.r.l.	.LUX	NIA	AGPE	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AHMF III Challenger Borrower, SCSp	.LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1881016				AHMF III (Onshore) (Lux AIV), SCSp	.LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1880990				AHMF III (892/Overseas/TE Lux AIV), SCSp	.LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1880989				AHMF III (FC II), SCSp	.LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AHMF III (Lux Holdings), SCSp	.LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AI OF Delos Holdings I, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-4554583				AP Ace Holdings, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Alkalios (Luxembourg) S.a.r.l.	.LUX	NIA	AP H&A Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1875651				AIM King Aggregator, L.P.	.CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Armada Aggregator SCSp	.LUX	NIA	AP Hercules GP S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	

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			39-3141364				AI F XI Management, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AI GOMP Holdings, LLC	.DE	NIA	Apollo IG Capital Markets Partnership, L.P.	Ownership	52.020	AGM; M. Rowan; L. Black	N0	
			39-3141364				AI GOMP Holdings, LLC	.DE	NIA	Apollo IG Capital Markets Partnership (Offshore), L.P.	Ownership	47.980	AGM; M. Rowan; L. Black	N0	
							AP Beta 35, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Beta 34, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Beta 33, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Beta 32, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Beta 31, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Beta 30, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Beta 29, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Beta 28, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Beta 27, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Beta 26, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Beta 25, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Beta 24, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Beta 23, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Beta 22, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Deuce Intermediate Holdings II (FO), L.P.	.CYM	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Deuce Intermediate Holdings I (DC), L.P.	.DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4374198				AP Deuce Holdings, L.P.	.DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Challenger Holdings (P), SCSp	.LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1875261				AP Eagle GP Holdco, LLC	.DE	NIA	AP Eagle Parent, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Cullinan, Ltd.	.CYM	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Challenger Holdings, SCSp	.LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4153610				AP EPF IV Holdings D III, L.P.	.DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1880192				AP EPF IV Holdings C IV, L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1880213				AP EPF IV Holdings C III, L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3672518				AP Gamma 9, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3674021				AP Gamma 8, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3675286				AP Gamma 7, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Egret Holdings, L.P.	.CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Everest Co-Invest, SCSp	.LUX	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4165360				AP Keystone Holdings, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Orneliaia Holdings, SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) X GP, S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP King Co-Invest, L.P.	.CYM	NIA	AP King Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP King Holdings GP, LLC	.CYM	NIA	AIM King Aggregator, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP King Holdings GP, LLC	.CYM	NIA	Apollo Clean Transition Equity Partners II (Euro AIV), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	N0	
							AP King Holdings GP, LLC	.CYM	NIA	ACE II Retail I-E Intermediate Holdings (Lux) SCSp	Ownership	25.000	AGM; M. Rowan; L. Black	N0	

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			98-1878504				AP King Holdings GP, LLC AP King Holdings, L.P.	.C/M .C/M	N/A N/A	AMIF III (Lux Holdings), SCSp AP King Holdings GP, LLC Apollo Hybrid Value Overseas Partners (Lux) GP, S.a.r.l.	Ownership Management	25.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	
			98-1882785				AP Gate Holdings SCSp AP Phoenix Topco II, L.P. AP Phoenix Holdings USD II S.a.r.l.	.LUX .C/M .LUX	N/A N/A N/A	AP Phoenix Topco II, L.P. Maples Corporate Services Limited Apollo Sports Capital GP, LLC AP X Trio Holdings GP, LLC Apollo Management X, L.P. Apollo SS Equity & Hybrid Solutions Advisors, L.P.	Management Management Ownership Ownership Management Management	0.000 0.000 100.000 100.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0 N0 N0	
			98-1876275 39-3657001				AP Takeoff Holdings, Ltd AP Railroad Holdings, L.P. AP X Trio Holdings, L.P. AP X Trio Holdings GP, LLC	.C/M .C/M DE DE	N/A N/A N/A N/A	Maples Corporate Services Limited Apollo Sports Capital GP, LLC AP X Trio Holdings GP, LLC Apollo Management X, L.P. Apollo SS Equity & Hybrid Solutions Advisors, L.P.	Ownership Management Management Management	100.000 0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0	
			39-3801383 98-1873805				AP Trinity Holdings, L.P. AP Phoenix Topco, L.P.	DE .C/M	N/A N/A	Apollo SS Equity & Hybrid Solutions Advisors, L.P. Apollo EPF Advisors IV, L.P. Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a.r.l.	Management Management	0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	
			39-4473092				AP Wimbledon Aggregator, SCSp Apollo Asset-Backed Finance Overseas Fund-L, L.P.	.LUX DE	N/A N/A	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a.r.l. Apollo Asset-Backed Finance Advisors, L.P.	Management Management	0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	
			39-4467892				Apollo Asset-Backed Finance Fund-L, L.P.	DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3843111				Apollo BTGP Boreas Depositor, L.P. Apollo BTGP Boreas SPV, LLC Apollo BTGP Boreas GP, LLC Apollo Aligned Alternatives Lux Aggregator-L, L.P.	DE DE DE DE	N/A N/A N/A N/A	Apollo BTGP Boreas GP, LLC Apollo BTGP Boreas Depositor, L.P. Apollo Principal Holdings B, L.P. Apollo Aligned Alternatives Advisors, L.P.	Management Ownership Ownership Management	0.000 0.000 100.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0	
			39-3837901				Apollo Aligned Alternatives Aggregator-L, L.P.	DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1877301				Apollo Aligned Alternatives (C-4), L.P.	.C/M	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1877041				Apollo Aligned Alternatives (C-3), L.P. Apollo Asset-Backed Finance Lending Company Subsidiary II Lux, S.a.r.l.	.C/M .LUX	N/A N/A	Apollo Aligned Alternatives Advisors, L.P. Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	Management Ownership	0.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	
			98-1877909				Apollo Accord VII Lux Holdings S.a.r.l. Apollo Capital Management XI, LLC Apollo Golden Falcon Co-Invest Fund, L.P. Apollo Golden Falcon Advisors GP, LLC Apollo Golden Falcon Co-Invest Fund (FC), Ltd.	.LUX DE .C/M .C/M	N/A N/A N/A N/A	Apollo Accord VII Aggregator A, L.P. APH Holdings, L.P. Apollo Golden Falcon Advisors GP, LLC Apollo Principal Holdings B, L.P.	Ownership Ownership Management Ownership	0.000 100.000 0.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0	
			98-1878308 39-3887102				Apollo Hostplus Credit Partnership II, L.P.	.C/M DE	N/A N/A	Apollo Golden Falcon Co-Invest Fund, L.P. Apollo Hostplus Credit GP, LLC	Ownership Management	100.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	
			98-1874158 39-3535600				Apollo Co-Investors XI (C), L.P. Apollo Co-Investors XI (B), L.P.	.C/M DE	N/A N/A	Apollo Advisors XI, L.P.	Management Management	0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	
			39-3537631				Apollo Co-Investors XI (A), L.P. Apollo Hybrid Value Overseas Partners (M) III, L.P.	DE .C/M	N/A N/A	Apollo Co-Investors Manager, LLC Apollo Hybrid Value Advisors III, L.P.	Management Management	0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	
			98-1872443 39-3392302				Apollo Hybrid Value Fund (M) III, L.P. Apollo IG Replacement Fund (Lux) SCA SICAV-RAIF	DE .LUX	N/A N/A	Apollo Hybrid Value Advisors III, L.P. Apollo IG Replacement Advisors (Lux) GP, S.a.r.l.	Management Management	0.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	
							Apollo IG Replacement Fund (Lux) Master, L.P.	DE	N/A	Apollo IG Replacement Fund (Lux) Master, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			39-4125132				Apollo IG Replacement Fund (Lux) Master, L.P.	.DE	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	.LUX	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-3714816				Apollo IG Replacement Fund (Lux), SCSp	.LUX	N/A	Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo IGSD Co-Investors (AI), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3112003				Apollo IG Capital Markets Partnership (Offshore), L.P.	.DE	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo IG Capital Markets Partnership, L.P.								
			39-3111462				Apollo Sports Capital Holdings, L.P.	.DE	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4504836				Apollo Sports Capital Holdings, L.P.	.DE	N/A	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Overseas Fund (Euro) XI, SCSp	.LUX	N/A	Apollo Overseas Partners (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Overseas Partners (Lux) XI, SCSp	.LUX	N/A	Apollo Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Management XI, L.P.	.DE	N/A	AIF XI Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3540472				Apollo Investment Fund (DE-I) XI, L.P.	.DE	N/A	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Overseas Partners (Delaware 882) XI, L.P.								
			39-352567				Apollo Investment Fund XI, L.P.	.DE	N/A	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3525155				Apollo Overseas Partners XI, L.P.	.DE	N/A	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1873927				Apollo Sullivan Street Advisors Holdings, L.P.	.CYM	N/A	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1873518				Apollo SFG IG Short Duration Intermediate A (KT), L.P.	.CYM	N/A	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1870210					.CYM	N/A	Apollo SFG IG Short Duration Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Arius VII S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	N0	
							Arius VII S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	N0	
							Arius VII S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	N0	
							Arius VII S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	N0	
							Arius VI S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	N0	
							Arius VI S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	N0	
							Arius VI S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	N0	
							Arius VI S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	N0	
							Arius V S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	N0	
							Arius V S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	N0	
							Arius V S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	N0	
							Arius V S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	N0	
							Arius USD IV S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Dom-iliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Arius USD IV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	N0	
							Arius USD IV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	N0	
							Arius USD IV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	N0	
							Arius USD III S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	N0	
							Arius USD III S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	N0	
							Arius USD III S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	N0	
							Arius USD III S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	N0	
							Arius USD I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	N0	
							Arius USD I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	N0	
							Arius USD I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	N0	
							Arius USD I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	N0	
							Arius IV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	N0	
							Arius IV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	N0	
							Arius IV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	N0	
							Arius III S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	N0	
							Arius III S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	N0	
							Arius III S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	N0	
							Arius III S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	N0	
							Arius III S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	N0	
							Arius II S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	N0	
							Arius II S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	N0	
							Arius II S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	N0	
							Arius I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	N0	
							Arius I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	N0	
							Arius I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	N0	
							Arius I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							Arius I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A) , L . P .	Ownership	0.340	AGM; M. Rowan; L. Black	N0	
							Arius GBP IV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2) , SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	N0	
							Arius GBP IV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B) , L . P .	Ownership	0.190	AGM; M. Rowan; L. Black	N0	
							Arius GBP IV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1) , L . P .	Ownership	0.410	AGM; M. Rowan; L. Black	N0	
							Arius GBP IV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A) , L . P .	Ownership	0.340	AGM; M. Rowan; L. Black	N0	
							Arius GBP III S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2) , SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	N0	
							Arius GBP III S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B) , L . P .	Ownership	0.190	AGM; M. Rowan; L. Black	N0	
							Arius GBP III S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1) , L . P .	Ownership	0.410	AGM; M. Rowan; L. Black	N0	
							Arius GBP III S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A) , L . P .	Ownership	0.340	AGM; M. Rowan; L. Black	N0	
							Arius GBP II S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2) , SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	N0	
							Arius GBP II S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B) , L . P .	Ownership	0.190	AGM; M. Rowan; L. Black	N0	
							Arius GBP II S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1) , L . P .	Ownership	0.410	AGM; M. Rowan; L. Black	N0	
							Arius GBP II S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A) , L . P .	Ownership	0.340	AGM; M. Rowan; L. Black	N0	
							Arius GBP I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2) , SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	N0	
							Arius GBP I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B) , L . P .	Ownership	0.190	AGM; M. Rowan; L. Black	N0	
							Arius GBP I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2) , SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	N0	
							Arius GBP I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B) , L . P .	Ownership	0.190	AGM; M. Rowan; L. Black	N0	
							Arius GBP I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A) , L . P .	Ownership	0.410	AGM; M. Rowan; L. Black	N0	
							Arius GBP I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A) , L . P .	Ownership	0.340	AGM; M. Rowan; L. Black	N0	
							ARIS Washington Street, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ARIS Catalina OB, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Hybrid FinCo US Debt Account, L.P.	.CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Hybrid FinCo Equity Account, L.P.	.CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							EPF IV FinCo Debt Account, L.P.	.LUX	NIA	Apollo EPF IV (Lux) GP, S a r . l .	Management	0.000	AGM; M. Rowan; L. Black	N0	
							EPF IV Chalenger Borrower, SCSp	.LUX	NIA	Apollo EPF IV (Lux) GP, S a r . l .	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Harmony Liquidity Solutions LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Grizzily Credit ADL Holdings, LLC	DE	NIA	Apollo Grizzily Bear Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-4340994				MAPS Holdings GPE4, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4340838				MAPS Holdings GPE4 (Parent) , L . P .	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Isar II SCSp	.LUX	NIA	Apollo EPF IV (Lux) GP, S a r . l .	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Isar I SCSp	.LUX	NIA	Apollo EPF IV (Lux) GP, S a r . l .	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Krayon GP, S a r . l .	.LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							QHC Wareham, LLC	DE	NIA	QHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							QHC Bothwell, LLC	DE	NIA	QHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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							OHC Patton, LLC Plutus Funding, LLC Plutus Holdings, LLC PK ALIFT LOAN FUNDING 7 LP PK ALIFT LOAN FUNDING 7 GP LLC VA Capital Management Co-Investors III, L.P.	.DE .DE .DE .DE .DE	N/A N/A N/A N/A N/A	OHC LB Holdings, LLC Plutus Holdings, LLC Apollo Management Holdings, L.P. Apollo PK Air Management (GLO) LP	Ownership Ownership Ownership Management Ownership	100,000 100,000 100,000 0,000 100,000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0 N0	
			98-1873879				OHC Point Hope, LLC OHC Bullock Ranch, LLC OHC Paloma Ridge, LLC OHC Destin, LLC Direct Origination SPV, LLC Texas Properties, SL Apollo Credit Strategies AAPP Holdings, L.P.	.CYM .DE .DE .DE .DE .ESP	N/A N/A N/A N/A N/A N/A	VA Capital Management CIV GP, LLC OHC LB Holdings, LLC OHC LB Holdings, LLC OHC LB Holdings, LLC OHC LB Holdings, LLC Direct Origination Securitization, LLC AP Malbee Bidco S a r . l .	Management Ownership Ownership Ownership Ownership Ownership Ownership	0,000 100,000 100,000 100,000 100,000 100,000 100,000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0 N0 N0 N0	
			39-3095012 45-4084424 86-2769085				Bridge Investment Group Holdings LLC Bridge Investment Group Holdings Inc. Olympus Housing Capital LLC ABF Auto Loan Borrower Trust B Linos VI S a r . l . Edison Company Merger Sub 3, LLC Edison Company Merger Sub 2, LLC Edison Company Merger Sub 1, LLC AP Edison Co-Invest, L.P. AP Edison Co-Invest III, L.P. AP Edison Co-Invest II, L.P. Apollo IG Core Replacement Aggregator B, L.P.	.DE .DE .DE .DE .LUX .DE .DE .DE .DE .DE .DE	N/A N/A N/A N/A N/A N/A N/A N/A N/A N/A N/A	Bridge Investment Group Holdings Inc. Apollo Asset Management, Inc. AA Sequoia Holdings AIV, L.P. ABF Consumer Loan Purchaser III, LLC Linos I S a r . l . Edison Company Merger Sub 2, LLC Edison Company Merger Sub 1, LLC AP Edison Advisors, LLC AP Edison Advisors, LLC AP Edison Advisors, LLC AP Edison Advisors, LLC	Management Ownership Ownership Ownership Ownership Ownership Ownership Ownership Management Management Management Management	0,000 100,000 100,000 100,000 100,000 100,000 100,000 100,000 0,000 0,000 0,000 0,000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0	
			39-2475921				AAA Holdings (DC-2A), Inc. AP Ultron Holdco Pledgor, LLC AP Ultron Holdco Pledgor, LLC AP Ultron Holdco Borrower, LLC Birch Creek Energy Holdings, LLC ABF Auto Loan Borrower Trust A	.DE .DE .DE .DE .DE .DE	N/A N/A N/A N/A N/A N/A	Apollo IG Core Replacement Advisors, L.P. Apollo Aligned Alternatives Advisors, L.P. AIC Transition Holdings, LLC Apollo Clean Transition Capital Management, L.P. AP Ultron Holdco Pledgor, LLC Newco Birch Creek, LP ABF Consumer Loan Purchaser II, LLC Apollo Asset-Backed Finance Advisors, L.P.	Management Ownership Management Management Ownership Ownership Ownership Management	0,000 100,000 0,000 0,000 100,000 100,000 100,000 0,000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0 N0 N0 N0 N0	
			39-2922306 39-3816502				ABF Mustang Holdings, L.P. Apollo ABF Lux Investment Holdings (LL) S a r . l . Elant Trade GP II LLC Apollo IG Core Replacement, L.P. Apollo IG Core Replacement Intermediate B, LLC Apollo IG Core Replacement (Cayman), L.P. Apollo Investment Management Europe (Luxembourg) S a r . l . (German Branch) AAMPs Holdco 1 UGP LLC AAMPs Holdco 1 GP, L.P. AAMPs AssetCo 1 (FC) GP LLC	.DE .LUX .DE .DE .DE .CYM .DEU .CYM .DE	N/A N/A N/A N/A N/A N/A N/A N/A N/A	Apollo IG Core Replacement Advisors, L.P. Apollo IG Core Replacement Advisors, L.P. Apollo IG Core Replacement Advisors, L.P. Apollo IG Core Replacement Advisors, L.P. Apollo IG Core Replacement Advisors, L.P. Apollo IG Core Replacement Advisors, L.P. Apollo IG Core Replacement Advisors, L.P. AAMPs Holdco 1 UGP LLC AAMPs Holdco 1 GP, L.P. AAMPs 1 LLC	Management Ownership Ownership Ownership Ownership Management Management Management Management Management Management Management	0,000 100,000 100,000 0,000 100,000 0,000 100,000 0,000 0,000 0,000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0 N0 N0 N0 N0 N0 N0 N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AHVF III (Cayman AIV), L.P.	.C/M	N/A	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1870075				Apollo SFG IG Short Duration Fund, L.P.	.C/M	N/A	Apollo SFG IG Short Duration Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SFG IG Short Duration Advisors, LLC	.C/M	N/A	Walkers Fiduciary Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance (Lux) Master, L.P.	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Lux Intermediate B DC LLC	.DE	N/A	Apollo Asset-Backed Finance (Lux) Master, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
		39-3706303					Apollo ABF Lux Aggregator B, L.P.	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1887861				Apollo Accord Fund VII Intermediate A (FC), Ltd.	.C/M	N/A	Walkers Nominees Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1887327				Apollo Accord Fund VII (Lux), SCSp	.LUX	N/A	Apollo Accord (Lux) GP, S a r .l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Lux SCA SICAV-RAIF	.LUX	N/A	Apollo Asset-Backed Finance Advisors (Lux) GP, S a r .l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Fund (Lux), SCSp	.LUX	N/A	Apollo Asset-Backed Finance Advisors (Lux) GP, S a r .l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2476878				AP Edison Advisors, LLC	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS Smapco 1 LLC	.C/M	N/A	AMAPS 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS AssetCo 1 LLC	.DE	N/A	AMAPS 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2732838				AMAPS AssetCo 1 (FC), L.P.	.C/M	N/A	AMAPS AssetCo 1 (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4646561				AMAPS AssetCo 1 (DC) LLC	.DE	N/A	AMAPS AssetCo 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4904085				AHVF II Edison Holdings, L.P.	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4646369				AHVF II Edison Holdings (P), L.P.	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4646134				AHVF II (DC) III, L.P.	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4980466				AHVF II (DC) I II, L.P.	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4980466				140 Providence Senior Care, LLC	.DE	N/A	MT Juliet TN Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4980811				347 Riverside Senior Care, LLC	.DE	N/A	Franklin TN Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1982336				66TH Senior Care LLC	.DE	N/A	Vancouver WA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4747959				580 Holcomb Bridge Senior Care, LLC	.DE	N/A	Norcross GA Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4187763				Abington Senior Care, LLC	.DE	N/A	Philadelphia PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2290170				Aiken SC Senior Holdings LLC	.DE	N/A	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3268678				Aiken SC Senior Property LLC	.DE	N/A	Aiken SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AINO DALLAS LLC	.DE	N/A	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2463083				AINO FL LLC	.DE	N/A	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3879433				AINO GA LLC	.DE	N/A	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AINO HOUSTON LLC	.DE	N/A	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4455659				AINO IN LLC	.DE	N/A	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2510029				AINO KS LLC	.DE	N/A	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2534916				AINO NC LLC	.DE	N/A	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AINO OH LLC	.DE	N/A	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2552133				AINO SAN ANTONIO LLC	.DE	N/A	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AINO TULSA LLC	.DE	N/A	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3045934				AINO X2 LLC	.DE	N/A	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3189547				Alta 3E ighty, LLC	.DE	N/A	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2583794				ALVAR FL LLC	.DE	N/A	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4456261				ALVAR GA LLC	.DE	N/A	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALVAR IN LLC	.DE	N/A	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2619368				ALVAR MO LLC	.DE	N/A	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2641766				ALVAR NC LLC	.DE	N/A	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							ALVAR OMC LLC	.DE	N/A	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ALVAR X1 LLC	.DE	N/A	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			47-3537343				Anaheim CA Senior Holdings, LLC	.DE	N/A	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-3202423				Anaheim CA Senior Property, LLC	.DE	N/A	Anaheim CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-3569453				Arington I Senior Care, LLC	.DE	N/A	Riverside CA I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-4868388				Arrowroot Nelbury Investors LLC	.DE	N/A	Nelbury Equity Partners III Holdings L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-3088206				Arvadaco Senior Holdings LLC	.DE	N/A	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-3088276				Arvada CO Senior Property LLC	.DE	N/A	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-3023672				Ashland MA Senior Holdings LLC	.DE	N/A	BSH LOB JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-3029719				Ashland MA Senior Property LLC	.DE	N/A	Ashland MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-2405822				Atlanta GA Senior Holdings LLC	.DE	N/A	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-2855197				Atlanta GA Senior Property LLC	.DE	N/A	Atlanta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			36-4825047				Auburn AL I Senior Property LLC	.DE	N/A	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			36-4825123				Auburn AL II Senior Property LLC	.DE	N/A	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			37-1799293				Auburn AL III Senior Property LLC	.DE	N/A	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-2376887				Auburn AL Senior Holdings LLC	.DE	N/A	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-2359862				Augusta GA Senior Holdings LLC	.DE	N/A	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			37-1754632				Augusta GA Senior Property LLC	.DE	N/A	Augusta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-5109418				Avenue Senior Care, LLC	.DE	N/A	Springboro OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-2275552				Babson Senior Care LLC	.DE	N/A	Cincinnati OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-3248760				Baker Senior Care, LLC	.DE	N/A	Tomball TX I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-3537277				BaII Senior Care, LLC	.DE	N/A	Kerrville TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-2050672				Bandera Senior Care LLC	.DE	N/A	Beverton OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-3059831				Barrows Senior Care LLC	.DE	N/A	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-5161667				Bartlett TN Senior Property LLC	.DE	N/A	Bartlett TN Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-5151368				Baton Rouge LA Senior Holdings, LLC	.DE	N/A	ROC Seniors Housing Holdings I, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-3804270				Baton Rouge LA Senior Property, LLC	.DE	N/A	Baton Rouge LA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-3804228				Baxter Senior Care LLC	.DE	N/A	Ft. Mill SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-2953142				BDS 2021-FL10 LLC	.DE	N/A	BDS 2021-FL10 Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-3323011				BDS 2021-FL10 Ltd	.CYM	N/A	BDS 2021-FL10 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-3323135				BDS 2021-FL10 Retention Holder LLC	.DE	N/A	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			86-3367317				BDS 2021-FL7 LLC	.DE	N/A	BDS 2021-FL7 Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			86-3367436				BDS 2021-FL7 Ltd	.CYM	N/A	BDS 2021-FL7 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-2366667				BDS 2021-FL9 LLC	.DE	N/A	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-2366569				BDS 2021-FL9 Retention Holder LLC	.DE	N/A	BDS 2021-FL9 Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-4563029				BDS 2022-FL11 LLC	.DE	N/A	BDS 2021-FL9 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-4563170				BDS 2022-FL11 RETENTION HOLDER LLC	.DE	N/A	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-2417399				BDS 2022-FL12 LLC	.DE	N/A	BDS 2022-FL12 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-2417288				BDS 2022-FL12 Retention Holder LLC	.DE	N/A	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-4448866				BDS 2024-FL13 LLC	.DE	N/A	BDS 2024-FL13 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-4449125				BDS 2024-FL13 Retention Holder LLC	.DE	N/A	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-3168112				BDS 2025-FL 14 Retention Holder LLC	.DE	N/A	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-3167599				BDS 2025-FL14 LLC	.DE	N/A	BDS 2025-FL 14 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			39-3364937				BDS 2025-FL15 LLC	.DE	N/A	BDS 2025-FL15 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			39-3365091				BDS 2025-FL15 Retention Holder LLC	.DE	N/A	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			93-1778752				BDS Fund IV Mortgage Holdings LLC	.DE	N/A	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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			84-4777526				BDS HHC III LP	.DE	N/A	Bridge Debt Strategies Fund III &P LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-4025247				BDS HHC IV LP	.DE	N/A	Br idge Debt Strategies Fund IV &P LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			39-2493918				BDS HHC V LP	.DE	N/A	Bridge Debt Strategies Fund V &P LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			87-1212102				BDS II GA The Pointe LLC	.DE	N/A	BDS II REIT TRS LLC	Management	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1447854				BDS II International Blocker LP	.CYM	N/A	Bridge Debt Strategies Fund II &P LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			86-3677134				BDS II MO Nob Hill LLC	.DE	N/A	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			82-2043279				BDS II Mortgage Capital JPM LLC	.DE	N/A	RDC Debt Strategies Fund II REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-3110588				BDS II NC Regency Lakeview LLC	.DE	N/A	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-1273987				BDS II NY 355 W Broadway LLC	.DE	N/A	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			85-3304976				BDS II REIT TRS LLC	.DE	N/A	RDS II Investment Holdings LLC	Ownership	95.010	AGM; M. Rowan; L. Black	N0	.....
			87-3023184				BDS II SC Fontaine Business Park LLC	.DE	N/A	RDS II REIT TRS LLC	Ownership	4.990	AGM; M. Rowan; L. Black	N0	.....
			85-3304976				BDS II Ultra Star LP	.CYM	N/A	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			81-2093367				BDS II 1522 North Park LLC	.DE	N/A	Bridge Debt Strategies Fund II &P LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			93-1735033				BDS III Australia Investment Company LLC	.DE	N/A	BDS III Bond Investments LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-4989343				BDS III Australia Manager Pty Ltd	.AUS	N/A	BDS III Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-6089100				BDS III Australian Trust	.AUS	N/A	BDS III B Loan Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-4514600				BDS III B Loan Borrower LLC	.DE	N/A	BDS III B Loan Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-4515003				BDS III B REO Borrower LLC	.DE	N/A	BDS III B REO Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-4532075				BDS III B REO Borrower LLC	.DE	N/A	BDS III B REO Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-4515362				BDS III B REO Holdings LLC	.DE	N/A	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			83-0999765				BDS III Black Bridge LP	.DE	N/A	Bridge Debt Strategies Fund III &P LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-0999751				BDS III Blue Bridge LP	.DE	N/A	Bridge Debt Strategies Fund III &P LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-4048705				BDS III Bond Investment Holdings LLC	.DE	N/A	BDS III Bond Investments LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-4976432				BDS III Bond Investments LLC	.DE	N/A	BDS III Blue Bridge LP	Ownership	15.400	AGM; M. Rowan; L. Black	N0	.....
			82-4976432				BDS III Bond Investments LLC	.DE	N/A	BDS III Investment Holdings LLC	Ownership	84.600	AGM; M. Rowan; L. Black	N0	.....
			33-1294065				BDS III CA Scripps Plaza LLC	.DE	N/A	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-2535405				BDS III DC 1720 Eye Street LLC	.DE	N/A	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-2665948				BDS III DC 1750 K Street LLC	.DE	N/A	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-2827880				BDS III DC The Rushmore LLC	.DE	N/A	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1437936				BDS III HHC Ltd	.CYM	N/A	Bridge Debt Strategies Fund III &P LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1437715				BDS III International Blocker LP	.CYM	N/A	Bridge Debt Strategies Fund III &P LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-3926670				BDS III Investment Holdings LLC	.DE	N/A	Bridge Debt Strategies Fund III	Ownership	51.090	AGM; M. Rowan; L. Black	N0	.....
			82-3926670				BDS III Investment Holdings LLC	.DE	N/A	International Master LP	Ownership	48.910	AGM; M. Rowan; L. Black	N0	.....
			99-0791361				BDS III LA The Garage LLC	.DE	N/A	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			83-2443806				BDS III Loan Seller LLC	.DE	N/A	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			83-1158024				BDS III Mortgage Capital B LLC	.DE	N/A	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			82-3496041				BDS III Mortgage Capital G LLC	.DE	N/A	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			83-1182141				BDS III Mortgage Capital J LLC	.DE	N/A	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			82-5410498				BDS III Mortgage Capital LLC	.DE	N/A	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			82-2786531				BDS III Mortgage Capital W LLC	.DE	N/A	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			92-3158190				BDS III NY 1369 Broadway LLC	.DE	N/A	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			85-3304790				BDS III REIT TRS LLC	.DE	N/A	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-2017828				BDS III TX Clearwood Villas LLC	.DE	N/A	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			39-3522584				BDS III VA Eleven One Eleven LLC	.DE	N/A	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-1294697				BDS III VA Skyline Tower LLC	.DE	N/A	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-4674846				BDS III WA View Ridge LLC	.DE	N/A	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-3761538				BDS IV AR Westbridge LLC	.DE	N/A	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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			85-363088				BDS IV Black Bridge LP	.DE	NIA	Bridge Debt Strategies Fund IV & LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-364153				BDS IV Blue Bridge LP	.DE	NIA	Bridge Debt Strategies Fund IV & LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			85-1951494				BDS IV Bond Investments LLC	.DE	NIA	BDS IV Investment Holdings LLC	Ownership	44.210	AGM; M. Rowan; L. Black	N0	.....
			85-1951494				BDS IV Bond Investments LLC	.DE	NIA	BDS IV Blue Bridge LP	Ownership	28.570	AGM; M. Rowan; L. Black	N0	.....
			85-1951494				BDS IV Bond Investments LLC	.DE	NIA	BDS IV Green Bridge LP	Ownership	27.220	AGM; M. Rowan; L. Black	N0	.....
			39-3439779				BDS IV CO 40TH Avenue Industrial LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-2345754				BDS IV FL Northlake Apartments LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-1609038				BDS IV GA Biscayne LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-3791459				BDS IV GA MANCHESTER RIDGE LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			85-3641246				BDS IV Green Bridge LP	.DE	NIA	Bridge Debt Strategies Fund IV & LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-3659655				BDS IV IL THE CLARK LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			85-1614754				BDS IV International Blocker LP	.CYM	NIA	Bridge Debt Strategies Fund IV & LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			85-1001935				BDS IV Investment Holdings LLC	.DE	NIA	Bridge Debt Strategies Fund IV SLP RAIF	Ownership	5.710	AGM; M. Rowan; L. Black	N0	.....
			85-1001935				BDS IV Investment Holdings LLC	.DE	NIA	Bridge Debt Strategies Fund IV	Ownership	18.350	AGM; M. Rowan; L. Black	N0	.....
			85-1001935				BDS IV Investment Holdings LLC	.DE	NIA	Bridge Debt Strategies Fund IV LP	Ownership	75.940	AGM; M. Rowan; L. Black	N0	.....
			86-3414527				BDS IV Loan Seller LLC	.DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-3280552				BDS IV Mirage on Kerman FL LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-2386411				BDS IV MO Highland Village LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			86-1628609				BDS IV Mor tage Capital G LLC	.DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			85-3234950				BDS IV Mortgage Capital J LLC	.DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			85-3212027				BDS IV Mortgage Capital L LLC	.DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-3486259				BDS IV Mortgage Capital M LLC	.DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-1029870				BDS IV Mortgage Capital S LLC	.DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			86-3414533				BDS IV Mortgage Capital W LLC	.DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-4296222				BDS IV OR Historic BK Block LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			92-1050095				BDS IV REIT TRS LLC	.DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-1029870				BDS IV TX EAGLES LANDING LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			39-2896445				BDS IV TX Flintridge LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-5127409				BDS IV TX Marc At Mueller LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-4958804				BDS IV TX Mylo Apartments LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-2346848				BDS IV TX Ridgewood LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-1925844				BDS IV TX Westland Estates LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-2350305				BDS IV VA Marriott Tacoma Downtown LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-2366489				BDS IV WI Madison Grove LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			82-1655677				BDS Magic Sky LP	.DE	NIA	Bridge Debt Strategies Fund II & LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			39-2653585				BDS Mortgage Capital Master LLC	.DE	NIA	Bridge Debt Strategies Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-4107294				BDS 0026 Holder LLC	.DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			92-4018029				BDS V Bond Investments LLC	.DE	NIA	BDS V Investment Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-4587315				BDS V Co-Invest LP	.DE	NIA	Bridge Debt Strategies Fund V & LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			92-399518				BDS V Green Bridge LP	.DE	NIA	Bridge Debt Strategies Fund V & LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			96-1754877				BDS V International Blocker LP	.CYM	NIA	Bridge Debt Strategies Fund V & LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			92-4002107				BDS V Investment Holdings LLC	.DE	NIA	BDS V Co-Invest LP	Ownership	19.650	AGM; M. Rowan; L. Black	N0	.....
			92-4002107				BDS V Investment Holdings LLC	.DE	NIA	Bridge Debt Strategies Fund V International Master LP	Ownership	8.960	AGM; M. Rowan; L. Black	N0	.....
			92-4002107				BDS V Investment Holdings LLC	.DE	NIA	Bridge Debt Strategies Fund V LP	Ownership	71.490	AGM; M. Rowan; L. Black	N0	.....
			33-3169718				BDS V Loan Seller LLC	.DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-4044741				BDS V Mortgage Capital B LLC	.DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-4678334				BDS V Mortgage Capital G LLC	.DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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			92-3051841				BDS V Mortgage Capital LLC	.DE	N/A	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-2556527				BDS V Mortgage Capital M LLC	.DE	N/A	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-2443722				BDS V Mortgage Capital S LLC	.DE	N/A	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			92-3051667				BDS V Mortgage Capital W LLC	.DE	N/A	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			92-4002297				BDS V REIT LLC	.DE	N/A	BDS V Green Bridge LP	Ownership	42.220	AGM; M. Rowan; L. Black	N0	
			92-4002297				BDS V REIT LLC	.DE	N/A	BDS V Investment Holdings LLC	Ownership	57.780	AGM; M. Rowan; L. Black	N0	
			84-3117511				Beaverton OR Senior Holdings LLC	.DE	N/A	BSH INSTAR JV2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-3117583				Beaverton OR Senior Property LLC	.DE	N/A	BDS V REIT LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-1108312				Bellevue WA Senior Holdings LLC	.DE	N/A	BDS V REIT LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-1130045				Bellevue WA Senior Property LLC	.DE	N/A	BDS V REIT LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3068179				Bellevue Senior Care LLC	.DE	N/A	BDS V REIT LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-0902193				BEND OR ALUC SENIOR HOLDINGS LLC	.DE	N/A	BDS V REIT LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-0663274				BEND OR ALUC SENIOR PROPERTY LLC	.DE	N/A	BDS V REIT LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-0902234				BEND OR MC SENIOR HOLDINGS LLC	.DE	N/A	BDS V REIT LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-0865416				BEND OR MC SENIOR PROPERTY LLC	.DE	N/A	BDS V REIT LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-2280254				Benton Senior Care LLC	.DE	N/A	BDS V REIT LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-0645349				BIGI REIT OP LP	.DE	N/A	Bridge Investment Group Industrial Real Estate Income Trust	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-2392152				Birmingham AL Senior Holdings LLC	.DE	N/A	BDS V REIT LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			26-1214509				Birmingham AL Senior Property LLC	.DE	N/A	Birmingham AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-2278308				BLNL CO Greeley LLC	.DE	N/A	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-1266430				BLNL IN Columbus LLC	.DE	N/A	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3387428				BLNL MI 11973 Mayfield Street LLC	.DE	N/A	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-4020821				BLNL MI 30303 Beck Road LLC	.DE	N/A	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3387542				BLNL MI 32971 Capitol Street LLC	.DE	N/A	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3387641				BLNL MI 36251 Schoolcraft Road LLC	.DE	N/A	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3046231				BLNL OH 8400 Industrial Parkway LLC	.DE	N/A	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3393556				BLNL PA 11311 Roosevelt Blvd LLC	.DE	N/A	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-1377269				BLNL TN 565 Gerdaue Drive LLC	.DE	N/A	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-1397107				BLNL TN 575 Brick Church LLC	.DE	N/A	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-4836553				BLP Daves Developer GP LLC	.DE	N/A	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-3775769				BLPP NJ 10 Empire Boulevard LLC	.DE	N/A	Bridge Logistics Properties Fund Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-1378019				BLUSV I CA 10623 Fulton Wel Is Avenue LLC	.DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-1057491				BLUSV I CA 10623 Norwalk Blvd LLC	.DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3624196				BLUSV I CA 10808 Sixth Street LLC	.DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-4973806				BLUSV I CA 1215 W Walnut Street LLC	.DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3562163				BLUSV I CA 12400 INDUSTRY LLC	.DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			92-0970387				BLUSV I CA 13984 Orange Avenue LLC	.DE	N/A	BLUSV I Industrial Portfolio 4 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-2825605				BLUSV I CA 1910 Dominguez Street LLC	.DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-2825704				BLUSV I CA 22980 Goldcrest Drive LLC	.DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			88-2480419				BLUSV I CA 2650 South Willow Avenue LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1381066				BLUSV I CA Patterson Avenue LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-0643224				BLUSV I FL 10701 NW 107th Court LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4715198				BLUSV I FL 1471 West Hillsboro Blvd LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1696926				BLUSV I FL 2851 Evans Street LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2094530				BLUSV I FL 290 SW 14th Avenue LLC	DE	N/A	BLUSV I Industrial Portfolio 4 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3650938				BLUSV I FL 8201 NW 56th Street LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4362186				BLUSV I Industrial 5 Holdings LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2845733				BLUSV I Industrial Portfolio 2 Holdings LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1089055				BLUSV I Industrial Portfolio 3 Holdings LLC	DE	N/A	BLUSV I Co-Invest I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2825826				BLUSV I Industrial Portfolio 4 Holdings LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1925765				BLUSV I Industrial Portfolio Holdings LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3743544				BLUSV I MA 130 CONSTITUTION BLVD LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1245372				BLUSV I NJ 250 Circle Drive LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4312495				BLUSV I NJ 301 Hollywood Ave LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2845575				BLUSV I NJ 3301 Tranley Point Road LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1631717				BLUSV I NJ 5 Plant Road LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2030673				BLUSV I NY 355 Crooked Hill Road LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2336309				BLUSV I NY 5 Park Drive LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4432257				BLUSV I Tenant 10808 Sixth Street LLC	DE	N/A	BLUSV I Industrial 5 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1955139				BLUSV I TX 270 E Corporate Drive LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1956376				BLUSV I TX 280 E Corporate Drive LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4125516				BLUSV I TX 299 Beltway Green Blvd LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-126321				BLUSV I TX 3200 Earhart Drive LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2427564				BLUSV I TX 4422 Supply Court LLC	DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3743660				BLUSV I TX 4525 Airline Drive LLC	DE	N/A	BLUSV I Industrial 5 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
			88-4064571				BLUSV I TX 804 West Shady Grove Road LLC	. DE	N/A	BLUSV I Industrial Portfolio 3 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-3916120				BLUSV I TX 05W Parkway LLC	. DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-2845649				BLUSV I WA 1525 45th Street East LLC	. DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3986634				BLUSV I WA 22804 58th Place LLC	. DE	N/A	BLUSV I Industrial 5 Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			92-0813633				BLUSV I WA 79th Avenue South LLC	. DE	N/A	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-2900334				BLUSV II 19929 Holdeo GP LLC	. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-2898332				BLUSV II 19929 Holdeo LP	. DE	N/A	BLUSV II 19929 Holdeo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-1742362				BLUSV II 2465 Holdeo GP LLC	. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-1752236				BLUSV II 2465 Holdeo LP	. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-2258843				BLUSV II 4542 Holdeo GP LLC	. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-2753784				BLUSV II 4542 Holdeo LP	. DE	N/A	BLUSV II 4542 Holdeo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-1711847				BLUSV II 7400 Holdeo GP LLC	. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-1714673				BLUSV II 7400 Holdeo LP	. DE	N/A	BLUSV II 7400 Holdeo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1548952				BLUSV II CA 336 East D Street LLC	. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-3634544				BLUSV II CA 37580 Flibert Street LLC	. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-2242331				BLUSV II CA 4542 Dunham Street LP	. DE	N/A	BLUSV II 4542 Holdeo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-3304392				BLUSV II FL 1320 NW 65th Place LLC	. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-2012834				BLUSV II FL 3201 NW 16th Street LLC	. DE	N/A	Bridge Logistics Value II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							BLUSV II GA 3655 Atlanta Industrial Drive LLC								
			99-3346183				BLUSV II Industrial Portfolio 1 Holdings LLC	. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-2804042					. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-4884353				BLUSV II Industrial Portfolio 2 Holdings LLC								
			99-2397447				BLUSV II NJ 485 Elizabeth Avenue LLC	. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-4508556				BLUSV II NJ 501 Jersey Avenue LLC	. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-4964416				BLUSV II NY 333 N Henry Street LLC	. DE	N/A	BLUSV II INDUSTRIAL PORTFOLIO 2 HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-4964416				BLUSV II NY 333 N Henry Street LLC	. DE	N/A	BLUSV II NY 333 N Henry Street LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			92-3928474				BLUSV II TX 1200 Valwood Parkway LLC	. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-1754661				BLUSV II TX 2465 Golden Bear Court LP	. DE	N/A	BLUSV II 2465 Holdeo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1520535				BLUSV II TX 6321 E Stanssey Lane LLC	. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-5011260				BLUSV II TX 7400 Jack Newell Blvd LP	. DE	N/A	BLUSV II 7400 Holdeo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-2447249				BLUSV II TX Ridgpoint Drive LLC	. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-2920867				BLUSV II WA 19929 77th Avenue South LP	. DE	N/A	BLUSV II 19929 Holdeo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-2012365				BLUSV II WA 7748 South 200th Street LLC	. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-2590818				BLV Fund II IC, LP	. DE	N/A	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-2919708				BLV II 2410 Holdeo GP LLC	. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-2918682				BLV II CA 135 West 132nd Street LLC	. DE	N/A	BLV II 2410 Holdeo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-4241214				BLV II CA 14019 Rose Avenue LLC	. DE	N/A	BLV II Co-Invest I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-3267254				BLV II CA 14074 Rancho Court LLC	. DE	N/A	BLV II Co-Invest I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3268266				BLV II CA 14928 Washington Drive LLC	. DE	N/A	BLV II Co-Invest I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3198825				BLV II Co-Invest 1 LLC	. DE	N/A	BLV II Master Co-Invest LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3198825				BLV II Co-Invest 1 LLC	. DE	N/A	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-2433510				BLV II Co-Invest 1 LP	. DE	N/A	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			33-2451273				BLV II Co-Invest 2 LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-3593378				BLV II Co-Invest 3 LLC	DE	NIA	BLV II Master Co-Invest LP	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			33-3593378				BLV II Co-Invest 3 LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			33-2434072				BLV II Co-Invest IC, LLC	DE	NIA	BLV II Co-Invest 1 LP	Ownership	97.500	AGM; M. Rowan; L. Black	N0	.....
			33-2434072				BLV II Co-Invest IC, LLC	DE	NIA	BLV II Co-Invest 2 LP	Ownership	2.500	AGM; M. Rowan; L. Black	N0	.....
			39-2851842				BLV II FL 1425 Tech Boulevard LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			39-2850273				BLV II FL 998 N John Young Parkway LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			33-3281666				BLV II GP Promote LLC	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			33-3635174				BLV II MA 185 & 197 Commercial Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			33-2590633				BLV II Master Co-Invest LP	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			39-2626703				BLV II NJ 1 Nixon Lane LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			39-2526508				BLV II IW 1101 Oak Point Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			39-2903988				BLV II IW 1140 Randa II Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			33-2387233				BLV II Promote Share LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			33-2100448				BLV II REIT 2, LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			87-2590770				BLV II REIT, LLC	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			39-2546422				BLV II TX 2410 Gateway Drive LP	DE	NIA	BLV II 2410 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			88-1744046				BLV Pepper Avenue GP LLC	DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			83-2141798				BMF IV AZ Arrey South Mountain LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-2166347				BMF IV AZ Cambria LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			85-3630889				BMF IV AZ Equestrian LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			85-2532270				BMF IV AZ Harmony Surprise LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-3017439				BMF IV AZ Laguna Village LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-2148928				BMF IV AZ Lore South Mountain LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			87-1025035				BMF IV AZ Parc Roundtree Ranch LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			85-3630776				BMF IV AZ Ridge Line LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-3168115				BMF IV AZ Verona Park LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			86-2091469				BMF IV CA Cove La Mesa LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			85-0520743				BMF IV CA Fountains Point West LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-3861654				BMF IV CA Jurupa Valley Crossroads LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-1954745				BMF IV CO Liberty Creek LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-3305176				BMF IV FL Carrollwood Station LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-4264460				BMF IV FL Lake Tivoli LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			85-3640938				BMF IV FL Radlus Palms LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			86-3578574				BMF IV FL Retreat Crosstown LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			87-1085091				BMF IV FL Roshill Preserve LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-5037275				BMF IV FL Veranda Westchase LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-5038796				BMF IV FL Viera Bayside LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			87-1245742				BMF IV FL Vue Baymeadows LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			85-2862454				BMF IV FP Brightwood Forest LLC	DE	NIA	BMF IV FP Woodbridge JV LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			85-2862539				BMF IV FP Dale Forest LLC	DE	NIA	BMF IV FP Woodbridge JV LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			85-2862609				BMF IV FP Woodbridge JV LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-2174458				BMF IV GA Brookstone LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-2133879				BMF IV GA Edgewater LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-1075230				BMF IV GA Grandstand LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			87-0940244				BMF IV GA Parc 980 LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-5505244				BMF IV GA Parks de LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			87-1043576				BMF IV GA Shadow Ridge LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			85-4188201				BMF IV GA Waterford Place LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

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			87-1998236				BMF IV IL Fox Valley Villages LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-2148724				BMF IV NC Battleground Park LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-3630926				BMF IV NC Park 2300 LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-2155483				BMF IV NC Victoria Park LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-2110245				BMF IV NW 3055 Las Vegas LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			84-3682842				BMF IV NW Bridges Tropicana LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-2186881				BMF IV NW Helix LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			86-2281603				BMF IV NW RAINBOW LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-2186569				BMF IV NW Reflections LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			86-2281751				BMF IV NW SAHARA LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-3852344				BMF IV OR Club LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-385252				BMF IV OR Terraces LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							BMF IV TLC Facility 3 LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			84-2155313				BMF IV TX Ashlar LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			85-3209072				BMF IV TX Aspen Court LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			85-3209234				BMF IV TX Autumnwood LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-0585114				BMF IV TX Chapel Hill LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			85-3225878				BMF IV TX Cobblestone LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			86-3847538				BMF IV TX Park West LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			85-3225960				BMF IV TX Summit Ridge LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-5282398				BMF IV TX Woodcreek LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			84-4899872				BMF IV UT Alta Vue LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-0658838				BMF IV UT Broadmoor Village LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			83-2215441				BMF IV VA Gramercy LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-223322				BMF IV VA Retreat Maple Hill LLC	. DE	N/A	Bridge Multi family IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			87-1822035				BMF V AZ Arcadia 48th LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-0872376				BMF V AZ Crystal Creek LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-1822160				BMF V AZ District Fiesta Park LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-3090835				BMF V AZ Glen 91 LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-2946887				BMF V AZ Saddle Ridge LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-2514604				BMF V AZ Saddle Ridge LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-2790934				BMF V AZ San Mateo LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-0872265				BMF V AZ Villages Metro Center LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-0932786				BMF V CA Archer LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-2053237				BMF V CA Colomade Fletcher Hills LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-2053375				BMF V CA Forest Park Fletcher Hills LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-3354550				BMF V CA Fullerton Hills LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-3900191				BMF V CA Santa Fe Ranch LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			92-0646453				BMF V Cabana Aldea Member LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			39-3435799				BMF V CO Silver Reef LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-2417850				BMF FL Arbors Orange Park LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-2211920				BMF FL Crosstown LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-2014224				BMF FL Fountains Lee Vista LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-2256568				BMF FL Grand Pavilion LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-3611155				BMF FL Haven Waters Edge LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-1705155				BMF FL Huntington Place LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			93-2878218				BMF FL Seven Lakes Carrollwood LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-2367205				BMF FL Vmings Hunters Green LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-3355129				BMF V GA Dunwoody Village LLC	. DE	N/A	Bridge Multi family V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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			88-3208545				BNF V GA Paranort LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-1978964				BNF V GA Park Tara Lake LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-2447436				BNF V GA RETREAT STONECREST LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			39-2520255				BNF V IL Hawthorn Oakhurst LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			33-1307534				BNF V Lake Cameron JV LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			39-3662151				BNF V MA Riverbend Charles LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							BNF V Member Stonegate LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							BNF V Member Viridian Palms LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			88-1268915				BNF V NC Arbor Village LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			99-4810451				BNF V NC Lake Cameron LLC	DE	NIA	BNF V Lake Cameron JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			88-0898825				BNF V MI Indigo Park LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			33-4923556				BNF V MI Azure LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-3498379				BNF V MI Lona Vista LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-2446883				BNF V MI Meadow Ridge LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			88-3752815				BNF V MI Monterra LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-3498476				BNF V MI Stonegate LLC	DE	NIA	BNF V Member Stonegate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-3498552				BNF V MI Viridian Palms LLC	DE	NIA	BNF V Member Viridian Palms LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			33-2628043				BNF V OR Landings Morrison LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			86-3140035				BNF V REIT, LLC	DE	NIA	Bridge Multifamily Fund V International –A LP	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			88-4170720				BNF V Streamliner Aldea Member LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-4258733				BNF V TX Allure LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			88-1905262				BNF V TX Deer Run LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-4258936				BNF V TX Essence LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			88-1905503				BNF V TX Oakbend LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			33-5016334				BNF V VA DuLies Greene Land LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			99-3465200				BNF V VA Dulles Greene LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			92-2605512				BNL CA 567 South Riverside Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			92-0521513				BNL CA 601 S Rockefeller Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			92-0521657				BNL CO 8125 E 98th Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			92-1506302				BNL FL 11675 SW Tom Mackle Boulevard LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			92-0984074				BNL IL 995 Chaddick Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			88-3136278				BNL IN 2201 East Michigan Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			88-3136435				BNL NC 4833 West Gate City Boulevard LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			88-3136570				BNL NC 7205 Cassina Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			88-2718445				BNL NJ 15 Stern Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			88-3527059				BNL OH Sami III Pointe 2 LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			88-3983470				BNL OH Sami III Pointe 3 LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			88-3983892				BNL OH Sami III Pointe 4 LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			93-1428851				BNL OH Sami III Pointe 5 LLC	DE	NIA	BNL OH Sami III Pointe Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			88-3529186				BNL OH Sami III Pointe Holdings LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			92-0521587				BNL OR 12360 SW Leveton Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			92-3387107				BNL PA 525 Jaycee Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			98-3387302				BNL PA 675 Jaycee Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			88-2342940				BNL SC 715 Prosperity Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			88-3160105				BNL TX 2101 FM 1187 LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			88-3935442				BNL TX 2809 S IH 35 LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			88-2003888				BNL VA 9212 Hallett Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			88-1003695				BNL Fund IC, LLC	DE	NIA	Bridge Net Lease Income Blocker LP	Management	0.000	AGM; M. Rowan; L. Black	No	

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

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			84-2412689				BOF FL Doral Square LLC	DE	NIA	BOF JV Doral Square LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			84-2412962				BOF FL Flagler Station LLC	DE	NIA	BOF JV Flagler Station LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			84-2963684				BOF FL Saigrass Tech Park LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			84-2133922				BOF GA Dupree LLC	DE	NIA	Bridge Office Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			83-1034448				BOF GA Lenox Park LLC	DE	NIA	BOF JV Lenox Park LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			82-4082554				BOF GA Royal Centre LLC	DE	NIA	BOF JV Royal Centre LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			85-2790518				BOF FL Tampa Commons LLC	DE	NIA	BOF II JV Tampa Commons LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			86-3285264				BOF II GA Brookside LLC	DE	NIA	BOF II JV Brookside LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			84-4374148				BOF II JV 77 Upper Rock LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			84-3331238				BOF II JV Bay Colony LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			86-3288315				BOF II JV Brookside LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	No	
			86-3288315				BOF II JV Brookside LLC	DE	NIA	BOF II Member Brookside LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-2387453				BOF II JV Excelisior Crossings LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			84-4062270				BOF II JV LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			87-0931737				BOF II JV Lindenwood LLC	DE	NIA	BOF II Member Lindenwood LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-0931737				BOF II JV Lindenwood LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	No	
			85-2790666				BOF II JV Tampa Commons LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	No	
			85-2790666				BOF II JV Tampa Commons LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			84-3860402				BOF II JV West End Office Park LLC	DE	NIA	BOF II Member Tampa Commons LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			84-3860402				BOF II JV West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	No	
			87-3193132				BOF II JV WILLOW OAKS LLC	DE	NIA	BOF II MEMBER WILLOW OAKS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-3193132				BOF II JV WILLOW OAKS LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	No	
			84-4374071				BOF II MD 77 Upper Rock LLC	DE	NIA	BOF II JV 77 Upper Rock LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			84-4390732				BOF II Member 77 Upper Rock LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			84-4390732				BOF II Member 77 Upper Rock LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	No	
			84-3331301				BOF II Member Bay Colony LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			86-3288357				BOF II Member Brooksde LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-2387536				BOF II MEMBER EXCELSIOR CROSSINGS LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	0.000	AGM; M. Rowan; L. Black	No	
			87-2387536				BOF II MEMBER EXCELSIOR CROSSINGS LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	No	
			84-4084380				BOF II Member LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			87-0931836				BOF II Member Lindenwood LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			85-2790783				BOF II Member Tampa Commons LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	No	
			85-2790783				BOF II Member Tampa Commons LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			84-3860461				BOF II Member West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-3193189				BOF II MEMBER WILLOW OAKS LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-2387376				BOF II MEMBER EXCELSIOR CROSSINGS LLC	DE	NIA	BOF II JV Excelisior Crossings LLC	Ownership	0.000	AGM; M. Rowan; L. Black	No	
			84-3860314				BOF II MN West End Office Park LLC	DE	NIA	BOF II JV West End Office Park LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			84-4082199				BOF II NC LakePointe LLC	DE	NIA	BOF II JV LakePointe LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			84-3331177				BOF II PA Bay Colony LLC	DE	NIA	BOF II JV Bay Colony LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-0985112				BOF II PA Lindenwood LLC	DE	NIA	BOF II JV Lindenwood LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			87-3192898				BOF II VA WILLOW OAKS LLC	DE	NIA	BOF II JV WILLOW OAKS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			88-3496520				BOF III AZ Caneback Center LLC	DE	NIA	BOF III JV HOLDINGS, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			88-3543859				BOF III JV HOLDINGS, LLC	DE	NIA	BOF III PLATFORM JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			92-0562146				BOF III MN 10 West End LLC	DE	NIA	BOF III JV HOLDINGS, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			88-3543746				BOF III PLATFORM JV, LLC	DE	NIA	Bridge Office Fund III GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			82-3475853				BOF IL 2300 Cabot Drive LLC	DE	NIA	BOF Office Portfolio Holdings II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			83-1446312				BOF IL O'Hare International Center LLC	DE	NIA	BOF JV O'Hare International Center LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			83-1508297				BOF IL ONE NORTH LASALLE LLC	DE	NIA	BOF JV ONE NORTH LASALLE LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	

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			82-3475782				BOF IL Windy Pointe I LLC	. DE	NIA	BOF Office Por tlio to Holdings II LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			82-3422218				BOF IL Windy Pointe II LLC	. DE	NIA	BOF Office Por tlio to Holdings I LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			83-1572673				BOF JV Campus at Sunrise LLC	. DE	NIA	Bridge Office Fund GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
			84-2412827				BOF JV Doral Square LLC	. DE	NIA	Bridge Office Fund GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
			84-2423031				BOF JV Flagler Station LLC	. DE	NIA	Bridge Office Fund GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
			83-1042256				BOF JV Lenox Park LLC	. DE	NIA	Bridge Office Fund GP LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			82-3463425				BOF JV Office Portfolio LLC	. DE	NIA	Bridge Office Fund GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
			83-1460287				BOF JV O'Hare International Center LLC	. DE	NIA	Bridge Office Fund GP LLC	Owner ship	0 000	AGM; M. Rowan; L. Black	N0	.....
			83-1460287				BOF JV O'Hare International Center LLC	. DE	NIA	BOF JV O'Hare International Center LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			82-2223077				BOF JV One Concord Center LLC	. DE	NIA	Bridge Office Fund GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
			83-1516485				BOF JV ONE NORTH LASALLE LLC	. DE	NIA	BOF MEMBER ONE NORTH LASALLE LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			83-1516485				BOF JV ONE NORTH LASALLE LLC	. DE	NIA	Bridge Office Fund GP LLC	Owner ship	0 000	AGM; M. Rowan; L. Black	N0	.....
			82-4082666				BOF JV Royal Centre LLC	. DE	NIA	Bridge Office Fund GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
			83-2636145				BOF JV Station Square LLC	. DE	NIA	Bridge Office Fund GP LLC	Owner ship	0 000	AGM; M. Rowan; L. Black	N0	.....
			83-2636145				BOF JV Station Square LLC	. DE	NIA	BOF Member Station Square LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			82-3005368				BOF JV Tower 1320 LLC	. DE	NIA	Bridge Office Fund GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
			82-3475721				BOF WA 1200 Crown Colony LLC	. DE	NIA	BOF Office Por tlio to Holdings I LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			82-3475638				BOF MD Piedmont Pointe I LLC	. DE	NIA	BOF Office Por tlio to Holdings II LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			82-3484698				BOF MD Piedmont Pointe II LLC	. DE	NIA	BOF Office Por tlio to Holdings II LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			83-2624495				BOF MD Station Square LLC	. DE	NIA	BOF JV Station Square LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
			83-1593152				BOF Member Campus at Sunrise LLC	. DE	NIA	Bridge Office Fund GP LLC	Owner ship	0 000	AGM; M. Rowan; L. Black	N0	.....
			83-1593152				BOF Member Campus at Sunrise LLC	. DE	NIA	Bridge Office Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			84-2412894				BOF Member Doral Square LLC	. DE	NIA	Bridge Office Fund GP LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			84-2429118				BOF Member Flagler Station LLC	. DE	NIA	Bridge Office Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
			83-1061961				BOF Member Lenox Park LLC	. DE	NIA	Bridge Office Fund GP LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			83-1494222				BOF Member O'Hare International Center LLC	. DE	NIA	Bridge Office Holdings LLC	Owner ship	0 000	AGM; M. Rowan; L. Black	N0	.....
			83-1494222				BOF Member O'Hare International Center LLC	. DE	NIA	Bridge Office Fund GP LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			83-1531513				BOF MEMBER ONE NORTH LASALLE LLC	. DE	NIA	Bridge Office Holdings LLC	Owner ship	0 000	AGM; M. Rowan; L. Black	N0	.....
			83-1531513				BOF MEMBER ONE NORTH LASALLE LLC	. DE	NIA	Bridge Office Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			82-4082705				BOF MEMBER ROYAL CENTRE LLC	. DE	NIA	Bridge Office Fund GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
			83-2650486				BOF Member Station Square LLC	. DE	NIA	Bridge Office Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			83-2650486				BOF Member Station Square LLC	. DE	NIA	Bridge Office Holdings LLC	Owner ship	0 000	AGM; M. Rowan; L. Black	N0	.....
			82-3052302				BOF Member Tower 1320 LLC	. DE	NIA	Bridge Office Fund GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
			85-2968698				BOF Mezz One Concord Center LLC	. DE	NIA	BOF JV One Concord Center LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			86-2508668				BOF Mezz Royal Centre LLC	. DE	NIA	BOF JV Royal Centre LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			88-2671682				BOF Mezz Station Square LLC	. DE	NIA	BOF JV Station Square LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
			82-3435921				BOF MI 1075 W Entrance LLC	. DE	NIA	BOF Office Por tlio to Holdings I LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			84-2939261				BOF Museum Tower Holdings LLC	. DE	NIA	Bridge Office Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			84-3675259				BOF NC Capital Center LLC	. DE	NIA	Bridge Office Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			84-3675197				BOF NC Somerset Corporate Center LLC	. DE	NIA	Bridge Office Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			82-3463345				BOF Office Portfolio Holdings I LLC	. DE	NIA	BOF JV Office Portfolio LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
			82-3463293				BOF Office Portfolio Holdings II LLC	. DE	NIA	BOF JV Office Portfolio LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
			82-3484765				BOF Portfolio Member LLC	. DE	NIA	BOF JV Office Fund GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
			82-2672442				BOF TX Tower 1320 LLC	. DE	NIA	BOF JV Tower 1320 LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			84-4919312				BOZ I-A Holdings LLC	. DE	NIA	Bridge Opportunity Zone Fund LP	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			84-4919431				BOZ -B Holdings LLC	. DE	NIA	Bridge Opportunity Zone Fund LP	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			84-4919549				BOZ -C Holdings LLC	. DE	NIA	Bridge Opportunity Zone Fund LP	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			84-4936152				BOZ -D Holdings LLC	. DE	NIA	Bridge Opportunity Zone Fund LP	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	.....
			84-4936258				BOZ I-E Holdings LLC	. DE	NIA	Bridge Opportunity Zone Fund LP	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	

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			84-4936352				BOZ I-F Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			84-4961545				BOZ -G Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			84-4961641				BOZ -H Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			84-4961700				BOZ I-I Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			84-4985166				BOZ I-I-A HOLDINGS LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			84-4985264				BOZ I-I-B HOLDINGS LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			84-4985327				BOZ I-I-C HOLDINGS LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			84-499179				BOZ I-I-D HOLDINGS LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			84-4997282				BOZ I-I-E HOLDINGS LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			84-4997359				BOZ I-I-F HOLDINGS LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			84-5017344				BOZ I-I-G HOLDINGS LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			84-5017409				BOZ I-I-H HOLDINGS LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			92-2151503				BOZ I-I-I Financing LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			93-4265047				BOZ I-I-I C. LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			93-4264865				BOZ I-I-I OM LLC	. DE .	N/A...	BOZ I I I C. LLC	Owner ship...	10 000 ...	AGM; M. Rowan; L. Black	N0...	...
			93-4264865				BOZ I-I-I OM LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	90 000 ...	AGM; M. Rowan; L. Black	N0...	...
			84-4908113				BOZ I-I-I-A Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			84-4908175				BOZ I-I-I-B Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			84-4908285				BOZ I-I-I-C Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			84-4923710				BOZ I-I-I-D Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			84-4923802				BOZ I-I-I-E Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			85-0739879				BOZ I-I-I-F Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			85-0739927				BOZ I-I-I-G Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			85-0745447				BOZ I-I-I-H Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			85-2107089				BOZ I-I-I-J Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			85-2117704				BOZ I-I-I-K Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			85-2184502				BOZ I-I-I-L Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			85-3247959				BOZ I-I-I-M Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			85-3479667				BOZ I-I-I-N Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			85-4188043				BOZ I-I-I-O Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			85-4224680				BOZ I-I-I-P Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			85-4224631				BOZ I-I-I-Q Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			85-4225006				BOZ I-I-I-R Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			86-1234674				BOZ I-I-I-S Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			86-1235026				BOZ I-I-I-T Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			86-1235390				BOZ I-I-I-U Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			86-1793815				BOZ I-I-I-V Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			86-3370859				BOZ I-I-I-W Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			86-3511153				BOZ I-I-I-X Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			87-1124829				BOZ I-I-I-Y Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund I I I LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			86-2733629				BOZ IV-A HOLDINGS LLC	. DE .	N/A...	Bridge Opportunity Zone Fund IV LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			86-2733736				BOZ IV-B HOLDINGS LLC	. DE .	N/A...	Bridge Opportunity Zone Fund IV LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			86-3259623				BOZ IV-C HOLDINGS LLC	. DE .	N/A...	Bridge Opportunity Zone Fund IV LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			86-3259675				BOZ IV-D HOLDINGS LLC	. DE .	N/A...	Bridge Opportunity Zone Fund IV LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			86-3467525				BOZ IV-E HOLDINGS LLC	. DE .	N/A...	Bridge Opportunity Zone Fund IV LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			86-3511321				BOZ IV-F HOLDINGS LLC	. DE .	N/A...	Bridge Opportunity Zone Fund IV LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			87-1245476				BOZ IV-I HOLDINGS LLC	. DE .	N/A...	Bridge Opportunity Zone Fund IV LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			87-1495542				BOZ IV-K HOLDINGS LLC	. DE .	N/A...	Bridge Opportunity Zone Fund IV LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...
			87-1704417				BOZ IV-L Holdings LLC	. DE .	N/A...	Bridge Opportunity Zone Fund IV LP	Owner ship...	100 000 ...	AGM; M. Rowan; L. Black	N0...	...

SCHEDULE Y

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			87-185795				BOZ IV-M Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			87-2521958				BOZ IV-O Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-2521843				BOZ IV-P Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-2648759				BOZ IV-Q Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-2648849				BOZ IV-R Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-3067973				BOZ IV-S Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-3302609				BOZ IV-T Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-3302672				BOZ IV-U Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-3930388				BOZ IV-V Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-3890243				BOZ IV-X Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-3890342				BOZ IV-Y Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-4722249				BOZ V-A Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-0540797				BOZ V-B Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-1701690				BOZ V-C HOLDINGS LLC	. DE	N/A	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-1808886				BOZ V-D Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-2281940				BOZ V-E Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-2456541				BOZ V-F Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-2947333				BOZ V-G Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-3228275				BOZ V-H Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			92-2523691				BOZ V-I Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			93-3390662				BOZ VI-A Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-2057562				BOZ VI-B Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-3432127				BOZ VI-C Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-5054841				BOZ VI-D Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-2249311				BOZ VI-E Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-2249812				BOZ VI-F Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			33-2250214				BOZ VI-G Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			88-3929281				BOZ VI-J Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			93-3258242				BOZ VI-K Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			93-3167976				BOZ VI-L Holdings LLC	. DE	N/A	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			84-4997490				gp Callan LakePointe LLC	. DE	N/A	Bridge Office Fund II	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-1895910				gp Saratoga Ridge UT 4, LLC	. DE	N/A	Bridge Multifamily CV	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-5083889				gp Topham LakePointe LLC	. DE	N/A	Bridge Office Fund II	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-4997580				gp Topham West End Office Park LLC	. DE	N/A	Bridge Office Fund II	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-5083743				gp UT 1 LakePointe LLC	. DE	N/A	Bridge Office Fund II	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-4985572				gp UT 1 West End Office Park LLC	. DE	N/A	Bridge Office Fund II	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			85-2193398				gpOZ Alta Ashley Park OZ Holdings, LLC	. DE	N/A	BOZ III OM LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-3495156				BRE Development, LLC	. DE	N/A	Bridge Renewable Energy Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Bridge Acquisitions, Asset Management and Disposotions LLC	. UT	N/A	Bridge Multifamily Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			45-4084498				Bridge Agency MBS Fund	. DE	N/A	Bridge Agency MBS Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			84-2969084				Bridge Agency MBS Fund	. DE	N/A	Bridge Agency MBS Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			85-1036019				Bridge Agency MBS Fund International LP	. O/M	N/A	Bridge Agency MBS Fund	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-3272478				Bridge Agency MBS Fund LP	. DE	N/A	Bridge Agency MBS Fund	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-2939017				Bridge Agency MBS Fund Manager LLC	. DE	N/A	Bridge Debt Management Company LLC	Ownership	12.500	AGM; M. Rowan; L. Black	N0	.....
			84-2939017				Bridge Agency MBS Fund Manager, LLC	. DE	N/A	Bridge Fund Management Holdings LLC	Ownership	70.500	AGM; M. Rowan; L. Black	N0	.....
			85-0669174				Bridge Agency MBS Fund-R LP	. DE	N/A	Bridge Agency MBS Fund	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-3272525				Bridge Agency MBS Holdings LLC	. DE	N/A	Bridge Agency MBS Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			33-2070833				Bridge BLV II Investor Member LLC Bridge Commercial Real Estate – Arizona, LLC	DE	N/A	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate – Colorado, LLC	GA	N/A	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate – District Columbia, LLC	GA	N/A	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate – Illinois, LLC	GA	N/A	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate – Maryland, LLC	GA	N/A	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate – Massachusetts, LLC	GA	N/A	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-4057192				Bridge Commercial Real Estate – Michigan, LLC	GA	N/A	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate – Minnesota, LLC	GA	N/A	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate – North Carolina, LLC	GA	N/A	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate – Oregon, LLC	GA	N/A	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate – Pennsylvania, LLC	GA	N/A	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate – South Carolina, LLC	GA	N/A	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate – Tennessee, LLC	GA	N/A	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate – Texas, LLC	GA	N/A	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate – Utah, LLC	GA	N/A	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate – Virginia, LLC	GA	N/A	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-5078701				Bridge Commercial Real Estate LLC	GA	N/A	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-0803382				Bridge CRE, Inc.	DE	N/A	Bridge Office Fund Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0635694				Bridge Debt Capital Markets LLC	UT	N/A	Bridge Office Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Debt Strategies Employee PI Holdco LLC			Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3578534				Bridge Debt Strategies Fund II GP LLC	DE	N/A	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2093367				Bridge Debt Strategies Fund II International LP	DE	N/A	Bridge Debt Strategies II GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1323457				Bridge Debt Strategies Fund II International Master LP	GYM	N/A	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3713340				Bridge Debt Strategies Fund II LP	DE	N/A	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2256427				Bridge Debt Strategies Fund II-A LP	DE	N/A	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2761879				Bridge Debt Strategies Fund III GP LLC	DE	N/A	Bridge Debt Strategies III GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3907917				Bridge Debt Strategies Fund III International LP	GYM	N/A	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1428660				Bridge Debt Strategies Fund III International Master LP	DE	N/A	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3908046				Bridge Debt Strategies Fund III LP	DE	N/A	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3907974				Bridge Debt Strategies Fund III-R LP	DE	N/A	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1696855				Bridge Debt Strategies Fund IV GP LLC	GYM	N/A	Bridge Investment Group Holdings LLC	Management	100.000	AGM; M. Rowan; L. Black	NO	
			85-1001839					DE	N/A		Ownership				

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Bridge Debt Strategies Fund IV International LP	.C/M.....	N/A.....	Bridge Debt Strategies Fund IV &P LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			85-101006				Bridge Debt Strategies Fund IV International Master LP	.DE.....	N/A.....	Bridge Debt Strategies Fund IV &P LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			85-1008924				BRIDGE DEBT STRATEGIES FUND IV LP	.DE.....	N/A.....	Bridge Debt Strategies Fund IV &P S.a.r.l.	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			86-2021985				Bridge Debt Strategies Fund IV SLP RAIF	.LUX.....	N/A.....		Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			86-1896233				Bridge Debt Strategies Fund IV-R LP	.DE.....	N/A.....	Bridge Debt Strategies Fund IV &P LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			46-5011845				Bridge Debt Strategies Fund Manager LLC	.DE.....	N/A.....	Bridge Fund Management Holdings LLC	Ownership.....	100.000.....	AGM; M. Rowan; L. Black	N0.....	
			46-5011845				Bridge Debt Strategies Fund Manager LLC	.DE.....	N/A.....	Bridge Debt Management Company LLC	Ownership.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			92-1818193				Bridge Debt Strategies Fund V &P LLC	.DE.....	N/A.....	Bridge Investment Group Holdings LLC	Ownership.....	100.000.....	AGM; M. Rowan; L. Black	N0.....	
			96-1753880				Bridge Debt Strategies Fund V International LP	.C/M.....	N/A.....	Bridge Debt Strategies Fund V &P LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			92-4001912				Master LP	.DE.....	N/A.....	Bridge Debt Strategies Fund V &P LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			92-1818402				Bridge Debt Strategies Fund V LP	.DE.....	N/A.....	Bridge Debt Strategies Fund V &P LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			92-4000192				Bridge Debt Strategies Fund V-R LP	.DE.....	N/A.....	Bridge Debt Strategies Fund V &P LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			33-2361321				Bridge Debt Strategies Fund V-P2 LP	.DE.....	N/A.....	Bridge Debt Strategies Fund V &P LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			82-3307917				Bridge Debt Strategies III Australian Feeder (USD) LP	.CAN.....	N/A.....	Bridge Debt Strategies Fund III &P LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			82-4027090				Bridge Debt Strategies III &P Holdings LLC	.DE.....	N/A.....	Bridge Principals	Ownership.....	100.000.....	AGM; M. Rowan; L. Black	N0.....	
			83-2115236				Bridge Development Fund Manager LLC	.DE.....	N/A.....	Bridge Fund Management Holdings LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			39-3257976				Bridge Employer LLC	.DE.....	N/A.....	Bridge Investment Group Holdings LLC	Ownership.....	100.000.....	AGM; M. Rowan; L. Black	N0.....	
			83-0543419				Bridge Fifth Wall Investors LLC	.DE.....	N/A.....	Bridge Investment Group Holdings LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			83-1167217				Bridge FSL JV LLC	.DE.....	N/A.....	BSH II Holdings LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			47-2724504				Bridge Fund Financial Services LLC	.DE.....	N/A.....	Bridge Investment Group Holdings LLC	Ownership.....	100.000.....	AGM; M. Rowan; L. Black	N0.....	
			81-4809407				Bridge Fund Management Holdings LLC	.DE.....	N/A.....	Bridge Investment Group Holdings LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			92-2831781				Bridge Healthcare Properties Fund IV &P LLC	.DE.....	N/A.....	Bridge Investment Group Holdings LLC	Ownership.....	100.000.....	AGM; M. Rowan; L. Black	N0.....	
			92-2832364				Bridge Healthcare Properties Fund IV LP	.DE.....	N/A.....	Bridge Healthcare Properties Fund IV &P LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			84-1837281				Bridge III CA Rancho Del Sol LLC	.DE.....	N/A.....	ROC III Real Estate Holdings 2, LLC	Ownership.....	100.000.....	AGM; M. Rowan; L. Black	N0.....	
			82-2661328				Bridge III GA Laurel Hills Preserve LLC	.DE.....	N/A.....	Bridge Multifamily CV Holdings LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			82-3353632				Bridge III TX Hidden Creek LLC	.DE.....	N/A.....	Bridge Multifamily CV Holdings LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			96-1616842				Bridge Investment Group Asia LLC	.KOR.....	N/A.....	Bridge Investment Group Holdings LLC	Ownership.....	100.000.....	AGM; M. Rowan; L. Black	N0.....	
			87-1475093				Bridge Investment Group Employee Blocker LLC	.DE.....	N/A.....	Bridge Investment Group Holdings LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			87-1474898				Bridge Investment Group Employee Operations LLC	.DE.....	N/A.....	Bridge Investment Group Holdings LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			93-1410289				Bridge Investment Group Guarantor LLC	.DE.....	N/A.....	Bridge Investment Group Holdings LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			45-4084424				Bridge Investment Group Holdings LLC	.DE.....	N/A.....	Apollo Global Management, Inc.	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			96-1832774				Bridge Investment Group Limited	.DE.....	N/A.....	Bridge Investment Group Holdings LLC	Ownership.....	100.000.....	AGM; M. Rowan; L. Black	N0.....	
			46-2508162				Bridge Investment Group Risk Management, Inc.	.UT.....	N/A.....	Bridge Investment Group Holdings LLC	Ownership.....	100.000.....	AGM; M. Rowan; L. Black	N0.....	
			88-4167810				Bridge Investment Group Ventures Fund &P LLC	.DE.....	N/A.....	Bridge Investment Group Holdings LLC	Ownership.....	100.000.....	AGM; M. Rowan; L. Black	N0.....	
			88-4167744				Bridge Investment Group Ventures Fund LP	.DE.....	N/A.....	Bridge Investment Group Ventures Fund &P LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			83-3083676				Bridge K87 Partners LLC	.DE.....	N/A.....	Bridge Debt Strategies Fund III &P LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			86-3636120				Bridge KF12 Partners LLC	.DE.....	N/A.....	Bridge Debt Strategies Fund IV &P LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	
			92-3616669				Bridge KF154 Partners LLC	.DE.....	N/A.....	Bridge Debt Strategies Fund IV &P LLC	Management.....	0.000.....	AGM; M. Rowan; L. Black	N0.....	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			93-4384710				Bridge KF160 Partners LLC	.DE	NIA	Bridge Debt Strategies Fund V ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-2288166				Bridge KF53 Partners LLC	.DE	NIA	Bridge Debt Strategies Fund III ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			92-2318193				Bridge Logistics Developer ☐ LLC	.DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			86-3794988				Bridge Logistics Properties Employee Holdco LLC	.DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			86-3717318				Bridge Logistics Properties Fund Manager LLC	.DE	NIA	Bridge Fund Management Holdings LLC	Ownership	60.000	AGM; M. Rowan; L. Black	N0	
			86-3717318				Bridge Logistics Properties Fund Manager LLC	.DE	NIA	Bridge Logistics Properties Employee Holdco LLC	Ownership	34.000	AGM; M. Rowan; L. Black	N0	
			87-3545447				BRIDGE LOGISTICS US VENTURE I ☐ LLC	.DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			87-3562031				BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	.DE	NIA	Bridge Logistics Properties Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			87-3545523				BRIDGE LOGISTICS US VENTURE I LP	.DE	NIA	BRIDGE LOGISTICS US VENTURE I ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3545591				BRIDGE LOGISTICS US VENTURE I REIT LLC	.DE	NIA	BRIDGE LOGISTICS US VENTURE I LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			92-3539881				Bridge Logistics US Venture II LP	.DE	NIA	BRIDGE LOGISTICS US VENTURE II ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			92-3968360				Bridge Logistics US Venture II REIT LLC	.DE	NIA	Bridge Logistics US Venture II LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			87-2614942				Bridge Logistics Value Fund II General LP	.DE	NIA	Bridge Logistics Value Fund II ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-2615011				Bridge Logistics Value Fund II General-A LP	.DE	NIA	Bridge Logistics Value Fund II ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-1463173				Bridge Logistics Value Fund II International LP	.DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1820227				Bridge Logistics Value Fund II International Master LP	.CYM	NIA	Bridge Logistics Value Fund II ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-2614846				Bridge Logistics Value Fund II International-A LP	.DE	NIA	Bridge Logistics Value Fund II ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Bridge Logistics Value Fund II International-R 2 LP	.CYM	NIA	Bridge Logistics Value Fund II ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-2043822				Bridge Logistics Value Fund II International-R LP	.DE	NIA	Bridge Logistics Value Fund II ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-3152614				Bridge Logistics Value Fund II LP	.DE	NIA	Bridge Logistics Value Fund II ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-1464217				Bridge Logistics Value Fund II LP	.DE	NIA	Bridge Logistics Value Fund II ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			92-4005615				Bridge Logistics Value II Holdings LLC	.DE	NIA	Bridge Logistics Value Fund II ☐ LLC	Management	46.960	AGM; M. Rowan; L. Black	N0	
			92-4005615				Bridge MF&CO III Co-Investment Fund LP	.DE	NIA	Bridge Logistics Value Fund II ☐ LLC	Ownership	53.040	AGM; M. Rowan; L. Black	N0	
			81-1064095				Bridge Multifamily & Commercial Office Fund III International LP	.DE	NIA	Bridge MF&CO Fund III ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Bridge Multifamily & Commercial Office Fund III International LP	.CYM	NIA	Bridge MF&CO Fund III ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-1952435				Bridge Multifamily & Commercial Office Fund III International Master LP	.DE	NIA	Bridge MF&CO Fund III ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Bridge Multifamily & Commercial Office Fund III International-A LP	.CYM	NIA	Bridge MF&CO Fund III ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-1931517				Bridge Multifamily & Commercial Office Fund III LP	.DE	NIA	Bridge MF&CO Fund III ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-1936085				Bridge Multifamily & Commercial Office Fund III-A LP	.DE	NIA	Bridge MF&CO Fund III ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1381829				Bridge Multifamily CV ☐ LLC	.DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-1382054				Bridge Multifamily CV Holdings LLC	.DE	NIA	Bridge Multifamily CV PV Blocker Inc.	Ownership	0.040	AGM; M. Rowan; L. Black	N0	
			93-1382054				Bridge Multifamily CV Holdings LLC	.DE	NIA	Bridge Multifamily CV LP	Ownership	99.960	AGM; M. Rowan; L. Black	N0	
			93-1390468				Bridge Multifamily CV LP	.DE	NIA	Bridge Multifamily CV ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-2567463				Bridge Multifamily CV PV Blocker Inc.	.DE	NIA	Bridge Multifamily CV PV LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-1822307				Bridge Multifamily CV PV LP	.DE	NIA	Bridge Multifamily CV ☐ LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Bridge Multifamily Fund IV International LP Master LP Bridge Multifamily Fund IV International-A LP	.C/M DE C/M	N/A N/A N/A	Bridge Multifamily Fund IV GP LLC Bridge Multifamily Fund IV GP LLC Bridge Multifamily Fund IV GP LLC	Management Management Management	0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			82-364765				Bridge Multifamily Fund IV LP Bridge Multifamily Fund IV-A LP BRIDGE MULTIFAMILY FUND V GP LLC	DE DE DE	N/A N/A N/A	Bridge Multifamily Fund IV GP LLC Bridge Multifamily Fund IV GP LLC Bridge Investment Group Holdings LLC	Management Management Ownership	0.000 0.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			86-211709				Bridge Multifamily Fund V GP S.a.r.l. Bridge Multifamily Fund V International LP Master LP Bridge Multifamily Fund V International-A LP	LUX C/M DE	N/A N/A N/A	Bridge Multifamily Fund Manager LLC BRIDGE MULTIFAMILY FUND V GP LLC BRIDGE MULTIFAMILY FUND V GP LLC	Ownership Management Management	100.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			86-3258949				Bridge Multifamily Fund V International-A LP BRIDGE MULTIFAMILY FUND V LP Bridge Multifamily Fund V SLP RAIF	DE C/M DE	N/A N/A N/A	Bridge Multifamily IV Australian Trust BRIDGE MULTIFAMILY FUND V GP LLC BRIDGE MULTIFAMILY FUND V GP LLC	Ownership Management Management	100.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			86-3114631				Bridge Multifamily IV Australia Investment Company LLC Bridge Multifamily IV Australian Feeder (USD) LP	DE CAN	N/A N/A	Bridge Multifamily IV Australian Trust Bridge Multifamily Fund IV GP LLC Bridge Multifamily IV Australia Manager Pty Ltd	Ownership Management Ownership	100.000 0.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			98-6088254				Bridge Multifamily IV General LP Bridge Multifamily IV Holdings LLC Bridge Multifamily IV International Holdings LLC	AUS DE DE	N/A N/A N/A	Bridge Multifamily Fund IV GP LLC Bridge Multifamily Fund IV GP LLC Bridge Multifamily Fund IV International Master LP	Ownership Management Ownership	0.000 0.000 53.140	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			82-3647646				Bridge Multifamily IV Holdings LLC Bridge Multifamily IV Holdings LLC Bridge Multifamily IV International Holdings LP	DE DE DE	N/A N/A N/A	Bridge Multifamily Fund IV-A LP Bridge Multifamily Fund IV GP LLC Bridge Multifamily Fund IV GP LLC	Ownership Ownership Management	46.110 0.750 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			82-4304646				Bridge Multifamily IV-A General LP Bridge Multifamily V Australian Feeder (USD) LP Bridge Multifamily V Holdings LLC	DE CAN DE	N/A N/A N/A	BRIDGE MULTIFAMILY FUND V GP LLC Bridge Multifamily Fund V LP Bridge Multifamily Fund V International Master LP	Management Management Ownership	0.000 0.000 47.530	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			86-3114714				Bridge Multifamily V Holdings LLC Bridge Multifamily V Holdings LLC Bridge Multifamily V Holdings LLC	DE DE DE	N/A N/A N/A	Bridge Multifamily Fund V GP LLC Bridge Multifamily Fund V-A LP Bridge Multifamily Fund V Lux, Inc.	Ownership Ownership Ownership	52.010 0.460 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			86-314714				Bridge Multifamily V Holdings LLC Bridge Net Lease Fund Manager LLC Bridge Net Lease Fund Manager LP	DE DE C/M	N/A N/A N/A	Bridge Fund Management Holdings LLC FST Bridge Holdings, LLC Bridge Net Lease Income Fund GP LLC	Ownership Ownership Management	80.610 17.880 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			87-1098344				Bridge Net Lease Income CO Borrower LLC Bridge Net Lease Income Fund GP LLC Bridge Net Lease Income Fund International Master LP	DE DE DE	N/A N/A N/A	Bridge Net Lease Income Holdings LLC Bridge Net Lease Income Fund GP LLC Bridge Investment Group Holdings LLC	Ownership Ownership Ownership	100.000 100.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			88-113893				Bridge Net Lease Income Holdings LLC Bridge Net Lease Income Holdings LLC Master LP	DE DE DE	N/A N/A N/A	Bridge Net Lease Income Fund GP LLC Bridge Net Lease Income REIT, LLC Bridge Net Lease Industrial Income Fund-T LP	Management Management Management	0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0 N0	
			87-1098259				Bridge Net Lease Industrial Income Fund LP Bridge Net Lease Industrial Income Fund LP	DE DE	N/A N/A	Bridge Net Lease Income Fund GP LLC Bridge Net Lease Industrial Income Fund-T LP	Management Management	0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	
			87-112731				Bridge Net Lease Industrial Income Fund LP Bridge Net Lease Industrial Income Fund LP	DE DE	N/A N/A	Bridge Net Lease Income Fund GP LLC Bridge Net Lease Industrial Income Fund-T LP	Management Management	0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0 N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			87-112300				Bridge Net Lease Industrial Income Fund-T LP	.DE	N/A	Bridge Net Lease Income Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-390774				Bridge Office Australia Investment Company LLC	.DE	N/A	Bridge Office Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-608623				Bridge Office Australian Feeder (USD) LP	.CAN	N/A	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-5091674				Bridge Office Australian Trust	.AUS	N/A	Bridge Office Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			81-5091674				Bridge Office Fund GP LLC	.DE	N/A	Bridge Office GP Holdings LLC	Ownership	38.430	AGM; M. Rowan; L. Black	N0	
			81-5091674				Bridge Office Fund GP LLC	.DE	N/A	FPQ-BOPM LLC	Ownership	5.760	AGM; M. Rowan; L. Black	N0	
			84-2162937				Bridge Office Fund II GP LLC	.DE	N/A	SPEQ-BOPM LLC	Ownership	40.000	AGM; M. Rowan; L. Black	N0	
			84-2162937				Bridge Office Fund II GP LLC	.DE	N/A	Bridge Investment Group Holdings LLC	Ownership	34.820	AGM; M. Rowan; L. Black	N0	
			84-2162937				Bridge Office Fund II GP LLC	.DE	N/A	Bridge Office II GP Holdings LLC	Ownership	5.220	AGM; M. Rowan; L. Black	N0	
			84-2162937				Bridge Office Fund II GP LLC	.DE	N/A	FPQ-BOPM LLC	Ownership	5.220	AGM; M. Rowan; L. Black	N0	
							Bridge Office Fund II International LP	.CAN	N/A	SPEQ-BOPM LLC	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
			84-2149920				Bridge Office Fund II International Master LP	.DE	N/A	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Bridge Office Fund II International-A LP	.CAN	N/A	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-2149991				Bridge Office Fund II LP	.DE	N/A	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1798659				Bridge Office Fund II Pref International LP	.CAN	N/A	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-2428999				Bridge Office Fund II-A LP	.DE	N/A	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-2281043				Bridge Office Fund III GP LLC	.DE	N/A	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Bridge Office Fund International LP	.CAN	N/A	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-5316496				Bridge Office Fund International Master LP	.DE	N/A	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Bridge Office Fund International-A LP	.CAN	N/A	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Bridge Office Fund Lenox Australian Feeder (USD) LP	.CAN	N/A	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-6090219				Bridge Office Fund Lenox Australian Trust	.AUS	N/A	Bridge Office Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			81-5252384				Bridge Office Fund LP	.DE	N/A	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-4197993				Bridge Office Fund Manager LLC	.DE	N/A	Bridge Fund Management Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-5271481				Bridge Office Fund-A LP	.DE	N/A	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-0606290				Bridge Office General LP	.DE	N/A	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-5470232				Bridge Office Holdings LLC	.DE	N/A	Bridge Office Fund LP	Ownership	55.640	AGM; M. Rowan; L. Black	N0	
			81-5470232				Bridge Office Holdings LLC	.DE	N/A	Bridge Office Fund-A LP	Ownership	1.110	AGM; M. Rowan; L. Black	N0	
							Bridge Office Holdings LLC	.DE	N/A	Bridge Office Fund International Master LP	Ownership	43.250	AGM; M. Rowan; L. Black	N0	
			81-5470232				Bridge Office II Australian Feeder (USD) LP	.CAN	N/A	Bridge Office II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Bridge Office II Australian Trust	.AUS	N/A	Bridge Office II Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-6094183				Bridge Office II General LP	.DE	N/A	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-2177660				Bridge Office II GP Holdings LLC	.DE	N/A	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-2162968				Bridge Office II GP Holdings LLC	.DE	N/A	Bridge Office Fund II International Master LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Bridge Office II Holdings LLC	.DE	N/A	Bridge Office Fund II-A LP	Ownership	40.310	AGM; M. Rowan; L. Black	N0	
			84-2265243				Bridge Office II Holdings LLC	.DE	N/A	Bridge Office Fund II-A LP	Ownership	0.630	AGM; M. Rowan; L. Black	N0	
			84-2265243				Bridge Office II Holdings LLC	.DE	N/A	Bridge Office Fund II LP	Ownership	59.060	AGM; M. Rowan; L. Black	N0	
			84-2177804				Bridge Office II-A General LP	.DE	N/A	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-4667331				Bridge Office International Holdings LLC	.DE	N/A	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-0623966				Bridge Office-A General LP	.DE	N/A	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-2156991				Bridge Opportunity Zone Fund GP LLC	.DE	N/A	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			84-1941094				Bridge Opportunity Zone Fund Guarantee LP	.DE	N/A	Bridge Opportunity Zone Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

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			84-2303567				Bridge Opportunity Zone Fund III GP LLC Br idge Opportunity Zone Fund III Guarantee LP	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			84-3773312				Bridge Opportunity Zone Fund III LP	DE	NIA	Bridge Opportunity Zone Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-3336328				Br idge Opportunity Zone Fund III GP LLC	DE	NIA	Bridge Opportunity Zone Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-4788974				Br idge Opportunity Zone Fund III LP	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			84-4789040				Br idge Opportunity Zone Fund III LP	DE	NIA	Bridge Opportunity Zone Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-4328566				Br idge Opportunity Zone Fund IV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			85-4323971				Br idge Opportunity Zone Fund IV LP	DE	NIA	Bridge Opportunity Zone Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-2545129				Br idge Opportunity Zone Fund LP	DE	NIA	Bridge Opportunity Zone Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-4345184				Br idge Opportunity Zone Fund V GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			87-4345309				Br idge Opportunity Zone Fund V LP	DE	NIA	Bridge Opportunity Zone Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			92-2126791				Br idge Opportunity Zone Fund VI GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			92-2127029				Br idge Opportunity Zone Fund VI LP	DE	NIA	Bridge Opportunity Zone Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-3562713				Br idge Opportunity Zone Fund VII GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-3562842				Br idge Opportunity Zone Fund VII LP	DE	NIA	Bridge Opportunity Zone Fund VII GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			46-5757104				Br idge PM of Arizona, LLC	AZ	NIA	Bridge Property Management, L.C.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			47-4796739				Br idge PM, Inc.	DE	NIA	Bridge Property Management, L.C.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			87-0645107				Br idge Property Management, L.C.	UT	NIA	Bridge Multifamily Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-2672265				Br idge Renewable Energy Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Br idge Residential PM, LLC	UT	NIA	Bridge Property Management, L.C.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-1457828				Br idge Senior Living LLC	AL	NIA	Bridge S&S Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Br idge Seniors Housing & Medical Properties			Br idge Seniors Housing & Medical Properties					
			81-5233813				Co-Investment Fund II LP	DE	NIA	Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-1770962				Co-Investment Fund LP	DE	NIA	Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Br idge Seniors Housing & Medical Properties			Br idge Seniors Housing GP Holdings LLC					
			46-3768071				Fund GP LLC	DE	NIA	Bridge Seniors Housing GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Br idge Seniors Housing & Medical Properties			Br idge Seniors Housing & Medical Properties					
			81-3588806				Fund II GP LLC	DE	NIA	Bridge Seniors Housing GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Br idge Seniors Housing & Medical Properties			Br idge Seniors Housing & Medical Properties					
							Fund II International LP			Br idge Seniors Housing & Medical Properties					
							Br idge Seniors Housing & Medical Properties	CM	NIA	Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Fund II International Master LP			Br idge Seniors Housing & Medical Properties					
			81-3643225				Br idge Seniors Housing & Medical Properties	DE	NIA	Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Fund II International-A LP			Br idge Seniors Housing & Medical Properties					
							Br idge Seniors Housing & Medical Properties			Br idge Seniors Housing & Medical Properties					
			81-3597097				Fund II LP	DE	NIA	Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Br idge Seniors Housing & Medical Properties			Br idge Seniors Housing & Medical Properties					
							Fund II International-A LP			Br idge Seniors Housing & Medical Properties					
			81-3606931				Fund II LP	DE	NIA	Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Br idge Seniors Housing & Medical Properties			Br idge Seniors Housing & Medical Properties					
							Fund II-A LP	DE	NIA	Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Br idge Seniors Housing & Medical Properties			Br idge Seniors Housing & Medical Properties					
							Fund International LP			Fund GP LLC					
							Br idge Seniors Housing & Medical Properties	CM	NIA	Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			46-4505916				Fund International Master LP	DE	NIA	Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Br idge Seniors Housing & Medical Properties			Br idge Seniors Housing & Medical Properties					
							Fund International-A LP			Fund GP LLC					
							Br idge Seniors Housing & Medical Properties	CM	NIA	Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			46-3780487				Fund LP	DE	NIA	Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Br idge Seniors Housing & Medical Properties			Br idge Seniors Housing & Medical Properties					
							Fund-A LP			Fund GP LLC					
			46-4080933				Br idge Seniors Housing & Medical Properties	DE	NIA	Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Fund-B LP			Fund GP LLC					
			47-1759600				Br idge Seniors Housing & Medical Properties	DE	NIA	Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

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SCHEDULE Y

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			92-0451241				Bridge SFR IV Seed Borrower Holdings LLC	DE	NIA	Bridge SFR Fund IV Co-Invest LP	Ownership	47.330	AGM; M. Rowan; L. Black	N0	
			92-0451241				Bridge SFR IV Seed Borrower Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV	Ownership	52.670	AGM; M. Rowan; L. Black	N0	
			92-0451509				Bridge SFR IV Seed Borrower LLC	DE	NIA	Bridge SFR IV Seed Borrower Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-0906896				Bridge SFR V Acquisitions LLC	DE	NIA	Bridge SFR V Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-0907103				Bridge SFR V Borrower Holdings LLC	DE	NIA	Bridge SFR V Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-0917351				Bridge SFR V Borrower LLC	DE	NIA	Bridge SFR V Borrower Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-0906750				Bridge SFR V Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund V	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
			99-0906750				Bridge SFR V Holdings LLC	DE	NIA	International Master LP	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
			87-3788819				Bridge Single-Family Rental Fund IV	DE	NIA	Bridge Single-Family Rental Fund IV LP	Ownership	44.920	AGM; M. Rowan; L. Black	N0	
			87-3788819				Bridge Single-Family Rental Fund IV	DE	NIA	Bridge Single-Family Rental Fund IV	Ownership	55.080	AGM; M. Rowan; L. Black	N0	
			87-3788608				Aggregator LLC	DE	NIA	International Master LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			87-4185688				Bridge Single-Family Rental Fund IV	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
							International Master LP	DE	NIA	Bridge Single-Family Rental Fund IV	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Bridge Single-Family Rental Fund IV	DE	NIA	Bridge Single-Family Rental Fund IV	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-3788734				International-A LP	DE	NIA	Bridge Single-Family Rental Fund IV	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-4191105				Bridge Single-Family Rental Fund IV LP	DE	NIA	Bridge Single-Family Rental Fund IV	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-4191105				Bridge Single-Family Rental Fund IV-A General LP	DE	NIA	Bridge Single-Family Rental Fund IV	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-4675336				Bridge Single-Family Rental Fund Manager LLC	DE	NIA	Bridge Single-Family Rental Fund IV	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-0906517				Bridge Single-Family Rental Fund V	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-0917915				International Master LP	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Bridge Single-Family Rental Fund V	DE	NIA	Bridge Single-Family Rental Fund V	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-0917685				International-R LP	DE	NIA	Bridge Single-Family Rental Fund V	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-0918163				Bridge Single-Family Rental Fund V LP	DE	NIA	Bridge Single-Family Rental Fund V	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3265885				Bridge Solar Energy Co-Invest Fund LP	DE	NIA	Bridge Single-Family Rental Fund V	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3160245				Bridge Solar Energy Community Projects LLC	DE	NIA	Bridge Single-Family Rental Fund V	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3160245				Bridge Solar Energy Community Projects LLC	DE	NIA	Bridge Single-Family Rental Fund V	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-1347269				Feeder LP	DE	NIA	Bridge Solar Energy Development Fund	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-3351754				Bridge Solar Energy Development Fund General LP	DE	NIA	Bridge Solar Energy Development Fund	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-3351864				Bridge Solar Energy Development Fund General LP	DE	NIA	Bridge Solar Energy Development Fund	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-3325955				Bridge Solar Energy Development Fund	DE	NIA	Bridge Solar Energy Development Fund	Management	100.000	AGM; M. Rowan; L. Black	N0	
			88-3326206				International Master LP	DE	NIA	Bridge Solar Energy Development Fund	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
							Bridge Solar Energy Development Fund	DE	NIA	Bridge Solar Energy Development Fund	Management	0.000	AGM; M. Rowan; L. Black	N0	
							International-A LP	DE	NIA	Bridge Solar Energy Development Fund	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-3326117				Bridge Solar Energy Development Fund LP	DE	NIA	Bridge Solar Energy Development Fund	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-3316502				Bridge Solar Energy Development I LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-3316348				Bridge Solar Energy Holdings LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner- ship Provide Per- centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			88-3316348				Bridge Solar Energy Holdings LLC	.DE	NIA...	Bridge Solar Energy Development Fund LP	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			33-393507				Bridge Solar Energy Leverage I LLC	.DE	NIA...	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			33-3936184				Bridge Solar Energy Leverage II LLC	.DE	NIA...	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			33-3937702				Bridge Solar Energy Leverage III LLC	.DE	NIA...	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			33-3938423				Bridge Solar Energy Leverage IV LLC	.DE	NIA...	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			33-395465				Bridge Solar Energy Leverage V LLC	.DE	NIA...	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			33-3955074				Bridge Solar Energy Leverage VI LLC	.DE	NIA...	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			33-4353840				Bridge Solar Energy Multifamily Projects HoldCo LLC	.DE	NIA...	Bridge Solar Energy Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			33-4376487				Bridge Solar Energy Multifamily Projects Opco LLC	.DE	NIA...	Bridge Solar Energy Multifamily Projects HoldCo LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			88-3316605				Bridge Solar Energy Opco I LLC	.DE	NIA...	Bridge Solar Energy Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			92-2084389				Bridge Solar Energy Project Holdings I LLC	.DE	NIA...	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			92-2084070				Bridge Solar Energy Project Holdings II LLC	.DE	NIA...	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			83-2868141				Bridge SLS Holdings LLC	.DE	NIA...	Bridge Seniors Housing Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0...	
			33-2488065				Bridge Technical Solutions LLC	.DE	NIA...	Bridge Multifamily Fund Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			87-2988338				Bridge W&A II TRS LLC	.DE	NIA...	Bridge Workforce And Affordable Housing Fund II REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0...	
			93-4494090				Bridge W&A III TRS LLC	.DE	NIA...	Bridge Workforce and Affordable Housing Fund III REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0...	
			84-4458050				Bridge WF AZ Country Club Verandas LLC	.DE	NIA...	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			84-2148808				Bridge WF AZ Pointe Foot Hills LLC	.DE	NIA...	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			85-2880598				Bridge WF AZ Tanque Verde LLC	.DE	NIA...	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			84-2883815				Bridge WF CA Creek 2845 LLC	.DE	NIA...	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			84-3130988				Bridge WF CA Crystal View LP	.DE	NIA...	Bridge WF Crystal View APN LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0...	
			83-4714799				BRIDGE WF CO ARTISAN LLC	.DE	NIA...	Bridge Workforce Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0...	
			83-1723774				Bridge WF CO Esprit Cherry Creek LLC	.DE	NIA...	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			84-3131345				Bridge WF Crystal View APN LLC	.DE	NIA...	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			82-4560881				Bridge WF FL Plantation at Walden Lake LLC	.DE	NIA...	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			83-2871143				BRIDGE WF FL Waverley Place LLC	.DE	NIA...	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			85-3394334				BRIDGE WF FL WESTLAND PARK LLC	.DE	NIA...	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			83-2590901				Bridge WF GA Ashford Jackson Creek LLC	.DE	NIA...	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			83-4397851				Bridge WF GA Corners 1700 LLC	.DE	NIA...	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			85-2306514				Bridge WF GA Lakeside Retreat LLC	.DE	NIA...	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			84-3658694				Bridge WF GA Park Windy Hill LLC	.DE	NIA...	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			85-4124675				Bridge WF II AZ Agave at Twenty Two LLC	.DE	NIA...	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0...	
			92-3722136				Bridge WF II AZ Desert Valley Oasis LLC	.DE	NIA...	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			87-2713901				Bridge WF II AZ Edgewater LLC	.DE	NIA...	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			87-1066744				Bridge WF II AZ Fiesta Village LLC	.DE	NIA...	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0...	
			87-2788777				Bridge WF II AZ Hampton Park LLC	.DE	NIA...	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0...	
			87-2715235				Bridge WF II AZ Lakeside Castles LLC	.DE	NIA...	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0...	
			87-2788685				Bridge WF II AZ Solano Springs LLC	.DE	NIA...	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0...	
			87-3563918				Bridge WF II AZ Stillwater LLC	.DE	NIA...	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0...	
			87-1066893				Bridge WF II AZ Verde Plaza LLC	.DE	NIA...	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0...	
			85-3811718				Bridge WF II AZ Villa Bugambillas LLC	.DE	NIA...	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0...	
			87-4301619				Bridge WF II CA 766 Sunset LLC	.DE	NIA...	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0...	
			88-2612406				Bridge WF II CA Madison Park LLC	.DE	NIA...	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0...	
			87-2966892				Bridge WF II CA Meritage LLC	.DE	NIA...	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0...	
			87-2448254				Bridge WF II CA Parkway Club LLC	.DE	NIA...	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0...	
			85-1882922				Bridge WF II CO Penbrooke Green LLC	.DE	NIA...	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0...	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8		9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates		Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			87-2940612				Bridge WF II CO Waterfront 2 LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			87-2940638				Bridge WF II CO Waterfront LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			86-2832939				BRIDGE WF II FL PERON WALK LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			87-2257948				Bridge WF II FL Lenox Cove LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			88-1608938				Bridge WF II FL Pointe Sienna LLC		DE	NIA	BWF II MC Pointe Sienna PE Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			88-1004591				Bridge WF II GA Element 41 LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			87-1148756				Bridge WF II Home Finance LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			87-1067376				Bridge WF II IL Candlelight Village LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			87-3243269				Bridge WF II KS Cedar Ridge LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			93-1500834				Bridge WF II MA Commons Haynes Farm LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			93-1473157				Bridge WF II MA Heights Marlborough LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			93-1473403				Bridge WF II MA Meadows Marlborough LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			93-1473681				Bridge WF II MA Middelsex Crossing LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			93-1500504				Bridge WF II MA Stone Ends LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			93-1472927				Bridge WF II MA Village Marshfield LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			87-1148827				Bridge WF II Manufactured Homes LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			86-2761789				Bridge WF II MD Gateway LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			88-3113619				Bridge WF II MI CedarField LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			87-3382089				Bridge WF II MN Parkvue Flats LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			87-1067226				Bridge WF II MO South Fork LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			99-1787046				Bridge WF II NC Park Caterina LLC		DE	NIA	Bridge Wf II NC Park Caterina LLC	Owner ship	0 000	AGM; M. Rowan; L. Black	N0	
			86-3847490				Bridge WF II NC Willow Creek North Ridge LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			86-3126736				Bridge WF II NV Decatur LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			86-2303007				Bridge WF II NV Sunset LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			87-3812857				BRIDGE WF II TX ALDEA LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			99-1283795				BRIDGE WF II TX Converse Meadows LP		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			99-3259026				Bridge WF II UT Altitude on Fifth LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			87-1042620				Bridge WF II UT Overlook Point LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			88-2256672				Bridge WF II UT Timpanogas Village LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			93-1625211				Bridge WF II VA Mason Van Dorn LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			99-1313033				BRIDGE WF II VA CENTRAL FLATS LLC		DE	NIA	BWF II Shoreham Mason JV LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			87-4227333				Bridge WF II WA Home Finance LLC		DE	NIA	Bridge Wkrfcrce II Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			33-1405399				Bridge WF II MD Spring Parc LLC		DE	NIA	Bridge Wkrfcrce III Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			33-1406123				Bridge WF III Manufactured Homes LLC		DE	NIA	Bridge Wkrfcrce III Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			82-3368149				Bridge WF IL Midpointe LLC		DE	NIA	Bridge Wkrfcrce Holdings LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	
			82-5197390				Bridge WF MD Spring Forest LLC		DE	NIA	Bridge Wkrfcrce Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			83-4351427				Bridge WF NC Spring Forest LLC		DE	NIA	Bridge Wkrfcrce Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			84-4341647				Bridge WF NC Woodland Estates LLC		DE	NIA	Bridge Wkrfcrce Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			82-5388168				Bridge WF NV Estates at Westenaire LLC		DE	NIA	Bridge Wkrfcrce Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			84-2155223				Bridge WF SC Reserve River Walk LLC		DE	NIA	Bridge Wkrfcrce Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			84-2133712				Bridge WF TN Abington LLC		DE	NIA	Bridge Wkrfcrce Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			84-2133755				Bridge WF TX Belmont LLC		DE	NIA	Bridge Wkrfcrce Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			82-5210799				Bridge WF TX Villas de Serenada LLC		DE	NIA	Bridge Wkrfcrce Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			83-1865009				Bridge WF UT Monaco LLC		DE	NIA	Bridge Wkrfcrce Holdings LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			88-3848421				Bridge WFAH II Upper Investor Blocker LLC		DE	NIA	Bridge Wkrfcrce and Affordable Housing Fund II GP LLC	Owner ship	100 000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			82-2081020				Bridge Workforce and Affordable Housing Fund GP LLC	DE	N/A	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			84-4835507				Bridge Workforce and Affordable Housing Fund II GP LLC	DE	N/A	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Bridge Workforce and Affordable Housing Fund III International LP	OM	N/A	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-0712208				Bridge Workforce and Affordable Housing Fund III International Master LP	DE	N/A	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-4835596				Bridge Workforce and Affordable Housing Fund III LP	DE	N/A	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-2522864				Bridge Workforce and Affordable Housing Fund III-A LP	DE	N/A	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-373511				III DE Feeder LP	DE	N/A	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-4019817				Bridge Workforce and Affordable Housing Fund III General LP	DE	N/A	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-4007023				Bridge Workforce And Affordable Housing Fund III GP LLC	DE	N/A	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1771962				Bridge Workforce and Affordable Housing Fund III International LP	OM	N/A	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-4041074				Bridge Workforce and Affordable Housing Fund III International Master LP	DE	N/A	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-4040502				III LP	DE	N/A	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-4020152				Bridge Workforce and Affordable Housing Fund III REIT LLC	DE	N/A	Bridge Workforce and Affordable Housing Fund III REIT LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-4020346				Bridge Workforce and Affordable Housing Fund III-R LP	DE	N/A	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-0733517				Bridge Workforce and Affordable Housing Fund III-R LP	DE	N/A	Bridge Workforce and Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-2036221				Bridge Workforce and Affordable Housing Fund Master LP	DE	N/A	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-1996495				Bridge Workforce and Affordable Housing Fund-R2 LP	DE	N/A	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-0712283				Bridge Workforce and Affordable Housing II General LP	DE	N/A	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-1996740				Bridge Workforce General LP	DE	N/A	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-2119558				Bridge Workforce Holdings LLC	DE	N/A	Bridge Workforce and Affordable Housing Fund LP	Ownership	79.480	AGM; M. Rowan; L. Black	N0	
			82-2119558				Bridge Workforce Holdings LLC	DE	N/A	Bridge Workforce and Affordable Housing Fund Master LP	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
			82-2119558				Bridge Workforce Holdings LLC	DE	N/A	Bridge Workforce and Affordable Housing Fund REIT, Inc.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
			82-2119558				Bridge Workforce Holdings LLC	DE	N/A	Bridge Workforce and Affordable Housing Fund REIT 2, Inc.	Ownership	20.520	AGM; M. Rowan; L. Black	N0	
			84-5153104				Bridge Workforce II Holdings LLC	DE	N/A	Fund II REIT, Inc.	Ownership	21.450	AGM; M. Rowan; L. Black	N0	
			84-5153104				Bridge Workforce II Holdings LLC	DE	N/A	Bridge Workforce and Affordable Housing Fund II LP	Ownership	76.280	AGM; M. Rowan; L. Black	N0	
			84-5153104				Bridge Workforce II Holdings LLC	DE	N/A	Fund II International Master LP	Ownership	1.810	AGM; M. Rowan; L. Black	N0	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			84-5153104				Bridge Workforce I I Holdings LLC	. DE	NIA	Bridge IIA I I TRS LLC	Ownership	0.290	AGM; M. Rowan; L. Black	N0	
			84-5153104				Bridge Workforce I I Holdings LLC	. DE	NIA	Bridge IIA I I LP	Ownership	0.170	AGM; M. Rowan; L. Black	N0	
			93-4008994				Bridge Workforce I I I Holdings LLC	. DE	NIA	Bridge IIA I I I TRS LLC	Ownership	0.180	AGM; M. Rowan; L. Black	N0	
			93-4008994				Bridge Workforce I I I Holdings LLC	. DE	NIA	Bridge IIA I I I International Master LP	Ownership	20.570	AGM; M. Rowan; L. Black	N0	
			93-4008994				Bridge Workforce I I I Holdings LLC	. DE	NIA	Bridge IIA I I I LP	Ownership	66.960	AGM; M. Rowan; L. Black	N0	
			93-4008994				Bridge Workforce I I I Holdings LLC	. DE	NIA	Bridge IIA I I I and Affordable Housing Fund I I I REIT LLC	Ownership	12.290	AGM; M. Rowan; L. Black	N0	
			81-2751366				Brighton Senior Care Holdings, LLC	. DE	NIA	Rochester, NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-2155722				Brighton Senior Care, LLC	. DE	NIA	Brighton Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-227174				BSE CA Abel Road LLC	. DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-2452052				BSE CA Devonwood LLC	. DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-3326303				BSE Fund 1C LLC	. DE	NIA	Bridge Solar Energy Development Fund	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-3326303				BSE Fund 1C LLC	. DE	NIA	Bridge Solar Energy Development Fund	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-1366975				BSE Fund 1C-2 LLC	. DE	NIA	Bridge Solar Energy Development Fund DE Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-2430296				BSE TX Storage LLC	. DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-3870694				BSED Holdings I LLC	. DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-4356601				BSFR IV REIT TRS LLC	. DE	NIA	BSFR IV REIT, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-0907245				BSFR V REIT LLC	. DE	NIA	Bridge Single-Family Rental Fund V International-R LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			83-2359971				BSH Benton JV1 LLC	. DE	NIA	BSH I I Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-2939808				BSH BMG JV1 LLC	. DE	NIA	BSH I I Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-3662770				BSH I I General LP	. DE	NIA	Bridge Seniors Housing & Medical Properties Fund I I GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-3663014				BSH I I-A General LP	. DE	NIA	Bridge Seniors Housing & Medical Properties Fund I I GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-4045035				BSH I I I Co-Invest LP	. DE	NIA	Bridge Seniors Housing Fund I I I GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-4435793				BSH I I I General LP	. DE	NIA	Bridge Seniors Housing Fund I I I GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-4393283				BSH I I I Holdings LLC	. DE	NIA	Bridge Seniors Housing Fund I I I LP	Ownership	59.220	AGM; M. Rowan; L. Black	N0	
			84-4393283				BSH I I I Holdings LLC	. DE	NIA	Bridge Seniors Housing Fund I I I-A LP	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
			84-4393283				BSH I I I Holdings LLC	. DE	NIA	Bridge Seniors Fund I I I Lux, Inc	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
			84-4393283				BSH I I I Holdings LLC	. DE	NIA	Bridge Seniors Housing Fund I I I International Master LP	Ownership	40.780	AGM; M. Rowan; L. Black	N0	
			87-4023295				BSH I I I REIT LLC	. DE	NIA	BSH I I I Co-Invest LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			84-4435843				BSH I I I-A General LP	. DE	NIA	Bridge Seniors Housing Fund I I I GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-3039622				BSH ICB JV1 LLC	. DE	NIA	BSH I I Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-3204724				BSH ISTAR JV 1 LLC	. DE	NIA	BSH I I Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-3204652				BSH ISTAR JV2 LLC	. DE	NIA	BSH I I Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			85-3521745				BSH ISTAR JV3 LLC	. DE	NIA	BSH I I I Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-4096493				BSH PASADENA, INC.	. DE	NIA	BSH I I I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-4008920				BIAH Fund I I I IC LLC	. DE	NIA	Bridge IIA I I I and Affordable Housing Fund I I I General LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-3644737				BIAH Fund I I I IC-2 LLC	. DE	NIA	Bridge IIA I I I and Affordable Housing Fund I I I DE Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							BIIF I I Converse Holdings GP LLC	. DE	NIA	BIIF I I JODGES CONVERSE JV LP	Management	0.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			99-3258196				BWF II Converse Holdco LP	DE	N/A	BWF II Converse Holdco LP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-4168224				BWF II Ethos CA Horizon LP	DE	N/A	BWF II Ethos Horizon AGP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-2177130				BWF II Ethos CA Walnut Creek Land LLC	DE	N/A	BWF II Ethos Walnut Creek JV LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-2177735				BWF II Ethos CA Walnut Creek LP	DE	N/A	BWF II Ethos Walnut Creek AGP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-2021778				BWF II Ethos Horizon AGP LLC	DE	N/A	BWF II Ethos Horizon JV LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-4168648				BWF II Ethos Horizon JV LLC	DE	N/A	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-2021291				BWF II Ethos Horizon LP LLC	DE	N/A	BWF II Ethos Horizon JV LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-2021291				BWF II Ethos Walnut Creek AGP LLC	DE	N/A	BWF II Ethos Walnut Creek JV LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-2177577				BWF II Ethos Walnut Creek JV LLC	DE	N/A	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-2191691				BWF II Ethos Walnut Creek JV LLC	DE	N/A	BWF II Ethos Walnut Creek JV LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-3258019				BWF II JODEES CONVERSE JV LP	DE	N/A	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-2508174				BWF II MC Pointe Sierra PE Holdings LLC	DE	N/A	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-131230				BWF II Shoreham Mason JV LLC	DE	N/A	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-4822679				BWF III AZ Deerana LLC	DE	N/A	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-3093812				BWF III AZ Monte Vista LLC	DE	N/A	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-3112398				BWF III CA Gold West LLC	DE	N/A	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-2657932				BWF III Ethos CA Los Gatos Creek LP	DE	N/A	BWF III Ethos Los Gatos Creek AGP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-4688459				BWF III Ethos CA Palmi Ila LP	DE	N/A	BWF III Ethos Palmi Ila AGP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-2403922				BWF III Ethos Los Gatos Creek AGP LLC	DE	N/A	BWF III Ethos Los Gatos Creek JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-2405218				BWF III Ethos Los Gatos Creek JV LLC	DE	N/A	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-2657932				BWF III Ethos Los Gatos Creek LP LLC	DE	N/A	BWF III Ethos Los Gatos Creek JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-4690264				BWF III Ethos Palmi Ila AGP LLC	DE	N/A	BWF III Ethos Palmi Ila JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-4690597				BWF III Ethos Palmi Ila JV LLC	DE	N/A	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-4688885				BWF III Ethos Palmi Ila LP LLC	DE	N/A	BWF III Ethos Palmi Ila JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-2514482				BWF III GPP Oasis Bayside JV LLC	DE	N/A	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			33-2514685				BWF III GPP Oasis Bayside LLC	DE	N/A	BWF III GPP Oasis Bayside JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			47-2828802				Canton OH Senior Holdings, LLC	DE	N/A	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-2821363				Canton OH Senior Property, LLC	DE	N/A	Canton OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-4763453				CO-HPA (South Portland) LLC	CO	N/A	South Portland ME Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-3796522				Charlotte NC Senior Holdings LLC	DE	N/A	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-3876800				Charlotte NC Senior Property LLC	DE	N/A	Charlotte NC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-2236768				Chesterfield MO Senior Holdings, LLC	DE	N/A	ROC BSLD, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-2236693				Chesterfield MO Senior Property, LLC	DE	N/A	Chesterfield MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-2273642				Cincinnati OH Senior Holdings LLC	DE	N/A	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-2252865				Clermont FL Senior Holdings LLC	DE	N/A	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			30-0734559				Clermont FL Senior Property LLC	DE	N/A	Clermont FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-3288952				CLPF BLV Colorado Crossing Phase I Venture LLC	DE	N/A	Bridge Logistics Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-4194672				CLPF BLV Georgetown Phase I Venture LLC	DE	N/A	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-3290100				CLPF BLV TX Colorado Crossing Phase I Owner LLC	DE	N/A	CLPF BLV Colorado Crossing Phase I Venture LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			92-0738547				CLPF BLV TX Georgetown Phase I Owner LLC	DE	N/A	CLPF BLV Georgetown Phase I Venture LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-2392032				Cody Senior Care LLC	DE	N/A	Mobile AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			46-5275963				Coit Senior Care, LLC	DE	N/A	Da Las TX 1 Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-2806701				Colony Park Senior Care LLC	DE	N/A	Ridgeland MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-3076377				Commons Senior Care LLC	DE	N/A	Lone Tree CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-4385459				Converse Partners 1 LP	DE	N/A	Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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...	...	...	99-4382250	...	...	...	Converse Partners 2 LP	DE	N/A	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	99-4490390	...	...	...	Converse Partners 3 LP	DE	N/A	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	47-3228403	...	...	...	Cool Springs Senior Care, LLC	DE	N/A	Fayetteville NC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	99-4194634	...	...	...	COP BLV GA GILBERT ROAD OWNER, LLC	DE	N/A	COP BLV GILBERT ROAD VENTURE, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	99-4193380	...	...	...	COP BLV GILBERT ROAD VENTURE, LLC	DE	N/A	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	82-5230406	...	...	...	Cottonwood Senior Care LLC	DE	N/A	Parker CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	81-3850031	...	...	...	Creek Senior Care, LLC	DE	N/A	Mechanicsburg PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	81-1596083	...	...	...	Creve Coeur MO Senior Holdings, LLC	DE	N/A	ROC BSLD, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	81-1593988	...	...	...	Creve Coeur MO Senior Property, LLC	DE	N/A	Creve Coeur MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	47-3579049	...	...	...	Culver City CA Senior Holdings, LLC	DE	N/A	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	47-3399706	...	...	...	Culver City CA Senior Property, LLC	DE	N/A	Culver City CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	47-1690066	...	...	...	Dalley Senior Care, LLC	DE	N/A	Glendale AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	46-5303124	...	...	...	Dallas TX 1 Senior Holdings, LLC	DE	N/A	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	46-5320933	...	...	...	Dallas TX 1 Senior Property, LLC	DE	N/A	Dallas TX 1 Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	84-2968935	...	...	...	Depot Senior Care LLC	DE	N/A	North Easton MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	84-3185880	...	...	...	Des Moines IA Senior Holdings LLC	DE	N/A	BSH INSTAR JV2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	84-3198179	...	...	...	Des Moines IA Senior Property LLC	DE	N/A	Des Moines IA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	84-2906651	...	...	...	Dogwood Senior Care LLC	DE	N/A	Flowood MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	47-5243108	...	...	...	Dover DE Senior Holdings, LLC	DE	N/A	ROC Seniors Housing Holdings I1, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	47-5246064	...	...	...	Dover DE Senior Property, LLC	DE	N/A	Dover DE Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	84-3059754	...	...	...	Easley Senior Care LLC	DE	N/A	Arvada CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	84-2860118	...	...	...	Edgewater Senior Care LLC	DE	N/A	Indian Land SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	27-0832864	...	...	...	Enerweg Deerfield LLC	DE	N/A	Mason OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	20-8672129	...	...	...	Enerweg Stow LLC	DE	N/A	Stow OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	99-2083051	...	...	...	Fair Oaks Senior Care LLC	DE	N/A	Pasadena CA Senior Holdings IL LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	46-4047899	...	...	...	Fairlead Capital Partners, LLC	GA	N/A	Bridge Office Fund Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	47-2045509	...	...	...	Falcon Capital Partners III, LLC	DE	N/A	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	47-3508221	...	...	...	Fallbrook Senior Care, LLC	DE	N/A	West Hills CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	47-3226521	...	...	...	Fayetteville NC Senior Holdings, LLC	DE	N/A	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	47-3226470	...	...	...	Fayetteville NC Senior Property, LLC	DE	N/A	Fayetteville NC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	83-1089777	...	...	...	Fifteenth Senior Care LLC	DE	N/A	Bellevue WA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	81-3227599	...	...	...	Fifth Senior Care, LLC	DE	N/A	St. Charles IL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	82-3191289	...	...	...	Fl shreek Senior Care LLC	DE	N/A	Stow OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	84-2880647	...	...	...	Flowood MS Senior Holdings LLC	DE	N/A	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	81-5215521	...	...	...	Flowood MS Senior Property LLC	DE	N/A	Flowood MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	84-2880694	...	...	...	Franklin MA Senior Holdings, LLC	DE	N/A	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	81-5183619	...	...	...	Franklin MA Senior Property, LLC	DE	N/A	Franklin MA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	46-5041553	...	...	...	Franklin TN Senior Care Holdings, LLC	DE	N/A	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	46-4958902	...	...	...	Franklin TN Senior Care Property, LLC	DE	N/A	Franklin TN Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	83-2264357	...	...	...	Franklin TN Senior II Holdings LLC	DE	N/A	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	47-3836034	...	...	...	Franklin TN Senior II Property LLC	DE	N/A	Franklin TN Senior II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	83-2359910	...	...	...	Frazier Senior Care LLC	DE	N/A	Augusta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	87-2744911	...	...	...	FST Bridge Holdings, LLC	DE	N/A	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	84-2953219	...	...	...	Ft. Mill SC Senior Holdings LLC	DE	N/A	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	84-3682719	...	...	...	Ft. Mill SC Senior Property LLC	DE	N/A	Ft. Mill SC Senior Holdings LLC	Management	100.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	81-2215361	...	...	...	GED Capital Newbury Holdings S.A.R.L	LUX	N/A	Newbury Equity Partners III Holdings L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	...
...	...	...	...	...	...	...	Gilbert AZ Senior Holdings, LLC	DE	N/A	ROC Seniors Housing Holdings I1, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	...

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			81-2215182				Gilbert AZ Senior Property, LLC	.DE	N/A	Gilbert AZ Senior Holdings, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	
			47-166673				Glendale AZ Senior Holdings, LLC	.DE	N/A	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			47-167620				Glendale AZ Senior Property, LLC	.DE	N/A	Glendale AZ Senior Holdings, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			99-2349855				Glendon Senior Care LLC	.DE	N/A	Winter Park FL Senior Holdings LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			83-2411536				Glendale Senior Care LLC	.DE	N/A	Atlanta GA Senior Holdings LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
							GOAL- Oklahoma, LLC	.DE	N/A	GOAL Property Services, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
							GOAL Properties-Indiana, LLC	.DE	N/A	GOAL Property Services, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			81-2022920				GOAL Property Services, LLC	.NC	N/A	Bridge Single-Family Rental Fund Manager LLC	Ownership	100.000	AGM: M. Rowan; L. Black	N0	.....
							GOAL-Florida, LLC	.DE	N/A	GOAL Property Services, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
							GOAL-Georgia, LLC	.DE	N/A	GOAL Property Services, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
							GOAL-Illaryland, LLC	.DE	N/A	GOAL Property Services, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
							GOAL-Illmesota, LLC	.DE	N/A	GOAL Property Services, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
							GOAL-Nevada, LLC	.DE	N/A	GOAL Property Services, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
							GOAL-North Carolina, LLC	.DE	N/A	GOAL Property Services, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
							GOAL-South Carolina, LLC	.DE	N/A	GOAL Property Services, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
							GOAL-Texas, LLC	.DE	N/A	GOAL Property Services, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			83-2252919				Good Hearth Senior Care LLC	.DE	N/A	Clermont FL Senior Holdings LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			81-2199608				Goodyear AZ Senior Holdings, LLC	.DE	N/A	ROC Seniors Housing Holdings I, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			81-2199549				Goodyear AZ Senior Property, LLC	.DE	N/A	Goodyear AZ Senior Holdings, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			83-2276784				Grayson GA Senior Holdings LLC	.DE	N/A	BSH Benton JV1 LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			30-0836216				Grayson GA Senior Property LLC	.DE	N/A	Grayson GA Senior Holdings LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			81-2199473				Groves Senior Care, LLC	.DE	N/A	Goodyear AZ Senior Holdings, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			47-2320371				Headlee Senior Care, LLC	.DE	N/A	Odeesa TX Senior Holdings, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			82-2279368				HeritageSpring Senior Care LLC	.DE	N/A	West Chester OH Senior Holdings LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			83-2405764				Hewitt Senior Care LLC	.DE	N/A	Santa Rosa FL Senior Holdings LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			47-2802411				Hilis Senior Care, LLC	.DE	N/A	Canton OH Senior Holdings, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			87-3068242				Huntsville AL Senior Holdings LLC	.DE	N/A	BSH III REIT LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			84-3663632				Huntsville AL Senior Property LLC	.DE	N/A	Huntsville AL Senior Holdings LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			84-2860209				Indian Land SC Senior Holdings LLC	.DE	N/A	BSH BMG JV1 LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			84-3676396				Indian Land SC Senior Land LLC	.DE	N/A	Indian Land SC Senior Holdings LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			84-3676329				Indian Land SC Senior Property LLC	.DE	N/A	Indian Land SC Senior Holdings LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			47-3296650				Inwood Senior Care, LLC	.DE	N/A	Tomball TX II Senior Holdings, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			84-2529368				Irving TX Senior Holdings LLC	.DE	N/A	BSH II Holdings 2 LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			84-2529401				Irving TX Senior Property LLC	.DE	N/A	Irving TX Senior Holdings LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			47-4155723				Jacaranda Trace Commercial, LLC	.FL	N/A	Jacaranda Trace, Ltd.	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			20-0549866				Jacaranda Trace Villas, LLC	.FL	N/A	Jacaranda Trace, Ltd.	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			02-0549866				Jacaranda Trace, Ltd.	.FL	N/A	ROC Jacaranda G.P., LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			47-5322482				Jefferson GA Senior Holdings, LLC	.DE	N/A	ROC Seniors Housing Holdings I, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			47-5322433				Jefferson GA Senior Property, LLC	.DE	N/A	Jefferson GA Senior Holdings, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			84-3076067				Jordan Senior Care LLC	.DE	N/A	Des Moines IA Senior Holdings LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			81-2236601				Justus Senior Care, LLC	.DE	N/A	Chesterfield MO Senior Holdings, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			83-0902267				Keizer OR Senior Holdings LLC	.DE	N/A	Bridge FSL JV LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			83-0865495				Keizer OR Senior Property LLC	.DE	N/A	Keizer OR Senior Holdings LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			47-2071392				Kerrville TX Senior Holdings, LLC	.DE	N/A	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			47-2041491				Kerrville TX Senior Property, LLC	.DE	N/A	Kerrville TX Senior Holdings, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			81-5126590				King Senior Care, LLC	.DE	N/A	Franklin MA Senior Holdings, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			84-2516359				Kinwest Senior Care LLC	.DE	N/A	Irving TX Senior Holdings LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	.....
			47-2271969				Kyle TX Senior Holdings, LLC	.DE	N/A	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM: M. Rowan; L. Black	N0	

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			47-222848				Kyle TX Senior Property, LLC	.DE	NIA	Kyle TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-372202				Lakewood CO I Senior Holdings LLC	.DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-3780038				Lakewood CO I Senior Property LLC	.DE	NIA	Lakewood CO I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-3780128				Lakewood CO II Senior Holdings LLC	.DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-3780186				Lakewood CO II Senior Property LLC	.DE	NIA	Lakewood CO II Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-2751430				Landing Senior Care Holdings, LLC	.DE	NIA	Poughkeepsie NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-213121				Landing Senior Care, LLC	.DE	NIA	Landing Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-232948				League City TX Senior Holdings, LLC	.DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-226428				League City TX Senior Property, LLC	.DE	NIA	League City TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-3113318				LHN Investors LLC	.DE	NIA	Nabury Equity Partners III Holdings L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-1613660				Lindbergh Senior Care, LLC	.DE	NIA	Creve Coeur MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			92-2653977				Lindewood Commercial Condominium Association, Inc	.PA	NIA	BQF II PA Lindewood LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-3353373				LIT BLV Belt Line Road Coppel Venture, LLC	.DE	NIA	Bridge Logistics Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3001711				LIT BLV CA Pepper Avenue Owner GP, LLC	.DE	NIA	LIT BLV Pepper Avenue Venture, LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-1743727				LIT BLV CA Pepper Avenue Owner LP	.DE	NIA	BLV Pepper Avenue GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-1568556				LIT BLV FL Old Lake Wilson Rd Phase I Owner, LLC	.DE	NIA	LIT BLV Old Lake Wilson Road Phase I Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			99-3117238				LIT BLV FL OLD LAKE WILSON RD PHASE II OWNER, LLC	.DE	NIA	LIT BLV Old Lake Wilson Road Phase I Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			92-2823758				LIT BLV Fulton Industrial Atlanta Venture, LLC	.DE	NIA	Bridge Logistics Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			92-2824331				LIT BLV GA Fulton Industrial Atlanta Owner, LLC	.DE	NIA	LIT BLV Fulton Industrial Atlanta Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-2377406				LIT BLV Genesis Way Grapevine Venture, LLC	.DE	NIA	LIT BLV FL Old Lake Wilson Rd Phase I Owner, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			88-1568778				LIT BLV Old Lake Wilson Road Phase I Venture, LLC	.DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-1743909				LIT BLV Pepper Avenue Venture, LP	.DE	NIA	BLV Pepper Avenue GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-3353468				LIT BLV TX Belt Line Road Coppel Owner, LLC	.DE	NIA	LIT BLV Belt Line Road Coppel Venture, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-3377487				LIT BLV TX Genesis Way Grapevine Owner, LLC	.DE	NIA	LIT BLV Genesis Way Grapevine Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-2290046				Loganville Senior Care LLC	.DE	NIA	Grayson GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-3551584				Lompoc CA Senior Holdings, LLC	.DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-3202620				Lompoc CA Senior Property, LLC	.DE	NIA	Lompoc CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-3198216				Lone Tree CO Senior Holdings LLC	.DE	NIA	BSH ISTAR JV 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-3204580				Lone Tree CO Senior Property LLC	.DE	NIA	Lone Tree CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-3506239				Los Angeles CA Senior Holdings, LLC	.DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-3190038				Los Angeles CA Senior Property, LLC	.DE	NIA	ROC Seniors CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-1432116				Louisville KY Senior Holdings, LLC	.DE	NIA	ROC Seniors Housing Holdings I1, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-2707045				Louisville KY Senior Property, LLC	.DE	NIA	Louisville KY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-2593657				M & O Master, LLC	.DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-2354563				Marvel TX Senior Holdings, LLC	.DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-2304352				Marvel TX Senior Property, LLC	.DE	NIA	Marvel TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			82-3233894				Mason OH Senior Holdings LLC	.DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-4187888				Massachusetts Senior Care, LLC	.DE	NIA	Washington DC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-1911357				McDonnell II Saratoga Ridge, LLC	.DE	NIA	Bridge Multifamily CV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-0851271				MCBEE SENIOR CARE LLC	.DE	NIA	Keizer OF Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-2264409				Meadow Senior Care LLC	.DE	NIA	Franklin TN Senior II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

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			81-3876137				Mechanicsburg PA Senior Holdings, LLC	.DE	NIA	RCC Seniors Housing Holdings I I, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			23-2895605				Mechanicsburg PA Senior Property, LLC	.DE	NIA	Mechanicsburg PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-5215414				Mentor OH Senior Holdings, LLC	.DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-5164435				Mentor OH Senior Property, LLC	.DE	NIA	Mentor OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-4162970				WMF III Acquisitions, LLC	.DE	NIA	WMF III Portfolio Co, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			85-0623955				WMF III Portfolio Co, LLC	.DE	NIA	Morrocroft Neighborhood Fund III, LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			84-5171002				WMF III Wt, LLC	.DE	NIA	WMF III PLEDGOR Wt, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-2040686				WMGF Acquisitions, LLC	.DE	NIA	Bridge SFR IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			47-3203948				WMGF II Acquisitions, LLC	.DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-2818102				WMGF II Wt, LLC	.DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-3074540				WMGF T2 SPE, LLC	.DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-5359124				WMGF T3 SPE, LLC	.DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-2377034				Mobile AL Senior Holdings LLC	.DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			45-2079822				Mobile AL Senior Property LLC	.DE	NIA	Mobile AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-3130580				Montgomery AL Senior Holdings LLC	.DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-3559889				Montgomery AL Senior Property LLC	.DE	NIA	Montgomery AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-3350205				Morrocroft Neighborhood Fund III, LP	.DE	NIA	Morrocroft Housing Partners III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			46-5028605				MT Juliet TN Senior Care Holdings, LLC	.DE	NIA	Morrocroft Housing Partners III, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			46-4989144				MT Pleasant SC Senior Care Property, LLC	.DE	NIA	MT Juliet TN Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-2252963				MT Pleasant SC Senior Holdings LLC	.DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-2862302				MT Pleasant SC Senior Property LLC	.DE	NIA	MT Pleasant SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Neibury Acquisitions Fund L.P.	.DE	NIA	Neibury Acquisitions GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							Neibury Acquisitions GP Ltd.	.CYM	NIA	Bridge Principals	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Neibury Acquisitions LLC	.DE	NIA	Neibury Equity Partners L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-0517440				Neibury Equity Partners (Cayman) L.P.	.CYM	NIA	Neibury Equity Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			71-1012620				Neibury Equity Partners GP L.P.	.DE	NIA	Neibury Equity Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			71-1012619				Neibury Equity Partners GP LLC	.DE	NIA	Neibury Equity Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-0632180				Neibury Equity Partners GP LLC	.CYM	NIA	Neibury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-0632181				Neibury Equity Partners II (Cayman) L.P.	.DEU	NIA	Neibury Equity Partners II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			80-0461805				Neibury Equity Partners II GmbH & Co. KG	.DE	NIA	Neibury Equity Partners Vervalutungs GmbH	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			90-0509870				Neibury Equity Partners II GP L.P.	.DE	NIA	Neibury Equity Partners II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			27-0755481				Neibury Equity Partners II GP LLC	.DE	NIA	Neibury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1112315				Neibury Equity Partners II L.P.	.DE	NIA	Neibury Equity Partners II GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			80-0928733				Neibury Equity Partners III (Cayman) L.P.	.CYM	NIA	Neibury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			46-2892525				Neibury Equity Partners III GP LLC	.DE	NIA	Neibury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			46-4797988				Neibury Equity Partners III Holdings L.P.	.DE	NIA	Neibury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			46-2902805				Neibury Equity Partners III L.P.	.DE	NIA	Neibury Equity Partners III GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			46-4808957				Neibury Equity Partners III-A L.P.	.DE	NIA	Neibury Equity Partners III GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1350426				Neibury Equity Partners IV (Cayman) L.P.	.CYM	NIA	Neibury Equity Partners IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-5330024				Neibury Equity Partners IV GP L.P.	.DE	NIA	Neibury Equity Partners IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-5353798				Neibury Equity Partners IV GP LLC	.DE	NIA	Neibury Equity Partners IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			71-1012623				Neibury Equity Partners L.P.	.DE	NIA	Neibury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-5318551				Neibury Equity Partners V (Cayman) L.P.	.CYM	NIA	Neibury Equity Partners IV GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1492833				Neibury Equity Partners V (Ontario) L.P.	.CAN	NIA	Neibury Equity Partners V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1536093				Neibury Equity Partners V GP L.P.	.DE	NIA	Neibury Equity Partners V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-4615276				Neibury Equity Partners V GP L.P.	.DE	NIA	Neibury Equity Partners V GP TopCo LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-4603094				Neibury Equity Partners V GP LLC	.DE	NIA	Neibury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			85-3049524				Neibury Equity Partners V GP TopCo LLC	.DE	NIA	Neibury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-4631561				Neibury Equity Partners V L.P.	.DE	NIA	Neibury Equity Partners V GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner- ship Provide Per- centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			98-1739083				Neibury Equity Partners VI (Cayman) L.P.	.CM	NIA	NEIBURY EQUITY PARTNERS VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			98-1739226				Neibury Equity Partners VI (Ontario) L.P.	.CAN	NIA	NEIBURY EQUITY PARTNERS VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			92-3628070				NEIBURY EQUITY PARTNERS VI GP LLC	.DE	NIA	Bridge Investment Group Holdings LLC	Owner ship	100.000	AGM; M. Rowan; L. Black	N0	....
			92-3628811				NEIBURY EQUITY PARTNERS VI L.P.	.DE	NIA	NEIBURY EQUITY PARTNERS VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			39-2473316				Neibury Fund Manager LLC	.DE	NIA	Bridge Fund Management Holdings LLC	Owner ship	100.000	AGM; M. Rowan; L. Black	N0	....
			27-0755363				Neibury Managers II L.P.	.DE	NIA	Neibury Equity Partners II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			42-1775560				Neibury Managers III L.P.	.DE	NIA	Neibury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			81-5359329				Neibury Managers IV L.P.	.DE	NIA	Neibury Equity Partners IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			71-1012625				Neibury Managers V L.P.	.DE	NIA	Neibury Equity Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			83-4647822				Neibury Partners-Brige LLC	.DE	NIA	Neibury Equity Partners V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			92-2228831				Neibury QMC LLC	.DE	NIA	Bridge Fund Management Holdings LLC	Owner ship	100.000	AGM; M. Rowan; L. Black	N0	....
			84-3277011				Nevel I Senior Care, LLC	.DE	NIA	Bridge Principals	Owner ship	100.000	AGM; M. Rowan; L. Black	N0	....
			81-5126984				Nineteen Senior Care LLC	.DE	NIA	Mentor OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			83-2392120				Nineleen Senior Care LLC	.DE	NIA	Birmingham AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			81-3238770				Nona Senior Care, LLC	.DE	NIA	Orlando FL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			46-4757605				Norcross GA Senior Care Holdings, LLC	.DE	NIA	Orlando FL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			46-4765469				Norcross GA Senior Care Property, LLC	.DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			84-2996895				North Easton MA Senior Holdings LLC	.DE	NIA	Norcross GA Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			84-3015512				North Easton MA Senior Property LLC	.DE	NIA	BSH LOB JHI LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			87-3275441				NP-GL Fund LLC	.DE	NIA	North Easton MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			83-3097059				Oak Grove Senior Care LLC	.DE	NIA	Neibury Equity Partners V GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			81-2215098				Oaks Senior Care, LLC	.DE	NIA	Montgomery AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			82-2011872				Ocean Senior Care LLC	.DE	NIA	Gilbert AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			47-2294151				Odessa TX Senior Holdings, LLC	.DE	NIA	Palm Beach FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			47-2239330				Olympic Senior Care LLC	.DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			85-3499872				Orchard Lake Senior Care, LLC	.DE	NIA	Odessa TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			47-4187890				Orlando FL Senior Holdings, LLC	.DE	NIA	Pasadena CA Senior Holdings ALMC LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			81-3359274				Orlando FL Senior Property, LLC	.DE	NIA	West Bloomfield MI Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			30-0811108				Pacheco Senior Care LLC	.DE	NIA	ROC Seniors Housing Holdings I I, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			84-3078011				Palm Beach FL Senior Property, LLC	.DE	NIA	Orlando FL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			82-2039420				Palm Senior Care, LLC	.DE	NIA	Santa Fe MI Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			82-2023328				Parker CO Senior Holdings LLC	.DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			82-3722100				Park Senior Care LLC	.DE	NIA	Palm Beach FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			82-5249621				Parker CO Senior Holdings LLC	.DE	NIA	Placentia CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			99-1967889				Pasadena CA Senior Holdings ALMC LLC	.DE	NIA	Charlotte NC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			99-1950291				Pasadena CA Senior Landco LLC	.DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			86-2411812				Pasadena CA Senior Property LLC	.DE	NIA	Parker CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			85-3499971				Pasadena CA Senior Holdings IL LLC	.DE	NIA	BSH INSTAR JV3 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			38-3942036				Peachtree City GA I Senior Property LLC	.DE	NIA	Pasadena CA Senior Holdings IL LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			80-0638211				Peachtree City GA II Senior Property LLC	.DE	NIA	Pasadena CA Senior Holdings ALMC LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			83-2411587				Peachtree City GA Senior Holdings LLC	.DE	NIA	Peachtree City GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			47-4321718				Philadelphia PA Senior Holdings, LLC	.DE	NIA	Peachtree City GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			47-4321784				Philadelphia PA Senior Property, LLC	.DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			82-3878981				Phoenixville PA I Senior Holdings LLC	.DE	NIA	ROC-MSL JV2, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			82-3878901				Phoenixville PA I Senior Property LLC	.DE	NIA	Philadelphia PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			82-3710410				Pierce Senior Care LLC	.DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
			47-4676814				Placentia CA Senior Holdings, LLC	.DE	NIA	Phoenixville PA I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
								.DE	NIA	Lakewood CO II Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....
								.DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	....

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
...	...	...	47-467671 ..	...	...	...	Placentia CA Senior Property, LLC ..	..DE..	NIA...	Placentia CA Senior Holdings, LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	84-2542969 ..	...	...	...	Piano TX Senior Holdings LLC ..	..DE..	NIA...	BSH II Holdings 2 LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	84-2543078 ..	...	...	...	Piano TX Senior Property LLC ..	..DE..	NIA...	Piano TX Senior Holdings LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-5109199 ..	...	...	...	Point Senior Care, LLC ..	..DE..	NIA...	Scarborough ME Senior Holdings, LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	84-2996599 ..	...	...	...	Pond Senior Care LLC ..	..DE..	NIA...	Ashland WA Senior Holdings LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	83-2044200 ..	...	...	...	Portland OR Senior Holdings LLC ..	..DE..	NIA...	BSH II Holdings 2 LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	83-2016263 ..	...	...	...	Portland OR Senior Property LLC ..	..DE..	NIA...	Portland OR Senior Holdings LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-2133354 ..	...	...	...	Poughkeepsie NY Senior Holdings, LLC ..	..DE..	NIA...	ROC Seniors Housing Holdings II, LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-2133287 ..	...	...	...	Poughkeepsie NY Senior Property, LLC ..	..DE..	NIA...	Poughkeepsie NY Senior Holdings, LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	83-0803520 ..	...	...	...	POWERS ALUM SENIOR CARE LLC ..	..DE..	NIA...	BEBO OR ALUM SENIOR HOLDINGS LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	83-0817571 ..	...	...	...	POWERS MC SENIOR CARE LLC ..	..DE..	NIA...	BEBO OR MC SENIOR HOLDINGS LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	84-2516411 ..	...	...	...	Prestonwood Senior Care LLC ..	..DE..	NIA...	Piano TX Senior Holdings LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	82-3722148 ..	...	...	...	Rappe Senior Care LLC ..	..DE..	NIA...	Phoenixville PA I Senior Holdings LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	47-2286301 ..	...	...	...	Ratcliff Senior Care, LLC ..	..DE..	NIA...	Kyle TX Senior Holdings, LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	47-4578838 ..	...	...	...	RCF/Newbury Transport Investor, LLC ..	..DE..	NIA...	Newbury Equity Partners III Holdings L.P. ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-4717012 ..	...	...	...	ROC II Australia Investment Company, LLC ..	..DE..	NIA...	RDS II Australian Trust ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	...	...	...	...	RDS II Australia Manager Pty Ltd ..	..AUS..	NIA...	Bridge Debt Strategies Fund II GP LLC ..	Ownership ..	100.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	...	...	...	...	RDS II Australian Feeder (USD) LP ..	...	NIA...	Bridge Debt Strategies Fund II GP LLC ..	Ownership ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	98-6084261 ..	...	...	...	RDS II Australian Trust ..	..AUS..	NIA...	RDS II Australia Manager Pty Ltd ..	Ownership ..	100.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-3143262 ..	...	...	...	RDS II Black Bridge LP ..	..DE..	NIA...	Bridge Debt Strategies Fund II GP LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-3143429 ..	...	...	...	RDS II Blue Bridge LP ..	..DE..	NIA...	Bridge Debt Strategies Fund II GP LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-2761975 ..	...	...	...	RDS II Investment Holdings LLC ..	..DE..	NIA...	Bridge Debt Strategies Fund II LP ..	Ownership ..	41.200 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-2761975 ..	...	...	...	RDS II Investment Holdings LLC ..	..DE..	NIA...	Bridge Debt Strategies Fund II-A LP ..	Ownership ..	1.080 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-2761975 ..	...	...	...	RDS II Investment Holdings LLC ..	..DE..	NIA...	Bridge Debt Strategies Fund II ..	Ownership ..	57.720 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	87-3294067 ..	...	...	...	REDAFIELD MAIN STREET SOLAR, LLC ..	..ME..	NIA...	Bridge Solar Energy Development I LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	84-2885100 ..	...	...	...	Ridgeland MS Senior Holdings LLC ..	..DE..	NIA...	BSH BNG JV1 LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	84-2885147 ..	...	...	...	Ridgeland MS Senior Property LLC ..	..DE..	NIA...	Ridgeland MS Senior Holdings LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	47-3551690 ..	...	...	...	Riverside CA I Senior Holdings, LLC ..	..DE..	NIA...	ROC-MSL JV1, LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	47-3599667 ..	...	...	...	Riverside CA I Senior Property, LLC ..	..DE..	NIA...	Riverside CA I Senior Holdings, LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	47-4700118 ..	...	...	...	ROC BSD, LLC ..	..DE..	NIA...	ROC Seniors Housing Holdings II, LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-4462365 ..	...	...	...	ROC Debt Strategies II Bond Investments LLC ..	..DE..	NIA...	RDS II Blue Bridge LP ..	Ownership ..	4.990 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-4462365 ..	...	...	...	ROC Debt Strategies II Bond Investments LLC ..	..DE..	NIA...	RDS II Investment Holdings LLC ..	Ownership ..	95.010 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	47-4722171 ..	...	...	...	ROC III Australia Investment Company, LLC ..	..DE..	NIA...	ROC III Australian Trust ..	Ownership ..	100.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	...	...	...	...	ROC III Australian Feeder (USD) LP ..	..CAN..	NIA...	Bridge MF&CO Fund III GP LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	98-6080895 ..	...	...	...	ROC III Australian Trust ..	..AUS..	NIA...	ROC III Australia Manager Pty Ltd ..	Ownership ..	100.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	...	...	...	...	ROC III AZ 3200 N Central, LLC ..	..DE..	NIA...	Bridge Multifamily CV Holdings LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-1944116 ..	...	...	...	ROC III AZ Saratoga Ridge, LLC ..	..DE..	NIA...	Bridge Multifamily CV Holdings LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-1344967 ..	...	...	...	ROC III CA Belago, LLC ..	..DE..	NIA...	Bridge Multifamily CV Holdings LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	47-4731176 ..	...	...	...	ROC III CA Reserve Rancho Belago, LLC ..	..DE..	NIA...	Bridge Multifamily CV Holdings LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-3908422 ..	...	...	...	ROC III DPC 3200 N Central, LLC ..	..DE..	NIA...	Bridge Multifamily CV Holdings LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-2431690 ..	...	...	...	ROC III Fairlead Embassy Row 100, LLC ..	..DE..	NIA...	ROC III AZ 3200 N Central, LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	47-3457069 ..	...	...	...	ROC III General LP ..	..DE..	NIA...	ROC III GA Embassy Row 100, LLC ..	Ownership ..	100.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	...	...	...	...	ROC III Real Estate Holdings 2, LLC ..	..DE..	NIA...	Bridge MF&CO Fund III GP LLC ..	Management ..	0.000 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-1268334 ..	...	...	...	ROC III Real Estate Holdings 2, LLC ..	..DE..	NIA...	Bridge Multifamily & Commercial Office Fund III International Master LP ..	Ownership ..	26.940 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-1268334 ..	...	...	...	ROC III Real Estate Holdings 2, LLC ..	..DE..	NIA...	Bridge Multifamily & Commercial Office Fund III LP ..	Ownership ..	70.070 ..	AGM; M. Rowan; L. Black ..	N0...	...
...	...	...	81-1268334 ..	...	...	...	ROC III Real Estate Holdings 2, LLC ..	..DE..	NIA...	Bridge Multifamily & Commercial Office Fund III-A LP ..	Ownership ..	2.990 ..	AGM; M. Rowan; L. Black ..	N0...	...

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			47-1986206				ROC III Real Estate Holdings, LLC	.DE	NIA	Bridge MF300 III Co-Investment Fund LP	Ownership	24.000	AGM; M. Rowan; L. Black	N0	
			47-1986206				ROC III Real Estate Holdings, LLC	.DE	NIA	Bridge Multifamily & Commercial Office Fund III International Master LP	Ownership	20.470	AGM; M. Rowan; L. Black	N0	
			47-1986206				ROC III Real Estate Holdings, LLC	.DE	NIA	Bridge Multifamily & Commercial Office Fund III LP	Ownership	53.250	AGM; M. Rowan; L. Black	N0	
			47-1986206				ROC III Real Estate Holdings, LLC	.DE	NIA	Bridge Multifamily & Commercial Office Fund III-A LP	Ownership	2.270	AGM; M. Rowan; L. Black	N0	
			47-3468194				ROC Jacaranda G.P., LLC	.DE	NIA	Bridge MF300 Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-4155723				ROC Seniors Australia Investment Company, LLC	.DE	NIA	Venice FL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-1785281					.DE	NIA	ROC Seniors Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ROC Seniors Australia Manager Pty Ltd	.AUS	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ROC Seniors Australian Feeder (USD) LP	.CAN	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1265375				ROC Seniors Australian Trust	.AUS	NIA	Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			47-5135044				ROC Seniors Housing Holdings II, LLC	.DE	NIA	Bridge Seniors Housing & Medical Properties Fund LP	Ownership	66.960	AGM; M. Rowan; L. Black	N0	
			47-5135044				ROC Seniors Housing Holdings II, LLC	.DE	NIA	Fund-A LP	Ownership	1.580	AGM; M. Rowan; L. Black	N0	
			47-5135044				ROC Seniors Housing Holdings II, LLC	.DE	NIA	Bridge Seniors Housing & Medical Properties Fund-B LP	Ownership	1.770	AGM; M. Rowan; L. Black	N0	
			47-5135044				ROC Seniors Housing Holdings II, LLC	.DE	NIA	Fund International Master LP	Ownership	29.680	AGM; M. Rowan; L. Black	N0	
			46-4532155				ROC Seniors Housing Holdings, LLC	.DE	NIA	Bridge Seniors Housing & Medical Properties Fund LP	Ownership	40.180	AGM; M. Rowan; L. Black	N0	
			46-4532155				ROC Seniors Housing Holdings, LLC	.DE	NIA	Fund-A LP	Ownership	0.950	AGM; M. Rowan; L. Black	N0	
			46-4532155				ROC Seniors Housing Holdings, LLC	.DE	NIA	Bridge Seniors Housing & Medical Properties Fund-B LP	Ownership	1.060	AGM; M. Rowan; L. Black	N0	
			46-4532155				ROC Seniors Housing Holdings, LLC	.DE	NIA	Fund International Master LP	Ownership	17.810	AGM; M. Rowan; L. Black	N0	
			46-4532155				ROC Seniors Housing Holdings, LLC	.DE	NIA	Co-Investment Fund LP	Ownership	40.000	AGM; M. Rowan; L. Black	N0	
			46-4575082				ROC Seniors Housing International - A General LP	.DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			46-4801273				Rochester NY Senior Holdings, LLC	.DE	NIA	Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			81-2155975				Rochester NY Senior Property, LLC	.DE	NIA	ROC Seniors Housing Holdings I, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			83-2411658				Rockaway Senior Care LLC	.DE	NIA	Rochester NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-5364771				ROC-LCS JV1, LLC	.DE	NIA	Peachtree City GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-3578966				ROC-MSL JV1, LLC	.DE	NIA	ROC Seniors Housing Holdings I, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-5105897				ROC-MSL JV2, LLC	.DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			45-2734194				ROC-SCOP Cherry Creek GP, LLC	.DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-4688816				Rott Senior Care, LLC	.DE	NIA	ROC-SCOP Cherry Creek GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-3943340				Running Hill Senior Care LLC	.DE	NIA	Sunset Hills MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			47-3315544				Ryan Senior Care, LLC	.DE	NIA	South Portland ME Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-3015553				Salem NH Senior Holdings LLC	.DE	NIA	Toledo OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			84-3399689				Salem NH Senior Property LLC	.DE	NIA	BSH LCB JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
								.DE	NIA	Salem NH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			84-3117643				Santa Fe MI Senior Holdings LLC	.DE	N/A	BSH MSTAR JV2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-3185946				Santa Fe MI Senior Property LLC	.DE	N/A	Santa Fe MI Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			88-2405764				Santa Rosa FL Senior Holdings LLC	.DE	N/A	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			46-4117089				Santa Rosa FL Senior Property LLC	.DE	N/A	Santa Rosa FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-5376055				Savannah GA Senior Holdings LLC	.DE	N/A	ROC Seniors Housing Holdings I, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-5390912				Savannah GA Senior Property, LLC	.DE	N/A	Savannah GA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-5183678				Scarborough ME Senior Holdings, LLC	.DE	N/A	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-5127049				Scarborough ME Senior Property, LLC	.DE	N/A	Scarborough ME Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			92-2688515				SCP 101 LLC	.DE	N/A	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			92-2781469				SCP 102 LLC	.DE	N/A	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			92-3126608				SCP 105 LLC	.DE	N/A	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			39-3825395				SCP 107 LLC	.DE	N/A	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-2333672				SCORE-BOPM LLC	.DE	N/A	Bridge Principals	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-5120056				Seventy Senior Care LLC	.DE	N/A	Bartlett TN Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-3537200				Shelby Senior Care, LLC	.DE	N/A	Los Angeles CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-1418212				Shelby Station Senior Care, LLC	.DE	N/A	Louisville KY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-3904178				Si egen Senior Care, LLC	.DE	N/A	Baton Rouge LA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-3201145				Simpson Senior Care LLC	.DE	N/A	Mason OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			32-0054803				South Imperial Plaza, LLC	.VA	N/A	Bridge Senior Living LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			84-3943254				South Portland ME Senior Holdings LLC	.DE	N/A	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-2378688				Southfork Senior Care, LLC	.DE	N/A	Marvel TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-5215334				Spr ingboro OH Senior Holdings, LLC	.DE	N/A	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-5164383				Spr ingboro OH Senior Property, LLC	.DE	N/A	Spr ingboro OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-3227719				St. Charles IL Senior Holdings, LLC	.DE	N/A	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			81-3227776				St. Charles IL Senior Property, LLC	.DE	N/A	St. Charles IL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-5225597				State Senior Care, LLC	.DE	N/A	Dover DE Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-3214781				Stow OH Senior Holdings LLC	.DE	N/A	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-2376936				Summer Village Senior Care LLC	.DE	N/A	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-5322387				Summer Senior Care, LLC	.DE	N/A	Jefferson GA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-4688929				Sunset Hill's MO Senior Holdings, LLC	.DE	N/A	ROC BSD, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-4688879				TAMINA HOLDING LLC	.DE	N/A	Sunset Hill's MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-1959812				Taylor Senior Care LLC	.DE	N/A	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			46-5423292				The Bridges at Warwick Property, LLC	.DE	N/A	Portland OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							THI DEVELOPMENT LLC	.DE	N/A	Warwick PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			82-4303612				THI BORROWER LLC	.DE	N/A	THI EQUITY OWNER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							THI EQUITY OWNER LLC	.DE	N/A	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			35-2650979				TL Properties Owner LLC	.DE	N/A	TL Properties Partners LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			83-2780224				Toledo OH Senior Partners LLC	.DE	N/A	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-3315596				Toledo OH Senior Holdings, LLC	.DE	N/A	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-3315575				Toledo OH Senior Property, LLC	.DE	N/A	Toledo OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-3248878				Tomball TX I Senior Holdings, LLC	.DE	N/A	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-3248805				Tomball TX I Senior Property, LLC	.DE	N/A	Tomball TX I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-3296895				Tomball TX II Senior Holdings, LLC	.DE	N/A	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			47-3296757				Tomball TX II Senior Property, LLC	.DE	N/A	Tomball TX II Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			83-2264286				Tradition Senior Care LLC	.DE	N/A	Mt. Pleasant SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-4473969				Trident Baker Glenwind LLC	.DE	N/A	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			99-1498727				Trident Bakersfield Tart LLC	.DE	N/A	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			93-3970411				Trident Madera Ave 7 LLC	.DE	N/A	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			83-2088315				Vancouver WA Senior Holdings LLC	.DE	NIA	BSH II Holdings 2 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			83-2069146				Vancouver WA Senior Property LLC	.DE	NIA	Vancouver WA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			84-5098289				Vancouver Waterfront Apartments Owner, LLC	.DE	NIA	Vancouver Waterfront, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			84-5098289				Vancouver Waterfront, LLC	.DE	NIA	BOZ III-A Holdings LLC	Ownership	99.000	AGM; M. Rowan; L. Black	No	
			84-5098289				Vancouver Waterfront, LLC	.DE	NIA	BOZ III OM LLC	Ownership	2.000	AGM; M. Rowan; L. Black	No	
			47-415636				Venice FL Senior Holdings, LLC	.DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			47-415782				Venice FL Senior Property, LLC	.DE	NIA	Venice FL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			47-5223522				Village Senior Care, LLC	.DE	NIA	Windsor NJ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			84-5083661				Villages Allara LakePointe LLC	.DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			84-4985482				Villages Allara West End Office Park LLC	.DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			47-2243513				Walker Senior Care, LLC	.DE	NIA	League City TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			37-1763014				Warwick Bridges, LLC	.DE	NIA	League City PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			47-1558003				Washington DC Senior Holdings, LLC	.DE	NIA	ROC Seniors Housing Holdings I, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			47-432424				Washington DC Senior Holdings, LLC	.DE	NIA	ROC-MSL JV2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			47-432424				Washington DC Senior Property II, LLC	.DE	NIA	ROC-MSL JV2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			84-4297833				Washington DC Senior Property, LLC	.DE	NIA	ROC-MSL JV2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			47-4325503				Washington Senior Care, LLC	.DE	NIA	ROC-MSL JV2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			47-3579115				Washington Senior Care, LLC	.DE	NIA	Culver City CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			93-1900740				Watmore Lincoln Energy Storage, LLC	.DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			47-4321824				West Bloomfield MI Senior Holdings, LLC	.DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			47-4323682				West Bloomfield MI Senior Property, LLC	.DE	NIA	ROC-MSL JV2, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			82-2279732				West Chester OH Senior Holdings LLC	.DE	NIA	West Bloomfield MI Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			47-3508148				West Hills CA Senior Holdings, LLC	.DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			47-3189550				West Hills CA Senior Property, LLC	.DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			47-3551642				West North Senior Care, LLC	.DE	NIA	West Hills CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			47-2626811				Wheaton IL – SNF Property, LLC	.DE	NIA	Lompop CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			47-2707866				Wheaton IL Senior Holdings, LLC	.DE	NIA	Lompop CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			47-2675716				Wheaton IL Senior Property, LLC	.DE	NIA	Wheaton IL Senior Property, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			47-5298839				Wilmington Senior Care, LLC	.DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			47-5246154				Windsor NJ Senior Holdings, LLC	.DE	NIA	Wheaton IL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			47-5223563				Windsor NJ Senior Property, LLC	.DE	NIA	Wheaton IL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			99-2349665				Winter Park FL Senior Holdings LLC	.DE	NIA	Savannah GA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			99-2349474				Winter Park FL Senior Property LLC	.DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			85-4024713				Winthrop Boons Trail Solar, LLC	.ME	NIA	Windsor NJ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			85-4024910				Wiscasset Gardiner Solar, LLC	.ME	NIA	BSH SMA Holdings LLC	Management	100.000	AGM; M. Rowan; L. Black	No	
			83-2276707				Woods Senior Care LLC	.DE	NIA	Winter Park FL Senior Holdings LLC	Ownership	0.000	AGM; M. Rowan; L. Black	No	
			84-2968995				Woods Senior Care LLC	.DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			83-2276562				Woodsstock GA Senior Holdings LLC	.DE	NIA	BSED Holdings I LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			30-0766136				Woodsstock GA Senior Property LLC	.DE	NIA	Woodsstock GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			47-2621555				Wyndmere Senior Care, LLC	.DE	NIA	Wheaton IL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
			82-3702721				Youngfield Senior Care LLC	.DE	NIA	Lakewood CO I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
							AAA Direct Lending (Z) Lux Holdco, S a r l	.LUX	NIA	AAA Direct Lending (Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
							2025 TTC Aggregator (A), L.P.	.LUX	NIA	AAA Offshore Direct Lending (Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	No	
			39-5012273				ABF Riverband Holdings, L.P.	.DE	NIA	2024 TTC Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	No	
							ADL European Fund SCA SICAV-RMIF	.CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	No	
								.LUX	NIA	AP Direct Lending Advisors, S a r l	Management	0.000	AGM; M. Rowan; L. Black	No	

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			41-6986505				ABF BHG Borrower Trust C ACTE II Retail-E Crinson Sky (RPH FC Lux), L.P.	.DE	NIA	ABF BHG Depositor Trust Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			98-1894792					.CYM	NIA		Management	0,000	AGM; M. Rowan; L. Black	N0	
			98-1894877				ACTE II Crinson Sky (RPH FC Overseas), L.P.	.CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			98-1894878				ACTE II Crinson Sky (RPH FC Lux), L.P.	.CYM	NIA	Apollo Clean Transition Equity Partners II Advisors (Cayman), L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			41-252447				ACTE II Crinson Sky Holdings, L.P.	.DE	NIA	ABF Sagebrush Holdings II, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							ABF Sagebrush II LLC	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			39-5049198				ABF Sagebrush Holdings II, L.P.	.DE	NIA		Management	0,000	AGM; M. Rowan; L. Black	N0	
			41-6986385				ABF BHG Borrower Trust B	.DE	NIA	ABF BHG Depositor Trust	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							AGRE Debt I - 98 Washington LLC	.DE	NIA	Apollo Infrastructure Company LLC - Series I	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							AIC REIT Equity Holdings, LLC	.DE	NIA		Ownership	29,740	AGM; M. Rowan; L. Black	N0	
							AIC REIT Equity Holdings, LLC	.DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	70,260	AGM; M. Rowan; L. Black	N0	
							AIC Phoebe Holdings, LLC	.DE	NIA	AIC Transition Holdings, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							AGRE DEBT I - STRR LLC	.DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							ADLP Intermediate Holdings (UL Lux), L.P.	.DE	NIA	ADLP Intermediate Holdings (UL Lux) GP, LLC	Management	0,000	AGM; M. Rowan; L. Black	N0	
							ADLP Intermediate Holdings (UL Lux) GP, LLC	.DE	NIA		Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			30-1466558				ADLP Intermediate Holdings (UL TE DC), LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							ADLP Intermediate Holdings (UL DC I), LLC	.DE	NIA	Apollo Direct Lending Fund - Perpetual (Unlevered TE), L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			32-0834430				ADLP Intermediate Holdings (Levered Overseas DC F), LLC	.DE	NIA	Apollo Direct Lending Fund - Perpetual (Unlevered Overseas), L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
							AERED Lux Investment Holdings Five S.a.r.l.	.LUX	NIA	Apollo European Real Estate Debt Aggregator SCSp	Ownership	100,000	AGM; M. Rowan; L. Black	N0	
			41-2486367				AIOF III Crinson Sky Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			98-1894364				AIOF III AIV II (RPH FC Lux), SCSp	.LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a.r.l.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			98-1894698				AIOF III AIV II (RPH FC Overseas), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			98-1894449				AIOF III AIV III (RPH FC Overseas), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			98-1894502				AIOF III AIV IV (RPH FC Overseas), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			98-1894338				AIOF III AIV I (RPH FC Overseas), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			98-1894043				AIOF III AIV I (RPH FC Lux), SCSp	.LUX	NIA	III (Lux) GP, S.a.r.l.	Management	0,000	AGM; M. Rowan; L. Black	N0	
			98-1891799				AIOF II (Falkor) AIV, L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AIOF III (Overseas AIV IV), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	
							AIOF III (Overseas AIV III), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0,000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AI OF III (Overseas AIV II), L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AI OF III (Overseas AIV I), L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			39-4870072				AI OF II Frontier Aggregator, L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			98-1893680				AI OF II Frontier (FC), L.P.	.CYM.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			39-488541				AI OF II Frontier (DC), LLC	.DE.....	NIA.....	AI OF II Frontier (DC Holdings), L.P.	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
			39-4892857				AI OF II Frontier (DC Holdings), L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			98-1906481				AMAPS 3 SwapsCo LLC	.CYM.....	NIA.....	AMAPS 3 LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AMAPS 3 SMA (FC), L.P.	.CYM.....	NIA.....	AMAPS 3 SMA (FC) & LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AOCMF (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo Offshore Credit Master Fund (Unlevered) LP	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							AMAPS 3 SMA LLC	.DE.....	NIA.....	AMAPS 3 LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AMAPS 3 SMA (FC) & LLC	.DE.....	NIA.....	AMAPS 3 LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AMAPS 3 SMA (DC) LLC	.DE.....	NIA.....	AMAPS 3 SMA LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AMAPS 3 HoldCo, L.P.	.DE.....	NIA.....	MAPS AssetCo &P, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AMAPS 3 LLC	.DE.....	NIA.....	Apollo Management Holdings, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AMAPS 2 SMA (Lux), S.a.r.l.	.LUX.....	NIA.....	Apollo Management Holdings, L.P.	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							AMAPS AssetCo 1 (Lux), S.a.r.l.	.LUX.....	NIA.....	AMAPS 2 SMA (FC), L.P.	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							AMAPS 2 HoldCo, L.P.	.DE.....	NIA.....	AMAPS 2 SMA (FC), L.P.	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							AMAPS 2 SMA (FC), L.P.	.CYM.....	NIA.....	MAPS AssetCo &P, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AMAPS 2 SwapsCo LLC	.CYM.....	NIA.....	AMAPS 2 SMA (FC) &P LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AMAPS 2 SMA LLC	.DE.....	NIA.....	AMAPS 2 LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AMAPS 2 SMA (FC) &P LLC	.DE.....	NIA.....	AMAPS 2 LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							AMAPS 2 SMA (DC) LLC	.DE.....	NIA.....	AMAPS 2 SMA LLC	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							AMAPS 2 LLC	.DE.....	NIA.....	AMAPS 2 HoldCo, L.P.	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							AP Equity Solutions Holdings III-AP, L.P.	.DE.....	NIA.....	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AP Equity Solutions Holdings I-AP, L.P.	.DE.....	NIA.....	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AP Beta 36, L.P.	.DE.....	NIA.....	Apollo Hybrid Value Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AP Eagle Vertical &P, LLC	.DE.....	NIA.....	APH Holdings (DC), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AP Eagle Vertical Holdings, L.P.	.DE.....	NIA.....	AP Eagle Vertical &P, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AP Ballast &P, LLC	.DE.....	NIA.....	Apollo Principal Holdings B, L.P.	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							AP Falkor Aggregator, L.P.	.CYM.....	NIA.....	Apollo Principal Holdings B, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AP Crinson Holdings, SCSp	.LUX.....	NIA.....	ASC Holdings &P, S.a.r.l.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			98-1902769				AP EPF IV Asean Aggregator SCSp	.LUX.....	NIA.....	Apollo EPF IV (Lux) &P, S.a.r.l.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AP Asean Aggregator SCSp	.LUX.....	NIA.....	Arius GBP S.a.r.l.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AP Challenger Co-Invest Holdings, SCSp	.LUX.....	NIA.....	Apollo Hybrid Value Overseas Partners (Lux) &P, S.a.r.l.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AP Gamma 14, L.P.	.DE.....	NIA.....	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AP Gamma 13, L.P.	.DE.....	NIA.....	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
			41-3140756				AP Ballast, L.P.	.DE.....	NIA.....	AP Ballast &P, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AP CA XXVIII, LLC	.DE.....	NIA.....	Apollo Capital Management, L.P.	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							AP CA XXIX, LLC	.DE.....	NIA.....	Apollo Capital Management, L.P.	Owner ship.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AP C4 XXX, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-2524136				AP Crinson Sky Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-5112554				AP Gamma 12, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4940830				AP Eagle SDC Land Fund Aggregator, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1891072				AP Equinox Holdings, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Crane Holdings, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP NX Holdings Aggregator, L.P.	.DE	NIA	Apollo IMAC Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Quince Holdings GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Sports Debt Holdings II (DO), L.P.	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
							AP Janus Holdings, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1905276				AP Jupiter Holdings II, Ltd.	.CYM	NIA	AMF III (Lux Holdings), SCSp	Ownership	86.000	AGM; M. Rowan; L. Black	N0	
			98-1905276				AP Jupiter Holdings II, Ltd.	.CYM	NIA	AAA Hybrid Equity Strategy (Z), L.P.	Ownership	34.000	AGM; M. Rowan; L. Black	N0	
							AP Linen Holdings GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Hat Holdings LLC	.DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Helia Aggregator, SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP X Lux Euro Holdings S.a r.l.	.LUX	NIA	AP X Lux Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Hispania Financing S.a r.l.	.LUX	NIA	AP Hispania Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Hispania Aggregator SCSp	.LUX	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-3019277				AP Tribeca Holdings, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Jupiter HoldCo (SG) Pte. Ltd.	.SGP	NIA	AP Jupiter Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1895719				AP Jaguar Co-Invest (Parallel Feeder), L.P.	.CYM	NIA	AIOF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1895235				AP Jaguar Co-Invest (FO), L.P.	.CYM	NIA	AIOF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-2582615				AP Jaguar Co-Invest (DO), LLC	.DE	NIA	AP Jaguar Co-Invest (Parallel), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-3335488				AP Quince Holdings, L.P.	.DE	NIA	AP Quince Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1894136				AP Neptune Co-Invest Holdco III, Ltd.	.CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Maverick GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Navigate Holdings II, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Navigate Holdings I, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Sports Debt Holdings (EUR) S.a r.l.	.LUX	NIA	AP Sports Debt Holdings (FO), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1894101				AP Kona Holdings LLC	.DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1894101				AP Jupiter Holdings, Ltd.	.CYM	NIA	AMF III (Lux Holdings), SCSp	Ownership	64.000	AGM; M. Rowan; L. Black	N0	
			98-1894101				AP Jupiter Holdings, Ltd.	.CYM	NIA	Host-Plus PST Asia Credit VOC	Ownership	3.000	AGM; M. Rowan; L. Black	N0	
							AP VCI Intermediate B, LLC	.DE	NIA	AAA Hybrid Equity Strategy (Z), L.P.	Ownership	3.000	AGM; M. Rowan; L. Black	N0	
							AP VCI GP, LLC	.DE	NIA	AP VCI Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP VCI Co-Invest, L.P.	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
			41-2333004				AP VCI Aggregator B, L.P.	.DE	NIA	AP VCI GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-2297712				AP VCI Aggregator A, L.P.	.DE	NIA	AP VCI GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4942996				AP Iris II Holdings, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4779221				AP NX Debt Holdings (DO), L.P.	.DE	NIA	Apollo IMAC Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Direct Lending Metric Fund, L.P. Apollo Direct Lending Metric Fund Advisors, L.P.	.DE..... .CYM.....	N/A..... N/A.....	Apollo Direct Lending Metric Fund Advisors, L.P. Apollo Direct Lending Metric Fund Advisors GP, LLC	Management..... Management.....	0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0.....	
							Apollo Direct Lending Metric Fund Advisors GP, LLC Apollo Atlas (Holdings) (L) SPV, LLC Apollo ACT Capital Fund (AIV-T), L.P. Apollo Equity Advisors GP, LLC Apollo Equity Advisors, L.P. Apollo Equity Partners, L.P. Apollo Direct Lending I LoanCo Holdings, L.P.	.CYM..... .DE..... .DE..... .DE..... .DE..... .DE..... .DE.....	N/A..... N/A..... N/A..... N/A..... N/A..... N/A..... N/A.....	APH Holdings (FC), L.P. Apollo Atlas (Holdings) SPV, LLC Apollo ACT Capital Advisors, L.P. APH Holdings (DC), L.P. Apollo Equity Advisors GP, LLC Apollo Equity Advisors, L.P. Apollo Direct Lending Advisors, L.P.	Management..... Ownership..... Management..... Ownership..... Management..... Management..... Management.....	0.000 100.000 0.000 100.000 0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0..... N0..... N0..... N0..... N0..... N0.....	
							Apollo Direct Lending Fund – Perpetual (Unlevered Lux), SCSp Apollo ADIP Advisors (PA), L.P. Apollo Direct Lending – Perpetual Aggregator (Unlevered Overseas), L.P. Apollo Direct Lending – Perpetual Aggregator II, L.P. Apollo Direct Lending – Perpetual Aggregator I, L.P. Apollo Direct Lending – Perpetual Aggregator (Unlevered II), L.P. Apollo Direct Lending – Perpetual Aggregator (Unlevered Overseas F), L.P. Apollo Direct Lending – Perpetual Aggregator (Levered Overseas), L.P. Apollo Direct Lending – Perpetual Aggregator (Levered Overseas F), L.P. Apollo Direct Lending – Perpetual Aggregator (Levered Overseas Europe), L.P. Apollo Direct Lending – Perpetual Aggregator (Levered Europe), L.P. Apollo European Private Credit (E) Investment Holding (Unlevered) S.a.r.l. Apollo European Private Credit (E) Investment Holding (Levered) S.a.r.l. Apollo ABF Lux Investment Holdings (L) S.a.r.l.	.LUX..... .CYM..... .DE..... .DE..... .DE..... .DE..... .DE..... .DE..... .DE..... .DE..... .DE..... .LUX..... .LUX..... .LUX.....	N/A..... N/A..... N/A..... N/A..... N/A..... N/A..... N/A..... N/A..... N/A..... N/A..... N/A..... N/A..... N/A..... N/A..... N/A.....	AP Direct Lending Advisors, S.a.r.l. Apollo ADIP Capital Management, LLC Apollo Direct Lending – Perpetual Advisors, L.P. Apollo Direct Lending – Perpetual Advisors, L.P. Apollo Direct Lending – Perpetual Advisors, L.P. Apollo Direct Lending – Perpetual Advisors, L.P. Apollo Direct Lending – Perpetual Advisors, L.P. Apollo Direct Lending – Perpetual (Levered Overseas) Advisors, LLC Apollo Direct Lending – Perpetual (Levered Overseas) Advisors, LLC Apollo Direct Lending – Perpetual (Levered Overseas) Advisors, LLC Apollo Direct Lending – Perpetual Advisors, L.P. Apollo European Private Credit (E) Aggregator SCSp Apollo European Private Credit (E) Aggregator SCSp	Ownership..... Management..... Management..... Management..... Management..... Management..... Management..... Management..... Management..... Management..... Management..... Ownership..... Ownership..... Ownership.....	100.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 100.000 100.000 100.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0.....	
							Apollo Violet Crown DDS SPV, LLC Apollo Investment Fund (A-B) XI, L.P. Apollo FGC QCL GP, S.a.r.l. Apollo FGC QCL European Holdings, S.a.r.l. Apollo FGC QCL Intermediate A (FC), SCSp Apollo GE Partners, L.P. Apollo GE Advisors, L.P. Apollo GE Advisors GP, LLC Apollo NL ABF US Fund LP	.DE..... .DE..... .LUX..... .LUX..... .CYM..... .CYM..... .CYM..... .CYM..... .CYM.....	N/A..... N/A..... N/A..... N/A..... N/A..... N/A..... N/A..... N/A..... N/A.....	Apollo Advisors XI, L.P. Apollo FGC QCL Advisors, L.P. Apollo FGC QCL, L.P. Apollo FGC QCL GP, S.a.r.l. Apollo GE Advisors, L.P. Apollo GE Advisors GP, LLC APH Holdings (FC), L.P. Apollo NL ABF Advisors GP, LLC Apollo Asset-Backed Finance Management GP, LLC	Ownership..... Management..... Ownership..... Ownership..... Management..... Management..... Management..... Management..... Management.....	100.000 0.000 100.000 100.000 0.000 0.000 0.000 0.000 0.000	AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black AGM; M. Rowan; L. Black	N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0.....	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo NL ABF EURO Fund LP (Unlevered) LP	.CYM	NIA	Apollo NL ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-2733076				Apollo Offshore Credit Master Fund (Unlevered) LP	.CYM	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Offshore Credit Fund (Unlevered) LP Ltd.	.DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-2741239				Apollo FGC QCL US Holdings A, L.P.	.CYM	NIA	Apollo Offshore Credit Fund (Unlevered) LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-3053666				Apollo Helios Fund, L.P.	.DE	NIA	Apollo FGC QCL Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1695766				Apollo Helios Advisors, Ltd.	.CAN	NIA	Apollo Helios Advisors, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo FGC QCL Intermediate B (DC), LLC	.CYM	NIA	Walkers Fiduciary Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-2760968				Apollo FGC QCL US Holdings B, L.P.	.DE	NIA	Apollo FGC QCL Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Global Private Markets (E)	.DE	NIA	Apollo FGC QCL, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Intermediate Holdings SCSp	.LUX	NIA	Apollo Global Private Markets (E)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Helios Co-Investors, L.P.	.DE	NIA	Aggregator GP S a r l	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-2760388				Apollo FGC QCL, L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo FGC QCL Advisors, L.P.	.DE	NIA	Apollo FGC QCL Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo FGC QCL Advisors GP, LLC	.DE	NIA	Apollo FGC QCL Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Sports Capital Holdings GP, LLC	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Global Diversified Credit (E)	.DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-486251				Investment Holding S a r l	.LUX	NIA	Apollo Global Diversified Credit (E)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Investment Fund XI (U), L.P.	.DE	NIA	Aggregator SCSp	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hostplus Credit GP, LLC (DELAWARE)	.DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1688213				Apollo Hostplus Credit Advisors, L.P.	.DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-4766637				Apollo Overseas Partners XI (U), L.P.	.CYM	NIA	Apollo Hostplus Credit GP, LLC (DELAWARE)	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Sports Capital Opco, LLC	.DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ATC Intermediate (FC-T), L.P.	.CYM	NIA	Apollo Sports Capital, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ATC Aggregator T, L.P.	.DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ATC Intermediate (DC-T), LLC	.DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1901632				ATC Intermediate (FC-2), L.P.	.CYM	NIA	Apollo ACT Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-3003666				ATC Intermediate (DC-2), LLC	.DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-3027770				ATC Aggregator (D-1), L.P.	.DE	NIA	Apollo ACT Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-3028567				ATC Aggregator (D-2), L.P.	.DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							ARIS Zerega Avenue LLC	.DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	100.000	AGM; M. Rowan; L. Black	N0	
							ARIS Loop Road, LLC	.DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ARIS John Road, LLC	.DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ARIS Eames Street, LLC	.DE	NIA	ARIS Real Assets Holdco I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AX III Depositor, LLC	.DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AX Essential Retail Portfolio, DST	.DE	NIA	AX Essential Retail Portfolio Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AX Essential Retail Portfolio Manager, LLC	.DE	NIA	AX Essential Retail Portfolio Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AX Essential Retail Portfolio LeaseCo, LLC	.DE	NIA	AX Essential Retail Portfolio Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							BDS 2025-FL16 LLC	.DE	NIA	AX Essential Retail Portfolio Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-2366451				BDS 2025-FL16 Retention Holder LLC	.DE	NIA	BDS 2025-FL16 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ARIS George Road, LLC	.DE	NIA	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ARIS Council Road, LLC	.DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-4990946				ARIS Council Road, LLC	.DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-4970744				BDS IV TX Oakley Apartments LLC	.DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-3317846				BDS IV GA Woodland Falls LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							BOZ II OM LLC	.DE	NIA	BDS IV REIT TRS LLC	Ownership	90.000	AGM; M. Rowan; L. Black	N0	
							BOZ II IC, LLC	.DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	10.000	AGM; M. Rowan; L. Black	N0	
							BOZ II IC, LLC	.DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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							BIF III TX Glasgow Trails LP	.DE	NIA	BIF III Glasgow Trails Helico GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							BIF III Glasgow Trails Helico LP	.DE	NIA	BIF III Glasgow Trails Helico GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-2398110				BNL KY 6350 Ladd Avenue LLC	.DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							BSE CA Multifamily LLC	.DE	NIA	BLV II Co-Invest W LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-2397151				BLV II Production Avenue Co-Invest LLC	.DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	42.000	AGM; M. Rowan; L. Black	N0	
			41-2442032				BLV II Production Avenue Co-Invest LLC	.DE	NIA	BLV II Master Co-Invest LP	Ownership	48.000	AGM; M. Rowan; L. Black	N0	
			41-2442032				BLV II Production Avenue Co-Invest LLC	.DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	10.000	AGM; M. Rowan; L. Black	N0	
			39-5125590				BOZ IV IC, LLC	.DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-5120011				BOZ IV OM LLC	.DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	90.000	AGM; M. Rowan; L. Black	N0	
			39-5120011				BOZ IV OM LLC	.DE	NIA	BOZ IV IC, LLC	Ownership	10.000	AGM; M. Rowan; L. Black	N0	
							BLV II Co-Invest W LP	.DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4916871				BIF V VA Misty Ridge LLC	.DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-5060506				Bridge Debt Strategies Fund VI LP	.DE	NIA	Bridge Debt Strategies Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-5061652				Bridge Debt Strategies Fund VI GP LLC	.DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							BSED I PE Partnership V LLC	.DE	NIA	BSED I CI Helico III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-2355238				BOZ VII-A Q02B LLC	.DE	NIA	BOZ VII OM LLC	Ownership	1.000	AGM; M. Rowan; L. Black	N0	
			41-2355238				BOZ VII-A Q02B LLC	.DE	NIA	BOZ VII-A Holdings LLC	Ownership	99.000	AGM; M. Rowan; L. Black	N0	
			39-5125445				BOZ VII-A Holdings LLC	.DE	NIA	Bridge Opportunity Zone Fund VII LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-2289770				BOZ VII OM LLC	.DE	NIA	BOZ VII IC, LLC	Ownership	10.000	AGM; M. Rowan; L. Black	N0	
			39-5127165				BOZ VII OM LLC	.DE	NIA	Bridge Opportunity Zone Fund VII LP	Ownership	90.000	AGM; M. Rowan; L. Black	N0	
							BOZ VII IC, LLC	.DE	NIA	Bridge Opportunity Zone Fund VII LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							BLV II CA 24600 S Main Street LLC	.DE	NIA	BLV II Co-Invest I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-4774766				BLV II CA 10681 Production Avenue LLC	.DE	NIA	BLV II Co-Invest I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Capteris Equipment Finance 2026-1, LLC	.DE	NIA	Capteris Equipment Finance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Capteris Funding II, LLC	.DE	NIA	Capteris, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							King ML Bideo B.V.	.ND	NIA	Kronos UK Helico Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Cadna Asset Partners, L.P.	.DE	NIA	Apollo Cadna Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							QHC PY LBH, LLC	.DE	NIA	QHC LB Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							MAPS Holdings LP4 NE, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							MAPS Holdings LP4 NE (Parent), L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							MAPS Holdings GP5 NE, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							MAPS Holdings GP5 NE (Parent), L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							QHC Sorrento P3, LLC	.DE	NIA	QHC LB Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							QHC PVI SL, LLC	.DE	NIA	QHC LB Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Helia Helico S.a r.l.	.LUX	NIA	AP Helia Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							EPF IV Hispania Aggregator SCSp	.LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							European Credit Company Holdings X AssetCo S.a r.l.	.LUX	NIA	European Credit Company Holdings Blocker X SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							European Credit Company Holdings VIII AssetCo S.a r.l.	.LUX	NIA	European Credit Company Holdings Blocker VIII SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							European Credit Company Holdings VII AssetCo S.a r.l.	.LUX	NIA	European Credit Company Holdings Blocker VII SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							European Credit Company Holdings IX AssetCo S.a r.l.	.LUX	NIA	European Credit Company Holdings Blocker IX SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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.....							European Credit Company Holdings Blocker X SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	
.....							European Credit Company Holdings Blocker VIII SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Holdings Blocker VII SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Holdings Blocker IX SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							OHC Soltaeris, LLC	.DE.....	NIA.....	OHC LB Holdings, LLC.....	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							Tega MC SG Investments III Pte. Ltd.	.SGP.....	NIA.....	Tega MC SG Investments II Pte. Ltd.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							Tega MC SG Investments II Pte. Ltd.	.SGP.....	NIA.....	Tega MC SG Investments I Pte. Ltd.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							Tega MC SG Investments I Pte. Ltd.	.SGP.....	NIA.....	Tega MC SG Holdings Pte. Ltd.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							Tega MC SG Holdings Pte. Ltd.	.SGP.....	NIA.....	Tega MC JV Holdings Pte. Ltd.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							Tega MC JV Holdings Pte. Ltd.	.SGP.....	NIA.....	AP Jupiter HoldCo (SG) Pte. Ltd.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							Tega MC Global Holdings Pte. Ltd.	.SGP.....	NIA.....	Tega MC SG Investments III Pte. Ltd.	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							Direct Origination Securitization (Lux) S.a r.l.	.LUX.....	NIA.....	Direct Origination SPV, LLC.....	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							Eliant Inventory Logistics II LLC	.DE.....	NIA.....	Eliant Inventory Logistics LP.....	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Midco X SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Midco VIII SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Midco VII SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Midco VI SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Midco V SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Midco IX SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Midco IV SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Midco III SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Holdings VI AssetCo	.LUX.....	NIA.....	European Credit Company Holdings Blocker VI SCSp	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Holdings V AssetCo	.LUX.....	NIA.....	European Credit Company Holdings Blocker V SCSp	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Holdings IV AssetCo	.LUX.....	NIA.....	European Credit Company Holdings Blocker IV SCSp	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							S.a r.l.	.LUX.....	NIA.....	European Credit Company Holdings Blocker III SCSp	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Holdings III AssetCo	.LUX.....	NIA.....	European Credit Company Holdings Blocker III SCSp	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Holdings Blocker VI SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Holdings Blocker V SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Holdings Blocker IV SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Holdings Blocker III SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							Grizzly Credit Co-invest Holdings II, LLC	.LUX.....	NIA.....	Apollo Grizzly Bear Credit Fund, L.P.	Ownership.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Holdings II Tundra	.LUX.....	NIA.....	European Credit Company Holdings Blocker II SCSp	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							S.a r.l.	.LUX.....	NIA.....	European Credit Company Holdings Blocker I SCSp	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Holdings II AssetCo	.LUX.....	NIA.....	European Credit Company Holdings Blocker II SCSp	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							OHC FS Cane Bay, LLC	.DE.....	NIA.....	OHC LB Holdings, LLC.....	Ownership.....	100.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Aggregator SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Midco II SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	.....
.....							European Credit Company Midco I SCSp	.LUX.....	NIA.....	European Credit Company <i>QP S.a r.l.</i>	Management.....	0.000.....	AGM; M. Rowan; L. Black.....	N0.....	

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							European Credit Company Holdings Blocker II SCSp	.LUX	N/A	European Credit Company GP S.a r. l.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							PEP V OpCo LLC	.DE	N/A	BSED I PE PARTNERSHIP V LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							PEP IV OpCo LLC	.DE	N/A	BSED I PE PARTNERSHIP IV LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							European Credit Company SCA SICAV-RAIF	.LUX	N/A	European Credit Company GP S.a r. l.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							PEP III OpCo LLC	.DE	N/A	BSED I PE PARTNERSHIP III LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
	99-1891935						CMA Optimun Limited	.CYM	N/A	AP Crane Holdings, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Crinson Holdco, Ltd.	.GBR	N/A	Crinson Topco, Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo Data Center Land Fund I GP, LLC	.DE	N/A	AP Eagle Asset Management, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Delphinus TargetCo GmbH	.DEU	N/A	AP Delphin (Luxembourg) S.a r. l.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Delphinus SubCo GmbH	.DEU	N/A	Delphinus HoldCo GmbH	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Delphinus HoldCo GmbH	.DEU	N/A	Delphinus TargetCo GmbH	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							AP Phoenix Holdco II DAC	.IRL	N/A	Walkers Corporate Services (Ireland) Limited	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							West Scarborough Solar 1, LLC	.DE	N/A	Bridge Solar Energy Development IV LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
	99-4302635						Stanley Street Solar LLC	.CT	N/A	Bridge Solar Energy Development IV LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
	99-2796723						PE Altagash LLC	.ME	N/A	Bridge Solar Energy Development III LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							King French Bidco	.FRA	N/A	Kronos UK Holdco Limited	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Perennial Hollowell Solar LLC	.ME	N/A	Bridge Solar Energy Development III LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							PE Tucker Brook Solar LLC	.ME	N/A	Bridge Solar Energy Development III LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							AE Winda Drive, LLC	.ME	N/A	Bridge Solar Energy Development IV LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							King German Bidco GmbH	.DEU	N/A	King German Holdco GmbH	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							King Holdings GP, LLC	.CYM	N/A	AP King Holdings, L.P.	Ownership	0 000	AGM; M. Rowan; L. Black	N0	
	41-2946338						PQS Management Holdco, LLC	.DE	N/A	AP Edison Holdings II, L.P.	Management	100 000	AGM; M. Rowan; L. Black	N0	
							A-A Mortgage Holdco, LLC	.DE	N/A	Apollo to Principal Holdings C, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo ABF Lux Intermediate, SCSp	.LUX	N/A	Apollo to Asset-Backed Finance Advisors (Lux) GP, S.a r. l.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Apollo ABF CRE Lux Aggregator, L.P.	.DE	N/A	Apollo to Asset-Backed Finance Advisors, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							ASC Holdings GP, S.a r. l.	.LUX	N/A	Apollo to Sports Capital, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Isar SCA, SICAV-RAIF	.LUX	N/A	Apollo to EPF IV (Lux) GP, S.a r. l.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AP Eagle Asset Management, L.P.	.DE	N/A	AP Eagle Aggregator GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AI&GMP Account (G), L.P.	.CYM	N/A	ACS GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AP Eagle Investment Management, L.P.	.DE	N/A	AP Eagle Aggregator GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
	39-4552294						AP Eagle Funds Aggregator, L.P.	.DE	N/A	AP Eagle Aggregator GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AP Eagle Aggregator GP, LLC	.DE	N/A	Apollo to Aligned Alternatives Advisors, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							Kronos UK Holdco Limited	.GBR	N/A	King Holdco Limited	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							Apollo to Aligned Alternatives IDF-L, LP	.DE	N/A	Apollo to Aligned Alternatives IDF Advisors, LP	Management	0 000	AGM; M. Rowan; L. Black	N0	
	39-5071091						European Credit Company GP, LLC	.CYM	N/A	Apollo to Pr incial Holdings B, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
	99-1885865						European Credit Company (Cayman), L.P.	.CYM	N/A	European Credit Company GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AAA Offshore Hybrid Credit Strategy (Y), L.P.	.DE	N/A	Apollo to Aligned Alternatives Advisors, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AAA SPV XXV, L.P.	.DE	N/A	Apollo to Aligned Alternatives Advisors, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
							AAA Offshore Hybrid Secondaries Strategy (Z), L.P.	.DE	N/A	Apollo to Aligned Alternatives Advisors, L.P.	Management	0 000	AGM; M. Rowan; L. Black	N0	
			39-5011510												

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
			39-4744920				AAA Offshore Hybrid Secondaries Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4963942				AAA Hybrid Secondaries Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-5024362				AAA Hybrid Secondaries Strategy (Y), L.P. Apollo Aligned Alternatives IDF Aggregator, LP	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AAA Offshore Hybrid SIG Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AAA Offshore Hybrid SIG Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AAA Offshore Hybrid SIG Strategy (Y), L.P. AAA Offshore Hybrid Equity Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AAA Offshore Hybrid Equity Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			33-3097813				AAA Offshore Hybrid Aggregator (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4732813				AAA Offshore Hybrid Aggregator (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4732030				AAA Offshore Hybrid Aggregator (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AAA Hybrid SIG Strategy (Z), L.P.	DE	NIA	Bridge Solar Energy Development III LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Perennial Rattlesnake Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PE Meadow Brook Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-3079305				Foxglove Energy, LLC	ME	NIA	Bridge Solar Energy Development IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0989646				Foxglove Solar, LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Civic Center Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-3871639				BSED II Investor LLC	DE	NIA	Bridge Solar Energy Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-3872401				BSED II Holdco LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Bridge Multifamily Living Fund VI	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							International LP	CYM	NIA	Bridge Multifamily Living Fund VI, GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			87-4077073				Barren View Solar, LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo IG Replacement Fund (Lux)		NIA	Apollo IG Replacement Advisors (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			93-1478240				AE Farmington Falls, LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AAA Hybrid SIG Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AAA Hybrid Equity Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3964076				PEP II OpCo LLC	DE	NIA	BSED I PE Partnership II LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3906577				PEP I OpCo LLC	DE	NIA	BSED I PE Partnership I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-3908375				BSED I PE Partnership II LLC	DE	NIA	BSED I CI Partnership I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-3908165				BSED I PE Partnership I LLC	DE	NIA	BSED I PE Holdco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-3872636				BSED I PE Holdco LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-3964262				BSED I CIP OpCo LLC	DE	NIA	BSED I CI Partnership I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-3994879				BSED I CI Partnership I LLC	DE	NIA	BSED I CI Holdco I LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							MA IPL Lender, LLC	DE	NIA	Midcap Apollo Institutional Private Lending	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			96-1888864				AP S3 Intermediate I (JST FC), L.P.	CYM	NIA	Apollo S3 GP Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4700676				Legacy on Parmar Holdco, LP	DE	NIA	Legacy on Parmar Holdco GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-3910187				BSED I CI Holdco I LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			39-3824321			DE	Bridge Solar Energy Corp LLC	DE	NIA	Bridge Solar Energy Holdings LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
						DE	EOC Holdings Limited	DE	NIA	European Credit Company (Cayman), L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			41-2498882			DE	BLMF VI Investor Member LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			39-4631505			DE	BLMF Fund VI IC LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
						DE	BLMF VI REIT LLC	DE	NIA	International-R LP	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			39-4750285			DE	BLV II CA 18501 – 18591 San Jose Avenue LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			39-4749894			DE	BLV II CA 18305 – 18385 San Jose Avenue LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			39-4575132			DE	Bridge Multifamily Living VI Holdings LLC	DE	NIA	Bridge Multifamily Living Fund VI LP	Ownership	75 000	AGM; M. Rowan; L. Black	N0	
						DE	Bridge Multifamily Living VI Holdings LLC	DE	NIA	Bridge Multifamily Living Fund VI	Ownership	25 000	AGM; M. Rowan; L. Black	N0	
			39-4575132			DE	Bridge Multifamily Living Fund VI LP	DE	NIA	International Master LP	Management	0 000	AGM; M. Rowan; L. Black	N0	
			39-4565045			DE	Bridge Multifamily Living Fund VI	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			39-4573486			DE	International-R LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			39-4574210			DE	Bridge Multifamily Living Fund VI	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			39-3650315			DE	International Master LP	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
						DE	Bridge Multifamily Living Fund VI GP LLC	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Ownership	0 000	AGM; M. Rowan; L. Black	N0	
			39-4594857			DE	Bridge Multifamily Living Fund VI General LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			39-4179891			DE	BLP D2C Venture LLC	DE	NIA	BLP D2C Developer GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
						DE	Bridge Logistics Properties Fund Manager LLC	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			39-4181301			DE	BLP D2C Manager LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			39-4501502			DE	BLP D2C Developer GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			39-4529531			DE	BDS V Unlevered Bond Partners LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			39-3898244			DE	BDS V Red Bridge LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			39-4528699			DE	BDS V Bond Investments 2 LLC	DE	NIA	BDS V Green Bridge LP	Ownership	55 950	AGM; M. Rowan; L. Black	N0	
			39-4528699			DE	BDS V Bond Investments 2 LLC	DE	NIA	BDS V Investment Holdings LLC	Ownership	44 050	AGM; M. Rowan; L. Black	N0	
			39-4496314			DE	BDS 0036 Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			39-4064152			DE	BDS IV TX Forest Glen LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			32-0826368			DE	Bridge Solar Energy Development III LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			39-3871914			DE	Bridge Solar Energy Development III LLC	DE	NIA	BSED II Holdco LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
			39-4549822			DE	BNL CA 305 N Crescent Way LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			39-4500488			DE	BLV II Industrial Portfolio 5 Holdings LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			39-3980022			DE	BLV II Industrial Portfolio 4 Holdings LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			39-4175504			DE	BLV II Industrial Portfolio 3 Holdings LLC	DE	NIA	BLV II Co-Invest 3 LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			39-3863417			DE	BLV II CA 201 Greenwood Court LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			39-3862788			DE	BLV II CA 150 Distribution Drive LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
						GBR	AP Falcor Midco Issuer Limited	GBR	NIA	AP Falcor Topco Issuer Limited	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
						GBR	AP Falcor Senior Issuer Limited	GBR	NIA	AP S&I Manager, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
						GBR	AP Falcor Bidco Issuer Limited	GBR	NIA	AP Falcor Midco Issuer Limited	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
						GBR	AP Falcor Bidco Limited	GBR	NIA	AP Falcor Holdco Limited	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
						LUX	AP Falcor Holdco Limited	GBR	NIA	AP Falcor Senior Issuer Limited	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
						DE	Horn Debt Holdings S.a r.l.	DE	NIA	AP Horn Holdings, L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
						DE	Cadma Endeavour LarranCo LLC	DE	NIA	Cadma Endeavour LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
						DE	Cadma Endeavour LLC	DE	NIA	Cadma Capital Partners LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
						DE	Apollo Global Securities Intermediate GP, LLC	DE	NIA	Apollo Global Securities Intermediate GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	
						DE	Apollo Global Securities Intermediate, L.P.	DE	NIA	Apollo Global Securities Holdings Limited	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
						DE	Apollo Global Securities Intermediate GP, LLC	DE	NIA	King Holbro Limited	Ownership	100 000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							King Holdings III, L.P.	.C/M	N/A	King Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo IG Short Duration (KLT) Fund, L.P.	.C/M	N/A	Apollo IG Short Duration (KLT) Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo IG Short Duration (KLT) Advisors, LLC	.C/M	N/A	Walkers Nominees Limited	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1890675				Apollo Global Securities Holdings Limited	.GBR	N/A	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-4822280				AP Jaguar Holdings, LLC	.DE	N/A	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4822280				AP Jaguar Holdings, LLC	.DE	N/A	AICF III Jaguar Aggregator, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4819548				AICF III Jaguar Intermediate Holdings, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4793616				AICF III Jaguar Aggregator, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1888954				AICF III Jaguar (RPH FC), L.P.	.C/M	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4818988				AICF III Jaguar (DC), LLC	.DE	N/A	AICF III Jaguar Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Crinson Topco, Ltd.	.GBR	N/A	ASC Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Global Private Markets (E) Aggregator GP S a r.l.	.LUX	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Global Private Markets (E) Holdings SCSp	.LUX	N/A	Apollo Global Private Markets (E) Aggregator GP S a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Global Diversified Credit (E) Aggregator GP S a r.l.	.LUX	N/A	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Global Private Markets (E) Aggregator SCSp	.LUX	N/A	Apollo Global Private Markets (E) Aggregator GP S a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Global Diversified Credit (E) Aggregator SCSp	.LUX	N/A	Apollo Global Diversified Credit (E) Aggregator GP S a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo European Private Credit (E) Aggregator SCSp	.LUX	N/A	Apollo European Private Credit Fund GP S a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1894064				Apollo Direct Lending – Perpetual (Levered Overseas) Advisors, LLC	.C/M	N/A	Walkers Fiduciary Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1893155				Apollo Direct Lending Fund – Perpetual (Levered Overseas), L.P.	.C/M	N/A	Apollo Direct Lending – Perpetual (Levered Overseas) Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Direct Lending – Perpetual Advisors GP, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Direct Lending – Perpetual Advisors, L.P.	.DE	N/A	Apollo Direct Lending – Perpetual Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4258318				Apollo Direct Lending Fund – Perpetual (Overseas SLP), L.P.	.DE	N/A	Apollo Direct Lending – Perpetual Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4258642				Apollo Direct Lending Fund – Perpetual (Levered), L.P.	.DE	N/A	Apollo Direct Lending – Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4258948				Apollo Direct Lending Fund – Perpetual (Unlevered Overseas), L.P.	.DE	N/A	Apollo Direct Lending – Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4258948				Apollo Direct Lending Fund – Perpetual (Unlevered TE), L.P.	.DE	N/A	Apollo Direct Lending – Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			39-4259162				Apollo Direct Lending Fund – Perpetual (Unlevered), L.P.	.DE	N/A	Apollo Direct Lending – Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1887320				Apollo Enterprise Strategies (India) LLP	.IND	N/A	Apollo Enterprise Strategies, LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Sports Debt Holdings (FC), L.P.	.C/M	N/A	Apollo to Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Phoenix Holdco Designated Activity Company	.IRL	N/A	Walkers Global	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			39-4528698				Apollo Credit Strategies Absolute Return Fund Intermediate B (DC) II, L.P.	DE	N/A	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Offshore-L Borrower, L.P.	DE	N/A	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4568645				Apollo Credit Strategies Fund – Global Private Solutions, L.P.	DE	N/A	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Funding B II, LLC	DE	N/A	Aggregator B II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1885842				Apollo Credit Strategies Fund – Global Private Solutions (FC), Ltd.	CYM	N/A	Apollo Credit Strategies Fund – Global Private Solutions, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1885854				Apollo Credit Strategies Absolute Return Private Solutions Aggregator, L.P.	CYM	N/A	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1885953				Aggregator B II, L.P.	CYM	N/A	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Onshore-L Borrower, L.P.	DE	N/A	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AI OF Delos Holdings IX, LLC	DE	N/A	Apollo to Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AI OF Delos Holdings VII, LLC	DE	N/A	Apollo to Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AI OF Delos Holdings VI, LLC	DE	N/A	Apollo to Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AI OF Delos Holdings V, LLC	DE	N/A	Apollo to Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AI OF Delos Holdings IV, LLC	DE	N/A	Apollo to Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AI OF Delos Holdings III, LLC	DE	N/A	Apollo to Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AI OF Delos Holdings II, LLC	DE	N/A	Apollo to Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hybrid FinCo Borrower, L.P.	DE	N/A	Apollo to Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-2198959				Apollo Infrastructure Opportunities III Co-Investors (D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eliant A&D LP	DE	N/A	Eliant A&D GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eliant A&D GP LLC	DE	N/A	Eliant Investment Holdings, L.p.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (US) Holdings, S a r. l.	LUX	N/A	Apollo IG Replacement Fund (Lux)	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (UK) Holdings, S a r. l.	LUX	N/A	Apollo IG Replacement Fund (Lux)	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (EU) Holdings, S a r. l.	LUX	N/A	Apollo IG Replacement Fund (Lux)	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit II Holdings III, L.P.	DE	N/A	Intermediate, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit II Holdings II, L.P.	DE	N/A	Apollo Hostplus Credit GP, LLC (CAYMAN)	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit II Holdings I, L.P.	DE	N/A	Apollo Hostplus Credit GP, LLC (CAYMAN)	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4638846				AP EPF IV Intermediate Holdings (Edison DC), LLC	DE	N/A	Apollo Hostplus Credit GP, LLC (CAYMAN)	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Holdings (DC-F 2026), LLC	DE	N/A	Apollo to EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust P	DE	N/A	Apollo to Aligned Alternatives, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust O	DE	N/A	ABF CONSUMER LOAN PURCHASER XVII, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust N	DE	N/A	ABF CONSUMER LOAN PURCHASER XVI, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust M	DE	N/A	ABF CONSUMER LOAN PURCHASER XV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust L	DE	N/A	ABF CONSUMER LOAN PURCHASER XIV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust K	DE	N/A	ABF CONSUMER LOAN PURCHASER XIII, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust J	DE	N/A	ABF CONSUMER LOAN PURCHASER XII, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust I	DE	N/A	ABF CONSUMER LOAN PURCHASER XI, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	(Name of Entity/Person) Directly Controlled by	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							ABF CONSUMER LOAN PURCHASER XVII, LLC	.DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ABF CONSUMER LOAN PURCHASER XVI, LLC	.DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ABF CONSUMER LOAN PURCHASER XV, LLC	.DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ABF CONSUMER LOAN PURCHASER XIV, LLC	.DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ABF CONSUMER LOAN PURCHASER XIII, LLC	.DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ABF CONSUMER LOAN PURCHASER XII, LLC	.DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ABF CONSUMER LOAN PURCHASER XI, LLC	.DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							ABF CONSUMER LOAN PURCHASER X, LLC	.GBR	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	.....
							Aegean Holdco Limited	.GBR	NIA	Aegean Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AEREC AssetCo II S.a r.l.	.LUX	NIA	AEREC MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Aegean Topco Limited	.JEY	NIA	AP Aegean Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ADLP European Investment Holdings, S.a r.l.	.LUX	NIA	ADLP European Intermediate Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ADLP European Intermediate Holdings, SCSp	.LUX	NIA	AP Direct Lending Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AEREC MasterCo S.a r.l.	.LUX	NIA	AEREC Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AEREC AssetCo I S.a r.l.	.LUX	NIA	AEREC MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ADL Metrie Holdings, LLC	.DE	NIA	Apollo Direct Lending Metrie Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			98-1927790				AEREC Holdings, SCSp	.LUX	NIA	Apollo European Real Estate Credit GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ADL Metrie Fund European Holdings, S.a r.l.	.LUX	NIA	Apollo Direct Lending Metrie Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ADOF Beta SPV LLC	.DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ADOF Alpha SPV LLC	.DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ADC Offshore Fund Advisor, L.P.	.CYM	NIA	Apollo Pr incial Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1914526				ADLP HedgeCo (Cayman), LLC	.CYM	NIA	Apollo Direct Lending Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ADLP European HedgeCo, LLC	.CYM	NIA	Apollo Direct Lending Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AIC Granite Holdings, LLC	.DE	NIA	AIC Holdings 1-Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Alpine SB 6 LLC	.DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Alpine SB 5 LLC	.DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Alpine SB 4 LLC	.DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Alpine SB 3 LLC	.DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Alpine SB 2 LLC	.DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Alpine SB 1 LLC	.DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ALGOMP Cayman Holdings, LLC	.CYM	NIA	ALGOMP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AMAPS 4 SIA (DIA FC) LLC	.CYM	NIA	AMAPS 4 SIA (DIA) LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AMAPS 4 SIA (DIA) LLC	.DE	NIA	AMAPS 4 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AMAPS 4 SIA (DIA DC) LLC	.DE	NIA	AMAPS 4 SIA (DIA) LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AMAPS 4 SIA (Lux), S.a r.l.	.LUX	NIA	AMAPS 4 SIA FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AMAPS 4 SIA (FC), L.P.	.CYM	NIA	AMAPS 4 SIA FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
			98-1926769				AMAPS 4 SIA LLC	.DE	NIA	AMAPS 4 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AMAPS 4 SIA FC) GP LLC	.DE	NIA	AMAPS 4 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AMAPS 4 SIA (DC) LLC	.DE	NIA	AMAPS 4 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AMAPS 4 SIA LLC	.DE	NIA	AMAPS 4 LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AMAPS 4 SIA (FC) GP LLC	.DE	NIA	AMAPS 4 SIA LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AMAPS 4 LLC	.DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AMAPS 4 HoldCo, L.P.	.DE	NIA	MAPS AssetCo GP, L.P	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							AMAPS 3 SIA (Lux), S.a r.l.	.LUX	NIA	AMAPS 3 SIA FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Bosphorus Holdings, Ltd.	.CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							AP Kona Holdings GP, LLC	.DE	N/A	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP Mercury Holdings LLC	.DE	N/A	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1919892				AP Symphony S a r l	.LUX	N/A	AP Symphony Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-4326484				AP Rail Road Holdings I I, L.P.	.CYM	N/A	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-4315132				AP Sports Intermediate Holdings (DC), L.P.	.DE	N/A	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-4315020				AP Sports Aggregator E, L.P.	.DE	N/A	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-4314896				AP Sports Aggregator D, L.P.	.DE	N/A	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-4314790				AP Sports Aggregator C, L.P.	.DE	N/A	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-4314677				AP Sports Aggregator B, L.P.	.DE	N/A	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Sports Aggregator A, L.P.	.DE	N/A	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP Rainbow Advisors, LLC	.CYM	N/A	Apollo Hybrid Value Advisors I I I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP VCI I I I Intermediate B, LLC	.DE	N/A	AP VCI I I I Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP VCI I I I GP, LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP X Lumina GP I I, LLC	.CYM	N/A	AP X Lumina GP Holdco, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	N0	
							APM Infrastructure Lending, LLC	.DE	N/A	APM IDC Holdings 4B, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP VCI I I I Aggregator B, L.P.	.DE	N/A	AP VCI I I I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP X Lumina Holdco, L.P.	.CYM	N/A	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP X Lumina GP, LLC	.CYM	N/A	AP X Lumina GP Holdco, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP X Lumina GP Holdco, L.P.	.CYM	N/A	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-3813552				AP Verve I I Manager LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP VCI I I Aggregator A, L.P.	.DE	N/A	AP VCI I I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP VCI I I GP, LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							AP VCI I I Intermediate B, LLC	.DE	N/A	AP VCI I I Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-3813675				AP VCI I I Aggregator B, L.P.	.DE	N/A	AP VCI I I GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			37-2221320				AP VCI I I I Aggregator A, L.P.	.DE	N/A	AP VCI I I I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							APOLLO ABF RNF 2 LP	.CYM	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives (FC-F 2026- I I), L.P.	.CYM	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Aligned Alternatives (FC-F 2026- I), L.P.	.CYM	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo CSAR – Global Private Solutions Aggregator I I, L.P.	.CYM	N/A	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-4583558				AP0 Mission Co-Invest (Pour), L.P.	.CYM	N/A	AP0 Mission Co-Invest (Pour) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							AP0 Mission Co-Invest (Pour) GP, LLC	.DE	N/A	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Equity Partners Offshore Fund (Lux), SCSp	.DE	N/A	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Diversified Credit Offshore Fund, L.P.	.LUX	N/A	Apollo Equity Partners Offshore (Lux) GP, S a r l	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo ACT Capital EBF, L.P.	.CYM	N/A	ADC Offshore Fund Advisor, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-3842186				Apollo ACT Capital EBF Overseas I, L.P.	.DE	N/A	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-3842434				Apollo Equity Partners Offshore (Lux) GP, S a r l	.DE	N/A	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Accord VII Aggregator C, L.P.	.LUX	N/A	Apollo Equity Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-3752541				Apollo Asset-Backed Finance Lending Partners I, L.P.	.DE	N/A	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							APOLLO ABF RNF 1 LP	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-3720661				Apollo Investment Fund XI (U) F-Feeder, L.P.	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-5073576					.DE	N/A	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Hostplus Credit II Holdings IV, L.P.	DE	NIA	Apollo Hostplus Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Hyperion Fund (Lux), S.a r.l.	LUX	NIA	Apollo Hyperion Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-443428				Apollo Investment Fund XI (B), L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-443786				Apollo Investment Fund XI (B) F-Feeder, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo European Real Estate Credit Advisors SLP, L.P.	DE	NIA	Apollo European Real Estate Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo European Real Estate Credit Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			98-1921821				Apollo European Real Estate Credit GP, S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1921841				Apollo European Real Estate Credit Fund, SCSp r.l.	LUX	NIA	Apollo European Real Estate Credit GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Manufactured Housing Property Fund GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo Golden Bear Credit Fund, L.P.	DE	NIA	Apollo to Grizzly Bear Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-3749665				Apollo NL ABF EURO Holdings S.a r.l.	LUX	NIA	Apollo to NL ABF EURO Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			98-1906543				Apollo Investment Fund XI F-Feeder, L.P.	DE	NIA	Apollo to Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-3441943				Apollo Overseas Partners XI (U) F-Feeder, L.P.	CYM	NIA	Apollo to Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Oasis Partners (Paur), L.P.	CYM	NIA	Apollo to Oasis Partners (Paur) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Sports Capital Co-Investors (B), L.P.	DE	NIA	Apollo to Sports Capital Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-4745605				Apollo Sports Capital Co-Investors (A), L.P.	DE	NIA	Apollo to Sports Capital Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-4744630				Apollo to Raven Fund Holdings (Lux), S.a r.l.	DE	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Oasis Partners (Paur) GP, LLC	LUX	NIA	Apollo to Raven Fund Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo to Oasis Partners (Paur) GP, LLC	DE	NIA	Apollo to Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-4462727				Apollo to Raven Fund, L.P.	DE	NIA	Apollo to Raven Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo to Raven Fund Holdings, LLC	DE	NIA	Apollo to Raven Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo to Raven Fund Holdings, L.P.	DE	NIA	Apollo to Raven Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Apollo to Raven Advisors, L.P.	CYM	NIA	Apollo to Raven Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo to Raven Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo TPSF Violet Crown Partnership, L.P. – FoF	DE	NIA	Apollo to TPSF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Sports Capital Holdings (Onshore), L.P.	DE	NIA	Apollo to Sports Capital Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-4342952				Apollo to Sports Capital (Onshore), L.P.	DE	NIA	Apollo to Sports Capital Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-4342798				Apollo Overseas Partners XI F-Feeder, L.P.	DE	NIA	Apollo to Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Apollo Overseas Partners (Delaware 892) XI F-Feeder, L.P.	CYM	NIA	Apollo to Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
			41-3467377				BDS VI Green Bridge LP	DE	NIA	Apollo to Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Athora Funding Vehicle 2, L.P.	DE	NIA	Bridge Debt Strategies Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Athora Funding Vehicle 2 GP, LLC	CYM	NIA	Athora Funding Vehicle 2 GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							Athora Funding Vehicle 1, L.P.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
							Athora Funding Vehicle 1 GP, LLC	CYM	NIA	Athora Funding Vehicle 1 GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	
							BNL PA 4300 South 26th Street LLC	DE	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	N0	
							ARIS Cajon Blvd, LLC	DE	NIA	Athora Funding Vehicle 1 GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							BDS IV GA Glen at Lanier LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							ARIS Midland Court, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Bald Eagle Funding LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							BMF V North Dallas Holdings LP	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
								DE	NIA	Apollo to Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
								DE	NIA	BMF V North Dallas Holdings GP LLC	Management	0.000	AGM; M. Rowan; L. Black	N0	

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							BMF V North Dallas Holdco GP LLC	.DE	NIA	Bridge MultiFamily V Holdings LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							BMF V Essence PropCo GP LLC	.DE	NIA	Bridge MultiFamily V Holdings LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							BMF V Allure PropCo GP LLC	.DE	NIA	Bridge MultiFamily V Holdings LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							Bridge Debt Strategies Fund VI-R LP	.DE	NIA	Bridge Debt Strategies Fund VI GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	...
							Bridge Exchange Holdings LLC	.DE	NIA	Bridge Exchange TRS LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							Bridge Exchange TRS LLC	.DE	NIA	Bridge Exchange TRS LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							BSH CV LP	.DE	NIA	BIGI REIT GP LP	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							Bridge Debt Strategies Fund VI International LP	.CYM	NIA	Bridge Seniors Housing JV GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	...
			98-1924982				Bridge Seniors Housing JV III, LP	.DE	NIA	Bridge Seniors Housing JV GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	...
			41-3722129				Bridge Seniors Housing JV II, LP	.DE	NIA	Bridge Seniors Housing JV GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	...
			41-3721706				CIH Midco Limited	.GBR	NIA	CIH TopCo Limited	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							CIH Bidco Limited	.GBR	NIA	CIH Midco Limited	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							CIH TopCo Limited	.JEY	NIA	AP CIH Aggregator SCSp	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							Crane Funding LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							Colorado US Bidco LLC	.DE	NIA	Colorado ParentCo Limited	Management	0 000	AGM; M. Rowan; L. Black	N0	...
							Colorado ParentCo Limited	.GBR	NIA	Third Party	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							Chestnut Ridge Lux Holdings S a r l	.LUX	NIA	Chestnut Ridge Intermediate A Limited	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							Chestnut Ridge, L.P	.CYM	NIA	Chestnut Ridge GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	...
			98-1922219				Chestnut Ridge Intermediate, L.P.	.CYM	NIA	Chestnut Ridge Intermediate GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	...
			98-1922213				Chestnut Ridge Intermediate Holdings, L.P.	.CYM	NIA	Chestnut Ridge Holdings GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	...
			98-1922210				Chestnut Ridge Intermediate GP LLC	.CYM	NIA	Chestnut Ridge Holdings GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	...
							Chestnut Ridge Holdings GP LLC	.CYM	NIA	Redding Ridge Chestnut GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	...
							Chestnut Ridge GP LLC	.CYM	NIA	Chestnut Ridge Intermediate GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	...
							Chestnut Ridge Holdings, L.P.	.DE	NIA	Chestnut Ridge Holdings GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	...
							CREDIT SPV II, LLC	.DE	NIA	Apollo Diversified Credit Fund	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
			41-4652421				QHC RM, LLC	.DE	NIA	QHC LB Holdings, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							QHC Leisure Lane, LLC	.DE	NIA	QHC LB Holdings, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							European Credit Company Management S a r l	.LUX	NIA	ECC Holdings Limited	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							Eliant Inventory Solutions III LLC	.DE	NIA	Eliant Trade Finance LP	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							Eliant Inventory Solutions Bavaria LLC	.DE	NIA	Eliant Inventory Solutions III LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							Eliant Inventory Solutions	.GBR	NIA	ACSWF (Lux) S a r l	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							Reed Bidco Limited	.DE	NIA	QHC LB Holdings, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							QHC Blind Brook Th, LLC	.DE	NIA	Eliant Trade Finance LP	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							Eliant Inventory Solutions II LLC	.DE	NIA	Eliant Trade Finance LP	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							PK ALIFT LOAN FUNDING 8 LP	.DE	NIA	PK ALIFT LOAN FUNDING 8 GP LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	...
							PK ALIFT LOAN FUNDING 8 GP LLC	.DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
			85-2787055				Acton Solar LLC	.ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							Colorado FR Bidco SAS	.FRA	NIA	Colorado ParentCo Limited	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							AP Iverson Holdings LLC	.DE	NIA	AP HGA Manager LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	...
							ARIS Real Assets Helddco II, LLC	.DE	NIA	ARIS Real Assets, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							BIGI REIT Merger Sub LLC	.DE	NIA	Bridge Investment Group Industrial Real Estate Income Trust	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
			92-0888714				PE Thompson Brook Solar LLC	.ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
			99-2829602				PE Rubrun LLC	.ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
			92-3716348				PE Dingley Brook Solar LLC	.ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
			99-2833619				PE Bracken LLC	.ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							Ca ledonia Generat ing, LLC	.DE	NIA	MEP-III LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...
							Legacy on Partner Owner, LP	.DE	NIA	Legacy on Partner HoldCo GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	N0	...
			85-2403064				Helia TopCo	.FRA	NIA	Helia Holdco S a r l	Ownership	100 000	AGM; M. Rowan; L. Black	N0	...

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							Helia Investco 2	.FRA	NIA	Helia Holdco S a r l l	Ownership	100 000	AGM; M. Rowan; L. Black	NO	
							Helia InvestCo 1	.FRA	NIA	Helia Holdco S a r l l	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							Helia Bidco			Helia Midco 2	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							ADCF Offshore Holdings LLC	.CYM	NIA	Apollo Diversified Credit Fund	Management	0 000	AGM; M. Rowan; L. Black	NO	.....
			41-3004695				Bridge Seniors Housing Feeder, LP	.DE	NIA	Bridge Seniors Housing JV GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	NO	.....
			41-2924657				Bridge Seniors Housing JV, LP	.DE	NIA	Bridge Seniors Housing JV GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	NO	.....
							AP Crane Co-Invest, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0 000	AGM; M. Rowan; L. Black	NO	.....
							Helia Midco 1	.FRA	NIA	Helia TopCo	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							King German Holdco GmbH	.DEU	NIA	Kronos UK Holdco Limited	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							Helia Midco 2	.FRA	NIA	Helia Midco 1	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							BOZ High Point Owner, LLC	.DE	NIA	BOZ High Point Holdings, LLC	Management	0 000	AGM; M. Rowan; L. Black	NO	.....
							BOZ High Point Holdings, LLC	.DE	NIA	BOZ III-V Holdings LLC	Ownership	99 000	AGM; M. Rowan; L. Black	NO	.....
							BOZ High Point Holdings, LLC	.DE	NIA	BOZ III OM LLC	Ownership	1 000	AGM; M. Rowan; L. Black	NO	.....
							Bridge Logistics Properties Fund Manager				Ownership	1 000	AGM; M. Rowan; L. Black	NO	.....
							BLP Asset Management LLC	.DE	NIA	LLC	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							BMF V VIA Ridge & Shores LLC	.DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							BNF III Glasgow Trails Holdco GP LLC	.DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							BLV II GA 1755 Founders Parkway LLC	.DE	NIA	BLV II Co-Invest 3 LLC	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							A-A Funding Holdco, L.P.	.CYM	NIA	A-A Funding Holdco GP, LLC	Management	0 000	AGM; M. Rowan; L. Black	NO	.....
							A-A Funding Holdco Onshore, LLC	.DE	NIA	A-A Funding Holdco Offshore I, LLC	Ownership	0 000	AGM; M. Rowan; L. Black	NO	.....
			98-0630022				A-A Funding Holdco Onshore, LLC	.DE	NIA	A-A Funding Holdco Offshore I, LLC	Ownership	0 000	AGM; M. Rowan; L. Black	NO	.....
							Athene Holding Ltd.	.DE	UIP	Apollo Global Management, Inc.	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							AAIDE RML, LLC	.IA	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
			98-0630022				Athene Annuity and Life Company	.IA	RE	Athene Annuity Re Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							P. L. Assigned Services, Inc.	.NY	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
			42-0175020				A-A Funding Holdco Offshore II, LLC	.CYM	DS	Athene Annuity & Life Assurance Company of	Ownership	0 000	AGM; M. Rowan; L. Black	NO	.....
							Athene Life Insurance Company of New York	.NY	DS	New York	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
			13-1970218				AAIA RML, LLC	.IA	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							Athene Annuity & Life Assurance Company of				Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							New York	.NY	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
			13-2570714				Athene Re USA IV, Inc.	.VT	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
			45-3727380				Centralife Annuities Service, Inc.	.AZ	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; L. Black	YES	.....
			93-0936153				Structured Annuity Reinsurance Company	.IA	DS	Athene Annuity and Life Company	Ownership	99 000	AGM; M. Rowan; L. Black	NO	.....
			46-2091695				141 W. Jackson Owner LLC	.DE	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							660 KC LLC	.DE	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							AAIA RTL 2 LLC	.DE	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							AARE Structured Holdings LLC	.DE	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							Vitera, LLC	.DE	NIA	Athene Annuity Re Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							Athene Life Re International Ltd.	.DE	NIA	Scallop Holdco, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							Athene Life Re Ltd.	.BMU	IA	Athene Annuity Re Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
			98-0628973				Athene Life Re Ltd.	.BMU	IA	Athene Annuity Re Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							A-A Funding Holdco Offshore I, LLC	.CYM	NIA	Athene Annuity Re Ltd.	Management	0 000	AGM; M. Rowan; L. Black	NO	.....
							Athene Co-Invest Reinsurance Affiliate Holding Ltd.				Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							Athene Co-Invest Reinsurance Affiliate International Ltd.				Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							Athene Co-Invest Reinsurance Affiliate LP	.DE	NIA	Athene Asset L.P.	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							Athene Co-Invest Reinsurance Affiliate			Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							Athene Co-Invest Reinsurance Affiliate			Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	NO	.....
							Athene Co-Invest Reinsurance Affiliate LP	.DE	NIA	LLC	Ownership	99 000	AGM; M. Rowan; L. Black	NO	

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SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Athene Co-Invest Reinsurance Affiliate 2B Ltd.	.BMJ	IA	Athene Co-Invest Reinsurance Affiliate 2A Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athene Co-Invest Reinsurance Affiliate 2A Ltd.	.BMJ	NIA	Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athene Co-Invest Reinsurance Affiliate 1A Ltd.	.BMJ	IA	Athene Co-Invest Reinsurance Affiliate Holding Ltd.	Ownership	33 000	AGM; M. Rowan; L. Black	N0	.....
			98-1502187				Athene Co-Invest Reinsurance Affiliate 1B Ltd.	.BMJ	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athene Bermuda Employee Company Ltd.	.BMJ	NIA	Athene Holding Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athene IP Holding Ltd.	.BMJ	NIA	Athene Holding Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athene North Employment Service Corporation	.CAN	NIA	Athene Holding Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			42-1458424				Athene USA Corporation	IA	UP	Athene Holding Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athora Holding Ltd.	.BMJ	NIA	Athene Holding Ltd.	Ownership	10 000	AGM; M. Rowan; L. Black	N0	.....
							Athene Japan K.K.	.JPN	NIA	Athene Holding Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							ADIP (Athene) Carry Plan, L.P.	.BMJ	NIA	Athene Life Re Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athene Annuity Re II Ltd.	.BMJ	IA	Athene Annuity Re Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athene Asset L.P.	.BMJ	NIA	Athene Life Re Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	.BMJ	NIA	Athene Life Re Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							A-A Onshore Fund, LLC	.DE	NIA	Athene Life Re Ltd.	Ownership	99.370	AGM; M. Rowan; L. Black	N0	.....
			98-1586758				A-A Offshore 2021-1 (Java), L.P.	.CYM	NIA	Athene USA Corporation	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							A-A Onshore Fund, LLC	.DE	NIA	Athene USA Corporation	Management	0 630	AGM; M. Rowan; L. Black	N0	.....
			20-4759561				ACM Trademarks, L.L.C.	IA	NIA	Athene USA Corporation	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			27-0378576				ARPH (Headquarters Building), LLC	IA	NIA	Athene USA Corporation	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			98-1408540				Athene Annuity Re Ltd.	.BMJ	UP	Athene USA Corporation	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			43-1494264				Athene Assignment Corporation	.DE	NIA	Athene USA Corporation	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			47-2544030				Athene Employee Services, LLC	IA	NIA	Athene USA Corporation	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			04-3584230				Athene London Assignment Corporation	.DE	NIA	Athene USA Corporation	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			83-2059254				Athene Noctua, LLC	.DE	NIA	Athene USA Corporation	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			85-1692954				Athene Re Services, LLC	.NY	NIA	Athene USA Corporation	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athene Risk Aggregator, LLC	.DE	NIA	Athene USA Corporation	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athene Securities, LLC	IA	NIA	Athene USA Corporation	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							NNW AOP Opportunities GP, LLC	.DE	NIA	Athene USA Corporation	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Rosencrantz Depositor, LLC	.DE	NIA	Athene USA Corporation	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athene Re Japan Solutions Co., Ltd.	.JPN	NIA	Athene USA Corporation	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athora Deutschland Service GmbH	.DEU	NIA	Athora Deutschland GmbH	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athora Lebensversicherung AG	.DEU	IA	Athora Deutschland GmbH	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athora Lux Invest Management S.a.r.l.	.LUX	NIA	Athora Holding Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athora Pens ionkasse AG	.DEU	IA	Athora Deutschland GmbH	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athora Deutschland GmbH	.DEU	NIA	Athora Deutschland Holding GmbH & Co. KG	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athora Deutschland Holding GmbH & Co. KG	.DEU	NIA	Athora Deutschland Veral tungs GmbH	Management	0 000	AGM; M. Rowan; L. Black	N0	.....
							Athora Europe Holding Limited	.IRL	NIA	Athora Holding Ltd. (AHL)	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athora Belgium S.A./N.V.	.BEL	IA	Athora Europe Holding Limited	Ownership	99.990	AGM; M. Rowan; L. Black	N0	.....
							Athora Services Belgium S.A./N.V.	.BEL	NIA	Athora Europe Holding Limited	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athora Bermuda Services Ltd.	.BMJ	NIA	Athora Holding Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athora Deutschland Veral tungs GmbH	.DEU	NIA	Athora Holding Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athora IP Holding Ltd.	.BMJ	NIA	Athora Holding Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athora Ireland Services Limited	.IRL	NIA	Athora Holding Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athora Life Re Ltd.	.BMJ	IA	Athora Holding Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							Athora Netherlands Holding Limited	.IRL	NIA	Athora Holding Ltd.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	

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							Athora UK Services Ltd.	.GBR.....	NIA.....	Athora Holding Ltd.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	
							Athora Europe Investments DAC	.IRL.....	NIA.....	Athora Ireland Ltd.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora Ireland Ltd.	.IRL.....	IA.....	Athora Life Re Ltd.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora Lux Invest S.c.Sp	.LUX.....	NIA.....	Athora Lux Invest Management S.a.r.l.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora Lux Loan Administration S.a.r.l.	.LUX.....	NIA.....	Athora Lux Invest S.C.Sp	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Groupe GIA-BC Assurances S.A.	.BEL.....	NIA.....	Athora Belgium S.A./N.V.	Ownership.....	99.000	AGM; M. Rowan; L. Black	N0.....	.....
							NN AGP Opp II Owner I, LLC	.DE.....	NIA.....	NN AGP Mezz Borrower II, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							NN AGP Opp II Owner V, LLC	.DE.....	NIA.....	NN AGP Mezz Borrower II, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							NN AGP Opp II Owner VI, LLC	.DE.....	NIA.....	NN AGP Mezz Borrower II, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							NN AGP Opp Owner II, LLC	.DE.....	NIA.....	NN AGP Mezz Borrower II, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							NN AGP Opp II Owner III, LLC	.DE.....	NIA.....	NN AGP Mezz Borrower II, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							NN AGP Opp II Owner IV, LLC	.DE.....	NIA.....	NN AGP Mezz Borrower II, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							NN AGP Opp III Owner I, LLC	.DE.....	NIA.....	NN AGP Mezz Borrower III, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							NN AGP Opp III Owner II, LLC	.DE.....	NIA.....	NN AGP Mezz Borrower III, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							NN AGP Opp III Owner III, LLC	.DE.....	NIA.....	NN AGP Mezz Borrower III, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							NN AGP Opp Owner I, LLC	.DE.....	NIA.....	NN AGP Mezz Borrower, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							NN AGP Mezz Borrower II, LLC	.DE.....	NIA.....	NN AGP Opportunities Fund II, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							NN AGP Mezz Borrower III, LLC	.DE.....	NIA.....	NN AGP Opportunities Fund II, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							NN AGP Mezz Borrower, LLC	.DE.....	NIA.....	NN AGP Opportunities Fund, L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							NN AGP Opportunities Fund, L.P.	.DE.....	NIA.....	NN AGP Opportunities GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							NN AGP Opportunities Fund II, L.P.	.DE.....	NIA.....	NN AGP Opportunities GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							NN AGP Opportunities Fund III, L.P.	.DE.....	NIA.....	NN AGP Opportunities GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora Class D Holdings Ltd.	.BMU.....	NIA.....	Athora Holding Ltd.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora NL Class D Holdings Ltd.	.BMU.....	NIA.....	Athora Holding Ltd.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora MTIP Co. Ltd.	.BMU.....	NIA.....	Athora Holding Ltd.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora Co-Invest Management, Ltd.	.CYM.....	NIA.....	Athora Holding Ltd.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora Co-Invest, L.P.	.CYM.....	NIA.....	Athora Co-Invest Management, Ltd.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora Note Programme Holdings GP Ltd.	.CYM.....	NIA.....	Athora Europe Investments DAC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora General Account Programme, L.P.	.CYM.....	NIA.....	Athora Note Programme Holdings GP Ltd.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora Series I Limited Partnership	.CYM.....	NIA.....	Athora Note Programme Holdings GP Ltd.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora Oyster Series LP	.CYM.....	NIA.....	Athora Note Programme Holdings GP Ltd.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora Oyster Series Modco LP	.CYM.....	NIA.....	Athora Note Programme Holdings GP Ltd.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora Rain Series LP	.CYM.....	NIA.....	Athora Note Programme Holdings GP Ltd.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora Rain OC Series LP	.CYM.....	NIA.....	Athora Note Programme Holdings GP Ltd.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora Verdi Series LP	.CYM.....	NIA.....	Athora Note Programme Holdings GP Ltd.	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							AP Credit Solutions IV Pte	.SGP.....	NIA.....	Athora Lux Invest S.C.Sp	Ownership.....	50.000	AGM; M. Rowan; L. Black	N0.....	.....
							G/PS00 Building, B.V.	.NLD.....	NIA.....	S/RELEV N.V.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							RE Young Urban Housing B.V.	.NLD.....	NIA.....	S/RELEV N.V.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Belilecom N.V.	.BEL.....	NIA.....	S/RELEV N.V.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							PDC Industrial Center 143 Sp. Z o.o	.POL.....	NIA.....	S/RELEV N.V.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Dunerza Sp. Z o.o	.POL.....	NIA.....	S/RELEV N.V.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							RE NL Holding 1 S.a.r.l	.LUX.....	NIA.....	S/RELEV N.V.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							RE NL Property AB	.SWE.....	NIA.....	RE NL Holding 1 S.a.r.l	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Ireland TMI Dublin Property S.A.R.L	.LUX.....	NIA.....	RE NL Holding 1 S.a.r.l	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora Lux Earth Holdings 1 S.A.	.LUX.....	NIA.....	S/RELEV N.V.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora France Earth Holdings 1 SASU	.FRA.....	NIA.....	Athora Lux Earth Holdings 1 S.A.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Terra Nova V Montreuil SCI	.FRA.....	NIA.....	Athora France Earth Holdings 1 SASU	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Athora France Sky Holdings 1 SASU	.FRA.....	NIA.....	S/RELEV N.V.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	

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							Athora Sky 1 SCI	.FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Athora Sky Douai SCI	.FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Athora Sky Flassan SCI	.FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Athora Sky Pemier SCI	.FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Zwitserven PPI N.V.	.NLD	IA	Athora Netherlands N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Athora Italy Holding DAC	.IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Athora Italia S.p.A	.ITA	IA	Athora Italy Holding DAC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Assi 90 S.r.l. (In Liquidation)	.ITA	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Anissima Diversified Income ICAV	.IRL	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Athora Agenzia Assicurazioni S.r.l.	.ITA	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Treasury Fund Administration S.a.r.l.	.LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							ATR Asia Credit VOC	.SGP	NIA	Athora Lux Invest S.C.Sp	Ownership	50.000	AGM; M. Rowan; L. Black	N0	.....
							AP Credit Solutions IV Pte	.SGP	NIA	Athora Lux Invest N.L. SCSp	Ownership	16.670	AGM; M. Rowan; L. Black	N0	.....
							Athora Lux Invest N.L. SCSp	.LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	100.000	AGM; M. Rowan; L. Black	N0	.....
							CBE Direct Lending Administration S.a.r.l.	.LUX	NIA	Athora Lux Invest N.L. SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Middle Market Direct Lending Administration S.a.r.l.	.LUX	NIA	Athora Lux Invest N.L. SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Large Cap Direct Lending Administration S.a.r.l.	.LUX	NIA	Athora Lux Invest N.L. SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP Credit Solutions IV Pte	.LUX	NIA	Athora Lux Invest N.L. SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Athora Netherlands Services B.V.	.SGP	NIA	Athora Verdi Series LP	Ownership	16.670	AGM; M. Rowan; L. Black	N0	.....
							Athora Netherlands N.V.	.NLD	NIA	Athora Netherlands Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							SRLEV N.V.	.NLD	NIA	Athora Netherlands Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							N.V. Pensioen ESC	.QW	IA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							REAL Woningen I B.V.	.NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Scallop Holdco, LLC	.DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AAIA RTL 1 LLC	.DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							AP TS JV LLC	.DE	DS	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	N0	.....
							5TS Holdings, LLC	.DE	DS	AP TS JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							RXR 5TS Owner LLC	.DE	DS	5TS Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Athora UK Holding Limited	.GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Colateral Trades Administration Sarl	.LUX	NIA	Athora Lux Invest N.L. SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Credit Solutions Administration Sarl	.LUX	NIA	Athora Lux Invest N.L. SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Athene Qualified Assignment Corporation	.DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Athene Structured Assignment Corporation	.DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Vitera Data Exchange, LLC	.AZ	NIA	Vitera, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Pension Insurance Corporation Group Limited	.GBR	NIA	Athora UK Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							PIC Holdings Limited	.GBR	NIA	Pension Insurance Corporation Group Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Pension Services Corporation Limited	.GBR	NIA	PIC Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Verda Living RP Limited	.GBR	NIA	PIC Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							PIC Real Estate GP Limited	.GBR	NIA	PIC Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Pension Insurance Corporation plc	.GBR	IA	PIC Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							Senior Living Investment Partners Limited Partnership	.GBR	NIA	Pension Insurance Corporation plc	Ownership	99.490	AGM; M. Rowan; L. Black	N0	.....
							PIC Properties GP Limited	.GBR	NIA	PIC Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							PIC New Victoria GP Limited	.GBR	NIA	PIC Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							PIC Wiltern GP Limited	.GBR	NIA	PIC Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
							PIC Arbour GP Limited	.GBR	NIA	PIC Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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							PIC One Eastside GP Limited	.GBR	NIA	PIC Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC Real Estate (Minority Holdco) Limited	.GBR	NIA	Pension Insurance Corporation plc	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC ERM 1 Limited	.GBR	NIA	Pension Insurance Corporation plc	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC Real Estate (Cedar) GP Limited	.GBR	NIA	Pension Insurance Corporation plc	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC Real Estate (Cedar) Nominee Limited	.GBR	NIA	PIC Real Estate (Cedar) GP Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC New Victoria Nominee Limited	.GBR	NIA	PIC New Victoria GP Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC Wiltern Nominee Limited	.GBR	NIA	PIC Wiltern GP Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC Arbour Nominee Limited	.GBR	NIA	PIC Arbour GP Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC One Eastside Nominee Limited	.GBR	NIA	PIC One Eastside GP Limited	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC New Victoria Unit Trust	.GGV	NIA	PIC Properties Limited Partnership (99%) and PIC Holdings Limited (1%)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC New Victoria Limited Partnership	.GBR	NIA	PIC New Victoria Unit Trust (as LP) and PIC Properties GP Limited (as GP)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC Properties Limited Partnership	.GBR	NIA	Pension Insurance Corporation plc (as LP) and PIC Properties GP Limited (as GP)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC Wiltern Unit Trust	.GGV	NIA	PIC Properties Limited Partnership (99%) and PIC Holdings Limited (1%)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC Wiltern Limited Partnership	.GBR	NIA	PIC Wiltern GP Limited (as GP) and PIC Wiltern Unit Trust (as LP)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC Arbour Unit Trust	.GGV	NIA	PIC Properties Limited Partnership (99%) and PIC Holdings Limited (1%)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC Arbour Limited Partnership	.GBR	NIA	PIC Arbour GP Limited (as GP) and PIC Arbour Unit Trust (as LP)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC One Eastside Unit Trust	.GGV	NIA	PIC Properties Limited Partnership (99%) and PIC Holdings Limited (1%)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC One Eastside Limited Partnership	.GBR	NIA	PIC One Eastside GP Limited (as GP) and Pension Insurance Corporation plc (as LP)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC Real Estate (First ST) Limited Partnership	.GBR	NIA	PIC Real Estate GP Limited (as GP) and Pension Insurance Corporation plc (as LP)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC Real Estate (Ruskin Square) LP	.GBR	NIA	Pension Insurance Corporation plc (as GP) and PIC Real Estate GP Limited (as LP)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC Real Estate (Cedar) LP	.GBR	NIA	Pension Insurance Corporation plc (as LP) and PIC Real Estate (Cedar) GP Limited (as GP)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC AH Holdco LLP	.GBR	NIA	Pension Insurance Corporation plc (99.9%) and PIC Holdings Limited (0.01%)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC AR SQR LLP	.GBR	NIA	PIC AH Holdco LLP (99.99%) and PIC Holdings Limited (0.01%)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC LSO Bui Idcoo 1 LLP	.GBR	NIA	PIC AH Holdco LLP (99.99%) and PIC Holdings Limited (0.01%)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC SO SQR LLP	.GBR	NIA	PIC AH Holdco LLP (99.99%) and PIC Holdings Limited (0.01%)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC BTR Holdco LLP	.GBR	NIA	Pension Insurance Corporation plc (99.9%) and PIC Real Estate (Minority Holdco) Limited (0.01%)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC E&F Opco LLP	.GBR	NIA	PIC BTR Holdco LLP (99.9%) and PIC Real Estate (Minority Holdco) Limited (0.01%)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PIC E&F Propco LLP	.GBR	NIA	PIC BTR Holdco LLP (99.9%) and PIC Real Estate (Minority Holdco) Limited (0.01%)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Lightning Top-Up Trust	.DE	NIA	Estate (Minority Holdco) Limited (0.01%)	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							National American Insurance Company of California	.CA	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
4734	Apollo Global Mgmt Grp	23671	95-2486300				QLF1 Partners LP	.GBR	NIA	Altea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							QLF1 Partners LP	.GBR	NIA	Catalina Oxenwood Real Estate I I Ltd	Ownership	76.900	AGM; M. Rowan; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner- ship Provide Percent-	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							OXX Catalina (Germany II) S.?, r. l.	.LUX.....	NIA.....	OXX Catalina European Holdco S.?, r. l. Catalina Oxenwood European Investments Ltd.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Oxenwood Catalina III Limited	.GGY.....	NIA.....		Ownership.....	98.500	AGM; M. Rowan; L. Black	N0.....	.....
							Oxenwood Catalina III Limited	.GGY.....	NIA.....	OXX Partners LP	Ownership.....	1.500	AGM; M. Rowan; L. Black	N0.....	.....
							OXX Catalina Neuss S.?, r. l.	.LUX.....	NIA.....	OXX Catalina European Holdco S.?, r. l.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Oxenwood JV Capital Limited	.GGY.....	NIA.....	OXX Partners LP	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Oxenwood JV Capital 2 Limited	.GGY.....	NIA.....	OXX Partners 2 LP	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Oxenwood Luxembourg S.?, r. l.	.LUX.....	NIA.....	Oxenwood JV Capital Limited	Ownership.....	96.150	AGM; M. Rowan; L. Black	N0.....	.....
							Oxenwood Luxembourg S.?, r. l.	.LUX.....	NIA.....	OXX Capital LP	Ownership.....	3.850	AGM; M. Rowan; L. Black	N0.....	.....
							Oxenwood Luxembourg 2 S.?, r. l.	.LUX.....	NIA.....	Oxenwood JV Capital 2 Limited	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Oxenwood Real Estate LLP	.GBR.....	NIA.....	Catalina Oxenwood Real Estate II Ltd	Ownership.....	81.000	AGM; M. Rowan; L. Black	N0.....	.....
							OXX Capital LP	.GBR.....	NIA.....	Catalina Oxenwood Real Estate II Ltd	Ownership.....	14.300	AGM; M. Rowan; L. Black	N0.....	.....
							OXX Capital Management Limited	.GGY.....	NIA.....	Oxenwood Real Estate LLP	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							OXX Catalina Logistics XXV Limited	.GGY.....	NIA.....	OXX Catalina UK Limited	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							OXX Catalina Logistics XXVI Limited	.GGY.....	NIA.....	OXX Catalina UK Limited	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							OXX Catalina Logistics XXVII Limited	.GGY.....	NIA.....	OXX Catalina UK Limited	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							OXX Catalina European Holdco S.?, r. l.	.LUX.....	NIA.....	OXX Catalina UK Limited	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							OXX Catalina UK Limited	.GGY.....	NIA.....	Catalina Oxenwood Investments Ltd	Ownership.....	98.500	AGM; M. Rowan; L. Black	N0.....	.....
							OXX Catalina UK Limited	.GGY.....	NIA.....	OXX Partners LP	Ownership.....	1.500	AGM; M. Rowan; L. Black	N0.....	.....
							OXX Partners LP	.GBR.....	NIA.....	Catalina Oxenwood Real Estate II Ltd	Ownership.....	67.000	AGM; M. Rowan; L. Black	N0.....	.....
							OXX Partners 2 LP	.GBR.....	NIA.....	Catalina Oxenwood Real Estate II Ltd	Ownership.....	67.000	AGM; M. Rowan; L. Black	N0.....	.....
4734	Apollo Global Mgmt Grp	11671	88-0510283				Prudential Specialty Insurance Company	.DC.....	OTH.....	Hone Construction Management Inc	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	3
							Propoco (Greenock) Limited	.GGY.....	NIA.....	Catalina General Insurance Ltd.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Propoco (Newport) Limited	.GGY.....	NIA.....	Catalina General Insurance Ltd.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Propoco (Swansea) Limited	.GGY.....	NIA.....	Catalina Worthing Insurance Limite	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Propoco (Telford) Limited	.GGY.....	NIA.....	Catalina General Insurance Ltd.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Propoco (Yeovil) Limited	.GGY.....	NIA.....	Catalina General Insurance Ltd.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							QLT Buffalo LLC	.VA.....	NIA.....	Allea Holdings US Company	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							Residential Loss Control Holdings LLC	.DE.....	NIA.....	Catalina Echo Limited	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
4734	Apollo Global Mgmt Grp	20613	04-102720				SPARTA Insurance Company	.CT.....	IA.....	Allea Holdings US Company	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							DSB Parent L.P.	.DE.....	NIA.....	DSB Parent gp, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	N0.....	.....
							DSB Holdings, Inc.	.DE.....	NIA.....	DSB Parent L.P.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							DSB Acquisition LLC	.DE.....	NIA.....	DSB Holdings, Inc.	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							1029 Medical Center Circle, MOB, LLC	.DE.....	NIA.....	Realpoint Properties, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							1041 Morganton Boulevard SW MOB, LLC	.DE.....	NIA.....	Realpoint Properties, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							1111 Medical Center Circle MOB, LLC	.DE.....	NIA.....	Realpoint Properties, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							112 Tradepark Drive MOB, LLC	.DE.....	NIA.....	Realpoint Properties, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							1140 Lexington Road MOB, LLC	.DE.....	NIA.....	Realpoint Properties, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							1150 Lexington Road MOB, LLC	.DE.....	NIA.....	Realpoint Properties, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							1152 Lexington Road MOB, LLC	.DE.....	NIA.....	Realpoint Properties, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							137 South Main Street MOB, LLC	.DE.....	NIA.....	Realpoint Properties, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							150 West 100 North MOB, LLC	.DE.....	NIA.....	Realpoint Properties, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							1520 East Hammer Lane MOB, LLC	.DE.....	NIA.....	Realpoint Properties, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							155 Hospital Road MOB, LLC	.DE.....	NIA.....	Realpoint Properties, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							1717 Harper Road MOB, LLC	.DE.....	NIA.....	Realpoint Properties, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							175 North 100 West MOB, LLC	.DE.....	NIA.....	Realpoint Properties, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							183 Hospital Road MOB, LLC	.DE.....	NIA.....	Realpoint Properties, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							186 Medical Park Loop MOB, LLC	.DE.....	NIA.....	Realpoint Properties, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	.....
							1985 Errecart Boulevard MOB, LLC	.DE.....	NIA.....	Realpoint Properties, LLC	Ownership.....	100.000	AGM; M. Rowan; L. Black	N0.....	

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			93-2421884				201 South Main Street MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2450724				225 Big Station Camp Boulevard MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2450860				225 Hospital Drive MOB-A, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2450972				225 Hospital Drive MOB-B, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2504163				253 Veterans Drive MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2504271				2850 Lewis Lane MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2504393				2870 Lewis Lane MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2512294				319 Hospital Drive MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2512359				350 Hospital Way MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2512435				360 Hospital Drive LTC, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2541835				419 Holiday Court MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2541987				45 Tower Circle MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2567004				5300 South Highway 98 MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2567110				550 Hospital Drive MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2567227				6719 Gov. G. C. Peery Highway MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2590305				6735 Suffield Lane LTC, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2590424				711 Cook Drive MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2590543				8 Linville Drive MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2541705				850 West Baraga Avenue MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2610893				901 Kanton Station Drive MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2610967				991 Medical Park Drive MOB, LLC	DE	NIA	Real point Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			80-0933981				Acquisition Bell Hospital, LLC	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	RCHP-Billings ? Missoula, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	N0	
			30-0950290				AdvantagePoint Health Alliance – Blue Ridge, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			84-5061651				AdvantagePoint Health Alliance – Bluegrass, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			36-4845692				AdvantagePoint Health Alliance – Great Lakes, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			37-1877002				AdvantagePoint Health Alliance – Hot Springs, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			32-0512128				AdvantagePoint Health Alliance – Laurel Highlands, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-2014303				AdvantagePoint Health Alliance – Paris, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-2024882				AdvantagePoint Health Alliance – Mesilla Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			38-4076135				AdvantagePoint Health Alliance – Northwest, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			61-1792513				AdvantagePoint Health Alliance – Tennessee Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			36-4896262				AdvantagePoint Health Alliance – Western North Carolina, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			81-2112290				AdvantagePoint Health Alliance, LLC	DE	NIA	LifePoint Corporate Services General	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1763639				America Management Companies, LLC	DE	NIA	Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1702327				American HomePatient of Sanford, LLC	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	N0	
			56-2041876				American HomePatient of Unifour, LLC	NC	NIA	DLP Central NC JV, LLC	Ownership	25.000	AGM; M. Rowan; L. Black	N0	
			62-1763656				AMG-Crockett, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1763652				AMG-Hillside, LLC	DE	NIA	LifePoint Medical Group ? Hillside, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1763648				AMG-Southern Tennessee, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

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			62-1763642				AWG-Trinity, LLC	.DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2944780				Anderson Rehabilitation Institute, LLC	.IL	N/A	LPNT IRF Development 14, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	.....
			85-3902776				Antelope Valley Specialty Hospital, LLC	.CA	N/A	LPNT BH Development 2, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	.....
			62-1762445				Arkansas Healthcare Services, LLC	.DE	N/A	WMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			62-1762532				Ashley Valley Medical Center, LLC	.DE	N/A	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			62-1762570				Ashley Valley Physician Practice, LLC	.DE	N/A	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			62-1867833				Athens Physicians Practice, LLC	.DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			62-1866028				Athens Regional Medical Center, LLC	.DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			45-5199555				Athens Surgery Center Partner, LLC	.DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			80-0812776				Athens Surgery Center, LLC	.DE	N/A	Athens Surgery Center Partner, LLC	Ownership	92.000	AGM; M. Rowan; L. Black	NO	.....
			81-4711074				Atlantic Rehabilitation Institute, LLC	.NJ	N/A	LPNT Development 65, LLC	Ownership	45.000	AGM; M. Rowan; L. Black	NO	.....
			34-4795636				Avon RH, LLC	.DE	N/A	CRH of Avon, LLC	Ownership	55.000	AGM; M. Rowan; L. Black	NO	.....
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	.FL	N/A	LPNT IRF Development 51, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	.....
			92-4010592				Baptist Memorial Rehabilitation Hospital - Madison, LLC	.MS	N/A	LP IRF Development 65, LLC	Ownership	45.000	AGM; M. Rowan; L. Black	NO	.....
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	.DE	N/A	CRH of Memphis, LLC	Ownership	45.000	AGM; M. Rowan; L. Black	NO	.....
			45-0924455				Beachwood RH, LLC	.DE	N/A	CRH of Cleveland, LLC	Ownership	55.000	AGM; M. Rowan; L. Black	NO	.....
			38-3879820				Beckett Springs, LLC	.DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			35-2497618				Beckett Springs Physician Group, LLC	.DE	N/A	Beckett Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			46-4457457				Beil JV, LLC	.DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			80-0936558				Beil Physician Practices, Inc.	.MI	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			99-2040916				Bellingham Northwest, LLC	.WA	N/A	LPNT IRF Development 77, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	.....
			81-0510042				Big Sky Surgery Center, LLC	.MT	N/A	RCP Billings-Missoula, LLC	Ownership	35.000	AGM; M. Rowan; L. Black	NO	.....
			46-3337014				Billings-RCP Healthcare Holdings, LLC	.DE	N/A	RCP-Montana, LLC	Ownership	95.000	AGM; M. Rowan; L. Black	NO	.....
							Bitterroot Healthcare Holdings, LLC	.DE	N/A	RCP Billings-Missoula, LLC	Ownership	16.000	AGM; M. Rowan; L. Black	NO	.....
							Blue Ridge Cardiology Services, LLC	.NC	N/A	DLP Cardiac Partners, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	.....
			75-3158601				Bon Secours - Greenville Rehabilitation, LLC		N/A		Ownership			NO	.....
			99-4968934				Bon Secours - Hampton Roads Behavioral Health, LLC	.DE	N/A	BSHM-Lifepoint IRF MJV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			99-4968793				Bourbon Community Hospital, LLC	.DE	N/A	BSHM-Lifepoint IRF MJV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			62-1757924				Bourbon Physician Practice, LLC	.DE	N/A	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			62-1824637				Brentwood Meadows, LLC	.DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			26-3471636				Brentwood Meadows Physician Group, LLC	.DE	N/A	Brentwood Meadows, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			61-1732638				Brim Hospitals, Inc.	.OR	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			93-0980990				BSHM-Lifepoint IRF MJV, LLC	.DE	N/A	LPNT BH Development 12, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	.....
							BSHM-Lifepoint IRF MJV, LLC	.DE	N/A	LPNT IRF Development 79, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	.....
							Buffalo Trace Radiation Oncology Associates, LLC		N/A		Ownership			NO	.....
			61-1303441				Capella DISCO, LLC	.KY	N/A	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			35-2555839				Capella Health Holdings, LLC	.DE	N/A	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			47-4782406				Capella Healthcare, LLC	.DE	N/A	Lima Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			20-2767829				Capella Holdings of Oklahoma, LLC	.DE	N/A	Capella Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			20-8308250				Capella Holdings, LLC	.DE	N/A	Muskogee Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			20-2769815				Capella Holdings, LLC	.DE	N/A	Capella Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			45-2711976				Carrollton Springs, LLC	.DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			30-0970704				Carrollton Springs Physician Group, LLC	.DE	N/A	Carrollton Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			62-1762357				Castview Hospital, LLC	.DE	N/A	Castview Medical, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
			62-1769739				Castview Medical, LLC	.DE	N/A	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			62-1762573				Castleview Physician Practice, LLC Catauba Valley Heart Services Management, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			56-2206020				Catauba Valley Imaging Services, LLC	NC	NIA	DLP Frye Regional Medical Center, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			81-4041628				CBH Operations Company, LLC	NC	NIA	DLP Frye Regional Medical Center, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			81-3642058				CBH Real Estate Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-1086414				CCMC Holdeo, LLC	DE	NIA	ROCH-UM Medicine Healthcare Holdings, LLC	Ownership	83.000	AGM; M. Rowan; L. Black	NO	
			06-1646451				Centerre Healthcare, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1007735				Centra Behavioral Health Hospital, LLC	VA	NIA	LPNT BH Development 9, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			93-3156302				Centra Rehabilitation Hospital, LLC	VA	NIA	LPNT IRF Development 71, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			82-1700822				Changes Premier Health, LLC	DE	NIA	Springs tone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8092157				CHC Management Services, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-5484391				Clark Regional Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2971820				Clarksville Rehabilitation Hospital, LLC	TX	NIA	LPNT IRF Development 83, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			20-8484894				Clear Lake Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			54-1058953				Clinch Professional Physician Services, LLC	DE	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			34-2051378				Clinch Valley Medical Center, Inc.	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0467493				Clinch Valley Physicians Associates, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0376229				Clinch Valley Urology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-4088312				CMCH Holdings, LLC	DE	NIA	ROCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-1489777				Collabrative Laboratory Services, L.L.C.	IA	NIA	ROPH-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2669798				Columbus Springs Behavioral Health, LLC	DE	NIA	Springs tone Health Opco, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			33-2844631				Community Behavioral Health Hospitals, LLC	DE	NIA	Springs tone Health Opco, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			20-3730510				Colorado Plains Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	LPNT Development 63, L.L.C.	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			83-1522514				Community Medical Center Dialysis, LLC	DE	NIA	ROPH Billings-Missoula, LLC	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	LPNT IRF Development 53, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	GRH of Indianapolis, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			62-1779016				Community Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3341700				Community-Based Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4795061				Copper Springs Hospital, LLC	DE	NIA	Springs tone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1823945				Copper Springs Hospital Physician Group, LLC	DE	NIA	Copper Springs Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1859236				Cornerstone Behavioral Health Broken Arrow, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2594168				Cornerstone Behavioral Health Clear Lake, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-4016348				Cornerstone Behavioral Health New Braunfels, LLC	TX	NIA	GRH Operations Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1764392				Cornerstone Behavioral Health Tucson, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0451612				Cornerstone Behavioral Health, LLC	TX	NIA	LifePoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1752262				Cottonwood Springs, LLC	DE	NIA	Springs tone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5317446				Cottonwood Springs Physician Group, LLC	DE	NIA	Cottonwood Spr ings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-4445306				GRH of Arlington, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2071854				GRH of Avon, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4346984				GRH of Bentonville, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner- ship Provide Percen- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			92-1236897				QRH of Cincinnati, LLC	.DE	NIA	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			45-0923586				QRH of Cleveland, LLC	.DE	NIA	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			20-8182311				QRH of Dallas, LLC	.MO	NIA	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			86-2498439				QRH of El Paso, LLC	.TX	NIA	LPNT IRF Development 81, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	N0	.....
			27-0862820				QRH of Fort Worth, LLC	.DE	NIA	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			45-3338192				QRH of Indianapolis, LLC	.DE	NIA	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			27-0670878				QRH of Lancaster, LLC	.MO	NIA	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			27-3267166				QRH of Langhorne, LLC	.DE	NIA	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			92-1253139				QRH of Longview, LLC	.DE	NIA	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			46-3214780				QRH of Madison, LLC	.DE	NIA	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			90-0911604				QRH of Memphis, LLC	.DE	NIA	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			27-5346177				QRH of Oklahoma City, LLC	.DE	NIA	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-1624871				QRH of San Antonio, LLC	.TX	NIA	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			46-1158523				QRH of Springfield, LLC	.DE	NIA	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			20-8734892				QRH of St. Louis, LLC	.MO	NIA	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			92-1259358				QRH of Temple, LLC	.DE	NIA	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			26-232031				QRH of Waukesha, LLC	.MO	NIA	Centerre Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			62-1762364				Crockett Hospital, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			62-1824633				Crockett PHO, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			99-3506559				CSH/VP Behavioral Health and Rehabilitation Tennessee	.DE	NIA	CSH/VP Rehabilitation Holdings, LLC	Ownership	99.800	AGM; M. Rowan; L. Black	N0	.....
			99-3506559				CSH/VP Behavioral Health and Rehabilitation Tennessee	.DE	NIA	LPNT IRF Development 76, LLC	Ownership	0.200	AGM; M. Rowan; L. Black	N0	.....
			99-3534549				CSH/VP Behavioral Health Holdings, LLC	.DE	NIA	LPNT BH Development 5, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	N0	.....
			99-3551517				CSH/VP Rehabilitation Holdings, LLC	.DE	NIA	LPNT IRF Development 76, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	N0	.....
			99-3488649				CSH/VP Rehabilitation Texas, LLC	.DE	NIA	CSH/VP Rehabilitation Holdings, LLC	Ownership	99.800	AGM; M. Rowan; L. Black	N0	.....
			41-2235372				CTRH, L.L.C.	.DE	NIA	LifePoint Rehab LLC	Ownership	80.000	AGM; M. Rowan; L. Black	N0	.....
			20-2998605				Danville Diagnostic Imaging Center, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			20-2998870				Danville Physician Practices, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			20-3011031				Danville Regional Medical Center School of Health Professions, LLC	.DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			20-2028539				Danville Regional Medical Center, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			61-1777176				Denver Sprngs, LLC	.DE	NIA	Sprngstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			82-1699112				Denver Sprngs Physician Group, LLC	.DE	NIA	Denver Sprngs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	.DE	NIA	LPNT IRF Development 59, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	N0	.....
			47-3724879				Dignity-LifePoint Rehabilitation Hospital East Valley, L.L.C.	.DE	NIA	LPNT Rehab Development 2, LLC	Ownership	60.000	AGM; M. Rowan; L. Black	N0	.....
			38-3639116				DLP Cardiac Partners, LLC	.DE	NIA	DLP Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			81-0795160				DLP Cardiology Associates, LLC	.DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			81-0816297				DLP Cardiology Physicians, LLC	.DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			61-1776613				DLP Central Carolina Family Medicine, LLC	.DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			81-0691912				DLP Central Carolina Medical Center, LLC	.DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			32-0512118				DLP Central Carolina Medical Group, LLC	.DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			37-1790362				LLC	.DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			61-1772661				DLP Central NC Holding Company, LLC	.DE	NIA	DLP Heal thcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			81-0886000				DLP Central NC JV, LLC	.DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			36-4768844				DLP Coneaugh Holding Company, LLC	.DE	NIA	DLP Lima Partner, LLC	Ownership	97.000	AGM; M. Rowan; L. Black	N0	.....
			37-1758925				DLP Coneaugh JV, LLC	.DE	NIA	DLP Coneaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			61-1739000				DLP Conenaugh Memorial Medical Center, LLC DLP Conenaugh Meyersdale Medical Center, LLC	DE	NIA	DLP Conenaugh Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			36-4787404				DLP Conenaugh Miners Medical Center, LLC	DE	NIA	DLP Conenaugh Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			32-0442133				DLP Conenaugh Physician Practices, LLC	DE	NIA	DLP Conenaugh Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			32-0442710				DLP Conenaugh Holding Company, LLC	DE	NIA	DLP Conenaugh Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			81-4497688				DLP Frye Medical Group, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			35-2547114				DLP Frye Regional Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			81-0821296				DLP Frye Regional Physician Practices, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			37-1833014				DLP Good Shepherd Holding Company, LLC	DE	NIA	DLP Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			81-386287				DLP Good Shepherd JV, LLC	DE	NIA	DLP Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							DLP Graystone Family Practice Associates, LLC			DLP Good Shepherd Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			81-0942578					DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			81-3513531				DLP Gregg County Hospital, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			37-1775240				DLP Harris JV, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			38-3932775				DLP Harris Regional Hospital, LLC	DE	NIA	DLP Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			30-0830918				DLP Haywood Regional Medical Center, LLC	DE	NIA	DLP Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			27-4750610				DLP Healthcare, LLC	DE	NIA	DLP Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			81-0734284				DLP Hickory Family Practice Associates, LLC	DE	NIA	DLP Partner, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			84-4023753				DLP Lima Partner, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	Lima Holdco, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			45-3275882				DLP Maria Parham Physician Practices, LLC	DE	NIA	DLP Heal thcare, LLC	Ownership	80 000	AGM; M. Rowan; L. Black	N0	.....
			80-0818718				DLP Marquette General Hospital, LLC	MI	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			80-0829209				DLP Marquette Health Plan, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			36-4733741				DLP Marquette Holding Company, LLC	DE	NIA	DLP Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			90-0870470				DLP Marquette JV, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			80-0835058				DLP Marquette Physician Practices, Inc.	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			81-3555578				DLP Marsha l Medical Center, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			81-0818118				DLP Partner Central Carolina, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			47-1854798				DLP Partner Conenaugh, LLC	DE	NIA	DLP Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			81-0798024				DLP Partner Frye, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			90-0869753				DLP Partner Marquette, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			46-5007044				DLP Partner Medleest, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			45-3027649				DLP Partner Twin County, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			46-4996175				DLP Partner Wilson Rutherford, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			26-2706085				DLP Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			45-2909143				DLP Person Memorial Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			45-3027678				DLP Person Physician Practices, LLC	DE	NIA	DLP Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			32-0542786				DLP Person Urgent Care, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
										DLP Rutherford Regional Health System, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			46-5137699				DLP Rutherford Physician Practices, LLC	DE	NIA	DLP Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			30-0811171				DLP Rutherford Regional Health System, LLC	DE	NIA	DLP Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			32-0441929				DLP Shain County Hospital, LLC	DE	NIA	DLP Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	DLP Heal thcare, LLC	Ownership	80 000	AGM; M. Rowan; L. Black	N0	.....
			45-4601912				DLP Twin County Physician Practices, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			45-4601843				DLP Twin County Regional Healthcare, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
							DLP Western Carolina Physician Practices, LLC			DLP Twin County Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			47-1049574				DLP WilMed Nursing Care and Rehabilitation Center, LLC	DE	NIA	DLP Harris Regional Hospital, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	.....
			35-2491141					DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	

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			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80,000	AGM; M. Rowan; L. Black	NO	
			46-4317222				DLP Wilson Medical Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			80-0966359				DLP Wilson Physician Practices, LLC	DE	NIA	DLP Wilson Medical Center, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			61-1275266				Dodge City Healthcare Group, LLC	KS	NIA	Western Plains Regional Hospital, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			45-2712112				Dublin Springs, LLC	DE	NIA	Columbus Springs Behavioral Health, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			30-0828870				Dublin Springs Physician Group, LLC	DE	NIA	Dublin Springs, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			47-2381888				East Valley Rehabilitation Hospital, L.L.C.	DE	NIA	LPT Rehab Development 2, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	LPT Development 7, L.L.C.	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			61-1661796				ECM Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			81-1565825				ECM TYCC, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			61-1460778				EHC PRMC G.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			38-3693334				EHC PRMC L.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			41-2074132				EHC PRMC, LLC	DE	NIA	Essent Healthcare, Inc.	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			87-3042630				EI Camino Health Rehabilitation Institute, LLC	CA	NIA	LPT IFB Development 52, LLC	Ownership	49,000	AGM; M. Rowan; L. Black	NO	
			81-5403558				Essent DISCO, LLC	DE	NIA	EHCO, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			73-1659047				Essent Healthcare ? Awer, Inc.	DE	NIA	EHCO, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			37-1479833				Essent Healthcare – Paris, Inc.	DE	NIA	EHCO, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			20-3052275				Essent Healthcare – Pennsylvania, Inc.	DE	NIA	EHCO, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			20-3052232				Essent Healthcare – Waynesburg, LLC	DE	NIA	EHCO, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			31-1737300				Essent Healthcare of Connecticut, Inc.	CT	NIA	Sharon Hospital Holding Company	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			04-3968182				Essent Healthcare of Massachusetts, Inc.	MA	NIA	EHCO, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			67-1773359				Essent Healthcare, Inc.	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC L.P., LLC	Ownership	1,000	AGM; M. Rowan; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC G.P., LLC	Ownership	99,000	AGM; M. Rowan; L. Black	NO	
			62-1840639				Essent Realty, Inc.	TN	NIA	EHCO, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			99-2055498				Dual Springs, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			82-3549266				Everest Rehabilitation Hospital Keller, LLC	TX	NIA	Texas Rehabilitation Hospital of Fort Worth, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			81-5077105				Everest Rehabilitation Hospital OKC, LLC	TX	NIA	Mercy Rehabilitation Hospital, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			82-4460037				Fauquier Diagnostic Imaging Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			90-1001620				Fauquier Holding Company, LLC	DE	NIA	Fauquier Partner, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			46-3166820				Fauquier Long-Term Care, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			46-3107896				Fauquier Medical Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			80-0938666				Fauquier Partner, LLC	DE	NIA	Lifepoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			46-3111963				Fauquier Physician Practices, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			47-3937528				Fleming Medical Center, LLC	DE	NIA	Lifepoint of Kentucky, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			38-3853700				Florence Physicians, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			38-3932835				Florence-UCC, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			87-3958664				Forward Health Ventures (A) LLC	DE	NIA	Forward Health Ventures Holdings Inc. Lifepoint Corporate Services, General Partnership	Ownership	95,000	AGM; M. Rowan; L. Black	NO	
			87-3958664				Forward Health Ventures (A) LLC	DE	NIA	Partnership	Ownership	5,000	AGM; M. Rowan; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	95,000	AGM; M. Rowan; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	5,000	AGM; M. Rowan; L. Black	NO	
			87-3939260				Forward Health Ventures Holdings Inc.	DE	NIA	Forward Health Ventures L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			92-3648857				Forward Health Ventures Investments GP, LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	DSB Parent, L.P.	Ownership	90,000	AGM; M. Rowan; L. Black	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	LPT Rehab Development 4, LLC	Ownership	49,000	AGM; M. Rowan; L. Black	NO	

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			54-1756711				Gateway Health Alliance, Inc.	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1757921				Georgetown Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763818				Georgetown Rehabilitation, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			75-2950776				Guardian Health Service, L.L.C.	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	93.920	AGM; M. Rowan; L. Black	NO	
			62-1766919				HOK Logan Memorial, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1765720				HDP Andalusia, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1765716				HDP Georgetown, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2870872				HealthHub, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1367869				High Desert Surgery Center, L.L.C.	WA	NIA	ROCH Trios Health, LLC	Ownership	28.420	AGM; M. Rowan; L. Black	NO	
			61-1746887				Highland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	90.580	AGM; M. Rowan; L. Black	NO	
			47-5317373				Highland Springs Physician Group, LLC	DE	NIA	Highland Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4825003				Highland Springs Property, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4467697				HighPoint Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4467874				HighPoint Healthcare, LLC	DE	NIA	HighPoint Partner, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			62-1762382				Hillside Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-2165845				Historic LifePoint Hospitals, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4237964				Hone Health Partner, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4822982				Hot Springs Imaging Center, LLC	DE	NIA	MPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hot Springs National Park Hospital Holdings, LLC	DE	NIA		Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1769635				Howard Rehabilitation Hospital, LLC	DE	NIA	MPMC Holdings, LLC	Ownership	97.360	AGM; M. Rowan; L. Black	NO	
			99-3797840				HMC, LLC	DE	NIA	LPNT IPF Development 84, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			75-3143244				HSC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3175615				HSC Credentialing Support Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1974414				HSC Manager, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1779575				HSCSP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2266886				Inland Rehabilitation Hospital, LLC	CA	NIA	LPNT IPF Development 78, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			93-3139620				Irvine Rehabilitation Hospital	CA	NIA	LPNT IPF Development 58, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
							Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA		Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			87-2820909				Kansas Healthcare Management Company, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			74-2849327				Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	99.990	AGM; M. Rowan; L. Black	NO	
			74-2849929							Kansas Healthcare Management Company, Inc.	Ownership				
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	0.010	AGM; M. Rowan; L. Black	NO	
			62-1772321				Kentucky Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1772269				Kentucky Medserv, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763638				Kentucky NSO, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1752492				Kentucky Physician Services, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4106222				Kershaw Clinics, LLC	SC	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0871830				Kershaw Health Holdings, LLC	SC	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4121273				Kershaw Hospital, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							KershawHealth Ambulatory Surgery Center, LLC				Ownership				
			82-1204750				KershawHealth Cancer Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1223819				LifePoint Behavioral Health Hospital Services, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5165618					DE	NIA	LifePoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5176434				LifePoint Behavioral Health Services, LLC	DE	NIA	LifePoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5145930				LifePoint Behavioral Health, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			85-0535260				LPNT BH Acquisition 1, LLC	DE	N/A	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			85-0520285				LPNT BH Acquisition 2, LLC	DE	N/A	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			87-2655351				LPNT BH Acquisition 3, LLC	DE	N/A	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			20-2822200				LPNT Development 12, L.L.C.	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			20-2822219				LPNT Development 13, L.L.C.	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			20-2822097				LPNT Development 7, L.L.C.	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			61-1264993				LPNT Healthcare Services, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			87-1536262				LPNT Real Estate 50, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			45-3621144				LPNT Rehab Development 2, LLC	DE	N/A	LifePoint Rehabilitation Services, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			45-3621168				LPNT Rehab Development 3, LLC	DE	N/A	LifePoint Rehabilitation Services, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			45-3621198				LPNT Rehab Development 4, LLC	DE	N/A	LifePoint Rehabilitation Services, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			45-3621228				LPNT Rehab Development 5, LLC	DE	N/A	LifePoint Rehabilitation Services, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			36-4204216				LifePoint Rehabilitation, LLC	DE	N/A	LifePoint Rehabilitation Services, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	N/A	LPNT Rehab Texas Holdco, LLC	Ownership	99,000	AGM; M. Rowan; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	N/A	LPNT Rehab LLC	Ownership	1,000	AGM; M. Rowan; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	N/A	LPNT Rehab Texas Holdco, LLC	Ownership	99,000	AGM; M. Rowan; L. Black	NO	
			77-0473927				LPNT Rehab Group of Arlington, LP	TX	N/A	LifePoint Rehab LLC	Ownership	1,000	AGM; M. Rowan; L. Black	NO	
			75-2742089				LifePoint Rehabilitation of California, LLC	DE	N/A	LifePoint Rehabilitation Services, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			33-0359338				LifePoint Rehabilitation of Texas, LLC	TX	N/A	LifePoint Rehabilitation Services, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			85-4027097				LifePoint Rehabilitation Services, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			61-1239343				LPNT Systems, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			85-3075569				LPNT BH Development 1, LLC	DE	N/A	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			85-3925603				LPNT BH Development 2, LLC	DE	N/A	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			26-0717720				LPNT Development 56, L.L.C.	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			46-0893880				LPNT Development 62, L.L.C.	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			46-0905418				LPNT Development 63, L.L.C.	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			26-2162868				LPNT Development 64, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			26-2162889				LPNT Development 65, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			45-3605450				LPNT Development 69, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			26-0710314				LPNT IRF Development 14, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			26-2162815				LPNT IRF Development 21, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			26-2162837				LPNT IRF Development 22, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			26-2162857				LPNT IRF Development 23, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			26-2165510				LPNT IRF Development 26, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			26-2166781				LPNT IRF Development 28, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			26-2166808				LPNT IRF Development 42, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			26-2166835				LPNT IRF Development 43, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			26-2166872				LPNT IRF Development 44, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			45-3605470				LPNT IRF Development 45, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			45-3620952				LPNT IRF Development 50, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			84-4406502				LPNT IRF Development 51, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			84-5007421				LPNT IRF Development 52, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			85-2475781				LPNT IRF Development 53, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
			82-2503013				LPNT IRF Development 54, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	
							LPNT IRF Development 55, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100,000	AGM; M. Rowan; L. Black	NO	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			85-3429763				LPNT IRF Development 56, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4149389				LPNT IRF Development 57, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4130389				LPNT IRF Development 58, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1161355				LPNT IRF Development 59, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1178840				LPNT IRF Development 60, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1217503				LPNT Youngstown IRF Holdings, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2740849				LPNT IRF Development 62, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2691253				LPNT IRF Development 63, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2715868				LPNT IRF Development 64, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2166736				LPNT Real Estate 41, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 26, LLC	Ownership	33.300	AGM; M. Rowan; L. Black	NO	
			82-3434344				AccessPoint, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0710002				Lake Cumberland Cardiology Associates, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8016687				Lake Cumberland and Physician Practices, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1751920				Lake Cumberland Regional Physician Hospital Organization, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-2183772				Lake Cumberland and Surgery Center, LP	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1864099				Lamar County Clinical Services, Inc.	TX	NIA	Somerset Surgery Partner, LLC	Ownership	55.250	AGM; M. Rowan; L. Black	NO	
			36-4747613				Lancaster Rehabilitation Hospital, LLP	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8092253				Las Cruces Cardiology Hospital, LLP	DE	NIA	GH of Lancaster, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			47-1054850				Las Cruces Cardiology Group, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0716942				Las Cruces Endoscopy Partner, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Las Cruces Endoscopy Partner, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4736578				Las Cruces Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4807861				LCMC MRI, LLC	DE	NIA	Lake Cumberland Physician Practices, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4807946				LCMC PET, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-1538254				Legacy LifePoint Health, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1778111				LHSC, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3140257				LifePoint Acquisition Corp.	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763641				LifePoint Billing Services, LLC	DE	NIA	Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3318499				LifePoint Behavioral Health Physician Services, LLC	DE	NIA	LifePoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	LifePoint CSP, LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	LifePoint CSP, LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			62-1779574				LifePoint CSLP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0500485				LifePoint Health, Inc.	DE	NIA	DSB Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1778733				LifePoint Holdings 2, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-2167869				LifePoint Hospitals Holdings, LLC	DE	NIA	Historic LifePoint Hospitals, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4461313				LifePoint Knight Contract Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1720394				LifePoint Medical Group ? Hillside, Inc.	TN	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2139911				LifePoint MTC, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1778730				LifePoint of Kentucky, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1828844				LifePoint of Lake Cumberland, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2393318				LifePoint PSO, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1761942				LifePoint RC, Inc.	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2087590				LifePoint Rehab Blocker Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2024500				LifePoint Rehab Blocker, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			87-2015532				LifePoint Rehab LLC	DE	N/A	LifePoint Rehab Blocker, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-3237663				LifePoint Rehab Physician Services, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-3140383				LifePoint VA Holdings, Inc.	DE	N/A	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-3140329				LifePoint IV Holdings, Inc.	DE	N/A	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			84-4042246				Lima HoldCo Parent, LLC	DE	N/A	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			84-4028144				Lima HoldCo, LLC	DE	N/A	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1772319				Logan Medical, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			27-1432797				Loman Endoscopy Center, LLC	MI	N/A	Las Cruces Endoscopy, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-4206739				Los Alamos Physician Practices, LLC	DE	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			35-2575779				Lourdes Holdings, LLC	DE	N/A	ROCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			36-4850536				Lourdes Hospital, LLC	DE	N/A	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			81-4526265				Lourdes Physician Services, LLC	DE	N/A	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0776826				LP BH Development 5, LLC	DE	N/A	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			87-4804679				LP IRF Development 65, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-3663472				LPNT Autumn Holdco, LLC	DE	N/A	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-0847510				LPNT BH Development 3, LLC	DE	N/A	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-2861232				LPNT BH Development 4, LLC	DE	N/A	Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-3686321				LPNT BH Development 5, LLC	DE	N/A	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-0435460				LPNT BH Development 9, LLC	DE	N/A	Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-2221552				LPNT BH Development 10, LLC	DE	N/A	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-3436391				LPNT BH Development 11, LLC	DE	N/A	Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-3816069				LPNT BH Development 12, LLC	DE	N/A	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-3771549				LPNT Buckeye Procco, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-4834452				LPNT CH Acquirer, LLC	DE	N/A	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-1096327				LPNT IRF Development 61, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-1984358				LPNT IRF Development 70, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			88-4122886				LPNT IRF Development 71, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			92-1536602				LPNT IRF Development 74, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-3506903				LPNT IRF Development 75, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-3683978				LPNT IRF Development 76, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-4605835				LPNT IRF Development 77, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-2212608				LPNT IRF Development 78, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-3817382				LPNT IRF Development 79, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-4606687				LPNT IRF Development 80, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-4617294				LPNT IRF Development 81, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-4595363				LPNT IRF Development 82, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-3235758				LPNT IRF Development 83, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-3795501				LPNT IRF Development 84, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			39-3790782				LPNT IRF Development 85, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-3123375				LPNT IRF Development 86, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-4293856				LPNT IRF Development 87, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			41-4753870				LPNT IRF Development 88, LLC	DE	N/A	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			41-4835164			DE	LPNT Lima OH Acquirer LLC	DE	NIA	Lima Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			46-3262602			WI	Madison Rehabilitation Hospital, LLC	WI	NIA	CRH of Madison, LLC	Ownership	40.400	AGM; M. Rowan; L. Black	N0	
			20-4277914			DE	Martinsville Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			83-1834635			DE	McCurtain Memorial Hospital, LLC	DE	NIA	RCHP-McCurtain Memorial Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			38-4037710			DE	McMinnville Immediate Health Care, LLC	DE	NIA	Oregon Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1762581			DE	Meadowview Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			87-2971097			DE	Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Meadowview Regional Medical Center, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	N0	
			62-1757929			DE	Meadowview Regional Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1766337			DE	Meadowview Rights, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			63-1128817			AL	Med-Plus Muscle Shoals, LLC	AL	NIA	Florence-QCC, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-3217713			VA	Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			45-4282042			DE	Memorial Prompt Care, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			92-2141074			OH	Mercy Health Behavioral Hospital, LLC	OH	NIA	LPNT BH Development 4, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	N0	
			88-2670523			OH	Mercy Health Rehabilitation Hospital, LLC	OH	NIA	LPNT Youngstown IPF Holdings, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	N0	
			36-4579024			MO	Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	CRH of St. Louis, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	N0	
			84-4372720			MO	Mercy Rehabilitation Hospital South, LLC	MO	NIA	LPNT IPF Development 56, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	N0	
			46-1163875			MO	Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	CRH of Springfield, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	N0	
			30-120418			AR	Mercy Rehabilitation Hospital, LLC	AR	NIA	LPNT IPF Development 42, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	N0	
			81-4437201			IA	Mercy Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 64, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	N0	
			27-4736089			OK	Mercy Rehabilitation Hospital, LLC	OK	NIA	CRH of Oklahoma City, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	N0	
			90-0867032			DE	Mesa Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			82-0654973			DE	Mesa Springs Physician Group, LLC	DE	NIA	Mesa Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-5000978			TX	MHS-CHC I, L.P.	TX	NIA	CRH of Dallas, LLC	Ownership	30.750	AGM; M. Rowan; L. Black	N0	
			20-5000978			TX	MHS-CHC I, L.P.	TX	NIA	MHS-CHC, LLC	Ownership	1.000	AGM; M. Rowan; L. Black	N0	
			20-4921888			TX	MHS-CHC, LLC	TX	NIA	CRH of Dallas, LLC	Ownership	25.000	AGM; M. Rowan; L. Black	N0	
			20-4086158			DE	Muskogee Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			26-4445694				Muskogee Medical and Surgical Associates, LLC		NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-8493666			DE	Muskogee Physician Group, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-8308340			DE	Muskogee Regional Medical Center, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			86-3269355			DE	NAHC Anesthesia Services, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			47-2546387			DE	Nason Medical Center, LLC	DE	NIA	Lima Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			47-2553258			DE	Nason Physician Practices, LLC	DE	NIA	Lima Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			26-4446655			DE	National Park Cardiology Services, LLC	DE	NIA	NPNC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			90-0881332			DE	National Park Endoscopy Center, LLC	DE	NIA	NPNC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			27-4035448			DE	National Park Family Care, LLC	DE	NIA	NPNC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			30-0884133			DE	National Park GI Services, LLC	DE	NIA	NPNC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1782465			DE	National Park Real Property, LLC	DE	NIA	Hot Springs National Park Hospital Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			46-2903586			DE	North Alabama Neuroservices, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			46-3614834			DE	North Alabama Ob-Gyn, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			47-1715992			DE	North Alabama RCO Holding Company, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			92-1584834			DE	North Florida Rehabilitation Hospital, LLC	DE	NIA	LPNT IPF Development 74, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			92-1584834			DE	Northeast Georgia Rehabilitation Hospital, LLC	DE	NIA	LPNT IPF Development 74, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			92-1862616			GA	LLC	GA	NIA	LPNT IPF Development 62, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	N0	

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			26-3632448				Northeastern Nevada Physician Practices, LLC	DE	NIA	Province Heal theatre Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			37-1864110				Northwest Alabama Emergency Medicine, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			30-0103981				Northwest Medical Center-Minfield, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							Northwest Washington Rehabilitation Hospital, LLC								
			82-3836455				Norton Partner, LLC	VA	NIA	LPNT Development 12, L.L.C.	Ownership	51.000	AGM; M. Rowan; L. Black	N0	
			90-0870496				NPMC, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			20-4595508				NPMC-Minfield Hospitalist Physicians, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			45-3361618				NPMC-Minfield Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			43-1978955				NPMC-Minfield Hospitalist Physicians, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-3793172				Oak Creek Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			35-2517261				Oakwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			37-1849192				Oakwood Springs Physician Group, LLC	DE	NIA	Oakwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-2611047				One Clinic Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			26-0834667				Ontagon Community Health Center, Inc.	WI	NIA	Portage JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1769632				Oregon Healthcorp, LLC	DE	NIA	Capella Heal theatre, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			99-2494365				Oregon Network, LLC	OR	NIA	LPNT BH Development 10, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	N0	
			20-1681827				Orthopedics of Southwest Virginia, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			36-4744501				Ottumwa ER, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			27-2698506				Ottumwa Health Group, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			27-2698475				Ottumwa Physicians, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			93-3140033				Palomar Behavioral Health Institute, LLC	DE	NIA	LP BH Development 5, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	N0	
							Palomar Health Rehabilitation Institute, LLC								
			46-3848066				PeaceHealth RiverBend, LLC	DE	NIA	LPNT Development 56, L.L.C.	Ownership	51.000	AGM; M. Rowan; L. Black	N0	
			93-3155863				PeaceHealth Southwest, LLC	OR	NIA	LPNT IPF Development 70, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	N0	
			99-2842328				PEHS Legacy, LLC	VA	NIA	LPNT IPF Development 75, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	N0	
			27-4092837				PH Copper Country Apothecaries, LLC	SC	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			46-3947115				PHC-Elko, Inc.	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			01-0553855				PHC-Elko, Inc.	TN	NIA	Province Heal theatre Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1740235				PHC-Fort Morgan, Inc.	WV	NIA	Province Heal theatre Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			32-0063628				PHC-Fort Morgan, Inc.	AZ	NIA	Province Heal theatre Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			27-0113173				PHC-Lake Havasu, Inc.	CO	NIA	Province Heal theatre Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1735358				PHC-Lakeview, Inc.	AZ	NIA	Province Heal theatre Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1864994				PHC-Las Cruces, Inc.	LA	NIA	Province Heal theatre Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			27-0065482				PHC-Los Alamos, Inc.	MI	NIA	Province Heal theatre Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			03-0390794				PHC-Minden G.P., Inc.	LA	NIA	Province Heal theatre Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1789341				PHC-Minden, LLC	LA	NIA	Province Heal theatre Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1789340				PHC-Morgan City, L.P.	LA	NIA	PHC-Minden G.P., Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Lakeview, Inc.	Ownership	1.000	AGM; M. Rowan; L. Black	N0	
			62-1870304				PHC-Morgan Lake, Inc.	LA	NIA	PHC-Morgan Lake, Inc.	Ownership	99.000	AGM; M. Rowan; L. Black	N0	
			27-5437722				PHC-Salma, LLC	DE	NIA	Province Heal theatre Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1780282				PHC-Tennessee, Inc.	TN	NIA	Province Heal theatre Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			47-2592255				Piedmont Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1762582				PineLake Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1751927				PineLake Regional Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
							PNCIN LLC	VA	NIA	ROCH Washington Holdings, LLC	Ownership	8.330	AGM; M. Rowan; L. Black	N0	
							Point of Life Indemnity, LTD.	CA	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			66-0650377				Poltras Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	
			62-1762586												

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			81-2140008				Portage Calmet MOB, LLC	DE	NIA	Portage Hospital, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			30-0788439				Portage Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	80 000	AGM; M. Rowan; L. Black	N0	
			90-0989484				Portage Hospital, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			90-1001138				Portage JV, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			32-0414331				Portage Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			80-0937375				Portage Physician Practices, Inc.	MI	NIA	Portage Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			62-1694530				Principal-Needles, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			27-1648429				PRMC ER Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			20-8536345				PRMC Healthcare Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			81-2631109				Professional Billing Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			38-4003422				Province Group Practices II, LLC	DE	NIA	Province Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			32-0480532				Province Group Practices, LLC	DE	NIA	Province Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			47-5620772				Province Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			35-2546435				Province Hospital, LLC	DE	NIA	Province Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			82-2739765				Province Imaging Center, LLC	DE	NIA	Province Hospital, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			73-1611904				Province MRI Associates, L.L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			35-2547513				Province Physician Practices, LLC	DE	NIA	Province Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			81-5162854				Province Professional Services, LLC	DE	NIA	Province Hospital, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			73-1530765				Province Radiologic Services, L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			62-1710772				Province Healthcare Company, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			62-1762590				R. Kendall Brown Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			82-5003730				Rainier Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			30-0842738				Rainier Springs Physician Group, LLC	DE	NIA	Rainier Springs, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			35-2619072				Raleigh General Hospital, LLC	DE	NIA	LifePoint WV Holdings, Inc.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			35-2612837				RCH PHOS, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			82-3973418				RCH Trios Health Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			82-3962056				RCH Trios Physicians, LLC	DE	NIA	RCCH-UM Medicine Healthcare Holdings, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			36-4906989				RCH Washington Holdings, LLC	DE	NIA	RCCH Trios Health, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			61-1888677				RCCH-Northwest, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			82-3973418				RCCH-UM Medicine Healthcare Holdings, LLC	DE	NIA	RCCH-Northwest, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			36-4906989				RCCH Washington Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			61-1744940				RCCH-Billings ? Missoula, LLC	DE	NIA	Billings-RCCH Healthcare Holdings, LLC	Ownership	87 970	AGM; M. Rowan; L. Black	N0	
			36-4885762				RCCH DISCO, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			30-0703298				RCCH Management Company, Inc.	DE	NIA	RCCH, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			36-4712385				RCCH, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			37-1789615				RCCH-Clinical Trials, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			27-2451336				RCCH - Florence, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			61-1900376				RCCH-McCourtain Memorial Holdings, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			90-0937832				RCCH-Montana, LLC	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			90-0920245				RCCH-Ottumwa Holdings, Inc.	DE	NIA	Lima Holdco, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			27-2200283				RCCH-Ottumwa, LLC	DE	NIA	RCCH-Ottumwa Holdings, Inc.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			46-2534603				RCCH-Sierra Vista Development, LLC	DE	NIA	RCCH-Sierra Vista Holding, Inc.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			38-3903795				RCCH-Sierra Vista Holding, Inc.	DE	NIA	Regional Care Hospital Partners, LLC	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
							RCCH-Sierra Vista Medical Office Complex, LLC	DE	NIA		Ownership				
			46-2547212				RCCH-Sierra Vista Physicians Holdings, LLC	DE	NIA	RCCH-Sierra Vista Holding, Inc.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			46-2557986				RCCH-Sierra Vista Properties, LLC	DE	NIA	RCCH-Sierra Vista Holding, Inc.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			46-2564239				RCCH-Sierra Vista Residents, LLC	DE	NIA	RCCH-Sierra Vista Holding, Inc.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	
			46-2534144				RCCH-Sierra Vista Residents, LLC	DE	NIA	RCCH-Sierra Vista Holding, Inc.	Ownership	100 000	AGM; M. Rowan; L. Black	N0	

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			90-094222				ROCP-Sierra Vista, Inc. Realpoint Properties Intermediate Holdings, LLC	DE	NIA	ROCP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2421611				Realpoint Properties, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2370075				Realpoint Properties, LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-051885				RegionalCare AR, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0470646				RegionalCare Hospital Partners, LLC	DE	NIA	ROCP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	LPNT IPF Development 54, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	CRH of Ilaukesha, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	LPNT IPF Development 44, LLC	Ownership	60.000	AGM; M. Rowan; L. Black	NO	
			20-0958379				River Parishes Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2502853				River Parishes Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-1227403				River Parishes Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-383861				Riverton Oncology Practice, LLC	DE	NIA	LifePoint Hospital's Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762469				Riverview Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3853399				Riverview Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-4282120				Rockdale Clinically Integrated Medical Care Organization, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3202930				Rockdale Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1363956				Rockdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1703148				Rock Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2527258				Rock Springs Physician Group, LLC	DE	NIA	Rock Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2258662				RRL Ottumwa, LLC	DE	NIA	ROCP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1771866				Russellville Holdings, LLC	DE	NIA	St. Mary's Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	LPNT Development 13, L.L.C.	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			35-2632651				Saint Mary's Primary Care Network, LLC	DE	NIA	St. Mary's Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	LifePoint Rehab, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			41-4183975				Saint Thomas Rutherford Rehabilitation Hospital, LLC	TN	NIA	LPNT IPF Development 82, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			81-2831831				Saline Clinics, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1875655				Saline County Hospital, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Saline Hospital, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			81-2816675				Saline Hospital, LLC	DE	NIA	LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4687738				Shared Business Services, LLC	DE	NIA	LifePoint Hospital's Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1032693				Sharon Hospital Holding Company	DE	NIA	ERCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0381422				Shoals Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1741217				Shoals Obstetrics and Gynecology, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-5495321				Sierra Vista Regional Health Center Medical Group, L.L.C.	AZ	NIA	ROCP-Sierra Vista Physicians Holding, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762275				Stitchmick Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762490				Smith County Memorial Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1864098				Somerset Surgery Partner, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-1717170				South Arlington, LLC	VA	NIA	LPNT IPF Development 80, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IPF Development 63, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			62-1763622				Southern Tennessee EMS, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			62-1762535				Southern Tennessee Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1824632				Southern Tennessee PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1787537				Spokane Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0155414				Spring View Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4302480				Spring View Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1754936				Springhill Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2645284				Springstone Health Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	LPNT Autumn Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1701388				Springstone Physicians, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4940000				Springstone Physician Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4269117				SPMC Healthcare Group, LLC	DE	NIA	Essent Healthcare – Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1835614				SST Community Health, L.L.C.	TN	NIA	Sumner Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-3939747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	CRH of Langhorne, LLC	Ownership	41.000	AGM; M. Rowan; L. Black	NO	
			26-4086270				St. Mary's Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1769826				St. Mary's Physician Services, LLC	DE	NIA	St. Mary's Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0603817				St. Mary's Specialty, LLC	DE	NIA	St. Mary's Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1922569				Stell Holdings, Inc.	DE	NIA	Stell Parent L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1887635				Stell Management, LLC	DE	NIA	Stell Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1900004				Stell Operating, LLC	DE	NIA	Stell Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1944356				Stell Parent L.P.	DE	NIA	Forward Health Ventures (B) LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5159736				Sumner Ambulatory Surgery Center, LLC	DE	NIA	Sumner Partner, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5127938				Sumner Partner, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2618964				Sumner Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2618993				Sumner Real Estate Holdings, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2618766				Sumner Regional Medical Center, LLC	DE	NIA	LifePoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-5458146				Sycamore Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2497671				Sycamore Springs Physician Group, LLC	DE	NIA	Sycamore Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	LPNT BH Development 3, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	LPNT IBF Development 50, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			47-4583254				Teche Regional Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			75-2623970				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	Essent PHMC, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1748938				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	CRH of Arlington, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			27-0863232				The Rehabilitation Hospital of Montana, LLC	MT	NIA	CRH of Fort Worth, LLC	Ownership	70.000	AGM; M. Rowan; L. Black	NO	
			82-3939985				TherEx, LLC	DE	NIA	LPNT Development 69, LLC	Ownership	33.300	AGM; M. Rowan; L. Black	NO	
			62-1732653				THM Physician Practice, LLC	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762591				Triangle Springs, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0921509				Triangle Springs Physician Group, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5003908				Triumph Rehabilitation Hospital of Northeast Houston, LLC	DE	NIA	Triangle Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2955602				Triumph Rehabilitation Hospital of Northern Indiana, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-4061273				Tri-State Women's Services, LLC	IN	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-4024729				Trousdale Medical Center, LLC	CT	NIA	Sharon Hospital Holding Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2618876				Trousdale Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3863454				Two Rivers Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4796940				U.P. Imaging Management Services, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2272410				Upper Peninsula Health Plan, LLC	MI	NIA	DLP Marquette JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Acquisition Bell Hospital, LLC	MI	IA	Acquisition Bell Hospital, LLC	Ownership	5.970	AGM; M. Rowan; L. Black	NO	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control if Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.4734	Apollo Global Mgmt Grp	52615	46-0927995	2000497	826606		Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; L. Black	N0	.....
			46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; L. Black	N0	.....
			38-3329820				Upper Peninsula Managed Care, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; L. Black	N0	.....
			38-3329820				Upper Peninsula Managed Care, LLC	MI	NIA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; L. Black	N0	.....
			38-3329820				Upper Peninsula Managed Care, LLC	MI	NIA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; L. Black	N0	.....
			26-4227573				Valley View Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			62-1669757				Wille Platte Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	LPNT IPF Development 55, LLC	Ownership	33.300	AGM; M. Rowan; L. Black	N0	.....
			62-1630580				West Virginia Management Services Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	LPNT BH Development 1, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	N0	.....
			20-8179824				Western Plains Physician Practices, LLC	DE	NIA	Dodge City Healthcare Group, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			62-1762592				Western Plains Regional Hospital, LLC	DE	NIA	Lima Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			80-0940225				Westpark Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			82-0650614				Westpark Springs Physician Group, LLC	DE	NIA	Westpark Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
.4734	Apollo Global Mgmt Grp	68365	99-0415437	2000497	826606		Wilhamette Radiology Billing Services, LLC	DE	NIA	Wilhamette Valley Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			62-1766695				Wilhamette Valley Clinics, LLC	DE	NIA	Oregon Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			46-1967392				Wilhamette Valley Health Solutions, LLC	DE	NIA	Oregon Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			62-1762552				Wilhamette Valley Medical Center, LLC	DE	NIA	Oregon Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			52-2260534				Woodford Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			35-2565165				Woodland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			82-5003381				Woodland Springs Physician Group, LLC	DE	NIA	Woodland Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			20-2468795				Wlythe County Community Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			20-3230510				Wlythe County Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			26-4088237				WPMC Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			46-2557986				RCP-Sierra Vista Physicians Holding, LLC	DE	NIA	RCP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	N0	.....
			04-2729166				Corporate Solutions Life Reinsurance Company	IA	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others	N0	5
			14-1984144				Directed Services LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others	N0	5
			82-5039393				Rocky Range, Inc.	AZ	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others	N0	5
.4734	Apollo Global Mgmt Grp	80942	82-4349390	2000497	826606		Venerable Holdings, Inc.	DE	NIA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others	N0	5
			41-0991508				Venerable Insurance and Annuity Company	DE	IA	VA Capital Company LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others	N0	5
			82-4579560				VIA Services Company	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others	N0	5
			30-1386214				Venerable Investment Advisers, LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others	N0	5
.....	.....	.....	46-4348192	.....	863926	.....	SunkAmerica Asset Management, LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others	N0	5

Asterisk	Explanation
1	Based on filings made with the SEC, as of January 22, 2026, Mr. Rowan and vehicles he has formed approximately 5.9% of the AGM Shares.
2	Based on filings made with the SEC, as of January 22, 2026, Mr. Black personally beneficially owns (directly and indirectly) approximately 6.5% of the AGM Shares. Several trusts and vehicles for the benefit of the family members of Mr. Black collectively hold approximately 7.0% of the AGM Shares, which vehicles are not owned by or for the benefit of Mr. Black according to such SEC filings. Certain of such AGM Shares are held in one or more margin accounts subject to a standard margin loan arrangement.
3	Management Agreement
4	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Leon Black
5	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Leon Black; Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert; RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack
6	AGM directly owns all of the common stock of each of AAM and AHL (as of December 31, 2022).

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

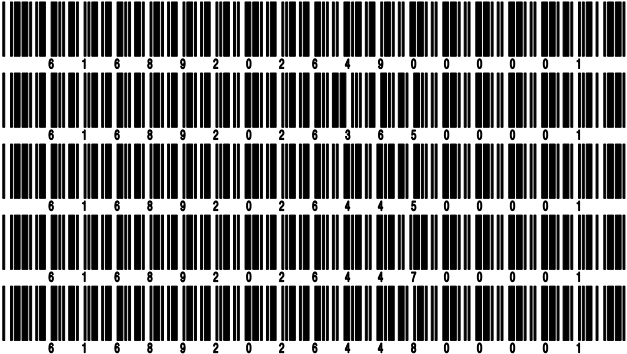
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
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Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Amount Due Reinsurer	549,029,217	500,006,775
2505. Separate Account Reserve	180,362,806	141,339,687
2506. Unclaimed Funds	121,414,190	116,647,356
2507. Miscellaneous Liabilities	24,154,786	23,064,709
2597. Summary of remaining write-ins for Line 25 from overflow page	874,960,999	781,058,528

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expenses (Income)	(5,874,911)	(6,420,756)	(16,146,505)
2705. Reserve Adjustments on Reinsurance Assumed	2,564,204	2,829,033	10,826,670
2706. Fines and Penalties	7,889	292,650	360,321
2797. Summary of remaining write-ins for Line 27 from overflow page	(3,302,818)	(3,299,073)	(4,959,514)

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE A - VERIFICATION

Real Estate		
	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	219,236,449	212,029,645
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	14,941,085	10,582,696
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	974,311	3,375,893
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	233,203,223	219,236,449
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	233,203,223	219,236,449

SCHEDULE B - VERIFICATION

Mortgage Loans		
	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	86,745,420,032	60,294,320,216
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	4,508,494,312	35,794,809,269
2.2 Additional investment made after acquisition	843,754,219	2,608,433,651
3. Capitalized deferred interest and other	61,711,631	63,020,312
4. Accrual of discount	50,032,078	146,659,464
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals	(423,829)	111,892,703
7. Deduct amounts received on disposals	4,301,789,634	12,747,768,768
8. Deduct amortization of premium and mortgage interest points and commitment fees	63,366,434	172,332,861
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	(217,922,170)	698,196,273
10. Deduct current year's other than temporary impairment recognized	2,976,017	51,810,227
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	87,622,934,186	86,745,420,032
12. Total valuation allowance	(137,887,403)	(106,892,501)
13. Subtotal (Line 11 plus Line 12)	87,485,046,783	86,638,527,530
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	87,485,046,783	86,638,527,530

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets		
	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	17,461,797,563	11,609,085,609
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,060,247,228	6,030,604,898
2.2 Additional investment made after acquisition	512,179,017	3,822,866,876
3. Capitalized deferred interest and other		
4. Accrual of discount	10,643,848	48,331,326
5. Unrealized valuation increase/(decrease)	143,312,928	882,743,356
6. Total gain (loss) on disposals	33,581,550	(73,966,791)
7. Deduct amounts received on disposals	1,152,258,610	4,417,190,620
8. Deduct amortization of premium, depreciation and proportional amortization	28,341,045	495,227,251
9. Total foreign exchange change in book/adjusted carrying value	(29,121,229)	66,359,322
10. Deduct current year's other than temporary impairment recognized		11,809,162
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	18,012,041,250	17,461,797,563
12. Deduct total nonadmitted amounts	77,120,253	74,678,557
13. Statement value at end of current period (Line 11 minus Line 12)	17,934,920,997	17,387,119,006

SCHEDULE D - VERIFICATION

Bonds and Stocks		
	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	161,896,926,781	133,953,917,609
2. Cost of bonds and stocks acquired	20,477,513,732	98,051,334,630
3. Accrual of discount	97,347,984	400,899,936
4. Unrealized valuation increase/(decrease)	(3,159,806)	102,903,657
5. Total gain (loss) on disposals	57,010,872	73,922,642
6. Deduct consideration for bonds and stocks disposed of	16,337,663,539	72,140,293,824
7. Deduct amortization of premium	58,648,406	223,877,582
8. Total foreign exchange change in book/adjusted carrying value	(388,193,291)	1,787,783,929
9. Deduct current year's other than temporary impairment recognized	25,626,214	110,227,270
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,680,238	563,053
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	165,717,188,351	161,896,926,781
12. Deduct total nonadmitted amounts	42,634	42,633
13. Statement value at end of current period (Line 11 minus Line 12)	165,717,145,717	161,896,884,148

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation		1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)									
1.	NAIC 1 (a)	39,423,847,136	5,923,334,283	4,529,542,315	(214,012,468)	40,603,626,636			39,423,847,136
2.	NAIC 2 (a)	42,790,169,359	6,602,176,517	3,318,869,362	77,389,140	46,150,865,654			42,790,169,359
3.	NAIC 3 (a)	1,553,176,156	175,997,220	402,416,024	(31,180,841)	1,295,576,511			1,553,176,156
4.	NAIC 4 (a)	1,344,960,686	288,597,196	322,805,285	9,236,289	1,299,988,886			1,344,960,686
5.	NAIC 5 (a)	242,045,250	808,518	68,329,695	100,994	174,625,067			242,045,250
6.	NAIC 6 (a)	56,263,974	1,470,857	11,389,544	385,656	46,730,943			56,263,974
7.	Total ICO	85,410,462,561	12,972,384,591	8,653,352,225	(158,081,230)	89,571,413,697			85,410,462,561
ASSET-BACKED SECURITIES (ABS)									
8.	NAIC 1	54,753,258,590	5,940,315,842	5,988,775,152	(27,679,421)	54,677,119,859			54,753,258,590
9.	NAIC 2	17,309,427,085	1,302,091,347	1,449,721,678	(128,835,648)	17,032,961,106			17,309,427,085
10.	NAIC 3	851,138,190	7,790,431	74,418,253	15,877,739	800,388,107			851,138,190
11.	NAIC 4	185,724,330	9,186,335	17,380,100	(13,917,523)	163,613,042			185,724,330
12.	NAIC 5	266,270,675	16	58,429,125	13,670,983	221,512,549			266,270,675
13.	NAIC 6	98,082,607	3,635,801	1,095,142	(19,352,113)	81,271,153			98,082,607
14.	Total ABS	73,463,901,477	7,263,019,772	7,589,819,450	(160,235,983)	72,976,865,816			73,463,901,477
PREFERRED STOCK									
15.	NAIC 1	22,303,633		7,402,500	(195,965)	14,705,168			22,303,633
16.	NAIC 2	1,212,427,835		50,917,888	(6,269,420)	1,155,240,527			1,212,427,835
17.	NAIC 3	215,407,288		27,148,002	(1,680,834)	186,578,452			215,407,288
18.	NAIC 4								
19.	NAIC 5								
20.	NAIC 6	1,265				1,265			1,265
21.	Total Preferred Stock	1,450,140,021		85,468,390	(8,146,219)	1,356,525,412			1,450,140,021
22.	Total ICO, ABS & Preferred Stock	160,324,504,059	20,235,404,363	16,328,640,065	(326,463,432)	163,904,804,925			160,324,504,059

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

NAIC 1 \$	NAIC 2 \$	NAIC 3 \$	NAIC 4 \$	NAIC 5 \$	NAIC 6 \$
7,558,301	7,558,301				1,084,330

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	8,442,631	xxx	8,433,073	607,020	46,266

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	18,568,618	1,017,411,611
2. Cost of short-term investments acquired	9,920,482	840,667,098
3. Accrual of discount	108,040	638,161
4. Unrealized valuation increase/(decrease)		1,444,012
5. Total gain (loss) on disposals	332	(126,011)
6. Deduct consideration received on disposals	20,154,841	1,841,438,415
7. Deduct amortization of premium		27,837
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,442,631	18,568,618
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	8,442,631	18,568,618

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	3,513,012,150
2.	Cost paid/(consideration received) on additions	615,528,829
3.	Unrealized valuation increase/(decrease)	479,922,406
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(57,537,593)
6.	Considerations received/(paid) on terminations	812,984,763
7.	Amortization	(586,966,059)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	503,085,470
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	3,654,060,440
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	3,654,060,440

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)	188,060,515
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	(104,360,704)
3.1	Add:	
	Change in variation margin on open contracts - highly effective hedges	
3.11	Section 1, Column 15, current year to date minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - all other	
3.13	Section 1, Column 18, current year to date minus	83,699,810
3.14	Section 1, Column 18, prior year	188,060,516 (104,360,706) (104,360,706)
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	83,699,810
3.24	Section 1, Column 19, prior year plus	188,060,516
3.25	SSAP No. 108 adjustments	(104,360,706) (104,360,706)
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	83,699,811
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	83,699,811

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART C - SECTION 1

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

Components of the Replication (Synthetic Asset) Transactions															
Replication (Synthetic Asset) Transactions															
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			11	Cash Instrument(s) Held			
								9	10	13		12	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
07387UA00	Synthetic 10 year ABS Resecuritization Bond	1D	2,000,000	2,897,400	2,007,592	05/15/2006	01/25/2037	Credit Default Swap		(67,800)	912810-TC-2	US TREASURY W/B	1A	2,897,400	2,075,391
07387UA+2	Synthetic 10 year ABS Resecuritization Bond	1D	3,000,000	4,346,100	3,011,387	05/15/2006	01/25/2037	Credit Default Swap		(101,699)	912810-TC-2	US TREASURY W/B	1A	4,346,100	3,113,087
07387UA#8	Synthetic 10 year ABS Resecuritization Bond	2C	5,000,000	5,053,704	4,175,044	05/15/2006	01/25/2037	Credit Default Swap		(169,499)	037411-AA-5	Apache Corp Sr. Unsecured	2C	5,053,704	4,344,543
04687HA6	Structured Credit Callable Fixed Bond Replication	2A	1,000,000,000		(6,554,422)	09/30/2025	03/30/2032	Interest Rate Swap		(6,554,422)					
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		9,200,000	8,699,198	09/30/2025	03/30/2032	Interest Rate Swap			872526-AL-0	TCW 2024-2A D1	2C	9,200,000	8,699,198
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		16,000,000	15,879,888	09/30/2025	03/30/2032	Interest Rate Swap			88238E-AA-7	TCIFC 2024-2A D1	2C	16,000,000	15,879,888
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		52,500,000	52,859,336	09/30/2025	03/30/2032	Interest Rate Swap			917926-AA-6	VB DFR Finance Co	2C	52,500,000	52,859,336
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		3,500,000	3,324,493	09/30/2025	03/30/2032	Interest Rate Swap			74998C-AL-8	RRAM 2024-32RA C1RR	2C	3,500,000	3,324,493
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		6,500,000	6,377,235	09/30/2025	03/30/2032	Interest Rate Swap			74989U-AA-6	RRAM 2022-20A CR	2C	6,500,000	6,377,235
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		2,400,000	2,322,893	09/30/2025	03/30/2032	Interest Rate Swap			74989V-AA-0	RRAM 2024-29RA C2R	2C	2,400,000	2,322,893
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		2,637,925	2,604,858	09/30/2025	03/30/2032	Interest Rate Swap			749972-AA-4	RAJ 2024-27A D1	2C	2,637,925	2,604,858
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		8,643,000	8,463,580	09/30/2025	03/30/2032	Interest Rate Swap			83012K-AA-1	SIXST 2021-19A DIR	2C	8,643,000	8,463,580
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		3,352,095	3,484,520	09/30/2025	03/30/2032	Interest Rate Swap			48236V-AG-6	KKR 2024-54A D1	2C	3,352,095	3,484,520
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		5,000,000	4,908,520	09/30/2025	03/30/2032	Interest Rate Swap			527911-AL-5	LEVEY 2024-1A D1	2C	5,000,000	4,908,520
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		25,663,966	24,480,467	09/30/2025	03/30/2032	Interest Rate Swap			55285H-AL-6	MF1 2023-B1 E	2C	25,663,966	24,480,467
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		32,476,859	30,513,350	09/30/2025	03/30/2032	Interest Rate Swap			55285H-AN-2	MF1 2022-B1 F	2C	32,476,859	30,513,350
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		2,899,409	2,887,116	09/30/2025	03/30/2032	Interest Rate Swap			55820V-AA-7	MDPK 2018-27A DIR	2C	2,899,409	2,887,116
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		19,775,000	19,646,107	09/30/2025	03/30/2032	Interest Rate Swap			55822D-AA-9	MDPK 2025-72A D1	2C	19,775,000	19,646,107
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		6,650,000	6,498,633	09/30/2025	03/30/2032	Interest Rate Swap			55954K-BG-8	MAONE 2017-19A DRR	2C	6,650,000	6,498,633
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		4,855,541	4,916,195	09/30/2025	03/30/2032	Interest Rate Swap			55954P-AA-8	MAONE 2019-21A DR	2C	4,855,541	4,916,195
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		3,404,791	3,412,091	09/30/2025	03/30/2032	Interest Rate Swap			55954V-BG-8	MAONE 2020-26A DIR2	2C	3,404,791	3,412,091
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		24,960,000	24,681,347	09/30/2025	03/30/2032	Interest Rate Swap			55958M-AA-8	MAONE 2025-50A D1	2C	24,960,000	24,681,347
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		1,966,102	1,921,382	09/30/2025	03/30/2032	Interest Rate Swap			58286D-AA-4	MOCHK 2024-1A D	2C	1,966,102	1,921,382
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		8,005,985	7,966,120	09/30/2025	03/30/2032	Interest Rate Swap			64129U-CL-7	NEUB 2014-17A DIR3	2C	8,005,985	7,966,120
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		8,360,000	8,257,707	09/30/2025	03/30/2032	Interest Rate Swap			67115L-AS-3	OAKC 2021-16A DIR	2C	8,360,000	8,257,707
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		1,505,404	1,484,625	09/30/2025	03/30/2032	Interest Rate Swap			67115V-AA-2	OAKC 2022-11A DIR	2C	1,505,404	1,484,625
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		17,250,000	17,292,194	09/30/2025	03/30/2032	Interest Rate Swap			67120A-AL-5	OPF 2024-37A D1	2C	17,250,000	17,292,194
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		6,400,000	6,415,514	09/30/2025	03/30/2032	Interest Rate Swap			67570E-AA-7	OPF 2024-36A D1	2B	6,400,000	6,415,514
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		7,500,000	7,476,833	09/30/2025	03/30/2032	Interest Rate Swap			67590S-AA-6	OC760 2022-1A DIR	2C	7,500,000	7,476,833
04687HA6	Structured Credit Callable Fixed Bond Replication	2A		18,200,000	18,088,398	09/30/2025	03/30/2032	Interest Rate Swap			675944-AA-1	OC765 2024-4A D1	2C	18,200,000	18,088,398

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions										Components of the Replication (Synthetic Asset) Transactions						
1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		3,444,746	3,435,933	09/30/2025	03/30/2032	Interest Rate Swap			68563J-AJ-3	ORCHK 2024-1A D1	2C	3,444,746	3,435,933	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		11,000,000	10,854,118	09/30/2025	03/30/2032	Interest Rate Swap			68688E-AJ-3	PLMRS 2024-3A D1	2C	11,000,000	10,854,118	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		7,400,000	7,008,333	09/30/2025	03/30/2032	Interest Rate Swap			68688X-AJ-2	PLMRS 2022-2A DIR	2C	7,400,000	7,008,333	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		3,500,000	3,414,880	09/30/2025	03/30/2032	Interest Rate Swap			68700X-AJ-5	PLMRS 2022-4A DIR	2C	3,500,000	3,414,880	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		5,600,000	5,548,514	09/30/2025	03/30/2032	Interest Rate Swap			68702M-AJ-1	PLMRS 2022-5A DIR	2C	5,600,000	5,548,514	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		1,484,158	1,476,388	09/30/2025	03/30/2032	Interest Rate Swap			68703M-AJ-3	PLMRS 2024-4A D1	2C	1,484,158	1,476,388	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		21,000,000	20,523,447	09/30/2025	03/30/2032	Interest Rate Swap			72132M-AJ-3	PIPK 2019-4A DIR	2C	21,000,000	20,523,447	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		7,588,342	7,343,021	09/30/2025	03/30/2032	Interest Rate Swap			72133L-AJ-4	PIPK 2023-12A DIR	2B	7,588,342	7,343,021	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		14,740,000	14,546,331	09/30/2025	03/30/2032	Interest Rate Swap			72134A-AJ-5	PIPK 2021-9A DIR	2C	14,740,000	14,546,331	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		23,115,000	22,800,775	09/30/2025	03/30/2032	Interest Rate Swap			74938B-AJ-1	RAO 2025-30A C1	2C	23,115,000	22,800,775	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		7,495,000	7,340,383	09/30/2025	03/30/2032	Interest Rate Swap			74971C-AJ-6	RRAM 2021-16A CR	2C	7,495,000	7,340,383	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		20,000,000	19,449,980	09/30/2025	03/30/2032	Interest Rate Swap			74980U-AJ-5	RRAM 2021-17A CR	2C	20,000,000	19,449,980	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		4,800,000	4,760,832	09/30/2025	03/30/2032	Interest Rate Swap			00120B-AJ-0	AGL 2021-12A DIR	2C	4,800,000	4,760,832	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		6,375,000	6,023,948	09/30/2025	03/30/2032	Interest Rate Swap			00120D-AJ-9	AGL 2022-17A DR	2C	6,375,000	6,023,948	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		17,875,000	17,873,989	09/30/2025	03/30/2032	Interest Rate Swap			00121P-AJ-7	AGL 2025-41A D1	2C	17,875,000	17,873,989	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		8,800,000	8,675,014	09/30/2025	03/30/2032	Interest Rate Swap			00177L-AJ-3	AMMC 2021-24A DR	2C	8,800,000	8,675,014	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		4,678,677	4,676,465	09/30/2025	03/30/2032	Interest Rate Swap			00501D-AJ-2	ACHES 2025-FL3 E	2C	4,678,677	4,676,465	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		75,000,000	72,445,725	09/30/2025	03/30/2032	Interest Rate Swap			03665J-AJ-8	ANTR 2017-1A DIR	2C	75,000,000	72,445,725	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		13,100,000	13,000,587	09/30/2025	03/30/2032	Interest Rate Swap			03665L-AJ-7	ANTR 2018-3A DR	2C	13,100,000	13,000,587	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		20,000,000	20,000,000	09/30/2025	03/30/2032	Interest Rate Swap			03770F-AJ-8	Apollo Asset-Backed Finance Le	2C	20,000,000	20,000,000	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		2,648,472	2,674,874	09/30/2025	03/30/2032	Interest Rate Swap			03788J-AJ-3	APID 2023-44A DIR	2C	2,648,472	2,674,874	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		18,000,000	17,779,518	09/30/2025	03/30/2032	Interest Rate Swap			03900F-AJ-1	ARES 2024-74A D	2C	18,000,000	17,779,518	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		15,000,000	14,711,160	09/30/2025	03/30/2032	Interest Rate Swap			03990H-AJ-7	ARES 2025-AJF9A	2C	15,000,000	14,711,160	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		11,250,000	11,249,573	09/30/2025	03/30/2032	Interest Rate Swap			04018B-BE-6	ARES 2020-55A DIR2	2C	11,250,000	11,249,573	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		17,000,000	16,796,561	09/30/2025	03/30/2032	Interest Rate Swap			04020H-AJ-6	ARES 2024-72A D	2C	17,000,000	16,796,561	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		2,462,185	2,555,464	09/30/2025	03/30/2032	Interest Rate Swap			05497B-AJ-0	BBAM 2022-1A DIR	2C	2,462,185	2,555,464	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		2,002,103	1,972,662	09/30/2025	03/30/2032	Interest Rate Swap			05766C-AJ-6	BGBA 2021-2A D	2C	2,002,103	1,972,662	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		8,000,000	7,965,128	09/30/2025	03/30/2032	Interest Rate Swap			06763D-AJ-2	BABSN 2024-4A D1	2C	8,000,000	7,965,128	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		4,158,806	4,126,078	09/30/2025	03/30/2032	Interest Rate Swap			08631B-AJ-2	BLLEN 2021-31A D	2C	4,158,806	4,126,078	
04687#A6	Bond Replication Structured Credit Callable Fixed	2A		1,453,655	1,474,160	09/30/2025	03/30/2032	Interest Rate Swap			107921-AJ-7	BRDS 2025-1A D1A	2C	1,453,655	1,474,160	

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SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date																
1		Replication (Synthetic Asset) Transactions					Components of the Replication (Synthetic Asset) Transactions									
		2	3	4	5	6	7	8	9			10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		10,000,000	9,816,650	09/30/2025	03/30/2032	Interest Rate Swap			125530-BA-4	CIFC 2019-1A DIR2	2C	10,000,000	9,816,650	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		14,400,000	13,763,218	09/30/2025	03/30/2032	Interest Rate Swap			13876N-BC-6	CANVC 2020-2A DIR2	2C	14,400,000	13,763,218	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		3,966,612	3,828,036	09/30/2025	03/30/2032	Interest Rate Swap			13877J-AG-6	CANVC 2022-1A D	2C	3,966,612	3,828,036	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		14,700,000	14,607,449	09/30/2025	03/30/2032	Interest Rate Swap			142915-AA-6	CMS 2024-8A D1	2C	14,700,000	14,607,449	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		5,937,334	5,931,347	09/30/2025	03/30/2032	Interest Rate Swap			143119-AJ-9	CMS 2022-2A DIR	2C	5,937,334	5,931,347	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		25,074,844	24,892,200	09/30/2025	03/30/2032	Interest Rate Swap			14319P-AA-0	CMS 2024-6A D1	2C	25,074,844	24,892,200	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		10,017,391	9,956,260	09/30/2025	03/30/2032	Interest Rate Swap			14319P-AG-2	CMS 2024-7A D1	2C	10,017,391	9,956,260	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		22,050,000	21,878,605	09/30/2025	03/30/2032	Interest Rate Swap			14320E-AG-8	CMS 2025-3A D	2C	22,050,000	21,878,605	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		3,493,182	3,457,178	09/30/2025	03/30/2032	Interest Rate Swap			17180U-AS-4	CIFC 2018-2A DIR	2C	3,493,182	3,457,178	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		13,050,000	12,852,462	09/30/2025	03/30/2032	Interest Rate Swap			17181N-AL-8	CIFC 2018-1A DIR	2C	13,050,000	12,852,462	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		4,200,000	4,181,927	09/30/2025	03/30/2032	Interest Rate Swap			17181W-AG-9	CIFC 2024-4A D1	2C	4,200,000	4,181,927	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		25,600,000	25,210,701	09/30/2025	03/30/2032	Interest Rate Swap			22780U-AA-8	CRPK 2024-1A D	2C	25,600,000	25,210,701	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		16,800,000	16,642,584	09/30/2025	03/30/2032	Interest Rate Swap			25255J-AS-6	DOL0 2022-3A CR	2C	16,800,000	16,642,584	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		7,695,000	7,652,501	09/30/2025	03/30/2032	Interest Rate Swap			25255P-AS-8	DOL0 2023-5A CIR	2C	7,695,000	7,652,501	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		1,736,738	1,740,902	09/30/2025	03/30/2032	Interest Rate Swap			28253H-AA-0	DRSLF 2025-123A D1	2C	1,736,738	1,740,902	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		8,488,899	8,246,760	09/30/2025	03/30/2032	Interest Rate Swap			29001E-AG-2	ELM03 2024-9RA DIR	2C	8,488,899	8,246,760	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		17,000,000	16,937,168	09/30/2025	03/30/2032	Interest Rate Swap			29001W-AA-8	ELM04 2024-10A D1	2C	17,000,000	16,937,168	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		8,207,000	8,168,230	09/30/2025	03/30/2032	Interest Rate Swap			29003H-AA-9	ELM14 2022-1A DR	2C	8,207,000	8,168,230	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		8,060,000	8,076,612	09/30/2025	03/30/2032	Interest Rate Swap			29003Y-AG-4	ELM03 2023-2A DR	2C	8,060,000	8,076,612	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		11,400,000	11,214,134	09/30/2025	03/30/2032	Interest Rate Swap			34964R-AA-3	FC0 2022-19A DR	2C	11,400,000	11,214,134	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		17,100,000	16,820,295	09/30/2025	03/30/2032	Interest Rate Swap			34966Q-AA-2	FC0 2024-25A D	2C	17,100,000	16,820,295	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		3,629,708	3,624,606	09/30/2025	03/30/2032	Interest Rate Swap			38138R-AA-3	GLM 2022-14A DR	2C	3,629,708	3,624,606	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		14,000,000	13,587,596	09/30/2025	03/30/2032	Interest Rate Swap			38180H-AG-9	G3SL 2022-62A DIR	2C	14,000,000	13,587,596	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		18,943,000	18,652,017	09/30/2025	03/30/2032	Interest Rate Swap			38180P-AA-5	G3SL 2019-43A DIR	2C	18,943,000	18,652,017	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		23,500,000	22,275,862	09/30/2025	03/30/2032	Interest Rate Swap			381936-AA-2	GOCAP 2021-59A DR	2C	23,500,000	22,275,862	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		8,729,401	8,712,366	09/30/2025	03/30/2032	Interest Rate Swap			48296G-AA-3	KKR 2024-56A D1	2C	8,729,401	8,712,366	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		9,800,000	9,757,105	09/30/2025	03/30/2032	Interest Rate Swap			48296R-AA-9	KKR 2024-53A D1	2C	9,800,000	9,757,105	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		9,750,000	9,660,261	09/30/2025	03/30/2032	Interest Rate Swap			98820J-AA-5	WILDPK 2024-1A D1	2C	9,750,000	9,660,261	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		32,500,000	32,326,678	09/30/2025	03/30/2032	Interest Rate Swap			97988Q-BG-8	WMINT 2017-2A DRR	2C	32,500,000	32,326,678	
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		9,000,000	8,912,619	09/30/2025	03/30/2032	Interest Rate Swap			979926-AA-2	WMINT 2023-12A DR	2C	9,000,000	8,912,619	

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions										Components of the Replication (Synthetic Asset) Transactions					
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#A6	Structured Credit Callable Fixed Bond Replication	2A		8,050,000	8,009,790	09/30/2025	03/30/2032	Interest Rate Swap			68626H-AA-2	ANTOR 2025-6A D1	2C	8,050,000	8,009,790
04687#A63	Structured Credit Callable Fixed Bond Replication	1C	1,000,000,000		(7,615,925)	10/02/2025	03/30/2032	Interest Rate Swap		(7,615,925)					
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		24,005,039	23,985,336	10/02/2025	03/30/2032	Interest Rate Swap			88238E-AE-8	TCIFC 2024-2A B	1C	24,005,039	23,985,336
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		14,000,000	13,991,502	10/02/2025	03/30/2032	Interest Rate Swap			75009V-AC-9	RAJ 2024-26A B1	1C	14,000,000	13,991,502
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		20,400,000	20,385,993	10/02/2025	03/30/2032	Interest Rate Swap			74989V-AC-5	PRAM 2024-28PA A	1C	20,400,000	20,385,993
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		16,325,000	16,308,904	10/02/2025	03/30/2032	Interest Rate Swap			74989M-AQ-4	PRAM 2023-26A A2R	1C	16,325,000	16,308,904
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		15,450,000	15,529,768	10/02/2025	03/30/2032	Interest Rate Swap			82809V-AE-2	SPLO 2025-9A B	1C	15,450,000	15,529,768
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		22,000,000	21,959,696	10/02/2025	03/30/2032	Interest Rate Swap			7501UR-AQ-4	RAJ 2025-29A B	1C	22,000,000	21,959,696
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		32,750,000	32,710,635	10/02/2025	03/30/2032	Interest Rate Swap			55822V-AE-5	MDPK 2024-66A B	1C	32,750,000	32,710,635
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		12,000,000	11,949,612	10/02/2025	03/30/2032	Interest Rate Swap			509827-AC-5	LWEG 2025-1A B	1C	12,000,000	11,949,612
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		15,000,000	14,981,805	10/02/2025	03/30/2032	Interest Rate Swap			51218V-AQ-0	LAPK 2025-1A B1	1C	15,000,000	14,981,805
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		12,000,000	11,992,848	10/02/2025	03/30/2032	Interest Rate Swap			6711SL-AL-8	OKAC 2021-16A B1R	1C	12,000,000	11,992,848
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		22,750,000	22,749,295	10/02/2025	03/30/2032	Interest Rate Swap			68627C-AC-7	ANTOR 2025-5A B	1C	22,750,000	22,749,295
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		11,000,000	10,993,466	10/02/2025	03/30/2032	Interest Rate Swap			68626J-AC-3	ANTOR 2024-4A B	1C	11,000,000	10,993,466
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		27,631,000	27,682,615	10/02/2025	03/30/2032	Interest Rate Swap			674436-AE-0	OBAC 2025-2A B	1C	27,631,000	27,682,615
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		19,500,000	19,466,324	10/02/2025	03/30/2032	Interest Rate Swap			67120M-AE-5	OHOP 2024-17A B1	1C	19,500,000	19,466,324
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		15,838,000	15,810,315	10/02/2025	03/30/2032	Interest Rate Swap			675944-AE-2	OCF65 2024-4A B	1C	15,838,000	15,810,315
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		28,000,000	27,982,444	10/02/2025	03/30/2032	Interest Rate Swap			675932-AS-6	OCF58 2022-1A BR	1C	28,000,000	27,982,444
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		11,183,000	11,169,569	10/02/2025	03/30/2032	Interest Rate Swap			74983A-AL-7	PRAM 2021-19A A2R	1C	11,183,000	11,169,569
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		18,000,000	17,977,590	10/02/2025	03/30/2032	Interest Rate Swap			70019H-AE-4	PBLU 2025-7A B	1C	18,000,000	17,977,590
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		41,500,000	41,036,611	10/02/2025	03/30/2032	Interest Rate Swap			03663V-AC-1	ANTR 2024-5A B	1C	41,500,000	41,036,611
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		44,000,000	43,492,812	10/02/2025	03/30/2032	Interest Rate Swap			03664K-AE-8	ANTR 2024-6A B	1C	44,000,000	43,492,812
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		17,500,000	17,231,760	10/02/2025	03/30/2032	Interest Rate Swap			03665M-AN-1	ANTR 2018-1A BR	1C	17,500,000	17,231,760
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		14,000,000	13,975,458	10/02/2025	03/30/2032	Interest Rate Swap			03900F-AE-2	AES 2024-74A B	1C	14,000,000	13,975,458
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		40,998,625	40,536,167	10/02/2025	03/30/2032	Interest Rate Swap			03666J-AC-1	ANTR 2024-3A B	1C	40,998,625	40,536,167
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		15,000,000	14,981,490	10/02/2025	03/30/2032	Interest Rate Swap			03990H-AE-8	AES 2025-ALE59A	1C	15,000,000	14,981,490
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		17,600,000	17,394,995	10/02/2025	03/30/2032	Interest Rate Swap			00111W-AC-9	ABPCI 2024-18A B	1C	17,600,000	17,394,995
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		16,800,000	16,600,550	10/02/2025	03/30/2032	Interest Rate Swap			00112C-AE-8	ABPCI 2024-19A B	1C	16,800,000	16,600,550
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		26,000,000	25,955,306	10/02/2025	03/30/2032	Interest Rate Swap			04020W-AE-7	AES 2024-72A B	1C	26,000,000	25,955,306
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		31,250,000	31,230,844	10/02/2025	03/30/2032	Interest Rate Swap			04017J-AS-0	AES 2018-49A BR	1C	31,250,000	31,230,844

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SCHEDULE DB - PART C - SECTION 1

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

Components of the Replication (Synthetic Asset) Transactions															
Replication (Synthetic Asset) Transactions								Derivative Instrument(s) Open							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		13,200,000	12,966,769	10/02/2025	03/30/2032	Interest Rate Swap			05071U-A6-1	ADAX 2025-12A B	1C	13,200,000	12,966,769
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		11,200,000	11,148,760	10/02/2025	03/30/2032	Interest Rate Swap			05082Z-AA-2	ADAX 2024-11A B	1C	11,200,000	11,148,760
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		14,700,000	14,719,228	10/02/2025	03/30/2032	Interest Rate Swap			10805V-AA-1	BRIUS 2020-1A A2R	1C	14,700,000	14,719,228
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		38,400,000	37,885,018	10/02/2025	03/30/2032	Interest Rate Swap			38180N-AE-1	GOCAP 2019-44A BR	1C	38,400,000	37,885,018
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		22,000,000	21,966,580	10/02/2025	03/30/2032	Interest Rate Swap			38180P-AE-6	G3SLS 2019-43A BR	1C	22,000,000	21,966,580
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		35,360,965	34,935,981	10/02/2025	03/30/2032	Interest Rate Swap			38172J-AE-5	GOCAP 2018-38A BR	1C	35,360,965	34,935,981
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		38,000,000	37,999,050	10/02/2025	03/30/2032	Interest Rate Swap			48190D-AC-4	KKR 2024-47A B	1C	38,000,000	37,999,050
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		13,200,000	13,191,829	10/02/2025	03/30/2032	Interest Rate Swap			34890B-AC-0	F3SLS 2025-1A B	1C	13,200,000	13,191,829
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		37,374,890	37,400,636	10/02/2025	03/30/2032	Interest Rate Swap			34863D-AC-9	F3SLS 2021-2A B	1C	37,374,890	37,400,636
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		15,500,000	15,321,564	10/02/2025	03/30/2032	Interest Rate Swap			171829-AC-6	CHMIL 2024-3A B	1C	15,500,000	15,321,564
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		18,400,000	18,367,800	10/02/2025	03/30/2032	Interest Rate Swap			227800-AE-9	CRTPK 2024-1A B	1C	18,400,000	18,367,800
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		26,750,000	26,718,676	10/02/2025	03/30/2032	Interest Rate Swap			14319P-AE-1	G3AIS 2024-6A B	1C	26,750,000	26,718,676
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		17,000,000	16,969,961	10/02/2025	03/30/2032	Interest Rate Swap			14319F-AC-1	G3AIS 2024-7A B	1C	17,000,000	16,969,961
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		17,105,000	17,104,572	10/02/2025	03/30/2032	Interest Rate Swap			26254C-AS-0	DRSLF 2022-106A BR	1C	17,105,000	17,104,572
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		9,000,000	8,999,721	10/02/2025	03/30/2032	Interest Rate Swap			26253H-AS-9	DRSLF 2022-108A BR	1C	9,000,000	8,999,721
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		30,000,000	29,965,050	10/02/2025	03/30/2032	Interest Rate Swap			29001H-AE-9	ELN84 2024-10A B	1C	30,000,000	29,965,050
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		12,000,000	11,999,700	10/02/2025	03/30/2032	Interest Rate Swap			26246B-AY-0	DRSLF 2020-85A BR2	1C	12,000,000	11,999,700
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		16,100,000	16,089,501	10/02/2025	03/30/2032	Interest Rate Swap			25256J-AE-6	DOL0 2024-8A A2	1C	16,100,000	16,089,501
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		32,000,000	31,942,368	10/02/2025	03/30/2032	Interest Rate Swap			93820T-AC-5	VOYA 2024-6A B1	1C	32,000,000	31,942,368
04687#A63	Structured Credit Callable Fixed Bond Replication	1C		9,750,000	9,732,996	10/02/2025	03/30/2032	Interest Rate Swap			988209-AC-0	WILDPK 2024-1A B1	1C	9,750,000	9,732,996
04687#A65	Structured Credit Callable Fixed Bond Replication	1F	1,000,000,000		(10,039,947)	10/02/2025	03/30/2032	Interest Rate Swap		(10,039,947)					
04687#A65	Structured Credit Callable Fixed Bond Replication	1F		460,000,000	458,712,000	10/02/2025	03/30/2032	Interest Rate Swap			049400-AA-2	ATLAS SECURED ADVANCE FUNDING	1F	460,000,000	458,712,000
04687#A65	Structured Credit Callable Fixed Bond Replication	1F		550,000,000	550,000,000	10/02/2025	03/30/2032	Interest Rate Swap			02300B-AA-6	AMPS 2 LLC	1F	550,000,000	550,000,000
04687#A41	Structured Credit Callable Fixed Bond Replication	1A	1,000,000,000		(7,010,621)	10/02/2025	03/30/2032	Interest Rate Swap		(7,010,621)					
04687#A41	Structured Credit Callable Fixed Bond Replication	1A		5,890,359	5,890,359	10/02/2025	03/30/2032	Interest Rate Swap			86361X-AA-7	SAH1 2006-AR8 A1B6	1A	5,890,359	5,890,359
04687#A41	Structured Credit Callable Fixed Bond Replication	1A		42,182,275	42,271,521	10/02/2025	03/30/2032	Interest Rate Swap			91835H-AA-7	WIC 2025-PV2 A	1A	42,182,275	42,271,521
04687#A41	Structured Credit Callable Fixed Bond Replication	1A		6,800,049	6,814,279	10/02/2025	03/30/2032	Interest Rate Swap			91835H-AC-3	WIC 2025-PV2 AS	1A	6,800,049	6,814,279
04687#A41	Structured Credit Callable Fixed Bond Replication	1A		4,688,888	4,876,932	10/02/2025	03/30/2032	Interest Rate Swap			761118-WR-5	RALI 2006-Q03 A3	1A	4,688,888	4,876,932
04687#A41	Structured Credit Callable Fixed Bond Replication	1A		16,967,762	16,932,961	10/02/2025	03/30/2032	Interest Rate Swap			68291H-AC-6	PPF 2024-11 AS	1A	16,967,762	16,932,961
04687#A41	Structured Credit Callable Fixed Bond Replication	1A		11,096,620	11,123,322	10/02/2025	03/30/2032	Interest Rate Swap			68982J-AB-7	PP 2025-12 AS	1A	11,096,620	11,123,322

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions										Components of the Replication (Synthetic Asset) Transactions				
1	2	3	4	5	6	7	8	9		11	14			
								Description	Book/Adjusted Carrying Value		Description	Book/Adjusted Carrying Value	16	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 11,088,026	 11,088,737	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 58003A-AG-0	1A	 11,088,026	 11,088,737	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 60,000,000	 60,391,962	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 582918-AG-0	1A	 60,000,000	 60,391,962	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 8,135,603	 8,088,512	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 52522C-AG-9	1A	 8,135,603	 8,088,512	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 29,925,000	 29,841,252	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 539910-AA-7	1A	 29,925,000	 29,841,252	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 295,395,001	 294,862,399	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 55285H-AA-0	1A	 295,395,001	 294,862,399	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 24,883,635	 24,976,369	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 55287E-AG-1	1A	 24,883,635	 24,976,369	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 10,966,519	 10,954,906	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 362414-AG-8	1A	 10,966,519	 10,954,906	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 10,427,673	 10,445,199	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 362414-AE-4	1A	 10,427,673	 10,445,199	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 10,387,391	 10,383,508	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 362414-AG-9	1A	 10,387,391	 10,383,508	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 89,593,238	 89,983,287	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 45339N-AA-4	1A	 89,593,238	 89,983,287	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 136,500,000	 135,822,278	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 38180V-AG-1	1A	 136,500,000	 135,822,278	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 105,000,000	 104,213,025	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 381836-AG-7	1A	 105,000,000	 104,213,025	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 2,479,822	 6,497,477	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 07398C-AE-7	1A	 2,479,822	 6,497,477	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 75,000,000	 74,967,975	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 088928-AA-4	1A	 75,000,000	 74,967,975	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 17,630,813	 17,654,467	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 05615K-AG-5	1A	 17,630,813	 17,654,467	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 5,486,250	 5,488,023	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 00112H-AG-1	1A	 5,486,250	 5,488,023	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 4,667,965	 4,805,842	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 01488H-AB-5	1A	 4,667,965	 4,805,842	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 36,843,660	 36,888,360	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 00501D-AB-1	1A	 36,843,660	 36,888,360	
04687#AH1	Bond Replication Structured Credit Callable Fixed	1A		 9,715,230	 9,825,540	10/02/2025	03/30/2032	Interest Rate Swap	.....	..... 040104-PD-7	1A	 9,715,230	 9,825,540	
04687#A01	Bond Replication Structured Credit Callable Fixed	1G	 250,000,000	 (2,812,232)	 (2,812,232)	10/02/2025	12/30/2032	Interest Rate Swap	.....	..... (2,812,232)				
04687#A01	Bond Replication Structured Credit Fixed Bond	1G		 259,455,000	 259,455,000	10/02/2025	12/30/2032	Interest Rate Swap	.....	..... 35188C-AE-4	1G	 259,455,000	 259,455,000	
04687#A02	Replication Structured Credit Fixed Bond	2B	 150,000,000	 (1,024,340)	 (1,024,340)	10/02/2025	10/20/2028	Interest Rate Swap	.....	..... (1,024,340)				
04687#A02	Replication Structured Credit Fixed Bond	2B		 998,786	 998,786	10/02/2025	10/20/2028	Interest Rate Swap	.....	..... 92895F-AG-6	1F	 998,786	 998,786	
04687#A02	Replication Structured Credit Fixed Bond	2B		 998,317	 998,155	10/02/2025	10/20/2028	Interest Rate Swap	.....	..... 92895F-AA-0	2C	 998,317	 998,155	
04687#A02	Replication Structured Credit Fixed Bond	2B		 453,024	 453,858	10/02/2025	10/20/2028	Interest Rate Swap	.....	..... 87268L-AA-1	2C	 453,024	 453,858	
04687#A02	Replication Structured Credit Fixed Bond	2B		 1,825,000	 1,831,513	10/02/2025	10/20/2028	Interest Rate Swap	.....	..... 83013T-AE-7	1F	 1,825,000	 1,831,513	
04687#A02	Replication Structured Credit Fixed Bond	2B		 1,050,000	 1,046,646	10/02/2025	10/20/2028	Interest Rate Swap	.....	..... 83013T-AG-2	2B	 1,050,000	 1,046,646	
04687#A02	Replication Structured Credit Fixed Bond	2B		 400,000	 394,279	10/02/2025	10/20/2028	Interest Rate Swap	.....	..... 83013B-AG-1	2C	 400,000	 394,279	
04687#A02	Replication Structured Credit Fixed Bond	2B		 1,000,000	 999,390	10/02/2025	10/20/2028	Interest Rate Swap	.....	..... 83011V-AE-4	1F	 1,000,000	 999,390	
04687#A02	Replication Structured Credit Fixed Bond	2B		 1,750,000	 1,747,898	10/02/2025	10/20/2028	Interest Rate Swap	.....	..... 78110T-AH-9	1E	 1,750,000	 1,747,898	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions										Components of the Replication (Synthetic Asset) Transactions					
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#A2	Structured Credit Fixed Bond	2B		1,750,000	1,726,977	10/02/2025	10/20/2028	Interest Rate Swap			78110T-AV-5	PRRM 2022-21A CIR	2A	1,750,000	1,726,977
04687#A2	Structured Credit Fixed Bond	2B		1,150,000	1,146,944	10/02/2025	10/20/2028	Interest Rate Swap			750103-AQ-6	RAO 2021-15A BR	1F	1,150,000	1,146,944
04687#A2	Structured Credit Fixed Bond	2B		920,000	896,142	10/02/2025	10/20/2028	Interest Rate Swap			750103-AS-2	RAO 2021-15A CIR	2B	920,000	896,142
04687#A2	Structured Credit Fixed Bond	2B		250,000	249,663	10/02/2025	10/20/2028	Interest Rate Swap			75894A-AQ-5	REG32 2025-4A C	1F	250,000	249,663
04687#A2	Structured Credit Fixed Bond	2B		925,000	917,725	10/02/2025	10/20/2028	Interest Rate Swap			75894A-AJ-9	REG32 2025-4A D1	2C	925,000	917,725
04687#A2	Structured Credit Fixed Bond	2B		1,202,416	1,190,887	10/02/2025	10/20/2028	Interest Rate Swap			75903U-AJ-2	REG30 2024-4A D1	2C	1,202,416	1,190,887
04687#A2	Structured Credit Fixed Bond	2B		1,025,000	1,022,337	10/02/2025	10/20/2028	Interest Rate Swap			75904B-AQ-9	REG34 2025-3A C	1F	1,025,000	1,022,337
04687#A2	Structured Credit Fixed Bond	2B		1,200,000	1,197,623	10/02/2025	10/20/2028	Interest Rate Swap			75904B-AJ-3	REG34 2025-3A D1	2C	1,200,000	1,197,623
04687#A2	Structured Credit Fixed Bond	2B		970,594	950,351	10/02/2025	10/20/2028	Interest Rate Swap			77341A-AJ-2	ROXT 2025-1A D1	2C	970,594	950,351
04687#A2	Structured Credit Fixed Bond	2B		925,000	917,718	10/02/2025	10/20/2028	Interest Rate Swap			749079-AS-9	RAO 2023-20A CIR	2C	925,000	917,718
04687#A2	Structured Credit Fixed Bond	2B		1,600,000	1,598,034	10/02/2025	10/20/2028	Interest Rate Swap			749986-AJ-4	RAO 2019-3A DR2	1F	1,600,000	1,598,034
04687#A2	Structured Credit Fixed Bond	2B		1,500,000	1,442,054	10/02/2025	10/20/2028	Interest Rate Swap			749986-AL-9	RAO 2019-3A DR2	2C	1,500,000	1,442,054
04687#A2	Structured Credit Fixed Bond	2B		495,371	485,409	10/02/2025	10/20/2028	Interest Rate Swap			55953V-AU-0	MAONE 2022-33A DR	2C	495,371	485,409
04687#A2	Structured Credit Fixed Bond	2B		1,675,000	1,664,082	10/02/2025	10/20/2028	Interest Rate Swap			55823D-AJ-9	MDPK 2025-72A D1	2C	1,675,000	1,664,082
04687#A2	Structured Credit Fixed Bond	2B		1,675,000	1,676,020	10/02/2025	10/20/2028	Interest Rate Swap			55823D-AQ-5	MDPK 2025-72A C	1F	1,675,000	1,676,020
04687#A2	Structured Credit Fixed Bond	2B		875,000	876,069	10/02/2025	10/20/2028	Interest Rate Swap			57068U-AQ-7	IKTST 2025-1A C	1F	875,000	876,069
04687#A2	Structured Credit Fixed Bond	2B		950,000	951,732	10/02/2025	10/20/2028	Interest Rate Swap			57068U-AJ-1	IKTST 2025-1A D1	2C	950,000	951,732
04687#A2	Structured Credit Fixed Bond	2B		515,000	514,313	10/02/2025	10/20/2028	Interest Rate Swap			55958A-AQ-4	MAONE 2025-50A C	1F	515,000	514,313
04687#A2	Structured Credit Fixed Bond	2B		1,920,000	1,898,565	10/02/2025	10/20/2028	Interest Rate Swap			55958A-AJ-8	MAONE 2025-50A D1	2C	1,920,000	1,898,565
04687#A2	Structured Credit Fixed Bond	2B		2,957,056	2,986,992	10/02/2025	10/20/2028	Interest Rate Swap			64135H-AS-2	NEUB 2023-53A DR	2C	2,957,056	2,986,992
04687#A2	Structured Credit Fixed Bond	2B		600,000	599,204	10/02/2025	10/20/2028	Interest Rate Swap			670891-AH-0	OPF 2023-28A CR	1F	600,000	599,204
04687#A2	Structured Credit Fixed Bond	2B		443,000	438,657	10/02/2025	10/20/2028	Interest Rate Swap			670891-AQ-3	OPF 2023-28A DR	2C	443,000	438,657
04687#A2	Structured Credit Fixed Bond	2B		1,478,916	1,493,471	10/02/2025	10/20/2028	Interest Rate Swap			67117T-AU-9	OPF 2021-22A DR	2B	1,478,916	1,493,471
04687#A2	Structured Credit Fixed Bond	2B		1,050,000	1,050,646	10/02/2025	10/20/2028	Interest Rate Swap			68627C-AE-3	ANTOR 2025-5A C	1F	1,050,000	1,050,646
04687#A2	Structured Credit Fixed Bond	2B		1,000,000	993,488	10/02/2025	10/20/2028	Interest Rate Swap			68627C-AQ-8	ANTOR 2025-5A D1	2C	1,000,000	993,488
04687#A2	Structured Credit Fixed Bond	2B		1,750,000	1,749,946	10/02/2025	10/20/2028	Interest Rate Swap			68627C-AQ-7	ANTOR 2025-5A B	1C	1,750,000	1,749,946
04687#A2	Structured Credit Fixed Bond	2B		400,000	401,810	10/02/2025	10/20/2028	Interest Rate Swap			675947-AU-9	OC161 2023-2A DR	2B	400,000	401,810
04687#A2	Structured Credit Fixed Bond	2B		910,000	909,429	10/02/2025	10/20/2028	Interest Rate Swap			67578U-AQ-9	OC169 2024-3A C	1F	910,000	909,429
04687#A2	Structured Credit Fixed Bond	2B		899,962	898,286	10/02/2025	10/20/2028	Interest Rate Swap			67403H-AE-4	OKCL 2024-28A C	1F	899,962	898,286
04687#A2	Structured Credit Fixed Bond	2B		2,356,000	2,360,401	10/02/2025	10/20/2028	Interest Rate Swap			674496-AE-0	OBAC 2025-2A B	1C	2,356,000	2,360,401

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions										Components of the Replication (Synthetic Asset) Transactions						
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9	10	11	12	13	14	15	16	
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
04687#A2	Structured Credit Fixed Bond	2B		950,000	950,571	10/02/2025	10/20/2028	Interest Rate Swap			674436-AE-5	0BFAC 2025-2A C	1F	950,000	950,571	
04687#A2	Structured Credit Fixed Bond	2B		931,000	933,285	10/02/2025	10/20/2028	Interest Rate Swap			674436-AA-9	0BFAC 2025-2A D1	2C	931,000	933,285	
04687#A2	Structured Credit Fixed Bond	2B		2,100,000	2,098,597	10/02/2025	10/20/2028	Interest Rate Swap			749762-AE-0	RRAM 2025-40A B	1F	2,100,000	2,098,597	
04687#A2	Structured Credit Fixed Bond	2B		1,675,000	1,664,149	10/02/2025	10/20/2028	Interest Rate Swap			749762-AE-5	RRAM 2025-40A C	2C	1,675,000	1,664,149	
04687#A2	Structured Credit Fixed Bond	2B		1,540,000	1,539,021	10/02/2025	10/20/2028	Interest Rate Swap			70019C-AE-0	PRELU 2024-5A C	1E	1,540,000	1,539,021	
04687#A2	Structured Credit Fixed Bond	2B		1,625,000	1,624,909	10/02/2025	10/20/2028	Interest Rate Swap			00121P-AA-7	AGL 2025-41A D1	2C	1,625,000	1,624,909	
04687#A2	Structured Credit Fixed Bond	2B		878,000	879,772	10/02/2025	10/20/2028	Interest Rate Swap			00092P-AA-2	AINCO 2025-24A C	1F	878,000	879,772	
04687#A2	Structured Credit Fixed Bond	2B		1,173,000	1,172,944	10/02/2025	10/20/2028	Interest Rate Swap			00092P-AL-7	AINCO 2025-24A D	2C	1,173,000	1,172,944	
04687#A2	Structured Credit Fixed Bond	2B		1,100,000	1,099,962	10/02/2025	10/20/2028	Interest Rate Swap			03930K-AA-0	ARES 2025-77A D1	2C	1,100,000	1,099,962	
04687#A2	Structured Credit Fixed Bond	2B		1,600,000	1,598,094	10/02/2025	10/20/2028	Interest Rate Swap			05555J-AE-1	BBAM 2024-4A B	1F	1,600,000	1,598,094	
04687#A2	Structured Credit Fixed Bond	2B		25,199,045	24,930,000	10/02/2025	10/20/2028	Interest Rate Swap			049400-AA-2	ATLAS SECURED ADVANCE FUNDING	1F	25,199,045	24,930,000	
04687#A2	Structured Credit Fixed Bond	2B		1,960,000	1,957,664	10/02/2025	10/20/2028	Interest Rate Swap			040207-AE-9	ARES 2024-ALF6A C	1F	1,960,000	1,957,664	
04687#A2	Structured Credit Fixed Bond	2B		2,700,000	2,696,733	10/02/2025	10/20/2028	Interest Rate Swap			040207-AA-2	ARES 2024-72A C	1F	2,700,000	2,696,733	
04687#A2	Structured Credit Fixed Bond	2B		1,417,708	1,488,603	10/02/2025	10/20/2028	Interest Rate Swap			03876A-AJ-1	BALLY 2024-28A C1	2C	1,417,708	1,488,603	
04687#A2	Structured Credit Fixed Bond	2B		247,239	249,357	10/02/2025	10/20/2028	Interest Rate Swap			12572V-AE-4	CIFC 2025-1A C	1F	247,239	249,357	
04687#A2	Structured Credit Fixed Bond	2B		950,000	943,801	10/02/2025	10/20/2028	Interest Rate Swap			06764L-AE-6	BABSN 2025-2A D1	2C	950,000	943,801	
04687#A2	Structured Credit Fixed Bond	2B		1,850,000	1,835,620	10/02/2025	10/20/2028	Interest Rate Swap			14320E-AE-8	CAMS 2025-3A D	2C	1,850,000	1,835,620	
04687#A2	Structured Credit Fixed Bond	2B		1,525,000	1,524,936	10/02/2025	10/20/2028	Interest Rate Swap			14320E-AE-3	CAMS 2025-3A C	1F	1,525,000	1,524,936	
04687#A2	Structured Credit Fixed Bond	2B		481,042	486,796	10/02/2025	10/20/2028	Interest Rate Swap			14316K-BE-8	CAMS 2021-2A DIR	2C	481,042	486,796	
04687#A2	Structured Credit Fixed Bond	2B		620,000	621,278	10/02/2025	10/20/2028	Interest Rate Swap			29003V-AQ-4	ELM23 2023-2A DR	2C	620,000	621,278	
04687#A2	Structured Credit Fixed Bond	2B		525,000	526,790	10/02/2025	10/20/2028	Interest Rate Swap			29005B-AE-9	ELM41 2025-4A C	1F	525,000	526,790	
04687#A2	Structured Credit Fixed Bond	2B		975,000	980,512	10/02/2025	10/20/2028	Interest Rate Swap			29005B-AE-4	ELM41 2025-4A D	2C	975,000	980,512	
04687#A2	Structured Credit Fixed Bond	2B		1,000,000	1,001,992	10/02/2025	10/20/2028	Interest Rate Swap			349665-AE-5	FCSSL 2024-2A C	1F	1,000,000	1,001,992	
04687#A2	Structured Credit Fixed Bond	2B		1,500,000	1,504,920	10/02/2025	10/20/2028	Interest Rate Swap			349665-AE-0	FCSSL 2024-2A D1A	2B	1,500,000	1,504,920	
04687#A2	Structured Credit Fixed Bond	2B		34,000,000	34,000,000	10/02/2025	10/20/2028	Interest Rate Swap			35198C-AE-4	Fox Hedge LP	1G	34,000,000	34,000,000	
04687#A2	Structured Credit Fixed Bond	2B		21,500,000	21,500,000	10/02/2025	10/20/2028	Interest Rate Swap			35198C-AF-1	Fox Hedge LP	2B	21,500,000	21,500,000	
04687#A2	Structured Credit Fixed Bond	2B		1,200,000	1,197,899	10/02/2025	10/20/2028	Interest Rate Swap			48204E-BE-9	KKR 30A CR2	1F	1,200,000	1,197,899	
04687#A2	Structured Credit Fixed Bond	2B		1,425,000	1,423,095	10/02/2025	10/20/2028	Interest Rate Swap			97816I-AE-9	WONPK 2025-1A C	1E	1,425,000	1,423,095	
04687#A2	Structured Credit Fixed Bond	2B		1,300,000	1,294,813	10/02/2025	10/20/2028	Interest Rate Swap			97816I-AE-4	WONPK 2025-1A D1	2C	1,300,000	1,294,813	
04687#A2	Structured Credit Fixed Bond	2B		500,000	499,334	10/02/2025	10/20/2028	Interest Rate Swap			92945V-AE-1	VOYA 2025-3A C	1F	500,000	499,334	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions										Components of the Replication (Synthetic Asset) Transactions						
1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
04687#A2	Structured Credit Fixed Bond Replication	2B		500,000	486,721	10/02/2025	10/20/2028	Interest Rate Swap			92945V-AJ-5	VOYA 2025-3A D1	2C	500,000	486,721	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B	500,000,000		(6,004,559)	10/02/2025	12/30/2032	Interest Rate Swap		(6,004,559)						
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		11,960,000	11,649,841	10/02/2025	12/30/2032	Interest Rate Swap			750103-AS-2	RAO 2021-15A CIR	2B	11,960,000	11,649,841	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		6,030,000	5,949,409	10/02/2025	12/30/2032	Interest Rate Swap			78110V-BA-1	RRAM 2023-27A C1AR	2B	6,030,000	5,949,409	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		5,000,000	4,796,710	10/02/2025	12/30/2032	Interest Rate Swap			78110T-BA-6	RRAM 2022-21A C2B	2B	5,000,000	4,796,710	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		8,000,000	7,813,848	10/02/2025	12/30/2032	Interest Rate Swap			77341X-AS-2	ROCKT 2022-3A DIR	2B	8,000,000	7,813,848	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		7,630,000	7,629,023	10/02/2025	12/30/2032	Interest Rate Swap			75009A-BC-3	RAO 2023-18A DIR	2B	7,630,000	7,629,023	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		12,000,000	11,913,492	10/02/2025	12/30/2032	Interest Rate Swap			74989V-AG-6	RRAM 2024-28RA CIR	2B	12,000,000	11,913,492	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		17,500,000	17,413,725	10/02/2025	12/30/2032	Interest Rate Swap			74988U-AJ-9	RRAM 2024-34RA C1AR	2B	17,500,000	17,413,725	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		2,500,000	2,433,160	10/02/2025	12/30/2032	Interest Rate Swap			74988A-AL-2	RRAM 2024-31A C2	2B	2,500,000	2,433,160	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		18,500,000	18,443,039	10/02/2025	12/30/2032	Interest Rate Swap			74988C-AE-4	RRAM 2024-32RA C1AR	2B	18,500,000	18,443,039	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		1,949,080	1,884,648	10/02/2025	12/30/2032	Interest Rate Swap			557910-AH-6	MDPK 2022-60A DIR	2B	1,949,080	1,884,648	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		9,374,365	9,281,911	10/02/2025	12/30/2032	Interest Rate Swap			55287E-AJ-6	MF1 2024-FL16 D	2B	9,374,365	9,281,911	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		11,327,000	11,407,792	10/02/2025	12/30/2032	Interest Rate Swap			592918-AJ-5	MF1 2025-B2 D	2B	11,327,000	11,407,792	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		1,692,801	1,776,044	10/02/2025	12/30/2032	Interest Rate Swap			67579E-AJ-8	OCT75 2025-1A D1	2B	1,692,801	1,776,044	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		15,075,000	14,870,689	10/02/2025	12/30/2032	Interest Rate Swap			74976A-AJ-5	RRAM 2025-41A C1A	2B	15,075,000	14,870,689	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		14,700,000	14,756,316	10/02/2025	12/30/2032	Interest Rate Swap			34966V-AJ-1	FCBSL 2024-4A D1	2B	14,700,000	14,756,316	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		142,545,000	142,545,000	10/02/2025	12/30/2032	Interest Rate Swap			35198C-AF-1	Fox Hedge LP	2B	142,545,000	142,545,000	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		15,250,000	15,203,610	10/02/2025	12/30/2032	Interest Rate Swap			28246B-BC-7	DRSLF 2020-85A DIR2	2B	15,250,000	15,203,610	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		4,550,000	4,530,394	10/02/2025	12/30/2032	Interest Rate Swap			056912-AL-2	BCC 2024-5A D1	2B	4,550,000	4,530,394	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		9,500,000	9,513,937	10/02/2025	12/30/2032	Interest Rate Swap			05706B-BA-5	BGBA 2020-1A DIRR	2B	9,500,000	9,513,937	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		12,953,895	12,953,895	10/02/2025	12/30/2032	Interest Rate Swap			04940H-AB-7	ATLAS SECURITIZED PRODUCTS FUN	2B	12,953,895	12,953,895	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		9,600,000	9,582,595	10/02/2025	12/30/2032	Interest Rate Swap			05555J-AJ-5	BBAM 2024-4A C	2B	9,600,000	9,582,595	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		6,300,000	6,298,208	10/02/2025	12/30/2032	Interest Rate Swap			05556E-AJ-5	BGS 2025-FL15 D	2B	6,300,000	6,298,208	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		3,484,068	3,475,397	10/02/2025	12/30/2032	Interest Rate Swap			05555H-AJ-8	BGS 2024-FL13 D	2B	3,484,068	3,475,397	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		7,408,062	7,428,899	10/02/2025	12/30/2032	Interest Rate Swap			000370-AJ-3	ABBSL 2021-3A DIR	2B	7,408,062	7,428,899	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		5,293,037	5,139,742	10/02/2025	12/30/2032	Interest Rate Swap			00119F-AJ-8	AGL 2022-21A DIR	2B	5,293,037	5,139,742	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		8,862,935	8,574,544	10/02/2025	12/30/2032	Interest Rate Swap			00121W-AJ-4	AGL 2024-37A D1	2B	8,862,935	8,574,544	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		9,942,210	9,937,250	10/02/2025	12/30/2032	Interest Rate Swap			00501D-AE-5	ACRES 2025-FL13 D	2B	9,942,210	9,937,250	
04687#A0	Structured Credit Callable Fixed Bond Replication	2B		3,345,043	3,815,691	10/02/2025	12/30/2032	Interest Rate Swap			03844C-AE-7	Aqua AssetCo Borrower Trust D	2B	3,345,043	3,815,691	

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions										Components of the Replication (Synthetic Asset) Transactions						
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open				Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16	
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,991,900	4,986,955	10/02/2025	03/30/2032	Interest Rate Swap			72133L-A1-9	PIPK 2023-12A C1R	1F	4,991,900	4,986,955	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		8,550,000	8,561,448	10/02/2025	03/30/2032	Interest Rate Swap			72133P-AS-2	PIPK 2020-5A CR	1F	8,550,000	8,561,448	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		8,500,000	8,489,384	10/02/2025	03/30/2032	Interest Rate Swap			69700X-AU-9	PLURS 2022-4A CR	1F	8,500,000	8,489,384	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		12,228,924	12,343,902	10/02/2025	03/30/2032	Interest Rate Swap			72593U-AA-6	PILY 2024-1A C	1F	12,228,924	12,343,902	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		2,738,528	2,791,099	10/02/2025	03/30/2032	Interest Rate Swap			039309-AH-3	ARES 2022-67A CR	1F	2,738,528	2,791,099	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		3,777,610	3,839,982	10/02/2025	03/30/2032	Interest Rate Swap			03770S-AS-5	APID 2022-42A CR	1F	3,777,610	3,839,982	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		117,500,000	117,500,000	10/02/2025	03/30/2032	Interest Rate Swap			02300A-AA-8	AMPS	1F	117,500,000	117,500,000	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		11,700,000	11,711,700	10/02/2025	03/30/2032	Interest Rate Swap			00024D-AQ-6	AA1F 2024-1A BD	1F	11,700,000	11,711,700	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		23,198,947	23,235,074	10/02/2025	03/30/2032	Interest Rate Swap			12481H-AU-9	CBAM 2017-3A CR	1F	23,198,947	23,235,074	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		50,000,000	50,042,850	10/02/2025	03/30/2032	Interest Rate Swap			12481K-AH-8	CBAM 2017-2A CR	1F	50,000,000	50,042,850	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,200,000	4,194,998	10/02/2025	03/30/2032	Interest Rate Swap			05555J-AQ-1	BBAM 2024-4A B	1F	4,200,000	4,194,998	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		16,200,000	16,199,579	10/02/2025	03/30/2032	Interest Rate Swap			04018B-BC-0	ARES 2020-55A CR2	1F	16,200,000	16,199,579	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,065,160	4,119,683	10/02/2025	03/30/2032	Interest Rate Swap			04018N-BC-4	ARES 2020-56A CR2	1F	4,065,160	4,119,683	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		300,000,000	299,160,000	10/02/2025	03/30/2032	Interest Rate Swap			049400-AA-2	ATLAS SECURED ADVANCE FUNDING	1F	300,000,000	299,160,000	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,848,204	9,987,260	10/02/2025	03/30/2032	Interest Rate Swap			48295V-AE-1	KKR 2024-54A C	1F	9,848,204	9,987,260	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		2,726,199	2,751,584	10/02/2025	03/30/2032	Interest Rate Swap			370912-AE-7	KLLM 2024-20A C	1F	2,726,199	2,751,584	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		7,600,000	7,590,795	10/02/2025	03/30/2032	Interest Rate Swap			34930B-AE-6	FBSL 2025-1A C	1F	7,600,000	7,590,795	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,194,308	9,214,297	10/02/2025	03/30/2032	Interest Rate Swap			34963D-AE-5	FBSL 2021-2A C	1F	9,194,308	9,214,297	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		6,998,641	7,012,166	10/02/2025	03/30/2032	Interest Rate Swap			34983D-AQ-8	FBSL 2021-4A C	1F	6,998,641	7,012,166	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		11,014,765	11,033,788	10/02/2025	03/30/2032	Interest Rate Swap			34963H-AE-3	FBSL 2021-5A C	1F	11,014,765	11,033,788	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		38,500,000	38,425,811	10/02/2025	03/30/2032	Interest Rate Swap			29004F-AE-1	ELM40 2025-3A C	1F	38,500,000	38,425,811	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,000,000	8,994,024	10/02/2025	03/30/2032	Interest Rate Swap			25254A-AQ-2	DOLLO 2025-9A C	1F	9,000,000	8,994,024	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		7,000,000	6,995,646	10/02/2025	03/30/2032	Interest Rate Swap			25255L-AH-2	DOLLO 2021-2A BR	1F	7,000,000	6,995,646	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		5,565,472	5,592,658	10/02/2025	03/30/2032	Interest Rate Swap			26248K-AQ-5	DPSLF 2022-109A CR	1F	5,565,472	5,592,658	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		10,000,000	10,005,730	10/02/2025	03/30/2032	Interest Rate Swap			29001H-AQ-4	ELM84 2024-10A C	1F	10,000,000	10,005,730	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		6,526,958	6,522,347	10/02/2025	03/30/2032	Interest Rate Swap			29000E-AH-5	ELM18 2021-1A CR	1F	6,526,958	6,522,347	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,872,775	9,981,010	10/02/2025	03/30/2032	Interest Rate Swap			26253V-AQ-5	DPSLF 2024-121A C	1F	9,872,775	9,981,010	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		19,000,000	19,011,210	10/02/2025	03/30/2032	Interest Rate Swap			14319R-AE-7	GMIS 2024-7A C	1F	19,000,000	19,011,210	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,725,000	4,722,042	10/02/2025	03/30/2032	Interest Rate Swap			14319E-BQ-2	GMIS 2019-2A CR2	1F	4,725,000	4,722,042	
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		10,274,773	10,248,500	10/02/2025	03/30/2032	Interest Rate Swap			17181D-AE-6	C1FC 2025-2A C	1F	10,274,773	10,248,500	

SCHEDULE DB - PART C - SECTION 1

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

Components of the Replication (Synthetic Asset) Transactions															
Replication (Synthetic Asset) Transactions								Derivative Instrument(s) Open							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		10,000,000	9,986,970	10/02/2025	03/30/2032	Interest Rate Swap			185933-AJ-9	CLMPK 2025-1A C	1F	10,000,000	9,986,970
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		19,825,000	19,824,167	10/02/2025	03/30/2032	Interest Rate Swap			14320E-AE-3	CSMS 2025-3A C	1F	19,825,000	19,824,167
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		10,000,000	10,005,880	10/02/2025	03/30/2032	Interest Rate Swap			14319V-AJ-3	CSMS 2025-1A C	1F	10,000,000	10,005,880
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		13,500,000	13,482,720	10/02/2025	03/30/2032	Interest Rate Swap			92920T-AJ-9	VOVA 2024-6A C	1F	13,500,000	13,482,720
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,300,000	9,266,381	10/02/2025	03/30/2032	Interest Rate Swap			979926-AJ-6	WMINT 2023-12A CR	1F	9,300,000	9,266,381
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C	500,000,000		(4,727,311)	10/02/2025	06/30/2032	Interest Rate Swap		(4,727,311)					
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,000,000	9,924,930	10/02/2025	06/30/2032	Interest Rate Swap			88238E-AJ-7	TCIFC 2024-2A D1	2C	10,000,000	9,924,930
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		7,750,000	7,625,024	10/02/2025	06/30/2032	Interest Rate Swap			92919A-AJ-4	VOVA 2021-2A DIR	2C	7,750,000	7,625,024
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		12,025,000	11,930,339	10/02/2025	06/30/2032	Interest Rate Swap			749979-AJ-9	RAD 2023-20A CIR	2C	12,025,000	11,930,339
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		8,100,000	8,074,080	10/02/2025	06/30/2032	Interest Rate Swap			82809V-AJ-1	SPULO 2025-9A D1	2C	8,100,000	8,074,080
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		2,597,953	2,592,176	10/02/2025	06/30/2032	Interest Rate Swap			83012E-AJ-2	SIXST 2021-17A DIR	2C	2,597,953	2,592,176
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,200,000	5,125,630	10/02/2025	06/30/2032	Interest Rate Swap			83013B-AJ-1	SIXST 2025-28A D	2C	5,200,000	5,125,630
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		8,250,000	8,229,623	10/02/2025	06/30/2032	Interest Rate Swap			73888H-BG-4	REG12 2019-1A DIRR	2C	8,250,000	8,229,623
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		12,025,000	11,930,423	10/02/2025	06/30/2032	Interest Rate Swap			73894A-AJ-9	REG32 2025-4A D1	2C	12,025,000	11,930,423
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		4,000,000	3,801,404	10/02/2025	06/30/2032	Interest Rate Swap			77341A-AJ-2	ROKXT 2025-1A D1	2C	4,000,000	3,801,404
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		12,125,000	12,015,305	10/02/2025	06/30/2032	Interest Rate Swap			77341G-AJ-6	ROKXT 2019-2A DIR2	2C	12,125,000	12,015,305
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		15,600,000	15,569,096	10/02/2025	06/30/2032	Interest Rate Swap			75904B-AJ-3	REG34 2025-3A D1	2C	15,600,000	15,569,096
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		4,864,400	4,921,325	10/02/2025	06/30/2032	Interest Rate Swap			69703H-AJ-3	PLURS 2024-4A D1	2C	4,864,400	4,921,325
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,000,000	4,878,400	10/02/2025	06/30/2032	Interest Rate Swap			69700K-AJ-5	PLURS 2022-4A DIR	2C	5,000,000	4,878,400
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,540,000	10,539,494	10/02/2025	06/30/2032	Interest Rate Swap			720916-AJ-0	PIPK 2025-18A D	2C	10,540,000	10,539,494
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		16,770,595	16,649,065	10/02/2025	06/30/2032	Interest Rate Swap			72132E-AJ-8	PIPK 2024-16A D1	2C	16,770,595	16,649,065
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,000,000	4,967,655	10/02/2025	06/30/2032	Interest Rate Swap			70019H-AJ-3	PBLU 2025-7A D1	2C	5,000,000	4,967,655
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		17,000,000	16,925,863	10/02/2025	06/30/2032	Interest Rate Swap			67120H-AJ-9	OHACP 2024-17A D1	2C	17,000,000	16,925,863
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		11,106,000	11,133,254	10/02/2025	06/30/2032	Interest Rate Swap			674436-AJ-9	OBHAC 2025-2A D1	2C	11,106,000	11,133,254
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		13,000,000	12,915,344	10/02/2025	06/30/2032	Interest Rate Swap			68627C-AJ-8	ANTOR 2025-5A D1	2C	13,000,000	12,915,344
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		11,000,000	10,700,272	10/02/2025	06/30/2032	Interest Rate Swap			68626J-AJ-4	ANTOR 2024-4A D1	2C	11,000,000	10,700,272
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		9,000,000	8,961,048	10/02/2025	06/30/2032	Interest Rate Swap			67690A-AJ-7	OWC 2021-9A DIR	2C	9,000,000	8,961,048
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,970,000	5,943,105	10/02/2025	06/30/2032	Interest Rate Swap			67706D-AJ-8	OWC 2023-14RA D1	2C	5,970,000	5,943,105
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		3,719,504	3,656,828	10/02/2025	06/30/2032	Interest Rate Swap			67707G-BJ-6	OWC 2021-8A DIR	2C	3,719,504	3,656,828
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		2,415,784	2,509,473	10/02/2025	06/30/2032	Interest Rate Swap			67100D-AJ-6	OPF 2021-21A DIR	2C	2,415,784	2,509,473

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions										Components of the Replication (Synthetic Asset) Transactions						
1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,769,000	5,712,441	10/02/2025	06/30/2032	Interest Rate Swap			670691-AA-3	OP 2023-28A DIR	2C	5,769,000	5,712,441	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		7,437,399	7,330,433	10/02/2025	06/30/2032	Interest Rate Swap			559316-AA-0	IMANE 2024-47A D1	2C	7,437,399	7,330,433	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		3,009,637	2,972,598	10/02/2025	06/30/2032	Interest Rate Swap			559351-AA-1	IMANE 2024-44A D1	2C	3,009,637	2,972,598	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,000,000	9,774,560	10/02/2025	06/30/2032	Interest Rate Swap			509827-AG-6	LAMEG 2025-1A D	2C	10,000,000	9,774,560	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		2,447,495	2,405,175	10/02/2025	06/30/2032	Interest Rate Swap			527911-AL-5	LEIEY 2024-1A D1	2C	2,447,495	2,405,175	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		39,000,000	37,710,504	10/02/2025	06/30/2032	Interest Rate Swap			559221-AA-4	MDPK 2024-66A D1	2C	39,000,000	37,710,504	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,446,066	10,409,427	10/02/2025	06/30/2032	Interest Rate Swap			03771B-AA-5	APID 2024-49A D1	2C	10,446,066	10,409,427	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		3,492,265	3,540,805	10/02/2025	06/30/2032	Interest Rate Swap			039303-AV-9	AMES 2022-67A DIR	2C	3,492,265	3,540,805	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		14,300,000	14,299,500	10/02/2025	06/30/2032	Interest Rate Swap			03930K-AA-0	AMES 2025-77A D1	2C	14,300,000	14,299,500	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		13,600,000	13,493,131	10/02/2025	06/30/2032	Interest Rate Swap			00122A-AA-0	AGL 2025-40A D1	2C	13,600,000	13,493,131	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		14,070,000	14,069,325	10/02/2025	06/30/2032	Interest Rate Swap			00092P-AL-7	AIMCO 2025-24A D	2C	14,070,000	14,069,325	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		1,470,564	1,481,070	10/02/2025	06/30/2032	Interest Rate Swap			04021W-AA-7	AMES 2024-ALF8 D1	2C	1,470,564	1,481,070	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		4,602,550	4,596,788	10/02/2025	06/30/2032	Interest Rate Swap			04019H-AV-9	AMES 2022-64A DR	2C	4,602,550	4,596,788	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		4,226,694	4,219,166	10/02/2025	06/30/2032	Interest Rate Swap			06792A-AA-9	BASNN 2024-3A D	2C	4,226,694	4,219,166	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		12,350,000	12,269,416	10/02/2025	06/30/2032	Interest Rate Swap			06794L-AE-6	BASNN 2025-2A D1	2C	12,350,000	12,269,416	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		6,500,000	6,380,823	10/02/2025	06/30/2032	Interest Rate Swap			12533D-BA-4	CIFC 2019-1A DIR2	2C	6,500,000	6,380,823	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		4,721,239	4,691,884	10/02/2025	06/30/2032	Interest Rate Swap			17180U-AS-4	CIFC 2018-2A DIR	2C	4,721,239	4,691,884	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,000,000	4,978,130	10/02/2025	06/30/2032	Interest Rate Swap			14319P-AG-2	C6MS 2024-7A D1	2C	5,000,000	4,978,130	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		8,000,000	7,965,504	10/02/2025	06/30/2032	Interest Rate Swap			14319P-AA-0	C6MS 2024-6A D1	2C	8,000,000	7,965,504	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,800,000	5,774,921	10/02/2025	06/30/2032	Interest Rate Swap			14319K-AA-1	C6MS 2024-5A D1	2C	5,800,000	5,774,921	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		6,000,000	5,981,664	10/02/2025	06/30/2032	Interest Rate Swap			26233A-AH-0	DRSLF 2022-108A DIR	2C	6,000,000	5,981,664	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		1,752,506	1,740,902	10/02/2025	06/30/2032	Interest Rate Swap			26233H-AA-0	DRSLF 2025-123A D1	2C	1,752,506	1,740,902	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		1,501,943	1,488,222	10/02/2025	06/30/2032	Interest Rate Swap			29003H-AA-7	ELM81 2024-7A D1	2C	1,501,943	1,488,222	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,000,000	9,963,040	10/02/2025	06/30/2032	Interest Rate Swap			29001W-AA-8	ELM84 2024-10A D1	2C	10,000,000	9,963,040	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,690,287	5,700,291	10/02/2025	06/30/2032	Interest Rate Swap			29001L-BE-0	ELMW2 2019-2A DIRR	2C	5,690,287	5,700,291	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		15,000,000	15,017,565	10/02/2025	06/30/2032	Interest Rate Swap			2525SD-AS-9	DQL0 2021-1A CR	2C	15,000,000	15,017,565	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		4,250,000	4,255,134	10/02/2025	06/30/2032	Interest Rate Swap			25290B-AG-6	DQL0 2025-10A D1	2C	4,250,000	4,255,134	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		18,000,000	17,861,706	10/02/2025	06/30/2032	Interest Rate Swap			29004F-AG-6	ELMW0 2025-3A D1	2C	18,000,000	17,861,706	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		11,700,000	11,766,140	10/02/2025	06/30/2032	Interest Rate Swap			29005B-AG-4	ELM41 2025-4A D	2C	11,700,000	11,766,140	
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		7,750,000	7,716,613	10/02/2025	06/30/2032	Interest Rate Swap			48236N-AA-8	KKR 2024-51A D1	2C	7,750,000	7,716,613	

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SCHEDULE DB - PART C - SECTION 1

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

Components of the Replication (Synthetic Asset) Transactions																
Replication (Synthetic Asset) Transactions				Derivative Instrument(s) Open												
1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
04687#A2	Structured Credit Callable Fixed Bond Replication	2C		9,000,000	8,960,616	10/02/2025	06/30/2032	Interest Rate Swap			48190D-A6-5	KR3 2024-47A D1	2C	9,000,000	8,960,616	
04687#A2	Structured Credit Callable Fixed Bond Replication	2C		4,006,529	4,007,012	10/02/2025	06/30/2032	Interest Rate Swap			38188F-B4-8	GLM 2022-12A DR	2C	4,006,529	4,007,012	
04687#A2	Structured Credit Callable Fixed Bond Replication	2C		10,750,000	10,702,421	10/02/2025	06/30/2032	Interest Rate Swap			93200T-AL-4	VOYA 2024-6A D1	2C	10,750,000	10,702,421	
04687#A2	Structured Credit Callable Fixed Bond Replication	2C		5,394,782	5,325,907	10/02/2025	06/30/2032	Interest Rate Swap			94957S-A6-9	WELL 2024-3A D1	2C	5,394,782	5,325,907	
04687#A2	Structured Credit Callable Fixed Bond Replication	2C		6,500,000	6,457,373	10/02/2025	06/30/2032	Interest Rate Swap			92945V-AJ-5	VOYA 2025-3A D1	2C	6,500,000	6,457,373	
04687#A2	Structured Credit Callable Fixed Bond Replication	2C		16,900,000	16,832,569	10/02/2025	06/30/2032	Interest Rate Swap			97816I-A6-4	WONK 2025-1A D1	2C	16,900,000	16,832,569	
04687#P3	Structured Credit Callable Fixed Bond Replication	2A	500,000,000		(6,188,163)	10/02/2025	12/30/2032	Interest Rate Swap		(6,188,163)						
04687#P3	Structured Credit Callable Fixed Bond Replication	2A		13,650,000	13,524,666	10/02/2025	12/30/2032	Interest Rate Swap			74988A-A6-3	RRAM 2024-31A C1	2A	13,650,000	13,524,666	
04687#P3	Structured Credit Callable Fixed Bond Replication	2A		14,400,000	14,121,883	10/02/2025	12/30/2032	Interest Rate Swap			74988F-AJ-6	RRAM 2025-38A C1	2A	14,400,000	14,121,883	
04687#P3	Structured Credit Callable Fixed Bond Replication	2A		21,500,000	21,257,007	10/02/2025	12/30/2032	Interest Rate Swap			75000H-BN-3	RRAM 2022-24A C1A2	2A	21,500,000	21,257,007	
04687#P3	Structured Credit Callable Fixed Bond Replication	2A		10,100,000	9,878,790	10/02/2025	12/30/2032	Interest Rate Swap			75009N-AJ-1	RAJ 2020-9A DIR	2A	10,100,000	9,878,790	
04687#P3	Structured Credit Callable Fixed Bond Replication	2A		8,000,000	7,927,464	10/02/2025	12/30/2032	Interest Rate Swap			78083Z-AJ-8	RRAM 2024-30A C1	2A	8,000,000	7,927,464	
04687#P3	Structured Credit Callable Fixed Bond Replication	2A		8,100,000	7,943,370	10/02/2025	12/30/2032	Interest Rate Swap			13877L-BN-3	CAWIC 2022-2A DIR	2A	8,100,000	7,943,370	
04687#P3	Structured Credit Callable Fixed Bond Replication	2A		360,000,000	361,584,000	10/02/2025	12/30/2032	Interest Rate Swap			04940J-A6-5	Atlas Securitized Products Fin	2A	360,000,000	361,584,000	
04687#P3	Structured Credit Callable Fixed Bond Replication	2A		4,387,199	4,389,390	10/02/2025	12/30/2032	Interest Rate Swap			12587M-AH-1	CIFC 2022-2A DR	2A	4,387,199	4,389,390	
04687#P3	Structured Credit Callable Fixed Bond Replication	2A		50,000,000	50,000,000	10/02/2025	12/30/2032	Interest Rate Swap			03770V-AA-0	Apollo Asset-Backed Finance Le	2A	50,000,000	50,000,000	
04687#P3	Structured Credit Callable Fixed Bond Replication	2A		9,582,354	9,471,287	10/02/2025	12/30/2032	Interest Rate Swap			00118X-BN-3	AGL 2022-22A DIR	2A	9,582,354	9,471,287	
04687#P3	Structured Credit Callable Fixed Bond Replication	2A		12,375,000	12,186,219	10/02/2025	12/30/2032	Interest Rate Swap			00119C-AH-1	AGL 2022-20A DIR	2A	12,375,000	12,186,219	
04687#P3	Structured Credit Callable Fixed Bond Replication	2A		8,751,760	8,607,510	10/02/2025	12/30/2032	Interest Rate Swap			00115E-AH-7	AGL 2022-23A DIR	2A	8,751,760	8,607,510	
04687#P3	Structured Credit Callable Fixed Bond Replication	2A		13,567,960	13,558,044	10/02/2025	12/30/2032	Interest Rate Swap			92944Y-AH-1	VOYA 2024-5A D1A	2A	13,567,960	13,558,044	
04687#A0	Structured Credit Callable Fixed Bond Replication	1C	1,000,000,000		(6,766,241)	10/02/2025	12/30/2031	Interest Rate Swap		(6,766,241)						
04687#A0	Structured Credit Callable Fixed Bond Replication	1C		51,250,000	51,162,875	10/02/2025	12/30/2031	Interest Rate Swap			74988C-A6-8	RRAM 2024-32PA A2R	1C	51,250,000	51,162,875	
04687#A0	Structured Credit Callable Fixed Bond Replication	1C		8,000,000	7,999,752	10/02/2025	12/30/2031	Interest Rate Swap			77341Y-AH-3	ROKX1 2022-3A BR	1C	8,000,000	7,999,752	
04687#A0	Structured Credit Callable Fixed Bond Replication	1C		123,550,000	121,617,307	10/02/2025	12/30/2031	Interest Rate Swap			38180V-AE-7	GOCAP 2023-65A B	1C	123,550,000	121,617,307	
04687#A0	Structured Credit Callable Fixed Bond Replication	1C		106,500,000	105,096,224	10/02/2025	12/30/2031	Interest Rate Swap			38186G-AE-3	GOCAP 2021-59A BR	1C	106,500,000	105,096,224	
04687#A0	Structured Credit Callable Fixed Bond Replication	1C		38,500,000	38,086,818	10/02/2025	12/30/2031	Interest Rate Swap			38179H-AE-4	GOCAP 2024-73A B	1C	38,500,000	38,086,818	
04687#A0	Structured Credit Callable Fixed Bond Replication	1C		29,837,647	30,000,510	10/02/2025	12/30/2031	Interest Rate Swap			34963D-A6-9	FCBSL 2021-2A B	1C	29,837,647	30,000,510	
04687#A0	Structured Credit Callable Fixed Bond Replication	1C		60,000,000	59,930,100	10/02/2025	12/30/2031	Interest Rate Swap			29001H-AE-9	ELM84 2024-10A B	1C	60,000,000	59,930,100	
04687#A0	Structured Credit Callable Fixed Bond Replication	1C		59,500,000	59,515,867	10/02/2025	12/30/2031	Interest Rate Swap			25255U-A6-6	DOL0 2024-6A A2A	1C	59,500,000	59,515,867	
04687#A0	Structured Credit Callable Fixed Bond Replication	1C		27,000,000	26,999,325	10/02/2025	12/30/2031	Interest Rate Swap			25255L-AH-6	DOL0 2021-2A A2R	1C	27,000,000	26,999,325	

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions										Components of the Replication (Synthetic Asset) Transactions				
1	2	3	4	5	6	7	8	9		11	12	13	14	
								Description	Book/Adjusted Carrying Value				Designation or Other Description	Book/Adjusted Carrying Value
04687#A00	Structured Credit Callable Fixed	1C		41,700,000	41,698,988	10/02/2025	12/30/2031	Interest Rate Swap			2525D-AH-0	DOL0 2021-1A A2R	1C	41,700,000
	Structured Credit Callable Fixed	1C		8,000,000	7,985,848	10/02/2025	12/30/2031	Interest Rate Swap			12533D-AH-7	CIFC 2019-1A BR2	1C	8,000,000
04687#A00	Structured Credit Callable Fixed	1C		8,000,000	7,985,952	10/02/2025	12/30/2031	Interest Rate Swap			06763D-AC-9	BABSN 2024-4A B	1C	8,000,000
	Structured Credit Callable Fixed	1C		175,474,294	175,316,367	10/02/2025	12/30/2031	Interest Rate Swap			04941*-AA-2	ATLAS Funding 1 A1A	1C	175,474,294
04687#A00	Structured Credit Callable Fixed	1C		90,827,000	89,799,474	10/02/2025	12/30/2031	Interest Rate Swap			03666A-AC-1	ANTR 2024-3A B	1C	90,827,000
	Structured Credit Callable Fixed	1C		51,500,000	50,902,755	10/02/2025	12/30/2031	Interest Rate Swap			03665L-AA-6	ANTR 2018-3A BR	1C	51,500,000
04687#A00	Structured Credit Callable Fixed	1C		96,600,000	95,056,042	10/02/2025	12/30/2031	Interest Rate Swap			03665A-AH-7	ANTR 2017-2A BRP	1C	96,600,000
	Structured Credit Callable Fixed	1C		39,500,000	39,103,104	10/02/2025	12/30/2031	Interest Rate Swap			97998D-BC-7	WMNT 2017-2A BRP	1C	39,500,000
04687#A04	Structured Credit Callable Fixed	1F	500,000,000		(3,751,794)	10/02/2025	03/30/2032	Interest Rate Swap		(3,751,794)				
	Structured Credit Callable Fixed	1F		310,000,000	310,000,000	10/02/2025	03/30/2032	Interest Rate Swap			00165W-AA-8	AMPS 3 LLC	1F	310,000,000
04687#A04	Structured Credit Callable Fixed	1F		203,900,000	203,900,000	10/02/2025	03/30/2032	Interest Rate Swap			02300B-AA-6	AMPS 2 LLC	1F	203,900,000
04687#A08	Structured Credit Callable Fixed	1A	500,000,000		(5,927,527)	10/02/2025	12/30/2032	Interest Rate Swap		(5,927,527)				
	Structured Credit Callable Fixed	1A		126,997,611	126,814,553	10/02/2025	12/30/2032	Interest Rate Swap			91835W-AA-7	WIC 2025-PV2 A	1A	126,997,611
04687#A08	Structured Credit Callable Fixed	1A		32,809,022	32,783,932	10/02/2025	12/30/2032	Interest Rate Swap			53267H-AC-4	MF1 2025-FL17 AS	1A	32,809,022
	Structured Credit Callable Fixed	1A		40,334,623	40,318,255	10/02/2025	12/30/2032	Interest Rate Swap			55265H-AA-0	MF1 2022-B1 A	1A	40,334,623
04687#A08	Structured Credit Callable Fixed	1A		24,094,613	24,167,715	10/02/2025	12/30/2032	Interest Rate Swap			55287E-AA-5	MF1 2024-FL16 A	1A	24,094,613
	Structured Credit Callable Fixed	1A		95,383,547	95,623,671	10/02/2025	12/30/2032	Interest Rate Swap			05613R-AA-6	BSPT 2024-FL11 A	1A	95,623,671
04687#A08	Structured Credit Callable Fixed	1A		21,175,828	21,263,575	10/02/2025	12/30/2032	Interest Rate Swap			05555W-AC-3	BDS 2024-FL13 AS	1A	21,175,828
	Structured Credit Callable Fixed	1A		37,877,070	38,007,230	10/02/2025	12/30/2032	Interest Rate Swap			30338H-AL-3	FSH1A 2024-FL9 A	1A	37,877,070
04687#A08	Structured Credit Callable Fixed	1A		105,000,000	104,449,170	10/02/2025	12/30/2032	Interest Rate Swap			38180W-AA-9	GOCAP 2019-44A A1R	1A	105,000,000
	Structured Credit Callable Fixed	1A		32,928,716	32,828,185	10/02/2025	12/30/2032	Interest Rate Swap			45339W-AC-0	INCRF 2025-FL1 AS	1A	32,928,716
04687#A08	Structured Credit Callable Fixed	1F	1,000,000,000		(6,911,647)	10/02/2025	12/30/2031	Interest Rate Swap		(6,911,647)				
	Structured Credit Callable Fixed	1F		4,800,000	4,797,048	10/02/2025	12/30/2031	Interest Rate Swap			87252G-AA-5	TCI 2024-2A C	1F	4,800,000
04687#A08	Structured Credit Callable Fixed	1F		15,000,000	14,981,025	10/02/2025	12/30/2031	Interest Rate Swap			88238E-AC-3	TCIFC 2024-2A C	1F	15,000,000
	Structured Credit Callable Fixed	1F		7,200,000	7,195,529	10/02/2025	12/30/2031	Interest Rate Swap			77341Y-AA-6	ROCKT 2022-3A CR	1F	7,200,000
04687#A08	Structured Credit Callable Fixed	1F		16,500,000	16,458,734	10/02/2025	12/30/2031	Interest Rate Swap			75009V-AA-9	RAO 2024-26A C	1F	16,500,000
	Structured Credit Callable Fixed	1F		18,760,000	18,734,674	10/02/2025	12/30/2031	Interest Rate Swap			78110V-AY-0	RRAM 2023-27A BR	1F	18,760,000
04687#A08	Structured Credit Callable Fixed	1F		39,200,000	39,149,628	10/02/2025	12/30/2031	Interest Rate Swap			74983A-AA-3	RRAM 2021-19A BR	1F	39,200,000
	Structured Credit Callable Fixed	1F		29,500,000	29,463,951	10/02/2025	12/30/2031	Interest Rate Swap			74980C-AA-3	RRAM 2024-32PA BR	1F	29,500,000
04687#A08	Structured Credit Callable Fixed	1F		10,000,000	9,985,210	10/02/2025	12/30/2031	Interest Rate Swap			74980U-AA-3	RRAM 2022-201 BR	1F	10,000,000
	Structured Credit Callable Fixed	1F												

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions										Components of the Replication (Synthetic Asset) Transactions				
1	2	3	4	5	6	7	8	9		11	12	13	14	
								Description	Book/Adjusted Carrying Value			Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		26,000,000	25,983,828	10/02/2025	12/30/2031	Interest Rate Swap			2525SL-AH-2	DOL0 2021-2A BR	1F	26,000,000
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		18,200,000	18,210,702	10/02/2025	12/30/2031	Interest Rate Swap			2525SL-AQ-0	DOL0 2022-3A BR	1F	18,200,000
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		10,500,000	10,483,385	10/02/2025	12/30/2031	Interest Rate Swap			2525SL-AQ-1	DOL0 2024-8A B	1F	10,500,000
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		1,995,017	1,996,202	10/02/2025	12/30/2031	Interest Rate Swap			26253V-AQ-5	DRSLF 2024-121A C	1F	1,995,017
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		25,000,000	24,984,025	10/02/2025	12/30/2031	Interest Rate Swap			14319P-AQ-6	CGMS 2024-6A C	1F	25,000,000
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		10,758,987	10,809,655	10/02/2025	12/30/2031	Interest Rate Swap			138778N-BA-0	CAWVC 2020-2A CR2	1F	10,758,987
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		13,645,000	13,652,860	10/02/2025	12/30/2031	Interest Rate Swap			142915-AQ-2	CGMS 2024-8A C	1F	13,645,000
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		2,500,000	2,501,128	10/02/2025	12/30/2031	Interest Rate Swap			13877J-AE-1	CAWVC 2022-1A C	1F	2,501,128
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		25,600,000	25,588,512	10/02/2025	12/30/2031	Interest Rate Swap			227800-AQ-4	CRTRK 2024-1A C	1F	25,600,000
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		4,900,000	4,908,698	10/02/2025	12/30/2031	Interest Rate Swap			17181W-AE-4	CIFC 2024-4A C	1F	4,908,698
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		3,850,000	3,852,483	10/02/2025	12/30/2031	Interest Rate Swap			28247B-AS-6	ELIWR 2023-2A CR	1F	3,850,000
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		18,900,000	18,823,493	10/02/2025	12/30/2031	Interest Rate Swap			349860-AQ-8	FC01 2024-25A C	1F	18,900,000
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		13,400,000	13,366,862	10/02/2025	12/30/2031	Interest Rate Swap			38180H-AE-4	CGSSL 2022-62A CR	1F	13,366,862
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		5,800,000	5,795,047	10/02/2025	12/30/2031	Interest Rate Swap			38177V-AQ-5	CGSSL 2021-53A CR	1F	5,800,000
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		77,500,000	76,224,505	10/02/2025	12/30/2031	Interest Rate Swap			381936-AQ-8	GOCJP 2021-59A CR	1F	77,500,000
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		51,800,000	51,125,512	10/02/2025	12/30/2031	Interest Rate Swap			979880-BE-3	INDMNT 2017-2A CRR	1F	51,800,000
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		9,750,000	9,737,891	10/02/2025	12/30/2031	Interest Rate Swap			988209-AQ-1	WILDPK 2024-1A C	1F	9,737,891
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		5,000,000	4,988,080	10/02/2025	12/30/2031	Interest Rate Swap			948575-AE-4	WELL1 2024-3A C	1F	5,000,000
04687#E8	Structured Credit Callable Fixed Bond Replication	1F		3,000,000	2,998,101	10/02/2025	12/30/2031	Interest Rate Swap			9294Y1-AL-5	VOYA 2024-5A C	1F	3,000,000
04687#B4	Structured Credit Fixed Bond Replication	1E	150,000,000		(1,059,452)	10/02/2025	10/20/2028	Interest Rate Swap		(1,059,452)				
04687#B4	Structured Credit Fixed Bond Replication	1E		2,244,150	2,248,755	10/02/2025	10/20/2028	Interest Rate Swap			91835W-AQ-4	VMIC 2025-PV2 C	1G	2,244,150
04687#B4	Structured Credit Fixed Bond Replication	1E		1,008,784	1,011,211	10/02/2025	10/20/2028	Interest Rate Swap			69392J-AB-7	PPF 2025-12 AS	1A	1,008,784
04687#B4	Structured Credit Fixed Bond Replication	1E		503,497	504,900	10/02/2025	10/20/2028	Interest Rate Swap			69392J-AQ-5	PPF 2025-12 B	1D	503,497
04687#B4	Structured Credit Fixed Bond Replication	1E		747,250	749,325	10/02/2025	10/20/2028	Interest Rate Swap			69392J-AD-3	PPF 2025-12 C	1G	747,250
04687#B4	Structured Credit Fixed Bond Replication	1E		2,882,000	2,901,377	10/02/2025	10/20/2028	Interest Rate Swap			592918-AE-6	MF1 2025-B2 B	1D	2,882,000
04687#B4	Structured Credit Fixed Bond Replication	1E		2,276,000	2,291,631	10/02/2025	10/20/2028	Interest Rate Swap			592918-AQ-1	MF1 2025-B2 C	1G	2,276,000
04687#B4	Structured Credit Fixed Bond Replication	1E		4,427,052	4,434,257	10/02/2025	10/20/2028	Interest Rate Swap			59003M-AE-6	MF1 2024-FL15 B	1D	4,427,052
04687#B4	Structured Credit Fixed Bond Replication	1E		1,375,636	1,377,301	10/02/2025	10/20/2028	Interest Rate Swap			59003M-AQ-1	MF1 2024-FL15 C	1G	1,375,636
04687#B4	Structured Credit Fixed Bond Replication	1E		5,267,292	5,286,727	10/02/2025	10/20/2028	Interest Rate Swap			59003M-AA-4	MF1 2024-FL15 A	1A	5,267,292
04687#B4	Structured Credit Fixed Bond Replication	1E		10,370,043	10,398,816	10/02/2025	10/20/2028	Interest Rate Swap			59003M-AQ-0	MF1 2024-FL15 AS	1A	10,370,043

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART C - SECTION 1

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

Components of the Replication (Synthetic Asset) Transactions																
Replication (Synthetic Asset) Transactions								Cash Instrument(s) Held								
1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value								Description	NAIC Designation or Other
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
04687#B4	Structured Credit Fixed Bond	1E		3,440,560	3,446,298	10/02/2025	10/20/2028	Interest Rate Swap			55287E-AE-2	MF1 2024-FL16 C	16	3,440,560	3,446,298	
04687#B4	Structured Credit Fixed Bond	1E		2,343,591	2,320,478	10/02/2025	10/20/2028	Interest Rate Swap			55287E-AA-6	MF1 2024-FL16 D	28	2,343,591	2,320,478	
04687#B4	Structured Credit Fixed Bond	1E		5,288,444	5,299,758	10/02/2025	10/20/2028	Interest Rate Swap			55416A-AC-3	MF1 2024-FL14 AS 7.82659% 19 M	1A	5,288,444	5,299,758	
04687#B4	Structured Credit Fixed Bond	1E		2,993,949	2,999,723	10/02/2025	10/20/2028	Interest Rate Swap			55416A-AE-9	MF1 2024-FL14 B	1D	2,993,949	2,999,723	
04687#B4	Structured Credit Fixed Bond	1E		997,961	998,757	10/02/2025	10/20/2028	Interest Rate Swap			55416A-AG-4	MF1 2024-FL14 C	16	997,961	998,757	
04687#B4	Structured Credit Fixed Bond	1E		6,220,909	6,244,092	10/02/2025	10/20/2028	Interest Rate Swap			55287E-AC-1	MF1 2024-FL16 AS	1A	6,220,909	6,244,092	
04687#B4	Structured Credit Fixed Bond	1E		2,303,719	2,314,358	10/02/2025	10/20/2028	Interest Rate Swap			55287E-AE-7	MF1 2024-FL16 B	1D	2,303,719	2,314,358	
04687#B4	Structured Credit Fixed Bond	1E		9,955,442	9,998,143	10/02/2025	10/20/2028	Interest Rate Swap			45339N-AA-4	INCREF 2025-FL1 A	1A	9,955,442	9,998,143	
04687#B4	Structured Credit Fixed Bond	1E		3,659,078	3,647,907	10/02/2025	10/20/2028	Interest Rate Swap			45339N-AC-0	INCREF 2025-FL1 AS	1A	3,659,078	3,647,907	
04687#B4	Structured Credit Fixed Bond	1E		2,623,592	2,581,458	10/02/2025	10/20/2028	Interest Rate Swap			45339N-AE-6	INCREF 2025-FL1 B	1D	2,623,592	2,581,458	
04687#B4	Structured Credit Fixed Bond	1E		3,559,594	3,543,865	10/02/2025	10/20/2028	Interest Rate Swap			45339N-AG-1	INCREF 2025-FL1 C	16	3,559,594	3,543,865	
04687#B4	Structured Credit Fixed Bond	1E		3,192,000	3,197,342	10/02/2025	10/20/2028	Interest Rate Swap			30338H-AA-7	FS91A 2024-RL9 AS	1A	3,192,000	3,197,342	
04687#B4	Structured Credit Fixed Bond	1E		2,485,756	2,483,050	10/02/2025	10/20/2028	Interest Rate Swap			30338H-AC-3	FS91A 2024-RL9 B	1D	2,485,756	2,483,050	
04687#B4	Structured Credit Fixed Bond	1E		20,773,935	20,845,322	10/02/2025	10/20/2028	Interest Rate Swap			30338H-AL-3	FS91A 2024-RL9 A	1A	20,773,935	20,845,322	
04687#B4	Structured Credit Fixed Bond	1E		4,988,574	4,993,693	10/02/2025	10/20/2028	Interest Rate Swap			20682A-AA-9	CONE 2024-DFH1 C	1A	4,988,574	4,993,693	
04687#B4	Structured Credit Fixed Bond	1E		1,763,960	1,765,946	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AG-5	B9PDE 2025-FL2 AS	1A	1,763,960	1,765,946	
04687#B4	Structured Credit Fixed Bond	1E		7,979,992	8,000,492	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AC-2	B9PRT 2024-FL11 AS	1A	7,979,992	8,000,492	
04687#B4	Structured Credit Fixed Bond	1E		2,347,650	2,358,050	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AE-8	B9PRT 2024-FL11 B	1D	2,347,650	2,358,050	
04687#B4	Structured Credit Fixed Bond	1E		1,945,340	1,952,730	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AG-3	B9PRT 2024-FL11 C	16	1,945,340	1,952,730	
04687#B4	Structured Credit Fixed Bond	1E		1,275,236	1,282,515	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AJ-7	B9PRT 2024-FL11 D	28	1,275,236	1,282,515	
04687#B4	Structured Credit Fixed Bond	1E		719,198	720,517	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AA-9	B9PDE 2025-FL2 A	1A	719,198	720,517	
04687#B4	Structured Credit Fixed Bond	1E		2,194,060	2,208,844	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AE-1	B9PDE 2025-FL2 B	1D	2,194,060	2,208,844	
04687#B4	Structured Credit Fixed Bond	1E		1,638,299	1,650,089	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AG-6	B9PDE 2025-FL2 C	16	1,638,299	1,650,089	
04687#B4	Structured Credit Fixed Bond	1E		996,973	994,288	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AJ-0	B9PDE 2025-FL2 D	28	996,973	994,288	
04687#B4	Structured Credit Fixed Bond	1E		2,992,500	3,004,900	10/02/2025	10/20/2028	Interest Rate Swap			05559N-AC-3	BDS 2024-FL13 AS	1A	2,992,500	3,004,900	
04687#B4	Structured Credit Fixed Bond	1E		995,544	1,000,484	10/02/2025	10/20/2028	Interest Rate Swap			05559N-AE-9	BDS 2024-FL13 B	1D	995,544	1,000,484	
04687#B4	Structured Credit Fixed Bond	1E		796,400	799,888	10/02/2025	10/20/2028	Interest Rate Swap			05559N-AG-4	BDS 2024-FL13 C	16	796,400	799,888	
04687#B4	Structured Credit Fixed Bond	1E		497,724	496,485	10/02/2025	10/20/2028	Interest Rate Swap			05559N-AA-8	BDS 2024-FL13 D	28	497,724	496,485	
04687#B4	Structured Credit Fixed Bond	1E		21,196,944	21,249,705	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AA-6	B9PRT 2024-FL11 A	1A	21,196,944	21,249,705	
04687#B4	Structured Credit Fixed Bond	1E		1,291,481	1,290,802	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AJ-7	ACRES 2025-FL3 C	16	1,291,481	1,290,802	

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions										Components of the Replication (Synthetic Asset) Transactions					
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#A64	Structured Credit Fixed Bond Replication	1E		780,270	779,880	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AE-5	ACRES 2025-FL3 D	2B	780,270	779,880
04687#A64	Structured Credit Fixed Bond Replication	1E		403,592	403,401	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AE-2	ACRES 2025-FL3 E	2C	403,592	403,401
04687#A64	Structured Credit Fixed Bond Replication	1E		1,587,429	1,586,672	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AE-9	ACRES 2025-FL3 B	1D	1,587,429	1,586,672
04687#A64	Structured Credit Fixed Bond Replication	1E		3,690,750	3,700,686	10/02/2025	10/20/2028	Interest Rate Swap			00193A-AE-8	ARE IT 2024-CREB AS	1A	3,690,750	3,700,686
04687#A64	Structured Credit Fixed Bond Replication	1E		1,596,270	1,594,354	10/02/2025	10/20/2028	Interest Rate Swap			00193A-AE-4	ARE IT 2024-CREB B	1D	1,596,270	1,594,354
04687#A64	Structured Credit Fixed Bond Replication	1E		1,257,001	1,255,529	10/02/2025	10/20/2028	Interest Rate Swap			00193A-AE-9	ARE IT 2024-CREB C	1G	1,257,001	1,255,529
04687#A64	Structured Credit Fixed Bond Replication	1E		1,939,140	1,941,493	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AB-1	ACRES 2025-FL3 AS	1A	1,939,140	1,941,493
05565A#9	FIXED RATE BOND REPLICATION	2C	40,000,000		(716,755)	03/04/2026	03/20/2036	Interest Rate Swap		(716,755)					
05565A#9	FIXED RATE BOND REPLICATION	2C		3,000,000	2,818,564	03/04/2026	03/20/2036	Interest Rate Swap			59500A-AE-4	Midcap Financial Issuer Trust	2C	3,000,000	2,818,564
05565A#9	FIXED RATE BOND REPLICATION	2C		39,000,000	36,524,495	03/04/2026	03/20/2036	Interest Rate Swap			59500A-AH-2	Midcap Financial Issuer Trust	2C	39,000,000	36,524,495
05565A#9	FIXED RATE BOND REPLICATION	2C		950,000	937,090	03/04/2026	03/20/2036	Interest Rate Swap			74980F-BJ-3	PRM 2020-BA CM2	2B	950,000	937,090
05565A#9	FIXED RATE BOND REPLICATION	2C		1,035,000	1,020,930	03/04/2026	03/20/2036	Interest Rate Swap			74988B-AJ-1	RAD 2025-30A C1	2C	1,035,000	1,020,930
05565A#9	FIXED RATE BOND REPLICATION	2C		762,668	1,084,387	03/04/2026	03/20/2036	Interest Rate Swap			07457F-AE-5	Turbin Finance Trust 2024-1	1D	762,668	1,084,387
06051A#8	FIXED RATE BOND REPLICATION	2B	20,000,000		(322,096)	03/04/2026	03/20/2034	Interest Rate Swap		(322,096)					
06051A#8	FIXED RATE BOND REPLICATION	2B		1,485,000	1,466,059	03/04/2026	03/20/2034	Interest Rate Swap			03666B-BC-7	ANTR 2021-1A CR	1F	1,485,000	1,466,059
06051A#8	FIXED RATE BOND REPLICATION	2B		15,000,000	14,846,076	03/04/2026	03/20/2034	Interest Rate Swap			00198H-AB-1	Ziraat (Bosphorus) DPR Senior	2C	15,000,000	14,846,076
06051A#8	FIXED RATE BOND REPLICATION	2B		1,730,897	2,445,933	03/04/2026	03/20/2034	Interest Rate Swap			07457F-AB-7	Turbin Finance Trust 2024-1	1B	1,730,897	2,445,933
06051A#8	FIXED RATE BOND REPLICATION	2B		1,617,973	1,404,312	03/04/2026	03/20/2034	Interest Rate Swap			PRME 26A	PRME 26A	1F	1,617,973	1,404,312
06051A#8	FIXED RATE BOND REPLICATION	2B		1,646,866	1,431,026	03/04/2026	03/20/2034	Interest Rate Swap			HAPVT 36A C	HAPVT 36A C	1F	1,646,866	1,431,026
06051A#8	FIXED RATE BOND REPLICATION	2B		2,022,467	1,744,330	03/04/2026	03/20/2034	Interest Rate Swap			HAPVT 36A D	HAPVT 36A D	2C	2,022,467	1,744,330
06051A#8	FIXED RATE BOND REPLICATION	2B		1,849,112	1,604,877	03/04/2026	03/20/2034	Interest Rate Swap			PRME 27A B	PRME 27A B	1F	1,849,112	1,604,877
46865#A9	FIXED RATE BOND REPLICATION	1E	60,000,000		(688,791)	03/04/2026	03/20/2031	Interest Rate Swap		(688,791)					
46865#A9	FIXED RATE BOND REPLICATION	1E		13,082,796	13,088,081	03/04/2026	03/20/2031	Interest Rate Swap			74989K-AJ-4	PRM 2017-2A BR	1F	13,082,796	13,088,081
46865#A9	FIXED RATE BOND REPLICATION	1E		9,888,132	9,486,692	03/04/2026	03/20/2031	Interest Rate Swap			595221-GM-3	LVS 2005-9N 1A1	1A	9,888,132	9,486,692
46865#A9	FIXED RATE BOND REPLICATION	1E		14,000,000	13,959,400	03/04/2026	03/20/2031	Interest Rate Swap			09400J-AE-8	ATLAS SECURED ADVANCE FUNDING	1F	14,000,000	13,959,400
46865#A9	FIXED RATE BOND REPLICATION	1E		7,227,556	6,867,954	03/04/2026	03/20/2031	Interest Rate Swap			41162D-AE-6	HMLT 2006-12 2A2A	1A	7,227,556	6,867,954
46865#A9	FIXED RATE BOND REPLICATION	1E		10,315,979	9,965,815	03/04/2026	03/20/2031	Interest Rate Swap			41164L-AB-5	HMLT 2007-2 2A1A	1A	10,315,979	9,965,815
46865#A9	FIXED RATE BOND REPLICATION	1E		7,934,770	7,934,770	03/04/2026	03/20/2031	Interest Rate Swap			69232B-AA-9	Southern Palm Company	1G	7,934,770	7,934,770
779926#0	FIXED RATE BOND REPLICATION	1F	50,000,000		(664,279)	03/04/2026	03/20/2032	Interest Rate Swap		(664,279)					
779926#0	FIXED RATE BOND REPLICATION	1F		4,181,536	4,525,006	03/04/2026	03/20/2032	Interest Rate Swap			362ZE-AE-4	GSA 2007-3 2A1A	1A	4,181,536	4,525,006
779926#0	FIXED RATE BOND REPLICATION	1F		7,619,612	7,890,109	03/04/2026	03/20/2032	Interest Rate Swap			25151A-AE-6	DBALT 2006-AB3 AB	1A	7,619,612	7,890,109
779926#0	FIXED RATE BOND REPLICATION	1F		45,000,000	45,000,000	03/04/2026	03/20/2032	Interest Rate Swap			02300A-AA-8	AMPS 1 LLC	1F	45,000,000	45,000,000
94678#C9	FIXED RATE BOND REPLICATION	2A	30,000,000		(410,719)	03/04/2026	03/20/2033	Interest Rate Swap		(410,719)					
94678#C9	FIXED RATE BOND REPLICATION	2A		4,113,440	3,970,255	03/04/2026	03/20/2033	Interest Rate Swap			61748H-0H-4	MSN 2005-9AR 1A	1A	4,113,440	3,970,255
94678#C9	FIXED RATE BOND REPLICATION	2A		6,753,332	6,609,518	03/04/2026	03/20/2033	Interest Rate Swap			61748H-VG-8	MSN 2006-5AR A	1A	6,753,332	6,609,518
94678#C9	FIXED RATE BOND REPLICATION	2A		5,238,133	5,238,133	03/04/2026	03/20/2033	Interest Rate Swap			69457G-AA-1	PK ALIFT WH 5 LP	2C	5,238,133	5,238,133
94678#C9	FIXED RATE BOND REPLICATION	2A		3,438,066	3,549,815	03/04/2026	03/20/2033	Interest Rate Swap			12657G-AA-7	CWALT 2005-17 1A1	1A	3,438,066	3,549,815
94678#C9	FIXED RATE BOND REPLICATION	2A		3,453,474	3,647,721	03/04/2026	03/20/2033	Interest Rate Swap			45601E-AA-2	INDX 2006-AR2 1A1A	1A	3,453,474	3,647,721
94678#C9	FIXED RATE BOND REPLICATION	2A		6,650,000	6,650,000	03/04/2026	03/20/2033	Interest Rate Swap			69600H-AA-1	Ziraat DPR Finance Company	2C	6,650,000	6,790,149
12776#S93	CDO NA HY 45	2A	100,000,000		13,380,708	10/14/2025	12/20/2030	Credit Default Swap	13,380,708						
12776#S93	CDO NA HY 45	2A		144,870,000	103,769,550	10/14/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY WB	1A	144,870,000	103,769,550
12776#S93	CDO NA HY 45	2A	50,000,000		6,165,567	10/17/2025	12/20/2030	Credit Default Swap	6,695,335						
12776#S93	CDO NA HY 45	2A		72,522,464	51,884,775	10/17/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY WB	1A	72,522,464	51,884,775
12776#S93	CDO NA HY 45	2A	50,000,000		6,149,203	10/17/2025	12/20/2030	Credit Default Swap	6,670,430						
12776#S93	CDO NA HY 45	2A		72,522,464	51,884,775	10/17/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY WB	1A	72,522,464	51,884,775
12776#T7	CDO NA HY 45	2A	100,000,000		12,327,191	11/18/2025	12/20/2030	Credit Default Swap	13,310,196						
12776#T7	CDO NA HY 45	2A		103,769,550	103,769,550	11/18/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY WB	1A	144,570,513	103,769,550
12776#S98	CDO NA HY 45	2A	50,000,000		6,165,567	10/16/2025	12/20/2030	Credit Default Swap	6,738,446						
12776#S98	CDO NA HY 45	2A		72,632,302	51,884,775	10/16/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY WB	1A	72,632,302	51,884,775
12776#S98	CDO NA HY 45	2A	50,000,000		6,149,203	10/16/2025	12/20/2030	Credit Default Swap	6,707,357						
12776#S98	CDO NA HY 45	2A		72,622,601	51,884,775	10/16/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY WB	1A	72,622,601	51,884,775
12776#T4	CDO NA HY 45	2A	50,000,000		6,149,203	11/18/2025	12/20/2030	Credit Default Swap	6,655,098						

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	30	12,723,812,925							30	12,723,812,925
2. Add: Opened or acquired transactions.....	14	994,294,147							14	994,294,147
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX	66,629,153	XXX		XXX		XXX		XXX	66,629,153
4. Less: Closed or disposed of transactions.....	3								3	
5. Less: Positions disposed of for failing effectiveness criteria.....										
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	1,325,186,273	XXX		XXX		XXX		XXX	1,325,186,273
7. Ending inventory	41	12,459,549,952							41	12,459,549,952

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	3,654,060,442
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	83,699,811
3.	Total (Line 1 plus Line 2)	3,737,760,253
4.	Part D, Section 1, Column 6	5,227,345,522
5.	Part D, Section 1, Column 7	(1,489,585,270)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	4,969,294,586
8.	Part B, Section 1, Column 13	83,699,810
9.	Total (Line 7 plus Line 8)	5,052,994,395
10.	Part D, Section 1, Column 9	6,966,037,817
11.	Part D, Section 1, Column 10	(1,913,043,421)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	2,033,198,177
14.	Part B, Section 1, Column 20	73,688,619
15.	Part D, Section 1, Column 12	2,106,886,797
16.	Total (Line 13 plus Line 14 minus Line 15)	

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	7,283,524,891	6,831,569,526
2. Cost of cash equivalents acquired	66,409,122,870	161,872,794,055
3. Accrual of discount		6,950
4. Unrealized valuation increase/(decrease)		5,811
5. Total gain (loss) on disposals	(1)	
6. Deduct consideration received on disposals	63,007,161,292	161,420,795,872
7. Deduct amortization of premium	223	55,580
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,685,486,244	7,283,524,891
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	10,685,486,244	7,283,524,891

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE A - PART 2

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

[illegible]

SCHEDULE A - PART 3

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

[illegible]

SCHEDULE B - PART 2

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

1		Location		3		4	5	6	7	8	9
Loan Number		City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings		
40305932		DANVILLE	GA		01/16/2026	5.880	21,106,093		35,007,000		
403058475		SOUTH BEND	IN		01/16/2026	6.520	16,198,493		21,788,500		
40306023		ALPINE	AL		01/16/2026	6.050	11,117,254		15,996,590		
403059283		CHICAGO	IL		01/16/2026	6.190	7,822,992		16,474,500		
403050517		SYLACAUGA	AL		01/16/2026	6.870	7,703,895		10,100,000		
403058947		WINSTON SALEM	NC		01/16/2026	6.840	7,120,960		9,725,100		
40305988		PRINCETON	IN		01/16/2026	6.710	6,693,508		9,717,000		
10276618		ROTTERDAM	NLD		01/26/2026	4.700	7,235,204		10,095,909		
341000087		BOCA RATON	FL		07/24/2025	8.364		449,136	23,700,000		
10277415		MONTECITO	CA		02/12/2026	7.250	4,861,350		8,000,000		
10273929		LOS GATOS	CA		01/26/2026	7.125	4,364,861		8,249,000		
10277611		LOS ALTOS	CA		02/17/2026	6.875	3,995,140		7,050,000		
341000096		RUSSON	NJ		06/13/2025	8.754		678,243	29,500,000		
10276865		AMSTERDAM	NLD		01/26/2026	5.150			5,320,000		
10263643		DALLAS	TX		03/13/2026	6.500	3,445,819		5,100,000		
10263669		LONG BOAT KEY	FL		03/16/2026	6.990	3,533,935		6,625,000		
10277520		LOS ANGELES	CA		02/12/2026	6.875	3,460,914		5,850,000		
10273261		NEIROPOT BEACH	CA		01/16/2026	6.875	3,527,451		6,260,000		
10277337		SANTA BARBARA	CA		02/12/2026	7.000	3,541,536		5,750,000		
403057546		SAVANNAH	GA		01/16/2026	6.790	3,330,108		5,395,000		
10262065		WOODWAY	WA		02/27/2026	7.125	3,506,801		4,260,000		
403059613		CLEVELAND	OH		01/16/2026	6.730	3,445,600		4,763,833		
10277619		LOS ALTOS	CA		02/17/2026	6.375	3,365,107		6,400,000		
10261882		ZUTPHEN	NLD		02/25/2026	5.150	4,131,743		4,744,797		
10272776		RANCHO SANTA FE	CA		01/13/2026	7.125	3,345,432		4,950,000		
10277060		HEADSBURG	CA		02/06/2026	6.500	3,269,718		4,900,000		
10261658		DEN HAAG	NLD		02/25/2026	4.950	3,948,766		4,552,339		
10263357		SCOTTSDALE	AZ		03/09/2026	6.250	3,065,891		6,872,000		
10263607		MALIBU	CA		03/13/2026	7.125	3,102,338		4,700,000		
10273249		SANTA BARBARA	CA		01/16/2026	6.625	3,478,482		4,500,000		
10273568		LAGUNA BEACH	CA		01/26/2026	6.625	3,110,840		5,600,000		
10263352		NEIROPOT BEACH	CA		03/09/2026	7.375	3,100,717		3,995,000		
10274097		SAN DIEGO	CA		01/27/2026	7.125	3,056,492		4,100,000		
10276763		ROTTERDAM	NLD		01/26/2026	4.950	3,851,943		5,065,000		
10276572		NASHVILLE	TN		01/26/2026	6.999	3,094,609		4,250,000		
10265094		S-GRAVENHAGE	NLD		03/27/2026	4.235	3,700,152	831,512	6,878,000		
341000081		NASHVILLE	TN		06/13/2025	8.554			17,125,000		
10263122		LOS ANGELES	CA		03/09/2026	6.125	2,917,474		5,960,000		
10263174		GLENDALE	CA		03/09/2026	6.375	2,963,443		3,700,000		
10271999		THOUSAND OAKS	CA		01/08/2026	6.750	3,035,665		5,000,000		
403060138		THOMASVILLE	GA		01/16/2026	6.710	3,022,510		4,332,800		
10263636		CLIFTON	WA		03/13/2026	6.750	2,967,445		3,900,000		
10263106		PASADENA	CA		03/09/2026	6.490	2,939,718		4,200,000		
10272676		AGOURA HILLS	CA		01/12/2026	7.250	2,966,715		3,625,000		
10276676		SANDY	UT		01/26/2026	6.625	2,890,469		3,800,000		
10273265		LOS ANGELES	CA		01/16/2026	6.875	2,914,919		3,550,000		
403060409		HOUSTON	TX		01/16/2026	6.690	2,881,479		4,147,000		
10277049		YARROW POINT	WA		02/06/2026	6.625	2,845,949		3,700,000		
10277615		VENICE	CA		02/17/2026	7.625	2,897,374		4,000,000		
10263724		FAIRFIELD	CA		03/13/2026	7.250	2,887,500		3,750,000		
10272721		RALEIGH	NC		01/09/2026	6.875	2,767,784		3,400,000		
10261655		ROTTERDAM	NLD		02/25/2026	4.950	3,408,688		3,850,000		
10277618		BOZEMAN	MT		02/17/2026	6.875	2,735,273		3,600,000		
10263395		LAFAYETTE	CA		03/09/2026	6.375	2,665,946		4,100,000		
403059587		MIAMI	FL		01/16/2026	6.550	2,731,516		4,000,000		

SCHEDULE B - PART 2

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

1		2		3		4	5	6	7	8	9
Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
10027608		GOLETA		CA		02/17/2026	7.375	2,670,200		3,300,000	
10027201		BELL CANYON		CA		01/09/2026	6.625	2,646,685		3,750,000	
10028357		LOS ANGELES		CA		03/09/2026	7.375	2,724,985		3,250,000	
100285083		ROTTERDAM		N.D.		03/27/2026	4.235	3,210,061		305,000	
33400391940		MONROE		NY		06/05/2025	9.082		24,311	5,800,000	
100285051		AMSTERDAM		N.D.		03/27/2026	4.850	3,156,815		3,655,182	
100276864		AMSTERDAM		N.D.		01/28/2026	4.900	3,256,236		3,586,652	
100272015		SAN CARLOS		CA		01/06/2026	6.875	2,587,066		3,200,000	
100273365		SAN JOSÉ DEL CABO		MEX.		01/20/2026	8.680	2,477,250		5,506,251	
100274002		OAKLAND		CA		01/26/2026	6.500	2,573,651		3,300,000	
100283635		GLENNVILLE		NC		03/13/2026	6.750	2,548,884		3,305,000	
100281845		S-GRAVENHAGE		N.D.		02/25/2026	5.500	3,103,234		3,505,001	
100283824		FORT LAUDERDALE		FL		03/16/2026	6.500	2,478,006		3,500,000	
100276871		ROTTERDAM		N.D.		01/26/2026	4.530	3,099,471		3,589,443	
100273805		BAKERSFIELD		CA		01/26/2026	7.000	2,468,561		3,000,000	
100272040		LA CANADA FLINTRIDGE		CA		01/09/2026	7.125	2,479,199		4,510,000	
100276866		AMSTERDAM		N.D.		01/26/2026	4.800	3,076,777		3,865,000	
100272826		SAN ANTONIO		TX		01/13/2026	6.625	2,440,202		2,985,000	
100281829		SPIKENRISE		N.D.		02/25/2026	4.900	2,989,021		3,340,000	
100272813		BOZEMAN		MT		01/13/2026	6.625	2,391,167		2,940,000	
100283821		PARADISE VALLEY		AZ		03/16/2026	6.375	2,366,288		3,650,000	
100277613		TOLUCA LAKE		CA		02/17/2026	6.750	2,388,232		3,600,000	
100273569		LOS ANGELES		CA		01/26/2026	6.375	2,370,628		3,325,000	
324060294		AURORA		CO		10/03/2024	9.080	430,370		7,078,360	
100283653		DENVER		CO		03/13/2026	7.500	2,418,747		2,910,000	
100283772		GREENWICH		CT		03/13/2026	6.625	2,349,801		3,475,000	
100283703		CORONADO		CA		03/13/2026	6.625	2,366,089		3,860,000	
100283880		SAN FRANCISCO		CA		03/19/2026	6.375	2,342,981		4,278,000	
100277610		SCOTTSDALE		AZ		02/17/2026	7.250	2,384,636		2,975,000	
3,62426E+11		LAKEWOOD		CO		12/13/2024	9.410		358,000	8,245,000	
4,04334E+11		TYRONE		TX		02/04/2026	6.420	3,600,000		14,441,400	
100283224		AUSTIN		TX		03/09/2026	7.000	2,336,309		3,250,000	
100274102		LAKE OSIEGO		OR		01/27/2026	7.125	2,305,300		2,988,000	
100281844		AMSTERDAM		N.D.		02/25/2026	4.850	2,833,195		3,470,000	
100273021		LOS ANGELES		CA		01/08/2026	7.750	2,301,882		2,600,000	
3,62426E+11		LOS ANGELES		CA		11/08/2024	8.945		463,000	8,135,500	
3410000727		EAST FLAT ROCK		NC		03/07/2025	9.136		356,015	15,750,000	
100276863		AMSTERDAM		N.D.		01/28/2026	4.800	2,819,981		3,606,330	
100283608		NEIROPOT BEACH		CA		03/13/2026	6.500	2,193,762		3,090,000	
403038486		MIAMI		FL		01/16/2026	6.270	2,183,895		3,290,000	
3300004631		DEMARST		NJ		10/10/2023	9.835		49,110	3,773,000	
100272885		SEBASTOPOL		CA		01/12/2026	6.875	2,165,434		2,675,000	
3410000720		NASHVILLE		TN		03/03/2025	9.166		362,003	18,755,000	
4,04334E+11		MIDDLEBURG		FL		11/14/2025	6.603		1,703,215	18,705,052	
100282084		THOUSAND OAKS		CA		02/27/2026	6.750	2,142,016		2,670,000	
100285131		AMSTERDAM		N.D.		03/27/2026	5.100	2,608,605		2,875,000	
100283556		SCOTTSDALE		AZ		03/13/2026	6.750	2,120,702		2,650,000	
100274108		LOS ANGELES		CA		01/27/2026	6.750	2,112,023		2,825,000	
100283223		LOS ANGELES		CA		03/09/2026	7.375	2,160,988		2,790,000	
100277629		WOODLAND HILLS		CA		02/17/2026	6.900	2,116,576		2,550,000	
3,62426E+11		LAKEWOOD		CO		12/13/2024	9.410		410,000	9,396,000	
100276867		ROTTERDAM		N.D.		01/26/2026	4.530	2,603,794		3,023,077	
3340072479		BROOKLYN		NY		04/30/2024	9.148		209,255	6,665,000	
100282161		SAN JUAN CAPISTRANO		CA		02/27/2026	6.375	2,084,121		4,620,000	
100276869		ROTTERDAM		N.D.		01/26/2026	4.530	2,591,650		3,236,166	

SCHEDULE B - PART 2

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

1		Location		3		4	5	6	7	8	9
Loan Number		City	State	Loan Type		Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100277031		CHARLOTTE	NC			02/06/2026	6.375	2,028,764		7,050,000	
100277627		LAS VEGAS	NV			02/17/2026	8.375	2,098,695		2,600,000	
100282155		SPRING	TX			02/27/2026	7.625	2,080,642		3,025,000	
100277623		ALAMEDA	CA			02/17/2026	7.250	2,073,714		2,500,000	
100276697		EXCELSIOR	MINN			01/26/2026	6.750	2,047,596		2,550,000	
100273997		LOS ANGELES	CA			01/26/2026	6.625	2,043,115		2,625,000	
100261696		ROTTERDAM	NLD			02/25/2026	4.950	2,549,876		2,890,000	
100282193		CORONA DEL MAR	CA			02/27/2026	7.125	2,054,576		2,950,000	
100272016		FORT LAUDERDALE	FL			01/08/2026	6.490	2,037,104		3,500,000	
100276644		HUNTINGTON BEACH	CA			01/26/2026	6.875	2,066,926		2,500,000	
100283116		AGORA HILLS	CA			03/09/2026	6.750	2,012,274		3,060,000	
100263655		LAKE BLUFF	IL			03/16/2026	6.990	2,041,347		3,045,000	
100271696		GLENDALE	CA			01/08/2026	8.750	2,068,655		2,200,000	
100265054		S-GRAVENHAGE	NLD			03/27/2026	4.950	2,447,367		2,899,999	
100282080		NAPA	CA			02/27/2026	6.625	1,997,133		2,800,000	
3340076981		LOS ANGELES	CA			07/29/2024	9.190		451,242	4,980,000	
325055597		WOODHILL	IA			06/30/2025	8.555		226,012	5,650,000	
100277621		OCEAN RIDGE	FL			02/17/2026	6.625	2,006,409		3,250,000	
100274052		DIABLO	CA			01/26/2026	6.750	2,020,225		2,725,000	
100276683		AMSTERDAM	NLD			01/26/2026	4.950	2,508,242		2,865,000	
100265933		PORTLAND	OR			03/13/2026	6.750	1,977,768		2,800,000	
3.62428E+11		LAKEWOOD	CO			12/13/2024	9.410		143,000	8,299,000	
100271693		PALM SPRINGS	CA			01/08/2026	6.875	1,988,965		2,600,000	
100283129		IMPERIAL BEACH	CA			03/09/2026	6.250	1,920,138		3,500,000	
100272666		MIAMI	FL			01/09/2026	6.625	1,968,711		2,554,000	
100282154		POWAY	CA			02/27/2026	6.750	1,968,047		2,860,000	
100274112		SANTA BARBARA	CA			01/27/2026	6.500	1,932,173		2,725,000	
100273218		TENECCA	CA			01/16/2026	7.125	1,965,777		3,087,000	
100274106		HOLDEN BEACH	NC			01/27/2026	6.750	1,935,428		2,600,000	
100277652		GATLINBURG	TN			02/19/2026	7.250	1,919,008		2,321,000	
100283115		LOS ANGELES	CA			03/09/2026	8.625	1,980,012		2,230,000	
100276652		WEEFT	NLD			01/26/2026	4.600	2,438,386		2,872,749	
100282132		CAMARILLO	CA			02/27/2026	6.875	1,944,085		2,375,000	
100273377		CULVER CITY	CA			01/21/2026	7.125	1,915,541		2,500,000	
100274128		WASHINGTON	DC			01/27/2026	6.875	1,924,800		2,593,000	
100282178		EDMOND	OK			02/27/2026	6.625	1,915,554		2,550,500	
325040528		BAKERSFIELD	CA			05/28/2025	8.965		38,694	7,005,000	
100274039		FRANKLIN LAKES	NJ			01/26/2026	6.750	1,938,737		2,675,000	
100261693		HOFDORP	NLD			02/25/2026	4.900	2,360,996		3,500,000	
100282183		MONROVIA	CA			02/27/2026	6.250	1,874,562		2,675,000	
100263207		SANTA ANA	CA			03/09/2026	7.375	1,915,773		2,300,000	
100273640		FRANKLIN	WI			01/23/2026	7.374	1,891,946		2,300,000	
100274012		MIAMI	FL			01/26/2026	6.375	1,920,860		2,890,000	
100274121		WOODLAND HILLS	CA			01/27/2026	6.990	1,878,329		2,300,000	
100272037		SHERMAN OAKS	CA			01/09/2026	6.875	1,892,646		2,475,000	
100285119		DEN HAAG	NLD			03/27/2026	4.950	2,276,051		2,635,000	
100263656		HOT SPRINGS	AR			03/13/2026	6.875	1,848,457		2,150,000	
100276666		ROTTERDAM	NLD			01/26/2026	4.530	2,352,970		2,708,631	
325041358		BAKERSFIELD	CA			05/28/2025	8.965		51,966	6,465,000	
100276650		AMSTERDAM	NLD			01/28/2026	4.600	2,350,581		2,624,000	
100276686		AMSTERDAM	NLD			01/28/2026	4.040	2,345,706		2,618,557	
100273216		SAN DIEGO	CA			01/16/2026	7.250	1,859,764		2,275,000	
3500136408		MIAMI	FL			01/23/2026	7.125	3,625,000		7,000,000	
100276619		AMSTERDAM	NLD			01/28/2026	4.850	2,338,637		3,025,000	
1000000936		DELRAY BEACH	FL			10/24/2025	8.496		333,652	17,420,000	

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

1		Location		3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings		
100272835	IRVINE	CA		01/13/2026	6.125	1,831,697		2,780,000		
324060016	AURORA	CO		10/03/2024	9.080		99,098	2,078,360		
100282133	KILAUEA	HI		02/27/2026	6.875	1,887,621		2,840,000		
100277096	LAFAYETTE	CA		02/06/2026	6.875	1,872,391		2,392,000		
100281650	AMSTERDAM	N.D.		02/25/2026	5.150	2,301,971		3,148,414		
100273237	BEND	OR		01/16/2026	7.000	1,888,327		2,265,000		
100272707	DELAIR BEACH	FL		01/09/2026	6.999	1,890,525		3,000,000		
100283630	LOS ANGELES	CA		03/23/2026	6.499	1,842,387		2,150,000		
100283150	LAKESIDE	MT		03/09/2026	6.990	1,837,156		2,365,000		
100274714	NEIROPOT BEACH	CA		01/27/2026	6.375	1,813,232		3,200,000		
100273370	LOS ANGELES	CA		01/21/2026	6.999	1,853,392		2,380,000		
325077272	KIRKLAND	WA		10/06/2025	8.545	561,140		6,950,000		
100281636	DEN HAAG	N.D.		02/25/2026	5.100	2,266,556		2,560,000		
325027142	JOHNS ISLAND	SC		05/28/2025	9.415	1,081,992		7,200,000		
100274108	SAN FRANCISCO	CA		01/27/2026	6.375	1,789,536		3,000,000		
100283946	LOS ANGELES	CA		03/16/2026	8.875	1,848,000		2,200,000		
400059415	DAYTON	OR		01/16/2026	6.890	1,819,156		2,821,750		
3410000953	BROOKLYN	NY		09/19/2025	8.486	379,368		6,880,000		
100272879	WAYNE	NJ		01/12/2026	7.500	1,803,794		2,215,000		
100277412	GRANBY	CO		02/12/2026	6.875	1,813,076		2,200,000		
100274110	DANDRIDGE	TN		01/27/2026	6.750	1,790,059		2,200,000		
100274094	SAINT AUGUSTINE	FL		01/27/2026	7.125	1,808,615		2,400,000		
100281865	AMSTERDAM	N.D.		02/25/2026	5.350	2,222,287		2,353,125		
100282165	HOUSTON	TX		02/27/2026	6.875	1,794,410		2,700,000		
100282246	BELLEAIR BEACH	FL		02/27/2026	6.625	1,722,532		2,350,000		
100283647	SNOWHILL	VA		03/13/2026	6.625	1,763,958		2,725,000		
100273269	SAN DIEGO	CA		01/16/2026	6.375	1,738,496		2,150,000		
100282035	BELL CANYON	CA		02/27/2026	6.625	1,767,366		2,500,000		
100276870	ROTTERDAM	N.D.		01/28/2026	4.530	2,209,642		2,688,528		
3.62428E+11	LAKEWOOD	CO		12/13/2024	9.410		412,000	8,040,000		
100277359	STUDIO CITY	CA		02/12/2026	7.875	1,785,000		2,730,000		
100283640	CHICAGO	IL		03/13/2026	6.125	1,698,670		3,350,000		
100282205	BRIELLE	NJ		02/27/2026	7.250	1,734,969		2,410,000		
100281975	OAK PARK	CA		03/13/2026	6.500	1,720,533		2,450,000		
100272767	REDONDO BEACH	CA		02/27/2026	6.875	1,742,191		2,400,000		
100276636	LAGUNA NIGUEL	CA		01/13/2026	6.875	1,736,193		2,400,000		
3340126628	ARNEW	N.D.		02/26/2026	9.554	2,090,880		4,300,000		
100274088	BROOKLYN	NY		01/27/2026	7.125	1,715,487		2,280,000		
100281748	EMERALD HILLS	CA		02/25/2026	6.750	1,722,590		4,500,000		
100283635	SOUTH MIAMI	FL		03/13/2026	6.875	1,711,761		2,377,759		
100272670	DOWNEY	CA		01/09/2026	8.375	1,743,000		2,075,000		
100274004	WASHINGTON	DC		01/26/2026	7.000	1,694,632		1,955,000		
3.62424E+11	SARASOTA	FL		11/18/2024	9.095	30,175		5,275,000		
100274715	GILBERT	AZ		01/27/2026	6.500	1,663,494		2,233,000		
100272733	CORONA DEL MAR	CA		01/09/2026	7.250	1,705,562		1,950,000		
100273930	LAGUNA NIGUEL	CA		01/23/2026	6.900	1,896,359		2,450,000		
100283154	GRANDMA HILLS	CA		03/09/2026	7.500	1,687,172		1,925,000		
100283699	SANTA CLARA	CA		03/13/2026	6.875	1,689,302		1,920,000		
324127555	BOISE	ID		05/28/2025	9.053		713,914	7,030,000		
100282165	HOUSTON	TX		02/27/2026	6.875	1,695,655		2,050,000		
325059423	MOUNTAIN GREEN	UT		10/06/2025	8.595	1,077,604		5,890,000		
100274067	PHOENIX	AZ		01/26/2026	6.750	1,679,925		2,285,000		
100282082	CARLSBAD	CA		02/27/2026	7.250	1,666,751		2,263,000		
100273420	LOS ANGELES	CA		01/21/2026	6.875	1,623,322		2,150,000		

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

1		2		3		4	5	6	7	8	9
Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100283066		ENCINO		CA		03/09/2026	6.625	1,625,379			2,500,000
100272684		SCOTTSDALE		AZ		01/09/2026	6.999	1,668,479			2,140,000
100282836		BELMAR		NJ		02/27/2026	6.625	1,627,218			2,370,000
100283292		SAN DIEGO		CA		03/09/2026	6.875	1,648,428			2,100,000
100282103		DALLAS		TX		02/27/2026	6.750	1,649,784			2,000,000
100273221		FULLERTON		CA		01/16/2026	6.500	1,632,746			2,400,000
100274092		LONG BEACH TOWNSHIP		NJ		01/27/2026	6.750	1,632,855			2,600,000
100282072		LAKE ARROWHEAD		CA		02/27/2026	7.000	1,636,242			2,125,000
100273203		ENCINITAS		CA		01/16/2026	6.875	1,641,577			2,350,000
100283512		LOS ANGELES		CA		03/13/2026	6.750	1,664,995			3,050,000
100263881		SAN CLEMENTE		CA		03/19/2026	7.375	1,667,761			2,000,000
100277047		SAN DIEGO		CA		02/06/2026	6.500	1,614,694			2,150,000
100274091		REHOBOTH BEACH		DE		01/27/2026	6.750	1,617,431			2,175,000
100283634		SAN JOSE		CA		03/13/2026	6.625	1,604,989			2,100,000
100283074		BURBANK		CA		03/09/2026	6.875	1,603,022			2,250,000
100277491		BURBANK		CA		02/13/2026	6.875	1,626,395			2,275,000
100283719		PASADENA		CA		03/13/2026	7.250	1,648,641			1,966,000
100273992		ENCINITAS		CA		01/26/2026	6.750	1,655,473			2,200,000
100283641		LADERA RANCH		CA		03/13/2026	6.375	1,589,275			2,090,000
100282102		ALBUQUERQUE		NM		02/27/2026	6.500	1,594,843			2,930,000
325041120		BAKERSFIELD		CA		05/28/2025	8.965	1,594,843	82,388		6,450,000
100281828		ROTTEDAM		NLD		02/25/2026	4.900	1,966,415			2,205,000
100282211		TAVERNIER		FL		02/27/2026	6.375	1,572,692			2,200,000
100277055		PHOENIX		AZ		02/06/2026	6.500	1,594,362			2,200,000
100277617		MONTGOMERY		AL		02/17/2026	6.750	1,594,698			2,600,000
3300005337		BROOKLYN		NY		02/19/2025	8.825	1,571,206	661,010		6,076,000
100283230		GLENDALE		CA		03/09/2026	6.750	1,538,376			2,100,000
100274127		VALLEY VILLAGE		CA		01/27/2026	6.500	1,538,376			1,900,000
325065625		LA QUINTA		CA		10/31/2025	8.420		766,913		11,865,000
100274035		LAS VEGAS		NV		01/26/2026	6.375	1,552,676			2,250,000
324080261		ATLANTA		GA		10/18/2024	8.892		99,720		6,900,000
100273906		SCOTTSDALE		AZ		01/26/2026	7.250	1,551,460			1,980,000
100277021		SAN FRANCISCO		CA		02/06/2026	6.750	1,558,505			2,900,000
100283218		KAILUA-KONA		HI		03/09/2026	6.375	1,511,113			3,500,000
100283928		ENCINITAS		CA		03/23/2026	7.125	1,561,073			1,680,000
100283673		LOS ANGELES		CA		03/13/2026	6.125	1,512,954			3,800,000
100283556		CHATSORTH		CA		03/23/2026	7.250	1,558,851			1,874,990
100277564		GLENDALE		CA		02/12/2026	7.000	1,555,275			2,000,000
100273900		TAMPA		CA		01/26/2026	6.375	1,528,887			4,120,000
100277599		LA CANADA FLINTRIDGE		CA		02/12/2026	6.490	1,520,833			2,140,000
100281827		ROTTEDAM		NLD		02/25/2026	4.900	1,909,751			2,112,000
100277609		BOULDER		CO		02/17/2026	7.000	1,555,747			2,200,000
3.62534E+11		LOS ANGELES		CA		01/09/2026	7.620	2,990,000			7,900,000
100283563		DRAVER		UT		03/13/2026	7.000	1,559,666			2,485,000
100277023		PARAMUS		NJ		02/06/2026	7.375	1,564,373			1,865,000
403057329		EL DORADO		KS		01/16/2026	6.270	1,535,296			2,485,500
100265098		KRIMPEN AAN DEN IJSSEL		NLD		03/27/2026	4.800	1,857,119			2,150,000
100285099		KRIMPEN AAN DEN IJSSEL		NLD		03/27/2026	4.900	1,867,119			2,150,000
100277625		SANDWICH		MA		02/17/2026	6.875	1,531,737			2,286,000
100272031		SHERMAN OAKS		CA		01/08/2026	6.875	1,520,861			2,200,000
100272831		MANHATTAN BEACH		CA		01/13/2026	7.000	1,528,574			1,750,000
100277555		FRANKLIN LAKES		NJ		02/12/2026	6.125	1,459,301			2,965,000
325081003		LA QUINTA		CA		10/31/2025	8.420		826,530		10,650,000
3340115407		OLD GREENWICH		CT		01/15/2026	9.405	1,949,886			5,400,000
100276847		S-GRAVENHAGE		NLD		01/28/2026	4.900	1,911,042			2,720,000

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

1		2		3		4	5	6	7	8	9
Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
10027356		PARK CITY		UT			01/16/2026	6.999	1,534,083		1,880,000
100273204		FORT LAUDERDALE		FL			01/16/2026	7.500	1,547,530		2,000,000
100277612		VENTURA		CA			02/17/2026	7.000	1,543,433		2,106,000
100285057		S-GRAVENHAE		N.D.			03/27/2026	5.100	1,880,630		2,171,143
100282181		SAINT GEORGE		UT			02/27/2026	6.870	1,519,967		2,475,000
100283633		JACKSON		TN			03/13/2026	7.625	1,518,124		2,100,000
100283329		DALLAS		TX			03/13/2026	7.000	1,527,486		1,731,000
3. 62503E+11		BELL CANYON		CA			05/27/2025	8.185	189,886		4,735,000
100276575		JEKVILL ISLAND		GA			01/28/2026	6.875	1,520,070		1,955,000
100282239		INDENIERE		FL			02/27/2026	6.625	1,448,213		2,141,000
100282209		PARK CITY		UT			02/27/2026	6.500	1,486,390		2,400,000
100277400		LOS ANGELES		CA			02/12/2026	6.750	1,430,202		2,150,000
100283651		WEST HOLLYWOOD		CA			03/13/2026	6.750	1,488,615		1,805,000
100277616		BETHANY BEACH		DE			02/17/2026	7.625	1,473,396		2,100,000
100282015		PALOS VERDES ESTATES		CA			02/27/2026	6.999	1,508,390		1,805,000
100283624		ORANGE BEACH		AL			03/13/2026	7.250	1,497,673		1,815,000
100273384		HILTON HEAD ISLAND		SC			01/21/2026	7.499	1,490,414		1,600,000
100281853		ROTTERDAM		N.D.			02/25/2026	4.700	1,829,772		2,230,000
100281854		ROTTERDAM		N.D.			02/25/2026	4.850	1,829,772		2,230,000
100273918		TARZANA		CA			01/26/2026	6.875	1,481,076	616,185	2,000,000
325055931		LA QUINTA		CA			10/31/2025	8.420			11,860,000
100281841		AMSTERDAM		N.D.			02/25/2026	5.050	1,823,669		1,931,250
100277408		LAS VEGAS		NV			02/12/2026	6.990	1,495,404		2,130,000
100272796		EDWARDS		CO			01/13/2026	6.500	1,449,574		1,785,000
100276779		S-GRAVENHAE		N.D.			01/28/2026	4.950	1,839,378		2,080,000
100283093		WOODLAND HILLS		CA			03/09/2026	5.875	1,391,761		2,600,000
100277027		RIVERSIDE		CA			02/06/2026	6.750	1,429,185		2,000,000
100276648		S-GRAVENHAE		N.D.			01/28/2026	4.830	1,801,754		2,154,999
100271925		BERKELEY		CA			01/06/2026	6.375	1,444,028		1,860,000
100283143		NORTH HILLS		CA			03/09/2026	7.125	1,433,311		1,740,000
100276566		RENO		NV			01/28/2026	6.750	1,439,093		1,782,000
100283190		CAMARILLO		CA			03/09/2026	6.625	1,420,669		2,091,000
100272795		MISSION VIEJO		CA			01/13/2026	6.375	1,402,336		2,100,000
100283053		NEIROPOT BEACH		CA			03/09/2026	6.750	1,422,277		1,900,000
100277708		BEVERLY HILLS		CA			02/19/2026	6.999	1,417,169		11,010,000
100282166		SAN DIEGO		CA			02/27/2026	6.875	1,427,202		1,870,000
100282175		VAN NUYS		CA			02/27/2026	7.875	1,434,464		1,720,000
3340088833		SCARSDALE		NV			12/19/2024	8.648	42,126		3,900,000
100272710		CONCORD		NC			01/09/2026	6.999	1,420,615		1,860,000
100272893		ORANGE		CA			01/12/2026	6.875	1,412,329		1,770,000
100282174		CASTAIC		CA			02/27/2026	6.750	1,395,943		1,950,000
3. 62532E+11		BROOKLYN		NV			01/09/2026	7.875	2,719,250		3,500,000
100274117		AUSTIN		TX			01/27/2026	6.375	1,372,469		1,977,000
100274103		MISSION VIEJO		CA			01/27/2026	6.750	1,381,089		1,689,000
100276774		DEVENTER		N.D.			01/28/2026	4.950	1,745,020		2,190,000
100277063		HUNTINGTON BEACH		CA			02/06/2026	6.375	1,387,792		2,375,000
100283178		LOS ANGELES		CA			03/09/2026	7.500	1,406,693		1,800,000
100283516		CHARLOTTE		NC			03/13/2026	6.625	1,375,128		2,250,000
100272834		WASHINGTON		DC			01/13/2026	6.750	1,405,219		2,195,000
100282201		APTOS		CA			02/27/2026	6.875	1,407,221		2,148,000
100285004		S-GRAVENHAE		N.D.			03/27/2026	4.950	1,672,997		1,936,771
100274100		BOULDER		CO			01/27/2026	7.250	1,388,030		1,880,000
100276894		AMSTERDAM		N.D.			01/28/2026	5.200	1,733,374		1,814,063
100285105		KRIMPEN AAN DEN IJSEL		N.D.			03/27/2026	5.650	1,671,350		2,073,135
100285106		KRIMPEN AAN DEN IJSEL		N.D.			03/27/2026	5.750	1,671,350		2,073,135

SCHEDULE B - PART 2

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

1		Location		3		4	5	6	7	8	9
Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
10027384		FORT WORTH		TX			01/26/2026	6.625	1,398,159		1,925,000
100277075		SANTA CRUZ		CA			02/06/2026	6.875	1,399,928		1,845,000
100283702		VIEW PARK		CA			03/13/2026	6.625	1,385,703		2,050,000
100277411		GLENDALE		CA			02/12/2026	7.125	1,369,947		1,780,000
100282357		SPRING		TX			02/27/2026	6.625	1,348,080		1,665,000
100273257		DOONEY		CA			01/16/2026	6.999	1,388,700		1,700,000
100282232		BONITA		CA			02/27/2026	7.375	1,349,325		1,563,000
100283383		W SACRAMENTO		CA			03/13/2026	6.500	1,357,356		1,900,000
100272740		AGOURA HILLS		CA			01/09/2026	6.999	1,360,786		1,650,000
100276690		ANISTEDAI		NLD			01/26/2026	5.100	1,702,021		1,999,910
100274054		LOS ANGELES		CA			01/26/2026	7.875	1,356,309		1,550,000
100283849		SAN JOSE		CA			03/13/2026	6.375	1,338,365		1,775,000
100283328		SAN MARCOS		TX			03/13/2026	6.500	1,348,749		1,748,000
100274079		GLENWOOD SPRINGS		CO			01/26/2026	6.875	1,361,787		3,080,000
100276805		RANCHO PALOS VERDES		CA			01/28/2026	7.625	1,373,400		2,125,000
100282107		SIMI VALLEY		CA			02/27/2026	6.375	1,349,090		1,775,000
100273263		LONG BEACH		CA			01/16/2026	7.250	1,342,443		1,740,000
100273267		BRECKENRIDGE		CO			01/16/2026	6.498	1,333,607		1,686,000
100282081		GRACORD		TX			02/27/2026	6.625	1,319,487		2,279,000
100283110		GLENDALE		CA			03/09/2026	6.625	1,332,346		2,530,000
100272001		BURBANK		CA			01/09/2026	6.750	1,318,913		1,675,000
100274113		SUNNYVALE		CA			01/27/2026	6.250	1,304,219		3,000,000
324128515		BOISE		ID			05/28/2025	9.033		324,999	7,000,000
325087674		LA QUINTA		CA			10/31/2025	8.420		521,974	12,125,000
100277614		WOODLAND HILLS		CA			02/17/2026	7.750	1,356,852		1,890,000
100274122		KAILUA KONA		HI			01/27/2026	6.875	1,325,346		1,770,000
3500108770		BELLEVUE		WA			10/30/2024	8.880		38,641	6,500,000
100273201		SAMMAMISH		WA			01/16/2026	7.000	1,323,953		1,620,000
100272027		LOS ANGELES		CA			01/08/2026	7.000	1,320,673		1,725,000
100277365		GLENDALE		CA			02/12/2026	6.500	1,298,609		1,600,000
100282056		LAIFERDEVILLE		GA			02/27/2026	6.750	1,294,822		1,600,000
100273202		SCOTTSDALE		AZ			01/16/2026	6.875	1,309,263		1,615,000
100277644		WHITTIER		CA			02/19/2026	6.499	1,289,454		1,830,000
100274045		LONG BEACH		CA			01/26/2026	7.625	1,322,387		1,590,000
100274090		OAKLAND		CA			01/27/2026	6.750	1,294,367		1,770,000
100273225		LADERA RANCH		CA			01/16/2026	6.375	1,273,827		1,700,000
100282258		MINNEAPOLIS		MINN			02/27/2026	7.500	1,326,753		1,600,000
100272136		GLENORA		CA			01/08/2026	6.625	1,290,237		1,700,000
100273224		LADERA RANCH		CA			01/16/2026	6.375	1,260,604		1,700,000
100273236		WESTHAMPTON		NY			01/16/2026	6.500	1,289,560		1,686,000
325065530		LA QUINTA		CA			10/31/2025	8.420		831,263	12,035,000
325071031		KIRKLAND		WA			10/06/2025	8.320		351,254	4,500,000
100277622		AUSTIN		TX			02/17/2026	6.875	1,301,619		1,600,000
100283092		BURBANK		CA			03/09/2026	7.375	1,301,232		1,570,000
100273222		FRIISCO		CO			01/26/2026	6.500	1,284,739		1,600,000
100276609		ROTTEDAM		NLD			01/28/2026	5.050	1,616,920		1,770,666
100282260		HEATH		TX			02/27/2026	7.625	1,286,442		1,475,000
100277624		NIPOMO		CA			02/17/2026	6.625	1,262,339		1,725,000
100282234		LOS ANGELES		CA			02/27/2026	7.000	1,272,109		1,660,000
100282098		LOS ANGELES		CA			02/27/2026	6.375	1,268,832		2,375,000
100281989		SAN JOSE		CA			02/27/2026	6.750	1,291,897		1,590,000
3410000877		VEEHAWEN		NL			06/06/2025	8.754		298,300	7,575,000
100276851		WEERT		NLD			01/28/2026	4.600	1,600,433		1,885,526
100274098		KIRKLAND		WA			01/27/2026	7.500	1,273,936		1,590,000
100273227		HUNTINGTON BEACH		CA			01/16/2026	6.500	1,271,274		1,550,000

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

1		2		3		4	5	6	7	8	9
Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
325082745		LA QUINTA	CA			10/31/2025	8.420		777,565	12,170,000	
100277204		HOLLISTER	CA			02/10/2026	6.999	1,272,329		1,450,000	
100281984		S-GRAVENHAGE	N.D.			02/25/2026	4.950	1,571,485		1,775,000	
100274718		HEBRON	NH			01/27/2026	5.990	1,212,485		1,725,000	
3340103692		OLD GREENWICH	CT			06/26/2025	8.034		175,826	3,800,000	
3340113682		GREENWICH	CT			02/26/2026	10.880	1,527,372		8,045,000	
100283623		CAPE CORAL	FL			03/13/2026	7.250	1,253,749		1,630,000	
100277394		LAFAYETTE	CA			02/12/2026	6.875	1,250,391		1,881,000	
100283079		GRANDIA HILLS	CA			03/09/2026	6.625	1,244,528		1,525,000	
100283650		OZONE PARK	NY			03/13/2026	7.125	1,280,617		1,600,000	
100282220		RIDGEFIELD	WA			02/27/2026	6.750	1,263,547		1,720,000	
100273569		CARLEIAN BAY	CA			01/21/2026	6.875	1,273,065		2,030,000	
3340085516		MABLEHEAD	MA			12/30/2024	8.951		255,281	3,850,000	
100274077		SAN CLEMENTE	CA			01/26/2026	6.500	1,241,982		1,615,000	
100283617		THOMPSONS STATION	TN			03/13/2026	6.875	1,229,888		1,515,000	
100284052		WILSON	NY			03/24/2026	6.875	1,249,256		1,695,000	
3510132617		MALIBU	CA			10/17/2025	7.225		285,168	13,000,000	
100283601		CHARLOTTE	NC			03/13/2026	7.250	1,248,612		1,505,000	
100285058		UTRECHT	N.D.			03/27/2026	4.800	1,497,213		2,000,000	
100282076		HACIENDA HEIGHTS	CA			02/27/2026	6.875	1,233,891		1,500,000	
100283008		LOS ANGELES	CA			03/09/2026	7.125	1,251,092		1,600,000	
100281997		LUTHERVILLE TIMONUM	MD			02/27/2026	7.375	1,254,365		1,545,000	
100283610		GULF SHORES	AL			03/13/2026	7.250	1,249,493		1,525,000	
100277350		CORONADO	CA			02/12/2026	6.250	1,197,884		2,500,000	
3250868364		LA QUINTA	CA			10/31/2025	8.420		775,685	12,000,000	
100281751		LOS ANGELES	CA			02/25/2026	6.625	1,227,713		1,541,000	
100274085		VERDI	NY			01/26/2026	6.375	1,229,670		2,750,000	
100274003		ALTAIRDA	CA			01/26/2026	6.625	1,259,096		1,620,000	
3410001007		JERSEY CITY	NJ			10/09/2025	8.296		402,027	6,195,000	
100282116		THOUSAND OAKS	CA			02/27/2026	7.625	1,249,444		1,800,000	
100277064		LAKE FOREST	CA			02/06/2026	6.375	1,215,364		1,620,000	
100274096		MOORESVILLE	NC			01/27/2026	6.500	1,211,198		1,600,000	
3. 62535E+11		PARADISE VALLEY	AZ			03/13/2026	7.200	2,385,000		8,000,000	
3410000737		NEW PROVIDENCE	NJ			03/07/2025	8.732		183,231	5,720,000	
100272749		HOUSTON	TX			01/13/2026	6.500	1,214,064		1,730,000	
100271998		PORTER RANCH	CA			01/08/2026	6.750	1,219,024		1,500,000	
100282210		YOUNTYVILLE	CA			02/27/2026	6.625	1,215,469		1,600,000	
100273966		ALPHARETTA	GA			01/26/2026	7.500	1,244,576		1,415,000	
3. 62429E+11		BROOKLYN	NY			12/23/2024	8.910		320,400	3,630,000	
100283354		SAN DIEGO	CA			03/13/2026	6.750	1,227,884		1,700,000	
100272717		PALM COAST	FL			01/09/2026	6.875	1,215,433		1,500,000	
100284649		LOS ANGELES	CA			03/27/2026	6.625	1,223,408		1,810,000	
100277662		THOUSAND OAKS	CA			02/19/2026	7.250	1,226,489		1,406,000	
100283131		PASADENA	CA			03/09/2026	6.900	1,215,312		1,685,000	
3. 62500E+11		ENCINO	CA			04/17/2025	7.825		532,000	3,980,000	
100282187		UPLAND	CA			02/27/2026	6.625	1,220,945		1,915,000	
100272706		LOS ANGELES	CA			01/09/2026	6.875	1,218,680		1,690,000	
100283324		SANDY SPRINGS	GA			03/13/2026	6.750	1,215,127		1,475,000	
100283144		QUINCY	MA			03/09/2026	6.500	1,160,178		1,479,000	
100283652		SEATTLE	WA			03/13/2026	6.625	1,214,707		2,600,000	
100285118		KAMPEN	N.D.			03/27/2026	5.150	1,464,965		2,120,000	
3500106923		SHERMAN OAKS	CA			09/12/2024	8.358		22,474	5,000,000	
100271997		N HOLLYWOOD	CA			01/08/2026	7.375	1,217,070		1,500,000	
100273690		EL DORADO HILLS	CA			01/26/2026	7.000	1,219,950		1,482,000	
100276737		S-GRAVENHAGE	N.D.			01/28/2026	4.950	1,507,334		1,755,000	

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1		2		3		4	5	6	7	8	9
Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100283514		HEBER CITY		UT		03/13/2026	6.875	1,219,570		1,800,000	
100276686		AMSTERDAM		N.D.		01/28/2026	4.800	1,504,945		1,950,000	
100282134		SURF CITY		NC		02/27/2026	6.500	1,195,407		1,750,000	
100273397		TEIPLE CITY		CA		01/21/2026	7.499	1,218,528		1,550,000	
100276672		ROTTERDAM		N.D.		01/28/2026	4.530	1,498,973		1,741,424	
100276557		SANDY		UT		01/28/2026	7.625	1,165,523		1,450,000	
100277712		GRANDIA HILLS		CA		02/12/2026	6.999	1,186,006		1,510,000	
100277214		COLUMBUS		OH		02/10/2026	6.990	1,189,144		1,450,000	
100282118		FORT WORTH		TX		02/27/2026	6.625	1,201,501	96,740	1,630,000	
3510125224		CORONA DEL MAR		CA		12/19/2025	8.500			7,500,000	
100263638		ORANGE		CA		03/13/2026	6.875	1,198,482		1,450,000	
100283047		MCLEAN		VA		03/05/2026	7.000	1,200,605		1,443,000	
3340084652		LOS ANGELES		CA		10/10/2024	8.134		120,648	2,650,000	
100277672		HOUSTON		TX		02/19/2026	7.125	1,187,718		2,300,000	
100272888		NORTHPORT		NY		01/12/2026	6.750	1,180,176		2,550,000	
100272636		DUNDEE		OR		01/13/2026	6.750	1,180,893		1,650,000	
3340063651		BURBANK		CA		06/14/2024	9.059		178,714	3,000,000	
100277191		IRVINE		CA		02/10/2026	6.875	1,182,926		1,525,000	
100273909		AUSTIN		TX		01/26/2026	6.875	1,175,908		1,430,000	
100272665		RIVERSIDE		CA		01/09/2026	6.750	1,181,610		1,429,000	
100273980		COROLLA		NC		01/26/2026	6.750	1,162,425		1,425,000	
100282059		TRABUCCO CANYON		CA		02/27/2026	6.750	1,165,222		1,425,000	
403050423		MIAMI		FL		01/16/2026	6.520	1,170,334		1,750,000	
100263646		BALL GROUND		GA		03/13/2026	6.125	1,127,813		2,315,000	
100273944		ANAHEIM		CA		01/26/2026	6.875	1,177,156		1,500,000	
100271594		BURBANK		CA		01/08/2026	6.480	1,138,221		2,000,000	
3.62525E+11		LOS ANGELES		CA		11/05/2025	7.710		256,000	6,300,000	
100273462		OXFORD		ME		01/22/2026	6.250	1,131,134		1,410,000	
100274125		CULVER CITY		CA		01/27/2026	6.375	1,136,603		2,000,000	
3700006011		MONTCLAIR		NJ		07/11/2025	8.215		246,651	4,200,000	
100272392		SAN FRANCISCO		CA		01/08/2026	6.625	1,143,253		1,500,000	
100276606		LOS ANGELES		CA		01/28/2026	6.499	1,126,216		1,600,000	
100277712		ORINDA		CA		02/19/2026	7.125	1,157,938		1,825,000	
100283118		VAN NUYS		CA		03/09/2026	7.750	1,166,863		1,400,000	
100274019		COROLLA		NC		01/26/2026	7.250	1,163,526		1,400,000	
100277398		NORTHRIIBE		CA		02/12/2026	6.875	1,142,874		1,640,000	
100272824		VENTNOR CITY		NJ		01/13/2026	7.750	1,157,109		1,420,000	
100263639		SAWAMISH		VA		03/13/2026	6.250	1,129,453		1,750,000	
100273937		YARDELY		PA		01/26/2026	6.875	1,161,391		1,400,000	
100263645		PASADENA		CA		03/13/2026	6.500	1,139,465		1,500,000	
100282220		TAMPA		FL		02/27/2026	6.375	1,166,396		1,675,000	
3340121230		LOS ANGELES		CA		02/26/2026	9.059	1,390,823		4,700,000	
100282108		TRUCKEE		CA		02/27/2026	6.375	1,130,148		1,545,000	
100276794		MAASSTRICHT		NLD		01/28/2026	4.800	1,436,267		1,612,047	
100276635		NJMEEN		NLD		01/28/2026	5.150	1,433,281		1,735,000	
100274120		FRANKLIN		WI		01/27/2026	7.125	1,139,614		1,426,000	
100272753		SAN PEDRO		CA		01/13/2026	7.500	1,150,011		1,385,000	
100263946		LAS VEGAS		NV		03/23/2026	7.499	1,163,400		1,445,000	
100277371		PASADENA		CA		02/12/2026	6.375	1,113,754		1,580,000	
100273969		WINTER GARDEN		FL		01/26/2026	7.500	1,122,450		1,400,000	
100272752		KAHULUI		HI		01/13/2026	6.875	1,131,119		1,380,000	
100263642		TORRANCE		CA		03/13/2026	6.500	1,126,057		1,506,000	
100272611		SANTA BARBARA		CA		01/13/2026	6.250	1,130,224		1,720,000	
100273954		VALLEY VILLAGE		CA		01/26/2026	6.375	1,126,291		1,690,000	
300120988		AUSTIN		TX		05/22/2025	8.170		288,238	4,328,360	

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

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
330012089	AUSTIN	TX				05/22/2025	8.170		329,189	4,399,260	
100276620	AMSTERDAM	N.D.				01/28/2026	4.330	2,004,857		2,238,061	
100273925	EAGLE MOUNTAIN	UT				01/26/2026	6.875	1,139,296		1,415,000	
100276647	FULLERTON	CA				01/28/2026	7.125	1,122,051		1,360,000	
100283195	MIAMI BEACH	FL				03/09/2026	6.490	1,089,882		1,624,000	
100276617	LOS ANGELES	CA				01/28/2026	6.999	1,117,690		1,450,000	
100276732	S-GRAVENHAGE	N.D.				01/28/2026	4.850	1,403,421		2,270,000	
100272342	LONG BEACH	CA				01/08/2026	6.875	1,110,292		1,450,000	
3500121510	LOS ANGELES	CA				06/09/2025	7.765		363,213	4,600,000	
100274080	LA QUINTA	CA				01/26/2026	6.875	1,133,807		1,810,000	
100283158	WEST HILLS	CA				03/09/2026	6.750	1,114,938		1,550,000	
100274038	CARBONDALE	CO				01/26/2026	6.375	1,107,839		1,515,000	
100277410	GLENDALE	CA				02/12/2026	6.990	1,131,225		1,460,000	
100274009	LOVELAND	CO				01/26/2026	7.250	1,111,414		1,330,000	
100273966	HOLLADAY	UT				01/26/2026	6.750	1,120,399		1,360,000	
100283632	OAKLAND	CA				03/13/2026	6.875	1,095,278		1,616,000	
100277025	WOODSTOCK	GA				02/06/2026	6.375	1,099,512		1,356,000	
100276604	SUGAR MOUNTAIN	NC				01/28/2026	6.499	1,094,012		1,525,000	
100272674	COVINA	CA				01/09/2026	6.875	1,111,696		1,405,000	
100263877	SAN CLEMENTE	CA				03/19/2026	7.125	1,127,847		2,150,000	
100263600	BURBANK	CA				03/13/2026	6.375	1,093,821		1,550,000	
100282117	ST PETERSBURG	FL				02/27/2026	6.625	1,115,640		1,790,000	
3510122456	SAN JOSE??	CA				12/19/2025	7.875		71,222	6,420,000	
100261989	SANTA ANA	CA				02/27/2026	6.499	1,104,599		1,531,000	
100276631	PASO ROBLES	CA				01/28/2026	7.499	1,103,763		1,190,000	
100282071	REDONDO BEACH	CA				02/27/2026	7.250	1,117,539		1,525,000	
100282136	CARBONDALE	CO				02/27/2026	6.875	1,107,080		1,450,000	
3410000782	TENAFLY	NJ				04/30/2025	8.706		109,053	5,699,000	
100285075	EINDHOVEN	N.D.				03/27/2026	5.150	1,327,912		1,700,000	
100272616	GLENDALE	CA				01/13/2026	6.250	1,096,252		1,879,000	
100263659	HANSVILLE	WA				03/23/2026	7.125	1,116,772		1,345,000	
100277052	EDMONS	WA				02/06/2026	6.750	1,100,627		1,455,000	
100274047	QUEEN CREEK	AZ				01/26/2026	6.750	1,089,240		1,290,000	
100272801	UPPER SADDLE RIVER	NJ				01/13/2026	6.500	1,077,713		1,415,000	
100282219	SAN FRANCISCO	CA				02/27/2026	6.250	1,062,082		1,322,000	
100274021	BURBANK	CA				01/26/2026	6.875	1,090,842		1,350,000	
100282124	HENDERSON	NV				02/27/2026	6.375	1,083,441		1,490,000	
100277660	CHULA VISTA	CA				02/19/2026	7.999	1,104,600		1,315,000	
100282189	VENICE	CA				02/27/2026	6.875	1,096,056		1,650,000	
100263222	IRVINE	CA				03/09/2026	6.990	1,097,264		1,640,000	
100277212	NORTHIDGE AREA LOS ANGELES	CA				02/10/2026	6.750	1,093,565		1,500,000	
100273903	LOS ANGELES	CA				01/26/2026	6.500	1,067,291		1,510,000	
100263064	HENDERSON	NV				03/09/2026	7.625	1,101,702		1,350,000	
100277345	GLENDALE	CA				02/12/2026	7.250	1,102,500		1,750,000	
100277716	CHESAPEAKE	VA				02/19/2026	6.750	1,063,828		1,311,000	
100284801	PARK CITY	UT				03/27/2026	7.125	1,070,450		1,400,000	
100282139	WEST CHESTER	PA				02/27/2026	6.875	1,089,754		1,420,000	
100263592	FULLERTON	CA				03/13/2026	6.875	1,079,156		1,400,000	
100262349	JERSEY CITY	NJ				02/27/2026	6.625	1,071,263		1,410,000	
100282152	ALISO VIEJO	CA				02/27/2026	6.375	1,064,330		1,450,000	
100272009	LAKE ARROWHEAD	CA				01/08/2026	7.125	1,078,993		1,245,000	
100272013	SEAL BEACH	CA				01/08/2026	7.375	1,083,793		1,320,000	
100276639	S-GRAVENHAGE	N.D.				01/28/2026	4.950	1,349,673		1,620,000	
100276653	AMSTERDAM	N.D.				01/28/2026	5.100	1,346,090		1,523,997	
100276692	AMSTERDAM	N.D.				01/28/2026	5.100	1,343,701		1,668,251	

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100283234		NORTH HOLL WOOD		CA			03/09/2026	8.125	1,091,286		1,600,000
100283092		BURBANK		CA			03/09/2026	7.375	1,076,627		1,300,000
100273994		BLUEFALE		UT			01/26/2026	6.750	1,087,800		1,300,000
100274002		IRVINE		CA			01/26/2026	6.500	1,060,759		1,450,000
100271990		SANTA CLARITA		CA			01/08/2026	7.375	1,079,210		1,300,000
100283127		BURBANK		CA			03/09/2026	8.000	1,088,533		1,298,900
3300110149		SCOTTSDALE		AZ			10/30/2024	8.255		377,489	6,700,000
100274044		ESCONDIDO		CA			01/26/2026	7.500	1,072,615		1,220,000
100282170		ORANGE		CA			02/27/2026	6.500	1,057,110		1,295,000
100277087		SOUTHWEST RANCHES		FL			02/06/2026	6.250	1,045,240		1,425,000
100283135		VANCOUVER		WA			03/09/2026	7.125	1,069,997		1,300,000
100283882		RANDOLPH		NJ			03/19/2026	6.875	1,050,624		1,335,000
100274048		GOLDEN		CO			01/26/2026	6.875	1,058,535		1,285,000
100285125		SCHIEDAM		NLD			03/27/2026	4.900	1,274,934		1,845,000
100282254		SANTA CRUZ		CA			02/27/2026	6.875	1,059,577		1,280,000
3700005941		BROOKLYN		NY			06/30/2025	8.360		118,609	7,810,000
100274024		AMES		AZ			01/26/2026	7.250	1,062,631		1,420,000
100277628		JACKSON		TN			02/17/2026	6.625	1,043,122		2,300,000
100272807		DRAPER		UT			01/13/2026	6.750	1,063,459		1,279,000
100273869		MIDLOTHIAN		VA			01/26/2026	7.000	1,059,130		1,295,000
100272789		HOUSTON		TX			01/13/2026	6.750	1,037,647		1,275,000
100273238		STEVENSON RANCH		CA			01/16/2026	6.750	1,058,398		1,425,000
100277179		HUNTINGTON BEACH		CA			02/10/2026	6.875	1,052,848		1,275,000
100272825		MENIFEE		CA			01/13/2026	6.875	1,061,297		1,275,000
100276605		S-GRAVENHAGE		NLD			01/28/2026	4.650	1,313,841		1,779,000
100281822		AMSTERDAM		NLD			02/25/2026	4.750	1,298,548		1,624,300
100274037		TUONGA		CA			01/26/2026	7.250	1,049,895		1,200,000
3.6253E+11		HILTON HEAD ISLAND		SC			12/04/2025	8.310		225,000	2,900,000
100274105		SENECA		SC			01/27/2026	7.125	1,043,840		1,355,000
100272647		LOS ANGELES		CA			01/09/2026	6.750	1,035,723		1,500,000
3340121293		FREEMPORT		NY			02/26/2026	10.385	1,266,210		4,395,000
100273381		HERRIMAN		UT			01/21/2026	6.375	1,026,996		1,425,000
334010846		MONROE		NY			09/08/2025	10.395		294,990	2,800,000
100271968		LOS ANGELES		CA			01/06/2026	6.490	1,049,517		1,350,000
100273423		ATLANTA		GA			01/22/2026	6.375	1,026,102		3,200,000
100283564		ROSELAND		VA			03/13/2026	7.625	1,054,870		1,360,000
100272865		ASBURY PARK		NJ			01/08/2026	6.490	1,014,873		1,350,000
324050532		WESTLAKE		OH			08/20/2024	9.810		457,987	6,390,000
3.6252E+11		OAKLAND		CA			10/02/2025	8.100		482,400	6,684,000
3.62601E+11		MIAMI BEACH		FL			02/27/2026	8.250	2,019,000		2,900,000
100277554		CAMARILLO		CA			02/12/2026	6.500	1,027,185		1,385,000
100283187		SIMI VALLEY		CA			03/09/2026	6.625	1,036,195		1,730,000
100272777		TARZANA		CA			01/13/2026	7.000	1,045,073		1,260,000
100272737		LOS ANGELES		CA			01/09/2026	6.999	1,052,070		1,300,000
100283741		SAN CLEMENTE		CA			03/13/2026	6.499	1,029,489		2,500,000
100272000		LOS ANGELES		CA			01/08/2026	7.000	1,032,504		1,350,000
325049505		PONTE VEDRA BEACH		FL			05/28/2025	8.690		250,710	4,000,000
100272887		HARRISON		MD			01/12/2026	7.125	1,025,316		5,584,000
100282002		AUSTIN		TX			02/27/2026	6.875	1,034,773		1,601,000
100277548		LOS ANGELES		CA			02/12/2026	6.375	1,005,043		2,337,000
100282173		WASHINGTON		DC			02/27/2026	6.625	1,038,363		3,390,000
100277552		TUONGA		CA			02/12/2026	7.625	1,045,183		1,250,000
100282868		COSTA MESA		CA			02/27/2026	6.625	1,016,819		1,350,000
100274073		INCLINE VILLAGE		NY			01/26/2026	7.000	1,038,613		1,250,000
100277630		BURNET		TX			02/17/2026	6.875	1,040,070		2,500,000

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100283517	.....	SMOERVILLE	.....	IA	.....	.....	03/13/2026	6.125	1,008,789	.....	1,790,000
100273259	.....	SAN DIEGO	.....	CA	.....	.....	01/16/2026	6.625	1,034,943	.....	1,900,000
3510131607	.....	LOS ANGELES	.....	CA	.....	.....	01/09/2026	7.300	2,686,887	.....	5,765,050
100273895	.....	LONG BEACH	.....	CA	.....	.....	01/26/2026	6.500	1,033,922	.....	1,390,000
100273883	.....	SANTA ROSA	.....	CA	.....	.....	01/26/2026	6.500	1,047,852	.....	2,800,000
100272878	.....	STATEN ISLAND	.....	NY	.....	.....	01/12/2026	7.375	1,032,746	.....	1,285,000
100272699	.....	ARIZONA	.....	NY	.....	.....	01/12/2026	7.875	1,096,807	.....	1,665,000
100262222	.....	BOISE	.....	ID	.....	.....	02/27/2026	6.375	1,017,429	.....	1,330,000
100263972	.....	WALNUT	.....	CA	.....	.....	03/23/2026	6.750	1,044,418	.....	1,544,000
100284057	.....	FREMONT	.....	CA	.....	.....	03/24/2026	6.500	1,026,522	.....	1,525,000
100263637	.....	ORANGE	.....	CA	.....	.....	03/13/2026	6.125	1,001,764	.....	1,725,000
100282058	.....	LITTLE ROCK	.....	AR	.....	.....	02/27/2026	7.125	997,231	.....	1,170,000
100274016	.....	LONG GROVE	.....	IL	.....	.....	01/26/2026	6.750	1,031,709	.....	1,330,000
100263389	.....	MILTON	.....	GA	.....	.....	03/11/2026	6.490	1,006,974	.....	1,330,000
100283055	.....	REDONDO BEACH	.....	CA	.....	.....	03/09/2026	6.875	1,010,535	.....	1,435,000
100283644	.....	SAN FRANCISCO	.....	CA	.....	.....	03/13/2026	6.750	1,020,364	.....	1,325,000
100272729	.....	LAKEVILLE	.....	MA	.....	.....	01/09/2026	6.875	1,020,364	.....	1,500,000
3340105373	.....	JUPITER	.....	FL	.....	.....	09/22/2025	10.751	.....	505,972	3,435,000
100282077	.....	LEANDER	.....	TX	.....	.....	02/27/2026	6.625	1,002,840	.....	1,386,000
100283176	.....	LOS ANGELES	.....	CA	.....	.....	03/09/2026	6.990	1,012,039	.....	1,590,000
100282111	.....	FRISCO	.....	CO	.....	.....	02/27/2026	5.875	995,999	.....	1,497,000
100277044	.....	FULLERTON	.....	CA	.....	.....	02/06/2026	5.875	999,307	.....	2,000,000
100271653	.....	SANTA CRUZ	.....	CA	.....	.....	01/06/2026	6.125	996,758	.....	2,080,000
3510117237	.....	DALLAS	.....	TX	.....	.....	12/19/2025	8.438	.....	442,504	6,365,000
100273860	.....	RANCHO CUCAMONGA	.....	CA	.....	.....	01/26/2026	6.625	1,015,675	.....	1,250,000
100263648	.....	BOULDER	.....	IA	.....	.....	03/13/2026	6.500	990,483	.....	1,750,000
100283117	.....	UPLAND	.....	CA	.....	.....	03/09/2026	8.125	1,011,995	.....	1,560,000
100282182	.....	WINTER GARDEN	.....	FL	.....	.....	02/27/2026	7.000	1,018,967	.....	1,344,000
3500114424	.....	LOS ANGELES	.....	CA	.....	.....	01/27/2025	7.835	.....	73,818	5,450,000
100272722	.....	EASTVALE	.....	CA	.....	.....	01/09/2026	7.125	1,004,576	.....	1,500,000
3510135126	.....	KEY BISCAYNE	.....	FL	.....	.....	12/08/2025	7.595	.....	390,000	5,600,000
100263557	.....	ROCKLIN	.....	CA	.....	.....	03/13/2026	6.250	990,163	.....	1,500,000
100274032	.....	MONTEBELLO	.....	CA	.....	.....	01/26/2026	6.625	1,004,975	.....	1,395,000
100284024	.....	IRVINE	.....	CA	.....	.....	03/24/2026	6.875	1,007,639	.....	1,490,000
100276876	.....	AMSTERDAM	.....	NLD	.....	.....	01/28/2026	4.410	1,254,121	.....	1,400,000
100276585	.....	LOMA LINDA	.....	CA	.....	.....	01/28/2026	7.375	1,010,329	.....	1,217,500
3500117571	.....	LEHISVILLE	.....	NC	.....	.....	03/10/2025	8.765	.....	99,315	4,900,000
100272101	.....	BOSTON	.....	MA	.....	.....	01/08/2026	6.990	995,995	.....	1,335,000
100282012	.....	CARSON	.....	CA	.....	.....	02/27/2026	7.750	1,009,824	.....	1,075,000
100276637	.....	ARIZONA	.....	NLD	.....	.....	01/28/2026	5.050	1,245,163	.....	1,948,840
100281673	.....	AMSTERVEEN	.....	NLD	.....	.....	02/25/2026	4.700	1,226,242	.....	1,746,989
100283621	.....	CANYON COUNTRY AREA SANTA CL	.....	CA	.....	.....	03/13/2026	7.250	1,002,586	.....	1,200,000
100283625	.....	THOUSAND OAKS	.....	CA	.....	.....	03/23/2026	6.625	1,005,374	.....	1,575,000
100277198	.....	EL MONTE	.....	CA	.....	.....	02/10/2026	6.875	996,626	.....	1,200,000
3. 625SE+11	.....	SANTA BARBARA	.....	CA	.....	.....	01/09/2026	7.488	1,919,000	.....	3,650,000
100272715	.....	ALPHARETTA	.....	GA	.....	.....	01/09/2026	7.250	1,004,420	.....	1,204,000
100272772	.....	PEORIA	.....	AZ	.....	.....	01/13/2026	6.750	985,380	.....	1,300,000
100283797	.....	LAS VEGAS	.....	NY	.....	.....	03/13/2026	6.875	982,267	.....	1,300,000
3410001063	.....	PALM COAST	.....	FL	.....	.....	12/05/2025	8.254	.....	334,755	9,090,000
100276734	.....	UTRECHT	.....	NLD	.....	.....	01/28/2026	5.100	1,238,594	.....	1,670,001
100283658	.....	PACIFICA	.....	CA	.....	.....	03/13/2026	6.750	990,734	.....	1,240,000
324070579	.....	LONGBOAT KEY	.....	FL	.....	.....	09/25/2024	8.915	.....	63,244	3,500,000
325074412	.....	KIRKLAND	.....	WA	.....	.....	10/06/2025	8.320	.....	158,083	3,125,000
100273846		SANTA ANA		CA			01/26/2026	7.125	989,412		1,195,000
100284051		CASTRO VALLEY		CA			03/24/2026	6.750	988,989		1,197,000

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
10026292		SAN LUIS OBISPO		CA		02/27/2026	6.575	964,440		1,450,000	
100263674		PALMETTO BAY		FL		03/13/2026	6.375	972,250		1,190,000	
10027387		PORTER RANCH		CA		02/12/2026	6.375	961,217		1,400,000	
100276675		AMSTERDAM		NLD		01/28/2026	4.950	1,227,241		1,370,000	
100272630		MOLEAN		VA		01/13/2026	7.375	964,439		1,124,000	
100274063		LOS ANGELES		CA		01/26/2026	6.500	978,785		1,605,000	
100263069		LOS ANGELES		CA		03/09/2026	6.375	956,478		2,150,000	
3.62513E+11		SOLANA BEACH		CA		07/30/2025	7.660	115,000		4,880,000	
100272842		LONG BEACH		CA		01/13/2026	6.750	980,671		1,450,000	
100263668		FRI ISCO		CO		03/13/2026	6.500	976,536		1,427,000	
100273688		FONTANA		CA		01/26/2026	6.625	967,903		1,185,000	
100276570		LAS VEGAS		NV		01/28/2026	7.875	995,190		1,354,000	
100273048		MOUNTAIN VIEW		CA		01/15/2026	5.875	942,370		2,050,000	
100276742		EERSEL		NLD		01/26/2026	4.850	1,220,976		1,395,000	
100263183		LANCASTER		CA		03/09/2026	7.875	983,510		1,050,000	
100273378		RENO		NV		01/21/2026	7.499	983,670		1,050,000	
100264588		KAMELEA		HI		03/26/2026	6.490	961,675		1,330,000	
100277637		ONTARIO		CA		02/19/2026	6.250	962,714		1,200,000	
3510131608		LOS ANGELES		CA		01/09/2026	7.300	2,549,960		5,412,250	
100276660		AMSTERDAM		NLD		01/26/2026	5.100	1,218,289		1,360,000	
3500196865		FORT LAUDERDALE		FL		01/23/2026	7.125	1,885,000		4,900,000	
100263336		OKAHURST		NJ		03/11/2026	6.124	944,243		1,255,190	
3.62517E+11		LOS ANGELES		CA		06/13/2025	7.860	310,000		3,830,000	
100262113		ANAHEIM		CA		02/27/2026	6.490	978,714		1,700,000	
100263540		PALM DES PARK		NJ		03/13/2026	6.875	980,201		1,400,000	
100277620		GOODYEAR		AZ		02/17/2026	8.500	977,964		1,175,000	
100263655		EL MONTE		CA		03/23/2026	6.875	969,487		1,340,000	
3340104623		EAST HAMPTON		NV		11/13/2025	10.633	841,243		3,700,000	
3.62516E+11		PARADISE VALLEY		AZ		07/30/2025	8.190	507,000		8,400,000	
100274099		PLYMOUTH		MI		01/27/2026	7.250	999,411		1,175,000	
3510137984		LOS ANGELES		CA		03/20/2026	7.375	2,534,000		4,900,000	
100277327		WEST HILLS		CA		02/12/2026	7.125	964,050		1,300,000	
100264026		NOVATO		CA		03/24/2026	6.375	966,217		1,725,000	
100263061		MISSION HILLS		CA		03/09/2026	6.875	966,745		1,140,000	
100272743		EASTVALE		CA		01/09/2026	8.499	981,706		1,250,000	
100262947		UPPER SADDLE RIVER		NJ		02/27/2026	7.125	960,263		1,300,000	
100263547		MARYSVILLE		VA		03/13/2026	6.375	946,140		1,180,000	
100263622		SUNLAND		CA		03/13/2026	6.750	973,240		1,330,000	
3410000925		SARASOTA AKA SIESTA KEY		FL		06/15/2025	8.748	433,041		4,700,000	
100272002		VALLEY VILLAGE		CA		01/08/2026	7.490	975,134		1,254,000	
100277642		CERRITOS		CA		02/19/2026	7.875	981,225		1,350,000	
100277078		BAKERSFIELD		CA		02/06/2026	6.750	998,956		1,388,000	
323110672		BAKERSFIELD		CA		01/18/2024	9.940	12,000		3,405,000	
3.62535E+11		SANTA BARBARA		CA		01/09/2026	7.750	1,865,000		11,000,000	
100263197		GRANDDA HILLS		CA		03/09/2026	6.750	960,115		1,201,000	
100272736		RIVERTON		UT		01/13/2026	6.375	934,385		1,166,000	
100265045		VEENENDAAL		NLD		03/27/2026	5.250	1,159,764		1,460,000	
100277344		MIAMI		FL		02/12/2026	7.000	965,730		1,165,000	
100277071		ANAHEIM		CA		02/06/2026	6.750	968,737		1,715,000	
100265073		AMSTERDAM		NLD		03/27/2026	5.350	1,151,702		3,000,000	
324127367		BOISE		ID		06/29/2025	9.053	21,780		6,165,000	
100261640		WOLVEGA		NLD		02/25/2026	4.950	1,177,547		1,330,000	
100272614		SAN DIEGO		CA		01/13/2026	6.625	963,547		1,325,000	
324030299		BEAVERTON		OR		06/23/2024	10.090	260,100		3,040,000	
100273666		APTOS		CA		01/26/2026	6.875	957,478		1,230,000	

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

1		2		3		4	5	6	7	8	9
Loan Number		City	Location	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100284822	.....	LONG BEACH	.....	CA	.....	03/26/2026	6.624	942,783	.....	1,285,000	
3.62418E+11	.....	HAYWARD	.....	CA	.....	10/04/2024	8.820	.....	402,360	3,985,000	
100277176	.....	LOS ANGELES	.....	CA	.....	02/10/2026	7.125	931,934	.....	1,150,000	
1002773941	.....	KAYSVILLE	.....	UT	.....	01/26/2026	7.000	954,628	.....	1,088,000	
100276692	.....	LOS ANGELES	.....	CA	.....	01/28/2026	6.875	931,814	.....	1,225,000	
100277188	.....	DRIVEN	.....	MI	.....	02/10/2026	6.875	928,635	.....	1,325,000	
100274076	.....	PASADENA	.....	CA	.....	01/26/2026	6.500	942,157	.....	1,283,000	
100276652	.....	AVOLON	.....	NJ	.....	01/28/2026	7.625	998,125	.....	1,235,000	
100272719	.....	CULVER CITY	.....	CA	.....	01/09/2026	7.375	940,843	.....	1,140,000	
100284677	.....	LOS ANGELES	.....	CA	.....	03/27/2026	6.375	928,660	.....	1,300,000	
100283603	.....	NORTHRIDE AREA LOS ANGELES	.....	CA	.....	03/13/2026	7.125	953,474	.....	1,300,000	
100277349	.....	BRENTWOOD	.....	TN	.....	02/12/2026	6.500	921,842	.....	1,200,000	
100277318	.....	SILMAR	.....	CA	.....	02/12/2026	6.375	893,492	.....	1,300,000	
100282341	.....	MEDFORD	.....	OR	.....	02/27/2026	6.125	924,463	.....	1,220,000	
100283865	.....	EL CAJON	.....	CA	.....	03/13/2026	7.375	941,208	.....	1,500,000	
100272006	.....	SAN DIMAS	.....	CA	.....	01/08/2026	8.125	949,147	.....	1,060,000	
100277413	.....	GRANDIA HILLS	.....	CA	.....	02/12/2026	7.250	942,582	.....	1,300,000	
3500117404	.....	LOS ANGELES	.....	CA	.....	03/21/2025	7.925	.....	137,100	3,500,000	
100282221	.....	FAIRHOPE	.....	AL	.....	02/27/2026	7.125	931,347	.....	1,231,000	
3340096899	.....	GREENVILLE	.....	SC	.....	04/24/2025	8.880	.....	90,441	2,040,000	
100277295	.....	LOWELL	.....	MA	.....	02/12/2026	7.000	925,674	.....	1,207,000	
370005768	.....	SAN CLEMENTE	.....	CA	.....	04/11/2025	7.900	.....	462,150	4,450,000	
100283060	.....	TARZANA	.....	CA	.....	03/09/2026	7.480	945,000	.....	1,280,000	
100283072	.....	SUNLAND	.....	CA	.....	03/09/2026	6.875	920,401	.....	1,500,000	
3.62607E+11	.....	SANTA BARBARA	.....	CA	.....	02/04/2026	7.750	1,800,000	.....	9,200,000	
3.62517E+11	.....	LOS ANGELES	.....	CA	.....	07/30/2025	7.790	.....	310,000	3,900,000	
100283561	.....	GLENWOOD SPRINGS	.....	CO	.....	03/13/2026	6.500	928,680	.....	1,500,000	
3500135752	.....	LOS ANGELES	.....	CA	.....	01/23/2026	7.625	1,798,000	.....	3,380,000	
3410009835	.....	NASHVILLE	.....	TN	.....	07/25/2025	8.464	.....	132,956	4,325,000	
100274074	.....	WINDERMERE	.....	FL	.....	01/26/2026	7.000	939,701	.....	1,300,000	
100272504	.....	LAURENCE	.....	KS	.....	01/08/2026	6.750	940,089	.....	1,220,000	
100273988	.....	SUN VALLEY	.....	CA	.....	01/26/2026	6.750	938,443	.....	1,200,000	
100283544	.....	RIVERSIDE	.....	CA	.....	03/13/2026	7.000	934,988	.....	1,145,000	
100273208	.....	LOS ANGELES	.....	CA	.....	01/16/2026	7.125	934,614	.....	1,200,000	
100272704	.....	KEY WEST	.....	FL	.....	01/09/2026	6.250	907,048	.....	1,250,000	
100283565	.....	RENO	.....	NV	.....	03/13/2026	7.250	924,322	.....	1,055,000	
100282100	.....	HOUSTON	.....	TX	.....	02/27/2026	6.875	914,684	.....	1,200,000	
100283852	.....	TIGARD	.....	OR	.....	03/16/2026	6.750	927,402	.....	1,158,000	
3420001093	.....	LACONIA	.....	NH	.....	01/29/2026	8.050	.....	.....	17,802,600	
3340110513	.....	ENGLEWOOD CLIFFS	.....	NJ	.....	10/08/2025	10.880	2,387,538	120,107	3,688,000	
100272687	.....	PALM CITY	.....	FL	.....	01/09/2026	6.488	920,781	.....	2,575,000	
100284004	.....	SAN FRANCISCO	.....	CA	.....	03/24/2026	6.750	928,582	.....	1,530,000	
100282370	.....	JERSEY CITY	.....	NJ	.....	02/27/2026	6.575	915,527	.....	1,210,000	
100281623	.....	S-GRAVENHAGE	.....	NLD	.....	02/25/2026	4.790	1,137,705	.....	1,285,000	
100274036	.....	BENTONVILLE	.....	AR	.....	01/26/2026	7.250	930,029	.....	1,050,000	
100273975	.....	BELMAR	.....	NJ	.....	01/26/2026	6.750	922,024	.....	1,150,000	
100273948	.....	THOUSAND OAKS	.....	CA	.....	01/26/2026	7.000	914,160	.....	1,062,000	
3700069523	.....	CRESSKILL	.....	NJ	.....	01/14/2026	7.925	1,477,929	.....	5,500,000	
100276928	.....	SANTA ROSA	.....	CA	.....	01/30/2026	6.625	912,368	.....	1,215,000	
100277313	.....	BROOK	.....	NY	.....	02/12/2026	7.250	915,526	.....	1,182,000	
100277396	.....	NORTHRIDE	.....	CA	.....	02/12/2026	7.500	926,424	.....	1,125,000	
341000988	.....	SHORT HILLS	.....	NJ	.....	09/12/2025	8.286	.....	69,030	3,900,000	
100273929	.....	ST HELENA	.....	CA	.....	01/23/2026	7.749	930,432	.....	1,110,000	
370005769		SAN CLEMENTE		CA		04/11/2025	7.900	503,246		4,450,000	
341000989		NASHVILLE		TN		07/15/2025	8.664	238,807		8,208,000	

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100283553	WEST BLOOMFIELD	MI				03/13/2026	7.375	915,688		1,159,000	
100284003	BERKELEY	CA				03/24/2026	6.750	914,157		1,467,000	
100277376	NORTH HOLLYWOOD	CA				02/12/2026	8.125	920,338		980,000	
100277667	TAMPA	FL				02/19/2026	7.250	920,418		1,119,000	
100263619	WHITTIER	CA				03/13/2026	6.500	884,137		1,238,000	
100283581	WILMINGTON	DE				03/13/2026	6.750	902,916		1,185,000	
100283137	THOUSAND OAKS	CA				03/09/2026	7.375	912,666		1,150,000	
3510135365	SEATTLE	WA				01/09/2026	7.425	2,376,027		5,505,000	
100272313	LOWELL	MA				01/08/2026	7.250	887,814		1,175,000	
100272736	SAN JOSE	CA				01/09/2026	6.875	909,739		1,099,000	
100273333	SANTA ROSA	CA				01/20/2026	6.500	908,751		1,265,000	
100277367	LOS ANGELES	CA				02/12/2026	6.375	884,168		1,100,000	
100281624	AMSTERDAM	NLD				02/25/2026	4.800	1,121,473		3,905,000	
100277523	GLENDALE	CA				02/12/2026	6.625	887,705		1,465,000	
100271991	WOODLAND HILLS	CA				01/08/2026	6.750	906,137		1,100,000	
100282151	HOUSTON	TX				02/27/2026	6.750	911,658		1,350,000	
100273834	ROSLYN HEIGHTS	NY				01/23/2026	7.500	883,935		1,100,000	
3510136983	MIAMI	FL				02/09/2026	7.180	2,365,375	81,375	4,900,000	
3500109794	SHERMAN OAKS	CA				11/15/2024	8.050			3,400,000	
100277640	CYPRESS	TX				02/19/2026	6.498			1,260,000	
100276593	TABERNASH	CO				01/28/2026	6.750	901,956		1,250,000	
100277069	SPRING	TX				02/06/2026	6.875	895,537		1,050,000	
100276733	UTRECHT	NLD				01/28/2026	4.850	1,128,709		1,260,000	
100274124	ATLANTIC BEACH	FL				01/27/2026	6.125	871,399		1,255,000	
100285060	UTRECHT	NLD				03/27/2026	4.900	1,085,479		1,450,000	
100276577	WINNETKA	CA				01/28/2026	6.875	909,058		1,161,000	
3510137931	MIAMI	FL				03/12/2026	7.590	2,348,500		6,150,000	
100283133	BURBANK	CA				03/09/2026	8.000	910,003		970,000	
100277190	LOS ANGELES	CA				02/10/2026	7.875	911,400		1,100,000	
100277224	LONG BEACH	CA				02/10/2026	6.875	889,055		1,301,000	
3510129827	DALLAS	TX				01/09/2026	7.550	2,336,250		4,450,000	
100263657	CHINO	CA				03/13/2026	7.125	904,071		1,080,000	
100273254	BOYNTON BEACH	FL				01/16/2026	6.999	897,785		1,200,000	
100263980	SAN LUIS OBISPO	CA				03/24/2026	6.875	894,611		1,250,000	
100277706	LYDEN	IA				02/19/2026	7.250	897,539		1,075,000	
3410000603	NASHVILLE	TN				11/21/2024	8.550		46,039	4,090,000	
100277529	SANTA CLARITA	CA				02/12/2026	7.375	903,000		1,075,000	
100263613	DOWNERS GROVE	IL				03/13/2026	7.000	897,845		1,075,000	
3500109404	LOS ANGELES	CA				11/15/2024	8.865		122,999	3,900,000	
100272547	CHICAGO	IL				01/08/2026	6.625	883,584		1,200,000	
3340120457	BROOKLYN	NY				02/26/2026	8.863	1,069,200		2,980,000	
100281687	AMSTERDAM	NLD				02/25/2026	4.850	1,091,961		1,477,264	
100282018	LOS ANGELES	CA				02/27/2026	7.125	881,587		1,020,000	
100263548	PASADENA	CA				03/13/2026	6.625	879,789		1,090,000	
100277405	LOS ANGELES	CA				02/12/2026	8.875	877,674		950,000	
100274056	SAN LUIS OBISPO	CA				01/27/2026	6.875	880,793	87,508	1,162,000	
3340076098	LAKEWOOD	CO				08/19/2024	9.325			2,700,000	
100282008	COSTA MESA	CA				02/27/2026	6.999	884,250		1,215,000	
100265044	GODA	NLD				03/27/2026	5.200	1,057,262		1,490,000	
100273414	FOSTER	OR				01/21/2026	6.498	870,944		1,245,000	
100272377	HAITHORNE	CA				01/08/2026	6.875	872,079		1,225,000	
100272227	PASADENA	CA				01/08/2026	6.500	861,638		1,290,000	
100273821	PASO ROBLES	CA				01/26/2026	6.750	846,293		1,280,000	
3500136991	AGORA HILLS	CA				01/23/2026	7.125	1,686,769		4,000,000	
100274025	SAN DIEGO	CA				01/26/2026	7.625	861,986		1,130,000	

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100282144		LAKELAND		CO.		02/27/2026	6.625	861,513		1,125,000	
351013854		LOS ANGELES		CA.		01/09/2026	7.050	2,275,000		6,200,000	
100285061		UTRECHT		N.D.		03/27/2026	4.900	1,048,049		1,400,000	
3410001002		PORTLAND		OR.		10/17/2025	8.496		236,644	7,670,000	
100282195		YUCAIPA		CA.		02/27/2026	7.000	869,285		1,060,000	
100277380		SUNLAND		CA.		02/12/2026	7.750	879,131		1,050,000	
100272780		SAN PEDRO		CA.		01/13/2026	6.375	846,814		1,060,000	
100272900		FULLERTON		CA.		01/12/2026	7.250	878,242		1,210,000	
100277339		LOS ANGELES		CA.		02/12/2026	6.875	854,969		1,200,000	
100274104		KIRKLAND		WA.		01/27/2026	7.375	866,090		1,050,000	
100273566		MIAMI		FL.		01/26/2026	7.125	878,793		1,100,000	
100272048		ELLICOTT CITY		MD.		01/08/2026	6.490	844,718		1,200,000	
100274093		PARKLAND		FL.		01/27/2026	7.625	869,814		1,125,000	
100272817		CLAREMONT		CA.		01/13/2026	6.375	864,211		1,200,000	
3310093002		BROOKLYN		NY.		02/06/2025	8.260		26,503	1,680,000	
100277174		WINDERMERE		FL.		02/10/2026	8.125	892,555		1,050,000	
100272012		BURBANK		CA.		01/08/2026	6.750	860,064		1,045,000	
100285115		AMSTERDAM		N.D.		03/27/2026	4.950	1,036,532		1,225,000	
100283000		REHOBOTH BEACH		DE.		03/05/2026	7.990	862,035		950,000	
100272551		MAIMOTH LAKES		CA.		01/08/2026	7.000	864,967		1,112,000	
100274001		LOS ANGELES		CA.		01/26/2026	6.875	859,659		1,040,000	
100277488		SHADY SIDE		MD.		02/13/2026	6.575	841,534		1,200,000	
100277641		SAVANNAH		GA.		02/19/2026	6.999	849,558		996,000	
100273108		PORTLAND		OR.		01/15/2026	7.125	850,277		1,250,000	
100276796		LEIDEN		N.D.		01/28/2026	5.000	1,070,482		1,169,234	
3.62506E+11		PORTLAND		OR.		05/12/2025	7.960		118,000	3,400,000	
100272790		MARIETTA		GA.		01/13/2026	7.000	848,053		1,194,000	
100273393		OXNARD		CA.		01/21/2026	7.125	857,985		975,000	
3340117513		BROOKLYN		NY.		01/29/2026	9.158	1,033,560		2,640,000	
3510138914		SAN FRANCISCO		CA.		03/12/2026	7.340	2,229,240		4,900,000	
100277035		LOS ANGELES		CA.		02/06/2026	7.250	863,443		1,180,000	
100282191		NASHVILLE		TN.		02/27/2026	6.500	834,805		1,100,000	
100277361		LOS ANGELES		CA.		02/12/2026	6.875	852,964		1,100,000	
3410000622		EAST HAMPTON		NY.		01/27/2025	8.784		110,360	4,675,000	
100277665		RANCHO CUCHONGA		CA.		02/19/2026	8.375	861,000		1,025,000	
100284955		SAN DIEGO		CA.		03/26/2026	6.500	840,086		1,105,000	
100277360		SYLMAR		CA.		02/12/2026	8.125	853,716		965,000	
100282097		NEW RICHMOND		OH.		02/27/2026	6.625	840,537		1,025,000	
100277505		SANTA BARBARA		CA.		02/13/2026	6.575	838,820		1,200,000	
100272569		COTTONWOOD		AZ.		01/08/2026	7.125	834,182		990,000	
100277555		OXNARD		CA.		02/13/2026	6.450	843,176		1,415,000	
100273046		SEDONA		AZ.		01/15/2026	6.125	813,998		1,075,000	
100282184		VAN NUYS AREA LOS ANGELES		CA.		02/27/2026	7.375	845,765		1,090,000	
100272546		NORTH KINGSTOWN		RI.		01/08/2026	6.575	831,250		1,170,000	
100272965		STANTON		CA.		01/09/2026	7.125	833,269		1,100,000	
100276752		UTRECHT		N.D.		01/28/2026	4.850	1,053,462		1,260,000	
3500120799		SHERMAN OAKS		CA.		04/21/2025	7.730		107,330	3,150,000	
100277061		EDGEWOOD		WA.		02/06/2026	6.875	854,633		1,020,000	
100283172		ALBUQU.		WA.		03/09/2026	7.125	846,598		1,134,000	
100284041		SEATTLE		WA.		03/24/2026	6.375	833,193		1,015,000	
100281985		WALNUT		CA.		02/27/2026	7.375	848,130		996,000	
100283566		BOCA RATON		FL.		03/13/2026	7.500	846,746		1,308,000	
100283881		MIAMI		FL.		03/23/2026	6.875	828,650		1,235,000	
100273389		PERRIS		CA.		01/21/2026	6.499	823,072		1,211,000	
100277467		PACIFIC GROVE		CA.		02/13/2026	6.450	830,998		1,405,000	

SCHEDULE B - PART 2

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

1		2		3		4	5	6	7	8	9
Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
334010829		CHICAGO		IL			05/29/2025	8.230		190,812	1,880,000
100263229		MIAMI		FL			03/09/2026	6.375	818,063		1,100,000
351013467		LOS ANGELES		CA			12/17/2025	7.455		556,313	7,300,000
100277048		ZEPHYRHILLS		FL			02/06/2026	7.000	819,965		950,000
100262262		LINCOLN		NE			02/27/2026	7.375	827,162		1,040,000
100283113		STEVENSON RANCH		CA			03/09/2026	7.875	834,448		1,040,000
100283443		HIGHLAND		UT			03/11/2026	6.625	828,319		1,125,000
100272577		SCARBOROUGH		ME			01/06/2026	6.490	834,166		1,296,500
100277461		PROVINCETOWN		MA			02/13/2026	6.375	828,073		1,588,000
100272458		BUELLTON		CA			01/09/2026	6.575	828,527		1,100,000
100276665		NAPLES		FL			01/29/2026	7.125	843,206		1,075,000
100272564		SANTA CLARA		CA			01/15/2026	6.990	829,811		1,225,000
100276684		AMSTERDAM		N.D.			01/26/2026	4.950	1,039,129		1,160,000
100276811		TILBURG		N.D.			01/26/2026	4.800	1,039,129		1,629,000
100277330		VAN NUYS		CA			02/12/2026	6.625	813,148		950,000
100291617		EVERETT		WA			02/26/2026	6.500	825,713		1,150,000
100284579		WASHINGTON		DC			03/26/2026	6.375	820,118		1,150,000
100284586		LOS ANGELES		CA			03/26/2026	6.375	821,913		1,250,000
100274043		RANCHO MIRAGE		CA			01/26/2026	6.625	837,188		1,560,000
100272177		HARVEST		AL			01/06/2026	6.624	825,054		1,250,000
100283130		NORTHRIDGE		CA			03/09/2026	7.125	842,722		1,150,000
100272426		BIG MOOSE TWP		ME			01/09/2026	6.490	824,062		2,150,000
100272582		BARNEGAT LIGHT		NJ			01/06/2026	6.500	816,141		2,100,000
100272114		SAN LUIS OBISPO		CA			01/09/2026	6.375	821,332		1,200,000
3340105691		EVERETT		WA			01/15/2026	10.395	1,003,140		4,175,001
100272161		WEST CARE WAY		NJ			01/06/2026	6.375	820,546		1,295,000
335010871		VENICE		CA			09/22/2025	9.453		82,547	4,775,000
100272403		MINNEAPOLIS		MN			01/06/2026	6.625	822,432		1,150,000
100274060		WARAWA		AZ			01/26/2026	6.500	830,040		1,930,000
100263986		DORAL		FL			03/23/2026	6.750	817,441		1,070,000
100282043		LOVE TREE		CO			02/27/2026	7.375	838,000		1,005,000
100277534		GLENDALE		CA			02/12/2026	7.500	833,966		1,050,000
100276616		LOS ANGELES		CA			01/26/2026	7.499	840,000		1,000,000
100277551		MCKILTEO		WA			02/13/2026	6.500	800,800		1,000,000
100273361		SAN JOSE		CA			01/21/2026	6.499	818,671		2,020,000
100273126		CRYSTAL BEACH		TX			01/15/2026	6.499	809,398		1,245,000
3350117989		SAN JOSE		CA			01/29/2026	7.950	2,199,498		5,000,000
100283132		SUNLAND		CA			03/09/2026	7.500	833,468		1,100,000
100273410		UPLAND		CA			01/21/2026	7.375	831,959		890,000
100282129		KENT		WA			02/27/2026	6.500	829,533		1,200,000
100273945		SUN VALLEY		CA			01/26/2026	7.250	824,398		1,000,000
100263542		WINTER PARK		FL			03/13/2026	6.375	816,827		4,460,000
100273131		BRIGHTON		CO			01/15/2026	6.625	806,662		1,065,000
100275360		PROVINCETOWN		MA			02/13/2026	6.450	831,340		1,400,000
100273563		VESTAVIA		AL			01/26/2026	6.500	822,357		1,500,000
100272234		SPIRIT LAKE		IA			01/06/2026	6.490	814,379		1,331,000
100283378		MAGS HEAD		NC			03/11/2026	6.490	806,990		1,150,000
100272895		LAGUNA NIGUEL		CA			01/12/2026	6.875	822,157		1,295,000
100272231		BEAVERTON		OR			01/06/2026	7.375	825,414		1,100,000
3300005685		LIVINGSTON		NJ			02/19/2025	8.625		217,668	1,543,500
3,62512E+11		SEATTLE		WA			06/12/2025	7.515		240,000	4,629,000
3510114057		LOS ANGELES		CA			12/19/2025	7.625		102,531	5,800,000
100275565		BLUE RIDGE		GA			02/13/2026	7.115	802,017		879,000
3510119542		GREENWICH		CT			12/19/2025	8.188		296,457	5,000,000
100277487		PRINCETVILLE		HI			02/13/2026	6.375	804,431		1,125,000

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

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Loan Number		City	Location	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
10028248		BREMERTON		WA		02/27/2026	6.875	810,416		1,050,000	
10028253		LIDO BEACH		NY		02/27/2026	6.990	825,300		1,200,000	
100272154		EL CAJON		CA		01/08/2026	6.500	807,218		1,175,000	
100276537		NORCO		CA		01/28/2026	7.125	809,225		1,150,000	
100274061		EL PORTAL		FL		01/26/2026	7.250	818,253		1,050,000	
100283683		SIMI VALLEY		CA		03/13/2026	6.875	817,731		928,000	
100272465		MINERAL BLUFF		GA		01/09/2026	6.750	803,266		1,270,000	
100282290		WASHINGTON		DC		02/27/2026	6.125	799,844		1,100,000	
100272468		CAPE CORAL		FL		01/08/2026	6.625	812,509		1,570,000	
3340115747		BROOKLYN		NY		12/11/2025	9.158	793,136	70,191	2,150,000	
100283572		INVERNESS		CA		03/13/2026	7.750	801,722		980,000	
100283155		RANGELEY		ME		03/09/2026	6.750	1,009,269		1,010,000	
100276723		S-GRAVENHAGE		N.D.		01/28/2026	5.400	1,009,269		1,255,429	
100271988		TENECLA		CA		01/08/2026	6.750	805,627		1,350,000	
100272251		CERRITOS		CA		01/08/2026	6.250	794,726		1,123,000	
100283211		LOS ANGELES		CA		03/09/2026	6.990	815,186		1,040,000	
100283832		MIAMI LAKES		FL		03/16/2026	6.625	803,525		975,000	
100277324		NORTH HOLLYWOOD		CA		02/12/2026	6.625	796,764		1,300,000	
100284576		GILROY		CA		03/26/2026	6.250	791,688		1,283,000	
100277036		LITC OF IELD PARK		AZ		02/06/2026	6.498	798,554		975,000	
100272877		BRIDGEWATER		NJ		01/12/2026	7.500	795,719		975,000	
100283302		SAN RAFAEL		CA		03/11/2026	5.998	774,191		1,034,500	
100277469		PHOENIX		AZ		02/13/2026	6.450	790,455		1,040,000	
100283107		CERRITOS		CA		03/09/2026	5.990	762,628		1,400,000	
100282115		SCOTCH PLAINS		NJ		02/27/2026	8.625	815,266		970,000	
100283034		SANTA ROSA BEACH		FL		03/05/2026	7.500	795,325		950,000	
3510135481		LOS ANGELES		CA		02/09/2026	7.900	2,090,374		8,870,000	
3510121113		CORAL GABLES		FL		12/19/2025	8.313		353,660	5,000,000	
100283834		BELLINGHAM		WA		03/16/2026	6.990	810,159		1,030,000	
100276926		SEVIERVILLE		TN		01/30/2026	6.990	799,596		858,000	
100274027		VIRGINIA BEACH		VA		01/26/2026	7.750	825,055		1,000,000	
3510114403		LOS ANGELES		CA		12/19/2025	7.900		308,444	4,212,000	
100284044		NEIBURY PARK		CA		03/24/2026	6.500	793,927		970,000	
100283671		NORCO		CA		03/13/2026	6.498	793,734		1,290,000	
100283838		LOS ANGELES		CA		03/23/2026	7.498	806,144		1,100,000	
100277437		ATLANTA		GA		02/13/2026	6.375	785,431		1,050,000	
100273025		MACON		NC		01/15/2026	7.500	794,884		880,000	
100277460		MAIMOTH LAKES		CA		02/13/2026	6.575	791,225		1,111,000	
100282179		ORLANDO		FL		02/27/2026	6.500	783,942		1,100,000	
100283308		SHIP BOTTOM		NJ		03/11/2026	5.999	789,546		999,000	
100273263		SARATOGA SPRINGS		NY		01/16/2026	6.998	788,075		872,000	
100272897		BLOCK ISLAND		RI		01/15/2026	6.124	776,466		1,200,000	
100272655		PALMI COAST		FL		01/15/2026	6.624	798,720		990,000	
100273082		N ATTLEBORO		MA		01/15/2026	7.375	798,784		1,050,000	
100272183		FULLERTON		CA		01/08/2026	6.500	787,745		1,185,000	
100272508		HOBOKEN		NJ		01/08/2026	6.990	782,195		965,000	
3500112595		DAVIE		FL		11/27/2024	8.508		121,643	4,675,000	
3350113940		BROOKLYN		NY		02/13/2026	9.940	2,072,088		4,535,001	
100284045		ANDOVER		MA		03/24/2026	6.750	797,201		959,000	
100272827		CHICAGO		IL		01/08/2026	6.750	791,899		1,025,000	
100272032		MISSION VIEJO		CA		01/09/2026	7.375	793,077		1,075,000	
100272975		TAMPA		FL		01/15/2026	8.000	792,944		1,022,000	
100276538		CORONA		CA		01/28/2026	8.498	803,250		1,020,000	
3510107169		SHERMAN OAKS		CA		12/19/2025	8.588		76,909	4,150,000	
100274081		PHOENIX		AZ		01/26/2026	7.500	793,067		900,000	

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100273006	.....	SCOTTSDALE	.....	AZ	.....	.....	01/15/2026	7.500	787,720	.....	970,000
3500117126	.....	VALLEY VILLAGE	.....	CA	.....	.....	03/21/2025	8.175	.....	92,187	3,443,000
100285059	.....	UTRECHT	.....	NLD	.....	.....	03/27/2026	4.950	949,578	.....	1,185,000
100283825	.....	LAKE PARK	.....	FL	.....	.....	03/13/2026	6.500	780,147	.....	1,274,000
100273764	.....	HOUSTON	.....	TX	.....	.....	01/23/2026	8.125	791,180	.....	895,000
100285109	.....	KRIMPEM AAN DEN IJSSEL	.....	NLD	.....	.....	03/27/2026	4.900	946,354	.....	1,173,875
100285110	.....	KRIMPEM AAN DEN IJSSEL	.....	NLD	.....	.....	03/27/2026	5.000	946,354	.....	1,173,875
100277494	.....	SHOW LOUI	.....	AZ	.....	.....	02/13/2026	6.375	781,240	.....	1,500,000
100281752	.....	CANTON	.....	OH	.....	.....	02/25/2026	6.625	777,150	.....	1,052,000
3500135371	.....	LOS ANGELES	.....	CA	.....	.....	01/23/2026	7.375	1,518,992	.....	3,000,000
100272656	.....	LEESBURG	.....	VA	.....	.....	01/09/2026	6.625	781,503	.....	988,000
100285068	.....	S-GRAVENHAGE	.....	NLD	.....	.....	03/27/2026	5.200	945,547	.....	1,026,251
100273791	.....	VOLCANO	.....	HI	.....	.....	01/23/2026	7.375	787,877	.....	950,000
100281926	.....	APTOS	.....	CA	.....	.....	02/26/2026	6.490	779,481	.....	1,070,000
100283015	.....	VENTURA	.....	CA	.....	.....	03/03/2026	6.625	782,380	.....	960,000
100272041	.....	THOUSAND OAKS	.....	CA	.....	.....	01/09/2026	6.875	773,004	.....	960,000
3500122113	.....	SHERMAN OAKS	.....	CA	.....	.....	05/22/2025	7.733	.....	193,208	3,475,000
100283009	.....	RICHMOND HILL	.....	GA	.....	.....	03/09/2026	6.250	730,334	.....	1,165,000
100281928	.....	NEITON	.....	IMA	.....	.....	02/26/2026	6.500	778,000	.....	1,000,000
100283866	.....	SANTA MARIA	.....	CA	.....	.....	03/13/2026	6.875	777,634	.....	945,000
100283175	.....	NORTH HOLLYWOOD	.....	CA	.....	.....	03/09/2026	7.125	776,175	.....	900,000
3.6251E+11	.....	DALLAS	.....	TX	.....	.....	05/27/2025	7.385	.....	292,000	2,090,000
100277558	.....	EL CAJON	.....	CA	.....	.....	02/12/2026	8.000	787,277	.....	890,000
100282079	.....	RIVERTON	.....	UT	.....	.....	02/27/2026	6.500	764,935	.....	1,600,000
100284676	.....	HUNTINGTON BEACH	.....	CA	.....	.....	03/27/2026	6.125	775,171	.....	1,350,000
3340097206	.....	OAKLAND	.....	CA	.....	.....	03/27/2025	10.740	.....	107,390	1,700,000
100277409	.....	VAN NUYS	.....	CA	.....	.....	02/12/2026	7.250	779,941	.....	1,007,000
100283337	.....	RIVERWOODS	.....	IL	.....	.....	03/13/2026	7.000	788,662	.....	970,000
100276880	.....	DEN HAAG	.....	NLD	.....	.....	01/28/2026	4.950	970,331	.....	1,127,835
3500198824	.....	MIAMI	.....	FL	.....	.....	01/23/2026	7.375	1,500,514	.....	3,560,000
3340120952	.....	LOS ANGELES	.....	CA	.....	.....	02/13/2026	9.059	937,776	.....	1,700,000
100283290	.....	FORKED RIVER	.....	NJ	.....	.....	03/11/2026	5.875	750,147	.....	1,000,000
100283627	.....	ST GEORGE	.....	UT	.....	.....	03/13/2026	6.750	781,913	.....	1,262,000
100283701	.....	MURRIETA	.....	CA	.....	.....	03/13/2026	6.750	786,679	.....	1,080,000
100273593	.....	SUN VALLEY	.....	CA	.....	.....	01/26/2026	7.375	774,588	.....	940,000
3350105120	.....	SOUTHAMPTON	.....	IN	.....	.....	07/15/2025	10.791	.....	111,928	5,500,000
100277393	.....	PANORAMA CITY	.....	CA	.....	.....	02/12/2026	7.500	782,857	.....	1,240,000
100272741	.....	LOS ANGELES	.....	CA	.....	.....	01/09/2026	6.875	781,183	.....	1,000,000
100272794	.....	WIMBERLEY	.....	TX	.....	.....	01/13/2026	6.625	768,191	.....	1,118,000
100277321	.....	SAN JOSE	.....	CA	.....	.....	02/12/2026	6.500	746,174	.....	1,315,000
100277534	.....	REHOBOTH BEACH	.....	DE	.....	.....	02/13/2026	6.490	773,599	.....	1,670,000
100271970	.....	SAVANNAH	.....	GA	.....	.....	01/06/2026	6.375	775,191	.....	1,273,000
100277517	.....	SAN PEDRO	.....	CA	.....	.....	02/13/2026	6.375	770,775	.....	1,290,000
100284590	.....	BELLEVILLE	.....	IL	.....	.....	03/26/2026	6.375	761,064	.....	1,000,000
100277576	.....	MINDEN	.....	IN	.....	.....	02/13/2026	6.240	766,575	.....	1,250,000
350012675	.....	NORTH BAY VILLAGE	.....	FL	.....	.....	06/09/2025	8.703	.....	284,010	6,500,000
100271942	.....	SAN FRANCISCO	.....	CA	.....	.....	01/06/2026	6.490	775,333	.....	1,250,000
100277601	.....	KINGSLAND	.....	TX	.....	.....	02/13/2026	6.825	780,837	.....	1,690,000
100274018	.....	EASTVALE	.....	CA	.....	.....	01/26/2026	6.375	767,107	.....	1,070,000
100283236	.....	RANCHO SANTA MARGARITA	.....	CA	.....	.....	03/09/2026	7.000	775,698	.....	1,150,000
100283120	.....	NORTH HOLLYWOOD	.....	CA	.....	.....	03/09/2026	7.375	773,215	.....	990,000
100272035	.....	SIMI VALLEY	.....	CA	.....	.....	01/08/2026	6.625	765,902	.....	1,010,000
100272166	.....	ARLEY	.....	AL	.....	.....	01/08/2026	6.750	766,393	.....	1,215,000
100271928		NEIPORT		RI			01/06/2026	6.490	773,533		1,000,000
100272102		KITTY HAWK		NC			01/08/2026	7.125	776,177		1,152,000

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Loan Number		City		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100272415	NOVATO	CA		TX		01/08/2026	6.750	755,824		986,000	
3410001008	DALLAS	TX				12/11/2025	8.054	356,916		23,900,000	
3510125792	LOS ANGELES	CA				07/15/2025	7.470			4,000,000	
100283721	BRIGHTON	CO				03/13/2026	6.375	747,728		990,000	
100294014	TUCSON	AZ				03/24/2026	6.500	760,956		930,000	
3510120195	LOS ANGELES	CA				08/14/2025	8.613		132,825	4,778,000	
100272945	EL CAJON	CA				01/15/2026	6.624	753,447		990,000	
100277579	SHERMAN OAKS	CA				02/12/2026	6.375	738,461		2,500,000	
100294870	FREMONT	CA				03/27/2026	6.875	759,987		997,000	
100272751	LOS ANGELES	CA				01/13/2026	6.625	752,643		1,220,000	
100276832	EDMOND ANZEE	N.D.				01/28/2026	4.900	955,521		1,342,000	
100276853	SEVIERVILLE	TN				01/30/2026	6.375	756,502		925,000	
100283147	WOODLAND HILLS	CA				03/09/2026	7.875	767,155		880,000	
100283301	NORTH TOPSAIL BEACH	NC				03/11/2026	5.999	743,800		1,075,000	
100273053	OCEANSIDE	CA				01/15/2026	6.480	747,312		925,000	
100272874	PRESGOTT	AZ				01/12/2026	7.750	775,333		925,000	
100294858	BETHEL ISLAND	CA				03/27/2026	6.875	758,786		972,000	
100272965	LOWELL	MA				01/08/2026	6.625	753,294		985,000	
100294556	NASHVILLE	TN				03/26/2026	6.250	752,748		1,150,000	
100272731	LOS ANGELES	CA				01/09/2026	7.875	769,456		920,000	
100284723	CHATTANOOCHEE HILLS	GA				03/27/2026	5.990	725,339		981,000	
100273883	HAYRE DE GRACE	MD				01/26/2026	8.000	767,650		920,000	
325026073	WOODLAND HILLS	CA				05/28/2025	8.940		250,246	2,000,000	
100283345	LIVERMORE	CA				03/11/2026	6.125	740,223		980,000	
100283102	NORTH HILLS	CA				03/09/2026	7.875	767,506		875,000	
3340108200	LITTLE FALLS TOWNSHIP	NJ				12/11/2025	10.049		44,491	1,920,000	
100273084	MALDEN	MA				01/15/2026	6.625	742,280		990,000	
100283105	BOSTON	MA				03/09/2026	7.000	748,993		980,000	
100276995	DALLAS	TX				01/30/2026	6.375	751,104		816,500	
3410000623	CHATHAM	NJ				11/21/2024	8.850		198,403	4,130,000	
3340116017	BROOKLYN	NY				01/15/2026	8.900	915,552		2,040,000	
100273063	CORAL GABLES	FL				01/15/2026	6.990	750,483		1,000,000	
100273067	FORT LAUDERDALE	FL				01/15/2026	6.624	740,590		915,000	
100263960	LADERA RANCH	CA				03/23/2026	7.125	767,813		975,000	
100273822	BUENA PARK	CA				01/23/2026	6.624	753,412		920,000	
100272948	MAIMOTH LAKES	CA				01/08/2026	6.625	742,633		1,512,500	
100284988	WILDWOOD	NJ				03/27/2026	6.625	743,722		1,035,000	
100274098	SNELLVILLE	GA				01/26/2026	7.375	760,630		915,000	
100274129	CAPE CORAL	FL				01/27/2026	4.750	652,536		975,000	
100272513	TREASURE ISLAND	FL				01/08/2026	6.950	744,040		975,000	
100282966	SOUTHLAKE	TX				02/27/2026	6.990	754,151		1,220,000	
3510137859	LOS ANGELES	CA				03/20/2026	7.500	1,968,684		4,100,000	
100273555	CHULA VISTA	CA				01/15/2026	6.124	725,253		1,095,000	
100273552	WANUKE	NJ				01/26/2026	6.990	747,255		860,000	
3510124896	ST. AUGUSTINE	FL				02/09/2026	7.868	1,966,897		7,820,000	
100276782	DEN HAAG	NLD				01/28/2026	4.800	393,994		1,200,000	
100276942	MINT HILL	NC				01/30/2026	6.625	750,422		910,000	
100272871	BRANFORD	CT				01/15/2026	6.500	740,944		1,100,000	
100273584	WAIKOLA	HI				01/26/2026	7.250	760,453		910,000	
100283261	SEVIERVILLE	TN				03/11/2026	5.500	713,658		1,090,000	
100273877	PALMI BEACH GARDENS	FL				01/26/2026	8.500	760,940		920,000	
100283302	SUPERSIDE BEACH	SC				03/05/2026		749,396		805,000	
100282261	MOXINEY	TX				02/27/2026	6.375	715,321		1,013,000	
100272965	SACRAMENTO	CA				01/08/2026	6.625	744,461		1,210,000	
3410000854	WEST PALM BEACH	FL				05/15/2025	8.598		155,014	3,507,000	

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1		2		3		4	5	6	7	8	9
Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100274008		SPANISH FORK		UT		01/26/2026	6.750	751,946			985,000
100273568		PEARL CITY		HI		01/26/2026	6.250	739,383			1,040,000
3510134217		CHARLESTOWN		MA		11/14/2025	7.765		67,071		3,800,000
100262177		HOMESTEAD		FL		02/27/2026	7.500	753,248			850,000
100272746		EAST PALO ALTO		CA		01/13/2026	7.000	739,404			850,000
100261747		ROLLAND HEIGHTS		CA		02/25/2026	7.250	744,933			1,050,000
100261664		LOS ANGELES		CA		02/27/2026	7.125	754,506			900,000
100276613		LOS ANGELES		CA		01/26/2026	7.125	744,521			960,000
100262694		CAPE CORAL		FL		03/05/2026	7.875	741,022			941,000
100272696		SAN MARCOS		TX		01/09/2026	6.625	738,929			960,000
100273694		WESTLAKE VILLAGE		CA		01/26/2026	6.500	733,799			1,720,000
3410000767		LONG BRANCH		NJ		04/11/2025	8.706		159,768		11,450,000
100273613		FORT LAUDERDALE		FL		01/23/2026	7.624	748,600			910,000
100263003		MADEIRA BEACH		FL		03/05/2026	7.500	739,932			817,000
3.62512E+11		DALLAS		TX		06/12/2025	7.515		333,500		2,203,000
100261624		NORTHRIDGE		CA		02/26/2026	6.875	745,412			925,000
100264692		ASHEVILLE		NC		03/27/2026	6.375	724,815			900,000
100277560		NASHVILLE		TN		02/13/2026	6.375	731,217			1,135,000
100272298		SAN DIEGO		CA		01/08/2026	6.375	730,602			1,100,000
100272314		YORK		SC		01/08/2026	6.625	728,890			982,000
100271962		SAVANNAH		GA		01/06/2026	7.625	743,867			1,025,000
3510126120		LOS ANGELES		CA		06/01/2025	7.720		245,198		7,100,000
100273639		PORTLAND		OR		01/23/2026	7.124	735,456			960,000
100262196		LAKE BALBOA		CA		02/27/2026	6.875	733,802			925,000
100276551		LAKESIDE		MT		01/28/2026	6.375	722,558			1,095,000
100277552		MAIMOTH LAKES		CA		02/13/2026	6.950	743,494			1,036,000
100271931		SAN LEANDRO		CA		01/06/2026	6.750	740,915			1,030,000
100272058		WOODLAND HILLS		CA		01/08/2026	6.750	732,619			955,000
100272620		VANCOUVER		WA		01/13/2026	6.500	735,990			925,000
100262131		SAN DIEGO		CA		02/27/2026	6.750	743,095			1,565,000
100263241		NORTHRIDGE		CA		03/09/2026	6.625	729,498			890,000
324050516		WESTLAKE		OH		09/25/2024	9.535		9,180		5,750,000
100262188		IMPERIAL BEACH		CA		02/27/2026	7.500	746,058			890,000
100272648		KEY COLONY BEACH		FL		01/15/2026	7.375	739,302			890,000
100264611		WAIKOLOA		HI		03/26/2026	6.625	735,122			1,045,000
100277196		MARTINEZ		CA		02/10/2026	5.999	703,601			890,000
100263206		LAKE ARROWHEAD		CA		03/09/2026	6.625	720,877			1,250,000
100277719		PORT SAINT LUCIE		FL		02/19/2026	6.750	724,222			980,000
100276641		AMSTERDAM		NLD		01/26/2026	4.850	1,710,979			1,790,625
100277076		LOS ANGELES		CA		02/06/2026	6.875	738,924			1,530,000
100277034		TENECLA		CA		02/06/2026	6.875	740,595			890,000
100274023		INDIO		CA		01/26/2026	6.750	742,765			1,650,000
100263019		LOS ANGELES		CA		03/05/2026	6.500	727,753			885,000
100274014		LAKE FOREST		CA		01/26/2026	6.500	755,750			1,060,000
100274062		MCGAHEYSVILLE		VA		01/26/2026	7.625	736,095			940,000
100274050		WESTON		FL		01/26/2026	6.375	722,908			1,205,000
3510137117		ENCINO		CA		03/12/2026	7.715	1,900,500			6,000,000
100277686		MENIFEE		CA		02/19/2026	8.125	731,453		45,144	800,000
3310094188		BAYVILLE		NY		03/07/2025	8.323				1,347,000
100272516		ROSLINDALE		MA		01/06/2026	6.490	686,528			1,005,000
100273650		SANT JOHN'S		FL		01/26/2026	6.500	715,319			890,000
100276655		AMSTERDAM		NLD		01/26/2026	5.050	904,759			946,875
100276681		AMSTERDAM		NLD		01/26/2026	4.000	904,621			1,123,862
400057536		EL DORADO		KS		01/16/2026	6.260	723,164			1,196,000
100277051		LONG BEACH		CA		02/06/2026	6.875	730,189			960,000

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100281920		LA PALMA		CA		02/26/2026	5.875	686,388		1,000,000	
100277011		CORINTH		TX		01/30/2026	7.490	728,700		1,130,000	
100271912		ALHAMBRA		CA		01/06/2026	7.000	725,655		880,000	
100277208		VILLA PARK		CA		02/10/2026	6.499	719,060		2,990,000	
100277292		WORCESTER		MA		02/12/2026	6.375	685,205		1,050,000	
100284681		KITTERY		ME		03/26/2026	6.375	719,094		1,115,000	
100284608		PETALUMA		CA		03/26/2026	6.124	710,794		1,022,000	
100277473		FLAGSTAFF		AZ		02/13/2026	6.625	726,040		1,315,000	
100273054		PALM DESERT		CA		01/15/2026	6.124	696,402		1,010,000	
100283817		MIAMI		FL		03/16/2026	6.250	709,953		875,000	
100272312		CAPE CORAL		FL		01/08/2026	6.490	699,452		989,000	
100282070		MORGAN HILL		CA		02/27/2026	6.375	699,266		870,000	
100276987		FAIRPLAY		CO		01/30/2026	6.250	708,667		895,000	
3510105872		VALLEY VILLAGE		CA		12/19/2025	8.688	117,130		4,450,000	
100282248		LIBERTY HILL		TX		02/27/2026	7.000	718,567		895,000	
100282110		COMMERCE		CA		02/27/2026	6.875	713,508		830,000	
3410000909		SHORT HILLS		NJ		07/07/2025	8.364	185,783		3,700,000	
100283686		LOS ANGELES		CA		03/13/2026	6.999	728,175		867,000	
100276789		NJMESEN		N.D.		01/28/2026	4.950	895,801		1,000,000	
100276758		VALKENSIAARD		N.D.		01/28/2026	5.150	895,801		937,500	
100281837		AMSTERDAM		N.D.		02/25/2026	4.850	885,374		3,020,000	
100273412		SAVANNAH		GA		01/21/2026	6.999	706,944		988,500	
100277401		ORANGE		CA		02/12/2026	6.990	703,377		925,000	
100273036		RED BANK		NJ		01/15/2026	6.375	702,415		950,000	
100281979		OXNARD		CA		02/27/2026	6.999	723,500		925,000	
100282135		MORESTOWN		NJ		02/27/2026	6.875	725,354		1,215,000	
100273638		SIMI VALLEY		CA		01/23/2026	6.874	714,075		925,000	
100276679		ROSBIEAD		CA		01/29/2026	7.000	718,096		990,000	
100272796		TRACY		CA		01/13/2026	7.500	725,186		865,000	
100272824		OCEAN CITY		NJ		01/08/2026	6.875	714,447		1,000,000	
3410000553		BRENTWOOD		TN		09/24/2024	9.316	103,994		5,300,000	
100282053		SAN LUIS OBISPO		CA		02/27/2026	7.000	715,994		985,000	
100281909		PINETOP		AZ		02/26/2026	6.875	710,553		933,500	
3500100384		DUSON		LA		09/30/2024	8.805	26,296		3,180,000	
100272609		LOS ANGELES		CA		01/09/2026	6.625	694,789		990,000	
3340121331		NEWTON		MA		02/26/2026	9.395	861,300		4,000,000	
100282053		CHULA VISTA		CA		02/27/2026	8.250	719,576		770,000	
100277674		SAN JOSE		CA		02/19/2026	6.875	703,386		1,160,000	
100281919		HARLEM		N.D.		02/25/2026	5.200	876,520		944,675	
324050688		WESTLAKE		OH		09/25/2024	9.535	715,659	170,860	5,770,000	
100283629		GRAND JUNCTION		CO		03/13/2026	6.875	715,659		1,190,000	
100273008		WOODMILLLE		MA		01/15/2026	7.490	708,426		890,000	
3510134480		EMERALD ISLE		NC		12/08/2025	7.595	307,693	51,121	4,200,000	
3340075886		BELLEVE		VA		09/03/2024	10.210			3,700,000	
100272082		SNEELVILLE		GA		01/09/2026	6.990	702,505		916,000	
100277065		FRANKFORT		IL		02/06/2026	6.500	696,058		900,000	
100277042		DENTON		TX		02/06/2026	6.500	700,415	19,619	933,000	
3340077862		SAG HARBOR		NY		08/26/2024	9.403	687,156		3,639,500	
100277347		SUN VALLEY		CA		02/12/2026	6.625	706,832		910,000	
100277178		SIMI VALLEY		CA		02/10/2026	7.375	706,832		915,000	
324060794		BAKERSFIELD		CA		08/20/2024	9.935	348,794		6,494,000	
100284538		JACKSONS GAP		AL		03/26/2026	6.490	700,819		999,000	
100276960		WASHINGTON		DC		01/30/2026	7.125	704,956		850,000	
100272108		HELOTES		TX		01/09/2026	6.990	706,252		1,015,000	
100276725		ROTTERDAM		N.D.		01/28/2026	4.750	877,885		980,000	

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100272723		LOS ANGELES		CA			01/09/2026	7.125	714,000		850,000
3300114804		NEW CANAN		CT			01/15/2026	10.336	848,681		4,520,000
100283307		SAN JOSE		CA			03/11/2026	5.999	682,583		970,000
100273326		INDIO		CA			01/20/2026	6.875	688,408		890,000
100274034		SANTA FE SPRINGS		CA			01/26/2026	6.875	702,606		850,000
3500117235		SOUTH MIAMI		FL			06/26/2025	8.110		334,023	5,175,000
100277046		SANTA FE SPRINGS		CA			02/06/2026	6.250	683,786		850,000
100282088		NAPLES		FL			02/27/2026	6.375	696,322		1,205,000
100272406		MONROE		LA			01/08/2026	6.875	694,007		905,000
3310091418		HOUSTON		TX			01/16/2025	9.289			1,332,000
100284023		WATERTOWN		MA			03/24/2026	6.250	689,980	16,843	1,332,000
100284530		ALPHARETTA		GA			03/26/2026	6.250	689,255		920,000
3510138842		ALPINE		AL			02/19/2026	7.270	1,827,247		6,500,000
100273001		PORTLAND		OR			01/15/2026	6.375	678,936		970,000
100284873		SPRINGFIELD GARDENS		NY			03/27/2026	6.990	703,035		1,037,000
100272124		ORANGE		CA			01/08/2026	6.990	703,451		925,000
3320048302		WOODBURY		NY			02/27/2023	9.162		242,404	1,840,000
100283468		TYBEE ISLAND		GA			03/11/2026	6.990	698,507		915,000
100276663		INLET BEACH		FL			01/30/2026	6.990	699,482		755,000
100283690		SAN DIMAS		CA			03/13/2026	7.875	708,262		750,000
100283001		TRAVERSE CITY		MI			03/05/2026	7.875	682,145		756,000
100283396		TORRANCE		CA			03/13/2026	6.875	696,259		906,000
100277450		LONGBOAT KEY		FL			02/13/2026	6.575	691,335		900,000
100282275		SEA BRIGHT		NJ			02/27/2026	6.625	690,297		960,000
100284749		YONKERS		NY			03/27/2026	6.875	700,817		900,000
100284495		ROGERS		AR			03/26/2026	6.750	696,751		973,000
100284625		CHARLOTTESVILLE		VA			03/26/2026	6.490	693,502		1,150,000
100272806		CARLSBAD		CA			01/13/2026	6.375	684,322		1,675,000
100283410		CHERRY LOG		GA			03/11/2026	6.500	684,164		765,000
100272823		OAKLAND		CA			01/15/2026	7.625	690,185		800,000
100272250		FRANKLIN		IL			01/08/2026	7.375	701,959		1,013,000
100277533		HUNTINGTON BEACH		CA			02/12/2026	6.500	684,027		2,100,000
3500109658		MIAMI		FL			10/30/2024	8.630		224,576	3,000,000
100273637		SHOREHAM		VT			01/23/2026	6.749	688,582		1,300,000
100283577		PALMDALE		CA			03/13/2026	6.750	684,044		849,000
100283038		MONTCLAIR		NJ			03/05/2026	6.499	691,429		845,000
100272734		AUSTIN		TX			01/09/2026	6.750	691,659		899,000
100283704		LOS ANGELES		CA			03/13/2026	6.499	689,501		1,051,000
100283700		CORONA		CA			03/13/2026	7.375	702,886		865,000
100271918		CHICAGO		IL			01/06/2026	6.625	694,512		935,000
100273987		BIG BEAR LAKE		CA			01/26/2026	6.500	679,908		933,000
100272679		HERSPERIA		CA			01/09/2026	6.625	685,041		860,000
100283663		LAS VEGAS		NV			03/13/2026	6.250	677,232		840,000
100274028		HOSPTON		GA			01/26/2026	7.500	697,555		955,000
100283329		WHITMAN		MA			03/11/2026	6.124	672,120		951,000
100277509		WASHINGTON		DC			02/12/2026	7.000	682,666		890,000
3310061787		BELMONT		CA			12/22/2023	8.771		31,374	1,035,000
100284536		JERSEY CITY		NJ			03/26/2026	6.575	681,516		920,000
100276649		AMERSFOORT		NLD			01/28/2026	4.850	859,969		965,000
100276873		HILVERSUM		NLD			01/28/2026	5.050	859,969		1,200,000
100276625		BERGEM		NLD			01/28/2026	5.439	859,969		1,075,000
3510123389		ENCINITAS		CA			07/15/2025	8.158		148,981	4,850,000
100273181		SEATTLE		WA			01/15/2026	6.499	675,618		1,300,000
100277255		SAN BERNARDINO		CA			02/10/2026	6.499	663,947		885,000
100276651		FAIRPLAY		CO			01/30/2026	6.875	687,771		845,000

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Loan Number		Location		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100272146	.....	HELENA	.....	AL	.....	01/08/2026	6.625	.....	676,760	.....	900,000
3500112393	.....	RALEIGH	.....	NC	.....	01/08/2025	7.950	.....	3,570	.....	4,294,000
100276906	.....	SAN MARCOS	.....	TX	.....	01/30/2026	6.900	.....	682,161	.....	829,000
3500116282	.....	SCOTTSDALE	.....	AZ	.....	03/10/2025	8.015	.....	.....	.....	4,950,000
100277205	.....	ARLETA AREA LOS ANGELES	.....	CA	.....	02/10/2026	6.375	.....	650,307	.....	1,240,000
100283067	.....	SAN LORENZO	.....	CA	.....	02/27/2026	6.750	.....	675,224	.....	825,000
100282828	.....	YACHTS	.....	OR	.....	02/27/2026	7.125	.....	677,688	.....	825,000
100277343	.....	VALENCIA	.....	CA	.....	02/12/2026	6.750	.....	688,532	.....	825,000
100272982	.....	AUSTIN	.....	TX	.....	01/15/2026	6.500	.....	669,718	.....	905,000
100272463	.....	SANTA CLARITA	.....	CA	.....	01/08/2026	6.875	.....	698,446	.....	825,000
100282109	.....	BULVERDE	.....	TX	.....	02/27/2026	6.125	.....	651,231	.....	824,900
100273925	.....	SAN DIEGO	.....	CA	.....	01/23/2026	7.374	.....	673,055	.....	815,000
100283988	.....	MIAMI	.....	FL	.....	03/05/2026	7.624	.....	673,367	.....	730,000
3500119717	.....	BERKELEY	.....	CA	.....	02/26/2026	10.148	.....	819,720	.....	2,300,000
100284534	.....	TRABUCO CANYON	.....	CA	.....	03/26/2026	6.375	.....	670,862	.....	875,000
100277599	.....	KURE BEACH	.....	NC	.....	02/13/2026	6.990	.....	678,595	.....	982,000
100273060	.....	AURORA	.....	CO	.....	01/15/2026	6.625	.....	662,750	.....	875,000
100277374	.....	GLENDALE	.....	CA	.....	02/12/2026	6.500	.....	665,318	.....	875,000
100283622	.....	ANNAPOLIS	.....	MD	.....	03/13/2026	6.875	.....	677,728	.....	1,750,000
100283814	.....	UPLAND	.....	CA	.....	03/16/2026	6.990	.....	687,093	.....	842,000
100272833	.....	SEATTLE	.....	WA	.....	01/13/2026	6.750	.....	675,294	.....	900,000
100283096	.....	MILTON	.....	GA	.....	02/27/2026	6.500	.....	675,783	.....	1,280,000
100276728	.....	S-GRAVENHAGE	.....	NLD	.....	01/28/2026	5.100	.....	843,247	.....	1,162,000
100272684	.....	SAN JACINTO	.....	CA	.....	01/09/2026	8.498	.....	684,710	.....	870,000
100272491	.....	WASHINGTON	.....	DC	.....	01/08/2026	5.990	.....	669,191	.....	873,000
100273235	.....	COSTA MESA	.....	CA	.....	01/16/2026	7.250	.....	680,672	.....	1,515,000
100276612	.....	STILMAR	.....	CA	.....	01/28/2026	6.250	.....	652,194	.....	1,020,000
100282242	.....	SCOTTSDALE	.....	AZ	.....	02/27/2026	6.125	.....	659,417	.....	1,025,000
100283745	.....	LOS ANGELES	.....	CA	.....	03/13/2026	6.999	.....	663,680	.....	900,000
100277592	.....	OKAHURST	.....	NJ	.....	02/13/2026	6.575	.....	663,325	.....	920,000
100276623	.....	S-GRAVENHAGE	.....	NLD	.....	01/28/2026	4.950	.....	838,470	.....	947,281
100273981	.....	HONOLULU	.....	HI	.....	01/26/2026	6.250	.....	675,229	.....	1,425,000
100283065	.....	SOUTH OZONE PARK	.....	IN	.....	03/09/2026	5.990	.....	624,091	.....	1,180,000
100277314	.....	WASHINGTON	.....	DC	.....	02/12/2026	7.000	.....	663,514	.....	865,000
100274556	.....	APTOS	.....	CA	.....	01/26/2026	6.250	.....	664,326	.....	1,785,000
100272977	.....	IRVINE	.....	CA	.....	01/15/2026	6.990	.....	663,954	.....	865,000
100272663	.....	LOS ANGELES	.....	CA	.....	01/09/2026	7.875	.....	676,840	.....	810,000
100272125	.....	AMERICAN FORK	.....	UT	.....	01/08/2026	6.250	.....	655,541	.....	975,000
3510120769	.....	CHARLOTTE	.....	NC	.....	12/19/2025	8.063	.....	.....	589,199	3,742,000
100273768	.....	DENVER	.....	CO	.....	01/23/2026	7.500	.....	667,295	.....	825,000
100272026	.....	TLUNGSA	.....	CA	.....	01/08/2026	6.375	.....	655,578	.....	850,000
100273147	.....	TEMPE	.....	AZ	.....	01/15/2026	6.990	.....	663,397	.....	810,000
100284993	.....	LOS ANGELES	.....	CA	.....	03/27/2026	6.990	.....	670,961	.....	925,000
3500107564	.....	LIVINGSTON	.....	NJ	.....	09/15/2025	10.088	.....	.....	271,963	2,375,000
100283011	.....	HOUSTON	.....	TX	.....	03/05/2026	6.999	.....	670,751	.....	786,000
3500003571	.....	SVOSSET	.....	IN	.....	12/18/2024	8.810	.....	.....	267,663	3,234,000
100272148	.....	LOS OSOS	.....	CA	.....	01/08/2026	6.375	.....	659,411	.....	935,000
100272693	.....	RANCHO MURIETA	.....	CA	.....	01/09/2026	6.750	.....	694,885	.....	1,195,000
3510133965	.....	ENCINO	.....	CA	.....	02/19/2026	7.670	.....	1,741,556	.....	6,450,000
100277062	.....	LEHI	.....	UT	.....	02/06/2026	6.625	.....	665,125	.....	860,000
100273719	.....	BURBANK	.....	CA	.....	01/15/2026	6.624	.....	668,576	.....	1,370,000
100277418	.....	SONOMA	.....	CA	.....	02/13/2026	6.625	.....	660,091	.....	860,000
100277375	.....	OXNARD	.....	CA	.....	02/12/2026	6.250	.....	642,173	.....	936,000
100277474		ALPHARETTA		GA		02/13/2026	6.240		651,767		930,000
100284748		EAST MEADOW		IN		03/27/2026	6.625		659,908		805,000

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1		Location		3	4	5	6	7	8	9
Loan Number		City		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100273143		LAKE OBEVIA		IL		01/15/2026	6.490	650,780		1,050,000
350012074		MANHATTAN BEACH		CA		05/22/2025	7.620		6,214	2,850,000
100272726		ARNOLD		CA		02/11/2026	6.875	656,334		870,000
3410000767		LIVINGSTON		NJ		03/28/2025	8.736		153,108	2,953,000
100272691		ANN ARBOR		MI		01/09/2026	6.875	655,724		800,000
100263874		NEWARK		NJ		03/16/2026	6.625	646,009		927,000
100272980		POINCIPE BEACH		FL		01/09/2026	7.000	656,877		889,000
100276616		LOS ANGELES		CA		01/30/2026	7.125	661,230		1,035,000
100284911		BAKERSFIELD		CA		03/27/2026	6.990	660,538		850,000
100273772		FRASER		CO		01/23/2026	6.625	653,627		825,000
3500100379		DUSON		LA		09/30/2024	8.805		69,713	3,180,000
100271959		MASHVILLE		TN		01/06/2026	7.125	662,432		860,000
100272686		FULLERTON		CA		01/12/2026	6.625	668,730		968,000
100265090		DORCHEST		N.D.		03/27/2026	5.300	794,674		920,000
100283026		LYNNWOOD		CA		02/27/2026	6.750	663,727		850,000
100283423		SALIDA		CO		03/11/2026	6.624	651,725		858,000
100276534		HURRICANE		UT		01/26/2026	6.750	657,229		880,000
100277040		LEVELAND		TX		02/06/2026	7.125	669,375		1,350,000
100272110		SAN DIEGO		CA		01/09/2026	6.375	650,411		974,000
100273258		WINNETKA		CA		01/16/2026	8.125	668,937		750,000
100272573		SHARON		CT		01/09/2026	6.750	653,943		850,000
100272212		ONTARIO		CA		01/09/2026	6.625	653,452		930,000
100283723		LOS ANGELES		CA		03/13/2026	6.625	656,433		800,000
100284631		LITTLETON		CO		03/27/2026	6.990	645,650		866,000
100271987		SIMI VALLEY		CA		01/09/2026	7.250	656,600		795,000
100263476		MANTECA		CA		03/11/2026	6.990	649,706		750,000
100283718		MIDLOTHIAN		VA		03/13/2026	6.750	656,502		748,000
3410000620		NASHVILLE		TN		11/21/2024	8.850		282,478	3,100,000
100283658		LA PLANTE		CA		03/23/2026	6.499	641,329		850,000
100284025		ANAHEIM		CA		03/24/2026	6.125	640,175		950,000
3500119385		LOS ANGELES		CA		04/07/2025	7.693		135,213	2,832,000
3500125699		COSTA MESA		CA		06/26/2025	7.985		153,053	4,695,000
100272739		LAINDALE		CA		01/09/2026	6.750	648,259		905,000
100277567		LIGHTHOUSE POINT		FL		02/13/2026	6.490	647,570		911,000
100277089		AUSTIN		TX		02/06/2026	6.250	645,767		965,000
100276681		PEMBROKE PINES		FL		01/29/2026	6.990	651,375		840,000
100282145		QUINCY		MA		02/27/2026	6.250	652,224		901,000
100277509		LAKESIDE		MT		02/13/2026	6.575	648,494		950,000
100281676		GRONINGEN		N.D.		02/25/2026	5.000	802,739		940,000
100276696		ENUNJIAVI		VA		01/30/2026	6.500	644,953		699,000
100272529		OCEAN CITY		NJ		01/08/2026	6.375	629,679		1,100,000
100271643		WEST DENNIS		MA		01/06/2026	6.750	651,234		975,000
3510137076		LOS ANGELES		CA		02/19/2026	7.020	1,697,626		3,600,000
100281536		MALDEN		MA		02/26/2026	6.490	646,611		857,000
100273815		EAST POINT		GA		01/26/2026	7.000	641,060		794,000
100283425		CHEYENNE		WY		03/11/2026	6.500	638,187		925,000
100283311		ELI ZURETH		NJ		03/11/2026	5.999	629,204		920,000
100284946		NEW ORLEANS		LA		03/27/2026	5.990	619,119		880,000
100283391		NATIONAL CITY		CA		03/09/2026	8.750	657,184		835,000
100283866		BROKEN BOW		OK		03/24/2026	6.750	647,694		857,000
100283146		NORTH HOLLYWOOD		CA		03/09/2026	6.990	641,447		870,000
3510103314		GREENWILLE		SC		12/19/2025	8.063		375,575	5,200,000
100273268		WEST HOLLYWOOD		CA		01/16/2026	6.499	642,882		1,035,000
1002777711		LITTLEROCK		CA		02/19/2026	7.750	651,192		735,000
100273692		AUSTIN		TX		01/26/2026	7.125	633,767		735,000

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1		Location		3	4	5	6	7	8	9
Loan Number		City		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
10028395		FALLBROOK		CA		03/13/2026	6.625	652,576		795,000
100272703		CUDAHY		CA		01/09/2026	6.999	646,100		850,000
100277542		SHINGLE SPRINGS		CA		02/13/2026	6.740	645,375		1,100,000
100276760		S-GRAVENHAGE		N.D.		01/28/2026	4.950	805,886		889,631
324050046		WESTLAKE		OH		08/20/2024	9.810		6,493	5,610,000
100273987		MONTEREY PARK		CA		01/28/2026	6.250	645,807		1,020,000
100282030		LAS VEGAS		NV		02/27/2026	7.499	694,714		793,000
100284584		POHLY		CA		03/26/2026	6.625	633,111		780,000
3700005381		LLOYD HARBOR		NV		07/30/2025	8.415		273,707	3,150,000
100272042		LOS ANGELES		CA		01/08/2026	6.375	622,796		1,270,000
100263511		KAILUA KOA		HI		03/13/2026	7.250	654,050		785,000
100276979		HOLLISTER		CA		01/30/2026	6.875	641,222		780,000
100284521		FONTANA		CA		03/26/2026	6.250	634,950		933,000
324050621		WESTLAKE		OH		08/20/2024	9.810		354,144	3,900,000
3510116075		VALLEY VILLAGE		CA		12/19/2025	7.583		141,835	3,600,000
100277634		RIVERSIDE		CA		02/17/2026	6.875	645,020		780,000
100283422		LAKE CITY		CO		03/11/2026	6.624	638,181		830,000
100271995		SAN DIEGO		CA		01/08/2026	7.875	650,442		780,000
100272463		BUFFORCK		MT		01/08/2026	6.875	635,755		860,000
100272506		BOSTON		MA		01/08/2026	6.250	625,026		890,000
100277445		CARLEIAN BAY		CA		02/13/2026	6.375	638,202		1,035,000
100276888		INDIAN ROCKS BEACH		FL		01/30/2026	6.875	634,581		790,000
100283200		LOS ANGELES		CA		03/09/2026	6.750	637,110		1,175,000
100272029		ARLETA AREA LOS ANGE		CA		01/08/2026	7.000	644,884		815,000
33401017702		NORWOOD		MA		05/22/2025	8.746		226,195	1,588,000
100277605		TORRANCE		CA		02/13/2026	7.115	647,743		780,000
100273612		MESA		AZ		01/23/2026	6.625	632,894		895,000
100281962		NOKESVILLE		VA		02/27/2026	6.875	641,496		780,000
100277281		WINECONE		WI		02/11/2026	6.875	627,756		774,000
33100800396		RANCHO MIRAGE		CA		08/26/2024	8.673		28,048	1,065,000
100273620		WEST PALM BEACH		FL		01/23/2026	6.890	640,932		775,000
100273974		EDMOND		OK		01/26/2026	6.625	642,800		780,000
100277009		SAINT JOHNS		FL		01/30/2026	6.990	641,334		688,000
100273269		APACHE JUNCTION		AZ		01/16/2026	6.875	642,312		910,000
100272206		LOS ANGELES		CA		01/08/2026	7.375	644,075		940,000
100285006		EMORY		TX		03/27/2026	6.500	628,072		773,000
100276763		HILLEDOM		N.D.		01/28/2026	5.300	797,263		834,375
100283714		MIAMI		FL		03/13/2026	6.375	638,249		1,725,000
100277369		NORTH HOLLYWOOD		CA		02/12/2026	6.990	638,892		880,000
100283502		MCALLEN		TX		03/11/2026	7.375	638,198		770,000
100276549		CHULA VISTA		CA		01/28/2026	7.250	642,131		805,000
3510124935		ST. AUGUSTINE		FL		02/09/2026	7.868	1,662,881		7,640,000
100272988		REDLANDS		CA		01/08/2026	6.250	622,096		830,000
100283780		LONG BEACH		CA		03/13/2026	6.625	626,936		820,000
100283523		LONG BEACH		CA		03/11/2026	6.124	618,076		1,000,000
3340116223		LOS ANGELES		CA		12/19/2025	9.771		128,720	2,100,000
341001022		SHORT HILLS		NJ		10/09/2025	8.296		19,780	4,705,000
100284587		JACKSON		TN		03/26/2026	6.490	631,461		820,000
100276663		SPRING CITY		TN		01/29/2026	6.875	633,227		850,000
100272405		QUINCY		MA		01/08/2026	6.375	621,212		880,000
100277589		SAN MARCOS		TX		02/13/2026	5.990	619,859		1,225,000
100283367		COACHELLA		CA		03/09/2026	7.000	638,196		810,000
3300005150		JERSEY CITY		NJ		06/24/2024	9.445		27,139	1,082,900
100283861		LOS ANGELES		CA		03/13/2026	7.375	642,600		765,000
100274655		CELINA		TX		01/26/2026	6.750	626,026		730,000

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
10027384		CARMICHEL		CA			01/16/2026	6.375	621,877		786,000
100284638		MARYSVILLE		IA			03/27/2026	6.625	626,468		972,000
100281679		DELT		N.D.			02/25/2026	4.950	779,129		825,000
100273729		SALT LAKE CITY		UT			01/15/2026	6.500	617,291		815,000
100281756		LOS ANGELES		CA			03/13/2026	6.625	629,430		775,000
100283379		BETHEL		ME			03/11/2026	6.490	616,497		775,000
100277607		SCOTTSDALE		AZ			02/13/2026	6.375	626,897		1,290,000
100283606		INDIANAPOLIS		IL			03/13/2026	6.875	637,764		889,000
100277211		LAKE CHARLES		LA			02/10/2026	6.875	639,707		887,000
100277030		NORTH MYRTLE BEACH		SC			02/06/2026	6.875	619,073		868,000
100273782		SAVANNAH		GA			01/23/2026	7.374	624,094		695,000
100272428		INDIANAPOLIS		IL			01/08/2026	6.624	612,833		770,000
100284744		NORTH MYRTLE BEACH		SC			03/27/2026	6.500	614,732		810,000
100272365		BEND		OR			01/06/2026	6.625	619,470		895,000
100277655		ROCKLAND		MA			02/19/2026	7.625	630,501		770,000
100284696		GARFIELD		NJ			03/26/2026	6.500	619,750		865,000
325044762		SEVIERVILLE		TN			05/26/2025	8.840		100,630	1,490,000
3500108406		LOS ANGELES		CA			11/15/2024	8.885			2,600,000
3510127282		LOS ANGELES		CA			06/14/2025	7.650		138,109	5,480,000
3340040487		MELROSE		MA			05/29/2025	8.614		276,414	1,470,000
100281832		GRONINGEN		N.D.			02/25/2026	5.000			1,090,000
100277356		CARSON		CA			02/12/2026	7.500	772,046		865,000
100272859		LAYTON		UT			01/15/2026	5.875	629,129		810,000
100282091		MCGHEYSVILLE		VA			02/27/2026	7.625	609,855		806,000
100283676		LA PLATTE		CA			03/13/2026	8.250	631,162		760,000
100283717		BEAUMONT		CA			03/13/2026	7.499	633,667		716,000
100277466		FARRAGUT		TN			02/13/2026	6.875	623,500		854,000
100272112		HAYWARD		CA			01/08/2026	6.625	618,415		807,000
100283059		LOS ANGELES, (NORTH HO		CA			03/09/2026	6.875	621,764		870,000
100283285		OAK ISLAND		NC			03/11/2026	5.875	602,594		923,000
100283815		HOUSTON		TX			03/16/2026	8.125	631,923		740,000
100277016		AZLE		TX			01/30/2026	6.250	612,549		755,000
100284689		SAN DIEGO		CA			03/26/2026	6.500	619,574		860,000
100281930		PORTLAND		OR			02/26/2026	7.125	623,746		715,000
100283726		FRESNO		CA			03/13/2026	5.999			1,255,000
100284048		VENNIR CITY		NJ			03/11/2026	6.500	601,925		870,000
100283180		MONROE		LA			03/09/2026	7.000	614,852		837,500
100283282		SAN JOSE		CA			03/11/2026	5.875	600,391		875,000
3, 62603E-11		SAN FRANCISCO		CA			03/13/2026	7.875	1,200,000		6,000,000
3510138061		LOS ANGELES		CA			01/09/2026	7.300	1,620,774		3,665,000
100273835		SIMI VALLEY		CA			01/23/2026	6.624	611,579		930,000
100282003		GRAHAM		WA			02/27/2026	7.750	632,904		800,000
100283588		RICHMOND		TX			03/13/2026	7.625	627,738		900,000
100283021		CHULA VISTA		CA			03/05/2026	7.625	619,338		755,000
100284046		BOCA RATON		FL			03/24/2026	6.875	623,476		800,000
100273507		ANAHOLA		HI			01/26/2026	6.750	615,860		780,000
100273938		DRIPPING SPRINGS		TX			01/26/2026	6.625	613,138		1,125,000
100277606		DOVER		MD			02/13/2026	6.575	602,300		870,000
100273170		BOLINAS		CA			01/15/2026	6.499	608,861		1,800,000
100284655		HOT SPRINGS		AR			03/26/2026	6.490	612,367		800,000
100277527		PARK CITY		UT			02/13/2026	6.375	616,620		1,347,000
100285003		CHULA VISTA		CA			03/27/2026	6.375	606,346		800,000
100277303		LA MESA		CA			02/12/2026	6.250	595,862		1,210,000
100283825		HIKALEAH GARDENS		FL			03/16/2026	6.250	611,351		925,000
100273115		SEVIERVILLE		TN			01/15/2026	5.999	596,916		810,000

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

1		Location		3		4	5	6	7	8	9
Loan Number		City	State	Loan Type		Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100284613	MANZANITA	OR	03/26/2026	6.375	614,761		890,000				
324050688	WESTLAKE	OH	06/20/2024	9.810	381,941		3,570,000				
100282171	MIDDLETOWN	NJ	02/27/2026	7.250	614,418		803,000				
100273870	RICHMOND	TX	01/26/2026	6.500	616,936		820,000				
100262263	NAPA	CA	02/27/2026	6.500	612,049		952,000				
100273756	DENVER	CO	01/23/2026	6.999	617,916		753,000				
100272044	LOS ANGELES	CA	01/09/2026	6.875	611,555		806,000				
100277080	STUART	FL	02/06/2026	6.875	622,644		752,000				
100271983	DOINEY	CA	01/08/2026	6.750	615,139		950,000				
100271914	LAKE SHORE	MI	01/06/2026	6.375	612,638		932,000				
100272821	LOVELAND	CO	01/13/2026	6.250	609,464		760,000				
100273966	LAKE ORION	MI	01/21/2026	6.750	619,080		875,000				
100272435	OCEAN ISLE BEACH	NC	01/09/2026	6.490	609,628		1,085,000				
100261972	ELVA BEACH	HI	02/27/2026	6.875	608,903		817,000				
100273982	ROYAL PALM BEACH	FL	01/26/2026	6.750	625,675		778,000				
100272083	NORWALK	CT	01/09/2026	7.500	620,609		800,000				
100277277	PHOENIX	AZ	02/11/2026	6.625	603,892		796,000				
100272182	FAIRFAX	CA	01/09/2026	6.625	609,915		895,000				
100284682	ATTLEBORO	MA	03/26/2026	6.500	613,735		863,000				
100261663	ROTTERDAM	NLD	02/25/2026	5.100	761,421		806,250				
100276780	HARLEM	NLD	01/28/2026	4.850	769,194		920,000				
100263220	LAS VEGAS	NV	03/09/2026	6.500	604,026		750,000				
100277547	SAINT AUGUSTINE	FL	02/13/2026	6.450	608,096		795,000				
100263697	MIAMI	FL	03/13/2026	6.875	615,441		700,000				
100283162	LOS ANGELES	CA	03/09/2026	7.875	616,141	196,893	700,000				
325030421	HENDERSON	NV	05/28/2025	8.765			3,280,000				
100263982	PLANT CITY	FL	03/13/2026	6.750	613,764		850,000				
100284671	JOHNS ISLAND	SC	03/26/2026	6.375	609,738		850,000				
100272134	JERSEY CITY	NJ	01/09/2026	6.375	603,538		795,000				
100273217	DALLAS	TX	01/16/2026	6.990	617,993	190,835	953,000				
341000081	FLORHAM PARK	NJ	06/06/2025	8.654			2,450,000				
100276644	SEATTLE	WA	01/29/2026	6.990	614,419		850,000				
100272261	LAS VEGAS	NV	01/08/2026	7.125	615,866		850,000				
100263320	SUNNYVALE	CA	03/13/2026	6.875	614,934		790,000				
100263727	LOS ANGELES	CA	03/13/2026	6.625	607,253		825,000				
100285100	GRONINGEN	NLD	03/27/2026	4.950	737,089	177,788	915,000				
3410000834	WESTFIELD	NJ	06/06/2025	8.554			4,319,000				
100272711	UPLAND	CA	01/09/2026	6.250	586,349		740,000				
100272503	BENTONVILLE	AR	01/08/2026	7.125	609,755		811,000				
100263496	COROLLA	NC	03/11/2026	7.375	615,488		755,000				
3340100387	BROOKLYN	NY	04/24/2025	8.670		78,519	2,234,000				
100272034	SYLMAR	CA	01/09/2026	6.375	601,021		987,000				
100263033	AUSTIN	TX	03/05/2026	7.375	613,979		750,000				
100272418	INDIAN WELLS	CA	01/08/2026	6.490	592,786		790,000				
100262999	KITTY HAWK	NC	03/05/2026	7.625	603,839		657,000				
3510132619	MIAMI	FL	10/30/2025	7.730		543,862	740,000				
100272610	CHANDLER	AZ	01/13/2026	7.750	619,193		740,000				
100277074	WESTMINSTER	CA	02/06/2026	6.250	608,450		1,672,000				
100272098	FORT WORTH	TX	01/08/2026	6.490	602,808		850,000				
100272661	FRASER	CO	01/15/2026	6.500	609,669		890,000				
100261694	GONZALES	CA	02/27/2026	7.250	616,264		795,000				
100264904	TAHOE	CA	03/27/2026	5.500	561,714		785,000				
100264680	MURRIETA	CA	03/27/2026	6.499	602,300		735,000				
100263321	SURF CITY	NC	03/13/2026	6.625	606,591		790,000				
100276692	CAPE CORAL	FL	01/30/2026	6.990	609,521		745,000				

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

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Loan Number		City	Location	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100272709		DORAL		FL		01/09/2026	6.625	597,273		855,000	
3340086458		RUTHERFORD		NJ		10/23/2024	8.799		67,241	1,375,000	
100272376		CAJON		CA		01/08/2026	7.000	600,251		795,000	
100272815		WESTMINSTER		CA		01/13/2026	6.625	605,614		1,050,000	
100283730		SAN LUIS OBISPO		CA		03/13/2026	7.625	597,617		755,000	
100276532		VALLEY VILLAGE		CA		01/28/2026	6.999	606,711		725,000	
100272014		MISSION HILLS		CA		01/09/2026	6.750	597,532		950,000	
325014824		SEVIERVILLE		TN		05/28/2025	8.840		208,006	1,490,000	
100272028		HOLLYWOOD		FL		01/08/2026	7.000	599,754		760,000	
100272828		GUNTER		TX		01/13/2026	6.750	613,334		980,000	
100272063		MOUNTAIN VIEW		CA		01/08/2026	6.500	599,794		900,000	
100283004		SANTA ROSA BEACH		FL		03/05/2026	7.770	604,513		670,000	
100284574		ROUND TOP		TX		03/26/2026	6.750	604,538		940,000	
100284535		SAN DIEGO		CA		03/26/2026	6.375	597,293		780,000	
100272388		RANCHO CUCUMONGA		CA		01/15/2026	7.500	594,672		790,000	
100276592		FORT LAUDERDALE		FL		01/28/2026	6.875	604,760		855,000	
100272895		RIVERSIDE		CA		01/09/2026	6.499	597,385		730,000	
100277518		NOVATO		CA		02/13/2026	6.625	602,789		835,000	
100284572		BELMONT		CA		03/26/2026	6.624	602,904		845,000	
100283519		BEND		OR		03/13/2026	6.375	598,076		735,000	
100272823		BOZEMAN		MT		01/13/2026	6.875	602,904		750,000	
100282167		RICHMOND		TX		02/27/2026	6.875	609,873		740,000	
100284011		RIVERSIDE		CA		03/24/2026	6.500	598,667		730,000	
3500114916		MORGANVILLE		NJ		01/27/2025	8.273		30,907	2,800,000	
100277525		LOS ANGELES		CA		02/12/2026	7.125	598,591		800,000	
100277514		LINCOLN		NE		02/13/2026	6.325	593,840		990,000	
100273394		ASHBURN		VA		01/21/2026	7.750	606,925		650,000	
3510135537		DELRAY BEACH		FL		01/09/2026	7.675	1,568,000		4,050,000	
100281941		TRACY		CA		02/26/2026	6.625	598,032		725,000	
100283249		PHOENIX		AZ		03/11/2026	5.625	560,804		735,000	
100276730		ENIDPHEN		N.D.		01/28/2026	5.150	747,994		733,702	
100277526		WASHINGTON		DC		02/12/2026	6.875	581,539		827,000	
100283850		EL MONTE		CA		03/23/2026	7.375	596,076		680,000	
100276606		AMSTERDAM		N.D.		01/28/2026	4.300	746,501		900,000	
100281635		S-GRAVENHAGE		N.D.		02/25/2026	4.650	737,811		1,296,000	
100272197		MONTEBELLO		CA		01/08/2026	6.615	606,572		850,000	
3700005736		SVOSSET		NV		03/19/2025	8.600		85,629	3,450,000	
100283214		LOS ANGELES		CA		03/09/2026	6.990	603,225		770,000	
3. 62527E+11		DIX HILLS		NV		11/24/2025	7.685		38,000	1,960,000	
100281922		LOS OSOS		CA		02/26/2026	7.250	600,186		800,000	
3340109682		HUNTINGTON STATION		NV		09/29/2025	10.266		22,113	1,220,000	
100272459		B'GFORK		MT		01/08/2026	6.450	587,083		1,725,000	
100276765		HELMOND		N.D.		01/28/2026	5.050	744,217		835,000	
100281950		PANAMA CITY BEACH		FL		02/26/2026	6.625	590,342		730,000	
100283455		HOUSTON		TX		03/11/2026	6.624	589,405		720,000	
3320046211		WOODMEH		NV		04/04/2023	9.146		45,239	3,950,000	
100282332		PLYMOUTH		INL		02/27/2026	7.500	589,847		720,000	
100276678		AMSTELVEEN		N.D.		01/28/2026	4.950	743,515		830,000	
100272592		SAN BERNARDINO		CA		01/09/2026	6.875	589,685		813,000	
100272629		SAN MARCOS		TX		01/13/2026	7.125	603,000		725,000	
100282045		GARNET VALLEY		PA		02/27/2026	6.999	598,994		940,000	
100283406		LONG BEACH		CA		03/11/2026	6.500	585,345		790,000	
3500115229		MIAMI		FL		01/27/2025	8.148		256,095	3,130,000	
100272685		ROSWELL		GA		01/09/2026	7.499	603,123		890,000	
100273757		GATLINBURG		TN		01/23/2026	7.499	592,441		740,000	

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100283688		CROWN		CA		03/13/2026	6.625	601,616		1,150,000
100283530		PAGOSA SPRINGS		CO		03/13/2026	6.625	592,415		1,016,000
100273805		BROOKS		GA		01/23/2026	5.995	568,598		1,025,000
100282009		CAL MESA		CA		02/27/2026	7.250	592,876		675,000
100282321		MANASSAS		VA		02/27/2026	7.125	579,827		675,000
100283023		SALT LAKE CITY		UT		03/05/2026	7.625	590,386		724,000
100272360		SAINT AUGUSTINE		FL		01/09/2026	6.875	590,143		775,000
100272866		TAMPA		FL		01/15/2026	5.990	571,894		900,000
3340102656		HOUSTON		TX		06/05/2025	8.818	470,736		1,684,000
100272232		RESEDA		CA		01/09/2026	6.625	586,676		765,000
100272974		LATHROP		CA		01/15/2026	5.990	568,914		790,000
100283827		NORWALK		CT		03/13/2026	7.250	593,686		780,000
100277015		LOGANVILLE		GA		01/30/2026	6.990	589,658		640,000
100284767		COLONIA		NJ		03/27/2026	7.625	588,891		675,000
100277229		LOS ANGELES		CA		02/10/2026	7.125	596,598		960,000
100277183		ONTARIO		CA		02/10/2026	6.625	586,403		720,000
100284577		MERIDIAN		ID		03/26/2026	6.875	582,412		890,000
100283464		MIPA		CA		03/11/2026	6.990	579,893		733,000
100283096		FONTANA		CA		03/09/2026	6.375	574,104		725,000
100283995		EDEN PRAIRIE		MN		03/13/2026	6.125	573,567		910,000
100281932		GRESHAM		OR		02/26/2026	6.490	583,453		650,000
100285126		LAREN		N.D.		03/27/2026	4.610	708,038		901,215
3510128078		CAMBRIDGE		MA		06/01/2025	7.720	176,314		3,350,000
100277272		ANNAPOLIS		MD		02/11/2026	6.875	577,405		710,000
3510128745		LONG BEACH		CA		10/07/2025	7.495	114,718		3,100,000
3340072171		QUEENS		NY		03/21/2024	9.407	27,403		2,180,000
100282065		MONTMINVILLE		OR		02/27/2026	6.625	578,198		810,000
100282301		DEBING		VA		02/27/2026	6.625	579,474		765,000
100276530		CAMARILLO		CA		01/28/2026	7.989	595,950		687,000
100277546		LOWELL		MA		02/13/2026	6.575	581,459		810,000
100284543		LAS VEGAS		NV		03/26/2026	6.625	586,833		990,000
100272898		PRESCOTT		AZ		01/12/2026	8.500	592,249		755,000
100272634		CORNELIUS		NC		01/09/2026	6.375	573,167		755,000
100272460		EVERETT		WA		01/09/2026	6.875	576,683		820,000
100277216		SANTA ANA		CA		02/10/2026	7.499	584,569		900,000
100272759		LOS ANGELES		CA		01/13/2026	6.625	582,506		845,000
100284578		PRINCETON		IN		03/26/2026	6.375	578,170		805,000
100272990		CONCORD		NC		01/09/2026	6.500	579,686		765,500
100284683		PALMDALE		CA		03/27/2026	6.999	589,219		790,000
100277210		SAN FRANCISCO		CA		02/10/2026	6.750	583,657		790,000
100282063		COCONUT CREEK		FL		02/27/2026	6.875	579,534		705,000
3510130834		MIAMI		FL		10/17/2025	7.725	190,107		3,400,000
100277453		MESA		AZ		02/13/2026	6.875	581,344		790,000
3,62416E-11		SPOKANE		WA		01/17/2025	8.835	5,107		1,619,000
100272078		BROKEN BOW		OK		01/09/2026	6.375	567,280		792,000
100277540		SOUTH BEND		IN		02/13/2026	6.575	577,993		865,000
100272919		MANTECA		CA		01/09/2026	6.990	578,963		765,000
100272823		WINDO		SC		01/09/2026	6.990	582,573		795,000
3390000516		HOLLIDEL		NJ		12/18/2024	8.595	105,436		1,102,500
3410000658		NEWARK		NJ		01/27/2025	8.984	212,900		2,529,000
100273804		ONHARD		CA		01/23/2026	6.624	575,011		735,000
100281983		BUENA PARK		CA		02/27/2026	6.375	575,508		765,000
100283300		PHOENIX		AZ		03/11/2026	5.999	561,640		850,000
100283398		BELLFLOWER		CA		03/11/2026	6.375	965,791		765,000
100281559		SAN DINAS		CA		02/27/2026	6.750	578,754		1,000,000

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100283941		SALINAS		CA			03/23/2026	6.375	569,160		700,000
100273362		CATHEDRAL CITY		CA			01/21/2026	6.750	561,530		760,000
100272162		NEW BEDFORD		MA			01/08/2026	6.625	566,708		750,000
100272683		JURUPA VALLEY		CA			01/09/2026	7.250	586,145		710,000
100277063		MINNEAPOLIS		MINN			02/06/2026	7.125	583,956		730,000
100276554		CORPUS CHRISTI		TX			01/28/2026	6.999	581,878		763,000
100262399		EAST FALMOUTH		MA			02/27/2026	6.125	561,749		700,000
100277573		LANHAM		MD			02/12/2026	6.875	569,787		710,000
100272924		NORWOOD		MA			01/08/2026	6.375	565,406		821,000
100276655		MIAMI		FL			01/28/2026	6.375	567,943		2,410,000
100273262		MURRIETA		CA			01/16/2026	6.999	587,517		710,000
100264688		MANHATTAN BEACH		CA			03/27/2026	6.750	579,492		4,000,000
100273419		ASTON		ID			01/21/2026	6.250	553,002		800,000
3410001066		ALPHARETTA		GA			12/22/2025	8.154		193,891	18,200,000
100282094		YUBA CITY		CA			02/27/2026	7.000	583,257		700,000
100273205		KAILUA KOA		HI			01/16/2026	7.000	571,874		1,045,000
100277631		WAILUKU		HI			02/17/2026	7.750	582,334		700,000
3.62535E+11		LOS ANGELES		CA			12/24/2025	7.600		123,000	2,480,000
100281843		S-GRAVENHAE		N.D.			02/25/2026	5.100	712,726		805,000
100284678		PALMDALE		CA			03/27/2026	7.375	582,711		620,000
100283012		BASS HARBOR		ME			03/05/2026	8.000	572,581		630,000
100272917		BAY SHORE		NY			01/15/2026	7.250	569,576		745,000
100283431		HOVELL		NJ			03/11/2026	6.624	570,842		745,000
100281889		LEEWARDEN		N.D.			02/25/2026	4.985	711,840		753,750
100273608		ST PETERSBURG		FL			01/23/2026	7.989	579,989		621,000
100271934		FAIRPLAY		CO			01/06/2026	5.990	561,645		697,000
100282142		REHOBOTH BEACH		DE			02/27/2026	6.625	581,967		940,000
100283513		POWAY		CA			03/13/2026	6.500	575,238		2,600,000
3510132565		MIAMI		FL			03/02/2026	7.575	1,504,799		5,880,000
100272382		SALT LAKE CITY		UT			01/08/2026	7.875	583,562		740,000
3340096634		HICKSVILLE		NY			03/27/2025	8.700		35,687	1,475,000
3340105750		AVOLON		NJ			09/08/2025	10.395		71,280	1,330,000
100277384		EL CAJON		CA			02/12/2026	6.500	583,465		715,000
100277186		SARASOTA		FL			02/10/2026	6.875	572,561		740,000
100283364		LADERA RANCH		CA			03/23/2026	6.498	572,035		925,000
100276722		LEIDEN		N.D.			01/28/2026	5.150	716,641		940,000
100276775		LPTIK		N.D.			01/28/2026	5.050	716,641		750,000
100285122		LEIDEN		N.D.			03/27/2026	5.150	691,021		804,330
100277559		CAPE ELIZABETH		ME			02/13/2026	6.575	567,765		740,000
100284629		KENNEBUNK		ME			03/26/2026	6.375	563,746		755,000
100272584		HICKORY HILLS		IL			01/08/2026	6.125	577,883		950,000
100284636		MISSION VIEJO		CA			03/27/2026	6.500	560,798		740,000
3340118907		CORNELIUS		NC			01/29/2026	12.118	689,977		4,000,000
100284788		MONTGOMERY		AL			03/27/2026	6.625	566,718		737,000
100272840		HIGHLANDS RANCH		CO			01/13/2026	6.750	567,129		683,000
403059146		GARFIELD HEIGHTS		OH			01/16/2026	6.830	576,385		1,044,000
100283276		PHOENIX		AZ			03/11/2026	5.875	541,691		690,000
100273367		SANTA MARIA		CA			01/26/2026	7.750	575,090		650,000
100277661		SHINGLE SPRINGS		CA			02/19/2026	7.125	578,813		1,225,000
100283709		JURUPA VALLEY		CA			03/13/2026	6.750	569,998		697,000
100284916		REDINGTON BEACH		FL			03/27/2026	6.875	568,948		690,000
3300114315		FORT LAUDERDALE		FL			03/21/2025	8.300		255,001	3,100,000
100283440		COLTON		CA			03/11/2026	6.625	562,231		890,000
100272658		WASHINGTON		DC			01/15/2026	7.490	571,575		771,000
100273917		FIRESTONE		CO			01/26/2026	6.750	565,320		720,000

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100284038		PORTLAND		OR		03/24/2026	6.500	563,612		1,000,000
100284635		EDEN		UT		03/27/2026	7.125	563,603		700,000
100283000		ALBANY		CA		02/27/2026	6.750	574,746		1,250,000
3350098562		MONROE		IN		10/20/2025	10.438		755,711	5,800,000
100282728		MAPLE VALLEY		WA		02/27/2026	6.625			967,000
100272555		FORT MYERS		FL		01/15/2026	6.980	570,951		686,000
100277486		PROVINCETOWN		MA		02/13/2026	6.250	561,407		1,420,000
100272317		NAPLES		FL		01/06/2026	6.500	560,941		850,000
100283005		FORT MYERS		FL		03/05/2026	7.875	565,667		615,000
3340114571		BROOKLYN		IN		11/26/2025	9.158		34,373	1,380,000
100283463		SEVIERVILLE		TN		03/11/2026	6.875	562,779		699,000
100277260		SELBYVILLE		DE		02/11/2026	6.625	556,814		800,000
100276634		CANYON		TX		01/29/2026	5.750	545,929		790,000
100276670		CANYON		TX		01/29/2026	5.750	545,929		790,000
334010746		LEVITTOWN		IN		05/22/2025	8.464	62,254		1,270,000
100283828		TEIPE		AZ		03/16/2026	7.125	564,758		685,000
100272849		OAK ISLAND		NC		01/15/2026	6.625	562,367		725,000
100283892		LA QUINTA		CA		03/11/2026	6.488	553,254		796,000
100272105		PORTLAND		OR		01/06/2026	6.625	555,765		780,000
100283884		COTATESVILLE		IN		03/24/2026	6.875	555,010		700,000
100277008		BUFFORD		GA		01/30/2026	6.375	556,512		700,000
100272837		RIVERSIDE		CA		01/13/2026	7.625	562,558		680,000
100284705		CHINO		CA		03/27/2026	6.750	556,988		665,000
100272219		SAN DIEGO		CA		01/06/2026	6.480	552,090		820,000
100283574		OCEAN VIEW		DE		03/13/2026	6.375	569,213		786,000
100282050		PASADENA		CA		02/27/2026	6.488	544,587		953,000
3510128527		EMERALD ISLE		NC		09/16/2025	7.625	108,203		3,350,000
100272456		SAUGATUCK		MI		01/06/2026	6.480	549,729		737,000
100277451		PEARODY		MA		02/13/2026	7.000	546,823		775,000
100284631		SAN PEDRO		CA		03/26/2026	6.375	552,092		740,000
100276950		BRIDGEPORT		CT		01/30/2026	6.500	556,909		700,000
100272844		SAN JOSE		CA		01/13/2026	6.875	556,048		835,000
100272239		HALF MOON BAY		CA		01/06/2026	6.625	555,394		725,000
100272581		DUNEDIN		FL		01/06/2026	6.625	539,201		775,000
100272275		NAPLES		FL		01/06/2026	6.480	551,389		725,000
325066885		OLD LYME		CT		10/06/2025	8.670		96,804	1,980,000
100272172		DOVER		ID		01/06/2026	7.125			630,000
3510121650		POPIANO BEACH		FL		12/19/2025	7.875	156,244		4,400,000
3500101033		FORT LAUDERDALE		FL		02/16/2025	8.575	110,786		3,100,000
100276787		S-HERTGENBOSCH		NLD		01/28/2026	5.000	688,725		975,000
100272190		PORT GREGG		OR		01/06/2026	6.624	557,264		820,000
100277656		SANTA PAULA		CA		02/19/2026	7.125	561,119		800,000
100283555		GRANITE FALLS		WA		03/11/2026	5.625	535,157		740,000
100273134		SALT LAKE CITY		UT		01/15/2026	6.500	546,741		774,000
100272819		LYNNWOOD		WA		01/13/2026	7.250	555,086		870,000
3300107487		MIAMI		FL		09/12/2024	8.420		131,629	3,000,000
100277707		ACIORTH		GA		02/19/2026	7.488	564,783		600,000
100282044		MARSHALL		VA		02/27/2026	6.988	554,831		830,000
100273365		EAST PALMOUTH		MA		01/21/2026	6.250	542,384		730,000
100277588		WALLINGTON		NJ		02/13/2026	6.480	549,869		775,000
100277664		PRESOTT		AZ		02/19/2026	7.125	544,082		615,000
100272650		BEVO		OR		01/15/2026	7.125	538,842		599,000
3510102605		LOS ANGELES		CA		12/19/2025	8.500		59,338	3,200,000
100273821		LAS VEGAS		NV		01/23/2026	7.874	558,086		660,000
100283760		MIAMI		FL		03/13/2026	6.250	534,136		735,000

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
10028384	.....	ONTARIO	.....	CA	.....	03/11/2026	6.499	550,271	.....	730,000	
100277435	.....	RUTHERFORD	.....	NJ	.....	02/13/2026	6.875	549,857	.....	750,000	
10027230	.....	ERIE	.....	CO	.....	01/08/2026	6.625	554,557	.....	850,000	
10027286	.....	DESTIN	.....	FL	.....	01/08/2026	6.625	559,141	.....	795,000	
100284546	.....	MARION	.....	IA	.....	03/26/2026	6.375	552,001	.....	860,000	
3500103039	.....	SAN DIEGO	.....	CA	.....	10/30/2024	8.380	.....	182,178	2,950,000	
100277006	.....	CLOVIS	.....	CA	.....	01/30/2026	6.990	552,402	.....	670,000	
100273149	.....	CHARLESTON	.....	SC	.....	01/15/2026	7.125	547,258	.....	715,000	
3,62416E-11	.....	SPOKANE	.....	WA	.....	01/17/2025	8.835	.....	186,928	1,530,600	
100283692	.....	YUCAIPA	.....	CA	.....	03/13/2026	7.999	562,275	.....	995,000	
100272881	.....	BRIGHTLINE	.....	NJ	.....	01/15/2026	6.750	547,795	.....	715,000	
100284022	.....	BOISE	.....	ID	.....	03/24/2026	6.375	545,549	.....	717,000	
100273083	.....	DENNIS PORT	.....	MA	.....	01/15/2026	7.490	556,950	.....	670,000	
3340097057	.....	NEW ROCHELLE	.....	NY	.....	04/10/2025	8.154	.....	55,626	1,300,000	
100284681	.....	EUGENE	.....	OR	.....	03/27/2026	7.125	551,324	.....	635,000	
100282005	.....	LYNNWOOD	.....	CA	.....	02/27/2026	6.375	537,668	.....	790,000	
100272681	.....	PACOLINA	.....	CA	.....	01/09/2026	7.125	558,274	.....	669,000	
3410000989	.....	WILDLWOOD	.....	NJ	.....	09/12/2025	8.986	.....	69,853	2,780,000	
3,62416E-11	.....	SPOKANE	.....	WA	.....	01/17/2025	8.835	233,725	.....	1,530,600	
3510115026	.....	SCOTTSDALE	.....	AZ	.....	12/19/2025	8.000	.....	278,000	5,200,000	
100283320	.....	TEMPE	.....	AZ	.....	03/11/2026	6.124	537,057	.....	720,000	
100276526	.....	SURFSIDE BEACH	.....	SC	.....	01/28/2026	6.875	552,005	.....	725,000	
100277082	.....	MATTAWA	.....	WA	.....	02/06/2026	6.875	551,082	.....	710,000	
3510123827	.....	DURHAM	.....	NC	.....	10/17/2025	7.975	.....	551,750	3,466,050	
100272563	.....	NORWOOD	.....	MA	.....	01/08/2026	6.500	546,901	.....	710,000	
100273902	.....	CARSON	.....	CA	.....	01/26/2026	6.500	541,743	.....	760,000	
100283614	.....	MESA	.....	AZ	.....	03/13/2026	6.500	542,305	.....	710,000	
100273760	.....	BROOKSVILLE	.....	FL	.....	01/23/2026	8.125	552,835	.....	685,000	
100282164	.....	TEMPLE	.....	GA	.....	02/27/2026	7.875	553,053	.....	661,000	
100276990	.....	DRAKE	.....	CO	.....	01/30/2026	6.625	544,850	.....	625,000	
100277423	.....	ORANGE	.....	CA	.....	02/13/2026	6.875	548,789	.....	800,000	
100284603	.....	EASTVALE	.....	CA	.....	03/26/2026	5.375	519,010	.....	730,000	
100272387	.....	SCOTTSDALE	.....	AZ	.....	01/08/2026	7.125	549,680	.....	760,000	
100283866	.....	WILLOWAR	.....	CA	.....	03/13/2026	7.375	552,234	.....	612,000	
100277284	.....	SEATTLE	.....	WA	.....	02/11/2026	6.490	535,758	.....	728,000	
100283826	.....	MARINA DEL REY	.....	CA	.....	03/16/2026	6.625	550,142	.....	700,000	
100284729	.....	BLOOMINGDALE	.....	NJ	.....	03/27/2026	6.250	531,521	.....	720,000	
100282176	.....	LOS ANGELES	.....	CA	.....	02/27/2026	6.750	546,780	.....	825,000	
100272892	.....	BIVHABIK	.....	MI	.....	01/15/2026	6.625	542,007	.....	836,000	
3510127636	.....	MIAMI	.....	FL	.....	09/16/2025	8.338	.....	124,444	6,600,000	
3510130318	.....	LOS ANGELES	.....	CA	.....	11/14/2025	7.515	.....	117,378	5,700,000	
100272057	.....	FOREST GROVE	.....	OR	.....	01/08/2026	7.125	544,922	.....	760,000	
100272865	.....	PORT ARANSAS	.....	TX	.....	01/15/2026	6.125	531,983	.....	925,000	
100272088	.....	NAPLES	.....	FL	.....	01/08/2026	6.375	538,311	.....	759,000	
100276659	.....	AUSTIN	.....	TX	.....	01/30/2026	6.625	540,271	.....	670,000	
100283397	.....	VILLA RICA	.....	GA	.....	03/11/2026	6.499	537,810	.....	680,000	
100285107	.....	KRIMPEN AAN DEN IJSSEL	.....	NLD	.....	03/27/2026	5.650	657,449	.....	815,491	
100285108	.....	KRIMPEN AAN DEN IJSSEL	.....	NLD	.....	03/27/2026	5.750	657,449	.....	815,491	
100272147	.....	PORTLAND	.....	OR	.....	01/08/2026	6.990	544,565	.....	708,000	
100276877	.....	HAARLEM	.....	NLD	.....	01/28/2026	5.050	680,809	.....	925,000	
100276874	.....	AMSTERDAM	.....	NLD	.....	01/28/2026	3.820	680,809	.....	900,000	
100281680	.....	GRONINGEN	.....	NLD	.....	02/25/2026	4.950	672,884	.....	1,100,000	
100272938	.....	WIRTZ	.....	VA	.....	01/08/2026	6.375	533,429	.....	705,000	
100284828		WATNESVILLE		NC		03/27/2026	6.500	532,491		699,000	
100277464		NAPA		CA		02/13/2026	6.750	542,611		839,000	

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100276637		CANYON		TX		01/29/2026	5.750	526,580		782,000	
100276642		CANYON		TX		01/29/2026	5.750	526,580		782,000	
100272854		SACRAMENTO		CA		01/15/2026	6.624	546,000		720,000	
100283618		CLARK		NJ		03/13/2026	6.875	548,947		745,000	
100283692		RICHMOND		TX		03/13/2026	6.250	532,027		724,000	
3510120653		LOS ANGELES		CA		12/19/2025	8.025		103,007	3,650,000	
100273378		MARIETTA		GA		01/26/2026	6.750	539,878		657,000	
100277581		MELROSE		MA		02/13/2026	6.740	540,173		720,000	
100283489		LEWIS		DE		03/11/2026	7.250	545,818		813,000	
100283391		GILBERT		AZ		03/13/2026	6.625	541,774		767,000	
100271976		WYOMOUTH		MA		01/08/2026	6.499	525,243		751,000	
100282158		LOS ANGELES		CA		02/27/2026	6.750	540,602		850,000	
3510112959		SEATTLE		WA		12/19/2025	7.813		382,550	7,370,000	
100277262		BRISTOL		RI		02/11/2026	6.500	529,811		725,000	
100273331		BIG BEAR LAKE		CA		01/20/2026	6.125	532,132		750,000	
100272359		EVERETT		WA		01/15/2026	5.990	520,492		780,000	
100271946		RANCHO MIRAGE		CA		01/06/2026	6.625	536,727		700,000	
100276631		ARLINGTON		VA		01/29/2026	7.000	532,261		750,000	
100272283		STANFORD		CT		01/09/2026	7.125	540,223		750,000	
100272324		STANFORD		CT		01/08/2026	7.125	540,223		750,000	
100272344		STANFORD		CT		01/08/2026	7.125	540,223		750,000	
100272191		NAHANT		MA		01/08/2026	6.625	538,120		825,000	
100273229		WASHINGTON		DC		01/16/2026	6.750	543,083		698,000	
100272293		AVON		CO		01/08/2026	6.490	534,378		700,000	
100276955		SANTA ROSA BEACH		FL		01/30/2026	7.125	543,924		580,000	
100273248		MOUNT HOLLY		NJ		01/16/2026	6.499	536,379		730,000	
3510136340		LOS ANGELES		CA		02/09/2026	7.830	1,409,077		5,260,000	
100276968		BLUE RIDGE		GA		01/30/2026	6.750	537,034		595,000	
100277407		NORTHRIDGE		CA		02/12/2026	8.125	547,380		590,000	
100284951		BOISE		ID		03/27/2026	5.875	509,318		700,000	
100276796		ROTTERDAM		NLD		01/28/2026	5.050	671,851		703,125	
100276948		MILTON		GA		01/30/2026	6.500	534,976		675,000	
100284056		HERNDON		VA		03/24/2026	5.875	521,898		690,000	
100272348		SAVANNAH		GA		01/08/2026	6.625	534,193		750,000	
100273752		LITTLE ROCK		CA		01/23/2026	8.125	539,691		650,000	
100272785		TUSTIN		CA		01/13/2026	6.625	530,538		825,000	
3510127634		BOCA RATON		FL		09/08/2025	8.070		412,359	8,700,000	
100273390		OCEANSIDE		CA		01/21/2026	6.875	530,463		810,000	
3340100474		NORWALK		CT		05/22/2025	8.614		5,702	1,375,000	
100283339		LIVINGSTON		NJ		03/11/2026	6.124	523,610		740,000	
3510134712		HOLLYWOOD		FL		11/20/2025	7.680		76,720	3,150,000	
100284627		PRESOTT		AZ		03/26/2026	6.875	537,722		860,000	
100277550		WALTHAM		MA		02/13/2026	6.375	530,964		865,000	
100283044		DALLAS		TX		03/05/2026	7.875	537,446		590,000	
3700006450		PARMAUS		NJ		11/21/2025	7.950		125,044	2,400,000	
1002702195		LAPORTE		IN		06/26/2025	9.522		87,948	2,286,000	
100283499		WAYNESVILLE		NC		03/11/2026	7.375	535,140		599,000	
100284770		GARDEN GROVE		CA		03/27/2026	6.875	529,535		690,000	
100283280		LAKEWOOD		CO		03/11/2026	5.875	516,466		690,000	
100273213		BROOKLYN		NY		01/16/2026	6.875	538,196		710,000	
100277024		PORTLAND		OR		02/06/2026	6.750	537,044		691,000	
100273074		OAK BROOK		IL		01/15/2026	7.375	537,306		700,000	
100284860		SCOTTSDALE		AZ		03/27/2026	7.125	528,972		690,000	
100283040		CHAMPIONS GATE		FL		03/05/2026	6.125	521,532		670,000	
100272431		FORESTVILLE		MD		01/09/2026	6.500	529,705		750,000	

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100272461		MAIMOTH LAKES		CA		01/09/2026	6.375	525,475		690,000	
100272724		OAK HILLS		CA		01/09/2026	6.499	524,024		665,000	
100283415		LA FOLLETTE		TN		03/11/2026	6.500	526,273		738,000	
100276966		BAILEY		CO		01/30/2026	6.625	532,718		690,000	
100273773		MODESTO		CA		01/23/2026	6.999	533,549		675,000	
100282137		ENCINO		CA		02/27/2026	6.500	530,413		830,000	
100284778		BUCKEYE		AZ		03/27/2026	6.375	517,901		693,000	
100272033		KENT		WA		01/08/2026	6.750	528,515		679,000	
100272925		SUFFOLK		VA		01/15/2026	7.625	528,639		602,000	
100276980		JOSHUA TREE		CA		01/30/2026	6.375	530,141		800,000	
100277516		LAKE FOREST PARK		WA		02/13/2026	6.375	527,360		1,150,000	
100276636		LEESBURG		VA		01/29/2026	7.125	534,998		695,000	
3350117923		BROOKLYN		NY		02/26/2026	7.711	1,388,258		4,700,001	
3510130466		VALLEY VILLAGE		CA		09/29/2025	7.775	421,462		3,900,000	
100277390		PLANO		TX		02/12/2026	7.375	527,161		685,000	
100272761		NORTH BARRINGTON		IL		01/13/2026	6.750	522,793		685,000	
3340116391		BROWX		NY		01/29/2026	10.266	641,520		1,275,000	
100276625		INDIANAPOLIS		IL		01/29/2026	6.875	532,216		685,000	
100272020		HALEAH		FL		01/09/2026	6.750	523,012		685,000	
3340114116		NEW YORK		NY		11/13/2025	10.662	54,220		1,950,000	
100272983		EVANSTON		IL		01/08/2026	7.125	526,656		685,000	
3510135015		WEST PALM BEACH		FL		02/19/2026	7.520	1,382,996		5,965,000	
100277522		JOSEPH		OR		02/13/2026	7.115	521,727		570,000	
100282250		FRANKLIN		WI		02/27/2026	7.375	533,284		725,000	
100277932		CHARCOT		OH		02/12/2026	6.250	504,530		660,000	
3510129984		THOMPSONS STATION		TN		10/30/2025	7.605	147,038		3,500,000	
100272633		FELTON		CA		01/08/2026	6.375	513,955		920,000	
100277441		CHICAGO		IL		02/13/2026	6.625	522,344		700,000	
100273998		UPLAND		CA		01/26/2026	6.875	518,617		660,000	
3300005616		FRANKLIN LAKES		NJ		02/19/2025	8.625	77,971		1,788,500	
100272164		NASHVILLE		TN		01/09/2026	7.125	528,172		683,000	
100263063		ISSAQUAH		WA		03/09/2026	6.750	524,084		942,000	
3.62416E-11		SPOKANE		WA		01/17/2025	8.835	99,804		1,470,600	
100273042		TALLASSEE		AL		01/15/2026	7.375	530,548		640,000	
100276943		PLANO		TX		01/30/2026	6.625	523,942		600,000	
100277600		CASCO		ME		02/13/2026	6.500	523,932		1,420,000	
3.62503E-11		SEATTLE		WA		04/17/2025	7.530	123,000		2,940,000	
100272920		ROUND ROCK		TX		01/09/2026	6.625	521,324		680,000	
100272864		BRISTOL		VA		01/08/2026	6.500	517,285		680,000	
100276641		ORLANDO		FL		01/28/2026	6.499	513,890		665,000	
100263315		CAVE CREEK		AZ		03/11/2026	6.124	512,922		686,000	
100273128		SALT LAKE CITY		UT		01/15/2026	5.875	505,498		790,000	
100273645		NORFOLK		MA		01/23/2026	7.249	527,678		635,000	
100273068		SAINT SIMONS ISLAND		GA		01/15/2026	5.875	503,941		725,000	
100272995		OCEAN CITY		NJ		01/15/2026	7.500	523,832		675,000	
100284714		CENTEREACH		NY		03/27/2026	6.990	525,633		675,000	
100284663		MYRTLE BEACH		SC		03/27/2026	6.990	519,742		700,000	
100284500		LONG BRANCH		NJ		03/26/2026	6.500	517,744		675,000	
3.62535E-11		ANNAHEIM		CA		02/04/2026	7.425	1,010,600		1,465,000	
100277081		IMPERIAL BEACH		CA		02/06/2026	7.000	520,627	76,642	820,000	
3340091927		PHILADELPHIA		PA		05/29/2025	8.884	528,134		1,810,000	
100274020		JEFFERSON		GA		01/26/2026	7.250	510,909		675,000	
100277456		NEWARK		NJ		02/13/2026	6.125	503,193		1,153,500	
100263998		EAST HELENA		MT		03/24/2026	5.875	503,133		700,000	
100285129		RUSSELL		N.D.		03/27/2026	5.200	628,829		910,000	

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334011982		BURLESON		TX			11/13/2025	11.078		302,304	1,330,000
100277425		MOUNTLAKE TERRACE		WA			02/13/2026	6.575	533,721		900,000
100277198	.....	ROCKPORT	.....	TX	.....	.....	02/10/2026	6.999	512,462	.....	660,000
342000110	.....	FRANKLIN	.....	IL	.....	.....	01/29/2026	8.250	1,342,704	.....	5,280,000
100272671	.....	CYPRESS	.....	TX	.....	.....	01/09/2026	6.750	514,397	.....	697,000
100272708	.....	ORLANDO	.....	FL	.....	.....	01/09/2026	7.375	520,949	.....	600,000
100272366	.....	BROXTON	.....	MA	.....	.....	01/09/2026	6.500	514,787	.....	795,000
100276768	.....	HAARLEM	.....	NLD	.....	.....	01/28/2026	5.200	649,456	.....	688,291
100283008	.....	MORGANTON	.....	GA	.....	.....	03/05/2026	7.309	513,629	.....	665,000
100272802	.....	TUCKER	.....	GA	.....	.....	01/13/2026	7.125	520,844	.....	670,000
100284633	.....	CAPE MAY	.....	NJ	.....	.....	03/26/2026	6.490	514,783	.....	705,000
100276801	.....	AMSTERDAM	.....	NLD	.....	.....	01/28/2026	4.950	648,560	.....	735,000
3,62528E+11	.....	PLEASANTON	.....	CA	.....	.....	10/24/2025	7.545	.....	58,000	1,415,000
100273767	.....	LAKE ARBOREDA	.....	CA	.....	.....	01/23/2026	7.125	513,120	.....	630,000
100284541	.....	ANNAPOLIS	.....	MD	.....	.....	03/26/2026	6.490	513,764	.....	673,000
100277513	.....	ANTIOCH	.....	CA	.....	.....	02/13/2026	6.825	513,381	.....	750,000
3340094142	.....	WILTON MANORS	.....	FL	.....	.....	03/27/2025	8.708	.....	66,576	1,975,000
325087178	.....	WINTER PARK	.....	FL	.....	.....	10/06/2025	8.220	.....	257,730	3,160,000
100272578	.....	SOUTH BEND	.....	IN	.....	.....	01/06/2026	6.575	508,661	.....	835,000
100281978	.....	MIAMI	.....	FL	.....	.....	02/27/2026	6.250	503,205	.....	715,000
100282013	.....	BOCA RATON	.....	FL	.....	.....	02/27/2026	6.750	510,355	.....	715,000
100272872	.....	SALT LAKE CITY	.....	UT	.....	.....	01/15/2026	6.125	510,554	.....	720,000
100284087	.....	HADDONFIELD	.....	NJ	.....	.....	03/30/2026	6.875	523,800	.....	2,112,000
100272972	.....	YOUNGSVILLE	.....	LA	.....	.....	01/15/2026	6.990	516,733	.....	708,000
100284050	.....	SUCCASUNNA	.....	NJ	.....	.....	03/24/2026	6.875	516,822	.....	679,000
100276777	.....	ZIONLE	.....	NLD	.....	.....	01/28/2026	5.100	645,893	.....	727,000
100271928	.....	RIVERSIDE	.....	CA	.....	.....	01/06/2026	6.990	518,324	.....	625,000
100277393	.....	MIAMI LAKES	.....	FL	.....	.....	02/12/2026	6.875	513,989	.....	720,000
100281750	.....	COLONIA	.....	NJ	.....	.....	02/25/2026	6.875	523,322	.....	1,200,000
100284019	.....	INDIANAPOLIS	.....	IL	.....	.....	03/24/2026	6.875	512,971	.....	725,000
100283551	.....	IMPERIAL BEACH	.....	CA	.....	.....	03/13/2026	6.625	516,850	.....	960,000
100277444	.....	MULTONBROUGH	.....	NH	.....	.....	02/13/2026	6.575	515,390	.....	1,460,000
100271948	.....	HALES LOTTION	.....	NH	.....	.....	01/06/2026	6.500	512,786	.....	880,000
100284601	.....	EAST LYME	.....	CT	.....	.....	03/26/2026	6.490	514,477	.....	750,000
100272608	.....	SAN DIEGO	.....	CA	.....	.....	01/09/2026	6.375	497,370	.....	725,000
100283018	.....	FAIRFIELD GLADE	.....	TN	.....	.....	03/05/2026	7.610	512,662	.....	557,000
100273780	.....	FONTANA	.....	CA	.....	.....	01/23/2026	7.374	516,534	.....	630,000
100283809	.....	LOS ANGELES	.....	CA	.....	.....	03/16/2026	6.250	505,116	.....	669,000
100277535	.....	HOBBSOUND	.....	FL	.....	.....	02/13/2026	6.750	513,400	.....	740,000
100272783	.....	LAS VEGAS	.....	NV	.....	.....	01/13/2026	6.625	512,574	.....	900,000
100272822	.....	MARKESAN	.....	IL	.....	.....	01/08/2026	6.990	511,616	.....	1,010,000
100272512	.....	ASHEVILLE	.....	NC	.....	.....	01/08/2026	6.500	498,795	.....	760,000
100283153	.....	STUDIO CITY	.....	CA	.....	.....	03/09/2026	6.500	501,598	.....	800,000
100277454	.....	SPIDER	.....	IN	.....	.....	02/13/2026	6.375	513,850	.....	1,505,000
100283225	.....	MONTEBELLO	.....	CA	.....	.....	03/09/2026	6.125	501,417	.....	2,400,000
100283800	.....	MONTEREY PARK	.....	CA	.....	.....	03/13/2026	6.875	506,346	.....	770,000
100283592	.....	RIALTO	.....	CA	.....	.....	03/11/2026	5.990	501,319	.....	665,000
100272865	.....	BANEERRY	.....	TN	.....	.....	01/08/2026	6.625	512,481	.....	830,000
100272923	.....	SCOTTSDALE	.....	AZ	.....	.....	01/08/2026	6.490	511,514	.....	725,000
100272187	.....	FORT ASHBY	.....	IV	.....	.....	01/09/2026	6.375	508,615	.....	810,000
100273065	.....	NAPLES	.....	FL	.....	.....	01/15/2026	7.125	511,859	.....	555,000
100284726	.....	NEW YORK	.....	NY	.....	.....	03/27/2026	6.875	514,568	.....	730,000
100277903		ALAMO		CA			02/26/2026	6.175	502,853		2,385,000
100277530		BOURNE		MA			02/13/2026	6.490	511,645		755,000

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100284053		BEAUFORT		SC		03/24/2026	6.500	509,837			885,000
100272107		CHATHAM		NJ		01/08/2026	6.490	507,404			665,000
100263609		MIAMI		FL		03/13/2026	7.875	515,147			600,000
3510121366		LAKEWOOD		CO		08/27/2025	8.120		242,183		2,850,000
100277341		HAMPTON		NH		02/12/2026	6.625	491,740			632,300
100283436		COLORADO SPRINGS		CO		03/11/2026	6.625	508,504			690,000
100263345		NEPTUNE		NJ		03/13/2026	7.500	519,388			640,000
100272560		CAPE MAY POINT		NJ		01/08/2026	6.750	505,731			710,000
3510128855		HEBER CITY		UT		08/08/2025	7.445		73,605		3,760,000
100272832		MOUNTLAKE TERRACE		WA		01/13/2026	6.875	500,719			700,000
100277381		RANCHO CORDOVA		CA		02/12/2026	6.875	512,706			647,000
100273961		MADERA		CA		01/26/2026	6.500	505,611			621,000
3340098826		PHILADELPHIA		PA		04/24/2025	8.819		14,272		1,180,000
100276620		POCONO		CA		01/26/2026	6.875				920,000
100263007		CONROE		TX		03/05/2026	7.625	512,883			650,000
100273915		DAVENPORT		FL		01/23/2026	6.624	506,183			640,000
100272534		EDEN		UT		01/08/2026	6.450	507,510			880,000
100273762		SAN TAN VALLEY		AZ		01/23/2026	7.000	504,562			550,000
100273926		PETALUMA		CA		01/23/2026	6.875	511,668			1,385,000
3340114650		BAYPORT		NY		01/15/2026	10.019	617,126			1,129,000
100272168		ESTES PARK		CO		01/08/2026	6.625	508,499			787,000
100277455		WASHINGTON		DC		02/13/2026	6.625	506,282			658,000
100272322		PALM DESERT		CA		01/08/2026	6.480	509,159			780,000
100272067		FORT WORTH		TX		01/08/2026	7.000	507,331			720,000
100284048		SANTA ROSA		CA		03/24/2026	6.500	505,979			715,000
100272786		HIALEAH		FL		01/13/2026	7.125	502,081			580,000
100284047		ROAMING SHORES		OH		02/13/2026	6.250	499,244			677,000
3.62604E+11		RIVERSIDE		CA		03/24/2026	6.375	504,225			617,000
3510136829		SAN DIEGO		CA		03/13/2026	8.875	984,000			1,530,000
3350098969		MIAMI		FL		02/19/2026	7.270	1,329,580	434,471		2,600,000
100277561		BLOOMINGBURG		NY		06/08/2025	10.643				5,980,000
100276862		EDMONS		WA		02/13/2026	6.450	507,206			1,058,000
100272770		SEVERVILLE		TN		01/30/2026	6.625	506,465			630,000
100263776		SUWANEE		GA		01/13/2026	6.875	505,195			644,000
100273972		CRANSTON		RI		03/13/2026	6.998	500,478			655,000
100273197		ARVADA		CO		01/26/2026	6.875	507,741			625,000
3510133961		PIERCEFIELD		NY		01/15/2026	6.990	507,839			659,000
3510133864		SEATTLE		WA		01/09/2026	7.300	1,327,200			2,370,000
100273154		FAYETTEVILLE		NC		01/15/2026	6.490	1,327,200			2,370,000
100273337		ELK GROVE		CA		01/20/2026	6.625	508,998			666,000
100283715		SAN JACINTO		CA		03/13/2026	6.999	496,388			663,000
100272833		CAROLINA BEACH		NC		01/15/2026	6.624	495,813			700,000
3500136577		PORT ST. JOE		FL		01/23/2026	7.750	978,681	189,501		3,088,000
3500122751		LONG BRANCH		NJ		06/09/2025	8.390				4,500,000
100263213		PALM BEACH GARDENS		FL		03/09/2026	6.750	504,452			706,000
100263036		BAKERSFIELD		CA		03/05/2026	7.875	508,846			638,000
100277499		NORFOLK		MA		02/13/2026	6.500	502,740			700,000
100263555		WAKE FOREST		NC		03/13/2026	6.375	503,604			1,400,000
100263631		PHOENIX		AZ		03/13/2026	7.375	508,860			652,000
3340098729		WEST HOLLYWOOD		CA		02/06/2025	8.447		28,464		1,285,000
100261629		DORCHESTER		MA		02/26/2026	6.875	500,480			575,000
100276600		BERNIDA DUNES		CA		01/28/2026	7.999	506,008			575,000
3510132410		TREASURE ISLAND		FL		02/09/2026	7.680	1,319,649			5,105,000
100272792		UNIVERSITY PLACE		WA		01/13/2026	6.750	501,275			620,000

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10261638		LAS VEGAS		NV			02/26/2026	7.490	513,376		640,000
3500114215		WINDERMERE		FL			04/21/2025	7.730	7,730	109,346	16,000,000
100272305		LITTLE ROCK		CA			01/08/2026	7.375	505,205		590,000
100262229		HOUSTON		TX			02/27/2026	6.875	496,909		675,000
100273374		CONVERS		GA			01/21/2026	6.375	487,700		610,000
100264688		MIAMI		FL			03/27/2026	7.250	509,438		650,000
100263388		FOLSOM		CA			03/11/2026	6.499	498,280		660,000
100272692		CORAL SPRINGS		FL			01/09/2026	6.875	498,441		750,000
100272648		SACRAMENTO		CA			01/09/2026	7.375	507,690		665,000
3410000595		JERSEY CITY		NJ			11/14/2024	8.850		.66,916	2,460,000
100277638		ORLANDO		FL			02/19/2026	6.499	499,159		650,000
100283103		MURPHY		TX			03/09/2026	6.750	507,253		610,000
100277564		HOIELL		NJ			02/13/2026	6.575	498,713		700,000
100277568		RIVIERA BEACH		FL			02/13/2026	6.575	499,296		660,500
100272727		LAS VEGAS		NV			01/09/2026	7.625	511,760		610,000
100264509		GULF SHORES		AL			03/26/2026	6.990	504,920		650,000
100271922		SAVANNAH		GA			01/06/2026	6.625	504,686		653,000
100272363		OCEAN CITY		NJ			02/11/2026	6.625	494,690		650,000
100272395		REDLANDS		CA			01/08/2026	6.490	496,183		652,000
100272549		PALMYRA		VA			01/08/2026	6.500	492,925		665,000
100272119		WILDLAND		NJ			01/08/2026	6.500	497,925		700,000
100272138		HOT SPRINGS		AR			01/08/2026	6.990	502,947		661,000
100272118		SCARBOROUGH		ME			01/08/2026	6.875	500,770		653,000
100272169		INDIANAPOLIS		IL			01/08/2026	6.625	495,425		655,000
100263654		AGUA DULCE		CA			03/13/2026	6.625	496,930		930,000
100276788		S-HERTGENBOSCH		NLD			01/28/2026	4.900	627,061		775,000
100273017		ELIZABETH		NJ			01/15/2026	6.875	497,462		614,000
3510123390		ENCINITAS		CA			07/15/2025	8.158		215,838	4,600,000
100272926		SWANTON		MD			01/15/2026	7.490	496,885		545,000
3700006059		MILLBURN		NJ			07/11/2025	8.210		99,377	1,650,000
100277558		CHESTER		MD			02/13/2026	6.875	500,666		690,000
100272662		LOS ANGELES		CA			01/09/2026	7.375	507,401		570,000
3500117562		BISCAYNE PARK		FL			03/21/2025	7.630		8,954	2,315,000
100263287		SAINT AUGUSTINE		FL			03/11/2026	5.875	479,707		660,000
100263567		ROUND ROCK		TX			03/13/2026	6.500	489,657		645,000
3340116588		BROOKLYN		NV			12/19/2025	11.385		174,240	1,140,000
100263691		HERSPERIA		CA			03/13/2026	7.250	504,670		535,000
100263020		LOS ANGELES		CA			02/27/2026	6.875	499,355		740,000
100277604		SEATTLE		WA			02/13/2026	6.450	495,815		802,000
100272208		LATHROP		CA			01/08/2026	6.250	488,835		695,000
100273969		LAKE ARROWHEAD		CA			01/26/2026	6.625	498,171		750,000
100262159		APEX		NC			02/27/2026	6.500	499,941		655,000
100261966		BURKE		VA			02/27/2026	6.999	496,993		630,000
3410000901		NASHVILLE		TN			06/20/2025	8.754		399,353	3,365,000
100272166		PHOENIX		AZ			01/08/2026	6.490	491,086		770,000
3510110233		BOSTON		MA			12/19/2025	8.150		218,710	4,725,000
100277004		KISSIMMEE		FL			01/30/2026	6.625	494,736		660,000
100264691		CRANSTON		RI			03/26/2026	6.624	491,900		665,000
100264657		CHANDLER		AZ			03/26/2026	6.375	488,882		650,000
100277440		SOMERSET		MA			02/13/2026	7.125	494,345		666,000
100261677		FORNEY		TX			02/27/2026	6.999	502,474		603,000
100273770		SAINT LOUIS		MO			01/23/2026	7.625	492,263		603,000
100277057		ELBURN		IL			02/06/2026	7.500	501,881		600,000
3410000899		TAMPA		FL			06/20/2025	8.554		29,069	6,997,000
100272611		SOUTH HAVEN		MI			01/08/2026	6.950	486,252		640,000

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100283025		CHICO		CA			03/13/2026	7.625	495,787		600,000
100272688		CLOVER		SC			01/12/2026	6.750	488,004		600,000
100282985	.....	PARK CITY	.....	UT	.....	.....	03/05/2026	7.499	491,118	.....	605,000
100274083	.....	LAS VEGAS	.....	NV	.....	.....	01/26/2026	7.500	501,957	.....	638,000
100284566	.....	YAKIMA	.....	WA	.....	.....	03/26/2026	6.875	494,397	.....	685,000
100283824	.....	RIVERSIDE	.....	CA	.....	.....	03/23/2026	6.875	490,378	.....	600,000
100273127	.....	SALT LAKE CITY	.....	UT	.....	.....	01/15/2026	6.125	474,273	.....	780,000
100283661	.....	LAS VEGAS	.....	NV	.....	.....	03/13/2026	6.750	494,181	.....	595,000
100277197	.....	DOVER	.....	ID	.....	.....	02/10/2026	6.999	494,785	.....	595,000
100282006	.....	CITY OF LOS ANGELES	.....	CA	.....	.....	02/27/2026	7.750	497,690	.....	590,000
100275778	.....	ATWATER	.....	CA	.....	.....	02/13/2026	7.125	495,967	.....	635,000
100273145	.....	JERSEY CITY	.....	NJ	.....	.....	01/15/2026	7.875	487,428	.....	599,000
100283905	.....	WASHINGTON	.....	DC	.....	.....	03/11/2026	7.625	496,444	.....	590,000
100272521	.....	ESSEX	.....	MT	.....	.....	01/06/2026	6.875	492,525	.....	640,000
100277271	.....	NASHVILLE	.....	TN	.....	.....	02/11/2026	5.875	473,612	.....	685,000
100283334	.....	LINCOLN CITY	.....	OR	.....	.....	03/11/2026	6.124	480,889	.....	700,000
100273116	.....	CEDAR PARK	.....	TX	.....	.....	01/15/2026	6.125	472,933	.....	670,000
100277395	.....	LAKE ARROWHEAD	.....	CA	.....	.....	02/12/2026	7.125	495,789	.....	650,000
100273330	.....	ROCKLIN	.....	CA	.....	.....	01/20/2026	7.000	498,168	.....	635,000
3510109401	.....	NORWADY PARK	.....	WA	.....	.....	12/19/2025	8.438	292,346	.....	3,040,000
100277940	.....	SAN RAMON	.....	CA	.....	.....	02/26/2026	7.500	483,313	.....	1,715,000
100273928	.....	BOCA RATON	.....	FL	.....	.....	01/23/2026	7.250	485,903	.....	680,000
100276738	.....	BREA	.....	ND	.....	.....	01/26/2026	4.950	613,624	.....	685,000
100285138	.....	S-GRAVENHAGE	.....	ND	.....	.....	03/27/2026	4.800	591,687	.....	685,000
100272978	.....	DEERFIELD BCH	.....	FL	.....	.....	01/15/2026	5.999	475,168	.....	636,000
100272004	.....	LOS ANGELES	.....	CA	.....	.....	01/08/2026	7.250	491,471	.....	590,000
100285071	.....	BUSSUM	.....	ND	.....	.....	03/27/2026	5.000	591,514	.....	1,209,528
100273358	.....	SAN JUST DEL CABO	.....	MEX	.....	.....	01/20/2026	9.640	1,126,803	.....	1,126,803
3510128296	.....	SCOTTSDALE	.....	AZ	.....	.....	09/08/2025	7.570	273,974	.....	4,650,000
100283433	.....	PLAINFIELD	.....	NJ	.....	.....	03/11/2026	6.624	481,306	.....	675,000
100273798	.....	SEBINFLE	.....	FL	.....	.....	01/23/2026	7.375	493,454	.....	595,000
100277241	.....	LOS ANGELES	.....	CA	.....	.....	02/10/2026	6.375	479,817	.....	740,000
100281939	.....	AURORA	.....	CO	.....	.....	02/26/2026	6.375	489,060	.....	675,000
100284612	.....	KNOXVILLE	.....	TN	.....	.....	03/26/2026	6.500	488,203	.....	725,000
100273071	.....	EAGLE	.....	ID	.....	.....	01/15/2026	7.625	492,426	.....	632,000
100272894	.....	IRVINE	.....	CA	.....	.....	01/09/2026	6.999	493,605	.....	990,000
100281944	.....	PROVO	.....	UT	.....	.....	02/26/2026	6.625	488,612	.....	644,000
100282207	.....	PLACITAS	.....	NM	.....	.....	02/27/2026	7.000	488,690	.....	593,000
100283472	.....	TAMARAC	.....	FL	.....	.....	03/11/2026	6.990	491,096	.....	630,000
100277463	.....	JERSEY CITY	.....	NJ	.....	.....	02/13/2026	6.990	483,666	.....	675,000
100282217	.....	EUGENE	.....	OR	.....	.....	02/27/2026	6.250	468,965	.....	600,000
100272704	.....	CITRUS HEIGHTS	.....	CA	.....	.....	01/13/2026	7.750	496,721	.....	536,000
100284709	.....	BOYNE CITY	.....	MI	.....	.....	03/27/2026	6.875	483,510	.....	648,000
100284558	.....	MANTECA	.....	CA	.....	.....	03/26/2026	6.490	494,194	.....	630,000
100284496	.....	CAVE CREEK	.....	AZ	.....	.....	03/26/2026	6.990	493,246	.....	600,000
100277497	.....	NEENAH	.....	NJ	.....	.....	02/13/2026	6.125	479,410	.....	840,000
100272716	.....	MANSFIELD	.....	TX	.....	.....	01/09/2026	6.875	478,883	.....	680,000
100272137	.....	CHINO HILLS	.....	CA	.....	.....	01/09/2026	6.625	481,686	.....	629,000
100284653	.....	COROLLA	.....	NC	.....	.....	03/27/2026	7.250	482,167	.....	629,000
100276957	.....	CHULA VISTA	.....	CA	.....	.....	01/30/2026	6.375	484,215	.....	875,000
100272867	.....	HEBER CITY	.....	UT	.....	.....	01/15/2026	4.990	448,503	.....	695,000
100283026	.....	DENVER	.....	CO	.....	.....	03/05/2026	7.625	485,060	.....	587,000
100272049	.....	JOSHUA TREE	.....	CA	.....	.....	01/08/2026	7.250	478,767	.....	600,000
100272220		AUSTIN		TX			01/09/2026	6.375	474,817		630,000
100272556		MENIFEE		CA			01/09/2026	6.490	477,883		635,000

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

1		2		3		4	5	6	7	8	9
Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
341000054	LIVINGTON			NJ		08/08/2025	8.548		136,608	2,100,000	
100294626	LEXINGTON			KY		03/27/2026	6.125	464,707		634,000	
100276802	DORDECHT			NLD		01/28/2026	4.950	604,247		685,000	
100272473	KAILUA KONA			HI		01/08/2026	6.240	461,389		637,000	
3510126295	CHARLESTOWN			MA		12/19/2025	7.438		52,914	2,790,000	
100277136	CHARLESTOWN			MA		02/13/2026	7.075	477,313		624,000	
100282123	PITTSBORO			IN		02/27/2026	6.625	486,839		640,000	
3340119537	JERSEY CITY			NJ		02/26/2026	10.049	584,496		1,970,001	
100276829	WILDLAND			NJ		01/30/2026	6.625	480,601		705,000	
100273788	EUREKA			CA		01/23/2026	7.874	478,273		593,000	
100283081	MIAMI			FL		03/09/2026	7.250	481,898		630,000	
100282168	JASPER			AL		02/27/2026	6.625	479,838		585,000	
100276875	BRADENTON			FL		01/30/2026	6.990	484,445		525,000	
100272292	NASHUA			NH		01/08/2026	6.625	475,787		635,000	
100273827	HONOLULU			HI		01/23/2026	6.875	482,509		815,000	
100272196	BRIGHTLINE			NJ		01/08/2026	6.980	481,593		675,000	
100272339	PALMYRA			VA		01/08/2026	7.125	476,000		590,000	
100272308	SAN PEDRO			CA		01/08/2026	6.625	476,852		625,000	
3510133821	AUSTIN			TX		01/09/2026	7.050	1,280,000		2,330,000	
3510137650	NORTH MIAMI BEACH			FL		03/20/2026	7.750	1,298,745		3,650,000	
3340071420	SOUTH RICHMOND HILL			NY		03/14/2024	9.377		103,732	1,050,000	
100283801	FRIISCO			CO		03/13/2026	6.750	476,715		588,000	
100283658	EASTON			MA		03/13/2026	6.750	484,677		640,000	
100276822	MC KINNEY			TX		01/30/2026	6.625	479,735		585,000	
100284651	BENTONVILLE			AR		03/26/2026	6.125	468,283		620,000	
3510114911	MORGANVILLE			NJ		12/19/2025	7.938		42,206	2,625,000	
100272779	AUSTIN			TX		01/13/2026	7.000	481,860		605,000	
100272567	CHICAGO			IL		01/08/2026	6.875	467,523		630,000	
100283098	SILMAR			CA		03/09/2026	6.750	472,380		750,000	
100272554	GILBERT			AZ		01/08/2026	6.500	458,609		620,000	
3410000921	LIVINGTON			NJ		07/18/2025	8.464		153,773	2,280,000	
100272003	BURBANK			CA		01/08/2026	6.625	477,477		1,450,000	
100283570	RICHARDSON			TX		03/13/2026	6.875	475,819		664,000	
100272552	COACHELLA			CA		01/08/2026	6.625	472,657		780,000	
100283506	AUSTIN			TX		03/11/2026	7.500	482,230		580,000	
3510134272	SAN DIEGO			CA		02/09/2026	7.305	1,253,000		2,249,700	
3510134273	SAN DIEGO			CA		02/09/2026	7.305	1,253,000		2,249,700	
3510134274	SAN DIEGO			CA		02/09/2026	7.305	1,253,000		2,249,700	
100282942	MANTECA			CA		02/27/2026	6.125	471,273		680,000	
3410000803	SCOTCH PLAINS			NJ		04/17/2025	8.706		344,762	2,300,000	
3410000728	LIVINGTON			NJ		03/07/2025	8.736		49,286	2,290,000	
100277274	PINE TOP			AZ		02/11/2026	6.625	467,590		630,000	
100283141	MIAMI			FL		03/09/2026	6.750	468,134		555,000	
3340068641	MERRICK			NY		04/19/2024	9.160		11,853	1,550,000	
100276778	AMSTERDAM			NLD		01/28/2026	5.200	597,201		1,490,000	
100276846	HELMOND			NLD		01/28/2026	4.900	597,201		1,236,000	
100282257	HUNTERSVILLE			NC		02/27/2026	7.875	476,745	233,437	583,000	
3410000825	SUMMIT			NJ		05/09/2025	8.598			2,235,000	
100272279	WHTMAN			MA		01/08/2026	6.875	476,977		726,000	
100272179	MISSOULA			MT		01/08/2026	7.000	479,047		685,000	
3350107514	DEHAREST			NJ		09/22/2025	10.935		233,151	4,855,000	
100283331	BELMAR			NJ		03/11/2026	6.124			650,000	
100277554	SANTA ROSA			CA		02/13/2026	6.875	474,995		615,000	
100282157	MENIFEE			CA		02/27/2026	6.875	483,386		580,000	
100272451	MANSFIELD			TX		01/08/2026	6.625	489,373		680,000	

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Loan Number		City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
10027531	.....	CRESSKILL	NJ	.....	02/13/2026	6.500	486,870	.....	685,000	.....
100294037	.....	WINSTON SALEM	NC	.....	03/24/2026	6.750	473,688	.....	580,000	.....
100274123	.....	FORT MYERS	FL	.....	01/27/2026	7.000	474,821	.....	577,000	.....
100283032	.....	SACRAMENTO	CA	.....	03/05/2026	7.125	475,339	.....	615,000	.....
100273011	.....	AMERICAN FORK	UT	.....	01/15/2026	7.625	480,014	.....	582,000	.....
100272417	.....	EAST BOSTON	MA	.....	01/08/2026	6.375	488,942	.....	670,000	.....
100283477	.....	JAMAICA	NY	.....	03/11/2026	6.990	483,707	.....	600,000	.....
100273032	.....	BRANSON WEST	MO	.....	01/15/2026	6.624	470,429	.....	583,000	.....
3340119665	.....	FREERHOLD	NJ	.....	01/29/2026	10.148	573,804	.....	1,000,000	.....
100285012	.....	TUSTIN	CA	.....	03/27/2026	6.500	465,506	.....	665,000	.....
100273368	.....	SAINT CLOUD	FL	.....	01/21/2026	6.499	460,285	.....	574,000	.....
100283125	.....	PLAYA DEL REY	CA	.....	03/09/2026	6.375	462,673	.....	735,000	.....
3310086582	.....	EDGEMERE	NY	.....	01/16/2025	8.981	.....	.....	1,023,000	.....
100276635	.....	SUMMERVILLE	SC	.....	01/30/2026	6.990	475,867	.....	515,000	.....
100272616	.....	LOS ANGELES	CA	.....	01/09/2026	6.625	459,630	.....	685,000	.....
100272260	.....	PRIOR LAKE	IL	.....	01/08/2026	6.500	469,597	.....	665,000	.....
100272113	.....	IASILLA	AK	.....	01/06/2026	6.490	468,779	.....	765,000	.....
100273983	.....	CONCORD	NC	.....	01/26/2026	6.875	479,518	.....	665,000	.....
100277280	.....	EATONTON	GA	.....	02/11/2026	6.250	461,969	.....	610,000	.....
100283372	.....	SPRINGFIELD	VA	.....	03/11/2026	6.375	465,100	.....	730,000	.....
100273026	.....	HENDERSON	NY	.....	01/15/2026	7.750	470,701	.....	515,000	.....
100272505	.....	PALMS	IL	.....	01/08/2026	6.990	464,953	.....	610,000	.....
100284518	.....	SAINT LOUIS	MO	.....	03/26/2026	6.625	469,524	.....	614,000	.....
100282382	.....	WEBSTER	MA	.....	02/27/2026	6.625	476,477	.....	610,000	.....
3340070221	.....	SEBRING	FL	.....	08/19/2024	9.170	.....	.....	1,463,000	.....
100284743	.....	WILMINGTON	DE	.....	03/27/2026	7.250	471,297	.....	158,110	.....
100272515	.....	FLASHTAFF	AZ	.....	01/08/2026	6.575	467,756	.....	670,000	.....
100272797	.....	SCOTTSDALE	AZ	.....	01/13/2026	6.875	473,725	.....	775,000	.....
100277084	.....	FLOWER MOUND	TX	.....	02/06/2026	6.875	469,617	.....	685,000	.....
100282025	.....	RANCHO MIRAGE	CA	.....	02/27/2026	6.375	460,581	.....	575,000	.....
100282042	.....	CHINO	CA	.....	02/27/2026	6.625	475,408	.....	570,000	.....
100283662	.....	PHELAN	CA	.....	03/13/2026	6.875	475,263	.....	1,280,000	.....
100282027	.....	WINTER GARDEN	FL	.....	02/27/2026	6.875	470,833	.....	570,000	.....
100277475	.....	PARK CITY	UT	.....	02/13/2026	6.625	473,188	.....	605,000	.....
100277481	.....	BRICK	NJ	.....	02/13/2026	6.375	468,631	.....	1,370,000	.....
100282844	.....	ANACORTES	IL	.....	02/27/2026	6.875	472,453	.....	900,000	.....
100276539	.....	MENIFEE	CA	.....	01/28/2026	6.499	455,709	.....	570,000	.....
100272668	.....	PHOENIX	AZ	.....	01/15/2026	6.375	468,216	.....	730,000	.....
100273137	.....	RICHMOND	TX	.....	01/15/2026	6.990	468,216	.....	649,000	.....
3510118912	.....	CUTLER BAY	FL	.....	12/19/2025	8.440	.....	.....	650,000	.....
100281630	.....	ROTTERDAM	NLD	.....	02/25/2026	5.050	486,106	.....	2,630,000	.....
100272497	.....	HULL	MA	.....	01/08/2026	6.490	579,920	.....	628,946	.....
100272528	.....	ROUND ROCK	TX	.....	01/08/2026	7.115	473,119	.....	800,000	.....
100277512	.....	FALL RIVER	MA	.....	02/13/2026	7.115	470,424	.....	650,000	.....
100277478	.....	BOISE	ID	.....	02/13/2026	6.990	466,818	.....	605,000	.....
100276623	.....	LATHROP	CA	.....	01/30/2026	6.625	469,041	.....	610,000	.....
100283330	.....	MERIDIAN	ID	.....	03/11/2026	6.124	451,118	.....	605,000	.....
3410000736	.....	LIVINGSTON	NJ	.....	04/07/2025	8.706	.....	.....	540,000	.....
100277535	.....	MANCHESTER	CT	.....	02/12/2026	6.875	458,501	.....	2,050,000	.....
100272237	.....	PROVIDENCE	UT	.....	01/08/2026	6.375	457,023	.....	585,000	.....
1002816113	.....	UNITED KINGDOM	GB	.....	02/25/2026	7.040	578,511	.....	620,000	.....
100274017	.....	JOHN ISLAND	SC	.....	01/26/2026	7.250	468,888	.....	575,000	.....
100284508	.....	PHOENIX	AZ	.....	03/26/2026	6.250	459,650	.....	675,000	.....
100272071		INDIAN SHORES	FL		01/08/2026	6.624	464,654		654,000	
100283579		LOS ANGELES	CA		03/13/2026	5.999	449,699		575,000	

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100283844	.....	MESA	.....	AZ	.....	03/16/2026	7.125	470,515	.....	585,000	
100277563	.....	CHULA VISTA	.....	CA	.....	02/13/2026	7.115	463,990	.....	575,000	
100273136	.....	RICHMOND	.....	TX	.....	01/15/2026	6.990	462,320	.....	645,000	
100285081	.....	ROTTERDAM	.....	N.D.	.....	03/27/2026	4.800	561,455	.....	690,000	
100265092	.....	ROTTERDAM	.....	N.D.	.....	03/27/2026	4.900	561,455	.....	690,000	
100284042	.....	NORTHLAKE	.....	TX	.....	03/24/2026	6.125	454,048	.....	570,000	
100283309	.....	PUERTO WEST	.....	CO	.....	03/11/2026	6.000	453,621	.....	690,000	
100273623	.....	SEASIDE PARK	.....	NJ	.....	01/23/2026	6.624	465,057	.....	610,000	
100272295	.....	PARKER	.....	CO	.....	01/08/2026	6.625	461,755	.....	645,000	
100283495	.....	LAKE VIEW PLT	.....	ME	.....	03/11/2026	7.000	460,514	.....	538,000	
100272442	.....	LOUISVILLE	.....	KY	.....	01/08/2026	6.375	459,386	.....	670,000	
100282062	.....	LODI	.....	CA	.....	02/27/2026	7.250	467,822	.....	600,000	
100282945	.....	SOUTH RIVER	.....	NJ	.....	02/27/2026	7.375	472,973	.....	620,000	
100283312	.....	SHORELINE	.....	WA	.....	03/11/2026	5.999	452,687	.....	600,000	
100277426	.....	TRUXEE	.....	CA	.....	02/13/2026	7.125	463,545	.....	685,000	
100277495	.....	FITCHBURG	.....	MA	.....	02/13/2026	6.750	461,520	.....	675,750	
100277557	.....	INDIANAPOLIS	.....	IL	.....	02/13/2026	6.375	456,300	.....	620,000	
100282284	.....	FREDERICK	.....	MD	.....	02/27/2026	6.375	455,293	.....	600,000	
100284605	.....	NORTH MYRTLE BEACH	.....	SC	.....	03/26/2026	6.000	450,978	.....	600,000	
100276841	.....	WESTERLY	.....	RI	.....	01/30/2026	5.990	456,689	.....	600,000	
3410000697	.....	NASHVILLE	.....	TN	.....	01/27/2025	9.184	.....	76,612	2,300,000	
100282101	.....	RENO	.....	NV	.....	02/27/2026	6.875	466,710	.....	584,000	
100272444	.....	SEATTLE	.....	WA	.....	01/08/2026	7.125	462,038	.....	645,000	
100272682	.....	MIDLOTHIAN	.....	VA	.....	01/09/2026	7.625	468,219	.....	595,000	
100272565	.....	NORFOLK	.....	MA	.....	01/08/2026	6.875	443,815	.....	610,000	
100274033	.....	LAKE WORTH	.....	FL	.....	01/26/2026	6.750	467,944	.....	615,000	
100284906	.....	PALM BEACH GARDENS	.....	FL	.....	03/27/2026	6.375	453,782	.....	618,000	
100273144	.....	MADISON	.....	WI	.....	01/15/2026	6.625	454,382	.....	599,900	
100273133	.....	HURRICANE	.....	UT	.....	01/15/2026	6.500	454,448	.....	600,000	
100272639	.....	LAS VEGAS	.....	NV	.....	01/09/2026	6.875	459,742	.....	600,000	
100273167	.....	CAPE MAY	.....	NJ	.....	01/15/2026	6.624	458,987	.....	600,000	
100278145	.....	DUBLIN	.....	CA	.....	02/26/2026	6.325	459,000	.....	1,100,000	
100283835	.....	SPARKS	.....	NV	.....	03/11/2026	6.124	451,615	.....	1,635,000	
100276599	.....	HIGHLAND	.....	UT	.....	01/28/2026	7.999	471,450	.....	715,000	
100277442	.....	NAPLES	.....	FL	.....	02/13/2026	6.490	461,703	.....	580,000	
100282276	.....	SACRAMENTO	.....	CA	.....	02/27/2026	4.990	482,403	.....	920,000	
100277462	.....	NEW BUFFALO	.....	MI	.....	02/13/2026	6.490	467,422	.....	599,000	
100283863	.....	PORTOLA	.....	CA	.....	03/23/2026	7.750	471,081	.....	650,000	
100272410	.....	BRANFORD	.....	CT	.....	01/09/2026	6.875	460,956	.....	500,000	
100273573	.....	ELK GROVE	.....	CA	.....	01/26/2026	6.375	462,793	.....	600,000	
100272325	.....	SPANWAY	.....	WA	.....	01/08/2026	7.125	451,777	.....	710,000	
100283853	.....	BLUE RIDGE	.....	GA	.....	03/16/2026	6.625	465,286	.....	582,000	
100273153	.....	CHICAGO	.....	IL	.....	01/15/2026	6.490	450,455	.....	630,000	
100281921	.....	PHOENIX	.....	AZ	.....	02/26/2026	7.000	464,218	.....	610,000	
3410000698	.....	NASHVILLE	.....	TN	.....	01/27/2025	9.184	.....	73,463	560,000	
100277597	.....	ROSEVILLE	.....	OH	.....	02/13/2026	6.625	459,710	.....	2,300,000	
100274066	.....	PARK CITY	.....	UT	.....	01/26/2026	6.875	453,762	.....	598,000	
100277422	.....	FEDERAL WAY	.....	WA	.....	02/13/2026	6.625	461,943	.....	580,000	
100272538	.....	CHAPEL HILL	.....	NC	.....	01/08/2026	6.575	462,723	.....	699,000	
100283571	.....	TAMPA	.....	FL	.....	03/13/2026	7.625	452,209	.....	733,600	
100273754	.....	MC HENRY	.....	MD	.....	01/23/2026	7.500	462,686	.....	461,843	
325065605	.....	OLD LYME	.....	CT	.....	10/06/2025	8.670	.....	26,345	733,600	
100272983	.....	AUBURN	.....	WA	.....	01/08/2026	7.075	447,408	.....	560,000	
3510117760		SCOTTSDALE		AZ		12/19/2025	8.000		363,668	570,000	
100272683		BEAVERTON		OR		01/12/2026	7.500	473,947		1,924,000	
										565,000	
										560,000	

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1		2		3		4	5	6	7	8	9
Loan Number		Location		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
331008163	HEATH	TX	12/19/2024	8.841		135,123	712,500				
10273327	BELFAIR	VA	01/20/2026	6.500	438,988	599,000					
10272535	ALEXANDRIA	VA	01/08/2026	6.250	455,778	780,000					
10284837	JACKSON	TN	03/26/2026	6.490	460,622	690,000					
10284901	CHANDLER	AZ	03/27/2026	7.125	438,462	595,000					
10282940	GLENSIDE	PA	02/27/2026	6.125	451,656	595,000					
351013150	KEY WEST	FL	01/09/2026	7.425	1,204,237	2,786,000					
10277184	WENDELL	NC	02/10/2026	6.625	457,874	601,100					
10284769	CASTLE HAYNE	NC	03/27/2026	6.250	446,460	604,000					
10272773	KENTFIELD	CA	01/13/2026	7.125	465,528	777,395					
370005838	WESTFIELD	NJ	04/11/2025	8.050	.....	2,200,000					
10282233	PALM DESERT	CA	02/27/2026	6.750	460,201	625,000					
351011685	SCOTTSDALE	AZ	12/19/2025	8.000	.....	6,700,000					
10281947	DELRAY BEACH	FL	02/26/2026	6.990	462,470	565,000					
10283779	KING CITY	OR	03/13/2026	6.375	448,392	593,000					
10283377	CAL MESA	CA	03/09/2026	7.625	465,663	555,000					
10272092	ALBURN	VA	01/08/2026	6.990	457,273	675,000					
10272050	TOMBALL	TX	01/08/2026	6.750	450,775	1,175,000					
341000058	LIVINGSTON	NJ	05/15/2025	8.288	.....	2,375,000					
10272969	NEW BEDFORD	MA	01/15/2026	6.375	447,518	647,000					
10283294	WOODLAND	CA	03/11/2026	5.990	445,456	675,000					
10281945	SALT LAKE CITY	UT	02/26/2026	6.250	453,399	599,000					
10284894	HIGHLANDS RANCH	CO	03/26/2026	6.625	455,204	590,000					
10274071	LOS ANGELES	CA	01/26/2026	6.500	449,417	590,000					
10284863	SAN BERNARDINO	CA	03/26/2026	6.375	448,470	590,000					
10272963	KATY	TX	01/15/2026	5.750	433,859	783,000					
10284614	LATHROP	CA	03/26/2026	6.125	448,846	635,000					
10283344	ELLIJAY	GA	03/11/2026	6.125	446,227	589,777					
3500117133	MIAMI	FL	03/10/2025	8.825	.....	4,350,000					
10272036	RIVERSIDE	CA	01/08/2026	6.875	458,061	555,000					
10277698	HUDSON	NH	02/19/2026	6.625	446,386	665,300					
335010321	BLOOMINGBURG	NY	08/08/2025	10.643	.....	5,080,000					
10272755	PONCE INLET	FL	01/13/2026	6.750	444,629	630,000					
10277511	RIO VERDE	AZ	02/13/2026	6.740	455,950	635,000					
10272676	SHELTON	VA	01/09/2026	6.625	447,933	490,000					
10272156	FORESTVILLE	MD	01/08/2026	6.875	455,555	681,000					
10284906	NASHUA	NH	03/26/2026	7.500	453,117	630,000					
10272625	DENVER	CO	01/09/2026	6.875	450,452	630,000					
10276735	SCHENAI	N.D.	01/28/2026	4.950	588,535	595,000					
10283688	SAN MARCOS	TX	03/13/2026	6.625	452,484	1,100,000					
10277673	FAIR OAKS	CA	02/19/2026	6.750	454,136	690,000					
10277624	SAN BERNARDINO	CA	02/10/2026	6.875	450,006	620,000					
10277073	NOKOMIS	FL	02/06/2026	6.750	454,261	565,000					
10277428	DELRAY BEACH	FL	02/13/2026	6.490	453,702	744,000					
10284960	DAVIS	CA	03/27/2026	7.125	449,972	560,000					
10272479	KEARNY	NJ	01/08/2026	6.875	453,086	700,000					
10284674	BRENTWOOD	TN	03/27/2026	6.500	445,454	550,000					
10283356	CENTERTON	AR	03/13/2026	7.000	455,022	560,000					
10273755	CUTLER BAY	FL	01/23/2026	7.625	456,582	555,000					
10283274	SAN JOSE	CA	03/11/2026	5.875	438,565	600,000					
10272084	THE VILLAGES	FL	01/08/2026	6.500	450,206	712,000					
10282088	SEVIERVILLE	TN	02/27/2026	6.500	449,677	560,000					
10282194	WEST HAVEN	CT	02/27/2026	6.125	455,129	630,000					
10277628	SAINT LOUIS	MO	01/28/2026	6.375	451,057	586,000					
10282087	SANDY	UT	02/27/2026	6.750	456,581	1,045,500					

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100283820		CRYSTAL LAKE		IL		03/16/2026	6.875	453,416			595,000
100262277		HUNTINGDON VALLEY		PA		02/27/2026	6.125	444,066			595,000
100284722		JONESBOROUGH		TN		03/27/2026	6.900	446,043			595,000
3340096967		TOIG RIVER		NJ		05/22/2025	8.614		16,405		1,170,000
100263361		RANCHO SANTA MARGARITA		CA		03/23/2026	6.499	451,999			860,000
100282863		REDLANDS		CA		02/27/2026	6.625	443,555			550,000
100273776		MILLEDGEVILLE		GA		01/23/2026	6.124	437,940			646,000
3510138265		WEST PALM BEACH		FL		03/20/2026	7.625	1,183,000			5,806,000
100283579		SEDALIA		CO		03/13/2026	7.000	480,349			1,225,000
100284563		CANYON LAKE		TX		03/26/2026	6.875	452,724			595,000
100272216		RANCHO CORDOVA		CA		01/08/2026	6.625	448,960			602,000
3410000790		LIVINGSTON		NJ		04/11/2025	8.706		121,972		1,900,000
100272311		NORTH CHARLESTON		SC		01/08/2026	6.490	445,562			595,000
100272253		WILLIAMS BAY		WI		01/08/2026	7.625	450,541			550,000
100283319		WEST SACRAMENTO		CA		03/11/2026	6.124	441,827			633,000
100282028		LAREDO		TX		02/27/2026	8.375	458,640			553,000
3340089616		GRAFTON		MA		12/30/2024	9.444		189,805		4,524,000
3340086265		TAMPA		FL		04/10/2025	8.890		71,320		1,270,000
3510133598		MIAMI		FL		12/17/2025	7.705		28,845		10,320,000
100277201		BENTONVILLE		AR		02/10/2026	6.750	444,133			514,000
100263262		RENO		NV		03/11/2026	4.990	403,296			487,000
100283128		RANCHO CORDOVA		CA		03/09/2026	7.250	450,991			560,000
100274068		HUNTINGTON BEACH		CA		01/26/2026	6.500	453,472			695,000
3510123137		KIRKLAND		WA		12/19/2025	7.990		19,128		2,411,000
100272151		TITUSVILLE		NJ		01/08/2026	6.500	447,398			680,000
100261623		DURANGO		CO		02/26/2026	6.625	449,126			560,000
100282236		WOODSTOCK		GA		02/27/2026	6.625	445,380			590,000
100283168		KATY		TX		03/09/2026	6.375	441,998			565,000
100276969		PIONEER		CA		01/30/2026	6.375	441,515			560,000
100276958		LEWIS		KS		01/30/2026	6.490	447,963			600,000
3300003693		NEW CANAN		CT		02/19/2025	8.625		90,726		1,558,690
100284971		FAIRFIELD		CA		03/27/2026	5.990	428,932			615,000
100284615		ROTONDA WEST		FL		03/26/2026	7.125	442,861			620,000
100272328		BIGFORK		MT		01/08/2026	6.875	448,606			675,001
100273059		ZEPHYRHILLS		FL		01/15/2026	6.875	444,556			543,000
3410000723		HARDYSTON		NJ		02/14/2025	8.590		42,510		1,950,000
100263538		VICTORVILLE		CA		03/13/2026	6.375	438,813			615,000
3340104474		EAST MEADOW		NY		12/11/2025	10.025		142,006		1,312,500
100276900		UNITED KINGDOM		GB		01/28/2026	7.140	564,306			570,000
100272070		ORANGE BEACH		AL		01/08/2026	6.375	440,584			630,000
100272913		CHARLOTTE		NC		01/15/2026	6.000	431,482			580,000
3700006478		CEDARHURST		NY		01/14/2026	7.370	720,793			3,000,000
100272680		HOSHOTON		GA		01/09/2026	7.750	454,391			683,000
100263636		HESTERIA		CA		03/13/2026	6.999	450,212			540,000
100272482		DALLAS		TX		01/08/2026	7.125	453,270			510,000
3350108947		MONEY		NY		10/08/2025	10.945		324,497		4,200,000
100284510		HAWMOND		LA		03/26/2026	6.625	446,425			651,500
3510137680		AGOURA HILLS		CA		03/02/2026	7.700	1,166,944			7,400,000
100282023		TULSA		OK		02/27/2026	6.999	449,355			549,000
100277306		CORAL SPRINGS		FL		02/12/2026	6.375	418,266			617,000
100273098		PLATE CITY		MO		01/15/2026	7.375	448,878			540,000
100277536		ROCKAWAY		NJ		02/12/2026	6.875	442,801			619,000
100263045		SEQUEM		WA		03/05/2026	6.625	443,554			535,000
3410000972		LIVINGSTON		NJ		08/22/2025	8.546		112,031		3,075,000
100284520		ZIONSVILLE		IN		03/26/2026	7.125	449,162			576,000

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100272030		LANASTER		CA			01/09/2026	6.875	440,410		555,000
100284752		TEMPLE		GA			03/27/2026	6.625	438,821		590,000
100283382		OCEAN CITY		NJ			03/11/2026	6.124	432,421		585,000
100277033		SAN DIEGO		CA			02/06/2026	6.375	439,206		890,000
100282629		SANTA ROSA BEACH		FL			02/27/2026	6.625	442,239		575,000
100272209		YOUNG HARRIS		GA			01/08/2026	7.000	445,318		580,000
100272126		GREEN LAKE		WI			01/09/2026	6.875	441,771		634,000
100273763		MARGATE		NJ			01/23/2026	7.375	442,888		538,000
100272174		THE VILLAGES		FL			01/08/2026	6.625	440,946		575,000
100271911		BALLWIN		MO			01/06/2026	6.750	439,280		610,000
100285009		FORT ATKINSON		WI			03/27/2026	6.625	434,854		585,000
100284750		NEWPORT		RI			03/27/2026	7.125	443,106		616,000
100284020		TIGARD		OR			03/24/2026	6.500	440,394		538,000
100284723		BATTLE CREEK		MI			03/27/2026	7.125	440,730		695,000
100272414		SOUTH KINGSSTOWN		RI			01/09/2026	6.875	432,948		540,000
100272302		CONCORD		NC			01/09/2026	6.500	436,662		615,000
3350117684		JAWAICA		WV			01/29/2026	9.870	1,157,931		2,535,000
100272730		PAOLA		KS			01/09/2026	7.625	443,419		475,000
100283075		SOLEDAD		CA			03/09/2026	6.875	439,182		570,000
100284673		WILLOWOOD		NJ			03/26/2026	6.124	431,725		585,000
100283318		MANTECA		CA			03/11/2026	6.124	431,730		688,000
100272576		CHAPIN		SC			01/09/2026	7.115	437,649		570,000
100283145		BOSTON		MA			03/09/2026	6.625	429,955		569,000
3510133038		EDMONDS		WA			11/20/2025	7.655	53,315		2,500,000
100273985		FRANKFORD		DE			01/26/2026	6.375	441,228		570,000
100283664		COACHELLA		CA			03/13/2026	6.750	447,847		549,000
100277543		HILO		HI			02/13/2026	7.575	440,510		569,000
100283894		LAKEWOOD		CO			03/24/2026	6.125	431,287		685,000
100274078		THOUSAND OAKS		CA			01/26/2026	6.500	441,140		800,000
100272983		COTTONWOOD		AZ			01/09/2026	6.990	438,794		570,000
3410007793		NASHVILLE		TN			04/11/2025	9.106	101,119		2,300,000
100281514		OCEAN VIEW		DE			02/26/2026	6.500	435,466		590,000
100283317		BRISTOW		VA			03/11/2026	6.122	426,464		620,000
100273169		RIDGE		MD			01/15/2026	6.490	432,905		775,000
100283430		WORCESTER		MA			03/11/2026	6.624	433,274		600,000
3510134635		EDMONDS		WA			11/20/2025	7.655	52,843		2,525,000
3310090984		CHARLOTTE		NC			01/16/2025	8.666	65,049		1,290,000
100284687		HANFORD		CA			03/27/2026	6.499	433,253		570,000
100282311		FRESNO		CA			02/27/2026	7.375	436,408		532,000
3350119038		CHARLOTTE		NC			02/26/2026	9.443	1,148,508		4,150,000
3340116339		DARTEN		CT			02/13/2026	10.395	531,036		2,705,000
100277575		BREMERTON		WA			02/13/2026	7.125	440,990		575,000
100277556		BLOWING ROCK		NC			02/13/2026	6.750	439,578		715,000
100277433		BOSTON		MA			02/13/2026	6.325	434,393		715,000
100283126		AVENIRA		FL			03/09/2026	6.000	417,703		785,000
3410000795		NASHVILLE		TN			04/11/2025	9.106	66,330		2,300,000
100284894		MIDDLETOWN		NJ			03/27/2026	6.750	433,632		800,000
100274042		MIDVALE		UT			01/26/2026	7.250	441,884		590,000
100283879		WALNUT CREEK		CA			03/19/2026	6.500	433,958		2,100,000
3340097022		EDISON		NJ			04/24/2025	8.932		101,962	990,000
100277577		DALLAS		TX			02/13/2026	6.325	435,633		735,000
100273810		VICTORVILLE		CA			01/23/2026	6.125	424,370		550,000
100281935		LAVEN		AZ			02/26/2026	7.625	447,998		562,000
3300139699		LOS ANGELES		CA			01/23/2026	7.500	847,525		2,490,000
100272894		CLEARWATER		FL			01/12/2026	6.875	428,038		595,000

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3510133037	EDMONS	IRIGHTWOOD	IA	11/20/2025	7.655					59,722	2,515,000
100277529	WIRIGHTWOOD	CA	CA	02/11/2026	6.500				431,002		587,500
100276949	NAPLES	FL	FL	01/30/2026	7.125				440,482		560,000
100284947	ANA	TX	TX	03/27/2026	6.990				437,770		590,000
100274058	SUPRISE	AZ	AZ	01/26/2026	7.000				443,022		530,000
100274059	ATLANTA	GA	GA	01/26/2026	6.750				432,447		530,000
100272467	CORSGANA	TX	TX	01/08/2026	6.990				434,680		565,000
100283331	SCOTTSDALE	AZ	AZ	03/13/2026	6.875				439,053		565,000
100282120	SCOTTSDALE	AZ	AZ	02/27/2026	6.875				443,167		531,000
100283024	WASHINGTON	DC	DC	03/05/2026	7.375				439,645		560,000
100277496	ARNOLD	CA	CA	02/13/2026	7.115				432,722		529,000
100272055	HUDSON	NH	NH	01/08/2026	7.125				437,508		606,000
100283395	MANTECA	CA	CA	03/11/2026	6.498				431,051		620,000
100283070	FORT WORTH	TX	TX	03/09/2026	6.250				406,032		675,000
100276909	CONROE	TX	TX	01/30/2026	7.125				438,903		490,500
3510112392	RALEIGH	NC	NC	12/19/2025	7.938				1,925		2,350,000
3510128401	MERKER ISLAND	IA	IA	08/27/2025	7.870				174,200		3,380,000
100277636	LOS ANGELES	CA	CA	02/19/2026	6.498				429,078		1,125,000
100283807	SAN JOSE	CA	CA	03/16/2026	7.990				438,195		530,000
100277068	COLUMBUS	OH	OH	02/06/2026	7.125				434,714		497,000
100272429	DENVER	CO	CO	01/08/2026	6.490				425,019		603,500
100283097	SAINT CLOUD	FL	FL	03/09/2026	7.500				438,073		495,000
100277536	STEVENSVILLE	MD	MD	02/13/2026	6.480				434,124		748,000
100277182	SAN DIEGO	CA	CA	02/10/2026	6.250				423,683		750,000
3510133510	MIAMI	FL	FL	11/20/2025	7.780				161,602		3,300,000
100283090	CORONA	CA	CA	03/09/2026	6.375				422,688		949,000
100272651	LAS VEGAS	NV	NV	01/09/2026	7.498				437,148		580,000
100277533	WINTER SPRINGS	FL	FL	02/13/2026	6.875				432,516		580,000
100271945	SCARBOROUGH	ME	ME	01/06/2026	6.990				432,416		525,000
100271950	DENNIS PORT	MA	MA	01/06/2026	6.500				430,789		580,000
100281916	MANCHESTER	CT	CT	02/26/2026	6.500				431,388		585,000
100277663	SANTA FE	NM	NM	02/19/2026	6.375				423,913		650,000
100283680	LATHROP	CA	CA	03/11/2026	5.500				407,820		575,000
100277187	SOUTH PLAINFIELD	NJ	NJ	02/10/2026	7.250				428,000		755,000
100273775	GRESHAM	OR	OR	01/23/2026	7.625				435,165		525,000
100284877	SOUTHERN SHORES	NC	NC	03/27/2026	6.990				431,507		561,000
100282172	GEORGETOWN	TX	TX	02/27/2026	6.875				436,006		600,000
100283437	WYLLIE	TX	TX	03/11/2026	6.624				429,353		600,000
100272474	SISTERS	OR	OR	01/08/2026	6.375				431,461		600,000
100284982	SPARKS	NV	NV	03/27/2026	6.990				430,967		574,000
100277536	JOSHUA	TX	TX	02/12/2026	6.250				407,852		600,000
3410000830	LIGHTHOUSE POINT	FL	FL	05/05/2025	8.998				250,660		3,438,000
100277588	STURGEON LAKE	WI	WI	02/13/2026	6.750				428,652		600,000
100284775	MENIFEE	CA	CA	03/27/2026	5.990				413,567		615,000
100272517	COROLLA	NC	NC	01/08/2026	6.575				428,411		975,000
100273838	MERIDIAN	ID	ID	01/26/2026	7.500				427,384		603,000
100278025	SAN DIEGO	CA	CA	02/26/2026	7.175				433,883		1,700,000
100272296	AURORA	CO	CO	01/08/2026	6.490				426,416		580,000
100272362	NORTH PORT	FL	FL	01/08/2026	6.500				426,281		585,000
3340100368	HOUSTON	TX	TX	05/22/2025	9.088					110,722	1,605,000
3510122297	EL PARTIAL	FL	FL	12/19/2025	8.338					259,981	4,000,000
35101112391	RALEIGH	NC	NC	12/19/2025	8.213					8,719	2,251,000
100281965	BUSSWIM	NLD	NLD	02/25/2026	5.250				531,224		600,000
100282049	HOUSTON	TX	TX	02/27/2026	6.625				421,389		590,000
100276591	MORENO VALLEY	CA	CA	01/28/2026	6.499				417,725		640,000

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
10028346		LAKE WORTH		FL			03/09/2026	6.375	417,267		520,000
10028256		EXTON		PA			02/27/2026	6.875	429,616		495,000
10027967		MONTEREY PARK		CA			01/06/2026	6.125	421,931		890,000
100283483		KNOXDALE		NC			03/11/2026	6.999	429,678		520,000
100284593		LAKEWOOD RANCH		FL			03/26/2026	6.500	424,702		616,000
3340086711		CHICAGO		IL			12/19/2024	8.404		93,132	975,000
10027230		NEW BRUNSWICK		NJ			01/09/2026	6.500	422,650		575,000
3510134206		MIAMI		FL			01/09/2026	7.300	1,120,000		2,000,000
100282106		COLLEVILLE		TX			02/27/2026	7.000	431,041		520,000
100272095		PALMDALE		CA			01/09/2026	7.000	421,504		520,000
100272881		MAIMOTH LAKES		CA			01/12/2026	6.875	429,185		549,000
3510118738		SEATTLE		WA			12/19/2025	8.213		28,087	2,275,000
3410000843		WESTFIELD		NJ			05/15/2025	8.488		131,840	2,995,000
10027534		OCEAN GROVE		NJ			02/13/2026	6.450			750,000
3500122088		LOS ANGELES		CA			05/22/2025	7.983	425,978	16,658	1,947,500
100284634		GOSHEN		IN			03/27/2026	6.750	419,286		590,000
100277459		WOODSTOCK		GA			02/13/2026	6.625	424,354		590,000
100277685		LAS VEGAS		NV			02/19/2026	7.875	433,125		550,000
3510129462		TAMPA		FL			08/14/2025	7.900		344,720	4,640,000
100274051		VENICE		CA			01/26/2026	6.500			1,650,000
100277446		MADISONVILLE		LA			02/13/2026	6.990	429,049		550,000
100283461		MENEFEE		CA			03/11/2026	6.875	424,834		555,000
100284604		MARRAGANSETT		RI			03/26/2026	6.624	423,428		550,000
100273251		MIAMI BEACH		FL			01/16/2026	6.999	425,471		590,000
100272596		EDGEWATER		MD			01/09/2026	6.750	409,882		580,000
100284565		PORTLAND		OR			03/26/2026	6.625	424,976		555,000
100284910		TWO HARBORS		MI			03/27/2026	6.500	415,936		550,000
100283151		WILTON MANORS		FL			03/09/2026	6.125	405,456		890,000
100272514		NEWPORT		RI			01/08/2026	7.125	415,154		505,000
100273619		NORTHLENN		CO			01/23/2026	6.998	424,636		515,000
100284030		AUSTIN		TX			03/24/2026	6.875	427,194		540,000
100281553		TAMPA		FL			02/26/2026	7.125	428,451		457,000
100272489		CHICAGO		IL			01/08/2026	6.825	419,243		550,000
100272371		BOONE		NC			01/08/2026	7.500	428,132		560,000
100273056		FRESNO		CA			01/15/2026	6.375	417,725		530,000
100283942		WOODLAND		CA			03/11/2026	6.125	415,320		605,000
100272201		AUSTIN		TX			01/08/2026	6.625	422,196		560,000
100283751		DENVER		CO			03/13/2026	6.750	419,127		587,000
100272769		PHOENIX		AZ			01/13/2026	6.500	418,884		685,000
100283584		SANTA ROSA		CA			03/11/2026	6.499			610,000
3500124124		SOMERVILLE		MA			06/26/2025	8.110		93,223	1,625,000
100274029		SAN DIEGO		CA			01/26/2026	7.125	426,286		483,000
100281998		DALLAS		TX			02/27/2026	6.750	416,844		461,000
100276525		BRADENTON		FL			01/28/2026	6.250	417,604		610,000
100277566		SUFFOLK		VA			02/13/2026	7.250	421,767		565,000
100276667		MURRELLS INLET		SC			01/29/2026	7.125	418,219		469,000
100277588		RICHMOND		TX			02/12/2026	6.875	419,980		549,000
100283445		WILDMOOD CREST		NJ			03/11/2026	6.625	419,002		545,000
100272867		NORTH LAS VEGAS		NV			01/15/2026	6.499	415,352		621,000
100283707		MODESTO		CA			03/13/2026	7.125	426,544		490,000
100276650		OLATHE		KS			01/29/2026	7.375	427,380		510,000
100283529		PALMDALE		CA			03/23/2026	6.875	427,794		510,000
100283774		BAKERSFIELD		CA			03/13/2026	7.125	419,671		510,000
100283491		COLUMBUS		OH			03/11/2026	7.250	423,080		540,000
100277684		METHEN		MA			02/19/2026	6.875	423,847		700,000

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100272771	FULSHEAR	TX			01/13/2026	6.750		419,331		600,000	
100263205	LAINDALE	CA			03/09/2026	6.750		415,078		490,000	
100283789	ORANGE BEACH	AL			03/13/2026	6.625		419,857		620,000	
3420001060	SARASOTA	FL			01/29/2026	7.950		1,086,518		21,773,232	
100274010	QUEEN CREEK	AZ			01/26/2026	7.625		425,486		480,000	
100272271	N TOPSAIL BEACH	NC			01/08/2026	6.490		416,119		565,000	
100277635	MORENO VALLEY	CA			02/17/2026	7.375		425,206		510,000	
100262655	BAKERSFIELD	CA			02/27/2026	6.875		415,447		520,000	
100272158	SPANWAY	WA			01/08/2026	6.750		417,421		592,000	
100273049	RIVERSIDE	CA			01/15/2026	6.500		411,280		590,000	
100263697	ALEXANDRIA	VA			03/24/2026	5.875		404,578		543,000	
100277571	PLAINFIELD	NJ			02/13/2026	6.375		411,156		590,000	
100277471	SILVER SPRING	MD			02/13/2026	6.490		419,154		746,000	
3340115597	LIVINGSTON	NJ			12/04/2025	10.336		102,825		1,630,000	
100277270	ELK GROVE	CA			02/11/2026	6.125		406,091		585,000	
100263247	NORTH PROVIDENCE	RI			03/09/2026	6.875		417,613		675,000	
100263490	CLEBURNE	TX			03/11/2026	7.124		417,262		450,000	
100277679	LAS VEGAS	NV			02/19/2026	7.875		425,250		550,000	
100264800	REDDING	CA			03/27/2026	5.990		400,015		550,000	
100277206	MORENO VALLEY	CA			02/10/2026	7.875		421,721		510,000	
100284790	ALTO	MI			03/27/2026	6.375		407,623		592,000	
100271940	RIVERSIDE	CA			01/06/2026	6.625		419,817		540,000	
100272762	SAN FRANCISCO	CA			01/13/2026	6.500		412,706		855,000	
100272898	NEW BEDFORD	MA			01/15/2026	6.498		411,770		550,000	
100277427	LITTLETON	CO			02/13/2026	6.250		414,153		900,000	
100263051	BURBANK	CA			03/09/2026	6.500		409,976		2,000	
100272857	MADISON	WI			01/15/2026	6.875		414,819	240,364	550,000	
3350106849	MONROE	LA			09/08/2025	10.395				2,800,000	
100273991	MIAMI	FL			01/26/2026	8.000		424,965		489,000	
100272901	MENIFEE	CA			01/12/2026	7.750		427,100		530,000	
100272569	ALEXANDRIA	VA			01/08/2026	6.250		413,851		590,000	
100272375	NAPLES	FL			01/08/2026	7.000		417,156		610,000	
100272697	STOCKBRIDGE	GA			01/12/2026	8.000		422,622		475,000	
100272051	LANCASTER	CA			01/08/2026	6.375		407,463		525,000	
100277506	NEW BEDFORD	MA			02/13/2026	6.490		412,551		607,000	
100277224	HILTON HEAD ISLAND	SC			01/08/2026	7.625		416,357		545,000	
100276607	AMSTERDAM	NLD			01/28/2026	4.000		519,564		850,000	
100276659	DELFT	NLD			01/28/2026	5.050		519,564		543,750	
100285062	ARNHEM	NLD			03/27/2026	5.050		500,990		543,751	
100262093	FORT WILL	SC			02/27/2026	7.000		418,098	70,646	503,000	
3340095687	VALHALLA	NY			06/26/2025	8.718			132,852	975,000	
3410000700	LIVINGSTON	NJ			02/14/2025	8.790			256,615	1,872,000	
100284515	STONE	VT			02/14/2025	8.990				1,647,000	
100272452	ANNAPOLIS	MD			03/26/2026	6.250		406,852		550,000	
100263559	MIAMI	FL			01/08/2026	6.250		407,577		575,000	
100263073	CYPRESS	TX			03/13/2026	6.375		402,783		595,000	
100263763	WINTER PARK	FL			03/09/2026	6.875		415,341		536,000	
100283763	NORCO	CA			03/13/2026	6.499		414,184		932,000	
100277715	WEST COVINA	CA			02/10/2026	6.499		410,782		960,000	
100262073	GOLD RIVER	CA			02/27/2026	6.750		410,165		515,000	
100263667	WINTER PARK	FL			03/13/2026	7.625		420,000		600,000	
100263669	WINTER PARK	FL			03/13/2026	7.625		420,000		600,000	
100263758	SAN BERNARDINO	CA			03/13/2026	6.875		420,000		655,000	
100276210	LAS VEGAS	NV			02/26/2026	6.775		408,000		4,700,000	
100284324	GRAHAM	WA			03/30/2026	10.330		419,039		1,972,649	

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
10277606		DENVER		CO		02/26/2026	7.450	407,988		1,680,000	
3340098925		TOM'S RIVER		NJ		04/24/2025	9.163	266,016		1,940,000	
10283468		CHICAGO		IL		03/11/2026	6.875	413,350		500,000	
10283163		LEON GROVE		CA		03/09/2026	6.625	403,964		820,000	
10277549		CARY		NC		02/13/2026	6.490	410,960		612,000	
10284033		ROSELILLE		OH		03/24/2026	6.250	407,247		630,000	
102773198		GARDEN VALLEY		ID		01/15/2026	6.125	401,101		920,000	
10277645		ATLANTA		GA		02/19/2026	7.625	418,475		484,000	
10283048		Dacula		GA		03/05/2026	7.990	415,490		470,000	
10284948		ATHENS		GA		03/30/2026	7.375	415,984		849,000	
10277335		MANCHESTER		CT		01/20/2026	7.000	421,894		750,000	
10273106		THE DALLES		OR		01/15/2026	6.990	409,888		795,000	
10272466		SOUTH YARMOUTH		MA		01/08/2026	6.875	413,391		539,000	
10207783		BEVERLY HILLS		CA		04/23/2025	10.500	99,300		4,555,000	
10277376		PHOENIX		AZ		01/26/2026	6.625	414,779		700,000	
10277393		REDWOOD CITY		CA		01/26/2026	6.500	411,747		1,975,000	
10277577		SANTA CLARITA		CA		02/12/2026	6.375	403,763		799,990	
10283017		SAINT JOHNS		FL		03/05/2026	6.999	415,222		500,000	
10273190		PACIFIC CITY		OR		01/15/2026	6.498	407,255		840,000	
10283659		MEDFORD		OR		03/13/2026	7.250	419,160		502,000	
10277965		DALLAS		TX		02/26/2026	6.625	415,164		1,943,420	
10277301		PENSACOLA		FL		01/23/2026	7.587	412,512		445,000	
10283500		CALERA		AL		03/11/2026	7.375	416,287		575,000	
3510118734		SEATTLE		WA		12/19/2025	8.213	27,660		2,182,000	
10278152		NOXESVILLE		VA		02/26/2026	7.350	406,470		1,440,000	
102772911		KALISPELL		MT		01/15/2026	6.500	404,158		555,000	
10272402		HENDERSVILLE		TN		01/08/2026	6.500	407,717		575,000	
102771944		SUNRISE BEACH		TX		01/06/2026	6.500	407,456		625,000	
102776521		LACONIA		NH		01/28/2026	7.250	408,958		557,000	
102777492		SALT LAKE CITY		UT		02/13/2026	6.625	412,566		610,000	
3500104710		BIRMINGHAM		AL		08/12/2024	8.960	6,765		1,650,000	
3510118736		SEATTLE		WA		12/19/2025	8.213	27,498		2,182,000	
10277395		SAN CLEMENTE		CA		01/23/2026	6.750	404,676		1,856,000	
10283401		DOVERSTOWN		PA		03/11/2026	6.499	407,265		550,000	
10283713		FLETCHER		NC		03/13/2026	6.375	401,718		530,000	
10283886		FRESNO		CA		03/11/2026	6.499	404,397		540,000	
10281995		PHOENIX		AZ		02/27/2026	7.750	417,374		529,999	
10284840		SIANNMOA		NC		03/27/2026	6.990	408,017		500,000	
10272891		CORPUS CHRISTI		TX		01/12/2026	6.625	405,295		520,000	
10273765		BANNING		CA		01/23/2026	6.625	408,420		498,000	
10272303		PULASKI		VA		01/08/2026	6.624	408,268		575,000	
10272178		CORVALLIS		OR		01/08/2026	7.375	412,416		599,000	
10273778		SATELLITE BEACH		FL		01/23/2026	8.125	415,520		510,000	
10284678		PHOENIX		AZ		03/27/2026	7.125	407,503		540,000	
10284843		SCOTTSDALE		AZ		03/27/2026	6.375	399,417		530,000	
3410000932		LIVINGTON		NJ		07/15/2025	8.364	256,231		2,100,000	
10283944		MIAMI GARDENS		FL		03/23/2026	6.999	416,556		530,000	
3510118737		SEATTLE		WA		12/19/2025	8.213	27,294		2,182,000	
10284512		RANCHO CORDOVA		CA		03/26/2026	7.125	404,336		548,000	
10284819		SAN DIEGO		CA		03/27/2026	6.990	407,411		625,000	
3,62536E+11		LONG BRANCH		NJ		02/27/2026	7.448	792,250		3,500,000	
10272273		CALABASH		NC		01/08/2026	6.750	406,088		532,000	
10282866		RENO		NV		02/27/2026	6.625	403,682		534,000	
342001109		RALEIGH		NC		01/26/2026	8.056	1,056,000		6,580,800	
3401117516		LIVERMORE		CA		02/13/2026	9.395	494,802		1,150,000	

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Loan Number		City		State	Loan Type		Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100273960	.....	LITFIELDPARK	.....	AZ	.....		01/21/2026	7.999	414,165	.....	480,000
100285137	.....	S-HERTGENOSCH	.....	N.D.	.....		03/27/2026	5.050	492,928	.....	625,000
100273945	.....	PEDRIA	.....	AZ	.....		01/15/2026	7.125	406,123	.....	506,000
100282958	.....	SANLUISOBISPO	.....	CA	.....		02/27/2026	7.125	403,980	.....	495,000
100272851	.....	WESTHAVEN	.....	CT	.....		01/15/2026	6.490	409,616	.....	530,000
100281870	.....	S-GRAVENHAGE	.....	N.D.	.....		02/25/2026	5.250	504,663	.....	570,000
3510198703	.....	BURLEN	.....	IA	.....		03/12/2026	7.590	1,067,520	.....	2,121,000
100281748	.....	SNOWHILLSH	.....	IA	.....		02/25/2026	7.000	408,552	.....	525,000
100283293	.....	SACRAMENTO	.....	CA	.....		03/11/2026	5.990	396,370	.....	545,000
100272941	.....	WAXAHOCHE	.....	TX	.....		01/09/2026	6.500	404,577	.....	590,000
100277439	.....	LONGBOATKEY	.....	FL	.....		01/13/2026	6.500	407,759	.....	700,000
100272557	.....	LEWES	.....	DE	.....		01/09/2026	6.875	407,372	.....	500,000
3350117915	.....	BROOKLYN	.....	N.Y.	.....		01/29/2026	8.209	1,065,123	.....	3,500,000
100272864	.....	SALT LAKE CITY	.....	UT	.....		01/15/2026	6.990	409,500	.....	525,000
100272866	.....	CONO	.....	CO	.....		01/15/2026	5.375	385,216	.....	524,900
100277269	.....	LACEY	.....	IA	.....		02/11/2026	6.625	400,616	.....	580,000
100271954	.....	CAMPTON	.....	KY	.....		01/06/2026	6.750	406,448	.....	535,000
100273980	.....	FRESNO	.....	CA	.....		01/21/2026	6.750	400,553	.....	525,000
100277532	.....	ORANGE	.....	CA	.....		02/13/2026	6.875	405,484	.....	540,000
100272184	.....	GRANITE FALLS	.....	IA	.....		01/09/2026	6.490	399,636	.....	540,000
100284519	.....	HILTONHEADISLAND	.....	SC	.....		03/26/2026	6.624	403,941	.....	524,500
100281857	.....	APELDOORN	.....	N.D.	.....		02/25/2026	4.900	501,712	.....	736,000
100285065	.....	S-GRAVENHAGE	.....	N.D.	.....		03/27/2026	4.900	489,473	.....	712,000
100282320	.....	MELROSE PARK	.....	IL	.....		02/27/2026	6.575	394,367	.....	575,000
3340115600	.....	QUEENS	.....	N.Y.	.....		12/04/2025	10.405	1,096,000	.....	1,096,000
3410001051	.....	TERRELL HILLS	.....	TX	.....		11/17/2025	7.908	41,596	.....	3,000,000
100272900	.....	DECATUR	.....	GA	.....		01/09/2026	6.500	401,346	.....	590,000
100272745	.....	PORT CLINTON	.....	OH	.....		01/09/2026	6.499	394,143	.....	525,000
3510114080	.....	BOTHELL	.....	IA	.....		12/19/2025	8.313	231,943	.....	2,800,000
100272906	.....	BRIDGEPORT	.....	CT	.....		01/15/2026	7.125	405,076	.....	490,000
100276639	.....	BEAVERTON	.....	OR	.....		01/30/2026	6.500	403,446	.....	490,000
100283340	.....	NASHVILLE	.....	TN	.....		03/11/2026	6.124	396,965	.....	575,000
100272947	.....	BERWYN	.....	PA	.....		01/09/2026	6.990	406,297	.....	545,000
100273771	.....	WEST YARMOUTH	.....	MA	.....		01/23/2026	7.624	505,416	.....	505,000
100284511	.....	MIAMI	.....	FL	.....		03/26/2026	6.875	391,205	.....	515,000
3410000583	.....	NASHVILLE	.....	TN	.....		11/09/2024	9.250	129,769	.....	2,200,000
3700005832	.....	VALLEY STREAM	.....	N.Y.	.....		03/27/2025	8.425	116,927	.....	1,775,000
100276674	.....	LAWRENCEVILLE	.....	GA	.....		01/29/2026	6.990	406,998	.....	522,000
100273223	.....	JUSTIN	.....	TX	.....		01/16/2026	6.500	390,015	.....	590,000
100277468	.....	CALDWELL	.....	NJ	.....		02/13/2026	7.075	404,908	.....	539,938
100272766	.....	SHEPHERD	.....	MT	.....		01/13/2026	7.125	408,184	.....	521,000
100272518	.....	ELLIJAY	.....	GA	.....		01/09/2026	6.875	404,224	.....	489,000
100272337	.....	CASTLE PINES	.....	CO	.....		01/09/2026	6.625	398,945	.....	522,000
100283541	.....	TARZANA	.....	CA	.....		03/13/2026	6.500	400,355	.....	1,735,000
100283945	.....	BEN WHEELER	.....	TX	.....		03/23/2026	6.375	394,924	.....	520,000
100283539	.....	EAGLE MOUNTAIN	.....	UT	.....		03/13/2026	6.625	402,296	.....	665,000
100277340	.....	TLUNGWA	.....	CA	.....		02/12/2026	6.625	399,378	.....	650,000
100283173	.....	TACS	.....	MI	.....		03/09/2026	6.490	391,634	.....	690,000
100272865	.....	PRESBOTT	.....	AZ	.....		01/15/2026	6.875	401,352	.....	695,000
100284764	.....	NAPLES	.....	FL	.....		03/27/2026	6.750	399,046	.....	570,000
100249765	.....	UPLAND	.....	CA	.....		10/30/2025	7.500	90,000	.....	1,418,723
3510123553	.....	NEW CASTLE	.....	NH	.....		06/01/2025	8.283	144,701	.....	3,930,000
100273558	.....	BRISTOL	.....	RI	.....		01/15/2026	6.990	399,948	.....	530,000
100282016	.....	OCEAN CITY	.....	NJ	.....		02/27/2026	6.625	396,946	.....	677,000
100277351	.....	LAS VEGAS	.....	NV	.....		02/12/2026	7.625	409,204	.....	520,000

SCHEDULE B - PART 2

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

1		2		3		4	5	6	7	8	9
Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
32503286	WASHINGTON		DC				05/28/2025	8.828		144,886	1,275,000
100277583	BENTONVILLE		AR				02/13/2026	6.875	399,114		535,000
331008581	PALISADES PARK		NJ				12/19/2024	9.296			858,000
334005083	CAPE CORAL		FL				04/24/2025	9.134		105,524	1,100,000
100276800	DEN HAAG		NLD				01/28/2026	4.800		76,419	600,000
100276814	ZEIST		NLD				01/28/2026	5.000	501,648		680,000
100284006	SAINT PETERSBURG		FL				03/26/2026	6.500	501,648		595,000
100273914	BAKERSFIELD		CA				01/26/2026	6.875	399,880		520,000
100283109	BAKERSFIELD		CA				03/09/2026	7.625	405,603		486,000
3340113377	WEST LONG BRANCH		NJ				01/15/2026	10.188	484,704		3,200,000
100277194	LOS ANGELES		CA				02/10/2026	6.875	405,967		500,000
100283868	EAGLE MOUNTAIN		UT				03/11/2026	6.375	394,194		490,000
100284679	COMPTON		CA				03/27/2026	6.750	406,508		610,000
3340102196	CAPE CORAL		FL				06/26/2025	9.342		234,865	1,020,000
100276778	CHICAGO		IL				02/19/2026	7.125	392,227		516,000
100283030	NAVARE		FL				03/05/2026	7.125	400,203		435,000
100283031	INDIANALANTIC		FL				03/05/2026	7.875	402,161		505,000
3410000746	WESTFIELD		NJ				03/28/2025	8.796		214,884	2,075,000
100283947	COACHELLA		CA				03/23/2026	6.625	396,263		515,000
3500112172	MIAMI		FL				11/15/2024	8.238	192,381		2,080,000
3700005697	BROOKLYN		NY				03/27/2025	8.450	312,829		4,005,000
100283301	LITHIA		FL				03/11/2026	7.375	403,046		515,000
100277482	MEDINA		IA				02/13/2026	7.115	395,704		490,000
100281988	CAPE MAY COURT HOUSE		NJ				02/27/2026	6.875	395,393		520,000
100272542	EAST WINDSOR		NJ				01/08/2026	6.750	396,213		555,000
100284898	BEND		OR				03/27/2026	7.125	397,735		560,000
100285086	CAPELLE ANN DEN LUSSEL		NLD				03/27/2026	5.000	480,260		596,714
100273371	LITCHFIELD PARK		AZ				01/21/2026	6.625	391,419		525,000
100276568	SEATTLE		WA				01/28/2026	6.999	396,691		565,000
100284550	CHATSORTH		CA				03/26/2026	7.125	401,282		580,000
100272857	BLAINE		WA				01/15/2026	6.875	400,064		985,000
3700005886	JERSEY CITY		NJ				04/17/2025	8.280		238,314	2,900,000
100283375	CARPINTERIA		CA				03/11/2026	6.490	383,792		620,000
100277503	GIG HARBOR		WA				02/13/2026	6.625	397,397		605,000
100284018	OCALA		FL				03/24/2026	6.375	392,320		685,000
3510120658	CORAL GABLES		FL				12/19/2025	8.438		124,533	3,350,000
100274006	WELLINGTON		FL				01/26/2026	6.250	399,924		555,000
100272130	FRISSCO		CO				01/08/2026	6.500	394,736		560,000
100283630	RALEIGH		NC				03/13/2026	7.125	401,995		512,000
3410000719	LIVINGTON		NJ				02/14/2025	8.790		152,638	1,900,000
100282327	MIAMI		FL				02/27/2026	6.875	397,053		480,000
100283208	MIAMI		FL				03/09/2026	6.750	392,777		500,000
100277465	BOZEMAN		MT				02/13/2026	6.575	397,632		640,000
100272778	HEATH		TX				01/13/2026	6.500	386,077		485,000
100277988	PINE MOUNTAIN CLUB		CA				02/12/2026	6.990	392,801		575,000
3410000828	MONTCLAIR		NJ				06/06/2025	8.654		70,097	3,390,000
100284895	ASHFORD		WA				03/27/2026	6.900	395,256		487,000
3510103040	SAN DIEGO		CA				12/19/2025	8.000		208,265	2,950,000
3410000919	SCOTCH PLAINS		NJ				07/15/2025	8.384	146,746		1,975,000
3340097801	LOS ANGELES		CA				04/10/2025	8.296		71,920	3,290,000
3300114093	WINTER PARK		FL				01/27/2025	8.648		137,163	2,030,000
100282375	WILLOWOOD		NJ				02/27/2026	4.990	389,853		519,000
100283833	HAIDEN		CT				03/16/2026	6.750	387,191		510,000
3510103041	SAN DIEGO		CA				12/19/2025	8.000		169,252	2,975,000
100283384	HEREFORD		AZ				03/13/2026	6.750	394,283		692,000

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100283670		SAN BERNARDINO	CA			03/13/2026	6.250	391,750		665,000	
100284682		LOS ANGELES	CA			03/27/2026	7.375	397,149		510,000	
100284698		ELGIN	IL			03/26/2026	6.400	393,897		608,000	
100277936		LITTLETON	CO			02/13/2026	6.990	395,949		519,500	
100272553		TEMPE	AZ			01/08/2026	6.875	392,473		510,000	
100276861		HILVERSUM	NLD			01/28/2026	5.050	493,288		595,000	
100273340		HENDERSON	NV			01/20/2026	6.500	396,982		425,000	
100277200		RED OAK	TX			02/10/2026	7.250	398,627		427,000	
100283014		BAYSIDE	NV			03/05/2026	7.375	390,749	4,909	428,000	
3500112389		RALEIGH	NC			01/08/2025	7.950			2,797,000	
100281617		EINDHOVEN	NLD			02/25/2026	5.050	486,955		515,625	
100285134		ROTTERDAM	NLD			03/27/2026	4.950	475,077		550,000	
3500114397		DANIA BEACH	FL			01/08/2025	8.388		125,240	1,710,000	
100273034		ALEXANDRIA	VA			01/15/2026	6.500	389,666		545,000	
100272153		BREMERTON	WA			01/08/2026	6.625	391,398		530,000	
100272383		AURORA	CO			01/08/2026	6.625	388,369		510,000	
100283442		FORT WAYNE	IN			03/11/2026	6.625	392,057		508,000	
100272254		SACRAMENTO	CA			01/08/2026	7.500	392,151		495,000	
3510124802		OAKLAND PARK	FL			12/19/2025	8.313		238,480	3,050,000	
100272282		WEST SACRAMENTO	CA			01/08/2026	6.625	383,133		615,000	
100271963		HENDERSON	NV			01/06/2026	5.500	374,245		478,000	
100273602		SELMA	CA			01/23/2026	6.998	395,312		477,000	
3510109059		NASHVILLE	TN			12/19/2025	8.063		213,080	2,300,000	
100273099		HENDERSON	NV			01/15/2026	6.875	390,907		510,000	
100284614		NORTH MYRTLE BEACH	SC			03/26/2026	6.875	392,507		516,000	
100272127		DOWNINGTOWN	PA			01/08/2026	6.500	390,322		545,000	
100283722		DICKINSON	TX			03/13/2026	6.499	391,377		490,000	
100283043		HOLLISTER	CA			03/05/2026	6.624	391,028		550,000	
100277697		WAYNESVILLE	NC			02/19/2026	7.999	398,050		475,000	
100283025		SALEEN	OR			03/05/2026	5.999	379,955		497,000	
3,6235E+11		BRENTWOOD	TN			09/10/2025	8.175		110,000	4,500,000	
3340100071		HAMPTON BAYS	NY			04/24/2025	8.154		7,920	990,000	
100283013		REDLANDS	CA			03/05/2026	7.375	393,286		490,000	
100283620		PELL CITY	AL			03/13/2026	7.250	392,182		485,000	
100272748		VICTORVILLE	CA			01/13/2026	7.500	396,024		478,000	
100272768		ROSEVILLE	OH			01/13/2026	6.625	389,110		665,000	
100283493		CAPE MAY	NJ			03/11/2026	7.250	392,657		500,000	
100283504		PALM COAST	FL			03/11/2026	7.625	401,971		480,000	
100273207		GLENDIDE	PA			01/16/2026	7.000	392,400		517,000	
100272821		GAINESVILLE	VA			01/15/2026	7.125	391,336		475,000	
100271927		BONE TERRE	MO			01/06/2026	7.000	388,884		475,000	
100273009		SEVIERVILLE	TN			01/15/2026	6.990	388,931		480,000	
100273591		NEHAUK	NJ			01/26/2026	7.875	395,564		486,000	
100272501		ACIORTH	GA			01/08/2026	6.875	395,123		509,000	
100284684		PUYALLUP	WA			03/27/2026	6.875	388,736		516,000	
100276673		PALM DESERT	CA			01/29/2026	6.990	393,756		544,000	
100272976		MONTEROSE	CO			01/15/2026	5.875	375,406	126,611	505,000	
3500112750		CROWOOD	CA			01/08/2025	8.263			3,100,000	
100274007		HOUSTON	TX			01/26/2026	7.125	397,507		505,000	
100284861		CHANDLER	AZ			03/27/2026	7.125	389,245		505,000	
100276915		UNITED KINGDOM	GBR			01/28/2026	5.500	492,895		520,000	
100272487		RIVERSIDE	CA			01/08/2026	7.125	388,471		553,000	
3700006030		WEST HILLS	CA			06/03/2025	8.380		13,747	1,230,000	
100283371		SALEEN	OR			03/11/2026	6.375	386,074		590,000	
100272774		HADDEN	CT			01/13/2026	7.125	398,611		505,000	

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
350013642		BOISE		ID.			01/08/2025	8.388		15,650	1,710,000
100263647		FITCHBURG		MA.			03/16/2026	6.875	388,054		555,000
100264669		RIVERSIDE		CA.			03/27/2026	7.125	390,160		540,000
100273027		JOHNSON CITY		TX.			01/15/2026	6.990	385,310		420,000
325076644		SEVIERVILLE		TN.			10/06/2025	8.645		334,658	1,330,000
100273939		TALLAHASSEE		FL.			01/21/2026	7.250	391,928		427,000
100272476		BEVO		OR.			01/09/2026	6.875	465,236		605,000
100276615		HESPERIA		CA.			01/26/2026	6.999	392,814		580,000
100272381		BLUFFDALE		UT.			01/08/2026	6.625	388,335		550,000
3410000956		LIVINGSTON		NJ.			06/15/2025	8.448		160,144	1,950,000
100273101		RENO		NV.			01/15/2026	7.500			481,000
351012207		BOISE		ID.			12/19/2025	8.188		176,740	2,810,000
100277523		MURFREESBORO		TN.			02/13/2026	6.450	383,617		505,000
100272725		HANFORD		CA.			01/09/2026	7.875	395,220		470,500
3510124704		HENOMCA BEACH		CA.			06/01/2025	7.970		6,062	2,260,000
100263676		BIXBY		OK.			03/23/2026	6.999	393,495		522,000
100276540		LAKE ELSINORE		CA.			01/26/2026	7.875	394,600		552,000
100264621		DAYTONA BEACH		FL.			03/27/2026	7.125	390,155		470,000
100264513		WILSONVILLE		OR.			03/26/2026	6.750	390,182		563,000
100264668		HOUSTON		TX.			03/27/2026	6.750	385,179		472,000
3510137048		PENSACOLA		FL.			02/19/2026	7.920	1,013,755		3,600,000
100283152		RIVERBANK		CA.			03/09/2026	6.750	383,586		500,000
100262650		HOBOKEN		NJ.			03/02/2026	6.750	383,905		1,451,905
100272803		ROLLETT		TX.			01/12/2026	6.500	374,271		501,000
3410000768		FRANKLIN LAKES		NJ.			04/11/2025	8.906		300,320	3,510,000
100272600		GREENDALE		IL.			01/09/2026	6.875	387,449		510,000
100272691		PERRIS		CA.			01/09/2026	7.750	393,750		500,000
100264549		NEW HAVEN		CT.			03/26/2026	6.625	385,209		515,000
100277525		SISTERS		OR.			02/13/2026	6.575	384,075		509,000
3510128882		BLOOMING GROVE		IN.			09/29/2025	8.000		307,096	3,045,000
100265114		S-GRAVENHAGE		N.D.			03/27/2026	4.950	466,439		540,000
100276654		PENLLYN		PA.			01/29/2026	6.990	385,730		500,000
100272820		PLYMOUTH		MA.			01/15/2026	7.375	385,629		472,000
100273347		HOUSTON		TX.			01/20/2026	6.500	384,279		503,000
100264781		CHULA VISTA		CA.			03/27/2026	6.500	380,627		900,000
100264623		FORT COLLINS		CO.			03/27/2026	6.500	379,686		515,000
100272493		RENO		NV.			01/08/2026	6.490	377,705		505,000
100262333		NORTH BEACH		MD.			02/27/2026	6.990	381,231		460,000
100272654		CHANDLER		AZ.			01/08/2026	6.375	381,996		596,500
100273092		OAK ISLAND		VA.			01/26/2026	6.750	375,706		516,000
100276533		PALMDALE		CA.			01/15/2026	6.625	378,715		500,000
100264578		BRIAN HEAD		UT.			01/28/2026	7.375	382,700		485,000
100272268		N MYRTLE BEACH		SC.			03/27/2026	7.125	384,749		499,000
100271951		NOKOMIS		FL.			01/08/2026	7.125	403,873		560,000
100264614		PRESCOTT		AZ.			01/06/2026	6.250	382,571		500,000
100272916		HUNTERSVILLE		NC.			03/27/2026	5.875	386,393		500,000
100272510		ALGER		MT.			01/15/2026	6.124	379,057		500,000
100272225		JACKSONVILLE		FL.			01/08/2026	6.450	374,182		503,000
100272887		VILLA PARK		CA.			01/08/2026	6.625	383,041		535,000
100272378		SOIERVILLE		MA.			01/08/2026	6.625	382,513		501,000
100272188		OGUNQUIT		ME.			01/08/2026	6.625	380,347		500,000
100277279		SAN DIEGO		CA.			02/11/2026	6.490	377,427		575,500
100274011		CHESAPEAKE		VA.			01/26/2026	7.000	375,043		440,000
100276695		PRESCOTT VALLEY		AZ.			01/30/2026	6.875	396,518		506,000

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Loan Number		City	Location	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
10027208		TOMB RIVER		NJ		01/08/2026	6.625	382,500		500,000	
100263393		TUCSON		AZ		03/11/2026	6.499	378,145		415,000	
100277579		BELLEVILLE		IL		02/13/2026	6.990	394,338		530,000	
100276622		VIRGINIA BEACH		VA		01/28/2026	7.250	387,003		480,000	
100294970		LYNCH		NE		03/27/2026	6.500	377,632		500,000	
100263098		MORENO VALLEY		CA		03/09/2026	6.875	381,346		600,000	
100273040		WINCHESTER		MA		01/15/2026	6.125	374,338		680,000	
3340110133		ST. PETERSBURG		FL		10/08/2025	11.276	283,603		1,520,000	
3340121072		SMITHTOWN		NY		02/13/2026	9.920	465,458		1,200,000	
3510129440		MIAMI		FL		08/01/2025	7.845	367,856		3,800,000	
100277704		JESSUP		MD		02/19/2026	6.750	370,028		465,000	
100273123		AUSTIN		TX		01/15/2026	6.125	382,762		477,000	
100294984		INDIO		CA		03/27/2026	6.990	382,762		465,000	
100294008		GLADWIN		MI		03/24/2026	6.875	380,655		465,000	
3700006150		NEW PROVIDENCE		NJ		07/30/2025	8.290	112,832		1,700,000	
100272150		PROVO		UT		01/08/2026	6.490	380,387		520,000	
100272340		CLATSkanie		OR		01/08/2026	6.490	379,433		621,000	
100272884		KNOXVILLE		TN		01/12/2026	7.250	389,054		465,000	
100272946		INNSBROOK		MO		01/15/2026	6.490	381,541		495,000	
100272446		CENTERTON		AR		01/08/2026	6.500	379,282		531,000	
100283408		STAR		ID		03/11/2026	6.625	382,278		530,000	
100294945		ROSEVILLE		OH		03/26/2026	6.625	382,303		500,000	
3510113957		DALLAS		TX		12/19/2025	8.088	161,623		2,160,000	
100277472		WOODLAND PARK		CO		02/13/2026	6.490	378,865		495,000	
100272007		WINTER HAVEN		FL		01/08/2026	7.250	382,231		465,000	
100263604		SAINT PETERSBURG		FL		03/13/2026	7.250	387,555		515,000	
100272632		HARLEYSVILLE		PA		01/08/2026	6.490	380,916		505,000	
100263399		LAVEN		AZ		03/13/2026	8.000	382,420		860,000	
100207798		CHEVY CHASE		MD		04/29/2025	8.750	250,000		2,400,000	
3410000588		LIVINGSTON		NJ		11/08/2024	8.850	87,130		1,785,000	
3700006084		CRAWFORD		NJ		07/30/2025	8.290	183,416		1,550,000	
100272349		SCOTTSDALE		AZ		01/08/2026	7.375	385,329		499,000	
100273796		SARASOTA		FL		01/23/2026	8.125	384,540		437,000	
100272579		PORT ORCHARD		WA		01/08/2026	6.625	381,843		500,000	
100263046		PINE		AZ		03/05/2026	6.468	374,866		412,000	
100272891		PARAMOUNT		CA		01/08/2026	7.125	376,854		495,000	
100272171		WORCESTER		MA		01/08/2026	6.875	378,459		560,000	
100272143		AUSTIN		TX		01/08/2026	6.490	378,919		535,000	
3510120857		DELRAY BEACH		FL		12/19/2025	7.813	146,568		3,700,000	
100272133		BENTONVILLE		AR		01/08/2026	6.500	377,891		535,000	
100294031		REHOBOTH BEACH		DE		03/24/2026	5.750	365,325		515,000	
3340112035		FAIR LAWN		NJ		11/13/2025	9.890	35,244		926,000	
100272242		MOUNT PROSPECT		IL		01/08/2026	7.375	372,620		410,000	
100272207		ISELIN		NJ		01/08/2026	6.625	374,382		492,000	
100272270		DALLAS		TX		01/08/2026	7.375	388,997		505,000	
100273788		CORONA		CA		01/23/2026	7.375	381,121		480,000	
100273910		WAXAHACHIE		TX		01/15/2026	6.990	379,159		462,500	
100277570		DANIA BEACH		FL		02/12/2026	6.750	376,404		510,000	
100277570		HACKETTSTOWN		NJ		02/13/2026	6.490	377,570		550,000	
100294942		GOODYEAR		AZ		03/26/2026	6.625	378,912		500,000	
100277447		TACOMA		WA		02/13/2026	6.000	365,983		505,000	
100272222		ROSELBURG		OR		01/08/2026	6.990	378,542		491,000	
100281931		NEW BOSTON		NH		02/26/2026	7.625	379,025		462,000	
100272530		EAST PROVIDENCE		RI		01/08/2026	7.125	370,823		565,000	
100272609		WILMINGTON		DE		01/13/2026	6.875	379,632		465,000	

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

1		2		3		4	5	6	7	8	9
Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
330010065	10273761	BIRMINGHAM	ONTARIO	AL	CA	11/27/2024	8.508	378,986	6,090	1,700,000	
10273761				CA		01/23/2026	6.999			460,000	
3340100640		SANDY SPRINGS		GA		06/05/2025	9.582		133,333	1,500,000	
3340096476		CAPE CORAL		FL		04/24/2025	9.134		91,576	960,000	
351012360		LOS ANGELES		CA		08/27/2025	8.310		108,649	8,400,000	
10272072		HOUGHTON		MI		01/08/2026	7.375	378,037		525,000	
10272321		SPRINGFIELD		VA		01/08/2026	6.625	375,068		500,000	
3340116003		SEATTLE		WA		12/11/2025	9.603		11,900	895,000	
10277520		SANTA MARIA		CA		02/13/2026	6.875	382,121		820,000	
10272822		BIG BEAR LAKE		CA		01/13/2026	6.875	372,576		460,000	
10284735		TRAVELERS REST		SC		03/27/2026	6.625			505,000	
3340094986		WARWICK		NY		04/10/2025	8.677		63,918	1,000,000	
3510104506		MIAMI		FL		12/19/2025	8.375		120,484	2,650,000	
10272869		ISLE		MINN.		01/15/2026	6.500			488,000	
10285010		PALATINE		IL		03/27/2026	6.990			487,500	
10276870		MACON		PA		01/30/2026	7.375	380,961		430,000	
10276879		ANSELVEEN		IND.		01/28/2026	4.800	471,788		800,000	
10272847		LAKE LURE		NC		01/15/2026	7.125	379,619		476,000	
10283870		CAL MESA		CA		03/23/2026	6.875	382,338		585,000	
10283865		FRESNO		CA		03/23/2026	6.750	371,422		570,000	
10272389		WESTMINSTER		CA		01/08/2026	6.990	370,882		510,000	
10277479		MOUNT HERMON		CA		02/13/2026	6.460	376,242		780,000	
10277718		CELINA		TX		02/19/2026	6.375	368,503		675,000	
10273739		COLORADO SPRINGS		CO		01/23/2026	7.499	378,337		466,000	
10284654		SACRAMENTO		CA		03/26/2026	6.500	375,371		525,000	
10283569		SAN DIEGO		CA		03/13/2026	6.625	378,837		610,000	
10284806		HENDERSON		NV		03/27/2026	6.500	369,151		492,000	
3340077408		RALEIGH		NC		08/19/2024	9.711		63,756	950,000	
10272326		FORTUNA		CA		01/08/2026	7.125	377,431		505,000	
10285091		VOORHOUT		IND.		03/27/2026	5.250	453,483		525,000	
10273908		VERO BEACH		FL		01/26/2026	8.000	369,884		440,000	
10283441		RALEIGH		NC		03/11/2026	6.625	374,950		460,000	
3510127940		STAMFORD		CT		09/08/2025	8.195		245,204	2,221,000	
370006113		EAST MEADOW		NY		08/14/2025	8.485		275,462	1,475,000	
10283404		MANTECA		CA		03/11/2026	6.500	374,180		580,000	
10284952		RIDGEFIELD		WA		03/27/2026	6.125	362,148		525,000	
10272210		CHANDLER		AZ		01/08/2026	6.250	369,939		521,500	
10272545		BUCKEYE		AZ		01/08/2026	6.875	374,477		416,000	
10272080		ANN ARBOR		MI		01/08/2026	7.125	375,108		521,000	
10273817		LAKESIDE		VT		01/23/2026	6.980	373,042		480,000	
10277528		WEST DOWR		VT		02/13/2026	6.950	376,336		485,000	
10281794		UNITED KINGDOM		GBR		02/25/2026	5.750	464,987		500,000	
10284983		GAINESVILLE		VA		03/27/2026	6.375	366,856		510,000	
10284661		AUSTIN		TX		03/26/2026	6.500	373,264		500,000	
10283737		HOUSTON		TX		03/13/2026	6.625	377,158		694,000	
3350102458		DELRAY BEACH		FL		07/15/2025	10.880		237,437	3,200,000	
10282447		DADEVILLE		AL		02/27/2026	6.875	373,906		550,000	
10283341		BORRGO SPRINGS		CA		03/11/2026	6.125	367,033		590,000	
10283503		RIDGBLAND		MS		03/11/2026	7.375	377,749		405,000	
10272357		CHARLOTTE		NC		01/08/2026	6.750	371,159		485,000	
3510107234		TOPSAIL BEACH		NC		12/19/2025	8.500		14,066	2,100,000	
3510130795		PALMETTO BAY		FL		10/07/2025	7.495		154,950	2,445,000	
3340100386		HOUSTON		TX		05/22/2025	9.088		52,747	1,405,000	
10284659		TILLAMOOK		OR		03/26/2026	6.500	371,076		498,000	
10277275		PRESCOTT		AZ		02/11/2026	6.490	366,169		475,000	

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
3340098112	WASHINGTON	DC				04/24/2025	8.688		49,302	1,058,500	
3310089405	CHARLOTTE	NC				01/16/2025	8.316		77,371	585,000	
100272739	SCOTTSDALE	AZ				01/13/2026	6.875	379,861		780,000	
3510119911	MIAMI	FL				12/19/2025	8.440		111,171	3,140,000	
100294762	FORT COLLINS	CO				03/27/2026	6.500	366,841		500,000	
100277477	QUEEN CREEK	AZ				02/13/2026	7.115	363,073		455,000	
100263396	EASTHAM	MA				03/11/2026	5.999	363,234		520,000	
100263626	RICHMOND	TX				03/13/2026	7.125	375,471		485,000	
3410000928	LIVINGSTON	NJ				07/15/2025	8.364		163,277	1,865,000	
100281982	LOS ANGELES	CA				02/27/2026	6.750	376,198		470,000	
100277690	DENVER	CO				02/19/2026	7.875	378,000		450,000	
100263628	YORK	SC				03/13/2026	7.125	378,401		460,000	
100281611	UNITED KINGDOM	GBR				02/25/2026	7.090	460,448		510,000	
100277005	PLAINVILLE	MA				01/30/2026	7.125	371,988		450,000	
100294005	CAMPTON	KY				03/24/2026	6.875	370,012		475,000	
100276610	LYNWOOD	CA				01/28/2026	6.498	363,259		765,000	
100273141	DOVER	ID				01/15/2026	5.990	357,841		500,000	
3310054872	SAN JOSE	CA				06/31/2023	8.463		77,168	1,020,000	
100272699	FALLS CHURCH	VA				01/08/2026	6.875	368,586		540,000	
100277175	SOUTH LAKE TAHOE	CA				02/10/2026	7.250	369,027		425,000	
100272879	WEST WARMOUTH	MA				01/15/2026	7.500	372,978		480,000	
100277256	CROSSVILLE	TN				02/11/2026	7.500	367,961		490,000	
100263062	HIALEAH	FL				03/09/2026	7.500	371,381		640,000	
100294800	SARASOTA	FL				03/27/2026	7.125	373,142		450,000	
100272500	LAJOLLA	CA				01/08/2026	6.990	372,480		515,000	
100273618	PHOENIX	AZ				01/23/2026	6.966	367,688		455,000	
100272046	MIAMI GARDENS	FL				01/08/2026	7.125	373,325		463,000	
100283148	HIALEAH	FL				03/09/2026	6.875	366,209		450,000	
100273191	SACRAMENTO	CA				01/15/2026	6.875	369,376		690,000	
100262066	HOUSTON	TX				02/27/2026	7.250	368,783		490,000	
100272947	HUNTERSVILLE	NC				01/15/2026	6.375	364,999		480,000	
100272696	PAYSON	AZ				01/09/2026	7.375	377,160		450,000	
100272943	ROSELAND	VA				01/08/2026	7.500	370,867		450,000	
100272865	LEVERETT	MA				01/08/2026	7.125	370,732		515,000	
100272318	LELAND	NC				01/08/2026	6.990	371,259		480,000	
100272552	HACKETTSTOWN	NJ				01/08/2026	6.624	368,605		540,000	
100272915	NORTH LAS VEGAS	NV				01/15/2026	5.750	345,734		450,000	
100273759	GLENDALE	CA				01/23/2026	6.998	369,094		465,000	
3300003615	WAYNE	NJ				02/19/2025	8.625		45,433	784,000	
100276613	STILLBORG	NLD				01/28/2026	4.950	462,233		550,000	
100276586	LANCASTER	CA				01/28/2026	6.875	369,791		560,000	
100272669	LAKE ELSTINRE	CA				01/09/2026	7.250	372,521		550,000	
100276230	DALLAS	TX				02/26/2026	7.425	373,048		2,100,000	
100283666	FOGELSVILLE	PA				03/11/2026	7.125	374,027		477,000	
100263333	RIO RANCHO	NM				03/11/2026	6.124	360,459		485,000	
100277403	CORPUS CHRISTI	TX				02/12/2026	7.250	367,681		450,000	
100273980	OVERLAND PARK	KS				01/15/2026	6.875	366,012		460,000	
100263356	SACRAMENTO	CA				03/11/2026	6.375	363,118		480,000	
100263341	HENDERSON	NV				03/05/2026	6.625	366,179		446,000	
100276937	SPOKANE	WA				01/30/2026	6.990	369,457		447,000	
100294704	FAIRBANKS	AK				03/27/2026	7.125	369,906		557,000	
100294706	NORTH POLE	AK				03/27/2026	7.125	369,906		557,000	
100263629	TUCSON	AZ				03/16/2026	6.875	367,773		475,000	
3410000993	NASHVILLE	TN				07/18/2025	8.464		141,528	2,180,000	
100262337	SUNBURY	OH				02/27/2026	6.625	364,941		475,000	

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100282835		WEST HEMPSTEAD		NY		02/27/2026	6.625	370,449		475,000	
100273786		BEAUMONT		CA		01/23/2026	7.898	369,986		490,000	
3510135363		MERGER ISLAND		IA		12/08/2025	7.620		50,387	1,970,000	
100284727		HOUSTON		TX		03/27/2026	6.990	368,391		470,000	
100272335		FIFTY LAKES		IN		01/08/2026	6.490	363,684		525,000	
100272571		NAZARETH		PA		01/08/2026	6.450	366,497		606,000	
100283343		BEVO		OR		03/13/2026	5.875	365,801		610,000	
100277573		SAN DIEGO		CA		02/13/2026	6.575	367,061		800,000	
100277626		PANAMA CITY BEACH		FL		02/17/2026	8.375	372,705		446,500	
100284098		OCEAN		NJ		03/30/2026	7.775	371,898		960,000	
100272255		STAFFORD		VA		01/08/2026	7.375	364,957		490,000	
100284773		CLIFFSIDE PARK		NJ		03/27/2026	6.750	362,634		480,000	
100282448		ALPHARETTA		GA		03/02/2026	6.875	365,088		1,583,463	
3340098020		CHARLOTTE		NC		04/24/2025	9.045		154,777	800,000	
3340104548		CALABASH		NC		06/26/2025	9.432		27,653	800,000	
3340108417		CROTON ON HUDSON		NY		10/20/2025	9.158		133,284	1,000,000	
3340117033		BROOK		NY		12/11/2025	9.158		65,439	900,000	
100272738		LAUREL		MD		01/09/2026	6.625	361,608		562,000	
100272942		WILDMOOD		NJ		01/15/2026	6.124	356,809		570,000	
100271849		BOISE		ID		01/06/2026	6.875	366,966		475,000	
100273057		PORTERVILLE		CA		01/15/2026	5.998	352,180		515,000	
100276817		LEHI		UT		01/30/2026	6.875	365,130		462,000	
100277598		FORT MYERS		FL		02/13/2026	6.750	364,115		475,000	
100272202		KALISPELL		MT		01/08/2026	6.125	356,200		518,000	
3340097231		LEWIS		DE		04/10/2025	9.425		50,678	1,000,000	
3510135111		JACKSON		TN		02/09/2026	7.555	953,838		1,900,000	
100284016		SALEM		OR		03/24/2026	6.750	365,285		475,000	
3350103199		MONROE		NY		07/15/2025	10.395		298,659	2,615,000	
100271878		LAS VEGAS		NV		01/08/2026	6.375	344,534		500,000	
100271856		CARPENTERSVILLE		IL		01/06/2026	7.125	364,564		470,000	
100283316		EARLEVILLE		MD		03/11/2026	6.000	350,226		470,000	
100283250		SANTA FE		NM		03/11/2026	5.500	341,526		490,000	
100272690		SACRAMENTO		CA		01/09/2026	7.625	369,600		471,000	
100284639		ARAB		AL		03/26/2026	6.625	362,301		486,000	
100273200		ROCKY HILL		CT		01/16/2026	8.625	369,909		470,000	
100277028		AURORA		CO		02/06/2026	6.490	353,910		505,000	
100272908		BRIDGEPORT		CT		01/15/2026	7.125	363,847		482,000	
3340108131		JAWAICA		NY		02/26/2026	10.207	439,544		2,545,000	
100283257		NORTH LAS VEGAS		NV		03/11/2026	4.990	323,996		440,000	
100273051		SAN DIEGO		CA		01/15/2026	6.625	355,992		470,000	
100283050		VERO BEACH		FL		03/06/2026	6.500	360,129		517,500	
100272301		EVERETT		WA		01/08/2026	6.625	359,370		470,000	
100272175		MCKINNEY		TX		01/08/2026	6.500	355,823		480,000	
100283010		DAVENPORT		FL		03/05/2026	6.624	359,731		484,000	
100272318		SPOKANE VALLEY		IA		01/08/2026	6.000	345,984		470,000	
100283655		RANCHO PALOS VERDES		CA		03/13/2026	6.625	364,846		580,000	
100282897		NORTH MYRTLE BEACH		SC		03/05/2026	6.625	359,397		445,000	
324050651		WESTLAKE		OH		08/20/2024	9.810		8,835	3,600,000	
3700006170		NORTHRIIDGE		CA		08/14/2025	8.350		150,345	1,444,000	
100273073		STAR		ID		01/15/2026	6.900	359,669		488,000	
3340096889		DUNELLON		FL		04/10/2025	8.890		96,885	1,885,000	
100272160		FRISSO		CO		01/08/2026	7.625	366,049		502,000	
100273824		TODD MISSION		TX		01/23/2026	7.125	364,418		450,000	
100277431		JERSEY CITY		NJ		02/13/2026	6.500	359,975		695,000	
100283804		STONEHAM		MA		03/13/2026	6.875	361,339		700,000	

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1		Location		3	4	5	6	7	8	9
Loan Number		City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
10027668	.....	CRANSTON	RI	.....	02/19/2026	6.499	346,550	.....	515,000	.....
100294094	.....	SHERMAN OAKS	CA	.....	03/30/2026	5.825	359,660	.....	1,575,000	.....
100294311	.....	REHOBOTH BEACH	DE	.....	03/30/2026	7.025	359,660	.....	1,100,000	.....
10027668	.....	LONG BEACH	CA	.....	02/26/2026	7.725	357,000	.....	1,075,000	.....
100263226	.....	VAN NUYS	CA	.....	03/09/2026	7.375	364,232	.....	665,000	.....
100262224	.....	PANAMA CITY BEACH	FL	.....	02/27/2026	7.000	366,014	.....	580,000	.....
100294364	.....	SAN DIEGO	CA	.....	03/30/2026	8.125	368,654	.....	2,064,000	.....
100262273	.....	NAPLES	FL	.....	02/27/2026	6.575	356,612	.....	475,000	.....
100263549	.....	STERLING	VA	.....	03/13/2026	6.500	361,153	.....	1,270,000	.....
100277240	.....	LOS ANGELES	CA	.....	02/10/2026	6.499	356,615	.....	805,000	.....
100294001	.....	WINSTON SALEM	NC	.....	03/24/2026	6.250	355,106	.....	600,000	.....
100273932	.....	CHANDLER	AZ	.....	01/26/2026	6.625	365,318	.....	520,000	.....
100272914	.....	SACRAMENTO	CA	.....	01/15/2026	5.875	349,231	.....	555,000	.....
100207620	.....	SOUTH SAN FRANCISCO	CA	.....	04/29/2025	11.825	10,000	.....	1,470,000	.....
100277384	.....	BEVERLY	MA	.....	02/13/2026	6.375	339,685	.....	800,000	.....
100273643	.....	GARFIELD	NJ	.....	01/23/2026	7.374	364,597	.....	800,000	.....
100272525	.....	PARKLAND	FL	.....	01/06/2026	7.125	356,581	.....	975,000	.....
100272478	.....	KANNAPOLIS	NC	.....	01/08/2026	6.990	358,153	.....	500,000	.....
100273138	.....	RICHMOND	TX	.....	01/15/2026	6.990	358,543	.....	500,000	.....
100262668	.....	LEWIS	DE	.....	02/27/2026	6.500	358,571	.....	819,000	.....
100272566	.....	CLARKDALE	AZ	.....	01/09/2026	6.490	355,790	.....	535,000	.....
100277761	.....	GREEN BAY	WI	.....	02/20/2026	7.375	358,981	.....	1,490,000	.....
100274865	.....	SAN JUAN CAPISTRANO	CA	.....	01/29/2026	7.125	363,825	.....	1,925,000	.....
100282141	.....	THE VILLAGES	FL	.....	02/27/2026	6.250	365,141	.....	550,000	.....
100272562	.....	PISMO BEACH	CA	.....	01/08/2026	6.490	358,123	.....	710,000	.....
100263587	.....	OAK CREEK	WI	.....	03/13/2026	7.375	362,127	.....	411,000	.....
100272121	.....	CHICAGO	IL	.....	01/09/2026	6.625	358,921	.....	500,000	.....
100272266	.....	SAVANNAH	GA	.....	01/08/2026	6.875	358,891	.....	513,000	.....
3510127754	.....	TAMPA	FL	.....	09/29/2025	8.213	406,098	.....	3,600,000	.....
100262259	.....	TAMPA	FL	.....	02/27/2026	6.500	353,330	.....	480,000	.....
100263523	.....	FALLS CHURCH	VA	.....	03/13/2026	6.625	363,551	.....	930,000	.....
100294982	.....	PURCELLVILLE	VA	.....	03/27/2026	6.625	355,499	.....	480,000	.....
100294920	.....	GENOA CITY	WI	.....	03/27/2026	6.990	354,251	.....	509,000	.....
100263446	.....	WEST CHESTER	PA	.....	03/11/2026	6.625	358,611	.....	440,000	.....
100263379	.....	DENVER	CO	.....	03/23/2026	6.875	356,312	.....	464,000	.....
325020288	.....	PIGEON FORGE	TN	.....	04/23/2025	8.963	112,093	.....	1,150,000	.....
100272462	.....	SAINT PETERSBURG	FL	.....	01/08/2026	6.625	356,714	.....	465,000	.....
100263002	.....	GARDEN VALLEY	ID	.....	03/05/2026	8.000	361,311	.....	440,000	.....
100283119	.....	ANAHEIM	CA	.....	03/09/2026	7.125	359,151	.....	435,000	.....
100263599	.....	RENO	NV	.....	03/13/2026	7.125	361,757	.....	435,000	.....
100276930	.....	SAN ANTONIO	TX	.....	01/30/2026	6.990	361,453	.....	387,000	.....
100272315	.....	STEVENSVILLE	MD	.....	01/09/2026	6.490	354,161	.....	465,000	.....
100294017	.....	HEBRON	NH	.....	03/24/2026	6.125	351,239	.....	435,000	.....
100273982	.....	ROSENBERG	TX	.....	01/26/2026	6.500	358,936	.....	450,000	.....
100261634	.....	BURNSVILLE	NC	.....	02/26/2026	6.625	355,259	.....	470,000	.....
100276617	.....	KORTGENE	NLD	.....	01/28/2026	5.100	447,900	.....	700,000	.....
100261652	.....	S-GRAVENHAGE	NLD	.....	02/25/2026	5.100	442,687	.....	500,000	.....
100295092	.....	ZEIST	NLD	.....	03/27/2026	5.250	431,986	.....	500,000	.....
100273913	.....	ROSENBERG	TX	.....	01/26/2026	7.750	361,972	.....	388,000	.....
100249921	.....	CHINO HILLS	CA	.....	10/30/2025	8.875	.....	30,000	1,130,000	.....
100276653	.....	SALEM	OR	.....	01/28/2026	6.875	361,300	.....	500,000	.....
100263240	.....	LEHIGH ACRES	FL	.....	03/09/2026	6.875	351,719	.....	495,000	.....
100272266	.....	CANTON	OH	.....	01/08/2026	6.875	357,696	.....	518,000	.....
100276793		DEN HELDER	NLD		01/28/2026	4.950	447,303		535,000	
100263419		VANCOUVER	WA		03/11/2026	6.615	357,521		475,000	

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Loan Number		City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100284734		SACRAMENTO	CA		03/27/2026	6.375	350,121			483,000
100271958		SPOKANE	WA		01/06/2026	6.490	338,975			505,000
3510138061		SOUTHEAST RANCHES	FL		03/12/2026	7.715	934,764			4,889,000
100283140		STRATFORD	CT		03/09/2026	6.375	348,857			805,000
3410000741		LIVINGSTON	NJ		03/07/2025	8.836		112,552		1,670,000
100284774		ELGIN	IL		03/27/2026	7.250	354,823			480,000
100277512		WASHINGTON	DC		02/12/2026	6.875	351,415			480,000
100271952		BLUFFTON	SC		01/06/2026	6.750	355,639			470,000
100277587		MEDINA	WA		02/13/2026	6.825	354,421			465,000
100283449		COLUMBUS	OH		03/11/2026	6.625	354,027			460,000
100277432		LORTON	VA		01/13/2026	6.575	350,762			460,000
100272793		SURFSIDE	FL		01/13/2026	6.500	353,983			1,540,000
3340102655		KEANSBURG	NJ		06/26/2025	8.922		218,901		1,180,000
100283352		MESA	AZ		03/11/2026	6.375	332,830			460,000
3500113306		NASHVILLE	TN		01/08/2025	8.200		47,413		1,475,000
3340079444		CORPUS CHRISTI	TX		08/26/2024	8.731		29,386		853,000
100283470		WONDER LAKE	IL		03/11/2026	6.990	360,416			470,000
100273018		JOSHUA TREE	CA		01/15/2026	6.624	352,326			435,000
100283473		ROSEDALE	IN		03/11/2026	6.990	359,013			464,000
3500135900		HOLMES BEACH	FL		01/23/2026	7.750	688,960			4,400,000
100272869		BOISE	ID		01/15/2026	6.990	357,760			477,000
100282326		PEDRIA	AZ		02/27/2026	7.250	351,397			445,000
100272689		CAMDEN WYOMING	DE		01/09/2026	7.125	356,662			430,000
100272802		ALVATON	KY		01/12/2026	6.750	354,859			606,000
3340107937		PEERSKILL	NY		09/22/2025	9.603		28,849		975,000
100273400		FIDDLETOWN	CA		01/21/2026	7.375	361,200			430,000
100272157		WESTMINSTER	CA		01/08/2026	6.375	350,847			540,000
100283465		LITTLE RIVER	SC		03/11/2026	6.990	355,035			384,000
100285053		UTRECHT	NLD		03/27/2026	5.250	427,569			464,063
100277588		ST GEORGE	UT		02/13/2026	6.750	352,294			465,000
100276678		ANCHORAGE	AK		01/30/2026	6.990	356,001			450,000
100272236		LEESBURG	VA		01/08/2026	6.750	356,611			502,000
100281970		PHOENIX	AZ		02/27/2026	6.625	349,569			480,000
100273751		PEYTON	CO		01/23/2026	7.625	355,161			530,000
100273942		LAKE HUGHES	CA		01/26/2026	6.875	357,835			445,000
100273081		SOUTH DENNIS	MA		01/15/2026	6.375	346,786			485,000
100283304		PORT ARANSAS	TX		03/11/2026	5.999	345,918			495,000
100273803		COLUMBUS	OH		01/23/2026	7.624	352,194			439,000
100272812		PITTSBURG	IN		01/15/2026	6.625	350,309			488,000
100283314		POINT	TX		03/11/2026	6.000	345,846			490,000
3340110971		GREENWILLE	SC		10/29/2025	9.890		185,715		2,500,000
100283243		MADISON	WI		03/09/2026	6.125	336,355			465,000
100284035		DENVER	CO		03/24/2026	5.625	338,114			500,000
3340121479		QUEENS VILLAGE	NY		02/13/2026	10.049	427,680			885,000
100276919		SEVERVILLE	TN		01/30/2026	6.625	353,323			432,000
100272485		WEST WILDOOD	NJ		01/08/2026	6.825	348,969			410,000
100282068		APACHE JUNCTION	AZ		02/27/2026	7.625	356,226			390,000
100282206		NEW BRITAIN	CT		02/27/2026	6.375	357,629			500,000
100282559		PRINCETON	IN		02/27/2026	4.990	325,145			442,000
100283391		ARNOLD	CA		03/11/2026	6.499	348,355			475,000
100281753		LEWISVILLE	NC		02/25/2026	6.499	340,041			495,000
100272484		LAKE ELSINORE	CA		01/08/2026	6.575	361,423			621,000
100277406		BRINNON	WA		02/12/2026	7.125	351,626			480,000
100283367		GALLOWAY	OH		03/23/2026	7.125	350,462			380,000
100284580		COTTONWOOD HEIGHTS	UT		03/26/2026	6.625	351,060			555,000

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341001047	VILLANOVA	PA	11/10/2025	8.308				24,546		2,150,000	
3340120756	BROOKLYN	NJ	02/26/2026	9.603				425,934		1,200,000	
100272946	TUBAC	AZ	01/15/2026	7.125				350,332		455,000	
100273328	LONG BEACH	CA	01/20/2026	6.125				346,438		490,000	
100283759	STOCKTON	CA	03/13/2026	6.750				348,689		435,000	
100231031	HAITHORNE	CA	08/29/2025	8.625					85,000	1,000,000	
100273325	CORVALLIS	OR	01/20/2026	6.750				354,864		480,000	
100285124	ROTTERDAM	NLD	03/27/2026	5.250				423,250		459,375	
100274005	LAS VEGAS	NV	01/26/2026	6.750				353,515		486,000	
100282949	CORAL SPRINGS	FL	02/27/2026	6.125				355,736		850,000	
100277603	MUNDS PARK	AZ	02/13/2026	7.115				343,566		425,000	
100283893	LAS VEGAS	NV	03/13/2026	6.500				350,753		540,000	
100273864	LOGANVILLE	GA	01/26/2026	6.625				350,297		437,000	
100272132	JOHNS CREEK	GA	01/08/2026	7.625				356,335		455,000	
100272407	ROSELLE	NJ	01/08/2026	7.500				353,023		510,000	
100272925	PRESCOTT VALLEY	AZ	01/08/2026	6.900				342,350		400,000	
3410000951	LIVINGSTON	NJ	06/01/2025	8.460					78,139	1,550,000	
100277633	GRAND PRAIRIE	TX	02/17/2026	7.250				348,402		432,000	
100284941	OAK ISLAND	NC	03/27/2026	6.125				337,322		452,500	
100277470	CAPE MAY	NJ	02/13/2026	6.625				348,960		529,900	
3.62503E+11	LOS ANGELES	CA	03/11/2025	8.675					23,000	1,725,000	
100276721	CULLENBURG	NLD	01/28/2026	5.000				436,703		505,000	
100273951	SYLVANIA	OH	01/26/2026	7.000				352,513		405,000	
100283748	LOS ANGELES	CA	03/13/2026	6.250				347,118		680,000	
100283253	CHICO	CA	03/11/2026	5.500				328,758		470,000	
100272943	CLOVIS	CA	01/15/2026	6.125				338,374		490,000	
100282314	E STRAUSSBURG	PA	02/27/2026	5.500				334,760		451,000	
100283361	ATLANTA	GA	03/11/2026	6.375				344,980		490,000	
100283305	LEHI	UT	03/11/2026	5.999				339,748		475,000	
100282351	NEW HAMPTON	NV	02/27/2026	6.990				345,923		486,000	
100271916	VALLEJO	CA	01/06/2026	6.875				349,862		490,000	
100284913	CRESIELL	OR	03/27/2026	6.625				344,228		550,000	
100272834	DUBLIN	CA	01/15/2026	6.500				342,367		600,000	
100272653	BENNINGTON	NE	01/15/2026	6.500				349,102		460,000	
100283399	BROOKFIELD	CO	03/11/2026	6.498				346,978		540,000	
100284032	DEPUE BAY	OR	03/24/2026	6.875				350,409		450,000	
100271913	CHAMPAIGN	IL	01/06/2026	6.625				348,239		490,000	
100276932	MESA	AZ	01/30/2026	6.875				349,862		460,000	
100273113	GREENVILLE	SC	01/15/2026	7.625				350,364		385,000	
100272293	BRIGHTON	CO	01/08/2026	6.625				345,307		482,000	
100273155	BUFFORD	GA	01/15/2026	6.375				340,626		497,000	
100283796	WESTFIELD	NJ	03/13/2026	6.500				342,059		495,000	
100272540	ROYAL OAK	MI	01/08/2026	6.490				340,973		510,000	
100281508	SAN BERNARDINO	CA	02/26/2026	7.625				350,196		420,000	
100283054	CATHEDRAL CITY	CA	03/09/2026	7.375				349,347		488,000	
100284766	BULLHEAD CITY	AZ	03/27/2026	7.375				346,425		435,000	
100284822	HEDGESVILLE	WV	03/27/2026	6.875				341,570		455,000	
100273023	RICHMOND	TX	01/15/2026	6.875				342,360		402,000	
3340102115	PHOENIX	AZ	05/22/2025	8.800					43,104	805,000	
100276561	BANNING	CA	01/28/2026	6.999				351,100		538,000	
100273379	COLORADO SPRINGS	CO	01/21/2026	7.499				351,960		419,000	
3510120410	PORTLAND	OR	12/19/2025	8.025					18,690	1,895,000	
100282196	CAPE CHARLES	VA	02/27/2026	6.625				338,793		445,000	
100273633	POCONO	CA	01/23/2026	6.875				342,011		615,000	
100283233	NORTH GRAFTON	MA	03/09/2026	7.250				347,308		529,000	

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341000584	10272873	NASHVILLE	MIDWAY	TN	GA		11/08/2024	9.250		117,297	2,200,000
10277485	10277485	SUPERSIDE BEACH		SC	GA		01/12/2026	7.125	347,372		420,000
10277343	10277343	FREDERICKSBURG		VA	SC		02/13/2026	7.115	343,682		455,000
102263690	102263690	LAS VEGAS		NV	VA		01/16/2026	9.499	351,750		510,000
10272185	10272185	AURORA		CO	NV		03/13/2026	6.750	350,468		480,000
3510101871	10272827	PLACIDA		FL	CO		01/08/2026	6.625	343,463		480,000
10272827	10272827	LAKE ORION		MI	FL		12/19/2025	11.000		173,390	865,000
10276822	10276822	BILTHOVEN		NLD	MI		01/15/2026	6.990	342,452		400,000
10273807	10273807	HIGHLAND PARK		CA	NLD		01/28/2026	5.389	432,015		616,000
10277261	10277261	LAUREL		MD	CA		01/23/2026	7.125	345,392		430,000
10284821	10284821	DURHAM		NC	MD		02/11/2026	6.500	343,475		510,000
10282190	10282190	KINSTON		NC	NC		03/27/2026	6.990	345,490		455,000
10283346	10283346	CLOVIS		CA	NC		02/27/2026	6.875	346,456		480,000
10272520	10272520	LITTLE EGG HARBOR TWP		NJ	CA		03/11/2026	6.125	337,261		509,000
10283374	10283374	STOCKTON		CA	NJ		01/08/2026	6.250	345,783		492,000
3510127093	10277438	NEITON		WA	CA		03/11/2026	6.490	341,932		451,000
10277438	10277438	OAK ISLAND		NC	WA		12/19/2025	7.775		56,568	1,750,000
10283450	10283450	COLUMBUS		OH	NC		02/13/2026	6.875	344,391		468,000
10273710	10273710	REDWOOD		WA	OH		03/11/2026	6.625	343,226		445,000
10277586	10277586	MEDIA		PA	WA		01/23/2026	6.990	332,842		1,110,000
10281846	10281846	GROVINGEN		NLD	PA		02/13/2026	6.575	342,261		445,000
10272306	10272306	CHANDLER		AZ	NLD		02/25/2026	4.950	424,979		460,000
10273194	10273194	TEMPLE		GA	AZ		01/08/2026	6.375	340,176		480,000
3350107329	10273610	NORTH MYRTLE BEACH		SC	GA		01/15/2026	6.125	335,330		580,000
10273610	10273610	GILBERT		AZ	SC		09/08/2025	10.266		146,778	1,865,000
10283035	10283035	PORT ISABEL		TX	AZ		01/23/2026	7.750	346,944		1,303,047
10273346	10273346	EAST NEWATCHEE		WA	TX		03/05/2026	6.625	340,964		370,000
10272904	10272904	PLYMOUTH		INL	WA		01/20/2026	6.500	340,432		444,000
10277881	10277881	BLOOMINGTON		CA	INL		01/08/2026	6.625	342,141		490,000
10283370	10283370	TACOMA		WA	CA		02/19/2026	7.125	346,487		475,000
10282323	10282323	ASHEVILLE		NC	WA		03/11/2026	6.490	340,003		480,000
10277404	10277404	WILLIS		TX	NC		02/27/2026	7.990	343,056		420,000
10273070	10273070	BUCKHEAD		GA	TX		02/12/2026	6.750	338,641		415,000
3510115742	10273609	CHARLESTON		SC	GA		01/15/2026	7.490	344,377		430,000
10273609	10273609	GILBERT		AZ	SC		12/19/2025	8.213		49,849	2,250,000
10284029	10284029	HARRISON CITY		PA	AZ		01/23/2026	7.875	345,280		435,000
10273792	10273792	CHICAGO		IL	PA		03/24/2026	6.000	332,712		415,000
10272131	10272131	MARIETTA		GA	IL		01/23/2026	7.875	341,741		390,000
3510133510	10283580	AIEA		HI	GA		01/08/2026	7.125	335,877		415,000
10283580	10283580	ANGER		NC	HI		02/19/2026	7.895	894,196		4,160,000
10281890	10281890	HOUSTON		TX	NC		03/13/2026	7.750	339,881		390,000
10272882	10272882	NEITOWN SQUARE		PA	TX		02/27/2026	6.875	338,469		500,000
10276766	10276766	GROVINGEN		NLD	PA		01/12/2026	8.625	346,731		390,000
10273094	10273094	CLEMMONS		NC	NLD		01/28/2026	4.900	427,118		596,000
10276656	10276656	OAK PARK		CA	NC		01/15/2026	6.625	335,289		515,000
10272852	10272852	OAK ISLAND		NC	CA		01/28/2026	7.499	343,792		415,000
10283351	10283351	PAWLEYS ISLAND		SC	NC		01/15/2026	6.625	341,887		440,000
10282146	10282146	PERRYBURG		OH	SC		03/11/2026	6.125	334,149		500,000
10283083	10283083	NASHVILLE		TN	OH		02/27/2026	6.875	343,278		440,000
10277572	10277572	PAITUQUET		RI	TN		03/09/2026	6.750	331,208		518,000
10273174	10273174	NORTON SHOES		MI	RI		02/13/2026	6.740	338,283		444,000
10277508	10277508	JOHNSON CITY		TX	MI		01/15/2026	6.499	335,702		600,000
10283321	10283321	ELLENTON		FL	TX		02/13/2026	6.490	339,164		560,000
10283469	10283469	LAS VEGAS		NV	FL		03/11/2026	6.124	333,875		545,000
					NV		03/11/2026	6.875	334,188		440,000

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100294857		GULF SHORES		AL			03/27/2026	7.125	336,253		485,000
3350103330		JERSEY CITY		NJ			07/15/2025	9.801		28,535	2,685,000
100272983		PALM SPRINGS		CA			01/08/2026	6.490	339,732		483,000
100273418		MIDLAND		TX			01/21/2026	7.125	344,635		549,000
100261691		S-GRAVENHAGE		NLD			02/25/2026	4.950	420,552		475,000
100277065		NAVAREE		FL			02/06/2026	6.250	341,144		512,000
100263605		NORTH FORT MYERS		FL			03/13/2026	7.625	345,208		440,000
100294949		CASCADE		ID			03/27/2026	5.990	325,712		443,000
100272053		LITTLETON		CO			01/08/2026	7.625	346,167		507,600
100272123		HUNTINGTON BEACH		CA			01/08/2026	6.500	338,438		475,000
100263398		DENVER		CO			03/11/2026	6.499	336,153		439,000
100273105		EUFALLA		OK			01/15/2026	6.990	338,055		482,500
100272475		TUCSON		AZ			01/08/2026	6.375	337,982		644,000
3510129826		DURHAM		NC			10/17/2025	7.975		457,299	3,500,280
100272694		EPHRAATA		VA			01/09/2026	6.750	341,159		436,000
100272441		CONCORD		NC			01/08/2026	6.500	335,432		440,000
100277448		MELBOURNE		AUS			02/13/2026	6.375	335,147		455,000
100272558		ROTUNDA WEST		FL			01/08/2026	7.500	345,502		455,000
100272274		BOGART		GA			01/08/2026	6.990	339,757		442,000
100272988		CRANSTON		RI			01/08/2026	6.750	336,980		470,000
100272987		GAINESVILLE		VA			01/09/2026	6.375	331,261		440,000
100263270		ALLEN		TX			03/11/2026	5.750	325,378		470,000
100277563		LAS VEGAS		NV			02/12/2026	7.125	338,072		505,000
100277037		SALEN		OR			02/06/2026	6.499	336,474		412,000
3340111198		JERSEY CITY		NJ			10/20/2025	10.643		20,978	750,000
100263660		WOOD DALE		IL			03/13/2026	7.250	344,400		410,000
100273753		MESA		AZ			01/23/2026	8.120	341,318		420,000
100263160		CANYON COUNTRY		CA			03/09/2026	7.875	344,163		410,000
100277596		LEWIS CENTER		OH			02/12/2026	7.000	337,781		430,000
100263429		DANDRIDGE		TN			03/11/2026	6.624	337,310		410,000
3510135112		JACKSON		TN			02/09/2026	7.555	885,500		1,900,000
100264792		FREERPORT		NV			03/27/2026	6.990	336,622		425,000
100262104		YPSILANTI		MI			02/27/2026	6.750	338,501		423,000
3700005996		MASSAPEQUA		NV			06/03/2025	8.200		271,148	1,282,000
100263257		BAYFIELD		CO			02/27/2026	6.990	330,734		409,000
100272039		WEST SPRINGFIELD		MA			01/08/2026	7.000	339,169		430,000
3340114697		LOS ANGELES		CA			12/04/2025	10.395		45,372	741,000
100277521		SEATTLE		WA			02/13/2026	7.075	333,286		535,000
100264043		ASHEVILLE		NC			03/24/2026	6.750	337,329		462,000
100263028		MODESTO		CA			03/05/2026	6.998	339,464		426,000
341001041		LIVINGSTON		NJ			11/26/2025	8.108		27,851	2,400,000
3510134331		LAKEWOOD		CO			12/08/2025	7.470		174,151	1,900,000
100263675		ORLANDO		FL			03/13/2026	6.999	342,563		435,000
100264691		PROVIDENCE		UT			03/27/2026	7.250	339,710		435,000
100277501		LANDDALE		PA			02/13/2026	6.740	330,361		435,000
3340115641		NEENAH		NJ			01/29/2026	10.049	407,009		860,000
100263960		ST PETERSBURG		FL			03/16/2026	6.875	330,154		434,000
100274111		MERIDIAN		ID			01/27/2026	6.250	327,149		433,000
3510119332		CHICAGO		IL			12/19/2025	8.313		153,820	1,850,000
100261940		PASCO		WA			02/26/2026	7.375	339,365		395,500
100277421		FLAGSTAFF		AZ			02/13/2026	6.575	334,902		520,000
100264960		PINEHURST		NC			03/27/2026	6.875	338,075		460,000
3350105587		DESTIN		FL			07/15/2025	10.267		13,932	2,700,000
100277383		BOTHELL		WA			02/11/2026	7.625	337,963		465,000
100277202		PERRIS		CA			02/10/2026	6.875	335,071		996,000

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Loan Number		City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100272735	.....	VALDESE	NC	.....	01/09/2026	6.750	337,486	.....	515,000	
100277213	.....	MINNETONKA	MN	.....	02/10/2026	6.750	337,407	.....	675,000	
100277502	.....	SOLVANG	CA	.....	02/13/2026	6.450	335,010	.....	625,000	
100277524	.....	TAMMERSVILLE	PA	.....	02/13/2026	6.625	333,988	.....	433,500	
100272266	.....	SAN BERNARDINO	CA	.....	01/08/2026	7.490	340,183	.....	465,000	
100273114	.....	LORIS	SC	.....	01/15/2026	6.625	328,509	.....	434,000	
100284499	.....	SAN JUAN	TX	.....	03/26/2026	6.500	333,697	.....	528,000	
100277420	.....	MISSOULA	MT	.....	02/13/2026	6.750	333,879	.....	435,000	
100272466	.....	SAN DIEGO	CA	.....	01/08/2026	6.575	333,662	.....	1,250,000	
100283328	.....	CHARLOTTE	NC	.....	03/11/2026	6.124	328,953	.....	490,000	
100272570	.....	TUCSON	AZ	.....	01/08/2026	6.750	328,785	.....	445,000	
100281954	.....	ST. CLOUD	FL	.....	02/26/2026	6.375	332,170	.....	361,000	
100272162	.....	IDAHO SPRINGS	CO	.....	01/08/2026	6.875	334,560	.....	481,000	
100277493	.....	JERSEY CITY	NJ	.....	02/13/2026	6.950	330,957	.....	435,000	
100273415	.....	LAKE ARROWHEAD	CA	.....	01/21/2026	7.999	340,200	.....	415,000	
100276891	.....	LEESBURG	VA	.....	01/30/2026	6.625	334,238	.....	450,000	
100282272	.....	GLEN ALLEN	VA	.....	02/27/2026	6.375	331,970	.....	432,000	
100276829	.....	OSTERWOLDE	MD	.....	01/28/2026	4.900	418,040	.....	1,217,000	
100273086	.....	SOUTH HAVEN	MI	.....	01/15/2026	7.625	336,839	.....	416,000	
100273765	.....	PORT SAINT LUCIE	FL	.....	01/23/2026	6.875	332,410	.....	369,000	
100273736	.....	AURORA	CO	.....	01/23/2026	8.125	336,109	.....	410,000	
100272519	.....	FLAGSTAFF	AZ	.....	01/08/2026	6.575	349,661	.....	520,000	
100273814	.....	ITASCA	TX	.....	01/23/2026	7.500	336,789	.....	421,000	
100273032	.....	MERCED	CA	.....	01/15/2026	5.750	327,452	.....	405,000	
100272680	.....	CAPITOL HEIGHTS	MD	.....	01/15/2026	6.875	331,193	.....	363,000	
100283357	.....	GLASSBORO	NJ	.....	03/11/2026	6.125	327,415	75,695	465,000	
3340115392	.....	LAURENCE TOWNSHIP	NJ	.....	12/19/2025	9.603	.....	.....	700,000	
100283731	.....	REISTERSTOWN	MD	.....	03/13/2026	6.750	331,736	.....	440,000	
3700006332	.....	STAMFORD	CT	.....	09/24/2025	8.275	.....	48,482	1,050,000	
100277053	.....	SNELLVILLE	GA	.....	02/06/2026	7.750	333,513	.....	417,000	
100283198	.....	STOCKTON	CA	.....	03/09/2026	6.625	326,248	.....	430,000	
3340120625	.....	LOS ANGELES	CA	.....	02/13/2026	9.276	402,732	.....	1,080,000	
100284811	.....	BOISE	ID	.....	03/27/2026	5.990	318,051	.....	436,000	
100273866	.....	LACEY	WA	.....	01/26/2026	6.125	332,877	.....	496,000	
100283787	.....	LAUDERHILL	FL	.....	03/13/2026	7.125	330,658	.....	485,000	
100277553	.....	PUTNAM	CT	.....	02/13/2026	6.875	331,645	.....	430,000	
100283291	.....	WOODBRIDGE	VA	.....	03/11/2026	5.875	323,273	.....	465,000	
100273038	.....	BUFFORD	GA	.....	01/15/2026	6.375	328,553	.....	459,900	
100284718	.....	HAMDEN	CT	.....	03/27/2026	6.875	332,410	.....	460,000	
100284905	.....	ELLIJAY	GA	.....	03/26/2026	6.625	333,349	.....	490,000	
3340103052	.....	FREEMONT	WY	.....	06/05/2025	8.464	.....	28,314	812,000	
100272880	.....	GLEN ALLEN	VA	.....	01/08/2026	6.625	329,175	.....	432,000	
3510142771	.....	LOS ANGELES	CA	.....	12/19/2025	7.500	.....	156,549	4,000,000	
100272973	.....	MENIFEE	CA	.....	01/15/2026	6.500	329,774	.....	690,000	
100272263	.....	SALEN	OR	.....	01/08/2026	6.375	324,484	.....	438,000	
100276781	.....	S-GRAVENHAGE	NLD	.....	01/28/2026	6.375	414,636	.....	499,233	
100284569	.....	WEST CHESTER	PA	.....	03/26/2026	6.500	330,442	.....	429,000	
3340094750	.....	MONTICELLO	IN	.....	04/10/2025	8.890	.....	110,084	760,000	
3410000961	.....	TAMPA	FL	.....	08/22/2025	8.448	8,448	106,507	1,748,000	
100273096	.....	WAKE FOREST	NC	.....	01/15/2026	6.375	326,730	.....	487,500	
3700006231	.....	BROOKLYN	NY	.....	09/02/2025	8.120	.....	9,799	1,490,000	
100277657	.....	GAITHERSBURG	MD	.....	02/19/2026	6.875	332,502	.....	532,000	
100283239	.....	MARYSVILLE	WA	.....	03/09/2026	6.500	325,708	.....	400,000	
100278140		CHICAGO	IL		02/26/2026	6.575	326,400		1,082,000	
100277342		TACOMA	WA		02/12/2026	7.750	336,000		400,000	

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3350110301		BARRINGTON		IL		10/08/2025	11.681			3,100,000	
100272800		MANTECA		CA		01/13/2026	7.250	335,200	371,952	400,000	
100282223	.....	FORT WORTH	.....	TX	.....	02/27/2026	7.250	330,498	.....	400,000	.....
100277430	.....	VASHON	.....	WA	.....	02/13/2026	7.000	333,632	.....	700,000	.....
100282235	.....	FORT WORTH	.....	TX	.....	02/27/2026	6.750	327,574	.....	405,000	.....
100282199	.....	LAS VEGAS	.....	NV	.....	02/27/2026	6.500	331,220	.....	550,000	.....
100283009	.....	SAN ANTONIO	.....	TX	.....	03/05/2026	6.375	325,614	.....	400,000	.....
100277001	.....	ELLIJAY	.....	GA	.....	01/30/2026	6.990	332,224	.....	400,000	.....
100282125	.....	JERSEY CITY	.....	NJ	.....	02/27/2026	8.250	336,305	.....	495,000	.....
100283364	.....	CHARLOTTE	.....	NC	.....	03/11/2026	6.375	327,021	.....	436,000	.....
100283186	.....	ROILETT	.....	TX	.....	03/09/2026	7.500	331,646	.....	400,000	.....
100273784	.....	FLORISSANT	.....	CO	.....	01/23/2026	6.875	327,802	.....	415,000	.....
100272852	.....	SHOSHONE	.....	ID	.....	01/15/2026	6.875	329,907	.....	402,000	.....
100273790	.....	SALT LAKE CITY	.....	UT	.....	01/23/2026	6.500	325,041	.....	400,000	.....
100282298	.....	MOXINEY	.....	TX	.....	02/27/2026	8.500	331,935	.....	427,000	.....
100276622	.....	LAS VEGAS	.....	NV	.....	01/29/2026	7.125	328,979	.....	400,000	.....
100272580	.....	HICKORY	.....	NC	.....	01/08/2026	6.250	324,097	.....	505,000	.....
100277925	.....	SAN PEDRO	.....	CA	.....	02/26/2026	6.750	332,768	.....	.....	1,351,257
3510117859	.....	CHARLOTTE	.....	NC	.....	12/19/2025	8.375	.....	281,020	4,790,000	.....
3340119309	.....	BROOKLYN	.....	NY	.....	01/29/2026	9.158	399,168	.....	900,000	.....
100277526	.....	AVE MARIA	.....	FL	.....	02/13/2026	6.250	327,232	.....	650,000	.....
100271974	.....	SATELLITE BEACH	.....	FL	.....	01/08/2026	7.125	334,784	.....	400,000	.....
100284002	.....	CHEYENNE	.....	WY	.....	03/24/2026	6.375	326,315	.....	402,000	.....
100285136	.....	DELFT	.....	N.D.	.....	03/27/2026	5.350	397,337	.....	431,250	.....
100283471	.....	CHICAGO	.....	IL	.....	03/11/2026	6.990	330,647	.....	400,000	.....
3340119238	.....	LYNN	.....	MA	.....	01/29/2026	10.781	398,614	.....	730,000	.....
100276580	.....	LAUREL	.....	MD	.....	01/28/2026	7.250	332,001	.....	425,000	.....
100273794	.....	PENNYWATER	.....	MI	.....	01/23/2026	6.999	329,533	.....	400,000	.....
100283322	.....	ALPHARETTA	.....	GA	.....	03/11/2026	6.124	323,549	.....	515,000	.....
100273616	.....	ROCHESTER HILLS	.....	MI	.....	01/23/2026	6.999	329,602	.....	399,000	.....
100283170	.....	AUSTIN	.....	TX	.....	03/09/2026	7.250	329,923	.....	425,000	.....
100277185	.....	MORENO VALLEY	.....	CA	.....	02/10/2026	6.250	318,227	.....	455,000	.....
100277192	.....	HAVERHILL	.....	MA	.....	02/10/2026	7.999	334,425	.....	490,000	.....
100263671	.....	LAVERN	.....	AZ	.....	03/16/2026	7.000	330,383	.....	455,000	.....
100272700	.....	SAN BERNARDINO	.....	CA	.....	01/09/2026	6.875	322,476	.....	458,000	.....
100276945	.....	CAPE CORAL	.....	FL	.....	01/30/2026	6.500	325,826	.....	375,000	.....
100283354	.....	AUSTIN	.....	TX	.....	03/11/2026	6.125	323,269	.....	430,000	.....
100273666	.....	OCEANSIDE	.....	CA	.....	01/23/2026	7.125	327,625	.....	1,448,822	.....
100284008	.....	BRIGHTON	.....	CO	.....	03/24/2026	6.750	329,706	.....	518,000	.....
100282098	.....	HUDSON	.....	NH	.....	02/27/2026	7.250	330,658	.....	387,000	.....
100272477	.....	COLUMBUS	.....	OH	.....	01/08/2026	6.750	322,973	.....	440,000	.....
100272865	.....	COLLINGSWOOD	.....	NJ	.....	01/15/2026	6.624	326,719	.....	425,000	.....
100273226	.....	HURRICANE	.....	UT	.....	01/16/2026	6.500	327,241	.....	425,000	.....
100282360	.....	DURHAM	.....	NC	.....	02/27/2026	6.125	322,055	.....	425,000	.....
100272228	.....	GRIFFIN	.....	GA	.....	01/08/2026	6.500	320,723	.....	402,000	.....
100283166	.....	HENDERSON	.....	NV	.....	03/09/2026	6.750	327,530	.....	424,000	.....
100284517	.....	LAS VEGAS	.....	NV	.....	03/26/2026	6.500	325,557	.....	425,000	.....
3340103603	.....	BROOKLYN	.....	NY	.....	02/13/2026	9.672	396,911	.....	885,000	.....
100284848	.....	PEMBROKE PINES	.....	FL	.....	03/27/2026	6.990	329,237	.....	405,000	.....
100273142	.....	SPOKANE VALLEY	.....	WA	.....	01/15/2026	6.490	327,606	.....	465,000	.....
100274013	.....	LEXINGTON	.....	KY	.....	01/26/2026	6.375	324,454	.....	498,000	.....
100272420	.....	WEST BEND	.....	WI	.....	01/08/2026	6.975	327,044	.....	426,500	.....
100272650	.....	PULLMAN	.....	WA	.....	01/08/2026	6.500	322,691	.....	455,000	.....
100273783		FORT MYERS		FL		01/23/2026	7.625	330,467		405,000	
100277414		LUBBOCK		TX		02/12/2026	7.250	327,948		489,000	

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3510123810	VANCOUVER	WA			08/14/2025	8.383		322,648		3,055,000	
100284602	HARVARD	IL			03/26/2026	6.990		329,927		425,000	
3350108373	SOMERVILLE	MA			09/15/2025	11.194			134,355	3,000,000	
3340086177	EAST DORGE	IN			06/26/2025	8.718			23,063	807,000	
100272712	SPARKS	NV			01/09/2026	7.875		331,800		430,000	
3510134703	PALMETTO BAY	FL			12/17/2025	7.605			71,590	1,950,000	
100277268	CALIFORNIA	MO			02/11/2026	5.990		315,978		440,000	
100277304	KNOXVILLE	TN			02/12/2026	5.990		309,370		510,000	
100273781	MESQUITE	TX			01/23/2026	6.999				445,000	
100284702	CONWAY	NH			03/27/2026	6.990		326,822		324,054	
100273408	SCHAUMBURG	IL			01/21/2026	6.625		323,029		395,000	
100273797	WASHOUGAL	WA			01/23/2026	6.999		326,806		400,000	
100274062	DAVENPORT	FL			01/26/2026	6.625		324,913		400,000	
100263381	DALLAS	TX			03/23/2026	6.750		315,792		495,000	
100277041	LARGO	FL			02/06/2026	6.499		316,324		464,000	
100282447	OLD GREENWICH	CT			03/02/2026	7.375		331,434		1,297,924	
100272369	CHARLOTTE	NC			01/08/2026	6.624		317,854		397,000	
100294944	ATLANTA	GA			03/27/2026	6.875		326,720		462,000	
100271981	HAYWARD	CA			01/08/2026	7.000		322,365		395,000	
100284597	LAKE ARROWHEAD	CA			03/26/2026	6.625		325,063		430,000	
100274069	HIGH POINT	NC			01/26/2026	6.625		329,161		325,000	
100283349	SAINT LOUIS	MO			03/11/2026	6.125		319,476		517,000	
100284575	TOOELE	UT			03/26/2026	5.875		313,729		420,000	
100277066	BUCKEYE	AZ			02/06/2026	7.875		330,017		385,000	
100282032	KITTSIMEE	FL			02/27/2026	7.875		327,236		410,000	
100283720	OAK LAWN	IL			03/13/2026	6.999		317,975		372,000	
100294540	DAGGETT	MI			03/26/2026	6.990		321,585		420,000	
100276664	NATICK	MA			01/29/2026	6.875		326,131		420,000	
100272953	WALTON	KY			01/15/2026	6.625		318,847		402,000	
100273343	SACRAMENTO	CA			01/20/2026	6.500		325,092		445,000	
100282150	PHOENIX	AZ			02/27/2026	6.500		322,384		461,000	
100272091	HAYESVILLE	NC			01/08/2026	6.375		319,685		492,000	
100282200	SAINT PAUL	MN			02/27/2026	7.500		328,236		475,000	
100272726	LAS VEGAS	NV			01/09/2026	8.499		330,225		385,000	
100272893	GARRISON	IN			01/08/2026	7.125		327,767		450,000	
100272249	LILLIAN	AL			01/06/2026	6.990		325,859		485,000	
3500116770	HOUSTON	TX			04/21/2025	8.168		80,914		1,900,000	
100283875	CHICAGO	IL			03/16/2026	6.375		313,276		418,000	
100283373	SOUTH BOUND BROOK	NJ			03/11/2026	6.375		320,346		450,000	
100277544	LA HABRA HEIGHTS	CA			02/13/2026	6.875		323,882		510,000	
100283474	DERIDDER	LA			03/11/2026	6.990		326,578		393,500	
100272868	EVERETT	WA			01/15/2026	6.625		320,841		460,000	
100277266	HARRISBURG	PA			02/11/2026	6.125		315,500		602,000	
100272537	LAKE HAVENOW	CO			01/08/2026	6.375		322,124		418,000	
100272656	COLORADO SPRINGS	NV			01/15/2026	5.125		299,137		417,000	
100283306	LAS VEGAS	NV			03/11/2026	5.999		314,934		485,000	
100276887	AMSTERVEEN	NLD			01/28/2026	4.950		403,110		450,000	
100283615	CONCORD	MA			03/13/2026	6.500		321,532		690,000	
100272180	ATLANTA	GA			01/08/2026	6.375		318,787		450,000	
100283265	FREDERICK	MD			03/11/2026	5.750		308,340		425,000	
100272074	ATHENS	GA			01/08/2026	7.625		325,627		422,000	
100276545	SAINT AUGUSTINE	FL			01/26/2026	6.250		314,455		788,000	
100273787	DENVER	CO			01/23/2026	8.000		324,262		400,000	
100273600	MOHAVE VALLEY	AZ			01/23/2026	7.999		322,776		399,900	
100283338	CASA GRANDE	AZ			03/11/2026	6.125		316,175		487,000	

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100272807		MODESTO		CA			01/09/2026	7.125	305,200		390,000
100262887		TOM'S RIVER		NJ			02/27/2026	6.625	319,374		438,000
100263412	.....	LAS VEGAS	.....	NV	.....	.....	03/11/2026	6.500	321,371	.....	415,000
100277692	.....	WEST PALM BEACH	.....	FL	.....	.....	02/13/2026	6.825	322,241	.....	445,000
100263648	.....	MENIFEE	.....	CA	.....	.....	03/23/2026	6.625	321,771	.....	400,000
100264626	.....	DAUPHIN ISLAND	.....	AL	.....	.....	03/26/2026	6.990	316,199	.....	400,000
100263669	.....	WINCHESTER	.....	MA	.....	.....	03/11/2026	5.750	307,618	.....	420,000
100273345	.....	CLOVIS	.....	CA	.....	.....	01/20/2026	6.500	319,676	.....	415,000
100263615	.....	MIDLOTHIAN	.....	VA	.....	.....	03/13/2026	6.625	319,520	.....	435,000
100277098	.....	HENDERSON	.....	NV	.....	.....	02/06/2026	6.875	320,735	.....	390,000
100274126	.....	STOCKTON	.....	CA	.....	.....	01/27/2026	6.375	314,824	.....	398,000
3700006410	.....	STAMFORD	.....	CT	.....	.....	11/21/2025	7.950	.....	91,553	1,500,000
3.625E+11	.....	HOUSTON	.....	TX	.....	.....	09/10/2025	8.045	.....	435,000	1,475,000
100272909	.....	ROSELLE	.....	GA	.....	.....	01/15/2026	6.875	320,633	.....	447,000
100273112	.....	LIBERTY	.....	MO	.....	.....	01/15/2026	7.375	323,162	.....	425,000
100277632	.....	BRADENTON	.....	FL	.....	.....	02/17/2026	6.875	315,641	.....	425,000
100263763	.....	LOS ANGELES	.....	CA	.....	.....	03/13/2026	6.499	320,932	.....	630,000
3.625E+11	.....	POTOMAC	.....	MD	.....	.....	09/10/2025	8.275	.....	135,000	4,200,000
3410000513	.....	ATLANTA	.....	GA	.....	.....	09/24/2024	9.316	315,900	.....	1,465,175
100272159	.....	RENO	.....	NV	.....	.....	01/06/2026	6.625	314,309	.....	490,000
100277452	.....	TEMPE	.....	AZ	.....	.....	02/13/2026	7.125	318,183	.....	460,000
100273072	.....	LILBURN	.....	GA	.....	.....	01/15/2026	7.125	318,995	.....	390,000
100272170	.....	CALDWELL	.....	NJ	.....	.....	01/06/2026	6.750	311,102	.....	490,000
100264685	.....	ORELAND	.....	PA	.....	.....	03/26/2026	6.125	311,102	.....	420,000
100274030	.....	TAIPEI	.....	FL	.....	.....	01/26/2026	6.750	324,368	.....	502,000
100277538	.....	PALM SPRINGS	.....	CA	.....	.....	02/13/2026	6.450	316,933	.....	494,900
100265009	.....	RUSSELL	.....	MD	.....	.....	03/27/2026	5.000	384,899	.....	557,000
100263177	.....	HUDSON	.....	NH	.....	.....	03/09/2026	6.625	311,498	.....	442,000
100272633	.....	CANTON	.....	OH	.....	.....	01/09/2026	6.999	307,055	.....	391,000
335011263	.....	LOS ANGELES	.....	CA	.....	.....	10/29/2025	9.701	.....	36,775	2,600,000
100276662	.....	SAN JOSE	.....	CA	.....	.....	01/28/2026	7.000	323,786	.....	490,000
100272310	.....	SUNNYSIDE	.....	CA	.....	.....	01/06/2026	6.625	316,721	.....	415,000
100263684	.....	BATON ROUGE	.....	LA	.....	.....	03/13/2026	7.250	323,400	.....	385,000
100263365	.....	YUMA	.....	AZ	.....	.....	03/11/2026	6.499	316,404	.....	390,000
100276542	.....	PHOENIX	.....	AZ	.....	.....	01/28/2026	6.999	317,407	.....	425,000
100276202	.....	GLENORA	.....	CA	.....	.....	02/26/2026	7.775	310,310	.....	1,290,000
100277000	.....	FORT WORTH	.....	TX	.....	.....	01/30/2026	6.250	314,546	.....	390,000
100276524	.....	INDEPENDENCE	.....	MO	.....	.....	01/28/2026	7.250	319,301	.....	410,000
100277091	.....	BAKERSFIELD	.....	CA	.....	.....	02/06/2026	7.000	315,937	.....	385,000
100272763	.....	SUGAR LAND	.....	TX	.....	.....	01/13/2026	6.625	314,393	.....	390,000
100277541	.....	OVERLAND PARK	.....	KS	.....	.....	02/13/2026	6.625	315,977	.....	440,000
100272851	.....	BROKEN BOW	.....	OK	.....	.....	01/15/2026	6.499	314,056	.....	420,000
100262208	.....	LAS VEGAS	.....	NV	.....	.....	02/27/2026	6.375	321,500	.....	442,000
100276656	.....	COLORADO SPRINGS	.....	CO	.....	.....	01/30/2026	6.625	317,467	.....	358,000
100263325	.....	BARTLETT	.....	IL	.....	.....	03/11/2026	6.124	310,055	.....	425,000
100263969	.....	HOUSTON	.....	TX	.....	.....	03/23/2026	6.750	316,777	.....	395,000
100273231	.....	ROTUNDA WEST	.....	FL	.....	.....	01/16/2026	7.250	322,763	.....	386,000
100273641	.....	HERSPERIA	.....	CA	.....	.....	01/23/2026	7.999	327,243	.....	440,000
100273171	.....	NEVIS	.....	MD	.....	.....	01/15/2026	6.490	312,764	.....	443,000
100272980	.....	MIAMI	.....	FL	.....	.....	01/12/2026	7.125	317,240	.....	395,000
100277458	.....	ONTARIO	.....	CA	.....	.....	02/13/2026	7.115	315,526	.....	410,000
100273078	.....	MUNSTER	.....	IN	.....	.....	01/15/2026	6.625	311,106	.....	410,000
100273159	.....	OAKHAWA CITY	.....	OK	.....	.....	01/15/2026	5.990	305,685	.....	418,000
100272638		SCOTTSDALE		AZ			01/13/2026	7.625	316,522		401,000
100264636		ROLLAND HEIGHTS		CA			03/27/2026	6.875	319,136		749,000

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

1		2		3		4	5	6	7	8	9
Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100284737		GLEN		IN.		03/27/2026	6.250	306,623		410,000	
100272223		EAGLE MOUNTAIN		UT		01/08/2026	6.625	314,735		440,000	
100272295		RALEIGH		NC		01/08/2026	6.375	313,894		442,000	
100282935		SAN TAN VALLEY		AZ		02/27/2026	7.625	314,376		404,000	
100272194		NEW BRITAIN		CT		01/08/2026	6.990	316,962		480,000	
100272488		DENVER		CO		01/08/2026	6.740	316,683		586,000	
100272111		NEW BRITAIN		CT		01/08/2026	6.875	313,873		415,000	
100282074		DES PLAINES		IL		02/27/2026	6.750	313,176		510,000	
100277443		OVERLAND PARK		KS		02/13/2026	6.625	312,691		437,000	
100276865		TAIPEA		FL		01/30/2026	7.625	320,137		372,000	
3420001119		HO HO KUS		NJ		02/20/2026	8.126	815,187		3,456,000	
100274064		CHOUCHILLA		CA		01/28/2026	7.250	318,438		437,000	
100272558		BOURNE		MA		01/08/2026	6.740	315,310		735,000	
100281952		SAGINAW		TX		02/26/2026	6.875	318,259		382,000	
100284703		ROSEVILLE		OH		03/27/2026	6.990	314,943		415,000	
3410001027		LOIER MERION		PA		10/24/2025	8.386		15,391	2,092,000	
100271930		MAIMOTH LAKES		CA		01/06/2026	6.125	309,309		520,000	
3510119954		ARROYO GRANDE		CA		12/19/2025	8.188		206,096	2,725,000	
100272630		SARASOTA		FL		01/09/2026	6.750	306,620		407,000	
100284523		SAN MARCOS		TX		03/26/2026	6.375	308,399		412,000	
100284728		VISALIA		CA		03/27/2026	6.875	316,934		430,000	
100284653		AURORA		CO		03/26/2026	6.625	313,606		410,000	
100284653		RIDGEFIELD		VA		03/27/2026	6.125	303,328		410,000	
3510122206		BOISE		ID		12/19/2025	8.188		157,272	2,115,000	
100272841		PORT SAINT JEE		FL		01/15/2026	6.375	332,083		485,000	
3410000691		BRYN MAIR		PA		01/27/2025	8.384		165,749	1,200,000	
100272221		DURHAM		NC		01/08/2026	6.625	311,721		311,891	
100283411		CLEVELAND		OH		03/11/2026	6.500	311,891		380,000	
100273244		SELVA		CA		01/16/2026	6.875	311,175		340,000	
100272492		HICKORY		NC		01/08/2026	6.750	313,408		420,000	
100272257		LAURENCEVILLE		GA		01/08/2026	7.625	318,648		420,000	
100273403		BAKERSFIELD		CA		01/21/2026	6.489	303,493		405,000	
100284027		CHARLOTTE		NC		03/24/2026	6.750	314,860		380,000	
3340098875		UNIONDALE		NY		06/05/2025	8.080		24,259	800,000	
325070378		SEVIERVILLE		TN		10/06/2025	8.645		218,383	1,330,000	
100276594		HOUSTON		TX		01/28/2026	7.250	313,579		495,000	
100277227		PLANO		TX		02/10/2026	6.875	305,374		410,000	
100272568		FAYETTEVILLE		NC		01/08/2026	6.490	311,985		408,000	
100273843		DADEVILLE		AL		01/26/2026	6.625	313,334		420,000	
100273811		DUNSMUIR		CA		01/23/2026	5.989	301,149		380,000	
100283327		LOUISVILLE		KY		03/11/2026	6.124	303,625		404,000	
100283990		ALTAMONTE SPRINGS		FL		03/13/2026	6.875	307,441		357,000	
100272982		CROZET		VA		01/15/2026	6.490	310,831		405,000	
100272638		ORLANDO		FL		01/09/2026	6.750	310,270		440,000	
100272163		POLOUSON		VA		01/08/2026	6.625	312,246		445,000	
100277448		CAMPTON		KY		02/13/2026	6.875	312,787		425,000	
100272595		CLARKSTON		MI		01/09/2026	6.875	310,124		453,000	
100274041		TUCSON		AZ		01/26/2026	6.500	307,106		380,000	
100284780		RIDGECREST		CA		03/27/2026	6.500	305,488		420,000	
100284652		INDEPENDENCE		MO		03/26/2026	6.625	310,112		403,000	
100284502		GOLD CANYON		AZ		03/26/2026	6.990	306,323		370,000	
100271964		HENDERSON		NY		01/06/2026	6.250	308,630		385,000	
100282374		CUMMING		GA		02/27/2026	4.900	287,901		421,000	
100284463		YOUNGSHVILLE		LA		03/27/2026	7.125	310,323		335,000	
100272209		SHOREWOOD		MO		01/08/2026	6.250	306,089		440,000	

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Loan Number		City		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100273020		APRKA		FL		01/15/2026	5.875	282,986		362,000
3510109411		WINDERMERE		FL		12/19/2025	8.063		259,270	3,300,000
3410000944		MONTGOMERY		AL		08/01/2025	8.500			1,480,000
3510103774		CHARLOTTE		NC		12/19/2025	8.500			2,890,000
100282169		AUSTIN		TX		02/27/2026	7.000	311,750	231,948	455,000
100283052		INDIO		CA		02/27/2026	6.499	297,823		496,000
100283716		PEARLAND		TX		03/13/2026	7.250	314,250		400,000
100272871		TACOMA		WA		01/15/2026	6.490	312,000		403,000
100276536		LITTLE ROCK		CA		01/28/2026	6.499	306,636		484,000
100289227		NOKOMIS		FL		02/27/2026	6.875	313,984		430,000
100281981		INDIANAPOLIS		IL		02/27/2026	6.999	311,479		400,000
100283016		EDGEFIELD		SC		03/05/2026	5.998	300,411		375,000
100283039		BRANDON		FL		03/05/2026	6.999	312,006		377,000
100278093		CORAL SPRINGS		FL		02/26/2026	6.475	307,125		1,050,455
100278220		SAN JOSE		CA		02/26/2026	7.775	313,500		2,476,108
100278225		UPLAND		CA		02/26/2026	7.175	306,000		1,193,416
100278287		SAN DIEGO		CA		02/26/2026	6.725	310,500		1,501,861
100284181		MARGATE CITY		NJ		03/30/2026	6.750	314,280		868,420
100284300		SUMNERFIELD		FL		03/30/2026	9.625	319,650		1,108,591
100284349		SAN DIEGO		CA		03/30/2026	6.900	308,280		1,583,229
100282439		STONINGTON		CT		03/02/2026	6.875	308,718		1,101,008
100272498		ATLANTA		GA		01/08/2026	6.500	310,748		416,000
3510132541		HOUSTON		TX		10/30/2025	7.730		327,172	3,798,600
100272869		MAITLAND		FL		01/08/2026	6.625	307,027		430,000
100277331		MIAMI		FL		02/12/2026	7.500	313,489		400,000
100282163		LANCASTER		CA		02/27/2026	7.250	313,139		400,000
100274087		PALM HARBOR		FL		01/26/2026	7.125	310,735		385,000
100284866		MOUNT JULIET		FL		03/27/2026	7.125	310,343		430,000
100273993		WALLINGFORD		CT		01/26/2026	7.000	309,504		396,000
100273827		NAPLES		FL		01/26/2026	7.000	313,904		685,000
100284987		WESTLIFE		CO		03/27/2026	6.990	307,709		440,000
100277591		CLEVELAND HEIGHTS		OH		02/13/2026	6.950	310,800		420,000
100277297		INDIANAPOLIS		IL		02/12/2026	6.750	302,468		415,000
100283987		ELFAULA		OK		03/24/2026	6.750	310,463		380,000
100271941		CATHEDRAL CITY		CA		01/06/2026	6.625	310,974		400,000
100271965		LAGUNA HILLS		CA		01/06/2026	6.500	310,969		890,000
100284655		PORTLAND		OR		03/27/2026	6.500	304,735		419,000
100277507		SEVIERVILLE		TN		02/13/2026	6.375	306,526		475,000
100283987		PHOENIX		AZ		03/13/2026	6.250	312,393		551,000
100277504		PISSAHI FOREST		NC		02/13/2026	6.250	306,210		500,000
100283598		WYOMOUTH		MA		03/13/2026	6.125	313,120		635,000
100283202		SIERRA MADRE		CA		03/09/2026	6.125	289,386		1,150,000
100284984		SALT LAKE CITY		UT		03/27/2026	5.990	296,131		480,000
100283444		DERBY		GBR		03/11/2026	6.625	309,656		430,000
100276894		WALDRF		MD		01/30/2026	6.375	305,100		425,000
100272626		PORT HENRIE		CA		01/09/2026	6.250	300,689		690,000
100277545		LENOIR		NC		02/13/2026	7.075	306,832		395,000
100283136		VAN NUYS		CA		03/09/2026	6.990	308,186		500,000
3310084716		JERSEY CITY		NJ		03/07/2025	8.666		16,761	568,500
100273110		HILLSBORO		OR		01/15/2026	6.875	307,410		400,000
100282130		SCOTTSDALE		AZ		02/27/2026	6.750	311,851		838,000
100272550		CHARLOTTE		NC		01/08/2026	6.740	302,837		550,000
100273198		SAN DIEGO		CA		01/15/2026	6.499	305,563		657,000
100273130		KEARNS		UT		01/15/2026	6.375	302,956		430,000
100277457		LA GRANGE PARK		IL		02/13/2026	6.375	308,310		770,000

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100272572		COLORADO SPRINGS		CO			01/08/2026	6.950	310,109		400,000
335009885		MONROE		LA			10/08/2025	10.438		352,150	
100283034		PIGEM FORGE		TN			03/11/2026	6.624	308,165		425,000
100273359		CAVE CREEK		AZ			01/20/2026	6.625	309,309		400,000
100272904		EMMETT		ID			01/15/2026	7.625	310,144		400,000
100273260		SAN LUIS OBISPO		CA			01/16/2026	6.999	314,742		830,000
100273795		HOOVER		AL			01/23/2026	7.999	312,000		383,000
100273234		FORT MOHAVE		AZ			01/16/2026	6.500	302,239		419,000
100277265		CROWNSVILLE		MD			02/11/2026	6.500	307,043		404,000
100273636		SPRINGFIELD		VA			01/23/2026	7.249	312,260		375,000
100272022		CYPRESS		TX			01/06/2026	7.125	310,821		1,160,000
100277536		ARLINGTON		VA			02/13/2026	6.375	307,200		775,000
100272894		FORT WORTH		TX			01/09/2026	6.490	302,861		400,000
100282364		LAKE HAVASU CITY		AZ			02/27/2026	6.990	304,102		379,000
100272256		CHEYEN		WY			01/09/2026	6.625	304,594		420,000
100272259		LAUREL		MD			01/09/2026	6.625	307,360		498,000
100272323		CAROLINA BEACH		NC			01/06/2026	6.875	300,784		467,500
100272484		PASADENA		CA			01/09/2026	6.375	306,796		1,500,000
3340104445		WEST BABYLON		NY			06/26/2025	8.484		52,034	684,500
100271992		MIAMI		FL			01/06/2026	7.375	385,843		495,000
100284930		GLASSBORO		NJ			03/26/2026	6.375	305,757		430,000
3510139707		BURTON		WY			03/12/2026	7.590	804,528		2,121,000
100273336		ROCHESTER		NH			01/20/2026	7.000	312,228		474,000
100281894		GLENVIEW		IL			02/27/2026	7.250	309,093		360,000
100277519		ZIONSVILLE		IN			02/12/2026	6.990	305,134		426,000
100282126		FRANKLIN		WI			02/27/2026	7.000	312,085		418,000
100282186		SAINT AUGUSTINE		FL			02/27/2026	6.375	304,187		455,000
100273182		LONE OAK		TX			01/15/2026	6.125	299,621		544,600
100282552		CITY OF SUNRISE		FL			02/27/2026	6.125	309,396		425,000
100283356		GLENDALE		CA			03/11/2026	6.375	303,397		380,000
100272848		SAINT CHARLES		IL			01/15/2026	7.625	307,624		330,000
100273932		SHAWNEE		KS			01/23/2026	7.499	309,703		375,000
100277483		SALEM		OR			02/13/2026	6.490	301,170		435,000
100283295		KNOXVILLE		TN			03/11/2026	5.990	294,790		392,000
100282149		CHICAGO		OK			02/27/2026	6.875	307,948		445,000
100272173		RIVERSIDE		CA			01/09/2026	6.375	300,392		440,000
100273987		MINNEAPOLIS		MN			01/15/2026	6.990	304,044		371,000
100273139		RICHMOND		TX			01/15/2026	6.990	304,044		424,000
100272181		YUMA		AZ			01/09/2026	6.250	298,343		430,000
100283462		BALLWIN		MO			03/11/2026	6.875	307,714		370,000
100283179		ALBANY		CA			03/09/2026	6.749	300,420		401,000
3510125684		FORT LAUDERDALE		FL			08/01/2025	8.558		41,955	5,790,000
100284711		EAST STROUBSBURG		PA			03/27/2026	7.375	307,132		398,000
100283459		LAS VEGAS		NV			03/11/2026	6.750	305,664		370,000
100283006		DULUTH		GA			03/05/2026	6.625	304,972		370,000
3350119338		NEW YORK		NY			02/26/2026	9.204	799,234		2,140,000
100283108		LAS VEGAS		NV			03/09/2026	6.500	295,658		395,000
100284930		DAYTONA BEACH		FL			03/27/2026	7.375	307,370		370,000
100272718		ORLAND PARK		IL			01/09/2026	6.999	307,664		380,000
100273007		AUSTIN		TX			01/15/2026	7.250	305,843		375,000
100276623		CLERMONT		FL			01/28/2026	6.990	306,594		370,000
100273529		ORLANDO		FL			01/20/2026	6.875	305,148		375,000
100284837		FLORENCE		AL			03/27/2026	7.250	306,772		394,000
3510196407		CORAL GABLES		FL			02/09/2026	7.430	798,000		5,000,000
100277238		WONDER LAKE		IL			02/10/2026	6.875	304,370		435,000

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

1		2		3		4	5	6	7	8	9
Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100272077		INDIAN ROCKS BEACH		FL			01/08/2026	6.375	300,765		400,000
100284065		ELMHURST		IL			03/30/2026	8.475	303,142		875,000
100283526		DENVER		CO			03/13/2026	6.750	305,329		395,500
100276719		OVERHASSELL		ND			01/28/2026	5.550	381,014		415,026
100272116		MOUNT JULIET		TN			01/08/2026	6.625	298,764		410,000
100276792		AUSTEDAM		ND			01/28/2026	4.950	380,715		398,438
100273028		BOONE		NC			01/15/2026	7.375	308,441		340,000
3410000586		CHATHAM		NJ			11/08/2024	8.550		131,292	2,200,000
100272480		WALDPOR		OR			01/08/2026	6.375	306,042		910,000
100272602		MURRELLS INLET		SC			01/09/2026	7.999	312,638		397,000
100272845		GULF SHORES		AL			01/15/2026	7.125	305,880		375,000
100277429		OAKLAND		CA			02/13/2026	6.575	305,473		715,000
100282105		SOUTH LAKE TAHOE		CA			02/27/2026	6.750	309,622		695,000
100272858		LEWIS CENTER		OH			01/15/2026	6.750	303,322		385,000
100277072		CORPUS CHRISTI		TX			02/06/2026	7.750	301,874		368,000
100277602		WESTBROOK		ME			02/13/2026	6.375	302,056		490,000
100284516		INDEPENDENCE		IN			03/26/2026	6.625	302,047		415,000
3350101846		DENAREST		NJ			07/15/2025	10.385		147,170	2,700,000
3510129238		NORTHRISE		CA			09/29/2025	7.500		64,053	1,820,000
100282197		TUCSON		AZ			02/27/2026	6.875	297,671		397,000
100277654		GRAND PRAIRIE		TX			02/19/2026	6.875	300,533		351,000
100272443		MOUNT HOLLY		NJ			01/08/2026	6.875	301,010		420,000
3410000991		TAMPA		FL			09/12/2025	8.286			1,348,000
100284532		KEARNIS		UT			03/26/2026	6.490		128,482	
100273099		MOORESVILLE		NC			01/15/2026	6.125	292,405		405,000
100283337		CHATTANOOGA		TN			03/11/2026	6.124	296,984		335,000
100286117		SURPRISE		AZ			04/29/2025	9.375		15,428	890,000
100281996		MIAMI BEACH		FL			02/27/2026	6.499	303,548		595,000
100283421		MCKINNEY		TX			03/11/2026	6.500	299,740		370,000
100272109		MICHIGAN CITY		IN			01/08/2026	6.375	297,649		435,000
100284977		INDIAN MOUND		TN			03/27/2026	7.125	302,822		400,000
100277489		WALTHAM		MA			02/13/2026	6.990	303,089		390,000
100277537		ROCKY RIVER		OH			02/13/2026	6.625	300,076		418,000
100283451		COLLEGE STATION		TX			03/11/2026	6.625	299,027		391,000
100272509		MYRTLE BEACH		SC			01/08/2026	6.325	297,162		419,000
100284544		SACRAMENTO		CA			03/26/2026	6.375	293,983		390,000
100277267		GLEN BURNIE		MD			02/11/2026	6.374	296,419		390,000
3410000882		FRANKLIN		IL			06/06/2025	8.754		35,626	2,350,000
100272983		AUSTIN		TX			01/15/2026	6.875	300,329		400,000
100282000		LEHIGH ACRES		FL			02/27/2026	6.750	303,726		395,000
100283366		CHARLOTTE		NC			03/11/2026	6.375	298,625		395,000
100278279		SANTA ROSA BEACH		FL			02/26/2026	6.850	297,840		2,326,669
100277019		TERRA ALTA		WV			02/06/2026	6.625	300,361		575,000
100231055		CASTAIC		CA			08/29/2025	9.000		190,000	1,795,000
3500135782		BURLESON		TX			01/23/2026	7.875	593,625		1,190,000
100277417		HAYWARD		CA			02/13/2026	7.075	295,241		390,000
100272930		COPPELL		TX			01/08/2026	6.490	298,523		400,000
100273228		GRAND PRAIRIE		TX			01/16/2026	6.500	293,222		395,000
100273239		GRAND PRAIRIE		TX			01/16/2026	6.500	293,006		395,000
100273971		WILLINGTON		DE			01/26/2026	7.250	303,411		406,000
100283396		VICTORVILLE		CA			03/11/2026	6.499	300,304		465,000
100277424		POKONA		CA			02/13/2026	6.125	296,686		712,000
100283114		LAS VEGAS		NV			03/09/2026	6.500	291,578		395,000
100273195		PORT SAINT JOE		FL			01/15/2026	5.625	287,824		508,000
100277658		SPRINGFIELD		VA			02/19/2026	6.999	295,999		375,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition			Value of Land and Buildings
100284881	BURNSVILLE	NC		03/27/2026	6.980	297,736				397,000
3340117308	OAKDALE	CA		02/26/2026	9.801	363,528				710,000
100277498	OTIS ORCHARDS	VA		02/13/2026	6.375	299,297				550,000
100276688	HIXSON	TN		01/29/2026	7.125	295,926				360,000
3510138697	BURLEN	VA		03/12/2026	7.590	785,261				1,965,000
3310838222	SACRAMENTO	CA		10/31/2024	8.666		11,200			444,000
100284607	BUFORD	GA		03/26/2026	6.625	297,478				415,000
100277529	CHICAGO	IL		02/13/2026	6.825	298,816				418,000
100277220	SAN BERNARDINO	CA		02/10/2026	6.999	299,221				510,000
100284074	SAN FRANCISCO	CA		03/30/2026	8.460	298,004				1,300,000
100282225	WASHINGTON	DC		02/27/2026	6.750	297,950				440,000
100283382	GEORGETOWN	TX		03/11/2026	6.490	297,736				375,000
100283986	CEJUR D ALENE	ID		03/24/2026	6.375	295,490				415,000
100284912	AIRWAY HEIGHTS	VA		03/27/2026	6.625	296,752				426,000
100282218	THOUSAND OAKS	CA		02/27/2026	6.375	296,821				490,000
100272564	MILWAUKEE	WI		01/08/2026	6.325	299,907				415,000
100272336	SACRAMENTO	CA		01/08/2026	6.375	295,869				415,000
100271988	BANDERA	TX		01/08/2026	6.990	301,809				415,000
100272437	MERCED	CA		01/08/2026	6.375	295,635				422,000
3340117281	BAY SHORE	NY		01/29/2026	9.603	361,390				720,000
100272307	APEX	NC		01/08/2026	6.375	295,531				420,000
3510116580	LEHIGH ACRES	FL		12/19/2025	8.190		68,051			1,780,000
100281519	BIG BEAR LAKE	CA		02/26/2026	5.625	281,455				385,000
100285018	UNITED KINGDOM	GB		03/27/2026	5.450	361,873				390,000
100284730	COLUMBIA	MI		03/27/2026	7.125	298,777				394,500
100277419	LAKESIDE MARBLEHEAD	OH		02/13/2026	6.750	296,027				385,000
100285104	S-GRAVENHAGE	NLD		03/27/2026	5.100	359,331				427,652
100273135	GLEN ALLEN	VA		01/15/2026	6.990	296,549				445,000
100276920	BUCKEYE	AZ		01/30/2026	7.490	301,815				360,000
100283481	SUNNYSIDE	CA		03/11/2026	6.990	299,787				360,000
100272188	SAVANNAH	GA		01/08/2026	6.625	296,588				460,000
100272267	CITRUS HEIGHTS	CA		01/08/2026	6.250	291,463				468,000
100283560	FOUNTAIN INN	SC		03/13/2026	7.375	299,900				360,000
100285120	HOORN	NLD		03/27/2026	5.250	358,467				389,063
100283029	APACHE JUNCTION	AZ		03/05/2026	6.625	296,657				360,000
100272502	ARNOLD	CA		01/08/2026	6.625	299,258				445,000
100272720	PLAINFIELD	NJ		01/09/2026	6.499	291,853				360,000
100277434	PANAMA CITY BEACH	FL		02/13/2026	7.115	301,334				450,000
3700065599	MONROE	NY		03/03/2026	8.020	479,408				1,225,000
100272262	PARLIER	CA		01/08/2026	7.375	297,314				385,000
100273022	KEEOG HARBOR	MI		01/15/2026	8.125	296,993				325,000
100273606	CANTON	OH		01/23/2026	7.625	299,520				365,000
3340098422	MABANK	TX		05/22/2025	9.352		9,754			837,000
100272243	NORTH PORT	FL		01/08/2026	6.625	293,352				385,000
100277022	GARLAND	TX		02/06/2026	7.000	300,264				375,000
100274278	CARLSBAD	CA		01/29/2026	7.875	299,376			2,239,451	
100283532	PRUGERVILLE	TX		03/13/2026	7.500	301,467				390,000
100273844	ELIZABETH	NJ		01/23/2026	7.374	299,095				365,000
100283977	COLUMBIA	SC		03/23/2026	8.125	298,329				417,000
100273769	RIVERVIEW	FL		01/23/2026	6.999	298,812				360,000
100281961	LONGMONT	CO		02/27/2026	7.750	299,943				472,000
100283978	KERNVILLE	CA		03/23/2026	7.250	301,350				410,000
100273242	HOUSTON	TX		01/16/2026	6.375	285,169				411,000
100273210	KLAMATH FALLS	OR		01/16/2026	6.625	295,773				440,000
100283112	LAS VEGAS	NV		03/09/2026	6.500	286,511				383,000

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100273039		YUKON		OK			01/15/2026	6.250	290,805		470,000
100273338		TEIPE		AZ			01/20/2026	6.625	296,138		383,000
3310073515		BOERNE		TX			08/19/2024	9.702		36,106	
100277510		SUNRISE		FL			02/13/2026	6.575	295,123		440,000
100273219		NOVATO		CA			01/16/2026	6.875	298,586		600,000
3410001065		LIVINGSTON		NJ			12/05/2025	8.054		34,626	2,300,000
325096672		OREGON CITY		OR			10/06/2025	8.045		80,040	765,000
3410001013		SHORT HILLS		NJ			10/09/2025	8.196		245,823	4,600,000
100272135		KAPOLEI		HI			01/08/2026	6.990	295,124		410,000
3410000968		AUSTIN		TX			09/19/2025	8.586		275,434	2,380,000
100272409		PORT SAINT LUCIE		FL			01/06/2026	6.750	286,983		408,000
100284893		NEWMARKET		NH			03/27/2026	7.125	296,786		408,000
3510123703		NORTH MIAMI		FL			07/15/2025	8.245		63,579	1,475,000
100283838		LANCASTER		CA			03/16/2026	6.875	291,795		357,000
3310080179		ACHEBOGUE		WV			01/08/2025	8.980		27,512	750,000
100282064		CHARLESTON		SC			02/27/2026	6.625	290,223		385,000
100283121		LAS VEGAS		NV			03/03/2026	6.990	291,078		380,000
100284501		MECHANICSBURG		PA			03/26/2026	6.490	292,950		391,800
100281925		AUGUSTA		GA			02/26/2026	7.500	297,384		321,000
100273699		MESA		AZ			01/26/2026	6.750	285,229		380,000
100283343		PANAMA CITY BEACH		FL			03/11/2026	6.125	287,746		380,000
100276881		JACKSONVILLE		FL			01/30/2026	6.490	304,506		380,000
100273077		TOPEKA		KS			01/15/2026	6.490	287,963		390,000
100283027		MCCORMICK		SC			03/05/2026	7.624	295,093		370,000
100284643		DUNCANVILLE		TX			03/27/2026	6.500	289,275		380,000
100283020		EAST RIDGE		TN			03/05/2026	6.625	293,527		356,000
3510133821		DRIPPING SPRINGS		TX			12/17/2025	7.980		51,050	3,845,800
100281975		AMSTERDAM		N.D.			02/25/2026	5.000	363,003		410,000
100277045		SUMMERVILLE		SC			02/06/2026	7.000	290,578		380,000
10022387		PEORIA		AZ			07/30/2025	8.875		28,100	1,014,228
100276761		ROTTEDAM		N.D.			01/28/2026	4.950	367,278		384,375
3340119151		AVON		CO			01/29/2026	9.158	354,761		900,000
350018605		MIAMI		FL			01/23/2026	7.625	567,605		3,200,000
100276638		BRADENTON		FL			01/30/2026	6.990	294,877		335,000
100282228		VENICE		CA			02/27/2026	7.625	296,209		325,000
100282075		LEHIGH ACRES		FL			02/27/2026	8.125	296,621		410,000
100272276		LIBERTYVILLE		IL			01/08/2026	6.624	291,023		362,000
100273004		APRKA		FL			01/15/2026	5.875	277,396		386,000
100272886		DELRAY BEACH		FL			01/09/2026	6.875	297,949		366,000
3350103654		WASHINGTON		DC			07/29/2025	10.148		74,758	2,775,000
342001082		NASHVILLE		TN			01/29/2026	7.850	755,040		7,742,400
100272870		WEST GLACIER		MT			01/15/2026	6.500	342,866		525,000
100283888		EAGLE		ID			03/24/2026	6.750	292,861		390,000
100284891		FLAGSTAFF		AZ			03/27/2026	6.875	287,747		380,000
3410000517		ATLANTA		GA			09/24/2024	9.316		40,446	1,377,625
100282010		DALLAS		TX			02/27/2026	8.125	296,205		434,000
100273777		OCOEEE		FL			01/23/2026	8.123	293,686		356,000
100272305		MERIDIAN		ID			01/09/2026	6.490	289,519		404,500
100273000		APRKA		FL			01/15/2026	5.875	275,832		362,000
100283262		ROSEMOUNT		MINN			03/11/2026	5.625	273,144	222,001	353,000
3340110162		MIDDLETON		ID			10/29/2025	10.385			830,000
100283134		AUSTIN		TX			03/09/2026	7.125	293,072		356,000
3700006549		WESTFIELD		NJ			01/14/2026	7.730	468,439		1,665,000
100283466		PLAINFIELD		NJ			03/11/2026	6.875	290,628		375,000
100283376		DORRINGTON		CA			03/11/2026	6.490	288,448		395,000

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Loan Number		City		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100284049		MIDDLETON		TD		03/24/2026	7.125	282,214		360,000
100284756		TACOMA		WA		03/27/2026	6.875	290,385		374,900
100284854		GORHAM		ME		03/27/2026	5.900	276,686		375,000
100276527		SAINT PAUL		MINN		01/28/2026	6.625	290,397		375,000
100277557		COOKEVILLE		TN		02/11/2026	6.900	291,941		375,000
100283794		MIAMI		FL		03/09/2026	7.500	294,216		374,000
100283409		CAPE CORAL		FL		03/11/2026	6.499	284,567		330,000
100274000		ORLANDO		FL		01/26/2026	6.375	288,172		381,000
100277556		SPokane		WA		02/13/2026	6.950	289,242		379,000
3510129895		ST CLOUD		MINN		07/15/2025	8.283		231,955	9,560,000
100283454		OSHEGO		IL		03/11/2026	6.625	277,903		336,000
100272788		CLOVERDALE		CA		01/13/2026	6.250	278,028		445,000
100277195		DEERFIELD BEACH		FL		02/10/2026	6.625	284,891		330,000
100272822		WILMINGTON		DE		01/15/2026	7.625	293,581		355,000
100277209		LA MESA		CA		02/10/2026	6.750	289,638		1,185,000
100282226		SIMSBURY		CT		02/27/2026	6.125	290,780		409,000
100283303		GODDARD		KS		03/11/2026	5.999	279,349		400,000
100283467		LITTLE FALLS		NJ		03/11/2026	6.875	289,154		429,000
100283042		JACKSONVILLE		FL		03/05/2026	6.999	291,207		375,000
100282556		SAN ANTONIO		TX		02/27/2026	7.000	281,630		363,000
100273015		NEWAYGO		MI		01/15/2026	6.900	290,875		355,000
100283865		BENMINSTER		NJ		03/16/2026	6.875	289,049		400,000
100284793		EAST BERNSTADT		KY		03/27/2026	6.625	284,703		352,000
100282896		BIRMINGHAM		AL		03/05/2026	7.500	290,926		350,000
100283338		LANCASTER		CA		03/09/2026	6.500	285,976		700,000
100277553		MONT VERNON		NH		02/12/2026	6.625	295,230		414,000
100283611		BAKERSFIELD		CA		03/13/2026	8.375	292,676		400,000
100284609		HIWASSEE		GA		03/26/2026	6.490	287,303		399,900
100272932		ALLEN		TX		01/08/2026	6.250	292,590		396,000
100272854		HYATTSVILLE		MD		01/15/2026	6.900	289,123		360,000
100275793		NORTH AUGUSTA		SC		01/23/2026	7.624	290,955		355,000
3.62536E+11		VALLEY CENTER		CA		10/24/2025	8.350		85,000	840,000
100283881		MURFREESBORO		TN		03/11/2026	6.490	283,552		385,000
100275332		MODESTO		CA		01/20/2026	7.125	295,615		431,000
100272511		MATAWAN		NJ		01/08/2026	6.490	289,374		440,000
100283367		CHARLOTTE		NC		03/11/2026	6.375	285,876		379,000
100273161		DENNIS PORT		MA		01/15/2026	6.375	282,695		440,000
100273085		LA PLATA		MD		01/15/2026	6.900	286,409		433,000
100283963		RALEIGH		NC		03/11/2026	6.375	285,652		381,000
100272447		ALLEN TOWN		PA		01/08/2026	6.500	287,146		410,000
100275500		RUTHERFORD		NJ		02/13/2026	7.115	281,657		352,000
3410000757		TIVOLI		IN		03/28/2025	9.196		23,604	1,515,000
100284796		CONVERS		GA		03/27/2026	7.125	289,902		370,000
100281760		SAINT PETERSBURG		FL		03/13/2026	6.875	289,867		350,000
100282633		STATEN ISLAND		NY		03/02/2026	7.500	297,196		1,228,238
3510116507		DECATUR		GA		12/19/2025	8.063		336,371	1,690,000
100283037		HOUSTON		TX		03/05/2026	5.875	276,384		348,000
100282737		BOONVILLE		UT		03/02/2026	7.875	300,240		1,376,159
100272199		EDISON		NJ		01/08/2026	6.625	286,636		430,000
100272556		MELFORD		OR		01/08/2026	6.900	288,156		354,000
100283159		TAMPA		FL		03/09/2026	7.125	287,285		470,000
100272673		FORT MYERS		FL		01/09/2026	6.375	282,583		357,000
3340115665		CENTERBEACH		NY		12/04/2025	10.212		72,758	672,000
100277548		STEVENSVILLE		MD		02/13/2026	6.750	284,943		405,000
100283439		FRIESD		CO		03/11/2026	6.624	284,496		370,000

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

1		2		3		4	5	6	7	8	9
Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
10028272		SELLERSVILLE		PA		02/27/2026	6.625	284,493		370,000	
100283310		ELLENBURG		VA		03/11/2026	5.999	280,644		373,000	
3700006649		MOUNTAINSIDE		NJ		03/03/2026	7.770	482,369		1,900,000	
100276927		TILBURG		N.D.		01/28/2026	5.050	338,320		375,000	
100276633		EINDHOVEN		N.D.		01/28/2026	5.250	338,320		375,000	
100281849		AUSTEDAM		N.D.		02/25/2026	5.100	354,149		400,000	
100281861		HOOFDORP		N.D.		02/25/2026	4.900	354,149		500,000	
100285046		MIERLO		N.D.		03/27/2026	6.100	345,511		455,000	
100285067		S-GRAVENHAGE		N.D.		03/27/2026	4.900	345,511		375,000	
100283259		CLAYTON		CA		03/11/2026	5.625	270,008		371,000	
100272863		YORK		SC		01/15/2026	6.625	288,267		370,000	
100283084		STARLETON		AL		03/09/2026	7.375	289,022		370,000	
100273069		MABLETON		GA		01/15/2026	6.490	280,242		370,000	
100272866		SAN ANTONIO		TX		01/15/2026	6.375	282,146		375,000	
3310079746		WESTBURY		NY		08/19/2024	8.141	13,647		495,000	
100274065		HOUSTON		TX		01/26/2026	6.750	285,756		370,000	
100282319		MARI COPA		AZ		02/27/2026	3.990	244,632		350,000	
100283289		PINE		AZ		03/11/2026	5.990	277,458		315,000	
100273889		EL PASO		TX		01/26/2026	6.125	276,515		373,000	
100282192		SACRAMENTO		CA		02/27/2026	7.625	286,105		395,000	
100273910		LEHIGH ACRES		FL		01/26/2026	6.500	272,826		400,000	
100277282		NINEVEH		IN		02/11/2026	6.875	283,581		381,000	
100276668		MCCORDSVILLE		IN		01/29/2026	7.625	286,889		369,000	
100272106		TOMIS RIVER		NJ		01/08/2026	6.875	283,982		450,000	
100272601		WILLIAMSBURG		VA		01/09/2026	7.125	285,225		369,000	
100272732		FEDERAL SBURG		MD		01/09/2026	6.999	286,855		395,000	
100283288		RIDGELAND		MS		03/11/2026	5.875	276,646		410,000	
100272346		ALBREY		TX		01/08/2026	6.375	280,385		370,000	
3700006493		SUMMIT		NJ		01/14/2026	7.888	459,810		975,000	
100274031		INDIO		CA		01/26/2026	8.125	288,127		325,000	
100283479		NEENAH		WI		03/11/2026	6.990	288,200		385,000	
100273076		INDIANAPOLIS		IL		01/15/2026	6.875	283,055		360,000	
100283573		SPARKS		NV		03/13/2026	6.375	288,098		502,000	
100282343		RIVERSIDE		CA		02/27/2026	6.990	281,886		357,500	
100283256		SICKERVILLE		NJ		03/11/2026	5.500	268,420		374,000	
100283360		VICTORVILLE		CA		03/11/2026	6.375	282,513		445,000	
100283840		BRIDGEPORT		CT		03/16/2026	7.625	287,312		345,000	
100273919		GRAHAM		VA		01/15/2026	7.250	286,347		345,000	
100273118		FULSHEAR		TX		01/15/2026	5.500	288,391		386,000	
100271973		MIAMI		FL		01/08/2026	7.250	285,668		345,000	
3700006499		WESTFIELD		NJ		01/14/2026	7.730	458,567		1,545,000	
100272075		RICHARDSON		TX		01/08/2026	6.375	278,992		369,000	
100272891		LIBERTYVILLE		IL		01/15/2026	7.000	285,423	230,263	385,000	
3350105070		NEEDHAM		MA		07/15/2025	10.395			2,900,000	
100273193		HUNTINGDON VALLEY		PA		01/15/2026	6.500	280,307		530,000	
100284753		HUNTINGTON WOODS		MI		03/27/2026	6.990	284,079		349,000	
100272888		THE COLONY		TX		01/15/2026	6.500	281,576		397,000	
3510116510		DECATUR		GA		12/19/2025	8.063		252,870	1,710,000	
100285049		EINDHOVEN		N.D.		03/27/2026	5.100			495,000	
100272575		ORLANDO		FL		01/08/2026	6.490	283,079		550,000	
100271972		ENCINO		CA		01/08/2026	7.125	284,716		365,000	
100283387		MCCONOUGH		GA		03/11/2026	6.490	279,334		310,000	
100283201		MOUNT LAUREL		NJ		03/09/2026	7.375	281,884		343,000	
100285005		BALLSTON SPA		NY		03/27/2026	5.990	269,314		449,000	
100272828		LACONIA		NH		01/15/2026	7.490	284,586		309,000	

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100285047		ROTTERDAM		N.D.			03/27/2026	4.900	341,364		456,000
100272464		ENGLEWOOD		CO.			01/08/2026	7.125	280,575		345,000
100272929		PALM SPRINGS		CA			01/15/2026	7.375	283,916		305,000
100284600		SARASOTA		FL			03/26/2026	6.750	282,781		370,000
100273157		MOCK INNEY		TX			01/15/2026	6.125	275,153		370,000
100273935		MOCK INNEY		TX			01/15/2026	6.250	278,052		370,000
100284760		RAVONA		CA			03/27/2026	6.900	277,759		390,000
100284666		SPOKANE		WA			03/27/2026	7.375	284,049		342,000
100284893		SEVIERVILLE		TN			03/27/2026	7.125	283,420		372,500
331081363		JERSEY CITY		NJ			10/31/2024	8.981		44,671	595,500
100272018		MUSKEGON		MI			01/08/2026	7.490	285,524		365,000
100272140		CHESAPEAKE		VA			01/08/2026	6.625	279,554		373,000
100277539		DEXTER		MI			02/13/2026	6.900	282,200		390,000
100283447		CLARKSVILLE		TN			03/11/2026	6.625	282,238		390,000
100283283		DAKSONVILLE		GA			03/11/2026	5.875	274,524		398,000
100272073		PEARLAND		TX			01/08/2026	6.625	279,406		385,000
100283060		OGDEN		UT			02/27/2026	6.500	276,244		390,000
3.628E-11		PHOENIX		AZ			03/13/2026	7.425	545,000		1,000,000
100284879		EAST JORDAN		MI			03/27/2026	7.375	283,372		389,000
100282240		MANVEL		TX			02/27/2026	6.125	279,212		393,000
100271937		BRIDGEPORT		CT			01/06/2026	6.990	282,200		345,000
100282291		MANSON		WA			02/27/2026	7.625	275,318		360,000
3510138428		SOUTH MIAMI		FL			02/09/2026	7.430	735,000		4,650,000
100283204		CLEARWATER		FL			03/09/2026	7.375	282,813		352,000
100276946		CHARLESTON		SC			01/30/2026	5.990	274,366		348,000
100272764		SMITHVILLE		TN			01/13/2026	7.000	275,165		320,000
100271915		SUGAR LAND		TX			01/06/2026	7.125	281,747		355,000
100273140		LUDLOW		VT			01/15/2026	6.990	278,639		346,000
100272688		CALIFORNIA CITY		CA			01/09/2026	7.499	285,516		382,000
100273098		SEASIDE HEIGHTS		NJ			01/15/2026	6.125	270,105		410,000
100284966		DALTON		GA			03/27/2026	7.125	282,236		377,000
100273940		PLYMOUTH MEETING		PA			01/26/2026	6.625	282,953		530,000
100283353		SOUTH LYON		MI			03/11/2026	6.125	274,180		365,000
100272400		NEW HARTFORD		NY			01/08/2026	6.875	275,150		370,000
100272949		COLUMBIA		SC			01/15/2026	6.990	280,866		385,000
100283478		MYRTLE BEACH		SC			03/11/2026	6.990	284,392		348,000
3340118779		NEWARK		NJ			02/26/2026	10.049	338,667		625,000
3350110665		NEW PROVIDENCE		NJ			10/08/2025	9.652		269,180	2,050,000
100277574		NORTH OGDEN		UT			02/13/2026	6.990	281,285		382,000
3340100188		VONDRE		TN			06/26/2025	8.922		115,461	732,000
100284654		WESLEY CHAPEL		FL			03/27/2026	6.500	275,114		395,000
3510133828		DRIPPING SPRINGS		TX			12/17/2025	7.980		51,034	2,787,750
100283666		PALMI HARBOR		FL			03/13/2026	6.499	276,204		1,288,000
100283390		DORRINGTON		CA			03/11/2026	6.499	276,161		376,000
3340121013		COLONIA		NJ			02/13/2026	9.108	337,313		650,000
100283139		NORTH MIAMI BEACH		FL			03/09/2026	7.750	283,300		855,000
100282202		TUCSON		AZ			02/27/2026	7.000	280,870		420,000
100284892		BULLHEAD CITY		AZ			03/27/2026	6.990	276,873		360,000
100283076		CARBONDALE		CO			03/09/2026	6.875	273,727		390,000
100283460		FONTANA		CA			03/11/2026	6.875	280,011		360,000
100273402		PEARLAND		TX			01/27/2026	6.750	272,312		360,000
100271933		BENNINGTON		NE			01/06/2026	6.625	279,878		385,000
100283266		MYRTLE BEACH		SC			03/11/2026	5.750	267,458		430,000
100274394		1000 RIDGE		NJ			01/29/2026	10.825	280,865		890,000
100272248		FORTSON		GA			01/08/2026	6.990	279,105		363,000

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Loan Number		City		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100272644		HOWARD		CO.		01/08/2026	7.125	276,267			360,000
100273111		NORTH MYRTLE BEACH		SC.		01/15/2026	6.875	276,669			385,000
100283059		OAKLAND PARK		FL.		03/09/2026	6.625	275,581			500,000
100278187		GRANDVILLE		MI.		02/26/2026	8.500	275,221			668,475
100283199		KISSIMEE		FL.		03/09/2026	6.250	271,876			450,000
100273245		MYRTLE BEACH		SC.		01/16/2026	7.750	281,971			318,000
100284844		MILTON		GA.		03/27/2026	7.125	280,078			370,000
100270779		CITY OF SUNRISE		FL.		02/06/2026	6.250	280,550			390,000
3410000879		EVANSTON		IL.		06/06/2025	8.754		140,072		4,668,000
3340113834		CHICAGO		IL.		12/04/2025	9.900		52,125		765,000
100272559		PALM SPRINGS		CA.		01/08/2026	6.375	276,002			1,000,000
100273120		DENTON		TX.		01/15/2026	5.750	267,934			354,000
100272457		CHANDLER		AZ.		01/08/2026	6.490	276,135			389,900
3310707375		WOODLAND PARK		CO.		07/29/2024	8.666		6,857		409,500
100277207		SULPHUR		LA.		02/10/2026	7.250	278,239			317,000
3510119549		SEIALLS POINT		FL.		12/19/2025	7.500		50,857		2,452,000
100283725		SAN ANTONIO		TX.		03/13/2026	6.375	274,105			345,000
100276564		CORONA		CA.		01/28/2026	6.250	271,674			540,000
3,62596E+11		HAMPTON BAYS		NY.		03/13/2026	7.685	536,000			733,000
100272264		OVERLAND PARK		KS.		01/08/2026	6.625	277,080			386,000
100285008		BROOKLYN PARK		MN.		03/27/2026	6.875	275,566			335,000
100282203		NEBERLAND		CO.		02/27/2026	6.875	276,441			355,000
100277357		JACKSONVILLE		FL.		02/12/2026	6.750	274,867			345,000
100284830		SPRINGVILLE		UT.		03/27/2026	6.500	271,861			360,000
100276583		POOLESVILLE		MD.		01/28/2026	7.250	279,144			357,000
100283818		SPRING		TX.		03/16/2026	6.250	266,241			363,000
100273014		LEAGUE CITY		TX.		01/15/2026	6.625	326,463			400,000
100273005		MIO		MI.		01/15/2026	7.375	275,900			335,000
100272950		GALVESTON		TX.		01/15/2026	6.875	276,436			348,000
100277590		STILLWATER		OK.		02/13/2026	7.125	270,133			315,300
100273095		CHARLOTTE		NC.		01/15/2026	7.125	274,547			336,000
3510123894		ST CLOUD		MN.		07/15/2025	8.283		222,210		8,490,000
100284684		SAN ANTONIO		TX.		03/27/2026	7.375	277,972			370,000
100272244		RALEIGH		NC.		01/08/2026	6.875	285,619			545,000
100283400		SAINT CLOUD		FL.		03/11/2026	6.498	275,164			370,000
100282309		MOXINEY		TX.		02/27/2026	7.875	278,124			360,000
100282231		MEDON		WI.		02/27/2026	6.250	276,612			445,000
100272945		RICHMOND		TX.		01/08/2026	6.625	274,288			398,000
100282872		BRAMBLETON		VA.		03/02/2026	6.750	272,645			1,192,174
100277490		SANDY		UT.		02/13/2026	6.750	277,493			550,000
3340119005		GREENVILLE		SC.		01/15/2026	9.395	333,234			2,600,000
100272411		EDMOND		OK.		01/08/2026	6.125	267,662			375,100
100273061		PANACEA		FL.		01/15/2026	6.490	269,436			344,000
100276815		HELDEN		NLD.		01/28/2026	4.850	343,987			415,000
100272495		LAKEWOOD		CO.		01/08/2026	6.500	272,601			365,000
100283464		MAYS LANDING		NJ.		03/11/2026	6.999	272,757			355,000
3,62506E+11		LAINDALE		CA.		04/17/2025	8.350		32,300		776,000
100276833		MANHATTAN		MI.		01/30/2026	7.125	278,125			365,000
100284634		MI MIUK VILLAGE		CA.		03/27/2026	5.875	260,790			395,000
100283407		YORKVILLE		IL.		03/11/2026	6.500	274,480			356,000
100283326		DURHAM		NC.		03/11/2026	6.124	269,586			387,000
100272919		HOUSTON		TX.		01/15/2026	6.375	267,040			333,000
100276854		S-GRAVENHAGE		NLD.		01/28/2026	5.450	343,773			442,800
100277029		SAINT PETERSBURG		FL.		02/06/2026	6.750	272,676			360,000
100277484		MECFORD		OR.		02/13/2026	6.750	273,239			393,000

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100284040	.....	ESTERO	.....	FL	.....		03/24/2026	6.500	273,503	.....	379,000
100276646	.....	CARROLLTON	.....	GA	.....		01/28/2026	6.625	266,661	.....	394,000
331003820	.....	JERSEY CITY	.....	NJ	.....		03/07/2025	7.940	.....	23,340	948,000
3340121400	.....	NOBLEY	.....	NJ	.....		02/26/2026	9.108	332,165	.....	703,000
100284700	.....	ATLANTA	.....	GA	.....		03/27/2026	6.875	272,237	.....	376,000
100284012	.....	ROVERSFOED	.....	PA	.....		03/24/2026	6.375	272,135	.....	355,000
100272217	.....	TWIN PEAKS	.....	CA	.....		01/09/2026	6.990	274,390	.....	360,000
100272145	.....	PULLMAN	.....	WA	.....		01/06/2026	6.625	271,306	.....	370,000
100283865	.....	WINSTON SALEM	.....	NC	.....		03/11/2026	6.375	272,041	.....	366,000
100283399	.....	HELENA	.....	AL	.....		03/11/2026	5.999	268,452	.....	386,000
100277558	.....	NASHVILLE	.....	TN	.....		02/11/2026	6.490	271,678	.....	379,500
100272211	.....	SAINT CLAIR	.....	MO	.....		01/08/2026	6.875	274,243	.....	380,000
100284881	.....	DELRAN	.....	NJ	.....		03/27/2026	7.125	275,691	.....	379,000
100272470	.....	LAS VEGAS	.....	NV	.....		01/06/2026	6.990	283,315	.....	370,000
100277180	.....	COACHELLA	.....	CA	.....		02/10/2026	6.625	274,420	.....	415,000
100272496	.....	PORT ORCHARD	.....	WA	.....		01/09/2026	6.740	271,952	.....	715,000
100283546	.....	MAGNOLIA	.....	TX	.....		03/13/2026	6.750	272,817	.....	350,000
100273066	.....	ATLANTA	.....	GA	.....		01/15/2026	6.490	267,619	.....	398,000
100277233	.....	POOLESVILLE	.....	MO	.....		02/10/2026	7.250	275,150	.....	353,000
100276921	.....	VANCOUVER	.....	WA	.....		01/30/2026	7.125	279,727	.....	505,000
100277395	.....	CHESTERFIELD	.....	MO	.....		02/12/2026	6.750	269,587	.....	365,000
100272011	.....	CONVERS	.....	GA	.....		01/09/2026	6.750	271,712	.....	393,000
100272023	.....	LEHIGH ACRES	.....	FL	.....		01/08/2026	7.375	273,706	.....	353,000
3310068284	.....	LAKEWOOD	.....	CO	.....		01/08/2025	8.323	.....	26,886	757,500
100273050	.....	GROVELAND	.....	CA	.....		01/15/2026	6.500	267,123	.....	353,000
3510138884	.....	MIAMI	.....	FL	.....		03/20/2026	7.125	713,554	.....	1,900,000
100272868	.....	BAKERSFIELD	.....	CA	.....		01/09/2026	6.625	270,370	.....	360,000
3410001030	.....	NEWARK	.....	NJ	.....		11/17/2025	8.104	.....	43,976	1,125,000
100283380	.....	KUNA	.....	ID	.....		03/11/2026	6.490	271,434	.....	335,000
100277705	.....	LAS VEGAS	.....	NV	.....		02/19/2026	6.375	266,571	.....	470,000
100277700	.....	SAN ANTONIO	.....	TX	.....		02/19/2026	6.875	275,299	.....	330,000
100273062	.....	CLERMONT	.....	FL	.....		01/15/2026	6.750	270,515	.....	338,000
100281638	.....	GRONINGEN	.....	N.D.	.....		02/25/2026	4.900	336,442	.....	356,874
100285111	.....	ROTTERDAM	.....	N.D.	.....		03/27/2026	5.000	328,235	.....	356,250
100273121	.....	FORT WORTH	.....	TX	.....		01/15/2026	5.750	262,369	.....	340,000
100284695	.....	LAUREL	.....	MD	.....		03/27/2026	6.999	274,537	.....	405,000
100272200	.....	PHOENIX	.....	AZ	.....		01/09/2026	6.375	268,345	.....	385,000
100283424	.....	LANCASTER	.....	CA	.....		03/11/2026	6.624	271,593	.....	335,000
100276872	.....	CYPRESS	.....	TX	.....		01/30/2026	7.000	272,143	.....	320,000
3410000934	.....	WESTFIELD	.....	NJ	.....		07/25/2025	8.364	.....	24,612	2,600,000
100283056	.....	PORT CHARLOTTE	.....	FL	.....		03/09/2026	6.625	263,114	.....	330,000
100273885	.....	DUNDOME	.....	PA	.....		01/26/2026	6.750	268,246	.....	329,000
100274049	.....	MESSQUITE	.....	TX	.....		01/26/2026	7.000	268,327	.....	310,000
341001037	.....	THOMPSON STATION	.....	TN	.....		11/03/2025	8.308	.....	265,451	3,630,000
3410001021	.....	DETROIT	.....	MI	.....		10/24/2025	8.496	.....	31,699	11,030,000
100283060	.....	KINGSTON	.....	NV	.....		03/09/2026	7.250	269,158	.....	350,000
100283488	.....	PENNSBURG	.....	PA	.....		03/11/2026	7.000	272,471	.....	350,000
100284949	.....	MORRISVILLE	.....	NC	.....		03/27/2026	6.990	271,674	.....	350,000
100273150	.....	SHELBYVILLE	.....	KY	.....		01/15/2026	6.990	269,058	.....	350,000
100272481	.....	RICHMOND	.....	TX	.....		01/08/2026	6.875	265,706	.....	363,000
100273151	.....	WEST FALLS	.....	NV	.....		01/15/2026	6.625	266,996	.....	360,000
100273102	.....	COLUMBUS	.....	OH	.....		01/15/2026	6.375	265,580	.....	375,000
100276860	.....	HUDSON	.....	NH	.....		01/29/2026	6.875	271,254	.....	355,000
100284755		OXFORD		ME			03/27/2026	6.750	269,763		360,000
100272526		CHICAGO		IL			01/09/2026	6.740	270,385		350,000

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100283347	ANN ARBOR	LAKEWOOD	MI			03/11/2026	6.125	265,804			420,000
3310088277			CO			01/08/2025	8.323	765,000	45,181		765,000
334010251	CORTLAND MANOR		NY			06/05/2025	8.464	725,000	88,625		725,000
100276684	HAGUE		VA			01/29/2026	6.990	350,000			350,000
100273125	MANSFIELD		TX			01/15/2026	7.125	268,811			328,000
100273232	VERNAL		UT			01/16/2026	6.750	264,801			350,000
100273916	NEW EGYPT		NJ			01/26/2026	7.000	274,911			395,000
100263278	SEQUIM		TX			03/11/2026	5.750	252,493			303,000
100272240	WOODSTOCK		GA			01/08/2026	6.875	269,890			355,000
100272947	NORTH CHESTERFIELD		VA			01/08/2026	6.500	267,631			395,000
100272390	BATON ROUGE		LA			01/08/2026	6.500	267,888			350,000
100272381	CHATTANOOGA		TN			01/08/2026	6.375	266,037			359,000
100283167	PENDERGRASS		GA			03/09/2026	7.125	266,123			380,000
100272064	DUDLEY		MA			01/08/2026	7.125	269,910			425,000
100294814	CONVERS		GA			03/27/2026	6.990	271,823			374,000
100294958	TAIPEA		FL			03/27/2026	7.125	271,616			336,000
3340069541	BELLEVILLE		IL			04/30/2024	9.148	231,342			920,000
100273003	CONCORD		NC			01/15/2026	5.875	258,145			335,000
100274749	LONG BEACH		CA			01/29/2026	8.300	270,572			1,662,735
100274015	CROSBY		MIN			01/26/2026	6.875	260,519			320,000
100276986	JACKSONVILLE		FL			01/30/2026	6.490	278,769			338,000
100272539	GILPIN		MI			01/08/2026	6.115	268,871			406,000
100276993	RIO RANCHO		NM			01/30/2026	6.625	269,667			350,000
100283111	LAS VEGAS		NV			03/09/2026	6.500	260,584			348,000
100272536	LAS CRUCES		NM			01/08/2026	6.450	266,409			335,000
3510118913	MIAMI		FL			12/19/2025	8.440	164,005			1,570,000
100283982	LELAND		NC			03/24/2026	6.500	267,461			333,000
100281942	SEHELL		NJ			02/26/2026	7.125	271,284			325,000
100281949	GOFFSTOWN		NH			02/26/2026	7.125	271,960			445,000
100283426	COLORADO SPRINGS		CO			03/11/2026	6.624	268,619			325,000
100277966	CHANDLER		AZ			02/26/2026	11.600	265,200			940,000
100278309	NAPLES		FL			02/26/2026	7.550	270,400			815,646
100283188	KINGSTON		NY			03/09/2026	7.490	269,943			325,000
100283193	KINGSTON		NY			03/09/2026	7.490	269,232			325,000
100277238	SPRINGFIELD		VA			02/10/2026	6.875	264,434			369,000
100271947	SALT LAKE CITY		UT			01/06/2026	6.750	269,518			502,000
100283071	GLENDALE		CA			03/09/2026	6.625	263,227			1,170,000
100273996	CAMANO ISLAND		WA			01/26/2026	6.500	265,156			1,050,000
3510138708	BURDEN		WA			03/12/2026	7.590	701,983			1,985,000
100273230	EAST HARTFORD		CT			01/16/2026	6.875	271,458			380,000
100277480	BULL-HEAD CITY		AZ			02/13/2026	6.575	269,230			685,000
100277273	HOT SPRINGS VILLAGE		AR			02/11/2026	8.000	273,265			325,000
100273385	PALMDALE		CA			01/21/2026	6.875	265,503			415,000
100272531	BORRERO SPRINGS		CA			01/08/2026	6.625	268,614			360,000
100284038	CHATTANOOGA		TN			03/24/2026	6.375	265,736			341,000
100282281	EASLEY		SC			02/27/2026	4.990	245,692			340,000
3340115034	MOUNT LAUREL TOWNSHIP		NJ			12/04/2025	9.158	48,432			634,000
100273012	STANLEY		ID			01/15/2026	7.500	271,212			330,000
100276747	BREDA		NLD			01/28/2026	5.150	334,432			400,000
100283181	ADVANCE		NC			03/09/2026	7.875	271,763			370,000
100272416	EASTMAN		MI			01/08/2026	6.625	265,049			445,000
100284684	MARYVILLE		TN			03/27/2026	7.375	271,688			352,000
100284507	HIXSON		TN			03/26/2026	7.125	263,947			345,000
100277278	OVERGARD		AZ			02/11/2026	6.624	266,655			402,000
100282367	WOODBURY		NY			02/27/2026	6.575	264,357			345,000

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100284716		PORT CHARLOTTE		FL		03/27/2026	7.375	288 889		410 000	
100282310		AURORA		CO		02/27/2026	6.990	285 286		345 000	
100272993		LAS VEGAS		NV		01/15/2026	6.990	288 302		345 000	
100277264		BOISE		ID		02/11/2026	6.125	283 907		445 000	
100272239		MANASSAS		VA		01/08/2026	6.624	286 185		370 000	
100272008		HOUSTON		TX		01/08/2026	6.750	285 613		346 000	
100283798		EULESS		TX		03/13/2026	7.250	284 483		330 000	
100273044		PEORIA		AZ		01/15/2026	6.125	296 948		350 000	
100283264		JASPER		AL		03/11/2026	5.750	255 606		358 000	
100272192		HEYBURN		ID		01/08/2026	6.625	281 872		355 000	
3310087595		LOS ANGELES		CA		01/08/2025	11.250	261 732	26 142	534 000	
100272890		CORPUS CHRISTI		TX		01/12/2026	6.625	288 235		324 000	
100277225		POOLESVILLE		MD		02/10/2026	7.250	288 235		343 000	
100282148		RICHLAND HILLS		TX		02/27/2026	6.625	285 174		385 000	
100272824		CHICO		CA		01/15/2026	6.490	281 835		325 000	
100282216		NORFOLK		MA		02/27/2026	6.250	280 129		400 000	
3340118642		BROW		NV		01/29/2026	9.158	320 753		755 000	
100272541		LENOIR CITY		TN		01/08/2026	6.875	258 039		405 000	
100273148		HUMBLE		TX		01/15/2026	7.375	287 918		387 000	
100283271		FULLSHEAR		TX		03/11/2026	5.750	251 185		329 000	
3410000866		GATLINBURG		TN		01/17/2025	8.784	29 222		1 035 000	
100284000		ENGLEWOOD		CO		03/24/2026	5.500	248 989		380 000	
100277582		OVERGAARD		AZ		02/13/2026	7.115	259 347		285 000	
100272401		MESA		AZ		01/08/2026	7.625	282 958		410 000	
100272469		CHICAGO		IL		01/08/2026	6.875	281 719		342 000	
100277026		ESKO		IN		02/06/2026	6.875	281 985		355 000	
3420001128		NASHVILLE		TN		02/26/2026	7.538	682 773	64 284	2 208 000	
3510118029		DAVIDSON		NC		12/19/2025	8.000	286 245		1 461 000	
100284809		WESTBURY		NV		03/27/2026	7.375	286 243		380 000	
100272862		MOONDOUGH		GA		01/15/2026	7.125	286 243		285 000	
3510131265		NORTH BAY VILLAGE		FL		12/08/2025	7.720	144 600		5 150 000	
100282121		CINCINNATI		KY		02/27/2026	7.500	288 349		320 000	
100282830		GAYLORSVILLE		CT		02/27/2026	7.375	282 584		340 000	
100277002		DOUGLAS		MI		01/30/2026	6.990	285 282		284 000	
100273109		HERMISTON		OR		01/15/2026	6.990	282 288		355 000	
100273215		MIAMI		FL		01/16/2026	7.000	281 056		345 000	
3510123616		MONTVERDE		FL		08/01/2025	8.283	283 456	352 584	2 400 000	
100272284		NAPERVILLE		IL		01/08/2026	6.500	289 814		369 900	
100282316		VIRGINIA BEACH		VA		02/27/2026	7.125	289 814		380 000	
100282099		LAVON		TX		02/27/2026	6.375	280 577		320 000	
334006838		BELLEVILLE		IL		04/30/2024	9.148	91 490		920 000	
100272870		CHESAPEAKE BEACH		MD		01/15/2026	6.990	285 408		319 000	
100283748		MARY ESTHER		FL		03/13/2026	6.375	289 092		319 000	
100285070		BORGER		NLD		03/27/2026	5.250	317 870		400 000	
100282292		GARDEN CITY		GA		02/27/2026	6.500	280 202		700 000	
100283382		CHICAGO		IL		03/11/2026	6.375	280 810		345 000	
100284890		HEDGESVILLE		WV		03/27/2026	5.990	232 208		385 000	
3410000905		CHATHAM		NJ		06/20/2025	8.654	45 962	45 962	2 231 000	
3510129009		LOS ANGELES		CA		09/16/2025	7.500	49 483	49 483	1 700 000	
100282882		PASADENA		CA		03/02/2026	7.750	275 206		1 278 251	
100272129		PALM HARBOR		FL		01/08/2026	6.375	288 802		380 000	
100271969		CLEARWATER		FL		01/06/2026	6.875	284 340		361 000	
100272555		JUPITER		FL		01/08/2026	6.250	286 180		384 000	
100284592		URBANA		IL		03/26/2026	6.375	288 445		341 000	
100272238		KANNAPOLIS		NC		01/08/2026	6.625	282 011		377 000	

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100272472		NAPLES		FL			01/08/2026	6.750	261.523		345.000
100284796		BUFFALO		NY			03/27/2026	6.500	259.175		340.000
341000087		LEWISVILLE		NC			10/17/2025	8.486		193.393	1.905.300
335010921		ASBURY PARK		NJ			09/22/2025	10.099		135.747	1.720.000
3340117899		HOUSTON		TX			02/13/2026	7.910			2.250.000
3510133672		SOUTH MIAMI		FL			11/14/2025	7.390	317.769	212.321	2.300.000
100294924		TUCSON		AZ			03/27/2026	6.250	255.060		340.000
100272316		MENTOR		OH			01/08/2026	6.625	258.856		344.000
100274057		YOUNGTOWN		AZ			01/26/2026	6.625	262.416		344.500
100276904		UNITED KINGDOM		GBR			01/28/2026	7.040	331.653		335.000
3.62516E+11		SEATTLE		WA			08/13/2025	7.510		105.000	2.636.000
3510118729		BOTHELL		WA			12/19/2025	8.125		18.440	1.600.000
100283492		CHICAGO		IL			03/11/2026	7.250	263.777		318.000
3340119456		SELDEN		NY			01/29/2026	9.603	317.196		635.000
3340119655		NEWARK		NJ			02/13/2026	9.603	317.196		655.000
3510118730		BOTHELL		WA			12/19/2025	8.125		18.418	1.600.000
100271961		GRAND JUNCTION		CO			01/06/2026	5.500			340.000
3510118732		BOTHELL		WA			12/19/2025	8.125		18.408	1.600.000
100283796		BURLINGTON		NC			03/13/2026	6.750	260.466		342.000
100284547		NORTH CHESTERFIELD		VA			03/26/2026	6.500	256.617		340.000
100272853		WILMINGTON		DE			01/08/2026	6.625	258.367		339.000
100283259		SAINT AUGUSTINE		FL			03/11/2026	4.990	242.876		335.000
100283171		SAN ANTONIO		TX			03/09/2026	6.875	257.718		390.000
100285020		UNITED KINGDOM		GBR			03/27/2026	5.500	317.376		450.000
100272639		LAREDO		TX			01/13/2026	6.875	259.053		317.000
3510123977		MIAMI		FL			09/16/2025	7.813		165.444	3.390.000
100285095		ENDROVEN		NLD			03/27/2026	5.250	315.278		365.000
3510118731		BOTHELL		WA			12/19/2025	8.125		18.372	1.600.000
3340095039		EVANSTON		IL			02/13/2025	8.477		11.151	725.000
100276682		JOHNS ISLAND		SC			01/29/2026	7.625	261.363		350.000
3340103128		CLARKSVILLE		TN			09/09/2025	12.197		85.235	740.000
3310087756		OYSTER BAY		NY			01/16/2025	8.953		19.334	405.300
3340109207		ROCKY POINT		NY			10/08/2025	10.019		2.693	589.000
100272608		WILMINGTON		DE			01/13/2026	6.750	260.350		317.000
100283192		KINGSTON		NY			03/09/2026	7.490	262.155		316.000
3340111999		WEST BABYLON		NY			02/26/2026	9.677	315.557		850.000
100276646		HEERLEN		NLD			01/28/2026	4.800	326.071		420.000
100285130		HILLEGOM		NLD			03/27/2026	5.100	314.415		455.000
100272657		MIAMI		FL			01/09/2026	6.125	251.009		630.000
100283509		CYPRESS		TX			03/11/2026	5.750	250.495		339.000
100277285		PANAMA CITY BEACH		FL			02/12/2026	7.625	264.600		315.000
100277366		PANAMA CITY BEACH		FL			02/12/2026	7.625	264.600		315.000
100283616		OKLAHOMA CITY		OK			03/13/2026	6.875	261.510		335.000
100282269		MERIDIAN		ID			02/27/2026	6.575	253.588		362.000
100272728		FAYETTEVILLE		NC			01/09/2026	8.750	264.600		315.000
100283227		LAS VEGAS		NY			03/09/2026	7.375	264.285		360.000
3510124803		CHARLOTTE		NC			12/19/2025	8.025		210.808	2.667.000
100272643		STEPHENS CITY		VA			01/08/2026	7.115	256.027		340.000
3350115316		LITTLE NECK		NY			11/13/2025	9.876		19.512	1.700.000
3500108781		APOLKA		FL			10/16/2024	8.408		65.839	1.275.000
100272471		WEST PALM BEACH		FL			01/08/2026	6.375	256.671		455.000
100277515		LAS VEGAS		NY			02/13/2026	6.575	258.291		570.000
100277038		BUCKEYE		AZ			02/06/2026	6.750	257.411		335.000
100272297		MANASSAS		VA			01/08/2026	6.624	259.006		360.000
100272193		DACULA		GA			01/08/2026	6.624	262.158		395.000

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100272413	MARYSVILLE		VA	01/08/2026			6.375	252,553		370,000	
100272068	LOCKPORT		IL	01/08/2026			6.625	238,155		360,000	
3310081365	JERSEY CITY	.....	NJ	10/31/2024		.....	8.981	.....	38,305	613,500	
100277519	FORT COLLINS	.....	CO	02/13/2026		.....	6.575	256,702	.....	335,000	
100294827	DISTRICT HEIGHTS	.....	MO	03/27/2026		.....	7.625	260,921	.....	335,000	
3500105786	APOLKA	.....	FL	10/16/2024		.....	8.408	.....	71,360	1,275,000	
100294851	MELBOURNE	.....	AUS	03/27/2026		.....	7.125	260,981	.....	335,000	
100272574	NORTH RIDGEVILLE	.....	OH	01/08/2026		.....	6.625	249,734	.....	335,000	
100283456	ATLANTIC CITY	.....	NJ	03/11/2026		.....	6.750	258,563	.....	315,000	
100276630	HURST	.....	TX	01/29/2026		.....	6.375	255,611	.....	335,000	
331008576	ROXBURY	.....	MA	02/06/2025		.....	9.128	.....	58,861	540,000	
100272607	WOODBRIDGE	.....	VA	01/09/2026		.....	6.750	253,679	.....	377,000	
3510128562	ENCINO	.....	CA	09/16/2025		.....	7.500	.....	177,279	2,280,000	
3510118735	BOTHELL	.....	WA	12/19/2025		.....	8.125	.....	18,156	1,600,000	
100284685	FORT WASHINGTON	.....	MD	03/27/2026		.....	6.499	255,333	.....	390,000	
100272860	GRAND JUNCTION	.....	CO	01/15/2026		.....	6.625	260,000	.....	430,000	
100277577	MILFORD	.....	MI	02/26/2026		.....	6.200	255,000	.....	567,063	
100276275	EPPING	.....	NH	02/26/2026		.....	8.250	260,183	.....	626,000	
100282764	MIDWAY	.....	GA	03/02/2026		.....	6.990	257,645	.....	1,213,336	
100282882	SOUTH JORDAN	.....	UT	03/02/2026		.....	7.500	262,234	.....	1,202,498	
100277988	LONGVIEW	.....	WA	02/26/2026		.....	9.025	262,474	.....	532,900	
100284985	STONE MOUNTAIN	.....	GA	03/27/2026		.....	7.250	259,797	.....	415,000	
100284997	PHOENIX	.....	AZ	03/27/2026		.....	7.250	259,450	.....	376,000	
100283851	NEW BRITAIN	.....	CT	03/16/2026		.....	6.990	261,972	.....	480,000	
100271932	JACKSONVILLE	.....	FL	01/06/2026		.....	6.750	259,152	.....	385,000	
3310093723	NAPA	.....	CA	02/13/2025		.....	8.939	.....	38,156	466,000	
100277296	SREINSBURY	.....	MA	02/12/2026		.....	6.250	249,161	.....	632,000	
100283324	AURORA	.....	CO	03/11/2026		.....	6.124	253,629	.....	350,000	
100283296	CLIVE	.....	IA	03/11/2026		.....	5.990	251,304	.....	342,000	
100281959	LEEJARDEN	.....	N.D.	02/25/2026		.....	5.300	318,734	.....	341,892	
100277695	BAKERSFIELD	.....	CA	02/19/2026		.....	6.750	256,285	.....	549,500	
100274416	METUCHEN	.....	NJ	01/29/2026		.....	7.875	259,874	.....	1,225,000	
100273630	VIRGINIA BCH	.....	VA	01/23/2026		.....	7.375	258,278	.....	1,237,486	
100278194	PORTLAND	.....	OR	02/26/2026		.....	7.900	254,490	.....	900,000	
100273979	HOMESTEAD	.....	FL	01/26/2026		.....	7.000	261,022	.....	515,000	
100277884	POLESVILLE	.....	MD	02/26/2026		.....	5.950	255,000	.....	1,225,339	
100273831	RIO RICO	.....	AZ	01/23/2026		.....	7.874	259,429	.....	312,000	
100274084	ALPHARETTA	.....	GA	01/26/2026		.....	6.500	257,234	.....	605,000	
100282890	PALM SPRINGS	.....	CA	02/27/2026		.....	6.500	258,476	.....	525,000	
100284055	GRAND ISLE	.....	LA	03/24/2026		.....	6.250	253,627	.....	395,000	
100273524	MILILANI	.....	HI	01/23/2026		.....	7.750	260,666	.....	1,072,626	
100272852	RALEIGH	.....	NC	01/08/2026		.....	6.500	255,692	.....	360,000	
100272203	PRESBOTT	.....	AZ	01/08/2026		.....	6.250	253,070	.....	395,000	
100272350	DELAVAL	.....	WI	01/08/2026		.....	6.250	253,055	.....	370,000	
100283350	ROSENBERG	.....	TX	03/13/2026		.....	8.000	256,078	.....	325,000	
100271939	MADISON	.....	WI	01/06/2026		.....	6.490	257,820	.....	359,000	
100273667	SHERWOOD	.....	OR	01/23/2026		.....	7.750	262,111	.....	1,123,420	
100284006	RUTLEDGE	.....	PA	03/24/2026		.....	6.500	254,096	.....	475,000	
100283484	ALBANY	.....	CA	03/11/2026		.....	6.875	256,893	.....	337,000	
3340101265	HOUSTON	.....	TX	05/22/2025		.....	9.412	.....	11,182	560,000	
100283349	GOLDEN	.....	CO	03/06/2026		.....	6.375	253,346	.....	370,000	
100277682	SAN DIEGO	.....	CA	02/26/2026		.....	6.875	259,231	.....	1,274,000	
100273540	BELL GARDENS	.....	CA	01/23/2026		.....	7.750	260,184	.....	1,089,369	
100273366	CEJUR D ALENE		ID	01/21/2026			7.875	260,400		315,000	
100278518	AUSTIN		TX	02/26/2026			8.075	258,960		390,788	

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

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100283188		KINSTON		IN		03/09/2026	7.490	257,122		310,000	
3500134714		NEW SMYRNA BEACH		FL		01/23/2026	7.750	495,945		4,385,000	
100273360		RALEIGH		NC		01/20/2026	6.000	248,032		339,000	
100272351		MARTON		NJ		01/08/2026	6.624	255,788		364,000	
100273122		BRYAN		TX		01/15/2026	6.990	254,053		312,000	
100263822		MACON		NC		03/16/2026	7.125	256,077		330,000	
100272713		AURORA		CO		01/09/2026	7.625	259,687		335,000	
100276673		LEES SUMMIT		MO		01/28/2026	7.250	255,499		330,000	
100276611		LAUREL		MD		01/28/2026	6.998	254,748		350,000	
100262253		TEMPLE		GA		02/27/2026	7.125	256,224		350,000	
100276676		ALLEN TOWN		PA		01/30/2026	6.875	259,207		330,000	
100263268		EGG HARBOR TWP		NJ		03/11/2026	5.750	244,809		340,000	
100264603		ROGERS		AR		03/27/2026	7.375	257,007		381,000	
100272894		MARLBOROUGH		MA		01/15/2026	6.625	255,137		332,000	
100271920		NEW SMYRNA BEACH		FL		01/06/2026	6.625	256,327		330,000	
100273156		YORKVILLE		IL		01/15/2026	6.125	249,682		337,000	
100262238		FORT LAUDERDALE		FL		02/27/2026	7.125	251,273		555,000	
100264021		CLARKSVILLE		TN		03/24/2026	7.125	256,779		365,000	
3510116508		DECATUR		GA		12/19/2025	8.063	251,725	322,497	1,690,000	
100277322		PAHRUMP		NV		02/12/2026	6.625	251,261		380,000	
100271965		COLUMBIA		SC		01/08/2026	6.500	251,261		495,000	
100263672		LAKELAND		FL		03/13/2026	7.625	258,825		290,000	
3340116049		BRENTWOOD		TN		02/26/2026	10.029	307,990		745,000	
100263402		HASLET		TX		03/11/2026	6.498	253,766		350,000	
100262162		CLINTON		CT		02/27/2026	7.875	255,215		308,000	
100277687		GROVETOWN		GA		02/19/2026	7.625	256,207		293,000	
100264740		WILLINGBORO		NJ		03/27/2026	6.375	248,877		330,000	
100277289		ESCONDIDO		CA		02/12/2026	5.625	233,099	7,820	565,000	
3340115907		JEFFERSON VALLEY		IN		12/11/2025	9.158	254,949		590,000	
100272241		OAKLAND PARK		FL		01/08/2026	6.990	254,949		400,000	
3420001107		HOBOKEN		NJ		01/29/2026	7.650	654,786		4,992,000	
3500106783		APRKA		FL		10/16/2024	8.408		65,080	1,275,000	
3500106785		APRKA		FL		10/16/2024	8.408		70,660	1,275,000	
100264645		LAS VEGAS		NV		03/27/2026	7.375	255,218		328,000	
100274107		CHEYENNE		WY		01/27/2026	6.875	253,341		335,000	
100262571		MC KINNEY		TX		02/27/2026	4.990	233,276		328,000	
100277783		SPOKANE		WA		02/26/2026	8.625	260,062		727,113	
100272269		OVERLAND PARK		KS		01/08/2026	6.500	251,902		375,000	
100261677		GRONINGEN		NLD		02/25/2026	5.100	312,832		400,000	
100264128		GLEN ALLEN		VA		03/30/2026	8.900	251,762		936,181	
100262695		SALINAS		CA		03/02/2026	9.500	262,318		1,008,655	
100264623		STILWATER		CA		03/27/2026	7.125	254,351		369,000	
3510133567		ORANGE		CA		12/17/2025	7.605		61,114	1,468,000	
100263078		HOUSTON		TX		03/09/2026	6.250	242,264		385,000	
100264647		THE VILLAGES		FL		03/27/2026	6.990	254,308		375,000	
100272422		ELLIJAY		GA		01/08/2026	6.625	253,687		400,000	
3340106187		POUGHKEEPSIE		NY		08/08/2025	10.217		27,464	680,000	
3510121058		ORLANDO		FL		12/19/2025	7.500		3,801	1,900,000	
100272675		PORTLAND		OR		01/12/2026	6.750	251,681		525,000	
100273933		LEAKEY		TX		01/15/2026	6.625	250,408		360,000	
100273165		BRIGHTON		CO		01/15/2026	6.490	248,763		350,000	
100261651		SEGUIN		TX		02/26/2026	7.490	257,176		305,000	
100276173		KIRKWOOD		CA		02/26/2026	7.875	254,763		809,717	
100261633		FAYETTEVILLE		NC		02/26/2026	7.490	256,664		313,000	
100277226		FRESNO		CA		02/10/2026	6.875	246,050		325,000	

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Loan Number		City		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100272096		CARTERSVILLE		GA		01/09/2026	6.990	252,132			350,000
100293432		ROGERS		AR		03/11/2026	6.624	249,910			325,000
100294015		HOBE SOUND		FL		03/24/2026	6.875	253,332			305,000
100273391		POIPANO BEACH		FL		01/21/2026	6.625	248,018			335,000
100293539		MCALLEN		TX		03/23/2026	6.750	247,304			375,000
100273947		SUPRISE		AZ		01/15/2026	7.625	253,409			325,000
100272334		BELTON		TX		01/09/2026	6.500	249,318			352,000
3310080493		OCEAN ISLE BEACH		NC		09/10/2024	8.666		33,811		495,000
100273030		DELRAY BEACH		FL		01/15/2026	6.875	252,957			335,000
100273100		PISCATAWAY		NJ		01/15/2026	6.625	245,795			348,000
100276716		AMSTERDAM		NLD		01/26/2026	5.650	313,829			366,390
100277915		ALBUQUERQUE		NM		02/26/2026	7.725	247,700			600,000
100272278		UNION CITY		CA		01/09/2026	6.625	246,044			330,000
100276626		DEVENTER		NLD		01/26/2026	4.950	313,530			350,000
100272166		COLORADO SPRINGS		CO		01/09/2026	7.125	249,655			332,000
100292267		RALEIGH		NC		02/27/2026	7.125	252,201			325,000
100272406		FARMINGTON		UT		01/09/2026	6.990	248,628			347,000
100273103		GAHANNA		OH		01/15/2026	7.000	248,317			306,000
100276629		NASHVILLE		TN		01/29/2026	7.125	250,721			324,000
100274070		HOMESTEAD		FL		01/26/2026	7.625	253,661			290,000
3340118978		MARIETTA		GA		01/29/2026	9.603	302,302			553,000
100272439		NORRISTOWN		PA		01/09/2026	7.500	248,284			325,000
100272907		MYRTLE BEACH		SC		01/15/2026	6.990	251,231			329,000
100263219		LAS VEGAS		NV		03/09/2026	6.500	242,733			330,000
100272327		KANAPOLIS		NC		01/09/2026	6.250	255,169			338,000
100293943		TUCSON		AZ		03/23/2026	7.375	253,575			295,000
100294768		BRIDGEPORT		CT		03/27/2026	7.250	250,767			322,000
100294955		APEX		NC		03/27/2026	6.990	250,631			325,000
100293761		VICTORVILLE		CA		03/13/2026	6.999	247,273			468,000
3410001042		LIVINGSTON		NJ		11/03/2025	8.108		47,440		1,975,000
3340119966		SOUTH PLAINFIELD		NJ		02/13/2026	9.158	301,104			555,000
3340070776		SLEEPY HOLLOW		NY		04/05/2024	9.563		31,779		650,000
100273090		WARRENSBURG		MO		01/15/2026	6.500	243,665			330,000
100273016		LANCASTER		CA		01/15/2026	5.990	241,157			302,000
100291939		PENASCOLA		FL		02/26/2026	5.875	241,128			315,000
100294986		HAGERSTOWN		MD		03/27/2026	6.625	249,067			345,000
100277643		HAINES CITY		FL		02/19/2026	7.499	250,877			305,000
3510131619		MIAMI		FL		10/30/2025	7.480		37,975		1,750,000
100292956		CAACHELLA		CA		02/27/2026	7.625	250,067			315,000
100277737		PANAMA CITY BEACH		FL		02/12/2026	7.625	252,000			300,000
100295000		HICKORY CREEK		TX		03/27/2026	7.250	249,405			300,000
100293098		LAS VEGAS		NV		03/09/2026	6.750	242,509			365,000
100293405		CONCORD		NC		03/11/2026	6.500	247,983			334,000
100273132		NORTH LOGAN		UT		01/15/2026	6.375	242,816			325,000
100294902		SAN TAN VALLEY		AZ		03/27/2026	5.990	236,859			318,000
100294923		ORLANDO		FL		03/27/2026	7.125	248,985			300,000
100272918		FENTON		MO		01/15/2026	6.750	246,074			322,000
100272990		SCHOOLCRAFT		MI		01/15/2026	6.625	246,815			337,000
100273949		FRANKLIN		IL		01/26/2026	6.875	249,745			345,000
100294724		PISCATAWAY		NJ		03/27/2026	6.500	243,805			320,000
100274147		LOS ALAMOS		CA		01/29/2026	8.975	250,555			700,000
100293794		MCKINNEY		TX		03/13/2026	6.500	243,265			323,000
100276743		TILBURG		NLD		01/28/2026	5.050	309,051			323,438
100276753		TILBURG		NLD		01/29/2026	4.850	309,051			323,438
350110232		MILLBURN		NJ		09/09/2025	10.049		66,376		2,275,000

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100272338		VICTORIA		IN			01/09/2026	6.625	245,478		320,000
100271966		DECATUR		GA			01/06/2026	6.875	248,087		300,000
100282327		CHARLOTTE		NC			02/27/2026	5.900	240,708		320,000
100273152		MIDDLEBURY		VA			01/15/2026	6.624	253,140		380,000
100273162		NAPLES		FL			01/15/2026	6.490	242,736		342,000
100273398		REVERE		MA			01/21/2026	6.875	243,685		380,000
100272812		CLINT		TX			01/13/2026	6.875	244,949		300,000
341000085		AUSTIN		TX			07/18/2025	8.384		6,977	935,000
334009216		SEASIDE FERRY		NC			05/22/2025	9.352		84,436	538,000
100284109		VISTA		CA			03/30/2026	6.950	245,195		1,065,319
100283281		SUMMERVILLE		SC			03/11/2026	5.750	228,984		286,000
100282300		TEXAS CITY		TX			02/27/2026	6.125	244,167		320,000
100284804		METairie		LA			03/27/2026	6.990	247,971		355,000
100283391		DAYTONA BEACH		FL			03/24/2026	6.250	243,191		399,000
3410000924		ROCHELLE PARK		NJ			08/29/2025	8.748		58,627	1,060,000
100272384		GROVELAND		CA			01/09/2026	6.625	245,129		330,000
100276662		PHOENIX		AZ			01/29/2026	6.625	245,269		340,000
100273192		STEPHENS CITY		VA			01/15/2026	5.750	235,506		350,000
100282344		PHILADELPHIA		PA			02/27/2026	6.625	239,955		320,000
100272060		Hudson		NH			01/08/2026	7.375	246,379		340,000
100281918		ORANGE BEACH		AL			02/26/2026	6.500	244,491		365,000
100282796		LUTZ		FL			03/02/2026	6.375	235,969		869,282
100273079		INDIANAPOLIS		IL			01/15/2026	7.125	243,058		316,000
100283377		BOULDER		CO			03/11/2026	6.490	238,223		316,000
100272844		LULA		GA			01/15/2026	7.500	244,750		318,000
3700005812		NEWARK		NJ			03/19/2025	8.330		103,106	850,000
100272214		VALDIA		MI			01/09/2026	6.990	244,492		318,000
100273104		CINCINNATI		KY			01/15/2026	6.624	239,022		317,000
100283297		HOUSTON		TX			03/11/2026	5.900	238,944		330,000
100272081		GROVE CITY		OH			01/09/2026	7.500	244,244		300,000
100276660		MOUNTAIN VIEW		CA			01/29/2026	7.625	243,482		296,000
100284832		SHELBY TOWNSHIP		MI			03/27/2026	6.875	244,245		317,000
100282822		SPARTANBURG		SC			02/27/2026	7.875	244,705		323,000
100282315		SARASOTA		GA			02/27/2026	7.500	243,983		310,000
100273926		GOOSE CREEK		SC			01/26/2026	6.875			327,000
100272980		VENICE		CA			01/15/2026	7.250	240,646		315,000
100276633		COVINGTON		GA			01/29/2026	6.490	240,646		315,000
3510113400		BELLA COLLINA		FL			12/19/2025	8.188	242,173		2,830,000
100274053		CLEVELAND		OH			01/26/2026	7.375	245,221		320,000
100277566		HIALEAH		FL			02/12/2026	6.750	239,232		555,000
3340082167		KEAUHOU		HI			04/24/2025	8.890		50,581	835,000
100272837		DOUG CITY		KS			01/15/2026	6.990	222,450		297,000
100283403		CHARLOTTE		NC			03/11/2026	6.499	241,421		375,000
3340117443		SHIRLEY		NY			12/11/2025	10.019		43,560	550,000
100273146		HARRISON		ID			01/15/2026	7.375	240,686		315,000
100282251		ORO VALLEY		AZ			02/27/2026	7.000	244,754		430,000
100272966		PRINCETON		IN			01/15/2026	6.375	241,621		315,000
3510122719		AURORA		CO			12/19/2025	8.270		72,667	1,290,000
3500134286		JOHN ISLAND		SC			01/23/2026	8.000	469,035		3,950,000
100283848		NORTH CHESTERFIELD		VA			03/16/2026	7.125	244,405		308,500
100282122		LA HABRA		CA			02/27/2026	6.750	244,363		880,000
100272910		BALDWIN		NY			01/15/2026	6.375	239,924		323,000
3340114752		CHICAGO		IL			12/11/2025	10.138		27,225	530,000
100273164		PUNTA GORDA		FL			01/15/2026	5.750	232,134		360,000
100276603		GOLDSBORO		NC			01/28/2026	7.999	243,653		360,000

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Loan Number		City		State		Loan Type		Date Acquired		Rate of Interest		Actual Cost at Time of Acquisition		Additional Investment Made After Acquisition		Value of Land and Buildings	
330011521		HOUSTON		TX				01/27/2025		8.710			238,718		57,936		1,350,000
100284708		SHELBYVILLE		KY				03/27/2026		6.625							313,000
100283942		CALIFORNIA CITY		CA				03/23/2026		6.750			242,774				325,000
100273013		COTTONWOOD		TN				01/15/2026		6.990							295,000
100272791		OAKLAND PARK		FL				01/13/2026		6.875			242,181				375,000
100272361		MCKINNEY		TX				01/08/2026		6.625			241,487				370,000
330000508		STATEN ISLAND		NY				02/19/2025		8.825					37,612		487,550
100272155		VISALIA		CA				01/08/2026		6.375							352,000
100272843		SCHAUMBURG		IL				01/13/2026		7.125			238,032				283,000
100282908		SPARTANBURG		SC				02/27/2026		4.990			239,840				320,000
100272059		KALISPELL		MT				01/08/2026		6.375			218,452				400,000
100283355		ALBUQUERQUE		NM				03/11/2026		6.125			236,347				370,000
100277382		WEST VALLEY CITY		UT				02/12/2026		6.250			233,549				595,000
100283279		SACRAMENTO		CA				03/11/2026		5.875			233,988				314,000
100284919		GRAYSON		GA				03/27/2026		7.125			241,607				332,000
100282361		SALEM		OR				02/27/2026		6.990			241,172				315,000
100283813		DELTONA		FL				03/16/2026		6.750			237,390				300,000
100284976		ALBUQUERQUE		NM				03/27/2026		6.750			239,667				335,000
100272884		SAINT CLAIR SHORES		MI				01/15/2026		7.500			242,189				310,000
100283244		MCKINNEY		TX				03/09/2026		6.750			234,291				306,000
100283286		CHARLOTTE		NC				03/11/2026		5.875			232,933				360,000
100277252		FORT WORTH		TX				02/10/2026		6.750			236,104				302,000
100284028		POINCIAN BEACH		FL				03/24/2026		7.250			240,902				290,000
100272805		WEST HARTSDORO		VT				01/15/2026		6.999			240,057				290,000
3350113487		CALDWELL		NJ				12/11/2025		11.802				396,713			2,395,000
100283427		DELTONA		FL				03/11/2026		6.624			239,331				296,000
100282270		MCKINNEY		TX				02/27/2026		7.500			241,304				325,000
100282345		MCKINNEY		TX				02/27/2026		7.500			241,304				350,000
100281871		UTRECHT		NLD				02/25/2026		4.850			295,420				395,000
100283698		TOIS RIVER		NJ				03/13/2026		7.999			242,865				280,000
100273024		ALBRIGHTSVILLE		PA				01/15/2026		5.990							258,000
3310069240		DRIEGGS		ID				09/18/2024		9.296			224,876		6,418		486,000
3350113133		BRIELLE		NJ				12/04/2025		9.950				207,011			2,025,000
100272408		DOUGLASVILLE		GA				01/08/2026		7.625			241,878				309,000
100282266		CLAY		MI				02/27/2026		7.125			237,210				290,000
100283275		CHARLES TOWN		WV				03/11/2026		5.750			227,916				312,000
100284610		INWOOD		WV				03/26/2026		6.625			239,762				331,000
100284765		OAK FOREST		IL				03/27/2026		7.375			239,383				330,000
100282054		NEW PORT RICHEY		FL				02/27/2026		8.375			241,920				337,000
3.62527E+11		HOUSTON		TX				11/05/2025		7.480				274,000			1,490,000
100281973		CALIFORNIA CITY		CA				02/27/2026		6.999			239,324				310,000
100272861		FRESNO		CA				01/15/2026		6.499			237,274				330,000
100277677		CHICAGO		IL				02/19/2026		6.999			240,023				354,000
100276964		CONWAY (BUCKS)		SC				01/30/2026		6.875			240,649				326,000
100283413		CLEARWATER		FL				03/11/2026		6.500			236,137				330,000
3510132442		NORTH MIAMI BEACH		FL				10/30/2025		7.730				85,109			1,800,000
100283592		DEERFIELD BEACH		FL				03/13/2026		6.125			240,059				450,000
3350116724		WESTBURY		NY				02/26/2026		9.721			620,952				1,499,500
100283932		CAPE CANAVERAL		FL				03/23/2026		7.375			240,923				353,000
100272449		HELLERTOWN		PA				01/08/2026		7.000			238,056				310,000
100284607		WEEKI WACHEE		FL				03/27/2026		7.500			238,503				270,000
100272632		ATHENS		GA				01/09/2026		6.625			230,043				306,000
100272272		PINEY POINT		MD				01/08/2026		6.375			234,250				395,000
100272304		SEASIDE		CA				01/08/2026		6.490			235,065				329,900
100277923		FARMINGTON		UT				02/26/2026		10.575			240,427				519,477

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100272120		TALLAHASSEE		FL		01/08/2026	7.500	233,548			294,000
3.62513E-11		JERSEY CITY		NJ		10/24/2025	7.770		106,500		975,000
100274026		CABOT		AR		01/26/2026	6.500	235,192			437,375
100262638		THOUSAND OAKS		CA		03/02/2026	7.875	240,903			1,063,000
100294989		GRAND RAPIDS		MI		03/27/2026	6.500	233,460			360,000
3700006187		HASBROUCK HEIGHTS		NJ		09/24/2025	8.080		48,409		890,000
100262613		MOXTINEY		TX		02/27/2026	7.500	238,181			318,000
100277508		FORT MYERS		FL		02/12/2026	6.875	231,379			305,000
100272618		BOZENMAN		MT		01/13/2026	6.875	479,195			650,000
100263995		HILL FARD		OH		03/24/2026	5.500	221,952			390,000
100264788		CASHION		OK		03/27/2026	5.875	223,928			405,000
100261955		CROWLEY		TX		02/26/2026	6.990	237,667			306,000
3300135535		CHARLOTTE		NC		01/23/2026	7.500	455,757			1,191,000
100263631		GLASTONBURY		CT		03/16/2026	6.990	239,203			343,000
100263636		ORLANDO		FL		03/16/2026	6.625	237,413			654,000
100272632		TIGER		GA		01/15/2026	6.624	234,399			299,350
100263313		OVERLAND PARK		KS		03/11/2026	6.000	230,231			370,000
100263263		GREENWOOD		IN		03/11/2026	4.990	217,779			310,000
3510126895		LOS ANGELES		CA		08/27/2025	8.370		251,495		3,000,000
100262095		CONROE		TX		02/27/2026	7.125	233,977			293,000
100273364		MINNEAPOLIS		MIN		01/21/2026	6.875	229,747			291,000
100261971		MACLENNY		FL		02/27/2026	7.125	236,527			325,000
3.62532E-11		BULL-HEAD CITY		AZ		10/24/2025	8.045		174,500		700,000
100264624		DALTON		GA		03/26/2026	6.624	233,560			324,800
100276180		TRACY		CA		02/26/2026	8.125	225,587			791,231
100262607		PEORIA		AZ		03/02/2026	8.250	239,572			1,090,000
3700006466		BLOOMFIELD		NJ		03/03/2026	7.770	377,764			900,000
100262338		FRESNO		CA		02/27/2026	6.625	231,575			318,000
3700006600		LAKEWOOD		CO		03/03/2026	7.770	377,618			1,175,000
100272427		CYPRESS		TX		01/08/2026	7.125	235,805			325,000
3340108300		NORTH WALES		PA		12/04/2025	10.148		69,248		485,000
100261927		SAINT MICHEL		MI		02/26/2026	6.625	234,437			283,000
100273088		WENTZVILLE		MO		01/15/2026	6.375	229,199			333,000
100264618		BOISE		ID		03/27/2026	6.990	233,663			350,000
100276170		RENTON		WA		02/26/2026	11.375	237,040			1,451,695
100264623		CLOVIS		CA		03/30/2026	9.530	232,238			855,000
3510126900		VISTA		CA		10/07/2025	7.995		169,651		3,300,000
100272099		GEORGETOWN		TX		01/08/2026	6.490	232,815			369,950
100262304		LAYON		TX		02/27/2026	7.875	235,539			289,000
100265026		UNITED KINGDOM		GB		03/27/2026	5.500	283,065			375,000
100264699		CONCORD		NC		03/27/2026	6.500	229,882			360,000
100274445		SACRAMENTO		CA		01/29/2026	7.450	230,407			755,000
3350108193		GRAHAM		WA		09/08/2025	11.306		36,258		1,250,000
3350110370		PEARL CITY		HI		09/08/2025	9.405		94,032		1,296,000
3340121451		BRICK TOWNSHIP		NJ		02/13/2026	9.108	281,714			515,000
3410000775		SEVIERVILLE		TN		03/28/2025	8.736		89,317		1,080,000
100262602		DEBARY		FL		02/27/2026	7.375	231,240			266,000
100263416		AIKEN		SC		03/11/2026	6.499	229,643			270,000
100273505		PILOT POINT		TX		01/26/2026	6.625	229,233			330,000
3350110677		GLENVIEW		IL		10/08/2025	10.199		118,492		1,500,000
100262686		MARANA		AZ		02/27/2026	2.990	186,930			806,000
100277553		LEWISVILLE		NC		02/10/2026	6.625	228,305			305,000
100277702		SAINT CLOUD		FL		02/19/2026	7.375	228,506			348,000
100264194		LAS VEGAS		NV		03/30/2026	8.300	234,365			1,092,785
62529E-11		GREAT NECK		NY		01/09/2026	7.745	450,000			1,745,000

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330010047	GREENSBORO	NC			10/16/2024	8.470		22,862	945,000		
100294497	WILMINGTON	DE			03/26/2026	6.375	230,447		440,000		
100272987	NIXA	MO			01/15/2026	6.875	232,014		300,400		
3510129978	MIAMI	FL			09/16/2025	7.813		89,220	3,390,000		
100283165	SAN MARCOS	TX			03/09/2026	7.125	235,952		307,000		
100294528	BETHEL PARK	PA			03/26/2026	6.990	234,596		323,000		
100294504	PROVIDENCE	UT			03/26/2026	6.875	232,536		300,000		
100282569	HILLSBOROUGH	CA			02/27/2026	6.875	232,544		300,000		
100272605	CORONA	CA			01/09/2026	6.875	231,194		365,000		
100294582	GENOA CITY	WI			03/26/2026	6.625	232,199		300,000		
100294566	HAMPTON	NH			03/26/2026	7.000	230,930		347,000		
100294782	ANDERSON	SC			03/27/2026	7.625	233,660		332,000		
100276977	NORTH WILLOWOOD	IL			01/30/2026	7.625	235,215		310,000		
100294942	TUCSON	AZ			03/27/2026	6.990	232,776		380,000		
100294906	PROSPERITY	SC			03/27/2026	6.875	231,797		360,000		
100294798	GAINESVILLE	VA			03/27/2026	6.625	229,400		315,000		
100273043	TUCSON	AZ			01/15/2026	6.490	227,223		309,000		
100273941	FORT WORTH	TX			01/20/2026	6.375	231,079		319,000		
100272213	KAI SER	MO			01/09/2026	6.490	230,151		322,000		
100263594	NORTH GARDEN	VA			03/13/2026	7.375	233,151		365,000		
100273172	CONWAY	NH			01/15/2026	5.750	222,186		348,000		
100272093	CHICAGO	IL			01/09/2026	6.990	231,481		300,000		
3510130631	WILMINGTON	DE			10/07/2025	7.745		241,588	1,450,000		
100274867	ARROYO GRANDE	CA			01/29/2026	8.375	235,774		1,323,941		
100272139	BEAVERDALE	VA			01/09/2026	7.125	234,536		326,000		
100272277	NAPERVILLE	IL			01/09/2026	6.990	231,061		300,000		
100272999	EAST PALESTINE	OH			01/09/2026	6.990	227,478		254,000		
100272370	CHARLOTTE	NC			01/09/2026	6.875	230,378		311,000		
100272281	DALLAS	TX			01/09/2026	6.625	229,400		304,000		
100272387	NORTH LAS VEGAS	NV			01/09/2026	6.500	229,026		300,000		
100272065	POCONO LAKE	PA			01/09/2026	6.500	228,600		310,000		
100272076	SOUTH BEND	IN			01/09/2026	7.125	232,405		328,000		
100294675	BARBOURVILLE	VA			03/27/2026	6.875	232,237		305,000		
100273183	NOKOMIS	FL			01/15/2026	5.750	222,465		325,000		
100263245	PIEBLO	CO			03/09/2026	7.750	235,200		290,000		
100294957	PHOENIX	AZ			03/27/2026	7.250	232,778		323,000		
100294976	DENTON	TX			03/27/2026	7.250	232,778		295,000		
100277223	ROTUNDA WEST	FL			02/10/2026	6.750	226,680		290,000		
100293191	DAVENPORT	FL			03/09/2026	6.250	221,234		281,000		
3310092747	HOUSTON	TX			01/08/2025	9.135		87,446	378,000		
100272069	WHITESTOWN	IN			01/09/2026	6.500	228,948		300,000		
100271671	WATERVLIET	MI			01/06/2026	6.375	231,803		286,000		
100261946	CORPUS CHRISTI	TX			02/26/2026	7.625	237,633		280,000		
100272373	STILLWATER	OK			01/09/2026	6.625	229,605		325,000		
100272590	PRIMO	UT			01/09/2026	6.490	228,166		328,000		
100263559	DUNELLON	FL			03/11/2026	6.375	228,747		283,000		
100273117	PLUGERVILLE	TX			01/15/2026	6.625	225,513		298,000		
100294036	TOMBALL	TX			03/24/2026	6.750	231,662		307,000		
100272100	PEA RIDGE	AR			01/09/2026	6.250	220,729		283,000		
100293795	THE VILLAGES	FL			03/13/2026	6.500	226,053		325,000		
100277237	RANCHO CORDOVA	CA			02/10/2026	6.375	226,337		373,000		
100263740	WEST COLUMBIA	SC			03/13/2026	7.125	231,998		278,000		
100277575	YUKON	OK			02/19/2026	7.499	233,625		311,000		
100261633	ROTTENDAM	N.D.			02/25/2026	5.350	283,703		303,568		
100276658	LITTLE ROCK	AR			01/29/2026	6.875	228,539		300,000		

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100284887		SMIRNA		GA			03/27/2026	6.980	230,442		389,000
100272440		LAKELAND		FL			01/08/2026	6.500	227,106		311,000
100272204	.....	BATON ROUGE	.....	LA	.....	.....	01/08/2026	6.500	227,424	.....	312,000
100276891	.....	AMSTERDAM	.....	N.D.	.....	.....	01/28/2026	8.500	286,656	.....	330,090
100281666	.....	BERGEN CP ZOOM	.....	N.D.	.....	.....	02/25/2026	5.000	283,320	.....	300,000
100282114	.....	WOODSTOCK	.....	GA	.....	.....	02/27/2026	6.375	230,113	.....	365,000
3510129000	.....	FORT LAUDERDALE	.....	FL	.....	.....	09/09/2025	8.195	.....	136,090	2,165,000
3340094232	.....	CAPE CORAL	.....	FL	.....	.....	04/24/2025	9.431	.....	127,746	731,000
100272024	.....	KISSIMMEE	.....	FL	.....	.....	01/08/2026	7.750	232,935	.....	500,000
100273846	.....	CONVERSE	.....	TX	.....	.....	01/23/2026	7.624	229,255	.....	297,000
3340098125	.....	WEST HEMPSTEAD	.....	NY	.....	.....	04/10/2025	8.677	.....	13,045	715,000
100276598	.....	ELDRIDGE	.....	IA	.....	.....	01/28/2026	6.999	228,580	.....	295,000
100277699	.....	BAKERSFIELD	.....	CA	.....	.....	02/19/2026	7.750	232,313	.....	295,000
100281992	.....	WATERFORD	.....	NY	.....	.....	02/27/2026	7.999	227,952	.....	295,000
100284980	.....	EVART	.....	MI	.....	.....	03/27/2026	6.980	227,560	.....	246,000
3350112186	.....	EAST SETAUKET	.....	NY	.....	.....	10/29/2025	9.652	.....	25,527	1,355,000
100276639	.....	RICHMOND	.....	TX	.....	.....	01/28/2026	5.490	214,640	.....	280,000
100277039	.....	HOUSTON	.....	TX	.....	.....	02/08/2026	6.750	221,137	.....	295,000
100277311	.....	MARIETTA	.....	GA	.....	.....	02/12/2026	6.500	220,444	.....	298,000
100283203	.....	ROTONDA WEST	.....	FL	.....	.....	03/09/2026	6.375	218,734	.....	340,000
100284692	.....	WASHINGTON	.....	DC	.....	.....	03/27/2026	5.999	222,086	.....	900,000
100276816	.....	VALKENSIAARD	.....	N.D.	.....	.....	01/28/2026	4.900	284,556	.....	412,000
100282214	.....	OCEAN CITY	.....	NJ	.....	.....	02/27/2026	7.500	230,786	.....	275,000
100272714	.....	RICHMOND	.....	TX	.....	.....	01/09/2026	6.875	224,439	.....	280,400
100283209	.....	SPRING HILL	.....	TN	.....	.....	03/09/2026	7.375	229,052	.....	275,000
100272827	.....	SUPRISE	.....	AZ	.....	.....	01/13/2026	7.125	229,246	.....	294,000
100283985	.....	HUDSON	.....	NH	.....	.....	03/24/2026	6.875	227,313	.....	278,000
100273041	.....	PIKE ROAD	.....	AL	.....	.....	01/15/2026	6.625	222,305	.....	295,000
100283999	.....	HIGH POINT	.....	NC	.....	.....	03/24/2026	6.500	225,885	.....	275,000
100272094	.....	WEST SPRINGFIELD	.....	MA	.....	.....	01/08/2026	6.375	225,824	.....	375,000
3510124388	.....	NORTH WILDFOOD	.....	NJ	.....	.....	10/30/2025	8.355	.....	182,980	2,100,000
100272291	.....	PAPILLION	.....	NE	.....	.....	01/08/2026	7.625	227,546	.....	290,000
3310091767	.....	NORTH BELLMORE	.....	NY	.....	.....	12/19/2024	8.743	.....	41,580	448,500
100273830	.....	NOVI	.....	MI	.....	.....	01/26/2026	7.500	228,117	.....	344,000
100273714	.....	LOS ANGELES	.....	CA	.....	.....	01/23/2026	7.500	225,481	.....	1,103,243
100276751	.....	S-GRAVENHAGE	.....	N.D.	.....	.....	01/28/2026	5.050	283,073	.....	380,000
100276671	.....	NEW BEN	.....	NC	.....	.....	01/29/2026	7.125	230,543	.....	297,000
3340112547	.....	CHANEL HILL	.....	NC	.....	.....	11/26/2025	11.930	.....	73,428	1,725,000
100272066	.....	JONESVILLE	.....	VA	.....	.....	01/08/2026	7.500	221,757	.....	246,000
100272448	.....	FUQUAY VARIANA	.....	NC	.....	.....	01/08/2026	6.625	224,535	.....	325,000
3510113311	.....	SCOTTSDALE	.....	AZ	.....	.....	12/19/2025	7.875	.....	40,336	5,200,000
100272855	.....	LAS VEGAS	.....	NV	.....	.....	01/15/2026	6.125	224,978	.....	325,000
100282302	.....	ELBERTA	.....	AL	.....	.....	02/27/2026	6.125	221,330	.....	315,000
100273124	.....	LONGVIEW	.....	VA	.....	.....	01/15/2026	6.625	221,189	.....	275,000
3350120591	.....	MIAMI	.....	FL	.....	.....	02/26/2026	9.154	590,632	.....	2,168,900
100272088	.....	SOUTHPORT	.....	NC	.....	.....	01/08/2026	7.125	221,782	.....	274,000
100276812	.....	EGMONT AN ZEE	.....	NLD	.....	.....	01/28/2026	5.250	281,879	.....	400,000
100283101	.....	PORTER	.....	TX	.....	.....	03/09/2026	7.750	228,995	.....	283,000
3510129003	.....	FORT LAUDERDALE	.....	FL	.....	.....	09/08/2025	8.195	.....	136,090	2,260,000
3510127301	.....	BEACHWOOD	.....	NJ	.....	.....	09/16/2025	8.213	118,370	.....	1,400,000
3340112229	.....	SANFORD	.....	FL	.....	.....	12/20/2024	8.423	.....	19,408	1,000,000
3510129001	.....	FORT LAUDERDALE	.....	FL	.....	.....	09/08/2025	8.195	.....	136,090	2,260,000
100272840	.....	PHOENIX	.....	AZ	.....	.....	01/09/2026	8.750	228,585	.....	311,000
3510198276		HOLMES BEACH		FL			03/12/2026	7.215	588,000		4,500,000
3510129002		FORT LAUDERDALE		FL			09/16/2025	8.125		136,090	2,260,000

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351013566	PLACENTIA	CA			01/09/2026	7.575	587,749		1,338,000		
100263231	MYRTLE BEACH	SC			03/09/2026	6.990	222,090		290,000		
100271929	GUYTON	GA			01/06/2026	6.490	224,867		303,000		
100273175	RALEIGH	NC			01/15/2026	7.490	226,486		300,000		
100264560	WEST HAZLETON	PA			03/26/2026	6.625	224,196		298,000		
100272445	BENTONVILLE	AR			01/08/2026	6.490	222,801		311,000		
100276652	BOLIVAR	MO			01/29/2026	6.625	224,161		290,000		
100262664	LONGS	SC			02/27/2026	6.625	220,537		278,000		
100264681	LOS ANGELES	CA			03/27/2026	6.875	227,664		310,000		
100272319	BALTIMORE	MD			01/08/2026	7.490	224,542		292,000		
325096663	VANCOUVER	WA			10/31/2025	8.045	199,200		1,416,000		
100272667	PHOENIX	AZ			01/08/2026	6.500	221,416		293,000		
100264631	BELLINGHAM	WA			03/27/2026	6.990	225,095		310,000		
100262331	FALLING WATERS	WV			02/27/2026	7.625	223,666		271,000		
100276927	ANGLER	NC			01/30/2026	6.990	225,277		271,000		
100262334	PUEBLO	CO			02/27/2026	6.990	220,687		270,000		
100262325	FALLING WATERS	WV			02/27/2026	7.625	223,983		271,000		
3510123885	CHARLOTTE	NC			10/30/2025	8.443	285,865		3,706,000		
3340115446	DARTMOUTH	MA			12/19/2025	10.395	26,730		560,000		
3500123291	PORTER	TX			05/22/2025	8.733	44,427		875,000		
3310082262	CAPE CORAL	FL			10/03/2024	8.666	48,719		442,500		
100272054	ALBRIGHTSVILLE	PA			01/08/2026	7.125	224,958		315,000		
100263678	KATY	TX			03/13/2026	7.875	231,811		270,000		
100263777	SAINT PETERSBURG	FL			03/13/2026	6.875	221,912		270,000		
100263273	NORTHPORT	NY			03/11/2026	5.875	216,323		292,000		
100272742	MONTGOMERY	AL			01/09/2026	8.250	226,060		295,000		
100272117	BARBOURSVILLE	VA			01/08/2026	6.990	224,523		320,000		
100276651	MC HENRY	MD			01/29/2026	7.125	223,453		270,000		
100276624	STAUNTON	VA			01/29/2026	6.990	222,617		274,000		
3.6250E-11	SEATTLE	WA			04/17/2025	7.475	85,000		2,228,000		
100273064	POLK CITY	IA			01/15/2026	6.625	218,535		270,000		
100276650	MORGANTOWN	WV			01/29/2026	6.625	220,664		290,000		
100273160	CELINA	TX			01/15/2026	5.500	210,972		378,000		
100271975	KINGSTON	NY			01/08/2026	7.250	222,679		286,000		
3340113613	LOS ANGELES	CA			11/13/2025	9.771	12,056		1,350,000		
3350108005	HOUSTON	TX			09/08/2025	11.385	21,390		1,725,000		
100272980	PHOENIXVILLE	PA			01/08/2026	6.750	221,295		291,000		
100272421	ATASCOCITA	TX			01/08/2026	6.990	223,210		296,000		
3700005713	WAYNE	MI			03/27/2025	8.138	124,459		1,300,000		
100262965	GRAY COURT	SC			02/27/2026	4.500	200,380		300,000		
100277539	LONG BEACH	CA			02/26/2026	8.175	223,063		854,721		
100276630	BERGEN CP ZOOM	NJ			01/28/2026	4.950	277,696		290,625		
100261690	ROTTERDAM	NL			02/25/2026	5.000	274,466		310,000		
100265113	S-GRAVENHAGE	NL			03/27/2026	5.350	267,771		355,000		
100262294	LAVON	TX			02/27/2026	5.625	211,917		270,000		
100276096	OVIEDO	FL			02/26/2026	7.700	218,994		588,000		
100277689	HOUSTON	TX			02/19/2026	7.499	225,225		286,000		
3510111882	HOLLYWOOD	FL			12/19/2025	8.400	79,050		1,218,000		
100264691	NEWARK	NJ			03/27/2026	7.125	220,929		270,000		
10026269	FALLING WATERS	WV			02/27/2026	7.125	219,666		271,000		
100262247	LAS VEGAS	WV			02/27/2026	6.375	221,742		390,000		
3510137923	MIAMI	FL			03/02/2026	7.200	578,376		5,805,000		
100272566	GRAND FORKS	ND			01/15/2026	7.625	225,594		275,000		
100272960	AUBURN	WA			01/15/2026	5.990	213,420		344,000		
100263351	AURORA	CO			03/23/2026	8.125	224,438		285,000		

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
10028498		CHARLOTTEVILLE		VA			03/26/2026	6.750	220,292		293,000
10028239		ARDEN		NC			02/27/2026	6.875	221,787		285,000
324080405		ALBANY		CA			01/22/2025	9.200		116,451	2,614,000
10028348		PUNTA GORDA		FL			03/11/2026	5.750	211,183		312,000
10027743		SARATOGA SPRINGS		NV			02/10/2026	7.125	223,829		356,000
100284007		DALTON		GA			03/27/2026	7.125	221,943		286,700
100276661		INTERSET		IA			01/29/2026	6.625	219,269		297,000
100284054		SAINT AUGUSTINE		FL			03/24/2026	6.625	221,730		320,000
100273173		ORLANDO		FL			01/15/2026	6.624	218,127		295,000
100285056		HILVERSUM		NLD			03/27/2026	5.200	285,755		365,000
100284669		REX		GA			03/27/2026	7.125	221,662		311,000
3.62527E+11		BULLHEAD CITY		AZ			11/05/2025	7.555		214,300	670,000
100284766		LEXINGTON		KY			03/27/2026	7.125	221,764		285,000
100277651		RICHARDSON		TX			02/19/2026	6.999	218,246		285,000
100283498		LAS VEGAS		NV			03/11/2026	7.250	218,128		283,999
100283420		PITTSBURGH		PA			03/11/2026	6.500	218,369		295,000
100272122		CHICAGO		IL			01/06/2026	6.990	221,205		305,000
100273031		WENTZVILLE		MO			01/15/2026	6.624	217,864		300,000
100283756		SUN CITY		AZ			03/13/2026	6.999	221,751		405,000
100277018		LAURENCEVILLE		GA			01/30/2026	6.490	216,686		290,000
100272806		LAKE WALES		FL			01/09/2026	6.625	217,757		280,000
100284570		LAFAYETTE		CA			03/26/2026	6.500	216,399		295,000
100283004		BEASLEY		TX			02/27/2026	6.499	219,103		290,000
100283854		HOUSTON		TX			03/23/2026	6.499	218,146		265,000
100273075		ISLAND LAKE		IL			01/15/2026	6.875	217,419		285,000
100276750		BREA		NLD			01/28/2026	5.050	273,518		286,471
100273911		ROCKPORT		TX			01/26/2026	7.000	220,572		275,000
100272760		ARVADA		CO			01/13/2026	6.375	214,848		386,000
100285096		ROTTERDAM		NLD			03/27/2026	4.285	263,452		305,000
3510127656		LOS ANGELES		CA			10/07/2025	7.893		78,776	1,460,000
100282127		AUSTIN		TX			02/27/2026	6.875	221,742		370,000
100272412		SAINT LOUIS		MO			01/06/2026	6.490	215,593		285,000
100283251		MADISON		WI			03/11/2026	5.750	209,705		285,000
100272061		SAVANNAH		GA			01/09/2026	6.875	214,553		270,000
100284776		CARLESDO		CA			03/27/2026	7.500	219,678		266,000
100272643		ORLANDO		FL			01/09/2026	6.499	211,859		302,000
100276543		PALM BAY		FL			01/28/2026	7.875	221,752		264,000
100276997		FORT MYERS		FL			01/30/2026	6.625	216,385		245,000
3510137179		ST. CLOUD		FL			02/19/2026	7.320	570,609		2,270,000
3.62603E+11		IRVINE		CA			02/27/2026	7.250	422,000		695,000
3510124710		LAKEWOOD		CO			07/15/2025	8.158		46,613	3,200,000
3340118535		PHILADELPHIA		PA			02/13/2026	9.405	263,419		782,000
3300119669		FOREST HILL		TX			04/07/2025	9.068		89,941	2,936,920
100284263		CANYON COUNTRY		CA			03/30/2026	9.375			784,986
100276667		KISSIMEE		FL			01/28/2026	6.499	222,151		263,000
100282298		CAPE CORAL		FL			02/27/2026	6.250	210,941		295,000
100277242		FONTANA		CA			02/10/2026	6.499	214,478		586,000
100282061		JACKSONVILLE		FL			02/27/2026	7.375	220,500		290,000
100283752		WABLETON		GA			03/13/2026	6.999	219,074		285,000
100283417		HILTON HEAD ISLAND		SC			03/11/2026	6.500	216,124		280,000
100277032		KAILUA		HI			02/06/2026	7.500	219,812		705,000
100285004		DEWITT		MI			03/27/2026	7.250	218,230		286,000
100272618		DECATUR		GA			01/09/2026	7.125	220,500		350,000
100273163		NOTTINGHAM		NH			01/15/2026	6.624	214,190		300,000
100283902		SAN DIEGO		CA			03/13/2026	6.500	214,905		350,000

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100276924		MAIMOTH SPRINGS		AR		01/30/2026	6.490	214,725			300,000
100263348		ROSEKOUNT		IN		03/11/2026	6.125	213,344			335,000
100284787		LA VISTA		NE		03/27/2026	7.125	217,411			284,000
100294602		LAS CRUCES		NM		03/27/2026	7.125	218,050			283,000
100282180		YUBA CITY		CA		02/27/2026	7.125	217,497			410,000
100272621		BRI STOL		RI		01/09/2026	6.750	210,857			285,000
100294636		LIBBY		MT		03/27/2026	6.990	216,903			323,000
100261656		INDIANAPOLIS		IL		02/26/2026	7.500	220,730			262,000
100273184		OCALA		FL		01/15/2026	6.125	211,345			314,000
100294987		KATY		TX		03/26/2026	6.375	213,689			290,000
100274072		WACO		TX		01/26/2026	7.375	218,861			300,000
3500107911		NAPLES		FL		09/30/2024	8.618		68,564		770,000
100262654		CLEBURNE		TX		02/27/2026	7.625	218,095			266,000
3350106587		BETHEL		ME		01/29/2026	9.940	565,558			1,250,000
100272198		ORLAND		CA		01/08/2026	6.625	214,230			287,000
100272383		BALL GROUND		GA		01/08/2026	6.625	214,697			310,000
100272144		DURANT		OK		01/08/2026	6.500	212,688			280,000
100272455		DURANT		OK		01/08/2026	6.500	213,891			280,000
100263893		PIEDMONT		CA		03/24/2026	5.625	205,671			283,000
3340103257		PEPPERELL		MA		05/29/2025	8.512		9,742		770,000
100276002		OVERLAND PARK		KS		02/26/2026	9.750	213,180			984,910
100277230		ROUND ROCK		TX		02/10/2026	7.250	216,321			385,000
100282140		LYNNWOOD		WA		02/27/2026	6.875	215,948			299,000
100263272		NORTHPORT		NY		03/11/2026	5.875	209,151			285,000
3340071723		INDIANAPOLIS		IL		03/21/2024	9.585		11,861		665,000
100272043		GLENNVIEW		IL		01/08/2026	6.490	213,547			515,000
100294628		MACONIE		PA		03/27/2026	7.125	216,867			278,000
100283706		HOUSTON		TX		03/13/2026	6.999	218,400			287,000
100272374		LAURET VILLE		NJ		01/08/2026	6.625	215,624			300,000
100277245		HOUSTON		TX		02/10/2026	6.875	212,569			265,000
100294979		EUSTIS		FL		03/27/2026	6.750	214,451			283,000
100272652		CIDARH		CA		01/09/2026	6.625	214,564			275,000
100263277		MAGNOLIA		TX		03/11/2026	5.750	201,047			283,000
100276548		KITTSIMEE		FL		01/28/2026	5.999	202,317			277,000
100276947		CLEVELAND		OH		01/30/2026	6.875	210,700			277,000
100294613		HOUSTON		TX		03/27/2026	6.990	216,038			297,000
100276646		OMAHA		NE		01/29/2026	7.490	216,067			260,000
100263267		BARTON		FL		03/11/2026	5.750	206,184			297,000
100294635		CHARLESTON		SC		03/27/2026	7.625	214,724	353,446		297,000
3510113938		BELLA COLLINA		FL		12/19/2025	8.188				2,830,000
100284763		KATY		TX		03/27/2026	6.625	212,259			330,000
100273407		MORENO VALLEY		CA		01/21/2026	6.375	213,033			574,000
100272087		ENGLEWOOD		CO		01/08/2026	7.500	213,181			273,000
3510137654		CHARLESTON		SC		02/19/2026	7.370	560,000			1,270,000
3510113640		FORT LAUDERDALE		FL		12/19/2025	7.750		42,597		1,260,000
3350108297		LIVINGSTON		NJ		09/15/2025	10.408		178,392		1,775,000
100276529		GANEVOIRT		NY		01/28/2026	6.990	214,818			300,000
100283729		EL PASO		TX		03/13/2026	7.250	217,350			391,000
100273178		LAURENCE		KS		01/15/2026	6.375	209,848			288,000
3510116419		NEWARK		NJ		12/19/2025	8.063		148,646		2,400,000
100294664		FORTY FORT		PA		03/26/2026	6.625	212,781			276,000
100262940		ROCKLIN		CA		03/02/2026	6.250	205,651			785,171
100272115		BARBOURSVILLE		VA		01/08/2026	6.990	214,916			300,000
100293510		HENRI CO		NC		03/11/2026	7.375	215,400			265,000
100276618		SUGAR LAND		TX		01/30/2026	7.625	218,206			272,000

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3350121316	FREEPORT	VICTORIA	IN	IN	02/26/2026	9.970	557,200	2,240,000		2,240,000	
100272765	VICTORIA	KATY	TX	TX	01/13/2026	7.000	214,586	285,000		285,000	
100277710	KATY	VILLA RICA	GA	GA	02/19/2026	7.250	211,804	275,000		275,000	
100283896	VILLA RICA	COLLEGE STATION	TX	TX	03/16/2026	6.500	208,257	275,000		275,000	
100283369	COLLEGE STATION	CHICAGO	IL	IL	03/11/2026	6.375	212,175	285,000		285,000	
100271917	CHICAGO	THENTYNINE PALMS	CA	CA	01/06/2026	6.625	213,136	275,000		275,000	
100276679	THENTYNINE PALMS	LUDLOW	VT	VT	01/28/2026	7.875	216,365	390,000		390,000	
100272629	LUDLOW	WAYNESBORO	PA	PA	01/09/2026	6.625	209,165	275,000		275,000	
100272167	WAYNESBORO	SACRE	TX	TX	01/08/2026	6.500	209,889	283,000		283,000	
100284363	SACRE	SUPPLY	NC	NC	03/30/2026	9.125	218,245	845,247		845,247	
3340112461	SUPPLY	BURLINGTON	NC	NC	10/29/2025	10.801	211,627	624,000		624,000	
100272056	BURLINGTON	DURANT	OK	OK	01/08/2026	6.990	212,497	280,000		280,000	
100272141	DURANT	WENTZVILLE	MO	MO	01/08/2026	6.500	208,896	275,000		275,000	
100272065	WENTZVILLE	LEBANON	OR	OR	01/08/2026	7.375	211,627	276,000		276,000	
100272104	LEBANON	EVANS	CO	CO	01/08/2026	6.625	209,872	275,000		275,000	
100272082	EVANS	ARLINGTON	VA	VA	01/08/2026	6.875	205,611	276,000		276,000	
100274622	ARLINGTON	NEWARK	NJ	NJ	01/29/2026	7.000	205,611	276,000		276,000	
3410000914	NEWARK	LINCOLN	NC	NC	07/07/2025	8.364	19,972	1,484,777		1,484,777	
3340094034	LINCOLN	VIRGINIA BEACH	VA	VA	05/22/2025	8.818	217,838	800,000		800,000	
100278005	VIRGINIA BEACH	GROVETOWN	GA	GA	02/26/2026	8.250	213,200	470,000		470,000	
100272176	GROVETOWN	PARSIPPANY	NJ	NJ	01/08/2026	6.625	210,667	270,000		270,000	
3700006090	PARSIPPANY	MERIDIAN	ID	ID	07/11/2025	8.115	208,998	960,000		960,000	
100274905	MERIDIAN	PORTLAND	OR	OR	01/29/2026	7.250	208,998	928,438		928,438	
100272699	PORTLAND	POIMANO BEACH	FL	FL	01/09/2026	6.250	208,136	743,000		743,000	
100283612	POIMANO BEACH	BRADENTON	FL	FL	03/13/2026	6.250	212,367	415,000		415,000	
100282031	BRADENTON	DECATUR	GA	GA	02/27/2026	7.125	208,945	330,000		330,000	
100272379	DECATUR	SAINT PAUL	MI	MI	01/08/2026	6.500	210,223	300,000		300,000	
100273349	SAINT PAUL	BOTHELL	WA	WA	01/20/2026	6.125	207,621	283,000		283,000	
3510134974	BOTHELL	RICHMOND	TX	TX	01/09/2026	7.425	552,788	1,200,000		1,200,000	
100282153	RICHMOND	LORENA (CITY OF WACO)	TX	TX	01/09/2026	7.425	552,788	1,200,000		1,200,000	
100281957	LORENA (CITY OF WACO)	LOUIS	CA	CA	02/27/2026	6.375	214,050	317,000		317,000	
100278191	LOUIS	MELBOURNE	AUS	AUS	02/26/2026	7.050	208,814	285,000		285,000	
3.6235E+11	MELBOURNE	MARIETTA	GA	GA	02/26/2026	7.050	207,366	1,260,590		1,260,590	
100276636	MARIETTA	TUCSON	AZ	AZ	11/24/2025	8.110	71,300	590,000		590,000	
100281910	TUCSON	BIRMINGHAM	AL	AL	01/30/2026	7.125	212,119	272,000		272,000	
100281911	BIRMINGHAM	HILTON HEAD ISLAND	SC	SC	02/26/2026	6.750	212,459	255,000		255,000	
100272226	HILTON HEAD ISLAND	MASON	OH	OH	02/26/2026	7.250	214,135	285,000		285,000	
100284815	MASON	RITTMAN	OH	OH	01/08/2026	6.625	209,017	274,000		274,000	
100274903	RITTMAN	CHESTERFIELD	MO	MO	03/27/2026	7.125	209,844	240,000		240,000	
100284903	CHESTERFIELD	PEMBROKE PINES	FL	FL	01/29/2026	7.200	208,998	529,400		529,400	
100272454	PEMBROKE PINES	SPOKANE	WA	WA	03/26/2026	6.500	210,385	325,000		325,000	
100273904	SPOKANE	RIVERSIDE	CA	CA	01/08/2026	7.980	207,440	272,000		272,000	
100273002	RIVERSIDE	LOS ANGELES	CA	CA	01/26/2026	7.250	210,752	244,000		244,000	
100278166	LOS ANGELES	CLARKSVILLE	TN	TN	01/15/2026	7.250	203,972	270,000		270,000	
100272675	CLARKSVILLE	JACKSON	TN	TN	02/26/2026	9.000	215,323	1,060,904		1,060,904	
3340120036	JACKSON	FREDERICKSBURG	VA	VA	01/09/2026	7.499	212,435	270,000		270,000	
100273196	FREDERICKSBURG	SEMINOLE	FL	FL	01/29/2026	11.029	253,044	525,000		525,000	
100283872	SEMINOLE	EDWARDSVILLE	IL	IL	01/15/2026	6.124	204,561	308,000		308,000	
100276661	EDWARDSVILLE	MEMPHIS	TN	TN	03/16/2026	7.125	212,465	270,000		270,000	
100277302	MEMPHIS	QUINTON	VA	VA	01/30/2026	6.875	220,178	225,000		225,000	
100272868	QUINTON	KATY	TX	TX	02/12/2026	6.875	206,857	270,000		270,000	
100272149	KATY	MONROE	NY	NY	01/08/2026	6.875	209,435	312,000		312,000	
3350103004	MONROE	JARRELL	TX	TX	01/08/2026	6.375	206,845	308,000		308,000	
100283164	JARRELL	VIRGINIA BEACH	VA	VA	01/15/2026	10.438	546,492	2,900,000		2,900,000	
100284548	VIRGINIA BEACH				03/09/2026	6.875	206,598	270,000		270,000	
					03/26/2026	6.625	207,272	270,000		270,000	

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100273176	.....	EL RENO	.....	OK	.....	01/15/2026	6.625	206,885	.....	278,000	.....
100263969	.....	ELKHART	.....	IN	.....	03/24/2026	6.250	205,436	.....	269,000	.....
100272372	.....	MERGED	.....	CA	.....	01/08/2026	7.480	210,632	.....	270,000	.....
3310087752	.....	OYSTER BAY	.....	NY	.....	01/16/2025	11.250	.....	9,208	400,500	.....
100262317	.....	MCKINNEY	.....	TX	.....	02/27/2026	4.990	.....	.....	238,000	.....
100262047	.....	CONROE	.....	TX	.....	02/27/2026	6.499	204,495	.....	269,000	.....
100272632	.....	BATH	.....	NC	.....	01/08/2026	6.375	203,093	.....	270,000	.....
100262648	.....	FREDERICKSBURG	.....	VA	.....	03/02/2026	7.750	212,753	.....	775,000	.....
100273900	.....	GREEN VALLEY	.....	CA	.....	01/26/2026	7.250	209,005	.....	295,000	.....
100272079	.....	MANASSAS	.....	VA	.....	01/08/2026	6.875	206,729	.....	270,000	.....
100262212	.....	SPRINGFIELD	.....	VA	.....	02/27/2026	6.500	208,603	.....	320,000	.....
100263156	.....	WHITE BEAR LAKE	.....	IN	.....	03/09/2026	6.625	202,230	.....	316,000	.....
100272128	.....	TALLAHASSEE	.....	FL	.....	01/08/2026	6.625	207,633	.....	271,000	.....
3340103553	.....	KEAU	.....	HI	.....	06/26/2025	8.892	.....	57,847	490,000	.....
100272097	.....	LYNCHBURG	.....	VA	.....	01/08/2026	6.990	207,015	.....	269,000	.....
100272246	.....	HANDOVER	.....	MD	.....	01/08/2026	6.375	204,216	.....	288,000	.....
100263216	.....	KILLEEN	.....	TX	.....	03/09/2026	6.875	205,527	.....	288,000	.....
3340096971	.....	CAPE CORAL	.....	FL	.....	05/22/2025	8.818	.....	21,400	510,000	.....
3510132400	.....	PALMETTO BAY	.....	FL	.....	10/30/2025	7.480	208,400	.....	2,000,000	.....
100263224	.....	MELBOURNE	.....	AUS	.....	02/27/2026	6.625	209,064	.....	415,000	.....
100277235	.....	CAPE MAY COURT HOUSE	.....	NJ	.....	02/10/2026	6.875	208,960	.....	400,000	.....
100262215	.....	WILMINGTON	.....	DE	.....	02/27/2026	6.375	208,960	.....	390,000	.....
100263711	.....	KANSAS CITY	.....	MO	.....	03/13/2026	6.999	210,000	.....	325,000	.....
100263242	.....	ENDICOTT	.....	NY	.....	03/09/2026	6.500	197,325	.....	250,000	.....
100276310	.....	HAITHORNE	.....	CA	.....	02/26/2026	10.450	332,000	.....	1,157,541	.....
100276321	.....	PECULIAR	.....	MO	.....	02/26/2026	10.500	208,000	.....	637,563	.....
100264154	.....	CHESTERFIELD	.....	MO	.....	03/30/2026	6.625	209,520	.....	922,530	.....
100264294	.....	RANCHO CUCAMONGA	.....	CA	.....	03/30/2026	6.500	205,520	.....	1,096,766	.....
100264352	.....	EUGENE	.....	OR	.....	03/30/2026	8.975	211,100	.....	1,029,084	.....
100264988	.....	TAVERNIER	.....	FL	.....	03/30/2026	8.125	209,220	.....	1,100,000	.....
100262694	.....	HAYWARD	.....	CA	.....	03/02/2026	8.375	214,609	.....	866,459	.....
100264070	.....	ORINDA	.....	CA	.....	03/30/2026	7.275	207,770	.....	1,783,368	.....
100264945	.....	SAINT AUGUSTA	.....	IN	.....	03/30/2026	6.650	205,520	.....	569,639	.....
100263462	.....	CHINA SPRING	.....	TX	.....	03/11/2026	6.990	202,933	.....	251,000	.....
3410000955	.....	SAN ANTONIO	.....	TX	.....	06/08/2025	8.548	.....	65,282	1,500,000	.....
100264259	.....	VALPARAISO	.....	IN	.....	03/30/2026	9.375	214,032	.....	731,403	.....
100273177	.....	MCKINNEY	.....	TX	.....	01/15/2026	6.625	204,379	.....	290,000	.....
100276934	.....	NAPLES	.....	FL	.....	01/30/2026	7.625	213,900	.....	299,000	.....
100273097	.....	OMAHA	.....	NE	.....	01/15/2026	7.500	207,972	.....	254,000	.....
100262307	.....	LONGS	.....	SC	.....	02/27/2026	7.625	206,682	.....	261,000	.....
100265001	.....	FLORENCE	.....	AL	.....	03/27/2026	7.250	207,638	.....	410,000	.....
100272245	.....	RICHFIELD	.....	IN	.....	01/09/2026	6.625	205,770	.....	284,000	.....
100272705	.....	RIVER HILLS	.....	WI	.....	01/09/2026	6.999	208,677	.....	278,000	.....
100263475	.....	WATERBURY	.....	CT	.....	03/11/2026	6.990	203,908	.....	251,000	.....
100264007	.....	FRANKLIN	.....	MA	.....	03/24/2026	6.750	207,813	.....	310,000	.....
100277077	.....	DULUTH	.....	GA	.....	02/06/2026	6.375	206,700	.....	345,000	.....
100277391	.....	MADISON	.....	WI	.....	02/12/2026	6.375	201,256	.....	320,000	.....
100264759	.....	LAKE	.....	MI	.....	03/27/2026	7.250	206,414	.....	250,000	.....
100262552	.....	GREEN COVE SPRINGS	.....	FL	.....	02/27/2026	5.375	198,461	.....	388,990	.....
100273472	.....	ORADELL	.....	NJ	.....	01/23/2026	8.875	215,474	.....	932,404	.....
100273366	.....	DALLAS	.....	TX	.....	01/16/2026	7.375	209,118	.....	260,000	.....
100264272	.....	LYNDEN	.....	WA	.....	03/30/2026	8.750	213,909	.....	905,554	.....
100276994	.....	MEWA	.....	AR	.....	01/30/2026	6.990	204,952	.....	253,000	.....
100263318		CUMMING		GA		03/23/2026	8.125	210,056		788,423	
100264671		GROVELAND		CA		03/27/2026	6.875	206,969		389,000	

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Loan Number		City		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100273372		NEWTON HIGHLANDS		MA		01/21/2026	6.875	203,669		1,660,000	
100294008		FOREST HILL		TX		03/27/2026	6.625	205,051		305,000	
100294013		DAVENPORT		FL		03/24/2026	6.250	203,563		375,000	
100273465		KAPOLEI		HI		01/23/2026	6.990	203,446		946,244	
100294017		CHARLOTTE		NC		03/30/2026	6.825	205,117		1,533,569	
100282279		CLYDE		NC		02/27/2026	5.875	204,082		432,000	
100295069		MERPEL		ND		03/27/2026	5.050	248,572		287,774	
100273388		SHAWER LAKE		CA		01/21/2026	6.499	203,667		650,000	
100274316		CENTENNIAL		CO		01/29/2026	6.200	203,900		649,000	
100272702		HAPEVILLE		GA		01/09/2026	6.999	209,311		482,000	
100277014		OWAHA		NE		01/30/2026	6.750	206,760		250,000	
100294034		COLUMBUS		OH		03/24/2026	6.250	203,772		254,000	
100273365		CHANDLER		AZ		01/26/2026	6.875	205,881		625,000	
100274528		ENGLEWOOD		CO		01/29/2026	8.625	209,475		540,000	
100273633		LAKE CLARK SHORES		FL		01/23/2026	7.375	204,567		951,569	
3340096192		CAPE CORAL		FL		05/22/2025	8.818		34,262	510,000	
100277532		ROCKWALL		TX		02/12/2026	7.125	209,307		285,000	
3510115436		HAIMPTON BAYS		NY		12/19/2025	7.563		106,750	1,025,000	
100273384		CLE ELUM		IA		01/20/2026	4.875	194,035		1,310,000	
100294076		NEW ORLEANS		LA		03/30/2026	8.875	210,292		959,000	
100273037		MANOR		TX		01/15/2026	6.250	200,739		289,000	
100283350		ROSEVILLE		IL		03/11/2026	6.125	201,646		288,000	
100277402		TRENTON		NJ		02/12/2026	7.125	203,386		265,000	
100283736		BOSTON		MA		03/13/2026	6.875	205,067		265,000	
100272756		SCRANTON		PA		01/13/2026	6.625	199,066		286,000	
100271936		SAINT LOUIS		MO		01/06/2026	6.490	205,240		265,000	
100276901		WALNUT		CA		02/26/2026	7.875	208,439		205,000	
100294817		ROSWELL		GA		03/27/2026	6.990	206,376		253,000	
100294794		PLAINSBORO		NJ		03/27/2026	6.625	203,229		265,000	
3410001026		TRACY CITY		TN		11/03/2025	8.508		93,363	1,260,000	
100294739		WARSAW		IA		03/27/2026	7.375	206,225		273,000	
100272103		WILLIAMSBURG		VA		01/06/2026	7.250	206,508		290,000	
100293487		MYRTLE BEACH		SC		03/11/2026	7.125	206,590		247,900	
100276645		BAYE		VA		01/29/2026	7.000	210,397		348,000	
3350109658		JAWAICA		NY		09/29/2025	10.318		5,542	1,025,000	
3.62534E+11		TORRANCE		CA		01/09/2026	7.375	396,000		650,000	
3510126718		CHARLOTTE		NC		12/19/2025	8.188		147,478	1,919,000	
3510123938		HOUSTON		TX		12/19/2025	8.400		121,644	2,645,455	
100274046		ATLANTA		GA		01/26/2026	7.000	206,397		283,000	
3510134778		MIAMI		FL		12/08/2025	7.345		69,692	1,200,000	
100294650		LAS CRUCES		NM		03/27/2026	6.625	201,475		337,000	
3510125244		HOUSTON		TX		06/01/2025	8.095		96,393	1,160,000	
3310040782		HAIMPTON BAYS		NY		11/01/2022	7.500		2,733	372,300	
325073688		SEVIERVILLE		TN		10/06/2025	8.645		136,914	1,330,000	
3340106148		ORION TOWNSHIP		MI		10/08/2025	10.583		28,599	610,000	
100263974		MECHANICSBURG		PA		03/23/2026	7.250	206,850		278,000	
3510138638		BURTON		IA		03/12/2026	7.590	532,297		1,325,000	
100263961		WATCRSS		GA		03/16/2026	6.875	206,676		367,000	
100277588		VENTNIVILLE		MO		02/12/2026	6.750	204,812		319,000	
100273250		RICHMOND		TX		01/16/2026	6.625	200,297		265,000	
100273661		LEESBURG		VA		01/23/2026	8.000	206,881		864,139	
100276652		GREEN VALLEY		CA		01/30/2026	6.250	201,726		270,000	
3410000816		LASCRASSAS		TN		04/30/2025	8.706		22,678	1,300,000	
1002632515		MONTICELLO		NY		03/09/2026	6.375	195,126		350,000	
100283773		FRESNO		CA		03/13/2026	6.999	204,383		245,000	

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
3340119197	BROWN	CHICAGO	IL	IN	02/13/2026	9.554	244,984	700,000			
100262278	LEESBURG	AUSTIN	TX	VA	02/27/2026	7.125	202,600	250,000			
100264689	LEESBURG	AUSTIN	TX	VA	03/27/2026	6.250	196,595	315,000			
3410000940	LEESBURG	AUSTIN	TX	VA	06/01/2025	8.460	37,620	1,290,000			
3340110480	LEESBURG	AUSTIN	TX	VA	10/06/2025	10.405	10,058	535,000			
3510135731	SAFETY HARBOR	SAFETY HARBOR	FL	FL	01/09/2026	7.675	528,610	1,535,000			
100276690	DELHIAN	DELHIAN	NJ	NJ	01/29/2026	6.625	198,133	245,000			
100264761	CALABASH	CALABASH	NC	NC	03/27/2026	7.250	202,439	297,000			
100272900	ORLANDO	ORLANDO	FL	FL	01/08/2026	6.490	203,091	307,000			
100277013	CHESTER	CHESTER	MD	MD	01/30/2026	6.990	203,281	275,000			
100264798	REDDING	REDDING	CA	CA	03/27/2026	7.125	202,963	265,000			
100262655	BETHEL ISLAND	BETHEL ISLAND	CA	CA	02/27/2026	6.875	200,053	300,000			
100263465	POPULAR BLUFF	POPULAR BLUFF	MO	MO	03/11/2026	6.875	204,106	260,415			
100277654	MIDDLETOWN	MIDDLETOWN	NJ	NJ	02/26/2026	7.450	198,988	585,000			
100274246	HUNTINGTON PARK	HUNTINGTON PARK	CA	CA	01/29/2026	9.250	198,955	823,762			
100263712	HILLIARD	HILLIARD	OH	OH	03/13/2026	6.250	195,824	342,000			
100277680	SPRINGDALE	SPRINGDALE	AR	AR	02/19/2026	6.250	195,450	315,000			
100263166	FISKILL	FISKILL	NY	NY	03/09/2026	6.750	195,752	311,000			
100276654	REDDING	REDDING	CA	CA	01/30/2026	7.250	204,160	289,000			
3350103623	NICHOLASVILLE	NICHOLASVILLE	KY	KY	07/15/2025	12.781	158,586	1,875,000			
100273924	MOORESVILLE	MOORESVILLE	NC	NC	01/26/2026	7.125	200,753	260,000			
100271938	HALLADALE BEACH	HALLADALE BEACH	FL	FL	01/06/2026	6.625	202,134	675,000			
3700006049	PHILADELPHIA	PHILADELPHIA	PA	PA	06/03/2025	8.380	13,163	260,000			
100264732	VIRGINIA BEACH	VIRGINIA BEACH	VA	VA	03/27/2026	7.125	202,473	260,000			
100261613	STAFFORD	STAFFORD	VA	VA	02/26/2026	6.375	201,484	265,000			
100273188	STUART	STUART	FL	FL	01/15/2026	6.990	201,063	260,000			
100264837	HAZLETON	HAZLETON	PA	PA	03/27/2026	6.125	193,701	265,000			
3510137180	ST. CLOUD	ST. CLOUD	FL	FL	02/19/2026	7.320	525,716	2,972,000			
100276578	DALLAS	DALLAS	TX	TX	01/28/2026	7.750	204,330	278,000			
3510137258	MIAMI BEACH	MIAMI BEACH	FL	FL	02/09/2026	7.180	525,000	7,400,000			
100264134	HOUSTON	HOUSTON	TX	TX	03/30/2026	6.200	200,526	500,000			
100261668	DIDAM	DIDAM	NLD	NLD	02/25/2026	5.350	247,905	359,211			
3510132745	MIAMI	MIAMI	FL	FL	01/09/2026	7.675	524,650	3,360,000			
100262160	GLENDALE	GLENDALE	CA	CA	02/27/2026	7.125	200,127	243,000			
100263457	SEBRING	SEBRING	FL	FL	03/11/2026	6.750	196,036	262,000			
100264641	MOHNTON	MOHNTON	PA	PA	03/27/2026	6.625	199,069	275,000			
3510124975	DRIPPING SPRINGS	DRIPPING SPRINGS	TX	TX	06/01/2025	8.033	321,311	2,800,000			
3700006495	RAIWEY	RAIWEY	NJ	NJ	01/14/2026	7.730	321,311	1,100,000			
3350109178	MIAMI	MIAMI	FL	FL	09/15/2025	10.318	23,846	1,215,000			
3510109449	KENT	KENT	VA	VA	12/19/2025	8.000	89,256	2,435,000			
3510122660	MIAMI	MIAMI	FL	FL	12/19/2025	7.250	6,430	1,060,000			
100263138	HICKORY	HICKORY	NC	NC	03/09/2026	6.625	192,362	275,000			
100263142	HICKORY	HICKORY	NC	NC	03/09/2026	6.625	192,479	275,000			
100272559	TOPEKA	TOPEKA	KS	KS	01/15/2026	6.624	197,105	277,000			
100262204	STONE MOUNTAIN	STONE MOUNTAIN	GA	GA	02/27/2026	6.500	198,586	300,000			
3350103240	BERKELEY	BERKELEY	CA	CA	09/29/2025	9.940	53,907	1,700,000			
100230664	WALNUT	WALNUT	OH	OH	08/29/2025	8.300	4,000	1,475,000			
100261993	NORTH OLIVIST	NORTH OLIVIST	OH	OH	02/27/2026	7.125	201,600	245,000			
100274955	PINOLE	PINOLE	CA	CA	01/29/2026	6.375	194,857	892,766			
100264697	LOWELL	LOWELL	MA	MA	03/27/2026	6.999	198,186	257,000			
100263455	LYNCHBURG	LYNCHBURG	VA	VA	03/11/2026	6.625	198,189	265,000			
100277669	LA CRUSSE	LA CRUSSE	WI	WI	02/19/2026	8.750	200,340	212,000			
100276803	GRONINGEN	GRONINGEN	NLD	NLD	01/28/2026	4.950	246,345	257,813			
3340066566	ROSETO	ROSETO	PA	PA	04/10/2025	8.670	1,990	480,000			
100276608	AMSTERDAM	AMSTERDAM	NLD	NLD	01/26/2026	4.950	246,047	275,000			

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
3350116941	CONCORD	BROOKLYN	CONCORD	NY	NC	01/29/2026	11.691	514,017		1,140,000	
100283781	NASHVILLE	NASHVILLE	NASHVILLE	TN	TN	03/13/2026	6.875	196,013		301,000	
3410000863	NEWARK	NEWARK	NEWARK	NJ	NJ	06/13/2025	8.554		124,961	1,560,000	
100277764	CORONA	CORONA	CORONA	CA	CA	02/26/2026	9.000	200,965		452,496	
100274692	WARRICK	WARRICK	WARRICK	IN	IN	01/29/2026	9.875	196,635		833,557	
100284674	ERLANGER	ERLANGER	ERLANGER	KY	KY	03/27/2026	6.500	193,055		260,000	
100277310	ORIENTON	ORIENTON	ORIENTON	KY	KY	02/12/2026	7.250	195,695		253,000	
100282306	AURORA	AURORA	AURORA	CO	CO	02/27/2026	7.125	197,922		253,000	
100281915	WINTER PARK	WINTER PARK	WINTER PARK	FL	FL	02/26/2026	6.375	194,180		258,000	
3310089931	NORTH HILLS	NORTH HILLS	NORTH HILLS	CA	CA	12/19/2024	9.296		52,850	450,000	
3350111263	CHESTERFIELD	CHESTERFIELD	CHESTERFIELD	MO	MO	09/29/2025	9.602		17,361	1,050,000	
100276648	SPOTSWOOD	SPOTSWOOD	SPOTSWOOD	NJ	NJ	01/29/2026	6.490	193,394		300,000	
3410000974	NEW MILFORD	NEW MILFORD	NEW MILFORD	NJ	NJ	08/29/2025	8.448		18,873	760,000	
100274695	LINWOOD	LINWOOD	LINWOOD	NJ	NJ	01/29/2026	8.425			720,084	
100272940	BROOKVILLE	BROOKVILLE	BROOKVILLE	NY	NY	01/15/2026	5.990	193,527		255,000	
100284080	WEST PALM BEACH	WEST PALM BEACH	WEST PALM BEACH	FL	FL	03/30/2026	8.575	184,667		255,000	
100273901	HARRISONBURG	HARRISONBURG	HARRISONBURG	VA	VA	01/26/2026	6.750	194,055		427,926	
100271990	BRENTWOOD	BRENTWOOD	BRENTWOOD	TN	TN	01/06/2026	6.625	192,259		437,000	
3420001035	FORT LEE	FORT LEE	FORT LEE	NJ	NJ	01/29/2026	7.850	195,829		260,000	
3350120459	DOVER	DOVER	DOVER	ID	ID	01/29/2026	10.099	503,276		3,936,000	
100272659	MYRTLE BEACH	MYRTLE BEACH	MYRTLE BEACH	SC	SC	02/26/2026	7.499	509,142		1,800,000	
100282271	PLAINFIELD	PLAINFIELD	PLAINFIELD	NJ	NJ	01/09/2026	7.499	196,013		290,000	
3310089704	COLTON	COLTON	COLTON	CA	CA	02/27/2026	6.500	192,574		292,000	
100273942	MERIDIAN	MERIDIAN	MERIDIAN	ID	ID	11/21/2024	8.428		13,632	303,600	
100283518	QUEENS	QUEENS	QUEENS	NY	NY	01/23/2026	6.624	193,013		520,000	
3310091427	ROCKWALL	ROCKWALL	ROCKWALL	TX	TX	03/13/2026	6.875	196,719		855,000	
100283418	SAN RAFAEL	SAN RAFAEL	SAN RAFAEL	CA	CA	03/07/2025	8.645		6,564	574,500	
100278171	ALLEN TOWN	ALLEN TOWN	ALLEN TOWN	PA	PA	03/11/2026	6.500	193,596		235,000	
100273401	ALPHEA AIN DEN RJUN	ALPHEA AIN DEN RJUN	ALPHEA AIN DEN RJUN	N.D.	N.D.	02/26/2026	8.125	198,077		708,687	
100285077	LANTANA	LANTANA	LANTANA	TX	TX	01/21/2026	6.625	189,641		240,000	
3510115441	QUINCY	QUINCY	QUINCY	IA	IA	03/27/2026	5.150	233,998		295,000	
100283575	INDEPENDENCE	INDEPENDENCE	INDEPENDENCE	IL	IL	12/19/2025	8.438		20,965	1,400,000	
100283755	DALLAS	DALLAS	DALLAS	TX	TX	03/13/2026	6.125	195,092		408,000	
100283854	WELLINGTON	WELLINGTON	WELLINGTON	FL	FL	03/16/2026	6.375	191,425		259,000	
100274658	TRINIDAD	TRINIDAD	TRINIDAD	CA	CA	01/29/2026	8.750	186,655		250,000	
100277305	WEATHERFORD	WEATHERFORD	WEATHERFORD	TX	TX	02/12/2026	6.990	194,439		1,240,621	
100272831	MOORE	MOORE	MOORE	OK	OK	02/08/2026	6.624	192,008		250,000	
3340100235	LYNCHBURG	LYNCHBURG	LYNCHBURG	VA	VA	01/15/2026	6.624	190,112		330,000	
100284653	ALFA	ALFA	ALFA	HI	HI	04/24/2025	8.819		34,781	557,000	
100282318	JEFFERSONVILLE	JEFFERSONVILLE	JEFFERSONVILLE	IN	IN	03/11/2026	6.625	194,301		250,000	
100284885	AVERTURA	AVERTURA	AVERTURA	FL	FL	02/27/2026	6.125	187,440		250,000	
100273919	DALLAS	DALLAS	DALLAS	TX	TX	01/26/2026	6.875	193,974		270,000	
100283958	COLLINSVILLE	COLLINSVILLE	COLLINSVILLE	CT	CT	03/16/2026	6.375	195,599		250,000	
100276609	EDWARDSVILLE	EDWARDSVILLE	EDWARDSVILLE	IL	IL	01/28/2026	6.875	185,713		249,000	
100284605	LOS ANGELES	LOS ANGELES	LOS ANGELES	CA	CA	03/27/2026	7.375	194,183		295,000	
100273774	IRVINGTON	IRVINGTON	IRVINGTON	NJ	NJ	01/23/2026	6.624	191,464		990,000	
3700006476	RICHMOND	RICHMOND	RICHMOND	TX	TX	11/21/2025	8.410		37,879	690,000	
3510136736	SAN JOSE	SAN JOSE	SAN JOSE	CA	CA	02/09/2026	7.555	504,000		1,000,000	
100274796	SPRING GROVE	SPRING GROVE	SPRING GROVE	IL	IL	01/29/2026	6.250	191,156		1,548,286	
100273168	HOODBRIDGE	HOODBRIDGE	HOODBRIDGE	VA	VA	01/15/2026	6.375	188,176		254,000	
100282213	HOUSTON	HOUSTON	HOUSTON	TX	TX	02/27/2026	6.125	188,753		460,000	
100273119	KAMELUA	KAMELUA	KAMELUA	HI	HI	01/15/2026	5.750	185,240		235,000	
3510132045	TEMPELY	TEMPELY	TEMPELY	NJ	NJ	11/20/2025	8.030		186,285	2,395,000	
3350109495	SAN ANTONIO	SAN ANTONIO	SAN ANTONIO	TX	TX	10/29/2025	10.438		97,510	2,500,000	
100282373						02/27/2026	6.375	189,535		260,000	

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Loan Number		City		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100285128		ALPHEM AAN DEN RIJN		N.D.		03/27/2026	4.800	230.340			270.000
100277020		RIVERSIDE		CA		02/06/2026	7.875	193.788			729.000
3510112390		RALEIGH		NC		12/19/2025	8.213		3.763		2.162.000
100273375		SANTA MARIA		CA		01/21/2026	6.625	190.360			640.000
100276656		OAKLAND		CA		01/29/2026	6.875	193.619			248.000
3510135951		HUNTINGTON PARK		CA		01/09/2026	7.700	499.413			1.350.000
100284964		SAN PEDRO		CA		03/30/2026	8.125	193.045			777.932
100278032		CLEVELAND		OH		02/26/2026	6.575	188.306			522.367
3340101872		DECATUR		GA		05/29/2025	8.674		6.962		445.000
100283284		SURFSIDE BEACH		SC		03/11/2026	5.875	185.109			286.000
100285055		HILVERSUM		N.D.		03/27/2026	5.200	229.477			500.000
3350110294		NEW HYDE PARK		NY		09/15/2025	10.074		46.631		1.188.000
100283926		PORT SAINT LUCIE		FL		03/23/2026	6.375	190.051			256.000
100284332		MIAMI		FL		03/30/2026	7.900	189.078			572.616
100276806		ALPHEM AAN DEN RIJN		N.D.		01/28/2026	5.150	237.686			286.000
3510109334		MIAMI		FL		12/19/2025	8.063		146.989		3.500.000
100285055		MIAMI		FL		12/19/2025	8.063		146.790		3.500.000
100263827		GONZALES		CA		03/16/2026	6.500	186.101			245.000
3340108145		ORION TOWNSHIP		MI		10/08/2025	10.346		23.926		610.000
100273198		ELLENBURG		WA		01/15/2026	7.250	190.357			245.000
100263837		MIAMI		FL		03/16/2026	6.990	190.746			245.000
100285078		VALKENBURG		N.D.		03/27/2026	5.300	228.037			247.500
3510100259		NAPLES		FL		12/19/2025	8.500		121.699		1.050.000
100276873		AKRON		OH		01/30/2026	7.125	191.474			229.000
100273187		SOUTH BELOIT		IL		01/15/2026	6.875	188.388			249.000
3700006522		ELIZABETH		NJ		01/14/2026	7.730	304.785			740.000
100273165		CHICAGO		IL		01/15/2026	6.624	186.485			244.000
3340107928		TOLEDO		OH		09/22/2025	11.138		19.800		539.000
3510124983		DRIPPING SPRINGS		TX		12/19/2025	7.813		17.111		2.975.000
100282297		PITTSBURGH		PA		02/27/2026	7.125	190.298			228.000
100277578		GAHANNA		OH		02/12/2026	6.375	182.680			365.000
100271919		BERWICK		PA		01/06/2026	6.990	189.085			232.000
100284690		PASADENA		CA		03/27/2026	6.999	188.203			243.000
100263983		HOUSTON		TX		03/23/2026	7.375	189.839			260.000
100277822		BURKE		VA		02/26/2026	7.075	185.640			775.000
342001077		SOUTH ORANGE		NJ		01/16/2026	7.544	484.704			2.880.000
3350107343		PALM SPRINGS		CA		09/22/2025	8.945		117.846		2.000.000
100276925		INDIANAPOLIS		IL		01/30/2026	6.625	187.883			227.400
100278132		PARKLAND		FL		02/26/2026	6.825	185.130			1.174.228
3510124974		DRIPPING SPRINGS		TX		12/19/2025	7.813		57.133		2.975.000
3350111197		BROOK		NY		10/08/2025	9.940		265.366		1.230.000
3700006382		CHATTANOOGA		TN		10/30/2025	7.990		46.591		875.000
100283452		ENNIS		MT		03/11/2026	6.625	188.304			247.500
100282112		WILMINGTON		DE		02/27/2026	7.375	190.079			226.500
100284738		KATY		TX		03/27/2026	7.250	188.115			244.000
3350101559		CHARLOTTE		NC		09/22/2025	10.935		200.286		1.645.000
100272757		SPANISH FORT		AL		01/13/2026	6.125	179.308			290.000
3510124981		DRIPPING SPRINGS		TX		08/01/2025	8.033		60.485		3.000.000
100276669		CLEVELAND		OH		01/29/2026	6.875	188.472			245.000
100264882		COLUMBIA		SC		03/27/2026	7.250	187.809			270.000
100281948		AUGUSTA		GA		02/26/2026	6.625	186.786			275.000
100277936		NIANTIC		CT		02/26/2026	10.425	186.750			519.262
100284115		LAKE ELSINORE		CA		03/30/2026	8.725	184.968			617.003
3350112476		OCEAN		NJ		12/11/2025	9.204		64.067		2.020.000
350112284		PAWCATUCK		CT		12/20/2024	7.985		120.597		750.000

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10028285		TRUTMAN		NC			02/27/2026	7.125	186,241		230,000
100273404		MOUNTAIN RANCH		CA			01/21/2026	6.999	185,521		340,000
100281943		CONLEY		GA			02/26/2026	6.490	185,412		225,000
100281937		ROCKWOOD		MI			02/26/2026	6.125	184,770		260,000
3350133852		BANDON		OR			01/23/2026	7.375	359,600		620,000
100284897		PERDIA		AZ			03/27/2026	7.125	186,260		238,000
3350113839		CHATHAM		NJ			12/04/2025	9.940		103,430	2,350,000
100282024		ATTLEROPO		MA			02/27/2026	7.125	186,766		225,000
100277012		COLUMBUS		OH			01/30/2026	6.875	187,056		227,000
3510133267		MITAMI		FL			10/30/2025	7.480	37,310		3,100,000
100273107		SAND SPRINGS		OK			01/15/2026	5.625			240,000
3350111809		BROOKLYN		NY			10/29/2025	10.099		81,247	1,300,000
3340098181		BALTIMORE		MD			04/10/2025	8.890		26,116	605,000
100272899		KATY		TX			01/15/2026	5.500		240,000	240,000
100283124		FERNADINA BEACH		FL			03/09/2026	6.250	171,887		310,000
3350104969		BOYNTON BEACH		FL			10/20/2025	10.438		299,634	2,815,000
100285090		SPLKENISSE		NLD			03/27/2026	5.200	223,200		323,000
3340098146		NORTH HAVEN		CT			04/10/2025	8.677		8,992	457,000
3350103261		HENRI CO		NC			07/29/2025	9.900		50,374	1,750,000
3340100326		CHELTERHAM		PA			04/24/2025	8.688		48,767	500,000
100284791		ALBUQUERQUE		MI			03/27/2026	6.500	182,194		243,500
100281848		RECUIVJ.K		NLD			02/25/2026	5.200	227,836		265,000
100271921		HARRISBURG		NC			01/06/2026	6.625	185,030		245,000
3510133689		MITAMI		FL			12/08/2025	7.720		236,909	8,769,000
100276628		RICHMOND		TX			01/29/2026	6.625	185,331		250,000
100284759		TARBORO		NC			03/27/2026	6.990	185,311		255,000
3510127132		GULFPORT		FL			08/27/2025	8.520		188,633	1,160,000
3510124985		CHARLOTTE		NC			12/19/2025	8.250		142,882	1,350,000
100284929		SWIRNA		GA			03/27/2026	7.125	184,972		264,000
100282143		WOODBRIDGE		VA			02/27/2026	6.750	186,142		550,000
100283728		GRAND RAPIDS		MI			03/13/2026	5.999	172,996		237,000
100283878		PHOENIX		AZ			03/19/2026	7.125	186,600		297,000
3510124976		DRIPPING SPRINGS		TX			08/01/2025	8.033		14,577	2,800,000
100283094		CAPE CORAL		FL			03/09/2026	8.125	186,445		286,000
3340117182		SKANEATELES		NY			02/13/2026	10.831	221,916		1,435,000
3350115745		SECAUCUS		NJ			12/11/2025	10.408		9,665	1,300,000
3510128856		HEBER CITY		UT			09/08/2025	7.570		83,444	1,880,000
3350111092		HOPKINTON		MA			12/11/2025	9.602		150,092	2,150,000
3510138709		BURDEN		IA			03/12/2026	7.590	478,806		1,325,000
100283743		BALCH SPRINGS		TX			03/13/2026	7.250	182,160		237,000
3510111123		PARSPRANY		NJ			12/19/2025	8.625			1,345,000
100281821		ROTTERDAM		NLD			02/25/2026	5.150	225,770	64,032	255,000
3310889087		ISEL IN		NJ			11/21/2024	8.932		4,559	283,500
100277017		FANCY GAP		VA			01/30/2026	7.125	184,424		202,000
3.62510E+11		SEVIERVILLE		TN			09/10/2025	8.175		278,500	967,500
3340116664		ATLANTA		GA			12/19/2025	9.158		85,378	390,000
3700006562		MAPLEWOOD		NJ			03/03/2026	7.770	294,109	44,000	950,000
100249783		CLAYTON		CA			10/30/2025	11.825			536,496
100277007		INDIANAPOLIS		IL			01/30/2026	6.990	182,736		235,000
100276974		PHOENIX		AZ			01/30/2026	6.990	183,071		250,000
100284652		CHARLOTTESVILLE		VA			03/27/2026	6.750	181,440		235,000
100273186		SUN CITY CENTER		FL			01/15/2026	6.875	180,816		240,000
3700006166		NORTH PLAINFIELD		NJ			09/24/2025	8.100		5,850	600,000
100272867		NORTH LAS VEGAS		NV			01/09/2026	6.875	180,670		235,000
3350121332		OSTERVILLE		MA			02/26/2026	9.572	475,396		1,350,000

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100273733	ARUNDEL	MD	01/23/2026	7.750	181,032	886,688					
100263650	SALISBURY	MD	03/16/2026	6.990	181,493	224,500					
100277974	ORINDA	CA	02/26/2026	6.325	179,316	1,739,089					
100277759	KEARNY	NJ	02/20/2026	8.250	184,372	735,000					
100276693	AMSTERDAM	NLD	01/28/2026	8.500	226,936	281,749					
100283254	OKLAHOMA CITY	OK	03/11/2026	4.990	162,480	219,500					
3350102861	HENDERSVILLE	TN	09/22/2025	10.935	253,917	1,268,000					
100282388	OAKLAND	CA	03/02/2026	8.500	184,381	750,000					
100276676	SEGUIN	TX	01/29/2026	5.500	171,086	195,000					
100271955	TAMPA	FL	01/06/2026	6.750	181,614	220,000					
3510131818	HOUSTON	TX	02/09/2026	8.080	473,001	1,540,000					
100282019	HOCKLEY	TX	02/27/2026	6.875	183,750	485,000					
100284084	JEFFERSON	GA	03/30/2026	9.950	182,893	960,000					
100282307	TORRANCE	CA	03/02/2026	7.500	183,185	804,414					
3500188943	GREENSBORO	NC	01/23/2026	7.688	349,907	1,558,000					
100285074	ALPHEN AAN DEN RIJN	NLD	03/27/2026	5.150	217,902	270,000					
3410000962	PISCATAWAY	NJ	06/01/2025	8.460	9,461	775,000					
100272619	GREENWICH	FL	01/09/2026	7.375	183,058	290,000					
100276992	BEND	OR	01/30/2026	6.490	183,505	350,000					
100277228	HOUSTON	TX	02/10/2026	6.998	179,667	233,000					
100274487	STILLWATER	OK	01/29/2026	9.075	183,628	739,719					
100276691	JONESBORO	GA	01/29/2026	6.875	178,914	210,000					
100274645	PHOENIX	AZ	01/29/2026	7.800	181,256	595,000					
100273649	STRATFORD	CT	01/23/2026	7.250	180,037	745,563					
3500100346	GREENSBORO	NC	10/16/2024	8.470	4,345	945,000					
3510135450	MIAMI	FL	01/09/2026	7.300	471,625	935,000					
100277250	OCCALA	FL	02/10/2026	6.999	179,810	224,000					
100276653	HUMBLE	TX	01/29/2026	6.375	179,724	237,000					
100283497	HANDOVER	MD	03/11/2026	7.250	183,763	218,000					
100274871	EASTVALE	CA	01/29/2026	9.750	180,090	1,155,000					
100272142	PEACHTREE CITY	GA	01/08/2026	6.990	180,857	282,000					
100278026	LA MIRADA	CA	02/26/2026	8.000	184,344	820,000					
3310092897	RALEIGH	NC	01/16/2025	8.428	28,961	278,250					
3510134617	NORTH CHARLESTON	SC	12/17/2025	7.705	230,733	1,650,000					
3500100349	GREENSBORO	NC	10/16/2024	8.470	5,627	945,000					
3500100346	GREENSBORO	NC	10/16/2024	8.470	27,996	945,000					
3510122991	WINDERMERE	FL	12/19/2025	7.775	74,958	950,000					
3510124978	DRIPPING SPRINGS	TX	06/01/2025	8.033	32,047	3,000,000					
100277950	SHEETWATER	TN	02/06/2026	7.875	181,086	236,000					
100283775	VIRGINIA BEACH	VA	03/13/2026	7.375	181,482	289,000					
100277955	WHEATON	IL	02/26/2026	7.875	180,268	730,000					
3340120275	CARTERET	NJ	02/13/2026	9.920	215,976	400,000					
3510124982	DRIPPING SPRINGS	TX	06/01/2025	8.033	49,578	2,800,000					
100283414	CINCINNATI	KY	03/11/2026	6.500	178,486	238,000					
100281672	ALPHEN AAN DEN RIJN	NLD	02/25/2026	5.150	220,045	275,000					
100282346	TIVAIN HARTE	CA	02/27/2026	6.125	175,934	240,000					
100283928	ROCKFORD	IL	03/11/2026	6.624	178,631	216,000					
100282935	ALBRIGHTSVILLE	PA	02/27/2026	7.125	178,619	230,000					
100276613	UNITED KINGDOM	GBR	01/28/2026	5.500	224,718	215,000					
3,62356+11	SUPRISE	AZ	11/24/2025	7.535	22,000	458,500					
100283210	DUNELLON	FL	03/09/2026	7.375	178,656	215,000					
100273188	PROVIDENCE FORGE	VA	01/15/2026	6.490	176,876	246,000					
100277942	LA PLANTE	CA	02/26/2026	6.850	175,292	865,751					
3350116386	BROOKLYN	NY	01/15/2026	9.204	463,869	1,200,000					
3700006502	NEWARK	NJ	01/14/2026	7.900	285,626	785,000					

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100284713		BOSSIER CITY		LA.		03/27/2026	7.125	178,217		245,000	
100207707		DANVILLE		CA.		04/29/2025	9.250		25,000	2,063,922	
100284856		GENEVA		OH.		03/27/2026	7.125	178,119		245,000	
100284771		UNIVERSITY CITY		MO.		03/27/2026	6.990	176,825		245,000	
100285050		BUNSGHOTTEN-SPANGENBURG		N.D.		03/27/2026	5.150	213,065		315,000	
334012149		HAMILTON		NJ.		02/13/2026	9.108	213,769		640,000	
100282636		NEPORT		RI.		03/02/2026	9.125	182,012		682,505	
3350118543		STATEN ISLAND		NV.		01/29/2026	8.945	462,128		885,000	
3350108830		VALLEY STREAM		NV.		09/29/2025	10.507		32,550	1,300,000	
3350116723		JAMAICA		NV.		01/29/2026	9.652	461,780		1,150,000	
3350115120		LOS ANGELES		CA.		11/26/2025	9.602		49,504	1,220,000	
100283480		YUKON		OK.		03/11/2026	6.990	174,115		220,000	
100283100		TRENTON		NJ.		03/09/2026	7.125	173,722		227,000	
100283448		MONTGOMERY		AL.		03/11/2026	6.625	176,419		225,000	
3510132607		MIAMI		FL.		10/17/2025	7.350		25,839	880,000	
100277972		BENTON		LA.		02/26/2026	7.225	172,975		755,000	
100284086		CROWLEY		TX.		03/30/2026	7.125	178,092		585,000	
100285087		ENSCHIDE		N.D.		03/27/2026	5.050	211,625		229,688	
100284873		COOS BAY		OR.		03/27/2026	6.750	174,512		277,000	
100284247		JURUPA VALLEY		CA.		03/30/2026	7.875	177,817		866,000	
3350096718		PASSAIC		NJ.		07/15/2025	10.761		5,174	940,000	
3350111217		NAPERVILLE		IL.		09/29/2025	9.443		27,616	1,150,000	
3700006583		BROOMALL		PA.		03/03/2026	7.770	281,458		722,000	
100284010		MAGNOLIA		TX.		03/24/2026	6.375	173,224		240,000	
3350115219		WHEATLEY HEIGHTS		NY.		11/26/2025	9.453		57,217	925,000	
100281512		CRESSENT LAKE		OR.		02/26/2026	6.375	174,161		275,000	
100282843		MAPLE SHADE		NJ.		02/27/2026	7.750	171,248		244,000	
3310802963		ORLANDO		FL.		09/26/2024	9.289		16,559	247,800	
100276912		UNITED KINGDOM		GBR		01/28/2026	5.500	219,492		210,000	
3340119392		BIRMINGHAM		AL.		01/29/2026	9.821	210,276		510,000	
100274697		FULSHEAR		TX.		01/29/2026	8.125	176,715		930,000	
3350120004		WEST HEMPSTEAD		NY.		02/26/2026	10.696	454,466		980,000	
100274582		SACRAMENTO		CA.		01/29/2026	6.825	171,846		478,934	
100276944		KILLEEN		TX.		01/30/2026	6.990	174,821		210,000	
100284721		ELIZABETHOWN		KY.		03/27/2026	6.990	174,001		240,000	
100283823		MIAMI		FL.		03/16/2026	6.625	174,709		240,000	
100273342		WEST MORRE		LA.		01/20/2026	7.375	175,724		212,000	
3410000884		SEVIERVILLE		TN.		01/17/2025	8.784		41,341	815,000	
100283123		ROUND ROCK		TX.		03/09/2026	5.990	163,131		266,500	
100277821		BRUNSWICK		ME.		02/26/2026	7.975	171,007		714,167	
331085554		THORNVILLE		OH.		01/16/2025	11.000		5,449	339,900	
100277840		SAINT CHARLES		IL.		02/26/2026	7.150	175,333		501,057	
100278165		PORTLAND		OR.		02/26/2026	7.875	174,824		896,569	
100284928		BATON ROUGE		LA.		03/27/2026	6.875	172,835		233,000	
100277346		FORT PIERCE		FL.		02/12/2026	7.375	175,426		210,000	
100239783		ANTIOCH		CA.		09/29/2025	8.625		2,000	912,313	
100285076		ALPHEAN AAN DEN RIJN		NLD.		03/27/2026	5.150	207,537		260,000	
100282916		CINCINNATI		KY.		03/02/2026	6.990	171,834		646,000	
3350108278		KINGSTON		NY.		10/20/2025	10.457		121,152	2,210,000	
100272836		BELLAH		CO.		01/15/2026	6.490	168,029		238,000	
3510183684		SIESTA KEY		FL.		03/02/2026	7.700	449,603		3,800,000	
3510112554		FORT LAUDERDALE		FL.		12/19/2025	7.875		111,159	1,600,000	
3510116092		NORTH MIAMI BEACH		FL.		12/19/2025	8.563		63,712	3,700,000	
3510186995		SEATTLE		WA.		03/02/2026	7.700	448,631		3,580,000	
100277676		ALVIN		TX.		02/19/2026	7.375	174,353		195,000	

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1		Location		3	4	5	6	7	8	9
Loan Number		City		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
10020820		FRESNO		CA		04/29/2025	8.875		4,000	515,000
100277003		NAPLES		FL		01/30/2026	6.500	170,280		237,000
100277648		STONE MOUNTAIN		GA		02/19/2026	6.999	167,477		221,000
3350116270		FLORAL PARK		IN		11/26/2025	10.000			865,000
100272019		FOREST PARK		IL		01/06/2026	7.375	171,126	78,705	207,000
100263683		LANDALE		PA		03/11/2026	6.490	164,591		225,000
100263623		ZEPHYRHILLS		FL		03/23/2026	6.250	169,476		779,000
100277647		FOLCROFT		PA		02/19/2026	7.875	169,616		220,000
100284133		NORCO		CA		03/30/2026	6.825	169,554		871,011
100273406		PORT SAINT LUCIE		FL		01/21/2026	7.250	170,996		295,000
100273029		SOLVAY		IN		01/15/2026	7.000	171,307		225,000
100262283		ORLANDO		FL		02/27/2026	6.625	171,964		475,000
100263619		NEW ORLEANS		LA		03/16/2026	6.990	169,677		225,000
100262350		MINOT		ND		02/27/2026	6.990	171,226		220,000
100276698		ELIOT		IN		01/23/2026	8.000	176,576		799,920
3,62533E+11		MIRAMAR		FL		02/27/2026	7.513	329,000		570,000
100261612		UNITED KINGDOM		GBR		02/26/2026	5.750	210,431		205,000
100276159		PIRU		CA		02/26/2026	8.250	170,684		1,460,000
100261795		UNITED KINGDOM		GBR		02/25/2026	5.500	210,226		205,000
3350117983		NEWARK		NJ		01/15/2026	7.711	443,671		910,000
100276795		MAASTRICHT		NLD		01/26/2026	8.100	212,006		267,953
100262265		HOUSTON		TX		02/27/2026	7.625	169,353		206,000
100277193		GREENSBORO		NC		02/10/2026	7.250	172,200		220,000
100277299		TROY		MI		02/12/2026	6.875	164,027		234,000
100277643		PEORIA		AZ		02/26/2026	8.500	170,657		924,903
3510124987		DRIPPING SPRINGS		TX		06/01/2025	8.033		23,090	2,800,000
3350108665		SACRAMENTO		CA		10/29/2025	10.000		140,196	1,570,000
100276693		NEW BRAUNFELS		TX		01/29/2026	5.750	160,286		225,000
100263705		STONE MOUNTAIN		GA		03/13/2026	7.499	170,625		285,000
100263742		VIRGINIA BEACH		VA		03/13/2026	7.375	170,600		271,000
3500134225		INDIAN ROCKS BEACH		FL		01/23/2026	8.000	324,636		3,440,600
3350117605		MARIETTA		GA		01/29/2026	10.099	438,385		2,700,000
3350116359		WESTBURY		IN		01/29/2026	9.851	438,099		1,460,000
100276614		UNITED KINGDOM		GBR		01/26/2026	5.500	211,653		202,500
100263673		ARLINGTON		VA		03/16/2026	6.375	162,686		242,000
100276967		EGGAR		AZ		01/30/2026	6.875	168,395		203,000
3350117140		BROOKLYN		IN		02/26/2026	10.258	437,541		991,000
100276739		DORDECHT		NLD		01/26/2026	5.100	209,020		400,000
100265046		BUNSCHOTEN-SPANGENBURG		NLD		03/27/2026	5.150	201,067		291,000
100273387		FORT WAYNE		IN		01/21/2026	7.750	165,179		190,000
100263169		PENSACOLA		FL		03/09/2026	7.125	166,951		215,000
100265140		ALPHEN AAN DEN RIJN		NLD		03/27/2026	5.050	200,684		265,000
100276671		BALTIMORE		MD		01/30/2026	6.375	166,829		223,000
100276113		COLTERIAH		TN		02/26/2026	8.875	169,320		625,000
100272649		NEIPORT NEVIS		VA		01/09/2026	7.250	166,094		215,000
100263657		JASPER		AL		03/23/2026	7.499	169,050		230,000
3350107935		EAST HAMPTON		IN		09/15/2025	9.950		12,922	3,800,000
3500133573		PARRISH		FL		01/23/2026	7.375	321,614		3,900,000
100262303		GREER		AZ		02/27/2026	6.990	167,810		236,000
3410000683		KEANSBURG		NJ		02/07/2025	8.990		21,359	730,000
3310075094		LINDEN		NJ		06/26/2024	8.323	168,026	4,399	217,500
100273206		DAVIE		FL		01/16/2026	7.500			215,000
100273679		LEHI		UT		01/23/2026	7.875	166,016		638,131
3510134746		NEWTOWN		PA		02/19/2026	7.270	433,125		825,000
100263739		HAMPTON		IN		03/13/2026	6.999	163,343		280,000

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Loan Number		City		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100272892	.....	ARLINGTON	.....	VA	.....	01/12/2026	6.750	198,591	.....	230,000	.....
100277500	.....	SAN DIEGO	.....	CA	.....	02/26/2026	7.100	163,200	.....	1,083,204	.....
100284984	.....	BUTTE	.....	MT	.....	03/27/2026	6.900	166,148	.....	345,000	.....
100283866	.....	ALBANY	.....	PA	.....	03/16/2026	6.500	160,986	.....	205,000	.....
100277397	.....	BIRMINGHAM	.....	AL	.....	02/12/2026	6.500	158,953	.....	200,000	.....
100283576	.....	WINTER HAVEN	.....	FL	.....	03/13/2026	6.375	165,407	.....	286,000	.....
100277086	.....	NORMAN	.....	OK	.....	02/06/2026	8.125	167,478	.....	205,000	.....
100284719	.....	VERPLANK	.....	NY	.....	03/27/2026	7.625	166,158	.....	570,000	.....
100276940	.....	RALEIGH	.....	NC	.....	01/30/2026	6.500	166,528	.....	360,000	.....
100282812	.....	SCHENECTADY	.....	NY	.....	02/27/2026	7.250	167,929	.....	246,000	.....
3350111103	.....	LEHIGH ACRES	.....	FL	.....	10/08/2025	10.836	238,802	.....	1,121,000	.....
100282274	.....	CRAINFOODVILLE	.....	FL	.....	02/27/2026	6.500	164,524	.....	300,000	.....
100284816	.....	DES PLAINES	.....	IL	.....	03/27/2026	6.375	160,541	.....	215,000	.....
100283104	.....	ALBERTVILLE	.....	AL	.....	03/09/2026	6.500	162,121	.....	286,000	.....
100278204	.....	DRAPER	.....	UT	.....	02/26/2026	7.025	162,180	.....	710,000	.....
100273348	.....	MATTESON	.....	IL	.....	01/20/2026	6.375	162,637	.....	245,000	.....
100277666	.....	NEW BRAUNFELS	.....	TX	.....	02/19/2026	6.625	160,229	.....	227,000	.....
100278905	.....	CHARLESTON	.....	SC	.....	02/26/2026	7.275	162,078	.....	502,014	.....
100284875	.....	COLUMBIA	.....	SC	.....	03/27/2026	6.900	165,133	.....	325,000	.....
100272635	.....	KISSIMEE	.....	FL	.....	01/09/2026	6.999	160,537	.....	255,000	.....
3350113485	.....	PHILADELPHIA	.....	PA	.....	10/29/2025	10.098	130,161	.....	880,000	.....
100277896	.....	SEBASTOPOL	.....	CA	.....	02/26/2026	6.900	166,608	.....	1,199,880	.....
100284212	.....	NORCROSS	.....	GA	.....	03/30/2026	9.460	168,684	.....	544,997	.....
100276621	.....	COLLINSVILLE	.....	CT	.....	01/29/2026	6.125	160,684	.....	204,000	.....
100281893	.....	ROTTERDAM	.....	N.D.	.....	02/25/2026	5.250	201,665	.....	213,750	.....
100272294	.....	PEARLAND	.....	TX	.....	01/08/2026	6.250	178,957	.....	309,000	.....
100282754	.....	SILVERDALE	.....	WA	.....	03/02/2026	6.900	162,558	.....	692,536	.....
100277070	.....	PERRIS	.....	CA	.....	02/06/2026	6.375	165,078	.....	456,000	.....
3350117167	.....	GAINESVILLE	.....	VA	.....	10/08/2025	10.139	176,888	.....	875,000	.....
3510127049	.....	WEST END	.....	NC	.....	08/27/2025	8.120	52,635	.....	870,000	.....
100281980	.....	CITRUS SPRINGS	.....	FL	.....	02/27/2026	6.750	163,028	.....	217,000	.....
100283887	.....	LITTOFIELD	.....	IL	.....	03/13/2026	6.625	162,565	.....	240,000	.....
100283867	.....	FLORISSANT	.....	CO	.....	03/16/2026	6.750	161,284	.....	210,000	.....
100277231	.....	ATLANTA	.....	GA	.....	02/10/2026	7.125	161,410	.....	710,000	.....
3700086611	.....	WEST CRANGE	.....	NJ	.....	03/03/2026	7.770	262,080	.....	210,000	.....
100273180	.....	RENO	.....	NV	.....	01/15/2026	6.900	162,140	.....	210,000	.....
100282293	.....	SARASOTA	.....	FL	.....	02/27/2026	6.625	163,640	.....	825,000	.....
3350120503	.....	NEWARK	.....	NJ	.....	02/26/2026	8.706	424,825	.....	275,238	.....
100285041	.....	MAASTRICHT	.....	NLD	.....	03/27/2026	5.150	195,789	.....	211,000	.....
100284779	.....	MECHANICVILLE	.....	NY	.....	03/27/2026	7.625	163,442	.....	262,000	.....
100284746	.....	JACKSON	.....	TN	.....	03/27/2026	7.250	163,360	.....	210,000	.....
100272889	.....	RICHMOND	.....	TX	.....	01/09/2026	7.250	165,116	.....	635,000	.....
3340121571	.....	ROCK HILL	.....	SC	.....	02/13/2026	10.049	196,020	.....	242,143	.....
100276755	.....	BERLISM	.....	NLD	.....	01/28/2026	4.950	202,451	.....	215,000	.....
100283149	.....	DOVER	.....	ID	.....	03/09/2026	6.625	156,791	.....	216,964	.....
100272988	.....	DECATUR	.....	GA	.....	01/09/2026	6.999	163,500	.....	240,000	.....
100285094	.....	LEEWARDEN	.....	NLD	.....	03/27/2026	5.050	194,350	.....	772,519	.....
100284698	.....	EAGAN	.....	MIN	.....	03/27/2026	7.375	159,998	.....	632,000	.....
100274868	.....	EL DORADO HILLS	.....	CA	.....	01/29/2026	8.575	172,519	.....	700,000	.....
3410000714	.....	CHARLOTTE	.....	NC	.....	02/14/2025	8.790	173,135	.....	600,000	.....
3410000832	.....	GILLETTE	.....	WY	.....	06/06/2025	8.954	98,634	.....	722,106	.....
100284279	.....	GALT	.....	CA	.....	03/30/2026	7.875	163,313	.....	200,000	.....
100277833	.....	MAPLE VALLEY	.....	WA	.....	02/26/2026	7.000	158,814	.....	861,000	.....
100272652		WILLOWOOD		IL		01/08/2026	7.125	163,614			
350115317		LYNN		MA		12/11/2025	10.507	40,536			

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100274757		PURELLVILLE		VA			01/29/2026	10.375	188,606		818,466
100284333		ONTARIO		CA			03/30/2026	6.650	6,650		775,788
100231020		SILVER LAKE		VA			08/29/2025	9.625		16,000	548,311
100277247		GRAND RAPIDS		MI			02/10/2026	7.125			206,000
100276689		GRAND RAPIDS		MI			01/30/2026	6.625	159,912		208,000
3310085719		DELRAY BEACH		FL			11/14/2024	8.323		7,871	234,000
100282022		BROWNS MILLS		NJ			02/27/2026	6.750	158,570		315,000
100278179		CHICO		CA			02/26/2026	8.500	161,293		692,000
100283730		PHOENIX		AZ			03/13/2026	7.625	161,438		205,000
100277416		LAS VEGAS		NV			02/12/2026	6.875	161,456		365,000
100276727		S-GRAVENHAGE		N.D.			01/28/2026	5.100	198,040		221,077
100284757		COLUMBIA		SC			03/27/2026	7.375	159,318		220,000
3350116651		WILMETTE		IL			01/15/2026	10.448	413,961		1,950,000
3350121236		SPRINGFIELD GARDENS		NV			02/13/2026	9.721	413,721		1,280,000
3700006223		NEWARK		NJ			09/02/2025	8.120		12,797	515,000
325058492		ALAMO		CA			10/06/2025	9.045		66,118	513,000
3340120331		EAST ORANGE		NJ			02/13/2026	10.682	191,121		550,000
100283757		MIAMI		FL			03/13/2026	8.125	160,388		235,000
3350118214		NEWARK		NJ			02/13/2026	10.816	412,528		802,000
3350116757		JERSEY CITY		NJ			01/15/2026	9.950	412,430		994,000
100276717		AMSTERDAM		N.D.			01/28/2026	5.200	197,076		225,686
100281825		RHEDEN		N.D.			02/25/2026	5.050	194,782		206,250
3350111772		FANWOOD		NJ			10/08/2025	9.632		29,319	885,000
100285021		UNITED KINGDOM		GB			03/27/2026	5.300	190,988		190,000
100277863		ASHGURN		VA			02/26/2026	9.050	159,585		809,613
100283184		DAYTONA BEACH		FL			03/09/2026	7.250	157,146		156,000
100274642		WEST CHESTER		PA			01/29/2026	7.125	158,004		686,284
3350116806		RIDGEFIELD		VA			12/19/2025	10.209		137,454	1,250,000
3500137092		MOUNT DORA		FL			01/23/2026	7.250	303,031		645,000
100271824		FORT WORTH		TX			01/06/2026	6.750	156,897		192,000
3340120443		PLYMOUTH		MI			01/29/2026	10.049	188,486		690,000
100284875		LUBBOCK		TX			03/27/2026	7.250	156,794		285,000
3350113251		HICKSVILLE		NY			12/04/2025	9.940		27,581	780,000
3340088310		KILLINGLY		CT			09/03/2024	9.265		2,704	330,000
100281881		BENECOM		N.D.			02/25/2026	4.845	192,421		326,000
100273382		BROKEN ARROW		OK			01/21/2026	7.375	158,249		179,000
100272620		SAN ANTONIO		TX			01/09/2026	7.375	157,128		205,000
100271957		MYRTLE BEACH		SC			01/06/2026	7.250	156,281		190,000
3350117303		STAMFORD		CT			01/29/2026	10.686	407,104		975,000
100282048		HOUSTON		TX			01/28/2026	7.750	158,025		215,000
100283507		OWATONNA		MI			02/27/2026	6.625	149,987		210,000
3510138427		DALLASTOWN		PA			03/11/2026	7.500	159,040		195,000
100277189		HOUSTON		TX			03/02/2026	7.325	405,478		2,836,000
100277808		SAN JOSE		CA			02/10/2026	7.750	157,500		1,435,000
100277816		SAINT AMANT		LA			02/26/2026	7.750	156,000		570,000
100277850		TWIN CREEK		AL			02/26/2026	8.375	153,000		330,000
100278193		MIAMI		FL			02/26/2026	7.950	153,938		682,152
100284073		VICTORVILLE		CA			02/26/2026	8.650	153,000		487,984
100284152		INGLEWOOD		CA			03/30/2026	7.450	154,140		824,226
100284718		MARIETTA		GA			03/30/2026	7.400	159,825		809,136
100284219		PETALUMA		CA			03/30/2026	6.725	154,140		738,801
100284287		ROCHESTER		NH			03/30/2026	5.950	154,140		709,466
100284903		MCKINNEY		TX			03/30/2026	7.850	159,825		789,373
100284939		MIAMI		FL			03/30/2026	6.750	153,720		926,954
100284939		STOCKTON		CA			03/30/2026	8.525	154,140		550,000

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Loan Number		City	Location	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100278031	.....	1000STOCK	.....	GA	.....	02/26/2026	8.900	157,485	.....	498,713	
100282501	.....	BROOKLYN	.....	NY	.....	03/02/2026	6.375	150,692	.....	706,372	
100282820	.....	ROSDALE	.....	NY	.....	03/02/2026	6.900	154,043	.....	763,000	
100284062	.....	PHOENIX	.....	AZ	.....	03/30/2026	6.600	156,825	.....	911,079	
100284327	.....	CEDAR PARK	.....	TX	.....	03/30/2026	7.150	159,825	.....	790,000	
100278183	.....	VACAVILLE	.....	CA	.....	02/26/2026	8.250	158,254	.....	766,887	
100277877	.....	OLATHE	.....	KS	.....	02/26/2026	8.725	153,000	.....	708,211	
100282040	.....	DENTON	.....	TX	.....	02/27/2026	7.250	155,375	.....	220,000	
100282138	.....	LEHIGHTON	.....	PA	.....	02/27/2026	7.125	157,344	.....	302,000	
100272697	.....	SPARTANBURG	.....	SC	.....	01/09/2026	6.999	157,500	.....	340,000	
100284893	.....	FALLS CHURCH	.....	VA	.....	03/27/2026	6.500	152,716	.....	217,000	
100283089	.....	DALLAS	.....	TX	.....	03/09/2026	6.400	153,123	.....	640,000	
100273542	.....	LAVAILLETTE	.....	NJ	.....	01/23/2026	8.750	161,982	.....	601,709	
100272634	.....	DAINGERFIELD	.....	TX	.....	01/09/2026	6.999	157,500	.....	273,000	
100284883	.....	SUN CITY CENTER	.....	FL	.....	03/27/2026	6.900	154,924	.....	200,000	
100282634	.....	VIRGINIA BEACH	.....	VA	.....	03/02/2026	7.750	159,346	.....	560,247	
100274617	.....	SPOKANE	.....	WA	.....	01/29/2026	7.150	157,395	.....	1,207,202	
100276601	.....	HANDOVER PARK	.....	IL	.....	01/28/2026	6.999	155,560	.....	275,000	
100278122	.....	LINCOLN	.....	NE	.....	02/26/2026	5.675	149,625	.....	1,000,000	
3340103776	.....	PHILADELPHIA	.....	PA	.....	10/08/2025	10.999	.....	39,162	875,000	
100284243	.....	SEATTLE	.....	WA	.....	03/30/2026	8.625	157,518	.....	863,291	
100284745	.....	ROCK HILL	.....	SC	.....	03/27/2026	6.250	149,762	.....	420,000	
100276663	.....	HOUSTON	.....	TX	.....	01/28/2026	6.499	150,043	.....	230,000	
100284236	.....	HELENA	.....	AL	.....	03/30/2026	7.875	158,042	.....	470,000	
3350102666	.....	CHICAGO	.....	IL	.....	07/15/2025	9.890	180,961	.....	3,250,000	
100284741	.....	SOPERTON	.....	GA	.....	03/27/2026	6.990	155,198	.....	205,000	
100274420	.....	SYRACUSE	.....	UT	.....	01/29/2026	7.750	155,925	.....	574,529	
100207572	.....	ALGONQUIN	.....	IL	.....	04/29/2025	9.700	.....	84,128	291,964	
100274807	.....	SCITUATE	.....	MA	.....	01/29/2026	7.775	155,130	.....	830,227	
3350117776	.....	NEWARK	.....	NJ	.....	01/15/2026	9.761	402,229	.....	814,000	
3310070123	.....	PHILADELPHIA	.....	PA	.....	10/23/2024	9.275	.....	6,099	232,500	
3350117616	.....	MOUNT VERNON	.....	NY	.....	01/29/2026	9.950	401,184	.....	975,000	
100281801	.....	UNITED KINGDOM	.....	GBR	.....	02/25/2026	5.300	189,901	.....	185,000	
3350113917	.....	BALDWIN HARBOR	.....	NY	.....	01/15/2026	10.159	400,742	.....	1,200,000	
3350107847	.....	WAIKOLA	.....	HI	.....	09/15/2025	10.139	.....	118,220	1,300,000	
3510134186	.....	DELRAY BEACH	.....	FL	.....	01/09/2026	7.675	399,743	.....	1,919,000	
3510113933	.....	ST. PETERSBURG	.....	FL	.....	12/19/2025	8.338	.....	10,282	927,000	
100278229	.....	PITTSBURG	.....	CA	.....	02/26/2026	7.275	150,619	.....	740,000	
100285033	.....	UNITED KINGDOM	.....	GBR	.....	03/27/2026	5.300	185,067	.....	210,000	
100273212	.....	SOUTH EUCLID	.....	OH	.....	01/16/2026	7.250	155,195	.....	187,000	
100274815	.....	PUNTA GORDA	.....	FL	.....	01/29/2026	7.250	156,270	.....	888,805	
100284144	.....	BLUFORD	.....	GA	.....	03/30/2026	6.460	151,433	.....	578,000	
100283566	.....	SPRING HILL	.....	TN	.....	03/13/2026	6.125	153,906	.....	296,000	
3510135759	.....	BOWTON BEACH	.....	FL	.....	01/09/2026	7.575	397,911	.....	1,180,000	
100283769	.....	OWENSGRO	.....	KY	.....	03/13/2026	6.875	152,730	.....	245,000	
3310091245	.....	BRENTWOOD	.....	TN	.....	12/19/2024	8.470	.....	5,361	211,800	
100278011	.....	FIRESTONE	.....	CO	.....	02/26/2026	7.700	149,471	.....	645,486	
3350114250	.....	CHARLOTTE	.....	NC	.....	12/04/2025	11.930	.....	217,790	1,300,000	
100281986	.....	COLUMBIA	.....	SC	.....	02/27/2026	6.750	150,449	.....	196,000	
100282051	.....	GAINESVILLE	.....	VA	.....	02/27/2026	7.999	153,459	.....	250,000	
350010809	.....	HOLLYWOOD	.....	FL	.....	01/08/2025	8.275	.....	19,814	1,000,000	
100284751	.....	COLUMBUS	.....	OH	.....	03/27/2026	6.990	151,901	.....	200,000	
3500135899	.....	CLARKSVILLE	.....	TN	.....	01/23/2026	7.125	292,175	.....	640,000	
3510133969		HOUSTON		TX		02/09/2026	7.680	394,900		4,400,000	
3510135417		PARKLAND		FL		03/02/2026	7.950	394,733		4,200,000	

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Loan Number		City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100284610		ROCHESTER	NY		03/27/2026	7.125	151,856		205,000	
100284742		PITTSBURGH	PA		03/27/2026	7.125	151,778		200,000	
340000729		SEVENVILLE	TN		03/14/2025	8.736		84,897	1,153,000	
370006648		JERSEY CITY	NJ		01/14/2026	7.800	242,702		2,200,000	
3350110972		RALEIGH	NC		10/08/2025	10.557			865,000	
100278161		ALBURN	IA		02/26/2026	11.125	154,034		822,508	
100278211		FARMINGTON	UT		02/26/2026	8.875	147,900		308,336	
100284197		MERIDIAN	ID		03/30/2026	7.075	149,002		857,272	
3350115593		LIVINGSTON	NJ		01/15/2026	9.552	391,781		1,790,000	
3420001135		CHARLOTTE	NC		03/13/2026	8.074	385,986		1,614,720	
100284072		TAYLOR	TX		03/27/2026	7.125	150,472		200,000	
100284784		MABLETON	GA		03/27/2026	6.625	148,206		194,000	
100274469		TACOMA	WA		01/29/2026	8.575	147,522		672,644	
100283735		INDIANAPOLIS	IL		03/13/2026	6.999	146,930		192,000	
100284233		WADELL	AZ		03/30/2026	6.450	147,974		1,103,982	
3350119690		SANTA CLARITA	CA		01/29/2026	9.602	388,647		805,000	
3350117966		RICHMOND HILL	GA		02/26/2026	7.950	388,647		1,025,000	
100283087		MUNDIE	IN		03/09/2026	7.250	149,179		180,000	
3350096971		BLOOMINGBURG	NY		06/08/2025	10.643	388,369	156,826	5,246,000	
3510137637		LYNDHURST	NJ		02/09/2026	7.590			970,000	
100283754		SAINT LOUIS	MO		03/13/2026	6.498	145,320		205,000	
100277789		EL CAJON	CA		02/26/2026	7.500	152,080		1,456,394	
100273563		CHICAGO	IL		01/21/2026	7.250	147,762		180,000	
100274437		BURLEY	ID		01/29/2026	8.575	146,094		393,000	
3340120084		KNOXVILLE	TN		01/29/2026	9.524	178,595		330,000	
3350112953		MAYWOOD	CA		10/20/2025	10.308		25,176	805,000	
100276886		HOUSTON	TX		01/29/2026	6.125	145,106		190,000	
3350111350		NEWARK	NJ		09/22/2025	10.099		27,880	795,000	
100284280		LAKE FOREST	CA		03/30/2026	9.625	151,002		1,785,000	
100272782		ATHENS	GA		01/13/2026	7.500	149,825		200,000	
3310079603		LEVITTOWN	NY		07/19/2024	8.316		11,126	295,800	
100276687		PUEBLO	CO		01/29/2026	6.990	148,168		205,000	
100276843		DEN HAAG	NLD		01/28/2026	4.950	183,639		192,188	
3500134050		CHARLOTTE	NC		01/23/2026	8.125	284,200		2,228,000	
100276643		SPARTANBURG	SC		01/29/2026	7.000	148,416		215,000	
3350101318		WENDELL	NC		09/22/2025	10.438		93,676	1,022,000	
100274699		APEX	NC		01/29/2026	6.575	144,769		546,373	
100285019		UNITED KINGDOM	GBR		03/27/2026	5.500	177,469		220,000	
100285025		UNITED KINGDOM	GBR		03/27/2026	5.500	177,469		220,000	
3340100650		CALABASH	NC		06/26/2025	9.342		143,215	595,000	
100276729		DEN HAAG	NLD		01/28/2026	5.050	182,743		249,000	
3340096180		VILLA PARK	CA		03/27/2025	8.619		12,309	420,000	
100282918		NATIONAL CITY	CA		03/02/2026	7.500	148,971		742,000	
3340093885		MINERAL WELLS	TX		02/06/2025	11.250		3,677	440,000	
3510138515		LAKE MURTH BEACH	FL		03/12/2026	7.090	380,280		780,000	
3700006297		BROOKLYN	NY		01/14/2026	7.825	234,146		5,990,000	
3500107851		PORT CHARLOTTE	FL		09/12/2024	9.045		4,165	750,000	
100283843		MORGANTOWN	WV		03/16/2026	6.625	145,633		290,000	
100284045		CLEVELAND	OH		03/27/2026	6.750	144,070		200,000	
3340119746		WILLINGTON	DE		01/29/2026	10.514	175,350		360,000	
100283217		ENDICOTT	NY		03/09/2026	6.500	138,755		175,000	
100278080		LOWMOOR	CA		02/26/2026	7.575	142,900		651,700	
100278102		WILLISTON	FL		02/26/2026	8.225	142,674		541,000	
100278241		WINCHESTER	MA		02/26/2026	7.775	146,986		614,315	
100277743		NORTHWOOD	OH		02/20/2026	7.250	142,844		469,000	

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100278028	PHOENIX			AZ			02/26/2026	8.725	142,800		323,671
100284367	SACRAMENTO			CA			03/30/2026	8.000	148,061		1,565,000
100278037	PISCATAWAY			NJ			02/26/2026	9.397	142,800		379,927
100284955	CAVE CREEK			AZ			03/30/2026	7.375	148,862		1,426,000
100277659	BRIDGEVIEW			IL			02/19/2026	7.250	146,968		175,000
100276931	WILDOMAR			CA			01/30/2026	6.490	146,468		600,000
100283334	POUNDER SPRINGS			GA			03/13/2026	6.125	147,878		342,000
100207674	COOPER CITY			FL			04/29/2025	11.725	147,878	4,000	718,990
100276655	INDEPENDENCE			MO			01/29/2026	7.125	145,208		180,000
3,62603E+11	GLOVIS			CA			02/27/2026	7.125	279,500		430,000
100278129	SANTA ROSA			CA			02/26/2026	6.325	142,800		883,663
100277937	MENDON			UT			02/26/2026	6.075	142,493		685,918
3,62517E+11	HOUSTON			TX			08/13/2025	8.185			503,000
100277770	ABERDEEN			NC			02/26/2026	7.000	145,061	228,000	896,964
100274559	FLORENCE			AL			01/29/2026	8.375	142,220		527,455
100272750	WASHINGTON			DC			01/13/2026	7.000	142,514		288,000
3340114458	BERWYN			PA			11/26/2025	9.890		25,851	450,000
1002119887	FOREST HILL			TX			12/19/2025	8.813		87,740	2,744,720
100283982	ANDERSON			SC			03/23/2026	6.499	140,495		187,000
3420001137	SCOTCH PLAINS			NJ			03/06/2026	7.668	370,260		1,656,000
100276857	VENLO			N.D.			01/28/2026	5.000	179,160		200,000
100285097	EDE			N.D.			03/27/2026	5.100	172,755		215,000
3510134707	NORTH REDINGTON BEACH			FL			12/08/2025	7.720		129,775	3,300,000
3340120670	VILLA PARK			CA			02/13/2026	8.900	173,210		460,000
100283321	TOWHANA			PA			03/09/2026	7.000	140,367		195,000
3700005878	EAST AHERST			NY			04/11/2025	8.475		14,040	560,000
3350120923	CHICAGO			IL			02/13/2026	8.945	372,976		790,000
3350118993	LEVITTOWN			NY			02/26/2026	9.870	372,976		800,000
100283788	KANSAS CITY			MO			03/13/2026	7.125	143,462		186,000
3500118399	HOUSTON			TX			05/02/2025	8.180		70,298	550,000
100272637	LAFAYETTE			CA			01/09/2026	6.875	139,150		184,000
3510133563	FORT LAUDERDALE			FL			12/08/2025	7.745		67,326	800,000
100284975	SPRING VALLEY			CA			03/30/2026	7.250	144,551		965,955
100282390	CARSON			CA			03/02/2026	8.000	148,176		722,494
100284846	YORKVILLE			IL			03/27/2026	6.375	138,320		240,000
100284064	SUPERIOR			CO			03/30/2026	6.350	143,281		505,000
3350120014	CHICAGO			IL			01/29/2026	9.940	370,334		800,000
100277639	BARBERTON			OH			02/19/2026	7.250	142,280		198,000
100278082	CHARLESTON			SC			02/26/2026	7.200	139,740		715,580
100282825	MILFORD			MI			03/02/2026	7.875	145,981		525,737
100274612	COLLINSTON			UT			01/29/2026	7.000	138,815		523,401
3300005822	NEW ORLEANS			LA			10/09/2024	9.105		4,655	222,950
100283235	EVANSVILLE			IN			03/09/2026	7.250	140,130		175,000
3700006576	JERSEY CITY			NJ			03/03/2026	7.770	227,711		980,000
3350112674	DEL HAVEN			NJ			10/20/2025	9.950		86,168	800,000
3350111301	MANORVILLE			NY			09/22/2025	10.159		22,528	908,000
100277692	TURLOCK			CA			02/19/2026	6.250	137,592		595,000
100274652	BOYCE			LA			01/29/2026	9.000	146,446		286,000
3510138992	OAKBROOK			IL			02/09/2026	7.430	367,920		800,000
100277983	HYATTSVILLE			MD			02/19/2026	6.750	137,992		180,000
100283161	MIAMI			FL			03/09/2026	7.250	140,986		165,000
3510133794	NORTH MYRTLE BEACH			SC			12/08/2025	7.345		45,798	937,000
100284269	ARIKADA			CO			03/30/2026	8.875	146,933		535,000
3510132407	ACIORTH			GA			10/07/2025	7.645		38,076	755,000
3500138076	MIAMI			FL			01/23/2026	7.375	271,150		640,000

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100272896		HALTOM CITY	TX			01/12/2026	6.250	133,746		270,000
3510122749		PALM BEACH	FL			12/19/2025	7.750		4,998	1,050,000
3350115296		GREENVILLE	SC			01/29/2026	10.199	365,663		6,500,000
3510114368		NEWARK	NJ			12/19/2025	8.063		27,532	2,400,000
100294310		SOLANA BEACH	CA			03/30/2026	11.875	141,531		825,000
100277982		LAKE MARY	FL			02/26/2026	7.450	137,700		596,000
100272645		PANAMA CITY	FL			01/09/2026	6.499	135,979		193,000
100274687		LAS VEGAS	NV			01/29/2026	7.750	137,633		615,000
100294925		HOUSTON	TX			03/27/2026	7.125	140,298		180,000
3350118345		BOSTON	MA			02/13/2026	9.970	364,529		1,050,000
100274801		SAN TAN VALLEY	AZ			01/29/2026	9.100	141,656		559,244
100283552		WILLINGTON	DE			03/13/2026	7.875	139,990		192,500
100277383		MIDLAND	TX			02/12/2026	6.875	137,100		184,000
3350106553		BLOOMFIELD	NJ			09/22/2025	10.408		27,665	710,000
3350110779		NEWARK	NJ			09/29/2025	11.313		14,118	695,000
100274552		CLIFTON	VA			01/29/2026	8.500	143,475		497,000
3350117501		OLD BETHPAGE	NY			01/15/2026	10.099	362,180		1,725,000
100276330		LAKEWOOD	CO			02/26/2026	8.250	139,793		2,254,000
100292986		BROWN	NY			03/02/2026	8.125	144,720		692,674
100274457		HENET	CA			01/29/2026	7.875	141,554		861,824
3340121102		ARLINGTON	VA			02/13/2026	10.148	167,112		334,000
100276640		ALPHEI AAN DEN RIJN	NLD			01/28/2026	5.050	172,382	46,387	740,000
3350115569		WESTBURY	NY			10/20/2025	10.069		32,274	470,000
3340110128		MAPLE PARK	IL			10/20/2025	10.049		47,432	970,000
3350113854		WAYNE	NJ			11/13/2025	10.408		1,200,000	148,000
3350105693		HOUSTON	TX			10/08/2025	11.562	137,319		834,000
100276647		HENDERSON	NV			01/29/2026	7.125		44,569	520,000
3350111088		LEHIGH ACRES	FL			10/08/2025	10.836		14,801	760,000
100294299		AUSTIN	TX			03/30/2026	8.925	139,121	89,945	730,000
3350114469		LAKE FOREST	CA			11/26/2025	10.945			165,000
3510117699		CEDARDEE	CO			12/19/2025	8.313	134,946		761,000
100285014		UNITED KINGDOM	GBR			03/27/2026	5.300	357,305		810,000
100277933		SAN DIEGO	CA			02/26/2026	9.625			810,000
3350122077		NEWARK	NJ			02/26/2026	9.602	138,203		575,000
100282973		OAKLAND	CA			03/02/2026	7.625		117,209	840,000
3510127946		NORTH CHARLESTON	SC			12/19/2025	7.938		25,909	303,000
3340109378		MEMPHIS	TN			10/08/2025	11.573	163,542		230,270
100285101		NJMEGEN	NLD			03/27/2026	5.250	135,031		175,000
100277721		DECATUR	GA			02/19/2026	7.375	136,389		200,000
100284650		SHELL LAKE	WI			03/27/2026	7.500		69,696	360,000
3340110613		ORVILLE	CA			10/08/2025	10.009		61,078	805,000
3350104407		PORT CHARLOTTE	FL			07/15/2025	11.435	133,555		502,421
100274802		HAWLEY	PA			01/29/2026	7.875	132,311		425,000
100283182		BAKERSFIELD	CA			03/09/2026	6.500	132,600		1,067,311
100277827		OAKLAND	CA			02/26/2026	7.750	132,600		706,486
100277835		MECHANICSVILLE	VA			02/26/2026	6.075	132,600		2,260,000
100294077		LOS ANGELES	CA			03/30/2026	9.925	133,588		429,177
100274833		NORTH LAS VEGAS	NV			01/29/2026	8.125	132,535		879,030
100284200		SEWELL	NJ			03/30/2026	7.000	136,188		735,000
3510128630		AUSTIN	TX			08/27/2025	7.495		40,459	800,000
3350119665		MERRICK	NY			01/29/2026	10.159	351,046		320,000
100282241		NORTH PORT	FL			02/27/2026	6.000			130,250
100277834		CHICO	CA			02/26/2026	7.575	132,702		583,133
100273474		OLATHE	KS			01/23/2026	7.875	136,386		595,000
100274477		MONKS CORNER	SC			01/29/2026	7.375	135,135		522,485

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

1		2		3		4	5	6	7	8	9
Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
3510134770	LEAWOOD	CLAREMONT	CA	KS		12/08/2025	7.095		56,000	755,000	
100282069	ROCHESTER	ROCKVILLE	NH	CA		02/27/2026	7.125	132,604		300,000	
100284717	ROCKVILLE	CANTON	OH	MD		03/27/2026	6.990	134,873		205,000	
100277771	ORLANDO	ORLANDO	FL	OH		02/26/2026	6.990	134,829		175,000	
3510140315	ORLANDO	CHICAGO	IL	FL		03/20/2026	7.188	350,000		880,000	
3510140316	CITY OF ORANGE	DELAND	NJ	FL		03/20/2026	7.188	350,000		885,000	
3340095656	DELAND	IRVINGTON	NY	IL		04/24/2025	8.296		31,728	358,000	
3340108414	IRVINGTON	GARLAND	TX	NJ		10/08/2025	9.821		3,524	420,000	
100277769	LEHIGH ACRES	COHES	NY	FL		02/26/2026	8.500	136,132		455,000	
3340120366	BAKERSFIELD	CHULA VISTA	CA	NY		02/13/2026	9.108	161,982		355,000	
3510125622	SPRING	AUSTIN	TX	NJ		12/19/2025	8.063		29,904	855,000	
100277649	MIAMI	CHICAGO	IL	TX		02/19/2026	6.999	132,508		172,000	
3350108653	HOUSTON	JACKSONVILLE	FL	FL		09/22/2025	10.438		96,071	770,000	
100284736	UNITED KINGDOM	FRESNO	CA	CA		03/27/2026	7.250	133,950		215,000	
100277715	UNITED KINGDOM	HOUSTON	TX	CA		02/19/2026	7.498	135,220		185,500	
100284251	FRESNO	HOUSTON	TX	CA		03/30/2026	7.875	133,155		792,632	
100263868	HOUSTON	JACKSONVILLE	FL	TX		03/23/2026	6.498	129,962		183,500	
100274432	HOUSTON	JACKSONVILLE	FL	TX		01/29/2026	8.950	136,203		684,287	
3510133457	UNITED KINGDOM	FRESNO	CA	FL		12/08/2025	7.345		49,318	700,000	
3350112034	UNITED KINGDOM	FRESNO	CA	IL		01/15/2026	10.507	346,801		3,280,000	
3350115453	UNITED KINGDOM	FRESNO	CA	NY		12/11/2025	10.209		52,113	811,000	
100276908	UNITED KINGDOM	FRESNO	CA	GBR		01/28/2026	5.300	167,232		190,000	
3.62603E-11	UNITED KINGDOM	FRESNO	CA	CA		02/27/2026	7.125	256,500		421,000	
3340103971	UNITED KINGDOM	FRESNO	CA	TX		06/26/2025	9.516		69,972	900,000	
100284699	UNITED KINGDOM	FRESNO	CA	FL		03/27/2026	7.125	133,034		179,000	
100281793	UNITED KINGDOM	FRESNO	CA	GBR		02/25/2026	5.750	164,239		180,000	
100284093	UNITED KINGDOM	FRESNO	CA	CA		03/30/2026	10.225	131,984		605,000	
100282007	UNITED KINGDOM	FRESNO	CA	OH		02/27/2026	6.750	128,547		160,000	
100283767	UNITED KINGDOM	FRESNO	CA	MO		03/13/2026	6.875	132,989		242,100	
100284693	UNITED KINGDOM	FRESNO	CA	PA		03/27/2026	6.990	132,494		160,000	
100274191	UNITED KINGDOM	FRESNO	CA	IL		01/29/2026	6.900	131,469		392,251	
3350112009	UNITED KINGDOM	FRESNO	CA	NJ		10/20/2025	9.204		28,557	742,000	
3350120999	UNITED KINGDOM	FRESNO	CA	CA		02/26/2026	9.761	344,768		1,050,000	
100278162	UNITED KINGDOM	FRESNO	CA	PA		02/26/2026	9.875	134,015		523,410	
100285038	UNITED KINGDOM	FRESNO	CA	GBR		03/27/2026	5.750	159,847		159,500	
3510137638	UNITED KINGDOM	FRESNO	CA	WA		03/20/2026	7.625	344,400		615,000	
3350104025	UNITED KINGDOM	FRESNO	CA	FL		07/15/2025	11.286		76,731	985,000	
3350115448	UNITED KINGDOM	FRESNO	CA	GA		12/04/2025	9.940		116,354	800,000	
3500119688	UNITED KINGDOM	FRESNO	CA	NY		05/02/2025	7.993		50,904	850,000	
3350117968	UNITED KINGDOM	FRESNO	CA	NY		01/15/2026	9.726	344,141		1,340,000	
3510120145	UNITED KINGDOM	FRESNO	CA	FL		12/19/2025	8.313		29,808	2,900,000	
100284656	UNITED KINGDOM	FRESNO	CA	VA		03/27/2026	6.990	132,382		175,000	
3310065999	UNITED KINGDOM	FRESNO	CA	NY		01/23/2024	8.666		21,533	232,500	
3350112673	UNITED KINGDOM	FRESNO	CA	NC		10/20/2025	10.388		112,536	1,400,000	
1002818174	UNITED KINGDOM	FRESNO	CA	TX		02/27/2026	6.875	130,842		170,000	
3310061407	UNITED KINGDOM	FRESNO	CA	NY		01/09/2024	8.610		10,843	187,500	
100271823	UNITED KINGDOM	FRESNO	CA	IL		01/06/2026	6.990	131,903		169,000	
3350107870	UNITED KINGDOM	FRESNO	CA	MA		09/22/2025	9.453		25,109	750,000	
3340095760	UNITED KINGDOM	FRESNO	CA	TX		06/26/2025	9.696		38,824	475,000	
3340118073	UNITED KINGDOM	FRESNO	CA	OH		02/26/2026	7.910	158,242		370,000	
3350110752	UNITED KINGDOM	FRESNO	CA	NJ		09/15/2025	9.652		44,241	891,000	
100274634	UNITED KINGDOM	FRESNO	CA	CA		01/29/2026	5.325	126,302		624,489	
100273344	UNITED KINGDOM	FRESNO	CA	FL		01/20/2026	5.375	124,955		170,000	
3350109423	UNITED KINGDOM	FRESNO	CA	FL		12/11/2025	12.000		100,479	2,175,000	

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
3.625E+11	LEHIGH ACRES	FL	10/02/2025	7.725		121,000	405,000				
3.625E+11	LEHIGH ACRES	FL	10/02/2025	7.725		121,000	405,000				
3.625E+11	LEHIGH ACRES	FL	10/02/2025	7.725		139,000	405,000				
100277254	JOLIET	IL	02/10/2026	6.875			191,000				
100277891	ESCONDIDO	CA	02/26/2026	7.975			747,000				
100277921	SAVAGE	IN	02/26/2026	8.375			635,041				
3350118667	NUTLEY	NJ	01/15/2026	11.064		340,414	960,000				
100272025	OTTAWA	OH	01/08/2026	7.375		130,221	171,000				
100284291	SALEN	OR	03/30/2026	7.925		132,342	495,000				
3350113891	EAST BRIDGEWATER	MA	10/29/2025	10.261		4,367	825,000				
3350114669	HAVERHILL	MA	11/26/2025	10.955		33,902	825,000				
100284304	STOXTON	CA	03/30/2026	7.475			498,730				
3340118446	BERWYN	PA	01/29/2026	9.890		156,816	400,000				
3340119738	WILMINGTON	DE	01/29/2026	10.266		156,816	345,000				
3510132952	MIAMI BEACH	FL	11/14/2025	7.765		78,557	4,017,500				
100277010	HIGH POINT	NC	01/30/2026	6.625		131,929	255,000				
3350114681	SAINT ALBANS	NY	12/04/2025	10.099		17,169	845,000				
3510136413	OLDSMAR	FL	02/09/2026	8.080		338,459	3,480,000				
3340087363	BROOKLYN	NY	04/24/2025	9.193			1,125,000				
100283744	LITHONIA	GA	03/13/2026	7.499		130,406	217,000				
100277217	VICTORVILLE	CA	02/10/2026	6.750		127,621	434,000				
100278052	RIVERSIDE	CA	02/26/2026	6.075		127,500	1,172,901				
100284173	BRENTWOOD	TN	03/30/2026	6.425		127,200	900,000				
100277831	ROSEVILLE	OH	02/26/2026	6.325		127,500	712,351				
100282659	LAS VEGAS	NV	03/02/2026	7.750		134,234	500,977				
100282932	BRAWLEY	CA	03/02/2026	6.990		129,009	506,000				
100284982	NEW BRIGHTON	IN	03/27/2026	6.875		129,955	167,000				
3700005964	ANNAPOLIS	MD	05/15/2025	8.198		7,313	675,000				
3700006515	EAST HARTFORD	CT	01/14/2026	7.920		208,187	450,000				
100274821	COLORADO SPRINGS	CO	01/29/2026	8.900		129,625	614,876				
100274543	EL CAJON	CA	01/29/2026	7.825		127,438	822,492				
100273747	LOGAN TOWNSHIP	NJ	01/23/2026	7.750		131,743	597,000				
3700006547	FAIR LAWN	NJ	03/03/2026	7.770		207,988	1,250,000				
100282854	LAVONIA	GA	03/02/2026	7.625		133,983	655,305				
100284186	STAR	ID	03/30/2026	6.450		128,187	638,518				
100282119	UHLAND	TX	02/27/2026	6.250		128,491	196,490				
3510129635	LAKEWOOD	CO	11/20/2025	7.780		59,815	2,300,000				
100274657	QUINCY TWP	OH	01/29/2026	7.500		133,513	384,100				
100277990	BATON ROUGE	LA	02/06/2026	6.375		128,912	333,000				
100276512	STOCKTON	CA	02/26/2026	8.150		126,950	468,342				
100276649	PEN ARGYL	PA	01/29/2026	7.500		133,548	240,000				
3510138655	WINTER PARK	FL	03/12/2026	7.510		336,000	2,500,000				
100281809	UNITED KINGDOM	GBR	02/25/2026	5.300		159,106	155,000				
3510138275	MONTPELIER	FL	03/02/2026	7.325		335,960	4,400,000				
3340110510	MACON	PA	09/22/2025	9.900		13,472	370,000				
3350106506	TOIS RIVER	NJ	06/08/2025	9.168		21,774	665,000				
3310087799	ORLANDO	FL	03/07/2025	8.148		13,758	231,000				
100282901	NEAPORT	RI	03/02/2026	9.125		130,901	614,302				
3510109698	OCEANSIDE	CA	12/19/2025	8.625			2,125,000				
3510109683	OCEANSIDE	CA	12/19/2025	8.625		39,093	2,125,000				
3510109701	OCEANSIDE	CA	12/19/2025	8.625		39,093	2,125,000				
3510132135	CAROLINA BEACH	NC	02/09/2026	7.930		334,600	3,540,000				
100282086	BARTLESVILLE	OK	02/27/2026	7.375		129,938	165,000				
100283952	PONTIAC	MI	03/23/2026	6.999		127,963	165,000				
100283975	BAY CITY	TX	03/23/2026	7.250		128,104	165,000				

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
3510134863	WESTPORT	HURST	TX	TX	01/09/2026	7.575	334,425	334,425		735,000	
3350115697	CENTRAL ISLIP	WESTPORT	CT	CT	02/26/2026	11.184	334,320	334,320		2,475,000	
3350121682	NORTH BRUNSWICK	CENTRAL ISLIP	NY	NY	02/26/2026	9.373	334,320	334,320		640,000	
100262827	LEESBURG	NORTH BRUNSWICK	NJ	NJ	03/02/2026	8.875	131,185	131,185		476,000	
100276640	MIAMI	LEESBURG	VA	VA	01/29/2026	7.625	128,812	128,812		172,000	
3510137737	LOUISVILLE	MIAMI	FL	FL	02/19/2026	7.020	333,200	333,200		690,000	
100263349	MUSKEGON	LOUISVILLE	KY	KY	03/23/2026	6.999	125,833	125,833		164,000	
100264747	WINTER PARK	MUSKEGON	MI	MI	03/27/2026	7.125	127,886	127,886	81,767	147,000	
3510123592	WESTFIELD	WINTER PARK	FL	FL	12/19/2025	8.463				1,872,000	
3420001103	CLARKSVILLE	WESTFIELD	NJ	NJ	01/29/2026	7.750	327,122	327,122		2,404,800	
3410001069	EL MIRAGE	CLARKSVILLE	TN	TN	12/11/2025	8.254			77,469	1,785,000	
100276827	CREAM RIDGE	EL MIRAGE	AZ	AZ	02/26/2026	7.400				368,098	
3350109171	INDIANAPOLIS	CREAM RIDGE	NJ	NJ	09/15/2025	10.258				1,214,000	
100261567	HEPZIBAH	INDIANAPOLIS	IL	IL	02/27/2026	6.999	123,348	123,348		163,000	
100264805	CENTER MORICHES	HEPZIBAH	GA	GA	03/27/2026	6.990	127,063	127,063		204,000	
3350120026	WALWILK	CENTER MORICHES	NY	NY	02/26/2026	9.652	329,662	329,662		785,000	
100261664	ABILENE	WALWILK	N.D.	N.D.	02/25/2026	5.000	155,826	155,826		220,000	
100262011	NEWPORT	ABILENE	TX	TX	02/27/2026	6.625	123,252	123,252		160,000	
100262383	NEWPORT	NEWPORT	RI	RI	03/02/2026	9.125	130,020	130,020		612,644	
100262595	SCANDIA	NEWPORT	RI	RI	03/02/2026	9.125	130,110	130,110		602,980	
100262802	PHILADELPHIA	SCANDIA	IN	IN	03/02/2026	8.125	129,097	129,097	52,656	547,058	
3340112803	QUEENS	PHILADELPHIA	PA	PA	10/29/2025	10.890				275,000	
3350115801	CORAL SPRINGS	QUEENS	NY	NY	01/29/2026	10.089	329,096	329,096		750,000	
100276558	TERHOLE	CORAL SPRINGS	FL	FL	01/28/2026	6.750	124,234	124,234		188,000	
100276765	CUMMING	TERHOLE	N.D.	N.D.	01/28/2026	5.250	156,765	156,765		164,063	
3350119902	SAINT PETERSBURG	CUMMING	GA	GA	01/29/2026	10.935	327,773	327,773		724,000	
3510122808	HOUSTON	SAINT PETERSBURG	FL	FL	12/19/2025	7.938			75,134	864,000	
3350108809	MIAMI	HOUSTON	TX	TX	09/22/2025	11.930			135,137	870,000	
3510123085	NORTH BABYLON	MIAMI	FL	FL	11/14/2025	7.390			78,059	850,000	
3350118914	MILTON	NORTH BABYLON	NY	NY	02/26/2026	10.099	326,659	326,659		670,000	
100264862	PHILADELPHIA	MILTON	GA	GA	03/27/2026	7.625	125,398	125,398		165,000	
3340063488	UNITED KINGDOM	PHILADELPHIA	PA	PA	03/07/2024	9.654			20,596	340,000	
100261789	UNITED KINGDOM	UNITED KINGDOM	GBR	GBR	02/25/2026	5.300	153,974	153,974		150,000	
100265023	UNITED KINGDOM	UNITED KINGDOM	GBR	GBR	03/27/2026	5.300	150,780	150,780		150,000	
100265034	UNITED KINGDOM	UNITED KINGDOM	GBR	GBR	03/27/2026	5.300	150,780	150,780		150,000	
100276910	DEN HAAG	UNITED KINGDOM	GBR	GBR	01/28/2026	5.500	156,780	156,780		150,000	
100265139	GLEN RIDGE	DEN HAAG	N.D.	N.D.	03/27/2026	4.750	149,721	149,721		329,000	
3420001115	NORTH READING	GLEN RIDGE	FL	FL	01/29/2026	7.950	320,406	320,406		1,601,280	
3350116896	GILBERT	NORTH READING	MA	MA	01/29/2026	9.870	324,656	324,656		1,165,000	
100278012	TAMPA	GILBERT	AZ	AZ	02/26/2026	6.875	124,800	124,800		655,462	
100278168	APPLETON	TAMPA	FL	FL	02/26/2026	8.125	125,922	125,922		465,762	
100264059	SHERMAN OAKS	APPLETON	WI	WI	03/30/2026	7.915	125,460	125,460		1,426,263	
100264156	SPRING	SHERMAN OAKS	CA	CA	03/30/2026	8.950	127,710	127,710		678,496	
100264343	FOREST	SPRING	TX	TX	03/30/2026	9.875	125,412	125,412		502,505	
100262755	PHOENIX	FOREST	VA	VA	03/02/2026	7.875	128,473	128,473		546,154	
100264170	HOLLAND	PHOENIX	AZ	AZ	03/30/2026	7.000	123,312	123,312		525,121	
100277778	CORONA	HOLLAND	MI	MI	02/26/2026	8.500	127,572	127,572		471,000	
100274825	CHARLESTON	CORONA	CA	CA	01/29/2026	8.025	122,040	122,040		717,937	
100274075	EVANSVILLE	CHARLESTON	SC	SC	01/26/2026	7.875	126,025	126,025		154,000	
100263237	HAWDOCK	EVANSVILLE	IN	IN	03/09/2026	7.250	122,850	122,850		150,000	
100264788	CLEVELAND	HAWDOCK	MD	MD	03/27/2026	7.250	124,703	124,703		150,000	
100272653	MASON	CLEVELAND	OH	OH	01/09/2026	6.999	121,991	121,991		151,000	
100264731	ROCHESTER	MASON	OH	OH	03/27/2026	6.990	124,594	124,594		191,500	
100264624	RANDOLPH	ROCHESTER	NH	NH	03/27/2026	7.125	124,548	124,548		172,000	
100278075		RANDOLPH	NJ	NJ	02/26/2026	6.950	122,400	122,400		971,780	

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1		Location		3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings		
100274378	DENVER	CO		01/29/2026	7.750	122,254		520,974		
100273222	ADELANTO	CA		01/16/2026	6.375	122,211		270,000		
100276284	LA QUINTA	CA		02/26/2026	8.500	127,114		579,932		
100273734	W VALLEY CITY	UT		01/23/2026	6.750	121,270		551,381		
100294672	SAINT ALBANS	NV		03/27/2026	7.625	123,788		294,000		
100294275	TORRINGTON	CT		03/30/2026	8.125	124,660		388,116		
100274304	PATERSON	NJ		01/29/2026	7.750	121,321		687,106		
100277244	CHICAGO	IL		02/10/2026	6.999	120,576	12,500	180,000		
100213193	JACKSONVILLE	FL		05/29/2025	9.450		73,179	233,000		
3350113340	OXFORD	ME		11/13/2025	10.138			665,000		
3350120736	JAMAICA	NV		02/26/2026	9.602	319,694		955,000		
100272644	YORK	SC		01/09/2026	7.250	122,422		175,000		
100294986	FRESNO	CA		03/27/2026	7.250	122,692		160,000		
100294618	HILL CITY	MIN		03/27/2026	6.990	122,155		168,000		
100292425	BONEY LAKE	WA		03/02/2026	8.125	125,951		464,000		
100274695	STANWOOD	WA		01/29/2026	7.500	120,046		600,000		
100281792	UNITED KINGDOM	GBR		02/25/2026	7.190	150,705	124,000	155,000		
3.625E+11	LEHIGH ACRES	FL		10/02/2025	7.725	123,375		405,000		
100281963	PALM DESERT	CA		02/27/2026	6.750			295,000		
3700006050	KEYPORT	NJ		06/30/2025	8.415		12,212	645,000		
100285011	PARK FOREST	IL		03/27/2026	6.990	121,439		150,000		
100276295	KELLER	TX		02/26/2026	8.925	121,995		652,541		
100292039	SUFFOLK	VA		02/27/2026	7.499	121,995		180,000		
100239665	GLENDALE	CA		09/29/2025	10.325		10,000	391,523		
100274995	LEWIST	IL		01/29/2026	8.000	123,807		501,216		
3350112577	BAY SHIRE	NV		10/30/2025	10.209		42,202	648,000		
3350120314	COPLAGE	NV		02/26/2026	10.696	315,497		777,000		
100274756	PARKER	CO		01/29/2026	10.200	121,951		690,083		
3350119026	EAST ORANGE	NJ		01/29/2026	9.900	315,017		775,000		
100278167	BAKERSFIELD	CA		02/26/2026	8.250	122,116		548,000		
100281798	UNITED KINGDOM	GBR		02/25/2026	5.500	148,841		145,000		
100281608	UNITED KINGDOM	GBR		02/25/2026	5.300	148,841		145,000		
100272614	TOLEDO	OH		01/09/2026	6.875	116,574		155,000		
3420001157	BERKELEY HEIGHTS	NJ		03/24/2026	7.676	309,570		2,212,800		
100273447	MACOMB	MI		01/23/2026	7.500	120,004		533,029		
100281686	AMSTERDAM	N.D.		02/25/2026	5.350	148,153		156,875		
100284370	LEXINGTON	KY		03/30/2026	8.000	119,779		292,971		
3350105800	PATERSON	NJ		02/13/2026	10.098	313,425		747,000		
100293949	HOUSTON	TX		03/16/2026	7.625	121,421		145,000		
3340116360	PEOTONE	IL		12/04/2025	9.395	308,220	16,242	325,000		
3420001116	LIVINGSTON	NJ		02/11/2026	7.558	312,032		2,208,000		
3350119033	QUEENS	NV		02/26/2026	7.950		28,416	865,000		
3410001032	RIDGE	MD		11/17/2025	8.408			515,000		
3350115842	GATLINBURG	TN		01/15/2026	9.940	310,813		795,000		
100294071	SHOREWOOD	MIN		03/30/2026	8.525	121,814		513,725		
100292468	TOM'S RIVER	NJ		03/02/2026	6.625	117,089		570,367		
100282551	HENDERSON	NV		03/02/2026	8.250	123,246		454,869		
3510135196	MIAMI GARDENS	FL		12/09/2025	7.345		25,445	610,000		
100295035	UNITED KINGDOM	GBR		03/27/2026	5.300	144,079		152,000		
100239786	MOUNT PLEASANT	SC		09/29/2025	11.400		16,200	599,539		
100294620	OGDEN	UT		03/27/2026	7.125	119,408		326,000		
100277767	WOODRUFF	SC		02/26/2026	8.375	119,721		601,492		
100294633	TRENTON	NJ		03/27/2026	6.625	115,531		270,000		
100212874	HUTTO	TX		05/29/2025	10.200		8,000	505,961		
3310093463	ATLANTA	GA		02/13/2025	8.953		4,453	225,000		

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100276790	NJMEEN	SUNNY ISLES BEACH	N.D.	FL		01/28/2026	4.950	147,807		165,000	
350013555	SUNNY ISLES BEACH	FL		FL		01/23/2026	7.625	228,375		450,000	
351013253	MIAMI BEACH	FL		FL		11/14/2025	7.765		73,128	3,600,000	
351013254	MIAMI BEACH	FL		FL		11/14/2025	7.765		73,128	3,600,000	
100265042	VILARDINGEN	N.D.		N.D.		03/27/2026	5.250	142,005		154,125	
100284320	FINDLAY	OH		OH		03/30/2026	6.725	116,253		338,000	
3350119824	OCEAN TOWNSHIP	NJ		NJ		02/26/2026	10.089	307,853		777,000	
100282467	DENAIR	CA		CA		03/02/2026	9.250	122,660		448,734	
3340101601	CORTESVILLE	IN		IN		05/22/2025	8.614		16,192	335,000	
3350121241	BRENTWOOD	TN		TN		02/13/2026	9.970	306,460		720,000	
100278027	SACRAMENTO	CA		CA		02/26/2026	11.425	117,238		750,000	
3510106384	WOODLAND HILLS	CA		CA		12/19/2025	8.188		227,594	3,973,000	
3310086069	CHATTANOOGA	TN		TN		12/19/2024	9.296		27,732	192,000	
100278177	MIRAMAR	FL		FL		02/26/2026	10.250			925,761	
100278231	GUNNISON	CO		CO		02/26/2026	10.100	115,240		558,629	
100274666	ERLANGER	KY		KY		01/29/2026	9.175	114,337		265,181	
3350103040	PHILADELPHIA	PA		PA		06/08/2025	10.880		30,192	1,080,000	
3350103041	PHILADELPHIA	PA		PA		06/08/2025	10.880		30,192	1,080,000	
3350112795	WYEMOUTH	MA		MA		10/29/2025	9.443		50,799	621,000	
3340102186	DEKALB	IL		IL		07/15/2025	8.784		13,129	330,000	
3350119762	HEMPSTEAD	NJ		NJ		02/13/2026	10.162	304,371		800,000	
3500138429	MIAMI	FL		FL		01/23/2026	7.125	225,060		580,000	
100283833	INDIANAPOLIS	IL		IL		03/23/2026	6.750	114,006		150,000	
100277980	CHINO HILLS	CA		CA		02/26/2026	7.325	113,805		1,007,365	
100284569	VACAVILLE	CA		CA		03/30/2026	8.750	119,625		888,675	
100278274	APRKA	FL		FL		02/26/2026	7.025	114,750		598,000	
100265030	UNITED KINGDOM	GBR		GBR		03/27/2026	5.300	141,003		145,000	
3350122109	UNIONDALE	NJ		NJ		02/26/2026	9.502	304,022		716,000	
100276638	TEXAS CITY	TX		TX		01/29/2026	7.625	117,028		158,000	
3510139898	FORT LAUDERDALE	FL		FL		03/20/2026	7.250	303,898		3,030,000	
100284712	JAY	VT		VT		03/27/2026	6.990	116,904		155,000	
100276773	S-GRAVENHAGE	N.D.		N.D.		01/28/2026	5.050	145,179		187,000	
100284686	PALMER	AK		AK		03/27/2026	6.990	116,807		157,000	
100281739	UNITED KINGDOM	GBR		GBR		02/25/2026	5.300	143,709		140,000	
100281800	UNITED KINGDOM	GBR		GBR		02/25/2026	5.300	143,709		140,000	
100281804	UNITED KINGDOM	GBR		GBR		02/25/2026	5.500	143,709		140,000	
100285017	UNITED KINGDOM	GBR		GBR		03/27/2026	5.300	140,728		140,000	
100285022	UNITED KINGDOM	GBR		GBR		03/27/2026	5.300	140,728		140,000	
3510137732	MIAMI	FL		FL		02/19/2026	7.020	303,450		725,000	
100278623	FORT LUPTON	CO		CO		02/26/2026	10.600	118,639	132,426	710,000	
3350106106	SNELLVILLE	GA		GA		07/15/2025	10.306			527,000	
100282882	RIO RANCHO	MI		MI		03/02/2026	8.875	120,960		400,000	
3340119681	PARADISE	CA		CA		01/29/2026	10.118	139,887		978,702	
100274733	GIG HARBOR	WA		WA		01/29/2026	8.925	118,046		180,000	
100283085	MUNCIE	IN		IN		03/09/2026	7.250	115,823		164,000	
100271980	ORLANDO	FL		FL		01/08/2026	6.625	112,427		613,454	
100274672	FAIRFAX	CA		CA		01/29/2026	7.750	117,109		344,000	
3340118571	NAVASTA	TX		TX		01/29/2026	10.880	139,430		150,000	
100276571	CLEVELAND	OH		OH		01/28/2026	6.750	112,235		543,175	
100282518	KANSAS CITY	MO		MO		03/02/2026	7.875	120,337		383,000	
3, 62531E+11	CHICAGO	IL		IL		12/04/2025	7.690		75,000	259,000	
3340097660	LA PORTE	TX		TX		04/24/2025	8.890		15,959	325,867	
100274150	FORSYTH	MO		MO		01/29/2026	7.825	114,107		387,815	
100284638	FRESNO	CA		CA		03/30/2026	9.025	116,284		216,000	
100276726	HILVERSUM	N.D.		N.D.		01/28/2026	5.050	143,328			

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100276767		Voorburg		N.D.		01/28/2026	5.100	143,328			200,000
100284083		Tulare		CA		03/30/2026	7.725	113,639			584,263
3340119313		Philadelphia		PA		02/13/2026	9.554	138,600			364,000
100282822		Peoria		AZ		03/02/2026	8.750	117,213			552,025
3340102242		Lehigh Acres		FL		06/26/2025	8.940		23,192		345,000
100277694		Bristol		RI		02/19/2026	6.498	110,667			170,000
3350108344		Rocklin		CA		09/09/2025	11.326		69,988		1,190,000
3510115098		Rathdrum		ID		12/19/2025	7.813	29,254			675,000
3410000685		Sevierville		TN		01/17/2025	8.784		72,438		660,000
100284188		Sacramento		CA		03/30/2026	9.225	113,190			509,740
100277981		Tacoma		WA		02/26/2026	6.950	112,200			492,368
100276200		Chicopee		MA		02/26/2026	11.925	114,125			292,762
100278213		Wichita Falls		TX		02/26/2026	12.550	114,125			350,000
100284092		Shippensburg		GA		03/30/2026	12.050	114,961			408,000
100284329		Powder Springs		GA		03/30/2026	11.875	117,205			472,515
100284337		Torrance		CA		03/30/2026	9.880	115,236			975,000
3.62532E+11		Edmonds		WA		01/09/2026	8.120	220,000			1,100,000
3410000920		Newton		MA		07/15/2025	8.464		11,118		535,000
100285024		United Kingdom		GBR		03/27/2026	5.300	137,713			137,000
100284795		Stanton		VA		03/27/2026	7.625	114,251			160,000
100277902		Asheville		NC		02/26/2026	7.650	115,489			362,383
100282824		Saint Charles		IL		03/02/2026	6.750	112,429			415,426
3350117911		Houston		TX		02/26/2026	7.950	296,709			2,400,000
3350122217		Port Hueneme		CA		02/26/2026	9.353	296,675			600,000
100272658		Baton Rouge		LA		01/09/2026	6.875	113,749			214,000
3340115545		Eden		UT		12/04/2025	10.395		70,488		307,000
3510126370		Nashville		TN		08/27/2025	8.495		92,453		850,000
100284267		Fresno		CA		03/30/2026	7.375	114,871			475,000
3420001134		Union City		CA		03/06/2026	7.568	292,261			3,494,400
3510132562		Savannah		GA		10/30/2025	7.630		15,027		566,000
3420001152		Summit		NJ		03/24/2026	7.876	291,878			2,097,600
100277824		Onamia		IN		02/26/2026	9.650	113,243			386,000
3.62525E+11		Chicago		IL		10/24/2025	8.050		218,001		800,000
100277866		Pomona		CA		02/26/2026	8.075	111,180			700,021
3340114305		Decatur		GA		02/13/2026	9.821	136,224			383,000
3340079839		Newton		MA		07/29/2024	9.653		40,812		278,000
3340119662		Scranton		PA		02/13/2026	10.271	136,165			316,000
100277913		Stevensville		MD		02/26/2026	7.625	115,943			1,100,000
100284985		Harrisburg		VA		03/27/2026	7.125	112,466			145,000
3350119405		East Northport		NY		01/29/2026	10.159	292,530			716,000
100276899		United Kingdom		GBR		01/28/2026	5.500	141,102			145,000
3350113896		Ocala		FL		12/11/2025	9.940		291,760		1,583,000
3310083881		Cape Coral		FL		10/03/2024	8.771		1,848		177,000
100273965		Anthei		AZ		01/26/2026	6.625	113,204			560,000
334010806		Longwood		FL		11/27/2024	8.133		7,718		475,000
100274141		St. Augustine		FL		01/29/2026	8.400	113,324			576,895
3350104058		Kodak		TN		07/15/2025	10.088		18,183		625,000
100285133		Clevedon		N.D.		03/27/2026	5.250	133,885			145,313
100274985		Jonesboro		GA		01/29/2026	8.625	111,755			207,701
3410000650		Newark		NJ		12/23/2024	8.786		75,480		808,000
3340063937		New Port Richey		FL		03/07/2025	8.981		31,284		374,700
3350119706		Parlin		NJ		01/15/2026	9.652				585,000
342001087		Tinton Falls		NJ		01/29/2026	7.650	285,475			806,400
100285037		United Kingdom		GBR		03/27/2026	5.500	134,027			140,000
3340119791		Halton City		TX		01/29/2026	10.049	133,650			275,000

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100278056	CHATTANOOGA	TN		02/26/2026	7.250	109,560		252,629			
100278064	BEACON FALLS	CT		02/26/2026	6.975	108,630		535,000			
100282744	FAVETTEVILLE	NC		03/02/2026	8.000	114,658		503,573			
3350109884	LEHIGH ACRES	FL		10/20/2025	9.443		135,235	899,000			
100269680	WHITTIER	CA		12/30/2025	8.250		5,000	854,000			
100278061	LAKELAND	FL		02/26/2026	7.200	106,338		597,000			
100262966	MOUNDS	OK		03/02/2026	7.875	114,480		590,000			
100277043	CHICAGO	IL		02/06/2026	8.000	111,315		125,000			
100284257	CHAGRIN FALLS	OH		03/30/2026	6.875	110,652		527,000			
3340103841	BALTIMORE	MD		10/08/2025	10.880	280,000	22,788	280,000			
3350122247	HURLEYVILLE	NY		02/26/2026	10.219	285,217		670,000			
100277317	DES MOINES	IA		02/12/2026	7.500	110,798		200,000			
100272680	ATLANTIC CITY	NJ		01/09/2026	7.375	110,880		176,000			
100263639	HARRISBURG	NC		03/16/2026	7.125	110,359		132,000			
3510114365	GATLINBURG	TN		12/19/2025	8.563		70,455	950,000			
100276772	LEEUWARDEN	N.D.		01/28/2026	4.700	136,162		190,000			
100276784	ROTTERDAM	N.D.		01/28/2026	4.800	136,162		190,000			
3420001114	ELIZABETH	NJ		01/29/2026	7.550	280,896		1,032,000			
100278049	FREDERICK	MD		02/26/2026	10.075	109,161		405,000			
100273527	LAURENCE HARBOR	NJ		01/23/2026	8.750	111,170		496,000			
3310080253	EDISON	NJ		12/19/2024	9.702		47,936	480,000			
100283384	BIRMINGHAM	AL		03/23/2026	6.625	107,020		155,000			
100277813	MONKS CORNER	SC		02/26/2026	8.325	107,100		289,118			
100277837	DENVER	CO		02/26/2026	6.325	107,100		510,000			
100284121	RIVERSIDE	CA		03/30/2026	7.100	106,979		623,441			
100284515	ASHLAND	MA		03/30/2026	9.525	107,688		660,580			
100284528	MORENO VALLEY	CA		03/30/2026	7.150	107,696		526,583			
3410000982	KING OF PRUSSIA	PA		09/19/2025	8.486		17,542	545,000			
100284888	HURON	OH		03/27/2026	6.375	105,367		272,900			
100282429	SUWANEE	GA		03/02/2026	8.875	113,227		406,433			
3510122732	CEDAR CREEK	TX		12/19/2025	7.875		3,481	660,000			
100277054	ENGLEWOOD	CO		02/06/2026	7.125	107,400		175,000			
100273503	MIDLOTHIAN	VA		01/23/2026	7.875	110,357		450,796			
100274688	VISALIA	CA		01/29/2026	6.950	109,914		700,000			
100274592	REPUBLIC	MO		01/29/2026	6.825	107,048		452,089			
100274604	KENNEBUNK	ME		01/29/2026	6.075	107,048		444,147			
3350110538	CHERRYVILLE	NC		11/13/2025	10.935		87,556	735,000			
3310084084	MIDWAY	GA		12/19/2024	9.289		27,261	168,000			
100278133	BERKELEY	CA		02/26/2026	6.750	109,089		1,430,000			
3340066482	COCOA	FL		02/26/2024	9.265		5,128	250,000			
100277864	ROSEVILLE	OH		02/26/2026	7.325	106,794		647,949			
100273473	BUFFALO	NY		01/23/2026	8.750	110,752		485,599			
3350118556	BALDWIN	NY		01/29/2026	11.443	282,083		770,000			
3350118884	KEARNY	NJ		02/13/2026	10.189	282,083		660,000			
3510121529	ORLANDO	FL		09/16/2025	8.463		110,684	752,000			
100278042	HARTFORD	CT		02/26/2026	8.750	106,325		280,000			
100276909	UNITED KINGDOM	GBR		01/28/2026	5.600	135,876		130,000			
3340114416	INDIANAPOLIS	IL		12/04/2025	10.049		5,573	695,000			
3350120788	PARADISE	CA		02/13/2026	9.393	281,251		1,175,000			
3700006118	RIVERVIEW	FL		09/24/2025	8.175		45,484	530,000			
100284106	LITCHFIELD PARK	AZ		03/30/2026	6.075	106,870		500,330			
3510132753	KINGSTON	NY		12/08/2025	7.995		236,863	730,000			
100263602	DENOTTE	IN		03/13/2026	7.625	108,288		155,000			
100283786	SUFFOLK	VA		03/13/2026	7.499	106,554		150,000			
3510121655	NEPTUNE BEACH	FL		08/14/2025	8.275		140,745	1,250,000			

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3510129807	FAIR PLAY	SC				08/01/2025	8.308		102,656	625,000	
100294922	MACON	NC				03/27/2026	7.125	107,889		138,000	
3350113718	METairie	LA				11/13/2025	10.885		179,818	1,200,000	
3510133043	DURHAM	NC				02/09/2026	7.055	280,000		535,000	
3510133044	DURHAM	NC				02/09/2026	7.055	280,000		535,000	
100274515	REDLANDS	CA				01/29/2026	6.400	107,589		694,902	
3700005885	NEWARK	NJ				05/15/2025	8.210		37,001	820,000	
100294942	SAINT PETERSBURG	FL				03/27/2026	7.625	107,224		147,500	
3510133118	MENIFEE	CA				11/20/2025	7.780		70,204	580,000	
3350117992	HOUSTON	TX				01/15/2026	9.940	278,600		1,560,000	
100207766	MIAMI	FL				04/29/2025	8.425		53,000	565,000	
3510125470	SARASOTA	FL				12/19/2025	7.500		26,109	858,000	
3350117125	NEWARK	NJ				12/19/2025	10.089		20,944	710,000	
3340110279	PHILADELPHIA	PA				09/22/2025	9.821		11,991	520,000	
3510129821	SENECA	SC				09/16/2025	8.025		114,736	550,000	
100294578	RIVERSIDE	CA				03/30/2026	8.250	104,953		632,160	
3340103241	HOUSTON	TX				06/05/2025	8.596		16,039	260,000	
3310079062	SARATOGA SPRINGS	NY				09/03/2024	8.666		11,397	176,700	
100282017	ABILENE	TX				02/27/2026	6.625	103,482		128,000	
3340118929	LITTLE ROCK	AR				01/29/2026	10.049	127,908		252,000	
3340119206	CHICAGO	IL				12/04/2025	10.355		22,358	440,000	
3350110260	WEST GRANGE	NJ				09/22/2025	11.632		81,802	1,291,000	
100293953	BIRMINGHAM	AL				03/23/2026	6.875	104,957		150,000	
100292650	SOUTH JORDAN	UT				03/02/2026	7.500	107,090		471,865	
100294668	LITTOFFIELD	IL				03/27/2026	6.990	103,519		170,000	
100293387	NORTH BALTIMORE	OH				03/23/2026	6.999	104,748		137,900	
100277717	WICHITA	KS				02/19/2026	6.875	102,659		145,000	
100294965	WALSLEY	WV				03/27/2026	7.125	104,910		137,000	
3510125438	WEST PARK	FL				09/08/2025	7.845		27,133	660,000	
100294915	ALBION	NY				03/27/2026	7.125	105,131		139,000	
3350113484	PHILADELPHIA	PA				10/29/2025	10.099		31,976	560,000	
100294240	KENNY	NJ				03/30/2026	8.500	105,288		825,000	
100294965	ARLINGTON	VA				03/27/2026	7.125	104,990		160,000	
100294254	NEPTUNE	NJ				03/30/2026	8.500	107,126		584,000	
100276528	CAMBRIDGE	MA				02/26/2026	7.400	102,649		239,000	
3350107908	IRVINGTON	NJ				10/29/2025	11.184		40,508	671,000	
100277538	SPRINGFIELD	VA				02/12/2026	6.750	100,715		155,000	
100276503	ONSET	MA				02/26/2026	7.750	102,940		500,000	
3350118959	MIDDLE ISLAND	NY				01/15/2026	10.072	271,121		606,500	
3350112541	SUTTON	MA				10/20/2025	10.557		10,609	642,000	
100281791	UNITED KINGDOM	GBR				02/25/2026	5.300	128,312		125,000	
100281603	UNITED KINGDOM	GBR				02/25/2026	5.500	128,312		125,000	
100281605	UNITED KINGDOM	GBR				02/25/2026	5.500	128,312		125,000	
3510137976	ORLAND BEACH	FL				02/19/2026	7.370	270,813		570,000	
100294650	JOLIET	IL				03/30/2026	8.875	105,390		286,119	
3340098521	MINERAL WELLS	TX				05/22/2025	9.068		5,729	325,000	
3350105646	PUEYALLUP	WA				07/29/2025	10.019		17,295	545,000	
100277221	KINGMAN	AZ				02/10/2026	6.999	104,520		252,000	
100292078	FORT WORTH	TX				02/27/2026	7.375	105,000		170,000	
100282038	SUFFOLK	VA				02/27/2026	7.499	104,234		160,000	
100276991	FORT WORTH	TX				02/19/2026	7.375	103,522		151,000	
100208167	LAS VEGAS	NV				04/29/2025	9.375		25,000	680,319	
100278913	ANTELOPE	CA				02/26/2026	9.100	104,365		560,000	
100278095	SILMAR	CA				02/26/2026	6.075	102,000		784,369	
100276244	AMERICAN FORK	UT				02/26/2026	7.275	102,000		1,445,000	

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings		
100284083	PLUMERVILLE	TX		03/30/2026	10.860	106,550		412,000		
100284124	ROSELVILLE	OH		03/30/2026	11.225	104,510		830,000		
100284155	BUCKEYE	AZ		03/30/2026	9.825	104,510		585,000		
100284204	LUBBOCK	TX		03/30/2026	8.750	104,760		538,127		
100284312	WOODSTOCK	GA		03/30/2026	7.025	102,760		514,181		
100284357	SANTA FE	NM		03/30/2026	7.325	104,510		541,416		
100274838	DURHAM	NC		01/29/2026	8.000	101,950		647,046		
100274880	LEE'S SUMMIT	MO		01/29/2026	7.375	104,645		314,296		
100277797	STANWOOD	IA		02/26/2026	9.650	103,625		629,000		
100277817	KIUSKUMIEE	FL		02/26/2026	8.450	101,720		373,467		
100277866	DEERING	NH		02/26/2026	6.825	102,000		596,037		
100277873	LA MESA	CA		02/26/2026	7.825	102,000		869,929		
100277918	UNIVERSITY HEIGHTS	OH		02/26/2026	8.450	101,440		655,000		
100277971	MODESTO	CA		02/26/2026	8.775	104,000		450,000		
100278018	MERRITT ISLAND	FL		02/26/2026	6.325	102,000		390,304		
100278089	RANCHO CUCUMONGA	CA		02/26/2026	6.175	101,625		759,543		
100278137	SOUTH PASADENA	CA		02/26/2026	8.775	104,000		467,496		
100278196	APOLLO BEACH	FL		02/26/2026	10.200	102,000		1,125,000		
100278224	FAIRFIELD	CA		02/26/2026	7.525	102,000		507,837		
100278251	LOVELAND	CO		02/26/2026	7.000	103,000		510,313		
100278282	CAVE CREEK	AZ		02/26/2026	6.625	101,000		524,972		
100278304	WAXHAVI	NC		02/26/2026	6.600	102,000		622,326		
100282821	JERSEY CITY	NJ		03/02/2026	8.125	108,000		464,386		
100282788	SMITHS STATION	AL		03/02/2026	7.500	105,885		592,011		
100282815	LITTLE EGG HARBOR TWP	NJ		03/02/2026	6.990	103,316		486,216		
100282873	ALBURN HILLS	MI		03/02/2026	7.875	107,067		431,320		
100282861	NAVAREE	FL		03/02/2026	7.750	106,619		507,356		
100282974	SALEM	OR		03/02/2026	8.000	108,000		529,683		
100284136	WESLEY CHAPEL	FL		03/30/2026	5.550	101,760		325,175		
100284195	ALBURN	IA		03/30/2026	5.950	102,760		583,630		
100284234	HOWELL	NJ		03/30/2026	7.200	102,760		755,478		
100284341	STEVENSVILLE	MD		03/30/2026	6.500	102,760		610,439		
100284354	HAYWARD	CA		03/30/2026	8.725	105,175		841,190		
100284374	PLAINFIELD	NJ		03/30/2026	10.625	103,820		336,829		
100282546	LAURENCEVILLE	GA		03/02/2026	7.750	106,167		427,411		
100282848	NEWARK	NJ		03/02/2026	7.875	107,014		444,824		
3510138985	BLUFFTON	SC		03/02/2026	7.325	270,165		665,000		
100277786	STOCKTON	CA		02/26/2026	9.250	104,236		574,000		
100284242	CHULA VISTA	CA		03/30/2026	9.250	105,044		490,763		
100277774	BOILING GREEN	KY		02/26/2026	7.625	103,322		372,757		
100278096	ESCONDIDO	CA		02/26/2026	7.575	100,970		1,044,900		
100283212	TUSKEGEE INSTITUTE	AL		03/09/2026	7.375	103,882		140,000		
100276693	SPRINGFIELD	VA		01/30/2026	6.990	105,910		217,000		
100277986	BENSALEN	PA		02/26/2026	6.975	102,000		499,919		
100277590	BIRMINGHAM	AL		02/12/2026	6.875	104,106		175,000		
100284253	RICHMOND	TX		03/30/2026	9.000	104,561		440,717		
100278136	MIRAMAR	FL		02/26/2026	8.500	102,403		365,000		
100274256	WAXAHACHIE	TX		01/29/2026	10.600	104,930		824,000		
3500138272	HENRI CO	NC		01/23/2026	7.625	199,736		384,000		
100276757	VLISSINGEN	NLD		01/28/2026	5.000	128,995		172,800		
100284612	CAPE CORAL	FL		03/27/2026	7.125	103,511		175,000		
100277768	FAIRLAWN	OH		02/26/2026	8.375	104,333		328,873		
100273255	LAS VEGAS	NV		01/16/2026	6.750	101,986		370,000		
100277995	FRANKTOWN	CO		02/26/2026	7.750	104,000		686,779		
100274894	OAKLAND	CA		01/29/2026	8.500	107,289		870,000		

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100274863		ANAHEIM		CA			01/29/2026	7.325	101,950		569,000
100278060		HENDERSON		IN			02/26/2026	7.175	7,175		809,450
100208068		CINCINNATI		KY			04/29/2025	9.625		2,000	
100278014		VERONA		NJ			02/26/2026	6.975	104,240		775,000
100278023		EVANSTON		IL			02/26/2026	6.875	103,732		1,444,469
100278128		COLTON		CA			02/26/2026	6.375	102,750		675,000
100273515		KANSAS CITY		MO			01/23/2026	7.750	106,864		509,649
100276626		VALLEY VIEW		TX			01/29/2026	7.375	104,555		520,360
3350120086		WALLINGTON		NJ			02/13/2026	10.219	269,546		173,000
100272010		LAKE ARROWHEAD		CA			01/09/2026	6.500	100,669		675,000
100273940		HOUSTON		TX			01/16/2026	6.500	100,495		774,000
100278092		OAKLAND		CA			02/26/2026	5.975	101,125		232,000
100274717		SPRING		TX			01/29/2026	8.775	104,930		760,652
100284825		ELYRIA		OH			03/27/2026	6.250	100,016		382,842
100284241		MODESTO		CA			03/30/2026	7.875	104,336		339,000
100273718		SAVANNAH		GA			01/23/2026	7.750	104,507		542,000
3350103061		BEACHWOOD		NJ			12/11/2025	9.940		14,626	
100278153		GASTONIA		NC			02/26/2026	6.325	102,000		460,809
3510102036		CAPE CORAL		FL			12/19/2025	8.775			575,000
100274852		BELHAVEN		NC			01/29/2026	8.175	101,950		349,655
100276907		UNITED KINGDOM		GBR			01/29/2026	5.500	129,605		560,000
100276623		CORDELE		GA			01/29/2026	6.500	103,236		272,468
100285103		S-GRAVENHAGE		NLD			03/27/2026	5.000	123,608		124,000
100278920		MARICOPA		AZ			02/26/2026	12.025	102,000		147,348
100278313		LIVERMORE		CA			02/26/2026	12.250	103,000		309,494
100278238		SPRING HILL		TN			02/26/2026	8.700	103,246		840,000
100274945		SANTA ROSA BEACH		FL			01/29/2026	8.850	103,075		789,864
100281807		UNITED KINGDOM		GBR			02/25/2026	5.500	127,011		595,774
3350118860		CORNELIUS		NC			01/15/2026	10.945	268,153		125,000
3510100574		FOUNTAIN INN		SC			11/14/2025	7.765		61,364	2,300,000
100281815		GRONINGEN		NLD			02/25/2026	5.200	168,811		945,000
100278226		ROYAL PALM BEACH		FL			02/26/2026	9.425	103,750		220,220
100274827		SALISBURY		MA			01/29/2026	8.375	105,497		669,637
3340098325		DANIELS		WV			04/24/2025	8.890		30,512	275,000
3350119460		TAMPA		FL			02/26/2026	10.219	267,607		229,000
100278151		MOUNT DORA		FL			02/26/2026	8.375	105,437		862,000
3340120763		ROME		GA			02/13/2026	10.167	123,754		471,000
100276689		AUSTIN		TX			01/29/2026	7.125	102,147		420,000
100284827		CINCINNATI		KY			03/27/2026	7.125	99,996		110,000
100274666		DOINERS GROVE		IL			01/29/2026	7.250	104,638		165,000
3510119249		PORT CHARLOTTE		FL			12/19/2025	8.063		35,634	780,000
100277790		SPRING GROVE		IN			02/26/2026	8.375	103,133		315,901
3350116308		CENTRAL ISLIP		NH			01/15/2026	10.069	266,411		600,000
3340119918		CONWAY		OH			02/13/2026	11.009	123,086		340,000
100276641		EAST CLEVELAND		GA			01/29/2026	7.125	101,210		116,000
3350104910		CARTERSVILLE		MA			06/08/2025	10.385		37,369	545,000
100284867		HOLDREGE		NE			03/27/2026	7.125	102,098		131,000
100284710		PLACIDA		FL			09/22/2025	6.990	101,952		132,500
3350108326		FORT MYERS		FL			01/29/2026	7.275		84,895	675,000
100274901		SAN ANTONIO		TX			01/15/2026	11.194	101,014		604,467
3350107501		VISALIA		CA			02/26/2026	9.125	264,499		1,925,000
100278155		DALLAS		TX			09/22/2025	10.995		71,124	375,000
3350103631		DELAND		FL			09/10/2024	9.256		32,076	541,000
3340084448		LABELLE		FL			12/12/2025	8.065		195,001	213,000
3.62531E+11											405,000

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334010256		INDIANAPOLIS		IL		06/26/2025	8.988		21,676		437,000
33101080035		ROSELAND		IN		09/26/2024	9.366		14,456		150,000
100285117	.....	WINDYBOTTEN	.....	N.D.	.....	03/27/2026	5.350	120,929	.....	.....	131,250
33101084899	.....	SEMINOLE	.....	FL	.....	10/03/2024	9.016	.....	7,995	.....	196,000
100204314	.....	MOUNT CLEMENS	.....	MI	.....	03/31/2025	7.250	.....	6,000	.....	404,795
3510123563	.....	HOUSTON	.....	TX	.....	08/01/2025	8.683	.....	21,061	.....	565,000
100273553	.....	GRAND BLANC	.....	MI	.....	01/23/2026	8.750	102,886	.....	.....	352,000
3350119664	.....	JERSEY CITY	.....	NJ	.....	02/26/2026	9.970	261,822	.....	.....	745,000
3350100816	.....	NASHVILLE	.....	TN	.....	07/15/2025	9.890	.....	18,837	.....	750,000
100274770	.....	CAMERON PARK	.....	CA	.....	01/29/2026	7.950	100,172	.....	1,152,911	.....
100208229	.....	UNION	.....	NJ	.....	04/29/2025	11.975	.....	1,500	.....	368,013
3340106350	.....	MORFOLK	.....	MA	.....	09/15/2025	10.207	.....	19,328	.....	281,000
100284680	.....	ELKHART	.....	IN	.....	03/27/2026	6.875	99,514	.....	.....	130,000
100281806	.....	UNITED KINGDOM	.....	GBR	.....	02/25/2026	5.500	123,179	.....	.....	120,000
100276511	.....	UNITED KINGDOM	.....	GBR	.....	01/28/2026	5.500	125,424	.....	.....	120,000
3350113053	.....	CHICAGO	.....	IL	.....	10/29/2025	9.443	.....	4,136	.....	640,000
100284381	.....	SAINT CHARLES	.....	IL	.....	03/30/2026	9.250	102,426	.....	.....	480,000
33101086162	.....	ST. LOUIS	.....	MO	.....	03/07/2025	8.421	.....	11,712	.....	180,900
3510130325	.....	AUSTIN	.....	TX	.....	10/07/2025	7.370	.....	.....	.....	750,000
3350109863	.....	CENTRAL ISLIP	.....	NY	.....	09/08/2025	10.049	516,500	34,824	.....	516,500
3350111786	.....	MIAMI	.....	FL	.....	10/20/2025	9.940	.....	8,896	.....	625,000
3340112612	.....	GREENSBORO	.....	NC	.....	10/20/2025	10.662	.....	12,356	.....	215,000
3410001038	.....	CADIZ	.....	KY	.....	11/10/2025	8.308	.....	115,730	.....	380,000
3500135896	.....	WINNEKOD	.....	PA	.....	01/23/2026	7.625	190,313	.....	.....	640,000
100284161	.....	PORT ST LOUIE	.....	FL	.....	03/30/2026	9.095	96,680	.....	.....	420,000
3350112110	.....	PLAINFIELD	.....	NJ	.....	10/20/2025	10.089	.....	37,462	.....	492,000
3510132638	.....	HOLSTEAD	.....	FL	.....	10/30/2025	7.355	.....	57,601	.....	515,000
100284111	.....	DAGSBORO	.....	DE	.....	03/30/2026	6.450	97,622	.....	.....	599,213
100282860	.....	VANCOUVER	.....	WA	.....	03/02/2026	7.500	100,573	.....	.....	425,294
100284159	.....	WARREN	.....	NJ	.....	03/30/2026	6.750	100,273	.....	.....	588,776
100282612	.....	HANNUBAL	.....	MO	.....	03/02/2026	8.375	101,292	.....	.....	404,104
3350101317	.....	WENDELL	.....	NC	.....	09/22/2025	10.438	.....	36,343	.....	808,000
3510131244	.....	FOUNTAIN INN	.....	SC	.....	10/30/2025	7.730	.....	141,662	.....	945,000
100281842	.....	AMSTERDAM	.....	N.D.	.....	02/25/2026	5.050	121,591	.....	.....	128,750
100278146	.....	CHARLOTTE	.....	NC	.....	02/26/2026	8.675	99,321	.....	.....	487,493
3410001033	.....	NASHVILLE	.....	TN	.....	11/03/2025	8.508	.....	6,713	.....	1,300,000
100274414	.....	MARIETTA	.....	GA	.....	01/29/2026	6.450	96,853	.....	.....	623,949
100273669	.....	CALDWELL	.....	NJ	.....	01/23/2026	8.750	101,052	.....	.....	375,724
100284249	.....	FRENCH CAMP	.....	CA	.....	03/30/2026	9.125	98,502	.....	.....	710,000
3350112658	.....	HYDE PARK	.....	MA	.....	11/26/2025	10.318	.....	82,884	.....	695,000
3350110104	.....	MODESTO	.....	CA	.....	09/15/2025	11.602	.....	163,717	.....	730,000
100271635	.....	CYPRESS	.....	TX	.....	01/06/2026	6.625	97,607	.....	.....	263,500
100278653	.....	EAGLEVILLE	.....	TN	.....	02/26/2026	6.200	95,880	.....	.....	663,041
100284126	.....	MT JULIET	.....	TN	.....	03/30/2026	9.500	98,239	.....	.....	655,000
100284176	.....	LAS VEGAS	.....	IN	.....	03/30/2026	7.125	96,474	.....	.....	909,079
100284255	.....	SUPRISE	.....	AZ	.....	03/30/2026	7.900	96,594	.....	.....	375,181
3350113120	.....	MILLER PLACE	.....	NY	.....	12/11/2025	10.159	.....	1,393	.....	673,000
100208006	.....	LAKE SAINT LOUIS	.....	MO	.....	04/29/2025	9.800	.....	1,311	.....	483,553
3350108142	.....	ORION TOWNSHIP	.....	MI	.....	09/29/2025	10.637	.....	6,151	.....	610,000
100278239	.....	PEMBROKE PINES	.....	FL	.....	02/26/2026	8.025	98,428	.....	.....	648,363
3510132479	.....	HOUSTON	.....	TX	.....	01/09/2026	7.950	253,162	.....	.....	1,350,000
100274601	.....	CASTLE ROCK	.....	CO	.....	01/29/2026	6.700	95,833	.....	.....	865,000
3410000864	.....	AUSTIN	.....	TX	.....	07/07/2025	8.364	.....	30,578	.....	1,775,000
3410000913		AUSTIN		TX		07/07/2025	8.364		30,578		1,790,000
3510138998		PALM COAST		FL		03/12/2026	7.210	252,000			2,880,000

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
351013900	PALM COAST	FL				03/12/2026	7.210	252,000		2,880,000	
3510130245	WEST PALM BEACH	FL				09/29/2025	7.650		13,837	480,000	
100278214	PARKER	CO				02/26/2026	9.700	97,641		624,832	
100284373	SPRING HILL	TN				03/30/2026	10.750	98,541		271,736	
3340115248	DETROIT	MI				01/29/2026	9.356	116,028		210,000	
3350119826	VINELAND	NJ				01/29/2026	9.950	250,740		530,000	
3350121428	WASHINGTON	DC				02/13/2026	10.577	250,740		670,000	
3510133514	DAYTONA BEACH	FL				02/19/2026	8.170	250,740		600,000	
100273429	YAKIMA	WA				01/23/2026	8.125	98,640		388,000	
3350109664	ROME	GA				10/29/2025	9.940	189,741		563,000	
3340110829	TOLEDO	OH				10/08/2025	10.355	28,961		235,000	
100284177	PORTLAND	OR				03/30/2026	7.450	95,053		500,409	
100274916	ANTELOPE	CA				01/29/2026	11.100	96,190		596,653	
100282861	ASHLAND	MA				03/02/2026	8.250	99,212		392,118	
3500112680	SEVIERVILLE	TN				12/20/2024	8.423		8,455	1,500,000	
3410001011	PHILADELPHIA	PA				09/26/2025	8.386		22,037	456,000	
100276627	BIG SPRING	TX				01/29/2026	6.500	94,433		115,000	
100276756	BERL TSM	N.D.				01/28/2026	4.950	119,440		142,857	
3510112077	COLUMBUS	OH				12/19/2025	8.313		43,419	590,000	
3510117119	SAPHIRE	NC				12/19/2025	8.000		45,595	698,000	
3350119176	CALDWELL	NJ				02/13/2026	10.388	247,765		1,287,000	
3340120804	CHICAGO	IL				02/13/2026	9.554	114,365		348,000	
100273488	MORRIS	OK				01/23/2026	8.500	97,328		417,843	
100273749	PORTSMOUTH	RI				01/23/2026	8.250	97,643		481,115	
3510131118	MARLBOROUGH	MA				03/02/2026	7.975	245,554		1,225,000	
100274535	MURFREESBORO	TN				01/29/2026	7.325	93,602		481,569	
3510137121	MIAMI	FL				02/19/2026	7.395	245,000		2,085,000	
3310077485	WEST PALM BEACH	FL				08/19/2024	8.666		4,120	130,800	
3510129815	SENECA	SC				09/16/2025	7.750		72,616	700,000	
100273779	ALBION	IN				01/23/2026	7.500	94,343		148,000	
100284465	TROUTDALE	OR				03/30/2026	8.500	94,839		593,000	
3350109450	CAPE CORAL	FL				09/08/2025	10.049		21,504	540,000	
3410000531	UNION CITY	CA				09/24/2024	9.116		53,333	1,985,000	
3350112252	NEW ORLEANS	LA				11/13/2025	12.428		125,922	500,000	
3350112265	CIGERO	IL				10/08/2025	9.940		84,644	520,000	
3340108334	CHICAGO	IL				09/22/2025	10.266		13,413	290,000	
3510134969	GULFPORT	FL				12/08/2025	7.345		28,817	578,000	
100284148	BUCKEYE	AZ				03/30/2026	8.375	92,484		344,245	
100284163	PAINESVILLE	OH				03/30/2026	8.825	93,047		347,162	
100277629	PHOENIX	AZ				02/26/2026	8.900	93,600		891,471	
100282659	GADSDEN	AL				03/02/2026	7.875	95,779		427,781	
100284079	HOUSTON	TX				03/30/2026	7.325	92,484		264,997	
100284114	CRESTVIEW	FL				03/30/2026	7.700	92,484		285,000	
3340098924	SUFFOLK	VA				04/24/2025	8.872		15,311	330,000	
3350118464	JAMIA CA	IN				02/26/2026	9.602	242,904		805,000	
100284715	GREENSBORO	NC				03/27/2026	7.500	93,461		120,000	
100284777	GRAYSON	GA				03/27/2026	7.500	93,461		163,000	
100273640	MANCHESTER	CT				01/23/2026	8.875	95,997		368,000	
100274714	BEAVERDALE	VA				01/29/2026	7.875	91,755		640,808	
100283196	MYRTLE BEACH	SC				03/09/2026	7.625	94,333		112,600	
100284908	WILMINGTON	DE				03/27/2026	7.125	93,184		133,000	
3350101312	PORT READING	NJ				07/15/2025	10.049		4,109	572,000	
3350102689	CAPE CORAL	FL				08/08/2025	10.385		9,064	536,000	
100276905	UNITED KINGDOM	GBR				01/29/2026	5.500	116,993		111,995	
100274480	HOSHTON	GA				01/29/2026	8.550	91,755		610,000	

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Loan Number		City		State							
331079133	CAPE CORAL	CAPE CORAL	FL	08/26/2024	8.488					5,795	129,000
3500134997	CHARLOTTE	CHARLOTTE	NC	01/23/2026	7.750				178,693		700,000
3420001132	NASHVILLE	NASHVILLE	TN	03/13/2026	7.674				238,128		2,400,000
3510133969	PLANTATION	FL	FL	11/14/2025	7.665					20,615	540,000
3700006402	JACKSONVILLE	JACKSONVILLE	FL	10/30/2025	7.930					9,214	487,000
100273516	JACKSONVILLE	JACKSONVILLE	FL	01/23/2026	8.625				96,961		371,000
3340120511	SCRANTON	PA	PA	02/13/2026	10.761				111,090		304,000
100276695	AMSTERDAM	AMSTERDAM	N.D.	01/26/2026	5.200				115,558		120,938
100278068	SHINGLE SPRINGS	CA	CA	02/26/2026	8.125				90,049		725,000
100294081	POVALLUP	IA	IA	03/30/2026	9.625				93,989		750,000
100284187	EL CAJON	CA	CA	03/30/2026	7.725				93,253		653,076
3.62355E+11	SAFORD	FL	FL	02/04/2026	7.423				176,500		320,000
100285027	UNITED KINGDOM	GBR	GBR	03/27/2026	5.750				110,572		110,000
3350116698	BOONTON	NJ	NJ	02/26/2026	9.851				238,377		838,000
3500107582	NORTH PORT	FL	FL	10/16/2024	8.595				8,609		365,000
100294968	SENOIA	GA	GA	03/27/2026	6.990				91,653		147,000
3350111062	CHICAGO	IL	IL	10/08/2025	10.318				28,637		630,000
3350105123	PORT CHARLOTTE	FL	FL	09/22/2025	11.413				109,530		785,000
100208566	SCOTTSDALE	AZ	AZ	04/29/2025	7.000				10,000		1,720,389
3350105134	PEYTON	CO	CO	02/26/2026	11.990				237,507		2,539,000
100276842	AMSTERDAM	N.D.	N.D.	01/28/2026	4.850				114,065		119,375
100272988	ILACO	TX	TX	01/09/2026	7.000				91,419		118,000
3510115655	ATLANTA	GA	GA	12/19/2025	8.000				187,576		600,000
100273616	BLOOMFIELD	NJ	NJ	01/23/2026	8.125				93,152		371,919
3510127836	ST PETERSBURG	FL	FL	09/08/2025	7.695				37,608		606,000
3310083037	ROSEDALE	IN	IN	09/26/2024	9.366				12,044		190,000
3500121647	INVERNESS	CA	CA	06/09/2025	8.955				36,994		345,000
3500135557	SUNNY ISLES BEACH	FL	FL	01/23/2026	7.625				175,088		345,000
100273475	KISSIMEE	FL	FL	01/23/2026	8.500				95,070		368,000
3500121648	INVERNESS	CA	CA	05/22/2025	8.985				55,303		345,000
3510116512	CAPE CORAL	FL	FL	12/19/2025	8.063				51,690		575,000
3510115878	PORT CHARLOTTE	FL	FL	12/19/2025	8.440				41,906		750,000
3350118857	MONROE	IN	IN	02/13/2026	11.443				235,333		492,000
3350118287	POUGHKEEPSIE	NY	NY	01/29/2026	10.209				235,069		483,000
3350122445	WALDICK	NJ	NJ	02/26/2026	10.098				235,069		799,000
100285002	GARY	IN	IN	03/27/2026	7.250				90,409		231,000
100274230	ESCONDIDO	CA	CA	01/29/2026	8.700				88,697		800,000
100278099	TARZANA	CA	CA	02/26/2026	7.250				93,600		990,245
3310085017	SANTA ROSA BEACH	FL	FL	10/31/2024	9.702				16,177		163,500
3410000651	CEDARTOWN	GA	GA	05/09/2025	8.698				12,330		350,000
3340115360	MONACA	PA	PA	11/26/2025	10.163				34,796		338,000
100281790	UNITED KINGDOM	GBR	GBR	02/25/2026	5.500				110,861		108,000
100277802	GRAND PRAIRIE	TX	TX	02/26/2026	8.950				90,816		392,429
100282812	BLOOMFIELD	NJ	NJ	03/02/2026	8.375				93,420		322,558
3.62351E+11	RISING SUN	IND	IND	12/12/2025	8.240				6,500		310,000
3350114586	CHICAGO	IL	IL	12/11/2025	10.089				45,471		545,000
100294316	RICHMOND	TX	TX	03/30/2026	9.975				91,145		497,088
100276678	MEMPHIS	TN	TN	01/29/2026	6.990				90,551		120,000
100284940	AKRON	OH	OH	03/27/2026	6.990				88,767		126,000
100285007	WINTERVILLE	NC	NC	03/27/2026	7.250				89,526		120,000
3510116380	MARLBOROUGH	MA	MA	12/19/2025	8.338				384		1,225,000
3510116381	MARLBOROUGH	MA	MA	12/19/2025	8.338				384		1,225,000
3510116383	MARLBOROUGH	MA	MA	12/19/2025	8.338				384		1,225,000
3340108263	PHILADELPHIA	PA	PA	09/15/2025	11.198				19,899		280,000
100294917	KLAATH FALLS	OR	OR	03/27/2026	7.125				89,213		146,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings		
3510137631	WEST PARK	FL.		03/02/2026	7.725	231.805		546.000		
3350100599	ATLANTA	GA.		09/15/2025	12.179		83.377	540.000		
3350110129	LEHIGH ACRES	FL.		10/20/2025	9.940		144.339	520.000		
3.623E+11	EDGEWATER	MO.		02/27/2026	7.500	171.000		319.000		
3350113437	LEHIGH ACRES	FL.		11/13/2025	9.940		144.276	510.000		
3510132504	GRAFTON	MA.		10/30/2025	7.605		31.500	580.000		
100276903	UNITED KINGDOM	GER.		01/29/2026	5.500	111.488		190.000		
100276154	CLEARWATER	FL.		02/26/2026	8.375	88.269		800.000		
100277841	OVERLAND PARK	KS.		02/26/2026	8.075	89.242		346.655		
100277922	BANGOR	ME.		02/26/2026	8.475	88.073		303.778		
100277597	WENTZVILLE	MO.		02/26/2026	8.900	88.285		288.518		
100276265	LOS ANGELES	CA.		02/26/2026	10.250	87.867		970.000		
100277685	WOODLAND	CA.		02/26/2026	10.975	88.188		688.000		
100276206	SHERIDAN	WY.		02/26/2026	9.650	89.242		414.827		
100282742	MONMOUTH	OR.		03/02/2026	9.000	91.800		401.679		
100282658	OCEAN SHORES	IA.		03/02/2026	9.000	91.800		401.370		
3350104060	SEVIERVILLE	TN.		09/15/2025	10.139		59.274	700.000		
100273437	CASA GRANDE	AZ.		01/23/2026	8.125	91.002		412.872		
100278054	CRESCENT CITY	CA.		02/26/2026	7.725	86.700		327.000		
100273425	LAKE GEORGE	NY.		01/23/2026	9.125	91.270		395.000		
100277805	RICHMOND	TX.		02/26/2026	8.725	88.473		380.209		
100284277	MORENO VALLEY	CA.		03/30/2026	6.750	88.702		510.293		
3350120150	ALBEMARLE	NC.		02/26/2026	9.851	228.800		548.000		
100277618	GAINESVILLE	VA.		02/26/2026	8.575	86.700		690.589		
3350107856	HOUSTON	TX.		09/08/2025	11.870		123.659	570.000		
100274792	ROCKFORD	IL.		01/29/2026	8.025	88.146		316.027		
100276677	CLEVELAND	OH.		01/29/2026	7.375	87.560		99.000		
100284867	GREENSBURG	IN.		03/27/2026	7.250	87.292		112.000		
3350111203	SOUTH HEMPSTEAD	NY.		02/26/2026	10.438	226.711		690.000		
3410000844	MADISON	WI.		05/09/2025	8.598			370.000		
100276659	FLINT	MI.		01/29/2026	8.125	88.246		105.000		
100276672	OKLAHOMA CITY	OK.		01/29/2026	7.250	87.619		120.000		
3510116789	MARION OAKS	FL.		12/19/2025	8.190		116.103	1,572.000		
3510130489	FORT LAUDERDALE	FL.		10/17/2025	7.350		17.137	470.000		
3350117028	TRENTON	NJ.		01/15/2026	10.408	226.014		535.000		
3310090997	WINFIELD	IN.		12/19/2024	8.498		1.566	142.500		
3350111264	TOMIS RIVER	NJ.		10/08/2025	10.686		6.565	460.000		
3410001029	CLAYTON	CA.		11/03/2025	8.308		41.033	505.000		
100284659	EVELAND	WI.		03/27/2026	6.625	84.537		122.000		
3350116280	GLENS FALLS	NY.		01/29/2026	9.970	224.621		430.000		
100273621	MULBERRY	FL.		01/23/2026	9.250	89.533		349.815		
100207939	SAN FRANCISCO	CA.		04/29/2025	9.625		14.000	2,225.000		
100284344	MINOTOLA	NJ.		03/30/2026	10.850	84.772		276.725		
100274461	TENECLA	CA.		01/29/2026	8.575	84.619		670.065		
100284103	DURHAM	NC.		03/30/2026	10.475	88.196		283.006		
100284202	BALTIMORE	MD.		03/30/2026	11.725	85.054		544.890		
3340113835	CHICAGO	IL.		12/11/2025	10.662		30.664	300.000		
100284099	STERLINGTON	LA.		03/30/2026	9.475	88.117		265.222		
3410000846	CEDARTOWN	GA.		05/09/2025	8.698		12.642	335.000		
100249844	SILVER SPRING	MD.		10/30/2025	11.375	33.224		403.746		
3350107798	TAYLORS	SC.		09/08/2025	11.128		58.689	700.000		
100284113	LOVELAND	CO.		03/30/2026	6.450	84.777		614.818		
3340104247	HAZEL PARK	MI.		06/26/2025	8.550		11.247	186.000		
3340104241	MIRAMIR	FL.		07/15/2025	8.418		0.177	630.000		
100284707	ANDERSON	SC.		03/27/2026	6.990	85.703		111.000		

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
341000059	LAKEWOOD			CO.		11/26/2025	7.908		21,348		450,000
3350102767	CITRUS SPRINGS			FL.		06/06/2025	10.877		81,650		590,000
100276902	UNITED KINGDOM			GER.		01/28/2026	5.500	107,307			185,000
100285016	UNITED KINGDOM			GER.		03/27/2026	5.300	103,033			102,500
3350117132	MILLER PLACE			IN.		01/15/2026	10.438	222,009			1,193,000
3510135549	HOLLYWOOD			FL.		12/17/2025	7.605		22,293		550,000
100276300	NORTH CANTON			OH.		02/26/2026	6.950	85,067			408,434
100284377	SOUTHFIELD			MI.		03/30/2026	7.375	86,116			292,191
3340097830	CLEVELAND HEIGHTS			OH.		03/27/2025	9.740		6,811		318,000
3350118473	HOUSTON			TX.		02/26/2026	8.945	221,526			2,200,000
3350106915	LOMBARD			IL.		06/06/2025	10.019		27,721		500,000
100263892	GRANDVIEW			MO.		03/23/2026	8.875	87,832			434,678
100284069	LUTHERVILLE TIMONUI			MD.		03/30/2026	9.575	87,216			549,279
100274342	INDIAN TRAIL			NC.		01/29/2026	6.200	83,599			508,495
3510123818	WESTMINSTER			CA.		06/16/2025	7.750		40,225		550,000
100278131	LITHONIA			GA.		02/26/2026	8.850	83,396			242,460
3300123771	CLIFTON			VA.		01/23/2026	8.000	163,125			4,050,000
100256910	PLAINFIELD			NJ.		12/05/2025	11.250		10,000		277,963
100274498	WILLOUGHBY			OH.		01/29/2026	8.875	86,556			358,300
100284639	CONWAY			NH.		03/27/2026	6.500	82,817			120,000
351012772	CHARLOTTE			NC.		09/29/2025	8.338		77,269		950,000
3350113717	NORRISTOWN			PA.		12/11/2025	10.189		79,857		625,000
3350117876	MONROE TOWNSHIP			NJ.		01/15/2026	8.607	219,398			500,000
3350114698	CULFAX			WI.		01/29/2026	10.686	219,049			660,000
3340120072	BALTIMORE			MD.		01/29/2026	9.554	101,289			241,000
100277991	KENDALL PARK			NJ.		02/26/2026	9.250	85,042			550,000
100284313	GRASS LAKE			MI.		03/30/2026	12.675	84,654			230,208
3300005637	NEW LONDON			CT.		01/03/2025	8.620		5,260		203,350
100274231	FREDERICKSBURG			VA.		01/29/2026	9.500	82,482			522,608
100284948	CLINTON TOWNSHIP			MI.		03/27/2026	6.990	82,938			135,000
100274564	SALISBURY			MA.		01/29/2026	10.200	84,883			388,427
100283770	CLEVELAND			OH.		03/13/2026	6.999	83,774			101,000
100284104	SAINT PETERSBURG			FL.		03/30/2026	7.950	85,592			401,873
3350100597	ATLANTA			GA.		09/15/2025	12.129		79,244		497,000
100282034	DESERT HOT SPRINGS			CA.		02/27/2026	6.375	82,408			390,000
3350119884	JERSEY CITY			NJ.		02/26/2026	11.940	217,830			690,000
100277915	WEST CHESTER			PA.		02/26/2026	10.250	82,522			342,944
3510123551	HOUSTON			TX.		06/01/2025	8.883		13,216		565,000
3420001120	SANTA FE			NM.		02/17/2026	7.820	214,709			825,600
3410000847	CEDARTOWN			GA.		05/09/2025	8.698		32,569		335,000
3350109885	ROCK TAVERN			IN.		09/29/2025	9.204		12,667		495,000
3310079134	NORTH PORT			FL.		06/26/2024	8.498		496		116,100
3510127723	CHARLOTTE			NC.		09/29/2025	8.338		65,805		950,000
3510127724	CHARLOTTE			NC.		09/29/2025	8.338		129,740		950,000
3510127720	CHARLOTTE			NC.		09/29/2025	8.338		130,516		950,000
3510127721	CHARLOTTE			NC.		09/29/2025	8.338		73,481		950,000
100284772	HOBBS			MI.		03/27/2026	7.125	83,482			134,000
100273570	HANDEN			CT.		01/23/2026	8.500	86,555			366,883
3350111461	ANDERSON			SC.		10/29/2025	9.204		18,408		570,000
100278232	JEFFERSON CITY			MO.		02/26/2026	8.750	80,651			220,000
100285029	UNITED KINGDOM			GER.		03/27/2026	5.300	100,520			100,000
100274506	SUMMERVILLE			SC.		01/29/2026	6.200	82,334			545,000
100278178	PLAINFIELD			NJ.		02/26/2026	8.750	83,822			529,730
100284120	SAINT ANNE			IL.		03/30/2026	11.925	85,291			220,690
100277661	MOUNT JOY			PA.		02/26/2026	7.075	81,600			434,314

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

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Loan Number		City		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
10027871		HOUSTON		TX		02/26/2026	7.000	.83 200		1,298,754
10027878		SCOTTSDALE		AZ		02/26/2026	7.000	.83 200		994,100
10027891		FORT WAYNE		IN		02/26/2026	7.525	.83 200		210,383
10028431		ALLISON PARK		PA		03/30/2026	7.575	.82 206		260,606
10028436		EL PASO		TX		03/30/2026	9.125	.83 908		573,742
100284215		LINCOLN		NE		03/30/2026	9.625	.83 908		883,988
100274830		CHARLOTTE		NC		01/29/2026	8.500	.81 560		288,639
100274869		DENVILLE		NJ		01/29/2026	8.375	.81 560		775,061
100278069		FALLON		NV		02/26/2026	9.700	81.600		528,565
100282421		DALLAS		TX		03/02/2026	8.000	.85 906		385,579
100282677		MOONDOUGH		GA		03/02/2026	7.875	.85 155		302,692
100282803		GLAUSTONE		OR		03/02/2026	8.500	.85 998		332,721
100282834		MARANA		AZ		03/02/2026	8.875	.86 337		383,711
100284147		YUCCA VALLEY		CA		03/30/2026	6.325	.82 206		520,961
100284226		PACIFICA		CA		03/30/2026	6.075	81.700		1,188,214
100284301		FRANKLIN		WI		03/30/2026	9.150	81.700		345,000
100277756		FORDLAND		MO		02/20/2026	8.500	.85 916		340,860
100278066		SEVIERVILLE		TN		02/26/2026	7.600	81.600		566,486
100274677		QUEEN CREEK		AZ		01/29/2026	7.250	.81 560		363,652
100284659		INDIANAPOLIS		IL		03/27/2026	6.990	.82 550		140,000
100284797		ALBANY		CA		03/27/2026	6.990	.83 127		122,000
100277820		HOUSTON		TX		02/26/2026	11.600	.83 000		346,462
100274879		NEPHI		UT		01/29/2026	11.875	.85 859		800,000
100282657		BERLIN		MA		03/02/2026	9.125	.86 273		308,395
100285072		BUSJIM		N.D.		03/27/2026	5.000	.99 507		203,472
100278119		RICHMOND		TX		02/26/2026	8.500	.83 200		380,103
100282824		PERTH AMBOY		NJ		03/02/2026	8.500	.86 016		420,020
100274446		TENECKLA		CA		01/29/2026	8.200	.81 560		645,412
100282446		WARIWICK		NV		03/02/2026	7.875	.84 810		378,688
100274448		TUCSON		AZ		01/29/2026	6.700	.81 560		339,240
100274157		HENDERSVILLE		TN		01/29/2026	10.225	.83 944		532,138
100285040		TILBURG		N.D.		03/27/2026	5.250	.99 334		115,000
100273455		GRAND HAVEN		MI		01/29/2026	8.500	.86 094		362,000
100274419		BAYONE		NJ		01/29/2026	6.200	.80 060		764,974
3350117210		HIGH BRIDGE		NJ		12/11/2025	9.701		40 655	600,000
100273624		CHESAPEAKE		VA		01/23/2026	7.875	.84 611		413,212
100273666		MORROW		OH		01/23/2026	7.750	.83 801		387,929
3510123545		HOUSTON		TX		12/19/2025	8.463		13 538	565,000
3500190062		APALACHICOLA		FL		01/23/2026	8.000	159 210		410,000
100277927		ALBANY		CA		02/26/2026	7.775	.83 430		315,903
3510125699		MIAMI		FL		12/19/2025	7.775		58 835	575,000
3340112164		HAMMOND		LA		01/29/2026	9.890	.99 190		218,000
3420001091		GAINESVILLE		VA		01/16/2026	7.944	211 369		1,603,200
3350108339		EAST HAVEN		CT		10/08/2025	10.816		42 325	410,000
100274721		RIVERSIDE		CA		01/29/2026	6.750	.83 986		680,000
3350108886		SCRANTON		PA		09/22/2025	10.318		72 944	586,000
100274850		ACWORTH		GA		01/29/2026	9.000	.81 382		423,531
3410000704		SEVIERVILLE		TN		03/14/2025	8.796	.78 361		796,000
3510127225		CHARLOTTE		NC		09/29/2025	8.338	126 819		950,000
3510136710		PORT ST. LUCIE		FL		02/09/2026	7.305	213 500		495,000
100284178		GILBERT		AZ		03/30/2026	6.325	.81 078		676,881
3350119777		SOUND BEACH		NV		02/13/2026	11.064	213 129		450,000
3350102774		ROME		GA		11/13/2025	9.940		169 508	545,000
3340119555		WALDEN		NV		01/29/2026	9.821	.98 386		390,000
100284380		MESA		AZ		03/30/2026	9.500	.81 849		522,000

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Loan Number		City		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
10276635		WASHINGTON		DC		01/29/2026	6.250	80,870		177,000
3510128577		MIAMI		FL		09/08/2025	7.820	114,219		702,000
3500108062		LEHIGH ACRES		FL		10/16/2024	8.668		6,644	345,000
100284100		ORLANDO		FL		03/30/2026	9.700	83,642		294,348
100282748		MAGNOLIA		TX		03/02/2026	8.250	84,780		310,690
100282919		MANHESTER		CT		03/02/2026	8.500	84,780		348,619
100273881		NORCROSS		GA		01/23/2026	8.500	85,665		386,332
3350101944		CAPE CORAL		FL		09/22/2025	11.940		109,166	569,000
3500108064		LEHIGH ACRES		FL		10/16/2024	8.668		7,335	355,000
100283811		ROLLA		MO		03/23/2026	8.125	84,255		299,227
100282846		ROCK HILL		SC		03/02/2026	8.875	84,564		396,962
350018568		HUDSON		NH		01/23/2026	7.250	156,600		360,000
100282884		INDIANAPOLIS		IL		03/02/2026	7.375	81,852		292,610
3340100427		CONCORD		NC		06/26/2025	9.522		22,113	390,000
3350108237		HOUSTON		TX		10/08/2025	11.900		68,488	530,000
100278088		LAURENCEVILLE		GA		02/26/2026	8.700	79,560		361,394
100284346		CHICAGO		IL		03/30/2026	7.650	80,153		384,363
100249882		WALL TOWNSHIP		NJ		10/30/2025	7.375		10,000	985,000
100282801		SIDNEY		OH		03/02/2026	8.750	84,024		307,000
3510130777		MIAMI		FL		09/29/2025	7.750	72,685		520,000
3350118553		SPOKANE		WA		01/15/2026	10.935	210,169		480,000
3350120023		LAS VEGAS		NV		01/29/2026	9.940	210,169		485,000
3350121778		MASTIC BEACH		FL		02/26/2026	9.721	209,985		520,000
3350106499		HAILEY		PA		09/08/2025	10.514		105,479	491,500
3340116201		CHICAGO		IL		12/04/2025	9.890		49,896	280,000
3510132055		SAVANNAH		GA		12/17/2025	7.705		147,931	280,000
3510128145		CATALINA		NC		09/29/2025	7.688		5,811	625,000
3350111426		SPARTANBURG		SC		10/08/2025	10.119		448	465,000
3310078371		NORTH PORT		FL		06/26/2024	8.488			111,600
3350119690		PARADISE		CA		11/26/2025	9.642		139,318	443,000
3310088809		CHICAGO		IL		11/14/2024	8.498		3,410	165,000
100278236		SPOKANE		WA		02/26/2026	10.600	80,925		291,052
3340071378		TRENTON		NJ		03/21/2024	9.585		8,280	315,000
3350117882		RICHMOND		TX		02/26/2026	9.393	208,166		474,500
3350111177		CARTERET		NJ		10/29/2025	9.204		58,523	592,000
100274885		ENNI CE		NC		01/29/2026	7.525	80,796		408,880
3340118858		LUDLOW		VT		01/29/2026	11.880	96,009		215,000
100273476		BROOKLYN PARK		MINN		01/23/2026	8.500	81,888		311,463
3510123546		HOUSTON		TX		12/19/2025	8.463		5,782	565,000
3410000798		EAST CHARGE		NJ		04/30/2025	8.406	17,519		470,000
3350113115		LOWELL		MA		10/29/2025	11.064		23,708	550,000
3340104242		MAGGIE VALLEY		NC		10/29/2025	10.019		11,728	525,000
3510128550		HOUSTON		TX		06/01/2025	8.683		2,576	565,000
3350114139		CAPE CORAL		FL		12/19/2025	11.433		192,077	500,000
3350116753		HAZLET		NJ		02/26/2026	10.448	206,826		525,000
3500121425		SANDSTON		VA		06/09/2025	8.265		1,196	353,000
3350112053		MIAMI		FL		12/19/2025	11.691		96,100	848,000
100285031		UNITED KINGDOM		GBR		03/27/2026	5.300	95,494		95,000
100285032		UNITED KINGDOM		GBR		03/27/2026	5.300	95,494		95,000
100284265		SACRAMENTO		CA		03/30/2026	8.625	79,955		568,093
3340118825		CALUMET PARK		IL		01/29/2026	10.662	95,041		275,000
3350118834		MIAMI		FL		12/19/2025	11.691		105,715	848,000
3350118541		CRAWFORD		NJ		02/26/2026	11.443	205,293		490,000
3510188274		SAVANNAH		GA		03/02/2026	7.725	205,205		645,000
3350118216		TAMPA		FL		02/13/2026	10.189	205,125		1,288,000

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100282731	.....	000EE	.....	FL	.....	03/02/2026	8.375	80,865	.....	.....	387,619
100284452	.....	ORANGE	.....	CA	.....	03/30/2026	6.875	79,839	.....	.....	1,067,735
3350107159	.....	SHIRLEY	.....	NY	.....	02/13/2026	10.069	204,980	.....	.....	545,000
3350114701	.....	BURBANK	.....	CA	.....	11/13/2025	9.940	.....	23,895	.....	420,000
100284423	.....	HUNTINGTON BEACH	.....	CA	.....	03/30/2026	6.075	77,841	.....	.....	1,136,819
3510117730	.....	ENGLEWOOD	.....	CO	.....	12/19/2025	8.025	.....	9,173	.....	560,000
3510123543	.....	HOUSTON	.....	TX	.....	12/19/2025	8.463	.....	2,885	.....	565,000
3510123541	.....	HOUSTON	.....	TX	.....	12/19/2025	8.463	.....	2,884	.....	565,000
3310088834	.....	BAY SHORE	.....	NY	.....	12/19/2024	9.482	.....	27,502	.....	190,500
3350113676	.....	JACKSON TOWNSHIP	.....	NJ	.....	12/04/2025	10.099	203,228	.....	.....	575,000
3510137138	.....	CHARLESTON	.....	SC	.....	02/19/2026	7.270	203,208	.....	.....	600,000
3510136415	.....	OLDSMAR	.....	FL	.....	02/09/2026	7.805	.....	29,249	.....	2,280,000
3510117410	.....	CAPE CORAL	.....	FL	.....	12/19/2025	8.315	.....	.....	.....	545,000
3500135861	.....	STUART	.....	FL	.....	01/23/2026	7.875	150,088	.....	.....	430,000
3500108061	.....	LEHIGH ACRES	.....	FL	.....	10/16/2024	8.668	.....	70,135	.....	345,000
100277973	.....	SUWANEE	.....	GA	.....	02/26/2026	8.600	76,313	.....	.....	446,000
100284125	.....	CHARLOTTESVILLE	.....	VA	.....	03/30/2026	6.450	77,070	.....	.....	439,160
100284183	.....	VANCOUVER	.....	WA	.....	03/30/2026	6.960	77,070	.....	.....	513,032
100284199	.....	CUMMING	.....	GA	.....	03/30/2026	6.575	77,070	.....	.....	649,397
100284306	.....	BOYNTON BEACH	.....	FL	.....	03/30/2026	7.000	77,070	.....	.....	1,449,225
100277859	.....	SHARON HILL	.....	PA	.....	02/26/2026	7.450	76,500	.....	.....	277,534
100278217	.....	DAVIE	.....	FL	.....	02/26/2026	7.525	76,080	.....	.....	702,299
100278278	.....	NEWCASTLE	.....	CA	.....	02/26/2026	7.175	78,000	.....	.....	1,426,308
100282637	.....	SAINT PAUL	.....	MINN	.....	03/02/2026	8.000	80,493	.....	.....	325,000
100282903	.....	SPRING HILL	.....	TN	.....	03/02/2026	7.875	80,567	.....	.....	359,028
100282926	.....	EL DORADO	.....	KS	.....	03/02/2026	8.250	81,000	.....	.....	306,417
100282821	.....	FIELDING	.....	UT	.....	03/02/2026	6.750	76,451	.....	.....	297,461
3350110501	.....	HAMILTON	.....	NJ	.....	09/15/2025	10.099	.....	.....	.....	470,000
3350116612	.....	CHICAGO	.....	IL	.....	12/11/2025	9.940	.....	.....	.....	460,000
100258881	.....	ARDEN	.....	NC	.....	12/05/2025	6.250	.....	.....	.....	777,389
100284725	.....	MAUELLE	.....	AR	.....	03/27/2026	7.250	77,939	.....	.....	110,000
100277251	.....	LANSING	.....	MI	.....	02/10/2026	6.875	76,376	.....	.....	104,000
100273601	.....	LAS VEGAS	.....	NV	.....	01/23/2026	9.375	80,807	.....	.....	336,625
100284067	.....	CLEBURNE	.....	TX	.....	03/30/2026	10.100	79,809	.....	.....	800,037
100274497	.....	WODDUGH	.....	GA	.....	01/29/2026	9.775	78,698	.....	.....	450,562
100274174	.....	ANDERSON	.....	SC	.....	01/29/2026	8.650	78,698	.....	.....	364,000
3510115116	.....	SAVANNAH	.....	GA	.....	12/19/2025	7.938	.....	58,487	.....	655,000
3350107923	.....	CHICAGO	.....	IL	.....	09/08/2025	9.880	.....	34,849	.....	415,000
100277845	.....	LONG BEACH	.....	CA	.....	02/26/2026	5.650	75,469	.....	.....	706,617
100277781	.....	IRON STATION	.....	NC	.....	02/26/2026	8.625	77,913	.....	.....	551,029
3510136882	.....	MIRAMAR	.....	FL	.....	02/09/2026	7.705	202,041	.....	.....	485,000
100274894	.....	NOVATO	.....	CA	.....	01/29/2026	6.875	78,941	.....	.....	1,688,595
3510125625	.....	PLEASANT GROVE	.....	UT	.....	06/01/2025	8.533	.....	7,003	.....	524,000
3350106267	.....	KNOXVILLE	.....	TN	.....	08/08/2025	11.345	.....	74,011	.....	750,000
100278266	.....	MESA	.....	AZ	.....	02/26/2026	7.125	77,327	.....	.....	340,880
100274868	.....	PORT ST LUCIE	.....	FL	.....	01/29/2026	6.875	76,463	.....	.....	412,508
100274788	.....	DUNEDIN	.....	FL	.....	01/29/2026	7.250	76,463	.....	.....	505,971
100213111	.....	LIVERMORE	.....	CA	.....	05/29/2025	10.725	200,900	15,000	.....	1,241,906
3510137154	.....	MIAMI	.....	FL	.....	02/09/2026	7.455	148,625	.....	.....	595,000
3500135018	.....	SALEN	.....	OR	.....	01/23/2026	7.875	94,951	.....	.....	430,000
100281610	.....	UNITED KINGDOM	.....	GBR	.....	02/25/2026	5.500	.....	.....	.....	92,500
3340085707	.....	CLEVELAND	.....	OH	.....	10/31/2024	9.262	.....	3,014	.....	226,000
100284005	.....	GREENSBORO	.....	NC	.....	03/30/2026	6.200	76,042	.....	.....	608,068
100285102		NJMESEN		NLD		03/27/2026	5.250	92,136			129,730
342001090		LYNDHERST		IND		01/26/2026	7.756	197,229			763,200

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
3350106633		MANCHESTER		CT		09/29/2025	9.940		8,549		445,000
100298949		LINDEN		NJ		12/05/2025	10.700		3,000		350,196
3510115554		REDDING		CA		12/19/2025	8.250		48,948		750,000
100284191		SACRAMENTO		CA		03/30/2026	7.850	75,837			317,569
100276801		UNITED KINGDOM		GBR		01/28/2026	5.500	96,159			92,000
100273402		RICHMOND		TX		01/23/2026	8.500	79,643			307,060
100278175		CHANDLER		AZ		02/26/2026	8.250	76,824			302,000
100274485		BERKELEY		CA		01/29/2026	6.450	75,738			1,263,130
3350120239		TOWANDA		NY		02/13/2026	9.602	198,503			380,000
100285028		UNITED KINGDOM		GBR		03/27/2026	5.300	91,976			91,500
3350122396		NORTH EASTON		MA		02/26/2026	9.602	197,806			810,000
3340097715		PORT ALLEN		LA		06/05/2025	8.818		14,476		203,500
3350122222		OAKDALE		CA		02/26/2026	8.945	197,458			401,000
3340098823		CHICAGO		IL		04/10/2025	8.880		7,239		185,000
100284088		GREENWICH		FL		03/30/2026	6.700	74,559			643,666
3340104584		PHILADELPHIA		PA		06/26/2025	8.604		12,672		310,000
3420001073		SPRINGFIELD		VA		01/26/2026	8.056	194,304			1,867,200
3350110639		NORTH FORT MYERS		FL		10/08/2025	10.448		1,835		570,000
3340108609		FORT EDWARD		NY		10/08/2025	9.158		19,673		285,000
3340106159		CREST HILL		IL		07/29/2025	10.880		1,748		240,000
100284096		GOSHEN		NY		03/30/2026	11.075	76,208			267,000
3340117703		MANHATTAN		NY		01/29/2026	10.148	90,882			199,000
3510134284		MOUNT PLEASANT		SC		02/09/2026	7.930	196,350			2,000,000
3510134287		MOUNT PLEASANT		SC		02/09/2026	7.930	196,350			2,000,000
100274798		FARMINGTON		UT		01/29/2026	8.625	73,946			284,167
3350108715		SAVANNAH		GA		09/08/2025	10.088	48,442			475,000
3340110462		PHILADELPHIA		PA		10/08/2025	10.266	10,225			205,000
100285036		UNITED KINGDOM		GBR		03/27/2026	5.500	90,468			90,000
3700006348		MIAMI		FL		11/21/2025	7.950		39,488		860,000
100277881		ORO VALLEY		AZ		02/26/2026	9.200	74,873			565,260
100278247		FORT OGLETHORPE		GA		02/26/2026	9.225	73,163			294,939
100284066		COLORADO SPRINGS		CO		03/30/2026	8.900	76,716			881,522
100281796		UNITED KINGDOM		GBR		02/25/2026	6.740	91,673			110,000
100274546		CLUTE		TX		01/29/2026	8.125	75,478			315,000
100278056		EL CAJON		CA		02/26/2026	8.350	73,440			1,195,745
3, 62526E+11		MCALLEN		TX		12/12/2025	8.440		143,001		1,100,000
100284105		GLASSELL PARK		CA		03/30/2026	8.150	74,457			1,298,769
100231014		SACRAMENTO		CA		08/29/2025	10.500		4,700		330,777
3340082496		PHILADELPHIA		PA		09/03/2024	9.265		20,830		225,000
3340121304		COLUMBIA STATION		OH		02/26/2026	9.890	89,199			418,000
100273485		WOODSTOCK		GA		01/23/2026	9.375	76,965			333,333
3420001111		PLAINFIELD		NJ		01/29/2026	8.050	190,080			788,000
3350120540		PHILADELPHIA		PA		02/13/2026	9.602	192,330			520,000
350017776		NORTH PORT		FL		03/21/2025	8.980		10,175		330,000
3410000784		PHILADELPHIA		PA		04/07/2025	8.306		9,960		350,000
3510138661		PALM SPRINGS		CA		02/09/2026	7.055	192,080			400,000
100274234		SOUTH ELGIN		IL		01/29/2026	10.975	73,688			445,408
100239391		SAN JOSE		CA		09/29/2025	8.875		5,000		1,210,000
100284539		ALTO PASS		IL		03/30/2026	11.300	72,960			278,035
100284305		SKIPPI TH		VA		03/30/2026	8.150	72,847			279,000
100284127		CANTON		OH		03/30/2026	8.125	74,255			298,708
100284562		GILVERSVILLE		PA		03/30/2026	8.500	76,695			525,000
3350121206		CENTRAL ISLIP		NY		02/26/2026	9.602	191,189			608,500
3350115375		LAWNSIDE		NJ		11/26/2025	11.443		18,783		465,000
100274780		MARQUETTE HEIGHTS		IL		01/29/2026	8.500	72,048			181,000

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
351013522	OK RIDGE	SCRANTON	PA.	IN.	01/09/2026	7.613	190,590	39,587	798,000		
335010887	LEHIGH ACRES		FL.	PA.	09/22/2025	10.448		69,979	420,000		
350010063	PAHOA		HI.	FL.	10/30/2024	8.683		3,029	355,000		
331004972	NEW FAIRFIELD		CT.	HI.	03/07/2025	8.666		73,418	112,500		
100284383	DETROIT		MI.	CT.	03/30/2026	6.750			442,621		
331007629	PENNSAUKEN		IN.	MI.	09/26/2024	8.323		5,376	150,000		
100274165	MADERA		CA.	IN.	01/29/2026	6.700	72,985		313,953		
100213069	MADERA		CA.	CA.	05/29/2025	8.150		15,000	577,687		
3350115303	OLYMPIA		WA.	CA.	12/19/2025	10.666		149,814	625,000		
100277999	FORT MILL		SC.	WA.	02/26/2026	6.950	70,525		450,000		
100278104	LITTLESTOWN		PA.	SC.	02/26/2026	8.900	73,493		319,044		
100284142	TUCSON		AZ.	PA.	03/30/2026	11.225	74,585		326,803		
100284193	PALM DESERT		CA.	AZ.	03/30/2026	9.575	74,985		266,273		
100284210	EAST WAKEFIELD		NH.	CA.	03/30/2026	7.575	71,932		435,000		
100278195	CAPE CORAL		FL.	NH.	02/26/2026	7.000	71,008		344,872		
100278297	PLEASANT VIEW		UT.	FL.	02/26/2026	9.750	71,400		350,000		
100284231	SALLISAW		OK.	UT.	03/30/2026	8.375	73,332		470,000		
100276665	PEYTON		CO.	OK.	01/29/2026	7.625	74,741		195,000		
100274822	NORTH CHESTERFIELD		VA.	CO.	01/29/2026	8.725	72,839		686,000		
100274893	N HIGHLANDS		CA.	VA.	01/29/2026	7.650	73,451		310,211		
100278115	CHICAGO		IL.	CA.	01/29/2026	7.450	71,965		381,097		
100274569	EVANS		CO.	IL.	02/26/2026	8.375	72,738		476,000		
3350119458	VERO BEACH		FL.	CO.	01/29/2026	8.875	71,965		395,077		
3350113268	SAINT CHARLES		IL.	FL.	11/13/2025	10.846		13,150	435,000		
3.62532E+11	LABELLE		FL.	IL.	10/29/2025	12.686		7,313	400,000		
100274559	MESA		AZ.	FL.	12/24/2025	8.065		139,500	405,000		
3510134769	FORT LAUDERDALE		FL.	AZ.	01/29/2026	7.450	71,965		340,855		
100274549	BUCKHEAD		GA.	FL.	01/09/2026	7.575	188,346		640,000		
3350110846	INDIAN HARBOUR BEACH		FL.	GA.	01/29/2026	7.275	73,441		726,035		
100274801	TENECCA		CA.	FL.	09/29/2025	9.701		5,539	445,000		
100284107	COLLEGE PARK		GA.	CA.	01/29/2026	6.900	71,190		1,422,819		
3350112754	TAMPA		FL.	GA.	03/30/2026	7.575	71,958		535,115		
3510102590	CAPE CORAL		FL.	FL.	10/20/2025	9.443		31,320	455,000		
100277944	WOODHAVEN		NY.	FL.	12/19/2025	8.500		6,724	462,000		
100282781	GRAND RAPIDS		MI.	NY.	02/26/2026	6.700	70,779		276,993		
100278276	CHESAPEAKE		VA.	MI.	03/02/2026	9.500	74,922		364,757		
3350103526	NORTH PORT		FL.	VA.	02/26/2026	8.250	71,400		307,000		
100281614	UTRECHT		NLD.	FL.	09/15/2025	10.438		69,429	438,000		
100285066	S-GRAVENHAGE		NLD.	NLD.	02/25/2026	5.500	118,050		230,000		
3700006473	SOUTHBURY		CT.	NLD.	03/27/2026	5.200	86,378		93,750		
3310078912	CALABASH		NC.	CT.	01/14/2026	7.730	115,538		326,000		
3350107622	RUTHER GLEN		VA.	NC.	10/23/2024	9.289		43,891	231,000		
100269706	OVERLAND PARK		KS.	VA.	09/15/2025	10.358		52,475	435,000		
3510117263	LEHIGH ACRES		FL.	KS.	12/30/2025	7.050		9,619	835,132		
3350111189	HIGH BRIDGE		IN.	FL.	12/19/2025	8.400		46,639	535,000		
3420001117	TAMPA		FL.	IN.	09/22/2025	9.204		22,126	430,000		
3510129822	WESTMINSTER		CA.	FL.	01/29/2026	7.650	184,288		1,631,040		
100284090	MONROEVILLE		PA.	CA.	08/16/2025	7.750		100,239	536,000		
100277976	FRANKLIN		IL.	PA.	03/30/2026	9.975	73,520		195,304		
100274707	GRANTS PASS		OR.	IL.	02/26/2026	7.725	70,380		584,445		
100284244	PHOENIX		AZ.	OR.	01/29/2026	10.425	70,346		330,364		
100276749	BREA		NLD.	AZ.	03/30/2026	7.875	71,956		261,855		
100278277	LITTLE FERRY		IN.	NLD.	01/28/2026	5.539	88,983		93,197		
3350119882	COLLINGSWOOD		IN.	IN.	02/26/2026	7.525	69,972		510,712		
					02/26/2026	10.457	185,372		605,000		

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3340094965	GARY	IN				04/10/2025	8.688		4.491	215.000	
100274750	KYLE	TX				01/29/2026	8.925	71.294		404.781	
100284947	FRANKLIN	WI				03/30/2026	11.050	72.987		554.749	
3510135026	SWIRNA	GA				12/09/2025	7.620		25.573	488.000	
3350110316	COLUMBUS	OH				09/22/2025	10.457		3.356	408.000	
100277772	SOUTH JORDAN	UT				02/26/2026	7.750	72.538		754.375	
3350104960	ATLANTA	GA				07/15/2025	10.157		16.978	520.000	
3350110918	LEWORE	CA				09/22/2025	8.955	21.947		400.000	
3510120383	DELAND	FL				12/19/2025	8.438		5.194	382.000	
3350117548	TROY	MI				01/29/2026	10.298	184.282		384.000	
100281737	UNITED KINGDOM	GBR				02/25/2026	5.500	87.252		88.500	
3350105078	EDISON	NJ				07/15/2025	10.395		22.358	530.000	
100276906	UNITED KINGDOM	GBR				01/28/2026	5.500	88.842		85.000	
3350111169	WENOWAH	NJ				11/26/2025	10.438		174.010	625.000	
100284230	SAINT JOHNS	FL				03/30/2026	7.475	71.944		731.079	
100274758	CHICAGO	IL				01/29/2026	6.750	69.473		519.000	
3350114124	ST LOUIS	MO				11/13/2025	11.333		4.876	450.000	
3420001121	TAMPA	FL				02/11/2026	7.608	180.883		1.315.200	
3510135190	PELZER	SC				12/17/2025	7.955		73.045	1.350.000	
3340096895	BALTIMORE	MD				06/26/2025	8.988		61.161	340.000	
3350111222	LEHIGH ACRES	FL				10/08/2025	11.343		45.710	415.000	
100274619	POTTERVILLE	MI				01/29/2026	12.700	69.581		520.000	
3340112348	INDIANAPOLIS	IL				12/19/2025	11.573		74.335	485.000	
100285015	UNITED KINGDOM	GBR				03/27/2026	5.300	84.596		85.000	
3340108244	TROY	MI				10/08/2025	10.266		16.031	250.000	
100284566	NORTH LAUDERDALE	FL				03/30/2026	9.875	70.318		382.357	
3420001076	NORTH BERGEN	NJ				01/26/2026	7.852	179.520		1.056.000	
100285039	HARLINGEN	TX				03/27/2026	5.550	83.786		93.120	
3350111039	LEHIGH ACRES	FL				10/20/2025	11.343		53.752	415.000	
3350111284	LEHIGH ACRES	FL				10/08/2025	11.343		42.922	415.000	
100274569	EARLEVILLE	MO				01/29/2026	6.450	68.663		343.888	
3350103239	SANTA FE	NM				07/15/2025	10.336		96.756	1.100.000	
3510138610	MIAMI	FL				03/12/2026	7.510	181.497		750.000	
100282911	LAKE SAINT LOUIS	MO				03/02/2026	8.500	72.360		338.940	
100276181	GARDEN CITY	GA				02/26/2026	7.500	69.059		238.079	
3510128910	DALLAS	TX				09/29/2025	8.000		15.133	380.000	
3340118927	ROCKY MOUNT	MO				01/29/2026	9.158		83.675	144.000	
100284261	SACRAMENTO	CA				03/30/2026	6.750	69.257		490.000	
3510115407	NORTH PORT	FL				12/19/2025	8.525		12.143	440.000	
3340118372	WEST PITTSFORD	PA				01/29/2026	10.049	83.497		175.000	
3500135995	PORT ST. LUCIE	FL				01/23/2026	7.375	133.400		299.000	
3350107208	CHICAGO	IL				09/09/2025	10.405		61.826	632.000	
3300133999	PORT ST. LUCIE	FL				01/23/2026	7.375	133.219		288.000	
100274745	HUMBLE	TX				01/29/2026	11.500	69.717		262.330	
3350114100	ELKHURST	IL				12/04/2025	10.935		54.438	1.560.000	
100277951	LORAIN	OH				02/26/2026	7.975	67.728		206.629	
3350096809	DURANT	OK				08/08/2025	11.840		65.419	567.000	
3310084775	BALTIMORE	MD				10/03/2024	9.386		49.403	165.000	
3510130773	GENEVA	OH				11/14/2025	7.765		120.688	580.000	
3340101175	WACO	TX				05/22/2025	8.614		2.672	160.000	
100284482	TREVORE	PA				03/30/2026	12.750	70.711		400.481	
100277959	SOUTH GATE	CA				02/26/2026	8.725	68.633		882.111	
3500112530	WINTER PARK	FL				12/20/2024	8.425		47.125	2.200.000	
3340118926	PHILADELPHIA	PA				02/13/2026	9.395	82.455		750.000	
3340117017	EDEN	UT				01/29/2026	10.761	82.401		296.000	

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341000739			CHILLICOTHE		OH			03/14/2025	8.532		15,101	415,000
3340119446			TIFFIN		IA			01/29/2026	10.049	82,398		150,000
100281934			ROTTERDAM		ND			02/25/2026	5.350	84,110		90,000
3350120361			GREENVILLE		SC			01/29/2026	10.199	177,996		5,200,000
3350110290			PATERSON		NJ			09/15/2025	10.438		20,310	850,000
3510134569			CHARLOTTE		NC			01/09/2026	7.425	177,722		1,650,000
3350106234			LAKE HAVASI CITY		AZ			09/15/2025	11.910		131,729	1,250,000
100277961			BRANDON		FL			02/26/2026	10.050	68,110		271,958
335009864			CANYON LAKE		TX			08/08/2025	11.385		64,096	470,000
3350105264			FORT MILL		SC			07/15/2025	10.633		6,398	420,000
3350111811			MILFORD		MI			11/13/2025	10.099	50,121		513,000
3350115604			CHICAGO		IL			12/19/2025	9.940		41,720	362,000
3510137448			NORTH MIAMI BEACH		FL			02/19/2026	7.370	176,122		515,000
3510136238			SAVANNAH		GA			02/19/2026	7.545	175,928		375,000
3350116579			NEWARK		NJ			12/11/2025	10.318		34,825	430,000
100277930			NEW BRAUNFELS		TX			02/26/2026	11.925	68,244		341,722
100278041			CHERRY VALLEY		CA			02/26/2026	7.725			578,438
100284379			WOODSTOCK		GA			03/30/2026	7.875	68,913		611,107
100277653			WALTERBORO		SC			02/26/2026	6.975	67,756		490,000
100277968			BRIDGEWATER		NJ			02/26/2026	7.250	67,600		552,477
100278022			ROCKLIN		CA			02/26/2026	7.200	66,300		650,444
100278197			SAN TAN VALLEY		AZ			02/26/2026	7.750	66,104		316,993
100278255			WEST VALLEY CITY		UT			02/26/2026	10.575	66,300		439,999
100282740			MELVIN		KY			03/02/2026	8.375	70,200		240,000
100282790			PIERSON		MI			03/02/2026	8.500	70,200		262,000
100284424			SULPHUR		LA			03/30/2026	8.000	68,094		237,076
100282606			KISSIMEE		FL			03/02/2026	9.250	70,164		329,492
100274840			TRENTON		UT			01/29/2026	8.000	66,288		563,297
100273674			CLOVER		SC			01/23/2026	8.875	68,152		310,463
100278065			RICHMOND		TX			02/26/2026	10.975	68,244		669,992
100274407			MODESTO		CA			01/29/2026	8.625	65,861		347,269
100274568			JACKSONVILLE		FL			01/29/2026	9.700	68,205		249,966
100277938			SANTA MARIA		CA			02/26/2026	11.250	68,244		600,779
100274158			DOUGLASVILLE		GA			01/29/2026	8.800	68,023		280,379
100277917			FIRESTONE		CO			02/26/2026	9.250	69,804		670,000
100274478			LOUISVILLE		KY			01/29/2026	7.325	66,288		263,679
3350110447			IRVINGTON		NJ			09/22/2025	9.204		32,875	465,000
100274968			JONESBORO		GA			01/29/2026	8.550	68,205		366,042
100278016			BELFAIR		IA			02/26/2026	6.200	66,160		493,008
100277832			BEAUMONT		CA			02/26/2026	6.200	65,994		575,093
100277874			VENTURA		CA			02/26/2026	6.200			783,049
100276675			LUBBOCK		TX			01/29/2026	7.000	66,965		90,000
100275744			KINGMAN		AZ			01/23/2026	8.125	68,438		246,260
100277791			OAK GROVE		IN			02/26/2026	7.750	67,712		430,859
3700006517			GRETNA		LA			01/14/2026	8.500	107,993		250,000
100207866			TENNID		IA			04/29/2025	10.875		6,000	380,000
3350108948			LEHIGH ACRES		FL			09/15/2025	10.438		35,502	395,000
100285065			CAPELE ANN DEN IJSEL		ND			03/27/2026	5.000	80,043		99,286
100281602			UNITED KINGDOM		GB			02/25/2026	5.500	82,119		80,000
100258653			CLINTON		CT			12/05/2025	7.375		5,000	841,024
100278190			FREERHOLD		NJ			02/26/2026	6.750	65,280		699,520
100284076			PETTIGREW		AR			03/30/2026	7.075	65,766		495,000
100273617			HOBART		IN			01/23/2026	9.250	69,009		242,000
3700006091			COLUMBUS		OH			07/30/2025	8.415		54,844	454,000
3510134571			CHARLOTTE		NC			01/09/2026	7.425	172,506		1,650,000

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3300133986		PORT ST. LUCIE			FL		01/23/2026	7.375	127,655			265,000
3510117834		PALM BAY			FL		12/19/2025	8.188		31,929		352,000
100274180		WILLISTON			FL		01/29/2026	8.675	66,945			365,544
100284688		TALLAHASSEE			FL		03/27/2026	7.125	66,194			86,000
3340074300		GARY			IN		05/10/2024	9.087		17,820		210,000
100284266		HASLETT			MI		03/30/2026	10.400	66,523			410,000
3350114493		PALM BAY			FL		12/11/2025	9.940		91,469		392,000
3340119625		RANDOLPH			NJ		02/13/2026	9.900	79,200			362,000
100230054		TITUSVILLE			NJ		08/29/2025	9.350		5,000		338,501
3510131290		FARWILLE			NC		10/07/2025	8.020		118,916		362,895
3300135998		FORT PIERCE			FL		01/23/2026	7.375	126,450			245,000
3510135543		NOLANVILLE			TX		01/09/2026	7.800	170,800			330,000
3350118869		ELGIN			IL		12/11/2025	10.587		48,755		388,000
3350105177		WILMINGTON			DE		08/08/2025	10.157		13,745		381,000
3350115848		GLENORA			CA		12/11/2025	9.940		45,273		385,000
3350118325		HARRIMAN			NY		01/15/2026	10.716	170,594			500,000
100208426		NEW CASTLE			NH		04/29/2025	10.650		6,000		170,789
100282705		LAGRANGE			GA		03/02/2026	9.625	68,040			313,225
100284143		SMITHFIELD			NC		03/30/2026	8.575	64,739			345,000
100274809		BROOKDALE			CA		01/29/2026	10.375	64,229			665,000
100276138		MARIETTA			GA		02/26/2026	7.250	66,213			725,000
100278114		CERES			CA		02/26/2026	10.425	64,260			377,411
3350111104		LEHIGH ACRES			FL		10/29/2025	11.134		47,151		375,000
100276736		SCHENADEL			N.D.		01/28/2026	4.950	81,219			85,000
100273459		ANDERSON			SC		01/23/2026	8.125	66,610			243,089
3310094592		BALTIMORE			MD		02/06/2025	9.016		11,702		103,500
100277762		LITOFFIELD PARK			AZ		02/20/2026	8.500	66,439			336,534
100284216		NEW BRITAIN			CT		03/30/2026	7.700	63,834			427,207
100278269		EL PASO			TX		02/26/2026	9.450	65,000			383,686
3350110156		THREE RIVERS			CA		11/13/2025	10.885		120,633		800,000
3350101075		PALM BAY			FL		07/15/2025	10.148		45,242		425,000
3350121688		PINELLAS PARK			FL		02/26/2026	10.497	168,386			400,000
3410000985		BALTIMORE			MD		09/12/2025	8.386		52,067		266,000
3500135997		FORT PIERCE			FL		01/23/2026	7.375	124,519			265,000
100239832		YUMA			AZ		09/29/2025	9.725		30,000		574,271
3310090403		PITTSBURGH			PA		03/19/2025	9.009		15,997		100,500
100274820		BALTIMORE			MD		01/29/2026	9.850	65,371			360,426
3350105237		CAPE CORAL			FL		10/29/2025	11.244		141,431		587,000
100277895		BOHIE			MD		02/26/2026	7.850	63,455			464,026
3510137936		ORLANDO			FL		03/12/2026	7.740	168,000			2,100,000
3510137937		WINTER PARK			FL		03/12/2026	7.740				1,850,000
3350105896		ANCHORAGE			AK		07/15/2025	11.633		53,573		625,000
3510131297		FARWILLE			NC		10/07/2025	8.020		99,439		375,765
100274553		NEW BRITAIN			CT		01/29/2026	6.750	64,062			315,126
100277987		COLORADO SPRINGS			CO		02/26/2026	6.200	63,106			412,377
3410000650		CEDARTOWN			GA		05/09/2025	8.698		18,241		350,000
100274548		OKEECHOBEE			FL		01/29/2026	7.075	63,209			270,106
3500114366		WINDSOR			CT		04/07/2025	8.588		108,961		570,000
3350120373		ORANGE PARK			FL		01/29/2026	9.602	166,638			415,000
100274810		BLACKWOOD			NJ		01/29/2026	8.800	63,209			340,182
100278311		HISTORIC NEW CASTLE			DE		02/26/2026	8.650	63,705			523,208
100204988		MARYSVILLE			IA		03/31/2025	9.700		3,500		538,468
3340117468		ALLENTOWN			PA		01/29/2026	9.821	76,982			317,000
3510131293		FARWILLE			NC		10/07/2025	8.020		114,122		375,180
3350110295		LEHIGH ACRES			FL		10/08/2025	9.443		148,922		533,000

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3510133611		PORT ST. LUCIE		FL			12/17/2025	7.605		25,816	383,000
33101084778		BALTIMORE		MD			10/03/2024	9.366		46,254	165,000
3350121884		NEWTON		MA			02/26/2026	11.443	165,767		405,000
3350103809		MINERAL WELLS		TX			07/15/2025	11.286		4,362	360,000
3700006524		CAMDEN		NJ			01/14/2026	7.900	102,156		250,000
3350112472		CHICAGO		IL			10/20/2025	9.940		38,586	675,000
3.62527E+11		EDINBURG		TX			11/05/2025	8.860		12,000	250,000
3350102066		NEWARK		NJ			07/15/2025	10.088		34,825	410,000
100282639		THE VILLAGES		FL			03/02/2026	8.875	65,980		260,706
100269843		KALISPELL		MT			12/30/2025	7.800		5,000	643,647
3510131294		FAIRVILLE		NC			10/07/2025	8.020		91,451	375,765
3510134858		MELBOURNE		AUS			11/20/2025	7.680		42,000	316,000
3500100059		LEHIGH ACRES		FL			10/16/2024	8.658		40,455	355,000
3340101196		WEST MIFFLIN		PA			05/29/2025	8.080		248,000	248,000
3350096196		CHARLOTTE		NC			10/20/2025	10.686		33,717	335,000
3350113518		SHELTON		IA			10/29/2025	10.557		39,004	340,000
3350117384		ROYAL OAK		MI			01/29/2026	10.457	163,279		435,000
100274882		PEORIA		AZ			01/29/2026	7.850	63,109		427,971
100277662		BELLEVUE		IA			02/26/2026	8.900			256,586
100277509		WHEAT RIDGE		CO			02/26/2026	9.500	62,400		529,326
100277935		SAN JOSE		CA			02/26/2026	7.975	62,100		1,153,940
100277992		SANDUSKY		OH			02/26/2026	9.350	62,894		132,386
100278002		CROCKETT		CA			02/26/2026	6.200	61,200		663,679
100278207		SAN DIEGO		CA			02/26/2026	9.175	61,200		420,000
100278250		CLINTON		CT			02/26/2026	11.350	62,250		682,935
100278289		SYLVANIA		OH			02/26/2026	10.725	61,200		290,492
100284110		VALPARAISO		IN			03/30/2026	7.875	62,656		461,589
100284116		MILL CREEK		IA			03/30/2026	7.450	61,656	1,100,000	1,100,000
100284207		TRENTON		NJ			03/30/2026	6.325	61,281		352,964
100284213		GARNER		NC			03/30/2026	6.075	61,656		384,515
100284221		WILMINGTON		DE			03/30/2026	7.775	63,930		346,421
100284293		NEW HAVEN		CT			03/30/2026	6.900	62,730		541,227
100284298		NEW BERN		NC			03/30/2026	9.425	61,656		306,630
100284317		GOODLAND		IN			03/30/2026	11.800	62,707		280,000
100284321		BRICK		NJ			03/30/2026	9.150	61,656		471,097
100284326		WINCHESTER		MA			03/30/2026	8.650	61,656		368,169
100284350		FRASER		CO			03/30/2026	9.450	62,855		319,281
100277878		LA CENTER		IA			02/26/2026	6.200	61,200		735,630
100277893		CHEPACHET		RI			02/26/2026	6.750	61,650		410,000
100282411		BROKEN ARROW		OK			03/02/2026	8.500	64,776		315,000
100282667		COLVILLE		IA			03/02/2026	7.875	64,822		318,923
100284158		ORLANDO		FL			03/30/2026	7.200	61,656		414,547
100284160		MERIDIANVILLE		AL			03/30/2026	9.975	61,656		343,185
100284206		COHUTTA		GA			03/30/2026	10.650	63,630		213,074
100284314		WAKE FOREST		NC			03/30/2026	7.350	61,656		280,000
100284355		SUSSEX		NJ			03/30/2026	7.150	61,656		409,772
100277812		TUCSON		AZ			02/26/2026	9.600	61,200		368,462
100278198		STOCKTON		CA			02/26/2026	10.500	63,159		350,000
100278650		MOUNTLAKE TERRACE		WA			02/26/2026	12.025	62,346		732,696
100284282		DENVER		CO			03/30/2026	8.625	63,831		621,000
100274447		WESTFIELD		IN			01/29/2026	10.075	62,220		460,931
100274571		FATE		TX			01/29/2026	9.400	62,958		530,567
100284754		LOST CREEK		WV			03/27/2026	7.500	62,307		150,000
100274301		LAKE ELSINORE		CA			01/29/2026	8.750	62,733		610,947
100284274		EAST CANTON		OH			03/30/2026	7.875	62,930		230,646

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10028269		LAS CRUCES		MI		03/02/2026	9.750	64.679		261.850	
10027490		BYRON CENTER		MI		01/29/2026	6.950	61.170		334.673	
3420001141		MIAMI		FL		03/13/2026	8.074	159.588		4.992.000	
100274539		HEIET		CA		01/29/2026	6.700	61.002		360.401	
3350116601		LEHIGH ACRES		FL		01/15/2026	11.343	161.622		374.000	
100269001		OAK RIDGE		NJ		12/30/2025	9.325		15.000	430.000	
10020647		FRUITVALE		TX		04/29/2025	12.400			275.697	
3350115866		MEFFIELD		MA		12/11/2025	10.099		101.562	1.115.000	
3510117261		LEHIGH ACRES		FL		12/19/2025	8.400		47.828	535.000	
3510129511		SUMNERVILLE		SC		08/14/2025	7.900	62.643		360.000	
100274272		LEAGUE CITY		TX		01/29/2026	8.700	63.971		265.074	
100273656		KEMER		LA		01/23/2026	8.750			298.418	
100278299		DUCHESE		UT		02/26/2026	8.000	61.700		1.125.000	
3340112346		INDIANAPOLIS		IL		12/19/2025	11.573		64.281	485.000	
100274614		MOREHEAD CITY		NC		01/29/2026	7.600	62.958		497.830	
3510134560		ATLANTA		GA		12/08/2025	7.720		34.245	1.500.000	
3510130464		LENOIR		NC		11/20/2025	8.030		59.994	500.000	
3340117972		NIAGARA FALLS		NY		02/13/2026	10.266	73.884		270.000	
100278331		COLLEYSVILLE		TX		02/26/2026	9.250	62.739		510.000	
3340103577		DETROIT		MI		06/26/2025	8.742		22.651	250.000	
100277810		WAXAHACHE		TX		02/26/2026	9.825	61.944		348.198	
3350112791		BASTROP		TX		10/29/2025	11.413		62.568	348.000	
100274966		BELVIDERE		NJ		01/29/2026	8.850	61.245		306.074	
100274371		MIAMI		FL		01/29/2026	7.450	60.151		826.614	
100282756		ALBUQUADALE		FL		03/02/2026	9.625	63.558		299.672	
100204177		OVERLAND PARK		KS		03/31/2025	8.250		5.000	491.222	
3350111616		CALABASH		NC		10/20/2025	10.855		101.026	772.000	
3420001142		LEE		NH		03/13/2026	7.474	156.816		712.320	
3350114694		OCALA		FL		12/04/2025	9.940		135.764	360.000	
3310095998		INDIANAPOLIS		IL		03/07/2025	9.702		4.222	87.000	
100284169		WALDORF		MD		03/30/2026	8.900	62.545		543.369	
3350111550		CAMDEN		NJ		10/08/2025	10.557		56.554	385.000	
3410000848		CEDARTOWN		GA		05/09/2025	8.698		17.558	335.000	
3500121646		INVERNESS		CA		05/22/2025	8.985		26.486	350.000	
3350100787		NEWARK		NJ		09/22/2025	11.930		87.872	800.000	
3350107469		LEHIGH ACRES		FL		09/15/2025	11.880		46.720	367.000	
100284132		MERIDIAN		ID		03/30/2026	7.600	60.115		457.025	
3350112188		CAPE CORAL		FL		10/29/2025	10.438		14.655	349.000	
100278272		STONE MOUNTAIN		GA		02/26/2026	6.350	58.279		353.446	
3350113359		BURBANK		CA		10/29/2025	10.099		19.736	335.000	
100277928		NEIDLEY PARK		CA		02/26/2026	6.700	59.364		960.000	
3500133096		WEST LAFAYETTE		IN		01/23/2026	7.750	116.242		700.000	
100278199		BRISTOL		RI		02/26/2026	7.525	60.320		350.527	
3350116000		LABELLE		FL		12/19/2025	11.433		127.090	385.000	
100278086		TAMPA		FL		02/26/2026	6.200	58.800		292.598	
3700006372		CAMDEN		NJ		10/30/2025	7.930		31.444	245.000	
3350109442		RIVERDALE		UT		09/08/2025	9.890		31.865	595.000	
3340096644		CHICAGO		IL		04/24/2025	8.451	59.160		260.000	
100277898		WOODSTOCK		GA		02/26/2026	6.200		15.840	665.349	
3350119820		GAINESVILLE		VA		01/29/2026	10.139	155.341		788.000	
3350114143		DECATUR		GA		12/11/2025	9.940		18.018	530.000	
100277934		NEWARK		NJ		02/26/2026	11.225	58.566		240.788	
3350121586		RUNNING SPRINGS		CA		02/26/2026	9.104	155.145		335.000	
3350110040		EAST LANDSOWNE		PA		09/29/2025	10.557		33.624	340.000	
3420001136		FREETPORT		NY		03/13/2026	8.374	152.803		624.000	

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Loan Number		City		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
3510116593		STATESVILLE		NC		12/19/2025	8.125		82,757	745,000	
3510116712		FORT LAUDERDALE		FL		12/19/2025	8.000		11,843	440,000	
100273606		PEARL RIVER		NY		01/23/2026	10.000	60,714		222,673	
3300135736		ROCKINGHAM		VA		01/23/2026	7.125	114,227		285,000	
3350106136		MAYWOOD		CA		09/22/2025	9.940		16,476	385,000	
3410001000		HAMBURG AKA HARDYSTON		NJ		10/09/2025	8.396		28,115	890,000	
100284072		WALLINGFORD		CT		03/30/2026	7.150	60,021		266,410	
3510136015		CONWAY		NH		01/09/2026	7.300	154,000		423,000	
3350109733		MONTGOMERY		AL		09/15/2025	10.457		3,761	325,000	
3350119378		SPRINGFIELD		VA		01/15/2026	11.443	153,578		450,000	
100276079		WHELAN		IN		02/26/2026	9.600	59,634		311,768	
100273571		NORTH SYRACUSE		NY		01/23/2026	7.500	59,667		233,644	
3350112177		LEHIGH ACRES		FL		10/29/2025	9.940		74,322	383,000	
100261674		AMSTELVEEN		NLD		02/25/2026	4.700	72,306		103,011	
3350110243		LEHIGH ACRES		FL		09/15/2025	10.388		47,459	338,000	
100274759		GOLD CANYON		AZ		01/29/2026	8.250	57,908		529,764	
100284198		PILOT POINT		TX		03/30/2026	9.200	60,094		425,000	
100277949		ALMA		CO		02/26/2026	8.975	58,613		215,331	
3350112505		BUCKRUS		OH		10/20/2025	11.184		9,068	328,000	
100276632		HUNTINGDON		PA		01/29/2026	6.990	58,907		75,000	
100267620		OVERASSELT		NLD		01/28/2026	5.550	72,658		79,362	
100284167		SEBRING		FL		03/30/2026	9.750	58,764		126,935	
33501114209		LOWELL		MA		11/13/2025	10.716		11,739	513,000	
3350112178		LEHIGH ACRES		FL		10/20/2025	9.940		83,023	710,000	
100269734		FELTON		CA		12/30/2025	8.925		11,238	295,323	
3510129824		WESTMINSTER		CA		09/16/2025	7.750	24,862		327,000	
3350114117		NEIPORT		RI		12/04/2025	11.741		63,091	440,000	
3350106328		HAMILTON		NJ		09/22/2025	10.099		15,323	355,000	
3350115064		HADDON HEIGHTS		NJ		12/04/2025	10.706		4,422	850,000	
3510100060		LEHIGH ACRES		FL		12/19/2025	8.988		6,723	355,000	
100284137		MONTPELIER		VT		03/30/2026	7.825	57,237		484,411	
3510125118		FORT LAUDERDALE		FL		07/15/2025	7.970		3,360	385,000	
100276260		FL INT		MI		02/26/2026	10.575	58,100		275,000	
100274769		MENIFEE		CA		01/29/2026	9.300	58,320		738,993	
3350110221		LEHIGH ACRES		FL		09/22/2025	10.905		63,797	338,000	
100276889		AMSTERDAM		NLD		01/28/2026	4.040	72,956		81,443	
100263905		ANTIGO		WI		03/23/2026	8.750	59,854		138,000	
100284268		CONIFER		CO		03/30/2026	8.750	60,048		750,000	
3350119458		MONROEVILLE		PA		01/29/2026	11.811	149,786		390,000	
3350108677		SOUTH EUCLID		OH		10/20/2025	11.194		92,979	345,000	
3350116232		LEHIGH ACRES		FL		12/04/2025	10.388		89,279	369,000	
3350112564		EVERGREEN PARK		IL		10/29/2025	10.935		40,357	500,000	
3350104148		SPRINGFIELD		VA		07/15/2025	10.662		1,828	375,000	
100284289		SAN ANTONIO		TX		03/30/2026	12.100	58,816		380,000	
3510136222		ST PETERSBURG		FL		01/09/2026	7.300	148,750		467,000	
3350105336		MEHIPS		TN		09/08/2025	11.573		25,926	305,000	
100277819		PORT ORCHARD		WA		02/26/2026	7.825	57,195		466,707	
100284123		NASHVILLE		TN		03/30/2026	7.490	58,603		382,105	
100284168		SHELBYVILLE		KY		03/30/2026	7.850	56,518		355,072	
100282948		SKANEATELES FALLS		NY		03/02/2026	8.250	59,400		266,465	
100284149		COSTA MESA		CA		03/30/2026	7.900	57,618		884,504	
100262663		GUNTERSVILLE		AL		03/02/2026	8.625	59,400		242,666	
100277897		WILLIAMSPORT		PA		02/26/2026	8.900	57,712		386,021	
100277777		WEST JORDAN		UT		02/26/2026	9.875	57,962		475,000	
350114264		PROVIDENCE		UT		12/04/2025	10.915		51,017	353,000	

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
10027860		TUCSON		AZ		02/26/2026	6.725	56,586			349,084
10027763		RESERVE		LA		02/20/2026	8.750	59,103			238,000
10027430		NEW HAVEN		CT		01/29/2026	6.700	56,073			385,977
3420001092		NASHVILLE		TN		01/26/2026	7.856	146,183			2,896,000
100273704		CONVERS		GA		01/23/2026	8.250	58,765			239,609
3350114265		PROVIDENCE		UT		12/04/2025	10.915		78,171		363,000
3350113272		BROOKLYN PARK		MIN		11/26/2025	9.870		50,148		364,000
100273887		INDIANAPOLIS		IL		01/23/2026	8.750	58,928			215,974
3410001057		NEWARK		NJ		12/05/2025	8.354		72,486		910,000
100273344		JACKSONVILLE		FL		01/23/2026	8.250	59,019			238,000
100277823		MADERA		CA		02/26/2026	7.825	55,590			453,132
3340100919		WICHITA FALLS		TX		05/22/2025	8.884		7,130		170,000
3510123124		BALTIMORE		MD		08/27/2025	8.395		32,380		800,000
100208325		TRACY		CA		04/29/2025	11.725		50,000		970,000
3340096326		BALTIMORE		MD		03/19/2025	9.207		5,573		210,000
3350112256		NORTH STRAUSE		NY		12/04/2025	10.098		14,626		300,000
100278063		OCALA		FL		02/26/2026	11.350	56,025			463,427
100282766		TULSA		OK		03/02/2026	8.125	58,320			264,795
3510117763		NORTH PORT		FL		12/19/2025	8.840		8,040		360,000
3350112187		LEHIGH ACRES		FL		10/29/2025	9.940		78,034		380,000
3350107287		AURORA		CO		12/11/2025	10.069		18,875		300,000
3350107614		LEHIGH ACRES		FL		09/15/2025	11.930		66,506		377,000
3420001155		DICKSON		TN		03/24/2026	7.576	143,088			576,000
3350112978		HOUSTON		TX		12/04/2025	10.617		90,849		688,000
3350117998		RYDAL		GA		01/29/2026	7.950	144,970			870,000
100208178		MURRIETA		CA		04/29/2025	11.500		4,000		717,734
3510130030		TAMPA		FL		01/09/2026	7.675	144,746			775,000
3350110958		BALTIMORE		MD		09/29/2025	10.098		18,604		330,000
3350113219		GOOSE CREEK		SC		11/26/2025	10.189		9,890		285,000
3340082315		HUMBOLDT		TN		10/10/2024	8.965		9,072		137,000
100282463		UNIONTOWN		OH		03/02/2026	7.625	56,817			289,196
3350115191		GREENWOOD		IN		12/04/2025	10.098		12,781		310,000
100277920		FORT WORTH		TX		02/26/2026	11,000	56,065			338,351
3510126372		LAURENS		SC		08/27/2025	8.145		7,027		277,500
3310063470		PHILADELPHIA		PA		08/19/2024	8.673		25,288		129,000
100278045		ELMA		NY		02/26/2026	6,200	54,296			465,641
3510134570		CHARLOTTE		NC		01/09/2026	7.425	143,787			1,650,000
3350122338		EAST HARTFORD		CT		02/26/2026	9.602	143,772			312,000
3350111742		LEHIGH ACRES		FL		10/08/2025	11.651		34,771		345,000
3350103829		NORTH PORT		FL		09/15/2025	10.438		37,905		330,000
3350114685		SPRINGFIELD		VA		12/19/2025	10.318		14,794		352,000
100277989		BELLEUE		WA		02/26/2026	9.575	55,645			388,958
3350103630		NORTH PORT		FL		09/15/2025	10.438		34,522		330,000
3350103631		NORTH PORT		FL		09/15/2025	10.438		27,904		394,000
3350115133		CHICAGO		IL		11/26/2025	10.457		29,470		323,000
3510131296		FARVILLLE		NC		10/07/2025	8.020		104,797		362,895
100284060		DINGMANS FERRY		PA		03/30/2026	10.800	56,365			343,864
3350110646		BERVYN		PA		10/08/2025	9.940		8,497		420,000
100274452		PALM BAY		FL		01/29/2026	9.200	55,282			370,644
100273691		RADCLIFF		KY		01/23/2026	8.875	56,810			231,894
100274781		ANTIGO		WI		01/29/2026	8.750	54,116			420,000
100281892		ROTTERDAM		NLD		02/25/2026	5.250	67,288			71,250
100274715		CLARKESVILLE		GA		01/29/2026	6.200	54,034			467,665
100274808		LEWES		DE		01/29/2026	7.525	53,927			692,533
3350102648		MCCALLEN		TX		11/13/2025	10.935	79,341			425,000

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
3350112388	PHILADELPHIA	PHILADELPHIA	PA			10/20/2025	9.204		66,168		380,000
100277639	WESTMINSTER	WESTMINSTER	CA			02/26/2026	12.300	55,127			289,000
100284319	CHESAPEAKE	CHESAPEAKE	VA			03/30/2026	10.450	53,949			197,679
100278010	NAPPA	NAPPA	ID			02/26/2026	7.225	53,550			345,001
100274233	ST. CLOUD	ST. CLOUD	FL			01/29/2026	11.525	54,563			324,064
3350120845	CUMMING	CUMMING	GA			02/13/2026	10.089	141,552			314,000
3350103610	WEST COLUMBIA	WEST COLUMBIA	SC			10/29/2025	10.368		65,566		384,000
3350119359	ROCHESTER	ROCHESTER	NH			11/26/2025	10.935		11,080		272,000
3350120639	TORRINGTON	TORRINGTON	CT			02/13/2026	11.313	141,041			350,000
3510131295	FARVILLES	FARVILLES	NC			10/07/2025	8.020		121,684		362,895
3510123842	Ocala	Ocala	FL			08/27/2025	8.310		46,580		317,000
3350113199	SAWFOOD	SAWFOOD	FL			02/13/2026	9.940	140,726			1,388,000
3510136303	FRANKLIN	FRANKLIN	WI			03/02/2026	7.700	140,700			1,875,000
3350102817	WESLACO	WESLACO	TX			07/29/2025	12.088		23,966		305,000
100263909	HAMILTON	HAMILTON	NJ			03/23/2026	9.625	56,024			214,611
100284222	SAINT MARYS	SAINT MARYS	GA			03/30/2026	6.950	55,211			637,389
3420001104	ANNANDALE	ANNANDALE	VA			01/26/2026	8.156	138,600			542,400
100282514	CALERA	CALERA	AL			03/02/2026	7.625	55,076			274,678
3350109920	HARTFORD	HARTFORD	CT			09/08/2025	10.355		25,088		349,000
3350110387	IRVINGTON	IRVINGTON	NJ			10/08/2025	11.910		50,236		346,000
3350101328	CHICAGO	CHICAGO	IL			07/15/2025	10.998		22,901		335,000
3350113755	GLENDALE	GLENDALE	CA			10/29/2025	10.438		56,075		450,000
3350106054	OCEAN SPRINGS	OCEAN SPRINGS	MS			09/08/2025	10.881		75,665		287,000
100256851	BELLEVILLE	BELLEVILLE	IL			12/05/2025	9.225		1,000		275,192
3350106298	LAKE CITY	LAKE CITY	CO			09/15/2025	11.383		34,567		412,000
3350120561	BELLWOOD	BELLWOOD	IL			02/13/2026	8.945	139,686			319,000
3350120599	EDINBURG	EDINBURG	TX			02/13/2026	9.642	139,531			576,000
3350109846	SNELLVILLE	SNELLVILLE	GA			09/22/2025	10.457		27,930		308,000
100284196	RALEIGH	RALEIGH	NC			03/30/2026	6.325	52,970			631,200
3350103849	LAINSDIE	LAINSDIE	NJ			08/08/2025	10.682		7,090		300,000
3350119482	MEDFORD	MEDFORD	OR			01/29/2026	10.258	139,300			636,000
3350118790	SEATTLE	SEATTLE	WA			02/13/2026	11.562	139,300			2,330,000
100284078	KENOSHA	KENOSHA	WI			03/30/2026	6.450	52,324			409,657
100276697	S-GRAVENHAGE	S-GRAVENHAGE	N.D.			01/28/2026	4.870	88,684			99,000
3420001143	NEWARK	NEWARK	NJ			03/13/2026	7.674	137,280			816,000
3510134278	PEMBROKE PINES	PEMBROKE PINES	FL			12/08/2025	7.345		16,720		272,000
3310041530	TROY	TROY	MI			09/28/2022	7.550		600		95,700
3350114235	NEW ORLEANS	NEW ORLEANS	LA			12/04/2025	10.886		75,514		650,000
100239807	O FALLON	O FALLON	MO			09/29/2025	7.950		6,900		224,994
3510131282	FARVILLES	FARVILLES	NC			10/07/2025	7.745		125,258		385,125
3510132655	TAMPA	TAMPA	FL			02/19/2026	7.645	138,600			1,554,000
3510134226	APPLE VALLEY	APPLE VALLEY	CA			02/19/2026	7.645	138,600			890,000
3310081181	PHILADELPHIA	PHILADELPHIA	PA			09/10/2024	8.778		8,147		94,500
3350106983	GASTONIA	GASTONIA	NC			09/22/2025	10.935		6,042		385,000
100278270	DELTONA	DELTONA	FL			02/26/2026	9.625	76,500			328,410
3510131291	FARVILLES	FARVILLES	NC			10/07/2025	8.020		125,500		375,765
3350109070	LAKE CITY	LAKE CITY	CO			09/15/2025	11.383		27,809		416,000
3350114108	ALBANY	ALBANY	CA			12/11/2025	10.457		19,502		264,000
3350119185	NORTHLAKE	NORTHLAKE	TX			02/26/2026	9.940	137,907			360,000
100284214	SUREY	SUREY	ND			03/30/2026	8.325	54,341			361,649
3510127033	BRANSON	BRANSON	MO			12/19/2025	8.375		45,762		625,000
100269642	OCEAN ISLE BEACH	OCEAN ISLE BEACH	NC			12/30/2025	7.000		2,500		516,242
3340115558	Ocala	Ocala	FL			02/13/2026	10.138	63,242			482,000
100277867	GOSHEN	GOSHEN	IN			08/27/2025	8.310		81,410		380,000
						02/26/2026	7.525	53,020			253,181

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
335010115		PALM BAY		FL		07/15/2025	10.148		16,475	386,000	
335010831		OPELOUSAS		LA		09/15/2025	11.602		24,940	435,000	
331009043		HIXSON		TN		12/19/2024	9.26		28,711	153,000	
3350115105		WEST CHESTER		PA		12/04/2025	10.099		23,005	285,000	
3350110385		IRVINGTON		NJ		10/20/2025	11.910		60,907	346,000	
350013631		FLORENCE		AL		01/23/2026	7.125	100,340		300,000	
100276657		COLUMBUS		OH		01/29/2026	6.990	51,879		65,000	
3350113664		CHICAGO		IL		10/29/2025	10.099		34,128	282,000	
3510138379		GOOSE CREEK		SC		03/02/2026	7.600	135,450		370,000	
3350107962		HUMBOLT		TN		09/15/2025	11.831		60,097	280,000	
100277670		CHICAGO		IL		02/26/2026	8.800	52,495		670,000	
100277906		OAKLAND		CA		02/26/2026	6.200	51,000		790,051	
100278110		ATLANTA		GA		02/26/2026	7.650	52,495		499,517	
100278292		BURLESON		TX		02/26/2026	9.050	52,000		372,672	
100284190		RENO		NV		03/30/2026	6.075	51,380		670,617	
100284223		MONROVIA		CA		03/30/2026	9.725	53,275		282,169	
100284239		MAHWAH		NJ		03/30/2026	10.975	52,255		499,196	
100284285		MESQUITE		TX		03/30/2026	9.875	53,275		350,485	
100284318		REISTERSTOWN		MD		03/30/2026	8.775	51,380		375,978	
100284338		SAHARITA		AZ		03/30/2026	8.100	53,275		310,492	
100284340		COOKE		FL		03/30/2026	10.500	52,255		443,750	
100284356		EL PASO		TX		03/30/2026	9.775	53,275		403,773	
100274840		MODESTO		CA		01/29/2026	9.625	50,975		806,706	
100277648		FAIRBURN		GA		02/26/2026	7.450	51,000		335,000	
100277658		TALLMADE		OH		02/26/2026	6.450	51,000		386,342	
100277911		YUCCA VALLEY		CA		02/26/2026	9.150	52,000		324,786	
100277946		WASHINGTON		DC		02/26/2026	9.675	52,120		441,532	
100277954		KINGMAN		AZ		02/26/2026	9.975	52,495		476,656	
100277957		WILMINGTON		DE		02/26/2026	9.600	52,495		430,559	
100278000		GLASSBORO		NJ		02/26/2026	6.700	51,000		395,801	
100278040		BURBANK		CA		02/26/2026	6.700	51,000		735,839	
100278043		SEVERANCE		CO		02/26/2026	7.825	52,308		487,752	
100278051		ROCK HILL		SC		02/26/2026	6.450	51,000		524,812	
100278070		HANDOVER		MD		02/26/2026	7.775	52,495		206,488	
100278081		INDIANAPOLIS		IL		02/26/2026	9.600	52,495		178,412	
100278123		PHOENIX		AZ		02/26/2026	6.200	51,000		661,578	
100278127		RANCHO CORDOVA		CA		02/26/2026	8.450	51,000		616,146	
100278185		HARKER HEIGHTS		TX		02/26/2026	8.450	52,183		227,854	
100278286		SHEBOYGAN		WI		02/26/2026	9.650	52,295		260,286	
100278315		BOZEMAN		MT		02/26/2026	7.275	51,000		1,215,823	
100278324		SAVANNAH		GA		02/26/2026	9.575	52,000		198,707	
100282625		HONOLULU		FL		03/02/2026	6.990	51,895		223,713	
100282682		COVINGTON		GA		03/02/2026	7.875	54,000		236,412	
100282857		LOWELL		MA		03/02/2026	8.250	54,000		264,114	
100284088		SAN ANTONIO		TX		03/30/2026	8.900	52,255		207,749	
100284150		EDISON		NJ		03/30/2026	10.325	52,255		497,415	
100284171		COMMERCE		CA		03/30/2026	11,100	51,380		357,152	
100284184		TULLAHOIA		TN		03/30/2026	9.575	53,275		308,072	
100284188		FARMINGTON HILLS		MI		03/30/2026	7,700	51,380		426,939	
100284209		KNOXVILLE		TN		03/30/2026	7,325	51,380		354,849	
100284308		HEMLOCK		WA		03/30/2026	6,625	51,380		707,513	
100284360		HOLLY SPRINGS		NC		03/30/2026	7,999	53,275		506,712	
100274861		VICTORVILLE		CA		01/29/2026	10,000	52,554		515,689	
100277975		WATKINSBORO		PA		02/26/2026	12,175	51,875		285,000	
100278203		LAS VEGAS		NV		02/26/2026	8,400	51,000		550,000	

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10027608		SAN ANTONIO		TX		02/26/2026	10.350	52.485		425.951
10027632		GARLAND		TX		02/26/2026	10.075	52.000		297.837
10027638		GLASSBORO		NJ		02/26/2026	9.150	50.988		294.160
10027603		Lodi		CA		02/26/2026	9.600	51.000		445.084
100277663		CLEWISTON		FL		02/26/2026	7.600	51.000		327.075
100284371		PASO ROBLES		CA		03/30/2026	8.125	52.152		738.418
100284346		VANDALIA		IL		03/30/2026	10.000	52.713		270.000
100274214		FORT WORTH		TX		01/29/2026	11.525	51.653		414.825
100277926		ABILENE		TX		02/26/2026	11.300	52.485		242.257
3350098604		TALLAHASSEE		FL		07/15/2025	10.880		23.315	390.000
100274863		GREENVILLE		SC		01/29/2026	10.200	51.650		248.225
100274892		NEW BODEN		IL		01/29/2026	10.075	51.650		233.611
100274257		VANCOUVER		WA		01/29/2026	9.750	51.975		654.539
100274228		TEMPLE HILLS		MD		01/29/2026	9.575	52.465		524.191
100284141		BONEY LAKE		WA		03/30/2026	9.475	52.306		635.936
100274410		LOUISVILLE		KY		01/29/2026	8.700	52.465		365.201
100282821		WILMINGTON		DE		03/02/2026	8.625	53.915		214.000
100277888		HIGHLAND		UT		02/26/2026	7.875	52.000		208.102
100282908		CANTON		OH		03/02/2026	7.875	53.610		240.060
100277798		ALPINE		AL		02/26/2026	7.725	52.183		275.847
100284345		AKRON		OH		03/30/2026	8.750	51.104		382.213
100278019		NORTH HIGHLANDS		CA		02/26/2026	7.700	51.000		383.446
100274227		WADELL		AZ		01/29/2026	7.525	52.465		519.040
100276117		SAVANNAH		GA		02/26/2026	7.450	51.000		289.260
100277932		NORTH RICHLAND HILLS		TX		02/26/2026	7.000	796.001		796.001
100277838		MIAMI		FL		02/26/2026	6.450	51.000		1.209.715
100277912		STANWOOD		WA		02/26/2026	6.450	51.000		881.099
3350101111		PALM BAY		FL		08/08/2025	10.148		47.544	357.000
100274172		COLTON		CA		01/29/2026	10.975	52.404		456.108
100277779		PRINCESS ANNE		MD		02/26/2026	7.500	51.643		236.359
100274651		PORT CHARLOTTE		FL		01/29/2026	10.350	51.850		246.047
3510126289		CITRUS SPRINGS		FL		06/01/2025	8.935		14.726	275.000
3410000837		TOIS RIVER		NJ		07/25/2025	9.084		85.280	475.000
100273609		MIDLAND		TX		01/23/2026	8.875	53.817		208.596
100273641		ANTIGO		WI		01/23/2026	11.500	53.729		198.000
100274894		INDIANAPOLIS		IL		01/29/2026	10.750	51.796		145.950
100274165		DENVER		CO		01/29/2026	7.950	50.561		670.199
100274213		CHANDLER		AZ		01/29/2026	7.200	51.600		876.771
3350103910		MINERAL WELLS		TX		07/15/2025	11.286		7.445	360.000
100278142		SPOTSVILANIA VA		VA		02/26/2026	6.200	50.747		403.126
100282613		NASHVILLE		TN		03/02/2026	7.750	53.276		248.182
100284068		CROYLEY		TX		03/30/2026	11.975	52.707		303.010
100274431		EXKERT		CO		01/29/2026	6.700	50.975		340.000
100274606		MORROW		OH		01/29/2026	7.825	50.975		616.000
100274720		TINLEY PARK		IL		01/29/2026	6.500	51.854		369.367
3350114619		MAYWOOD		CA		12/04/2025	10.179		15.170	470.000
100273697		AKRON		OH		01/23/2026	8.500	53.742		255.090
100274784		LAWSING		IL		01/29/2026	10.200	51.950		190.114
100274653		GILBERT		AZ		01/29/2026	6.500	50.975		616.230
3350118008		WALESKA		GA		02/13/2026	7.950	133.770		780.000
3340070631		BALTIMORE		MD		06/14/2024	9.653		16.949	232.000
3350115328		ORLANDO		FL		12/11/2025	10.099		14.181	365.000
3350101466		FAVETTEVILLE		NC		07/15/2025	10.880		2.090	308.000
100277983		SAN DIEGO		CA		02/26/2026	6.950	50.793		566.902
3510117224		NORTH PORT		FL		12/19/2025	8.963		7.938	349.000

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3350107828	LAKELWOOD	CO.		10/08/2025	10.214		19,846	490,000		
100258694	WILLOW GROVE	PA.		12/05/2025	10.500		40,000	465,061		
3350115154	WATERBURY	CT.		11/26/2025	10.098		29,391	315,000		
100284101	SURRISE	AZ.		03/30/2026	6.500	50.107		539,354		
3350110384	IRVINGTON	NJ.		10/20/2025	11.831		62,688	346,000		
3350110386	IRVINGTON	NJ.		10/08/2025	11.910		125,264	346,000		
3350108980	SOUTH EUCLID	OH.		10/20/2025	11.194		70,543	345,000		
3340104164	WICHITA FALLS	TX.		07/15/2025	8.790		6,254	115,000		
3350112709	MONTGOMERY	AL.		12/19/2025	11.632		63,517	420,000		
3350104245	SRANTON	PA.		07/15/2025	9.771		6,640	334,000		
3340111068	HUNTINGTON	WV.		10/20/2025	10.662		11,435	110,000		
3340055594	RIVER ROUGE	MI.		03/27/2025	8.910		13,385	180,000		
100274229	SACRAMENTO	CA.		01/29/2026	7.500	50.676		452,313		
3350108140	BROCKTON	MA.		10/08/2025	11.184		63,201	860,000		
100282866	PENNY VAN	WV.		03/02/2026	9.250	52.380		227,745		
3350113741	HOUSTON	TX.		12/04/2025	10.408		39,457	295,000		
100204181	NILES	IL.		03/31/2025	8.950		1,050	140,000		
100278156	SANTA CLARITA	CA.		02/26/2026	7.175	48.904		460,640		
100278264	COONEVILLE	TN.		02/26/2026	7.425	48.960		305,351		
3350116381	PHILADELPHIA	PA.		01/15/2026	10.716	129.236		335,000		
3350119822	NEW ORLEANS	LA.		12/11/2025	10.497		82,048	320,000		
3.62527E+11	HARLINGEN	TX.		11/24/2025	8.110		78,500	538,000		
3350112798	DECATUR	GA.		10/08/2025	9.940		16,194	345,000		
3350108803	CHATTANOOGA	TN.		09/15/2025	11.403		32,860	300,000		
3350120223	CHICAGO	IL.		02/13/2026	10.089	128.940		265,000		
100276666	CARBONDALE	CO.		01/29/2026	6.500	48.851		64,000		
3510131450	WESLACO	TX.		11/14/2025	8.015		93,010	386,000		
3350121646	ROME	GA.		02/13/2026	8.945	128.504		280,000		
3350121108	GULFPORT	FL.		02/26/2026	10.487	128.469		400,000		
3350105445	LEHIGH ACRES	FL.		08/08/2025	11.741		51,950	305,000		
3350114227	CHICAGO	IL.		12/04/2025	10.089		3,657	395,000		
3350102879	DALLAS	TX.		11/13/2025	10.935		64,051	285,000		
3350108531	KEAU	HI.		09/22/2025	11.194		19,898	1,060,000		
3350107944	CHARLOTTE	NC.		09/08/2025	9.395		16,139	406,000		
100274876	TALLAHASSEE	FL.		01/29/2026	10.850	49.550		290,000		
100282778	MINNEAPOLIS	MN.		03/02/2026	8.500	51.001		221,000		
100278219	ENUNJIAW	VA.		02/26/2026	12.800	49.870		612,120		
3340119351	DETROIT	MI.		02/13/2026	10.831	58.914		515,000		
3350117502	NORTH SALEM	WV.		02/13/2026	10.935	127.155		1,482,000		
3510123249	LAKE PLACID	NY.		12/19/2025	8.440		13,423	340,000		
100284331	CONWAY	NH.		03/30/2026	9.750	49.119		263,130		
100284622	NORTHFIELD	NJ.		03/30/2026	7.575	50.079		775,000		
3350108344	LYONS	CO.		09/15/2025	10.716		14,463	423,000		
3510123250	LAKE PLACID	NY.		12/19/2025	8.440		13,205	340,000		
100273706	GREENVILLE	SC.		01/23/2026	8.875	49.465		242,000		
100273512	LAND O LAKES	FL.		01/23/2026	8.000	49.935		255,000		
3350113129	WATERBURY	CT.		01/29/2026	10.716	126.763		360,000		
3510128019	PALMI BEACH	FL.		12/19/2025	8.590		60,890	370,000		
3510137435	SEMINOLE	FL.		02/09/2026	7.180	126.700		355,000		
3350108995	COLUMBIA	SC.		09/22/2025	9.940		10,030	250,000		
3340105920	JOHNSON CITY	TX.		07/29/2025	10.049		7,564	160,000		
3350111866	MONTGOMERY	AL.		11/13/2025	11.632		48,436	440,000		
3350115791	ARDEN	NC.		12/04/2025	10.209		4,955	350,000		
3510123246	LAKE PLACID	NY.		12/19/2025	8.440		13,205	340,000		
3510121746	OCALA	FL.		09/16/2025	8.965		27,909	300,000		

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100274742		GREEN VALLEY		CA			01/29/2026	7.250	47,769		389,649
3350115549		LAUDERDALE LAKES		FL			12/04/2025	10.935	10,935	21,863	315,000
100276856		AMSTERDAM		N.D.			01/28/2026	5.050	60,317		63,125
3350120381		MAPLEWOOD		N.J.			02/26/2026	8.945	125,370		325,000
3350115280		NEW HAVEN		CT			02/26/2026	9.204	125,057		290,000
3350104384		ALACHUA		FL			09/15/2025	11.333		53,080	276,000
3350118749		BROXTON		MA			01/15/2026	9.204	124,882		880,000
3350103942		LEHIGH ACRES		FL			09/08/2025	11.969		15,494	292,000
3350108695		NEW ORLEANS		LA			10/08/2025	10.885			400,000
3350104381		ALACHUA		FL			09/15/2025	11.144		13,122	276,000
100284179		PALMDALE		CA			03/30/2026	9.075	47,267	50,352	611,634
100276759		VALLENSWARD		N.D.			01/28/2026	5.150	59,720		62,500
100277929		WESTFIELD		N.J.			02/26/2026	9.850	48,231		422,733
3350108249		RIVIERA BEACH		FL			12/19/2025	9.940		55,999	335,000
3350114498		OCEAN ISLE BEACH		NC			11/13/2025	10.786		70,107	413,000
3350121996		PALM BAY		FL			02/26/2026	10.109	123,883		409,000
3510126292		CITRUS SPRINGS		FL			06/01/2025	8.935		3,467	275,000
100278169		BANNING		CA			02/26/2026	11.375	47,971		365,000
100274779		HOMESTEAD		FL			01/29/2026	8.300	46,681		483,672
3510123248		LAKE PLACID		NY			12/19/2025	8.440		9,287	340,000
100284330		KNIGHTSVILLE		SC			03/30/2026	5.575	45,946		791,000
3510117762		NORTH PORT		FL			12/19/2025	8.565			335,000
3340102371		PHILADELPHIA		PA			05/22/2025	8.746		10,771	158,000
3350112468		TRIENITYNE PALIS		CA			10/20/2025	10.438	11,266		251,000
3700006556		EAST POINT		GA			03/03/2026	7.770			241,000
100273583		PHILLIPSBURG		N.J.			01/23/2026	8.500	48,664		223,163
100281616		LEEUWARDEN		N.D.			02/25/2026	5.350	57,549		260,000
3350115548		COUNTRY CLUB HILLS		IL			12/04/2025	10.318		35,588	280,000
3510133494		SANDSTON		VA			12/08/2025	7.970		48,559	347,000
100277847		NILES		IL			02/26/2026	6.200	45,900		239,456
100278245		SAINT CHARLES		IL			02/26/2026	10.200	47,246		545,921
100284227		JACKSONVILLE		FL			03/30/2026	7.450	45,961		299,400
100282631		CHARLESTON		SC			03/02/2026	8.750	48,600		166,000
100284558		STOVER		MO			03/02/2026	8.875	48,600		184,000
100284539		COVINGTON		GA			03/30/2026	8.100	47,948		269,685
100284140		WAYLAND		MI			03/30/2026	7.825	46,242		609,457
100284208		TROUTMAN		NC			03/30/2026	7.975	47,946		465,105
100276222		ROSLYN		NY			02/26/2026	9.275	47,246		665,343
100284307		HAYWARD		CA			03/30/2026	7.850	47,030		928,365
3350119148		DECATUR		GA			02/26/2026	10.159			409,000
3350105935		LEHIGH ACRES		FL			09/08/2025	11.969		13,495	276,000
3350108560		LEHIGH ACRES		FL			09/08/2025	11.969		14,400	276,000
100278008		DOLPHIN		VA			02/26/2026	8.750	45,900		213,125
100273585		ORLANDO		FL			01/23/2026	8.125	48,001		211,000
100273613		STREETSBORO		OH			01/23/2026	7.750	47,095		196,540
100274391		WILLOWOOD CREST		N.J.			01/29/2026	7.650	47,219		834,243
100274190		RUSSELLVILLE		MO			01/29/2026	6.975	47,162		120,000
3510123288		LAKE PLACID		NY			12/19/2025	8.440			340,000
100274417		GILBERT		AZ			01/29/2026	6.450	45,878	7,691	375,000
100284157		DE LEON SPRINGS		FL			03/30/2026	6.325	46,146		347,000
3350117159		CAPE CORAL		FL			01/23/2026	9.940	121,294		360,000
3500135898		CHESAPEAKE		VA			01/23/2026	9.000	89,719		299,000
100274303		DELHI		CA			01/29/2026	6.450	45,776		205,000
3310079817		CALABASH		NC			10/23/2024	9.289		19,336	231,000
100277555		SACRAMENTO		CA			02/26/2026	6.925	45,436		453,861

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100274829		TOMB RIVER		NJ		01/29/2026	8.600	46,778		743,325	
100277970		SALISBURY		MA		02/26/2026	6.450	45,900		288,969	
100274803		MURRIETA		CA		01/29/2026	6.700	45,684		729,989	
3350117939		LINWOOD		NJ		02/26/2026	8.149	120,307		765,000	
3350106612		FORT EDWARD		NV		11/26/2025	9.204	30,402		265,000	
3350105601		HOMEWOOD		AL		07/29/2025	10.405	20,658		290,000	
100274608		PEYTON		IL		01/29/2026	9.350	47,219		353,518	
100278101		SAN ANTONIO		TX		02/26/2026	11.050	46,555		320,000	
100274734		MILWAUKEE		WI		01/29/2026	9.025	47,219		276,296	
3350117630		FARMINGTON		UT		01/29/2026	9.851	119,184		1,007,000	
3510134053		SPRING		TX		11/14/2025	7.515	11,915		230,000	
3340098688		BARBOURVILLE		VA		05/22/2025	8.884	16,200		182,000	
3350111063		BURNET		TX		11/13/2025	10.945	41,872		350,000	
100274751		DRAPER		UT		01/29/2026	6.500	44,665		422,755	
3350102545		LEHIGH ACRES		FL		08/08/2025	11.187	35,732		365,000	
3510128035		GOOSE CREEK		SC		08/01/2025	8.095	78,788		350,000	
3350115641		LUDLOW		VT		02/13/2026	9.453	117,848		256,000	
100269698		TAYLORS		SC		12/30/2025	12.350	6,600		445,000	
3410001004		HOWELL		NJ		09/26/2025	8.586	9,687		654,000	
3350104410		ALACHUA		FL		09/15/2025	11.333	45,212		260,000	
3350104411		ALACHUA		FL		09/15/2025	11.333	44,005		260,000	
3350104412		ALACHUA		FL		09/15/2025	11.333	47,989		260,000	
3350112697		NILES		IL		10/29/2025	10.089	282,000		282,000	
3700006485		FAR ROCKAWAY		NV		03/03/2026	7.770	72,248		950,000	
100274865		PENNSCOLA		FL		01/29/2026	8.100	47,533		579,449	
100258673		BELLEVUE		FL		12/05/2025	9.900	7,500		399,771	
3350117835		WOODBURY		NV		02/13/2026	9.691	117,007		760,000	
3510129775		DURHAM		NC		10/30/2025	8.005	88,794		346,000	
3350117536		TROY		MI		02/13/2026	9.851	116,629		430,000	
3510132552		INDIANAPOLIS		IL		11/14/2025	7.765	43,952		411,000	
100284151		PHOENIX		AZ		03/30/2026	6.325	44,187		398,143	
100277904		HARKER HEIGHTS		TX		02/26/2026	12.075	45,146		432,407	
100282452		BARABOO		WI		03/02/2026	9.875	46,440		204,000	
100284166		OMAHA		NE		03/30/2026	11.175	44,939		208,608	
3350113600		PHILADELPHIA		PA		11/13/2025	10.935	36,855		331,000	
3350121484		CHICAGO		IL		02/26/2026	10.199	116,147		350,000	
3350121380		HEATH		TX		02/26/2026	9.443	115,967		284,500	
100204340		PLEASANT HILL		CA		03/31/2025	7.725	3,000		1,183,717	
3310083191		CHICAGO		IL		10/03/2024	9.016	20,122		86,400	
3510131289		FARVILLLE		NC		10/07/2025	8.020	115,497		307,152	
3510132987		CLOVER		SC		10/17/2025	7.850	1,951		400,000	
3510132401		MEGETT		SC		02/19/2026	7.645	115,210		765,000	
100283884		PALMIRA		VA		03/23/2026	9.000	45,919		290,067	
3350117334		LEHIGH ACRES		FL		02/13/2026	9.940	114,328		376,000	
3310076706		MICHIGAN CITY		IN		09/03/2024	8.666	3,199		120,000	
3350112566		FAYETTEVILLE		NC		10/08/2025	9.701	29,253		226,000	
100278188		MANSFIELD		TX		02/26/2026	7.775	44,146		426,456	
3350103030		RAVENA		IN		09/22/2025	10.716	27,874		275,000	
3350110769		CALUMET CITY		IL		09/22/2025	9.940	11,632		260,000	
3350118075		NEWARK		NJ		02/26/2026	10.139	113,882		907,000	
100284276		MCDONOUGH		GA		03/30/2026	11.125	44,655		531,000	
3410000950		THOMPSONS STATION		TN		11/26/2025	8.308	84,021		5,775,000	
100284075		BROKEN ARROW		OK		03/30/2026	10.200	43,884		192,710	
100282581		BAY CITY		TX		03/02/2026	9.125	45,144		172,000	
350111735		LITTLE ROCK		AR		10/20/2025	11.562	18,159		235,000	

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100278683		EFFINGHAM		SC		02/26/2026	9.175	43,486			129,769
335012148		ORLAND BEACH		FL		02/26/2026	8.706	112,485			345,000
3510129774		DURHAM		NC		10/30/2025	8.005			66,898	346,000
3510131932		HOUSTON		TX		12/17/2025	7.995			105,370	630,000
3350121086		RYDAL		GA		02/26/2026	8.945	112,206			259,000
3350112210		PARMA		OH		11/13/2025	9.870			40,606	229,000
3350116043		FAIRHOPE		AL		12/11/2025	10.607			8,010	286,000
100284336		SAN ANTONIO		TX		03/30/2026	7.250	43,539			436,510
3350111621		DALLAS		TX		12/04/2025	11.930		93,393		341,000
100277865		CORTEZ		FL		02/26/2026	7.125	41,787			276,482
100276764		HILLEDOM		N.D.		01/28/2026	5.300	53,151			55,625
100277730		SAINT LOUIS		MO		02/20/2026	8.625	43,929			170,000
3350115007		CHICAGO HEIGHTS		IL		11/28/2025	11.313		13,954		260,000
3350121530		DALLAS		TX		02/26/2026	9.721	110,047			318,000
100284081		DEERUNAK SPRINGS		FL		03/30/2026	9.400	43,366			425,000
3, 62534E+11		INDEPENDENCE		MI		01/09/2026	8.000	81,375			138,000
100281878		DELFT		N.D.		02/25/2026	4.950	51,942			55,000
3510129777		DURHAM		NC		10/30/2025	8.005		64,554		346,000
3350102585		CHADOLE		TX		07/15/2025	11.385		3,948		510,500
3350101956		TRENTON		NJ		07/29/2025	10.850		61,603		336,000
3350107322		GASTONIA		NC		09/15/2025	11.194	109,199	10,745		210,000
3350120193		THE BRONX		NY		02/13/2026	10.219				250,000
3350111136		PASADENA		CA		09/22/2025	10.288		45,447		240,000
100278044		MOLALLA		OR		02/26/2026	6.450	41,004			437,587
100273446		HEDGESVILLE		WV		01/23/2026	8.125	43,376			211,142
3420001108		PALMER		AK		01/29/2026	8.050	106,705			326,400
100277796		RIDGELY		MD		02/26/2026	7.075	40,800			315,704
100278317		TULSA		OK		02/26/2026	11.475	41,986			344,057
100284061		RIVERBANK		CA		03/30/2026	6.075	41,720			470,347
100284153		PHILADELPHIA		PA		03/30/2026	7.400	42,620			231,470
100284174		MEMPHIS		TN		03/30/2026	6.850	41,104			280,639
100284211		BRIGHTON		CO		03/30/2026	6.850	41,104			384,687
100284895		MESA		AZ		03/30/2026	11.450	40,880			443,300
100282823		MONTGOMERY		AL		03/02/2026	8.250	43,200			210,980
100282570		BATON ROUGE		LA		03/02/2026	8.750	43,200			186,000
100282795		CLIMAX		MI		03/02/2026	8.500	43,200			162,141
100282848		GRANITE CITY		IL		03/02/2026	8.500	43,200			191,000
100284135		COLUMBUS		OH		03/30/2026	7.500	40,754			481,137
100284835		CLERMONT		FL		03/30/2026	7.275	42,620			405,985
100284888		PORT NECHES		TX		03/30/2026	11.025	42,620			445,000
100278172		NOVI		MI		02/26/2026	8.250	41,716			305,880
3350116193		MISSION		TX		01/15/2026	8.686	108,004			385,000
100288868		CLEVELAND		OH		12/05/2025	8.375		10,209		252,592
100278084		RUSKIN		FL		02/26/2026	9.500	41,600			309,000
100283812		CITRUS SPRINGS		FL		03/23/2026	8.250	42,832			246,196
100274160		CYPRESS		TX		01/29/2026	7.025	41,972			280,253
3340108879		IRVINGTON		NJ		02/13/2026	10.336	49,988			780,000
100278125		CANTON		OH		02/26/2026	6.200	40,900			442,919
100274411		PARIS		FR		01/29/2026	7.700	40,780			272,810
331082356		NORFOLK		MA		08/19/2024	8.771		6,071		86,400
100274837		CLEARFIELD		UT		01/29/2026	8.875	40,780			381,590
100274883		LOWELL		MA		01/29/2026	8.575	40,780			436,164
3350112655		PHILADELPHIA		PA		11/13/2025	10.258		17,204		280,000
100281862		ROTTERDAM		N.D.		02/25/2026	5.100	50,761			53,750
100276824		S-GRAVENHAGE		N.D.		01/28/2026	5.000	51,089			57,719

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

1		2		3		4	5	6	7	8	9
Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100274891		POMPANO BEACH		FL			01/29/2026	7.375	.41,796		441,459
100207734		GREENWILLE		SC			04/29/2025	8.350		10,000	178,800
3340068719		COLLINSVILLE		CT			02/26/2024	9.473		2,880	202,000
3340117856		PITTSBURGH		PA			01/29/2026	9.554	.49,089		160,000
3510127399		PALM BAY		FL			06/14/2025	8.738		.24,182	309,000
100284145		MESA		AZ			03/30/2026	7.125	.41,105		478,927
3350113368		CHESTER		MO			10/20/2025	10.457		.36,486	225,000
3350115065		PITTSBURGH		PA			12/04/2025	10.318		.15,620	220,000
3510127400		PALM BAY		FL			06/14/2025	8.738		.28,028	309,000
100209667		BAKERSFIELD		CA			04/29/2025	8.875		6,500	393,000
3510118568		CITRUS SPRINGS		FL			12/19/2025	8.588		.40,611	275,000
100277857		MAYSVILLE		GA			02/26/2026	6.200	.39,536		260,000
3350113304		ONALASKA		WI			01/15/2026	10.647	105,070		550,000
3350113270		LANCASTER		CA			12/11/2025	11.801		.25,279	305,000
3350106060		OCEAN SPRINGS		MS			09/15/2025	10.885		.94,534	257,000
3350118848		SEVIERVILLE		TN			02/26/2026	10.855	104,953		442,000
3350108778		JEFFERSON		GA			02/26/2026	11.100	.40,736		394,009
3350105008		MERRITT ISLAND		FL			07/29/2025	10.049		6,895	360,000
3350120886		BERRYVILLE		PA			02/26/2026	10.438	104,214		380,000
100278009		CUYAHOGA FALLS		OH			02/26/2026	7.275	.40,421		584,357
3350115189		MAYWOOD		CA			12/11/2025	10.716		.42,553	370,000
3350115815		SUNRISE BEACH		TX			12/19/2025	10.637		.95,355	1,100,000
3350113620		NEW ORLEANS		LA			11/13/2025	9.950		.10,288	540,000
3350118531		NAUATUCK		CT			02/13/2026	9.204	103,430		218,000
3350114266		PROVIDENCE		UT			12/19/2025	10.915		.89,408	353,000
3350108778		SHEVEPORT		LA			09/08/2025	10.395		3,465	310,000
3510129855		PALM BAY		FL			10/17/2025	8.125		.50,634	345,000
3350127705		LEXINGTON		KY			02/26/2026	11.194	102,871		414,827
100277908		MANHATTAN		MT			02/26/2026	8.500	.39,520		236,000
100285043		VLARDINGEN		NLD			03/27/2026	5.250	.47,335		51,375
100284201		GREAT FALLS		VA			03/30/2026	9.450	.39,709		526,238
3310085717		ALEXANDER CITY		AL			03/07/2025	9.289		1,704	81,000
3350118493		BALTIMORE		MD			02/13/2026	9.970	102,525		277,000
100281888		LEE/JARDEN		NLD			02/25/2026	4.985	.48,400		51,250
3350105214		LAKE HUGHES		CA			10/08/2025	10.219		.43,579	430,000
3510127747		Ocala		FL			09/16/2025	8.985		.33,882	339,000
100273431		KANSAS CITY		MO			01/23/2026	8.250	.40,601		192,000
342001096		COLUMBIA		SC			01/26/2026	7.456	100,980		369,600
100259801		THOUSAND OAKS		CA			12/05/2025	7.750		15,000	1,030,052
3310083819		INDIANAPOLIS		IL			12/12/2024	8.848		.795	90,000
3350106625		ST. LOUIS		MO			07/15/2025	10.049		9,075	286,516
3350118727		GARY		IN			01/29/2026	10.099	102,005		220,000
3350103473		HEIPSTEAD		IN			02/13/2026	10.388	101,995		410,000
3350105790		WABANK		TX			10/29/2025	11.443		4,430	215,500
342001144		ENFIELD		CT			03/24/2026	7.776	100,320		336,000
100284563		MARLTON		NJ			03/30/2026	9.300	.39,955		467,462
100278314		GARDEN VALLEY		ID			02/26/2026	7.275	.38,250		341,542
3510138378		GOOSE CREEK		SC			03/02/2026	7.600	100,900		295,000
3350114668		NEW HAVEN		CT			01/29/2026	10.318	100,844		425,000
3350111846		PITTSBURGH		PA			10/08/2025	9.204		.35,922	279,000
3350118006		MILLVILLE		DE			02/13/2026	7.950	100,236		285,000
3350114056		JOBSTOWN		NJ			01/15/2026	10.448	100,275		420,000
3510132435		WESTMINSTER		CA			12/08/2025	7.845		.39,534	550,000
100284164		APEX		NC			03/30/2026	10.850	.38,669		733,445
3350120909		CHICAGO		IL			02/13/2026	10.945	.99,628		300,000

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Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100274762	WEST CHESTER			PA			01/29/2026	8.400	38,824		499,080
100276776	LPTIK			N.D.			01/28/2026	5.050	47,776		50,000
3350114208	OAK PARK			CA			11/13/2025	9.940		20,212	265,000
3350120134	PHILADELPHIA			PA			02/26/2026	9.940	99,251		375,000
3350115572	RAYMONDVILLE			TX			12/04/2025	10.318		23,277	221,000
3350103475	HEMPSTEAD			NY			02/13/2026	10.388	98,420		410,000
100278039	ALVA			FL			02/26/2026	7.650	37,944		309,040
3510132653	CANYON LAKE			TX			11/14/2025	7.328		11,200	255,000
3350111524	WATERBURY			CT			11/13/2025	10.318		5,012	480,000
100284119	PORT CHARLOTTE			FL			03/30/2026	8.800	38,398		180,528
3350107739	COLUMBUS			OH			10/20/2025	10.418		22,580	285,000
3350108358	COLUMBUS			OH			10/20/2025	10.418		35,311	285,000
3350111848	HOUSTON			TX			11/13/2025	10.637		216,534	1,240,000
3420001139	MAYS LANDING			NJ			03/13/2026	8.174	95,515		316,800
100284162	MOUNT POCONO			PA			03/30/2026	11.791	38,145		285,479
3350118415	GARY			IN			02/26/2026	10.098	96,639		250,001
3350119023	PHILADELPHIA			PA			01/15/2026	10.408	96,605		214,000
3350121062	HOUSTON			TX			02/26/2026	9.970	96,580		325,000
3350108522	SAINT PAUL			MIN			09/22/2025	10.935		6,617	300,000
3350116979	BROWNS SUMMIT			NC			12/04/2025	10.318	28,227		220,000
3350108800	LOS ALAMOS			CA			10/29/2025	10.716	14,022		715,000
3350108805	LOS ALAMOS			CA			10/29/2025	10.716	14,022		715,000
3350110077	CHATTANOOGA			TN			09/22/2025	11.403	37,966		280,000
3510128512	WALTERBORO			SC			08/27/2025	8.145	68,687		280,000
3340112698	LUDLOW			VT			12/04/2025	10.395	19,186		89,000
3350108155	LEHIGH ACRES			FL			09/15/2025	10.836			266,000
3510129531	PALMI BEACH			FL			09/16/2025	8.150			330,000
100277856	HARTVILLE			OH			02/26/2026	9.350	36,878		379,776
100276821	AMSTERDAM			N.D.			01/28/2026	4.330	46,527		51,939
100276024	NIXA			MO			02/26/2026	6.200	35,700		378,563
100282402	MCLESTER			OK			03/02/2026	8.750	37,800		129,000
100282485	APPLETON			WI			03/02/2026	8.375	37,800		188,863
100282489	OTTAWA			OH			03/02/2026	8.125	37,800		133,000
100283893	INDEPENDENCE			MIN			03/23/2026	7.875	37,443		247,250
100282645	CHAMPAIGN			IL			03/02/2026	8.875	37,800		153,255
100284138	ABSECON			NJ			03/30/2026	7.525	37,293		297,847
100273730	HEBER SPRINGS			AR			01/23/2026	10.375	37,714		147,000
100273738	HUETOWN			AL			01/23/2026	9.375	37,710		160,000
100273456	RAVENSWOOD			WY			01/23/2026	8.750	37,729		164,000
100278047	NEWARK			NJ			02/26/2026	8.425	36,747		337,702
100273620	HORSHOE BEACH			AR			01/23/2026	7.875	37,168		177,000
100274897	BETHLEHEM			PA			01/29/2026	7.850	36,726		328,528
3340119109	LAURENCEVILLE			GA			02/13/2026	10.405	43,671		135,000
3350116109	PITTSBURGH			PA			12/11/2025	10.408		3,479	265,000
100277794	YUBA CITY			CA			02/26/2026	8.375	35,936		480,868
3350110310	LEHIGH ACRES			FL			09/22/2025	10.388		33,757	270,000
3350111317	ATLANTA			GA			10/08/2025	10.885		62,835	850,000
3350121348	CHICAGO			IL			02/26/2026	10.597	94,132		385,000
100273519	SHERBOGAN			WI			01/23/2026	8.500	37,543		188,390
100284258	STEVENSVILLE			MD			03/30/2026	7.875	36,703		464,425
3350116526	PARMA			OH			12/04/2025	10.164		9,403	235,000
3350121472	PATERSON			NJ			02/26/2026	10.438			943,000
100284027	AVE MARIA			FL			03/30/2026	8.500	36,435		386,000
100274425	LAUDERDALE LAKES			FL			01/29/2026	7.650	36,726		387,389
3350115424	PLEASANTVILLE			NJ			12/04/2025	9.940	18,005		290,000

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Loan Number		City		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
3350102788	BRUNSWICK	ROTTENDAM		ME		08/08/2025	11.880		43,594		350,000
100276797				N.D.		01/28/2026	5.050	44,790			46,875
3510128918		DARLINGTON		MD		08/16/2025	7.375		18,783		180,000
3350120063	JACKSONVILLE			FL		02/26/2026	10.497	93,037			315,000
3350108545	INDIANAPOLIS			IL		09/08/2025	10.395		2,842		415,000
3350114684	JACKSONVILLE			FL		10/29/2025	10.557		9,417		310,000
100284122	POTTSTOWN			PA		03/30/2026	8.900	36,227			407,829
3510137787	PORT RICHEY			FL		02/19/2026	7.370	91,875			300,000
3420001122	VINELAND			NJ		02/17/2026	8.320	90,288			369,600
100278665	AMSTERDAM			N.D.		01/28/2026	4.900	43,884			48,348
3350114875	VIOLET			LA		12/19/2025	10.945		83,870		285,000
3340113633	AKRON			OH		11/26/2025	10.266		10,589		86,000
3350112379	CLEVELAND			OH		10/08/2025	10.457		8,333		313,000
3350118842	LYNCHBURG			VA		01/15/2026	10.338				210,000
3350117811	CLAREMONT			CA		01/29/2026	11.104	90,360			338,000
100285141	TILBURG			N.D.		03/27/2026	5.000	55,472			74,100
3350115227	ATLANTA			GA		11/13/2025	9.204		31,419		260,000
3350114687	GREENVILLE			SC		02/26/2026	10.138	89,749			320,000
3350117656	GLOVERSVILLE			NY		01/29/2026	10.318	89,640			235,000
3350117691	CLEVELAND			OH		01/15/2026	10.557	88,804			400,000
3350119047	SPARTANBURG			SC		01/15/2026	10.098	88,804			316,000
3350117736	ELIZABETH CITY			NC		01/29/2026	8.915	88,804			195,000
100274805	LA MESA			CA		01/29/2026	11.600	34,055			500,000
100276308	CINCINNATI			KY		02/26/2026	9.300	34,433			275,714
100281820	HAARLEM			N.D.		02/25/2026	5.200	42,055			45,325
100284372	BATON ROUGE			LA		03/30/2026	9.250	34,801			231,674
100277948	PILOT GROVE			MO		02/26/2026	11.430	34,384			220,000
100277851	BREMERTON			WA		02/26/2026	6.200	33,252			479,452
3350109047	SNOWSVILLE			PA		09/22/2025	10.408		2,786		230,000
3350118818	JOLIET			IL		01/15/2026	11.811	87,759			200,000
3350116217	BASTROP			TX		12/11/2025	11.761		71,877		376,000
3350108802	LOS ALAMOS			CA		10/29/2025	10.716		5,356		715,000
3350108803	LOS ALAMOS			CA		10/29/2025	10.716		5,356		715,000
3350110071	HOLLY HILL			FL		09/22/2025	9.940		6,603		195,000
3420001145	BLOOMFIELD			NJ		03/24/2026	8.076	85,536			309,120
3510127537	DUNELLON			FL		09/08/2025	8.220		20,650		280,000
100284302	BRANSON			MO		03/30/2026	12.425	34,061			171,966
100274946	AURORA			CO		01/29/2026	8.500	33,264			370,000
100276746	BREA			N.D.		01/28/2026	5.439	41,207			49,286
3350112243	GASTONIA			NC		10/08/2025	10.607	85,844			205,000
3350121001	PENNS GROVE			NJ		02/26/2026	9.721		16,951		705,000
3510130239	CONOVER			NC		10/07/2025	8.270		23,784		205,000
3340116216	DETROIT			MI		12/04/2025	10.405				100,000
3350108991	WINSTON-SALEM			NC		11/13/2025	11.870		51,025		260,000
3350112836	INDIANAPOLIS			IL		11/26/2025	10.706		15,936		280,000
3350106523	CHICAGO			IL		09/15/2025	10.099		15,887		290,000
3350109747	BALTIMORE			MD		10/08/2025	9.870		11,414		220,000
3350115970	SUNTER			SC		12/19/2025	10.099		33,432		207,500
3350120098	INDIANAPOLIS			IL		02/13/2026	10.249	83,580			430,000
3350120364	MCDONOUGH			GA		02/13/2026	10.905	83,580			1,800,000
3350100656	ROCK HILL			SC		07/15/2025	10.157		42,138		237,000
3420001147	TORRINGTON			CT		03/24/2026	8.076	82,236			316,800
3350115084	GARY			IN		12/19/2025	10.935		17,447		172,000
100274799	ROSEVILLE			OH		01/29/2026	12.675	32,212			426,983
3510115268	PALM BAY			FL		12/19/2025	8.588		34,282		315,000

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
3350119891	.....	PHILADELPHIA	.....	PA	.....	12/11/2025	9.940	.....	43,488	385,000	
100276731	.....	EINDHOVEN	.....	NLD	.....	01/28/2026	5.150	40.311	.....	42,774	
3350121391	.....	DICKSON	.....	TN	.....	02/26/2026	10.099	82.907	.....	230,000	
3350103476	.....	HEMPSTEAD	.....	NY	.....	02/13/2026	.....	82,736	.....	410,000	
3350120083	.....	WILKES-BARRE	.....	PA	.....	01/29/2026	10.348	82.535	.....	188,000	
3350112196	.....	LEHIGH ACRES	.....	FL	.....	10/20/2025	9.940	.....	50,229	356,000	
3350098640	.....	LA JOYA	.....	TX	.....	10/20/2025	12.129	.....	26,651	168,000	
3350115673	.....	SOUTH CHICAGO HEIGHTS	.....	IL	.....	12/04/2025	9.940	.....	9,970	232,000	
3310087195	.....	BALTIMORE	.....	MD	.....	12/05/2024	7.700	.....	7,043	54,600	
3350120277	.....	INDIANAPOLIS	.....	IL	.....	02/26/2026	11.811	81.647	.....	420,000	
3350119871	.....	SOUTHPORT	.....	NC	.....	02/13/2026	10.388	81.591	.....	715,000	
3350118876	.....	CHARLESTON	.....	SC	.....	02/26/2026	10.219	81.560	.....	232,000	
3350119679	.....	MILFORD	.....	MI	.....	02/13/2026	11.204	81.491	.....	735,000	
3350111775	.....	MONTGOMERY	.....	AL	.....	11/13/2025	11.681	.....	68,801	440,000	
100277945	.....	YUCCA VALLEY	.....	CA	.....	02/26/2026	8.575	30.600	.....	372,141	
100277962	.....	YAKIMA	.....	WA	.....	02/26/2026	9.600	31.497	.....	350,271	
100284112	.....	POKONA	.....	CA	.....	03/30/2026	7.075	30.828	.....	668,834	
100284165	.....	SHELLEVILLE	.....	GA	.....	03/30/2026	10.725	31.965	.....	415,540	
100284005	.....	PORT CHARLOTTE	.....	FL	.....	03/30/2026	8.425	31.965	.....	395,220	
100274667	.....	ALBUQUERQUE	.....	PA	.....	01/29/2026	11.655	31.185	.....	252,520	
100274676	.....	ATWATER	.....	CA	.....	01/29/2026	7.525	31.479	.....	387,462	
3350116407	.....	INDIANAPOLIS	.....	IL	.....	12/11/2025	10.099	.....	41,929	166,000	
3350108079	.....	GARY	.....	IN	.....	10/08/2025	10.099	.....	62,960	218,000	
100278015	.....	GARNER	.....	NC	.....	02/26/2026	6.200	30.535	.....	422,941	
100274636	.....	FRUITA	.....	CO	.....	01/29/2026	9.600	31.479	.....	447,999	
100277782	.....	GRAYSLAKE	.....	IL	.....	02/26/2026	8.240	30.854	.....	285,018	
100284086	.....	CHESTER	.....	MD	.....	03/30/2026	11.950	31.559	.....	500,000	
3350113161	.....	JACKSON	.....	TN	.....	10/20/2025	10.457	.....	5,189	173,000	
100284182	.....	MONETTA	.....	SC	.....	03/30/2026	7.650	31.802	.....	377,000	
3350121002	.....	GENDA CITY	.....	MI	.....	02/26/2026	10.189	80.237	.....	263,000	
3350122512	.....	TODONA	.....	GA	.....	02/26/2026	8.945	80.237	.....	170,000	
100230778	.....	PHOENIX	.....	AZ	.....	06/29/2025	8.625	.....	3,000	781,199	
3350120436	.....	MIDDLETOWN	.....	NJ	.....	02/13/2026	9.851	80.098	.....	175,000	
3350120687	.....	FOSTORIA	.....	OH	.....	02/26/2026	10.099	79.471	.....	163,000	
342001146	.....	STAMFORD	.....	CT	.....	03/24/2026	8.076	78.408	.....	323,520	
3350115344	.....	COLUMBUS	.....	OH	.....	01/15/2026	11.602	79.244	.....	211,000	
3350115484	.....	PHILADELPHIA	.....	PA	.....	11/26/2025	10.716	.....	44,955	280,000	
100276838	.....	ARNEW	.....	NLD	.....	01/28/2026	5.050	37.996	.....	41,160	
3340118167	.....	ROBSONVILLE	.....	NC	.....	02/13/2026	9.395	36.520	.....	289,000	
3350101301	.....	BALTIMORE	.....	MD	.....	09/08/2025	10.999	7.453	.....	190,000	
3350100249	.....	BURNHAM	.....	NE	.....	09/08/2025	10.266	5.698	.....	238,000	
3350113586	.....	MAGNOLIA	.....	TX	.....	10/29/2025	10.318	11.033	.....	282,000	
100284175	.....	MERIDIAN	.....	ID	.....	03/30/2026	11.548	29.800	.....	412,000	
100208043	.....	BLUE SPRINGS	.....	MO	.....	04/29/2025	8.525	.....	12,000	584,923	
3350114142	.....	WESLACO	.....	TX	.....	12/19/2025	9.940	.....	46,520	463,000	
3350111473	.....	BALTIMORE	.....	MD	.....	10/08/2025	10.099	17.413	.....	220,000	
3350111480	.....	EAST CHICAGO	.....	IN	.....	12/11/2025	9.940	.....	27,198	159,000	
100284102	.....	MEMPHIS	.....	TN	.....	03/30/2026	10.075	30.485	.....	201,109	
100274154	.....	COMMERCE CITY	.....	CO	.....	01/29/2026	9.300	29.905	.....	510,100	
3350116373	.....	MACLENNY	.....	FL	.....	02/13/2026	11.383	76.737	.....	420,000	
3310080820	.....	WOODRUFF	.....	SC	.....	10/23/2024	8.771	.....	2,933	60,000	
3350109439	.....	LOCKPORT	.....	IL	.....	10/20/2025	10.945	.....	17,945	152,000	
3500133505	.....	DURHAM	.....	NC	.....	01/23/2026	8.250	55.825	.....	420,000	
3350107999		NAPLES		FL		10/08/2025	10.865		33,566	605,000	
3350111239		TROY		MI		02/26/2026	10.448	75.222		199,000	

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Loan Number		City	Location	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
3350118503		LANSING		MI		02/13/2026	10.139	75,158			410,000
3350118920		GRANBURY		TX		01/29/2026	11.632	74,949			218,000
100276724		S-GRAVENHAGE		N.D.		01/28/2026	5.400	35,832			44,571
3350118219		ROBERSONVILLE		NC		02/13/2026	9.443	74,278			284,000
3350114607		KANNAPOLIS		NC		12/11/2025	10.885		56,228		540,000
100274226		BALTIMORE		MD		01/29/2026	9.450	28,036			308,363
3350107085		LEHIGH ACRES		FL		09/22/2025	9.940		10,084		395,000
3350116141		LUFKIN		TX		12/11/2025	10.885		53,241		172,000
3350116148		LUFKIN		TX		12/11/2025	10.885		53,241		172,000
3350116144		LUFKIN		TX		12/11/2025	10.885		53,241		172,000
3310081849		HAMILTON		NJ		09/03/2024	8.974				49,500
3350117583		SHREVEPORT		LA		01/15/2026	10.258	73,341			162,000
3510123125		HARTSVILLE		SC		12/19/2025	8.150		29,321		847,000
3350114946		MEMPHIS		TN		02/26/2026	11.632	73,130			295,000
100278273		PENSACOLA		NJ		02/26/2026	10.575	28,012			382,213
3350113877		LURAY		VA		11/13/2025	10.885		55,165		442,000
3350119883		PITTSBURGH		PA		01/29/2026	10.457	72,538			230,000
3420001123		CADIZ		KY		02/11/2026	8.208	71,530			331,200
100285063		ARHEM		N.D.		03/27/2026	5.050	33,399			36,250
3350116292		HOPKINS		IN		01/15/2026	10.099	72,403			220,000
3350117010		HELENA-VEST HELENA		AR		02/26/2026	10.099	72,227			230,000
100276769		HAARLEM		N.D.		01/28/2026	5.200	34,638			36,709
100276771		HAARLEM		N.D.		01/28/2026	5.200	34,638			36,709
100276858		DELFT		N.D.		01/28/2026	5.050	34,638			36,250
3350118651		SOUTH HOLLAND		IL		01/15/2026	9.940	72,088			230,000
3510135756		MILWAUKEE		WI		02/19/2026	7.670	71,925			191,000
3350107496		CHICAGO		IL		09/15/2025	10.408		32,422		420,000
3410000949		THOMPSON STATION		TN		11/26/2025	8.308		53,108		5,300,000
100284091		KINGSBURG		CA		03/30/2026	9.850	27,685			450,000
3310091989		CHICAGO		IL		03/07/2025	8.708		7,181		106,500
3420001095		PHILADELPHIA		PA		01/29/2026	8.050	70,592			230,400
3510124511		NEW BERN		NC		07/15/2025	7.970		51,467		266,000
3510137253		FAIR PLAY		SC		02/09/2026	7.555	71,134			685,000
3350118757		WASHINGTON COURT HOUSE		OH		02/13/2026	10.099	71,043			243,000
3350119375		BERWICK		PA		01/29/2026	11.711	70,904			224,000
3350115355		MEMPHIS		TN		12/04/2025	11.433		15,097		188,000
100278249		GROSSE POINTE PARK		MI		02/26/2026	6.500	26,775			484,329
3350112780		WILLINGTON		DE		11/13/2025	10.099		12,110		195,000
3510124510		NEW BERN		NC		07/15/2025	7.970		51,658		245,000
3310084213		AKRON		OH		10/03/2024	8.148		2,969		87,000
3350081086		SEBRING		FL		09/15/2025	11.194		39,033		376,000
3350108333		AKRON		OH		09/08/2025	9.375		11,575		170,000
100278108		DENVER		CO		02/26/2026	7.900	27,237			319,679
3350115483		LEXINGTON		KY		12/11/2025	10.139		55,959		308,500
3350117804		HOLLY RIDGE		NC		01/15/2026	8.647	69,903			599,000
3350107867		BIRMINGHAM		AL		09/08/2025	10.266		15,191		425,000
3350118205		ROBERSONVILLE		NC		02/13/2026	9.443	69,363			289,000
3350121278		LUBBOCK		TX		02/26/2026	11.313	68,814			181,000
100281818		EINDHOVEN		N.D.		02/25/2026	5.050	32,464			34,375
100278182		BRENTWOOD		TN		02/26/2026	8.125	26,496			1,217,525
3350116087		VIENNA		VA		01/29/2026	10.318	67,909			235,000
3350116660		JACKSONVILLE		FL		09/22/2025	10.607		1,166		150,000
3350120805		CHICAGO		IL		02/13/2026	9.602	67,613			240,000
100277967		NEW CASTLE		IN		02/26/2026	9.225	26,248			386,691
100277985		MOONBOUGH		GA		02/26/2026	9.250	26,000			316,945

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100278221	INDIANAPOLIS	INDIANAPOLIS	IL	IL		02/26/2026	7.775	26,248		256,841	
100294065	CEDARVILLE	CEDARVILLE	NJ	NJ		03/30/2026	7.150	26,638		438,254	
100294097	LAS VEGAS	LAS VEGAS	NV	NV		03/30/2026	6.700	25,680		515,340	
100294118	FLORENCE	FLORENCE	AL	AL		03/30/2026	7.525	26,128		543,814	
100294220	HAMILTON	HAMILTON	NJ	NJ		03/30/2026	7.525	26,638		247,169	
100294558	JOPLIN	JOPLIN	MO	MO		03/30/2026	9.650	26,128		236,428	
100278296	ELKHORN	ELKHORN	AL	AL		02/26/2026	11.225	26,248		253,475	
100294117	WASHINGTON	WASHINGTON	DC	DC		03/30/2026	6.975	25,690		423,628	
100294172	CAMBRIDGE	CAMBRIDGE	MA	MA		03/30/2026	8.775	26,638		250,000	
100294232	MERIDIAN	MERIDIAN	ID	ID		03/30/2026	6.075	25,690		518,146	
100294292	BELFAST	BELFAST	ME	ME		03/30/2026	7.975	26,638		420,000	
100294282	BEAUMONT	BEAUMONT	CA	CA		03/30/2026	7.950	26,190		545,963	
100277887	KENOSHA	KENOSHA	WI	WI		02/26/2026	8.725	26,249		218,617	
100274176	SALINAS	SALINAS	CA	CA		01/29/2026	8.800	25,488		736,514	
100278149	FRESNO	FRESNO	CA	CA		02/26/2026	8.200	26,248		354,709	
100274253	CINCINNATI	CINCINNATI	KY	KY		01/29/2026	7.250	25,988		228,493	
100274456	GRANBY	GRANBY	CO	CO		01/29/2026	7.000	25,938		350,006	
100274130	WEST DES MOINES	WEST DES MOINES	IA	IA		01/29/2026	8.525	26,233		268,498	
3350122303	ST. LOUIS	ST. LOUIS	MO	MO		02/26/2026	10.467	67,179		158,000	
100274820	PENACOLA	PENACOLA	FL	FL		01/29/2026	8.550	25,488		148,780	
3350115087	GARY	GARY	IN	IN		12/19/2025	10.935		29,880	155,000	
100274706	NORTH OLMSTED	NORTH OLMSTED	OH	OH		01/29/2026	7.500	26,486		304,169	
3350117229	NORFOLK	NORFOLK	VA	VA		12/19/2025	10.935		13,735	204,000	
3500121054	SUMNERFIELD	SUMNERFIELD	FL	FL		05/02/2025	8.618		22,877	450,000	
3310095686	GARY	GARY	IN	IN		03/07/2025	8.666		2,833	55,800	
3350119838	ROCKFORD	ROCKFORD	IL	IL		02/13/2026	9.940	65,819		137,000	
3420001112	LA CONNER	LA CONNER	VA	VA		01/29/2026	8.650	64,680		3,456,000	
100276610	ROTTERDAM	ROTTERDAM	NLD	NLD		01/28/2026	5.050	31,353		34,334	
3350108724	GARY	GARY	IN	IN		12/04/2025	10.607		7,662	275,000	
3420001118	ABSECON	ABSECON	NJ	NJ		02/11/2026	8.308	64,152		340,800	
3350120712	THE BRONX	THE BRONX	NY	NY		02/13/2026	10.219	64,566		245,000	
3350120753	ATLANTA	ATLANTA	GA	GA		02/13/2026	8.945	64,566		260,000	
3350107628	MATTESON	MATTESON	IL	IL		09/08/2025	9.880		14,189	285,000	
3350119449	ATLANTA	ATLANTA	GA	GA		02/13/2026	10.945	64,476		556,000	
3350119453	ATLANTA	ATLANTA	GA	GA		02/13/2026	10.945	64,476		556,000	
3350108837	DETROIT	DETROIT	MI	MI		09/15/2025	9.940		10,482	150,000	
3350107829	FORT WORTH	FORT WORTH	TX	TX		10/20/2025	11.443		4,018	230,000	
3510137789	NAPLES	NAPLES	FL	FL		03/12/2026	7.590	63,000		3,900,000	
3510137790	NAPLES	NAPLES	FL	FL		03/12/2026	7.590	63,000		3,900,000	
3510137791	NAPLES	NAPLES	FL	FL		03/12/2026	7.590	63,000		3,900,000	
3350110197	ANDERSON	ANDERSON	SC	SC		10/08/2025	10.716		19,284	275,000	
3350113184	SAVANNAH	SAVANNAH	GA	GA		10/20/2025	10.408		10,517	215,000	
3310083704	DETROIT	DETROIT	MI	MI		10/03/2024	8.610		1,322	50,100	
100276718	HILVERSUM	HILVERSUM	NLD	NLD		01/28/2026	5.750	29,660		50,100	
3510132650	MARTIN OAKS	MARTIN OAKS	FL	FL		11/14/2025	7.765		56,779	315,000	
3350118631	COLUMBIA	COLUMBIA	SC	SC		01/29/2026	10.507	62,232		207,500	
3350112772	CLEVELAND	CLEVELAND	OH	OH		10/20/2025	10.716		10,287	141,000	
100276745	BREDA	BREDA	NLD	NLD		01/28/2026	4.870	29,660		35,714	
3350115877	BUFFALO	BUFFALO	NY	NY		02/26/2026	9.602	61,867		285,000	
100285052	UTRECHT	UTRECHT	NLD	NLD		03/27/2026	5.250	28,505		30,938	
3350100153	SEBRING	SEBRING	FL	FL		09/22/2025	11.443		61,790	305,000	
3350110262	SOUTHFIELD	SOUTHFIELD	MI	MI		09/22/2025	10.408		38,112	238,000	
100285123	ROTTERDAM	ROTTERDAM	NLD	NLD		03/27/2026	5.250	28,217		30,625	
100281851	AMSTERDAM	AMSTERDAM	NLD	NLD		02/25/2026	5.150	28,904		39,396	
3350119929	BYRAM	BYRAM	MS	MS		02/13/2026	11.433	60,880		288,000	

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3350115477	CAPE CORAL			FL		12/04/2025	9.204		44,889	630,000	
100281847	GRONINGEN			N.D.		02/25/2026	4.950	28,332		30,000	
3350111189	GREENVILLE			SC		10/29/2025	9.204		22,276	139,000	
3350119327	HARLINGEN			TX		02/13/2026	11.930	59,286		381,500	
3350121475	PHILADELPHIA			PA		02/26/2026	9.970	59,203		275,000	
3350106886	LANCASTER			CA		09/15/2025	11.045		48,554	280,000	
3310093312	CLEVELAND			OH		03/07/2025	8.673		6,861	33,000	
100256263	TUCSON			AZ		11/25/2025	9.225		15,000	242,159	
3350117959	PARIS			FR		02/13/2026	9.950	58,831		912,000	
3510138226	WINTER GARDEN			FL		03/12/2026	7.340	58,800		675,000	
3510138229	WINTER GARDEN			FL		03/12/2026	7.340	58,800		675,000	
3510138230	WINTER GARDEN			FL		03/12/2026	7.340	58,800		675,000	
3510138255	WINTER GARDEN			FL		03/12/2026	7.340	58,800		675,000	
3350110957	GRAHAM			VA		10/08/2025	10.706		3,102	132,000	
3350120666	MONTICELLO			NY		02/26/2026	11.283	58,500		520,000	
100213289	LEGANTO			FL		05/29/2025	10.600		1,200	323,917	
3700006624	LAINSIDDE			NJ		03/03/2026	8.195	35,978		538,000	
3350115602	CARTERSVILLE			GA		12/04/2025	9.940		16,294	482,000	
100285135	DELFT			N.D.		03/27/2026	5.350	26,489		28,750	
3350117484	CAMDEN			NJ		02/13/2026	11.214	57,057		190,000	
3350107872	NEW ORLEANS			LA		01/15/2026	11.910	57,019		450,000	
3350113672	OCALA			FL		12/11/2025	11.413		17,262	500,000	
3510137949	CUMMING			GA		03/20/2026	7.500	56,000		1,265,000	
3350111241	SCRANTON			PA		11/13/2025	10.010		19,976	147,000	
3350114692	LEHIGH ACRES			FL		12/19/2025	9.940		26,265	350,000	
3350120685	FOSTORIA			OH		02/26/2026	10.089	55,581		114,000	
3350100731	DETROIT			MI		09/22/2025	10.597		13,547	166,000	
100207813	CHARLESTON			SC		04/29/2025	7.850	14,300		529,208	
3350111502	CLEVELAND			OH		10/08/2025	10.318		14,666	140,000	
3350115105	CLEVELAND			OH		12/04/2025	10.164		9,403	120,000	
3310090862	GLENWOOD			IN		12/19/2024	8.428		1,601	45,000	
3510134318	DELTONA			FL		11/20/2025	7.905		12,180	415,000	
3340116592	LINCOLN			NE		12/04/2025	9.821		8,997	80,000	
3510133849	OCALA			FL		12/17/2025	8.105		34,628	325,000	
3350107174	TWENTYNINE PALMS			CA		09/22/2025	10.875		54,221	350,000	
342001124	KINSTON			NY		02/17/2026	7.820	52,943		398,400	
3510124971	FAIRVIEW			TX		12/19/2025	8.313		32,117	855,000	
3350121418	PHILADELPHIA			PA		02/26/2026	10.438	53,603		265,000	
3350119356	PHILADELPHIA			PA		10/29/2025	10.408		9,124	183,000	
100276696	S-GRAVENHAGE			N.D.		01/28/2026	5.150	34,040		38,000	
3350107046	LEHIGH ACRES			FL		12/19/2025	10.686		43,266	369,000	
3510123840	OCALA			FL		08/27/2025	8.310		34,686	380,000	
100276791	AMSTERDAM			N.D.		01/28/2026	4.950	25,381		26,563	
3510130078	DUNELLON			FL		10/30/2025	8.130		14,844	300,000	
3350119041	HAZEL PARK			MI		01/29/2026	10.318	52,238		190,000	
3510123239	DUNELLON			FL		12/19/2025	8.063		51,585	320,000	
3350114654	CUMBERLAND			RI		12/11/2025	10.388		29,601	130,000	
100285121	HOORN			N.D.		03/27/2026	5.250	23,688		25,938	
3350116626	DALLAS			TX		02/13/2026	9.940	51,382		468,000	
100276762	ROTTERDAM			N.D.		01/28/2026	4.950	24,485		25,625	
3350121512	AIKEN			SC		02/26/2026	8.945	50,940		200,000	
100281831	ROTTERDAM			N.D.		02/25/2026	5.050	24,023		26,054	
3350113034	ATHOL			ID		12/04/2025	10.089		36,714	309,000	
100276748	BREA			N.D.		01/28/2026	4.970	24,187		35,714	
3350120235	MONTGOMERY			AL		02/13/2026	10.219	50,148		255,000	

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3350119657	ROME			GA			01/29/2026	9.940	50,141		537,000
3350107081	LEHIGH ACRES			FL			09/22/2025	9.940		22,066	347,000
3350117867	MONTGOMERY			AL			02/13/2026	10.138	49,869		340,000
3350120473	FINDLAY			OH			02/26/2026	10.935	49,730		140,000
100276634	ENDHOVEN			N.D.			01/28/2026	5.250	23,888		25,000
100276628	TILBURG			N.D.			01/28/2026	5.050	23,888		25,000
3350117328	URICHSVILLE			OH			01/15/2026	9.940	49,264		132,700
100276739	LEIDEN			N.D.			01/28/2026	5.000	23,989		25,766
3350115717	MONTGOMERY			AL			12/11/2025	10.457		30,646	130,000
3510134646	FAIR PLAY			SC			01/09/2026	7.675	48,942		685,000
3350111922	MASSENA			NY			12/19/2025	10.935		5,974	126,000
3350115740	WASHINGTON			DC			01/29/2026	10.457	48,755		730,000
3350117016	HOUSTON			TX			02/13/2026	11.184	48,755		1,590,000
3420001088	MILWAKEE			WI			03/06/2026	7.868	47,942		177,600
3350108234	MOKEESPOT			PA			09/15/2025	10.288		6,891	135,000
3350118295	GARY			IN			01/29/2026	10.935	48,391		131,000
100284720	LEWINSTER			MA			03/21/2026	7.625	18,230		395,000
100285112	ROTTERDAM			N.D.			03/27/2026	5.000	21,882		23,750
3350120704	BELLEVILLE			IL			02/26/2026	9.851	47,362		120,000
3350101649	DOLBEVILLE			NY			07/15/2025	10.999	47,014	7,480	105,000
3350120365	TOMS RIVER			NJ			02/26/2026	10.945	46,805		805,000
3350120268	TORRHANA			PA			02/13/2026	10.716	46,491		249,000
3350118114	ALTOONA			WI			01/29/2026	10.716			100,000
3350113253	YOUNGSTOWN			OH			11/13/2025	10.099		3,790	149,000
3350118542	ORANGEBURG			SC			02/26/2026	10.716	46,450		180,000
3350118902	CARTERSVILLE			GA			02/13/2026	7.950	46,129		504,000
3350119808	COLUMBIA			SC			02/13/2026	10.716	45,881		288,000
100281839	GRONINGEN			N.D.			02/25/2026	4.900	21,802		23,126
3350116755	CHICAGO			IL			02/13/2026	10.099	45,384		330,000
3350121390	MILLYVILLE			DE			02/26/2026	9.950	45,273		216,000
3510135033	WESTMINSTER			CA			12/08/2025	7.720	37,175		310,000
100281869	DIDAM			N.D.			02/25/2026	5.500	21,249		30,789
3340119468	FLEETWOOD			PA			02/26/2026	10.831	20,790		700,000
3350112060	GARY			IN			10/29/2025	10.457		18,865	215,000
3350110011	BRUSHICK			ME			10/08/2025	10.438		34,481	400,000
3350113235	CHICAGO			IL			12/11/2025	10.099		19,937	240,000
3350113639	POUGHKEEPSIE			NY			12/04/2025	10.318		32,878	445,000
3350116337	MONTGOMERY			AL			12/19/2025	10.457		6,909	112,000
3350120163	PLEASANTVILLE			NJ			02/13/2026	10.716	44,158		315,000
3350118984	PHILADELPHIA			PA			01/29/2026	10.099	44,019		280,000
3350117427	PENSACOLA			FL			02/26/2026	10.557	43,555		315,000
3350112733	MOKEESPOT			PA			11/13/2025	10.099		25,816	110,000
3350118031	CAIDEN			NJ			01/29/2026	9.940	43,221		360,000
3350120139	CAIDEN			NJ			01/29/2026	9.940	43,221		360,000
3350104802	FLOVILLA			GA			07/15/2025	10.148		8,076	207,500
3350118286	ALTOONA			WI			01/29/2026	10.706	43,127		108,000
100276882	AMSTERDAM			N.D.			01/28/2026	4.000	21,039		26,138
100276744	TILBURG			N.D.			01/28/2026	5.050	20,603		21,563
100276754	TILBURG			N.D.			01/28/2026	4.850	20,603		290,000
3350115681	MUSKOGEE			OK			01/15/2026	10.885	42,440		244,000
3350113930	SCRANTON			PA			11/13/2025	9.423		25,198	150,000
3350115997	AKRON			OH			01/29/2026	10.099	41,790		75,000
3310085179	COLLINSVILLE			CT			01/16/2025	8.771		12,429	131,000
3350117455	ASHLAND			MA			02/13/2026	8.945	41,442		215,000
3350106391	RACELAND			LA			09/15/2025	10.457	19,756		215,000

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Loan Number		City	Location	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
3350113908		CHICAGO		IL		01/15/2026	10.935	41,157		430,000	
3350118487		SALEM		OR		02/13/2026	10.945	40,672		189,000	
3350118003		GRIFFIN		GA		01/29/2026	9.194	40,649		300,000	
100285127		LAREN		N.D.		03/27/2026	4.610	18,686		23,785	
3310085101		DETROIT		MI		10/23/2024	8.981	280		28,200	
100274377		ASHBURN		VA		01/29/2026	7.275	26,233		681,689	
3350110553		LANCASTER		CA		10/29/2025	10.199	29,940		243,000	
3350102624		BECKLEY		WV		07/15/2025	10.880	9,846		175,000	
100281867		BERGEN OP ZOOM		N.D.		02/25/2026	5.000	18,888		20,000	
3310091238		KNOXVILLE		TN		02/20/2025	9.289		1,743	210,000	
3310091284		WEEKI WACHEE		FL		02/20/2025	9.289		7,652	112,800	
3350114615		CHICAGO		IL		12/11/2025	11.443		26,961	148,000	
3350111038		SULPHUR		LA		10/29/2025	11.930		14,452	115,000	
3510129240		GATLINBURG		TN		10/30/2025	7.730		38,819	805,000	
3350115272		AUGUSTA		GA		11/26/2025	10.318		6,666	160,000	
3350116441		MUSKOGEE		OK		01/15/2026	10.885	38,627		290,000	
3350117912		CANYON LAKE		TX		02/13/2026	9.950	38,536		957,000	
100276831		BERGEN OP ZOOM		N.D.		01/28/2026	4.950	18,513		19,375	
3350119818		SOUTH BEND		IN		02/26/2026	10.099	38,308		237,000	
3510138852		INDIANAPOLIS		IL		02/19/2026	7.670	36,847		491,000	
3340115775		CHICAGO		IL		01/29/2026	10.504	17,028		205,000	
3350120781		COLUMBUS		OH		02/26/2026	11.661	36,295		172,000	
3510135785		DUNNELLON		FL		01/09/2026	8.195	36,187		297,000	
3350116016		DETROIT		MI		02/26/2026	9.940	35,661		145,000	
100281860		LEE/JARDEN		N.D.		02/25/2026	5.300	16,881		18,108	
3350116442		MUSKOGEE		OK		01/15/2026	10.885	35,375		290,000	
3350117109		ATLANTA		GA		02/13/2026	10.119	34,825		1,250,000	
3350118174		ROBERSOWILLE		NC		02/13/2026	9.443	34,655		284,000	
3350116624		DALLAS		TX		02/13/2026	9.940	34,562		478,000	
100276804		GRONINGEN		N.D.		01/28/2026	4.950	16,423		17,188	
3350115393		DETROIT		MI		12/19/2025	10.716		2,097	265,000	
3350113291		NORTH PORT		FL		11/13/2025	10.935		26,934	529,000	
3350108261		TAPON SPRINGS		FL		02/26/2026	10.438	33,618		512,900	
100285079		VALKENBURG		N.D.		03/27/2026	5.300	15,202		16,500	
3350120151		BALTIMORE		MD		02/26/2026	9.940	32,443		190,000	
3350115291		BECKLEY		WV		11/26/2025	10.716		2,960	149,000	
3510137978		ORLANDO		FL		02/19/2026	7.270	31,659		882,000	
3350118443		WATERTOWN		MA		02/26/2026	10.706	31,343		158,000	
100285088		ENSCHDE		N.D.		03/27/2026	5.050	14,108		15,313	
3340107772		WICHITA		KS		11/13/2025	10.336		10,619	144,000	
3510134321		TALLAHASSEE		FL		03/02/2026	7.825	30,240		880,000	
3350118710		KOKOMO		IN		01/29/2026	10.318	30,089		170,000	
3510133516		HOUSTON		TX		12/17/2025	7.830		27,260	535,000	
3350121749		SPRINGFIELD		VA		02/26/2026	8.706	28,557		149,000	
3700006481		SAINT LOUIS		MO		03/03/2026	8.270	17,477		288,000	
3350120476		PEORIA		AZ		02/13/2026	10.099	27,838		165,000	
3350118236		ROBERSOWILLE		NC		02/13/2026	9.443	27,505		289,000	
3350118239		ROBERSOWILLE		NC		02/13/2026	9.443	27,505		289,000	
100281826		RHEEN		N.D.		02/25/2026	5.050	12,965		13,750	
100274725		ARLINGTON		VA		01/29/2026	9.700	52,465		1,500,000	
100284180		LANCASTER		CA		03/30/2026	7.525	10,993		271,153	
3350118929		PORT HURON		MI		12/19/2025	10.099		13,930	180,000	
3350118715		OLEAN		NY		01/29/2026	10.258	26,244		150,000	
3350118172		ROBERSOWILLE		NC		02/13/2026	9.443	25,881		284,000	
3350118246		ROBERSOWILLE		NC		02/13/2026	9.443	25,881		284,000	

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100276844	.....	DEV H4A3	.....	N.D.	.....	01/28/2026	4.950	12,243	.....	12,813	
3350120619	.....	HEPHZ/BAH	.....	GA	.....	02/26/2026	9.144	25.251	.....	270,000	
3350120624	.....	HEPHZ/BAH	.....	GA	.....	02/26/2026	9.144	25.251	.....	270,000	
3350120611	.....	HEPHZ/BAH	.....	GA	.....	02/26/2026	9.144	25.188	.....	280,000	
3350120617	.....	HEPHZ/BAH	.....	GA	.....	02/26/2026	9.144	25.188	.....	280,000	
3350120621	.....	HEPHZ/BAH	.....	GA	.....	02/26/2026	9.144	25.188	.....	280,000	
3350110015	.....	BRUNSWICK	.....	ME	.....	10/08/2025	10.408	.....	14,945	400,000	
3350120605	.....	HEPHZ/BAH	.....	GA	.....	02/26/2026	9.144	24.828	.....	290,000	
3350120614	.....	HEPHZ/BAH	.....	GA	.....	02/26/2026	9.144	24.828	.....	290,000	
3350121842	.....	DETROIT	.....	MI	.....	02/26/2026	9.602	24.176	.....	290,000	
3350117019	.....	HOUSTON	.....	TX	.....	01/29/2026	11.433	23.964	.....	1,106,000	
3500133683	.....	INVERNESS	.....	CA	.....	01/23/2026	7.750	17,646	.....	230,000	
3350118170	.....	ROBESONVILLE	.....	NC	.....	02/13/2026	9.443	23,709	.....	284,000	
3350121747	.....	DETROIT	.....	MI	.....	02/26/2026	10.945	22.985	.....	101,000	
3350105726	.....	BALTIMORE	.....	MD	.....	10/20/2025	10.457	.....	12,875	376,000	
3350117375	.....	KOKOMO	.....	IN	.....	01/15/2026	10.098	22.636	.....	165,000	
100207883	.....	COLUMBIA	.....	SC	.....	04/29/2025	8.375	.....	7,000	306,747	
100276766	.....	TERPULE	.....	N.D.	.....	01/28/2026	5.250	10.451	.....	10,938	
3350107143	.....	ELMIRA	.....	NY	.....	09/15/2025	10.258	.....	2,655	174,000	
3420001106	.....	LITTLE FERRY	.....	NJ	.....	03/24/2026	7.976	19,536	.....	806,400	
3350118859	.....	DERRY	.....	NH	.....	02/13/2026	10.448	19,502	.....	170,000	
3350119632	.....	LANSING	.....	MI	.....	02/13/2026	9.642	19,395	.....	405,000	
100285132	.....	COVINGTON	.....	N.D.	.....	03/27/2026	5.250	8.926	.....	9,688	
3350118238	.....	ROBESONVILLE	.....	NC	.....	02/13/2026	9.443	18,945	.....	284,000	
3350114653	.....	CHARLOTTE	.....	NC	.....	01/15/2026	10.935	18,806	.....	1,355,000	
3510133327	.....	DELAND	.....	FL	.....	01/09/2026	7.675	18,060	.....	388,000	
100285116	.....	WINSCHOTEN	.....	N.D.	.....	03/27/2026	5.350	8.062	.....	8,750	
3350101383	.....	ROCHESTER	.....	NH	.....	10/20/2025	10.686	.....	13,930	155,000	
3350120065	.....	EAST CLEVELAND	.....	OH	.....	02/13/2026	11.433	17,413	.....	97,000	
3510135520	.....	CHATTANOOGA	.....	TN	.....	01/09/2026	7.925	16,873	.....	540,000	
3350110615	.....	GARY	.....	IN	.....	11/13/2025	10.716	.....	5,572	320,000	
100285093	.....	LEEUWARDEN	.....	N.D.	.....	03/27/2026	5.050	7,198	.....	8,036	
3350112405	.....	MUSKOGON	.....	MI	.....	11/13/2025	10.258	.....	9,300	148,000	
3350118461	.....	HAMMOND	.....	LA	.....	01/29/2026	10.935	15,381	.....	165,000	
3350115368	.....	GARY	.....	IN	.....	12/04/2025	9.870	.....	14,930	190,000	
3350119886	.....	GREENFIELD	.....	CA	.....	02/26/2026	10.099	14,383	.....	202,000	
3350118654	.....	JONESBORO	.....	GA	.....	01/29/2026	11.632	12,537	.....	385,000	
3510127032	.....	BRANSON	.....	MO	.....	12/19/2025	8.375	.....	5,787	630,000	
3350119634	.....	LANSING	.....	MI	.....	02/13/2026	9.642	11,877	.....	405,000	
3350119633	.....	LANSING	.....	MI	.....	02/13/2026	9.642	11,877	.....	405,000	
3500134780	.....	WESTMINSTER	.....	CA	.....	01/23/2026	7.875	8,700	.....	500,000	
3350117963	.....	TRINIDAD	.....	CA	.....	02/13/2026	9.950	11,606	.....	254,000	
3510138412	.....	HOMOSASSA	.....	FL	.....	03/20/2026	7.375	9,240	.....	474,000	
3510138665	.....	HOMOSASSA	.....	FL	.....	03/20/2026	7.375	9,240	.....	450,000	
3350118645	.....	CADILLAC	.....	MI	.....	01/29/2026	11.373	8,154	.....	382,000	
3350120405	.....	MONROE	.....	NY	.....	02/26/2026	9.602	7,662	.....	110,000	
3350120578	.....	ANDERSON	.....	SC	.....	02/26/2026	11.134	7,529	.....	152,500	
100278261	.....	RENO	.....	NY	.....	02/26/2026	8.525	2,792	.....	588,664	
3350115383	.....	GARY	.....	IN	.....	02/26/2026	10.457	6,965	.....	290,000	
3510138851	.....	WESTMINSTER	.....	CA	.....	02/09/2026	7.705	4,620	.....	520,000	
3510136709	.....	CITRUS SPRINGS	.....	FL	.....	02/19/2026	7.545	4,270	.....	290,000	
3350118684	.....	GARY	.....	IN	.....	02/13/2026	10.457	3,604	.....	149,000	
3350118456	.....	GAINESVILLE	.....	VA	.....	02/13/2026	10.885	2,786	.....	315,000	
100272433		DECATUR		GA		01/08/2026	6.875	229,750		385,000	
100273557		BEND		OR		01/26/2026	6.500	310,262		730,000	

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100276740		ROTTERDAM		N.D.			01/28/2026	4.950	649,456		699,279
100276741		ROTTERDAM		N.D.			01/28/2026	4.950	23,888		25,721
100276862		GROENINGEN		N.D.			01/28/2026	4.850	358,320		450,000
100273166		COTTONWOOD		AZ.			01/15/2026	6.480	377,718		620,000
100274101		TERRELL		TX.			01/27/2026	7.250	1,129,495		1,616,000
100273921		NAHUTA		GA.			01/15/2026	7.625	295,731		395,000
100273766		LOVE TREE		CO.			01/23/2026	7.875	387,798		598,000
100272215		BOISE		ID.			01/08/2026	6.624	502,346		700,000
100274116		MANHATTAN BEACH		CA.			01/27/2026	6.625	1,643,610		2,300,000
100230978		LAKEWOOD		CO.			08/29/2025	9.250	100,000		1,413,281
3500102086		NASHVILLE		TN.			07/18/2024	9.035	27,532		3,900,000
3340074729		LEESBURG		VA.			08/19/2024	9.705	20,578		674,000
3340080948		JERSEY CITY		NJ.			08/26/2024	8.879	23,681		1,070,000
3500105612		HUNTINGTON BEACH		CA.			09/12/2024	8.795	156,170		2,900,000
3340083049		WOODBOURNE		WY.			09/26/2024	9.036	22,176		424,000
3340084608		BENSENVILLE		IL.			09/26/2024	8.739	58,059		405,000
3340091688		CORAM		WY.			12/12/2024	8.778	15,403		495,000
3,6243E+11		LOS ANGELES		CA.			12/13/2024	8.660	24,650		4,025,000
3410000637		FORT LAUDERDALE		FL.			12/23/2024	9.286	257,573		2,700,000
3500119120		CAMBRIDGE		MA.			03/21/2025	8.238	143,949		4,750,000
3500119123		BURIEN		IA.			03/21/2025	8.363	32,831		1,315,000
3500119125		BURIEN		IA.			03/21/2025	8.363	12,940		1,354,450
3500119129		BURIEN		IA.			03/21/2025	8.363	20,767		2,070,300
3340097274		CHICAGO		IL.			04/10/2025	8.961	12,474		490,000
3410000778		ROYAL OAK		MI.			04/07/2025	8.706	108,017		1,241,000
3500118925		DAVIDSON		NC.			04/07/2025	8.255	61,821		1,487,000
3340100034		LINCOLNTON		NC.			05/22/2025	8.962	8,051		1,245,000
3340100801		EATONTOWN		NJ.			05/22/2025	8.224	37,326		1,793,000
3340101935		ORLANDO		FL.			05/29/2025	8.950	57,605		865,000
3350100403		MANSFIELD		TX.			07/15/2025	11.771	83,307		1,200,000
3350102791		HAZEL CREST		IL.			07/15/2025	10.643	10,447		121,000
3350105989		HAMILTON		NJ.			07/15/2025	9.890	8,444		155,000
3410000959		MAPLEWOOD		NJ.			08/15/2025	8.548	116,315		2,625,000
3350108339		PLACIDA		FL.			09/22/2025	11.244	39,615		430,000
3340109771		TOLEDO		OH.			10/08/2025	10.454	35,640		416,000
3350109831		CLEVELAND		OH.			10/08/2025	10.457	4,811		105,000
3350110452		CLEVELAND		OH.			10/08/2025	10.318	5,350		142,000
3350111959		CLANTON		AL.			10/20/2025	11.293	29,778		183,000
3350112050		PARADISE		CA.			10/08/2025	11.134	36,884		335,000
3350113576		WYOMING		WY.			10/20/2025	10.099	14,975		223,000
3,62528E+11		SAN DIEGO		CA.			11/05/2025	7.735	83,000		1,479,000
3350114857		WINTER PARK		FL.			11/13/2025	9.204	27,860		380,000
3510133562		CONCORD		NC.			11/20/2025	7.280	12,308		305,000
3350110999		RENSELAER		NY.			11/26/2025	10.397	27,860		280,000
3350114572		NEPTUNE CITY		NJ.			11/26/2025	9.443	113,949		1,072,000
3350115776		BELÉN		NM.			11/26/2025	10.258	44,576		965,000
3350114473		CLEVELAND		OH.			12/04/2025	9.940	10,662		313,000
3350113618		KATY		TX.			12/04/2025	9.940	30,193		280,000
3350116376		GRIFFIN		GA.			12/04/2025	10.448	11,433		290,000
3350101865		BALTIMORE		MD.			12/11/2025	10.199	69,580		390,000
3510114910		MORGANVILLE		NJ.			12/19/2025	7.998	83,393		2,800,000
3510115158		SOUTHAMPTON		NY.			12/19/2025	8.250	20,934		3,900,000
3510119126		BURIEN		IA.			12/19/2025	8.338	46,239		1,315,000
3510119127		BURIEN		IA.			12/19/2025	8.338	3,967		1,935,000
3510119130		BURIEN		IA.			12/19/2025	8.338	47,420		1,935,000

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Loan Number		City	Location	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
3510119131	BURBEN			VA.		12/19/2025	8.388		87,225	1,985,000	
3510124515	CEDAR CREEK			TX.		12/19/2025	7.875		3,633	690,000	
3,62532E+11	NORCO			CA.		12/24/2025	7.384		60,300	755,000	
3350114027	GOLDSDORO			NC.		01/15/2026	9.204	81,943		165,000	
3350118650	NEW ORLEANS			LA.		02/13/2026	10.716	153,927		340,000	
3350120597	HOLLIS			NH.		02/13/2026	8.945	219,386		587,000	
3310077388	OLD GREENWICH			CT.		06/14/2024	8.771		1,871	588,000	
3310073635	NAPLES			FL.		09/26/2024	9.135		14,208	606,000	
3310089857	ALBURN			VA.		01/08/2025	8.785		16,317	222,000	
3310092253	UNIVERSITY HEIGHTS			OH.		02/13/2025	9.500		4,713	102,000	
3310091880	NEW YORK			NY		03/07/2025	10.500		205,377	1,627,500	
3310095175	PINE HILL			NJ.		03/07/2025	10.240		4,791	136,500	
3310096004	WEST WAMPOUX			RI.		03/07/2025	9.750		26,664	189,000	
3300003270	MIAMI			FL.		10/09/2024	8.680		79,694	2,352,000	
3300003576	CRAWFORD			NJ.		03/05/2025	8.525		35,052	575,750	
100272195	GLASTONBURY			CT.		01/08/2026	6.625	290,660		380,000	
100272229	SANTA ANA			CA.		01/08/2026	7.000	749,370		971,000	
100272841	GAINESVILLE			VA.		01/13/2026	6.625	986,445		1,190,000	
100273881	CHATHAMOCHE HILLS			GA.		01/26/2026	7.625	796,689		960,000	
100273091	HUNTERSVILLE			NC.		01/15/2026	7.480	505,656		650,000	
100274119	INCLINE VILLAGE			NV.		01/27/2026	7.125	448,386		1,750,000	
3340079005	BELLWOOD			IL.		07/19/2024	9.409		13,389	270,000	
3300118403	MIAMI			FL.		05/02/2025	8.118		80,985	4,370,000	
3350103676	CARTERSVILLE			GA.		08/08/2025	10.389		6,704	645,000	
3510127426	NORTH MIAMI			FL.		08/14/2025	7.925		16,502	495,000	
3510128290	CHARLOTTE			NC.		09/16/2025	7.688		8,400	1,300,000	
3350119435	LOS ANGELES			CA.		10/29/2025	9.602		10,447	1,500,000	
3510114306	STUDIO CITY			CA.		12/19/2025	7.750		62,154	3,100,000	
3510118598	CITRUS SPRINGS			FL.		12/19/2025	8.586		17,835	305,000	
3510122731	CEDAR CREEK			TX.		12/19/2025	7.875		2,517	680,000	
3510122866	CHARLESTON			SC.		12/19/2025	7.500		32,795	2,925,000	
3310073202	OCALA			FL.		04/12/2024	8.498		51,217	489,000	
3310087217	SILVER SPRING			MD.		10/10/2024	8.428		11,272	380,000	
3310083691	LAKEWOOD			CO.		12/12/2024	8.981		42,805	810,000	
3310091571	QUEENS			NY		01/08/2025	11.750		12,456	702,000	
03999999. Mortgages in good standing - residential mortgages-all other											
7410081	MILTONKENNES			GA.		01/21/2026	6.426	3,130,951,973	148,218,997	8,236,134,606	
7410073	MAGEBURG			DEU.		01/21/2026	4.734	202,722,821		280,392,392	
7410050	BIGGLESIADE			GA.		01/08/2026	6.175	169,279,321		237,415,483	
750000048	WILMINGTON			DE.		02/12/2026	7.268	125,230,552		186,491,883	
7200784	CHARLOTTE			NC.		02/12/2026	6.420	86,109,210	10,860,390	340,694,444	
7200806	TAMPA			FL.		01/09/2026	7.168	59,400,000		525,929,640	
7200825	SALT LAKE CITY			UT.		02/06/2026	6.070	65,267,222		195,193,333	
7200826	NEW YORK			NY		02/26/2026	7.070	50,148,188	353,182	116,566,667	
7410072	GERONA			ESP.		01/21/2026	4.734			547,623,000	
105000030	Spain			ESP.		01/21/2026	5.832	31,498,100	3,878,279	46,094,609	
7200850	NEW YORK			NY		12/31/2025	3.000	33,599,068		64,077,971	
7200840	NEW YORK			NY		03/02/2026	6.870				
7200829	NORWAN			OK.		01/30/2026	6.020	52,111,429		371,199,999	
7200835	WILMINGTON			DE.		02/11/2026	7.168	32,962,552		347,395,722	
7200843	BROOKLYN			NY		03/04/2026	6.817	26,730,000		47,982,069	
750000054	BROOKLYN			NY		03/19/2026	6.177	36,365,496		65,601,099	
200027489	NAPLES			FL.		03/05/2026	6.267	22,317,792		54,877,500	
505000056	COMPTON			CA.		01/28/2026	5.800	20,283,750		37,593,854	
7200822	CHICAGO			IL.		02/27/2026	6.570	12,376,600		52,273,872	
								21,417,755		59,860,713	
										53,103,166	

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

1		Location		3		4	5	6	7	8	9
Loan Number		City	State	Loan Type		Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
7200831	.....	WATERTOWN	MA			12/31/2025	2.000	.....	6,624,282	.....	57,000,000
20260001	.....	CHARLESTON	SC			02/09/2026	7.000	.....	3,984,543	.....	78,200,000
40500056	.....	COMPTON	PR			11/20/2025	5.800	.....	9,812,383	.....	59,860,713
75000053	.....	SPARKS	NV			03/17/2026	6.277	.....	26,914,291	.....	60,783,272
2000272490	.....	CHARLOTTEVILLE	VA			03/12/2026	6.267	.....	13,193,500	.....	19,800,000
7200832	.....	WATERTOWN	MA			12/31/2025	2.000	.....	6,400,939	.....	57,000,000
7200827	.....	NEW YORK	NY			01/20/2026	7.018	.....	16,601,624	.....	285,625,301
7410074	.....	DIEMEN	NLD			01/21/2026	4.734	.....	9,764,776	.....	9,764,776
7200823	.....	AMHERST	NY			01/20/2026	7.418	.....	1,283,202	.....	88,895,547
7410080	.....	CORBY	GBR			01/21/2026	6.426	.....	3,340,126	.....	4,822,200
5.00008E+11	.....	DEN HAAG	NLD			01/28/2026	4.950	.....	3,454,666	.....	6,110,552
3420001094	.....	MEIRPHIS	TNL			01/16/2026	8.044	.....	4,857,600	.....	28,704,000
5.00008E+11	.....	AMSTERDAM	NLD			03/27/2026	5.400	.....	1,843,980	.....	4,257,936
5.00008E+11	.....	ALPHEN AAN DEN RIJN	NLD			02/25/2026	5.600	.....	1,642,607	.....	3,813,883
342001127	.....	WESTFIELD	NJ			03/06/2026	7.868	.....	2,845,665	.....	14,208,000
20260002	.....	PLAINFIELD	NJ			02/09/2026	7.400	.....	242,310	.....	105,800,000
5.00007E+11	.....	SCHIEDAM	NLD			02/25/2026	5.850	.....	1,230,483	.....	2,220,716
5.00008E+11	.....	SCHIEDAM	NLD			02/25/2026	5.750	.....	1,172,786	.....	2,341,408
3420001101	.....	PEARL	MS			02/26/2026	8.038	.....	2,449,414	.....	9,408,000
5.00007E+11	.....	WATERINGEN	NLD			01/28/2026	5.750	.....	1,156,638	.....	2,339,032
5.00008E+11	.....	OURSCHOT	NLD			02/25/2026	5.700	.....	1,118,621	.....	3,541,168
3500135575	.....	WEST HOLLYWOOD	CA			01/23/2026	7.485	.....	1,725,500	.....	3,800,000
3510137447	.....	LOS ANGELES	CA			03/12/2026	7.840	.....	2,257,500	.....	4,575,000
5.00008E+11	.....	CAPELLE AAN DEN IJSS	NLD			01/28/2026	5.800	.....	1,058,901	.....	1,889,365
3510138182	.....	LOS ANGELES	CA			03/02/2026	7.825	.....	2,198,000	.....	5,200,000
3700006541	.....	BROOKLYN	NY			03/03/2026	8.008	.....	694,820	.....	4,850,000
5.00008E+11	.....	TER APEL	NLD			01/28/2026	5.750	.....	982,793	.....	1,732,243
3500135953	.....	LOS ANGELES	CA			01/23/2026	8.000	.....	1,305,000	.....	4,450,000
3700006625	.....	BROOKLYN	NY			03/03/2026	7.770	.....	1,071,098	.....	4,450,000
5.00008E+11	.....	WESTERHOVEN	NLD			03/27/2026	6.100	.....	823,752	.....	1,532,838
3510137928	.....	LOS ANGELES	CA			03/12/2026	8.240	.....	1,715,000	.....	6,700,000
3510137921	.....	MIAMI	FL			03/12/2026	7.465	.....	1,701,000	.....	3,500,000
3420001097	.....	MONTGOMERY	AL			02/17/2026	8.020	.....	1,631,520	.....	6,816,000
5.00007E+11	.....	LEIDEN	NLD			01/28/2026	5.900	.....	794,176	.....	1,386,079
3420001080	.....	NEW HAVEN	CT			01/16/2026	7.844	.....	1,516,416	.....	5,088,000
5.00008E+11	.....	BILTHOVEN	NLD			03/27/2026	5.600	.....	689,577	.....	1,303,988
3510133908	.....	LOS ANGELES	CA			01/09/2026	7.800	.....	1,417,500	.....	2,700,000
5.00008E+11	.....	DELFT	NLD			03/27/2026	5.800	.....	627,065	.....	1,152,100
3420001098	.....	JONSBORO	GA			02/20/2026	8.026	.....	1,284,560	.....	5,886,000
3510133576	.....	LOS ANGELES	CA			02/09/2026	7.425	.....	1,260,000	.....	2,525,000
5.00008E+11	.....	HAARLEM	NLD			03/27/2026	5.850	.....	547,248	.....	2,702,734
3510138213	.....	ROSLINDALE	MA			03/20/2026	7.745	.....	1,120,000	.....	2,000,000
3510138923	.....	PARAMOUNT	CA			03/20/2026	8.000	.....	1,085,000	.....	5,075,000
3510135847	.....	FORT PIERCE	FL			01/09/2026	7.800	.....	918,230	.....	3,280,000
5.00008E+11	.....	AMSTERDAM	NLD			02/25/2026	5.600	.....	485,431	.....	883,984
3510137255	.....	CARBORO	NC			02/19/2026	7.770	.....	1,026,550	.....	2,065,000
5.00008E+11	.....	HEERLEN	NLD			03/27/2026	5.900	.....	470,057	.....	888,520
3420001079	.....	NEW HAVEN	CT			01/16/2026	7.844	.....	944,064	.....	2,976,000
3510133329	.....	LOS ANGELES	CA			01/09/2026	7.925	.....	892,500	.....	3,600,000
3510136835	.....	LOS ANGELES	CA			02/19/2026	7.895	.....	700,000	.....	3,800,000
3510133952	.....	LOS ANGELES	CA			01/09/2026	7.925	.....	688,000	.....	3,100,000
5.00008E+11	.....	EMMEN	NLD			03/27/2026	5.900	.....	367,520	.....	674,309
3510136834	.....	LOS ANGELES	CA			02/19/2026	7.895	.....	665,000	.....	3,800,000
5.00007E+11		BODEL	NLD			01/28/2026	5.800		373,022		682,737
5.00008E+11		ALPHEN AAN DEN RIJN	NLD			02/25/2026	5.600		385,024		3,813,883

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

1		2		3		4	5	6	7	8	9
Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
5.00008E+11	S-GRAVEHGE			N.D.		01/28/2026	5.850	387,306		642,688	
5.00007E+11	BLOEMENDAL			N.D.		01/28/2026	5.600	360,989		1,789,788	
3500137124	LOS ANGELES			CA		01/23/2026	7.875	543,750		950,000	
3510139066	SAN DIEGO			CA		03/02/2026	7.950	724,500		2,400,000	
5.00008E+11	LEEUIJARDEN			N.D.		03/27/2026	5.800	326,332		597,815	
5.00008E+11	OMEN			N.D.		01/28/2026	5.600	335,720		679,442	
5.00008E+11	HEERBVEEN			N.D.		01/28/2026	5.700	328,500		578,999	
5.00008E+11	VOORHOUT			N.D.		02/25/2026	5.850	317,924		700,624	
3510137912	HUNTINGTON PARK			CA		03/02/2026	8.225	656,600		2,200,000	
5.00008E+11	OIRSCHOT			N.D.		02/25/2026	5.700	294,374		3,541,168	
5.00008E+11	HAARLEM			N.D.		01/28/2026	5.900	288,791		551,376	
3510137645	FORT LAUDERDALE			FL		02/19/2026	7.520	588,000		1,525,000	
3420001081	NEW HAVEN			CT		01/16/2026	7.844	521,664	43,164	1,680,000	
5.00008E+11	SCHIERMONNIKOOG			N.D.		02/25/2026	5.750	264,337		855,645	
5.00008E+11	NORDWIJK			N.D.		03/27/2026	5.650	259,223		1,734,656	
5.00008E+11	NORDWIJK			N.D.		03/27/2026	5.650	259,223		1,734,656	
3510133533	LOS ANGELES			CA		01/09/2026	7.925	525,000	32,636	2,700,000	
3510136089	LOS ANGELES			CA		02/19/2026	7.820	553,000		2,300,000	
3510136844	LOS ANGELES			CA		02/19/2026	8.170	479,500	71,890	2,175,000	
3510136843	LOS ANGELES			CA		02/19/2026	8.170	465,500	77,130	2,150,000	
3420001102	SOUTHAMPTON			NY		02/11/2026	7.808	528,000		3,552,000	
3510136935	LOS ANGELES			CA		03/20/2026	8.000	532,743		2,040,000	
5.00008E+11	HEERISKERK			N.D.		02/25/2026	5.600	247,929		490,596	
3510136805	LOS ANGELES			CA		02/19/2026	7.895	465,500	54,308	1,910,000	
5.00008E+11	ROTTERDAM			N.D.		03/27/2026	5.550	236,181		1,015,045	
5.00008E+11	ROTTERDAM			N.D.		03/27/2026	5.600	236,181		1,015,045	
5.00008E+11	SCHIEDAM			N.D.		01/28/2026	5.700	240,659		446,791	
5.00008E+11	S-HERTOGENBOSCH			N.D.		03/27/2026	5.750	230,420		564,150	
5.00008E+11	SCHIEDAM			N.D.		02/25/2026	5.750	234,557		2,341,408	
3420001083	PATERSON			NJ		01/16/2026	7.944	461,648	14,767	1,238,400	
5.00008E+11	LAMUIDEN			N.D.		01/28/2026	5.700	228,326		397,612	
3420001089	UNION CITY			CA		01/29/2026	7.950	461,931		11,386,160	
5.00008E+11	ZWIJLLE			N.D.		03/27/2026	5.600	205,938		377,096	
5.00008E+11	WIJTEREN			N.D.		03/27/2026	5.750	205,074		675,581	
3510135332	LOS ANGELES			CA		01/09/2026	7.925	402,500	36,478	2,500,000	
5.00008E+11	BILTHOVEN			N.D.		03/27/2026	5.600	201,618		1,303,988	
5.00007E+11	WATERINGEN			N.D.		01/28/2026	5.750	210,298		2,339,032	
5.00007E+11	UTRECHT			N.D.		01/28/2026	5.750	205,162		363,880	
3420001149	HARRISBURG			NC		03/24/2026	8.176	408,672		1,334,400	
5.00008E+11	AMSTERDAM			N.D.		03/27/2026	6.200	185,488		394,229	
5.00008E+11	AMSTERDAM			N.D.		03/27/2026	5.750	184,336		644,488	
5.00008E+11	AALSMEER			N.D.		03/27/2026	5.800	178,576		361,740	
5.00008E+11	HILLEGOM			N.D.		03/27/2026	5.900	178,576		365,428	
3420001054	BLOOMFIELD			NJ		01/16/2026	8.044	330,000	47,520	4,848,000	
5.00008E+11	AMSTERDAM			N.D.		02/25/2026	5.850	176,624		298,265	
5.00008E+11	TER APEL			N.D.		01/28/2026	5.750	178,389		1,732,243	
5.00007E+11	ALKMAAR			N.D.		01/28/2026	5.900	174,478		335,326	
3700006508	CINCINNATI			NY		03/03/2026	8.020	170,960	12,838	2,400,000	
5.00008E+11	ZAANDAM			N.D.		02/25/2026	5.900	136,001		243,453	
5.00008E+11	LEEUIJARDEN			N.D.		01/28/2026	5.700	132,363		234,181	
5.00007E+11	WATERINGEN			N.D.		01/28/2026	5.750	125,153		2,339,032	
5.00008E+11	DEN HAAG			N.D.		01/28/2026	5.650	120,330		238,045	
5.00007E+11	DE KOOG			N.D.		03/27/2026	6.250	115,210		589,247	
5.00008E+11	DELFT			N.D.		03/27/2026	5.800	114,012		1,152,100	
5.00008E+11	VOORHOUT			N.D.		02/25/2026	5.850	105,975		700,624	

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Loan Number		Location		State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
5.0000E+11	SURHU/STREVEN			N.D.		03/27/2026	5.900	87.444		160.342	
5.0000E+11	HAARLEM			N.D.		01/28/2026	5.900	86.637		551.376	
342000872	TARBORO			NC		02/11/2026	8.208	104.205	66.528	2.664.000	
5.00007E+11	LEIDEN			N.D.		01/28/2026	5.900	72.198		1.396.079	
5.0000E+11	EMMEN			N.D.		03/27/2026	5.900	66.822		674.309	
5.0000E+11	S-HERTOGENBOSCH			N.D.		03/27/2026	5.750	59.909		564.150	
5.0000E+11	HILLESUM			N.D.		03/27/2026	5.900	53.573		365.428	
5.0000E+11	AMSTERDAM			N.D.		03/27/2026	6.200	46.084		394.229	
342001125	TRENTON			NJ		02/17/2026	7.820	29.040	15.125	3.456.000	
5.00007E+11	ALKMAAR			N.D.		01/28/2026	6.000	17.448		335.326	
5.0000E+11	LEEUIJ/ARDEN			N.D.		01/28/2026	5.700	12.033		234.181	
3510121242	LOS ANGELES			CA		12/19/2025	7.813		9.407	6.250.000	
3510121430	DAYTONA BEACH			FL		12/19/2025	8.000		895	800.000	
3510122804	BREIERTON			VA		12/19/2025	8.063		4.608	3.150.000	
600103774	PHOENIX			AZ		02/28/2025	6.084		35.070	6.485.000	
7200519	LONDON			GBR		01/21/2022	7.975		822.471	203.225.071	
739242394	LOS ANGELES			CA		12/27/2023	6.214		68.996	3.000.000	
739302189	LONG BEACH			CA		12/27/2023	7.000		43.243	1.800.000	
7410067	Spain			ESP		12/17/2025	4.749		1.038.474	2.492.307.125	
7200629	BURBANK			CA		08/24/2023	7.668		13.502.027	946.527.777	
7200776	ABILENE			TX		05/20/2025	5.918		25.558.209	3.903.900.000	
7200394	LOS ANGELES			CA		09/15/2020	6.000		368.712	314.767.916	
7200452	Germany			DE		06/26/2021	5.516		629.703	670.005.014	
7200733	ABILENE			TX		12/24/2024	6.167		11.507.957	2.505.600.000	
7200570	Spain			ESP		07/11/2022	5.832		2.233.524	128.192.105	
7200445	LONDON			GBR		05/19/2021	7.828		15.045	365.842.298	
7410013	SEVEN BEACH			GBR		08/29/2024	7.174		4.028.055	691.187.494	
7200666	GAINESVILLE			VA		03/08/2024	8.150		7.908.765	1.188.005.598	
7200780	ABILENE			TX		05/20/2025	5.917		52.089.212	3.819.075.000	
7200728	NEW YORK			NY		10/31/2024	5.000		4.397.015		
7200652	LOS ANGELES			CA		02/09/2024	7.417		2.458.753	364.257.000	
7200781	ABILENE			TX		05/20/2025	5.917		63.692.062	3.902.925.000	
7200692	QUEENS			NY		06/27/2024	6.419		640.596	217.980.000	
7200613	UPPER MERLBORO			MD		05/31/2023	8.860		454.609	185.650.000	
7200696	HERNDON			VA		08/22/2024	8.070		47.234.211	724.500.000	
7200695	ASHBURN			VA		06/26/2024	7.170		11.101.194	363.000.000	
7410029	LONDON			GBR		12/09/2024	7.315		83.308.730	701.450.696	
7410033	ALTRINCHAM			GBR		03/06/2025	6.519		1.307.308	263.070.018	
7200704	NEW BEDFORD			MA		07/26/2024	6.669		1.142.599	164.418.160	
7200759	FLUSHING			NY		04/07/2025	6.519		1.519.702	1.029.870.000	
7200706	CITY OF INDUSTRY			CA		07/16/2024	6.869		1.885.774	145.080.000	
7410025	PARIS			FRA		10/25/2024	5.329		5.727	175.119.649	
7200771	MADISON			WI		04/29/2025	7.169		17.639.743	397.522.923	
7200624	CLEARWATER			FL		06/28/2023	7.419		209.171	77.750.000	
7200689	NEW JERSEY			NJ		07/01/2024	7.917		7.786.269	354.984.276	
7410018	LONDON			GBR		07/04/2024	7.477		5.063.347	303.547.546	
610008101	MELBOURNE			AUS		09/19/2024	7.530		974.022	232.620.000	
7200711	MIAMI			FL		09/13/2024	7.667		16.796.033	313.000.000	
7200772	NEW YORK			NY		05/15/2025	6.917		11.158.611	539.945.951	
7200716	NAPLES			FL		08/23/2024	7.917		3.505.080	200.000.000	
7200703	PHOENIX			AZ		06/27/2024	6.667		119.528	195.924.706	
750000027	NEW YORK			NY		06/30/2023	7.918		5.630.599	130.090.000	
7200812	ATLANTA			GA		10/29/2025	6.219		2.417.415	181.922.388	
7410009	NIVELLES			BEL		05/09/2024	6.400		595.004	94.228.504	
7200789	RESTON			VA		07/16/2025	6.918		1.432.803	111.302.674	

SCHEDULE B - PART 2

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

1		2		3		4	5	6	7	8	9
Loan Number		City	Location	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
75000049	.....	NEW YORK	.....	NY	.....	12/18/2025	6.870	.....	10,015,604	.....	1,205,520,177
75000033	.....	ANN ARBOR	.....	MI	.....	11/17/2023	7.920	.....	1,099,935	.....	251,365,992
7410057	.....	Poland	.....	OH	.....	12/23/2025	4.930	.....	26,905,024	.....	193,448,304
7410021	.....	PARIS	.....	FR	.....	09/27/2024	7.150	.....	1,805,933	.....	402,066,310
7200766	.....	WEST PALMS BEACH	.....	FL	.....	04/29/2025	7.170	.....	2,664,041	.....	317,659,699
7200721	.....	MIAMI-DADE	.....	FL	.....	10/31/2024	7.668	.....	19,843,775	.....	302,300,000
7200786	.....	MIAMI	.....	FL	.....	07/17/2025	7.350	.....	1,449,526	.....	150,300,000
7200791	.....	WILMINGTON	.....	DE	.....	06/08/2025	6.919	.....	5,343,583	.....	110,987,143
7200708	.....	ST. SIMONS ISLAND	.....	GA	.....	08/01/2024	7.778	.....	1,070,470	.....	158,350,914
7410043	.....	MONROE	.....	DE	.....	07/18/2025	5.850	.....	2,539,382	.....	288,043,908
7200705	.....	NEW YORK	.....	NY	.....	07/11/2024	7.919	.....	3,131,555	.....	180,000,000
7200699	.....	ATLANTIC BEACH	.....	FL	.....	06/27/2024	7.617	.....	1,028,465	.....	74,246,154
7200754	.....	SEATTLE	.....	WA	.....	03/04/2025	7.423	.....	7,643,083	.....	458,078,049
7200785	.....	HAUPPAUGE	.....	NY	.....	06/25/2025	6.269	.....	328,921	.....	79,357,143
7200777	.....	WICHITA	.....	KS	.....	07/10/2025	8.420	.....	2,185,018	.....	162,138,889
7200761	.....	DALLAS	.....	TX	.....	04/03/2025	6.917	.....	902,717	.....	112,746,546
7200778	.....	HERNDON	.....	VA	.....	06/06/2025	6.670	.....	3,929,060	.....	687,390,122
321050101	.....	TACOMA	.....	WA	.....	08/22/2024	6.720	.....	31,706	.....	37,200,000
7200817	.....	BREWSTER	.....	NY	.....	12/12/2025	6.720	.....	478,350	.....	102,631,953
7200715	.....	HILLSBORO BEACH	.....	FL	.....	11/26/2024	7.919	.....	7,449,369	.....	290,950,000
61008102	.....	CHRISTCHURCH	.....	NZ	.....	09/19/2024	6.500	.....	681,077	.....	70,750,000
200026954	.....	TRY	.....	MI	.....	08/07/2025	7.387	.....	1,620,243	.....	20,600,000
7200807	.....	MENFEE	.....	CA	.....	09/30/2025	7.419	.....	978,349	.....	217,390,260
7200782	.....	MIAMI BEACH	.....	FL	.....	05/22/2025	7.750	.....	8,406,059	.....	624,481,983
7200755	.....	FORT LAUDERDALE	.....	FL	.....	05/22/2025	7.820	.....	2,881,855	.....	297,135,095
7200821	.....	COLUMBIA	.....	SC	.....	12/17/2025	6.920	.....	77,081	.....	254,090,814
325038825	.....	CUYAHOGA FALLS	.....	OH	.....	07/07/2025	9.160	.....	317,454	.....	12,820,000
7200797	.....	CHARLOTTE	.....	NC	.....	09/05/2025	7.920	.....	3,222,879	.....	376,537,440
7200803	.....	PHOENIX	.....	AZ	.....	10/03/2025	7.270	.....	2,686,019	.....	177,877,895
7200813	.....	SAN BERNARDINO	.....	CA	.....	11/17/2025	6.820	.....	46,468	.....	16,770,000
3700005834	.....	BROW	.....	NY	.....	06/30/2025	8.465	.....	890,224	.....	13,200,000
3700006174	.....	NEWARK	.....	NJ	.....	09/02/2025	8.020	.....	180,692	.....	7,890,000
325041365	.....	HOUSTON	.....	TX	.....	09/05/2025	9.370	.....	613,384	.....	14,900,000
324060044	.....	SUNSET	.....	UT	.....	10/18/2024	9.505	.....	129,709	.....	5,360,000
350115618	.....	LOS ANGELES	.....	CA	.....	04/21/2025	7.730	.....	86,543	.....	7,700,000
350115076	.....	MIAMI	.....	FL	.....	02/18/2025	8.880	.....	183,535	.....	7,175,000
7410042	.....	PHOEN	.....	OR	.....	09/19/2025	7.576	.....	41,021	.....	2,615,519
330005623	.....	EAST ORANGE	.....	NJ	.....	01/03/2025	8.745	.....	11,638	.....	2,413,250
350104516	.....	SANTA MONICA	.....	CA	.....	09/12/2024	8.795	.....	73,683	.....	5,550,000
324020156	.....	BAKERSFIELD	.....	CA	.....	05/23/2024	10.465	.....	15,300	.....	4,319,000
341000800	.....	HAIDEN	.....	CT	.....	04/17/2025	8.706	.....	86,835	.....	5,850,000
325042376	.....	SAN DIEGO	.....	CA	.....	10/06/2025	9.220	.....	779,656	.....	9,000,000
3.62503E+11	.....	SUTTER	.....	SC	.....	06/12/2025	8.540	.....	284,300	.....	4,400,000
350118884	.....	LOS ANGELES	.....	CA	.....	04/07/2025	8.130	.....	18,719	.....	4,800,000
325021488	.....	TACOMA	.....	WA	.....	05/28/2025	9.465	.....	657,029	.....	9,640,000
3410000681	.....	ORANGE	.....	CA	.....	05/15/2025	8.898	.....	626,326	.....	15,000,000
350103665	.....	LOS ANGELES	.....	CA	.....	11/27/2024	8.883	.....	54,994	.....	4,475,000
3410000688	.....	NEW HAVEN	.....	CT	.....	03/14/2025	8.736	.....	37,594	.....	4,550,000
3510134985	.....	LOS ANGELES	.....	CA	.....	12/17/2025	7.830	.....	145,495	.....	5,300,000
3700006095	.....	ORANGE	.....	CA	.....	07/30/2025	8.265	.....	168,919	.....	3,500,000
325012248	.....	LAS VEGAS	.....	NY	.....	05/28/2025	8.865	.....	116,994	.....	12,300,000
3410000826	.....	PHILADELPHIA	.....	PA	.....	06/06/2025	8.654	.....	447,084	.....	4,500,000
324020288	.....	BAKERSFIELD	.....	CA	.....	05/23/2024	10.465	.....	22,700	.....	3,919,000
3410000749	.....	NEW HAVEN	.....	CT	.....	03/28/2025	8.736	.....	96,344	.....	3,400,000
3510132010	.....	CHTSMORTH	.....	CA	.....	10/30/2025	7.980	.....	238,843	.....	5,700,000

SCHEDULE B - PART 2

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

1		2		3		4	5	6	7	8	9
Loan Number		City	Location	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
3510132011	CHTSWORTH			CA		10/30/2025	7.980		238,712	5,700,000	
3410001075	JERSEY CITY			NJ		12/11/2025	7.854		152,518	9,050,000	
3.62524E+11	SUITER			SC		12/12/2025	7.940		173,500	3,450,000	
3700005884	BROOKLYN			NY		07/11/2025	8.078		416,648	3,150,000	
3500111929	LOS ANGELES			CA		11/27/2024	9.008		229,793	5,100,000	
3510127280	HUNTINGTON PARK			CA		08/14/2025	8.675		401,655	4,300,000	
3410000990	TRENTON			NJ		09/05/2025	8.286		576,797	7,050,000	
3500122076	MADEIRA BEACH			FL		06/09/2025	8.015		118,971	2,825,000	
3410000687	NEW HAVEN			CT		04/11/2025	8.706		40,766	2,950,000	
3410000794	TAMPA			FL		04/11/2025	8.906		165,757	3,840,000	
3510127554	COMPTON			CA		08/14/2025	8.675		67,222	4,375,000	
3510130745	CULVER CITY			CA		10/17/2025	8.250		181,484	4,150,000	
3410000809	ROYAL OAK			MI		04/11/2025	8.646		285,525	5,900,000	
3510124785	MIAMI			FL		12/19/2025	8.525		31,599	2,950,000	
3700006058	RIDGEFIELD			WA		10/30/2025	8.125		117,731	5,100,000	
3510123247	MIAMI			FL		12/19/2025	8.588		140,526	2,450,000	
3410000946	JERSEY CITY			NJ		08/29/2025	8.548		25,949	2,300,000	
3500120163	FORT LAUDERDALE			FL		04/07/2025	8.130		34,800	1,610,000	
3510129162	LOS ANGELES			CA		08/27/2025	8.645		46,834	4,600,000	
3510126720	LYNNWOOD			CA		08/27/2025	8.620		251,303	3,225,000	
3410000875	MARION			WA		06/06/2025	9.154		19,163	2,175,000	
3510119626	LOS ANGELES			CA		12/19/2025	8.188		186,497	2,690,000	
3510128171	LOS ANGELES			CA		08/27/2025	8.620		308,446	2,950,000	
3700006094	STOCKTON			CA		11/21/2025	8.160		26,032	1,340,000	
3510129099	LOS ANGELES			CA		09/29/2025	8.125		165,014	2,825,000	
3240405050	JOHN ISLAND			SC		07/01/2024	10.070		20,689	7,170,000	
3510119161	JACKSONVILLE			FL		12/19/2025	8.063		31,895	1,740,000	
3410001055	ALBUQUERQUE			NM		11/26/2025	8.508		38,506	1,575,000	
3510125563	LOS ANGELES			CA		12/19/2025	8.250		184,954	2,550,000	
3510127281	HUNTINGTON PARK			CA		12/19/2025	8.525		10,263	1,975,000	
3510127835	SALEM			OR		10/17/2025	7.663		35,468	1,510,000	
3410000527	HAITHORNE			CA		09/24/2024	9.216		23,703	1,090,000	
3510125765	LOS ANGELES			CA		12/19/2025	8.250		60,906	2,550,000	
3.62538E+11	SUITER			SC		12/04/2025	7.990		140,000	1,100,000	
3410000986	DAYTON			OR		09/19/2025	8.486		42,716	1,275,000	
3410000708	DANDRIDGE			TN		02/24/2025	8.590		14,673	1,280,000	
3.62428E+11	INDIANAPOLIS			IL		11/22/2024	9.345		20,400	840,000	
3410000709	PHILADELPHIA			PA		07/15/2025	8.764		17,810	1,520,000	
3410000979	SIKESTON			MO		10/03/2025	8.486		45,234	425,000	
3410000943	JOHNSON CITY			TX		11/10/2025	8.508		21,323	450,000	
3410001031	BUFFALO			NY		11/10/2025	8.308		15,904	650,000	
3700006117	GRIFFIN			GA		11/21/2025	8.135		46,946	440,000	
7200643	SALT LAKE CITY			UT		11/01/2023	8.175		405,032	133,250,000	
7200741	MIAMI			FL		02/04/2025	6.519		55,762	93,480,370	
7200561	DUBLIN			CA		05/31/2022	6.277		2,154,561	331,006,554	
74101070	Poland			OH		12/23/2025	6.720		16,540,536	1,328,063,173	
1050000001	DUIVEN			NLD		10/15/2025	4.781		11,142,007	44,672,560	
1050000006	BARCELONA			ESP		12/05/2025	5.766		1,941,559	55,804,371	
7200622	BROOKLYN			NY		05/19/2023	8.100		4,055,562	283,850,000	
0599999. Mortgages in good standing - commercial mortgages-all other										684,315,446	
7200841	NEW YORK			NY		03/02/2026	6.870	1,375,139,552	2,402,787	43,533,886,035	
7200820	ARLINGTON			VA		12/16/2025	7.910		110,480	347,395,723	
7200815	NEW YORK			NY		11/25/2025	6.070		22,849,229	94,470,723	
7200753	NEW YORK			NY		02/28/2025	6.419		108,208	1,012,919,424	
7200779	NEW YORK			NY		05/15/2025	6.917		1,356,430	174,173,913	
										539,945,951	

SCHEDULE B - PART 2

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

1 Loan Number	Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City								
75000050	NEW YORK		NY		12/18/2025	6.870		182,970	1,205,520,177
7200768	MIAMI BEACH		FL		05/22/2025	7.750		3,591,762	624,493,044
7410055	LONDON		GBR		08/15/2025	10.000		873,827	582,684,418
7200624	NEW YORK		NY		12/31/2025	3.000		737,390	371,200,158
0699999. Mortgages in good standing - mezzanine loans									
0899999. Total mortgages in good standing							2,402,787	29,810,295	4,932,803,529
7200635					LONG ISLAND CITY		4,508,494,312	842,344,738	58,702,824,170
1399999. Restructured mortgages - commercial mortgages-all other									
1699999. Total - restructured mortgages					01/03/2020	7.688		37,149	711,206,897
323110165					CULVER CITY			37,149	711,206,897
323060112					PETALUMA	9.870		365,060	14,200,000
324090896					SAINT PETERSBURG	10.100		89,314	4,500,000
341000082					NASHVILLE	8.455		128,099	2,750,000
341000487					JERSEY CITY	8.506		14,141	3,550,000
1999999. Mortgages with overdue interest over 90 days-residential mortgages-all other					09/24/2024	9.316		45,357	2,083,000
7200591					SOUTH SAN FRANCISCO			661,972	27,083,000
2199999. Mortgages with overdue interest over 90 days-commercial mortgages-all other					11/18/2022	8.208		663,603	748,963,636
2499999. Total - mortgages with overdue interest over 90 days								663,603	748,963,636
3310048281					CHICAGO	8.939		1,325,575	776,046,636
3310074950					SANTA ROSA				630,000
3350110665					WORCESTER	9.156		4,476	483,000
3340100543					BATON ROUGE	10.457		5,245	1,153,000
3350110648					BALTIMORE	9.902		9,128	380,000
3350110577					BIRMINGHAM	10.405		16,873	360,000
2799999. Mortgages in process of foreclosure-residential mortgages-all other					10/20/2025	10.587		8,607	335,000
3299999. Total - mortgages in the process of foreclosure								46,757	3,351,000
3399999 - Totals							4,508,494,312	843,754,219	58,193,428,703

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	Location		3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment				14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City							8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value			
7200561	DUBLIN		CA		05/31/2022	03/17/2026	134,138,659		687,419		1,149,685	1,847,104	135,985,763	143,698,018	7,712,255	7,712,255
100100882	CHICAGO		IL		04/28/2023	01/09/2026	211,278		9,008			9,008	220,286	220,286		
100100738	MOHENTY		MD		04/28/2023	01/09/2026	171,150		5,993			5,993	177,143	177,143		
100070338	ROTERDAM		NLD		06/31/2021	01/20/2026	6,300					29	6,329	6,200	(129)	(129)
100074980	HEERLEN		NLD		11/16/2021	01/20/2026	53,445		16,076			(874)	52,571	52,571	1	1
100083789	LOS ANGELES		CA		07/12/2022	01/22/2026	1,348,924		21,847		1,365,000	1,365,000	451,421	451,421		
100087274	SPRING BRANCH		TX		10/25/2022	01/09/2026	429,574		16,537			16,537	275,020	275,020		
100087377	PHOENIX		AZ		10/25/2022	01/09/2026	288,483		234			234	451,421	451,421		
100034188	LOUTH		IRL		06/21/2019	01/01/2026	12,037		6,140			(404)	11,867	12,326	(24)	(24)
100048715	MIAMI		FL		11/20/2020	01/07/2026	374,758		2,702			6,140	380,898	380,898		459
100110393	FUQUAY VARINA		NC		06/30/2023	01/17/2026	228,538		59,975			2,702	231,240	231,240		
100111179	MCCOOLE		MO		06/29/2023	01/05/2026	74,350					59,975	134,325	134,325		

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100112559	RED LION	PA		06/29/2023	01/05/2026	119,735		71,319					191,054	191,054			
100113288	HURRICANE	UT		06/29/2023	02/05/2026	5,455		37					5,492	5,492			
100129943	SEVIERVILLE	TN		09/25/2023	01/04/2026	510,383		11,538					521,921	521,921			
100131633	SHAFTER	CA		10/06/2023	01/05/2026	388,694		289					388,983	388,983			
100132254	LATHROP	CA		10/13/2023	01/04/2026	560,432		2,039					562,471	562,471			
100132985	BREILERTON	WA		10/13/2023	01/04/2026	311,006		531					311,537	311,537			
100133566	TOM'S RIVER	NJ		10/23/2023	01/17/2026	283,141		3,152					286,293	286,293			
100133674	MONROE	NY		10/23/2023	01/17/2026	220,595		3,492					224,087	224,087			
100133784	MAPLETON	UT		10/20/2023	01/05/2026	1,245,186		8,766					1,253,952	1,253,952			
100135101	CHARLOTTE	NC		11/01/2023	01/17/2026	244,666		7,542					252,208	252,208			
100192940	VALLEY CENTER	CA		11/03/2023	01/09/2026	746,732		6,263					752,995	752,995			
100132928	WEST PALM BEACH	FL		11/03/2023	01/10/2026	275,455		2,230					277,685	277,685			
100132549	ANGER	NC		11/03/2023	01/10/2026	274,062		2,165					276,227	276,227			
100133902	OXNARD	CA		11/29/2023	01/10/2026	618,667		5,565					624,232	624,232			
100136207	BAKERSFIELD	CA		11/20/2023	01/17/2026	427,611		11,113					438,724	438,724			
100196214	SEASIDE HEIGHTS	NJ		11/20/2023	01/17/2026	324,476		1,813					326,289	326,289			
100196319	APPLETON	WI		11/20/2023	01/17/2026	224,313		8,392					232,705	232,705			
100196325	SUGARLOAF	CA		11/20/2023	01/17/2026	294,678		27					294,905	294,905			
100196332	JAMESTOWN	RI		11/20/2023	01/17/2026	503,565		7,498					511,063	511,063			
100196439	SAINT CLOUD	FL		11/20/2023	01/17/2026	269,640		5,087					274,727	274,727			
100196662	PONDER	TX		11/21/2023	01/04/2026	232,330		1,733					234,063	234,063			
100197023	LEANDER	TX		11/28/2023	01/17/2026	193,100		5,540					198,640	198,640			
100137075	ATLANTA	GA		11/28/2023	01/17/2026	196,877		1,254					198,131	198,131			
100197255	NETHERLANDS	MD		11/28/2023	01/20/2026	41,607						(2,848)	38,759	40,606	2,136		2,136
100198991	UKIAH	CA		12/21/2023	01/05/2026	75,551		2,399					77,950	77,950			
100199820	IRMO	SC		12/28/2023	01/06/2026	302,696		247					302,943	302,943			
100199578	SOUTH MIAMI	FL		12/28/2023	02/05/2026	580,167		422					580,589	580,589			
100141708	VESTAL	NY		01/30/2024	01/09/2026	201,766		4,986					206,752	206,752			
100142631	CYPRESS	TX		02/08/2024	01/17/2026	247,057		267					247,324	247,324			
100144134	GREENVILLE	SC		03/07/2024	01/17/2026	211,376		11,985					223,361	223,361			
100144197	GREENSBORO	NC		03/07/2024	01/17/2026	287,349		7,499					294,848	294,848			
100147910	POOLER	GA		04/08/2024	01/17/2026	277,436		4,916					282,352	282,352			
100151559	NEIGHALL AREA SANTA CLARITA	CA		04/26/2024	01/05/2026	594,801		6,172					600,973	600,973			
100151573	LIBERTY HILL	TX		05/10/2024	01/17/2026	245,228		667					245,895	245,895			
100151573	LOS ANGELES	CA		05/10/2024	01/17/2026	1,159,223		7,181					1,166,404	1,166,404			
100152187	VINEYARD	UT		05/17/2024	01/17/2026	287,555		2,117					289,672	289,672			
100152211	AUBREY	TX		05/17/2024	01/17/2026	306,245		3,260					309,505	309,505			
100153181	HOLLYWOOD	FL		05/30/2024	01/21/2026	826,879		7,781					834,660	834,660			
100153182	HOLLYWOOD	FL		05/30/2024	01/21/2026	883,262		8,310					891,572	891,572			
100195370	TACOMA	WA		12/20/2024	01/21/2026	329,376		3,628					333,004	333,004			
100195924	HOT SPRINGS NATIONAL PARK	AR		12/20/2024	01/21/2026	282,205		14,642					306,847	306,847			
100190005	MOBILE	AL		01/21/2025	01/17/2026	191,170		16,613					207,783	207,783			
100192983	PHOENIX	AZ		02/10/2025	01/17/2026	435,853		4,529					440,382	440,382			
100192909	MANTECA	CA		02/10/2025	01/17/2026	466,479		4,571					471,050	471,050			
100200491	TULSON	AZ		03/11/2025	01/21/2026	437,913							438,384	438,384			
100210279	MENDOTA	CA		05/09/2025	01/17/2026	462,993		2,874					465,867	465,867			
100211444	ANNE HIL	CA		05/16/2025	01/05/2026	1,026,592		8,090					1,034,682	1,034,682			
100235398	GRANINGEN	MD		06/28/2025	01/20/2026	22,081						(130)	21,951	21,728	(223)		(223)
100267031	DEN HAAG	NLD		12/23/2025	01/20/2026	31,747						98	31,845	31,238	(607)		(607)
100053614	ELIMORE	OH		03/23/2021	01/07/2026	35,912		2,114					38,026	38,026			
100061115	WAUKESHA	WI		06/01/2021	02/20/2026	93,572		380					93,952	93,952			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126651	POINDER SPRINGS	GA		06/30/2023	..01/05/2026	..84,494		..47,409			..47,409		..131,903				
100127985	SHELBYVILLE	KY		09/08/2023	..01/11/2026	..158,251		..7,399			..7,399		..165,650				
100128121	PLEASANT VIEW	UT		06/08/2023	..01/11/2026	..341,428		..5,657			..5,657		..347,085				
100133660	LAS VEGAS	NV		10/20/2023	..01/05/2026	..261,450		..3,120			..3,120		..264,570				
100135156	TAMPA	FL		12/15/2023	..01/10/2026	..324,582		..6,971			..6,971		..331,553				
100138164	MACON	NC		12/14/2023	..01/06/2026	..18,061		..40			..40		..18,101				
100138198	GARDEN GROVE	CA		12/14/2023	..01/06/2026	..612,632		..956			..956		..613,588				
100153808	AUSTIN	TX		07/10/2024	..01/05/2026	..1,302,989		..6,384			..6,384		..1,309,373				
100161632	RANCHO MISSION VIEW	CA		07/25/2024	..01/04/2026	..839,219		..3,595			..3,595		..842,814				
100162563	SAN ANTONIO	TX		06/12/2024	..01/17/2026	..181,605		..146			..146		..181,751				
100164857	BALDWIN PARK	CA		06/26/2024	..01/11/2026	..493,015		..5,536			..5,536		..498,551				
100169511	LAKE STEVENS	WA		09/30/2024	..01/07/2026	..462,062		..451			..451		..462,513				
100170458	ASHEVILLE	NC		10/09/2024	..01/05/2026	..449,169		..132			..132		..449,301				
100180451	RIDGEFIELD	WA		11/25/2024	..01/21/2026	..386,013		..269			..269		..386,282				
100182346	KNOXVILLE	TN		12/12/2024	..01/17/2026	..577,142		..8,525			..8,525		..585,667				
100182364	PORT SAINT LUCIE	FL		12/20/2024	..01/17/2026	..273,815		..869			..869		..274,684				
100185388	EVERETT	WA		12/20/2024	..01/21/2026	..423,734		..8,559			..8,559		..432,293				
100218831	SARASOTA	FL		06/27/2025	..01/17/2026	..233,039		..2,452			..2,452		..235,491				
100234572	HAYWARD	CA		11/07/2025	..01/07/2026	..948,948		..1,052			..1,052		..950,000				
100186935	LAS VEGAS	NV		01/07/2025	..01/04/2026	..378,044		..470			..470		..378,514				
100189984	BEAUFORT	SC		01/21/2025	..01/17/2026	..515,370		..3,826			..3,826		..519,196				
100199062	MIDDLETON	ID		02/28/2025	..02/04/2026	..413,826		..6,176			..6,176		..420,002				
100199842	NAPLES	FL		03/05/2025	..01/14/2026	..382,681		..9,426			..9,426		..392,107				
3350114081	MIDDLE ISLAND	NY		12/11/2025	..03/25/2026	..309,036		..1			..1		..309,037				
3510105335	MINT HILL	NC		12/19/2025	..03/25/2026	..465,670		..2,039			..2,039		..467,709				
3510105988	LOS ANGELES	CA		12/19/2025	..03/25/2026	..1,109,389		..4,440			..4,440		..1,113,829				
3510108253	RAVENEL	SC		12/19/2025	..03/25/2026	..173,572		..728			..728		..174,300				
3510111876	HONOLULU	HI		12/19/2025	..03/25/2026	..1,590,922		..5,722			..5,722		..1,596,644				
3510114910	MORGANVILLE	NJ		12/19/2025	..03/25/2026	..1,317,277		..5,691			..5,691		..1,322,968				
3510115158	SOUTHAMPTON	NY		12/19/2025	..03/25/2026	..915,853		..3,676			..3,676		..919,529				
3510117260	LEHIGH ACRES	FL		12/19/2025	..03/25/2026	..229,995		..983			..983		..230,978				
3510117411	MIAMI	FL		12/19/2025	..03/25/2026	..290,047		..1,328			..1,328		..291,375				
3510117697	MIAMI	FL		12/19/2025	..03/25/2026	..807,295		..3,830			..3,830		..811,125				
3510119126	BURIEN	WA		12/19/2025	..03/25/2026	..396,236		..1,545			..1,545		..397,781				
3510119127	BURIEN	WA		12/19/2025	..03/25/2026	..735,684		..3,395			..3,395		..739,079				
3510119130	BURIEN	WA		12/19/2025	..03/25/2026	..728,338		..3,043			..3,043		..731,381				
3510119131	BURIEN	WA		12/19/2025	..03/25/2026	..596,027		..2,365			..2,365		..598,392				
3510120869	WEST PALM BEACH	FL		12/19/2025	..03/25/2026	..794,217		..3,608			..3,608		..797,825				
3510121913	TAMPA	FL		12/19/2025	..03/25/2026	..298,949		..1,316			..1,316		..300,265				
3510122422	FORT LAUDERDALE	FL		12/19/2025	..03/25/2026	..436,958		..2,117			..2,117		..439,075				
3510123128	LAKE PEEKSKILL	NY		12/19/2025	..03/25/2026	..161,627		..770			..770		..162,397				
3510123282	MIAMI	FL		12/19/2025	..03/25/2026	..337,879		..1,621			..1,621		..339,500				
3510125791	MIAMI	FL		12/19/2025	..03/25/2026	..198,073		..955			..955		..199,028				
3510127139	MIAMI GARDENS	FL		12/19/2025	..03/25/2026	..239,080		..1,153			..1,153		..240,233				
100096920	CONVERS	GA		01/31/2023	..01/09/2026	..333,483		..10,437			..10,437		..343,920				
100091589	MONTAGE	NJ		02/22/2023	..01/17/2026	..213,104		..3,817			..3,817		..216,921				
100091429	HOUSTON	TX		02/22/2023	..01/17/2026	..262,810		..4,552			..4,552		..267,362				
100100316	NEW YORK	NY		04/21/2023	..01/09/2026	..2,478,661		..390,606			..390,606		..2,829,267				
100100723	HOUSTON	TX		04/28/2023	..01/09/2026	..13,573		..221			..221		..13,794				
10010116	DETROIT	MI		04/28/2023	..01/09/2026	..62,998		..8,950			..8,950		..71,898				
100101843	LAWRENCEVILLE	GA		04/06/2023	..01/09/2026	..727,353		..2,173			..2,173		..729,527				

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065933	DEN HAAG	MD		07/30/2021	01/20/2026	12,686		431			1,055	431	13,227	12,717	(71)		(510)
100071377	LAKELAND	FL		10/01/2021	01/20/2026	113,843		1,055					114,898	114,898			
100082723	DEN HAAG	MD		04/27/2022	01/20/2026	3,856		4				(439)	3,422	3,873	451		451
100083363	WILMINGTON AREA LOS ANGELES	CA		07/12/2022	01/22/2026	257,037		1,866			1,866		258,903	258,903			
100084612	CANTON	OH		06/02/2022	01/22/2026	109,164		1,127			1,127		110,290	110,290			
100084662	PANAMA CITY	FL		06/02/2022	01/22/2026	253,325		2,039			2,039		255,364	255,364			
100084736	LONGWOOD	FL		06/02/2022	01/22/2026	1,082,241		35,524			35,524		1,117,765	1,117,765			
100084960	MIAMI	FL		09/29/2022	01/09/2026	369,772		1,020			1,020		370,792	370,792			
100087232	HILTON HEAD ISLAND	SC		10/25/2022	01/09/2026	590,481		18,567			18,567		599,048	599,048			
100087445	HEARTLAND	TX		10/25/2022	01/09/2026	257,033		14,825			14,825		271,858	271,858			
100087465	LOS ANGELES	CA		10/25/2022	01/09/2026	520,106		26,866			26,866		546,974	546,974			
100087470	SPRING	TX		10/25/2022	01/09/2026	83,429		5,035			5,035		88,464	88,464			
10017787	PEORIA	AZ		04/26/2018	02/05/2026	130,823		14,613			14,613		145,436	145,436			
100024504	SCHUMBERG	IL		09/20/2018	01/05/2026	239,707		37,856			37,856		277,563	277,563			
100031201	PALM SPRINGS	CA		03/29/2019	01/05/2026	5,458		2,415			2,415		7,873	7,873			
100044142	BLUE SPRINGS	MO		06/19/2020	01/05/2026	191,467		779			779		192,246	192,246			
100048870	DEERFIELD	IL		11/20/2020	02/07/2026	27,100		384			384		27,483	27,483			
10010268	BOSTON	MA		06/30/2023	01/17/2026	847,952		1,356			1,356		849,308	849,308			
100110333	PAINTUCKET	RI		06/30/2023	01/17/2026	477,918		6,740			6,740		484,658	484,658			
100110810	EVANSTON	IL		06/29/2023	01/05/2026	1,836		99			99		1,934	1,934			
100111011	RICHMOND	TX		06/29/2023	01/05/2026	10,705		475			475		11,180	11,180			
100111094	SHERMAN OAKS	CA		06/29/2023	01/05/2026	525,439		24,830			24,830		550,269	550,269			
100111154	TIPTONVILLE	TN		06/29/2023	01/05/2026	566							568	568			
100111162	GLOVERSVILLE	NY		06/29/2023	01/05/2026	140		39			39		179	179			
100111203	SACRAMENTO	CA		06/29/2023	01/05/2026	1,622		5			5		1,627	1,627			
100111290	CONCORD	NC		06/29/2023	01/05/2026	210,576		3,295			3,295		213,872	213,872			
100111341	MOBILE	AL		06/29/2023	01/05/2026	4,584		306			306		4,890	4,890			
100111551	LORAIN	OH		06/29/2023	01/05/2026	18,925		874			874		19,799	19,799			
100111637	SEVERN	MD		06/29/2023	01/05/2026	205,298		24,373			24,373		229,671	229,671			
100111910	LOXAHATCHEE	FL		06/29/2023	01/05/2026	52,635		7,895			7,895		60,531	60,531			
100112140	LANSING	MI		06/29/2023	01/05/2026	1,236		24			24		1,261	1,261			
100112533	PORTLAND	OR		06/29/2023	01/05/2026	115,036		11,006			11,006		126,042	126,042			
100112760	FAIRFIELD	CA		06/29/2023	01/05/2026	128,191		8,626			8,626		136,817	136,817			
100113191	KEY BISCAYNE	FL		06/29/2023	01/05/2026	168,190		5,900			5,900		174,090	174,090			
100113318	TAIPIA	FL		06/29/2023	01/05/2026	61,522		1,826			1,826		63,347	63,347			
100113454	GALVA	IL		06/29/2023	01/05/2026	2,558		3			3		2,561	2,561			
100113577	PALM BAY	FL		06/29/2023	02/05/2026	89,627		38,364			38,364		127,991	127,991			
100113812	WORCESTER	MA		06/29/2023	01/05/2026	2,013							2,013	2,013			
100113864	LA SALLE	IL		06/29/2023	01/05/2026	14,456		1,092			1,092		15,548	15,548			
100114112	ST PAUL	IN		06/29/2023	01/05/2026	1,860		5			5		1,865	1,865			
100115017	KISSIMEE	FL		07/14/2023	01/04/2026	407,916		4,061			4,061		411,979	411,979			
100109193	SAN RAFAEL	CA		07/21/2023	01/09/2026	360,724		4,851			4,851		365,575	365,575			
100117941	ELLICOTT CITY	MD		07/20/2023	01/06/2026	461,530		151			151		461,681	461,681			
100109766	SOUTH PASADENA	CA		06/04/2023	01/09/2026	1,660,631		12,705			12,705		1,693,336	1,693,336			
100120665	HAVEN	ID		06/30/2023	01/17/2026	413,017		5,399			5,399		418,416	418,416			
100129275	BUCKLEY	IA		09/25/2023	01/04/2026	389,394		1,001			1,001		390,395	390,395			
100129421	GAITHERBURG	TN		09/29/2023	01/17/2026	543,968		3,595			3,595		547,563	547,563			
100129641	SALT LAKE CITY	UT		09/29/2023	01/17/2026	502,120		383			383		502,504	502,504			
100131753	MAINEVILLE	OH		10/06/2023	01/11/2026	303,405		10,638			10,638		314,043	314,043			
100131766	CHICAGO	IL		10/06/2023	01/11/2026	269,924		2,467			2,467		272,391	272,391			
100131878	MIAMI GARDENS	FL		10/06/2023	01/05/2026	376,831		944			944		377,775	377,775			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Book Value Change in (8+9-10+11)	Total Foreign Exchange Change in Book Value
100132140	WINDSOR	CT		10/13/2023	01/17/2026	330,004		6,627				6,627		336,631				
100133564	SAVANNAH	GA		10/23/2023	01/17/2026	287,631		2,584				2,584		290,215	290,215			
100133621	VAN NUYS	CA		10/23/2023	01/17/2026	1,050,761		12,910				12,910		1,063,671	1,063,671			
100133669	MOORE	NY		10/23/2023	01/17/2026	245,157		4,251				4,251		249,408	249,408			
100133685	BOONE	NC		10/23/2023	01/17/2026	226,278		913				913		227,191	227,191			
100133708	NORTH PORT	FL		10/23/2023	01/17/2026	244,098		15,293				15,293		259,391	259,391			
100134282	BLAIRSTOWN	NJ		10/27/2023	01/11/2026	495,039		6,215				6,215		501,254	501,254			
100134380	LOS ANGELES	CA		10/27/2023	01/11/2026	1,238,123		31,998				31,998		1,270,121	1,270,121			
100135084	CHINOTEAGUE ISLAND	VA		11/01/2023	01/17/2026	233,941		5,083				5,083		239,024	239,024			
100135085	DAVENPORT	FL		11/01/2023	01/17/2026	220,788		190				190		220,978	220,978			
100135122	FREEDPORT	NY		11/01/2023	01/17/2026	685,197		985				985		686,182	686,182			
100130157	LAKE OSIEGO	OR		11/15/2023	01/09/2026	906,395		3,605				3,605		910,000	910,000			
100132455	PARADISE VALLEY	AZ		11/03/2023	02/10/2026	2,507,784		92,216				92,216		2,600,000	2,600,000			
100132507	HERNOSA BEACH	CA		11/03/2023	01/10/2026	1,540,799		36,350				36,350		1,577,150	1,577,150			
100132519	HOLYOKE	MA		11/03/2023	01/10/2026	173,173		3,710				3,710		176,883	176,883			
100132556	LOVAHATCHEE	FL		11/03/2023	01/10/2026	426,030		11,995				11,995		437,625	437,625			
100132571	STOCKTON	CA		11/03/2023	01/10/2026	300,104		5,777				5,777		305,880	305,880			
100133069	COTO DE CAZA	CA		11/29/2023	01/06/2026	1,456,927		6,514				6,514		1,463,440	1,463,440			
100133203	DALY CITY	CA		11/29/2023	01/06/2026	720,317		772				772		721,089	721,089			
100136206	NAPLES	FL		11/20/2023	01/17/2026	292,699		8,315				8,315		301,014	301,014			
100136213	LINWOOD	WA		11/20/2023	01/17/2026	502,549		1,593				1,593		504,142	504,142			
100136221	FORT COLLINS	CO		11/20/2023	01/17/2026	875,401		7,358				7,358		882,760	882,760			
100136242	PROSPERITY	SC		11/20/2023	01/17/2026	35,268		218				218		35,486	35,486			
100136292	APEX	NC		11/20/2023	01/17/2026	310,496		1,730				1,730		312,226	312,226			
100136315	OLD ORCH BCH	NE		11/20/2023	01/17/2026	294,521		878				878		295,399	295,399			
100136449	RALEIGH	NC		11/20/2023	01/17/2026	306,526		4,967				4,967		311,495	311,495			
100136502	FRESNO	CA		11/20/2023	01/17/2026	400,700		8,504				8,504		409,204	409,204			
100136526	KISSIMEE	FL		11/20/2023	01/17/2026	157,670		5,987				5,987		163,657	163,657			
100136842	BENTONVILLE	AR		11/28/2023	01/17/2026	126,827		255				255		127,082	127,082			
100136863	ELL LAY	GA		11/28/2023	01/17/2026	390,943		4,092				4,092		395,035	395,035			
100137085	FRESNO	CA		11/28/2023	01/17/2026	325,654		9,563				9,563		335,217	335,217			
100137088	WAKE FOREST	NC		11/28/2023	01/17/2026	251,328		2,581				2,581		253,909	253,909			
100137101	HENDERSVILLE	TN		11/28/2023	01/17/2026	278,550		1,019				1,019		279,568	279,568			
100137104	LILBURN	GA		11/28/2023	01/17/2026	301,635		3,510				3,510		305,145	305,145			
100137201	POST FALLS	ID		11/28/2023	02/11/2026	304,560		7,440				7,440		312,000	312,000			
100137315	SANTA CLARA	CA		12/01/2023	01/09/2026	1,024,621		1,707				1,707		1,026,329	1,026,329			
100137575	BAKERSFIELD	CA		12/08/2023	01/17/2026	348,787		1,535				1,535		350,322	350,322			
100137707	LARGO	FL		12/08/2023	01/17/2026	310,890		506				506		311,396	311,396			
100139865	HANDWER	MD		12/28/2023	01/05/2026	501,533		5,294				5,294		506,827	506,827			
100140871	TORRANCE	CA		01/25/2024	01/10/2026	1,198,137		5,027				5,027		1,203,164	1,203,164			
100141216	ELIZABETH	NJ		01/30/2024	01/06/2026	509,870		12,771				12,771		522,641	522,641			
100141648	HUNTINGTON BEACH	CA		01/30/2024	01/05/2026	1,005,537		3,655				3,655		1,009,192	1,009,192			
100142579	MIRAMAR	FL		02/08/2024	01/17/2026	54,982		124				124		55,106	55,106			
100146335	TORRINGTON	CT		03/13/2024	01/04/2026	166,012		534				534		166,546	166,546			
100143766	FOLSOM	CA		04/05/2024	01/09/2026	444,694		2,419				2,419		447,113	447,113			
100147883	PRINCETON	IN		04/08/2024	01/17/2026	223,212		10,722				10,722		233,934	233,934			
100147891	PRINCETON	IN		04/08/2024	01/17/2026	222,301		10,679				10,679		232,980	232,980			
100149570	LAS VEGAS	NV		04/24/2024	01/17/2026	269,285		10,715				10,715		280,000	280,000			
100148634	LA PRESSENTA	CA		05/15/2024	01/09/2026	1,403,265		664				664		1,403,929	1,403,929			
100151480	MINNEAPOLIS	MN		05/10/2024	01/17/2026	205,208		279				279		205,487	205,487			
100151703	LINWOOD	WA		05/10/2024	01/17/2026	533,834		6,229				6,229		540,063	540,063			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015269	SANFORD	FL		05/17/2024	01/17/2026	289,554	5,159				5,159		294,713	294,713			
10015280	ESTERO	FL		05/17/2024	01/21/2026	517,432	3,560				3,560		520,993	520,993			
10015284	SEBASTIAN	FL		05/17/2024	01/21/2026	350,382	2,101				2,101		352,483	352,483			
10015276	LITTLE ELM	TX		05/17/2024	01/21/2026	443,817	2,556				2,556		446,373	446,373			
10015209	WENELL	NC		05/30/2024	01/21/2026	96,244	3,916				3,916		100,160	100,160			
10015694	UNITED KINGDOM	GBR		06/27/2024	01/20/2026	89,287						(5,847)	83,440	89,369	5,928		5,928
10015866	PONCHATOULA	LA		07/12/2024	01/17/2026	200,410		11,182			11,182		211,592	211,592			
10015806	CORONA	CA		07/12/2024	01/17/2026	33,374		115			115		33,489	33,489			
10016190	HAIRSTEAD	NC		07/25/2024	01/04/2026	206,995		273			273		206,868	206,868			
10016823	BOUNTIFUL	UT		09/20/2024	01/07/2026	641,924		3,400			3,400		645,324	645,324			
10017048	WYLE	TX		10/09/2024	01/05/2026	282,931		3,533			3,533		286,464	286,464			
100180914	EMER COMPASSUM	IND		11/27/2024	01/20/2026	13,850						(1,562)	12,288	13,894	1,606		1,606
100181636	INDIANAPOLIS	IL		12/11/2024	01/05/2026	130,404							130,404	121,194		(9,209)	(9,209)
100188779	APEX	NC		01/09/2025	01/17/2026	3,250		8			8		3,258	3,258			
100192732	CORONA	CA		02/10/2025	01/17/2026	588,142		1,162			1,162		589,304	589,304			
100192811	MANTECA	CA		02/10/2025	01/17/2026	498,203		4,055			4,055		462,258	462,258			
100193336	CHICAGO	IL		02/10/2025	01/07/2026	616,882		4,394			4,394		621,276	621,276			
100157130	SCOTTSDALE	AZ		02/20/2025	01/08/2026	1,436,283		13,737			13,737		1,450,020	1,450,020			
100201402	ENCINO	CA		03/12/2025	01/08/2026	1,080,925		11,159			11,159		1,092,084	1,092,084			
100099995	NEWCASTLE	CA		04/06/2023	01/09/2026	700,051		8,846			8,846		708,897	708,897			
100053804	PITTSBURGH	PA		03/23/2021	01/07/2026	1,252		72			72		1,325	1,325			
100054269	ATHENS	GA		03/23/2021	02/07/2026	871							871	871			
100055092	ORIENT	OH		03/23/2021	02/07/2026	3,868		95			95		3,963	3,963			
100055398	AURORA	CO		03/23/2021	01/07/2026	222,271		1,829			1,829		224,100	224,100			
100055669	FOREST HILL	TX		03/23/2021	01/07/2026	8,130		189			189		8,319	8,319			
100061162	GLENDALE	CA		06/01/2021	01/20/2026	287,455		1,095			1,095		288,550	288,550			
100061275	METairie	LA		06/01/2021	01/20/2026	164,122		3			3		164,125	164,690	565		565
100061289	MAPLE HEIGHTS	OH		06/01/2021	01/20/2026	55,401		1			1		55,402	55,623	221		221
100065496	HOUSTON	TX		07/28/2021	01/17/2026	1,156							1,156	1,156			
100076232	ARROYO GRANDE	CA		02/10/2022	01/09/2026	740,214		19,786			19,786		760,000	760,000			
100079915	MYRTLE BEACH	SC		04/25/2022	01/22/2026	133,981		1,641			1,641		135,622	135,622			
100081087	OMAHA	NE		03/18/2022	01/17/2026	131,752		6,747			6,747		138,499	138,499			
100081982	KATY	TX		03/18/2022	01/17/2026	201,562		7,770			7,770		209,332	209,332			
100082615	LOS ANGELES	CA		04/14/2022	01/09/2026	401,446		2,380			2,380		403,826	403,826			
100082860	PHOENIX	AZ		05/17/2022	02/09/2026	1,982,336		32,664			32,664		2,025,000	2,025,000			
100086948	DEERFIELD BEACH	FL		10/24/2022	01/09/2026	553,479		3,883			3,883		557,362	557,362			
100087774	SACRAMENTO	CA		11/17/2022	01/09/2026	432,041		4,824			4,824		436,866	436,866			
100088670	LANCASTER	CA		11/15/2022	01/22/2026	282,046		1,149			1,149		283,195	283,195			
100010948	DAYTON	OH		12/23/2016	01/05/2026	68,095		1,498			1,498		69,593	69,593			
100011102	LOS ANGELES	CA		12/23/2016	01/05/2026	463,494		27,303			27,303		490,797	490,797			
100011951	MIAMI	FL		03/08/2017	01/13/2026	204,135		19,713			19,713		223,848	223,848			
100012665	LAS VEGAS	NV		05/25/2017	01/05/2026	171,623		40,101			40,101		211,724	211,724			
100012675	TUCSON	AZ		05/25/2017	01/05/2026	80,755		19,212			19,212		99,967	99,967			
100012701	HENDERSON	NV		05/25/2017	01/05/2026	102,886		30,637			30,637		133,503	133,503			
100012726	SAN BERNARDINO	CA		05/25/2017	01/05/2026	270,138		63,023			63,023		333,161	333,161			
100013634	WEST VALLEY CITY	UT		05/25/2017	01/05/2026	115,544		7,824			7,824		123,369	123,369			
100013795	OAKLAND	CA		05/25/2017	01/05/2026	294,879		12,775			12,775		247,654	247,654			
100014496	REDDING	CA		09/21/2017	02/13/2026	993							993	497		(497)	(497)
100014721	SEBASTIAN	FL		09/27/2017	01/13/2026	1,764		13			13		1,777	1,777			
100024654	WEST NEW YORK	NJ		09/20/2018	01/05/2026	103,514		39,140			39,140		142,654	142,654			
100024811	HILLMAR	CA		09/20/2018	01/05/2026	152,615		34,647			34,647		187,262	187,262			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100024842	SPARKS		NV		09/20/2018	01/05/2026	202,463		32,781					235,244	235,244			
100024865	CARTERET		NJ		09/20/2018	01/05/2026	280,408		39,458					319,866	319,866			
100025986	MADERA		CA		09/20/2018	01/05/2026	103,423		31,055					134,477	134,477			
100025917	NORTH CHICAGO		IL		09/20/2018	01/05/2026	73,485		27,293					100,778	100,778			
100025568	GLENVIEW		IL		09/20/2018	02/05/2026	372,398		167,186					539,584	442,235		(97,349)	(97,349)
100026149	RANCHO CUCAMONGA		CA		09/20/2018	01/05/2026	298,221		25,954					284,175	284,175			
100026622	PICO RIVERA		CA		09/26/2018	02/05/2026	188,972		2,956					191,927	191,927			
100027993	HAMILTON		NJ		10/26/2018	01/05/2026	53,479		2,260					55,739	55,739			
100029842	DECATUR		GA		10/26/2018	01/05/2026	115,324		19,648					134,972	134,972			
100030136	JERSEY CITY		NJ		12/20/2018	01/05/2026	90,985		3,056					94,041	94,041			
100031071	SILVER SPRING		MD		03/29/2019	01/05/2026	293,551		21,264					314,815	314,815			
100031970	SAN DIEGO		CA		03/29/2019	01/05/2026	242,716		5,488					248,204	248,204			
100044230	BOCA RATON		FL		06/19/2020	01/05/2026	39,763		1,700					41,463	41,463			
100045865	LAKELAND		FL		11/25/2020	01/07/2026	133,877		6,249					140,126	140,126			
100016600	GLENDALE		MD		04/10/2018	01/21/2026	28,296		3					28,299	28,299			
100131612	SPRINGFIELD		VA		10/06/2023	01/17/2026	230,634		597					231,231	231,231			
100134815	DELTONA		FL		10/30/2023	01/06/2026	264,887		1,084					265,971	265,971			
100134656	FULLERTON		CA		10/30/2023	01/06/2026	339,709		1,090					340,799	340,799			
100135273	MORRISVILLE		NC		11/08/2023	01/17/2026	272,958		4,335					277,292	277,292			
100135279	GLENDALE		CA		11/08/2023	01/17/2026	169,045		16,491					185,536	185,536			
100148433	DAYTON		OH		04/12/2024	01/17/2026	135,699		6,903					142,602	142,602			
100192927	CRESCENT CITY		CA		02/05/2025	01/11/2026	148,335		273					148,608	148,608			
100206676	GOLD CANYON		AZ		04/24/2025	01/17/2026	215,847		21,467					237,314	237,314			
100212180	WAIKESHA		HI		07/22/2025	01/05/2026	167,843		1,964					169,807	169,807			
100038739	GALWAY		IRL		09/27/2019	02/01/2026	59,610							59,610	29,805	2,479	(32,284)	(29,805)
100036892	DUBLIN		CA		09/27/2019	01/01/2026	315,293		98,981				(24,054)	390,220	424,307	34,087		34,087
100039116	DUBLIN		CA		09/27/2019	01/01/2026	25,294		2,388				(1,893)	25,789	27,969	2,213	(3)	2,211
100039214	WESTMEATH		IRL		09/27/2019	01/01/2026	2,150			3			(160)	1,983	2,167	174		174
100099893	FREMONT		CA		03/28/2023	01/22/2026	383,430		4,025					387,455	387,455			
100100893	BROOKFIELD		CT		04/28/2023	01/09/2026	546,921		26,175					573,096	573,096			
100100982	CONROE		TX		04/28/2023	01/09/2026	165,653		19,368					185,021	185,021			
100060467	EL CAJON		CA		06/01/2021	01/20/2026	375,464		1,589					377,053	377,053			
100062905	WASHINGTON		DC		07/01/2021	01/20/2026	245,996		1,247					247,243	247,243			
100063113	LINCOLN		NE		07/01/2021	01/20/2026	81,025		209					81,234	81,234			
100120427	GREENFIELD		CA		06/18/2023	01/05/2026	377,006		776					377,782	377,782			
100120496	HAITHORNE		CA		06/18/2023	01/05/2026	432,714		2,232					434,946	434,946			
100132605	SANTA ANA		CA		11/03/2023	01/10/2026	2,031,874		1,837					2,033,711	2,033,711			
100135286	LAVON		TX		11/13/2023	01/17/2026	273,688		550					274,238	274,238			
100135290	VIRGINIA BEACH		VA		11/13/2023	01/17/2026	264,225		4,496					268,721	268,721			
100135417	FRESNO		CA		11/13/2023	01/17/2026	232,611		3,224					235,835	235,835			
100135483	MILLVILLE		DE		11/13/2023	01/17/2026	53,105		2,888					55,993	55,993			
100135670	BAYVILLE		NY		11/09/2023	01/11/2026	518,366		5,895					524,261	524,261			
100135717	PALM DESERT		CA		11/10/2023	01/04/2026	290,058		3,497					293,555	293,555			
100135746	ANNA		TX		11/10/2023	01/04/2026	275,010		3,060					278,070	278,070			
100135770	FARMINGTON		UT		11/10/2023	01/04/2026	301,328		162					301,490	301,490			
100143313	FORT MILL		SC		02/16/2024	01/17/2026	260,547		596					261,143	261,143			
100143370	VENURA		CA		02/16/2024	01/05/2026	1,063,307		14,693					1,078,000	1,078,000			
100173810	PHILADELPHIA		PA		10/31/2024	01/09/2026	197,188		1,338					198,526	198,526			
100214425	PRINCETON		IN		06/02/2025	01/17/2026	52,806		1,436					54,242	54,242			
100091163	EL PASO		TX		07/31/2023	01/09/2026	156,448		3,302					159,750	159,750			
100091168	CALDWELL		NJ		01/31/2023	02/09/2026	143,983		2,349					146,332	146,332			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13			
10006208	GRIFITH		IN	07/01/2021	02/20/2026	105,334		57				105,391			
10006406	IRONDEQUIT		NY	07/01/2021	02/20/2026	106,309		4,920			4,920	111,229			
100074612	TOLEDO		OH	12/01/2021	01/20/2026	180,280	888				888	181,168			(4,255)
100090320	BRIDGEPORT		CT	01/06/2023	01/09/2026	312,811	444				444	313,255			
100167639	MIRTE BEACH		SC	09/19/2024	01/04/2026	251,788	550				550	252,338			
100091878	STONEHAM		MA	07/30/2023	01/09/2026	440,291	260				260	440,552			
100100113	ARCADIA		CA	03/28/2023	01/22/2026	267,941	6,497				6,497	274,437			
100100115	BAYONNE		NJ	03/28/2023	01/22/2026	241,389		59			59	241,448			
100103519	HONOLULU		HI	05/08/2023	01/09/2026	837,618	631				631	838,249			
100102369	LITCHFIELD		IL	06/07/2023	01/09/2026	242,527		2,832			2,832	245,359			
100103039	MIAMI		FL	06/22/2023	02/10/2026	541,245		64,045			64,045	605,290			
100102013	FENO		NY	06/30/2023	01/17/2026	177,805	269				269	178,074			
100110409	SUWANEE		GA	06/30/2023	01/17/2026	290,881		14,539			14,539	305,419			
100110420	THE WOODLANDS		TX	06/30/2023	01/17/2026	310,298		1,125			1,125	311,423			
100111055	SAINT ALBAIS		NY	06/29/2023	01/05/2026	294,887	68,457				68,457	363,344			
100111409	ANDOVER		MA	06/29/2023	01/05/2026	9,550	2,520				2,520	12,070			
100111883	DETROIT		MI	06/29/2023	01/05/2026	34,703	1,984				1,984	36,687			
100112555	TARBORO		NC	06/29/2023	02/05/2026	46,615	27,444				27,444	74,059			
100112573	INDEPENDENCE		IN	06/29/2023	01/05/2026	34,651		4,895			4,895	39,546			
100112831	KENOSHA		WI	06/29/2023	01/05/2026	64,813		2,950			2,950	67,163			
100113254	MOLLTRIE		GA	06/29/2023	01/05/2026	66,743		5,024			5,024	71,767			
100113634	FREDERICK		MD	06/29/2023	01/05/2026	136,509		49,426			49,426	185,935			
100113680	MINERAL RIDGE		OH	06/29/2023	01/05/2026	106,008	21,818				21,818	127,827			
100113749	SHAWKIN		PA	06/29/2023	01/05/2026	18,035		3,744			3,744	21,780			
100114071	SAINT LOUIS		MO	06/29/2023	01/05/2026	18,827		2,501			2,501	21,328			
100114231	DOUGLASVILLE		GA	06/29/2023	01/05/2026	159,681	14,681				14,681	174,362			
100114355	CHICAGO		IL	06/29/2023	01/05/2026	113,252		1,362			1,362	114,614			
100114408	LUTZ		FL	06/29/2023	01/05/2026	83,273		52,176			52,176	135,449			
100114485	GORHAM		ME	06/29/2023	01/05/2026	334,397		105,173			105,173	439,570			
100114486	APPLE VALLEY		CA	06/29/2023	01/05/2026	122,924		10,450			10,450	133,374			
100114843	FREDERICK		MD	07/10/2023	01/17/2026	314,369	2,424				2,424	316,793			
100115871	BELTON		TX	07/20/2023	01/17/2026	286,633		5,705			5,705	272,338			
100116211	PLYMOUTH		IN	07/20/2023	01/05/2026	535,986		86,735			86,735	622,721			
100116306	PALMDALE		CA	07/20/2023	01/06/2026	467,764		77,298			77,298	545,021			
100116424	CHICAGO PARK		AZ	07/20/2023	01/05/2026	523,736		58,857			58,857	582,593			
100116740	BURBANK		CA	07/20/2023	01/06/2026	539,669		19,627			19,627	559,296			
100116770	SAYREVILLE		NJ	07/20/2023	01/05/2026	167,445		38,314			38,314	205,759			
100117048	VAN NUYS AREA LOS ANGELES		CA	07/20/2023	01/06/2026	293,948		69,270			69,270	363,218			
100117049	ALEXANDRIA		VA	07/20/2023	02/05/2026	192,924		19,170			19,170	212,093			
100117284	CONCORD		NC	07/20/2023	01/06/2026	323,038		1,576			1,576	324,614			
100117382	HOUSTON		TX	07/20/2023	01/05/2026	236,451		4,859			4,859	241,310			
100117329	FRESNO		CA	07/20/2023	01/06/2026	13,431		984			984	14,415			
100117718	LOS ANGELES (WOODLAND HILLS AR		CA	07/20/2023	01/05/2026	1,163,951		43,995			43,995	1,207,976			
100117804	BELLEVUE		WA	07/20/2023	01/06/2026	587,699		10,733			10,733	598,432			
100119163	FRESNO		CA	07/20/2023	01/06/2026	391,311		11,825			11,825	403,136			
100119229	LENGUA		KS	07/31/2023	01/17/2026	351,283		569			569	351,852			
100120586	IRVINGTON		NJ	07/31/2023	01/17/2026	348,912		1,931			1,931	350,843			
100120734	LAGRANGE		GA	08/25/2023	01/04/2026	317,950		8,773			8,773	326,723			
100120933	RALEIGH		NC	08/25/2023	01/04/2026	275,251		99			99	275,350			
100120953	PARTISAN		FL	08/30/2023	01/17/2026	84,617		3,513			3,513	88,130			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126612	CHICAGO	IL		06/30/2023	..01/05/2026	6,575		1,203				1,203	7,778				
100126658	BRADENTON	FL		06/30/2023	..01/05/2026	48,424		12,347				12,347	60,771				
100126685	DELRAY BEACH	FL		06/30/2023	..01/05/2026	62,344		1,042				1,042	63,386				
100127075	CLEVELAND	OH		06/30/2023	..01/01/2026	8,043		265				265	8,309				
100127097	STONEWOOD	IN		06/30/2023	..01/05/2026	61,159		2,659				2,659	63,817				
100128128	LOUISVILLE	KY		06/08/2023	..01/11/2026	91,099		1,269				1,269	92,368				
100128187	MILFORD	MI		06/18/2023	..01/17/2026	487,548		14,215				14,215	501,763				
100128283	LA PUENTE	CA		09/14/2023	..01/05/2026	759,309		4,019				4,019	763,328				
100129378	CORALLA	NC		09/26/2023	..01/21/2026	705,700		3,423				3,423	709,123				
100131655	CLAREMONT	CA		10/06/2023	..01/05/2026	436,561		9,402				9,402	445,963				
100131892	MIAMI	FL		10/06/2023	..01/05/2026	698,522		5,929				5,929	704,451				
100133381	DENTON	TX		10/23/2023	..01/17/2026	270,039		4,956				4,956	274,995				
100138272	MILLERTON	NY		12/15/2023	..01/10/2026	242,245		5,776				5,776	248,022				
100138379	SALUCIS	MA		12/18/2023	..02/09/2026	399,436		4,835				4,835	404,271				
100139549	PHOENIX	AZ		12/28/2023	..01/05/2026	1,062,513		7,122				7,122	1,069,635				
100140888	HUNTINGTON STATION	NY		01/25/2024	..01/10/2026	389,709		16,456				16,456	406,165				
100153766	GLENDALE	CA		07/10/2024	..01/05/2026	1,149,275		3,933				3,933	1,153,208				
100158436	OCEAN CITY	NJ		07/10/2024	..01/05/2026	1,926,524		4,726				4,726	1,931,250				
100158464	MEDFORD	OR		07/10/2024	..01/05/2026	1,052,405		3,845				3,845	1,056,250				
100158598	CHARLOTTE	NC		07/10/2024	..01/17/2026	300,180		765				765	300,945				
100160022	SAINT JOHNS	FL		07/18/2024	..01/17/2026	484,274		14,182				14,182	498,456				
100160972	GULF SHORES	AL		07/24/2024	..01/17/2026	333,670		5,528				5,528	339,199				
100160980	DELWAIRE	OH		07/24/2024	..01/17/2026	66,506		2,505				2,505	69,011				
100161597	FAVETTEVILLE	NC		07/30/2024	..01/21/2026	272,873		3,376				3,376	276,249				
100164103	SEBRING	FL		06/21/2024	..01/05/2026	195,073		4,303				4,303	199,376				
100166050	INGLEWOOD	CA		09/20/2024	..01/07/2026	594,267		3,119				3,119	597,386				
100175295	INDIO	CA		11/05/2024	..01/21/2026	469,148		557				557	469,705				
100176530	PLAINS	MT		11/15/2024	..01/17/2026	602,417		6,686				6,686	609,103				
100180047	SOUTH JORDAN	UT		11/25/2024	..01/17/2026	129,329		1,092				1,092	130,421				
100182172	PERRY	GA		12/12/2024	..01/17/2026	245,094		2,123				2,123	247,217				
100185078	GURNEE	IL		12/20/2024	..01/21/2026	339,041		36				36	339,077				
100201821	OKLALE	CA		03/18/2025	..01/05/2026	167,070		1,451				1,451	168,521				
100210264	CONWAY	NH		05/09/2025	..01/17/2026	372,383		3,346				3,346	375,729				
100210312	BAILEY	CO		05/09/2025	..01/17/2026	546,667		16,597				16,597	563,265				
100243376	SAN JOSE	CA		09/26/2025	..01/08/2026	1,319,773		659				659	1,320,432				
100154137	ERIE	CO		07/11/2024	..01/09/2026	420,602		5,398				5,398	426,000				
100165308	LOS ANGELES	CA		08/29/2024	..01/05/2026	278,651		349				349	279,000				
100175884	LAKESIDE	CO		11/12/2024	..01/11/2026	117,644		998				998	118,632				
100189982	HUNTSVILLE	UT		01/21/2025	..02/17/2026	201,495		15,176				15,176	216,671				
3510120428	MEDFORD	OR		12/19/2025	..01/30/2026	498,241		2,504				2,504	500,745				
3510121242	LOS ANGELES	CA		12/19/2025	..01/30/2026	2,486,505		12,495				12,495	2,499,000				
3510121430	DAYTONA BEACH	FL		12/19/2025	..03/30/2026	352,421		1,771				1,771	354,192				
3510122804	BREKERTON	WA		12/19/2025	..01/30/2026	1,574,829		7,914				7,914	1,582,743				
3510120427	RICHMOND	TX		12/19/2025	..02/27/2026	968,135		4,865				4,865	973,000				
7200643	SALT LAKE CITY	UT		11/01/2023	..02/06/2026	60,804,530		242,441				242,441	61,046,971				
7200741	MIAMI	FL		02/04/2025	..02/11/2026	59,935,614		346,248				346,248	60,281,862				
600103774	PHOENIX	AZ		02/28/2025	..01/27/2026	4,241,835		44,761				44,761	4,286,596				
7200589	MANCHESTER	CT		03/03/2023	..01/08/2026	156,053,123		197,704				197,704	156,250,827				
7200519	LONDON	GBR		01/21/2022	..01/30/2026	78,515,155		839,317		(428,879)		409,438	78,924,593				
7200622	BROOKLYN	NY		05/19/2023	..02/20/2026	114,796,309		243,691				243,691	115,000,000				
7200659	SAN FRANCISCO	CA		12/28/2023	..02/26/2026	313,669,651		1,330,349				1,330,349	315,000,000				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
730100440	LOS ANGELES	CA		12/27/2023	.02/05/2026	2,544,092		10,818			10,818		2,554,910				
730101824	BERKELEY	CA		12/27/2023	.03/24/2026	2,244,541		88,768			88,768		2,333,309	2,333,309			
730101630	FRESNO	CA		12/27/2023	.03/31/2026	3,285,597		117,844			117,844		3,403,441	3,403,441			
730242834	LOS ANGELES	CA		12/27/2023	.03/24/2026	1,177,579		73,962			73,962		1,251,541	1,251,541			
730300786	LOS ANGELES	CA		12/27/2023	.03/02/2026	6,132,645		289,189			289,189		6,421,834	6,421,834			
730300788	LOS ANGELES	CA		12/27/2023	.03/02/2026	2,634,852		107,898			107,898		2,742,750	2,742,750			
730300793	BUENA PARK	CA		12/27/2023	.03/05/2026	5,091,502		208,499			208,499		5,300,001	5,300,001			
730301571	WHITTIER	CA		12/27/2023	.01/27/2026	1,256,226		107,663			107,663		1,363,889	1,363,889			
730302189	LONG BEACH	CA		12/27/2023	.01/27/2026	919,012		43,474			43,474		962,486	962,486			
7200820	ARLINGTON	VA		12/16/2025	.02/11/2026	11,119,048		111,190			111,190		11,230,238	11,119,048			(111,190)
100155755	APPLE VALLEY	CA		06/18/2024	01/17/2026	127,797		1,096			1,096		128,893	128,893			
100109546	DECATUR	GA		03/05/2025	01/14/2026	22,074		269			269		22,343	22,343			
100190415	GILBERT	AZ		01/23/2025	01/01/2026	81,031		768			768		81,799	81,799			
19348	EL SEGUNDO	CA		09/10/2021	01/02/2026	12,085,186		834			834		12,086,019	12,086,019			
3510101803	TORRANCE	CA		12/19/2025	.02/26/2026	714,928		2,572			2,572		717,500	717,500			
3510102516	LEHIGH ACRES	FL		12/19/2025	.01/29/2026	253,552		890			890		254,442	254,442			
3510102825	SUNRIEVILLE	MA		12/19/2025	01/29/2026	1,178,081		4,240			4,240		1,182,321	1,182,321			
3510103859	NORTH BERGEN	NJ		12/19/2025	.02/26/2026	228,646		823			823		229,469	229,469			
3510104416	WINTER PARK	FL		12/19/2025	.02/26/2026	296,573		1,067			1,067		297,640	297,640			
3510104567	LEHIGH ACRES	FL		12/19/2025	.02/26/2026	146,973		475			475		147,448	147,448			
3510105395	LOS ANGELES	CA		12/19/2025	01/29/2026	1,128,012		4,060			4,060		1,132,072	1,132,072			
3510106527	INDIO	CA		12/19/2025	01/29/2026	498,269		1,793			1,793		500,062	500,062			
3510106530	INDIO	CA		12/19/2025	01/29/2026	93,227		335			335		93,563	93,563			
3510107113	LEESBURG	VA		12/19/2025	01/29/2026	13,690		49			49		13,740	13,740			
3510107691	FORT LAUDERDALE	FL		12/19/2025	01/29/2026	732,365		3,074			3,074		735,439	735,439			
3510107897	NAPLES	FL		12/19/2025	01/29/2026	372,934		1,566			1,566		374,500	374,500			
3510107900	NAPLES	FL		12/19/2025	01/29/2026	379,905		1,995			1,995		381,500	381,500			
3510108409	CLEARWATER	FL		12/19/2025	01/29/2026	1,448,690		5,210			5,210		1,453,900	1,453,900			
3510108820	TAMPA	FL		12/19/2025	01/29/2026	138,221		590			590		138,801	138,801			
3510108909	KNOXVILLE	TN		12/19/2025	01/29/2026	602,276		1,915			1,915		604,191	604,191			
3510109323	CAPE CORAL	FL		12/19/2025	01/29/2026	179,627		823			823		180,450	180,450			
3510109669	CALDWELL	NJ		12/19/2025	01/29/2026	1,061,414		3,800			3,800		1,065,214	1,065,214			
3510109670	CALDWELL	NJ		12/19/2025	01/29/2026	626,692		2,202			2,202		628,894	628,894			
3510109671	CALDWELL	NJ		12/19/2025	01/29/2026	1,055,695		3,710			3,710		1,059,405	1,059,405			
3510109672	CALDWELL	NJ		12/19/2025	01/29/2026	626,161		2,200			2,200		628,361	628,361			
3510110890	CANYON LAKE	TX		12/19/2025	01/29/2026	505,680		1,820			1,820		507,500	507,500			
3510111068	CORAL GABLES	FL		12/19/2025	01/29/2026	1,828,972		8,528			8,528		1,837,500	1,837,500			
3510113848	SHERMAN OAKS	CA		12/19/2025	02/26/2026	1,639,211		7,608			7,608		1,646,820	1,646,820			
3510113901	SAINT PETERSBURG	FL		12/19/2025	01/29/2026	127,414		594			594		128,008	128,008			
3510114306	STUDIO CITY	CA		12/19/2025	02/26/2026	1,330,280		4,561			4,561		1,334,841	1,334,841			
3510115069	CALDWELL	NJ		12/19/2025	01/29/2026	745,640		2,647			2,647		748,287	748,287			
3510115090	CALDWELL	NJ		12/19/2025	01/29/2026	1,114,368		3,957			3,957		1,118,325	1,118,325			
3510115094	RATHERUM	ID		12/19/2025	01/29/2026	236,553		905			905		237,468	237,468			
3510115099	CALDWELL	NJ		12/19/2025	01/29/2026	965,258		3,427			3,427		968,685	968,685			
3510115100	CALDWELL	NJ		12/19/2025	01/29/2026	1,104,933		3,923			3,923		1,108,856	1,108,856			
3510115101	CALDWELL	NJ		12/19/2025	01/29/2026	319,386		1,134			1,134		320,500	320,500			
3510115553	CAMBRIDGE	MA		12/19/2025	02/26/2026	1,521,855		5,475			5,475		1,527,330	1,527,330			
3510115559	WELLESLEY	MA		12/19/2025	01/29/2026	406,677		1,463			1,463		408,140	408,140			
3510116084	MIAMI	FL		12/19/2025	01/29/2026	370,634		1,766			1,766		372,400	372,400			
3510116773	ST. PETERSBURG	FL		12/19/2025	01/29/2026	242,803		1,147			1,147		243,950	243,950			
3510116775	WEST MIAMI	FL		12/19/2025	01/29/2026	209,247		753			753		210,000	210,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment				13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
3510117408	EAST PALATKA	FL		12/19/2025	.01/29/2026	126,050		329			533	126,579	126,579			
3510117768	NORTH PORT	FL		12/19/2025	.01/29/2026	170,918		815			815	171,733	171,733			
3510117837	TALLAHASSEE	FL		12/19/2025	.01/29/2026	478,114		2,190			2,190	480,304	480,304			
3510117844	MIAMI	FL		12/19/2025	.02/26/2026	1,347,652		5,833			5,833	1,353,484	1,353,484			
3510117929	LOS ANGELES	CA		12/19/2025	.02/26/2026	725,829		3,046			3,046	728,875	728,875			
3510118004	LEHIGH ACRES	FL		12/19/2025	.01/29/2026	180,113		850			850	180,963	180,963			
3510118598	CITRAUS SPRINGS	FL		12/19/2025	.02/26/2026	138,444		579			579	139,023	139,023			
3510118923	MIAMI	FL		12/19/2025	.02/26/2026	2,645,394		12,492			12,492	2,657,886	2,657,886			
3510118925	NORTH PORT	FL		12/19/2025	.02/26/2026	155,688		628			628	156,236	156,236			
3510119170	OCALA	FL		12/19/2025	.01/29/2026	123,307		592			592	123,899	123,899			
3510119334	NASHVILLE	TN		12/19/2025	.01/29/2026	1,153,761		5,243			5,243	1,159,004	1,159,004			
3510119335	NASHVILLE	TN		12/19/2025	.01/29/2026	1,155,410		5,314			5,314	1,160,724	1,160,724			
3510119606	WAXAHATCHIE	NC		12/19/2025	.01/29/2026	451,179		2,149			2,149	453,328	453,328			
3510120197	LOS ANGELES	CA		12/19/2025	.01/29/2026	1,115,046		4,954			4,954	1,120,000	1,120,000			
3510120260	HOUSTON	TX		12/19/2025	.01/29/2026	134,721		636			636	135,357	135,357			
3510120426	FRUITLAND PARK	FL		12/19/2025	.01/29/2026	501,440		1,804			1,804	503,244	503,244			
3510120840	CUTLER BAY	FL		12/19/2025	.01/29/2026	241,270		1,105			1,105	242,375	242,375			
3510121508	PARKER	CO		12/19/2025	.01/29/2026	389,114		1,776			1,776	400,890	400,890			
3510122016	CHARLESTON	SC		12/19/2025	.01/29/2026	1,121,703		5,297			5,297	1,127,000	1,127,000			
3510122299	WEST WARRICK	RI		12/19/2025	.01/29/2026	163,750		750			750	164,500	164,500			
3510122567	AUSTIN	TX		12/19/2025	.02/26/2026	256,426		1,174			1,174	257,600	257,600			
3510122717	CHAGRIN FALLS	OH		12/19/2025	.02/26/2026	567,064		2,756			2,756	569,820	569,820			
3510122731	CEDAR CREEK	TX		12/19/2025	.02/26/2026	268,584		836			836	269,420	269,420			
3510122866	CHARLESTON	SC		12/19/2025	.02/26/2026	1,324,262		6,018			6,018	1,330,280	1,330,280			
3510123241	MIAMI GARDENS	FL		12/19/2025	.02/26/2026	269,938		1,312			1,312	271,250	271,250			
3510123243	MIAMI	FL		12/19/2025	.01/29/2026	548,736		2,512			2,512	551,250	551,250			
3510123385	EL CAJON	CA		12/19/2025	.01/29/2026	221,585		1,015			1,015	222,600	222,600			
3510124231	ORLANDO	FL		12/19/2025	.02/26/2026	215,007		1,041			1,041	216,048	216,048			
3510124547	SANFORD	FL		12/19/2025	.01/29/2026	166,993		789			789	167,782	167,782			
3510124686	DANIA	FL		12/19/2025	.01/29/2026	295,279		1,416			1,416	296,695	296,695			
3510124737	MIAMI	FL		12/19/2025	.01/29/2026	181,828		872			872	182,700	182,700			
3510124800	PLEASANT VALLEY	NY		12/19/2025	.01/29/2026	129,091		619			619	129,710	129,710			
3510125015	WEST HILLS	CA		12/19/2025	.01/29/2026	715,912		3,338			3,338	719,250	719,250			
3510125223	WINDSORCKET	RI		12/19/2025	.01/29/2026	267,758		1,342			1,342	269,100	269,100			
3510125688	TAYLORS	SC		12/19/2025	.01/29/2026	454,597		2,147			2,147	456,733	456,733			
3510125778	SEAFORD	NY		12/19/2025	.02/26/2026	464,015		1,485			1,485	465,500	465,500			
3510125928	FORT LAUDERDALE	FL		12/19/2025	.01/29/2026	407,535		1,965			1,965	409,500	409,500			
3510126178	MIAMI	FL		12/19/2025	.01/29/2026	457,226		2,205			2,205	459,431	459,431			
3510126411	ENCINO	CA		12/19/2025	.01/29/2026	1,240,093		5,907			5,907	1,246,000	1,246,000			
3510126717	PAULETTO BAY	FL		12/19/2025	.01/29/2026	1,527,385		7,365			7,365	1,534,750	1,534,750			
3510126835	APALACHICOLA	FL		12/19/2025	.01/29/2026	194,384		736			736	195,120	195,120			
3510126863	MILFORD	MI		12/19/2025	.02/26/2026	289,123		1,377			1,377	290,500	290,500			
100090883	ADELANTO	CA		01/31/2023	.01/09/2026	192,629		(342)			(342)	192,287	192,287			
100091666	PASADENA	CA		01/27/2023	.03/09/2026	451,290		(9,355)			(9,355)	441,935	441,935			
100090782	PACIFICA	CA		02/28/2023	.01/09/2026	1,004,283		(24,159)			(24,159)	980,124	980,124			
100090738	FRAZIER PARK	CA		02/28/2023	.03/09/2026	261,527		(4,308)			(4,308)	257,219	257,219			
100091403	MESA	AZ		02/22/2023	.01/17/2026	442,855		(5,995)			(5,995)	437,270	437,270			
100091421	GAITHERBURG	TN		02/22/2023	.01/17/2026	407,611		(3,355)			(3,355)	404,256	404,256			
100093669	SAN MARCOS	TX		04/06/2023	.01/09/2026	175,152		(13,478)			(13,478)	161,674	161,674			
100103190	BRICK	NJ		04/21/2023	.01/09/2026	243,035		(4,999)			(4,999)	238,436	238,436			
100070335	ROTTERDAM	ND		06/31/2021	.01/20/2026	134,996					618	135,614	132,817	(2,797)		(2,797)

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100071423	LEEDS/ARLEN		ND		09/30/2021	..01/20/2026	..220,794						(3,169)	..217,625	..217,162	(462)	.....	.....(462)
100074379	HEERLEN		ND		11/16/2021	..01/20/2026	..246,794						(4,033)	..242,761	..242,738	(23)	.....	.....(23)
100077956	NEIPIORT BEACH		CA		01/13/2022	..01/09/2026	..1,367,570		(13,579)			(13,579)		..1,353,991	..1,353,991	.....	.....	.....
100077957	NEIPIORT BEACH		CA		01/13/2022	..01/09/2026	..1,653,469		(33,795)			(33,795)		..1,619,674	..1,619,674	.....	.....	.....
100078013	WESTON		FL		01/12/2022	..01/09/2026	..413,471		(5,962)			(5,962)		..407,509	..407,509	.....	.....	.....
100078639	ROTTERDAM		ND		01/26/2022	..01/20/2026	..173,814						(7,854)	..165,960	..173,112	..7,151	.....	..7,151
100078531	SCHIEDAM/VLAARDINGEN		ND		01/26/2022	..01/20/2026	..90,332						(4,029)	..86,303	..88,804	..2,501	.....	..2,501
100078532	SCHIEDAM/VLAARDINGEN		ND		01/26/2022	..01/20/2026	..41,302						(1,843)	..39,459	..40,615	..1,156	.....	..1,156
100082763	AMSTERDAM		ND		04/27/2022	..01/20/2026	..142,785						(16,202)	..126,583	..143,248	..16,665	.....	..16,665
100083216	PASADENA		CA		05/26/2022	..01/09/2026	..1,485,092							..1,416,795	..1,416,795	.....	.....	.....
100084589	YORKTOWN		VA		06/02/2022	..01/22/2026	..186,146		(8,205)			(8,205)		..177,941	..177,941	.....	.....	.....
100084760	MIAMI BEACH		FL		06/02/2022	..01/22/2026	..661,634		(17,978)			(17,978)		..643,656	..643,656	.....	.....	.....
100085055	CARPELLE VAN DEN IJSSEL		ND		07/27/2022	..01/20/2026	..193,028						(28,698)	..184,330	..189,431	..25,101	.....	..25,101
100085107	DEN HAAG		ND		07/27/2022	..01/20/2026	..312,998						(46,535)	..266,463	..307,171	..40,708	.....	..40,708
100085998	TODOS SANTOS		MEX		06/19/2022	..01/15/2026	..296,223							..296,223	..296,223	.....	.....	.....
100087974	ARLINGTON		VA		10/25/2022	..01/22/2026	..326,314		(1,160)			(1,160)		..325,154	..325,154	.....	.....	.....
100088103	LOS ANGELES		CA		10/25/2022	..01/22/2026	..596,703		(15,839)			(15,839)		..580,864	..580,864	.....	.....	.....
100089029	LOS ANGELES		CA		11/04/2022	..01/09/2026	..613,026		(10,552)			(10,552)		..602,474	..602,474	.....	.....	.....
100090706	CLEVELAND		OH		12/29/2022	..03/09/2026	..102,345							..100,800	..100,800	.....	.....	.....
100091921	AMSTERDAM		ND		01/27/2023	..01/20/2026	..212,324						(17,012)	..195,312	..208,607	..13,295	.....	..13,295
100094716	CONVERS		GA		11/20/2020	..01/07/2026	..17,487		(871)			(871)		..16,616	..16,616	.....	.....	.....
100047607	OWEGO		NY		11/20/2020	..01/07/2026	..33,455		(3,224)			(3,224)		..30,231	..30,231	.....	.....	.....
100046782	SALT LAKE CITY		UT		11/20/2020	..01/07/2026	..66,824		(2,454)			(2,454)		..64,370	..64,370	.....	.....	.....
100048652	FILLMORE		CA		11/20/2020	..01/07/2026	..18,934		(563)			(563)		..18,371	..18,371	.....	.....	.....
100108533	TULSA		ND		05/25/2023	..01/20/2026	..248,307						(23,433)	..224,874	..243,902	..19,028	.....	..19,028
100108593	YUCCA VALLEY		CA		05/25/2023	..01/09/2026	..196,689		(1,168)			(1,168)		..195,521	..195,521	.....	.....	.....
100109666	BLAINE		WA		06/16/2023	..03/09/2026	..293,063		(3,063)			(3,063)		..290,000	..290,000	.....	.....	.....
100110787	ARNHEM		ND		06/28/2023	..01/20/2026	..4,709						(355)	..4,354	..4,628	..274	.....	..274
100110790	ARNHEM		ND		06/28/2023	..01/20/2026	..166,609						(12,555)	..154,054	..163,711	..9,657	.....	..9,657
100118203	ORLANDO		FL		07/21/2023	..01/09/2026	..318,141		(7,214)			(7,214)		..310,927	..310,927	.....	.....	.....
100119269	ROCKLIN		CA		07/31/2023	..01/17/2026	..425,599		(2,072)			(2,072)		..423,527	..423,527	.....	.....	.....
100110688	SAN ANTONIO		TX		06/11/2023	..01/09/2026	..287,480		(24,722)			(24,722)		..262,758	..262,758	.....	.....	.....
100110723	LOS ANGELES		CA		06/11/2023	..01/09/2026	..692,225		(23,934)			(23,934)		..668,291	..668,291	.....	.....	.....
100110731	EL PASO		TX		06/11/2023	..01/09/2026	..247,445		(13,309)			(13,309)		..234,136	..234,136	.....	.....	.....
100126959	WAINESVILLE		NC		06/30/2023	..03/05/2026	..55,523		(278)			(278)		..55,245	..55,245	.....	.....	.....
100127613	RALEIGH		NC		09/08/2023	..01/17/2026	..299,068		(4,926)			(4,926)		..294,142	..294,142	.....	.....	.....
100127700	PRESCOTT		AZ		09/08/2023	..01/09/2026	..412,911		(8,785)			(8,785)		..404,126	..404,126	.....	.....	.....
100128602	LONG BEACH		CA		09/21/2023	..01/09/2026	..698,199		(11,810)			(11,810)		..686,389	..686,389	.....	.....	.....
100129290	OCALA		FL		09/25/2023	..01/04/2026	..242,998		(283)			(283)		..242,715	..242,715	.....	.....	.....
100130107	NETHERLANDS		ND		09/26/2023	..01/20/2026	..920,298						(100,974)	..819,324	..903,739	..84,415	.....	..84,415
100130108	NETHERLANDS		ND		09/26/2023	..01/20/2026	..33,379		(2,569)			(2,569)		..27,521	..32,430	..4,909	.....	..4,909
100129440	FREDERICK		MD		09/29/2023	..01/17/2026	..269,751							..267,182	..267,182	.....	.....	.....
100129476	GRANITE SHLS		TX		09/29/2023	..01/17/2026	..229,355		(634)			(634)		..228,721	..228,721	.....	.....	.....
100129566	FISH CAMP		CA		09/29/2023	..01/17/2026	..369,578		(4,534)			(4,534)		..365,044	..365,044	.....	.....	.....
100129729	GEORGETOWN		TX		09/29/2023	..01/17/2026	..288,184		(5,243)			(5,243)		..282,951	..282,951	.....	.....	.....
100130236	LYNWOOD		CA		09/28/2023	..01/09/2026	..490,270		(7,132)			(7,132)		..483,138	..483,138	.....	.....	.....
100130398	NOVATO		CA		09/28/2023	..01/11/2026	..1,285,693		(12,839)			(12,839)		..1,272,854	..1,272,854	.....	.....	.....
100131763	SHERWOOD		OR		10/06/2023	..01/05/2026	..450,402		(285)			(285)		..450,117	..450,117	.....	.....	.....
100131989	SHAFTER		CA		10/06/2023	..01/05/2026	..246,771		(6,392)			(6,392)		..240,379	..240,379	.....	.....	.....
100132024	NEWARK		NJ		10/13/2023	..01/17/2026	..260,163		(3,240)			(3,240)		..256,923	..256,923	.....	.....	.....
100132257	DEERHAVEN		WI		10/13/2023	..01/04/2026	..315,119		(3,025)			(3,025)		..312,094	..312,094	.....	.....	.....

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	Change in Book Value/Recorded Investment			7	14				15	16	17	18
	2	3		5	6	8	9	10	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100133421	MIAMI BEACH	FL		10/19/2023	01/11/2026		(8,331)			(8,331)		313,521			
100133473	SCHUMBERG	IL		10/19/2023	01/11/2026		(3,287)			(3,287)		223,664			
100133402	TAMPA	FL		10/20/2023	01/05/2026					(8,504)		266,476			
100133371	PALLASBORO	NJ		10/25/2023	01/09/2026		(5,169)			(5,169)		111,808			
100134075	PINECREST	FL		10/27/2023	01/09/2026		(17,651)			(17,651)		2,455,437			
100134357	PLACENTIA	CA		10/27/2023	01/11/2026		(17,669)			(17,669)		1,123,326			
100134387	TEWKALE	GA		10/27/2023	01/11/2026		(10,573)			(10,573)		374,068			
100134500	LIGHTHOUSE POINT	FL		10/30/2023	01/09/2026		(6,879)			(6,879)		708,186			
100134548	POIMTON PLAINS	NJ		10/30/2023	03/09/2026					(7,148)		452,852			
100133121	ANNANDALE	VA		11/29/2023	03/06/2026		(1,601)			(1,601)		450,225			
100133912	LOS ANGELES (SHERMAN OAKS AREA	CA		11/29/2023	01/10/2026		(13,015)			(13,015)		1,266,671			
100136231	ST. GEORGE	UT		11/20/2023	01/17/2026					(3,204)		311,846			
100136374	UNION PIER	MI		11/20/2023	01/17/2026		(5,781)			(5,781)		311,416			
100136803	WATERBURY	CT		11/27/2023	01/09/2026		(5,531)			(5,531)		297,272			
100136836	THE BRINK	NY		11/27/2023	01/09/2026					(14,125)		551,054			
100136818	HAVERHILL	MA		11/28/2023	01/09/2026		(252)			(252)		33,919			
100136877	SAINT LOUIS	MO		11/28/2023	01/17/2026		(3,221)			(3,221)		418,765			
100136891	MCALLEN	TX		11/28/2023	01/17/2026		(3,485)			(3,485)		394,255			
100137167	LOS ANGELES	CA		11/28/2023	03/11/2026		(55,473)			(55,473)		1,386,653			
100137254	NETHERLANDS	NLD		11/28/2023	01/20/2026						(70,229)	956,056	52,458		52,458
100136107	DELAND	FL		12/18/2023	01/09/2026					(1,381)		190,823			
100136136	NEDERLAND	OO		12/18/2023	01/09/2026		(9,406)			(9,406)		108,658			
100137351	RICHMOND	TX		12/18/2023	01/09/2026		(51,982)			(51,982)		1,448,378			
100137614	CHARLOTTE	NC		12/08/2023	01/17/2026		(8,738)			(8,738)		355,800			
100137793	PEARLAND	TX		12/08/2023	01/17/2026		(560)			(560)		324,248			
100138776	IRVINE	CA		12/01/2023	01/17/2026		(4,043)			(4,043)		236,126			
100138809	LAS VEGAS	NV		12/21/2023	01/21/2026					(18,190)		735,283			
100138812	SANTA ANA	CA		12/21/2023	01/21/2026		(12,960)			(12,960)		471,079			
100138827	NEW ORLEANS	LA		12/21/2023	01/21/2026		(10,705)			(10,705)		549,406			
100138851	MCALLEN	TX		12/21/2023	01/21/2026		(3,348)			(3,348)		238,381			
100139262	LOUISVILLE	KY		12/28/2023	01/06/2026		(4,584)			(4,584)		211,161			
100139294	FORT LAUDERDALE	FL		12/28/2023	01/06/2026		(3,859)			(3,859)		194,556			
100139765	UNITED KINGDOM	GBR		12/18/2023	01/20/2026						(6,434)	32,321	5,331		5,331
100140432	PEACHTREE CITY	GA		01/18/2024	01/17/2026		(1,904)			(1,904)		168,568			
100137437	FRESNO	CA		01/11/2024	01/09/2026		(16,715)			(16,715)		166,396			
100137415	OLYMPIA	WA		01/11/2024	01/09/2026		(16,619)			(16,619)		504,258			
100137416	NASHVILLE	TN		01/11/2024	03/09/2026		(18,720)			(18,720)		241,500			
100137471	PLANTATION	FL		01/11/2024	01/09/2026		(6,849)			(6,849)		1,079,645			
100141228	WENWORTH	VA		01/30/2024	01/06/2026		(9,509)			(9,509)		333,224			
100141562	WEST NEW YORK	NJ		01/30/2024	01/06/2026		(9,365)			(9,365)		289,410			
100141526	BARTLETT	WI		01/30/2024	01/06/2026		(5,304)			(5,304)		264,055			
100141420	LAWRENCEVILLE	GA		01/30/2024	01/06/2026		(10,091)			(10,091)		264,095			
100141766	COLUMBUS	OH		01/30/2024	01/05/2026		(1,264)			(1,264)		45,594			
100138680	PEMERROKE PINES	FL		01/30/2024	01/09/2026		(1,704)			(1,704)		468,534			
100138713	LUBBOCK	TX		02/02/2024	03/09/2026		(11,053)			(11,053)		128,925			
100142408	MAPLETON	UT		02/02/2024	01/09/2026		(5,945)			(5,945)		250,760			
100142519	SAINT PAUL	MIN		02/08/2024	01/17/2026		(11,754)			(11,754)		417,824			
100142895	CYPRESS	TX		02/08/2024	01/17/2026		(8,065)			(8,065)		893,883			
100142624	LOS ANGELES	CA		02/08/2024	01/17/2026		(5,162)			(5,162)		314,663			
												460,376			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014266	ASHURN	VA		02/08/2024	01/17/2026	384,929		(5,304)			(5,304)		379,625	379,625			
10014291	SAINT AUGUSTINE	FL		02/08/2024	01/17/2026	343,083		(1,603)			(1,603)		341,480	341,480			
10014297	TOIS RIVER	NJ		02/09/2024	01/21/2026	364,772		(10,089)			(10,089)		354,683	354,683			
10014262	NORWAL	IL		02/09/2024	01/21/2026	318,602		(4,246)			(4,246)		314,356	314,356			
10014238	RIFLE	CO		02/09/2024	01/21/2026	281,704		(8,126)			(8,126)		273,578	273,578			
100142975	ATLANTA	GA		02/09/2024	01/21/2026	306,223		(4,505)			(4,505)		301,718	301,718			
100140690	CRYSTAL LAKE	IL		02/08/2024	01/09/2026	188,702		(10,405)			(10,405)		178,297	178,297			
100143060	HIALEAH	FL		02/14/2024	01/11/2026	195,163		(5,423)			(5,423)		189,740	189,740			
100143857	UNITED KINGDOM	GBR		02/28/2024	01/20/2026	95,814						(6,131)	89,683	94,752	5,069		5,069
100143861	UNITED KINGDOM	GBR		02/28/2024	01/20/2026	91,386						(5,847)	85,539	90,365	4,827		4,827
100142117	SIMPSVILLE	SC		02/29/2024	01/06/2026	227,081		(985)			(985)		226,086	226,086			
100142120	LOS ANGELES	CA		02/29/2024	01/06/2026	708,338		(14,975)			(14,975)		693,363	693,363			
100142173	WVLE	TX		02/29/2024	01/06/2026	330,156		(14,748)			(14,748)		315,408	315,408			
100143845	SAN JOSE	CA		02/29/2024	01/06/2026	879,718		(8,720)			(8,720)		870,998	870,998			
100142658	SUGAR LAND	TX		03/08/2024	01/09/2026	578,723		(28,767)			(28,767)		549,956	549,956			
100142075	KIHEI	HI		03/08/2024	01/09/2026	351,385		(3,885)			(3,885)		347,500	347,500			
100143902	MURFREESBORO	TN		03/06/2024	01/05/2026	523,961		(17,813)			(17,813)		506,148	506,148			
100144004	PITTSBURGH	PA		03/07/2024	01/17/2026	527,980		(10,043)			(10,043)		517,937	517,937			
100144075	CRESTVIEW	FL		03/07/2024	01/17/2026	259,451		(8,202)			(8,202)		251,249	251,249			
100144089	SUWANEE	GA		03/07/2024	01/17/2026	338,393		(4,434)			(4,434)		333,959	333,959			
100144107	LOVELL	MA		03/07/2024	01/17/2026	216,161		(2,837)			(2,837)		213,324	213,324			
100144121	GARFIELD	NJ		03/07/2024	01/17/2026	260,376		(6,998)			(6,998)		253,378	253,378			
100144302	OSAGE BEACH	MO		03/07/2024	01/09/2026	2,702,258		(66,140)			(66,140)		2,636,118	2,636,118			
100144408	HUTTO	TX		03/07/2024	01/21/2026	284,232		(8,128)			(8,128)		276,164	276,164			
100144614	FORT WORTH	TX		03/13/2024	01/04/2026	278,435		(2,302)			(2,302)		276,133	276,133			
100144643	MANTECA	CA		03/13/2024	01/04/2026	426,849		(5,149)			(5,149)		421,700	421,700			
100144843	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	57,703		(2,634)			(2,634)	(3,051)	52,018	54,317	2,300		2,300
100144865	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	474,864		(22,675)			(22,675)	(25,093)	427,086	445,852	18,756		18,756
100144837	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	532,969		(25,229)			(25,229)	(28,166)	479,574	500,668	21,095		21,095
100145102	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	1,073,567		(61,482)			(61,482)	(57,376)	954,709	1,009,801	55,092		55,092
100145192	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	235,160		(10,831)			(10,831)	(12,431)	211,898	221,270	9,372		9,372
100145304	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	375,628						(19,912)	355,916	371,779	15,862		15,862
100145407	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	212,126		(9,540)			(9,540)	(11,214)	191,372	199,840	8,468		8,468
100145503	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	65,265		(1,882)			(1,882)	(3,453)	59,930	62,586	2,656		2,656
100145648	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	646,258		(35,577)			(35,577)	(34,153)	576,528	602,102	25,574		25,574
100145662	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	445,444		(24,490)			(24,490)	(23,540)	397,414	415,042	17,629		17,629
100142195	LOS ANGELES	CA		03/15/2024	01/05/2026	3,506,452		(64,548)			(64,548)		3,441,904	3,441,904			
100145857	TOIS RIVER	NJ		03/15/2024	01/05/2026	385,754		(8,604)			(8,604)		357,150	357,150			
100145861	ERIE	CO		03/15/2024	01/05/2026	586,143		(11,111)			(11,111)		585,032	585,032			
100146592	BOCA RATON	FL		03/20/2024	01/09/2026	81,502		(7,575)			(7,575)		73,927	73,927			
100141860	CHINO	CA		03/27/2024	01/06/2026	289,357		(10,028)			(10,028)		269,329	269,329			
100141882	RICHMOND	TX		03/27/2024	01/06/2026	307,643		(7,887)			(7,887)		299,756	299,756			
100146824	LIBERTY TWP	OH		03/28/2024	01/21/2026	261,788		(5,560)			(5,560)		256,208	256,208			
100147038	RAHWAY	NJ		03/27/2024	01/03/2026	335,783		(6,012)			(6,012)		349,771	349,771			
100147066	GALVESTON	TX		03/27/2024	01/03/2026	308,147		(5,118)			(5,118)		303,029	303,029			
100147105	DUPHAM	NC		03/28/2024	01/09/2026	100,115		(11,199)			(11,199)		88,916	88,916			
100147484	PALATINE	IL		04/03/2024	01/05/2026	206,502		(5,133)			(5,133)		201,369	201,369			
100147547	HUNTINGTON BEACH	CA		04/03/2024	01/05/2026	1,687,327		(32,555)			(32,555)		1,654,772	1,654,772			
100147632	LA PRINTE	CA		04/04/2024	01/05/2026	611,641		(21,312)			(21,312)		590,329	590,329			
100147733	APEX	NC		04/08/2024	02/17/2026	534,992		(4,342)			(4,342)		530,640	530,640			(500)
100147802	SCOTSDALE	AZ		04/08/2024	01/17/2026	570,806		(13,479)			(13,479)		557,327	557,327			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014734	LAS VEGAS	NV		04/08/2024	01/17/2026	235,336		(5,725)			(5,725)		229,611	229,611	239,611		
100147940	ROCKVILLE	MD		04/08/2024	01/17/2026	402,153		(4,187)			(4,187)		397,966	397,966	397,966		
100147911	INGRAM	TX		04/08/2024	01/17/2026	259,608		(3,523)			(3,523)		256,085	256,085	256,085		
100147567	SILVA	NC		04/08/2024	01/17/2026	341,317		(6,306)			(6,306)		335,011	335,011	335,011		
100148113	PENDERGRASS	GA		04/10/2024	01/04/2026	280,930		(2,379)			(2,379)		278,551	278,551	278,551		
100148133	STELLACOOM	WA		04/10/2024	01/09/2026	707,765		(22,159)			(22,159)		685,606	685,606	685,606		
100148135	KEY LARGO	FL		04/10/2024	01/09/2026	1,238,706		(20,580)			(20,580)		1,218,126	1,218,126	1,218,126		
100149030	MAINEVILLE	OH		04/19/2024	01/05/2026	270,419		(5,067)			(5,067)		265,352	265,352	265,352		
100149060	CHATTANOOGA	TN		04/19/2024	01/05/2026	339,659		(13,121)			(13,121)		326,538	326,538	326,538		
100149158	LOS ANGELES	CA		04/22/2024	01/05/2026	3,731,674		(13,992)			(13,992)		3,717,682	3,717,682	3,717,682		
100149403	BLUFFTON	SC		04/24/2024	01/17/2026	501,326		(9,536)			(9,536)		491,790	491,790	491,790		
100149416	HEBRON	NH		04/24/2024	01/17/2026	238,228		(7,682)			(7,682)		230,546	230,546	230,546		
100149481	COVINA	CA		04/24/2024	01/17/2026	850,741		(18,080)			(18,080)		832,661	832,661	832,661		
100149484	SAINT SIMONS ISLAND	GA		04/24/2024	01/17/2026	634,954		(15,094)			(15,094)		619,860	619,860	619,860		
100149544	OLYMPIA	WA		04/26/2024	03/09/2026	316,246		(13,057)			(13,057)		303,189	303,189	303,189		
100149884	BETHLEHEM	PA		04/29/2024	01/05/2026	46,214		(522)			(522)		45,692	45,692	45,692		
100149810	CARMI/CHANEL	CA		04/29/2024	01/05/2026	444,107		(4,334)			(4,334)		439,773	439,773	439,773		
100149812	CALIFORNIA CITY	CA		04/29/2024	01/05/2026	98,004		(5,500)			(5,500)		92,504	92,504	92,504		
100147345	PHOENIX	AZ		05/08/2024	01/09/2026	209,061		(15,533)			(15,533)		193,528	193,528	193,528		
100147361	PHOENIX	AZ		05/08/2024	01/09/2026	200,476		(15,023)			(15,023)		185,453	185,453	185,453		
100148148	HOUSTON	TX		05/15/2024	01/09/2026	276,282		(11,411)			(11,411)		264,871	264,871	264,871		
100150476	IRVINE	CA		05/03/2024	01/17/2026	561,775		(7,406)			(7,406)		574,369	574,369	574,369		
100150523	ACIORTH	GA		05/03/2024	01/17/2026	313,362		(4,604)			(4,604)		308,758	308,758	308,758		
100150632	MILTON	GA		05/03/2024	01/17/2026	510,350		(7,027)			(7,027)		503,323	503,323	503,323		
100150944	ORANGE BEACH	AL		05/08/2024	01/17/2026	276,783		(7,244)			(7,244)		269,539	269,539	269,539		
100150878	ANNAPOLIS	MD		05/08/2024	02/17/2026	550,433		(11,872)			(11,872)		538,561	538,561	538,561		
100151070	KENESAW	GA		05/08/2024	01/17/2026	386,382		(6,601)			(6,601)		379,791	379,791	379,791		
100151109	ELK PARK	NC		05/08/2024	01/17/2026	360,153		(10,249)			(10,249)		349,904	349,904	349,904		
100151131	HURST	TX		05/09/2024	01/09/2026	302,231		(4,215)			(4,215)		288,016	288,016	288,016		
100151239	APEX	NC		05/10/2024	01/17/2026	377,644		(9,692)			(9,692)		367,952	367,952	367,952		
100151374	VENTURA	CA		05/10/2024	01/17/2026	544,537		(12,595)			(12,595)		531,942	531,942	531,942		
100151451	GARDNERVILLE	NV		05/10/2024	01/17/2026	325,113		(5,679)			(5,679)		319,434	319,434	319,434		
100151583	LONG BEACH	CA		05/10/2024	01/17/2026	976,396		(512)			(512)		975,884	975,884	975,884		
100151607	SAFEEVILLE	NJ		05/10/2024	01/17/2026	230,564		(316)			(316)		230,248	230,248	230,248		
100151636	NORTH WHTLE BEACH	SC		05/10/2024	01/17/2026	762,895		(11,259)			(11,259)		751,637	751,637	751,637		
100151669	ATLANTA	GA		05/10/2024	01/17/2026	301,246		(5,534)			(5,534)		295,712	295,712	295,712		
100152336	RINCON	GA		05/17/2024	01/21/2026	239,700		(5,563)			(5,563)		234,137	234,137	234,137		
100152757	ST JOHNS	FL		05/22/2024	01/09/2026	310,769		(6,287)			(6,287)		304,482	304,482	304,482		
100152803	FAVETTEVILLE	NC		05/22/2024	01/05/2026	467,635		(32,249)			(32,249)		435,386	435,386	435,386		
100152883	CARTHAGE	TN		05/22/2024	01/05/2026	190,484		(111)			(111)		190,373	190,373	190,373	(41,284)	(41,284)
100152865	CARTHAGE	TN		05/22/2024	01/05/2026	190,725		(113)			(113)		190,612	190,612	190,612	(41,404)	(41,404)
100152887	CARTHAGE	TN		05/22/2024	01/05/2026	175,066		(105)			(105)		174,961	174,961	174,961	(33,943)	(33,943)
100152893	CARTHAGE	TN		05/22/2024	01/05/2026	206,153		(116)			(116)		206,037	206,037	206,037	(49,050)	(49,050)
100152913	CARTHAGE	TN		05/22/2024	01/05/2026	191,078		(114)			(114)		190,964	190,964	190,964	(41,590)	(41,590)
100152988	LORIS VALLEY	PA		05/30/2024	01/17/2026	279,683		(6,182)			(6,182)		273,501	273,501	273,501		
100153390	LITTLE FERRY	NJ		05/29/2024	01/09/2026	386,281		(12,777)			(12,777)		383,504	383,504	383,504		
100153573	UNITED KINGDOM	GBR		05/29/2024	01/20/2026	96,084		(10,909)			(10,909)		90,192	90,192	90,192	5,984	5,984
100153624	SAVANNAH	GA		05/31/2024	01/05/2026	377,857		(16,405)			(16,405)		756,574	756,574	756,574		
100153678	PERRIS	CA		06/05/2024	01/05/2026	772,979		(2,533)			(2,533)		461,405	461,405	461,405		
100150068	LAKEVILLE	MIN		06/14/2024	01/09/2026	463,938		(9,064)			(9,064)		345,739	345,739	345,739		
100150084	ANHEIM	CA		06/14/2024	01/09/2026	354,803											

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		Change in Book Value/Recorded Investment							14	15	16	17	18		
Loan Number	City	3	4	5	6	7	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015496	SAN BERNARDINO	CA		06/14/2024	01/05/2026	303,474		(12,618)				(63,108)	290,856	290,856	56,445		56,445
10015739	COSTERHUT	ND		06/28/2024	01/20/2026	654,559							591,451	647,886	56,445		56,445
10015735	HENGLO	ND		06/28/2024	01/20/2026	201,700						(19,296)	182,404	198,098	15,694		15,694
10015418	KINGSBURG	CA		07/11/2024	01/09/2026	188,949		(6,104)					162,845	182,845			
100158878	LEXINGTON	KY		07/12/2024	01/17/2026	287,338		(9,787)				(6,104)	277,571	277,571			
100159218	CHARLOTTE	NC		07/15/2024	01/17/2026	327,415		(8,908)				(8,908)	318,507	318,507			
100159225	SAN JOSE	CA		07/15/2024	01/17/2026	1,153,946		(25,028)				(25,028)	1,128,918	1,128,918			
100159417	HOUSTON	TX		07/15/2024	01/17/2026	235,170		(7,286)				(7,286)	227,884	227,884			
100159422	MERIDIAN	ID		07/15/2024	01/17/2026	287,880		(9,180)				(9,180)	278,700	278,700			
100159464	HENDERSVILLE	TN		07/15/2024	01/17/2026	79,065		(1,551)				(1,551)	77,514	77,514			
100159500	LAS VEGAS	NV		07/15/2024	01/17/2026	205,445		(6,190)				(6,190)	199,255	199,255			
100159538	LIVERMORE	CA		07/15/2024	01/05/2026	1,921,030		(41,947)				(41,947)	1,879,083	1,879,083			
100159546	CENTRAL ISLIP	NY		07/15/2024	01/05/2026	423,565		(15,838)				(15,838)	407,727	407,727			
100159594	NATICK	MA		07/15/2024	01/05/2026	1,294,405		(39,062)				(39,062)	1,245,343	1,245,343			
100159821	LOS ANGELES	CA		07/17/2024	01/09/2026	1,381,891		(26,375)				(26,375)	1,355,516	1,355,516			
100160027	MELISSA	TX		07/17/2024	01/21/2026	295,300		(6,846)				(6,846)	288,454	288,454			
100160056	WILLINGTON	DE		07/17/2024	01/21/2026	206,155		(6,316)				(6,316)	199,839	199,839			
100160151	NORTH RICHLAND HILLS	TX		07/17/2024	01/21/2026	324,997		(7,434)				(7,434)	317,563	317,563			
100160166	HOLMES BEACH	FL		07/18/2024	01/17/2026	722,124		(15,026)				(15,026)	707,098	707,098			
100160232	ORLANDO	FL		07/18/2024	01/17/2026	370,967		(10,620)				(10,620)	360,347	360,347			
100164652	BOSSIER CITY	LA		07/19/2024	01/08/2026	211,267		(12,496)				(12,496)	198,771	198,771			
100154678	BROOKLYN	NY		07/19/2024	01/08/2026	1,351,470		(71,282)				(71,282)	1,280,188	1,280,188			
100155210	JOHNSTOWN	OH		07/19/2024	01/08/2026	180,848		(8,476)				(8,476)	172,372	172,372			
100156368	CALISTOGA	CA		07/25/2024	01/09/2026	1,251,043		(60,043)				(60,043)	1,191,000	1,191,000			
100160967	CLERMONT	FL		07/24/2024	01/17/2026	259,052		(5,781)				(5,781)	253,271	253,271			
100161122	BOULE	MD		07/24/2024	01/17/2026	420,713		(5,650)				(5,650)	415,063	415,063			
100161129	RIVERBANK	CA		07/24/2024	01/17/2026	234,468		(5,356)				(5,356)	229,112	229,112			
100161402	MARIETTA	GA		07/26/2024	01/09/2026	946,261		(31,152)				(31,152)	915,109	915,109			
100161532	HILTON HEAD ISLAND	SC		07/30/2024	01/21/2026	383,290		(9,278)				(9,278)	354,012	354,012			
100161938	SPOMER	WI		07/31/2024	01/05/2026	47,331		(967)				(967)	46,364	46,364			
100162054	LOS ANGELES	CA		07/31/2024	03/05/2026	2,634,281		(134,281)				(134,281)	2,500,000	2,500,000			
100162078	PIXONINGTON	OH		07/31/2024	01/05/2026	420,234		(15,563)				(15,563)	404,671	404,671			
100157827	PUTNAM	CT		08/01/2024	01/09/2026	181,542		(14,957)				(14,957)	166,585	166,585			
100162605	PEORIA	AZ		08/12/2024	01/17/2026	705,787		(19,556)				(19,556)	686,231	686,231			
100162704	HANFORD	CA		08/12/2024	01/17/2026	232,578		(7,310)				(7,310)	245,268	245,268			
100162706	HANFORD	CA		08/12/2024	02/17/2026	232,938		(7,489)				(7,489)	245,449	245,449			
100162730	LOOKOUT MOUNTAIN	TN		08/12/2024	01/17/2026	701,355		(16,033)				(16,033)	685,322	685,322			
100162779	FREDERICK	MD		08/12/2024	01/17/2026	323,170		(5,835)				(5,835)	317,335	317,335			
100162826	NEW MARKET	TN		08/12/2024	01/17/2026	471,891		(5,666)				(5,666)	466,025	466,025			
100163028	WEST PALM BEACH	FL		08/12/2024	01/17/2026	159,684		(3,202)				(3,202)	156,482	156,482			
100163069	MOXINEY	TX		08/13/2024	01/21/2026	386,429		(11,028)				(11,028)	355,401	355,401			
100163076	MARLE BEACH	SC		08/13/2024	01/21/2026	222,672		(9,132)				(9,132)	213,540	213,540			
100163093	GAINESVILLE	VA		08/13/2024	01/21/2026	349,371		(9,697)				(9,697)	339,674	339,674			
100163109	KNOXVILLE	TN		08/13/2024	01/21/2026	223,791		(8,760)				(8,760)	215,031	215,031			
100163148	TAILORS	SC		08/13/2024	01/21/2026	208,150		(2,532)				(2,532)	205,618	205,618			
100159012	MOUNT PLEASANT	SC		08/15/2024	01/09/2026	1,034,357		(6,752)				(6,752)	1,027,605	1,027,605			
100159826	KEY BISCAYNE	FL		08/16/2024	01/11/2026	118,480		(759)				(759)	117,731	117,731			
100159841	HIALEAH	FL		08/16/2024	01/11/2026	503,997		(13,395)				(13,395)	490,602	490,602			
100159872	NORTH BAY VILLAGE	FL		08/16/2024	01/11/2026	316,855		(10,874)				(10,874)	305,981	305,981			
100164044	LOS ANGELES	CA		08/21/2024	01/05/2026	404,763		(25,279)				(25,279)	405,484	405,484			
100164600	ROSEVILLE	OH		08/21/2024	01/04/2026	331,200		(7,416)				(7,416)	323,784	323,784			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
								Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
10016429	MORFESVILLE		NC		06/21/2024	..01/04/2026	299,216		..(3,970)			..(3,970)		295,246	295,246	295,246		
100164075	INGLEWOOD		CA		06/21/2024	..03/05/2026	688,534		..(13,534)			..(13,534)		675,000	675,000			
100164239	ATASCADERO		CA		06/21/2024	..01/05/2026	663,432		..(18,481)			..(18,481)		644,951	644,951			
100164331	DENVER		CO		06/21/2024	..01/17/2026	464,228		..(10,241)			..(10,241)		453,987	453,987			
100164534	PRINCE FREDERICK		MD		06/21/2024	..01/17/2026	527,658		..(15,509)			..(15,509)		512,349	512,349			
100164361	BATON ROUGE		LA		06/21/2024	..01/17/2026	541,252		..(10,551)			..(10,551)		530,701	530,701			
100164435	SALT LAKE CITY		UT		06/21/2024	..01/17/2026	534,829		..(831)			..(831)		533,998	533,998			
100164466	GREENSBORO		NC		06/21/2024	..01/17/2026	217,599		..(5,624)			..(5,624)		211,975	211,975			
100164726	GASTONIA		NC		06/23/2024	..01/09/2026	498,195		..(10,933)			..(10,933)		447,262	447,262			
100164729	GUADALUPE		CA		06/23/2024	..01/09/2026	552,452		..(16,079)			..(16,079)		536,373	536,373			
100164765	VENICE		CA		06/26/2024	..01/17/2026	266,308		..(670)			..(670)		265,438	265,438			
100164785	BUMPASS		VA		06/26/2024	..01/17/2026	704,864		..(6,801)			..(6,801)		698,063	698,063			
100165077	ROSELLE		GA		06/28/2024	..01/09/2026	252,611		..(16,300)			..(16,300)		236,311	236,311			
100165396	HEDESVILLE		WV		06/29/2024	..01/21/2026	217,340		..(7,386)			..(7,386)		209,954	209,954			
100165411	DOYLESTOWN		PA		06/29/2024	..01/21/2026	298,622		..(6,049)			..(6,049)		292,573	292,573			
100165501	CAPE CORAL		FL		06/29/2024	..01/21/2026	301,725		..(68)			..(68)		301,657	301,657			
100165578	RIVERSIDE AREA		CA		06/29/2024	..01/21/2026	457,721		..(7,603)			..(7,603)		450,118	450,118			
100165906	TEBICOLA		CA		06/30/2024	..02/05/2026	1,068,751		..(40,699)			..(40,699)		1,028,053	1,028,053			
100167437	SHOW LOW		AZ		06/16/2024	..01/03/2026	383,202		..(4,786)			..(4,786)		378,416	378,416			
100166038	SAN PEDRO		CA		09/20/2024	..01/07/2026	431,330		..(7,945)			..(7,945)		423,385	423,385			
100168082	SCOTTSDALE		AZ		09/20/2024	..01/07/2026	407,423		..(7,612)			..(7,612)		399,811	399,811			
100168302	WEST CHESTER		PA		09/20/2024	..01/07/2026	366,150		..(14,464)			..(14,464)		351,686	351,686			
100168638	MARTINEZ		CA		09/20/2024	..01/07/2026	232,777		..(8,702)			..(8,702)		224,075	224,075			
100168366	KENESAW		GA		09/25/2024	..01/17/2026	235,769		..(8,315)			..(8,315)		227,454	227,454			
100168520	MASHPEE		MA		09/25/2024	..02/17/2026	451,993		..(12,384)			..(12,384)		439,609	439,609			(352)
100168678	WHITTIER		CA		09/25/2024	..01/08/2026	1,063,690		..(73,504)			..(73,504)		990,186	990,186			
100169054	UPLAND		CA		09/27/2024	..01/21/2026	556,862		..(16,177)			..(16,177)		540,685	540,685			
100169618	FRESNO		CA		09/30/2024	..01/07/2026	328,895		..(8,373)			..(8,373)		320,522	320,522			
100169640	PANAMA CITY		FL		09/30/2024	..01/07/2026	272,196		..(8,405)			..(8,405)		263,791	263,791			
100169658	FORT WORTH		TX		10/04/2024	..01/09/2026	616,824		..(27,410)			..(27,410)		589,414	589,414			
100170096	QUEEN CREEK		AZ		10/08/2024	..01/17/2026	401,840		..(15,725)			..(15,725)		386,115	386,115			
100170119	RIVERVIEW		FL		10/08/2024	..01/17/2026	282,979		..(8,158)			..(8,158)		244,821	244,821			
100170307	LIVONIA		MI		10/08/2024	..01/17/2026	232,883		..(8,110)			..(8,110)		224,773	224,773			
100170331	CRAWFORDVILLE		FL		10/08/2024	..01/17/2026	181,719		..(4,029)			..(4,029)		177,690	177,690			
100170347	CLEVELAND		OH		10/08/2024	..01/17/2026	351,391		..(11,114)			..(11,114)		340,277	340,277			
100170358	ROGERS CITY		MI		10/08/2024	..01/17/2026	285,921		..(5,897)			..(5,897)		280,024	280,024			
100170386	LOUISVILLE		KY		10/08/2024	..01/17/2026	253,173		..(8,553)			..(8,553)		244,620	244,620			
100171586	LAUREL		MD		10/16/2024	..02/17/2026	380,236		..(12,713)			..(12,713)		367,523	367,523			(323)
100171881	PRINCETON		IN		10/17/2024	..01/21/2026	312,992		..(7,569)			..(7,569)		305,424	305,424			
100172171	STONE MOUNTAIN		GA		10/17/2024	..03/31/2026	885,088		..(13,875)			..(13,875)		865,088	865,088			(43,108)
100172332	ACKORTH		GA		10/21/2024	..01/21/2026	390,722		..(6,801)			..(6,801)		376,847	376,847			
100172301	CHARLOTTE		NC		10/21/2024	..01/21/2026	525,542		..(12,043)			..(12,043)		518,741	518,741			
100172306	NORTHRIDE		CA		10/21/2024	..01/21/2026	649,351		..(94,635)			..(94,635)		637,308	637,308			
100166332	PORTLAND		OR		10/24/2024	..01/09/2026	955,925		..(27,951)			..(27,951)		921,290	921,290			
100172974	ROSELLE		GA		10/25/2024	..01/05/2026	389,517		..(7,383)			..(7,383)		361,566	361,566			
100173904	CHARLOTTE		NC		10/30/2024	..01/17/2026	298,702		..(13,673)			..(13,673)		291,319	291,319			
100173184	LAS VEGAS		NV		10/30/2024	..01/17/2026	525,995		..(9,086)			..(9,086)		511,922	511,922			
100173236	PINKNEY		MI		10/30/2024	..01/17/2026	273,542		..(11,994)			..(11,994)		264,456	264,456			
100173308	TYBEE ISLAND		GA		10/30/2024	..02/17/2026	407,769		..(11,508)			..(11,508)		395,775	395,775			
100173336	LOGANVILLE		GA		10/30/2024	..01/17/2026	316,192		..(53,290)			..(53,290)		304,684	304,684			
100173496	SAN JOSE		CA		10/29/2024	..01/05/2026	1,153,457		..(3,970)			..(3,970)		1,100,167	1,100,167			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
							Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
10017692	ELCHO	WI		11/15/2024	01/17/2026	354,200		(9,025)			(9,025)		345,175	345,175	345,175		
10017686	MIDLOTHIAN	VA		11/15/2024	01/17/2026	272,706		(7,574)			(7,574)		265,132	265,132	265,132		
10017695	JACKSON TOWNSHIP	NJ		11/21/2024	01/17/2026	373,656		(11,648)			(11,648)		362,008	362,008	362,008		
100180131	SARASOTA	FL		11/25/2024	01/08/2026	1,384,941		(30,215)			(30,215)		1,354,726	1,354,726	1,354,726		
100172628	WINTERS	CA		12/06/2024	01/09/2026	406,416		(12,162)			(12,162)		394,254	394,254	394,254		
100181593	COUPEVILLE	WA		12/06/2024	01/09/2026	1,779,168		(31,429)			(31,429)		1,747,739	1,747,739	1,747,739		
100181536	GRESHAM	OR		12/06/2024	01/09/2026	345,016		(3,149)			(3,149)		341,867	341,867	341,867		
100181889	SAN DIEGO	CA		12/11/2024	01/05/2026	1,193,127		(22,256)			(22,256)		1,170,871	1,170,871	1,170,871		
100182151	LA GRANDE HIGHLANDS	IL		12/12/2024	01/17/2026	306,427		(9,438)			(9,438)		296,989	296,989	296,989		
100182427	MURRIETA	CA		12/12/2024	01/17/2026	501,166		(11,146)			(11,146)		490,020	490,020	490,020		
100182482	PRESOTT	AZ		12/12/2024	01/17/2026	442,490		(7,716)			(7,716)		434,774	434,774	434,774		
100182508	MULLICA HILL	NJ		12/12/2024	01/17/2026	335,648		(1,832)			(1,832)		333,816	333,816	333,816		
100184417	SPRING	TX		12/17/2024	01/09/2026	4,125,442		(159,136)			(159,136)		3,966,306	3,966,306	3,966,306		
100176057	DOVER	ID		12/20/2024	02/09/2026	369,306		(17,801)			(17,801)		351,505	351,505	351,505		
100185322	EAGLE RIVER	AK		12/20/2024	01/21/2026	31,587		(282)			(282)		31,295	31,295	31,295		
100185508	WICHITA	KS		12/20/2024	01/11/2026	127,510		(4,614)			(4,614)		122,896	122,896	122,896		
100185773	LOS ANGELES	CA		12/26/2024	01/09/2026	1,212,658		(23,799)			(23,799)		1,188,859	1,188,859	1,188,859		
100185837	ALLENHURST	NJ		12/26/2024	01/05/2026	901,580		(33,597)			(33,597)		867,983	867,983	867,983		
100179407	NORTH WITBLE BEACH	SC		12/27/2024	01/09/2026	252,688		(5,003)			(5,003)		247,685	247,685	247,685		
100186278	ONTARIO	CA		12/27/2024	01/08/2026	732,085		(27,437)			(27,437)		704,648	704,648	704,648		
100186295	SAN ANTONIO	TX		12/27/2024	01/08/2026	223,806		(7,518)			(7,518)		216,288	216,288	216,288		
100186446	LATHROP	CA		12/30/2024	01/17/2026	388,129		(9,012)			(9,012)		379,117	379,117	379,117		
100186446	PECULA	AZ		12/30/2024	01/17/2026	353,295		(4,147)			(4,147)		349,148	349,148	349,148		
100186452	FRISCO	CO		12/30/2024	01/17/2026	452,061		(13,198)			(13,198)		438,863	438,863	438,863		
100186459	CEDAR PARK	TX		12/30/2024	02/17/2026	235,695		(2,968)			(2,968)		232,727	232,727	232,727		(210)
100186483	TEBICOLA	CA		12/30/2024	01/17/2026	580,706		(15,709)			(15,709)		544,997	544,997	544,997		
100186489	SAN DIEGO	CA		12/30/2024	01/17/2026	148,968		(1,001)			(1,001)		147,967	147,967	147,967		
100186723	DUARTE	CA		12/31/2024	01/31/2026	670,510		(10,625)			(10,625)		659,885	659,885	659,885		
100181388	CHULA VISTA	CA		01/09/2025	01/09/2026	627,872		(19,823)			(19,823)		608,049	608,049	608,049		
100181391	RICHMOND	TX		01/09/2025	01/09/2026	609,247		(23,286)			(23,286)		585,961	585,961	585,961		
100186833	ALEXANDRIA	VA		01/07/2025	01/04/2026	581,982		(8,208)			(8,208)		573,784	573,784	573,784		
100186869	CHULA VISTA	CA		01/07/2025	01/04/2026	520,668		(7,962)			(7,962)		512,686	512,686	512,686		
100188725	CHERRY HILL	NJ		01/09/2025	01/17/2026	374,259		(7,624)			(7,624)		366,635	366,635	366,635		
100188659	LEWISVILLE	NC		01/09/2025	01/07/2026	273,809		(14,070)			(14,070)		259,739	259,739	259,739		
100189002	SANTA CRUZ	CA		01/09/2025	01/08/2026	1,101,195		(51,505)			(51,505)		1,049,690	1,049,690	1,049,690		
100189131	OWEN	CA		01/13/2025	01/17/2026	607,876		(16,848)			(16,848)		591,028	591,028	591,028		
100189137	HOFFMAN EST	IL		01/13/2025	01/17/2026	266,811		(8,759)			(8,759)		258,012	258,012	258,012		
100189164	GREAT CAGAPON	IV		01/13/2025	01/17/2026	278,252		(8,543)			(8,543)		269,709	269,709	269,709		
100189225	NEWARK	NJ		01/13/2025	01/17/2026	607,183		(12,620)			(12,620)		594,563	594,563	594,563		
100189238	TWIN LAKES	CO		01/13/2025	01/17/2026	245,613		(7,488)			(7,488)		238,125	238,125	238,125		
100189255	PIEDMONT	CA		01/13/2025	01/17/2026	664,232		(16,837)			(16,837)		647,395	647,395	647,395		
100189358	SALIN	OR		01/14/2025	01/05/2026	731,015		(18,256)			(18,256)		712,759	712,759	712,759		
100189673	SIMI VALLEY	CA		01/17/2025	01/08/2026	522,996		(19,006)			(19,006)		503,990	503,990	503,990		
100189736	CAPE CORAL	FL		01/21/2025	01/17/2026	248,382		(6,291)			(6,291)		242,091	242,091	242,091		
100189870	CHICAGO	IL		01/21/2025	01/17/2026	266,361		(8,395)			(8,395)		257,966	257,966	257,966		
100189882	REHOBOTH BEACH	DE		01/21/2025	01/17/2026	420,673		(11,002)			(11,002)		409,671	409,671	409,671		
100189838	HOT SPRINGS VILLAGE	AR		01/21/2025	01/17/2026	214,247		(5,826)			(5,826)		208,421	208,421	208,421		
100190053	BEAR LAKE	WI		01/21/2025	01/17/2026	698,167		(22,832)			(22,832)		675,335	675,335	675,335		
100177075	HEMLOCK	NC		01/16/2025	01/08/2026	271,653		(10,282)			(10,282)		261,361	261,361	261,361		
100177201	TEBICOLA	CA		01/16/2025	01/08/2026	584,021		(17,884)			(17,884)		566,137	566,137	566,137		
100186088	CASTLE PINES	CO		01/31/2025	01/09/2026	1,383,640		(37,540)			(37,540)		1,346,100	1,346,100	1,346,100		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
	10019135	SHAFER	CA	01/29/2025	01/08/2026	270,541		(11,583)					238,958			
	10019155	GONZALES	CA	01/29/2025	01/08/2026	528,628		(16,903)			(16,903)		511,725			
	10019195	SAN DIEGO	CA	01/30/2025	01/05/2026	1,158,886		(10,484)			(10,484)		1,148,382			
	10019214	FORT MYERS	FL	01/31/2025	01/07/2026	354,873		(12,144)			(12,144)		342,729			
	100192217	BIG BEAR CITY	CA	01/31/2025	01/07/2026	309,951		(12,702)			(12,702)		287,249			
	100186154	TEJIBE	AZ	02/10/2025	01/09/2026	522,624		(14,532)			(14,532)		508,092			
	100188559	HUNTINGTON BEACH	CA	02/10/2025	03/09/2026	1,513,888		(13,888)			(13,888)		1,500,000			
	100188399	UPLAND	CA	02/10/2025	01/09/2026	793,432		(31,073)			(31,073)		762,359			
	100192727	FEDONDO	WA	02/10/2025	01/17/2026	273,802		(7,775)			(7,775)		266,027			
	100192844	JACKSONVILLE	FL	02/10/2025	01/17/2026	229,260		(2,333)			(2,333)		226,927			
	100192917	ENGLEWOOD	CO	02/10/2025	01/17/2026	682,937		(3,429)			(3,429)		689,508			
	100192929	MOCK INEY	TX	02/10/2025	01/17/2026	314,171		(12,301)			(12,301)		301,870			
	100193198	ARGYLE	TX	02/10/2025	01/09/2026	1,560,577		(46,387)			(46,387)		1,514,190			
	100193232	BURLINGTON	NC	02/10/2025	01/07/2026	142,839		(3,970)			(3,970)		138,869			
	100193359	HIGHLANDS	NC	02/10/2025	01/07/2026	143,501					(2,949)		140,552			
	100193403	JENSEN BEACH	FL	02/10/2025	01/07/2026	294,688					(7,100)		287,588			
	100193528	GRANTSBOURG	IL	02/10/2025	01/07/2026	303,879		(6,583)			(6,583)		297,296			
	100194169	NORCO	CA	02/14/2025	01/11/2026	729,889		(28,616)			(28,616)		701,073			
	100157474	LAND O LAKES	FL	02/20/2025	01/08/2026	300,418		(6,854)			(6,854)		293,564			
	100189711	NORTH PALM BEACH	FL	02/20/2025	01/09/2026	2,546,488		(63,193)			(63,193)		2,483,295			
	100191709	TRACY	CA	02/20/2025	01/09/2026	571,211		(17,480)			(17,480)		553,731			
	100191714	COACHELLA	CA	02/20/2025	01/09/2026	258,750		(12,141)			(12,141)		246,609			
	100191728	CASTLE ROCK	CO	02/20/2025	01/09/2026	978,002		(35,435)			(35,435)		942,567			
	100195263	ANTELOPE	CA	02/24/2025	01/17/2026	380,922		(3,939)			(3,939)		386,983			
	100195272	KENT	WA	02/24/2025	01/17/2026	436,350		(11,538)			(11,538)		424,812			
	100197524	BODEGA BAY	CA	02/26/2025	01/07/2026	393,554		(0,831)			(0,831)		392,723			
	100195263	WHEAT RIDGE	CO	02/26/2025	01/07/2026	179,323		(7,935)			(7,935)		171,388			
	100197556	SANDUSKY	OH	02/26/2025	01/07/2026	179,825		(4,888)			(4,888)		174,937			
	100197566	HOUSTON	TX	02/26/2025	01/07/2026	283,844		(7,938)			(7,938)		285,906			
	100197644	NORTH HOLLYWOOD	CA	02/26/2025	01/08/2026	1,240,199		(32,549)			(32,549)		1,207,650			
	100198566	CHARLOTTE	NC	02/28/2025	01/17/2026	321,082		(4,744)			(4,744)		316,338			
	100198412	SAN PABLO	CA	02/28/2025	01/17/2026	489,937		(3,999)			(3,999)		485,938			
	100198428	DELAWARE	OH	02/28/2025	01/17/2026	354,269		(2,734)			(2,734)		351,535			
	100198473	KURE BEACH	NC	02/28/2025	01/17/2026	573,103		(14,649)			(14,649)		558,454			
	100198965	GLEN ELLEN	CA	02/28/2025	03/11/2026	1,402,792		(42,792)			(42,792)		1,360,000			
	100198870	LONG BEACH	CA	02/28/2025	01/11/2026	215,110		(6,479)			(6,479)		208,631			
	100199288	HENDERSON	NV	03/05/2025	01/07/2026	424,293		(11,372)			(11,372)		412,921			
	100199370	TRACY	CA	03/05/2025	01/07/2026	482,257		(6,137)			(6,137)		466,120			
	100200637	LAS VEGAS	NV	03/11/2025	01/21/2026	41,389		(204)			(204)		41,185			
	100200674	DURHAM	NC	03/11/2025	01/21/2026	432,091		(3,146)			(3,146)		428,945			
	100201023	NEWPORT NEWS	VA	03/12/2025	01/17/2026	245,030		(3,433)			(3,433)		241,597			
	100201066	OKLAHURST	NJ	03/12/2025	03/17/2026	981,074		(22,935)			(22,935)		958,139			
	100201117	CHICAGO	IL	03/12/2025	01/17/2026	326,515		(7,788)			(7,788)		318,747			
	100201135	N MYRTLE BEACH	SC	03/12/2025	01/17/2026	277,996		(0,078)			(0,078)		267,888			
	100201282	ESCONDIDO	CA	03/12/2025	01/05/2026	1,044,396		(21,413)			(21,413)		1,022,983			
	100201433	MILFORD	WI	03/12/2025	01/08/2026	286,445		(13,073)			(13,073)		273,372			
	100202888	WEST HILLS	CA	03/19/2025	01/08/2026	988,275		(43,344)			(43,344)		944,931			
	100202987	MIAMI	FL	03/19/2025	01/08/2026	284,840		(6,758)			(6,758)		278,082			
	100194031	RICHMOND	TX	03/20/2025	01/09/2026	332,077		(5,776)			(5,776)		326,301			
	100202426	LEWISTON	IL	03/20/2025	01/09/2026	638,988		(21,848)			(21,848)		616,740			
	100202888	CROSSROADS	TX	03/21/2025	01/09/2026	1,072,446		(38,757)			(38,757)		1,033,689			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10202612	ONTARIO	CA		03/21/2025	.03/08/2026	839,744		(39,744)					800,000	800,000			
10202668	AURORA	CO		03/24/2025	01/17/2026	333,948		(6,440)			(6,440)		327,508	327,508			
10202686	PALM SPRINGS	CA		03/24/2025	01/17/2026	339,950		(7,100)			(7,100)		332,850	332,850			
100195525	MUKILTEO	WA		.01/09/2026		876,486		(27,786)			(27,786)		848,680	848,680			
102030157	LATHROP	CA		03/27/2025	01/17/2026	445,205		(17,114)			(17,114)		428,091	428,091			
102030180	RANCHO CORDOVA	CA		03/27/2025	01/17/2026	492,187		(12,168)			(12,168)		480,019	480,019			
102030195	MOX MNEY	TX		03/27/2025	01/17/2026	507,536		(17,574)			(17,574)		489,962	489,962			
102030309	MESA	AZ		03/27/2025	01/17/2026	341,392		(14,842)			(14,842)		326,550	326,550			
102030348	GARNER	NC		03/27/2025	01/17/2026	301,605		(11,903)			(11,903)		289,702	289,702			
102033562	RALEIGH	NC		03/27/2025	01/17/2026	405,282		(14,042)			(14,042)		391,240	391,240			
102030411	CHARLOTTE	NC		03/27/2025	01/17/2026	375,047		(12,735)			(12,735)		362,312	362,312			
102030446	LIBERTY HILL	TX		03/27/2025	01/17/2026	221,383		(6,278)			(6,278)		215,105	215,105			
102030465	MANTECA	CA		03/26/2025	.01/21/2026	508,973		(15,221)			(15,221)		493,752	493,752			
102030499	FULLERTON	CA		03/26/2025	.01/21/2026	276,303		(8,368)			(8,368)		267,935	267,935			
102030501	ROSEVILLE	OH		03/26/2025	.01/21/2026	507,781		(9,409)			(9,409)		498,372	498,372			
102030536	BAKERSFIELD	CA		03/26/2025	.01/21/2026	373,610		(6,730)			(6,730)		366,880	366,880			
102030559	SAN MARCOS	TX		03/26/2025	.01/21/2026	487,532		(8,269)			(8,269)		479,263	479,263			
102040022	YORBA LINDA	CA		03/28/2025	01/11/2026	3,110,990		(128,752)			(128,752)		2,982,238	2,982,238			
102040494	YORKVILLE	IL		04/04/2025	01/07/2026	219,523		(7,254)			(7,254)		212,269	212,269			
102040531	WAPERVILLE	IL		04/04/2025	01/07/2026	515,398		(18,616)			(18,616)		496,782	496,782			
102040663	HOT SPRINGS NATIONAL P	AR		04/04/2025	01/07/2026	334,187		(5,729)			(5,729)		328,458	328,458			
102050783	TACOMA	WA		04/14/2025	.01/21/2026	682,834		(11,453)			(11,453)		671,381	671,381			
102060695	EAST WENMOUTH	MA		04/23/2025	01/07/2026	285,301		(14,679)			(14,679)		250,622	250,622			
102060700	FLEMINGTON	NJ		04/23/2025	01/07/2026	311,573		(13,263)			(13,263)		298,310	298,310			
102060808	JERSEY CITY	NJ		04/23/2025	01/07/2026	203,415		(7,197)			(7,197)		196,218	196,218			
102060841	LATON	UT		04/25/2025	.01/05/2026	335,440		(13,332)			(13,332)		322,108	322,108			
102070600	MANASSAS	VA		04/24/2025	01/07/2026	311,123		(10,054)			(10,054)		301,069	301,069			
102070604	TOMBALL	TX		04/24/2025	01/07/2026	263,978		(12,243)			(12,243)		251,735	251,735			
102070742	GARDEN GROVE	CA		04/28/2025	01/06/2026	1,099,699		(26,010)			(26,010)		1,033,689	1,033,689			
102070780	MANHAWKIN	NJ		04/28/2025	01/06/2026	874,239		(28,738)			(28,738)		845,501	845,501			
102070755	OAKLAND	CA		04/29/2025	01/11/2026	514,460		(17,240)			(17,240)		497,220	497,220			
102070706	DOUGLASVILLE	GA		04/29/2025	.02/27/2026	125,374		(25,937)			(25,937)		125,374	125,444		70	
102070742	WOODBRIDGE	VA		04/29/2025	01/11/2026	551,343		(10,765)			(10,765)		525,406	525,406			
102070781	EVERETT	WA		04/29/2025	01/19/2026	228,953		(3,542)			(3,542)		218,188	218,188			
102090643	PENNSBORO	WV		05/02/2025	01/07/2026	229,577		(12,161)			(12,161)		226,035	226,035			
102090653	BOSTON	MA		05/02/2025	01/07/2026	388,729		(12,597)			(12,597)		376,588	376,588			
102090650	SAN FRANCISCO	CA		05/02/2025	01/07/2026	410,589		(8,816)			(8,816)		397,992	397,992			
102090706	SAN DIEGO	CA		05/05/2025	.01/05/2026	880,447		(5,090)			(5,090)		871,631	871,631			
102090632	AURORA	CO		05/05/2025	01/08/2026	169,113		(8,749)			(8,749)		164,023	164,023			
102010101	CLAYTON	CA		05/07/2025	01/17/2026	254,844		(9,359)			(9,359)		246,095	246,095			
102010141	PHOENIX	AZ		05/07/2025	01/17/2026	304,426		(5,143)			(5,143)		295,068	295,068			
102010142	PHOENIX	AZ		05/07/2025	01/17/2026	348,125		(5,788)			(5,788)		342,982	342,982			
102010161	SAGAMORE BEACH	MA		05/07/2025	01/17/2026	367,922		(5,118)			(5,118)		362,154	362,154			
102010318	MILLVILLE	DE		05/09/2025	01/17/2026	365,163		(29,113)			(29,113)		360,045	360,045			
102060655	ENCINITAS	CA		05/16/2025	.01/09/2026	1,320,447		(3,694)			(3,694)		1,291,334	1,291,334			
102010673	MOORE	WY		05/15/2025	01/07/2026	180,371		(21,033)			(21,033)		176,677	176,677			
102010717	SEDONA	AZ		05/15/2025	01/07/2026	709,173		(9,148)			(9,148)		688,140	688,140			
102010751	WEST JORDAN	UT		05/15/2025	01/07/2026	307,480		(12,016)			(12,016)		298,332	298,332			
102011865	SAN DIEGO	CA		05/19/2025	.01/04/2026	496,999		(8,913)			(8,913)		484,983	484,983			
102011865	MIAMI	FL		05/19/2025	01/17/2026	468,077		(13,093)			(13,093)		459,164	459,164			
102011874	LAWRENK	IL		05/19/2025	01/17/2026	650,126							637,033	637,033			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021951	WEBSTER	MA			05/22/2025	..01/09/2026	776,933		(218)			(218)		776,715	777,146		430	430
10021977	GLENDALE	CA			05/22/2025	..01/11/2026	1,174,901		(14,123)			(14,123)		1,160,778	1,160,778			
10021983	FULLERTON	CA			05/22/2025	..01/11/2026	804,891		(18,422)			(18,422)		786,469	786,469			
10021241	MAWAHAKIN	NJ			05/22/2025	..01/04/2026	707,347		(978)			(978)		706,369	706,369			
100212451	BLOOMFIELD HILLS	MI			05/27/2025	..01/07/2026	1,198,262		(11,725)			(11,725)		1,186,537	1,186,537			
100212469	ATLANTIC BEACH	FL			05/27/2025	..01/07/2026	1,326,715		(12,987)			(12,987)		1,313,728	1,313,728			
100212470	BOSTON	MA			05/27/2025	..01/07/2026	1,061,652		(4,719)			(4,719)		1,056,933	1,056,933			
100212895	CARLSBAD	CA			05/28/2025	..01/06/2026	1,054,456		(23,311)			(23,311)		1,031,145	1,031,145			
100212825	NORTH HILLS	CA			05/29/2025	..01/19/2026	493,939		(65)			(65)		493,874	494,231		356	356
100212549	BRENTWOOD	TN			05/29/2025	..01/19/2026	605,188		(244)			(244)		604,944	605,330		387	387
100212569	AUSTIN	TX			05/29/2025	..01/19/2026	286,467		(132)			(132)		286,335	286,560		225	225
100212622	WINCHESTER	MA			05/29/2025	..01/19/2026	294,174		(7,669)			(7,669)		286,505	286,505			
100213566	MADISON	WI			05/29/2025	..01/17/2026	309,698		(5,263)			(5,263)		304,435	304,435			
100214026	FOUNTAIN VALLEY	CA			05/29/2025	..01/17/2026	619,232		(6,877)			(6,877)		612,355	612,355			
100214195	EMPIRE	CA			05/30/2025	..01/11/2026	321,202		(93)			(93)		321,109	321,349		240	240
100214546	BAKERSFIELD	CA			06/06/2025	..01/08/2026	27,859		(966)			(966)		26,893	26,893			
100214738	CHINO	CA			06/11/2025	..01/05/2026	128,196		(1,353)			(1,353)		126,843	126,843			
100214827	ELK GROVE	CA			06/11/2025	..01/05/2026	513,962		(4,183)			(4,183)		509,779	509,779			
100214825	PHOENIX	AZ			06/11/2025	..01/05/2026	577,689		(24,583)			(24,583)		553,106	553,106			
100214897	LODI	CA			06/11/2025	..01/09/2026	246,155		(10,581)			(10,581)		235,574	235,574			
100215003	CORONADO	CA			06/11/2025	..01/09/2026	2,040,482		(50,961)			(50,961)		1,989,521	1,989,521			
100215889	CALABASAS	CA			06/16/2025	..01/08/2026	5,543,577		(17,463)			(17,463)		5,526,114	5,526,114			
100216140	PORTLAND	OR			06/17/2025	..01/07/2026	306,345		(6,674)			(6,674)		299,671	299,671			
100216145	DUBLIN	CA			06/17/2025	..02/07/2026	1,163,642		(25,327)			(25,327)		1,138,315	1,138,315			
100216151	MONTREY	CA			06/17/2025	..01/07/2026	1,021,903		(22,246)			(22,246)		999,657	999,657			
100215829	ENCINITAS	CA			06/17/2025	..01/11/2026	994,316		(38,448)			(38,448)		955,868	955,868			
100215833	LOS ANGELES	CA			06/17/2025	..01/11/2026	485,545		(22,887)			(22,887)		462,658	462,658			
100216262	POCONO PINES	PA			06/20/2025	..01/07/2026	515,159		(17,441)			(17,441)		497,718	497,718			
100216113	SAN MARCOS	TX			06/23/2025	..01/09/2026	511,733		(13,659)			(13,659)		498,074	498,074			
100212063	LOS ANGELES	CA			06/27/2025	..01/09/2026	982,149		(27,931)			(27,931)		954,218	954,218			
100216742	PHILADELPHIA	PA			06/23/2025	..01/09/2026	2,066,715		(70,935)			(70,935)		1,995,780	1,994,404		(1,376)	(1,376)
100218269	HOUSTON	TX			06/26/2025	..01/05/2026	1,508,617		(20,938)			(20,938)		1,487,679	1,487,679			
100218317	UNITED KINGDOM	GBR			06/26/2025	..01/20/2026	168,195						3,102	171,297	166,436		(4,861)	(4,861)
100218498	SAN JOSE	CA			06/27/2025	..01/09/2026	1,177,036		(28,227)			(28,227)		1,148,809	1,148,809			
100218654	CRIPPLE CREEK	CO			06/27/2025	..01/17/2026	369,513		(7,982)			(7,982)		361,531	361,531			
100218903	NAVARRE	FL			06/27/2025	..01/17/2026	276,512		(2,310)			(2,310)		274,202	274,202			
100218658	WEST BRIDGEWATER	MA			06/27/2025	..01/08/2026	398,658		(11,910)			(11,910)		386,748	386,748			
100219324	MISSOULA	MT			06/30/2025	..01/07/2026	451,630		(12,263)			(12,263)		439,367	439,367			
100219349	FANNERSVILLE	TX			06/30/2025	..01/07/2026	290,203		(7,075)			(7,075)		283,128	283,128			
100220272	SAINT FRANCISVILLE	LA			07/11/2025	..01/08/2026	183,145		(8,644)			(8,644)		174,501	174,501			
100220386	PRINCETON	IN			07/15/2025	..01/07/2026	274,176		(15,470)			(15,470)		258,706	258,706			
100220402	TULSON	AZ			07/15/2025	..01/07/2026	579,522		(12,312)			(12,312)		567,210	567,210			
100220479	LONGS	SC			07/15/2025	..01/07/2026	219,313		(8,189)			(8,189)		211,124	211,124			
100220515	DILLON	CO			07/15/2025	..01/07/2026	394,157		(15,452)			(15,452)		378,705	378,705			
100220534	TAMPA	FL			07/15/2025	..02/07/2026	522,691		(233)			(233)		522,458	523,289		831	831
100221137	GLEN ALLEN	VA			07/21/2025	..01/21/2026	235,499		(5,605)			(5,605)		229,894	229,894			
100221180	MENAPAI	NJ			07/21/2025	..01/21/2026	423,471		(1,918)			(1,918)		421,553	421,553			
100221204	LA CROSSE	WI			07/21/2025	..01/21/2026	306,035		(1,248)			(1,248)		304,787	304,787			
100221240	ANNA	TX			07/21/2025	..01/21/2026	270,054		(6,153)			(6,153)		263,901	263,901			
100221606	LAKE ELSINORE	CA			07/25/2025	..03/08/2026	368,841		(17,424)			(17,424)		351,417	351,417			
100224657	AMSTERDAM	ND			07/28/2025	..01/20/2026	671,289						(9,259)	662,033	666,427		4,394	4,394

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100226663	THE VILLAGES	FL		07/30/2025	01/21/2026	602,094		(10,041)					592,053	592,053			
100226713	KIRKLAND	IA		07/30/2025	01/21/2026	690,708		(15,019)					675,689	675,689			
100226729	LINENHURST	NY		07/30/2025	01/21/2026	207,145		(4,012)					203,133	203,133			
100228010	SHERMAN OAKS AREA	CA		06/06/2025	01/09/2026	1,454,622		(35,332)					1,419,290	1,419,290			
100228184	SANTA CLARITA	CA		06/11/2025	01/07/2026	1,019,148		(42,012)					977,136	977,136			
100228397	BOLDER CREEK	CA		06/11/2025	02/07/2026	471,779		(23,030)					448,749	448,749			
100228544	NAMPA	ID		06/11/2025	01/17/2026	676,966		(23,244)					653,722	653,722			
100228610	SCHUMBERG	IL		06/11/2025	01/17/2026	316,652		(8,676)					307,976	307,976			
100228619	MANTECA	CA		06/11/2025	02/17/2026	487,546		(13,191)					474,355	473,965		(389)	
100228637	WESTERN SPRINGS	IL		06/11/2025	01/17/2026	545,559		(17,631)					527,928	527,505		(423)	
100228665	OCEAN PINES	MD		06/11/2025	01/17/2026	379,451		(16,764)					362,687	362,687			
100228675	TOMIS RIVER	NJ		06/11/2025	01/17/2026	346,173		(6,329)					339,844	339,844			
100228680	OCEAN CITY	NJ		06/11/2025	01/17/2026	287,948		(9,081)					278,867	278,867			
100228732	PRINCETON	IN		06/11/2025	01/17/2026	244,733		(5,341)					239,392	239,392			
100229238	SUMNERFIELD	FL		06/13/2025	01/07/2026	283,745		(11,296)					272,449	272,449			
100229449	COLUMBUS	OH		06/15/2025	01/21/2026	263,580		(4,632)					258,948	258,948			
100229471	AVON	CO		06/15/2025	01/21/2026	289,271		(5,696)					283,575	283,575		198	
100229547	ORANGE BEACH	AL		06/15/2025	01/21/2026	450,261		(162)					450,099	450,298			
100229617	OCALA	FL		06/15/2025	01/07/2026	361,188		(15,982)					345,206	345,206			
100229619	MEDFORD	OR		06/15/2025	01/07/2026	324,637		(12,647)					311,990	311,990			
100229731	MIAMI	FL		06/18/2025	03/08/2026	871,634		(23,256)					848,378	848,378			
100229737	ATLANTA	GA		06/18/2025	01/08/2026	306,830		(11,816)					295,014	295,014			
100235004	MARINA	CA		06/28/2025	01/21/2026	712,658		(17,465)					695,193	695,193			
100235081	HAYWARD	CA		06/28/2025	01/21/2026	536,505		(13,245)					523,260	523,260			
100235336	LAFAVETTE	CA		06/29/2025	01/09/2026	909,735		(12,310)					897,425	897,425			
100235424	CORONA	CA		06/29/2025	01/08/2026	538,201		(23,008)					515,193	515,193			
100235597	GRONINGEN	NLD		06/28/2025	01/20/2026	338,398						(1,995)	336,403	332,909	(3,494)		(3,494)
100235600	S-GRAVENHAGE	NLD		06/28/2025	01/20/2026	362,058						(2,252)	379,806	375,837	(3,969)		(3,969)
100235621	SCOTTSDALE	AZ		06/29/2025	01/07/2026	537,620		(15,353)					522,267	522,267			
100235628	SAN DIEGO	CA		06/29/2025	01/07/2026	866,516		(29,832)					836,684	836,684			
100235691	GLENDALE	CA		09/02/2025	01/07/2026	2,758,667		(124,503)					2,634,164	2,634,164			
100235693	SANTA CLARITA	CA		09/02/2025	01/07/2026	1,461,600		(49,850)					1,411,750	1,411,750			
100235703	GLENDALE	CA		09/02/2025	01/07/2026	936,358		(38,703)					897,655	897,655			
100235818	CLOWIS	CA		09/04/2025	01/17/2026	328,885		(13,355)					315,530	315,530			
100235834	VENTURA	CA		09/04/2025	01/17/2026	616,555		(16,047)					600,508	600,508			
100235887	DAVISVILLE	GA		09/04/2025	01/17/2026	246,635		(4,490)					242,145	242,145			
100235939	CAROLINA BEACH	NC		09/04/2025	01/17/2026	664,341		(19,653)					644,688	644,688			
100235951	KENDALL PARK	NJ		09/04/2025	01/17/2026	409,486		(11,891)					397,595	397,595			
100236056	KAPALEI	HI		09/04/2025	01/17/2026	456,949		(17,421)					439,528	439,528			
100236314	TAHOMA	CA		09/10/2025	01/09/2026	1,224,781		(39,578)					1,185,203	1,185,203			
100236317	GRANITE BAY	CA		09/10/2025	01/09/2026	991,476		(33,736)					957,740	957,740			
100236322	CORINTH	TX		09/10/2025	01/09/2026	492,225		(6,861)					485,364	485,364			
100236351	UNITED KINGDOM	GBR		09/12/2025	01/20/2026	146,712		(4,428)				877	143,161	140,814	(2,347)		(2,347)
100236365	UNITED KINGDOM	GBR		09/12/2025	01/20/2026	146,097		(4,565)				874	142,406	140,075	(2,330)		(2,330)
100236400	UNITED KINGDOM	GBR		09/12/2025	01/20/2026	229,230		(7,146)				1,370	223,454	219,787	(3,667)		(3,667)
100236418	UNITED KINGDOM	GBR		09/12/2025	01/20/2026	435,145		(12,253)				2,601	425,493	418,561	(6,933)		(6,933)
100236423	UNITED KINGDOM	GBR		09/12/2025	01/20/2026	139,026		(4,138)				831	135,719	133,493	(2,226)		(2,226)
100236428	UNITED KINGDOM	GBR		09/12/2025	01/20/2026	72,454		(2,334)				433	70,553	69,400	(1,153)		(1,153)
100236527	UNITED KINGDOM	GBR		09/12/2025	01/20/2026	458,420		(12,956)				2,740	448,204	440,883	(7,320)		(7,320)
100236570	UNITED KINGDOM	GBR		09/12/2025	01/20/2026	161,288		(5,188)				1,084	177,184	174,284	(2,900)		(2,900)
100236572	UNITED KINGDOM	GBR		09/12/2025	01/20/2026	516,824		(4,725)				3,088	515,187	506,690	(8,497)		(8,497)

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10	11	12	13
Loan Number	City							Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100236008	UNITED KINGDOM	GBR			09/12/2025	.01/20/2026	744,527		(24,550)			(24,550)	4,451	724,428	712,582	 (11,846)	.....	..... (11,846)
100236612	UNITED KINGDOM	GBR			09/12/2025	.01/20/2026	201,704		(5,891)			(5,891)	1,206	197,019	193,798	 (3,221)	.....	..... (3,221)
100236699	UNITED KINGDOM	GBR			09/12/2025	.01/20/2026	412,521		(10,190)			(10,190)	2,465	404,796	398,166	 (6,631)	.....	..... (6,631)
100236721	UNITED KINGDOM	GBR			09/12/2025	.01/20/2026	193,668		(5,853)			(5,853)	1,159	189,174	186,069	 (3,105)	.....	..... (3,105)
100236510	UNITED KINGDOM	GBR			09/12/2025	.01/20/2026	317,076		(10,124)			(10,124)	1,996	308,848	303,772	 (5,076)	.....	..... (5,076)
100236518	UNITED KINGDOM	GBR			09/12/2025	.01/20/2026	294,446		(8,866)			(8,866)	1,760	287,340	282,616	 (4,722)	.....	..... (4,722)
100236584	UNITED KINGDOM	GBR			09/12/2025	.01/20/2026	227,444		(6,482)			(6,482)	1,359	222,321	218,677	 (3,644)	.....	..... (3,644)
100238140	SAN GABRIEL	CA			09/15/2025	.01/03/2026	955,952		(30,664)			(30,664)		925,288	925,288	.....	.....	.....
100238295	SANIBEL	FL			09/19/2025	.01/08/2026	1,076,483		(27,490)			(27,490)		1,048,993	1,048,993	.....	.....	.....
100238330	ESCALON	CA			09/19/2025	.01/08/2026	647,017		(21,797)			(21,797)		625,220	625,220	.....	.....	.....
100238448	SAINT AUGUSTINE	FL			09/19/2025	.01/07/2026	331,231		(8,651)			(8,651)		322,580	322,580	.....	.....	.....
100238475	BLOOMFIELD	NJ			09/19/2025	.01/07/2026	263,356		(8,956)			(8,956)		254,400	254,400	.....	.....	.....
100238661	SAN FRANCISCO	CA			09/19/2025	.01/07/2026	1,161,691		(39,637)			(39,637)		1,122,054	1,122,054	.....	.....	.....
100238700	GILROY	CA			09/22/2025	.01/09/2026	803,157		(31,290)			(31,290)		771,867	771,867	.....	.....	.....
100238795	SAN DIEGO	CA			09/23/2025	.01/17/2026	608,999		(15,107)			(15,107)		593,492	593,492	.....	.....	.....
100238839	MIDLOTHIAN	VA			09/23/2025	.01/17/2026	365,906		(15,882)			(15,882)		350,024	350,024	.....	.....	.....
100243338	PELUEVILLE	TX			09/26/2025	.02/08/2026	350,006		(86)			(86)		349,920	350,014	 93	.....	..... 93
100244586	MONROE	NY			09/29/2025	.01/17/2026	301,048		(13,466)			(13,466)		287,582	287,582	.....	.....	.....
100246239	HOMER GLEN	IL			10/10/2025	.01/03/2026	69,893		(2,024)			(2,024)		67,869	67,869	.....	.....	.....
100246327	LOS ANGELES	CA			10/10/2025	.01/07/2026	1,405,156		(57,166)			(57,166)		1,347,990	1,347,990	.....	.....	.....
100246632	ARLINGTON	VA			10/15/2025	.01/07/2026	708,216		(34,231)			(34,231)		673,985	673,985	.....	.....	.....
100246636	TUCSON	AZ			10/15/2025	.01/07/2026	369,349		(12,936)			(12,936)		356,413	356,413	.....	.....	.....
100246888	ST GEORGE	UT			10/17/2025	.01/07/2026	1,888,451		(87,776)			(87,776)		1,770,675	1,770,675	.....	.....	.....
100249015	MIDDELBURG	ND			10/29/2025	.01/20/2026	117,909						(1,531)	116,378	115,980	 (399)	.....	..... (399)
100249038	LEIDEN	ND			10/29/2025	.01/20/2026	353,749		(23,161)			(23,161)		349,157	347,939	 (1,218)	.....	..... (1,218)
100253254	ROCKVILLE	MD			10/30/2025	.01/21/2026	631,065		(20,080)			(20,080)		607,904	607,904	.....	.....	.....
100253328	SELBYVILLE	DE			10/30/2025	.01/21/2026	540,072		(13,792)			(13,792)		519,992	519,992	.....	.....	.....
100253330	BOLINGBROOK	IL			10/30/2025	.01/21/2026	298,152		(16,408)			(16,408)		284,360	284,360	.....	.....	.....
100253357	ARTESIA	CA			10/30/2025	.01/21/2026	607,884		(22,869)			(22,869)		591,476	591,476	.....	.....	.....
100253404	SAN DIEGO	CA			10/30/2025	.01/21/2026	770,968		(14,315)			(14,315)		748,099	748,099	.....	.....	.....
100253505	BOLINGBROOK	IL			10/30/2025	.01/21/2026	309,900		(12,265)			(12,265)		295,585	295,585	.....	.....	.....
100254013	BLUE RIDGE	GA			10/30/2025	.02/17/2026	673,786		(181)			(181)		673,605	673,137	 (468)	.....	..... (468)
100254045	ALBUQUERQUE	NM			10/30/2025	.02/17/2026	371,970		(13,669)			(13,669)		359,705	359,705	.....	.....	.....
100254320	SOUTHPORT	NC			11/06/2025	.01/21/2026	339,445		(12,154)			(12,154)		325,776	325,776	.....	.....	.....
100254300	LEHI	UT			11/07/2025	.01/07/2026	351,154		(12,003)			(12,003)		339,000	339,000	.....	.....	.....
100254871	MASHVILLE	TN			11/17/2025	.02/28/2026	342,128		(7,672)			(7,672)		330,125	330,125	.....	.....	.....
100254971	HAWAII	SC			11/17/2025	.02/28/2026	222,473		(9,450)			(9,450)		224,801	224,801	.....	.....	.....
100255305	VIRGINIA BEACH	VA			11/24/2025	.02/28/2026	215,535		(13,644)			(13,644)		206,085	206,085	.....	.....	.....
100255901	LITTLE RIVER	SC			11/24/2025	.01/17/2026	362,165							348,521	348,521	.....	.....	.....
100257160	MANTECA	CA			11/26/2025	.01/04/2026	4,626							4,626	4,626	.....	.....	.....
100258173	LEEDHARDEN	ND			11/26/2025	.01/20/2026	318,272						(4,267)	314,005	313,011	 (994)	.....	..... (994)
100258174	LEEDHARDEN	ND			11/26/2025	.01/20/2026	21,105						(283)	20,822	20,780	 (62)	.....	..... (62)
100258292	SAN JOSE	CA			12/05/2025	.01/08/2026	128,343		(3,343)			(3,343)		125,000	125,000	.....	.....	.....
100261612	UNITED KINGDOM	GBR			12/15/2025	.01/20/2026	112,811		(2,155)			(2,155)	(877)	109,779	109,454	 (325)	.....	..... (325)
100262964	UNITED KINGDOM	GBR			12/15/2025	.01/20/2026	163,975		(3,722)			(3,722)	(1,289)	158,964	160,358	 1,394	.....	..... 1,394
100262335	UNITED KINGDOM	GBR			12/15/2025	.01/20/2026	577,574		(7,689)			(7,689)	(4,489)	565,396	563,659	 (1,737)	.....	..... (1,737)
100262444	UNITED KINGDOM	GBR			12/15/2025	.01/20/2026	272,970		(4,043)			(4,043)	(2,122)	266,805	266,017	 (788)	.....	..... (788)
100262658	UNITED KINGDOM	GBR			12/15/2025	.01/20/2026	230,192		(3,741)			(3,741)	.....	224,662	223,997	 (665)	.....	..... (665)
100262987	UNITED KINGDOM	GBR			12/15/2025	.01/20/2026	308,668		(4,457)			(4,457)	(2,309)	301,812	300,913	 (899)	.....	..... (899)
100263178	UNITED KINGDOM	GBR			12/15/2025	.01/20/2026	74,596		(820)			(820)	.....	73,196	72,993	 (213)	.....	..... (213)
100263206	UNITED KINGDOM	GBR			12/15/2025	.01/20/2026	161,425		(3,032)			(3,032)		157,138	156,672	 (466)		 (466)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026323	UNITED KINGDOM	GBR		12/15/2025	.01/20/2026	286,609		(3,574)			(3,574)	(2,229)	280,807	279,956	(852)		(852)
10026339	UNITED KINGDOM	GBR		12/15/2025	.01/20/2026	353,828		(3,916)			(3,916)	(2,750)	347,162	346,132	(1,031)		(1,031)
10026379	UNITED KINGDOM	GBR		12/15/2025	.01/20/2026	147,227		(4,562)			(4,562)	(1,144)	141,521	141,095	(426)		(426)
10026456	UNITED KINGDOM	GBR		12/15/2025	.01/20/2026	1,134,635		(7,100)			(7,100)	(8,820)	1,108,715	1,105,364	(3,351)		(3,351)
10026486	UNITED KINGDOM	GBR		12/15/2025	.01/20/2026	308,713		(3,555)			(3,555)	(2,400)	302,758	301,862	(896)		(896)
10026499	UNITED KINGDOM	GBR		12/15/2025	.01/20/2026	308,746		(4,528)			(4,528)	(2,400)	301,818	300,908	(910)		(910)
10027243	DECATUR	GA		01/08/2026	.02/28/2026	229,749		(137)			(137)		229,612	229,612			
10027367	BEND	OR		01/26/2026	.02/07/2026	310,263		(10,579)			(10,579)		299,684	299,684			
10027640	ROTTERDAM	NLD		01/28/2026	.02/20/2026	670,592							670,592	649,456	(21,126)		(21,126)
10027671	ROTTERDAM	NLD		01/28/2026	.02/20/2026	24,665							24,665	23,888	(777)		(777)
10027662	GROUNGEN	NLD		01/28/2026	.02/20/2026	369,989							369,989	358,320	(11,669)		(11,669)
100091857	BOISE	ID		01/30/2023	.01/09/2026	234,529		(8,321)			(8,321)		226,208	226,208			
10009605	SAN FRANCISCO	CA		04/06/2023	.01/09/2026	1,155,904		(22,279)			(22,279)		1,133,625	1,133,625			
10005428	TEWKSBURY	MA		03/23/2021	.02/07/2026	303,238		(11,826)			(11,826)		291,412	291,412			
10005494	EL MONTE	CA		03/23/2021	.02/07/2026	277,647		(26,316)			(26,316)		251,331	251,331			
10005504	PLAINFIELD	NJ		03/23/2021	.03/07/2026	294,458		(41,871)			(41,871)		222,587	222,587			
100055471	CONVERS	GA		03/23/2021	.01/07/2026	67,284		(885)			(885)		66,399	66,399			
10005739	SCOTTSDALE	AZ		06/30/2021	.02/17/2026	265,610		(3,968)			(3,968)		261,642	261,642			
10005730	KALISPELL	MT		06/30/2021	.01/17/2026	274,154		(8,812)			(8,812)		265,342	265,342			
10005798	ELIZABETH	NJ		06/30/2021	.01/17/2026	253,767		(1,059)			(1,059)		252,708	252,708			
100064888	GREER	AZ		07/14/2021	.01/17/2026	100,377		(3,917)			(3,917)		96,460	96,460			
100065031	CONVERS	GA		07/14/2021	.01/17/2026	194,185		(5,904)			(5,904)		188,281	188,281			
10006594	CLOVIS	CA		07/28/2021	.01/17/2026	320,200		(10,978)			(10,978)		309,222	309,222			
100066312	PORTALES	NM		08/25/2021	.01/17/2026	35,689		(2,238)			(2,238)		33,451	33,451			
100068409	REXBURG	ID		08/25/2021	.02/17/2026	206,065		(5,973)			(5,973)		200,092	199,733			(359)
100070405	REXBURG	ID		09/23/2021	.01/17/2026	184,286		(5,570)			(5,570)		178,686	178,686			
100074467	SPRING LAKE	NJ		12/02/2021	.01/09/2026	2,110,839		(93,441)			(93,441)		2,017,398	2,017,398			
100076564	LOS ANGELES (VENICE AREA)	CA		12/30/2021	.03/09/2026	1,689,351		(14,351)			(14,351)		1,675,000	1,675,000			
100076914	NEEDLAND	CO		02/10/2022	.01/09/2026	767,116		(19,433)			(19,433)		747,683	747,683			
100079570	DUNWOODY	GA		04/25/2022	.01/22/2026	132,992		(2,648)			(2,648)		130,344	130,344			
100079599	OGDEN	UT		04/25/2022	.01/22/2026	116,944		(1,085)			(1,085)		115,859	115,859			
100079667	MIAMI BEACH	FL		04/08/2022	.01/22/2026	346,738		(2,817)			(2,817)		343,921	343,921			
100082191	DULUTH	GA		04/14/2022	.01/09/2026	981,762		(30,033)			(30,033)		951,729	951,729			
100086706	STOCKTON	CA		10/04/2022	.01/09/2026	265,716		(6,623)			(6,623)		279,093	279,093			
100086875	DE LEON SPRINGS	FL		10/07/2022	.01/09/2026	250,551		(5,355)			(5,355)		245,196	245,196			
100086906	ACOMEEK	MO		10/24/2022	.01/09/2026	579,209		(768)			(768)		578,441	578,441			
100088773	HOUSTON	TX		11/15/2022	.01/22/2026	96,647		(13,795)			(13,795)		82,852	82,852			
100089383	KISSIMEE	FL		11/15/2022	.01/22/2026	212,992		(6,677)			(6,677)		205,915	205,915			
100090091	FELTON	CA		11/17/2022	.01/09/2026	363,908		(9,690)			(9,690)		354,218	354,218			
100091643	ENCINO	CA		01/13/2023	.01/22/2026	743,371		(7,686)			(7,686)		735,685	735,685			
100090095	NORTON	MA		01/27/2023	.01/09/2026	463,316		(12,430)			(12,430)		450,886	450,886			
100014475	OPELIKA	AL		09/21/2016	.01/05/2026	91,526		(2,334)			(2,334)		89,192	89,192			
100017381	ATLANTA	GA		09/21/2017	.01/13/2026	166,684		(3,335)			(3,335)		163,349	163,349			
100018402	PASO ROBLES	CA		06/22/2018	.01/21/2026	344,496		(4,524)			(4,524)		339,972	339,972			
100024286	SNELLVILLE	GA		06/21/2018	.01/21/2026	88,761		(1,567)			(1,567)		87,194	87,194			
100024338	SACRAMENTO	CA		09/20/2018	.01/21/2026	107,862		(2,170)			(2,170)		105,692	105,692			
100030044	GREENWOOD	IN		09/20/2018	.01/21/2026	97,907		(2,987)			(2,987)		94,920	94,920			
100043110	BUBANK	CA		12/20/2018	.01/05/2026	505,760		(19,315)			(19,315)		486,445	486,445			
100044449	STEVENSVILLE	MD		05/28/2020	.01/05/2026	307,811		(12,467)			(12,467)		295,344	295,344			
100016520	COLLEGE STATION	TX		04/10/2018	.01/07/2026	155,284		(2,006)			(2,006)		153,278	153,278			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048700	WEST END	NC		11/20/2020	01/07/2026	65,711		(5,229)			(5,229)		60,482	60,482			
100134756	COESSA	TX		10/30/2023	01/06/2026	375,799		(10,676)			(10,676)		365,123	365,123			
100134821	TUJUNGA AREA	CA		10/30/2023	01/06/2026	232,420		(3,263)			(3,263)		229,157	229,157			
100134835	HONOLULU	HI		10/30/2023	01/06/2026	399,328		(3,943)			(3,943)		395,385	395,385			
100134873	FORT WALTON BEACH	FL		10/30/2023	01/06/2026	175,819		(842)			(842)		174,977	174,977			
100135021	PINECREST	FL		10/30/2023	01/06/2026	817,896		(12,513)			(12,513)		805,383	805,383			
100135040	BATON ROUGE	LA		10/30/2023	01/06/2026	194,546		(2,541)			(2,541)		192,005	192,005			
100135182	ENCINO	CA		11/07/2023	01/05/2026	1,969,540		(18,884)			(18,884)		1,950,656	1,950,656			
100135235	RAYMOND	ME		11/08/2023	01/17/2026	134,051		(749)			(749)		133,302	133,302			
100148202	NORFOLK	VA		04/12/2024	01/17/2026	205,264		(1,730)			(1,730)		203,474	203,474			
100148224	PHILADELPHIA	PA		04/12/2024	01/17/2026	231,532		(3,517)			(3,517)		228,015	228,015			
100148264	LEANDER	TX		04/12/2024	01/17/2026	330,927		(5,444)			(5,444)		325,483	325,483			
100148388	BUCKEYE	AZ		04/12/2024	01/17/2026	299,159		(5,342)			(5,342)		293,817	293,817			
100148420	LACEY	WA		04/12/2024	01/17/2026	430,456		(6,445)			(6,445)		424,011	424,011			
100148438	YORKVILLE	IL		04/12/2024	01/17/2026	483,516		(10,867)			(10,867)		472,649	472,649			
100148468	RIVERVIEW	FL		04/12/2024	01/17/2026	269,921		(4,152)			(4,152)		265,769	265,769			
100175522	JACKSON	TN		12/23/2024	01/11/2026	948,272		(17,960)			(17,960)		930,312	930,312			
100190069	MEMPHIS	TN		01/22/2025	01/11/2026	92,817		(3,404)			(3,404)		89,413	89,413			
100190312	JERSEY CITY	NJ		01/22/2025	01/11/2026	758,136		(28,259)			(28,259)		729,877	729,877			
100192474	LOS ANGELES	CA		02/07/2025	03/08/2026	2,544,344		(44,344)			(44,344)		2,500,000	2,500,000			
100193609	LOS ANGELES	CA		02/10/2025	01/05/2026	1,273,950		(24,300)			(24,300)		1,249,650	1,249,650			
100193633	PHOENIX	AZ		02/10/2025	01/05/2026	299,592		(8,040)			(8,040)		291,552	291,552			
100193682	DECATUR	GA		02/10/2025	01/05/2026	83,177		(1,933)			(1,933)		81,244	81,244			
100193700	MESA	AZ		02/10/2025	01/05/2026	382,297		(7,602)			(7,602)		384,695	384,695			
100199159	ADIRORTH	GA		04/04/2025	01/09/2026	1,230,108		(41,299)			(41,299)		1,188,809	1,188,809			
100205971	CHESAPEAKE	VA		04/15/2025	01/04/2026	246,603		(8,960)			(8,960)		237,623	237,623			
100205981	MOORE	NY		04/15/2025	01/04/2026	248,834		(3,073)			(3,073)		245,761	245,761			
100205989	SPRING HILL	TN		04/15/2025	01/04/2026	279,725		(8,978)			(8,978)		270,747	270,747			
100206016	MIRLE BEACH	SC		04/15/2025	01/04/2026	268,105		(7,236)			(7,236)		260,867	260,867			
100206087	PALM SPRINGS	CA		04/16/2025	01/07/2026	800,779		(31,496)			(31,496)		769,281	769,281			
100206115	SAN LUIS OBISPO	CA		04/16/2025	01/07/2026	1,762,881		(35,104)			(35,104)		1,727,777	1,727,777			
100206281	VICTORVILLE	CA		04/17/2025	01/02/2026	287,192		(10,636)			(10,636)		276,554	276,554		227	
100209190	STAR	ID		04/30/2025	01/11/2026	236,602		(72)			(72)		236,530	236,756		227	
100209192	PALLER LAKE	CO		04/30/2025	01/11/2026	538,468		(139)			(139)		538,329	538,662		333	
100209264	ALEXANDRIA	VA		04/29/2025	01/17/2026	819,795		(18,167)			(18,167)		801,628	801,628			
100209269	CARLSBAD	CA		04/29/2025	01/17/2026	769,188		(16,880)			(16,880)		752,308	752,308			
100209401	EL PASO	TX		04/29/2025	01/17/2026	303,205		(9,806)			(9,806)		293,399	293,399			
100209761	CLOVER	SC		05/05/2025	01/05/2026	594,498		(18,816)			(18,816)		575,680	575,680			
100209595	LOS ANGELES	CA		05/09/2025	01/09/2026	1,436,773		(43,932)			(43,932)		1,392,841	1,392,841			
100214772	WESTFIELD	NJ		06/11/2025	01/05/2026	232,251		(7,645)			(7,645)		224,606	224,606			
100215537	WEBSTER	MA		06/12/2025	01/17/2026	515,640		(9,477)			(9,477)		506,163	506,163			
100216407	IRVINE	CA		06/20/2025	02/08/2026	847,720		(26,950)			(26,950)		820,770	820,770			
100216435	LOS ANGELES	CA		06/30/2025	01/08/2026	626,729		(28,877)			(28,877)		597,852	597,852			
100216666	WHITE STONE	VA		06/23/2025	01/17/2026	505,902		(11,812)			(11,812)		494,090	494,090			
100216672	CARY	NC		06/23/2025	01/17/2026	299,410		(685)			(685)		298,725	298,725			
100216892	CAILMENTON	MO		06/23/2025	01/17/2026	311,729		(9,092)			(9,092)		302,637	302,637			
100216701	BOISE	ID		06/23/2025	01/17/2026	404,615		(5,032)			(5,032)		399,583	399,583			
100218514	UNION	NJ		06/27/2025	01/07/2026	269,029		(8,009)			(8,009)		261,021	261,021			
100218542	BOSTON	MA		06/27/2025	01/07/2026	982,292		(11,435)			(11,435)		970,857	970,857			
100219610	LAS VEGAS	NV		07/08/2025	01/21/2026	271,335		(6,443)			(6,443)		264,892	264,892			
100219509	BRIGHT ME	NJ		07/08/2025	01/21/2026	609,793		(13,460)			(13,460)		596,333	596,333			

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	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100244775	BEAVERTON	OR		09/29/2025	01/17/2026	288,454		(9,339)			(9,339)		239,056	239,056			
100244780	OCEANSIDE	CA		09/29/2025	01/17/2026	454,062		(14,751)			(14,751)		439,311	439,311			
100245023	BALTIMORE	MD		09/29/2025	01/17/2026	322,477		(13,911)			(13,911)		308,566	308,566			
100248814	FLORENCE	AL		10/29/2025	01/08/2026	336,868		(12,139)			(12,139)		324,729	324,729			
100264890	MEXICO BEACH	FL		12/17/2025	01/05/2026	2,730,189		(112,861)			(112,861)		2,617,328	2,617,328			
100266891	VIRGINIA BEACH	VA		12/23/2025	01/31/2026	219,418		(9,128)			(9,128)		210,290	210,290			
100267107	NOKOMIS	FL		12/23/2025	02/28/2026	386,853		(11,497)			(11,497)		375,356	375,356			
100267143	ESCONDIDO	CA		12/23/2025	02/28/2026	373,842		(10,092)			(10,092)		363,750	363,750			
100273166	COTTONWOOD	AZ		01/15/2026	02/17/2026	377,719		(6,056)			(6,056)		371,663	371,663			
100102034	NORCO	CA		04/14/2023	01/09/2026	464,485		(4,134)			(4,134)		460,351	460,351			
100103223	HOLLYWOOD	FL		04/28/2023	03/09/2026	677,978		(10,283)			(10,283)		667,695	667,695			
100061994	POUGHKEEPSIE	NY		07/01/2021	01/20/2026	125,154		(4)			(4)		125,150	125,674		524	524
100062545	MT VERNON	KY		07/01/2021	01/20/2026	390,606		(2,801)			(2,801)		377,805	377,805			
100063060	MANEVILLE	LA		07/01/2021	01/20/2026	141,180		(1,098)			(1,098)		140,082	140,082			
100065062	PHILADELPHIA	PA		07/14/2021	01/17/2026	150,381		(4,280)			(4,280)		146,081	146,081			
100076166	TUCSON	AZ		01/07/2022	01/17/2026	304,840		(10,381)			(10,381)		294,459	294,459			
100077817	SAN LEANDRO	CA		01/14/2022	01/09/2026	237,967		(6,200)			(6,200)		231,767	231,767			
100080257	THIENENHAI	GBR		02/22/2022	01/20/2026	35,774						274	36,048	35,472	(576)	(576)	(576)
100084555	DERBY	GBR		06/30/2022	01/20/2026	39,841						(4,224)	35,617	39,356	3,739	3,739	3,739
100118717	LAKEWOOD	CO		07/25/2023	01/09/2026	646,848		(9,118)			(9,118)		637,730	637,730			
100120090	MIAMI	FL		08/11/2023	01/17/2026	578,774		(5,790)			(5,790)		572,984	572,984			
100120194	DAVIE	FL		06/18/2023	01/05/2026	482,107		(12,715)			(12,715)		469,382	469,382			
100120384	SPRING	TX		06/18/2023	02/05/2026	164,539		(4,996)			(4,996)		159,543	159,543			
100120492	LITTLEROCK	CA		08/18/2023	01/05/2026	504,096		(7,905)			(7,905)		496,191	496,191			
100120955	METHUEN	MA		06/30/2023	01/17/2026	291,984		(1,217)			(1,217)		290,767	290,767			
100121048	COTO DE OZA	CA		08/30/2023	01/09/2026	1,680,012		(7,861)			(7,861)		1,682,151	1,682,151			
100121928	CHERRY HILL	NJ		09/27/2023	01/09/2026	199,541		(3,864)			(3,864)		195,677	195,677			
100131923	BOISE	ID		10/13/2023	01/17/2026	242,623		(291)			(291)		242,332	242,332			
100131958	ALLEN	TX		10/13/2023	01/17/2026	254,067		(2,684)			(2,684)		251,383	251,383			
100133496	MIAMI	FL		10/19/2023	01/09/2026	123,611		(997)			(997)		122,614	122,614			
100133517	PHOENIX	AZ		10/19/2023	01/09/2026	366,764		(9,709)			(9,709)		377,055	377,055			
100132578	BUENA PARK	CA		11/03/2023	01/10/2026	799,526		(7,147)			(7,147)		792,379	792,379			
100132680	EWING	NJ		11/03/2023	01/10/2026	186,900		(453)			(453)		186,447	186,447			
100143222	MOUNT SHASTA	CA		02/16/2024	01/17/2026	394,927		(10,354)			(10,354)		384,573	384,573			
100143463	MOUNT HOLLY	NJ		02/16/2024	01/05/2026	249,403		(1,688)			(1,688)		247,735	247,735			
100141012	ALBURN	MA		02/20/2024	01/06/2026	409,300		(8,052)			(8,052)		401,248	401,248			
100143690	DEER PARK	TX		02/22/2024	01/09/2026	365,793		(13,194)			(13,194)		352,599	352,599			
100143869	CLEVELAND HEIGHTS	OH		02/21/2024	01/09/2026	175,052		(3,599)			(3,599)		171,453	171,453			
100143773	SANTA MONICA	CA		02/27/2024	03/09/2026	1,603,191		(3,191)			(3,191)		1,600,000	1,600,000			
100146645	HEBRON	NH		03/20/2024	01/05/2026	458,662		(15,760)			(15,760)		442,902	442,902			
100146856	MIAMI	FL		03/21/2024	01/11/2026	573,260		(17,942)			(17,942)		555,318	555,318			
100148497	SAN ANTONIO	TX		04/12/2024	01/21/2026	368,518		(6,653)			(6,653)		361,865	361,865			
100148595	FRISSCO	CO		04/12/2024	01/21/2026	261,440		(10,261)			(10,261)		251,179	251,179			
100148610	MIAMI	FL		04/12/2024	01/21/2026	597,862		(1,677)			(1,677)		596,185	596,185			
100148650	BAKERSFIELD	CA		04/15/2024	01/09/2026	285,284		(8,410)			(8,410)		276,874	276,874			
100148831	BROKEN BOW	OK		04/17/2024	01/17/2026	538,426		(8,051)			(8,051)		530,375	530,375			
100148835	OAK ISLAND	NC		04/17/2024	01/17/2026	651,055		(9,931)			(9,931)		641,124	641,124			
100148839	FOREY	TX		04/17/2024	01/17/2026	235,760		(6,451)			(6,451)		229,309	229,309			
100155884	KENNER	LA		06/17/2024	01/21/2026	306,773		(7,237)			(7,237)		299,536	299,536			
100155920	PITTSBURGH	PA		06/17/2024	01/21/2026	324,083		(1,463)			(1,463)		322,620	322,620			
100155951	BONITA SPRINGS	FL		06/17/2024	01/21/2026	579,657		(12,941)			(12,941)		566,716	566,716			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156061	WOODLAND HILLS	CA		06/18/2024	01/05/2026	1,078,443		(32,024)			(32,024)		1,046,419	1,046,419			
100156101	SAVANNAH	GA		06/18/2024	01/05/2026	196,124		(5,900)			(5,900)		190,224	190,224			
100156110	PATERSON	NJ		06/18/2024	01/05/2026	513,485		(12,032)			(12,032)		501,453	501,453			
100156167	BOWTON BEACH	FL		06/20/2024	01/11/2026	484,591		(9,312)			(9,312)		475,279	475,279			
100156174	GROVELAND	CA		06/20/2024	01/11/2026	529,830		(12,781)			(12,781)		517,049	517,049			
100156511	LAS VEGAS	NV		06/24/2024	01/17/2026	428,824		(4,687)			(4,687)		424,137	424,137			
100156611	SOUTH EL MONTE	CA		06/24/2024	01/17/2026	499,955		(6,751)			(6,751)		493,204	493,204			
100156754	CRANBERRY TOWNSHIP	PA		06/26/2024	01/05/2026	403,441		(6,887)			(6,887)		396,554	396,554			
100162512	LAS VEGAS	NV		06/05/2024	01/09/2026	391,454		(5,591)			(5,591)		385,863	385,863			
100167160	LOS ANGELES	CA		09/13/2024	01/09/2026	1,815,008		(45,296)			(45,296)		1,769,712	1,769,712			
100168722	CONVERS	GA		09/26/2024	01/11/2026	158,807		(10,353)			(10,353)		148,454	148,454			
100163373	ALLEN	TX		09/27/2024	01/09/2026	598,238		(18,057)			(18,057)		580,181	580,181			
100168804	SANTA CLARITA	CA		09/26/2024	01/11/2026	1,493,122		(48,923)			(48,923)		1,444,199	1,444,199			
100172965	NASHUAUK	WI		10/23/2024	01/17/2026	305,931		(7,215)			(7,215)		298,716	298,716			
100172512	ONTARIO	CA		10/23/2024	01/17/2026	346,052		(10,705)			(10,705)		335,347	335,347			
100172602	CYPRESS	TX		10/23/2024	01/17/2026	637,351		(15,575)			(15,575)		621,776	621,776			
100186428	SALIDA	CO		10/31/2024	01/09/2026	222,090		(8,814)			(8,814)		213,276	213,276			
100166443	MIAMI	FL		10/31/2024	02/09/2026	620,700		(22,717)			(22,717)		597,983	597,983			
100174217	CRESTLINE	CA		10/31/2024	01/07/2026	268,998		(6,480)			(6,480)		262,518	262,518			
100191804	CANTON	OH		01/31/2025	01/08/2026	1,145,107		(34,313)			(34,313)		1,110,794	1,110,794			
100194140	SACRAMENTO	CA		02/14/2025	01/03/2026	286,844		(8,092)			(8,092)		278,752	278,752			
100194162	SACRAMENTO	CA		02/14/2025	01/03/2026	289,266		(8,047)			(8,047)		281,219	281,219			
100194306	HILLIARD	OH		02/14/2025	01/07/2026	277,063		(13,429)			(13,429)		263,634	263,634			
100194405	BAKERSFIELD	CA		02/14/2025	01/07/2026	237,812		(9,088)			(9,088)		228,724	228,724			
100200292	LAKEWOOD	CO		03/07/2025	01/07/2026	483,852		(13,445)			(13,445)		470,407	470,407			
100200388	LONGS	SC		03/10/2025	01/17/2026	271,734		(10,253)			(10,253)		261,481	261,481			
100201548	HACIENDA HEIGHTS	CA		03/13/2025	01/09/2026	791,457		(30,970)			(30,970)		760,487	760,487			
100201552	LAKE FOREST	CA		03/13/2025	01/09/2026	1,539,304		(27,491)			(27,491)		1,511,813	1,511,813			
100201895	ALEXANDRIA	VA		03/18/2025	01/05/2026	316,629		(9,371)			(9,371)		307,258	307,258			
100202494	TEIPE	AZ		03/21/2025	01/17/2026	362,589		(8,039)			(8,039)		354,550	354,550			
100204910	PORTLAND	OR		04/10/2025	01/11/2026	249,983		(7,749)			(7,749)		242,234	242,234			
100204976	KEY LARGO	FL		04/10/2025	01/11/2026	889,852		(39,684)			(39,684)		830,168	830,168			
100204985	WESTERVILLE	OH		04/10/2025	01/11/2026	1,422,847		(49,398)			(49,398)		1,373,449	1,373,449			
100205001	WINTERGREEN RESORT	VA		04/10/2025	01/11/2026	333,286		(14,006)			(14,006)		319,280	319,280			
100214111	MESA	AZ		05/30/2025	01/11/2026	595,692		(22,666)			(22,666)		573,026	573,026			
100211523	SAN FRANCISCO	CA		06/05/2025	01/09/2026	1,333,502		(48,142)			(48,142)		1,285,360	1,285,360			
100214345	EAGLE	ID		06/02/2025	01/17/2026	623,651		(18,765)			(18,765)		604,886	604,886			
100214382	LAKEVILLE	WI		06/02/2025	01/17/2026	595,720		(14,168)			(14,168)		571,552	571,552			
100214376	CLARKRANEE	TN		06/02/2025	02/17/2026	241,197		(7,411)			(7,411)		233,786	233,786			
100214463	EAGLE	ID		06/06/2025	01/08/2026	1,076,849		(41,438)			(41,438)		1,035,411	1,035,411			
100215278	STATE COLLEGE	PA		06/12/2025	01/07/2026	373,256		(8,445)			(8,445)		364,811	364,811			
100215315	UNION CITY	CA		06/12/2025	01/07/2026	1,447,669		(39,456)			(39,456)		1,408,213	1,408,213			
100215342	GILBERT	AZ		06/12/2025	01/07/2026	349,345		(6,363)			(6,363)		342,982	342,982			
100215366	SANIT GEORGE	UT		06/12/2025	02/07/2026	489,974		(5,554)			(5,554)		484,420	484,420			
100215476	GREENSBORO	NC		06/12/2025	01/07/2026	588,177		(12,978)			(12,978)		575,199	575,199			
100215497	PORTLAND	OR		06/12/2025	01/07/2026	438,109		(9,015)			(9,015)		429,094	429,094			
100219302	MARSHANETT	RI		07/07/2025	01/08/2026	1,066,812		(20,990)			(20,990)		1,035,832	1,035,832			
100219512	PORT ORCHARD	WA		07/07/2025	01/08/2026	267,889		(9,502)			(9,502)		258,387	258,387			
100219773	IRVINE	CA		07/08/2025	01/11/2026	1,200,683		(32,575)			(32,575)		1,168,108	1,168,108			
100219877	SAN DIEGO	CA		07/11/2025	01/09/2026	1,049,142		(34,965)			(34,965)		1,014,177	1,014,177			
100220302	WENDELL	NC		07/18/2025	02/17/2026	254,927		(4,777)			(4,777)		250,150	250,150			(217)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022106		S YAMOUTH	WA	07/18/2025	01/17/2026	497,190		(2,239)			(2,239)		474,952	474,952			
10022071		NORTH LAS VEGAS	NV	07/18/2025	01/17/2026	255,975		(8,647)			(8,647)		247,328	247,328			
10022003		EL CAJON	CA	07/30/2025	01/09/2026	674,741		(26,224)			(26,224)		648,517	648,517			
10022065		LOS ALAMITOS	CA	07/30/2025	01/09/2026	1,013,800		(41,947)			(41,947)		971,853	971,853			
100230128		NEWPORT	RI	08/25/2025	01/09/2026	620,188		(21,752)			(21,752)		598,436	598,436			
100230143		WHITTIER	CA	08/25/2025	01/09/2026	899,907		(27,970)			(27,970)		831,937	831,937			
100236509		INCLINE VILLAGE	NV	09/12/2025	01/07/2026	394,956		(3,712)			(3,712)		381,244	381,244			
100236866		TUCSON	AZ	09/12/2025	01/07/2026	280,991		(6,775)			(6,775)		274,216	274,216			
100237077		BEL AIR	MD	09/12/2025	01/08/2026	824,755		(44,150)			(44,150)		780,605	780,605			
100237090		LOS ANGELES	CA	09/12/2025	01/08/2026	1,763,984		(70,215)			(70,215)		1,693,769	1,693,769			
100237092		BRANDON	FL	09/12/2025	01/08/2026	469,136		(20,392)			(20,392)		448,744	448,744			
100245066		BRACENTON	FL	10/03/2025	01/07/2026	1,395,646		(63,014)			(63,014)		1,332,632	1,332,632			
100245119		NEW ORLEANS	LA	10/07/2025	01/07/2026	937,150		(21,155)			(21,155)		915,995	915,995			
100245129		HOUSTON	TX	10/07/2025	01/07/2026	966,104		(11,498)			(11,498)		954,618	954,618			
100245276		TUCSON	AZ	10/08/2025	01/21/2026	242,452		(9,674)			(9,674)		232,778	232,778			
100245282		CAMAS	WA	10/06/2025	01/21/2026	501,340		(15,533)			(15,533)		485,807	485,807			
100245866		MECHANICSVILLE	VA	10/08/2025	01/21/2026	284,071		(10,023)			(10,023)		274,048	274,048			
100245846		HUNTINGTON BEACH	CA	10/08/2025	01/21/2026	471,385		(18,807)			(18,807)		452,578	452,578			
100245555		SCOTTSDALE	AZ	10/06/2025	01/21/2026	698,369		(28,785)			(28,785)		669,584	669,584			
100245564		HACKETTSTOWN	NJ	10/06/2025	01/21/2026	370,848		(11,764)			(11,764)		359,084	359,084			
100245804		TEIPEE	AZ	10/06/2025	01/21/2026	504,013		(21,430)			(21,430)		482,583	482,583			
100245619		TODDCA	GA	10/06/2025	01/21/2026	678,531		(23,944)			(23,944)		654,587	654,587			
100245710		PINEHURST	NC	10/08/2025	01/21/2026	217,731		(8,962)			(8,962)		208,769	208,769			
100246152		ANGIER	NC	10/08/2025	01/31/2026	411,663		(17,179)			(17,179)		394,484	394,484			
100247517		SAN RAFAEL	CA	10/29/2025	01/07/2026	971,414		(46,211)			(46,211)		925,203	925,203			
100247522		SAN MATEO	CA	10/29/2025	01/07/2026	2,274,734		(76,628)			(76,628)		2,198,106	2,198,106			
100253631		SEDONA	AZ	10/30/2025	01/21/2026	675,559		(15,124)			(15,124)		660,435	660,435			
100253712		MOJISON	WV	10/30/2025	01/21/2026	271,719		(8,113)			(8,113)		263,606	263,606			
100261684		SEATTLE	WA	12/08/2025	01/07/2026	608,319		(19,569)			(19,569)		588,750	588,750			
100274101		TEBELL	TX	01/27/2026	03/08/2026	1,129,495		(30,353)			(30,353)		1,099,142	1,099,142		(1,911)	(1,911)
100054654		PAISLEY	FL	03/23/2021	01/01/2026	3,822							3,822	3,822			
100061680		WHEATON	IL	07/01/2021	01/20/2026	282,056		(2,417)			(2,417)		289,639	289,639			
100061690		PORTSMOUTH	RI	07/01/2021	01/20/2026	145,361		(2,337)			(2,337)		143,024	143,024			
100062044		CANTON	OH	07/01/2021	01/20/2026	104,959		(1,477)			(1,477)		103,482	103,482			
100229466		WEST SACRAMENTO	CA	06/15/2025	01/21/2026	498,358		(20,369)			(20,369)		437,989	437,989			
100235564		MIRAMAR BEACH	FL	09/04/2025	01/17/2026	374,164		(12,734)			(12,734)		361,430	361,430			
100236032		STANTON	VA	09/04/2025	01/17/2026	289,933		(10,815)			(10,815)		279,118	279,118			
100246436		WARREN	NJ	08/29/2025	01/17/2026	604,303		(26,065)			(26,065)		578,238	578,238			
100246535		HEBER CITY	UT	10/06/2025	01/21/2026	756,663		(29,404)			(29,404)		727,259	727,259			
100245611		INCLINE VILLAGE	NV	10/06/2025	01/21/2026	526,664		(18,676)			(18,676)		507,988	507,988			
100246059		BOLLER	CO	10/08/2025	01/08/2026	401,476		(27,330)			(27,330)		383,358	383,358			
100253243		CAROL STREAM	IL	10/30/2025	01/21/2026	212,059		(9,515)			(9,515)		202,544	202,544			
100254545		BOL INBROOK	IL	11/06/2025	01/21/2026	210,241		(10,340)			(10,340)		199,901	199,901			
100254546		CAROL STREAM	IL	11/06/2025	02/28/2026	241,459		(10,635)			(10,635)		230,824	230,824			
100267000		BLUFFTON	SC	12/23/2025	02/28/2026	479,585		(20,926)			(20,926)		458,659	458,659			
100273021		NAHANTA	GA	01/15/2026	03/17/2026	285,732		(12,037)			(12,037)		283,695	283,695			
100083667		SOUTH SAN FRANCISCO	CA	06/23/2022	03/09/2026	850,027		(10,027)			(10,027)		840,000	840,000			
100219416		SPRING HILL	TN	07/07/2025	01/08/2026	306,524		(6,506)			(6,506)		300,018	300,018			
100219559		GILBERT	AZ	07/07/2025	01/08/2026	365,809		(11,620)			(11,620)		354,189	354,189			
100220403		OCEANSIDE	CA	07/15/2025	01/07/2026	1,069,568		(37,677)			(37,677)		1,051,891	1,051,891			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022697	MERIDIAN	ID		07/30/2025	01/17/2026	308,298		(9,301)					298,957	298,957			
100228190	NORTH HOLLYWOOD	CA		06/11/2025	01/07/2026	1,029,224		(48,665)					980,559	980,559			
100228146	NORTH HOLLYWOOD	CA		06/12/2025	01/05/2026	627,973		(29,663)					598,290	598,290			
100223165	BUFFORD	GA		06/13/2025	01/07/2026	373,413		(14,830)					358,583	358,583			
100234751	MARYSVILLE	WA		06/28/2025	01/05/2026	348,960		(16,518)					332,442	332,442			
100234778	SUN LAKES	AZ		06/28/2025	01/17/2026	289,744		(10,301)					289,443	289,443			
100235031	GULF SHORES	AL		06/28/2025	01/21/2026	527,658		(18,267)					509,391	509,391			
100235134	EL CAJON	CA		06/28/2025	01/08/2026	688,957		(33,092)					665,865	665,865			
100100273	KISSIMEE	FL		03/24/2023	01/09/2026	265,201		(15,785)					249,416	249,416			
100176801	RINCON	PR		11/15/2024	03/05/2026	247,042		(9,442)					237,600	237,600			
100221367	NORRICH	CT		07/22/2025	01/11/2026	137,350		(5,726)					131,624	131,624			
100091594	PATERSON	NJ		02/09/2023	01/09/2026	363,720		(5,091)					358,629	358,629			
100097769	IRMO	SC		02/28/2023	01/09/2026	208,304		(6,595)					201,709	201,709			
100100044	TAMARAC	FL		03/28/2023	01/22/2026	108,763		(10,299)					98,464	98,464			
100102108	WINDER LAKE	IL		04/14/2023	01/09/2026	158,182		(6,335)					151,847	151,847			
100103634	LOS ANGELES	CA		05/08/2023	01/09/2026	588,688		(14,430)					574,258	574,258			
100103726	LOS ANGELES	CA		05/08/2023	01/09/2026	402,634		(9,373)					393,261	393,261			
100103801	MIDLAND	TX		05/10/2023	03/09/2026	128,424		(3,085)					125,339	125,339			
100103872	MONTICELLO	NY		05/10/2023	01/09/2026	151,118		(4,663)					146,455	146,455			
100108072	NEW BEDFORD	MA		05/24/2023	01/09/2026	231,909		(7,650)					224,259	224,259			
100108145	MILWAUKEE	WI		05/24/2023	03/09/2026	314,767		(2,231)					312,536	312,536			
100108462	CITY OF ORANGE	NJ		05/25/2023	01/09/2026	251,360		(4,647)					246,713	246,713			
100108611	WEST PALM BEACH	FL		05/31/2023	01/09/2026	334,098		(6,691)					327,407	327,407			
100108656	CINCINNATI	KY		05/31/2023	01/09/2026	161,344		(4,383)					156,961	156,961			
100108659	AZLE	TX		05/31/2023	03/09/2026	180,614		(15,614)					165,000	165,000			
100102688	LAWRENCE	KS		06/07/2023	01/09/2026	182,339		(7,983)					174,356	174,356			
100102600	HERNDON	VA		06/07/2023	01/09/2026	476,166		(15,445)					460,721	460,721			
100109347	SONOMA	AZ		06/12/2023	01/17/2026	327,448		(7,697)					319,751	319,751			
100109393	SANTA ROSA BEACH	FL		06/13/2023	01/09/2026	979,036		(9,736)					969,298	969,298			
100103408	PORT ISABEL	TX		06/16/2023	03/09/2026	269,687		(20,087)					249,600	249,600			
100109674	DEERFIELD BEACH	FL		06/16/2023	01/09/2026	1,025,741		(50,406)					975,335	975,335			
100109729	MIAMI BEACH	FL		06/16/2023	01/09/2026	2,788,891		(43,470)					2,745,421	2,745,421			
100102634	LAS VEGAS	NV		06/22/2023	01/10/2026	503,872		(24,643)					479,229	479,229			
100102671	PRINCETONVILLE	HI		06/22/2023	01/10/2026	1,505,434		(36,734)					1,468,700	1,468,700			
100109881	CHICAGO	IL		06/22/2023	01/09/2026	130,731		(4,036)					126,695	126,695			
100110048	DELAIR BEACH	FL		06/23/2023	01/09/2026	1,012,797		(35,678)					977,119	977,119			
100110081	ARVADA	CO		06/23/2023	01/09/2026	165,874		(1,526)					164,348	164,348			
100114554	WEST PALM BEACH	FL		06/29/2023	03/09/2026	286,936		(9,436)					247,500	247,500			
100114570	CLINTON	CT		06/29/2023	01/09/2026	482,490		(2,121)					480,369	480,369			
100114710	LONG BEACH	CA		06/29/2023	01/09/2026	486,547		(2,488)					484,059	484,059			
100110447	CASTAIC	CA		06/30/2023	01/17/2026	707,168		(1,721)					705,447	705,447			
100110451	POWELL	TN		06/30/2023	01/17/2026	447,237		(7,539)					439,699	439,699			
100110670	CHARLESTON	MA		06/30/2023	01/17/2026	388,475		(514)					387,961	387,961			
100114986	RALEIGH	NC		07/14/2023	01/04/2026	283,207		(3,938)					279,269	279,269			
100115033	BAKERSFIELD	CA		07/14/2023	01/04/2026	223,920		(3,742)					220,178	220,178			
100115415	FORT WORTH	TX		07/17/2023	02/09/2026	232,459		(9,361)					223,098	223,098			
100115694	NAPLES	FL		07/20/2023	01/17/2026	85,681		(1,153)					84,528	84,528			
100115815	EL MONTE	CA		07/20/2023	01/17/2026	827,771		(9,054)					816,717	816,717			
100115962	BUDD LAKE	NJ		07/20/2023	01/17/2026	230,452		(1,905)					228,547	228,547			
100114917	TARZANA	CA		07/19/2023	01/09/2026	828,964		(16,466)					812,098	812,098			
100115540	ORLANDO	FL		07/19/2023	03/09/2026	124,217		(12,226)					111,991	111,991			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100117165	CLERMONT	FL		07/20/2023	01/05/2026	267,339		(2,410)			(2,410)		264,929	264,929			
100117391	GAITHERSBURG	MD		07/20/2023	01/06/2026	335,802		(7,880)			(7,880)		327,912	327,912			
100117604	ST. AUGUSTINE	FL		07/20/2023	02/05/2026	216,816		(6,144)			(6,144)		210,672	210,672			
100117632	TULSON	AZ		07/20/2023	01/05/2026	298,116		(11,192)			(11,192)		286,924	286,924			
100117651	PARKLAND	FL		07/20/2023	01/05/2026	714,300		(9,843)			(9,843)		704,457	704,457			
100117762	NORTHRIDE	CA		07/20/2023	01/06/2026	2,326,254		(18,177)			(18,177)		2,308,077	2,308,077			
100119191	ALPHARETTA	GA		07/31/2023	01/17/2026	393,604		(2,445)			(2,445)		391,159	391,159			
100119256	YARMOUTH	MA		07/31/2023	01/17/2026	255,450		(760)			(760)		254,690	254,690			
100119411	GULF SHORES	AL		07/31/2023	01/17/2026	14,597		(44)			(44)		14,543	14,543			
100119512	ANNA	TX		07/28/2023	01/04/2026	212,462		(2,956)			(2,956)		209,506	209,506			
100119612	SAN JOSE	CA		07/31/2023	01/09/2026	1,548,106		(14,596)			(14,596)		1,533,510	1,533,510			
100119740	BRONX	NY		06/08/2023	01/09/2026	674,205		(25,602)			(25,602)		648,603	648,603			
100119841	JONESBORO	GA		06/08/2023	01/09/2026	155,580		(5,451)			(5,451)		150,129	150,129			
100119881	LAKE ZURICH	IL		06/10/2023	01/11/2026	164,645		(11,750)			(11,750)		152,895	152,895			
100119889	PARKER	CO		06/10/2023	01/11/2026	1,690,615		(4,635)			(4,635)		1,685,980	1,685,980			
100119809	ARVADA	CO		06/10/2023	01/11/2026	376,010		(11,499)			(11,499)		364,511	364,511			
100119874	MAGNA	UT		06/11/2023	01/17/2026	267,622		(3,759)			(3,759)		263,863	263,863			
100120002	MANHATTAN	MT		06/11/2023	01/17/2026	334,402		(2,152)			(2,152)		332,250	332,250			
100120032	FRESNO	CA		06/11/2023	01/17/2026	329,250		(4,196)			(4,196)		325,054	325,054			
100120021	FAIRFIELD	CA		06/18/2023	01/05/2026	598,654		(12,557)			(12,557)		586,097	586,097			
100120462	JURIPA VALLEY	CA		06/18/2023	01/05/2026	364,730		(8,303)			(8,303)		356,427	356,427			
100120665	CLIFTON	VA		06/25/2023	01/04/2026	314,624		(3,916)			(3,916)		310,708	310,708			
100120699	CHARLOTTE	NC		06/25/2023	01/04/2026	239,120		(1,487)			(1,487)		237,633	237,633			
100120766	LOS ANGELES	CA		06/25/2023	01/11/2026	1,843,819		(24,247)			(24,247)		1,819,572	1,819,572			
100120670	SHERMAN OAKS	CA		06/28/2023	01/09/2026	1,467,486		(15,584)			(15,584)		1,451,904	1,451,904			
100126767	SELMA	CA		06/30/2023	01/05/2026	26,905		(861)			(861)		26,044	26,044			
100127605	PELUGERVILLE	TX		09/08/2023	01/17/2026	417,922		(7,764)			(7,764)		410,158	410,158			
100127612	DENVER	CO		09/08/2023	01/17/2026	401,850		(4,594)			(4,594)		397,256	397,256			
100127629	CLIFTON	VA		09/08/2023	01/17/2026	582,296		(551)			(551)		581,747	581,747			
100127654	OCALA	FL		09/08/2023	01/09/2026	1,135,289		(1,029)			(1,029)		1,134,260	1,134,260			
100129744	LOS ANGELES	CA		09/27/2023	01/05/2026	400,361		(11,388)			(11,388)		388,973	388,973			
100129745	LOS ANGELES	CA		09/27/2023	01/05/2026	361,119		(11,286)			(11,286)		369,831	369,831			
100129513	RICHMOND	TX		09/29/2023	01/17/2026	207,754		(333)			(333)		207,421	207,421			
100130334	ASHEBORO	NC		09/28/2023	03/11/2026	208,474		(9,112)			(9,112)		199,362	199,362			
100132052	MERED	CA		10/13/2023	01/17/2026	294,696		(1,130)			(1,130)		293,568	293,568			
100134252	UNITED KINGDOM	GBR		10/26/2023	01/20/2026	138,548						(15,530)		138,697	15,679		
100137653	WEST HILLS	CA		12/08/2023	01/06/2026	877,936		(2,818)			(2,818)		875,118	875,118			
100137946	LOS ANGELES	CA		12/13/2023	01/17/2026	811,579		(20,119)			(20,119)		791,460	791,460			
100138044	SAN DIEGO	CA		12/13/2023	03/05/2026	1,243,319		(43,319)			(43,319)		1,200,000	1,200,000			
100138047	SANTA ROSA BEACH	FL		12/13/2023	03/05/2026	377,500		(11,632)			(11,632)		365,868	365,868			
100139099	MUFFLESBORO	TN		12/14/2023	01/06/2026	353,945		(2,650)			(2,650)		350,895	350,895			
100138127	LANCASTER	CA		12/14/2023	01/06/2026	158,935		(904)			(904)		158,031	158,031			
100138146	FORT WYERS	FL		12/14/2023	01/06/2026	261,025		(1,967)			(1,967)		279,058	279,058			
100138195	EDMOND	OK		12/14/2023	01/06/2026	323,904		(14,729)			(14,729)		309,175	309,175			
100138206	KATY	TX		12/14/2023	01/06/2026	283,636		(11,446)			(11,446)		272,190	272,190			
100138247	WEATHERFORD	TX		12/14/2023	01/09/2026	347,829		(7,854)			(7,854)		339,975	339,975			
100138667	KANSAS CITY	MO		12/21/2023	01/21/2026	313,242		(6,667)			(6,667)		306,575	306,575			
100139039	SAN BERNARDINO	CA		12/22/2023	01/10/2026	466,021		(10,893)			(10,893)		455,128	455,128			
100139066	DUDLEY	MA		12/28/2023	01/09/2026	188,230		(9,925)			(9,925)		178,365	178,365			
100139354	HOUSTON	TX		12/28/2023	01/09/2026	138,210		(2,521)			(2,521)		135,689	135,689			
100139470	LEHIGH ACRES	FL		12/28/2023	01/05/2026	313,606		(5,559)			(5,559)		308,047	308,047			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
	100139471	KEMER	LA	12/28/2023	01/05/2026	468,127		(654)					467,473	467,473		
	100139881	TERRE	AZ	12/28/2023	01/05/2026	514,763		(16,974)			(16,974)		497,789	497,789		
	100139843	PILOT POINT	TX	01/09/2024	01/17/2026	683,284		(13,325)			(13,325)		669,959	669,959		
	100140122	MIDDLE RIVER	MD	01/09/2024	01/17/2026	245,888		(2,318)			(2,318)		243,570	243,570		
	100140147	SUFE CITY	NC	01/09/2024	01/17/2026	631,480		(6,449)			(6,449)		625,031	623,846		
	100140150	LAURENCEVILLE	GA	01/09/2024	01/17/2026	223,651		(3,109)			(3,109)		220,542	220,542		(1,185)
	100140155	LANDOVER HILLS	MD	01/09/2024	02/17/2026	237,247		(3,516)			(3,516)		233,731	233,545		(188)
	100140412	KATY	TX	01/18/2024	02/17/2026	245,317		(2,778)			(2,778)		242,539	242,539		
	100140424	LUBBOCK	TX	01/18/2024	01/17/2026	182,707		(788)			(788)		181,939	181,939		
	100140789	BOCA RATON	FL	01/22/2024	01/09/2026	2,407,518		(49,851)			(49,851)		2,357,667	2,357,667		
	100140872	FONTANA	CA	01/25/2024	01/10/2026	633,859		(3,647)			(3,647)		630,212	630,212		
	100141263	PANDRANA CITY AREA LOS ANGELES	CA	01/30/2024	01/06/2026	624,525		(11,409)			(11,409)		613,116	613,116		
	100141301	CLIFTON HEIGHT	PA	01/30/2024	01/06/2026	119,474		(3,804)			(3,804)		115,670	115,670		
	100141550	AGUA DULCE	CA	01/30/2024	01/05/2026	882,481		(17,845)			(17,845)		864,636	864,636		
	100149606	MABLETON	GA	04/26/2024	01/04/2026	260,830		(3,278)			(3,278)		257,552	257,552		
	100149652	FOREY	TX	04/26/2024	01/04/2026	184,354		(6,455)			(6,455)		177,899	177,899		
	100156736	WHITTIER	CA	06/28/2024	01/05/2026	1,289,972		(41,234)			(41,234)		1,248,738	1,248,738		
	100157584	GULF SHORES	AL	06/28/2024	01/11/2026	220,185		(3,851)			(3,851)		216,334	216,334		
	100158508	GRASS VALLEY	CA	07/10/2024	01/05/2026	474,807		(10,966)			(10,966)		463,841	463,841		
	100158643	BALTIMORE	MD	07/10/2024	01/17/2026	197,413		(4,968)			(4,968)		192,445	192,445		
	100158652	FARMINGTON	UT	07/10/2024	01/17/2026	421,809		(8,375)			(8,375)		413,434	413,434		
	100158709	CHARLES TOWN	WV	07/10/2024	01/17/2026	90,816		(816)			(816)		90,000	90,000		
	100158727	DELRAY BEACH	FL	07/10/2024	01/17/2026	401,736		(7,312)			(7,312)		394,424	394,424		
	100158730	NORTH LAS VEGAS	NV	07/10/2024	01/17/2026	146,922		(3,356)			(3,356)		143,566	143,566		
	100158747	CAMP HILL	PA	07/10/2024	01/17/2026	310,383		(6,371)			(6,371)		304,012	304,012		
	100158795	LAKE HAVASI CITY	AZ	07/10/2024	01/17/2026	330,574		(6,667)			(6,667)		323,907	323,907		
	100160130	DAVISVILLE	GA	07/17/2024	01/21/2026	25,799		(542)			(542)		25,257	25,257		
	100160502	ALISO VIEJO	CA	07/19/2024	01/05/2026	577,810		(17,789)			(17,789)		560,021	560,021		
	100160637	YORBA LINDA	CA	07/19/2024	01/05/2026	2,047,529		(70,665)			(70,665)		1,976,864	1,976,864		
	100160837	ROSEVILLE	OH	07/24/2024	01/17/2026	359,288		(9,868)			(9,868)		349,420	349,420		
	100161009	LEANDER	TX	07/24/2024	01/17/2026	568,254		(12,727)			(12,727)		555,527	555,527		
	100161412	EASTVALE	CA	07/26/2024	01/09/2026	433,628		(9,588)			(9,588)		424,060	424,060		
	100161493	INDIANAPOLIS	IL	07/30/2024	01/21/2026	340,340		(9,850)			(9,850)		330,490	330,490		
	100161588	BROOKLYN	NY	07/31/2024	01/05/2026	1,244,925		(34,931)			(34,931)		1,209,994	1,209,994		
	100162035	YOUNGSTOWN	OH	07/31/2024	01/05/2026	141,107		(12,455)			(12,455)		128,652	128,652		
	100162522	BOISE	ID	08/12/2024	01/17/2026	531,575		(3,415)			(3,415)		528,160	528,160		
	100162637	BUCKEYE	AZ	08/12/2024	01/17/2026	387,221		(3,923)			(3,923)		383,298	383,298		
	100163010	DENTON	TX	08/13/2024	01/21/2026	287,163		(8,193)			(8,193)		288,970	288,970		
	100163090	TOMBALL	TX	08/13/2024	01/21/2026	217,228		(7,175)			(7,175)		210,053	210,053		
	100163125	CENTERTON	AR	08/13/2024	01/21/2026	228,220		(8,675)			(8,675)		219,545	219,545		
	100163525	LOIMOC	CA	08/13/2024	03/05/2026	368,415		(18,163)			(18,163)		350,252	350,252		
	100164050	SANTA ANA	CA	08/21/2024	01/05/2026	819,241		(19,763)			(19,763)		798,478	798,478		
	100164288	ANNA	TX	08/21/2024	01/17/2026	372,776		(7,989)			(7,989)		364,787	364,787		
	100165338	GRAND RAPIDS	MI	08/29/2024	01/05/2026	516,793		(25,424)			(25,424)		491,369	491,369		
	100165527	CYPRESS	TX	08/29/2024	01/21/2026	243,698		(1,089)			(1,089)		242,609	242,609		
	100165900	EASTPORT	ME	08/29/2024	01/11/2026	133,229		(5,671)			(5,671)		127,558	127,558		
	100166015	WAAHANACHE	TX	08/06/2024	01/05/2026	370,454		(8,046)			(8,046)		362,408	362,408		
	100166162	LAKE ZURICH	IL	09/09/2024	01/17/2026	308,221		(7,672)			(7,672)		300,549	300,549		
	100167778	SAN DIEGO	CA	09/19/2024	01/08/2026	563,265		(21,337)			(21,337)		541,928	541,928		
	100167964	BRIGHTON	CO	09/20/2024	01/05/2026	336,440		(112)			(112)		336,328	336,328		(25,714)
	100167887	VICTORVILLE	CA	09/20/2024	01/05/2026	194,922		(5,181)			(5,181)		189,741	189,741		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100168229	MURRIETA	CA		09/20/2024	01/07/2026	416,730		(4,388)			(4,388)		412,402	412,402			
100168237	SAN ANTONIO	TX		09/20/2024	01/07/2026	7,318		(178)			(178)		7,140	7,140			
100168408	CHARLOTTE	NC		09/25/2024	01/17/2026	273,093		(8,884)			(8,884)		264,209	264,209			
100168495	MANCHESTER	CT		09/25/2024	01/17/2026	374,777		(11,449)			(11,449)		363,328	363,328			
100168504	DOVINGTOWN	PA		09/25/2024	01/17/2026	386,710		(8,663)			(8,663)		378,047	378,047			
100168637	BRENTWOOD	TN		09/25/2024	01/17/2026	529,626		(9,553)			(9,553)		520,073	519,610			(463)
100168773	DES PLAINES	IL		09/26/2024	01/11/2026	407,693		(7,759)			(7,759)		399,934	399,934			
100169113	LAS VEGAS	NV		09/27/2024	01/21/2026	311,482		(6,999)			(6,999)		304,483	304,483			
100169403	NORTH BEND	IA		09/30/2024	01/01/2026	1,510							1,510	755		(755)	
100169432	HOUSTON	TX		09/30/2024	01/07/2026	183,816		(7,649)			(7,649)		176,167	176,167			
100169634	LULLWAP	IA		09/30/2024	01/07/2026	380,122		(9,660)			(9,660)		370,462	370,462			
100170078	CONVERS	GA		10/08/2024	01/17/2026	286,662		(11,470)			(11,470)		275,192	275,192			
100170179	SAINT AUGUSTINE	FL		10/08/2024	01/17/2026	469,207		(15,240)			(15,240)		453,967	453,967			
100170366	QUEEN CREEK	AZ		10/08/2024	01/17/2026	429,159		(15,650)			(15,650)		413,509	413,509			
100171298	CALABASAS	CA		10/16/2024	03/05/2026	1,467,093		(34,593)			(34,593)		1,432,500	1,432,500			
100171625	ELK GROVE	CA		10/16/2024	01/17/2026	488,999		(13,265)			(13,265)		465,734	465,734			
100172811	MORENO VALLEY	CA		10/25/2024	01/05/2026	632,674		(30,489)			(30,489)		622,185	622,185			
100173458	BUSHNELL	FL		10/29/2024	01/05/2026	151,095		(9,921)			(9,921)		141,174	141,174			
100173745	NORTH LIBERTY	IN		10/30/2024	01/11/2026	181,384		(9,098)			(9,098)		172,286	172,286			
100173851	PARK RIDGE	NI		10/31/2024	01/05/2026	1,344,115		(19,710)			(19,710)		1,324,405	1,324,405			
100173873	ROSWELL	GA		10/31/2024	01/05/2026	161,020		(6,836)			(6,836)		154,184	154,184			
100174005	SAN DIEGO	CA		10/31/2024	01/05/2026	1,464,861		(68,546)			(68,546)		1,396,315	1,396,315			
100174011	DOUBLE OAK	TX		10/31/2024	01/05/2026	730,360		(34,160)			(34,160)		696,200	696,200			
100175165	MILLSBORO	DE		11/05/2024	01/21/2026	283,894		(3,390)			(3,390)		280,504	280,504			
100175242	DENVER	CO		11/05/2024	01/21/2026	546,949		(5,821)			(5,821)		541,128	541,128			
100175263	DENVER	CO		11/05/2024	01/21/2026	554,430		(5,889)			(5,889)		548,541	548,541			
100175266	VICTORVILLE	CA		11/05/2024	01/21/2026	288,955		(8,481)			(8,481)		280,474	280,474			
100175292	LAS VEGAS	NV		11/05/2024	01/21/2026	412,096		(4,200)			(4,200)		407,896	407,896			
100175306	FAIRFIELD	CA		11/05/2024	01/21/2026	313,108		(7,704)			(7,704)		305,404	305,404			
100176545	ANGER	NC		11/15/2024	01/17/2026	588,556		(9,859)			(9,859)		578,697	578,697			
100176662	DORAL	FL		11/15/2024	01/08/2026	79,862		(3,479)			(3,479)		76,383	76,383			
100176680	BELL CANYON	CA		11/15/2024	01/08/2026	1,667,709		(25,229)			(25,229)		1,632,480	1,632,480			
100176749	SAINT PAUL	MI		11/15/2024	01/07/2026	392,072		(8,125)			(8,125)		383,947	383,947		299	
100176916	ATLANTA	GA		11/15/2024	03/31/2026	247,750		(24)			(24)		247,726	248,025			
100176295	LAS VEGAS	NV		11/19/2024	01/05/2026	415,315		(19,369)			(19,369)		395,946	395,946			
100178322	SEVIERVILLE	TN		11/19/2024	02/05/2026	942,116		(22,877)			(22,877)		919,239	919,239			
100178357	WEST COVINA	CA		11/20/2024	01/11/2026	275,204		(8,405)			(8,405)		266,799	266,799			
100180053	MELBOURNE BEACH	FL		11/25/2024	01/17/2026	548,757		(14,576)			(14,576)		534,181	534,181			
100180137	WINTER GARDEN	FL		11/25/2024	01/08/2026	504,296		(11,071)			(11,071)		493,225	493,225			
100180149	CLAVIS	CA		11/25/2024	01/08/2026	304,920		(7,968)			(7,968)		296,952	296,952			
100180621	TUCSON	AZ		11/26/2024	01/05/2026	900,895		(10,306)			(10,306)		890,589	890,589			
100181983	WOODLAND HILLS	CA		12/11/2024	01/05/2026	1,885,189		(15,149)			(15,149)		1,870,040	1,870,040			
100181928	FALLING WATERS	IV		12/12/2024	01/21/2026	213,459		(385)			(385)		213,074	213,074			
100182590	ROUND ROCK	TX		12/12/2024	01/17/2026	296,753		(4,210)			(4,210)		292,543	292,543			
100184565	SAN DIEGO	CA		12/16/2024	01/11/2026	479,516		(19,146)			(19,146)		460,370	460,370			
100185512	EDISON	NI		12/20/2024	01/11/2026	556,702		(17,717)			(17,717)		538,985	538,985			
100185927	DESERT HOT SPRINGS	CA		12/26/2024	01/08/2026	374,608		(17,094)			(17,094)		357,514	357,514			
100186000	CORONA	CA		12/27/2024	01/11/2026	299,042		(2,919)			(2,919)		296,123	296,123			
100186247	LAKE HAVASU CITY	AZ		12/27/2024	01/08/2026	474,549		(18,709)			(18,709)		455,840	455,840			
100186333	BOULE	MD		12/30/2024	01/17/2026	595,353		(6,149)			(6,149)		589,204	589,204			
100186549	RATERTUM	ID		12/30/2024	01/17/2026	314,802		(3,287)			(3,287)		311,515	311,515			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value (8+9-10+11)	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100186629	NEW BEDFORD	MA		12/30/2024	01/17/2026	279,416		(3,405)				(3,405)	276,011	276,011			
100190324	CANTON	OH		01/22/2025	01/11/2026	226,325		(6,509)				(6,509)	219,816	219,816			
100190376	MILWAUKEE	WI		01/22/2025	03/31/2026	110,491							110,491	110,514			23
100191236	HOMESTEAD	FL		01/29/2025	01/08/2026	257,239		(12,040)				(12,040)	245,199	245,199			
100191246	LAS VEGAS	NV		01/29/2025	01/08/2026	608,971		(25,804)				(25,804)	583,167	583,167			
100194273	SUMMERTOWN	TN		02/14/2025	01/07/2026	355,798		(11,201)				(11,201)	344,597	344,597			
100194569	NORTON	MA		02/14/2025	01/07/2026	554,123		(22,422)				(22,422)	531,701	531,701			
100194428	FAIRFAX	CA		02/14/2025	01/07/2026	302,186		(10,811)				(10,811)	291,375	291,375			
100194719	CORVALLIS	OR		02/21/2025	01/21/2026	370,708		(3,147)				(3,147)	367,561	367,561			
100195078	INDIANAPOLIS	IL		02/24/2025	02/17/2026	153,546		(19)				(19)	153,527	153,264			(264)
100195226	SUPPLY	NC		02/24/2025	01/17/2026	345,907		(8,567)				(8,567)	337,340	337,340			
100195312	DEERHAM	MA		02/24/2025	01/17/2026	537,262		(6,773)				(6,773)	530,489	530,489			
100198519	YORK	SC		02/28/2025	01/17/2026	440,900		(6,126)				(6,126)	434,774	434,774			
100198476	LITTLETON	CO		02/28/2025	01/17/2026	796,634		(13,623)				(13,623)	783,011	783,011			
100200019	TULSA	OK		03/06/2025	01/09/2026	206,540		19,586				19,586	226,126	155,652			(70,474)
100200535	DALLAS	TX		03/11/2025	01/21/2026	203,995		(3,931)				(3,931)	199,664	199,664			
100200654	WRIGHTSVILLE BEACH	NC		03/11/2025	01/21/2026	776,629		(22,016)				(22,016)	754,613	754,613			
100201018	CUMMING	GA		03/12/2025	01/17/2026	383,890		(5,711)				(5,711)	388,179	388,179			
100201065	ELK GROVE	CA		03/12/2025	01/17/2026	306,285		(7,900)				(7,900)	298,385	298,137			
100201304	ATLANTA	GA		03/12/2025	01/05/2026	441,228		(11,541)				(11,541)	429,687	429,687			(247)
100201742	OVERLAND PARK	KS		03/18/2025	01/03/2026	353,559		(6,225)				(6,225)	347,431	347,431			
100201843	MCKINNAH	CA		03/18/2025	01/05/2026	1,218,006		(38,030)				(38,030)	1,179,976	1,179,976			
100201912	SPRINGFIELD	VA		03/18/2025	01/05/2026	343,107		(8,919)				(8,919)	334,188	334,188			
100202713	REINION	FL		03/24/2025	01/17/2026	823,646		(22,784)				(22,784)	800,862	800,862			
100202887	NORTH WATTLE BEACH	SC		03/24/2025	02/17/2026	557,081		(20,195)				(20,195)	536,886	536,492			(394)
100202908	NORTH WATTLE BEACH	SC		03/24/2025	01/17/2026	371,471		(11,832)				(11,832)	359,639	359,639			
100202974	FORT WIVERS	FL		03/24/2025	01/17/2026	282,826		(9,826)				(9,826)	283,000	283,000			
100203094	CHEYENNE	WY		03/27/2025	01/07/2026	688,712		(28,967)				(28,967)	669,745	669,745			
100203213	MERIDIAN	ID		03/27/2025	01/17/2026	287,771		(9,645)				(9,645)	278,126	278,126			
100203456	APEX	NC		03/27/2025	01/17/2026	267,194		(10,918)				(10,918)	256,276	256,276			
100203888	LONG BEACH	CA		03/26/2025	01/21/2026	1,109,918		(26,328)				(26,328)	1,083,590	1,083,590			
100203908	JACKSONVILLE	FL		03/26/2025	01/21/2026	220,598		(9,432)				(9,432)	211,166	211,166			
100204683	ELWOOD PARK	NJ		04/04/2025	01/07/2026	170,027		(7,225)				(7,225)	162,802	162,802			
100206181	PORTLAND	OR		04/16/2025	01/17/2026	733,057		(14,311)				(14,311)	725,987	725,987			
100206613	RIVERSIDE	CA		04/17/2025	01/02/2026	481,889		(10,905)				(10,905)	285,125	285,125			
100206763	MERRIMAC	MA		04/23/2025	01/07/2026	296,030		(11,874)				(11,874)	428,793	428,793			
100206832	RIDGEFIELD	WA		04/24/2025	01/07/2026	440,667		(28,805)				(28,805)	690,326	690,326			
100207386	CYPRESS	TX		04/29/2025	01/11/2026	719,131							147,914	147,967		54	
100209194	HOUSTON	TX		04/30/2025	01/31/2026	147,947		(33)				(33)	584,312	584,312			
100209375	SANTA CLARA	CA		04/29/2025	01/17/2026	606,442		(22,130)				(22,130)	308,569	308,569			
100209386	ENGLEWOOD	CO		04/29/2025	01/17/2026	319,594		(11,025)				(11,025)	263,832	263,832			
100209438	RALEIGH	NC		04/29/2025	01/17/2026	276,347		(12,515)				(12,515)	732,668	732,668			
100209704	YORK	SC		05/05/2025	01/05/2026	736,951		(4,283)				(4,283)	2,345,753	2,345,753			
100209743	DRAPER	UT		05/05/2025	01/05/2026	2,437,565		(91,812)				(91,812)	540,569	540,569			
100210080	FORT WORTH	TX		05/07/2025	01/17/2026	545,853		(5,284)				(5,284)	436,082	436,082			
100211705	HAGERMAN	NM		05/19/2025	01/17/2026	430,389		(14,307)				(14,307)	238,831	238,831			
100211715	ORO VALLEY	AZ		05/19/2025	01/17/2026	245,322		(6,491)				(6,491)	296,015	296,015			
100211863	NAPERVILLE	IL		05/19/2025	01/17/2026	300,146		(4,131)				(4,131)	861,670	861,670			
100211906	SACRAMENTO	CA		05/19/2025	01/17/2026	866,991		(5,321)				(5,321)	604,154	604,154			
100211914	HOUSTON	TX		05/19/2025	01/17/2026	621,539		(17,385)				(17,385)					

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
Loan Number		City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consis-deration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021931		PLANO	TX		05/19/2025	01/17/2026	232,278		(4,523)					247,755	247,755			
10021953		CANYON COUNTRY	CA		05/22/2025	01/11/2026	805,544		(15,195)					790,349	790,349			
100212473		EMERALD ISLE	NC		05/27/2025	01/07/2026	1,374,904		(12,407)					1,362,497	1,362,497			
100212236		LOS ANGELES	CA		05/23/2025	01/07/2026	1,349,133		(58,703)					1,290,430	1,290,430			
100212636		SAN DIEGO	CA		05/29/2025	01/19/2026	515,109		(182)					514,927	515,203			
100213875		THE VILLAGES	FL		05/29/2025	01/17/2026	337,235		(11,159)					326,076	326,076			276
100214008		ROSEVILLE	OH		05/29/2025	01/17/2026	414,023		(373)					413,650	413,650			
100214442		LAKE FOREST	CA		06/06/2025	01/08/2026	1,198,471		(34,891)					1,163,580	1,163,580			
100214625		CASTRO VALLEY	CA		06/10/2025	01/11/2026	1,115,853		(9,288)					1,106,565	1,106,565			
100214768		NOBLESVILLE	IN		06/11/2025	01/05/2026	263,189		(8,017)					255,172	255,172			
100214806		VALLEY VILLAGE	CA		06/11/2025	01/05/2026	1,165,555		(53,231)					1,112,324	1,112,324			
100216454		CERRITOS	CA		06/20/2025	01/08/2026	831,260		(11,757)					819,503	819,503			
100216605		MESA	AZ		06/23/2025	01/17/2026	322,157		(7,405)					314,752	314,752			
100216627		CASA GRANDE	AZ		06/23/2025	01/17/2026	316,323		(2,430)					313,893	313,893			
100218615		SALEM	OR		06/27/2025	01/17/2026	330,318		(5,175)					325,143	325,143			
100218626		CAPE CANAVERAL	FL		06/27/2025	01/17/2026	327,206		(8,469)					318,737	318,737			
100218730		BLOOMINGDALE	IL		06/27/2025	01/17/2026	292,596		(7,280)					285,316	285,316			
100218806		DAVIDSON	NC		06/27/2025	01/17/2026	308,818		(9,973)					298,845	298,845			
100218849		SCHUMBERG	IL		06/27/2025	01/17/2026	234,822		(3,110)					231,712	231,712			
100218863		WEST BRIDGEWATER	MA		06/27/2025	01/08/2026	536,431		(13,168)					523,263	523,263			
100219407		TENAFLY	NJ		07/07/2025	01/08/2026	1,245,667		(44,140)					1,201,527	1,201,527			
100219444		HUNTINGTON BEACH	CA		07/07/2025	01/08/2026	1,021,204		(20,150)					1,001,054	1,001,054			
100219610		GATLINBURG	TN		07/07/2025	01/08/2026	556,757		(11,394)					545,363	545,363			
100219884		TEANECK	NJ		07/08/2025	01/21/2026	573,472		(13,330)					560,152	560,152			
100219853		KANSAS CITY	MO		07/10/2025	01/07/2026	175,267		(4,247)					171,020	171,020			
100220081		LAFALETTE	CA		07/17/2025	01/08/2026	78,492		(2,965)					75,527	75,527			
100221222		WINSTON SALEM	NC		07/21/2025	01/21/2026	297,741		(8,422)					289,319	289,319			
100221687		MILTON	GA		07/23/2025	01/20/2026	344,005		(12,601)					331,404	331,404			
100227124		ALLENDALE	PA		07/30/2025	01/17/2026	310,262		(12,005)					298,257	298,257			
100227129		PLAIN CITY	OH		07/30/2025	01/17/2026	400,535		(11,804)					388,731	388,731			
100226539		BURBANK	CA		07/30/2025	01/31/2026	1,397,500		(53,462)					1,344,038	1,344,038			
100228154		PEMBROKE	MA		08/11/2025	01/07/2026	582,620		(27,288)					555,332	555,332			
100228627		OWING	CA		08/11/2025	01/17/2026	799,582		(14,859)					744,724	744,724			
100228540		GLENDALE	CA		08/11/2025	01/17/2026	1,126,330		(23,740)					1,102,590	1,102,590			
100228586		CLOWIS	CA		08/11/2025	01/17/2026	412,538		(9,449)					403,089	403,089			
100228594		QUEEN CREEK	AZ		08/11/2025	01/17/2026	700,669		(16,689)					683,980	683,980			
100228659		FALLING WATERS	IV		08/11/2025	01/17/2026	249,887		(7,690)					242,197	242,197			
100229218		MIRLE BEACH	SC		08/13/2025	01/07/2026	275,065		(12,230)					262,835	262,835			
100229830		WESTFIELD	NJ		08/18/2025	01/17/2026	244,184		(8,298)					235,886	235,886			
100229880		OWING	FL		08/18/2025	01/17/2026	465,081		(10,250)					454,831	454,831			
100235176		BAKERSFIELD	CA		08/28/2025	01/08/2026	353,293		(16,032)					337,261	337,261			
100238225		MOUNT PLEASANT	SC		09/18/2025	01/11/2026	663,180		(52,329)					610,851	610,851			
100238376		MILTON	GA		09/19/2025	01/08/2026	508,303		(21,281)					487,022	487,022			
100243304		MERRITT ISLAND	FL		09/26/2025	01/08/2026	438,279		(20,268)					418,011	418,011			
100244494		MINNEAPOLIS	MIN		09/29/2025	01/17/2026	552,337		(12,825)					539,512	539,512			
100244846		LAWRENCE	KS		09/29/2025	01/17/2026	260,805		(9,968)					250,837	250,837			
100245123		BRUSH PRAIRIE	IA		10/07/2025	01/07/2026	1,013,622		(18,999)					994,623	994,623			
100246820		LOS ANGELES	CA		10/29/2025	01/17/2026	2,004,860		(42,213)					1,962,647	1,962,647			
100246869		NORTH BERWICK	ME		10/29/2025	01/08/2026	430,032		(15,491)					414,541	414,541			
100248871		SIERRA MADRE	CA		10/29/2025	01/08/2026	1,034,361		(37,633)					996,728	996,728			
100248875		POVALUP	IA		10/29/2025	01/08/2026	499,621		(17,998)					481,623	481,623			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100253276	BOSTON	MA		10/30/2025	..01/21/2026	890,433		(32,295)					868,138				
100254542	KAILUA KONA	HI		11/07/2025	01/07/2026	287,184		(12,184)			(12,184)		275,000				
100254948	HUTTO	TX		11/17/2025	..02/28/2026	294,768		(14,233)			(14,233)		280,535				
100255075	MINT HILL	NC		11/19/2025	..01/31/2026	236,042		(11,213)			(11,213)		224,829				
100255591	CHICAGO	IL		11/24/2025	..02/28/2026	860,081		(24,551)			(24,551)		835,530				
100256888	LANCASTER	CA		11/26/2025	..01/31/2026	177,119		(9,247)			(9,247)		167,872				
100259236	JOVILL WILD	CA		12/02/2025	..02/27/2026	313,907		(33)			(33)		313,874			58	58
100267221	BELVIDERE	NI		12/23/2025	..02/28/2026	312,519		(5,512)			(5,512)		307,007				
100274116	MANHATTAN BEACH	CA		01/27/2026	..02/08/2026	1,643,610		(36,459)			(36,459)		1,607,151				
100151754	HESPERIA	CA		05/10/2024	..03/05/2026	171,294		(3,294)			(3,294)		168,000				
100157720	TAMPA	FL		06/28/2024	..01/05/2026	170,255		(10,884)			(10,884)		159,371				
100163893	MIAMI	FL		06/21/2024	..01/05/2026	211,039		(16,257)			(16,257)		194,782				
100164018	WILKES BARRE	PA		06/21/2024	..01/05/2026	106,909		(7,730)			(7,730)		99,179				
100147599	LAKE ARROWHEAD AREA SKYFORES	CA		04/04/2024	..01/05/2026	357,078		(149)			(149)		356,929			(31,706)	(31,706)
100152888	INGLEWOOD	CA		05/22/2024	..03/05/2026	423,636		(3,636)			(3,636)		420,000				
100153898	HAITHORNE	CA		06/05/2024	..01/05/2026	664,650		(351)			(351)		664,299			(58,807)	(58,807)
100154820	FORT WORTH	TX		06/14/2024	..03/31/2026	152,992		(21)			(21)		152,971			(6,436)	(6,436)
100154827	CHICAGO	IL		06/14/2024	..01/05/2026	230,878		(4,079)			(4,079)		226,799				
100165357	FORT PIERCE	FL		08/29/2024	..01/05/2026	146,823		(84)			(84)		146,739				
100165804	DAVIE	FL		08/29/2024	..03/05/2026	1,180,971		(20,971)			(20,971)		1,160,000				
100165828	WILKES BARRE	PA		08/29/2024	..01/05/2026	107,652		(8,473)			(8,473)		99,179				
100169394	LOS ANGELES	CA		09/27/2024	..03/05/2026	1,319,732		(19,732)			(19,732)		1,300,000				
100171324	ORLAND PARK	IL		10/16/2024	..01/05/2026	313,727		(10,012)			(10,012)		303,715				
100172130	LA VERGN	UT		10/17/2024	..01/05/2026	261,373		(6,771)			(6,771)		254,602				
100173511	HALETHORPE	MD		10/29/2024	..03/31/2026	364,270							364,270			140	140
100174546	CYPRESS	TX		10/31/2024	..01/03/2026	230,877		(14,859)			(14,859)		216,018				
100180055	MIAMI	FL		11/26/2024	..01/05/2026	502,427		(6,640)			(6,640)		495,787				
100188946	READING	MA		01/09/2025	..01/08/2026	537,672		(4,138)			(4,138)		533,534				
100193715	SACRAMENTO	CA		02/10/2025	..01/05/2026	283,146		(9,202)			(9,202)		273,944				
100157036	GRANDE	CA		02/20/2025	..01/08/2026	148,689		(1,089)			(1,089)		147,601				
100195567	HOUSTON	TX		02/24/2025	..01/08/2026	103,963		(4,420)			(4,420)		99,543				
100254469	INWOOD	IV		11/07/2025	..02/11/2026	206,929		(8,372)			(8,372)		198,557				
100254881	LAJUEL	MO		11/12/2025	..01/08/2026	311,346		(11,574)			(11,574)		299,772				
100157982	SAND SPRINGS	OK		07/09/2024	..01/17/2026	557,977		(4,839)			(4,839)		553,138				
100158086	OREN	UT		07/09/2024	..01/21/2026	379,592		(4,557)			(4,557)		375,035				
100168106	SAN ANTONIO	TX		07/09/2024	..01/21/2026	338,161		(5,325)			(5,325)		332,836				
100174232	ALBUQUERQUE	NM		10/31/2024	..01/07/2026	438,597		(9,591)			(9,591)		429,006				
100174257	MANHAWKIN	NJ		10/31/2024	..01/17/2026	630,771		(10,718)			(10,718)		620,053				
100174309	FENWILLE	MI		10/31/2024	..01/17/2026	543,550		(8,506)			(8,506)		535,044				
100175551	HUNTINGTON BEACH	CA		11/12/2024	..01/17/2026	1,577,327		(25,505)			(25,505)		1,551,822				
100175538	ORLANDO	FL		11/12/2024	..01/17/2026	1,279,303		(14,641)			(14,641)		1,264,662				
100175582	WESTLAKE VILLAGE	CA		11/12/2024	..01/17/2026	2,330,014		(35,620)			(35,620)		2,294,394				
100175594	GRANITE BAY	CA		11/12/2024	..01/17/2026	326,091		(4,762)			(4,762)		321,329				
100175889	COVINA	CA		11/12/2024	..01/05/2026	1,362,673		(94,844)			(94,844)		1,307,829				
100176884	JOHNS CREEK	GA		11/21/2024	..03/08/2026	1,285,179		(37,953)			(37,953)		1,247,226				
100185183	REDFORD	MI		12/20/2024	..01/08/2026	219,346		(9,253)			(9,253)		210,093				
100189510	YUMA	AZ		12/26/2024	..02/27/2026	179,786		(12,535)			(12,535)		179,764			(13,659)	(13,659)
100188390	NEWARK	NJ		01/08/2025	..01/17/2026	903,611		(14,422)			(14,422)		891,076				
100189092	VALENCIA	CA		01/13/2025	..01/07/2026	610,468		(10,376)			(10,376)		596,046				
100189435	FEDONDO	WA		01/14/2025	..01/05/2026	486,995							456,219				
100189532	SPANISH FORK	UT		01/16/2025	..01/11/2026	348,141		(93)			(93)		348,048			315	315

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100189731	NEWARK	NJ		01/21/2025	01/31/2026	345,933		(90)				(90)	345,843	346,062		219	
100189813	ATHENS	GA		01/21/2025	01/17/2026	152,608		(2,151)				(2,151)	150,457	150,457			
100189847	SALT LAKE CITY	UT		01/21/2025	01/17/2026	465,644		(8,474)				(8,474)	457,170	457,170			
100189872	BOOTHAY HARBOR	NE		01/21/2025	01/17/2026	407,010		(8,070)				(8,070)	398,940	398,940			
100177011	SPENCER	MA		01/16/2025	01/08/2026	297,638		(13,954)				(13,954)	283,684	283,684			
100177149	W BLOMFIELD	MI		01/16/2025	01/08/2026	2,761,881		(44,439)				(44,439)	2,717,442	2,717,442			
100177239	NORTH SYRACUSE	NY		01/16/2025	01/08/2026	252,441		(11,822)				(11,822)	240,619	240,619			
100177340	AUSTIN	TX		01/16/2025	01/08/2026	1,895,779		(77,436)				(77,436)	1,818,343	1,818,343			
100177370	SAN BERNARDINO	CA		01/16/2025	02/08/2026	382,801		(16,380)				(16,380)	366,421	366,421			
100177438	MOONOUGH	GA		01/16/2025	01/08/2026	340,565		(15,922)				(15,922)	324,643	324,643			
100177594	HONESTAD	FL		01/16/2025	01/08/2026	853,978		(33,611)				(33,611)	820,367	820,367			
100191632	MIAMI GARDENS	FL		01/31/2025	02/07/2026	400,669		(6,203)				(6,203)	394,466	394,466			
100191665	STUDIO CITY	CA		01/31/2025	01/09/2026	1,524,528		(41,513)				(41,513)	1,483,015	1,483,015			
100192256	TUCSON	AZ		01/31/2025	01/07/2026	218,878		(6,516)				(6,516)	212,362	212,362			
100192267	ROCKFORD	IL		01/31/2025	01/07/2026	146,586		(5,175)				(5,175)	141,391	141,391			
100193010	TRAVERSE CITY	MI		02/10/2025	01/17/2026	351,209		(6,466)				(6,466)	344,743	344,743			
100193011	DENVER	TX		02/10/2025	01/17/2026	313,447		(10,463)				(10,463)	302,984	302,984			
100193079	WEST NORRITON	PA		02/10/2025	01/07/2026	53,989		(839)				(839)	53,050	53,050			
100193414	DELAIR BEACH	FL		02/10/2025	01/07/2026	121,689		(4,996)				(4,996)	116,693	116,693			
100193471	HASLET	TX		02/10/2025	01/07/2026	215,224		(3,648)				(3,648)	211,576	211,576			
100193561	CRESCENT CITY	CA		02/10/2025	01/07/2026	271,302		(5,719)				(5,719)	265,583	265,583			
100157143	OCEAN VIEW	DE		02/20/2025	03/08/2026	347,840		(11,066)				(11,066)	336,774	336,774			
100157333	ROSELVILLE	GA		02/20/2025	01/08/2026	483,421		(8,837)				(8,837)	444,584	444,584			
100199329	CHARLOTTE	NC		03/05/2025	01/07/2026	438,643		(10,850)				(10,850)	427,793	427,793			
100199331	CHARLOTTE	NC		03/05/2025	01/07/2026	355,817		(9,863)				(9,863)	345,954	345,954			
100205725	WILDMAR	CA		04/14/2025	01/21/2026	429,639		(14,596)				(14,596)	415,043	415,043			
100205893	MELBOURNE BEACH	FL		04/14/2025	01/21/2026	664,045		(12,547)				(12,547)	651,498	651,498			
100245372	SANIT GEORGE	UT		10/06/2025	01/21/2026	298,241		(8,872)				(8,872)	289,369	289,369			
100245481	MOSLEY	VA		10/06/2025	01/21/2026	351,934		(13,059)				(13,059)	338,875	338,875			
100245636	MARYLAND HEIGHTS	MO		10/06/2025	01/21/2026	219,504		(10,165)				(10,165)	209,339	209,339			
100246784	MAIMOTH LAKES	CA		10/15/2025	01/07/2026	311,172		(11,747)				(11,747)	299,425	299,425			
100247105	TILTON	WI		10/22/2025	01/04/2026	676,055		(22,578)				(22,578)	653,477	653,477			
100247209	DONNELLY	ID		10/23/2025	01/17/2026	482,187		(6,378)				(6,378)	475,809	475,809			
100146074	AUBURN	VA		03/19/2024	01/17/2026	51,722		(3,105)				(3,105)	48,617	48,617			
100146154	PEMBERTON TOWNSHIP	NJ		03/19/2024	02/17/2026	70,342		(4,253)				(4,253)	66,089	66,089			
100146355	TEIGARD	OR		03/19/2024	01/17/2026	74,861		(3,021)				(3,021)	71,840	71,840			
100146382	ALVA	FL		03/19/2024	01/17/2026	50,136		(3,010)				(3,010)	47,126	47,126			
100146378	TUSCON	AZ		03/19/2024	01/17/2026	109,397		(5,306)				(5,306)	104,091	104,091			
100146383	TRIDENTON	UT		03/19/2024	01/17/2026	59,830		(3,622)				(3,622)	56,208	56,208			
100184471	SUMMERVILLE	SC		12/17/2024	01/04/2026	35,979		(1,625)				(1,625)	34,354	34,354			
100210883	JACKSONVILLE	FL		05/15/2025	01/17/2026	83,428		(3,676)				(3,676)	80,752	80,752			
100211042	ARVADA	CO		05/15/2025	01/17/2026	146,164		(9,637)				(9,637)	136,527	136,527			
100212110	MILLBROOK	AL		05/15/2025	01/17/2026	64,236		(4,821)				(4,821)	59,415	59,415			
100211376	ALBUQUERQUE	NM		05/15/2025	01/17/2026	60,050		(4,283)				(4,283)	55,767	55,767			
100213084	BATAVIA	IL		05/29/2025	01/08/2026	109,254		(2,579)				(2,579)	106,675	106,675			
100213095	MARYVILLE	TN		05/29/2025	01/08/2026	61,259		(2,385)				(2,385)	58,874	58,874			
100213294	PORIT ST LUCIE	FL		05/29/2025	01/08/2026	72,864		(1,695)				(1,695)	71,169	71,169			
100222549	SPRING VALLEY	CA		07/30/2025	03/31/2026	157,891		(36)				(36)	157,855	157,855		39	39
100230083	BROADLANDS	VA		09/29/2025	01/08/2026	311,122		(12,304)				(12,304)	298,818	298,818			
100239140	ALPHARETTA	GA		09/29/2025	01/08/2026	220,385		(4,288)				(4,288)	216,097	216,097			
100239221	MIDLOTHIAN	VA		09/29/2025	01/08/2026	75,594		(1,563)				(1,563)	74,031	74,031			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100239272	PLACENTIA	CA		09/29/2025	01/08/2026	233,476		(4,045)					249,431	249,431			
100248105	MISSOULA	MT		10/29/2025	01/04/2026	35,793		(1,182)			(1,182)		34,611	34,611			
100248305	STATEN ISLAND	NY		10/29/2025	01/04/2026	79,367		(5,874)			(5,874)		73,693	73,693			
100248413	BATES CITY	MO		10/29/2025	01/04/2026	48,512		(3,574)			(3,574)		44,938	44,938			
100248424	WASILLA	AK		10/29/2025	01/04/2026	36,941		(2,000)			(2,000)		34,941	34,941			
100248448	BREA	CA		10/29/2025	01/04/2026	67,660		(3,010)			(3,010)		64,650	64,650			
100248668	CASA GRANDE	AZ		10/29/2025	01/04/2026	37,768		(2,789)			(2,789)		34,979	34,979			
100248712	ERIE	CO		10/29/2025	01/04/2026	52,524		(2,786)			(2,786)		49,738	49,738			
100249540	MORENO VALLEY	CA		10/30/2025	02/08/2026	46,970		(2,107)			(2,107)		44,863	44,863			
100257252	SAVANNAH	GA		11/26/2025	01/04/2026	37,789		(2,789)			(2,789)		35,000	35,000			
100257278	STERLING	VA		11/26/2025	02/04/2026	40,207		(2,268)			(2,268)		37,939	37,939			
100257386	FORT LAUDERDALE	FL		11/26/2025	01/04/2026	50,206		(3,706)			(3,706)		46,500	46,500			
100269167	COLUMBIA	SC		12/30/2025	02/08/2026	314,638		(14,638)			(14,638)		300,000	300,000			
100174481	CARMICHAEL	CA		10/31/2024	01/01/2026	154,386		(2,894)			(2,894)		151,492	151,492			
100177843	HIGHLAND PARK	CA		11/19/2024	01/14/2026	82,049		(3,490)			(3,490)		78,559	78,559			
100177668	CHATEAUNORTH	CA		11/19/2024	01/14/2026	74,163		(3,748)			(3,748)		70,415	70,415			
100178017	LOS ANGELES	CA		11/19/2024	01/14/2026	326,126		(7,913)			(7,913)		318,213	318,213			
100155996	SANTA CLARITA	CA		06/18/2024	01/17/2026	31,950		(2,287)			(2,287)		29,663	29,663			
100155733	BOCA RATON	FL		06/18/2024	01/17/2026	245,931		(4,374)			(4,374)		241,557	241,557			
100155766	SAN GABRIEL	CA		06/18/2024	01/17/2026	105,732		(7,715)			(7,715)		98,017	98,017			
100230353	BLACK DIAMOND	WA		08/29/2025	01/08/2026	162,272		(6,125)			(6,125)		156,147	156,147			
100230759	ATLANTA	GA		08/29/2025	01/08/2026	114,702		(115)			(115)		114,587	114,587		196	196
100230975	WHITE PLAINS	GA		08/29/2025	01/08/2026	25,975		(1,161)			(1,161)		24,814	24,814			
100184804	KEECHICREE	FL		12/17/2024	01/04/2026	82,359		(3,880)			(3,880)		78,479	78,479			
100196678	BROOKLYN CENTER	MN		02/25/2025	01/04/2026	49,744		(1,366)			(1,366)		48,378	48,378			
100196738	GUFFSTOWN	MD		02/25/2025	01/04/2026	118,009		(4,377)			(4,377)		113,632	113,632			
100196763	PACIFICA	CA		02/25/2025	01/04/2026	239,387		(8,197)			(8,197)		231,190	231,190			
100197174	ATLANTA	GA		02/25/2025	01/04/2026	60,543		(3,017)			(3,017)		57,526	57,526			
100199484	BRISTOL	RI		09/05/2025	01/14/2026	91,182		(5,684)			(5,684)		85,498	85,498			
100199795	BRIDGEVIEW	IL		09/05/2025	01/14/2026	47,503		(3,429)			(3,429)		44,074	44,074			
100199801	POLLSBO	WA		09/05/2025	01/14/2026	62,246		(4,549)			(4,549)		57,697	57,697			
100199884	SUPRISE	AZ		09/05/2025	01/14/2026	60,061		(4,339)			(4,339)		55,722	55,722			
100184500	ANCHORAGE	AK		12/17/2024	01/04/2026	81,943		(4,166)			(4,166)		77,777	77,777			
100184639	DELTONA	FL		12/17/2024	01/04/2026	101,333		(3,354)			(3,354)		97,979	97,979			
100184686	MANTECA	CA		12/17/2024	01/04/2026	123,943		(4,094)			(4,094)		119,849	119,849			
100187849	TRIVY	MI		01/07/2025	01/04/2026	127,834		(5,038)			(5,038)		122,796	122,796			
100188201	VILLEGE	FL		01/07/2025	01/04/2026	108,214		(5,123)			(5,123)		103,091	103,091			
100207570	TUSTIN	CA		04/29/2025	01/08/2026	195,198		(12,162)			(12,162)		183,036	183,036			
100208662	WOODLAND HILLS	CA		04/29/2025	01/08/2026	351,354		(15,801)			(15,801)		335,553	335,553			
100213131	WEST JORDAN	UT		05/29/2025	01/08/2026	63,218		(1,471)			(1,471)		61,747	61,747			
100237162	SISTERS	OR		09/12/2025	01/04/2026	150,977		(11,127)			(11,127)		139,850	139,850			
100237247	DANBURY	CT		09/12/2025	01/04/2026	136,463		(8,830)			(8,830)		127,633	127,633			
100237528	CANTON	OH		09/12/2025	01/04/2026	42,473		(1,626)			(1,626)		40,847	40,847			
100248513	GRAND ISLAND	FL		10/29/2025	01/04/2026	43,114		(3,175)			(3,175)		39,939	39,939			
100265210	WINLOCK	WA		12/19/2025	02/04/2026	111,965		(6,965)			(6,965)		105,000	105,000			
100269619	NAPLES	FL		12/30/2025	01/08/2026	128,518		(7,603)			(7,603)		120,915	120,915			
100194193	HUNTINGTON BEACH	CA		02/14/2025	01/01/2026	120,310		(2,347)			(2,347)		117,963	117,963			
100196791	PASCO	WA		02/25/2025	01/04/2026	169,634		(7,190)			(7,190)		162,444	162,444			
100196798	SALINAS	CA		02/25/2025	01/04/2026	96,578		(5,354)			(5,354)		91,224	91,224			
100196803	CANTON	OH		02/25/2025	01/04/2026	38,964		(1,820)			(1,820)		37,144	37,144			
100196875	GLENDALE	CA		02/25/2025	01/04/2026	36,608		(2,159)			(2,159)		34,449	34,449			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100197046	ELLI LAY	GA		02/25/2025	..01/04/2026	..60,352	..	..(3,342)	..	..	..(3,342)	..	..57,010	..57,010	..	..	..
100197059	SANTA BARBARA	CA		02/25/2025	..01/04/2026	..83,742	..	..(4,925)	..	..	..(4,925)	..	..78,817	..78,817	..	..	..
100197092	CARLISBACH	CA		02/25/2025	..01/04/2026	..204,706	..	..(6,575)	..	..	..(6,575)	..	..198,131	..198,131	..	..	..
100199550	CAVE SPRINGS	AR		03/05/2025	..01/14/2026	..67,006	..	..(4,831)	..	..	..(4,831)	..	..62,175	..62,175	..	..	..
100237197	EAU CLAIRE	WI		09/12/2025	..01/04/2026	..37,706	..	..(2,779)	..	..	..(2,779)	..	..34,927	..34,927	..	..	..
100237762	NORTH BROOKFIELD	MA		09/12/2025	..01/04/2026	..66,607	..	..(4,344)	..	..	..(4,344)	..	..62,263	..62,263	..	..	..
100237662	GREEN BAY	WI		09/12/2025	..01/04/2026	..42,653	..	..(2,862)	..	..	..(2,862)	..	..39,791	..39,791	..	..	..
100258470	HAYWARD	CA		12/05/2025	..01/08/2026	..123,746	..	..(3,940)	..	..	..(3,940)	..	..119,806	..119,806	..	..	..
100197069	BECKER	MIN		02/25/2025	..01/04/2026	..994	..	..(41)	..	..	..(41)	..	..953	..953	..	..	..
100197401	SALER	OR		02/25/2025	..01/04/2026	..36,994	..	..(2,488)	..	..	..(2,488)	..	..34,506	..34,506	..	..	..
100204390	ST AUGUSTINE	FL		03/31/2025	..01/08/2026	..46,849	..	..(2,601)	..	..	..(2,601)	..	..44,248	..44,248	..	..	..
100204398	CORONA	CA		03/31/2025	..01/08/2026	..132,325	..	..(5,420)	..	..	..(5,420)	..	..126,905	..126,905	..	..	..
100204402	SPOKANE	WA		03/31/2025	..01/08/2026	..210,140	..	..(11,752)	..	..	..(11,752)	..	..198,388	..198,388	..	..	..
100208303	RIVERSIDE	CA		04/29/2025	..01/08/2026	..245,183	..	..(11,030)	..	..	..(11,030)	..	..234,153	..234,153	..	..	..
100208904	PARMOUNT	CA		04/29/2025	..01/08/2026	..90,561	..	..(2,365)	..	..	..(2,365)	..	..88,196	..88,196	..	..	..
100177773	MILFORD	MI		11/19/2024	..01/14/2026	..51,163	..	..(3,150)	..	..	..(3,150)	..	..48,013	..48,013	..	..	..
100184540	BELLEVUE	CA		12/17/2024	..01/04/2026	..178,107	..	..(8,265)	..	..	..(8,265)	..	..169,842	..169,842	..	..	..
100237182	CLIFTON	VA		09/12/2025	..01/04/2026	..37,414	..	..(2,746)	..	..	..(2,746)	..	..34,668	..34,668	..	..	..
100177714	LITTLE ROCK	AR		11/19/2024	..01/14/2026	..47,164	..	..(3,134)	..	..	..(3,134)	..	..44,030	..44,030	..	..	..
100177929	HANDOVER	MD		11/19/2024	..01/14/2026	..85,582	..	..(5,555)	..	..	..(5,555)	..	..80,027	..80,027	..	..	..
100177939	GENEVA	OH		11/19/2024	..01/14/2026	..119,971	..	..(4,160)	..	..	..(4,160)	..	..115,807	..115,807	..	..	..
100178116	MECHANICSVILLE	VA		11/19/2024	..01/14/2026	..158,267	..	..(7,362)	..	..	..(7,362)	..	..150,905	..150,905	..	..	..
100178162	HIOELL	NJ		11/19/2024	..01/14/2026	..67,946	..	..(4,735)	..	..	..(4,735)	..	..63,211	..63,211	..	..	..
100211037	BOILING GREEN	KY		05/15/2025	..01/17/2026	..64,104	..	..(4,708)	..	..	..(4,708)	..	..59,396	..59,396	..	..	..
100211156	QUINING	GA		05/15/2025	..01/17/2026	..170,235	..	..(10,861)	..	..	..(10,861)	..	..159,374	..159,374	..	..	..
100211409	CHICO	CA		05/15/2025	..01/17/2026	..18,844	..	..(1,223)	..	..	..(1,223)	..	..17,621	..17,621	..	..	..
100257617	OKADALE	CA		11/26/2025	..01/04/2026	..77,739	..	..(5,739)	..	..	..(5,739)	..	..72,000	..72,000	..	..	..
3340070604	POLK TOWNSHIP	PA		02/29/2024	..03/25/2026	..429,034	..	..	..	..	..	..	..429,034	..429,034	..	..	..
3300105612	HUNTINGTON BEACH	CA		09/12/2024	..03/25/2026	..1,237,227	..	..	..	..	..	..	..1,237,227	..1,237,227	..	..	..
3410000587	LIVINGSTON	NJ		11/08/2024	..02/26/2026	..736,773	..	..	..	..	..	..	..736,773	..736,773	..	..	..
3410000637	FORT LAUDERDALE	FL		12/23/2024	..03/27/2026	..1,360,946	..	..	..	..	..	..	..1,360,946	..1,360,946	..	..	..
3500109316	CHARLESTOWN	MA		01/27/2025	..02/26/2026	..3,263,750	..	..	..	..	..	..	..3,263,750	..3,263,750	..	..	..
3500119120	CAMBRIDGE	MA		03/21/2025	..03/25/2026	..2,066,921	..	..	..	..	..	..	..2,066,921	..2,066,921	..	..	..
3340109801	EATONTOWN	NJ		05/22/2025	..03/25/2026	..742,737	..	..	..	..	..	..	..742,737	..742,737	..	..	..
3340101935	ORLANDO	FL		05/29/2025	..02/24/2026	..429,937	..	..	..	..	..	..	..429,937	..429,937	..	..	..
3340098541	CAMEN	NJ		06/05/2025	..01/23/2026	..392,476	..	..	..	..	..	..	..392,476	..392,476	..	..	..
3510125120	FORT LAUDERDALE	FL		07/15/2025	..03/25/2026	..150,486	..	..	..	..	..	..	..150,486	..150,486	..	..	..
3350100403	MANSFIELD	TX		07/15/2025	..03/25/2026	..513,265	..	..	..	..	..	..	..513,265	..513,265	..	..	..
3350102791	HAZEL CREST	IL		07/15/2025	..03/25/2026	..37,151	..	..	..	..	..	..	..37,151	..37,151	..	..	..
3350105989	HAMILTON	NJ		07/15/2025	..03/25/2026	..75,570	..	..	..	..	..	..	..75,570	..75,570	..	..	..
3510125336	JACKSONVILLE	FL		06/01/2025	..01/29/2026	..292,101	..	..	..	..	..	..	..292,101	..292,101	..	..	..
3350108339	PLACIDA	FL		09/22/2025	..03/25/2026	..194,672	..	..	..	..	..	..	..194,672	..194,672	..	..	..
3340109771	TOLEDO	OH		10/08/2025	..03/25/2026	..128,206	..	..169	..	..	..169	..	..128,375	..128,375	..	..(170)	..(170)
3350111959	CLANTON	AL		10/20/2025	..03/25/2026	..79,834	..	..	..	..	..	..	..79,834	..79,834	..	..	..
3350114182	NORRIDGE	IL		10/29/2025	..03/25/2026	..222,022	..	..1,185	..	..	..1,185	..	..223,207	..222,009	..	..(1,198)	..(1,198)
3350114857	WINTER PARK	FL		11/13/2025	..03/25/2026	..177,956	..	..	..	..	..	..	..177,956	..177,956	..	..	..
3510133562	CONCORD	NC		11/20/2025	..03/25/2026	..149,198	..	..	..	..	..	..	..149,198	..149,198	..	..	..
3350113776	BELDEN	MI		11/26/2025	..03/25/2026	..154,275	..	..	..	..	..	..	..154,275	..154,275	..	..	..
3350116376	GRIFFIN	GA		12/04/2025	..03/25/2026	..122,676	..	..	..	..	..	..	..122,676	..122,676	..	..	..
3200403565	SMITHOWN	NY		01/30/2023	..03/25/2026	..721,175	..	..90,774	..	..	..90,774	..	..811,949	..613,058	..	..(198,892)	..(198,892)
40016288	HICKSVILLE	NY		11/19/2020	..03/25/2026	..361,641	..	..45,545	..	..	..45,545	..	..407,186	..328,185	..	..(79,001)	..(79,001)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3310053176	CHICAGO	IL		05/25/2023	..03/25/2026	139,386		3,265			3,265		142,651	139,219		(3,432)	(3,432)
3220052254	MOUNT AIRY	NC		06/08/2023	..03/25/2026	189,293		8,777			8,777		198,070	118,800		(79,270)	(79,270)
3310079399	HOUSTON	TX		11/21/2024	..03/25/2026	337,987		30,352			30,352		368,339	329,263		(39,077)	(39,077)
3310090483	PHILADELPHIA	PA		12/12/2024	..03/25/2026	2,454		34			34		2,488	1,362		(1,126)	(1,126)
3310091880	NEW YORK	NY		03/07/2025	..03/25/2026	883,395							883,395	883,395			
4010040697	SPRANTON	PA		03/22/2023	..03/25/2026	232,089		(5,289)			(5,289)		226,800	226,800			
4010054016	LOUISVILLE	KY		07/27/2023	..03/06/2026	843,201		(9,100)			(9,100)		834,101	600,000			
403004982	JACKSON	TN		05/22/2025	..02/24/2026	2,328,557		(128,557)			(128,557)		2,200,000	2,200,000			
1000909229	ONTARIO	CA		01/31/2023	..01/09/2026	459,376		(3,087)			(3,087)		456,289	456,289			
1000909351	SANTA ANA	CA		01/31/2023	..01/09/2026	645,508		(14,855)			(14,855)		630,653	630,653			
1000909663	TUCSON	AZ		01/31/2023	..01/09/2026	514,418		(7,208)			(7,208)		507,210	507,210			
1000909990	SHERIDAN	OR		01/31/2023	..01/09/2026	945,274		(16,580)			(16,580)		928,694	928,694			
1000910116	NORCO	CA		01/31/2023	..01/09/2026	1,336,731		(24,560)			(24,560)		1,312,171	1,312,171			
1000911115	CICERO	IL		01/31/2023	..01/09/2026	202,959		(8,431)			(8,431)		194,528	194,528			
100091123	LOS ANGELES	CA		01/31/2023	..01/09/2026	431,332		(15,907)			(15,907)		415,425	415,425			
100091946	POMONA	CA		02/03/2023	..01/09/2026	470,840		(1,893)			(1,893)		468,947	468,947			
100091419	TAKOMA PARK	MD		02/22/2023	..01/17/2026	544,108		(3,256)			(3,256)		540,852	540,852			
1000996934	SCOTTSDALE	AZ		04/06/2023	..01/09/2026	389,327		(14,077)			(14,077)		355,250	355,250			
1001003331	MIAMI BEACH	FL		04/27/2023	..01/09/2026	495,827		(7,989)			(7,989)		487,838	487,838			
1001005579	CAVE CREEK	AZ		04/27/2023	..01/09/2026	274,262		(13,053)			(13,053)		261,209	261,209			
1001006092	MIL MILK VILLAGE	CA		04/27/2023	..01/09/2026	275,728		(13,228)			(13,228)		262,500	262,500			
100101574	SOUND BEACH	NY		04/26/2023	..02/17/2026	265,630		(3,660)			(3,660)		261,970	261,970			
100101805	BREKENTON	WA		04/26/2023	..01/17/2026	386,807		(4,723)			(4,723)		382,084	382,084			
100101808	SAINT CLOUD	FL		04/26/2023	..01/17/2026	321,107		(5,596)			(5,596)		315,511	315,511			
100101809	WAKOLUA	HI		04/26/2023	..01/17/2026	714,913		(16,363)			(16,363)		698,550	698,550			
100101867	GLENDALE	CA		04/26/2023	..01/17/2026	307,161		(3,096)			(3,096)		304,065	304,065			
100103106	MEDFORD	OR		04/21/2023	..01/09/2026	226,732		(7,061)			(7,061)		219,671	219,671			
100103151	BRIDGEPORT	CT		04/21/2023	..02/09/2026	190,089		(10,089)			(10,089)		180,000	180,000			
100103153	JAMICA	NY		04/21/2023	..01/09/2026	679,880		(14,980)			(14,980)		664,900	664,900			
100103287	WEST HARTFORD	CT		04/27/2023	..01/09/2026	248,495		(5,592)			(5,592)		242,903	242,903			
100060131	VERO BEACH	FL		06/25/2021	..01/17/2026	242,841		(8,611)			(8,611)		234,230	234,230			
100060165	NORCROSS	GA		06/25/2021	..01/17/2026	246,235		(6,943)			(6,943)		239,292	239,292			
100061556	KNOXVILLE	TN		06/25/2021	..01/17/2026	218,169		(4,319)			(4,319)		213,850	213,850			
100065924	DEN HAAG	NLD		06/30/2021	..01/20/2026	296,940						2,639	298,579	297,884	(1,696)		(1,696)
100065960	AMSTERDAM/AMSTELVEEN	NLD		07/30/2021	..01/20/2026	19,113						177	19,290	19,061	(229)		(229)
100067126	SAN CLEMENTE	CA		09/23/2021	..01/17/2026	15,577						144	15,721	15,535	(186)		(186)
100068374	RIO RANCHO	NM		08/25/2021	..01/17/2026	419,053		(6,434)			(6,434)		412,619	412,619			
100068569	DEN HAAG	NLD		06/30/2021	..01/20/2026	226,716		(2,230)			(2,230)		165,931	165,931			
100070221	ROTTERDAM	NLD		06/31/2021	..01/20/2026	173,139						887	227,603	227,388	(215)		(215)
100070263	DEN HAAG	NLD		06/31/2021	..01/20/2026	247,202						803	173,942	172,662	(1,280)		(1,280)
100070633	TULSA	OK		10/01/2021	..01/20/2026	94,733		(1,530)			(1,530)		248,356	247,925	(431)		(431)
100071437	TILBURG	NLD		09/30/2021	..01/20/2026	8,924						(130)	8,794	8,898	105		105
100071438	TILBURG	NLD		09/30/2021	..01/20/2026	230,848		(5,145)			(5,145)	(3,360)	227,488	230,192	2,704		2,704
100071859	CLEVELAND	OH		10/14/2021	..01/17/2026	102,465							97,320	97,320			
100076127	BROOKLYN PARK	MN		01/07/2022	..01/17/2026	138,350		(1,609)			(1,609)		136,741	136,741			
100076260	AMT OCH	CA		01/07/2022	..01/17/2026	71,776		(1,862)			(1,862)		69,914	69,914			
100078022	MIAMI	FL		01/12/2022	..01/09/2026	347,450		(4,894)			(4,894)		342,556	342,556			
100078204	BEECH MOUNTAIN	NC		02/10/2022	..01/09/2026	445,056							430,307	430,307			
100081912	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022	..01/20/2026	10,888							10,304	10,856	552		552
100081911	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022	..01/20/2026	222,281						(684)	210,356	221,626	11,271		11,271

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081928	CULEMBORG	ND		03/30/2022	01/20/2026	213,998						(11,550)	202,448	214,657	12,209		12,209
100082722	DEN HAAG	ND		04/27/2022	01/20/2026	82,848						(9,403)	73,445	83,136	9,691		9,691
100082760	KATWIJK	ND		04/27/2022	01/20/2026	111,193						(12,537)	98,656	110,848	12,192		12,192
100083522	BRENTWOOD	TN		06/06/2022	01/09/2026	1,006,752		(26,549)			(26,548)		980,204	980,204			
100083526	SAN CLEMENTE	CA		06/06/2022	01/09/2026	938,440		(48,440)			(48,440)		910,000	910,000			
100083827	GERMANTOWN	MD		07/12/2022	01/22/2026	932,088		(842)			(842)		931,246	931,246			
100084259	VENLO	ND		06/30/2022	01/20/2026	23,738						(2,875)	20,863	23,664	2,801		2,801
100084260	VENLO	ND		06/30/2022	01/20/2026	465,108						(56,331)	408,777	463,652	54,875		54,875
100084331	AMSTERDAM/AMSTELVEEN	ND		06/30/2022	01/20/2026	248,559						(30,298)	218,261	249,377	31,116		31,116
100084332	AMSTERDAM/AMSTELVEEN	ND		06/30/2022	01/20/2026	17,119						(2,086)	15,033	17,172	2,139		2,139
100084704	RIVIERA BEACH	FL		06/02/2022	01/22/2026	485,480		(4,449)			(4,449)		481,031	481,031			
100084807	PLANO	TX		06/02/2022	01/22/2026	16,954		(46)			(46)		16,908	16,908			
100084827	MIAMI GARDENS	FL		06/02/2022	01/22/2026	297,676		(10,348)			(10,348)		287,328	287,328			
100085053	GRONINGEN	ND		07/27/2022	01/20/2026	185,154						(27,960)	157,194	184,560	27,365		27,365
100085073	SCHIEDAM/VLAARDINGEN	ND		07/27/2022	01/20/2026	161,249						(24,350)	136,899	160,729	23,830		23,830
100085074	SCHIEDAM/VLAARDINGEN	ND		07/27/2022	01/20/2026	8,456						(1,277)	7,179	8,429	1,250		1,250
100066900	WHLITTER	CA		09/21/2022	01/09/2026	906,122		(22,739)			(22,739)		883,383	883,383			
100087620	UTRECHT	ND		09/27/2022	01/20/2026	216,517						(48,622)	167,895	215,776	47,881		47,881
100087626	VALKENBURG AAN DE GEL	ND		09/27/2022	01/20/2026	6,552						(1,471)	5,081	6,530	1,449		1,449
100087627	VALKENBURG AAN DE GEL	ND		09/27/2022	01/20/2026	96,227						(21,610)	74,617	95,900	21,283		21,283
100087628	VALKENBURG AAN DE GEL	ND		09/27/2022	01/20/2026	35,494						(7,971)	27,523	35,373	7,850		7,850
100087629	VALKENBURG AAN DE GEL	ND		09/27/2022	01/20/2026	72,170						(16,207)	55,963	71,925	15,962		15,962
100087630	VALKENBURG AAN DE GEL	ND		09/27/2022	01/20/2026	30,860						(6,930)	23,930	30,755	6,825		6,825
100087631	VALKENBURG AAN DE GEL	ND		09/27/2022	01/20/2026	5,135						(1,153)	3,982	5,118	1,136		1,136
100087945	MIAMI BEACH	FL		10/25/2022	01/22/2026	2,243,158		(2,648)			(2,648)		2,240,510	2,240,510			
100067952	GILBERT	AZ		10/25/2022	01/22/2026	712,808		(273)			(273)		712,535	712,535			
100088462	GRONINGEN	ND		10/27/2022	01/20/2026	284,559						(4,141)	280,418	283,759	3,340		3,340
100088510	SCHIEDAM/VLAARDINGEN	ND		10/27/2022	01/20/2026	915,774						(13,329)	902,445	913,239	10,795		10,795
100088556	SCHIEDAM/VLAARDINGEN	ND		10/27/2022	01/20/2026	510,962						(7,480)	503,482	512,503	9,021		9,021
100088570	ROTTERDAM	ND		10/27/2022	01/20/2026	1,154,713						(16,904)	1,137,809	1,158,198	20,389		20,389
100089035	AUBURN	VA		11/04/2022	01/09/2026	323,434		(3,688)			(3,688)		319,746	319,746			
100089700	DEN HAAG	ND		11/29/2022	01/20/2026	195,785						(26,933)	168,852	195,161	26,309		26,309
100089727	EGHT/LIMBURG	ND		11/29/2022	01/20/2026	1,229,744						(301,939)	927,805	1,080,615	152,810		152,810
100089728	DORRECHT/DRECHTSTEEN	ND		11/29/2022	01/20/2026	1,023,947						(141,792)	882,155	1,027,451	145,295		145,295
100090608	DEN HAAG	ND		12/28/2022	01/20/2026	547,961						(98,915)	489,046	546,263	57,217		57,217
100090623	WOODSIDE	NY		12/29/2022	01/09/2026	786,233		(24,459)			(24,459)		761,774	761,774			
100091887	HOOEZAND-SAPPELHEER	ND		01/27/2023	01/20/2026	103,528						(8,418)	95,110	103,217	8,107		8,107
100091888	HOOEZAND-SAPPELHEER	ND		01/27/2023	01/20/2026	4,491						(365)	4,126	4,478	352		352
100091911	ROTTERDAM	ND		01/27/2023	01/20/2026	963,920						(78,859)	885,061	966,981	81,921		81,921
100091927	ROTTERDAM	ND		01/27/2023	01/20/2026	357,409						(29,240)	328,169	358,544	30,375		30,375
100023484	BRINDWOOD	NJ		09/04/2018	01/21/2026	296,157		(2,774)			(2,774)		293,383	293,383			
100031214	BRENTWOOD	TN		03/29/2019	02/05/2026	447,152		(15,870)			(15,870)		431,282	431,282			
100033307	TIPPERARY	IRL		06/21/2019	02/01/2026	80,885							80,885	80,885	40,442	(42,158)	(40,442)
100033308	LIMERICK	IRL		06/21/2019	02/01/2026	103,655							103,655	103,655	51,827	(54,025)	(51,827)
100043702	PULASKI	VA		06/13/2020	01/11/2026	47,654		(1,452)			(1,452)		46,202	46,202			
100044087	LONG BEACH	CA		06/19/2020	01/05/2026	229,963		(2,970)			(2,970)		226,993	226,993			
100047056	MAJES	OH		11/20/2020	01/07/2026	41,996		(95)			(95)		41,401	41,401			
100048689	RIO RANCHO	MI		11/20/2020	02/07/2026	104,386						(3,419)	100,967	100,967			
100050037	BANNING	CA		11/20/2020	02/07/2026	147,686		(8,484)			(8,484)		139,202	139,202			
100108689	LAKE ELSINORE	CA		05/31/2023	01/09/2026	532,310		(12,273)			(12,273)		520,037	520,037			
100109305	NAPLES	FL		06/12/2023	01/17/2026	241,399		(408)			(408)		240,991	240,991			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100103417	WILMINGTON AREA LOS ANGELES	CA		06/16/2023	01/09/2026	574,450		(700)					573,750	573,750			
100109761	TEMPLE CITY	CA		06/16/2023	01/09/2026	1,074,209		(16,968)			(16,968)		1,057,241	1,057,241			
100102767	FORT WORTH	TX		06/22/2023	01/10/2026	307,425		(19,480)			(19,480)		287,945	287,945			
100102730	PRENTLETON	IN		06/22/2023	01/10/2026	329,865		(9,701)			(9,701)		320,164	320,164			
100102807	MIDDLETOWN	NJ		06/22/2023	01/10/2026	288,452		(10,111)			(10,111)	(96,921)	258,341	258,341			
1001010781	MARSHEN	MD		06/28/2023	01/20/2026	1,259,832		(7,173)			(7,173)		1,162,911	1,263,847	100,937		100,937
100100616	GRANT'S PASS	OR		06/30/2023	01/17/2026	300,751		(1,512)			(1,512)		1,948,363	1,948,363			
100109204	LOS ANGELES	CA		07/21/2023	01/09/2026	1,949,875		(2,159)			(2,159)		409,633	409,633			
100115331	ROCKVILLE	MD		07/20/2023	01/17/2026	411,792		(10,691)			(10,691)		877,800	877,800			
100114865	SAN DIEGO	CA		07/13/2023	01/09/2026	888,491		(9,013)			(9,013)		615,700	615,700			
100114899	SAN DIEGO	CA		07/13/2023	01/09/2026	624,713		(656)			(656)		187,047	187,047			
100119044	SAFETY HARBOR	FL		07/27/2023	02/05/2026	187,903											
100119050	PHOENIX	AZ		07/27/2023	01/05/2026	246,419		(11,014)			(11,014)		235,405	235,405			
100119622	CORONA	CA		07/31/2023	01/09/2026	700,732		(20,476)			(20,476)		680,256	680,256			
100119637	YUMA	AZ		06/04/2023	01/09/2026	179,716		(9,881)			(9,881)		169,835	169,835			
100110725	REDONDO BEACH	CA		06/11/2023	01/09/2026	1,411,299		(38,173)			(38,173)		1,373,126	1,373,126			
100110733	APTOS	CA		06/11/2023	01/09/2026	490,823		(1,905)			(1,905)		488,918	488,918			
100110748	MIDDLETOWN	NJ		06/11/2023	01/09/2026	253,316		(13,524)			(13,524)		239,792	239,792			
100118802	DAVENPORT	FL		06/30/2023	01/09/2026	316,664		(8,852)			(8,852)		307,812	307,812			
100118629	FRESNO	CA		06/30/2023	01/09/2026	306,743		(5,976)			(5,976)		300,767	300,767			
100118632	FORT LAUDERDALE	FL		06/30/2023	01/09/2026	349,804		(16,476)			(16,476)	(88,364)	333,328	333,328			
100121055	NETHERLANDS	MD		06/28/2023	01/20/2026	1,025,216		(11,693)			(11,693)		936,852	1,022,108	86,256		86,256
100126679	MORRILL	NE		06/30/2023	01/05/2026	129,126		(1,090)			(1,090)		117,433	117,433			
100128166	AUSTIN	TX		09/18/2023	01/17/2026	263,929		(12,783)			(12,783)		262,839	262,839			
100128634	LITHIA	FL		09/21/2023	01/05/2026	379,160		(656)			(656)		366,377	366,377			
100129375	FRUITA	CO		09/26/2023	01/21/2026	440,909		(72,962)			(72,962)		440,053	440,053			
100129770	SAN FRANCISCO	CA		09/27/2023	01/05/2026	1,549,532		(2,312)			(2,312)		1,476,570	1,476,570			
100129887	MAVS LANDING	NJ		09/27/2023	01/09/2026	90,534		(2,717)			(2,717)		88,222	88,222			
100130008	ASHLAND	MA		09/27/2023	01/09/2026	96,027		(2,717)			(2,717)	(7,862)	93,310	93,310	7,645		7,645
100130098	NETHERLANDS	MD		09/26/2023	01/20/2026	70,586							62,724	70,369	7,645		
100129415	MESA	AZ		09/29/2023	01/17/2026	518,841		(1,233)			(1,233)		517,608	517,608			
100129422	SAN DIEGO	CA		09/29/2023	01/17/2026	405,033		(1,464)			(1,464)		403,569	403,569			
100129435	CINCINNATI	OH		09/29/2023	01/17/2026	291,645		(1,955)			(1,955)		289,690	289,690			
100129448	KANNAPOLIS	NC		09/29/2023	01/17/2026	299,887		(6,413)			(6,413)		293,474	293,474			
100129453	MUFFEESBORO	TN		09/29/2023	01/17/2026	263,158		(3,367)			(3,367)		259,791	259,791			
100129457	SCHUMBERG	IL		09/29/2023	01/17/2026	356,701		(3,302)			(3,302)		353,399	353,399			
100129512	PAGOSA SPRINGS	CO		09/29/2023	01/17/2026	254,388		(3,944)			(3,944)		250,444	250,444			
100129524	SAN FERNANDO	CA		09/29/2023	01/17/2026	556,553		(10,105)			(10,105)		546,448	546,448			
100129532	HONOLULU	HI		09/29/2023	01/17/2026	579,886		(7,816)			(7,816)		572,070	572,070			
100129517	VICTORVILLE	CA		09/29/2023	02/17/2026	356,648		(768)			(768)		355,880	355,880			
100129566	ELWOOD PARK	NJ		09/29/2023	01/17/2026	239,750		(3,895)			(3,895)		235,855	235,855			
100130245	INDIAN RIVER	MI		09/28/2023	01/09/2026	436,375		(23,611)			(23,611)		412,764	412,764			
100130270	LITCHFIELD PARK	AZ		09/28/2023	01/09/2026	234,938		(6,733)			(6,733)		228,205	228,205			
100130337	DALLAS	TX		09/28/2023	01/11/2026	511,998		(5,352)			(5,352)		506,616	506,616			
100130380	PINOLE	CA		09/28/2023	01/11/2026	440,683		(7,796)			(7,796)		432,887	432,887			
100130438	KALAMA	WA		09/28/2023	01/09/2026	378,616		(4,279)			(4,279)		374,337	374,337			
100131528	SPRING HILL	TN		10/13/2023	01/17/2026	356,159		(2,829)			(2,829)		353,330	353,330			
1001321515	BEND	OR		10/13/2023	01/17/2026	627,899		(950)			(950)		626,949	626,949			
100132111	WONOSUKET	RI		10/13/2023	01/17/2026	340,168		(1,638)			(1,638)		338,530	338,530			
100133457	COUPER	VA		10/19/2023	01/11/2026	470,690		(6,590)			(6,590)		464,100	464,100			
100133571	PARLIN	NJ		10/23/2023	01/17/2026	243,282		(951)			(951)		242,331	242,331			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013368	WHITE PLAINS	GA		10/23/2023	01/17/2026	560,883		(2,932)				(2,932)	557,891	557,891			
100133747	RALEIGH	NC		10/23/2023	01/17/2026	234,001		(2,569)				(2,569)	231,433	231,433			
100133736	FENO	NV		10/23/2023	01/17/2026	480,298		(5,952)				(5,952)	474,346	474,346			
100134284	AURORA	CO		10/27/2023	01/11/2026	2,057,522		(48,099)				(48,099)	2,009,424	2,009,424			
100134285	BEAVERCREEK	OH		10/27/2023	01/11/2026	370,332		(1,639)				(1,639)	368,693	368,693			
100134414	NETHERLANDS	MD		10/27/2023	01/20/2026	318,029						(35,489)	282,539	317,041	34,502		34,502
100134418	NETHERLANDS	MD		10/27/2023	01/20/2026	914,315						(102,683)	811,632	917,305	105,673		105,673
100134428	NETHERLANDS	MD		10/27/2023	01/20/2026	13,798						(1,549)	12,249	13,843	1,594		1,594
100134484	WEST MILFORD	NJ		10/30/2023	01/09/2026	220,919		(8,598)				(8,598)	212,321	212,321			
100134486	NAPLES	FL		10/30/2023	01/09/2026	1,161,844		(1,844)				(1,844)	1,160,000	1,160,000			
100134559	MIAMI	FL		10/30/2023	02/09/2026	571,531		(19,909)				(19,909)	551,622	551,622			
100129226	OWARD	CA		11/03/2023	01/09/2026	502,976		(982)				(982)	501,994	501,994			
100130166	FORT LAUDERDALE	FL		11/15/2023	01/09/2026	544,670		(769)				(769)	543,901	543,901			
100130196	PALM SPRINGS	CA		11/15/2023	01/09/2026	675,670		(31,855)				(31,855)	643,815	643,815			
100130223	GERBETOWN	TX		11/15/2023	01/09/2026	871,653		(5,104)				(5,104)	866,549	866,549			
100132591	MURRELLS INLET	SC		11/03/2023	02/10/2026	629,583		(6,225)				(6,225)	623,358	623,358			
100132641	LINWOOD	VA		11/03/2023	01/10/2026	272,568		(4,961)				(4,961)	267,607	267,607			
100132661	PHOENIX	AZ		11/03/2023	01/10/2026	161,796		(1,850)				(1,850)	159,946	159,946			
100132701	LAS VEGAS	NV		11/03/2023	01/10/2026	291,211		(1,280)				(1,280)	289,931	289,931			
100132732	AUSTIN	TX		11/03/2023	01/10/2026	1,869,329		(48,507)				(48,507)	1,820,822	1,820,822			
100132754	LITTLE ROCK	AR		11/03/2023	01/10/2026	121,318		(2,040)				(2,040)	119,278	119,278			
100133072	LA GRANGE	KY		11/29/2023	01/06/2026	245,677		(1,098)				(1,098)	244,579	244,579			
100133091	HONOLULU	HI		11/29/2023	01/06/2026	168,962		(1,705)				(1,705)	167,257	167,257			
100135147	MODESTO	CA		11/03/2023	01/09/2026	245,838		(5,357)				(5,357)	240,481	240,481			
100135664	FITCHBURG	MA		11/13/2023	01/09/2026	314,888		(3,574)				(3,574)	311,314	311,314			
100135699	TACOMA	WA		11/16/2023	02/05/2026	423,286		(0,788)				(0,788)	412,500	412,500			
100136059	SMITHFIELD	NC		11/16/2023	01/05/2026	117,045		(5,399)				(5,399)	111,646	111,646			
100136217	MORTON GROVE	IL		11/20/2023	01/17/2026	266,368		(2,643)				(2,643)	263,725	263,725			
100136380	CHARLES TOWN	WV		11/20/2023	01/17/2026	199,949		(556)				(556)	199,393	199,393			
100136403	JACKSONVILLE BEACH	FL		11/20/2023	01/01/2026												
100136408	ELLIJAY	GA		11/20/2023	02/17/2026	379,476		(111)				(111)	379,365	379,365			
100136409	MARLBOROUGH	MA		11/20/2023	01/17/2026	494,453		(1,092)				(1,092)	493,361	493,361			
100136521	VENTNOR CITY	NJ		11/20/2023	01/17/2026	259,598		(1,782)				(1,782)	257,726	257,726			
100136555	LAS VEGAS	NV		11/20/2023	01/17/2026	431,977		(5,159)				(5,159)	426,818	426,818			
100136576	GLENDALE	CA		11/22/2023	01/05/2026	409,012		(0,810)				(0,810)	398,202	398,202			
100136637	SEDONA	AZ		11/28/2023	01/01/2026	99							99	99	50	(50)	(50)
100136664	SEATTLE	WA		11/28/2023	01/17/2026	790,166		(834)				(834)	789,332	789,332			
100136675	TRACY CITY	TN		11/28/2023	01/17/2026	420,889		(1,009)				(1,009)	419,880	419,880			
100136690	MCALLEN	TX		11/28/2023	01/17/2026	398,681		(4,246)				(4,246)	394,435	394,435			
100136699	LAGRANGE	GA		11/28/2023	01/17/2026	343,601		(2,393)				(2,393)	341,208	341,208			
100137039	UNION	NJ		11/28/2023	01/17/2026	470,809		(5,677)				(5,677)	465,132	465,132			
100137049	DURHAM	NC		11/28/2023	01/17/2026	351,340		(539)				(539)	350,801	350,801			
100137061	PIGEON FORGE	TN		11/28/2023	01/01/2026	13							13	13	7	(7)	(7)
100137154	PALM BAY	FL		11/28/2023	01/11/2026	114,223		(5,398)				(5,398)	108,825	108,825			
100137163	LAGANA NIGUEL	CA		11/28/2023	01/11/2026	1,783,853		(48,853)				(48,853)	1,735,000	1,735,000			
100137209	WEST CHESTER	PA		11/28/2023	01/11/2026	205,057		(15,244)				(15,244)	189,813	189,813			
100137268	NETHERLANDS	MD		11/28/2023	01/20/2026	821,361						(57,377)	763,984	823,949	59,966		59,966
100137356	NETHERLANDS	MD		11/28/2023	01/20/2026	700,006						(48,600)	651,406	697,916	46,510		46,510
100136094	PHILADELPHIA	PA		12/18/2023	01/09/2026	219,633							197,529	197,529			
100136143	SARASOTA	FL		12/18/2023	01/09/2026	497,314							486,805	486,805			
100137536	YPSILANTI	MI		12/01/2023	01/09/2026	102,452		(5,587)				(5,587)	96,865	96,865			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100137360	LOS ANGELES	CA		12/01/2023	..01/09/2026	414,062		(3,183)				(3,183)	410,879	410,879			
100137361	SUGARLOF	CA		12/01/2023	..01/09/2026	87,894		(347)				(347)	87,547	87,547			
100137365	DELTONA	FL		12/01/2023	..02/09/2026	213,706		(6,403)				(6,403)	207,303	207,303			
100137590	ISLAND PARK	ID		12/08/2023	..01/17/2026	586,737		(8,633)				(8,633)	578,104	578,104			
100137599	MIRTELE BEACH	SC		12/08/2023	..01/17/2026	235,743		(2,439)				(2,439)	233,304	233,304			
100137602	SCOTTSDALE	AZ		12/08/2023	..01/17/2026	719,492		(5,629)				(5,629)	713,863	713,863			
100137642	BELGRADE	MT		12/08/2023	..01/17/2026	436,274		(9,126)				(9,126)	427,148	427,148			
100137665	DAYTON	OH		12/08/2023	..01/17/2026	268,385		(3,634)				(3,634)	264,751	264,751			
100137689	TULSON	AZ		12/08/2023	..01/17/2026	313,624		(5,449)				(5,449)	308,175	308,175			
100137704	HILLSBORO	OR		12/08/2023	..01/17/2026	351,642		(1,644)				(1,644)	349,998	349,998			
100137765	EPIURTH	GA		12/08/2023	..01/17/2026	646,657		(5,731)				(5,731)	640,926	640,926			
100138685	EUREKA	CA		12/21/2023	..01/21/2026	248,723		(3,373)				(3,373)	245,350	245,350			
100138512	ASHVILLE	NC		12/21/2023	..01/21/2026	677,733		(4,913)				(4,913)	672,820	672,820			
100138519	BERRYVILLE	VA		12/21/2023	..01/21/2026	346,761		(8,704)				(8,704)	338,057	338,057			
100139071	WODMERE	NY		12/28/2023	..01/09/2026	792,294		(31,120)				(31,120)	761,174	761,174			
100139168	CHARLOTTE	NC		12/28/2023	..01/06/2026	178,978		(1,944)				(1,944)	177,034	177,034			
100139253	LA PUENTE	CA		12/28/2023	..01/06/2026	445,798		(10,795)				(10,795)	435,003	435,003			
100139443	SAN FRANCISCO	CA		12/28/2023	..01/05/2026	197,543		(2,543)				(2,543)	195,000	195,000			
100139514	ORLANDO	FL		12/28/2023	..01/05/2026	29,726		(682)				(682)	29,044	29,044			
100139687	UNITED KINGDOM	GBR		12/18/2023	..01/20/2026	263,304						(17,287)	246,017	262,359	16,342		16,342
100139768	UNITED KINGDOM	GBR		12/18/2023	..01/20/2026	182,003						(11,949)	170,054	181,348	11,295		11,295
100139820	NETHERLANDS	NLD		12/28/2023	..01/20/2026	554,764						(34,399)	520,365	553,152	32,787		32,787
100139846	BAYONNE	NJ		01/09/2024	..01/17/2026	428,294		(8,437)				(8,437)	419,857	419,857			
100140043	LOS ANGELES	CA		01/09/2024	..01/17/2026	847,604		(19,132)				(19,132)	828,472	828,472			
100140066	KENESAW	GA		01/09/2024	..01/17/2026	305,055		(5,884)				(5,884)	299,171	299,171			
100140137	SALT LAKE CITY	UT		01/09/2024	..01/17/2026	436,895		(9,674)				(9,674)	427,221	427,221			
100140259	NEWPORT	RI		01/18/2024	..01/17/2026	442,254		(11,189)				(11,189)	431,065	431,065			
100140271	EVANSTON	IL		01/18/2024	..01/17/2026	548,995		(10,529)				(10,529)	538,466	538,466			
100140305	TRACY	CA		01/18/2024	..01/17/2026	721,675		(19,695)				(19,695)	701,980	701,980			
100140307	FRATTSVILLE	MO		01/18/2024	..01/17/2026	388,465		(7,655)				(7,655)	380,810	380,810			
100140373	MONUMENT	CO		01/18/2024	..01/17/2026	239,766		(7,213)				(7,213)	232,553	232,553			
100140405	N LAS VEGAS	NV		01/18/2024	..01/17/2026	415,678		(6,346)				(6,346)	409,332	409,332			
100137459	MIAMI	FL		01/11/2024	..01/09/2026	1,528,408		(48,921)				(48,921)	1,479,487	1,479,487			
100137462	MORRISSE	IL		01/11/2024	..01/09/2026	125,604		(5,848)				(5,848)	119,756	119,756			
100137509	MIRTELE BEACH	SC		01/11/2024	..01/09/2026	107,898		(2,142)				(2,142)	105,696	105,696			
100137510	YUBA CITY	CA		01/11/2024	..01/09/2026	270,738		(11,918)				(11,918)	258,820	258,820			
100140182	LINCOLNTON	NC		01/11/2024	..01/09/2026	279,190		(2,682)				(2,682)	276,508	276,508			
100140466	VERO BEACH	FL		01/17/2024	..01/09/2026	1,021,799		(19,299)				(19,299)	1,002,500	1,002,500			
100140470	BOISE	ID		01/17/2024	..01/09/2026	1,245,590		(21,557)				(21,557)	1,224,033	1,224,033			
100141236	WESTERVILLE	OH		01/30/2024	..01/06/2026	216,150		(3,598)				(3,598)	212,552	212,552			
100141358	DETROIT	MI		01/30/2024	..01/06/2026	157,720		(343)				(343)	157,377	157,377			
100141403	MERIDIANVILLE	AL		01/30/2024	..01/06/2026	97,420		(1,045)				(1,045)	96,375	96,375			
100141408	FONTANA	CA		01/30/2024	..01/06/2026	365,591		(7,463)				(7,463)	358,128	358,128			
100141410	RANCHO CUCAMONGA	CA		01/30/2024	..01/06/2026	648,896		(16,414)				(16,414)	632,482	632,482			
100141418	LAS VEGAS	NV		01/30/2024	..01/06/2026	352,500		(8,177)				(8,177)	344,323	344,323			
100141595	WORCESTER	MA		01/30/2024	..01/05/2026	444,630		(10,352)				(10,352)	434,278	434,278			
100141623	FREDERICK	MD		01/30/2024	..01/05/2026	208,136		(2,473)				(2,473)	205,663	205,663			
100141639	WESTMINSTER	CA		01/30/2024	..01/05/2026	627,608		(12,730)				(12,730)	614,878	614,878			
100141699	TRENTON	NJ		01/30/2024	..01/09/2026	168,284		(2,311)				(2,311)	165,973	165,973			
100141150	CHICAGO	IL		01/30/2024	..01/09/2026	194,577		(5,367)				(5,367)	189,210	189,210			
100141737	BEL AIR	MD		01/30/2024	..01/09/2026	765,716		(5,353)				(5,353)	760,363	760,363			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	8	9	10	11						12	13
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100141794	LOPIK		ND		01/29/2024	01/20/2026	224,503						(19,179)	205,324	225,242	19,918		19,918
100138695	WOODBURY		NY		02/02/2024	01/09/2026	597,531		(7,750)			(7,750)		589,781	589,781			
100138729	BRIDGEPORT		CT		02/02/2024	01/09/2026	414,268		(13,047)			(13,047)		401,221	401,221			
100138743	VACAVILLE		CA		02/02/2024	01/09/2026	484,692		(12,118)			(12,118)		472,574	472,574			
100142501	DUBLIN		CA		02/08/2024	01/17/2026	395,683		(10,428)			(10,428)		385,255	385,255			
100142564	ANTELOPE		CA		02/08/2024	01/17/2026	332,026		(4,623)			(4,623)		327,403	327,403			
100142584	GOOCHLAND		VA		02/08/2024	01/17/2026	261,927		(6,354)			(6,354)		255,573	255,573			
100142665	VAN NUYS		CA		02/08/2024	01/17/2026	524,452		(9,975)			(9,975)		514,477	514,477			
100142870	ARTESIA		CA		02/08/2024	01/17/2026	395,298		(4,734)			(4,734)		390,564	390,564			
100142739	PORT ST LUCIE		FL		02/08/2024	01/17/2026	359,187		(6,011)			(6,011)		353,176	353,176			
100142773	LITTLETON		CO		02/08/2024	01/17/2026	673,127		(15,948)			(15,948)		657,179	657,179			
100142781	POOLER		GA		02/08/2024	01/17/2026	76,478		(1,280)			(1,280)		75,198	75,198			
100142792	CLEARWATER		FL		02/08/2024	01/17/2026	133,473		(2,028)			(2,028)		131,445	131,445			
100142880	WINTER HAVEN		FL		02/09/2024	01/21/2026	275,214		(5,993)			(5,993)		269,221	269,221			
100142810	PRINCETON		IN		02/08/2024	01/21/2026	99,429		(1,350)			(1,350)		98,079	98,079			
100142817	MONTE		CA		02/09/2024	01/21/2026	360,123		(870)			(870)		359,253	359,253			
100142835	BLUE SPRINGS		MO		02/09/2024	01/21/2026	311,402		(8,803)			(8,803)		302,599	302,599			
100142942	POCONO LAKE		PA		02/09/2024	01/21/2026	250,084		(2,161)			(2,161)		247,923	247,923			
100140892	MECHANICSBURG		PA		02/08/2024	01/09/2026	466,296		(9,745)			(9,745)		456,551	456,551			
100142849	ENCINO		CA		02/09/2024	01/09/2026	2,543,345		(33,184)			(33,184)		2,510,161	2,510,161			
100143002	LITTLE ROCK		NY		02/12/2024	01/09/2026	1,138,456		(53,865)			(53,865)		1,084,591	1,084,591			
100143010	RIO RANCHO		NM		02/12/2024	01/09/2026	549,917		(16,301)			(16,301)		533,616	533,616			
100143058	EDINBURG		TX		02/14/2024	01/11/2026	35,129		(1,129)			(1,129)		34,000	34,000			
100143075	BALTIMORE		MD		02/14/2024	01/11/2026	184,438		(13,578)			(13,578)		170,860	170,860			
100141981	FOUNTAIN VALLEY		CA		02/29/2024	01/06/2026	1,099,786		(5,342)			(5,342)		1,094,454	1,094,454			
100142001	WESTMINSTER		CA		02/29/2024	01/06/2026	823,102		(9,656)			(9,656)		813,446	813,446			
100142042	KATY		TX		02/29/2024	01/06/2026	288,940		(13,836)			(13,836)		245,104	245,104			
100142054	RICHMOND		TX		02/29/2024	01/06/2026	370,233		(13,922)			(13,922)		356,311	356,311			
100142077	SAN JOSE		CA		02/29/2024	01/06/2026	100,959		(1,900)			(1,900)		99,059	99,059			
100142090	HAPPY VALLEY		OR		02/29/2024	01/06/2026	574,273		(14,035)			(14,035)		560,238	560,238			
100142104	OKLAHOMA CITY		OK		02/29/2024	01/06/2026	139,555		(5,989)			(5,989)		133,566	133,566			
100143893	HYANNIS		MA		02/29/2024	02/05/2026	334,803		(9,840)			(9,840)		324,963	324,963			
100140829	SAVANNAH		GA		03/06/2024	01/05/2026	439,693		(18,821)			(18,821)		420,872	420,872			
100142650	FERRDALE		VA		03/08/2024	01/09/2026	261,895		(15,664)			(15,664)		266,231	266,231			
100142483	DEWEER		CO		03/08/2024	01/09/2026	657,327		(6,215)			(6,215)		651,112	651,112			
100142491	KAPPA		HI		03/08/2024	01/09/2026	410,253		(11,253)			(11,253)		399,000	399,000			
100144021	NEW HAVEN		CT		03/07/2024	01/17/2026	606,670		(2,333)			(2,333)		604,337	604,337			
100144065	TWIN FALLS		ID		03/07/2024	01/17/2026	300,041		(5,758)			(5,758)		294,283	294,283			
100144087	LAWRENCEVILLE		GA		03/07/2024	01/17/2026	261,946		(3,797)			(3,797)		258,149	258,149			
100144090	MORFEE		NY		03/07/2024	01/17/2026	455,241		(10,188)			(10,188)		445,053	445,053			
100144093	FREDERICK		MD		03/07/2024	01/17/2026	328,092		(8,093)			(8,093)		319,999	319,999			
100144097	LAGUNA NIGUEL		CA		03/07/2024	01/17/2026	361,694		(4,759)			(4,759)		356,935	356,935			
100144140	CHICAGO		IL		03/07/2024	01/17/2026	326,040		(1,650)			(1,650)		324,390	324,390			
100144245	BEND		OR		03/08/2024	01/09/2026	551,319		(21,008)			(21,008)		530,311	530,311			
100144265	OAKTON		VA		03/07/2024	01/09/2026	1,036,804		(31,498)			(31,498)		1,005,306	1,005,306			
100144310	OWIEDO		FL		03/07/2024	01/09/2026	378,651		(22,481)			(22,481)		356,170	356,170			
100144320	BRADENTON		FL		03/07/2024	01/05/2026	652,496		(12,495)			(12,495)		640,001	640,001			
100144334	POCAHELLO		ID		03/07/2024	01/21/2026	322,969		(8,707)			(8,707)		314,262	314,262			
100144389	SAN TAN VALLEY		AZ		03/07/2024	01/21/2026	94,369		(2,182)			(2,182)		92,187	92,187			
100144428	SAN JOSE		CA		03/07/2024	01/21/2026	824,769		(7,952)			(7,952)		816,817	816,817			
100144645	UNITED KINGDOM		GBR		01/25/2024	01/20/2026	172,842						(10,527)	162,315	173,005	10,690		10,690

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100144649	UNITED KINGDOM	GBR		01/25/2024	01/20/2026	125,732						(7,659)	118,074	125,852	7,778		7,778
100144675	UNITED KINGDOM	GBR		03/12/2024	02/20/2026	573,017		(4,912)				(4,912)	537,286	570,516	33,230		33,230
100144748	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	160,931		(8,833)				(8,833)	143,533	151,090	7,557		7,557
100144841	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	120,934		(7,596)				(7,596)	106,904	112,530	5,626		5,626
100144866	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	706,731		(24,888)				(24,888)	644,192	678,110	33,918		33,918
100144872	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	272,133		(15,987)				(15,987)	241,664	254,403	12,739		12,739
100144878	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	266,984		(15,761)				(15,761)	237,016	249,511	12,494		12,494
100144879	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	220,048		(13,149)				(13,149)	195,190	205,479	10,289		10,289
100145036	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	386,954		(22,952)				(22,952)	343,042	361,123	18,080		18,080
100145037	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	340,651		(20,445)				(20,445)	302,079	318,003	15,924		15,924
100145038	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	209,680		(12,637)				(12,637)	185,895	195,694	9,800		9,800
100145151	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	366,367		(16,523)				(16,523)	330,336	347,725	17,389		17,389
100145265	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	234,053		(13,389)				(13,389)	208,156	220,155	11,998		11,998
100145291	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	233,989		(13,328)				(13,328)	208,156	220,155	11,998		11,998
100145297	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	234,063		(13,398)				(13,398)	208,155	220,155	11,998		11,998
100145324	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	364,930		(12,021)				(12,021)	333,381	352,596	19,215		19,215
100145426	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	44,509		(2,092)				(2,092)	40,042	42,259	2,217		2,217
100145449	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	125,646		(4,306)				(4,306)	114,646	120,682	6,036		6,036
100145625	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	433,731		(15,641)				(15,641)	394,985	415,762	20,778		20,778
100145681	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	377,034		(22,360)				(22,360)	334,611	352,250	17,639		17,639
100145682	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	272,804		(16,625)				(16,625)	241,663	254,403	12,739		12,739
100145683	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	288,247		(17,303)				(17,303)	255,606	269,080	13,474		13,474
100145737	UNITED KINGDOM	GBR		03/12/2024	01/20/2026	106,881		(1,970)				(1,970)	99,196	104,728	5,532		5,532
100146228	MADISON	WI		03/15/2024	01/05/2026	229,624		(15,232)				(15,232)	214,392	214,392			
100146212	CLIFTON	VA		03/15/2024	02/27/2026	576,286		(142)				(142)	576,244	551,283			
100146308	NEWPORT BEACH	CA		03/15/2024	01/05/2026	1,101,236		(18,158)				(18,158)	1,083,078	1,083,078		(24,960)	(24,960)
100146367	ALHAMBRA	CA		03/15/2024	01/05/2026	729,103		(10,607)				(10,607)	718,496	718,496			
100141850	ARLINGTON	VA		03/27/2024	01/06/2026	207,699		(10,625)				(10,625)	197,074	197,074			
100146881	COPELL	TX		03/26/2024	01/21/2026	299,308		(4,928)				(4,928)	294,380	294,380			
100146870	MCKINNEY	TX		03/26/2024	01/21/2026	283,358		(6,539)				(6,539)	276,819	276,819			
100146986	CHARLESTON	SC		03/26/2024	01/21/2026	106,878		(180)				(180)	106,698	106,698			
100140882	LOS ANGELES	CA		03/28/2024	01/10/2026	639,487		(9,678)				(9,678)	649,809	649,809			
100147181	TAMPA	FL		03/28/2024	01/10/2026	508,155		(10,174)				(10,174)	497,981	497,981			
100147228	HAMILTON	NI		03/28/2024	01/09/2026	222,151		(4,993)				(4,993)	217,158	217,158			
100147259	GROSSE POINTE PARK	MI		03/28/2024	01/09/2026	222,787		(5,472)				(5,472)	217,315	217,315			
100143736	HATCHER	AZ		04/05/2024	01/09/2026	533,439		(15,590)				(15,590)	517,849	517,849			
100147498	LAKE MARY	FL		04/03/2024	01/05/2026	301,115		(5,976)				(5,976)	295,139	295,139			
100147509	CHARLOTTE	NC		04/03/2024	01/05/2026	267,891		(5,171)				(5,171)	262,720	262,720			
100147513	LA QUINTA	CA		04/03/2024	01/05/2026	833,911		(10,164)				(10,164)	823,747	823,747			
100147564	BOWTON BEACH	FL		04/03/2024	01/05/2026	503,477		(15,921)				(15,921)	487,496	487,496			
100147708	WESTLAKE	OH		04/05/2024	01/05/2026	2,045,273		(76,639)				(76,639)	1,968,634	1,968,634			
100147809	AUSTIN	TX		04/08/2024	01/17/2026	661,469		(11,446)				(11,446)	650,053	650,053			
100147892	ROSEVILLE	OH		04/08/2024	01/01/2026	10							10	5		(5)	(5)
100147976	RIVERSIDE	CA		04/10/2024	02/06/2026	694,189		(3,745)				(3,745)	690,444	690,444			
100149000	VIRGINIA BEACH	VA		04/19/2024	01/05/2026	297,249		(4,303)				(4,303)	292,946	292,946			
100149020	SANTA MONICA	CA		04/19/2024	02/05/2026	2,385,596		(35,596)				(35,596)	2,350,000	2,350,000			
100149041	MATLAND	FL		04/19/2024	01/05/2026	477,674		(5,630)				(5,630)	472,044	472,044			
100149071	THOMPSONS STATION	TN		04/19/2024	01/05/2026	973,852		(12,481)				(12,481)	961,371	961,371			
100149144	BAKERSFIELD	CA		04/22/2024	01/05/2026	564,369		(12,292)				(12,292)	552,077	552,077			
100149395	LAKE STEVENS	WA		04/24/2024	01/17/2026	491,686		(11,638)				(11,638)	480,048	480,048			
100149399	WEST CHESTER	PA		04/24/2024	02/17/2026	403,737		(2,591)				(2,591)	401,146	401,146			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014902	MOUNT JULIET	TN		04/24/2024	01/17/2026	408,283		(6,051)			(6,051)		402,232	402,232			
10014943	GLENWOOD SPRINGS	CO		04/24/2024	01/17/2026	618,293		(6,259)			(6,259)		612,034	612,034			
10014944	HAMPTON	VA		04/24/2024	01/17/2026	280,077		(4,706)			(4,706)		275,371	275,371			
10014945	CHICAGO	IL		04/24/2024	01/17/2026	509,599		(7,622)			(7,622)		501,977	501,977			
10014948	ROSELLE	OH		04/24/2024	01/17/2026	472,950		(15,300)			(15,300)		457,650	457,650			
10014949	FONTANA	CA		04/24/2024	01/17/2026	638,936		(18,866)			(18,866)		620,070	620,070			
10014975	NASHVILLE	TN		04/26/2024	01/09/2026	688,945		(13,400)			(13,400)		665,545	665,545			
10014980	CHULA VISTA	CA		04/26/2024	01/09/2026	1,314,016		(35,506)			(35,506)		1,278,510	1,278,510			
10014987	DENVER	CO		04/26/2024	01/09/2026	545,796		(7,667)			(7,667)		538,109	538,109			
10014982	MERED	CA		04/26/2024	01/09/2026	363,110		(7,600)			(7,600)		355,510	355,510			
100149815	GLENDALE	CA		04/29/2024	01/05/2026	381,612		(17,732)			(17,732)		363,880	363,880			
100149850	LOS ANGELES	CA		04/29/2024	01/05/2026	1,199,546		(52,335)			(52,335)		1,147,213	1,147,213			
100149898	WHITTIER	CA		04/29/2024	01/05/2026	302,637		(4,488)			(4,488)		298,149	298,149			
100149804	GLENDALE	CA		04/29/2024	01/05/2026	645,694		(16,992)			(16,992)		628,702	628,702			
100150166	BERKELEY TOWNSHIP	NJ		04/30/2024	01/05/2026	753,970		(12,207)			(12,207)	(6,430)	741,763	741,763	6,512		6,512
100150229	UNITED KINGDOM	GBR		04/29/2024	01/20/2026	87,875							81,445	87,957			
100147414	SANTA MARIA	CA		05/08/2024	01/09/2026	462,542		(16,129)			(16,129)		436,413	436,413			
100148618	CHULA VISTA	CA		05/15/2024	01/09/2026	1,309,488		(49,241)			(49,241)		1,260,227	1,260,227			
100150064	SAN DIEGO	CA		05/03/2024	01/17/2026	529,117		(6,602)			(6,602)		522,515	522,515			
100150500	JACKSONVILLE BEACH	FL		05/03/2024	01/17/2026	434,793		(3,650)			(3,650)		431,143	431,143			
100150520	MABLETON	GA		05/03/2024	01/01/2026	70							35	70	(35)		(35)
100150546	TAYLORSVILLE	UT		05/03/2024	01/17/2026	419,430		(7,005)			(7,005)		412,425	412,425			
100150655	PANAMA CITY BEACH	FL		05/06/2024	01/21/2026	483,423		(2,212)			(2,212)		481,211	481,211			
100150695	ACIORTH	GA		05/06/2024	01/21/2026	277,147		(7,682)			(7,682)		269,465	269,465			
100150698	PHOENIX	AZ		05/06/2024	01/21/2026	337,931		(3,933)			(3,933)		333,998	333,998			
100150778	LEESVILLE	SC		05/07/2024	01/03/2026	321,646		(4,351)			(4,351)		317,295	317,295			
100150783	SUPPLY	NC		05/07/2024	01/03/2026	442,629		(6,251)			(6,251)		436,378	436,378			
100150810	LONG POND	PA		05/08/2024	01/17/2026	558,662		(12,146)			(12,146)		546,516	546,516			
100150824	OSAGE BEACH	MO		05/08/2024	01/17/2026	401,719		(11,950)			(11,950)		389,769	389,769			
100150685	SEABROOK	NH		05/08/2024	01/17/2026	48,258		(494)			(494)		47,764	47,764			
100150889	HEBRON	NH		05/08/2024	01/17/2026	244,929		(3,221)			(3,221)		241,708	241,708			
100150824	WENTWORTH	WA		05/08/2024	01/17/2026	263,355		(8,113)			(8,113)		255,242	255,242			
100150877	ST CHARLES	IL		05/08/2024	01/17/2026	235,859		(3,876)			(3,876)		231,983	231,983			
100150985	SCOTTSDALE	AZ		05/08/2024	01/17/2026	369,368		(10,917)			(10,917)		358,451	358,451			
100150892	RIVIERA BEACH	FL		05/08/2024	01/17/2026	502,110		(9,571)			(9,571)		492,539	492,539			
100151001	ARVADA	CO		05/08/2024	01/17/2026	432,942		(5,402)			(5,402)		427,540	427,540			
100151082	BURLESON	TX		05/08/2024	01/17/2026	241,208		(187)			(187)		241,021	241,021			
100151083	PROVIDENCE	UT		05/08/2024	01/17/2026	398,864		(2,227)			(2,227)		396,637	396,637			
100151110	LAWRENCEVILLE	GA		05/08/2024	01/17/2026	210,299		(3,425)			(3,425)		206,874	206,874			
100151124	OCEANSIDE	CA		05/08/2024	01/17/2026	477,469		(11,359)			(11,359)		466,110	466,110			
100151152	PORT SAINT LUCIE	FL		05/09/2024	01/09/2026	343,034		(10,058)			(10,058)		332,976	332,976			
100151243	LOS ANGELES	CA		05/10/2024	01/17/2026	983,470		(14,179)			(14,179)		969,291	969,291			
100151268	VAN ALSTINE	TX		05/10/2024	01/17/2026	265,609		(4,366)			(4,366)		261,243	261,243			
100151311	ROSELLE	OH		05/10/2024	01/17/2026	415,153		(11,032)			(11,032)		404,121	404,121			
100151329	MILL LANE	HI		05/10/2024	02/17/2026	11,441		(116)			(116)		11,325	11,325			
100151411	SHORELINE	WA		05/10/2024	01/17/2026	553,229		(10,405)			(10,405)		542,824	542,824			
100151440	GREENWICH	CT		05/10/2024	01/17/2026	671,619		(6,363)			(6,363)		665,256	665,256			
100151496	POOLER	GA		05/10/2024	01/17/2026	282,749		(2,319)			(2,319)		280,430	280,430			
100151551	NEWTON	MA		05/10/2024	01/17/2026	523,571		(11,146)			(11,146)		512,425	512,425			
100151584	BUCKEYE	AZ		05/10/2024	01/17/2026	282,688		(5,286)			(5,286)		247,412	247,412			
100151612	MANTENCA	CA		05/10/2024	01/17/2026	635,370		(2,749)			(2,749)		632,621	632,621			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100151639	CHESTER	MD		05/10/2024	01/17/2026	278,223		(6,802)					271,421	271,421			
100151650	JACKSON	TN		05/10/2024	01/17/2026	583,100		(10,241)					572,859	572,859			
100151664	DECATUR	GA		05/10/2024	01/17/2026	259,392		(3,179)					256,213	256,213			
100151679	COLUMBUS	OH		05/10/2024	01/17/2026	228,322		(3,643)					224,679	224,679			
100151684	HENDERSON	NV		05/10/2024	01/17/2026	286,349		(7,238)					289,111	289,111			
100151700	SHERILLIS FORD	NC		05/10/2024	01/17/2026	294,697		(6,171)					248,526	248,526			
100151689	LOS ANGELES	CA		01/05/2026		1,155,349		(23,530)					1,131,819	1,131,819			
100152254	GREENVILLE	SC		05/17/2024	01/17/2026	247,576		(2,008)					245,570	245,570			
100152276	LAURENCEVILLE	GA		05/17/2024	01/17/2026	224,565		(1,014)					223,551	223,551			
100152279	PANAMA CITY BEACH	FL		05/17/2024	01/17/2026	366,649		(7,903)					358,746	358,746			
100152281	MERCED	CA		05/17/2024	01/17/2026	256,852		(543)					256,309	256,309			
100152336	COLUMBIANA	TN		05/17/2024	01/17/2026	271,156		(5,000)					266,156	266,156			
100152380	STOCKTON	CA		05/17/2024	01/17/2026	408,989		(6,010)					402,979	402,979			
100152431	ANHEIM	CA		05/17/2024	01/17/2026	755,475		(1,216)					754,259	754,259			
100152432	FOYALLUP	WA		05/17/2024	01/17/2026	372,787		(661)					372,126	372,126			
100152465	TRACY	CA		05/16/2024	01/11/2026	1,150,326		(30,326)					1,120,000	1,120,000			
100152489	SPRING	TX		05/16/2024	01/11/2026	273,521		(15,749)					257,772	257,772			
100152526	FOXBOROUGH	MA		05/17/2024	01/21/2026	202,505		(1,707)					200,798	200,798			
100152553	SPRING HILL	TN		05/17/2024	01/21/2026	221,846		(101)					221,745	221,745			
100152593	LOUISVILLE	KY		05/17/2024	01/21/2026	223,267		(1,646)					221,621	221,621			
100152793	MIRAMAR	FL		05/22/2024	01/05/2026	1,016,607		(26,831)					989,776	989,776			
100152814	PACIFICA	CA		05/22/2024	01/05/2026	535,918		(21,371)					514,547	514,547			
100152836	BRIGHTON	CO		05/22/2024	01/05/2026	791,213		(8,072)					783,141	783,141			
100152848	SPARKS	NV		05/22/2024	01/05/2026	805,139		(17,119)					788,020	788,020			
100152856	DOINEY	CA		05/22/2024	01/05/2026	500,244		(5,833)					494,411	494,411			
100153189	VALLEJO	CA		05/30/2024	01/21/2026	417,055		(1,176)					415,879	415,879			
100153235	ATLANTA	GA		05/30/2024	01/21/2026	320,937		(152)					320,785	320,785			
100153275	AVERY	CA		05/30/2024	01/17/2026	273,842		(2,848)					270,984	270,984			
100153329	QUANICOX	VA		05/30/2024	01/17/2026	507,012		(12,810)					494,202	494,202			
100153345	MONTROSS	VA		05/30/2024	01/17/2026	317,795		(6,725)					311,070	311,070			
100153357	SALIDA	NC		05/30/2024	01/17/2026	317,172		(5,213)					311,959	311,959			
100153383	GRAND RAPIDS	MI		05/29/2024	01/09/2026	197,741		(4,937)					192,804	192,804			
100153384	GRAND RAPIDS	MI		05/29/2024	01/09/2026	186,192		(3,331)					182,861	182,861			
100153694	ST PETE BEACH	FL		05/31/2024	01/05/2026	2,827,394		(111,297)					2,716,097	2,716,097			
100153697	WEST OVIHA	CA		05/31/2024	01/05/2026	483,760		(14,050)					469,710	469,710			
100149865	NETONG	NJ		06/07/2024	01/09/2026	273,938		(4,693)					269,245	269,245			
100150043	PARADISE VALLEY	AZ		06/07/2024	01/09/2026	1,945,298		(68,166)					1,877,132	1,877,132			
100153675	SPRINGFIELD	VA		06/05/2024	01/05/2026	243,159		(3,124)					240,035	240,035			
100153940	CARLEIL	IN		06/05/2024	01/05/2026	597,575		(5,929)					591,647	591,647			
100150082	CORONA	CA		06/14/2024	01/09/2026	667,167		(16,129)					671,038	671,038			
100150113	SCHUMBERG	IL		06/14/2024	01/09/2026	295,994		(9,325)					286,669	286,669			
100151669	SEATTLE	WA		06/14/2024	01/09/2026	147,850		(7,430)					140,420	140,420			
100154345	BROOKLYN	NY		06/12/2024	01/09/2026	674,656		(2,457)					672,399	672,399			
100156646	UNITED KINGDOM	GBR		06/27/2024	01/20/2026	600,913		(40,417)				(39,177)	561,736	561,736			37,021
100153707	DULUTH	GA		07/11/2024	01/09/2026	869,887		(19,068)					829,470	829,470			
100153722	AUBURN	WA		07/11/2024	01/09/2026	414,371		(39,415)					395,303	395,303			
100154103	SAN FRANCISCO	CA		07/11/2024	01/09/2026	2,270,665		(24,413)					2,231,250	2,231,250			
100154117	VENTURA	CA		07/11/2024	01/09/2026	667,638		(3,865)					663,425	663,425			
100154131	GLEN ELLYN	IL		07/11/2024	01/09/2026	77,239		(32,948)					73,374	73,374			
100154133	CYPRESS	TX		07/11/2024	01/09/2026	1,289,712		(20,023)					1,266,764	1,266,764			
100154156	WINCHESTER	MA		07/11/2024	02/09/2026	496,520		(20,023)					476,497	476,497			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100154166	PHOENIX	AZ		07/11/2024	01/09/2026	1,350,366		(28,769)			(28,769)		1,321,638	1,321,638			
100154171	SAN DIEGO	CA		07/11/2024	01/09/2026	1,477,457		(47,165)			(47,165)		1,430,292	1,430,292			
100154193	POINCIPE BEACH	FL		07/11/2024	01/09/2026	210,032		(8,967)			(8,967)		201,065	201,065			
100158827	LA FOLLETTE	TN		07/12/2024	01/17/2026	401,847		(16,933)			(16,933)		384,914	384,914			
100158832	BRICK	NI		07/12/2024	01/17/2026	109,160		(2,342)			(2,342)		106,818	106,818			
100159196	LAUREHILL	FL		07/15/2024	01/17/2026	467,832		(12,187)			(12,187)		455,645	455,645			
100159230	BONEY LAKE	WA		07/15/2024	01/17/2026	496,780		(6,332)			(6,332)		490,448	490,448			
100159253	COLLEGE PLACE	WA		07/15/2024	01/17/2026	269,891		(1,881)			(1,881)		268,010	268,010			
100159307	WESTON	FL		07/15/2024	01/17/2026	667,044		(17,273)			(17,273)		669,771	669,771			
100159323	MERCED	CA		07/15/2024	01/01/2026	2							2				(1)
100159415	CHICO	CA		07/15/2024	01/17/2026	339,603		(7,908)			(7,908)		331,695	331,695			
100159451	RANCHO CUCAMONGA	CA		07/15/2024	01/17/2026	950,558		(25,954)			(25,954)		924,604	924,604			
100159532	SPRINGFIELD	VA		07/15/2024	01/05/2026	533,441		(8,235)			(8,235)		525,206	525,206			
100159607	PASADENA	CA		07/15/2024	01/05/2026	708,169		(35,048)			(35,048)		673,121	673,121			
100160024	RICHLAND	WA		07/17/2024	01/21/2026	396,397		(8,260)			(8,260)		388,137	388,137			
100160041	CLEVELAND	OH		07/17/2024	01/21/2026	310,895		(7,397)			(7,397)		303,498	303,498			
100160061	LAKE OZARK	MO		07/17/2024	01/21/2026	256,296		(2,304)			(2,304)		253,992	253,992			
100160068	PAHLJUMP	NV		07/17/2024	01/21/2026	55,288		(1,439)			(1,439)		53,849	53,849			
100154563	LOVAHOTCEE	FL		07/19/2024	01/08/2026	438,619		(14,733)			(14,733)		423,886	423,886			
100154884	MIRAMAR	FL		07/19/2024	01/08/2026	990,895		(32,032)			(32,032)		958,863	958,863			
100155117	ISLAURADA	FL		07/19/2024	01/08/2026	1,431,534		(26,474)			(26,474)		1,405,060	1,405,060			
100155241	MILFORD	WI		07/19/2024	01/08/2026	549,648		(19,980)			(19,980)		529,668	529,668			
100156123	MC LEAN	VA		07/25/2024	01/09/2026	2,561,822		(76,451)			(76,451)		2,485,371	2,485,371			
100156258	ALPHARETTA	GA		07/25/2024	01/09/2026	1,625,899		(15,225)			(15,225)		1,610,674	1,610,674			
100156266	GLENEVILLE	CA		07/25/2024	01/09/2026	1,001,438		(37,445)			(37,445)		963,993	963,993			
100156228	BURLINGTON	NC		07/25/2024	01/09/2026	212,974		(16,109)			(16,109)		196,865	196,865			
100160406	POOLESVILLE	MO		07/19/2024	01/05/2026	232,193		(10,785)			(10,785)		221,408	221,408			
100160425	POOLESVILLE	MO		07/19/2024	01/05/2026	232,479		(11,071)			(11,071)		221,408	221,408			
100160576	LAS VEGAS	NV		07/19/2024	01/05/2026	656,854		(19,262)			(19,262)		637,592	637,592			
100160598	DESERT HOT SPRINGS	CA		07/19/2024	01/05/2026	202,942		(15,140)			(15,140)		187,802	187,802			
100160935	IMPERIAL BEACH	CA		07/24/2024	01/17/2026	585,145		(18,367)			(18,367)		566,778	566,778			
100160969	ANNA	TX		07/24/2024	01/17/2026	250,817		(5,530)			(5,530)		245,287	245,287			
100161011	ELURKA	CA		07/24/2024	01/17/2026	258,079		(4,087)			(4,087)		253,992	253,992			
100161017	LAWRENCEVILLE	GA		07/24/2024	01/17/2026	293,432		(8,485)			(8,485)		284,937	284,937			
100161154	FEND	NV		07/24/2024	01/17/2026	475,046		(7,119)			(7,119)		463,164	463,164			
100161433	RALEIGH	NC		07/29/2024	01/17/2026	263,726		(2,593)			(2,593)		223,070	223,070			
100161435	PLANO	TX		07/29/2024	01/17/2026	225,663		(14,221)			(14,221)		533,824	533,824			
100161463	HUELL	NI		07/30/2024	01/21/2026	548,045		(4,827)			(4,827)		221,853	221,853			
100161528	PRINCETON	IN		07/30/2024	01/21/2026	226,680		(14,666)			(14,666)		622,306	622,306			
100161543	JACKSON	TN		07/30/2024	01/21/2026	636,972		(7,335)			(7,335)		444,680	444,680			
100161545	SACRAMENTO	CA		07/30/2024	01/21/2026	432,015						(12,262)	130,131	142,851	12,720	12,720	
100161669	WHEAT	MD		07/29/2024	01/20/2026	142,393							632,146	632,146			
100157719	QUEEN CREEK	AZ		06/01/2024	01/09/2026	648,365		(16,219)			(16,219)		2,782,277	2,782,277			
100157794	LOS ANGELES	CA		06/01/2024	01/09/2026	2,880,789		(98,512)			(98,512)		433,180	433,180			
100157903	MARIETTA	GA		06/01/2024	01/09/2026	444,998		(11,819)			(11,819)		666,144	666,144			
100162521	LA JOLLA	CA		06/12/2024	01/17/2026	671,808		(5,664)			(5,664)		7,536	7,536			
100162580	DEBARY	FL		06/12/2024	02/17/2026	7,618		(82)			(82)		583,626	583,626			
100162515	AZLE	TX		06/12/2024	01/17/2026	595,675		(12,049)			(12,049)		371,311	371,311			
100162623	JACKSON	TN		06/12/2024	01/17/2026	376,410		(5,099)			(5,099)		400,314	400,314			
100162693	KONA	ID		06/12/2024	01/17/2026	409,783		(9,469)			(9,469)		216,515	216,515			
100162707	SUMNERVILLE	SC		06/12/2024	01/17/2026	221,648		(5,133)			(5,133)						

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100162751	CHARLOTTE	NC		06/12/2024	01/17/2026	538,562		(12,630)			(12,630)		525,872	525,872			
100162833	COLORADO SPRINGS	CO		06/12/2024	01/17/2026	390,970		(7,926)			(7,926)		383,044	383,044			
100162879	NAMPA	ID		06/12/2024	01/17/2026	291,192		(4,325)			(4,325)		286,867	286,867			
100162988	PORTLAND	OR		06/12/2024	01/17/2026	402,562		(9,891)			(9,891)		392,671	392,671			
100162997	MENFEE	CA		06/12/2024	01/17/2026	387,846		(5,361)			(5,361)		382,485	382,485			
100163000	MECHANICSBURG	PA		06/12/2024	01/17/2026	235,438		(5,436)			(5,436)		230,002	230,002			
100163004	MECHANICSVILLE	VA		06/13/2024	01/21/2026	325,520		(7,770)			(7,770)		317,750	317,750			
100163026	RAEFORD	NC		06/13/2024	01/21/2026	273,136		(4,556)			(4,556)		268,580	268,580			
100163078	COLLEGE STATION	TX		06/13/2024	01/21/2026	222,676		(7,832)			(7,832)		214,844	214,844			
100163088	GRAPEVINE	TX		06/13/2024	01/21/2026	321,601		(9,599)			(9,599)		312,002	312,002			
100163010	EAGLE MOUNTAIN	UT		06/15/2024	01/09/2026	812,527		(28,092)			(28,092)		784,435	784,435			
100163295	HAMEL	IN		06/13/2024	01/05/2026	888,380		(18,490)			(18,490)		869,870	869,870			
100163323	AMARILLO	TX		06/13/2024	01/05/2026	402,061		(15,546)			(15,546)		386,515	386,515			
100163343	LINWOOD	CA		06/13/2024	01/05/2026	513,405		(7,811)			(7,811)		505,594	505,594			
100159884	HOLLYWOOD	FL		06/16/2024	01/11/2026	745,256		(13,341)			(13,341)		731,915	731,915			
100163994	RIVERSIDE	CA		06/21/2024	01/05/2026	577,613		(16,049)			(16,049)		561,564	561,564			
100164126	SPRINGFIELD	VA		06/21/2024	01/05/2026	246,833		(3,954)			(3,954)		242,879	242,879			
100164261	TACOMA	WA		06/21/2024	01/17/2026	329,957		(5,534)			(5,534)		324,423	324,423			
100164265	TRACY	CA		06/21/2024	01/17/2026	701,587		(6,150)			(6,150)		695,437	695,437			
100164332	APEX	NC		06/21/2024	01/17/2026	354,687		(4,552)			(4,552)		350,135	350,135			
100164341	SAINT AUGUSTINE	FL		06/21/2024	02/17/2026	237,542		(5,846)			(5,846)		231,696	231,696			
100164468	CALDWELL	NJ		06/21/2024	01/17/2026	621,410		(11,619)			(11,619)		609,791	609,791			
100164472	EMERALD ISLE	NC		06/21/2024	01/17/2026	515,093		(11,597)			(11,597)		503,496	503,496			
100159702	WILDOMAR	CA		06/23/2024	01/09/2026	376,457		(18,240)			(18,240)		358,217	358,217			
100159729	MISSION VIEJO	CA		06/23/2024	01/09/2026	1,415,834		(32,519)			(32,519)		1,383,315	1,383,315			
100164619	SOUTHERN PINES	NC		06/26/2024	01/17/2026	295,022		(5,554)			(5,554)		289,469	289,469			
100164670	CAROL STREAM	IL		06/26/2024	01/11/2026	318,494		(6,684)			(6,684)		311,810	311,810			
100165051	TIGARD	OR		06/28/2024	01/09/2026	409,246		(17,799)			(17,799)		391,447	391,447			
100165206	LELYSDAD	NLD		06/28/2024	01/20/2026	967,773						(21,086)	346,685	366,685	20,010		20,010
100165219	S-GRAVENHAGE	NLD		06/28/2024	01/20/2026	757,815						(43,465)	714,360	755,614	41,255		41,255
100165269	WILLOWS	CA		06/29/2024	01/05/2026	482,090		(9,590)			(9,590)		472,500	472,500			
100165457	ROCHESTER	NH		06/29/2024	01/21/2026	44,057		(1,313)			(1,313)		42,744	42,744			
100165465	LITTLE ELM	TX		06/29/2024	01/21/2026	388,092		(6,112)			(6,112)		381,980	381,980			
100165514	SACRAMENTO	CA		06/29/2024	01/21/2026	377,148		(6,510)			(6,510)		370,638	370,638			
100165520	FRISCO	CO		06/29/2024	01/21/2026	401,158		(3,707)			(3,707)		397,451	397,451			
100165561	CENTERTON	AR		06/29/2024	01/21/2026	188,001		(2,709)			(2,709)		185,292	185,292			
100165565	QUEEN CREEK	AZ		06/29/2024	01/21/2026	425,945		(9,626)			(9,626)		416,319	416,319			
100165866	RYE	NY		06/29/2024	01/05/2026	2,538,227		(80,207)			(80,207)		2,478,020	2,478,020			
100165794	HOLLYWOOD	FL		06/29/2024	01/05/2026	188,966		(9,238)			(9,238)		179,728	179,728			
100162278	SUWANEE	GA		09/06/2024	01/09/2026	804,254		(30,245)			(30,245)		774,009	774,009			
100166018	LOS ANGELES	CA		09/06/2024	01/05/2026	1,039,427		(79,427)			(79,427)		980,000	980,000			
100166022	LAS VEGAS	NV		09/06/2024	01/05/2026	997,137		(24,424)			(24,424)		972,713	972,713			
100166073	RESEDA	CA		09/09/2024	01/17/2026	662,010		(15,613)			(15,613)		646,397	646,397			
100166175	HAHAHA	NC		09/09/2024	01/17/2026	308,312		(5,115)			(5,115)		303,197	303,197			
100166179	WEST LINN	OR		09/09/2024	01/17/2026	514,577		(14,216)			(14,216)		500,361	500,361			
100166273	CATONSVILLE	MD		09/09/2024	01/17/2026	309,712		(6,222)			(6,222)		303,490	303,490			
100166596	DELAND	CA		09/13/2024	01/21/2026	340,060		(7,575)			(7,575)		332,485	332,485			
100166598	LILBURG	GA		09/13/2024	01/21/2026	244,724		(7,538)			(7,538)		237,186	237,186			
100166964	JACKSON	TN		09/13/2024	01/21/2026	318,849		(3,972)			(3,972)		314,877	314,877			
100166982	LAWN	WA		09/13/2024	01/21/2026	545,078		(7,335)			(7,335)		537,543	537,543			
100167411	BOYNTON BEACH	FL		09/16/2024	01/03/2026	448,368		(11,142)			(11,142)		437,226	437,226			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100167857	OWARD	CA		09/20/2024	..01/05/2026	186,476		(3,460)					183,016	183,016			
100167892	LOS ANGELES	CA		09/20/2024	..01/05/2026	1,096,438		(69,643)			(69,643)		1,026,795	1,026,795			
100168015	SAINT GEORGE	UT		09/20/2024	..01/05/2026	544,968		(18,233)			(18,233)		526,735	526,735			
100168029	GILROY	CA		09/20/2024	..01/07/2026	512,286		(287)			(287)		511,999	511,999			
100168053	BURBANK	CA		09/20/2024	..01/07/2026	226,091		(6,091)			(6,091)		220,000	220,000			
100168196	BLOOMFIELD	NJ		09/20/2024	..01/07/2026	533,833		(16,055)			(16,055)		517,778	517,778			
100168236	SAN DIEGO	CA		09/20/2024	..01/07/2026	1,327,739		(41,130)			(41,130)		1,286,609	1,286,609			
100168415	CONCORD	NC		09/25/2024	..01/17/2026	277,300		(7,864)			(7,864)		269,436	269,436			
100168560	BATAVIA	IL		09/25/2024	..01/17/2026	311,224		(9,069)			(9,069)		302,155	302,155			
100168572	CLENSON	SC		09/25/2024	..01/17/2026	276,431		(8,458)			(8,458)		267,973	267,973			
100168597	POINCIANA	FL		09/25/2024	..01/17/2026	284,519		(8,021)			(8,021)		276,498	276,498			
100168607	EASLEY	SC		09/25/2024	..01/17/2026	130,712		(2,141)			(2,141)		128,571	128,571			
100168617	SAN DIEGO	CA		09/25/2024	..01/09/2026	1,093,475		(41,563)			(41,563)		1,051,912	1,051,912			
100168619	MARLTON	NJ		09/27/2024	..01/09/2026	323,401		(10,739)			(10,739)		312,662	312,662			
100168645	HOUSTON	TX		09/27/2024	..01/09/2026	658,131		(24,891)			(24,891)		633,240	633,240			
100169041	ELLSWORTH	ME		09/27/2024	..01/21/2026	368,864		(3,787)			(3,787)		365,077	365,077			
100169071	OLIVER CITY	CA		09/27/2024	..02/05/2026	998,118		(36,829)			(36,829)		951,289	951,289			
100169438	DURHAM	NC		09/30/2024	..01/07/2026	260,860		(8,787)			(8,787)		252,073	252,073			
100169483	LAWY	MI		09/30/2024	..01/07/2026	413,429		(5,624)			(5,624)		407,806	407,806			
100169497	MAIMOTH LAKES	CA		09/30/2024	..01/07/2026	191,270		(1,802)			(1,802)		189,468	189,468			
100169503	SAINT CLOUD	FL		09/30/2024	..01/07/2026	307,225		(13,992)			(13,992)		283,234	283,234			
100169526	VANCOUVER	WA		09/30/2024	..01/07/2026	289,415		(5,083)			(5,083)		284,332	284,332			
100169536	MOUNT VERNON	NY		09/30/2024	..01/07/2026	402,954		(10,105)			(10,105)		392,849	392,849			
100169542	PORTSMOUTH	RI		09/30/2024	..01/07/2026	450,671		(6,331)			(6,331)		444,341	444,341			
100169567	TOWNS RIVER	NJ		09/30/2024	..01/07/2026	502,607		(8,317)			(8,317)		494,290	494,290			
100169641	KINGS BEACH	CA		09/30/2024	..01/07/2026	633,691		(12,714)			(12,714)		640,977	640,977			
100169648	ANN ARBOR	MI		09/30/2024	..01/07/2026	352,952		(9,478)			(9,478)		343,474	343,474			
100169707	PEABODY	MA		09/30/2024	..01/07/2026	494,853		(5,093)			(5,093)		489,760	489,760			
100169850	GATLINBURG	TN		09/30/2024	..01/17/2026	591,546		(13,395)			(13,395)		578,153	578,153			
100169861	ZEBULON	NC		09/30/2024	..01/17/2026	235,461		(7,356)			(7,356)		228,105	228,105			
100169839	NAPERVILLE	IL		10/04/2024	..01/09/2026	475,337		(8,747)			(8,747)		466,590	466,590			
100165004	SANTA BARBARA	CA		10/04/2024	..01/09/2026	1,267,862		(28,108)			(28,108)		1,239,754	1,239,754			
100165072	BURBANK	CA		10/04/2024	..02/09/2026	264,002		(10,718)			(10,718)		253,284	253,284			
100170111	DESERT HOT SPRINGS	CA		10/08/2024	..01/17/2026	639,842		(12,045)			(12,045)		627,797	627,797			
100170131	SAN FRANCISCO	CA		10/08/2024	..01/17/2026	1,161,520		(32,552)			(32,552)		1,148,968	1,148,968			
100170180	FAVETTEVILLE	NC		10/08/2024	..01/17/2026	354,751		(14,044)			(14,044)		340,707	340,707			
100170213	CONCORD	NC		10/08/2024	..01/17/2026	260,561		(8,044)			(8,044)		252,517	252,517			
100170294	WALLINGTON	NJ		10/08/2024	..01/17/2026	660,798		(13,673)			(13,673)		637,125	637,125			
100170968	ELK GROVE	CA		10/11/2024	..01/11/2026	202,376		(4,704)			(4,704)		197,672	197,672			
100171593	LEICESTER	NC		10/16/2024	..01/17/2026	369,731		(10,177)			(10,177)		359,554	359,554			
100171986	GRANSON	GA		10/16/2024	..01/17/2026	225,768		(8,156)			(8,156)		217,612	217,612			
100171997	GREENBANK	VA		10/16/2024	..01/17/2026	553,250		(19,238)			(19,238)		534,012	534,012			
100171989	DAVENSVILLE	GA		10/16/2024	..01/17/2026	303,470		(10,197)			(10,197)		293,273	293,273			
100171409	CLARKSBURG	MD		10/16/2024	..01/17/2026	349,238		(11,495)			(11,495)		337,743	337,743			
100171529	MIRTLE BEACH	SC		10/16/2024	..01/17/2026	368,525		(13,521)			(13,521)		355,004	355,004			
100171530	MILLSBORO	DE		10/16/2024	..01/17/2026	295,761		(11,318)			(11,318)		284,443	284,443			
100171541	CADDO WILLS	TX		10/16/2024	..01/01/2026	4,000							4,000	4,000		(2,000)	(2,000)
100171608	JOHNS CREEK	GA		10/16/2024	..01/17/2026	432,171		(11,662)			(11,662)		420,509	420,509			
100171609	RED LODGE	MT		10/16/2024	..01/17/2026	328,309		(9,636)			(9,636)		318,673	318,673			
100171684	POTOMAC	MD		10/16/2024	..01/17/2026	577,261		(20,861)			(20,861)		556,400	556,400			
100171691	LINN	MO		10/16/2024	..01/17/2026	282,995							272,018	272,018			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017166	RIVERBANK	CA		10/16/2024	01/17/2026	369,670		(13,566)					356,104	356,104			
100172149	SAN DIEGO	CA		10/17/2024	01/05/2026	306,959		(8,498)			(8,498)		298,461	298,461			
100172268	PHILADELPHIA	PA		10/21/2024	01/21/2026	286,095		(4,225)			(4,225)		251,870	251,870			
100166284	AUSTIN	TX		10/23/2024	01/09/2026	1,098,328		(51,227)			(51,227)		1,047,101	1,047,101			
100172894	LOS ANGELES	CA		10/25/2024	01/05/2026	1,599,038		(37,398)			(37,398)		1,561,640	1,561,640			
100172920	SCOTTSDALE	AZ		10/25/2024	01/05/2026	667,979		(31,130)			(31,130)		636,849	636,849			
100172936	MORENO VALLEY	CA		10/25/2024	01/05/2026	194,867		(6,617)			(6,617)		188,250	188,250			
100172963	SCOTTSDALE	AZ		10/25/2024	01/05/2026	1,017,288		(28,327)			(28,327)		988,961	988,961			
100172992	GRANDDA HILLS	CA		10/25/2024	01/08/2026	1,187,723		(48,265)			(48,265)		1,139,458	1,139,458			
100173074	SCOTTSDALE	AZ		10/25/2024	01/08/2026	3,073,022		(107,936)			(107,936)		2,965,086	2,965,086			
100173224	ORLANDO BEACH	FL		10/30/2024	01/17/2026	298,299		(10,242)			(10,242)		288,057	288,057			
100173357	EL CERRITO	CA		10/30/2024	01/17/2026	832,814		(17,415)			(17,415)		815,399	815,399			
100173369	SAN JOSE	CA		10/30/2024	01/17/2026	774,214		(16,462)			(16,462)		757,752	757,752			
100173400	RENTON	WA		10/29/2024	01/05/2026	760,705		(29,082)			(29,082)		731,623	731,623			
100173442	HUNTINGTON BEACH	CA		10/29/2024	01/05/2026	449,914		(13,792)			(13,792)		436,122	436,122			
100173460	TUOLUMA	CA		10/29/2024	01/05/2026	692,515		(23,515)			(23,515)		669,000	669,000			
100173517	CHANDLER	AZ		10/29/2024	01/05/2026	1,271,291		(37,400)			(37,400)		1,233,891	1,233,891			
100173561	UNITED KINGDOM	GBR		10/29/2024	01/20/2026	148,404						(5,379)	143,025	147,889	4,865		4,865
100169806	SHERBURY	WA		11/08/2024	01/09/2026	140,419		(3,755)			(3,755)		136,664	136,664			
100170033	SACRAMENTO	CA		11/08/2024	01/09/2026	446,788		(18,868)			(18,868)		427,919	427,919			
100175207	ORANGE BEACH	AL		11/05/2024	01/21/2026	576,749		(7,194)			(7,194)		569,555	569,555			
100176517	COACHELLA	CA		11/15/2024	01/17/2026	718,853		(17,284)			(17,284)		701,569	701,569			
100176525	RENTON	WA		11/15/2024	01/17/2026	419,890		(7,878)			(7,878)		412,012	412,012			
100171157	PLEASANT GROVE	UT		11/22/2024	01/09/2026	266,375		(8,891)			(8,891)		257,484	257,484			
100172709	WACO	TX		11/21/2024	01/09/2026	154,949		(7,217)			(7,217)		147,732	147,732			
100179873	NORWALK	CT		11/22/2024	01/09/2026	365,995		(8,742)			(8,742)		357,253	357,253			
100180011	LAKE ARROWHEAD	CA		11/25/2024	01/17/2026	516,954		(8,853)			(8,853)		508,101	508,101			
100180315	PHILADELPHIA	PA		11/25/2024	01/21/2026	205,240		(4,608)			(4,608)		200,632	200,632			
100180336	BOSTON	MA		11/25/2024	01/21/2026	703,393		(136)			(136)		703,257	703,257			
100180392	HOUSTON	TX		11/25/2024	01/21/2026	133,745		(2,726)			(2,726)		131,019	131,019			
100180425	COLLEGE STATION	TX		11/25/2024	01/21/2026	274,380		(655)			(655)		273,725	273,725			
100172806	PHILADELPHIA	PA		12/06/2024	01/09/2026	140,350		(1,953)			(1,953)		138,397	138,397			
100172811	XENIA	OH		12/06/2024	01/09/2026	103,442		(3,081)			(3,081)		100,361	100,361			
100182571	RICHMOND	TX		12/12/2024	01/17/2026	267,750		(8,318)			(8,318)		259,432	259,432			
100182885	CARLEIL	IN		12/12/2024	01/17/2026	469,600		(7,946)			(7,946)		461,652	461,652			
100176966	HOUSTON	TX		12/20/2024	01/09/2026	987,615		(44,011)			(44,011)		943,604	943,604			
100176119	MADISON HEIGHTS	MI		12/20/2024	01/09/2026	203,973		(6,182)			(6,182)		197,791	197,791			
100176144	LA MESA	CA		12/20/2024	01/09/2026	542,721		(17,931)			(17,931)		524,790	524,790			
100184663	TRUCKEE	CA		12/19/2024	01/08/2026	590,440		(14,086)			(14,086)		576,354	576,354			
100185139	LEWISIA	KS		12/20/2024	01/08/2026	276,676		(12,917)			(12,917)		263,759	263,759			
100185716	KLOOSTERBUREN	ND		12/20/2024	01/20/2026	210,868		(48,821)			(48,821)	(26,859)	184,010	211,688	27,677		27,677
100185959	INGLEWOOD	CA		12/26/2024	01/08/2026	1,043,807							994,986	994,986			
100179398	MANCHESTER	CT		12/27/2024	01/09/2026	235,305		(8,731)			(8,731)		226,574	226,574			
100186008	SANTA FE	NM		12/27/2024	01/11/2026	334,114		(7,359)			(7,359)		326,755	326,755			
100186321	SOUTH GATE	CA		12/30/2024	01/17/2026	663,450		(12,728)			(12,728)		650,722	650,722			
100186335	CHESTER	MD		12/30/2024	01/17/2026	268,728		(9,227)			(9,227)		259,501	259,501			
100186455	BREKENTON	WA		12/30/2024	01/17/2026	328,880		(11,744)			(11,744)		317,136	317,136			
100186462	GLENDALE	CA		12/30/2024	01/17/2026	309,507		(2,101)			(2,101)		307,406	307,406			
100186675	WEST COVINA	CA		12/31/2024	01/09/2026	1,035,487		(15,196)			(15,196)		1,020,291	1,020,291			
100181989	APACHE JUNCTION	AZ		01/09/2025	01/09/2026	1,618							1,618	1,618			
100181415	BEAVERTON	OR		01/09/2025	01/09/2026	613,041		(24,517)			(24,517)		588,524	588,524			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100181430	FRANKLIN LAKES		NJ		01/09/2025	01/09/2026	1,445,653		(42,692)			(42,692)		1,402,961	1,402,961			
100181435	EL SEGUNDO		CA		01/09/2025	01/09/2026	1,357,774		(17,430)			(17,430)		1,340,344	1,340,344			
100188419	CLEARWATER		FL		01/08/2025	01/17/2026	384,244		(9,057)			(9,057)		375,187	375,187			
100188476	BAYVILLE		NY		01/08/2025	02/17/2026	404,248		(9,947)			(9,947)		394,301	394,301			
100188511	HUTTO		TX		01/08/2025	01/17/2026	286,718		(9,772)			(9,772)		276,946	276,946			
100188530	WEST HAVEN		CT		01/08/2025	01/17/2026	255,573		(5,156)			(5,156)		250,417	250,417			
100188706	BELLINGHAM		WA		01/09/2025	01/17/2026	583,790		(8,954)			(8,954)		574,836	574,836			
100188732	CHESTERFIELD		MO		01/09/2025	01/17/2026	278,865		(4,945)			(4,945)		273,920	273,920			
100188855	SAN ANGELO		TX		01/09/2025	02/08/2026	313,089		(24,148)			(24,148)		288,941	288,941			
100189140	JOSHUA TREE		CA		01/13/2025	01/17/2026	400,201		(11,844)			(11,844)		388,357	388,357			
100189161	SAN TAN VALLEY		AZ		01/13/2025	01/17/2026	310,073		(8,634)			(8,634)		301,439	301,439			
100189207	PARK RIDGE		NJ		01/13/2025	01/17/2026	306,354		(9,057)			(9,057)		297,297	297,297			
100189218	MODESTO		CA		01/13/2025	01/17/2026	506,799		(10,425)			(10,425)		496,374	496,374			
100189238	PLANO		TX		01/13/2025	01/17/2026	384,227		(11,084)			(11,084)		373,143	373,143			
100189284	RANCHO CORDOVA		CA		01/13/2025	01/17/2026	390,791		(8,186)			(8,186)		382,625	382,625			
100189298	CHULA VISTA		CA		01/13/2025	01/17/2026	757,325		(15,113)			(15,113)		742,212	742,212			
100189334	AUSTIN		TX		01/13/2025	01/17/2026	383,921		(12,295)			(12,295)		371,626	371,626			
100189345	NIPOMO		CA		01/13/2025	01/17/2026	563,760		(14,065)			(14,065)		549,695	549,695			
100189357	EDEEN PRAIRIE		IL		01/14/2025	01/05/2026	88,206		(3,461)			(3,461)		84,745	84,745			
100189363	RICHMOND		TX		01/14/2025	01/05/2026	448,335		(96)			(96)		448,239	406,435		(41,804)	(41,804)
100189374	SCOTTSDALE		AZ		01/14/2025	01/05/2026	315,837		(10,848)			(10,848)		304,989	304,989			
100189448	CLOWIS		CA		01/14/2025	01/05/2026	289,037		(12,089)			(12,089)		246,948	246,948			
100189481	DELRAY BEACH		FL		01/15/2025	01/08/2026	157,141		(7,358)			(7,358)		149,783	149,783			
100189534	YONKIVILLE		CA		01/16/2025	01/11/2026	1,183,397		(22,083)			(22,083)		1,161,314	1,161,314			
100189544	ALTO		IL		01/16/2025	01/11/2026	592,975		(16,693)			(16,693)		576,282	576,282			
100189726	CARNEGIE		PA		01/21/2025	01/09/2026	308,705		(9,012)			(9,012)		299,693	299,693			
100189817	SAINT CLOUD		FL		01/21/2025	01/17/2026	388,124		(1,375)			(1,375)		386,749	386,749			
100189863	TUCSON		AZ		01/21/2025	01/17/2026	231,942		(4,441)			(4,441)		227,501	227,501			
100190038	SUN LAKES		AZ		01/21/2025	01/17/2026	442,909		(8,732)			(8,732)		434,177	434,177			
100190089	MERIDIAN		ID		01/21/2025	01/17/2026	311,216		(8,192)			(8,192)		303,024	303,024			
100190230	WESTLAKE VILLAGE		CA		01/21/2025	01/09/2026	1,303,812		(39,396)			(39,396)		1,264,416	1,264,416			
100177039	LIMA		OH		01/16/2025	01/08/2026	199,572		(9,359)			(9,359)		190,213	190,213			
100177280	SECANE		PA		01/16/2025	01/08/2026	403,742		(13,115)			(13,115)		390,627	390,627			
100177288	ORANGE BEACH		AL		01/16/2025	02/08/2026	741,684		(21,579)			(21,579)		720,105	720,105			
100177328	SUGARLOF		CA		01/16/2025	01/08/2026	245,241		(9,040)			(9,040)		236,201	236,201			
100177329	ZIONSVILLE		IN		01/16/2025	01/08/2026	505,383		(23,640)			(23,640)		481,743	481,743			
100177342	LUTZ		FL		01/16/2025	01/08/2026	953,782		(39,431)			(39,431)		914,351	914,351			
100177368	PARK CITY		UT		01/16/2025	01/08/2026	1,489,642		(30,519)			(30,519)		1,408,123	1,408,123			
100177400	BAGDAJ		NY		01/16/2025	01/08/2026	136,142		(6,372)			(6,372)		129,770	129,770			
100177491	MESA		AZ		01/16/2025	01/08/2026	593,155		(14,198)			(14,198)		578,957	578,957			
100177555	YOUNGSTOWN		OH		01/16/2025	01/08/2026	20,200		(894)			(894)		19,306	19,306			
100177612	CHARLOTTE		NC		01/16/2025	01/08/2026	829,531		(38,787)			(38,787)		790,744	790,744			
100190392	HENDERSIN		NY		01/23/2025	01/09/2026	379,573		(7,364)			(7,364)		372,209	372,209			
100195201	PHOENIX		AZ		01/24/2025	02/09/2026	1,172		(10,797)			(10,797)		1,172	1,172		(586)	(586)
100195248	LONG BEACH		CA		01/24/2025	01/09/2026	268,812		(83,856)			(83,856)		258,015	258,015			
100195250	SANTA BARBARA		CA		01/24/2025	01/09/2026	1,791,449		(19,876)			(19,876)		1,707,593	1,707,593			
100195291	SCOTTSDALE		AZ		01/24/2025	02/09/2026	1,183,701		(7,200)			(7,200)		1,163,825	1,163,825			
100190760	LARDO		TX		01/21/2025	01/05/2026	203,951		(9,426)			(9,426)		196,751	196,751			
100190711	SWPNA		GA		01/28/2025	01/03/2026	302,214							292,788	292,788			
100191531	UNITED KINGDOM		GBR		01/29/2025	01/20/2026	70,751							64,834	64,834			
100186069	MISSION VIEJO		CA		01/31/2025	02/09/2026	812,224		(12,224)			(12,224)		800,000	800,000			5,985

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value				
100191212	LOS ANGELES	CA		01/29/2025	01/08/2026	421,570		(13,947)					407,623			
100191354	DURHAM	NC		01/30/2025	01/05/2026	872,931		(40,633)					832,298			
100191356	BEDFORD	MA		01/30/2025	01/05/2026	1,066,115		(34,114)					1,032,001			
100191559	SAN FRANCISCO	CA		01/31/2025	01/11/2026	898,866		(14,668)					884,198			
100191946	JUNE LAKE	CA		01/31/2025	02/07/2026	423,810		(13,251)					410,559			
100192238	CHICAGO	IL		01/31/2025	01/07/2026	520,722		(15,399)					505,323			
100186167	CARSON	CA		02/10/2025	01/09/2026	529,823		(13,473)					516,350			
100188628	QUARTZ HILL	CA		02/10/2025	01/09/2026	424,773		(21,947)					402,826			
100188653	FRISCO	TX		02/10/2025	01/09/2026	1,212,667		(11,434)					1,201,233			
100192538	MANASSAS	VA		02/10/2025	01/17/2026	459,292		(3,171)					456,121			
100192541	FAIR LAWN	NJ		02/10/2025	01/17/2026	468,327		(5,025)					463,302			
100192557	MCDONOVILLE	IN		02/10/2025	01/17/2026	276,181		(9,154)					267,027			
100192565	SAN ANTONIO	TX		02/10/2025	01/17/2026	6,314		(73)					6,241			
100192566	DEER PARK	TX		02/10/2025	01/17/2026	237,610		(3,352)					234,258			
100192722	MANTECA	CA		02/10/2025	01/17/2026	524,788		(12,323)					512,465			
100192778	FAIRHOPE	AL		02/10/2025	02/17/2026	293,515		(4,660)					288,855			
100192819	BATAVIA	IL		02/10/2025	01/17/2026	37,711		(384)					37,327			
100192827	SOUTH KINGSTOWN	RI		02/10/2025	01/17/2026	537,808		(7,310)					530,498			
100193066	IRVINE	CA		02/10/2025	01/17/2026	894,682		(3,044)					891,638			
100193274	ARGON	GA		02/10/2025	01/07/2026	98,169		(2,993)					95,176			
100193287	SEVIERVILLE	TN		02/10/2025	01/07/2026	641,281		(14,701)					626,580			
100193493	TRUCKEE	CA		02/10/2025	01/07/2026	608,144		(13,422)					594,722			
100157020	UNION	NJ		02/20/2025	01/08/2026	402,011		(22,542)					379,469			
100157051	VALRICO	FL		02/20/2025	01/08/2026	267,224		(18,536)					248,688			
100157133	LAGUNA NIGUEL	CA		02/20/2025	01/08/2026	982,438		(9,023)					973,415			
100157174	MIAMI BEACH	FL		02/20/2025	01/08/2026	223,991		(12,733)					211,258			
100157196	SANTA FE	NM		02/20/2025	01/08/2026	1,235,244		(17,015)					1,218,229			
100157287	CHICAGO	IL		02/20/2025	01/08/2026	198,642		(9,358)					189,284			
100157479	BOCA RATON	FL		02/20/2025	01/08/2026	622,678		(5,387)					617,291			
100157491	BURLINGTON	NC		02/20/2025	01/31/2026	151,532		(147)					151,532		93	
100157506	METairie	LA		02/20/2025	01/08/2026	158,717							158,670		283	
100189687	INDIAN WELLS	CA		02/20/2025	01/09/2026	921,757		(23,109)					898,648			
100191725	CARIEL	IN		02/20/2025	01/09/2026	1,455,580		(68,238)					1,387,342			
100195574	PALMDALE	CA		02/24/2025	01/08/2026	417,029		(3,417)					413,612			
100195122	INDIANAPOLIS	IL		02/24/2025	01/17/2026	254,686		(7,019)					247,667			
100195140	LEANDER	TX		02/24/2025	01/17/2026	266,912		(9,848)					257,064			
100195167	WESTAMPTON	NJ		02/24/2025	01/17/2026	7,297		(105)					7,192			
100195568	GRAVOIS MILLS	MO		02/24/2025	01/17/2026	410,720		(9,265)					401,455			
100195522	VIEWMOUTH	MA		02/24/2025	01/17/2026	555,779		(5,626)					550,153			
100195544	PROVIDENCE	UT		02/24/2025	01/17/2026	848,676		(22,019)					826,657			
100195587	ROSELUCK	SC		02/24/2025	01/17/2026	233,841		(9,307)					224,534			
100195431	PLAINFIELD	NJ		02/24/2025	01/17/2026	221,645		(5,102)					216,543			
100195443	SUITE CITY	NC		02/24/2025	01/17/2026	658,475		(6,317)					652,158			
100195446	GREENBACKVILLE	VA		02/24/2025	01/17/2026	105,666		(3,709)					101,957			
100197490	APEX	NC		02/26/2025	01/07/2026	431,879		(15,007)					416,872			
100197578	EDGEWATER	MD		02/26/2025	01/07/2026	241,708		(3,827)					237,881			
100197588	JERREY CITY	NJ		02/26/2025	02/07/2026	664,443		(6,290)					658,153			
100197718	ROTTERDAM	NLD		02/26/2025	01/20/2026	1,149,676							1,139,149			
100197759	TILBURG	NLD		02/26/2025	01/20/2026	418,063							419,441			
100198254	SHELBY	NC		02/28/2025	01/17/2026	239,476		(9,389)					230,087			
100198282	CUMMING	GA		02/28/2025	01/17/2026	454,649		(8,054)					446,595			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100198367	RALEIGH	NC		02/28/2025	01/17/2026	403,901		(13,544)					390,357	390,357			
100198368	BROCKTON	MA		02/28/2025	01/17/2026	325,102		(7,137)					317,965	317,965			
100198420	FRANKLIN	IL		02/28/2025	01/17/2026	490,982		(14,070)					476,912	476,912			
100198445	SEASIDE HEIGHTS	NJ		02/28/2025	01/17/2026	760,987		(9,445)					751,542	751,542			
100198895	RENO	NV		02/28/2025	01/11/2026	983,861		(30,635)					953,226	953,226			
100199269	WHTSETT	NC		03/05/2025	01/07/2026	250,967		(4,338)					246,629	246,629			
100199347	FRONT ROYAL	VA		03/05/2025	01/07/2026	559,694		(15,009)					544,688	544,688			
100200457	BELL CANYON	CA		03/10/2025	01/08/2026	2,559,949		(58,288)					2,501,661	2,501,661			
100200504	PHILADELPHIA	PA		03/11/2025	01/21/2026	256,800		(7,923)					248,877	248,877			
100200512	SILVERDALE	WA		03/11/2025	01/21/2026	304,112		(9,870)					294,242	294,242			
100200530	MONTEBELLO	CA		03/11/2025	01/21/2026	646,658		(7,503)					639,155	639,155			
100200551	LORIEL	MA		03/11/2025	01/21/2026	213,219		(8,458)					204,761	204,761			
100200609	NORTH RIVERSIDE	IL		03/11/2025	01/21/2026	462,222		(6,737)					455,485	455,485			
100200611	LAWRENCEVILLE	GA		03/11/2025	01/21/2026	449,038		(2,918)					446,120	446,120			
100200675	DIAMOND BAR	CA		03/11/2025	01/21/2026	955,837		(13,740)					942,097	942,097			
100201020	CASTLE PINES	CO		03/12/2025	01/17/2026	343,065		(3,783)					339,282	339,282			
100201021	CASTLE PINES	CO		03/12/2025	01/17/2026	348,332		(3,842)					344,490	344,490			
100201092	ELK GROVE	CA		03/12/2025	01/17/2026	439,116		(12,478)					426,638	426,638			
100201112	GREENBELT	MD		03/12/2025	01/17/2026	498,539		(11,743)					446,796	446,796			
100201122	GARNER	NC		03/12/2025	01/17/2026	304,095		(8,808)					295,287	295,287			
100201134	DELAFIELD	IL		03/12/2025	01/17/2026	282,822		(10,249)					272,573	272,573			
100201146	TAUNTON	MA		03/12/2025	01/17/2026	509,832		(14,122)					495,710	495,710			
100201214	ORLEANS	MA		03/12/2025	01/17/2026	686,481		(25,668)					670,813	670,813			
100201260	LOS ANGELES	CA		03/12/2025	01/05/2026	509,829		(13,837)					495,992	495,992			
100201460	LOS ANGELES	CA		03/12/2025	01/08/2026	530,317		(282)					530,035	530,035			
100201643	SALT LAKE CITY	UT		03/13/2025	01/11/2026	1,737,062		(601)					1,736,461	1,736,461			
100202284	STUDIO CITY	CA		03/19/2025	01/08/2026	1,589,274		(42,048)					1,527,226	1,527,226			
100193154	MISSOURI CITY	TX		03/20/2025	01/09/2026	1,123,334		(11,792)					1,111,542	1,111,542			
100193156	CULVER CITY	CA		03/20/2025	01/09/2026	1,212,943		(20,407)					1,192,536	1,192,536			
100193157	RIALTO	CA		03/20/2025	01/09/2026	473,758		(22,262)					451,496	451,496			
100202993	SAN BERNARDINO	CA		03/21/2025	01/09/2026	577,884		(27,207)					550,677	550,677			
100202646	MOUNT PLEASANT	SC		03/24/2025	01/17/2026	400,492		(4,228)					396,264	396,264			
100202707	CAMERON PARK	CA		03/24/2025	01/17/2026	633,407		(17,656)					615,551	615,551			
100202710	MATECA	CA		03/24/2025	01/17/2026	529,909		(15,666)					514,243	514,243			
100202828	PHOENIX	AZ		03/24/2025	01/17/2026	455,492		(18,001)					437,491	437,491			
100202862	WINCHESTER	MA		03/24/2025	01/17/2026	613,034		(23,234)					589,800	589,800			
100202884	TUSCON	AZ		03/24/2025	01/17/2026	394,677		(11,935)					382,742	382,742			
100203129	DE PERE	WI		03/27/2025	01/07/2026	248,007		(10,406)					237,601	237,601			
100203265	ALBANY	TX		03/27/2025	01/17/2026	247,275		(7,867)					239,408	239,408			
100203207	HAUNTON	NH		03/27/2025	01/17/2026	16,687		(483)					16,204	16,204			
100203212	DONNELLY	ID		03/27/2025	01/17/2026	786,939		(22,742)					744,197	744,197			
100203217	PORTERVILLE	CA		03/27/2025	01/17/2026	254,919		(5,325)					249,594	249,594			
100203236	COLORADO SPRINGS	CO		03/27/2025	01/17/2026	308,307		(12,331)					295,976	295,976			
100203261	BLOOMINGDALE	NJ		03/27/2025	02/17/2026	316,707		(13,497)					303,210	303,210			
100203270	CONCORD	NC		03/27/2025	01/17/2026	309,381		(11,202)					298,179	298,179			
100203279	LONG BEACH	CA		03/27/2025	01/17/2026	942,410		(29,516)					912,894	912,894			
100203300	MENFEE	CA		03/27/2025	01/17/2026	487,371		(14,041)					473,330	473,330			
100203365	GILBERT	AZ		03/27/2025	01/17/2026	426,045		(15,987)					410,058	410,058			
100203381	MECHANICSVILLE	VA		03/27/2025	01/17/2026	275,928		(8,136)					267,792	267,792			
100203421	SANFORD	FL		03/27/2025	01/17/2026	331,940		(12,468)					319,472	319,472			
100203433	CHARLOTTE	NC		03/27/2025	01/17/2026	302,000		(11,156)					290,844	290,844			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
102003475	N TOPSAIL BCH	NC		03/26/2025	.01/21/2026	315,071		(7,000)			(7,000)		308,071	308,071			
102003569	CHICAGO	IL		03/26/2025	.01/21/2026	225,032		(9,602)			(9,602)		215,430	215,430			
102003638	UNITED KINGDOM	GBR		03/27/2025	.01/20/2026	98,410			98,410			(4,015)	94,395	98,069	3,673		3,673
102004007	ELL LAJ	CA		03/28/2025	.01/11/2026	1,506,724		(16,783)			(16,783)		1,489,941	1,489,941			
100199216	NEWPORT BEACH	CA		04/09/2025	.01/09/2026	2,961,271		(104,853)			(104,853)		2,856,418	2,856,418			
100199224	BOZEMAN	MT		04/09/2025	.01/09/2026	2,765,884		(103,384)			(103,384)		2,662,500	2,662,500			
100199240	RAVENA	CA		04/09/2025	.01/09/2026	155,890		(6,684)			(6,684)		149,206	149,206			
100202989	SANTA BARBARA	CA		04/25/2025	.01/09/2026	1,221,558		(29,246)			(29,246)		1,192,312	1,192,312			
102003001	ESTES PARK	CO		04/25/2025	.01/09/2026	328,782		(8,990)			(8,990)		319,792	319,792			
102003008	WHEATON	IL		04/25/2025	.01/09/2026	632,346		(18,449)			(18,449)		613,897	613,897			
102003032	SOUTH JORDAN	UT		04/25/2025	.01/09/2026	220,657		(6,882)			(6,882)		213,775	213,775			
102003045	COALVILLE	UT		04/25/2025	.01/09/2026	1,143,619		(25,030)			(25,030)		1,118,589	1,118,589			
102003052	SACRAMENTO	CA		04/25/2025	.01/09/2026	198,401		(6,297)			(6,297)		192,104	192,104			
102003057	LOS ANGELES	CA		04/25/2025	.01/09/2026	1,385,207		(65,100)			(65,100)		1,320,107	1,320,107			
102004500	YUMA	AZ		04/04/2025	.01/07/2026	249,003		(8,973)			(8,973)		240,030	240,030			
102004508	VERO BEACH	FL		04/04/2025	.01/07/2026	176,232		(6,361)			(6,361)		169,871	169,871			
102004515	RAVENNA	OH		04/04/2025	.01/07/2026	168,050		(6,433)			(6,433)		161,617	161,617			
102004611	MONTAGE	NJ		04/04/2025	.01/07/2026	271,079		(6,734)			(6,734)		264,345	264,345			
102004613	RALEIGH	NC		04/04/2025	.01/07/2026	127,677		(3,393)			(3,393)		124,284	124,284			
102004634	CHARLOTTE	NC		04/04/2025	.01/07/2026	289,303		(10,957)			(10,957)		258,346	258,346			
102004643	PHOENIX	AZ		04/04/2025	.01/07/2026	620,444		(18,070)			(18,070)		602,374	602,374			
102004661	SEATTLE	WA		04/04/2025	.01/07/2026	644,671		(25,470)			(25,470)		619,201	619,201			
102004740	MINNIEHOUS LAKES	CA		04/10/2025	.01/09/2026	1,320,695		(25,836)			(25,836)		1,294,859	1,294,859			
102005023	BELMONT	CA		04/09/2025	.01/08/2026	1,382,282		(32,667)			(32,667)		1,359,615	1,359,615			
102005030	LOS ANGELES	CA		04/11/2025	.01/05/2026	500,992		(9,496)			(9,496)		491,496	491,496			
102005030	AGORA HILLS	CA		04/11/2025	.01/05/2026	1,025,233		(49,372)			(49,372)		975,861	975,861			
102005120	LAKEWOOD	CO		04/11/2025	.01/11/2026	976,491		(36,196)			(36,196)		940,295	940,295			
102005128	NEWPORT BEACH	CA		04/11/2025	.01/11/2026	3,577,615		(97,077)			(97,077)		3,480,538	3,480,538			
102005728	JACKSON	TN		04/14/2025	.01/21/2026	961,589		(6,112)			(6,112)		355,477	355,477			
102005787	MAPEVILLE	IL		04/14/2025	.01/21/2026	211,074		(8,249)			(8,249)		202,825	202,825			
102005841	ROYAL OAK	MI		04/14/2025	.01/21/2026	317,856		(5,293)			(5,293)		312,563	312,563			
102005856	ONTARIO	CA		04/14/2025	.01/21/2026	402,774		(6,936)			(6,936)		395,838	395,838			
102006160	PILLAGER	IN		04/16/2025	.01/17/2026	246,990		(7,529)			(7,529)		239,461	239,461			
102006189	ALEXANDRIA	VA		04/16/2025	.01/17/2026	993,096		(24,160)			(24,160)		968,936	968,936			
102006191	LAKE STEVENS	WA		04/16/2025	.01/17/2026	651,752		(6,827)			(6,827)		644,925	644,925			
102006561	SANNAH	GA		04/22/2025	.01/09/2026	261,114		(12,282)			(12,282)		248,832	248,832			
102006599	JPL IN	NO		04/23/2025	.01/07/2026	161,654		(6,430)			(6,430)		155,234	155,234			
102006782	JERREY CITY	NJ		04/23/2025	.01/07/2026	1,064,663		(14,769)			(14,769)		1,049,894	1,049,894			
102006952	MAPLEWOOD	GA		04/25/2025	.01/05/2026	654,722		(26,236)			(26,236)		628,486	628,486			
102006970	DULUTH	GA		04/25/2025	.01/05/2026	229,401		(6,776)			(6,776)		222,625	222,625			
102007030	NORTHRODE	CA		04/24/2025	.01/07/2026	682,594		(20,697)			(20,697)		671,897	671,897			
102007031	SEATTLE	WA		04/24/2025	.01/07/2026	460,484		(13,083)			(13,083)		447,401	447,401			
102007052	BRIDGEPORT	CT		04/24/2025	.01/07/2026	308,182		(12,443)			(12,443)		295,739	295,739			
102007091	WHEATHERSE	TX		04/24/2025	.01/07/2026	232,310		(11,317)			(11,317)		220,993	220,993			
102007170	HIGHLANDS RANCH	CO		04/28/2025	.02/06/2026	201,731		(3,467)			(3,467)		198,264	198,264			
102007172	SAN JOSE	CA		04/28/2025	.01/06/2026	805,855		(12,450)			(12,450)		793,405	793,405			
102007248	SANTA ANA	CA		04/28/2025	.01/06/2026	633,654		(18,179)			(18,179)		615,475	615,475			
102007262	LAS VEGAS	NV		04/28/2025	.01/06/2026	233,090		(6,633)			(6,633)		226,457	226,457			
102007324	BOGART	GA		04/29/2025	.01/11/2026	250,213		(1,969)			(1,969)		248,244	248,244			
102007470	KAL S'PELL	MT		04/29/2025	.01/11/2026	519,923		(24,465)			(24,465)		495,458	495,458			
102009625	NORTH LAS VEGAS	NV		05/02/2025	.02/07/2026	12,105		(466)			(466)		11,639	11,639			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100209496	LOS ANGELES	CA		05/01/2025	..01/09/2026	600,114		(23,291)					576,823	576,823			
100209716	BERKELEY	CA		05/05/2025	..01/05/2026	1,195,317		(2,905)					1,192,412	1,192,412			
100210148	BAY VILLAGE	OH		05/07/2025	..01/17/2026	236,574		(7,284)					229,290	229,290			
100210156	QUEEN CREEK	AZ		05/07/2025	..01/17/2026	393,999		(11,533)					382,066	382,066			
100210164	CLARKSVILLE	TN		05/07/2025	..01/17/2026	271,405		(2,993)					268,412	268,412			
100210186	HILLO	HI		05/07/2025	..01/17/2026	390,663		(2,757)					387,906	387,906			
100210206	THOMPSONS STATION	TN		05/08/2025	..01/07/2026	270,653		(7,200)					263,453	263,453			
100210290	GIG HARBOR	WA		05/09/2025	..01/17/2026	221,526		(3,271)					218,255	218,255			
100210298	SAN ANTONIO	TX		05/09/2025	..01/17/2026	508,236		(5,231)					503,005	503,005			
100210314	MERIDIAN	ID		05/09/2025	..01/17/2026	369,993		(8,580)					361,413	361,413			
100206040	EUGENE	OR		05/16/2025	..01/09/2026	815,267		(28,667)					786,600	786,600			
100210690	BUENA PARK	CA		05/15/2025	..01/07/2026	641,287		(21,503)					619,784	619,784			
100210764	VACAVILLE	CA		05/15/2025	..01/07/2026	712,318		(22,426)					689,892	689,892			
100211500	THE SEA RANCH	CA		05/16/2025	..01/09/2026	1,154,744		(40,386)					1,114,358	1,114,358			
100211672	LATHROP	CA		05/19/2025	..01/17/2026	154,522		(4,527)					149,995	149,995			
100211724	LITCHFIELD PARK	AZ		05/19/2025	..01/17/2026	341,817		(10,000)					331,817	331,817			
100211756	WAKE FOREST	NC		05/19/2025	..01/17/2026	230,490		(700)					229,790	229,790			
100211792	WAKE FOREST	NC		05/19/2025	..01/17/2026	230,490		(700)					229,790	229,790			
100211792	ELK GROVE	CA		05/19/2025	..01/17/2026	419,998		(4,188)					415,810	415,810			
100211801	ROCKLIN	CA		05/19/2025	..01/17/2026	458,003		(1,467)					456,536	456,536			
100211816	SAN DIEGO	CA		05/19/2025	..01/17/2026	604,347		(10,128)					594,219	594,219			
100211821	CAPE CAMERVAL	FL		05/19/2025	..01/17/2026	404,463		(7,224)					397,239	397,239			
100211826	NORTH BELLMORE	NY		05/19/2025	..01/17/2026	1,061,699		(27,885)					1,033,814	1,033,814			
100211852	MARIETTA	GA		05/19/2025	..01/17/2026	357,887		(7,479)					350,408	350,408			
100211877	SEATTLE	WA		05/19/2025	..01/17/2026	616,753		(1,245)					615,508	615,508			
100211958	LA HABRA	CA		05/22/2025	..01/11/2026	515,185		(5,879)					509,306	509,306			
100212460	BOCA RATON	FL		05/21/2025	..01/07/2026	1,204,767		(11,788)					1,192,979	1,192,979			
100212862	WESTMINSTER	CA		05/28/2025	..01/06/2026	779,995		(17,296)					762,289	762,289			
100212895	LOS ANGELES	CA		05/28/2025	..01/06/2026	977,451		(27,893)					949,558	949,558			
100210551	SOUTH WEBER	UT		05/15/2025	..01/11/2026	713,773		(17,868)					695,905	695,905			
100212618	STONE MOUNTAIN	GA		05/29/2025	..01/19/2026	250,837		(11,820)					239,017	239,017			
100212647	LOS ANGELES	CA		05/29/2025	..01/31/2026	1,065,478		(288)					1,065,190	1,065,914			724
100212678	PHOENIX	AZ		05/28/2025	..01/07/2026	498,969		(16,573)					442,396	442,396			
100212679	CHANDLER	AZ		05/28/2025	..01/07/2026	507,959		(17,072)					490,887	490,887			
100212680	GILBERT	AZ		05/28/2025	..01/07/2026	467,716		(15,806)					451,910	451,910			
100212681	GILBERT	AZ		05/28/2025	..01/07/2026	412,957		(13,994)					398,963	398,963			
100212682	PHOENIX	AZ		05/28/2025	..01/07/2026	447,606		(15,085)					432,521	432,521			
100213721	DIAMOND BAR	CA		05/29/2025	..01/08/2026	1,967,396		(29,349)					1,938,047	1,938,047			
100213796	FREDWOOD CITY	CA		05/29/2025	..01/08/2026	1,887,395		(56,579)					1,830,816	1,830,816			
100213847	CHICAGO	IL		05/29/2025	..01/17/2026	363,689		(7,930)					355,759	355,759			
100213848	SHERILLIS FORD	NC		05/29/2025	..01/17/2026	821,518		(25,227)					796,291	796,291			
100213849	VISTA	CA		05/29/2025	..01/17/2026	1,186,023		(31,535)					1,154,488	1,154,488			
100213860	MIDLOTHIAN	VA		05/29/2025	..01/17/2026	339,396		(7,074)					332,322	332,322			
100214063	AUSTIN	TX		05/29/2025	..01/17/2026	579,046		(7,734)					571,312	571,312			
100209673	FOOTHILL RANCH	CA		06/11/2025	..01/09/2026	483,401		(20,105)					463,296	463,296			
100209680	PHOENIX	AZ		06/11/2025	..01/09/2026	449,633		(21,194)					428,439	428,439			
100209813	SMITHFIELD	NC		06/11/2025	..01/09/2026	203,891		(9,606)					194,285	194,285			
100209628	MOX INNEY	TX		06/11/2025	..01/09/2026	240,483		(8,082)					232,401	232,401			
100209629	NEWPORT BEACH (CROWA DEL MAR	CA		06/11/2025	..01/09/2026	3,120,006		(120,006)					3,000,000	3,000,000			
100209860	LOS GATOS	CA		06/11/2025	..01/09/2026	901,428		(31,428)					870,000	870,000			
100209875	LADERA RANCH	CA		06/11/2025	..01/09/2026	717,578		(26,659)					690,919	690,919			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214567	SAN JOSE		CA		06/06/2025	01/08/2026	506,729		(9,349)					497,380	497,380			
100214584	LA HABRA HEIGHTS		CA		06/09/2025	01/07/2026	2,068,653		(95,818)			(95,818)		1,972,835	1,972,835			
100214737	RANCHO PALOS VERDES		CA		06/11/2025	01/05/2026	1,620,813		(38,961)			(38,961)		1,581,852	1,581,852			
100214801	AURORA		CO		06/11/2025	01/05/2026	1,250,657		(55,657)			(55,657)		1,195,000	1,195,000			
100215000	CARLSBAD		CA		06/11/2025	01/09/2026	1,307,839		(12,497)			(12,497)		1,295,342	1,295,342			
100215010	MESA		AZ		06/11/2025	01/09/2026	433,845		(9,071)			(9,071)		424,774	424,774			
100215802	SHERMAN OAKS		CA		06/16/2025	01/08/2026	1,327,987		(61,752)			(61,752)		1,266,235	1,266,235			
100215804	BRENTWOOD		TN		06/16/2025	01/08/2026	3,564,096		(81,993)			(81,993)		3,482,103	3,482,103			
100216131	COKEVILLE		TN		06/17/2025	01/07/2026	54,051		(942)			(942)		53,109	53,109			
100216135	MONTROSE		CO		06/17/2025	01/07/2026	452,869		(9,867)			(9,867)		443,002	443,002			
100216141	BREA		CA		06/17/2025	01/07/2026	938,859		(20,876)			(20,876)		937,983	937,983			
100216068	EDGECLIFF VILLAGE		TX		06/17/2025	01/11/2026	166,109		(7,828)			(7,828)		158,281	158,281			
100216247	MARGATE CITY		NJ		06/20/2025	01/07/2026	462,714		(13,092)			(13,092)		449,622	449,622			
100216716	SUNNY ISLES BEACH		FL		06/23/2025	01/09/2026	6,525		(156)			(156)		6,369	6,369			
100216720	BEVERLY HILLS		CA		06/23/2025	01/09/2026	1,200,775		(54,775)			(54,775)		1,146,000	1,146,000			
100216723	AZUSA		CA		06/23/2025	01/09/2026	941,532		(34,417)			(34,417)		907,115	907,115			
100216731	SAN CLEMENTE		CA		06/23/2025	01/09/2026	405,543		(13,724)			(13,724)		391,819	391,819			
100216734	STUDIO CITY		CA		06/23/2025	01/09/2026	2,076,654		(54,823)			(54,823)		2,021,831	2,021,831			
100218239	PHILADELPHIA		PA		06/26/2025	01/09/2026	201,921		(6,744)			(6,744)		195,177	195,177			
100218491	KAILUA		HI		06/27/2025	01/09/2026	1,960,436		(66,896)			(66,896)		1,893,540	1,893,540			
100218719	LAKEWOOD		CO		06/27/2025	01/17/2026	468,573		(15,000)			(15,000)		453,573	453,573			
100218790	PRESOTT VALLEY		AZ		06/27/2025	01/17/2026	625,066		(433)			(433)		624,633	624,633			
100218799	PORT ORCHARD		WA		06/27/2025	01/17/2026	509,787		(7,817)			(7,817)		501,970	501,970			
100219005	OCEANSIDE		CA		06/27/2025	01/08/2026	1,628,838		(76,808)			(76,808)		1,552,030	1,552,030			
100219059	OWARD		CA		06/27/2025	01/07/2026	1,764,018		(69,720)			(69,720)		1,714,298	1,714,298			
100219078	SAN FRANCISCO		CA		06/27/2025	01/07/2026	1,821,907		(67,892)			(67,892)		1,754,015	1,754,015			
100219218	SHERWOOD		OR		06/27/2025	01/17/2026	1,692,481		(10,544)			(10,544)		1,681,937	1,681,937			
100219261	CHICAGO		IL		06/30/2025	01/07/2026	390,628		(12,062)			(12,062)		378,566	378,566			
100219277	LENNOD		KS		06/30/2025	01/07/2026	526,720		(17,535)			(17,535)		509,185	509,185			
100219368	MAMMOTH LAKES		CA		06/30/2025	01/07/2026	503,212		(17,499)			(17,499)		485,713	485,713			
100219368	MODESTO		CA		06/30/2025	01/07/2026	203,155		(5,190)			(5,190)		197,965	197,965			
100218435	VALLES		MD		06/26/2025	01/20/2026	315,104		(88,245)			(88,245)		313,860	313,860	2,174		2,174
100218125	POJAY		CA		07/22/2025	01/09/2026	1,864,495		(48,253)			(48,253)		1,796,250	1,796,250			
100218163	REDONDO BEACH		CA		07/22/2025	01/09/2026	1,475,057		(48,253)			(48,253)		1,426,804	1,426,804			
100220357	MILLVILLE		DE		07/14/2025	01/17/2026	72,202		(1,625)			(1,625)		70,577	70,577			
100220300	WINCHESTER		MA		07/15/2025	01/07/2026	464,500		(16,596)			(16,596)		447,904	447,904			
100220511	ARRINGTON		TN		07/15/2025	01/07/2026	1,040,965		(57,265)			(57,265)		983,700	983,700			
100220392	AURORA		CO		07/15/2025	01/07/2026	283,936		(10,325)			(10,325)		253,611	253,611			
100220801	CUMMING		GA		07/15/2025	01/07/2026	110,174		(3,879)			(3,879)		106,295	106,295			
100221125	SAINT AUGUSTINE		FL		07/21/2025	01/21/2026	99,270		(2,141)			(2,141)		97,129	97,129			
100221203	CLAYTON		CA		07/21/2025	01/21/2026	202,483		(4,902)			(4,902)		197,581	197,581			
100221528	CHICAGO		IL		07/22/2025	01/03/2026	599,493		(18,314)			(18,314)		581,179	581,179			
100224569	UTRECHT		MD		07/28/2025	01/20/2026	337,987						(4,709)	333,278	339,009	5,730		5,730
100224570	UTRECHT		MD		07/28/2025	01/20/2026	13,012						(181)	12,831	13,051	220		220
100224602	UTRECHT		MD		07/28/2025	01/20/2026	411,670						(5,735)	405,935	412,895	6,960		6,960
100224656	AMSTERDAM		MD		07/28/2025	01/20/2026	1,502,220						(20,926)	1,481,292	1,506,705	25,413		25,413
100226697	MANCHESTER		CT		07/30/2025	01/21/2026	430,404		(12,429)			(12,429)		417,975	417,975			
100226705	DULUTH		GA		07/30/2025	01/21/2026	285,153							275,684	275,684			
100226768	RIVERSIDE		CA		07/30/2025	01/21/2026	492,534		(14,840)			(14,840)		477,694	477,694			
100226777	FORT WORTH		TX		07/30/2025	01/21/2026	442,163		(6,179)			(6,179)		435,984	435,984			
100226879	ESCONDIDO		CA		07/30/2025	01/17/2026	515,734		(12,418)			(12,418)		503,316	503,316			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100226886	SANTA ROSA	CA		07/30/2025	01/17/2026	908,451		(22,569)			(22,569)		885,882				
100226893	PHILADELPHIA	PA		07/30/2025	01/17/2026	694,840		(14,620)			(14,620)		680,220				
100226901	SAN DIEGO	CA		07/30/2025	01/17/2026	1,046,487		(98,394)			(98,394)		988,093				
100226902	HINESVILLE	GA		07/30/2025	01/17/2026	224,605		(5,172)			(5,172)		219,433				
100226924	CAROLINA BEACH	NC		07/30/2025	01/17/2026	657,835		(14,470)			(14,470)		643,365				
100226928	FLAGSTAFF	AZ		07/30/2025	01/17/2026	249,290		(10,027)			(10,027)		239,263				
100227028	ACWORTH	GA		07/30/2025	01/17/2026	304,951		(12,610)			(12,610)		292,341				
100227046	RALEIGH	NC		07/30/2025	01/17/2026	254,148		(8,675)			(8,675)		245,473				
100227087	WATERFORD	NY		07/30/2025	01/17/2026	389,483		(12,647)			(12,647)		366,836				
100227146	ORLANDO	FL		07/30/2025	01/17/2026	783,560		(13,245)			(13,245)		770,315				
100226833	LA CRESCENTA	CA		07/30/2025	01/07/2026	1,136,325		(36,657)			(36,657)		1,099,668				
100227238	PHOENIX	AZ		07/31/2025	01/07/2026	353,284		(5,625)			(5,625)		347,659				
100228019	SIMI VALLEY	CA		06/06/2025	01/09/2026	874,576		(27,371)			(27,371)		847,205				
100228150	PROVIDENCE	UT		06/11/2025	01/07/2026	319,098		(14,937)			(14,937)		304,161				
100228153	PEMBROKE	MA		06/11/2025	01/07/2026	588,625		(27,575)			(27,575)		561,050				
100228164	PEMBROKE	MA		06/11/2025	01/07/2026	643,564		(30,149)			(30,149)		613,415				
100228181	SAN FRANCISCO	CA		06/11/2025	01/07/2026	508,712		(10,712)			(10,712)		498,000				
100228229	SIMI VALLEY	CA		06/11/2025	01/07/2026	905,431		(27,354)			(27,354)		878,077				
100228249	JERSEY CITY	NJ		06/11/2025	01/07/2026	495,648		(13,384)			(13,384)		482,264				
100228251	NEWTOWN SQUARE	PA		06/11/2025	01/07/2026	828,772		(25,472)			(25,472)		803,300				
100228261	MALDEN	MA		06/11/2025	01/07/2026	647,983		(20,020)			(20,020)		627,963				
100228272	GLENDALE	CA		06/11/2025	01/07/2026	551,549		(27,685)			(27,685)		523,864				
100228300	PRUDENCE ISLAND	RI		06/11/2025	01/07/2026	348,203		(4,007)			(4,007)		344,196				
100228309	HIGHLAND	UT		06/11/2025	01/07/2026	413,622		(11,306)			(11,306)		402,316				
100228348	CRYSTAL	IN		06/11/2025	01/07/2026	255,490		(6,333)			(6,333)		249,157				
100228428	COLUMBUS	OH		06/11/2025	01/17/2026	239,329		(9,602)			(9,602)		229,727				
100228573	CHARLOTTE	NC		06/11/2025	01/17/2026	278,823		(12,175)			(12,175)		266,648				
100228679	RICHMOND	TX		06/11/2025	01/17/2026	276,193		(6,909)			(6,909)		269,284				
100228688	PORTLAND	OR		06/11/2025	01/17/2026	328,348		(9,898)			(9,898)		318,450				
100228773	SIMI VALLEY	CA		06/12/2025	02/05/2026	1,111,482		(51,482)			(51,482)		1,060,000				
100228789	RANCHO SANTA MARGARITA	CA		06/12/2025	01/05/2026	1,284,821		(48,823)			(48,823)		1,235,998				
100228830	STEVENSVILLE	MD		06/12/2025	01/07/2026	530,794		(14,700)			(14,700)		516,094				
100228851	SAN JOSE	CA		06/12/2025	01/07/2026	1,367,483		(40,425)			(40,425)		1,327,058				
100228866	MYRTLE BEACH	SC		06/12/2025	01/07/2026	732,096		(29,313)			(29,313)		702,783				
100228888	RANCHO MIRAGE	CA		06/12/2025	01/07/2026	413,596		(15,137)			(15,137)		398,459				
100229183	SUMMITER BLD	FL		06/13/2025	01/07/2026	366,691		(14,802)			(14,802)		351,889				
100229196	THE VILLAGES	FL		06/13/2025	01/07/2026	264,172		(8,939)			(8,939)		255,233				
100229253	SUMMITVILLE	SC		06/13/2025	01/07/2026	334,167		(6,211)			(6,211)		327,956				
100229268	KENT	IA		06/14/2025	01/08/2026	126,559		(641)			(641)		125,918				
100229465	EVERETT	WA		06/15/2025	01/21/2026	684,615		(9,252)			(9,252)		675,363				
100229348	CRESSKILL	NJ		06/15/2025	01/21/2026	630,048		(10,193)			(10,193)		619,855				
100229386	DONNELLY	ID		06/15/2025	01/07/2026	652,811		(24,239)			(24,239)		628,572				
100229725	BLUFFTON	SC		06/18/2025	01/08/2026	349,147		(5,316)			(5,316)		343,831				
100229790	CHALFONT	PA		06/18/2025	01/17/2026	485,898		(18,379)			(18,379)		467,519				
100229869	BOISE	ID		06/18/2025	01/17/2026	726,040		(19,577)			(19,577)		706,463				
100230039	BRADENTON	FL		06/25/2025	01/03/2026	686,383		(32,480)			(32,480)		653,903				
100234831	VERO BEACH	FL		06/28/2025	01/17/2026	369,614		(10,900)			(10,900)		358,714				
100234980	EVANSTON	IL		06/28/2025	01/21/2026	514,915		(10,768)			(10,768)		504,147				
100234987	INVERNESS	CA		06/28/2025	01/21/2026	619,823		(18,089)			(18,089)		601,734				
100235114	PERRIS	CA		06/28/2025	01/21/2026	366,009		(9,222)			(9,222)		356,787				
100235218	GRAND RAPIDS	MI		06/28/2025	01/08/2026	86,092		(3,283)			(3,283)		82,809				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235343	HOMESTEAD		FL		06/29/2025	..01/09/2026	860,334	..	..(253)	..	..	..(253)	..	..860,281	..861,046	..	..764	..764
100235432	TEMPE		AZ		06/29/2025	..01/08/2026	406,965	..	..(7,905)	..	..	..(7,905)	..	..399,060	..399,060	..	..	..
100235561	DEN HAAG		ND		06/28/2025	..01/20/2026	351,415	..	..	..	..	..	..(2,100)	..349,315	..350,430	..1,115	..	..1,115
100235574	ROSEVILLE		OH		06/29/2025	..01/07/2026	518,979	..	..(10,304)	..	..	..	..	..508,675	..508,675	..	..	..
100235593	GRANITE BAY		CA		09/04/2025	..01/17/2026	725,833	..	..(12,645)	..	..	..(12,645)	..	..713,188	..713,188	..	..	..
100235594	DENVER		CO		09/04/2025	..01/17/2026	370,333	..	..(10,654)	..	..	..(10,654)	..	..359,679	..359,679	..	..	..
100236402	UNITED KINGDOM		GBR		09/12/2025	..01/20/2026	162,852	..	..(3,994)	..	..	..(3,994)	..980	..159,838	..158,354	..(1,484)	..	..(1,484)
100236443	UNITED KINGDOM		GBR		09/12/2025	..01/20/2026	282,252	..	..(6,625)	..	..	..(6,625)	..1,699	..277,326	..274,741	..(2,585)	..	..(2,585)
100236471	UNITED KINGDOM		GBR		09/12/2025	..01/20/2026	203,066	..	..(4,530)	..	..	..(4,530)	..1,222	..198,758	..197,892	..(866)	..	..(866)
100236526	UNITED KINGDOM		GBR		09/12/2025	..01/20/2026	307,350	..	..(7,919)	..	..	..(7,919)	..1,850	..301,281	..298,463	..(2,818)	..	..(2,818)
100236604	UNITED KINGDOM		GBR		09/12/2025	..01/20/2026	154,194	..	..(3,602)	..	..	..(3,602)	..928	..151,520	..150,104	..(1,416)	..	..(1,416)
100236684	UNITED KINGDOM		GBR		09/12/2025	..01/20/2026	487,650	..	..(12,154)	..	..	..(12,154)	..2,947	..478,443	..475,948	..(2,495)	..	..(2,495)
100236685	UNITED KINGDOM		GBR		09/12/2025	..01/20/2026	266,662	..	..(5,990)	..	..	..(5,990)	..1,612	..262,284	..260,923	..(1,361)	..	..(1,361)
100236760	NASHVILLE		TN		09/11/2025	..01/07/2026	234,186	..	..(6,806)	..	..	..(6,806)	..	..227,382	..227,382	..	..	..
100235750	NEWPORT BEACH		CA		09/22/2025	..01/09/2026	3,576,364	..	..(76,364)	..	..	..(76,364)	..	..3,500,000	..3,500,000	..	..	..
100235753	SALT LAKE CITY		UT		09/22/2025	..01/09/2026	1,120,336	..	..(42,068)	..	..	..(42,068)	..	..1,078,268	..1,078,268	..	..	..
100236146	WALKER		WI		06/10/2025	..01/20/2026	481,812	..	..(4,690)	..	..	..(4,690)	..1,955	..477,122	..477,122	..(3,032)	..	..(3,032)
100236237	LUTHERVILLE TIMONIUM		MD		09/12/2025	..01/20/2026	324,943	..	..(1,522)	..	..	..(1,522)	..	..325,376	..322,344	..	..	..
100236420	N TOPSAIL BEACH		NC		06/18/2025	..01/11/2026	272,802	..	..(8,381)	..	..	..(8,381)	..	..264,421	..264,421	..	..	..
100236463	LEI/SHVILLE		NC		09/19/2025	..01/07/2026	713,330	..	..(24,816)	..	..	..(24,816)	..	..688,514	..688,514	..	..	..
100236479	ATLANTA		NC		09/19/2025	..01/07/2026	571,791	..	..(21,459)	..	..	..(21,459)	..	..550,332	..550,332	..	..	..
100236483	ATLANTA		GA		09/19/2025	..01/07/2026	1,063,900	..	..(36,823)	..	..	..(36,823)	..	..1,027,077	..1,027,077	..	..	..
100236489	TRACY		CA		09/19/2025	..01/07/2026	612,199	..	..(20,513)	..	..	..(20,513)	..	..591,686	..591,686	..	..	..
100236562	FULLERTON		CA		09/19/2025	..02/07/2026	728,628	..	..(19,833)	..	..	..(19,833)	..	..708,795	..708,795	..	..	..
100236585	OHIO		CA		09/19/2025	..01/07/2026	610,459	..	..(17,866)	..	..	..(17,866)	..	..592,593	..592,593	..	..	..
100236728	WARREN		MI		09/22/2025	..01/09/2026	165,867	..	..(6,876)	..	..	..(6,876)	..	..158,991	..158,991	..	..	..
100236739	LEESBURG		VA		09/22/2025	..01/09/2026	1,318,116	..	..(47,622)	..	..	..(47,622)	..	..1,270,494	..1,270,494	..	..	..
100236787	GREENAPRES		FL		09/23/2025	..01/17/2026	326,748	..	..(7,683)	..	..	..(7,683)	..	..319,065	..319,065	..	..	..
100243146	WOODLAND HILLS		CA		09/26/2025	..01/07/2026	810,452	..	..(38,423)	..	..	..(38,423)	..	..772,029	..772,029	..	..	..
100243316	SAN MATEO		CA		09/26/2025	..01/08/2026	1,564,341	..	..(74,119)	..	..	..(74,119)	..	..1,490,222	..1,490,222	..	..	..
100243378	FULLERTON		CA		09/26/2025	..01/08/2026	522,444	..	..(159)	..	..	..(159)	..	..522,285	..522,555	..	..270	..270
100243379	ROLLING HILLS ESTATES		CA		09/26/2025	..01/08/2026	1,546,358	..	..(476)	..	..	..(476)	..	..1,545,882	..1,546,867	..785	..	..785
100243417	FRANKLIN LAKES		NJ		09/26/2025	..01/05/2026	791,340	..	..(158)	..	..	..(158)	..	..791,182	..791,469	..287	..	..287
100243432	HOLLIS		NH		09/26/2025	..01/05/2026	1,479,137	..	..(44,138)	..	..	..(44,138)	..	..1,434,999	..1,434,999	..	..	..
100243664	JURIPA VALLEY		CA		09/29/2025	..01/08/2026	635,395	..	..(22,483)	..	..	..(22,483)	..	..612,912	..612,912	..	..	..
100244459	NORTHRIIDE		CA		09/29/2025	..01/05/2026	809,109	..	..(30,813)	..	..	..(30,813)	..	..778,296	..778,296	..	..	..
100244461	MELBOURNE		AUS		09/29/2025	..01/05/2026	848,820	..	..(40,320)	..	..	..(40,320)	..	..808,500	..808,500	..	..	..
100244466	LOS ANGELES		CA		09/29/2025	..01/05/2026	1,603,754	..	..(35,406)	..	..	..(35,406)	..	..1,548,346	..1,548,346	..	..	..
100244687	CHESTERFIELD		MO		09/29/2025	..01/17/2026	316,256	..	..(13,969)	..	..	..(13,969)	..	..302,287	..302,287	..	..	..
100237562	NEW CANAAN		CT		10/10/2025	..01/09/2026	1,913,191	..	..(74,699)	..	..	..(74,699)	..	..1,838,492	..1,838,492	..	..	..
100238021	AUSTIN		TX		10/10/2025	..01/07/2026	525,337	..	..(15,961)	..	..	..(15,961)	..	..509,356	..509,356	..	..	..
100246287	KALAMAZOO		MI		10/10/2025	..01/03/2026	676,574	..	..(21,903)	..	..	..(21,903)	..	..654,671	..654,671	..	..	..
100246289	ROCK HILL		SC		10/10/2025	..01/03/2026	180,594	..	..(5,702)	..	..	..(5,702)	..	..174,892	..174,892	..	..	..
100246432	VACAVILLE		CA		10/10/2025	..01/08/2026	502,684	..	..(18,406)	..	..	..(18,406)	..	..484,278	..484,278	..	..	..
100246463	MOUNT PLEASANT		SC		10/10/2025	..01/07/2026	175,843	..	..(5,800)	..	..	..(5,800)	..	..170,043	..170,043	..	..	..
100246616	SUMNERLAND		CA		10/15/2025	..01/07/2026	848,626	..	..(43,357)	..	..	..(43,357)	..	..805,269	..805,269	..	..	..
100246539	KIRKLAND		WA		10/16/2025	..01/05/2026	1,030,887	..	..(33,290)	..	..	..(33,290)	..	..997,597	..997,597	..	..	..
100247123	PEORIA		AZ		10/23/2025	..01/07/2026	505,820	..	..(10,719)	..	..	..(10,719)	..	..485,101	..485,101	..	..	..
100247505	CARREL		IN		10/28/2025	..01/07/2026	2,062,020	..	..(623)	..	..	..(623)	..	..2,081,397	..2,085,472	..	..4,075	..4,075
100249071	STEENWICK		MD		10/29/2025	..01/20/2026	416,260	..	..	..	..	..	..(5,510)	..410,750	..417,527	..6,776	..6,776	..6,776
100249073	BUSSUM		ND		10/29/2025	..01/20/2026	196,271	..	..	..	..	..	..(2,583)	..193,688	..195,716	..2,027	..2,027	..2,027

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	3	State					Loan Type	8	9	10							11	12
					Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100249074	BUSSIM		ND		10/29/2025	.01/20/2026	13,017						(171)	12,846	12,981	134		
100249105	DELT		ND		10/29/2025	.01/20/2026	115,633						(1,531)	114,102	115,980	1,878		1,878
100249114	S-GRAVENHAE		ND		10/29/2025	.01/20/2026	70,015						(921)	69,094	69,920	725		
100254476	SAN JOSE	CA			11/07/2025	.01/07/2026	457,243		(17,243)			(17,243)		440,000	440,000			
100254516	NAPLES		FL		11/07/2025	.01/07/2026	338,686		(6,945)			(6,945)		331,741	331,741			
100255354	FRANKLIN LAKES		NJ		11/24/2025	.02/06/2026	1,798,117		(64,988)			(64,988)		1,693,130	1,693,130			
100258201	GRANINGEN		ND		11/26/2025	.01/20/2026	427,254						(5,807)	421,447	426,043	4,595		4,595
100258038	KAILUA KONA		HI		11/26/2025	.01/07/2026	1,012,367		(33,008)			(33,008)		979,359	979,359			
100261595	PLEASANTON		CA		12/15/2025	.02/08/2026	1,448,210		(39,259)			(39,259)		1,408,951	1,408,951			
100262231	UNITED KINGDOM		GBR		12/15/2025	.01/20/2026	141,184		(3,098)			(3,098)	(1,110)	138,086	138,169	1,193		1,193
100262228	UNITED KINGDOM		GBR		12/15/2025	.01/20/2026	60,492		(1,199)			(1,199)	(475)	59,293	59,330	512		512
100263032	UNITED KINGDOM		GBR		12/15/2025	.01/20/2026	577,266		(9,608)			(9,608)	(4,539)	567,658	567,844	4,925		4,925
100263232	UNITED KINGDOM		GBR		12/15/2025	.01/20/2026	126,946		(2,821)			(2,821)	(998)	124,119	124,199	1,072		1,072
100263457	UNITED KINGDOM		GBR		12/15/2025	.01/20/2026	108,580		(2,698)			(2,698)	(854)	105,886	105,946	918		918
100264150	UNITED KINGDOM		GBR		12/15/2025	.01/20/2026	191,215		(3,005)			(3,005)	(1,503)	188,210	188,320	1,625		1,625
100264553	UNITED KINGDOM		GBR		12/15/2025	.01/20/2026	82,024		(1,822)			(1,822)	(644)	79,202	80,250	692		692
100264601	UNITED KINGDOM		GBR		12/15/2025	.01/20/2026	51,603		(1,123)			(1,123)	(404)	50,479	50,302	226		226
100264611	UNITED KINGDOM		GBR		12/15/2025	.01/20/2026	89,075		(2,154)			(2,154)	(700)	86,921	86,974	753		753
100267478	AMSTERDAM		ND		12/23/2025	.01/20/2026	1,741,140						5,478	1,746,618	1,746,098	(521)		(521)
100267479	AMSTERDAM		ND		12/23/2025	.01/20/2026	116,080						366	116,446	116,407	(39)		(39)
100267342	MIAMI		FL		12/24/2025	.02/07/2026	390,679		(11,023)			(11,023)		379,656	379,656			
100272195	GLASTONBURY		CT		01/08/2026	.02/28/2026	290,661		(6,165)			(6,165)		284,496	284,496			
100272841	SANTA ANA		CA		01/08/2026	.02/28/2026	749,370		(22,317)			(22,317)		727,053	727,053			
100273881	CHATTANOOGEE HILLS		VA		01/13/2026	.02/28/2026	986,446		(36,130)			(36,130)		950,316	950,316			
10091670	WELLINGTON		GA		01/26/2026	.02/07/2026	796,689		(37,793)			(37,793)		758,886	758,886			
100100190	ALPHARETTA		GA		01/30/2023	.01/09/2026	420,751		(9,786)			(9,786)		410,965	410,965			
10099579	SACRAMENTO		CA		03/17/2023	.01/09/2026	306,932		(6,502)			(6,502)		300,430	300,430			
100101904	LAKE OSIEGO		OR		04/06/2023	.01/09/2026	619,840		(7,612)			(7,612)		612,228	612,228			
100101913	ATLANTA		CA		04/06/2023	.01/09/2026	223,943		(5,219)			(5,219)		218,724	218,724			
10053520	LOUISIANA		MO		03/23/2021	.02/07/2026	79,179		(5,897)			(5,897)		73,282	73,282			
10053724	SAINT PAUL		MI		03/23/2021	.01/07/2026	15,268		(65)			(65)		15,203	15,203			
10053727	LORETO		PA		03/23/2021	.01/07/2026	117,763		(6,718)			(6,718)		111,045	111,045			
10053988	WARREN		NJ		03/23/2021	.01/07/2026	163,030		(19,562)			(19,562)		143,468	143,468			
10054088	FRESNO		CA		03/23/2021	.01/07/2026	185,935		(9,501)			(9,501)		176,434	176,434			
10054300	GASTONIA		NC		03/23/2021	.01/07/2026	25,624		(6,419)			(6,419)		19,205	19,205			
10054536	SARASOTA		FL		03/23/2021	.01/07/2026	819							819	819			
10054675	ALEXANDRIA		VA		03/23/2021	.01/07/2026	985,706		(30,326)			(30,326)		955,380	955,380			
10055347	ARON		OH		03/23/2021	.01/07/2026	52,025		(4,217)			(4,217)		47,808	47,808			
10055449	ISE		IN		03/23/2021	.01/07/2026	1,293							1,293	1,293			
10055589	OAKLAND		CA		03/23/2021	.02/07/2026	221,770		(5,221)			(5,221)		216,549	216,549			
10055736	CINCINNATI		KY		03/23/2021	.01/07/2026	89,064		(14,781)			(14,781)		74,284	74,284			
10055809	DANA		FL		03/23/2021	.02/07/2026	97,304		(8,295)			(8,295)		89,010	89,010			
10055981	KANSAS CITY		MO		06/30/2021	.01/17/2026	199,431		(5,166)			(5,166)		194,265	194,265			
10055703	HOPKINTON		MA		06/30/2021	.01/17/2026	218,262		(5,308)			(5,308)		212,954	212,954			
10055710	DAPHNE		AL		06/30/2021	.01/17/2026	126,520		(5,111)			(5,111)		121,409	121,409			
10055728	BRIGHTON		CO		06/30/2021	.01/17/2026	394,055		(10,054)			(10,054)		384,001	384,001			
10055732	HERLIAN		UT		06/30/2021	.01/17/2026	208,486						(4,217)	204,269	204,269			
10055759	MOCKNEY		TX		06/30/2021	.01/17/2026	97,510		(3,988)			(3,988)		93,523	93,523			
10055768	SUNSHINE BEACH		SC		06/30/2021	.01/17/2026	238,416		(5,118)			(5,118)		233,298	233,298			
100557942	BELMONT		CA		06/30/2021	.01/17/2026	150,953		(13)			(13)		150,940	150,940			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057931	RICHMOND	TX		06/30/2021	01/17/2026	211,042		(6,230)				(6,230)	204,752	204,752			
100065556	ELIZABETHTOWN	KY		07/28/2021	01/17/2026	219,475		(6,077)				(6,077)	213,398	213,398			
100065583	SAN TAN VALLEY	AZ		07/28/2021	01/17/2026	256,813		(8,476)				(8,476)	248,337	248,337			
100067474	BOILING GREEN	KY		09/23/2021	02/17/2026	79,878		(4,111)				(4,111)	75,767	75,767			
100067824	HOUSTON	TX		09/23/2021	01/17/2026	124,074		(5,401)				(5,401)	118,673	118,673			
100068107	STUDIO CITY	CA		06/25/2021	01/17/2026	883,485		(9,817)				(9,817)	873,668	873,668			
100068401	ASTORIA	NY		06/25/2021	01/01/2026	15							15	15	8	(8)	(8)
100070416	KNOXVILLE	TN		09/23/2021	01/17/2026	125,752		(4,081)				(4,081)	121,671	121,671			
100071468	BOHIE	MD		10/26/2021	01/09/2026	303,563		(18,809)				(18,809)	284,754	284,754			
100071860	ASBURY PARK	NJ		10/14/2021	01/17/2026	197,783		(7,161)				(7,161)	190,622	190,622			
100076376	LAGUNA BEACH	CA		12/23/2021	01/09/2026	2,659,967		(19,967)				(19,967)	2,640,000	2,640,000			
100076401	TAMPA	FL		12/23/2021	01/09/2026	1,450,417		(84,071)				(84,071)	1,366,346	1,366,346			
100076424	BOCA RATON	FL		12/23/2021	01/09/2026	575,933		(15,645)				(15,645)	560,288	560,288			
100076431	OLIVER CITY	CA		12/23/2021	01/09/2026	1,138,387		(23,706)				(23,706)	1,114,681	1,114,681			
100076705	DANA POINT	CA		12/30/2021	01/09/2026	2,923,641		(168,631)				(168,631)	2,755,010	2,755,010			
100076841	TREASURE ISLAND	FL		12/21/2021	01/09/2026	259,273		(6,527)				(6,527)	252,746	252,746			
100077208	NORTH HIGHLANDS	CA		01/03/2022	01/20/2026	57,654		(459)				(459)	57,195	57,195			
100079125	HAMPSHIRE	IL		02/24/2022	01/17/2026	375,155		(8,323)				(8,323)	366,832	366,832			
100079390	SUN CITY CENTER	FL		03/17/2022	01/09/2026	326,987		(17,526)				(17,526)	309,461	309,461			
100079815	ORANGE BEACH	AL		04/08/2022	01/22/2026	610,071		(20,274)				(20,274)	589,797	589,797			
100079556	PANAMA CITY BEACH	FL		04/25/2022	01/22/2026	199,553		(14,032)				(14,032)	185,521	185,521			
100080820	HOUSTON	TX		03/15/2022	01/09/2026	378,256		(10,924)				(10,924)	367,332	367,332			
100080824	HOUSTON	TX		03/15/2022	01/09/2026	378,258		(10,926)				(10,926)	367,332	367,332			
100081667	BEVERLY HILLS	CA		03/21/2022	02/09/2026	7,279,518		(104,518)				(104,518)	7,175,000	7,175,000			
100082190	ORLANDO	FL		04/14/2022	01/09/2026	42,449		(596)				(596)	41,853	41,853			
100082352	SAN DIEGO	CA		04/14/2022	01/09/2026	419,339		(15,440)				(15,440)	403,899	403,899			
100082852	KATY	TX		05/17/2022	01/09/2026	332,051		(27,680)				(27,680)	304,371	304,371			
100086744	ORANGE	CA		09/30/2022	01/22/2026	404,830		(265)				(265)	404,565	404,565			
100086687	CAPE CORAL	FL		10/07/2022	01/09/2026	320,942		(5,459)				(5,459)	315,483	315,483			
100088359	GERBETOWN	TX		01/06/2023	01/09/2026	341,136		(7,920)				(7,920)	333,216	333,216			
100088838	BATTLE GROUND	VA		11/15/2022	01/22/2026	75,569		(207)				(207)	75,362	75,362			
100088948	DAYTONA BEACH SHORES	FL		11/15/2022	01/22/2026	155,802		(7,754)				(7,754)	148,048	148,048			
100088972	WILTON MANORS	FL		11/15/2022	01/22/2026	638,962		(5,257)				(5,257)	633,705	633,705			
100089201	SCOTTSDALE	AZ		11/18/2022	01/09/2026	291,946		(1,326)				(1,326)	290,620	290,620			
100089204	TEMBE	AZ		11/18/2022	01/09/2026	471,199		(4,560)				(4,560)	466,639	466,639			
100090020	ANTELOPE	CA		12/02/2022	01/09/2026	185,257		(6,253)				(6,253)	179,004	179,004			
100090020	ENGLEWOOD	CO		01/13/2023	01/22/2026	141,922		(3,798)				(3,798)	138,124	138,124			
100090053	BLACKSTONE	VA		01/13/2023	01/22/2026	275,840		(19,306)				(19,306)	256,535	256,535			
100090054	POMONA	CA		01/13/2023	01/22/2026	259,900		(6,386)				(6,386)	253,514	253,514			
100090103	LONG BEACH	CA		01/13/2023	01/22/2026	259,857		(10,409)				(10,409)	249,448	249,448			
100090116	LONG BEACH	CA		01/13/2023	01/22/2026	967,236		(32,455)				(32,455)	934,781	934,781			
100090659	GRAND PRAIRIE	TX		01/06/2023	01/09/2026	1,659							1,659	1,659			
100010951	MEMPHIS	TN		12/23/2016	01/05/2026	27,770		(561)				(561)	27,209	27,209			
100018132	ORLANDO	FL		06/08/2018	01/21/2026	128,323		(592)				(592)	127,741	127,741			
100020196	CAROLINA BEACH	NC		07/17/2018	01/21/2026	176,196		(1,631)				(1,631)	174,565	174,565			
100020222	GALVESTON	TX		07/17/2018	01/21/2026	169,148		(4,561)				(4,561)	164,587	164,587			
100020433	LAS VEGAS	NV		07/27/2018	01/21/2026	26,880		(836)				(836)	26,044	26,044			
100023301	PHELAN	CA		06/16/2018	01/21/2026	150,674		(44)				(44)	150,630	150,630			
100025888	SAN ANTONIO	TX		09/20/2018	01/05/2026	146,648		(3,892)				(3,892)	142,756	142,756			
100036049	HAWFORD	CA		06/27/2019	01/21/2026	246,864		(5,999)				(5,999)	241,265	241,265			
100043728	SARASOTA	FL		06/13/2020	01/11/2026	167,932		(11,874)				(11,874)	156,058	156,058			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
	100043625	NEW BERLIN	WI	06/13/2020	01/05/2026	76,249		(249)					76,001			
	100045113	KISSIMEE	FL	11/19/2020	01/07/2026	365,894		(16,123)			(16,123)		349,771			
	100046018	JUNESBORO	GA	11/25/2020	01/07/2026	103,120		(1,906)			(1,906)		101,214			
	100048661	FORT LAUDERDALE	FL	11/20/2020	01/07/2026	147,985		(1,327)			(1,327)		146,658			
	100050130	DETROIT	MI	11/20/2020	01/07/2026	322							322			
	100131660	TABERNASH	CO	10/06/2023	01/17/2026	557,314		(9,215)			(9,215)		548,099			
	100134618	CORPUS CHRISTI	TX	10/30/2023	01/06/2026	226,927		(3,674)			(3,674)		223,253			
	100134678	ONTARIO	CA	10/30/2023	01/06/2026	171,950		(4,896)			(4,896)		167,054			
	100134712	HOUSTON	TX	10/30/2023	01/06/2026	112,799		(1,042)			(1,042)		111,757			
	100134726	CITY OF BUBANK	CA	10/30/2023	01/06/2026	923,899		(38,394)			(38,394)		885,505			
	100134730	CARLISLE	MA	10/30/2023	01/06/2026	151,433		(4,146)			(4,146)		147,287			
	100134735	LAS VEGAS	NV	10/30/2023	01/06/2026	555,769		(5,711)			(5,711)		550,058			
	100134923	LAWRENCEVILLE	GA	10/30/2023	01/06/2026	241,925		(4,509)			(4,509)		237,416			
	100135247	UNION	NJ	11/08/2023	01/17/2026	387,992		(1,810)			(1,810)		386,182			
	100148178	BIG BEAR LAKE	CA	04/12/2024	01/17/2026	590,116		(7,995)			(7,995)		552,121			
	100148201	SEVIERVILLE	TN	04/12/2024	01/17/2026	535,795		(17,334)			(17,334)		518,461			
	100148257	LAS CRUCES	NM	04/12/2024	01/17/2026	239,697		(3,479)			(3,479)		236,218			
	100148288	APACHE JUNCTION	AZ	04/12/2024	01/17/2026	172,094		(3,952)			(3,952)		168,142			
	100148291	PLAINFIELD	NJ	04/12/2024	01/17/2026	208,522		(4,125)			(4,125)		204,397			
	100148309	WILSONVILLE	OR	04/12/2024	01/17/2026	380,906		(11,183)			(11,183)		369,723			
	100148330	FOLSOM	CA	04/12/2024	01/17/2026	345,046		(9,784)			(9,784)		335,262			
	100148460	SOUTHAMPTON	NY	06/28/2024	01/09/2026	1,935,269		(23,701)			(23,701)		1,911,568			
	100156624	GRIFFIN	GA	10/31/2024	01/09/2026	206,539		(8,592)			(8,592)		197,947			
	100175402	MOUNT PLEASANT	SC	12/23/2024	01/11/2026	1,302,388		(44,032)			(44,032)		1,258,356			
	100192325	SANTA BARBARA	CA	02/05/2025	01/11/2026	327,073		(4,813)			(4,813)		322,260			
	100192336	PARMOUNT	CA	02/05/2025	01/11/2026	922,035		(28,575)			(28,575)		893,460			
	100192503	SAN DIEGO	CA	02/07/2025	01/08/2026	1,779,588		(64,614)			(64,614)		1,714,954			
	100193616	LITTLETON	CO	02/10/2025	01/05/2026	375,267		(5,406)			(5,406)		369,861			
	100193635	FALLBROOK	CA	02/10/2025	01/05/2026	712,387		(17,998)			(17,998)		694,389			
	100193666	MESA	AZ	02/10/2025	01/05/2026	394,121		(15,363)			(15,363)		378,758			
	100193698	PALM SPRINGS	CA	02/10/2025	01/05/2026	381,994		(15,325)			(15,325)		311,539			
	100193779	VAN ALSTINE	TX	02/10/2025	01/05/2026	326,864		(15,325)			(15,325)		596,271			
	100194081	BYRON	GA	02/14/2025	01/11/2026	617,999		(21,728)			(21,728)		1,187,770			
	100194119	CHULA VISTA	CA	02/14/2025	01/11/2026	1,217,063		(29,293)			(29,293)		452,183			
	100194605	HARDREEVILLE	SC	02/21/2025	01/21/2026	469,235		(17,052)			(17,052)		201,112			
	100194660	SUPRISE	AZ	02/21/2025	01/21/2026	204,400		(3,288)			(3,288)		216,177			
	100194663	MILWAUKEE	WI	02/21/2025	01/21/2026	221,266		(5,089)			(5,089)		294,237			
	100194749	SUGAR HILL	GA	02/21/2025	01/21/2026	296,806		(2,569)			(2,569)		780,175			
	100194750	WHTTLER	CA	02/21/2025	01/21/2026	785,639		(5,464)			(5,464)		1,193,825			
	100199196	SAN DIEGO	CA	04/04/2025	01/09/2026	1,224,777		(30,952)			(30,952)		800,000			
	100202261	LOS ANGELES	CA	04/17/2025	01/09/2026	823,896		(23,896)			(23,896)		1,987,775			
	100206218	LAGUNA BEACH	CA	04/17/2025	01/09/2026	2,060,271		(72,496)			(72,496)		511,924			
	100206241	PHOENIX	AZ	04/17/2025	01/02/2026	526,981		(15,057)			(15,057)		386,303			
	100206532	FAIRFIELD	CA	04/17/2025	01/02/2026	389,695		(13,392)			(13,392)		154,450			
	100206638	MELISSA	TX	04/24/2025	01/07/2026	162,916		(8,466)			(8,466)		540,417			
	100209263	WORCESTER	MA	04/29/2025	01/17/2026	547,544		(7,127)			(7,127)		645,641			
	100209315	LOS ANGELES	CA	04/29/2025	01/17/2026	699,853		(14,212)			(14,212)		455,477			
	100209350	MANTECA	CA	04/29/2025	01/17/2026	472,170		(16,693)			(16,693)		321,585			
	100209377	JUNEAU	AK	04/29/2025	01/17/2026	332,287		(10,702)			(10,702)		319,465			
	100209419	CHARLOTTE	NC	04/29/2025	01/17/2026	333,036		(13,571)			(13,571)		334,011			
	100209433	ARLINGTON	VA	04/29/2025	01/17/2026	345,998		(11,987)			(11,987)					

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
100209436	MANUEL		TX	04/29/2025	01/17/2026	473,050		(19,933)					453,117			
100209709	TRUCKEE		CA	05/05/2025	01/05/2026	639,438		(13,733)					625,705			
100205984	TUSTIN		CA	05/09/2025	01/09/2026	757,853		(21,369)					736,484			
100210342	NORTH LAS VEGAS		NV	05/09/2025	01/31/2026	337,679		(85)					337,594			221
100210413	RANCHO SANTA MARGARITA		CA	05/12/2025	01/08/2026	829,466		(21,519)					807,947			
100210446	BALTIMORE		MD	05/12/2025	01/08/2026	556,471		(7,574)					548,897			
100210455	EDWARDS		CA	05/12/2025	01/08/2026	3,037,970		(113,536)					2,924,434			
100212068	REDWOOD CITY		CA	05/22/2025	01/09/2026	1,611,003		(35,724)					1,575,279			
100214235	QUEEN CREEK		AZ	05/30/2025	01/08/2026	1,468,500		(35,863)					1,432,637			
100214675	NEILBURY PARK		CA	06/11/2025	01/05/2026	979,656		(30,101)					949,755			
100214749	SAN FRANCISCO		CA	06/11/2025	01/05/2026	645,305		(28,798)					616,507			
100214755	IRVINE		CA	06/11/2025	01/05/2026	2,228,910		(759)					2,229,810			1,659
100214834	PASADENA		CA	06/11/2025	01/05/2026	567,275		(20,186)					547,089			
100214882	MISSION VIEJO		CA	06/11/2025	01/05/2026	602,678		(15,445)					587,233			
100214885	LANDASTER		CA	06/11/2025	01/05/2026	440,991		(20,784)					420,207			
100215539	INDIAN BEACH		NC	06/12/2025	01/17/2026	729,783		(13,227)					716,556			
100215557	LAS VEGAS		NV	06/12/2025	01/17/2026	241,872		(6,905)					234,967			
100215570	MILL VALLEY		CA	06/13/2025	02/11/2026	1,112,637		(33,434)					1,079,203			
100215754	WILBURN		VA	06/12/2025	01/21/2026	226,352		(3,444)					222,908			
100215774	CAMP CONELL		CA	06/12/2025	01/21/2026	518,288		(5,528)					512,760			
100215781	CHICAGO		IL	06/12/2025	01/21/2026	555,246		(7,597)					547,649			
100215788	MOUNT AIRY		NC	06/12/2025	01/21/2026	339,854		(2,626)					337,228			
100215850	AURORA		CO	06/12/2025	01/21/2026	312,001		(6,509)					305,492			
100215865	CHESTERFIELD		MO	06/12/2025	01/21/2026	233,353		(3,800)					229,553			
100215866	MELROSE		MA	06/12/2025	01/21/2026	649,114		(8,183)					640,931			
100216414	BEE CAVE		TX	06/20/2025	01/08/2026	1,084,292		(196)					1,084,096			
100216488	METATRIE		LA	06/23/2025	01/17/2026	489,048		(14,793)					474,255			
100216501	LITTLE RIVER		SC	06/23/2025	01/17/2026	359,537		(8,520)					351,017			
100216505	PORT SAINT JOE		FL	06/23/2025	01/17/2026	363,160		(13,447)					349,713			
100216538	EASTVALE		CA	06/23/2025	01/17/2026	735,057		(17,899)					717,158			
100216601	WEST UNION		SC	06/23/2025	01/17/2026	250,598		(4,373)					246,225			
100216641	COLD SPRINGS		CA	06/23/2025	01/17/2026	382,321		(9,569)					372,752			
100216671	CINCINNATI		KY	06/23/2025	02/17/2026	334,682		(6,250)					328,432			
100218812	GARDNER		MA	06/27/2025	01/17/2026	365,001		(11,371)					373,630			
100219869	RIVERVIEW		FL	07/08/2025	01/21/2026	267,025		(7,734)					269,291			
100219905	ARLINGTON		VA	07/08/2025	01/21/2026	382,315		(8,880)					373,435			
100220663	LONG BEACH		CA	07/17/2025	01/08/2026	654,141		(26,287)					627,854			
100220801	PICO RIVERA		CA	07/18/2025	01/08/2026	603,310		(21,149)					582,161			
100244569	ELK GROVE		CA	09/29/2025	01/17/2026	567,256		(18,938)					548,318			
100248307	HUNTINGTON BEACH		CA	10/29/2025	01/08/2026	1,507,286		(37,766)					1,469,520			
100248378	BRIGHTLINE		NJ	10/29/2025	01/17/2026	1,825,574		(41,470)					1,784,104			
100266865	KIHEI		HI	10/29/2025	01/08/2026	611,700		(16,837)					594,863			
100268510	TAMPA		FL	12/23/2025	01/31/2026	339,897		(11,897)					328,000			
100268723	LENOIR		NC	12/29/2025	02/17/2026	406,229		(6,229)					400,000			
100066946	SPRING HILL		TN	12/29/2025	01/17/2026	328,895		(41)					328,854			34
100066965	TAMPA		FL	10/24/2022	01/09/2026	278,823		(16,308)					262,515			
100066965	SAINT PAUL		MIN	10/24/2022	01/09/2026	247,732		(6,552)					241,180			
100046866	BIRMINGHAM		AL	11/20/2020	01/07/2026	4,462		(65)					4,397			
100047275	LA PINE		OR	11/20/2020	01/07/2026	77,321		(3,867)					73,454			
100046935	LAPER		MI	11/20/2020	01/07/2026	14,511		(575)					13,936			
100100007	PORTLAND		OR	03/28/2023	01/22/2026	398,467		(9,188)					389,279			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100102166	CONCORD	NC		04/14/2023	01/09/2026	718,019		(5,733)			(5,733)		712,286	712,286			
100103000	UPLAND	CA		04/27/2023	01/09/2026	778,384		(15,770)			(15,770)		762,614	762,614			
100103312	GLENDALE	CA		04/28/2023	01/09/2026	888,146		(36,555)			(36,555)		861,591	861,591			
100103329	MANVEL	TX		04/28/2023	01/09/2026	88							88	88			
100061582	HOBBS	NM		07/01/2021	02/20/2026	108,800		(3)			(3)		108,797	108,011		(786)	(786)
100062282	DENHAM SPRINGS	LA		07/01/2021	01/20/2026	151,969		(11)			(11)		151,988	150,322		(1,636)	(1,636)
100062916	HOUSTON	TX		07/01/2021	01/20/2026	121,586		(1,542)			(1,542)		120,044	120,044			
100064834	SCRANTON	PA		07/14/2021	01/17/2026	50,141		(2,108)			(2,108)		48,033	48,033			
100064902	PRESOTT VALLEY	AZ		07/14/2021	01/17/2026	151,236		(5,510)			(5,510)		145,726	145,726			
100068479	CHEYENNE	WY		06/25/2021	01/17/2026	109,124		(3,666)			(3,666)		105,458	105,458			
100076537	PEESDA	CA		01/04/2022	01/09/2026	654,502		(11,793)			(11,793)		642,709	642,709			
100076542	WHITTIER	CA		01/04/2022	01/09/2026	461,707		(13,803)			(13,803)		447,904	447,904			
100077815	OAKLAND	CA		01/14/2022	01/09/2026	850,076		(42,303)			(42,303)		807,773	807,773			
100081633	MATLACHA	FL		03/24/2022	01/09/2026	961,279		(18,290)			(18,290)		962,990	962,990			
100086360	CABO SAN LUCAS	MEX		09/01/2022	01/15/2026	475,954							475,954	475,954			
100118679	SARASOTA	FL		07/25/2023	01/09/2026	1,441,238		(40,253)			(40,253)		1,400,985	1,400,985			
100120088	MIRAMAR BEACH	FL		06/11/2023	01/01/2026												
100120117	CHARLOTTE	NC		06/11/2023	01/17/2026	308,563		(942)			(942)		307,621	307,621			
100120134	SMITHFIELD	NC		06/11/2023	01/17/2026	226,483		(4,266)			(4,266)		222,217	222,217			
100120252	BRADENTON BEACH	FL		06/18/2023	01/05/2026	916,500		(16,500)			(16,500)		900,000	900,000			
100120333	SAN DIEGO	CA		06/18/2023	01/05/2026	517,117		(10,269)			(10,269)		506,848	506,848			
100120373	NEW HAVEN	CT		06/18/2023	01/05/2026	166,301		(10,955)			(10,955)		155,346	155,346			
100120436	VALLEY CENTER	CA		06/18/2023	01/05/2026	889,991		(20,248)			(20,248)		839,743	839,743			
100120506	FOREST HILL	TX		06/18/2023	01/05/2026	301,212		(14,323)			(14,323)		286,889	286,889			
100120580	PIKEVILLE	MO		06/18/2023	01/05/2026	186,864		(9,867)			(9,867)		176,997	176,997			
100120628	WOODBRIDGE	VA		06/18/2023	01/05/2026	470,747		(935)			(935)		469,812	469,812			
100120637	KISSIMEE	FL		06/24/2023	01/09/2026	205,640		(2,523)			(2,523)		203,117	203,117			
100120669	SAN JUAN CAPISTRANO	CA		06/24/2023	01/09/2026	531,305		(8,954)			(8,954)		522,351	522,351			
100120788	LAKESIDE	CO		06/25/2023	01/11/2026	580,085		(5,542)			(5,542)		574,543	574,543			
100126837	MISSION VIEJO	CA		09/21/2023	01/05/2026	580,072		(10,079)			(10,079)		569,993	569,993			
100128904	SANDWICH	MA		09/21/2023	01/05/2026	1,488,399		(26,335)			(26,335)		1,462,064	1,462,064			
100129755	DAVENPORT	FL		09/27/2023	02/05/2026	275,586		(8,893)			(8,893)		266,693	266,693			
100129862	RICHMOND	TX		09/27/2023	01/09/2026	139,094		(6,665)			(6,665)		132,429	132,429			
100130000	OKLAHOMA CITY	OK		09/27/2023	01/09/2026	94,434		(2,104)			(2,104)		92,330	92,330			
100130299	NORTH LAS VEGAS	NV		09/28/2023	01/11/2026	178,502		(2,511)			(2,511)		175,991	175,991			
100131907	PASSAIC	NJ		10/13/2023	01/17/2026	257,105		(627)			(627)		256,478	256,478			
100132033	FOREST LAKE	IN		10/13/2023	01/17/2026	503,044		(6,688)			(6,688)		496,356	496,356			
100132069	GAINESVILLE	VA		10/13/2023	01/17/2026	193,753		(360)			(360)		193,393	193,393			
100135302	MIAMI	FL		11/13/2023	01/17/2026	13,826		(108)			(108)		13,718	13,718			
100135416	WAVESVILLE	NC		11/13/2023	01/17/2026	257,099		(4,448)			(4,448)		252,651	252,651			
100135423	SHERBURY	MA		11/13/2023	01/01/2026	390,758		(5,624)			(5,624)		385,134	385,134			
100135447	RIDGEFIELD	WA		11/13/2023	01/17/2026	355,738		(3,883)			(3,883)		351,855	351,855			
100135514	MURFREESBORO	TN		11/13/2023	01/17/2026	4,029		(1)			(1)		4,028	4,028			
100135517	PORTLAND	OR		11/13/2023	01/17/2026	499,261		(5,819)			(5,819)		493,442	493,442			
100135661	OAKHURST	NJ		11/09/2023	01/11/2026	620,461		(8,711)			(8,711)		611,750	611,750			
100135669	FULLSHEAR	TX		11/09/2023	02/11/2026	481,002		(11,896)			(11,896)		469,106	469,106			
100135694	EAST PROVIDENCE	RI		11/09/2023	01/11/2026	7,498		(40)			(40)		7,458	7,458			
100135653	MIAMI BEACH	FL		11/13/2023	02/09/2026	1,027,539		(27,539)			(27,539)		1,000,000	1,000,000			
100135954	LOS ANGELES	CA		11/13/2023	02/09/2026	1,442,122		(26,122)			(26,122)		1,416,000	1,416,000			
100143136	SAINT LOUIS	MO		02/16/2024	01/01/2026												
100143153	LAS CRUCES	NM		02/16/2024	01/17/2026	218,526		(2,310)			(2,310)		216,216	216,216			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100143176	YELM	WA		02/16/2024	01/17/2026	349,486		(6,022)				(6,022)	343,474	343,474			
100143274	FOLSOM	CA		02/16/2024	01/17/2026	383,938		(1,302)				(1,302)	382,636	382,636			
100143363	QUINCY	WA		02/16/2024	01/05/2026	490,404		(7,101)				(7,101)	483,303	483,303			
100143469	LOS ANGELES	CA		02/16/2024	01/05/2026	398,582		(4,622)				(4,622)	393,960	393,960			
100143504	LONG BEACH	CA		02/21/2024	01/05/2026	577,510		(3,204)				(3,204)	574,306	574,306			
100143506	MURPHY	TX		02/21/2024	01/05/2026	237,220		(2,692)				(2,692)	234,528	234,528			
100141002	NORTH HOLLYWOOD AREA	CA		02/20/2024	01/06/2026	230,849		(4,400)				(4,400)	226,449	226,449			
100141021	CYPRESS	TX		02/20/2024	01/06/2026	624,902		(23,110)				(23,110)	601,792	601,792			
100141048	ARLDO BEACH	FL		02/20/2024	01/06/2026	304,283		(17,752)				(17,752)	286,531	286,531			
100141065	RIDGECREST	CA		02/20/2024	01/06/2026	385,586		(11,040)				(11,040)	374,546	374,546			
100140808	WILLIS	TX		02/26/2024	01/10/2026	204,739		(5,370)				(5,370)	199,369	199,369			
100143670	HARVEY CEDARS	NJ		02/22/2024	01/09/2026	1,316,871		(42,263)				(42,263)	1,274,608	1,274,608			
100143676	ALBANY	CA		02/22/2024	01/09/2026	198,638		(6,577)				(6,577)	192,061	192,061			
100143691	LOS ANGELES	CA		02/22/2024	01/09/2026	391,349		(15,602)				(15,602)	375,747	375,747			
100143614	ELIZABETH	NJ		02/21/2024	02/09/2026	325,086		(12,159)				(12,159)	312,928	312,928			
100143708	WINTER PARK	FL		02/23/2024	01/09/2026	1,186,521		(12,782)				(12,782)	1,173,739	1,173,739			
100143799	MANCHESTER	CT		02/28/2024	01/11/2026	195,251		(7,861)				(7,861)	187,390	187,390			
100143800	LAS VEGAS	NV		02/28/2024	01/11/2026	702,146		(39,046)				(39,046)	663,100	663,100			
100143803	CHICAGO	IL		02/28/2024	01/11/2026	111,880		(4,995)				(4,995)	106,885	106,885			
100146700	CHICAGO	IL		03/20/2024	02/05/2026	431,628		(11,750)				(11,750)	420,078	420,078			
100146847	KINSTON	NY		03/21/2024	01/11/2026	372,538		(17,210)				(17,210)	355,318	355,318			
100148541	ROME	GA		04/12/2024	01/21/2026	344,543		(7,131)				(7,131)	337,412	337,412			
100148605	BOYNTON BEACH	FL		04/12/2024	01/21/2026	317,549		(7,415)				(7,415)	310,134	310,134			
100148657	TACOMA	WA		04/15/2024	01/09/2026	255,273		(3,092)				(3,092)	252,181	252,181			
100148721	ROCKPORT	TX		04/17/2024	01/17/2026	210,649		(1,206)				(1,206)	209,443	209,443			
100148741	STOCKTON	CA		04/17/2024	01/17/2026	414,350		(7,666)				(7,666)	406,684	406,684			
100148766	VIENTZVILLE	MO		04/17/2024	01/01/2026	597,852							578,505	578,505			
100148826	WOODLAND HILLS	CA		04/17/2024	01/17/2026	1,130,245		(9,347)				(9,347)	1,100,512	1,100,512			
100148841	GLENORA	CA		04/17/2024	01/17/2026	307,472		(29,733)				(29,733)	295,378	295,378			
100148866	HOUSTON	TX		04/17/2024	01/17/2026	635,467		(9,081)				(9,081)	626,386	626,386			
100148902	WILDOMAR	CA		04/17/2024	01/17/2026	288,990		(12,179)				(12,179)	276,801	276,801			
100148908	DANSONVILLE	GA		04/17/2024	01/17/2026	427,628		(12,635)				(12,635)	414,993	414,993			
100155971	BRIGHTON	CO		06/17/2024	01/21/2026	252,285		(10,227)				(10,227)	242,058	242,058			
100156013	SHASTA LAKE	CA		06/18/2024	01/05/2026	275,539		(8,867)				(8,867)	266,672	266,672			
100156036	WOODBRIDGE	VA		06/18/2024	01/05/2026	772,083		(16,731)				(16,731)	755,352	755,352			
100156047	CAVE CREEK	AZ		06/18/2024	01/05/2026	311,624		(16,478)				(16,478)	295,146	295,146			
100156066	MARGATE	NJ		06/18/2024	01/05/2026	263,006		(3,593)				(3,593)	259,423	259,423			
100156402	APEX	NC		06/24/2024	01/17/2026	262,995		(3,582)				(3,582)	259,413	259,413			
100156403	APEX	NC		06/24/2024	01/17/2026	262,985		(3,582)				(3,582)	259,403	259,403			
100156404	APEX	NC		06/24/2024	01/17/2026	549,798		(9,789)				(9,789)	540,009	540,009			
100156492	RIVERSIDE	CA		06/24/2024	02/17/2026	331,207		(6,737)				(6,737)	324,470	324,470			
100156542	FORT WORTH	TX		06/24/2024	01/17/2026	449,683		(8,150)				(8,150)	441,533	441,533			
100156651	ARLINGTON	VA		06/24/2024	01/17/2026	507,961		(23,172)				(23,172)	484,789	484,789			
100152629	BROOMFIELD	CO		06/27/2024	01/09/2026	906,376		(27,089)				(27,089)	879,288	879,288			
100153010	AURORA	CO		06/27/2024	01/09/2026	1,984,792							1,984,792	1,984,792			
100156891	SAN JOSE DEL CABO	MEX		06/27/2024	01/15/2026	1,323,617		(11,671)				(11,671)	1,311,946	1,311,946			
100156821	MILLBRAE	CA		06/27/2024	01/09/2026	964,387		(7,864)				(7,864)	956,523	956,523			
100167013	WILTON	CA		09/13/2024	01/05/2026	520,262		(4,990)				(4,990)	515,272	515,272			
100167140	AUBURN	WA		09/13/2024	01/05/2026	904,171		(33,021)				(33,021)	871,150	871,150			
100167781	VERO BEACH	FL		09/19/2024	01/08/2026												
100168720	GILBERT	AZ		09/26/2024	01/11/2026	761,245		(23,993)				(23,993)	737,252	737,252			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
							Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168733	FRESNO	CA		09/26/2024	01/11/2026	616,430		(15,738)			(15,738)		600,752	600,752			
100163268	LONGVIEW	WA		09/27/2024	01/09/2026	329,098		(17,266)			(17,266)		311,832	311,832			
100172343	WHITTIER	CA		10/23/2024	01/11/2026	526,252		(17,374)			(17,374)		508,878	508,878			
100172346	SEATTLE	WA		10/23/2024	01/17/2026	522,377		(8,692)			(8,692)		513,665	513,665			
100172375	WESTMINSTER	CA		10/23/2024	01/17/2026	570,401		(16,301)			(16,301)		554,100	554,100			
100172380	BIG BEAR LAKE	CA		10/23/2024	01/17/2026	334,396		(9,830)			(9,830)		324,536	324,536			
100172422	DAVISVILLE	GA		10/23/2024	01/17/2026	313,668		(8,462)			(8,462)		305,406	305,406			
100172426	DAVISVILLE	GA		10/23/2024	01/17/2026	329,832		(11,403)			(11,403)		318,429	318,429			
100172517	CLYDEIA	WA		10/23/2024	01/17/2026	298,980		(10,916)			(10,916)		288,064	288,064			
100172543	GRAND JUNCTION	CO		10/23/2024	01/01/2026	3							3		2		(2)
100166447	LAGUNA NIGUEL	CA		10/31/2024	01/09/2026	1,502,963		(57,225)			(57,225)		1,445,738	1,445,738			
100166456	COLUMBUS	OH		10/31/2024	01/09/2026	294,164		(10,079)			(10,079)		284,085	284,085			
100167496	MILL VALLEY	CA		10/31/2024	01/09/2026	2,713,981		(12,208)			(12,208)		2,701,773	2,701,773			
100167538	KINSTON	NY		10/31/2024	01/09/2026	155,805		(2,396)			(2,396)		153,409	153,409			
100173874	SAN FRANCISCO	CA		10/31/2024	01/05/2026	2,562,485		(72,878)			(72,878)		2,489,617	2,489,617			
100174831	PROVIDENCE	UT		10/31/2024	01/03/2026	353,682		(22,317)			(22,317)		331,365	331,365			
100174863	BOILING GREEN	KY		10/31/2024	01/03/2026	179,291		(9,281)			(9,281)		170,010	170,010			
100194865	KEIZER	OR		02/14/2025	01/07/2026	521,533		(21,030)			(21,030)		500,504	500,504			
100194915	WINSTON SALEM	NC		02/14/2025	01/07/2026	461,126		(13,328)			(13,328)		447,798	447,798			
100194943	HIOELL	NJ		02/14/2025	01/07/2026	440,974		(17,353)			(17,353)		423,621	423,621			
100194953	FLOWERY BR	GA		02/14/2025	01/07/2026	309,878		(8,874)			(8,874)		301,004	301,004			
100194919	WEST VALLEY	UT		02/14/2025	01/07/2026	360,988		(18,445)			(18,445)		362,543	362,543			
100194933	DEWIS PORT	MA		02/14/2025	01/07/2026	362,838		(14,221)			(14,221)		348,617	348,617			
100194447	FREDERICKSBURG	VA		02/14/2025	01/07/2026	290,876		(12,694)			(12,694)		278,182	278,182			
100194448	SIMI VALLEY	CA		02/14/2025	01/07/2026	410,737		(17,711)			(17,711)		393,026	393,026			
100194932	MOUNT JULIET	TN		02/14/2025	01/07/2026	347,660		(14,498)			(14,498)		333,162	333,162			
100194937	DAVISVILLE	GA		02/14/2025	01/07/2026	324,751		(10,804)			(10,804)		313,947	313,947			
100199867	PALM DESERT	CA		03/06/2025	01/09/2026	611,556		(18,021)			(18,021)		593,535	593,535			
100200021	OKLAHOMA CITY	OK		03/06/2025	01/09/2026	127,649		(2,646)			(2,646)		125,003	125,003			
100200091	ELLABELL	GA		03/06/2025	01/09/2026	200,215		(2,172)			(2,172)		198,043	198,043			
100200315	DOUBLE SPRINGS	AL		03/10/2025	01/17/2026	694,550		(21,005)			(21,005)		673,545	673,545			
100200341	SHOW LOW	AZ		03/10/2025	01/17/2026	733,576		(15,302)			(15,302)		718,274	718,274			
100200364	MAPLE SHADE	NJ		03/10/2025	01/17/2026	142,356		(5,261)			(5,261)		137,095	137,095			
100201515	LOS ANGELES	CA		03/13/2025	01/09/2026	661,035		(19,876)			(19,876)		661,159	661,159			
100201522	PASADENA	CA		03/13/2025	01/09/2026	1,089,850		(27,033)			(27,033)		1,032,817	1,032,817			
100201543	BAKERSFIELD	CA		03/13/2025	01/09/2026	439,843		(12,444)			(12,444)		427,399	427,399			
100201555	ANNE H	CA		03/13/2025	01/09/2026	703,609		(24,859)			(24,859)		678,750	678,750			
100201670	CLEARWATER	FL		03/18/2025	01/05/2026	130,771		(4,365)			(4,365)		126,346	126,346			
100202037	BALTIMORE	MD		03/18/2025	01/08/2026	131,239		(1,016)			(1,016)		130,223	130,223			
100202483	NAUATUOX	CT		03/21/2025	01/17/2026	394,905		(4,777)			(4,777)		380,128	380,128			
100202594	SAN DIEGO	CA		03/21/2025	01/17/2026	546,354		(15,348)			(15,348)		531,006	531,006			
100202599	PHILADELPHIA	PA		03/21/2025	01/17/2026	34,224		(970)			(970)		33,254	33,254			
100202517	PLAINFIELD	NJ		03/21/2025	01/17/2026	214,595		(5,838)			(5,838)		208,757	208,757			
100204872	MORGAN HILL	CA		04/10/2025	01/11/2026	1,178,119		(42,030)			(42,030)		1,136,089	1,136,089			
100204988	ARIZONA CITY	AZ		04/10/2025	01/11/2026	196,357		(9,248)			(9,248)		187,109	187,109			
100205005	SANTA CLARITA	CA		04/10/2025	01/11/2026	516,288		(21,403)			(21,403)		494,865	494,865			
100205008	MADISON	IL		04/10/2025	02/27/2026	286,434							286,434	286,434			
100205013	ROUND LAKE	CA		04/10/2025	01/11/2026	407,572		(14,796)			(14,796)		392,776	392,776			12
100206237	NORTH HOLLYWOOD	CA		04/17/2025	01/08/2026	537,364		(15,629)			(15,629)		521,735	521,735			
100206817	SAN MATEO	CA		04/29/2025	01/08/2026	1,139,398		(14,043)			(14,043)		1,125,355	1,125,355			
	LOS ANGELES	CA		04/29/2025	01/08/2026	285,300		(1,889)			(1,889)		283,432	283,432			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214073	BUCKEYE	AZ		05/30/2025	01/11/2026	1,143,957		(48,691)			(48,691)		1,095,266	1,095,286			
100214088	MIAMI	FL		05/30/2025	01/11/2026	206,498		(7,583)			(7,583)		198,915	198,915			
100214093	ATLANTA	GA		05/30/2025	01/11/2026	1,095,506		(27,069)			(27,069)		1,068,437	1,068,437			
100214130	PEQUANOCK	NJ		05/30/2025	01/11/2026	384,654		(17,666)			(17,666)		366,988	366,988			
100214161	BENVENTON	OR		05/30/2025	01/11/2026	572,760		(27,045)			(27,045)		545,715	545,715			
100214165	MISSION	TX		05/30/2025	01/11/2026	111,807		(5,267)			(5,267)		106,540	106,540			
100211543	GILBERT	AZ		06/05/2025	01/09/2026	976,352		(26,802)			(26,802)		949,550	949,550			
100214463	ANAHEIM	CA		06/06/2025	01/08/2026	2,543,530		(45,974)			(45,974)		2,497,546	2,497,546			
100214643	SAN LEANDRO	CA		06/10/2025	01/11/2026	686,235		(14,140)			(14,140)		672,095	672,095			
100215277	CASTLE ROCK	CO		06/12/2025	01/07/2026	470,604		(7,929)			(7,929)		462,675	462,675			
100215284	COLUMBUS	OH		06/12/2025	01/07/2026	178,182		(4,092)			(4,092)		174,090	174,090			
100215360	LAVERGNE	AZ		06/12/2025	01/07/2026	460,210		(8,421)			(8,421)		451,789	451,789			
100215478	SAN LEANDRO	CA		06/12/2025	01/07/2026	762,325		(15,677)			(15,677)		746,648	746,648			
100215864	CENTRAL	SC		07/11/2025	02/09/2026	315,033		(9,069)			(9,069)		305,964	305,964			
100215865	LAGUNA HILLS	CA		07/11/2025	01/09/2026	2,003,614		(10,560)			(10,560)		1,993,054	1,993,054			
100219431	PIGEON FORGE	TN		07/07/2025	01/08/2026	972,116		(23,368)			(23,368)		948,748	948,748			
100219450	JAMICA PLAIN	MA		07/07/2025	01/08/2026	52,265		(35)			(35)		52,230	52,230			
100219604	GREENWICH	CT		07/07/2025	01/08/2026	1,099,693		(22,024)			(22,024)		1,077,669	1,077,669			
100219504	MAIMOTH LAKES	CA		07/07/2025	01/08/2026	849,939		(21,384)			(21,384)		828,555	828,555			
100219530	GLEN ALLEN	VA		07/07/2025	01/08/2026	282,185		(10,008)			(10,008)		272,177	272,177			
100219584	INDIAN WELLS	CA		07/07/2025	01/08/2026	2,014,404		(49,379)			(49,379)		1,965,025	1,965,025			
100219759	HUDSON	NH		07/08/2025	01/11/2026	308,471		(14,552)			(14,552)		293,919	293,919			
100219865	MILPITAS	CA		07/11/2025	01/09/2026	1,235,762		(40,986)			(40,986)		1,194,776	1,194,776			
100219866	APTOS	CA		07/11/2025	01/09/2026	1,391,797		(46,997)			(46,997)		1,344,800	1,344,800			
100221053	PHILADELPHIA	PA		07/18/2025	01/17/2026	206,188		(2,784)			(2,784)		203,404	203,404			
100221061	HENDERSON	NV		07/18/2025	01/17/2026	51,158		(1,455)			(1,455)		49,703	49,703			
100221063	TWIN LAKES	CO		07/18/2025	01/17/2026	381,936		(14,959)			(14,959)		366,977	366,977			
100221077	IRVINE	CA		07/18/2025	01/17/2026	320,767		(4,510)			(4,510)		316,257	316,257			
100220060	WOODACRE	CA		07/30/2025	02/09/2026	1,247,442		(42,587)			(42,587)		1,204,855	1,204,855			
100236778	LAKEWOOD	CO		09/12/2025	01/07/2026	351,302		(12,009)			(12,009)		339,293	339,293			
100236610	ARLINGTON	VA		09/12/2025	01/07/2026	514,781		(15,605)			(15,605)		499,176	499,176			
100237057	SANTA CLARA	CA		09/12/2025	01/08/2026	1,388,395		(34,198)			(34,198)		1,354,197	1,354,197			
100237060	SAN MARCOS	TX		09/12/2025	01/08/2026	1,238,753		(42,532)			(42,532)		1,196,221	1,196,221			
100245071	PASADENA	CA		10/03/2025	02/09/2026	656,215		(31,215)			(31,215)		625,000	625,000			
100245083	PHOENIX	AZ		10/03/2025	01/07/2026	285,846		(4,292)			(4,292)		291,554	291,554			
100245151	SAN JOSE	CA		10/07/2025	01/07/2026	1,418,376		(24,462)			(24,462)		1,393,914	1,393,914			
100245177	CLINTON	CT		10/07/2025	01/07/2026	834,255		(17,655)			(17,655)		816,600	816,600			
100245186	LAKE STEVENS	WA		10/07/2025	01/07/2026	1,124,769		(7,937)			(7,937)		1,116,832	1,116,832			
100245191	WASHINGTON	DC		10/07/2025	01/07/2026	846,763		(14,107)			(14,107)		832,656	832,656			
100245195	PEORIA	AZ		10/07/2025	01/07/2026	1,453,303		(15,921)			(15,921)		1,437,382	1,437,382			
100245251	CHICO	CA		10/06/2025	01/21/2026	648,659		(23,921)			(23,921)		624,938	624,938			
100245277	FULLSHEAR	TX		10/06/2025	01/21/2026	218,892		(7,361)			(7,361)		211,531	211,531			
100245297	HOMELAND	CA		10/06/2025	01/21/2026	334,510		(12,660)			(12,660)		321,850	321,850			
100245303	MENFEE	CA		10/06/2025	01/21/2026	346,930		(13,821)			(13,821)		332,569	332,569			
100245335	MANTECA	CA		10/06/2025	01/21/2026	644,926		(23,665)			(23,665)		621,261	621,261			
100245346	OAKLAND	CA		10/06/2025	01/21/2026	1,087,492		(36,354)			(36,354)		1,051,138	1,051,138			
100245349	TOUR RIVER	NJ		10/06/2025	01/21/2026	420,481		(127)			(127)		420,354	420,893		538	
100245377	OAKLAND	CA		10/06/2025	01/21/2026	759,928		(28,239)			(28,239)		731,689	731,689			
100245383	MANTECA	CA		10/06/2025	01/21/2026	551,745		(17,581)			(17,581)		534,164	534,164			
100245494	ALEXINGTON	NY		10/06/2025	01/21/2026	220,469		(10,939)			(10,939)		209,530	209,530			
100245494	WESTLAKE	OH		10/06/2025	01/21/2026	585,166		(24,437)			(24,437)		560,729	560,729			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
								Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
10024587	SPRING HILL	TN			10/06/2025	.01/21/2026	597,811		(20,724)			(20,724)		577,087	577,087			
10024589	SOUTH BRISTOL	ME			10/06/2025	.01/21/2026	11,203		(169)			(169)		11,034	11,034			
10024592	GLEN MILLS	PA			10/06/2025	.01/21/2026	441,911		(15,495)			(15,495)		426,416	426,416			
10024574	HERSHEY	PA			10/06/2025	.01/21/2026	310,229		(7,780)			(7,780)		302,449	302,449			
10024606	MEREDITH	WI			10/08/2025	.01/31/2026	1,209,204		(19,664)			(19,664)		1,189,540	1,189,540			
100246128	WIELLS	ME			10/08/2025	.01/07/2026	743,743		(33,578)			(33,578)		710,165	710,165			
100246175	DILLON	CO			10/08/2025	.01/31/2026	458,901		(20,703)			(20,703)		438,198	438,198			
100246200	BOONE	NC			10/08/2025	.01/31/2026	94,926		(3,181)			(3,181)		91,745	91,745			
100246204	SAN PEDRO	CA			10/08/2025	.01/31/2026	469,231		(21,167)			(21,167)		448,064	448,064			
100246216	RUTHERFORDTON	NC			10/08/2025	.01/07/2026	302,841		(12,330)			(12,330)		290,511	290,511			
100247250	BRISON CITY	NC			10/23/2025	.01/17/2026	293,090		(9,800)			(9,800)		283,290	283,290			
100245770	CHICAGO	IL			10/29/2025	.01/07/2026	229,501		(4,690)			(4,690)		224,811	224,811			
100247532	HIGHLAND	UT			10/29/2025	.01/07/2026	1,553,250		(45,799)			(45,799)		1,507,451	1,507,451			
100253128	WASHINGTON	DC			10/30/2025	.01/21/2026	407,883		(20,049)			(20,049)		387,834	387,834			
100254427	NORTH OATHAM	MA			11/07/2025	.02/07/2026	707,490		(25,310)			(25,310)		682,180	682,180			
100091184	CARSON CITY	NV			01/31/2023	.01/09/2026	222,305		(4,219)			(4,219)		218,086	218,086			
100091186	SAN DIEGO	CA			01/31/2023	.01/09/2026	383,656		(4,681)			(4,681)		378,975	378,975			
100091253	NEW RICHMOND	OH			01/31/2023	.01/09/2026	123,661		(9,914)			(9,914)		113,747	113,747			
100091273	GLENORA	CA			01/31/2023	.02/09/2026	261,419		(7,401)			(7,401)		254,018	254,018			
100091278	SAN ANTONIO	TX			01/31/2023	.01/09/2026	579,911		(16,169)			(16,169)		563,742	563,742			
100061623	GALVESTON	TX			07/01/2021	.01/20/2026	92,164		(794)			(794)		91,370	91,370			
100061894	KISSIMEE	FL			07/01/2021	.01/20/2026	220,652		(17)			(17)		220,635	217,483		(3,152)	(3,152)
100020270	EAST HAMPTON	NY			07/01/2021	.01/20/2026	228,461		(23)			(23)		228,438	223,754		(4,683)	(4,683)
100055813	WAVNE	NJ			07/23/2021	.01/09/2026	533,225		(19,961)			(19,961)		513,264	513,264			
100066376	SHASTA LAKE	CA			06/02/2021	.01/20/2026	124,750		(7)			(7)		124,743	123,741		(1,002)	(1,002)
100066537	BATON ROUGE	LA			06/02/2021	.01/20/2026	193,492		(1,294)			(1,294)		192,198	192,198			
100066722	BEVERLY	MA			06/02/2021	.01/20/2026	101,488		(16)			(16)		101,472	99,964		(1,508)	(1,508)
100068942	FAIRVILLE	NC			09/01/2021	.01/20/2026	98,856		(1,177)			(1,177)		97,679	97,679			
100068956	ERIE	CO			09/01/2021	.01/20/2026	66,659		(669)			(669)		65,990	65,990			
100077396	DISTRICT HEIGHTS	MO			01/03/2022	.01/20/2026	160,781		(2,872)			(2,872)		157,909	157,909			
100091538	OUTLER BAY	FL			01/13/2023	.02/09/2026	408,969		(3,969)			(3,969)		405,000	405,000			
100091523	LINENWOLD	NJ			01/20/2023	.01/09/2026	177,798		(2,841)			(2,841)		174,957	174,957			
100181982	HIGHLAND	UT			12/06/2024	.01/08/2026	376,067		(17,641)			(17,641)		358,426	358,426			
100175488	SAINT LOUIS	MO			12/23/2024	.01/11/2026	79,936		(3,314)			(3,314)		76,622	76,622			
100185961	BOISE	ID			12/26/2024	.01/08/2026	207,737		(5,807)			(5,807)		201,930	201,930			
100151777	ST. CLOUD	FL			02/20/2025	.01/08/2026	191,906		(2,333)			(2,333)		189,573	189,573			
100202398	ESPANOLA	NM			03/19/2025	.01/08/2026	275,865		(7,628)			(7,628)		268,237	268,237			
100239722	PITTSBURG	CA			06/18/2025	.01/08/2026	523,593		(24,777)			(24,777)		498,806	498,806			
100237739	COSTA MESA	CA			06/18/2025	.01/08/2026	979,715		(44,821)			(44,821)		934,894	934,894			
100223634	GOLDEN	CO			06/18/2025	.01/17/2026	582,012		(21,679)			(21,679)		560,333	560,333			
100223682	LAS VEGAS	NV			06/18/2025	.01/17/2026	463,610		(21,628)			(21,628)		441,982	441,982			
100235980	TOWNSEND	WI			09/04/2025	.01/17/2026	383,940		(16,060)			(16,060)		377,880	377,880			
100245155	EDMONDS	WA			10/07/2025	.01/07/2026	939,913		(22,810)			(22,810)		917,103	917,103			
100245969	SAN BERNARDINO	CA			10/07/2025	.01/08/2026	448,490		(21,263)			(21,263)		427,227	427,227			
100246180	STANTON	VA			10/08/2025	.01/31/2026	300,522		(13,562)			(13,562)		286,960	286,960			
100246188	MIDDLETOWN	NJ			10/08/2025	.01/31/2026	753,910		(33,017)			(33,017)		720,893	720,893			
100247266	WICKENBURG	AZ			10/23/2025	.02/17/2026	152,754		(7,216)			(7,216)		145,538	145,538			
100247573	CEDAR CITY	UT			10/29/2025	.01/31/2026	534,499		(21,324)			(21,324)		513,175	513,175			
100248530	PROVINCETOWN	MA			10/29/2025	.01/08/2026	925,430		(22,614)			(22,614)		902,816	902,816			
100253295	AURORA	CO			10/30/2025	.01/21/2026	375,579		(13,357)			(13,357)		362,222	362,222			
100255369	WEST LAKE VILLAGE	CA			11/24/2025	.01/06/2026	868,694		(29,366)			(29,366)		839,328	839,328			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026116	GULF SHORES		AL		12/05/2025	.02/28/2026	594,024		(19,420)					574,604	574,604			
100264079	WASHINGTON		DC		12/17/2025	.02/05/2026	940,568		(33,578)			(33,578)		906,990	906,990			
100266717	CHARLOTTE		NC		12/29/2025	.01/17/2026	266,485		(12,234)			(12,234)		254,251	254,251			
100268662	QUEEN CREEK		AZ		12/29/2025	.02/17/2026	388,871		(12,229)			(12,229)		356,643	356,643			
100273991	HUNTERSVILLE		NC		01/15/2026	.02/17/2026	505,656		(19,383)			(19,383)		486,273	486,273			
100274719	INCLINE VILLAGE		NV		01/27/2026	.02/08/2026	448,386		(11,057)			(11,057)		437,329	437,329			
100088055	PULASKI		VA		10/25/2022	.02/22/2026	228,491		(3,015)			(3,015)		225,476	225,476			
100088118	CHICAGO		IL		10/25/2022	.01/22/2026	137,896		(1,079)			(1,079)		136,817	136,817			
100088143	MIRLE BEACH		SC		10/25/2022	.01/22/2026	153,853		(9,139)			(9,139)		144,714	144,714			
100088169	PANAMA CITY BEACH		FL		10/25/2022	.01/22/2026	159,350		(8,209)			(8,209)		151,141	151,141			
100088181	ST. JOSEPH		MO		10/25/2022	.01/22/2026	100,888		(502)			(502)		100,386	100,386			
100093660	WALLINGTON		NJ		01/26/2023	.01/09/2026	472,469		(11,294)			(11,294)		461,175	461,175			
100090265	SUNNY ISLES BEACH		FL		01/13/2023	.01/22/2026	377,488		(26,288)			(26,288)		351,220	351,220			
100090276	MIRLE BEACH		SC		01/13/2023	.01/22/2026	112,776		(10,784)			(10,784)		101,993	101,993			
100091461	SACRAMENTO		CA		01/20/2023	.01/09/2026	1,046,048		(20,048)			(20,048)		1,026,000	1,026,000			
100219830	DALLAS		TX		06/27/2025	.01/17/2026	2,513,801		(47,430)			(47,430)		2,466,371	2,466,371			
100219556	SANTA BARBARA		CA		07/07/2025	01/08/2026	964,020		(21,703)			(21,703)		942,317	942,317			
100219560	BROOKVILLE		MO		07/07/2025	01/08/2026	1,009,188		(35,797)			(35,797)		973,391	973,391			
100219604	PRESBOTT		AZ		07/07/2025	01/08/2026	341,315		(8,810)			(8,810)		332,505	332,505			
100219612	TIJUNATH		CO		07/07/2025	01/08/2026	429,001		(12,207)			(12,207)		416,794	416,794			
100220303	HOUSTON		TX		07/11/2025	01/08/2026	784,481		(37,031)			(37,031)		747,450	747,450			
100220330	ELKHORN		NE		07/14/2025	.01/17/2026	507,235		(13,102)			(13,102)		494,133	494,133			
100227202	PROVO		UT		07/30/2025	01/17/2026	544,765		(14,303)			(14,303)		530,462	530,462			
100228750	SAN JOSE		CA		08/12/2025	.01/05/2026	1,816,331		(58,190)			(58,190)		1,758,141	1,758,141			
100228752	ALISO VIEJO		CA		06/12/2025	.01/05/2026	820,681		(23,393)			(23,393)		797,288	797,288			
100228615	SEASIDE HEIGHTS		NJ		08/12/2025	01/07/2026	386,678		(16,239)			(16,239)		380,439	380,439			
100228676	LA QUINTA		CA		08/12/2025	01/07/2026	328,745		(10,059)			(10,059)		318,687	318,687			
100234880	UNION		NJ		08/28/2025	.01/21/2026	377,077		(10,077)			(10,077)		367,000	367,000			
100243331	GARDENA		CA		09/26/2025	01/08/2026	669,785		(30,020)			(30,020)		639,765	639,765			
100243345	SAN JOSE		CA		09/26/2025	01/08/2026	1,565,274		(164)			(164)		1,565,110	1,565,399		288	
100243354	SAN DIMAS		CA		09/26/2025	01/08/2026	903,939		(32,393)			(32,393)		871,546	871,546			
100161678	LOS ANGELES		CA		07/31/2024	.02/05/2026	385,316		(5,316)			(5,316)		380,000	380,000			
100141291	IRVINE		CA		01/30/2024	01/06/2026	490,412		(6,731)			(6,731)		483,681	483,681			
100145804	WICHITA		KS		05/08/2024	.01/09/2026	126,669		(4,268)			(4,268)		122,401	122,401			
100172968	LOS ANGELES		CA		10/25/2024	.01/05/2026	28,184		(37)			(37)		28,147	28,147			
100205602	VASILLA		AK		05/09/2025	.01/09/2026	229,839		(10,810)			(10,810)		219,029	219,029			
100220772	CINCINNATI		KY		07/18/2025	01/08/2026	104,665		(4,943)			(4,943)		99,722	99,722			
100221697	SANTA CRUZ		CA		07/25/2025	01/08/2026	627,318		(28,258)			(28,258)		599,060	599,060			
100243465	LAS VEGAS		NV		09/26/2025	.01/05/2026	294,704		(58)			(58)		254,646	254,728		82	
100092059	CLEVELAND		OH		02/09/2023	.01/09/2026	137,500		(4,418)			(4,418)		133,082	133,082			
100100039	SEASIDE HEIGHTS		NJ		03/28/2023	.01/22/2026	415,605		(12,554)			(12,554)		403,051	403,051			
100101776	NORTH CHARLESTON		SC		03/31/2023	.01/09/2026	199,635		(3,711)			(3,711)		195,924	195,924			
100101781	SOUTH BEND		IN		03/31/2023	.01/09/2026	84,092		(1,860)			(1,860)		82,232	82,232			
100101983	VAN NUYS		CA		04/14/2023	.01/09/2026	1,194,220		(10,822)			(10,822)		1,143,398	1,143,398			
100102136	ENGLEWOOD		CO		04/14/2023	.01/09/2026	263,840		(4,303)			(4,303)		259,537	259,537			
100103543	MORENO VALLEY		CA		05/08/2023	.01/09/2026	421,559		(12,808)			(12,808)		408,751	408,751			
100103691	HALETHORPE		MD		05/08/2023	.01/09/2026	271,342		(7,976)			(7,976)		263,366	263,366			
100103825	NEW CITY		NY		05/10/2023	.01/09/2026	419,978		(6,973)			(6,973)		413,005	413,005			
100103834	BUFFALO		NY		05/10/2023	.01/09/2026	96,615		(2,428)			(2,428)		94,187	94,187			
100107785	LOOST		NC		05/19/2023	.01/01/2026												
100107988	FREDERICKSBURG		VA		05/25/2023	.01/01/2026												

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100107390	NEW BEDFORD	MA		05/25/2023	01/17/2026	252,446		(655)				(855)	251,591	251,591			
100108036	LIGHTHOUSE POINT	FL		05/25/2023	01/17/2026	604,681		(2,002)				(2,002)	602,679	602,679			
100108141	WINCHESTER	MA		05/24/2023	01/09/2026	131,121		(5,943)				(5,943)	125,178	125,178			
100108274	THOUSAND OAKS	CA		05/24/2023	01/09/2026	965,270		(26,553)				(26,553)	938,717	938,717			
100108304	SPRING	TX		05/24/2023	01/09/2026	193,620		(7,595)				(7,595)	186,025	186,025			
100108440	DEERWATER	NJ		05/25/2023	01/09/2026	112,463		(2,667)				(2,667)	109,796	109,796			
100108570	SCOTTSDALE	AZ		05/31/2023	01/09/2026	488,592		(15,992)				(15,992)	442,600	442,600			
100109005	MIDDLETOWN	NJ		05/31/2023	01/09/2026	256,516		(19,812)				(19,812)	236,704	236,704			
100109045	LAS VEGAS	NV		06/05/2023	01/09/2026	535,228		(8,136)				(8,136)	527,092	527,092			
100109079	TERRELL	TX		06/05/2023	01/09/2026	189,236		(20,216)				(20,216)	169,020	169,020			
100109288	LOS ANGELES	CA		06/12/2023	01/17/2026	356,973		(2,616)				(2,616)	354,357	354,357			
100109319	LEBANON	OR		06/12/2023	01/17/2026	239,970		(5,061)				(5,061)	234,909	234,909			
100109342	JUPITER	FL		06/12/2023	01/17/2026	294,408		(4,696)				(4,696)	279,712	279,712			
100109360	WOODLAND PARK	CO		06/12/2023	01/17/2026	375,362		(6,185)				(6,185)	369,177	369,177			
100109506	HACIENDA HEIGHTS	CA		06/14/2023	01/09/2026	999,345		(14,504)				(14,504)	984,841	984,841			
100109614	DAVENPORT	FL		06/14/2023	01/09/2026	333,139		(14,364)				(14,364)	318,775	318,775			
100109632	WHITTIER	CA		06/14/2023	01/09/2026	791,794		(24,757)				(24,757)	767,037	767,037			
100103367	TAHOMA	CA		06/16/2023	01/09/2026	1,475,899		(8,757)				(8,757)	1,467,142	1,467,142			
100103398	PORT ISABEL	TX		06/16/2023	02/09/2026	443,783		(12,383)				(12,383)	431,400	431,400			
100103406	SOUTH PADRE ISLAND	TX		06/16/2023	01/09/2026	464,065		(23,142)				(23,142)	440,923	440,923			
100103419	DOVER	ID		06/16/2023	01/09/2026	168,293		(12,382)				(12,382)	155,911	155,911			
100102693	ANAHEIM	CA		06/22/2023	01/10/2026	592,092		(30,017)				(30,017)	562,075	562,075			
100102715	CARVER	MA		06/22/2023	01/10/2026	324,957		(12,668)				(12,668)	312,289	312,289			
100102743	HEBER	UT		06/22/2023	01/10/2026	220,531		(15,089)				(15,089)	205,442	205,442			
100102766	PLANO	TX		06/22/2023	01/10/2026	327,262		(10,528)				(10,528)	316,734	316,734			
100102838	NEIROP BEACH	CA		06/22/2023	01/10/2026	805,095		(27,743)				(27,743)	777,352	777,352			
100102959	PHOENIX	AZ		06/22/2023	01/10/2026	289,940		(11,881)				(11,881)	278,059	278,059			
100103016	PHOENIX	AZ		06/22/2023	02/10/2026	803,861		(41,617)				(41,617)	762,244	762,244			
100103039	CLARKSVILLE	TN		06/22/2023	01/10/2026	158,560		(4,773)				(4,773)	153,787	153,787			
100103050	STONE MOUNTAIN	GA		06/22/2023	01/10/2026	205,422		(17,224)				(17,224)	188,198	188,198			
100103069	SAINT PETERSBURG	FL		06/22/2023	01/10/2026	175,597		(7,644)				(7,644)	167,953	167,953			
100109874	BRIDGETON	NJ		06/22/2023	01/09/2026	110,079		(4,147)				(4,147)	105,932	105,932			
100109957	FERRDALE	IA		06/22/2023	01/09/2026	155,618		(5,141)				(5,141)	150,477	150,477			
100109994	HAVERSTRAW	NY		06/22/2023	01/09/2026	374,080		(7,604)				(7,604)	366,476	366,476			
100110091	PEMBROKE PINES	FL		06/23/2023	01/09/2026	528,656		(38,476)				(38,476)	490,180	490,180			
100110109	FORT WALTON BEACH	FL		06/23/2023	01/09/2026	185,796		(1,796)				(1,796)	184,000	184,000			
100110117	GLENDALE	CA		06/23/2023	01/09/2026	1,332,585		(14,690)				(14,690)	1,317,895	1,317,895			
100107963	REDWOOD CITY	CA		06/29/2023	01/09/2026	797,598		(16,545)				(16,545)	781,023	781,023			
100107877	LOS ANGELES	CA		06/29/2023	01/09/2026	1,036,445		(13,466)				(13,466)	1,042,979	1,042,979			
100107946	LARGO	FL		06/29/2023	01/09/2026	398,248		(3,757)				(3,757)	384,491	384,491			
100110133	TEIPE	AZ		06/29/2023	01/09/2026	578,102		(23,859)				(23,859)	554,244	554,244			
100110149	SAINIT GEORGE	UT		06/29/2023	01/09/2026	1,124,977		(11,785)				(11,785)	1,113,192	1,113,192			
100114544	CEIES	CA		06/29/2023	01/09/2026	644,892		(19,010)				(19,010)	625,882	625,882			
100114593	CALABASAS	CA		06/29/2023	01/09/2026	2,798,796		(67,502)				(67,502)	2,731,294	2,731,294			
100114723	DALLAS	TX		06/29/2023	01/09/2026	882,873		(5,612)				(5,612)	877,261	877,261			
100110278	PAGE	AZ		06/30/2023	01/17/2026	353,813		(3,457)				(3,457)	350,356	350,356			
100110293	CAROLINA BEACH	NC		06/30/2023	01/17/2026	504,362		(6,882)				(6,882)	497,480	497,480			
100110360	TRY	MI		06/30/2023	01/01/2026												
100110457	WINNABOW	NC		06/30/2023	01/17/2026	247,108		(5,044)				(5,044)	242,064	242,064			
100110482	FT WORTH	TX		06/30/2023	01/17/2026	62,483		(1,410)				(1,410)	62,073	62,073			
100110488	KLAMATH FALLS	OR		06/30/2023	01/17/2026	250,274		(522)				(522)	249,752	249,752			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion						Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100110513	WASILLA	AK		06/30/2023	01/17/2026	583,858		(9,269)				(9,269)	574,589	574,589			(9)
100110548	MATECA	CA		06/30/2023	01/01/2026								342,205	342,205			
100110561	SAYRA	GA		06/30/2023	01/17/2026	349,633		(7,428)				(7,428)	384,463	384,463			
100110585	DENHPORT	FL		06/30/2023	02/17/2026	384,680		(217)					224,836	224,836			
100110636	PHOENIX	AZ		06/30/2023	01/17/2026	229,412		(4,576)				(4,576)	345,479	345,479			
100114801	OAKLAND PARK	FL		07/10/2023	01/17/2026	346,433		(954)				(954)	523,752	523,752			
100114853	DENVER	CO		07/14/2023	01/09/2026	539,954		(16,202)				(16,202)	555,750	555,750			
100114867	LOS ANGELES	CA		07/14/2023	01/09/2026	561,873		(6,123)				(6,123)	392,523	392,523			
100115234	HAVENSTRAIL	NY		07/17/2023	01/09/2026	389,924		(7,401)				(7,401)	423,153	423,153			
100115251	PATERSON	NJ		07/17/2023	01/09/2026	432,118		(8,965)				(8,965)	121,331	121,331			
100115286	BRIDGTON	NJ		07/17/2023	01/09/2026	126,262		(4,931)				(4,931)	188,371	188,371			
100115359	LAREDO	TX		07/17/2023	01/09/2026	192,314		(3,943)				(3,943)	433,193	433,193			
100115511	LAS VEGAS	NV		07/17/2023	01/09/2026	447,980		(14,787)				(14,787)	121,619	121,619			
100115524	CAYE SPRINGS	AR		07/17/2023	01/09/2026	126,063		(4,444)				(4,444)	245,028	245,028			
100115714	CHICKASHA	OK		07/20/2023	01/17/2026	247,609		(2,581)				(2,581)	600,437	600,437			(3)
100115765	WOODSTOCK	GA		07/20/2023	01/01/2026			(9,932)				(9,932)	500,856	500,856			
100115797	NEW SAYRA BEACH	FL		07/20/2023	01/17/2026	610,369		(9,453)				(9,453)	1,955,744	1,955,744			
100115863	NEWARK	NJ		07/20/2023	01/17/2026	510,309		(51,165)				(51,165)	583,437	583,437			
100114815	ENCINO	CA		07/13/2023	01/09/2026	2,006,909		(12,509)				(12,509)	108,401	108,401			
100114830	ANAHEIM	CA		07/13/2023	01/09/2026	585,946		(3,973)				(3,973)	184	184			
100115530	TULARE	CA		07/19/2023	01/09/2026	112,374							349,293	349,293			
100116193	HEBER	UT		07/20/2023	01/06/2026			(955)				(955)	331,000	331,000			
100116576	NORTH LAS VEGAS	NV		07/20/2023	01/05/2026	350,248		(3,699)				(3,699)	182,328	182,328			
100117475	CENTRAL ISLIP	NY		07/20/2023	02/05/2026	334,699		(5,965)				(5,965)	205,859	205,859			
100117823	MYRTLE BEACH	SC		07/20/2023	01/05/2026	188,293		(12,488)				(12,488)	489,836	489,836			
100117866	HESPERIA	CA		07/20/2023	01/05/2026	218,347		(8,115)				(8,115)	168,095	168,095			
100117938	ROSEMAD	CA		07/20/2023	01/06/2026	497,951		(8,623)				(8,623)	903,347	903,347			
100118093	KNOXVILLE	TN		07/20/2023	01/05/2026	176,718		(58,913)				(58,913)	440,375	440,375			
100118187	LAKE FOREST	CA		07/20/2023	01/05/2026	962,260		(16,266)				(16,266)	1,311,359	1,311,359			
100118644	SCOTTSDALE	AZ		07/25/2023	01/09/2026	456,641		(24,849)				(24,849)	600,000	600,000			
100118667	TRABUCO CANYON	CA		07/25/2023	01/09/2026	1,336,208		(13,886)				(13,886)	565,065	565,065			
100118689	ROSLIN	NY		07/25/2023	02/09/2026	613,886		(15,205)				(15,205)	635,734	635,734			
100118680	WRENTHAM	MA		07/25/2023	01/09/2026	580,270		(19,556)				(19,556)	242,721	242,721			
100118720	NAPLES	FL		07/25/2023	01/09/2026	655,290		(9,711)				(9,711)	421,824	421,824			
100118757	CAPE CANVERAL	FL		07/25/2023	01/09/2026	243,447		(4,829)				(4,829)	242,029	242,029			
100118765	ROSEVILLE	OH		07/25/2023	01/09/2026	481,535		(4,915)				(4,915)	271,183	271,183			
100119318	CHARLOTTE	NC		07/31/2023	01/17/2026	246,658							530,211	530,211			
100119446	CYPRESS	TX		07/31/2023	01/17/2026	276,098		(2,681)				(2,681)	179,502	179,502			
100119454	SAN DIEGO	CA		07/31/2023	01/01/2026			(3,313)				(3,313)	181,797	181,797			
100119469	KISSIMEE	FL		07/31/2023	01/17/2026	532,892		(5,301)				(5,301)	846,301	846,301			
100119483	GREENVILLE	SC		07/31/2023	01/17/2026	162,815		(21,082)				(21,082)	351,874	351,874			
100119760	VILLIAMSBURG	VA		06/08/2023	01/09/2026	187,098		(1,463)				(1,463)	877,250	877,250			
100119850	HUGHSON	CA		06/10/2023	01/11/2026	867,383		(5,691)				(5,691)	617,538	617,538			
100119865	PALM DESERT	CA		06/10/2023	01/11/2026	383,337		(10,308)				(10,308)	75,173	75,173			
100119806	RIVERSIDE	CA		06/10/2023	01/11/2026	882,941		(854)				(854)	265,795	265,795			
100119914	TRACY	CA		06/10/2023	01/09/2026	627,846		(6,848)				(6,848)	253,031	253,031			
100119842	ARRON	OH		06/10/2023	01/09/2026	76,027		(4,900)				(4,900)	390,731	390,731			
100120034	RICHMOND	TX		06/11/2023	01/17/2026	272,643		(159)				(159)	1,228,446	1,228,446			
100120045	SUNSHIDE BEACH	SC		06/11/2023	01/17/2026	257,931											
100120126	CHANDLER	AZ		06/11/2023	01/17/2026	380,889											
100120263	BOTHELL	WA		06/18/2023	01/05/2026	1,260,615		(32,169)				(32,169)					

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100120450	LAS VEGAS	NV		06/18/2023	..01/05/2026	..225,498		..(8,177)			..(8,177)		..217,321	..217,321				
100120455	EL DORADO HILLS	CA		06/18/2023	..01/05/2026	..593,294		..(3,286)			..(3,286)		..590,008	..590,008				
100120545	MORENO VALLEY	CA		06/18/2023	..01/05/2026	..416,292		..(17,761)			..(17,761)		..398,531	..398,531				
100120588	FALLS CHURCH	VA		06/18/2023	..01/05/2026	..507,075		..(3,732)			..(3,732)		..503,343	..503,343				
100120645	TEBICOLA	CA		06/21/2023	..02/09/2026	..1,578,972		..(43,143)			..(43,143)		..1,535,829	..1,535,829				
100120646	WILWOOD CREST	NJ		06/21/2023	..01/09/2026	..188,259		..(4,625)			..(4,625)		..183,634	..183,634				
100120792	RENO	NV		06/25/2023	..01/11/2026	..1,046,908		..(18,831)			..(18,831)		..1,028,077	..1,028,077				
100126299	IRVINGTON	NJ		06/30/2023	..01/09/2026	..486,948		..(9,019)			..(9,019)		..477,929	..477,929				
100126570	KANAKAKE	IL		06/30/2023	..01/05/2026	..124,878		..(3,783)			..(3,783)		..121,095	..121,095				
100127073	NASHVILLE	TN		06/30/2023	..01/05/2026	..135,087		..(517)			..(517)		..134,570	..134,570				
100127156	PHILADELPHIA	PA		06/30/2023	..01/05/2026	..1,625		..(16)			..(16)		..1,609	..1,609				
100127514	DEERFIELD BEACH	FL		09/08/2023	..01/17/2026	..467,286		..(5,198)			..(5,198)		..462,088	..462,088				
100127571	SACRAMENTO	CA		09/08/2023	..01/17/2026	..376,396		..(5,693)			..(5,693)		..370,703	..370,703				
100127891	TRACY	CA		09/08/2023	..01/09/2026	..495,365		..(5,495)			..(5,495)		..489,870	..489,870				
100127701	HILLIARD	OH		09/08/2023	..02/09/2026	..4,603							..4,603	..4,603				
100128136	CONVERS	GA		09/11/2023	..02/09/2026	..245							..245	..245				
100128207	COLUMBIA	SC		09/18/2023	..01/01/2026	..23							..23	..23				
100128396	SAN JUAN CAPISTRANO	CA		09/15/2023	..01/11/2026	..1,581,224		..(15,761)			..(15,761)		..1,565,463	..1,565,463				
100129628	CORONA	CA		09/27/2023	..01/05/2026	..594,885		..(3,045)			..(3,045)		..551,840	..551,840				
100129843	SAN DIEGO	CA		09/27/2023	..01/05/2026	..717,814		..(24,452)			..(24,452)		..693,362	..693,362				
100129897	OKLAHOMA CITY	OK		09/27/2023	..01/09/2026	..102,515		..(1,851)			..(1,851)		..100,664	..100,664				
100129623	FORT WORTH	TX		09/29/2023	..01/17/2026	..256,930		..(4,317)			..(4,317)		..252,613	..252,613				
100129645	HIGHLAND RANCH	CO		09/29/2023	..01/17/2026	..490,703		..(5,459)			..(5,459)		..485,244	..485,244				
100130277	DURHAM	NC		09/28/2023	..01/11/2026	..279,050		..(6,891)			..(6,891)		..272,159	..272,159				
100130293	NUTLEY	NJ		09/28/2023	..01/11/2026	..457,773		..(9,702)			..(9,702)		..448,071	..448,071				
100130411	TACOMA	WA		09/28/2023	..01/09/2026	..272,022		..(13,751)			..(13,751)		..258,271	..258,271				
100130434	FORT LAUDERDALE	FL		09/28/2023	..01/09/2026	..203,028		..(6,470)			..(6,470)		..196,558	..196,558				
100131510	AUSTIN	TX		10/13/2023	..01/17/2026	..598,877		..(1,553)			..(1,553)		..597,324	..597,324				
100131953	PALM BEACH GARDENS	FL		10/13/2023	..01/17/2026	..655,746		..(3,227)			..(3,227)		..652,519	..652,519				
100133469	OAK PARK	CA		10/19/2023	..01/11/2026	..115,693		..(5,359)			..(5,359)		..110,335	..110,335				
100133759	WILLOWOOD	NJ		10/23/2023	..01/17/2026	..418,644		..(562)			..(562)		..418,082	..418,082				
100134183	BELLFLOWER	CA		12/08/2023	..02/10/2026	..1,007,967		..(7,967)			..(7,967)		..1,000,000	..1,000,000				
100137823	SARASOTA	FL		12/08/2023	..01/06/2026	..271,344		..(4,614)			..(4,614)		..266,730	..266,730				
100137887	GREAT FALLS	VA		12/08/2023	..01/11/2026	..1,932,284		..(41,871)			..(41,871)		..1,890,413	..1,890,413				
100137893	BATON ROUGE	LA		12/08/2023	..01/11/2026	..389,114		..(13,630)			..(13,630)		..365,485	..365,485				
100137940	MELBOURNE BCH	FL		12/13/2023	..01/01/2026	..64							..64	..64				
100137961	LONG BEACH	CA		12/13/2023	..01/01/2026	..9							..9	..9				
100138011	CONROE	TX		12/13/2023	..01/05/2026	..286,895		..(7,181)			..(7,181)		..249,714	..249,714				
100138070	BAKERFIELD	CA		12/13/2023	..01/05/2026	..130,805		..(1,270)			..(1,270)		..129,535	..129,535				
100138076	LONG BEACH	CA		12/13/2023	..01/05/2026	..995,020		..(2,814)			..(2,814)		..992,206	..992,206				
100138120	COLTENEAH	TN		12/14/2023	..01/06/2026	..384,470		..(6,047)			..(6,047)		..378,423	..378,423				
100138181	DULUTH	GA		12/14/2023	..01/06/2026	..654,948		..(9,593)			..(9,593)		..645,355	..645,355				
100138236	EDISON	NJ		12/14/2023	..01/06/2026	..521,502		..(100)			..(100)		..521,402	..521,402				
100138353	BOCA RATON	FL		12/18/2023	..01/09/2026	..802,857		..(5,666)			..(5,666)		..797,191	..797,191				
100138374	SOUTHBRIDGE	MA		12/18/2023	..01/09/2026	..296,409		..(10,422)			..(10,422)		..285,987	..285,987				
100138399	COLUMBUS	OH		12/18/2023	..01/09/2026	..6,995		..(32)			..(32)		..6,963	..6,963				
100139401	FORT WORTH	TX		12/18/2023	..01/09/2026	..268,215		..(9,483)			..(9,483)		..258,732	..258,732				
100138445	CUMMING	GA		12/19/2023	..01/09/2026	..830,250		..(12,768)			..(12,768)		..817,482	..817,482				
100138530	WESTON	FL		12/21/2023	..01/21/2026	..292,806		..(7,983)			..(7,983)		..284,823	..284,823				
100138691	LIVINGTON	NJ		12/21/2023	..01/21/2026	..725,250		..(10,282)			..(10,282)		..714,968	..714,968				
100138699	MCGAHEYSVILLE	VA		12/21/2023	..01/21/2026	..335,629		..(8,497)			..(8,497)		..327,132	..327,132				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100139031	EVERETT	WA		12/22/2023	01/10/2026	247,882		(1,733)			(1,733)		246,149	246,149			
100139134	SAN BERNARDINO	CA		12/28/2023	01/09/2026	607,813		(10,989)			(10,989)		596,824	596,824			
100139191	ARLINGTON	VA		12/28/2023	01/06/2026	109,813		(1,076)			(1,076)		108,737	108,737			
100139205	FORT MYERS	FL		12/28/2023	01/06/2026	281,166		(1,886)			(1,886)		279,280	279,280			
100139279	SAN JOSE	CA		12/28/2023	01/06/2026	270,670		(1,895)			(1,895)		268,775	268,775			
100139480	LOS ANGELES	CA		12/28/2023	02/05/2026	1,076,231		(26,231)			(26,231)		1,050,000	1,050,000			
100139569	HESPERIA	CA		12/28/2023	01/05/2026	634,143		(1,677)			(1,677)		632,466	632,466			
100139609	TUSTIN	CA		12/28/2023	01/05/2026	808,670		(20,451)			(20,451)		788,219	788,219			
100139627	LAS VEGAS	NV		12/28/2023	01/05/2026	281,845		(7,544)			(7,544)		274,301	274,301			
100139675	HILTON HEAD ISLAND	SC		01/09/2024	01/17/2026	292,048		(7,814)			(7,814)		284,234	284,234			
100140032	DEARBORN	MI		01/09/2024	01/17/2026	233,417		(4,829)			(4,829)		228,588	228,588			
100140049	GLEN ALLEN	VA		01/09/2024	01/01/2026	72							72	72		(36)	(36)
100140054	BROOKLINE	MA		01/09/2024	01/01/2026	71							71	71		(36)	(36)
100140078	ATLANTA	GA		01/09/2024	01/17/2026	123,569		(1,529)			(1,529)		122,040	122,040			
100140135	LEHI	UT		01/09/2024	01/17/2026	289,644		(6,370)			(6,370)		283,274	283,274			
100140211	SPRINGTOWN	TX		01/11/2024	01/11/2026	288,678		(12,851)			(12,851)		275,827	275,827			
100140213	RYDAL	GA		01/11/2024	01/11/2026	510,019		(6,729)			(6,729)		503,290	503,290			
100140258	TAMPA	FL		01/18/2024	01/17/2026	290,070		(2,379)			(2,379)		287,691	287,691			
100140273	KILL DEVIL HILLS	NC		01/18/2024	01/17/2026	271,559		(8,154)			(8,154)		263,405	263,405			
100140279	SAINT GEORGE	UT		01/18/2024	01/17/2026	727,469		(11,950)			(11,950)		715,519	715,519			
100140782	SANIBEL	FL		01/22/2024	01/09/2026	1,645,578		(43,173)			(43,173)		1,602,405	1,602,405			
100140785	NEWALL	CA		01/22/2024	01/09/2026	789,245		(17,919)			(17,919)		771,326	771,326			
100136650	CLEARWATER	FL		01/25/2024	01/10/2026	536,796		(5,022)			(5,022)		531,774	531,774			
100136652	CHARLOTTE	NC		01/25/2024	01/10/2026	99,880		(1,245)			(1,245)		98,635	98,635			
100141223	SAN DIEGO	CA		01/30/2024	01/06/2026	273,891		(2,027)			(2,027)		271,864	271,864			
100141427	BUFORD	GA		01/30/2024	01/06/2026	344,365		(11,829)			(11,829)		332,536	332,536			
100141433	LOS ANGELES	CA		01/30/2024	01/05/2026	811,958		(25,690)			(25,690)		786,268	786,268			
100141439	BOCA RATON	FL		01/30/2024	01/05/2026	199,080		(2,665)			(2,665)		196,415	196,415			
100141620	EAST ORANGE	NJ		01/30/2024	01/05/2026	381,420		(11,587)			(11,587)		369,833	369,833			
100141645	GLENVILLE	NC		01/30/2024	02/05/2026	458,675		(4,385)			(4,385)		454,290	454,290			
100156566	HEMICO	NC		06/24/2024	01/17/2026	252,887		(5,647)			(5,647)		247,240	247,240			
100156609	WORCESTER	MA		06/24/2024	01/17/2026	497,105		(11,089)			(11,089)		492,377	492,377			
100156666	PORT SAINT LUCIE	FL		06/24/2024	01/09/2026	286,009		(27,969)			(27,969)		274,921	274,921			
100157587	NIPOMO	CA		06/28/2024	01/11/2026	1,185,965		(56,197)			(56,197)		1,157,996	1,157,996			
100157666	MIAMI	FL		06/28/2024	01/05/2026	1,621,658		(4,796)			(4,796)		1,565,461	1,565,461			
100157672	PINELLAS PARK	FL		06/28/2024	01/05/2026	399,438		(14,510)			(14,510)		394,642	394,642			
100157393	AUSTIN	TX		07/10/2024	01/05/2026	1,300,414		(20,228)			(20,228)		1,285,904	1,285,904			
100153803	CHEY CHASE	MD		07/10/2024	01/05/2026	833,210		(19,246)			(19,246)		812,982	812,982			
100153822	HEMICO	NC		07/10/2024	01/05/2026	257,090		(10,157)			(10,157)		237,843	237,843			
100158442	TAMPA	FL		07/10/2024	01/05/2026	324,322		(33,976)			(33,976)		314,365	314,365			
100159455	HUNHAM	MA		07/10/2024	01/05/2026	1,384,528		(6,866)			(6,866)		1,360,552	1,360,552			
100158465	BONITA SPRINGS	FL		07/10/2024	01/05/2026	609,606		(18,386)			(18,386)		602,740	602,740			
100158476	LOS ANGELES	CA		07/10/2024	01/05/2026	819,140		(14,145)			(14,145)		800,754	800,754			
100159681	SALINAS	CA		07/10/2024	01/17/2026	549,578		(10,123)			(10,123)		535,433	535,433			
100159602	DEWEER	CO		07/10/2024	01/17/2026	412,343		(3,340)			(3,340)		402,220	402,220			
100158604	CARY	NC		07/10/2024	01/17/2026	166,311		(7,093)			(7,093)		162,971	162,971			
100159638	AUSTIN	TX		07/10/2024	01/17/2026	400,862		(12,037)			(12,037)		393,769	393,769			
100158659	JACKSON	TN		07/10/2024	01/17/2026	729,461		(9,230)			(9,230)		717,424	717,424			
100158688	HOVELL	NJ		07/10/2024	02/17/2026	442,358		(7,560)			(7,560)		433,068	433,068			
100158748	DAVISONVILLE	GA		07/10/2024	01/17/2026	290,975		(10,243)			(10,243)		283,415	283,415			
100158788	BERWYN	PA		07/10/2024	01/17/2026	363,444							353,201	353,201			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100160105	BANNING	CA		07/17/2024	01/21/2026	461,694		(10,336)					451,358	451,358			
100160111	JUPITER	FL		07/17/2024	01/21/2026	667,045		(13,704)					653,341	653,341			
100160194	BEATYVILLE	KY		07/18/2024	01/17/2026	303,133		(5,537)					297,596	297,596			
100160199	OCEAN PINES	MD		07/18/2024	01/17/2026	370,818		(7,210)					363,608	363,608			
100160226	CORCORAN	IN		07/18/2024	01/17/2026	364,390		(7,088)					357,302	357,302			
100154708	PITTSBURGH	PA		07/19/2024	01/08/2026	88,853		(5,910)					82,943	82,943			
100154815	ALISO VIEJO	CA		07/19/2024	01/08/2026	733,474		(22,778)					710,696	710,696			
100154863	LAKEWOOD	CO		07/19/2024	01/08/2026	229,742		(15,142)					214,600	214,600			
100154874	BRIDGEVILLE	DE		07/19/2024	01/08/2026	115,090		(7,955)					107,135	107,135			
100154910	NORTH MYRTLE BEACH	SC		07/19/2024	01/08/2026	173,324		(11,507)					161,817	161,817			
100155036	RICHMOND	TX		07/19/2024	01/08/2026	203,672		(7,160)					196,512	196,512			
100155058	CYPRESS	TX		07/19/2024	01/08/2026	303,929		(7,260)					296,669	296,669			
100155075	ROCHESTER	NH		07/19/2024	01/08/2026	220,116		(5,124)					214,992	214,992			
100155101	SAN DIEGO	CA		07/19/2024	01/08/2026	386,029		(5,461)					380,568	380,568			
100155215	LODI	CA		07/19/2024	01/08/2026	486,973		(15,916)					471,057	471,057			
100155251	NAVASOTA	TX		07/19/2024	01/08/2026	154,185		(6,677)					147,508	147,508			
100160606	LOS ANGELES	CA		07/19/2024	01/05/2026	1,439,949		(49,780)					1,390,169	1,390,169			
100160659	OCEAN CITY	NJ		07/19/2024	01/05/2026	1,686,728		(65,310)					1,621,418	1,621,418			
100160851	CHICAGO	IL		07/24/2024	01/05/2026	110,884		(6,786)					104,098	104,098			
100160873	CLIFTON	VA		07/24/2024	01/17/2026	386,500		(11,551)					384,949	384,949			
100160875	CLIFTON	VA		07/24/2024	01/17/2026	407,917		(11,864)					396,053	396,053			
100160905	LAKE HAVASI CITY	AZ		07/24/2024	01/17/2026	675,101		(10,909)					664,192	664,192			
100160910	HAMILTON	NJ		07/24/2024	01/17/2026	178,703		(4,160)					174,543	174,543			
100160954	ALPHARETTA	GA		07/24/2024	01/17/2026	331,341		(9,152)					322,189	322,189			
100161946	ORIGOS	ID		07/31/2024	01/05/2026	481,038		(9,689)					471,349	471,349			
100161997	ALPHARETTA	GA		07/31/2024	01/05/2026	776,103		(37,533)					738,570	738,570			
100162310	SCOTTSDALE	AZ		06/05/2024	01/09/2026	143,988		(3,832)					140,156	140,156			
100162520	BOISE	ID		06/12/2024	01/17/2026	531,575		(3,415)					528,160	528,160			
100162549	SAN LUIS OBISPO	CA		06/12/2024	01/17/2026	613,027		(6,457)					606,570	606,570			
100162944	PHOENIX	AZ		06/12/2024	01/17/2026	349,751		(7,982)					341,769	341,769			
100162943	MIDLAND	TX		06/12/2024	01/17/2026	191,682		(3,053)					188,629	188,629			
100162967	HANOVER	MD		06/12/2024	01/17/2026	413,761		(7,004)					406,757	406,757			
100164787	OCEAN CITY	NJ		06/26/2024	01/17/2026	508,478		(13,201)					495,277	495,277			
100165303	DORCHESTER	MA		08/29/2024	01/05/2026	340,216		(8,585)					331,631	331,631			
100165434	COLORADO SPRINGS	CO		08/29/2024	01/21/2026	438,502		(9,803)					428,699	428,699			
100165540	MERCEDES	CA		08/29/2024	01/21/2026	339,950		(4,247)					335,703	335,703			
100165827	METairie	LA		08/29/2024	01/05/2026	304,727		(17,216)					287,511	287,511			
100165816	SHERMAN OAKS	CA		08/29/2024	01/05/2026	2,988,183		(98,183)					2,870,000	2,870,000			
100166042	RIVERSIDE	CA		09/06/2024	01/05/2026	603,614		(15,539)					588,075	588,075			
100166085	HOLLYWOOD	FL		09/09/2024	01/17/2026	474,048		(7,547)					466,501	466,501			
100166140	SOUTHLAKE	TX		09/09/2024	02/17/2026	675,783		(4,046)					671,737	671,737			
100166198	BEND	OR		09/13/2024	01/21/2026	988,045		(24,952)					963,093	963,093			
100167813	RIVERSIDE	CA		09/19/2024	01/08/2026	831,191		(43,433)					787,758	787,758			
100167934	CALIFORNIA	CA		09/20/2024	01/05/2026	887,208		(28,039)					859,169	859,169			
100168001	CULFAX	WI		09/20/2024	02/05/2026	582,111		(22,111)					560,000	560,000			
100168061	INDIO	CA		09/20/2024	01/07/2026	436,960		(7,789)					429,171	429,171			
100168172	EDISON	NJ		09/20/2024	01/07/2026	201,943		(5,413)					196,530	196,530			
100168180	PHOENIX	AZ		09/20/2024	01/07/2026	360,856		(4,168)					356,688	356,688			
100168220	SAN ANTONIO	TX		09/20/2024	01/07/2026	346,371		(7,419)					338,952	338,952			
100168222	BORRERO SPRINGS	CA		09/20/2024	01/07/2026	364,138		(1,625)					362,513	362,513			
100168296	BELTON	TX		09/20/2024	01/07/2026	248,417		(7,047)					241,370	241,370			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100168322	LAUREL		MD		09/20/2024	01/07/2026	435,064		(10,486)					424,578	424,578			
100168328	LIVONIA		MI		09/20/2024	01/07/2026	211,285		(7,317)			(7,317)		203,968	203,968			
100168346	BATON ROUE		LA		09/25/2024	01/17/2026	213,072		(8,390)			(8,390)		204,662	204,662			
100168359	HOUSTON		TX		09/25/2024	01/01/2026												
100168419	MONROE		NY		09/25/2024	01/17/2026	261,405		(9,969)			(9,969)		271,436	271,436			
100168461	GAINESVILLE		VA		09/25/2024	01/17/2026	308,685		(3,799)			(3,799)		304,886	304,886			
100168538	CONCORD		NC		09/25/2024	01/17/2026	561,288		(12,917)			(12,917)		548,371	548,371			
100168549	WASHINGTON		DC		09/25/2024	01/17/2026	649,831		(10,498)			(10,498)		639,333	639,333			
100169069	CHANDLER		AZ		09/27/2024	01/21/2026	355,981		(7,282)			(7,282)		348,699	348,699			
100169099	HOUSTON		TX		09/27/2024	01/21/2026	307,182		(9,618)			(9,618)		297,564	297,564			
100169132	YUKON		OK		09/27/2024	01/21/2026	316,538		(5,314)			(5,314)		311,224	311,224			
100169274	SAINT JOHN		IN		09/27/2024	01/05/2026	276,584		(12,077)			(12,077)		264,507	264,507			
100169304	NEWIO		CA		09/27/2024	01/05/2026	496,669		(18,365)			(18,365)		478,504	478,504			
100169409	HASTINGS ON HUDSON		NY		09/30/2024	01/07/2026	672,711		(14,883)			(14,883)		657,828	657,828			
100169538	JERSEY CITY		NJ		09/30/2024	01/07/2026	803,923		(14,438)			(14,438)		789,485	789,485			
100169643	SUNFISIDE BEACH		SC		09/30/2024	01/17/2026	588,291		(12,374)			(12,374)		575,917	575,917			
100170340	SOUTHERN SHORES		NC		10/08/2024	01/17/2026	360,754		(7,345)			(7,345)		353,409	353,409			
100170668	SARASOTA		FL		10/08/2024	02/17/2026	470,866		(17,169)			(17,169)		453,697	453,697			
100171298	ANNAPOLIS		MD		10/16/2024	01/05/2026	350,945		(16,369)			(16,369)		334,576	334,576			
100171392	LOS ANGELES		CA		10/16/2024	02/27/2026	1,061,737		(78)			(78)		1,061,659	1,030,916		(50,743)	(50,743)
100171560	SHOW LOW		AZ		10/16/2024	01/17/2026	688,322		(14,563)			(14,563)		673,759	673,759			
100172962	BAKERSFIELD		CA		10/21/2024	01/21/2026	592,113		(10,486)			(10,486)		581,627	581,627			
100172957	SANTA FE		NM		10/23/2024	01/17/2026	197,662		(4,947)			(4,947)		192,715	192,715			
100172537	ARCADIA		CA		10/23/2024	02/17/2026	612,954		(13,204)			(13,204)		599,750	599,750			
100172657	GLEN ALLEN		VA		10/23/2024	01/17/2026	261,780		(8,946)			(8,946)		252,834	252,834			
100173518	TURTLE CREEK		PA		10/29/2024	01/05/2026	138,145		(30)			(30)		138,115	127,628		(10,488)	(10,488)
100173717	DAYTONA BEACH		FL		10/30/2024	01/11/2026	347,569		(15,032)			(15,032)		332,537	332,537			
100173719	BOCA RATON		FL		10/30/2024	01/11/2026	228,415		(9,653)			(9,653)		218,762	218,762			
100173791	PHOENIX		AZ		10/31/2024	01/11/2026	1,619,105		(18,817)			(18,817)		1,600,288	1,600,288			
100173658	BELLEVUE		WA		10/31/2024	01/05/2026	825,782		(34,857)			(34,857)		790,925	790,925			
100173960	TUSCON		AZ		10/31/2024	01/05/2026	857,158		(28,959)			(28,959)		828,199	828,199			
100174089	WOODLAND HILLS		CA		10/31/2024	01/05/2026	1,479,281		(40,739)			(40,739)		1,438,542	1,438,542			
100174110	DOWNEY		CA		10/31/2024	01/05/2026	552,322		(13,300)			(13,300)		539,022	539,022			
100174123	NORLESVILLE		IN		10/31/2024	01/08/2026	819,400		(23,951)			(23,951)		795,449	795,449			
100174167	WASHOUGAL		WA		10/31/2024	01/05/2026	590,111		(25,843)			(25,843)		524,268	524,268			
100174181	MERCED		CA		10/31/2024	01/05/2026	584,100		(24,695)			(24,695)		559,405	559,405			
100174665	SAN PABLO		CA		10/31/2024	01/03/2026	248,309		(9,979)			(9,979)		238,330	238,330			
100174669	ALPHARETTA		GA		10/31/2024	01/03/2026	1,087,076		(38,450)			(38,450)		1,048,626	1,048,626			
100174728	FORT WORTH		TX		10/31/2024	01/03/2026	524,914		(17,005)			(17,005)		507,909	507,909			
100174871	WAYNE		MI		10/31/2024	01/03/2026	406,178		(12,396)			(12,396)		393,782	393,782			
100174995	HARLINGEN		TX		10/31/2024	01/03/2026	503,752		(32,373)			(32,373)		471,379	471,379			
100175162	CHARLESTON		SC		11/05/2024	01/21/2026	472,803		(2,265)			(2,265)		470,538	470,538			
100175309	CHARLOTTE		NC		11/05/2024	01/21/2026	287,751		(3,893)			(3,893)		283,898	283,898			
100175360	PISCATAWAY		NJ		11/05/2024	01/21/2026	338,807		(6,645)			(6,645)		332,162	332,162			
100175380	FRAMINGHAM		MA		11/05/2024	01/21/2026	339,894		(3,014)			(3,014)		336,880	336,880			
100176623	SUN VALLEY		CA		11/15/2024	01/11/2026	1,121,466		(90,291)			(90,291)		1,071,175	1,071,175			
100176640	NAPLES		FL		11/15/2024	01/11/2026	449,940		(8,606)			(8,606)		440,334	440,334			
100176825	PIGEON FORGE		TN		11/15/2024	01/05/2026	269,578		(8,555)			(8,555)		261,023	261,023			
100176930	HOBOKEN		NJ		11/15/2024	02/05/2026	282,774		(9,262)			(9,262)		279,512	279,512			
100176941	PORTER RANCH		CA		11/15/2024	01/05/2026	992,123		(25,529)			(25,529)		966,594	966,594			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100178213	EASTVALE	CA		11/19/2024	01/09/2026	788,471		(10,309)					778,162	778,162			
100178243	COTTONWOOD HEIGHTS	UT		11/19/2024	01/05/2026	1,549,087		(32,516)			(32,516)		1,516,571	1,516,571			
100178267	OCEANSIDE	CA		11/19/2024	01/05/2026	279,976		(12,685)			(12,685)		267,290	267,290			
100179574	MARRAGANETT	RI		11/21/2024	01/17/2026	528,708		(9,978)			(9,978)		518,730	518,730			
100179598	CHULA VISTA	CA		11/21/2024	01/17/2026	697,220		(15,670)			(15,670)		681,550	681,550			
100179602	CHICAGO	IL		11/21/2024	01/17/2026	233,260		(5,996)			(5,996)		227,264	227,264			
100179763	CHARLOTTE	NC		11/21/2024	01/17/2026	371,606		(11,910)			(11,910)		359,696	359,696			
100179775	PAYSON	AZ		11/21/2024	01/17/2026	6,025							6,025	6,025			
100179799	HARTISBURG	NC		11/21/2024	01/17/2026	248,407		(5,551)			(5,551)		242,856	242,856			
100179861	MILLMONT	PA		11/25/2024	01/17/2026	301,178		(7,471)			(7,471)		293,707	293,707			
100180046	SNOWLAKE	AZ		11/25/2024	01/17/2026	133,211		(334)			(334)		132,877	132,877			
100180052	LAKEVIEW	NY		11/25/2024	01/17/2026	39,827		(410)			(410)		39,417	39,417			
100180195	COLUMBUS	OH		11/25/2024	01/21/2026	345,767		(10,616)			(10,616)		335,151	335,151			
100180250	VIRGINIA BEACH	VA		11/25/2024	01/21/2026	226,501		(750)			(750)		225,751	225,751			
100180465	MATTHEIS	NC		11/26/2024	01/05/2026	617,288		(28,085)			(28,085)		589,183	589,183			
100180531	LOS ANGELES	CA		11/26/2024	01/05/2026	676,512		(21,676)			(21,676)		654,836	654,836			
100180643	LAS VEGAS	NV		11/26/2024	01/08/2026	343,597		(10,441)			(10,441)		333,156	333,156			
100180663	HAINES CITY	FL		11/26/2024	01/08/2026	198,436		(9,259)			(9,259)		189,177	189,177			
100181206	RICHARDSON	TX		12/06/2024	01/08/2026	345,780		(499)			(499)		345,281	345,281			
100181307	DALLAS	TX		12/06/2024	01/08/2026	2,522,944		(42,992)			(42,992)		2,479,952	2,479,952			
100181698	NEW HILL	NC		12/09/2024	01/11/2026	167,239		(3,607)			(3,607)		163,632	163,632			
100181697	NOVATO	CA		12/11/2024	01/05/2026	862,825		(30,569)			(30,569)		832,257	832,257			
100181920	CLOVIS	CA		12/12/2024	01/21/2026	355,375		(6,066)			(6,066)		349,309	349,309			
100182155	PALM BAY	FL		12/12/2024	02/17/2026	260,938		(3,892)			(3,892)		257,046	257,046			
100182229	OCEAN CITY	NJ		12/12/2024	01/17/2026	300,728		(6,601)			(6,601)		294,127	294,127			
100182288	HOCKLEY	TX		12/12/2024	01/01/2026	1,466							1,466	1,466		(733)	(733)
100182318	VIESTAMPTON	NJ		12/12/2024	01/17/2026	242,485		(1,487)			(1,487)		240,998	240,998			
100182334	AVENTURA	FL		12/12/2024	01/17/2026	227,935		(6,350)			(6,350)		221,585	221,585			
100182390	MANSFIELD	TX		12/12/2024	01/17/2026	252,001		(6,344)			(6,344)		245,657	245,657			
100182563	SURFSIDE BEACH	SC		12/12/2024	01/17/2026	664,252		(2,510)			(2,510)		651,742	651,742			
100182704	KONA	ID		12/12/2024	02/17/2026	512,984		(6,562)			(6,562)		506,422	506,422			
100184418	ANNAPOLIS	MD		12/17/2024	01/09/2026	182,543		(8,554)			(8,554)		173,989	173,989			
100185309	MILWAUKEE	WI		12/20/2024	01/21/2026	220,385		(2,818)			(2,818)		217,567	217,567			
100185536	CHARLESTON	SC		12/20/2024	01/11/2026	1,033,694		(22,078)			(22,078)		1,011,616	1,011,616			
100175458	CUMMING	GA		12/23/2024	01/11/2026	773,273		(24,579)			(24,579)		748,694	748,694			
100185743	WOODLAND HILLS AREA	LA		12/23/2024	01/11/2026	1,018,274		(25,318)			(25,318)		992,956	992,956			
100185988	PALOS PARK	IL		12/26/2024	01/08/2026	562,311		(3,807)			(3,807)		558,504	558,504			
100186020	MILWAUKEE	WI		12/27/2024	01/11/2026	128,907		(6,032)			(6,032)		122,875	122,875			
100180095	OAK HILL	WV		12/30/2024	01/11/2026	117,769		(1,723)			(1,723)		116,046	116,046			
100186325	TEPRAE CITY	CA		12/30/2024	01/17/2026	623,304		(9,450)			(9,450)		613,854	613,854			
100186371	SEVIERVILLE	TN		12/30/2024	01/17/2026	769,100		(15,502)			(15,502)		753,998	753,998			
100186512	PHENIX	AZ		12/30/2024	01/17/2026	583,751		(9,807)			(9,807)		573,944	573,944			
100186726	GLENDALE	CA		12/31/2024	01/11/2026	414,690		(15,894)			(15,894)		398,796	398,796			
100190275	LEWINGTON	MI		01/22/2025	01/11/2026	190,110		(5,497)			(5,497)		144,613	144,613			
100194089	E WENATOCHE	VA		02/14/2025	01/11/2026	318,904		(10,251)			(10,251)		308,653	308,653			
100194101	BRENTWOOD	TN		02/14/2025	01/11/2026	526,447		(10,169)			(10,169)		516,278	516,278			
100194248	MUPFREESBORO	TN		02/14/2025	01/07/2026	283,849		(13,428)			(13,428)		250,421	250,421			
100194274	GARLAND	TX		02/14/2025	01/07/2026	319,546		(16,140)			(16,140)		303,406	303,406			
100194589	CANTON	OH		02/14/2025	01/07/2026	477,345		(20,398)			(20,398)		456,947	456,947			
100195649	SAN BERNARDINO	CA		02/24/2025	01/08/2026	376,963		(9,087)			(9,087)		367,876	367,876			
100194607	RICHMOND	TX		02/21/2025	01/21/2026	295,036		(6,455)			(6,455)		288,581	288,581			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100194672	WORTHINGTON	OH		02/21/2025	01/21/2026	209,920		(5,494)			(5,494)		204,426	204,426			
100195150	CLEARWATER	FL		02/24/2025	01/17/2026	276,368		(8,480)			(8,480)		267,888	267,888			
100195227	MAPLETON	UT		02/24/2025	01/17/2026	333,376		(14,540)			(14,540)		338,836	338,836			
100195293	VAN ALSTINE	TX		02/24/2025	01/01/2026												
100195314	LAKEWOOD	CO		02/24/2025	01/17/2026	592,796		(22,843)			(22,843)		569,953	569,953			
100195316	TOPTON	NC		02/24/2025	01/17/2026	576,203		(8,901)			(8,901)		567,302	567,302			
100195327	THOMPSONVILLE	MI		02/24/2025	01/17/2026	637,139		(15,909)			(15,909)		621,230	621,230			
100195419	JUPITER	FL		02/24/2025	01/17/2026	816,756		(28,734)			(28,734)		788,022	788,022			
100197508	CHICAGO	IL		02/26/2025	01/07/2026	237,433		(6,142)			(6,142)		231,291	231,291			
100198341	FORT COLLINS	CO		02/28/2025	01/17/2026	324,732		(12,079)			(12,079)		312,654	312,654			
100198444	CHICAGO	IL		02/28/2025	01/17/2026	189,753		(3,615)			(3,615)		186,138	186,138			
100198457	EL CAJON	CA		02/28/2025	01/17/2026	895,357		(21,549)			(21,549)		873,808	873,808			
100198498	BALTIMORE	MD		02/28/2025	01/17/2026	324,964		(7,252)			(7,252)		317,712	317,712			
100198520	BRANDVINE	MD		02/28/2025	01/17/2026	337,297		(9,824)			(9,824)		327,473	327,473			
100199868	PALM SPRINGS	CA		03/06/2025	01/09/2026	744,001		(16,022)			(16,022)		727,979	727,979			
102002022	RIVERWOOD	VA		03/07/2025	01/07/2026	259,351		(4,833)			(4,833)		254,518	254,518			
102002025	LUBBOCK	TX		03/07/2025	01/07/2026	562,880		(14,991)			(14,991)		547,889	547,889			
102003030	HELENA	AL		03/10/2025	01/17/2026	711,548		(16,342)			(16,342)		695,206	695,206			
102003046	LAGRANGE	GA		03/10/2025	01/17/2026	402,657		(13,276)			(13,276)		389,381	389,381			
102003081	HENDERSONVILLE	TN		03/10/2025	01/17/2026	328,406		(14,366)			(14,366)		314,040	314,040			
102003095	SHEWANDAH	VA		03/10/2025	01/17/2026	252,831		(6,587)			(6,587)		246,244	246,244			
102004048	SARASOTA	FL		03/11/2025	01/21/2026	242,876		(8,102)			(8,102)		234,774	234,774			
102006070	PORTLAND	OR		03/11/2025	01/21/2026	399,445		(4,055)			(4,055)		395,390	395,390			
10200724	CHICAGO	IL		03/11/2025	01/21/2026	196,553		(6,304)			(6,304)		190,249	190,249			
10201170	COLUMBUS	OH		03/12/2025	01/17/2026	446,308		(11,731)			(11,731)		434,577	434,577			
10201216	OAKLAND	CA		03/12/2025	02/17/2026	534,399		(24,581)			(24,581)		509,818	509,818			
10201291	BEDFORD	MA		03/12/2025	01/05/2026	265,982		(11,842)			(11,842)		254,140	254,140			
10201459	LONG BEACH	CA		03/12/2025	01/08/2026	540,075		(12,630)			(12,630)		527,445	527,445			
10201633	LAS VEGAS	NV		03/13/2025	01/11/2026	386,409		(18,156)			(18,156)		368,253	368,253			
10201985	PEESDA	CA		03/18/2025	01/05/2026	642,334		(28,299)			(28,299)		614,035	614,035			
10202049	SAN JUAN	TX		03/18/2025	01/08/2026	152,934		(3,555)			(3,555)		149,379	149,379			
10202061	BALTIMORE	MD		03/18/2025	01/08/2026	155,910		(3,553)			(3,553)		152,357	152,357			
10202746	HENDERSON	NV		03/24/2025	01/17/2026	313,159		(10,300)			(10,300)		302,859	302,859			
10202772	HYDE PARK	MA		03/24/2025	01/17/2026	600,304		(10,089)			(10,089)		590,215	590,215			
10202781	LANCASTER	CA		03/24/2025	01/17/2026	285,251		(8,949)			(8,949)		246,302	246,302			
10202834	SAN BERNARDINO	CA		03/24/2025	01/17/2026	297,124		(10,829)			(10,829)		286,295	286,295			
10202861	HOUSTON	TX		03/24/2025	01/17/2026	361,188		(11,426)			(11,426)		349,762	349,762			
10202807	FORT MILL	SC		03/24/2025	01/17/2026	442,910		(16,334)			(16,334)		426,576	426,576			
10203290	MISSION VIEJO	CA		03/27/2025	01/17/2026	610,799		(20,451)			(20,451)		590,348	590,348			
10203315	EAGLE ROCK	NC		03/27/2025	01/17/2026	264,688		(8,620)			(8,620)		256,068	256,068			
10203065	ANNE HIL	CA		04/11/2025	01/05/2026	827,736		(32,444)			(32,444)		795,292	795,292			
10206458	ORLAND BEACH	FL		04/22/2025	01/07/2026	303,413		(11,829)			(11,829)		291,585	291,585			
10206532	ESTERO	FL		04/22/2025	01/08/2026	532,556		(24,296)			(24,296)		508,260	508,260			
10206675	ADVANCE	NC		04/24/2025	01/17/2026	161,247		(888)			(888)		160,359	160,359			
10206755	SAN LUIS OBISPO	CA		04/23/2025	01/07/2026	955,061		(30,989)			(30,989)		924,072	924,072			
10206950	LOS ANGELES	CA		04/25/2025	01/05/2026	3,654,199		(171,830)			(171,830)		3,482,369	3,482,369			
10207096	SAN MARCOS	TX		04/24/2025	01/07/2026	552,259		(12,155)			(12,155)		540,104	540,104			
10209693	SPRINGFIELD	VA		04/29/2025	01/17/2026	345,526		(9,114)			(9,114)		336,412	336,412			
10209414	CROSSVILLE	TN		04/29/2025	01/17/2026	278,588		(10,017)			(10,017)		268,571	268,571			
10209455	NORRIDGE	IL		04/29/2025	01/17/2026	237,127		(9,185)			(9,185)		227,942	227,942			
10209437	HONOLULU	HI		04/29/2025	01/17/2026	270,183		(10,205)			(10,205)		259,977	259,977			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
	100209639	LA HABRA	CA	05/02/2025	01/07/2026	317,346		(13,937)					303,409			
	100209838	UPPER SADDLE RIVER	NJ	05/05/2025	01/05/2026	1,322,116		(32,040)			(32,040)		1,290,076			
	100210036	LOS ANGELES	CA	05/12/2025	01/08/2026	652,415		(27,051)			(27,051)		625,364			
	100210609	HUDONS	VA	05/15/2025	01/07/2026	298,228		(10,529)			(10,529)		287,699			
	100210639	LIVERPOOL	NY	05/15/2025	01/07/2026	209,084		(8,898)			(8,898)		200,186			
	100210688	SAN JOSE	CA	05/15/2025	01/07/2026	335,408		(10,842)			(10,842)		344,566			
	100211674	HIGHLANDS	NC	05/19/2025	01/17/2026	467,877		(9,426)			(9,426)		458,451			
	100211831	APEX	NC	05/19/2025	01/17/2026	363,584		(1,989)			(1,989)		361,595			
	100211849	MARTINA	CA	05/19/2025	01/17/2026	543,709		(6,940)			(6,940)		536,769			
	100211866	MILLCREEK	UT	05/19/2025	01/17/2026	643,039		(6,710)			(6,710)		636,329			
	100211972	GARDEN GROVE	CA	05/22/2025	01/11/2026	751,956		(11,095)			(11,095)		740,861			
	100212659	SAN JOSE	CA	05/27/2025	01/07/2026	1,601,394		(7,226)			(7,226)		1,594,168			
	100212224	VAN NUYS	CA	05/23/2025	01/07/2026	1,245,866		(248)			(248)		1,245,618			
	100212393	PRINCETON	IN	05/28/2025	01/06/2026	78,146		(673)			(673)		77,473			
	100213300	FOLEY	AL	05/29/2025	01/17/2026	2,885		(9)			(9)		2,876			
	100214046	BRACENTON	FL	05/29/2025	01/17/2026	468,641		(17,239)			(17,239)		451,402			
	100214061	ALEXANDRIA	VA	05/29/2025	01/17/2026	515,653		(2,490)			(2,490)		513,163			
	100214166	POINCIANA BEACH	FL	05/30/2025	01/11/2026	366,034		(17,264)			(17,264)		348,770			
	100214186	LEXINGTON	KY	05/30/2025	01/11/2026	259,127		(12,211)			(12,211)		246,916			
	100214424	HOLIE	OK	06/02/2025	01/17/2026	215,596		(6,523)			(6,523)		209,073			
	100214633	HERNDON	VA	06/02/2025	01/17/2026	248,859		(234)			(234)		248,625			
	100214661	HAUPTON	NH	06/11/2025	01/08/2026	132,047		(129)			(129)		132,018			44
	100214677	SAN FRANCISCO	CA	06/11/2025	02/05/2026	3,131,002		(131,002)			(131,002)		3,000,000			
	100214726	CHICPEE	MA	06/11/2025	01/05/2026	323,365		(10,277)			(10,277)		313,088			
	100214734	GLEN WILLS	PA	06/11/2025	01/05/2026	272,919		(11,978)			(11,978)		260,941			
	100214822	LA PUENTE	CA	06/11/2025	01/05/2026	488,046		(95)			(95)		487,953			106
	100214825	SANIT LOUIS	MO	06/11/2025	01/05/2026	87,778		(1,835)			(1,835)		85,943			
	100214859	SAN BERNARDINO	CA	06/11/2025	01/05/2026	366,338		(14,663)			(14,663)		351,675			
	100214875	SAN JOSE	CA	06/11/2025	01/05/2026	985,686		(9,917)			(9,917)		985,771			
	100215343	STUART	FL	06/12/2025	01/07/2026	821,952		(19,515)			(19,515)		802,437			
	100215450	SACRAMENTO	CA	06/12/2025	01/07/2026	668,258		(26,192)			(26,192)		662,066			
	100215525	SCOTTSDALE	AZ	06/12/2025	01/07/2026	742,502		(14,813)			(14,813)		727,689			
	100215569	NEW SMYRNA BEACH	FL	06/12/2025	01/17/2026	283,581		(9,538)			(9,538)		284,043			
	100215579	MOORESVILLE	NC	06/12/2025	01/17/2026	605,761		(4,621)			(4,621)		601,140			
	100216123	SEVIERVILLE	TN	06/17/2025	01/07/2026	773,325		(16,834)			(16,834)		756,491			
	100216142	LONG BEACH	CA	06/17/2025	01/07/2026	1,059,358		(9,466)			(9,466)		1,049,892			
	100216153	HOUSTON	TX	06/17/2025	01/07/2026	1,031,523		(18,689)			(18,689)		1,012,834			
	100216283	STERLING	VA	06/20/2025	01/07/2026	607,035		(20,006)			(20,006)		587,029			
	100216498	PRESOTT VALLEY	AZ	06/23/2025	01/17/2026	630,569		(17,624)			(17,624)		612,945			
	100216519	GEORGIA	VT	06/23/2025	01/17/2026	410,832		(12,158)			(12,158)		398,674			
	100216886	RICHMOND	TX	06/27/2025	01/17/2026	274,434		(8,627)			(8,627)		265,807			
	100218630	CHARLOTTE	NC	06/27/2025	01/17/2026	287,223		(8,328)			(8,328)		278,895			
	100218664	MOSCOW	ID	06/27/2025	01/17/2026	319,442		(7,710)			(7,710)		311,732			
	100218691	CARLSBAD	CA	06/27/2025	01/17/2026	582,093		(6,131)			(6,131)		575,962			
	100218830	PLAINFIELD	NJ	06/27/2025	01/17/2026	204,466		(2,287)			(2,287)		202,179			
	100219315	QUICKSBURG	VA	06/30/2025	01/07/2026	319,310		(11,692)			(11,692)		307,618			
	100219476	IRVINE	CA	07/07/2025	01/08/2026	1,586,838		(10,610)			(10,610)		1,576,228			
	100219620	CONCORD	NC	07/07/2025	01/08/2026	410,328		(8,737)			(8,737)		401,591			
	100219883	SAN FRANCISCO	CA	07/08/2025	01/21/2026	984,542		(24,417)			(24,417)		970,125			
	100220260	RANCHO PALOS VERDES	CA	07/11/2025	01/08/2026	1,490,791		(17,234)			(17,234)		1,473,557			
	100220373	MACON	NC	07/14/2025	01/17/2026	705,001		(18,415)			(18,415)		686,586			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100220376	SUN LAKES	AZ		07/14/2025	01/17/2026	405,489		(9,234)				(9,234)	336,265	336,265			
100220384	OAK RIDGE	NJ		07/14/2025	01/17/2026	272,494		(7,346)			(7,346)		265,148	265,148			
100220407	NEW BRAUNFELS	TX		07/15/2025	01/07/2026	239,449		(11,749)			(11,749)		227,700	227,700			
100220468	PHOENIX	AZ		07/15/2025	01/07/2026	444,668		(11,843)			(11,843)		432,825	432,825			
100220487	VENICE	CA		07/15/2025	01/07/2026	250,508		(11,810)			(11,810)		238,698	238,698			
100220492	BIG BEAR LAKE	CA		07/18/2025	01/17/2026	408,019		(11,771)			(11,771)		396,248	396,248			
100221020	ROSWAY	NC		07/18/2025	01/17/2026	501,584		(51)			(51)		501,533	501,279		(255)	
100221094	IRVING	TX		07/21/2025	01/21/2026	375,530		(7,064)			(7,064)		368,456	368,456			
100221127	BASKING RIDGE	NJ		07/21/2025	01/21/2026	413,638		(15,403)			(15,403)		398,235	398,235			
100221150	BELLE CHASSE	LA		07/21/2025	01/21/2026	231,454		(5,013)			(5,013)		226,441	226,441			
100221385	LOS ANGELES	CA		07/22/2025	01/05/2026	961,620		(45,424)			(45,424)		916,196	916,196			
100221598	EDMONDS	WA		07/22/2025	02/11/2026	1,204,347		(37,498)			(37,498)		1,166,849	1,166,849			
100221587	ALPHARETTA	GA		07/22/2025	01/11/2026	466,337		(21,337)			(21,337)		445,000	445,000			
100226576	LONG BEACH	CA		07/30/2025	01/03/2026	778,426		(29,554)			(29,554)		748,872	748,872			
100226709	ARLINGTON	VA		07/30/2025	01/21/2026	344,526		(9,926)			(9,926)		334,600	334,600			
100226813	SAN DIEGO	CA		07/30/2025	01/21/2026	711,527		(14,574)			(14,574)		696,952	696,952			
100226904	RANCHO CORDOVA	CA		07/30/2025	01/17/2026	684,273		(22,975)			(22,975)		661,298	661,298			
100226908	ATLANTA	GA		07/30/2025	01/17/2026	294,889		(7,685)			(7,685)		287,004	287,004			
100227080	FERRIVILLE	KY		07/30/2025	01/17/2026	253,577		(8,392)			(8,392)		245,185	245,185			
100227089	HOUSTON	TX		07/30/2025	01/17/2026	260,626		(10,117)			(10,117)		250,509	250,509			
100227128	HILLSBOROUGH	CA		07/30/2025	01/17/2026	281,129		(13,055)			(13,055)		268,074	268,074			
100227145	SAN DIEGO	CA		07/30/2025	01/17/2026	961,696		(24,645)			(24,645)		937,051	937,051			
100226530	GRANDMA HILLS	CA		07/30/2025	01/07/2026	1,455,044		(58,103)			(58,103)		1,396,941	1,396,941			
100228167	PEMBROKE	MA		08/11/2025	01/07/2026	588,236		(27,554)			(27,554)		560,682	560,682			
100228170	LOS ANGELES	CA		08/11/2025	02/07/2026	1,351,241		(57,491)			(57,491)		1,293,750	1,293,750			
100228213	MILLBURN	CA		08/11/2025	01/07/2026	1,008,311		(11,700)			(11,700)		996,611	996,611			
100228727	EDISON	NJ		08/11/2025	01/17/2026	533,179		(2,797)			(2,797)		530,382	530,382			
100228667	HOBOKEN	NJ		08/12/2025	01/07/2026	461,803		(13,255)			(13,255)		448,548	448,548			
100229310	WAZATA	MN		08/14/2025	02/08/2026	2,187,271		(55,347)			(55,347)		2,131,924	2,131,924			
100229302	AURORA	CO		08/18/2025	01/17/2026	262,805		(6,939)			(6,939)		255,866	255,866			
100229314	LA PUENTE	CA		08/18/2025	01/17/2026	542,890		(15,385)			(15,385)		527,505	527,505			
100230077	OSCEOLA	MO		08/26/2025	01/11/2026	335,706		(15,883)			(15,883)		319,823	319,823			
100230108	WASHINGTON	DC		08/26/2025	01/11/2026	1,086,516		(49,481)			(49,481)		1,037,035	1,037,035			
100234755	BELLINGHAM	WA		08/28/2025	01/05/2026	244,203		(11,552)			(11,552)		232,651	232,651			
100234972	EVERGREEN	CO		08/28/2025	01/17/2026	201,476		(2,304)			(2,304)		199,172	199,172			
100234981	FREDERICKSBURG	VA		08/28/2025	01/21/2026	551,962		(11,346)			(11,346)		540,616	540,616			
100236742	BRISTOL	RI		09/11/2025	01/07/2026	231,888		(3,617)			(3,617)		228,271	228,271			
100236180	WEST PALM BEACH	FL		09/10/2025	01/20/2026	328,031		(12,320)			(12,320)		315,711	315,711			
100238520	ELK GROVE	CA		09/19/2025	01/07/2026	391,371		(12,510)			(12,510)		378,861	378,861			
100238602	ALIQUippa	PA		09/19/2025	01/07/2026	182,369		(4,411)			(4,411)		177,958	177,958			
100243320	BREA	CA		09/26/2025	01/08/2026	999,381		(47,350)			(47,350)		992,031	992,031			
100243347	LA HABRA	CA		09/26/2025	02/27/2026	578,090		(30)			(30)		578,060	578,185		125	
100243348	CYPRESS	TX		09/26/2025	01/08/2026	1,576,530		(74,694)			(74,694)		1,501,836	1,501,836			
100243349	LA HABRA	CA		09/26/2025	02/27/2026	651,335		(34)			(34)		651,301	651,442		141	
100243464	PLANTATION	FL		09/26/2025	01/05/2026	471,892		(22,367)			(22,367)		449,525	449,525			
100243799	WATERFORD	NY		09/29/2025	01/08/2026	393,677		(2,805)			(2,805)		390,872	390,872			
100244417	SAN JOSE	CA		09/29/2025	01/05/2026	1,074,718		(34,922)			(34,922)		1,039,796	1,039,796			
100244826	SHERMAN	TX		09/29/2025	01/17/2026	249,277		(11,653)			(11,653)		237,624	237,624			
100244980	ZIONSVILLE	IN		09/29/2025	01/17/2026	250,682		(11,105)			(11,105)		239,577	239,577			
100246043	PARISH	FL		10/08/2025	01/07/2026	976,032		(21,371)			(21,371)		954,662	954,662			
100246190	RIVERSIDE	CA		10/08/2025	01/07/2026	509,442		(22,981)			(22,981)		486,461	486,461			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100246572	KISSIMEE	FL		10/15/2025	01/07/2026	388,442		(55)				(55)	388,387	388,748		362	362
100246599	MIAMI	FL		10/15/2025	01/07/2026	544,206		(107)				(107)	544,099	544,643		544	544
100253223	CASH GRADE	AZ		10/30/2025	01/21/2026	205,225		(9,283)			(9,283)		195,942	195,942			
100253279	MILWAUKEE	WI		10/30/2025	01/21/2026	240,526		(38)			(38)		240,488	240,540		52	52
100253513	MELISSA	TX		10/30/2025	01/21/2026	238,458		(11,323)			(11,323)		227,135	227,135			
100254873	RANDALLSTOWN	MD		11/17/2025	02/27/2026	307,139		(9)			(9)		306,534	306,534		(965)	(965)
100268865	PONTE VEDRA	FL		12/29/2025	01/17/2026	333,909		(15)			(15)		333,894	333,905		11	11
100140809	ANVOR	SC		03/06/2024	02/27/2026	202,882		(7)			(7)		202,875	188,788		(14,087)	(14,087)
100140838	DAVENPORT	FL		03/06/2024	02/27/2026	298,610							298,610	262,773		(35,837)	(35,837)
100157651	NORTH LAUDERDALE	FL		06/28/2024	01/05/2026	363,421		(32)			(32)		363,389	349,845		(13,543)	(13,543)
100164054	KENSBURG	NJ		06/21/2024	01/05/2026	284,901		(16,941)			(16,941)		287,960	267,960			
100167881	OAKLAND	CA		09/20/2024	01/05/2026	430,867		(22,619)			(22,619)		408,248	408,248			
100193188	SEQUIM	WA		03/20/2025	01/09/2026	480,474		(22,591)			(22,591)		457,883	457,883			
100133805	PLANO	TX		10/20/2023	01/05/2026	742,953		(8,179)			(8,179)		734,774	734,774			
100137942	GLENDALE	CA		12/08/2023	01/06/2026	331,773		(1,430)			(1,430)		330,343	330,343			
100147208	MIDDELTOWN	NJ		03/28/2024	01/09/2026	285,435		(6,976)			(6,976)		278,459	278,459			
100147230	HOUSTON	TX		03/28/2024	01/09/2026	115,804		(1,285)			(1,285)		114,519	114,519			
100154170	ASBURY PARK	NJ		07/11/2024	01/09/2026	257,772		(4,272)			(4,272)		253,500	253,500			
100154208	LOS GATOS	CA		07/11/2024	02/09/2026	265,442		(2,442)			(2,442)		263,000	263,000			
100149048	OWATONA	MN		04/19/2024	01/05/2026	227,236		(9,345)			(9,345)		217,891	217,891			
100149732	SHELLEVILLE	GA		04/26/2024	01/09/2026	223,469		(6,388)			(6,388)		217,101	217,101			
100149751	ENDICOTT	NY		04/26/2024	01/09/2026	129,106		(2,708)			(2,708)		126,398	126,398			
100152470	GLENDALE	CA		05/16/2024	01/11/2026	211,045		(15,073)			(15,073)		195,972	195,972			
100152898	MADISON HEIGHTS	MI		05/22/2024	02/05/2026	222,398		(10,398)			(10,398)		212,000	212,000			
100154513	LOS ANGELES	CA		06/14/2024	01/05/2026	577,516		(11,916)			(11,916)		565,600	565,600			
100154553	LA PUENTE	CA		06/14/2024	01/05/2026	367,573		(9,173)			(9,173)		358,400	358,400			
100151917	ANN ARBOR	MI		07/10/2024	01/09/2026	181,671		(5,269)			(5,269)		176,402	176,402			
100154757	DETROIT	MI		07/19/2024	01/08/2026	179,001		(5,080)			(5,080)		173,921	173,921			
100154841	FAIRFAX	CA		07/19/2024	01/08/2026	509,629		(4,923)			(4,923)		504,706	504,706			
100154976	VICTORVILLE	CA		07/19/2024	02/08/2026	273,961		(17,314)			(17,314)		256,647	256,647			
100165320	DOVER	ID		08/29/2024	01/05/2026	139,153		(13,250)			(13,250)		125,903	125,903			
100165330	LANCASTER	CA		08/29/2024	01/05/2026	232,271		(16,199)			(16,199)		216,072	216,072			
100165952	SAINT ALBANS	NY		09/06/2024	01/05/2026	652,137		(804)			(804)		651,333	651,333		(33,074)	(33,074)
100165978	SAINT PETERSBURG	FL		09/06/2024	01/05/2026	200,248		(2,530)			(2,530)		197,728	197,728			
100165992	READING	MA		09/06/2024	01/05/2026	138,154		(6,917)			(6,917)		131,237	131,237			
100166279	LONG BEACH	CA		09/27/2024	01/05/2026	579,414		(16,914)			(16,914)		562,500	562,500			
100171313	MORENO VALLEY	CA		10/16/2024	01/05/2026	400,085		(55)			(55)		400,030	366,956			
100172136	CERES	CA		10/17/2024	01/05/2026	362,666		(12,666)			(12,666)		350,000	350,000			
100173029	EL PASO	TX		10/25/2024	01/08/2026	198,025		(14,509)			(14,509)		183,517	183,517			
100173360	RANCHO SANTA MARGARITA	CA		10/25/2024	01/08/2026	673,217		(28,170)			(28,170)		645,047	645,047			
100173534	DOUGLASVILLE	GA		10/29/2024	02/27/2026	199,080		(9,006)			(9,006)		199,080	182,217		(16,863)	(16,863)
100174680	STATEN ISLAND	NY		10/31/2024	01/03/2026	382,070							373,064	373,064			
100174684	ATHENS	GA		10/31/2024	01/03/2026	220,005		(12,845)			(12,845)		207,160	207,160			
100175901	SCRANTON	PA		11/12/2024	01/11/2026	161,513		(6,259)			(6,259)		155,254	155,254			
100176603	GARFIELD	NJ		11/15/2024	01/11/2026	738,349		(26,155)			(26,155)		732,194	732,194			
100176981	LOS ANGELES	CA		11/15/2024	02/05/2026	640,086		(130)			(130)		639,956	582,603		(57,353)	(57,353)
100176982	BROKEN ARROW	OK		11/15/2024	01/05/2026	184,253		(27)			(27)		184,226	170,203		(14,023)	(14,023)
100185078	SAN DIEGO	CA		12/20/2024	01/08/2026	166,871		(7,819)			(7,819)		166,871	159,052			
100185985	SAN BERNARDINO	CA		12/26/2024	01/08/2026	245,023		(11,485)			(11,485)		233,538	233,538			
100189015	HOUSTON	TX		01/09/2025	02/08/2026	120,415		(5,638)			(5,638)		114,777	114,777			
100177447	SNOWFLAKE	AZ		01/16/2025	02/08/2026	246,689		(11,562)			(11,562)		235,127	235,127			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100177465	PRESQUE ISLE	WI		01/16/2025	01/08/2026	170,382		(7,979)				(7,979)	162,413	162,413			
100157268	SAINT LOUIS	MO		02/20/2025	01/08/2026	61,709		(2,511)				(2,511)	59,198	59,198			
100215817	LITCHFIELD PARK	AZ		06/17/2025	01/11/2026	312,150		(12,557)				(12,557)	299,593	299,593			
100219091	CHATTANOOGA	TN		06/21/2025	01/07/2026	319,896		(15,120)				(15,120)	304,776	304,776			
100157943	FALLING WATERS	WV		07/09/2024	01/17/2026	205,658		(3,562)				(3,562)	202,296	202,296			
100157980	DANA POINT	CA		07/09/2024	01/17/2026	702,500		(1,564)				(1,564)	700,936	700,936			
100157911	CHARLESTON	SC		07/09/2024	01/17/2026	257,416		(5,787)				(5,787)	251,629	251,629			
100157933	PORT CHARLOTTE	FL		07/09/2024	01/17/2026	380,342		(2,135)				(2,135)	388,207	388,207			
100158027	CONCORD	NC		07/09/2024	01/21/2026	230,432		(4,463)				(4,463)	225,969	225,969			
100158036	CHICAGO HEIGHTS	IL		07/09/2024	01/21/2026	205,220		(2,861)				(2,861)	202,359	202,359			
100158162	PORT ORCHARD	WA		07/09/2024	01/21/2026	385,601		(1,327)				(1,327)	384,274	384,274			
100164653	TRACY	CA		08/23/2024	01/09/2026	336,989		(8,556)				(8,556)	328,433	328,433			
100167073	KEYSTONE	CO		09/13/2024	01/05/2026	1,055,200		(18,590)				(18,590)	1,036,610	1,036,610			
100174190	TEPEE	AZ		10/31/2024	01/07/2026	322,684		(6,486)				(6,486)	316,198	316,198			
100174194	BEECH MOUNTAIN	NC		10/31/2024	01/07/2026	303,375		(6,970)				(6,970)	296,405	296,405			
100174263	COLORADO SPRINGS	CO		10/31/2024	01/17/2026	603,215		(9,491)				(9,491)	593,724	593,724			
100174265	LEHI	UT		10/31/2024	01/17/2026	442,711		(7,595)				(7,595)	435,116	435,116			
100174968	EL PASO	TX		10/31/2024	01/17/2026	437,291		(15,762)				(15,762)	421,529	421,529			
100175575	COTO DE CAZA	CA		11/12/2024	01/17/2026	2,276,253		(17,254)				(17,254)	2,259,999	2,259,999			
100175581	SAN FRANCISCO	CA		11/12/2024	01/17/2026	1,201,562		(15,128)				(15,128)	1,186,434	1,186,434			
100175513	PORTLAND	OR		11/12/2024	01/05/2026	552,882		(6,225)				(6,225)	546,657	546,657			
100175552	LOS ANGELES	CA		11/12/2024	01/05/2026	611,762		(24,964)				(24,964)	586,799	586,799			
100176475	MIAMI	FL		11/21/2024	01/08/2026	332,269		(15,616)				(15,616)	316,653	316,653			
100176506	SCHERVILLE	IN		11/21/2024	01/08/2026	265,065		(12,359)				(12,359)	252,706	252,706			
100184968	TAMARAC	FL		12/19/2024	01/08/2026	376,727		(17,624)				(17,624)	359,103	359,103			
100185016	SAVANNAH	GA		12/19/2024	01/08/2026	198,843		(6,713)				(6,713)	192,130	192,130			
100185076	BELMONT	CA		12/20/2024	01/08/2026	471,131		(25,530)				(25,530)	445,601	445,601			
100185152	PAYETTE	ID		12/20/2024	01/08/2026	288,943		(14,017)				(14,017)	284,926	284,926			
100186965	MORRISTOWN	NJ		01/08/2025	01/17/2026	379,267		(8,095)				(8,095)	371,172	371,172			
100186986	TEICOLLA	CA		01/08/2025	01/17/2026	622,193		(9,050)				(9,050)	613,143	613,143			
100186909	SAN DIEGO	CA		01/09/2025	01/08/2026	850,108		(31,253)				(31,253)	818,855	818,855			
100186940	SACRAMENTO	CA		01/09/2025	01/08/2026	1,137,125		(48,705)				(48,705)	1,088,420	1,088,420			
100186981	BUCHAN	CA		01/09/2025	01/08/2026	90,912		(287)				(287)	90,625	90,625			
100189016	LANCASTER	CA		01/09/2025	01/08/2026	1,363,477		(25,625)				(25,625)	1,357,852	1,357,852			
100189160	CAIDEN	NJ		01/13/2025	01/08/2026	411,418		(7,263)				(7,263)	443,740	443,740			
100189213	LOIRY CROSSING	TX		01/13/2025	01/17/2026	11,348		(11,614)				(11,614)	399,804	399,804			
100189220	MOXINEY	TX		01/13/2025	01/17/2026	247,242		(312)				(312)	11,036	11,036			
100189330	AVONDALE	AZ		01/13/2025	01/17/2026	282,759		(2,839)				(2,839)	244,403	244,403			
100189379	ANDERSON	SC		01/14/2025	02/05/2026	224,579		(6,718)				(6,718)	276,041	276,041			
100189560	ANTIOCH	CA		01/16/2025	01/11/2026	319,219		(45)				(45)	224,534	224,534		(16,495)	
100189642	LAS VEGAS	NV		01/17/2025	01/08/2026	860,266		(13,383)				(13,383)	305,836	305,836			
100189653	SUNNY VALLEY	CA		01/17/2025	01/08/2026	667,781		(16,408)				(16,408)	843,510	843,510			
100189607	CHARLOTTE	NC		01/21/2025	01/17/2026	2,387		(14,982)				(14,982)	2,387	2,387			
100189664	SUMMERVILLE	SC		01/21/2025	01/17/2026	400,204		(17,966)				(17,966)	385,222	385,222			
100189667	MARIOTTSVILLE	MD		01/21/2025	01/17/2026	542,262		(4,287)				(4,287)	524,296	524,296			
100189600	WEEKI WACHEE	FL		01/21/2025	01/17/2026	225,407		(17,889)				(17,889)	221,120	221,120			
100189543	CLAYTON	CA		01/21/2025	01/17/2026	381,163		(12,510)				(12,510)	20	20		(10)	
100189664	SNELLVILLE	GA		01/21/2025	01/17/2026	667,608		(17,889)				(17,889)	669,719	669,719			
100190082	EDISON	NJ		01/21/2025	01/17/2026	950,489		(11,545)				(11,545)	938,944	938,944			
100177116	AVILA BEACH	CA		01/16/2025	01/08/2026												

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100177129	BOSTON	MA		01/16/2025	01/08/2026	688,744		(8,055)					650,689	650,689			
100177257	POCONO LAKE	PA		01/16/2025	01/08/2026	157,393		(7,371)			(7,371)		150,022	150,022			
100177279	FORT MYERS	FL		01/16/2025	01/08/2026	284,402		(11,652)			(11,652)		282,750	282,750			
100177379	FRASER	CO		01/16/2025	01/08/2026	629,644		(12,614)			(12,614)		617,030	617,030			
100177482	WESTMINSTER	CA		01/16/2025	01/08/2026	380,237		(14,484)			(14,484)		365,753	365,753			
100177489	MIAMI	FL		01/16/2025	01/08/2026	431,235		(18,041)			(18,041)		413,194	413,194			
100177527	MONROE	NY		01/16/2025	01/08/2026	528,969		(12,649)			(12,649)		516,321	516,321			
100177807	QUEEN CREEK	AZ		01/16/2025	01/08/2026	557,260		(26,043)			(26,043)		531,217	531,217			
100177824	DELAWARE	OH		01/16/2025	01/08/2026	294,609		(27)			(27)		294,582	294,582			
100177658	BRIGHTON	CO		01/16/2025	01/08/2026	923,893		(38,356)			(38,356)		885,537	885,537			
100190724	BURBANK	CA		01/27/2025	01/09/2026	520,841		(24,385)			(24,385)		496,456	496,456			
100190791	RAIMON	CA		01/27/2025	01/05/2026	660,627		(19,949)			(19,949)		640,678	640,678			
100191028	ANTIOCH	CA		01/29/2025	01/08/2026	384,995		(3,718)			(3,718)		381,277	381,277			
100191031	FEDERAL WAY	WA		01/29/2025	02/08/2026	560,888		(17,509)			(17,509)		543,359	543,359			
100191045	CHESTERDOWN	MD		01/29/2025	01/11/2026	197,833		(8,021)			(8,021)		189,812	189,812			
100191059	DEPTFORD	NJ		01/29/2025	01/08/2026	383,329		(5,957)			(5,957)		377,372	377,372			
100191558	BAKERSFIELD	CA		01/31/2025	01/11/2026	396,675		(8,823)			(8,823)		387,852	387,852			
100191605	WINDSOR	CT		01/31/2025	01/11/2026	545,631		(13,831)			(13,831)		531,800	531,800			
100191774	NORTH CHARLESTON	SC		01/31/2025	01/08/2026	479,087		(14,936)			(14,936)		464,151	464,151			
100191785	BURPASS	VA		01/31/2025	01/08/2026	1,360,656		(2,508)			(2,508)		1,358,148	1,358,148			
100191821	MARIETTA	GA		01/31/2025	01/08/2026	1,005,394		(27,853)			(27,853)		977,541	977,541			
100192187	WILLOWICK	OH		01/31/2025	01/07/2026	126,527		(4,162)			(4,162)		122,365	122,365			
100192222	RENO	NV		01/31/2025	01/07/2026	393							393				
100192286	FORDS	NJ		01/31/2025	01/07/2026	466,809		(15,689)			(15,689)		451,120	451,120			
100192406	FERNANDINA BEACH	FL		02/07/2025	01/08/2026	410,369		(11,599)			(11,599)		398,770	398,770			
100192410	NORTH HOLL WOOD	CA		02/07/2025	01/08/2026	794,235		(9,321)			(9,321)		774,914	774,914			
100192446	DOINEY	CA		02/07/2025	01/08/2026	1,226,604		(17,185)			(17,185)		1,209,419	1,209,419			
100192688	FREDERICK	MD		02/10/2025	01/17/2026	330,605		(13,496)			(13,496)		317,109	317,109			
100192757	TEQUESTA	FL		02/10/2025	01/17/2026	749,542		(20,292)			(20,292)		729,250	729,250			
100192779	BENTONVILLE	AR		02/10/2025	01/17/2026	365,384		(5,366)			(5,366)		360,018	360,018			
100192833	FERNANDINA BEACH	FL		02/10/2025	01/17/2026	272,811		(6,393)			(6,393)		266,418	266,418			
100192838	MIAMI	FL		02/10/2025	01/17/2026	376,616		(4,975)			(4,975)		371,641	371,641			
100192863	GREENWOOD	IN		02/10/2025	01/17/2026	276,499		(10,549)			(10,549)		265,950	265,950			
100192871	BOSTON	MA		02/10/2025	01/17/2026	848,076		(16,851)			(16,851)		831,225	831,225			
100193016	FAIRVIEW	TX		02/10/2025	01/17/2026	783,744		(11,796)			(11,796)		781,948	781,948			
100193029	TWIN FALLS	ID		02/10/2025	01/17/2026	518,151		(6,141)			(6,141)		512,010	512,010			
100193432	SAN CLEMENTE	CA		02/10/2025	01/07/2026	701,114		(16,893)			(16,893)		684,221	684,221			
100193440	AUBURN	WA		02/10/2025	01/07/2026	355,117		(9,217)			(9,217)		345,900	345,900			
100193460	TUSCON	AZ		02/10/2025	01/07/2026	480,229		(13,172)			(13,172)		437,057	437,057			
100193481	NEW BEDFORD	MA		02/10/2025	01/07/2026	408,577		(6,360)			(6,360)		402,157	402,157			
100193489	ERIE	CO		02/10/2025	01/07/2026	354,867		(7,685)			(7,685)		347,182	347,182			
100193580	CARDIFF	CA		02/10/2025	01/05/2026	1,693,813		(42,775)			(42,775)		1,651,038	1,651,038			
100193666	SANTA CLARA	CA		02/10/2025	01/05/2026	1,308,447		(56,459)			(56,459)		1,251,988	1,251,988			
100193674	REINO	WA		02/10/2025	01/05/2026	704,914		(30,367)			(30,367)		674,547	674,547			
100157058	TEHECOLA	CA		02/20/2025	01/08/2026	356,106		(4,162)			(4,162)		351,944	351,944			
100157145	ST. CLOUD	FL		02/20/2025	01/08/2026	157,657		(9,462)			(9,462)		148,195	148,195			
100157197	MINNEAPOLIS	MN		02/20/2025	01/08/2026	909,602		(5,095)			(5,095)		904,507	904,507			
100157243	TARPON SPRINGS	FL		02/20/2025	01/08/2026	601,515		(239)			(239)		601,216	601,216			
100157259	YUMA	AZ		02/20/2025	02/08/2026	244,669		(7,860)			(7,860)		236,809	236,809			
100197612	ESCONDIDO	CA		02/26/2025	01/08/2026	603,208		(26,796)			(26,796)		576,412	576,412			
100199334	SAN JOSE	CA		03/05/2025	01/07/2026	788,264		(27,761)			(27,761)		760,503	760,503			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019952	UNION CITY	CA		03/05/2025	01/07/2026	361,333		(11,524)			(11,524)		349,809	349,809			
100199400	LONG POIN	PA		03/05/2025	01/07/2026	453,182		(9,765)			(9,765)		443,417	443,417			
100204055	LANCASTER	CA		03/28/2025	01/08/2026	161,786		(7,992)			(7,992)		154,194	154,194			
100205012	LAKE OSIEGO	OR		04/10/2025	01/11/2026	336,712		(8,925)			(8,925)		327,787	327,787			
100220754	SHERILL'S FORD	NC		06/18/2025	01/08/2026	220,731		(9,372)			(9,372)		211,359	211,359			
100245241	HOCKBERRY	LA		10/06/2025	01/21/2026	262,760		(10,244)			(10,244)		252,516	252,516			
100245382	LAS VEGAS	NV		10/06/2025	01/21/2026	330,029		(90)			(90)		329,939	330,622		683	683
100245382	MIDLOTHIAN	VA		10/06/2025	01/21/2026	283,567		(11,266)			(11,266)		272,301	272,301			
7200528	MANCHESTER	CT		01/27/2022	03/13/2026	155,744,335							155,744,335	164,354,235	(1,380,101)		(1,380,101)
7000048	EARTH CITY	MO		05/08/2019	03/05/2026	23,900,634							23,900,634	23,900,634			
7200590	BROOKLYN	NY		10/21/2022	02/26/2026	3,748,468							3,748,468	3,748,468			
19003	SALEM	OR		03/01/2011	02/26/2026	94,109							94,109	94,109			
3310037325	CHICAGO	IL		06/08/2022	02/27/2026	112,860							112,860	112,860			
3310037389	TOPEKA	KS		07/07/2022	03/30/2026	2,099,896							2,099,896	1,159,454	(940,442)		(940,442)
3310040455	MIRTL E BEACH	SC		10/19/2022	01/29/2026	623,700							623,700	623,700			
3310031066	ALBANY	CA		06/07/2022	01/29/2026	657,940							657,940	657,940			
3510134461	SAN FRANCISCO	CA		12/08/2025	03/18/2026	1,416,800							1,416,800	1,416,800			
7200504	NEW YORK	NY		03/25/2022	03/27/2026	38,098,109							38,098,109	38,098,109			
7200578	KELSO	WA		06/19/2022	02/13/2026	30,254,045						(5,423,041)	24,831,004	25,963,417	1,132,413		1,132,413
7200425	WATERTOWN	MA		01/19/2021	01/31/2026	11,276,626							11,276,626	11,276,626			
7200581	IBIZA	ES		08/24/2022	02/13/2026	36,097,718							36,097,718	36,629,112	531,394		531,394
19019	FULLERTON	CA		03/10/2011	03/24/2026	193,264							193,264	193,264			
3340072693	NEW ORLEANS	LA		04/05/2024	03/30/2026	467,542							467,542	467,542			
324040037	JOHNS ISLAND	SC		07/25/2024	03/27/2026	368,780							368,780	368,780			
3,6241FE+11	WASHINGTON	DC		07/25/2024	01/30/2026	624,000							624,000	624,000			
3500103892	LOS ANGELES	CA		08/12/2024	02/27/2026	1,875,360							1,875,360	1,875,360			
3,6241BE+11	COLUMBIA	SC		09/23/2024	03/25/2026	552,300							552,300	552,300			
3,6242SE+11	LARKSVILLE	PA		10/04/2024	01/30/2026	679,350							679,350	679,350			
3500108194	LOS ANGELES	CA		10/16/2024	03/26/2026	1,305,000							1,305,000	1,305,000			
3500108667	LOS ANGELES	CA		11/15/2024	02/27/2026	2,173,631							2,173,631	2,173,631			
3,62427E+11	WORCESTER	MA		11/22/2024	01/30/2026	476,000							476,000	476,000			
3,62427E+11	BROOKLYN	NY		11/08/2024	03/25/2026	1,840,000							1,840,000	1,840,000			
3500110328	SAN DIEGO	CA		12/20/2024	02/27/2026	959,105							959,105	959,105			
3500112551	MIAMI	FL		01/08/2025	01/30/2026	919,134							919,134	919,134			
5,00008E+11	WHEERT	ND		01/29/2025	03/30/2026	1,377,868							1,377,868	1,377,868			
5,00008E+11	WHEERT	ND		01/29/2025	03/30/2026	1,377,868							1,377,868	1,377,868			
3500114476	LOS ANGELES	CA		02/18/2025	03/26/2026	2,164,625							2,164,625	2,164,625			
3700005595	BAYONNE	NJ		03/27/2025	02/27/2026	586,170							586,170	586,170			
3700005596	BAYONNE	NJ		03/27/2025	02/27/2026	563,355							563,355	563,355			
3700005874	BROOKLYN	NY		04/11/2025	03/31/2026	1,184,625							1,184,625	1,184,625			
5,00008E+11	CARLELE AN DEN IJSS	ND		04/30/2025	03/25/2026	971,664							971,664	1,001,445	28,782		28,782
3700005991	PASSAIC	NJ		06/03/2025	01/30/2026	627,778							627,778	627,778			
3410000882	PARKLAND	FL		06/20/2025	03/31/2026	688,950							688,950	688,950			
3410000886	SUMMIT HILL	PA		06/20/2025	03/31/2026	228,673							228,673	228,673			
3410000915	LONG BRANCH	NJ		07/15/2025	03/31/2026	2,411,250							2,411,250	2,411,250			
7250102	NEW YORK	NY		07/17/2019	02/13/2026	10,284,321		(58,513)			(58,513)		10,205,808	10,205,808			
3300040725	BROOKLYN	NY		12/26/2023	01/30/2026	1,513,341							1,513,341	1,513,341			
3300005408	BROOKLYN	NY		10/09/2024	03/31/2026	1,070,226							1,070,226	1,070,226			
3300005288	NEW YORK	NY		11/06/2024	01/30/2026	3,375,806							3,375,806	3,375,806			
3300005939	YONKERS	NY		07/03/2025	01/30/2026	1,066,042							1,066,042	1,066,042			
3300005707	CLEVELAND	OH		01/22/2025	02/27/2026	260,308							260,308	260,308			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
330005590	UNION CITY	CA		01/29/2025	01/30/2026	418,950							418,950	418,950			
19125	AURORA	CO		12/21/2011	03/13/2026	3,175,185		(8,330)				(8,330)	3,166,855	3,166,855			
10014582	TACOMA	WA		03/19/2024	01/17/2026	70,934		(4,251)				(4,251)	66,683	66,683			
100145873	GLEN ALLEN	VA		03/19/2024	01/17/2026	76,561		(4,603)				(4,603)	71,958	71,958			
100146000	STERETT	AL		03/19/2024	01/17/2026	51,788		(3,173)				(3,173)	48,595	48,595			
100146004	CAMAS	WA		03/19/2024	01/17/2026	123,795		(7,374)				(7,374)	116,421	116,421			
100146007	LOS ANGELES	CA		03/19/2024	01/17/2026	159,357		(3,304)				(3,304)	156,053	156,053			
100146010	LAKE IN THE HILLS	IL		03/19/2024	01/17/2026	51,171		(3,044)				(3,044)	48,127	48,127			
100146016	SUPRISE	AZ		03/19/2024	01/17/2026	51,396		(2,472)				(2,472)	48,924	48,924			
100146024	MILWAUKEE	WI		03/19/2024	02/17/2026	51,531		(3,074)				(3,074)	48,457	48,457			
100146060	AVONDALE	AZ		03/19/2024	01/01/2026												
100146283	PAGOSA SPRINGS	CO		03/19/2024	01/01/2026												
100146357	CHESTER	MO		03/19/2024	02/17/2026	76,376		(4,594)				(4,594)	71,782	71,782			
100146553	FREDERICK	MD		03/19/2024	01/17/2026	125,289		(4,708)				(4,708)	120,581	120,581			
100164684	HAIKU	HI		08/23/2024	01/01/2026	99,562		(983)					98,579	98,579			
100207798	AURORA	CO		04/29/2025	01/08/2026	31,113		(1,676)				(1,676)	29,437	29,437			
100208073	RANCHO CUCAMONGA	CA		04/29/2025	01/08/2026	52,630		(3,272)				(3,272)	49,358	49,358			
100208571	ESCONDIDO	CA		04/29/2025	01/08/2026	157,345		(9,741)				(9,741)	147,604	147,604			
100208638	SAN DIEGO	CA		04/29/2025	01/08/2026	81,543		(1,940)				(1,940)	79,603	79,603			
100208791	FREDERICK	MD		04/29/2025	01/08/2026	11,764		(820)				(820)	10,944	10,944			
100208829	NEIGHBURY PARK	CA		04/29/2025	01/08/2026	12,286		(585)				(585)	11,681	11,681			
100210852	LEBANON	OR		05/15/2025	02/17/2026	34,291		(2,575)				(2,575)	31,716	31,716			
100210888	WAINESBORO	PA		05/15/2025	02/17/2026	53,891		(4,088)				(4,088)	49,803	49,803			
100211097	ESCALON	CA		05/15/2025	01/17/2026	106,355		(6,746)				(6,746)	99,609	99,609			
100211365	ORLANDO	FL		05/15/2025	01/17/2026	1,020							1,020	1,020			
100212805	PLAINWELL	MI		05/29/2025	01/08/2026	76,251		(1,781)				(1,781)	74,470	74,470			
100213281	FRED'ING	CA		05/29/2025	01/08/2026	106,357		(2,483)				(2,483)	103,874	103,874			
100212841	STOCKTON	CA		05/29/2025	01/08/2026	73,454		(3,968)				(3,968)	69,486	69,486			
100213175	CANTON	OH		05/29/2025	01/08/2026	119,510		(5,648)				(5,648)	113,862	113,862			
100213196	SAN JOSE	CA		05/29/2025	01/08/2026	212,909		(10,776)				(10,776)	202,133	202,133			
100222868	OVERLAND PARK	KS		07/30/2025	01/08/2026	41,775		(2,014)				(2,014)	39,761	39,761			
100222445	FOLSOM	CA		07/30/2025	01/08/2026	206,787		(8,172)				(8,172)	198,615	198,615			
100223965	IRVINE	CA		08/15/2025	01/01/2026	507,176		(28,577)				(28,577)	478,599	478,599			
100239162	PORTLAND	OR		09/29/2025	01/08/2026	40,785		(847)				(847)	39,938	39,938			
100239376	LEIDORE	CA		09/29/2025	01/08/2026	30,527		(568)				(568)	29,959	29,959			
100239424	LEWITOWN	NY		09/29/2025	01/08/2026	44,275		(915)					43,360	43,360			
100239460	WILLINGTON	DE		09/29/2025	01/08/2026	96,714		(2,000)				(2,000)	94,714	94,714			
100239490	WEST COVINA	CA		09/29/2025	01/08/2026	71,256		(1,473)				(1,473)	69,783	69,783			
100249803	RALEIGH	NC		10/30/2025	01/08/2026	96,690		(1,892)				(1,892)	94,798	94,798			
100269378	CINCINNATI	KY		12/30/2025	02/08/2026	41,952		(1,952)				(1,952)	40,000	40,000			
100174400	MAPLE VALLEY	WA		10/31/2024	01/01/2026	169,820		(5,175)				(5,175)	164,645	164,645			
100174441	BREINIGSVILLE	PA		10/31/2024	01/01/2026	106,863		(3,262)				(3,262)	103,601	103,601			
100174452	JURIPA VALLEY	CA		10/31/2024	01/01/2026	181,044		(3,787)				(3,787)	177,257	177,257			
100174460	ALLEN	TX		10/31/2024	01/01/2026	124,971		(6,159)				(6,159)	118,812	118,812			
100177994	ROCK HILL	SC		11/19/2024	01/14/2026	62,793		(2,441)				(2,441)	60,352	60,352			
100178146	MOUNT LABEL	NJ		11/19/2024	01/14/2026	56,188		(2,242)				(2,242)	53,926	53,926			
100155415	BONNE TERRE	MO		06/18/2024	01/17/2026	51,896		(4,150)				(4,150)	47,746	47,746			
100155457	MODESTO	CA		06/18/2024	01/17/2026	52,158		(3,169)				(3,169)	48,989	48,989			
100155468	LAS VEGAS	NV		06/18/2024	01/17/2026	88,970		(4,356)				(4,356)	84,614	84,614			
100155663	ADDISON	TX		06/18/2024	01/01/2026												
100155684	STOCKTON	CA		06/18/2024	01/17/2026	108,445		(5,262)				(5,262)	103,183	103,183			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
10015577		UNION BEACH	NJ	06/18/2024	01/01/2026											
10015579		VIRGINIA BEACH	VA	06/18/2024	02/17/2026	52,869		(3,921)			(3,921)		48,948			
10020695		CENTENNIAL	CO	08/29/2025	01/08/2026	151,598		(3,278)			(3,278)		148,320			
10022311		WALKESHA	WI	07/30/2025	02/08/2026	40,223		(845)			(845)		39,378			
10019923		PEPPERELL	MA	03/05/2025	01/14/2026	118,800		(6,388)			(6,388)		112,412			
10019905		VALLEY CENTER	CA	03/05/2025	01/14/2026	225,149		(14,945)			(14,945)		210,204			
10019978		RIVERTON	UT	03/05/2025	01/14/2026	55,831		(4,083)			(4,083)		51,748			
10020767		MORENO VALLEY	CA	04/29/2025	01/08/2026	131,589		(3,451)			(3,451)		128,138			
10020762		FENO	NV	04/29/2025	01/08/2026	204,107		(5,411)			(5,411)		198,696			
100208017		BELLA VISTA	AR	04/29/2025	01/08/2026	52,894		(1,392)			(1,392)		51,502			
100208078		CORONA	CA	04/29/2025	01/08/2026	134,059		(5,653)			(5,653)		128,406			
100208196		CLAVIS	CA	04/29/2025	01/08/2026	151,942		(6,390)			(6,390)		145,552			
100208197		WEST LINN	OR	04/29/2025	01/08/2026	178,256		(4,619)			(4,619)		173,637			
100208312		LAWRENCEVILLE	GA	04/29/2025	01/08/2026	144,649		(3,415)			(3,415)		141,234			
100208605		FAIRFAX	CA	04/29/2025	01/08/2026	208,423		(11,204)			(11,204)		197,219			
100213569		OXON HILL	MD	05/29/2025	01/08/2026	45,870		(1,037)			(1,037)		44,833			
100213422		DANE	WI	05/29/2025	01/08/2026	68,419		(1,580)			(1,580)		66,839			
100213453		JOHNSON CITY	TX	05/29/2025	01/08/2026	136,432		(3,149)			(3,149)		133,283			
100145898		BEAUFORT	SC	03/19/2024	01/17/2026	56,806		(3,400)			(3,400)		53,406			
100145837		HANFORD	CA	03/19/2024	01/17/2026	129,323		(4,129)			(4,129)		125,194			
100145888		SUMNERVILLE	SC	03/19/2024	01/17/2026	56,664		(3,434)			(3,434)		53,230			
100146210		SAVANNAH	GA	03/19/2024	01/17/2026	48,104		(2,763)			(2,763)		45,341			
100146347		BOCA RATON	FL	03/19/2024	01/17/2026	157,355		(8,560)			(8,560)		148,795			
100146497		CHULA VISTA	CA	03/19/2024	01/17/2026	101,230		(4,924)			(4,924)		96,306			
100146572		CASTLE ROCK	CO	03/19/2024	01/01/2026											
100157758		OXNARD	CA	07/02/2024	01/05/2026	593							593			
100175742		CEDAR CITY	UT	11/12/2024	01/01/2026	141,536		(7,001)			(7,001)		134,535			
100199455		COLLEGE STATION	TX	03/05/2025	01/14/2026	52,835		(3,709)			(3,709)		49,126			
100199480		ANKENY	IA	03/05/2025	01/14/2026	41,142		(2,680)			(2,680)		38,462			
100199545		DANBURY	CT	03/05/2025	01/14/2026	47,622		(3,342)			(3,342)		44,281			
100199598		BOLDER	CO	03/05/2025	01/14/2026	47,634		(3,479)			(3,479)		44,155			
100199570		ELVERTA	CA	03/05/2025	01/14/2026	46,962		(2,659)			(2,659)		44,303			
100199578		CORAL SPRINGS	FL	03/05/2025	01/14/2026	181		(681)			(681)		183,875			
100199721		CENTENNIAL	CO	03/05/2025	01/14/2026	205,912		(12,037)			(12,037)		193,875			
100199804		CASPER	WY	03/05/2025	01/14/2026	85,983		(5,432)			(5,432)		80,551			
100199951		CHESAPEAKE	VA	03/05/2025	01/14/2026	47,628		(3,438)			(3,438)		44,190			
100190403		MARION	MA	01/23/2025	01/01/2026	129,206		(1,831)			(1,831)		127,375			
100190419		LAVERGNE	AZ	01/23/2025	01/01/2026	224,493		(3,269)			(3,269)		221,224			
100190438		SAUSALITO	CA	01/23/2025	01/01/2026	285,057		(7,248)			(7,248)		277,809			
100190455		LOS ANGELES	CA	01/23/2025	01/01/2026	156,359		(4,307)			(4,307)		152,052			
100204164		ODEE	FL	03/31/2025	01/08/2026	41,850		(2,589)			(2,589)		39,261			
100204194		GLENDALE	CA	03/31/2025	01/08/2026	117,504		(3,072)			(3,072)		114,432			
100204278		SCOTTSDALE	AZ	03/31/2025	01/08/2026	485,744		(21,619)			(21,619)		464,125			
100207884		CINCINNATI	OH	04/29/2025	01/08/2026	92,925		(2,948)			(2,948)		89,977			
100207943		WILMINGTON	DE	04/29/2025	01/08/2026	59,853		(1,547)			(1,547)		58,306			
100208103		SUMNERVILLE	SC	04/29/2025	01/08/2026	57,289		(2,452)			(2,452)		54,837			
100208142		EAGLE MOUNTAIN	UT	04/29/2025	01/08/2026	137,759		(3,574)			(3,574)		134,185			
100208201		BRIGHTON	CO	04/29/2025	01/08/2026	161,215		(10,032)			(10,032)		151,183			
100208405		LONG BRANCH	NJ	04/29/2025	01/08/2026	91,190		(1,688)			(1,688)		89,502			
100210000		LA HABITA	CA	06/07/2025	01/01/2026	190,045		(3,485)			(3,485)		146,550			
100210006		SOUTH PASADENA	CA	06/07/2025	01/01/2026	393,002		(17,472)			(17,472)		375,530			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than- Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021007	MARIETTA	GA		05/07/2025	01/01/2026	134,119		(7,390)			(7,390)		126,729	126,729			
10021030	NORCO	CA		05/07/2025	01/01/2026	105,213		(5,723)			(5,723)		99,490	99,490			
10024020	HARTISBURG	VA		09/29/2025	01/17/2026	80,953		(5,627)			(5,627)		74,926	74,926			
10015569	MISS ON VIEJO	CA		06/16/2024	01/01/2026	23							23	12			(12)
10015589	ARLINGTON	VA		06/18/2024	01/17/2026	292,874		(3,925)			(3,925)		288,949	288,949			
10015590	WEST PALM BEACH	FL		06/18/2024	01/01/2026	18							18	9			(9)
10015539	WOODBRIE	VA		06/16/2024	01/17/2026	50,975		(2,629)			(2,629)		48,346	48,346			
10015587	CIBOLO	TX		06/18/2024	01/17/2026	55,721		(1,386)			(1,386)		54,335	54,335			
10017823	MANDAN	ND		11/19/2024	01/14/2026	69,584		(4,292)			(4,292)		65,292	65,292			
100178192	JOHNS ISLAND	SC		11/19/2024	01/14/2026	74,688		(2,651)			(2,651)		72,217	72,217			
10020737	JOHNSON	RI		04/29/2025	01/08/2026	99,318		(5,346)			(5,346)		93,972	93,972			
10021145	MERRIMACK	NH		05/15/2025	01/17/2026	32,714		(2,459)			(2,459)		30,255	30,255			
10021373	SAN YSIDRO	CA		05/29/2025	01/08/2026	184,738		(4,277)			(4,277)		180,461	180,461			
10022217	ROSWELL	GA		07/30/2025	01/08/2026	81,717		(1,745)			(1,745)		79,972	79,972			
100269451	FORDS	NJ		12/30/2025	02/08/2026	52,440		(2,440)			(2,440)		50,000	50,000			
100177821	STAFFORD TWP	NJ		11/19/2024	01/14/2026	156,198		(8,940)			(8,940)		147,258	147,258			
10017856	RANDON LAKE	IL		11/19/2024	01/14/2026	46,873		(2,744)			(2,744)		44,129	44,129			
10017891	CHARLOTTE	NC		11/19/2024	01/14/2026	73,951		(3,895)			(3,895)		70,056	70,056			
100178098	NORTH BRANSWICK	NJ		11/19/2024	01/14/2026	106,825		(5,574)			(5,574)		101,251	101,251			
10017812	ABINGTON	MA		11/19/2024	01/14/2026	104,190		(5,636)			(5,636)		98,554	98,554			
10017815	ERIE	CO		11/19/2024	01/14/2026	161,354		(8,383)			(8,383)		152,971	152,971			
100211101	MOUNT JOY	PA		05/15/2025	01/17/2026	32,143		(2,413)			(2,413)		29,730	29,730			
32207032	PORTLAND	OR		09/13/2022	01/28/2026	1,487,463							1,487,463	1,487,463			
323001718	CLE ELUM	IA		07/20/2023	01/28/2026	568,982							568,982	568,982			
323006060	PORTLAND	OR		06/16/2023	01/28/2026	519,927							519,927	519,927			
3340055982	PORT CHARLOTTE	FL		02/26/2024	02/24/2026	280,394							280,394	280,394			
3340066587	MANFELD	TX		02/26/2024	01/23/2026	2,819,385							2,819,385	2,819,385			
3340069171	SAN JOSE	CA		02/29/2024	02/24/2026	1,818,373							1,818,373	1,818,373			
3340068201	BRIDGTON	NJ		02/29/2024	01/23/2026	88,429							88,429	88,429			
3340073376	CLINTON	CT		03/07/2024	02/24/2026	177,919							177,919	177,919			
3340063648	QUEENS VILLAGE	NY		03/14/2024	01/23/2026	328,596							328,596	328,596			
3340066526	HUNTINGTON	NY		03/14/2024	01/23/2026	336,721							336,721	336,721			
3340068235	ROSEDALE	NY		03/14/2024	02/24/2026	40,392							40,392	40,392			
3340069662	SUSSEX	NJ		03/14/2024	01/23/2026	309,971							309,971	309,971			
3340071871	CALVERTON	NY		03/14/2024	02/24/2026	342,144							342,144	342,144			
3340067274	PORT ARTHUR	TX		03/21/2024	02/01/2026	529,935							529,935	529,935			
3340070923	LEHIGH ACRES	FL		03/21/2024	01/23/2026	502							502	502			
3340064503	EAST ORANGE	NJ		03/28/2024	01/23/2026	370,271							370,271	370,271			
3340067867	PANAMA CITY	FL		03/28/2024	02/24/2026	788,654							788,654	788,654			
3340072128	PATCHOGUE	NY		03/28/2024	02/24/2026	327,792							327,792	327,792			
3340073045	FARMINGVILLE	NY		04/05/2024	01/23/2026	774,406							774,406	774,406			
324010826	PORTLAND	OR		04/11/2024	01/28/2026	1,216,716							1,216,716	1,216,716			
3340070442	PRINCETON	IN		04/12/2024	01/23/2026	709,838							709,838	709,838			
3340071648	BALTIMORE	MD		04/12/2024	01/23/2026	45,599							45,599	45,599			
3340072272	BIRMINGHAM	AL		04/12/2024	01/23/2026	62,093							62,093	62,093			
3340072839	FITCHBURG	MA		04/12/2024	02/24/2026	240,768							240,768	240,768			
3340073140	ANNAPOLIS	MD		04/19/2024	01/23/2026	409,860							409,860	409,860			
3340071718	PITTSBURGH	PA		04/30/2024	02/24/2026	64,904							64,904	64,904			
3340073618	MOSS POINT	MS		04/30/2024	01/23/2026	118,056							118,056	118,056			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest	Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3340074541	PITTSBURGH	PA		04/30/2024	..02/24/2026	..57,804	..57,804							..57,804	..57,804			
3340071583	RENTON	WA		05/17/2024	..02/24/2026	911,707	911,707							911,707	911,707			
3340072797	CENTRAL ISLIP	NY		05/17/2024	..02/24/2026	274,666	274,666							274,666	274,666			
3340074024	ALBEMARLE	NC		05/17/2024	..02/24/2026	64,053	64,053							64,053	64,053			
3340074987	ST. LOUIS	MO		05/23/2024	..01/23/2026	35,701	35,701							35,701	35,701			
3340075000	SAINT LOUIS	MO		05/23/2024	..01/23/2026	27,233	27,233							27,233	27,233			
3340075001	ST. LOUIS	MO		05/23/2024	..01/23/2026	30,616	30,616							30,616	30,616			
3340075002	ST. LOUIS	MO		05/23/2024	..01/23/2026	34,631	34,631							34,631	34,631			
3340075003	JENNINGS	MO		05/23/2024	..01/23/2026	15,655	15,655							15,655	15,655			
3340075263	COVENTRY	RI		05/23/2024	..01/23/2026	274,455	274,455							274,455	274,455			
3340076673	LIGHTHOUSE POINT	FL		05/23/2024	..01/23/2026	683,496	683,496							683,496	683,496			
324036853	PORTLAND	OR		05/23/2024	..01/28/2026	188,709	188,709							188,709	188,709			
3340077904	CORAL SPRINGS	FL		06/04/2024	..01/23/2026	272,646	272,646							272,646	272,646			
3340067749	CHICAGO	IL		06/14/2024	..02/24/2026	168,989	168,989							168,989	168,989			
3340077034	GREENVILLE	SC		06/14/2024	..02/24/2026	291,886	291,886							291,886	291,886			
3340071035	GREENVILLE	SC		06/14/2024	..02/24/2026	287,179	287,179							287,179	287,179			
3340071463	GREENVILLE	SC		06/14/2024	..02/24/2026	285,516	285,516							285,516	285,516			
3340074193	DETROIT	MI		06/14/2024	..02/01/2026	145,649	145,649							145,649	145,649			
3340074810	WAXHAM	NC		06/14/2024	..01/23/2026	361,388	361,388							361,388	361,388			
3340076890	LOS ANGELES	CA		06/14/2024	..02/24/2026	2,270,308	2,270,308							2,270,308	2,270,308			
3340077726	BELLAIRE	TX		07/19/2024	..01/23/2026	828,036	828,036							828,036	828,036			
3340077972	ST. PETERSBURG	FL		07/19/2024	..02/24/2026	1,244,630	1,244,630							1,244,630	1,244,630			
3340079005	BELLWOOD	IL		07/19/2024	..02/24/2026	129,506	129,506							129,506	129,506			
3340077297	CHICAGO	IL		07/29/2024	..01/23/2026	119,306	119,306							119,306	119,306			
3500103895	MIAMI	FL		06/12/2024	..02/26/2026	236,198	236,198							236,198	236,198			
3500104571	LEHIGH ACRES	FL		06/12/2024	..02/26/2026	152,714	152,714							152,714	152,714			
3500105116	LEESBURG	VA		06/12/2024	..01/29/2026	25,837	25,837							25,837	25,837			
3500105117	LEESBURG	VA		06/12/2024	..01/29/2026	14,231	14,231							14,231	14,231			
3500105118	LEESBURG	VA		06/12/2024	..01/29/2026	14,231	14,231							14,231	14,231			
3500105189	LEHIGH ACRES	FL		06/12/2024	..01/29/2026	160,210	160,210							160,210	160,210			
3340076367	NORTH PORT	FL		06/19/2024	..02/24/2026	216,216	216,216							216,216	216,216			
3340081542	CHICAGO	IL		06/19/2024	..01/23/2026	257,671	257,671							257,671	257,671			
324060216	HIDEOUT	UT		06/20/2024	..01/28/2026	2,578,310	2,578,310							2,578,310	2,578,310			
324060468	HIDEOUT	UT		06/20/2024	..01/28/2026	2,578,311	2,578,311							2,578,311	2,578,311			
324060805	HIDEOUT	UT		06/20/2024	..01/28/2026	1,160,240	1,160,240							1,160,240	1,160,240			
324060837	HIDEOUT	UT		06/20/2024	..01/28/2026	1,368,738	1,368,738							1,368,738	1,368,738			
3340076828	GREENWOOD LAKE	NY		06/26/2024	..01/23/2026	233,040	233,040							233,040	233,040			
3340083184	WHTTIELL	TN		06/26/2024	..01/23/2026	105,970	105,970							105,970	105,970			
3340082860	DETROIT	MI		09/03/2024	..02/24/2026	73,759	73,759							73,759	73,759			
3340082341	TEANECK	NJ		09/10/2024	..02/24/2026	522,720	522,720							522,720	522,720			
3500107165	LAKE WORTH	FL		09/12/2024	..02/26/2026	2,030,000	2,030,000							2,030,000	2,030,000			
3500107178	ROCKLAND	MA		09/12/2024	..01/29/2026	548,311	548,311							548,311	548,311			
3340078892	MILFORD	MI		09/18/2024	..01/23/2026	108,900	108,900							108,900	108,900			
3340084648	VALLEY STREAM	NY		09/18/2024	..01/23/2026	508,464	508,464							508,464	508,464			
3340084648	COLUMBIA	SC		09/18/2024	..01/23/2026	79,438	79,438							79,438	79,438			
323100500	HEBER CITY	UT		09/25/2024	..01/28/2026	2,502,385	2,502,385							2,502,385	2,502,385			
323100686	HEBER CITY	UT		09/25/2024	..01/28/2026	2,949,954	2,949,954							2,949,954	2,949,954			
3410000537	NASHVILLE	TN		09/24/2024	..02/26/2026	495,970	495,970							495,970	495,970			
3340082261	WESTHAMPTON BEACH	NY		09/26/2024	..02/24/2026	1,030,082	1,030,082							1,030,082	1,030,082			
3340082937	WINTER HAVEN	FL		09/26/2024	..01/23/2026	113,098	113,098							113,098	113,098			
3340083369	QUEENS	NY		09/26/2024	..01/23/2026	360,360	360,360							360,360	360,360			

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1	Location		4	Change in Book Value/Recorded Investment				14	15	16	17	18
	2	3		5	6	7	8	9	10	11	12	13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
3340084773	FAIR HAVEN	NI		09/26/2024	.01/23/2026	605,183						
3500100382	DUSON	LA		09/30/2024	.01/29/2026	1,551,550						
3340082947	MACON	NC		10/03/2024	.02/24/2026	78,855						
3340083129	HERKIMER	NY		10/10/2024	.02/24/2026	87,516						
3340083719	CAIRO	NY		10/10/2024	.01/23/2026	204,653						
3340085087	WESTFIELD	NI		10/03/2024	.02/24/2026	1,052,989						
3340085096	HOLLYWOOD	FL		10/10/2024	.01/23/2026	532,778						
3340085240	INDIANAPOLIS	IL		10/10/2024	.02/24/2026	134,937						
3500103917	OUTLER BAY	FL		10/16/2024	.02/26/2026	322,397						
3500103934	LEHIGH ACRES	FL		10/16/2024	.01/29/2026	174,000						
3,62424E+11	CHARLOTTE	NC		10/23/2024	.01/29/2026	735,000						
3500108018	BIENA PARK	CA		10/30/2024	.01/29/2026	2,797,120						
3500108019	BIENA PARK	CA		10/30/2024	.01/29/2026	2,832,265						
324009206	KIRKLAND	WA		11/08/2024	.01/28/2026	2,065,000						
3340086699	PITTSBURGH	PA		11/21/2024	.02/24/2026	99,634						
3340086949	BERKELEY FIELD	NI		11/14/2024	.02/24/2026	437,382						
3340087937	SARASOTA	FL		11/14/2024	.02/24/2026	234,863						
3340088096	VIOLEBORO	NH		11/14/2024	.01/23/2026	367,185						
3340088313	FORT LAUDERDALE	FL		11/14/2024	.01/23/2026	367,185						
3340088653	MIPLE GLEN	PA		11/14/2024	.02/24/2026	350,262						
3500103044	WEST PALM BEACH	FL		11/15/2024	.02/26/2026	141,071						
3500103699	KATY	TX		11/15/2024	.01/29/2026	360,578						
3500101415	STUDIO CITY	CA		11/15/2024	.02/26/2026	2,114,395						
3500110810	MIAMI	FL		11/15/2024	.02/26/2026	1,194,341						
3410000640	WESTFIELD	NI		12/09/2024	.01/28/2026	671,682						
3340090056	SAN FRANCISCO	CA		12/12/2024	.02/24/2026	1,955,646						
3340090334	MONROE	NY		12/12/2024	.01/23/2026	473,992						
3340086922	THE BRICK	NY		12/19/2024	.01/23/2026	464,310						
3340081973	WILKES-BARRE	PA		12/19/2024	.01/23/2026	85,556						
3340085715	HOPKELL JUNCTION	NY		12/19/2024	.02/24/2026	270,864						
3340089111	ARON	OH		12/19/2024	.02/24/2026	67,320						
3340088296	INDIANAPOLIS	IL		12/19/2024	.02/24/2026	173,846						
3500111144	MALIBU	CA		12/20/2024	.01/29/2026	3,063,125						
3500112299	MIAMI	FL		12/20/2024	.01/29/2026	387,567						
3410000612	GRISM	CO		12/23/2024	.01/28/2026	389,916						
3340092126	CLEVELAND	OH		12/30/2024	.02/24/2026	127,266						
3340092126	DECATUR	GA		12/30/2024	.02/24/2026	202,356						
3340092139	CLARKSVILLE	TN		12/30/2024	.02/24/2026	116,188						
3340088239	BARNEGAT TOWNSHIP	NI		01/08/2025	.02/24/2026	195,986						
3340088244	BARNEGAT TOWNSHIP	NI		01/08/2025	.02/24/2026	173,166						
3340088251	BERKELEY TOWNSHIP	NI		01/08/2025	.02/24/2026	200,374						
3340088253	BERKELEY TOWNSHIP	NI		01/08/2025	.02/24/2026	207,396						
3340088646	BEACHWOOD	NI		01/08/2025	.02/24/2026	204,763						
3340088650	BARNEGAT TOWNSHIP	NI		01/08/2025	.02/24/2026	207,396						
3340088651	NEW ORLEANS	LA		01/08/2025	.02/24/2026	259,063						
3340088775	WASHINGTON	DC		01/08/2025	.01/23/2026	1,918,422						
3340090317	CHICAGO	IL		01/08/2025	.02/24/2026	362,182						
3340092228	ROCK HILL	SC		01/08/2025	.01/23/2026	94,248						
3340092229	ROCK HILL	SC		01/08/2025	.01/23/2026	94,248						
3500112691	WHITE PLAINS	GA		01/08/2025	.02/26/2026	883,546						
3500113663	CAMPBELL	CA		01/08/2025	.01/29/2026	1,293,434						

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	2	3		5	6	7	8	9	10	11	12	13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
3500114056	LOS ANGELES	CA		01/08/2025	01/29/2026	659,750						
3500115318	MIAMI	FL		01/08/2025	01/29/2026	294,234						
3500091435	WESTBURY	NY		01/16/2025	01/23/2026	468,349						
33400301801	STREANWOOD	IL		01/16/2025	02/24/2026	134,442						
3340092446	CLIFFORD TOWNSHIP	PA		01/16/2025	01/23/2026	165,488						
324110032	ELENSBURG	IA		01/22/2025	02/12/2026	66,117						
324110852	LA QUINTA	CA		01/22/2025	02/24/2026	2,263,195						
350011283	COVINGTON	GA		01/27/2025	01/29/2026	366,125						
3500113812	PALM BAY	FL		01/27/2025	01/29/2026	131,151						
3340030474	OCALA	FL		02/06/2025	01/23/2026	147,268						
3340091579	CAPE CORAL	FL		02/06/2025	01/23/2026	209,509						
3340095682	KINSTON	NY		02/06/2025	01/23/2026	192,456						
3340093713	KINSTON	NY		02/06/2025	02/24/2026	192,456						
3340093799	KINSTON	NY		02/06/2025	01/23/2026	192,456						
3340095803	KINSTON	NY		02/06/2025	01/23/2026	192,456						
3340094420	NEW ORLEANS	LA		02/06/2025	02/24/2026	102,627						
3500110612	CHATTANOOGA	TN		02/18/2025	02/26/2026	283,475						
3500113594	CHARLESTON	SC		02/18/2025	01/29/2026	18,125						
3500117079	BURNS	OR		02/18/2025	01/29/2026	473,901						
3340095260	CHICAGO	IL		02/20/2025	01/23/2026	281,358						
3340092425	WILLIS	TX		03/07/2025	01/23/2026	208,206						
3500117843	MIAMI	FL		03/10/2025	01/29/2026	1,352,350						
3500118021	NORTH PORT	FL		03/10/2025	01/29/2026	169,985						
3410000763	RALEIGH	NC		03/14/2025	01/28/2026	717,979						
3500118566	PALM COAST	FL		03/21/2025	01/29/2026	194,640						
3500119391	SUNRISE	FL		03/21/2025	02/26/2026	289,350						
3340095500	AUGUSTA	GA		03/21/2025	01/23/2026	79,868						
3340096357	PINE BUSH	NY		03/27/2025	01/23/2026	213,444						
3340097400	PHILADELPHIA	PA		03/27/2025	01/23/2026	78,230						
3340098253	PALATINE	IL		03/27/2025	01/23/2026	367,425						
324110238	NORTH CHARLESTON	SC		04/01/2025	01/28/2026	3,184,075						
3340095170	PATCHOGUE	NY		04/24/2025	01/23/2026	338,184						
3340095178	WOODBURY	NY		04/10/2025	02/24/2026	179,150						
3340095401	ASTORIA	NY		04/10/2025	01/23/2026	787,644						
3340096020	TAVARES	FL		04/24/2025	01/23/2026	520,743						
3340096480	TAPPAN	NY		04/10/2025	02/24/2026	289,574						
3340096572	FORT WERS	FL		04/10/2025	01/23/2026	191,844						
3340097176	CHICAGO	IL		04/24/2025	01/23/2026	133,621						
3340097870	AIREDALE	SC		04/10/2025	01/23/2026	454,766						
3340097874	PLEASANTVILLE	NJ		04/10/2025	02/24/2026	66,230						
3340097981	MAYWOOD	CA		04/10/2025	01/23/2026	165,517						
3340098315	BALTIMORE	MD		04/10/2025	02/24/2026	224,928						
3340098594	HONEA PATH	SC		04/24/2025	02/24/2026	98,327						
3340098682	JERSEY CITY	NJ		04/24/2025	01/23/2026	522,720						
3340098145	CHICAGO	IL		04/10/2025	02/24/2026	217,206						
3340098426	BRIDGTON	NJ		04/24/2025	02/24/2026	111,751						
3340098627	ADAPKA	FL		04/24/2025	02/24/2026	213,444						
3340098699	TACOMA	WA		04/24/2025	02/24/2026	104,631						
3340100783	FAVETTEVILLE	NC		04/24/2025	02/24/2026	256,553						
3410000759	LAKEWOOD	CO		04/07/2025	01/28/2026	153,145						
3410000791	WEST ORANGE	NJ		04/11/2025	01/28/2026	490,785						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
341000796	LINDHURST	NJ		04/17/2025	.01/28/2026	404,575							404,575	404,575			
341000804	PHILADELPHIA	PA		04/30/2025	.01/28/2026	112,174							112,174	112,174			
370000584	SEASIDE HEIGHTS	NJ		04/17/2025	.01/30/2026	349,026							349,026	349,026			
3500119403	MIAMI	FL		05/02/2025	.02/26/2026	225,788							225,788	225,788			
3,6250E+11	NEUBOURGPORT	MA		05/12/2025	.01/29/2026	1,203,750							1,203,750	1,203,750			
3410000662	TAMPA	FL		05/15/2025	.01/28/2026	130,644							130,644	130,644			
3500122112	WEST END	NC		05/22/2025	.01/29/2026	389,282							389,282	389,282			
3340082743	YORK	SC		05/22/2025	.02/24/2026	676,126							676,126	676,126			
3340096090	PARADISE	CA		05/22/2025	.01/23/2026	230,670							230,670	230,670			
3340098682	LAURELTON	NY		05/22/2025	.01/23/2026	332,640							332,640	332,640			
3340100684	ANCHORAGE	AK		05/22/2025	.01/23/2026	416,100							416,100	416,100			
3340101416	DETROIT	MI		05/22/2025	.02/24/2026	139,757							139,757	139,757			
3340101658	BIRMINGHAM	AL		05/22/2025	.01/23/2026	67,062							67,062	67,062			
3340101844	NEUBOURG	NY		05/22/2025	.01/23/2026	196,791							196,791	196,791			
3340102012	ATLANTA	GA		05/22/2025	.01/23/2026	96,228							96,228	96,228			
325039197	BOISE	ID		05/28/2025	.02/24/2026	30,420							30,420	30,420			
3340096366	LA JOLLA	CA		05/29/2025	.02/24/2026	1,034,833							1,034,833	1,034,833			
3340102370	CHICAGO	IL		05/29/2025	.01/23/2026	173,250							173,250	173,250			
3340103032	CHESTER	MD		05/29/2025	.01/23/2026	87,001							87,001	87,001			
3340103159	TENEXCK	NJ		05/29/2025	.02/24/2026	403,168							403,168	403,168			
3340103254	EAST ORANGE	NJ		05/29/2025	.02/24/2026	235,224							235,224	235,224			
3340098940	HIOELL TOWNSHIP	NJ		06/05/2025	.02/24/2026	327,096							327,096	327,096			
3340100130	JERSEY CITY	NJ		06/05/2025	.01/23/2026	712,793							712,793	712,793			
3340101747	NAPERVILLE	IL		06/05/2025	.01/23/2026	202,752							202,752	202,752			
3340101769	HASBROUCK HEIGHTS	NJ		06/05/2025	.02/24/2026	367,805							367,805	367,805			
3340102783	VINELAND	NJ		06/05/2025	.01/23/2026	169,963							169,963	169,963			
3340103215	MANTUA TOWNSHIP	NJ		06/05/2025	.02/24/2026	194,040							194,040	194,040			
3340102733	BALDWIN	NY		06/05/2025	.01/23/2026	349,272							349,272	349,272			
3410000873	KINGSLAND	TX		06/06/2025	.01/28/2026	999,441							999,441	999,441			
3700005976	AMHERST	NY		06/03/2025	.02/27/2026	214,695							214,695	214,695			
3410000841	VENNOR	NJ		06/13/2025	.01/28/2026	573,184							573,184	573,184			
3340101349	CHICAGO HEIGHTS	IL		06/26/2025	.01/23/2026	114,884							114,884	114,884			
3340101723	PEMBERTON TOWNSHIP	NJ		06/26/2025	.02/24/2026	215,028							215,028	215,028			
3340102359	CLEVELAND	OH		06/26/2025	.02/24/2026	51,480							51,480	51,480			
3340102944	WEST HAVEN	CT		06/26/2025	.02/24/2026	190,238							190,238	190,238			
3340103060	BRISTOL	RI		06/26/2025	.01/23/2026	77,378							77,378	77,378			
3340104529	CHICAGO	IL		06/26/2025	.02/24/2026	160,390							160,390	160,390			
3340104767	FLAGLER BEACH	FL		06/26/2025	.01/23/2026	346,777							346,777	346,777			
3340105263	WEST ORANGE	NJ		06/26/2025	.01/23/2026	434,848							434,848	434,848			
3700006089	MILWAUKEE	WI		06/30/2025	.01/30/2026	92,138							92,138	92,138			
3340103277	ORLANDO	FL		07/15/2025	.01/23/2026	217,404							217,404	217,404			
3510118754	OCALA	FL		07/15/2025	.01/29/2026	146,759							146,759	146,759			
3510122842	BROWNSVILLE	TX		07/15/2025	.01/29/2026	331,296							331,296	331,296			
3510122843	BROWNSVILLE	TX		07/15/2025	.01/29/2026	208,738							208,738	208,738			
3510126020	WEST PARK	FL		07/15/2025	.01/29/2026	188,034							188,034	188,034			
3510126346	HALLANDALE BEACH	FL		07/15/2025	.02/26/2026	247,818							247,818	247,818			
3350100737	COLUMBUS	OH		07/15/2025	.02/24/2026	102,385							102,385	102,385			
3350102166	THE BROWK	NY		07/15/2025	.02/24/2026	261,884							261,884	261,884			
3350102982	COZNE PARK	NY		07/15/2025	.02/24/2026	390,040							390,040	390,040			
3350103144	LEXINGTON	KY		07/15/2025	.01/23/2026	90,360							90,360	90,360			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3350104033	ANGLETON	TX		07/15/2025	01/23/2026	278,976							278,976	278,976			
3350104614	BRENTWOOD	TN		07/15/2025	01/23/2026	338,443							338,443	338,443			
3350105082	COUNTRY CLUB HILLS	IL		07/15/2025	02/24/2026	112,903							112,903	112,903			
3350105415	JAMAICA	NY		07/15/2025	02/24/2026	557,548							557,548	557,548			
3350105823	SMITHOWN	NY		07/15/2025	01/23/2026	439,422							439,422	439,422			
3350105721	CENTEREACH	NY		07/15/2025	01/23/2026	294,620							294,620	294,620			
3350105925	NEWARK	NJ		07/15/2025	02/24/2026	226,363							226,363	226,363			
3350106477	MIDDLE ISLAND	NY		07/15/2025	02/24/2026	300,888							300,888	300,888			
3340105695	PENSACOLA	FL		07/29/2025	01/23/2026	119,196							119,196	119,196			
3340105887	NORRICH	CT		07/29/2025	02/24/2026	141,372							141,372	141,372			
3340106156	SEBASTIAN	FL		07/29/2025	01/23/2026	200,772							200,772	200,772			
3340106239	PHILADELPHIA	PA		07/29/2025	01/23/2026	258,192							258,192	258,192			
3340106357	ROSELLE	NJ		07/29/2025	01/23/2026	304,920							304,920	304,920			
3350104091	WAXHAW	NC		07/29/2025	01/23/2026	487,550							487,550	487,550			
3350106528	SOMERS POINT	NJ		07/29/2025	01/23/2026	180,024							180,024	180,024			
3350106597	PHILADELPHIA	PA		07/29/2025	02/24/2026	68,083							68,083	68,083			
3350107228	GENOA CITY	WI		07/29/2025	01/23/2026	144,280							144,280	144,280			
3510125491	MIAMI	FL		06/01/2025	02/26/2026	674,257							674,257	674,257			
3510126093	SHERMAN OAKS	CA		06/01/2025	01/29/2026	952,000							952,000	952,000			
3510126537	LAUDERHILL	FL		06/01/2025	01/29/2026	231,084							231,084	231,084			
3510127318	WESTMINSTER	CA		06/01/2025	01/29/2026	114,895							114,895	114,895			
3350102194	ROCKLEDGE	FL		06/08/2025	02/24/2026	133,554							133,554	133,554			
3350103101	SUBURY	MA		06/08/2025	01/23/2026	689,908							689,908	689,908			
3350103676	CARTERSVILLE	GA		06/08/2025	01/23/2026	313,773							313,773	313,773			
3350104229	ROCKLEDGE	FL		06/08/2025	02/24/2026	133,554							133,554	133,554			
3350104886	BELMONT	CA		06/08/2025	02/24/2026	211,590							211,590	211,590			
3350106638	NORTHPORT	NY		06/08/2025	01/23/2026	147,554							147,554	147,554			
3350106991	STATEN ISLAND	NY		06/08/2025	02/24/2026	325,871							325,871	325,871			
3350107349	NEWARK	NJ		06/08/2025	01/23/2026	332,231							332,231	332,231			
3350107356	PHILADELPHIA	PA		06/08/2025	01/23/2026	21,452							21,452	21,452			
3410000957	ALPHARETTA	GA		06/08/2025	01/28/2026	1,454,856							1,454,856	1,454,856			
3510126386	HUNTINGTON BEACH	CA		06/27/2025	02/26/2026	541,100							541,100	541,100			
3510127135	MILTON	GA		06/27/2025	02/26/2026	108,290							108,290	108,290			
3510127168	MIAMI	FL		06/27/2025	01/29/2026	202,300							202,300	202,300			
3510127426	NORTH MIAMI	FL		06/14/2025	02/26/2026	233,730							233,730	233,730			
3510127717	DANIA BEACH	FL		06/27/2025	02/26/2026	239,400							239,400	239,400			
3510128140	KIRKLAND	WA		06/27/2025	01/29/2026	1,102,021							1,102,021	1,102,021			
3510128250	CHARLOTTE	NC		06/27/2025	02/26/2026	150,500							150,500	150,500			
3510128651	KANSAS CITY	MO		06/27/2025	02/26/2026	92,225							92,225	92,225			
3510128872	PLATTE CITY	MO		06/27/2025	02/26/2026	182,700							182,700	182,700			
3510128929	TAIWARAC	FL		06/27/2025	01/29/2026	225,373							225,373	225,373			
3700006178	WEST ORANGE	NJ		06/14/2025	01/30/2026	460,614							460,614	460,614			
3410000884	BALTIMORE	MD		08/29/2025	01/28/2026	126,246							126,246	126,246			
3510125575	DAYTONA BEACH	FL		06/08/2025	01/29/2026	479,903							479,903	479,903			
3340105634	DETROIT	MI		09/15/2025	01/23/2026	37,873							37,873	37,873			
3340110836	INDIANAPOLIS	IL		09/22/2025	02/24/2026	174,304							174,304	174,304			
3350104253	VALLEY	AL		09/15/2025	01/23/2026	44,715							44,715	44,715			
3350103315	WOODRUFF	SC		09/22/2025	01/23/2026	257,796							257,796	257,796			
3350107150	GAITHERSBURG	MD		09/29/2025	01/23/2026	282,243							282,243	282,243			
3350107520	YONKERS	NY		09/08/2025	02/24/2026	564,165							564,165	564,165			
3350107930	NEW WINDSOR	NY		09/15/2025	01/23/2026	268,153							268,153	268,153			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3350108665	HOBART	IN		09/08/2025	..01/23/2026	146,265							146,265	146,265			
3350103046	INDEPENDENCE	IN		09/08/2025	..02/24/2026	150,218							150,218	150,218			
3350103237	BALTIMORE	MD		09/08/2025	..02/24/2026	206,861							206,861	206,861			
3350103670	BALTIMORE	MD		09/15/2025	..02/24/2026	41,746							41,746	41,746			
3350103685	PORT JEFFERSON STATION	NY		09/22/2025	..02/24/2026	195,020							195,020	195,020			
3350103712	OCEAN ISLE BEACH	NC		09/08/2025	..01/23/2026	170,364							170,364	170,364			
3350103946	DELTONA	FL		09/22/2025	..02/24/2026	133,397							133,397	133,397			
3350110039	BROOKLYN	NY		09/29/2025	..02/24/2026	361,135							361,135	361,135			
3350110106	JACKSONVILLE	FL		09/15/2025	..01/23/2026	91,903							91,903	91,903			
3350110395	QUEENS VILLAGE	NY		09/22/2025	..01/23/2026	307,157							307,157	307,157			
3350110430	MASSVILLE	GA		09/08/2025	..01/23/2026	105,938							105,938	105,938			
3350110495	CHICAGO	IL		09/22/2025	..01/23/2026	89,640							89,640	89,640			
3350110617	BROOKLYN	NY		09/29/2025	..01/23/2026	1,377,677							1,377,677	1,377,677			
3350110905	NORFOLK	VA		09/22/2025	..01/23/2026	91,575							91,575	91,575			
3510127300	ORANGE	CA		09/16/2025	..02/26/2026	325,500							325,500	325,500			
3510128290	CHARLOTTE	NC		09/16/2025	..02/26/2026	578,846							578,846	578,846			
3340103654	TRENTON	NJ		09/29/2025	..01/23/2026	103,158							103,158	103,158			
3340110761	FORT COLLINS	CO		09/29/2025	..02/24/2026	286,942							286,942	286,942			
3340110689	WATERBURY	CT		09/29/2025	..02/24/2026	242,352							242,352	242,352			
3510131419	HOLLYWOOD	FL		09/29/2025	..02/26/2026	1,256,242							1,256,242	1,256,242			
3340103684	KAPALEI	HI		10/08/2025	..01/23/2026	321,156							321,156	321,156			
3340109818	RAHWAY	NJ		10/08/2025	..01/23/2026	199,188							199,188	199,188			
3340111300	OCEAN VIEW	DE		10/20/2025	..02/24/2026	371,686							371,686	371,686			
3350107221	TOLEDO	OH		10/20/2025	..01/23/2026	69,933							69,933	69,933			
3350108771	BURLINGTON	NC		10/20/2025	..01/23/2026	143,084							143,084	143,084			
3350111008	SPRINGFIELD	VA		10/08/2025	..01/23/2026	203,378							203,378	203,378			
3350111153	DETROIT	MI		10/08/2025	..02/24/2026	56,326							56,326	56,326			
3350111668	CORNELIA	GA		10/20/2025	..01/23/2026	118,475							118,475	118,475			
3350111852	HARRISBURG	NC		10/08/2025	..01/23/2026	103,430							103,430	103,430			
3350112071	MACON	NC		10/20/2025	..02/24/2026	43,616							43,616	43,616			
3350112234	CHICAGO	IL		10/08/2025	..02/24/2026	58,854							58,854	58,854			
3350112286	LITHONIA	GA		10/20/2025	..01/23/2026	132,068							132,068	132,068			
3350112344	BRINK	NY		10/08/2025	..01/23/2026	557,200							557,200	557,200			
3350112509	VERO BEACH	FL		10/20/2025	..01/23/2026	75,222							75,222	75,222			
3350112781	VIRGINIA BEACH	VA		10/20/2025	..02/24/2026	179,209							179,209	179,209			
3350112688	CHARLOTTE	NC		10/20/2025	..01/23/2026	225,666							225,666	225,666			
3350113467	TRENTON	NJ		10/20/2025	..02/24/2026	144,176							144,176	144,176			
3510128347	JACKSON	TN		10/07/2025	..02/26/2026	110,971							110,971	110,971			
3510130760	LAKE MARY	FL		10/07/2025	..01/29/2026	383,180							383,180	383,180			
3510130824	APALACHICOLA	FL		10/17/2025	..01/29/2026	164,500							164,500	164,500			
3510132425	HOLLYWOOD	FL		10/07/2025	..01/29/2026	322,019							322,019	322,019			
3350111763	HICKORY	NC		10/29/2025	..02/24/2026	110,959							110,959	110,959			
3350111067	TOLEDO	OH		10/29/2025	..02/24/2026	70,333							70,333	70,333			
3350113435	LOS ANGELES	CA		10/29/2025	..02/24/2026	731,325							731,325	731,325			
3350113919	COLUMBUS	OH		10/29/2025	..02/24/2026	131,290							131,290	131,290			
3350114303	STONY BROOK	NY		10/29/2025	..01/23/2026	463,869							463,869	463,869			
3, 62526E+11	SHAKOPEE	MN		11/05/2025	..02/27/2026	165,500							165,500	165,500			
3350108257	NEW HAVEN	CT		11/13/2025	..01/23/2026	426,258							426,258	426,258			
3350113737	CINCINNATI	KY		11/13/2025	..02/24/2026	70,207							70,207	70,207			
3510133271	KANSAS CITY	MO		11/14/2025	..02/26/2026	95,449							95,449	95,449			
3700006351	NEW CITY	NY		11/21/2025	..02/27/2026	349,903							349,903	349,903			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3.6253E+11	ORMOND BEACH	FL		11/24/2025	.02/27/2026	171,750							171,750	171,750			
3350115156	NORTH PLAINFIELD	NJ		11/26/2025	.01/23/2026	112,833							112,833	112,833			
3340114150	EAST SETAUKET	NY		12/04/2025	.02/24/2026	302,940							302,940	302,940			
3350116605	ORLANDO	FL		12/04/2025	.01/23/2026	144,169							144,169	144,169			
3350119837	STONE MOUNTAIN	GA		12/04/2025	.01/23/2026	57,113							57,113	57,113			
3310135362	DAVIE	FL		12/08/2025	.02/26/2026	896,800							896,800	896,800			
3350116155	LITHONIA	GA		12/11/2025	.01/23/2026	78,356							78,356	78,356			
3350116335	PALMETTO	FL		12/11/2025	.02/24/2026	67,073							67,073	67,073			
3320045628	WEST NEW YORK	NJ		01/10/2023	.01/23/2026	344,817							344,817	344,817			
3320045835	NEWARK	NJ		02/13/2023	.01/23/2026	282,122							282,122	282,122			
3320047122	NASHVILLE	TN		02/27/2023	.01/23/2026	1,731,357							1,731,357	1,731,357			
3310038139	NEWARK	NJ		06/26/2022	.02/24/2026	2,960							2,960	2,960			
3310033834	PHILADELPHIA	PA		03/17/2022	.01/23/2026	40,006							40,006	40,006			
3310036408	CHICAGO HEIGHTS	IL		06/23/2022	.02/24/2026	27,548							27,548	27,548			
3310039067	SHIRLEY	NY		07/14/2022	.01/23/2026	97,832							97,832	97,832			
3310039220	HICKSVILLE	NY		06/26/2022	.01/22/2026												
3310040264	STATEN ISLAND	NY		09/08/2022	.01/23/2026	115,199							115,199	115,199			
3310042222	BROOKLYN	NY		11/01/2022	.01/23/2026	142,218							142,218	142,218			
3310051693	CHICAGO	IL		06/08/2023	.01/23/2026	25,538							25,538	25,538			
3310054027	TOWN OF TOPKINS	NY		06/31/2023	.01/23/2026	15,669							15,669	15,669			
3310053416	ELIZABETH	NJ		10/06/2023	.01/23/2026	140,106							140,106	140,106			
3310063164	THE BRONX	NY		10/31/2023	.02/24/2026	637,065							637,065	637,065			
3310064205	FREEMPORT	NY		11/29/2023	.01/23/2026	114,618							114,618	114,618			
3310064204	FREEMPORT	NY		12/07/2023	.01/23/2026	123,714							123,714	123,714			
3310066523	HOWARD BEACH	NY		12/28/2023	.01/23/2026	259,875							259,875	259,875			
3310067489	BROOKLYN	NY		01/09/2024	.01/23/2026	266,112							266,112	266,112			
3310067549	CHARLOTTE	NC		01/23/2024	.02/24/2026	382,458							382,458	382,458			
3310062387	CLEVELAND HEIGHTS	OH		02/15/2024	.01/23/2026	48,857							48,857	48,857			
3310072022	OCALA	FL		04/12/2024	.02/01/2026	87,596							87,596	87,596			
3310073322	LAWDALE	CA		04/12/2024	.02/24/2026	193,793							193,793	193,793			
3310074154	CAMDEN	NJ		05/17/2024	.02/24/2026	22,698							22,698	22,698			
3310076532	FLINT	MI		07/29/2024	.01/23/2026	14,455							14,455	14,455			
3310076901	NASHVILLE	TN		06/19/2024	.01/23/2026	50,322							50,322	50,322			
3310071134	LIVINGSTON	NJ		06/19/2024	.01/23/2026	75,169							75,169	75,169			
3310072266	LOS ANGELES	CA		06/19/2024	.01/23/2026	293,578							293,578	293,578			
3310066609	ELKTON	MD		06/26/2024	.01/23/2026	152,276							152,276	152,276			
3310073214	IRVIN	ID		06/26/2024	.02/24/2026	66,974							66,974	66,974			
3310080677	GRANDE	CA		06/26/2024	.01/23/2026	111,375							111,375	111,375			
3310081814	SALEM	OR		06/26/2024	.01/23/2026	24,547							24,547	24,547			
3310075641	MONGAGHELA	PA		09/03/2024	.01/23/2026	109,627							109,627	109,627			
3310081005	OAKLAND	CA		09/03/2024	.01/23/2026	145,530							145,530	145,530			
3310081037	NORTH PORT	FL		09/03/2024	.01/23/2026	96,673							96,673	96,673			
3310075933	WOODBURY	NY		09/10/2024	.02/24/2026	307,395							307,395	307,395			
3310080366	HEMPSTEAD	NY		06/18/2024	.01/23/2026	206,861							206,861	206,861			
3310076767	SHORT HILLS	NJ		09/26/2024	.01/23/2026	636,694							636,694	636,694			
3310082569	MANVILLE	NJ		09/26/2024	.02/24/2026	86,011							86,011	86,011			
3310084937	DAPHNE	AL		09/26/2024	.02/24/2026	94,921							94,921	94,921			
3310083631	MICHIGAN CITY	IN		09/26/2024	.01/23/2026	53,744							53,744	53,744			
3310076311	SCRANTON	PA		10/03/2024	.01/23/2026	71,557							71,557	71,557			
3310076699	HOUSTON	TX		10/03/2024	.01/23/2026	137,504							137,504	137,504			
3310082568	LAKEWOOD	CO		10/10/2024	.01/23/2026	225,629							225,629	225,629			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3310082648	LAKEWOOD	CO		10/10/2024	.02/24/2026	230,687							230,687	230,687			
3310082651	LAKEWOOD	CO		10/10/2024	.01/23/2026	233,605							233,605	233,605			
3310083178	SCOTCH PLAINS	NJ		10/03/2024	.01/23/2026	309,177							309,177	309,177			
3310085032	NORTH DINWIDDIE	VA		10/03/2024	.02/18/2026	446							446	446			
3310085584	SALISBURY	MA		10/03/2024	.01/23/2026	86,279							86,279	86,279			
3310085700	EQUID	OH		10/10/2024	.01/23/2026	21,681							21,681	21,681			
3310087217	SILVER SPRING	MD		10/10/2024	.02/24/2026	203,804							203,804	203,804			
3310071220	BRADLEY BEACH	NJ		10/23/2024	.01/23/2026	161,839							161,839	161,839			
3310087116	ATHENS	GA		10/31/2024	.01/23/2026	121,327							121,327	121,327			
3310087498	CAPE CORAL	FL		10/31/2024	.01/23/2026	103,558							103,558	103,558			
3310087476	HAMMOND	LA		10/31/2024	.01/23/2026	50,902							50,902	50,902			
3310086339	INDIANAPOLIS	IL		11/14/2024	.02/24/2026	46,700							46,700	46,700			
3310087838	LAKELAND	FL		11/21/2024	.02/24/2026	51,054							51,054	51,054			
3310083793	FRANKFORT	IL		12/05/2024	.02/24/2026	6,683							6,683	6,683			
3310089158	ALVA	FL		12/05/2024	.01/23/2026	58,307							58,307	58,307			
3310090005	NEWARK	NJ		12/05/2024	.01/23/2026	137,140							137,140	137,140			
3310091461	BROOKLYN	NY		12/05/2024	.01/23/2026	258,390							258,390	258,390			
3310083691	LAKEWOOD	CO		12/12/2024	.02/24/2026	377,739							377,739	377,739			
3310084230	ILLION	NY		12/12/2024	.02/24/2026	10,098							10,098	10,098			
3310086919	LEHIGH ACRES	FL		12/12/2024	.01/23/2026	109,148							109,148	109,148			
3310089770	CHARLOTTE	NC		12/12/2024	.01/23/2026	140,357							140,357	140,357			
3310090649	IRVINGTON	NJ		12/12/2024	.02/24/2026	96,332							96,332	96,332			
3310080677	DETROIT	MI		12/12/2024	.01/23/2026	17,781							17,781	17,781			
3310091092	MILWAUKEE	WI		12/12/2024	.02/24/2026	28,512							28,512	28,512			
3310091485	OAKLAND PARK	FL		12/12/2024	.02/24/2026	94,713							94,713	94,713			
3310086866	COLONIAL BEACH	VA		12/19/2024	.01/23/2026	77,339							77,339	77,339			
3310086628	STATEN ISLAND	NY		12/19/2024	.02/24/2026	148,500							148,500	148,500			
3310080221	QUEENS	NY		12/19/2024	.02/24/2026	161,717							161,717	161,717			
3310091379	EAST ORANGE	NJ		12/19/2024	.01/23/2026	116,365							116,365	116,365			
3310091844	POIMONA	CA		12/19/2024	.01/23/2026	177,933							177,933	177,933			
3310092114	CHICAGO	IL		12/19/2024	.02/24/2026	109,890							109,890	109,890			
3310089667	SMALLWOOD	NY		12/30/2024	.01/23/2026	28,037							28,037	28,037			
3310089707	STONY BROOK	NY		12/30/2024	.01/23/2026	137,912							137,912	137,912			
3310089558	LOS ANGELES	CA		12/30/2024	.01/23/2026	174,556							174,556	174,556			
3310086242	BARNEGAT TOWNSHIP	NJ		01/08/2025	.02/24/2026	57,039							57,039	57,039			
3310090937	LEHIGH ACRES	FL		01/08/2025	.01/23/2026	71,445							71,445	71,445			
3310091327	DETROIT	MI		01/08/2025	.01/23/2026	20,148							20,148	20,148			
3310091571	QUEENS	NY		01/08/2025	.01/23/2026	963,187							963,187	963,187			
3310090967	PHILADELPHIA	PA		01/16/2025	.01/23/2026	32,314							32,314	32,314			
3310092029	FLANDERS	NJ		01/16/2025	.01/23/2026	118,132							118,132	118,132			
3310094083	CHICAGO	IL		01/16/2025	.01/23/2026	117,315							117,315	117,315			
3310091765	TRENTON	NJ		02/06/2025	.01/23/2026	43,214							43,214	43,214			
3310092689	ROCKPORT	TX		02/06/2025	.02/24/2026	81,824							81,824	81,824			
3310093187	CLEERO	IL		02/06/2025	.02/24/2026	92,144							92,144	92,144			
3310093684	KINSTON	NY		02/06/2025	.02/24/2026	98,010							98,010	98,010			
3310093695	KINSTON	NY		02/06/2025	.01/23/2026	72,171							72,171	72,171			
3310093697	KINSTON	NY		02/06/2025	.01/23/2026	72,171							72,171	72,171			
3310093716	GREENSBORO	NC		02/06/2025	.01/23/2026	66,081							66,081	66,081			
3310093719	KINSTON	NY		02/06/2025	.01/23/2026	72,171							72,171	72,171			
3310093743	CLEVELAND	OH		02/06/2025	.01/23/2026	22,670							22,670	22,670			
3310093805	KINSTON	NY		02/06/2025	.01/23/2026	72,171							72,171	72,171			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	State	3					8	9	10	11							12
				Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3310093855	CLIFTON	VA			02/06/2025	02/24/2026	93,050							93,050	93,050			
3310094505	DIX HILLS	NY			02/06/2025	01/23/2026	268,815							268,815	268,815			
3310095136	BERKELEY	CA			02/06/2025	01/23/2026	8,910							8,910	8,910			
3310087957	SODDY-DAY SV	TN			02/13/2025	01/23/2026	84,035							84,035	84,035			
3310089757	FAVETTEVILLE	NC			02/13/2025	02/24/2026	71,183							71,183	71,183			
3310089759	FAVETTEVILLE	NC			02/13/2025	01/23/2026	67,525							67,525	67,525			
3310093679	THE BROW	NY			02/13/2025	02/24/2026	140,333							140,333	140,333			
3310083771	GATLINBURG	TN			02/20/2025	02/24/2026	378,675							378,675	378,675			
3310092423	WILLIS	TX			03/07/2025	01/23/2026	79,195							79,195	79,195			
3310092424	WILLIS	TX			03/07/2025	01/23/2026	78,170							78,170	78,170			
3310092426	WILLIS	TX			03/07/2025	01/23/2026	78,041							78,041	78,041			
3310093522	WHEELSEY	MA			03/07/2025	01/23/2026	378,972							378,972	378,972			
3310093732	GARY	IN			03/07/2025	02/24/2026	46,184							46,184	46,184			
3310096817	PHILADELPHIA	PA			03/07/2025	02/24/2026	53,609							53,609	53,609			
3300004860	WINTER PARK	FL			02/16/2024	02/27/2026	376,124							376,124	376,124			
3300005920	MANVILLE	NJ			04/02/2024	01/30/2026	90,773							90,773	90,773			
3300005107	UNION	NJ			06/24/2024	01/30/2026	182,476							182,476	182,476			
430048457	SCOTTSDALE	AZ			06/28/2024	01/20/2026	6,489,814		(175,814)			(175,814)		6,314,000	6,314,000			
3300004688	SPRING VALLEY	CA			07/17/2024	01/30/2026	619,056							619,056	619,056			
3300004960	OLD BROOKVILLE	NY			07/17/2024	01/30/2026	819,280							819,280	819,280			
3300005162	NEIGHBURH	NY			07/17/2024	02/27/2026	150,962							150,962	150,962			
3300005199	BROOKLYN	NY			08/01/2024	02/27/2026	1,212,115							1,212,115	1,212,115			
3300005243	FORT LEE	NJ			09/04/2024	02/27/2026	1,199,547							1,199,547	1,199,547			
3300003285	LIVINGSTON	NJ			09/04/2024	02/27/2026	406,033							406,033	406,033			
3300005419	ROSSVILLE	GA			11/06/2024	02/27/2026	74,573							74,573	74,573			
3300005434	SPRING VALLEY	CA			12/18/2024	01/30/2026	877,374							877,374	877,374			
3300005505	WESTFIELD	NJ			01/30/2026	01/30/2026	539,608							539,608	539,608			
3300005765	BOSTON	MA			03/05/2025	01/30/2026	80,299							80,299	80,299			
3300005766	BOSTON	MA			03/05/2025	01/30/2026	80,299							80,299	80,299			
3300005767	BOSTON	MA			03/05/2025	01/30/2026	80,299							80,299	80,299			
4010055404	SCRANTON	PA			01/10/2024	01/12/2026	707,183		(12,713)			(12,713)		694,470	694,470			
4010062448	PORTSMOUTH	RI			01/30/2024	01/08/2026												
4010054443	PHARR	TX			06/24/2023	01/06/2026	780,211		(22,711)			(22,711)		757,500	757,500			
4010058316	CHICAGO	IL			08/24/2023	01/08/2026	439,366		(8,041)			(8,041)		431,325	431,325			
4010072198	CHICAGO	IL			04/29/2024	01/08/2026	730		(12)			(12)		718	718			
100144633	MANTECA	CA			03/13/2024	01/04/2026	464,326		(2,830)			(2,830)		461,496	461,496			
100191100	VIRGINIA BEACH	VA			01/29/2025	01/08/2026	211,563		(8,382)			(8,382)		203,181	203,181			
100202918	WINECONE	WI			03/24/2025	01/17/2026	53,771		(1,496)			(1,496)		52,275	52,275			
100202363	LAS VEGAS	NV			06/14/2025	01/20/2026	90,835		(13,779)			(13,779)		92,275	92,275			
100235141	NEWPORT BEACH	CA			08/28/2025	03/08/2026	2,706,420		(116,420)			(116,420)		2,590,000	2,590,000			
100236136	LAKE HAVASI CITY	AZ			09/10/2025	01/20/2026	522,234		(12,086)			(12,086)		510,146	510,146			
100236236	KISSIMEE	FL			09/10/2025	01/20/2026	481,546		(14,847)			(14,847)		466,699	466,699			
100236252	PHOENIX	AZ			09/10/2025	01/20/2026	550,406		(15,833)			(15,833)		534,573	534,573			
100216255	LONG BEACH	CA			07/23/2025	01/20/2026	834,142		(31,805)			(31,805)		802,337	802,337			
100061988	OTTUMWA	IA			07/01/2021	03/20/2026	35,861		(406)			(406)		35,455	35,455			
100063372	DOUGLASSVILLE	GA			07/01/2021	03/20/2026	225,363		(3,162)			(3,162)		222,201	222,201			
100156169	ATHENS	GA			06/20/2024	01/11/2026	701,154		(27,363)			(27,363)		673,791	673,791			
100237086	PHOENIX	AZ			09/12/2025	01/08/2026	328,069		(13,576)			(13,576)		314,493	314,493			
100236232	LIVONIA	MI			09/10/2025	02/20/2026	480,528		(14,080)			(14,080)		466,448	466,448			
100273766	LONE TREE	CO			01/23/2026	03/20/2026	387,798		(13,056)			(13,056)		374,742	374,742			
100165535	PARADISE VALLEY	AZ			12/26/2024	01/08/2026	1,850,861		(57,726)			(57,726)		1,793,135	1,793,135			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100212098	FARMERSVILLE	TX		05/22/2025	01/04/2026	240,659		(2,170)					238,489				
100223007	AUSTIN	TX		06/14/2025	01/20/2026	432,852		(16,212)					416,640				
100196670	AUSTIN	TX		01/07/2025	01/04/2026	285,769		(9,893)					285,876				
100177566	HURRICANE	UT		01/16/2025	01/08/2026	46,450		(141)					46,309				
100207861	SANTA CLARITA	CA		04/29/2025	01/08/2026	87,027		(2,361)					84,666				
100208844	CLONTIS	CA		04/29/2025	02/08/2026	49,518		(2,518)					47,000				
100230765	RENO	NV		09/29/2025	01/08/2026	49,100		(1,019)					48,081				
100247698	FLOWERY BR	GA		10/29/2025	01/04/2026	86,619		(5,783)					80,836				
100280025	SANTA MARIA	CA		11/28/2025	01/04/2026	53,993		(3,993)					50,000				
100230343	TORRANCE	CA		06/29/2025	01/08/2026	306,620		(6,629)					299,991				
100230078	LAKEWOOD	CO		08/29/2025	01/08/2026	402,237		(6,562)					395,675				
100231036	MATTHEIS	NC		06/29/2025	03/08/2026	157,010		(7,010)					150,000				
100222488	ALBUQUERQUE	NM		07/30/2025	01/08/2026	87,280		(3,258)					84,022				
100208096	TOLHOUSE	CA		04/29/2025	01/08/2026	90,584		(2,377)					88,207				
100196796	PALMDALE	CA		02/25/2025	01/04/2026	35,737		(1,526)					34,211				
100199609	JEFFERSON CITY	MO		03/05/2025	01/14/2026	88,249		(4,995)					83,254				
100204361	LAKewood	FL		03/31/2025	02/08/2026	60,445		(1,876)					58,569				
100208529	GLENDALE	CA		04/29/2025	02/08/2026	59,930		(1,428)					58,502				
100208837	SARASOTA	FL		04/29/2025	01/08/2026	529,176		(31,877)					497,299				
4010044711	WALLINGFORD	CT		02/02/2023	01/08/2026	262,071		(8,547)					253,524				
3410000912	CHATHAM	NJ		07/07/2025	03/27/2026	743,479							743,479				
401000970	BALTIMORE	MD		06/15/2025	03/27/2026	123,315							123,315				
4010097511	HIGH POINT	NC		03/28/2025	01/08/2026	171,233		(5,550)					165,683				
100065587	ROTTENHAM	NLD		07/30/2021	01/20/2026	338,951						3134	342,085		(4,047)		(4,047)
100087637	HOOVEREEN	NLD		09/27/2022	01/20/2026	125,179						(28,309)	96,870		28,759		28,759
100120759	ANNA	TX		06/25/2023	01/04/2026	243,204		(1,923)					241,281				
100132240	ANN	TX		10/13/2023	01/04/2026	305,000		(1,946)					303,054				
100132255	SALISBURY	WA		10/13/2023	01/04/2026	570,556		(1,443)					569,113				
100136000	HOUSTON	TX		11/16/2023	01/05/2026	25,486		(1,325)					23,961				
100147980	SAN JOSE	CA		04/10/2024	01/04/2026	361,368		(7,924)					355,713				
100148002	ONTARIO	CA		04/10/2024	01/04/2026	369,564							361,640				
100148019	NOVATO	CA		04/10/2024	01/04/2026	469,182		(10,088)					459,094				
100148029	GULF SHORES	AL		04/10/2024	01/04/2026	328,434		(8,269)					320,165				
100148061	WVLE	TX		04/10/2024	01/04/2026	245,408		(5,704)					239,704				
100148062	WVLE	TX		04/10/2024	01/04/2026	304,304		(7,071)					297,233				
100148065	ONTARIO	CA		04/10/2024	01/04/2026	375,604		(6,681)					368,923				
100148087	LANCASTER	CA		04/10/2024	01/04/2026	188,507		(2,078)					186,429				
100154572	SAFETY HARBOR	FL		07/19/2024	01/08/2026	1,193,684		(33,514)					1,160,170				
100156110	NORTH ROYALTON	OH		07/19/2024	01/08/2026	248,951		(7,659)					241,292				
100156263	LEANDER	TX		07/25/2024	01/01/2026	642,298		(33,457)					608,841				
100164576	DAQUILA	GA		06/21/2024	01/04/2026	205,967		(3,755)					202,212				
100164681	GEORGETOWN	TX		06/21/2024	01/04/2026	146,100		(2,905)					143,195				
100168659	CALABASAS	CA		09/25/2024	02/05/2026	1,308,991		(38,991)					1,270,000				
100170064	LOUISVILLE	KY		11/08/2024	01/09/2026	9,959		(266)					9,693				
100181517	DES PLAINES	IL		12/06/2024	01/09/2026	52,319		(2,414)					49,905				
100186806	LEWIS	DE		01/07/2025	01/04/2026	717,117		(7,899)					709,218				
100189469	HOMESTEAD	FL		01/15/2025	01/08/2026	41,829		(362)					41,467				
100177417	PEMBROKE PINES	FL		01/16/2025	02/05/2026	612,273		(18,837)					593,436				
100202400	WALLER	TX		03/19/2025	01/08/2026	617,074		(22,905)					594,169				
100206865	GLENDALE	CA		04/24/2025	01/19/2026	244,206		(8,342)					235,864				
100206828	WINCHESTER	MA		04/24/2025	01/19/2026	182,659		(8,585)					174,074				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021238	POIPANO BEACH	FL		05/29/2025	.01/19/2026	344,292		(12,129)					332,164	332,164			
10021255	HUNTINGTON BEACH	CA		05/29/2025	.01/19/2026	1,540,764		(52,841)			(52,841)		1,487,923	1,487,923			
100220367	SOUTH BEND	IN		07/15/2025	.01/07/2026	349,927		(19,693)			(19,693)		330,134	330,134			
100221601	COSTA MESA	CA		07/22/2025	.01/01/2026	658,366		(31,860)			(31,860)		626,506	626,506			
100226566	LEESBURG	VA		07/30/2025	.01/03/2026	2,488,375		(96,536)			(96,536)		2,391,839	2,391,839			
100229021	SANIT AUGUSTINE	FL		06/14/2025	.01/20/2026	472,860		(15,799)			(15,799)		457,061	457,061			
100236176	RENO	NV		09/10/2025	.01/20/2026	58,918		(1,431)			(1,431)		57,487	57,487			
100236179	ROSCOMMON	MI		09/10/2025	.01/20/2026	653,632		(11,004)			(11,004)		642,628	642,628			
100236196	LITTLE ELMI	TX		09/10/2025	.01/20/2026	326,892		(12,008)			(12,008)		314,884	314,884			
100238191	LAGANA BEACH	CA		09/15/2025	.01/03/2026	1,327,037		(20,359)			(20,359)		1,306,679	1,306,679			
100243324	SANTA CLARA	CA		09/26/2025	.01/08/2026	830,973		(25,280)			(25,280)		805,693	805,693			
100247029	SAN MARCOS	TX		10/22/2025	.01/04/2026	657,710		(25,657)			(25,657)		632,053	632,053			
100247036	MOORE	NY		10/22/2025	.01/04/2026	268,852		(4,668)			(4,668)		263,984	263,984			
100247102	MOXINEY	TX		10/22/2025	.01/04/2026	250,569		(8,091)			(8,091)		242,478	242,478			
100247334	SANTA CLARITA	CA		10/24/2025	.01/08/2026	741,726		(16,726)			(16,726)		725,000	725,000			
100255502	PRINCETON JUNCTION	NJ		11/24/2025	.02/28/2026	526,799		(16,261)			(16,261)		510,538	510,538			
100255903	PRINCETON JUNCTION	NJ		11/24/2025	.02/28/2026	532,720		(15,188)			(15,188)		517,532	517,532			
100257190	SARASOTA	FL		11/26/2025	.01/04/2026	378,489		(7,529)			(7,529)		370,960	370,960			
100257224	FREDERICK	MD		11/26/2025	.01/04/2026	360,913		(8,618)			(8,618)		352,295	352,295			
100263767	UNITED KINGDOM	GBR		12/15/2025	.01/20/2026	537,865		(7,152)			(7,152)	(4,212)	526,521	528,653	2,332		2,332
100077629	NINETY SIX	SC		01/03/2022	.02/20/2026	66,637		(2,361)			(2,361)		64,276	64,276			
100089424	MIAMI	FL		11/18/2022	.01/09/2026	23,827		(290)			(290)		23,337	23,337			
100167594	FONTANA	CA		09/19/2024	.01/04/2026	498,221		(9,009)			(9,009)		489,213	489,213			
100167669	FOREY	TX		09/19/2024	.01/04/2026	245,168		(3,842)			(3,842)		241,326	241,326			
100205921	MANTECA	CA		04/15/2025	.01/04/2026	577,927		(14,904)			(14,904)		563,023	563,023			
100206020	RICHMOND	TX		04/15/2025	.01/04/2026	279,664		(8,135)			(8,135)		271,529	271,529			
100206023	LEWES	DE		04/15/2025	.01/04/2026	732,741		(18,660)			(18,660)		734,081	734,081			
100206028	HOUSTON	TX		04/15/2025	.02/04/2026	337,000		(8,528)			(8,528)		328,472	328,472			
100216434	POIPANO BEACH	FL		06/20/2025	.01/08/2026	408,765		(9,884)			(9,884)		398,881	398,881			
100221672	LOMA	CO		07/23/2025	.01/20/2026	507,812		(5,264)			(5,264)		502,548	502,548			
100236068	BOCA RATON	FL		09/05/2025	.01/04/2026	268,772		(11,564)			(11,564)		277,208	277,208			
100236068	SPRING	TX		09/05/2025	.01/04/2026	243,325		(11,297)			(11,297)		232,028	232,028			
100236090	WASHINGTON	DC		09/05/2025	.01/04/2026	433,313		(5,185)			(5,185)		428,128	428,128			
100236102	MASCOUTAH	IL		09/05/2025	.01/04/2026	177,249		(5,067)			(5,067)		172,182	172,182			
100248968	LAKE ARROHEAD	CA		10/29/2025	.01/08/2026	1,073,571		(27,116)			(27,116)		1,046,455	1,046,455			
100014728	SEVELL	NJ		09/21/2017	.01/13/2026												
100061629	EASTON	MA		07/01/2021	.01/20/2026	143,349		(1,185)			(1,185)		142,164	142,164			
100135774	SPOKANE	WA		11/10/2023	.01/04/2026	220,868		(1,752)			(1,752)		219,116	219,116			
100167029	MIAMI	FL		09/13/2024	.01/08/2026	502,295		(13,126)			(13,126)		489,169	489,169			
100171736	MABLETON	GA		10/17/2024	.01/04/2026	316,244		(6,864)			(6,864)		309,380	309,380			
100171765	DORVILLE	GA		10/17/2024	.01/04/2026	199,874		(5,724)			(5,724)		194,150	194,150			
100171770	JACKSONVILLE	FL		10/17/2024	.01/04/2026	197,279		(3,332)			(3,332)		193,947	193,947			
100171789	ROSEVILLE	OH		10/17/2024	.01/04/2026	421,073		(3,214)			(3,214)		417,859	417,859			
100215313	WALTHAM	MA		06/12/2025	.01/01/2026	378,389		(9,765)			(9,765)		368,624	368,624			
100246213	DANVILLE	CA		10/08/2025	.01/31/2026	272,703		(11,376)			(11,376)		261,327	261,327			
100246237	CANTONMENT	FL		10/08/2025	.01/07/2026												
100236366	BIG BEAR LAKE	CA		09/10/2025	.01/20/2026	519,665		(10,673)			(10,673)		508,992	508,992			
100247025	MEDFORD	OR		10/22/2025	.01/04/2026	938,662		(38,082)			(38,082)		900,580	900,580			
100247097	WASILLA	AK		10/22/2025	.01/04/2026	495,805		(20,819)			(20,819)		474,986	474,986			
100266863	DENTON	TX		12/23/2025	.02/28/2026	419,659		(16,039)			(16,039)		403,620	403,620			
100223019	PINEHURST	NC		06/14/2025	.01/20/2026	372,952		(9,990)			(9,990)		362,962	362,962			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100243318	HUNTINGTON BEACH	CA		09/26/2025	01/08/2026	1,559,186		(73,874)					1,485,312	1,485,312			
100119505	CHARLOTTE	NC		07/28/2023	01/04/2026	229,103		(3,198)			(3,198)		225,905	225,905			
100120702	PRINCETON	IN		08/25/2023	01/04/2026	269,169		(1,273)			(1,273)		267,896	267,896			
100120729	PRINCETON	IN		08/25/2023	01/04/2026	48,475		(297)			(297)		48,178	48,178			
100132227	CHARLOTTE	NC		10/13/2023	01/04/2026	266,677		(2,069)			(2,069)		264,608	264,608			
100136293	THEICOLA	CA		12/18/2023	01/04/2026	421,691		(797)			(797)		420,894	420,894			
100138330	SANTA ANA	CA		12/18/2023	01/04/2026	424,665		(9,289)			(9,289)		415,376	415,376			
100140507	TARZANA	CA		01/19/2024	01/04/2026	594,753		(17,257)			(17,257)		577,496	577,496			
100140511	HRACE	ND		01/19/2024	01/04/2026	210,435		(5,245)			(5,245)		205,190	205,190			
100140570	HRACE	ND		01/19/2024	01/04/2026	230,023		(4,904)			(4,904)		225,119	225,119			
100140573	BRASELTON	GA		01/19/2024	01/04/2026	319,823		(4,226)			(4,226)		315,597	315,597			
100140586	OWARD	CA		01/19/2024	01/04/2026	203,837		(7,081)			(7,081)		196,756	196,756			
100140612	CHAPEL HILL	NC		01/19/2024	01/04/2026	94,229		(1,701)			(1,701)		92,528	92,528			
100140620	HRACE	ND		01/19/2024	01/04/2026	210,338		(5,148)			(5,148)		205,190	205,190			
100149593	BOCA RATON	FL		04/26/2024	01/04/2026	430,161		(7,056)			(7,056)		423,105	423,105			
100149608	MABLETON	GA		04/26/2024	01/04/2026	301,816		(5,928)			(5,928)		295,888	295,888			
100149625	FORNEY	TX		04/26/2024	01/04/2026	190,949		(6,321)			(6,321)		184,628	184,628			
100149632	BELLEVUE	WA		04/26/2024	01/04/2026	14,528		(153)			(153)		14,375	14,375			
100149669	CHARLOTTE	NC		04/26/2024	01/04/2026	244,472		(6,151)			(6,151)		238,321	238,321			
100149676	DEERFIELD	IL		04/26/2024	01/04/2026	220,702		(6,381)			(6,381)		214,321	214,321			
100155081	HAIRPORT	NH		07/19/2024	01/08/2026	220,321		(6,709)			(6,709)		213,612	213,612			
100161925	ALBANY	CA		07/25/2024	01/04/2026	148,747		(631)			(631)		148,116	148,116			
100167563	FARMERSVILLE	TX		09/19/2024	01/04/2026	207,686		(5,990)			(5,990)		201,696	201,696			
100167564	THEICOLA	CA		09/19/2024	01/04/2026	564,198		(3,227)			(3,227)		560,971	560,971			
100167592	CHARLOTTE	NC		09/19/2024	01/04/2026	296,355		(8,733)			(8,733)		287,622	287,622			
100175992	MOX INNEY	TX		11/14/2024	01/04/2026	106,065		(1,957)			(1,957)		104,108	104,108			
100212158	SIERRA VISTA	AZ		05/22/2025	01/04/2026	250,494		(388)			(388)		250,126	250,126			
100210562	IRVINE	CA		05/15/2025	01/11/2026	1,405,623		(38,668)			(38,668)		1,366,955	1,366,955			
100213741	RIVERSIDE	CA		09/29/2025	01/08/2026	1,461,782		(63,069)			(63,069)		1,418,713	1,418,713			
100213814	STANWOOD	WA		05/29/2025	01/08/2026	740,974		(23,953)			(23,953)		717,021	717,021			
100229034	SARASOTA	FL		06/14/2025	01/20/2026	539,117		(13,151)			(13,151)		525,966	525,966			
100229954	HUNTINGTON BEACH	CA		08/22/2025	02/05/2026	642,013		(17,013)			(17,013)		625,000	625,000			
100236214	SUN LAKES	AZ		09/10/2025	01/20/2026	366,964		(10,687)			(10,687)		356,277	356,277			
100246051	BELLEVUE	WA		10/08/2025	01/31/2026	1,194,271		(26,145)			(26,145)		1,168,126	1,168,126			
100254286	CHICAGO	IL		11/06/2025	02/28/2026	462,199		(19,126)			(19,126)		443,073	443,073			
100261206	MOX INNEY	TX		12/05/2025	01/04/2026	233,925		(7,988)			(7,988)		225,937	225,937			
100261266	MOX INNEY	TX		12/05/2025	01/04/2026	236,052		(7,852)			(7,852)		228,200	228,200			
100167110	FRANKLIN	WI		09/13/2024	02/05/2026	97,130		(2,630)			(2,630)		94,500	94,500			
100173559	DETROIT	MI		10/31/2024	01/08/2026	99,755		(4,623)			(4,623)		95,132	95,132			
100185655	LOS ANGELES	CA		12/26/2024	02/05/2026	1,157,545		(37,545)			(37,545)		1,120,000	1,120,000			
100186663	HOUSTON	TX		01/07/2025	01/04/2026	523,712		(6,790)			(6,790)		235,922	235,922			
100186665	WILMINGTON	DE		01/07/2025	02/04/2026	523,900		(16,307)			(16,307)		507,593	507,593			
100186981	VICTORVILLE	CA		01/07/2025	01/04/2026	357,940		(7,222)			(7,222)		350,718	350,718			
100177015	MISSION VIEJO	CA		01/16/2025	01/08/2026	600,575		(7,726)			(7,726)		592,849	592,849			
100177079	GRANITE BAY	CA		01/16/2025	01/08/2026	1,048,982		(4,722)			(4,722)		1,044,260	1,044,260			
100177947	PHILADELPHIA	PA		01/16/2025	01/08/2026	325,198		(12,300)			(12,300)		312,898	312,898			
100190677	MILLSBORO	DE		01/28/2025	01/04/2026	241,772		(8,611)			(8,611)		233,162	233,162			
100190606	VERGAS	WI		01/28/2025	01/04/2026	205,105		(5,639)			(5,639)		199,466	199,466			
100190938	MORGAN HILL	CA		01/28/2025	01/04/2026	421,429		(10,525)			(10,525)		410,904	410,904			
100190960	GREENVILLE	SC		01/28/2025	01/04/2026	228,010		(5,467)			(5,467)		222,543	222,543			
100157111	SCHUMBERG	IL		02/20/2025	01/08/2026	200,395		(4,040)			(4,040)		196,355	196,355			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015728	DRAPE	UT		02/20/2025	01/08/2026	418,327		(5,723)					412,604	412,604			
5,00009E+11	HEESBEN	ND		06/30/2025	03/31/2026	2,548,050							2,548,050	2,555,052	7,003		7,003
100184449	HADDONFIELD	NJ		12/17/2024	01/04/2026	22,386		(1,255)					21,113	21,113			
100184517	BLOOMINGDALE	NJ		12/17/2024	01/04/2026	36,695		(2,311)					34,384	34,384			
100184633	WHITTIER	CA		12/17/2024	01/04/2026	284,307		(11,121)					273,186	273,186			
100184697	SPARKS	NV		12/17/2024	01/04/2026	86,472		(3,216)					83,256	83,256			
100184721	PITTSBURG	CA		12/17/2024	01/04/2026	39,417		(2,118)					37,299	37,299			
100184839	OCEANSIDE	CA		12/17/2024	01/04/2026	99,572		(5,178)					94,394	94,394			
100184849	WOODBRIDGE	VA		12/17/2024	01/04/2026	57,853		(1,960)					55,893	55,893			
100184866	FOLSOM	CA		12/17/2024	01/04/2026	126,669		(4,351)					122,318	122,318			
100207353	MOUNTAIN HOUSE	CA		04/29/2025	01/08/2026	17,870		(728)					17,142	17,142			
100208151	STAFFORD	CT		04/29/2025	01/08/2026	56,529		(1,481)					55,048	55,048			
100208807	EL CAJON	CA		04/29/2025	01/08/2026	40,891		(1,639)					39,252	39,252			
100212384	HENDERSON	NV		05/29/2025	01/08/2026	123,658		(4,930)					118,728	118,728			
100213101	ROCKLIN	CA		05/29/2025	01/08/2026	80,226		(1,448)					78,778	78,778			
100213271	MESA	AZ		05/29/2025	01/08/2026	152,357		(3,556)					148,801	148,801			
100213942	LAS VEGAS	NV		05/29/2025	01/08/2026	408,017		(9,614)					398,403	398,403			
100222928	NOVI	MI		07/30/2025	01/08/2026	134							134				
100247773	LAMBERTVILLE	NJ		10/29/2025	01/04/2026	53,662		(3,822)					49,840	49,840			
100247905	MOUNT HOPE	AL		10/29/2025	01/04/2026	36,776		(1,838)					34,938	34,938			
100247916	LEIES	DE		10/29/2025	02/04/2026	37,689		(2,777)					34,912	34,912			
100247922	METCHEN	NJ		10/29/2025	01/04/2026	294,610		(21,764)					272,846	272,846			
100248076	SPOKANE	WA		10/29/2025	01/04/2026	59,610		(4,773)					54,837	54,837			
100248112	SUNLAND	CA		10/29/2025	01/04/2026	133,341		(8,421)					124,920	124,920			
100248161	PUNTA GORDA	FL		10/29/2025	01/04/2026	59,244		(4,387)					54,857	54,857			
100248198	BIERS	CO		10/29/2025	01/04/2026	42,561		(2,681)					39,880	39,880			
100248387	ELK GROVE	CA		10/29/2025	01/04/2026	69,436		(3,550)					65,886	65,886			
100248530	FAIRBANKS	AK		10/29/2025	01/04/2026	37,613		(2,769)					34,844	34,844			
100248711	HEBER	UT		10/29/2025	01/04/2026	53,616		(2,696)					50,920	50,920			
100249806	CHINO	CA		10/30/2025	01/08/2026	201,242		(6,242)					195,000	195,000			
100257351	ROCKVILLE CENTRE	NY		11/26/2025	01/04/2026	405,153		(20,153)					385,000	385,000			
100257342	TOCOGA	GA		11/26/2025	01/04/2026	75,579		(5,579)					70,000	70,000			
100257921	FORT MYERS	FL		11/26/2025	01/04/2026	37,790		(2,790)					35,000	35,000			
100230915	TRUMBULL	CT		08/29/2025	01/08/2026	306,594		(6,594)					300,000	300,000			
100184475	TOPSHAM	ME		12/17/2024	02/04/2026	88,259		(2,549)					85,710	85,710			
100184479	MARIETTA	GA		12/17/2024	01/04/2026	62,364		(2,639)					59,725	59,725			
100184489	DAYTON	OR		12/17/2024	01/04/2026	54,793		(2,719)					52,074	52,074			
100184495	HARRISON	ID		12/17/2024	01/04/2026	65,317		(2,516)					62,801	62,801			
100184515	ALBANY	CA		12/17/2024	01/04/2026	86,698		(3,390)					83,308	83,308			
100184532	APPLE VALLEY	CA		12/17/2024	01/04/2026	56,061		(2,198)					53,863	53,863			
100184536	ETNA BEACH	HI		12/17/2024	01/04/2026	242,945		(6,432)					236,113	236,113			
100184671	ALHAMBRA	CA		12/17/2024	01/04/2026	110,059		(4,144)					105,915	105,915			
100184778	ORTING	WA		12/17/2024	01/04/2026	59,399		(2,136)					57,263	57,263			
100184866	LISBON	CT		12/17/2024	01/04/2026	38,352		(2,033)					36,499	36,499			
100184874	ARMORE	OK		12/17/2024	01/04/2026	57,264		(1,443)					55,821	55,821			
100221892	ALBUQUERQUE	NM		07/30/2025	01/08/2026	43,579		(1,855)					41,724	41,724			
100222068	HUNTSVILLE	UT		07/30/2025	01/08/2026	78,255		(3,768)					74,487	74,487			
100196590	ANTELOPE	CA		02/25/2025	01/04/2026	115,262		(6,074)					109,188	109,188			
100196738	MAREVALE	AR		02/25/2025	01/04/2026	36,423		(1,819)					34,604	34,604			
100196754	SAN RAMON	CA		02/25/2025	01/04/2026	411,742		(18,532)					393,210	393,210			
100196801	DECATUR	GA		02/25/2025	01/04/2026	89,289		(5,524)					83,775	83,775			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100196932	HAMMOND	LA			02/25/2025	..01/04/2026	83,598		(1,738)					81,860	81,860			
100196946	OCALA	FL			02/25/2025	..01/04/2026	68,641		(4,573)					64,068	64,068			
100196953	TALLAHASSEE	FL			02/25/2025	..01/04/2026	64,750		(3,300)					61,450	61,450			
100197097	SANIT CHARLES	IL			02/25/2025	..01/04/2026	36,909		(2,666)					34,243	34,243			
100197213	DOVER	ID			02/25/2025	..01/04/2026	96,288		(5,648)					90,640	90,640			
100197218	RANCHO CUCAMONGA	CA			02/25/2025	..01/04/2026	218,930		(7,749)					211,181	211,181			
100197402	SAN FRANCISCO	CA			02/25/2025	..01/04/2026	185,589		(11,828)					173,761	173,761			
100194865	CUMMING	GA			12/17/2024	..01/04/2026	181,998		(2,678)					179,320	179,320			
100194949	ASHLAND	MA			12/17/2024	..01/04/2026	61,991		(3,017)					58,974	58,974			
100188006	LAS VEGAS	NV			01/07/2025	..01/04/2026	67,006		(3,076)					63,930	63,930			
100188164	TOMB RIVER	NJ			01/07/2025	..01/04/2026	63,642		(4,563)					59,079	59,079			
100188172	RIVERSIDE	CA			01/07/2025	..01/04/2026	150,902		(9,476)					141,426	141,426			
100207575	HAMBURG	IA			04/29/2025	..01/08/2026	130,269		(8,068)					122,201	122,201			
100207982	HUNTINGTON PARK	CA			04/29/2025	..01/08/2026	189,583		(5,083)					184,500	184,500			
100208653	BEND	OR			04/29/2025	..01/08/2026	43,057		(1,885)					41,172	41,172			
100212885	SAN PEDRO	CA			05/29/2025	..01/08/2026	156,114		(8,402)					147,712	147,712			
100213198	NORWICH	CT			05/29/2025	..01/08/2026	154,728		(6,967)					147,761	147,761			
100213231	LAS VEGAS	NV			05/29/2025	..01/08/2026												
100213281	VIRGINIA BEACH	VA			05/29/2025	..01/08/2026	158,853		(6,265)					152,588	152,588			
100213417	PASCO	WA			05/29/2025	..01/08/2026	50,700		(1,183)					49,517	49,517			
100237295	LOMBARD	IL			09/12/2025	..01/04/2026	223,100		(13,039)					210,061	210,061			
100237498	PLEASANTON	CA			09/12/2025	..01/04/2026	205,869		(10,749)					195,120	195,120			
100237691	GLASTON	OR			09/12/2025	..01/04/2026	4							4	4			
100237786	WIGGINS	CO			09/12/2025	..01/04/2026	45,798		(3,718)					42,080	42,080			
100237918	MADISON	WI			09/12/2025	..01/04/2026	53,713		(3,936)					49,777	49,777			
100247797	STANBURY PARK	UT			10/29/2025	..01/04/2026	154,764		(9,841)					144,923	144,923			
100248412	INDIO	CA			10/29/2025	..01/04/2026	107,536		(5,956)					101,580	101,580			
100248466	FOSTORIA	OH			10/29/2025	..01/04/2026	59,221		(4,312)					54,909	54,909			
100248465	WOODBRIDGE	VA			10/29/2025	..01/04/2026	128,432		(9,543)					118,889	118,889			
100257099	OXFORD	ME			11/26/2025	..01/04/2026	99,339		(6,391)					92,948	92,948			
100257140	LOXPORT	IL			11/26/2025	..01/04/2026	47,277		(3,346)					43,931	43,931			
100196958	VASSAR	MI			02/25/2025	..01/04/2026	96,832		(3,505)					93,327	93,327			
100196669	AVON PARK	FL			02/25/2025	..01/04/2026	37,047		(2,664)					34,383	34,383			
100196719	HAWAII PEPE	HI			02/25/2025	..01/04/2026	36,762		(1,950)					34,812	34,812			
100196748	WAIKOLUA	HI			02/25/2025	..01/04/2026	101,023		(1,994)					99,029	99,029			
100196800	GREENBANK	WA			02/25/2025	..01/04/2026	157,902		(2,954)					154,948	154,948			
100196818	SAN PABLO	CA			02/25/2025	..01/04/2026	70,846		(2,882)					67,964	67,964			
100196840	FEDLANDS	CA			02/25/2025	..01/04/2026	356,207		(11,220)					344,987	344,987			
100196855	SALIDA	CO			02/25/2025	..01/04/2026	52,589		(2,871)					49,718	49,718			
100196898	FREDERICKSBURG	VA			02/25/2025	..01/04/2026	58,327		(3,906)					54,421	54,421			
100196901	SAN RAMON	CA			02/25/2025	..01/04/2026	241,492		(9,282)					232,210	232,210			
100196924	LILBURN	GA			02/25/2025	..01/04/2026	146,746		(5,770)					140,976	140,976			
100196932	CORNWILLE	AZ			02/25/2025	..01/04/2026	78,520		(2,536)					75,984	75,984			
100196996	LANEIA	VA			02/25/2025	..01/04/2026	92,271		(3,166)					49,105	49,105			
100197062	SANFORD	FL			02/25/2025	..01/04/2026	207,120		(9,855)					197,265	197,265			
100197169	SAN FRANCISCO	CA			02/25/2025	..01/04/2026	102,949		(3,574)					99,375	99,375			
100197229	ROSEVILLE	OH			02/25/2025	..01/04/2026	99,827		(3,959)					96,232	96,232			
100197240	FORT SCOTT	KS			02/25/2025	..01/04/2026	103,497		(572)					102,925	102,925			
100197245	BOISE	ID			02/25/2025	..01/04/2026	134,046		(5,950)					128,096	128,096			
100197249	LOMA LINDA	CA			02/25/2025	..01/04/2026	356,307		(18,366)					337,941	337,941			
100197290	GROVE CITY	OH			02/25/2025	..01/04/2026	68,684		(4,559)					64,125	64,125			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100197367	DULUTH	GA		02/25/2025	.01/04/2026	63,188		(3,525)				(3,525)	59,663		59,663		
100197420	GOOD YEAR	AZ		02/25/2025	.01/04/2026	258,408		(12,162)				(12,162)	246,246	246,246			
100197444	MORENO VALLEY	CA		02/25/2025	.01/04/2026	55,822		(3,072)				(3,072)	52,750	52,750			
100197449	SALT LAKE CITY	UT		02/25/2025	.01/04/2026	35,573		(2,407)				(2,407)	33,166	33,166			
100197476	MORGAN HILL	CA		02/25/2025	.01/04/2026	175,946		(8,499)				(8,499)	167,447	167,447			
100237330	FENO	NY		09/12/2025	.01/04/2026	85,914		(6,294)				(6,294)	79,620	79,620			
100237371	ROANOKE	VA		09/12/2025	.01/04/2026	37,661		(2,761)				(2,761)	34,900	34,900			
100237373	BOWLING GREEN	GA		09/12/2025	.01/04/2026	37,652		(2,759)				(2,759)	34,893	34,893			
100237424	HOMEROD	AL		09/12/2025	.01/04/2026	37,747		(2,782)				(2,782)	34,965	34,965			
100237455	RANCHO CORDOVA	CA		09/12/2025	.01/04/2026	111,583		(6,692)				(6,692)	104,891	104,891			
100237512	MCINTYRE	GA		09/12/2025	.01/04/2026	94,146		(5,452)				(5,452)	88,694	88,694			
100237556	OAKDALE	CA		09/12/2025	.01/04/2026	68,466		(4,333)				(4,333)	64,133	64,133			
100237597	TULARE	CA		09/12/2025	.01/04/2026	37,666		(2,762)				(2,762)	34,904	34,904			
100237622	DANVILLE	CA		09/12/2025	.01/04/2026	169,306		(9,810)				(9,810)	159,496	159,496			
100237693	DAYTON	OR		09/12/2025	.01/04/2026	37,740		(2,781)				(2,781)	34,959	34,959			
100237675	ROYAL OAK	MI		09/12/2025	.01/04/2026	75,680		(4,683)				(4,683)	70,997	70,997			
100237946	SILVERHILL	AL		09/12/2025	.01/04/2026	37,610		(2,717)				(2,717)	34,893	34,893			
100196617	PORT CLINTON	OH		02/25/2025	.01/04/2026	51,886		(2,881)				(2,881)	48,985	48,985			
100197455	CASCO	ME		02/25/2025	.01/04/2026	53,028		(3,833)				(3,833)	49,195	49,195			
100204183	KATY	TX		03/31/2025	.01/08/2026	12,973		(679)				(679)	12,294	12,294			
100204270	SAN MARCOS	TX		03/31/2025	.01/08/2026	100,777		(2,366)				(2,366)	98,411	98,411			
100204311	SWIRNA	GA		03/31/2025	.01/08/2026	828		(22)				(22)	806	806			
100204347	ROCKLIN	CA		03/31/2025	.01/08/2026	88,226		(2,319)				(2,319)	85,909	85,909			
100184724	CLARKSTON	MI		12/17/2024	.01/04/2026	177,794		(7,330)				(7,330)	170,474	170,474			
100184914	STOCKTON	CA		12/17/2024	.01/04/2026	79,707		(2,256)				(2,256)	77,451	77,451			
100187779	LONDON	TN		01/07/2025	.01/04/2026	102,708		(5,913)				(5,913)	96,795	96,795			
100187928	GREEN VALLEY	CA		01/07/2025	.01/04/2026	40,532		(2,427)				(2,427)	38,105	38,105			
100188048	LAKELAND	FL		01/07/2025	.01/04/2026	52,302		(3,132)				(3,132)	49,171	49,171			
100213123	SPRING HILL	TN		05/29/2025	.01/08/2026	300,927		(2,563)				(2,563)	298,364	298,364			
100239623	STUART	FL		09/29/2025	.01/08/2026	30,477		(634)				(634)	29,843	29,843			
100257373	SALK VILLAGE	IL		11/26/2025	.01/04/2026	86,414		(6,466)				(6,466)	79,948	79,948			
100257949	LORELL	MA		11/26/2025	.01/04/2026	122,985		(7,985)				(7,985)	115,000	115,000			
3350106508	ROOSEVELT	NY		09/29/2025	.01/23/2026	310,291							310,291	310,291			
3510123773	JACKSON	TN		10/07/2025	.01/29/2026	71,029							71,029	71,029			
7200039	GAINSVILLE	FL		12/31/2013	.01/30/2026	16,762,789		(38,953,423)		719,806	(38,233,617)	(8,461,573)	3,626,622,971	3,622,380,762	15,443,533	(16,762,789)	(4,232,209)
01999999: Mortgages closed by repayment																	
19600	DALLAS	TX		10/15/2025		128,327				486	486		128,813	128,813			
19601	DALLAS	TX		10/15/2025		128,327				486	486		128,813	128,813			
19602	DALLAS	TX		10/15/2025		128,327				486	486		128,813	128,813			
19353	LONDON	GBR		06/28/2022		1,584,864				38,758	38,758	(469,243)	1,154,379	1,232,446	78,067		78,067
19344	CHESTERE EAST (IA)	GBR		05/01/2020		2,830,660		(96,843)			(96,843)	(201,641)	2,532,176	2,535,764	3,587		3,587
7200539	PHOENIX	AZ		02/28/2022		4,558,863							4,558,863	4,558,863			
7200568	LONDON	GBR		07/19/2022		(19,055,870)				28,886,946	28,886,946		9,831,076	11,208,536	1,377,460		1,377,460
7410018	LONDON	GBR		07/04/2024		1,463,253				932,175	932,175		2,385,428	2,513,412	127,965		127,965
19603	LONDON	GBR		12/18/2025											(1,206)		(1,206)
7100009	GARDEN GROVE	CA		07/11/2019		1,139,553			74,811		74,811		1,214,364	1,214,364			
7410026	BARNSINGHAUSEN	DEU		10/04/2024		(300,143)			279,936		279,936		(20,207)	20,207			20,207
7410006	Germany	DE		12/21/2023		(395,382)			370,330		370,330		(25,052)	25,052			25,052
7200810	ST CLOUD	MN		10/22/2025		23,923,397			216,103		216,103		24,139,500	24,139,500			
7200570	Spain	ESP		07/11/2022		(66,914)			162,207		162,207		95,293	95,293			(95,293)
7200678	NEW YORK	NY		04/04/2024		270,938			66,562		66,562		337,500	337,500			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7200463	PEMBROKE PINES	FL		07/30/2021		189,288		67,586			67,586		256,854	256,854			
7200644	ANEMASSE	FRA		10/17/2023		(192,003)		213,685			213,685		21,682		(21,682)		(21,682)
7200569	France	FRA		07/11/2022		30,990		15,469			15,469		46,459		(46,459)		(46,459)
7200775	VERNON	CA		06/13/2025		2,709,010		163,713			163,713		2,872,723	2,872,723			
7200935	BROOKLYN	NY		03/05/2019		256,698		26,556			26,556		283,254	283,254			
610008101	MELBOURNE	AUS		09/19/2024		2,786,646		52,227			52,227		2,838,875	3,022,985	184,111		184,111
7200497	CAPE CORAL	FL		11/15/2021		129,766		11,025			11,025		140,791	140,791			
7410009	NIVELLES	BEL		05/08/2024		(79,901)		83,063			83,063		3,162		(3,162)		(3,162)
7200766	WEST PALMS BEACH	FL		04/29/2025		1,051,652		70,989			70,989		1,122,641	1,122,641			
7410024	MADRID	ESP		12/20/2024		(213,863)		210,734			210,734		(3,129)		3,129		3,129
7200465	TUCSON	AZ		06/10/2021		230,461		8,595			8,595		239,056	239,056			
1000592	HYATTSVILLE	MD		06/24/2016		464,979		19,277			19,277		484,256	484,256			
1000710	BATON	TX		12/07/2017		496,561		75,530			75,530		572,091	572,091			
730101198	BIENA PARK	CA		12/27/2023		31,165		52,282			52,282		83,447	83,447			
1000476	MILWAUKEE	WI		02/20/2015		437,862		14,176			14,176		452,038	452,038			
600104811	SCOTTSDALE	AZ		02/28/2025		(3,012)		113,215			113,215		110,203	110,203			
105000001	DUVEN	NLD		10/15/2025		(34,631)		35,442			35,442		811		(811)		(811)
600104164	LOS ANGELES	CA		02/28/2025		(31,769)		121,178			121,178		89,409	89,409			
7000037	ANHEIM	CA		10/30/2018		125,255		19,810			19,810		145,065	145,065			
7100014	FALLS CHURCH	VA		11/14/2020		63,375		100,943			100,943		164,318	164,318			
73032672	DONEY	CA		12/27/2023		(13,553)		105,966			105,966		92,413	92,413			
7100019	EDWARDSVILLE	IL		01/28/2021		(13,318)		63,949			63,949		50,631	50,631			
7100015	MIAMI	FL		01/26/2021		(27,793)		75,622			75,622		47,829	47,829			
610008102	CHRISTCHURCH	NZL		09/19/2024		(4,683)		18,223			18,223		13,540		(13,540)		(13,540)
7100011	UNITED STATES	US		07/27/2020		(19,734)		63,559			63,559		43,825	43,825			
2014039	BURBANK	CA		07/30/2014		123,269		43,338			43,338		166,607	166,607			
730101764	HAITHORNE	CA		12/27/2023		(12,425)		79,910			79,910		67,485	67,485			
4.04334E+11	MESQUITE	TX		07/15/2024		204,059		16,689			16,689		220,748	220,748			
2011023	WEST GROVE	PA		09/07/2011		186,369		13,346			13,346		199,717	199,717			
730101568	LOS ANGELES	CA		12/27/2023		(49,604)		122,254			122,254		72,650	72,650			
600103209	STOCKTON	CA		02/28/2025		1,701		68,971			68,971		70,672	70,672			
2016050	YUKON	OK		09/01/2016		409,303		31,113			31,113		440,416	440,416			
600104045	LOS ANGELES	CA		02/28/2025		(21,345)		80,173			80,173		58,828	58,828			
600104765	SAN DIEGO	CA		02/28/2025		(13,784)		66,131			66,131		52,347	52,347			
105000056	COMFORTO	PRT		11/19/2025		(33,347)		33,632			33,632		285		(285)		(285)
730101698	WESTMINSTER	CA		12/27/2023		(1,161)		44,105			44,105		42,944	42,944			
730103004	LOS ANGELES	CA		12/27/2023		3,682		58,270			58,270		61,952	61,952			
600103627	MERIDIAN	ID		02/28/2025		3,008		59,150			59,150		62,158	62,158			
600104067	GARDEN GROVE	CA		02/28/2025		(9,339)		61,947			61,947		52,608	52,608			
600103207	STOCKTON	CA		02/28/2025		1,452		58,880			58,880		60,332	60,332			
730006395	PASADENA	CA		12/27/2023		131,689		30,905			30,905		162,594	162,594			
730011570	LOS ANGELES	CA		12/27/2023		66,591		12,378			12,378		78,969	78,969			
730101006	AURORA	CO		12/27/2023		4,111		46,998			46,998		51,109	51,109			
730302671	LONG BEACH	CA		12/27/2023		(8,112)		63,417			63,417		55,305	55,305			
600104152	RENTON	WA		02/28/2025		943		51,665			51,665		52,608	52,608			
730101566	LOS ANGELES	CA		12/27/2023		(31,122)		72,736			72,736		41,614	41,614			
600103511	MEDFORD	OR		02/28/2025		5,438		44,174			44,174		49,612	49,612			
7200274	LA JOLLA	CA		06/09/2018		56,445		29,380			29,380		85,825	85,825			
600103119	PHOENIX	AZ		02/28/2025		39,770		2,735			2,735		42,505	42,505			
730101600	BERKELEY	CA		12/27/2023		1,963		41,519			41,519		43,482	43,482			
600103512	MEDFORD	OR		02/28/2025		4,884		39,679			39,679		44,563	44,563			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
600104070	DONEY	CA		02/28/2025		(14,529)		53,766			53,766		39,237	39,237			
727035047	SAN DIEGO	CA		12/27/2023		(9,027)		53,096			53,096		44,069	44,069			
600104094	LINWOOD	WA		02/28/2025		(12,731)		50,636			50,636		37,905	37,905			
600103817	LOS ANGELES	CA		02/28/2025		(6,532)		44,837			44,837		38,305	38,305			
7200779	NEW YORK	NY		05/15/2025		4,287,637		44,512			44,512		4,332,149	4,332,149			
600103806	LOS ANGELES	CA		02/28/2025		(12,434)		24,513			24,513		12,079	12,079			
600104035	GLENDALE	CA		02/28/2025		(6,787)		49,773			49,773		42,986	42,986			
600103658	GROVER BEACH	CA		02/28/2025		(5,629)		41,726			41,726		36,097	36,097			
730003212	MEDFORD	OR		12/27/2023		(10,041)		52,017			52,017		41,976	41,976			
2016028	FRANKLIN	WI		06/31/2016		247,019		17,264			17,264		264,283	264,283			
730301921	SAN GABRIEL	CA		12/27/2023		16,889		7,078			7,078		23,767	23,767			
7250107	MULTNOMAH	OR		07/17/2019		15,945		15,485			15,485		31,030	31,030			
730101648	LOS ANGELES	CA		12/27/2023		6,552		13,317			13,317		19,869	19,869			
600102755	PHOENIX	AZ		02/28/2025		630		35,725			35,725		36,355	36,355			
600102626	LA BRESSENTA	CA		02/28/2025		(4,277)		34,646			34,646		30,369	30,369			
7200293	NASHVILLE	TN		11/09/2018		(400)		25,539			25,539		25,139	25,139			
600104205	LOS ANGELES	CA		02/28/2025		(5,575)		35,835			35,835		30,260	30,260			
600104074	HAITHORNE	CA		02/28/2025		(4,311)		34,146			34,146		29,835	29,835			
600104215	TUCSON	AZ		02/28/2025		(4,588)		32,590			32,590		28,002	28,002			
10216750	MALIBU	CA		06/25/2025		9,890		64			64		9,954	9,954			
600104380	GLENDALE	CA		02/28/2025		(4,066)		36,016			36,016		31,950	31,950			
600102291	GLENDALE	CA		02/28/2025		1,994		26,125			26,125		28,119	28,119			
730101766	NORTH HOLLYWOOD	CA		12/27/2023		(13,169)		38,638			38,638		25,469	25,469			
730101704	VALLEJO	CA		12/27/2023		(10,533)		41,474			41,474		30,941	30,941			
600100906	POMONA	CA		02/28/2025		9,567		30,470			30,470		40,037	40,037			
600102975	SCOTTSDALE	AZ		02/28/2025		3,232		28,619			28,619		31,851	31,851			
730003211	MEDFORD	OR		12/27/2023		(7,586)		39,295			39,295		31,709	31,709			
730301250	LOS ANGELES	CA		12/27/2023		13,063		9,658			9,658		22,721	22,721			
600104605	SANTA ANA	CA		02/28/2025		(7,290)		37,806			37,806		30,516	30,516			
730300972	RIVERSIDE	CA		12/27/2023		5,469		24,139			24,139		29,608	29,608			
600104776	GREELEY	CO		02/28/2025		(2,647)		27,971			27,971		25,324	25,324			
600104033	BURBANK	CA		02/28/2025		(4,806)		35,242			35,242		30,436	30,436			
730301626	FAIRFIELD	CA		12/27/2023		(180)		33,044			33,044		32,864	32,864			
600104051	LOS ANGELES	CA		02/28/2025		(4,894)		30,712			30,712		25,818	25,818			
600104034	GLENDALE	CA		02/28/2025		(4,783)		35,075			35,075		30,292	30,292			
600104668	LOS ANGELES	CA		02/28/2025		(1,614)		29,917			29,917		28,303	28,303			
730302389	SACRAMENTO	CA		12/27/2023		11,479		8,617			8,617		20,096	20,096			
600104052	LOS ANGELES	CA		02/28/2025		(4,704)		29,519			29,519		24,815	24,815			
600104381	GLENDALE	CA		02/28/2025		(4,727)		32,614			32,614		27,887	27,887			
7410056	ROSENBERG	TX		10/07/2025		324		2,360			2,360		2,684	2,684	(1,388)		(1,388)
730101632	FRESNO	CA		12/27/2023		(7,191)		32,533			32,533		25,342	25,342			
600104664	HUNTINGTON PARK	CA		02/28/2025		(3,933)		29,276			29,276		25,343	25,343			
100265037	STUART	FL		12/17/2025		7,078		36,992			36,992		7,078	7,078			
19337	ST. HELENA	CA		06/05/2019		(6,434)							30,598	30,598			
100089762	LOS ANGELES	CA		12/02/2022		(213,914)							(213,914)				213,914
730101550	LOS ANGELES	CA		12/27/2023		(15,931)		37,234			37,234		21,303	21,303			
730103186	LOS ANGELES	CA		12/27/2023		948		26,056			26,056		26,604	26,604			
100128807	BROOKLYN	NY		09/21/2023		9,273		(453)			(453)		8,820	8,820			
730007553	SHERMAN OAKS	CA		12/27/2023		30,283		5,628			5,628		35,911	35,911			
600103044	SALT LAKE CITY	UT		02/28/2025		2,647		23,448			23,448		26,095	26,095			
730000009	BERKELEY	CA		12/27/2023		(9,949)		33,918			33,918		23,969	23,969			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10076822	ST PETERSBURG	FL		12/27/2021		24,182		205			205		24,387	24,387			
730101620	SAN FRANCISCO	CA		12/27/2023		(8,469)		32,409			32,409		23,940	23,940			
730101784	LOS ANGELES	CA		12/27/2023		1,905		20,377			20,377		22,282	22,282			
730000011	BERKELEY	CA		12/27/2023		(10,210)		32,773			32,773		22,563	22,563			
730003194	OAKLAND	CA		12/27/2023		(222)		24,324			24,324		24,102	24,102			
100128535	LOS ANGELES	CA		06/18/2023		2,988		(37)			(37)		2,351	2,351			
7100016	BELLINGHAM	WA		12/29/2020		(20,522)		44,999			44,999		24,477	24,477			
730302712	LOS ANGELES	CA		12/27/2023		4,624		15,725			15,725		20,349	20,349			
730103378	MONTEBELLO	CA		12/27/2023		9,605		2,500			2,500		12,105	12,105			
730101050	LOS ANGELES	CA		12/27/2023		3,352		17,843			17,843		21,195	21,195			
730101770	SPRING VALLEY	CA		12/27/2023		10,803		9,872			9,872		20,675	20,675			
100235359	MIAMI	FL		06/29/2025		8,921		273			273		9,194	9,194			
100214178	MIAMI	FL		05/30/2025		9,364		1			1		9,365	9,365			
100142895	SARASOTA	FL		02/12/2024		2,295		(71)			(71)		2,224	2,224			
730000005	BERKELEY	CA		12/27/2023		(8,362)		28,505			28,505		20,143	20,143			
600104736	ROY	UT		02/28/2025		(2,616)		20,778			20,778		18,162	18,162			
600104506	LONG BEACH	CA		02/28/2025		(5,123)		26,570			26,570		21,447	21,447			
730101412	LOS ANGELES	CA		12/27/2023		21,112		3,749			3,749		24,861	24,861			
600104017	LOS ANGELES	CA		02/28/2025		(6,145)		24,243			24,243		18,098	18,098			
730007550	BEVERLY HILLS	CA		12/27/2023		24,032		5,092			5,092		29,124	29,124			
730006950	SAN DIEGO	CA		12/27/2023		1,580		14,801			14,801		16,381	16,381			
10078028	MIRAMAR LAKES	FL		01/12/2022		19,520		132			132		19,652	19,652			
730101534	RICHMOND	TX		12/27/2023		(11,462)		30,435			30,435		18,973	18,973			
600104031	SPokane	WA		02/28/2025		(2,825)		19,725			19,725		16,900	16,900			
600104698	DOWNEY	CA		02/28/2025		(519)		19,105			19,105		18,586	18,586			
100093026	LOS ANGELES	CA		05/11/2022		17,861		1,102			1,102		18,963	18,963			
730101558	LAINDALE	CA		12/27/2023		(11,684)		28,208			28,208		16,524	16,524			
730302866	LOS ANGELES	CA		12/27/2023		2,341		11,551			11,551		13,892	13,892			
100087370	SAN CLEMENTE	CA		10/25/2022		12,107		855			855		12,962	12,962			
10016887	SHERMAN OAKS AREA	CA		07/20/2023		711		(6)			(6)		703	703			
730103144	LOS ANGELES	CA		12/27/2023		7,088		12,423			12,423		19,511	19,511			
730101662	GARDENA	CA		12/27/2023		(9,870)		25,469			25,469		15,599	15,599			
730101808	AURORA	CO		12/27/2023		1,456		15,717			15,717		17,173	17,173			
100110066	PINECREST	FL		06/23/2023		10,425		(656)			(656)		9,569	9,569			
730101988	POINONA	CA		12/27/2023		6,666		11,732			11,732		18,398	18,398			
730302158	LOS ANGELES	CA		12/27/2023		7,280		5,765			5,765		13,045	13,045			
100117587	ATHERTON	CA		07/20/2023		9,288		42			42		9,310	9,310			
600104678	BELL GARDENS	CA		02/28/2025		(3,386)		20,418			20,418		17,052	17,052			
100101079	GREENWICH	CT		04/28/2023		11,237		1,046			1,046		12,283	12,283			
600103576	VALLEJO	CA		02/28/2025		(1,283)		15,929			15,929		14,646	14,646			
730302188	LOS ANGELES	CA		12/27/2023		(2,382)		16,233			16,233		13,851	13,851			
730101888	VENTURA	CA		12/27/2023		(5,890)		17,759			17,759		11,869	11,869			
100214820	SARATOSA	CA		06/11/2025		6,989		(235)			(235)		6,754	6,754			
100014315	PECONIC	NY		09/27/2017		5,600		2,364			2,364		7,964	7,964			
100090954	LOS ANGELES	CA		03/10/2022		20,021		1,039			1,039		21,060	21,060			
100114271	LOS ANGELES	CA		06/29/2023		7,801		1,779			1,779		9,580	9,580			
737035054	SAN DIEGO	CA		12/27/2023		8,441		7,736			7,736		16,177	16,177			
730300560	REDWOOD CITY	CA		12/27/2023		7,680		8,309			8,309		15,989	15,989			
100153155	BEVERLY HILLS	CA		05/28/2024		12,617		2,834			2,834		15,451	15,451			
100093629	SAN JUAN CAPISTRANO	CA		07/25/2022		5,873		127			127		6,000	6,000			
100209023	ROTTERDAM	NLD		04/29/2025		37,160,784		(58,380)			(58,380)		35,357,112	35,357,112	1,564,298	21,410	1,585,708

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7330267	FAIRFIELD	CA		12/27/2023		7,779		1,681			1,681		9,460	9,460			
73000007	BERKELEY	CA		12/27/2023		(6,218)		21,199			21,199		14,981	14,981			
73300891	VAN NUYS	CA		12/27/2023		2,874		12,671			12,671		15,545	15,545			
100080479	CORNELIUS	NC		03/10/2022		12,300			13				12,313	12,313			
73010254	LOS ANGELES	CA		12/27/2023		5,582		9,986			9,986		15,568	15,568			
73301154	WATSONVILLE	CA		12/27/2023		5,987		6,613			6,613		12,600	12,600			
100083022	SUNNY ISLES BEACH	FL		05/11/2022		12,430			3		3		12,433	12,433			
73030258	LOS ANGELES	CA		12/27/2023		5,190		3,467			3,467		8,657	8,657			
730003195	LOS ANGELES	CA		12/27/2023		(4,051)		19,826			19,826		15,775	15,775			
100083062	BELVEDERE TIBURON	CA		05/26/2022		14,658		1,885			1,885		16,543	16,543			
10011729	LOS ANGELES	CA		07/20/2023		7,503			97		97		7,600	7,600			
100117699	MARATHON	FL		07/20/2023		8,071			11		11		8,082	8,082			
600104147	MOHAWVILLE	OR		02/28/2025		(2,322)		17,456			17,456		15,134	15,134			
100116948	PLEASANTON	CA		07/20/2023		13,086					508		13,594	13,594			
100190743	BELL CANYON	CA		01/27/2025		3,280		(125)			(125)		3,155	3,155			
733030887	NORTH HOLLYWOOD	CA		12/27/2023		2,598		11,454			11,454		14,052	14,052			
730101876	BERKELEY	CA		12/27/2023		(3,079)		16,438			16,438		13,360	13,360			
730101734	HOUSTON	TX		12/27/2023		(3,675)		16,850			16,850		13,175	13,175			
730101642	LOS ANGELES	CA		12/27/2023		(7,853)		20,246			20,246		12,393	12,393			
600103874	SACRAMENTO	CA		02/28/2025		14,611		284			284		14,895	14,895			
100116101	LA CANADA FLINTRIDGE	CA		07/20/2023		10,684		313			313		10,997	10,997			
733030153	OAKLAND	CA		12/27/2023		5,828		7,574			7,574		13,402	13,402			
730101824	HUNTINGTON PARK	CA		12/27/2023		(2,399)		10,724			10,724		8,325	8,325			
730101656	LOS ANGELES	CA		12/27/2023		(9,155)		13,990			13,990		4,835	4,835			
100134115	COLLEVILLE	TX		12/08/2023		5,209			70		70		5,279	5,279			
600103881	LOS ANGELES	CA		02/28/2025		146		14,591			14,591		14,739	14,739			
100135170	CYPRESS	TX		12/15/2023		7,388		29			29		7,397	7,397			
73302687	INGLEWOOD	CA		12/27/2023		798		11,693			11,693		12,491	12,491			
100079657	BRADENTON	FL		04/08/2022		11,342		124			124		11,466	11,466			
100087203	UPPER SADDLE RIVER	NJ		10/25/2022		8,416		485			485		8,901	8,901			
730101526	LONG BEACH	CA		12/27/2023		(9,030)		20,492			20,492		11,462	11,462			
100108837	SAINT PETERSBURG	FL		05/31/2023		6,426			5		5		6,431	6,431			
100134566	TORRANCE	CA		10/30/2023		6,110			54				6,164	6,164			
7100017	FERRDALE	WA		12/29/2020		(25,653)		40,157			40,157		14,504	14,504			
730202125	LOS ANGELES	CA		12/27/2023		4,853		17,045			17,045		21,898	21,898			
100087429	BRYN MAWR	PA		10/25/2022		35,243		3,208			3,208		38,451	38,451			
600103872	SAN DIEGO	CA		02/28/2025		6,163		7,562			7,562		13,725	13,725			
100180065	GLENDALE	CA		11/26/2024		5,585		(101)			(101)		5,484	5,484			
730101418	SAN DIEGO	CA		12/27/2023		5,598		7,110			7,110		12,708	12,708			
730002032	REDWOOD CITY	CA		12/27/2023		6,809		3,061			3,061		9,870	9,870			
100079669	ROLLING HILLS ESTATES	CA		04/08/2022		2,648		(188)			(188)		2,460	2,460			
730101692	OAKLAND	CA		12/27/2023		(2,364)		13,417			13,417		11,053	11,053			
100082572	MIAMI	FL		04/27/2022		8,344			25				8,369	8,369			
730060723	TUSTIN	CA		12/27/2023		1,767		10,699			10,699		12,466	12,466			
100114750	MIAMI	FL		07/07/2023		6,778		(519)			(519)		6,260	6,260			
600103865	ANNE H	CA		02/28/2025		156		13,219			13,219		13,375	13,375			
733000839	TRACY	CA		12/27/2023		4,881		7,747			7,747		12,628	12,628			
100109736	HONOLULU	HI		06/16/2023		5,904		(234)			(234)		5,670	5,670			
100084717	SCOTTSDALE	AZ		08/02/2022		5							5	5			
730103184	LOS ANGELES	CA		12/27/2023		384		12,424			12,424		12,808	12,808			
100178848	CAMBRIDGE	MA		10/31/2024		5,457		(90)			(90)		5,367	5,367			

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
730101666	LONG BEACH	CA		12/27/2023		(4,724)		16,983			16,983		12,259	12,259			
100116539	PHOENIX	AZ		07/20/2023		6,958		1,626			1,626		8,584	8,584			
100175468	DIAMOND BAR	CA		12/23/2024		5,297		(126)			(126)		5,171	5,171			
100119868	NEW ORLEANS	LA		06/10/2023		5,651		46			46		5,697	5,697			
100146672	PLAYA DEL REY AREA LOS ANGELES	CA		03/20/2024		5,714		26			26		5,740	5,740			
100147131	KAILUA KONA	HI		06/08/2024		2,724		53			53		2,777	2,777			
730101572	SAN FRANCISCO	CA		12/27/2023		2,311		8,130			8,130		10,441	10,441			
100115523	LOS ANGELES	CA		07/17/2023		8,911		89			89		9,000	9,000			
100115526	CHATSORTH	CA		07/17/2023		6,140		189			189		6,329	6,329			
100100520	MIAMI SHORES	FL		04/28/2023		7,663		449			449		8,112	8,112			
100100373	LOS GATOS	CA		04/27/2023		7,577		454			454		8,031	8,031			
100086079	CORAL SPRINGS	FL		10/25/2022		25,630		4,818			4,818		30,448	30,448			
730302211	PARAMOUNT	CA		12/27/2023		4,645		3,432			3,432		8,077	8,077			
730301918	LOS ANGELES	CA		12/27/2023		4,775		2,348			2,348		7,123	7,123			
100196668	PARADISE VALLEY	AZ		01/25/2024		2,748		(69)			(69)		2,679	2,679			
100138767	CORONADO	CA		12/21/2023		4,481		13			13		4,494	4,494			
100171120	CHANDLER	AZ		11/22/2024		6,263		116			116		6,379	6,379			
100087933	MIAMI	FL		10/25/2022		5,854		71			71		5,925	5,925			
100172652	FULSHEAR	TX		11/21/2024		1,236		(20)			(20)		1,216	1,216			
100117123	MALBA	NY		07/20/2023		8,227		1,959			1,959		10,186	10,186			
100087340	SCOTTSDALE	AZ		10/25/2022		7,100		222			222		7,322	7,322			
100081780	BELL CANYON	CA		03/30/2022		198		2			2		200	200			
100080002	FAIRVIEW	TX		04/25/2022		10,028		224			224		10,252	10,252			
100100079	LARKSPUR	CA		04/28/2023		8,656		1,777			1,777		10,433	10,433			
100117968	PIEDMONT	CA		07/20/2023		7,836		2,809			2,809		10,645	10,645			
100274121	WOODLAND HILLS	CA		01/27/2026		1,584		(37)			(37)		1,547	1,547			
730301858	LOS ANGELES	CA		12/27/2023		2,923		6,219			6,219		9,142	9,142			
100111982	SANTA MONICA	CA		12/23/2016		27,280		1,581			1,581		28,861	28,861			
737053589	LOS ANGELES	CA		12/27/2023		(5,500)		16,854			16,854		11,354	11,354			
10017527	HENDERSON	NV		07/20/2023		5,926		95			95		6,021	6,021			
100087158	DEL MAR	CA		10/25/2022		8,371		755			755		9,126	9,126			
100133766	SCOTTSDALE	AZ		10/20/2023		1,211		4			4		1,215	1,215			
100144269	BOCA RATON	FL		03/07/2024		4,529		70			70		4,599	4,599			
100074486	NEWPORT BEACH	CA		12/14/2021		14,605		163			163		14,768	14,768			
730007562	LOS ANGELES	CA		12/27/2023		12,888		2,738			2,738		15,606	15,606			
730101560	HARBOR CITY	CA		12/27/2023		(6,899)		16,661			16,661		9,762	9,762			
100134831	EAST QUODDE	NY		10/30/2023		4,453		74			74		4,527	4,527			
100163540	BOCA RATON	FL		06/13/2024		3,805		37			37		3,842	3,842			
100117460	MONTREY	CA		07/20/2023		6,504		141			141		6,645	6,645			
100083891	MESA	AZ		07/12/2022		6,486		52			52		6,538	6,538			
100186009	PALMETTO BAY	FL		12/27/2024		22,792		262			262		23,054	23,054			
100219458	LA JOLLA	CA		07/07/2025		6,332		96			96		6,428	6,428			
730101694	FAIRFIELD	CA		12/27/2023		(3,785)		14,596			14,596		10,811	10,811			
100189704	UPPER MERIDORE	MD		02/20/2025		6,050		97			97		6,147	6,147			
100080784	MIAMI	FL		03/15/2022		8,606		84			84		8,690	8,690			
600104504	LONG BEACH	CA		02/28/2025		(2,613)		13,551			13,551		10,938	10,938			
100212664	JOHNS ISLAND	SC		05/27/2025		6,632		37			37		6,669	6,669			
100088074	FORT LAUDERDALE	FL		10/25/2022		5,405		255			255		5,660	5,660			
100118020	SAN JUAN CAPISTRANO	CA		07/20/2023		6,081		274			274		6,355	6,355			
100212663	HILTON HEAD ISLAND	SC		05/27/2025		10,408		119			119		10,527	10,527			
100102448	PHOENIX	AZ		06/07/2023		6,444		165			165		6,609	6,609			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8							9	10	11	12
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10011096	LOS ANGELES		CA		12/23/2016		4,665		164			164		4,829	4,829			
10087268	YORBA LINDA		CA		10/25/2022		6,953		326			326		7,279	7,279			
10011623	WALNUT		CA		07/20/2023		5,941		968			968		6,909	6,909			
10008741	LONGBOAT KEY		FL		11/17/2022		8,682		36			36		8,718	8,718			
10006366	MONTEREY		CA		07/25/2022		14,502		498			498		15,000	15,000			
73010532	WINNETKA		CA		12/27/2023		14,265		5,745			5,745		20,010	20,010			
10021926	VENICE		CA		06/27/2025		5,410		24			24		5,434	5,434			
73000281	LONG BEACH		CA		12/27/2023		1,397		9,077			9,077		10,474	10,474			
10003643	IRVINE		CA		04/09/2019		5,619		(76)			(76)		5,543	5,543			
10017542	MILLBRAE		CA		07/20/2023		5,526		(207)			(207)		5,319	5,319			
401006057	SPRING VALLEY		CA		02/29/2024		4,821		(179)			(179)		4,642	4,642			
10011051	PIERMONT		NY		04/28/2023		6,468		466			466		6,934	6,934			
100087159	BELL CANYON		CA		10/25/2022		7,298		468			468		7,766	7,766			
100094800	PARKLAND		FL		06/02/2022		5,984		129			129		6,113	6,113			
100080014	SAN CLEMENTE		CA		04/08/2022		9,142		145			145		9,287	9,287			
100216133	SEATTLE		WA		06/17/2025		8,245		180			180		8,425	8,425			
730300354	SANTA MONICA		CA		12/27/2023		4,423		5,904			5,904		10,327	10,327			
100087350	LOS ANGELES		CA		10/25/2022		6,500		427			427		6,927	6,927			
100087339	IDAHO FALLS		ID		10/25/2022		7,020		621			621		7,641	7,641			
100083025	JACKSON		TN		05/11/2022		10,275		678			678		10,953	10,953			
100157114	BERKELEY		CA		05/10/2024		13,362		192			192		13,554	13,554			
100079622	POTOMAC		MD		04/25/2022		5,510		54			54		5,564	5,564			
100087187	KIRKLAND		WA		10/25/2022		6,001		286			286		6,287	6,287			
10017538	FREMONT		CA		07/20/2023		5,700		279			279		5,979	5,979			
10017594	KIRKLAND		WA		07/20/2023		4,659		(6)			(6)		4,653	4,653			
10014632	OLIVER CITY		CA		03/20/2024		4,546		37			37		4,585	4,585			
100128447	ISLE OF PALMS		SC		09/15/2023		4,337		37			37		4,374	4,374			
100117187	HOBOKEN		NJ		07/20/2023		658		260			260		918	918			
100214084	PHOENIX		AZ		05/30/2025		4,387		74			74		4,461	4,461			
730301919	SAN DIEGO		CA		12/27/2023		3,614		5,849			5,849		9,463	9,463			
100099834	DAVIE		FL		03/28/2023		4,405		206			206		4,611	4,611			
730101536	LOS ANGELES		CA		12/27/2023		(4,812)		14,646			14,646		9,834	9,834			
100126366	BELLA COLLINA		FL		09/15/2023		4,218		53			53		4,271	4,271			
730101654	LOS ANGELES		CA		12/27/2023		(6,357)		9,714			9,714		3,357	3,357			
730302486	LOS ANGELES		CA		12/27/2023		2,283		3,248			3,248		5,531	5,531			
100157614	INLET BEACH		FL		06/01/2024		1,164		(41)			(41)		1,123	1,123			
730101530	FONTANA		CA		12/27/2023		(504)		10,251			10,251		9,747	9,747			
730301130	ALHAMBRA		CA		12/27/2023		1,819		7,834			7,834		9,653	9,653			
100087157	AGORA HILLS		CA		10/25/2022		8,693		676			676		9,369	9,369			
100219456	CARPINTERIA		CA		07/07/2025		5,060		155			155		5,215	5,215			
100177670	FORT WORTH		TX		01/16/2025		4,622		3			3		4,625	4,625			
730101768	NATIONAL CITY		CA		12/27/2023		4,836		4,416			4,416		9,252	9,252			
100171184	LEHI		UT		11/22/2024		5,612		1			1		5,613	5,613			
730302330	LONG BEACH		CA		12/27/2023		(1,300)		9,475			9,475		8,175	8,175			
100744190	SHERMAN OAKS		CA		12/14/2021		102		1			1		103	103			
100265925	SAN DIEGO		CA		12/19/2025		4,723		87			87		4,810	4,810			
100079750	LOS ANGELES		CA		04/08/2022		8,720		725			725		9,445	9,445			
730101620	BERKELEY		CA		12/27/2023		(2,229)		8,458			8,458		6,229	6,229			
100087415	JOHNS CREEK		GA		10/25/2022		5,854		378			378		6,232	6,232			
100193617	SARASOTA		FL		12/28/2023		3,977		(22)			(22)		3,955	3,955			
100038666	DUBLIN		CA		09/27/2019		97		10			10		105	105			(83)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100116913	BROOKLYN	NY		07/20/2023		5,645		2,023			-2,023		7,668				
730101680	FAIRFIELD	CA		12/27/2023		(3,264)		12,589			12,589		9,325				
730300941	GARDENA	CA		12/27/2023		3,850		3,610			3,610		7,460				
100204936	GOLDEN	CO		04/10/2025		4,813		(162)			(162)		4,651				
735094908	GARDENA	CA		12/27/2023		32,131		3,695			3,695		35,826				
100134665	GLENDALE	CA		10/30/2023		3,788		(19)			(19)		3,769				
100211993	CRENSHILL	IL		05/22/2025		3,898		87			87		3,985				
100150011	VACAVILLE	CA		06/07/2024		3,573		4			4		3,577				
100081758	SUNRISE BECH	TX		03/22/2022		8,909		86			86		8,995				
100246549	LA CRESCENTA	CA		10/15/2025		3,676		(73)			(73)		3,603				
100176229	LAKE HAVASU CITY	AZ		12/20/2024		3,739		46			46		3,785				
100115314	SAN DIEGO	CA		06/27/2025		4,568		1			1		4,569				
100214804	CAMANO ISLAND	WA		07/17/2023		4,547		13			13		4,560				
100156026	HUNTINGTON BEACH	CA		06/09/2025		21,222		389			389		21,611				
100087301	DUCK KEY	FL		06/18/2024		3,872		2			2		3,874				
100148619	SAN FRANCISCO	CA		10/25/2022		8,110		850			850		8,960				
100220803	MIRAMAR	FL		05/15/2024		4,000		3			3		4,003				
100078234	TUCSON	AZ		07/18/2025		4,105		52			52		4,157				
100087080	CHATSORTH	CA		02/10/2022		8,705		384			384		9,089				
100191221	BOCA RATON	FL		11/04/2022		872		28			28		900				
100140778	CYPRESS	TX		01/29/2025		3,897		13			13		3,910				
100186136	BLUFFDALE	UT		01/11/2024		(2,214)							(2,214)				
100109128	ENCINO	CA		02/10/2025		4,025		1			1		4,026				
100090894	CYPRESS	TX		06/05/2023		4,668		18			18		4,686				
100219844	REDONDO BEACH	CA		01/31/2023		5,088		264			264		5,352				
100116874	LOS ANGELES	CA		07/07/2025		4,792		185			185		4,977				
100266741	ATLANTA	GA		07/20/2023		3,879		158			158		4,037				
730302403	DENVER	CO		12/22/2025		6,619		87			87		6,706				
100080951	LAKE ELSINORE	CA		12/27/2023		381		8,796			8,796		9,179				
100103668	GREENWOOD VILLAGE	CO		03/17/2022													
100266798	BRASELTON	GA		05/08/2023		1,130		(40)			(40)		1,090				
100266789	GLENNVIEW	IL		12/22/2025		2,914		17			17		2,931				
100118966	SAN JOSE	CA		12/22/2025		270,346		3,228			3,228		273,574				
100137122	EL CAJON	CA		07/27/2023		6,156		20			20		6,176				
600104507	GILBERT	AZ		11/28/2023		3,760		35			35		3,795				
100115411	LONG BEACH	CA		02/28/2025		(2,203)		11,425			11,425		9,222				
100115472	DOINEY	CA		07/17/2023		4,355		12			12		4,367				
100192552	BRENDA JONES	CA		07/17/2023		4,334		33			33		4,367				
100109776	MARTINEZ	CA		11/03/2023		5,988		199			199		6,187				
730301686	HALEIWA	HI		06/04/2023		4,497		62			62		4,559				
100219828	SALINAS	CA		12/27/2023		4,695		2,276			2,276		6,971				
100080470	PROSPER	TX		06/27/2025		3,757		48			48		3,805				
100082120	SAN JUAN CAPISTRANO	CA		03/10/2022		7,459		41			41		7,500				
100117662	LA CANADA FLINTRIDGE	CA		04/14/2022		7,723		33			33		7,756				
100098374	LAFAVETTE	CA		07/20/2023		4,762		53			53		4,815				
730101628	QUEEN CREEK	AZ		11/17/2022		5,737		158			158		5,895				
100219223	LOS ANGELES	CA		12/27/2023		(5,075)		12,706			12,706		7,631				
100220301	IRVINE	CA		06/27/2025		4,039							4,039				
100117165	LOS ANGELES	CA		07/11/2025		3,886		22			22		3,918				
100115459	GILROY	CA		07/20/2023		4,567		281			281		4,848				
	RANCHO CUCAMONGA	CA		07/17/2023		7,816		93			93		7,909				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100207487	BROOKLYN	NY		04/29/2025		3,716		15			15		3,731	3,731			
100212906	SAN JOSE	CA		05/28/2025		5,071		33			33		5,104	5,104			
730005513	BUENA PARK	CA		12/27/2023		11,011		1,409			1,409		12,420	12,420			
100140719	KIHEI	HI		02/08/2024		2,768		34			34		2,802	2,802			
100132807	ATLANTA	GA		11/03/2023		2,819		77			77		2,896	2,896			
100116126	ENCINO	CA		07/20/2023		6,029		(33)			(33)		5,996	5,996			
100136725	BROOKLYN	NY		11/27/2023		3,377		(158)			(158)		3,219	3,219			
100116135	DOINEY	CA		07/20/2023		5,350		767			767		6,117	6,117			
100087559	LATE	HI		10/25/2022		6,020		636			636		6,656	6,656			
100132518	VISTA	CA		11/03/2023		3,485		(75)			(75)		3,410	3,410			
100089227	RENO	NV		07/26/2023		4,314		8			8		4,322	4,322			
100129534	SALINAS	CA		09/27/2023		1,495		5			5		1,500	1,500			
100154917	HOUSTON	TX		07/19/2024		3,990		157			157		4,147	4,147			
100132466	LIVERMORE	CA		11/03/2023		3,526		68			68		3,594	3,594			
100088058	SAN DIEGO	CA		10/25/2022		4,332		24			24		4,356	4,356			
100078166	LOS ANGELES	CA		02/10/2022		7,940		99			99		8,039	8,039			
100198874	NEW YORK	NY		02/28/2025		3,481		(47)			(47)		3,434	3,434			
100116071	UPLAND	CA		07/20/2023		4,242		6			6		4,248	4,248			
730300294	OWARD	CA		12/27/2023		3,502		5,166			5,166		8,668	8,668			
100100965	HEIDERSVILLE	TN		04/28/2023		8,993		888			888		9,881	9,881			
100077942	AUSTIN	TX		07/10/2022		8,209		37			37		8,246	8,246			
100100937	LOUISVILLE	KY		04/28/2023		6,749		1,396			1,396		8,145	8,145			
100079629	NORTHRIDGE	CA		04/08/2022		12,321		38			38		12,359	12,359			
100137148	SCOTTSDALE	AZ		11/28/2023		2,579		40			40		2,619	2,619			
100212078	SAN DIEGO	CA		05/27/2025		4,231		12			12		4,243	4,243			
100101024	SOLVANG	CA		04/28/2023		6,260		1,183			1,183		7,443	7,443			
100117851	FOLSOM	CA		07/20/2023		2,672		66			66		2,738	2,738			
100038729	DUBLIN	CA		09/27/2019		130		11			11	(3)	138	149	113	(102)	12
100140029	LAGUNA NIGUEL	CA		04/19/2024		3,766		5			5		3,771	3,771			
100268488	CAMPBELL	CA		12/29/2025		1,347		7			7		1,354	1,354			
730101522	WHITTIER	CA		12/27/2023		647		7,627			7,627		8,274	8,274			
100135659	LAS VEGAS	NV		11/09/2023		2,145		61			61		2,206	2,206			
100101004	LOS ANGELES	CA		04/28/2023		6,350		1,299			1,299		7,649	7,649			
100100467	LEESBURG	VA		04/27/2023		4,676		40			40		4,716	4,716			
100212457	LOS GATOS	CA		05/27/2025		12,630		30			30		12,660	12,660			
100099817	SCOTTSDALE	AZ		03/28/2023		3,661		34			34		3,695	3,695			
100139021	DOYLESTOWN	PA		12/22/2023		3,181		70			70		3,251	3,251			
100255047	DAVIE	FL		11/19/2025		5,271		40			40		5,311	5,311			
100212477	PASADENA	CA		05/27/2025		4,140		11			11		4,151	4,151			
100147179	PLEASANT VIEW	UT		03/28/2024		2,941		35			35		2,976	2,976			
100132415	PORT SAINT JUE	FL		11/03/2023		3,037		99			99		3,136	3,136			
100030714	LOS ANGELES	CA		04/09/2019		6,713		195			195		6,908	6,908			
730101940	SANTA BARBARA	CA		12/27/2023		(626)		7,602			7,602		6,976	6,976			
100214267	ALAMO	CA		05/30/2025		3,730		25			25		3,755	3,755			
100102866	MIRAMAR BEACH	FL		06/22/2023		4,203		122			122		4,325	4,325			
100178406	NAPLES	FL		11/21/2024		8,352		242			242		8,594	8,594			
100087283	LAKEWOOD RANCH	FL		10/25/2022		3,958		215			215		3,773	3,773			
100148636	TAVERNIER	FL		05/15/2024		4,512		13			13		4,525	4,525			
100116816	LA HABRA HEIGHTS	CA		07/20/2023		4,027		240			240		4,267	4,267			
100101029	KAILUA	HI		04/28/2023		6,171		920			920		7,091	7,091			
100138019	CARLISLE	MA		12/13/2023		3,107		8			8		3,115	3,115			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173841	PALM DESERT	CA		11/12/2024		4,020		.23			.23		4,043		4,043		
600100604	KEIZER	OR		02/28/2025		1,589		8,888			8,888		10,477		10,477		
100149831	CASITA/C	CA		06/07/2024		1,204	(51)				(51)		1,153		1,153	78,264	
100118877	BLUFFDALE	UT		07/27/2023		906		.15			.15	(145)	.921		.921		
100039162	DUBLIN	CA		09/27/2019		1,933		357			357		2,145		2,364		.262
100136020	GILBERT	AZ		11/16/2023		3,202		.2	2		.2		3,204		3,204		
100082251	HIGHLAND	UT		04/14/2022		5,911		.127			.127		6,038		6,038		
100133462	LOS ANGELES	CA		10/19/2023		5,988		.62			.62		6,050		6,050		
100214910	HAYWARD	CA		06/11/2025		3,050	(140)				(140)		2,910		2,910		
100101061	BROOKLYN	NY		04/28/2023		6,103		1,347			1,347		7,450		7,450		
100206086	TOMBALL	TX		05/16/2025		4,315		.17			.17		4,332		4,332		
100132564	INDIO	CA		11/03/2023		3,314		(1)			(1)		3,313		3,313		
100181349	LOS ANGELES	CA		12/06/2024		3,995		.109			.109		4,104		4,104		
730101930	COVINA	CA		12/27/2023		(381)		6,209			6,209		5,828		5,828		
100148844	LOS ANGELES	CA		05/15/2024		3,716		.6			.6		3,722		3,722		
100146932	TRABUCO CANYON	CA		06/29/2023		4,441		.53			.53		4,494		4,494		
730300237	SALINAS	CA		12/27/2023		(3,202)		.11	11,160		11,160		7,958		7,958		
730302495	LOS ANGELES	CA		12/27/2023		2,116		.2414			2,414		4,530		4,530		
730101756	SAN PEDRO	CA		12/27/2023		(1,061)		7,543			7,543		6,482		6,482		
100174119	FLUSHING	NY		07/20/2023		4,901		.159			.159		5,060		5,060		
100087287	MESA	AZ		10/25/2022		5,033		249			249		5,282		5,282		
100134984	CLIFFSIDE PARK	NJ		10/30/2023		2,968		.29			.29		2,997		2,997		
100135983	PENO	NV		11/16/2023		9,556		.63			.63		9,599		9,599		
100176656	OAKLAND	CA		07/20/2023		3,637		.192			.192		3,829		3,829		
100083954	ORANGE	CA		07/12/2022		4,471		.1			.1		4,472		4,472		
100086724	GRANADA HILLS	CA		09/30/2022		3,770		.23			.23		3,793		3,793		
100235698	HACIENDA HEIGHTS	CA		09/02/2025		2,302		.69			.69		2,371		2,371		
100088070	SAN JUAN CAPISTRANO	CA		10/25/2022		4,042		.38			.38		4,080		4,080		
100107976	HAITHORNE	CA		05/22/2023		4,303		.131			.131		4,434		4,434		
730301712	LOS ANGELES	CA		12/27/2023		4,301		1,651			1,651		5,952		5,952		
100087190	VENICE	CA		10/25/2022		5,172		.507			.507		5,679		5,679		
73512806	HAITHORNE	CA		12/27/2023		26,098		3,019			3,019		29,117		29,117		
100245182	STUDIO CITY	CA		10/07/2025		3,861		.57			.57		3,918		3,918		
100079970	GLENDALE	CA		04/25/2022		7,782		.161			.161		7,943		7,943		
100214544	VIENNA	VA		06/06/2025		3,696		.15			.15		3,711		3,711		
100153159	SEBASTOPOL	CA		12/27/2023		2,791		4,933			4,933		7,724		7,724		
730101542	LOND BEACH	CA		05/28/2024		7,259		1,772			1,772		9,031		9,031		
100116361	SAN FRANCISCO	CA		07/20/2023		(4,312)		.11248			.11248		6,936		6,936		
730101610	LOS ANGELES	CA		12/27/2023		(3,254)		11,300			11,300		7,556		7,556		
100212468	CLIFTON	VA		09/27/2025		5,468		.179			.179		5,647		5,647		
730300225	PASADENA	CA		12/27/2023		3,521		2,822			2,822		6,343		6,343		
100209182	REHOBOTH BEACH	DE		04/30/2025		3,405		.20			.20		3,425		3,425		
100132554	ANTHEM	AZ		11/03/2023		3,322		.333			.333		3,655		3,655		
730007556	BEVERLY HILLS	CA		12/27/2023		8,286		1,920			1,920		10,206		10,206		
100086714	DUNEDIN	FL		09/30/2022		3,834		.42			.42		3,876		3,876		
100193443	HEADSBURG	CA		02/10/2025		3,482		.21			.21		3,503		3,503		
730302888	INGLEWOOD	CA		12/27/2023		3,321		6,673			6,673		6,994		6,994		
100181530	ORLANDO	FL		12/06/2024		3,787		.11			.11		3,798		3,798		
100065959	WESTLAKE VILLAGE	CA		07/27/2021		7,950		(753)			(753)		6,807		6,807		
100219535	SCOTTSDALE	AZ		07/07/2025		3,764		.2			.2		3,766		3,766		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016738	IRVINE	CA		07/20/2023		6,383		224			224		6,607	6,607			
10003819	DENVILLE	NI		07/12/2022		4,221		96			96		4,317	4,317			
73030278	SAN DIEGO	CA		12/27/2023		280		7,760			7,760		8,040	8,040			
10010169	POIMA	CA		04/28/2023		5,287		914			914		6,201	6,201			
10007907	SAN JOSE	CA		04/08/2022		6,846		318			318		7,164	7,164			
10016541	KANSAS CITY	MO		07/20/2023		4,602		1,359			1,359		5,961	5,961			
100205159	MOUNT PLEASANT	SC		05/01/2025		3,434		5			5		3,439	3,439			
10003551	CORR	IL		09/27/2019		141							141	112	87	(116)	(29)
100192821	OLIVER CITY	CA		02/10/2025		3,505		19			19		3,524	3,524			
100178242	LAS VEGAS	NV		11/19/2024		5,811		35			35		5,846	5,846			
730301690	SANTA CRUZ	CA		12/27/2023		2,779		1,924			1,924		4,703	4,703			
100175982	SOUTHAMPTON	NY		11/12/2024		3,371		50			50		3,421	3,421			
730301077	PLEASANT HILL	CA		12/27/2023		1,608		5,803			5,803		7,411	7,411			
100076841	CENTENNIAL	CO		02/02/2022		7,259		299			299		7,558	7,558			
730302652	HOUSTON	TX		12/27/2023		3,405		729			729		4,134	4,134			
10016883	SAN DIEGO	CA		07/20/2023		3,666		22			22		3,688	3,688			
100266775	FREMONT	CA		12/22/2025		2,713		14			14		2,727	2,727			
100274118	HEBRON	IN		01/27/2026		1,231		14			14		1,245	1,245			
100204556	PL WYOUTH	IN		04/09/2025		3,908		20			20		3,928	3,928			
100153843	HANSON	MA		06/05/2024		2,475		24			24		2,499	2,499			
100136244	SANTA ANA	CA		11/20/2023		3,132		45			45		3,177	3,177			
100033966	WEST FRIENDSHIP	MD		07/12/2022		4,115		2			2		4,117	4,117			
100137867	NE/IBERRY	FL		12/08/2023		2,658		(110)			(110)		2,548	2,548			
100075532	NEW YORK	NY		04/25/2022		6,115		(441)			(441)		5,674	5,674			
100138662	IMPLETON	UT		02/02/2024		1,334		23			23		1,357	1,357			
100039281	DUBLIN	CA		09/27/2019		(17)		4			4	(2)	(15)	157		(56)	100
100221442	NANTUCKET	MA		07/22/2025		3,044		7			7		3,051	3,051			
100132331	BROOKLYN	NY		11/03/2023		3,033		35			35		3,068	3,068			
100132514	THOUSAND OAKS	CA		11/03/2023		3,282		78			78		3,360	3,360			
100090898	WEST HILLS	CA		01/31/2023		4,781		50			50		4,831	4,831			
730003222	ASHLAND	MA		12/27/2023		(1,939)		9,740			9,740		7,801	7,801			
100133410	IMPERIAL BEACH	CA		11/21/2023		3,016		48			48		3,064	3,064			
100149346	SPRING VALLEY	CA		04/24/2024		3,287		55			55		3,342	3,342			
100190238	PARKLAND	FL		01/21/2025		3,345		26			26		3,371	3,371			
100163554	BZEBIAN	MT		06/13/2024		11,585		198			198		11,783	11,783			
100219255	SPRING	TX		06/27/2025		3,659		15			15		3,674	3,674			
100266773	TUCCSON	AZ		12/22/2025		9,708		48			48		9,756	9,756			
10010187	BROOKLYN	NY		04/28/2023		4,560		507			507		5,067	5,067			
100274065	VERDI	NV		01/26/2026		1,146		(29)			(29)		1,117	1,117			
10014290	YORBA LINDA	CA		03/08/2024		3,457		26			26		3,483	3,483			
100201630	SCOTTSDALE	AZ		03/13/2025		3,286		(84)			(84)		3,202	3,202			
100180493	WEST HOLLYWOOD	CA		11/26/2024		3,422		51			51		3,473	3,473			
100181987	SAN DIEGO	CA		12/12/2024		3,382		39			39		3,431	3,431			
100165949	BALTIMORE	MD		07/20/2023		4,291		1,468			1,468		5,759	5,759			
100063018	SAN DIEGO	CA		05/11/2022		6,324		103			103		6,427	6,427			
100266726	CASTLE ROCK	CO		12/22/2025		2,337		15			15		2,352	2,352			
100065411	DOONEY	CA		07/28/2021		8,023		37			37		8,060	8,060			
100134459	BEERNE	TX		10/30/2023		3,260		25			25		3,285	3,285			
100213830	SCOTTSDALE	AZ		05/29/2025		3,381		22			22		3,403	3,403			
100171543	JACKSONVILLE	FL		07/20/2023		4,023		314			314		4,337	4,337			
100135532	OGDEN	UT		11/09/2023		3,169		49			49		3,218	3,218			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
73002923	REDONDO BEACH	CA		12/27/2023		2,571		5,131			5,131		7,702	7,702	7,702		
100193496	DORCHESTER	MA		02/10/2025		16,969		79			79		16,948	16,948			
100219233	BOTHELL	WA		06/27/2025		3,021		10			10		3,031	3,031			
100149630	DRAPER	UT		06/07/2024		4,995		98			98		5,093	5,093			
100116943	SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023		4,982		1,307			1,307		6,289	6,289			
100186171	FRISCO	CO		02/10/2025		3,282		22			22		3,304	3,304			
100088000	RENTON	WA		10/25/2022		3,263		122			122		3,385	3,385			
730301413	HUNTINGTON BEACH	CA		12/27/2023		3,401		2,250			2,250		5,651	5,651			
100266742	HOMESTEAD	FL		12/22/2025		2,303		12			12		2,315	2,315			
100180220	SAN DIEGO	CA		11/25/2024		3,372		24			24		3,396	3,396			
100203926	MILFORD	MI		03/28/2025		23,020		77			77		23,097	23,097			
100116429	SANTA ROSA	CA		07/20/2023		3,627		119			119		3,746	3,746			
100171165	GLENDALE	CA		07/20/2023		3,113		9			9		3,122	3,122			
730101608	ONTARIO	CA		12/27/2023		(1,523)		9,967			9,967		8,444	8,444			
100150140	MILPITAS	CA		06/14/2024		3,268		19			19		3,287	3,287			
100212999	BROOKLYN	NY		05/28/2025		2,830		81			81		2,911	2,911			
100076863	MULLICA HILL	NJ		02/02/2022		5,297		113			113		5,410	5,410			
100173533	REDONDO BEACH	CA		07/20/2023		3,782		301			301		4,083	4,083			
100074597	LOS ANGELES	CA		12/02/2021		7,217		288			288		7,505	7,505			
100079733	SAN JOSE	CA		04/08/2022		6,500		599			599		7,099	7,099			
100173705	KIMBERLING CITY	MO		10/30/2024		3,239		94			94		3,333	3,333			
100213820	WEST LINN	OR		05/29/2025		3,321		22			22		3,343	3,343			
100100120	MIAMI	FL		03/28/2023		3,092		194			194		3,286	3,286			
100116694	SAN DIEGO	CA		07/20/2023		4,589		1,098			1,098		5,687	5,687			
100118881	LOS ANGELES	CA		07/27/2023		3,461		19			19		3,480	3,480			
100243457	WOODSIDE	NY		09/26/2025		3,062		40			40		3,102	3,102			
100243458	PHOENIX	AZ		09/26/2025		3,518		(46)			(46)		3,472	3,472			
100116156	WESTMINSTER	CA		07/20/2023		4,461		907			907		5,368	5,368			
100191600	JERSEY CITY	NJ		01/31/2025		2,830		14			14		2,844	2,844			
100153910	CHARLESTON	SC		07/10/2024		2,865		2			2		2,867	2,867			
100101070	BAL HARBOUR	FL		04/28/2023		4,972		417			417		5,389	5,389			
100173492	NORTHRIDE AREA LOS ANGELES	CA		07/20/2023		3,399		138			138		3,537	3,537			
100102813	CLEARWATER	FL		06/22/2023		2,611		3			3		2,614	2,614			
100215699	PHOENIX	AZ		06/13/2025		2,907		16			16		2,923	2,923			
100194959	NEW YORK	NY		12/19/2024		(7,423)		(79)			(79)		(7,502)	(7,502)			
100083861	LOS ANGELES	CA		07/12/2022		5,321		51			51		5,372	5,372			
100099559	LAS VEGAS	NV		03/28/2023		2,915		25			25		2,940	2,940			
100212940	SAN JOSE	CA		05/28/2025		3,011		31			31		3,042	3,042			
100149903	LOS ANGELES	CA		04/29/2024		3,219		162			162		3,381	3,381			
100218620	WASHINGTON	DC		06/27/2025		3,144		40			40		3,184	3,184			
100073996	LAS VEGAS	NV		04/25/2022		6,252		337			337		6,589	6,589			
100195633	CHARLOTTE	NC		11/09/2023		2,334		(67)			(67)		2,267	2,267			
100148138	MONTROSE	CO		04/10/2024		3,386		49			49		3,415	3,415			
100135177	WINTER GARDEN	FL		11/07/2023		4,039		9			9		4,048	4,048			
100102463	HOLLADAY	UT		06/07/2023		1,991							1,000	1,000			
100175773	PHOENIX	AZ		11/12/2024		3,354		3			3		3,357	3,357			
100133445	HAULAI	HI		10/19/2023		2,892		43			43		2,935	2,935			
100126763	CARLSBAD	CA		06/30/2023		8,413		1,849			1,849		10,262	10,262			
100134683	SAN FRANCISCO	CA		10/30/2023		2,944		(16)			(16)		2,928	2,928			
730302692	LOS ANGELES	CA		12/27/2023		(2,164)		2,859			2,859		695	695			
100062235	NEWPORT BEACH	CA		04/14/2022		7,220		150			150		7,370	7,370			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100116118	HUNTINGTON BEACH	CA		07/20/2023		4,157		.680			.680		4,837	4,837			
730003209	ASHLAND	MA		12/27/2023		(1,702)		8,740			8,740		7,038	7,038			
100073606	RANCHO PALOS VERDES	CA		04/08/2022		7,308		.669			.669		7,977	7,977			
100245166	CASTLE ROCK	CO		10/07/2025		2,135							2,135	2,135			
100219536	FORT LAUDERDALE	FL		07/07/2025		3,539		126			126		3,665	3,665			
100100360	NEW YORK	NY		04/27/2023		4,160		.193			.193		4,353	4,353			
100100411	BROOKLYN	NY		04/27/2023		4,038		.54			.54		4,092	4,092			
100099614	HOLLYWOOD	FL		04/06/2023		3,935		.45			.45		3,980	3,980			
100245128	WASHOUGAL	WA		10/07/2025		7,195		.205			.205		7,400	7,400			
100192907	WHITTIER	CA		02/10/2025		3,013		.6			.6		3,019	3,019			
100073962	CASTLE ROCK	CO		04/08/2022		8,374		.8			.8		8,382	8,382			
100130143	PARKLAND	FL		11/15/2023		3,293		.148			.148		3,441	3,441			
100082291	LONG BEACH	CA		04/14/2022		.885		.15			.15		.900	.900			
100209715	MARVIN	NC		05/05/2025		3,271		.79			.79		3,350	3,350			
730300292	VENTURA	CA		12/27/2023		2,428		4,365			4,365		6,793	6,793			
100094698	LAKE STEVENS	WA		06/02/2022		3,374		.66			.66		3,440	3,440			
100117572	SUNNYVALE	CA		07/20/2023		4,383		.3			.3		4,386	4,386			
100118005	SAN JOSE	CA		07/20/2023		3,819		.217			.217		4,036	4,036			
100116360	BURBANK AREA LOS ANGELES	CA		07/20/2023		4,632		.174			.174		4,806	4,806			
100077792	NEI/PORT BEACH	CA		12/23/2021		6,637		.116			.116		6,753	6,753			
100083231	NORTH/RISE CITY OF LOS ANGELES	CA		05/10/2022		5,034		.17			.17		5,051	5,051			
100109138	GLENDALE	CA		06/09/2023		1,963		(.25)			(.25)		1,938	1,938			
100218877	HIDEOUT	UT		06/27/2025		2,535		.22			.22		2,557	2,557			
100083996	FENTON	WA		07/12/2022		3,706		.85			.85		3,791	3,791			
100117411	SAN RAMON	CA		07/20/2023		4,486		1,916			1,916		6,402	6,402			
100191237	UPPERCO	MD		01/29/2025		3,054		.30			.30		3,084	3,084			
730302120	LOS ANGELES	CA		12/27/2023		1,664		4,739			4,739		6,403	6,403			
100131822	LOS ANGELES	CA		10/06/2023		6,460		.93			.93		6,553	6,553			
100201961	SEASIDE	CA		03/18/2025		2,803		(.31)			(.31)		2,772	2,772			
100108165	CAVE CREEK	AZ		05/24/2023		647		.8			.8		.655	.655			
100087222	KISSIMEE	FL		10/25/2022		5,493		.308			.308		5,801	5,801			
100173989	WRIGHTSVILLE BEACH	NC		10/31/2024		11,223		(322)			(322)		10,901	10,901			
100132791	IRVINE	CA		11/03/2023		2,722		.26			.26		2,748	2,748			
100115402	ARCADIA	CA		07/17/2023		3,451		.3			.3		3,454	3,454			
100195641	LOS ANGELES	CA		02/24/2025		1,671		(.54)			(.54)		1,617	1,617			
100141470	MODESTO	CA		01/30/2024		1,972		.61			.61		2,033	2,033			
100266751	PARKER	CO		12/22/2025		2,103		.11			.11		2,114	2,114			
100101062	GREAT MEX	NY		04/28/2023		4,961		.67			.67		5,638	5,638			
100088625	SCOTTSDALE	AZ		11/15/2022		2,879		.43			.43		2,922	2,922			
100117750	MIAMI	FL		07/20/2023		3,036		124			124		3,160	3,160			
100135646	BOZEMAN	MT		11/09/2023		2,364		.33			.33		2,397	2,397			
100081865	TEHRAE CITY	CA		03/31/2022		12,732		.20			.20		12,752	12,752			
100273903	LOS ANGELES	CA		01/26/2026		1,936		(.28)			(.28)		1,908	1,908			
100089400	NORTH CALDWELL	NJ		11/17/2022		2,511		.102			.102		2,613	2,613			
100140727	VILLA PARK	CA		02/08/2024		3,130		.1			.1		3,131	3,131			
100181609	SCARSDALE	NY		12/09/2024		4,438		(127)			(127)		4,311	4,311			
100116825	LOS ANGELES	CA		07/20/2023		4,101		.949			.949		5,050	5,050			
100135767	CERRITOS	CA		11/10/2023		2,971		.80			.80		3,051	3,051			
100087960	PALETTTO BAY	FL		10/25/2022		3,104		.74			.74		3,178	3,178			
100212555	SAN FRANCISCO	CA		05/28/2025		2,752		.2			.2		2,754	2,754			
100181645	GILBERT	AZ		12/11/2024		.803		(.32)			(.32)		.771	.771			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015338	ATLANTA	GA		07/17/2023		1,391		35			35		1,426	1,426			
10015706	ROCHESTER HILLS	MI		02/20/2025		1,966		28			28		1,994	1,994			
10020745	WESTON	FL		04/28/2025		2,626		70			70		2,696	2,696			
100102166	SANTA CLARITA	CA		04/14/2023		730		(13)			(13)		717	717			
100129423	PORTLAND	OR		09/29/2023		3,068		11			11		3,079	3,079			
100087339	VENICE	CA		10/25/2022		3,114		20			20		3,134	3,134			
100108071	DOINEY	CA		05/24/2023		2,907		30			30		2,937	2,937			
100159573	AUBURN	WA		07/15/2024		3,636		5			5		3,641	3,641			
100155011	BUENA PARK	CA		07/19/2024		2,779		(56)			(56)		2,723	2,723			
100226965	EL CAJON	CA		07/30/2025		3,241		19			19		3,260	3,260			
100068191	LOS ANGELES	CA		06/25/2021		8,537		20			20		8,557	8,557			
100175356	CHICAGO	IL		11/05/2024		3,408		48			48		3,456	3,456			
100119617	GILROY	CA		07/31/2023		2,550		3			3		2,553	2,553			
100078012	LAKE FOREST	CA		01/12/2022		4,171		25			25		4,196	4,196			
100134508	WEST LAKE	OH		10/30/2023		2,104		9			9		2,113	2,113			
600103482	BAKERSFIELD	CA		02/28/2025		161		6,532			6,532		6,693	6,693			
100163339	CEDAR PARK	TX		06/13/2024		2,305		24			24		2,329	2,329			
100191024	SEVIERVILLE	TN		01/29/2025		2,645		11			11		2,656	2,656			
100175985	FRENCHTOWN	NJ		11/14/2024		2,737		43			43		2,780	2,780			
100160892	TOIS RIVER	NJ		07/24/2024		4,123		12			12		4,135	4,135			
733323235	VACAVILLE	CA		12/27/2023		947		3,827			3,827		4,774	4,774			
100203940	MIAMI LAKES	FL		03/28/2025		2,799		10			10		2,809	2,809			
100120832	WILSON	NY		08/25/2023		2,823		23			23		2,846	2,846			
100132326	CAMERTON	MO		11/03/2023		3,396		763			763		4,159	4,159			
100200396	OCEAN BEACH	NY		03/10/2025		2,440		4			4		2,444	2,444			
100204044	MIAMI SHORES	FL		03/28/2025		2,991		17			17		3,008	3,008			
100142440	TINTON FALLS	NJ		09/21/2017		1,721		1,072			1,072		2,793	2,793			
100118012	TULLINGA	CA		07/20/2023		3,875		(91)			(91)		3,784	3,784			
100165357	CHULA VISTA	CA		12/20/2024		2,934		19			19		2,953	2,953			
100100028	RIVERSIDE	CA		04/27/2023		4,072		367			367		4,439	4,439			
100118034	SAN FRANCISCO	CA		07/20/2023		3,896		(66)			(66)		3,830	3,830			
100128357	COOPER CITY	FL		09/14/2023		2,892		48			48		2,740	2,740			
100118645	DORAL	FL		07/25/2023		11,286		(436)			(436)		10,850	10,850			
100246052	JOHN ISLAND	SC		10/08/2025		3,211							3,211	3,211			
100211888	SAN JOSE	CA		05/19/2025		2,914		33			33		2,947	2,947			
100117791	SOMMA	CA		07/20/2023		3,182		(87)			(87)		3,095	3,095			
100133587	EDMONS	WA		10/23/2023		2,896		33			33		2,929	2,929			
100186342	GLENDALE	CA		12/30/2024		3,156		46			46		3,202	3,202			
100080035	PARKER	CO		04/08/2022		5,198							5,198	5,198			
100120383	HONOLULU	HI		06/18/2023		2,589		35			35		2,624	2,624			
401052822	BALTIMORE	MD		08/24/2023		1,641		(26)			(26)		1,615	1,615			
100157604	EDMONS	WA		06/28/2024		2,533		24			24		2,557	2,557			
100014527	SOUTHAMPTON	NY		09/27/2017		2,302		341			341		2,643	2,643			
100115828	FREDERICKSBURG	VA		07/20/2023		3,396		20			20		3,416	3,416			
100253980	VAN NUYS	CA		10/30/2025		3,101							3,101	3,101			
100195642	AUSTIN	TX		02/24/2025		2,882		11			11		2,893	2,893			
7333202431	MARTINEZ	CA		12/27/2023		2,482		1,946			1,946		4,428	4,428			
100147470	BERTHOUD	CO		04/03/2024		2,847		1			1		2,848	2,848			
100185778	DIX HILLS	NY		12/26/2024		2,977		1			1		2,978	2,978			
100212482	FORT MYERS BEACH	FL		05/27/2025		2,872		48			48		2,920	2,920			
100164312	DUARTE	CA		06/21/2024		2,946		22			22		2,968	2,968			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014635	SAN FRANCISCO	CA		08/21/2017		4,617		127			127		4,744	4,744			(943)
100192771	KAILUA	HI		02/10/2025		3,787		2			2		3,789	2,846			
100198672	LONG GROVE	IL		07/10/2024		2,619		13			13		2,632	2,632			
730100812	LOS ANGELES	CA		12/21/2023		1,530		6,302			6,302		7,832	7,832			
100090904	CORNWAD	CA		01/31/2023		709					13		722	722			
100193281	AUSTIN	TX		11/03/2023		2,180		16			16		2,196	2,196			
100102452	ROCKLIN	CA		06/07/2023		7,245		73			73		7,318	7,318			
100094601	SAN DIEGO	CA		08/02/2022		3,290		7			7		3,297	3,297			
100101068	BROOKLYN	NY		04/28/2023		5,528		716			716		6,244	6,244			
100238122	SAN GABRIEL	CA		09/15/2025		3,067		(93)			(93)		2,974	2,974			
100099870	OAKLAND	CA		03/28/2023		2,605		8			8		2,613	2,613			
100087188	HEBER CITY	UT		10/25/2022		4,018		386			386		4,404	4,404			
100116150	BURBANK	CA		07/20/2023		3,764		514			514		4,278	4,278			
100203863	PHOENIX	AZ		03/28/2025		2,652		1			1		2,653	2,653			
100212658	SCOTTSDALE	AZ		05/27/2025		2,901		66			66		2,967	2,967			
100116787	GLENDALE	CA		07/20/2023		4,128		1,035			1,035		5,161	5,161			
100116451	TOMBALL	TX		07/20/2023		2,940		215			215		3,155	3,155			
100218256	MIAMI	FL		06/28/2025		2,688		44			44		2,732	2,732			
100116599	LOS ANGELES (NORTHRIDGE AREA)	CA		07/20/2023		677							677	677			
730300257	VALLEJO	CA		12/27/2023		4,812		3,776			3,776		8,588	8,588			
100181655	DALLAS	TX		12/11/2024		2,490		24			24		2,514	2,514			
100110528	SAN FRANCISCO	CA		06/30/2023		3,267		1			1		3,268	3,268			
100194930	SAN DIEGO	CA		02/21/2025		2,858		38			38		2,896	2,896			
4010075336	LUFKIN	TX		07/26/2024		2,562		(105)			(105)		2,457	2,457			
100101080	DOUGLASTON	NY		04/28/2023		2,527		473			473		3,000	3,000			
100115498	DAVIDSONVILLE	MD		07/17/2023		4,086		37			37		4,123	4,123			
100245192	FRANKLIN	WI		10/07/2025		1,960		15			15		1,975	1,975			
100144823	SAN DIEGO	CA		04/26/2024		2,361		8			8		2,369	2,369			
100192847	DELRAY BEACH	FL		02/10/2025		1,842		16			16		1,858	1,858			
4010069803	TRENTON	NJ		04/29/2024		2,506		(93)			(93)		2,413	2,413			
100194593	VALLEY VILLAGE	CA		03/28/2025		2,678		12			12		2,690	2,690			
100155908	BROOKLYN	NY		07/19/2024		2,496		20			20		2,516	2,516			
100177244	HINSHAM	MA		01/16/2025		2,779							2,779	2,779			
100153492	BROOKVILLE	NY		05/30/2024		2,598		(127)			(127)		2,471	2,471			
100214870	WALNUT	CA		06/11/2025		2,414		(58)			(58)		2,356	2,356			
100193087	HEBER CITY	UT		10/13/2023		3,992		1			1		3,993	3,993			
100226841	ARLINGTON	VA		07/30/2025		3,198		36			36		3,234	3,234			
100245181	ADA	MI		10/07/2025		1,911		2			2		1,913	1,913			
730300293	VENTURA	CA		12/27/2023		2,185		3,929			3,929		6,114	6,114			
100091531	ENCINITAS	CA		01/13/2023		2,382		13			13		2,395	2,395			
100148169	LOS ANGELES	CA		05/15/2024		11,505		13			13		11,518	11,518			
730003219	ASH-AND	MA		12/27/2023		(1,560)		7,836			7,836		6,276	6,276			
10004280	KEI GARDENS	NY		08/19/2020		1,863		218			218		2,081	2,081			
100123622	LOS ANGELES	CA		09/29/2023		2,996		49			49		3,015	3,015			
100196568	GAINESVILLE	VA		11/22/2023		1,922		25			25		1,947	1,947			
100220828	DORCHESTER CENTER	MA		07/18/2025		2,683		34			34		2,717	2,717			
100120896	LOS ANGELES	CA		06/30/2023		2,907		25			25		2,932	2,932			
100214868	CEDAR HILLS	UT		06/06/2025		2,944		73			73		3,017	3,017			
100102888	MONTEREY PARK	CA		06/22/2023		2,727		(23)			(23)		2,704	2,704			
100212475	SCOTTSDALE	AZ		05/27/2025		2,673		9			9		2,682	2,682			
100190633	COPELL	TX		01/27/2025		2,710		13			13		2,723	2,723			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100073638	SAN MATEO	CA		04/25/2022		11,171		17			17		11,188	11,188			
100156416	SANTA ANA	CA		06/24/2024		2,864		15			15		2,879	2,879			
100091162	GAITHERSBURG	TN		01/31/2023		2,828	36				36		2,864	2,864			
730060764	LOS ANGELES	CA		12/27/2023		(2,614)		8,296			8,296		5,682	5,682			
100181909	PASADENA	CA		12/12/2024		3,006		67			67		3,073	3,073			
100100469	CORONA	CA		04/27/2023		3,835		139			139		3,974	3,974			
100218644	CARREL	IN		06/27/2025		2,409	4				4		2,413	2,413			
100088819	BROOKLYN	NY		11/15/2022		125,251		6,083			6,083		131,334	131,334			
100100448	MELVILLE	NY		04/27/2023		6,698		66			66		6,764	6,764			
100100964	FISHERS	IN		04/28/2023		4,388		706			706		5,094	5,094			
100182405	LOS ANGELES	CA		12/12/2024		2,755		18			18		2,773	2,773			
100214888	GRANDMA HILLS	CA		06/11/2025		2,685		(75)			(75)		2,610	2,610			
100147135	HAYWARD	CA		05/08/2024		2,761	8				8		2,769	2,769			
100185415	LOS ANGELES	CA		12/20/2024		2,826		31			31		2,857	2,857			
100128282	PORTER RANCH	CA		09/14/2023		32,794		275			275		33,069	33,069			
100100421	RYE	NY		04/27/2023		435		65			65		500	500			
100182022	NORTH ANDOVER	MA		12/12/2024		2,964		90			90		3,054	3,054			
100219553	SCOTTSDALE	AZ		07/07/2025		2,915		30			30		2,945	2,945			
100114511	RIVERSIDE	CA		06/29/2023		2,911		43			43		2,954	2,954			
100065548	LOS ANGELES	CA		07/28/2021		5,495		10			10		5,505	5,505			
100137877	SAN DIEGO	CA		12/13/2023		2,471		16			16		2,487	2,487			
100132497	GLENDALE	CA		11/03/2023		2,512		45			45		2,557	2,557			
100084094	EDISTO ISLAND	SC		08/12/2022		4,422		170			170		4,592	4,592			
100194652	CHICAGO	IL		02/21/2025		2,962		78			78		3,040	3,040			
100137375	PALM DESERT	CA		12/05/2023		2,382		61			61		2,443	2,443			
730007559	LOS ANGELES	CA		12/27/2023		6,865		1,455			1,455		8,320	8,320			
730101524	BAY POINT	CA		12/27/2023		(836)		6,267			6,267		5,431	5,431			
100180417	PACIFICA	CA		11/25/2024		3,057		50			50		3,107	3,107			
100090001	NAPLES	FL		01/13/2023		3,276		227			227		3,503	3,503			
100163949	LOS ANGELES	CA		06/13/2024		2,842		26			26		2,868	2,868			
100116199	RIDGEWOOD	NY		07/20/2023		3,487		753			753		4,240	4,240			
100229594	COLUMBIA	SC		06/15/2025		3,527		4			4		3,531	3,531			
100132423	WINDERMERE	FL		11/03/2023		2,502		58			58		2,560	2,560			
100087113	TAMPA	FL		11/04/2022		2,334		54			54		2,388	2,388			
100074480	OAKLAND	CA		12/14/2021		6,107		24			24		6,131	6,131			
100088062	SNOHOMISH	WA		10/25/2022		3,671		777			777		4,448	4,448			
100198857	GREAT NECK	NY		02/28/2025		4,100	(131)				(131)		3,969	3,969			
100174060	MAKAWAO	HI		10/31/2024		807		(30)			(30)		777	777			
100273048	MOUNTAIN VIEW	CA		01/15/2026		972		6			6		978	978			
100057233	LOS ANGELES	CA		05/19/2021		4,686	(398)				(398)		4,288	4,288			
100132894	CHAPPAQUA	NY		11/03/2023		3,365		158			158		3,523	3,523			
100100000	SAN JUAN CAPISTRANO	CA		03/28/2023		2,686	38				38		2,724	2,724			
100087200	PORTLAND	OR		10/25/2022		3,673		267			267		3,940	3,940			
100101032	LOS ANGELES	CA		04/28/2023		4,335		397			397		5,272	5,272			
100139145	PALMDALE	CA		12/28/2023		1,784		9			9		1,793	1,793			
100188808	BOYTON BEACH	FL		02/10/2025		2,601		6			6		2,607	2,607			
100171438	ALTAMENA	CA		07/20/2023		2,614		257			257		2,871	2,871			
100132579	SOUTHWEST RANCHES	FL		11/03/2023		2,269	74				74		2,343	2,343			
100100369	BROOKLYN	NY		04/27/2023		3,603		171			171		3,774	3,774			
100182434	HILO	HI		12/12/2024		2,907		57			57		2,964	2,964			
100268457	KAILUA KONA	HI		12/29/2025		1,978		45			45		2,023	2,023			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10	11	12	13
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than- Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100087265	NAVARRE	FL		10/25/2022			3,822		348			348		4,170		4,170		
100073851	FREDONT	CA		04/08/2022			19,767		990			990		20,757		20,757		
100135150	WHITEFISH	MT		12/15/2023			2,343		45			45		2,388		2,388		
100101956	YULEE	FL		04/14/2023			597		(1)			(1)		596		596		
100132666	STOCKTON	CA		11/03/2023			2,348		17			17		2,365		2,365		
100132379	SALINAS	CA		11/03/2023			2,280		82			82		2,362		2,362		
100116114	NORTH HOLLYWOOD AREA	CA		07/20/2023			3,481		591			591		4,072		4,072		
100087460	VACAVILLE	CA		10/25/2022			3,986		438			438		4,424		4,424		
100212482	CASTRO VALLEY	CA		05/28/2025			2,489		40			40		2,539		2,539		
100100536	LEESBURG	VA		04/28/2023			2,047		80			80		2,127		2,127		
100132667	KAAVIA	HI		11/03/2023			2,105		(6)			(6)		2,099		2,099		
100191064	THOUSAND OAKS	CA		01/29/2025			2,503		1			1		2,504		2,504		
100116556	SAN FRANCISCO	CA		07/20/2023			3,654		773			773		4,427		4,427		
100012015	SAN JUAN CAPISTRANO	CA		03/08/2017			5,489		1,304			1,304		6,793		6,793		
100117532	SAN JOSE	CA		07/20/2023			3,494		(42)			(42)		3,452		3,452		
100266729	DECATUR	GA		12/22/2025			2,462		20			20		2,482		2,482		
100111862	CORONA	CA		06/29/2023			10,256		3,216			3,216		13,472		13,472		
100109787	SPRING BRANCH	TX		06/04/2023			2,827		29			29		2,856		2,856		
100209652	GOLETA	CA		05/05/2025			2,687		46			46		2,687		2,687		
100219638	HAWAII OH PORT	MA		07/07/2025			2,865							2,911		2,911		
100116288	FOLSOM	CA		07/20/2023			3,947		813			813		4,760		4,760		
100126405	RIDGEWOOD	NY		06/30/2023			2,468		(118)			(118)		2,350		2,350		
100155154	SAN CLEMENTE	CA		05/28/2024			4,093		823			823		4,916		4,916		
100181084	PARAMUS	NJ		12/11/2024			769		(11)			(11)		758		758		
100117383	LOS ANGELES	CA		07/20/2023			3,646		1,286			1,286		4,932		4,932		
100206891	CHESTNUT RIDGE	NY		04/24/2025			2,576		79			79		2,655		2,655		
100198374	LOS ANGELES	CA		02/28/2025			2,614		8			8		2,622		2,622		
100094858	LOS ANGELES	CA		06/02/2022			3,519		79			79		3,598		3,598		
100152855	BOTHELL	WA		05/17/2024			3,059		213			213		3,272		3,272		
403052711	RICHMOND HEIGHTS	OH		11/04/2024			6,833		93			93		6,926		6,926		
100116410	FLUSHING	NY		07/20/2023			3,643		1,540			1,540		5,183		5,183		
100201507	EDEN PRAIRIE	MINN		03/12/2025			9,571		65			65		9,636		9,636		
100116144	DAILY CITY	CA		07/20/2023			2,383		297			297		2,680		2,680		
100078456	NASHVILLE	TN		01/25/2022			5,145		4			4		5,149		5,149		
100078467	NASHVILLE	TN		01/25/2022			5,146		3			3		5,149		5,149		
100116716	SAN JOSE	CA		07/20/2023			4,486		979			979		5,465		5,465		
100194411	SUITE CITY	NC		02/14/2025			6,901		82			82		6,983		6,983		
100117104	FLUSHING	NY		07/20/2023			3,634		1,147			1,147		4,781		4,781		
100080016	BRISSANE	CA		04/08/2022			5,039		104			104		5,143		5,143		
100109050	LA MESA	CA		06/05/2023			2,179		71			71		2,250		2,250		
100079202	ASTORIA	OR		02/24/2022			5,263		43			43		5,306		5,306		
100011921	AGORA HILLS	CA		03/08/2017			3,869		222			222		4,091		4,091		
100101021	MIAMI BEACH	FL		04/28/2023			4,325		986			986		5,311		5,311		
100079705	LAGUNA NIGUEL	CA		04/25/2022			5,086		215			215		5,301		5,301		
100182073	SAN DIEGO	CA		12/12/2024			2,917		77			77		2,994		2,994		
100192804	LONG BEACH	CA		02/10/2025			2,600		16			16		2,616		2,616		
100083013	PALM SPRINGS	CA		05/05/2022			4,312		23			23		4,335		4,335		
100067346	WASHOUGAL	WA		10/25/2022			6,601		251			251		6,852		6,852		
100117227	LOS ANGELES	CA		07/20/2023			3,436		445			445		3,881		3,881		
100103863	TERRILL	TX		06/08/2023			2,556		7			7		2,563		2,563		
100219497	PISMO BEACH	CA		07/07/2025			1,917		52			52		1,969		1,969		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090199	FREDERICKSBURG	VA		01/13/2023		2,475		64					2,539	2,539			
100214123	MIAMI	FL		05/30/2025		2,387		31					2,418	2,418			
100245120	ORLANDO	FL		10/07/2025		2,789		42					2,831	2,831			
100090922	CORONA	CA		01/31/2023		2,390		73					2,463	2,463			
100135072	LYNNWOOD	WA		11/01/2023		2,436		39					2,475	2,475			
100117179	ARCADIA	CA		07/20/2023		4,223		1,097					5,320	5,320			
100266745	BRACENTON	FL		12/22/2025		1,837		27					1,864	1,864			
100117404	BEVERLY HILLS	CA		07/20/2023		3,718		906					4,624	4,624			
10027318	STLMAR	CA		02/12/2026		828		15					843	843			
100091623	ANTIOCH	CA		01/30/2023		895		5					900	900			
100180331	LONG BEACH	CA		11/25/2024		2,702		16					2,718	2,718			
100101685	MONSEY	NY		04/26/2023		2,917		44					2,961	2,961			
100186062	LAKE OSIEGO	OR		01/31/2025		2,651		4					2,655	2,655			
100100844	OAKLAND	CA		04/28/2023		3,506		258					3,764	3,764			
100211591	DORAL	FL		06/23/2025		2,301		3					2,304	2,304			
100100642	HOUSTON	TX		03/28/2023		1,273		(6)					1,267	1,267			
100138005	BURBANK	CA		12/13/2023		2,615		75					2,690	2,690			
100100093	FLUSHING	NY		04/27/2023		3,918		544					4,462	4,462			
100083059	SUNNY ISLES BEACH	FL		05/26/2022		4,351		349					4,700	4,700			
100079771	LAFALETTE	CA		04/08/2022		5,036		330					5,366	5,366			
100116647	LOS ANGELES	CA		07/20/2023		3,974		878					4,852	4,852			
100141196	KISSIMEE	FL		01/30/2024		1,896		15					1,911	1,911			
100101107	BRACENTON	FL		04/28/2023		3,770		1,129					4,899	4,899			
100116462	SAN FRANCISCO	CA		07/20/2023		69,822		987					70,809	70,809			
100087245	NORTH MIAMI	FL		10/25/2022		3,527		253					3,780	3,780			
100176210	CHICAGO	CA		11/19/2024		72,476		237					72,713	72,713			
100192534	SANTA MONICA	CA		11/03/2023		2,271		10					2,281	2,281			
100100655	STEVENSVILLE	MD		12/23/2016		(3,811)		115					(3,696)	(3,696)			
100087202	FAR ROCKAWAY	NY		10/25/2022		3,434		334					3,768	3,768			
100086727	MISSOURI CITY	TX		09/30/2022		3,258		22					3,280	3,280			
100012345	SKOKIE	IL		04/28/2017		4,424		673					5,097	5,097			
100149187	KIHEI	HI		04/22/2024		2,212		31					2,243	2,243			
100141806	SANTA ANA	CA		01/30/2024		1,830		9					1,839	1,839			
100101058	BROOKLYN	NY		04/28/2023		4,142		820					4,962	4,962			
100219229	MOUNT PLEASANT	SC		06/27/2025		2,127		2					2,129	2,129			
100196698	NEW BERLIN	WI		01/25/2024		1,853		18					1,871	1,871			
100088653	QUINING	GA		11/15/2022		2,763		122					2,885	2,885			
100180226	SACRAMENTO	CA		11/25/2024		2,597		7					2,604	2,604			
100100022	DIX HILLS	NY		04/27/2023		2,349		303					2,652	2,652			
100117369	ARCADIA	CA		07/20/2023		3,670		859					4,529	4,529			
10017068	CHESTNUT HILL	MA		07/20/2023		3,907		196					4,103	4,103			
100274036	BENTONVILLE	AR		01/26/2026		1,989		(82)					1,907	1,907			
100076800	YORBA LINDA	CA		12/27/2021		5,512		83					5,595	5,595			
100219225	MESA	AZ		06/27/2025		2,488		22					2,510	2,510			
100099556	PHOENIX	AZ		03/28/2023		2,572		112					2,684	2,684			
100100959	GILBERT	AZ		04/28/2023		4,494		778					5,272	5,272			
100116611	RANCHO PALOS VERDES	CA		07/20/2023		3,612		494					4,106	4,106			
100116864	SUNFISIDE	FL		07/20/2023		791		48					839	839			
100182031	CHICAGO	IL		12/12/2024		2,546		28					2,574	2,574			
100219178	SAN JOSE	CA		07/07/2025		2,655		18					2,673	2,673			
100081228	LONG BRANCH	NJ		03/18/2022		4,780		72					4,852	4,852			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009281	LITTLETON	CO		01/26/2023		2,398		6					2,404	2,404			
10013209	HOUSTON	TX		11/03/2023		2,421		115			115		2,536	2,536			
100091001	LOS ANGELES	CA		01/31/2023		1,429		14			14		1,443	1,443			
100079684	COSTA MESA	CA		04/08/2022		5,948		201			201		5,949	5,949			
100115893	KENT	WA		07/20/2023		3,101		64			64		3,165	3,165			
100118014	SAN JOSE	CA		07/20/2023		3,147		204			204		3,351	3,351			
100081468	IRVINE	CA		03/18/2022		4,789		113			113		4,902	4,902			
100133403	OCEANSIDE	CA		11/21/2023		3,584		30			30		3,614	3,614			
100177627	TRABUCO CANYON	CA		01/16/2025		1,475		(69)			(69)		1,406	1,406			
100125202	BROOKLYN	NY		04/28/2017		3,654		909			909		4,563	4,563			
100101010	VISTA	CA		04/28/2023		3,723		418			418		4,141	4,141			
100120348	BLOOMFIELD HILLS	MI		06/18/2023		2,333		(99)			(99)		2,234	2,234			
100014393	OHIO HILLS	CA		09/21/2017		3,373		732			732		4,105	4,105			
100116806	CASTRO VALLEY	CA		07/20/2023		3,107		1,041			1,041		4,148	4,148			
100100430	MARLBOROUGH	MA		04/21/2023		3,235		202			202		3,437	3,437			
100135050	MONEY	NY		11/01/2023		3,392		81			81		3,473	3,473			
100116488	FEDONDO BEACH	CA		07/20/2023		3,998		787			787		4,785	4,785			
100202633	TORRANCE	CA		03/24/2025		2,511		9			9		2,520	2,520			
100089044	HONOLULU	HI		11/04/2022		2,832		61			61		2,893	2,893			
100116331	SCOTTSDALE	AZ		07/20/2023		3,399		968			968		4,367	4,367			
100116836	DALLAS	TX		07/20/2023		4,438		1,281			1,281		5,719	5,719			
100134322	BOCA RATON	FL		10/30/2023		4,097		41			41		4,138	4,138			
100212461	SEABO	ME		05/21/2025		2,441					40		2,481	2,481			
100274124	ATLANTIC BEACH	FL		01/21/2026		863		3			3		866	866			(926)
100119225	EAST BOSTON	MA		07/31/2023		3,707		14			14		3,721	3,721			(926)
100079498	SAN DIEGO	CA		04/25/2022		4,766		164			164		4,932	4,932			
100181962	SAN MARCOS	TX		12/12/2024		2,518		26			26		2,544	2,544			
100101167	BROOKLYN	NY		04/28/2023		3,460		832			832		4,292	4,292			
100014327	JACKSON HEIGHTS	NY		09/21/2017		1,793		485			485		2,278	2,278			
100081466	LOS ANGELES	CA		03/18/2022		4,716		103			103		4,819	4,819			
100147176	GRAFTON	MA		03/28/2024		1,555		26			26		1,581	1,581			
100117304	CHICAGO	IL		07/20/2023		2,984		272			272		3,256	3,256			
100090867	RANCHO CUCAMONGA	CA		01/31/2023		4,653		45			45		4,698	4,698			
100109217	CORONA	CA		07/21/2023		2,472					7		2,479	2,479			
100081944	GARDEN GROVE	CA		03/18/2022		5,116		146			146		5,262	5,262			
100117348	SCOTTSDALE	AZ		07/20/2023		3,120		750			750		3,870	3,870			
100132515	QUDJAE KEY	FL		11/03/2023		1,465		88			88		1,553	1,553			
100132551	LEHI	UT		11/03/2023		2,279		30			30		2,309	2,309			
100117399	DALY CITY	CA		07/20/2023		3,402		654			654		4,056	4,056			
100087185	LOS ANGELES	CA		10/25/2022		3,292		118			118		3,410	3,410			
1001153156	SAN JOSE	CA		07/20/2023		2,784		142			142		2,926	2,926			
100153156	ORANGE BEACH	AL		05/28/2024		4,083		1,006			1,006		5,089	5,089			
100219463	BRADLEY BEACH	NJ		07/07/2025		2,638		27			27		2,665	2,665			
100133353	OWINGS MILLS	MD		11/21/2023		2,104		1			1		2,105	2,105			
100116848	SEATTLE	WA		07/20/2023		3,133		1,180			1,180		4,313	4,313			
100201811	GULETA	CA		03/18/2025		760		2			2		762	762			
100142156	GLENDALE	CA		02/29/2024		2,204		(20)			(20)		2,184	2,184			
100100405	FLUSHING	NY		04/21/2023		3,619		660			660		4,279	4,279			
100103716	NORWALK	CT		05/10/2023		2,487		2			2		2,489	2,489			
10020727	WALTHAM	MA		07/18/2025		2,214		23			23		2,237	2,237			
100129501	MARLTON	NJ		06/25/2023		1,497							1,497	1,497			

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100144566	SAN CLEMENTE	CA		03/13/2024		2,376		15			15		2,391		2,391		
10010847	NEW MILFORD	NI		05/24/2023		5,407		21			21		5,428		5,428		
100126804	LAUREL	MD		06/30/2023		657		1,234			1,234		1,891		1,891		
100100367	JAMAICA	NY		04/21/2023		3,413		301			301		3,714		3,714		
100000440	NEIGHBURY PARK	CA		09/27/2016		3,650		395			395		4,045		4,045		
100100080	LAS VEGAS	NV		04/28/2023		3,874		757			757		4,631		4,631		
100116123	LOS ANGELES	CA		07/20/2023		1,152		250			250		1,402		1,402		
100185335	BRIGHTON	CO		12/20/2024		2,657		58			58		2,715		2,715		
100236558	LOS ANGELES	CA		09/12/2025		2,225		24			24		2,249		2,249		
100117013	JAMAICA	NY		07/20/2023		2,963		566			566		3,529		3,529		
100110367	SAN FRANCISCO	CA		06/30/2023		2,964		47			47		3,011		3,011		
100100139	LOXAHATCHEE	FL		03/28/2023		2,327		51			51		2,378		2,378		
100143538	JERSEY CITY	NJ		02/21/2024		2,940		(108)			(108)		2,232		2,232		
100102805	TEBICOLA	CA		06/22/2023		2,427		3			3		2,430		2,430		
100159555	DUNWALL	WA		07/15/2024		2,699		54			54		2,753		2,753		
100101019	UPLAND	CA		04/28/2023		3,901		809			809		4,710		4,710		
100116771	BROOKLYN	NY		07/20/2023		3,108		1,147			1,147		4,255		4,255		
100138770	DOVERVILLE	LA		12/21/2023		1,513		20			20		1,533		1,533		
100245169	ORLANDO	FL		10/07/2025		1,715		28			28		1,743		1,743		
100116146	SAN JOSE	CA		07/20/2023		3,247		506			506		3,753		3,753		
100100003	CARLSBAD	CA		03/28/2023		2,325		9			9		2,334		2,334		
100117575	DALY CITY	CA		07/20/2023		2,338		(39)			(39)		2,299		2,299		
100190840	MIAMI	FL		01/27/2025		2,437		20			20		2,457		2,457		
100090819	LOS ANGELES	CA		01/31/2023		2,642		34			34		2,676		2,676		
100118013	LOS ANGELES	CA		07/20/2023		117,476		6,492			6,492		123,968		123,968		
100089738	FREMONT	CA		12/02/2022		2,952		57			57		3,009		3,009		
100135588	VON ORRY	TX		11/09/2023		2,255		7			7		2,262		2,262		
100080040	SANTA BARBARA	CA		04/08/2022		4,635		120			120		4,755		4,755		
100273821	PASO ROBLES	CA		01/26/2026		730		(2)			(2)		728		728		
100201446	LAKEVIEW	MT		03/12/2025		(4,409)		(38)			(38)		(4,446)		(4,446)		
100116110	GRANDMA HILLS	CA		07/20/2023		3,403		639			639		4,042		4,042		
100116117	SAN FRANCISCO	CA		07/20/2023		3,996		22			22		4,008		4,008		
100214730	FLUSHING	NY		06/11/2025		2,242		13			13		2,255		2,255		
100216392	HAYWARD	CA		06/20/2025		2,370		6			6		2,376		2,376		
100163892	GRANDMA HILLS	CA		09/27/2024		652		(15)			(15)		637		637		
100160575	LOS ANGELES	CA		07/19/2024		2,425		24			24		2,449		2,449		
100116635	SAN FRANCISCO	CA		07/20/2023		3,665		957			957		4,622		4,622		
100135418	WASHINGTON	DC		11/13/2023		2,184		11			11		2,195		2,195		
100081165	WASHINGTON	DC		03/18/2022		4,775		94			94		4,869		4,869		
100081171	WASHINGTON	DC		03/18/2022		4,777		94			94		4,871		4,871		
100220087	HOUSTON	TX		06/06/2025		2,249		31			31		2,280		2,280		
100100974	BROOKLYN	NY		04/28/2023		5,309		975			975		6,284		6,284		
100116675	HONOLULU	HI		07/20/2023		3,543		1,218			1,218		4,761		4,761		
100140835	CHAGRIN FALLS	OH		03/06/2024		1,126		8			8		1,134		1,134		
100274093	PARKLAND	FL		01/21/2026		747		(27)			(27)		720		720		
4010081505	DAYTON	OH		09/27/2024		1,964		(77)			(77)		1,887		1,887		
100134373	HOLLISTER	CA		10/27/2023		1,561		1			1		1,562		1,562		
100181593	GLENDALE	CA		12/09/2024		2,233		(122)			(122)		2,111		2,111		
100084738	LIVERMORE	CA		06/02/2022		3,085		59			59		3,144		3,144		
100100368	CORONA	CA		04/27/2023		3,231		175			175		3,406		3,406		
100103780	JUPITER	FL		05/10/2023		2,300		12			12		2,312		2,312		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10	11	12	13
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100247391	SOUTH-BOROUGH	MA		10/29/2025			2,008	(64)				(64)		1,944		1,944		
100117177	LA MESA	CA		07/20/2023			3,364		525			525		3,889		3,889		
100014342	WILHELMSTONE	NY		06/21/2017			1,316		81					1,397		1,397		
100116300	ROSEMead	CA		07/20/2023			3,536		1,144			1,144		4,680		4,680		
100101056	BROOKLYN	NY		04/28/2023			3,967		789			789		4,756		4,756		
100103665	RANCHO CUCAMONGA	CA		05/08/2023			30,117		342			342		30,459		30,459		
100091748	SYLMAR	CA		03/24/2023			1,185		13			13		1,198		1,198		
100140884	NEWMAN	GA		01/25/2024			1,831		1			1		1,832		1,832		
100166916	DANBURY	CT		11/08/2024			2,089							2,089		2,089		
100153153	COROLLA	NC		05/28/2024			5,389		1,321			1,321		6,710		6,710		
100116315	BROOKLYN	NY		07/20/2023			3,669		1,175			1,175		4,844		4,844		
100084738	RIDGEFIELD	WA		06/02/2022			2,934		41			41		2,975		2,975		
100081548	SAN JOSE	CA		03/18/2022			4,581		128			128		4,709		4,709		
100116631	TUJUNGA AREA LOS ANGELES	CA		07/20/2023			3,638		1,071			1,071		4,709		4,709		
100151438	KAILUA-KOHA	HI		05/10/2024			2,313		5			5		2,318		2,318		
100153796	HERMISTON	UT		07/10/2024			3,115		7			7		3,122		3,122		
100109765	FELTON	CA		06/04/2023			2,706		31			31		2,737		2,737		
100110519	BELMONT	CA		06/30/2023			2,877		49			49		2,926		2,926		
100116081	SAN JOSE	CA		07/20/2023			6,657		226			226		6,883		6,883		
100111382	NORTHRIODE	CA		06/29/2023			3,205		199			199		3,404		3,404		
10017091	WEST HILLS	CA		04/26/2018			4,207		190			190		4,397		4,397		
100100944	YUCAIPA	CA		04/28/2023			2,358		64			64		2,422		2,422		
100100893	RIVERSIDE	CA		04/28/2023			3,887		265			265		4,152		4,152		
100078696	ARCADIA	CA		02/02/2022			4,684		19			19		4,703		4,703		
100079783	OAKLAND	CA		04/08/2022			4,694		417			417		5,111		5,111		
100087463	MIAMI	FL		10/25/2022			2,084		87			87		2,171		2,171		
100157137	LA VERNE	CA		02/20/2025			3,140		42			42		3,182		3,182		
100087474	SEDONA	AZ		10/25/2022			3,490		277			277		3,767		3,767		
100214485	LOS ANGELES	CA		06/06/2025			2,148		5			5		2,153		2,153		
100214610	BOUNTIFUL	UT		06/09/2025			12,097		(97)			(97)		12,000		12,000		
100132657	KANEHE	HI		11/03/2023			1,816		(18)			(18)		1,798		1,798		
100132844	PALM HARBOR	FL		11/03/2023			2,556		338			338		2,894		2,894		
100273046	SEDONA	AZ		01/15/2026			1,293		7			7		1,300		1,300		
100117955	SAN DIEGO	CA		07/20/2023			2,482		(47)			(47)		2,435		2,435		
100200686	VALLEJO	CA		03/11/2025			2,305		28			28		2,333		2,333		
100132555	HUNTINGTON BEACH	CA		11/03/2023			1,941		8			8		1,949		1,949		
100132337	CORONA	CA		11/03/2023			2,348		158			158		2,506		2,506		
100132501	BOJIE	MD		11/03/2023			2,213		80			80		2,293		2,293		
100185460	LOS ANGELES	CA		12/20/2024			2,388		25			25		2,413		2,413		
100109212	TURLOCK	CA		07/21/2023			2,478		9			9		2,487		2,487		
100100433	MIAMI	FL		04/27/2023			1,061		59			59		1,120		1,120		
100090030	MONTEBELLO	CA		04/08/2022			4,431		95			95		4,526		4,526		
100087213	CORONA	CA		10/25/2022			4,705		270			270		4,975		4,975		
100129845	SAN DIEGO	CA		09/27/2023			1,796		(36)			(36)		1,760		1,760		
100116094	DAILY CITY	CA		07/20/2023			11,623		3,156			3,156		14,779		14,779		
100084382	WAIHAW	NC		06/12/2022			3,151		10			10		3,161		3,161		
100181986	SAN DIEGO	CA		12/11/2024			2,654		13			13		2,667		2,667		
100153161	HAYDEN	ID		05/28/2024			5,107		1,225			1,225		6,332		6,332		
100073913	LINCOLN	NE		04/25/2022			4,298		18			18		4,316		4,316		
100100371	EAST ELIMURST	NY		04/27/2023			3,420		158			158		3,578		3,578		
100130285	SAN DIEGO	CA		09/28/2023			2,078		(87)			(87)		1,991		1,991		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021481	ALHAMBRA	CA		06/11/2025		2,220	(31)						2,189	2,189			
100132617	QUEENS	NY		11/03/2023		2,019		75			75		2,094	2,094			
100117344	LOS ANGELES	CA		07/20/2023		3,279		1,364			1,364		4,643	4,643			
100180065	GARDEN GROVE	CA		12/30/2024		2,209		6			6		2,215	2,215			
100172707	ONTARIO	CA		11/21/2024		2,261		6			6		2,267	2,267			
10026629	SAN CLEMENTE	CA		12/29/2025		1,641		8			8		1,649	1,649			
100078740	SANTA ANA	CA		02/25/2022		4,600		57			57		4,657	4,657			
100087362	CHULA VISTA	CA		10/25/2022		3,053		105			105		3,158	3,158			
100087529	BURBANK	CA		10/25/2022		3,158		197			197		3,355	3,355			
100079347	HALLANDALE BEACH	FL		03/17/2022		5,812							5,812	5,812			
100211763	ASTON	ID		05/19/2025		2,111		5			5		2,116	2,116			
100114562	SURPRISE	AZ		06/29/2023		1,680		93			93		1,753	1,753			
100116638	NORTHRIE AREA LOS ANGELES	CA		07/20/2023		24,139		3,757			3,757		27,896	27,896			
100076882	UNION CITY	CA		02/02/2022		4,547		19			19		4,566	4,566			
100238107	LOS ANGELES	CA		09/15/2025		1,763		(62)			(62)		1,701	1,701			
100135027	LOS ANGELES	CA		10/30/2023		2,048		(4)			(4)		2,044	2,044			
100088005	PALMETTO BAY	FL		10/25/2022		2,206		25			25		2,231	2,231			
100171106	WANTAGE	NJ		11/22/2024		2,041		3			3		2,044	2,044			
100101189	BROOKLYN	NY		04/28/2023		12,031		1,517			1,517		13,548	13,548			
100192828	DENVER	CO		02/10/2025		2,290		19			19		2,309	2,309			
100100970	SAINT AUGUSTINE	FL		04/28/2023		3,624		573			573		4,197	4,197			
100268478	SILVERTHORNE	CO		12/29/2025		890		24			24		914	914			
100126820	SAN DIEGO	CA		06/30/2023		844		1,157			1,157		2,001	2,001			
100273563	VESTAVIA	AL		01/26/2026		1,512		(48)			(48)		1,464	1,464			
100090889	PASADENA	CA		01/31/2023		2,457		22			22		2,479	2,479			
100100379	RHINEBECK	NY		04/27/2023		3,015		232			232		3,247	3,247			
100236336	WAVNE	NJ		09/10/2025		2,527		27			27		2,554	2,554			
100185151	MEDFORD	OR		12/20/2024		2,269		7			7		2,276	2,276			
4010054722	LITTLE EGG HARBOR	NJ		08/24/2023		2,043		(73)			(73)		1,970	1,970			
100081194	FULLERTON	CA		03/18/2022		6,117		207			207		6,324	6,324			
100216011	SAN ANTONIO	TX		07/11/2025		2,095		10			10		2,105	2,105			
100129365	ASBURY PARK	NJ		09/25/2023		2,340		23			23		2,363	2,363			
100199401	LAS VEGAS	NV		03/05/2025		2,292		18			18		2,310	2,310			
100087401	ORLANDO	FL		10/25/2022		3,398		235			235		3,633	3,633			
100086366	MILILANI	HI		09/23/2022		2,590		15			15		2,595	2,595			
100212148	PALM DESERT	CA		05/22/2025		2,222		22			22		2,244	2,244			
100116314	BROOKLYN	NY		07/30/2023		3,241		805			805		4,046	4,046			
100100419	JAMAICA	NY		04/27/2023		2,995		725			725		3,720	3,720			
100100342	YORBA LINDA	CA		04/27/2023		3,244		154			154		3,398	3,398			
100116716	GRANDMA HILLS	CA		07/30/2023		4,199		1,074			1,074		5,273	5,273			
100011088	LA CANADA FLINTRIDGE	CA		01/27/2017		1,705		226			226		1,931	1,931			
100182336	CANNON BEACH	OR		12/12/2024		2,781		58			58		2,839	2,839			
100199263	CORTE MAJERA	CA		03/05/2025		2,310		18			18		2,328	2,328			
100182333	CAPTOLA	CA		12/12/2024		2,447		45			45		2,492	2,492			
100100739	PURELLVILLE	VA		04/28/2023		3,145		240			240		3,385	3,385			
100128518	VAN NUYS	CA		09/15/2023		1,660		13			13		1,673	1,673			
100218834	WAIPAHU	HI		06/27/2025		2,027		23			23		2,050	2,050			
100182634	INDEPENDENCE	MI		12/12/2024		2,654		122			122		2,776	2,776			
100132771	CHARLOTTE	NC		11/03/2023		2,013		5			5		2,018	2,018			
100082176	REDONDO BEACH	CA		04/14/2022		4,266		140			140		4,406	4,406			
100083669	SAN JOSE	CA		05/26/2022		4,015		655			655		4,670	4,670			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100101009	UKIAH	CA		04/28/2023		3,363		425					3,788	3,788	2,288		
100209741	FLAGSTAFF	AZ		05/05/2025		2,274		14					2,288	2,288	2,340		
100129424	LOS ANGELES	CA		09/29/2023		2,337	3						2,340	2,340	2,519		
100179472	EVERETT	WA		11/21/2024		2,489		30					2,519	2,519	2,380		
100109176	SANTA CLARITA	CA		07/21/2023		2,378		2					2,380	2,380	2,437		
100119812	DEERFIELD BEACH	FL		06/10/2023		2,422		15					2,437	2,437	2,317		
100182470	KIRKLAND	WA		12/12/2024		2,301		16					2,317	2,317	4,435		
100080863	PASADENA	CA		03/10/2022		4,409		26					4,435	4,435	3,058		
100116526	OAKLAND	CA		07/20/2023		2,720		338					3,058	3,058	1,689		
100136614	JOSHUA TREE	CA		11/22/2023		1,686		3					1,689	1,689	2,970		
100118111	RANCHO CUCAMONGA	CA		07/20/2023		2,820		150					2,970	2,970	(2,549)		
100109148	MADERA BEACH	FL		06/09/2023		(2,549)							(2,549)	(2,549)	3,249		
100100320	GLENDALE	CA		04/27/2023		3,059		190					3,249	3,249	2,973		
100088320	SOCIAL CIRCLE	GA		11/10/2022		2,946		27					2,973	2,973	3,621		
100116814	VAN NUYS AREALOS ANGELES	CA		07/20/2023		3,019		602					3,621	3,621	1,306		
100044408	OZONE PARK	NY		11/19/2020		1,027		279					1,306	1,306	4,452		
100153157	SEVIENVILLE	TN		05/28/2024		3,608		844					4,452	4,452	2,465		
100192558	WESTMINSTER	CA		03/05/2025		2,386		79					2,465	2,465	3,692		
100084848	LAS VEGAS	NV		06/02/2022		3,677							3,692	3,692	3,410		
100087287	TUSCON	AZ		10/25/2022		3,128		282					3,410	3,410	(572)		
100189394	MIAMI	FL		01/14/2025		(572)							(572)	(572)	2,271		
100195347	DENVER	CO		02/24/2025		2,240		31					2,271	2,271	3,074		
100132403	SAN JOSE	CA		11/03/2023		3,032		42					3,074	3,074	1,949		
100214863	ALHAMBRA	CA		06/11/2025		1,991	(42)						1,949	1,949	3,505		
100101083	BROOKLYN	NY		04/28/2023		3,177		328					3,505	3,505	6,265		
100081212	EVERETT	WA		03/18/2022		6,098		167					6,265	6,265	3,571		
100116720	SEATTLE	WA		07/20/2023		3,662	(91)						3,571	3,571	1,617		
100128773	BOD RATON	FL		09/21/2023		1,604		13					1,617	1,617	966		
100185940	MIAMI	FL		12/20/2024		641		1					642	642	1,542		
100137883	FORT BRAGG	CA		12/08/2023		980	(14)						966	966	3,284		
100132414	LITHIA	FL		11/03/2023		1,507		35					1,542	1,542	2,498		
100112413	MCKINOUGH	GA		06/29/2023		2,303		981					3,284	3,284	3,430		
100193480	BEVERLY CITY	WA		02/10/2025		2,478		20					2,498	2,498	2,906		
100100333	PLANTATION	FL		04/27/2023		3,146		284					3,430	3,430	2,015		
100132576	VALENCIA	CA		11/03/2023		2,836		70					2,906	2,906	3,224		
100132576	SALT LAKE CITY	UT		11/03/2023		1,968		16					1,984	1,984	2,316		
100140495	GILBERT	AZ		01/19/2024		2,000		15					2,015	2,015	1,431		
100100341	STATEN ISLAND	NY		04/27/2023		2,934		290					3,224	3,224	2,316		
100213836	CARSON	CA		05/29/2025		2,288	28						2,316	2,316	1,431		
100114736	OAKHURST	NJ		07/07/2023		1,415		16					1,431	1,431	425		
100053808	FAR ROCKAWAY	NY		03/23/2021		425							425	425	2,394		
100109157	HEBR CITY	UT		07/21/2021		2,389		5					2,394	2,394	1,537		
100268469	BERNADA DUNES	CA		12/29/2025		1,329		8					1,537	1,537	2,656		
401004575	MASTIC BEACH	NY		02/02/2023		2,652		4					2,656	2,656	3,970		
100101190	STATEN ISLAND	NY		04/28/2023		3,576		394					3,970	3,970	1,975		
100130319	TEBICOLA	CA		09/28/2023		1,970		5					1,975	1,975	3,607		
100118002	NORTH FORT MYERS	FL		07/20/2023		3,546		59					3,607	3,607	417		
100173390	LA QUINTA	CA		10/29/2024		436		(19)					417	417	3,008		
100087364	CHICAGO	IL		10/25/2022		2,904		104					3,008	3,008	2,293		
100115525	LOS ANGELES	CA		07/17/2023		2,291			2				2,293	2,293	3,216		
100101117	HENDERSON	NV		04/28/2023		2,830		386					3,216	3,216			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10002657	FLUSHING	NY		06/20/2018		1,880		342			342		2,222	2,222			
10021654	KIRKLAND	WA		06/23/2025		2,101		4			4		2,105	2,105			
100211791	HIJASSEE	GA		05/19/2025		2,164		5			5		2,169	2,169			
100118054	HAMPTON BAYS	NY		07/20/2023		2,749		717			717		3,466	3,466			
401005060	TRENTON	NJ		08/24/2023		1,996		(46)			(46)		1,950	1,950			
100093974	LAKESIDE	MT		07/12/2022		2,738		10			10		2,748	2,748			
100111046	KAHULUI	HI		12/23/2016		1,573		257			257		1,830	1,830			
100182432	JERSEY CITY	NJ		12/12/2024		2,176		13			13		2,189	2,189			
100117573	WESTLAKE VILLAGE	CA		07/20/2023		2,775		288			288		3,063	3,063			
100132420	PIGEON FORGE	TN		11/03/2023		1,281		16			16		1,297	1,297			
100084411	BELLA COLLINA	FL		06/12/2022		2,233		9			9		2,242	2,242			
100210171	NASHVILLE	TN		05/07/2025		2,225		4			4		2,229	2,229			
100126529	MONMOUTH BEACH	NJ		06/30/2023		1,379		471			471		1,850	1,850			
100226082	FRASER	CO		07/30/2025		6,239		32			32		6,271	6,271			
100011656	WOODINVILLE	WA		03/08/2017		1,471		249			249		1,720	1,720			
100189235	SCOTTSDALE	AZ		01/13/2025		2,259		11			11		2,270	2,270			
100192818	WESTMINSTER	CA		02/10/2025		2,128		23			23		2,151	2,151			
100026815	UNION CITY	CA		09/26/2018		3,234		449			449		3,683	3,683			
100180242	WHITEFISH	MT		11/25/2024		2,397		32			32		2,429	2,429			
100220837	TEBICOLA	CA		07/18/2025		1,913		11			11		1,924	1,924			
100081510	WASHINGTON	DC		03/18/2022		4,198		118			118		4,316	4,316			
100162000	FAR ROCKAWAY	NY		07/31/2024		1,453		3			3		1,456	1,456			
4010081506	DAYTON	OR		09/27/2024		1,771		(68)			(68)		1,703	1,703			
100140804	LOS ANGELES	CA		02/26/2024		1,854		(21)			(21)		1,833	1,833			
100087231	TAMPA	FL		10/25/2022		1,964		143			143		2,107	2,107			
100087476	PESTON	VA		10/25/2022		31,962		3,045			3,045		35,007	35,007			
100192765	ODESSA	TX		02/10/2025		31,415		1,216			1,216		32,631	32,631			
100100346	ASTORIA	NY		04/27/2023		3,010		217			217		3,227	3,227			
100144832	BASS LAKE	CA		03/07/2024		1,603		2			2		1,605	1,605			
100210398	WHITTIER	CA		05/12/2025		2,118		23			23		2,141	2,141			
100116803	KIRKLAND	WA		07/20/2023		3,694		231			231		3,925	3,925			
100162562	SAVANNAH	GA		06/12/2024		2,225		3			3		2,228	2,228			
100257204	KILL DEVIL HILLS	NC		11/26/2025		2,125		160			160		2,285	2,285			
100101082	BROOKLYN	NY		04/28/2023		3,099		282			282		3,381	3,381			
100200251	BOCA RATON	FL		03/07/2025		2,170		9			9		2,179	2,179			
100087436	NORTH ANDOVER	MA		10/25/2022		2,806		168			168		2,974	2,974			
100153178	JUPITER	FL		05/30/2024		2,085		10			10		2,095	2,095			
100151081	KEY BISCAYNE	FL		05/08/2024		2,118		3			3		2,121	2,121			
100182501	BOUNTIFUL	UT		12/12/2024		2,323		41			41		2,364	2,364			
100134290	CORNELIUS	NC		10/27/2023		4,061		75			75		4,136	4,136			
100088056	BROOKLYN	NY		10/25/2022		1,938		71			71		2,009	2,009			
100182431	LINWOOD	WA		12/12/2024		2,188		15			15		2,203	2,203			
100103590	LEWIST	IL		05/08/2023		2,573		12			12		2,585	2,585			
100084927	MONTGOMERY	AL		09/29/2022		3,756		4			4		3,760	3,760			
100186175	NORTH HOLLYWOOD	CA		02/10/2025		2,188		50			50		2,238	2,238			
100155660	DAVENPORT	FL		11/09/2023		1,676		32			32		1,708	1,708			
100117736	PACIFICA	CA		07/20/2023		2,392		65			65		2,457	2,457			
100127187	KEY WEST	FL		06/30/2023		27,418		2,041			2,041		29,459	29,459			
100088007	CYPRESS	TX		10/25/2022		2,624		77			77		2,701	2,701			
100080215	POINT PLEASANT BEACH	NJ		02/25/2022		6,990		33			33		7,013	7,013			
100150504	SOUTHWEST RANCHES	FL		05/03/2024		3,089		41			41		3,130	3,130			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088877	LAS VEGAS	NV		11/15/2022		2,400		.70					-2,470	2,470			
10017675	BROOKLYN	NY		07/20/2023		3,185		.837			.837		4,022	4,022			
100078321	PALM BEACH GARDENS	FL		02/10/2022		4,256		.53			.53		4,309	4,309			
100143664	ARVINE	NY		02/21/2024		1,824		(.70)			(.70)		1,754	1,754			
100081144	BRALEY	CA		03/18/2022		5,567		.85			.85		5,652	5,652			
100153160	SEVIERVILLE	TN		05/28/2024		3,155		.568			.568		3,723	3,723			
100116884	GRANDDA HILLS AREA LOS ANGE	CA		07/20/2023		2,244		.81			.81		2,325	2,325			
100171032	BROOKLYN	NY		07/20/2023		6,792		1,541			1,541		8,333	8,333			
100198871	WEST NEW YORK	NJ		02/28/2025		1,878		.7			.7		1,885	1,885			
100150491	TUSTIN	CA		05/03/2024		2,267		.13			.13		2,280	2,280			
100176290	RIVERSIDE	CA		11/19/2024		3,007							3,007	3,007			
100171714	BROOKLYN	NY		07/20/2023		3,126		.737			.737		3,863	3,863			
100214010	NEWPORT	RI		05/29/2025		2,273		.35			.35		2,308	2,308			
100205922	CHANDLER	AZ		04/15/2025		1,720		.4			.4		1,724	1,724			
100220864	ROLLINSVILLE	CO		07/18/2025		2,270		.92			.92		2,362	2,362			
100116200	BROOKLYN	NY		07/20/2023		2,895		.982			.982		3,877	3,877			
100206056	BAYONNE	NJ		05/16/2025		1,848		.25			.25		1,873	1,873			
100181947	INGLEWOOD	CA		12/06/2024		2,332		.5			.5		2,337	2,337			
100100410	HICKSVILLE	NY		04/27/2023		2,988		.465			.465		3,453	3,453			
100176763	FLUSHING	NY		07/20/2023		3,062		.734			.734		3,796	3,796			
100165331	DALLAS	TX		12/20/2024		5,414		.23			.23		5,437	5,437			
100176799	LIVERMORE	CA		07/20/2023		3,562		.87			.87		3,649	3,649			
100186680	BARRINGTON HILLS	IL		02/10/2025		2,039		.10			.10		2,049	2,049			
100171541	VAN NUYS AREA LOS ANGELES	CA		07/20/2023		2,182		.88			.88		2,270	2,270			
100181990	SOUTH BOSTON	MA		12/12/2024		2,142		.9			.9		2,151	2,151			
100119068	SANTA ROSA	CA		07/27/2023		943		.8			.8		.951	.951			
100067413	LOS ANGELES	CA		09/23/2021		4,731		.88			.88		4,819	4,819			
100084728	ESCONDIDO	CA		06/02/2022		2,653		.23			.23		2,676	2,676			
100191907	MIAMI	FL		01/31/2025		2,077		.44			.44		2,121	2,121			
100128433	MIAMI	FL		09/15/2023		3,417		(.102)			(.102)		3,315	3,315			
100189916	FORT MYERS	FL		01/21/2025		2,267		.58			.58		2,325	2,325			
100134616	AREA OF SUN VALLEY LOS ANGELE	CA		10/30/2023		2,112		.106			.106		2,218	2,218			
100067411	SANTA MONICA	CA		09/23/2021		4,743		.88			.88		4,831	4,831			
100068207	VENICE	CA		06/25/2021		4,764		.67			.67		4,831	4,831			
100090914	WAIKAPU	HI		01/31/2023		3,232		.46			.46		3,278	3,278			
100153661	WINTER GARDEN	FL		05/31/2024		1,824		.59			.59		1,883	1,883			
100156657	ORLANDO	FL		06/24/2024		2,004							2,004	2,004			
100152238	FRIPP ISLAND	SC		05/17/2024		1,295		.1			.1		1,296	1,296			
100100965	ALAMO	CA		04/28/2023		4,345		.940			.940		5,285	5,285			
100218741	BROXV	NY		06/27/2025		1,933		.4			.4		1,937	1,937			
100210426	LOS ANGELES	CA		05/12/2025		2,089		.18			.18		2,107	2,107			
100079559	CARLSBAD	CA		04/08/2022		4,503		.147			.147		4,650	4,650			
100133176	WOODLAND HILLS AREA LOS ANGE	CA		11/29/2023		1,855		.17			.17		1,872	1,872			
100214884	MONTEBELLO	CA		06/11/2025		.491		(.23)			(.23)		.468	.468			
100193877	EAST ELMHURST	NY		11/13/2023		1,822		.7			.7		1,829	1,829			
100087948	LOS ANGELES	CA		10/25/2022		2,842		.129			.129		2,971	2,971			
100114618	WATERTOWN	MA		06/29/2023		.740		.17			.17		.757	.757			
100116652	JACKSONVILLE	FL		07/20/2023		3,083		.149			.149		3,232	3,232			
100127015	MOUNT VERNON	NY		06/30/2023		859		1,831			1,831		2,680	2,680			
100090876	WOODLAND HILLS AREA LOS ANGE	CA		07/31/2023		2,520		.87			.87		2,607	2,607			
100116076	SHADOW HILLS AREA LOS ANGELES	CA		07/20/2023		5,193		.222			.222		5,415	5,415			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100209213	LAVA HOT SPRINGS	ID		04/29/2025		2,095		7			7		2,102	2,102	2,102		
100068063	SUNNVALE	CA		09/23/2021		4,431		82			82		4,513	4,513	4,513		
100116012	PASADENA	CA		07/20/2023		4,142		177			177		4,319	4,319	4,319		
100132334	NIPOMO	CA		11/03/2023		5,563		721			721		6,284	6,284	6,284		
100153220	AZUSA	CA		05/30/2024		2,198		23			23		2,221	2,221	2,221		
100117616	SAN LEANDRO	CA		07/20/2023		2,926		(35)			(35)		2,291	2,291	2,291		
100182033	LAS VEGAS	NV		12/12/2024		2,125		5			5		2,130	2,130	2,130		
100132865	SARASOTA	FL		11/03/2023		2,202		178			178		2,380	2,380	2,380		
10243147	NORTHRIDGE	CA		09/26/2025		2,680		1			1		2,581	2,581	2,581		
100185426	ASHLAND	MA		12/20/2024		2,091		32			32		2,123	2,123	2,123		
100116320	BROOKLYN	NY		07/20/2023		3,075		905			905		3,980	3,980	3,980		
100132336	GARDENA	CA		11/03/2023		2,522		365			365		2,887	2,887	2,887		
100274129	CAPE CORAL	FL		01/27/2026		1,045		127			127		1,172	1,172	1,172		
100117771	FAIRFAX	CA		07/20/2023		1,637		8			8		1,645	1,645	1,645		
100132705	RIVERSIDE	CA		11/03/2023		1,594		5			5		1,599	1,599	1,599		
100117396	RESEDA AREA LOS ANGELES	CA		07/20/2023		2,626		107			107		2,633	2,633	2,633		
100273055	CHULA VISTA	CA		01/15/2026		705		4			4		709	709	709		
100014431	BROOKLYN	NY		09/27/2017		1,192		45			45		1,237	1,237	1,237		
100039296	DUBLIN	CA		09/27/2019		6,869		2,208			2,208	(529)	8,554	9,278	9,278	(1)	724
100011143	JOHNS ISLAND	SC		12/23/2016		2,437		26			26		2,463	2,463	2,463		
100099865	MCLEAN	VA		03/28/2023		2,117		24			24		2,141	2,141	2,141		
100206396	PALM BEACH GARDENS	FL		05/22/2025		1,920							1,920	1,920	1,920		
100216486	MEQUETT	SC		06/23/2025		2,071		27			27		2,098	2,098	2,098		
100137725	SEVIERVILLE	TN		12/01/2023		1,737		22			22		1,759	1,759	1,759		
100182079	FRAMINGHAM	MA		12/12/2024		2,472		68			68		2,540	2,540	2,540		
100102197	CAROLINA BEACH	NC		04/14/2023		1,986		9			9		1,997	1,997	1,997		
100132436	WAILUKU	HI		11/03/2023		1,305		33			33		1,338	1,338	1,338		
100080447	LEWINTOWN	PA		03/10/2022		5,476		44			44		5,520	5,520	5,520		
100137770	SAN DIEGO	CA		11/28/2023		2,211		1			1		2,212	2,212	2,212		
100185763	HACIENDA HEIGHTS	CA		12/23/2024		2,135		7			7		2,142	2,142	2,142		
100135597	PATTERSON	CA		11/09/2023		1,732		10			10		1,742	1,742	1,742		
100209225	GARDENA	CA		04/29/2025		2,069		2			2		2,071	2,071	2,071		
100133891	CHULA VISTA	CA		11/29/2023		1,881		56			56		1,937	1,937	1,937		
100080049	SAN LEANDRO	CA		04/08/2022		3,941		104			104		4,045	4,045	4,045		
100139035	SALINAS	CA		12/22/2023		1,694		2			2		1,696	1,696	1,696		
100190469	SAN DIEGO	CA		01/24/2025		943		4			4		947	947	947		
100182108	MASPERE	MA		12/12/2024		2,074		17			17		2,091	2,091	2,091		
100185560	SALBEN	OR		12/20/2024		1,984		9			9		1,993	1,993	1,993		
100084614	MIAMI BEACH	FL		06/02/2022		3,220		116			116		3,336	3,336	3,336		
100136191	COMPTON	CA		11/20/2023		2,357		34			34		2,391	2,391	2,391		
100116633	SAN DIEGO	CA		07/20/2023		3,123		1,004			1,004		4,127	4,127	4,127		
100111392	PATERSON	NJ		06/29/2023		277		325			325		602	602	602		
100100474	CORONA	CA		04/27/2023		3,561		734			734		4,295	4,295	4,295		
100182000	WOODBRIDGE	MA		12/12/2024		2,271		75			75		2,346	2,346	2,346		
100141555	RESEDA AREA LOS ANGELES	CA		01/30/2024		303		(4)			(4)		299	299	299		
100150787	SAN JOSE	CA		05/07/2024		2,283		38			38		2,321	2,321	2,321		
100220669	SAN DIEGO	CA		07/18/2025		2,095		19			19		2,114	2,114	2,114		
100112788	COPPAGE	NY		06/29/2023		828		653			653		1,481	1,481	1,481		
100156566	FOREY	TX		11/09/2023		1,923		1			1		1,924	1,924	1,924		
100132559	MONTAILE	NJ		11/03/2023		2,252		42			42		2,294	2,294	2,294		
100211843	CHELSEA	MA		05/19/2025		2,700		7			7		2,707	2,707	2,707		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017699	BAKERSFIELD	CA		01/16/2025		2,766		5			5		2,771	2,771			
10012891	KISSIMEE	FL		09/15/2023		1,879		9			9		1,888	1,888			
10010360	CATAIC	CA		06/08/2023		5,314	22	22					5,336	5,336			
100110211	LONG BEACH	CA		06/30/2023		2,809		112			112		2,921	2,921			
10006695	DESTIN	FL		10/24/2022		49		1			1		50	50			
10026839	SEATTLE	WA		12/29/2025		2,283	31	31			31		2,314	2,314			
100101078	BROOKLYN	NY		04/28/2023		2,889		173			173		3,062	3,062			
10014907	SNOQUALIMIE PASS	WA		04/26/2024		2,166	7	7			7		2,173	2,173			
100094930	LEHI	UT		06/02/2022		2,180	2	2			2		2,182	2,182			
100100381	DIX HILLS	NY		04/27/2023		3,079		384			384		3,463	3,463			
100182422	FORT LAUDERDALE	FL		12/12/2024		2,009	2	2			2		2,011	2,011			
100210438	SIMI VALLEY	CA		05/12/2025		2,027		1			1		2,028	2,028			
100067409	CHATSORTH	CA		09/23/2021		4,589	54	54			54		4,643	4,643			
100214626	SIMI VALLEY	CA		06/10/2025		1,270		3			3		1,273	1,273			
100215798	LEXINGTON	KY		06/12/2025		1,860	9	9			9		1,869	1,869			
10025692	SEVIERVILLE	TN		11/26/2025		4,987	6	6			6		4,993	4,993			
100143093	PACIFIC	WA		02/16/2024		720	1	1			1		721	721			
100071574	SAN JOSE	CA		10/14/2021		5,967	44	44			44		6,011	6,011			
100151423	BOTHELL	WA		05/10/2024		2,328	78	78			78		2,406	2,406			
100171422	WOODSIDE	NY		07/20/2023		6,458		132			132		6,590	6,590			
100128239	MIAMI	FL		09/14/2023		470		10			10		480	480			
100066631	FRANKFORT	IL		09/30/2022		1,965		3			3		1,968	1,968			
100271617	MERGER	PA		12/30/2025		2,411	19	19			19		2,430	2,430			
100243807	MIAMI	FL		09/29/2025		1,932	26	26			26		1,958	1,958			
100081325	HONOLULU	HI		03/18/2022		4,026	73	73			73		4,099	4,099			
100156524	BROOKLYN	NY		07/10/2024		2,531	29	29			29		2,560	2,560			
100277196	MARTINEZ	CA		02/10/2026		382	4	4			4		386	386			
100182190	SCOTT TOWNSHIP	PA		12/12/2024		2,006		30			30		2,036	2,036			
100175461	WEST COVINA	CA		12/23/2024		1,781	(40)	(40)			(40)		1,741	1,741			
100165509	SEVIERVILLE	TN		12/26/2024		2,074	10	10			10		2,084	2,084			
100166516	BARTLETT	NH		12/30/2024		2,020		13			13		2,033	2,033			
100118019	HACIENDA HEIGHTS	CA		07/20/2023		2,529	124	124			124		2,653	2,653			
100182443	FONTANA	CA		11/03/2023		2,139	218	218			218		2,357	2,357			
100131658	RENO	NV		10/06/2023		1,834		41			41		1,875	1,875			
100087179	SAN FRANCISCO	CA		10/25/2022		2,897	324	324			324		3,221	3,221			
100090158	GOSNING	NY		01/13/2023		1,862	5	5			5		1,867	1,867			
100169256	BROOKLYN	NY		09/27/2024		2,156	8	8			8		2,164	2,164			
100195938	MIAMI	FL		02/24/2025		2,285	213	213			213		2,498	2,498			
100117713	AREA OF ARLETA LOS ANGELES	CA		07/20/2023		2,303	64	64			64		2,367	2,367			
100136401	SUITE CITY	NC		11/20/2023		1,839		28			28		1,867	1,867			
100121021	BROKEN BOW	OK		06/30/2023		1,901		24			24		1,925	1,925			
100084765	ONTARIO	CA		06/02/2022		2,443	12	12			12		2,465	2,465			
100212208	BALD HEAD ISLAND	NC		05/22/2025		1,793		3			3		1,796	1,796			
100101081	BROOKLYN	NY		04/28/2023		2,793		219			219		3,012	3,012			
100067223	NATIONAL CITY	CA		10/25/2022		2,666	340	340			340		3,206	3,206			
100163302	SCOTTSDALE	AZ		06/13/2024		3,229							3,229	3,229			
100153221	WHITTIER	CA		05/30/2024		2,009		25			25		2,034	2,034			
100090080	CORAL GABLES	FL		01/13/2023		2,584	32	32			32		2,616	2,616			
100108942	BROKEN BOW	OK		05/25/2023		1,926		5			5		1,931	1,931			
100100375	WOODSIDE	NY		04/27/2023		2,784		220			220		3,004	3,004			
100197591	TACOMA	WA		12/06/2023		2,072		32			32		2,104	2,104			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100152629	HIGHLAND RANCH	CO		05/22/2024		10,964		10			10		10,974		10,974		
100153158	PHOENIX	AZ		05/28/2024		3,100		704			704		3,804		3,804		
100211716	HENDERSON	NV		05/19/2025		2,083	31	31				31	2,114		2,114		
100119212	LIVIN	WA		07/31/2023		2,248		23			23		2,271		2,271		
100120274	CHICAGO	IL		06/18/2023		1,871		1			1		1,872		1,872		
100119293	SAN JUAN ISLAND	WA		07/31/2023		2,249		6			6		2,255		2,255		
100090407	TORRANCE	CA		12/28/2022		2,219		8			8		2,227		2,227		
100131944	GARDEN CITY	GA		10/13/2023		2,539		14			14		2,553		2,553		
100119425	SCOTTSDALE	AZ		07/31/2023		3,008		7			7		3,015		3,015		
100119286	ELK GROVE	CA		07/31/2023		2,258		9			9		2,267		2,267		
100133378	LOS ANGELES	CA		10/23/2023		1,852		3			3		1,855		1,855		
100101083	REDONDO BEACH	CA		06/30/2023		2,300		20			20		2,320		2,320		
100110174	SANTA CLARA	CA		06/30/2023		2,351		15			15		2,366		2,366		
100110226	KIRKLAND	WA		06/30/2023		2,342		23			23		2,365		2,365		
100087249	ORANGE	CA		10/25/2022		2,732		288			288		3,000		3,000		
100149040	SAVANNAH	GA		04/19/2024		1,723		37			37		1,760		1,760		
100090871	HACIENDA HEIGHTS	CA		01/31/2023		2,387		17			17		2,384		2,384		
100120235	SAN JOSE	CA		08/18/2023		2,280		16			16		2,296		2,296		
100116847	RANCHO SANTA MARGARITA	CA		07/20/2023		3,542		682			682		4,224		4,224		
100272516	ROSELINDE	MA		01/08/2026		1,387		33			33		1,400		1,400		
100131803	EL SOBRANTE	CA		10/06/2023		1,687		26			26		1,713		1,713		
100110709	FORT MYERS	FL		06/11/2023		2,115		17			17		2,132		2,132		
100133376	BOJIE	MD		11/21/2023		1,815		10			10		1,825		1,825		
100110366	ALEXANDRIA	VA		06/30/2023		2,458		23			23		2,479		2,479		
100182202	KISSIMEE	FL		12/12/2024		2,015		18			18		2,033		2,033		
100116824	GARDEN GROVE	CA		07/20/2023		2,976		774			774		3,750		3,750		
100118032	WESTMINSTER	CA		07/20/2023		2,515		139			139		2,654		2,654		
100120966	LAS VEGAS	NV		06/30/2023		2,599		124			124		2,723		2,723		
100179374	WOODLAND PARK	CO		11/25/2024		2,134		80			80		2,214		2,214		
100119345	PACIFIC BEACH	WA		07/31/2023		2,626		96			96		2,722		2,722		
100030640	BAYSIDE	NY		04/09/2019		1,893		260			260		2,153		2,153		
100120474	FORT LAUDERDALE	FL		08/18/2023		2,180		8			8		2,188		2,188		
100180069	BELLFLOWER	CA		12/30/2024		1,919		3			3		1,922		1,922		
100189748	GAINESVILLE	VA		01/21/2025		3,233		46			46		3,279		3,279		
100273054	PALM DESERT	CA		01/15/2026		1,605		8			8		1,613		1,613		
100112291	STATEN ISLAND	NY		08/29/2023		1,530		1,228			1,228		2,758		2,758		
100011942	HONOLULU	HI		03/08/2017		2,304		627			627		2,931		2,931		
100100891	VACAVILLE	CA		04/28/2023		3,802		916			916		4,718		4,718		
100081532	SAN DIEGO	CA		03/18/2022		4,187		54			54		4,241		4,241		
100116857	WEEHAWKEN	NJ		07/20/2023		2,781		850			850		3,631		3,631		
100136198	CORVILLE	AZ		11/20/2023		3,309		64			64		3,373		3,373		
100128747	HOUSTON	TX		09/21/2023		11,988		263			263		12,251		12,251		
100186208	KINGS PARK	NY		12/27/2024		1,713		17			17		1,730		1,730		
100210327	ORLANDO	FL		05/09/2025		1,817		13			13		1,830		1,830		
100195272	WELLS	ME		11/08/2023		2,707		32			32		2,739		2,739		
100000483	ORANGE	CA		09/27/2016		4,567		304			304		4,871		4,871		
100206175	SUF CITY	NC		04/16/2025		2,178		70			70		2,248		2,248		
100103308	SHERMAN OAKS	CA		04/27/2023		1,545		(32)			(32)		1,513		1,513		
100220865	VENICE	CA		07/18/2025		1,328		6			6		1,334		1,334		
100199337	RIVERSIDE	CA		12/28/2023		1,839		9			9		1,848		1,848		
100215659	PLANTATION	FL		06/13/2025		1,771		22			22		1,793		1,793		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023389	MORANTON	GA		10/30/2025		6,085		51			-51		6,136	6,136			
10014467	REDONDO BEACH	CA		09/27/2017		3,438		270			270		3,708	3,708			
100207138	GRANADA HILLS AREA	CA		04/28/2025		1,815		32			32		1,847	1,847			
100132346	KINGSVILLE	MD		11/03/2023		2,226		334			334		2,560	2,560			
100087248	GILBERT	AZ		10/25/2022		3,032		193			193		3,225	3,225			
100190141	LEANDER	TX		01/21/2025		2,521		71			71		2,592	2,592			
100179881	KAPALEI	HI		11/25/2024		2,589		68			68		2,657	2,657			
100137073	BURBANK	CA		11/28/2023		1,854		13			13		1,867	1,867			
100220872	THOUSAND OAKS	CA		07/18/2025		1,971		19			19		1,990	1,990			
100029769	SEAL BEACH	CA		10/26/2018		3,385		64			64		3,449	3,449			
100116636	ARCADIA	CA		07/20/2023		3,771		86			86		3,857	3,857			
100192881	EVERETT	WA		02/10/2025		2,719		26			26		2,745	2,745			
100087375	HACIENDA HEIGHTS	CA		10/25/2022		2,825		279			279		3,104	3,104			
100182103	REDONDO BEACH	CA		12/12/2024		2,018		33			33		2,051	2,051			
100081019	ATLANTA	GA		03/18/2022		3,804		103			103		3,907	3,907			
100189638	SANTA ROSA	CA		01/17/2025		497		(21)			(21)		476	476			
100195343	NORTH BETHESDA	MD		02/24/2025		2,020		23			23		2,043	2,043			
100086655	HOUSTON	TX		09/30/2022		20,788		38			38		20,806	20,806			
100110651	SANMATEO SH	WA		06/30/2023		2,265		23			23		2,288	2,288			
100185388	COLTON	CA		12/20/2024		2,188		58			58		2,246	2,246			
100080044	SANTA BARBARA	CA		04/08/2022		3,771		111			111		3,882	3,882			
100175559	DUBLIN	CA		11/14/2024		2,241		6			6		2,247	2,247			
100076905	SAN FRANCISCO	CA		12/16/2021		4,226		13			13		4,239	4,239			
100087201	SILVERTHORNE	CO		10/25/2022		2,798		277			277		3,075	3,075			
100185362	VALLEJO	CA		12/20/2024		1,966		28			28		1,994	1,994			
100108009	KISSIMEE	FL		08/04/2023		1,878		3			3		1,881	1,881			
100081252	ALISO VIEJO	CA		03/18/2022		3,714		26			26		3,740	3,740			
100030102	PASADENA	CA		12/20/2018		3,425		40			40		3,465	3,465			
100123852	PRINCETON	IN		09/25/2023		2,311		73			73		2,384	2,384			
100110414	BEND	OR		06/30/2023		2,430		17			17		2,447	2,447			
100102855	BROOK	NY		06/22/2023		2,117		(80)			(80)		2,037	2,037			
100133056	HONOLULU	HI		11/29/2023		1,615		11			11		1,626	1,626			
100087308	MIAMI BEACH	FL		10/25/2022		3,047		258			258		3,305	3,305			
100226862	HYDE PARK	WA		07/30/2025		1,540		6			6		1,546	1,546			
100245759	ZEBULON	NC		10/29/2025		1,993		1			1		1,994	1,994			
100195335	SAN LUIS OBISPO	CA		02/24/2025		1,973		13			13		1,986	1,986			
100079536	LOS ANGELES	CA		04/08/2022		3,688		108			108		3,806	3,806			
100084857	SAN LORENZO	CA		08/02/2022		2,665		9			9		2,674	2,674			
100111852	RIDGEFIELD PARK	NJ		06/29/2023		873		910			910		1,783	1,783			
100221404	HAYWARD	CA		07/22/2025		2,871		29			29		2,900	2,900			
100116506	RANCHO CUCAMONGA	CA		07/20/2023		2,263		45			45		2,308	2,308			
100233706	SUITE CITY	NC		10/30/2025		2,135		5			5		2,140	2,140			
100082262	HOMESTEAD	FL		04/14/2022		3,163		12			12		3,175	3,175			
100090869	HILLSBOROUGH	CA		07/31/2023		2,954		27			27		2,981	2,981			
100129633	BALDWIN PARK	CA		09/29/2023		2,054		13			13		2,067	2,067			
100244820	SUITE CITY	NC		09/29/2025		2,043		29			29		2,072	2,072			
100182480	DALLAS	TX		12/12/2024		2,010		8			8		2,018	2,018			
100100659	HAYWARD	CA		04/28/2023		8,678		785			785		9,463	9,463			
100011869	BROOKLYN	NY		03/08/2017		1,830		762			762		2,592	2,592			
100186894	MARISTELLA	AK		02/20/2025		1,633							1,633	1,633			
100068165	VAN NUYS	CA		06/25/2021		4,050		3			3		4,053	4,053			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019528	EIVA BEACH	HI		05/03/2024		2,060		12			12		2,072	2,072			
100207331	WITTIER	CA		04/29/2025		1,750		36			36		1,786	1,786			
100118713	HONOLULU	HI		07/25/2023		2,249		(115)			(115)		2,134	2,134			
100193547	SEVIERVILLE	TN		11/01/2023		1,808		58			58		1,866	1,866			
100116113	TEBICOLA	CA		07/20/2023		2,448		430			430		2,878	2,878			
100186526	NASHVILLE	TN		12/30/2024		2,619		167			167		2,786	2,786			
100038490	CORP	IL		09/27/2019		3,932		43			43	(293)	3,662	4,000	318		318
100186673	RICHARDSON	TX		09/25/2024		1,552		5			5		1,557	1,557			
100132607	SANTA ROSA BEACH	FL		11/03/2023		1,732		33			33		1,765	1,765			
100119350	OCEAN CITY	NJ		07/31/2023		5,626		3			3		5,629	5,629			
100181533	SOUTHWEST RANCHES	FL		12/06/2024		2,297		30			30		2,327	2,327			
100132072	STATEN ISLAND	NY		10/13/2023		2,210		99			99		2,309	2,309			
100151574	FAIRPLAY	CO		05/10/2024		2,032		18			18		2,050	2,050			
100086775	RANCHO PALOS VERDES	CA		10/04/2022		21,099		(1,101)			(1,101)		19,998	19,998			
100201471	MIAMI	FL		03/12/2025		2,956		39			39		2,995	2,995			
100087356	COSTA MESA	CA		10/25/2022		6,010		338			338		6,348	6,348			
100086791	GLENWOOD SPRINGS	CO		11/15/2022		1,839		2			2		1,841	1,841			
100136560	HEBER CITY	UT		11/20/2023		1,816		41			41		1,857	1,857			
100126890	JAMAICA	NY		06/30/2023		1,115		604			604		1,719	1,719			
4010051195	CAIDEN	NJ		05/31/2023		1,794		(78)			(78)		1,716	1,716			
100026804	ESCONDIDO	CA		09/26/2018		1,712		174			174		1,886	1,886			
100141126	LOS ANGELES	CA		07/30/2024		1,758		(106)			(106)		1,652	1,652			
100100436	STATEN ISLAND	NY		04/27/2023		2,612		206			206		2,818	2,818			
100068213	WASHINGTON	DC		08/25/2021		4,154		28			28		4,182	4,182			
100117413	IRVINE	CA		07/20/2023		3,150		892			892		4,042	4,042			
100153162	SCOTTSDALE	AZ		05/28/2024		2,930		746			746		3,678	3,678			
100089238	FLANDERS	NJ		01/26/2023		1,629		83			83		1,712	1,712			
100182192	PORT SAINT JOE	FL		12/12/2024		20,774		185			185		20,959	20,959			
100132442	ODESSA	TX		11/03/2023		1,462		74			74		1,536	1,536			
100082807	WINTER PARK	FL		04/28/2022		3,052		(260)			(260)		2,792	2,792			
100266310	RENO	NV		12/29/2025		1,394		19			19		1,413	1,413			
100205809	WOODLAND	CA		04/14/2025		2,124		29			29		2,153	2,153			
100169718	PHOENIX	AZ		09/30/2024		2,165		70			70		2,235	2,235			
100180601	SEATTLE	WA		11/26/2024		2,161		68			68		2,229	2,229			
100030806	CARMEL VALLEY	CA		04/09/2019		2,434		204			204		2,638	2,638			
100154606	EAST FALMOUTH	MA		06/14/2024		1,243		1			1		1,244	1,244			
100116338	LOS ANGELES	CA		07/20/2023		2,574		737			737		3,311	3,311			
100139024	KEAU	HI		12/22/2023		2,704		90			90		2,794	2,794			
100078713	VALAULT	CA		02/02/2022		3,941		118			118		4,059	4,059			
100116709	UNION CITY	CA		07/20/2023		3,319		96			96		3,415	3,415			
100176357	GRANDE BEACH	AL		11/15/2024		2,178		124			124		2,302	2,302			
100110776	MIAMI	FL		06/11/2023		525		20			20		545	545			
100119226	SAN PABLO	CA		07/31/2023		3,742		33			33		3,775	3,775			
100162437	MORRISTOWN	NJ		12/12/2024		1,964		19			19		1,983	1,983			
100186522	SARASOTA	FL		12/30/2024		2,797		11			11		2,808	2,808			
100132569	DAWVILLE	CA		11/03/2023		1,307		5			5		1,312	1,312			
4010067694	TRENTON	NJ		02/29/2024		1,779		(80)			(80)		1,699	1,699			
100044174	SOUTH OZME PARK	NY		06/19/2020		1,174		181			181		1,355	1,355			
100152297	UNION CITY	CA		05/17/2024		1,866		1			1		1,867	1,867			
100189233	PACIFIC	WA		07/13/2025		2,102		69			69		2,171	2,171			
100156544	BRENTWOOD	TN		06/24/2024		1,993		14			14		1,972	1,972			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021221	ST. CLOUD	FL		05/28/2025		1,692		3					1,695	1,695			
10019421	OCEAN ISLE BEACH	NC		02/21/2025		2,085		41			41		2,126	2,126			
10012945	PHILLIPSBURG	NJ		11/03/2023		2,363	24	24			24		2,387	2,387			
10008003	SAN JOSE	CA		04/08/2022		3,623	83	83			83		3,706	3,706			
100117402	OHIO	CA		07/20/2023		2,588	(43)	(43)			(43)		2,545	2,545			
100081543	SEATTLE	WA		03/18/2022		4,695	98	98			98		4,793	4,793			
100100412	MIDDLE VILLAGE	NY		04/21/2023		2,795		405			405		3,200	3,200			
100088180	LONG BEACH	CA		10/25/2022		2,231		36			36		2,267	2,267			
100116336	OAKHURST	NJ		07/20/2023		2,492		662			662		3,154	3,154			
100189897	CHELSEA	MA		01/21/2025		1,821		1			1		1,822	1,822			
100146601	COMACK	NY		03/20/2024		1,771		5			5		1,776	1,776			
100189554	WISLEY CAPEL	FL		01/21/2025		2,126		69			69		2,195	2,195			
100135282	BOZEMAN	MT		11/08/2023		1,841		28			28		1,869	1,869			
100078554	BOISE	ID		02/02/2022		3,864		85			85		3,949	3,949			
100137385	SANT GEORGE ISLAND	FL		12/05/2023		1,564		1			1		1,565	1,565			
100194312	LAKE WORTH	FL		10/27/2023		1,740		14			14		1,754	1,754			
100111983	JANAI CA	NY		06/29/2023		578		803			803		1,381	1,381			
100195341	WEST YARMOUTH	MA		02/24/2025		14,047		50			50		14,097	14,097			
100134884	LOS ANGELES	CA		10/30/2023		1,095		(9)			(9)		1,086	1,086			
100140582	RANCHO MISSION VIEJO	CA		01/19/2024		2,006		52			52		2,058	2,058			
100163603	DENVER	CO		06/15/2024		1,706		18			18		1,724	1,724			
100110165	BERKELEY	CA		06/30/2023		1,956		2			2		1,958	1,958			
100117090	PANORAMA CITY	CA		07/20/2023		2,332		150			150		2,482	2,482			
100135052	MIAMI	FL		11/01/2023		1,748		25			25		1,773	1,183		(589)	(589)
100132604	SPRING VALLEY	CA		11/03/2023		1,758		33			33		1,791	1,791			
100149735	SPRING VALLEY	CA		04/26/2024		1,758		(79)			(79)		1,679	1,679			
100167068	RODANTHE	NC		09/13/2024		566		17			17		583	583			
100138333	COLLEGE POINT	NY		12/18/2023		2,980		919			919		3,899	3,899			
100152185	BONITA SPRINGS	FL		05/17/2024		2,054		75			75		2,129	2,129			
100179335	LEANDER	TX		11/25/2024		2,118		143			143		2,261	2,261			
100118025	ONTARIO	CA		07/20/2023		2,494		(62)			(62)		2,432	2,432			
100152574	SISTERS	OR		05/17/2024		1,746		6			6		1,752	1,752			
100206999	TAMPA	FL		04/24/2025		580		(13)			(13)		567	567			
100169216	BROOKLYN	NY		09/27/2024		1,799		10			10		1,809	1,809			
100080052	ARCADIA	CA		04/25/2022		3,644		123			123		3,767	3,767			
100152986	COTUIT	MA		05/17/2024		1,888		8			8		1,896	1,896			
100161536	EAST ELIHURST	NY		07/31/2024		1,737		(74)			(74)		1,663	1,663			
100245366	PEACHTREE CORNERS	GA		11/06/2025		1,816		38			38		1,854	1,854			
100082471	STOCKTON	CA		04/22/2022		3,588		28			28		3,616	3,616			
100151653	GARDEN CITY	GA		05/10/2024		2,155		17			17		2,172	2,172			
100129483	SPRING VALLEY	CA		09/29/2023		2,203		44			44		2,247	2,247			
100229318	PASADENA	CA		06/18/2025		1,912		21			21		1,933	1,933			
100113899	BROOKVILLE	MO		06/29/2023		3,614		78			78		3,692	3,692			
100180094	HAYWARD	CA		11/25/2024		2,068		34			34		2,102	2,102			
100177345	WINCHESTER	MA		01/16/2025		1,897							1,897	1,897			
100218834	BRADENTON	FL		06/27/2025		1,896		12			12		1,908	1,908			
100134529	VAN NUYS	CA		10/30/2023		7,153		(76)			(76)		7,077	7,077			
100116290	ONTARIO	CA		07/20/2023		2,811		697			697		3,508	3,508			
100116138	SOUTH SAN FRANCISCO	CA		07/20/2023		3,820		67			67		3,887	3,887			
100151222	FRANKLIN	IL		06/10/2024		2,737		14			14		2,751	2,751			
100087233	LAS VEGAS	NV		10/25/2022		3,373		93			93		3,466	3,466			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025152	FLUSHING	NY		09/20/2018		1,881		501			501		2,382				
100073977	WALNUT	CA		04/25/2022		3,576		80			80		3,656				
100116303	CORONA	CA		07/20/2023		2,630		94			94		3,174				
100272463	SANTA CLARITA	CA		01/08/2026		1,117		2			2		1,119				
100117274	ROSEDALE	NY		07/20/2023		1,887		105			105		1,992				
100065734	WASHINGTON	DC		07/28/2021		4,063		82			82		4,145				
100245058	LAKEWOOD	CO		09/30/2025		1,651		4			4		1,655				
100081387	SANTA MONICA	CA		03/18/2022		7,551		299			299		7,850				
100081154	JACKSON	TN		03/18/2022		3,352		25			25		3,577				
100100414	GLENVIEW BEACH	OR		04/27/2023		2,763		280			280		3,043				
100116228	THOUSAND OAKS	CA		07/20/2023		3,008		774			774		3,782				
100220344	NUTLEY	NJ		07/18/2025		1,727		26			26		1,753				
100116355	PALM SIDES PARK	NJ		07/20/2023		5,604		1,293			1,293		6,897				
100116305	BENJAMIN	UT		07/20/2023		2,789		690			690		3,479				
100216630	FENTON	IA		06/23/2025		1,836		13			13		1,849				
100113815	WINEHURST	FL		06/29/2023		9,387		830			830		10,217				
100074488	SCOTTSDALE	AZ		12/02/2021		5,948		125			125		6,073				
100165346	TRIBECOLA	CA		07/20/2023		2,469		270			270		2,739				
100131790	LOS ANGELES	CA		12/20/2024		1,945		11			11		1,956				
100131730	LOS ANGELES	CA		10/06/2023		1,890		16			16		1,906				
100272633	SEATTLE	WA		01/13/2026		1,168		(35)			(35)		1,133				
100129564	MIAMI	FL		09/27/2023		1,586		(56)			(56)		1,530				
100087444	STATEN ISLAND	NY		10/25/2022		2,206		294			294		2,500				
100218632	ROUND ROCK	TX		06/27/2025		4,341		6			6		4,347				
100081146	FOUNTAIN VALLEY	CA		03/18/2022		3,673		34			34		3,707				
100087513	FLUSHING	NY		10/25/2022		2,491		144			144		2,635				
100192979	SEATTLE	WA		02/10/2025		1,840		6			6		1,846				
100099597	INDIE	CA		04/06/2023		2,495		33			33		2,528				
100116914	MIAMI	FL		07/20/2023		2,407		498			498		2,905				
100180692	LOS ANGELES	CA		11/26/2024		1,243		(24)			(24)		1,219				
100131650	MIAMI	FL		10/06/2023		1,954		16			16		1,970				
100101060	LAWRENCE	KS		04/28/2023		5,225		1,235			1,235		6,460				
100114665	MAYWOOD	CA		06/29/2023		1,953		12			12		1,965				
100120049	RICHMOND	TX		08/11/2023		7,458		203			203		7,661				
100201298	EAST ELIMURST	NY		09/12/2025		816		12			12		828				
100196261	CAPE CHARLES	VA		11/20/2023		8,861		52			52		8,913				
100212905	HACIENDA HEIGHTS	CA		05/28/2025		1,707		14			14		1,721				
100182415	GOLDEN	CO		12/12/2024		2,002		44			44		2,046				
100185332	CAPE CHARLES	VA		12/20/2024		1,923		20			20		1,943				
100129337	LA MESA	CA		09/25/2023		4,530		36			36		4,566				
100185435	BOTHELL	WA		12/20/2024		2,050		66			66		2,116				
100065256	WASHINGTON	DC		07/14/2021		3,936		17			17		3,953				
100119253	AUSTIN	TX		07/31/2023		2,237		46			46		2,283				
100175442	CORONA	CA		12/23/2024		1,712		(42)			(42)		1,670				
100166902	EASTVALE	CA		01/07/2025		1,439		46			46		1,485				
100152671	FOREST HILL	TX		05/17/2024		2,065		88			88		2,153				
100117366	SAN JOSE	CA		07/20/2023		2,631		787			787		3,418				
100127076	FORT LAUDERDALE	FL		06/30/2023		1,451		139			139		1,590				
100073963	BAILEY	CO		04/08/2022		3,491		35			35		3,526				
100201003	ELL LUKY	GA		03/12/2025		1,908		10			10		1,918				
100272026	TUJUNGA	CA		01/08/2026		1,241		(14)			(14)		1,227				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193233	SANTA CLARITA AREA OF CANYON	CA		12/28/2023		472	(11)						461		461		
401009343	BARNWELL	SC		03/28/2025		916	(36)				(36)		880		880		
100221636	CHINO	CA		07/23/2025		1,770	35				35		1,805		1,805		
100182007	FERNANDINA BEACH	FL		12/12/2024		1,864	12				12		1,876		1,876		
100237965	MCDROSS	GA		10/10/2025		1,709	27				27		1,736		1,736		
100238130	YORBA LINDA	CA		09/15/2025		1,716	(30)				(30)		1,686		1,686		
100182058	MARINA	CA		12/12/2024		2,015	41				41		2,056		2,056		
100175972	WHITTIER	CA		11/12/2024		1,905	1				1		1,906		1,906		
100116591	LOS ANGELES	CA		07/20/2023		2,238	80				80		2,318		2,318		
100080933	WOODLAND HILLS	CA		03/17/2022		3,594	4				4		3,598		3,598		
100117137	ROSLYN	NY		07/20/2023		2,644	558				558		3,202		3,202		
100043449	BROOKLYN	NY		06/13/2020		2,444	(312)				(312)		2,132		2,132		
100132540	PITTSBURG	CA		11/03/2023		6,652	208				208		6,860		6,860		
100229271	BIG BEAR LAKE	CA		06/14/2025		1,137	7				7		1,144		1,144		
100132582	PHOENIX	AZ		11/03/2023		3,497	111				111		3,608		3,608		
100116512	CONCORD	NC		07/20/2023		2,724	553				553		3,277		3,277		
100084755	SOUTH LAKE TAHOE	CA		06/02/2022		2,946	32				32		2,378		2,378		
100099557	WOODBURY	NY		03/28/2023		1,334	4				4		1,338		1,338		
100215549	ROCKPORT	TX		06/12/2025		1,834	7				7		1,841		1,841		
100132514	BOTHELL	WA		11/03/2023		1,682	40				40		1,722		1,722		
100132543	PHOENIX	AZ		11/03/2023		3,491	139				139		3,630		3,630		
100182412	ESCONDIDO	CA		12/12/2024		1,844	12				12		1,856		1,856		
100162616	ORANGE BEACH	AL		06/12/2024		2,044	55				55		2,099		2,099		
100171743	SUNSET	NY		07/20/2023		2,878	488				488		3,366		3,366		
100090865	DOUBLE OAK	TX		01/31/2023		2,928	8				8		2,936		2,936		
100116946	LOS ANGELES	CA		07/20/2023		3,522	950				950		4,472		4,472		
100221578	SUN VALLEY	CA		07/22/2025		1,761	22				22		1,783		1,783		
100268878	OCEAN ISLE BEACH	NC		12/29/2025		1,285	1				1		1,286		1,286		
100218114	FERDINAND BEACH	DE		05/19/2025		1,787	38				38		1,825		1,825		
100135465	WINTER GARDEN	FL		11/13/2023		2,534	223				223		2,757		2,757		
100000615	BROOKLYN	NY		09/27/2016		2,614	313				313		2,927		2,927		
100117717	GRAND HILLS AREA LOS ANGEL	CA		07/20/2023		2,307	215				215		2,522		2,522		
100196590	WYVME	NJ		11/22/2023		1,652	17				17		1,669		1,669		
100027048	RICHMOND	TX		09/26/2018		6,154	300				300		6,454		6,454		
100243706	MOORE	OK		09/29/2025		1,809	11				11		1,820		1,820		
100120611	SEVERNA PARK	MD		06/18/2023		5,989	50				50		6,039		6,039		
100117773	ROSEMAD	CA		07/20/2023		1,573	7				7		1,580		1,580		
100182446	DULUTH	GA		12/12/2024		2,017	45				45		2,062		2,062		
100151572	ANNEIM	CA		05/10/2024		3,420	30				30		3,450		3,450		
100181989	BETHANY BEACH	DE		12/12/2024		24,236	261				261		24,497		24,497		
100081654	SAN JOSE	CA		03/18/2022		3,984	163				163		4,147		4,147		
100079718	SAN DIEGO	CA		04/08/2022		3,621	283				283		3,904		3,904		
100180056	KERENS	TX		11/25/2024		2,007	18				18		2,025		2,025		
100116794	POINONA	CA		07/20/2023		1,803	424				424		2,227		2,227		
100014774	MIAMI	FL		10/30/2017		2,718	288				288		3,006		3,006		
100194714	COLLEGE STATION	TX		02/21/2025		1,901	30				30		1,931		1,931		
100127094	HOPKIN ESTATES	IL		06/30/2023													
100204614	WORCESTER	MA		04/09/2025		1,752	33				33		1,785		1,785		
100110383	PROSPER	TX		06/30/2023		2,052	14				14		2,066		2,066		
100176896	LOS ANGELES	CA		07/20/2023		2,996	653				653		3,249		3,249		
100132487	NEW HOPE	PA		11/03/2023		8,730	224				224		8,954		8,954		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10078449	ONTARIO	CA		01/25/2022		2,947		63			63		3,010	3,010			
100100388	BROOKLYN	NY		04/27/2023		2,746		289			289		3,035	3,035			
100182020	FENTON	IA		12/12/2024		1,923		32			32		1,955	1,955			
100143031	CLUNEY	MD		02/12/2024		1,126		7			7		1,133	1,133			
100186658	BRADENTON	FL		12/30/2024		2,309		164			164		2,473	2,473			
100190887	HAYWARD	CA		01/28/2025		1,996		77			77		2,043	2,043			
100211765	FLORENCE	AL		05/19/2025		1,766		3			3		1,769	1,769			
100137659	LAS VEGAS	NV		12/08/2023		874		3			3		877	877			
100236122	CHELSEA	MA		09/05/2025		1,827		3			3		1,830	1,830			
100068197	GILROY	CA		06/25/2021		3,959		44			44		4,003	4,003			
100188279	MCKINNEY	TX		01/08/2025		2,012		52			52		2,064	2,064			
100093378	STOCKTON	CA		07/12/2022		2,108		13			13		2,121	2,121			
100117548	HUNTINGTON BEACH	CA		07/20/2023		12,246		903			903		13,149	13,149			
100236924	SAN DIEGO	CA		09/12/2025		1,674		5			5		1,679	1,679			
100207375	FULLERTON	CA		04/29/2025		1,442		(68)			(68)		1,374	1,374			
100215689	LOS ANGELES	CA		06/13/2025		1,719		15			15		1,734	1,734			
100236172	BELFAIR	WA		09/10/2025		1,739		6			6		1,745	1,745			
100030910	KINGS POINT	NY		04/09/2019		10,100		857			857		10,957	10,957			
100210175	SUNNYSIDE	CA		05/07/2025		1,729		1			1		1,730	1,730			
100179464	SAN JOSE	CA		11/21/2024		2,013		10			10		2,023	2,023			
100177519	CASTROVILLE	CA		01/16/2025		1,965		12			12		1,977	1,977			
100136275	GRANITE SHALES	TX		11/20/2023		1,736		17			17		1,753	1,753			
100198487	MCKENRY	MD		02/28/2025		1,823		13			13		1,836	1,836			
100268822	THOUSAND OAKS	CA		12/29/2025		1,303		5			5		1,308	1,308			
100100325	OZONE PARK	NY		04/27/2023		2,522		219			219		2,741	2,741			
100180360	TEMBLE CITY	CA		11/25/2024		25,578		115			115		25,693	25,693			
100206926	CORRAL GABLES	FL		04/24/2025		1,809		5			5		1,814	1,814			
100018275	ANNEHIM	CA		06/27/2018		3,986		31			31		4,017	4,017			
100245103	LAKE WORTH BEACH	FL		10/03/2025		4,761		81			81		4,842	4,842			
100120998	SAUSALITO	CA		06/30/2023		2,193		57			57		2,250	2,250			
100173503	MILLEDGEVILLE	GA		10/30/2024		2,139		21			21		2,160	2,160			
100010124	LOS ANGELES	CA		04/28/2023		1,913		33			33		1,946	1,946			
100100696	THOUSAND OAKS	CA		04/28/2023		2,415		63			63		2,478	2,478			
100117767	SEATTLE	WA		07/20/2023		1,610		9			9		1,619	1,619			
100078749	UPLAND	CA		02/25/2022		3,696		131			131		3,827	3,827			
100216325	LOS ANGELES	CA		06/20/2025		1,613							1,613	1,613			
100153945	ORANGE BEACH	AL		07/15/2024		2,132		78			78		2,210	2,210			
100182413	ESCONDIDO	CA		12/12/2024		1,812		29			29		1,824	1,824			
100152285	MADISONVILLE	TN		05/17/2024		1,867		98			98		1,896	1,896			
100118017	WESTMINSTER	CA		07/20/2023		2,235							2,333	2,333			
100218764	FRIPP ISLAND	SC		06/27/2025		1,781		6			6		1,787	1,787			
100000517	SAN JOSE	CA		09/27/2016		4,779		104			104		4,883	4,883			
100211462	BROOKLYN	NY		05/16/2025		1,599		31			31		1,630	1,630			
100209620	LA JUNITA	CA		09/02/2025		6,310		421			421		6,731	6,731			
100119255	WEST WILDMOOD	NJ		07/31/2023		2,554	26	26			26		2,580	2,580			
100116942	ONTARIO	CA		07/20/2023		2,716		637			637		3,353	3,353			
100190287	WEST MILFORD	NJ		01/22/2025		1,591		(53)			(53)		1,538	1,538			
100194585	SEASIDE	CA		03/28/2025		1,121		9			9		1,130	1,130			
100113314	RANDOLPH	NJ		06/29/2023		3,482		776			776		4,258	4,258			
100143012	NAPLES	FL		02/12/2024		393		(16)			(16)		367	367			
100103578	MONROE	NY		05/08/2023		1,611		10			10		1,621	1,621			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100100425	ELMHURST	IL		04/21/2023		2,609		354			354		2,963	2,963			
100179940	OAK ISLAND	NC		11/25/2024		2,175		17			17		2,192	2,192			
100192977	KENMORE	WA		02/10/2025		1,819		16			16		1,835	1,835			
100087801	GOLDEN	CO		11/17/2022		97		3			3		100	100			
100127503	VIENNA	VA		09/08/2023		2,157		40			40		2,197	2,197			
100160888	RICHMOND	TX		07/24/2024		2,695		4			4		2,699	2,699			
100212883	BEND	OR		05/28/2025		1,631		2			2		1,633	1,633			
100101168	BROOKLYN	NY		04/28/2023		2,596		572			572		3,168	3,168			
100132459	ATLANTA	GA		11/03/2023		1,646		85			85		1,731	1,731			
100182496	DAHLONEGA	GA		12/12/2024		5,907		26			26		5,933	5,933			
100139025	CANYON COUNTRY	CA		12/22/2023		1,445		8			8		1,453	1,453			
100030824	NEWTON	MA		04/09/2019		2,102		392			392		2,494	2,494			
100178895	WILMUT	CA		02/02/2022		3,776		167			167		3,943	3,943			
100100795	SAN JOSE	CA		04/28/2023		1,795		123			123		1,918	1,918			
100028609	TORRANCE	CA		09/26/2018		2,908		63			63		2,971	2,971			
100132894	HI/ALAH	FL		11/03/2023		1,361		34			34		1,395	1,395			
100116702	GARDEN GROVE	CA		07/20/2023		2,693		665			665		3,358	3,358			
100128808	RANCHO SANTA FE	CA		09/21/2023		2,082		7			7		2,089	2,089			
100151437	COMPTON	CA		05/10/2024		2,260		19			19		2,279	2,279			(567)
100087506	DALY CITY	CA		10/25/2022		2,469		184			184		2,653	2,653			
100130177	MOUNT LABEL	NJ		11/15/2023		1,212		15			15		1,227	1,227			
100111428	STEVENSON RANCH	CA		06/29/2023		2,158		866			866		3,024	3,024			
100116201	BEVERLY HILLS	CA		07/20/2023		5,559		1,684			1,684		7,243	7,243			
100117757	BATON ROUGE	LA		07/20/2023		1,915		48			48		1,963	1,963			
100080430	NORTH HILLS	CA		03/10/2022		3,314		27			27		3,341	3,341			
100116764	FRESH MEADOWS	NY		07/20/2023		2,928		873			873		3,801	3,801			
100100975	CLEARWATER	FL		04/28/2023		2,821		473			473		3,294	3,294			
100128504	MIRAMAR	FL		09/15/2023		1,052		12			12		1,064	1,064			
10014888	LAKEWOOD	CO		03/13/2024		1,586		3			3		1,591	1,591			
100143662	LONG BEACH	CA		02/16/2024		1,492		22			22		1,514	1,514			
100117961	SAN LORENZO	CA		07/20/2023		2,313		678			678		2,991	2,991			
100272042	LOS ANGELES	CA		01/08/2026		1,164		3			3		1,167	1,167			
100148486	CHICAGO	IL		04/12/2024		1,953		6			6		1,959	1,959			
100135264	JAMESTOWN	RI		11/08/2023		1,652		20			20		1,672	1,672			
100149754	WASHINGTON	DC		04/26/2024		1,507		(71)			(71)		1,436	1,436			
100162005	STATEN ISLAND	NY		07/31/2024		50							50	50			
100023552	KISSIMEE	FL		10/26/2018		1,414		217			217		1,631	1,631			
100190186	LORELL	MA		01/21/2025		1,707		34			34		1,741	1,741			
100186519	AVON	CO		12/30/2024		1,748		34			34		1,782	1,782			
100192787	FOUNTAIN HILLS	AZ		02/10/2025		1,177		6			6		1,183	1,183			
100087943	MELVILLE	NY		10/25/2022		2,503		369			369		2,872	2,872			
100135557	HOLLISTER	CA		11/09/2023		3,758		82			82		3,840	3,840			
100138825	WASHINGTON	DC		12/21/2023		2,342		216			216		2,558	2,558			
100185341	BLUE RIDGE	GA		12/20/2024		1,683		1			1		1,684	1,684			
100266831	MESA	AZ		12/23/2025		1,267		5			5		1,272	1,272			
100116133	GARDEN GROVE	CA		07/20/2023		2,641		1			1		2,642	2,642			
100030701	WEST FOXBURY	MA		04/09/2019		1,421		(57)			(57)		1,364	1,364			
100181935	SIMI VALLEY	CA		12/12/2024		1,788		13			13		1,801	1,801			
100135058	HONOLULU	HI		11/01/2023		1,702		10			10		1,712	1,712			
100165769	BRONX	NY		08/29/2024		1,994		68			68		1,662	1,662			
100117510	PINECREST	FL		07/20/2023		2,073		183			183		2,256	2,256			

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157132	OCEANSIDE	CA		02/20/2025		1,670		12					1,682				
100221526	FAIRFAX	CA		07/22/2025		7,155		39			39		7,194				
100086671	DISCOVERY BAY	CA		10/07/2022		1,442		11			11		1,453				
100191142	LOS ANGELES	CA		01/29/2025		1,085		5			5		1,090				
100099554	TAMPA	FL		04/06/2023		1,680		53			53		1,743				
100186665	LAKESIDE	MT		12/30/2024		2,465		96			96		2,561				
100193512	MALDEN	MA		12/28/2023		1,384		4			4		1,388				
100200592	KEY WEST	FL		03/11/2025		2,041		9			9		2,050				
100193029	LAWRENCEVILLE	GA		12/22/2023		1,388		31			31		1,419				
100102165	LA PALMA	CA		04/14/2023		1,794		14			14		1,808				
100168538	SANTA ROSA	CA		09/30/2024		2,634							2,634				
100186559	ANAHEIM	CA		12/30/2024		2,233		168			168		2,401				
100148646	SANTA ANA	CA		05/15/2024		1,880		2			2		1,882				
100178436	NORWALK	CT		11/21/2024		1,917		5			5		1,922				
100108152	BIENA PARK	CA		05/24/2023		1,376		2			2		1,378				
100116650	DIAMOND BAR	CA		07/20/2023		2,772		755			755		3,527				
100110300	JACKSON	TN		06/30/2023		2,001							2,001				
100129370	GILBERT	AZ		09/25/2023		1,921		63			63		1,984				
100185449	FORT COLLINS	CO		12/20/2024		3,021		46			46		3,067				
100087290	PLANTATION	FL		10/25/2022		2,384		107			107		2,491				
100118789	PENO	NY		07/25/2023		2,012		5			5		2,017				
100221778	COLUMBIA FALLS	MT		07/25/2025		1,540		20			20		1,560				
100112301	BOJIE	MD		06/29/2023		925		988			988		1,913				
100100765	SAN JOSE	CA		04/28/2023		2,728		294			294		3,022				
100116826	EASTVALE	CA		07/20/2023		2,284		704			704		2,988				
100091851	MANVEL	TX		01/30/2023		1,189		7			7		1,196				
100193286	PHILADELPHIA	PA		02/10/2025		1,659		2			2		1,661				
100190659	ST CHARLES	IL		01/27/2025		1,692		2			2		1,694				
100157198	MONTICELLO	NY		02/20/2025		1,077		8			8		1,085				
100000195	LORTON	VA		09/27/2016		2,711		509			509		3,220				
100110146	KISSIMEE	FL		06/29/2023		1,872		24			24		1,886				
100101027	LOS ANGELES	CA		04/28/2023		2,977		699			699		3,676				
100110075	SANT GEORGE	UT		06/30/2023		2,209		39			39		2,248				
100118026	BIENA PARK	CA		07/20/2023		2,168		101			101		2,269				
100087257	VISTA	CA		10/25/2022		2,742		180			180		2,922				
100195430	NASHVILLE	TN		11/13/2023		1,549		23			23		1,572				
100120967	NORTHPORT	NY		06/30/2023		1,659		21			21		1,680				
100190689	PORTOLA VALLEY	CA		01/28/2025		1,961		46			46		2,009				
100152649	KILA	MT		05/17/2024		1,864		41			41		1,905				
100215630	OCEAN CITY	NJ		06/12/2025		1,689		13			13		1,702				
100149079	GOSHEN	NY		04/19/2024		1,910		13			13		1,923				
100026811	DANA POINT	CA		09/26/2018		1,608		388			388		1,996				
100001094	SYLMAR	CA		09/27/2016		2,094		422			422		2,516				
100261247	SEATTLE	WA		12/05/2025		1,944		38			38		1,982				
100119000	BRACENTON	FL		07/27/2023		2,213		20			20		2,233				
100133848	MIRLE BEACH	SC		10/20/2023		1,892		16			16		1,908				
100228226	MIAMI	FL		09/10/2025		1,640		36			36		1,676				
100102952	FAR ROCKAWAY	NY		06/22/2023		1,523		(28)			(28)		1,495				
100116808	BUBBANK	CA		07/20/2023		2,761		558			558		3,319				
100117193	FOREST HILLS	NY		07/20/2023		2,511		704			704		3,215				
100117147	WHITESTONE	NY		07/20/2023		3,130		735			735		3,865				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100180027	LOS ALAMOS	CA		11/25/2024		1,918		18					1,936	1,936			
100116759	TUSTIN	CA		07/20/2023		2,304		795			795		3,189	3,189			
100111074	DALY CITY	CA		06/29/2023		1,507		475			475		1,982	1,982			
100181125	JURIPA VALLEY	CA		12/06/2024		1,901		21			21		1,922	1,922			
100116415	JAMAICA	NY		07/20/2023		2,017		429			429		2,446	2,446			
100198844	AUSTIN	TX		01/21/2025		1,842		35			35		1,877	1,877			
100185131	SAN MARCOS	TX		12/20/2024		1,789		3			3		1,792	1,792			
100182632	SANTA ROSA BEACH	FL		12/12/2024		1,871		62			62		1,933	1,933			
100182426	LINWOOD	IA		12/12/2024		1,781		10			10		1,791	1,791			
100211788	CAPE CORAL	FL		05/19/2025		4,062		42			42		4,104	4,104			
100116078	VAN NUYS AREA LOS ANGELES	CA		07/20/2023		2,601		49			49		2,650	2,650			
100113849	LOS ANGELES	CA		05/25/2017		2,899		135			135		3,034	3,034			
100164232	LAKE ELSINORE	CA		06/21/2024		631		18			18		613	613			
100119341	ROCKVILLE	MD		07/31/2023		2,007		2			2		2,009	2,009			
100192412	ESCALON	CA		02/07/2025		1,567		2			2		1,569	1,569			
100195533	SARASOTA	FL		02/24/2025		2,318		45			45		2,363	2,363			
100133461	HUNSTEAD	FL		10/19/2023		1,900		17			17		1,917	1,917			
100286850	MANHAWKIN	NJ		12/29/2025		1,185		6			6		1,191	1,191			
100117365	CERRITOS	CA		07/20/2023		2,549		573			573		3,122	3,122			
100080895	TACOMA	WA		03/18/2022		3,180		16			16		3,196	3,196			
100113897	CHICAGO	IL		06/29/2023		3,471		60			60		3,531	3,531			
100087319	GALLATIN	TN		10/25/2022		2,740		114			114		2,854	2,854			
100108445	BRONX	NY		05/25/2023		1,619		101			101		1,518	1,518			
100197517	SOUTH ORANGE	NJ		02/26/2025		1,835		16			16		1,851	1,851			
100110259	POCONO PINES	PA		06/30/2023		1,998		18			18		2,016	2,016			
100220088	LATHROP	CA		07/18/2025		1,893		178			178		2,071	2,071			
100038589	MEATH	IRL		09/21/2019		2,766		5			5	(2)	2,769	1,597	519	(1,681)	(1,172)
100180403	HOPESHEE BAY	TX		11/25/2024		2,012		60			60		2,072	2,072			
100128006	MARLBOROUGH	MA		09/08/2023		1,929		91			91		2,020	2,020			
100118639	BRONX	NY		07/25/2023		1,711		1			1		1,712	1,712			
100214893	SAN LEANDRO	CA		06/11/2025		2,314		165			165		2,249	2,249			
100116098	ANAHEIM	CA		07/20/2023		2,640		492			492		3,132	3,132			
100189196	CRESTED BUTTE	CO		01/13/2025		2,361		10			10		2,371	2,371			
100027553	BRONX	NY		10/26/2018		2,467		345			345		2,812	2,812			
100112400	HEMPSTEAD	NY		06/29/2023		844		665			665		1,509	1,509			
100103220	CHERRY VALLEY	CA		04/26/2023		1,353		165			165		1,288	1,288			
100181605	SHORT HILLS	NJ		12/09/2024		1,578		172			172		1,506	1,506			
100139454	MIAMI	FL		12/28/2023		2,179		13			13		2,192	2,192			
100113219	HAIALEAH	FL		06/29/2023		1,335		1,348			1,348		2,683	2,683			
100180273	SAN LEANDRO	CA		11/25/2024		1,922		17			17		1,939	1,939			
100087363	GOOD YEAR	AZ		10/25/2022		2,397		125			125		2,522	2,522			
100079452	CARPINTERIA	CA		03/17/2022		3,688		63			63		3,751	3,751			
100087369	OAK HARBOR	WA		10/25/2022		3,069		246			246		3,315	3,315			
100083078	GLENDALE	CA		05/26/2022		4,289		307			307		4,596	4,596			
100137081	IVINS	UT		11/28/2023		2,712							2,712	2,712			
100214845	WEST COVINA	CA		06/10/2025		1,067		1			1		1,068	1,068			
100116627	SAN FRANCISCO	CA		07/20/2023		2,758		826			826		3,584	3,584			
100101072	BROOKLYN	NY		04/28/2023		2,559		280			280		2,839	2,839			
100116613	CHINO	CA		07/20/2023		2,557		462			462		3,019	3,019			
100103675	DORAL	FL		06/08/2023		1,787		43			43		1,830	1,830			
100119295	BROKEN BOW	OK		07/31/2023		1,945		6			6		1,951	1,951			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100094009	LOOI	CA		06/21/2022		4,546		31			31		4,577	4,577			
100026784	SPARTA	NJ		09/26/2018		2,738		408			408		3,146	3,146			
100135186	LAS VEGAS	NV		11/07/2023		1,516		2			2		1,518	1,518			
100100363	MILLER PLACE	NY		04/21/2023		19,378		1,361			1,361		20,739	20,739			
100193014	ARVADA	CO		02/10/2025		1,861		169			169		2,030	2,030			
100169189	IRVINGTON	NJ		09/27/2024		1,434		(35)			(35)		1,399	1,399			
100117125	FLUSHING	NY		07/20/2023		14,652		2,762			2,762		17,414	17,414			
100091705	KATY	TX		01/30/2023		4,859		55			55		4,914	4,914			
100186766	CLAYTON	CA		12/31/2024		460		(11)			(11)		449	449			
100117368	LA MIRADA	CA		07/20/2023		2,581		602			602		3,183	3,183			
100120926	TROUTMAN	NC		06/30/2023		4,592							4,592	4,592			
100266930	LAS VEGAS	NV		12/23/2025		1,230		3			3		1,233	1,233			
100000240	LOS OSOS	CA		09/21/2016		10,927		317			317		11,244	11,244			
100116766	BROOKLYN	NY		07/20/2023		2,625		632			632		3,257	3,257			
100220397	RIVERSIDE	CA		07/14/2025		1,186		90			90		1,276	1,276			
100182309	LA QUINTA	CA		12/12/2024		2,533		62			62		2,595	2,595			
100066890	STERLING	VA		06/02/2021		5,344		5			5		5,349	5,349			
100093941	LAGUNA NIGUEL	CA		07/25/2022		7,814		229			229		8,043	8,043			
100195319	NORTH EAST	MD		12/20/2024		1,421		11			11		1,432	1,432			
100079508	WOODINVILLE	WA		04/08/2022		3,253		79			79		3,332	3,332			
100194687	SEMINOLE	FL		02/21/2025		1,950		118			118		2,068	2,068			
100134259	LAS VEGAS	NV		10/27/2023		5,050		140			140		5,190	5,190			
100119129	BALDWIN PARK	CA		07/28/2023		2,229		(16)			(16)		2,213	2,213			
100273115	SEVIERVILLE	TN		01/15/2026		999		3			3		602	602			
100179698	WALTHAM	MA		11/21/2024		1,882		25			25		1,907	1,907			
100134038	SPRING VALLEY	CA		10/25/2023		1,546		(41)			(41)		1,505	1,505			
100116640	DAILY CITY	CA		07/20/2023		2,696		726			726		3,422	3,422			
100012373	FLUSHING	NY		04/28/2017		1,651		360			360		2,011	2,011			
100268628	QUEENSBURY	NY		12/29/2025		1,270		16			16		1,286	1,286			
100117129	BROOKLYN	NY		07/20/2023		5,014		946			946		5,960	5,960			
100116661	INGLEWOOD	CA		07/20/2023		4,998		1,739			1,739		6,737	6,737			
100180903	LAS VEGAS	NV		11/25/2024		1,922		42			42		1,964	1,964			
100167672	KANSAS CITY	MO		09/20/2024		1,702		5			5		1,707	1,707			
100088945	SUNNY ISLES BEACH	FL		11/15/2022		1,689		6			6		1,695	1,695			
100109215	APPOKA	FL		07/21/2023		2,252		17			17		2,269	2,269			
100115827	GLENDALE	CA		02/21/2018		3,840		12			12		3,852	3,852			
100137008	SAN JUAN BAUTISTA	CA		12/12/2023		1,252		5			5		1,257	1,257			
100111780	HIALEAH	FL		06/29/2023		749		896			896		1,645	1,645			
100116622	LOS ANGELES	CA		07/20/2023		3,297		119			119		3,416	3,416			
100132947	LAS VEGAS	NV		11/03/2023		1,350		211			211		1,561	1,561			
100119408	LAKE STEVENS	WA		07/31/2023		1,500		28			28		1,528	1,528			
100154516	VICTORVILLE	CA		06/14/2024		2,466		3			3		2,469	2,469			
100214261	MIAMI	FL		05/30/2025		1,522		6			6		1,528	1,528			
100220725	MIRLE BEACH	SC		07/18/2025		2,053		27			27		2,080	2,080			
100081599	WASHVILLE	TN		03/18/2022		3,354		32			32		3,386	3,386			
100195453	NEW RIVER	AZ		12/20/2024		2,648		52			52		2,700	2,700			
100117391	ALHAMBRA	CA		07/20/2023		2,355		141			141		2,486	2,486			
100211845	THOUSAND OAKS	CA		05/19/2025		1,783		20			20		1,803	1,803			
100043379	WALNUT	CA		06/13/2020		1,933		301			301		2,234	2,234			
100087954	MIAMI	FL		10/25/2022		1,697		21			21		1,718	1,718			
100026741	SPARTA	NJ		09/26/2018		1,381		559			559		1,940	1,940			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
	2	3	State					Loan Type	8	9	10						11	12	13
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214791	HOUSTON		TX		06/11/2025		1,617		4			4		1,621	1,621			
10011796	TEBECOLA AREA		CA		03/08/2017		1,981		592			592		2,573	2,573			
100112376	CHICAGO		IL		06/29/2023		1,168		598			598		1,766	1,766			
100079768	SAN FRANCISCO		CA		04/06/2022		3,381		310			310		3,691	3,691			
100031154	BRIOX		NJ		03/29/2019		1,940		375			375		2,315	2,315			
100010889	HAYWARD		CA		12/23/2016		1,714		311			311		2,025	2,025			
100207341	SANTA CLARITA		CA		04/29/2025		1,625		5			5		1,630	1,630			
100087197	SAN BERNARDINO		CA		10/25/2022		2,267		81			81		2,348	2,348			
10014386	PASSAIC		NJ		02/21/2024		1,587		(95)			(95)		1,492	1,492			
10017386	CARSON		CA		07/20/2023		2,431		604			604		3,035	3,035			
100182087	MARYSVILLE		WA		12/12/2024		1,765		39			39		1,804	1,804			
100176188	CLEARWATER		FL		12/20/2024		1,462		12			12		1,474	1,474			
10017552	HUNTINGTON BEACH		CA		07/20/2023		2,094		191			191		2,285	2,285			
100114714	OAKLAND PARK		FL		06/29/2023		2,244		4			4		2,248	2,248			
100055651	ROCKAWAY BEACH		OR		03/23/2021		616		(96)			(96)		520	520			
100192785	SEDONA		AZ		02/10/2025		1,804		49			49		1,853	1,853			
100182565	SANTA ANA		CA		12/12/2024		1,948		28			28		1,876	1,876			
100195330	HOLLYWOOD		FL		02/24/2025		1,774		28			28		1,802	1,802			
100110277	HOPATCONG		NJ		06/30/2023		1,962		2			2		1,964	1,964			
100135063	CRYSTAL BEACH		TX		11/01/2023		1,532		30			30		1,562	1,562			
100172879	DUBLIN		CA		10/25/2024		1,588		(40)			(40)		1,528	1,528			
100175865	QUEENS		NY		11/12/2024		1,659		(23)			(23)		1,636	1,636			
100090036	SAN LEANDRO		CA		01/13/2023		1,664		2			2		1,666	1,666			
100132556	CLE ELUM		WA		11/03/2023		5,504		238			238		5,742	5,742			
10011858	CHANTILLY		VA		03/08/2017		1,985		391			391		2,376	2,376			
100175798	GARRENVILLE		NY		11/12/2024		1,629		17			17		1,646	1,646			
100150764	INLET BEACH		FL		05/07/2024		617		1			1		618	618			
4010089566	DAYTON		OR		09/27/2024		1,386		(52)			(52)		1,334	1,334			
100237020	MIAMI		FL		09/12/2025		1,675		2			2		1,677	1,677			
100117714	TEBECOLA		CA		07/20/2023		1,868		82			82		1,950	1,950			
100157961	WOODLAND		CA		07/09/2024		1,739		44			44		1,783	1,783			
100118987	SCOTTSDALE		AZ		07/27/2023		68,765		90			90		68,855	68,855			
100180333	IDAHO SPRINGS		CO		11/25/2024		1,552		19			19		1,571	1,571			
100137684	LEWIS CITY		NJ		12/08/2023		1,559		12			12		1,571	1,571			
100129803	ANTIOCH		CA		09/27/2023		2,245		23			23		2,268	2,268			
100180311	SAN JOSE		CA		11/25/2024		1,746		19			19		1,765	1,765			
100100438	FLUSHING		NY		04/27/2023		2,173		34			34		2,207	2,207			
100116865	HIDE PARK		MA		07/20/2023		2,356		741			741		3,097	3,097			
100164214	PASADENA		CA		06/21/2024		1,726		8			8		1,734	1,734			
100140538	BURLINGTON		NC		02/08/2024		4,436		42			42		4,478	4,478			
100078464	BROOKLYN		NY		01/25/2022		3,281		68			68		3,349	3,349			
100126376	BROOKLYN		NY		06/30/2023		1,614		(83)			(83)		1,531	1,531			
100083865	DAYTON		OR		07/12/2022		3,020		27			27		3,047	3,047			
100014389	ARLINGTON		VA		06/27/2017		1,468		66			66		1,534	1,534			
100108934	PALM SPRINGS		CA		05/31/2023		3,095		23			23		3,118	3,118			
100090748	HEWLETT		NY		01/09/2023		1,971		11			11		1,982	1,982			
100141333	SAN FRANCISCO		CA		01/30/2024		1,419		(2)			(2)		1,417	1,417			
100200232	ENGLEWOOD		CO		03/07/2025		1,642		22			22		1,664	1,664			
100116889	BRENTWOOD		TN		07/20/2023		2,632		38			38		2,670	2,670			
100168062	LOS ANGELES		CA		09/20/2024		1,753		10			10		1,763	1,763			
4010062364	TRENTON		NJ		11/29/2023		1,337		(28)			(28)		1,309	1,309			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100118022	GARDENA	CA		07/20/2023		2,653		141					2,794	2,794			
100151089	EDMONDS	WA		05/08/2024		1,762		11					1,773	1,773			
100134905	LOS ANGELES	CA		10/30/2023		1,453					(17)		1,436	1,436			
100176732	HENDERSON	NV		11/15/2024		1,842		12					1,854	1,854			
100118029	GARDEN GROVE	CA		07/20/2023		2,042		171					2,213	2,213			
100010193	LAGUNA HILLS	CA		04/14/2023		1,666		25					1,691	1,691			
100087163	BRACENTON	FL		10/25/2022		2,442		194					2,636	2,636			
100214648	ARLETA	CA		06/10/2025		1,547		5					1,552	1,552			
100120094	PESEDA	CA		06/18/2023		1,075		14					1,089	1,089			
100112249	BROOKLYN	NY		06/29/2023		1,608		1,064					2,672	2,672			
100050387	WEST HILLS	CA		01/20/2021		3,468		12					3,480	3,480			
100135066	AIEA	HI		11/01/2023		1,554		17					1,571	1,571			
100127345	KENT	WA		06/30/2023		983		798					1,781	1,781			
100134905	SAN JOSE	CA		10/30/2023		1,616		(10)					1,606	1,606			
100139331	MILLSBORO	DE		11/10/2023		1,658		11					1,669	1,669			
100132014	PORTLAND	OR		10/13/2023		1,571		10					1,581	1,581			
100214849	LA PUENTE	CA		06/11/2025		1,631		(34)					1,597	1,597			
100147748	LAKEWOOD	CO		04/08/2024		1,920		28					1,948	1,948			
100088843	MENFEE	CA		11/15/2022		1,658		35					1,893	1,893			
100127565	LEANDER	TX		09/08/2023		1,549		7					1,556	1,556			
100175530	SANTA ROSA BEACH	FL		12/23/2024		1,650		60					1,710	1,710			
100219635	FLAGLER BEACH	FL		07/07/2025		2,143		107					2,250	2,250			
100214816	SAN PABLO	CA		06/11/2025		1,416		(50)					1,366	1,366			
100116099	WOODLAND HILLS AREA	LOS ANGELES		07/20/2023		1,781		161					1,942	1,942			
100109241	GULF SHORES	CA		07/21/2023		1,590		10					1,600	1,600			
10017382	SAN JOSE	CA		07/20/2023		2,411		679					3,090	3,090			
100186026	SAN DIEGO	CA		01/31/2025		1,660		14					1,674	1,674			
100129801	SOUTH JORDAN	UT		06/30/2023		2,061		6					2,067	2,067			
100121002	BIG BEAR CITY	CA		06/30/2023		1,645		15					1,660	1,660			
100109979	BROOKLYN	NY		06/22/2023		1,740		(89)					1,651	1,651			
100099649	BARRINGTON	IL		04/06/2023		415		(6)					407	407			
100044855	LOS ANGELES	CA		11/19/2020		8,077		71					8,148	8,148			
100182652	ELLENBURG	WA		12/12/2024		1,682							1,682	1,682			
100185469	LOS ANGELES	CA		12/20/2024		1,728		15					1,743	1,743			
100209209	PALM DESERT	CA		04/29/2025		1,767		12					1,779	1,779			
100179470	JULIAN	CA		11/21/2024		1,833		24					1,857	1,857			
100116809	LAWDALE	CA		07/20/2023		2,332		480					2,812	2,812			
100146884	EDMONDS	WA		04/12/2024		2,039		122					2,161	2,161			
100116896	LEWISVILLE	NC		07/20/2023		1,984		(34)					1,950	1,950			
100089885	PORT CHESTER	NY		11/15/2022		1,556		97					1,653	1,653			
100103052	GULF SHORES	AL		06/22/2023		1,871		41					1,912	1,912			
100219379	LONGWOOD	FL		07/02/2025		1,550		37					1,587	1,587			
100100399	NORTH GRAFTON	MA		04/27/2023		2,482		234					2,716	2,716			
100101191	SAN FERNANDO	CA		04/26/2023		2,909		7					2,916	2,916			
100118010	ONTARIO	CA		07/20/2023		2,067		96					2,163	2,163			
100084805	ELIZABETH	NJ		06/02/2022		4,956		162					5,118	5,118			
100152988	BROKEN BOW	OK		06/17/2024		1,591		41					1,622	1,622			
100265466	EL PASO	TX		12/19/2025		1,107		10					1,117	1,117			
100119329	LAKEWOOD	CO		07/31/2023		1,759		11					1,770	1,770			
100014445	EAST ELIMURST	NY		06/21/2017		1,374		109					1,483	1,483			
100119294	MISSION VIEJO	CA		07/31/2023		1,869		4					1,873	1,873			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100138065	AUSTIN	TX		12/13/2023		1,516		71			71		1,587	1,587			
100138312	HOLLISTER	CA		12/28/2023		1,461		5			5		1,466	1,466			
100090903	LEHI	UT		07/31/2023		2,282		46			46		2,328	2,328			
100116828	WEST COVINA	CA		07/20/2023		753		116			116		869	869			
100190789	BROOKHAVEN	GA		01/27/2025		1,641		17			17		1,658	1,658			
100014275	DOINEY	CA		09/27/2017		1,992		134			134		1,716	1,716			
100116718	SAN FRANCISCO	CA		07/20/2023		2,564		382			382		2,946	2,946			
100132792	SAN DIEGO	CA		11/03/2023		1,464		24			24		1,488	1,488			
100101891	CYPRESS	TX		04/14/2023		1,640		31			31		1,671	1,671			
100081420	INLET BEACH	FL		03/18/2022		2,046		41			41		2,087	2,087			
100014366	PLANTWORTH	MA		09/27/2017		1,542		281			281		1,823	1,823			
100138294	CORNWILLE	AZ		11/20/2023		1,493		14			14		1,507	1,507			
100210268	PRESOTT VALLEY	AZ		05/09/2025		1,584		34			34		1,618	1,618			
100018115	GLENORA	CA		07/20/2023		2,060		124			124		2,184	2,184			
100065247	COSTA MESA	CA		07/14/2021		3,528							3,528	3,528			
100134043	YONKERS	NY		10/25/2023		1,405		(44)			(44)		1,361	1,361			
100193513	SEATTLE	WA		02/10/2025		6,431		188			188		6,619	6,619			
100144198	LATHROP	CA		03/07/2024		1,797		26			26		1,823	1,823			
100101546	TEBECOLA	CA		04/26/2023		1,920		25			25		1,945	1,945			
100044619	FORT LEE	NJ		11/19/2020		3,042		86			86		3,128	3,128			
100081199	BOSTON	MA		03/18/2022		3,294		59			59		3,353	3,353			
100238257	STATEN ISLAND	NY		09/19/2025		1,913		22			22		1,935	1,935			
100154756	NAPLES	FL		07/19/2024		1,649		41			41		1,690	1,690			
100268662	ZIONVILLE	NC		12/29/2025		1,740		1			1		1,741	1,741			
100195309	BAKERSFIELD	CA		11/13/2023		10,212		150			150		10,362	10,362			
100182631	ELK RAPIDS	MI		12/12/2024		1,814		35			35		1,849	1,849			
100152206	VIENNA	VA		05/17/2024		2,485		17			17		2,502	2,502			
100226806	OAKLAND	CA		09/26/2018		1,804		246			246		2,050	2,050			
100129634	SAN LEANDRO	CA		09/29/2023		1,629		1			1		1,630	1,630			
100116710	DALPHIN ISLAND	AL		07/20/2023		3,171		954			954		4,125	4,125			
100110251	RAVONA	CA		06/30/2023		1,863		9			9		1,872	1,872			
100216695	ROSELLE PARK	NJ		06/23/2025		1,507		8			8		1,515	1,515			
100175796	SUFFERN	NY		11/12/2024		1,583		7			7		1,590	1,590			
100147032	LYNNWOOD	WA		03/27/2024		959		7			7		966	966			
100089284	FORT WORTH	TX		01/26/2023		2,967		19			19		2,986	2,986			
100120003	SHOPLINE	WA		06/11/2023		2,465		3			3		2,458	2,458			
100211697	FRANKLIN	WI		05/19/2025		1,669		2			2		1,671	1,671			
10007352	SLEEPY HOLLOW	NY		04/26/2018		5,014		142			142		5,156	5,156			
100089267	MERED	CA		01/26/2023		1,118		1			1		1,119	1,119			
100255661	SEAL COVE	ME		11/24/2025		1,593		9			9		1,602	1,602			
100162021	LONG BEACH	CA		07/31/2024		428		(19)			(19)		409	409			
100200588	MOORE	NY		03/11/2025		2,167		11			11		2,178	2,178			
100152576	OCEAN ISLE BEACH	NC		05/17/2024		1,334		22			22		1,356	1,356			
100133600	EDMOND	OK		10/20/2023		1,393		3			3		1,396	1,396			
100148671	PORT SAINT LUCIE	FL		04/16/2024		1,766		16			16		1,782	1,782			
100031725	CENTENNIAL	CO		03/29/2019		2,518		157			157		2,675	2,675			
100026771	SANIBEL	FL		09/26/2018		1,463		142			142		1,605	1,605			
100030767	BROOKLYN	NY		04/09/2019		1,708		(16)			(16)		1,692	1,692			
100136304	SCOTTSDALE	AZ		11/20/2023		1,609		39			39		1,648	1,648			
100193236	CONSHOHOCKEN	PA		02/10/2025		6,422		147			147		6,569	6,569			
100055013	POUGHKEEPSIE	NY		03/23/2021		578		(42)			(42)		536	536			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100172766	WORCESTER	MA		12/06/2024		1,446		.25			.25		1,471	1,471			
100273805	BROOKS	GA		01/23/2026		571		5			5		.576	.576			
100134753	ORLANDO	FL		01/30/2023		1,433			2		2		1,435	1,435			
100189680	PLANTATION	FL		02/20/2025		1,572		.13			.13		1,585	1,585			
100211908	ARCADIA	CA		05/22/2025		111,612		1,087			1,087		112,699	112,699			
100118058	HALLPAUGE	NY		07/20/2023		2,975		.963			.963		3,938	3,938			
100087459	DOINEY	CA		10/25/2022		2,232		.130			.130		2,362	2,362			
100100966	FONTANA	CA		04/28/2023		2,442		.295			.295		2,737	2,737			
100080057	CHINO HILLS	CA		04/25/2022		3,147		.113			.113		3,260	3,260			
100193386	DORAL	FL		02/10/2025		8,340		.77			.77		8,417	8,417			
100087327	STATEN ISLAND	NY		10/25/2022		942		.167			.167		1,109	1,109			
100081163	AMT DCH	CA		03/18/2022		3,218		.39			.39		3,257	3,257			
100074442	BROOKHAVEN	GA		12/02/2021		2,666		.89			.89		2,755	2,755			
100181965	MIAMI	FL		12/12/2024		1,654		.7			.7		1,661	1,661			
100119029	SPOKANE	WA		07/27/2023		1,635		.79			.79		1,714	1,714			
100076340	WASHINGTON	DC		01/07/2022		3,547		.59			.59		3,606	3,606			
100272866	TAMPA	FL		01/15/2026		574		.1			.1		.575	.575			
100186080	PORTLAND	OR		01/31/2025		1,641		.25			.25		1,666	1,666			
100179936	MONTRUSS	VA		11/25/2024		1,651		.9			.9		1,660	1,660			
100086191	GLENVIEW	IL		10/07/2022		2,025		.2			.2		2,027	2,027			
100171331	STATEN ISLAND	NY		10/16/2024		1,477		.9			.9		1,486	1,486			
100247383	COMPTON	CA		10/24/2025		1,484		.15			.15		1,499	1,499			
100100376	HASBROUCK HEIGHTS	NJ		04/27/2023		2,294		.137			.137		2,431	2,431			
100100989	SAN BERNARDINO	CA		04/28/2023		2,298		.173			.173		2,471	2,471			
100253983	HEBER CITY	UT		10/30/2025		1,862		.30			.30		1,892	1,892			
100220071	GARDEN GROVE	CA		07/18/2025		22,325		.230			.230		22,555	22,555			
100272974	LATHROP	CA		01/15/2026		568		.3			.3		.571	.571			
100234088	NORTHRIDGE	CA		06/15/2025		1,616							1,616	1,616			
100198441	HICKSVILLE	NY		02/28/2025		1,567		.11			.11		1,578	1,578			
100126283	NEWARK	NJ		06/30/2023		1,494		.167			.167		1,427	1,427			
100212483	SAN GABRIEL	CA		05/28/2025		988		.4			.4		992	992			
100195361	MIRAMIA	AZ		02/24/2025		1,963		.276			.276		2,239	2,239			
100128183	N TOPSAIL BEACH	NC		09/18/2023		993		.13			.13		1,006	1,006			
100129385	AUSTIN	TX		09/26/2023		1,521		.5			.5		1,526	1,526			
100152367	ORANGE BEACH	AL		05/17/2024		1,916		.144			.144		2,060	2,060			
100210440	MANVEL	TX		05/12/2025		3,433		.39			.39		3,472	3,472			
100026738	WEST COVINA	CA		09/26/2018		2,218		.65			.65		2,283	2,283			
100236208	PRIEST RIVER	ID		08/10/2025		1,887		.6			.6		1,893	1,893			
100090680	LOS ANGELES	CA		01/31/2023		1,849		.43			.43		1,892	1,892			
100191147	YUCAIPA	CA		01/29/2025		1,563		.46			.46		1,609	1,609			
100193574	OCEAN CITY	NJ		11/08/2023		1,418		.5			.5		1,423	1,423			
100100441	FONTANA	CA		04/27/2023		4,647		.516			.516		5,163	5,163			
100116293	EL CAYON	CA		07/20/2023		1,170		.225			.225		1,395	1,395			
100126266	SPOKANE	WA		09/14/2023		1,671		.55			.55		1,726	1,726			
100188265	MARYSVILLE	WA		01/08/2025		1,171		.6			.6		1,717	1,717			
100189123	MOUNTAIN HOUSE	CA		01/13/2025		1,935		.172			.172		2,107	2,107			
100137630	DANIA BEACH	FL		12/08/2023		1,489		.3			.3		1,492	1,492			
100144024	MIAMI	FL		03/07/2024		1,730		.7			.7		1,737	1,737			
100100394	STATEN ISLAND	NY		04/28/2023		2,546		.637			.637		3,183	3,183			
100116107	ELK GROVE	CA		07/20/2023		2,497		.126			.126		2,623	2,623			
100118016	CHINO	CA		07/20/2023		2,022		.130			.130		2,152	2,152			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219734	IRVINE	CA		07/07/2025		1,723		28			28		1,751	1,751			
100109351	ENGLEWOOD	CO		06/12/2023		2,044		19			19		2,063	2,063			
100229258	CHINO	CA		06/14/2025		1,504		2			2		1,506	1,506			
100000051	WESTMINSTER	CA		04/25/2022		3,113		110			110		3,223	3,223			
100214078	PEMBROKE PINES	FL		05/30/2025		1,574		8			8		1,582	1,582			
100126327	BAYONE	NJ		06/30/2023		1,489		(54)			(54)		1,445	1,445			
100117568	SALINAS	CA		07/20/2023		2,016		164			164		2,180	2,180			
100115787	STATEN ISLAND	NY		07/20/2023		1,855		11			11		1,866	1,866			
100132502	LAS VEGAS	NV		11/03/2023		969		3			3		972	972			
100133548	PALM DESERT	CA		10/23/2023		1,173		49			49		1,222	1,222			
100195465	MOUNTAIN HOUSE	CA		02/24/2025		1,909		167			167		2,076	2,076			
100194519	MANTECA	CA		02/21/2025		1,693		16			16		1,709	1,709			
100136390	DISCOVERY BAY	CA		11/20/2023		1,701		82			82		1,783	1,783			
100202406	QUEEN CREEK	AZ		03/21/2025		1,799		172			172		1,971	1,971			
100078459	MT PLEASANT	SC		01/25/2022		17,886		345			345		18,231	18,231			
100120572	CELINA	TX		06/30/2023		1,653		3			3		1,656	1,656			
100087493	MANTECA	CA		10/25/2022		2,135		132			132		2,267	2,267			
100094626	WASHINGTON	DC		06/02/2022		1,966		47			47		2,013	2,013			
100081419	LOMITA	CA		03/18/2022		3,217		58			58		3,275	3,275			
100110319	POCONO	CA		06/30/2023		3,146		62			62		3,208	3,208			
100110182	BALD HEAD ISLAND	NC		06/30/2023		2,004		28			28		2,032	2,032			
100108015	INDIO	CA		05/25/2023		1,819		28			28		1,847	1,847			
100157487	TACOMA	WA		02/20/2025		1,438		24			24		1,462	1,462			
100132863	RANDALLSTOWN	MD		11/03/2023		3,087		307			307		3,394	3,394			
100099235	MILFORD	WI		01/26/2023		1,938		38			38		1,976	1,976			
100128180	KISSIMEE	FL		09/18/2023		1,498		25			25		1,523	1,523			
100132777	INGLEWOOD	CA		11/03/2023		1,384		18			18		1,412	1,412			
100113107	GLENORA	CA		06/29/2023		1,548		27			27		1,575	1,575			
100081508	DAVENPORT	FL		03/18/2022		2,932		24			24		2,956	2,956			
100107993	KEY COLONY BEACH	FL		05/25/2023		2,000		8			8		2,008	2,008			
100202883	DUNEDIN	FL		03/24/2025		3,988		36			36		4,024	4,024			
100116104	TRACY	CA		07/20/2023		2,174		343			343		2,517	2,517			
100014266	NEW ROCHELLE	NY		09/21/2017		1,882		774			774		2,656	2,656			
100045904	CERRITOS	CA		11/25/2020		2,592		443			443		3,035	3,035			
100120723	EAST HANOVER	NJ		08/25/2023		1,822		22			22		1,844	1,844			
100272759	LOS ANGELES	CA		01/13/2026		497		1			1		498	498			
100117230	AGUA DULCE AREA	CA		07/20/2023		2,107		226			226		2,333	2,333			
100119857	SANTA ANA	CA		06/11/2023		1,773		9			9		1,782	1,782			
100117741	SUJAE	GA		07/20/2023		1,882		(47)			(47)		1,835	1,835			
100182232	CAVANO ISLAND	WA		12/12/2024		1,745		35			35		1,780	1,780			
100031708	CONCORD	NC		03/29/2019		2,288		201			201		2,489	2,489			
100031069	ELK GROVE	CA		03/29/2019		1,440		656			656		2,096	2,096			
100014328	BROOK	NY		09/21/2017		3,254		518			518		3,772	3,772			
100101888	LAURELTON	NY		04/28/2023		2,310		371			371		2,681	2,681			
100198263	RANDOLPH	NJ		02/28/2025		1,510		12			12		1,522	1,522			
100197623	WHITTIER	CA		02/26/2025		5,699		61			61		5,760	5,760			
100136208	EDGEWATER	MD		11/20/2023		1,450		10			10		1,460	1,460			
100212615	MURRIETA	CA		05/29/2025		1,664		8			8		1,672	1,672			
100013206	CHICAGO	IL		05/25/2017		1,536		283			283		1,809	1,809			
100128188	BRISTOL	RI		06/18/2023		1,441		48			48		1,489	1,489			
100011305	MIRAMAR	FL		12/23/2016		2,448		275			275		2,723	2,723			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value				
100116089	SAN PABLO	CA		07/20/2023		2,200		.782					2,982			
100215374	CHINO	CA		06/12/2025		1,602		2			2		1,604			
100141628	SANTA ROSA	CA		07/30/2024		1,329		1			1		1,330			
100087195	CAMARILLO	CA		10/25/2022		2,189		.180			.180		2,369			
100210118	FRESNO	CA		05/07/2025		2,806		.51			.51		2,857			
100218844	HENDERSON	CA		06/27/2025		1,685		.54			.54		1,739			
100215683	SALT LAKE CITY	UT		06/13/2025		1,551		.3			.3		1,554			
100139634	LUBBOCK	TX		12/28/2023		1,333		6			6		1,339			
100120103	PARAHUIS	NJ		06/11/2023		1,791		2			2		1,793			
100131696	RIVERSIDE	CA		10/06/2023		1,466		.32			.32		1,498			
100102863	WEST PALM BEACH	FL		06/22/2023		1,725		.163			.163		1,888			
100135946	PORT SAINT JOE	FL		11/15/2023		931		.19			.19		950			
100132451	AUSTIN	TX		11/03/2023		1,423		.9			.9		1,432			
100088932	ODDIE KEY	FL		11/15/2022		284		.16			.16		300			
100271834	NORFOLK	VA		12/30/2025		620		.23			.23		643			
100136387	INDEPENDENCE	IN		11/20/2023		1,792		.140			.140		1,932			
100136391	INDEPENDENCE	IN		11/20/2023		1,792		.140			.140		1,932			
100238034	ELIZABETH	NJ		10/03/2025		1,331		.8			.8		1,339			
100779494	MATTHEWS	NC		04/08/2022		3,196		.280			.280		3,476			
100210093	HENDERSON	CA		05/07/2025		1,690		.36			.36		1,726			
100156500	NEWARK	NJ		06/24/2024		1,616		.4			.4		1,620			
100276555	MIAMI	FL		01/28/2026		(3,125)							(3,125)			
100087989	DAVE	FL		10/25/2022		1,660		.8			.8		1,668			
100182230	NOKOMIS	FL		12/12/2024		2,459		.165			.165		2,624			
100117414	UPLAND	CA		07/20/2023		2,188		.302			.302		2,490			
100139067	MONTCLAIR	NJ		12/13/2023		1,095		.1			.1		1,096			
100146866	PUNTA GORDA	FL		03/26/2024		1,409		.2			.2		1,411			
100273419	ASHTON	ID		01/21/2026		528		.6			.6		534			
100165983	ROSEMEAD	CA		09/06/2024		1,477		.10			.10		1,487			
100031885	RENO	CA		03/29/2019		2,405		.180			.180		2,585			
100192755	OCEANSIDE	CA		02/10/2025		1,614		.13			.13		1,627			
100164612	SALDA	CA		06/21/2024		1,385		.18			.18		1,403			
100065453	WASHINGTON	DC		07/28/2021		3,519		.1			.1		3,520			
100100443	YONKERS	NY		04/27/2023		3,450		.86			.86		3,536			
100031061	SANTA ANA	CA		03/29/2019		2,252		.218			.218		2,470			
100132665	GAITHERSBURG	MD		11/03/2023		1,543		.18			.18		1,561			
100087234	BAKERSFIELD	CA		10/25/2022		3,212		.208			.208		3,420			
100179440	PITTSBURG	CA		11/21/2024		1,809		.49			.49		1,858			
100133137	COSTA MESA	CA		11/29/2023		1,459		.24			.24		1,483			
100112338	SHADOW HILLS	CA		06/29/2023		3,320		.194			.194		3,514			
100100784	FAIRFAX	CA		04/28/2023		2,469		.318			.318		2,787			
100118109	RANCHO CUCAMONGA	CA		07/20/2023		2,023		.123			.123		2,146			
100117361	SAN LEANRO	CA		07/20/2023		2,115		.519			.519		2,634			
100157412	LOS ANGELES	CA		02/20/2025		996		.2			.2		998			
100081417	FREDONT	CA		03/18/2022		3,208		.78			.78		3,286			
100110230	MOUNTAIN HOUSE	CA		06/30/2023		41,655		.429			.429		42,084			
100127399	HOLBROOK	NY		06/30/2023		1,632		.1306			.1306		2,938			
100054866	MILTON	GA		03/23/2021		1,540		(.57)			(.57)		1,483			
100138262	KING CITY	OR		12/15/2023		1,222		.6			.6		1,228			
100210124	BRADENTON	FL		06/07/2025		1,714		.42			.42		1,736			
100179465	SEATTLE	WA		11/21/2024		2,355		.1			.1		2,356			(.587)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100079129	ESCONDIDO	CA		02/24/2022		6,718		74					6,792	6,792			
100171728	GREAT NECK	NY		07/20/2023		2,160		351			351		2,511	2,511			
100132284	SHADOKEN	NY		10/13/2023		1,615		18			18		1,633	1,633			
100012068	BATTLE GROUND	VA		03/08/2017		1,724		308			308		2,032	2,032			
100212389	TULUNGA AREA LOS ANGELES	CA		05/28/2025		1,476		2			2		1,478	1,478			
100010895	FLETCHER	NC		12/23/2016		1,611		412			412		2,023	2,023			
100030872	UNION CITY	CA		04/09/2019		3,031		73			73		3,104	3,104			
100229043	RIVERSIDE	CA		08/20/2025		1,467							1,467	1,467			
100153919	DAVENPORT	FL		06/05/2024		4,635		252			252		4,887	4,887			
100186027	SAN DIEGO	CA		07/31/2025		1,586		13			13		1,599	1,599			
100153723	BRADENTON	FL		07/11/2024		1,322		7			7		1,329	1,329			
1001717379	LA PUENTE AREA	CA		07/20/2023		3,878		84			84		3,962	3,962			
100132453	SAN JOSE	CA		11/03/2023		1,485		66			66		1,551	1,551			
100080344	MILLBRAE	CA		02/28/2022		3,059		17			17		3,076	3,076			
100193387	SEASIDE HEIGHTS	NJ		02/10/2025		1,531		36			36		1,567	1,567			
100116553	SAN ANTONIO	TX		07/20/2023		1,820		208			208		2,028	2,028			
100116624	SAN DIMAS	CA		07/20/2023		2,925		69			69		2,994	2,994			
100079411	PORTER RANCH	CA		03/17/2022		4,045		55			55		4,100	4,100			
100119419	AROWAS	CA		07/31/2023		1,502		13			13		1,515	1,515			
100123925	REDBOTH BEACH	DE		09/25/2023		2,819		17			17		2,836	2,836			
100175983	TEICOLLA	CA		11/14/2024		1,753		7			7		1,760	1,760			
4010046291	BEVERLY HILLS	CA		03/22/2023		1,479		(45)			(45)		1,434	1,434			
100025379	SALINAS	CA		09/20/2018		1,467		318			318		1,785	1,785			
100182049	CHICAGO	IL		12/12/2024		1,712		48			48		1,760	1,760			
100115072	MANTECA	CA		07/14/2023		1,767		14			14		1,781	1,781			
100192899	INDIO	CA		02/10/2025		1,697		165			165		1,862	1,862			
100186430	QUEEN CREEK	AZ		12/30/2024		1,582		1			1		1,583	1,583			
100215533	SIGNAL HILL	CA		06/11/2025		1,615		22			22		1,637	1,637			
100057801	PALO ALTO	CA		06/30/2021		3,553		33			33		3,586	3,586			
100117743	TAMPA	FL		07/20/2023		1,475		35			35		1,510	1,510			
100116382	REDWOOD CITY	CA		07/20/2023		2,156		1,074			1,074		3,230	3,230			
100151446	HOUSTON	TX		06/10/2024		1,506		4			4		1,510	1,510			
100116491	CELINA	TX		07/20/2023		1,788		291			291		2,079	2,079			
100116154	SAN LORENZO	CA		07/20/2023		2,096		287			287		2,383	2,383			
100180328	SAN ANTONIO	TX		11/25/2024		1,802		49			49		1,851	1,851			
100116654	FOREST HILLS	NY		07/20/2023		2,210		929			929		3,139	3,139			
100116326	STATEN ISLAND	NY		07/20/2023		2,178		381			381		2,559	2,559			
100216806	JULIAN	CA		06/23/2025		1,530		28			28		1,558	1,558			
100175713	CARLSBAD	CA		11/12/2024		1,704		1			1		1,705	1,705			
100117727	SAN LEANERO	CA		07/20/2023		1,826		(45)			(45)		1,781	1,781			
100206692	DALLAS	TX		04/24/2025		1,238		9			9		1,247	1,247			
100127062	BROOKLYN	NY		06/30/2023		7,995		1,115			1,115		9,110	9,110			
100119339	PLANTATION	FL		07/31/2023		1,546		9			9		1,555	1,555			
100081377	SEASIDE PARK	NJ		03/18/2022		3,140		93			93		3,239	3,239			
100200492	LOVAHATCHEE	FL		03/11/2025		1,694		1,694			1,694		1,787	1,787			
100133961	MADERA	CA		10/20/2023		854		1			1		855	855			
100181367	SOUTH GATE	CA		12/06/2024		7,041		82			82		7,123	7,123			
100117421	BAYONE	NJ		07/20/2023		1,836		181			181		2,017	2,017			
100228388	KAPOLEI	HI		08/11/2025		1,760		104			104		1,864	1,864			
100081388	BOISE	ID		03/18/2022		3,519		88			88		3,607	3,607			
100131516	KISSIMEE	FL		10/06/2023		1,562		39			39		1,601	1,601			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
10015285	DUX KEY	FL		06/17/2024		1,366		23			23		1,389		1,389			
10021930	COLUMBUS	OH		07/08/2025		1,570		5			5		1,575		1,575			
10011674	WOODLAND HILLS AREA	CA		07/20/2023		2,293		505			505		2,798		2,798			
10013240	BEAVERTON	OR		11/03/2023		1,635		166			166		1,801		1,801			
10013663	STONY BROOK	NY		11/27/2023		1,906		8			8		1,914		1,914			
10021378	PLACENTIA	CA		05/29/2025		1,661		16			16		1,677		1,677			
10019609	SNOWBUSH	WA		11/27/2023		3,320		80			80		3,400		3,400			
10019020	NATIONAL CITY	CA		01/28/2025		1,768		115			115		1,883		1,883			
10021573	NATICK	MA		06/12/2025		1,622		25			25		1,647		1,647			
10018236	CLEARWATER	FL		12/12/2024		2,280		35			35		2,315		2,315			
100154149	SUPRISE	AZ		07/11/2024		1,470		12			12		1,482		1,482			
100080428	GARDEN GROVE	CA		03/10/2022		2,888		11			11		2,879		2,879			
100078703	WEST COVINA	CA		02/02/2022		3,127		12			12		3,139		3,139			
100137969	WARREN	MI		12/13/2023		1,318		14			14		1,332		1,332			
100102658	PORT SAINT JOE	FL		06/22/2023		1,854		120			120		1,974		1,974			
100117528	EL CAJON	CA		07/20/2023		1,918		59			59		1,977		1,977			
100116621	CHINO	CA		07/20/2023		3,016		246			246		3,262		3,262			
100101084	MIAMI BEACH	FL		04/28/2023		2,147		95			95		2,242		2,242			
100137713	MIAMI	FL		12/08/2023		1,581		21			21		1,602		1,602			
100100382	STATEN ISLAND	NY		04/27/2023		2,502		276			276		2,778		2,778			
100117545	GARDEN GROVE	CA		07/20/2023		3,098		184			184		3,282		3,282			
100038471	DUBLIN	CA		09/27/2019		71		5			5	(1)	75	72	50	(53)	(3)	
100138136	SUWANEE	GA		12/14/2023		1,381		12			12		1,393		1,393			
100135445	NEWMAN	GA		11/13/2023		1,459		20			20		1,479		1,479			
100015824	LOS ANGELES	CA		02/27/2018		3,648		64			64		3,712		3,712			
100207104	LA MESA	CA		04/28/2025		10,477		345			345		10,822		10,822			
100116726	SILMAR	CA		07/20/2023		2,303		559			559		2,862		2,862			
100103083	NEWARK	NJ		04/21/2023		1,458		(55)			(55)		1,403		1,403			
100086327	STATEN ISLAND	NY		11/10/2022		8,282		196			196		8,478		8,478			
100102368	TODDLE	UT		06/07/2023		1,607		16			16		1,623		1,623			
100120760	ORANGE BEACH	AL		08/25/2023		1,250		8			8		1,258		1,258			
100083889	TACOMA	WA		07/12/2022		4,715		141			141		4,856		4,856			
100126315	NEWARK	NJ		08/30/2023		1,417		(59)			(59)		1,358		1,358			
100100666	SANTA CLARA	CA		04/28/2023		2,532		197			197		2,729		2,729			
100031795	ENCINITAS	CA		03/29/2019		2,405		263			263		2,668		2,668			
100136021	CLOWIS	CA		11/16/2023		1,473		17			17		1,490		1,490			
100215483	SYLMAR	CA		06/12/2025		1,552		3			3		1,555		1,555			
100135822	WOODHAVEN	NY		11/13/2023		1,450		16			16		1,466		1,466			
100109605	CLIFTON	VA		07/31/2025		1,229		6			6		1,235		1,235			
100101055	BROOKLYN	NY		04/28/2023		5,262		998			998		6,260		6,260			
100150505	JACKSONVILLE	FL		05/03/2024		1,127		17			17		1,144		1,144			
100129397	SACRAMENTO	CA		09/25/2023		1,527		15			15		1,542		1,542			
100229578	PORT ANGELES	WA		08/15/2025		1,755		4			4		1,759		1,759			
100181974	MIAMI	FL		12/12/2024		1,692		46			46		1,738		1,738			
100049761	PATERSON	NJ		11/20/2020		1,471		360			360		1,831		1,831			
100218843	PHOENIX	AZ		06/27/2025		1,558		20			20		1,578		1,578			
100010764	PORT SAINT JOE	FL		12/23/2016		8,839		424			424		9,263		9,263			
100119304	HAHAIONE	NC		07/31/2023		1,742		5			5		1,747		1,747			
100118742	MOUNT PLEASANT	SC		07/25/2023		1,520		(50)			(50)		1,470		1,470			
100164532	ANTIOCH	CA		06/21/2024		1,829							1,834		1,834			
100209177	TEBUEOLA	CA		04/30/2025		1,472		6			6		1,478		1,478			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100114427	SARATOGA	CA			06/29/2023		1,909		.626			.626		2,535	2,535			
100153394	SELEEN	NY			05/29/2024		1,032		.3			.3		1,035	1,035			
100229882	TEIPE	AZ			06/18/2025		1,732		.13			.13		1,745	1,745			
100175445	WINCHESTER	MA			12/23/2024		1,418		(.48)			(.48)		1,370	1,370			
100175069	TEBICOLA	CA			11/14/2024		1,728		.7			.7		1,735	1,735			
100163344	JURIPA VALLEY	CA			06/13/2024		1,325		.8			.8		1,333	1,333			
100276634	CANYON	TX			01/29/2026		1,966		.4			.4		1,970	1,970			
100276670	CANYON	TX			01/29/2026		1,966		.4			.4		1,970	1,970			
100049655	HUNTINGTON STATION	NY			11/20/2020		1,112		.398			.398		1,510	1,510			
100132350	CHINO	CA			11/03/2023		1,898		.119			.119		2,017	2,017			
100182229	LONGBOAT KEY	FL			12/12/2024		2,305		.43			.43		2,348	2,348			
100014492	CLARKSTON	MI			09/27/2017		3,026		.707			.707		3,733	3,733			
100126410	ANDOVER	MA			06/30/2023		1,219		(.34)			(.34)		1,185	1,185			
100221841	RIVERSIDE	CA			07/29/2025		1,244		(.49)			(.49)		1,195	1,195			
100101650	PERTH ABBOT	NJ			04/26/2023		1,802		.12			.12		1,814	1,814			
100211810	GREENSBORO	NC			05/19/2025		1,500		.8			.8		1,508	1,508			
100011854	UNION CITY	CA			03/08/2017		1,549		.406			.406		1,955	1,955			
100155131	BEND	OR			07/19/2024		1,736		(.7)			(.7)		1,729	1,729			
100126557	NEWARK	NJ			06/30/2023		1,349		(.39)			(.39)		1,310	1,310			
100192382	HEBER CITY	UT			02/10/2025		1,614		.44			.44		1,658	1,658			
100116048	SANDY SPRINGS	GA			07/20/2023		1,748		(.15)			(.15)		1,733	1,733			
100133563	LAS VEGAS	NV			10/23/2023		1,420		.1			.1		1,421	1,421			
100113090	ANAHEIM	CA			06/29/2023		1,432		.793			.793		2,225	2,225			
100118963	BEND	OR			07/27/2023		1,386		.1			.1		1,387	1,387			
100214873	MINNEOLA	NY			06/11/2025		1,606		.21			.21		1,627	1,627			
100180438	WILLIS	TX			11/25/2024		1,868		.61			.61		1,929	1,929			
100200616	SUPERIOR	CO			03/11/2025		1,720		.27			.27		1,747	1,747			
100067715	MADEIRA BEACH	FL			09/23/2021		3,472		.37			.37		3,509	3,509			
100087318	APOLLO BEACH	FL			10/25/2022		2,416		.224			.224		2,640	2,640			
100117795	NORTH HILLS AREA CITY OF LOS	CA			07/20/2023		1,551		(.4)			(.4)		1,547	1,547			
100272581	DUNEDIN	FL			01/08/2026		954		.6			.6		960	960			(2,218)
100081456	FEND	NV			03/18/2022		8,626		.262			.262		8,888	6,670		(2,218)	
100182307	LOS ANGELES	CA			12/12/2024		1,716		.40			.40		1,756	1,756			
100795338	WESTLAKE AREA THOUSAND OAKS	CA			04/25/2022		2,912		.35			.35		2,947	2,947			
100127530	PHILADELPHIA	PA			09/08/2023		1,758		.23			.23		1,781	1,781			
100185401	SAVANNAH	GA			12/20/2024		1,719		.44			.44		1,763	1,763			
100216224	SACRAMENTO	CA			06/20/2025		5,604		.36			.36		5,640	5,640			
100200528	SUNRIEVILLE	MA			03/11/2025		1,950		.46			.46		1,998	1,998			
100118024	RANCHO CUCAMONGA	CA			07/20/2023		3,016		(.41)			(.41)		2,975	2,975			
100118945	ADDISON	TX			07/27/2023		1,585		.34			.34		1,619	1,619			
100120743	TENIFFLY	NJ			08/25/2023		1,563		.9			.9		1,572	1,572			
100192469	LOS ANGELES	CA			11/03/2023		919		.8			.8		927	927			
100172174	ROYAL PALM BEACH	FL			10/17/2024		375		(.14)			(.14)		361	361			
100101556	NORTH WILDOOD	NJ			04/26/2023		1,760		.4			.4		1,764	1,764			
100161811	POIMONA	CA			07/31/2024		1,527		(.64)			(.64)		1,463	1,463			
100230007	QUINCY	MA			08/22/2025		1,442		.18			.18		1,460	1,460			
100150567	LAS VEGAS	NV			06/08/2024		1,915		.102			.102		2,017	2,017			
100192696	DESOTO	TX			11/03/2023		2,439		.135			.135		2,574	2,574			
100157871	PRESOTT	AZ			07/09/2024		1,223		.9			.9		1,232	1,232			
100147010	KEARNY	NJ			03/27/2024		1,711		.31			.31		1,742	1,742			
100157176	CLEVELAND	OH			02/20/2025		1,552		.2			.2		1,554	1,554			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009871	NORTH RICHLAND HILLS	TX		03/28/2023		1,536		16					1,552		1,552		
10007824	VALENCIA	CA		04/08/2022		3,100		180			180		3,280		3,280		
100100476	STATEN ISLAND	NY		04/27/2023		2,203		497			497		2,700		2,700		
100228936	SANTA ROSA	CA		06/12/2025		1,648		15			15		1,663		1,663		
100014267	COLLEGE POINT	NY		09/27/2017		1,621		135			135		1,756		1,756		
100132632	CHICAGO	IL		11/03/2023		1,306		31			31		1,337		1,337		
100221547	SEA ISLE CITY	NJ		07/23/2025		1,786		112			112		1,886		1,886		
100172473	LAKE ELSINORE	CA		10/23/2024		1,679		4			4		1,683		1,683		
100116245	EL CAJON	CA		07/20/2023		2,060		533			533		2,593		2,593		
100119422	BROKEN BOWL	OK		07/31/2023		2,832		5			5		2,837		2,837		
100100451	NEW HIDE PARK	NY		04/27/2023		1,678		16			16		1,694		1,694		
100118011	ONTARIO	CA		07/20/2023		1,897		100			100		1,987		1,987		
100201251	MARION	WA		03/12/2025		1,354		14			14		1,368		1,368		
100111368	IRVINE	CA		06/29/2023		3,348		877			877		4,225		4,225		
100120978	DERRY	NH		06/30/2023		1,658		19			19		1,877		1,877		
100031296	SALINAS	CA		03/29/2019		1,329		344			344		1,673		1,673		
100170390	NAPA	CA		10/09/2024		2,954		46			46		3,000		3,000		
100138235	ELLIOTT CITY	MD		12/14/2023		1,432		(4)			(4)		1,428		1,428		
100115938	HENDERSON	NV		07/20/2023		1,714		16			16		1,730		1,730		
100087281	WHITE PLAINS	GA		10/25/2022		3,268		489			489		3,757		3,757		
100117793	SANTA CLARITA AREA	CA		07/20/2023		1,352							1,352		1,352		
100143902	NEW BRITAIN	CT		02/21/2024		1,325		(51)			(51)		1,274		1,274		
100087122	MONTEREY	CA		11/04/2022		1,894		48			48		1,942		1,942		
100214094	PELHAM	AL		05/30/2025		1,379		8			8		1,387		1,387		
100117420	ONTARIO	CA		07/20/2023		1,907		111			111		2,018		2,018		
100215496	INGLEWOOD	CA		06/12/2025		1,516		7			7		1,523		1,523		
100193055	MURRIETA	CA		10/13/2023		2,070		100			100		2,170		2,170		
100195356	SEVEN DEVILS	NC		12/20/2024		1,709		40			40		1,749		1,749		
100214650	FULSHEAR	TX		06/10/2025		1,368		15			15		1,383		1,383		
100117394	LAKE ARROWHEAD	CA		07/20/2023		2,058		614			614		2,672		2,672		
100134640	PHILADELPHIA	PA		10/30/2023		1,352		(12)			(12)		1,340		1,340		
100212108	CAPE MAY	NJ		05/22/2025		1,254		10			10		1,264		1,264		
100197528	ROSDALE	NY		12/01/2023		1,866		26			26		1,892		1,892		
100193977	DEWARREST	NJ		02/10/2025		2,659		32			32		2,691		2,691		
100030147	NEIBURY PARK	CA		12/20/2018		4,039		271			271		4,310		4,310		
100212983	LEWIS GROVE	CA		05/28/2025		1,423		2			2		1,425		1,425		
100220060	AVON LAKE	OH		06/14/2025		1,073		37			37		1,110		1,110		
100154144	NORTHAMPTON	PA		07/11/2024		814		13			13		827		827		
100116602	FAWOOD	NJ		10/06/2023		1,415		6			6		1,421		1,421		
100137025	ERIE	CO		11/28/2023		1,926		267			267		2,193		2,193		
100115086	DUBLIN	CA		07/14/2023		5,720		123			123		5,843		5,843		
100102531	ASHVILLE	NC		06/07/2023		1,775		24			24		1,799		1,799		
100094860	SEDONA	AZ		08/02/2022		1,946		26			26		1,972		1,972		
100079910	PACIFIC GROVE	CA		04/25/2022		2,880		71			71		2,951		2,951		
100116711	SACRAMENTO	CA		10/16/2024		2,279		23			23		2,302		2,302		
100214366	KAPALEI	HI		06/02/2025		1,625		23			23		1,648		1,648		
100193620	GILBERT	AZ		11/03/2023		1,343		12			12		1,355		1,355		
100088789	MORRISTOWN	NJ		11/15/2022		2,723		23			23		2,746		2,746		
100102505	MOUNT JULIET	TN		06/07/2023		2,423		4			4		2,427		2,427		
100090030	LAKE POINT	UT		07/19/2023		1,434		3			3		1,437		1,437		
100117307	EASTVALE	CA		07/20/2023		2,442		647			647		3,089		3,089		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100212133	MINEOLA	NY		05/22/2025		1,470		18			18		1,488	1,488			
100175803	NEWARK	NJ		11/12/2024		1,414		21			21		1,435	1,435			
100238284	HACKENSACK	NJ		09/19/2025		995		9			9		1,004	1,004			
100057551	EAGLE MOUNTAIN	UT		06/30/2021		9,102		132			132		9,234	9,234			
100254827	RIALTO	CA		11/10/2025		1,595		9			9		1,604	1,604			
100110595	INLET BEACH	FL		06/30/2023		1,750		4			4		1,754	1,754			
100116104	LANCASTER	CA		07/20/2023		2,086		355			355		2,441	2,441			
100087306	MIAMI	FL		10/25/2022		2,163		221			221		2,384	2,384			
100182655	LAKE ALHAMBRA	CA		12/12/2024		1,538							1,538	1,538			
100175687	VANCOUVER	WA		11/12/2024		1,541		30			30		1,571	1,571			
100220317	KENNER	LA		07/11/2025		1,398							1,398	1,398			
100011306	BLOOMFIELD TOWNSHIP	MI		12/23/2016		2,366		162			162		2,528	2,528			
100116976	BAV'SIDE	NY		07/20/2023		2,361		619			619		2,980	2,980			
100163790	RANCHO MISSION VIEJO	CA		09/27/2024		1,483		1			1		1,484	1,484			
100045985	TEBICOLA	CA		11/25/2020		7,138		82			82		7,220	7,220			
100137098	BROKEN BOWL	OK		11/28/2023		1,387		28			28		1,415	1,415			
100243409	NORTH BABYLON	NY		09/26/2025		1,347		(39)			(39)		1,308	1,308			
100180102	HIALEAH	FL		12/30/2024		1,498		46			46		1,544	1,544			
100010865	VIRGINIA BEACH	VA		12/23/2016		1,225		499			499		1,724	1,724			
100119287	BUTLER	TN		07/31/2023		1,873		41			41		1,914	1,914			
100117166	MONROVIA	CA		07/20/2023		1,284		101			101		1,385	1,385			
100182416	LAKEWOOD RANCH	FL		12/12/2024		1,325		8			8		1,333	1,333			
100186245	ROSEVILLE	CA		09/09/2024		1,649		26			26		1,675	1,675			
100103621	DALLAS	TX		05/08/2023		1,454		(32)			(32)		1,422	1,422			
100119877	DENVER	CO		06/11/2023		1,683		8			8		1,691	1,691			
100026805	FAIRFAX	CA		09/26/2018		2,351		178			178		2,529	2,529			
100151676	TYBEE ISLAND	GA		05/10/2024		1,481		9			9		1,490	1,490			
100000212	BIENA PARK	CA		09/27/2016		1,674		211			211		1,885	1,885			
100010814	FLUSHING	NY		12/23/2016		1,829		85			85		1,914	1,914			
100216166	CORONA	CA		06/18/2025		1,434		14			14		1,448	1,448			
100181942	SANTA ANA	CA		12/12/2024		1,533		8			8		1,541	1,541			
100031587	SAN JOSE	CA		03/29/2019		2,297		233			233		2,530	2,530			
100117955	ANTIOCH	CA		07/20/2023		1,716		(38)			(38)		1,678	1,678			
100194616	DALLAS	TX		02/21/2025		1,707		62			62		1,769	1,769			
100131820	DERWOOD	MD		10/06/2023		1,069		6			6		1,075	1,075			
100025941	LOS ANGELES	CA		09/20/2018		1,958		206			206		2,164	2,164			
100169521	HOBOKEN	NJ		09/30/2024		1,564		6			6		1,570	1,570			
100161025	SAN TAN VALLEY	AZ		07/24/2024		1,720		64			64		1,784	1,784			
100137579	PORTLAND	OR		12/08/2023		1,553		27			27		1,580	1,580			
100087082	LOS ANGELES	CA		11/04/2022		1,843		36			36		1,879	1,879			
100178230	RICHMOND	TX		11/19/2024		2,152		4			4		2,156	2,156			
100031688	SANTA ROSA	CA		03/29/2019		2,372		224			224		2,596	2,596			
100189480	MIAMI	FL		01/15/2025		1,467		41			41		1,508	1,508			
100109829	SUNNYSIDE	FL		06/22/2023		1,522		(82)			(82)		1,440	1,440			
100079506	LOS ANGELES RESEDA AREA	CA		04/25/2022		10,604		340			340		10,944	10,944			
100087170	GILBERT	AZ		10/25/2022		3,410		305			305		3,715	3,715			
100086823	THE VILLAGES	FL		10/24/2022		1,610		5			5		1,615	1,615			
100203477	MANTECA GREEN	CA		03/26/2025		2,473		1			1		2,474	2,474			
100116228	ST ALBANS	NY		07/20/2023		2,035		620			620		2,655	2,655			
100107902	MESA	AZ		05/19/2023		1,749		28			28		1,777	1,777			
100083033	HAMPTON BAYS	NY		05/11/2022		3,935		165			165		4,100	4,100			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014270	EAST QUOBBE	NY		09/21/2017		1,338		408			408		1,746	1,746			
10016946	WEEHAWKEN	NJ		09/30/2024		1,587		12			12		1,599	1,599			
10022174	BONEY LAKE	WA		07/21/2025		1,463	2		2				1,465	1,465			
10016548	KNOXDALE	NC		12/20/2024		6,428		66			66		6,494	6,494			
10012984	LAS VEGAS	NV		09/25/2023		11,782		266			266		12,048	12,048			
10020718	LITTLE CHUTE	WI		07/18/2025		1,351	4		4				1,355	1,355			
10026802	BUCKHEAD	GA		12/29/2025		1,603		10			10		1,613	1,613			
10021481	WOODSTOCK	GA		06/11/2025		1,402		3			3		1,405	1,405			
10018528	TAMPA	FL		12/20/2024		808		8			8		816	816			
100138265	HOLLYWOOD	FL		12/15/2023		1,097		5			5		1,102	1,102			
10003973	DUBLIN	CA		09/27/2019		13,477		3,127			3,127	(1,019)	15,585	16,881	1,263		
100112872	WINNERMERE	FL		06/29/2023		10,476		2,448			2,448		12,924	12,924			
100182069	FRISSO	CO		12/12/2024		1,635	43				43		1,678	1,678			
100067710	SAN RAFAEL	CA		09/23/2021		3,339		14			14		3,353	3,353			
100180240	SEATTLE	WA		11/25/2024		1,659		1			1		1,660	1,660			
100194667	ANCHORAGE	AK		02/21/2025		1,519		1			1		1,520	1,520			
100078489	BROOK	NY		02/02/2022		3,319		38			38		3,357	3,357			
100151677	BELLEAIR BEACH	FL		05/10/2024		1,619		18			18		1,637	1,637			
100128123	ELKO NEW MARKET	WV		09/08/2023		1,741		44			44		1,785	1,785			
100100164	TAMPA	FL		03/17/2023		1,011		3			3		1,014	1,014			
100116868	MIAMI	FL		07/20/2023		2,137		505			505		2,642	2,642			
100200404	KINGS BEACH	CA		03/10/2025		1,645		2			2		1,647	1,647			
100115158	NEWARK	NJ		07/17/2023		1,474		(78)			(78)		1,396	1,396			
100108457	LOS GATOS	CA		05/25/2023		34,036		380			380		34,396	34,396			
100268894	BOLDER	CO		12/29/2025		1,677		24			24		1,701	1,701			
100135817	COACHELLA	CA		11/10/2023		1,378							1,378	1,378			
100087242	LAUDERHILL	FL		10/25/2022		4,124		177			177		4,301	4,301			
100192971	COVINGTON	GA		02/10/2025		2,062		32			32		2,094	2,094			
100209208	MATECA	CA		04/29/2025		1,596		69			69		1,665	1,665			
100080414	RICHMOND	TX		04/14/2022		1,360		(35)			(35)		1,325	1,325			
100128169	RED LODGE	MT		09/18/2023		2,460		42			42		2,502	2,502			
100276637	CANYON	TX		01/29/2026		1,897		4			4		1,901	1,901			
100276642	CANYON	TX		01/29/2026		1,897		4			4		1,901	1,901			
100114678	NEWMAN	GA		06/29/2023		2,238		41			41		2,279	2,279			
100190146	EAGLE	ID		01/21/2025		1,683		20			20		1,703	1,703			
100127374	WILMINGTON	DE		06/30/2023		856		488			488		1,344	1,344			
100126386	SYLMAR	CA		06/30/2023		1,302		(67)			(67)		1,235	1,235			
100090133	HENDERSON	NV		01/13/2023		1,644		6			6		1,650	1,650			
100087248	SALISBURY	MA		10/25/2022		2,160		89			89		2,249	2,249			
100117547	SAN JOSE	CA		07/20/2023		1,741		196			196		1,937	1,937			
100123888	LAKE ELSINORE	CA		09/25/2023		1,282		12			12		1,294	1,294			
100066515	BELLEVILLE	IL		09/30/2022		1,218		47			47		1,265	1,265			
100081260	NAPA	CA		03/18/2022		3,482		199			199		3,681	3,681			
100150899	COEUR D'ALENE	ID		06/08/2024		1,649		8			8		1,657	1,657			
100182635	WESLEY CHAPEL	FL		12/12/2024		1,637		61			61		1,698	1,698			
100233304	LAS VEGAS	NV		10/30/2025		1,747		162			162		1,909	1,909			
100188280	ATLANTA	GA		07/08/2025		1,617		52			52		1,669	1,669			
100118023	FOUNTAIN VALLEY	CA		07/20/2023		1,261		60			60		1,321	1,321			
100211781	LEANSBURG	NC		05/19/2025		991		5			5		996	996			
100271976	WENMOUTH	MA		01/08/2026		998							998	998			
100048739	HOMESTEAD	FL		11/20/2020		1,058		259			259		1,317	1,317			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009874	NORTH WYTHE BEACH		SC		01/31/2023		1,655		14			14		1,669	1,669			
10018206	BRENTWOOD		TN		12/12/2024		1,630		28			28		1,658	1,658			
10022839	EVERETT		WA		01/15/2026		522	4				4		526	526			
100176910	BRENTWOOD		TN		11/15/2024		1,467		(51)			(51)		1,416	1,416			
100138663	HOLLYWOOD		FL		12/21/2023		499		418			418		917	917			
100079991	FONTANA		CA		04/25/2022		3,447		19			19		3,466	3,466			
100157982	KANEBOE		HI		07/09/2024		2,197		21			21		2,218	2,218			
100114297	ROCKAWAY		NJ		06/29/2023		758		673			673		1,431	1,431			
100210104	ST AUGUSTINE		FL		05/07/2025		2,642		10			10		2,652	2,652			
100100377	NAPLES		FL		04/27/2023		1,975		80			80		2,055	2,055			
100245076	ZEPHYRHILLS		FL		10/03/2025		1,519		5			5		1,524	1,524			
100128146	OCEAN CITY		NJ		09/18/2023		1,416		10			10		1,426	1,426			
100087458	CORAL SPRINGS		FL		10/25/2022		2,019		117			117		2,136	2,136			
100031127	PARKLAND		FL		03/29/2019		2,304		172			172		2,476	2,476			
100210085	MESA		AZ		05/07/2025		1,610		31			31		1,641	1,641			
100201418	READING		WA		03/12/2025		35,886		36			36		35,922	35,922			
100210404	LONG BEACH		CA		05/12/2025		1,345		13			13		1,358	1,358			
100220683	MCKINNEY		TX		06/14/2025		1,471		4			4		1,475	1,475			
100145793	FREMONT		CA		05/08/2024		1,370		3			3		1,373	1,373			
100136039	HAVERTHILL		MA		11/16/2023		1,133		21			21		1,154	1,154			
100213781	MIAMI		FL		05/29/2025		1,338		14			14		1,352	1,352			
100180096	FORT PIERRE		FL		12/30/2024		1,184		3			3		1,187	1,187			
100132348	CLOVIS		CA		11/03/2023		1,576		159			159		1,735	1,735			
100218826	LAVERNE		AZ		06/27/2025		2,552		30			30		2,582	2,582			
100135054	SAN DIEGO		CA		11/01/2023		2,090		34			34		2,124	2,124			
100156628	SEATTLE		WA		06/24/2024		1,682		7			7		1,689	1,689			
100000219	SARASOTA		FL		09/27/2016		2,373		600			600		2,973	2,973			
100116001	KISSIMEE		FL		07/20/2023		1,526		1			1		1,527	1,527			
100147373	DELRAY BEACH		FL		05/08/2024		1,292		6			6		1,298	1,298			
100115343	WHITTIER		CA		07/17/2023		1,529		32			32		1,561	1,561			
100135587	EATONTOWN		NJ		11/09/2023		776		1			1		777	777			
100081198	SALT LAKE CITY		UT		03/18/2022		2,939		95			95		3,034	3,034			
100126786	TUCSON		AZ		06/30/2023		3,382		327			327		3,719	3,719			
100160538	DES MOINES		IA		07/19/2024		2,913		17			17		2,930	2,930			
100238724	BAKERSFIELD		CA		09/22/2025		2,239		17			17		2,256	2,256			
100211859	HOBOKEN		NJ		05/19/2025		1,473		6			6		1,479	1,479			
100119095	UNION CITY		CA		07/28/2023		2,052		662			662		2,714	2,714			
100043613	SAN JOSE		CA		06/13/2020		1,765		2			2		1,767	1,767			
100212384	LOS ANGELES		CA		05/28/2025		1,407		11			11		1,418	1,418			
100175143	BELLINGHAM		WA		11/05/2024		1,536		5			5		1,541	1,541			
100171109	MIAMI		FL		11/22/2024		1,594		14			14		1,608	1,608			
100128033	JAMAICA		NY		05/25/2017		1,356		406			406		1,762	1,762			
100211961	HAPPY VALLEY		OR		05/22/2025		1,443		43			43		1,486	1,486			
100171744	WOODSIDE		NY		07/20/2023		19,083		5,038			5,038		24,121	24,121			
100192559	SPANISH FORK		UT		11/03/2023		1,511		102			102		1,613	1,613			
100143372	JURIPA VALLEY		CA		02/16/2024		1,084		11			11		1,095	1,095			
100088963	LEWISVILLE		NC		11/15/2022		632		3			3		635	635			
100205625	ELL LAY		GA		04/15/2025		1,471		33			33		1,504	1,504			
100081265	SAN DIEGO		CA		03/18/2022		3,081		81			81		3,162	3,162			
100268181	BELLAIRE		TX		12/29/2025		65,732		220			220		65,952	65,952			
100043199	BRIGHTON		NJ		06/13/2020		4,316		246			246		4,562	4,562			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100116111	NORTH HOLLYWOOD AREA LOS ANG	CA		07/20/2023		2,273		118					2,391		2,391		
100029736	BROOKLYN	NY		10/26/2018		1,325		74					1,399		1,399		
100189120	WINCHESTER	MA		01/13/2025		1,812		192					2,004		2,004		
100190675	DANIA BEACH	FL		01/28/2025		2,143		9					2,152		2,152		
100272765	TUSTIN	CA		01/13/2026		939		(19)					920		920		
100087351	KISSIMEE	FL		10/25/2022		2,030		89					2,119		2,119		
100160213	WITTMANN	AZ		07/16/2024		3,491		58					3,549		3,549		
100261216	FRISCO	CO		12/05/2025		1,107		13					1,120		1,120		
100152695	BIG PINE KEY	FL		06/17/2024		1,481		22					1,503		1,503		
100099800	LAS VEGAS	NV		03/28/2023		3,716		76					3,792		3,792		
100076863	EL MONTE	CA		02/02/2022		3,012		(269)					2,743		2,743		
100128181	FLAGSTAFF	AZ		09/18/2023		1,814		27					1,841		1,841		
100189159	NIKOMIS	FL		01/13/2025		1,660		71					1,731		1,731		
100200576	SPOKANE VALLEY	WA		03/11/2025		1,595		6					1,601		1,601		
100135777	LAKE ARROWHEAD	CA		11/10/2023		1,546		7					1,553		1,553		
100116296	ANTIOCH	CA		07/20/2023		2,662		673					3,335		3,335		
100083068	LINEN	NJ		05/26/2022		2,477		330					2,807		2,807		
100100431	REGO PARK	NY		04/27/2023		2,231		285					2,516		2,516		
100140290	LEVI TOWN	NY		01/26/2024		1,193		4					1,197		1,197		
100089245	UPPER MERLBORO	MD		01/26/2023		1,168		4					1,172		1,172		
100138740	AURORA	CO		02/02/2024		1,409		10					1,419		1,419		
100216343	RIVERSIDE	CA		06/20/2025		1,342		7					1,349		1,349		
100103881	LINENHURST	NY		05/10/2023		1,718		(82)					1,636		1,636		
100180624	FITCHBURG	MA		11/25/2024		1,498		11					1,509		1,509		
100154883	WEST COVINA	CA		07/19/2024		2,561		32					2,593		2,593		
100025727	BOGOTA	NJ		09/20/2018		1,047		409					1,456		1,456		
100185471	VERO BEACH	FL		12/20/2024		1,606		38					1,644		1,644		
100219732	DANA POINT	CA		07/07/2025		1,547		10					1,557		1,557		
100136038	BURTONSVILLE	MD		12/13/2023		804		3					.807		.807		
100192605	MANTECA	CA		02/10/2025		981		4					.985		.985		
100135733	CHULA VISTA	CA		11/10/2023		1,561		58					1,619		1,619		
100235885	MCCALL	ID		09/04/2025		1,571		11					1,582		1,582		
100112326	TINLEY PARK	IL		04/28/2017		1,896		159					2,055		2,055		
100193088	MANTECA	CA		02/10/2025		1,842		235					2,077		2,077		
100129329	QUEEN CREEK	AZ		09/25/2023		1,584		80					1,664		1,664		
100186525	ANNA	TX		12/30/2024		989		21					1,010		1,010		
100184566	POWAY	CA		12/16/2024		1,497		14					1,511		1,511		
100087275	SAINT CHARLES	IL		10/25/2022		2,462		188					2,650		2,650		
100220734	MIAMI	FL		07/18/2025		1,568		14					1,582		1,582		
100132325	MORRIS	NY		11/03/2023		1,901		293					2,194		2,194		
100102670	WILMAHUA	FL		06/22/2023		410		(10)					.400		.400		
100182644	CAROLINA BEACH	NC		12/12/2024		1,470		4					1,474		1,474		
100181969	LOS ANGELES	CA		12/12/2024		1,957		123					2,080		2,080		
100205721	MENFEE	CA		04/14/2025		1,529		5					1,534		1,534		
100172516	MENFEE	CA		10/21/2024		1,767		37					1,804		1,804		
100228464	WINCHESTER	MA		08/11/2025		1,573		51					1,624		1,624		
100144056	SUPRISE	AZ		03/07/2024		2,239		98					2,297		2,297		
100200348	SUITE CITY	NC		03/10/2025		1,487		7					1,494		1,494		
100120559	CHRISTMAS	FL		08/18/2023		1,179		10					1,189		1,189		
100136211	LAKEMOOD	WA		11/20/2023		.885		6					.891		.891		
100101833	LAKEMOOD	CO		04/06/2023		11,019		27					11,046		11,046		

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	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100203915	CLAYTON	CA		03/24/2025		7,120		28			28		7,748	7,748			
100133532	OHIO	CA		10/19/2023		2,485		23			23		2,508	2,508			
100110611	PILOT POINT	TX		06/30/2023		3,403		18			18		3,421	3,421			
100194740	SUNRIVER	OR		02/21/2025		1,371		3			3		1,374	1,374			
100094821	PORTER RANCH	CA		08/02/2022		1,725		6			6		1,731	1,731			
100134876	FOXBORO	MA		10/30/2023		1,321		(7)			(7)		1,314	1,314			
100185409	FAVETTEVILLE	NC		12/20/2024		1,477		13			13		1,490	1,490			
100137100	SUPPLY	NC		11/28/2023		1,366							1,366	1,366			
100200583	SPOKANE VALLEY	WA		03/11/2025		1,648		6			6		1,654	1,654			
100195210	LYNNWOOD	WA		11/20/2023		1,338		9			9		1,347	1,347			
100091943	MOORE	IL		02/03/2023		(1,212)							(1,212)	(1,212)			
100087192	TAMPA	FL		10/25/2022		1,976		82			82		2,058	2,058			
100147881	JACKSONVILLE	FL		04/04/2024		1,452		36			36		1,488	1,488			
100175482	EL CAJON	CA		12/23/2024		1,434		1			1		1,435	1,435			
100236328	WITTMANN	AZ		09/10/2025		1,933		16			16		1,609	1,609			
100030867	CROTON ON HUDSON	NY		04/09/2019		3,490		366			366		3,856	3,856			
100100402	BROOKLYN	NY		04/27/2023		2,124		219			219		2,343	2,343			
100083329	SANTA CLARITA	CA		07/12/2022		18,726		162			162		18,888	18,888			
100000502	CARSON	CA		09/21/2016		1,484		193			193		1,677	1,677			
100079789	SAN DIEGO	CA		04/08/2022		3,141		319			319		3,460	3,460			
100116289	KISSIMEE	FL		07/20/2023		2,623		205			205		2,828	2,828			
100151798	SAN ANTONIO	TX		05/10/2024		1,422		11			11		1,433	1,433			
100100788	SAN PABLO	CA		04/28/2023		2,391		250			250		2,641	2,641			
100148850	FORT LAUDERDALE	FL		04/17/2024		1,553		7			7		1,560	1,560			
100086148	EPHRAATA	WA		10/07/2022		411		7			7		418	418			
100081948	SCOTTSDALE	AZ		03/18/2022		2,835		74			74		2,909	2,909			
100079537	PLACENTIA	CA		03/17/2022		2,777		9			9		2,786	2,786			
100127475	DALLAS	TX		09/08/2023		3,245		12			12		3,257	3,257			
100110238	OAKLAND	CA		06/30/2023		1,636		37			37		1,673	1,673			
100165742	PLANT CITY	FL		02/20/2025		693		(27)			(27)		666	666			
100186553	OCEAN PINES	MD		12/30/2024		1,454		20			20		1,474	1,474			
100103189	HILLSIDE	NJ		04/21/2023		1,395		(65)			(65)		1,330	1,330			
100185748	PROVIDENCE	UT		12/23/2024		1,274		5			5		1,279	1,279			
100129783	ELIZABETH	NJ		09/27/2023		1,029		6			6		1,035	1,035			
100129658	CALDWELL	NJ		09/29/2023		1,535		9			9		1,544	1,544			
100212787	SALT LAKE CITY	UT		07/25/2025		1,318		7			7		1,325	1,325			
100226888	LINCOLN CITY	OR		07/30/2025		1,461		7			7		1,468	1,468			
100139800	AURORA	CO		01/09/2024		18,335		47			47		18,382	18,382			
100192947	PLANO	TX		02/10/2025		1,497		27			27		1,524	1,524			
100121003	BRADLEY BEACH	NJ		06/30/2023		1,513		9			9		1,522	1,522			
100131663	CHESTNUT RIDGE	NY		10/06/2023		1,822		22			22		1,844	1,844			
100185035	MIRAMAR	FL		12/20/2024		1,478		29			29		1,507	1,507			
100238315	STANTON	CA		09/19/2025		1,442		6			6		1,448	1,448			
100081333	LOS ANGELES	CA		03/18/2022		2,771		61			61		2,832	2,832			
100219489	INCLINE VILLAGE	NV		07/07/2025		1,655		63			63		1,718	1,718			
100218787	PRESOTT VALLEY	AZ		06/27/2025		1,404		2			2		1,406	1,406			
100146396	OAKLAND	CA		06/29/2023		1,480		28			28		1,508	1,508			
100084737	KEY WEST	FL		06/02/2022		4,565		50			50		4,615	4,615			
100203850	ASHEVILLE	NC		03/28/2025		1,398		1			1		1,399	1,399			
100127572	MINNEAPOLIS	MIN		09/08/2023		1,608		15			15		1,623	1,623			
100184401	SALINAS	CA		12/17/2024		1,825		29			29		1,854	1,854			

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	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100120331	NORTH CAPE MAY		NJ		06/30/2023		1,352		12			12		1,364		1,364		
100135827	LAKE ARDHOE		CA		11/10/2023		1,230		8			8		1,238		1,238		
100091000	LAKEWOOD		CO		02/22/2023		3,345		11					3,356		3,356		
100180373	EDINA		MINN		11/25/2024		1,512		4			4		1,516		1,516		
100087289	DALLAS		TX		10/25/2022		3,776		348			348		4,124		4,124		
100193900	STANWOOD		WA		02/10/2025		1,324		5			5		1,329		1,329		
100144126	MURRIETA		CA		03/07/2024		1,492		30			30		1,522		1,522		
100180285	CARLSBAD		CA		11/25/2024		1,479		9			9		1,488		1,488		
100215738	MENFEE		CA		06/12/2025		1,540		82			82		1,622		1,622		
100102718	LA PUENTE		CA		06/22/2023		1,554		(23)			(23)		1,531		1,531		
100087484	STONINGTON		CT		10/25/2022		10,632		640			640		11,272		11,272		
100030703	PORTER RANCH		CA		04/09/2019		2,388		175			175		2,563		2,563		
100181866	POVALUP		WA		12/12/2024		1,515		33			33		1,548		1,548		
100179475	NASHUA		NH		11/21/2024		1,612		8			8		1,620		1,620		
100180414	VIRGINIA BEACH		VA		11/25/2024		1,999		22			22		1,621		1,621		
100120577	RHODESDRUM		OR		06/30/2023		1,345		17			17		1,362		1,362		
100181586	NEWARK		NJ		12/09/2024		1,185		(54)			(54)		1,131		1,131		
100236112	GOLD BEACH		OR		09/05/2025		1,502		22			22		1,524		1,524		
100185445	WINTER PARK		FL		12/20/2024		1,744		34			34		1,778		1,778		
100196553	FEDLANDS		CA		11/20/2023		1,655		125			125		1,780		1,780		
100087147	TYLER		TX		10/25/2022		1,948		112			112		2,060		2,060		
100079889	NIPOMO		CA		04/08/2022		1,833		18			18		1,851		1,851		
100115655	AUSTIN		TX		07/19/2023		1,930		9			9		1,939		1,939		
100195544	HENDERSON		NV		11/13/2023		2,487		351			351		2,838		2,838		
100167970	PATTERSON		CA		09/20/2024		729							729		729		
100076288	PORTLAND		OR		03/10/2022		2,937		38			38		2,975		2,975		
100013236	LOS ANGELES		CA		05/25/2017		1,293		341			341		1,634		1,634		
100273128	SALT LAKE CITY		UT		01/15/2026		571		3			3		574		574		
100185522	CYPRESS		TX		12/20/2024		1,379		9			9		1,388		1,388		
100011610	CHICOHILLA		CA		03/08/2017		1,499		369			369		1,868		1,868		
100247573	LOX/HATCHEE		FL		10/29/2025		1,517		22			22		1,539		1,539		
100132076	ELIZABETH		NJ		10/13/2023		1,473		3			3		1,476		1,476		
100180140	PALMETTO		FL		01/21/2025		1,431		13			13		1,444		1,444		
100109640	NORTH MIAMI BEACH		FL		06/22/2023		1,412		(96)			(96)		1,316		1,316		
100132929	MANTECA		CA		11/03/2023		1,308		194			194		1,502		1,502		
100081278	CORALLA		NC		03/18/2022		2,669		16			16		2,685		2,685		
100120900	SHORELINE		WA		06/30/2023		1,686		36			36		1,722		1,722		
100088866	HALLANDALE BEACH		FL		11/15/2022		1,390		16			16		1,406		1,406		
100081894	LAS VEGAS		NV		03/24/2022		3,390		16			16		3,406		3,406		
100153936	CHANDLER		AZ		07/15/2024		1,736		73			73		1,809		1,809		
100000164	PASADENA		CA		09/27/2016		2,949		49			49		2,998		2,998		
100190164	WESBURY		NY		01/21/2025		1,457		4			4		1,461		1,461		
100243785	NASHVILLE		TN		09/29/2025		581		6			6		587		587		
100136532	FENTON		WA		11/20/2023		1,264		3			3		1,267		1,267		
100081401	HIGHLAND		UT		03/18/2022		2,882		52			52		2,934		2,934		
100102900	MURRIETA		CA		06/07/2023		104		3			3		107		107		
100156774	RIDGEWOOD		NY		07/10/2024		1,699		7			7		1,706		1,706		
100273068	SALT SIMONS ISLAND		GA		01/15/2026		517		3			3		520		520		
100228322	WASHINGTON		DC		08/11/2025		1,523		41			41		1,564		1,564		
100115444	SANTA ANA		CA		07/17/2023		165		1			1		166		166		
100160178	SAUTEE NACOOCHEE		GA		07/18/2024		1,461		13			13		1,474		1,474		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10008830	RANCHO SANTA MARGARITA	CA		11/15/2022		1,585		16			16		1,601		1,601		
10007576	PARK CITY	UT		04/08/2022		2,684		20			20		2,704		2,704		
100010643	SAN DIEGO	CA		12/23/2016		1,304		289			289		1,603		1,603		
100031284	NORTH-BROOK	IL		03/29/2019		2,760		79			79		2,839		2,839		
100010884	VENTURA	CA		12/23/2016		952		215			215		1,167		1,167		
100015384	SOUTH GATE	CA		07/17/2023		3,305		37			37		3,342		3,342		
100091135	WILMINGTON	DE		01/31/2023		1,633		49			49		1,682		1,682		
100011516	CHESTERTOWN	MD		03/08/2017		1,125		554			554		1,679		1,679		
100014764	METAMORA	IL		10/30/2017		8,761		60			60		8,821		8,821		
100014304	TENACK	NJ		09/21/2017		4,140		393			393		4,533		4,533		
100133360	GREEN COVE SPRINGS	FL		11/21/2023		739		7			7		746		746		
100194734	RIVERBANK	CA		02/21/2025		1,486		10			10		1,476		1,476		
100066272	ELK GROVE	CA		06/02/2021		3,485		15			15		3,500		3,500		
100210324	JENSEN BEACH	FL		05/09/2025		1,008		54			54		1,062		1,062		
100185958	LOS BANOS	CA		12/28/2024		1,094		18			18		1,112		1,112		
100165372	ROCKLAND	MA		06/29/2024		928		7			7		935		935		
100100398	BROOKLYN	NY		04/27/2023		3,883		480			480		4,363		4,363		
100043479	BROOKLYN	NY		06/13/2020		1,737		(186)			(186)		1,551		1,551		
100117226	CORAL SPRINGS	FL		07/20/2023		1,738		(9)			(9)		1,729		1,729		
100157875	OLYPIA	WA		07/09/2024		1,021		15			15		1,036		1,036		
100031237	MAHAH	NJ		03/29/2019		2,063		342			342		2,405		2,405		
100211840	KAPLEI	HI		05/19/2025		1,491		21			21		1,512		1,512		
100132775	VISTA	CA		11/03/2023		42		1			1		43		43		
100101002	PHOENIX	AZ		04/28/2023		2,775		236			236		3,011		3,011		
100026775	HAYWARD	CA		09/26/2018		1,303		199			199		1,502		1,502		
100171443	NEWARK	NJ		07/20/2023		867		97			97		964		964		
100127623	MARYSVILLE	WA		09/08/2023		1,775		11			11		1,786		1,786		
100116182	MIAMI BEACH	FL		07/20/2023		2,004		481			481		2,485		2,485		
100180421	MOUNT LAKE TERRACE	WA		11/25/2024		1,903		27			27		1,930		1,930		
100110677	WYVME	NJ		06/30/2023		1,597		27			27		1,624		1,624		
100131514	CONCORD	NC		10/13/2023		1,766		5			5		1,771		1,771		
100192902	DURHAM	NC		02/10/2025		1,422		12			12		1,434		1,434		
100212380	MERIDIAN	ID		05/28/2025		1,520		5			5		1,525		1,525		
100116946	LOS ANGELES	CA		07/20/2023		7,693		499			499		8,192		8,192		
100081298	LAKEWOOD	CO		03/18/2022		2,862		55			55		2,917		2,917		
100120807	ALHAMBRA	CA		06/30/2023		1,361		27			27		1,388		1,388		
100102072	CARSON	CA		04/14/2023		2,029		25			25		2,054		2,054		
100113807	ALDIE	VA		06/29/2023		5,513		439			439		5,952		5,952		
100219644	ESCONDIDO	CA		07/07/2025		1,547		26			26		1,573		1,573		
100127318	FLORAL PARK	NY		06/30/2023		1,126		681			681		1,807		1,807		
100081339	NEBO	NC		03/18/2022		2,683		57			57		2,740		2,740		
100087442	FULLSHEAR	TX		10/25/2022		1,900		101			101		2,001		2,001		
100203538	ONTARIO	CA		03/26/2025		1,587		59			59		1,646		1,646		
100127061	NAPA	CA		06/30/2023		952		28			28		980		980		
100082127	GAITHERBURG	TN		04/14/2022		2,548		60			60		2,608		2,608		
100136285	WILMINGTON	DE		11/20/2023		1,294		13			13		1,307		1,307		
100152852	PETALUMA	CA		05/22/2024		1,164		1			1		1,165		1,165		
100081455	SNOHOMISH	WA		03/18/2022		2,902		104			104		3,006		3,006		
100188824	ROSEVILLE	OH		01/09/2025		2,213		40			40		2,253		2,253		(561)
100171480	LOVELAND	CO		07/20/2023		1,984		(6)			(6)		1,978		1,978		
100201012	MANTENCA	CA		03/12/2025		1,829		206			206		2,035		2,035		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193517	LEWIS	DE		11/13/2023		1,316		4			4		1,320	1,320			
100261287	MONTCLAIR	NJ		12/05/2025		1,503		12			12		1,515	1,515			
100127279	BALDWIN	NY		06/30/2023		1,072		955			955		2,027	2,027			
100188802	MENFEE	CA		01/09/2025		1,697		82			82		1,779	1,779			
100193233	SOUTH SAN FRANCISCO	CA		02/10/2025		1,900		4			4		1,904	1,904			
100102864	HOCKESSACK	NJ		06/22/2023		1,497		(42)			(42)		1,455	1,455			
100238056	DALLAS	TX		10/03/2025		1,573		11			11		1,584	1,584			
100100867	GARDENA	CA		04/28/2023		1,981		65			65		2,046	2,046			
100188860	HENDERSON	NV		01/21/2025		1,576		163			163		1,739	1,739			
100180412	SAN LEANDRO	CA		11/25/2024		1,584		13			13		1,597	1,597			
100127506	CANYON LAKE	TX		09/08/2023		1,620		22			22		1,642	1,642			
100116161	RIDGEFIELD	WA		07/20/2023		1,943		266			266		2,209	2,209			
100081334	IRVINE	CA		03/18/2022		2,658		48			48		2,906	2,906			
100235126	COCKEYSVILLE	MD		08/28/2025		1,500		10			10		1,510	1,510			
100116682	ORLANDO	FL		07/20/2023		2,224		478			478		2,702	2,702			
100089846	SAINT CLOUD	FL		01/26/2023		1,889		6			6		1,895	1,895			
100157901	DENVER	CO		07/09/2024		2,292		68			68		2,360	1,770		(590)	(590)
100211949	POYALLUP	WA		05/19/2025		1,439		19			19		1,458	1,458			
100237014	BAKERSFIELD	CA		09/12/2025		1,515		15			15		1,530	1,530			
100167867	NEW BEDFORD	MA		09/20/2024		1,294		7			7		1,301	1,301			
100261223	ANTIOCH	CA		12/05/2025		1,049		8			8		1,057	1,057			
100100384	EAST ELMHURST	NY		04/27/2023		23,205		(127)			(127)		23,078	23,078			
100181550	BRENTWOOD	TN		12/09/2024		1,244		(32)			(32)		1,212	1,212			
100127995	ARLINGTON	VA		09/08/2023		1,783		160			160		1,943	1,943			
100113127	SOUTH RICHMOND HILL	NY		06/29/2023		316		562			562		878	878			
100210114	SANDY	UT		05/07/2025		1,462		3			3		1,465	1,465			
100111998	BOISE	ID		06/29/2023		2,210		620			620		2,830	2,830			
100011401	SAN JOSE	CA		12/23/2016		717		233			233		950	950			
100135100	MISSOULA	MT		11/01/2023		1,820		8			8		1,828	1,828			
100120942	GOLD CANYON	AZ		06/30/2023		1,520		12			12		1,532	1,532			
100100429	HOLBROOK	NY		04/27/2023		2,039		221			221		2,260	2,260			
100011726	MONTAUK	NY		03/08/2017		3,427		460			460		3,887	3,887			
100116801	ALAMEDA	CA		07/20/2023		2,117		490			490		2,607	2,607			
100179435	EVERETT	WA		11/21/2024		1,624		32			32		1,656	1,656			
100269461	SAN JUAN CAPISTRANO	CA		12/29/2025		971		6			6		977	977			
100188639	KYLE	TX		02/10/2025		10,301		9			9		10,310	10,310			
100112699	MONTVILLE	NJ		06/29/2023		453		43			43		496	496			
100031930	SAN RAMON	CA		03/29/2019		2,220		116			116		2,336	2,336			
100100503	JAMAICA	NY		04/27/2023		1,732		137			137		1,869	1,869			
100195923	SARASOTA	FL		02/24/2025		1,519		42			42		1,561	1,561			
100210167	STONEHALL	TX		05/07/2025		416		1			1		417	417			
100188278	NAPLES	FL		01/08/2025		2,264		35			35		2,299	2,299			
100272608	SAN DIEGO	CA		01/09/2026		461		2			2		463	463			
100268517	MERIDIAN	ID		12/29/2025		483		3			3		486	486			
100294069	DORAL	FL		03/28/2025		5,143		23			23		5,166	5,166			
100268645	LATHROP	CA		12/29/2025		645		4			4		649	649		(75)	(75)
100201007	SPARKS	NV		03/12/2025		4,573		514			514		5,087	5,087			
100244538	AURORA	CO		09/29/2025		1,588		7			7		1,595	1,595			
100161461	AUSTIN	TX		07/30/2024		1,381		17			17		1,398	1,398			
100135422	SHERIDAN	WY		11/13/2023		1,335		2			2		1,337	1,337			
100184967	WESTBROOK	MA		12/19/2024		1,070		3			3		1,073	1,073			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10012054	YOKERS	NY		03/08/2017		1,980		122			122		2,102	2,102			
100272512	ASEVILLE	NC		01/08/2026		904		2			2		906	906			
10003866	DUBLIN	CA		06/27/2019		51,648		8,567			8,567	(3,785)	56,430	59,911	3,646	(165)	3,481
100137991	MARYSVILLE	WA		12/13/2023		1,640		101			101		1,741	1,741			
100137629	SAN JOSE	CA		12/08/2023		1,312		15			15		1,327	1,327			
100198677	VALLEY CENTER	CA		06/10/2023		1,165		7			7		1,172	1,172			
100116743	ORLANDO	FL		07/20/2023		2,009		260			260		2,269	2,269			
100181957	BOCA RATON	FL		12/12/2024		1,546		41			41		1,587	1,587			
100111610	BIRMINGHAM	AL		06/29/2023		2,488		365			365		2,853	2,853			
100193584	HAWT H	WA		11/13/2023		1,305		29			29		1,335	1,335			
100108905	MONROE TOWNSHIP	NJ		05/31/2023		866		(20)			(20)		846	846			
100191982	SAINT PETERSBURG	FL		07/31/2023		3,109		28			28		3,137	3,137			
100081148	MOUNTLAKE TERRACE	WA		03/18/2022		3,883		139			139		4,022	4,022			
100181970	FAYETTEVILLE	NC		12/12/2024		109,416		3,081			3,081		112,497	112,497			
100081109	TAMPA	FL		03/18/2022		2,888		106			106		2,994	2,994			
100209002	MOCKNEY	TX		04/29/2025		1,709		173			173		1,882	1,882			
100170409	NOPELQ	IA		10/09/2024		2,029		1			1		2,030	2,030			
100190086	KELLER	TX		01/21/2025		1,459		25			25		1,484	1,484			
100031912	SAN JOSE	CA		03/29/2019		1,596		97			97		1,693	1,693			
100179453	ANTIOCH	CA		11/21/2024		1,573		1			1		1,574	1,574			
100067247	TINLEY PARK	IL		10/25/2022		1,889		146			146		2,035	2,035			
100130356	LAND O' LAKES	FL		05/25/2017		1,244		371			371		1,615	1,615			
100191078	DAVIS	CA		01/29/2025		1,258		16			16		1,274	1,274			
100177308	BROOKHAVEN	GA		01/16/2025		1,559		20			20		1,579	1,579			
100132338	CITRUS HEIGHTS	CA		11/03/2023		2,464		536			536		3,000	3,000			
100112083	SKOKIE	IL		06/29/2023		574		847			847		1,421	1,421			
100182945	NORTH HOLLYWOOD	CA		06/08/2018		3,149		22			22		3,171	3,171			
100100383	BROOKLYN	NY		04/27/2023		2,145		298			298		2,443	2,443			
100192534	PORT ORCHARD	WA		02/10/2025		1,550		152			152		1,702	1,702			
100192763	HEBER CITY	UT		02/10/2025		1,544		3			3		1,547	1,547			
100120986	FRISSO	CO		06/30/2023		11,924		336			336		12,260	12,260			
100219821	INDIAN HARBOUR BEACH	FL		07/08/2025		1,498		14			14		1,512	1,512			
100238258	VIA L'HAMI	WA		09/19/2025		3,025		56			56		3,081	3,081			
100081940	ROSLAND HEIGHTS	CA		03/18/2022		3,496		83			83		3,579	3,579			
100160520	METHUEN	MA		07/19/2024		658							658	658			
100112762	LOS ANGELES AREA	CA		06/29/2023		2,732		977			977		3,709	3,709			
100277341	HAUPTON	NH		02/12/2026		434		4			4		438	438			
100119101	FORT LAUDERDALE	FL		07/28/2023		1,888		532			532		2,420	2,420			
100115013	SAN DIEGO	CA		07/14/2023		2,986		69			69		3,055	3,055			
100207163	LAKE ELSINORE	CA		04/28/2025		1,173		(31)			(31)		1,142	1,142			
100129671	MONROE	NY		09/29/2023		2,034		7			7		2,041	1,533		(508)	(508)
100147264	BROOKLYN	NY		03/28/2024		1,370		(61)			(61)		1,309	1,309			
100151982	LYNNWOOD	WA		05/10/2024		1,629		5			5		1,634	1,634			
100134653	WINTER GARDEN	FL		10/30/2023		1,273		16			16		1,289	1,289			
100214387	VISTA	CA		06/02/2025		1,341		35			35		1,376	1,376			
100180021	LA QUINTA	CA		11/25/2024		1,550		19			19		1,569	1,569			
100227180	CHANDLER	AZ		07/30/2025		1,449		9			9		1,458	1,458			
100193349	MILFORD	MI		11/21/2023		1,189		14			14		1,213	1,213			
100163848	ORLANDO	FL		09/27/2024		780		5			5		785	785			
100212296	LOS ANGELES (SHERMAN OAKS AREA	CA		05/28/2025		1,318		1			1		1,319	1,319			
100078366	GRANITE BAY	CA		02/10/2022		3,065		7			7		3,072	3,072			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214864	DUARTE	CA		06/11/2025		1,345		6			6		1,351	1,351			
100209738	BOYNTON BEACH	FL		05/05/2025		1,193		(36)			(36)		1,157	1,157			
100148084	LATHROP	CA		04/10/2024		1,275	6				6		1,281	6			1,281
100118878	WILLOWOOD	IL		06/30/2023		5,295		59			59		5,354	5,354			
100043890	WESTON	FL		06/19/2020		3,548		172			172		3,720	3,720			
100171111	BROOKLYN	NY		07/20/2023		2,087		498			498		2,585	2,585			
100108063	CHULA VISTA	CA		05/25/2023		1,688		41			41		1,909	1,909			
100087727	WEST COVINA	CA		10/07/2022		2,183		4			4		2,187	2,187			
100204928	IRVINE	CA		04/10/2025		1,285		42			42		1,327	1,327			
100198579	ROYAL PALM BEACH	FL		11/28/2023		1,476		12			12		1,488	1,488			
100133843	MCCALL	ID		10/23/2023		1,417		13			13		1,430	1,430			
100163864	SAN RAFAEL	CA		10/04/2024		1,686		4			4		1,690	1,690			
100201662	EAST ORANGE	NJ		03/13/2025		1,363		37			37		1,400	1,400			
100152179	SAN DIEGO	CA		05/17/2024		1,352		1			1		1,353	1,353			
100100906	NORTH POTOMAC	MD		04/28/2023		2,338		68			68		2,406	2,406			
100087366	LAKE WORTH	FL		10/25/2022		1,869		74			74		1,943	1,943			
100193238	BIG BEAR LAKE	CA		02/10/2025		1,268		5			5		1,273	1,273			
100100382	BRONX	NY		04/27/2023		3,688		440			440		4,108	4,108			
100149898	MENFEE	CA		04/26/2024		2,854		45			45		2,899	2,899			
100100963	ROCKWALL	TX		04/28/2023		2,286		178			178		2,464	2,464			
100166514	NAMPA	ID		12/30/2024		2,893		14			14		2,907	2,907			
100209587	KISSIMEE	FL		04/14/2025		1,465							1,465	1,465			
100195433	MORGANTON	GA		02/24/2025		1,443		22			22		1,465	1,465			
100044098	PLEASANT HILL	CA		08/19/2020		1,426		401			401		1,827	1,827			
100243404	MASHPEE	MA		09/26/2025		1,741	(30)				(30)		1,711	1,711			
100101193	BRONX	NY		04/28/2023		1,841		177			177		2,018	2,018			
100182006	RENO	NV		12/12/2024		1,587		60			60		1,647	1,647			
100165920	MIAMI	FL		12/26/2024		1,436		3			3		1,439	1,439			
100119883	BLUE RIDGE	GA		08/11/2023		1,573		8			8		1,581	1,581			
100254084	CHICAGO	IL		11/07/2025		(2,719)		(21)			(21)		(2,740)	(2,740)			
100083076	BUENA PARK	CA		05/26/2022		3,336		268			268		3,604	3,604			
100110413	PHOENIX	AZ		06/30/2023		1,953		6			6		1,959	1,959			
100234955	LAS VEGAS	NV		08/28/2025		2,534		4			4		2,538	2,538			
100149853	ATLANTA	GA		04/29/2024		1,036		3			3		1,039	1,039			
100160209	WASHINGTON	DC		07/18/2024		1,581		38			38		1,619	1,619			
10008724	BOCA RATON	FL		10/25/2022		1,862		104			104		1,966	1,966			
100126281	IRVINGTON	NJ		06/30/2023		1,290		(58)			(58)		1,232	1,232			
100132085	ANGEL FIRE	NM		10/13/2023		1,384		6			6		1,390	1,390			
100189025	FONTANA	CA		01/09/2025		24		1			1		25	25			
100081786	SANTA FE	NM		04/12/2022		3,111		61			61		3,172	3,172			
100182313	FALLS CHURCH	VA		12/12/2024		1,452		5			5		1,457	1,457			
100127388	CHICAGO	IL		06/30/2023		1,311		796			796		2,107	2,107			
100110388	LOS ANGELES	CA		06/30/2023		1,722		10			10		1,732	1,732			
100189797	HARSHAW	IL		01/21/2025		1,671		50			50		1,721	1,721			
100067238	NEW MILFORD	NJ		10/25/2022		1,882		250			250		2,132	2,132			
100185358	SPRING CITY	TN		12/20/2024		1,422		7			7		1,429	1,429			
100157392	CARDIFF BY THE SEA	CA		02/20/2025		1,183		6			6		1,189	1,189			
100214865	GLENORA	CA		06/11/2025		1,350		(31)			(31)		1,319	1,319			
100155864	FOREST HILL	TX		06/17/2024		9,047		26			26		9,073	9,073			
100175023	BAYONE	NJ		07/14/2023		2,426		16			16		2,442	2,442			
100178626	KUM	ID		11/25/2024		1,548		45			45		1,593	1,593			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048721	ELIZABETH	NJ		11/20/2020		1,188		308			308		1,496	1,496	1,496		
100191037	LUTZ	FL		01/29/2025		1,471		7			7		1,478	1,478	1,478		
100180262	ONTARIO	CA		11/25/2024		1,457		13			13		1,470	1,470	1,470		
100129606	FOLSOM	CA		09/29/2023		1,572		17			17		1,589	1,589	1,589		
100076860	BURLINGAME	CA		02/02/2022		2,831		32			32		2,863	2,863			
100143292	LAWRENCE	KS		02/16/2024		1,381							1,381	1,381			
100120965	LAKE HAVASI CITY	AZ		06/30/2023		1,321		15			15		1,336	1,336			
100120929	BIG BEAR CITY	CA		06/30/2023		1,319		25			25		1,344	1,344			
100127693	SILVER SPRING	MD		09/08/2023		1,643		69			69		1,712	1,712			
100207217	COVINA AREA	CA		04/28/2025		1,217		(30)			(30)		1,187	1,187			
100087262	PARK CITY	UT		10/25/2022		114,014		7,390			7,390		121,404	121,404			
100138147	PORT WASHINGTON	NY		12/14/2023		1,166		(12)			(12)		1,154	1,154			
100146636	CHENEY	WA		03/20/2024		593		5			5		598	598			
100177578	JUPITER	FL		01/16/2025		1,379		26			26		1,405	1,405			
100157694	ENCINITAS	CA		07/09/2024		1,401		4			4		1,405	1,405			
100204821	CLARK	NJ		04/04/2025		(2,979)		(15)			(15)		(2,994)	(2,994)			
100117470	LOUIST GROVE	GA		07/20/2023		1,154		158			158		1,312	1,312			
100099708	LATHROP	CA		02/28/2023		1,383		8			8		1,391	1,391			
100140773	WOODLAND	CA		01/09/2024		1,604		57			57		1,661	1,661			
100135288	GATIENBURG	TN		11/13/2023		1,158		4			4		1,162	1,162			
100087315	LAS VEGAS	NV		10/25/2022		3,527		316			316		3,843	3,843			
100079827	PALM BEACH GARDENS	FL		04/25/2022		2,827		43			43		2,870	2,870			
100086855	PECULA	AZ		11/15/2022		1,505		12			12		1,517	1,517			
100244796	TEHICOLA	CA		09/29/2025		1,336		13			13		1,349	1,349			
100103681	LOS ANGELES	CA		05/08/2023		1,339		1			1		1,340	1,340			
100214821	FONTANA	CA		06/02/2025		1,493		119			119		1,612	1,612			
100210430	RIVERSIDE	CA		05/12/2025		2,181		18			18		2,199	2,199			
100038440	DUBLIN	CA		09/27/2019		4,527		1,277			1,277	(313)	5,491	5,718	446	(20)	227
100081386	SEVIERVILLE	TN		03/18/2022		2,528		4			4		2,532	2,532			
100127999	LEBANON	OR		09/08/2023		1,633		63			63		1,696	1,696			
100149315	CHARLESTON	SC		04/24/2024		1,643		6			6		1,649	1,649			
100108415	WASHINGTON	DC		05/25/2023		1,479		(91)			(91)		1,388	1,388			
100137424	UNION	NJ		01/11/2024		1,664		12			12		1,676	1,676			
100050009	PORT CHESTER	NY		11/20/2020		1,253		174			174		1,427	1,427			
100027070	SCOTTSDALE	AZ		08/26/2018		3,855		212			212		4,067	4,067			
100206618	DOINEY	CA		04/23/2025		1,415		32			32		1,447	1,447			
100172344	LATHROP	CA		10/21/2024		1,692		2			2		1,694	1,694			
100126590	IRVINGTON	NJ		06/30/2023		1,279		(57)			(57)		1,222	1,222			
100182248	DAHLONEGA	GA		12/12/2024		2,364		229			229		2,593	2,593			
100115332	MIAMI	FL		07/17/2023		1,466		19			19		1,485	1,485			
100132763	FREETPORT	NY		11/03/2023		4,526		100			100		4,626	4,626			
100116775	WEST COVINA	CA		07/20/2023		2,031		468			468		2,499	2,499			
100136938	SAN MARCOS	TX		11/28/2023		1,367		26			26		1,393	1,393			
100195369	PORT SAINT LUCIE	FL		12/20/2024		5,503		28			28		5,531	5,531			
100143333	FOLSOM	CA		02/16/2024		1,430		7			7		1,437	1,437			
100115427	DEL HAVEN	NJ		07/17/2023		1,407		56			56		1,463	1,463			
100103880	LINDENHURST	NY		06/10/2023		1,830		(105)			(105)		1,725	1,725			
100154637	SAN DIEGO	CA		07/19/2024		1,514		15			15		1,529	1,529			
100133737	PANAMA CITY BEACH	FL		10/23/2023		1,402		8			8		1,410	1,410			
100215572	LAS VEGAS	NV		06/12/2025		1,398		22			22		1,420	1,420			
100194720	SAN JOSE	CA		10/30/2023		1,341		28			28		1,369	1,369			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100210150	LAKEWOOD	CO		06/07/2025		1,661		34			34		1,695				
401004766	UNIVERSAL CITY	TX		02/02/2023		1,854		(50)			(50)		1,804				
100194824	JACKSON	TN		02/21/2025		1,393	5				5		1,398				
100079497	FORT WALTON BEACH	FL		04/25/2022		2,611		46			46		2,657				
100076292	LONG BEACH	CA		02/10/2022		1,831		11			11		1,842				
100175907	DENVER	CO		11/14/2024		1,391		24			24		1,415				
100099621	ROBERT PARK	CA		04/06/2023		768		28			28		796				
100119869	BOISE	ID		06/11/2023		1,449		1			1		1,450				
100273374	CONTERS	GA		01/21/2026		452							452				
100066926	FRESNO	CA		10/24/2022		23,683		69			69		23,752				
100060965	LOS ANGELES	CA		03/18/2022		2,684		73			73		2,757				
100129540	ONTARIO	CA		09/29/2023		1,482							1,482				
100165315	ATLANTA	GA		12/20/2024		1,415		8			8		1,423				
100152711	ERIE	CO		06/17/2024		1,631		176			176		1,807				
100132462	MIAMI	FL		11/03/2023		1,315	48	48					1,363				
100100266	OCALA	FL		03/24/2023		1,449		17			17		1,466				
100182491	BLUE RIDGE	GA		12/12/2024		1,500		40			40		1,540				
100181894	FOILAND HEIGHTS	CA		07/20/2023		1,570		(96)			(96)		1,474				
100179528	ROSWELL	GA		11/25/2024		1,893		10			10		1,903				
100109377	MATECA	CA		06/12/2023		1,939		46			46		1,985				
100143302	DALLAS	TX		02/16/2024		1,561		4			4		1,565				
100006622	JACKSONVILLE	FL		09/27/2016		1,290		407			407		1,697				
100146995	OCEAN CITY	NJ		03/27/2024		1,660		8			8		1,668				
100212136	COMERCE CITY	CO		05/22/2025		909	4				4		913				
100236564	PAHLUMP	NV		09/12/2025		569		1			1		570				
100114601	CHINO	CA		06/29/2023		1,394		8			8		1,402				
100081180	MIRAMAR BEACH	FL		03/18/2022		2,781	50	50					2,831				
100000220	HENDERSON	NV		09/27/2016		6,216		111			111		6,327				
100210309	BLUE RIDGE	GA		09/09/2025		1,332		25			25		1,357				
100116610	MONTEREY PARK	CA		07/20/2023		5,876		124			124		6,000				
100161922	RICHMOND	TX		07/31/2024		1,432		4			4		1,436				
100108005	CHULA VISTA	CA		09/25/2023		1,733		8			8		1,741				
100214998	BOLDER CREEK	CA		06/11/2025		1,843	42	42					1,885				
100120592	ELBERT	CO		06/30/2023		1,871		38			38		1,909				
100121026	NAPLES	FL		06/30/2023		2,119		33			33		2,152				
100173203	HENDERSON	NV		10/30/2024		1,563	65	65					1,628				(538)
100202240	CHARLOTTE	NC		04/17/2025		1,307		17			17		1,324				
100133664	SPRING VALLEY	CA		10/20/2023		1,360		1			1		1,361				
100194668	SACRAMENTO	CA		02/21/2025		1,500		70			70		1,570				
100079611	FONTANA	CA		04/08/2022		2,620		71			71		2,691				
100134777	LUTZ	FL		10/30/2023		1,245		(4)			(4)		1,241				
100219480	LAKE HAVASI CITY	AZ		07/07/2025		1,678		13					1,691				
100127166	BROXV	NY		06/30/2023		1,632		667			667		2,299				
100137026	MATECA	CA		11/28/2023		1,535		166			166		1,701				
100076213	PHOENIX	AZ		02/24/2022		860	(6)						852				
100165244	RIDGEFIELD	WA		06/29/2024		1,038		1			1		1,039				
100220796	PHILADELPHIA	PA		07/16/2025		1,354		5			5		1,359				
100102169	LOS ANGELES	CA		04/14/2023		1,481		32			32		1,513				
100116989	AUSTIN	TX		07/20/2023		1,783		391			391		2,174				
100135070	PATERSON	NJ		11/01/2023		1,678		10			10		1,688				(420)
100121005	VENICE	CA		06/30/2023		1,619		46			46		1,665				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081476	SUGAR MOUNTAIN	NC			03/16/2022		3,084		90			90		3,174		3,174		
10017002	PALATKA	FL			07/20/2023		1,688		236			236		1,924		1,924		
100100865	JAMAICA	NY			04/27/2023		2,320		(20)			(20)		2,300		2,300		
100030124	SAN FRANCISCO	CA			12/20/2018		1,425		33			33		1,458		1,458		
100151825	INDIANAPOLIS	IL			05/10/2024		1,319		35			35		1,354		1,354		
100184985	COMMERCE TOWNSHIP	MI			12/19/2024		618		(23)			(23)		595		595		
100039014	DUBLIN	CA			09/27/2019		4,319		1,350			1,350	(312)	5,357	5,685	462	(125)	328
100203865	LATHROP	CA			03/26/2025		1,532		36			36		1,568		1,568		
10011076	LAKE FOREST	CA			06/29/2023		2,027		124			124		2,151		2,151		
10017412	ANAHEIM	CA			07/20/2023		2,112		446			446		2,558		2,558		
100189581	RIALTO	CA			01/17/2025		1,331		12			12		1,343		1,343		
100031135	MERED	CA			03/29/2019		1,248		265			265		1,513		1,513		
100119368	INDIO	CA			07/31/2023		1,764		13			13		1,777		1,777		
100025282	UNION CITY	CA			09/20/2018		1,272		295			295		1,567		1,567		
100132493	PEWOLDSBURG	OH			11/03/2023		1,142		79			79		1,221		1,221		
100182068	NASHVILLE	TN			12/12/2024		3,091		85			85		3,176		3,176		
100102173	BLACKLOX	OH			04/14/2023		1,424		13			13		1,437		1,437		
100131987	ONTARIO	CA			10/13/2023		1,670		70			70		1,740		1,740		
100120707	BROOMFIELD	CO			08/25/2023		1,572		32			32		1,604		1,604		
100183118	FONTANA	CA			02/10/2025		1,574		127			127		1,701		1,701		
100099447	SAN DIEGO	CA			03/28/2023		1,382		5			5		1,397		1,397		
100087252	HONOLULU	FL			10/25/2022		1,870		73			73		1,943		1,943		
100100386	EAST SETAKET	NY			04/27/2023		2,197		30			30		2,227		2,227		
100193215	NEW ORLEANS	LA			02/10/2025		1,424		16			16		1,440		1,440		
100030681	BROOKLYN	NY			04/09/2019		1,353		106			106		1,459		1,459		
100135785	JERSEY CITY	NJ			11/10/2023		1,471		33			33		1,504		1,504		
100149663	TALLAHASSEE	FL			04/26/2024		1,204		5			5		1,209		1,209		
100203287	WASHINGTON	DC			03/27/2025		1,475		22			22		1,497		1,497		
100127436	SAN DIEGO	CA			09/08/2023		1,817		88			88		1,905		1,905		
100214456	CHICAGO	IL			05/16/2025		1,291		14			14		1,305		1,305		
100163888	VACAVILLE	CA			09/27/2024		1,372		3			3		1,375		1,375		
100080526	BELL GARDENS	CA			03/30/2022		2,525		13			13		2,538		2,538		
100133699	WINTER GARDEN	FL			10/23/2023		1,356		4			4		1,360		1,360		
100140232	WACO	TX			01/11/2024		588		9			9		597		597		
100127498	NASHVILLE	TN			08/08/2023		1,325		4			4		1,329		1,329		
100238750	LAS VEGAS	NV			09/22/2025		846		5			5		851		851		
100194705	TIGARD	OR			02/21/2025		1,386		5			5		1,391		1,391		
100190679	NEW SMIRNA BEACH	FL			07/28/2025		1,377		11			11		1,388		1,388		
100089375	BLUFFDALE	UT			11/17/2022		1,565		24			24		1,589		1,589		
100120505	DUCK CREEK VILLAGE	UT			08/30/2023		1,325		43			43		1,568		1,568		
100123507	MARYSVILLE	WA			09/29/2023		1,484		12			12		1,496		1,496		
100031457	SANTA BARBARA	CA			03/29/2019		2,775		57			57		2,832		2,832		
100030675	NORTHRIDGE	CA			04/09/2019		8,579		278			278		8,857		8,857		
100171799	SPRING	TX			07/20/2023		1,625		(99)			(99)		1,526		1,526		
100120535	KERMAN	CA			06/30/2023		1,642		1			1		1,643		1,643		
100139869	WESTMINSTER	CA			01/09/2024		1,019		2			2		1,021		1,021		
100090882	CHARLOTTE	NC			07/31/2023		1,573		25			25		1,598		1,598		
100091146	SAN DIEGO	CA			01/31/2023		1,558		40			40		1,598		1,598		
100115026	FONTANA	CA			07/14/2023		1,451		1			1		1,452		1,452		
100119546	APEX	NC			07/28/2023		1,329		48			48		1,577		1,577		
100109630	STATEN ISLAND	NY			06/22/2023		1,408		(94)			(94)		1,314		1,314		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
	2	3	State					8	9	10	11	12						13	
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100189054	LOS ANGELES		CA		01/09/2025		1,381		19			19		1,400		1,400			
100116557	PHILADELPHIA		PA		07/20/2023		1,904		686			686		2,590		2,590			
100116444	RICHMOND HILL		GA		07/20/2023		1,886		58			58		1,954		1,954			
100152031	DENVER		CO		05/15/2024		427		(5)			(5)		422		422			
100116518	EL CAJON		CA		07/20/2023		1,797		226			226		2,023		2,023			
100142861	LAFALETTE		CA		02/08/2024		1,761		53			53		1,814		1,814			
100220374	APRPA		FL		07/14/2025		1,338		19			19		1,357		1,357			
100149880	SCOTTSDALE		AZ		04/29/2024		1,310		2			2		1,312		1,312			
100048474	CANYON COUNTRY		CA		11/20/2020		1,989		52			52		1,641		1,641			
100044822	GRANDMA HILLS		CA		11/19/2020		1,757		328			328		2,085		2,085			
100091945	SACRAMENTO		CA		02/03/2023		1,367		45			45		1,412		1,412			
100087322	CYPRESS		TX		10/25/2022		1,934		118			118		2,052		2,052			
100102170	LOS ANGELES		CA		04/14/2023		1,764		11			11		1,775		1,775			
100116105	GLENDALE		CA		07/20/2023		1,829		369			369		2,198		2,198			
100113071	STATEN ISLAND		NY		06/29/2023		1,130		607			607		1,737		1,737			
100133514	DALLAS		TX		10/23/2023		1,291		3			3		1,294		1,294			
100185399	SAINT LOUIS		MO		12/20/2024		1,487		39			39		1,526		1,526			
100107798	PRESOTT		AZ		05/19/2023		1,466		12			12		1,478		1,478			
100216595	LATHROP		CA		06/23/2025		1,320		1			1		1,321		1,321			
100049825	HIALEAH		FL		11/20/2020		1,117		188			188		1,305		1,305			
100102719	CHINO		CA		06/22/2023		1,456		(27)			(27)		1,429		1,429			
100027550	CAMERIA HEIGHTS		NY		10/26/2018		1,651		195			195		1,846		1,846			
100150473	LA PUENTE		CA		05/03/2024		1,478		19			19		1,497		1,497			
100167126	MIAMI		FL		09/13/2024		608		1			1		609		609			
100175996	MANTECA		CA		11/14/2024		1,645		5			5		1,650		1,650			
100117407	CARSON		CA		07/20/2023		1,916		199			199		2,115		2,115			
100000010	DOINEY		CA		09/27/2016		1,970		45			45		2,015		2,015			
100087326	REGO PARK		NY		10/25/2022		1,814		116			116		1,930		1,930			
100189193	TALLAHASSEE		FL		01/13/2025		1,560		41			41		1,601		1,601			
10011929	TORRANCE		CA		03/08/2017		1,450		318			318		1,768		1,768			
100116756	ELK GROVE		CA		07/20/2023		2,283		197			197		2,480		2,480			
100086578	CHICAGO		IL		09/30/2022		1,149		3			3		1,152		1,152			
100218261	RIVERSIDE		CA		06/26/2025		1,381		30			30		1,411		1,411			
100180304	PARAMOUNT		CA		11/25/2024		2,080		5			5		2,085		2,085			
100091182	OAKLAND		CA		01/31/2023		1,435		13			13		1,448		1,448			
100168554	LA QUINTA		CA		09/25/2024		3,073		20			20		3,093		3,093			
100137901	MANSFIELD		TX		12/08/2023		6,448		40			40		6,488		6,488			
100200690	SEATTLE		WA		03/11/2025		1,329		31			31		1,360		1,360			
100786869	RANCHO CUCAMONGA		CA		02/02/2022		2,920		35			35		2,955		2,955			
100084728	TEPPE		AZ		06/02/2022		1,727		25			25		1,752		1,752			
100166222	MORENO VALLEY		CA		09/09/2024		1,559		28			28		1,587		1,587			
100181924	SUNRIVER		OR		12/12/2024		1,246		24			24		1,270		1,270			
100161056	HILLSBORO		OR		07/24/2024		1,927		39			39		1,966		1,966			
100200536	RICHMOND		TX		03/11/2025		1,366		2			2		1,368		1,368			
100195770	IRVINGTON		NJ		11/27/2023		1,113		(19)			(19)		1,094		1,094			
100139621	MORENO VALLEY		CA		12/28/2023		315		2			2		317		317			
100296919	SOLEDAD		CA		09/12/2025		1,227		2			2		1,229		1,229			
100193456	WILLIS		TX		12/28/2023		1,175		9			9		1,184		1,184			
100100989	JURPA VALLEY		CA		04/28/2023		4,676		497			497		5,173		5,173			
100081944	FORT LEE		NJ		03/24/2022		2,176		12			12		2,188		2,188			
100273127	SALT LAKE CITY		UT		01/15/2026		464		3			3		467		467			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10010158	EAST ELMHURST	NY		04/28/2023		2,086		596			596		2,682	2,682			
10016157	WINTER GARDEN	FL		07/25/2024		1,288		6			6		1,294	1,294			
100119267	AURORA	CO		07/31/2023		1,352		17			17		1,369	1,369			
100060327	STERLING	VA		06/01/2021		1,765		7			7		1,772	1,772			
100175024	LOS ANGELES	CA		11/05/2024		1,519		23			23		1,542	1,542			
100121233	JACKSONVILLE	FL		06/29/2023		945		663			663		1,608	1,608			
100086049	SAN ANTONIO	TX		08/24/2022		1,369		4			4		1,373	1,373			
100014446	SIMI VALLEY	CA		09/27/2017		2,457		28			28		2,485	2,485			
100200591	NASHVILLE	TN		03/11/2025		1,837		5			5		1,842	1,842			
100088087	SULTAN	WA		10/25/2022		1,416		4			4		1,420	1,420			
100091145	SAN DIEGO	CA		01/31/2023		1,543		39			39		1,582	1,582			
100102372	RICHMOND	TX		06/07/2023		1,625		2			2		1,627	1,627			
100218541	BELGRADE	MT		06/27/2025		1,417		29			29		1,446	1,446			
100288673	PHOENIX	AZ		12/29/2025		2,502		9			9		2,511	2,511			
100192342	WEST COVINA	CA		02/05/2025		46,358		(974)			(974)		45,384	45,384			
100193554	CONCORD	NC		02/10/2025		1,635		4			4		1,639	1,639			
100143291	MARIETTA	GA		02/16/2024		1,397		1			1		1,398	1,398			
100081612	CORONA	CA		03/30/2022		2,205		44			44		2,249	2,249			
100214874	BROOKLYN	NY		06/11/2025		1,356		36			36		1,392	1,392			
100272721	NASHVILLE	TN		02/11/2026		132		1			1		133	133			
100107397	JACKSON	TN		05/25/2023		1,292		8			8		1,300	1,300			
100273116	CEDAR PARK	TX		01/15/2026		462		3			3		465	465			
100120008	NASHVILLE	TN		08/11/2023		1,320		1			1		1,321	1,321			
100120401	NORTH EASTON	MA		08/18/2023		501		13			13		514	514			
100137325	INDIAN SHORES	FL		12/13/2023		1,105		8			8		1,113	1,113			
100100356	SAN FRANCISCO	CA		04/27/2023		1,996		135			135		2,033	2,033			
100188605	DOVER	ID		02/10/2025		1,162		10			10		1,172	1,172			
100272978	DEERFIELD BCH	FL		01/15/2026		533							533	533			
100133750	BEND	OR		10/23/2023		1,394		11			11		1,405	1,405			
100182163	LA VETA	CO		12/12/2024		1,351		18			18		1,369	1,369			
100011748	JACKSONVILLE	FL		03/08/2017		1,751		358			358		2,109	2,109			
100167616	MOUNT PLEASANT	SC		09/19/2024		2,124		10			10		2,134	2,134			
100027069	ALISO VIEJO	CA		09/26/2018		2,115		164			164		2,279	2,279			
100170988	CANDLER	NC		07/20/2023		1,817		(42)			(42)		1,775	1,775			
100193919	DAVENPORT	FL		12/28/2023		969		3			3		992	992			
100181988	SPRINGWAY	WA		12/12/2024		1,555		62			62		1,617	1,617			
100151198	FRANKLIN	WI		05/10/2024		8,793		135			135		8,928	8,928			
100195437	EATONTON	GA		02/24/2025		1,410		29			29		1,439	1,439			
100195305	STERLING	VA		02/24/2025		1,340		10			10		1,350	1,350			
100153335	WILLOWOOD	NI		05/30/2024		1,237		9			9		1,246	1,246			
100182627	ST GEORGE	UT		12/12/2024		1,480		30			30		1,510	1,510			
100116781	SAN JOSE	CA		07/20/2023		1,985		486			486		2,471	2,471			
100112026	CHERRY HILL	NI		06/29/2023		1,185		845			845		2,030	2,030			
100147919	GARFIELD	NI		04/08/2024		1,439		1			1		1,440	1,440			
100000026	GAINESVILLE	VA		09/27/2016		2,226		252			252		2,478	2,478			
100150754	SCOTTSDALE	AZ		05/07/2024		3,069		11			11		3,080	3,080			
100203367	WINCHESTER	MA		03/27/2025		1,523		54			54		1,577	1,577			
100193585	MECHANICSVILLE	VA		11/08/2023		1,503		121			121		1,624	1,624			
100184068	VACAVILLE	CA		12/16/2024		1,372		17			17		1,389	1,389			
100087395	MICA	WA		10/25/2022		1,874		175			175		2,049	2,049			
100196013	LOS ANGELES	CA		11/16/2023		790		1			1		791	791			

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017267	HOMESTEAD	FL		12/06/2024		1,338		26			26		1,334		1,334		
100031067	CHULA VISTA	CA		03/29/2019		3,151		188			188		3,339		3,339		
100103878	COPPAGE	NY		06/10/2023		1,944		(87)			(87)		1,457		1,457		
100119126	FONTANA	CA		07/28/2023		2,065		205			205		2,270		2,270		
100116088	NORTH HOLLYWOOD AREA LOS ANGE	CA		07/20/2023		1,761		200			200		1,961		1,961		
100128615	SAN DIEGO	CA		06/30/2023		904		787			787		1,691		1,691		
100128145	LAVALLETTE	NJ		09/18/2023		1,416		17			17		1,433		1,433		
100030709	MONTBELLO	CA		12/20/2018		1,934		203			203		2,137		2,137		
100218335	CEDAR HILL	TX		06/30/2025		13,491		92			92		13,583		13,583		
100137057	CYPRESS	TX		11/28/2023		1,413		15			15		1,428		1,428		
100162813	INDIANAPOLIS	IL		06/12/2024		1,395		5			5		1,400		1,400		
100115005	KNOXVILLE	TN		07/14/2023		1,428		10			10		1,438		1,438		
100119858	N HOLLYWOOD	CA		06/11/2023		1,554		17			17		1,571		1,571		
100206336	JUNEAU	AK		04/17/2025		1,481		14			14		1,495		1,495		
100167593	CLATHE	KS		09/20/2024		36,063		209			209		36,272		36,272		
100182070	CAMBRIDGE	MA		12/12/2024		1,414		22			22		1,436		1,436		
100188743	FRISSCO	CO		01/09/2025		1,508		22			22		1,530		1,530		
100140882	PHOENIX	AZ		01/25/2024		998		6			6		964		964		
100086549	LEWIST	IL		09/30/2022		1,775		7			7		1,782		1,782		
100175874	MATECA	CA		11/14/2024		1,493		1			1		1,494		1,494		
100100052	STATEN ISLAND	NY		04/27/2023		1,886		142			142		2,008		2,008		
100214388	GARFIELD	NJ		06/02/2025		1,627		43			43		1,670		1,670		
100050037	FLORAL PARK	NY		11/20/2020		1,772		164			164		1,936		1,936		
100116173	SAN JUAN CAPISTRANO	CA		07/20/2023		5,118		786			786		5,904		5,904		
100179869	HAYDEN	ID		11/25/2024		1,424		24			24		1,448		1,448		
100049859	ALBUQUERQUE	NM		11/20/2020		1,287		241			241		1,528		1,528		
100175196	POCONO	CA		11/05/2024		1,512		7			7		1,519		1,519		
100076546	IRVINE	CA		01/04/2022		2,835		1			1		2,836		2,836		
100177593	HIALEAH	FL		01/16/2025		1,376		12			12		1,388		1,388		
100158887	AUSTIN	TX		07/20/2023		4,764		40			40		4,804		4,804		
100156986	CARY	NC		11/28/2023		1,336		28			28		1,364		1,364		
100012099	STATEN ISLAND	NY		03/08/2017		2,157		365			365		2,522		2,522		
100195466	JURIPA VALLEY	CA		02/24/2025		2,003		107			107		2,110		2,110		
100116148	SAN FRANCISCO	CA		07/20/2023		1,838		277			277		2,115		2,115		
100162863	BRADENTON	FL		08/12/2024		2,071		35			35		2,106		2,106		
100089752	LODONVILLE	NY		12/02/2022		1,369		57			57		1,426		1,426		
100119527	HOLBROOK	NY		07/28/2023		1,497		10			10		1,507		1,507		
100090866	FAIRFIELD	CA		01/31/2023		1,564		35			35		1,599		1,599		
100215804	BRADENTON	FL		06/12/2025		11,196		204			204		11,400		11,400		
100081807	HARRISON	ID		03/30/2022		2,090		11			11		2,101		2,101		
100110406	GLORIETA	NM		06/30/2023		1,524		2			2		1,526		1,526		
100196251	OLD BRIDGE	NJ		11/20/2023		1,245		6			6		1,251		1,251		
100136588	GLENDALE	CA		11/22/2023		1,371		8			8		1,379		1,379		
100192570	LINWOOD	VA		02/10/2025		1,356		17			17		1,373		1,373		
100031486	IRVINE	CA		03/29/2019		2,048		140			140		2,188		2,188		
100086752	LOGANVILLE	GA		09/30/2022		1,404		19			19		1,423		1,423		
100127598	MUFFESSORO	TN		06/08/2023		977		31			31		1,008		1,008		
100134495	DAVENPORT	FL		10/30/2023		1,045		2			2		1,047		1,047		
100101063	DARTEN	CT		04/28/2023													
100201054	BRONX	NY		03/13/2025		1,334		6			6		1,340		1,340		
100090932	EAST PALO ALTO	CA		01/31/2023		1,595		40			40		1,635		1,635		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10011990	MORRO	CA		03/08/2017		2,280		.274			.274		2,534	2,534			
10000383	WEST POINT	CA		09/27/2016		1,291		.233			.233		1,524	1,524			
100236975	CASTLE ROCK	CO		09/12/2025		1,270							1,270	1,270			
100154730	SEVIERVILLE	TN		07/19/2024		2,700		.84			.84		2,784	2,784			
100150467	PISMO BEACH	CA		05/03/2024		1,417		.9			.9		1,426	1,426			
100116127	SAN FRANCISCO	CA		07/20/2023		1,628		.336			.336		2,164	2,164			
100220743	WHITTIER	CA		07/18/2025		1,249		.6			.6		1,255	1,255			
100244799	SHOW LOW	AZ		09/29/2025		1,442		.22			.22		1,464	1,464			
100176981	RANCHO CUCAMONGA	CA		11/15/2024		1,295		(.47)			(.47)		1,248	1,248			
100150503	WEST PALM BEACH	FL		05/03/2024		1,423		.11			.11		1,434	1,434			
100151044	CHANDLER	AZ		05/10/2024		1,515		.35			.35		1,550	1,550			
100102129	NORTHRIDE AREA LOS ANGELES	CA		04/14/2023		1,366		.8			.8		1,374	1,374			
100184427	PARLIN	CA		12/17/2024		1,191		.3			.3		1,194	1,194			
100100380	FLUSHING	NY		04/27/2023		2,059		.273			.273		2,332	2,332			
100194626	NORTH WATTLE BEACH	SC		02/21/2025		1,385		.8			.8		1,393	1,393			
100228546	ROSEVILLE	OH		06/11/2025		1,458		.58			.58		1,516	1,516			
100212213	LODI	CA		05/22/2025		1,171		.7			.7		1,178	1,178			
100100854	FAIRFIELD	CA		04/28/2023		2,094		.295			.295		2,389	2,389			
100054533	BERKELEY	NJ		03/23/2021		.896		.83			.83		.979	.979			
100155639	CAVUOS	CA		11/10/2023		1,528		.7			.7		1,335	1,335			
100212185	MIAMI GARDENS	FL		07/22/2025		1,261							1,261	1,261			
100190192	SAN RAFAEL	CA		01/21/2025		1,310		.10			.10		1,320	1,320			
100087227	NORTH MIAMI BEACH	FL		10/25/2022		2,755		.134			.134		2,889	2,889			
100087456	TACOMA	WA		10/25/2022		1,865		.143			.143		2,008	2,008			
100132025	PROSPECT PARK	NJ		10/13/2023		1,359		.14			.14		1,373	1,373			
100100400	BROXV	NY		04/27/2023		1,949		.190			.190		2,139	2,139			
100143976	SAN BERNARDINO	CA		02/16/2024		1,058		.1			.1		1,059	1,059			
100137972	MOUNT CAMEL	UT		12/13/2023		1,047		.11			.11		1,058	1,058			
100181671	ASHEURN	VA		12/12/2024		1,360		.7			.7		1,367	1,367			
100029523	BROOKLYN	NY		10/26/2018		2,718		.252			.252		2,970	2,970			
100087205	FAIRFIELD	CA		10/25/2022		3,782		.221			.221		4,003	4,003			
100114420	CLUSTER	NJ		06/29/2023		.817		.345			.345		1,162	1,162			
100113442	NEW HYDE PARK	NY		06/29/2023		.910		.546			.546		1,456	1,456			
100081116	ROCKVILLE	MD		03/18/2022		2,704		.97			.97		2,801	2,801			
100216165	RANCHO CUCAMONGA	CA		06/18/2025		19,209		.12			.12		19,221	19,221			
100272473	KAILUA KOHA	HI		01/08/2026		.879		.14			.14		.893	.893			
100112435	NORTH BERGEN	NJ		06/29/2023		.961		.509			.509		1,470	1,470			
100116948	LOS ANGELES	CA		07/20/2023		7,106		.242			.242		7,348	7,348			
100116591	BLOOMINGTON	CA		07/20/2023		1,670		.251			.251		1,921	1,921			
100165649	MESA	AZ		09/30/2024		1,391		.5			.5		1,396	1,396			
100152516	MIAMI	FL		05/17/2024		1,439		.30			.30		1,469	1,469			
100143739	NAPLES	FL		04/05/2024		.945		(.29)			(.29)		.916	.916			
100100479	BOSTON	MA		04/27/2023		1,788		.229			.229		2,017	2,017			
100116618	IRVINE	CA		07/20/2023		1,763		.460			.460		2,223	2,223			
100180312	VANCOUVER	WA		11/25/2024		1,563		.39			.39		1,602	1,602			
100154820	BROOKLYN	NY		07/19/2024		1,235		.1			.1		1,236	1,236			
100113898	SAN DIEGO	CA		06/29/2023		1,008		.17			.17		1,025	1,025			
100194796	DEWEER	CO		02/21/2025		1,370		.1			.1		1,371	1,371			
100219721	SULTAN	WA		07/07/2025		1,624		.136			.136		1,760	1,760			
100012064	BROOKLYN	NY		03/08/2017		2,876		1,110			1,110		3,986	3,986			
100024938	NORWALK	CT		09/20/2018		1,351		.250			.250		1,601	1,601			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019539	VENTNOR CITY	NJ		02/24/2025		1,362		8			8		1,370	1,370			
100100710	NORTH ARLINGTON	NJ		04/28/2023		1,138		25			25		1,163	1,163			
100145862	JACKSON	TN		03/15/2024		700		(32)			(32)		668	668			
100211976	CONCORD	NC		05/22/2025		1,252		10			10		1,262	1,262			
100135406	SEVIERVILLE	TN		11/13/2023		1,192							1,192	1,192			
100043726	LEVITTOWN	NY		06/13/2020		1,120		179			179		1,299	1,299			
100142550	PLANO	TX		02/08/2024		1,423		10			10		1,433	1,433			
100031594	ALISO VIEJO	CA		03/29/2019		7,458		76			76		7,534	7,534			
100026770	RAIMON	CA		09/26/2018		1,796		218			218		2,014	2,014			
100120984	PINE TOP	AZ		06/30/2023		1,643		7			7		1,650	1,650			
100214212	NEWARK	NJ		05/30/2025		13,107		31			31		13,138	13,138			
100138128	OCEANSIDE	CA		12/14/2023		1,171		4			4		1,175	1,175			
100202563	LATHROP	CA		03/21/2025		1,891		155			155		2,046	2,046			
100015823	LOS ANGELES	CA		02/27/2018		3,073		29			29		3,102	3,102			
100216252	PRESOTT	AZ		06/20/2025		1,573		21			21		1,594	1,594			
100214225	BAY POINT	CA		05/30/2025		1,198		3			3		1,201	1,201			
100218805	LATHROP	CA		06/27/2025		1,394		52			52		1,446	1,446			
100211823	SANIT AUGUSTINE	FL		05/19/2025		1,285		5			5		1,290	1,290			
100186572	WESLEY CHAPEL	FL		12/30/2024		944		39			39		983	983			
100116206	BROOKLYN	NY		07/20/2023		1,786		637			637		2,423	2,423			
100116316	LITTLE ROCK	NY		07/20/2023		1,941		482			482		2,423	2,423			
100243773	QUINCY	IA		09/26/2025		1,229		27			27		1,256	1,256			
100030986	BUELLTON	CA		03/29/2019		2,056		174			174		2,230	2,230			
100111618	PORTLAND	OR		06/29/2023		674		435			435		1,109	1,109			
100110273	GARFIELD	NJ		06/30/2023		1,489		18			18		1,507	1,507			
100148470	PLUMAS LAKE	CA		04/12/2024		1,558		43			43		1,581	1,581			
100094659	ACTON	CA		08/02/2022		1,666		12			12		1,678	1,678			
100272554	GILBERT	AZ		01/08/2026		831		12			12		843	843			
100012413	PARKER	CO		04/28/2017		4,147		153			153		4,300	4,300			
100193219	FORT LAWN	SC		12/28/2023		1,065							1,065	1,065			
100157016	LYNWOOD	CA		02/20/2025		785		1			1		786	786			
100120468	HIJALEAH	FL		06/18/2023		720		11			11		731	731			
10007489	PLANTATION	FL		10/25/2022		2,323		87			87		2,410	2,410			
100148516	REHOBOTH BEACH	DE		04/12/2024		1,540		9			9		1,549	1,549			
100081544	VIENNA	VA		03/18/2022		2,730		97			97		2,827	2,827			
100153555	SAN ANTONIO	TX		05/30/2024		1,327		8			8		1,335	1,335			
100119081	SANTA ANA	CA		07/27/2023		1,928		25			25		1,953	1,953			
100268471	DENVER	CO		12/29/2025		1,853		5			5		1,858	1,858			(452)
10014765	NEW BRUNSWICK	NJ		01/30/2024		1,066		28			28		1,094	1,094			
100114519	MIAMI	FL		06/29/2023		1,260		18			18		1,278	1,278			
100180076	EVERETT	WA		11/25/2024		1,409							1,409	1,409			
100190844	CORAL SPRINGS	FL		01/27/2025		1,345		3			3		1,348	1,348			
100146619	BAY SHORE	NY		03/20/2024		1,249		6			6		1,255	1,255			
100132409	SAN DIEGO	CA		11/03/2023		1,175		9			9		1,184	1,184			
100148616	CHANDLER	AZ		04/12/2024		1,679		87			87		1,766	1,766			
100033207	SAN JOSE	CA		03/29/2019		1,269		163			163		1,432	1,432			
100128114	SPRINGFIELD	VA		09/08/2023		1,600		134			134		1,734	1,734			
100062614	FRESNO	CA		04/14/2022		2,291		15			15		2,306	2,306			
100119285	ARLINGTON	VA		07/31/2023		1,775		28			28		1,803	1,803			
100193251	FORT MYERS	FL		11/08/2023		1,632		46			46		1,678	1,678			
100110624	NASHVILLE	TN		06/30/2023		2,099		53			53		2,152	2,152			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100087206	LAUREL	MD		10/25/2022		1,757		61			61		1,818	1,818	1,818		
100083020	SANTA CLARITA	CA		05/11/2022		2,512		34			34		2,546	2,546	2,546		
100100713	LANCASTER	CA		04/28/2023		5,826		281			281		6,107	6,107	6,107		
100175784	CHICAGO	IL		11/12/2024		1,270		42			42		1,312	1,312	1,312		
100169858	MENFEE	CA		09/30/2024		1,567		76			76		1,643	1,643	1,643		
100155913	RANCHO CORDOVA	CA		06/17/2024		1,427		8			8		1,435	1,435	1,435		
100171463	BELLEAIR	FL		07/20/2023		800		35			35		835	835	835		
100100915	FREEDHOLD	NJ		04/28/2023		1,723		75			75		1,798	1,798	1,798		
100139185	MIAMI	FL		12/28/2023		724		3			3		727	727	727		
100182246	HENDERSON	NV		12/12/2024		1,749		208			208		1,957	1,957	1,957		
100118067	OZONE PARK	NY		07/20/2023		1,425		28			28		1,453	1,453	1,453		
100185427	ALAMEDA	CA		12/20/2024		1,670		23			23		1,693	1,693	1,693		
100134451	CORTLANDT MANOR	NY		10/30/2023		1,205		16			16		1,221	1,221	1,221		
100115006	KNOXVILLE	TN		07/14/2023		1,385		10			10		1,405	1,405	1,405		
100111491	JAMAICA	NY		06/29/2023		1,075		742			742		1,817	1,817	1,817		
100149864	TARPON SPRINGS	FL		06/07/2024		1,232		1			1		1,233	1,233	1,233		
100216030	BLOOMFIELD	NJ		06/17/2025		1,208		5			5		1,213	1,213	1,213		
100180366	MANTECA	CA		11/25/2024		1,468		13			13		1,479	1,479	1,479		
100116762	ELMHURST	IL		07/20/2023		1,970		580			580		2,550	2,550	2,550		
100029247	BROOKLYN	NY		10/26/2018		1,680		365			365		2,045	2,045	2,045		
100170373	LAS VEGAS	NV		10/08/2024		1,313		4			4		1,317	1,317	1,317		
100086745	CARROLLTON	GA		09/30/2022		4,014		1			1		4,015	4,015	4,015		
100221253	MONMOUTHVILLE	OR		07/21/2025		1,319		14			14		1,333	1,333	1,333		
100214493	ONTARIO	CA		06/06/2025		1,281		9			9		1,290	1,290	1,290		
100189692	WOODSTOCK	GA		02/20/2025		1,240		5			5		1,245	1,245	1,245		
100180127	KINSTON	NY		11/25/2024		1,046		2			2		1,048	1,048	1,048		
100119159	FONTANA	CA		07/31/2023		1,583		73			73		1,656	1,656	1,656		
100200356	PHOENIX	AZ		03/10/2025		1,070		131			131		1,201	1,201	1,201		
100129703	PARKER	CO		09/29/2023		1,228		15			15		1,243	1,243	1,243		
100100070	STATEN ISLAND	NY		04/27/2023		1,782		139			139		1,921	1,921	1,921		
100215025	ARVERNE	NY		06/12/2025		1,422		13			13		1,435	1,435	1,435		
100112745	HONOLULU	HI		06/29/2023		1,168		688			688		1,836	1,836	1,836		
100149766	SPRING VALLEY	CA		04/26/2024		1,220		(53)			(53)		1,167	1,167	1,167		
100062647	KISSIMEE	FL		04/14/2022		(1,042)							(1,042)	(1,042)	(1,042)		
100102188	KATY	TX		04/14/2023		2,055		22			22		2,077	2,077	2,077		
100100141	PORT HENRIE	CA		03/28/2023		1,132		1			1		1,133	1,133	1,133		
100181329	LAKE ELSINORE	CA		12/06/2024		1,741		24			24		1,765	1,765	1,765		
100164428	ROSEVILLE	OH		06/21/2024		1,490		37			37		1,527	1,527	1,527		
100030003	OZONE PARK	NY		04/09/2019		690		59			59		749	749	749		
100214188	FORT LAUDERDALE	FL		05/30/2025		1,702		2			2		1,704	1,704	1,704		
100074409	OCEAN VIEW	DE		12/02/2021		834		(127)			(127)		707	707	707		
100119548	WESTLAKE	OH		07/28/2023		1,579		29			29		1,608	1,608	1,608		
100073726	TULUNGA	CA		04/08/2022		2,540		113			113		2,653	2,653	2,653		
100066677	QUEEN CREEK	AZ		10/07/2022		1,469							1,469	1,469	1,469		
100118813	HIALEAH	FL		06/30/2023		847		14			14		861	861	861		
100201883	WASHINGTON	DC		03/18/2025		1,207							1,207	1,207	1,207		
100175030	PORTLAND	OR		11/05/2024		1,792		3			3		1,795	1,795	1,795		
100044167	SARASOTA	FL		06/19/2020		2,184		40			40		2,234	2,234	2,234		
100204967	LAS VEGAS	NV		04/10/2025		2,872		12			12		2,884	2,884	2,884		
100203030	OPPELL	TX		03/27/2025		1,885		6			6		1,891	1,891	1,891		
100185432	COOKE	FL		12/20/2024		3,131		47			47		3,178	3,178	3,178		(471)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	Change in Book Value/Recorded Investment				10	11	12	13	14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100192911	NEW BRUNSWICK	NEW BRUNSWICK	NJ	02/10/2025		1,197		24			24		1,221	1,221			
100044420	HERCULES	HERCULES	CA	11/19/2020		1,143		83			83		1,226	1,226			
100026798	FAIR HAVEN	FAIR HAVEN	NJ	09/26/2018		2,356		177			177		2,533	2,533			
100137513	WELLINGTON	WELLINGTON	FL	12/08/2023		749		(3)			(3)		746	746			
100136512	LEWES	LEWES	DE	11/20/2023		1,543		37			37		1,580	1,580			
100036008	KILDARE	KILDARE	IL	09/21/2019		43		3			3	(1)	45	49	38	(34)	5
100044214	LIVERMORE	LIVERMORE	CA	06/19/2020		1,396		266			266		1,662	1,662			
100026764	BALDWIN PARK	BALDWIN PARK	CA	09/26/2018		1,388		51			51		1,439	1,439			
100135315	ALBANY	ALBANY	CA	11/13/2023		1,288		24			24		1,312	1,312			
100136466	POVALUP	POVALUP	IA	11/20/2023		1,241		22			22		1,263	1,263			
100115482	BEND	BEND	OR	07/17/2023		1,380		(26)			(26)		1,354	1,354			
100103655	PENSACOLA	PENSACOLA	FL	05/08/2023		1,156		18			18		1,174	1,174			
100012123	WINDERMERE	WINDERMERE	NY	03/08/2017		1,289		186			186		1,475	1,475			
100151272	RICHMOND	RICHMOND	TX	05/10/2024		1,841		3			3		1,844	1,844		(459)	(459)
100026758	HOUSTON	HOUSTON	TX	09/26/2018		396		1,215			1,215		1,611	1,611			
100203198	WINCHESTER	WINCHESTER	MA	03/27/2025		15,907		806			806		16,713	16,713			
100121017	OAK HARBOR	OAK HARBOR	WA	06/30/2023		1,367		9			9		1,376	1,376			
100177532	HOLLWOOD	HOLLWOOD	FL	01/16/2025		1,480		26			26		1,506	1,506			
100135125	SANIT HELENA ISLAND	SANIT HELENA ISLAND	SC	11/01/2023		1,194		6			6		1,200	1,200			
100195292	MONUMENT	MONUMENT	CO	02/24/2025		4,075		379			379		4,454	4,454			
100214389	TRACY	TRACY	CA	06/02/2025		1,402		31			31		1,433	1,433			
100150471	SCOTTSDALE	SCOTTSDALE	AZ	05/03/2024		1,386		12			12		1,400	1,400			
100185336	BOONE	BOONE	NC	12/20/2024		1,319		10			10		1,329	1,329			
100179688	TONS RIVER	TONS RIVER	NJ	11/21/2024		3,216		4			4		3,220	3,220			
100119498	TRACY	TRACY	CA	07/28/2023		1,486		11			11		1,499	1,499			
100226540	MIAMI	MIAMI	FL	07/30/2025		1,188		15			15		1,203	1,203			
100103877	LINENHURST	LINENHURST	NY	05/10/2023		1,502		(85)			(85)		1,417	1,417			
100081040	WATSONVILLE	WATSONVILLE	CA	03/18/2022		3,670		118			118		3,788	3,788			
100101022	SANTA ANA	SANTA ANA	CA	04/28/2023		2,380		444			444		2,824	2,824			
100144414	FORT WORTH	FORT WORTH	TX	03/07/2024		1,424		15			15		1,439	1,439			
100061478	CRUFTON	CRUFTON	MD	06/01/2021		3,125		13			13		3,138	3,138			
100110425	HOLMES BEACH	HOLMES BEACH	FL	06/30/2023		1,660		30			30		1,690	1,690			
100116633	FONTANA	FONTANA	CA	07/20/2023		1,870		648			648		2,518	2,518			
100286515	BOISE	BOISE	ID	12/29/2025		889		5			5		894	894			
100109094	RICHARDSON	RICHARDSON	TX	06/05/2023		1,872		(119)			(119)		1,753	1,753			
100190145	WINTER GARDEN	WINTER GARDEN	FL	01/21/2025		1,467		73			73		1,540	1,540			
100186033	POVALUP	POVALUP	IA	09/20/2024		1,707		12			12		1,719	1,719			
100132328	RANCHO CORDOVA	RANCHO CORDOVA	CA	11/03/2023		1,350		156			156		1,506	1,506			
100119193	COLLIERVILLE	COLLIERVILLE	TN	07/31/2023		1,279							1,279	1,279			
100173539	BRICK	BRICK	NJ	11/05/2024		1,457		6			6		1,463	1,463			
100180576	MORENO VALLEY	MORENO VALLEY	CA	11/26/2024		2,728		49			49		2,777	2,777			
100136533	SPRINGFIELD	SPRINGFIELD	VA	11/20/2023		1,311		60			60		1,371	1,371			
100185054	MURRIETA	MURRIETA	CA	12/20/2024		1,497		60			60		1,557	1,557			
100159888	MIAMI	MIAMI	FL	06/16/2024		1,295		4			4		1,299	1,299			
100117117	STATEN ISLAND	STATEN ISLAND	NY	07/20/2023		1,871		350			350		2,221	2,221			
100218638	SARASOTA	SARASOTA	FL	06/27/2025		1,306		13			13		1,319	1,319			
100073428	OLD BRIDGE	OLD BRIDGE	NJ	11/01/2021		909		4			4		913	913			
100091150	PICO RIVERA	PICO RIVERA	CA	01/31/2023		1,486		64			64		1,550	1,550			
100043900	DAILY CITY	DAILY CITY	CA	06/19/2020		1,811		246			246		2,057	2,057			
100133585	BAYONNE	BAYONNE	NJ	10/23/2023		1,396		36			36		1,432	1,432			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017493	GULF SHORES	AL		10/31/2024		2,038		105			105		2,143		2,143		
10017246	ERIE	CO		10/21/2024		1,533		5			5		1,538		1,538		
10009600	CATAIC	CA		07/31/2023		1,557		49			49		1,606		1,606		
100139188	THE WOODLANDS	TX		12/28/2023		1,484		9			9		1,493		1,493		
100017182	ORANGE	CA		04/28/2018		1,440		199			199		1,639		1,639		
100025315	JAMAICA	NY		09/20/2018		1,944		212			212		2,156		2,156		
100151421	RENTON	WA		05/10/2024		1,321		23			23		1,344		1,344		
100080383	GARDEN GROVE	CA		04/14/2022		2,374		1			1		2,375		2,375		
100156691	PORT SAINT JOE	FL		06/24/2024		1,274		3			3		1,277		1,277		
100119866	JOLIET	IL		06/10/2023		985		13			13		998		998		
100212821	MILFORD	MI		05/29/2025		1,171		25			25		1,196		1,196		
100135654	MILLVILLE	DE		11/09/2023		1,837		15			15		1,852		1,852		
100158908	LATHROP	CA		07/12/2024		1,464		21			21		1,485		1,485		
100181977	FEEDING	CA		12/12/2024		1,310		11			11		1,321		1,321		
100107781	PORT SAINT JOE	FL		05/19/2023		1,781		110			110		1,891		1,891		
100014825	GILROY	CA		09/21/2017		8,620		53			53		8,673		8,673		
100081113	DALLAS	TX		03/18/2022		2,416		28			28		2,444		2,444		
100189024	VACAVILLE	CA		07/09/2025		1,201		5			5		1,206		1,206		
100087387	ANAHEIM	CA		10/25/2022		1,171		102			102		1,873		1,873		
100012156	MIAMI BEACH	FL		03/08/2017		1,990		309			309		2,299		2,299		
100136833	HILLSBORO	OR		11/28/2023		1,272		18			18		1,290		1,290		
100043050	ASTORIA	NY		05/28/2020		1,332		30			30		1,302		1,302		
10017390	LONG BEACH	CA		07/20/2023		1,909		473			473		2,382		2,382		
100221090	TYLER	TX		07/18/2025		1,359		37			37		1,396		1,396		
100113511	SUFFOLK	VA		06/29/2023		704		503			503		1,207		1,207		
100137976	NAPLES	FL		12/13/2023		1,233		4			4		1,237		1,237		
100039150	DUBLIN	CA		09/21/2019		5,698		1,695			1,695	(432)	6,961		7,544		(1)
100165939	SANTA CLARITA	CA		12/26/2024		1,210		3			3		1,213		1,213		
100220970	NORWOOD	MA		07/18/2025		1,558		168			168		1,726		1,726		
100177937	ESCONDIDO	CA		07/20/2023		4,141		23			23		4,164		4,164		
100031908	LONITA	CA		03/29/2019		1,457		225			225		1,682		1,682		
100110501	SARASOTA	FL		06/30/2023		1,535		4			4		1,539		1,539		
100195223	TIERRA VERDE	FL		11/08/2023		76,517		2,709			2,709		79,226		79,226		
100136371	BROKEN BOW	OK		11/20/2023		1,570		22			22		1,592		1,592		
100244906	DICKSON	TN		09/29/2025		1,396		10			10		1,376		1,376		
100175034	ROCKVILLE	MD		11/05/2024		1,211		9			9		1,220		1,220		
100199883	KEYSTONE	CO		03/06/2025		6,864		10			10		6,874		4,954		(1,920)
100220722	FOUNTAIN HILLS	AZ		07/18/2025		1,183		2			2		1,185		1,185		
100081540	IRVINE	CA		03/18/2022		2,585		44			44		2,629		2,629		
100136260	LOS ANGELES	CA		11/20/2023		854		30			30		884		884		
100127500	RIVERSIDE	CA		09/08/2023		1,567		73			73		1,640		1,640		
100179712	PHENIX	AZ		11/21/2024		1,687		162			162		1,849		1,849		
100129869	YORKERS	NY		09/27/2023		1,199		(51)			(51)		1,148		1,148		
100206050	SALEN	OR		05/16/2025		1,884		1			1		1,885		1,885		
100197740	ROSEVILLE	OH		12/09/2023		1,140		93			93		1,233		1,233		
100206203	MILLVILLE	DE		04/16/2025		1,431		79			79		1,510		1,510		
100186461	CAROLINA BEACH	NC		12/30/2024		1,786		5			5		1,791		1,791		
100110204	WILMINGTON	DE		06/30/2023		2,085							2,085		2,085		
100099230	FRESNO	CA		01/26/2023		1,291		23			23		1,314		1,314		
100087382	CEDAR CREEK	TX		10/25/2022		1,804		180			180		1,984		1,984		
100128266	BROOKFIELD	CT		09/14/2023		1,193		2			2		1,195		1,195		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021231	MIAMI	FL		05/29/2025		1,166		4					1,170		1,170		
10012658	MONTCLAIR	NJ		06/30/2023		1,353		159			159		1,512		1,512		
10022629	SEATTLE	WA		07/30/2025		1,661	25	25			25		1,686		1,686		
10020488	AUSTIN	TX		04/10/2025		1,207	28	28			28		1,235		1,235		
10010087	LENEXA	KS		04/28/2023		2,668		79			79		2,747		2,747		
100109782	FIRESTONE	CO		06/04/2023		1,825	5	5			5		1,830		1,830		
100127398	SILVER SPRING	MD		06/30/2023		1,035		694			694		1,729		1,729		
100116520	SARATOGA SPRINGS	NY		07/20/2023		2,091		209			209		2,300		2,300		
100029535	BROOKLYN	NY		10/26/2018		1,121		199			199		1,420		1,420		
100195297	IVINS	UT		11/13/2023		4,018		69			69		4,087		4,087		
100186215	MURRIETA	CA		09/09/2024		1,489		36			36		1,525		1,525		
100180115	HAITHORNE	CA		12/30/2024		1,302		7			7		1,309		1,309		
100119553	JACKSON	TN		07/31/2023		1,321	4	4			4		1,325		1,325		
100030721	BENICIA	CA		04/09/2019		2,885		237			237		3,122		3,122		
100079990	VACAVILLE	CA		04/08/2022		2,403	13	13			13		2,416		2,416		
100195064	PALM BEACH GARDENS	FL		11/01/2023		2,762		97			97		2,859		2,859		
100100368	HUNTINGTON STATION	NY		04/27/2023		1,842		160			160		2,002		2,002		
100078712	WEST COVINA	CA		02/02/2022		2,501		47			47		2,548		2,548		
100116581	PORTLAND	OR		07/20/2023		803		1			1		804		804		
100081474	LOS ANGELES	CA		03/18/2022		2,758		110			110		2,868		2,868		
100193221	LAS VEGAS	NV		02/10/2025		1,256		30			30		1,286		1,286		
100219828	FRAMINGHAM	MA		07/08/2025		1,311		1			1		1,312		1,312		
100157854	CHELSEA	MA		07/09/2024		2,156		25			25		2,181		2,181		
100131692	METHUEN	MA		10/06/2023		725		2			2		727		727		
100078864	CALDWELL	NJ		02/02/2022		667		(45)			(45)		622		622		
100110960	MIAMI	FL		06/30/2023		1,370		2			2		1,372		1,372		
100108134	INDIO	CA		05/24/2023		758		9			9		767		767		
100110172	GARFIELD	NJ		06/30/2023		1,475		10			10		1,485		1,485		
100023857	BROOKLYN	NY		08/20/2018		3,172		167			167		3,339		3,339		
100045775	LIVERMORE	CA		04/25/2022		2,421		35			35		2,456		2,456		
100134438	YONKERS	NY		11/25/2020		2,181		50			50		2,231		2,231		
100144389	RIALTO	CA		10/30/2023		1,194		6			6		1,200		1,200		
100063848	ANTELOPE	CA		03/07/2024		1,077		2			2		1,079		1,079		
100120138	BOTHELL	WA		07/12/2022		1,623		7			7		1,630		1,630		
100133899	ROCKWART	GA		06/11/2023		1,546		27			27		1,575		1,575		
100214733	BELLEVUE	NY		10/23/2023		1,199		9			9		1,208		1,208		
100090873	NORWALK	CT		06/11/2025		876		(15)			(15)		861		861		
100079745	RIALTO	CA		01/31/2023		1,410		26			26		1,436		1,436		
100087235	KINGSTON	NY		04/08/2022		2,448		54			54		2,502		2,502		
100181937	HYANNIS	MA		10/25/2022		1,729		63			63		1,792		1,792		
100178251	LEWISTON	MA		12/12/2024		1,325		16			16		1,341		1,341		
100194623	FIRESTONE	CO		11/19/2024		1,178		4			4		1,182		1,182		
100186364	MURRIETA	CA		02/21/2025		1,567		150			150		1,717		1,717		
100126914	ALBERTSON	NY		12/30/2024		1,634		141			141		1,775		1,775		
100133609	MILWAUKEE	WI		06/30/2023		4,691		1,002			1,002		5,693		5,693		
100202966	MURRIETA	CA		10/23/2023		1,235		7			7		1,242		1,242		
100211969	FORT MYERS	FL		03/21/2025		1,501		103			103		1,604		1,604		
100176983	NEWARK	NJ		05/22/2025		1,368		22			22		1,390		1,390		
100030661	RIDGEFIELD	WA		12/20/2024		1,093		25			25		1,118		1,118		
100186975	CARY	NC		04/09/2019		1,375		286			286		1,661		1,661		
				01/07/2025		1,338		36			36		1,374		1,374		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013623	GOOD YEAR	AZ		11/20/2023		1,381		41			41		1,322	1,322			
100117711	PALMDALE AREA	CA		07/20/2023		1,387		21			21		1,408	1,408			
100087449	ANHEIM	CA		10/25/2022		1,750		102			102		1,852	1,852			
100114847	SAN FRANCISCO	CA		09/21/2017		6,638	44	44	6,638		44		6,682	6,682			
100186230	UNION CITY	CA		01/08/2025		852		4			4		856	856			
100268604	DURANGO	CO		12/29/2025		415		2			2		417	417			
100221553	NAPLES	FL		07/23/2025		1,250		35			35		1,285	1,285			
100109082	DEERFIELD BEACH	FL		06/05/2023		1,414		(85)			(85)		1,329	1,329			
100038571	GALLATY	IL		09/27/2019		17		1			1	(1)	17	17	29	(19)	11
100194770	STOCKTON	CA		02/21/2025		1,405		74			74		1,479	1,479			
100272865	NORFOLK	VA		01/08/2026		748		10			10		758	758			
100152864	PARKER	CO		05/17/2024		1,652		158			158		1,810	1,810			
100176230	LITCHFIELD PARK	AZ		12/20/2024		1,312		5			5		1,317	1,317			
100080048	UPLAND	CA		04/08/2022		2,403		22			22		2,425	2,425			
100156497	NEWARK	NJ		06/24/2024		1,612		20			20		1,632	1,632			
100261232	MANTECA	CA		12/05/2025		950		14			14		964	964			
100014331	SHOREWOOD	IL		09/27/2017		6,493		607			607		7,100	7,100			
100078880	MARIETTA	GA		02/24/2022		2,562		25			25		2,587	2,587			
100216250	HAYDEN	ID		06/20/2025		1,539		43			43		1,582	1,582			
100282276	SACRAMENTO	CA		02/27/2026		521		20			20		541	541			
100185044	LAS VEGAS	NV		12/20/2024		4,349		85			85		4,434	4,434			
100087368	BROOKLYN	NY		10/25/2022		4,940		359			359		5,289	5,289			
100214887	ONTARIO	CA		06/11/2025		1,878		(49)			(49)		1,829	1,829			
100102415	KAILUA KONA	HI		05/25/2017		2,525		230			230		2,755	2,755			
100102415	LA QUINTA	CA		06/07/2023		1,523		10			10		1,533	1,533			
100079633	ROUND ROCK	TX		04/08/2022		2,381		15			15		2,396	2,396			
100181923	LIBERTY HILL	TX		12/12/2024		1,370		12			12		1,382	1,382			
100100354	STATEN ISLAND	NY		04/27/2023		1,823		146			146		1,969	1,969			
100031257	ESCONDIDO	CA		03/29/2019		1,753		83			83		1,836	1,836			
100102538	WASHINGTON	DC		06/07/2023		3,271		10			10		3,281	3,281			
100268564	PROVO	UT		12/29/2025		434		2			2		436	436			
100213809	HIALEAH	FL		05/29/2025		1,325		9			9		1,334	1,334			
100151420	EVERETT	WA		05/10/2024		1,465		48			48		1,513	1,513			
100079172	WOODBOURNE	NY		02/24/2022		1,685		4			4		1,689	1,689			
100215296	WEST CHESTER	PA		06/12/2025		1,280							1,280	1,280			
100032045	OAKLAND	CA		03/29/2019		1,777		29			29		1,806	1,806			
100272883	ALBURN	VA		01/08/2026		725		1			1		726	726			
100157860	ISSAQUAH	WA		07/09/2024		992		42			42		1,034	1,034			
100190687	GLEN ROCK	NJ		01/28/2025		5,094		14			14		5,108	5,108			
100117554	JURPA VALLEY	CA		07/20/2023		2,277		51			51		2,288	2,288			
100100772	SUMMITVILLE	SC		04/28/2023		1,570		20			20		1,590	1,590			
100195263	PALM DESERT	CA		11/08/2023		1,211		14			14		1,225	1,225			
100090860	MIAMI	FL		01/06/2023		2,467		91			91		2,558	2,558			
100212490	MOORE	NY		05/28/2025		1,092		6			6		1,098	1,098			
100214609	NAPLES	FL		06/09/2025		1,116		(18)			(18)		1,098	1,098			
100115897	BROOKLANDS	VA		07/20/2023		1,462		9			9		1,471	1,471			(419)
100220060	BOISE	ID		07/18/2025		1,670		12			12		1,682	1,682			
100220261	BOISE	ID		07/18/2025		1,254		9			9		1,263	1,263			
100173983	TONGS RIVER	NJ		11/25/2024		4,911		47			47		4,958	4,958			
100030651	BROOKLYN	NY		04/09/2019		1,102		483			483		1,585	1,585			
100117131	STATEN ISLAND	NY		07/20/2023		1,775		324			324		2,099	2,099			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Foreign Exchange Change in Book Value	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
401060734	LEH	BALTIMORE	MD	10/21/2023		709		(20)				689			
100132669	LEH	UT	UT	05/17/2024		1,235		1				1,236			
100149179	LAS VEGAS	NV	NV	04/22/2024		1,061		7				1,068			
100166234	WASHINGTON	DC	DC	09/09/2024		1,403		3				1,406			
100163242	COLORADO SPRINGS	CO	CO	08/13/2024		1,248		34				1,282			
100081598	OREN	UT	UT	03/18/2022		2,540		46				2,586			
100261677	STAFFORD	VA	VA	12/12/2025		4,262		2				4,264			
100110500	SUWANEE	GA	GA	06/30/2023		1,375						1,375			
100148026	BUENA PARK	CA	CA	04/10/2024		33,902		339				34,241			
100193522	SAN DIEGO	CA	CA	12/18/2023		1,328		30				1,358			
100149821	SAN BERNARDINO	CA	CA	04/29/2024		1,215		4				1,219			
100148786	RANCHO CORDOVA	CA	CA	04/17/2024		1,609		132				1,741			
100103539	BROCKTON	MA	MA	05/08/2023		1,213		9				1,222			
100210112	TOOLE	UT	UT	05/07/2025		1,303		2				1,305			
100117418	FONTANA	CA	CA	07/20/2023		1,872		363				2,235			
100158887	WASHINGTON	DC	DC	07/12/2024		1,415		39				1,454			
100028035	KULA	HI	HI	10/26/2018		3,231		18				3,249			
100164771	GLADIER	WA	WA	08/26/2024		4,644		78				4,722			
100119262	MIAMI BEACH	FL	FL	07/31/2023		1,610		8				1,618			
100114832	NORTH FORT MYERS	FL	FL	07/10/2023		2,996		18				3,014			
100236186	RED FEATHER LAKES	CO	CO	09/10/2025		1,308		42				1,350			
100127559	LAS VEGAS	NV	NV	09/08/2023		1,291		4				1,295			
100132310	INDIO	CA	CA	10/13/2023		1,337		8				1,345			
100131659	BEND	OR	OR	10/06/2023		1,335		10				1,345			
100081434	VALLEJO	CA	CA	03/18/2022		2,687		81				2,768			
100180427	RIVERTON	UT	UT	11/25/2024		1,403		14				1,417			
100134833	MAPLES	FL	FL	10/30/2023		1,121		(1)				1,120			
100146721	LOS ANGELES	CA	CA	03/20/2024		1,828		5				1,833			
100110046	ANDORRAGE	AK	AK	06/30/2023		1,590		53				1,633			
100247694	TULLOCK	CA	CA	11/26/2025		1,277		31				1,308			
100029340	OZONE PARK	NY	NY	10/26/2018		1,498		448				1,946			
100089745	BELLE ISLE	FL	FL	12/02/2022		547		3				550			
100195287	MARLBOROUGH	MA	MA	02/24/2025		1,265		1				1,266			
100131763	ROCKVILLE	MD	MD	10/06/2023		1,261						1,298			
100086882	YUKON	OK	OK	11/15/2022		1,835		37				1,835			
100158735	AURORA	CO	CO	07/10/2024		1,214		110				1,695			
100120068	DAYTONA BEACH SHORES	FL	FL	06/11/2023		1,285		2				1,216			
100060808	WHITTIER	CA	CA	06/01/2021		1,285		5				1,290			
100043237	SEAFORD	NY	NY	06/13/2020		20,853		8,158				29,011			
100132381	CHESAPEAKE BEACH	MD	MD	11/03/2023		1,093		25				1,118			
100182356	ROSEVILLE	OH	OH	12/12/2024		1,274		7				1,281			
100196459	ROSEVILLE	MI	MI	11/20/2023		2,267		72				2,339			
100136515	KAILUA KOHA	HI	HI	11/20/2023		1,148		6				1,154			
100150980	PARKER	CO	CO	05/08/2024		1,703		135				1,838			
100087143	SAN DIEGO	CA	CA	10/25/2022		1,867		157				2,024			
100109744	SAN LEANDRO	CA	CA	06/16/2023		518		(25)				483			
100081264	LATHROP	CA	CA	03/18/2022		2,558		62				2,620			
100081556	LATHROP	CA	CA	03/18/2022		2,558		62				2,620			
100228529	WASHINGTON	DC	DC	06/11/2025		2,835		76				2,911			
100101026	SAN DIEGO	CA	CA	04/28/2023		1,923		224				2,147			
100160468	MIAMI	FL	FL	07/19/2024		1,277		6				1,283			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030648	CARSON	CA		04/09/2019		1,829		313			313		2,142	2,142			
100014259	SOUTH PLAINFIELD	NJ		09/27/2017		649		42			42		1,091	1,091			
100018004	RANCHO CORDOVA	CA		07/20/2023		2,466		109			109		2,575	2,575			
100016560	EDISON	NJ		06/28/2024		1,043		(15)			(15)		1,028	1,028			
100171112	FLUSHING	NY		07/20/2023		1,870		384			384		2,254	2,254			
100014856	WILMOMH	NJ		07/10/2023		1,300		7			7		1,307	1,307			
100113308	RIPON	CA		06/29/2023		749		43			43		792	792			
100209204	LATHROP	CA		04/29/2025		3,104		81			81		3,185	3,185			
100131845	PERRIS	CA		10/06/2023		635		9			9		644	644			
100157769	BIG PINE KEY	FL		06/01/2024		1,211		4			4		1,215	1,215			
100114874	VENICE	CA		07/10/2023		1,585		41			41		1,626	1,626			
100190666	CHINO	CA		07/28/2025		997		46			46		1,043	1,043			
100081402	CHULA VISTA	CA		03/18/2022		2,409		67			67		2,476	2,476			
100102817	WARMINTER	PA		06/22/2023		2,179		30			30		2,209	2,209			
100195457	QUEEN CREEK	AZ		02/24/2025		1,546		155			155		1,701	1,701			
100243771	PHOENIX	AZ		09/29/2025		1,248		66			66		1,376	1,376			
100216564	BEND	OR		06/23/2025		1,310							1,248	1,248			
100157632	PLAINFIELD	NJ		06/28/2024		1,170		4			4		1,174	1,174			
100186656	SARASOTA	FL		12/30/2024		1,527		77			77		1,604	1,604			
100081308	BELLINGHAM	WA		03/18/2022		2,245		29			29		2,274	2,274			
100100885	ALEXANDRIA	VA		04/28/2023		1,776		76			76		1,852	1,852			
100030719	WAIKAPU	HI		04/09/2019		2,008		620			620		2,628	2,628			
100182122	CLERIFRATER	FL		12/12/2024		1,344							1,344	1,344			
100257192	PORTLAND	OR		11/26/2025		1,238		1			1		1,239	1,239			
100128020	LA VERGNE	TN		09/08/2023		1,294		25			25		1,319	1,319			
100186948	SANTA MARIA	CA		07/09/2025		1,256		41			41		1,297	1,297			
100150496	PARKER	CO		09/03/2024		1,690		116			116		1,806	1,806			
100220781	POST FALLS	ID		07/18/2025		1,205		6			6		1,211	1,211			
100176566	MILLVILLE	DE		11/15/2024		1,423		84			84		1,507	1,507			
100119323	WASHINGTON	DC		07/31/2023		1,206		4			4		1,210	1,210			
100110574	PASADENA	CA		06/30/2023		2,150		35			35		2,185	2,185			
100117401	LINWOOD	CA		07/20/2023		5,491		(53)			(53)		5,438	5,438			
100188765	ROSEVILLE	OH		07/09/2025		1,605		138			138		1,743	1,743			
100137382	MIAMI	FL		12/01/2023		2,871		3			3		2,874	2,874			
100100335	JAMICA	NY		04/27/2023		1,761		183			183		1,944	1,944			
100272863	KATY	TX		07/15/2026		463		9			9		462	462			
100031514	BENCIA	CA		03/29/2019		615		79			79		694	694			
100135725	WEST OVINA	CA		11/10/2023		1,254		13			13		1,267	1,267			
100166123	WASHINGTON	DC		09/09/2024		891		3			3		894	894			
100121022	BIG BEAR CITY	CA		06/30/2023		2,321		30			30		2,351	2,351			
100139668	CUTLER BAY	FL		12/28/2023		1,052		4			4		1,056	1,056			
100210180	LAS VEGAS	NV		05/07/2025		1,891		4			4		1,895	1,895			
100116539	LAS VEGAS	NV		07/20/2023		1,401		118			118		1,519	1,519			
100171787	OCALA	FL		07/20/2023		1,281		8			8		1,289	1,289			
100063628	JACKSON	TN		07/01/2021		1,979		2			2		1,981	1,981			
100031540	CHINO HILLS	CA		03/29/2019		1,944		153			153		2,097	2,097			
100186578	LATHROP	CA		12/30/2024		1,559		114			114		1,673	1,673			
100254583	DENVER	CO		11/07/2025		2,376		6			6		2,382	2,382			
100153206	WESTBROOK	ME		05/30/2024		1,244		9			9		1,253	1,253			
100164189	SAN PABLO	CA		06/21/2024		1,174		8			8		1,182	1,182			
100011518	TEANECK	NJ		03/08/2017		785		334			334		1,119	1,119			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026187	CEDAR HILL	TX			12/08/2025		788		6			6		774				
10012560	CASTLE ROCK	CO			09/29/2023		1,364		7			7		1,371				
10001459	STATEN ISLAND	NY			06/21/2017		3,027		252			252		3,279				
100027026	TULSON	AZ			09/26/2018		1,625		391			391		2,016				
10016280	WASHINGTON	DC			08/12/2024		1,896		19			19		1,915				
100010873	ONTARIO	CA			01/21/2017		793		200			200		993				
100117593	SAN DIEGO	CA			07/20/2023		1,459		(57)			(57)		1,402				(477)
100168163	SOUTH PLAINFIELD	NJ			09/20/2024		1,489		22			22		1,511				
100087294	MIRTELE BEACH	SC			10/25/2022		2,759		121			121		2,880				
100152663	AUSTIN	TX			05/17/2024		1,262		12			12		1,274				
100209476	YONKERS	NY			05/01/2025		1,185		3			3		1,188				
100110318	SUITE CITY	NC			06/30/2023		1,454		7			7		1,461				
100026176	BROOKLYN	NY			09/20/2018		1,712		175			175		1,887				
100182200	SAINT CLOUD	FL			12/12/2024		1,258		11			11		1,269				
100025050	MIAMI BEACH	FL			09/20/2018		873		304			304		1,177				
100226665	LAS VEGAS	NV			07/30/2025		1,312		7			7		1,319				
100026307	CORONA	CA			09/20/2018		2,006		126			126		2,132				
100182201	DAQUILA	GA			12/12/2024		1,322		47			47		1,369				
100030708	WEST COVINA	CA			04/09/2019		1,260		256			256		1,516				
100137940	SOUTH SAN FRANCISCO	CA			12/08/2023		1,179		18			18		1,197				
100027051	FAIRFAX	CA			09/26/2018		1,913		198			198		2,111				
100215598	NORTH OGDEN	UT			06/12/2025		1,365		40			40		1,405				
100119259	NASHVILLE	TN			07/31/2023		1,865		11			11		1,886				
100118007	LOS ANGELES	CA			07/20/2023		1,596		80			80		1,676				
100081289	VIRGINIA BEACH	VA			03/18/2022		2,380		27			27		2,407				
100110593	CAPE CORAL	FL			06/30/2023		1,217		4			4		1,221				
100228439	WASHINGTON	DC			08/11/2025		1,655		21			21		1,676				
100193135	MELISSA	TX			02/10/2025		1,384		88			88		1,472				
100214967	CHINO HILLS	CA			06/11/2025		1,199		2			2		1,201				
100102861	KISSIMEE	FL			06/22/2023		1,461		127			127		1,588				
100100455	PALMDALE	CA			04/27/2023		1,410		8			8		1,418				
100113233	KENNESBURK	ME			06/29/2023		2,287		520			520		2,807				
100195563	TOTOWA	NJ			11/13/2023		1,970		1			1		1,971				(383)
100193099	LATHROP	CA			02/10/2025		1,466		145			145		1,611				
100149563	TRICOLA	CA			04/26/2024		1,396		1			1		1,387				
100247367	MIAMI	FL			10/24/2025		1,147		4			4		1,151				
100114752	CARPINTERIA	CA			07/07/2023		1,226		(95)			(95)		1,131				
100079660	LA HABRA	CA			04/25/2022		2,360		31			31		2,391				
100195775	ISLE OF PALMS	SC			11/10/2023		1,272		18			18		1,290				
100132520	ROSEVILLE	OH			11/03/2023		1,137		19			19		1,156				
100179481	LACEY	WA			11/21/2024		1,370		3			3		1,373				
100153900	WILLOWOOD	IL			05/30/2024		3,235		8			8		3,243				
100030647	BRENTWOOD	TN			04/09/2019		1,814		196			196		2,010				
100244959	THORNTON	CO			09/29/2025		1,953		170			170		1,733				
100110331	BASTROP	TX			06/30/2023		1,570		20			20		1,590				
100238120	BEAVERTON	OR			09/15/2025		1,137		(21)			(21)		1,116				
100011908	MEMPHIS	TN			03/08/2017		2,470		154			154		2,624				
100132066	PAICE	TX			10/13/2023		1,162		2			2		1,164				
100148590	HOMELAND	CA			04/12/2024		1,382		27			27		1,409				
100137623	PARKER	CO			12/08/2023		2,529		127			127		2,656				
100198965	OZONE PARK	NY			12/21/2023		2,368		476			476		2,844				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023776	MILLEDGEVILLE	GA		01/23/2026		1,428		1			1		1,429	429			
100134300	WELLINGTON	FL		10/27/2023		1,163		10			10		1,173	1,173			
100151224	EMMETT	WA		06/10/2024		1,329		72			72		1,601	1,601			
100268404	MENFEE	CA		12/29/2025		1,280		7			7		1,287	1,287			
100132784	DALLAS	TX		11/03/2023		1,122		32			32		1,154	1,154			
100117770	FENTON	WA		07/20/2023		1,022		9			9		1,031	1,031			
100165866	WILLIAMS	AZ		12/26/2024		1,216		1			1		1,217	1,217			
100112446	SANTA MONICA	CA		06/29/2023		5,818		790			790		6,608	6,608			
100182267	CLARKSVILLE	TN		12/12/2024		1,434		82			82		1,516	1,516			
100212263	NORTHBROOK	IL		05/28/2025		1,044		(20)			(20)		1,024	1,024			
100115268	SOUTHAMPTON	NY		07/17/2023		1,846		(122)			(122)		1,724	1,724			
100201361	LOS ANGELES	CA		03/12/2025		1,152							1,152	1,152			
100116257	MIAMI	FL		07/20/2023		1,633		314			314		1,947	1,947			
100087321	HERNDON	VA		10/25/2022		1,244		5			5		1,249	1,249			
100190375	QUEENS	NY		01/22/2025		1,121		(30)			(30)		1,091	1,091			
100186628	ROSELLE	OH		12/30/2024		1,428		53			53		1,481	1,481			
100051506	STATEN ISLAND	NY		03/29/2019		2,508		352			352		2,860	2,860			
100138855	VAIL	CO		11/27/2023		1,303		58			58		1,361	1,361			
100257215	CARMI O'HEIL	CA		11/26/2025		995		61			61		1,056	1,056			
100185670	AUSTIN	TX		12/20/2024		1,253		5			5		1,258	1,258			
100219563	HOVELL	NJ		07/07/2025		1,397		64			64		1,461	1,461			
100226778	COLUMBIA	SC		07/30/2025		1,317		5			5		1,322	1,322			
100217771	DAVIS	CA		05/19/2025		1,886		4			4		1,892	1,892			
100220738	MANASSAS	VA		07/18/2025		13,969		31			31		14,000	14,000			
100133608	NAGS HEAD	NC		10/23/2023		1,151		25			25		1,176	1,176			
100127398	IRVING	TX		09/08/2023		1,474		39			39		1,513	1,513			
100196078	BRADENTON	FL		11/20/2023		1,161		15			15		1,176	1,176			
100110176	BOCA RATON	FL		06/30/2023		1,430		8			8		1,438	1,438			
100117426	ORLANDO	FL		07/20/2023		2,095		24			24		2,119	2,119			
100274086	HUNTINGTON BEACH	CA		01/26/2026		4,145		(127)			(127)		4,018	4,018			
100141549	CORONA	CA		01/30/2024		376		4			4		380	380			
100175913	GRAYSON	GA		11/14/2024		1,565		126			126		1,691	1,691			
100137060	ANCHORAGE	AK		11/28/2023		1,029		2			2		1,031	1,031			
100165962	ABINGTON	MA		12/26/2024		1,083		17			17		1,100	1,100			
100112223	CHULA VISTA	CA		06/29/2023		1,150		415			415		1,565	1,565			
100000304	UPLAND	CA		09/27/2016		1,331		114			114		1,445	1,445			
100087248	N. MIAMI BEACH	FL		10/25/2022		1,893		80			80		1,973	1,973			
100162652	GRANDE BEACH	AL		06/12/2024		22,093		1,247			1,247		23,340	23,340			
100095949	LAS VEGAS	NV		03/28/2023		1,239		14			14		1,253	1,253			
100130333	GREAT BARRINGTON	MA		09/28/2023		3,970		51			51		4,021	4,021			
100030799	WAIPAHU	HI		04/09/2019		2,271		135			135		2,406	2,406			
100116748	MODESTO	CA		07/20/2023		2,133		80			80		2,213	2,213			
100175938	TEBECOLA	CA		11/14/2024		1,378		7			7		1,385	1,385			
100147021	HENDERSON	NV		03/27/2024		1,298		7			7		1,305	1,305			
100162604	ARNOLD	CA		06/12/2024		1,202							1,202	1,202			
100212398	LEAGUE CITY	TX		05/28/2025		1,866		34			34		1,900	1,900			
100182038	SPARKS	NV		12/12/2024		1,447		68			68		1,515	1,515			
100117094	ELMONT	NY		07/20/2023		1,617		307			307		1,924	1,924			
100043864	LOS ANGELES	CA		06/19/2020		1,883		355			355		2,238	2,238			
100195970	WINCHESTER	MA		02/24/2025		1,430		93			93		1,523	1,523			
100195393	LAS VEGAS	NV		02/24/2025		1,383		140			140		1,523	1,523			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100114817	PEORIA	AZ			07/10/2023		2,940		14			14		2,954	2,954			
100132268	DEERFIELD	IL			11/03/2023		1,196		72			72		1,268	1,268			
100102060	SAN DIEGO	CA			06/07/2023		1,357		27			27		1,384	1,384			
100067219	APPLE VALLEY	CA			10/25/2022		1,809		95			95		1,904	1,904			
100166960	WOODSTOCK	GA			01/07/2025		6,478		181			181		6,659	6,659			
100013411	LAKELAND	FL			06/25/2017		1,035		250			250		1,285	1,285			
100216441	CAREY	ID			06/20/2025		1,427		4			4		1,431	1,431			
100233900	SUGAR HILL	GA			10/30/2025		1,329		18			18		1,347	1,347			
100116939	SAINT CLOUD	FL			07/20/2023		518		69			69		587	587			
100026988	LOS ANGELES	CA			09/26/2018		1,104		199			199		1,303	1,303			
100199267	MIAMI GARDENS	FL			03/05/2025		1,262		15			15		1,277	1,277			
100140163	MURRIETA	CA			07/09/2024		1,980		96			96		1,676	1,676			
100156109	WATSONVILLE	CA			06/18/2024		44		1			1		45	45			
100116446	OAKLAND	CA			04/05/2018		2,812		15			15		2,827	2,827			
100198431	BAKERSFIELD	CA			02/28/2025		1,245		11			11		1,256	1,256			
100031805	LAS VEGAS	NV			03/29/2019		2,558		24			24		2,582	2,582			
100264998	LEXINGTON	KY			12/17/2025		822		10			10		832	832			
100164603	PALMDALE	CA			08/21/2024		1,454		42			42		1,496	1,496			
100190665	NEW EGYPT	NJ			01/28/2025		1,372		23			23		1,395	1,395			
100214310	PORT SAINT LUCIE	FL			06/02/2025		1,492		147			147		1,639	1,639			
100129625	PALMDALE	CA			09/27/2023		1,162		8			8		1,170	1,170			
100182657	HONOLULU	HI			12/12/2024		1,253		5			5		1,258	1,258			
100129898	SALT LAKE CITY	UT			09/29/2023		1,493		4			4		1,497	1,497			
100044612	RANCHO CUCAMONGA	CA			11/19/2020		1,547		110			110		1,657	1,657			
100117905	ROILAND HEIGHTS	CA			07/20/2023		1,449		(40)			(40)		1,409	1,409			
100186637	SONOMA	CA			12/30/2024		1,401		33			33		1,434	1,434			
100238415	CONCORD	NC			09/19/2025		1,231		12			12		1,243	1,243			
100272913	CHARLOTTE	NC			01/15/2026		873		4			4		877	877			
100120864	SANTA ROSA BEACH	FL			08/30/2023		1,142		15			15		1,157	1,157			
100136411	INDIAN SPORES	FL			11/20/2023		1,141		17			17		1,158	1,158			
100136314	EDGEHATER	MD			11/20/2023		4,702		42			42		4,744	4,744			
100156732	GOODYEAR	AZ			07/10/2024		1,396		49			49		1,445	1,445			
100027052	FAIRFIELD	CA			09/26/2018		1,895		192			192		2,087	2,087			
100111987	ROCKAWAY BEACH	OR			06/29/2023		1,878		621			621		2,499	2,499			
100117357	LOS ANGELES AREA	CA			07/20/2023		1,737		317			317		2,054	2,054			
100152884	VICTORVILLE	CA			05/17/2024		1,209		44			44		1,253	1,253			
100148460	PALM DESERT	CA			04/12/2024		1,832		75			75		1,907	1,907			
100149760	GREENSBORO	NC			04/26/2024		6,229		(229)			(229)		6,000	6,000			
100180284	WEBSTER	MA			11/25/2024		1,250		11			11		1,261	1,261			
100054087	WHITTIER	CA			03/23/2021		596		46			46		642	642			
100196534	BALTIMORE	MD			02/28/2025		1,415		18			18		1,433	1,433			
100024652	HACKENSACK	NJ			09/20/2018		1,160		993			993		1,753	1,753			
100100340	JAMAICA	NY			04/27/2023		3,205		130			130		3,335	3,335			
100025970	KATHLEEN	GA			09/20/2018		1,063		420			420		1,483	1,483			
100025175	EVERETT	WA			09/20/2018		1,436		187			187		1,623	1,623			
100207213	CHICAGO	IL			04/28/2025		1,131		18			18		1,149	1,149			
100027914	STATEN ISLAND	NY			10/26/2018		923		375			375		1,298	1,298			
100195392	LAS VEGAS	NV			02/24/2025		1,204		17			17		1,221	1,221			
100017237	GREENLAWN	NY			04/26/2018		2,120		116			116		2,236	2,236			
100120638	GEORGETOWN	TX			06/30/2023		1,467		36			36		1,503	1,503			
100277506	CORAL SPRINGS	FL			02/12/2026		387		13			13		400	400			

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Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100135383	ROCKY POINT		NY		12/18/2023		.957		10					.957		.967		
100135356	SOUTH LAKE TAHOE		CA		11/13/2023		1,186		13			13		1,199	1,199			
100102082	TAUNTON		MA		04/14/2023		2,426							2,426	2,426			
100146779	LIVWOOD		CA		03/20/2024		.558		5			5		.563	.563			
100029805	GRANITE BAY		CA		10/26/2018		2,126		116			116		2,242	2,242			
100043444	QUINCY		MA		06/13/2020		1,526		102			102		1,628	1,628			
100031777	SAN FRANCISCO		CA		03/29/2019		1,933		169			169		2,102	2,102			
100132353	DURHAM		NC		11/03/2023		1,508		123			123		1,631	1,631			
100182001	ONTARIO		CA		12/12/2024		1,623		163			163		1,786	1,786			
100214866	CORRALES		MI		06/11/2025		2,493		189			189		2,682	2,682			
100067128	WASHINGTON		DC		06/02/2021		4,659		82			82		4,741	4,741			
100212147	MIAMI		FL		05/22/2025		1,223		9			9		1,232	1,232			
100135540	MINNEAPOLIS		MI		11/10/2023		1,052		3			3		1,055	1,055			
100030711	SAN DIEGO		CA		04/09/2019		1,267		270			270		1,537	1,537			
100189788	OCEAN SHORES		WA		07/21/2025		1,318		28			28		1,346	1,346			
100112092	NAPERVILLE		IL		06/29/2023		1,663		724			724		2,387	2,387			
100212498	MONEY		NY		05/28/2025		1,086		26			26		1,112	1,112			
100213866	MORENO VALLEY		CA		05/29/2025		1,541		109			109		1,650	1,650			
100192563	ROSEVILLE		OH		02/10/2025		1,339		103			103		1,442	1,442			
100138107	PEMBROKE PINES		FL		12/14/2023		2,726		56			56		2,782	2,782			
100081556	GAINESVILLE		VA		03/18/2022		2,306		39			39		2,345	2,345			
100081509	GAINESVILLE		VA		05/18/2022		2,306		39			39		2,345	2,345			
100083031	LOS ANGELES		CA		05/11/2022		2,036		64			64		2,100	2,100			
100206359	RANCHO CUCAMONGA		CA		04/17/2025		3,383		883			883		4,276	4,276			
100120648	GLEN ALLEN		VA		08/24/2023		1,293		(96)			(96)		1,197	1,197			
100114635	WEST GLACIER		MT		07/10/2023		2,516		64			64		2,580	2,580			
100101037	PAGOSA SPRINGS		CO		04/28/2023		1,894		218			218		2,112	2,112			
100081257	POWALLUP		WA		03/18/2022		2,596		84			84		2,680	2,680			
100026786	PARMUS		NJ		08/26/2018		1,520		191			191		1,711	1,711			
100210431	ANNAPOLIS		MD		05/12/2025		1,236		16			16		1,252	1,252			
100116297	RIVERTON		UT		07/20/2023		2,627		142			142		2,769	2,769			
100117219	PANAMA CITY BEACH		FL		07/20/2023		1,290		12			12		1,302	1,302			
100186345	ATLANTA		GA		11/20/2023		3,728		419			419		4,147	4,147			
100126532	FULLERTON		CA		06/30/2023		.662		32			32		.694	.694			
100028674	TARRYTOWN		NY		10/26/2018		1,567		250			250		1,837	1,837			
100182001	MONTREY PARK		CA		12/12/2024		1,342		26			26		1,368	1,368			
100117136	STATEN ISLAND		NY		07/20/2023		1,762		329			329		2,091	2,091			
100133348	FARMINGVILLE		NY		11/21/2023		1,116		18			18		1,134	1,134			
100117053	CITY OF LAKE FOREST		CA		07/20/2023		2,270		148			148		2,418	2,418			
100198324	ROSEVILLE		OH		02/28/2025		1,345		101			101		1,446	1,446			
100202627	QUEEN CREEK		AZ		03/24/2025		1,379		117			117		1,496	1,496			
100115007	KNOXVILLE		TN		07/14/2023		1,296		9			9		1,305	1,305			
100087178	WORCESTER		MA		10/25/2022		1,609		239			239		1,848	1,848			
100136488	EVERETT		WA		11/20/2023		1,391		116			116		1,507	1,507			
100234798	LEBANON		OR		06/28/2025		1,303		36			36		1,339	1,339			
100210401	PALM COAST		FL		05/12/2025		1,238		10			10		1,248	1,248			
100087382	DEMER		CO		10/25/2022		1,727		179			179		1,906	1,906			
100029710	LOS ANGELES		CA		10/26/2018		.802		238			238		1,040	1,040			
100230052	MURFREESBORO		TN		08/25/2025		1,011		4			4		1,015	1,015			
100045724	BRENTWOOD		TN		11/25/2020		(1,454)							(1,454)	(1,454)			
100214277	SACRAMENTO		CA		05/30/2025		1,181		1			1		1,182	1,182			

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100150474	COACHELLA	CA		05/03/2024		1,332		18			18		1,350		1,350		
100102801	GARDEN GROVE	CA		06/22/2023		1,435		(47)			(47)		1,388		1,388		
100026742	OAKLAND	CA		06/26/2018		983		1,945			1,945		1,928		1,928		
100123900	BELLINGHAM	WA		09/26/2023		1,387		47			47		1,434		1,434		
100026736	LOS ANGELES	CA		09/26/2018		1,098		187			187		1,285		1,285		
100153205	LAS VEGAS	NV		05/30/2024		2,454							2,454		2,454		
100151071	ROSEVILLE	OH		05/08/2024		3,935		207			207		4,142		4,142		
100154891	SARATOGA SPRINGS	NY		07/19/2024		1,327		4			4		1,331		1,331		
100165512	BRADENTON	FL		08/29/2024		1,407		21			21		1,428		1,428		
100119872	ST SIMONS ISLAND	GA		06/11/2023		1,146		2			2		1,148		1,148		
100148501	NAPLES	FL		04/12/2024		1,192		2			2		1,194		1,194		
100079496	ORLANDO	FL		04/25/2022		2,056		275			275		2,331		2,331		
100031548	PETALUMA	CA		03/29/2019		3,004		207			207		3,211		3,211		
100131700	SEATTLE	WA		10/06/2023		1,693		38			38		1,731		1,731		
100182017	FORT MILL	SC		12/12/2024		1,330		32			32		1,362		1,362		
100149031	NAPLES	FL		04/19/2024		1,016		8			8		1,024		1,024		
100101282	FLORAL PARK	NY		04/28/2023		1,676		257			257		1,933		1,933		
100132606	WINTER GARDEN	FL		11/03/2023		1,139		24			24		1,163		1,163		
100128198	BAYVILLE	NY		06/18/2023		2,425		45			45		2,470		2,470		
100150871	ROSEVILLE	OH		05/08/2024		2,327		6			6		2,333		2,333		
100141593	SKOKIE	IL		01/30/2024		949		3			3		952		952		
100100094	LAKEWOOD	CO		03/28/2023		806		20			20		826		826		
100151438	CEDAR PARK	TX		05/10/2024		4,209		8			8		4,217		4,217		
100066119	MORRISTOWN	NJ		08/02/2021		3,592		2			2		3,594		3,594		
100135262	NEW SMYRNA BEACH	FL		11/08/2023		1,151		5			5		1,156		1,156		
100012190	HOLLISWOOD	NY		03/08/2017		3,633		456			456		4,089		4,089		
100148458	PARKER	CO		04/12/2024		1,596		99			99		1,695		1,695		
100181264	DALLAS	TX		12/06/2024		1,219		14			14		1,233		1,233		
100185094	DALLAS	TX		12/20/2024		1,220		13			13		1,233		1,233		
100112881	BOCA RATON	FL		06/29/2023		919		511			511		1,430		1,430		
100195281	LITTLETON	CO		02/24/2025		1,246		29			29		1,275		1,275		
100165681	KISSIMEE	FL		10/04/2024		1,231		4			4		1,235		1,235		
100212337	SPRINGFIELD	VA		05/28/2025		1,166		22			22		1,188		1,188		
100209206	BOISE	ID		04/29/2025		1,296		56			56		1,352		1,352		
100011653	NORTH BERGEN	NJ		03/08/2017		997		298			298		1,295		1,295		
100091879	PORTER	TX		01/30/2023		1,199		5			5		1,204		1,204		
100158066	RANCHO CORDOVA	CA		07/09/2024		1,482		92			92		1,574		1,574		
100144890	NAPLES	FL		07/13/2023		927			2		2		929		929		
100214366	LOMA LINDA	CA		06/02/2025		1,471		94			94		1,565		1,565		
100030633	SILVER SPRING	MD		04/09/2019		2,064		301			301		2,365		2,365		
100146590	TIGARD	OR		04/12/2024		1,395		14			14		1,409		1,409		
100088827	BRADON	FL		11/15/2022		760		14			14		774		774		
100110312	BOVO	TX		06/30/2023		1,354		20			20		1,374		1,374		
100091158	CLEARWATER	FL		07/31/2023		1,366		42			42		1,408		1,408		
100134365	BROKEN ARROW	OK		10/21/2023		635		(12)			(12)		623		623		
100055155	BROOK	NY		03/23/2021		5,084		416			416		5,500		5,500		
100168940	GLADSTONE	OR		07/21/2025		1,228		9			9		1,237		1,237		
100274078	THOUSAND OAKS	CA		01/26/2026		506		(17)			(17)		489		489		
100112278	SOUTH HAMILTON	MA		06/29/2023		1,755		337			337		2,092		2,092		
100116960	ATLANTA	GA		07/20/2023		1,663		391			391		2,054		2,054		
100031562	VACAVILLE	CA		03/29/2019		2,019		177			177		2,196		2,196		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10011191	ROBERT PARK	CA		03/08/2017		1,756		162			162		1,918	1,918	1,918		
100186152	LAKE WORTH BEACH	FL		02/10/2025		1,124		5			5		1,129	1,129	1,129		
100185483	ENGLEWOOD	CO		12/20/2024		1,320	44				44		1,364	1,364	1,364		
100186470	PHOENIX	AZ		12/30/2024		9,914		327			327		10,241	10,241	10,241		
100031588	ROCKLIN	CA		03/29/2019		2,771		134			134		2,905	2,905	2,905		
100175027	WEST ROXBURY	MA		11/05/2024		1,120		8			8		1,128	1,128	1,128		
100180300	TEHACHA PT	CA		11/25/2024		1,375		12			12		1,387	1,387	1,387		
100135306	ORLANDO	FL		11/15/2023		987		6			6		993	993	993		
100202869	LAS CRUCES	NM		03/19/2025		1,117		6			6		1,123	1,123	1,123		
100116324	STATEN ISLAND	NY		07/20/2023		1,812		450			450		2,262	2,262	2,262		
100094844	FAIRFIELD	CA		06/02/2022		1,496		10			10		1,506	1,506	1,506		
100031718	SAN FRANCISCO	CA		03/29/2019		1,891		183			183		2,074	2,074	2,074		
100257180	TEBECOLA	CA		11/26/2025		1,108		35			35		1,143	1,143	1,143		
100081170	LACEY	WA		03/18/2022		2,383		82			82		2,465	2,465	2,465		
100247098	SURREY	AZ		10/22/2025		1,613		185			185		1,798	1,798	1,798		
100235197	LAKEWOOD	CO		06/28/2025		22,153		(530)			(530)		21,623	21,623	21,623		
100238153	TAVERNIER	FL		09/15/2025		1,095		7			7		1,102	1,102	1,102		
100114803	SEASIDE PARK	NJ		07/10/2023		1,238		16			16		1,254	1,254	1,254		
100158770	PARKER	CO		07/10/2024		1,499		87			87		1,586	1,586	1,586		
100152713	MORENO VALLEY	CA		05/17/2024		1,063		2			2		1,065	1,065	1,065		
100199108	FAIR LAWN	NJ		03/03/2025		1,111		27			27		1,138	1,138	1,138		
100195355	NEW BEDFORD	MA		12/20/2024		1,224		9			9		1,233	1,233	1,233		
100186819	GLEN DALE	MD		01/09/2025		1,382		49			49		1,431	1,431	1,431		
100147973	AURORA	CO		04/08/2024		1,999		55			55		2,054	2,054	2,054		(512)
100188284	PALMETTO	FL		01/08/2025		1,270		13			13		1,283	1,283	1,283		
100116882	AIRLETA	CA		07/20/2023		1,466		79			79		1,545	1,545	1,545		
100188270	ORLANDO	FL		01/08/2025		1,274							1,274	1,274	1,274		
100010684	ORANGE BEACH	AL		12/23/2016		2,218		112			112		2,330	2,330	2,330		
100164954	WOODSTOCK	GA		08/28/2024		1,376	(58)				(58)		1,318	1,318	1,318		
100200543	CASCADE	ID		03/11/2025		1,132		3			3		1,135	1,135	1,135		
100152718	PALM DESERT	CA		05/17/2024		1,369		84			84		1,453	1,453	1,453		
100268801	DALLAS	TX		12/29/2025		829							829	829	829		
100188902	SALINAS	CA		01/09/2025		1,252		21			21		1,273	1,273	1,273		
100152715	RANCHO CORDOVA	CA		05/17/2024		1,428		111			111		1,539	1,539	1,539		
100273610	VICTORVILLE	CA		01/23/2026		827		1			1		828	828	828		
100156883	SANT CLOUD	FL		06/24/2024		1,361		31			31		1,392	1,392	1,392		
100081074	UNION CITY	CA		03/18/2022		4,873		161			161		5,034	5,034	5,034		
100116892	WALTHAM	MA		07/20/2023		1,712		530			530		2,242	2,242	2,242		
100129389	GARDEN GROVE	CA		09/26/2023		1,159		1			1		1,160	1,160	1,160		
100081081	SAN DIEGO	CA		03/18/2022		2,680		51			51		2,741	2,741	2,741		
100148382	OAKLAND	CA		04/12/2024		1,991		25			25		2,006	2,006	2,006		(500)
100196081	JACKSON	TN		12/18/2023		1,969		36			36		2,005	2,005	2,005		
100182503	GRAND JUNCTION	CO		12/12/2024		2,332		8			8		2,340	2,340	2,340		
100136109	CHICAGO	IL		12/18/2023		12,269		3			3		12,272	12,272	12,272		
100160533	CHICAGO	IL		07/19/2024		694		10			10		704	704	704		
100088066	TEBECOLA	CA		10/25/2022		2,032		17			17		2,049	2,049	2,049		
100088940	MIAMI	FL		11/15/2022		1,197		4			4		1,201	1,201	1,201		
100120138	PARIISH	FL		06/11/2023		1,300		25			25		1,325	1,325	1,325		
100153274	BACUS	WI		05/30/2024		1,186		1			1		1,187	1,187	1,187		
100153338	KEY WEST	FL		05/30/2024		1,185		2			2		1,187	1,187	1,187		
100100779	GILROY	CA		04/28/2023		4,233		351			351		4,584	4,584	4,584		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013266	HOMESTEAD	FL		11/03/2023		.903		.54			.54		.957		.957		
10021274	LAS VEGAS	NV		05/22/2025		1,174		.7			.7		1,181				
100111772	OPA LOCKA	FL		06/29/2023		.602		.463			.463		1,065				
100128155	LAWRENCEVILLE	GA		09/18/2023		1,433		.102			.102		1,535				
100186299	ONTARIO	CA		01/08/2025		1,342		.4			.4		1,346				
100228228	MIAMI	FL		06/11/2025		1,128		.22			.22		1,150				
100204823	NORTH MIAMI	FL		04/09/2025		1,099		.14			.14		1,113				
100082142	ORLA VISTA	CA		07/01/2021		2,433		.11			.11		2,444				
100117700	CAL MESA	CA		07/20/2023		1,716		.199			.199		1,917				
100117135	STATEN ISLAND	NY		07/20/2023		2,474		.535			.535		3,009				
100114668	FORESTHILL	CA		06/29/2023		1,256		.18			.18		1,274				
100119386	MOAB	UT		07/31/2023		1,243		.3			.3		1,246				
100117318	FARMINGDALE	NY		07/20/2023		1,651		.479			.479		2,130				
100119002	MORENO VALLEY	CA		07/27/2023		1,118		.12			.12		1,130				
100158110	SARASOTA	FL		07/09/2024		1,300		.32			.32		1,332				
100161167	COMMERCE CITY	CO		07/25/2024		1,003		.2			.2		1,005				
100182014	MIDDLETON	ID		12/12/2024		1,517		.16			.16		1,533				
100135269	GREESBEEK	TX		11/08/2023		1,129		.6			.6		1,135				
100081537	AZUSA	CA		03/18/2022		2,452		.87			.87		2,539				
100158678	PORT ORCHARD	WA		07/10/2024		1,386		.34			.34		1,420				
100136658	ASHEVILLE	NC		11/28/2023		1,097							1,097				
10019620	LOS ANGELES	CA		07/26/2018		2,613		.1			.1		2,614				
100116414	LAS VEGAS	NV		07/20/2023		1,583		.401			.401		1,984				
100081519	RENTON	WA		03/18/2022		2,440		.86			.86		2,526				
100153659	MOBILE	AL		05/31/2024		1,110							1,110				
100132450	CAPE CORAL	FL		11/03/2023		1,227		.13			.13		1,240				
100144038	RICHARDSON	TX		03/07/2024		1,206		.2			.2		1,208				
100218587	SUNNYVALE	CA		06/27/2025		1,203		.16			.16		1,219				
100177225	DELLING	WA		01/16/2025		7,857		.21			.21		7,878				
100151555	WASHINGTON	DC		05/10/2024		1,364		.20			.20		1,384				
100043801	VALLEY STREAM	NY		08/13/2020		2,261		.409			.409		2,670				
100206599	MENFEE	CA		04/23/2025		1,225		.17			.17		1,242				
100179578	BLUE RIDGE	GA		11/25/2024		1,315		.19			.19		1,334				
100176343	FORT LAUDERDALE	FL		11/19/2024		.905		.10			.10		.915				
100117145	BAYSIDE	NY		07/20/2023		1,715		.306			.306		2,021				
100195265	PAULEYS ISLAND	SC		11/08/2023		1,122		.7			.7		1,129				
100199971	LAS VEGAS	NV		01/21/2025		1,491		.208			.208		1,699				
100153872	NEW BEDFORD	MA		06/05/2024		.969		.1			.1		.970				
100026725	HAYMARKET	VA		09/26/2018		1,294		.143			.143		1,437				
100190672	JUPITER	FL		01/28/2025		.851							.851				
100203986	ROSELVILLE	OH		03/27/2025		1,325		.77			.77		1,402				
100129592	ELLI LAKE	GA		09/29/2023		1,128		.8			.8		1,136				
100160983	COACHELLA	CA		07/24/2024		1,378		.29			.29		1,407				
100211908	JENSEN BEACH	FL		05/19/2025		2,713		.5			.5		2,718				
100138010	YORKVILLE	IL		12/13/2023		.779		.10			.10		.789				
100131928	PASO ROBLES	CA		10/06/2023		.960		.5			.5		.965				
100000462	LOS ANGELES	CA		09/27/2016		2,315		.232			.232		2,547				
100130428	NAPLES	FL		09/28/2023		5,042		.86			.86		5,128				
100110806	QUEEN CREEK	AZ		06/30/2023		2,313		.8			.8		2,321				(387)
100090963	SNYRNA	GA		07/06/2023		.189							.189				
100204559	MIDWAY	GA		04/03/2025		1,196		.14			.14		1,210				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026818	FRESNO	CA		12/29/2025		513		10			10		523	523			
100153395	CARREL	IN		11/13/2023		1,001		3			3		1,004	1,004			
100127595	HEBER CITY	UT		09/08/2023		1,518		109			109		1,627	1,627			
100133502	NEWARK	NJ		10/19/2023		733		21			21		754	754			
100216463	ROULETT	TX		06/20/2025		1,555		24			24		1,579	1,579			
100120940	HARDEEVILLE	SC		06/30/2023		1,430		74			74		1,504	1,504			
100025146	JAMAICA	NY		09/20/2018		1,518		314			314		1,832	1,832			
100112206	SOUTH ELGIN	IL		06/29/2023		789		698			698		1,487	1,487			
100129277	THIAIN HARTIE	CA		09/25/2023		1,202		12			12		1,214	1,214			
100080056	UPLAND	CA		04/08/2022		2,344		71			71		2,415	2,415			
100129556	ROSEVILLE	OH		09/29/2023		1,528		88			88		1,616	1,616			
100087218	MURRIETA	CA		10/25/2022		2,025		111			111		2,136	2,136			
100100391	HIOELL	NJ		04/27/2023		2,614		208			208		2,822	2,822			
100132339	OUTLER BAY	FL		11/03/2023		1,188		75			75		1,263	1,263			
100152611	EL MIRAGE	AZ		05/17/2024		1,157		6			6		1,163	1,163			
100162531	SEVIERVILLE	TN		06/12/2024		1,168							1,168	1,168			
100161305	VENNOR CITY	NJ		07/25/2024		2,061		8			8		2,069	2,069			
100179781	TROUTMAN	NC		11/21/2024		1,993		22			22		2,015	2,015			
10010261	PALMDALE	CA		04/14/2023		384		1			1		385	385			
100127972	MURFREESBORO	TN		09/08/2023		2,449		46			46		2,495	2,495			
100156521	MILLVILLE	DE		06/24/2024		1,886		86			86		1,972	1,972			
100220839	DRIPPING SPRINGS	TX		07/18/2025		1,164		13			13		1,177	1,177			
100030847	QUEENS VILLAGE	NY		04/09/2019		1,098		300			300		1,398	1,398			
100194107	OKADALE	CA		02/14/2025		1,115		16			16		1,131	1,131			
100048654	MARGATE	NJ		11/20/2020		851		204			204		1,055	1,055			
100185431	LOGAN	OH		12/20/2024		1,297		37			37		1,334	1,334			
100031405	HERCULES	CA		03/29/2019		2,503		51			51		2,554	2,554			
100191584	DANIA BEACH	FL		01/31/2025		717		9			9		726	726			
100172798	EAST HARTFORD	CT		12/06/2024		999		18			18		1,017	1,017			
100131982	BLUE RIDGE	GA		10/06/2023		1,453		8			8		1,461	1,098		(364)	(364)
100151051	ATLANTA	GA		05/08/2024		1,454		56			56		1,510	1,510			
100156539	MENFEE	CA		06/24/2024		1,353		43			43		1,396	1,396			
100277598	JOSHUA	TX		02/12/2026		390		11			11		401	401			
100176968	RIVERSIDE	CA		01/16/2025		1,052		(38)			(38)		1,014	1,014			
100012012	OAKLAND	CA		03/08/2017		1,056		282			282		1,338	1,338			
100216197	BAKERSFIELD	CA		06/20/2025		1,047		2			2		1,049	1,049			
100189410	BOGART	GA		01/14/2025		1,193		(32)			(32)		1,161	1,161			
100115431	PHOENIX	AZ		07/17/2023		1,164		12			12		1,176	1,176			
100116830	SANTA ANA	CA		07/20/2023		1,615		527			527		2,142	2,142			
100234417	TROUTMAN	NC		08/28/2025		1,261		93			93		1,354	1,354			
100136327	THIAIN HARTIE	CA		11/20/2023		1,039		9			9		1,048	1,048			
100127960	COCONUT CREEK	FL		09/08/2023		6,023		181			181		6,204	6,204			
100261339	AUBURN	VA		12/08/2025		1,166		7			7		1,173	1,173			
100087341	TEKLETON	CA		10/25/2022		1,700		180			180		1,880	1,880			
100172893	ROCKVILLE	MD		10/25/2024		1,125							1,125	1,125			
100174873	OUTLER BAY	FL		10/31/2024		258		(16)			(16)		242	242			
100216175	WAYNE	NJ		06/18/2025		1,083		4			4		1,087	1,087			
100011650	CANYON LAKE	TX		03/08/2017		3,032		295			295		3,327	3,327			
100278025	SAN DIEGO	CA		02/26/2026		10,050,860		(406,207)			(406,207)		9,644,654	9,640,481		(4,172)	(4,172)
100090384	TUSTIN	CA		12/28/2022		598		(17)			(17)		541	541			
100253550	FORT LAUDERDALE	FL		10/30/2025		1,177		31			31		1,208	1,208			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100116937	LAS VEGAS	NV		07/20/2023		1,745		436			436		2,181				
100200700	SUPRISE	AZ		03/11/2025		1,111							1,111				
100116477	STATEN ISLAND	NY		07/20/2023		1,452		334			334		1,786				
100029794	STATEN ISLAND	NY		10/26/2018		1,984		217			217		2,201				
100030770	ELK GROVE	CA		04/09/2019		2,333		187			187		2,520				
100152581	MENFEE	CA		06/17/2024		1,400		84			84		1,484				
100194696	POMONA	CA		02/21/2025		1,380		22			22		1,402				
100143271	PARKER	CO		02/16/2024		2,092		38			38		2,130				
100198896	TUCKER	GA		12/21/2023		2,320		688			688		3,008				
100101071	LAKEWOOD	CO		04/28/2023		3,833		532			532		4,365				
100054868	ANTIOCH	CA		03/23/2021		816		109			109		925				
100120081	HERMITAN	UT		06/11/2023		1,819		51			51		1,870				
100100087	WILMINGTON	DE		04/28/2023		3,671		205			205		3,876				
100179761	EULESS	TX		11/21/2024		8,850		305			305		9,155				
100183148	AVONDALE	AZ		02/10/2025		1,293		74			74		1,367				
100198664	MIDDLEBORO	MA		12/28/2023		1,764		10			10		1,774				
100140587	CORONA	CA		01/19/2024		1,222		7			7		1,229				
100143573	CLEVELAND	OH		02/21/2024		1,030		(56)			(56)		974				
100197337	WINTERMEER	FL		12/01/2023		1,332							1,332				
100117072	WALHALLA	HI		07/20/2023		1,912		50			50		1,962				
100029457	ELMONT	NY		10/26/2018		1,300		322			322		1,622				
100117469	WESTBURY	NY		07/20/2023		1,220		62			62		1,282				
100129402	INDIANAPOLIS	IL		09/26/2023		1,118		(3)			(3)		1,115				
100219880	SPARKS	NV		07/07/2025		2,372		35			35		2,407				
100116711	FERNANDINA BEACH	FL		07/20/2023		7,911		2,660			2,660		10,571				
100080054	ALHAMBRA	CA		04/25/2022		2,322		74			74		2,396				
100268835	LOGAN	OH		12/29/2025		912		11			11		923				
100195462	STOCKTON	CA		02/24/2025		1,456		146			146		1,602				
100120850	PACIFICWOOD	WA		06/30/2023		1,107		8			8		1,115				
100030641	JAMAICA	NY		04/09/2019		925		33			33		958				
100110581	WILLS POINT	TX		06/30/2023		1,146		3			3		1,149				
100164891	STOCKTON	CA		08/21/2024		1,450		62			62		1,512				
100156574	MOCKNEY	TX		07/10/2024		1,148		2			2		1,150				
100110481	PORTLAND	OR		06/30/2023		2,971		25			25		2,996				
100215522	RANCHO CORDOVA	CA		06/12/2025		1,180		3			3		1,183				
100194667	LEHIGH ACRES	FL		10/30/2023		797		7			7		804				
100193598	WINTER GARDEN	FL		11/13/2023		1,337		99			99		1,436				
100117126	CORONA	CA		07/20/2023		2,230		251			251		2,481				
100117076	ANAHEIM	CA		07/20/2023		1,243		(37)			(37)		1,206				
100025927	STOCKTON	CA		09/20/2018		1,186		200			200		1,386				
100081463	KILL DEVIL HILLS	NC		03/18/2022		2,252		57			57		2,309				
100067338	DIXIEVIEW	TX		10/25/2022		1,610		124			124		1,734				
100110610	LOVELL	MA		06/30/2023		1,471		32			32		1,503				
100215525	CORAM	NY		06/12/2025		1,177		16			16		1,193				
100162347	FRISSO	CO		12/12/2024		1,189		10			10		1,199				
100164614	CARSON CITY	NV		08/26/2024		1,377		33			33		1,410				
100131708	ANNANDALE	VA		10/06/2023		1,334		98			98		1,392				
100197552	AUSTIN	TX		12/13/2023		960		2			2		962				
100118118	SACRAMENTO	CA		07/20/2023		1,458		66			66		1,524				
100156457	RANCHO CORDOVA	CA		06/24/2024		1,479		90			90		1,569				
100141197	LAVEN	AZ		01/30/2024		1,010		7			7		1,017				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100150649	RANCHO MISSION VIEJO	CA		06/08/2024		1,459		.84			.84		1,543	1,543			
100167568	GOOD YEAR	AZ		09/19/2024		1,204		.18			.18		1,222	1,222			
100180429	FRAMINGHAM	MA		11/25/2024		1,233	4		4		4		1,237	1,237			
100117579	LOS ANGELES	CA		07/20/2023		1,425		.77			.77		1,502	1,502			
100236745	BURPASS	VA		09/11/2025		1,147		.1			.1		1,148	1,148			
100107793	HENDERSON	NV		05/19/2023		1,635		.100			.100		1,735	1,735			
100132698	BRACENTON	FL		11/03/2023		.892		.11			.11		.903	.903			
100188549	AURORA	CO		01/09/2025		4,419		.58			.58		4,477	4,477			
100193777	ST. PETERSBURG	FL		02/10/2025		1,137		.46			.46		1,183	1,183			
100221593	SAN JACINTO	CA		07/22/2025		1,082		.2			.2		1,084	1,084			
100011451	VISTA	CA		12/23/2016		2,185		.140			.140		2,325	2,325			
100163201	GAITHERSBURG	MD		08/13/2024		1,023		.14			.14		1,037	1,037			
100151552	RANCHO CORDOVA	CA		05/10/2024		1,603		.65			.65		1,668	1,668			
100137094	ORLANDO	FL		11/28/2023		1,378		.4			.4		1,382	1,382			
100115878	ALPHARETTA	GA		07/20/2023		1,317		.15			.15		1,332	1,332			
100212176	NORWALK	CT		07/22/2025		2,367		.80			.80		2,447	2,447			
100134565	INGLEWOOD	CA		10/30/2023		1,134		.4			.4		1,138	1,138			
100175955	FEDLANDS	CA		11/14/2024		1,297		.2			.2		1,299	1,299			
100115424	MIAMI	FL		07/17/2023		1,216		.27			.27		1,243	1,243			
100087254	CAPE CORAL	FL		10/25/2022		1,675		.179			.179		1,854	1,854			
100181593	PALMER	AK		12/09/2024		1,091		.148			.148		1,043	1,043			
100193094	LATHROP	CA		02/10/2025		1,592		.179			.179		1,771	1,771			
100110283	HE'BURN	ID		06/30/2023		1,278		.1			.1		1,279	1,279			
100117330	MIAMI	FL		07/20/2023		1,610		.458			.458		2,068	2,068			
100109144	RICHMOND	TX		06/09/2023		1,364		.1			.1		1,365	1,365			
100031798	SAN FRANCISCO	CA		03/29/2019		1,832		.203			.203		2,035	2,035			
100026777	OWEN	CA		09/26/2018		2,329		.160			.160		2,489	2,489			
100026737	CARSON	CA		09/26/2018		1,681		.72			.72		1,753	1,753			
100110314	LOS ANGELES	CA		06/30/2023		1,324		.20			.20		1,344	1,344			
100114686	LITCHFIELD PARK	AZ		06/29/2023		.831		.18			.18		.813	.813			
100203484	FLOWER MOUND	TX		03/26/2025		1,230		.5			.5		1,235	1,235			
100182410	PHOENIX	AZ		12/12/2024		1,296		.36			.36		1,332	1,332			
100199662	NORTH GRAFTON	MA		12/28/2023		.665		.8			.8		.673	.673			
100180437	ELK GROVE	CA		11/25/2024		1,302		.15			.15		1,317	1,317			
100039282	DUBLIN	CA		09/27/2019		2,758		.686			.686	(209)	3,235	3,235	.285	(1)	.285
100196348	HENDERSON	NV		11/20/2023		2,083		.292			.292		2,375	2,375			
100131564	TULSON	AZ		10/13/2023		1,233		.17			.17		1,250	1,250			
100288180	CHANTILLY	VA		12/29/2025		1,272		.4			.4		1,276	1,276			
100182633	LAKE MARY	FL		12/12/2024		1,277		.31			.31		1,308	1,308			
100152329	LATHROP	CA		05/17/2024		3,120		.44			.44		3,164	3,164			
100208879	VISALIA	CA		04/29/2025		1,092		.9			.9		1,101	1,101			
100288764	SACRAMENTO	CA		12/29/2025		.413							.413	.413			
100115102	DAYTONA BEACH SHORES	FL		07/14/2023		1,425		.20			.20		1,445	1,445			
100146873	RICHARDSON	TX		03/26/2024		1,287		.10			.10		1,297	1,297			
100116874	FAIR LAWN	NJ		07/20/2023		1,816		.229			.229		2,045	2,045			
100219717	POTTSTOWN	PA		07/07/2025		1,356		.69			.69		1,425	1,425			
100148077	BROOMFIELD	CO		04/10/2024		1,360		.14			.14		1,374	1,374			
100129388	MANANITA	OR		09/26/2023		1,246		.22			.22		1,268	1,268			
100120721	GOLD BEACH	OR		08/25/2023		1,117		.6			.6		1,123	1,123			
100164794	MILLVILLE	DE		06/26/2024		1,250		.1			.1		1,251	1,251			
100031539	CARSON	CA		03/29/2019		.822		.102			.102		.924	.924			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100180407	KINGS BEACH	CA		11/25/2024		1,304		11			11		1,315		1,315		
100081222	MOUNTLAKE TERRACE	WA		03/18/2022		3,281		98			98		3,379		3,379		
100185388	HEMET	CA		12/20/2024		1,355		85			85		1,440		1,440		
100144179	DALLAS	TX		03/07/2024		1,309		12			12		1,321		1,321		
100228448	ROSEVILLE	OH		08/11/2025		1,271		64			64		1,335		1,335		
100186894	SUPRISE	AZ		01/09/2025		1,224		23			23		1,247		1,247		
100166244	LANCASTER	CA		09/09/2024		1,574		28			28		1,602		1,602		
100160015	PORT ST LUCIE	FL		08/16/2024		1,183		10			10		1,193		1,193		
10021835	SAN DIEGO	CA		05/19/2025		1,212		17			17		1,229		1,229		
100172438	WINCHESTER	WA		10/23/2024		1,444		35			35		1,479		1,479		
100121007	NEW BRAUNFELS	TX		06/30/2023		1,151		22			22		1,173		1,173		
100078906	BRADENTON	FL		02/24/2022		2,429		46			46		2,475		2,475		
100155878	PROSPER	TX		06/17/2024		1,155		7			7		1,162		1,162		
100133373	FLANDERS	MI		11/21/2023		906		11			11		917		917		
100216337	BRIGHTON	CO		06/20/2025		549		12			12		561		561		
100101646	ELLIJAY	GA		04/26/2023		1,456		30			30		1,486		1,486		
100078901	S LAKE TAHOE	CA		02/24/2022		2,421		2			2		2,423		2,423		
100153652	ORLANDO	FL		05/31/2024		1,316		17			17		1,333		1,333		
100132503	MENFEE	CA		11/03/2023		1,109		18			18		1,127		1,127		
100272896	EDGEWATER	MD		01/09/2026		707		5			5		712		712		
100172804	DALLAS	TX		12/06/2024		1,207		2			2		1,209		1,209		
100200286	LITTLETON	CO		03/07/2025		1,187		5			5		1,192		1,192		
100149829	MONTEE	IL		06/07/2024		2,771		33			33		2,804		2,804		
100101514	PHOENIX	AZ		04/26/2023		1,713		105			105		1,818		1,818		
100026766	HOPKELL TOWNSHIP	MI		09/26/2018		1,960		267			267		2,227		2,227		
100111118	ANAHEIM	CA		06/29/2023		884		11			11		895		895		
100109716	PALM DESERT	CA		06/16/2023		1,118		(59)			(59)		1,059		1,059		
100110369	THE WOODLANDS	TX		06/30/2023		1,459		21			21		1,480		1,480		
100126897	BELLMAR	MI		08/30/2023		218		290			290		508		508		
100149821	PLUMAS LAKE	CA		04/26/2024		699							699		699		
100136271	ROUND ROCK	TX		11/20/2023		1,032		36			36		1,068		1,068		
100159589	ROSEVILLE	OH		07/15/2024		1,322		19			19		1,341		1,341		
100216677	ARVADA	CO		06/23/2025		1,185		31			31		1,216		1,216		
100133821	NASHVILLE	TN		10/25/2023		983		13			13		996		996		
100127665	STATEN ISLAND	NY		09/08/2023		1,015		4			4		1,019		1,019		
100232020	MORENO VALLEY	CA		06/14/2025		1,082		8			8		1,090		1,090		
100118044	NEWARK	MI		07/20/2023		1,680		654			654		2,334		2,334		
100010164	VENICE	CA		04/28/2023		3,066		709			709		3,775		3,775		
100049216	DUNEE	OR		11/20/2020		281		281			281		1,252		1,252		
100111119	RANCHO CUCAMONGA	CA		06/29/2023		846		309			309		1,155		1,155		
100107791	WILLIS	TX		05/19/2023		1,573		87			87		1,660		1,660		
100090638	SALIN	OR		01/31/2023		743		6			6		749		749		
100011461	COLLEGE POINT	NY		12/23/2016		5,584		663			663		6,247		6,247		
100266834	PROVIDENCE	UT		12/23/2025		794		7			7		801		801		
100189525	DOWNTOWN	PA		01/21/2025		1,445		138			138		1,583		1,583		
100012524	BROOKLYN	NY		04/28/2017		1,332		245			245		1,577		1,577		
100181267	WEST PALM BEACH	FL		12/06/2024		1,438		25			25		1,463		1,463		
100161071	POTTSTOWN	PA		07/24/2024		1,354		27			27		1,381		1,381		
100119166	MILLVILLE	DE		07/31/2023		1,474		72			72		1,546		1,546		
100114661	HENDERSON	MI		06/29/2023		1,330		19			19		1,349		1,349		
100164140	HOUSTON	TX		06/21/2024		1,370		31			31		1,401		1,401		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031747	THOUSAND OAKS	CA		03/29/2019		2,286		85			85		2,371	2,371			
100181997	HIGHLAND	UT		12/12/2024		1,286		50			50		1,336	1,336			
100135644	DAVIDSONVILLE	MD		11/09/2023		716		2			2		718	718			
100152344	COLTEWAH	TN		05/17/2024		1,412		100			100		1,512	1,512			
100153005	EAST ORANGE	NJ		06/27/2024		942		16			16		958	958			
100024689	ARLETA	CA		06/20/2018		1,569		239			239		1,808	1,808			
100118129	CONGERS	NY		07/20/2023		924		4			4		928	928			
100148370	BRADENTON	FL		04/12/2024		1,419		35			35		1,454	1,454			
100136334	ROSEVILLE	OH		11/20/2023		1,155		73			73		1,228	1,228			
100090028	HOLLYWOOD	FL		01/13/2023		1,088		22			22		1,110	1,110			
100153217	ANCHORAGE	AK		05/30/2024		1,181		11			11		1,192	1,192			
100257182	PALM DESERT	CA		11/26/2025		2,674		186			186		2,860	2,860			
100181948	MANTECA	CA		12/12/2024		2,826		53			53		2,879	2,879			
100087320	MIAMI	FL		10/25/2022		1,725		60			60		1,785	1,785			
100185382	HAMILTON	NJ		12/20/2024		1,436		69			69		1,505	1,505			
100215421	COLUMBUS	OH		06/12/2025		1,176		14			14		1,190	1,190			
100132271	LOGANVILLE	GA		10/13/2023		1,551		32			32		1,583	1,583			
100064397	CLINEY	MD		07/01/2021		2,278		25			25		2,303	2,303			
100116063	QUAI	CA		07/20/2023		1,310		1			1		1,311	1,311			
100044041	OSPREY	FL		06/19/2020		2,433		85			85		2,518	2,518			
100087946	COCONUT CREEK	FL		10/25/2022		1,224		23			23		1,247	1,247			
100078856	CHULA VISTA	CA		02/24/2022		2,298		3			3		2,301	2,301			
100185385	RALEIGH	NC		12/20/2024		1,259		42			42		1,301	1,301			
100190142	ONTARIO	CA		01/21/2025		1,974		56			56		2,030	2,030			
100102748	FAVETTEVILLE	NC		06/22/2023		1,092		(32)			(32)		1,060	1,060			
100116242	PANAMA CITY BEACH	FL		07/20/2023		1,307		178			178		1,485	1,485			
100088654	OREGON CITY	OR		11/15/2022		1,230		7			7		1,237	1,237			
100027038	LONG BEACH	CA		06/26/2018		1,333		321			321		1,654	1,654			
100013312	FREDERICKSBURG	VA		05/25/2017		1,090		331			331		1,421	1,421			
100162655	RICHMOND	TX		06/12/2024		1,324		41			41		1,365	1,365			
100025902	SAINT CHARLES	IL		09/20/2018		2,247		352			352		2,599	2,599			
100152986	EL MIRAGE	AZ		05/17/2024		1,154		5			5		1,159	1,159			
100120482	MANGONIA PARK	FL		06/18/2023		824		17			17		841	841			
100101044	UKIAH	CA		04/28/2023		1,263		282			282		1,545	1,545			
100084823	BOYTON BEACH	FL		06/02/2022		1,179		4			4		1,183	1,183			
100181143	FORT WASHINGTON	MD		01/29/2025		1,065		10			10		1,075	1,075			
100120510	LEAVENWORTH	IA		06/30/2023		2,986		14			14		3,000	3,000			
100024511	NEW ROCHELLE	NY		09/20/2018		905		295			295		1,200	1,200			
100160549	WORCESTER	MA		07/19/2024		4,136		91			91		4,227	4,227			
100218824	BALL GROUND	GA		06/27/2025		1,244		52			52		1,296	1,296			
100193126	PORT ORCHARD	WA		02/10/2025		1,284		82			82		1,366	1,366			
100141206	BOYNTON BEACH	FL		01/30/2024		601							601	601			
100136939	MIAMI	FL		11/28/2023		2,097		52			52		2,149	2,149			
100200343	QUINCY	MA		03/10/2025		1,177		6			6		1,183	1,183			
100164389	POTTSTOWN	PA		06/21/2024		1,249		14			14		1,263	1,263			
100100798	STANWOOD	VA		04/28/2023		2,167		127			127		2,294	2,294			
100182439	VISALIA	CA		12/12/2024		1,278		52			52		1,330	1,330			
100115445	PHOENIX	AZ		07/17/2023		1,270		6			6		1,276	1,276			
100182203	MUDS PARK	AZ		12/12/2024		1,220		70			70		1,290	1,290			
100162877	FAIRHOPE	AL		06/12/2024		1,309		46			46		1,355	1,355			
100235756	HI/ALAH	FL		09/22/2025		1,120		9			9		1,129	1,129			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100117462	SPARKS	NV		07/20/2023		1,325		29			29		1,354		1,354		
100182651	REEDVILLE	VA		12/12/2024		1,169		6			6		1,175		1,175		
100192719	LITTLE FERRY	NJ		02/10/2025		1,176		11			11		1,187		1,187		
100207532	PLAINFIELD	NJ		04/29/2025		2,690		3			3		2,693		2,693		
100136469	MANTECA	CA		11/20/2023		1,323		107			107		1,430		1,430		
100136478	MONUMENT	CO		11/20/2023		1,316		114			114		1,430		1,430		
100116095	SAN BERNARDINO	CA		07/20/2023		2,659		484			484		3,143		3,143		
100182697	MCGHEYSVILLE	VA		12/12/2024		1,065		4			4		1,069		1,069		
100030998	FARMINGTON	UT		03/29/2019		1,576		259			259		1,835		1,835		
100117221	CRADELL	NJ		07/20/2023		1,513		219			219		1,732		1,732		
100078677	RANCHO CUCAMONGA	CA		02/02/2022		2,305		10			10		2,315		2,315		
100029705	BROOKLYN	NY		10/26/2018		1,713		167			167		1,880		1,880		
100067273	ARVADA	CO		10/25/2022		1,729		186			186		1,915		1,915		
100200737	LAS VEGAS	NV		03/11/2025		1,317		47			47		1,364		1,364		
100250404	SUNSET BEACH	NC		10/30/2025		4,719		28			28		4,747		4,747		
100026647	NUTLEY	NJ		09/26/2018		1,502		312			312		1,814		1,814		
100194732	BOCA RATON	FL		02/21/2025		1,163		3			3		1,166		1,166		
100139203	BAYSIDE HILLS	NY		12/28/2023		978		2			2		980		980		
100130452	SAINT CLOUD	FL		09/28/2023		999		4			4		1,003		1,003		
100117061	JERSEY CITY	NJ		07/20/2023		1,817		97			97		1,914		1,914		
100173197	ROSELVILLE	OH		10/30/2024		1,325		11			11		1,336		1,336		
100026711	WHITTIER	CA		09/26/2018		1,171		211			211		1,922		1,922		
100186613	ROSELVILLE	OH		12/30/2024		1,327		52			52		1,379		1,379		
100159384	LATHROP	OR		07/15/2024		2,891		51			51		2,942		2,942		
100136731	PATERSON	NJ		11/27/2023		884		3			3		887		887		
100026754	EL MONTE	CA		09/26/2018		1,737		51			51		1,788		1,788		
100195403	MIRTL BEACH	SC		02/24/2025		1,174		76			76		1,850		1,850		(457)
100157062	HENDERSON	NV		02/20/2025		1,131		7			7		1,138		1,138		
100194604	SOUTH PORTLAND	ME		02/21/2025		1,154		19			19		1,173		1,173		
100197489	KAILUA KONA	HI		02/26/2025		5,166		39			39		5,205		5,205		
100110210	MURRIETA	CA		06/30/2023		1,335		4			4		1,339		1,339		
100192767	SARASOTA	FL		02/10/2025		776		2			2		778		778		
100048927	TRUMBULL	CT		11/20/2020		1,273		110			110		1,383		1,383		
100182471	JACKSONVILLE	FL		12/12/2024		1,221		7			7		1,228		1,228		
100148103	SWIRNA	GA		04/10/2024		1,215		20			20		1,235		1,235		
100014505	CHULA VISTA	CA		09/21/2017		2,848		101			101		2,949		2,949		
100173557	WASILLA	AK		12/27/2024		991		19			19		1,010		1,010		
100221128	ESTES PARK	CO		07/21/2025		1,180		1			1		1,181		1,181		
100181938	LEHIGH ACRES	FL		12/12/2024		1,174		5			5		1,179		1,179		
100214820	STATEN ISLAND	NY		06/11/2025		2,065		27			27		2,092		2,092		
100170134	SUNRA	CA		10/08/2024		1,255		16			16		1,271		1,271		
100161069	AURORA	CO		07/24/2024		1,444		71			71		1,515		1,515		
100011851	LOXAHATCHEE	FL		03/08/2017		3,256		137			137		3,393		3,393		
100169632	DERBY	GBR		11/08/2024		1,129		22			22		1,151		1,151		
100207181	NOKOMIS	FL		04/28/2025		1,053		2			2		1,055		1,055		
100223990	POIPANO BEACH	FL		08/22/2025		1,202		15			15		1,217		1,217		
100210198	SEVERVILLE	TN		06/07/2025		2,212		11			11		2,223		2,223		
100180243	MANCHESTER	CT		11/25/2024		1,179		7			7		1,186		1,186		
100206965	MOHAWVILLE	OR		05/16/2025		2,036		44			44		2,080		2,080		
100157522	PHILADELPHIA	PA		02/20/2025		1,026		1			1		1,027		1,027		
100190559	ROSELVILLE	OH		01/21/2025		1,326		73			73		1,399		1,399		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10011815	ANTIOCH	CA		03/08/2017		2,388		137			137		2,505	2,505			
10025723	MANTECA	CA		11/28/2025		1,137		7			7		1,144	1,144			
10008366	LARGO	FL		06/23/2022		1,521	3		3		3		1,524	1,524			
10021434	SALT LAKE CITY	UT		06/02/2025		1,506	4		4		4		1,510	1,510			
10012029	KEY WEST	FL		08/25/2023		7,137		9			9		7,146	7,146			
10012757	WINTER GARDEN	FL		08/08/2023		1,396		30			30		1,426	1,426			
10014983	NORTH CHARLESTON	SC		06/07/2024		1,029		5			5		1,034	1,034			
10013289	ROSEVILLE	OH		09/25/2023		1,259		31			31		1,290	1,290			
10021527	PHILADELPHIA	PA		06/12/2025		1,142	4		4		4		1,146	1,146			
10012961	FREDERICK	MD		09/29/2023		1,808		56			56		1,864	1,864			
10009026	LAKE HAVASU CITY	AZ		01/31/2023		93		1			1		94	94			
10019530	MONTGOMERY	AL		12/20/2024		21,328		1			1		21,329	21,329			
10021925	CASTLE ROCK	CO		02/14/2022		2,303		18			18		2,321	2,321			
10022682	BALDWIN	NY		09/26/2018		974		231			231		1,205	1,205			
10017626	LAS VEGAS	NV		11/15/2024		2,202		56			56		2,258	2,258			
100185103	DALLAS	TX		12/20/2024		1,107							1,107	1,107			
10018024	MANCHESTER TOWNSHIP	IL		11/25/2024		1,296		34			34		1,330	1,330			
10003208	DAILY CITY	CA		03/29/2019		2,535		255			255		2,790	2,790			
10018636	MORENO VALLEY	CA		12/30/2024		1,373		63			63		1,436	1,436			
100131860	NEW SMYRNA BEACH	FL		10/13/2023		1,600	4		4		4		1,604	1,604			
100204064	CAPE CORAL	FL		03/28/2025		2,840		34			34		2,874	2,874			
100136551	LIBERTY HILL	TX		11/20/2023		1,440		250			250		1,690	1,690			
100199093	WOODSTOCK	GA		02/28/2025		1,830		53			53		1,883	1,883			
100214373	MERCED	CA		06/02/2025		1,261	40		40		40		1,301	1,301			
100116323	STATEN ISLAND	NY		07/20/2023		1,802		433			433		2,235	2,235			
100218841	LAVERGNE	AZ		06/27/2025		1,182		45			45		1,227	1,227			
100107789	PORT SAINT JOE	FL		05/19/2023		1,157	83		83		83		1,240	1,240			
100339008	DUBLIN	CA		09/27/2019		5,738		1,611			1,611	(421)	6,928	7,389	569	(98)	471
100206605	POTTSDORO	TX		04/23/2025		1,095		15			15		1,110	1,110			
100128023	GOODLETTSVILLE	TN		09/08/2023		1,430	27		27		27		1,457	1,457			
100135214	SILVERTHORNE	CO		11/08/2023		2,350		51			51		2,401	2,401			
100180037	ROSEVILLE	OH		11/25/2024		1,326		53			53		1,379	1,379			
100189843	POVALUP	IA		01/21/2025		1,163	26		26		26		1,189	1,189			
10014814	KISSIMEE	FL		07/10/2023		16,363		101			101		16,464	16,464			
100081063	SAVANNAH	GA		03/18/2022		4,660		249			249		4,909	4,909			
100186177	SEATTLE	WA		02/10/2025		1,108	16		16		16		1,124	1,124			
100148456	ERIE	CO		04/12/2024		1,469		100			100		1,569	1,569			
100116717	POIMONA	CA		07/20/2023		1,666		351			351		2,017	2,017			
100117705	PASADENA	CA		07/20/2023		1,459		129			129		1,588	1,588			
100179443	SALEN	OR		11/21/2024		1,452		85			85		1,537	1,537			
10014500	VACAVILLE	CA		06/29/2023		995		391			391		1,376	1,376			
100268297	CUMMING	GA		12/29/2025		807		2			2		809	809			
100158012	MCALLEN	TX		07/09/2024		1,152		3			3		1,155	1,155			
100135074	SPRING HILL	TN		11/01/2023		1,166		37			37		1,203	1,203			
100017272	MESA	AZ		04/26/2018		2,620		489			489		3,109	3,109			
100133646	HIALEAH	FL		10/23/2023		1,097		18			18		1,115	1,115			
100030422	TUSCON	AZ		12/20/2018		7,071		62			62		7,133	7,133			
100018447	LOS ANGELES	CA		06/27/2018		2,526		2			2		2,528	2,528			
100206366	TACOMA	WA		04/17/2025		1,982		110			110		2,092	2,092			
100186163	WASHINGTON	DC		02/10/2025		1,434		12			12		1,446	1,446			
100091134	LOS ANGELES	CA		01/31/2023		1,314		29			29		1,343	1,343			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100087533	SALT CLOUD	FL		10/25/2022		1,507		.47			.47		1,554		1,554		
100151035	FREDERICK	MD		05/08/2024		1,322		.67			.67		1,589		1,589		
100171381	KISSIMEE	FL		07/20/2023		1,325		(.22)			(.22)		1,303		1,303		
100159570	PORT ORCHARD	WA		07/15/2024		1,307		.18			.18		1,325		1,325		
100116768	PASADENA	NJ		07/20/2023		1,723		.341			.341		2,064		2,064		
100214060	HOUSTON	TX		05/29/2025		1,101		.11			.11		1,112		1,112		
100024933	ROMLAND	CA		09/20/2018		1,322		.154			.154		1,476		1,476		
100212188	GULF BREEZE	FL		05/22/2025		1,490		.24			.24		1,514		1,514		
100161137	RANCHO CORDOVA	CA		07/24/2024		3,119		.50			.50		3,169		3,169		
100116171	JURUPA VALLEY	CA		07/20/2023		1,690		.283			.283		1,973		1,973		
100155982	EASTON	WA		12/26/2024		(3,057)		(.12)			(.12)		(3,069)		(3,069)		
100088175	SANTA MARIA	CA		10/25/2022		1,194		.10			.10		1,204		1,204		
100193565	BUCKEYE	AZ		02/10/2025		1,136		.13			.13		1,149		1,149		
100031950	SAN JOSE	CA		03/29/2019		2,437		.65			.65		2,502		2,502		
100140442	PHOENIX	AZ		07/18/2024		1,016		.47			.47		1,063		1,063		
100214874	ARCADIA	CA		06/11/2025		1,160		(.39)			(.39)		1,121		1,121		
100100910	STERLING	VA		04/28/2023		1,540		.78			.78		1,618		1,618		
100140072	MESA	AZ		07/09/2024		1,751		.1			.1		1,752		1,752		
100117314	LOS ANGELES	CA		07/20/2023		1,684		.684			.684		2,368		2,368		
100177743	LANCASTER	CA		04/26/2018		951		.257			.257		1,208		1,208		
100186647	MANTECA	CA		12/30/2024		1,233		.17			.17		1,250		1,250		
100011424	ESCALON	CA		12/23/2016		1,025		.39			.39		1,064		1,064		
100195550	CHESTERTON	IN		12/20/2024		1,170		.4			.4		1,174		1,174		
100116401	SPRING	TX		07/20/2023		1,488		.297			.297		1,785		1,785		
100152180	GRESHAM	OR		05/17/2024		1,045		.7			.7		1,052		1,052		
100215708	SACRAMENTO	CA		06/13/2025		726		.24			.24		750		750		
100100938	KISSIMEE	FL		04/28/2023		794		.45			.45		839		839		
100129608	NORWALK	CT		09/27/2023		1,592		.3			.3		1,595		1,595		
100135523	TROPHY CLUB	TX		11/13/2023		1,097		.7			.7		1,104		1,104		
100138284	VANCOUVER	WA		12/18/2023		1,036		.11			.11		1,047		1,047		
100156410	KAILUA-KONA	HI		06/24/2024		1,653		.3			.3		1,656		1,656		
100176967	CENTERFACH	NY		11/15/2024		1,276		.6			.6		1,282		1,282		
100139551	MISSION VIEJO	CA		04/25/2022		3,061		.110			.110		3,171		3,171		
100166265	LEHI	UT		09/09/2024		1,282		.16			.16		1,298		1,298		
100113633	PARMUS	NJ		06/29/2023		949		.392			.392		1,341		1,341		
100143223	HEWLET	CA		02/16/2024		1,249		.19			.19		1,268		1,268		
100198464	DONNELLY	ID		02/28/2025		1,210		.14			.14		1,224		1,224		
100087441	WESTON	FL		10/25/2022		1,734		.129			.129		1,863		1,863		
100185429	BOISE	ID		12/20/2024		1,195		.25			.25		1,220		1,220		
100203264	DAVIDSON	NC		03/27/2025		2,470		.88			.88		2,558		2,558		
100112069	HACKETTSTOWN	NJ		06/29/2023		613		.323			.323		936		936		
100142766	LOVATACHEE	FL		02/08/2024		1,368		.36			.36		1,404		1,404		
100131624	HEBRIMAN	UT		10/06/2023		1,063		.23			.23		1,086		1,086		
100133577	OSPREY	FL		10/23/2023		1,399		.31			.31		1,430		1,430		
100127390	COSTA MESA	CA		06/30/2023		630		.24			.24		654		654		
100164168	SARASOTA	FL		08/21/2024		1,041		.4			.4		1,045		1,045		
100143306	QUEEN CREEK	AZ		02/16/2024		1,288		.7			.7		1,295		1,295		
100101691	RIVERSIDE	CA		03/31/2023		1,168		.8			.8		1,176		1,176		
100235272	ELK RIVER	MINN		08/29/2025		1,007		.11			.11		1,018		1,018		
100114858	BROKEN BOW	OK		07/10/2023		1,936		.2			.2		1,938		1,938		
100176786	SAVANNAH	GA		11/15/2024		1,110		(.40)			(.40)		1,070		1,070		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
	100101870	SAVANNAH	GA	04/06/2023		239	1	11			1		300			
	100166883	MIAMI	FL	01/07/2025		1,285					11		1,286			
	100088878	LAUREL	MD	11/15/2022		1,183	8						1,191			
	100268637	LA QUINTA	CA	12/29/2025							410		410			
	100247361	HULL	MA	10/24/2025		1,069					11		1,080			
	100271137	BRIDGEPORT	CT	07/30/2025		781		18			18		799			
	100152666	IRVINGTON	NJ	05/17/2024		1,121		6			6		1,127			
	100182642	FELLSMERE	FL	12/12/2024		1,159		8			8		1,167			
	100100756	DANBURY	CT	04/28/2023		1,438		33			33		1,471			
	100157080	HALEIAH	FL	02/20/2025		735		(3)			(3)		732			
	100027009	WHITTIER	CA	09/26/2018		1,344		233			233		1,577			
	100101034	SEMINOLE	FL	04/28/2023		3,164		434			434		3,598			
	100025755	SCHAMBERG	IL	09/20/2018		2,888		1,217			1,217		4,105			
	100135788	CRANBERRY TOWNSHIP	PA	11/10/2023		2,630		5			5		2,635			
	100161535	FONTANA	CA	07/25/2024		1,288		13			13		1,281			
	100031229	LOS ANGELES	CA	03/29/2019		1,725		189			189		1,914			
	100215570	OLYMPIC VALLEY	CA	06/12/2025		1,107		7			7		1,114			
	100081207	BRABLETON	VA	03/18/2022		2,716		70			70		2,786			
	100027064	OWING	CA	09/26/2018		2,472		39			39		2,511			
	100188700	NORTH LAS VEGAS	NV	01/09/2025		1,281		71			71		1,352			
	100133694	TIGARD	OR	10/23/2023		1,506		11			11		1,517			
	100086917	FAVETTEVILLE	NC	10/24/2022		1,297		9			9		1,306			
	100148832	MELISSA	TX	04/17/2024		1,450		143			143		1,593			
	100215466	COLUMBUS	OH	06/12/2025		1,184		40			40		1,224			
	100112037	PORT CHESTER	NY	06/29/2023		884		693			693		1,577			
	100136094	LEES SUMMIT	MO	11/20/2023		1,213		74			74		1,287			
	100210002	RILDOSSO	MI	05/09/2025		865		14			14		879			
	100164397	HENDERSON	NV	06/21/2024		1,331		39			39		1,370			
	100132639	COSSING	NY	11/03/2023		981		8			8		989			
	100116742	MIRAMAR	FL	07/20/2023		1,417		359			359		1,776			
	100207272	FREEDPORT	NY	04/28/2025		1,095		(20)			(20)		1,075			
	100202458	PLAIN CITY	OH	03/20/2025		1,070		5			5		1,075			
	100031520	VISTA	CA	03/29/2019		1,163		33			33		1,196			
	100086507	LOUISBURG	NC	09/30/2022		3,560		7			7		3,567			
	100117526	STANWOOD	MA	07/20/2023		1,144		3			3		1,147			
	100197036	LONGMONT	CO	11/28/2023		1,198		60			60		1,258			
	100117732	SUGAR LAND	TX	07/20/2023		1,415		179			179		1,594			
	100079757	ANTIOCH	CA	04/08/2022		3,277		38			38		3,315			
	100156608	JERSEY CITY	NJ	06/24/2024		1,520		2			2		1,522			
	100188615	MIAMI	FL	02/10/2025		1,057		24			24		1,081			
	100128079	MUFFLESBORO	TN	09/08/2023		2,712		101			101		2,813			
	100011624	PLANTATION	FL	03/08/2017		3,086		760			760		3,846			
	100011226	STOUGHTON	MA	01/21/2017		3,422		436			436		3,858			
	100017483	SAN MATEO	CA	04/26/2018		1,871		82			82		1,953			
	100186603	LAS VEGAS	NV	12/30/2024		1,300		57			57		1,357			
	100024861	BROOKLYN	NY	09/20/2018		3,331		687			687		4,018			
	100216576	SCOTTSDALE	AZ	06/23/2025		1,101		3			3		1,104			
	100192931	MADERA	CA	02/10/2025		1,224		94			94		1,318			
	100152646	TEMPERANCE	AZ	05/17/2024		1,165		23			23		1,188			
	100215614	PENACOLA	FL	06/12/2025		1,264		115			115		1,379			
	100000559	KAHULUI	HI	09/21/2016		2,071		152			152		2,223			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020262	NORTH HIGHLANDS	CA		03/19/2025		1,092		2			2		1,094		1,094		
100180389	GARNER	NC		11/25/2024		1,270		12			12		1,282		1,282		
10013726	YUBA CITY	CA		12/08/2023		1,153		40			40		1,193		1,193		
100132720	BEND	OR		11/03/2023		1,118		2			2		1,120		1,120		
100011777	SALUS	IA		03/08/2017		1,674		924			924		2,598		2,598		
100188792	MARYSVILLE	IA		07/09/2025		1,376		66			66		1,442		1,442		
100110380	SPANAWAY	IA		06/30/2023		1,554		13			13		1,567		1,567		
100140601	FOLSOM	CA		01/19/2024		71,430		49			49		71,479		71,479		
100119266	LITTLETON	CO		07/31/2023		1,294		14			14		1,308		1,308		
100153274	BRACENTON	FL		07/15/2024		2,157		70			70		2,227		2,227		
100101162	STATEN ISLAND	NY		04/28/2023		1,619		331			331		1,950		1,950		
100148391	TIGARD	OR		04/12/2024		1,308		28			28		1,336		1,336		
100255696	BOONE	NC		11/24/2025		1,240							1,240		1,240		
100116392	OXFORD	CA		07/20/2023		1,386		87			87		1,473		1,473		
100247395	FONTANA	CA		10/24/2025		1,098		2			2		1,100		1,100		
100119807	NWACK	NY		06/08/2023		794		(46)			(46)		748		748		
100133640	ELK GROVE	CA		10/23/2023		1,300		49			49		1,349		1,349		
100048980	NEWARK	NJ		11/20/2020		770		235			235		1,005		1,005		
100181275	DALLAS	TX		12/06/2024		1,139		13			13		1,152		1,152		
100181276	DALLAS	TX		12/06/2024		1,143		9			9		1,152		1,152		
100181277	DALLAS	TX		12/06/2024		1,141		11			11		1,152		1,152		
100185110	DALLAS	TX		12/20/2024		1,140		12			12		1,152		1,152		
100185908	DALLAS	TX		12/26/2024		1,139		13			13		1,152		1,152		
100203346	LAS VEGAS	NV		03/27/2025		1,637		4			4		1,641		1,641		(409)
100206367	MINNEAPOLIS	MN		04/17/2025		2,072		187			187		2,259		2,259		
100181008	COBENTON	MD		07/20/2023		4,610		191			191		4,801		4,801		
100268874	MIRLE BEACH	SC		12/29/2025		779		1			1		780		780		
100135016	DAVENPORT	FL		10/30/2023		1,041		21			21		1,062		1,062		
100026205	FESEDA	CA		04/14/2022		1,959		3			3		1,962		1,962		
100216268	STOCKTON	CA		06/20/2025		1,347		58			58		1,405		1,405		
100113282	BELMORE	NY		06/29/2023		1,029		647			647		1,676		1,676		
100026240	MIAMI	FL		04/14/2022		2,167		3			3		2,170		2,170		
100110576	FORT MYERS	FL		06/30/2023		1,311		11			11		1,322		1,322		
100134915	GAINESVILLE	VA		10/30/2023		1,037		8			8		1,045		1,045		
100188772	LAS VEGAS	NV		07/09/2025		1,441		100			100		1,541		1,541		
100170474	CHICAGO	IL		10/09/2024		2,472		14			14		2,486		2,486		
100064583	YORKTOWN HEIGHTS	NY		07/01/2021		3,149		43			43		3,192		3,192		
100156104	KINGS MOUNTAIN	NC		07/09/2024		1,300		56			56		1,356		1,356		
100110264	FLOWER MOUND	TX		06/30/2023		1,388		23			23		1,411		1,411		
100198492	BERLIN	MA		02/28/2025		1,064		8			8		1,072		1,072		
100247273	ORLAND BEACH	FL		10/23/2025		1,229		37			37		1,266		1,266		
100110471	LEHI	UT		06/30/2023		1,388		14			14		1,402		1,402		
100120866	SEVIERVILLE	TN		08/30/2023		2,822		21			21		2,843		2,843		
100126738	SPOKANE	WA		06/30/2023		489		476			476		975		975		
100129601	LEES SUMMIT	MO		09/29/2023		1,415		62			62		1,477		1,477		
100179727	SPARKS	NV		11/21/2024		1,358		63			63		1,421		1,421		
100132028	PATERSON	NJ		10/13/2023		1,158		12			12		1,170		1,170		
100235366	VANCOUVER	WA		06/28/2025		1,164		8			8		1,172		1,172		
100013415	CAVE CREEK	AZ		05/25/2017		461		88			88		549		549		
100195463	COMMERCE CITY	CO		02/24/2025		1,391		140			140		1,531		1,531		
100184371	CORVALLIS	OR		12/16/2024		1,085		30			30		1,115		1,115		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017875	MIAMI	FL		07/20/2023		1,179		1			29		1,180	1,180			
10016116	MERED	CA		07/24/2024		1,303		29			29		1,332	1,332			
10019046	ANNA	TX		01/27/2025		1,098	5				5		1,103	1,103			
100132579	BOCA RATON	FL		11/03/2023		1,286	16				16		1,302	1,302			
100134790	CHAMP/ONSATE	FL		10/30/2023		1,082		(12)			(12)		1,070	1,070			
100120738	SANTA MARIA	CA		08/25/2023		1,096	19				19		1,115	1,115			
100161432	ARVADA	CO		07/29/2024		1,456	9				9		1,465	1,465			
100167662	EAGLE MOUNTAIN	UT		09/19/2024		1,182		15			15		1,197	1,197			
10017087	MIAMI	FL		07/20/2023		1,375		148			148		1,523	1,523			
100163660	PHOENIX	AZ		06/13/2024		996	3				3		999	999			
10014364	PHILADELPHIA	PA		02/29/2024		975		7			7		982	982			
100175940	PATERSON	NJ		11/12/2024		308		(4)			(4)		304	304			
100137590	WALLER	TX		12/08/2023		1,032	2				2		1,034	1,034			
100116162	WILDOMAR	CA		07/20/2023		1,474		173			173		1,647	1,647			
100153207	RICHARDSON	TX		05/30/2024		1,118		10			10		1,128	1,128			
100134271	MYRTLE BEACH	SC		10/27/2023		225	6				6		231	231			
100014006	LOS ANGELES	CA		05/25/2017		1,612		126			126		1,738	1,738			
100140158	MURRIETA	CA		01/09/2024		1,457		78			78		1,535	1,535			
100175213	BOUNTIFUL	UT		11/05/2024		1,298		14			14		1,312	1,312			
100212547	HOLLYWOOD	FL		05/29/2025		988		6			6		994	994			
100118038	FALLS CHURCH	VA		07/20/2023		1,624		593			593		2,217	2,217			
100168167	SANTA ROSA	CA		09/20/2024		1,285		18			18		1,303	1,303			
100110067	MESA	AZ		06/30/2023		780		3			3		783	783			
100120804	PORT ANGELES	WA		08/30/2023		1,201		11			11		1,212	1,212			
100031590	MARINA	CA		03/29/2019		2,436		44			44		2,480	2,480			
100194798	SEVIERVILLE	TN		02/21/2025		1,193		27			27		1,220	1,220			
100027046	COTATI	CA		09/26/2018		3,894		320			320		4,214	4,214			
100134960	BROOK	NY		10/30/2023		4,157		3			3		4,160	4,160			
100179804	ROSELVILLE	OH		11/25/2024		1,302		51			51		1,353	1,353			
100087164	INDI ALANTIC	FL		10/25/2022		1,717		186			186		1,903	1,903			
100140467	BOLIVIA	NC		01/17/2024		279		(8)			(8)		271	271			
100164445	MERED	CA		08/21/2024		1,269		25			25		1,294	1,294			
100120573	WAINESVILLE	NC		08/30/2023		1,199		16			16		1,215	1,215			
100266550	GOLDSEY	OK		12/29/2025		771		4			4		775	775			
100261189	RATHBURN	ID		12/05/2025		850		2			2		852	852			
100013313	ARVERNE	NY		05/25/2017		1,319		301			301		1,620	1,620			
100039157	DUBLIN	CA		09/27/2019		8,918		2,187			2,187	(673)	10,432	11,291	860	(2)	858
100214624	VANDOVER	WA		06/10/2025		1,051		4			4		1,055	1,055			
100266798	ELK GROVE	CA		12/29/2025		4,462		38			38		4,500	4,500			
100152623	UNIONVILLE	CT		05/17/2024		1,120		14			14		1,134	1,134			
100081064	GILROY	CA		03/18/2022		2,315		46			46		2,361	2,361			
100120545	HANOVER	MD		08/30/2023		353		6			6		359	359			
100043654	NORTH HOLLYWOOD	CA		08/19/2020		2,633		36			36		2,669	2,669			
100212218	WITTMANN	AZ		05/22/2025		1,129		4			4		1,133	1,133			
100261284	DAVENSVILLE	GA		12/05/2025		809		7			7		816	816			
100146946	BEAVERTON	OR		03/26/2024		1,150		14			14		1,164	1,164			
100195997	AURORA	CO		02/24/2025		1,088		6			6		1,094	1,094			
100209197	DURHAM	NC		04/29/2025		1,378		2			2		1,380	1,380			
100150493	COMMERCE CITY	CO		05/03/2024		1,436		110			110		1,546	1,546			
100049387	MIAMI	FL		11/20/2020		1,005		145			145		1,150	1,150			
100144394	WINTER GARDEN	FL		03/07/2024		1,218		36			36		1,254	1,254			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193341	WASHVILLE	TN		11/13/2023		1,207		20			20		1,227	1,227			
100127222	WATKINSVILLE	GA		06/30/2023		915		639			639		1,554	1,554			
100088635	BARDONIA	NY		11/15/2022		1,146		46			46		1,192	1,192			
100090651	PITTSBURGH	PA		01/06/2023		1,065	1				1		1,066	1,066			
100137545	LAS VEGAS	NV		12/08/2023		1,075		4			4		1,079	1,079			
100127536	LBHI	UT		06/08/2023		1,280		15			15		1,295	1,295			
100026726	UPLAND	CA		09/26/2018		1,269		186			186		1,455	1,455			
100112806	EAST AURORA	NY		06/29/2023		1,832		500			500		2,332	2,332			
100012348	SANTA CLARITA	CA		04/28/2017		2,074		175			175		2,249	2,249			
100206614	GLENDALE	CA		04/23/2025		1,136		30			30		1,166	1,166			
100115362	ATLANTA	GA		07/17/2023		801		(1)			(1)		800	800			
100030640	AMT OCH	CA		04/09/2019		1,103		60			60		1,163	1,163			
100110412	KISS IMMEE	FL		06/30/2023		1,490		5			5		1,495	1,495			
100024949	SAN DIEGO	CA		09/20/2018		1,267		216			216		1,483	1,483			
100169572	PALM SPRINGS	CA		09/30/2024		1,263		44			44		1,307	1,307			
100087217	SACRAMENTO	CA		10/25/2022		2,850		127			127		2,977	2,977			
100199116	SHIRLEY	NY		03/03/2025		1,039		10			10		1,049	1,049			
100152643	ATOKA	OK		05/17/2024		1,132		15			15		1,147	1,147			
100024689	PORT CHESTER	NY		09/20/2018		1,189		312			312		1,501	1,501			
100185402	ANCHORAGE	AK		12/20/2024		1,295		12			12		1,307	1,307			
100126878	HIALEAH	FL		06/30/2023		578		429			429		1,007	1,007			
100013350	COOKE	FL		05/25/2017		2,383		643			643		3,026	3,026			
100185418	BOONE	NC		12/20/2024		1,886		52			52		1,940	1,940			
100162547	HOPKELL TOWNSHIP	NJ		05/17/2024		5,179		512			512		6,291	6,291			
100170231	GLEN DALE	MD		10/08/2024		1,488		11			11		1,499	1,499			
100080178	BELLEVUE	FL		02/25/2022		132		11			11		143	143			
100120394	SUN VALLEY	CA		06/30/2023		1,464		73			73		1,537	1,537			
100109200	STOCKTON	CA		07/21/2023		29,407		590			590		29,997	29,997			
100214097	WIENHEFFORD	TX		05/30/2025		1,032		4			4		1,036	1,036			
100190091	MATECA	CA		01/28/2025		1,195		11			11		1,206	1,206			
100088165	PHOENIX	AZ		10/25/2022		35		1			1		36	36			
100216681	ATTLEBORO	MA		06/23/2025		1,921		26			26		1,947	1,947			
100188283	SPANAWAY	WA		01/08/2025		1,492		5			5		1,497	1,497			(373)
100149374	DOVINGTOWN	PA		04/24/2024		1,393		73			73		1,466	1,466			
100234784	HENDERSON	NV		06/28/2025		1,109		16			16		1,127	1,127			
100135057	LEONARDTOWN	MD		11/01/2023		2,007		45			45		2,052	2,052			
100203403	BRIDGEPORT	CT		03/27/2025		1,346		118			118		1,464	1,464			
100146624	FREEDHOLD	NJ		03/20/2024		735		4			4		739	739			
100189139	BREKERTON	WA		01/13/2025		1,169		15			15		1,184	1,184			
100214653	ALLEN	TX		06/10/2025		1,007		11			11		1,018	1,018			
100192604	PECORIA	AZ		07/31/2023		3,253		16			16		3,269	3,269			
100185407	MILFORD	MI		12/20/2024		2,157		28			28		2,185	2,185			
100110445	DES MOINES	IA		06/30/2023		1,322		4			4		1,326	1,326			
100198955	CONVERS	GA		06/11/2023		1,250		12			12		1,262	1,262			
100211670	FEDERAL WAY	WA		05/19/2025		1,091		10			10		1,101	1,101			
100194777	CHICAGO	IL		02/21/2025		1,215		25			25		1,240	1,240			
100031824	MONTREY	CA		03/29/2019		2,165		60			60		2,225	2,225			
100014589	BROOKLYN	NY		09/21/2017		1,784		58			58		1,842	1,842			
100139538	LOS ANGELES	CA		12/28/2023		6,989		1			1		6,990	6,990			
100192665	CHANDLER	AZ		07/31/2023		2,637		17			17		2,654	2,654			
100113306	STERLING	VA		06/29/2023		5,811		98			98		5,909	5,909			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100151468	PARKER	CO		05/10/2024		1,431		107			107		1,538	1,538			
100153282	SAN ANTONIO	TX		05/30/2024		11,042		298			298		11,340	11,340			
100091151	INGLEWOOD	CA		01/31/2023		1,693		50			50		1,743	1,743			
100131549	AVONDALE	AZ		10/13/2023		1,063					7		1,070	1,070			
100079669	TEBICOLA	CA		04/25/2022		2,129		48			48		2,177	2,177			
100152603	WEST PALM BEACH	FL		05/17/2024		1,176		20			20		1,196	1,196			
100180408	QUINING	GA		11/25/2024		1,267		24			24		1,291	1,291			
100025928	MIAMI	FL		09/20/2018		500		539			539		1,039	1,039			
100206330	TAKE CITY	CA		04/17/2025		1,215		3			3		1,218	1,218			
100113065	SOUTH OZONE PARK	NY		06/29/2023		868		128			128		996	996			
100153240	MADERA BEACH	FL		05/30/2024		1,073		11			11		1,084	1,084			
100132000	PORT ORCHARD	WA		10/13/2023		1,206					11		1,217	1,217			
100120768	SAN TAN VALLEY	AZ		08/25/2023		1,622		19			19		1,641	1,641			
100116783	MURFREESBORO	TN		07/20/2023		1,717		337			337		2,054	2,054			
100213364	RANCHO CORDOVA	CA		05/29/2025		1,187		14			14		1,201	1,201			
100156205	ESCALON	CA		06/20/2024		957		1			1		958	958			
100164657	NEWARK	NJ		08/23/2024		856		2			2		858	858			
100136696	PORT READING	NJ		11/27/2023		1,113		37			37		1,150	1,150			
100190865	FAIRFIELD	CA		01/27/2025		938		8			8		946	946			
100132020	BENMONT	CA		10/13/2023		1,122		15			15		1,137	1,137			
100179321	LAS VEGAS	NV		11/25/2024		1,180		27			27		1,207	1,207			
100201645	SAN ANTONIO	TX		03/13/2025		1,085		2			2		1,087	1,087			
100116844	SANTIAQUIN	UT		07/20/2023		1,851		414			414		2,265	2,265			
100171580	ARLETA AREALOS ANGELES	CA		07/20/2023		1,316		(17)			(17)		1,299	1,299			
100158672	WINCHESTER	WA		07/10/2024		1,538		57			57		1,595	1,595			
100154615	MIAMI	FL		06/14/2024		1,011		9			9		1,020	1,020			
100181283	PHOENIX	AZ		12/06/2024		1,182		27			27		1,209	1,209			
100114587	LAS VEGAS	NV		06/29/2023		1,243		25			25		1,268	1,268			
100081166	BOZEMAN	MT		03/18/2022		2,250		87			87		2,337	2,337			
100207194	KISSIMEE	FL		04/28/2025		1,083		15			15		1,098	1,098			
100205894	BRASELTON	GA		04/15/2025		1,764		23			23		1,787	1,787			
100030639	POCONO	CA		04/09/2019		266		72			72		338	338			
100156648	CITY OF ORANGE	NJ		06/27/2024		1,110		(43)			(43)		1,067	1,067			
100179877	RABIN GAP	GA		11/25/2024		2,055		19			19		2,074	2,074			(415)
100234946	COLORADO SPRS	CO		08/28/2025		1,100		11			11		1,111	1,111			
100111713	WANTAGH	NY		03/08/2017		877		437			437		1,314	1,314			
100188274	HERNANDO	FL		01/08/2025		2,610		49			49		2,659	2,659			
100201002	DENVER	CO		03/12/2025		1,116		2			2		1,118	1,118			
100112539	METHUEN	MA		06/29/2023		1,902		491			491		2,393	2,393			
100100865	ALEXANDRIA	VA		04/28/2023		3,605		92			92		3,697	3,697			
100116175	SALT LAKE CITY	UT		07/20/2023		1,524		198			198		1,722	1,722			
100180021	PAGOSA SPRINGS	CO		11/25/2024		1,275		29			29		1,304	1,304			
100136378	ASHURN	VA		11/28/2023		997		1			1		998	998			
100205987	ISELIN	NJ		05/09/2025		978		11			11		989	989			
100111965	BAY SHORE	NY		03/08/2017		1,002		306			306		1,308	1,308			
100091144	DAVENPORT	FL		01/31/2023		524		28			28		552	552			
100013794	HOLLISTER	CA		06/25/2017		1,802		56			56		1,858	1,858			
100201013	CAPE CORAL	FL		03/12/2025		1,209		68			68		1,277	1,277			
100136382	FRISCO	CO		11/20/2023		1,073		27			27		1,100	1,100			
100137384	SNYRNA	GA		12/05/2023		901		7			7		908	908			
100223488	WEST VALLEY CITY	UT		06/15/2025		1,155		6			6		1,161	1,161			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100165064	LONGMONT	CO		12/20/2024		1,113		11			11		1,124				
10003090	OCEANSIDE	CA		03/29/2019		1,594		90			90		1,684				
10017148	ARCADIA	CA		07/20/2023		31,882		1,010			1,010		32,892				
100165043	CAMANO ISLAND	WA		06/28/2024		928		(17)			(17)		911				
10016819	TEBICOLA	CA		07/20/2023		1,666		90			90		1,956				
100152631	GREEN COVE SPRINGS	FL		06/17/2024		1,112		1			1		1,113				
100152659	DOWNINGTOWN	PA		06/17/2024		1,112		1			1		1,113				
100191688	PHILADELPHIA	PA		02/20/2025		959		2			2		961				
100116124	MIAMI	FL		07/20/2023		1,795		2			2		1,797				
100025495	LAHAINA	HI		09/20/2018		5,120		41			41		5,161				
100216515	SEATTLE	WA		06/23/2025		2,005		56			56		2,061				
100132655	CANTON	OH		11/03/2023		1,139		48			48		1,187				
100180382	PORTLAND	OR		11/25/2024		1,290		3			3		1,293				
100148805	FREDERICK	MD		04/17/2024		1,315		62			62		1,377				
100171224	LA PUENTE AREA	CA		07/20/2023		1,481		181			181		1,662				
100158002	MIAMI BEACH	FL		07/09/2024		1,476		2			2		1,478				(368)
100081092	MISSION HILLS	CA		03/18/2022		2,474		104			104		2,578				
100169575	ROSELVILLE	OH		09/30/2024		1,236		34			34		1,270				
100000248	IRVINE	CA		09/21/2016		4,782		166			166		4,948				
10017387	HENDERSON	NV		07/20/2023		1,806		614			614		2,420				
100131844	FAIRFIELD	CA		10/06/2023		930		6			6		936				
100127594	ANTELOPE	CA		09/08/2023		1,360		33			33		1,393				
100112710	BERKELEY HEIGHTS	NJ		06/29/2023		967		580			580		1,547				
100119361	SPOKANE VALLEY	WA		07/31/2023		1,487		30			30		1,517				
100031435	CARSON	CA		03/29/2019		1,610		172			172		1,782				
100134980	WEST PALM BEACH	FL		10/30/2023		996		21			21		957				
100143744	FORT LAUDERDALE	FL		04/05/2024		1,131		6			6		1,137				
100101109	SATELLITE BEACH	FL		04/28/2023		1,585		437			437		2,022				
100181592	VALLEY VILLAGE	CA		12/09/2024		2,074		(103)			(103)		1,971				
100029798	MIAMI	FL		10/26/2018		3,385		875			875		4,260				
100133397	WATERLOO	NE		11/21/2023		1,014		35			35		1,049				
100116351	TUSTIN	CA		07/20/2023		1,615		349			349		1,964				
100115576	SAN TAN VALLEY	AZ		07/19/2023		1,095		1			1		1,096				
100131603	SAINT GEORGE	UT		10/06/2023		1,035		31			31		1,066				
100133736	GILBERT	AZ		10/23/2023		1,479		14			14		1,493				
100117716	GRANDE	CA		07/20/2023		3,156		37			37		3,193				
100261211	AURORA	CO		12/05/2025		1,040		11			11		1,051				
100195501	SPARKS	NV		02/24/2025		856		55			55		911				
100036932	DUBLIN	CA		09/27/2019		37		2			2	(1)	38				(26)
100110468	LEHI	UT		06/30/2023		1,362		14			14		1,376				
100211656	ALEX	NC		05/19/2025		1,078		7			7		1,085				
100261513	LONG BEACH	CA		12/12/2025		738		8			8		746				
100195675	KATY	TX		02/24/2025		1,070		10			10		1,080				
100214960	ARCADIA	CA		06/11/2025		2,630		71			71		2,701				
100195451	OCEAN CITY	NJ		02/24/2025		1,206		40			40		1,246				
100154915	ANNANDALE	VA		07/19/2024		1,059							1,059				
100134994	MIDDLE ISLAND	NY		10/30/2023		14,317		192			192		14,509				
100166607	LAWRENCEVILLE	GA		12/30/2024		3,519		139			139		3,658				
100200361	SKIDAWAK	IL		03/10/2025		2,279		7			7		2,286				
100193217	LANSDALE	PA		02/10/2025		1,406		17			17		1,423				
100156640	HACKETTSTOWN	NJ		06/27/2024		977		(42)			(42)		935				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year							8
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100158658	NAPLES		FL		07/12/2024		1,320		.75			.75		1,395		1,395		
100110044	MIAMI		FL		06/23/2023		1,203		.9			.9		1,212		1,212		
100031264	LAKE FOREST		CA		03/29/2019		1,723		.150			.150		1,873		1,873		
100118027	FONTANA		CA		07/20/2023		1,379		.63			.63		1,442		1,442		
100123664	DANVILLE		GA		09/25/2023		1,011		.20			.20		1,031		1,031		
100168171	LINWOOD		CA		09/20/2024		1,199		.27			.27		1,226		1,226		
100158668	MORENO VALLEY		CA		07/10/2024		1,369		.65			.65		1,434		1,434		
100129425	AMERICAN FORK		UT		09/29/2023		1,344		.38			.38		1,382		1,382		
100119438	KISSIMEE		FL		07/31/2023		1,364		.34			.34		1,398		1,398		
100111605	LAUREL		MD		03/08/2017		.766		.311			.311		1,077		1,077		
100138001	CLEARWATER		FL		12/13/2023		.984		.8			.8		.982		.982		
100147068	HONOLULU		HI		03/27/2024		2,938		.13			.13		2,951		2,951		
100202629	SUPRI SE		AZ		03/24/2025		1,253		.108			.108		1,361		1,361		
100180416	SILVER SPRING		MD		11/25/2024		1,219		.32			.32		1,251		1,251		
100126801	TRACY		CA		06/30/2023		1,272		.767			.767		2,039		2,039		
100160387	MILLVILLE		DE		07/24/2024		1,272		.34			.34		1,306		1,306		
100113100	SCOTT'S VALLEY		CA		06/29/2023		1,643		.840			.840		2,483		2,483		
100206347	BLUFFDALE		UT		04/17/2025		2,004		.83			.83		2,087		2,087		
100273223	JUST IN		TX		01/16/2026		.359		.1			.1		.360		.360		
100140430	MENFEE		CA		01/18/2024		3,427		.80			.80		3,507		3,507		
100127483	PROVIDENCE		UT		09/08/2023		1,159		.2			.2		1,161		1,161		
100135088	NORTH PLAINS		OR		11/01/2023		1,129		.26			.26		1,155		1,155		
100216171	MARI COPA		AZ		05/19/2025		1,391		.158			.158		1,549		1,549		
100215827	MANFIELD		TX		06/12/2025		3,059		.115			.115		3,174		3,174		
100148304	ERIE		OH		04/12/2024		1,376		.50			.50		1,426		1,426		
100101007	LONG BEACH		CA		04/28/2023		1,793		.344			.344		2,137		2,137		
100157894	PORT SAINT JOE		FL		07/09/2024		1,339		.102			.102		1,441		1,441		
100152407	ORLANDO		FL		05/17/2024		1,070		.32			.32		1,102		1,102		
100153287	SAN ANTONIO		TX		05/30/2024		1,076		.16			.16		1,092		1,092		
100186682	BIDDEFORD		ME		01/07/2025		1,403		.78			.78		1,481		1,481		
100201644	GUNTERSVILLE		AL		03/13/2025		1,079		.12			.12		1,091		1,091		
100140111	MERED		CA		01/09/2024		1,227		.8			.8		1,235		1,235		
100234758	BAY SHORE		NY		06/28/2025		.984		.3			.3		.987		.987		
100206705	WINDSOR		CT		04/23/2025		1,351		.31			.31		1,382		1,382		
100202552	SUPRI SE		AZ		03/21/2025		1,399		.156			.156		1,555		1,555		
100129629	MOX INNEY		TX		09/29/2023		1,226		.13			.13		1,239		1,239		
100137048	SAN JUAN		TX		11/28/2023		.995		.6			.6		1,001		.688	(333)	(333)
100108365	NEIGHBURH		NY		05/25/2023		1,108		(.53)			(.53)		1,055		1,055		
100012492	MIAMI		FL		04/28/2017		1,473		.40			.40		1,513		1,513		
100185448	YUCAIPA		CA		12/20/2024		1,111		.12			.12		1,123		1,123		
100011811	WINDSOR		CT		03/08/2017		8,049		.118			.118		9,167		9,167		
100195616	KELEYSVILLE		CA		11/09/2023		.675		.8			.8		.683		.683		
100079237	PANAMA CITY BEACH		FL		02/14/2022		3,014		.3			.3		3,017		3,017		
100199409	MARIETTA		GA		03/05/2025		1,928		.22			.22		1,950		1,950		
100135482	INVER GROVE HEIGHTS		WI		11/13/2023		1,318		.22			.22		1,340		1,340		
100152563	PLANO		TX		05/17/2024		1,092		.1			.1		1,093		1,093		
100152520	KENESAW		GA		05/17/2024		1,198		.3			.3		1,201		1,201		
100100901	CENTREVILLE		VA		04/28/2023		1,609		.29			.29		1,638		1,638		
100133710	PORT ORCHARD		WA		10/23/2023		1,178		.24			.24		1,202		1,202		
100087270	QUEEN CREEK		AZ		10/25/2022		2,738		.208			.208		2,946		2,946		
100121035	HILLSBORO		OR		06/30/2023		1,161		.22			.22		1,183		1,183		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017130	STATEN ISLAND	NY		07/20/2023		1,500		213			213		1,713				
10019564	ROSEVILLE	OH		02/24/2025		1,237		66			66		1,303				
10013286	HENDERSON	NY		11/03/2023		837		9			9		846				
10011028	NASHVILLE	TN		06/30/2023		1,854		20			20		1,874				
10016485	AURORA	CO		08/28/2024		1,187		18			18		1,205				
10016104	MOCKEY	TX		07/24/2024		1,106							1,106				
100179454	BATTLE GROUND	WA		11/21/2024		1,250		9			9		1,259				
10012830	OXFORD	CA		09/25/2023		1,156		10			10		1,166				
10008715	KISSIMEE	FL		11/04/2022		1,298		7			7		1,265				
10014103	SAN FRANCISCO	CA		02/20/2024		731		(16)			(16)		715				
10014491	ERIE	CO		03/07/2024		1,364		65			65		1,429				
100108915	KEARNESVILLE	NY		05/31/2023		1,125		3			3		1,128				
10018268	ROSEVILLE	OH		12/12/2024		1,212		17			17		1,229				
10022987	WILDMOOD	NI		10/26/2018		916		329			329		1,245				
10012748	ESCONDIDO	CA		09/08/2023		1,232		3			3		1,235				
100030717	SANIT ALBANS	NY		04/09/2019		1,500		383			383		1,883				
10011642	CLARKSBURG	MD		07/20/2023		1,507		213			213		1,720				
100115855	SARASOTA	FL		07/20/2023		1,350		15			15		1,365				
100115873	FORT MYERS	FL		07/20/2023		1,828		20			20		1,848				
100235749	DAPHNE	AL		09/22/2025		1,020		4			4		1,024				
100151037	EVERETT	WA		05/08/2024		1,476		98			98		1,574				
100131740	NASHVILLE	TN		10/06/2023		1,178		22			22		1,200				
100182013	CLARKSVILLE	TN		12/12/2024		1,149		6			6		1,155				
100031753	CLERMONT	FL		03/29/2019		1,171		157			157		1,328				
100117057	PEARLAND	TX		07/20/2023		1,999		585			585		2,584				
100114861	FULSHEAR	TX		07/10/2023		2,921		2			2		2,923				
100169523	LINWOOD	WA		09/30/2024		1,165		9			9		1,174				
100153213	MONTEBELLO	CA		05/30/2024		75,957		3,713			3,713		79,670				
100177386	NAPLES	FL		01/16/2025		1,077		(42)			(42)		1,035				
100081027	LAS VEGAS	NV		03/18/2022		2,672		107			107		2,779				
100029092	LOS ANGELES	CA		10/26/2018		1,154		228			228		1,380				
100129500	LEES SUMMIT	MO		09/29/2023		1,376		61			61		1,437				
100151691	PORT SAINT LUCIE	FL		05/10/2024		1,259		51			51		1,310				
100081805	PARK CITY	UT		03/30/2022		857		19			19		876				
100266827	LOS ANGELES	CA		12/23/2025		339		3			3		342				
100181998	APEX	NC		12/12/2024		1,227		35			35		1,262				
100030744	TOWNSHIP OF MAPLEWOOD	NI		04/09/2019		1,150		49			49		1,199				
100132458	RANCHO CORDOVA	CA		11/03/2023		1,003		18			18		1,021				
100025873	DES PLAINES	IL		09/20/2018		759		279			279		1,038				
100109177	SANTA CLARITA	CA		07/21/2023		1,246		2			2		1,248				
100147508	PLEASANT PRAIRIE	WI		04/03/2024		286		(5)			(5)		281				
100025553	LAHAINA	HI		09/20/2018		1,108		179			179		1,287				
100110871	QUINCY	WA		06/30/2023		1,361		31			31		1,392				
100025774	WATSONVILLE	CA		09/20/2018		1,704		150			150		1,854				
100137606	HEATHSVILLE	VA		12/08/2023		1,111							1,111				
100110198	CHANDLER	AZ		06/30/2023		1,279		25			25		1,304				
100100880	ROCKVILLE	MD		04/28/2023		1,663		102			102		1,765				
100110515	RANCHO MISSION VIEJO	CA		06/30/2023		1,608		95			95		1,703				
100011512	LITTLE EGG HARBOR TWP	NI		03/08/2017		2,088		714			714		2,802				
100194815	WACO	TX		02/21/2025		1,227		36			36		1,263				
100191655	HENDERSON	NV		01/31/2025		1,277		25			25		1,302				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100101661	STAR	10		04/26/2023		1,382	1				1		1,383				
100186567	WINCHESTER	MA		12/30/2024		1,390		114			114		1,504				
100137767	MILLCREEK	UT		12/08/2023		1,022	8				8		1,030				
100061860	BROOK	NY		07/01/2021		987		(7)			(7)		980				
100228577	ROSEVILLE	OH		08/11/2025		1,205	46				46		1,251				
100182507	SEVERN	MD		12/12/2024		1,148	2				2		1,150				
100118394	GRAHAM	VA		07/31/2023		1,388		33			33		1,421				
100172306	WINCHESTER	MA		10/23/2024		1,263	7				7		1,270				
100206382	SCOTTSDALE	AZ		05/22/2025		679	5				5		684				
100210403	CUMMING	GA		05/12/2025		4,591		18			18		4,609				
100183179	CASTLE PINES	CO		06/13/2024		1,291		28			28		1,319				
100194831	SPARKS	NV		02/21/2025		1,102		32			32		1,134				
100028675	NORTH BERGEN	NJ		10/26/2018		1,490		133			133		1,623				
100194795	HOUSTON	TX		02/21/2025		1,113		23			23		1,136				
100133798	KISSIMEE	FL		10/20/2023		1,038		10			10		1,048				
100138241	FRISSO	CO		12/14/2023		988		(6)			(6)		982				
100014306	LOS BANOS	CA		09/27/2017		1,293		379			379		1,672				
100011437	ALTADENA	CA		12/23/2016		571		40			40		611				
100156256	MASSAPEQUA	NY		06/20/2024		1,006		20			20		1,026				
100185034	RAHWAY	NJ		12/20/2024		1,179		15			15		1,194				
100087376	TUCSON	AZ		10/25/2022		1,129		129					1,129				
100258251	MIAMI	FL		12/02/2025		1,089		1			1		1,090				
100128986	LEES SUMMIT	MO		09/29/2023		1,467		93			93		1,560				
100216866	SALER	OR		06/23/2025		2,592		164			164		2,756				
100115002	LINCOLN	NE		07/14/2023		1,237		8			8		1,245				
100031998	NIPOMO	CA		03/29/2019		2,509		100			100		2,609				
100120009	NORTH LAS VEGAS	NV		08/11/2023		2,136		47			47		2,183				
100025098	BAYVIEW	NJ		09/20/2018		1,315		237			237		1,552				
100078910	WESTMINSTER	CA		02/24/2022		2,199		32			32		2,231				
100113464	GILBERT	AZ		06/29/2023		952		311			311		1,263				
100120006	FONTANA	CA		08/11/2023		1,581		64			64		1,645				
100150475	ROSEVILLE	OH		05/03/2024		892		57			57		949				
100200118	POCONO SUMMIT	PA		03/06/2025		1,332		53			53		1,385				
100164416	AURORA	CO		08/21/2024		1,863		45			45		1,908			(475)	(475)
100140734	ROCKWALL	TX		01/22/2024		835		4			4		839			(475)	(475)
100152703	ERIE	CO		05/17/2024		1,325		107			107		1,432				
100153969	ROSEVILLE	OH		07/15/2024		1,496		21			21		1,517				
100149680	NEW PRAGUE	IN		04/26/2024		1,155		2			2		1,157				
100148165	HIOELL	NJ		04/12/2024		1,111		2			2		1,113				
100136431	COACHELLA	CA		11/20/2023		1,251		104			104		1,355				
100123602	LEES SUMMIT	MO		09/29/2023		2,215		107			107		2,322				
100188391	ATLANTA	GA		01/08/2025		1,004		16			16		1,020				
100185361	PLANO	TX		12/20/2024		1,153		20			20		1,173				
100189828	PEORIA	AZ		01/21/2025		4,416		285			285		4,701			(503)	(503)
100219701	AUSTIN	TX		07/07/2025		1,200		27			27		1,227				
100032059	HAYWARD	CA		03/29/2019		1,192		44			44		1,236				
100133749	NEW BRITAIN	CT		10/23/2023		1,014		5			5		1,019				
100129611	LEES SUMMIT	MO		09/29/2023		1,508		120			120		1,628				
100091176	LAS VEGAS	NV		01/31/2023		1,151		69			69		1,220				
100107784	PORT SAINT JOE	FL		05/19/2023		1,509		93			93		1,602				
100181955	GRAND JUNCTION	CO		12/12/2024		1,184		34			34		1,228				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8							9	10	11	12
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100195264	LAWRENCEVILLE	GA		02/24/2025			1,095		3			3		1,098	1,098			
100195262	PORTLAND	OR		02/24/2025			1,111		6			6		1,117	1,117			
100031452	AMT 00H	CA		03/29/2019			1,797		152			152		1,949	1,949			
100177110	EAST ELIMURST	NY		07/20/2023			1,638		361			361		1,999	1,999			
100082133	QJAN	CA		04/14/2022			536		8			8		544	544			
100177745	GRANDE	CA		07/20/2023			1,177		29			29		1,206	1,206			
100180380	AVONDALE	AZ		11/25/2024			1,119		6			6		1,125	1,125			
100011735	HILLSDALE	NY		03/08/2017			1,750		367			367		2,117	2,117			
100026178	BRONX	NY		09/20/2018			1,535		187			187		1,722	1,722			
100193137	ROSEVILLE	OH		02/10/2025			1,213		77			77		1,290	1,290			
100101074	HEILITT	NY		04/28/2023			1,650		271			271		1,921	1,921			
100190864	WOODSTOCK	GA		07/28/2025			1,116		6			6		1,122	1,122			
100186329	ELL LAJAY	GA		12/30/2024			1,227		41			41		1,268	1,268			
100128037	WOODBRIODE	VA		09/08/2023			777		14			14		791	791			
100119836	SPRING VALLEY	CA		06/08/2023			1,108		(59)			(59)		1,049	1,049			
100137528	DORAL	FL		12/08/2023			924		3			3		927	927			
100100427	JUPITER	FL		04/27/2023			1,043		119			119		1,162	1,162			
100177608	GARDEN GROVE	CA		07/20/2023			1,146		11			11		1,157	1,157			
100265058	ROSELLE	NY		12/19/2025			959		17			17		976	976			
100139146	NEUBURGH	NY		12/28/2023			243		(1)			(1)		242	242			
100140593	FONTANA	CA		07/19/2024			1,153		15			15		1,168	1,168			
100160329	COLORADO SPRINGS	CO		07/19/2024			1,138		28			28		1,166	1,166			
100152530	CALLA VISTA	CA		05/17/2024			1,211		46			46		1,257	1,257			
100131761	STEVENSVILLE	MO		10/06/2023			1,845		40			40		1,885	1,885			
100175982	COMMERCE CITY	CO		11/12/2024			1,070							1,070	1,070			
100199306	MUNDY PARK	AZ		03/05/2025			1,138		17			17		1,155	1,155			
100171901	MESA	AZ		10/17/2024			1,239		26			26		1,325	1,325			
100189879	TIIMATH	CO		01/21/2025			1,360		126			126		1,486	1,486			
100182071	MUSPEE	MA		12/12/2024			2,666		88			88		2,734	2,734			
100199414	GILBERT	AZ		03/05/2025			1,208		51			51		1,259	1,259			
100216046	NEW ORLEANS	LA		06/17/2025			1,043		24			24		1,067	1,067			
100143887	CENTRAL ISLIP	NY		02/21/2024			973		(54)			(54)		919	919			
100181816	SANTA ANA	CA		07/20/2023			1,235		44			44		1,279	1,279			
100182063	SAN BERNARDINO	CA		12/12/2024			1,534		21			21		1,555	1,555			
100157949	BUKETE	AZ		07/09/2024			1,654		14			14		1,668	1,668			
100185412	LANCASTER	CA		12/20/2024			1,148		19			19		1,167	1,167			
100116174	HAYWARD	CA		07/20/2023			1,755		463			463		2,218	2,218			
100116983	MIAMI	FL		07/20/2023			863		47			47		910	910			
100161921	SALT LAKE CITY	UT		07/31/2024			1,032		72			72		1,104	1,104			
100151526	QUIMING	GA		05/10/2024			828		3			3		831	831			
100182952	MINNEOLA	FL		12/12/2024			1,119		6			6		1,125	1,125			
100200161	GODLEY	TX		03/06/2025			1,173		57			57		1,230	1,230			
100144188	PORT ORCHARD	WA		03/07/2024			1,206		3			3		1,209	1,209			
100101535	JACKSONVILLE	FL		04/26/2023			1,345		31			31		1,376	1,376			
100180371	LINCOLN	NE		11/25/2024			1,136		5			5		1,141	1,141			
100131632	STRASBURG	CO		10/06/2023			1,043		3			3		1,046	1,046			
100139321	WESTMINSTER	CA		12/28/2023			913		5			5		918	918			
100110223	AUSTIN	TX		06/30/2023			1,331		19			19		1,350	1,350			
100182605	COEUR D'ALENE	ID		12/12/2024			1,200		15			15		1,215	1,215			
100171620	BUKETE	AZ		10/16/2024			1,373		67			67		1,440	1,440			
100081168	LOS ANGELES	CA		03/18/2022			2,163		62			62		2,225	2,225			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100146883	ANNA	TX		03/26/2024		1,177		19			19		1,196	1,136			
10017084	WANTAGH	NY		07/20/2023		1,936		36			36		1,972	1,972			
100193115	FRESNO	CA		02/10/2025		2,028		172			172		2,200	2,200			
100112279	RICHMOND	TX		06/29/2023		1,000		513			513		1,513	1,513			
100117124	VALLEY STREAM	NY		07/20/2023		3,102		540			540		3,642	3,642			
100043127	SAN FRANCISCO	CA		06/28/2020		5,450		311			311		5,761	5,761			
100144405	ALLENDALE	PA		03/07/2024		1,005		1			1		1,006	1,006			
100200542	BAKERSFIELD	CA		03/11/2025		1,207		21			21		1,228	1,228			
100112282	SHERIDSBURY	MA		06/29/2023		964		639			639		1,603	1,603			
100127539	EAST RUTHERFORD	NJ		09/08/2023		5,117		5			5		5,122	5,122			
100216482	NAPLES	FL		06/23/2025		1,134		27			27		1,161	1,161			
100158895	ELIZABETH	NJ		07/12/2024		1,389		42			42		1,431	1,431			
100173328	ROUND ROCK	TX		10/30/2024		1,242		15			15		1,257	1,257			
100119691	CITY OF ORANGE	NJ		06/08/2023		1,082		(48)			(48)		1,034	1,034			
100197487	WINTER GARDEN	FL		02/26/2025		1,223		22			22		1,245	1,245			
100180372	CHULA VISTA	CA		11/25/2024		1,059		2			2		1,061	1,061			
100215846	SANTAQUIN	UT		06/12/2025		1,015		4			4		1,019	1,019			
100132045	SPRINGWAY	IA		10/13/2023		1,009		1			1		1,010	1,010			
100043232	WASHINGTON	DC		06/13/2020		1,845		12			12		1,857	1,857			
10017127	STATEN ISLAND	NY		07/20/2023		3,261		598			598		3,859	3,859			
100081481	ASHBURN	VA		03/18/2022		2,222		68			68		2,290	2,290			
100081083	POINDER SPRINGS	GA		03/18/2022		736		26			26		762	762			
100025549	EAST PATRUGLE	NY		09/20/2018		1,171		270			270		1,441	1,441			
100188729	CHULA VISTA	CA		07/08/2025		1,180		15			15		1,195	1,195			
100111246	OAK PARK	CA		12/23/2016		2,160		124			124		2,284	2,284			
100201690	SPRINTON	PA		03/13/2025		1,032		23			23		1,055	1,055			
100174359	BRACENTON	FL		10/31/2024		1,311		39			39		1,350	1,350			
100135502	SCHUMBERG	IL		11/13/2023		1,259		82			82		1,341	1,341			
100087382	HONEOUE	NY		10/25/2022		1,467		74			74		1,541	1,541			
100138112	JAMAICA	NY		05/25/2017		1,659		125			125		1,784	1,784			
100180548	COMPTON (AREA)	CA		11/26/2024		1,103		17			17		1,120	1,120			
100190032	BAKERSFIELD	CA		01/21/2025		1,288		78			78		1,346	1,346			
100107787	LEWIS	DE		05/19/2023		2,202		129			129		2,331	2,331			
100107790	LAS VEGAS	NV		05/19/2023		1,364		63			63		1,427	1,427			
100128124	DRACUT	MA		09/08/2023		2,253		72			72		2,325	2,325			
100148615	DOWNINGTON	PA		04/12/2024		2,805		124			124		2,929	2,929			
100110236	GARFIELD	NJ		06/30/2023		1,432		15			15		1,447	1,447			
100162862	WASHINGTON	DC		06/12/2024		1,219		34			34		1,253	1,253			
100111618	RANCHO CORDOVA	CA		03/08/2017		1,061		396			396		1,457	1,457			
100192638	PARKLAND	FL		02/10/2025		1,120		18			18		1,138	1,138			
100054884	GILROY	CA		03/23/2021		(8,463)		(60)			(60)		(8,523)	(8,523)			
100113865	LONGBOAT KEY	FL		06/29/2023		10,492		168			168		10,660	10,660			
100167966	HVATTSVILLE	MO		09/20/2024		5,006		4			4		5,010	5,010			
100014553	GILBERT	AZ		09/27/2017		2,005		30			30		2,035	2,035			
100026665	LA PUENTE	CA		09/26/2018		1,325		913			913		2,238	2,238			
100100349	PATCHOGUE	NY		04/27/2023		1,512		91			91		1,603	1,603			
100185480	POIMANO BEACH	FL		12/20/2024		1,087		11			11		1,098	1,098			
100133729	PIERSVILLE	PA		10/23/2023		1,701		140			140		1,841	1,841			
100158627	SEVIERVILLE	TN		07/10/2024		1,065		3			3		1,068	1,068			
100136683	ELL LAY	GA		11/20/2023		1,095		27			27		1,122	1,122			
100159416	ERIE	CO		07/15/2024		1,597		64			64		1,661	1,661			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100176466	PALMDALE	CA		07/20/2023		1,374		46			46		1,420	1,420			
100029198	GAITHERSBURG	MD		10/26/2018		1,472		68			68		1,540	1,540			
100132485	MANTECA	CA		11/03/2023		959		14			14		973	973			
100176437	QUEENS VILLAGE	NY		07/20/2023		1,449		178			178		1,627	1,627			
100271963	ENDERSON	NV		01/06/2026		831		16			16		847	847			
100101614	HEMPSTEAD	NY		04/26/2023		1,068		4			4		1,072	1,072			
100186578	POIMONA	CA		02/10/2025		1,032		1			1		1,033	1,033			
100234797	NEW BRUNSWICK	TX		06/28/2025		1,038		4			4		1,042	1,042			
100170462	WASHINGTON	DC		06/30/2023		1,120		10			10		1,130	1,130			
100080171	BERTRAM	TX		02/25/2022		2,078		84			84		2,162	2,162			
100170907	MENEFEE	CA		10/11/2024		575		(16)			(16)		559	559			
100133703	POYALLUP	WA		10/23/2023		1,149		16			16		1,165	1,165			
100136875	LAS VEGAS	NV		11/27/2023		1,121		28			28		1,149	1,149			
100179482	ENDERSON	NV		11/21/2024		1,247		1			1		1,248	1,248			
100160220	LAS VEGAS	NV		07/18/2024		1,486		142			142		1,628	1,628			
100185526	MIAMI GARDENS	FL		01/24/2025		1,047		10			10		1,057	1,057			
100125846	HEBER CITY	UT		09/29/2023		1,414		97			97		1,511	1,511			
100177724	ROUND ROCK	TX		07/20/2023		1,157		44			44		1,201	1,201			
100081383	LITTLETON	CO		03/18/2022		2,095		14			14		2,109	2,109			
100031584	SAN JOSE	CA		03/29/2019		1,521		51			51		1,572	1,572			
100136514	BOJILE	MD		11/26/2024		1,019		2			2		1,021	1,021			
100136514	FRESNO	CA		11/20/2023		1,031		34			34		1,065	1,065			
100063939	HASBROUCK HEIGHTS	NJ		07/01/2021		3,165		17			17		3,182	3,182			
100179485	BREKERTON	WA		11/21/2024		1,187		2			2		1,189	1,189			
100111051	OCEAN GROVE	NJ		06/29/2023		835		213			213		848	848			
100268498	MONTICELLO	FL		11/12/2024		1,014		15			15		1,029	1,029			
100100478	PRESGOTT VALLEY	AZ		04/27/2023		511		83			83		594	594			
100078264	ASHLAND	MA		02/10/2022		2,592		70			70		2,662	2,662			
100186568	BINGHAM PARK	MI		02/10/2025		1,008		25			25		1,033	1,033			
100127400	DALLAS	TX		06/30/2023		883		616			616		1,499	1,499			
100078905	ARVIDA	CO		02/24/2022		2,184		17			17		2,201	2,201			
100191579	SCAPPOOSE	OR		01/31/2025		990		2			2		992	992			
100027041	NORTH BERGEN	NJ		09/26/2018		328		39			39		367	367			
100266535	BOSTON	MA		12/29/2025		756		(27)			(27)		760	760			
100189407	VALLER	TX		01/14/2025		966		144			144		939	939			
100089221	ATLANTA	GA		11/18/2022		1,081		2			2		1,083	1,083			
100226682	WASHINGTON	DC		06/11/2025		1,349		32			32		1,381	1,381			
100195461	ARVIDA	CO		02/24/2025		1,343		144			144		1,487	1,487			
100081179	PELUSERVILLE	TX		03/18/2022		2,162		65			65		2,227	2,227			
100152441	HANDLE	WA		05/17/2024		1,440		5			5		1,445	1,085			
100128148	POYALLUP	WA		09/18/2023		1,043		3			3		1,046	1,046			
100127533	SPARKS	NV		09/08/2023		1,467		96			96		1,563	1,563			
100157572	RANCHO MIRAGE	CA		07/09/2024		1,391		36			36		1,427	1,427			
100100766	GAITHERSBURG	MD		04/28/2023		1,428		46			46		1,474	1,474			
100123984	SHASTA LAKE	CA		09/26/2023		1,012		2			2		1,014	1,014			
100131508	SAN LOUIS OBISPO	CA		10/13/2023		1,296		40			40		1,336	1,336			
100027061	DISCOVERY BAY	CA		09/26/2018		1,647		153			153		1,800	1,800			
100153621	KISSIMEE	FL		05/17/2024		1,069		6			6		1,075	1,075			
100120848	OAK ISLAND	NC		06/30/2023		991		15			15		1,006	1,006			
100067045	MONKTON	MD		11/04/2022		1,733		25			25		1,758	1,758			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	State					8	9	10	11	12					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100102824	FED OAK	TX		06/22/2023		230	(16)				(16)		.274		.274		
100087413	MICCO	FL		10/25/2022		2,673		224			224		2,897		2,897		
100148186	BRICK	NJ		04/12/2024		1,089	2				2		1,091		1,091		
100000318	HALF MOON BAY	CA		09/27/2016		8,329	.307				.307		8,636		8,636		
100180463	LITTLE EGG HARBOR TWP	NJ		11/25/2024		1,216		19			19		1,235		1,235		
100012820	LAND OF LAKES	FL		06/25/2017		1,159	.249				.249		1,408		1,408		
100116421	AVENTURA	FL		07/20/2023		1,308	.238				.238		1,546		1,546		
100117069	SEVIERVILLE	TN		07/20/2023		1,504		42			42		1,546		1,546		
100131842	SUNSHIN CITY	CA		10/06/2023		648							648		648		
100216644	DACONO	CO		06/23/2025		1,136		.8			.8		1,144		1,144		
100128081	UGBRIDGE	WA		09/08/2023		1,020		2			2		1,022		1,022		
100272876	MONTROSE	CO		07/15/2026		383		3			3		386		386		
100182371	MIAMI	FL		12/12/2024		1,716		.3			.3		1,719		1,719		(345)
100064546	ACCOCKEER	MD		07/01/2021		2,405		11			.11		2,416		2,416		
100083391	VICTORVILLE	CA		05/26/2022		1,111	(22)				(22)		1,089		1,089		
100182625	DAYTONA BEACH	FL		12/12/2024		1,118		.5			.5		1,123		1,123		
100181968	KISSIMEE	FL		12/12/2024		1,096		.29			.29		1,125		1,125		
100117236	RICHMOND	TX		07/20/2023		1,079	.369				.369		1,448		1,448		
100117228	CONROE	TX		07/20/2023		1,432		.167			.167		1,599		1,599		
100030415	CLAREMONT	CA		12/20/2018		2,162	.336				.336		2,498		2,498		
100128000	KENT	WA		09/08/2023		1,278	.72				.72		1,350		1,350		
100011408	RIDGEFIELD	WA		12/23/2016		6,845		.815			.815		7,660		7,660		
100186217	QUEY	MD		12/27/2024		906	1				.1		.907		.907		
100030940	LOS ANGELES	CA		04/09/2019		1,192	.40				.40		1,232		1,232		
100162617	PHOENIX	AZ		06/12/2024		1,275	.44				.44		1,319		1,319		
100135845	OCEANSIDE	CA		11/10/2023		8,649		159			.159		8,808		8,808		
100070031	MIT AIRY	MD		09/01/2021		2,857	.63				.63		2,920		2,920		
100117372	VICTORVILLE	CA		07/20/2023		1,818		.154			.154		1,972		1,972		
100132485	ISLE OF PALMS	SC		11/03/2023		1,075	.48				.48		1,123		1,123		
100079803	UPLAND	CA		04/25/2022		2,044	.51				.51		2,095		2,095		
100182567	SUJANEE	GA		12/12/2024		1,502		.47			.47		1,549		1,549		
100117385	LAS VEGAS	NV		07/20/2023		1,861	.134				.134		1,995		1,995		
100156773	LA CROSSE	WI		06/26/2024		1,444	.4				.4		1,448		1,448		
100177383	LAKEWOOD	CO		01/16/2025		1,153		.4			.4		1,157		1,157		
100031060	FAIRFIELD	CA		03/29/2019		1,017		.211			.211		1,228		1,228		
100181961	HATFIELD	PA		12/12/2024		1,237	.78				.78		1,315		1,315		
100010650	SEVERNA PARK	MD		12/23/2016		4,855		.504			.504		5,359		5,359		
100186884	BIDDEFORD	ME		07/07/2025		1,188		.27			.27		1,215		1,215		
100186575	PORT ORCHARD	WA		12/30/2024		3,390	.249				.249		3,639		3,639		
100100695	LANHAM	MD		04/28/2023		1,410		.64			.64		1,474		1,474		
100134960	LANHAM	MD		10/30/2023		1,068		.3			.3		1,071		1,071		
100198466	BRIDGEPORT	CT		02/28/2025		4,885	.550				.550		5,435		5,435		
100116125	ELGIN	IL		07/20/2023		1,687		.183			.183		1,870		1,870		
100109510	MESA	AZ		07/21/2023		1,148		.5			.5		1,153		1,153		
100026288	CONCORD	NC		09/20/2018		1,253	.167				.167		1,420		1,420		
100100100	MONETA	VA		03/28/2023		1,002		.5			.5		1,007		1,007		
100247227	SAINT CHARLES	IL		10/23/2025		1,163		.33			.33		1,196		1,196		
100120531	AURORA	CO		06/16/2023		1,139	.6				.6		1,145		1,145		
100112266	SPRINGBORO	OH		06/29/2023		777		.197			.197		914		914		
100131630	ROTONDA WEST	FL		10/06/2023		1,111		.26			.26		1,137		1,137		
100024807	WAILUKU	HI		09/20/2018		1,733		.188			.188		1,901		1,901		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100131973	BOULIE	MO		10/13/2023		1,084		3			3		1,087	1,087			
100134866	YUBA CITY	CA		10/30/2023		980		6			6		986	986			
100228443	GULF SHORES	AL		06/11/2025		1,159		98			98		1,217	1,217			
100188758	ROSEVILLE	OH		01/09/2025		1,231		37			37		1,268	1,268			
100214891	SPOKANE VALLEY	WA		06/11/2025		971		37			37		1,008	1,008			
100110246	OAK ISLAND	NC		06/30/2023		1,122		3			3		1,125	1,125			
100188275	DAVIE	FL		01/08/2025		1,425		36			36		1,461	1,461			
100193149	PARKER	CO		02/10/2025		1,167		64			64		1,231	1,231			
100181921	THE VILLAGES	FL		12/12/2024		1,371		6			6		1,377	1,377			
100129116	SANTA ROSA	CA		05/25/2017		436		126			126		562	562			
100151062	SAN JACINTO	CA		05/08/2024		443		24			24		467	467			
100100344	CARLSTADT	NJ		04/27/2023		2,046		183			183		2,229	2,229			
100189713	LACKAWANEN	PA		01/13/2025		867		2			2		869	869			
100644425	WEST COVINA	CA		07/01/2021		3,142		65			65		3,207	3,207			
100133594	NEWARK	NJ		10/23/2023		1,006		8			8		1,014	1,014			
100030870	BROOKLYN	NY		04/09/2019		956		235			235		1,191	1,191			
100135108	SALEM	OR		11/01/2023		927		15			15		942	942			
100131361	STAR	ID		05/25/2017		985		194			194		1,179	1,179			
100116416	ANHEIM	CA		07/20/2023		1,399		332			332		1,731	1,731			
100080018	WELLINGTON	FL		04/26/2022		2,030		55			55		2,085	2,085			
100195282	BELMONT	CA		02/24/2025		50,658		729			729		51,587	51,587			
100153227	RIDGEFIELD	WA		05/17/2024		1,191		80			80		1,271	1,271			
100186043	ELK GROVE	CA		09/20/2024		1,213		7			7		1,220	1,220			
100117752	SAINT CLOUD	FL		07/20/2023		1,110		(6)			(6)		1,104	1,104			
100226998	COLONIA	NJ		09/26/2018		2,343		314			314		2,657	2,657			
100102508	CORAL GABLES	FL		06/07/2023		1,264		20			20		1,284	1,284			
100090120	VERNAL	UT		01/13/2023		620		13			13		633	633			
100111437	COVINGTON	GA		06/29/2023		844		200			200		1,044	1,044			
100117328	MORENO VALLEY	CA		07/20/2023		1,219		2			2		1,221	1,221			
100025158	WEST SACRAMENTO	CA		09/20/2018		1,463		188			188		1,651	1,651			
100164424	LYNNWOOD	CA		12/17/2024		1,046		4			4		1,050	1,050			
100129678	CONVERSE	TX		09/29/2023		1,476		129			129		1,605	1,605			
100129580	CONVERSE	TX		09/29/2023		1,476		129			129		1,605	1,605			
100189741	THE VILLAGES	FL		01/21/2025		1,128		17			17		1,145	1,145			
100043004	BENICIA	CA		05/28/2020		1,665		112			112		1,777	1,777			
100011431	CHANDLER	AZ		12/23/2016		1,271		253			253		1,524	1,524			
100088650	PETALUMA	CA		11/15/2022		1,108		3			3		1,111	1,111			
100192309	TOPEKA RIVER	NJ		02/10/2025		1,063		4			4		1,067	1,067			
100272903	ROULETT	TX		01/12/2026		682		3			3		685	685			
100234821	MONCK'S CORNER	SC		06/28/2025		1,167		103			103		1,270	1,270			
100063867	LEESBURG	VA		07/12/2022		1,336		6			6		1,342	1,342			
100168516	RANCHO CORDOVA	CA		09/25/2024		1,281		41			41		1,322	1,322			
100215470	LONG BEACH	CA		06/12/2025		1,079		11			11		1,090	1,090			
100272600	GREENDALE	WI		07/09/2026		2,730		(71)			(71)		2,659	2,659			
100199112	JURIPA VALLEY	CA		03/03/2025		1,076		4			4		1,080	1,080			
100178330	MADERA	CA		11/19/2024		1,098		34			34		1,132	1,132			
100025194	MORRISTOWN	NJ		09/20/2018		870		91			91		961	961			
100228613	RATHERUM	ID		06/12/2025		1,138		4			4		1,142	1,142			
100235022	ROSEMONT	NC		06/28/2025		2,315		15			15		2,330	2,330			
100136525	NAPLES	FL		11/20/2023		3,086		20			20		3,106	3,106			
100158030	ALAMO	CA		07/09/2024		1,125		12			12		1,137	1,137			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10010088	NORWALK	CT		04/28/2023		2,485		.79			.79		2,564	2,564			
10011257	GAITHERSBURG	MD		05/25/2017		826		118			118		944	944			
10016439	RANCHO CORDOVA	CA		06/21/2024		1,281		.47			.47		1,328	1,328			
100182169	PORT ST LUCIE	FL		12/12/2024		2,590		.272			.272		2,862	2,862			
100010703	MEDFORD	OR		12/23/2016		3,069		.43			.43		3,112	3,112			
100081042	ORANGE BEACH	AL		03/18/2022		2,159		.49			.49		2,208	2,208			
100235369	MIAMI GARDENS	FL		06/29/2025		1,111		.1			.1		1,112	1,112			
100100440	BROOKLYN	NY		04/27/2023		1,446		(17)			(17)		1,429	1,429			
100131621	ATLANTA	GA		10/06/2023		1,356		.5			.5		1,361	1,361			
100135480	ROSEVILLE	OH		11/13/2023		1,024		.25			.25		1,049	1,049			
100219311	RIO RANCHO	NM		06/30/2025		953		.14			.14		967	967			
100147744	EDINBURG	TX		04/08/2024		1,154		.8			.8		1,162	1,162			
100102496	CHULA VISTA	CA		06/07/2023		1,307		.1			.1		1,308	1,308			
100102356	SARASOTA	FL		06/07/2023		1,134		.6			.6		1,140	1,140			
100195259	WINCHESTER	MA		02/24/2025		1,118		.24			.24		1,142	1,142			
100135384	WOODBRIIDGE	VA		11/13/2023		1,001		.1			.1		1,002	1,002			
100192398	ALTON	TX		02/10/2025		1,059		.14			.14		1,073	1,073			
100272510	ALGER	MI		01/08/2026		807		.1			.1		808	808			
100114677	PERRIS	CA		06/29/2023		1,171		(19)			(19)		1,152	1,152			
1001144205	PORT ORCHARD	WA		03/07/2024		1,165		.3			.3		1,168	1,168			
100039280	DUBLIN	CA		09/21/2019		2,438		.99			.99	(185)	2,852	3,106	.254	(1)	.254
100116722	LOS ANGELES	CA		07/20/2023		1,417		.446			.446		1,863	1,863			
100193146	AURORA	CO		02/10/2025		1,156		.66			.66		1,222	1,222			
100195459	PHOENIX	AZ		02/24/2025		1,167		.55			.55		1,222	1,222			
100135107	DALPHIN ISLAND	AL		11/01/2023		965		.23			.23		988	988			
100207109	PLEASANT GROVE	UT		04/24/2025		1,962		.30			.30		1,992	1,992			
100132480	VERO BEACH	FL		11/03/2023		960		(5)			(5)		955	955			
100151983	MIAMI	FL		05/10/2024		1,829		.7			.7		1,836	1,836			
100257175	DANFORTHVILLE	GA		11/26/2025		1,110		.76			.76		1,186	1,186			
100152732	ROYAL PALM BEACH	FL		05/22/2024		1,017		.7			.7		1,024	1,024			
100030651	GARDEN GROVE	CA		04/09/2019		745		.43			.43		788	788			
100169496	VISALIA	CA		09/30/2024		1,101		.3			.3		1,104	1,104			
100189336	MURRIETA	CA		01/21/2025		1,349		.123			.123		1,472	1,472			
100023664	JAMAICA	NY		10/26/2018		702		.318			.318		1,020	1,020			
100186903	FORT WORTH	TX		01/09/2025		821		.20			.20		841	841			
100185340	LAS VEGAS	NV		12/20/2024		1,072		.11			.11		1,083	1,083			
100137861	DAVENPORT	FL		12/08/2023		3,156		.85			.85		3,241	3,241			
100132934	KYLE	TX		11/03/2023		849		.1			.1		850	850			
100046656	BAYSHORE	NY		11/25/2020		826		.111			.111		737	737			
100087471	PERRIS	CA		10/25/2022		1,915		.86			.86		2,001	2,001			
100166220	WINCHESTER	MA		09/09/2024		1,148		.34			.34		1,182	1,182			
100126306	NEW BRITAIN	CT		06/30/2023		(63,453)		(52)			(52)		(63,505)	(31,060)		32,445	32,445
100024791	LAS VEGAS	NV		09/20/2018		1,415		.200			.200		1,615	1,615			
100116986	KIHEI	HI		07/20/2023		1,437		.415			.415		1,852	1,852			
100129724	LAS VEGAS	NV		09/29/2023		2,984		.27			.27		3,011	3,011			
100031722	CYPRESS	TX		03/29/2019		1,622		.194			.194		1,816	1,816			
100151903	PALMDALE	CA		05/10/2024		1,092							1,092	1,092			
100114811	CONVERSE	TX		04/17/2024		1,388		.189			.189		1,577	1,577			
100012008	WEST LINN	OR		03/08/2017		2,350		.642			.642		2,992	2,992			
100069211	COEUR D'ALENE	ID		11/18/2022		1,247		.10			.10		1,257	1,257			
100060630	AMERICAN CANYON	CA		06/01/2021		3,050		.12			.12		3,062	3,062			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021640	FRESNO	CA		07/23/2025		1,404		29			29		1,433		1,433		
100025907	NORTH BEREN	NI		09/20/2018		2,489		242			242		2,731		2,731		
100081337	SUNSHIDE BOH	SC		03/18/2022		2,302		30			30		2,332		2,332		
100140103	FREDERICK	MD		01/09/2024		1,180		7			7		1,187		1,187		
100158729	PALM DESERT	CA		07/10/2024		1,079		5			5		1,084		1,084		
100025900	MORENO VALLEY	CA		06/20/2018		1,047		169			169		1,216		1,216		
100113611	ROBERT PARK	CA		06/29/2023		834		493			493		1,327		1,327		
100114207	WEST PALM BEACH	FL		06/29/2023		1,043		6			6		1,049		1,049		
100180327	SPRING CITY	TN		11/25/2024		1,174		18			18		1,192		1,192		
100107796	HOMESTEAD	FL		05/19/2023		1,824		78			78		1,902		1,902		
100026906	NATIONAL CITY	CA		09/26/2018		1,021		269			269		1,290		1,290		
100116332	ENGLEWOOD	CO		07/20/2023		1,495		430			430		1,925		1,925		
100128174	JOSHUA TREE	CA		06/18/2023		1,118		13			13		1,131		1,131		
100117899	LONG BEACH	CA		07/20/2023		1,288		213			213		1,501		1,501		
100127288	CUMMING	GA		06/30/2023		1,716		466			466		2,182		2,182		
100135244	PINEHURST	NC		11/08/2023		1,204		17			17		1,221		1,221		
100116313	BROOKLYN	NY		07/20/2023		8,097		1,861			1,861		9,958		9,958		
100273123	AUSTIN	TX		01/15/2026		362		2			2		364		364		
100181952	GRAND JUNCTION	CO		12/12/2024		1,151		33			33		1,184		1,184		
100081121	CONWAY	MI		03/18/2022		3,692		110			110		3,802		3,802		
100210245	OPA LOCKA	FL		05/09/2025		983		6			6		989		989		
100182293	SAINT JOHNS	FL		12/12/2024		6,115		386			386		6,501		6,501		
100113379	WINTER PARK	FL		06/29/2023		374		292			292		666		666		
100117308	PATERSON	NJ		07/20/2023		1,450		434			434		1,884		1,884		
100190952	GARNER	NC		01/28/2025		1,096		13			13		1,109		1,109		
100030890	GARDEN CITY	GA		04/09/2019		1,174		117			117		1,291		1,291		
100131667	CONVERSE	TX		10/06/2023		1,449		141			141		1,590		1,590		
100132010	CONVERSE	TX		10/13/2023		1,451		139			139		1,590		1,590		
100118028	CORONA	CA		07/20/2023		1,365		74			74		1,439		1,439		
100214652	HOUSTON	TX		06/10/2025		2,532		26			26		2,558		2,558		
100113847	ORLANDO	FL		05/25/2017		1,324		151			151		1,475		1,475		
100136072	BAKERSFIELD	CA		11/16/2023		949		7			7		956		956		
100226367	PRESOTT	AZ		07/30/2025		1,052		(37)			(37)		1,015		1,015		
100027644	BROOKDALE	CA		10/26/2018		1,326		126			126		1,452		1,452		
100081526	RANCHO CALIFORNIA	CA		03/18/2022		2,139		54			54		2,193		2,193		
100211740	DAVIDSON	NC		05/19/2025		1,075		12			12		1,087		1,087		
100147263	CAPE CORAL	FL		03/28/2024		956		(41)			(41)		915		915		
100188797	WASHINGTON	DC		07/09/2025		1,249		59			59		1,308		1,308		
100164388	ERIE	CO		06/21/2024		1,200		33			33		1,233		1,233		
100026730	INGLEWOOD	CA		09/26/2018		725		531			531		1,256		1,256		
100195555	AUSTIN	TX		02/24/2025		973		9			9		982		982		
100112861	FREDERICKSBURG	VA		06/29/2023		2,848		84			84		2,932		2,932		
100195884	LOMBARD	IL		02/24/2025		1,215		85			85		1,300		1,300		
100023961	SEASIDE HEIGHTS	NJ		10/26/2018		964		215			215		1,179		1,179		
100169170	APACHE JUNCTION	AZ		09/27/2024		1,233		27			27		1,260		1,260		
100202550	BRIDGEPORT	CT		03/21/2025		1,310		136			136		1,446		1,446		
100014530	YORKTOWN HEIGHTS	NY		06/27/2017		446		120			120		566		566		
100132141	CONVERSE	TX		10/13/2023		1,750		171			171		1,921		1,921		
100136443	COACHELLA	CA		11/20/2023		1,239		107			107		1,346		1,346		
100212185	SILVERDALE	WA		05/22/2025		1,438		8			8		1,446		1,446		
100168047	MONTVILLE	NJ		09/20/2024		1,990		13			13		2,003		2,003		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10007866	DIAMOND BAR	CA		02/02/2022		2,132		26			26		2,158		2,158		
10013168	PORT ARANSAS	TX		10/06/2023		1,132		13			13		1,145		1,145		
10017142	MAYWOOD	CA		07/20/2023		1,491		252			252		1,743		1,743		
10021250	NORTH MIAMI	FL		05/28/2025		963							963		963		
10013166	POCONO	CA		10/06/2023		976		24			24		1,000		1,000		
10008791	SAN FERNANDO	CA		10/25/2022		2,670		158			158		2,828		2,828		
10013292	MIRAMAR	FL		05/25/2017		1,001		251			251		1,252		1,252		
100201025	NORTH WALES	PA		03/12/2025		1,621		4			4		1,625		1,625		
10016715	PLACENTIA	CA		07/20/2023		1,432		208			208		1,640		1,640		
100116530	COCA BEACH	FL		07/20/2023		1,465		165			165		1,630		1,630		
100180363	FRESNO	CA		11/25/2024		1,166		20			20		1,186		1,186		
100201234	FLOREY BRANCH	GA		03/12/2025		1,153		51			51		1,204		1,204		
100136476	MILLVILLE	DE		11/20/2023		1,174		126			126		1,300		1,300		
100103744	NEW CARROLLTON	MD		05/08/2023		786		1			1		787		787		
100043873	ROSEMEAD	CA		06/19/2020		1,915		17			17		1,932		1,932		
100179436	WINCHESTER	WA		11/21/2024		1,182		26			26		1,208		1,208		
100194900	AUSTIN	TX		03/28/2025		5,241		14			14		5,255		5,255		
100268574	WHITEWATER	CA		12/29/2025		770		5			5		775		775		
100025184	BAY SHORE	NY		09/20/2018		859		265			265		1,124		1,124		
100244918	MAPLE GROVE	MN		09/29/2025		1,124		6			6		1,130		1,130		
100202632	SPARKS	NV		03/24/2025		1,293		150			150		1,443		1,443		
100200527	INGLEWOOD	CA		03/11/2025		1,085		2			2		1,087		1,087		
100214605	BRAXELTON	GA		06/09/2025		4,203		60			60		4,263		4,263		
100194698	LAWRENCEVILLE	GA		02/21/2025		1,161		64			64		1,225		1,225		
100133734	PHOENIX	AZ		10/23/2023		1,246		58			58		1,304		1,304		
100137031	ST GEORGE	UT		11/28/2023		1,109		52			52		1,161		1,161		
100032113	SAN JOSE	CA		03/29/2019		1,140		36			36		1,176		1,176		
100192564	SARASOTA	FL		02/10/2025		1,531		43			43		1,574		1,182		(392)
10011978	SEATTLE	WA		06/29/2023		1,599		541			541		2,140		2,140		
100045797	ATLANTA	GA		11/25/2020		1,208		65			65		1,273		1,273		
100144068	LOGANVILLE	GA		03/07/2024		798		25			25		823		823		
100116341	SOUTH PADRE ISLAND	TX		07/20/2023		1,397		296			296		1,693		1,693		
100116342	SOUTH PADRE ISLAND	TX		07/20/2023		1,386		307			307		1,693		1,693		
100195660	WINCHESTER	WA		02/24/2025		1,211		84			84		1,295		1,295		
100228471	MERIDIAN	ID		06/11/2025		1,076		11			11		1,087		1,087		
100159606	VANDOVER	WA		07/15/2024		888		4			4		892		892		
100161989	CHICAGO	IL		07/31/2024		886		6			6		892		892		
100164685	QUEEN CREEK	AZ		06/21/2024		6,206		145			145		6,351		6,351		
100181992	ENGLEWOOD	CO		12/12/2024		2,370		12			12		2,382		2,382		
100221741	LAKE WORTH BEACH	FL		07/25/2025		971		10			10		981		981		
100116309	FOHARD BEACH	NY		07/20/2023		2,689		670			670		3,359		3,359		
100112373	FISHKILL	NY		06/29/2023		904		632			632		1,536		1,536		
100110615	CEDAR PARK	TX		06/30/2023		1,580		4			4		1,584		1,190		(394)
100191574	SACRAMENTO	CA		07/31/2025		1,043		21			21		1,064		1,064		
100139473	FRESNO	CA		12/28/2023		906		10			10		916		916		
100116159	EMERSON	NJ		07/20/2023		936		86			86		1,022		1,022		
100026129	LOS ANGELES	CA		06/20/2018		1,255		137			137		1,392		1,392		
100116593	GALT	CA		07/20/2023		1,427		162			162		1,589		1,589		
4010066291	BALTIMORE	MD		01/10/2024		558		(16)			(16)		542		542		
100210307	LEWIS	DE		05/09/2025		1,602		12			12		1,614		1,614		
100193537	OLYMPIA	WA		11/10/2023		2,661		43			43		2,704		2,704		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019495	PROSPER	TX		02/21/2025		3,008		71			71		3,079	3,079			
10017354	OAKLAND	CA		07/20/2023		1,660		426			426		2,086	2,086			
10018894	ORANGE BEACH	AL		01/09/2025		1,308					7		1,315	7			
10016294	EAGLE	ID		06/12/2024		3,273		20			20		3,293	3,293			
10019309	LITTLETON	CO		02/10/2025		1,291		155			155		1,446	1,446			
10018878	KNIGHTDALE	NC		01/09/2025		1,251		78			78		1,329	1,329			
10014853	LOS ANGELES	CA		04/12/2024		1,232		10			10		1,242	1,242			
10019538	SPARKS	NV		11/20/2023		1,287		153			153		1,440	1,440			
10009006	AURORA	CO		12/28/2022		6,472		44			44		6,516	6,516			
10010892	CEDAR GLEN	CA		05/25/2023		1,073		8			8		1,081	1,081			
10014077	WEST HAVERTHAW	NY		01/30/2024		1,006		(55)			(55)		951	951			
10003155	SAN JUAN CAPISTRANO	CA		03/29/2019		954		48			48		1,002	1,002			
100138123	MIDDLETOWN	NJ		12/14/2023		917		(2)					915	(2)			
10012054	SILVER SPRING	MD		06/30/2023		982		11			11		993	993			
10019520	ORANGE BEACH	AL		11/08/2023		4,474		127			127		4,601	4,601			
100180313	ANTIOCH	CA		11/25/2024		1,163					17		1,180	17			
100212191	WATERVILLE	IL		05/22/2025		1,278		5			5		1,283	1,283			
100112256	FENTON	IA		06/29/2023		782		204			204		986	986			
100195383	DAVENPORT	FL		12/20/2024		1,156		17			17		1,173	17			
100031882	LOS ANGELES	CA		03/29/2019		1,621					17		1,638	17			
100261272	WOODSTOCK	GA		12/05/2025		694		8			8		702	702			
100132093	CONVERSE	TX		10/13/2023		1,568		143			143		1,711	1,711			
100061300	RIVERSIDE	CA		03/18/2022		2,083		40			40		2,123	2,123			
100025930	BROCKTON	MA		09/20/2018		1,032		213			213		1,245	1,245			
100025780	TACOMA	WA		09/20/2018		1,152		198			198		1,350	1,350			
100081547	SAN MATEO	CA		03/18/2022		2,066		27			27		2,093	2,093			
100087289	POINT PLEASANT BEACH	NJ		10/25/2022		2,388		178			178		2,566	2,566			
100188657	PHOENIX	AZ		02/10/2025		972		21			21		993	993			
100071746	JUPITER	FL		04/26/2018		1,731		99			99		1,830	1,830			
100030788	SEACALUS	NJ		04/09/2019		1,040		209			209		1,249	1,249			
100081766	ATLANTA	GA		03/18/2022		2,039		53			53		2,092	2,092			
100173949	LINWOOD	CA		07/20/2023		1,458		282			282		1,740	1,740			
100159441	BRIDGEPORT	CT		07/15/2024		1,470		33			33		1,503	1,503			
100119169	MYRTLE BEACH	SC		07/31/2023		1,312		1			1		1,313	985		(328)	(328)
100011556	SPARKS GLENCE	MD		03/08/2017		598		339			339		927	927			
100029098	LAS VEGAS	NV		10/26/2018		1,081		261			261		1,342	1,342			
100134555	LOS ANGELES	CA		10/30/2023		926		15			15		941	941			
100031544	WOODLAND HILLS	CA		03/29/2019		3,805		82			82		3,887	3,887			
100028498	FONTANA AREA	CA		10/26/2018		662		288			288		950	950			
100182243	LITTLETON	CO		12/12/2024		1,338		120			120		1,458	1,458			
100268551	HENDERSON	NV		12/29/2025		716		4			4		720	720			
100113214	SIMI VALLEY	CA		06/29/2023		782		294			294		1,076	1,076			
100151687	DECATUR	GA		05/10/2024		1,103		7			7		1,110	1,110			
100079161	LEANDER	TX		02/24/2022		2,038		29			29		2,067	2,067			
100202625	TUXER	GA		03/24/2025		1,128		27			27		1,155	1,155			
100177335	WIMBERLEY	TX		01/16/2025		1,021		(27)					994	994			
100110280	JACKSONVILLE	FL		06/30/2023		1,200		19			19		1,219	1,219			
100152341	RIDGEFIELD	WA		05/17/2024		1,491					110		1,601	1,601			
100025283	SAINT ALBANS	NV		09/20/2018		1,612		195			195		1,807	1,807			
100131777	SILVER SPRING	MD		10/06/2023		1,612		98			98		1,710	1,710			
100147126	COLORADO SPRINGS	CO		05/08/2024		1,006		5			5		1,011	1,011			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081541	PROVIDENCE	UT		03/18/2022		2,053		.46			.46		2,099				
100177384	HERALD	CA		07/20/2023		1,568		.407			.407		1,975				
100101643	FRISCO	CO		04/26/2023		1,404		.37			.37		1,441				
100148373	LANCASTER	CA		04/12/2024		5,118		.201			.201		5,319				
100166250	SUITE CITY	NC		09/09/2024		1,149		.15			.15		1,164				
100116642	CORONA	CA		07/20/2023		2,004		.42			.42		2,046				
100166225	WINCHESTER	WA		09/09/2024		1,199		.21			.21		1,220				
100235270	BENTONVILLE	AR		08/29/2025		935		.17			.17		952				
10015321	MILLVILLE	DE		05/30/2024		1,103		.30			.30		1,133				
100277447	TACOMA	WA		02/13/2026		364		.2			.2		366				
100214630	CHICAGO	IL		06/10/2025		976		.18			.18		994				
100176580	LAURENCEVILLE	GA		11/15/2024		1,081		.9			.9		1,090				
100136510	BARNETT	MO		11/27/2023		1,659		.42			.42		1,901				
100025571	POUGHKEEPSIE	NY		09/20/2018		639		.429			.429		1,068				
100031684	AMERICAN CANYON	CA		03/29/2019		1,593		.122			.122		1,715				
100136320	BULLHEAD CITY	AZ		11/20/2023		1,209		.3			.3		1,212				(302)
100152233	MORGANTON	GA		05/17/2024		718		.2			.2		720				
4010048372	TRENTON	NJ		04/26/2023		963		(24)			(24)		939				
100220866	MODER	CA		07/18/2025		1,870		.35			.35		1,905				
100131581	INDIAN TRAIL	NC		10/06/2023		1,024		.15			.15		1,039				
100140445	JACKSONVILLE	FL		05/25/2017		1,433		.118			.118		1,551				
100079528	MIAMI	FL		04/25/2022		1,966		.20			.20		1,986				
100151405	LOS ANGELES	CA		05/10/2024		1,105		.1			.1		1,106				
100144181	PEORIA	AZ		03/07/2024		1,118		.2			.2		1,120				
100113446	JAWAICA	NY		06/29/2023		1,037		.840			.840		1,877				
100055829	HAPPY VALLEY	OR		07/23/2021		1,694		(213)			(213)		1,481				
100156519	SPARKS	NV		06/24/2024		1,236		.50			.50		1,286				
100158679	BRACENTON	FL		07/10/2024		1,326		.36			.36		1,362				
100197543	LOS BANOS	CA		02/26/2025		1,109		.4			.4		1,113				
100157957	CARSON CITY	NV		07/09/2024		1,126		.45			.45		1,171				
100011560	ALTAMONTE SPRINGS	FL		03/08/2017		628		.181			.181		809				
100221182	PORT SAINT LOUIE	FL		07/21/2025		966		.2			.2		968				
100084634	KISSIMEE	FL		06/02/2022		560		(56)			(56)		504				
100100475	BROOKLYN	NY		04/27/2023		1,663		.197			.197		1,860				
100116592	DIAMOND BAR	CA		07/20/2023		1,489		.301			.301		1,800				
100194751	EDINBURG	TX		02/21/2025		1,069		.11			.11		1,080				
100176709	POOLESVILLE	MO		11/15/2024		1,290		.25			.25		1,315				
100127250	NEWTOWN	PA		06/30/2023		4,241		.947			.947		5,188				
100181951	MORFEE	NY		12/12/2024		1,143		.22			.22		1,165				
100181954	MORFEE	NY		12/12/2024		1,143		.22			.22		1,165				
100168101	SALT LAKE CITY	UT		09/20/2024		10,739		.64			.64		10,803				
100197553	WINCHESTER	MA		11/28/2023		1,202		.101			.101		1,303				
100146550	HILLSBORO	OR		03/26/2024		1,475		.8			.8		1,483				
100101660	PLAINFIELD	NJ		04/26/2023		1,189		.6			.6		1,195				
100026776	SIMI VALLEY	CA		09/26/2018		2,330		.71			.71		2,401				
100171481	GULF SHORES	AL		07/20/2023		1,009		.6			.6		1,015				
100191902	SAN LEANORO	CA		07/28/2023		1,506		.338			.338		1,844				
100031630	WOODLAND HILLS	CA		03/29/2019		2,207		.37			.37		2,244				
100153555	PIMA	AZ		05/30/2024		927		.5			.5		932				
100031210	LOS ANGELES	CA		03/29/2019		1,590		.197			.197		1,787				
100182448	NEWARK	NJ		12/12/2024		12,676		.23			.23		12,699				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100220210	DAVIS	CA		07/11/2025		927		5				5	932		932		
100113209	JAMAICA	NY		06/29/2023		230		202			202		432		432		
100123986	PLANO	TX		09/26/2023		966			12		12		978		978		
100185456	RALEIGH	NC		12/20/2024		1156		62			62		1218		1218		
100200580	EDINBURG	TX		03/11/2025		1071			3		3		1074		1074		
100200619	EDINBURG	TX		03/11/2025		1071			3		3		1074		1074		
100029778	OZONE PARK	NY		10/26/2018		1194		168			168		1362		1362		
100151506	RANCHO CORDOVA	CA		05/10/2024		1232		59			59		1291		1291		
100013137	PORT ORANGE	FL		05/25/2017		1062		281			281		1343		1343		
100100550	SANIT CLOUD	FL		04/27/2023		1114			3		3		1117		1117		
100214058	EAGLE	ID		05/29/2025		1299		111			111		1410		1410		
100196506	HIGHLAND	UT		11/20/2023		1276		151			151		1427		1427		
100180325	PARKER	CO		11/25/2024		1408		74			74		1482		1482		
100110344	AUSTIN	TX		06/30/2023		1268		16			16		1284		1284		
100199880	POTTSTOWN	PA		01/21/2025		1230		87			87		1317		1317		
100207438	SOUTH AWOY	NJ		04/29/2025		816		(43)			(43)		773		773		
100063944	COCONUT CREEK	FL		07/12/2022		1265			1		1		1266		1266		
100188625	KENESAW	GA		01/09/2025		1172		30			30		1202		1202		
100120725	CLIFTON	VA		08/25/2023		1054		8			8		1062		1062		
100139194	KISSIMEE	FL		12/28/2023		799		7			7		806		806		
100142686	WEBSTER	MA		09/27/2017		437		95			95		532		532		
100100110	PALM BEACH GARDENS	FL		03/28/2023		894		4			4		898		898		
100235229	ESCALON	CA		08/29/2025		957		12			12		969		969		
100151004	WINCHESTER	MA		05/10/2024		1125		28			28		1153		1153		
100118113	SACRAMENTO	CA		07/20/2023		1361		75			75		1436		1436		
100132867	CLEMONT	FL		11/03/2023		797		18			18		815		815		
100181256	WEBSTER	MA		12/06/2024		1000		21			21		1021		1021		
100013067	SAN FERNANDO	CA		05/25/2017		728		158			158		886		886		
100216803	PHOENIX	AZ		06/23/2025		999		7			7		1006		1006		
100029519	WOODLAND	CA		10/26/2018		1983		113			113		2096		2096		
100134501	NAPLES	FL		10/30/2023		1106		3			3		1109		1109		
100012645	SAN JOSE	CA		05/25/2017		1102		137			137		1239		1239		
100110161	HIDE PARK	MA		06/30/2023		1189		12			12		1201		1201		
100027033	VALLEJO	CA		09/26/2018		2139		939			939		3078		3078		
100028576	ANTIOCH	CA		10/26/2018		995		226			226		1221		1221		
100024820	SANTA ANA	CA		09/20/2018		1029		141			141		1170		1170		
100117781	FISHERS	IN		07/20/2023		2772		57			57		2829		2829		
100031666	BENICIA	CA		03/29/2019		1596		146			146		1742		1742		
100152949	COACHELLA	CA		05/17/2024		1281		95			95		1376		1376		
100029171	NEWTON	MA		10/26/2018		1559		214			214		1773		1773		
100116721	NEIGHALL AREA SANTA CLARITA	CA		07/20/2023		2421		408			408		2829		2829		
100203523	ANNA	TX		03/26/2025		1084		3			3		1087		1087		
100091969	BUTLER	TN		02/22/2023		1231		2			2		1233		1233		
100142602	KNOXVILLE	TN		02/08/2024		1118			9		9		1127		1127		
100156517	LAS VEGAS	NV		06/24/2024		91800		334			334		92134		92134		
100193008	FERNANDINA BEACH	FL		02/10/2025		1007			12		12		1019		1019		
100216457	PARMOUNT	CA		06/20/2025		995			9		9		1004		1004		
100120501	SAN JACINTO	CA		06/16/2023		839			4		4		843		843		
100188807	FORT WORTH	TX		01/09/2025		806			18		18		824		824		
100112333	KAUKAUNA	WI		06/29/2023		570		29			29		599		599		
100029217	LAS VEGAS	NV		10/26/2018		1368		131			131		1499		1499		

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014965	BRIDGEPORT	CT		04/24/2024		1,385		90			90		1,475	1,475			
100030732	MOLT	MT		04/09/2019		886		242			242		1,128	1,128			
100181210	PORI SAINT LUCIE	FL		12/06/2024		1,934		16			16		1,610	1,610			
100211850	COLUMBUS	OH		05/19/2025		1,049		15			15		1,064	1,064			
100011982	SOUTH RICHMOND HILL	NY		03/08/2017		2,475		199			199		2,674	2,674			
100081329	WEST LAKE HILLS	TX		03/18/2022		2,179		78			78		2,257	2,257			
100024775	PEMERROKE PINES	FL		09/20/2018		966		267			267		1,233	1,233			
100189197	AVE MARIA	FL		01/13/2025		1,062		5			5		1,067	1,067			
100132351	ANNEHEIM	CA		11/03/2023		1,071		55			55		1,126	1,126			
100025520	STATEN ISLAND	NY		09/20/2018		1,707		138			138		1,845	1,845			
100156733	AURORA	CO		07/10/2024		1,296		92			92		1,388	1,388			
100025937	ONTARIO	CA		09/20/2018		997		210			210		1,207	1,207			
100132008	PHOENIX	AZ		10/13/2023		1,200		55			55		1,255	1,255			
100179468	BOTHELL	WA		11/21/2024		34,738		38			38		34,776	34,776			
100166235	BREKERTON	WA		09/09/2024		1,128		18			18		1,146	1,146			
100128090	GOODLETTSVILLE	TN		06/08/2023		401		15			15		416	416			
100143218	VANCOUVER	WA		02/16/2024		1,212		17			17		1,229	1,229			
100186688	BUFFORD	GA		12/31/2024		998		(20)			998		938	938			
100160193	ROTONDA WEST	FL		07/18/2024		905		5			5		910	910			
100149802	WINCHESTER	MA		04/26/2024		1,190		11			11		1,201	1,201			
100202892	MILLVILLE	DE		03/24/2025		1,119		39			39		1,158	1,158			
100119882	CHARLOTTE	NC		06/11/2023		1,185		5			5		1,190	1,190			
100135736	JENSEN BEACH	FL		11/10/2023		954		20			20		974	974			
100216178	LAS VEGAS	NV		06/18/2025		957		4			4		961	961			
100201920	EAST ORANGE	NJ		03/18/2025		888		(6)			(6)		882	882			
100203920	LAS VEGAS	NV		03/27/2025		1,169		41			41		1,210	1,210			
100117550	MORENO VALLEY	CA		07/20/2023		1,363		54			54		1,417	1,417			
100116961	DAVENPORT	FL		07/20/2023		1,532		475			475		2,007	2,007			
100166221	WINCHESTER	MA		09/09/2024		1,194		21			21		1,215	1,215			
100129356	PALM SPRINGS	CA		09/25/2023		8,094		13			13		8,107	8,107			
100066653	LONGVIEW	WA		09/30/2022		1,269		13			13		1,282	1,282			
100120911	MOSELEY	VA		06/30/2023		1,046		18			18		1,064	1,064			
100153169	HALEAH	FL		05/30/2024		1,019		1			1		1,020	1,020			
100138666	FLUSHING	NY		12/21/2023		12,934		397			397		13,331	13,331			
100127542	SILVER SPRINGS	AR		09/08/2023		1,190		25			25		1,215	1,215			
100147890	MERED	CA		04/08/2024		2,770		122			122		2,892	2,892			
100185437	TUSCON	AZ		12/20/2024		1,138		38			38		1,176	1,176			
100110061	RIDGEFIELD	WA		06/30/2023		1,528		59			59		1,587	1,587			
100127375	PHILADELPHIA	PA		06/30/2023		900		540			540		1,440	1,440			
100268736	MOAB	UT		12/29/2025		737		7			7		744	744			
100162907	RANCHO CORDOVA	CA		06/12/2024		1,997		86			86		2,073	2,073			
100117101	GARDEN GROVE	CA		07/20/2023		1,444		439			439		1,883	1,883			
100026019	RED BANK	NJ		09/20/2018		1,348		313			313		1,661	1,661			
100229983	RICHARDSON	TX		08/22/2025		962		2			2		964	964			
100215811	WASHINGTON	DC		06/12/2025		2,865		48			48		2,913	2,913			
100203926	FREDERICKSBURG	VA		03/27/2025		1,178		51			51		1,229	1,229			
100110658	RIDGEFIELD	WA		06/30/2023		1,626		63			63		1,689	1,689			
100216023	PULLMAN	WA		06/17/2025		957		1			1		958	958			
100135088	BRANTON	FL		11/01/2023		1,128		44			44		1,172	1,172			
100121039	SARASOTA	FL		06/30/2023		1,740		87			87		1,827	1,827			
100182308	MANTECA	CA		12/12/2024		1,068		3			3		1,071	1,071			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031644	SAN JOSE	CA		03/29/2019		1,505		33			33		1,538	1,538			
100081422	STATEN ISLAND	NY		03/18/2022		4,034		59			59		4,093	4,093			
100142010	TAMPA	FL		02/29/2024		954							954	954			
100171954	MERIDIAN	ID		10/17/2024		1,277		30			30		1,307	1,307			
100148625	ELIZABETHPORT	NJ		05/15/2024		726		2			2		728	728			
100080008	LAFALETTE	CA		04/08/2022		1,916		22			22		1,938	1,938			
100012735	MIAMI	FL		05/25/2017		1,150		183			183		1,333	1,333			
100151092	SARCENT	TX		05/08/2024		2,453		8			8		2,461	2,097			
100025094	LOS ANGELES	CA		06/20/2018		935		151			151		1,086	1,086			
10019535	MANOR	TX		07/28/2023		1,741		44			44		1,785	1,785			(364)
100113433	CHICAGO	IL		06/29/2023		1,338		559			559		1,897	1,897			
100031105	PEMBROKE PINES	FL		03/29/2019		939		227			227		1,166	1,166			
100151587	VICTORVILLE	CA		05/10/2024		1,875		73			73		1,948	1,948			
100133157	BRENTWOOD	TN		11/29/2023		889		11			11		900	900			
100031094	NAPLES	FL		03/29/2019		2,308		27			27		2,335	2,335			
100127402	WOODBRIIDGE	VA		06/30/2023		901		527			527		1,428	1,428			
100192561	ACWORTH	GA		02/10/2025		1,149		99			99		1,248	1,248			
100112923	MASTIC	NY		06/29/2023		418		480			480		898	898			
100031870	HARBOR CITY	CA		03/29/2019		1,912		137			137		2,049	2,049			
100117889	CYPRESS	TX		07/20/2023		1,309		28			28		1,337	1,337			
100219020	CHICAGO	IL		06/27/2025		343		7			7		350	350			
100153626	TAMPA	FL		05/31/2024		921		17			17		938	938			
100117315	KISSIMEE	FL		07/20/2023		1,934							1,934	1,934			
100014375	FARMINGDALE	NY		09/27/2017		1,993		104			104		2,097	2,097			
100220958	WINTER PARK	FL		07/18/2025		1,208		4			4		1,212	1,212			
100136386	LEHIGH ACRES	FL		11/20/2023		968		14			14		982	982			
100188810	CHARLOTTE	NC		07/09/2025		1,177		42			42		1,219	1,219			
100028465	MIAMI	FL		10/26/2018		1,015		152			152		1,167	1,167			
100207219	PALMDALE	CA		04/28/2025		962		1			1		963	963			
100193007	WILMINGTON	DE		02/10/2025		1,144		124			124		1,268	1,268			
100200893	KENESAW	GA		03/11/2025		1,046		8			8		1,054	1,054			
100111089	MARIETTA	GA		06/29/2023		4,445		76			76		4,521	4,521			
100158673	MARS HILL	NC		07/10/2024		1,212		58			58		1,270	1,270			
100102599	DETROIT	MI		06/07/2023		1,100		36			36		1,136	1,136			
100216543	HENDERSON	NV		06/23/2025		1,070		54			54		1,124	1,124			
100197043	PORT SAINT LUCIE	FL		11/28/2023		1,259		14			14		1,273	1,273			
100127977	ANTIOCH	CA		09/08/2023		1,128		39			39		1,167	1,167			
100112034	CITRUS HEIGHTS	CA		06/29/2023		498		477			477		975	975			
100127232	SANTA MARIA	CA		06/30/2023		4785		465			465		1,250	1,250			
100091402	HAIRSTEAD	NC		02/22/2023		1,200		4			4		1,204	1,204			
100168593	GULF SHORES	AL		09/25/2024		1,135		3			3		1,138	1,138			
100044826	SAN DIEGO	CA		11/19/2020		1,688		148			148		836	836			
100158884	GRESHAM	OR		07/12/2024		3,281		111			111		3,392	3,392			
100080165	SACRAMENTO	CA		02/25/2022		3,244		20			20		3,264	3,264			
100129874	SAVANNAH	GA		09/21/2023		762		(34)			(34)		728	728			
100161586	MOCKINNEY	TX		08/21/2024		1,090		4			4		1,094	1,094			
100028554	ALETA	CA		10/26/2018		1,386		52			52		1,438	1,438			
100024750	PALM ISLES PARK	NJ		09/20/2018		2,028		138			138		2,166	2,166			
100135944	BAKERSFIELD	CA		11/15/2023		2,614		7			7		2,621	2,621			
100100880	THORNTON	CO		04/28/2023		1,531		11			11		1,542	1,542			
100194392	PATERSON	NJ		10/27/2023		731		14			14		745	745			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023516	LAS VEGAS	NV		06/15/2025		1,046		.23			.23		1,069				
100151782	ROCKVILLE	MD		05/10/2024		1,606		.11			.11		1,617				
100180286	YAKIMA	WA		11/25/2024		4,348		.70			.70		4,418				
100112718	SANTA ANA	CA		06/29/2023		927		.499			.499		1,426				
100026738	HERALD	CA		09/26/2018		1,733		.247			.247		1,980				
100024901	GARDEN GROVE	CA		09/20/2018		788		.205			.205		.993				
100025496	SAN DIEGO	CA		09/20/2018		1,173		.250			.250		1,423				
100158024	SUGAR LAND	TX		07/09/2024		1,028		.4			.4		1,032				
100129411	SAN DIEGO	CA		09/26/2023		1,142		.13			.13		1,155				
100194641	AUSTIN	TX		02/21/2025		1,131		.25			.25		1,156				
100132291	WALL	NJ		10/13/2023		1,082							1,082				
100215764	FRISCO	CO		06/12/2025		1,121		.5			.5		1,126				
100117725	WEST COVINA	CA		07/20/2023		1,133		.7			.7		1,140				
100123694	SALIDA	NC		09/29/2023		1,133		.6			.6		1,139				
100117311	CHINO	CA		07/20/2023		1,488		.449			.449		1,937				
100088861	SEATTLE	WA		11/15/2022		1,110		.6			.6		1,116				
100029338	ELK GROVE	CA		10/26/2018		1,324		.199			.199		1,523				
100044613	MONTEBELLO	CA		11/19/2020		1,687		.46			.46		1,733				
100150631	RIDGEFIELD	WA		05/03/2024		1,139		.22			.22		1,161				
100205664	CAPE CORAL	FL		05/09/2025		1,398		.4			.4		1,402				
100138349	HAIRSTEAD	NC		12/18/2023		1,570		.3			.3		1,573				
100117534	PERRIS	CA		07/20/2023		1,168		.30			.30		1,198				
100206621	HOUSTON	TX		04/23/2025		942		.1			.1		.943				
100137955	LITTLE EGG HARBOR	NJ		12/13/2023		794		.2			.2		.796				
100144028	SAN BERNARDINO	CA		03/07/2024		.682		.2			.2		.684				
100153092	BRACENTON	FL		06/27/2024		969		.10			.10		.979				
100111049	MOUNT ARLINGTON	NJ		06/29/2023		883		.134			.134		1,017				
100087532	MIAMI	FL		10/25/2022		1,921		.170			.170		2,091				
100118828	PARLUP	NV		07/27/2023		899		.2			.2		.901				
100136200	SACRAMENTO	CA		11/20/2023		51,985		.541			.541		52,526				
100127273	BALDWIN	NY		06/30/2023		1,196		.567			.567		1,763				
100186904	FORT WORTH	TX		07/09/2025		798		.18			.18		.816				
100010790	HESPERUS	CO		12/23/2016		1,158		.171			.171		1,329				
100031240	REDDING	CA		03/29/2019		891		.159			.159		1,050				
100011416	SUNNYVALE	CA		12/23/2016		2,011		.100			.100		2,111				
100192817	ARVADA	CO		02/10/2025		1,059		.15			.15		1,074				
100182254	SACRAMENTO	CA		12/12/2024		1,944		.105			.105		2,049				
100030625	SUTTER CREEK	CA		12/20/2018		3,026		.2			.2		3,028				
100127568	KYLE	TX		09/08/2023		1,430		.97			.97		1,527				
100028511	YONKERS	NY		10/26/2018		1,086		.335			.335		1,421				
100110205	LAKEWAY	TX		06/30/2023		1,237		.16			.16		1,253				
100146872	HOMESTEAD	FL		03/26/2024		1,001		.3			.3		1,004				
100191111	INGLEWOOD	CA		01/29/2025		1,010		.8			.8		1,018				
100127600	VALLEJ	MI		09/08/2023		954		.2			.2		.996				
100132551	WINTER GARDEN	FL		10/13/2023		1,125		.12			.12		1,137				
100155883	MCKINNEY	TX		06/17/2024		1,220		.7			.7		1,227				
100100678	RIALTO	CA		04/28/2023		1,375		.53			.53		1,428				
100100417	SAN ANTONIO	TX		04/27/2023		1,707		.146			.146		1,853				
100206987	FRISCO	CO		04/25/2025		3,361		.89			.89		3,450				
100144198	ROSEVILLE	OH		03/07/2024		1,113		.19			.19		1,132				
100135393	SEBRING	FL		11/13/2023		953		.10			.10		963				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100273141	DOVER	ID		01/15/2026		359	2						361		361		
100087373	RICHMOND	TX		10/25/2022		4,558	376						4,558		4,558		
100131646	LIBERTY HILL	TX		10/06/2023		939	9						948		948		
100112040	WEST NEW YORK	NJ		03/08/2017		1,683	75						1,683		1,683		
100220182	MIAMI	FL		07/11/2025		903	13						916		916		
100215599	GAINESVILLE	VA		06/12/2025		1,438	66						1,504		1,504		
100202610	CHARLOTTE	NC		03/21/2025		1,011	30						1,041		1,041		
100182304	HOUSTON	TX		12/12/2024		1,101	29						1,130		1,130		
100192948	FRISCO	CO		02/10/2025		1,071	26						1,097		1,097		
100089747	BOCA RATON	FL		12/02/2022		719	9						728		728		
10011876	LAUDERBERG	PA		03/08/2017		1,471	266						1,737		1,737		
100137574	CHANTILLY	VA		12/08/2023		1,834	6						1,840		1,840		
100132544	CONCORD	NC		11/03/2023		953	30						983		983		
10011469	FAIRVIEW	TX		06/29/2023		895	528						1,423		1,423		
100012731	RIVIERA BEACH	FL		05/25/2017		1,260	195						1,455		1,455		
100180443	OAKLEY	UT		11/25/2024		1,134	9						1,143		1,143		
100137929	MORROSS	GA		12/13/2023		791	14						805		805		
100119247	VENICE	CA		07/31/2023		1,337	51						1,388		1,388		
100214654	ARLINGTON	VA		06/10/2025		2,880	21						2,901		2,901		
100119299	LAKEWOOD	CO		07/31/2023		1,147	2						1,149		1,149		
100191001	SAN BERNARDINO	CA		01/29/2025		971	17						988		988		
100128210	COLLEGE STATION	TX		09/18/2023		2,578	32						2,610		2,610		
100117243	JURUPA VALLEY	CA		07/20/2023		1,402	210						1,612		1,612		
100119884	MIAMI	FL		08/10/2023		911	6						917		917		
100147982	RENO	NV		04/08/2024		1,524	4						1,528		1,528		(380)
100126824	VALLEJO	CA		06/30/2023		1,669	684						2,353		2,353		
100185104	PLEASANT HILL	CA		12/20/2024		1,043	59						1,102		1,102		
100152223	ARGYLE	TX		05/17/2024		1,209	115						1,324		1,324		
100119104	MIAMI	FL		07/28/2023		858	95						953		953		
100194725	EDINBURG	TX		02/21/2025		1,052	8						1,060		1,060		
100101541	MEDFORDIAN	ID		04/26/2023		1,251	26						1,277		1,277		
100030636	MIAMI	FL		04/09/2019		1,118	289						1,407		1,407		
100188998	PONDERAY	ID		01/09/2025		874	24						898		898		
100127342	BOXTON	NJ		08/30/2023		861	534						1,395		1,395		
100213819	RANDOLPH	NJ		05/29/2025		1,016	2						1,018		1,018		
100272915	NORTH LAS VEGAS	NV		01/15/2026		732	29						761		761		
100190658	SPRING	TX		01/27/2025		1,009	8						1,017		1,017		
100136516	FRESNO	CA		11/20/2023		1,091	59						1,150		1,150		
100000213	UNION CITY	CA		09/21/2016		3,377	220						3,597		3,597		
100181586	MELISSA	TX		12/12/2024		1,033	7						1,040		1,040		
100114643	NAPLES	FL		06/29/2023		1,057	24						1,081		1,081		
100194753	MARIETTA	GA		02/21/2025		1,110	17						1,127		1,127		
100127365	MUTLEY	NJ		08/30/2023		669	407						1,076		1,076		
100194823	PALEIGH	NC		02/21/2025		1,125	55						1,180		1,180		
100137328	ELK GROVE	CA		10/23/2023		1,229	57						1,286		1,286		
100182505	GILBERT	AZ		12/12/2024		1,412	5						1,417		1,417		
100029497	WEST COVINA	CA		10/26/2018		1,738	63						1,801		1,801		
100013467	UNION	NJ		05/25/2017		967	293						1,260		1,260		
100151552	VICTORVILLE	CA		05/10/2024		1,153	112						1,265		1,265		
100014329	SILVER SPRING	MD		09/21/2017		5,232	353						5,585		5,585		
100186904	BRANSTOCK	ME		01/07/2025		1,312	28						1,340		1,340		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100028383	MEDFORD	OR		10/26/2018		331		312			312		1,243		1,243		
100112827	BELLFLOWER	CA		05/25/2017		965		198			198		1,163		1,163		
100151068	LAS VEGAS	NV		06/08/2024		1,223		70			70		1,293		1,293		
100152623	HOMELAND	CA		05/17/2024		1,106		30			30		1,136		1,136		
100031351	LONG BEACH	CA		03/29/2019		1,593		165			165		1,758		1,758		
100108093	MESA	AZ		05/25/2023		4,671		201			201		4,872		4,872		
100193107	KNOXDALE	NC		02/10/2025		1,183		107			107		1,290		1,290		
100100004	PHILAN	CA		03/28/2023		438		4			4		442		442		
100137639	ARLITE	TX		12/08/2023		1,100		48			48		1,148		1,148		
100218802	LAGRANGE	GA		06/27/2025		782		10			10		792		792		
100091381	VALLEJO	CA		02/22/2023		1,454		51			51		1,505		1,505		
100268607	MANCHESTER	CT		12/29/2025		1,067		12			12		1,079		1,079		
100100931	BRIGHTON	CO		04/28/2023		1,342		17			17		1,359		1,359		
100081281	LAS VEGAS	NV		03/18/2022		1,954		41			41		1,995		1,995		
100161542	MERIDIAN	ID		07/30/2024		1,212		72			72		1,284		1,284		
100144192	PORT ORCHARD	WA		03/07/2024		1,123		2			2		1,125		1,125		
100193087	MESA	AZ		02/10/2025		1,271		163			163		1,434		1,434		
100253221	PARISH	FL		10/30/2025		1,056		47			47		1,103		1,103		
100113891	CORONA	CA		05/25/2017		1,676		67			67		1,743		1,743		
100194772	VISALIA	CA		02/21/2025		1,010		21			21		1,031		1,031		
100013810	LOS ANGELES	CA		05/25/2017		1,446		125			125		1,571		1,571		
100161120	MERCE	CA		07/24/2024		1,082		7			7		1,089		1,089		
100149852	ROSEVILLE	CA		04/24/2024		1,363		85			85		1,448		1,448		
100175942	SPOKANE	WA		12/27/2024		550	(26)	(26)					524		524		
100119156	MOUNT PLEASANT	SC		07/31/2023		959		4			4		963		963		
100164756	RENO	NV		08/26/2024		1,141		18			18		1,159		1,159		
100215632	SARASOTA	FL		06/12/2025		1,022		11			11		1,033		1,033		
100206690	BRIDGEPORT	CT		04/24/2025		1,281		105			105		1,386		1,386		
100028704	BRENTWOOD	TN		10/26/2018		1,349		91			91		1,440		1,440		
100195231	STOVER	MO		11/08/2023		1,017		14			14		1,031		1,031		
100248949	GILBERT	AZ		10/29/2025		1,192		31			31		1,223		1,223		
100112066	ROCKAWAY PARK	NY		06/29/2023		583		355			355		938		938		
100181644	PLUMAS LAKE	CA		10/06/2023		1,134		71			71		1,205		1,205		
100195243	MUNDELEIN	IL		02/24/2025		1,141		110			110		1,251		1,251		
100182500	EVERETT	WA		12/12/2024		1,853		29			29		1,882		1,882		
100210292	PAHLUMP	NV		05/09/2025		921		8			8		929		929		
100156680	ROSEVILLE	CA		07/10/2024		1,144		28			28		1,172		1,172		
100228202	MERCE	CA		08/04/2025		972		5			5		977		977		
100152606	LEHIGH ACRES	FL		05/17/2024		985		3			3		988		988		
100116851	LAS VEGAS	NV		07/20/2023		1,202		105			105		1,307		1,307		
100131665	EAGLE MOUNTAIN	UT		10/06/2023		1,093		9			9		1,102		1,102		
100160227	QUEEN CREEK	AZ		07/18/2024		987		6			6		993		993		
100215747	OAKHURST	NJ		06/12/2025		964		9			9		973		973		
100127535	MONROE	NY		09/08/2023		1,105		12			12		1,117		1,117		
100115399	SACRAMENTO	CA		07/17/2023		1,045		23			23		1,068		1,068		
100118142	PITTSBURG	CA		07/20/2023		1,126		2			2		1,128		1,128		
100087428	COVINA	CA		10/25/2022		1,349		52			52		1,401		1,401		
100193529	KISSIMEE	FL		12/28/2023		974		52			52		1,026		1,026		
100182109	WHITE HOUSE	TN		12/12/2024		1,234		21			21		1,255		1,255		
100215610	FEDDING	CA		06/12/2025		1,066		49			49		1,115		1,115		
100081478	FEDERAL WAY	WA		03/18/2022		2,269		70			70		2,339		2,339		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100027038	LUTZ	FL		09/26/2018		2,404		72			72		2,476	2,476			
100026895	SAINT CHARLES	IL		09/26/2018		1,388		96			96		1,464	1,464			
100013040	NORWALK	CT		06/25/2017		893		190			190		1,083	1,083			
100243505	TIMMATH	CO		09/26/2025		988		36			36		1,024	1,024			
100166866	SANTEE	CA		01/07/2025		1,170		38			38		1,208	1,208			
100166235	WELDON	CA		09/20/2024		1,060		9			9		1,069	1,069			
100131755	MORENO VALLEY	CA		10/06/2023		1,716		103			103		1,819	1,819			
100182123	ALPHARETTA	GA		12/12/2024		1,778		1			1		1,779	1,779			
100075769	SCOTTSDALE	AZ		04/08/2022		2,040		175			175		2,215	2,215			
100067005	ATLANTA	GA		11/04/2022		1,971		19			19		1,990	1,990			
100219626	WALNUT CREEK	CA		07/07/2025		1,084		1			1		1,085	1,085			
100127571	WORTH	IL		09/08/2023		904		28			28		932	932			
100149757	SCRANTON	PA		04/26/2024		837		(40)			(40)		797	797			
100029513	ANN ARBOR	MI		10/26/2018		1,473		137			137		1,610	1,610			
100214327	LAWRENCEVILLE	GA		06/02/2025		1,110		35			35		1,145	1,145			
100031766	NORTHRIDE	CA		03/29/2019		2,254		39			39		2,293	2,293			
100025180	RIDGEWOOD	NY		09/20/2018		1,437		64			64		1,501	1,501			
100200213	MIDDLOTHIAN	VA		03/07/2025		2,874		84			84		2,958	2,958			
100162712	MARICOPA	AZ		06/12/2024		1,046		15			15		1,061	1,061			
100132382	ALLEN	TX		11/03/2023		997		35			35		1,032	1,032			
100143466	SPRING HILL	TN		02/16/2024		619		10			10		629	629			
100136427	PALM COAST	FL		11/20/2023		3,338		338			338		3,676	3,676			
100193229	WILLIAMS	AZ		02/10/2025		896		5			5		901	901			
100152556	WINCHESTER	MA		05/17/2024		1,230		85			85		1,315	1,315			
100026663	PHOENIX	AZ		09/26/2018		1,298		150			150		1,448	1,448			
100164403	RANCHO CORDOVA	CA		06/21/2024		1,215		48			48		1,263	1,263			
100108056	ST AUGUSTINE	FL		05/25/2023		1,350		30			30		1,380	1,380			
100031382	OCEANSIDE	CA		03/29/2019		1,556		194			194		1,750	1,750			
100117989	LITTLETON	CO		07/20/2023		1,126		3			3		1,129	1,129			
100119992	ORLANDO	FL		06/11/2023		1,063		2			2		1,065	1,065			
100029131	JACKSONVILLE	FL		10/26/2018		1,007		145			145		1,152	1,152			
100144105	FAIR OAKS RANCH	TX		03/07/2024		1,159		12			12		1,171	1,171			
100138715	CARLISBACH	CA		05/25/2017		1,668		191			191		1,859	1,859			
100195240	GOODYEAR	AZ		02/24/2025		1,001		11			11		1,012	1,012			
100110356	TULARE	CA		06/30/2023		1,053		3			3		1,056	1,056			
100026724	CASTAIC	CA		09/26/2018		1,248		356			356		1,604	1,604			
100027777	PRIOR LAKE	IN		10/26/2018		1,082		210			210		1,282	1,282			
100135676	HENDERSON	NV		11/13/2023		1,156		93			93		1,249	1,249			
100180235	LINCOLN	NE		11/25/2024		1,079		9			9		1,088	1,088			
100087411	KISSIMEE	FL		10/25/2022		1,427		76			76		1,503	1,503			
100113391	DUNEDIN	FL		06/29/2023		1,080		707			707		1,787	1,787			
100151946	DAVE	FL		05/10/2024		1,016		2			2		1,018	1,018			
100156898	POCAHELLO	ID		06/27/2024		838		(35)			(35)		803	803			
100150545	LAKE FREDERICK	VA		05/08/2024		1,074		5			5		1,079	1,079			
100126983	CLIFTON	VA		06/30/2023		1,488		278			278		1,766	1,766			
100045385	SANTA ROSA	CA		11/25/2020		795		136			136		931	931			
100116975	HUFFMAN	TX		07/20/2023		1,333		127			127		1,460	1,460			
100108108	MURRELLS INLET	SC		05/24/2023		1,008		1			1		1,009	1,009			
100025393	AIRMONT	NY		09/20/2018		1,643		299			299		1,942	1,942			
100072989	LONG BEACH	CA		05/25/2017		1,086		162			162		1,248	1,248			
100135359	ROSEVILLE	OH		10/23/2023		1,198		85			85		1,283	1,283			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019120	LOS ANGELES	CA		01/29/2025		1,376		10			10		1,386	1,386			
10002521	FAIRFIELD	CA		09/20/2018		818		249			249		1,067	1,067			
100014247	TAUNTON	MA		06/21/2017		999		130			130		729	729			
100113452	BAV'SIDE	NY		06/29/2023		1,041		673			673		1,714	1,714			
100158885	BRADENTON	FL		07/12/2024		1,182		23			23		1,205	1,205			
100096907	MANTECA	CA		01/31/2023		1,220		21			21		1,241	1,241			
100012956	KAILUA-KONA	HI		05/25/2017		960		147			147		1,107	1,107			
100167924	SAN BERNARDINO	CA		09/20/2024		3,951		15			15		3,966	3,966			
10013267	SEASIDE PARK	NJ		10/13/2023		1,096		1			1		1,097	1,097			
100221747	SAN JACINTO	CA		07/25/2025		936		7			7		943	943			
100025865	PL YOUTH	IN		09/20/2018		2,300		80			80		2,380	2,380			
100186021	POIMANO BEACH	FL		12/27/2024		921		10			10		931	931			
100044179	SAN DIEGO	CA		06/19/2020		1,469		245			245		1,714	1,714			
100029866	MODESTO	CA		10/26/2018		1,030		195			195		1,225	1,225			
100198532	BREKERTON	WA		02/28/2025		1,105		83			83		1,188	1,188			
100012325	CARSON	CA		04/28/2017		1,131		311			311		1,442	1,442			
100081400	ROYALUP	WA		03/18/2022		2,044		50			50		2,094	2,094			
100134656	MIAMI	FL		10/30/2023		866		(6)			(6)		860	860			
100071900	LAHAINA	HI		10/01/2021		2,837		42			42		2,879	2,879			
100129401	MISSION	TX		09/26/2023		945		4			4		949	949			
100049022	LINEN	NJ		11/20/2020		5,989		436			436		6,425	6,425			
100212375	GRAND PRAIRIE	TX		05/28/2025		1,564		43			43		1,607	1,607			
100116471	KISSIMEE	FL		07/20/2023		1,476		513			513		1,989	1,989			
100186391	LONMONT	CO		12/30/2024		1,134		32			32		1,166	1,166			
100188276	ROSEVILLE	OH		01/08/2025		1,121		20			20		1,141	1,141			
100025894	WASHINGTON	DC		09/20/2018		1,096		140			140		1,236	1,236			
100031227	MERCED	CA		03/29/2019		2,124		51			51		2,175	2,175			
100071055	HAZLET	NJ		10/01/2021		2,346		16			16		2,362	2,362			
100025579	SAN JOSE	CA		09/20/2018		2,237		123			123		2,360	2,360			
100026540	ISSIE	MO		09/20/2018		1,388		265			265		1,653	1,653			
100180034	PHILADELPHIA	PA		11/25/2024		718		2			2		720	720			
100218461	HI/ALAH	FL		06/27/2025		1,277		22			22		1,299	1,299			
100195900	RANCHO CORDOVA	CA		11/10/2023		1,257		98			98		1,355	1,355			
100179929	MARICOPA	AZ		11/25/2024		1,088		40			40		1,128	1,128			
100055118	JERSEY CITY	NJ		03/23/2021		1,071		21			21		1,092	1,092			
100029365	CHULA VISTA	CA		10/26/2018		1,197		79			79		1,276	1,276			
100024764	SUN VALLEY	CA		09/20/2018		1,182		142			142		1,324	1,324			
100043791	FREEDPORT	NY		06/13/2020		1,676		229			229		1,905	1,905			
100069634	BROCKTON	MA		09/01/2021		2,203		49			49		2,252	2,252			
100100905	LOS BANOS	CA		04/28/2023		4,298		242			242		4,540	4,540			
100236275	JACKSONVILLE BEACH	FL		09/10/2025		960		4			4		964	964			
100120616	FORT WORTH	TX		06/18/2023		1,074		3			3		1,077	1,077			
100180214	SARASOTA	FL		11/25/2024		1,041							1,041	1,041			
100139055	MIAMI	FL		12/28/2023		705							705	705			
100179473	CARROLLTON	GA		11/21/2024		1,452		2			2		1,454	1,454			
100161524	MESA	AZ		07/30/2024		1,158		31			31		1,189	1,189			
100155337	FRUITLAND PARK	FL		07/19/2024		519		(32)			(32)		487	487			
100091980	CARSON	CA		02/22/2023		1,290		10			10		1,300	1,300			
100100888	LOS ANGELES	CA		04/28/2023		4,906		166			166		5,072	5,072			
100209199	DURHAM	NC		04/29/2025		1,215		90			90		1,305	1,305			
100189700	TOIAS RIVER	NJ		02/20/2025		919		13			13		932	932			

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value				
100030549	MIRA LOMA	CA		03/29/2019		1,538		186			186		1,724			
100186166	CASTAIC	CA		02/10/2025		649		40			40		689			
100100753	ALEXANDRIA	VA		04/28/2023		1,346	5		5		5		1,351			
100132481	VERO BEACH	FL		11/03/2023		913		(9)					904			
100179441	WITTHAM	AZ		11/21/2024		1,145		61			61		1,206			
100195411	PERIS	CA		02/24/2025		4,085		215			215		4,300			
100133718	LEHI	UT		10/23/2023		998		23			23		1,021			
100273057	PORTERVILLE	CA		01/15/2026		350		2			2		352			
100172450	MANDELIN	IL		10/23/2024		1,136		25			25		1,161			
100160578	HENDERSON	NV		07/24/2024		1,158		31			31		1,189			
100141616	WOOSTER	OH		01/30/2024		548		4			4		552			
100113330	LIVERMORE	CA		06/29/2023		4,282		321			321		4,603			
100166241	BREKERTON	VA		09/09/2024		1,090		24			24		1,114			
100157626	PORT SAINT LUCIE	FL		06/28/2024		142		1			1		143			
100115926	FLORIDA CITY	FL		07/20/2023		1,064	4		4		4		1,068			
10025535	MORRISTOWN	NJ		09/20/2018		2,339		179			179		2,518			
100133693	LAS VEGAS	NV		10/23/2023		943		11			11		954			
100081056	NAPA	CA		03/18/2022		2,276		104			104		2,380			
100185446	HENDERSON	NV		12/20/2024		1,179		81			81		1,260			
100181522	AURORA	CO		12/06/2024		1,071		3			3		1,074			
100194601	AUSTIN	TX		02/21/2025		1,006		13			13		1,019			
100117104	PATERSON	NJ		07/20/2023		1,821		177			177		1,998			
100031516	STATEN ISLAND	NV		03/29/2019		845		262			262		1,107			
100243733	PAITUCKET	RI		09/29/2025		466		4			4		470			
100024540	LINEN	NJ		09/20/2018		947		583			583		1,530			
100209195	FORESHILL	CA		04/29/2025		2,182		23			23		2,205			
100176065	CHICAGO	IL		12/20/2024		809		8			8		817			
100100986	TAMPA	FL		04/28/2023		1,172		94			94		1,266			
100186288	DALLAS	TX		07/08/2025		1,059		1			1		1,060			
100074482	OCEANO	CA		12/14/2021		911		4			4		915			
100157634	WINTER GARDEN	FL		06/01/2024		992		6			6		998			
100132611	LEWISVILLE	NC		11/03/2023		936		17			17		953			
100193550	DUNELLEN	NJ		11/13/2023		923		1			1		924			
100162669	BREKERTON	VA		06/12/2024		1,151		29			29		1,180			
100189354	FRESNO	CA		01/13/2025		1,085		18			18		1,103			
100152746	ROCKLAND	MA		05/22/2024		992		7			7		999			
100100767	HUNTINGTON	ND		04/28/2023		1,357		43			43		1,400			
100120695	BRADENTON	FL		08/25/2023		1,226		28			28		1,254			
100207501	DOVER	ID		04/29/2025		1,253		4			4		1,257			
100087344	NORTH FORT WYERS	FL		10/25/2022		1,350		45			45		1,395			
100180347	CHARLOTESVILLE	VA		11/25/2024		1,346		4			4		1,350			
100188291	LEANDER	TX		07/08/2025		1,524		3			3		1,527			
100079761	PEMBROKE PINES	FL		04/08/2022		3,321		238			238		3,559			
100132704	NORFOLK	MA		11/03/2023		723		7			7		730			
100179733	ORANGE BEACH	AL		11/21/2024		1,527		66			66		1,593			
100181213	APPLE VALLEY	CA		12/06/2024		1,023		36			36		1,059			
100087397	CATHEDRAL CITY	CA		10/25/2022		1,410		50			50		1,460			
100116798	VIRGINIA BEACH	VA		07/20/2023		1,709		94			94		1,803			
100137514	WINTER GARDEN	FL		12/08/2023		870		(9)			(9)		861			
100133790	NEW BRUNSWICK	NJ		10/20/2023		853		8			8		861			
100182076	LAS VEGAS	NV		12/12/2024		1,485		47			47		1,532			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100203167	DAVISONVILLE	GA		03/27/2025		1,133		40			40		1,173		1,173		
100100326	SEAFORD	NY		04/27/2023		1,424		114			114		1,538		1,538		
100132935	BAKERFIELD	CA		11/03/2023		87	4				4		821		821		
100161084	WINDSOR	CT		07/24/2024		1,167		35			35		1,202		1,202		
100148442	AUBURN	WA		04/12/2024		1,267		41			41		1,308		1,308		
100137617	FREDERICK	MD		12/08/2023		1,165		71			71		1,236		1,236		
100025342	RICHMOND HILL	GA		06/20/2018		450		210			210		660		660		
100168409	WINCHESTER	MA		09/25/2024		1,108		1			1		1,109		1,109		
100042369	OWARD	CA		06/28/2020		2,068		33			33		2,101		2,101		
100161096	DENVER	CO		07/24/2024		1,234		50			50		1,284		1,284		
100134345	JEFFERSON	GA		10/27/2023		943		5			5		948		948		
100182445	ANNA	TX		12/12/2024		1,094		19			19		1,113		1,113		
100114825	PALMETTO	FL		07/10/2023		5,249		42			42		5,291		5,291		
100218827	PELUEVILLE	TX		06/27/2025		1,044		22			22		1,066		1,066		
100189206	CONCORD	NC		01/13/2025		1,542		34			34		1,576		1,576		
100115063	WAKEFIELD	WA		07/14/2023		1,290		30			30		1,320		1,320		
100201241	PEHO	WV		03/12/2025		1,161		74			74		1,235		1,235		
100017398	MIAMI GARDENS	FL		04/26/2018		6,564		1,445			1,445		8,009		8,009		
100185349	NORTH LAS VEGAS	NV		12/20/2024		1,129		43			43		1,172		1,172		
100135289	CHERRY LOG	GA		11/13/2023		903		11			11		914		914		
100129510	MANTECA	CA		09/29/2023		1,135		8			8		1,143		1,143		
100141739	COLORADO SPRINGS	CO		01/30/2024		743		9			9		752		752		
100116165	WINTER GARDEN	FL		07/20/2023		1,410		46			46		1,456		1,456		
100026614	OKLALE	CA		09/26/2018		1,284		54			54		1,338		1,338		
100110175	ORLANDO	FL		06/30/2023		1,215		52			52		1,267		1,267		
100180037	RINDWOOD	NJ		11/25/2024		1,047		3			3		1,050		1,050		
100218890	HAMPTON	NH		06/27/2025		1,092		104			104		1,196		1,196		
100199069	DAVISONVILLE	GA		02/28/2025		1,213		68			68		1,281		1,281		
100116618	MADERA	CA		07/20/2023		1,428		328			328		1,756		1,756		
100186622	WINCHESTER	MA		12/30/2024		1,151		39			39		1,190		1,190		
100182775	CLINTON	CT		12/12/2024		1,139		51			51		1,190		1,190		
100192838	ZEPHYRHILLS	FL		02/10/2025		1,012		13			13		1,025		1,025		
100180370	TUCSON	AZ		11/25/2024		1,149		24			24		1,173		1,173		
100195467	HONESTAD	FL		02/24/2025		1,202		115			115		1,317		1,317		
100272318	SPOKANE VALLEY	WA		01/08/2026		698		13			13		711		711		
100114930	TIIMATH	CO		04/24/2024		1,455		100			100		1,555		1,555		
100114137	MIAMI	FL		06/29/2023		3,698		240			240		3,938		3,938		
100206092	HALETHORPE	MD		04/16/2025		1,054		4			4		1,058		1,058		
100140038	HALETHORPE	MD		01/09/2024		499		3			3		502		502		
100221736	VANCOUVER	WA		07/25/2025		878		10			10		888		888		
100011626	FAIR LAWN	NJ		03/08/2017		2,029		1,069			1,069		3,098		3,098		
100181965	MADISON	WI		12/11/2024		992		9			9		1,001		1,001		
100142712	ROSEVILLE	OH		02/08/2024		1,099		12			12		1,111		1,111		
100182236	PEHO	WV		12/12/2024		1,174		70			70		1,244		1,244		
100101036	LONG BEACH	CA		04/28/2023		1,678		341			341		2,019		2,019		
100031782	SANTA ANA	CA		03/29/2019		1,515		157			157		1,672		1,672		
100025925	REDWOOD VALLEY	CA		06/20/2018		1,152		122			122		1,274		1,274		
100026986	LOS ANGELES	CA		09/26/2018		1,125		187			187		1,312		1,312		
100216614	SYRACUSE	UT		06/23/2025		1,300		2			2		1,302		1,302		
100024967	HAIRU	HI		06/20/2018		1,641		82			82		1,723		1,723		
100127398	FALLS CHURCH	VA		06/30/2023		910		475			475		1,385		1,385		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100050375	HUNTINGTON PARK	CA		11/20/2020		959		72			72		1,031		1,031		
100171535	RENO	NV		10/16/2024		1,145		6			6		1,151		1,151		
100075962	DUNELLEN	IL		01/07/2022		2,136		2			2		2,138		2,138		
100186616	STEPHENS CITY	VA		12/30/2024		2,360		93			93		2,453		2,453		
100119106	PALM SPRINGS	CA		07/28/2023		1,294		129			129		1,423		1,423		
100112720	FOLSOM	CA		06/29/2023		898		527			527		1,385		1,385		
100185523	ARLINGTON	VA		12/20/2024		1,038		10			10		1,048		1,048		
100128080	BEAULETON	VA		09/08/2023		1,111		37			37		1,148		1,148		
100025065	FONTANA	CA		09/20/2018		1,382		202			202		1,584		1,584		
100230009	BRIDGEPORT	CT		06/22/2025		892		1			1		893		893		
100182053	WALLA WALLA	WA		12/12/2024		1,049		9			9		1,058		1,058		
100063667	NORTH BELLMORE	NY		07/01/2021		883		5			5		888		888		
100100948	SHELTON	VA		04/28/2023		1,247		25			25		1,272		1,272		
100132247	MARI COPA	AZ		10/13/2023		1,366		103			103		1,469		1,469		
100112689	BOHIE	MD		06/29/2023		1,101		642			642		1,743		1,743		
100116813	BUFFORD	GA		07/20/2023		925		242			242		1,167		1,167		
100120058	GILBERT	AZ		06/11/2023		682		4			4		686		686		
100150730	WOODLAND	CA		05/06/2024		1,251		84			84		1,335		1,335		
100113517	SYOSSET	NY		06/29/2023		915		533			533		1,448		1,448		
100192869	CHARLOTTESVILLE	VA		02/10/2025		1,022		22			22		1,044		1,044		
100112448	SADDLE BROOK	NJ		06/29/2023		1,275		225			225		1,500		1,500		
100117363	STRATFORD	CT		07/20/2023		1,175		235			235		1,410		1,410		
100175387	RAHWAY	NJ		11/05/2024		1,121							1,121		1,121		
100132104	PETERBOROUGH	NH		10/13/2023		1,334		34			34		1,368		1,368		
100193091	JOHNS TOWN	OH		02/10/2025		1,215		137			137		1,352		1,352		
100090737	LOS ANGELES	CA		01/09/2023		31,479		130			130		31,609		31,609		
100115730	SEMINOLE	FL		07/20/2023		1,039		11			11		1,050		1,050		
100119430	BURTONSVILLE	MD		07/31/2023		1,048		2			2		1,050		1,050		
100158123	NEWMARK	NJ		07/09/2024		1,049		6			6		1,055		1,055		
100181887	POLK CITY	IA		12/12/2024		1,145		27			27		1,172		1,172		
100162637	LOGANVILLE	GA		08/12/2024		1,093		23			23		1,116		1,116		
100117353	HONOLULU	HI		07/20/2023		1,337		403			403		1,740		1,740		
100079529	POTOMAC	MD		02/14/2022		1,986		30			30		2,016		2,016		
100147232	CHICAGO	IL		03/28/2024		834		(41)			(41)		793		793		
100123982	NIANTIC	CT		09/25/2023		1,085		45			45		1,130		1,130		
100025319	SANTA MARIA	CA		09/20/2018		1,010		810			810		911		911		
100080078	UNION CITY	CA		03/18/2022		3,515		89			89		3,604		3,604		
100111741	PRAIRIEVILLE	LA		06/29/2023		1,050		549			549		1,599		1,599		
100192941	HOUSTON	TX		02/10/2025		988		7			7		995		995		
100272914	SACRAMENTO	CA		01/15/2026		356		1			1		357		357		
100135257	DAYTONA BEACH	FL		11/08/2023		1,038		28			28		1,066		1,066		
100126662	RANCHO CUCAMONGA	CA		06/30/2023		2,516		81			81		2,597		2,597		
100143774	LAS VEGAS	NV		02/27/2024		872		1			1		873		873		
100012658	LOMPOC	CA		06/25/2017		939		197			197		1,136		1,136		
100193605	PALMDALE	CA		12/28/2023		1,865		14			14		1,879		1,879		
100116755	LAKE ARROWHEAD AREA	CA		07/20/2023		1,118		66			66		1,184		1,184		
100194811	STUART	FL		02/21/2025		1,008		16			16		1,024		1,024		
100027049	BALDWIN	NY		09/26/2018		2,463		537			537		3,000		3,000		
100119179	SUMNERVILLE	SC		07/31/2023		1,244		66			66		1,310		1,310		
100101075	SUFFERN	NY		04/28/2023		7,797		977			977		8,774		8,774		
100132070	ELIZABETH	NJ		10/13/2023		1,119		18			18		1,137		1,137		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100179686	MANTECA	CA		11/21/2024		1,095		17			17		1,112		1,112		
100031491	OAKLAND	CA		03/29/2019		6,277		125			125		6,402		6,402		
100116325	FRANKLIN SQUARE	NY		07/20/2023		2,424		575			575		2,999		2,999		
100140866	PALM BAY	FL		01/25/2024		798		49			49		847		847		
100193096	FRESNO	CA		02/10/2025		1,212		129			129		1,341		1,341		
100027624	MIAMI	FL		10/26/2018		1,117		182			182		1,299		1,299		
100141728	LA PLANTE	CA		06/29/2023		469		13			13		482		482		
100032108	GILROY	CA		03/29/2019		1,395		69			69		1,464		1,464		
100120012	SOUTHAMPTON	NY		06/11/2023		697		2			2		699		699		
100090065	KEY WEST	FL		01/13/2023		1,419		20			20		1,439		1,439		
100212107	NORTH CAPE MAY	NJ		05/22/2025		587		5			5		592		592		
100147171	SUPERIOR	CO		07/20/2023		1,305		231			231		1,536		1,536		
100119516	NORTH BERGEN	NJ		07/28/2023		1,120		4			4		1,124		1,124		
100123095	WILMINGTON	IL		04/28/2017		1,691		298			298		1,989		1,989		
100113137	FONTANA	CA		06/29/2023		1,114		213			213		1,327		1,327		
100129513	DAVENPORT	FL		09/25/2023		2,622		57			57		2,679		2,679		
100032090	FREMONT	CA		03/29/2019		2,221		42			42		2,263		2,263		
100148810	ROSELVILLE	OH		04/17/2024		1,163		54			54		1,217		1,217		
100158084	FOREST HILL	TX		07/09/2024		982		2			2		984		984		
100151244	SANTA MARIA	CA		05/10/2024		1,047		6			6		1,053		1,053		
100062145	WOODBRIDGE	VA		07/01/2021		990		(15)			(15)		975		975		
100170906	QUINCY	IA		10/11/2024		959		13			13		972		972		
100128165	SHELTON	IA		09/18/2023		3,413		62			62		3,475		3,475		
100141528	CAPE CORAL	FL		01/30/2024		2,523		24			24		2,547		2,547		
100215863	ATLANTA	GA		06/12/2025		1,096		11			11		1,107		1,107		
100087186	NORTHVILLE	MI		10/25/2022		1,068		83			83		1,151		1,151		
100031475	CHINO	CA		03/29/2019		1,818		27			27		1,845		1,845		
100099404	GRAND PRAIRIE	TX		11/17/2022		1,135		7			7		1,142		1,142		
100131767	LANHAM	MD		10/06/2023		1,165		76			76		1,241		1,241		
100163310	LEHIGH ACRES	FL		06/13/2024		749		4			4		753		753		
100027043	ANNEHURST	CA		09/26/2018		1,907		180			180		2,087		2,087		
100210094	MYRTLE BEACH	SC		05/07/2025		1,301		1			1		1,302		1,302		
100238302	WARTON	NY		09/19/2025		964		1			1		965		965		
100135441	JACKSON TOWNSHIP	NJ		11/13/2023		957		5			5		962		962		
100190178	CHICAGO	IL		01/21/2025		1,444		28			28		1,472		1,472		
100111825	HUNTINGTON	NY		06/29/2023		779		435			435		1,214		1,214		
100185345	ISELIN	NJ		12/20/2024		1,051		8			8		1,059		1,059		
100120560	KISSIMEE	FL		06/18/2023		166		1			1		167		167		
100046533	NORTH MYRTLE BEACH	SC		11/25/2020		653		101			101		754		754		
100025460	LAKESIDE	MT		09/20/2018		1,566		151			151		1,717		1,717		
100029222	WESTMINSTER	CA		10/26/2018		2,112		60			60		2,172		2,172		
100147684	LAS VEGAS	NV		04/04/2024		1,060		22			22		1,082		1,082		
100026213	COPRAM	NY		09/20/2018		1,315		136			136		1,451		1,451		
100205719	DALLAS	TX		04/14/2025		1,086		24			24		1,110		1,110		
100186142	WEST COVINA	CA		02/10/2025		944		1			1		945		945		
100101197	AVENUEIRA	FL		04/28/2023		1,539		(18)			(18)		1,521		1,521		
100195513	KISSIMEE	FL		02/24/2025		680		9			9		689		689		
100111068	LOS ANGELES	CA		06/29/2023		1,234		593			593		1,827		1,827		
100087412	KISSIMEE	FL		10/25/2022		1,392		79			79		1,471		1,471		
100129962	WINDSOR	CT		09/29/2023		1,287		58			58		1,345		1,345		
100182002	COLUMBIA	SC		12/12/2024		1,697		29			29		1,726		1,726		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020196	HIALEAH	FL		07/11/2025		952							952				
100029138	RENO	NV		10/26/2018		1,112		133			133		1,245				
100115996	CAPE CORAL	FL		07/20/2023		2,639		9			9		2,648				
100031629	OAKLAND	CA		03/29/2019		1,509		206			206		1,715				
100134738	JACKSON	TN		10/30/2023		845		4			4		849				
100164083	DORAL	FL		06/21/2024		927		4			4		931				
100210461	TULARE	CA		05/12/2025		871		5			5		876				
100119154	SEDONA	AZ		07/31/2023		937		6			6		943				
100186604	BRADYVINE	MD		12/30/2024		1,128		49			49		1,177				
100117479	KINGSTON	NY		07/20/2023		988		19			19		1,007				
100188731	HUNTSVILLE	UT		01/09/2025		1,930		6			6		1,936				
100032086	FREMONT	CA		03/29/2019		1,160		500			500		1,660				
100227067	FULSHEAR	TX		07/30/2025		1,069		28			28		1,097				
100218642	SISTER BAY	WI		06/27/2025		969		12			12		981				
100094838	SPARKS	NV		06/02/2022		1,233		14			14		1,247				
100120975	LELAND	NC		06/30/2023		1,322		65			65		1,387				
100112347	CORAM	NY		06/29/2023		805		578			578		1,383				
100132422	FOUNTAIN HILLS	AZ		11/03/2023		903		12			12		915				
100190870	COVINGTON	GA		01/27/2025		914		3			3		917				
100111172	OWINGS MILLS	MD		06/29/2023		1,048		339			339		1,387				
100143365	ARLINGTON	VA		02/16/2024		973							973				
100119183	JOSHUA	TX		07/31/2023		1,008		9			9		1,017				
100132545	NORTH LAUDERDALE	FL		11/03/2023		912		38			38		950				
100116350	DULUTH	GA		07/20/2023		1,401		177			177		1,578				
100182043	CEDAR PARK	TX		12/12/2024		1,024		9			9		1,033				
100186815	WINCHESTER	MA		01/09/2025		1,129		40			40		1,169				
100013860	WASHINGTON	DC		05/25/2017		943		111			111		1,054				
100218640	PRINEVILLE	OR		06/27/2025		1,269		11			11		1,280				
100123944	WADDELL	AZ		09/25/2023		935		2			2		937				
100157921	SANER	CA		07/09/2024		981		13			13		994				
100116291	SIMI VALLEY	CA		07/20/2023		1,629		557			557		2,186				
100128195	HENDERSON	NV		08/18/2023		1,152		84			84		1,236				
100168145	FRAMINGHAM	MA		09/20/2024		5,778		43			43		5,821				
100150702	TIGARD	OR		05/06/2024		1,201		65			65		1,266				
100151510	FIFTE	AL		05/10/2024		1,299							1,299				
100064637	STOCKTON	CA		07/01/2021		1,415		48			48		1,463				
100078875	VALEJO	CA		02/24/2022		2,085		40			40		2,125				
100195888	HENDERSON	NV		02/24/2025		1,099		62			62		1,161				
100127335	SEVEN	MD		09/08/2023		1,093		35			35		1,128				
100214381	PLUMAS LAKE	CA		06/02/2025		1,061		23			23		1,084				
100158664	DAVENPORT	FL		07/10/2024		1,183		62			62		1,245				
100031914	SUN VALLEY	CA		03/29/2019		1,332		172			172		1,504				
100150851	IRVINGTON	NJ		05/08/2024		1,041		5			5		1,046				
100117004	HOUSTON	TX		07/20/2023		1,278		218			218		1,496				
100029174	RIVERSIDE	CA		10/26/2018		1,220		184			184		1,404				
100013274	SOLEDAD	CA		05/25/2017		811		188			188		979				
100148949	SPARKS	NV		04/24/2024		6,091		228			228		6,319				
100115781	FAVETTEVILLE	NC		07/20/2023		1,104		13			13		1,117				
100045670	AMHERST	NY		11/25/2020		1,711		53			53		1,764				
100175883	CHICAGO	IL		11/05/2024		1,081		4			4		1,085				
100049331	CERES	CA		11/20/2020		279		65			65		344				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10025356	FOREY	TX		10/30/2025		1,091		36			36		1,127		1,127		
10009038	ODCEE	FL		11/04/2022		6,988		97			97		7,085		7,085		
10021672	WASHINGTON	DC		06/27/2025		1,302		43			43		1,345		1,345		
10019191	SANFORD	FL		01/29/2025		911			1		1		912		912		
100061245	N HOLLYWOOD	CA		06/01/2021		3,504		14			14		3,518		3,518		
100171527	SALEN	OR		10/16/2024		1,756		34			34		1,790		1,790		
100149812	EMPIRE	CA		04/26/2024		869		20			20		889		889		
100111400	ENGLEWOOD	CO		06/29/2023		673		304			304		977		977		
100116978	STATEN ISLAND	NY		07/20/2023		1,499		341			341		1,840		1,840		
100014242	WALDORF	MD		09/27/2017		2,560		144			144		2,704		2,704		
100226008	BROOMFIELD	CO		07/30/2025		1,032		16			16		1,048		1,048		
100107792	MIRLE BEACH	SC		05/19/2023		2,029		109			109		2,138		2,138		
100031051	TEWKSBURY	MA		03/29/2019		2,028		327			327		2,355		2,355		
100195239	CAPE MAY	NJ		02/24/2025		1,365		10			10		1,375		1,033		(342)
100180569	GERMANTOWN	MD		11/26/2024		979		11			11		990		990		
100013346	WEST COVINA	CA		05/25/2017		1,000		243			243		1,243		1,243		
100030844	PASADENA	CA		04/09/2019		1,092		175			175		1,267		1,267		
100161556	AURORA	CO		07/25/2024		985							985		985		
100024608	CORTLAND MANOR	NY		09/20/2018		1,271		272			272		1,543		1,543		
100079698	BELTSVILLE	MD		04/08/2022		1,964		147			147		2,111		2,111		
100221228	FRESNO	CA		07/21/2025		984							984		984		
100195325	FOREY	TX		12/20/2024		949		3			3		952		952		
100109267	ROCKWALL	TX		07/21/2023		1,970		68			68		2,038		2,038		
100100665	WEST NEW YORK	NJ		04/28/2023		1,870		56			56		1,926		1,926		
100116069	SPARKS	NV		07/20/2023		1,120		14			14		1,134		1,134		
100152199	COUNCIL BLUFFS	IA		05/17/2024		3,166		7			7		3,173		3,173		
100195473	LAKE WORTH	FL		02/24/2025		1,444		114			114		1,558		1,558		
100031606	LAKE FOREST	CA		03/29/2019		2,261		62			62		2,323		2,323		
100126915	CHESTER	MD		06/30/2023		517		66			66		583		583		
100142718	NORTHBLEN	CO		02/08/2024		1,985		1			1		1,986		1,986		
100149672	SUPRISE	AZ		04/26/2024		2,442		44			44		2,486		2,486		
100026294	NORWALK	CT		09/20/2018		1,150		168			168		1,318		1,318		
100111465	VACAVILLE	CA		06/29/2023		828		549			549		1,377		1,377		
100115064	BUCKLEY	WA		07/14/2023		1,108		6			6		1,114		1,114		
100110498	HINGHAM	MA		06/30/2023		2,012		14			14		2,026		2,026		
100190748	PALMDALE	CA		01/27/2025		980		4			4		984		984		
100025577	BALWIN	NY		09/20/2018		1,216		223			223		1,439		1,439		
100100679	ROCKVILLE	MD		04/28/2023		2,620		177			177		2,797		2,797		
100134983	KATY	TX		10/30/2023		2,680		(19)			(19)		2,661		2,661		
100137504	PHOENIX	AZ		12/08/2023		1,163		68			68		1,231		1,231		
100100875	SAN JACINTO	CA		04/28/2023		1,435		123			123		1,558		1,558		
100151212	WASHINGTON	DC		05/10/2024		1,032		11			11		1,043		1,043		
100179717	ROSEVILLE	OH		11/21/2024		1,178		62			62		1,240		1,240		
100025971	PICO RIVERA	CA		09/20/2018		1,461		244			244		1,705		1,705		
100192748	DURHAM	NC		02/10/2025		1,452		28			28		1,480		1,112		(369)
100195474	BELLA VISTA	AR		12/20/2024		1,098		25			25		1,123		1,123		
100192937	KISSIMEE	FL		02/10/2025		1,036		19			19		1,055		1,055		
100156452	LITTLEROCK	CA		06/24/2024		956		8			8		964		964		
100101031	SAN BERNARDINO	CA		04/28/2023		1,571		206			206		1,777		1,777		
100157696	BRADENTON	FL		07/09/2024		1,111		58			58		1,169		1,169		
100193132	CELINA	TX		02/10/2025		1,089		74			74		1,163		1,163		

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025912	PEREEGO	HI		09/20/2018		1,006	189				189		1,195	1,195			
100205980	BENVENTON	OR		04/14/2025		1,873	2				2		1,875	1,875			
100216180	LAS VEGAS	NV		06/18/2025		908	5				5		913	913			
100148114	MELISSA	TX		04/10/2024		792	2				2		794	794			
100150802	ASHEVILLE	NC		05/08/2024		2,425		90			90		2,515	2,515			
100182408	HEBER CITY	UT		12/12/2024		996		9			9		995	995			
100031511	DUBLIN	CA		03/29/2019		1,486		151			151		1,637	1,637			
100030863	WATSONVILLE	CA		04/09/2019		843		99			99		942	942			
100195422	SARASOTA	FL		02/24/2025		1,118		64			64		1,182	1,182			
100043019	OAK GROVE	IN		05/28/2020		7,563		185			185		7,748	7,748			
100011659	RIVERHEAD	NY		03/08/2017		1,705		508			508		2,213	2,213			
100044246	FREEDOM	NH		06/19/2020		1,747		462			462		2,209	2,209			
100186881	TINTON FALLS	NJ		01/07/2025		844		7			7		851	851			
100253905	WAXHAH	NC		10/30/2025		1,075		14			14		1,089	1,089			
100032065	SAN JOSE	CA		03/29/2019		1,662		87			87		1,749	1,749			
100028577	LIVINGSTON	NJ		10/26/2018		1,219		139			139		1,358	1,358			
100031323	YUCAIPA	CA		03/29/2019		2,009		69			69		2,078	2,078			
100133574	GRAND MARAIS	MI		10/23/2023		1,325		13			13		1,338	1,338			
100112914	WORCESTER	MA		06/29/2023		589		445			445		1,034	1,034			
100117389	ORLANDO	FL		07/20/2023		835		(24)			(24)		811	811			
100190020	ALHAMBRA	CA		01/21/2025		1,243		4			4		1,247	1,247			
100132349	PORT SAINT LUCIE	FL		11/03/2023		1,350		203			203		1,553	1,553			
100182066	MOX NILEVILLE	CA		12/12/2024		6,669		160			160		6,829	6,829			
100268498	CHUBBUCK	ID		12/29/2025		341		2			2		343	343			
100131664	VIRGINIA BEACH	VA		10/06/2023		898		11			11		909	909			
100081161	SEWARD	AK		03/18/2022		1,958		66			66		2,024	2,024			
100151307	BAKERSFIELD	CA		05/10/2024		1,620		82			82		1,702	1,702			
100100773	STERLING	VA		04/28/2023		1,227		24			24		1,251	1,251			
100152257	QUEEN CREEK	AZ		05/17/2024		3,931		13			13		3,944	3,944			
100181284	BALTIMORE	MD		12/06/2024		1,198		29			29		1,227	1,227			
100136472	MERCED	CA		11/20/2023		1,881		157			157		2,038	2,038			
100116319	FLUSHING	NY		07/20/2023		2,340		498			498		2,838	2,838			
100023984	ROCKAWAY PARK	NY		10/26/2018		1,318		132			132		1,450	1,450			
100151380	MILTON	GA		05/10/2024		1,097		4			4		1,101	1,101			
100175875	LEHIGH ACRES	FL		11/12/2024		837		(28)			(28)		809	809			
100012823	PEMBROKE PINES	FL		05/25/2017		1,469		331			331		1,800	1,800			
100189695	ELK GROVE VILLAGE	IL		02/20/2025		5,603		53			53		5,656	5,656			
100188975	FORT LAUDERDALE	FL		07/09/2025		947		17			17		964	964			
100213799	WASHINGTON	DC		05/29/2025		883		6			6		889	889			
100144132	MARLETTA	GA		03/07/2024		1,075		2			2		1,077	1,077			
100137394	GULF SHORES	AL		12/13/2023		1,102		100			100		1,202	1,202			
100195452	DAPHNE	AL		02/24/2025		1,473		78			78		1,551	1,551			
100134971	SAVANNAH	GA		10/30/2023		80,786		300			300		81,086	81,086			
100119814	CHICAGO	IL		06/08/2023		886		8			8		894	894			
100117431	ELK GROVE	CA		07/20/2023		1,139		79			79		1,218	1,218			
100026718	WASHINGTON	DC		09/26/2018		1,364		186			186		1,550	1,550			
100181919	GRIZET	VA		12/12/2024		8,721		7			7		8,734	8,734			
100228569	GAINESVILLE	VA		09/10/2025		907		1			1		908	908			
100156522	LEBANON	OR		06/24/2024		1,120		38			38		1,158	1,158			
100171769	FULSHEAR	TX		07/20/2023		927		(7)			(7)		920	920			
100216395	CLERMONT	FL		06/20/2025		1,537		19			19		1,556	1,556			

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	2	3					8	9	10	11	12						
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100127397	COLORADO SPRINGS	CO		09/08/2023		1,822		14			14		1,836	1,836			
100128211	WESLEY CHAPEL	FL		09/18/2023		912		23			23		935	935			
100173946	LAS VEGAS	NV		11/25/2024		1,275		83			83		1,358	1,358			
100013876	RANCHO CUCAMONGA	CA		05/25/2017		1,369		148			148		1,517	1,517			
100013344	SUPRISE	AZ		05/25/2017		1,043		311			311		1,354	1,354			
100128175	SEVIERVILLE	TN		09/18/2023		1,217		15			15		1,232	1,232			
100080969	NAMPA	ID		03/18/2022		1,847		30			30		1,877	1,877			
100133844	COLTEWAH	TN		10/23/2023		3,598		21			21		3,619	3,619			
100028297	YONKERS	NY		10/26/2018		1,121		193			193		1,414	1,414			
100136417	TRANMANSBURG	NY		11/20/2023		880		20			20		900	900			
100156219	PANAMA CITY BEACH	FL		06/20/2024		908		10			10		918	918			
100201235	BRADYVILLE	MO		03/12/2025		1,096		55			55		1,151	1,151			
100198621	BRADYVILLE	MO		02/28/2025		1,093		58			58		1,151	1,151			
100193072	INDIO	CA		02/10/2025		1,288		173			173		1,441	1,441			
100030030	LUTZ	FL		12/20/2018		2,260		136			136		2,396	2,396			
100027539	ANTIOCH	CA		10/26/2018		1,331		148			148		1,479	1,479			
100088945	WARMINSTER	PA		11/15/2022		2,462		35			35		2,497	2,497			
100153226	PENACOLA	FL		05/30/2024		963		6			6		969	969			
100133672	JUSTIN	TX		10/23/2023		953		1			1		954	954			
100028439	LOS ANGELES	CA		10/26/2018		1,748		145			145		1,893	1,893			
100140527	BUDA	TX		01/19/2024		1,006		12			12		1,018	1,018			
100188761	BASTROP	TX		01/09/2025		1,279		106			106		1,385	1,385			
100201232	BRADENTON	FL		03/12/2025		1,129		75			75		1,204	1,204			
100168218	MERIDIAN	ID		09/20/2024		1,041		13			13		1,054	1,054			
100067267	CLINTON	CT		06/02/2021		2,135		35			35		2,170	2,170			
100030080	DUXBURY	MA		04/09/2019		916		201			201		1,117	1,117			
100011888	LOS ANGELES	CA		03/08/2017		1,808		108			108		1,916	1,916			
100081331	ALPHARETTA	GA		03/18/2022		1,853		30			30		1,883	1,883			
100182433	DAVIDSON	NC		12/12/2024		1,067		44			44		1,111	1,111			
100213857	SPRINGFIELD	VA		05/29/2025		1,770		87			87		1,857	1,857			
100215858	HOLLY SPRINGS	NC		06/12/2025		1,001		4			4		1,005	1,005			
100031100	SANTA ANA	CA		03/29/2019		1,504		181			181		1,685	1,685			
100148380	WASHINGTON	DC		04/12/2024		1,190		35			35		1,225	1,225			
100025829	CARNESVILLE	GA		09/20/2018		892		219			219		1,111	1,111			
100101194	BOYNTON BEACH	FL		04/28/2023		1,373		178			178		1,551	1,551			
100114837	LAS VEGAS	NV		07/10/2023		885		32			32		917	917			
100112723	LADERA RANCH	CA		06/29/2023		808		292			292		1,100	1,100			
100216326	DALLAS	TX		06/20/2025		895		2			2		897	897			
100183114	LAS VEGAS	NV		02/10/2025		1,553		60			60		1,613	1,613			(403)
100152828	BUXEYE	AZ		05/22/2024		1,023		25			25		1,048	1,048			
100213783	ASHEVILLE	NC		05/29/2025		861		25			25		886	886			
100080053	DIAMOND BAR	CA		04/08/2022		1,834		9			9		1,843	1,843			
100026666	SALINAS	CA		09/26/2018		1,491		133			133		1,624	1,624			
100146758	HESTERIA	CA		03/20/2024		948		3			3		951	951			
100128064	MURFREESBORO	TN		09/08/2023		5,169		348			348		5,517	5,517			
100115961	SALISBURY	MA		07/20/2023		3,634		11			11		3,645	3,645			(1,094)
100159857	HIPOLUXO	FL		06/16/2024		1,057		26			26		1,083	1,083			
100180381	DEWEER	CO		11/25/2024		1,085		14			14		1,099	1,099			
100118205	LEWINGSTER	MA		07/31/2023		1,084		14			14		1,098	1,098			
100026115	TURLOCK	CA		09/26/2018		972		245			245		1,217	1,217			
100101534	LAS VEGAS	NV		04/26/2023		1,219		38			38		1,257	1,257			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10003805	MEATH	IL		09/21/2019		1,471		20			20	(5)	1,486	885	238		(600)
100137001	PERTH AMBOY	NJ		11/28/2023		566		3			3		569	569			
100176904	JERSEY CITY	NJ		07/20/2023		1,380		90			90		1,470	569			
100162909	ST AUGUSTINE	FL		06/12/2024		1,245		84			84		1,329	1,329			
100273942	LAKE HUGHES	CA		01/28/2026		307		(13)			(13)		294	294			
100151435	LINDEN	WA		05/10/2024		1,029		6			6		1,035	1,035			
100110166	MESA	AZ		06/30/2023		1,187		18			18		1,205	1,205			
100126732	FULLERTON	CA		08/30/2023		4,113		885			885		4,998	4,998			
100143112	WADDELL	AZ		02/16/2024		1,082		11			11		1,093	1,093			
100173226	MIRTL BEACH	SC		10/30/2024		1,126		6			6		1,132	1,132			
100025747	APPLE VALLEY	CA		09/20/2018		985		118			118		1,103	1,103			
100079188	NEWARK	NJ		02/24/2022		1,885		17			17		1,902	1,902			
100134754	WESLEY CHAPEL	FL		10/30/2023		904		(7)			(7)		897	897			
100087226	WASILLA	AK		10/25/2022		1,416		190			190		1,606	1,606			
100025312	TEANECK	NJ		09/20/2018		838		251			251		1,089	1,089			
100013280	LAS VEGAS	NV		05/25/2017		874		242			242		1,116	1,116			
100116492	LEAGUE CITY	TX		07/20/2023		1,321		218			218		1,539	1,539			
100243768	MANCHESTER	CT		09/29/2025		833		7			7		840	840			
100114866	AUSTIN	TX		07/10/2023		1,021		14			14		1,035	1,035			
100138855	UNION BRIDGE	MD		12/21/2023		654		414			414		1,068	1,068			
100158158	MARIETTA	GA		07/09/2024		974		6			6		980	980			
100028902	OAKLEY	UT		10/26/2018		908		135			135		1,043	1,043			
100253855	FOREY	TX		10/30/2025		1,075		39			39		1,114	1,114			
100151543	BRADENTON	FL		05/10/2024		1,192		72			72		1,264	1,264			
100119417	SCOTTSDALE	AZ		07/31/2023		1,582		11			11		1,593	1,196		(397)	
100161313	PASADENA	CA		07/25/2024		1,135		10			10		1,145	1,145			
100144569	MILTON	GA		03/07/2024		(33,703)		(16)			(16)		(33,719)	(33,719)			
100087331	GOODYEAR	AZ		10/25/2022		1,417		113			113		1,530	1,530			
100113032	PARMOUNT	CA		05/25/2017		1,148		209			209		1,357	1,357			
100100921	TRACY	CA		04/28/2023		1,486		165			165		1,651	1,651			
100144551	WADDELL	AZ		03/07/2024		1,256		37			37		1,293	1,293			
100110568	DRAPER	UT		06/30/2023		1,214		26			26		1,240	1,240			
100138087	GRESHAM	OR		12/13/2023		915		40			40		955	955			
100220277	CRESTLINE	CA		07/11/2025		617		3			3		620	620			
100145442	BABCOCK RANCH	FL		04/26/2024		1,056		7			7		1,063	1,063			
100029733	BROOKLYN	NY		10/26/2018		835		366			366		1,201	1,201			
100175941	SAINT AUGUSTINE	FL		11/25/2024		752		50			50		802	802			
100212067	ATLANTA	GA		06/27/2025		834		2			2		836	836			
100127538	COLUMBIA	SC		09/08/2023		1,249		118			118		1,367	1,367			
100031552	AMERICAN CANYON	CA		03/29/2019		1,355		37			37		1,392	1,392			
100210069	CHARLOTTE	NC		05/07/2025		991		10			10		1,001	1,001			
100030741	JAMAICA	NY		04/09/2019		375		276			276		651	651			
100152571	FRISSCO	CO		05/17/2024		7,094		39			39		7,133	7,133			
100025986	VALLEY STREAM	NY		09/20/2018		1,031		235			235		1,266	1,266			
100216239	HENDERSON	NV		06/20/2025		1,178		35			35		1,213	1,213			
100101558	AUSTIN	TX		04/26/2023		2,364		6			6		2,370	2,370			
100119432	MIT JULIET	TN		07/31/2023		1,205		18			18		1,223	1,223			
100100921	UPPER WALBORO	MA		04/28/2023		8,644		281			281		8,925	8,925			
100087368	IRON MOUNTAIN	MI		10/25/2022		1,417		9			9		1,426	1,426			
100088608	MACOMB	MI		11/15/2022		950		(13)			(13)		947	947			
100179693	VALPARAISO	IN		11/25/2024		1,280		112			112		1,392	1,392			

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100144146	SAN ANTONIO	TX		03/07/2024		1,051							1,051				
100137946	TUXTER	GA		12/13/2023		766		52			52		818				
100245542	PARTISH	FL		10/06/2025		942		12			12		954				
100218882	CAROLINA BEACH	NC		06/27/2025		1,169			3		3		1,172				
100026748	SCOTSDALE	AZ		09/28/2018		5,524		137			137		5,661				
100011886	NEW YORK	NY		03/08/2017		11,450		1,467			1,467		12,917				
100030732	REDMOND	WA		04/09/2019		990		51			51		1,041				
100143408	PALM SPRINGS	CA		02/16/2024		1,021		2			2		1,023				
100100080	ALBANY	CA		04/27/2023		1,465		95			95		1,560				
100026702	GARDENA	CA		09/26/2018		1,316							1,316				
100032083	HAYWARD	CA		03/29/2019		2,029		102			102		2,131				
100029570	COMPTON	CA		09/20/2018		566		90			90		656				
100117294	TIVERTON	RI		07/20/2023		581		2			2		583				
100134881	NUERO	CA		10/30/2023		906		8			8		914				
100012878	LA QUINTA	CA		05/25/2017		1,052		178			178		1,230				
100166212	MADERA	CA		09/09/2024		1,123		26			26		1,149				
100025522	OAK PARK	CA		09/20/2018		1,420		189			189		1,609				
100136312	INLET BEACH	FL		11/20/2023		959		19			19		978				
100132466	KATY	TX		11/03/2023		932		22			22		954				
100192824	GRESHAM	OR		02/10/2025		1,038		6			6		1,044				
100190007	ARGYLE	TX		01/21/2025		1,092		56			56		1,148				
100014439	SAN DIEGO	CA		09/21/2017		1,223		18			18		1,241				
100219094	BRIDGEPORT	CT		06/27/2025		923		30			30		953				
100012896	MARCO ISLAND	FL		05/25/2017		917		192			192		1,109				
100153319	ELL LAY	GA		05/30/2024		3,468		103			103		3,571				
100026789	ST/OSSET	NY		09/26/2018		2,938		341			341		3,279				
100110316	GREER	AZ		06/30/2023		1,109		20			20		1,129				
100165465	MELISSA	TX		12/20/2024		1,080		54			54		1,134				
100154827	FORT LAUDERDALE	FL		07/19/2024		1,065		10			10		1,075				
100182424	WEST JORDAN	UT		12/12/2024		993		6			6		999				
100103743	CAMARILLO	CA		05/08/2023		1,608		3			3		1,611				
100113263	STRATFORD	CT		06/29/2023		5,102		1,218			1,218		6,320				
100128152	FORT WORTH	TX		09/18/2023		888		16			16		904				
100110245	YAKIMA	WA		06/30/2023		1,172		28			28		1,200				
100166596	FIDUJAY VARINA	NC		09/25/2024		1,150		51			51		1,201				
100031425	VAN NUYS	CA		03/29/2019		1,796		203			203		1,999				
100029636	GROVELAND	CA		10/26/2018		840		161			161		1,001				
100030862	LOOT	CA		03/29/2019		1,847		72			72		1,919				
100164357	MUNDELEIN	IL		06/21/2024		1,098		33			33		1,131				
100129482	PALM SPRINGS	CA		09/29/2023		1,070		5			5		1,075				
100081985	HOLLYWOOD	FL		03/18/2022		1,946		35			35		1,981				
100127532	ANTIOCH	CA		09/08/2023		1,139		19			19		1,158				
100112304	CENTRAL ISLIP	NY		06/29/2023		1,885		503			503		2,388				
100197555	BENO	OR		02/26/2025		968							968				
100026164	POIMONA	CA		09/20/2018		1,649		90			90		1,739				
100094861	MAYFAHR	TX		06/02/2022		1,703		13			13		1,716				
100180515	DOINEY	CA		11/26/2024		6,380		26			26		6,406				
100117866	DAVENPORT	FL		07/20/2023		1,270		20			20		1,290				
100026564	ENGLISH TOWN	NI		09/26/2018		1,047		72			72		1,119				
100133712	PORF SAINT JOE	FL		10/23/2023		1,238		23			23		1,261				
100082802	PHILADELPHIA	PA		04/14/2022		1,639		3			3		1,642				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100112727	ANTI OCH	CA		06/29/2023		764		.435			.435		1,199		1,199		
100116626	PEMBROKE PINES	FL		07/20/2023		1,517		.467			.467		1,984		1,984		
100116106	FRACZER PARK AREA	CA		07/20/2023		1,288		.179			.179		1,467		1,467		
100210179	LAS VEGAS	NV		05/07/2025		1,027		.10			.10		1,037		1,037		
100180411	DURHAM	NC		11/25/2024		985		.1			.1		986		986		
100116179	ELK GROVE	CA		07/20/2023		2,036		.528			.528		2,564		2,564		
100138992	FAIR LAWN	NJ		12/21/2023		482		.419			.419		901		901		
100128189	NAPLES	FL		09/18/2023		886		.13			.13		909		909		
100169222	HPIRIELL JUNCTION	NY		09/27/2024		854		(.40)			(.40)		814		814		
100214234	VANCOUVER	WA		05/30/2025		99		.1			.1		100		100		
100119415	MELENSVILLE	TN		07/31/2023		1,103		.9			.9		1,112		1,112		
100119263	MORGESS	GA		07/31/2023		3,393		.17			.17		3,410		3,410		
100135068	ROSEVILLE	OH		11/01/2023		1,042		.31			.31		1,073		1,073		
100116649	ORLANDO	FL		07/20/2023		1,422		.438			.438		1,860		1,860		
100030423	ROCKVILLE	MD		12/20/2018		1,487		.101			.101		1,588		1,588		
100026088	CHICAGO	IL		09/20/2018		1,478		.153			.153		1,631		1,631		
100185308	FRESNO	CA		12/20/2024		1,005		.6			.6		1,011		1,011		
100182441	CLYMPIA	WA		12/12/2024		1,044		.31			.31		1,075		1,075		
100012353	CYPRESS	TX		04/28/2017		1,627		.208			.208		1,835		1,835		
100116620	FONTANA	CA		07/20/2023		1,924		.449			.449		2,373		2,373		
100166603	HYATTSVILLE	MD		09/06/2024		783							783		783		
100137875	ORLANDO	FL		12/08/2023		598		.2			.2		600		600		
100236382	LAYTON	UT		09/12/2025		927		.4			.4		931		931		
100195235	MIDDLETOWN	NJ		02/24/2025		973		.10			.10		983		983		
100013071	LOS ANGELES	CA		05/25/2017		721		.138			.138		859		859		
100120808	BEAUMONT	CA		08/25/2023		1,069		.18			.18		1,087		1,087		
100129407	CEDAR PARK	TX		09/26/2023		1,076		.11			.11		1,087		1,087		
100114147	AZUSA	CA		06/29/2023		1,082		.428			.428		1,510		1,510		
100111858	BROCK	NJ		06/29/2023		540		.487			.487		1,027		1,027		
100143512	ROSELLE	NJ		02/21/2024		935		(.45)			(.45)		890		890		
100141092	MORFEE	NY		01/30/2024		1,068		(.59)			(.59)		1,009		1,009		
100115109	MINNEAPOLIS	MN		07/14/2023		1,532		.9			.9		1,541		1,541		
100179895	SACRAMENTO	CA		11/25/2024		1,253		.100			.100		1,353		1,353		
100137012	PARRISH	FL		11/28/2023		1,080		.84			.84		1,164		1,164		
100193106	ACWORTH	GA		02/10/2025		1,126		.98			.98		1,224		1,224		
100028672	NEW WINDSOR	NY		10/26/2018		1,259		.141			.141		1,400		1,400		
100261545	FORT LAUDERDALE	FL		12/12/2025		609		.8			.8		617		617		
100202820	KREMILING	CO		03/24/2025		1,049		.30			.30		1,079		1,079		
100179501	POCAHELLO	ID		11/21/2024		1,038							1,038		1,038		
100131711	MODESTO	CA		10/06/2023		1,049		.47			.47		1,086		1,086		
100182630	SAN ANTONIO	TX		12/12/2024		1,373		.9			.9		1,382		1,038		
100186127	BRENTIGSVILLE	PA		09/09/2024		1,120		.14			.14		1,134		1,134		
100158675	ROSELDALE	NY		07/10/2024		1,109		.32			.32		1,141		1,141		
100117081	DURANGO	CO		07/20/2023		1,112		(.75)			(.75)		1,037		1,037		
100110221	LINCOLN	NE		06/30/2023		1,114		.3			.3		1,117		1,117		
100110067	LA BELLE	FL		06/23/2023		742		.5			.5		747		747		
100119550	JENSEN BEACH	FL		07/28/2023		916		.12			.12		928		928		
100112632	ALEXANDRIA	VA		06/29/2023		879		.460			.460		1,339		1,339		
100039885	LAS VEGAS	NV		03/28/2023		1,004		.17			.17		1,021		1,021		
100110162	CHICAGO	IL		06/30/2023		1,362		.12			.12		1,374		1,374		
100165546	CHANDLER	AZ		08/29/2024		1,024		.2			.2		1,026		1,026		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006638	SHELLEY	ID		10/24/2022		582		18			18		600				
100236135	ZEPHYRHILLS	FL		09/05/2025		1,147		114			114		1,261				
100026066	CANDIA PARK	CA		06/20/2018		1,276		141			141		1,417				
100220351	LAS VEGAS	NV		07/14/2025		71,370		9,336			9,336		80,706				
100030687	MANALAPAN	NJ		04/09/2019		1,148		156			156		1,304				
100116632	DULUTH	GA		07/20/2023		9,247		278			278		9,525				
100179750	HENDERSON	NV		11/21/2024		1,111		44			44		1,155				
100100406	MIAMI	FL		04/27/2023		1,285		216			216		1,501				
100043849	STATEN ISLAND	NY		06/19/2020		1,972		18			18		1,990				
100067371	ST AUGUSTINE	FL		10/25/2022		1,295		45			45		1,340				
100172451	ARGYLE	TX		10/23/2024		1,102		10			10		1,112				
100164618	ROSENBERG	TX		06/21/2024		550		2			2		552				
100066636	ABINGDON	MD		06/02/2021		2,247							2,247				
100152382	MERCED	CA		05/17/2024		1,131		66			66		1,197				
100012835	CHICAGO	IL		05/25/2017		880		235			235		1,095				
100164923	PATERSON	NJ		06/28/2024		810		(40)			(40)		770				
100081205	LOLA	TX		03/18/2022		1,948		52			52		2,000				
100010084	DENVER	CO		04/28/2023		1,346		30			30		1,376				
100025394	MAYWOOD	CA		09/20/2018		1,050		181			181		1,231				
100246877	DURHAM	NC		10/29/2025		1,128		13			13		1,141				
100049871	ELGIN	IL		11/20/2020		711		200			200		911				
100091579	WASHINGTON	DC		02/22/2023		1,355		43			43		1,398				
100022774	WEST COVINA	CA		10/26/2018		1,184		271			271		1,455				
100150469	GROVELAND	CA		05/03/2024		1,029		6			6		1,035				
100114423	SECALUCUS	NJ		06/29/2023		896		309			309		1,205				
100153229	COLUMBUS	OH		05/30/2024		945		8			8		953				
100150971	WATERFORD	NY		05/08/2024		6,395		59			59		6,454				
100238203	SAINT CHARLES	IL		09/15/2025		1,818		53			53		1,871				
100147879	SPARKS	NV		04/08/2024		1,197		40			40		1,237				
100245381	HURST	TX		11/06/2025		948		23			23		971				
100151101	LAVERN	AZ		05/08/2024		1,013		8			8		1,021				
100119366	WAKAHU	NC		07/31/2023		1,586		9			9		1,595				
100029117	KEARNY	NJ		10/26/2018		1,118		253			253		1,371				
100198328	NORTH LAS VEGAS	NV		02/28/2025		1,063		83			83		1,146				
100086919	DORAL	FL		11/15/2022		181		(21)			(21)		160				
100100693	ST GEORGE	UT		04/28/2023		1,558		34			34		1,592				
100084815	GILBERT	AZ		06/02/2022		1,240		17			17		1,257				
100100963	ODDEE	FL		04/28/2023		1,593		285			285		1,878				
100025056	ANTIOCH	CA		09/20/2018		857		175			175		1,032				
100148733	WINCHESTER	MA		04/17/2024		1,138		50			50		1,188				
100014172	FOLSOM	CA		06/25/2017		1,214		142			142		1,356				
100196342	LAS VEGAS	NV		11/20/2023		1,011		4			4		1,015				
100228208	PUEBLO WEST	CO		06/11/2025		888		32			32		920				
100131636	SOUTH YARMOUTH	MA		10/06/2023		862		3			3		865				
100140108	FREDERICK	MD		01/09/2024		1,090		2			2		1,092				
100132382	HONOLULU	FL		11/03/2023		947		47			47		994				
100135964	PINE	AZ		11/13/2023		1,331		42			42		1,373				
100162743	HAMPSHIRE	IL		06/12/2024		2,907		40			40		2,947				
100100747	GREELEY	CO		04/28/2023		1,319		28			28		1,347				
100151508	JENSEN BEACH	FL		07/14/2023		1,017		18			18		1,035				
100227115	FRESNO	CA		07/25/2025		848		7			7		855				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175233	SARASOTA	FL	CA		11/05/2024		2,607		6					2,613	2,613			
100127551	FRESNO	CA	CA		09/08/2023		1,156		25			25		1,181	1,181			
100026734	NORCO	CA	CA		09/26/2018		1,473		306			306		1,779	1,779			
100131588	BROKEN BOWL	OK	OK		10/06/2023		1,177		9			9		1,186	1,186			(295)
100031138	SAN DIEGO	CA	CA		03/29/2019		1,002		76			76		1,078	1,078			
100087443	LAS VEGAS	NV	CA		10/25/2022		1,757		143			143		1,900	1,900			
100174270	RICHMOND	TX	TX		10/31/2024		1,577		57			57		1,634	1,634			
100042873	SUNNY VALLEY	CA	CA		05/28/2020		1,160		32			32		1,192	1,192			
100192874	DES MOINES	IA	IA		02/10/2025		956		6			6		962	962			
100027044	CAMARILLO	CA	CA		09/26/2018		2,104		72			72		2,176	2,176			
100090872	CITRUS HEIGHTS	CA	CA		01/31/2023		1,114		17			17		1,131	1,131			
100168487	ARGYLE	TX	TX		09/25/2024		1,100		16			16		1,116	1,116			
100152618	LAKE WORTH	FL	FL		05/17/2024		1,212		108			108		1,320	1,320			
100116883	MESA	AZ	AZ		07/20/2023		1,378		436			436		1,814	1,814			
100166188	MERED	CA	CA		09/09/2024		1,080		8			8		1,088	1,088			
100143216	HENDERSON	NV	NV		02/16/2024		1,052		11			11		1,063	1,063			
100115111	CATHEDRAL CITY	CA	CA		07/14/2023		1,185		11			11		1,196	1,196			
100055233	TEBICOLA	CA	CA		03/23/2021		458		74			74		532	532			
100030761	LAWT	FL	FL		04/09/2019		758		231			231		989	989			
100219886	LAS VEGAS	NV	NV		07/07/2025		1,000		1			1		1,001	1,001			
100177746	ELK GROVE	CA	CA		07/20/2023		1,004		26			26		1,030	1,030			
100024827	HEMET	CA	CA		09/20/2018		1,038		166			166		1,204	1,204			
100193083	AURORA	CO	CO		02/10/2025		2,408		319			319		2,727	2,727			
100119254	DENVER	CO	CO		07/31/2023		1,081		7			7		1,088	1,088			
100109255	PALM BAY	FL	FL		07/21/2023		904		6			6		910	910			
100120294	LAUDERDALE	FL	FL		06/18/2023		1,205		4			4		1,209	1,209			
100165907	LAKEVIEW	IL	IL		12/26/2024		814		2			2		816	816			
100116131	SAN FRANCISCO	CA	CA		07/20/2023		45,628		63			63		45,691	45,691			
100168356	VERO BEACH	FL	FL		09/25/2024		2,261		30			30		2,291	2,291			
100026646	SAN FERNANDO	CA	CA		09/26/2018		980		187			187		1,167	1,167			
100179412	SOUTH DAYTONA	FL	FL		12/27/2024		(11,331)		(47)			(47)		(11,378)	(5,167)		6,210	6,210
100049855	MIRAMAR	FL	FL		11/20/2020		702		181			181		883	883			
100194804	SPRINGANE	IA	IA		02/21/2025		963		3			3		966	966			
100268797	PRESCOTT	AZ	AZ		12/29/2025		679		12			12		691	691			
100032077	SAN BRUNO	CA	CA		03/29/2019		1,373		87			87		1,460	1,460			
100128190	RENO	NV	NV		09/18/2023		1,694		18			18		1,712	1,712			
100210204	ARNOLD	CA	CA		05/08/2025		1,604		(41)			(41)		1,563	1,563			
100192888	CLATHE	KS	KS		02/10/2025		954		6			6		960	960			
100207282	TULSON	AZ	AZ		04/28/2025		973		37			37		1,010	1,010			
100214334	SAN ANTONIO	TX	TX		06/02/2025		1,082		79			79		1,161	1,161			
100158888	MARIANA	AZ	AZ		07/12/2024		1,108		43			43		1,151	1,151			
100198328	BRIDGEWATER	NJ	NJ		12/18/2023		810		11			11		821	821			
100081411	CARPINTERIA	CA	CA		03/18/2022		3,916		130			130		4,046	4,046			
100179699	GOLD CANYON	AZ	AZ		11/21/2024		3,218		226			226		3,444	3,444			
100167620	AURORA	CO	CO		09/19/2024		1,090		16			16		1,106	1,106			
100179461	HENDERSON	NV	NV		11/21/2024		1,077		51			51		1,128	1,128			
100120899	GEORGETOWN	TX	TX		06/30/2023		1,212		16			16		1,228	1,228			
100161138	MEDINA	IA	IA		07/24/2024		2,348		26			26		2,374	2,374			
100267258	BOYTON BEACH	FL	FL		12/24/2025		631		11			11		642	642			
100214817	MORRIS PLAINS A/K/A PARSLIPPANY	NJ	NJ		06/11/2025		941		22			22		963	963			
100176578	LAURENCEVILLE	GA	GA		11/15/2024		998		2			2		1,000	1,000			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100202634	COALA	FL		03/24/2025		964		17			17		981				
100160214	DANVILLE	CA		07/18/2024		1,088		38			38		1,126				
100136643	HIGHLAND	UT		11/20/2023		1,093	87	87			87		1,180				
100194693	FLOREY BRANCH	GA		02/21/2025		3,736		55			55		3,791				
100011763	GREENFIELD	CA		03/08/2017		1,763		101			101		1,864				
100151036	RALEIGH	NC		06/10/2024		1,094	8	8			8		1,102				
100161551	BOWEN LAKE	WA		07/30/2024		2,623		50			50		2,673				
100171451	OAKLAND	CA		07/20/2023		997		52			52		1,049				
100196302	BDA	TX		02/28/2025		974		2			2		976				
100194616	AZUSA	CA		02/21/2025		1,064	8	8			8		1,072				
100189865	LAS VEGAS	NV		01/21/2025		1,117		69			69		1,186				
100156473	JERSEY CITY	NJ		06/24/2024		956		8			8		964				
100193653	GLENDALE	CA		12/28/2023		941		8			8		949				
100101000	MIAMI	FL		04/28/2023		1,453		125			125		1,578				
100144210	ROSEVILLE	OH		03/07/2024		2,005	81	81			81		2,086				
100127568	FARMINGDALE	NY		06/30/2023		761		563			563		1,324				
100081305	WILLOW GROVE	PA		03/18/2022		2,097		7			7		2,104				(524)
100032498	KILDARE	IL		06/21/2019		(19,277)							(19,277)		(313)		9,639
100228032	APEX	NC		06/06/2025		1,000		7			7		1,007				
100186239	AMERICAN FORK	UT		09/09/2024		1,092		19			19		1,111				
100151537	ROSEVILLE	OH		05/10/2024		1,168		73			73		1,241				
100057556	CLINTON	CT		06/30/2021		3,084		7			7		3,091				
100216582	FOELSVILLE	PA		06/23/2025		1,190		63			63		1,253				
100136503	WADSWELL	AZ		11/20/2023		1,160	111	111			111		1,271				
100025932	WESTBURY	NY		09/20/2018		934		171			171		1,105				
100216554	GARNER	NC		06/23/2025		1,063		48			48		1,111				
100013106	BLUFFTON	SC		05/25/2017		2,903		306			306		3,209				
100141633	GRESHAM	OR		01/30/2024		910		7			7		917				
100186814	BRADYVILLE	MO		07/09/2025		1,093		39			39		1,132				
100187544	STATEN ISLAND	NY		12/08/2023		715		9			9		724				
100190137	BUCKEYE	AZ		01/21/2025		1,296		7			7		1,303				(325)
100180501	LAS VEGAS	NV		11/26/2024		4,565		35			35		4,600				
100127528	COLORADO SPRINGS	CO		09/08/2023		4,505		395			395		4,900				
100119177	PORT SAINT JOE	FL		07/31/2023		923		3			3		926				
100135117	POCONO LAKE	PA		11/01/2023		1,291		10			10		1,301				
100158071	EDINBURG	TX		07/09/2024		1,008	6	6			6		1,014				(324)
100129554	MERCED	CA		09/29/2023		1,158		36			36		1,194				
100185004	VENURA	CA		12/20/2024		998		1			1		999				
100135715	WOODSTOCK	GA		11/10/2023		1,017		37			37		1,054				
100081282	AUSTIN	TX		03/18/2022		2,798		36			36		2,834				
100218897	SANIT JOHNS	FL		06/27/2025		2,778		67			67		2,845				
100244304	MIDDLETOWN	NJ		09/29/2025		1,037		11			11		1,048				
100153666	ROSEVILLE	OH		07/15/2024		1,072		23			23		1,095				
100120732	LEBANON	OR		08/25/2023		996		4			4		1,000				
100030807	SANTA CLARA	CA		04/09/2019		2,403		228			228		2,631				
100152525	DALLAS	TX		05/17/2024		2,799		127			127		2,926				
100131529	PALM DESERT	CA		10/06/2023		1,288		38			38		1,326				
100169533	RALEIGH	NC		01/21/2025		987		44			44		1,031				
100125568	SUMNERVILLE	SC		09/29/2023		1,143		50			50		1,193				
100150723	LAS VEGAS	NV		06/06/2024		1,185		67			67		1,252				
100205761	MESA	AZ		04/14/2025		1,057		60			60		1,117				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171554	ARGYLE		TX		10/16/2024		1,749		6			6		1,755	1,755	1,755		
100151063	ROSEVILLE		OH		05/08/2024		1,400		62			62		1,462	1,462	1,462		
100112076	KIRKSVILLE		MO		06/29/2023		1,096		533			533		1,629	1,629	1,629		
100099851	PALM COAST		FL		03/28/2023		614		11			11		625	625	625		
100174302	MILLVILLE		DE		10/31/2024		1,193		53			53		1,246	1,246	1,246		
100255797	LONGMONT		CO		11/24/2025		1,185		36			36		1,221	1,221	1,221		
100120993	MELBOURNE		AUS		06/30/2023		990		10			10		1,000	1,000	1,000		
100026301	KAGEL CANYON		CA		09/20/2018		1,049		233			233		1,282	1,282	1,282		
100193116	FRESNO		CA		02/10/2025		1,095		88			88		1,183	1,183	1,183		
100180450	RALEIGH		NC		11/25/2024		965		8			8		973	973	973		
100130455	STOCKTON		CA		09/28/2023		660		3			3		663	663	663		
100238154	MODESTO		CA		09/15/2025		871		4			4		875	875	875		
100100131	RICHMOND		TX		03/28/2023		896		7			7		903	903	903		
100079866	GERMANTOWN		MD		04/08/2022		1,877		93			93		1,970	1,970	1,970		
100117176	WOODS CROSS		UT		07/20/2023		1,111		67			67		1,178	1,178	1,178		
100031656	RANCHO CUCAMONGA		CA		03/29/2019		2,322		131			131		2,453	2,453	2,453		
100202172	GLEN BURNIE		MD		03/18/2025		1,036		4			4		1,040	1,040	1,040		
100025943	MIAMI		FL		09/20/2018		3,233		328			328		3,561	3,561	3,561		
100180020	FREDERICK		MD		11/25/2024		1,097		46			46		1,143	1,143	1,143		
100022773	BROOKLYN		NY		10/26/2018		1,203		182			182		1,385	1,385	1,385		
100164638	LIBERTY HILL		TX		06/26/2024		3,045		32			32		3,077	3,077	3,077		
100137021	MERCED		CA		11/28/2023		1,086		91			91		1,177	1,177	1,177		
100123986	MC ALLEN		TX		09/26/2023		2,080		37			37		2,117	2,117	2,117		
100115462	LITCHFIELD PARK		AZ		07/17/2023		1,020		6			6		1,026	1,026	1,026		
100212124	SANFORD		FL		07/22/2025		872		8			8		880	880	880		
100080877	COSTA MESA		CA		03/10/2022		1,894		9			9		1,903	1,903	1,903		
100025552	ORLANDO		FL		09/20/2018		1,327		236			236		1,563	1,563	1,563		
100135126	SUWANEE		GA		11/01/2023		1,032		74			74		1,106	1,106	1,106		
100101530	SPANISH FORK		UT		04/26/2023		1,176		24			24		1,200	1,200	1,200		
100090739	CATSKILL		NY		07/09/2023		881		3			3		884	884	884		
100212110	SUPRISE		AZ		05/22/2025		1,503		152			152		1,655	1,655	1,655		
100161634	RICHMOND		TX		07/25/2024		933		6			6		939	939	939		
100030628	RIVERSIDE		CA		04/09/2019		1,083		136			136		1,219	1,219	1,219		
100081463	MEDFORD		OR		03/18/2022		1,899		59			59		1,958	1,958	1,958		
100046060	VIRGINIA BEACH		VA		11/25/2020		1,390		103			103		1,493	1,493	1,493		
100192355	MC DONOUGH		GA		11/03/2023		950		67			67		1,017	1,017	1,017		
100043145	COVINA		CA		05/28/2020		2,051		205			205		2,256	2,256	2,256		
100131593	DACONO		CO		10/06/2023		992		7			7		999	999	999		
100029461	LA MESA		CA		10/26/2018		1,392		134			134		1,526	1,526	1,526		
100025730	SIMI VALLEY		CA		09/20/2018		1,766		107			107		1,873	1,873	1,873		
100218630	AVONDALE		AZ		06/27/2025		8,635		17			17		8,652	8,652	8,652		
100067251	PANAMA CITY BEACH		FL		10/25/2022		960		67			67		1,027	1,027	1,027		
100087421	STROUDSBURG		PA		10/25/2022		1,301		78			78		1,379	1,379	1,379		
100100918	AURORA		CO		04/28/2023		806		10			10		816	816	816		
100107766	LAS VEGAS		NV		05/19/2023		1,318		81			81		1,399	1,399	1,399		
100061546	CORPUS		NC		03/18/2022		7,367		50			50		7,417	7,417	7,417		
100014528	WASHINGTON		DC		09/27/2017		1,797		121			121		1,918	1,918	1,918		
100023987	VALLEY STREAM		NY		10/26/2018		952		113			113		1,065	1,065	1,065		
100116886	COUFAX		WI		07/20/2023		1,099		68			68		1,167	1,167	1,167		
100031254	GONZALES		CA		03/29/2019		2,019		116			116		2,135	2,135	2,135		
100194728	OTSEGO		MI		02/21/2025		1,050		58			58		1,108	1,108	1,108		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation (Increase/Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016805	PALMDALE	CA		07/20/2023		1,195		98			98		1,293		1,293		
10021505	BOISE	ID		06/12/2025		978		18			18		996		996		
10014943	TAMPA	FL		04/24/2024		1,141		21			21		1,162		1,162		
100175956	ELBERTON	GA		11/14/2024		1,028		37			37		1,065		1,065		
100188277	STATESVILLE	NC		01/08/2025		1,070		63			63		1,133		1,133		
100100912	BURBANK	CA		04/28/2023		4,410		272			272		4,682		4,682		
100202563	MESA	AZ		03/21/2025		1,170		108			108		1,278		1,278		
100024891	NORWALK	CT		09/20/2018		1,385		90			90		1,475		1,475		
100026735	ANHEIM	CA		09/26/2018		1,045		178			178		1,223		1,223		
100074162	NORTH FORT MYERS	FL		12/09/2021		601		(20)			(20)		581		581		
100162661	SARASOTA SPRINGS	FL		08/12/2024		2,206		73			73		2,279		2,279		
100193559	MELISSA	TX		07/31/2023		1,021		2			2		1,023		1,023		
10017087	WOODLAND PARK	CO		07/20/2023		1,075		35			35		1,110		1,110		
100179462	NEW HOPE	PA		11/21/2024		1,059		5			5		1,064		1,064		
10017731	FRISSO	CO		07/20/2023		931		25			25		956		956		
10012808	MASTIC	NY		05/25/2017		1,019		262			262		1,281		1,281		
10017374	WILSON	WY		07/20/2023		1,731		45			45		1,776		1,776		
100026206	NEWARK	NJ		09/20/2018		1,265		146			146		1,411		1,411		
100160205	WILMAHIA	FL		07/18/2024		1,129		44			44		1,173		1,173		
100234837	SAINT AUGUSTINE	FL		08/28/2025		1,007		73			73		1,080		1,080		
100081016	SYLMAR	CA		03/18/2022		2,114		51			51		2,165		2,165		
100220248	MIAMI	FL		07/11/2025		842		9			9		851		851		
100163114	DAVENPORT	FL		08/13/2024		1,409		15			15		1,424		1,424		
100193575	LEHIGH ACRES	FL		02/10/2025		864		1			1		865		865		
100206497	COLLEGE PARK	GA		04/22/2025		584		6			6		590		590		
100228457	NORTH LAS VEGAS	NV		08/11/2025		1,053		78			78		1,131		1,131		
100013087	NORWALK	CT		05/25/2017		605		151			151		756		756		
100129432	FILLMORE	CA		09/29/2023		1,477		4			4		1,481		1,481		
100123666	KISSIMEE	FL		09/29/2023		976		10			10		986		986		
100011667	AMITYVILLE	NY		03/08/2017		1,887		605			605		2,492		2,492		
100131670	PALM COAST	FL		10/06/2023		1,059		19			19		1,078		1,078		
100185994	MARGATE	NJ		01/17/2025		881		4			4		885		885		
100012838	MORENO VALLEY	CA		05/25/2017		1,310		307			307		1,617		1,617		
100153964	NORTH LAS VEGAS	NV		07/15/2024		1,102		20			20		1,122		1,122		
100152192	CONO	CO		05/17/2024		1,286		30			30		1,316		1,316		
100011993	ROSLINDALE	MA		12/23/2016		1,351		217			217		1,568		1,568		
100141017	CATHEDRAL CITY	CA		02/20/2024		854		(22)			(22)		832		832		
100027053	ANTIOCH	CA		08/26/2018		1,948		19			19		1,967		1,967		
100174518	ALBUQU	WA		10/31/2024		1,544		25			25		1,569		1,569	(391)	(391)
100192740	GRAND JUNCTION	CO		02/10/2025		947		2			2		949		949		
100063523	ELK GROVE	CA		07/01/2021		2,069		2			2		2,071		2,071		
100214265	DUNBAR	CA		05/30/2025		1,143		1			1		1,144		1,144		
100012721	ORLANDO	FL		05/25/2017		1,559		519			519		2,078		2,078		
100216670	MONROE	NY		06/23/2025		960		27			27		987		987		
100214639	CARROLLTON	GA		06/10/2025		876		5			5		881		881		
100180260	SACRAMENTO	CA		11/25/2024		1,096		21			21		1,117		1,117		
100174306	CAPE CORAL	FL		10/31/2024		1,151		33			33		1,184		1,184		
100024798	OZONE PARK	NY		09/20/2018		934		206			206		1,140		1,140		
100147923	GOLIEN	MI		04/08/2024		3,245		31			31		3,276		3,276		
100211741	WEST LAFAYETTE	IN		05/19/2025		944		3			3		947		947		
100081287	LONGMONT	CO		03/18/2022		1,887		34			34		1,921		1,921		

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1	Location		4	5	Change in Book Value/Recorded Investment				10	11	12	13	14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013363	BELL GARDENS	CA	FL	05/25/2017		970		130					1,100	1,100			
10012653	HOLLYWOOD	FL	FL	05/25/2017		1,205		249			249		1,454	1,454			
100135424	OSPREE	MI	MI	11/13/2023		794			1			1	795	795			
100185467	CLEARWATER	FL	FL	12/20/2024		888		9			9		897	897			
100168120	TEMPLE HILLS	MD	MD	09/20/2024		1,160		9			9		1,169	1,169			
100026078	CHARLOTTE	NC	NC	09/20/2018		1,459		207			207		1,666	1,666			
100215389	LAVEN	AZ	AZ	06/12/2025		996		26			26		1,022	1,022			
100140391	KISSIMEE	FL	FL	01/18/2024		1,201		58			58		1,259	1,259			
100079317	PORTLAND	OR	OR	04/25/2022		1,804		44			44		1,848	1,848			
100158909	PORT CHARLOTTE	FL	FL	07/12/2024		1,056		31			31		1,087	1,087			
100084740	BLUFFTON	SC	SC	08/02/2022		1,347		6			6		1,353	1,353			
100101059	LARGO	FL	FL	06/30/2023		1,062		18			18		1,080	1,080			
100123665	MIAMI	FL	FL	09/25/2023		929		33			33		962	962			
100128200	MENAPHA	MI	MI	09/18/2023		869		15			15		884	884			
100132740	VALLEJO	CA	CA	11/03/2023		800		1			1		801	801			
10016659	GREENWOOD VILLAGE	CO	CO	07/20/2023		1,168		121			121		1,289	1,289			
100151045	VANCOUVER	WA	WA	05/08/2024		1,136		42			42		1,178	1,178			
10017158	ATLANTA	GA	GA	07/20/2023		1,263		7			7		1,270	1,270			
100081172	WOODBURN	OR	OR	03/18/2022		2,383		58			58		2,441	2,441			
100195485	CLINTON	CT	CT	02/24/2025		1,058		56			56		1,114	1,114			
100136930	GULF SHORES	AL	AL	11/28/2023		848		17			17		865	865			
100221265	FRESNO	CA	CA	07/21/2025		938		3			3		941	941			
100087964	PHOENIX	AZ	AZ	10/25/2022		992		1			1		993	993			
100031086	MANTECA	CA	CA	03/29/2019		1,949		158			158		2,107	2,107			
100101658	COLORADO SPRINGS	CO	CO	04/26/2023		1,480		15			15		1,495	1,495			
100211943	SUPRISE	AZ	AZ	05/19/2025		903		4			4		907	907			
100186387	BURTONSVILLE	MI	MI	12/30/2024		1,033		39			39		1,072	1,072			
100032063	MORGAN HILL	CA	CA	03/29/2019		2,572		122			122		2,694	2,694			
100177703	ELK GROVE	CA	CA	07/20/2023		1,229		105			105		1,334	1,334			
100187719	MIRLE BEACH	SC	SC	12/08/2023		3,963		17			17		4,000	4,000			
100156925	SAN TAN VALLEY	AZ	AZ	11/28/2023		481							481	481			
100152537	ROUND ROCK	TX	TX	05/17/2024		1,089		56			56		1,145	1,145			
100265064	DALLAS	TX	TX	12/19/2025		875		2			2		877	877			
100182018	GARDNER	WA	WA	12/12/2024		955		10			10		965	965			
100182059	WACO	TX	TX	12/12/2024		965		4			4		969	969			
100113736	WASHINGTON	DC	DC	06/29/2023		1,622		232			232		1,854	1,854			
100141405	GULF SHORES	AL	AL	01/30/2024		1,340		20			20		1,360	1,360			
100027024	CHICAGO	IL	IL	08/26/2018		1,946		35			35		1,983	1,983			
100220361	ORANGE BEACH	AL	AL	07/14/2025		1,012		69			69		1,081	1,081			
100185351	EAGLE RIVER	AK	AK	12/20/2024		980		9			9		989	989			
100081176	VERO BEACH	FL	FL	03/18/2022		1,793		29			29		1,822	1,822			
100162651	CLINTON	CT	CT	06/12/2024		1,089		22			22		1,111	1,111			
100026275	RIO RANCHO	NM	NM	09/20/2018		1,213		201			201		1,414	1,414			
100131735	FORT MYERS	FL	FL	10/06/2023		1,100		50			50		1,150	1,150			
100014066	MIRA LOMA	CA	CA	05/25/2017		2,922		302			302		3,224	3,224			
100190015	LEANDER	TX	TX	01/21/2025		1,081		64			64		1,145	1,145			
100171965	NOLANVILLE	IN	IN	10/17/2024		1,488		4			4		1,492	1,492			
100152903	KISSIMEE	FL	FL	05/22/2024		918		5			5		923	923			
100186328	GARDNER	MA	MA	12/30/2024		967		7			7		974	974			
100013914	PEABODY	MA	MA	05/25/2017		1,603		105			105		1,708	1,708			
100026306	PEMBROKE PINES	FL	FL	09/20/2018		906		182			182		1,088	1,088			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year						
10016931	ACWORTH	GA	FL		01/21/2025		1,118		79			79	1,197	1,197			
10010262	CORAL SPRINGS	FL	FL		06/22/2023		949		15			15	964	964			
100192189	LAS VEGAS	NV	NV		12/12/2024		1,050		75			75	1,125	1,125			
100194729	DESTEIN	FL	FL		02/21/2025		888						888	888			
100116326	PANAMA CITY BEACH	FL	FL		07/20/2023		1,019		147			147	1,166	1,166			
100171937	PHOENIX	AZ	AZ		10/17/2024		1,137		7			7	1,144	1,144			
100100674	LONG BRANCH	NJ	NJ		04/26/2023		1,378		86			86	1,464	1,464			
100029194	FLUSHING	NY	NY		10/26/2018		1,670		145			145	1,815	1,815			
100166229	BAKERSFIELD	CA	CA		09/09/2024		2,945		12			12	2,957	2,957			
100127362	DURANGO	CO	CO		06/30/2023		680		140			140	820	820			
100206850	JURUPA VALLEY	CA	CA		04/29/2025		969		2			2	971	971			
100116474	MIAMI	FL	FL		07/20/2023		1,374		486			486	1,860	1,860			
100180092	CAPE CORAL	FL	FL		12/30/2024		919		9			9	928	928			
100143242	SALEEN	OR	OR		02/16/2024		1,024		20			20	1,044	1,044			
100013741	MORENO VALLEY	CA	CA		05/25/2017		955		122			122	1,077	1,077			
100186587	LEANDER	TX	TX		12/30/2024		1,119		57			57	1,176	1,176			
100049418	BARTLETT	IL	IL		11/20/2020		893		168			168	1,061	1,061			
100025795	PITTSBURG	CA	CA		09/20/2018		1,366		914			914	2,280	2,280			
100144162	SAFORD	FL	FL		03/07/2024		1,188		17			17	1,205	1,205			
100151029	NAPLES	FL	FL		05/08/2024		1,433		5			5	1,438	1,438			
100181867	RALEIGH	NC	NC		12/12/2024		1,037		25			25	1,062	1,062			
100195459	AUSTIN	TX	TX		12/20/2024		1,955		13			13	1,968	1,968			
100211693	PEÑO	NV	NV		05/19/2025		1,040		51			51	1,091	1,091			
100116327	ARCADIA	CA	CA		07/20/2023		5,113		1,268			1,268	6,381	6,381			
100178267	WEST MELBOURNE	FL	FL		11/19/2024		1,974		3			3	1,977	1,977			
100013475	LAKE ELSINORE	CA	CA		05/25/2017		858		227			227	1,085	1,085			
100135442	SARATOGA SPRINGS	NY	NY		11/13/2023		932		19			19	951	951			
100162667	PARLISH	FL	FL		06/12/2024		664		7			7	671	671			
100119621	OCEANSIDE	CA	CA		07/31/2023		684		(26)			(26)	656	656			
100012765	SOUTH GATE	CA	CA		05/25/2017		492		140			140	632	632			
100135474	NORTH LAS VEGAS	NV	NV		11/13/2023		1,491		58			58	1,549	1,549			(386)
100218176	PHOENIX	AZ	AZ		07/22/2025		6,607		101			101	6,708	6,708			(386)
100268190	RICHMOND	TX	TX		12/29/2025		678		1			1	679	679			
100117226	ELK GROVE	CA	CA		07/20/2023		1,337		139			139	1,476	1,476			
100245638	SACRAMENTO	CA	CA		10/17/2025		942		14			14	956	956			
100011765	JERSEY CITY	NJ	NJ		03/08/2017		247		247			247	721	721			
100111974	SAN DIEGO	CA	CA		06/29/2023		3,602		1,062			1,062	4,664	4,664			
100024693	WOODBRIDGE	VA	VA		09/20/2018		1,100		178			178	1,278	1,278			
100162261	BRADYVILLE	MO	MO		12/12/2024		1,198		54			54	1,252	1,252			
100181902	DELTONA	FL	FL		12/12/2024		1,109		52			52	1,161	1,161			
100060967	PASADENA	CA	CA		03/18/2022		2,306		50			50	2,356	2,356			
100186200	APEX	NC	NC		01/08/2025		13,811		28			28	13,839	13,839			
100204092	RIVERVIEW	FL	FL		04/04/2025		1,115		60			60	1,175	1,175			
100140674	MIDDLEBURY	VT	VT		01/25/2024		2,361		16			16	2,377	2,377			
100166160	HAPPY VALLEY	OR	OR		02/10/2025		870		8			8	878	878			
100081479	SUPRISE	AZ	AZ		03/18/2022		2,285		104			104	2,389	2,389			
100193105	KNOXDALE	NC	NC		02/10/2025		1,091		95			95	1,186	1,186			
100025245	LINENHURST	NY	NY		09/20/2018		1,380		171			171	1,551	1,551			
100195421	NAPLES	FL	FL		02/24/2025		1,076		58			58	1,134	1,134			
100180018	CALABASH	NC	NC		11/25/2024		1,082		46			46	1,128	1,128			
100117610	RANDOLPH	NJ	NJ		07/20/2023		994						994	994			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100198303	FALL RIVER	MA		02/28/2025		1,692		5			5		1,697	1,697			
100171792	BERTHOUD	CO		10/17/2024		1,230		33			33		1,263	1,263			
100228997	PORT WENTWORTH	GA		06/12/2025		911		17			17		928	928			
100166147	AMERICAN FORK	UT		09/09/2024		1,080		19			19		1,099	1,099			
100027010	EAST STRUDSBURG	PA		09/26/2018		2,438		24			24		2,462	2,462			
100191935	WADDELL	AZ		10/19/2023		1,125		43			43		1,168	1,168			
100182072	CLE ELUM	WA		12/12/2024		1,112		69			69		1,181	1,181			
100042878	GERMANTOWN	MD		05/28/2020		939		3			3		942	942			
100200323	SAN TAN VALLEY	AZ		03/10/2025		1,143		127			127		1,270	1,270			
100179875	CONROE	TX		11/25/2024		955		4			4		959	959			
100179909	ARROYO	TX		11/25/2024		1,170		70			70		1,240	1,240			
100172400	SANFORD	FL		10/23/2024		1,126		7			7		1,133	1,133			
100150841	ROUND ROCK	TX		05/08/2024		1,924		21			21		1,945	1,945			
100031104	NORTH MASSAPEQUA	NY		03/29/2019		1,184		169			169		1,353	1,353			
100288795	VENICE	CA		12/29/2025		673		20			20		693	693			
100128103	MUFFREESBORO	TN		09/08/2023		1,042		33			33		1,075	1,075			
100109842	LANTANA	TX		06/22/2023		838		(43)			(43)		795	795			
100179447	MASHVILLE	TN		11/21/2024		1,738		34			34		1,772	1,772			
100136644	HESPERIA	CA		11/22/2023		682		8			8		690	690			
100000431	MONTEBELLO	CA		09/27/2016		1,761		126			126		1,887	1,887			
100028096	WOODSIDE	NY		10/26/2018		1,203		141			141		1,344	1,344			
100171953	LAURENCEVILLE	GA		10/17/2024		1,125		1			1		1,126	1,126			
100029237	CARBONDALE	CO		10/26/2018		4,010		678			678		4,688	4,688			
100028953	PALMDALE	CA		10/26/2018		1,612		49			49		1,661	1,661			
100109242	PALM COAST	FL		07/21/2023		934		18			18		952	952			
100031742	SAN PEDRO	CA		03/29/2019		2,026		170			170		2,196	2,196			
100228646	CHARLOTTE	NC		08/11/2025		969		3			3		972	972			
100202561	KYLE	TX		03/21/2025		1,080		73			73		1,153	1,153			
100023040	HAWAIIAN GARDENS	CA		10/26/2018		1,046		185			185		1,231	1,231			
100173351	PORTLAND	OR		10/30/2024		1,092		8			8		1,100	1,100			
100044203	BOLDER	CO		06/19/2020		1,404		38			38		1,442	1,442			
100214312	AUGUSTA	GA		06/02/2025		913		3			3		916	916			
100081219	PROSPER	TX		03/18/2022		1,909		68			68		1,977	1,977			
100180388	GILBERT	AZ		11/25/2024		1,042		9			9		1,051	1,051			
100081427	LAS VEGAS	NV		03/18/2022		1,783		50			50		1,833	1,833			
100111955	SIMI VALLEY	CA		03/08/2017		3,804		507			507		4,311	4,311			
10013867	LA PLANTE	CA		05/25/2017		957		133			133		1,090	1,090			
100188795	SARASOTA	FL		07/09/2025		1,137		60			60		1,197	1,197			
100025389	MIAMI	FL		09/20/2018		901		310			310		1,211	1,211			
100102569	LANCASTER	CA		06/07/2023		11							11	11			
100142723	SCAPPOUSE	OR		02/08/2024		1,129		16			16		1,145	1,145			
100196493	BUCKEYE	AZ		11/20/2023		1,832		121			121		1,953	1,953			
100010739	HUNTINGTON BEACH	CA		12/23/2016		4,720		223			223		4,943	4,943			
100176308	FLUSHING	NY		07/20/2023		1,359		296			296		1,655	1,655			
100175221	SANFORD	FL		11/05/2024		1,779		15			15		1,794	1,794			
100136252	MIRAMAR BEACH	FL		11/20/2023		1,145		3			3		1,148	1,148			
100186468	MODESTO	CA		12/30/2024		985		18			18		1,003	1,003			
100135765	BULLHEAD CITY	AZ		11/10/2023		863		21			21		884	884			
100164815	POOLER	GA		08/26/2024		998		1			1		999	999			
100179483	BRANDYWINE	MD		11/21/2024		3,422		15			15		3,437	3,437			
100151448	SARASOTA	FL		05/10/2024		920		4			4		924	924			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100034371	DUBLIN	CA		06/21/2019		14,000		740			740	(352)	14,388	13,020	485	(1,853)	(1,368)	
100025427	QUARTZ HILL	CA		09/20/2018		891		237			237		1,128	1,128				
100013004	PITTSBURG	CA		06/25/2017		1,222		338			338		1,560	1,560				
100268581	GRAYSON	GA		12/29/2025		553		9			9		562	562				
100108044	LACEY	WA		05/25/2023		2,526		14			14		2,540	2,540				
100180543	LOS ANGELES	CA		11/26/2024		1,963		20			20		1,983	1,983				
100081451	HENDERSON	NV		03/18/2022		1,941		69			69		2,010	2,010				
100115905	QUEEN CREEK	AZ		07/20/2023		1,888		114			114		2,002	2,002				
100186231	PEYFORD	NY		12/27/2024		738		19			19		757	757				
100081555	ALEXANDRIA	VA		03/18/2022		3,772		98			98		3,870	3,870				
100137683	WASILLA	AK		12/08/2023		931		8			8		939	939				
100129328	SACRAMENTO	CA		09/25/2023		1,079		10			10		1,089	1,089				
100027034	ANAHEIM	CA		09/26/2018		1,576		18			18		1,594	1,594				
100114831	ELLENWOOD	GA		07/10/2023		1,041		21			21		1,062	1,062				
100025578	ESCONDIDO	CA		09/20/2018		976		151			151		1,127	1,127				
100026989	VALLEJO	CA		09/26/2018		756		250			250		1,006	1,006				
100129318	VANCOUVER	WA		09/25/2023		940		12			12		952	952				
100182650	SAINT PETERSBURG	FL		12/12/2024		314		2			2		316	316				
100181627	LANSING	MI		12/11/2024		509		20			20		529	529				
100179590	MATECA	CA		11/21/2024		1,052		21			21		1,073	1,073				
100113613	RIVERSIDE	CA		06/29/2023		466		461			461		927	927				
100164766	MILLVILLE	DE		06/26/2024		1,324		33			33		1,357	1,357				
100030828	SANTA MONICA	CA		04/09/2019		1,510		101			101		1,611	1,611				
100103374	CAPTOLA	CA		06/16/2023		1,034		11			11		1,045	1,045				
100202161	PHILADELPHIA	PA		03/18/2025		841		12			12		853	853				
100136007	PALENVILLE	NY		11/27/2023		6,065		93			93		6,158	6,158				
100152550	ROSEVILLE	OH		05/17/2024		1,099		64			64		1,163	1,163				
100207230	WASHINGTON	DC		07/18/2025		1,059		3			3		1,062	1,062				
100147927	WESTON	FL		04/08/2024		1,022		1			1		1,023	1,023				
100133565	TAMPA	FL		10/23/2023		940		5			5		945	945				
100118753	PANAMA CITY BEACH	FL		07/25/2023		751		(46)			(46)		705	705				
100127090	GRAYSON	GA		06/30/2023		4,653		245			245		4,898	4,898				
100144611	WOODBRIDGE	VA		03/13/2024		1,002		17			17		1,019	1,019				
100127558	MESA	AZ		09/08/2023		877		3			3		880	880				
100012697	LOS BANOS	CA		05/25/2017		1,209		229			229		1,438	1,438				
100032034	MAPLES	FL		03/29/2019		2,310		296			296		2,606	2,606				
100129322	CHARLOTTE	NC		09/25/2023		884		4			4		888	888				
100146842	ROSEVILLE	OH		04/12/2024		1,147		29			29		1,176	1,176				
100012717	EATONVILLE	WA		05/25/2017		936		160			160		1,096	1,096				
100255752	LAS VEGAS	NV		11/24/2025		962		5			5		967	967				
100025703	COMPTON	CA		09/20/2018		1,286		68			68		1,354	1,354				
100192776	MORENO VALLEY	CA		11/03/2023		2,551		39			39		2,590	2,590				
100133730	DAVENPORT	FL		10/23/2023		1,102		60			60		1,162	1,162				
100174361	NORTH FORT MYERS	FL		10/31/2024		1,186		48			48		1,214	1,214				
100014032	OREGON CITY	OR		05/25/2017		1,078		178			178		1,256	1,256				
100070190	WASHINGTON	DC		09/01/2021		1,933		86			86		2,019	2,019				
100120062	PARTISH	FL		06/11/2023		917		6			6		923	923				
100129721	PARKVILLE	MO		09/29/2023		1,025		14			14		1,039	1,039				
100025381	TOIS RIVER	NI		09/20/2018		1,233		281			281		1,514	1,514				
100127006	SAN JOSE	CA		06/30/2023		2,370		477			477		2,847	2,847				
100127553	MOUNT JULIET	TN		09/08/2023		1,088		43			43		1,131	1,131				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100159405	NAMPA	10		07/15/2024		1,086		36			36		1,122	1,122			
100162295	SUN CITY	AZ		09/06/2024		1,181		8			8		1,189	1,189			
100116115	ORLANDO	FL		07/20/2023		1,475		62			62		1,537	1,537			
100091533	ROCHELLE PARK	NJ		01/13/2023		684		16			16		700	700			
100165379	PALLETTO	FL		12/20/2024		1,044		51			51		1,095	1,095			
100116422	ANGELS CAMP	CA		07/20/2023		1,329		186			186		1,515	1,515			
100193128	ROSDALE	NY		02/10/2025		1,041		66			66		1,107	1,107			
100148803	ROSEVILLE	OH		04/17/2024		1,031		17			17		1,048	1,048			
100032140	SAN JOSE	CA		03/29/2019		1,444		142			142		1,586	1,586			
100140444	WOODBURY	NY		01/18/2024		1,107		27			27		1,134	1,134			
100136335	BRADENTON	FL		11/20/2023		857		3			3		860	860			
100135732	SAVANNAH	GA		11/10/2023		848		12			12		860	860			
100169591	MOX NNEY	TX		01/21/2025		1,029		78			78		1,107	1,107			
100158670	CLINTON	CT		07/10/2024		1,162		58			58		1,220	1,220			
100149340	ROSEVILLE	OH		04/24/2024		1,132		42			42		1,174	1,174			
100025106	BROCKTON	MA		09/20/2018		832		131			131		963	963			
100190013	BRADYVINE	MD		01/21/2025		1,497		45			45		1,542	1,158			
100133620	JACKSON TOWNSHIP	NJ		10/23/2023		1,617		2			2		1,619	1,619			
100179488	STEPHENS CITY	VA		11/21/2024		1,020		2			2		1,022	1,022			
100061073	LAS VEGAS	NV		03/18/2022		1,984		47			47		2,031	2,031			
100012442	HAITHORNE	CA		04/28/2017		707		121			121		828	828			
100025947	STATEN ISLAND	NY		09/20/2018		1,097		232			232		1,329	1,329			
100147393	FRESNO	CA		04/10/2024		813		52			52		865	865			
100014646	BRIGHTON	CO		09/21/2017		1,496		26			26		1,522	1,522			
100238068	SKOKIE	IL		10/03/2025		849							861	861			
100186612	ROSDALE	NY		12/30/2024		1,070		42			42		1,112	1,112			
100135437	MIAMI	FL		11/13/2023		834		26			26		860	860			
100132021	KISSIMEE	FL		10/13/2023		864		2			2		866	866			
100128017	MOUNT AIRY	MD		09/08/2023		947		18			18		965	965			
100118693	WEST SACRAMENTO	CA		07/25/2023		95							95	95			
100144160	HENDERSON	NV		03/07/2024		1,043		17			17		1,060	1,060			
100233988	MELISSA	TX		10/30/2025		1,018		24			24		1,042	1,042			
100013397	TRUSSVILLE	AL		05/25/2017		1,249		112			112		1,361	1,361			
100221716	CENTER BARNSTEAD	NH		07/25/2025		906		9			9		915	915			
100166597	STATESVILLE	NC		09/13/2024		1,052		14			14		1,066	1,066			
100179479	STEPHENS CITY	VA		11/21/2024		1,023		4			4		1,027	1,027			
100026755	BELLFOIER	CA		09/26/2018		2,759		172			172		2,931	2,931			
100189673	WAKE FOREST	NC		01/21/2025		1,352		119			119		1,471	1,471			
100061023	NEIBERG	OR		03/18/2022		1,853		74			74		1,927	1,927			
100195394	HENDERSON	NV		02/24/2025		1,033		47			47		1,080	1,080			
100173966	LAS VEGAS	NV		11/14/2024		1,460		61			61		1,521	1,521			
100195135	FORT MILL	SC		11/03/2023		909		11			11		920	920			
100228054	BAILEY	CO		06/07/2025		851		5			5		856	856			
100127367	LEHI	UT		09/08/2023		2,466							2,480	2,480			
100031604	VAN NUYS	CA		03/29/2019		941		39			39		980	980			
100148802	ROSEVILLE	OH		04/17/2024		1,352		42			42		1,394	1,394			
100195218	SOUTH PLAINFIELD	NJ		02/24/2025		926		1			1		927	927			
100210121	LAWRENCEVILLE	GA		05/07/2025		1,041		14			14		1,055	1,055			
100147497	LAS VEGAS	NV		07/10/2023		885		5			5		890	890			
100135275	RICHMOND	TX		11/08/2023		1,373		76			76		1,449	1,449			
100179488	STEPHENS CITY	VA		11/21/2024		1,030		2			2		1,032	1,032			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100100462	SAN ANTONIO	TX		04/21/2023		1,242		35			35		1,277	1,277			
100129374	LEON GROVE	CA		09/25/2023		1,802		1			1		1,803	1,803			
100221733	FRESNO	CA		07/25/2025		1,205		1			1		1,206	1,206			
100137007	PARIISH	FL		11/28/2023		1,042		81			81		1,123	1,123			
100128154	LEWIS	DE		09/18/2023		1,027		38			38		1,065	1,065			
100029465	BROOKLYN	NY		10/26/2018		3,992		192			192		3,774	3,774			
100119890	CROFTON	MD		06/11/2023		1,045		3			3		1,048	1,048			
100081189	SANTA ROSA	CA		03/18/2022		1,892		41			41		1,933	1,933			
100116311	BAYSIDE	NY		07/20/2023		6,844		959			959		7,803	7,803			
100182351	MELISSA	TX		12/12/2024		929		15			15		944	944			
100179467	ROSDALE	NY		11/21/2024		1,054		1			1		1,055	1,055			
100216511	WINTER GARDEN	FL		06/23/2025		967		25			25		992	992			
100028668	HESPERIA	CA		10/26/2018		1,377		120			120		1,497	1,497			
100200015	ALEDO	TX		03/06/2025		1,361		15			15		1,376	1,376			
100129279	WOODSTOCK	GA		09/25/2023		959		9			9		968	968			
100152195	SUPRISE	AZ		05/17/2024		1,230		154			154		1,384	1,384			
100133713	ROSEVILLE	OH		10/23/2023		1,082		47			47		1,129	1,129			
100151491	LAS VEGAS	NY		05/10/2024		3,282		326			326		3,608	3,608			
100170244	LAS VEGAS	NV		10/08/2024		1,021		10			10		1,031	1,031			
100025023	SILVER SPRING	MD		09/20/2018		2,576		291			291		2,867	2,867			
100166206	CYPRESS	TX		09/09/2024		1,079		47			47		1,126	1,126			
100221764	GROTON	MA		07/25/2025		820		8			8		828	828			
100026599	HOLWAD BEACH	NY		10/26/2018		1,086		268			268		1,356	1,356			
100132361	GERBETOWN	TX		11/03/2023		975		74			74		1,049	1,049			
100127392	ANTIOCH	CA		09/08/2023		1,014		35			35		1,049	1,049			
100026152	ARIZONA	NY		09/20/2018		1,127		171			171		1,298	1,298			
100172726	SAN ANTONIO	TX		11/21/2024		1,087		17			17		1,104	1,104			
100179487	STEPHENS CITY	VA		11/21/2024		1,538		2			2		1,540	1,540			
100156759	CHEVOLA	IL		06/26/2024		4,658		3			3		4,661	4,661			
100148609	MONUMENT	CO		04/17/2024		2,134		38			38		2,172	2,172			
100172444	CELINA	TX		10/23/2024		1,068		5			5		1,073	1,073			
100011893	UNIONDALE	NY		03/08/2017		1,276		346			346		1,622	1,622			
100081945	LONG BRANCH	NJ		03/18/2022		1,883		46			46		1,929	1,929			
100205874	ROUND ROCK	TX		04/14/2025		1,313		20			20		1,333	1,333			
100118079	WESTON	FL		07/20/2023		1,039		24			24		1,063	1,063			
100188818	CHICO	CA		01/09/2025		1,120		40			40		1,160	1,160			
100112899	LONG BEACH	CA		06/29/2023		593		80			80		673	673			
100100883	HIATTSVILLE	MD		04/28/2023		1,365		104			104		1,469	1,469			
100139045	SPRING LAKE	NJ		12/22/2023		717		4			4		721	721			
100182077	CHANDLER	AZ		12/12/2024		1,018		47			47		1,065	1,065			
100025037	PASSAIC	NJ		09/20/2018		1,283		608			608		1,891	1,891			
100193570	INVERKE	CA		11/08/2023		2,170		31			31		2,201	2,201			
100161068	SUPRISE	AZ		07/24/2024		1,140		51			51		1,191	1,191			
100135520	MINNEOLA	FL		11/13/2023		1,433		17			17		1,450	1,450			
100165595	FRESNO	CA		12/20/2024		1,236		59			59		1,295	1,295			
100099999	LONG BEACH	CA		01/13/2023		1,095		54			54		1,149	1,149			
100137965	MERED	CA		12/13/2023		1,382		78			78		1,460	1,460			
100153563	CAPE CORAL	FL		06/05/2024		858		28			28		886	886			
100076194	ROSEVILLE	OH		01/07/2022		1,899		1			1		1,900	1,900			
100181112	LITTLET ROCK	CA		07/20/2023		770		36			36		806	806			
100192599	TODD	NC		02/10/2025		12,046		48			48		12,094	12,094			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100190239	CHERRY HILL	NJ		01/22/2025		915	(37)						878		878		
100143553	SAN TAN VALLEY	AZ		04/24/2024		1,244		80			80		1,324		1,324		
100024875	MAPLETON	GA		09/20/2018		1,311		329			329		1,640		1,640		
100009062	MARTINEZ	CA		03/18/2022		2,477		39			39		2,516		2,516		
100013168	WINCHESTER	MA		05/25/2017		1,297		160			160		1,457		1,457		
100010160	ASHLAND	MA		04/26/2023		1,066		6			6		1,072		1,072		
100115848	METairie	LA		07/20/2023		1,133		14			14		1,147		1,147		
100147908	ROSEVILLE	OH		04/08/2024		1,131		35			35		1,166		1,166		
100194625	BRIDGEPORT	CT		02/21/2025		1,067		70			70		1,137		1,137		
100043401	BOWIE	MD		06/13/2020		3,810		140			140		3,950		3,950		
100014017	HUNTINGTON PARK	CA		05/25/2017		1,304		203			203		1,507		1,507		
100026532	HOLLYWOOD	FL		09/20/2018		818		221			221		1,039		1,039		
100030795	NOVATO	CA		04/09/2019		577		89			89		666		666		
100190332	WANTAGE	NJ		01/22/2025		903		(25)			(25)		878		878		
100031084	MORENO VALLEY	CA		03/29/2019		1,893		181			181		2,074		2,074		
100011733	SOMERVILLE	MA		03/08/2017		1,279		258			258		1,537		1,537		
100131765	MANCHESTER	CT		10/06/2023		1,032		35			35		1,067		1,067		
100138761	DAVENPORT	FL		12/21/2023		761		11			11		772		772		
100137578	EDMOND	OK		12/08/2023		920		8			8		928		928		
100110266	LAKEWOOD	CO		06/30/2023		1,163		16			16		1,179		1,179		
100133631	VANCOUVER	WA		10/23/2023		1,494		73			73		1,567		1,567		
100136487	MERED	CA		11/20/2023		1,006		63			63		1,069		1,069		
100152632	WEST PALM BEACH	FL		05/17/2024		945		11			11		956		956		
100179697	ROSEVILLE	OH		11/21/2024		1,083		34			34		1,117		1,117		
100220383	LEHIGH APRES	FL		07/14/2025		914		7			7		921		921		
100174298	FORT WORTH	TX		10/31/2024		1,406		42			42		1,448		1,448		
100185433	LAKE HAVASU CITY	AZ		12/20/2024		948		15			15		963		963		
100112012	JACKSON	TN		06/29/2023		811		363			363		1,174		1,174		
100087208	VISALIA	CA		10/25/2022		3,225		81			81		3,306		3,306		
100116668	HACIENDA HEIGHTS	CA		07/20/2023		3,032		226			226		3,258		3,258		
100116475	MIAMI	FL		07/20/2023		1,348		280			280		1,628		1,628		
100011064	JERSEY CITY	NJ		12/23/2016		2,618		245			245		2,863		2,863		
100013375	RAIMONA	CA		05/25/2017		882		183			183		1,065		1,065		
100257197	STANLEY	ID		11/26/2025		2,659		11			11		2,670		2,670		
100053019	DYER	IN		03/23/2021		990		144			144		1,134		1,134		
100227062	TUKER	GA		07/30/2025		976		5			5		981		981		
100151120	LAKE FREDERICK	VA		05/08/2024		978		4			4		982		982		
100128061	SPRINGFIELD	VA		09/08/2023		948		16			16		964		964		
100032513	CAVAN	IL		06/21/2019		5,147		1,106			1,106	(239)	5,995	7,583	348	1,240	1,587
100193150	PORTLAND	OR		02/10/2025		1,003		62			62		1,065		1,065		
100123981	FLOWER MOUND	TX		09/29/2023		3,398		71			71		3,469		3,469		
100148421	RICHMOND HILL	GA		04/12/2024		1,127		29			29		1,156		1,156		
100119112	KATY	TX		07/28/2023		1,175		153			153		1,328		1,328		
100137013	CHARLOTTE	NC		11/28/2023		902		10			10		912		912		
100147897	LA PLATA	MD		04/08/2024		1,168		47			47		1,215		1,215		
100029646	LAKEWOOD	CO		10/26/2018		1,930		151			151		2,081		2,081		
100108011	DESTIN	FL		05/25/2023		1,269		82			82		1,351		1,351		
100131749	NASHVILLE	TN		10/06/2023		952		18			18		970		970		
100134624	CASSELBERRY	FL		10/30/2023		740		1			1		741		741		
100181947	COALINGA	CA		12/12/2024		936		8			8		944		944		
100030709	SPRINGFIELD	VA		04/09/2019		893		181			181		1,074		1,074		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031963	EL CAJON	CA		03/29/2019		3,504		.47			.47		3,551				
100184064	SHIRLEY	NY		12/19/2024		864	.4						.868				
100012870	MORENO VALLEY	CA		06/25/2017		.751	.181	.181					.938				
100054497	CARTERET	NJ		03/23/2021		.771	.127	.127			.127		.898				
100202516	HEIET	CA		03/21/2025		2,600		.136			.136		2,736				
100151215	LAS VEGAS	NY		06/10/2024		1,956	.79	.79			.79		1,675				
100080217	METHUEN	MA		02/25/2022		1,958		.45			.45		2,003				
100119146	SAN TAN VALLEY	AZ		07/31/2023		4,045	.241	.241			.241		4,286				
100190664	GREENTOWN	PA		07/28/2025		.889		.7			.7		.896				
100031962	COMPTON	CA		03/29/2019		2,065		.295			.295		2,360				
100107803	PORT SAINT JOE	FL		05/19/2023		1,141		.50			.50		1,191				
100115596	SURRI SE	AZ		07/20/2023		1,226	.45	.45			.45		1,271				
1000111324	DREXEL HILL	PA		06/29/2023		.72	.180	.180			.180		.252				
100191816	CHULA VISTA	CA		01/31/2025		7,424		.162			.162		7,586				
100172764	SEMINOLE	FL		12/06/2024		.887	.6	.6			.6		.893				
100115325	PASADENA	CA		07/17/2023		.990		.30			.30		.960				
100143276	PORTLAND	OR		02/16/2024		.950		.5			.5		.955				
100111677	PARAMOUNT	CA		06/29/2023		.655		.38			.38		.693				
100031549	NAPA	CA		03/29/2019		1,856	.118	.118			.118		1,974				
100011974	SANTA ROSA	CA		03/08/2017		1,722	.152	.152			.152		1,874				
100013208	ROCKVILLE	MD		05/25/2017		1,043	.244	.244			.244		1,287				
100137676	ST PETERSBURG	FL		12/08/2023		.977	.10	.10			.10		.987				
100185438	PORTLAND	OR		12/20/2024		1,082	.49	.49			.49		1,131				
100176553	FOLEY	AL		11/15/2024		1,003	.16	.16			.16		1,019				
100026516	BELL GARDENS	CA		09/20/2018		1,954	.475	.475			.475		2,429				
100179478	STEPHENS CITY	VA		11/21/2024		1,011	.4	.4			.4		1,015				
100143423	BAY POINT	CA		02/16/2024		.747	.4	.4			.4		.751				
100268473	PHOENIX	AZ		12/29/2025		.631		.4			.4		.635				
100169855	ZEPHYRHILLS	FL		09/30/2024		1,877		.80			.80		1,957				
100268465	DORAL	FL		12/29/2025		10,641		.55			.55		10,696				
100011804	CENTRAL ISLIP	NY		03/08/2017		.781		.228			.228		1,009				
100158029	FOREST HILL	TX		07/09/2024		1,049	.28	.28			.28		1,077				
100117416	BALDWIN PARK	CA		07/20/2023		1,332	.493	.493			.493		1,825				
100133568	LAWRENCEVILLE	GA		10/23/2023		1,000	.18	.18			.18		1,018				
100025031	LAKE ELSINORE	CA		09/20/2018		1,436	.39	.39			.39		1,475				
100024821	COLLEGE PARK	GA		09/20/2018		1,316	.240	.240			.240		1,556				
100114820	SUPRI SE	AZ		07/10/2023		1,160		.30			.30		1,190				
100136613	KANSAS CITY	MO		11/27/2023		.710		.23			.23		.687				
100202628	RODGERS	AR		03/24/2025		1,212	.14	.14			.14		1,226				
100194635	WOODBRI DGE	VA		02/21/2025		1,921		.9			.9		1,930				
100023950	ELKTON	MD		10/26/2018		1,281	.73	.73			.73		1,354				
100148527	LIMINGTON	ME		04/12/2024		.820	.4	.4			.4		.824				
100166907	SAN ANTONIO	TX		01/07/2025		1,306		.151			.151		1,457				
100162249	DELAWARE	OH		12/12/2024		1,121		.81			.81		1,202				
100013376	FREEMPT	NY		05/25/2017		934		.221			.221		1,155				
100101081	MURPHYS	CA		06/30/2023		1,502		.56			.56		1,558				
100012815	SHIRLEY	NY		06/25/2017		.877		.163			.163		.840				
100048008	HICKORY HILLS	IL		11/20/2020		.985		.318			.318		1,303				
100150588	CYPRESS	TX		05/03/2024		967	.1	.1			.1		.968				
100136808	SHIPPENSBURG	PA		11/27/2023		.854		.7			.7		.861				
100135495	LEWIS	DE		11/13/2023		1,436		.86			.86		1,522				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10002576	RIVERSIDE	CA		09/20/2018		1,288	.413				.413		1,701		1,701		
10002549	MIDDLETOWN	NY		09/20/2018		1,011	.209				.209		1,220		1,220		
100161519	ESPERIA	CA		07/30/2024		.668	(7)				(7)		.661		.661		
100245653	FRESNO	CA		10/17/2025		.884							.891		.891		
100238272	HOMESTEAD	FL		09/19/2025		1,352							1,363		1,363		
100029522	LA CENTER	WA		10/26/2018		.931	.168				.168		1,099		1,099		
100136434	PALM COAST	FL		11/20/2023		2,689	.272				.272		2,961		2,961		
100087140	SUMMIT	NY		10/25/2022		1,468					.165		1,633		1,633		
100135380	CUMMING	GA		11/13/2023		.856							.856		.856		
100120719	PORT ARANSAS	TX		06/11/2023		.931		.3			.3		.934		.934		
100215545	CHATTANOOGA	TN		06/12/2025		1,877		.2			.2		1,879		1,879		
100255985	LAKEPORT	CA		11/24/2025		1,415		.4			.4		1,419		1,419		
100212116	LAVERNEVILLE	GA		05/22/2025		.914		.5			.5		.919		.919		
10013865	OXFORD	CA		05/25/2017		1,416		.88			.88		1,504		1,504		
100148918	GLENDALE	CA		04/17/2024		.749		.40			.40		.789		.789		
100236098	TUCSON	AZ		09/12/2025		.887		.9			.9		.896		.896		
100120102	DALLAS	TX		06/30/2023		.728		.16			.16		.744		.744		
100166226	STEPHENS CITY	VA		09/09/2024		1,018	.13				.13		1,031		1,031		
100161117	MERCEDES	CA		07/24/2024		1,041		.14			.14		1,055		1,055		
100137562	MOXINEY	TX		12/08/2023		.845		.1			.1		.846		.846		
10015590	CANTON	OH		07/14/2023		.879		.12			.12		.891		.891		
100043158	GARDEN GROVE	CA		05/28/2020		1,487		.79			.79		1,566		1,566		
10025592	PEESDA	CA		09/20/2018		1,272		.145			.145		1,417		1,417		
100162672	FORTH WORTH	TX		08/12/2024		1,032	.23				.23		1,055		1,055		
100133748	HICKORY	NC		10/23/2023		1,122		.20			.20		1,142		1,142		
100129612	LEANDER	TX		09/29/2023		1,151		.46			.46		1,197		1,197		
100119541	WESTLAKE	OH		07/28/2023		2,907	.30				.30		2,937		2,937		
100025932	MOORPARK	CA		09/20/2018		1,034		.189			.189		1,223		1,223		
100155834	MELISSA	TX		11/10/2023		.915		.12			.12		.927		.927		
100029049	BELTSVILLE	MD		10/26/2018		1,405		.109			.109		1,514		1,514		
10073920	PERRY HALL	MD		04/08/2022		3,144	.67				.67		3,211		3,211		
100181980	ATLANTA	GA		12/12/2024		1,024	.30				.30		1,054		1,054		
100193021	MARIPOSA	AZ		02/10/2025		1,024	.57				.57		1,081		1,081		
100055856	ALBUQUERQUE	FL		03/23/2021		1,342		.69			.69		1,411		1,411		
100136882	DENVER	TX		11/27/2023		.996		.57			.57		1,053		1,053		
100215600	PHOENIX	AZ		06/12/2025		.45,640		2,990			2,990		48,630		48,630		
100173423	SPRING	TX		10/29/2024		.235	(11)				(11)		.224		.224		
100116364	SAN FRANCISCO	CA		07/20/2023		1,442		.40			.40		1,852		1,852		
100031530	HIGHLAND	UT		03/29/2019		1,189	.234				.234		1,423		1,423		
100129371	LAVERNEVILLE	GA		09/25/2023		.953		.17			.17		.970		.970		
100141242	DAVENPORT	FL		07/30/2024		.802		.12			.12		.814		.814		
100186592	MADEIRA	IL		12/30/2024		1,472		.76			.76		1,548		1,548		
100011511	SARASOTA	FL		03/08/2017		2,405		.500			.500		2,905		2,905		
100221250	FRESNO	CA		07/21/2025		.939							.939		.939		
100151934	RALEIGH	NC		05/10/2024		1,082	.4				.4		1,086		1,086		
100136471	STEPHENS CITY	VA		11/20/2023		1,046		.87			.87		1,133		1,133		
100086594	MIRLE BEACH	SC		09/30/2022		.948		.1			.1		.949		.949		
100196675	DURHAM	NC		01/25/2024		.491							.492		.492		
100170517	KYLE	TX		10/09/2024		2,731		.6			.6		2,737		2,737		
100111883	HOLLYWOOD	FL		06/29/2023		1,107		.612			.612		1,719		1,719		
100238400	RALEIGH	NC		09/19/2025		.922	.3				.3		.925		.925		

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	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100167567	MABLETON	GA		09/19/2024		942		6			6		948		948		
100109847	FONTANA	CA		06/14/2023		1,964		3			3		1,967		1,967		
100221322	FENO	NV		07/22/2025		850		3			3		853		853		
100195517	CONWAY	IN		02/24/2025		895		1			1		896		896		
100012865	BOULE	MD		05/25/2017		1,091		173			173		1,264		1,264		
100111948	WINTER GARDEN	FL		06/29/2023		833		401			401		1,234		1,234		
100012777	AZUSA	CA		05/25/2017		804		370			370		1,174		1,174		
100132512	FRESNO	CA		11/03/2023		851		13			13		864		864		
100044191	SAN DIEGO	CA		06/19/2020		1,237		221			221		1,438		1,438		
100228470	STAR	ID		06/11/2025		975		25			25		1,000		1,000		
100157728	GRESHAM	OR		06/28/2024		414		1			1		415		415		
100132610	MIAMI	FL		11/03/2023		1,134		22			22		1,156		1,156		
100138716	DAVIE	FL		06/29/2023		2,176		68			68		2,244		2,244		
4010088412	MEMPHIS	TN		01/30/2025		779		2			2		781		781		
100160050	BEL AIRE	KS		07/17/2024		975		12			12		987		987		
100188984	ANTELOPE	CA		01/09/2025		20,075		201			201		20,276		20,276		
100149890	WENDELL	NC		04/26/2024		1,050		14			14		1,064		1,064		
100166612	APPOKA	FL		07/20/2023		1,417		215			215		1,632		1,632		
100102058	MAISONVILLE	LA		06/30/2023		1,067		1			1		1,068		1,068		
100127481	AUSTIN	TX		09/08/2023		852		4			4		856		856		
100105711	BRACENTON	FL		06/30/2023		880		8			8		888		888		
100081814	MABLETON	GA		03/30/2022		1,419		3			3		1,422		1,422		
100194622	HOUSTON	TX		02/21/2025		857		4			4		861		861		
100175884	SOUTH JORDAN	UT		11/12/2024		2,520		95			95		2,615		2,615		
100148861	PHOENIX	AZ		04/17/2024		995		9			9		1,004		1,004		
100202896	FLOWER MOUND	TX		03/19/2025		793		(23)			(23)		770		770		
100100023	NEW WAVERLY	TX		04/27/2023		1,345		89			89		1,434		1,434		
100151048	ROSEVILLE	OH		05/08/2024		2,015		88			88		2,103		2,103		
100185416	SECAUCUS	NJ		12/20/2024		1,147		10			10		1,157		1,157		
100193314	AUGUSTA	GA		11/13/2023		1,242		15			15		1,257		1,257		
100165541	PLANO	TX		06/29/2024		864		4			4		868		868		
100186581	CLEMONT	FL		12/30/2024		1,637		95			95		1,732		1,732		
100192729	SPANISH FORK	UT		02/10/2025		1,556		3			3		1,559		1,559		
100219882	SPRING HILL	TN		07/07/2025		2,471		20			20		2,491		2,491		
100025101	TEICOLA	CA		08/20/2018		1,197		199			199		1,396		1,396		
100082610	LOS ANGELES	CA		04/14/2022		2,234		7			7		2,241		2,241		
100212212	MELBOURNE	AUS		05/22/2025		970		17			17		987		987		
100131647	EDGEWATER	MD		10/06/2023		847		29			29		876		876		
100189837	PARKVILLE	MO		01/21/2025		970		2			2		972		972		
100081026	NASHVILLE	TN		03/18/2022		2,230		68			68		2,298		2,298		
100081032	NASHVILLE	TN		03/18/2022		2,230		68			68		2,298		2,298		
100139526	MURFREESBORO	TN		10/23/2023		2,349		153			153		2,502		2,502		
100132278	LAKE LUKE	NC		10/13/2023		913		16			16		929		929		
100190198	RICHMOND	TX		01/21/2025		777		(34)			(34)		743		743		
100028342	LAS VEGAS	NV		10/26/2018		2,173		118			118		2,291		2,291		
100081412	INLET BEACH	FL		03/18/2022		1,832		31			31		1,863		1,863		
100173304	PRESTON	CT		10/30/2024		1,188		4			4		1,192		1,192		
100195214	FORT MYERS	FL		02/24/2025		912		25			25		937		937		
100127538	SPRINGFIELD	VA		09/08/2023		1,057		41			41		1,098		1,098		
100107782	MILLVILLE	DE		05/19/2023		2,302		165			165		2,467		2,467		
100137610	FREDERICK	MD		12/08/2023		3,701		195			195		3,896		3,896		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016894	WILMINGTON	DE		09/25/2024		1,059		9			9		1,068	1,068			
10018240	TAMPA	FL		02/10/2025		943		16			16		959	959			
10007245	GRAND TERRACE	CA		04/28/2017		954		174			174		1,128	1,128			
100135791	DENTON	TX		11/10/2023		959		27			27		986	986			
100162673	FORT WORTH	TX		08/12/2024		1,025		23			23		1,048	1,048			
100195488	STATESVILLE	NC		02/24/2025		1,033		68			68		1,101	1,101			
100214847	SCHAMBERG	IL		06/10/2025		827		8			8		835	835			
100087166	DEERFIELD BEACH	FL		10/25/2022		1,250		34			34		1,284	1,284			
100031195	COVINA	CA		03/29/2019		1,633		202			202		1,835	1,835			
100129340	WINTERS	CA		09/25/2023		963		7			7		970	970			
100100735	SALEN	OR		04/28/2023		1,390		53			53		1,443	1,443			
100071387	LA MIRADA	CA		04/26/2018		5,453		55			55		5,508	5,508			
100201242	CHICO	CA		03/12/2025		1,057		69			69		1,126	1,126			
100152853	BAKERSFIELD	CA		05/17/2024		1,071		63			63		1,134	1,134			
100191604	APACHE JUNCTION	AZ		10/06/2023		985		3			3		988	988			
100171865	CLERMONT	FL		07/20/2023		782		10			10		792	792			
100195213	FORT MYERS	FL		02/24/2025		939		19			19		958	958			
100133408	ONTARIO	CA		11/21/2023		5,482		4			4		5,486	5,486			
100127401	ALEXANDRIA	VA		06/30/2023		761		507			507		1,268	1,268			
100031234	YARLEY	PA		03/29/2019		2,477		176			176		2,653	2,653			
100029304	ACWORTH	GA		10/26/2018		1,731		91			91		1,822	1,822			
100127983	CLARKSVILLE	TN		09/08/2023		935		16			16		951	951			
100116808	HOUSTON	TX		07/20/2023		768		136			136		904	904			
100029520	NEWARK	NJ		10/26/2018		916		233			233		1,149	1,149			
100031058	WEST BABYLON	NY		03/29/2019		1,444		249			249		1,693	1,693			
100113278	CHICAGO	IL		06/29/2023		2,896		1,558			1,558		4,454	4,454			
100110201	LACEY	WA		06/30/2023		1,067		6			6		1,073	1,073			
100211512	PANAMA CITY BEACH	FL		05/16/2025		850		10			10		860	860			
100137957	SUPRISE	AZ		12/13/2023		983		30			30		1,013	1,013			
100116680	FORT WASHINGTON	MO		07/20/2023		1,564		132			132		1,696	1,696			
100113760	HONOLULU	HI		06/29/2023		808		460			460		1,268	1,268			
100120758	HUTTO	TX		08/25/2023		736		31			31		767	767			
100012865	LAS VEGAS	NV		05/25/2017		1,079		332			332		1,411	1,411			
100131690	ANTIOCH	CA		10/06/2023		625		17			17		642	642			
100181882	COTTELVILLE	MO		12/12/2024		873							873	873			
100137009	PORT SAINT JOE	FL		11/28/2023		976		53			53		1,029	1,029			
100148436	ROSEVILLE	OH		04/12/2024		1,499		18			18		1,517	1,139		(378)	(378)
100011912	BRENTWOOD	TN		03/08/2017		1,139		118			118		1,257	1,257			
100014087	SANIT HELENS	OR		05/25/2017		970		119			119		1,089	1,089			
100175991	DENVER	CO		11/14/2024		920		4			4		924	924			
100144250	SEATTLE	WA		03/08/2024		2,883		13			13		2,896	2,896			
100062952	ELIZABETH	NJ		07/01/2021		1,725		2			2		1,727	1,727			
100172431	DALLAS	TX		10/23/2024		1,239		30			30		1,269	1,269			
100185033	HARTFORD	CT		12/20/2024		1,993		25			25		2,008	2,008			
100116116	CYPRESS	TX		07/20/2023		1,446		332			332		1,778	1,778			
100128446	LA VERGNE	TN		09/08/2023		872		6			6		878	878			
100185098	TUCCSON	AZ		12/20/2024		923		17			17		940	940			
100185099	TUCCSON	AZ		12/20/2024		922		18			18		940	940			
100185101	TUCCSON	AZ		12/20/2024		923		17			17		940	940			
100185102	TUCCSON	AZ		12/20/2024		922		18			18		940	940			
100185113	TUCCSON	AZ		12/20/2024		922		18			18		940	940			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015832	SPOKANE VALLEY	WA		07/20/2023		1,102		.24			.24		1,126	1,128			
100131631	ALTUS	OK		10/06/2023		1,158		.25			.25		1,183	1,183			
100025392	SALEN	OR		06/20/2018		1,371		.131			.131		1,502	1,502			
100188268	TACOMA	WA		01/06/2025		1,043		.32			.32		1,075	1,075			
100210463	EAST QUOBE	NY		05/12/2025		4,046		.5			.5		4,051	4,051			
100202932	MESA	AZ		03/21/2025		970		.18			.18		988	988			
100188269	SUPRISE	AZ		01/06/2025		1,001		.18			.18		1,019	1,019			
100195477	CARTERSVILLE	GA		02/24/2025		1,049		.73			.73		1,122	1,122			
100152634	FORT PIERCE	FL		05/17/2024		1,358		.4			.4		1,362	1,362			
100182649	DESERT HOT SPRINGS	CA		12/12/2024		928		.1			.1		929	929			
100188738	PORT SAINT LUCIE	FL		01/09/2025		1,034		.20			.20		1,054	1,054			
100120663	MADISON	WI		06/30/2023		1,228		.107			.107		1,335	1,335			
100119463	MADISON	WI		07/31/2023		1,215		.57			.57		1,272	1,272			
100119222	FRESNO	CA		07/31/2023		4,053		.152			.152		4,205	4,205			
100194556	BRYAN	TX		02/20/2025		733		.2			.2		735	735			
100012597	ROCHESTER HILLS	MI		05/25/2017		955		.309			.309		1,264	1,264			
100137335	MILFORD	MI		12/01/2023		758		.12			.12		770	770			
100000222	OAKLEY	UT		09/27/2016		3,344		.384			.384		3,728	3,728			
100110632	CHANDLER	AZ		06/30/2023		628							631	631			
100157438	SEAFORD	NY		02/20/2025		776		.15			.15		791	791			
100011515	STAFFORD	VA		03/08/2017		1,175		.264			.264		1,439	1,439			
100211668	TUCSON	AZ		05/19/2025		1,761		.87			.87		1,848	1,848			
100080029	BEND	OR		04/08/2022		2,125		.10			.10		2,135	2,135			
100137732	GLENDALE	CA		12/08/2023		985		.35			.35		1,020	1,020			
100212092	MERIDIAN	ID		05/22/2025		884		.12			.12		896	896			
100081448	EL CAJON	CA		03/18/2022		3,651		.145			.145		3,796	3,796			
10016588	CRESTLINE	CA		07/20/2023		1,143		.54			.54		1,197	1,197			
100148781	HIGHLAND	UT		04/17/2024		1,077		.46			.46		1,123	1,123			
10016833	LAS VEGAS	NV		07/20/2023		1,251		.361			.361		1,612	1,612			
100133714	FREDERICK	MD		10/23/2023		1,065		.65			.65		1,130	1,130			
100175981	DOVER	ID		11/14/2024		1,326		.27			.27		1,353	1,353			
100127232	CLIFTON	VA		06/30/2023		2,008		.385			.385		2,393	2,393			
100026574	SAN JOSE	CA		10/26/2018		1,895		.28			.28		1,923	1,923			
100119173	MERIDIAN	ID		07/31/2023		872		.3			.3		875	875			
100016588	LINCOLN	NE		04/26/2023		1,095		.2			.2		1,097	1,097			
100100667	TRACY	CA		04/28/2023		1,415		.135			.135		1,550	1,550			
100227057	RALEIGH	NC		07/30/2025		991		.42			.42		1,033	1,033			
100181886	MOX INNEY	TX		12/12/2024		1,080		.59			.59		1,139	1,139			
100100724	MODESTO	CA		04/28/2023		1,252		.76			.76		1,328	1,328			
100102090	THOUSAND OAKS	CA		04/14/2023		978		.5			.5		983	983			
100186679	AURORA	CO		07/07/2025		1,044		.19			.19		1,063	1,063			
100012724	PALOS HILLS	IL		05/25/2017		972		.174			.174		1,146	1,146			
100031575	PLEASANT HILL	CA		03/29/2019		1,105		.36			.36		1,141	1,141			
100081261	BOZEMAN	MT		03/18/2022		2,403		.57			.57		2,460	2,460			
100025961	WEST COVINA	CA		09/20/2018		1,649		.130			.130		1,779	1,779			
100044407	CHICAGO	IL		11/19/2020		709		.333			.333		1,042	1,042			
100116670	HOUSTON	TX		07/20/2023		886		.78			.78		974	974			
100012120	ORLANDO	FL		03/08/2017		1,061		.154			.154		1,215	1,215			
100118371	LENN SVILLE	NC		07/31/2023		1,045		.7			.7		1,052	1,052			
100162213	FATE	TX		12/12/2024		919		.25			.25		944	944			
100188754	WINCHESTER	WA		07/09/2025		7,297		.221			.221		7,518	7,518			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100135471	LAKEVILLE		MI		11/13/2023		1,040		.92			.92		1,132		1,132		
100136883	LAS VEGAS		NV		11/28/2023		827		.3			.3		.830				
100025483	HEMPSTEAD		NY		06/20/2018		953		.398			.398		1,351				
100101518	LOVELAND		CO		04/26/2023		1,278		.48			.48		1,326				
100136245	RALEIGH		NC		11/20/2023		827		.4			.4		.831				
100086012	OTHELLO		WA		10/25/2022		1,516		.23			.23		1,539				
100079711	NORTHBROOK		IL		04/08/2022		1,471		.44			.44		1,515				
100188793	SALEM		OR		01/09/2025		1,078		.54			.54		1,132				
100212351	ALLEN		TX		05/28/2025		842		.8			.8		.850				
100169304	SALEM		OR		11/08/2024		.38		.1			.39		.39				
100138114	YULIE		FL		12/14/2023		679		(.3)			(.3)		.676				
100025913	CLIFTON		VA		09/20/2018		1,175		.186			.186		1,361				
100100347	SECAUCUS		NJ		04/27/2023		1,332		.91			.91		1,423				
100112302	COBENTON		MD		06/29/2023		873		.412			.412		1,285				
100180346	WEST CHESTER		PA		11/25/2024		1,278		.17			.17		1,295				
100127974	ANTIOCH		CA		09/08/2023		1,107		.58			.58		1,165				
100194786	DANSONVILLE		GA		02/21/2025		931		.8			.8		.939				
100183198	CONCORD		NC		02/10/2025		826							.826				
100108002	MC KINNEY		TX		05/25/2023		1,378		.22			.22		1,400				
100110351	AUBREY		TX		06/30/2023		1,128		.20			.20		1,148				
100117704	STOCKTON		CA		07/20/2023		1,100		.42			.42		1,142				
100110342	OCEANSIDE		CA		06/29/2023		1,288		.76			.76		1,344				
100110307	CAMBRIDGE		MA		06/30/2023		1,116		.5			.5		1,121				
100114802	PORT CHARLOTTE		FL		07/10/2023		1,034		.17			.17		1,051				
100030996	BRICK TOWNSHIP		NJ		03/29/2019		1,774		.275			.275		2,049				
100179379	MIRLE BEACH		SC		11/25/2024		916		.52			.52		.968				
100088001	PORTLAND		OR		10/25/2022		906		.4			.4		.910				
100121008	LATHROP		CA		08/30/2023		1,695		.52			.52		1,747				
100195582	HALETHORPE		MD		02/24/2025		829		.10			.10		.839				
100171741	BAYSIDE		NY		07/20/2023		5,090		.587			.587		5,677				
100136347	CEDAR HILL		TX		11/20/2023		991		.128			.128		1,119				
100197439	PALM DESERT		CA		02/26/2025		969		.8			.8		.977				
100171724	MOORESVILLE		NC		10/17/2024		923		.2			.2		.925				
100136957	AUBREY		TX		11/28/2023		889		.19			.19		.908				
100026746	RIVERSIDE		CA		08/26/2018		573		.236			.236		.809				
100110676	WHITE PLAINS		GA		06/30/2023		1,135		.12			.12		1,147				
100150724	PHOENIX		AZ		05/06/2024		3,399		.213			.213		3,612				
100166729	PARISH		FL		09/09/2024		1,886							1,886				
100029725	MAGNIE VALLEY		NC		10/26/2018		1,484		.65			.65		1,549				
100110654	CLERMONT		FL		06/30/2023		852		.6			.6		.858				
100190963	LAURENCEVILLE		GA		07/28/2025		940		.10			.10		.950				
100182629	STOCKBRIDGE		GA		12/12/2024		7,489		.42			.42		7,531				
100113508	PASO ROBLES		CA		06/29/2023		721		.189			.189		910				
100167382	HAJES CITY		FL		09/19/2024		1,186		.5			.5		1,171				
100186611	ROSDALE		NY		12/30/2024		1,231		.49			.49		1,280				
100155016	CINCINNATI		KY		07/19/2024		877		.11			.11		.888				
100013632	REDMOND		WA		06/25/2017		1,046		.141			.141		1,187				
100100374	LAUDERHILL		FL		04/27/2023		1,215		.166			.166		1,381				
100013505	LAS VEGAS		NV		05/25/2017		548		.150			.150		.698				
100012638	ARLETA		CA		06/25/2017		778		.152			.152		.930				
100027025	ANACORTES		VA		09/26/2018		992		.376			.376		1,368				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100129613	FRANKLIN	WV		09/29/2023		3,718		267			267		3,985	3,985			
100133725	LOGANVILLE	GA		10/23/2023		1,016		34			34		1,050	1,050			
100120591	PHOENIX	AZ		06/18/2023		549		5			5		554	554			
100131934	WAKE FOREST	NC		10/13/2023		1,053		16			16		1,069	1,069			
100201228	PORTLAND	OR		03/12/2025		1,009		56			56		1,065	1,065			
100127510	HOUSTON	TX		06/30/2023		767		484			484		1,251	1,251			
100087261	FOREST GROVE	OR		10/25/2022		2,195		131			131		2,326	2,326			
100157948	EL DORADO HILLS	CA		07/09/2024		955		14			14		969	969			
100110609	KISSIMEE	FL		06/30/2023		1,142		17			17		1,159	1,159			
100198382	CHARLOTTE	NC		02/28/2025		916		4			4		920	920			
100064003	WESTLAKE	OH		07/01/2021		1,926		57			57		1,983	1,983			
100181929	MERIDIAN	ID		12/12/2024		918		4			4		922	922			
10012890	MIAMI	FL		05/25/2017		877		124			124		1,001	1,001			
100127370	MANASSAS	VA		08/30/2023		748		511			511		1,259	1,259			
100160044	PELDERVILLE	TX		07/17/2024		896		13			13		909	909			
100161134	MEDINA	WA		07/24/2024		978		12			12		990	990			
100148427	LAS VEGAS	NV		04/12/2024		1,167		30			30		1,197	1,197			
100172511	MARIANA	AZ		10/23/2024		1,055		34			34		1,089	1,089			
100083039	SARASOTA	FL		05/11/2022		2,760		117			117		2,877	2,877			
100160069	ROUND ROCK	TX		07/17/2024		946		5			5		951	951			
100193215	KILL DEVIL HILLS	NC		11/08/2023		1,004		1			1		1,005	1,005			
100148293	TROUTMAN	NC		04/12/2024		1,109		28			28		1,137	1,137			
100166892	FUQUAY VARINA	NC		09/25/2024		1,092		9			9		1,101	1,101			
100236834	MIRLE BEACH	SC		09/12/2025		970		52			52		1,022	1,022			
100006617	MIAMI	FL		09/21/2016		1,201		80			80		1,281	1,281			
100028655	OXON HILL	MD		10/26/2018		1,445		90			90		1,525	1,525			
100141273	PEMERROKE PINES	FL		01/30/2024		760		(19)			(19)		741	741			
100182296	HUTTO	TX		12/12/2024		1,095		52			52		1,147	1,147			
100135382	COUPEVILLE	WA		11/13/2023		1,668		6			6		1,674	1,674			
100133567	WESTBURY	NY		05/25/2017		1,272		177			177		1,449	1,449			
100107801	LAS VEGAS	NV		05/19/2023		1,163		49			49		1,212	1,212			
100143823	NORTH LAS VEGAS	NV		02/16/2024		1,108		33			33		1,141	1,141			
100013543	ROCKAWAY	NJ		05/25/2017		1,385		157			157		1,542	1,542			
100173217	PORTER	TX		10/30/2024		3,882		103			103		3,985	3,985			
100135559	ALPHARETTA	GA		11/13/2023		1,197		55			55		1,202	901		(300)	
100182265	PORTLAND	OR		12/12/2024		1,044		55			55		1,099	1,099			
100128115	CLARKSVILLE	TN		09/08/2023		918		15			15		933	933			
100175298	AUSTIN	TX		11/05/2024		1,022		4			4		1,026	1,026			
100211513	KNOXDALE	NC		05/16/2025		874		11			11		885	885			
100136448	BAKERSFIELD	CA		11/20/2023		1,019		94			94		1,113	1,113			
100024896	WILMINGTON	DE		09/20/2018		1,831		35			35		1,866	1,866			
100117868	CLERMONT	FL		07/20/2023		1,252		35			35		1,287	1,287			
100152869	HUTCHINSON ISLAND	FL		05/30/2024		2,862		8			8		2,870	2,870			
100190735	ELK GROVE VILLAGE	IL		01/27/2025		2,906		23			23		2,929	2,929			
100148459	HENDERSON	NV		04/12/2024		1,109		31			31		1,140	1,140			
100081409	KEWAH	AK		03/18/2022		1,815		43			43		1,858	1,858			
100025145	ZIMMERMAN	MN		09/20/2018		1,113		148			148		1,261	1,261			
100014061	ARNOLD	CA		05/25/2017		1,601		131			131		1,732	1,732			
100011569	TAMPA	FL		03/08/2017		739		235			235		974	974			
100101093	CARY	NC		06/30/2023		1,108		13			13		1,121	1,121			
100220205	LANTANA	TX		07/11/2025		843		14			14		857	857			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100029738	RED FEATHER LAKES	CO		10/26/2018		1,493		105			105		1,598		1,598		
100120568	MILLSBORO	DE		06/30/2023		2,747		141			141		2,888		2,888		
100185472	MEMPHIS	TN		12/20/2024		835		16			16		851		851		
100031137	ATLANTIC BEACH	FL		03/29/2019		1,102		265			265		1,367		1,367		
100079156	HIALEAH	FL		02/24/2022		1,788		4			4		1,792		1,792		
100111945	SPRINGFIELD GARDENS	NY		06/29/2023		489		29			29		518		518		
100119355	MOX NINEY	TX		07/31/2023		965		5			5		970		970		
100012723	PEORIA	AZ		05/25/2017		1,250		236			236		1,486		1,486		
100193485	STONEHAM	MA		02/10/2025		934		11			11		945		945		
100218823	WASHINGTON	DC		06/27/2025		923		61			61		984		984		
100128065	ANTIOCH	CA		09/08/2023		1,110		19			19		1,129		1,129		
100100087	ISLIP TERRACE	NY		04/27/2023		1,405		213			213		1,618		1,618		
100030891	PLEASANT HILL	CA		04/09/2019		1,520		131			131		1,651		1,651		
100131530	SARASOTA	FL		10/13/2023		832		3			3		835		835		
100133596	WEST PALM BEACH	FL		10/23/2023		827		8			8		835		835		
100092002	FRANKLIN	WI		02/09/2023		655		(33)			(33)		622		622		
100197745	STEPHENS CITY	VA		12/08/2023		1,038		47			47		1,085		1,085		
100135250	MAPLES	FL		11/08/2023		3,016		44			44		3,060		3,060		
100000544	WOODBRIE	VA		09/27/2016		2,041		74			74		2,115		2,115		
100100732	ALGONA	IA		04/28/2023		1,291		66			66		1,357		1,357		
100136496	CLOWIS	CA		11/20/2023		902		69			69		971		971		
100213940	BEL AIRE	KS		05/29/2025		912		2			2		914		914		
100199855	CLEMONT	FL		01/21/2025		1,207		75			75		1,282		1,282		
100030988	MORENO VALLEY	CA		03/29/2019		967		68			68		1,035		1,035		
100012226	CORRAL SPRINGS	FL		04/28/2017		4,296		788			788		5,084		5,084		
100140157	DURHAM	NC		01/09/2024		1,123		46			46		1,169		1,169		
100127317	KEARNY	NJ		08/30/2023		216		163			163		379		379		
100180351	LIBERTY HILL	TX		11/25/2024		993		20			20		1,013		1,013		
100194602	MELISSA	TX		02/21/2025		999		26			26		1,025		1,025		
100150633	ELKRIDGE	MD		05/08/2024		912							912		912		
100182435	ALPHARETTA	GA		12/12/2024		982		18			18		1,000		1,000		
100190166	RICHMOND	TX		01/21/2025		936							936		936		
100116777	FREDERICK	MD		07/20/2023		2,458		335			335		2,793		2,793		
100151430	MONROE	NY		05/10/2024		889		3			3		892		892		
100026205	CALABASH	NC		09/20/2018		1,312		90			90		1,402		1,402		
100191626	WINCHESTER	MA		10/06/2023		873		15			15		888		888		
100110407	DURHAM	NC		06/30/2023		1,019		5			5		1,024		1,024		
100133707	MUFFESSBORO	TN		01/23/2023		1,098		65			65		1,163		1,163		
100200198	JAMAICA	NY		03/07/2025		825		7			7		832		832		
100148236	PALM COAST	FL		04/12/2024		1,032		24			24		1,056		1,056		
100150536	HIXSON	TN		05/08/2024		1,428		80			80		1,508		1,508		
100150077	LIBERTY HILL	TX		06/14/2024		894		4			4		898		898		
100202606	ANDLER	NC		04/16/2025		2,142		168			168		2,310		2,310		
100134379	COLLEGE STATION	TX		10/27/2023		950		43			43		993		993		
100195479	GUTTON	GA		02/24/2025		1,004		53			53		1,057		1,057		
100153337	SANIBEL	FL		05/30/2024		11,248		124			124		11,372		11,372		
100213941	DENTON	TX		05/29/2025		2,457		102			102		2,559		2,559		
100197503	CRANEE	CA		02/26/2025		991		20			20		1,011		1,011		
100127536	NORTH LAS VEGAS	NV		09/08/2023		887		11			11		898		898		
100020278	RIPON	CA		07/27/2018		2,531		4			4		2,535		2,535		
100142024	DOVER	ID		02/29/2024		849		(6)			(6)		841		841		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100071237	POTTSTOWN	PA		10/01/2021		1,391		6			6		1,397	1,397			
100150954	RIVERVIEW	FL		05/08/2024		1,092		54			54		1,146	1,146	1,146		
100216513	ATLANTA	GA		06/23/2025		1,660		12			12		1,672	1,672			
100206671	LEHI	UT		04/24/2025		2,421		71			71		2,492	2,492	2,492		
100025684	BELL GARDENS	CA		09/20/2018		1,711		53			53		1,764	1,764	1,764		
100153228	LEHIGH ACRES	FL		05/30/2024		889		5			5		894	894	894		
100151341	SAN FRANCISCO	CA		05/10/2024		1,036		56			56		1,092	1,092	1,092		
100114657	RANCHO CUCAMONGA	CA		06/29/2023		11,101		33			33		11,134	11,134	11,134		
100101517	FENO	NV		04/26/2023		1,260		78			78		1,338	1,338	1,338		
100025545	STATEN ISLAND	NY		09/20/2018		1,416		99			99		1,515	1,515			
100179742	DELAWARE	OH		11/21/2024		1,050		49			49		1,099	1,099			
100158694	MILLVILLE	DE		07/12/2024		1,100		27			27		1,127	1,127	1,127		
100143478	TAMPA	FL		02/16/2024		471		1			1		472	472			
100119340	RICHMOND	TX		07/31/2023		1,095		13			13		1,108	1,108			
100210126	HENDERSON	NV		05/07/2025		978		12			12		990	990			
100024914	SOUTH JORDAN	UT		09/20/2018		881		50			50		931	931			
100147767	SEVIERVILLE	TN		04/08/2024		954		8			8		962	962			
100128794	CYPRESS	TX		09/21/2023		839		5			5		844	844			
100132342	SANIT CHARLES	IL		11/03/2023		503		16			16		519	519			
100220213	LANCASTER	CA		07/11/2025		789							789	789			
100044273	CORAL SPRINGS	FL		08/19/2020		1,097		72			72		1,169	1,169	1,169		
100132276	KIRKLAND	WA		10/13/2023		1,060		27			27		1,087	1,087	1,087		
100087298	FED OAK	TX		10/25/2022		1,319		93			93		1,412	1,412			
100119887	SPokane	WA		08/11/2023		1,563		26			26		1,589	1,589	1,589		
100025063	HANFORD	CA		09/20/2018		1,116		130			130		1,246	1,246	1,246		
100212380	KATY	TX		05/28/2025		1,446		22			22		1,468	1,468	1,468		
100140045	DURHAM	NC		01/18/2024		1,133		39			39		1,172	1,172			
100181274	VACAVILLE	CA		12/06/2024		927		10			10		937	937			
100026227	COLCHESTER	VT		09/20/2018		1,265		234			234		1,499	1,499	1,499		
100099975	BOCA RATON	FL		03/28/2023		773		2			2		775	775			
100157070	LAKE WORTH	FL		02/20/2025		2,987		11			11		2,998	2,998	2,998		
100161298	BENTONVILLE	AR		07/25/2024		933		5			5		938	938			
100195373	OCALA	FL		02/24/2025		871		84			84		1,055	1,055			
100188764	BLUFORD	GA		01/09/2025		1,206		98			98		1,304	1,304			
100091130	EAST PROVIDENCE	RI		01/31/2023		962		21			21		1,003	1,003			
100131669	WADDELL	AZ		10/06/2023		1,150		87			87		1,237	1,237			
100061280	HUGHESVILLE	MD		06/01/2021		1,988		8			8		1,996	1,996			
100179689	ORLANDO	FL		11/21/2024		1,019		24			24		1,043	1,043			
100168476	ARGYLE	TX		09/25/2024		1,028		6			6		1,034	1,034			
100195208	HATTISVILLE	ND		02/24/2025		1,072		16			16		1,088	1,088			
100151523	GLENDALE	CA		05/10/2024		1,051		37			37		1,088	1,088			
100205965	ANGER	NC		04/15/2025		2,951		21			21		2,972	2,972			
100111299	CHULA VISTA	CA		06/29/2023		1,586		90			90		1,676	1,676			
100220204	LOS ANGELES	CA		07/18/2025		2,224		17			17		2,241	2,241			
100157652	FONTANA	CA		06/28/2024		59,077		600			600		59,677	59,677			
100062206	KULA	HI		07/01/2021		1,910		28			28		1,938	1,938			
100117760	LAKELAND	FL		07/20/2023		962		(2)			(2)		960	960			
100013701	ESCONDIDO	CA		05/25/2017		1,343		57			57		1,400	1,400			
100114194	WATSONVILLE	CA		06/29/2023		1,628		96			96		1,724	1,724			
100121213	LAKELAND	FL		06/29/2023		4,339		154			154		4,493	4,493			
100158666	STEPHENS CITY	VA		07/10/2024		1,013		20			20		1,033	1,033			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016372	SACRAMENTO	CA		06/13/2024		712	2	2			2		714				
10016546	EUSTIS	FL		08/29/2024		1,032		19			19		1,051				
100024675	ROCKLIN	CA		06/20/2018		1,738	18	18			18		1,756				
100193127	CELINA	TX		02/10/2025		3,812	258	258			258		4,070				
100102458	PANAMA CITY BEACH	FL		06/07/2023		1,038							1,038				
100202515	BRADYVILLE	MO		03/21/2025		973		29			29		1,002				
100115408	RALEIGH	NC		07/17/2023		861							861				
100110327	NASHVILLE	TN		06/30/2023		1,028		8			8		1,036				
100014089	UNIONDALE	NY		05/25/2017		1,350		139			139		1,489				
100066159	PI SCATAWAY	NJ		06/02/2021		629							629				
100012530	COPTON	CA		05/25/2017		1,471		104			104		1,575				
100114872	KISSIMEE	FL		07/10/2023		959		10			10		969				
100179433	WASHINGTON	DC		11/21/2024		1,397		32			32		1,429				
100128730	JACKSONVILLE	FL		09/21/2023		846		2			2		848				
100111648	MIAMI	FL		06/29/2023		1,588		843			843		2,431				
100133834	WEBSTER	MA		10/25/2023		(87,360)							(87,360)				
100162833	DENVER	CO		06/12/2024		905		6			6		911				
100151223	VANCOUVER	WA		05/10/2024		1,100		60			60		1,160				
100119458	PAINTUCKET	RI		07/31/2023		858		2			2		860				
100115807	SUPRISE	AZ		07/20/2023		1,604		37			37		1,641				
100129555	COLTIAH	TN		09/28/2023		2,378		25			25		2,403				
100182009	HENDERSON	NV		12/12/2024		976		24			24		1,000				
100090905	LOS ANGELES	CA		01/31/2023		1,006		10			10		1,016				
100109579	PORT SAINT LUCIE	FL		06/12/2023		1,332		14			14		1,346				
100029540	SANTA ANA	CA		10/26/2018		1,786		147			147		1,933				
100029692	NORTON	MA		10/26/2018		1,505		140			140		1,645				
100200739	RANCHO CORDOVA	CA		03/11/2025		1,011		41			41		1,052				
100029481	SILVER SPRING	MD		10/26/2018		2,000		127			127		2,127				
100101689	LACEY	WA		04/26/2023		1,391		15			15		1,406				
100168471	MOORE	NY		09/25/2024		989		1			1		990				
100221712	SALEM	OR		07/25/2025		366		3			3		369				
100152387	POOLER	GA		05/17/2024		862		3			3		865				
100175386	CAMAS	WA		11/05/2024		1,044		9			9		1,053				
100114028	CHELSEA	MA		05/25/2017		1,055		150			150		1,205				
100132059	ELLIJAY	GA		10/13/2023		1,000		3			3		1,003				
100186695	LAWRENCEVILLE	GA		12/31/2024		916		15			15		931				
100136494	LOVELAND	CO		11/20/2023		1,584		80			80		1,664				
100025536	CHICAGO	IL		08/20/2018		1,028		83			83		1,111				
100114826	HUTCHINSON ISLAND	FL		07/10/2023		2,527		6			6		2,533				
100139343	MOORE	NY		12/28/2023		715		(26)			(26)		689				
100031533	FORT WASHINGTON	MD		03/29/2019		2,110		58			58		2,168				
100266006	VIALDORF	MD		12/23/2025		615		2			2		617				
100182054	FERNANDINA BEACH	FL		12/12/2024		901		10			10		911				
100127380	AURORA	CO		06/30/2023		747		493			493		1,240				
100179739	CELINA	TX		11/21/2024		1,025		45			45		1,070				
100147869	MERCED	CA		04/08/2024		1,088		34			34		1,122				
100182061	SPOTSWILANIA	VA		12/12/2024		915		19			19		934				
100162512	FEDERAL WAY	WA		12/12/2024		1,188		4			4		1,192				
100193113	FRESNO	CA		02/10/2025		1,019		87			87		1,106				
100238328	MANFIELD	TX		09/19/2025		811		12			12		823				
100215525	ATLANTA	GA		06/17/2025		791		5			5		796				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10011548	BOYLE	MO		06/29/2023		719		347			347		1,066	1,066			
10018257	GLENDALE	CA		12/12/2024		903			11		11		914	914			
10019078	JOSHUA	TX		01/27/2025		872		24			24		896	896			
10018260	ENOCH	UT		12/12/2024		974		19			19		993	993			
100168125	RICHMOND	TX		09/20/2024		2,373		14			14		2,387	2,387			
100010919	SANTA ANA	CA		12/23/2016		1,264		73			73		1,337	1,337			
10018542	LILBURN	GA		12/20/2024		940		14			14		954	954			
100144201	SALEN	OR		03/07/2024		1,284		3			3		1,287	1,287			
100156462	CALDWELL	NJ		06/24/2024		932		8			8		940	940			
100100406	MIDDLETOWN	NJ		04/27/2023		1,138		43			43		1,181	1,181			
100201237	KYLE	TX		03/12/2025		1,102		103			103		1,205	1,205			
100162303	TULSON	AZ		06/12/2024		1,075		44			44		1,119	1,119			
100030576	BRIARWOOD	NY		04/09/2019		1,145		215			215		1,360	1,360			
100190967	SUPRISE	AZ		01/28/2025		983		43			43		1,026	1,026			
100165480	GATLINBURG	TN		08/29/2024		1,236		16			16		1,252	1,252			
100191110	SUNLAND AREA LOS ANGELES	CA		07/28/2023		1,148		109			109		1,257	1,257			
100156530	MADERA	CA		06/24/2024		1,384		20			20		1,404	1,055			(350)
100147303	SPOKANE	WA		04/08/2024		1,115		56			56		1,171	1,171			
100148341	STEPHENS CITY	VA		04/12/2024		1,129		42			42		1,171	1,171			
100027312	MENTEFEE	CA		10/26/2018		958		133			133		1,091	1,091			
100140390	DURHAM	NC		01/18/2024		1,102		32			32		1,134	1,134			
100025173	LIVWOOD	CA		09/20/2018		1,027		115			115		1,142	1,142			
100190012	FRESNO	CA		01/21/2025		1,342		83			83		1,425	1,425			
100166623	WEST HILLS	CA		07/20/2023		1,382		288			288		1,660	1,660			
100221700	SALEN	OR		07/25/2025		787		6			6		793	793			
100221719	SALEN	OR		07/25/2025		786		7			7		793	793			
100221722	SALEN	OR		07/25/2025		786		7			7		793	793			
100179703	FLORIDA CITY	FL		11/21/2024		1,044		73			73		1,117	1,117			
100205867	CHARLOTTE	NC		04/14/2025		8,296		300			300		8,596	8,596			
100147334	NORTH LAS VEGAS	NV		04/08/2024		1,142		54			54		1,196	1,196			
100211930	BUFFORD	GA		05/19/2025		938		23			23		961	961			
100151837	AUSTIN	TX		05/10/2024		839		17			17		856	856			
100166234	RIVERSIDE	CA		07/20/2023		1,283		319			319		1,602	1,602			
100245647	KISSIMEE	FL		10/06/2025		858		15			15		873	873			
100140115	CONROE	TX		01/09/2024		1,955		60			60		2,015	2,015			
100166590	FLORIDA CITY	FL		09/25/2024		1,031		3			3		1,034	1,034			
100026688	LAS VEGAS	NV		09/26/2018		2,650		147			147		2,797	2,797			
100136673	ANNA	TX		11/27/2023		825		8			8		833	833			
100148211	NORTH LAS VEGAS	NV		04/12/2024		819		26			26		845	845			
100026533	SAN PABLO	CA		09/26/2018		1,772		31			31		1,803	1,803			
100133946	HENDERSON	NV		11/29/2023		809		5			5		814	814			
10016317	BELMORE	NY		07/20/2023		1,444		319			319		1,763	1,763			
100152825	CHICAGO	IL		05/22/2024		420		14			14		434	434			
10011985	BRENTWOOD	TN		06/29/2023		1,891		593			593		2,474	2,474			
100171560	MADERA	CA		10/16/2024		2,011		6			6		2,017	2,017			
100026536	HIALEAH	FL		09/26/2018		851		358			358		1,209	1,209			
100104054	COMMERCE CITY	CO		06/30/2023		1,112		44			44		1,156	1,156			
100146874	MOX NINEY	TX		03/26/2024		955		7			7		962	962			
100158771	PHOENIX	AZ		07/10/2024		954		22			22		976	976			
100126864	BEAVERTON	OR		06/30/2023		809		57			57		866	866			
100171716	SNELLVILLE	GA		10/17/2024		738		1			1		739	739			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
	2	3	State					8	9	10	11	12						13	
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100129638	BUCKEYE		AZ		09/21/2023		2,084		18			18		2,102	2,102				
100202554	JOHNSTOWN		OH		03/21/2025		1,102		100			100		1,202	1,202				
100168479	LARGO		FL		09/25/2024		1,817		50			50		1,867	1,867				
100135260	ROCKLEDGE		FL		11/06/2023		778	4				4		782	782				
100164308	MADERA		CA		08/21/2024		921		5			5		926	926				
100120746	SACRAMENTO		CA		08/25/2023									777	777				
100091190	PHOENIX		AZ		01/31/2023		1,826		69			69		1,895	1,895				
100136418	CYPRESS		TX		11/20/2023		1,351		118			118		1,469	1,469				
100166252	NORTH LAS VEGAS		NV		09/09/2024		977	8				8		985	985				
100025148	CAROL STREAM		IL		09/20/2018		862		60			60		922	922				
100182050	FERNANDINA BEACH		FL		12/12/2024		975		21			21		996	996				
100100908	GLEN BURNIE		MD		04/28/2023		1,178		30			30		1,208	1,208				
100055428	MILWAUKIE		OR		03/23/2021		649	(31)				(31)		618	618				
100140856	BUCKEYE		AZ		02/08/2024		1,107		1			1		1,108	1,108				
100025208	BRONX		NY		09/20/2018		947		134			134		1,081	1,081				
100132081	POOLER		GA		10/13/2023		714		56			56		770	770				
10028491	ABINGDON		MD		10/26/2018		1,076		127			127		1,203	1,203				
100166247	MADERA		CA		09/09/2024		1,794		59			59		1,853	1,853				
100128204	JACKSONVILLE		FL		09/18/2023		1,429		51			51		1,480	1,480				(369)
100136299	HERMITAGE		TN		12/18/2023		805		8			8		813	813				
100162665	NORTH LAS VEGAS		NV		08/12/2024		1,000		26			26		1,026	1,026				
100080972	MANHATTA		TX		03/18/2022		2,575		63			63		2,638	2,638				
100140159	DURHAM		NC		01/09/2024		1,111		45			45		1,156	1,156				
100143410	VICTORVILLE		CA		02/16/2024		893		14			14		907	907				
100029589	BRENTWOOD		TN		10/26/2018		1,343		465			465		1,808	1,808				
100029800	CANTON		OH		10/26/2018		1,381		48			48		1,429	1,429				
100185417	MCKINNEY		TX		12/20/2024		917		13			13		930	930				
100138314	BRACENTON		FL		12/18/2023		1,913		92			92		2,005	2,005				
100146598	BUDA		TX		04/12/2024		794							794	794				(379)
100148764	LOVELAND		CO		04/17/2024		1,485		38			38		1,523	1,523				
100189550	CARTERSVILLE		GA		01/21/2025		1,963		129			129		2,092	2,092				
100121006	DAVENPORT		FL		08/30/2023		6,238		53			53		6,291	6,291				
100142630	ROSEVILLE		OH		02/08/2024		1,113		24			24		1,137	1,137				
100120957	WINTER GARDEN		FL		08/30/2023		893		1			1		894	894				
100146583	NEW BEDFORD		MA		03/20/2024		771							771	771				
100081104	VICTORVILLE		CA		03/18/2022		1,790	44				44		1,834	1,834				
100130443	LAS VEGAS		NV		09/28/2023		877		19			19		896	896				
100151702	MORRIS		NY		06/10/2024		1,111		2			2		1,113	1,113				
100158002	RENO		NV		07/20/2023		1,027		5			5		1,032	1,032				
100039299	CLARE		IRL		09/21/2019		2,318		77			77	(172)	2,223	2,398	173			173
100042865	SANTA ANA		CA		06/28/2020		3,540		142			142		3,682	3,682				
100195072	DAVISVILLE		GA		02/24/2025		1,027		76			76		1,103	1,103				
100180568	CAMINO		CA		11/26/2024		872		1			1		873	873				
100203231	NORTH LAS VEGAS		NV		03/27/2025		996		36			36		1,032	1,032				
100116087	COMPTON		CA		07/20/2023		1,451		321			321		1,772	1,772				
100203323	MCKINNEY		TX		03/27/2025		1,004		35			35		1,039	1,039				
100220037	DOUGLASVILLE		GA		07/18/2025		4,281		11			11		4,292	4,292				
100148407	MERCED		CA		04/12/2024		1,083		25			25		1,108	1,108				
100089241	PONDER		TX		01/26/2023		829		5			5		834	834				
100135109	NORTH FORT MYERS		FL		11/01/2023		874		27			27		901	901				
100142559	RALEIGH		NC		02/08/2024		1,126		27			27		1,153	1,153				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100014133	ONTARIO	CA		06/25/2017		966		133			133		1,099	1,099			
100226575	ALLEN TOWN	PA		07/30/2025		779		1			1		780	780			
1000160536	LAKEWOOD	CO		07/19/2024		1,017	4				4		1,021	1,021			
100084120	PHOENIXVILLE	PA		09/02/2022		1,012		2			2		1,014	1,014			
100025074	TRACY	CA		09/20/2018		2,693		19			19		2,712	2,712			
10017383	SACRAMENTO	CA		07/20/2023		3,180	834				834		4,014	4,014			
100132031	DURHAM	NC		10/13/2023		548		2			2		550	550			
100171559	FORT WORTH	TX		10/16/2024		1,283		4			4		1,287	1,287			
100198899	ELLENBURG	WA		07/12/2024		1,011		31			31		1,042	1,042			
100130233	LAS VEGAS	NV		11/15/2023		1,349		2			2		1,351	1,351			
100012997	DERWOOD	MD		04/28/2017		1,804		225			225		2,029	2,029			
100227060	ROSEVILLE	OH		07/30/2025		1,009		46			46		1,055	1,055			
100136593	DENVER	CO		11/22/2023		5,081		127			127		5,208	5,208			
100146790	GREENSBORO	NC		04/17/2024		1,056		44			44		1,100	1,100			
100013465	DUARTE	CA		06/25/2017		708		162			162		870	870			
100120518	VILLAS	NJ		06/30/2023		2,204	9				9		2,213	2,213			
100142878	HENDERSON	NV		10/31/2024		1,204		35			35		1,239	1,239			
100038824	KILKENNY	IRL		09/27/2019		28		2			2	(1)	29	32	25	(22)	3
10017240	LEANDER	TX		07/20/2023		1,197		326			326		1,523	1,523			
100213853	CHARLOTTE	NC		05/29/2025		905	1				1		906	906			
100143709	ORLAND BEACH	FL		02/23/2024		616		14			14		630	630			
100272807	MODESTO	CA		01/08/2026		942		12			12		954	954			
100026071	WEST PALM BEACH	FL		09/20/2018		1,270	215				215		1,485	1,485			
100210330	GALLATIN	TN		05/09/2025		899		34			34		933	933			
100191091	NEWARK	NJ		01/29/2025		787		5			5		792	792			
100174273	LAS VEGAS	NV		10/31/2024		1,079		27			27		1,106	1,106			
100110330	PFLUGERVILLE	TX		06/30/2023		1,101		18			18		1,119	1,119			
100179707	REYNOLDSBURG	OH		11/21/2024		1,253		69			69		1,322	1,322			
100025745	AMITYVILLE	NY		09/20/2018		1,557	249				249		1,806	1,806			
100011307	VISTA	CA		12/23/2016		1,632		163			163		1,795	1,795			
100189924	BUFFORD	GA		01/21/2025		1,117		104			104		1,221	1,221			
100144218	KYLE	TX		03/07/2024		1,053		20			20		1,073	1,073			
100012150	EAST BOSTON	MA		03/08/2017		1,279		110			110		1,389	1,389			
100194142	OCEAN CITY	NJ		02/14/2025		953		8			8		961	961			
100200582	GEORGETOWN	TX		03/11/2025		1,012		36			36		1,048	1,048			
100227044	LAWRENCEVILLE	GA		07/30/2025		905							905	905			
100132275	FREDERICK	MD		10/13/2023		928		2			2		930	930			
100190076	GRANDURY	TX		01/21/2025		575		7			7		582	582			
100027963	PLANTWORTH	MI		10/26/2018		1,097		95			95		1,192	1,192			
100131759	NASHVILLE	TN		10/06/2023		1,265		40			40		1,305	1,305			
100188798	ABERDEEN	NC		07/09/2025		1,779		54			54		1,833	1,467			
100212706	ALBURN	IA		05/25/2017		1,005		99			99		1,104	1,104			
100148869	SPRING CITY	TN		04/17/2024		973		19			19		992	992			
100043167	SANTA FE SPRINGS	CA		06/28/2020		654		24			24		678	678			
100212076	OSHEN	UT		05/22/2025		356		1			1		357	357			
100133571	SKOKIE	IL		10/23/2023		893		4			4		897	897			
100192864	STAR	ID		02/10/2025		880		5			5		885	885			
100102580	PALM BEACH GARDENS	FL		06/07/2023		987		11			11		998	998			
100152636	ANNA	TX		05/17/2024		893		9			9		902	902			
100029765	CLACKAMAS	OR		10/26/2018		1,406		104			104		1,510	1,510			
100027045	ANHEIM	CA		09/26/2018		2,197		32			32		2,229	2,229			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016100	TROUTMAN	NC		07/24/2024		1,009		30			30		1,039				
10002508	HYATTSVILLE	MD		09/20/2018		1,764		287			287		2,051				
10002582	COMPTON	CA		06/20/2018		1,169		127			127		1,296				
10019301	DIACULA	GA		10/30/2023		820		7			7		827				
100013254	STOCKTON	CA		05/25/2017		1,027		203			203		1,230				
100195198	LAWRENCEVILLE	GA		02/24/2025		938		33			33		971				
100131715	ANTIOCH	CA		10/06/2023		885		29			29		914				
100024868	OAK PARK	CA		09/20/2018		1,765		114			114		1,879				
100214392	PLUMAS LAKE	CA		06/02/2025		1,383		38			38		1,421				
100195196	LAWRENCEVILLE	GA		02/24/2025		954		40			40		994				
100193510	SOUTHPORT	NC		10/19/2023		793		8			8		801				
100186691	CHARLOTTE	NC		12/31/2024		861		(1)			(1)		860				
100210258	KINGMAN	AZ		05/09/2025		628		4			4		632				
100197747	NORTH LAS VEGAS	NV		12/08/2023		972		27			27		999				
100147894	STEPHENS CITY	VA		04/08/2024		971							971				
100216589	CARTERSVILLE	GA		06/23/2025		2,988		150			150		2,548				
100100978	ROUND ROCK	TX		04/28/2023		1,260		59			59		1,319				
100179692	SANTA ROSA	CA		11/21/2024		914		3			3		917				
100112228	STATEN ISLAND	NY		06/29/2023		1,354		528			528		1,882				
100164980	VANCOUVER	WA		08/21/2024		971		13			13		984				
100119141	NEPTUNE BEACH	FL		07/31/2023		965		29			29		994				
100000618	EVANSTON	IL		09/21/2016		312		245			245		557				
100197756	HENDERSON	NV		12/08/2023		1,011		26			26		1,037				
100195576	SARATOGA SPRINGS	NY		11/13/2023		913		18			18		931				
100175917	SAN TAN VALLEY	AZ		11/14/2024		886		15			15		901				
100165682	SAINT LEONARD	MD		10/04/2024		1,149		1			1		1,150				
100198949	MIRAMAR	FL		12/21/2023		766		354			354		1,120				
100029709	OAKLAND	CA		10/26/2018		1,552		198			198		1,750				
100196432	VISALIA	CA		11/20/2023		1,107		150			150		1,257				
100220391	DIACULA	GA		07/14/2025		666		4			4		670				
100151566	LOGANVILLE	GA		05/10/2024		976		26			26		1,002				
100119174	GREELEY	CO		07/31/2023		871		3			3		874				
100109831	EAST ORANGE	NJ		06/22/2023		901		(46)			(46)		855				
100196341	SARATOGA SPRINGS	NY		11/20/2023		962		62			62		1,024				
100108010	FRESNO	CA		05/25/2023		3,136		102			102		3,238				
100144636	VIENELL	NC		03/13/2024		1,066		36			36		1,102				
100140369	GRAHAM	WA		01/18/2024		1,322		10			10		1,332				
100163798	COLLEGE STATION	TX		09/27/2024		880		5			5		885				
100220366	HOMESTEAD	FL		07/18/2025		825		4			4		829				
100140130	LOGANVILLE	GA		01/09/2024		1,101		45			45		1,146				
100114491	MAYWOOD	CA		06/29/2023		1,300		69			69		1,369				
100131600	MOXINEE	TX		10/06/2023		1,486		4			4		1,490			(995)	
100102153	ROCKLAND	MA		04/14/2023		914		6			6		920				
100181945	WOODBRIDGE	VA		12/06/2024		914		38			38		952				
100195475	BUFORD	GA		02/24/2025		1,038		79			79		1,117				
100219629	REDDING	CA		07/07/2025		614							614				
100182090	SAN ANTONIO	TX		12/12/2024		962		24			24		986				
100165578	MURPHY	TX		12/20/2024		957		29			29		986				
100161107	MIRTELE BEACH	SC		07/24/2024		1,003		33			33		1,036				
100168272	COLORADO SPRINGS	CO		09/20/2024		1,013		51			51		1,064				
100193261	MEBANE	NC		10/13/2023		1,057		44			44		1,101				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year							8	9	10	11	12
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100142613	CARSON CITY		NV		02/08/2024		1,174		.49			.49		1,223		1,223		
100185444	LAW PENCEVILLE		GA		12/20/2024		1,046		.52			.52		1,098		1,098		
100116887	SUGAR LAND		TX		07/20/2023		1,302		.274			.274		1,576		1,576		
100014060	ONTARIO		CA		05/25/2017		1,148		.327			.327		1,475		1,475		
100129381	LITTLE ELMI		TX		09/25/2023		2,529		.27			.27		2,556		2,556		
100142755	LOGANVILLE		GA		02/08/2024		1,016		.4			.4		1,020		1,020		
100185404	LANCASTER		CA		12/20/2024		.736		.8			.8		.744		.744		
100219715	STAR		ID		07/07/2025		4,614		.374			.374		4,988		4,988		
100045275	SAN BRUNO		CA		11/25/2020		4,510		.55			.55		4,565		4,565		
100029321	LIBERTY HILL		TX		10/26/2018		1,269		.67			.67		1,336		1,336		
100207228	CHANDLER		AZ		04/28/2025		837		.7			.7		844		844		
100142703	LOS BANOS		CA		02/08/2024		1,066		.14			.14		1,080		1,080		
100133566	SANIT JOHNS		FL		11/21/2023		842		.7			.7		849		849		
100160062	MARIETTA		GA		07/17/2024		924		.3			.3		927		927		
100136444	NORTH FORT MYERS		FL		11/20/2023		1,022		.118			.118		1,140		1,140		
100086717	RIVERSIDE		CA		09/30/2022		2,707		.3			.3		2,710		2,710		
100045821	FONTANA		CA		11/25/2020		1,023		.124			.124		1,147		1,147		
100133865	UPLAND		CA		10/20/2023		40,541		.79			.79		40,620		40,620		
100031070	FONTANA		CA		03/29/2019		2,215		.366			.366		2,581		2,581		
100180322	FERNANDINA BEACH		FL		11/25/2024		979		.12			.12		991		991		
100030397	ALEXANDRIA		VA		12/20/2018		2,408		.94			.94		2,502		2,502		
100179736	STEPHENS CITY		VA		11/21/2024		1,011		.44			.44		1,055		1,055		
100119120	BIG BEAR CITY		CA		07/28/2023		585		.6			.6		591		591		
100177120	NEW ORLEANS		LA		01/16/2025		888		.1			.1		889		889		
100014095	SAN DIEGO		CA		05/25/2017		1,252		.88			.88		1,340		1,340		
100181224	LAS VEGAS		NV		12/06/2024		918		.17			.17		935		935		
100119380	SAN JACINTO		CA		07/31/2023		951		.1			.1		952		952		
100129508	APIQUE JUNCTION		AZ		09/29/2023		1,892		.16			.16		1,908		1,569	(338)	(338)
100118865	NORTH LAS VEGAS		NV		06/30/2023		2,186		.51			.51		2,237		2,237		
100045393	LINTHICUM HEIGHTS		MD		11/25/2020		887		.120			.120		1,007		1,007		
100120040	AUSTIN		TX		06/11/2023		797		.47			.47		844		844		
100030718	WHITE PLAINS		GA		04/09/2019		775		.236			.236		1,011		1,011		
100219465	GOOD YEAR		AZ		07/07/2025		1,129		.58			.58		1,187		1,187		
100031545	VALLEY CENTER		CA		03/29/2019		1,136		.50			.50		1,186		1,186		
100228703	SARATOGA SPRINGS		NY		06/11/2025		940		.16			.16		956		956		
100238944	CYPRESS		TX		09/23/2025		3,395		.151			.151		3,546		3,546		
100188289	SAN ANTONIO		TX		01/08/2025		1,925		.4			.4		1,929		1,624	(305)	(305)
100155916	AUBREY		TX		06/17/2024		886		.4			.4		870		870		
100195365	NEW BERN		NC		02/24/2025		1,022		.118			.118		1,140		1,140		
100172455	WENDELL		NC		10/23/2024		1,041		.19			.19		1,060		1,060		
100180520	WAKE FOREST		NC		11/25/2024		995		.14			.14		1,009		1,009		
100115392	ATLANTA		GA		07/17/2023		909		.17			.17		926		926		
100115394	ATLANTA		GA		07/17/2023		909		.17			.17		926		926		
100115395	ATLANTA		GA		07/17/2023		909		.17			.17		926		926		
100115396	ATLANTA		GA		07/17/2023		910		.16			.16		926		926		
100156572	MARIETTA		GA		06/24/2024		914		.7			.7		921		921		
100069407	SALEN		OR		06/01/2021		1,374		.309			.309		1,381		1,381		
100165306	SAN ANTONIO		TX		12/20/2024		4,959		.47			.47		5,268		5,268		
100206003	CANTON		OH		04/15/2025		1,653		.22			.22		1,700		1,700		
100123956	MERCEDES		CA		09/29/2023		1,441		.40			.40		1,463		1,098	(364)	(364)
100110664	PRINEVILLE		OR		06/30/2023		1,072							1,112		1,112		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10010667	PRINEVILLE	OR		06/30/2023		1,070		42			42		1,112	1,112			
10010669	PRINEVILLE	OR		06/30/2023		1,070		42			42		1,112	1,112			
100031663	SAN DIEGO	CA		03/29/2019		1,344		139			139	1,483	1,483	1,483			
100164505	SAN ANTONIO	TX		06/21/2024		1,622		93			93	1,715	1,715	1,715			
100026657	AZUSA	CA		09/26/2018		783		93			93	876	876	876			
100120339	POINCIANA	FL		06/30/2023		1,140		28			28	1,168	1,168	1,168			
100214430	VANCOUVER	WA		06/02/2025		951		21			21	972	972	972			
100147864	ARROYO	TX		04/08/2024		2,735		92			92	2,827	2,827	2,827			
100151926	DULUTH	GA		07/10/2024		2,109		4			4	2,113	2,113	2,113			
100152687	LAS VEGAS	NV		05/17/2024		875		2			2	877	877	877			
100012629	FONTANA	CA		05/25/2017		1,255		249			249	1,504	1,504	1,504			
100206381	AIRWAY HEIGHTS	WA		05/22/2025		788		9			9	797	797	797			
100196377	WOODSTOCK	GA		11/20/2023		651		13			13	664	664	664			
100188746	KNIGHTDALE	NC		01/09/2025		1,144		80			80	1,224	1,224	1,224			
100012748	LAS VEGAS	NV		05/25/2017		1,014		321			321	1,335	1,335	1,335			
100202718	COLLEGE STATION	TX		07/11/2025		2,369		28			28	2,397	2,397	2,397			
100210133	BREININGSVILLE	PA		05/07/2025		1,855		18			18	1,873	1,873	1,873			
100115390	ATLANTA	GA		07/17/2023		1,216		22			22	1,238	1,238	1,238			
100069896	BALTIMORE	MD		09/01/2021		2,212		50			50	2,262	2,262	2,262			
100196399	VANCOUVER	WA		11/20/2023		922		4			4	926	926	926			
100116633	PACIFIC BEACH	WA		07/20/2023		1,228		401			401	1,629	1,629	1,629			
100181884	SAN ANTONIO	TX		12/12/2024		1,069		63			63	1,132	1,132	1,132			
100100876	WOODBRIDGE	VA		04/28/2023		1,244		67			67	1,311	1,311	1,311			
100116653	ALBANY	TX		07/20/2023		1,089		73			73	1,162	1,162	1,162			
100203988	MOUNT HOLLY	NJ		03/27/2025		993		35			35	1,028	1,028	1,028			
100211733	CINCINNATI	KY		05/19/2025		853		3			3	856	856	856			
100129548	MERCED	CA		09/29/2023		1,633		66			66	1,699	1,699	1,699			
100272633	CANTON	OH		01/09/2026		251		2			2	253	253	253			
100116614	PROSPER	TX		07/20/2023		1,064		86			86	1,150	1,150	1,150			
100144066	GLENDALE	CA		03/07/2024		954		12			12	966	966	966			
100172271	MEDINA	WA		10/21/2024		1,125		37			37	1,162	1,162	1,162			
100134024	LIBERTY	MO		10/25/2023		890		(44)			(44)	846	846	846			
100152605	HERNANDO BEACH	FL		05/17/2024		846		8			8	854	854	854			
100165952	SCOTTSDALE	AZ		12/26/2024		1,204		7			7	1,211	1,211	1,211			
100127894	ANTIOCH	CA		09/08/2023		1,033		35			35	1,068	1,068	1,068			
100194741	ROUND ROCK	TX		02/21/2025		926		22			22	948	948	948			
100154651	CINCINNATI	KY		07/19/2024		858		3			3	861	861	861			
100214696	GREENFIELD	CA		06/11/2025		805		(31)			(31)	774	774	774			
100116752	ORLANDO	FL		07/20/2023		1,243		326			326	1,569	1,569	1,569			
100147646	TORRANCE	CA		04/04/2024		236		1			1	237	237	237			
100202940	MERIDEN	CT		07/11/2025		1,049		2			2	1,051	1,051	1,051			
100110384	OCEANSIDE	CA		06/29/2023		1,310		58			58	1,368	1,368	1,368			
100043448	SHIRMSVILLE	SC		08/13/2020		2,723		232			232	2,955	2,955	2,955			
100179708	THIMATH	CO		11/21/2024		1,149		107			107	1,256	1,256	1,256			
100191936	SUJANEE	GA		10/13/2023		945		29			29	974	974	974			
100162866	MIRLE BEACH	SC		08/12/2024		929		4			4	933	933	933			
100012709	BIG BEAR CITY	CA		05/25/2017		1,181		325			325	1,506	1,506	1,506			
100188800	SALEM	OR		01/09/2025		2,629		126			126	2,755	2,755	2,755			
100188780	APEX	NC		01/09/2025		1,470		44			44	1,514	1,514	1,514			(377)
100100863	JESSUP	MD		04/28/2023		1,557		80			80	1,637	1,637	1,637			
100276562	SAN JOSE	CA		01/28/2026		288		(13)			(13)	255	255	255			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100110324	CHICAGO	IL		06/30/2023		1,352		3			3		1,355	1,016			(339)
100117404	HELENA	AL		07/20/2023		879		15			15		894	894			
100151775	TAMPA	FL		06/10/2024		803		1			1		804	804			
100032036	PEWEEVILLE	CA		03/29/2019		1,191		16			16		1,207	1,207			
100134828	SUGAR LAND	TX		10/30/2023		535		(8)			(8)		527	527			
100172404	GASTONIA	NC		10/23/2024		1,077		28			28		1,105	1,105			
100031842	VALLEY CENTER	CA		03/29/2019		678		133			133		811	811			
100151042	CONROE	TX		06/08/2024		1,049		39			39		1,088	1,088			
100151280	COLORADO SPRINGS	CO		06/10/2024		1,006		9			9		1,015	1,015			
100031765	HIGHLAND	UT		03/29/2019		1,877		180			180		2,057	2,057			
100030754	BILLERICA	MA		04/09/2019		684		92			92		776	776			
100189124	PHOENIX	AZ		01/13/2025		873		9			9		882	882			
100212138	MOORE	NY		03/12/2025		2,654		186			186		2,840	2,840			
100133746	LEANDER	TX		10/23/2023		1,728		3			3		1,731	1,731			
100025007	SANTA MARIA	CA		09/20/2018		973		131			131		1,104	1,104			
100127827	MODESTO	CA		09/08/2023		658		4			4		662	662			
100024677	DELRAY BEACH	FL		09/20/2018		1,105		234			234		1,339	1,339			
100192768	LAUREL	MD		02/10/2025		875		1			1		876	876			
100014597	WESTMINSTER	CA		09/21/2017		1,706		30			30		1,736	1,736			
100030394	LANSHORNE	PA		12/20/2018		2,931		215			215		3,146	3,146			
100179993	SEGUIN	TX		11/25/2024		886		1			1		887	887			
100090870	SIMI VALLEY	CA		01/31/2023		4,751		60			60		4,811	4,811			
100044983	BALDWIN PARK	CA		06/19/2020		1,235		21			21		1,256	1,256			
100244858	MESA	AZ		09/29/2025		1,611		113			113		1,724	1,724			
100194744	SANFORD	FL		02/21/2025		798		4			4		802	802			
100116382	WINTER GARDEN	FL		07/20/2023		1,579		120			120		1,699	1,699			
100000211	RIALTO	CA		09/21/2016		817		228			228		1,045	1,045			
100258249	MC MINNVILLE	TN		12/02/2025		855		12			12		867	867			
100066317	BOHIE	MD		06/02/2021		2,111		2			2		2,113	2,113			
100200721	HUTTO	TX		03/11/2025		959		47			47		1,006	1,006			
100030232	SAN RAMON	CA		12/20/2018		8,517		66			66		8,583	8,583			
100212806	SIMI VALLEY	CA		06/28/2025		846		7			7		853	853			
100116258	EAST ORANGE	NJ		07/20/2023		1,139		178			178		1,317	1,317			
100044131	GLENORA	CA		06/19/2020		3,050		1			1		3,051	3,051			
100151006	ROSEVILLE	OH		06/10/2024		1,045		41			41		1,086	1,086			
100144229	BRIDGEPORT	CT		03/07/2024		1,131		68			68		1,199	1,199			
100091519	INGLESIDE	IL		01/13/2023		687		4			4		691	691			
100171619	AUBREY	TX		10/16/2024		990		29			29		1,009	1,009			
100153243	AVONDALE	AZ		05/30/2024		854		3			3		857	857			
100068406	REDINGTON SHORES	FL		06/25/2021		(23,197)		(38)			(38)		(23,235)	(23,235)			
100110235	CHARLOTTESVILLE	VA		06/30/2023		1,138		39			39		1,177	1,177			
100168464	ST CHARLES	IL		09/25/2024		967		1			1		968	968			
100113350	COPPIN	NY		06/29/2023		511		385			385		896	896			
100229196	CORONA	CA		06/18/2025		572		2			2		574	574			
100273159	OKLAHOMA CITY	OK		01/15/2026		305		2			2		307	307			
100129517	WASHINGTON	DC		09/29/2023		883		4			4		887	887			
100161483	PASADENA	CA		07/30/2024		764							764	764			
100119245	AUSTIN	TX		07/31/2023		927		1			1		928	928			
100101156	NEW HAVEN	CT		04/28/2023		1,309		270			270		1,579	1,579			
100132630	FOYALUP	IA		11/03/2023		834		20			20		854	854			
100031236	SALINAS	CA		03/29/2019		1,330		118			118		1,448	1,448			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100029784	ARMAS	CA		10/26/2018		2,152		.378			.378		2,530	2,530			
100195195	LAS VEGAS	NV		02/24/2025		.953		.82			.82		1,035	1,035			
100216621	POST FALLS	ID		06/23/2025		1,115		1			1		1,116	1,116			
100133518	BARNEGAT	NJ		10/23/2023		.879		.8			.8		.887	.887			
100143025	HAYWARD	CA		02/12/2024		1,066		.12			.12		1,078	1,078			
100168469	VAIL	CO		09/25/2024		1,087		.32			.32		1,119	1,119			
100031821	HAYWARD	CA		03/29/2019		2,157		.165			.165		2,322	2,322			
10011091	ROXBURY	MA		06/29/2023		615		.177			.177		.792	.792			
100126906	OXFORD	ME		06/30/2023		.808		.8			.8		.816	.816			
100101121	FREDERICK	MD		04/26/2023		1,317		.105			.105		1,422	1,422			
100129515	POOLER	GA		09/29/2023		1,074		.63			.63		1,137	1,137			
100102940	COLUMBUS	OH		06/30/2023		.911		.14			.14		.925	.925			
100101537	PANAMA CITY BEACH	FL		04/26/2023		1,426		.36			.36		1,462	1,462			
100027001	LOS ANGELES	CA		09/28/2018		648		.104			.104		.752	.752			
100143004	WEST ORANGE	NJ		06/29/2023		1,070		.429			.429		1,499	1,499			
100013714	ATASCADERO	CA		05/25/2017		2,049		.75			.75		2,124	2,124			
100146797	SAN ANTONIO	TX		04/17/2024		1,023		.48			.48		1,071	1,071			
100268291	DAQUILA	GA		12/29/2025		.626		.18			.18		.644	.644			
100268299	DAQUILA	GA		12/29/2025		.626		.18			.18		.644	.644			
100247043	CALABASH	NC		10/22/2025		1,055		.74			.74		1,129	1,129			
100171555	MOORE	NY		10/16/2024		1,038		.14			.14		1,052	1,052			
100116811	SPANAWAY	VA		07/20/2023		1,200		.399			.399		1,599	1,599			
100014676	SAN GABRIEL	CA		09/27/2017		3,372		.41			.41		3,413	3,413			
100148502	LIBERTY HILL	TX		04/12/2024		1,120		.22			.22		1,142	1,142			
100132250	WENDELL	NC		10/13/2023		1,222		.118			.118		1,340	1,340			
100195980	FENLEY	NV		02/24/2025		.944		.83			.83		1,027	1,027			
100137987	FLOJAY VARINA	NC		12/13/2023		.993		.99			.99		1,092	1,092			
100189118	PROVO	UT		01/13/2025		1,001		.86			.86		1,087	1,087			
100189117	PROVO	UT		01/13/2025		1,001		.86			.86		1,087	1,087			
100151745	CUTLER BAY	FL		05/10/2024		.786		.12			.12		.800	.800			
100201239	SALEM	OR		03/12/2025		1,011		.64			.64		1,075	1,075			
100013588	PUYALLUP	WA		05/25/2017		.871		.131			.131		1,002	1,002			
100176909	MODESTO	CA		11/15/2024		.873		.17			.17		.890	.890			
100134812	CEDAR HILL	TX		10/30/2023		.802		.1				1	.803	.803			
100147874	RICHMOND HILL	GA		04/08/2024		1,063		.33			.33		1,096	1,096			
100153344	NEWARK	NJ		07/17/2023		.866		.12			.12		.878	.878			
100131778	ANTIOCH	CA		10/06/2023		.964		.18			.18		.982	.982			
100067332	PEABODY	MA		06/02/2021		1,144		.30			.30		1,174	1,174			
100161113	ROSEVILLE	OH		07/24/2024		.984		.16			.16		1,000	1,000			
100025025	LANHAM	MD		09/20/2018		1,229		.185			.185		1,414	1,414			
100105078	SPARKS	NV		06/30/2023		1,368		.25			.25		1,373	1,373			
100135800	WHTTIER	CA		06/29/2023		.680		.11			.11		.935	.935			
100182609	STAFFORD	VA		12/12/2024		.959		.11			.11		.970	.970			
100127596	SAN ANTONIO	TX		06/08/2023		.911		.2			.2		.913	.913			
100031130	SIMI VALLEY	CA		03/29/2019		1,364		.114			.114		1,478	1,478			
100166118	LAS VEGAS	NV		09/09/2024		1,288		.5			.5		1,273	1,273			
100135947	GILBERT	AZ		11/13/2023		1,091		.109			.109		1,200	1,200			
100031205	SAN DIEGO	CA		03/29/2019		1,344		.34			.34		1,378	1,378			
100115000	FRESNO	CA		07/14/2023		.845		.6			.6		.851	.851			
100164354	ARBYLE	TX		06/21/2024		3,708		.66			.66		3,774	3,774			
100200327	LITTLE ELM	TX		03/10/2025		1,090		.87			.87		1,177	1,177			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193095	APEX	NC		02/10/2025		1,040		109			109		1,149	1,149			
100135124	N CAPE MAY	NJ		11/01/2023		1,020		1			1		1,021	767			(254)
100131680	ARVADA	CO		10/06/2023		1,058		75			75		1,133	1,133			
100138817	PROVIDENCE VILLAGE	TX		12/21/2023		675		6			6		681	681			
100206365	HYATTSVILLE	MD		04/17/2025		1,561		103			103		1,664	1,664			
100115397	LAKE GENEVA	WI		07/17/2023		889		28			28		917	917			
100153302	AVONDALE	AZ		05/30/2024		944		23			23		967	967			
100162658	BREINIGSVILLE	PA		06/12/2024		996		26			26		1,024	1,024			
100136440	MIRLE BEACH	SC		11/20/2023		1,000		82			82		1,082	1,082			
100113490	BOLDER	CO		06/29/2023		849		379			379		1,228	1,228			
100024658	LAS VEGAS	NV		09/20/2018		1,073		113			113		1,186	1,186			
100024497	FORT WASHINGTON	MD		09/20/2018		948		82			82		1,030	1,030			
100168465	CLINTON	CT		09/25/2024		1,005		6			6		1,011	1,011			
100136313	RICHMOND	TX		11/20/2023		799		2			2		801	801			
100121036	CHARLOTTE	NC		06/30/2023		886		4			4		890	890			
100153304	CYPRESS	TX		05/30/2024		1,271		55			55		1,326	1,326			
100198920	APEX	NC		01/21/2025		1,050		79			79		1,129	1,129			
100044128	BROOK	NY		06/19/2020		13,096		79			79		13,175	13,175			
100136301	SEASIDE HEIGHTS	NJ		11/20/2023		713		12			12		725	725			
100119493	ASTORIA	NY		07/28/2023		1,063		16			16		1,101	1,101			
100111565	THOMTOSASSA	FL		03/08/2017		659		241			241		900	900			
100013961	WILMINGTON	DE		05/25/2017		1,375		146			146		1,521	1,521			
100146613	CAPE CORAL	FL		04/12/2024		1,843		26			26		1,869	1,869			
100140463	LOGANVILLE	GA		01/18/2024		1,002		11			11		1,013	1,013			
100182638	SAINT AUGUSTINE	FL		12/12/2024		937		61			61		998	998			
100195074	BUFFORD	GA		02/24/2025		1,077		111			111		1,188	1,188			
100111144	CEDAR GROVE	NJ		06/29/2023		1,047		382			382		1,429	1,429			
100168463	MONROE	NY		09/25/2024		983		27			27		1,010	1,010			
100179749	STEPHENS CITY	VA		11/21/2024		2,092		87			87		2,179	2,179			
100150725	GILBERT	AZ		05/06/2024		1,115		77			77		1,192	1,192			
100158098	MARIETTA	GA		07/09/2024		912		10			10		922	922			
100123947	MERED	CA		09/29/2023		1,089		44			44		1,133	1,133			
100036520	MEATH	IL		09/27/2019		2,204		794			794	(168)	2,830	3,132		(89)	303
100154652	LYNNWOOD	WA		07/19/2024		928		1			1		929	929			
100202871	MERIDIAN	ID		03/24/2025		1,063		90			90		1,153	1,153			
100192794	MADIRA	CA		02/10/2025		862		8			8		870	870			
100088291	SAN MATEO	CA		10/24/2022		89							89	89			
100029462	CHICAGO	IL		10/26/2018		742		189			189		931	931			
100136410	RALEIGH	NC		11/20/2023		721		9			9		730	730			
100031168	MIAMI	FL		03/29/2019		2,934		263			263		3,197	3,197			
100152653	HOUSTON	TX		05/17/2024		11,964		45			45		12,009	12,009			
100137067	KENESAW	GA		11/28/2023		1,215		43			43		1,258	1,258			
100024712	ORO VALLEY	AZ		09/20/2018		496		109			109		605	605			
100214692	NEW BRITAIN	CT		06/11/2025		802		3			3		805	805			
100152270	RIVERBANK	CA		05/17/2024		936		5			5		941	941			
100185079	DAVISVILLE	GA		12/20/2024		929		39			39		968	968			
100168164	EAST BRUNSWICK	NJ		09/20/2024		1,562		12			12		1,574	1,574			
100198669	ACWORTH	GA		01/21/2025		1,031		70			70		1,101	1,101			
100185463	ELKHART	MO		12/20/2024		907		21			21		928	928			
100148668	DURHAM	NC		04/17/2024		1,088		73			73		1,161	1,161			
100133113	CALIFOR	NY		11/29/2023		740		18			18		758	758			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100119487	MEBANE	NC		07/28/2023		987		12			(29)		999				
100136778	ALBUQUERQUE	NM		11/27/2023		982		(29)					953				
100185714	SAVER LAKE	CA		12/20/2024		44,341		1,397			1,397		45,738	45,738			
100100413	DANBURY	CT		04/27/2023		1,123		50			50		1,173	1,173			
100205960	SACRAMENTO	CA		04/15/2025		760		3			3		763	763			
100164418	HENDERSON	NV		06/21/2024		1,725		53			53		1,778	1,778			
100165496	STATELINE	NV		06/29/2024		809		19			19		828	828			
100153220	PORT CHARLOTTE	FL		05/30/2024		1,321		55			55		1,376	1,376			
100099887	TROUTDALE	OR		03/28/2023		902		17			17		919	919			
100049641	MIAMI	FL		11/20/2020		822		217			217		1,039	1,039			
100228422	TUCSON	AZ		06/11/2025		1,230		8			8		1,238	1,238			
100101527	MOCKINNEY	TX		04/26/2023		1,099		27			27		1,126	1,126			
100013307	DESERT HOT SPRINGS	CA		05/25/2017		872		149			149		1,021	1,021			
100111462	LEAWOOD	KS		06/29/2023		2,294		629			629		2,923	2,923			
100102472	SONOMA	CA		04/28/2017		2,021		220			220		2,241	2,241			
100026006	CARY	NC		09/20/2018		974		142			142		1,116	1,116			
100216673	KYLE	TX		06/23/2025		885		71			71		956	956			
100195396	NORTH LAS VEGAS	NV		02/24/2025		965		104			104		1,069	1,069			
100136236	LITTLE ELIM	TX		11/20/2023		820		10			10		830	830			
100135076	TULARE	CA		11/01/2023		949		82			82		1,031	1,031			
100180264	AUSTIN	TX		11/25/2024		999		47			47		1,046	1,046			
100203203	MOORE	WY		03/27/2025		977		38			38		1,015	1,015			
100151681	COLLEVILLE	TX		05/10/2024		12,802		33			33		12,835	12,835			
100073061	MIRAMAR	FL		02/24/2022		1,777		23			23		1,800	1,800			
100030652	WEST HEIMSTEAD	NY		04/09/2019		670		212			212		882	882			
100162075	AVONDALE	AZ		12/12/2024		914		13			13		927	927			
100107062	NORTH LAS VEGAS	NV		12/23/2016		1,568		178			178		1,746	1,746			
100137211	KISSIMEE	FL		11/28/2023		635		7			7		642	642			
100026218	NORWALK	CT		09/20/2018		1,069		157			157		1,226	1,226			
100226831	PRINCETON	IN		07/30/2025		792		14			14		806	806			
100115059	MEBANE	NC		07/14/2023		1,035		37			37		1,072	1,072			
100133753	JACKSONVILLE	FL		10/23/2023		799		5			5		804	804			
100100734	NORTH LAS VEGAS	NV		04/28/2023		1,900		145			145		2,045	2,045			
100044734	MORTON	PA		11/19/2020		883		1			1		884	884			
100044656	NORTH LAS VEGAS	NV		11/19/2020		2,302		225			225		2,527	2,527			
100110395	ALBREY	TX		06/30/2023		4,111		76			76		4,187	4,187			
100153245	BLUFFD	GA		05/30/2024		856		3			3		859	859			
100126981	MIAMI	FL		06/30/2023		450		425			425		875	875			
100024998	BROWX	NY		09/20/2018		1,729		241			241		1,970	1,970			
100126578	STOCKTON	CA		06/30/2023		1,341		69			69		1,410	1,410			
100181940	CHARLOTTE	NC		12/12/2024		947		23			23		970	970			
100025963	PHENIX	AZ		09/20/2018		899		124			124		1,023	1,023			
100112262	BOLINGBROOK	IL		06/29/2023		457		344			344		801	801			
100211624	FRESNO	CA		05/19/2025		851							851	851			
100186584	GLENDALE	CA		02/10/2025		834		7			7		841	841			
100028129	BROOKLYN	NY		10/26/2018		1,668		180			180		1,848	1,848			
100176559	FAIRHOPE	AL		11/15/2024		1,352		84			84		1,636	1,636			
100215851	CHARLOTTE	NC		06/12/2025		860		11			11		871	871			
100150570	HENDERSON	NV		05/03/2024		969		27			27		996	996			
100166969	MILLVILLE	DE		09/25/2024		997		9			9		1,006	1,006			
100135739	MELISSA	TX		11/10/2023		738		7			7		745	745			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100150472	TOLLESON	AZ		05/03/2024		1,395		105			105		1,500	1,500			
100216239	MIRLE BEACH	SC		06/20/2025		1,014		28			28		1,042	1,042			
100203191	STATESVILLE	NC		03/27/2025		1,788		64			64		1,852	1,852			
100198545	MIRLE BEACH	SC		11/20/2023		1,217		14			14		1,231	1,231			
100049017	HOMESTEAD	FL		11/20/2020		609		184			184		793	793			
100266539	FEDMOND	WA		12/29/2025		501		3			3		504	504			
100164240	SPRINGDALE	AR		06/21/2024		8,514		14			14		8,528	8,528			
100116312	STATEN ISLAND	NY		07/20/2023		1,363		286			286		1,649	1,649			
100198623	PRESGOTT	AZ		11/20/2023		927		52			52		979	979			
100043471	PARISHPANTROY HILLS	NJ		06/13/2020		993		115			115		1,108	1,108			
100186623	SARATOGA SPRINGS	NY		12/30/2024		997		34			34		1,031	1,031			
100179751	NORTH LAS VEGAS	NV		11/21/2024		997		40			40		1,037	1,037			
100151753	LAS VEGAS	NV		05/10/2024		828		24			24		852	852			
100153187	FORT WORTH	TX		05/30/2024		858							858	858			
100198085	AUSTIN	TX		02/28/2025		754		1			1		755	755			
100198656	WAKE FOREST	NC		11/27/2023		852		15			15		867	867			
100131723	HOLLISTON	MA		10/06/2023		1,277		115			115		1,392	1,392			
100081204	PEORIA	AZ		03/18/2022		1,662		35			35		1,697	1,697			
100135769	WEST WARRICK	RI		11/10/2023		850		17			17		867	867			
100143829	EL MONTE	CA		02/29/2024		767		7			7		774	774			
100026950	WESTMINSTER	CA		09/20/2018		1,891		72			72		1,963	1,963			
100129373	IDAHO FALLS	ID		09/25/2023		1,817		8			8		1,825	1,825			
100235908	OAKLEY	UT		09/20/2018		722		120			120		842	842			
100025957	SEASIDE	CA		09/20/2018		2,039		30			30		2,069	2,069			
100117549	ROUND ROCK	TX		07/20/2023		993		17			17		1,010	1,010			
100139620	KISSIMEE	FL		12/28/2023		24,056		279			279		24,337	24,337			
100134970	LILBURN	GA		10/30/2023		3,474		6			6		3,480	3,480			
100013989	SANTA ANA	CA		05/25/2017		1,166		113			113		1,279	1,279			
100030905	WHITTIER	CA		04/09/2019		2,587		212			212		2,799	2,799			
100119531	MINNEOLA	FL		07/28/2023		887		3			3		890	890			
100168466	DELAWARE	OH		09/25/2024		703		13			13		716	716			
100235910	GILBERT	AZ		09/04/2025		1,152		5			5		1,157	1,157			
100027908	CLEVELAND	OH		10/26/2018		823		158			158		981	981			
100195480	BLUFORD	GA		02/24/2025		967		51			51		1,018	1,018			
100089006	BALDWIN	NY		09/01/2021		2,504		89			89		2,593	2,593			
100142906	CYPRESS	TX		02/08/2024		223		(13)			(13)		210	210			
100131591	KISSIMEE	FL		10/06/2023		791		10			10		801	801			
100150591	WESTON	FL		05/03/2024		20,990		133			133		21,093	21,093			
100026543	VALLEJO	CA		09/26/2018		812		200			200		1,012	1,012			
100199035	MONMOUTH	OR		02/28/2025		807		5			5		812	812			
100121000	OCEAN CITY	NJ		06/30/2023		806		1			1		807	807			
100031977	FALLBROOK	CA		03/29/2019		1,356		110			110		1,466	1,466			
100173927	SACRAMENTO	CA		10/25/2024		687		(3)			(3)		684	684			
100218828	WILDMOOD	NJ		06/27/2025		815		22			22		837	837			
100162536	MONROE	NY		12/12/2024		1,018		65			65		1,083	1,083			
100182654	SELBYVILLE	DE		12/12/2024		868		8			8		876	876			
100127547	CODERSBURG	PA		09/08/2023		1,133		67			67		1,200	1,200			
100031513	SALINAS	CA		03/29/2019		1,898		142			142		2,040	2,040			
100216536	ANNA	TX		06/23/2025		1,157		12			12		1,169	1,169			
100101524	FENO	NV		04/26/2023		1,161		49			49		1,210	1,210			
100101945	FORT MYERS	FL		04/26/2023		1,075		6			6		1,081	1,081			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment				13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
100209725	HEMERSON	NV		05/05/2025		835		15			15	850				
100153283	LAND O LAKES	FL		05/30/2024		907		13			13	920				
100082131	FORT LAUDERDALE	FL		04/14/2024		1,560		14			14	1,574				
100203032	CHARLOTTE	NC		03/27/2025		888	6				6	894				
100193460	WETUMPKA	AL		02/10/2025		856		9			9	865				
100143239	SPARKS	NV		02/16/2024		964		13			13	977				
100116780	RICHMOND	TX		07/20/2023		1,601	360				360	1,961				
100078923	VICTORVILLE	CA		02/24/2022		1,752		31			31	1,783				
100025904	AZUSA	CA		09/20/2018		1,082	168				168	1,250				
100214411	TROUTMAN	NC		06/02/2025		936		19			19	955				
100012350	STATEN ISLAND	NY		04/28/2017		1,260		171			171	1,431				
100025223	SALEM	OR		09/20/2018		1,556		131			131	1,687				
100190895	LAWFENCEVILLE	GA		01/28/2025		873		6			6	884				
100273403	BAKERSFIELD	CA		01/21/2026		275						275				
100182298	WASHINGTON	DC		12/12/2024		87,770	3,648				3,648	91,418				
100219730	FRESNO	CA		07/07/2025		975		15			15	990				
100135554	SAN BERNARDINO	CA		11/13/2023		852		17			17	869				
100179735	STEPHENS CITY	VA		11/21/2024		1,093	50				50	1,143				
100210295	BLUFFTON	SC		05/09/2025		789		2			2	791				
100132324	FULSHEAR	TX		11/29/2023		1,167		3			3	1,170				
100215405	JACKSONVILLE	FL		06/12/2025		2,389	126				126	2,525				
100180006	SARATOGA SPRINGS	NY		11/25/2024		963		8			8	971				
100111528	BELLINGHAM	WA		06/29/2023		451		107			107	558				
100133636	EAST FAIRMOUTH	MA		10/23/2023		759	5				5	764				
100079177	ROUND ROCK	TX		02/24/2022		1,759		22			22	1,781				
100186255	DALLAS	TX		09/09/2024		984		17			17	1,001				
100128063	LA VERGNE	TN		09/08/2023		897		14			14	911				
100195481	ACWORTH	GA		02/24/2025		964		51			51	1,015				
100023902	WEST BABYLON	NY		10/26/2018		935	161				161	1,096				
100126639	NEW FAIRFIELD	CT		08/30/2023		1,414	703				703	2,117				
100192982	NAIAPA	ID		02/10/2025		1,073		117			117	1,190				
100273611	DUNSMUIR	CA		01/23/2026		905		9			9	914				
100183100	ACWORTH	GA		02/10/2025		1,043	92				92	1,135				
100031224	CORONA	CA		03/29/2019		1,354	135				135	1,489				
100193019	MARI COPA	AZ		02/10/2025		1,316	73				73	1,389				
100014071	CANYON COUNTRY	CA		05/25/2017		1,170	119				119	1,289				
100144213	SPARKS	NV		03/07/2024		1,049	34				34	1,083				
100193112	ANGER	NC		02/10/2025		993		79			79	1,062				
100198631	ACWORTH	GA		02/28/2025		985	77				77	1,062				
100023073	DOINEY	CA		10/26/2018		4,578		991			991	5,569				
100135466	FAIRHOPE	AL		11/13/2023		1,230		121			121	1,411				
100185366	SPokane	WA		12/20/2024		874	5				5	879				
100012951	CLEMONT	FL		05/25/2017		778		193			193	971				
100127975	GOODLETTSVILLE	TN		09/08/2023		1,018		31			31	1,049				
100031111	SANTA MARIA	CA		03/29/2019		1,215	49				49	1,264				
100152210	FORT COLLINS	CO		05/17/2024		981		44			44	1,025				
100141769	LAIBERTVILLE	NJ		01/30/2024		702		8			8	710				
100045913	WESTMINSTER	CA		11/25/2020		957		52			52	1,009				
100165314	ALPHARETTA	GA		12/20/2024		942		16			16	958				
100150634	VANCOUVER	WA		05/03/2024		962		19			19	981				
100181991	RIVERVIEW	FL		12/12/2024		873	1				1	879				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030648	BENBROOK	TX		04/09/2019		1,204		.207			.207		1,411		1,411		
100214881	QUEEN CREEK	AZ		06/11/2025		.884		.8			.8		.882		.882		
100180019	LEHI	UT		11/25/2024		.962		.8			.8		.970		.970		
100129725	MORFESVILLE	NC		09/29/2023		1,060		.31			.31		1,091		1,091		
100182250	FRESNO	CA		12/12/2024		1,107		.99			.99		1,206		1,206		
100199837	SPARKS	NV		01/21/2025		1,076		.93			.93		1,169		1,169		
100131662	MIAMI	FL		10/06/2023		.884		.21			.21		.905		.905		
100254009	INDIAN LAND	SC		11/10/2025		.796		.22			.22		.818		.818		
100166942	ROUND ROCK	TX		09/13/2024		1,016		.16			.16		1,032		1,032		
100112082	POLSKESPEIS	NY		06/29/2023		.722		.689			.689		1,411		1,411		
100180750	SPRING HILL	TN		11/26/2024		.892		.12			.12		.904		.904		
100031082	SACRAMENTO	CA		03/29/2019		1,716		.198			.198		1,914		1,914		
100031461	VISTA	CA		03/29/2019		1,804		.35			.35		1,839		1,839		
100119873	DALLAS	TX		06/11/2023		1,613		.11			.11		1,624		1,624		
100181993	WOODBRIDGE	VA		12/12/2024		.937		.26			.26		.963		.963		
100108037	NEW ORLEANS	LA		05/25/2023		3,005		.38			.38		3,043		3,043		
100117440	LANCASTER	CA		07/20/2023		1,052		.88			.88		1,140		1,140		
100186650	PHOENIX	AZ		12/30/2024		1,163		.117			.117		1,280		1,280		
100268505	MERIDIAN	ID		12/29/2025		.632		.17			.17		.649		.649		
100026942	NORTH WILLOWOOD	IL		09/26/2018		.653		.206			.206		.839		.839		
100011695	LOS ANGELES	CA		03/08/2017		1,631		.442			.442		2,073		2,073		
100110514	FRESNO	CA		06/30/2023		1,202		.41			.41		1,243		1,243		
100123980	ANNA	TX		09/25/2023		.833		.1			.1		.834		.834		
100175362	COLORADO SPRINGS	CO		11/05/2024		.968		.1			.1		.968		.968		
100141121	SAN BERNARDINO	CA		01/30/2024		.794		.145			.145		.749		.749		
100179493	NORTH LAS VEGAS	NV		11/21/2024		.943		.3			.3		.946		.946		
100025740	LAND O LAKES	FL		09/20/2018		1,706		.188			.188		1,894		1,894		
100214351	ASHEVILLE	NC		06/02/2025		.940		.48			.48		.988		.988		
100179434	ACORTH	GA		11/21/2024		.969		.22			.22		.991		.991		
100066969	MILFORD	MI		06/02/2021		1,318		.1			.1		1,318		1,318		
100031383	KISSIMEE	FL		03/29/2019		1,024		.124			.124		1,148		1,148		
100128177	PALM SPRINGS	CA		08/18/2023		.835		.14			.14		.849		.849		
100172715	PASCO	WA		12/06/2024		1,476		.21			.21		1,497		1,497		
100141404	TOLLESON	AZ		01/30/2024		4,630		.65			.65		4,695		4,695		
100132419	CAPE CORAL	FL		11/03/2023		.778		.26			.26		.804		.804		
100182027	LEANDER	TX		12/12/2024		.903		.15			.15		.918		.918		
100155846	LAWRENCEVILLE	GA		11/10/2023		.822		.19			.19		.841		.841		
100238296	BATON	TX		09/19/2025		.815		.6			.6		.821		.821		
100140048	WEST FELD	IL		01/18/2024		1,032		.15			.15		1,047		1,047		
100143320	SUMNERVILLE	SC		02/16/2024		1,120		.11			.11		1,131		1,131		
100188891	FORT WORTH	TX		07/09/2025		.692		.13			.13		.705		.705		
100146652	TIMMATH	CO		03/26/2024		1,103		.81			.81		1,184		1,184		
100030811	STERLING	VA		04/09/2019		3,114		.131			.131		3,245		3,245		
100166227	MONROE	NY		09/09/2024		1,014		.33			.33		1,047		1,047		
100025515	CAMERA	CA		09/20/2018		.957		.196			.196		1,153		1,153		
100101191	HOLLYWOOD	FL		04/28/2023		1,193		.117			.117		1,310		1,310		
100193560	FREDERICK	MD		07/15/2024		.972		.12			.12		.984		.984		
100026717	ONTARIO	CA		09/26/2018		1,404		.108			.108		1,512		1,512		
100127532	MURFREESBORO	TN		09/08/2023		1,119		.55			.55		1,174		1,174		
100053471	TOLEDO RIVER	IL		03/23/2021		1,561		.15			.15		1,576		1,576		
100112544	RINDWOOD	IL		06/29/2023		.334		.254			.254		.588		.588		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081211	FRESNO	CA		03/18/2022		1,789		59			59		1,848	1,848			
100177435	MIAMI	FL		07/20/2023		978		67			67		1,045	1,045			
100100307	BELTSVILLE	MD		04/28/2023		1,151		30			30		1,181	1,181			
100212144	MARIETTA	GA		05/22/2025		935		15			15		950	950			
100135489	SAINT JOHN	IN		11/13/2023		1,025		79			79		1,104	1,104			
100151046	AMT OOH	CA		06/08/2024		1,022		43			43		1,065	1,065			
100150521	OAKWOOD	GA		05/03/2024		945		19			19		964	964			
100148246	MADERA	CA		04/12/2024		1,086		28			28		1,114	1,114			
100185031	GREENWOOD	IN		12/20/2024		856		28			28		884	884			
100092554	SL IDELL	LA		01/26/2023		1,203		30			30		1,238	1,238			
100110297	BALTIMORE	MD		06/30/2023		753		2			2		755	755			
100101077	SAN DIEGO	CA		06/30/2023		1,045		18			18		1,063	1,063			
100161135	CROWN POINT	IN		07/24/2024		997		32			32		1,029	1,029			
100148642	OKLAHOMA CITY	OK		05/15/2024		778		8			8		786	786			
100135240	WASHINGTON	DC		11/08/2023		815		2			2		817	817			
100117043	FRESNO	CA		07/20/2023		1,088		186			186		1,274	1,274			
100110292	PEORIA	AZ		06/30/2023		999							999	999			
100110306	PEORIA	AZ		06/30/2023		999							999	999			
100217185	ENGLEWOOD	CO		07/25/2025		805							805	805			
100172305	AURORA	CO		10/21/2024		1,246		46			46		1,292	1,292			
100185458	FRESNO	CA		12/20/2024		938		21			21		959	959			
100115878	LEHI	UT		07/20/2023		1,050		32			32		1,082	1,082			
100159330	BRENTSVILLE	PA		07/15/2024		983		30			30		1,013	1,013			
100031330	OAKLEY	UT		03/29/2019		1,318		141			141		1,459	1,459			
100142759	WENDELL	NC		02/08/2024		978		19			19		997	997			
100193289	ELKHIDGE	MD		02/10/2025		848		4			4		852	852			
100127990	NASHVILLE	TN		09/08/2023		2,537		40			40		2,577	2,577			
100111866	SANTA FE	NM		03/08/2017		1,041		367			367		1,408	1,408			
100136465	LEHI	UT		11/20/2023		899		36			36		935	935			
100189125	SUFFOLK	VA		01/13/2025		839		24			24		863	863			
100138682	TRIECOLLA	CA		12/21/2023		6,310		539			539		6,849	6,849			
100203165	SAFORD	FL		09/27/2025		965		37			37		1,002	1,002			
100156119	ST PETERSBURG	FL		11/03/2023		955		88			88		1,043	1,043			
100025193	PANDRAMA CITY	CA		06/18/2024		185		(10)			(10)		175	175			
100164538	BRANDYVINE	MD		08/20/2018		1,035		202			202		1,237	1,237			
100029756	LAKEWOOD	CO		10/26/2018		1,558		39			39		1,597	1,597			
100152334	ARGYLE	TX		06/17/2024		3,832		203			203		4,035	4,035			
100024555	HUNTINGTON STATION	NY		09/20/2018		1,893		486			486		2,379	2,379			
100144431	ATLANTA	GA		03/07/2024		859		7			7		866	866			
100023993	GAITHERSBURG	MD		10/26/2018		1,245		61			61		1,306	1,306			
100193516	CANTON	OH		11/10/2023		891		13			13		904	904			
100215571	AMERICAN FORK	UT		06/12/2025		911		30			30		941	941			
100026674	PACIFICA	CA		09/26/2018		873		109			109		982	982			
100162696	FORT WORTH	TX		06/12/2024		3,906		45			45		3,951	3,951			
100073974	EL SUBRANTE	CA		04/25/2022		547		24			24		571	571			
100201011	MIRLE BEACH	SC		03/12/2025		938		69			69		1,007	1,007			
100100463	OVERLAND PARK	KS		04/21/2023		2,654		(31)			(31)		2,623	2,623			
100182259	BUFORD	GA		12/12/2024		1,037		66			66		1,103	1,103			
100135935	MERCED	CA		11/13/2023		1,905		129			129		2,034	2,034			
100168456	COLUMBUS	OH		09/25/2024		947		1			1		948	948			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100182119	WINTER GARDEN	FL		12/12/2024		.966		.15			.15		.981		.981		
100273020	APPEKA	FL		01/15/2026		.603		.17			.17		.620		.620		
100203186	SANTAQUIN	UT		03/27/2025		1.223		.50			.50		1.273		1.273		
100207196	RALEIGH	NC		04/28/2025		.836		.4			.4		.840		.840		
100188778	DELAWARE	OH		01/09/2025		1.063		.64			.64		1.127		1.127		
100212367	EDMOND	OK		05/28/2025		.759		.14			.14		.745		.745		
100127574	COOPERSBURG	PA		09/08/2023		1.125		.64			.64		1.189		1.189		
100148032	PINEVILLE	NC		04/10/2024		.989		.10			.10		.999		.999		
100150712	OAK POINT	TX		05/06/2024		.930		.9			.9		.939		.939		
100133722	LOGANVILLE	GA		10/23/2023		.882		.8			.8		.890		.890		
100167412	VENICE	CA		09/16/2024		3.587		.2			.2		3.589		3.589		
100024553	SAINT AUGUSTINE	FL		09/20/2018		1.184		.406			.406		1.590		1.590		
100101023	BOISE	ID		04/28/2023		1.358		.281			.281		1.639		1.639		
100182717	DALLAS	TX		08/12/2024		1.031		.42			.42		1.073		1.073		
100135739	DELTONA	FL		11/10/2023		.856		.6			.6		.862		.862		
100173241	YORKVILLE	FL		10/30/2024		1.165		.19			.19		1.184		1.184		
100011619	YORKVILLE	IL		03/08/2017		1.739		.261			.261		2.000		2.000		
100113392	KISSIMEE	FL		06/29/2023		.345		.564			.564		.909		.909		
100133641	FORT LEE	NJ		10/23/2023		.883		.13			.13		.896		.896		
100214219	TUCSON	AZ		05/30/2025		3.031		.7			.7		3.038		3.038		
100073091	MORESTOWN	NJ		02/24/2022		2.798		.2			.2		2.800		2.243		(557)
100139553	HOLBROOK	NY		12/28/2023		12.486		.99			.99		12.585		12.585		
100031797	SAN RAMON	CA		03/29/2019		5.255		.98			.98		5.353		5.353		
100136009	SACRAMENTO	CA		11/20/2023		.795		.3			.3		.798		.798		
100132321	HIRAI	GA		11/03/2023		1.076		.119			.119		1.195		1.195		
100029287	STOCKTON	CA		10/26/2018		1.075		.197			.197		1.272		1.272		
100043655	SAN JOSE	CA		08/19/2020		4.233		.169			.169		4.402		4.402		
100103596	GREENSBORO	NC		05/08/2023		1.208		.17			.17		1.225		1.225		
100140727	MERCEDES	CA		01/09/2024		1.257		.8			.8		1.265		1.265		
100182411	AVE MARIA	FL		12/12/2024		.949		.23			.23		.972		.972		
100031812	FULLERTON	CA		03/29/2019		1.328		.101			.101		1.429		1.429		
100011049	POUGHKEEPSIE	NY		01/27/2017		.528		.151			.151		.679		.679		
100011608	LEWIS	DE		03/08/2017		1.043		.173			.173		1.216		1.216		
100031843	SAN LEANDRO	CA		03/29/2019		5.525		.97			.97		5.622		5.622		
100135719	WINDYELL	NC		11/10/2023		1.552		.96			.96		1.648		1.648		
100182637	BRAINERD	MINN		12/12/2024		.923		.21			.21		.944		.944		
100000531	GERMANTOWN	MO		09/27/2016		3.846		1.481			1.481		5.327		5.327		
100186782	PHOENIX	AZ		12/31/2024		.357		.1			.1		.358		.358		
100196506	TUCSON	AZ		11/20/2023		1.022		.126			.126		1.148		1.148		
100228442	GASTONIA	NC		08/11/2025		.924		.46			.46		.970		.970		
100152554	FORT WORTH	TX		05/17/2024		1.062		.84			.84		1.146		1.146		
100100653	DELANO	NJ		04/28/2023		2.034		.22			.22		2.056		2.056		
100120752	QUINCY	GA		08/25/2023		1.048		.5			.5		1.053		1.053		
100138339	BRASSETON	GA		12/18/2023		.869		.17			.17		.876		.876		
100043837	QUEENS VILLAGE	NY		06/19/2020		.221		.17			.17		.204		.204		
100182573	BRANDYWINE	MO		12/12/2024		.914		.2			.2		.916		.916		
10020742	BELTON	TX		07/18/2025		.806		.16			.16		.822		.822		
100162557	CAPE CORAL	FL		06/12/2024		1.046		.49			.49		1.095		1.095		
100194743	SAFORD	FL		02/21/2025		1.140		.5			.5		1.145		1.145		
100205941	MARI COPA	AZ		04/15/2025		.825		.13			.13		.838		.838		
100025507	LUTZ	FL		09/20/2018		.894		.243			.243		1.137		1.137		

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10018192	ANNA	TX		12/12/2024		966		33			33		999		999		
10014901	BAYVILLE	NY		04/19/2024		727		8			8		735		735		
10014013	WINDLELL	NC		07/09/2024		1,013		25			25		1,038		1,038		
10013267	LEANDER	TX		10/13/2023		1,058		40			40		1,098		1,098		
100179431	ACWORTH	GA		11/21/2024		965		19			19		984		984		
100027885	HARRISON	ID		10/26/2018		1,116		279			279		1,395		1,395		
100132017	MUFFREESBORO	TN		10/13/2023		879		14			14		893		893		
10013384	LAS VEGAS	NV		05/25/2017		771		218			218		989		989		
100175914	LEBANON	OR		11/14/2024		1,044		74			74		1,118		1,118		
100028518	ANNEHIM	CA		10/26/2018		2,663		175			175		2,838		2,838		
100186468	NORTH LAS VEGAS	NV		09/25/2024		2,956		33			33		2,989		2,989		
100031171	MIAMI	FL		03/29/2019		1,026		118			118		1,144		1,144		
10017333	RIALTO	CA		07/20/2023		1,363		334			334		1,697		1,697		
10013818	CENTRAL ISLIP	NY		05/25/2017		788		109			109		877		877		
100120043	CLEARWATER	FL		06/11/2023		888		9			9		877		877		
100025442	BARTON	FL		09/20/2018		1,291		404			404		1,695		1,695		
100140124	MERGED	CA		07/09/2024		2,957		4			4		2,961		2,961		
100081572	PUEBLO	CO		03/18/2022		1,722		38			38		1,760		1,760		
100189820	MOXINEY	TX		01/21/2025		969		46			46		1,015		1,015		
100114822	MILLVILLE	DE		07/10/2023		990		45			45		1,035		1,035		
100135079	MADRA	CA		11/01/2023		1,019		84			84		1,103		1,103		
100128097	ANTIOCH	CA		09/08/2023		1,788		86			86		1,874		1,874		
100025894	PEESDA	CA		09/20/2018		10,479		687			687		11,166		11,166		
1000235975	STUART	FL		09/04/2025		1,317		26			26		1,343		1,343		
100139032	FISHERS	IN		12/22/2023		1,756		2			2		1,758		1,758		
100087467	BERLIN	MA		10/25/2022		1,253		79			79		1,332		1,332		
100244951	TIGARD	OR		09/29/2025		932		24			24		956		956		
100135708	MEBANE	NC		11/10/2023		911		34			34		945		945		
100000283	FORESHILL	CA		09/27/2016		772		158			158		930		930		
100143683	KISSIMEE	FL		02/22/2024		1,521		6			6		1,527		1,527		
100188763	BLUFORD	GA		01/09/2025		1,093		89			89		1,182		1,182		
100135504	MERGED	CA		11/13/2023		1,016		78			78		1,096		1,096		
100266596	CENTERVILLE	MA		12/29/2025		652		8			8		660		660		
100189651	SARATOGA SPRINGS	NY		01/21/2025		1,077		48			48		1,125		1,125		
100164604	PENDERGRASS	GA		06/21/2024		962		8			8		970		970		
100194721	HENDERSON	NV		02/21/2025		929		41			41		970		970		
100164759	LITTLE RIVER	SC		06/26/2024		1,129		34			34		1,163		1,163		
100116253	DAVENPORT	FL		07/20/2023		1,178		265			265		1,443		1,443		
100126917	CORAM	NY		06/30/2023		3,460		777			777		4,237		4,237		
100081120	GEORGETOWN	TX		03/18/2022		1,728		64			64		1,792		1,792		
100188762	SAN ANTONIO	TX		07/09/2025		1,971		170			170		2,141		2,141		
100013281	FRESNO	CA		05/25/2017		765		242			242		1,007		1,007		
100195678	LAURENCEVILLE	GA		02/24/2025		680		7			7		687		687		
100176743	DURHAM	NC		11/15/2024		936		2			2		938		938		
100165419	SPRING	TX		08/29/2024		924		2			2		926		926		
100054091	IRVINE	CA		03/23/2021		1,530		11			11		1,541		1,541		
100169941	APEX	NC		07/21/2025		1,076		103			103		1,179		1,179		
100193524	WAKE FOREST	NC		11/13/2023		851		28			28		879		879		
100011469	OAKLAND	CA		12/23/2016		1,706		217			217		1,923		1,923		
100132963	GARNER	NC		10/13/2023		1,002		30			30		1,032		1,032		
100166149	SARATOGA SPRINGS	NY		09/09/2024		982		12			12		994		994		

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017294	KENNEWICK	WA		12/06/2024		1,106		18			18		1,124	1,124			
100087271	PORT CHARLOTTE	FL		10/25/2022		1,179		44			44		1,223	1,223			
100116349	CHARLOTTE	NC		07/20/2023		1,535		116			116		1,651	1,651			
100029706	SPRINGFIELD	VA		10/26/2018		1,469		62			62		1,531	1,531			
100136954	POOLER	GA		11/28/2023		784		11			11		795	795			
100015817	NATIONAL CITY	CA		02/27/2018		1,894		4			4		1,898	1,898			
100113230	CHERRY HILL	NJ		06/29/2023		572		383			383		955	955			
100081487	MOXINEY	TX		03/18/2022		3,099		63			63		3,162	3,162			
100164899	HACKETTSTOWN	NJ		06/28/2024		854		(39)			(39)		815	815			
100150742	DURHAM	NC		05/06/2024		1,052		58			58		1,110	1,110			
100112001	BRISTOW	VA		04/28/2017		4,049		375			375		4,424	4,424			
100180435	AUSTIN	TX		11/25/2024		935		16			16		951	951			
100140462	LOGANVILLE	GA		01/18/2024		16,988		257			257		17,245	17,245			
100101536	SPRING HILL	TN		04/26/2023		1,372		34			34		1,406	1,406			
100025453	WOODBURY	NY		09/20/2018		752		76			76		828	828			
100200712	RAVENEL	SC		03/11/2025		955		28			28		983	983			
100159431	AURORA	CO		07/15/2024		3,983		124			124		4,107	4,107			
100079987	MIDVALE	UT		04/08/2022		2,721		6			6		2,727	2,727			
100087353	OAK ISLAND	NC		10/25/2022		2,337		96			96		2,433	2,433			
100160438	SOUTH RIVER	NJ		07/19/2024		2,689		16			16		2,705	2,705			
100165532	HOFFMAN ESTATES	IL		12/20/2024		946		29			29		975	975			
100152902	FORT WORTH	TX		05/22/2024		761		37			37		798	798			
100161547	ATHENS	GA		07/30/2024		814		4			4		818	818			
100199894	SANDPOINT	ID		03/06/2025		932		19			19		951	951			
100011108	IRVINE	CA		12/23/2016		564		27			27		591	591			
10017320	POINCIPE BEACH	FL		07/20/2023		1,161		204			204		1,365	1,365			
100143301	LOGANVILLE	GA		02/16/2024		950		11			11		961	961			
100151506	MONROE	NY		05/10/2024		1,001		54			54		1,055	1,055			
100194150	PHILADELPHIA	PA		02/14/2025		3,687		71			71		3,758	3,758			
100127391	ROSELLE	NJ		09/08/2023		906		2			2		908	908			
100031057	SANTA MARIA	CA		03/29/2019		2,309		31			31		2,340	2,340			
100192538	COLUMBUS	OH		07/31/2023		1,222		1			1		1,223	1,223			
100151524	CLEARWATER	FL		05/10/2024		813		8			8		821	821			
100190001	NORTH LAS VEGAS	NV		01/21/2025		959		46			46		1,005	1,005			
100140113	MERED	CA		01/09/2024		975		13			13		988	988			
100207408	MIAMI	FL		04/29/2025		792		2			2		794	794			
100267538	FRISSO	CO		12/29/2025		593		6			6		599	599			
100131702	GOODLETTSVILLE	TN		10/06/2023		1,003		53			53		1,056	1,056			
100146723	APPLE VALLEY	CA		03/20/2024		563		3			3		566	566			
100236296	TOLEDO	OH		09/10/2025		845		6			6		851	851			
100081650	LAKE ELSINORE	CA		03/18/2022		1,122		37			37		1,159	1,159			
100151476	HIGHLAND	UT		05/10/2024		1,060		72			72		1,132	1,132			
100228518	TUCCSON	AZ		08/12/2025		918		29			29		947	947			
100190061	CAPE CORAL	FL		07/28/2025		823		1			1		824	824			
100268759	CHARLOTTE	NC		12/29/2025		602		10			10		612	612			
100135094	AVONDALE	AZ		11/01/2023		779		7			7		786	786			
100032464	DUBLIN	CA		06/21/2019		2,257		894			894	(211)	2,940	5,312	454	1,918	2,372
100128441	SWIRNA	GA		09/08/2023		757		12			12		769	769			
100132709	AVONDALE	AZ		05/17/2024		969		45			45		1,014	1,014			
100029075	GERMANTOWN	MD		10/26/2018		1,197		114			114		1,311	1,311			
100193075	MADERA	CA		11/01/2023		1,023		75			75		1,098	1,098			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031203	CORONA	CA		03/29/2019		1,798		41			41		1,839	1,839			
100112045	BROOKLYN	NY		06/29/2023		689		484			484		1,173	1,173			
100220867	LANCASTER	CA		07/18/2025		834					2		836	836			
100101523	DULUTH	GA		04/26/2023		15,284		370			370		15,654	15,654			
100028417	MANASSAS	VA		10/26/2018		1,660		58			58		1,718	1,718			
100011718	LINWOOD	VA		03/08/2017		774		161			161		935	935			
100042863	OAKLAND	CA		05/28/2020		1,334		102			102		1,436	1,436			
100212198	HAWI RIVER	NC		05/22/2025		845		7			7		852	852			
100027715	WOODBINE	MO		10/26/2018		851		143			143		994	994			
100206634	SAN ANTONIO	TX		04/24/2025		915		48			48		963	963			
100053627	BLOOMFIELD	NJ		03/23/2021		1,320		148			148		1,468	1,468			
100227070	BUFORD	GA		07/30/2025		894		3			3		897	897			
100025736	BAY SHORE	NY		09/20/2018		1,072		117			117		1,189	1,189			
10025608	METHUEN	MA		09/20/2018		846		184			184		1,030	1,030			
100162608	FORT WORTH	TX		06/12/2024		3,907		98			98		4,005	4,005			
100116376	LUTZ	FL		07/20/2023		1,216		43			43		1,259	1,259			
100146282	ROUND ROCK	TX		04/12/2024		950		2			2		952	952			
100031526	DANA POINT	CA		03/29/2019		2,841		60			60		2,901	2,901			
100116031	CHARLOTTE	NC		07/20/2023		607		26			26		633	633			
100100737	INDIAN TRL	NC		04/28/2023		2,960		59			59		3,019	3,019			
100171596	LAS VEGAS	NV		10/16/2024		1,139		30			30		1,169	1,169			
100193018	SNEADS FERRY	NC		02/10/2025		839		30			30		869	869			
100112252	WEST CHESTER	PA		06/29/2023		739		433			433		1,172	1,172			
100135705	PRINCETON	IN		11/10/2023		794		3			3		797	797			
100211875	WEST COVINA	CA		05/22/2025		786		1			1		787	787			
100144185	AUSTIN	TX		03/07/2024		1,430		24			24		1,454	1,454			
100110467	POCONO	CA		06/30/2023		963		2			2		965	965			
100119399	BRASLTON	GA		07/31/2023		1,124		66			66		1,190	1,190			
100129449	GREENVILLE	SC		09/29/2023		1,016		42			42		1,058	1,058			
100135714	HERMITAGE	TN		11/10/2023		842		11			11		853	853			
100147985	TACOMA	WA		04/10/2024		985		4			4		989	989			
100101085	JACKSON	TN		04/28/2023		1,212		106			106		1,318	1,318			
100206603	JOHNSTOWN	OH		04/23/2025		939		14			14		953	953			
100216562	WASHINGTON	DC		06/23/2025		887		38			38		925	925			
100211889	DURHAM	NC		05/19/2025		816		9			9		825	825			
100012817	LOS ANGELES	CA		05/25/2017		1,009		148			148		1,157	1,157			
100210580	PHILADELPHIA	PA		05/15/2025		753		2			2		755	755			
100151047	MUDELEIN	IL		05/08/2024		1,359		47			47		1,406	1,406			
100109279	LITTLE SILVER	NJ		07/21/2023		874		17			17		891	891			
100132726	SPOKANE VALLEY	WA		11/03/2023		731		1			1		732	732			
100136432	MONROE	NY		11/20/2023		1,007		97			97		1,104	1,104			
100148817	DURHAM	NC		04/17/2024		960		31			31		991	991			
100277519	ZIONSVILLE	IN		02/12/2026		252		(6)			(6)		246	246			
100086954	SAINT CLOUD	FL		10/24/2022		1,001		16			16		1,017	1,017			
100213856	SAN ANTONIO	TX		05/29/2025		947		78			78		1,025	1,025			
100212197	LAS VEGAS	NV		05/22/2025		833		12			12		845	845			
100103601	TAMPA	FL		05/08/2023		577		23			23		600	600			
100024978	EAST ELMHURST	NY		09/20/2018		1,143		154			154		1,297	1,297			
100153196	HOUSTON	TX		05/30/2024		735		10			10		745	745			
100028881	SANTA ANA	CA		10/26/2018		1,669		143			143		1,812	1,812			
100193519	CEDAR PARK	TX		11/13/2023		938		33			33		971	971			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100174345	FREEMONT	NY		10/31/2024		1,026		24			24		1,050		1,050		
100141205	ZEPHYRILLS	FL		01/30/2024		737		(10)			(10)		727		727		
100212183	ANGIER	NC		05/22/2025		809	1				1		810		810		
100087171	DESTIN	FL		10/25/2022		827		42			42		869		869		
100165993	GLENDALE	CA		06/30/2024													
100175924	FAIRBURN	GA		11/14/2024		1,043		35			35		1,078		1,078		
100196202	TAMPA	FL		11/20/2023		765	8				8		773		773		
100161083	COLORADO SPRINGS	CO		07/24/2024		1,000		26			26		1,026		1,026		
100127284	EAST ORANGE	NJ		06/30/2023		579		375			375		954		954		
100112750	EL CAJON	CA		06/29/2023		770		400			400		1,170		1,170		
100024735	DEER PARK	TX		09/20/2018		995		100			100		1,095		1,095		
100213975	JEFFERSON	GA		05/29/2025		905		25			25		930		930		
100100774	NEW MILFORD	NJ		04/28/2023		1,480		70			70		1,550		1,550		
100116892	ESSINGTON	PA		07/20/2023		1,330		268			268		1,598		1,598		
100140359	SUMNERVILLE	SC		01/18/2024		893		7			7		900		900		
100234973	ELGIN	IL		06/28/2025		1,876		45			45		1,921		1,921		
100211933	CHARLOTTE	NC		05/19/2025		875		54			54		929		929		
100179997	ACICORTH	GA		11/25/2024		1,013		53			53		1,066		1,066		
100182034	LAKE ARROWHEAD	CA		12/12/2024		962		28			28		990		990		
100136421	HENDERSON	NV		11/20/2023		797		23			23		820		820		
100214395	MURRIETA	CA		06/02/2025		90,226		2,475			2,475		92,701		92,701		
100181994	PALM COAST	FL		12/12/2024		859		3			3		862		862		
100136330	VENICE	CA		11/20/2023		767		11			11		778		778		
100119209	MINNEAPOLIS	MINN		07/31/2023		1,048		36			36		1,084		1,084		
100024923	PAHLUMP	NV		09/20/2018		826		145			145		971		971		
100133642	KEHAU	HI		10/23/2023		776		7			7		783		783		
100188908	SARATOGA SPRINGS	NY		07/09/2025		1,011		43			43		1,054		1,054		
100179460	ANNA	TX		11/21/2024		944			1		1		945		945		
100011371	HERNDON	VA		12/23/2016		5,423		314			314		5,737		5,737		
100112107	SILVERDA	GA		06/29/2023		554		283			283		837		837		
100000561	DEER PARK	TX		09/27/2016		1,520		940			940		2,460		2,460		
100162900	TUSCON	AZ		06/12/2024		1,019		41			41		1,060		1,060		
100214432	VANCOUVER	WA		06/02/2025		914		20			20		934		934		
100135706	PARRISH	FL		11/10/2023		857		16			16		873		873		
100135431	CAMBRIDGE	MA		11/13/2023		1,836		5			5		1,841		1,841		
100268800	FRISSCO	CO		12/29/2025		604			4		4		608		608		
100026620	ESCONDIDO	CA		09/26/2018		1,196		194			194		1,390		1,390		
100081421	SEMINOLE	FL		03/18/2022		1,589		39			39		1,628		1,628		
100209203	DURHAM	NC		04/29/2025		1,458		98			98		1,556		1,556		
100114390	DENTON	TX		07/14/2023		728		5			5		733		733		
100200650	LEES SUMMIT	MO		03/11/2025		859		7			7		866		866		
100148419	MADEIRA	IL		04/12/2024		1,065		37			37		1,102		1,102		
100195181	BREINIGSVILLE	PA		02/24/2025		949		91			91		1,040		1,040		
100193993	NEW WINDSOR	NY		02/10/2025		762		6			6		768		768		
100081000	CARY	NC		03/18/2022		1,978		67			67		2,045		2,045		
100147938	RICHMOND HILL	GA		04/08/2024		928							928		928		
100175995	MIRLE BEACH	SC		11/14/2024		921		23			23		944		944		
100195416	CUJAT	CA		02/24/2025		833		6			6		839		839		
100194598	PEMBROKE PINES	FL		03/28/2025		902		7			7		909		909		
100132354	SHAWNEE	KS		11/03/2023		701		4			4		705		705		
100081001	SAINT DAVIDS	PA		03/18/2022		1,683		27			27		1,710		1,710		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100165348	AUSTIN	TX		12/20/2024		1,806		84			84		1,890	1,890			
100135654	MADERA	CA		11/13/2023		1,015		78			78		1,093	1,093			
100133635	MADERA	CA		10/23/2023		1,028		65			65		1,093	1,093			
100081061	CASA GRANDE	AZ		03/16/2022		1,833		114			114		1,947	1,947			
100090003	SANTA ROSA	CA		01/13/2023		2,530		265			265		2,795	2,795			
100135742	ANNA	TX		11/10/2023		796		2			2		798	798			
100108212	WICHITA	KS		05/24/2023		847		14			14		861	861			
100195524	WINCHESTER	MA		02/24/2025		948		51			51		999	999			
100193082	HOMESTEAD	FL		02/10/2025		1,110		167			167		1,277	1,277			
100115296	THORNTON	CO		07/17/2023		1,767		15			15		1,782	1,782			
100121014	PHOENIX	AZ		06/30/2023		1,511		11			11		1,522	1,522			
100038495	DUBLIN	CA		09/27/2019		51		1			1	(1)	51	41	23	(33)	(10)
100243800	PHILADELPHIA	PA		09/29/2025		818		3			3		821	821			
100150592	ANNA	TX		05/03/2024		895		6			6		901	901			
100081527	SPARKS	NV		03/18/2022		1,700		41			41		1,741	1,741			
100152902	GRAVILLES	OH		05/17/2024		1,056		87			87		1,143	1,143			
100000614	SUNNER	IA		09/27/2016		1,093		115			115		1,208	1,208			
100182168	OCALA	FL		12/12/2024		2,447		172			172		2,619	2,619			
100033562	APACHE JUNCTION	AZ		07/12/2022		1,088		6			6		1,094	1,094			
100203368	SAN ANTONIO	TX		03/27/2025		980		47			47		1,027	1,027			
100114879	CHARLOTTE	NC		07/14/2023		1,309		38			38		1,347	1,347			
100152551	DALLAS	TX		05/17/2024		979		56			56		1,035	1,035			
100152215	SPANISH FORK	UT		05/17/2024		1,853		153			153		2,006	2,006			
100161130	BUCKEYE	AZ		07/24/2024		1,039		42			42		1,081	1,081			
100182335	EAGLES NERE	PA		12/12/2024		844		4			4		848	848			
100182094	APEX	NC		12/12/2024		926		17			17		943	943			
100218716	BRADYVILLE	MO		06/27/2025		1,511		39			39		1,550	1,550			
100215577	LAS VEGAS	NV		06/12/2025		1,465		48			48		1,513	1,513			
100100790	FORT WASHINGTON	MD		04/28/2023		3,514		167			167		3,681	3,681			
100146761	LAKEWOOD	CO		03/20/2024		1,176		16			16		1,192	1,192			
100031490	SANTA ANA	CA		03/29/2019		1,894		100			100		1,984	1,984			
100128093	WHITE HOUSE	TN		09/08/2023		1,099		41			41		1,140	1,140			
100189406	CAL MESA	CA		01/14/2025		754	(21)				(21)		733	733			
100193055	VICTORVILLE	CA		02/10/2025		611		23			23		634	634			
100229886	HAMILTON	CT		08/22/2025		761		6			6		767	767			
100025239	SYLMAR	CA		09/20/2018		373		90			90		463	463			
100129650	CHARLOTTE	NC		09/29/2023		782		4			4		786	786			
100137050	PRESOTT VALLEY	AZ		11/28/2023		2,210		9			9		2,219	2,219			
100024903	BROOKLYN	NY		09/20/2018		784		784			784		828	828			
100143232	RIO RANCHO	NM		02/16/2024		959		21			21		980	980			
100046882	HILLSIDE	NJ		11/20/2020		845		73			73		918	918			
100156529	HENDERSON	NV		06/24/2024		945		26			26		971	971			
100146857	FORT WORTH	TX		03/26/2024		752		1			1		753	753			
100229479	BAKERSFIELD	CA		06/15/2025		877		25			25		902	902			
100173971	HICKSVILLE	NY		10/31/2024		809	(41)				(41)		768	768			
100167873	NAUGATUCK	CT		09/20/2024		764		4			4		768	768			
100110405	SAN TAN VALLEY	AZ		06/30/2023		1,350		8			8		1,358	1,358			
100013323	DORAL	FL		05/25/2017		576		100			100		676	676			
100110341	GILBERT	AZ		06/30/2023		1,215		5			5		1,220	1,220			
100193988	RICHARDSVILLE	VA		11/16/2023		513		1			1		514	514			
100045612	CHUBIAK	AK		11/25/2020		1,450		8			8		1,458	1,458			

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	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100045568	HOLLYWOOD	FL		11/25/2020		641		57			57		638					
10022559	LIBERTY LAKE	WA		03/21/2025		999		79			79		1,078					
100068079	QUINCY	MA		09/23/2021		1,779			1		1		1,780					
100179491	MOX INNEY	TX		11/21/2024		1,066		2			2		1,068					
100182940	CRESCO	PA		12/12/2024		870		3			3		873					
100135983	DAVENPORT	FL		11/08/2023		822		26			26		848					
100013235	LOS ANGELES	CA		05/25/2017		784		162			162		946					
1000151028	BUFFORD	GA		05/08/2024		1,014		37			37		1,051					
100117779	BAKERSFIELD	CA		07/20/2023		781		(6)			(6)		773					
100029114	PLAINFIELD	NJ		10/26/2018		579		223			223		802					
100120965	BARRINGTON	IL		06/30/2023		1,091		11			11		1,102					
100182920	DAVISVILLE	GA		12/12/2024		847		5			5		852					
100268516	YOUNGSVILLE	LA		12/29/2025		647		18			18		665					
100226669	ANTIOCH	CA		09/26/2018		1,391		171			171		1,562					
100131724	WASHINGTON	DC		10/06/2023		995		38			38		994					
100164503	COOPERSBURG	PA		06/21/2024		970		28			28		998					
100135491	MILLVILLE	DE		11/13/2023		981		63			63		1,044					
100112768	WENTZVILLE	MO		06/29/2023		676		238			238		914					
100131942	NORTH PLAINS	OR		10/13/2023		1,023		42			42		1,065					
100087256	BURGAT	NJ		10/25/2022		2,445		555			555		3,000					
100133738	LAS VEGAS	NV		10/23/2023		1,010		55			55		1,065					
100116651	FONTANA	CA		07/20/2023		1,502		57			57		1,559					
100025083	FREDERICK	MD		09/20/2018		828		366			366		1,194					
100140364	FRESNO	CA		01/18/2024		974		4			4		978					
100165519	CHICAGO	IL		08/29/2024		966		2			2		968					
10017630	GRATON	MA		04/26/2018		3,652		37			37		3,689					
100207152	FRESNO	CA		04/28/2025		6,800		2			2		6,802					
100067327	LIANSVILLE	ND		06/02/2021		2,245		54			54		2,299					
100195179	COLORADO SPRINGS	CO		02/24/2025		581		7			7		588					
100159517	RICHMOND HILL	GA		05/03/2024		1,008		54			54		1,062					
100110472	FULLERTON	CA		06/30/2023		1,036		9			9		1,045					
100115742	RICHMOND HILL	GA		07/20/2023		1,064		11			11		1,075					
100141934	DAVENPORT	FL		03/27/2024		846		11			11		857					
100111947	LAKEWOOD	CO		06/29/2023		859		195			195		1,054					
100029329	LOS ANGELES	CA		10/26/2018		574		92			92		666					
100139110	NEIGHBORH	NY		12/28/2023		602							602					
100133709	MODERA	CA		10/23/2023		1,026		61			61		1,087					
100044868	RICHMOND	TX		06/19/2020		374		177			177		551					
100181865	PECERIA	AZ		12/12/2024		875		9			9		884					
100017742	LOS ANGELES	CA		04/26/2018		735		129			129		864					
100131736	KNOXVILLE	TN		10/06/2023		907		48			48		955					
100182604	BONITA SPRINGS	FL		12/12/2024		928		11			11		939					
100194603	WHITE ROCK	MI		02/21/2025		916		23			23		939					
100226530	CAPE CORAL	FL		07/30/2025		701		7			7		708					
100167568	DAVENPORT	FL		09/19/2024		808		3			3		811					
10005492	PALM CITY	FL		03/23/2021		1,633		2			2		1,635					
100175905	CHARLOTTE	NC		11/14/2024		19,954		196			196		20,150					
100190228	NAPLES	FL		01/21/2025		862		3			3		865					
100136337	BRANTON	FL		11/20/2023		714		7			7		721					
100220388	LANDERS	CA		07/14/2025		861		18			18		879					
100144639	CHARLOTTE	NC		03/13/2024		1,050		47			47		1,097					

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100165375	BAYTOWN	TX		12/20/2024		935		28			28		961		961		
100026539	SILVER SPRING	MD		09/26/2018		863		202			202		1,065		1,065		
100013239	LOS ANGELES	CA		06/25/2017		709		140			140		849		849		
100142711	DALLAS	TX		02/08/2024		1,039	28		28		28		1,067		1,067		
100220106	VANCOUVER	WA		07/11/2025		785		3			3		788		788		
100119986	LAKE WALES	FL		06/11/2023		929		15			15		944		944		
100030633	FRANKLIN	WI		04/09/2019		828	231				231		1,059		1,059		
100093927	MAGNOLIA	TX		07/12/2022		1,062		4			4		1,066		1,066		
100181289	LOS ANGELES	CA		12/06/2024		1,148		1			1		1,149		1,149		
100156091	MELBOURNE	AUS		06/18/2024		769							769		769		
100067926	PORT SAINT LUCIE	FL		10/25/2022		1,051		15			15		1,066		1,066		
100151541	LAS VEGAS	NV		06/10/2024		995		64			64		1,059		1,059		
100127498	ROSHELL	GA		09/08/2023		965		15			15		980		980		
100133719	GARDEN VALLEY	ID		10/23/2023		2,908		24			24		2,932		2,932		
100046304	PORT SAINT LUCIE	FL		11/25/2020		753		161			161		914		914		
100162649	BUFFORD	GA		06/12/2024		970		22			22		992		992		
100156888	BALTIMORE	MD		07/10/2024		801		2			2		803		803		
100081160	LENDER	TX		03/18/2022		3,198		78			78		3,276		3,276		
100121024	EDGEWATER	MD		06/30/2023		814		6			6		820		820		
100180402	LEADER	TX		11/25/2024		933		11			11		944		944		
100162298	NAPLES	FL		12/12/2024		924		20			20		944		944		
100180287	LAS VEGAS	NV		11/25/2024		931		13			13		944		944		
100192448	HACIENDA HEIGHTS	CA		02/07/2025		974		31			31		1,005		1,005		
100261028	SAN TAN VALLEY	AZ		12/05/2025		879		16			16		895		895		
100114340	NEWMAN	GA		06/29/2023		1,202		585			585		1,787		1,787		
100193110	JOHNSTOWN	OH		02/10/2025		1,171		98			98		1,269		1,269		
100226700	JEFFERSON	GA		07/30/2025		1,901		39			39		1,940		1,940		
100063980	TRIECOLA	CA		07/01/2021		1,829		2			2		1,831		1,831		
100152939	NEW SIMPRA BEACH	FL		06/17/2024		943		39			39		982		982		
100149628	SAINT CLOUD	FL		04/24/2024		987		16			16		1,003		1,003		
100185440	PELUGERVILLE	TX		12/20/2024		936		24			24		960		960		
100090009	BURLINGTON	NC		01/13/2023		1,203		304			304		1,507		1,507		
100116358	LA PUENTE	CA		07/20/2023		1,375		347			347		1,722		1,722		
100131950	PANAMA CITY BEACH	FL		10/13/2023		893		18			18		911		911		
100152908	WILMINGTON	DE		06/22/2024		805							805		805		
100143962	NEW ORLEANS	LA		02/21/2024		760	(44)				(44)		716		716		
100133701	ROCKLEDGE	FL		10/23/2023		1,539		132			132		1,671		1,671		
100131998	POOLER	GA		10/13/2023		1,035		50			50		1,085		1,085		
100193061	SAINT PAUL	MINN		11/01/2023		841		10			10		851		851		
100195980	MORFEE	NY		02/24/2025		1,489		79			79		1,568		1,568		
100180060	COLORADO SPRINGS	CO		11/25/2024		907		3			3		910		910		
100110431	BRIGHT ME	NJ		06/30/2023		700		6			6		706		706		
100015806	SAN JOSE	CA		02/27/2018		1,988		18			18		2,006		2,006		
100029655	LOS ANGELES	CA		10/26/2018		1,284		303			303		1,587		1,587		
100081168	HOMESTEAD	FL		03/18/2022		2,140		89			89		2,229		2,229		
100185477	DENTON	TX		12/20/2024		916		19			19		935		935		
100151799	NEW ORLEANS	LA		06/10/2024		785		39			39		824		824		
100028622	MANTECA	CA		10/26/2018		1,051		299			299		1,350		1,350		
100025261	CORONA	CA		09/20/2018		772		163			163		935		935		
100203518	JEFFERSON	GA		03/26/2025		910		33			33		943		943		
100026829	KISSIMEE	FL		09/26/2018		969		101			101		1,070		1,070		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10010263	SUGAR MOUNTAIN	NC		06/30/2023		1,065		4			4		1,069	1,069			
10020187	BLOOMFIELD	NJ		03/18/2025		746		3			3		749	749			
10023569	CHANDLER	AZ		06/29/2025		758		5			5		763	763			
10017974	CELINA	TX		11/21/2024		15,460		672			672		16,132	16,132			
10019577	STAR	ID		02/24/2025		950		106			106		1,056	1,056			
10014863	BUCKEYE	AZ		04/17/2024		1,055		57			57		1,112	1,112			
10002957	SEATTLE	WA		10/26/2018		2,511		52			52		2,563	2,563			
10016835	COLORADO SPRINGS	CO		09/20/2024		960		39			39		999	999			
10015388	WEEKI WACHEE	FL		06/05/2024		831		12			12		843	843			
10019526	NAPLES	FL		11/20/2023		1,347		15			15		1,362	1,362			
10015770	LAS VEGAS	NV		07/20/2023		945		4			4		949	949			
10012926	MINNEOLA	FL		09/25/2023		7,350		86			86		7,436	7,436			
10015927	BRACENTON	FL		07/15/2024		1,080		17			17		1,097	1,097			
100193103	ANGIER	NC		02/10/2025		2,043		184			184		2,227	2,227			
100138105	KAPALEI	HI		12/14/2023		715		(7)			(7)		708	708			
100132103	CAPE CORAL	FL		10/13/2023		547		10			10		557	557			
100179484	HENDERSON	NV		11/21/2024		912		3			3		915	915			
100151743	LAS VEGAS	NV		05/10/2024		841		21			21		862	862			
100120981	ELL LAY	GA		06/30/2023		253		4			4		257	257			
100199080	ANGIER	NC		02/28/2025		828		4			4		832	832			
100267181	PRICHENIX	AZ		12/23/2025		742		6			6		748	748			
100117149	MATHER	CA		07/20/2023		1,026		(49)			(49)		977	977			
100134007	HOLLYWOOD	FL		05/25/2017		694		221			221		915	915			
100185423	LEWISVILLE	NC		12/20/2024		1,876		12			12		1,888	1,888			
100134980	WEST WARWICK	RI		10/30/2023		696		1			1		697	697			
100128009	APPLE VALLEY	CA		09/08/2023		993		55			55		1,048	1,048			
100115319	SUNRISE	FL		07/17/2023		766		9			9		775	775			
100025962	HERCULES	CA		09/20/2018		2,004		2			2		2,006	2,006			
100133733	LAS VEGAS	NV		10/23/2023		1,005		55			55		1,060	1,060			
100162193	GEORGETOWN	TX		05/17/2024		1,463		5			5		1,468	1,468			(586)
100157969	SAN JOSE	CA		07/09/2024		881		2			2		883	883			
100152884	HAVERTOWN	PA		05/17/2024		870		12			12		882	882			
100117139	BROOKLYN	NY		07/20/2023		13,348		1,442			1,442		14,790	14,790			
100151210	NEPTUNE	NJ		05/10/2024		833		15			15		848	848			
100152933	ARLINGTON	VA		05/17/2024		796		22			22		820	820			
100206179	LAS VEGAS	NV		04/16/2025		966		53			53		1,019	1,019			
100138124	LEHIGH ACRES	FL		12/14/2023		927		21			21		948	948			
100170377	EAGLE LAKE	FL		10/08/2024		967		4			4		991	991			
100149600	AUBURNDALE	FL		04/26/2024		1,640		72			72		1,712	1,712			
100025904	TULLINGA	CA		09/20/2018		1,040		157			157		1,197	1,197			
100112608	YUCCA VALLEY	CA		06/29/2023		998		385			385		993	993			
100116158	TOTO/WA	NJ		07/20/2023		1,283		45			45		1,328	1,328			
100110504	LUITZ	FL		06/30/2023		1,146		4			4		1,150	1,150			
100188909	LAS VEGAS	NV		07/09/2025		972		41			41		1,013	1,013			
100129321	KISSIMEE	FL		06/30/2023		796		8			8		804	804			
100100902	SOUTH AMBOY	NJ		04/28/2023		1,972		41			41		2,013	2,013			
100216706	PARHUP	NV		06/27/2025		1,008		89			89		1,097	1,097			
100182903	EDMOND	OK		12/12/2024		2,108		52			52		2,160	2,160			
100031568	ANHEIM	CA		03/29/2019		775		54			54		829	829			
100144180	PLANO	TX		03/07/2024		818		2			2		820	820			
100025019	PATCOGUE	NY		09/20/2018		1,023		233			233		1,256	1,256			

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016298	DALLAS	TX		06/12/2024		1,263		13			13		1,276	958			(318)
100132711	DENVER	CO		11/03/2023		492		7			7		499	499			
100228431	COLUMBUS	OH		06/11/2025		903		46			46		949	949			
100216532	LAKE FREDERICK	VA		06/23/2025		814		1			1		815	815			
100024709	SEATTLE	WA		09/20/2018		1,429		26			26		1,455	1,455			
100135114	PALM BAY	FL		11/01/2023		1,030		99			99		1,129	1,129			
100166263	FORT WORTH	TX		09/09/2024		954		16			16		970	970			
100163186	FRESNO	CA		08/13/2024		807		17			17		824	824			
100151032	LAS VEGAS	NV		05/08/2024		1,005		44			44		1,049	1,049			
100143988	LAS VEGAS	NV		04/24/2024		1,010		39			39		1,049	1,049			
100182091	APEX	NC		12/12/2024		930		28			28		958	958			
100156526	NORTH LAS VEGAS	NV		06/24/2024		940		24			24		964	964			
100168067	NORTH HOLLYWOOD	CA		09/20/2024		906		21			21		927	927			
100119187	SAINT CLOUD	FL		07/31/2023		1,724		99			99		1,823	1,823			
100131697	HUNTINGTON PARK	CA		10/06/2023		1,993		140			140		2,133	2,133			
100013041	COMPTON	CA		05/25/2017		611		165			165		776	776			
100113846	PLAINVILLE	MA		06/29/2023		1,157		418			418		1,575	1,575			
100190893	HEMET	CA		01/28/2025		1,197		24			24		1,221	1,221			
100136461	LOGANVILLE	GA		11/20/2023		808		34			34		842	842			
100169177	RIVERVIEW	FL		09/27/2024		1,006		11			11		1,017	1,017			
100131199	NORTH BERGEN	NJ		05/25/2017		1,084		215			215		1,299	1,299			
100133276	KENNEWICK	WA		10/23/2023		762		6			6		768	768			
100112227	GILBERT	AZ		06/29/2023		1,084		566			566		1,650	1,650			
100202555	ANGIER	NC		03/21/2025		1,021		98			98		1,119	1,119			
100220691	LILBURN	GA		07/18/2025		796		7			7		803	803			
100136861	ALVA	FL		11/28/2023		1,519		128			128		1,647	1,647			
100190934	DAVISONVILLE	GA		01/28/2025		3,087		246			246		3,333	3,333			
100168039	LAUDERHILL	FL		09/20/2024		1,239		28			28		1,267	1,267			
100013446	ROYAL PALM BEACH	FL		05/25/2017		1,357		193			193		1,550	1,550			
100151469	WESTPORT	CT		05/10/2024		2,178		13			13		2,191	2,191			
100132798	DALY CITY	CA		11/03/2023		749		7			7		756	756			
100136204	SAVANNAH	GA		11/20/2023		786		14			14		800	800			
100030791	WEST COVINA	CA		04/09/2019		2,553		220			220		2,773	2,773			
100128340	FORT WASHINGTON	MD		09/14/2023		490		4			4		494	494			
100065302	JEFFERSON	GA		07/28/2021		1,850		8			8		1,858	1,858			
100116615	BRASILETON	GA		07/20/2023		1,535		100			100		1,635	1,635			
100132050	BOSTON	MA		10/13/2023		1,007		17			17		1,024	1,024			
100137017	STEPHENS CITY	VA		11/28/2023		772		1			1		773	773			
100112604	DEER PARK	TX		06/29/2023		630		401			401		1,031	1,031			
100165572	WINTER SPRINGS	FL		08/29/2024		981		13			13		994	994			
100117720	PLANO	TX		07/20/2023		923		25			25		948	948			
100167788	MILFORD	MI		09/19/2024		860		10			10		870	870			
100173228	COLUMBUS	OH		10/30/2024		1,608		33			33		1,641	1,641			
100164622	HACKETTSTOWN	NJ		06/28/2024		822		(40)			(40)		782	782			
100195300	CINCINNATI	KY		11/13/2023		818		17			17		835	835			
100171198	HIALEAH	FL		11/22/2024		414		2			2		416	416			
100153303	FED ROCK	AZ		05/30/2024		948		64			64		1,012	1,012			
100148027	DAVISONVILLE	GA		04/10/2024		958		15			15		973	973			
100043034	LAKE ODESSA	MI		08/13/2020		789		69			69		858	858			
100116508	CONCORD	NC		07/20/2023		1,118		53			53		1,171	1,171			
100090679	POINCIANA	FL		01/31/2023		939		14			14		953	953			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10012922	CAPE CORAL	FL		06/30/2023		776		2				2	778			
10011478	BETHEL	ME		06/29/2023		622		314			314		936			
10019480	PROVIDENCE VILLAGE	TX		02/21/2025		857		7			7		864			
100190539	MORRISVILLE	NC		01/28/2025		1,161		8			8		1,169			
100114324	BELFLUOIER	CA		06/29/2023		1,185		314			314		1,499			
100029393	LANCASTER	CA		10/26/2018		1,459		59			59		1,518			
100119464	BRACKELTON	GA		07/31/2023		1,005		42			42		1,047			
100129296	JACKSONVILLE	FL		09/25/2023		804		4			4		808			
100273093	MORRISVILLE	NC		01/15/2026		1,681		12			12		1,693			
100031468	EL MONTE	CA		03/29/2019		1,536		78			78		1,614			
100143231	LOCUST GROVE	GA		02/16/2024		909		12			12		921			
100024711	INDIO	CA		09/20/2018		1,731		93			93		1,824			
100182197	ORANGE BEACH	AL		12/12/2024		825		5			5		830			
100115975	COLORADO SPRINGS	CO		07/20/2023		7,615		71			71		7,686			
100074440	NORTH PORT	FL		12/02/2021		243		(49)			(49)		200			
100131595	SANTEE	CA		10/06/2023		770		3			3		773			
100101855	LANCASTER	CA		04/26/2023		1,044		25			25		1,069			
100134717	MESA	AZ		10/30/2023		962		2			2		964			
100128078	BOULE	ND		09/08/2023		930		36			36		966			
10014507	TAMPA	FL		04/26/2024		7,891		128			128		8,019			
100128776	SIMPSONVILLE	SC		09/21/2023		821		5			5		826			
100203173	SAINT CHARLES	IL		03/27/2025		908		24			24		932			
10017150	REGO PARK	NY		07/20/2023		1,257		167			167		1,424			
100127608	POUGHKEEPSIE	NY		09/08/2023		886		14			14		910			
100113769	FORT LAUDERDALE	FL		06/29/2023		401		254			254		655			
100111069	SANTA MARIA	CA		06/29/2023		707		201			201		908			
100117265	SAINT CLOUD	FL		07/20/2023		777		1			1		778			
100133629	MODERNA	CA		10/23/2023		701		42			42		743			
100025346	LINDENHURST	NY		09/20/2018		307		82			82		389			
100133706	POOLER	GA		10/23/2023		1,014		63			63		1,077			
100194639	BELTON	TX		02/21/2025		929		25			25		954			
100127544	VOLCANO	HI		09/08/2023		977		16			16		993			
100029193	ALBUQUERQUE	IA		10/26/2018		940		150			150		1,090			
100131599	MATAGORDA	TX		10/13/2023		857							857			
100202857	ANGER	NC		03/21/2025		1,720		165			165		1,885			
100147067	GLACIER	IA		03/27/2024		3,928		17			17		3,945			
100186127	OSWEGO	TX		02/10/2025		7,069		10			10		7,079			
100106381	TONS RIVER TOWNSHIP	NJ		05/25/2023		799		(34)			(34)		765			
100012381	QUEEN CREEK	AZ		05/25/2017		900		215			215		1,115			
100123385	LAS VEGAS	NV		09/26/2023		801		1			1		802			
100166169	HAUGHTON	MI		09/09/2024		896		4			4		900			
100205696	PORT ST LUCIE	FL		04/14/2025		908		28			28		936			
100198528	ELKHART	ND		02/28/2025		1,719		18			18		1,737			
100131678	WARMINSTER	PA		10/06/2023		981		11			11		992			
100168711	VENUELL	NC		07/10/2024		923		15			15		938			
100100432	PL YOUTH MEETING	PA		04/27/2023		1,108		38			38		1,146			
100112525	GILFORD	CA		06/29/2023		901		388			388		1,289			
100031658	MIDWAY CITY	CA		03/29/2019		865		25			25		890			
100026670	STERLING HEIGHTS	MI		09/26/2018		2,021		204			204		2,225			
100102870	PHILADELPHIA	PA		06/22/2023		975		37			37		1,012			
100137865	LOXAHATCHEE	FL		12/08/2023		822		31			31		853			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100190639	MILWAUKEE	OR		01/21/2025		4,045			8		8		4,053				
100031791	LOS ANGELES	CA		03/29/2019		912			46		46		958				
100112524	NEW BOSTON	MA		06/29/2023		966		212			212		1,178				
100212628	FLORIDA CITY	FL		05/29/2025		809			8		8		817				
100137030	LOGANVILLE	GA		11/28/2023		780			21		21		801				
100101955	DAVENPORT	FL		04/14/2023		833			8		8		841				
100133569	FORT LAUDERDALE	FL		10/23/2023		2,744			50		50		2,794				
100144208	SALEM	OR		03/07/2024		1,016		28			28		1,044				
100180343	DAVISVILLE	GA		11/25/2024		888			5		5		893				
100135523	DENTON	TX		11/10/2023		889		27			27		916				
100025459	BROOK	NY		09/20/2018		934		178			178		1,112				
100012376	AREA OF CORONA	CA		05/25/2017		976		249			249		1,225				
100163165	ADELANTO	CA		06/13/2024		828			11		11		839				
100029274	AMBOY	VA		10/26/2018		1,347		68			68		1,415				
100031487	RICHMOND	TX		03/29/2019		4,396		93			93		4,489				
100119157	TOMB RIVER	LA		07/31/2023		1,282			6		6		1,288				
100051523	MIRAMAR	FL		03/29/2019		1,285		122			122		1,407				
100025560	HUNTINGTON PARK	CA		09/20/2018		825		105			105		930				
100067321	MELROSE	MA		10/25/2022		1,175		37			37		1,212				
100167860	SUPRISE	AZ		09/19/2024		770			6		6		776				
100155887	TIMMATH	CO		05/08/2024		1,043		69			69		1,112				
100137724	FLORIDA CITY	FL		12/08/2023		873		16			16		889				
100219483	DECATUR	GA		07/07/2025		1,277		34			34		1,311				
100193051	SANDERSIN	FL		02/10/2025		1,609		27			27		1,636				
100182304	LANCASTER	CA		12/12/2024		2,586		126			126		2,712				
100136437	DAVISVILLE	GA		11/20/2023		1,062		99			99		1,161				
100140075	HUTTO	TX		07/09/2024		984		26			26		1,010				
100218832	MABLETON	GA		06/27/2025		882		23			23		905				
100027021	DOVER TWP	NJ		09/26/2018		1,927		163			163		2,090				
100129405	INDIANAPOLIS	IL		09/26/2023		799			4		4		803				
100128123	HERMITAGE	TN		09/08/2023		884		14			14		898				
100013042	HOLLYWOOD	FL		05/25/2017		709		214			214		923				
100101892	TALLAHASSEE	FL		04/06/2023		800			3		3		803				
100101893	TALLAHASSEE	FL		04/06/2023		799			4		4		803				
100165471	ROUND ROCK	TX		09/29/2024		975		19			19		994				
100132523	NEW BRAUNFELS	TX		11/03/2023		1,107		39			39		1,146				
100246033	HESPERIA	CA		10/07/2025		801			1		1		802				
100196526	SAINT AUGUSTINE	FL		02/28/2025		1,208		87			87		1,295				
100067304	ROYALLUP	VA		10/25/2022		1,905		183			183		2,088				
100064147	FAR ROCKAWAY	NY		07/01/2021		1,923		46			46		1,969				
100135049	ORLANDO	FL		11/01/2023		701			11		11		712				
100115518	STOCKTON	CA		07/17/2023		1,145		23			23		1,168				
100131721	COBENTON	MD		10/06/2023		558			11		11		569				
100137528	MANOR	TX		12/08/2023		843			6		6		849				
100273195	PORT SAINT JOE	FL		01/15/2026		310			4		4		314				
100152706	DURHAM	NC		05/17/2024		952			59		59		1,011				
100103194	MANCHESTER	CT		04/21/2023		909		(68)			(68)		841				
100117121	STATEN ISLAND	NY		07/20/2023		2,280			519		519		2,799				
100026861	EAST QUODBE	NY		09/26/2018		1,409		336			336		1,745				
100031949	WEST COVINA	CA		03/29/2019		2,601		145			145		2,746				
100013445	MIAMI	FL		05/25/2017		3,377		989			989		4,366				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100189654	MURFREESBORO	TN		01/21/2025		937		44			44		981	981	981		
100113548	ENTERPRISE	OR		06/29/2023		642		142			142		784	784	784		
100226701	HUNTLEY	IL		07/30/2025		785	4				4		789	789	789		
100120712	MOORESVILLE	NC		06/25/2023		909		17			17		926	926	926		
100000943	HOWARD BEACH	NV		09/27/2016		1,556		113			113		1,669	1,669			
100193108	HENDERSON	NV		02/10/2025		996		78			78		1,044	1,044			
100164799	HENDERSON	NV		06/26/2024		875		12			12		887	887			
100113951	COMPTON	CA		05/25/2017		846		132			132		978	978			
100185027	LAS VEGAS	NV		12/20/2024		810		4			4		814	814			
100031905	LIVERMORE	CA		03/29/2019		967		117			117		1,084	1,084			
100150568	NORTH LAS VEGAS	NV		05/03/2024		884		6			6		890	890			
100113635	TRUMBULL	CT		06/29/2023		664		447			447		1,111	1,111			
100136860	HUTTO	TX		11/27/2023		771		3			3		774	774			
100162679	NORTH FORT MYERS	FL		06/12/2024		1,262	44				44		1,306	1,306			
100135707	KAHUKU	HI		11/10/2023		623		23			23		646	646			
100243784	SAN BERNARDINO	CA		09/29/2025		762		1			1		763	763			
100159272	FORT WORTH	TX		07/15/2024		952		204			204		973	973			
100012718	PINE MOUNTAIN CLUB	CA		05/25/2017		769		131			131		1,120	1,120			
100026240	WEST PALM BEACH	FL		10/26/2018		989		10			10		1,053	1,053			
100119330	EAST BRIDGEWATER	MA		07/31/2023		1,043		50			50		1,037	1,037			
100165390	LAND O' LAKES	FL		12/20/2024		987		32			32		2,072	2,072			
100081430	BATH	NC		03/18/2022		2,040		25			25		1,594	1,594			
100081280	WEST BOUNTIFUL	UT		03/18/2022		1,569		59			59		1,340	1,340			
100024516	SANMARTIN ISH	WA		09/20/2018		1,281		20			20		954	954			
100172956	DAHLONEGA	GA		10/23/2024		934		4			4		668	668			
100138150	DANIA BEACH	FL		12/14/2023		864		110			110		2,047	2,047			
100087281	BEND	OR		10/25/2022		1,937		379			379		3,029	3,029			
100031507	SACRAMENTO	CA		03/29/2019		2,650		58			58		2,174	2,174			
100182048	TULARE	CA		12/12/2024		2,116		118			118		1,847	1,847			
100031056	LAUDERHILL	FL		03/29/2019		1,729		102			102		1,064	1,064			
100135460	NORTH FORT MYERS	FL		11/13/2023		962		116			116		1,213	1,213			
100100473	CENTRAL ISLIP	NY		04/27/2023		1,097		2			2		914	914			
100147875	FORT WORTH	TX		04/08/2024		912		13			13		957	957			
100110108	DORAL	FL		06/23/2023		944		223			223		1,552	1,552			
100026693	STOCKTON	CA		08/26/2018		1,329		15			15		938	938			
100132056	TAMPA	FL		10/13/2023		923		142			142		1,334	1,334			
100116119	HERLIHAN	UT		07/20/2023		1,192		151			151		1,427	1,427			
100031148	FOLSOM	CA		03/29/2019		1,276		6			6		1,070	1,070			
1001000908	BLUFFTON	SC		04/28/2023		1,064		195			195		921	921			
100024780	UPPER MERLBORO	MD		09/20/2018		726		50			50		1,288	1,288			
100137900	OAKWOOD	GA		12/08/2023		1,238		44			44		919	919			
100152570	DURHAM	NC		05/17/2024		875		54			54		1,036	1,036			
100182294	SAINT JOHNS	FL		12/12/2024		982		17			17		1,396	1,396			
100084518	FOLEY	AL		06/02/2022		1,379		18			18		846	846			
100200728	VINEYARD	UT		03/11/2025		828		15			15		875	875			
100153250	AUSTIN	TX		05/30/2024		860		127			127		799	799			
100111384	PROSPECT PARK	NJ		06/29/2023		672		1			1		811	811			
100146812	CHINO	CA		03/26/2024		810		24			24		2,907	2,907			
100100654	ROCKVILLE	MD		04/28/2023		2,883		8			8		977	977			
100114974	DRIPPING SPRINGS	TX		07/14/2023		969		12			12		930	930			
100180228	HIXSON	TN		11/25/2024		918											

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048410	BERKELEY FIELD	IN		11/20/2020		331		78			78		1,009	1,009			
100112323	CONCORD	NC		05/25/2017		486		124			124		610	610			
100133704	HENDERSON	NV		10/23/2023		990		45			45		1,025	1,025			
100027035	LAWDALE	CA		09/26/2018		1,621		40			40		1,661	1,661			
100182039	MANALAPAN	NJ		12/12/2024		922		21			21		943	943			
100159377	DALLAS	TX		07/15/2024		933		14			14		947	947			
100153251	WHEEL	NC		05/30/2024		887		28			28		915	915			
100031460	DUNCAN	NJ		03/29/2019		1,484		80			80		1,564	1,564			
100189615	SAN JACINTO	CA		07/17/2025		815		11			11		826	826			
100038556	DUBLIN	CA		09/21/2019		1,921		4			4	(11)	(99)	30	(13)		129
100136480	FORT WORTH	TX		11/20/2023		912		61			61		973	973			
100055324	POCONO	CA		03/23/2021		357		(3)			(3)		354	354			
100135344	CHATTANOOGA	TN		11/13/2023		551		4			4		555	555			
100081174	BROOKFIELD	CO		03/18/2022		1,549		22			22		1,571	1,571			
100111901	WAPRVILLE	IL		06/29/2023		742		346			346		1,088	1,088			
100127554	WILLIAMSBURG	VA		09/08/2023		914		22			22		936	936			
100144176	LIBERTY HILL	TX		03/07/2024		843		4			4		847	847			
100126778	SOUTH WINDSOR	CT		08/30/2023		412		66			66		478	478			
100166223	TROUTMAN	NC		09/09/2024		1,264		25			25		1,289	1,289			
100030644	WESLEY CAPEL	FL		04/09/2019		1,470		137			137		1,607	1,607			
100108033	MESA	AZ		05/25/2023		4,556		195			195		4,751	4,751			
100128109	NASHVILLE	TN		09/08/2023		1,155		35			35		1,190	1,190			
100114812	MAGNIE VALLEY	NC		07/10/2023		1,012		7			7		1,019	1,019			
100132019	PANAMA CITY	FL		10/13/2023		752		4			4		756	756			
100204808	LOS ANGELES	CA		04/09/2025		796		13			13		809	809			
100149714	HACKETTSTOWN	NJ		04/26/2024		775		(31)			(31)		744	744			
100159062	LAS CRUCES	NM		11/01/2023		763		19			19		782	782			
100067104	WASHINGTON	DC		06/02/2021		1,658		36			36		1,694	1,694			
100112468	EL DORADO	KS		06/29/2023		1,377		299			299		1,676	1,676			
100110184	CLERMONT	FL		06/30/2023		797		2			2		799	799			
100115733	WEST HAVEN	CT		07/20/2023		616		8			8		624	624			
100113567	LAS VEGAS	NV		06/29/2023		597		188			188		785	785			
100152346	DELAWARE	OH		05/17/2024		4,103		359			359		4,462	4,462			
100190026	PROVO	UT		01/21/2025		1,518		94			94		1,612	1,612			
100157869	JERSEY CITY	NJ		07/09/2024		1,571		64			64		1,635	1,635			
100117823	CENTRAL ISLIP	NY		07/20/2023		417		8			8		425	425			
100116903	TIVERTON	RI		07/20/2023		790		8			8		798	798			
100044823	LOS ANGELES	CA		11/19/2020		4,520		43			43		4,563	4,563			
100137766	RENO	NV		12/08/2023		901		23			23		924	924			
100112027	FORT MILL	SC		06/29/2023		595		36			36		631	631			
100120525	RIDGEFIELD	IA		06/18/2023		10,270		55			55		10,325	10,325			
100193009	OCALA	FL		02/10/2025		917		104			104		1,021	1,021			
100101539	GEORGETOWN	TX		04/26/2023		1,015		23			23		1,038	1,038			
100142697	SANFORD	FL		02/08/2024		917		41			41		917	917			
100081413	LAS VEGAS	NV		03/18/2022		1,668		41			41		1,709	1,709			
100069908	NEWCASTLE	CA		09/01/2021		3,139		80			80		3,219	3,219			
100140372	WHEEL	NJ		07/18/2024		992		12			12		1,004	1,004			
100152501	EDMOND	OK		05/17/2024		2,489		4			4		2,503	2,503			
100188767	SAN ANTONIO	TX		07/09/2025		1,043		81			81		1,124	1,124			
100151058	RIDGEFIELD	IA		06/08/2024		989		33			33		1,022	1,022			
100211663	CHARLES TOWN	WV		05/19/2025		1,011		12			12		1,023	1,023			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100164348	BLOOMINGDALE	IL		06/21/2024		3,125		16			16		3,141	2,831			(310)
100114819	FORT LAUDERDALE	FL		07/10/2023		1,047		15			15		1,062	1,062			
100117763	FRIDLEY	MIN		07/20/2023		781		10			10		791	791			
100147872	STEPHENS CITY	VA		04/08/2024		903		2			2		905	905			
100147873	STEPHENS CITY	VA		04/08/2024		902		3			3		905	905			
100132122	HUER	SC		10/13/2023		1,087		74			74		1,161	1,161			
100161760	HACKETTSTOWN	IL		07/31/2024		807		(41)			(41)		766	766			
100030732	HIALEAH	FL		04/09/2019		2,782		348			348		3,130	3,130			
100111047	SADDLE BROOK	NJ		06/29/2023		676		107			107		783	783			
100031779	WEST COVINA	CA		03/29/2019		1,350		95			95		1,445	1,445			
100100361	DIX HILLS	NY		04/27/2023		1,178		78			78		1,256	1,256			
100110348	OAK ISLAND	NC		06/30/2023		931		1			1		932	932			
100100843	ROSELLE PARK	NJ		04/28/2023		1,259		56			56		1,315	1,315			
102033314	SAVANNAH	GA		03/27/2025		886		7			7		893	893			
100171281	STOCKTON	CA		10/16/2024		862		3			3		865	865			
100234300	ORLANDO	FL		06/28/2025		5,694		45			45		5,739	5,739			
100152202	AUBREY	TX		05/17/2024		822		6			6		828	828			
100025436	FORT WASHINGTON	MD		09/20/2018		889		178			178		1,067	1,067			
100114145	PIERSVILLE	PA		06/29/2023		880		116			116		996	996			
100213884	FORT WORTH	TX		05/29/2025		897		49			49		946	946			
100156532	TROUTMAN	NC		06/24/2024		1,271		24			24		1,295	1,295			
100028397	PHOENIX	AZ		10/26/2018		792		44			44		836	836			(323)
100044184	SAN PABLO	CA		08/19/2020		3,419		57			57		3,476	3,476			
100147217	PATERSON	NJ		03/28/2024		1,778		(66)			(66)		1,712	1,712			
100164639	FORT MYERS	FL		06/26/2024		1,130		2			2		1,132	1,132			
100029165	WOODLAND HILLS	CA		10/26/2018		2,557		85			85		2,642	2,642			
100175702	FENLEY	NV		11/21/2024		963		68			68		1,031	1,031			
100147877	CONWAY	NH		04/08/2024		1,262		5			5		1,267	1,267			
100133277	TUSCON	AZ		10/23/2023		1,074		92			92		1,166	1,166			
100113335	BERKEFIELD	NJ		06/29/2023		731		410			410		1,141	1,141			
100180316	LAS VEGAS	NV		11/26/2024		769		2			2		771	771			
100111168	ADAMS	IL		06/29/2023		734		337			337		1,071	1,071			
100193046	TITUSVILLE	NJ		12/28/2023		647		(16)			(16)		631	631			
100180375	FRISCO	CO		11/25/2024		919		6			6		925	925			
100150529	HABLETON	GA		05/03/2024		932		34			34		966	966			
100091983	HICKORY HILLS	IL		02/22/2023		729		10			10		739	739			
100152546	BATON ROUGE	LA		05/17/2024		680		1			1		681	681			
100215736	JEFFERSON	GA		06/12/2025		2,855		140			140		2,995	2,995			
100113417	RANDALLSTOWN	MD		06/29/2023		485		364			364		849	849			
100132005	QUINING	GA		10/13/2023		791		6			6		797	797			
100189135	HEIDERSVILLE	TN		07/13/2025		918		66			66		984	984			
100190424	WEST PALM BEACH	FL		09/28/2023		538		1			1		539	539			
100031578	ANTIOCH	CA		03/29/2019		1,674		179			179		1,853	1,853			
100150525	BLOOMINGDALE	NJ		05/03/2024		897		12			12		909	909			
100147780	COLONIAL BEACH	VA		04/08/2024		814		5			5		819	819			
100165310	LYNNWOOD	WA		08/29/2024		654		1			1		655	655			
100202499	LAS VEGAS	NV		03/21/2025		931		36			36		967	967			
100128117	SWIRNA	GA		09/08/2023		916		22			22		938	938			
100209205	APEX	NC		04/29/2025		845		54			54		899	899			
100176895	ROCKVILLE	MD		07/20/2023		5,744		1,857			1,857		7,601	7,601			
100194694	MANOR	TX		10/30/2023		1,526		(3)			(3)		1,523	1,523			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013308	SAINT CLOUD	FL		05/25/2017		771		261			261		1,032				
10020319	ZEPHYRILLS	FL		03/28/2025		913		53			53		966				
100182511	LOUISBURG	NC		12/12/2024		1,057		2			2		1,059				
100031933	NORWALK	CT		03/29/2019		1,249		230			230		1,479				
10013723	SHELBYVILLE	KY		10/23/2023		843		11			11		854				
10014813	BRIDGEPORT	CT		04/12/2024		988		26			26		1,014				
10000065	BELTSVILLE	MD		09/27/2016		1,005		108			108		1,113				
10020356	GREAT FALLS	VA		03/26/2025		907		17			17		924				
10014015	YONKINSVILLE	LA		01/19/2024		957		3			3		960				
100126712	OAK CREEK	WI		06/30/2023		1,388		219			219		1,607				
100157068	LAKE WORTH	FL		02/20/2025		2,012		9			9		2,021				
100195489	FUQUAY VARINA	NC		02/24/2025		977		49			49		966				
100165271	TEXAS CITY	TX		06/29/2024		816		12			12		828				
100031859	OAKLAND	CA		03/29/2019		1,178		65			65		1,243				
100116163	RIVERSIDE	CA		07/20/2023		1,416		660			660		2,076				
100102518	SAINT PETERSBURG	FL		06/07/2023		432		(16)			(16)		416				
100206093	VANCOUVER	WA		05/16/2025		747		15			15		762				
100137753	FORT WORTH	TX		12/08/2023		880		39			39		919				
100080378	FRESNO	CA		04/14/2022		3,204		7			7		3,211				
100136441	SAINT JOHN	IN		11/20/2023		990		90			90		1,080				
100186806	LAS VEGAS	NV		12/30/2024		980		41			41		1,021				
100088178	DENVER	CO		10/25/2022		951		28			28		979				
100151494	CLAYTON	CA		05/10/2024		1,519		52			52		1,571				
100182051	MCKINNEY	TX		12/12/2024		823		18			18		841				
100128171	MISSOURI CITY	TX		09/18/2023		922		12			12		934				
100014615	CINCINNATI	KY		09/27/2017		12,828		359			359		13,187				
100136769	INDIANAPOLIS	IL		11/27/2023		549		(20)			(20)		529				
100148464	LAS VEGAS	NV		04/12/2024		1,037		33			33		1,070				
100143229	SUMNERVILLE	SC		02/16/2024		967		26			26		993				
100149425	TUCSON	AZ		04/24/2024		1,022		48			48		1,070				
100136209	PASSAIC	NJ		11/20/2023		731		18			18		749				
100026721	SAN MARCOS	TX		09/26/2018		3,464		172			172		3,636				
100197549	BOISE	ID		02/26/2025		807		8			8		815				
100150518	OAKWOOD	GA		05/03/2024		2,557		64			64		2,621				
100189031	HENDERSON	NV		01/09/2025		835		21			21		856				
4010066794	COLUMBUS	OH		02/29/2024		499		(16)			(16)		483				
100120633	LITCHFIELD PARK	AZ		08/25/2023		1,118		6			6		1,124				
100189044	HENDERSON	NV		01/09/2025		835		21			21		856				
100195654	VAIL	CO		02/24/2025		975		81			81		1,056				
100100983	BOCA RATON	FL		04/28/2023		3,644		206			206		3,850				
100136354	BLUE SPRINGS	MO		11/20/2023		1,361		19			19		1,380				
100185403	METHUEN	MA		12/20/2024		862		13			13		875				
100100948	WILLIS	TX		04/28/2023		2,204		206			206		2,410				
100012287	BELCHERTOWN	MA		04/28/2017		1,155		163			163		1,318				
100026599	PATTERSON	CA		09/26/2018		732		450			450		1,182				
100012373	MORENO VALLEY	CA		05/25/2017		1,010		259			259		1,269				
100213369	BENNINGTON	NE		05/29/2025		1,210		50			50		1,260				
100204757	SCHERTZ	TX		04/09/2025		534		3			3		537				
100151313	NAPLES	FL		05/10/2024		982		35			35		1,017				
100162671	FORT WORTH	TX		06/12/2024		923		16			16		939				
100177024	LAS VEGAS	NV		01/16/2025		851		1			1		852				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100162255	WASHINGTON	DC		12/12/2024		3,873		242			242		4,115	4,115			
100195412	TRACY	CA		02/24/2025		9,519		863			863		10,382	10,382			
100136504	CLAVIS	CA		11/20/2023		711	8				8		719	719			
100186557	OCALA	FL		12/30/2024		904	71				71		975	975			
100186388	ROBINVILLE	NI		12/30/2024		890		37			37		927	927			
100129369	NORTH PORT	FL		09/25/2023		715		1			1		716	716			
100101562	NORTH BEREN	NI		04/26/2023		929		10			10		939	939			
100100972	WARWICK	NY		04/28/2023		1,279		165			165		1,444	1,444			
100011484	SAN DIEGO	CA		12/23/2016		807		66			66		873	873			
100150519	OAKWOOD	GA		05/03/2024		1,523		29			29		1,552	1,552			
100195504	WHITE HOUSE	TN		02/24/2025		1,251		33			33		1,284	1,284			
100148352	BAKERSFIELD	CA		04/12/2024		1,070		52			52		1,122	1,122			
100200725	VINEYARD	UT		03/11/2025		820		18			18		838	838			
100030913	SAN JOSE	CA		04/09/2019		1,894		173			173		2,067	2,067			
100148020	PITTSBORO	IN		04/10/2024		1,046		19			19		1,065	1,065			
100028441	WEST NEW YORK	NI		10/26/2018		904		118			118		1,022	1,022			
100190021	ELLENBURG	IA		01/21/2025		898		71			71		969	969			
100013437	PASADENA	CA		05/25/2017		1,569		322			322		1,891	1,891			
100081163	MATTHEIS	NC		03/18/2022		2,617		54			54		2,671	2,671			
100257170	GARNER	NC		11/26/2025		891		1			1		892	892			
100164521	PENDERGRASS	GA		08/21/2024		924		8			8		932	932			
100140388	SOUTH ELGIN	IL		01/18/2024		988		30			30		1,018	1,018			
100025326	PROSPER	TX		09/20/2018		1,428		259			259		1,687	1,687			
100084752	ROY	UT		08/02/2022		987		3			3		990	990			
100110215	ODEN	UT		06/30/2023		863		4			4		867	867			
100014353	UNIONDALE	NY		09/27/2017		1,224		248			248		1,472	1,472			
100236948	PALMDALE	CA		09/12/2025		1,583		12			12		1,595	1,595			
100179962	SUPPLY	NC		11/25/2024		922		58			58		980	980			
100179792	MOXINEY	TX		11/21/2024		941		39			39		980	980			
100215578	HENDERSON	NV		06/12/2025		878		45			45		923	923			
100031943	ALISO VIEJO	CA		03/29/2019		1,283		121			121		1,404	1,404			
100186598	SARTOGA SPRINGS	NY		12/30/2024		977		45			45		1,022	1,022			
100111192	LINBROOK	NY		06/29/2023		871		403			403		1,274	1,274			
100091418	LOS ANGELES	CA		02/22/2023		2,460		56			56		2,516	2,516			
100148075	LAS VEGAS	NV		04/10/2024		726		5			5		731	731			
100133095	PEMBROKE PINES	FL		11/29/2023		1,330		4			4		1,334	1,334			
100151228	FORT WORTH	TX		05/10/2024		964		51			51		1,015	1,015			
100028257	BAYSIDE	NY		10/26/2018		1,287		192			192		1,479	1,479			
100215801	LAWRENCEVILLE	GA		06/12/2025		890		17			17		907	907			
100143142	PHOENIX	AZ		02/16/2024		694		22			22		716	716			
100188701	ALBUQUERQUE	NI		01/09/2025		961		63			63		1,024	1,024			
100188765	APEX	NC		01/09/2025		2,093		112			112		2,205	2,205			
100116659	NEIGHBURGH	NY		07/20/2023		1,169		344			344		1,513	1,513			
100081247	PLACENTIA	CA		03/18/2022		1,616		16			16		1,632	1,632			
100081162	MATTHEIS	NC		03/18/2022		1,591		41			41		1,632	1,632			
100116472	DORAL	FL		07/20/2023		1,246		334			334		1,580	1,580			
100081177	SEATTLE	IA		03/18/2022		1,659		36			36		1,695	1,695			
100195439	NOKOMIS	FL		12/20/2024		909		47			47		956	956			
100204750	SUN VALLEY	CA		04/10/2025		896		5			5		901	901			
100147861	WESTAMPTON	NI		04/08/2024		2,409		9			9		2,418	2,418		65	
100193104	KNIGHTDALE	NC		02/10/2025		952		83			83		1,035	1,035			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026102	MONTBELLO	CA		09/20/2018		1,061	154				154		1,215	1,215			
100133666	DURHAM	NC		10/23/2023		1,280		29			29		1,309	1,309			
100168135	NEW BRITAIN	CT		09/20/2024		852	8						860	860			
100164995	HACKETTSTOWN	NJ		06/28/2024		820	(38)				(38)		782	782			
100011558	RIVERSIDE	CA		03/08/2017		824		347			347		1,171	1,171			
100173233	LAS VEGAS	NV		10/30/2024		914		5			5		919	919			
100246083	AUSTIN	TX		10/08/2025		1,010		57			57		1,067	1,067			
100162863	MILLVILLE	DE		08/12/2024		867		7			7		874	874			
100000301	FAIRFAX	CA		09/27/2016		1,035		83			83		1,118	1,118			
100273242	HOUSTON	TX		01/16/2026		267	2				2		269	269			
100144370	HENDERSON	NV		03/07/2024		839		3			3		842	842			
100063852	THORNTON	CO		07/01/2021		1,926		3			3		1,929	1,929			
100147667	PORTLAND	OR		04/04/2024		728		8			8		736	736			
100015815	SAN DIEGO	CA		02/27/2018		1,870		10			10		1,880	1,880			
100112731	ST LOUIS	MO		06/29/2023		2,874		74			74		2,948	2,948			
100026660	SAN FERNANDO	CA		09/26/2018		1,350		14			14		1,364	1,364			
100205726	FORT WORTH	TX		04/14/2025		898		21			21		919	919			
100201240	HERSPERIA	CA		09/19/2025		782		12			12		794	794			
100110232	LEBANON	FL		03/12/2025		945		60			60		1,005	1,005			
100181932	ROSLAND HEIGHTS	OR		06/30/2023		937		12			12		949	949			
100216592	LOMPOC	CA		12/12/2024		904		18			18		922	922			
100064496	PEESKILL	NY		06/23/2025		794		1			1		795	795			
100174251	HENDERSON	NV		07/01/2021		1,986		31			31		2,017	2,017			
100198866	KUMA	ID		10/31/2024		961		7			7		968	968			
100026589	OXNARD	CA		02/28/2025		790		7			7		797	797			
100017202	ROANOKE	VA		09/26/2018		781		146			146		927	927			
10000160	KAHUKU	HI		04/26/2018		389		219			219		608	608			
100182268	KAHUKU	HI		09/27/2016		1,174		127			127		1,301	1,301			
100229374	DALLAS	TX		12/12/2024		2,510		140			140		2,650	2,650			
100200162	NORTH CHESTERFIELD	VA		08/22/2025		721		4			4		725	725			
100146980	CORRELLA	NC		03/06/2025		5,786		15			15		5,801	4,178		(1,623)	(1,623)
100220700	HELVICO	NC		03/26/2024		835		1			1		836	836			
100220701	YAKIMA	WA		07/18/2025		755		24			24		779	779			
100107794	YAKIMA	WA		07/18/2025		756		23			23		779	779			
100013165	LONS	SC		05/19/2023		1,132		110			110		1,242	1,242			
100227982	GLENDALE	CA		05/25/2017		862		139			139		1,001	1,001			
100132522	LAREDO	TX		08/04/2025		1,431		11			11		1,442	1,442			
100148241	RANCHO CUCAMONGA	CA		11/03/2023		785		17			17		802	802			
100011468	MILTON	GA		04/12/2024		776		14			14		790	790			
100026546	LOS ANGELES	CA		12/23/2016		5,465		645			645		6,110	6,110			
100027032	PERRIS	CA		09/26/2018		3,236		414			414		3,710	3,710			
100160604	OXNARD	CA		09/26/2018		688		1,316			1,316		2,004	2,004			
100026347	MARTLE BEACH	SC		07/19/2024		809							809	809			
100196249	BRENTWOOD	TN		09/20/2018		967		164			164		1,151	1,151			
100158897	NORTH PORT	FL		11/20/2023		735		9			9		744	744			
100132794	PUNTA GORDA	FL		11/27/2023		738		6			6		744	744			
100203385	PHOENIX	AZ		11/03/2023		745		10			10		755	755			
100219797	FORT WORTH	TX		03/27/2025		921		32			32		953	953			
100023962	DURHAM	NC		07/08/2025		819		4			4		823	823			
100133155	MESA	AZ		10/26/2018		900		153			153		1,053	1,053			
	LAKE ALFRED	FL		11/29/2023		683		11			11		694	694			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100100703	NEWARK	NJ		04/28/2023		1,125		35			35		1,160	1,160			
100080364	MONUMENT	CO		03/18/2022		1,556		32			32		1,588	1,588			
100166238	MOX INEY	TX		09/09/2024		944		21			21		965	965			
100159031	DAVISVILLE	GA		05/08/2024		1,014		49			49		1,063	1,063			
100166457	MARICOPA	AZ		09/09/2024		1,018		22			22		1,040	1,040			
100100740	WALKERTOWN	NC		04/28/2023		8,328		117			117		8,445	8,445			
100024639	BROOK	NY		09/20/2018		1,012		149			149		1,161	1,161			
100214894	NORTH PORT	FL		06/11/2025		778		26			26		804	804			
100198905	HUTTO	TX		11/27/2023		786		3			3		789	789			
100211865	STOCKTON	CA		05/19/2025		844		28			28		872	872			
100119038	MORRISVILLE	NC		07/31/2023		1,029		2			2		1,031	1,031			
100166588	GASTONIA	NC		09/25/2024		1,291		29			29		1,320	1,320			
100026708	LA PLANTE	CA		09/26/2018		1,250		293			293		1,543	1,543			
100132411	HOUSTON	TX		11/03/2023		711		14			14		725	725			
100160070	GROVELAND	CA		07/17/2024		947		56			56		1,003	1,003			
100137749	LAS VEGAS	NV		12/08/2023		963		83			83		1,046	1,046			
100177708	PALMDALE	CA		07/20/2023		1,041		75			75		1,116	1,116			
100108591	CEDAR GLEN	CA		05/25/2023		829		6			6		835	835			
100190042	OCALA	FL		01/21/2025		917		96			96		1,013	1,013			
100148219	NASHVILLE	TN		04/12/2024		952		15			15		967	967			
100158671	WHITE HOUSE	TN		07/10/2024		946		26			26		972	972			
100172522	WINNER	GA		10/23/2024		1,074		46			46		1,120	1,120			
100198958	NORTH LAS VEGAS	NV		01/21/2025		884		76			76		962	962			
100181968	KANSAS CITY	MO		12/12/2024		855		2			2		857	857			
100148915	DURHAM	NC		04/17/2024		1,005		64			64		1,069	1,069			
100113009	POUGHKEEPSIE	NY		06/29/2023		726		408			408		1,134	1,134			
100214112	ARLINGTON	VA		05/30/2025		736		9			9		745	745			
100143161	DAVENPORT	FL		02/16/2024		1,010		23			23		1,033	1,033			
100043487	MIAMI	FL		06/13/2020		546		7			7		553	553			
100191613	KISSIMEE	FL		01/31/2025		4							4	4			
100148095	CHARLOTTE	NC		04/10/2024		866		1			1		867	867			
100140529	GRAHAM	WA		01/19/2024		972		18			18		990	990			
100151043	FORT WORTH	TX		05/08/2024		975		33			33		1,008	1,008			
100114775	SAN FRANCISCO	CA		06/29/2023		1,780		585			585		2,365	2,365			
100084940	HARLOWY	FL		06/02/2022		1,086		33			33		1,121	1,121			
100013356	UNION	NJ		05/25/2017		1,205		239			239		1,444	1,444			
100216533	CELINA	TX		06/23/2025		876		57			57		933	933			
100140965	LOGANVILLE	GA		01/18/2024		929		28			28		957	957			
100013682	JEFFERSON TOWNSHIP	NJ		05/25/2017		589		34			34		623	623			
100120073	HEBRIMAN	UT		06/11/2023		7,089		168			168		7,257	7,257			
100120525	MOUNT PLEASANT	SC		06/30/2023		753		10			10		763	763			
100190641	ANGLER	NC		01/28/2025		825		6			6		831	831			
100087133	ROSMOND	CA		10/25/2022		1,176		52			52		1,228	1,228			
100115712	RICHARDSON	TX		07/20/2023		8,349		52			52		8,401	8,401			
100165569	LIBERTY HILL	TX		08/29/2024		2,072		10			10		2,082	2,082			
100012783	COMPTON	CA		05/25/2017		513		129			129		642	642			
100128054	ATLANTA	GA		09/14/2023		835		7			7		842	842			
100017473	MATAMORAN	NJ		04/26/2018		1,687		189			189		1,876	1,876			
100127568	RICHMOND	TX		09/08/2023		828		1			1		829	829			
100107272	WILMINGTON	DE		06/30/2023		669		465			465		1,134	1,134			
100100702	EATONTOWN	NJ		04/28/2023		758		20			20		778	778			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100114170	ALBURN	IA		05/25/2017		1,095		112			112		1,207	1,207			
100112740	PITTSBURG	CA		05/25/2017		786		145			145		931	931			
100137089	WOLFORTH	TX		11/28/2023		843		45			45		888	888			
100175223	HENDERSON	WV		11/05/2024		1,297		31			31		1,328	1,328			
100195169	RALEIGH	NC		02/24/2025		836							836	836			
100137612	SALEN	OR		12/08/2023		1,631		84			84		1,715	1,715			
100100789	GAITHERSBURG	MD		04/28/2023		1,195		71			71		1,266	1,266			
100136360	TAYLOR	TX		11/20/2023		804		39			39		843	843			
100116198	JACKSONVILLE BEACH	FL		07/20/2023		1,367		323			323		1,690	1,690			
100227133	MADISON	WI		07/30/2025		1,538		6			6		1,544	1,544			
100234989	GREENWOOD	IN		06/28/2025		856		35			35		891	891			
100110521	SARASOTA	FL		06/30/2023		1,542		22			22		1,564	1,564			
100161158	HENDERSON	WV		07/24/2024		1,023		63			63		1,086	1,086			
100137083	CHARLOTTE	NC		11/28/2023		855		53			53		908	908			
100151619	SARASOTA	FL		05/10/2024		2,226		86			86		2,312	2,312			
100128049	LA VERGNE	TN		09/08/2023		824		13			13		837	837			
100221218	OLD HICKORY	TN		07/21/2025		959		5			5		964	964			
100180282	KENNETTICK	MA		11/25/2024		970		11			11		981	981			
100199334	SUPRISE	AZ		01/21/2025		1,036		112			112		1,148	1,148			
100140340	RIO RANCHO	NM		01/18/2024		991		39			39		1,030	1,030			
100175705	PROVIDENCE VILLAGE	TX		11/21/2024		948		67			67		1,015	1,015			
100248884	LANCASTER	CA		10/29/2025		1,146		15			15		1,161	1,161			
100266557	PROVO	UT		12/29/2025		276		1			1		277	277			
100171168	PALM BEACH GARDENS	FL		04/26/2018		1,936		60			60		1,996	1,996			
100193076	LATHROP	CA		02/10/2025		1,044		129			129		1,173	1,173			
100116774	BRASILETON	GA		07/20/2023		1,382		94			94		1,476	1,476			
100116394	FORT WASHINGTON	MD		07/20/2023		1,042		74			74		1,116	1,116			
100116483	DORAL	FL		07/20/2023		1,279		326			326		1,605	1,605			
100190027	MIRLE BEACH	SC		01/21/2025		891		89			89		980	980			
100120951	GOLDSBORO	PA		06/30/2023		818		16			16		834	834			
100024580	ELK GROVE	CA		09/20/2018		1,146		143			143		1,289	1,289			
100214374	SAN ANTONIO	TX		06/02/2025		1,141		95			95		1,236	1,236			
100113451	GLEN ALLEN	VA		06/29/2023		4,297		38			38		4,335	4,335			
100162556	FORT WORTH	TX		08/12/2024		3,470		79			79		3,549	3,549			
100132575	DAVENPORT	FL		11/03/2023		6,139		72			72		6,211	6,211			
100043219	CHULA VISTA	CA		06/13/2020		2,882		39			39		2,921	2,921			
100147987	FORT WYERS	FL		04/10/2024		738		3			3		741	741			
100061510	HOPKINS	MIN		06/01/2021		2,064		8			8		2,072	2,072			
100193134	WASHINGTON	DC		02/10/2025		901		57			57		958	958			
100116292	HOUSTON	TX		07/20/2023		1,430		272			272		1,702	1,702			
100143540	TUSCON	AZ		02/16/2024		928		8			8		936	936			
100141696	LAS VEGAS	NV		01/30/2024		719		10			10		729	729			
100140006	MIRLE BEACH	SC		01/09/2024		1,698		61			61		1,759	1,759			
100025927	DORAL	FL		09/20/2018		2,324		194			194		2,518	2,518			
100113966	WAILUKU	HI		05/25/2017		1,133		203			203		1,336	1,336			
100195173	CATONSVILLE	MD		02/24/2025		826		2			2		828	828			
100116644	AREA OF TORRANCE	CA		07/20/2023		1,302		376			376		1,678	1,678			
100137723	HAMPTON	VA		12/08/2023		916		53			53		969	969			
100026574	BAKERSFIELD	CA		09/26/2018		898		6			6		904	904			
100136692	GRAHAM	IA		11/27/2023		959		98			98		1,057	1,057			
100184393	PORTERVILLE	CA		12/16/2024		760		22			22		782	782			

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100268483	DUNEE	OR		12/29/2025		579		3			3		582		582		
100152624	MANSFIELD	TX		05/17/2024		768		1			1		769		769		
100108131	ODEE	FL		05/24/2023		870							870		870		
100196289	HUNTSVILLE	UT		11/20/2023		1,229		27			27		1,256		1,256		
100100833	EDGEMONT PARK	NJ		04/28/2023		1,039		36			36		1,075		1,075		
100152666	CHICAGO	IL		05/17/2024		810		3			3		813		813		
100211755	TACOMA	WA		05/19/2025		805		2			2		807		807		
100181946	FORT WORTH	TX		12/12/2024		885		19			19		904		904		
100243757	HYATTSVILLE	MD		09/29/2025		718		1			1		719		719		
100213885	AUBURN	VA		05/29/2025		1,211		33			33		1,244		1,244		
100161904	BLUE SPRINGS	MO		07/31/2024		798		18			18		816		816		
100163243	BLUE SPRINGS	MO		06/13/2024		808		8			8		816		816		
100163251	BLUE SPRINGS	MO		06/13/2024		809		7			7		816		816		
100200507	MILWAUKEE	WI		03/11/2025		816		3			3		819		819		
100195479	NORTH LAS VEGAS	NV		11/13/2023		1,005		87			87		1,092		1,092		
100137751	LAS VEGAS	NV		12/08/2023		1,341		62			62		1,403		1,403		
100218253	BOYNTON BEACH	FL		06/26/2025		496		9			9		505		505		
100113075	HUNTINGTON	NY		06/29/2023		852		412			412		1,264		1,264		
100114189	LOS ANGELES	CA		06/29/2023		537		11			11		548		548		
100179456	HANFORD	CA		11/21/2024		908		18			18		926		926		
100119221	BRASELTON	GA		07/31/2023		1,367		71			71		1,438		1,438		
100031568	TURLOCK	CA		03/29/2019		1,953		61			61		2,014		2,014		
10014500	NORWALK	CT		09/27/2017		2,399		153			153		2,552		2,552		
100100718	MILLINGTON	NJ		04/28/2023		1,205		72			72		1,277		1,277		
100013511	RIVERVILLE	VA		05/25/2017		1,157		111			111		1,268		1,268		
100026114	EVERETT	WA		09/20/2018		1,210		59			59		1,269		1,269		
100118006	STUARTS DRAFT	VA		07/20/2023		1,014		38			38		1,052		1,052		
100143364	CHICAGO	IL		02/16/2024		306		5			5		311		311		
100013628	WASHINGTON	DC		05/25/2017		1,379		203			203		1,582		1,582		
100161763	HACKETTSTOWN	NJ		07/31/2024		771		(39)			(39)		732		732		
100159331	PARRISH	FL		07/15/2024		966		11			11		977		977		
100151693	BUDA	TX		05/10/2024		842		14			14		856		856		
100120060	DURHAM	NC		06/11/2023		1,678		26			26		1,704		1,704		
100025541	VERNON	CA		09/20/2018		1,172		173			173		1,345		1,345		
100081507	ROSELLE	GA		03/18/2022		3,302		143			143		3,445		3,445		
100013772	LONDONDERY	NH		05/25/2017		1,114		86			86		1,200		1,200		
100144224	MONTGOMERY	AL		03/07/2024		940		11			11		951		951		
100226822	BUFFORD	GA		07/30/2025		19,512		547			547		20,059		20,059		
100173150	COOPERSTOWN	PA		10/30/2024		1,217		21			21		1,238		1,238		
100115016	NAVAJO	FL		07/14/2023		877							877		877		
100128156	WEST WILDMOOD	NJ		09/18/2023		753							753		753		
100179515	KERNAN	CA		11/21/2024		3,786							3,786		3,786		
100206204	WINTER HAVEN	FL		04/16/2025		910		47			47		957		957		
100204047	DAVIE	FL		03/28/2025		3,091		6			6		3,097		3,097		
100153962	BLUE SPRINGS	MO		06/05/2024		806		19			19		825		825		
100081258	LEANDER	TX		03/18/2022		1,652		45			45		1,697		1,697		
100118328	DULUTH	GA		07/31/2023		1,213		2			2		1,215		1,215		
100153232	IRVING	TX		05/30/2024		1,932		5			5		1,937		1,937		
100031298	CHULA VISTA	CA		03/29/2019		1,870		107			107		1,977		1,977		
100166232	GASTONIA	NC		09/09/2024		902		11			11		913		913		
100026099	SILVERA	GA		09/20/2018		1,265		151			151		1,416		1,416		

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	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015038	VANCOUVER	WA		05/08/2024		902		19			19		921				
10015043	VANCOUVER	WA		05/08/2024		902		19			19		921				
10026644	FREEDHOLD	NJ		12/29/2025		564	3	567	3		3		567				
100268747	APPOKA	FL		12/29/2025		573	8	581	8		8		581				
10027304	APPOKA	FL		01/15/2026		285					6		291				
100081022	CORVALLIS	OR		03/18/2022		1,976	74				74		2,050				
10004384	RANDALLSTOWN	MD		06/13/2020		715		185			185		900				
100031408	SOUTH GATE	CA		03/29/2019		1,720	64				64		1,784				
100204799	WILMETTE	IL		04/09/2025		800	10				10		810				
100137983	ZEPHYRHILLS	FL		12/13/2023		986		91			91		1,077				
10020502	BENTON	LA		03/11/2025		801		16			16		817				
10021895	MERCED	CA		06/27/2025		737		2			2		739				
100234579	MERCED	CA		06/28/2025		850		20			20		870				
100100864	FREDERICKSBURG	VA		04/28/2023		1,348		21			21		1,369				
100185476	MOSES LAKE	WA		12/20/2024		899		23			23		922				
100110287	OCEAN ISLE	NC		06/30/2023		916		2			2		918				
100081418	FREDINGTON SHORES	FL		03/18/2022		1,608		16			16		1,624				
100081532	EL MONTE	CA		03/18/2022		1,890		7			7		1,897				
100206678	BRIDGEPORT	CT		04/24/2025		1,070		104			104		1,174				
100162639	PARISH	FL		12/12/2024		839		3			3		842				
100195523	PROVO	UT		02/24/2025		1,860		115			115		1,975				
100138267	TUCSON	AZ		12/15/2023		755		6			6		761				
100042855	IMPERIAL BEACH	CA		05/28/2020		4,775		170			170		4,945				
100182167	SEVIERVILLE	TN		12/12/2024		2,144	9				9		2,153				
100189818	PARISH	FL		01/21/2025		911		93			93		1,004				
100013269	APPLE VALLEY	CA		05/25/2017		858		208			208		1,066				
100234850	MEXICO BEACH	FL		08/28/2025		571	40				40		611				
100215877	FRESNO	CA		06/13/2025		345		5			5		350				
100027022	VAN NUYS	CA		09/26/2018		2,576		91			91		2,667				
100138479	FORT WORTH	TX		11/20/2023		1,178	31				31		1,209				(301)
100113405	AVENTURA	FL		06/29/2023		768		267			267		1,035				
100212145	CHARLOTTE	NC		05/22/2025		843		47			47		890				
100127926	OAK RIDGE	NJ		09/08/2023		845		14			14		859				
100117446	BUCHANAN	TN		07/20/2023		1,826		62			62		1,888				
100100894	PARLUP	WV		04/28/2023		1,115		57			57		1,172				
100118066	ORLANDO	FL		07/20/2023		890	24				24		914				
100011654	BELLEVILLE	IL		03/08/2017		838		293			293		1,131				
100142739	GILBERT	AZ		06/29/2023		431		155			155		586				
100149364	SAN ANTONIO	TX		04/24/2024		2,801	216				216		3,017				
100087512	RICHMOND	TX		10/25/2022		2,560		151			151		2,711				
100030855	OCEANSIDE	CA		04/09/2019		5,704		43			43		5,747				
100113796	DOVER	ID		06/29/2023		784		352			352		1,136				
100126825	SANTA CRUZ	CA		08/30/2023		3,920		161			161		4,081				
100129379	AUBREY	TX		09/26/2023		856		6			6		862				
100013374	HACKENSACK	NJ		05/25/2017		1,604		222			222		1,826				
100013244	MEDFORD	OR		05/25/2017		1,991		402			402		2,393				
100228477	OCALA	FL		06/11/2025		827		5			5		832				
100152222	BATON ROUGE	LA		05/17/2024		739	4				4		743				
100152225	BATON ROUGE	LA		05/17/2024		739	4				4		743				
100148535	DAYTONA BEACH	FL		04/26/2024		740							743				
100214497	FLOWER MOUND	TX		06/06/2025		726	4				4		730				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100110450	FLOERMOUD	TX		06/30/2023		1,063		27			27		1,090				
100118041	ENGLEWOOD	CO		07/20/2023		1,097		236			236		1,333				
100132343	DAYTONA BEACH	FL		10/13/2023		694		3			3		697				
100113636	OAKLAND	CA		06/29/2023		1,965		258			258		2,223				
100074228	LA PRESENTIA	CA		12/09/2021		1,730		11			11		1,741				
100117693	SANTA CLARITA	CA		07/20/2023		975		32			32		1,007				
100031546	CARSON	CA		03/29/2019		1,818		30			30		1,848				
100166122	HOUSTON	TX		09/09/2024		2,584		7			7		2,591				
100025095	ROSELLE	IL		09/20/2018		1,295		256			256		1,551				
100227348	FLINT	MI		06/04/2025		783		1			1		784				
100031829	CONCORD	NC		03/29/2019		1,249		140			140		1,389				
100184425	PARLIER	CA		12/17/2024		734		3			3		737				
100182102	VAIL	CO		12/12/2024		957		74			74		1,031				
100192382	ANNA	TX		02/10/2025		816		7			7		823				
100081140	CORNELIUS	NC		03/18/2022		1,537		32			32		1,569				
100026671	BALDWIN PARK	CA		09/26/2018		1,745		61			61		1,806				
100179448	BRASELTON	GA		11/21/2024		915		13			13		928				
100148624	CATHEDRAL CITY	CA		05/15/2024		1,288		4			4		1,272				
100029801	CHARLESTON	SC		10/26/2018		1,861		214			214		2,075				
100218721	SPARKS	NV		06/27/2025		586		28			28		614				
100030195	FALLS CHURCH	VA		12/20/2018		1,336		170			170		1,506				
100117218	WINTERMEER	FL		07/20/2023		878		36			36		914				
100218651	ALLENTOON	PA		06/27/2025		2,350		9			9		2,359				
100067204	MANHATTAN BEACH	CA		10/25/2022		1,127		53			53		1,180				
100144816	NEW HAVEN	CT		03/13/2024		849		9			9		858				
10017497	SANFORD	FL		07/20/2023		750		28			28		778				
100111609	CORONA	CA		03/08/2017		1,097		269			269		1,366				
100012836	GARNERVILLE	NY		06/25/2017		958		154			154		1,112				
100151533	LAKEVILLE	MINN		06/10/2024		1,014		61			61		1,075				
100115458	SANTA ROSA	CA		07/17/2023		1,861		20			20		1,881				
100173430	RICHMOND	TX		10/29/2024		197		(9)			(9)		188				
100159946	FORT WORTH	TX		07/15/2024		925		19			19		944				
100182132	SARATOGA SPRINGS	NY		10/13/2023		864		8			8		872				
100109376	WESLEY CAPEL	FL		06/12/2023		1,348		8			8		1,356				
100000218	PLANTATION	FL		09/27/2016		4,221		12			12		4,233				
100087310	WOOD VILLAGE	OR		10/25/2022		891		61			61		952				
100091445	TORRANCE	CA		02/22/2023		576							576				
100175240	HENDERSON	NV		11/05/2024		943		31			31		974				
100150577	LAS VEGAS	NV		05/03/2024		855		6			6		861				
100166824	PROVO	UT		12/30/2024		925		32			32		957				
100107906	DAVENPORT	FL		05/19/2023		1,007		31			31		1,038				
100201229	VANCOUVER	WA		03/12/2025		2,012		133			133		2,145				
100211891	OCEAN CITY	NJ		05/19/2025		79,691		147			147		79,838				
100119400	MORENO VALLEY	CA		07/31/2023		1,081		36			36		1,117				
100166258	FORT WORTH	TX		09/09/2024		875		14			14		889				
401002924	BALTIMORE	MD		11/29/2023		415		(5)			(5)		410				
100144036	MANOR	TX		03/07/2024		880		2			2		882				
100031168	MODESTO	CA		03/29/2019		1,036		128			128		1,164				
100049782	GLOUCESTER CITY	NJ		11/20/2020		1,026		190			190		1,216				
100150951	SALEM	OR		06/08/2024		1,456		36			36		1,492				
100200226	RAYTOWN	MO		03/07/2025		760		1			1		761				

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
10015055	FAVETTEVILLE	NC		05/08/2024		956			40			40	996	996			
100108012	ATLANTA	GA		05/25/2023		1,336		1				1	1,337	1,004			(333)
100152275	DENVER	TX		06/17/2024		772	4		4				776	776			
100221523	TURLOCK	CA		07/29/2025		597		(3)	(3)				594	594			
100131750	SWIRNA	GA		10/06/2023		1,306		70				70	1,376	1,376			
100180196	PLANO	TX		11/25/2024		914		11				11	925	925			
100188771	HENDERSON	NV		01/09/2025		1,019		76				76	1,095	1,095			
100137736	ANTIOCH	CA		12/08/2023		1,191		39				39	1,230	1,230			
100155506	NAPLES	FL		05/03/2024		998		14				14	1,012	1,012			
100120582	NASHVILLE	TN		06/30/2023		749		5				5	754	754			
100025866	LOS ANGELES	CA		09/20/2018		1,951		34				34	1,985	1,985			
100273000	APPROKA	FL		01/15/2026		283		6				6	289	289			
100120508	DANBURY	CT		06/30/2023		822		6				6	828	828			
100199088	LAURENCEVILLE	GA		02/28/2025		830		5				5	835	835			
100147859	BLOOMINGDALE	NJ		04/08/2024		885		2				2	887	887			
100120962	CHARLOTTE	NC		06/30/2023		963		51				51	1,014	1,014			
10013823	NILES	IL		05/25/2017		1,201		127				127	1,328	1,328			
100192560	LAS VEGAS	NV		02/10/2025		876		67				67	943	943			
100226833	SMITHFIELD	NC		07/30/2025		816		42				42	858	858			
100141127	LAKE ELSINORE	CA		01/30/2024		716		(37)				(37)	679	679			
100149384	FAVETTEVILLE	NC		04/24/2024		965		36				36	1,001	1,001			
100027962	RIVERDALE	UT		10/26/2018		766		155				155	921	921			
100145786	LAKE HAWASI CITY	AZ		05/08/2024		863		31				31	894	894			
100136438	MARI COPA	AZ		11/20/2023		792		27				27	819	819			
100168438	DALLAS	TX		09/25/2024		924		6				6	930	930			
100179738	PARISH	FL		11/21/2024		1,757		75				75	1,832	1,832			
100181914	STOCKBRIDGE	GA		12/12/2024		679		2				2	681	681			
100028549	PHOENIX	AZ		10/26/2018		1,198		205				205	1,403	1,403			
100209500	DOUGLASVILLE	GA		04/29/2025		869		22				22	891	891			
10014854	FALLON	NV		07/10/2023		1,013		43				43	1,056	1,056			
100193296	RANDALLSTOWN	MD		02/10/2025		760		5				5	765	765			
100120027	EUREKA	CA		08/11/2023		841		3				3	844	844			
100191124	SAN ANTONIO	TX		01/29/2025		61		1				1	62	62			
100151033	MORFEE	NY		05/08/2024		965		35				35	1,000	1,000			
100112235	SOMERIA	CA		06/29/2023		1,002		267				267	1,269	1,269			
100136495	MIRTELE BEACH	SC		11/20/2023		930		106				106	1,036	1,036			
100197535	VALLEJO	CA		02/26/2025		905		31				31	936	936			
100128160	GULF SHORES	AL		08/18/2023		984		58				58	1,042	1,042			
100176337	DENVER	TX		12/08/2023		1,593		54				54	1,647	1,647			
100216600	DAHLONGA	GA		06/23/2025		1,094		92				92	1,186	1,186			
100195506	GOOSE CREEK	SC		02/24/2025		948		83				83	1,031	1,031			
100159385	VANCOUVER	WA		07/15/2024		925		15				15	940	940			
100039066	WICKLOW	IRL		09/27/2019		423		141				141	525	723	262	(64)	197
100190083	PALMYRA	VA		01/21/2025		902		16				16	918	918			
100195907	NOKOMIS	FL		11/10/2023		681		7				7	688	688			
100025866	DELTONA	FL		09/20/2018		4,265		80				80	4,345	4,345			
100198532	CLINTON	CT		02/28/2025		944		55				55	999	999			
100132110	PEACHTREE CITY	GA		10/13/2023		751		8				8	759	759			
100152645	NORTHLAKE	TX		05/17/2024		797							797	797			
100193570	BRADENTON	FL		02/10/2025		819		20				20	839	839			
100148548	DAVENPORT	FL		04/17/2024		879		17				17	896	896			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100216668	LARGO	FL		06/23/2025		7,089		354			354		7,443	7,443			
100116067	MARVILLE	IA		07/20/2023		884							884				
100119132	JURPA VALLEY	CA		07/28/2023		3,808		(10)			(10)		3,798	3,798			
100195234	DIOLA	GA		11/06/2023		1,173		76			76		1,249	1,249			
100024629	RIVERSIDE	CA		09/20/2018		2,127		328			328		2,455	2,455			
100147909	FORT WORTH	TX		04/08/2024		973		32			32		1,005	1,005			
100148425	WEST RICHLAND	IA		04/12/2024		1,007		37			37		1,044	1,044			
100147849	CASH GRANDE	AZ		04/08/2024		1,030		48			48		1,078	1,078			
100182429	CHICAGO	IL		12/12/2024		809		1			1		810	810			
100156764	NORTH LAS VEGAS	NV		06/26/2024		806		7			7		813	813			
100025907	VICTORVILLE	CA		09/20/2018		688		139			139		827	827			
100161754	HACKETTSTOWN	NJ		07/31/2024		764		(39)			(39)		725	725			
100151711	PHOENIX	AZ		05/10/2024		774		12			12		786	786			
100010825	WALDORF	MD		12/23/2016		315		153			153		468	468			
100179754	FORT WORTH	TX		11/21/2024		1,250		52			52		1,302	1,302			
100150502	GREEN COVE SPRINGS	FL		05/03/2024		873		11			11		884	884			
100114342	BOULE	MD		06/29/2023		800		425			425		1,225	1,225			
100013002	HENDERSON	NV		05/25/2017		810		158			158		968	968			
100195334	CHICO	CA		12/20/2024		885		15			15		900	900			
100140341	RIO RANCHO	MI		01/18/2024		978		38			38		1,016	1,016			
100171405	OAKLAND	CA		07/20/2023		1,081		266			266		1,347	1,347			
100216120	LOS ANGELES	CA		06/17/2025		828		1			1		829	829			
100193119	BREINIGSVILLE	PA		02/10/2025		967		78			78		1,045	1,045			
100176742	LITTLE ELM	TX		11/15/2024		940		45			45		985	985			
100181282	LAS VEGAS	NV		12/06/2024		779		7			7		786	786			
100026680	EL CAJON	CA		09/26/2018		2,321		40			40		2,361	2,361			
100030014	EAST HAMPTON	NY		12/20/2018		1,701		122			122		1,823	1,823			
100112374	HYATTSVILLE	MD		06/29/2023		260		209			209		469	469			
100063912	INDIANAPOLIS	IL		07/01/2021		1,649		11			11		1,660	1,660			
100181351	PETALUMA	CA		12/06/2024		4,972		3			3		4,975	4,975			
100028443	MURRIETTA	CA		10/26/2018		834		114			114		948	948			
100155837	TOLLESON	AZ		06/17/2024		10,186		453			453		10,619	10,619			
100202830	FLORENCE	AL		03/24/2025		807		6			6		813	813			
100189035	LAS VEGAS	NV		01/09/2025		761		1			1		762	762			
100213851	AUBURN	IA		05/29/2025		1,643		125			125		1,768	1,768			
100213775	BELTON	TX		05/29/2025		791		7			7		798	798			
100100677	LA PLATA	MD		04/28/2023		1,175		63			63		1,238	1,238			
100123960	CHARLOTTE	NC		09/25/2023		761		19			19		780	780			
100081282	SAN DIEGO	CA		03/18/2022		1,559		7			7		1,566	1,566			
100101647	KISSIMEE	FL		04/26/2023		979		20			20		999	999			
100123982	MOXINEY	TX		09/26/2023		834		8			8		842	842			
100119539	TOSHANNA	PA		07/28/2023		765		3			3		768	768			
100127607	SAN ANGELO	TX		09/08/2023		771		11			11		782	782			
100220394	HUTTO	TX		07/14/2025		826		65			65		891	891			
100024609	LINENHURST	NY		09/20/2018		726		488			488		1,214	1,214			
100136257	PUNTA GORDA	FL		11/20/2023		731		9			9		740	740			
100210135	FUQUAY VARIANA	NC		05/07/2025		1,090		55			55		1,145	1,145			
100100409	FLUSHING	NY		04/21/2023		1,216		130			130		1,346	1,346			
100137862	KISSIMEE	FL		12/08/2023		618		31			31		649	649			
100121037	SAN ANTONIO	TX		06/30/2023		759		11			11		770	770			
100179711	EAGLE MOUNTAIN	UT		11/21/2024		947		53			53		1,000	1,000			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020268	CLERMONT	FL		03/24/2025		783		9			9		792				
100024508	ATCO	NI		09/20/2018		605		486			486		1,091				
100151534	LAKEVILLE	MI		06/10/2024		1,006		61			61		1,067				
100180117	ARLINGTON	VA		12/30/2024		761		6			6		767				
100150538	FULSHEAR	TX		05/03/2024		850		7			7		857				
100048027	MURRIETA	CA		11/20/2020		930		127			127		1,057				
100214436	ANACORTES	VA		06/02/2025		2,735		29			29		2,764				
100193469	LYNN	MA		02/10/2025		724		8			8		732				
100127546	FRESNO	CA		09/08/2023		1,126		42			42		1,168				
100113822	TOAS RIVER	NI		06/29/2023		563		288			288		851				
100258111	SAN ANTONIO	TX		11/26/2025		843		1			1		844				
100117071	SAYVILLE	NY		07/20/2023		1,023		170			170		1,193				
100193085	EAGLE	ID		02/10/2025		1,193		145			145		1,338				
100133877	SPRING	TX		10/23/2023		1,068		52			52		1,120				
100186589	AMERICAN FORK	UT		12/30/2024		1,710		88			88		1,798				
100182488	ALEDO	TX		12/12/2024		1,071		4			4		1,075				
100159883	DALLAS	TX		07/15/2024		928		9			9		937				
100129304	MEBANE	NC		09/25/2023		3,355		175			175		3,530				
100100706	SHELTON	VA		04/28/2023		4,540		325			325		4,865				
100182288	BUFFORD	GA		12/12/2024		914		36			36		950				
100144191	FAVETTEVILLE	NC		03/07/2024		866		16			16		882				
100135069	EDMOND	OK		11/01/2023		870		32			32		902				
100031710	SUN VALLEY	CA		03/29/2019		1,986		198			198		2,186				
100272788	CLOVERDALE	CA		01/13/2026		273		2			2		275				
100086833	CENTRAL ISLIP	NY		10/24/2022		2,900		79			79		2,979				
100152826	FAVETTEVILLE	NC		05/17/2024		934		55			55		989				
1001010768	BIRMINGHAM	AL		12/23/2016		4,888		177			177		5,065				
100002066	SACRAMENTO	CA		09/27/2016		2,480		499			499		2,979				
100214841	HEWLETT	NC		06/11/2025		769		(24)			(24)		745				
100030650	FREDERICKSBURG	VA		04/09/2019		547		86			86		633				
100194810	ANGLER	NC		02/21/2025		893		29			29		922				
100136350	DENTON	TX		11/20/2023		891		98			98		989				
100115085	ROXBORO	NC		07/14/2023		529		1			1		530				
100116915	BLUE RIDGE	GA		07/20/2023		1,132		272			272		1,404				
100164545	MIRLIE BEACH	SC		08/21/2024		680		2			2		682				
100119334	SOMERS POINT	NJ		07/31/2023		830		8			8		838				
100189862	COLORADO SPRINGS	CO		01/21/2025		3,476		289			289		3,765				
100026656	LAS VEGAS	NV		08/26/2018		1,739		26			26		1,765				
100159206	CEDAR PARK	TX		07/15/2024		824		5			5		829				
100025026	NORTH LAS VEGAS	NV		09/20/2018		701		108			108		809				
100156838	HACKETTSTOWN	NJ		06/27/2024		750		(39)			(39)		711				
100143102	ATLANTA	GA		02/16/2024		815		2			2		817				
100101520	MOORE TOWNSHIP	NI		04/28/2023		1,117		45			45		1,162				
100136235	STERLING	VA		11/20/2023		663		6			6		669				
100181214	NORTH LAS VEGAS	NV		12/06/2024		821		44			44		865				
100235045	IRVING	TX		08/28/2025		628		2			2		630				
100112878	PORR SAINT LUCIE	FL		06/29/2023		911		329			329		1,240				
100011204	CHARLOTTESVILLE	VA		12/23/2016		2,945		468			468		3,413				
100162860	PLAINFIELD	NI		08/12/2024		2,623		59			59		2,682				
100026890	LOS ANGELES	CA		09/20/2018		1,855		20			20		1,875				
100149849	CHICAGO	IL		04/29/2024		643		6			6		649				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100132128	KENNEWICK	WA		10/13/2023		1,039		.45			.45		1,084		1,084		
100123663	BENTONVILLE	AR		09/29/2023		2,329		.6			.6		2,335		2,335		
100018199	WOODBRIDGE	VA		12/12/2024		.888	.22	.22					.890		.890		
100073069	NEW ORLEANS	LA		02/24/2022		1,616	.20	.20			.20		1,636		1,636		
100173945	NORTH CHARLESTON	SC		11/25/2024		804		.2			.2		.806		.806		
100186626	MOCK INEY	TX		12/30/2024		916		.31			.31		.947		.947		
100132136	DENTON	TX		10/13/2023		.984	.46	.46			.46		1,030		1,030		
100120693	MEANE	NC		08/25/2023		1,138		.48			.48		1,186		1,186		
100186966	MOCK INEY	TX		01/07/2025		6,064		.100			.100		6,164		6,164		
100189304	NORTH CHESTERFIELD	VA		01/21/2025		.846		.18			.18		.864		.864		
100119227	NASHVILLE	TN		07/31/2023		.895		.4			.4		.899		.899		
100159408	ZEPHYRHILLS	FL		07/15/2024		.900		.12			.12		.912		.912		
100101507	CALDWELL	NJ		04/26/2023		1,251		.121			.121		1,372		1,372		
100135467	MODERNA	CA		11/13/2023		.984		.91			.91		1,075		1,075		
100136329	SARASOTA	FL		11/20/2023		2,486		.29			.29		2,515		2,515		
100186593	MUNDELEIN	IL		12/30/2024		2,526		.130			.130		2,656		2,656		
100156914	DUBLIN	CA		06/27/2024		.666		.29			.29		.637		.637		
100156915	DUBLIN	CA		06/27/2024		.667		.30			.30		.637		.637		
100156916	DUBLIN	CA		06/27/2024		.667		.30			.30		.637		.637		
100156921	DUBLIN	CA		06/27/2024		.667		.30			.30		.637		.637		
100128003	MURFREESBORO	TN		09/08/2023		1,444		.94			.94		1,538		1,538		
100100937	NEW CARROLLTON	MD		04/28/2023		1,075		.30			.30		1,105		1,105		
100179953	PALM COAST	FL		11/25/2024		.895		.57			.57		.952		.952		
100031108	SACRAMENTO	CA		03/29/2019		1,187		.175			.175		1,362		1,362		
100211585	SWEDESBORO	NJ		06/23/2025		.675		.7			.7		.682		.682		
100101525	WAKE FOREST	NC		04/26/2023		1,762		.58			.58		1,820		1,820		
100213884	LIBERTY HILL	TX		05/29/2025		.830	.2	.2					.832		.832		
100049772	BRECKENRIDGE	CO		11/20/2020		.415		.176			.176		.591		.591		
100140293	LOGANVILLE	GA		01/18/2024		.925	.6	.6			.6		.931		.931		
100120278	ROUND LAKE BEACH	IL		06/18/2023		.480	.1	.1					.481		.481		
100116964	JUNO BEACH	FL		07/20/2023		1,140		.188			.188		1,328		1,328		
100117400	GARDEN GROVE	CA		07/20/2023		1,413	.36	.36			.36		1,449		1,449		
100091167	DEERHAI	WA		01/31/2023		.887	.16	.16			.16		.903		.903		
100200332	BRASELTON	GA		03/10/2025		.932		.69			.69		1,001		1,001		
100201236	MADISON	WI		09/12/2025		.965		.92			.92		1,077		1,077		
100075953	COMMERCE CITY	CO		04/25/2022		1,635	.20	.20			.20		1,655		1,655		
100113459	YORKERS	NY		06/29/2023		.580		.394			.394		.974		.974		
100087426	AUSTIN	TX		10/25/2022		1,071		.33			.33		1,104		1,104		
100172768	PASCO	WA		12/06/2024		1,004	.11	.11			.11		1,015		1,015		
100024970	VACAVILLE	CA		09/20/2018		.792		.100			.100		.892		.892		
100159367	NORTH LAS VEGAS	NV		07/15/2024		1,611		.12			.12		1,623		1,289		(324)
100110372	AUSTIN	TX		06/30/2023		.914	.6	.6			.6		.920		.920		
100026891	ANTIOCH	CA		09/26/2018		1,711		.13			.13		1,724		1,724		
100168428	WASHINGTON	DC		09/25/2024		.921		.9			.9		.930		.930		
100192568	MIRTELE BEACH	SC		02/10/2025		.868		.67			.67		.935		.935		
100031662	RICHMOND	TX		03/29/2019		1,225		.128			.128		1,353		1,353		
100127963	SNYRA	GA		09/08/2023		1,052		.54			.54		1,106		1,106		
100128104	ANTIOCH	CA		09/08/2023		.943	.28	.28			.28		.971		.971		
100116261	SILVER SPRING	MD		07/20/2023		3,153		.423			.423		3,576		3,576		
100012613	EVERETT	WA		06/25/2017		.698		.153			.153		.851		.851		
100014479	ELELE	HI		09/27/2017		1,815		.20			.20		1,835		1,835		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	2	3					8	9	10	11							12
			State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10003657	SOUTH OZONE PARK		NY		04/09/2019		2,123		141			141		2,264	2,264			
10013203	MELISSA		TX		10/13/2023		1,875		17			17		1,892	1,892			
10019301	ACIORTH		GA		02/10/2025		1,414		125			125		1,539	1,539			
10008745	STUART		FL		10/25/2022		1,212		120			120		1,332	1,332			
10001239	OAK HILLS		CA		05/25/2017		805		229			229		1,034	1,034			
10002976	LOS ANGELES		CA		10/26/2018		3,182		130			130		3,312	3,312			
10001191	GERMANTOWN		MD		03/08/2017		1,711		229			229		1,940	1,940			
10021616	GREENSBORO		NC		06/17/2025		748		8			8		756	756			
100219748	GREENSBORO		NC		07/08/2025		746		10			10		756	756			
100017060	AVON		CO		04/26/2018		1,667		69			69		1,736	1,736			
100027878	DISTRICT HEIGHTS		MD		10/26/2018		947		73			73		1,020	1,020			
100179451	DENTON		TX		11/21/2024		908		13			13		921	921			
100087465	OLD BRIDGE		NJ		10/25/2022		1,116		123			123		1,239	1,239			
10014841	CHARLOTTE		NC		03/13/2024		842		5			5		847	847			
100133556	SAYRA		GA		10/23/2023		3,587		60			60		3,647	3,647			
100195569	CHARLOTTE		NC		11/13/2023		722		13			13		735	735			
100011697	ORLANDO		FL		03/08/2017		694		161			161		855	855			
100221807	FRESNO		CA		07/25/2025		1,468		1			1		1,469	1,469			
100129604	DAVENPORT		FL		09/29/2023		1,007		41			41		1,048	1,048			
100120693	HANSON		MA		06/28/2023		705		398			398		1,103	1,103			
100100619	DENVER		CO		04/28/2023		1,245		148			148		1,393	1,393			
100143219	LAURENCEVILLE		GA		02/16/2024		800		1			1		801	801			
100014320	GUILFORD		CT		09/27/2017		1,057		123			123		1,180	1,180			
100190058	HAMPTON		NH		01/21/2025		836		40			40		876	876			
100169030	TAYLOR		TX		09/27/2024		682		4			4		686	686			
100195301	ALBUQUERQUE		NM		11/13/2023		728		2			2		730	730			
100202567	VIENELL		NC		03/21/2025		11,344		671			671		12,015	12,015			
100190000	NORTH LAS VEGAS		NV		01/21/2025		1,501		119			119		1,620	1,620			
100174901	FULSHEAR		TX		10/31/2024		1,000		35			35		1,035	1,035			
100142752	OAKWOOD		GA		02/08/2024		914		3			3		917	917			
100065457	BRIDGEPORT		CT		07/28/2021		1,749		8			8		1,757	1,757			
100111934	MARTINSBURG		WV		06/29/2023		1,001		402			402		1,403	1,403			
100161436	HOUSTON		TX		07/29/2024		679		20			20		699	699			
100164603	BERLIN		MA		06/26/2024		847		36			36		883	883			
100115089	DANSONVILLE		GA		07/14/2023		944		11			11		955	955			
100216354	SAINT CLOUD		FL		06/20/2025		703		11			11		714	714			
100116137	PICO RIVERA		CA		07/20/2023		13,443		2,145			2,145		15,588	15,588			
100030320	PITTSBURG		CA		12/20/2018		1,464		41			41		1,505	1,505			
100107799	PALM BAY		FL		05/19/2023		991		34			34		1,025	1,025			
100228507	COLUMBUS		OH		08/11/2025		863		37			37		900	900			
100116691	BROOKSHIRE		TX		07/20/2023		1,396		115			115		1,501	1,501			
100196321	THE WOODLANDS		TX		11/20/2023		737		9			9		746	746			
100103692	ANSONIA		CT		05/08/2023		1,109		30			30		1,139	1,139			
100131615	WESTFIELD		NJ		10/06/2023		728		17			17		745	745			
100116398	WEST JORDAN		UT		07/20/2023		1,080		105			105		1,185	1,185			
100236169	KISSIMEE		FL		09/10/2025		755		3			3		758	758			
100229493	BAKERSFIELD		CA		08/22/2025		744		14			14		758	758			
100179681	VALENCIA		CA		11/21/2024		1,000		62			62		1,062	1,062			
100196569	MERIDIAN		ID		11/28/2023		744		2			2		746	746			
100198984	APOLLO BEACH		FL		12/21/2023		635		479			479		1,114	1,114			
100165396	FISHERS		IN		12/20/2024		885		23			23		908	908			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100194636	BELTON	TX		02/21/2025		884		24			24		908	908			
100218822	DARIEN	CT		06/27/2025		534	1				1		535	535			
4001067151	TRENTON	NJ		02/29/2024		701		(21)			(21)		680	680			
100029360	LONGWOOD	FL		10/26/2018		1,195	121				121		1,316	1,316			
100202558	VAIL	CO		03/21/2025		964		80			80		1,044	1,044			
100026197	NORTH BAYLON	NY		09/20/2018		938		225			225		1,063	1,063			
100195865	NEPTUNE	NJ		11/16/2023		748	2				2		750	750			
100088824	MONROE	NY		11/15/2022		459	(8)				(8)		451	451			
100151546	HENDERSON	NV		05/10/2024		951		59			59		1,010	1,010			
100188893	SALEM	OR		01/09/2025		736	2				2		738	738			
100109857	WATERBURY	CT		06/22/2023		727		(34)			(34)		693	693			
100029716	EVERETT	WA		10/26/2018		1,045		103			103		1,148	1,148			
100140243	FORT WORTH	TX		01/18/2024		883	4				4		887	887			
100137807	ALPHARETTA	GA		12/08/2023		7,457		(26)			(26)		7,431	7,431			
100193838	NEWMAN	GA		11/10/2023		555		16			16		571	571			
100220288	LAFAVETTE	CA		07/11/2025		749		13			13		762	762			
100195861	WASHINGTON	DC		07/15/2024		890		18			18		908	908			
100025576	PERTH AMBOY	NJ		09/20/2018		886		260			260		1,146	1,146			
100148562	MELISSA	TX		04/12/2024		848	1				1		849	849			
100031304	PITTSBURG	CA		03/29/2019		1,241		126			126		1,367	1,367			
100152544	CORCORAN	MI		05/17/2024		978		56			56		1,034	1,034			
100156522	LOGANVILLE	GA		05/03/2024		885	24				24		909	909			
100044059	RIALTO	CA		06/19/2020		549	234				234		783	783			
100091045	ORLANDO	FL		01/31/2023		1,426	3				3		1,429	1,429			
100089200	CAROLINA BEACH	NC		11/18/2022		1,808	4				4		1,812	1,812			
100135829	MEBANE	NC		11/10/2023		909	38				38		947	947			
100000205	FORTUNA	CA		09/27/2016		878		82			82		960	960			
100140264	CLAVIS	CA		01/18/2024		1,013		27			27		1,040	1,040			
100140334	LAS VEGAS	NV		01/18/2024		874		7			7		881	881			
100012705	OCEAN CITY	NJ		05/25/2017		1,021		109			109		1,130	1,130			
100244813	AUSTIN	TX		09/29/2025		866		7			7		873	873			
100011729	FALLS CHURCH	VA		03/08/2017		1,876		471			471		2,347	2,347			
100195878	MERCED	CA		11/13/2023		2,870		170			170		3,040	3,040			
100028202	LAS VEGAS	NV		10/26/2018		1,496		36			36		1,532	1,532			
100025945	PALMDALE	CA		09/20/2018		927		185			185		812	812			
100031114	SACRAMENTO	CA		03/29/2019		1,304		108			108		1,412	1,412			
100043188	CORONA	CA		05/28/2020		1,732		60			60		1,792	1,792			
100133118	VIRGINIA BEACH	VA		11/29/2023		715		7			7		722	722			
100196863	ANNA	TX		11/27/2023		873		7			7		880	880			
100166893	MONTGOMERY	AL		01/07/2025		759		1			1		760	760			
100228468	CAPE CORAL	FL		06/11/2025		860		38			38		888	888			
100066596	ANNAPOLIS	MD		06/02/2021		2,158		1			1		2,159	2,159			
100182280	FORT WORTH	TX		12/12/2024		901		41			41		942	942			
100105652	FORT WORTH	TX		07/21/2023		797		4			4		801	801			
100078247	DEARBORN	MI		02/10/2022		962		(21)			(21)		941	941			
100161764	HACKETTSTOWN	NJ		07/31/2024		750		(39)			(39)		711	711			
100118547	DAVENSVILLE	GA		07/28/2023		861		24			24		885	885			
100188811	WASHINGTON	DC		01/09/2025		1,381		44			44		1,425	1,425			
100152707	WENDELL	NC		05/17/2024		882		40			40		922	922			
100192297	OVERLAND PARK	KS		10/13/2023		801		1			1		802	802			
100071344	GRANDVIEW	MO		10/01/2021		1,680		14			14		1,694	1,694			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100128044	BALTIMORE	MD		08/08/2023		864		33			33		897				
100091382	ORLANDO BEACH	FL		02/22/2023		501		1			1		502				
100206691	PARTISH	FL		04/24/2025		939		62			62		1,001				
100031038	FAIRFIELD	CA		03/29/2019		1,265	104				104		1,369				
100113835	GLENN DALE	MD		06/29/2023		766		330			330		1,096				
100024081	AMTIDCH	CA		06/20/2018		940		128			128		1,068				
100203034	FORT WORTH	TX		03/21/2025		2,083		105			105		2,188				
100017382	SYLMAR	CA		04/26/2018		4,723		2			2		4,725				
100030374	OUTLER BAY	FL		03/29/2019		1,389		252			252		1,641				
100114739	HEBER	UT		07/10/2023		990		14			14		1,004				
100132258	LEBANON	OR		10/13/2023		817		4			4		821				
100000165	MCHENRY	MD		09/21/2016		988		793			793		1,381				
100149103	FITCHBURG	MA		04/19/2024		1,249		(52)			(52)		1,197				
100174865	SAN ANTONIO	TX		10/31/2024		1,511		57			57		1,568				
100149562	CHARLOTTE	NC		04/26/2024		837		1			1		838				
100200607	DENISON	TX		03/11/2025		824		4			4		828				
100203093	DENISON	TX		03/26/2025		825		3			3		828				
100110192	DURHAM	NC		06/30/2023		2,016		8			8		2,024				
100193042	LYNCHBURG	VA		02/10/2025		718							718				
100119058	BOCA RATON	FL		07/31/2023		899		15			15		914				
100216738	BUDA	TX		06/23/2025		826		3			3		829				
100194651	ORLANDO	FL		02/21/2025		1,945		19			19		1,964				
100171563	FORT WORTH	TX		10/16/2024		895		16			16		911				
100201338	FAVETTEVILLE	NC		03/12/2025		721		5			5		726				
100135077	DENON	TX		11/01/2023		981		92			92		1,073				
100135059	MADRA	CA		11/13/2023		1,294		120			120		1,414				
100154752	ORONOGO	MO		07/19/2024		827		15			15		842				
100193133	FORT WORTH	TX		02/10/2025		867		62			62		929				
100170282	SHAKOPEE	MIN		10/08/2024		937		14			14		951				
100129389	KNOXVILLE	TN		09/26/2023		776		7			7		783				
100120891	MCDONOUGH	GA		06/30/2023		4,776		64			64		4,840				
100166243	MOX INNEY	TX		09/09/2024		2,269		32			32		2,301				
100110448	DENON	TX		06/30/2023		1,154		83			83		1,237				
100031663	FAIRFIELD	CA		03/29/2019		1,638		20			20		1,658				
100116304	BROOKLYN	NY		07/20/2024		1,276		284			284		1,560				
100026597	ORANGE	CA		09/26/2018		2,233		34			34		2,267				
100161078	FISHERS	IN		07/24/2024		818		7			7		825				
100151050	HENDERSON	NV		05/08/2024		929		50			50		979				
100253556	BRADON	FL		10/30/2025		2,260		42			42		2,302				
100048847	ORLANDO	FL		11/20/2020		2,298		386			386		2,684				
100089042	SAN ANTONIO	TX		11/04/2022		953		17			17		970				
100103720	TAMPA	FL		05/08/2023		785		7			7		792				
100188271	LAS VEGAS	NV		01/08/2025		1,748		98			98		1,846				
100081151	MATTHEWS	NC		03/18/2022		1,492		24			24		1,516				
100081408	MATTHEWS	NC		03/18/2022		1,492		24			24		1,516				
100182040	CINCINNATI	KY		12/12/2024		817		6			6		823				
100110309	NASHVILLE	TN		06/30/2023		857		3			3		860				
100014059	LANCASTER	CA		05/25/2017		1,161		89			89		1,250				
100081347	HOUSTON	TX		03/18/2022		1,506		31			31		1,537				
100150732	MADISON	IL		06/06/2024		985		56			56		1,041				
100188542	THERMAL	CA		01/09/2025		707		10			10		717				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100188573	CHICAGO	IL		02/10/2025		715		2			2		717				
100063846	SLINGERLANDS	NY		07/01/2021		1,882		1			1		1,883				
100282319	MARI COPA	AZ		02/27/2026		358		48			48		406				
100111479	SOMERSET	VA		06/29/2023		530		394			394		924				
100175155	DAVENPORT	FL		11/05/2024		1,985		24			24		2,009				
100132313	PORT ORCHARD	WA		10/13/2023		972		26			26		998				
100182084	DURHAM	NC		12/12/2024		859		12			12		871				
100136508	PRINCETON	IN		11/20/2023		818		51			51		869				
100182488	DURHAM	NC		12/12/2024		817							817				
100181975	BELLEVUE	WA		12/12/2024		831		11			11		842				
100165931	ANNAPOLIS	MD		12/26/2024		913		1			1		914				
100164090	BALTIMORE	MD		08/21/2024		755		4			4		759				
100129319	DAVISVILLE	GA		09/25/2023		934		44			44		978				
100181941	WILWOOD CREST	NJ		12/12/2024		800		8			8		808				
100013333	SAINT CLOUD	FL		05/25/2017		690		130			130		820				
100142701	SAN ANTONIO	TX		02/08/2024		952		14			14		966				
10017582	ALTAMONTE SPRINGS	FL		07/20/2023		160		3			3		163				
100191308	NORTH MIAMI	FL		01/30/2025		764		5			5		769				
100119152	PINEDALE	AZ		07/31/2023		802		14			14		816				
100149424	MARI COPA	AZ		04/24/2024		1,049		72			72		1,121				
100273689	EL PASO	TX		01/28/2026		269							269				
10014877	ANNA	TX		07/14/2023		810		6			6		816				
100147868	WOODBURY	NY		04/08/2024		960		29			29		989				
100140709	FORT WORTH	TX		01/09/2024		2,443		100			100		2,543				
100116307	SYOSSET	NY		07/20/2023		1,298		289			289		1,587				
100043892	PALM HARBOR	FL		08/19/2020		632		51			51		683				
100172993	HENDERSON	NV		10/23/2024		909		5			5		914				
100119248	PARRISH	FL		07/31/2023		2,725		73			73		2,798				
100013347	SACRAMENTO	CA		05/25/2017		731		203			203		934				
100044254	WATSONVILLE	CA		08/19/2020		949		223			223		1,172				
100013297	GREEN VALLEY	CA		05/25/2017		1,217		320			320		1,537				
100190018	CANDLER	NC		01/21/2025		857		75			75		932				
100128127	LEVI SLBURG	TN		09/08/2023		1,009		11			11		1,020				
100221117	TEHPALE	GA		07/21/2025		788		2			2		790				
100078884	BRIDGEPORT	CT		02/24/2022		1,624		9			9		1,633				
100138287	CHARLOTTE	NC		12/18/2023		612		8			8		620				
100115079	PARRISH	FL		07/14/2023		851							851				
100119217	DUGSPUR	VA		07/31/2023		849		4			4		853				
100188675	VALLEJO	CA		02/10/2025		799		7			7		806				
100113375	OXNARD	CA		06/29/2023		608		163			163		771				
100206180	GALLWAY	OH		04/16/2025		2,405		148			148		2,553				
100112901	KINSTON	NY		06/29/2023		760		266			266		1,026				
100000569	SAINT LOUIS	MO		09/21/2016		3,477		187			187		3,664				
100273910	LEHIGH ACRES	FL		07/26/2026		493		8			8		501				
100182084	INDIAN TRAIL	NC		12/12/2024		890		31			31		921				
100100857	NORTH LAS VEGAS	NV		04/28/2023		1,101		21			21		1,122				
100261588	BRANDON	FL		12/05/2025		655		6			6		661				
100129363	GARNER	NC		09/25/2023		937		45			45		982				
100193098	WAKE FOREST	NC		02/10/2025		20,514		1,810			1,810		22,324				
100025199	FALLBROOK	CA		08/20/2018		2,097		212			212		2,309				
100129555	HENDERSON	NV		09/29/2023		932		50			50		982				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081254	HENDERSON	WV		03/18/2022		1,615			39		39		1,654		1,654		
100066945	MEDFORD	OR		06/02/2021		1,676		2			2		1,678		1,678		
100029711	MONROE	NY		10/26/2018		1,125		62			62		1,187		1,187		
100103531	WEST PALM BEACH	FL		05/08/2023		240			1		1		241		241		
100066894	GOOD YEAR	AZ		06/02/2021		1,844			3		3		1,847		1,847		
100185408	COLLEGE STATION	TX		12/20/2024		800		2			2		802		802		
100148006	CHARLOTTE	NC		04/10/2024		802							802		802		
100175920	MISSOURI CITY	TX		11/12/2024		554		17			17		571		571		
100181545	WINDSOR	CT		12/09/2024		500		(18)			(18)		482		482		
100172941	MERCED	CA		10/25/2024		776		2			2		778		778		
100112415	OLD BRIDGE	NJ		06/29/2023		757		113			113		870		870		
100168432	GEORGETOWN	TX		09/25/2024		967		29			29		996		996		
100031557	PEMERCOE PINES	FL		03/29/2019		977		167			167		1,144		1,144		
100043138	MASSAHEUA	NY		05/28/2020		3,022		41			41		3,063		3,063		
100081210	NEW BRAUNFELS	TX		03/18/2022		1,564		28			28		1,592		1,592		
100101171	MONTGOMERY	AL		04/28/2023		1,624		45			45		1,669		1,669		
100113465	OCEANSIDE	CA		06/29/2023		825		69			69		894		894		
100025985	CLUSTER	NJ		09/20/2018		1,388		152			152		1,520		1,520		
100145783	LIVINGSTON	NJ		05/08/2024		882		5			5		887		887		
100162886	JACKSONVILLE	FL		12/12/2024		728		4			4		732		732		
100060504	ONTARIO	CA		03/10/2022		1,537		33			33		1,570		1,570		
100200337	GEORGETOWN	TX		03/10/2025		787		6			6		793		793		
100175281	INDIANAPOLIS	IL		11/05/2024		882		8			8		890		890		
100028384	GRASS VALLEY	CA		10/26/2018		879		123			123		1,002		1,002		
100116894	LA OREGENTA	CA		07/20/2023		978		54			54		1,032		1,032		
100158690	SAINT AUGUSTINE	FL		07/10/2024		1,293		37			37		1,330		1,330		
100114833	CRESTVIEW	FL		07/10/2023		811			3		3		814		814		
100197518	JOHNS TOWN	OH		02/26/2025		953		53			53		1,006		1,006		
100127986	LAS VEGAS	NV		09/08/2023		879		57			57		936		936		
100153634	CLERMONT	FL		09/31/2024		709			6		6		715		715		
100152617	HOUSTON	TX		05/17/2024		762			2		2		764		764		
100182233	DENTON	TX		12/12/2024		2,101		126			126		2,227		2,227		
100179713	FORT WORTH	TX		11/21/2024		962		67			67		1,029		1,029		
100049475	STERLING HEIGHTS	MI		11/20/2020		330		123			123		453		453		
100199042	ANGIER	NC		02/28/2025		796			1		1		799		799		
100030793	JAMAICA	NY		04/09/2019		876		245			245		1,121		1,121		
100155943	FERNLEY	NV		07/15/2024		2,788		45			45		2,833		2,833		
100152824	CAPE CORAL	FL		05/17/2024		777		6			6		783		783		
100156159	GLASSBORO	NJ		07/25/2024		693							693		693		
100194182	MORROSS	GA		02/14/2025		755		14			14		769		769		
100000824	WOODBURN	OR		04/28/2023		2,675		161			161		2,836		2,836		
100131774	VALLEJO	CA		10/06/2023		1,135		21			21		1,156		1,156		
100179574	AMERICAN FORK	UT		11/21/2024		939		39			39		978		978		
100101651	MODESTO	CA		04/26/2023		2,547			4		4		2,551		2,551		
100031769	ESCONDIDO	CA		03/29/2019		1,661		89			89		1,750		1,750		
100100656	WOODBRIE	VA		04/28/2023		1,158			40		40		1,198		1,198		
100119533	SNELLVILLE	GA		07/28/2023		887			2		2		889		889		
100114526	BAYVILLE	NY		06/29/2023		923			7		7		930		930		
100148408	HENDERSON	NV		04/12/2024		981		43			43		1,024		1,024		
100176546	HAFTON	MI		11/15/2024		928		45			45		973		973		
100182300	ELK GROVE	CA		12/12/2024		874		20			20		894		894		

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100028754	FRAMINGHAM	MA		10/26/2018		176		170			170		906		906		
100100428	KING OF PRUSSIA	PA		04/27/2023		2,867		245			245		3,112		3,112		
100139124	TRAVELERS REST	SC		12/28/2023		891		(17)			(17)		874		(17)		
100112678	DESERT HOT SPRINGS	CA		06/29/2023		377		294			294		671		671		
100044282	CARSON	CA		08/19/2020		1,838		219			219		2,057		2,057		
100148757	SAINT AUGUSTINE	FL		04/17/2024		1,011		89			89		1,100		1,100		
100116704	EASTVALE	CA		07/20/2023		1,305		69			69		1,374		1,374		
100148614	ACWORTH	GA		04/12/2024		873		7			7		880		880		
100142690	NORTH LAS VEGAS	NV		02/08/2024		931							931		931		
100193136	WINCHESTER	MA		02/10/2025		873		55			55		928		928		
100137674	LOGANVILLE	GA		12/08/2023		871		33			33		904		904		
100137671	DALLAS	TX		12/08/2023		882		36			36		918		918		
100258294	LAS VEGAS	NV		12/05/2025		512		1			1		513		513		
100027006	AZUSA	CA		09/26/2018		1,246		23			23		1,269		1,269		
100199805	DAVENPORT	FL		01/21/2025		836		68			68		904		904		
100137979	OAK POINT	TX		12/13/2023		22,612		355			355		22,967		22,967		
100286746	MONROE	NY		12/29/2025		558		8			8		566		566		
100026110	PARMOUNT	CA		09/20/2018		1,033		215			215		1,248		1,248		
100135533	CANYON LAKE	TX		11/13/2023		727		14			14		741		741		
100031167	STOCKTON	CA		03/29/2019		825		152			152		977		977		
100273118	FLYSEAR	TX		01/15/2026		295		8			8		303		303		
10011611	METUCHEN	NJ		03/08/2017		1,896		384			384		2,280		2,280		
100195530	SAVANNAH	GA		12/20/2024		823		3			3		826		826		
100166205	SAN ANTONIO	TX		09/09/2024		844		23			23		867		867		
100030634	KISSIMEE	FL		04/09/2019		483		243			243		726		726		
100173257	SAN TAN VALLEY	AZ		10/30/2024		1,032		49			49		1,081		1,081		
100141524	SEVERANCE	CO		01/30/2024		760		14			14		774		774		
100182128	GOOSE CREEK	SC		12/12/2024		880							880		880		
100000387	PHOENIX	AZ		09/27/2016		547		220			220		767		767		
100208647	HATTISVILLE	MO		04/29/2025		760		3			3		763		763		
100216569	LEXINGTON	KY		06/23/2025		828		67			67		895		895		
100180391	RICHMOND	TX		11/25/2024		863		13			13		876		876		
100182292	ROCKPORT	TX		12/12/2024		982		87			87		1,069		1,069		
100087333	PANAMA CITY BEACH	FL		10/25/2022		3,398		303			303		3,701		3,701		
100179952	SUMNERVILLE	SC		11/25/2024		559		13			13		572		572		
100171841	MORENO VALLEY	CA		10/16/2024		1,071		43			43		1,114		1,114		
100148825	LOGANVILLE	GA		04/17/2024		917		43			43		960		960		
100081592	HOUSTON	TX		03/18/2022		1,396		18			18		1,414		1,414		
100179948	OCALA	FL		11/25/2024		1,173		31			31		1,204		1,204		
100031587	OAKLAND PARK	FL		03/29/2019		937		77			77		1,014		1,014		
100140126	MERCED	CA		07/09/2024		1,701		2			2		1,703		1,703		
100078903	LARGO	FL		02/24/2022		1,757		19			19		1,776		1,776		
100149466	MIDDLEBURG	FL		04/24/2024		854							854		854		
100181936	GRAND RAPIDS	MI		12/12/2024		1,159		33			33		1,192		1,192		
100155934	PFLUGERVILLE	TX		06/17/2024		910		20			20		930		930		
100149564	CHARLOTTE	NC		04/26/2024		879		1			1		880		880		
100194010	HOUSTON	TX		02/11/2025		707		10			10		717		717		
100146559	ANNA	TX		03/26/2024		851		10			10		861		861		
100081268	TRACY	CA		03/18/2022		1,586		40			40		1,626		1,626		
100081277	PHOENIX	AZ		03/18/2022		1,513		24			24		1,537		1,537		
100110429	PHILADELPHIA	PA		06/30/2023		1,576		21			21		1,597		1,597		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016237	STERNS CITY	VA		12/12/2024		599		24			24		623				
10002567	HYATTSVILLE	MD		09/20/2018		1,350		137			137		1,487				
100160158	MIDDLETON	VA		07/17/2024		918		14			14		932				
100162382	DAHLONEGA	GA		12/12/2024		1,012		46			46		1,058				
100131849	BALTIMORE	MD		10/06/2023		596		1			1		597				
100151653	NORTH LAS VEGAS	NV		05/10/2024		736		33			33		769				
100144815	LAS VEGAS	NV		03/13/2024		711							711				
100132797	PORT ST. LUCIE	FL		11/03/2023		453		13			13		466				
100024659	PATERSON	NJ		09/20/2018		528		311			311		839				
100024704	JACKSONVILLE	FL		09/20/2018		886		218			218		1,104				
100025393	SELLERSBURG	IN		09/20/2018		1,000		130			130		1,130				
100132265	DAYTONA BEACH	FL		10/13/2023		846		22			22		868				
100031669	PACIFICA	CA		03/18/2022		2,215		61			61		2,276				
100160029	COLUMBIA HEIGHTS	MI		07/17/2024		819		4			4		823				
100145815	MOUNT PROSPECT	IL		05/08/2024		686		3			3		689				
100013066	BELL GARDENS	CA		05/25/2017		943		213			213		1,156				
100135044	TOLEDO	MI		11/13/2023		667		4			4		671				
100133397	LADSON	SC		10/23/2023		941		71			71		1,012				
100112370	EAST PATCHOGUE	NY		06/29/2023		634		216			216		850				
100103019	HONOLULU	FL		06/22/2023		201		(9)			(9)		192				
100029429	KENESAW	GA		10/26/2018		1,716		5			5		1,721				
100161753	HACKETTSTOWN	NJ		07/31/2024		747		(41)			(41)		706				
100116013	SUGAR LAND	TX		07/20/2023		1,322		23			23		1,345				
100180323	FORT WORTH	TX		11/25/2024		4,233		106			106		4,339				
100110244	NORTH WILLOWOOD	NJ		06/30/2023		1,022		30			30		1,052				
100236042	SMITHVILLE	TN		09/19/2025		2,014		16			16		2,030				
100147745	RIVERVIEW	FL		04/08/2024		757		4			4		761				
100213866	FORT WORTH	TX		05/29/2025		881		49			49		930				
100195505	LEBANON	OR		02/24/2025		1,385		80			80		1,465				
100001098	FLOER MOUD	TX		09/21/2016		2,551		100			100		2,651				
100162718	SAN ANTONIO	TX		06/12/2024		940		39			39		979				
100137772	MIDDLESEX	VT		11/28/2023		729		1			1		730				
100108655	MESA	AZ		05/25/2023		1,146		60			60		1,206				
100117639	MASTIC	NY		07/20/2023		433		20			20		453				
100169485	ARLINGTON	VA		09/30/2024		807		4			4		811				
100196524	OAKWOOD	GA		11/20/2023		805		31			31		836				
100150572	HENDERSON	NV		05/03/2024		847		11			11		858				
100176564	NORTH LAS VEGAS	NV		11/15/2024		821		38			38		859				
100202570	BARBERSVILLE	IN		03/21/2025		2,130		99			99		2,229				
100013387	BROOK	NY		05/25/2017		1,327		106			106		1,433				
100189569	MORRIS	GA		07/17/2025		753		9			9		762				
100159344	MIRLE BEACH	SC		07/15/2024		884		11			11		895				
100101528	KATY	TX		04/26/2023		1,104		30			30		1,134				
100137555	ORLANDO	FL		12/08/2023		765		12			12		792				
100144022	GAITHERSBURG	MD		03/07/2024		765		94			94		765				
100048830	LAWAN	MD		11/20/2020		704		28			28		798				
100181291	LITTLE ROCK	AR		12/06/2024		776		187			187		804				
100031278	MIAMI	FL		03/29/2019		781		273			273		1,132				
100111888	MIAMI	FL		06/29/2023		859		22			22		1,132				
100142696	ARLIE	TX		02/08/2024		1,941		5			5		1,963				
100139140	KISSIMEE	FL		12/28/2023		692							697				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148012	FULLSAR	TX		04/10/2024		946		6			6		852	852			
100207212	LAWRENCEVILLE	GA		04/28/2025		904		4			4		908	908			
100119130	PATERSON	NJ		06/08/2023		655		(33)			(33)		622	622			
100151698	SALT LAKE CITY	UT		05/10/2024		911		6			6		917	917			
100148371	FORT WORTH	TX		04/12/2024		946		28			28		974	974			
100159385	SAN ANTONIO	TX		07/15/2024		1,207		13			13		1,220	916			(304)
100261274	SACRAMENTO	CA		12/05/2025		895		12			12		907	907			
100169422	LARAMIE	WY		09/30/2024		818		3			3		821	821			
100181229	HYATTSVILLE	MD		12/06/2024		756		11			11		767	767			
100151621	GEORGETOWN	TX		05/10/2024		798							798	798			
100119901	KISSIMEE	FL		06/10/2023		239		(4)			(4)		235	235			
100186428	WESTMINSTER	CA		12/30/2024		777		8			8		785	785			
100135470	CHAPEL HILL	NC		11/13/2023		644		54			54		698	698			
100263551	RIVERSIDE	CA		09/20/2018		790		128			128		918	918			
100031876	FORT MYERS	FL		03/29/2019		1,034		131			131		1,165	1,165			
100194975	WHEATHEFFORD	TX		10/30/2023		723		5			5		728	728			
100029400	VISTA	CA		10/26/2018		1,403		19			19		1,422	1,422			
100166002	GRANDVIEW	MO		09/06/2024		678		1			1		679	679			
100028295	PAWLEYS ISLAND	SC		10/26/2018		1,208		109			109		1,317	1,317			
100115745	OLDSMAR	FL		07/20/2023		984		15			15		989	989			
100149387	CONROE	TX		04/24/2024		4,976		157			157		5,133	5,133			
100112251	MOUNTLAKE TERRACE	WA		06/29/2023		567		128			128		695	695			
100146390	HOUSTON	TX		03/20/2024		981		4			4		985	985			
100023220	WHITTER AREA	CA		10/26/2018		2,920		28			28		2,948	2,948			
100111515	CHICAGO	IL		06/29/2023		627		454			454		1,081	1,081			
100137038	FORT MYERS	FL		12/08/2023		731		14			14		745	745			
100055865	NEW ROCHELLE	NY		03/23/2021		(30,182)		(54)			(54)		(30,236)	(30,236)			
100119190	LAS VEGAS	NV		07/31/2023		979		48			48		1,027	1,027			
100126557	LA PLACE	LA		06/30/2023		3,646		79			79		3,725	3,725			
100100657	GLEN BURNIE	MD		04/28/2023		2,342		37			37		2,379	2,379			
100111597	BEL AIR	MD		03/08/2017		2,337		1,030			1,030		3,367	3,367			
100179944	HOUSTON	TX		11/25/2024		1,304		86			86		1,390	1,390			
100269408	LEAGUE CITY	TX		12/29/2025		558		16			16		574	574			
100183008	SPOKANE	WA		12/12/2024		786		15			15		801	801			
100137015	STEPHENS CITY	VA		11/28/2023		731		2			2		733	733			
100128184	FORESTVILLE	MD		09/18/2023		734		10			10		744	744			
100012611	UPPER MERLBORO	MD		05/25/2017		849		216			216		1,065	1,065			
100164550	SAN MARCOS	TX		06/21/2024		968		19			19		987	987			
100193081	CEDAR CITY	UT		11/01/2023		717		4			4		721	721			
100182081	RIVERDALE	UT		12/12/2024		925		26			26		951	951			
100004064	STATEN ISLAND	NY		09/27/2016		2,892		516			516		3,408	3,408			
100079593	MIAMI BEACH	FL		04/25/2022		1,452		9			9		1,461	1,461			
100038446	KILLARE	IRL		09/27/2019		1,620		239			239	(116)	1,743	1,847	152	(47)	104
100132030	PHILADELPHIA	PA		10/13/2023		735		1			1		736	736			
100147921	ACWORTH	GA		04/08/2024		858							858	858			
100115841	FORT WORTH	TX		07/20/2023		5,096		178			178		5,274	5,274			
100084956	PATERSON	NJ		09/29/2022		6,998					71		6,469	6,469			
100011521	LEXINGTON PARK	MD		03/08/2017		2,324		873			873		3,197	3,197			
100144054	DURHAM	NC		03/07/2024		979		44			44		1,023	1,023			
100000260	JERSEY CITY	NJ		09/27/2016		3,126		168			168		3,294	3,294			
100025704	BRENTON	WA		09/20/2018		1,198		59			59		1,257	1,257			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10012091	TEBICOLA	CA		06/25/2023		869	1				1		869				
10004233	VISTA	CA		06/19/2020		1,480		44			44		1,524				
10011785	LAS VEGAS	NV		06/29/2023		402		368			368		770				
10012043	MIRLE BEACH	SC		06/30/2023		1,383		62			62		1,445				
10002521	PLANTATION	FL		09/20/2018		1,117		156			156		1,273				
10018974	MANFIELD	TX		01/21/2025		906		47			47		953				
10019312	STATESVILLE	NC		02/10/2025		863		57			57		920				
10017947	HOSCHTON	GA		11/21/2024		865							865				
10018044	SUPRISE	AZ		11/25/2024		881		11			11		892				
100188760	HAVEN	ID		01/09/2025		996		81			81		1,077				
10010082	COLUMBIA	SC		04/28/2023		1,037		20			20		1,057				
10010049	DANBURY	CT		04/28/2023		1,037		21			21		1,058				
10013552	LITTLE RIVER	SC		11/08/2023		745		9			9		754				
100136056	CINCINNATI	KY		11/16/2023		656		12			12		668				
100136028	HENDERSON	NV		11/20/2023		1,035		36			36		1,071				
100152197	HAFTON	NH		05/17/2024		872		58			58		930				
10022836	GLENN HEIGHTS	TX		09/10/2025		720		1			1		721				
100024628	PISCATAWAY	NJ		09/20/2018		1,169		196			196		1,365				
100133595	SUMMERVILLE	SC		10/23/2023		936		70			70		1,006				
100152670	EAGLEVILLE	TN		05/17/2024		1,340		1			1		1,341				
100199052	ANGER	NC		02/28/2025		795		1			1		796				
100179539	COLLEGE STATION	TX		11/25/2024		872		59			59		931				
100116729	BRADON	FL		07/20/2023		1,082		254			254		1,336				
100026314	NEW CASTLE	NH		09/20/2018		1,011		317			317		1,328				
100151821	ELKHORN	NE		05/10/2024		770		30			30		800				
100143124	NAPLES	FL		02/16/2024		549		16			16		565				
100140170	BALL GROUND	GA		01/09/2024		891		13			13		904				
100113601	POMONA	CA		05/25/2017		822		111			111		933				
100203437	FULSHEAR	TX		09/27/2025		891		60			60		951				
100134119	BRIDGEPORT	CT		05/25/2017		689		201			201		890				
100132287	TULLINGA	CA		10/13/2023		873		9			9		882				
100158687	FORT WORTH	TX		07/10/2024		891		27			27		918				
100116229	VERO BEACH	FL		07/20/2023		947		66			66		1,013				
100064604	LAKELAND	FL		07/01/2021		2,277		82			82		2,359				
10013856	ORANGE TOWNSHIP	NJ		05/25/2017		996		147			147		1,133				
100266619	LAS VEGAS	NV		12/23/2025		270		2			2		272				
100063847	ALPHARETTA	GA		07/01/2021		1,586		10			10		1,596				
100212345	PEARLAND	TX		05/28/2025		904		17			17		921				
100152295	LOOUST	NC		05/17/2024		908		56			56		964				
100120511	FORT WORTH	TX		06/18/2023		806		6			6		812				
100031615	SANTA ANA	CA		03/29/2019		1,213		126			126		1,339				
100268571	GLEN ALLEN	VA		12/29/2025		820		5			5		825				
100081084	FONTANA	CA		03/18/2022		1,629		135			135		1,764				
100116747	WOODBRIDGE	VA		07/20/2023		1,003		89			89		1,092				
100216566	RICHMOND	TX		06/23/2025		1,006		94			94		1,100				
100136019	ROILETT	TX		11/16/2023		1,022		11			11		1,033				
100088621	MORRISTOWN	NJ		11/15/2022		1,512		24			24		1,536				
100162654	BRENTINGVILLE	PA		06/12/2024		1,336		54			54		1,390				
100150477	BAKERSFIELD	CA		05/03/2024		823		6			6		829				
100211667	MOXINEY	TX		05/19/2025		864		18			18		882				
100162291	MOXINEY	TX		12/12/2024		889		35			35		924				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013315	SANDY	UT		06/29/2023		1,021		284			284		1,315		1,315		
10013724	SALEN	OR		12/01/2023		1,801		26			26		1,827		1,827		
10015563	SAINT LOUIS	MO		06/17/2024		984		19			19		1,003		1,003		
100116260	HONEOIE FALLS	NY		07/20/2023		1,230		341			341		1,571		1,571		
100111946	LOS BANOS	CA		06/29/2023		703		378			378		1,081		1,081		
100179911	FORT WORTH	TX		11/25/2024		894		35			35		929		929		
100099762	SPRINGFIELD	VA		02/28/2023		1,017		6			6		1,023		1,023		
100190080	GLEN ALLEN	VA		01/21/2025		774		8			8		782		782		
100100720	MAYWOOD	CA		04/28/2023		2,124		165			165		2,289		2,289		
100112492	JAMAICA	NY		06/29/2023		786		201			201		987		987		
100111965	GARDENA	CA		03/08/2017		3,773		83			83		3,856		3,856		
100135112	DENTON	TX		11/01/2023		989		103			103		1,092		1,092		
100025607	BROCKTON	MA		09/20/2018		549		130			130		679		679		
100030707	CHICAGO	IL		04/09/2019		457		33			33		490		490		
100188771	SAN ANTONIO	TX		07/08/2025		954		57			57		1,011		1,011		
100151321	DALLAS	TX		05/10/2024		1,308		40			40		1,348		1,012		(336)
100030874	COSTA MESA	CA		04/09/2019		1,800		213			213		2,013		2,013		
100189846	LAKEVILLE	MINN		01/21/2025		969		90			90		1,059		1,059		
100128057	SOUTHBRIDGE	MA		09/08/2023		635		45			45		680		680		
100136451	MIRLE BEACH	SC		11/20/2023		885		78			78		963		963		
100061914	WHITE PLAINS	GA		07/01/2021		3,902		36			36		3,938		3,938		
100136333	CIBOLA	TX		11/20/2023		910		88			88		998		998		
100182397	GEORGETOWN	TX		12/12/2024		1,762		48			48		1,810		1,810		
100151056	SHERILLIS FORD	NC		05/08/2024		914		48			48		962		962		
100047239	BRIGHTON	CO		11/20/2020		722		192			192		914		914		
100212840	PARISH	FL		05/23/2025		778		18			18		796		796		
100162318	FORT WORTH	TX		05/17/2024		905		57			57		962		962		
100173103	WESLEY CAPEL	FL		10/30/2024		1,002		19			19		1,021		1,021		
100128113	SPRING HILL	TN		09/08/2023		960		37			37		997		997		
100177382	SHERWOOD	OR		01/16/2025		852		(11)			(11)		841		841		
100014105	MIAMI	FL		05/25/2017		961		92			92		1,053		1,053		
100135228	ROTONDA WEST	FL		11/08/2023		102,007		225			225		102,232		102,232		
100081271	MORRISVILLE	NC		03/18/2022		1,552		47			47		1,599		1,599		
100150925	LAS VEGAS	NV		05/08/2024		924		27			27		951		951		
100186614	MOCKNEY	TX		12/30/2024		887		35			35		922		922		
100158689	FORT WORTH	TX		07/10/2024		889		27			27		916		916		
100132280	MIAMI	FL		10/13/2023		841		19			19		860		860		
100164161	DESERT HOT SPRINGS	CA		06/21/2024		13,759		24			24		13,783		13,783		
100013142	WILDMOOD	NJ		05/25/2017		860		178			178		1,038		1,038		
100119320	PORT ORANGE	FL		07/31/2023		799		16			16		815		815		
100026161	ANTIOCH	CA		09/20/2018		1,370		139			139		1,509		1,509		
100119884	VIHAK FOREST	NC		06/11/2023		902		14			14		916		916		
100195160	TUCKER	GA		02/24/2025		1,309							1,309		1,309		
100182010	AUBREY	TX		12/12/2024		864		22			22		886		886		
100140887	JACKSONVILLE	FL		01/25/2024		1,670		4			4		1,674		1,674		
100024582	BROOKLYN	NY		09/20/2018		1,262		124			124		1,386		1,386		
100151061	TUSCON	AZ		05/08/2024		928		39			39		967		967		
100028019	WILBURN	MA		10/26/2018		1,227		67			67		1,294		1,294		
100182234	CARTERSVILLE	GA		12/12/2024		915		50			50		965		965		
100117349	GLENDALE	CA		07/20/2023		2,457		506			506		2,963		2,963		
100031556	SAN DIEGO	CA		03/29/2019		1,187		73			73		1,260		1,260		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3					8	9	10	11	12					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100120749	DENVPORT	FL		08/25/2023		1,091			10				1,101			
100165286	KISSIMEE	FL		08/29/2024		716			8		8		.724			.724
100163442	KATY	TX		09/27/2024		722			2		2		.724			.724
100170908	NORCROSS	GA		10/11/2024		723			1		1		.724			.724
100204807	MICHIGAN CITY	IN		04/10/2025		730			2		2		.732			.732
100243714	MIAMI	FL		09/29/2025		998			3		3		.971			.971
100200622	WATAUGA	TX		03/11/2025		845			32		32		.877			.877
100110719	SAN DIEGO	CA		06/30/2023		2,845			52		52		2,897			2,897
100108004	CHICAGO	IL		05/25/2023		907							.907			.907
100144209	POOLER	GA		03/07/2024		.837			13		13		.850			.850
100133679	HUTTO	TX		10/23/2023		661			8		8		.669			.669
100147699	NEW PALESTINE	IN		04/08/2024		663			46		46		.709			.709
100199051	CLERMONT	FL		02/28/2025		.637			2		2		.639			.639
100119168	KATY	TX		07/31/2023		938			40		40		.978			.978
100147865	WOODBURY	NY		04/08/2024		1,051			38		38		1,089			1,089
100147867	WOODBURY	NY		04/08/2024		1,051			38		38		1,089			1,089
100117963	FORT WALTON BEACH	FL		07/20/2023		1,053			232		232		1,285			1,285
100081155	ELKRIDGE	MO		03/18/2022		3,158			122		122		3,280			3,280
100244865	JOHNSTOWN	OH		09/29/2025		1,586			112		112		1,698			1,698
100137710	YAKIMA	WA		12/08/2023		672			2		2		.674			.674
100129691	ALBREY	TX		09/29/2023		901			16		16		.917			.917
100152701	ADWORTH	GA		05/17/2024		.805			19		19		.824			.824
100156787	PHARR	TX		06/26/2024		2,460			36		36		2,496			2,496
100113522	ATLANTA	GA		06/29/2023		1,269			424		424		1,693			1,693
100025940	BROOKLYN	NY		09/20/2018		1,137			182		182		1,319			1,319
100118518	HOUSTON	TX		07/28/2023		736			5		5		.743			.743
100119989	LAS VEGAS	NV		06/11/2023		.789			6		6		.795			.795
100185384	HUTTO	TX		12/20/2024		.874			31		31		.905			.905
100146457	GEORGETOWN	TX		04/12/2024		1,151			59		59		1,210			1,210
100166233	HALTOM CITY	TX		09/09/2024		.866			31		31		.897			.897
100140005	READING	MA		01/09/2024		.578			3		3		.581			.581
100138337	PORT ORCHARD	WA		12/18/2023		.847			19		19		.866			.866
100100905	COALINGA	CA		04/28/2023		.895			38		38		.933			.933
100182463	ST. AUGUSTINE	FL		12/12/2024		2,546			72		72		2,618			2,618
100201821	PALM COAST	FL		09/12/2025		702			1		1		.703			.703
100211855	CHARLOTTE	NC		05/19/2025		.753							.753			.753
100172799	DENVER	CO		12/06/2024		771			7		7		.778			.778
100151682	HUTTO	TX		05/10/2024		.817			7		7		.824			.824
100273098	SEASIDE HEIGHTS	NJ		01/15/2026		.264			2		2		.266			.266
100211832	BELTON	TX		05/19/2025		.772			1		1		.773			.773
100028870	KAMELIA	HI		10/26/2018		1,522			99		99		1,621			1,621
100031965	CHULA VISTA	CA		03/29/2019		1,763			55		55		1,818			1,818
100182266	CHATTANOOGA	TN		12/12/2024		779			3		3		.782			.782
100167627	CYPRESS	TX		09/19/2024		.797			1		1		.798			.798
100211497	RICHMOND	TX		05/16/2025		.707			15		15		.722			.722
100031159	FAIRFIELD	CA		03/29/2019		.626			101		101		.727			.727
100091984	WINTER HAVEN	FL		02/22/2023		1,015			14		14		1,029			1,029
100140299	LOGANVILLE	GA		01/18/2024		.900			10		10		.910			.910
100148347	DEVON	TX		04/12/2024		1,238			17		17		1,255			1,255
100117102	ALBANY	CA		07/20/2023		.921			93		93		1,014			1,014
100197981	SUWANEE	GA		12/13/2023		1,563			127		127		1,690			1,690

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100196336	CIBOLA	TX		11/20/2023		958		100			100		958	958			
100132282	MAHWAH	NJ		10/13/2023		833		25			25		958	958			
100180247	MILLERSVILLE	MD		11/25/2024		790			2		2		792	792			
100013240	SAN BERNARDINO	CA		05/25/2017		918		228			228		1,146	1,146			
100025977	COMPTON	CA		09/20/2018		824		116			116		940	940			
100030704	BRADENTON	FL		04/09/2019		772		145			145		917	917			
100150495	LITTLETON	CO		05/03/2024		824		5			5		829	829			
100024807	ELIZABETH	NJ		09/20/2018		1,066		299			299		1,365	1,365			
100192937	ROUND ROCK	TX		02/10/2025		723		1			1		724	724			
100201231	PATRISH	FL		03/12/2025		890		60			60		950	950			
100132646	YAKIMA	WA		11/03/2023		680		8			8		688	688			
100136447	NAPLES	FL		11/20/2023		1,097		49			49		1,146	1,146			
100171764	SACRAMENTO	CA		07/20/2023		1,047		46			46		1,093	1,093			
100147804	OWASSO	OK		04/04/2024		794		11			11		805	805			
100110384	WEST ORANGE	NJ		06/30/2023		1,498		17			17		1,515	1,515			
100193560	ORLANDO	FL		11/13/2023		978		8			8		986	986			
100115455	WEST PALM BEACH	FL		07/17/2023		792		18			18		810	810			
100087726	MIDVALE	UT		10/07/2022		2,222		55			55		2,277	2,277			
100137688	MYRTLE BEACH	SC		12/08/2023		969		84			84		1,053	1,053			
100172388	RIO RANCHO	NM		10/23/2024		883		7			7		890	890			
100017752	MARPERVILLE	IL		04/26/2018		1,297		50			50		1,347	1,347			
100030745	CHULA VISTA	CA		04/09/2019		656		163			163		819	819			
100159682	SHERILL'S FORD	NC		07/15/2024		871		13			13		884	884			
100166877	UPPER OXCHESTER	PA		07/20/2023		689		32			32		721	721			
100031890	CYPRESS	TX		03/29/2019		1,211		122			122		1,333	1,333			
100206159	DAHLONEGA	GA		04/16/2025		934		63			63		997	997			
100117138	STATEN ISLAND	NY		07/20/2023		6,733		1,063			1,063		7,796	7,796			
100132482	GREENVILLE	SC		11/03/2023		695		9			9		704	704			
100135543	NALIPA	ID		11/13/2023		1,435		143			143		1,578	1,578			
100180330	SAN ANTONIO	TX		11/25/2024		851		17			17		868	868			
100205861	FORT WORTH	TX		04/14/2025		836		6			6		842	842			
100182095	NORTH LAS VEGAS	NV		12/12/2024		2,428		53			53		2,481	2,481			
100026544	YUCAIPA	CA		09/26/2018		738		135			135		873	873			
100172536	PHOENIX	AZ		10/23/2024		1,360		58			58		1,418	1,418			
100157423	TALLAHASSEE	FL		02/20/2025		783		6			6		789	789			
100195844	WHITE HOUSE	TN		11/13/2023		892		71			71		963	963			
100100866	SAN ANTONIO	TX		04/28/2023		388		3			3		391	391			
100261219	SPRINGFIELD	VA		12/05/2025		556		7			7		543	543			
100043314	MIDDLETOWN	NJ		06/13/2020		863		53			53		736	736			
100148840	OAKWOOD	GA		04/17/2024		4,227		130			130		4,357	4,357			
100027020	OKMHD	CA		09/26/2018		1,845		14			14		1,859	1,859			
100191581	LUBBOCK	TX		01/31/2025		682		3			3		685	685			
100029450	KENT	WA		10/26/2018		1,094		42			42		1,136	1,136			
100135472	FORT WORTH	TX		11/13/2023		892		78			78		970	970			
100148243	SPRING HILL	TN		04/12/2024		746		5			5		751	751			
100115056	DAVENPORT	FL		07/14/2023		807		11			11		818	818			
100024910	HATTISVILLE	MD		09/20/2018		1,405		14			14		1,419	1,419			
100193542	GULF SHORES	AL		11/13/2023		934		101			101		1,035	1,035			
100025198	LINENHURST	NY		09/20/2018		912		212			212		1,124	1,124			
100101674	WEST PARK	FL		04/26/2023		878		6			6		884	884			
100172442	FAVETTEVILLE	NC		10/23/2024		882		7			7		889	889			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10010309	TOM'S RIVER	NJ		06/30/2023		851		1			1		852				
100180348	WEST CHESTER	PA		11/25/2024		1,129		12			12		1,141				
100119481	CHARLOTTE	NC		07/31/2023		1,062	38	38			38		1,100				
100099657	PORT RICEY	FL		04/06/2023		723	6	6			6		729				
100198663	LUBBOCK	TX		01/16/2025		714		5			5		719				
100128065	SANTA ANA	CA		09/08/2023		97		55			55		972				
100136470	LOGANVILLE	GA		11/20/2023		1,636		116			116		1,752				
100013778	OAKLAND	CA		05/25/2017		1,665	294	294			294		1,959				
100028147	MIRAMAR	FL		10/26/2018		1,239	205	205			205		1,444				
100136381	CHARLOTTE	NC		11/20/2023		744		15			15		759				
100026655	SAN DIEGO	CA		09/26/2018		1,688		191			191		1,879				
100025991	SAN DIEGO	CA		09/20/2018		2,664		151			151		2,815				
100137587	TULSA	OK		12/08/2023		774		21			21		795				
100207225	VENICE	CA		04/28/2025		730		8			8		738				
100168274	OAKTON	MD		09/20/2024		832		17			17		849				
100133148	LAWRENCEVILLE	GA		11/29/2023		713		7			7		720				
100152848	MECHANICSBURG	PA		05/17/2024		776		8			8		784				
100157272	PORT ORANGE	FL		02/20/2025		2,004		13			13		2,017				
100153327	ZEPHYRHILLS	FL		05/30/2024		906		49			49		955				
100156734	ZEBULON	NC		07/10/2024		1,026		18			18		1,044				
100136365	TYLER	TX		11/20/2023		761		5			5		766				
100013536	RIALTO	CA		05/25/2017		332		62			62		394				
100135702	LIBERTY HILL	TX		11/10/2023		823		26			26		849				
100143273	ZEPHYRHILLS	FL		02/16/2024		881		9			9		890				
100132131	HENDERSVILLE	NC		10/13/2023		942		64			64		1,006				
100153837	RIVERDALE	UT		06/05/2024		622		1			1		623				
100199026	ANGIER	NC		02/28/2025		828		12			12		840				
100235318	ROGERS	AR		08/29/2025		489		5			5		494				
100026012	TEKESBURY	MA		09/20/2018		1,218		99			99		1,317				
100126702	SCHERERVILLE	IN		08/30/2023		714		149			149		863				
100044279	SACRAMENTO	CA		06/19/2020		655		100			100		755				
100026255	YONKERS	NY		09/20/2018		2,661		1,387			1,387		4,048				
100136404	HERNANDO	FL		11/20/2023		1,076		17			17		1,093				
100013666	ROMLAND	CA		05/25/2017		1,847		87			87		1,934				
100064251	OZEN	NJ		07/01/2021		1,599		74			74		1,673				
100194699	LUBBOCK	TX		02/21/2025		782		10			10		792				
100153940	CEDAR CITY	UT		07/15/2024		578		12			12		590				
100186397	FUQUAY VARINA	NC		12/30/2024		916		42			42		958				
100166228	STEPHENS CITY	VA		09/09/2024		839		12			12		851				
100166257	MOXINEY	TX		09/09/2024		839		12			12		851				
100162715	MADISON	WI		06/12/2024		2,444		22			22		2,466				
100170209	RICHMOND	TX		10/08/2024		1,599		57			57		1,656				
100027669	PATERSON	NJ		10/26/2018		718		263			263		981				
100200638	WEST DES MOINES	IA		03/11/2025		774		235			235		1,009				
100140388	CHANDLER	AZ		01/16/2024		6,635		33			33		6,870				
100203464	FUQUAY VARINA	NC		03/27/2025		866		88			88		899				
100032056	HAYWARD	CA		03/29/2019		1,522		194			194		1,610				
100011666	WAVESBORO	PA		03/08/2017		774		126			126		968				
100166638	CLINTON	CT		12/30/2024		3,105		30			30		3,231				
100079791	SAN BERNARDINO	CA		04/08/2022		1,469		110			110		1,499				
100193990	VALENCIA	CA		02/10/2025		955							1,065				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023921	MADISON	WI		06/15/2025		690		5			5		695		695		
10015768	OCALA	FL		06/28/2024		694		6			6		700		700		
100115874	DURHAM	NC		07/20/2023		1,090	3		3		3		1,093		1,093		
100212154	CLERMONT	FL		05/22/2025		825		20			20		845		845		
100135488	CASH GRANDE	AZ		11/13/2023		796		21			21		817		817		
100028901	LODI	CA		10/26/2018		1,098		314			314		1,402		1,402		
100112807	FRUITLAND PARK	FL		05/25/2017		895		259			259		1,154		1,154		
100094595	JUNI THORPE	PA		08/02/2022		778		10			10		788		788		
100150769	AUSTIN	TX		05/07/2024		1,125		10			10		1,135		1,135		
100031239	MARLBORO	NJ		03/29/2019		1,400		164			164		1,564		1,564		
100114859	FUQUAY VARINA	NC		07/10/2023		1,328		41			41		1,369		1,369		
100101598	SAN MARCOS	TX		04/26/2023		1,113		58			58		1,171		1,171		
100216877	FORT WORTH	TX		06/23/2025		826		52			52		878		878		
100132279	CYPRESS	TX		10/13/2023		831		22			22		853		853		
100127029	HI/ALEAH	FL		08/30/2023		785		154			154		939		939		
100081129	PHOENIX	AZ		03/18/2022		3,375		80			80		3,455		3,455		
100136483	FORT WORTH	TX		11/20/2023		948		57			57		905		905		
100116753	ROUND ROCK	TX		07/20/2023		1,680		447			447		2,127		2,127		
100138325	HONOLULU	HI		05/25/2017		807		113			113		920		920		
100186574	GEORGETOWN	TX		12/30/2024		1,296		103			103		1,399		1,399		
100186892	CASH GRANDE	AZ		01/07/2025		732		9			9		741		741		
100026294	CHADDS FORD	PA		09/20/2018		979		108			108		1,087		1,087		
100140146	HAUPON	WI		07/09/2024		941		56			56		997		997		
100088948	WORTHINGTON	OH		11/15/2022		852		20			20		872		872		
100133965	MOVING	NY		10/23/2023		720		8			8		728		728		
100148358	FORT WORTH	TX		04/12/2024		934		24			24		958		958		
100101011	LAS VEGAS	NV		04/28/2023		4,080		647			647		4,727		4,727		
100116971	KISSIMEE	FL		07/20/2023		1,028		247			247		1,275		1,275		
100039026	DUBLIN	CA		08/27/2019		17						(1)	16		28	(26)	12
100160045	KATY	TX		07/17/2024		2,449		8			8		2,457		2,457		
100111425	MANHASSET	NY		06/29/2023		1,696		411			411		2,107		2,107		
100048248	COLUMBIA	SC		11/20/2020		1,185		153			153		1,338		1,338		
100196544	CLOWIS	CA		11/20/2023		819		46			46		865		865		
100055380	MIDDLEBURG	FL		03/23/2021		346		(87)			(87)		259		259		
100026988	LOXAHATCHEE	FL		08/26/2018		957		41			41		998		998		
100127377	OPA LOCKA	FL		08/30/2023		379		403			403		782		782		
100142698	FORT WORTH	TX		02/08/2024		885		8			8		893		893		
100094784	SPRINGFIELD	VA		08/02/2022		914							914		914		
10013866	FORT MYERS	FL		05/25/2017		1,659		770			770		2,429		2,429		
100136338	BLOOMINGDALE	IL		11/20/2023		1,190		102			102		1,292		1,292		
100091152	VICTORVILLE	CA		07/31/2023		890		40			40		930		930		
100190548	CEDAR CREEK	TX		07/28/2025		1,004		8			8		1,012		1,012		
100026203	BELLEUE	WA		09/20/2018		792		111			111		903		903		
100213887	WOODBURY	NY		05/29/2025		820		41			41		861		861		
100119880	GERMANTOWN	MD		10/13/2023		723		7			7		730		730		
100186871	MIRLE BEACH	SC		07/07/2025		981		54			54		1,035		1,035		
100029434	WOODBRIDGE	VA		10/26/2018		978		120			120		1,098		1,098		
100179692	GEORGETOWN	TX		11/25/2024		1,283		103			103		1,386		1,386		
10020707	PORTSMOUTH	RI		05/05/2025		642		(9)			(9)		633		633		
100190051	HAINES CITY	FL		07/21/2025		842		60			60		902		902		
100028766	STOCKTON	CA		10/26/2018		772		118			118		890		890		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100024669	VAIL	CO		09/20/2018		1,501		50			50		1,551		1,551		
100087388	INGLEWOOD	CA		10/25/2022		1,120		96			96		1,216		1,216		
100198616	PLANT CITY	FL		01/21/2025		2,137		138			138		2,275		2,275		
100148870	GULF SHORES	AL		04/17/2024		1,461		54			54		1,515		1,515		
100116804	DAVENPORT	FL		07/20/2023		1,069		281			281		1,350		1,350		
100164555	PENDERGRASS	GA		06/21/2024		718		8			8		726		726		
100149376	SAN ANTONIO	TX		04/24/2024		939		41			41		980		980		
100134636	MANSFIELD	TX		10/30/2023		681		(8)			(8)		673		673		
100119130	CLOWIS	CA		07/28/2023		2,154		129			129		2,283		2,283		
100215581	EAGLE LAKE	FL		06/12/2025		803		42			42		845		845		
100166209	HAIMTON	NH		09/09/2024		875		33			33		908		908		
100112425	LOS ANGELES	CA		06/29/2023		657		142			142		799		799		
100031115	FAIRFIELD	CA		03/29/2019		1,212		85			85		1,297		1,297		
100026957	PITTSBURG	CA		09/26/2018		219		580			580		799		799		
100116736	DAVENPORT	FL		07/20/2023		1,068		9			9		1,077		1,077		
100081150	VANCOUVER	WA		03/18/2022		1,558		38			38		1,596		1,596		
100119224	NORTH CHERSTERFIELD	VA		07/31/2023		871		9			9		880		880		
100080989	CEDAR PARK	TX		03/18/2022		1,542		39			39		1,581		1,581		
100273120	DENTON	TX		01/15/2026		282		1			1		283		283		
100152311	FELTON	CA		05/17/2024		911		82			82		993		993		
100162864	PUNTA GORDA	FL		06/12/2024		871		23			23		894		894		
100193659	TUCSON	AZ		02/10/2025		655		5			5		660		660		
100165240	BIRMINGHAM	AL		08/29/2024		699							699		699		
100195483	SAVANNAH	GA		02/24/2025		886		57			57		943		943		
100147856	FORT WORTH	TX		04/08/2024		2,583		79			79		2,662		2,662		
100265433	NORTH HILLS	CA		12/19/2025		770		3			3		773		773		
100012815	LOS ANGELES	CA		05/25/2017		879		137			137		1,016		1,016		
100112173	VICTORIA	NY		06/29/2023		1,450		279			279		1,729		1,729		
100136429	RIDELAND	MS		11/20/2023		879		106			106		985		985		
100140105	CONROE	TX		01/09/2024		883		30			30		913		913		
100170200	HENDERSON	NV		10/08/2024		1,470		72			72		1,542		1,542		
100136425	JACKSONVILLE	FL		11/20/2023		753		41			41		794		794		
100025402	MORENO VALLEY	CA		09/20/2018		2,492		346			346		2,838		2,838		
100188742	MESA	AZ		01/09/2025		913		35			35		948		948		
100066962	SANT CLOUD	FL		10/24/2022		909		10			10		919		919		
100081961	GILBERT	AZ		03/18/2022		1,545		34			34		1,579		1,579		
100025089	STONE MOUNTAIN	GA		09/20/2018		1,117		200			200		1,317		1,317		
100014088	EL CAJON	CA		05/25/2017		1,172		188			188		1,360		1,360		
100151696	MABLETON	GA		05/10/2024		4,302		11			11		4,313		4,313		
100182263	FORT WORTH	TX		12/12/2024		904		54			54		958		958		
100014073	SAN JACINTO	CA		05/25/2017		2,316		282			282		2,598		2,598		
100160217	CONWAY	NH		07/18/2024		924		5			5		929		929		
100139004	ACWORTH	GA		12/21/2023		549		258			258		807		807		
100110362	BLUE RIDGE	GA		06/30/2023		729							729		729		
100257230	PALM COAST	FL		11/26/2025		944		39			39		983		983		
100179718	COLUMBUS	OH		11/21/2024		923		57			57		980		980		
100294978	INDIAN SHORES	FL		06/28/2025		2,124		99			99		2,223		2,223		
100153334	KATY	TX		05/30/2024		808		21			21		829		829		
100025339	PATERSON	NJ		09/20/2018		445		301			301		746		746		
100171773	FORT WORTH	TX		07/20/2023		710		202			202		912		912		
100162650	DAHLONEGA	GA		06/12/2024		862		18			18		880		880		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100116547	PINOLE	CA		07/20/2023		1,109		338			338		1,447	1,447			
100026804	LA PRIENTE	CA		09/26/2018		1,440		93			93		1,533	1,533			
100152218	RICHMOND	TX		06/17/2024		871							948	948			
100150688	ALBUQU	WA		05/06/2024		919		40			40		959	959			
100144137	ROSEVILLE	OH		03/07/2024		869		9			9		878	878			
100136848	MISTIC BEACH	NY		11/28/2023		800		30			30		830	830			
100119136	LITTLE RIVER	SC		07/31/2023		709		9			9		718	718			
100026650	SANTA ANA	CA		09/26/2018		1,614		88			88		1,702	1,702			
100110469	MAGNOLIA	TX		06/30/2023		878		32			32		910	910			
100121009	MIRAMAR	FL		06/30/2023		923		7			7		930	930			
100189791	HOLCOMBE	WI		01/21/2025		828		16			16		844	844			
100135501	FORT WORTH	TX		11/13/2023		913		70			70		983	983			
100119524	GEORGETOWN	TX		07/28/2023		822		18			18		840	840			
100031558	FEEDING	CA		03/29/2019		1,640		83			83		1,723	1,723			
100206716	JOHNSTOWN	OH		04/23/2025		771		1			1		772	772			
100147452	CORAL SPRINGS	FL		04/03/2024		8,974		53			53		9,027	9,027			
100182012	FAIRBURN	GA		12/12/2024		822		32			32		854	854			
100117089	CHARLOTTE	NC		07/20/2023		1,017		171			171		1,188	1,188			
100162769	FOREY	TX		06/12/2024		814		5			5		819	819			
100140166	HUTTO	TX		01/09/2024		875		14			14		889	889			
100164780	NOKOMIS	FL		08/26/2024		831							831	831			
100162887	VALDOSTA	GA		06/12/2024		807		11			11		818	818			
100150599	FORT WORTH	TX		05/03/2024		906		53			53		959	959			
100267191	LYONS	CO		12/23/2025		732		1			1		733	733			
100159891	NORTH MIAMI	FL		06/16/2024		746		1			1		747	747			
100079873	VALLEJO	CA		04/08/2022		1,743		97			97		1,840	1,840			
100140119	FORT WORTH	TX		01/09/2024		922		9			9		931	931			
100136899	MYRTLE BEACH	SC		11/27/2023		927		30			30		957	957			
100025038	JUPITER	FL		09/20/2018		876		101			101		977	977			
100113870	SARASOTA	FL		06/29/2023		5,687		317			317		6,004	6,004			
100046860	SAN BERNARDINO	CA		11/20/2020		954		123			123		1,077	1,077			
100162725	KYLE	TX		08/12/2024		917		40			40		957	957			
100170228	LAND O LAKES	FL		10/08/2024		893		32			32		925	925			
100226006	WICHITA	KS		07/30/2025		805		7			7		812	812			
100175199	HARKER HEIGHTS	TX		11/05/2024		840		4			4		844	844			
100175201	HARKER HEIGHTS	TX		11/05/2024		840		4			4		844	844			
100175203	HARKER HEIGHTS	TX		11/05/2024		840		4			4		844	844			
100028523	MODDOUGH	GA		10/26/2018		1,000		204			204		1,204	1,204			
100024457	MIAMI	FL		09/20/2018		2,672		1,137			1,137		3,809	3,809			
100135083	SPRING HILL	TN		11/01/2023		939		92			92		1,031	1,031			
100025469	CHICAGO	IL		09/20/2018		1,264		256			256		1,520	1,520			
100107982	CHARLOTTE	NC		05/25/2023		1,052		12			12		1,064	1,064			
100149465	NAZARETH	PA		04/24/2024		860		11			11		871	871			
100144154	CLOVIS	CA		03/07/2024		707							707	707			
100192891	FITCHBURG	MA		02/10/2025		742		16			16		758	758			
100129827	INDIANAPOLIS	IL		09/29/2023		808		2			2		810	810			
100107905	MILLVILLE	DE		05/19/2023		1,100		43			43		1,143	1,143			
100184402	LUMBERTON	NJ		12/17/2024		1,431		1			1		1,432	1,432			
100100330	WEBSTER	MA		04/27/2023		1,090		104			104		1,194	1,194			
100164608	RICHMOND	TX		06/21/2024		801		10			10		811	811			
100013878	SAN BERNARDINO (HIGHLAND AREA)	CA		05/25/2017		1,276		190			190		1,466	1,466			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013293	LOGANVILLE	GA		10/13/2023		2,875		38			38		2,913	2,913			
10011508	FORT LAUDERDALE	FL		07/17/2023		786		16			16		802	802			
10012798	SAVANNA	GA		09/09/2023		792		12			12		804	804			
10013706	CARTERSVILLE	GA		12/08/2023		702		7			7		709	709			
10014838	PENDERGRASS	GA		04/12/2024		956		44			44		1,000	1,000			
10014829	KYLE	TX		04/12/2024		964		52			52		1,016	1,016			
10020968	GRANT VALKARIA	FL		04/29/2025		740		3			3		743	743			
10010168	TRENTON	NJ		04/28/2023		4,351		593			593		4,944	4,944			
10015774	SARASOTA	FL		07/09/2024		1,378		13			13		1,391	1,391			
100166242	MOX INNEY	TX		09/09/2024		887		16			16		903	903			
10021504	ORLANDO	FL		06/12/2025		759		2			2		761	761			
100116445	PLANO	TX		07/20/2023		906		62			62		968	968			
100110458	KYLE	TX		06/30/2023		936		11			11		947	947			
100204007	HUGO	MN		04/04/2025		850		16			16		866	866			
100136270	AUSTELL	GA		11/20/2023		698		3			3		701	701			
100026579	VANCOUVER	WA		09/26/2018		883		63			63		946	946			
100129005	LOGANVILLE	GA		09/29/2023		939		32			32		971	971			
100210120	CHARLOTTE	NC		05/07/2025		5,855		9			9		5,865	5,865			
4010092409	PHILADELPHIA	PA		03/28/2025		808		2			2		810	810			
100151279	TOOLE	UT		05/10/2024		1,119		6			6		1,125	1,125			(280)
100218915	CEDAR CITY	UT		06/27/2025		1,036		24			24		1,060	1,060			
100140351	LITTLE RIVER	SC		01/18/2024		899		47			47		946	946			
100031669	ORANGE	CA		03/29/2019		2,100		271			271		2,371	2,371			
100151490	SAN ANTONIO	TX		05/10/2024		817		33			33		850	850			
100144045	TAMPA	FL		03/07/2024		1,166		16			16		1,182	1,182			
100175084	GRAHAM	WA		12/23/2024		680		(23)			(23)		657	657			
100119315	PARTISH	FL		07/31/2023		913		5			5		918	918			
100148417	HENDERSON	NV		04/12/2024		923		28			28		951	951			
100114808	PALM BAY	FL		07/10/2023		1,004		46			46		1,050	1,050			
100091149	HOUSTON	TX		01/31/2023		819		15			15		834	834			
100137626	FORT WORTH	TX		12/08/2023		1,263		41			41		1,304	1,304			(325)
100214891	HOSCHTON	GA		06/11/2025		666		(26)			(26)		640	640			
100119471	LOGANVILLE	GA		07/31/2023		964		27			27		991	991			(325)
100166936	MOX INNEY	TX		01/07/2025		881		6			6		887	887			
100081462	BUDA	TX		03/18/2022		1,542		57			57		1,599	1,599			
100031044	DES PLAINES	IL		03/29/2019		769		34			34		803	803			
100054741	SPRINGFIELD	VA		03/23/2021		1,705		(67)			(67)		1,638	1,638			
100060989	FRISCO	CO		06/01/2021		2,252		9			9		2,261	2,261			
100151592	TAMPA	FL		05/10/2024		942		28			28		970	970			
100101512	LAS VEGAS	NV		04/26/2023		1,608		106			106		1,714	1,714			
100120834	GOLDSBORO	NC		06/30/2023		948		33			33		981	981			
100174304	HOUSTON	TX		10/31/2024		953		39			39		992	992			
100026588	WEST COVINA	CA		09/26/2018		1,161		131			131		1,292	1,292			
100159691	CYPRESS	TX		07/10/2024		833		2			2		835	835			
100067979	CAPE CORAL	FL		10/25/2022		5,760		145			145		5,905	5,905			
100136490	CHARLOTTE	NC		11/20/2023		3,551		67			67		3,618	3,618			
100112285	WASHINGTON	DC		06/29/2023		1,240		708			708		1,948	1,948			
100167942	KISSIMEE	FL		09/20/2024		789		18			18		807	807			
100024823	SALT POINT	NV		09/20/2018		1,637		248			248		1,885	1,885			
100128126	WALDORF	MD		09/09/2023		835		28			28		863	863			
100159376	NEVBERY	FL		07/15/2024		895		17			17		912	912			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014761	GILBERT	AZ		04/08/2024		2,451		6			6		2,457	2,457			
10015321	ACWORTH	GA		07/15/2024		20,726		605			605		21,331	21,331			
10020098	WASHINGTON	DC		03/12/2025		1,315		7			7		1,322	1,322			
10015216	AMENY	IA		05/17/2024		889		54			54		943	943			
10019478	JEFFERSON	GA		02/21/2025		828		38			38		866	866			
100143146	DURHAM	NC		02/16/2024		1,795		63			63		1,858	1,858			
100107788	PORT SAINT LUCIE	FL		05/19/2023		740		34			34		774	774			
100185450	WINNER	GA		12/20/2024		858		52			52		910	910			
100135731	CONROE	TX		11/10/2023		678		5			5		683	683			
100212556	CLEVELAND	OH		05/28/2025		721		24			24		745	745			
100152880	DELANO	CA		05/22/2024		461		3			3		464	464			
100119009	LOVELL	MA		07/27/2023		759		23			23		782	782			
100117382	PHOENIX	AZ		07/20/2023		1,102		290			290		1,392	1,392			
100116881	SARASOTA	FL		07/20/2023		1,079		197			197		1,276	1,276			
100116895	JACKSONVILLE	FL		07/20/2023		929		115			115		1,044	1,044			
100150559	NEW SMYRNA	FL		05/08/2024		788		4			4		792	792			
100179744	FORT WORTH	TX		11/21/2024		1,334		56			56		1,390	1,390			
100136467	ST AUGUSTINE	FL		11/20/2023		967		146			146		1,113	1,113			
100028197	RANCHO CORDOVA	CA		10/26/2018		939		118			118		1,057	1,057			
100150536	EAST WENTHREE	WA		05/03/2024		925		20			20		945	945			
100117205	SAVANNAH	GA		07/20/2023		831		20			20		851	851			
100116821	MIAMI	FL		07/20/2023		3,869		372			372		4,241	4,241			
100151228	WENDELL	NC		05/10/2024		999		40			40		1,039	1,039			
100013200	GULF SHORES	AL		05/25/2017		811		145			145		956	956			
100226616	LACEY TOWNSHIP	NJ		09/26/2018		752		112			112		864	864			
100182949	SHERILL'S FORD	NC		12/12/2024		844		60			60		904	904			
100030973	PORT HENRIE	CA		03/29/2019		2,541		69			69		2,610	2,610			
100188773	KYLE	TX		01/09/2025		959		72			72		1,031	1,031			
100179757	DALLAS	TX		11/21/2024		873		36			36		909	909			
100111451	TEIPLE HILLS	MD		06/29/2023		1,468		441			441		1,909	1,909			
100190996	SEWINGALE	FL		01/28/2025		713							713	713			
100152943	FORT WORTH	TX		05/17/2024		876		66			66		942	942			
100013362	BRENTWOOD	TN		05/25/2017		851		179			179		1,030	1,030			
100128178	MERIDIAN	ID		09/18/2023		862		24			24		886	886			
100189514	ARLINGTON	VA		01/17/2025		769		8			8		777	777			
100228321	COLUMBUS	OH		06/11/2025		828		34			34		862	862			
100010766	CHICAGO	IL		12/23/2016		1,083		249			249		1,332	1,332			
100211796	MATTHEWS	NC		05/19/2025		756		1			1		757	757			
100128084	CAMPBELLO	SC		09/08/2023		898		47			47		945	945			
100013477	FRESNO	CA		05/25/2017		903		275			275		1,178	1,178			
100135428	ROCKPORT	TX		11/13/2023		996		126			126		1,122	1,122			
100149411	PEACHTREE CITY	GA		04/24/2024		952		38			38		990	990			
100043457	WOODBRIIDGE	VA		06/13/2020		891		(37)			(37)		854	854			
100189572	HOUSTON	TX		12/26/2024		751		30			30		781	781			
100132038	LAS VEGAS	NV		10/13/2023		1,476		11			11		1,487	1,487			
100243745	NEW ORLEANS	LA		09/29/2025		2,899		3			3		2,902	2,902			
100195151	MIRLE BEACH	SC		02/24/2025		855		79			79		934	934			
100116698	LAS VEGAS	NV		07/20/2023		1,080		336			336		1,416	1,416			
100155904	RALEIGH	NC		06/17/2024		855		10			10		865	865			
100151857	FORT WORTH	TX		05/10/2024		787		17			17		804	804			
100119496	SUN CITY	AZ		07/31/2023		3,030		24			24		3,054	3,054			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10	11	12	13
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100218822	DEL VALLE		TX		06/21/2025		3,287		.215			.215		3,502	3,502			
100110467	HENDERSVILLE		TN		06/30/2023		935		.7			.7		.942	.942			
100138149	CLEARWATER		FL		12/14/2023		612	4		4			4	.616	.616			
100185452	WINNER		GA		12/20/2024		846	.41				.41		.887	.887			
100013428	MT DORA		FL		05/25/2017		784		.167			.167		.951	.951			
100182345	DEL VALLE		TX		12/12/2024		761		.9	9		.9	9	.770	.770			
100195154	WINCHESTER		VA		02/24/2025		803		.15			.15		.818	.818			
100110538	LANCASTER		CA		06/30/2023		1,167		2	2		2		1,169	.877		(282)	(282)
100143141	SAINT AUGUSTINE		FL		02/16/2024		656		.23	23		.23		.679	.679			
100135221	MIRLE BEACH		SC		11/08/2023		932		.92			.92		1,024	1,024			
100149614	MOPRESVILLE		NC		04/26/2024		928		.33	33		.33		.961	.961			
100149591	KANAPOLIS		NC		04/26/2024		1,011		.8	8		.8		1,019	1,019			
100134865	LAS VEGAS		NV		10/30/2023		704		(.7)			(.7)		.697	.697			
100229490	MONTGOMERY		AL		06/15/2025		718		.3	3		.3		.721	.721			
100087279	SOUTHINGTON		CT		10/25/2022		4,940		.420	420		.420		5,360	5,360			
100190790	STANARDSVILLE		VA		01/21/2025		703		.5	5		.5		.708	.708			
100031392	RIALTO		CA		03/29/2019		1,759		.275			.275		2,034	2,034			
100216204	HOUSTON		TX		06/20/2025		1,643		.3	3		.3		1,646	1,646			
100150655	HAMPTON		NH		05/08/2024		894		.31			.31		.925	.925			
100136465	FORT WORTH		TX		11/20/2023		794		.60	60		.60		.854	.854			
100152342	FORT WORTH		TX		05/17/2024		1,206		.108	108		.108		1,314	1,314			
100186403	MEMPHIS		TN		12/30/2024		785		.2	2		.2		.787	.787			
100220774	TUSCON		AZ		07/18/2025		731		.2	2		.2		.733	.733			
100186456	FOREY		TX		12/30/2024		799		.5	5		.5		.804	.804			
100180540	FORT THOMAS		KY		11/26/2024		778		.26			.26		.804	.804			
100186286	FOREY		TX		07/08/2025		803		.1	1		.1		.804	.804			
100161912	MONTICELLO		NY		07/31/2024		671	(22)				(22)		.649	.649			
100030766	POIN FRET		MO		04/09/2019		4,101		.265			.265		4,366	4,366			
100012211	MONTVILLE		NJ		03/08/2017		868		.189	189		.189		1,057	1,057			
100011702	LAKELAND		FL		03/08/2017		464		.193	193		.193		.657	.657			
100101540	KATY		TX		04/26/2023		932		.21	21		.21		.953	.953			
100025694	PORT SAINT LUCIE		FL		09/20/2018		756		.125	125		.125		.881	.881			
100029728	VICTORVILLE		CA		10/26/2018		749		.120	120		.120		.869	.869			
100171547	ROSENBERG		TX		10/16/2024		870		.3	3		.3		.873	.873			
100012587	ANTIOCH		CA		05/25/2017		790		.141	141		.141		.931	.931			
100220379	BULLHEAD CITY		AZ		07/14/2025		751		.4	4		.4		.755	.755			
100138324	CHARLOTTE		NC		12/18/2023		747		.24	24		.24		.771	.771			
100137511	HOUELL		NJ		12/08/2023		683		(.3)			(.3)		.680	.680			
100013024	VOLO		IL		05/25/2017		717		.197	197		.197		.914	.914			
100185443	ALLENTOON		PA		12/20/2024		786		.5	5		.5		.791	.791			
100149693	BUDA		TX		04/26/2024		896		.51	51		.51		.947	.947			
100135751	PORT ORCHARD		WA		11/10/2023		729		.3	3		.3		.732	.732			
100218824	SARASOTA		FL		06/27/2025		729		.3	3		.3		2,734	2,734			
100140102	OAKLAND		CA		07/09/2024		2,719		.15	15		.15		2,734	2,734			
100100673	GERMANTOWN		MO		04/28/2023		1,431		.79	79		.79		1,510	1,510			
100179477	DEER PARK		TX		11/21/2024		840		.6	6		.6		.846	.846			
100012198	LOS ANGELES		CA		03/08/2017		2,053		.287	287		.287		2,340	2,340			
100136199	TOIAS RIVER		NJ		11/20/2023		687		.4	4		.4		.691	.691			
100182083	PRINCETON JUNCTION		NJ		12/12/2024		3,410		.9	9		.9		3,419	3,419			
100186625	FORT WORTH		TX		12/30/2024		920		.31	31		.31		.951	.951			
100116236	ROYAL PALM BEACH		FL		07/20/2023		1,055		.279	279		.279		1,334	1,334			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100216616	HOUSTON	TX		06/23/2025		756		17			17		773				
100189904	JACKSONVILLE	FL		01/21/2025		852		77			77		929				
100148860	FORT WORTH	TX		04/12/2024		923		21			21		944				
100156231	PANAMA CITY BEACH	FL		06/20/2024		516		2			2		518				
100164067	VISALIA	CA		08/21/2024		869		14			14		883				
100140067	SAN MARCOS	TX		01/18/2024		957		25			25		982				
100060864	WOODBRIDGE	VA		06/01/2021		2 283		9			9		2 292				
100136195	APOLLO BEACH	FL		11/20/2023		3 226		59			59		3 295				
100188723	CONVERSE	TX		07/09/2025		854		46			46		900				
100202549	SACRAMENTO	CA		03/21/2025		963		96			96		1 059				
100135129	MAUREPAS	LA		11/01/2023		706		8			8		714				
100119894	PITTSBURGH	PA		08/11/2023		832		18			18		850				
100135403	ESTERO	FL		11/13/2023		852		12			12		864				
100115966	BILLINGS	MT		07/20/2023		935		1			1		936				
100149339	SAN JUAN AUGUSTINE	FL		04/24/2024		942		44			44		986				
100013418	PONOMA	CA		05/25/2017		518		587			587		1 105				
100116584	PINOLE	CA		07/20/2023		1 094		337			337		1 431				
100000288	FAIRVIEW	TX		09/27/2016		2 539		343			343		2 882				
100179450	HALTOM CITY	TX		11/21/2024		851		15			15		866				
100179706	FORT WORTH	TX		11/21/2024		885		62			62		947				
100136343	CEDAR CITY	UT		11/20/2023		693		13			13		706				
100133670	GAINESVILLE	VA		10/23/2023		743		6			6		749				
100286547	N LAS VEGAS	NV		12/29/2025		558		3			3		561				
100137864	COLUMBUS	OH		12/13/2023		913		51			51		964				
100188775	WAKE FOREST	NC		07/09/2025		942		59			59		1 001				
100137627	LAND O LAKES	FL		12/08/2023		853		37			37		890				
100193117	WASHINGTON	DC		02/10/2025		891		74			74		965				
100117520	HAINES CITY	FL		07/20/2023		821		24			24		845				
100136897	CHULLOTA	FL		12/21/2023		1 251		238			238		1 489				
100026821	NORTH PORT	FL		10/26/2018		639		143			143		782				
100133698	COATESVILLE	IN		10/23/2023		761		5			5		766				
100111767	SILVER SPRING	MD		06/29/2023		609		194			194		803				
100156155	LAS VEGAS	NV		07/25/2024		683							683				
100131937	BATAVIA	IL		10/13/2023		1 410		146			146		1 556				
100179743	FORT WORTH	TX		11/21/2024		868		36			36		904				
100197022	DENTON	TX		11/28/2023		865		72			72		937				
100031715	GLENDALE	CA		03/29/2019		1 476		31			31		1 507				
100146215	KATY	TX		03/07/2024		812		17			17		829				
100164008	WHITE HOUSE	TN		06/26/2024		814		4			4		818				
100117505	OAK LAWN	IL		07/20/2023		874		51			51		925				
100087904	TULARE	CA		10/25/2022		1 065		82			82		1 147				
100213829	LAKE ELSINORE	CA		05/29/2025		762		9			9		771				
100153246	BUDA	TX		05/30/2024		1 182		7			7		1 189				
100000575	WINDSOR	CT		09/21/2016		2 298		155			155		2 453				
100188663	LAUDERHILL	FL		02/10/2025		725		7			7		732				
100189804	LARGO	FL		01/21/2025		861		37			37		898				
100100880	CHESTER	MD		04/28/2023		1 174		74			74		1 248				
100137512	EDMOND	OK		12/08/2023		1 275		15			15		1 290				
100116749	FORT MYERS	FL		07/20/2023		718		231			231		949				
100162231	LEBANON	OR		12/12/2024		892		53			53		945				
100011948	YOUNTVILLE	CA		03/08/2017		1 124		103			103		1 227				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100203349	CYPRESS	TX		03/21/2025		1,230							1,230		1,230		
100165333	DURHAM	NC		12/20/2024		771		2			2		773				
100107908	PALM BAY	FL		05/19/2023		1,615		49			49		1,664		1,664		
100136464	FORT WORTH	TX		11/20/2023		1,030		89			89		1,119		1,119		
100228642	FUQUAY VARINA	NC		08/11/2025		830		27			27		857		857		
100159436	KYLE	TX		07/15/2024		855		10			10		865		865		
100152700	LEANDER	TX		05/17/2024		662		2			2		664		664		
100212272	CHARLOTTE	NC		05/28/2025		2,227		62			62		2,289		2,289		
100027576	SOUTH GATE	CA		10/26/2018		3,442		19			19		3,461		3,461		
100081008	RICHMOND	TX		03/18/2022		1,417		26			26		1,443		1,443		
100133638	BAKERSFIELD	CA		10/20/2023		3,890		11			11		3,901		3,901		
100182576	ANNA	TX		12/12/2024		799		1			1		800		800		
100133560	MANOR	TX		10/23/2023		775		9			9		784		784		
100190003	CONWAY	IN		01/21/2025		1,323		134			134		1,457		1,457		
100186161	PASCO	WA		02/10/2025		723		13			13		736		736		
100142679	OAKDALE	CA		02/08/2024		860		17			17		877		877		
100147945	FRESNO	CA		04/08/2024		1,323		12			12		1,335		1,335		
100115094	RICHMOND	TX		07/14/2023		2,053		45			45		2,098		2,098		
100180304	JACKSONVILLE	FL		11/26/2024		705		2			2		707		707		
100121616	KISSIMEE	FL		06/30/2023		886		11			11		897		897		
100144223	ELGIN	IL		03/07/2024		876		36			36		912		912		
100151532	WITTANN	AZ		05/10/2024		761		2			2		763		763		
100113497	PICO RIVERA	CA		06/29/2023		360		138			138		498		498		
100173061	VISALIA	CA		10/25/2024		873		10			10		883		883		
100109306	NORTH RICHLAND HILLS	TX		06/12/2023		732		1			1		733		733		
100206649	LEBANON	OR		04/24/2025		818		57			57		875		875		
100141101	SPRINGFIELD	VA		05/25/2017		1,095		38			38		1,133		1,133		
100164604	GULF SHORES	AL		06/26/2024		2,914		93			93		3,007		3,007		
100028078	VILLA PARK	CA		10/26/2018		892		151			151		843		843		
100266076	SAJDE ISLE	TX		12/23/2025		715		13			13		728		728		
100053331	MORICE	NY		03/23/2021		246		5			5		251		251		
100228518	MADISON	WI		08/11/2025		759		1			1		760		760		
100119367	BRASELTON	GA		07/31/2023		967		25			25		992		992		
100151214	RALEIGH	NC		05/10/2024		794		4			4		798		798		
100134909	DURHAM	NC		10/30/2023		656		10			10		646		646		
100031294	POCONO	CA		03/29/2019		1,166		107			107		1,273		1,273		
100138665	BROOKLYN	NY		12/21/2023		6,291		187			187		6,478		6,478		
100123983	EAST ORANGE	NJ		09/27/2023		663		31			31		632		632		
100029399	PEAPACK	NJ		10/26/2018		1,233		65			65		1,298		1,298		
100107900	SAINT JOHNS	FL		05/19/2023		940		29			29		969		969		
100101073	FLAGSTAFF	AZ		06/30/2023		967		7			7		974		974		
100132036	JACKSONVILLE	FL		10/13/2023		552		19			19		571		571		
100208629	MODESTO	CA		05/05/2025		718		122			122		696		696		
100033628	DUBLIN	CA		06/21/2019		20,940		1,766			1,766	(695)	22,011		22,011		621
100168206	CHULA VISTA	CA		09/20/2024		2,920		40			40		2,960		2,960		
100101510	MISSOURI CITY	TX		04/26/2023		1,073		73			73		1,146		1,146		
100013750	EVERETT	WA		05/25/2017		898		105			105		963		963		
100101509	MISSOURI CITY	TX		04/26/2023		1,073		73			73		1,146		1,146		
100151008	FORT MYERS	FL		05/08/2024		758		3			3		761		761		
100011880	PAOLI	PA		03/08/2017		743		187			187		930		930		
100179714	COLUMBUS	OH		11/21/2024		912		51			51		963		963		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175986	RICHMOND	TX		11/14/2024		1,339		19			19		1,338		1,338		
100133732	HUTTO	TX		10/23/2023		1,147		78			78		1,225		1,225		
100030944	HERNANDO	FL		04/09/2019		3,411		193			193		3,604		3,604		
100195497	FENLEY	NV		02/24/2025		3,973		259			259		4,232		4,232		
100116867	DORAL	FL		07/20/2023		941		136			136		1,077		1,077		
100102871	WAPPINGERS FALLS	NY		06/22/2023		886		60			60		946		946		
100195469	FENLEY	NV		02/24/2025		3,992		261			261		4,253		4,253		
100182307	WINNER	GA		12/12/2024		831		49			49		880		880		
100132316	JOHNSTOWN	OH		10/13/2023		751		12			12		763		763		
100193139	MOX INNEY	TX		02/10/2025		826		58			58		884		884		
100211802	ST LOUIS CITY	MO		05/19/2025		755		13			13		768		768		
100179690	HAYDEN	ID		11/25/2024		1,022		119			119		1,141		1,141		
100142688	DENTON	TX		02/08/2024		936		20			20		956		956		
100117295	MANSFIELD	TX		07/20/2023		948		8			8		956		956		
100026558	TRACY	CA		09/26/2018		802		81			81		883		883		
100166256	WALKEE	IA		09/09/2024		805		26			26		831		831		
100211982	MOX INNEY	TX		05/22/2025		939		17			17		956		956		
100026658	VALLEY STREAM	NY		09/26/2018		2,558		529			529		3,087		3,087		
100116773	STATEN ISLAND	NY		07/20/2023		27,865		7,352			7,352		35,217		35,217		
100011746	DORAL	FL		03/08/2017		644		82			82		726		726		
100120091	VANCOUVER	WA		08/11/2023		267							267		267		
100179756	FORT WORTH	TX		11/21/2024		866		33			33		899		899		
100147895	POOLER	GA		04/08/2024		3,465		106			106		3,571		3,571		
100030772	BARTLETT	IL		04/09/2019		817		173			173		990		990		
100128015	CLARKSVILLE	TN		09/08/2023		1,830		29			29		1,859		1,859		
100192938	ROYSE CITY	TX		02/10/2025		5,530		466			466		5,996		5,996		
100113844	DAPHNE	AL		05/25/2017		933		112			112		1,045		1,045		
100024745	LANCASTER	CA		09/20/2018		963		181			181		1,144		1,144		
100147931	RALEIGH	NC		04/08/2024		829		14			14		843		843		
100066915	ALHAMBRA	NY		08/02/2021		1,778		5			5		1,783		1,783		
100134718	LAS VEGAS	NV		10/30/2023		718		(7)			(7)		711		711		
100116389	DORAL	FL		07/20/2023		1,327		165			165		1,492		1,492		
100179719	FLUJAY VARINA	NC		11/21/2024		893		47			47		940		940		
100133347	WESTON	FL		11/21/2023		719		8			8		727		727		
100024795	HALEDON	NJ		09/20/2018		614		90			90		704		704		
100088576	MIAMI	FL		07/06/2023		964		9			9		973		973		
100025692	PALMDALE	CA		09/20/2018		975		148			148		1,123		1,123		
100193901	LAS VEGAS	NV		02/10/2025		896		3			3		899		899		
100128192	ELIZABETH CITY	NC		09/18/2023		693		20			20		713		713		
100149518	CHICAGO	IL		04/26/2024		632		13			13		645		645		
100112893	FLAGLER BEACH	FL		06/29/2023		704		235			235		939		939		
100137686	RALEIGH	NC		12/08/2023		780		11			11		791		791		
100116795	DAVENPORT	FL		07/20/2023		1,265		82			82		1,347		1,347		
100112957	LOS ANGELES	CA		06/29/2023		594		35			35		629		629		
100029183	MIAMI SPRINGS	FL		10/26/2018		860		146			146		1,006		1,006		
100150508	MIDDLETOWN	NJ		05/03/2024		974		23			23		997		997		
100273121	FORT WORTH	TX		07/15/2026		276		1			1		277		277		
100147929	HAMPTON	VA		04/08/2024		876		26			26		902		902		
100110329	GEORGETOWN	TX		06/30/2023		846		21			21		867		867		
100188273	WESLEY CHAPEL	FL		07/08/2025		825		13			13		838		838		
100013533	RIVERSIDE	CA		05/25/2017		768		117			117		885		885		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10003122	ANTIOCH	CA		03/29/2019		1,535		125			125		1,660		1,660		
100100813	GLEN BURNIE	MD		04/28/2023		1,191		23			23		1,214		1,214		
100100332	PEMERAKE PINES	FL		04/27/2023		1,044		129			129		1,173		1,173		
100180236	SPRING HILL	TN		11/25/2024		856		7			7		863		863		
100153460	HACKETTSTOWN	NJ		05/30/2024		643		(29)			(29)		614		614		
100138106	DAVENPORT	FL		12/14/2023		766		6			6		772		772		
100179737	FORT WORTH	TX		11/21/2024		1,432		103			103		1,535		1,535		
100100841	KEYPORT	NJ		04/28/2023		1,117		69			69		1,186		1,186		
100081374	GAITHERSBURG	TN		03/18/2022		1,449		12			12		1,461		1,461		
100031738	ROSELAND	NY		03/29/2019		1,537		371			371		1,908		1,908		
100135497	DENTON	TX		11/13/2023		893		63			63		956		956		
100133690	SAN DIEGO	CA		06/29/2023		670		190			190		860		860		
10014588	KISSIMEE	FL		06/29/2023		345		10			10		355		355		
100015813	PLANTWYTH	IN		02/27/2018		1,711		14			14		1,725		1,725		
100166224	STEPHENS CITY	VA		09/09/2024		2,091		23			23		2,114		2,114		
100194663	LAKEVILLE	IN		10/30/2023		643		(5)			(5)		638		(5) 638		
100195623	COLUMBIA	SC		02/24/2025		716		11			11		727		727		
100116843	SPRINGVILLE	UT		07/20/2023		1,160		260			260		1,420		1,420		
100026563	SALINAS	CA		09/26/2018		2,383		20			20		2,403		2,403		
100137004	LEANDER	TX		11/28/2023		763		26			26		789		789		
100166204	FORT WORTH	TX		09/09/2024		848		32			32		880		880		
100137024	SAN ANTONIO	TX		11/28/2023		1,008		97			97		1,105		1,105		
100066975	SALINAS	MA		06/02/2021		2,854		53			53		2,907		2,907		
100127592	BRASELTON	GA		09/08/2023		1,003		59			59		1,062		1,062		
100031893	CHICAGO CITY	IN		03/29/2019		1,537		107			107		1,644		1,644		
100013624	WEST NEW YORK	NJ		05/25/2017		1,240		154			154		1,394		1,394		
100013612	ANTIOCH	CA		05/25/2017		754		95			95		849		849		
100116802	MORFESVILLE	NC		07/20/2023		1,686		470			470		2,156		2,156		
100157903	LONGS	SC		07/09/2024		871		52			52		923		923		
100031146	FRANKFORT	IL		03/29/2019		1,095		181			181		1,276		1,276		
100142694	CAPE CORAL	FL		02/08/2024		867		4			4		871		871		
100177116	BROOKLYN	NY		07/20/2023		1,163		165			165		1,328		1,328		
100194726	SANT CHARLES	IL		02/21/2025		1,456		10			10		1,466		1,466		
100179733	SHERILLIS FORD	NC		11/21/2024		887		14			14		901		901		
100203277	WAUKEE	IA		03/27/2025		875		41			41		916		916		
100100925	VALLEJO	CA		04/28/2023		3,981		213			213		4,194		4,194		
100127586	MARIETTA	GA		06/30/2023		833		555			555		1,388		1,388		
100137027	FORT WORTH	TX		11/28/2023		852		71			71		923		923		
100179740	FAIRHOPE	AL		11/21/2024		876		40			40		916		916		
100190078	CHATTANOOGA	TN		01/21/2025		766		4			4		770		770		
100132559	CHARLOTTE	NC		10/13/2023		702		7			7		709		709		
100113562	CHICAGO	IL		06/29/2023		2,635		738			738		3,373		3,373		
100136547	GULF SHORES	AL		11/20/2023		1,150		88			88		1,238		1,238		
100136612	ANN ARBOR	MI		11/27/2023		680		3			3		683		683		
100013638	RICHMOND	TX		05/25/2017		754		105			105		859		859		
100201480	MICCO	FL		03/12/2025		761		6			6		767		767		
100013752	DEALE	MD		05/25/2017		946		79			79		1,025		1,025		
100119201	HATTERAS	NC		07/31/2023		768		1			1		769		769		
100201706	PHILADELPHIA	PA		03/18/2025		1,739		14			14		1,753		1,753		
100235370	SUMMERVILLE	SC		06/29/2025		665		1			1		666		666		
100011654	HACKENSACK	IN		12/23/2016		672		304			304		976		976		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013830	SALINAS	CA		05/25/2017		778	105				105		883				
100110308	OLDHAM	FL		06/30/2023		968	23				23		991				
100134095	LAS VEGAS	NV		12/08/2023		864	8				8		872				
100100407	NORWOOD	MA		04/21/2023		1,050	150				150		1,200				
100079774	LONITA	CA		04/08/2022		2,333	177				177		2,510				
100207247	PHILADELPHIA	PA		04/28/2025		16,492	112				112		16,604				
100081272	EL SOBRADE	CA		03/18/2022		1,592	35				35		1,627				
100150853	TUCSON	AZ		05/08/2024		1,413	64				64		1,477				
100218831	LONGS	SC		06/27/2025		761	25				25		786				
100030629	MIAMI	FL		04/09/2019		757	173				173		930				
100031917	THOUSAND OAKS	CA		03/29/2019		1,102	107				107		1,209				
100144046	MONROE	NY		03/07/2024		747	2				2		749				
100100792	LA PLATA	MD		04/28/2023		1,107	61				61		1,168				
100012974	PEERIS	CA		05/25/2017		837	248				248		1,085				
100110241	ARDEN	NC		06/30/2023		942	11				11		953				
100028986	ROCKVILLE	MD		10/26/2018		1,272	111				111		1,383				
100119526	GEORGETOWN	TX		07/28/2023		896	20				20		916				
100189792	BRADENTON	FL		01/21/2025		2,830	119				119		2,949				
100019684	BURLINGTON	NC		07/26/2018		1,831	10				10		1,841				
100023528	CARPENTERSVILLE	IL		09/20/2018		704	198				198		902				
100068681	YORKTOWN HEIGHTS	NY		09/01/2021		1,427							1,427				
100127542	EDGEWATER	MD		09/08/2023		827	7				7		834				
100186623	FORT WORTH	TX		01/09/2025		853	30				30		883				
100175951	ANGIER	NC		11/14/2024		823	6				6		829				
100128206	SUWANEE	GA		09/18/2023		778	3				3		781				
100134481	KENNER	LA		10/30/2023		696	1				1		697				
100228076	YAKIMA	WA		06/07/2025		904	17				17		921				
100024520	MONROSE	CO		09/20/2018		724	96				96		820				
100144062	AMHERST	NY		03/07/2024		655							655				
100186940	HYATTSVILLE	MD		01/07/2025		747	4				4		751				
100152186	RALEIGH	NC		05/17/2024		649	3				3		652				
100100461	HOLLYWOOD	FL		04/27/2023		1,216	7				7		1,223				
100185461	PINELLAS PARK	FL		12/20/2024		831	37				37		868				
100135097	HENDERSON	NV		11/01/2023		1,156	100				100		1,256				
100102065	HIGHLAND	UT		04/14/2023		1,006	4				4		1,010				
100151038	DALLAS	TX		05/08/2024		1,214	26				26		1,240				
100192549	KISSIMEE	FL		02/10/2025		798	59				59		857				
100026648	LA PUENTE	CA		08/26/2018		1,451	39				39		1,490				
100159333	PARTISH	FL		07/15/2024		885	7				7		892				
100081087	CYPRESS	TX		03/18/2022		1,493	24				24		1,517				
100221751	LINCOLNTON	NC		07/25/2025		660	3				3		663				
100078970	NEPTUNE CITY	NJ		02/24/2022		1,445	8				8		1,453				
100116895	GLENDALE	CA		07/20/2023		991	2				2		993				
100026035	PALMDALE	CA		09/20/2018		859	118				118		976				
100200734	ANGIER	NC		03/11/2025		811	7				7		818				
100116546	PITTSBURGH	PA		07/20/2023		991	271				271		1,262				
100115839	RIO RANCHO	NM		07/20/2023		1,000	69				69		1,069				
100214422	SARAS	NY		06/02/2025		908	58				58		966				
100219712	FRIISCO	CO		07/07/2025		801	12				12		813				
100135464	LELAND	NC		11/19/2023		857	68				68		925				
100162700	PENDERGRASS	GA		06/12/2024		803	5				5		808				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100136262	PLANT CITY	FL		11/20/2023		699		18			18		717				
100031888	OWENB	CA		03/29/2019		1,402		86			86		1,488				
100132324	CAPE FAIR	MO		11/03/2023		960		222			222		1,182				
100268521	ATHENS	GA		12/29/2025		1,358		8			8		1,366				
100049128	SUITLEND	MD		11/20/2020		847		101			101		948				
100197536	POST FALLS	ID		02/26/2025		780		1			1		781				
100129265	PHOENIX	AZ		09/25/2023		695		11			11		706				
100144842	LAWRENCEVILLE	GA		03/13/2024		876		15			15		891				
100115031	PORT ARANSAS	TX		07/14/2023		841		2			2		843				
100115106	WILMINGTON	DE		07/14/2023		638		5			5		843				
100110334	COLLINGSWOOD	NJ		06/30/2023		705		5			5		710				
100133059	ALHERST	NY		11/29/2023		632		1			1		633				
100013266	NAPLES	FL		05/25/2017		5,569		951			951		6,520				
100119192	FORT WORTH	TX		07/31/2023		937		44			44		981				
100012905	WOODLAND	CA		05/25/2017		764		169			169		933				
100193478	RALEIGH	NC		02/10/2025		951		28			28		979				
100159886	BLOOMINGDALE	IL		07/15/2024		843		10			10		853				
100032082	SALINAS	CA		03/29/2019		1,842		60			60		1,902				
100236007	CELINA	TX		09/04/2025		4,284		351			351		4,635				
100171948	WOODBURY	NY		10/16/2024		924		35			35		959				
100135786	FORT WORTH	TX		11/10/2023		807		32			32		839				
100180118	TEWALE	GA		12/30/2024		686		4			4		690				
100024687	HYATTSVILLE	MD		09/20/2018		1,551		89			89		1,640				
100032152	SAN JOSE	CA		03/29/2019		3,140		53			53		3,193				
100128216	WESLEY CHAPEL	FL		09/18/2023		161,093		3,028			3,028		164,121				
100181864	WINTER GARDEN	FL		12/12/2024		886		36			36		922				
100133660	MOORE	NY		10/23/2023		683		6			6		689				
100149380	FORT WORTH	TX		04/24/2024		906		33			33		939				
100156779	HOUSTON	TX		06/26/2024		737		19			19		756				
100100658	YORKVILLE	IL		04/28/2023		1,341		105			105		1,446				
100026305	KINGMAN	AZ		09/20/2018		1,009		105			105		1,114				
100152284	LANHAM	MD		05/17/2024		794		13			13		807				
100186631	PHOENIX	AZ		12/30/2024		811		11			11		822				
100131675	BEECHROVE	TN		10/06/2023		1,217		26			26		1,243				
100150465	QUEEN CREEK	AZ		05/03/2024		46,760		283			283		47,043				
100013509	LAS VEGAS	NV		05/25/2017		860		199			199		1,059				
100142681	PENDERGRASS	GA		02/08/2024		1,188		19			19		1,207				(301)
100031054	WYANDANCH	NY		03/29/2019		1,031		223			223		1,254				
100087432	CLARKSTON	MI		10/25/2022		1,225		39			39		1,264				
100081166	MATTHEWS	NC		03/18/2022		1,663		47			47		1,710				
100044245	MADERA	CA		06/19/2020		1,107		108			108		1,215				
100135466	PHONE	TX		11/13/2023		893		69			69		962				
100026634	SUISUN CITY	CA		09/26/2018		1,087		156			156		1,243				
100135492	LAS VEGAS	NV		11/13/2023		888		74			74		962				
100168409	ZELLWOOD	FL		09/25/2024		976		3			3		979				
100119383	MELISSA	TX		07/31/2023		811							811				
100200233	HUGO	MINN		03/07/2025		827		23			23		850				
100158775	SPRING CITY	TN		07/10/2024		789		7			7		796				
100117167	MERCED	CA		07/20/2023		887		50			50		937				
100211984	FEDDING	CA		05/22/2025		693		3			3		696				
100152667	AUSTIN	TX		05/17/2024		2,044		18			18		2,062				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100115062	YOUNGSVILLE	LA		07/14/2023		709		6			6		715		715		
100063704	RAHWAY	NJ		07/01/2021		1,128		(4)			(4)		1,124		1,124		
100115623	FORT WORTH	TX		06/24/2024		1,153		16			16		1,169		1,169		(291)
100012852	HENDERSON	NV		05/25/2017		894		168			168		1,062		1,062		
100026986	HICKSVILLE	NY		09/26/2018		2,198		220			220		2,418		2,418		
100128048	NASHVILLE	TN		09/08/2023		1,297		39			39		1,336		1,336		
100273003	CONCORD	NC		01/15/2026		265		3			3		268		268		
100120037	BRASELTON	GA		08/11/2023		1,653		95			95		1,748		1,748		
100162685	CAPE CORAL	FL		06/12/2024		855		18			18		873		873		
100158602	GRANT VALKARIA	FL		07/12/2024		830		22			22		852		852		
100212134	NAPLES	FL		05/22/2025		805		2			2		807		807		
100118030	MCDONOUGH	GA		07/20/2023		932		38			38		970		970		
100210329	ELK	WA		05/09/2025		101,420		1,130			1,130		102,550		102,550		(310)
100190955	WOODSTOCK	GA		01/28/2025		943		75			75		1,018		1,018		
100142714	DAPHNE	AL		02/08/2024		860		4			4		864		864		
100088792	BLUE RIDGE	GA		11/15/2022		830		19			19		849		849		
100043023	HICKSVILLE	NY		05/28/2020		2,007		34			34		2,041		2,041		
100156113	NORTH CHARLESTON	SC		06/18/2024		1,470		30			30		1,500		1,500		
100127554	MONTGOMERY	AL		09/08/2023		961		17			17		978		978		
100115081	SAINT CLOUD	FL		07/14/2023		910		7			7		917		917		
100087472	MIDDLEBURG	FL		10/25/2022		1,122		75			75		1,197		1,197		
100119194	BROOKLYN PARK	MINN		07/31/2023		744		3			3		747		747		
100151039	HENDERSON	NV		05/08/2024		926		43			43		969		969		
100185455	WINNER	GA		12/20/2024		827		42			42		869		869		
100025578	OUTLER BAY	FL		09/20/2018		752		173			173		925		925		
100210328	CONWAY	MI		05/09/2025		15,450		551			551		16,001		16,001		
100202556	KNIGHTDALE	NC		03/21/2025		899		74			74		973		973		
100152436	MOCKNEY	TX		05/17/2024		749		3			3		752		752		
100152980	WINFIELD	IN		05/17/2024		3,389		353			353		3,742		3,742		
100156638	HAMPTON	MI		06/24/2024		4,092		137			137		4,229		4,229		
100210536	VALLEY COTTAGE	NY		05/15/2025		683		6			6		689		689		
100182224	MCRAEYSVILLE	VA		12/12/2024		745		7			7		752		752		
100112625	CLEARWATER	FL		05/25/2017		847		204			204		1,051		1,051		
100185457	WINNER	GA		12/20/2024		827		42			42		869		869		
100143228	FORT WORTH	TX		02/16/2024		816		8			8		826		826		
100112029	ATCO	NJ		06/29/2023		830		292			292		1,122		1,122		
100274015	COSBY	MINN		01/26/2026		221						(457)	221		221		
100039324	DUBLIN	CA		08/27/2019		6,059		1,409			1,409		7,011		7,011		(5)
100128194	PENACOLLA	FL		09/18/2023		906		81			81		987		987		
100119054	DESOTO	TX		07/27/2023		710		3			3		713		713		
100195144	UNION CITY	CA		02/24/2025		774		22			22		796		796		
100116470	MIAMI	FL		07/20/2023		1,138		323			323		1,461		1,461		
100116318	NEW HYDE PARK	NY		07/20/2023		2,551		548			548		3,099		3,099		
100189475	HOUSTON	TX		01/17/2025		785		29			29		814		814		
100194657	MANCHESTER	CT		02/21/2025		3,907		61			61		3,988		3,988		
100179760	PROVIDENCE VILLAGE	TX		11/21/2024		1,006		39			39		1,045		1,045		
100182028	DUNDEN	FL		12/12/2024		894		20			20		914		914		
100152321	SHERILLS FORD	NC		05/17/2024		780		24			24		804		804		
100146891	FORT WORTH	TX		03/26/2024		790		5			5		795		795		
100175947	ANGER	NC		11/14/2024		823		6			6		829		829		
100113383	ALTAMONTE SPRINGS	FL		06/29/2023		387		354			354		741		741		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193942	ADDISON	TX		11/13/2023		2,195		31			31		2,226	2,226			
100144230	TUCSON	AZ		03/07/2024		900		20			20		920	920			
100110383	STILLWATER	OK		06/30/2023		2,510	5	5			5		2,515	2,515			
100103863	PATERSON	NJ		05/10/2023		988		(53)			(53)		935	935			
100135361	GAINESVILLE	VA		11/13/2023		713		6			6		719	719			
100025752	PARKVILLE	MO		09/20/2018		814		206			206		1,020	1,020			
100012443	ORLANDO	FL		04/28/2017		2,291		101			101		2,392	2,392			
100110650	ATLANTA	GA		06/30/2023		3,794		9			9		3,803	3,803			
100186679	TAIWARC	FL		02/10/2025		716		20			20		736	736			
100175348	SAN ANTONIO	TX		11/05/2024		16,573		121			121		16,694	16,694			
100100951	SANTA ROSA	CA		04/28/2023		1,188		132			132		1,320	1,320			
100189848	LAS VEGAS	NV		01/21/2025		869		49			49		918	918			
100155332	LORAIN	OH		07/19/2024		300		(13)			(13)		287	287			
100213874	PARLUMP	NV		05/29/2025		1,005		3			3		1,008	757		(251)	(251)
100119216	OWENS CROSS ROADS	AL		07/31/2023		722		66			66		788	788			
100151515	MYRTLE BEACH	SC		05/10/2024		915		46			46		961	961			
100167646	LONGS	SC		09/19/2024		687		5			5		692	692			
10014870	SUPRISE	AZ		07/10/2023		546		2			2		548	548			
100126420	HAMILTON	NJ		06/30/2023		694		(33)			(33)		661	661			
10002993	BAKERSFIELD	CA		10/26/2018		607		144			144		751	751			
100171662	CLAYTON	CA		10/16/2024		1,068		6			6		1,074	1,074			
100011794	GAITHERSBURG	MD		03/08/2017		676		185			185		861	861			
100203310	ROSENBERG	TX		03/27/2025		831		30			30		861	861			(334)
100168407	HAMPSHIRE	IL		09/25/2024		1,310		27			27		1,337	1,003		(334)	(334)
100144171	MURRIETA	CA		03/07/2024		811		2			2		813	813			
100152989	ZEBULON	NC		05/17/2024		844		36			36		880	880			
100192544	WASHINGTON	DC		02/10/2025		857		68			68		925	925			
100133616	NEW PORT RICHEY	FL		10/23/2023		804		8			8		812	812			
100219471	VANCOUVER	WA		07/07/2025		837		24			24		861	861			
100186548	BALCH SPRINGS	TX		11/20/2023		684		4			4		688	688			
100151041	CONWAY	NH		05/08/2024		893		31			31		924	924			
100153253	PARLISH	FL		05/30/2024		716		4			4		720	720			
100026948	STAFFORD	VA		09/26/2018		2,456		105			105		2,561	2,561			
100014564	STAFFORD	CT		09/27/2017		2,581		482			482		3,063	3,063			
100137551	SMITHFIELD	NC		12/08/2023		733		7			7		740	740			
100148036	KANNAPOLIS	NC		04/10/2024		849		15			15		864	864			
100151225	FORT WORTH	TX		05/10/2024		951		63			63		1,014	1,014			
10015768	PAISON	AZ		07/20/2023		913							913	913			
100165590	JACKSONVILLE	FL		08/29/2024		824		5			5		829	829			
100138567	ORLANDO	FL		11/27/2023		672		4			4		676	676			
100177029	LAKELAND RANCH	FL		01/16/2025		730		(17)			(17)		713	713			
100128176	CHARLOTTE	NC		09/18/2023		678		7			7		685	685			
100152827	WORCESTER	MA		05/22/2024		2,749		38			38		2,787	2,787			
100204115	LINTHICOM HEIGHTS	MD		03/28/2025		717		13			13		730	730			
100026315	MENFEE	CA		09/20/2018		713		157			157		870	870			
100190134	SARASOTA	FL		01/21/2025		1,369		6			6		1,375	1,375			
100078793	NAVARRE	FL		02/24/2022		1,960		44			44		2,004	2,004			
100206363	PINE MOUNTAIN CLUB	CA		04/17/2025		556		104			104		660	660			
100147788	AVONDALE	AZ		04/08/2024		723		7			7		730	730			
100024812	DOYLESTOWN	PA		09/20/2018		909		117			117		1,026	1,026			
100091155	RED OAK	TX		01/31/2023		2,182		81			81		2,263	2,263			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100117327	POIMONA	CA		07/20/2023		1,115	.184				.184		1,299	1,299			
100191687	PENSACOLA	FL		02/20/2025		.687		.14			.14		.701	.701			
100013272	LINWOOD	CA		06/25/2017		.986		.113			.113		.699	.699			
100116652	CEDAR CITY	UT		07/20/2023		1,059	.283				.283		1,342	1,342			
100195614	BALTIMORE	MD		02/24/2025		714		.3			.3		.717	.717			
100024646	LAS VEGAS	NV		06/20/2018		.797	.418				.418		1,215	1,215			
100186698	SUN LAKES	AZ		01/07/2025		.831		.6			.6		.837	.837			
100162716	MADISON	WI		08/12/2024		.873		.33			.33		.906	.906			
100031438	NORTH BERGEN	NJ		03/29/2019		.808		.172			.172		.980	.980			
100112666	WALDEN	NY		06/29/2023		.309	.329				.329		.638	.638			
100142684	HAUPTON	WI		02/08/2024		.888		.12			.12		.900	.900			
100011626	RIVERVIEW	FL		03/08/2017		1,126		.93			.93		1,219	1,219			
100013331	COMPTON	CA		05/25/2017		1,443	.91				.91		1,534	1,534			
100048308	BURNSVILLE	NC		11/20/2020		.261	.89				.89		.350	.350			
100227384	KISSIMEE	FL		06/04/2025		3,726		.14			.14		3,740	3,740			
100137716	TOMBALL	TX		12/08/2023		.734		.5			.5		.739	.739			
100200999	CLAYTON	CA		03/12/2025		.765	.4				.4		.769	.769			
100202898	PAHUMP	NV		03/24/2025		.747		.4			.4		.751	.751			
100188266	OCALA	FL		01/08/2025		.787		.15			.15		.802	.802			
100219723	KANNAPOLIS	NC		07/07/2025		.815	.24				.24		.839	.839			
100025777	OPA LOCKA	FL		09/20/2018		.678	.237				.237		.915	.915			
100137628	DURHAM	NC		12/08/2023		.815	.41				.41		.856	.856			
100153242	CLEMONT	FL		05/30/2024		.745	.2				.2		.747	.747			
100011927	RIVERSIDE	CA		03/08/2017		.805	.107				.107		.912	.912			
100139310	MIAMI	FL		12/21/2023		.683	.380				.380		1,063	1,063			
100148044	LAURENCEVILLE	GA		04/10/2024		.850	.3				.3		.853	.853			
100127946	NASHVILLE	TN		09/08/2023		.797	.24				.24		.821	.821			
100136491	MOORE TOWNSHIP	NJ		11/20/2023		5,908	.254				.254		6,162	6,162			
100013392	BOGOTA	NJ		05/25/2017		1,186	.117				.117		1,303	1,303			
100135781	COLUMBIA FALLS	MT		11/10/2023		.739	.8				.8		.747	.747			
100117377	PLANO	TX		07/20/2023		1,273	.378				.378		1,651	1,651			
100186610	MOXINEY	TX		12/30/2024		.843	.36				.36		.879	.879			
100100951	JOLIET	IL		04/28/2023		1,623	.41				.41		1,664	1,664			
100255426	NORTH CHESTERFIELD	VA		11/24/2025		.684	(.25)				(.25)		.659	.659			
100012674	MIAMI	FL		05/25/2017		1,113	.243				.243		1,356	1,356			
100262281	EASLEY	SC		02/27/2026		.297	.17				.17		.314	.314			
100210144	ALBREY	TX		05/07/2025		3,877	.3				.3		3,880	3,880			
100165316	MILWAUKEE	WI		12/20/2024		.799	.1				.1		.800	.800			
100143172	SAINT AUGUSTINE	FL		02/16/2024		.975	.48				.48		1,023	1,023			
100218147	FILLMORE	CA		07/22/2025		.328							.328	.328			
100030383	GARDENA	CA		12/20/2018		1,895	.80				.80		1,975	1,975			
100200210	CALDWELL	NJ		03/07/2025		.806	.18				.18		.824	.824			
100119420	SAINT GEORGE	UT		07/31/2023		1,551	.11				.11		1,562	1,562			
100128352	ATLANTA	GA		09/14/2023		.760	.5				.5		.765	.765			
100142705	VINCHESTER	MA		02/08/2024		.859	.5				.5		.864	.864			
100268492	PORT SAINT JOE	FL		12/29/2025		.815	.4				.4		.819	.819			
100111411	GARFIELD	NJ		06/29/2023		.661		.391			.391		1,052	1,052			
100160321	GERMANTOWN	MD		11/26/2024		.893	.3				.3		.896	.896			
100168208	EAST LANSING	MI		09/20/2024		1,685	.6				.6		1,691	1,691			
100200614	ZEBULON	NC		03/11/2025		.800	.28				.28		.828	.828			
100028375	BOYNTON BEACH	FL		10/26/2018		.741	.100				.100		.841	.841			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100181506	CHICAGO	IL		12/06/2024		729							729				
100016519	KEY WEST	FL		04/10/2018		1,719		6			6		1,725				
100148796	GULF SHORES	AL		04/17/2024		1,026		123			123		1,149				
100206661	BETHLEHEM	PA		04/24/2025		728		4			4		732				
100202271	PENSACOLA	FL		03/19/2025		684		1			1		685				
100152387	PHOENIX	AZ		06/17/2024		765		11			11		776				
100113411	CHICAGO	IL		06/29/2023		2,322		503			503		2,825				
100188790	CHARLOTTE	NC		01/09/2025		868		44			44		912				
100128150	WINTER HAVEN	FL		09/18/2023		900		56			56		956				
100137028	FORT WORTH	TX		11/28/2023		862		86			86		948				
100182225	NEWBERRY	FL		12/12/2024		1,793		106			106		1,899				
100160977	CHARLOTTE	NC		07/24/2024		849		16			16		865				
100081274	PINOLE	CA		03/18/2022		1,572		34			34		1,606				
100157942	SANFORD	FL		07/09/2024		770		6			6		776				
100137032	LOGANVILLE	GA		11/28/2023		1,749		115			115		1,864				
100147930	WOODBURY	NY		04/08/2024		2,368		65			65		2,433				
100182016	CARTERSVILLE	GA		12/12/2024		716		1			1		717				
100188622	SANFORD	FL		07/09/2025		895		31			31		927				
100043041	CHICAGO	IL		06/28/2020		710		40			40		750				
100200324	HEIDENSON	NY		03/10/2025		1,740		46			46		1,786				
100031658	CHULA VISTA	CA		03/29/2019		1,372		168			168		1,540				
100049663	HARWOOD HEIGHTS	IL		11/20/2020		524		158			158		682				
100174330	TALLAHASSEE	FL		10/31/2024		895		24			24		919				
100216411	KEIZER	OR		06/20/2025		2,528		2			2		2,530				
100111432	MENFEE	CA		06/29/2023		760		233			233		993				
100203452	SHERILL'S FORD	NC		03/27/2025		828		26			26		856				
100116733	WINTER PARK	FL		07/20/2023		1,139		310			310		1,449				
100221783	ORLANDO	FL		07/25/2025		681		6			6		687				
100116708	CELINA	TX		07/20/2023		1,487		437			437		1,924				
100144219	FORT WORTH	TX		03/07/2024		917		49			49		966				
100268462	LAKE HAVASI CITY	AZ		12/29/2025		506		3			3		509				
100135571	AUBREY	TX		11/09/2023		472		(19)			(19)		453				
100120713	CAPE CORAL	FL		08/25/2023		786		8			8		794				
100185364	ORLANDO	FL		12/20/2024		3,096		31			31		3,127				
100112025	SEATTLE	WA		06/29/2023		860		341			341		1,021				
100137916	STATESVILLE	NC		12/12/2023		501		2			2		503				
100066944	SAN BERNARDINO	CA		06/02/2021		1,445		2			2		1,447				
100111778	ELIMWOOD PARK	NJ		06/29/2023		737		312			312		1,049				
100026629	SALINAS	CA		09/26/2018		1,711		26			26		1,737				
100073163	BLOOMINGBURG	NY		02/24/2022		1,488		9			9		1,497				
100024877	LEVITOWN	NY		09/20/2018		1,205		169			169		1,374				
100135773	LAS VEGAS	NV		11/10/2023		748		11			11		759				
100198531	LAUREL	MD		02/28/2025		1,256		10			10		1,266				
100100146	RIVERVIEW	FL		03/28/2023		722		17			17		739				
100031993	ARTESIA	CA		03/29/2019		1,137		104			104		1,241				
100011260	ARLETA	CA		12/23/2016		2,033		1,163			1,163		3,196				
100140106	JOLIET	IL		07/09/2024		856		45			45		901				
100120066	MIDDLETON	ID		06/11/2023		816		11			11		827				
100119491	PLYMOUTH	WI		07/28/2023		817		10			10		827				
100136893	MELISSA	TX		11/27/2023		720		16			16		736				
100161789	HACKETTSTOWN	NJ		07/31/2024		728		(36)			(36)		692				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100100025	POOLESVILLE	MD		04/28/2023		1,459	.161				.161		1,620	1,620			
100115065	PRINCETON	IN		07/14/2023		1,706	6				6		1,712	1,712			
100171264	CASSELBERRY	FL		07/20/2023		872	(44)				(44)		828	828			
100186620	WINCHESTER	VA		12/30/2024		842	33				33		875	875			
100116943	KEYPORT	NJ		07/20/2023		1,024	242				242		1,266	1,266			
100159397	CAPE CORAL	FL		06/08/2024		1,550	50				50		1,600	1,600			
100138302	DAVISVILLE	GA		12/18/2023		12,922	70				70		12,992	12,992			
100014168	FRESNO	CA		05/25/2017		871		109			109		980	980			
100026028	GILBERT	AZ		09/20/2018		3,110	72				72		3,182	3,182			
100182106	WEST PARK	FL		12/12/2024		817	25				25		842	842			
100120051	CASTLE ROCK	CO		06/11/2023		836	9				9		845	845			
100158448	PITTSBURGH	PA		07/10/2024		652	6				6		658	658			
100286500	ALBUQUERQUE	FL		12/29/2025		593	16				16		609	609			
100215597	OCALA	FL		06/12/2025		2,628	110				110		2,738	2,738			
100069804	ITASCA	TX		09/01/2021		892	18				18		910	910			
100182128	LAKEWOOD RANCH	FL		12/12/2024		840	20				20		860	860			
100132058	GLASSBORO	NJ		10/13/2023		1,207	14				14		1,221	1,221			
100152891	POCAHELLO	ID		05/17/2024		647	4				4		651	651			
100182042	GEORGETOWN	TX		12/12/2024		1,453	21				21		1,474	1,474			
100153280	BUNELL	FL		05/30/2024		1,060	30				30		1,090	1,090			
100273044	PECRIA	AZ		01/15/2026		504	3				3		507	507			
100061444	HIGH AND	UT		06/01/2021		1,727	7				7		1,734	1,734			
100081169	SAN ANTONIO	TX		03/18/2022		2,057	19				19		2,076	2,076			(521)
100173223	COLUMBUS	OH		10/30/2024		1,048	11				11		1,059	1,059			
100192543	SHERMAN	TX		02/10/2025		800	64				64		864	864			
100094819	GAITHERSBURG	MD		08/02/2022		974							974	974			
100192802	GRASS VALLEY	CA		02/10/2025		727	7				7		734	734			
100203248	FORT WORTH	TX		03/27/2025		1,246	72				72		1,318	1,318			
100268876	SUN CITY	AZ		12/29/2025		516							516	516			
100148391	NOKOMIS	FL		04/12/2024		1,146	3				3		1,149	1,149			
100133630	DALLAS	TX		10/23/2023		2,261	143				143		2,404	2,404			
100027804	TACOMA	WA		10/26/2018		659	129				129		788	788			
100031605	POMONA	CA		03/29/2019		1,570	35				35		1,605	1,605			
100067318	JACKSONVILLE	FL		06/02/2021		1,802	45				45		1,847	1,847			
100212148	MANCHESTER CENTER	VT		05/22/2025		558	3				3		561	561			
100143848	YORVILLE	IL		02/29/2024		3,749	21				21		3,770	3,770			
100181869	LAREDO	TX		12/12/2024		761	5				5		766	766			
100133844	BALTIMORE	MD		10/25/2023		586	(15)				(15)		551	551			
100112856	DOHNEY	CA		06/29/2023		684	38				38		722	722			
100128384	MOXINEY	TX		09/15/2023		1,906	29				29		1,935	1,935			
100091174	BRANSON WEST	MO		01/31/2023		822	48				48		870	870			
100091181	BRANSON WEST	MO		01/31/2023		822	48				48		870	870			
100152861	SAN MARCOS	TX		05/17/2024		925	75				75		1,000	1,000			
100194818	VAIL	CO		02/21/2025		804	44				44		848	848			
100214568	LEBANON	OR		06/02/2025		755	12				12		767	767			
100029764	SAN PABLO	CA		10/26/2018		969	144				144		1,113	1,113			
100079123	PHILADELPHIA	PA		02/24/2022		1,447	18				18		1,465	1,465			
100050321	TAMPA	FL		11/20/2020		626	147				147		773	773			
100100420	HOUSTON	TX		04/27/2023		4,136	269				269		4,405	4,405			
100109030	HALLANDALE BEACH	FL		05/31/2023		727	4				4		731	731			
100179459	MODESTO	CA		11/21/2024		1,083	2				2		1,085	1,085			(270)

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
10019923	ANNA	TX		02/28/2025		777		5			5		782		782			
10017242	SAINT AUGUSTINE	FL		10/30/2024		861		1			1		862		862			
10014196	EDMOND	OK		01/30/2024		634		(4)			(4)		630		630			
10017333	LIBERTY HILL	TX		10/30/2024		3,606	233	233			233		3,839	3,839				
10017501	WINTER HAVEN	FL		11/14/2024		2,568		54			54		2,622	2,622				
100013292	LANCASTER	CA		06/25/2017		694	143	143			143		837	837				
100199066	ANNA	TX		02/28/2025		777		4			4		781	781				
100171534	FORT WORTH	TX		10/16/2024		844		1			1		845	845				
100012271	PLANTATION	FL		04/28/2017		920		256			256		1,176	1,176				
100120755	WESLEY CHAPEL	FL		06/25/2023		693		7			7		700	700				
100116106	CANYON COUNTRY AREA SANTA Q.A	CA		07/20/2023		1,003		130			130		1,133	1,133				
100111827	LEVITTOWN	NY		06/29/2023		465	58	58			58		523	523				
100152188	CAPE CORAL	FL		05/17/2024		721	15	15			15		736	736				
100152249	ATLANTA	GA		05/17/2024		724		2			2		726	726				
100206481	MIRLE BEACH	SC		04/22/2025		725		11			11		736	736				
100152228	STAR	ID		05/17/2024		888		62			62		950	950				
100151507	CAPE CORAL	FL		05/10/2024		890		60			60		950	950				
100175903	LAS VEGAS	NV		11/12/2024		755		5			5		760	760				
100031112	WESLEY CHAPEL	FL		03/29/2019		723		111			111		834	834				
100143945	FARMINGTON	UT		04/24/2024		890		24			24		914	914				
100081098	HAWAII MARKET	VA		03/18/2022		1,582		51			51		1,633	1,633				
100153284	MARYVILLE	TN		05/30/2024		657		3			3		660	660				
100179891	KYLE	TX		11/25/2024		936		74			74		1,010	1,010				
100180335	LAVON	TX		11/25/2024		899		44			44		943	943				
100136463	LOGANVILLE	GA		11/20/2023		1,495		79			79		1,574	1,574				
100164821	LEAGUE CITY	TX		06/26/2024		1,684		118			118		1,802	1,802				
100140547	CHARLOTTE	NC		01/19/2024		674							674	674				
100166669	MYSTIC	CT		12/30/2024		869		15			15		884	884				
100032047	FONTANA	CA		03/29/2019		997		83			83		1,080	1,080				
100150596	PRINCETON	IN		05/03/2024		891		69			69		960	960				
100243753	BAKERSFIELD	CA		09/29/2025		699		9			9		708	708				
100151571	ASHBURN	VA		05/10/2024		767		9			9		776	776				
100116746	BAKERSFIELD	CA		07/20/2023		1,023		317			317		1,340	1,340				
100117091	ASHEVILLE	NC		07/20/2023		978		(17)			(17)		961	961				
100116943	CHICAGO	IL		07/20/2023		1,705		323			323		2,028	2,028				
100207199	SUFFERN	NY		04/28/2025		823		(17)			(17)		806	806				
100046748	WEST PALM BEACH	FL		11/20/2020		795		146			146		941	941				
100146873	PRINCETON	IN		04/17/2024		804		23			23		827	827				
100197079	TAMPA	FL		11/28/2023		665		3			3		668	668				
100147887	PROVO	UT		04/08/2024		2,204		105			105		2,309	2,309				
100119663	NASHVILLE	TN		06/11/2023		756		8			8		764	764				
100190031	HAW RIVER	NC		01/21/2025		1,171		35			35		1,206	1,206			(300)	
100061513	FREDERICKSBURG	VA		03/18/2022		3,487		83			83		3,570	3,570				
100102684	SAN ANTONIO	TX		06/07/2023		1,143		2			2		1,145	1,145				
100116837	BUFORD	GA		07/20/2023		1,326		112			112		1,438	1,438				
100031832	SAN YSIDRO	CA		03/29/2019		741		120			120		861	861				
100116761	FLUSHING	NY		07/20/2023		2,990		442			442		3,022	3,022				
100079509	ST CLOUD	MI		02/28/2022		1,409		16			16		1,425	1,425				
100031927	LINDBROOK	NY		03/29/2019		5,296		17			17		5,313	5,313				
100215832	MESQUITE	TX		06/17/2025		698		5			5		663	663				
100165528	WAXAHACHE	TX		12/20/2024		801		16			16		817	817				

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100166877	LEBANON	OR		01/07/2025		770	1	1			1		771				
100026572	BONITA SPRINGS	FL		09/26/2018		895	12				12		907				
100028516	SANTA MARIA	CA		10/26/2018		896	155				155		851				
100029519	BATON ROUGE	LA		10/26/2018		798	233				233		1,031				
100066212	PALATINE	IL		06/02/2021		3,005							3,005				
100081939	PHOENIX	AZ		03/18/2022		2,531	23				23		2,554				
100181590	MONTICELLO	NY		12/09/2024		527	(16)				(16)		511				
100144119	RIO RANCHO	NM		03/07/2024		825	20				20		845				
100162644	KATY	TX		06/12/2024		1,130	7				7		1,137				
100131655	MCHAVE VALLEY	AZ		10/06/2023		738	20				20		758				
100081302	BEDFORD	MA		03/18/2022		1,403	29				29		1,432				
100030115	CHICAGO	IL		12/20/2018		3,564	138				138		3,702				
100136201	SACRAMENTO	CA		11/20/2023		690	8				8		698				
100012499	BALDWIN	NY		04/28/2017		1,267	162				162		1,429				
100031793	CHICAGO	IL		03/29/2019		1,277	13				13		1,290				
100135232	PALM COAST	FL		11/08/2023		835	71				71		906				
100199914	CYPRESS	TX		01/21/2025		743	9				9		752				
100127301	TYLER	TX		06/30/2023		571	332				332		903				
100144027	NORTH BERGEN	NJ		03/07/2024		782	2				2		784				
100199978	SAINT AUGUSTINE	FL		01/21/2025		835	74				74		909				
100134610	ORLANDO	FL		10/30/2023		680	7				7		687				
100135326	GULF SHORES	AL		11/13/2023		1,620	29				29		1,649				
100193034	VALLEJO	CA		02/10/2025		757	9				9		766				
100028479	MAITLAND	FL		10/26/2018		255	68				68		323				
100230229	SANTA CLARITA	CA		12/02/2025		1,002	7				7		1,009				
100112038	GLEN BURNIE	MD		06/29/2023		525	422				422		947				
100162711	LAND O LAKES	FL		06/12/2024		779	3				3		782				
100199998	FULLSHEAR	TX		01/21/2025		907	84				84		991				
100025737	SAN DIEGO	CA		09/20/2018		1,371	288				288		1,659				
100081155	JARRELL	TX		03/18/2022		1,402	29				29		1,431				
100110594	SUPRISE	AZ		06/30/2023		2,930	51				51		2,981				
100171556	MAGNOLIA	TX		10/16/2024		831	14				14		845				
100024610	SPRING VALLEY	CA		09/20/2018		918	176				176		1,094				
100167960	ARGON	OH		09/20/2024		665	1				1		666				
100136851	ANGIER	NC		11/27/2023		712	18				18		730				
100078006	GREENVIEW	PA		01/12/2022		17,831	63				63		17,894				(3,502)
100120467	LOS ANGELES	CA		06/18/2023		2,044	11				11		2,055				
100215413	LENOIRE	CA		06/12/2025		729	4				4		733				
100131656	THE VILLAGES	FL		10/06/2023		908	12				12		920				(229)
100110260	HALTOM CITY	TX		06/30/2023		756	5				5		761				
100064719	ORLANDO	FL		06/02/2022		230	(7)				(7)		223				
100127533	BRASELTON	GA		09/08/2023		905	24				24		929				
100211450	ROCKWALL	TX		05/16/2025		709	41				41		750				
100135529	SAN MARCOS	TX		11/13/2023		709	9				9		718				
100151233	ROSEMOUNT	IL		05/10/2024		1,959	99				99		1,958				
100127385	CHESAPEAKE	VA		08/30/2023		681	361				361		1,042				
100193003	PANAMA CITY BEACH	FL		02/10/2025		3,996	382				382		3,998				
100113006	YPSILANTI	MI		05/25/2017		703	168				168		871				
100010896	DUMONT	NJ		12/23/2016		792	155				155		947				
100013287	LEVITTOWN	NY		06/25/2017		896	176				176		1,072				
100229331	PHOENIX	AZ		06/15/2025		864	1				1		865				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100135339	GULF SHORES	AL		11/13/2023		914		46			46		960		960		
100137807	CAPE CORAL	FL		12/08/2023		571		30			30		601		601		
100143327	LOGANVILLE	GA		02/16/2024		936		48			48		984		984		
100144079	SUITE CITY	NC		03/07/2024		804		2			2		806		806		
100135060	MECHANICSVILLE	VA		11/01/2023		688		8			8		696		696		
100132464	WILMINGTON	DE		11/03/2023		653		6			6		659		659		
100166268	NEW BRAUNFELS	TX		10/23/2024		759		2			2		761		761		
100149825	ROCKPORT	TX		04/29/2024		586		8			8		594		594		
100149829	ROCKPORT	TX		04/29/2024		586		8			8		594		594		
100188272	COLUMBUS	OH		01/08/2025		787		23			23		810		810		
100152512	THE VILLAGES	FL		05/17/2024		885		3			3		888		888		
100161381	LONGS	SC		07/25/2024		1,239		1			1		1,240		1,240		
100135745	RALEIGH	NC		11/10/2023		743		20			20		763		763		
100100487	PEMBROKE PINES	FL		04/27/2023		938		59			59		997		997		
100077943	PORT SAINT LUCIE	FL		01/10/2022		1,533		7			7		1,540		1,540		
100151312	DALLAS	TX		05/10/2024		1,411		56			56		1,467		1,467		
100133610	SUMNERVILLE	SC		10/23/2023		944		64			64		1,008		1,008		
100182506	CLAYTON	KS		12/12/2024		771		2			2		773		773		
100140120	FORT WORTH	TX		01/09/2024		795		21			21		816		816		
100061447	LOGANVILLE	GA		06/01/2021		1,591		7			7		1,598		1,598		
100128217	VERO BEACH	FL		09/18/2023		950		83			83		1,033		1,033		
100126722	BOULE	MO		06/30/2023		682		134			134		816		816		
100060676	GUTTEN	GA		06/01/2021		1,095		4			4		1,099		1,099		
100162721	PENDERGRASS	GA		08/12/2024		757		5			5		762		762		
100152647	PRINCETON	IN		05/17/2024		938		4			4		942		942		
100064165	JAMICA	NY		07/01/2021		2,680		59			59		2,739		2,739		
100144204	MUNDELEIN	IL		03/07/2024		1,843		28			28		1,871		1,871		
100111537	HOPELAWN	NJ		03/08/2017		593		176			176		769		769		
100186590	SAN ANTONIO	TX		12/30/2024		859		48			48		907		907		
100123942	GARNEY	NC		09/25/2023		788		25			25		813		813		
100149338	KENNEWICK	WA		04/24/2024		1,541		42			42		1,583		1,583		
100181882	ANNA	TX		12/12/2024		856		35			35		891		891		
100161099	ROSHARON	TX		07/24/2024		835		20			20		855		855		
100142763	PENDERGRASS	GA		02/08/2024		798		12			12		810		810		
100024685	STATEN ISLAND	NY		08/20/2018		3,493		773			773		4,266		4,266		
100043473	PUTNAM VALLEY	NY		06/13/2020		1,215		(109)			(109)		1,106		1,106		
100127331	MANASSAS	VA		09/08/2023		736		10			10		746		746		
100030371	FONTANA	CA		12/20/2018		1,302		92			92		1,394		1,394		
100028648	BARCLAY	MD		10/26/2018		1,089		217			217		1,306		1,306		
100116637	CLARKSVILLE	TN		07/30/2023		1,240		247			247		1,487		1,487		
100135407	FREETPORT	NY		11/13/2023		736		14			14		750		750		
100159380	ROSENBERG	TX		07/15/2024		1,124		14			14		1,138		1,138		(283)
100031900	WATSONVILLE	CA		03/29/2019		1,090		87			87		1,177		1,177		
100031699	ANTIOCH	CA		03/29/2019		2,508		69			69		2,577		2,577		
100195519	BULLVERDE	TX		02/24/2025		973		62			62		1,035		1,035		
100215845	LAWRENCEVILLE	GA		06/12/2025		472		4			4		476		476		
100153459	HACKETTSTOWN	NJ		05/30/2024		698		(35)			(35)		663		663		
100081200	LEHI	UT		03/18/2022		1,397		29			29		1,426		1,426		
100127384	PARKER	CO		06/30/2023		864		480			480		1,344		1,344		
100116199	FISHERS	IN		07/20/2023		996		85			85		1,081		1,081		
100031589	RAVONA	CA		03/29/2019		1,173		159			159		1,332		1,332		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017518	WOODBRIDGE	VA		04/26/2018		1,099		107			107		1,206	1,206			
10002676	TEBICOLA	CA		09/26/2018		1,355		466			466		1,821	1,821			
10026129	HOLLAND	MI		12/05/2025		481	6		6				487	487			
10013274	SPRING HILL	TN		11/03/2023		870		146			146		1,016	1,016			
100029709	SOUTH OZONE PARK	NY		10/26/2018		866		177			177		1,043	1,043			
100212952	BUFORD	GA		05/28/2025		1,933	3		3				1,936	1,936			
100026223	CHESTEROWN	MD		09/20/2018		1,225		65			65		1,290	1,290			
100091359	ARLINGTON	VA		02/22/2023		661		2			2		663	663			
100188791	CHARLOTTE	NC		07/09/2025		2,681		136			136		2,817	2,817			
100087511	PALM BAY	FL		10/25/2022		1,133		26			26		1,159	1,159			
100151940	WASHINGTON	DC		10/06/2023		769		9			9		778	778			
100128163	HAINES CITY	FL		09/18/2023		722		4			4		726	726			
100192279	KISSIMEE	FL		07/31/2025		658							858	858			
10017356	ODDEE	FL		07/20/2023		1,281		44			44		1,325	1,325			
100024923	HAVERSTRAW	NY		09/20/2018		1,059		109			109		1,168	1,168			
100129317	WILLITS	CA		09/25/2023		787		19			19		806	806			
100043188	MASSAPEQUA	NY		05/28/2020		2,149		158			158		2,307	2,307			
100161605	HACKETTSOWN	NJ		07/31/2024		662	(34)				(34)		628	628			
100113615	MIAMI	FL		06/29/2023		560		235			235		795	795			
100174296	SUPPLY	NC		10/31/2024		3,545		86			86		3,631	3,631			
100053785	GLOCESTER	RI		03/23/2021		1,271		20			20		1,291	1,291			
100247255	LAKE HAMILTON	FL		10/23/2025		1,057		27			27		1,084	1,084			
100148612	ALVA	FL		04/17/2024		880		54			54		934	934			
100182443	EAST HAVEN	CT		12/12/2024		787		15			15		802	802			
100211506	ROILETT	TX		05/16/2025		3,792		40			40		3,832	3,832			
100152401	KATY	TX		05/17/2024		899		2			2		901	901			
100159373	FORT WORTH	TX		07/15/2024		895		36			36		931	931			
100100648	ELIZABETH	NJ		04/28/2023		1,252		22			22		1,274	1,274			
100032100	OAKLAND	CA		03/29/2019		657		129			129		786	786			
100150653	PEA RIDGE	AR		05/08/2024		1,407		36			36		1,443	1,443			
100177114	APACHE JUNCTION	AZ		01/16/2025		2,052		5			5		2,057	2,057			
100182041	ROYAL OAK	MI		12/12/2024		733		7			7		740	740			
100088639	VICTORVILLE	CA		11/15/2022		1,415		2			2		1,417	1,417			
100152969	CAPE CORAL	FL		05/17/2024		1,857		117			117		1,974	1,974			
100115842	DENTON	TX		07/20/2023		956		22			22		978	978			
100175998	CONCORD	NC		11/14/2024		755		2			2		757	757			
100189942	SAN TAN VALLEY	AZ		01/21/2025		875		65			65		940	940			
100103549	DESERT HOT SPRINGS	CA		05/09/2023		11,061		77			77		11,138	11,138			
100100426	SOUTH PLAINFIELD	NJ		04/27/2023		960	(1)				(1)		959	959			
100112717	SYLMAR	CA		06/29/2023		653		357			357		1,010	1,010			
100134798	KISSIMEE	FL		10/30/2023		641		11			11		652	652			
100137621	LEHIGH ACRES	FL		12/08/2023		835		59			59		894	894			
100166254	MCKINNEY	TX		09/09/2024		810		11			11		821	821			
100029714	EVERETT	WA		10/26/2018		1,393		39			39		1,432	1,432			
100168400	MCKINNEY	TX		09/25/2024		850		9			9		859	859			
100119993	YAKIMA	WA		08/11/2023		812		3			3		815	815			
100162719	PENDERGRASS	GA		06/12/2024		830		21			21		851	851			
100148800	SAN MARCOS	TX		04/17/2024		873		54			54		927	927			
100101666	ROCKY RIVER	OH		04/26/2023		794		1			1		795	795			
100101331	EDGECLIFF VILLAGE	TX		04/26/2023		913							918	918			
100195230	HENDERSON	NV		11/08/2023		1,155		122			122		1,277	1,277			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081376	PFLUERVILLE	TX		03/18/2022		1,471		53			53		1,524	1,524			
100117814	DESTIN	FL		07/20/2023		705		22			22		727	727			
100060367	RIVERSIDE	CA		06/01/2021		2,117	9				9		2,126	2,126			
100108032	DURHAM	NC		05/25/2023		905					1		906	906			
100180289	HASLET	TX		11/25/2024		777					1		778	778			
100014287	LANDASTER	CA		08/27/2017		1,456	81				81		1,537	1,537			
100136715	FAIRFIELD	CA		06/29/2023		553		27			27		580	580			
100153201	BRADENTON	FL		05/30/2024		886		17			17		903	903			
100012850	MORENO VALLEY	CA		05/25/2017		792		103			103		895	895			
100140314	SUJANEE	GA		01/18/2024		976		18			18		994	994			
100202437	VISALIA	CA		03/20/2025		667		15			15		682	682			
100214413	KNIGHTDALE	NC		06/02/2025		1,753		121			121		1,874	1,874			
100110216	FARMERS BRANCH	TX		06/30/2023		813					7		820	820			
100110365	WOODSTOCK	GA		06/30/2023		816		4			4		820	820			
100012776	MIAMI	FL		05/25/2017		600		132			132		732	732			
100148350	FORT WORTH	TX		04/12/2024		2,111		92			92		2,203	2,203			
100043201	ORLANDO	FL		08/13/2020		1,526		77			77		1,603	1,603			
100147912	HOUSTON	TX		04/08/2024		787		16			16		803	803			
100111123	LOXAHATCHEE	FL		06/29/2023		849		394			394		1,243	1,243			
100023939	TURLOCK	CA		10/26/2018		715		104			104		819	819			
100152377	RALEIGH	NC		05/17/2024		698		2			2		700	700			
100212166	SAINT CLOUD	FL		05/22/2025		687		6			6		693	693			
100110313	ELIZABETH CITY	NC		06/30/2023		835		2			2		837	837			
100142716	SAINT AUGUSTINE	FL		02/08/2024		793		12			12		805	805			
100091138	BRADENTON	FL		01/31/2023		781		4			4		785	785			
100013017	FORT WASHINGTON	MD		05/25/2017		860		153			153		833	833			
100011884	DEERFIELD BEACH	FL		03/08/2017		941		163			163		1,104	1,104			
100152220	FORT WORTH	TX		05/17/2024		846		52			52		898	898			
100011778	WEST GRABEE	NJ		03/08/2017		1,316		337			337		1,653	1,653			
100261269	MOXINEY	TX		12/05/2025		579		39			39		618	618			
100133512	AUBREY	TX		10/23/2023		925		10			10		935	935			
100101099	CROYDON	PA		04/28/2023		979		142			142		1,121	1,121			
100140112	JOLIET	IL		01/09/2024		842		45			45		887	887			
100137142	LAS VEGAS	NV		12/08/2023		1,308		78			78		1,386	1,386			
100131745	CLARKSVILLE	TN		10/06/2023		779		25			25		804	804			
100154601	MIAMI	FL		06/14/2024		767		7			7		774	774			
100148117	CORINTH	TX		04/10/2024		853		13			13		866	866			
100193151	CYPRESS	TX		02/10/2025		1,098		61			61		1,159	1,159			
100193073	CLOWIS	CA		02/10/2025		906		95			95		1,001	1,001			
100133557	WOODBURY	NY		11/13/2023		693		8			8		701	701			
100203396	LEAGUE CITY	TX		03/27/2025		1,542		60			60		1,602	1,602			
100107797	SAINT AUGUSTINE	FL		05/19/2023		955		21			21		976	976			
100110430	SAN ANTONIO	TX		06/30/2023		837					5		842	842			
100117389	REDONDO BEACH	CA		07/20/2023		8,579		1,481			1,481		10,060	10,060			
100152983	FORT WORTH	TX		07/15/2024		840		14			14		854	854			
100152415	CARROLLTON	GA		05/17/2024		722		5			5		727	727			
100110265	AUSTIN	TX		06/30/2023		837					5		842	842			
100100978	NORTH BRANSHUICK	NJ		04/28/2023		1,235		184			184		1,419	1,419			
100151641	CASA GRANDE	AZ		05/10/2024		3,092		12			12		3,104	3,104			
100026253	PINE BUSH	NY		08/20/2018		788		295			295		1,083	1,083			
100215626	MOXOMIS	FL		06/12/2025		728		10			10		738	738			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026835	FAIRFIELD	CA		09/26/2018		704		90			90		794				
100261270	PHOENIX	AZ		12/05/2025		988		2			2		990				
100211511	DURHAM	NC		06/16/2025		689		3			3		692				
100110250	WHTTIER	CA		06/30/2023		913		18			18		931				
100152385	SARATOGA SPRINGS	NY		05/17/2024		3,927		279			279		4,106				
100152324	LAS VEGAS	NV		06/17/2024		851		45			45		896				
100116766	KISSIMEE	FL		07/20/2023		1,022		288			288		1,290				
100135115	FORT WORTH	TX		11/01/2023		603		56			56		659				
100118917	MADERA	CA		07/27/2023		1,264		2			2		1,266				
100115683	LAS VEGAS	NV		07/20/2023		882		10			10		892				
100210396	HOUSTON	TX		05/12/2025		715		5			5		720				
100100348	COOPERSTOWN	NY		04/27/2023		1,042		60			60		1,102				
100135237	KNOXVILLE	TN		11/08/2023		717		37			37		754				
100181975	KATY	TX		12/12/2024		743		28			28		771				
100191938	KYLE	TX		10/13/2023		921		54			54		975				
100189888	NORTH FORT MYERS	FL		01/21/2025		1,080		78			78		1,158				
100132071	LOGANVILLE	GA		10/13/2023		826		10			10		836				
100026615	SUISUN	CA		09/26/2018		727		32			32		759				
100031131	TAMPA	FL		03/29/2019		3,346		262			262		3,608				
100238209	ROANOKE	VA		09/18/2025		614		1			1		615				
100164417	TUCSON	AZ		08/21/2024		837		23			23		860				
100195487	SHERILL'S FORD	NC		02/24/2025		2,089		115			115		2,204				
100025176	ORLANDO	FL		09/20/2018		749		123			123		872				
100218249	BIRMINGHAM	AL		06/26/2025		684		16			16		700				
100137556	PHOENIX	AZ		12/13/2023		828		46			46		874				
100216541	COLLEGE STATION	TX		06/23/2025		740		15			15		755				
100111944	PORTLAND	OR		06/29/2023		526		267			267		793				
100158893	PALM BAY	FL		07/12/2024		1,994		103			103		2,097				
100206754	EVANS	CO		04/23/2025		726		1			1		729				
100142676	PENDERGRASS	GA		02/08/2024		868		29			29		897				
100193411	SAVANNAH	GA		02/10/2025		1,897		7			7		1,904				
100080958	MANOR	TX		03/18/2022		1,474		43			43		1,517				
100130185	SAN DIEGO	CA		11/15/2023		721		9			9		730				
100135238	MIRLE BEACH	SC		11/08/2023		892		71			71		963				
100162678	BULLVERDE	TX		06/12/2024		827		20			20		847				
100151547	DAVENPORT	FL		05/10/2024		771		11			11		782				
100113640	UPPER MERLBORO	MD		06/29/2023		509		287			287		796				
100151271	VIJAKE FOREST	NC		05/10/2024		780		3			3		783				
100153225	PALM BAY	FL		05/30/2024		880		76			76		956				
100136222	WAPVILLE	IL		11/20/2023		883		1			1		884				
100132983	TOMBALL	TX		10/13/2023		737		12			12		749				
100212160	MCKINNEY	TX		05/22/2025		652		3			3		655				
100218650	ACORTH	GA		06/27/2025		6,907		23			23		6,930				
100195068	RINCON	CA		02/24/2025		814		30			30		844				
100136435	BULLVERDE	TX		11/20/2023		869		99			99		968				
100027938	NEPTUNE	NJ		10/26/2018		730		196			196		926				
100203425	CHARLOTTE	NC		03/27/2025		816		27			27		843				
100012890	PERRIS	CA		05/25/2017		448		115			115		563				
100182064	AUSTIN	TX		12/12/2024		780		8			8		788				
100192553	FORT MOHAVE	AZ		11/08/2023		727		21			21		748				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022802	AMERICAN FORK	UT		06/11/2025		766		16			16		782		782		
10014048	JOSHUA TREE	CA		01/19/2024		880		20			20		900		900		
10004370	CLIFTON PARK	NY		06/13/2020		367		65			65		432		432		
10002595	CHICAGO	IL		09/20/2018		1,971		329			329		2,300		2,300		
100029726	WILLINGTON	DE		10/26/2018		1,281		256			256		1,537		1,537		
100152442	HYATTSVILLE	MD		06/17/2024		887		10			10		897		897		
100110294	WINNERFEE	FL		06/30/2023		909		8			8		917		917		
100182448	ASHEVILLE	NC		12/12/2024		151,104		58			58		151,162		151,162		
100028841	LAS VEGAS	NV		10/26/2018		866		97			97		963		963		
100137516	FORT WORTH	TX		12/08/2023		832		57			57		889		889		
100193207	DANBURY	CT		02/10/2025		613		7			7		620		620		
100078732	MIDWAY CITY	CA		02/25/2022		1,444		16			16		1,460		1,460		
100194791	STEPHENSON	VA		02/21/2025		2,037		22			22		2,059		2,059		
100063730	DOVER	ID		07/01/2021		1,606		40			40		1,646		1,646		
100247228	LA GRANGE	KY		10/23/2025		520		17			17		537		537		
100188812	NORTH FORT MYERS	FL		01/09/2025		852		28			28		880		880		
100156827	HACKETTSTOWN	NJ		06/27/2024		661		(37)			(37)		624		624		
100031428	VACAVILLE	CA		03/29/2019		941		328			328		1,269		1,269		
100135754	ANNA	TX		11/10/2023		668		5			5		673		673		
100161115	FORT WORTH	TX		07/24/2024		770		2			2		772		772		
100116411	MARIETTA	GA		07/20/2023		1,454		321			321		1,775		1,775		
100195923	BRACENTON	FL		12/26/2024		700		3			3		703		703		
100112659	ROCKVILLE	MD		06/29/2023		529		44			44		573		573		
100185430	WAKE FOREST	NC		12/20/2024		739		9			9		748		748		
100142122	EDMOND	OK		02/29/2024		613		(13)			(13)		600		600		
100112835	ANTELOPE	CA		06/29/2023		1,346		227			227		1,573		1,573		
100136603	GRAHAM	WA		11/27/2023		2,257		45			45		2,302		2,302		
100216599	EGG HARBOR TOWNSHIP	NJ		06/23/2025		744		23			23		767		767		
100132075	MONEY	NY		10/13/2023		752		29			29		781		781		
100213855	WINER	GA		05/29/2025		1,121		32			32		1,153		1,153		
100129551	MYRTLE BEACH	SC		09/29/2023		1,184		78			78		1,262		1,262		
100110494	MARIANA	AZ		06/30/2023		1,253		6			6		1,259		1,259		
100031514	RICHMOND	TX		03/29/2019		1,215		28			28		1,243		1,243		
100029172	WATERBURY	CT		10/26/2018		548		276			276		824		824		
100110486	LIBERTY HILL	TX		06/30/2023		916		18			18		934		934		
100186173	PASCO	WA		02/10/2025		690		13			13		703		703		
100151318	FRESNO	CA		05/10/2024		850		43			43		893		893		
100135782	ANTIOCH	CA		11/10/2023		771		40			40		811		811		
100151067	VIENUELL	NC		05/08/2024		824		11			11		835		835		
100144211	BAKERSFIELD	CA		03/07/2024		887		3			3		890		890		
100196590	CONCORD	NC		07/07/2025		792		3			3		795		795		
100113108	KINGS PARK	NY		06/29/2023		805		383			383		1,188		1,188		
100151695	BREINIGSVILLE	PA		05/10/2024		3,748		52			52		3,800		3,800		
100152214	FORT WORTH	TX		06/17/2024		842		51			51		893		893		
100126874	TAMPA	FL		06/30/2023		454		267			267		721		721		
100193122	CHARLOTTE	NC		02/10/2025		941		75			75		1,016		1,016		
100013389	GLENDALE	CA		06/25/2017		17		3			3		20		20		
100026612	LAKE FOREST	CA		09/26/2018		1,654		19			19		1,673		1,673		
100100855	LEHIGH ACRES	FL		04/28/2023		982		18			18		1,000		1,000		
100012729	NORTH HILLS	CA		06/25/2017		739		109			109		848		848		
100123361	ZEBULON	NC		09/25/2023		738		10			10		748		748		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
10020357	WHEATSTOWN	IN		03/27/2025		800		41			41		841					
100132671	WESLEY CARREL	FL		11/03/2023		432		4			4		436					
100219803	WAKE FOREST	NC		07/08/2025		733			1				734					
100114842	MILLVILLE	DE		07/10/2023		997		41			41		1,038					
100182114	DALLAS	TX		12/12/2024		1,004		28			28		1,032					
100032180	EAST PALO ALTO	CA		03/29/2019		1,767		24			24		1,791					
100013355	LAS VEGAS	NV		05/25/2017		1,037		286			286		1,323					
100031128	SILVER SPRING	MD		03/29/2019		1,797		48			48		1,845					
100013361	ROCKY POINT	NY		05/25/2017		1,464		454			454		1,918					
100132138	FORT WORTH	TX		10/13/2023		891		39			39		930					
100220380	DAVENPORT	FL		07/14/2025		701							701					
100137625	GULF SHORES	AL		12/08/2023		843		44			44		887					
100151539	FORT WORTH	TX		05/10/2024		842		50			50		892					
100017186	ASHEVILLE	NC		04/26/2018		1,022		98			98		1,120					
100038442	MEATH	IRL		09/27/2019		2,080		662			662	(151)	2,591	2,756	219	(53)	166	
100103544	INGLEWOOD	CA		05/08/2023		715		7			7		722	722				
100029808	MIAMI	FL		10/26/2018		1,777		6			6		1,783	1,783				
100167579	LONGS	SC		09/19/2024		614		1			1		615	615				
100227051	DALLAS	TX		07/30/2025		1,704		46			46		1,750	1,750				
100186692	WINCHESTER	MA		12/30/2024		2,055		89			89		2,144	2,144				
100136537	GREENSBORO	NC		11/20/2023		646		9			9		655	655				
100238261	PARI SH	FL		09/19/2025		802		20			20		822	822				
100023929	OAKLAND	CA		10/26/2018		568		110			110		678	678				
100081142	TEIPE	AZ		03/18/2022		2,880		84			84		2,964	2,964				
100138898	HOLLYWOOD	FL		12/21/2023		554		375			375		929	929				
100128053	CLARKSVILLE	TN		09/08/2023		807		25			25		832	832				
100049553	JACKSONVILLE	FL		11/20/2020		542		208			208		750	750				
100115420	ATLANTA	GA		07/17/2023		691							691	691				
100144125	EL PASO	OK		03/07/2024		890		1			1		891	891				
100185380	FORT WORTH	TX		12/20/2024		785		18			18		803	803				
100135748	RALEIGH	NC		11/10/2023		732		20			20		752	752				
100011245	WAILUKU	HI		01/27/2017		11,127		1,163			1,163		12,290	12,290				
100149592	HAW RIVER	NC		04/26/2024		794		4			4		798	798				
100081053	OCEANSIDE	CA		03/18/2022		1,465		45			45		1,510	1,510				
100214570	MOXINEY	TX		06/06/2025		965		10			10		975	975				
100128038	MASHVILLE	TN		09/08/2023		973		30			30		1,003	1,003				
100185124	NEW ORLEANS	LA		12/20/2024		702		20			20		722	722				
100123977	EL PASO	TX		09/26/2023		692		8			8		700	700				
100171849	KYLE	TX		10/16/2024		903		22			22		925	925				
100195514	COLLEGE STATION	TX		02/24/2025		802		42			42		844	844				
100101885	HOUSTON	TX		04/06/2023		723		19			19		742	742				
100272657	MIAMI	FL		01/09/2026		489		3			3		492	492				
100133592	POINT VENTURE	TX		10/23/2023		656		9			9		665	665				
100133607	POINT VENTURE	TX		10/23/2023		656		9			9		665	665				
100253978	DENTON	TX		10/30/2025		791		9			9		800	800				
100168869	OCALA	FL		09/30/2024		1,171		70			70		1,241	1,241				
100137693	TULSA	OK		12/08/2023		1,385		35			35		1,420	1,420				
100179480	DAPHNE	AL		11/21/2024		777		7			7		784	784				
100087438	NEW MILFORD	NJ		10/25/2022		966		57			57		1,023	1,023				
100081251	MIRLE BEACH	SC		03/18/2022		1,452		35			35		1,487	1,487				
100161782	HACKETTSTOWN	NJ		07/31/2024		698		(32)			(32)		666	666				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100190510	CONROE	TX		01/28/2025		717							717				
100136562	SPRING	TX		11/28/2023		1,739		33			33		1,772				
100151049	BOTHELL	WA		06/08/2024		1,786		103			103		1,889				
100174351	HUNTSVILLE	UT		10/31/2024		864		26			26		890				
100135399	ATLANTA	GA		11/13/2023		610		5			5		615				
100128161	ATLANTA	GA		06/18/2023		733		28			28		761				
100115373	FREEDOM	IN		07/17/2023		1,049		2			2		1,051				
100101105	ANZA	CA		04/28/2023		1,023		238			238		1,261				
100186904	BRADENTON	FL		07/09/2025		859		34			34		893				
100136362	COLUMBIA	SC		11/20/2023		764		81			81		845				
100081400	STOCKTON	CA		03/18/2022		1,471		48			48		1,519				
100128105	PETERSBURG	AK		09/08/2023		566		21			21		587				
100038676	DUBLIN	CA		09/27/2019		2,629		795			795	(192)	3,232	3,443	269	(58)	212
100036496	NEWARK	NJ		06/06/2022		270		9			9		279				
100137045	LAS VEGAS	NV		11/28/2023		669		1			1		670				
100131770	LAUREL	MD		10/06/2023		2,695		145			145		2,840				
100127324	ROCKY RIVER	OH		06/30/2023		598		392			392		990				
100133551	UNIONDALE	NY		05/25/2017		6,305		403			403		6,708				
100031649	CYPRESS	TX		03/29/2019		3,459		112			112		3,571				
100031809	LONG BEACH	CA		03/29/2019		5,984		77			77		6,061				
100110547	SANIT AUGUSTINE	FL		06/30/2023		966		45			45		1,011				
100026212	CENTRAL ISLIP	NY		06/20/2018		987		75			75		1,062				
100081457	RIVERSIDE	CA		03/18/2022		2,879		108			108		2,987				
100025689	BAY SHORE	NY		09/20/2018		973		104			104		1,077				
100121033	RALEIGH	NC		06/30/2023		616		8			8		624				
100101533	DURHAM	NC		04/26/2023		966		11			11		977				
100025141	ARLINGTON	VA		09/20/2018		1,225		65			65		1,290				
100090029	PORT CHARLOTTE	FL		01/13/2023		923		11			11		934				
100110510	KYLE	TX		06/30/2023		1,000		55			55		1,055				
100156639	HACKETTSTOWN	NJ		06/27/2024		660		(36)			(36)		624				
100130113	PERRIS	CA		05/25/2017		716		106			106		822				
100176963	FAIRHOPE	AL		11/15/2024		894		45			45		939				
100157521	WILMINGTON	DE		02/20/2025		1,238		3			3		1,241				
100100338	MIAMI BEACH	FL		04/27/2023		14,931		937			937		15,868				
100113534	SAN DIEGO	CA		06/29/2023		886		321			321		1,007				
100153268	OCALA	FL		05/30/2024		685		2			2		687				
100212000	LAVERGNEVILLE	GA		05/22/2025		777		13			13		790				
100195502	HARDONY	FL		02/24/2025		798		44			44		842				
100026349	DES PLAINES	IL		09/20/2018		699		130			130		829				
100066929	KISSIMEE	FL		10/24/2022		858		2			2		860				
100166366	SAN MARCOS	TX		09/25/2024		823		7			7		830				
100132294	GRAYSLAKE	IL		10/13/2023		737		6			6		743				
100127285	SANIT PETERSBURG	FL		06/30/2023		355		217			217		572				
100152632	OVERLAND PARK	KS		05/17/2024		1,241		25			25		1,266				
100090930	DOINEY	CA		04/01/2022		1,425		20			20		1,445				
100227027	SANFORD	FL		07/30/2025		795		22			22		817				
100179403	SANIT CHARLES	IL		11/25/2024		996		50			50		1,006				
100181216	HOUSTON	TX		12/06/2024		680		19			19		699				
100190006	CONWAY	IN		01/21/2025		2,346		147			147		2,493				
100168402	SAN MARCOS	TX		09/25/2024		816		14			14		830				
100195413	MONUMENT	CO		02/24/2025		831		50			50		881				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100110365	WOODBRIDGE	VA		06/29/2023		2,334	154				154		2,488	2,488			
100136871	LONGS	SC		11/27/2023		869	44				44		913	913			
100190037	WAKE	IA		01/21/2025		809	37				37		846	846			
100144194	PRINCETON	IN		03/07/2024		788	2				2		790	790			
100013805	EL CAJON	CA		05/25/2017		816	89				89		905	905			
100120434	MONTGOMERY	AL		06/18/2023		212	(9)				(9)		203	203			
100108019	KISSIMEE	FL		05/25/2023		916	4				4		920	920			
100185411	CHARLOTTE	NC		12/20/2024		756	7				7		763	763			
100026101	SWIRNA	GA		09/20/2018		590	79				79		669	669			
100100981	CORPUS CHRISTI	TX		04/28/2023		3,516	253				253		3,769	3,769			
100205897	WINTER HAVEN	FL		04/15/2025		1,035	68				68		1,103	1,103			
100189802	BLOOMINGDALE	IL		01/21/2025		859	27				27		886	886			
100013890	VALLEJO	CA		05/25/2017		1,236	68				68		1,304	1,304			
100152328	HOUSTON	TX		05/17/2024		783	46				46		829	829			
100118276	HOSCHTON	GA		07/31/2023		957	46				46		1,003	1,003			
100103713	BELTON	TX		05/08/2023		733	17				17		750	750			
100137069	AURORA	CO		11/28/2023		881	49				49		930	930			
100060982	LOVELAND	CO		06/01/2021		2,083	8				8		2,091	2,091			
100135466	DUPHAM	NC		11/13/2023		825	56				56		881	881			
100013818	MORENO VALLEY	CA		05/25/2017		975	147				147		1,122	1,122			
100063889	CLAYTON	CA		07/01/2021		1,015	17				17		1,032	1,032			
100185323	WAKAHACHE	TX		12/20/2024		782	16				16		798	798			
100060865	FONTANA	CA		06/01/2021		2,828	11				11		2,839	2,839			
100044168	ENCINO	CA		08/19/2020		1,064	17				17		1,081	1,081			
100100782	WALDORF	MD		04/28/2023		1,051	55				55		1,106	1,106			
100147863	DALLAS	TX		04/08/2024		901	36				36		937	937			
100134820	BIXBY	OK		10/30/2023		656	1				1		657	657			
100139206	EDMOND	OK		12/28/2023		580	(4)				(4)		576	576			
100272574	NORTH RIDGEVILLE	OH		01/08/2026		442	3				3		445	445			
100142628	HAUGHTON	WI		02/08/2024		1,868	24				24		1,892	1,892			
100013610	SAN BLENVENTURA	CA		05/25/2017		901	118				118		1,019	1,019			
100147776	WALEN	NY		04/08/2024		938	13				13		951	951			
100031981	YOLO	CA		03/29/2019		1,993	90				90		1,683	1,683			
100142875	SCOTTSDALE	AZ		02/09/2024		548	1				1		549	549			
100182485	OCALA	FL		12/12/2024		790	28				28		818	818			
100100962	MESA	AZ		04/28/2023		1,195	204				204		1,399	1,399			
100153370	FORT WERS	FL		05/30/2024		717	1				1		718	718			
100150602	PELUSERVILLE	TX		05/03/2024		761	5				5		766	766			
100026568	VIRGINIA BEACH	VA		09/26/2018		367	828				828		1,195	1,195			
100176577	TOMBALL	TX		11/15/2024		800	35				35		835	835			
100244852	CHARLOTTE	NC		09/29/2025		816	6				6		822	822			
100128016	CLARKSVILLE	TN		09/08/2023		838	25				25		863	863			
100025041	ORLANDO BEACH	FL		09/20/2018		648	121				121		769	769			
100014523	COMPTON	CA		09/21/2017		800	25				25		825	825			
100180368	ARLINGTON	VA		11/25/2024		794	9				9		803	803			
100025569	LOS ANGELES	CA		09/20/2018		984	183				183		1,167	1,167			
100200328	WINTER HAVEN	FL		03/10/2025		5796	54				54		5,860	5,860			
100148736	SHERILLIS FORD	NC		04/17/2024		837	37				37		874	874			
100186836	SALEN	OR		12/30/2024		869	40				40		909	909			
100182719	STEPHENS CITY	VA		12/12/2024		817	37				37		854	854			
100203390	OAKLAND	CA		03/27/2025		833	40				40		873	873			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019065	RIVERSIDE	CA		07/21/2023		795		3			3		798	798			
100192895	HUXORY	NC		02/10/2025		1,336		13			13		1,349	1,349			
10025724	MONROE	NY		11/26/2025		715		4			4		719	719			
10002464	ROMONKOWA	NY		09/20/2018		1,693		202			202		2,060	2,060			
100190029	FULSHEAR	TX		01/21/2025		935		87			87		1,022	1,022			
100180401	HOUSTON	TX		11/25/2024		882		17			17		899	899			
100144109	FRESNO	CA		03/07/2024		730		2			2		732	732			
10002690	READING	MA		10/26/2018		875		127			127		1,002	1,002			
100140132	DURHAM	NC		01/09/2024		2,423		81			81		2,504	2,504			
100169367	BRACENTON	FL		01/21/2025		639		44			44		683	683			
100204013	FORT WAYNE	IN		03/28/2025		655		1			1		656	656			
100221262	LA PLATA	MD		07/21/2025		1,035		6			6		1,041	1,041			
100152650	PORT CHARLOTTE	FL		05/17/2024		722		4			4		726	726			
100081465	ATLANTA	GA		03/18/2022		1,494		62			62		1,556	1,556			
100213872	SUPPLY	NC		05/29/2025		737		9			9		746	746			
100137715	HARKER HEIGHTS	TX		12/08/2023		1,046		2			2		1,048	1,048			
100026567	MORENO VALLEY	CA		09/26/2018		560		85			85		645	645			
100190024	OSOLA	FL		01/21/2025		809		74			74		883	883			
100150032	DAYTONA BEACH	FL		06/07/2024		663		4			4		667	667			
100155284	NEW SMYRNA BEACH	FL		11/08/2023		717		7			7		724	724			
100159375	FORT WORTH	TX		07/15/2024		824		14			14		838	838			
100080976	SCOTTSDALE	AZ		03/18/2022		1,834		61			61		1,895	1,895			
100115071	CHARLOTTE	NC		07/14/2023		785		3			3		788	788			
100026627	CARSON	CA		09/26/2018		708		81			81		789	789			
100117376	CORINTH	TX		07/20/2023		1,224		376			376		1,600	1,600			
100142719	HOUSTON	TX		02/08/2024		784		9			9		793	793			
100087355	GLENDALE	CA		10/25/2022		1,600		87			87		1,687	1,687			
100110619	CAMERON	MT		06/30/2023		825		5			5		830	830			
100214890	LAKELAND	FL		06/02/2025		559		13			13		572	572			
100183705	FORT WORTH	TX		10/23/2023		867		55			55		922	922			
100011966	WHITTIER	CA		12/23/2016		1,117		116			116		1,233	1,233			
100116899	KATY	TX		07/20/2023		1,038		318			318		1,356	1,356			
100153230	TROUTMAN	NC		05/30/2024		694		11			11		705	705			
100155847	MATTHEWS	NC		11/10/2023		654		16			16		670	670			
100148806	DELAND	CA		04/17/2024		1,473		50			50		1,523	1,523		(304)	(304)
100167577	HAVI RIVER	NC		09/19/2024		899		24			24		923	923			
100151209	CIBOLA	TX		05/10/2024		790		31			31		821	821			
100028670	STANFORD	CT		10/26/2018		1,066		42			42		1,108	1,108			
100196541	LOGANVILLE	GA		11/20/2023		748		32			32		780	780			
100079410	RALEIGH	NC		03/17/2022		1,347		8			8		1,355	1,355			
100195876	JEFFERSON	GA		02/24/2025		851		71			71		922	922			
100166517	CHARLOTTE	NC		12/30/2024		815		32			32		847	847			
100135705	MARIETTA	GA		11/01/2023		644		16			16		660	660			
100119696	HENDERSON	NY		06/11/2023		871		22			22		883	883			
100025226	PHOENIX	AZ		09/20/2018		961		162			162		1,123	1,123			
100026921	QUINEY	MD		09/26/2018		750		164			164		914	914			
100091132	BLUFFTON	SC		07/31/2023		763		5			5		768	768			
100115818	GAINESVILLE	VA		07/20/2023		807		10			10		817	817			
100123557	PRINCETON	IN		09/25/2023		695							695	695			
100026675	POIMANO BEACH	FL		09/26/2018		2,680		84			84		2,764	2,764			
100116469	WALLINGFORD	CT		07/20/2023		906		68			68		974	974			

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	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100128196	LURAY	VA		06/16/2023		682		13			13		695				
100115433	TAMPA	FL		07/17/2023		653		8			8		661				
100127193	SIPTE	FL		06/30/2023		249	3		3		3		252				
100160277	FREDERICKSBURG	VA		11/25/2024		847		55			55		902				
100030054	CHULA VISTA	CA		12/20/2018		892		59			59		951				
100031387	LONG BEACH	CA		03/29/2019		1,476	2		2		2		1,478				
100118031	HERNDON	VA		07/20/2023		905		43			43		948				
100143542	EAST STROUDSBURG	PA		02/21/2024		642		(30)			(30)		612				
100091141	NORTH PORT	FL		07/31/2023		835	25		25		25		860				
100081259	ORLANDO	FL		03/18/2022		1,447		35			35		1,482				
100012656	BELTSVILLE	MD		05/25/2017		394		90			90		484				
100181995	NEW CASTLE	WI		12/12/2024		765		31			31		796				
100031246	ANTELOPE	CA		03/29/2019		1,504		47			47		1,551				
100087282	PALLER LAKE	CO		10/25/2022		1,347		96			96		1,443				
100025929	CLINTON	CT		09/20/2018		448		92			92		540				
100031968	RANCHO SANTA MARGARIT	CA		03/29/2019		1,069		52			52		1,121				
100179755	WAUKEE	IA		11/21/2024		820		31			31		851				
100115930	NORTH PORT	FL		07/20/2023		884		13			13		897				
100161947	CONCORD	NC		07/25/2024		751		5			5		756				
100150627	NEI/PORT NEIS	VA		05/03/2024		776		10			10		786				
100185553	BRADENTON	FL		12/20/2024		733		1			1		734				
100011841	CHULA VISTA	CA		03/08/2017		3,940		117			117		3,957				
100272796	SHERIDSBURY	MA		02/12/2026		236	1		1		1		237				
100025537	TEBICOLA	CA		09/20/2018		1,313		24			24		1,337				
100194812	WILLIS	TX		02/21/2025		747		6			6		753				
100136433	GULF SHORES	AL		11/20/2023		807		70			70		877				
100148753	GULF SHORES	AL		04/17/2024		844		33			33		877				
100169847	MYRTLE BEACH	SC		01/21/2025		841		44			44		885				
100142764	HUNTSVILLE	UT		02/08/2024		808		1			1		809				
100048847	MACHESNEY PARK	IL		11/20/2020		974		32			32		1,006				
100029152	COLUMBIA	SC		10/26/2018		4,252		189			189		4,441				
100186600	CASK GRANDE	AZ		12/30/2024		1,118		51			51		1,169				
100144231	HOUSTON	TX		03/07/2024		712		2			2		714				
100190244	POTTSTOWN	PA		01/22/2025		673		(24)			(24)		649				
100136197	NORTH CHERSTERFIELD	VA		11/20/2023		649							649				
100137105	PFLUGERVILLE	TX		11/28/2023		647		2			2		649				
100160156	STATESVILLE	NC		07/17/2024		816		23			23		839				
100127545	ANTIOCH	CA		09/09/2023		806		5			5		811				
100014180	SAN BERNARDINO	CA		05/25/2017		1,912		194			194		2,106				
100214388	CHATTANOOGA	TN		06/02/2025		577		8			8		585				
100166520	LEBANON	OR		09/09/2024		1,423		8			8		1,431			(356)	(356)
100148362	SAN ANTOUSTINE	FL		04/12/2024		859		27			27		886				
100100949	CONROE	TX		04/28/2023		617		10			10		627				
100133336	KISSIMEE	FL		11/29/2023		622		12			12		634				
100030354	CYPRESS	TX		12/20/2018		1,947		152			152		2,099				
100188739	LIBERTY HILL	TX		01/09/2025		906		58			58		964				
100228645	TAMPA	FL		06/11/2025		759		12			12		771				
100114119	MINOCUA	WI		06/29/2023		869		98			98		967				
100159439	GRAND BEACH	FL		07/15/2024		777		1			1		778				
100129732	GRAND CITY	FL		09/29/2023		680		4			4		684				
100195392	LEHI	UT		11/20/2023		728		25			25		753				

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100274084	ALPHARETTA	GA		01/26/2026		234		(7)			(7)		227		.227		
100147865	PRINCETON	IN		04/08/2024		776	4				4		780		.780		
100161092	HOUSTON	TX		07/24/2024		802	16				16		818		.818		
100172773	PASCO	WA		12/06/2024		817	14				14		831		.831		
100175379	KYLE	TX		11/05/2024		830	25				25		855		.855		
100295871	SAINT AUGUSTINE	FL		09/04/2025		817	10				10		827		.827		
100200157	KISSIMEE	FL		03/06/2025		644	10				10		654		.654		
100012710	SONOMA	CA		05/25/2017		694		116			116		810		.810		
100110363	MIATAGA	TX		06/30/2023		673	3				3		676		.676		
100101657	SAINT PETERSBURG	FL		04/26/2023		887		21			21		908		.908		
100182447	ORLANDO	FL		12/12/2024		734		1			1		735		.735		
100198993	MOCKNEY	TX		01/21/2025		2,027		89			89		2,116		2,116		
100087389	SPRING CREEK	NV		10/25/2022		1,105		60			60		1,165		1,165		
100100987	NAVARE	FL		04/28/2023		969		27			27		996		.996		
100135518	LARGO	FL		11/13/2023		677		6			6		683		.683		
100078919	FREDERICKSBURG	VA		02/24/2022		1,900	3				3		1,903		1,903		
100207249	CINCINNATI	KY		04/28/2025		641		22			22		663		.663		
100161755	HACKETTSTOWN	NJ		07/31/2024		688		(37)			(37)		651		.651		
100135759	CHARLOTTE	NC		11/10/2023		719		13			13		732		.732		
100013047	MIAMI	FL		05/25/2017		692		198			198		890		.890		
100026548	CHICAGO	IL		09/26/2018		525		65			65		590		.590		
100185451	WINNER	GA		12/20/2024		870		51			51		921		.921		
100153244	LUTZ	FL		05/30/2024		1,441		25			25		1,466		1,466		
100191260	STRATFORD	CT		01/29/2025		578		3			3		581		.581		
100186987	FRESNO	CA		01/07/2025		3,989		93			93		4,082		4,082		
100087109	LAUSDAL E	PA		06/02/2021		1,552		38			38		1,590		1,590		
100131757	BAKERFIELD	CA		10/06/2023		823		52			52		875		.875		
100119337	CHESTNUT HILL COVE	MD		07/31/2023		749		1			1		750		.750		
100117235	SUGAR LAND	TX		07/20/2023		1,051		338			338		1,389		1,389		
100142720	DAPHNE	AL		02/08/2024		851		12			12		863		.863		
100013495	SANTA MARIA	CA		05/25/2017		892		199			199		1,091		1,091		
100013391	WINTON	CA		05/25/2017		681		159			159		840		.840		
100043083	POINTER SPRINGS	GA		05/28/2020		1,909		37			37		1,946		1,946		
100135313	CLARKSVILLE	TN		11/13/2023		949		13			13		962		.962		
100132470	HANFORD	CA		11/03/2023		621		30			30		651		.651		
100112392	WALDORF	MD		06/29/2023		3,355		122			122		3,477		3,477		
100132443	LAKE PLACID	NY		11/03/2023		636		50			50		686		.686		
100164065	VISALIA	CA		06/21/2024		813		14			14		827		.827		
100131590	KALISPELL	MT		10/06/2023		2,771		58			58		2,829		2,829		
100064616	NORTH MIAMI	FL		07/01/2021		1,476		69			69		1,545		1,545		
100152569	DURHAM	NC		05/17/2024		924		54			54		978		.978		
100024955	TOM'S RIVER	NJ		09/20/2018		659		268			268		926		.926		
100182170	LA BELLE	FL		12/12/2024		919		79			79		998		.998		
100087328	ORLANDO	FL		10/25/2022		1,528		142			142		1,670		1,670		
100160219	HOUSTON	TX		07/18/2024		1,066		20			20		1,086		1,086		
100186586	DALLAS	TX		12/30/2024		2,693		148			148		2,841		2,841		
100091408	LEHIGH ACRES	FL		02/22/2023		903		11			11		914		.914		
100148462	MAPLE GROVE	WI		04/12/2024		920		45			45		965		.965		
100030065	BURTONSVILLE	MO		12/20/2018		3,710		46			46		3,756		3,756		
100247278	HAVI RIVER	NC		10/23/2025		815		17			17		832		.832		
100063975	SUPRI SE	AZ		07/01/2021		1,566		9			9		1,575		1,575		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100044237	PASADENA	CA		06/19/2020		1,687		132			132		1,819		1,819		
100213866	SAN ANTONIO	TX		05/29/2025		808		63			63		871		871		
100212088	ANGER	NC		05/22/2025		1,031		64			64		1,095		1,095		
100061256	PELUSERVILLE	TX		06/01/2021		2,034		8			8		2,042		2,042		
100113606	LOS ANGELES	CA		06/29/2023		623		370			370		993		993		
100164962	PILOT POINT	TX		06/21/2024		805		21			21		826		826		
100200887	MANOR	TX		03/11/2025		803		29			29		832		832		
100045759	DISTRICT HEIGHTS	MO		11/25/2020		947		65			65		1,012		1,012		
100151508	SAN MARCOS	TX		05/10/2024		836		47			47		883		883		
100181927	PHILADELPHIA	PA		12/12/2024		668		6			6		674		674		
100081353	WILLIAMSBURG	VA		03/18/2022		1,434		40			40		1,474		1,474		
100148451	LAND O LAKES	FL		04/12/2024		839		12			12		851		851		
100235352	OCALA	FL		06/29/2025		638		2			2		640		640		
100081668	SUN VALLEY	CA		03/18/2022		1,421		26			26		1,447		1,447		
100156828	HACKETTSTOWN	NJ		06/27/2024		669		(36)			(36)		633		633		
100110029	PROSPECT PARK	NJ		06/23/2023		715		1			1		716		716		
100151548	KATY	TX		05/10/2024		877		34			34		911		911		
100136237	MIAMI BEACH	FL		11/20/2023		643		18			18		661		661		
100195024	DAHLONEGA	GA		02/24/2025		793		39			39		832		832		
100128033	KNOXVILLE	TN		09/08/2023		873		27			27		900		900		
100013776	APOLLO BEACH	FL		05/25/2017		819		125			125		944		944		
100116827	WINTER GARDEN	FL		07/20/2023		992		247			247		1,239		1,239		
100013882	VENICE	CA		05/25/2017		801		112			112		913		913		
100031101	SALIDA	CO		03/29/2019		775		128			128		903		903		
100142872	PENDERGRASS	GA		02/08/2024		1,018		14			14		1,032		1,032		
100186882	DEERFIELD BEACH	FL		07/09/2025		679		11			11		690		690		
100195088	SAINT AUGUSTINE	FL		11/13/2023		804		68			68		872		872		
100172398	OCALA	FL		10/23/2024		814		1			1		815		815		
100078821	VICTORVILLE	CA		02/24/2022		1,446		19			19		1,465		1,465		
100011075	GAINESVILLE	VA		12/23/2016		2,224		365			365		2,589		2,589		
100025170	NATIONAL CITY	CA		09/20/2018		1,641		439			439		2,080		2,080		
100119391	FORT WORTH	TX		07/31/2023		897		29			29		926		926		
100142331	ST. GEORGE	UT		02/08/2024		635		1			1		636		636		
100149369	ROSEMOUNT	IN		04/24/2024		889		33			33		922		922		
100013692	LOS ANGELES	CA		05/25/2017		1,197		59			59		1,256		1,256		
100012050	LOS ANGELES	CA		03/08/2017		1,161		81			81		1,242		1,242		
100186615	WASHINGTON	DC		12/30/2024		809		32			32		841		841		
100116468	KISSIMEE	FL		07/20/2023		1,114		277			277		1,391		1,391		
100029882	TURLOCK	CA		10/26/2018		539		125			125		664		664		
100043059	BROCK	NJ		05/28/2020		1,165		93			93		1,258		1,258		
100186148	LAS VEGAS	NV		02/10/2025		673		1			1		674		674		
100215737	PALM COAST	FL		06/12/2025		736		3			3		739		739		
100149566	HAW RIVER	NC		04/26/2024		1,059		12			12		1,071		1,071		
100147896	FORT WORTH	TX		04/08/2024		881		46			46		927		927		
100228695	BUFORD	GA		06/11/2025		1,470		46			46		1,516		1,516		
100115836	RICHMOND HILL	GA		07/20/2023		1,729		103			103		1,832		1,832		
100029445	ELKRIDGE	MD		10/26/2018		797		135			135		932		932		
100138162	SPRINGFIELD	VA		12/14/2023		649		(4)			(4)		645		645		
100103049	HAINES CITY	FL		06/12/2023		1,243		40			40		1,283		1,283		
100152877	MOCKNEY	TX		06/17/2024		3,070		13			13		3,083		3,083		
100197915	STATESVILLE	NC		12/12/2023		471							471		471		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100164355	MUMFORD	TN		06/21/2024		805		19			19		824		824		
100136497	MOXINEY	TX		11/20/2023		756		58			58		814		814		
100099583	RICHMOND HEIGHTS	OH		03/28/2023		877							877		877		
100081127	IDAHO FALLS	ID		03/18/2022		1,410		27			27		1,437		1,437		
100164094	LAS VEGAS	NV		08/21/2024		2,453		136			136		2,589		2,589		
100062694	MIDDLEBURN	VA		07/01/2021		1,342		(18)			(18)		1,324		1,324		
100161803	HACKETTSTOWN	NJ		07/31/2024		881		(34)			(34)		847		847		
100152948	SAN MARCOS	TX		05/17/2024		804		35			35		839		839		
100044610	NATIONAL CITY	CA		11/19/2020		4,665		123			123		4,788		4,788		
100117707	ROSEMAD	CA		07/20/2023		6,107		510			510		6,617		6,617		
100211453	MILWAUKIE	OR		05/16/2025		680		14			14		704		704		
100228466	FRESNO	CA		06/11/2025		725		4			4		729		729		
100116707	ANNA	TX		07/20/2023		988		279			279		1,267		1,267		
100135373	HENDERSON	NV		11/13/2023		817		53			53		870		870		
100028850	ROCKAWAY	NJ		10/26/2018		1,265		230			230		1,495		1,495		
100165327	WAAHACHIE	TX		12/20/2024		774		16			16		790		790		
100152313	CHARLOTTE	NC		05/17/2024		813		62			62		875		875		
100102742	BRANDON	FL		06/22/2023		925		(35)			(35)		890		890		
100159414	PENDERGRASS	GA		07/15/2024		799		9			9		808		808		
100022624	CARY	NC		10/26/2018		1,092		92			92		1,184		1,184		
100031178	HESPERIA	CA		03/29/2019		1,691		44			44		1,735		1,735		
100147332	CARVER	WA		04/08/2024		2,094		44			44		2,138		2,138		
100110404	SPRING CITY	TN		06/30/2023		1,631		27			27		1,658		1,658		
100131682	HOPKINS	WI		10/06/2023		769		26			26		795		795		
100131923	HUMBLE	TX		10/13/2023		1,380		5			5		1,385		1,385		
100149850	SAN DIEGO	CA		06/07/2024		632		1			1		633		633		
100126691	HARTSDALE	NY		08/30/2023		2,659		519			519		3,178		3,178		
100031621	LONG BEACH	CA		03/29/2019		1,097		92			92		1,189		1,189		
100273350	RALEIGH	NC		07/20/2026		248							248		248		
100156863	DAHLONEGA	GA		07/10/2024		813		25			25		838		838		
100113594	WINDSOR MILL	MD		06/29/2023		375		281			281		656		656		
100000482	PEERIS	CA		08/27/2016		563		146			146		709		709		
100211492	RALEIGH	NC		05/16/2025		657		2			2		659		659		
100156532	PENDERGRASS	GA		06/24/2024		1,119		44			44		1,163		1,163		
100152634	ARTESIA	CA		05/17/2024		726							726		726		
100011712	HUNTINGTON STATION	NY		03/08/2017		809		428			428		1,237		1,237		
100017072	FOSTER CITY	CA		04/26/2018		3,687		173			173		3,860		3,860		
100166591	HOUSTON	TX		09/25/2024		776		3			3		779		779		
100185468	VIENTZVILLE	MO		12/20/2024		244		2			2		246		246		
100081385	SARASOTA	FL		03/18/2022		1,975		19			19		1,994		1,994		
100192900	KENNESVILLE	NC		02/10/2025		702		2			2		704		704		
100115307	CONROE	TX		07/20/2023		846		5			5		851		851		
100100968	BALTIMORE	MD		04/28/2023		1,733		303			303		2,036		2,036		
100112254	CORVALLIS	OR		06/29/2023		654		323			323		977		977		
100140118	ROSHARON	TX		07/09/2024		802		23			23		825		825		
100156525	FAVETTEVILLE	NC		06/24/2024		706		2			2		708		708		
100131695	PALMIRA	VA		10/06/2023		653		3			3		656		656		
100196367	SAN ANTONIO	TX		11/20/2023		847		99			99		946		946		
100173920	CONWAY	WI		11/25/2024		710		8			8		718		718		
100238495	HOUSTON	TX		09/23/2025		1,943		25			25		1,968		1,968		
100128122	ALABASTER	AL		09/08/2023		709		13			13		722		722		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020461	KAURIAN	TX		03/20/2025		2,920		7			7		2,927				
10014962	FORNEY	TX		04/26/2024		680		1			1		681				
10013702	MIRLE BEACH	SC		11/28/2023		981		104			104		1,085				
10011295	LACEY	WA		06/29/2023		824		235			235		1,059				
10012866	CLAYTON	CA		09/08/2023		712		6			6		718				
100064323	MIDDLETOWN	NJ		07/01/2021		1,920		80			80		2,000				
100135165	HAMEN	CT		12/15/2023		548		2			2		550				
100031455	FAIRFIELD	CA		03/29/2019		833		191			191		1,024				
100110675	MANOR	TX		06/30/2023		792		5			5		797				
100103679	FAIRFIELD	CA		05/08/2023		2,515		32			32		2,547				
100140036	CAPE CORAL	FL		01/09/2024		1,926		41			41		1,967				
10019950	LIBERTY HILL	TX		01/21/2025		924		117			117		1,041				
100029459	SALINAS	CA		10/26/2018		3,443		950			950		4,393				
100142893	FAIRHOPE	AL		02/08/2024		846		11			11		857				
100206681	MIAMI	FL		04/24/2025		769		12			12		781				
100218694	PARISH	FL		06/21/2025		1,015		3			3		1,018				
100144101	FORNEY	TX		03/07/2024		827		25			25		852				
100140097	SAN MARCOS	TX		07/08/2024		885		34			34		919				
100238303	LIVE OAK	FL		09/19/2025		626		6			6		632				
10017371	MELISSA	TX		07/20/2023		1,163		209			209		1,372				
100024966	NAPLES	FL		09/20/2018		613		99			99		712				
100148559	BROOKLYN CENTER	MN		04/12/2024		659		(6)			(6)		651				
100044238	ATCHAFSON	KS		06/19/2020		762		142			142		904				
100212171	LAWRENCEVILLE	GA		05/22/2025		1,401		35			35		1,436				
100135760	CHARLOTTE	NC		11/10/2023		767		27			27		794				
100036467	DUBLIN	CA		09/27/2019		1,062		746			746	(167)	1,641	2,456	220	596	815
100195123	HAWI RIVER	NC		02/24/2025		696		3			3		699				
100138305	WILMINGTON	DE		12/18/2023		599		1			1		600				
100110361	PALMDALE	CA		06/29/2023		847		93			93		940				
100160568	RANCHO CORDOVA	CA		07/19/2024		2,764		7			7		2,771				
10014895	STILLMAN VALLEY	IL		11/21/2017		2,237		449			449		2,686				
100119348	DENVER	CO		07/31/2023		1,078		5			5		1,083				
100191158	DALLAS	TX		01/29/2025		720		2			2		720				
100044829	LOS ANGELES	CA		11/19/2020		1,284		2			2		1,286				
100205918	ROLLING HILLS ESTATES	CA		04/15/2025		777		9			9		786				
100202668	CHARLOTTE	NC		03/21/2025		800		46			46		846				
100179748	FORT WORTH	TX		11/21/2024		805		36			36		841				
100133382	LAS VEGAS	NV		11/29/2023		624		(11)			(11)		613				
100128110	SPRINGFIELD	VA		09/08/2023		731		11			11		742				
100142680	ST AUGUSTINE	FL		02/08/2024		925		49			49		974				
100110465	CHARLOTTE	NC		06/30/2023		800		1			1		801				
100219725	SAN DIEGO	CA		07/07/2025		777		26			26		803				
100160211	LELAND	NC		07/18/2024		789		16			16		805				
100127095	WINDSOR	CT		06/30/2023		402		(13)			(13)		389				
100208654	LAWRENCEVILLE	GA		04/29/2025		699		2			2		701				
100139070	PEMBROKE PINES	FL		12/28/2023		605		8			8		613				
100179444	DENON	TX		11/21/2024		789		21			21		810				
100119490	MIDLAND	TX		07/31/2023		882		18			18		900				
100162855	FULSHEAR	TX		06/12/2024		808		17			17		825				
100136296	TULARE	CA		11/20/2023		972		10			10		982				
100182251	PELOUSVILLE	TX		12/12/2024		853		62			62		915				

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031900	RANCHO SANTA MARGARI	CA		03/29/2019		1,548		32			32		1,580	1,580			
100151609	MANTECA	CA		05/10/2024		5,099		91			91		5,190	5,190			
100182180	SAN ANTONIO	TX		12/12/2024		706		5			5		711	711			
100147528	OCALA	FL		04/08/2024		900		42			42		942	942			
100136624	HILLBORO	OR		11/22/2023		636		16			16		652	652			
100110218	OWINGS MILLS	MD		06/30/2023		815		2			2		817	817			
100179720	VON ORMY	TX		11/21/2024		1,446		76			76		1,522	1,522			
100164606	KANNAPOLIS	NC		06/21/2024		747							747	747			
100115937	FORT WORTH	TX		07/20/2023		904		21			21		925	925			
100148452	AVE MARIA	FL		04/12/2024		830		15			15		845	845			
100219831	PIEDMONT	CA		07/08/2025		4,247		45			45		4,292	4,292			
100190656	FAIRVIEW	TX		07/28/2025		1,754		26			26		1,780	1,780			
100115736	LUTZ	FL		07/20/2023		834		2			2		836	836			
100174308	WILSON	WY		10/31/2024		1,690		41			41		1,731	1,731			
100216324	FREDERICK	MD		06/20/2025		660		4			4		664	664			
100128738	GREECE	NY		09/21/2023		987		9			9		996	996			
100030887	LOS ANGELES	CA		04/09/2019		1,743		87			87		1,830	1,830			
100155549	VINZVILLE	MO		05/03/2024		1,144		8			8		1,152	1,152			
100128221	AMERICAN CANYON	CA		09/14/2023		712		10			10		722	722			
100195388	BOLIVIA	NC		02/24/2025		694		8			8		702	702			
100146898	MINT HILL	NC		03/27/2024		3,439		12			12		3,451	3,451			
100060626	FEDERAL WAY	WA		06/01/2021		1,805		7			7		1,812	1,812			
100137619	FORT WORTH	TX		12/08/2023		920		46			46		866	866			
100149426	PENDERGRASS	GA		04/24/2024		831		26			26		857	857			
100129365	POST FALLS	ID		09/25/2023		999		49			49		948	948			
100026887	LOS ANGELES	CA		09/26/2018		1,083		276			276		1,359	1,359			
100061987	ELKO NEW MARKET	WV		07/01/2021		990		(19)			(19)		971	971			
100186599	MUPPESBORO	TN		12/30/2024		1,122		55			55		1,177	1,177			
100137848	SAGINAW	TX		12/08/2023		2,894		15			15		2,909	2,909			
100160984	NEW BRAUNFELS	TX		07/24/2024		832		28			28		860	860			
100179715	FORT WORTH	TX		11/21/2024		860		59			59		919	919			
100152710	WAKE FOREST	NC		05/17/2024		807		41			41		848	848			
100171537	OWASSO	OK		10/16/2024		806		3			3		809	809			
100081062	FAIRBURN	GA		03/18/2022		1,434		38			38		1,472	1,472			
100032094	SAN JOSE	CA		03/29/2019		5,256		46			46		5,302	5,302			
100186608	FORT WORTH	TX		12/30/2024		801		34			34		835	835			
100137534	PORTERVILLE	CA		12/13/2023		635		10			10		645	645			
100013674	MURRIETA	CA		05/25/2017		1,191		90			90		1,281	1,281			
100194763	VENICE	CA		02/21/2025		778		16			16		794	794			
100178265	TULARE	CA		11/19/2024		692		2			2		694	694			
100181243	NORTH LAS VEGAS	NV		12/06/2024		692		14			14		706	706			
100172824	FAIRVIEW	TX		12/06/2024		743		1			1		744	744			
100136283	HENDERSON	NV		11/20/2023		799		71			71		870	870			
100163140	AUSTIN	TX		06/13/2024		630		(22)			(22)		608	608			
100164526	PENDERGRASS	GA		06/21/2024		793		11			11		804	804			
100133667	CHARLOTTE	NC		10/23/2023		1,479		2			2		1,481	1,481			
100100691	GLENDALE	CA		04/28/2023		984		40			40		1,024	1,024			
100193790	ORLANDO	FL		02/10/2025		637		1			1		638	638			
100129283	PRINCETON	IN		09/25/2023		705		6			6		711	711			
100218729	NESOMIN	OR		06/27/2025		639		8			8		647	647			
100031519	NEUBURY PARK	CA		03/29/2019		1,265		42			42		1,307	1,307			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100198317	CYPRESS	TX		02/28/2025		1,351		2			2		1,353		1,353		
100100109	MEDFORD	OR		03/28/2023		1,182		13			13		1,195		1,195		
100104200	HOUSTON	TX		03/07/2024		767		13			13		780		780		
100153458	HACKETTSTOWN	NJ		05/30/2024		671		(33)			(33)		638		638		
100107813	PERRIS	CA		05/19/2023		1,072		4			4		1,076		1,076		
100112817	PERTH AMBOY	NJ		06/29/2023		854		151			151		1,005		1,005		
100081267	GREENVILLE	SC		03/18/2022		1,402		25			25		1,427		1,427		
100176246	LOS ANGELES	CA		11/19/2024		772		7			7		779		779		
100182607	ELIING	NJ		12/12/2024		765		14			14		779		779		
100182623	PINE TOP	AZ		12/12/2024		768		11			11		779		779		
100190023	DAPHNE	AL		01/21/2025		843		65			65		908		908		
100132609	BRADENTON	FL		11/03/2023		5,878		122			122		6,000		6,000		
100195509	HOCKLEY	TX		02/24/2025		1,552		95			95		1,647		1,647		
100024862	SACRAMENTO	CA		09/20/2018		993		93			93		1,086		1,086		
100189922	MCKINNEY	TX		01/21/2025		2,423		225			225		2,648		2,648		
100029776	LAKE WORTH	FL		10/26/2018		1,212		124			124		1,336		1,336		
100171195	HENDERSON	NV		11/22/2024		744		4			4		748		748		
100215373	WILMINGTON	DE		06/12/2025		712		8			8		720		720		
100151040	SAN MARCOS	TX		05/08/2024		871		38			38		909		909		
100180065	CHARLOTTE	NC		11/25/2024		813		36			36		849		849		
100193659	VANCOUVER	WA		07/15/2024		62,518		994			994		63,512		63,512		
100151651	HASLET	TX		05/10/2024		733		9			9		742		742		
100186822	POIELL	TN		01/08/2025		722		6			6		728		728		
100188325	POIELL	TN		01/08/2025		722		6			6		728		728		
100026643	WAXAHAWI	NC		09/26/2018		1,090		91			91		1,181		1,181		
100126893	MIAMI	FL		08/30/2023		538		184			184		722		722		
100147458	MIAMI GARDENS	FL		04/03/2024		410		(13)			(13)		397		397		
100148368	SPRING	TX		04/12/2024		768		5			5		773		773		
100195410	DENVER	CO		02/24/2025		866		79			79		945		945		
100182751	DURHAM	NC		02/10/2025		1,619		22			22		1,641		1,641		
100166983	MCGREGOR	NM		01/07/2025		716		4			4		720		720		
100188484	HOUSTON	TX		01/08/2025		786		45			45		833		833		
100024855	MELROSE PARK	IL		09/20/2018		589		439			439		1,028		1,028		
100153472	ROTONDA WEST	FL		05/30/2024		611		4			4		615		615		
100135225	NORTH MYRTLE BEACH	SC		11/08/2023		2,814		2			2		2,816		2,816		
100198893	MARGATE	NJ		02/28/2025		809		7			7		816		816		
100147995	LAKE WYLIE	SC		04/10/2024		804		33			33		837		837		
100054719	CHICAGO	IL		03/23/2021		884		109			109		993		993		
100185372	SIERRA VISTA	AZ		12/20/2024		779		21			21		800		800		
100131718	MONTGOMERY VILLAGE	MD		10/06/2023		789		34			34		823		823		
100127927	BARTLETT	NH		09/08/2023		707		11			11		718		718		
100143234	FORT WORTH	TX		02/16/2024		834		12			12		846		846		
100025502	LOS ANGELES	CA		09/20/2018		3,454		36			36		3,490		3,490		
100164500	BOJIE	MD		06/21/2024		719		4			4		723		723		
100081435	VIDEULL	NC		03/18/2022		1,336		28			28		1,364		1,364		
100014009	COALINGA	CA		05/25/2017		1,874		183			183		2,057		2,057		
100131744	MANCHESTER	CT		10/06/2023		2,058		67			67		2,125		2,125		
100115821	ROSEMOUNT	IN		07/20/2023		964		16			16		980		980		
100134100	CHEEKTOWAGA	NY		12/08/2023		8		1			1		9		9		
100156785	LEHIGH ACRES	FL		06/26/2024		674		20			20		694		694		
100152638	AUBURN	VA		05/17/2024		824		49			49		873		873		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100114291	EGG HARBOR TOWNSHIP	NJ		06/29/2023		429		340			340		769		769		
100139860	OCALA	FL		01/09/2024		1,116		14			14		1,130		1,130		
100024599	HOELL	NJ		06/20/2018		1,423		96			96		1,519		1,519		
100182236	NEWMAN LAKE	VA		12/12/2024		827		44			44		871		871		
100151694	CLEARWATER	FL		05/10/2024		609		7			7		616		616		
100151598	CHARLOTTE	NC		06/10/2024		1,012		3			3		1,015		1,015		
100206484	MYRTLE BEACH	SC		04/22/2025		692		10			10		702		702		
100110603	GULFPORT	FL		06/30/2023		22,794		166			166		22,960		22,960		
100127533	FORT WORTH	TX		09/08/2023		1,049		41			41		1,090		1,090		
100180281	FATE	TX		11/25/2024		1,001		9			9		1,010		1,010		
100112642	LONGWOOD	FL		05/25/2017		732		234			234		966		966		
100101648	HAINES CITY	FL		04/26/2023		872		6			6		878		878		
100113503	SAINT LOUIS	MO		06/29/2023		563		202			202		765		765		
100261344	MEMPHIS	TN		12/08/2025		764		30			30		794		794		
100126810	POCONO	CA		06/30/2023		473		276			276		749		749		
100117735	MELISSA	TX		07/20/2023		771		57			57		828		828		
100049406	FORT LAUDERDALE	FL		11/20/2020		878		32			32		910		910		
100132475	PALM HARBOR	FL		11/03/2023		661		13			13		674		674		
100268510	LENEXA	KS		12/29/2025		477		2			2		479		479		
100117022	CALDWELL	NJ		07/20/2023		891		168			168		1,059		1,059		
100202895	FORT WORTH	TX		03/24/2025		76,057		5,137			5,137		81,194		81,194		
100026259	KEYES	CA		09/20/2018		678		112			112		790		790		
100136317	GRABURY	TX		12/18/2023		704		8			8		712		712		
100182239	FORT WORTH	TX		12/12/2024		881		78			78		959		959		
100195116	MYRTLE BEACH	SC		02/24/2025		805		80			80		885		885		
100153270	CRESCENT CITY	CA		05/30/2024		686		1			1		687		687		
100112719	PIERMONT	NY		06/29/2023		1,391		548			548		1,939		1,939		
100065851	LOS ANGELES	CA		07/27/2021		1,545		4			4		1,549		1,549		
100032121	FREMONT	CA		09/29/2019		2,760		61			61		2,821		2,821		
100210296	TOWHANA	PA		09/09/2025		639		1			1		640		640		
100118219	LAS VEGAS	NV		07/31/2023		917		43			43		960		960		
100117694	WEST HARTFORD	CT		07/20/2023		602		61			61		663		663		
100142717	SAN MARCOS	TX		02/08/2024		775		7			7		782		782		
100026519	CHICAGO	IL		09/26/2018		450		65			65		515		515		
100024716	LOMPOC	CA		09/20/2018		1,054		215			215		1,269		1,269		
100159525	ROSHARON	TX		11/10/2023		817		41			41		858		858		
100081043	GULETA	CA		03/18/2022		1,397		45			45		1,442		1,442		
100190879	LAKEWOOD	CO		01/28/2025		1,277		33			33		1,310		1,310		
100138243	DAVENPORT	FL		12/14/2023		646		27			27		673		673		
100116671	WEST VALLEY	UT		07/20/2023		1,054		190			190		1,244		1,244		
100113671	PEMBROKE PINES	FL		06/29/2023		1,809		104			104		1,913		1,913		
100201331	DALLAS	TX		03/12/2025		973		12			12		985		985		
100168179	FORT COLLINS	CO		09/20/2024		1,339		9			9		1,348		1,348		
100175951	MONTICELLO	NY		11/12/2024		658		2			2		660		660		
100139334	FAIRHOPE	AL		10/23/2023		881		62			62		943		943		
100182504	HOUSTON	TX		12/12/2024		769		2			2		771		771		
100081941	VIRGINIA BEACH	VA		03/18/2022		1,766		39			39		1,805		1,805		
100107795	FRANKLIN	WI		05/19/2023		630		47			47		677		677		
100138304	MYRTLE BEACH	SC		12/18/2023		1,434		69			69		1,503		1,503		
100031448	BALDWIN PARK	CA		03/29/2019		989		63			63		1,052		1,052		
100013826	JUNCTION CITY	OR		05/25/2017		1,191		53			53		1,244		1,244		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100112568	BOULIE	MO		06/29/2023		391		302					893				
100103860	VERO BEACH	FL		05/10/2023		718		(36)			(36)		682				
100127573	PINELLAS PARK	FL		09/08/2023		2,851		108			108		2,959				
100150661	ALBANY	TX		05/08/2024		1,517		14			14		1,531				
100081253	LEXINGTON PARK	MO		03/18/2022		1,650		69			69		1,719				
100139058	NEW ROCHELLE	NY		12/28/2023		601		3			3		604				
100129307	CHARLOTTE	NC		09/25/2023		666							666				
100025471	ROCKVILLE CENTRE	NY		09/20/2018		1,812		141			141		1,953				
100137758	HENDERSON	NY		12/08/2023		785		32			32		817				
100113036	DAVIE	FL		06/29/2023		2,092		560			560		2,652				
100046799	VANCOUVER	WA		06/02/2022		881		5			5		886				
100182060	PHOENIX	AZ		12/12/2024		10,598		433			433		11,031				
100112796	HALEAH	FL		05/25/2017		619		208			208		827				
100189935	HUNTLEY	IL		01/21/2025		862		59			59		921				
100135202	OMAHA	NE		11/07/2023		519		5			5		524				
100149449	WAKE FOREST	NC		04/24/2024		11,584		285			285		11,869				
100171444	MIRLE BEACH	SC		07/20/2023		30		2			2		32				
100110680	DUBLIN	CA		06/30/2023		849		12			12		861				
100168389	DAYTON	OH		09/25/2024		962		28			28		990				
100113402	HOFFMAN ESTATES	IL		06/29/2023		950		724			724		1,674				
100148060	GRAHAM	WA		04/10/2024		808		14			14		822				
100116723	HONOLULU	FL		07/20/2023		893		87			87		980				
100119097	CINCINNATI	KY		07/28/2023		858		162			162		1,020				
100151263	ABINGDON	MO		05/10/2024		1,317							1,317				
100195515	ROYSE CITY	TX		02/24/2025		780		40			40		820				
100218828	BRADENTON	FL		06/27/2025		918		3			3		921				(230)
100227054	DALLAS	TX		07/30/2025		769		27			27		796				
100143574	MONROE	NY		02/21/2024		731		(34)			(34)		687				
100117701	CIBOLA	TX		07/20/2023		1,561		131			131		1,692				
100081266	AURORA	CO		03/18/2022		1,395		22			22		1,418				
100026881	NAPLES	FL		10/26/2018		704		157			157		861				
100099551	LANCASTER	CA		04/06/2023		862		7			7		869				
100135002	MIAMI	FL		10/30/2023		641		(5)			(5)		636				
100049086	MELROSE PARK	IL		11/20/2020		906		194			194		1,100				
100200025	SARASOTA	FL		03/10/2025		2,029		76			76		2,105				
100110575	CHARLOTTE	NC		06/30/2023		804		2			2		806				
100181207	RAYMOND	MO		12/06/2024		699		35			35		734				
100128098	BOILING GREEN	KY		09/08/2023		1,029		33			33		1,062				
100182005	LEANDER	TX		12/12/2024		1,470		28			28		1,498				
100157005	ROSHARON	TX		07/09/2024		734		21			21		755				
100150548	WOODLAND	CA		05/08/2024		26,302		1,136			1,136		27,438				
100190014	DAPHNE	AL		01/21/2025		788		36			36		824				
100142882	STATESVILLE	NC		02/08/2024		1,170		33			33		1,203				
100134539	FALEIGH	NC		10/30/2023		646		4			4		650				
100136462	GREENEVILLE	TN		11/20/2023		1,990		199			199		2,179				
100136070	PACIFICA AREA LOS ANGELES	CA		11/16/2023		648		3			3		651				
100149463	ZEBULON	NC		04/24/2024		536		18			18		554				
100258397	SPRINGFIELD	VA		12/05/2025		473		16			16		489				
100135713	RICHBURG	SC		11/10/2023		431		2			2		433				
100176802	ASHLAND	MA		11/15/2024		887		13			13		900				
100238412	MARIETTA	GA		09/19/2025		718		18			18		736				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024832	SAN ANTONIO		TX		10/29/2025		824		28					852				
10008121	WAYNESVILLE		NC		03/18/2022		1,427		43					1,470				
10016547	STONE MOUNTAIN		GA		06/06/2024		629		21					650				
10019340	PITTSBURG		CA		02/10/2025		722		8					730				
10011745	DANBURY		CT		07/20/2023		2,747		63					2,810				
100116476	DESTIN		FL		07/20/2023		947		219					1,166				
100129366	RALEIGH		NC		09/25/2023		717		11					728				
100133224	MOORE		OK		11/29/2023		640		25					665				
100137091	LOGANVILLE		GA		11/28/2023		3,957		270					4,227				
100165574	MADISON		WI		06/29/2024		3,966							3,966				
100030961	SAN BERNARDINO		CA		03/29/2019		1,037		130					1,167				
100028515	MIAMI		FL		10/26/2018		703		101					804				
100133301	DETROIT		MI		11/29/2023		353		17					370				
100158892	OCALA		FL		07/12/2024		777		40					817				
100205945	COLONIAL BCH		VA		04/15/2025		735		2					737				
100028201	LAS VEGAS		NV		10/26/2018		703		102					805				
100135316	BRANDON		FL		11/13/2023		643		7					650				
100025186	VICTORYVILLE		CA		09/20/2018		716		110					826				
100135457	SUMMITVILLE		SC		11/13/2023		829		66					895				
100011838	SPRINGBORO		OH		03/08/2017		1,335		202					1,537				
100151221	DURHAM		NC		05/10/2024		883		59					942				
100126808	KENNESBUNK		ME		06/30/2023		685		437					1,122				
100151601	LEANDER		TX		05/10/2024		731		6					737				
100081128	SAGINAW		TX		03/18/2022		1,309		21					1,330				
100195981	FAVETTEVILLE		NC		12/26/2024		792		9					801				
100115898	KYLE		TX		07/20/2023		851		8					859				
100113051	BROOKLYN		NY		06/29/2023		1,038		300					1,338				
100108025	GROVELAND		CA		05/25/2023		990		7					997				
100133866	EAST RIDGE		TN		10/23/2023		666		3					669				
100162328	FORT WORTH		TX		05/17/2024		818		44					862				
100032668	WESTMEATH		IRL		06/21/2019		(6,514)							(6,514)		(105)	3,362	3,257
100190898	PORT SAINT LUCIE		FL		01/29/2025		672		7					679				
100119268	LEHI		UT		07/31/2023		1,990		21					2,011				
100137990	ROSEMOUNT		IN		12/13/2023		1,108		81					1,189				
100182414	ARLINGTON		VA		12/12/2024		700		4					704				
100140342	HARDEVILLE		SC		01/16/2024		766		7					773				
100028448	ANTELOPE		CA		10/26/2018		1,040		126					1,166				
100200620	MELISSA		TX		03/11/2025		1,366		29					1,395				
100087331	ORCHARD PARK		NY		10/25/2022		958		94					1,052				
100135118	YORKVILLE		IL		11/01/2023		863		73					936				
100195495	HICKORY		NC		02/24/2025		777		40					817				
100013819	PERDIS		CA		05/25/2017		1,390		1,123					2,513				
100149862	SHELLEVILLE		GA		04/29/2024		743		5					748				
100147965	CYPRESS		TX		04/08/2024		706		4					710				
100216200	LEHIGH ACRES		FL		06/20/2025		1,043		4					1,047				
100196538	WILLOWS		CA		12/30/2024		686		5					691				
100144202	FORT WORTH		TX		03/07/2024		850		22					872				
100135738	TEANECK		NJ		11/10/2023		696		4					700				
100087166	RICHMOND		TX		10/25/2022		2,497		64					2,561				
100024943	CORONA		CA		09/20/2018		1,196		41					1,237				
100011753	BLOOMINGTON		CA		03/08/2017		594		193					787				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013232	PEWASKEEN	IN		11/03/2023		434		5			5		439		439		
10011953	SANTA ROSA	CA		06/11/2023		787		6			6		793		793		
100120120	FORT WORTH	TX		06/11/2023		931		59			59		990		990		
100112628	WINTER PARK	FL		05/25/2017		685		195			195		880		880		
100127062	SPRINGFIELD	VA		09/08/2023		927		14			14		941		941		
100024575	SAN JOSE	CA		06/20/2018		1,596		155			155		1,751		1,751		
100100659	LAKE VILLA	IL		04/28/2023		903		28			28		931		931		
100117065	MASTIC	NY		07/20/2023		1,102		65			65		1,167		1,167		
100043391	CHICAGO	IL		06/13/2020		673		143			143		816		816		
100195115	FRESNO	CA		02/24/2025		760		56			56		816		816		
100013635	BRENTWOOD	TN		05/25/2017		2,178		357			357		2,535		2,535		
100063306	BOULE	MD		07/01/2021		1,022		1			1		1,023		1,023		
100091401	BRACENTON	FL		02/22/2023		679		2			2		681		681		
100143258	MODERNA	CA		02/16/2024		977		1			1		978		978		
100012765	NORTH BEACH	MD		05/25/2017		1,215		182			182		1,397		1,397		
100136728	TRENTON	NJ		11/27/2023		477		(11)			(11)		466		466		
100025200	GILMANTON	IN		09/20/2018		842		251			251		1,093		1,093		
100100394	MIDDLETOWN	NJ		04/27/2023		666		123			123		789		789		
100028248	WEST BROOKFIELD	MA		10/26/2018		1,079		145			145		1,224		1,224		
100155291	HOUSTON	TX		11/13/2023		1,388		34			34		1,422		1,422		
100179442	HUNTSVILLE	UT		11/21/2024		791		39			39		830		830		
100000637	BOWTON BEACH	FL		09/27/2016		1,099		359			359		1,458		1,458		
100152300	DALLAS	TX		05/17/2024		1,080		72			72		1,152		1,152		
100156590	MADISON	WI		06/24/2024		789		24			24		813		813		
100182498	RALEIGH	NC		12/12/2024		700		2			2		702		702		
100136887	LEESBURG	VA		11/27/2023		624		14			14		638		638		
100010693	NEWPORT NEWS	VA		01/27/2017		3,563		364			364		3,927		3,927		
100192770	RICHMOND	TX		02/10/2025		757		22			22		779		779		
100029510	MIAMI	FL		10/26/2018		2,928		113			113		3,041		3,041		
100171180	HENDERSON	NV		11/22/2024		786		5			5		791		791		
100181981	ALBANY	TX		12/12/2024		760		15			15		775		775		
100182011	NAMPA	ID		12/12/2024		757		18			18		775		775		
100031433	LA QUINTA	CA		03/29/2019		3,621		62			62		3,683		3,683		
100153967	CAMBRIDGE	MA		07/15/2024		781		13			13		794		794		
100185128	BAKERSFIELD	CA		12/20/2024		1,934		44			44		1,978		1,978		
100220207	KISSIMEE	FL		07/11/2025		662		5			5		667		667		
100090192	AUGUSTA	GA		01/13/2023		725		23			23		748		748		
100017192	SACRAMENTO	CA		04/26/2018		714		130			130		844		844		
100140664	PENDERGRASS	GA		01/18/2024		817		27			27		844		844		
100136456	PORT CHARLOTTE	FL		11/20/2023		629		70			70		699		699		
100207223	WINNABOW	NC		04/28/2025		1,424		4			4		1,428		1,428		
100207446	PLAINFIELD	NJ		04/29/2025		487		(24)			(24)		463		463		
100136416	NORTHAMPTON	PA		11/20/2023		966		82			82		1,048		1,048		
100168985	FORT WORTH	TX		09/25/2024		798		6			6		804		804		
100030653	TRINITY	TX		04/09/2019		716		135			135		851		851		
100170235	VON ORMY	TX		10/08/2024		789		14			14		803		803		
100031628	VAN NUYS	CA		03/29/2019		871		108			108		979		979		
100116885	BAKERSFIELD	CA		07/20/2023		821		51			51		872		872		
100110474	ORLANDO	FL		06/30/2023		786		3			3		789		789		
100216590	CONWAY	IN		06/23/2025		825		69			69		894		894		
100024650	RIVERSIDE	CA		09/20/2018		714		150			150		864		864		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10012825	SAN BERNARDINO	CA		05/25/2017		396		286			286		682				
10014028	BOLIVIA	NC		01/19/2024		387		5			5		382				
10002499	REVERE	MA		06/20/2018		305		325			325		3390				
10008197	LITCHFIELD PARK	AZ		03/18/2022		1366		16			16		1382				
10015710	RICHMOND	TX		02/20/2025		660		3			3		663				
10012988	ATOKA	OK		09/29/2023		839		24			24		863				
10003092	CLINTON	CT		03/29/2019		1214		177			177		1391				
10015127	FORT WORTH	TX		05/10/2024		1239		53			53		1292				
10014824	KATY	TX		04/24/2024		1021		13			13		1034				
10018247	GRAHAM	WA		12/12/2024		840		61			61		901				
10015938	FORT WORTH	TX		07/15/2024		1652		67			67		1719				
10003046	LAS VEGAS	NV		04/09/2019		914		98			98		1012				
10013579	CHESTER	MD		11/10/2023		710		19			19		729				
10024822	WYANDANCH	NY		09/20/2018		527		184			184		711				
10018547	ANNA	TX		12/20/2024		17580		379			379		17959				
10015108	KYLE	TX		05/10/2024		748		2			2		750				
100179723	PINEDEE GROVE	IL		11/21/2024		823		43			43		866				
10011649	HOUSTON	TX		07/20/2023		941		135			135		1076				
100186579	KNIGHTDALE	NC		12/30/2024		863		58			58		921				
100116655	MIAMI BEACH	FL		07/20/2023		951		144			144		1095				
100135163	RANCHO CUCAMONGA	CA		12/15/2023		6319		4			4		6323				
100152628	ADWORTH	GA		05/17/2024		813		1			1		814				
100060508	LOS ANGELES	CA		06/01/2021		2596		11			11		2607				
10021026	ALBANY	TX		05/09/2025		1839		206			206		2045				
100062632	SILVER SPRING	MD		07/01/2021		2133		6			6		2139				
100173227	SANFORD	FL		10/30/2024		823		10			10		833				
100120394	CLAVIS	CA		08/18/2023		709		13			13		722				
100013214	BELETON	VA		05/25/2017		1071		85			85		1156				
100200505	PELUSERVILLE	TX		03/11/2025		839		47			47		886				
100134638	BEDFORD	WA		10/30/2023		619		2			2		621				
100144025	PROVIDENCE	UT		03/07/2024		709		1			1		710				
100013397	CHULA VISTA	CA		05/25/2017		455		362			362		817				
100045512	SUNLAND	CA		11/25/2020		1797		26			26		1823				
100179901	COLUMBUS	OH		11/25/2024		833		38			38		871				
100198876	PALMDALE	CA		02/28/2025		852		3			3		855				
100151530	ROSENBERG	TX		05/10/2024		812		46			46		858				
100063894	SUPRISE	AZ		07/01/2021		1543		6			6		1549				
100131948	CASK GRADE	AZ		10/13/2023		1398		18			18		1416				
100161371	FOREY	TX		07/25/2024		2452		10			10		2462				
100167877	GARLAND	TX		09/20/2024		994		5			5		999				
100031087	PHILADELPHIA	PA		03/29/2019		1817		164			164		1981				
100195119	LAWRENCEVILLE	GA		11/01/2023		802		29			29		831				
100179724	CLEVELAND	OH		11/21/2024		822		43			43		865				
100154636	APOLLO BEACH	FL		07/19/2024		2262		10			10		2272				
100081102	NAPA	CA		03/18/2022		1473		32			32		1505				
100140551	CHARLOTTE	NC		01/19/2024		676		6			6		682				
100114384	BRENTWOOD	TN		06/29/2023		614		345			345		959				
100166595	CARTERSVILLE	GA		06/24/2024		725		2			2		727				
100171983	SAN MARCOS	TX		10/16/2024		803		29			29		832				
100193036	GLENWOOD	MIN		02/10/2025		808		5			5		813				
100046516	ENFIELD	CT		11/25/2020		581		75			75		656				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100028519	VICTORVILLE	CA		10/26/2018		77		134					851				
100117288	CHEEKTOWAGA	NY		07/20/2023		513		9					522				
100143222	HENDERSON	NY		02/16/2024		845		27					872				
100268487	GILBERT	AZ		12/29/2025		472		2					474				
100026892	MIRA LOMA	CA		09/26/2018		1,767		132					1,899				
100162261	CHARLOTTE	NC		12/12/2024		812		48					860				
100030637	BAKERSFIELD	CA		04/09/2019		6,133		767					6,900				
100078887	QUAIL VALLEY	CA		02/24/2022		1,370		2					1,372				
100135792	GREENVILLE	SC		11/10/2023		627		8					635				
100182171	SAINT AUGUSTINE	FL		12/12/2024		1,004		23					1,027				
100179923	CHARLOTTE	NC		11/25/2024		738		34					772				
100116301	MISSOURI CITY	TX		07/20/2023		1,051		332					1,383				
100026601	SAN PABLO	CA		09/26/2018		502		7					509				
100091460	PHOENIX	AZ		01/20/2023		976		19					995				
100030151	PANDRMA CITY	CA		12/20/2018		1,034		55					1,089				
100081131	CARTERSVILLE	GA		03/18/2022		1,325		21					1,346				
100081193	CARTERSVILLE	GA		03/18/2022		1,325		21					1,346				
100131734	DURHAM	NC		10/06/2023		917		40					957				
100214898	HENDERSON	NV		06/11/2025		675		(21)					654				
100116079	EDGARTOWN	MA		07/20/2023		2,483		419					2,902				
100120608	ORLANDO	FL		08/18/2023		819		6					825				
100027807	ROCKAWAY BEACH	OR		10/26/2018		672		140					812				
100120110	FORT WORTH	TX		08/11/2023		932		52					984				
100196529	SAFETY HARBOR	FL		11/20/2023		611		5					616				
100015787	DENVER	CO		02/02/2018		1,632		9					1,641				
100136658	ANNA	TX		11/27/2023		911		16					927				
100188756	KYLE	TX		01/09/2025		898		79					977				
100164498	PENDERGRASS	GA		06/21/2024		827		32					859				
100120815	GULF SHORES	AL		08/30/2023		852		16					888				
100162511	WALDORF	MD		05/17/2024		761		1					762				
100100722	GREELEY	CO		04/28/2023		2,180		58					2,238				
100174292	MORRISTOWN	NJ		10/31/2024		1,460		26					1,486				
100110598	SOUTH PADRE ISLAND	TX		06/30/2023		646		13					659				
100117153	CENTEREACH	NY		07/20/2023		1,009		(14)					995				
100218821	NOKOMIS	FL		06/27/2025		679		5					684				
100214382	COVINGTON	GA		06/02/2025		523		4					527				
100061989	VALLEY STREAM	NY		07/01/2021		1,946		2					1,948				
100167583	TEXAS CITY	TX		09/19/2024		862		3					865				
100029060	CAPE CORAL	FL		10/26/2018		950		121					1,071				
100159297	LEHIGH ACRES	FL		07/15/2024		760		5					765				
100131635	SHIRLEY	NY		10/06/2023		2,644		15					2,659				
100190034	HOUSTON	TX		01/21/2025		780		73					853				
100188794	OAKLAND	CA		01/09/2025		816		41					857				
100115097	VALENCIA	CA		07/14/2023		892		16					908				
100116932	YUCCA VALLEY	CA		07/20/2023		1,019		86					1,105				
100129382	INDIO	CA		09/25/2023		633		10					643				
100133622	MIAMI	FL		10/23/2023		883		68					951				
100152410	VAN ALSTINE	TX		05/17/2024		2,055		29					2,084				
100090191	HALLANDALE BEACH	FL		01/13/2023		694		3					697				
100162691	RICHMOND	TX		06/12/2024		976		6					982				(245)
100149468	PARKVILLE	MO		04/24/2024		727		3					730				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100137041	FUQUAY VARINA	NC		11/28/2023		632		2			2		634				
100135518	MIAMI	FL		11/09/2023		883		2			2		885				
100266001	MEXICO BEACH	FL		12/29/2025		905	5		5				910	910			
100117948	WESLEY CHAPEL	FL		07/20/2023		953	214				214		1,167	1,167			
100131808	NASHVILLE	TN		10/06/2023		728		12			12		740	740			
100013286	LOMPOC	CA		05/25/2017		609	88		88				697	697			
100126908	W/VA/HSING	NY		06/30/2023		689		605			605		1,294	1,294			
100210325	INDIANAPOLIS	IL		05/09/2025		745		55			55		800	800			
100157861	BRENTWOOD	TN		07/09/2024		3,573	134		134		134		3,707	3,707			
100150539	HENDERSON	NV		05/08/2024		852		46			46		898	898			
100218814	ROGERS	AR		06/27/2025		686		3			3		689	689			
100110239	LAS VEGAS	NV		06/30/2023		1,025	22		22		22		1,047	1,047			
100081307	LANCASTER	CA		03/18/2022		2,491	75		75		75		2,566	2,566			
100168083	NORTH LAS VEGAS	NV		09/20/2024		1,428	31		31		31		1,459	1,459			
100181221	KISSIMEE	FL		12/06/2024		480	11		11		11		471	471			
100089041	INGLEWOOD	CA		11/04/2022		775		7			7		782	782			
100202874	MOXINEY	TX		03/24/2025		832		70			70		902	902			
100081114	CARY	NC		03/18/2022		2,392	42		42		42		2,434	2,434			
100132001	DURHAM	NC		10/13/2023		722	8		8		8		730	730			
100100449	AVENTURA	FL		04/27/2023		892		59			59		951	951			
100026943	RIALTO	CA		09/26/2018		1,366	28		28		28		1,394	1,394			
100025542	LOMPOC	CA		09/20/2018		560		145			145		705	705			
100116672	PARADISE	CA		07/20/2023		1,540		434			434		1,974	1,974			
100236073	CONCORD	NC		09/05/2025		645	13		13		13		658	658			
100146747	SACRAMENTO	CA		03/20/2024		590		10			10		600	600			
100186878	GREENVILLE	SC		01/07/2025		647		3			3		650	650			
100179437	RIO RANCHO	NM		11/21/2024		2,232	77		77		77		2,309	2,309			
100148314	HARKER HEIGHTS	TX		04/12/2024		785		18			18		803	803			
100195112	WAKE FOREST	NC		02/24/2025		693		6			6		699	699			
100182276	CRYSTAL BEACH	TX		12/12/2024		1,025	48		48		48		1,073	1,073			
100017213	VIRGINIA BEACH	VA		04/26/2018		742		116			116		858	858			
100028674	CORAL SPRINGS	FL		10/26/2018		1,189		201			201		1,390	1,390			
100102943	LAS VEGAS	NV		06/30/2023		1,088	4		4		4		1,092	1,092			
100215493	WESTMINSTER	CA		06/12/2025		729		26			26		755	755			
100172463	FORT WORTH	TX		10/23/2024		821		7			7		828	828			
100244724	ARPKA	FL		09/29/2025		96,388		1,461			1,461		97,849	97,849			
100179684	GASTONIA	NC		11/21/2024		799		29			29		828	828			
100010869	HALENAH	FL		12/23/2016		1,523		160			160		1,683	1,683			
100195113	NORTH LAS VEGAS	NV		02/24/2025		809		89			89		898	898			
100067778	LITTLE ELIJAH	TX		09/23/2021		588		(22)			(22)		566	566			
100010192	LEHIGH ACRE	FL		12/23/2016		1,089		189			189		1,278	1,278			
100149333	CEDAR PARK	TX		04/24/2024		731	2		2		2		733	733			
100127154	SNOWBRET	MA		08/30/2023		655		117			117		772	772			
100038510	DUBLIN	CA		09/27/2019		1,515		470			470	(105)	1,880	1,965	157	(72)	85
100213893	SANTA ROSA BEACH	FL		05/29/2025		753	41		41		41		794	794			
100110802	ENGLEWOOD	CO		06/30/2023		855		12			12		867	867			
100113304	MIAMI	FL		06/29/2023		365		177			177		542	542			
100220261	CHARLESTON	SC		07/18/2025		69		1			1		70	70			
100179469	ATHENS	GA		11/21/2024		764		9			9		773	773			
100110386	CANONSBURG	PA		06/30/2023		1,297		5			5		1,302	1,302			
100154543	W/VAUATOSA	WI		06/14/2024		1,964		36			36		2,000	2,000			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100064092	NEW EGYPT	NJ		07/01/2021		2,457		.69			.69		2,526	2,526			
100182021	MANOR	TX		12/12/2024		.768		.19			.19		.787	.787			
100135368	ROCKINGHAM	VA		11/13/2023		.663		.7			.7		.670	.670			
100128157	OCALA	FL		09/18/2023		.692		.21			.21		.713	.713			
100081777	SOUTH JORDAN	UT		03/30/2022		1,313		.30			.30		1,343	1,343			
100137093	PANAMA CITY BEACH	FL		11/28/2023		7,965		.66			.66		8,031	8,031			
100129469	SAN ANTONIO	TX		09/29/2023		.637		.4			.4		.641	.641			
100133716	DURHAM	NC		10/23/2023		.913		.45			.45		.958	.958			
100214511	KATY	TX		06/06/2025		.651		.14			.14		.665	.665			
100012855	SARASOTA	FL		05/25/2017		.649		.148			.148		.797	.797			
100081141	TEPEE	AZ		03/18/2022		2,752		.80			.80		2,832	2,832			
100044231	CATHEDRAL CITY	CA		06/19/2020		.754		.190			.190		.944	.944			
100101522	NEW CARLISLE	OH		04/26/2023		2,569		.72			.72		2,641	2,641			
100081054	KATY	TX		03/18/2022		1,376		.42			.42		1,418	1,418			
100014344	WICHITA	KS		09/21/2017		1,496		.190			.190		1,686	1,686			
100107991	HENDERSON	NV		05/25/2023		.836		.4			.4		.840	.840			
100182228	TERREBONE	OR		12/12/2024		.478		.9			.9		.487	.487			
100151505	HENDERSON	NV		05/10/2024		.832		.58			.58		.890	.890			
100120570	SICKLERVILLE	NJ		06/30/2023		.647		.8			.8		.655	.655			
100111789	TRUCKEE	CA		06/29/2023		.438		.57			.57		.495	.495			
100031039	CORONA	CA		03/29/2019		.822		.139			.139		.961	.961			
100236089	LOGAN	OH		09/05/2025		.649		.7			.7		.656	.656			
100137618	MADISON	IL		12/08/2023		2,447		.126			.126		2,573	2,573			
100026527	NEW WINDSOR	NY		09/26/2018		1,149		.18			.18		1,167	1,167			
100137754	KATY	TX		12/08/2023		.776		.33			.33		.809	.809			
100081162	AUSTIN	TX		03/18/2022		1,373		.25			.25		1,398	1,398			
100203443	MADISON	IL		03/21/2025		.772		.26			.26		.798	.798			
100203327	HUDSON	NH		03/27/2025		18,135		.52			.52		18,187	18,187			
100073946	SANDUSHI	IA		04/25/2022		1,694		.37			.37		1,731	1,731			
100180004	DAQUILA	GA		11/25/2024		.764		.3			.3		.767	.767			
100149450	WAKE FOREST	NC		04/24/2024		.882		.14			.14		.896	.896			
100031784	LOS ANGELES	CA		03/29/2019		1,069		.15			.15		1,184	1,184			
100160981	LITTLE RIVER	SC		07/24/2024		.776		.10			.10		.786	.786			
100029611	NORTH HIGHLANDS	CA		10/26/2018		.902		.171			.171		1,073	1,073			
100185441	OUTLER BAY	FL		12/20/2024		.772		.14			.14		.786	.786			
100181281	SPRINGFIELD	VA		12/06/2024		.627		.1			.1		.628	.628			
100219886	RANDLEMAN	NC		07/08/2025		1,088		.10			.10		1,078	1,078			
100200615	LAVON	TX		03/11/2025		4,974		.97			.97		5,071	5,071			
100137773	STOCKTON	CA		05/25/2017		.896		.143			.143		1,039	1,039			
100116750	CEDAR PARK	TX		07/20/2023		1,547		.433			.433		1,980	1,980			
100081243	MECHANICSVILLE	VA		03/18/2022		1,253		.16			.16		1,269	1,269			
100180390	EDISON	NJ		11/25/2024		.789		.13			.13		.802	.802			
100113487	SEATTLE	WA		06/29/2023		1,003		.351			.351		1,354	1,354			
100151957	WENTHERFORD	TX		06/14/2024		.889		.8			.8		.897	.897			
100152229	VICTORVILLE	CA		05/17/2024		.824		.51			.51		.875	.875			
100134957	MURRAY	UT		10/30/2023		610		(8)			(8)		.602	.602			
100151003	WESLEY CAPEL	FL		05/10/2024		.737		.6			.6		.743	.743			
100024563	MIAMI	FL		09/20/2018		.680		.119			.119		.799	.799			
100128088	COLUMBIA	SC		09/08/2023		.739		.23			.23		.762	.762			
100129468	GARFIELD	NJ		09/27/2023		.984		(30)			(30)		.954	.954			
100081467	SACRAMENTO	CA		03/18/2022		1,837		.55			.55		1,892	1,892			

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013777	PHOENIX	AZ		06/25/2017		978		66			66		1,044	1,044			
10013788	RIDELAND	MS		12/13/2023		789		51			51		840	840			
10002621	TALLAHASSEE	FL		06/20/2018		803		89			89		892	892			
10004841	SOUTHFIELD	MI		11/20/2020		708		85			85		793	793			
100031853	OLIVER CITY	CA		03/29/2019		1,481		63			63		1,544	1,544			
10011168	GARDENVILLE	NV		06/29/2023		693		234			234		927	927			
100193274	LAS VEGAS	NV		11/13/2023		632		18			18		650	650			
100190904	LAWRENCEVILLE	GA		01/28/2025		771		17			17		788	788			
10013549	SILVER SPRING	MD		06/25/2017		747		105			105		852	852			
100228666	BAKERSFIELD	CA		10/26/2018		681		104			104		785	785			
100131533	KATY	TX		10/13/2023		752		8			8		760	760			
100196474	MOBILE	AL		11/20/2023		813		107			107		920	920			
100196895	DENTON	TX		11/28/2023		941		98			98		1,039	1,039			
100182244	DAPHNE	AL		12/12/2024		858		76			76		934	934			
100214667	ELGIN	IL		06/11/2025		687		18			18		705	705			
100215806	BULLHEAD CITY	AZ		06/12/2025		666		26			26		692	692			
100031388	LINCOLN	NE		03/29/2019		948		145			145		1,093	1,093			
100179982	FORT WORTH	TX		11/25/2024		799		25			25		824	824			
100194801	HOUSTON	TX		02/21/2025		712		10			10		722	722			
100194815	HUMBLE	TX		02/21/2025		712		10			10		722	722			
100151514	COLLEGE STATION	TX		05/10/2024		819		30			30		849	849			
100152568	COLLEGE STATION	TX		06/17/2024		804		45			45		849	849			
100195518	ROSENBERG	TX		02/24/2025		4,394		279			279		4,673	4,673			
100157893	SUMNERVILLE	SC		07/09/2024		686		2			2		688	688			
100193933	DAVENPORT	FL		07/31/2023		985		9			9		994	994			
100091727	WIAWANE	HI		03/24/2023		(296)							(296)	(296)			
100191665	ORLANDO	FL		07/31/2023		701		8			8		709	709			
100178336	PORT CHARLOTTE	FL		11/19/2024		683		10			10		693	693			
100081407	LEBANON	OR		03/18/2022		1,314		27			27		1,341	1,341			
100013238	ROBERTSDALE	AL		06/25/2017		874		182			182		1,056	1,056			
100182290	STATESVILLE	NC		12/12/2024		783		31			31		814	814			
100209171	GREENVILLE	SC		04/30/2025		623		10			10		633	633			
100182472	WOODBURY	NY		12/12/2024		706		3			3		709	709			
100190881	AURORA	CO		01/28/2025		1,224		4			4		1,228	1,228			
100081072	LANHAM	MD		03/18/2022		2,785		159			159		2,947	2,947			
100143226	HENDERSON	NV		02/16/2024		785		11			11		796	796			
100182045	GEORGETOWN	TX		12/12/2024		66,220		895			895		67,115	67,115			
100148065	STATESVILLE	NC		04/12/2024		853		39			39		892	892			
100028646	ESSEX	MT		10/26/2018		898		63			63		961	961			
100137029	DENTON	TX		11/28/2023		755		50			50		805	805			
100029671	NORTH HILLS	CA		10/26/2018		2,591		50			50		2,641	2,641			
100148184	FALLSTON	MD		04/12/2024		750		2			2		752	752			
100110550	SAINT AUGUSTINE	FL		06/30/2023		850		19			19		869	869			
100115844	FORT WORTH	TX		07/20/2023		1,027		15			15		1,042	1,042			
100100672	LEHI	UT		04/28/2023		1,076		78			78		1,154	1,154			
100025047	LAS VEGAS	NV		09/20/2018		685		103			103		788	788			
100137784	NORTH LAS VEGAS	NV		12/08/2023		7,204		301			301		7,505	7,505			
100190019	WAKE FOREST	NC		01/21/2025		757		56			56		813	813			
100152027	CYPRESS	TX		05/17/2024		597		1			1		598	598			
100203884	ALACHUA	FL		03/26/2025		773		19			19		792	792			
100089774	CAPE CORAL	FL		12/02/2022		109		(1)			(1)		108	108			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148922	MARIOPA	AZ		04/17/2024		803		33			33		836	836			
100119460	DURHAM	NC		07/31/2023		1,782		21			21		1,803	1,803			
100025966	HOFMAN ESTATES	IL		06/20/2018		814		185			185		999	999			
100180419	PAVSON	AZ		11/25/2024		778		8			8		786	786			
100131613	SCRANTON	PA		10/06/2023		631		2			2		633	633			
100238790	WAKE FOREST	NC		09/23/2025		745		26			26		771	771			
100071342	MONTGOMERY VILLAGE	MD		10/01/2021		1,996		44			44		2,040	2,040			
100011592	CENTRAL FALLS	RI		03/08/2017		593		245			245		838	838			
100128018	THOMPSONS STATION	TN		09/08/2023		914		10			10		924	924			
100182120	CRAMFORDVILLE	FL		12/12/2024		750		1			1		751	751			
100188801	PINECREE GROVE	IL		01/09/2025		808		38			38		846	846			
100182495	SAVANNAH	GA		12/12/2024		1,015		42			42		1,057	1,057			
100044311	BROOKLYN	NY		06/04/2020		5,178		86			86		5,264	5,264			
100128094	SWIRNA	GA		09/08/2023		1,462		71			71		1,533	1,533			
100087194	NEW ORLEANS	LA		10/25/2022		39,037		2,135			2,135		41,172	41,172			
100143269	FORT WORTH	TX		02/16/2024		780		5			5		785	785			
100171789	COLTON	CA		07/20/2023		1,708		70			70		1,778	1,778			
100025220	KIRKLAND	WA		09/20/2018		762		101			101		863	863			
100151686	DENVER	CO		05/10/2024		2,883		117			117		3,000	3,000			
100140101	SAN MARCOS	TX		01/09/2024		857		28			28		885	885			
100070418	CANYON COUNTRY	CA		09/23/2021		1,463		7			7		1,470	1,470			
100203308	SAINT AUGUSTINE	FL		03/27/2025		784		47			47		831	831			
100136868	KENAI	AK		11/27/2023		1,357		46			46		1,403	1,403			
100150928	THE COLONY	TX		05/08/2024		792		24			24		816	816			
100101176	NEWARK	NJ		04/28/2023		1,576		357			357		1,933	1,933			
100172312	ADARSVILLE	GA		10/21/2024		2,614		71			71		2,685	2,685			
100142678	PENDERGRASS	GA		02/08/2024		1,176		36			36		1,212	1,212			
100030672	CLINTON	CT		04/09/2019		842		126			126		968	968			
100113551	WALDORF	MD		06/29/2023		757		584			584		1,341	1,341			
100045699	SAINT PETERSBURG	FL		11/25/2020		1,377		149			149		1,526	1,526			
100110170	TONS RIVER	NJ		06/30/2023		782		7			7		789	789			
100113570	BOJIE	MD		06/29/2023		391		189			189		580	580			
100029157	NORWALK	CT		10/26/2018		2,135		213			213		2,348	2,348			
100195668	PARRISH	FL		02/24/2025		1,084		74			74		1,158	1,158			
100024710	FONTANA	CA		09/20/2018		1,779		29			29		1,808	1,808			
100116442	SAN DIEGO	CA		07/20/2023		701		9			9		710	710			
100247390	PALM COAST	FL		10/24/2025		18							18	18			
100115463	SAINT CLOUD	FL		07/17/2023		769		15			15		784	784			
100101794	WOOBINE	MD		03/31/2023		572		(24)			(24)		548	548			
100136895	ALBUNDALE	FL		11/27/2023		751		48			48		799	799			
100012680	FENO	NY		05/25/2017		627		151			151		778	778			
100152520	ARGYLE	TX		05/17/2024		1,818		118			118		1,936	1,936			
100152554	WEST BERLIN	NJ		05/17/2024		604		1			1		605	605			
100219341	NAVAREE	FL		06/30/2025		509		11			11		509	509			
100159529	RICHMOND	TX		07/15/2024		795		11			11		806	806			
100160572	LAKEWOOD	CO		07/19/2024		664		2			2		666	666			
100186985	KYLE	TX		12/30/2024		818		50			50		868	868			
100071099	MIAMI	FL		10/01/2021		1,527		10			10		1,537	1,537			
100143319	ATHENS	GA		02/16/2024		1,047		20			20		1,067	1,067			
100136264	KISSIMEE	FL		11/20/2023		678		4			4		682	682			
100116168	ST. GEORGE	UT		07/20/2023		1,265		299			299		1,564	1,564			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100162253	FORT WORTH	TX		12/12/2024		1,363		91					1,454	1,454			
100091172	NEW BRAUNFELS	TX		01/31/2023		769		22					791	791			
100116897	NEWARK	NJ		07/20/2023		865		168					1,033	1,033			
100089742	COLUMBUS	OH		12/02/2022		707		2					709	709			
100119042	PINE MOUNTAIN CLUB	CA		07/27/2023		585		9					594	594			
100142638	LAWRENCEVILLE	GA		02/09/2024		576		1					577	577			
100195302	POINCIANA	FL		11/20/2023		3,350		14					3,364	3,364			
100146734	MIAMI	FL		03/20/2024		638		10					648	648			
100064373	WINDERMEERE	FL		07/01/2021		1,541		16					1,557	1,557			
100014245	UPPER MERLBORO	MD		09/21/2017		550		19					569	569			
100247279	GRAND PRAIRIE	TX		10/24/2025		595		12					607	607			
100158131	MANCHESTER	CT		07/09/2024		712		8					720	720			
100180045	WALKEE	IA		11/25/2024		1,124		17					1,141	1,141			
100091513	MORENO VALLEY	CA		03/29/2019		848		50					898	898			
100010145	JERSEY CITY	NJ		04/28/2023		779,323		38,802					818,125	818,125			
100128168	NOVI	MI		06/18/2023		688		2					690	690			
100153225	BROOKSHIRE	TX		05/30/2024		677		2					679	679			
100153238	KILLEEN	TX		05/30/2024		762		27					789	789			
100206368	TURLOCK	CA		04/17/2025		1,251		125					1,376	1,376			
100060953	MOLANSVILLE	TN		06/01/2021		2,942		13					2,955	2,955			
100029733	SALINAS	CA		10/26/2018		1,295		42					1,337	1,337			
100162674	SARATOGA SPRINGS	NY		06/12/2024		1,781		27					1,808	1,808			
100012915	NAPLES	FL		05/25/2017		645		170					815	815			
100029407	TEMPLE CITY	CA		10/26/2018		1,049		164					1,213	1,213			
100148357	ROSEMOUNT	IL		04/12/2024		671		33					704	704			
100186388	MILLINGTON	NJ		12/30/2024		806		41					847	847			
100099751	MOONBINE	MD		02/28/2023		517		(21)					496	496			
100203266	PROVIDENCE VILLAGE	TX		03/27/2025		772		28					800	800			
100036835	DUBLIN	CA		09/27/2019		4,823		1,148					5,616	6,008	455	(63)	392
100186364	GRAHAM	IA		12/30/2024		817		49					866	866			
100180420	HOUSTON	TX		11/25/2024		1,053		11					1,064	1,064			
100114840	SAINT MARYS	GA		07/10/2023		935		32					967	967			
100198237	PHILADELPHIA	PA		12/14/2023		596		(3)					593	593			
100218225	NEWMAN	GA		06/27/2025		679							679	679			
100116841	LEAGUE CITY	TX		07/20/2023		902		91					993	993			
100151298	MOYOCK	NC		05/10/2024		716		4					720	720			
100136631	LAS VEGAS	NV		11/22/2023		652		44					696	696			
100014345	NEW BEDFORD	MA		09/27/2017		1,000		204					1,204	1,204			
100181971	FOREY	TX		12/12/2024		764		19					783	783			
100181972	FOREY	TX		12/12/2024		765		18					783	783			
100128222	ACCOCKEER	MD		09/08/2023		1,427		74					1,501	1,501			
100128248	ATLANTA	GA		09/14/2023		700		5					705	705			
100017066	SEATTLE	WA		04/26/2018		1,126		10					1,136	1,136			
100030168	LOS ANGELES	CA		12/20/2018		1,786		84					1,870	1,870			
100027540	LAKEVILLE	IL		10/26/2018		938		69					1,007	1,007			
100162889	NORTH FORT MYERS	FL		08/12/2024		783		20					803	803			
100068077	NORTH YARMOUTH	ME		09/23/2021		2,073		7					2,080	2,080			
100032078	UNION CITY	CA		03/29/2019		2,038		63					2,101	2,101			
100078913	ORLANDO	FL		02/24/2022		1,348		2					1,350	1,350			
100109364	GEORGETOWN	TX		06/12/2023		847		2					849	849			
100132137	ANKENY	IA		10/13/2023		1,852		100					1,952	1,952			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020735	ATLANTA	GA		07/18/2025		617	5		5		5		622	622			
100209180	MIDLAND	TX		04/30/2025		653			24		24		677	677			
100029598	ORLAND PARK	IL		09/20/2018		727		164	727		164		891	891			
100026619	PATTERSON	CA		09/26/2018		2,050	40		2,090		40		2,090	2,090			
100135055	WILLINGTON	DE		11/01/2023		627			12		12		639	639			
100014628	OWARD	CA		09/21/2017		1,741		38	38		38		1,779	1,779			
100186592	KYLE	TX		12/30/2024		913		58	58		58		971	971			
100101513	ROSENBERG	TX		04/26/2023		981		53	53		53		1,034	1,034			
100011598	MORENO VALLEY	CA		03/08/2017		1,397		120	120		120		1,517	1,517			
100026604	DIAMOND BAR	CA		09/26/2018		848		102	102		102		950	950			
100214515	WATERFORD	NY		06/06/2025		596		1	1		1		597	597			
100111594	PRINCETON	IN		06/29/2023		561		10	10		10		571	571			
100084832	YUKON	OK		08/02/2022		893		19	19		19		912	912			
100132129	SHERMAN	TX		10/13/2023		629							629	629			
100133680	PELLEVILLE	TX		10/23/2023		855		62	62		62		917	917			
100147786	CHARLOTTE	NC		04/08/2024		735		6	6		6		741	741			
100182235	SANFORD	FL		12/12/2024		777		30	30		30		807	807			
100110558	LULAND	TX		06/30/2023		788		2	2		2		790	790			
100149385	KAURIAN	TX		04/24/2024		1,101		27	27		27		1,128	1,128			(281)
100119196	LEESBURG	VA		07/31/2023		752		11	11		11		763	763			(281)
100110553	PENNSBURG	PA		06/30/2023		874		25	25		25		899	899			
100089654	SIXFLOVILLIE	NJ		09/01/2021		1,053		23	23		23		1,076	1,076			
100116785	HESPERIA	CA		07/20/2023		1,058		209	209		209		1,267	1,267			
100182055	FOREY	TX		12/12/2024		759		18	18		18		777	777			
100152555	SPRING	TX		05/17/2024		690		2	2		2		692	692			
100228034	ROYSE CITY	TX		08/11/2025		746		24	24		24		770	770			
100190764	HENDERSVILLE	TN		01/27/2025		715		19	19		19		696	696			
100131822	DALLAS	TX		10/06/2023		704		1	1		1		705	705			
10071525	OXON HILL	MD		10/16/2024		294		20	20		20		274	274			
100043980	PORT SAINT LUCIE	FL		08/13/2020		427		136	136		136		563	563			
100113421	NILES	IL		06/29/2023		640		262	262		262		902	902			
100152698	SENIOR	CT		05/30/2024		1,052		21	21		21		1,073	1,073			(267)
100079653	SARASOTA	FL		04/08/2022		1,394		16	16		16		1,410	1,410			
100214279	CLEVELAND	OH		05/30/2025		636		13	13		13		649	649			
100100839	MONTGOMERY VILLAGE	MD		04/28/2023		973		50	50		50		1,023	1,023			
100161097	COALA	FL		07/24/2024		3,297		65	65		65		3,362	3,362			
100025778	PERRIS	CA		09/20/2018		770		132	132		132		902	902			
100129608	NEWBERRY	FL		09/29/2023		708		16	16		16		724	724			
100128435	NEWARK	NJ		09/15/2023		1,343		3	3		3		1,340	1,340			
100135455	BATON ROUGE	LA		11/13/2023		774		67	67		67		841	841			
100031699	VALLEJO	CA		03/29/2019		1,779		33	33		33		1,812	1,812			
100192301	ST AUGUSTINE	FL		10/13/2023		756		12	12		12		768	768			
100244579	GRAHAM	VA		09/29/2025		763		15	15		15		778	778			
100115082	SALEM	OR		07/14/2023		886		13	13		13		879	879			
100024600	BOULE	MD		09/20/2018		877		135	135		135		1,012	1,012			
100148823	SPOKANE	WA		04/17/2024		796		33	33		33		829	829			
100087029	MOCKNEY	TX		11/04/2022		877		7	7		7		884	884			
100119426	QUINTON	VA		07/31/2023		720		8	8		8		728	728			
100158569	SAN ANTONIO	TX		06/15/2024		632		5	5		5		637	637			
100151317	HOUSTON	TX		06/10/2024		829		49	49		49		878	878			
100164321	PENDERGRASS	GA		08/21/2024		754		9	9		9		763	763			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10018180	RICHMOND HILL	GA		12/12/2024		1,222		.57			.57		1,279	1,279			
100110338	AUSTIN	TX		06/30/2023		732		1			1		733	733			
100111465	SAN DIEGO	CA		06/29/2023		641		.295			.295		936	936			
100044675	SCHAMBERG	IL		11/19/2020		229		.138			.138		367	367			
100081414	DALLAS	TX		03/18/2022		1,331		.44			.44		1,375	1,375			
100013592	PALMDALE	CA		06/25/2017		963		.127			.127		1,090	1,090			
100048687	CORAL SPRINGS	FL		11/20/2020		751		.101			.101		852	852			
100081258	MERCE	CA		03/18/2022		1,370		.33			.33		1,403	1,403			
100028149	CENTRAL ISLIP	NY		10/26/2018		2,056		.35			.35		2,091	2,091			
100190765	LAKE WORTH BEACH	FL		01/27/2025		709		(.19)			(.19)		690	690			
100181301	EDGEWATER	MD		12/06/2024		693		.4			.4		697	697			
100144998	GRAHAM	WA		03/13/2024		1,866		.50			.50		1,916	1,916			
100132390	KATY	TX		10/13/2023		627							627	627			
100076791	WASHINGTON	DC		02/24/2022		1,377		.18			.18		1,395	1,395			
100198974	MADISON	WI		01/21/2025		827		.69			.69		896	896			
100133653	BLUE SPRINGS	MO		10/23/2023		680		.6			.6		686	686			
100214428	FORT WORTH	TX		06/02/2025		777		.37			.37		814	814			
100101114	PEWEE GROVE	IL		04/28/2023		742		.19			.19		761	761			
100110607	METairie	LA		06/30/2023		770							770	770			
100179455	MERRIAM	KS		11/21/2024		767		.15			.15		782	782			
100149389	PUNTA GORDA	FL		04/24/2024		811		.33			.33		844	844			
100024606	SILVER SPRING	MD		09/20/2018		931		.86			.86		1,017	1,017			
100070741	CLINTON	CT		10/01/2021		1,592		1			1		1,593	1,593			
100195242	SUPRISE	AZ		11/08/2023		695		.18			.18		713	713			
100031751	VACAVILLE	CA		03/29/2019		567		.702			.702		1,269	1,269			
100111502	CRYSTAL BEACH	TX		06/29/2023		669		.218			.218		887	887			
100120703	KERKOWSKON	NY		08/25/2023		672		.3			.3		675	675			
100116298	SALT LAKE CITY	UT		07/20/2023		1,064		.298			.298		1,362	1,362			
100189876	GRAHAM	WA		01/21/2025		819		.57			.57		876	876			
100156631	MANOR	TX		06/24/2024		712							712	712			
100273192	STEPHENS CITY	VA		01/15/2026		248		.2			.2		250	250			
100081191	AMERICAN FORK	UT		03/18/2022		1,326		.6			.6		1,332	1,332			
100087425	LAKE WORTH	FL		10/25/2022		657		.12			.12		669	669			
100216547	SANTA ROSA BEACH	FL		06/23/2025		709		.38			.38		747	747			
100160985	ATHENS	GA		07/24/2024		765		.14			.14		779	779			
100175490	GOOSE CREEK	SC		12/23/2024		664		.7			.7		671	671			
100147862	HENDERSON	NV		04/08/2024		5,494		.56			.56		5,550	5,550			
100127455	DURHAM	NC		09/08/2023		809		.28			.28		837	837			
100025340	MATECA	CA		09/20/2018		4,187		.123			.123		4,310	4,310			
100131719	MURFREESBORO	TN		10/06/2023		5,004		.131			.131		5,135	5,135			
100012031	NORTHBOROUGH	MA		03/08/2017		5,664		.340			.340		6,004	6,004			
100158061	MISSOURI CITY	TX		07/09/2024		707		.8			.8		715	715			
100165944	ABERDEEN	NC		12/26/2024		626		.3			.3		629	629			
100184413	MATTHEWS	NC		12/17/2024		1,703		.46			.46		1,749	1,749			
100081159	MATTHEWS	NC		03/18/2022		1,368		.33			.33		1,401	1,401			
100013352	LAUREL	MD		05/25/2017		1,307		.329			.329		1,636	1,636			
100030653	CHICAGO	IL		04/09/2019		1,024		.221			.221		1,245	1,245			
100116662	MIAMI	FL		07/20/2023		1,029		.295			.295		1,324	1,324			
100135123	NEW SMYRNA BEACH	FL		11/01/2023		649		.7			.7		656	656			
100182241	GEORGETOWN	TX		12/12/2024		872		.90			.90		962	962			
100195096	NAVARE	FL		11/01/2023		635		.5			.5		640	640			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100043225	SPRING VALLEY		CA		06/13/2020		2,196		54			54		2,250	2,250			
100135328	RALEIGH		NC		11/13/2023		942		3			3		945	945			
100193003	KANAWHOLIS		NC		07/28/2025		1,395		32			32		1,427	1,427			
100186655	SAINT AUGUSTINE		FL		12/30/2024		725		8			8		733	733			
100213811	BRADENTON		FL		05/29/2025		1,003		1			1		1,004	1,004			
100116295	TULSON		AZ		07/20/2023		1,029		384			384		1,413	1,413			
100203282	ARDEN		NC		03/27/2025		747		38			38		785	785			
100148820	FORT WORTH		TX		04/17/2024		814		49			49		863	863			
100191924	BARTLETT		IL		10/13/2023		725		8			8		733	733			
100179704	DAPHNE		AL		11/21/2024		804		56			56		860	860			
100017189	CRANSTON		RI		04/26/2018		642		181			181		823	823			
100248828	SAN ANTONIO		TX		10/29/2025		821		29			29		850	850			
100186693	GRAHAM		VA		12/30/2024		842		57			57		899	899			
100193141	ROYSE CITY		TX		02/10/2025		783		48			48		831	831			
100190108	SUMMERVILLE		SC		07/21/2025		648							648	648			
100017248	CLEAR SPRING		MD		04/26/2018		1,983		39			39		2,022	2,022			
100190285	DETROIT		MI		07/22/2025		728		(34)			(34)		694	694			(306)
100120115	ROSHARON		TX		06/11/2023		1,190		38			38		1,228	922			
100133623	BLOOMINGDALE		IL		10/23/2023		1,161		66			66		1,227	1,227			
100143854	BRIDGEPORT		CT		04/24/2024		1,608		91			91		1,699	1,699			
100186573	LITTLE CANADA		IN		12/30/2024		848		71			71		919	919			
100010881	POWALLUP		WA		12/23/2016		583		153			153		736	736			
100201005	CRANESBURG		SC		03/12/2025		788		6			6		774	774			
100113060	DOUGLASVILLE		GA		06/29/2023		1,453		200			200		1,653	1,653			
100031042	COCONUT CREEK		FL		03/29/2019		4,102		10			10		4,112	4,112			
100100893	WEDDIEE		AL		04/28/2023		650		55			55		705	705			
100162869	GREEN COVE SPRINGS		FL		06/12/2024		1,348		26			26		1,374	1,100			(274)
100013856	ROGERS		AR		06/25/2017		1,114		51			51		1,165	1,165			
100101187	ALLENTOVN		PA		04/28/2023		1,016		217			217		1,233	1,233			
100031988	LAVEREN		AZ		03/29/2019		1,265		268			268		1,533	1,533			
100161761	PHILADELPHIA		PA		07/31/2024		564		(23)			(23)		541	541			
100115516	STOCKTON		CA		07/17/2023		928		21			21		949	949			
100186570	CHARLOTTE		NC		12/30/2024		856		63			63		919	919			
100116797	PLANO		TX		07/20/2023		917		293			293		1,210	1,210			
100100868	MATTA/WA		VA		04/28/2023		1,244		91			91		1,335	1,335			
100120894	DEBARY		FL		06/30/2023		818		10			10		828	828			
100063651	LAKEVIEW		NY		07/01/2021		1,594		33			33		1,627	1,627			
100060552	SILVER SPRING		MD		06/01/2021		1,464		6			6		1,470	1,470			
100110282	CHALMETTE		LA		06/30/2023		804		15			15		819	819			
100024564	GERMANTOWN		MD		09/20/2018		697		179			179		876	876			
100195903	HARNOY		FL		02/24/2025		752		40			40		792	792			
100128553	ATLANTA		GA		09/14/2023		695		4			4		699	699			
100181912	SUGAR LAND		TX		12/12/2024		744		14			14		758	758			
100100318	MCHENRY		MD		04/27/2023		989		71			71		1,060	1,060			
100120690	GOODLETTSVILLE		TN		08/25/2023		1,520		24			24		1,544	1,544			
100137629	FORT WORTH		TX		12/08/2023		870		57			57		927	927			
100151638	CAL FORNIA		MD		06/10/2024		14,195		297			297		14,482	14,482			
100181634	LANDERS		CA		10/06/2023		419		8			8		427	427			
100157943	CAPE CORAL		FL		07/09/2024		1,378		93			93		1,471	1,471			
100081224	NORTH LAS VEGAS		NV		03/18/2022		1,332		13			13		1,345	1,345			
100086920	BEACH PARK		IL		10/24/2022		721		5			5		726	726			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045865	TEIKSKURY	WA		11/25/2020		1,508		198			198		1,706	1,706			
100109881	BERWIN	PA		06/22/2023		1,557		(57)			(57)		1,500	1,500			
100081185	AMERICAN FORK	UT		03/18/2022		1,321		6			6		1,327	1,327			
100215565	MORRISTOWN	NJ		06/12/2025		703		8			8		711	711			
100110335	MONROE	NY		06/30/2023		832							842	842			
100150929	TULARE	CA		05/08/2024		794		28			28		822	822			
100175936	CHARLOTTE	NC		11/14/2024		720		11			11		731	731			
100202699	COLLEGE STATION	TX		03/24/2025		810		93			93		903	903			
100112676	SPOTSVILANIA	VA		06/29/2023		812		233			233		1,045	1,045			
100140458	PENDERGRASS	GA		01/18/2024		797		3			3		800	800			
100137631	FORT WORTH	TX		12/08/2023		738		20			20		758	758			
100115905	MESQUITE	TX		07/20/2023		825		24			24		849	849			
100135327	TULARE	CA		11/13/2023		723		40			40		763	763			
100025936	CARREL	IN		09/20/2018		743		138			138		881	881			
100084772	MOSES LAKE	WA		06/02/2022		951		14			14		965	965			
100127371	SACRAMENTO	CA		06/30/2023		617		316			316		933	933			
100087473	TOLLESON	AZ		10/25/2022		1,842		97			97		1,939	1,939			
100110517	COMMERCE CITY	CO		06/30/2023		842		13			13		855	855			
100152303	PUNTA GORDA	FL		05/17/2024		263		16			16		279	279			
100186627	HENDERSON	NV		12/30/2024		9,092		266			266		9,358	9,358			
100129578	SARGENT	TX		09/29/2023		995		1			1		996	996			
100159322	SAINT AUGUSTINE	FL		07/15/2024		783		11			11		794	794			
100156520	JACKSONVILLE	FL		06/24/2024		774		20			20		794	794			
100115860	WESTFIELD	NJ		07/20/2023		760		1			1		761	761			
100119450	ENGLEWOOD	CO		07/31/2023		782		8			8		790	790			
100200621	MELISSA	TX		03/11/2025		2,393		56			56		2,449	2,449			
100029920	WASHINGTON	DC		12/20/2018		542		85			85		627	627			
100193140	FRESNO	CA		02/10/2025		2,430		149			149		2,579	2,579			
100156636	HACKETTSTOWN	NJ		06/27/2024		643		(32)			(32)		611	611			
100081068	QUINCY	MA		03/18/2022		1,471		54			54		1,525	1,525			
100027553	GLEN BURNIE	MD		10/26/2018		1,244		174			174		1,418	1,418			
100186605	MUFFEESBORO	TN		12/30/2024		767		33			33		800	800			
100132907	WOODSTOCK	GA		10/13/2023		1,290		50			50		1,340	1,340			
100149673	CONCORD	NC		04/26/2024		728		1			1		729	729			
100165974	SPARKS	NV		09/06/2024		2,543		15			15		2,558	2,558			
100115833	SAINT AUGUSTINE	FL		07/20/2023		837		11			11		848	848			
100120089	WELLINGTON	FL		06/11/2023		771		7			7		778	778			
100167855	SPRINGFIELD	VA		09/20/2024		700		22			22		722	722			
100091164	DESERT HOT SPRINGS	CA		01/31/2023		740		23			23		763	763			
100137146	FULSHEAR	TX		12/08/2023		867		33			33		900	900			
100162548	HUTTO	TX		05/17/2024		732		22			22		754	754			
100186689	CONCORD	NC		01/07/2025		733		9			9		742	742			
100029537	YUMA	AZ		10/26/2018		4,206		167			167		4,373	4,373			
100100471	SAINT CLOUD	FL		04/27/2023		996		158			158		1,154	1,154			
100151327	NEW BRAUNFELS	TX		05/10/2024		839		51			51		890	890			
100136428	NORTH FORT MYERS	FL		11/20/2023		1,823		16			16		1,839	1,839			
100120532	PENSACOLA	FL		06/30/2023		705		17			17		722	722			
1002020366	SUNFIDE BEACH	SC		07/14/2025		717		50			50		767	767			
100046214	EAST BRIDGEWATER	MA		11/25/2020		747		18			18		765	765			
100112583	BUSKILL	PA		06/29/2023		144		374			374		518	518			
100175931	ROUND ROCK	TX		11/14/2024		775		11			11		786	786			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100127063	NEW CITY	NY		06/30/2023		2,204					21		2,225		2,225		
100171798	FOREY	TX		10/17/2024		639							639				
100113868	SUDURY	MA		06/29/2023		5,129					222		5,351				
100115900	GLASSBORO	NJ		07/20/2023		790			4		4		794				
100238495	CHARLOTTE	NC		09/19/2025		977							977				
100061034	MANTECA	CA		06/01/2021		1,951					8		1,959				
10013672	SOUTH AMBOY	NJ		05/25/2017		1,020			202		202		1,222				
100215628	EDGEWATER	MD		06/12/2025		997					11		1,008				
100134693	PEY	GA		10/30/2023		641			(5)		(5)		636				
100193431	VALLEJO	CA		02/10/2025		696					8		704				
100100401	GLEN COVE	NY		04/27/2023		657					47		704				
100268667	ZIONSVILLE	IN		12/29/2025		480			3		3		483				
100202574	OCALA	FL		03/21/2025		929			100		100		929				
100195512	BULVERDE	TX		02/24/2025		1,569			106		106		1,675				
100081387	LEBANON	OR		03/18/2022		1,270			20		20		1,290				
100024669	NASHVILLE	TN		09/20/2018		903			36		36		939				
100014355	MIAMI	FL		09/27/2017		11,523			214		214		11,737				
100111909	INDIO	CA		06/29/2023		513			32		32		545				
100026148	ALVIN	TX		09/20/2018		1,659			109		109		1,768				
100102608	WOODSTOCK	GA		06/22/2023		916							916				
100135527	MANILA	UT		11/08/2023		616			1		1		617				
100137721	BATON	TX		12/08/2023		683			4		4		687				
100137723	BATON	TX		12/08/2023		683			4		4		687				
100192532	COLLEGE STATION	TX		02/10/2025		734			60		60		794				
100081793	BEND	OR		03/30/2022		1,124			30		30		1,154				
100159824	SAINT AUGUSTINE	FL		07/15/2024		790			13		13		803				
100182284	FORT WORTH	TX		12/12/2024		773			30		30		803				
100203431	PROVIDENCE VILLAGE	TX		03/27/2025		753			27		27		780				
100170245	HEIDERSVILLE	TN		10/08/2024		912			2		2		914				
100180396	MIRAMAR BEACH	FL		11/25/2024		1,035			5		5		1,040				
100172443	BELTON	TX		10/23/2024		1,133			5		5		1,138				
100113494	SANTA ANA	CA		06/29/2023		653			291		291		944				
100148306	DENVER	CO		04/12/2024		712			3		3		715				
100133965	TRENTON	NJ		10/25/2023		538			(17)		(17)		521				
100174299	OCALA	FL		10/31/2024		1,470			65		65		1,535				
100156576	SPRING HILL	TN		06/24/2024		673			1		1		674				
100111631	ATLANTA	GA		06/29/2023		486			232		232		718				
100115054	WENTZVILLE	MO		07/14/2023		842			14		14		856				
100190016	ROYSE CITY	TX		01/21/2025		2,346			107		107		2,453				
100116121	ALHAMBRA	CA		07/20/2023		899			159		159		1,058				
100181900	LEHIGH ACRES	FL		12/12/2024		776			50		50		826				
100114895	RALEIGH	NC		07/14/2023		817			11		11		828				
100044120	GARFERN	CA		08/19/2020		3,300			84		84		3,384				
100175932	RICHMOND	TX		11/14/2024		747			2		2		749				
100120059	PHOENIX	AZ		06/11/2023		920			3		3		923				
100186671	MCKINNEY	TX		12/30/2024		2,131			72		72		2,203				
100149841	SAN ANTONIO	TX		04/29/2024		301			23		23		324				
100133524	BLOOMINGDALE	IL		10/23/2023		1,129			82		82		1,211				
100272937	DODGE CITY	KS		01/15/2026		385			6		6		391				
100013224	ASHURN	VA		06/25/2017		962			63		63		1,025				
100181592	MONTICELLO	NY		12/09/2024		610			(28)		(28)		582				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017553	MOX NNEY	TX		11/14/2024		811		33			33		844		844		
10008167	DALLAS	TX		03/18/2022		1,358		28			28		1,386		1,386		
10020086	MADISON	WI		03/11/2025		731		28			28		759		759		
10002450	PALMDALE	CA		09/20/2018		716		90			90		806		806		
10002894	SUPRISE	AZ		10/26/2018		695		109			109		804		804		
10002652	SPRING VALLEY	CA		09/26/2018		3,153		7			7		3,160		3,160		
100091278	CLEVELAND HEIGHTS	OH		02/22/2023		2,092		66			66		2,158		2,158		
10018209	OKLAHOMA CITY	OK		12/12/2024		788		22			22		810		810		
100110422	CENTERTON	AR		06/30/2023		830		20			20		850		850		
100081047	CLARKSVILLE	TN		03/18/2022		1,495		45			45		1,540		1,540		
100135120	RED DICK	FL		11/01/2023		611		9			9		620		620		
100026979	FONTANA	CA		09/26/2018		1,093		66			66		1,159		1,159		
100148463	MADISON	WI		04/12/2024		833		40			40		873		873		
100115846	NEW MARKET	TN		07/20/2023		846		36			36		882		882		
100119364	HASTINGS	MIN		07/31/2023		657		6			6		663		663		
100117962	ALBERTSON	NY		07/20/2023		908		154			154		1,062		1,062		
100216713	GASTONIA	NC		06/23/2025		545		3			3		548		548		
100172877	DORCHESTER	MA		05/25/2017		913		1,718			1,718		2,631		2,631		
100148081	KANAWOLLS	NC		04/10/2024		765		11			11		776		776		
100116769	PATERSON	NJ		07/20/2023		1,043		152			152		1,195		1,195		
100159442	PENDERGRASS	GA		07/15/2024		761		6			6		767		767		
100045671	PICO RIVERA	CA		11/25/2020		1,581		58			58		1,639		1,639		
100025884	PACIFICA	CA		09/20/2018		1,335		94			94		1,429		1,429		
100119498	LAWRENCEVILLE	GA		07/28/2023		729		1			1		730		730		
100148411	CHARLOTTE	NC		04/12/2024		779		26			26		805		805		
100164610	GALLATIN	TN		06/21/2024		1,193		1			1		1,194		1,194		
100152906	JACKSONVILLE	FL		05/17/2024		700		25			25		725		725		
100194821	LARGO	FL		02/21/2025		671		2			2		673		673		
100110879	POUGHKEEPSIE	NY		06/29/2023		2,997		33			33		3,030		3,030		
100152570	FATE	TX		05/17/2024		699		3			3		702		702		
100101092	TANNERSVILLE	PA		04/28/2023		877		80			80		957		957		
100133061	CARREL	IN		11/29/2023		604		(3)			(3)		601		601		
100029782	NORTHAMPTON	PA		10/26/2018		1,621		112			112		1,733		1,733		
100113385	VENNOR CITY	NJ		06/29/2023		377		302			302		679		679		
100013503	FORT LAUDERDALE	FL		05/25/2017		646		132			132		778		778		
100161133	PALM BAY	FL		07/24/2024		981		21			21		1,002		1,002		
100113471	WEST PALM BEACH	FL		06/29/2023		521		136			136		657		657		
100014506	CHELSEA	MA		09/27/2017		372		27			27		399		399		
100110554	SANT AUGUSTINE	TX		06/30/2023		861		22			22		883		883		
100261227	KEWAH	TX		12/05/2025		920		7			7		927		927		
100028426	TEIKKE	AZ		10/26/2018		3,919		131			131		4,050		4,050		
100188820	VIKKE FOREST	NC		01/09/2025		769		26			26		795		795		
100133114	HOUSTON	TX		11/29/2023		725		(4)			(4)		721		721		
100149665	LONIS	SC		04/26/2024		762		13			13		775		775		
100150557	CHARLOTTE	NC		05/03/2024		712		5			5		717		717		
100147906	FARMINGTON	UT		04/08/2024		1,224		10			10		1,234		1,234		
100150008	FORT WORTH	TX		05/03/2024		2,696		153			153		2,849		2,849		
100192936	LONIS	SC		02/10/2025		694		10			10		704		704		
100116085	VAN NUN'S AREA LOS ANGELES	CA		07/20/2023		954		164			164		1,118		1,118		
100157947	MONCAS CORNER	SC		07/09/2024		721		49			49		770		770		
100195456	SUITE CITY	NC		11/13/2023		761		67			67		828		828		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	2	3					8	9	10	11							12
			State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126880	MIAMI		FL		06/30/2023		633		199			199		832	.832			
100136886	PALM COAST		FL		11/27/2023		563		7			7		570	.570			
100081908	PORR SAINT LUCIE		FL		03/30/2022		1,086		18			18		1,104	1,104			
100156468	FORT WORTH		TX		06/24/2024		773		20			20		793	.793			
100011301	ANN ARBOR		MI		12/23/2016		4,882		133			133		5,015	5,015			
100202495	DURHAM		NC		03/21/2025		563		32			32		595	.595			
100100749	FRANKLIN PARK		NJ		04/28/2023		861		26			26		887	.887			
100115674	JACKSONVILLE		FL		07/20/2023		785							785	.785			
100031336	MESA		AZ		03/29/2019		719		137			137		856	.856			
100227079	DURHAM		NC		07/30/2025		696		10			10		706	.706			
100153216	GUTHRIE		OK		05/30/2024		2,594		10			10		2,604	2,604			
100151088	BELLA VISTA		AR		05/08/2024		1,998		86			86		2,044	2,044			
100137759	LENOIR CITY		TN		12/08/2023		710		4			4		714	.714			
100179445	DENVER		TX		11/21/2024		752		17			17		769	.769			
10010286	LOS ANGELES		CA		06/30/2023		832		2			2		834	.834			
100136395	ROYSE CITY		TX		11/20/2023		607		11			11		618	.618			
100119854	KIRKLAND		WA		08/11/2023		1,299		14			14		1,313	1,313			
100104040	DENVER		TX		06/30/2023		832		15			15		847	.847			
100114892	HOUSTON		TX		07/14/2023		880		5			5		885	.885			
100201346	OCALA		FL		03/12/2025		865		16			16		881	.881			
100154680	SACRAMENTO		CA		07/19/2024		674		17			17		691	.691			
100013352	FOLSOM		CA		05/25/2017		806		114			114		920	.920			
100228478	WAKE FOREST		NC		08/11/2025		725		32			32		757	.757			
100113364	STATEN ISLAND		NY		06/29/2023		592		176			176		768	.768			
100028806	FAIRFAX HILLS		PA		10/26/2018		1,033		107			107		1,140	1,140			
100112156	SAINT CLOUD		FL		06/29/2023		514		165			165		679	.679			
100152560	MESQUITE		TX		05/17/2024		643		14			14		657	.657			
10023164	PUNTA GORDA		FL		01/15/2026		624		7			7		631	.631			
100024885	SUN CITY		AZ		08/20/2018		957		57			57		1,014	1,014			
100129560	NEW MARKET		TN		09/29/2023		1,373		13			13		1,386	.832		(553)	(553)
100180063	SANFORD		FL		11/25/2024		771		32			32		803	.803			
100247357	MARYLAND HEIGHTS		MO		10/24/2025		2,162		6			6		2,168	2,168			
100079135	MANOR		TX		02/24/2022		1,350		23			23		1,373	1,373			
100013715	COLTON		CA		05/25/2017		1,249		134			134		1,383	1,383			
100010653	CHICO		CA		12/23/2016		3,523		224			224		3,747	3,747			
100151466	SPRINGFIELD		VA		05/10/2024		686		9			9		695	.695			
100201230	PINEBEE GROVE		IL		03/12/2025		1,366		91			91		1,457	1,457			
100148430	RIO RANCHO		NM		04/12/2024		1,104		61			61		1,165	1,165			
100182772	FORT SCOTT		KS		12/12/2024		794		22			22		816	.816			
100110502	JACKSONVILLE		FL		06/30/2023		1,595		3			3		1,598	1,598			
100010740	NAPLES		FL		01/27/2017		1,278		200			200		1,478	1,478			
100168371	VALDOSTA		GA		09/25/2024		757		20			20		777	.777			
100186556	PENSACOLA		FL		12/30/2024		813		96			96		909	.909			
100029412	SCITUATE		MA		10/26/2018		883		142			142		1,025	1,025			
100012837	ROYAL OAK		MI		05/25/2017		651		221			221		872	.872			
100142004	WATERFORD		NY		02/29/2024		3,524		(46)			(46)		3,478	3,478			
100195453	FORT WORTH		TX		02/24/2025		769		51			51		820	.820			
100182078	CHATTANOOGA		TN		12/12/2024		728		16			16		744	.744			
100173665	SPANISH FORK		UT		11/21/2024		734		15			15		749	.749			
100049443	CHICAGO		IL		11/20/2020		304		115			115		419	.419			
100011510	LAS VEGAS		NV		03/08/2017		883		214			214		1,097	1,097			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
100156565	LULA		GA	06/24/2024		754		31				31	785			
100148392	PALETTO		FL	04/12/2024		734		9				9	743			
100175998	ROSHARON		TX	07/20/2023		1,226		52				52	1,278			
100190435	DAVENPORT		FL	09/28/2023		626							626			
100199008	DAQUILA		GA	02/28/2025		734		15				15	749			
100180397	FORT WORTH		TX	11/25/2024		760		6				6	766			
100111471	SUTTER CREEK		CA	06/29/2023		606		317				317	923			
100031418	HUNTINGTON STATION		NY	03/29/2019		756		109				109	865			
100111720	CHICAGO		IL	06/29/2023		528		386				386	914			
100205932	CHARLOTTE		NC	04/15/2025		12,031		311				311	12,342			
100243791	GRANDE		CA	09/29/2025		856		10				10	866			
100024946	WORCESTER		MA	09/20/2018		523		194				194	717			
100127363	WILLIAMSBURG		VA	06/30/2023		995		343				343	938			
100043078	MIAMI		FL	05/28/2020		826		31				31	857			
100176092	HARBOR CITY AREA LOS ANGELES		CA	07/20/2023		1,102		212				212	1,314			
100161091	NEW BRAUNFELS		TX	07/24/2024		789		26				26	815			
100151031	HARVEST		AL	05/08/2024		828		40				40	868			
100175968	SHOIVERSVILLE		PA	11/12/2024		554		(5)				(5)	549			
100182082	WESTFIELD		NJ	12/12/2024		3,533		96				96	3,629			
100112887	BAKERSFIELD		CA	06/29/2023		3,855		176				176	4,011			
100127176	BROOKLYN		NY	08/30/2023		8,567		496				496	9,063			
100128147	COOLIDGE		AZ	09/18/2023		681		14				14	695			
100120748	SAN TAN VALLEY		AZ	08/25/2023		760		4				4	764			
100172446	SAN ANTONIO		TX	10/23/2024		766						1	767			
100164557	CONCORD		NC	06/21/2024		820		27				27	847			
100157929	BRADON		FL	07/09/2024		1,062		17				17	1,079			
100119470	MADISON		WI	07/31/2023		935		61				61	996			
100120042	MADISON		WI	06/11/2023		928		68				68	996			
100112248	SACRAMENTO		CA	06/29/2023		600		322				322	922			
100195511	HOUSTON		TX	02/24/2025		766		52				52	818			
10012601	SPRING HILL		TN	05/25/2017		467		104				104	571			
100110263	NEW ORLEANS		LA	06/30/2023		786						5	791			
100190077	TEHRLE		GA	01/21/2025		734		57				57	791			
100166580	WINNER		GA	12/30/2024		825		60				60	885			
100209738	WAKE FOREST		NC	05/05/2025		628						5	633			
100119465	ROSEBERG		TX	07/31/2023		915		29				29	944			
100013916	CORAL SPRINGS		FL	05/25/2017		1,615		118				118	1,733			
100024615	SPRINGFIELD		VA	09/20/2018		2,803		22				22	2,825			
100013305	OKALOIE		CA	05/25/2017		665		158				158	823			
100013706	JACKSONVILLE		FL	05/25/2017		1,228		62				62	1,290			
100026287	VAN NUYS AREA		CA	10/26/2018		692		104				104	796			
100149768	SAN BERNARDINO		CA	04/26/2024		611		(28)				(28)	583			
100029640	CREEDMOOR		NC	10/26/2018		713		127				127	840			
100029042	KANSASBURG		NJ	10/26/2018		647		97				97	744			
100026215	ENGLEWOOD		CO	09/20/2018		714		109				109	823			
100152666	MAGNOLIA		TX	05/17/2024		3,475		14				14	3,489			
100028643	PORT ORANGE		FL	10/26/2018		888		75				75	963			
100172889	ELKTON		MD	10/25/2024		655		1				1	656			
100166929	ATLANTIC BEACH		FL	01/07/2025		729		4				4	733			
100210203	GREENSBORO		NC	06/07/2025		658		5				5	663			
100144106	FRESNO		CA	03/07/2024		1,193		1				1	1,194			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030683	SAINT CHARLES	IL		03/29/2019		1,441		.97			.97		1,538				
100113891	FREDERICK	MD		05/25/2017		.867		.105			.105		.972				
100116629	MISSION VIEJO	CA		07/20/2023		1,174		.194			.194		1,368				
100194003	WASILLA	AK		02/21/2025		.666					1		.667				
100207226	BURKE	VA		04/28/2025		.617		.3			.3		.620				
100081005	STOCKTON	CA		03/18/2022		1,332		.43			.43		1,375				
100153342	VALPARAISO	IN		05/30/2024		1,034		.20			.20		1,054				
100282208	SPARTANBURG	SC		02/27/2026		.264		.18			.18		.282				
100156678	SAINT AUGUSTINE	FL		05/06/2024		.694		.1			.1		.695				
100196445	RAINEY	ND		07/26/2018		3,515		.27			.27		3,542				
100069851	OWINGS MILLS	MD		09/01/2021		1,333		.38			.38		1,371				
100101940	NORFOLK	MA		04/14/2023		.666		.5			.5		.671				
100012314	JACKSONVILLE	FL		05/25/2017		.557		.454			.454		1,011				
100031466	BALDWIN PARK	CA		03/29/2019		1,516		.71			.71		1,587				
100081415	CENTERTON	AR		03/18/2022		1,348		.42			.42		1,390				
100012838	SALINAS	CA		05/25/2017		1,357		.304			.304		1,661				
100024988	WENAHITOKA	FL		09/20/2018		.753		.102			.102		.855				
100128197	PLATTSBURG	MO		09/18/2023		.613		.5			.5		.618				
100158891	MYRTLE BEACH	SC		07/12/2024		.658		.4			.4		.662				
100114893	RICHMOND	TX		07/14/2023		.694		.2			.2		.696				
100024988	HENDERSON	NV		09/20/2018		.679		.92			.92		.771				
100031508	CONCORD	NC		03/29/2019		.968		.62			.62		1,030				
100136484	KATY	TX		11/20/2023		.704		.49			.49		.753				
100151946	RALEIGH	NC		05/10/2024		.770		.18			.18		.788				
100103725	ORLANDO	FL		05/08/2023													
100213862	MONROVIA	CA		05/29/2025		.753		.36			.36		.789				
100026669	VALLEJO	CA		09/26/2018		.665		.169			.169		.834				
100137741	SAINT JOHN	IN		12/08/2023		.746		.41			.41		.789				
100164637	DAVENPORT	FL		08/26/2024		.771		.36			.36		.807				
100138804	MURRIETA	CA		06/29/2023		.798		.419			.419		1,217				
100132702	LOS ANGELES	CA		11/03/2023		.593		.7			.7		.600				
100105616	TUSCON	AZ		06/30/2023		.856		.16			.16		.872				
100150610	ARLINGTON	VA		05/03/2024		.706		.5			.5		.711				
100120029	LEHIGH ACRES	FL		08/11/2023		.746		.3			.3		.749				
100120035	LEHIGH ACRES	FL		06/11/2023		.996		.2			.2		.998				
100153234	FORT WORTH	TX		05/30/2024		.655							.655				(248)
100063535	LANKA HARBOR	NJ		07/01/2021		1,202		.7			.7		1,209				
100034578	LOUTH	IL		06/21/2019		6,603		.890			.890	(217)	7,276				.177
100158054	CHARLOTTE	NC		07/09/2024		.669		.1			.1		.670				
100133625	LOCKHART	TX		10/23/2023		.770		.51			.51		.821				
100166900	PALM COAST	FL		07/20/2023		.934		.255			.255		1,189				
100193540	PHOENIX	AZ		11/13/2023		1,576		.124			.124		1,700				
100136982	MARIANA	AZ		11/28/2023		.607		.2			.2		.609				
100195652	MANHATTAN	MT		07/31/2023		.696		.1			.1		.697				
100226509	CHARLOTTE	NC		07/30/2025		.878		.3			.3		.881				
100012370	HIALEAH	FL		05/25/2017		.229		.112			.112		.341				
100091157	REPUBLIC	MO		07/31/2023		.756		.28			.28		.784				
100137782	CHARLOTTE	NC		12/08/2023		.922		.1			.1		.923				
100123557	SAINT AUGUSTINE	FL		09/29/2023		.828		.33			.33		.861				
100221986	SPRING	TX		07/21/2025		.612		.2			.2		.614				
100031532	FREDERICK	MD		03/29/2019		6,090		.108			.108		6,198				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year							8
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100165397	ATHENS	GA		12/20/2024			739			18				757				
100061385	HENDERSVILLE	TN		06/01/2021			1,476		6			6		1,482				
100162546	GERBERTOWN	TX		12/12/2024			701			1		1		702				
100175948	WESLEY CHAPEL	FL		11/14/2024			452		2			2		454				
100079727	PALM DESERT	CA		04/08/2022			414			5		5		419				
100214415	APEX	NC		06/02/2025			793		44			44		837				
100126542	FLORENCE	AL		06/30/2023			427		98			98		525				
100142710	OKLAHOMA CITY	OK		02/08/2024			730		6			6		736				
100221504	LITTITZ	PA		07/22/2025			796		1			1		797				
100144069	PENDERGRASS	GA		03/07/2024			651		6			6		657				
100218888	CONWAY	NH		06/27/2025			672		15			15		687				
100131748	ORANGE BEACH	AL		10/06/2023			815		51			51		866				
100254619	SALISBURY	WA		11/10/2025			682							682				
100115492	POOLER	GA		07/17/2023			426		2			2		428				
100025928	BELLEVILLE	IL		09/20/2018			1,288		239			239		1,507				
100119290	AUSTIN	TX		07/31/2023			799		14			14		813				
100126553	DUNDAS FERRY	PA		06/30/2023			1,847		700			700		2,547				
100179439	CHESAPEAKE	VA		11/21/2024			953		23			23		976				
100027784	OAKLAND	CA		10/26/2018			672		88			88		760				
100026517	LOMPOC	CA		09/26/2018			354		483			483		837				
100116108	KATY	TX		07/20/2023			1,146		28			28		1,174				
100087498	PASADENA	CA		10/25/2022			929		60			60		989				
100181222	ANTIOCH	CA		12/06/2024			445		5			5		450				
100195541	RALEIGH	NC		11/13/2023			634			2		2		636				
100151902	MYRTLE BEACH	SC		05/10/2024			791		29			29		820				
100126659	DOVER	ID		06/30/2023			451		149			149		600				
100166248	LAKEVILLE	WI		09/09/2024			50,131		973			973		51,104				
100031603	HAITHORNE	CA		03/29/2019			1,041		83			83		1,124				
100138170	PHILADELPHIA	PA		12/14/2023			1,970		24			24		1,994				
100046479	DANBURY	CT		11/25/2020			553		198			198		751				
100024975	ALHAMBRA	CA		09/20/2018			1,510		257			257		1,767				
100013574	BENAVERTON	OR		05/25/2017			817		73			73		890				
100139552	AUSTIN	TX		10/23/2023			2,142		28			28		2,170				
100029746	WEST WELBOURNE	FL		10/26/2018			1,248		57			57		1,305				
100110891	OAK FOREST	IL		06/29/2023			493		76			76		569				
100195475	MYRTLE BEACH	SC		11/13/2023			759		60			60		819				
100139474	WETHERSFIELD	CT		12/28/2023			579		1			1		580				
100201010	MOBILE	AL		03/12/2025			1,233		128			128		1,361				
100148404	COLLEGE STATION	TX		04/12/2024			792		31			31		823				
100173232	CHARLOTTE	NC		10/30/2024			784		10			10		794				
100190004	HUNTSVILLE	UT		07/21/2025			767		38			38		805				
100195306	KATY	TX		11/20/2023			1,307		23			23		1,330				
100024436	HOLLIS	WI		09/20/2018			1,148		76			76		1,224				
100107780	FOLEY	AL		05/19/2023			904		53			53		957				
100010865	KISSIMEE	FL		12/23/2016			967		75			75		1,042				
100025927	KISSIMEE	FL		09/20/2018			672		148			148		820				
100127524	BLOOMINGDALE	WI		09/09/2023			867		40			40		907				
100028608	LINWOOD	CA		10/26/2018			1,123		76			76		1,199				
100117231	FORT WORTH	TX		07/20/2023			968		324			324		1,292				
100029259	SACRAMENTO	CA		10/26/2018			633		106			106		739				
100115070	DAVENPORT	FL		07/14/2023			824		15			15		839				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193688	FOLEY	AL		11/20/2023		1,175		.78			.78		1,253	1,253			
100148461	BRIDGEPORT	CT		04/12/2024		1,619		.88			.88		1,707	1,707			
100214837	LATHAM	NY		06/11/2025		.867		.27			.27		.694	.694			
100147888	PINEREE GROVE	IL		04/08/2024		.825		.40			.40		.865	.865			
100132092	MARIETTA	GA		10/13/2023		.692		.3			.3		.695	.695			
100113519	WOODBRIDGE	VA		06/29/2023		.627		.287			.287		.914	.914			
100293267	JACKSONVILLE	FL		12/05/2025		.456		.7			.7		.463	.463			
100028553	RIVERSIDE	CA		10/26/2018		1,425		.50			.50		1,475	1,475			
100152622	GREENSBORO	NC		05/17/2024		.658		.2			.2		.660	.660			
100182104	PHILADELPHIA	PA		12/12/2024		.682		.5			.5		.687	.687			
100142709	OKLAHOMA CITY	OK		02/08/2024		.727		.6			.6		.733	.733			
100186672	FLOREY BRANCH	GA		12/30/2024		2,012		.35			.35		2,047	2,047			
100111507	AUSTIN	TX		06/29/2023		.566		.346			.346		.912	.912			
100151300	OKLAHOMA CITY	OK		05/10/2024		.781		.36			.36		.817	.817			
100157442	SEMINOLE	FL		02/20/2025		.590		.5			.5		.595	.595			
100067076	RIALTO	CA		06/02/2021		1,716		.37			.37		1,753	1,753			
100202897	HOUSTON	TX		03/24/2025		.802		.63			.63		.865	.865			
100148434	FLORESVILLE	TX		04/12/2024		.802		.57			.57		.859	.859			
100273024	ALBRIGHTSVILLE	PA		01/15/2026		.225		.7			.7		.232	.232			
100227032	CULLA VISTA	CA		07/30/2025		1,697		.101			.101		1,798	1,798			
100143254	BEAUFORT	SC		02/16/2024		.606		.2			.2		.608	.608			
100213951	SANFORD	FL		05/29/2025		.727		.29			.29		.756	.756			
100135893	ROSHARON	TX		11/13/2023		1,086		.48			.48		1,134	.852			(283)
100029806	LADRA RANCH	CA		10/26/2018		1,528		.26			.26		1,554	1,554			
100137046	BEAUFORT	SC		11/28/2023		.999		.2			.2		.601	.601			
100175976	WILLIAMSTOWN	NJ		11/12/2024		.637							.637	.637			
100025405	BOXTON	MA		09/20/2018		4,760		.251			.251		5,011	5,011			
100127584	MESQUITE	TX		09/08/2023		.198		.2			.2		.200	.200			
100131676	WASVILLE	TN		10/06/2023		4,477		.141			.141		4,618	4,618			
100081463	LAVEN	AZ		03/18/2022		1,398		.52			.52		1,450	1,450			
100126972	PARKLAND	FL		06/30/2023		.413		.27			.27		.440	.440			
100117954	WINTER HAVEN	FL		07/20/2023		.882		.204			.204		1,086	1,086			
100168968	DAVENPORT	FL		09/25/2024		1,364		.29			.29		1,393	1,393			
100194683	ROYCE CITY	TX		02/21/2025		1,599		.13			.13		1,612	1,612			
100162621	KATY	TX		08/12/2024		.750		.21			.21		.771	.771			
100013744	RIALTO	CA		05/25/2017		.793		.82			.82		.875	.875			
100170202	HOUSTON	TX		10/08/2024		.762		.1			.1		.763	.763			
100026533	RIALTO	CA		08/26/2018		.846		.67			.67		.915	.915			
100192636	FORT PIERCE	FL		02/10/2025		.613							.613	.613			
100179636	WINCHESTER	MA		11/21/2024		.711		.12			.12		.723	.723			
100196518	SUNNYSIDE BEACH	SC		11/20/2023		.917		.5			.5		.922	.922			
100195400	OCEAN ISLE BEACH	NC		11/13/2023		.965		.60			.60		1,025	1,025			
100137547	PELIGRERVILLE	TX		12/08/2023		.996		.1			.1		.997	.798			(199)
100198897	BOLIVIA	NC		07/12/2024		.744		.28			.28		.772	.772			
100116529	LONGVIEW	WA		07/20/2023		.910		.299			.299		1,209	1,209			
100028883	MORENO VALLEY	CA		10/26/2018		1,159		.75			.75		1,234	1,234			
100196936	STANARDSVILLE	VA		11/28/2023		.993		.8			.8		.601	.601			
100116542	VIAC	TX		07/20/2023		2,577		.869			.869		3,446	3,446			
100157377	KISSIMEE	FL		02/20/2025		.626		.16			.16		.642	.642			
100025351	SACRAMENTO	CA		09/20/2018		.690		.140			.140		.830	.830			
100119313	ISLAND LAKE	IL		07/31/2023		.494							.494	.494			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100174083	TALENT	OR		10/31/2024		999		(23)					576				
10010360	BOLDER	CO		06/30/2023		8,114		9					8,123	9			
100120111	AZLE	TX		06/11/2023		888		49					937				
100113445	CHANDLER	AZ		06/29/2023		915		86					1,001				
100195492	DALLAS	TX		02/24/2025		1,718		116					1,834				
100199072	GALLATIN	TN		02/28/2025		627							627				
100043325	RIVERDALE	UT		06/13/2020		1,480		50					1,530				
100030092	PHOENIX	AZ		12/20/2018		1,140		30					1,170				
100203662	CITRUS SPRINGS	FL		03/26/2025		721		17					738				
100031326	MURRIETA	CA		03/29/2019		694		70					764				
100134805	HOUSTON	TX		10/30/2023		601		3					604				
100031664	GRANDMA HILLS	CA		03/29/2019		1,123		66					1,189				
100119545	MEBANE	NC		07/28/2023		1,251		45					1,296				
100111938	MIDDLE RIVER	MD		06/29/2023		630		228					858				
100193993	FAVETTEVILLE	NC		02/10/2025		801		85					886				
100081195	DUNELLON	FL		03/18/2022		1,295		42					1,337				
100030861	LONG BEACH	CA		04/09/2019		1,206		119					1,325				
100221089	TABLOA	UT		07/18/2025		555		5					560				
100151339	RALEIGH	NC		05/10/2024		746		16					762				
100129607	FOLEY	AL		09/29/2023		1,250		25					1,275				
100135092	MIRLE BEACH	SC		11/01/2023		3,252		200					3,452				
100029036	MIAMI	FL		10/26/2018		838		314					1,152				
100220863	OCALA	FL		07/18/2025		677		6					683				
100165926	STONE MOUNTAIN	GA		09/06/2024		2,603		40					2,643				
100029124	MIRAMAR	FL		10/26/2018		1,131		385					1,516				
100186591	NORTH LAS VEGAS	NV		12/30/2024		777		40					817				
1001021218	WILMINGTON	DE		04/28/2017		680		138					818				
100088866	LAS VEGAS	NV		11/15/2022		978		8					986				
100114878	HOUSTON	TX		07/14/2023		855		5					861				
100181993	FREDERICKSBURG	VA		12/12/2024		1,040		21					1,061				
100190184	LOS ANGELES	CA		01/21/2025		1,448		14					1,462				
100013059	GRANDEVALE	CA		05/25/2017		1,058		141					1,199				
100196346	SANT AUGUSTINE	FL		11/20/2023		890		91					981				
100169980	CEDAR CITY	UT		01/21/2025		764		33					797				
100134988	COLUMBUS	OH		10/30/2023		569		(2)					567				
100115804	RALEIGH	NC		07/20/2023		864		24					888				
100115512	STOCKTON	CA		07/17/2023		905		19					924				
100119121	SAN ANTONIO	TX		07/28/2023		844		116					960				
100067407	LOVE TREE	CO		09/23/2021		6,002		40					6,042				
100132264	DAVENPORT	FL		10/13/2023		807		6					813				
100012163	ANTIOCH	CA		03/08/2017		1,516		185					1,701				
100031627	NORWALK	CT		03/29/2019		1,030		106					1,136				
100029597	UPPERCO	MD		10/26/2018		1,103		23					1,126				
100181907	EXETER	CA		12/12/2024		672		1					673				
100147884	FRESNO	CA		04/08/2024		935		49					984				
100038619	DUBLIN	CA		09/27/2019		2,158		639				(158)	2,639	2,816	219	(42)	177
100000406	NORRIDGE	IL		06/27/2016		852		110					962				
100026605	MANASSAS	VA		09/26/2018		2,229		72					2,301				
100111075	HAVERTHILL	MA		06/29/2023		754		337					1,091				
100180066	CHARLOTTE	NC		11/25/2024		784		37					821				
100030426	COLUMBIA	SC		12/20/2018		1,144		45					1,189				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100071037	DOWNTOWN	PA		10/01/2021		1,546		2			2		1,548		1,548		
100152330	NEW BRUNNELS	TX		05/17/2024		1,399		79			79		1,478		1,478		
100137394	EAGLE LAKE	FL		12/13/2023		744		59			59		803		803		
100116712	EDMOND	OK		07/20/2023		909		262			262		1,171		1,171		
100182237	SNYFORD	FL		12/12/2024		751		33			33		784		784		
100111344	CORAL GABLES	FL		06/29/2023		5,600		277			277		5,877		5,877		
100214325	KINSTON	NC		06/02/2025		716		41			41		757		757		
100081446	SOUTH JORDAN	UT		03/18/2022		1,850		71			71		1,921		1,921		
100175029	GREER	AZ		11/05/2024		1,342		6			6		1,348		1,348		
100213867	HARDEEVILLE	SC		05/29/2025		869		1			1		870		870		(217)
100120587	LAS VEGAS	NV		08/25/2023		663		6			6		669		669		
100025687	LOS ANGELES	CA		09/20/2018		734		226			226		960		960		
100069537	SAINT CLOUD	FL		09/01/2021		1,086		4			4		1,090		1,090		
100087451	ROELAND PARK	KS		10/25/2022		950		95			95		1,045		1,045		
100178328	LAS VEGAS	NV		11/19/2024		1,548		5			5		1,553		1,553		
100078782	PFLUGERVILLE	TX		02/24/2022		1,338		10			10		1,348		1,348		
100119327	CRESTONE	CO		07/31/2023		615		4			4		619		619		
100193512	CONWAY	NH		11/13/2023		597		5			5		602		602		
100179906	FORT WORTH	TX		11/25/2024		1,519		45			45		1,564		1,289		(265)
100081306	FOYVALUP	VA		03/18/2022		1,258		16			16		1,274		1,274		
100113396	MIAMI	FL		06/29/2023		690		366			366		1,056		1,056		
100120724	KATY	TX		08/25/2023		627		2			2		629		629		
100193955	ORLANDO	FL		12/28/2023		529		(5)			(5)		524		524		
100133433	RIVERSIDE	CA		10/19/2023		587		1			1		588		588		
100030658	AUBURN	VA		04/09/2019		608		104			104		712		712		
100131983	CLARKSVILLE	TN		10/13/2023		666		11			11		679		679		
100140431	WILLISTON	FL		01/18/2024		831		21			21		852		852		
100081082	CHARLESTON	SC		03/18/2022		1,454		58			58		1,512		1,512		
100013711	HYATTSVILLE	MD		05/25/2017		777		73			73		850		850		
100181623	OCALA	FL		10/06/2023		418		9			9		427		427		
100135458	PENSACOLA	FL		11/13/2023		686		23			23		721		721		
100043387	SUMNERVILLE	SC		06/13/2020		1,058		64			64		1,122		1,122		
100228506	FULSHEAR	TX		06/11/2025		2,444		108			108		2,552		2,552		
100030881	RANCHO OLICAMONGA	CA		04/09/2019		1,176		103			103		1,279		1,279		
100136290	MELISSA	TX		12/18/2023		3,429		6			6		3,435		3,435		
100212181	LOUIS	SC		05/22/2025		891		10			10		901		901		
100028877	WEST PALM BEACH	FL		10/26/2018		937		173			173		1,110		1,110		
100127711	FULSHEAR	TX		09/08/2023		660		8			8		668		668		
100017531	LOS ANGELES	CA		04/26/2018		831		127			127		958		958		
100141246	HENDERSON	NV		01/30/2024		575		(13)			(13)		562		562		
100165371	FRESNO	CA		12/20/2024		763		39			39		802		802		
100025431	PERRIS	CA		09/20/2018		963		164			164		1,127		1,127		
100151528	LORENA	TX		05/10/2024		779		42			42		821		821		
100218705	LAND O LAKES	FL		06/27/2025		693		41			41		734		734		
100133911	TAMPA	FL		11/29/2023		549		11			11		560		560		
100029548	SAN FRANCISCO	CA		10/26/2018		3,531		122			122		3,653		3,653		
100116402	LEESBURG	VA		07/20/2023		829		109			109		938		938		
100110579	VINELAND	NJ		06/30/2023		795		3			3		798		798		
100081115	ASHEVILLE	NC		03/18/2022		811		9			9		820		820		
100115892	KISSIMEE	FL		07/20/2023		875		16			16		891		891		
100148736	ROSHARON	TX		04/17/2024		773		24			24		797		797		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100203249	WIDELL	NC		03/21/2025		1,040		39			39		1,079	1,079			
100110511	HERRIMAN	UT		06/30/2023		2,773		51			51		2,824	2,824			
100179797	SAIFORD	FL		11/21/2024		775		12			12		787	787			
100120009	CITRA	FL		06/30/2023		2,440		30			30		2,470	2,470			
100193939	DANBURY	CT		02/10/2025		622		2			2		624	624			
100112175	ORLANDO	FL		06/29/2023		390		104			104		464	464			
100014024	LAND O LAKES	FL		05/25/2017		1,084		58			58		1,142	1,142			
100152842	VAN ALSTINE	TX		05/17/2024		5,815		56			56		5,871	5,871			
100156477	CENTERTON	AR		06/24/2024		656		1			1		657	657			
100159383	BRADYLINE	MO		07/15/2024		755		13			13		768	768			
100182025	MANOR	TX		12/12/2024		714		17			17		731	731			
100195438	APEX	NC		02/24/2025		813		74			74		887	887			
100017523	COLUMBIA	SC		04/26/2018		1,215		285			285		1,500	1,500			
100014367	LAUREL	MD		09/27/2017		1,125		45			45		1,170	1,170			
100113012	FOREST PARK	IL		06/29/2023		413		480			480		893	893			
100026054	STRAITFORD	CT		09/20/2018		1,005		147			147		1,152	1,152			
100014332	EAGLE LAKE	FL		01/30/2024		578		(3)			(3)		575	575			
100182361	SPRING	TX		12/12/2024		673		4			4		677	677			
100031654	NORTH PORT	FL		03/29/2019		938		148			148		1,086	1,086			
100151617	BATON ROUGE	LA		05/10/2024		648							648	648			
100029334	CATONSVILLE	MD		10/26/2018		851		108			108		959	959			
100029401	FERRIS	CA		10/26/2018		407		92			92		499	499			
100028450	JAMICA PLAIN	MA		10/26/2018		4,006		36			36		4,042	4,042			
100198267	LIBERTY LAKE	WA		02/28/2025		671		2			2		673	673			
100031213	LOXAHATCHEE	FL		03/29/2019		570		26			26		596	596			
100100800	HAGERSTOWN	MD		04/28/2023		874		12			12		886	886			
100265060	HOMER	AK		12/19/2025		593		10			10		603	603			
100163084	MADISON	WI		06/13/2024		872		3			3		875	875			
100140438	OTSEGO	MI		01/18/2024		526		7			7		533	533			
100160490	KATY	TX		07/19/2024		659		4			4		663	663			
100188805	LITTLE RIVER	SC		01/09/2025		772		36			36		808	808			
100081370	IVINS	UT		03/18/2022		1,319		34			34		1,353	1,353			
100156728	ROCKVILLE	MD		06/29/2023		1,468		416			416		1,884	1,884			
100202969	SAINT AUGUSTINE	FL		06/26/2024		850		12			12		862	862			
100202762	FRESNO	CA		03/21/2025		998		24			24		1,022	1,022			(255)
100120014	VICTORYVILLE	CA		07/18/2025		1,937		1			1		1,938	1,938			(255)
100146299	BLOOMINGDALE	NI		06/11/2023		866		36			36		902	902			
100029679	CENTERTON	AR		04/12/2024		700		91			91		701	701			
100031677	EAGLE	ID		10/26/2018		1,900		91			91		1,991	1,991			
100011362	FONTANA	CA		03/29/2019		1,277		42			42		1,319	1,319			
100067278	AVENTURA	FL		12/23/2016		2,856		397			397		3,253	3,253			
100150622	CHICAGO	IL		10/25/2022		963		58			58		1,021	1,021			
100195337	SARATOGA SPRINGS	NY		05/03/2024		844		11			11		855	855			
100128203	HUMBLE	TX		07/28/2023		1,261		4			4		1,265	1,265			
100028866	BUNELL	FL		09/18/2023		2,549		132			132		2,681	2,681			
100148409	LAS VEGAS	NV		10/26/2018		651		104			104		755	755			
100207576	LOKHART	TX		04/12/2024		1,432		63			63		1,495	1,495			
100207378	NEWTON	MA		04/29/2025		594		1			1		595	595			
100207381	NEWTON	MA		04/29/2025		594		1			1		595	595			
100207382	NEWTON	MA		04/29/2025		593		2			2		595	595			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100032131	TRACY	CA		03/29/2019		1,370		50				50	1,420	1,420			
100135744	WESLEY CHAPEL	FL		11/10/2023		663							663				
100045733	PLAINFIELD	NJ		11/25/2020		876		175			175		851	851			
100029747	WHITTIER	CA		10/26/2018		6,208		95			95		6,303	6,303			
100151701	POINCIANA	FL		05/10/2024		1,763		53			53		1,816	1,816			
100026564	BOHIE	MD		06/26/2018		977		287			287		1,264	1,264			
100116010	FORT WORTH	TX		07/20/2023		737		1			1		738	738			
100120033	LEHIGH ACRES	FL		08/11/2023		735		3			3		738	738			
100114656	CLAYTON	CA		06/29/2023		1,275		29			29		1,304	1,304			
100000498	ARLETA	CA		09/21/2016		3,216		223			223		3,439	3,439			
100151299	SEGUIN	TX		05/10/2024		777		32			32		809	809			
100180317	ANNA	TX		11/25/2024		47,838		502			502		48,340	48,340			
100134648	MESQUITE	TX		10/30/2023		586		250			250		586	586			
100113453	SAINT BONIFACIUS	MN		06/29/2023		3,266		57			57		3,885	3,885			
100194793	HOUSTON	TX		02/21/2025		3,828							(13,760)	(13,760)			
100089058	TUSCULA	TX		09/01/2021		(13,760)		62			62		807	807			
100137010	NEW MARKET	TN		11/28/2023		745		39			39		867	867			
100132249	CASH GRADE	AZ		10/13/2023		828		10			10		866	866			
100181966	MANCHESTER	CT		12/12/2024		686		3			3		605	605			
100219798	DURHAM	NC		07/08/2025		602		226			226		1,249	1,249			
100116602	WOODBRIDGE	VA		07/20/2023		1,023		66			66		745	745			
100045030	WINTER SPRINGS	FL		11/19/2020		679		(13)			(13)		561	561			
100156879	MALAGA	NJ		06/27/2024		574		94			94		2,004	2,004			
100031759	RENO	NV		03/29/2019		1,910		20			20		747	747			
100181974	FOREY	TX		12/12/2024		727		10			10		646	646			
100133688	CARTERSVILLE	GA		10/23/2023		636		11			11		699	699			
100114987	PUEBLO	CO		07/14/2023		688		5			5		1,021	1,021			
100141588	SAN ANTONIO	TX		01/30/2024		1,016		52			52		1,088	1,088			
100127625	MADISON	IL		09/08/2023		1,036		394			394		904	904			
100110623	MIAMI GARDENS	FL		06/29/2023		510		30			30		915	915			
100115076	HUTTO	TX		07/14/2023		885		2			2		1,209	1,209		(401)	(401)
100131608	MURRELLS INLET	SC		10/06/2023		1,207		24			24		748	748			
100214417	NORTH LAS VEGAS	NV		06/02/2025		724		610			610		1,374	1,374			
100113132	CICERO	IL		06/29/2023		764		(24)			(24)		560	560			
100143571	CAPE CORAL	FL		02/21/2024		594		107			107		787	787			
100000597	LONGWOOD	FL		09/21/2016		680		62			62		3,738	3,738			
100026595	PITTSBURG	CA		09/26/2018		3,676		697			697		2,565	2,565			
100025674	PATCHOGUE	NY		09/20/2018		1,868		34			34		775	775			
100189619	SAINT AUGUSTINE	FL		01/21/2025		741		29			29		1,552	1,552			
100031789	SAN DIEGO	CA		03/29/2019		1,323		52			52		1,818	1,818			
100081784	SPRINGFIELD	VA		03/30/2022		1,766		182			182		7,090	7,090			
100209623	MERIDIAN	ID		05/02/2025		6,908		13			13		728	728			
100133579	MIDVALE	UT		10/23/2023		715		3			3		584	584			
100161901	ATLANTA	GA		07/31/2024		591		68			68		843	843			
100193102	MADISON	IL		02/10/2025		775		40			40		894	894			
100044208	BOHIE	MD		08/19/2020		854		8			8		1,327	1,327			
100175916	FREDERICKSBURG	VA		11/14/2024		1,319		85			85		1,439	1,439			
100025167	WESTON	FL		09/20/2018		1,354		86			86		1,015	1,015			
100013564	COLTON	CA		05/25/2017		929		138			138		1,143	1,143			
100100982	CASH GRADE	AZ		04/28/2023		1,005		11			11		758	758			
100115057	SPRING HILL	TN		07/14/2023		747											

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100150630	HENDERSON	WV		06/08/2024		779		33			33		812				
100061465	EAGLE MOUNTAIN	UT		06/01/2021		1,521		6			6		1,527				
100025942	CENTRAL ISLIP	NY		06/20/2018		837		134			134		971				
100186903	WEST CHESTER	PA		01/07/2025		778		11			11		789				
100087305	NEW ORLEANS	LA		10/25/2022		934		96			96		1,030				
100127967	SPRINGFIELD	VA		06/08/2023		791		37			37		828				
100202635	ATHENS	GA		03/24/2025		729		58			58		787				
100189121	RICHMOND	TX		02/10/2025		1,711		140			140		1,851				
100119461	RALEIGH	NC		07/31/2023		834		23			23		857				
100026566	EAST ISLIP	NY		09/26/2018		1,898		460			460		2,358				
100180426	WEST PALM BEACH	FL		11/25/2024		861		7			7		868				
100181279	KANSAS CITY	MO		12/06/2024		652		15			15		667				
100169740	FORT WALTON BEACH	FL		09/30/2024		2,520		51			51		2,571				
100227050	RALEIGH	NC		07/30/2025		713		29			29		742				
100151444	MORRISVILLE	NC		05/10/2024		622		2			2		624				
100151479	BRANSTOCK	NE		05/10/2024		621		3			3		624				
100113811	NORWOOD	MA		06/29/2023		614		273			273		887				
100116713	WINTER GARDEN	FL		07/20/2023		1,075		317			317		1,392				
100099866	AVENTURA	FL		03/28/2023		733		1			1		734				
100161019	MAGNOLIA	TX		07/24/2024		1,749		139			139		1,888				
100061008	MONT BELVIEU	TX		06/01/2021		1,933		8			8		1,941				
100179476	OSBURN	ID		11/21/2024		811		1			1		812				
100156820	CONWAY	MI		07/12/2024		747		15			15		762				
100115675	OCALA	FL		07/20/2023		2,501		44			44		2,545				
100013174	RIVERSIDE	CA		05/25/2017		866		213			213		1,079				
100126201	SLATYFORK	WV		09/18/2023		1,022		8			8		1,030				
100228450	ROCKPORT	TX		06/11/2025		666		5			5		671				
100179449	PROVIDENCE VILLAGE	TX		11/21/2024		731		14			14		745				
100011539	BALTIMORE	MD		03/08/2017		1,084		347			347		1,431				
100189006	KANNAPOLIS	NC		02/28/2025		694		15			15		709				
100054849	READING	MA		03/23/2021		272		33			33		305				
100068307	COLORADO SPRINGS	CO		06/25/2021		(9,886)		(29)			(29)		(9,915)				
100137996	SANFORD	FL		12/13/2023		1,199		36			36		1,235				
100199569	ROUND LAKE BEACH	IL		03/05/2025		669		11			11		680				
100131594	OCALA	FL		10/06/2023		601		6			6		607				
100120895	OCEAN CITY	NJ		06/30/2023		801		10			10		811				
100181260	LAKELAND	FL		12/06/2024		662		23			23		685				
100199420	SUNNIA	CA		02/28/2025		297,249		4,391			4,391		301,640				
100101154	NEW HAVEN	CT		04/28/2023		954		196			196		1,150				
100031778	POMONA	CA		03/29/2019		1,085		95			95		1,180				
100160493	KATY	TX		07/19/2024		656		3			3		659				
100167626	KISSIMEE	FL		09/20/2024		661		21			21		682				
100025020	CHICAGO	IL		09/20/2018		832		246			246		1,078				
100115068	CHARLOTTE	NC		07/14/2023		1,056		17			17		1,073				
100127395	NEI/PORT NEIS	VA		06/30/2023		502		339			339		841				
100127529	SAN MARCOS	TX		09/08/2023		852		35			35		887				
100031610	PERFIS	CA		03/29/2019		1,030		94			94		1,124				
100055231	LANCASTER	CA		03/23/2021		509		42			42		551				
100158139	CHICPEE	MA		07/09/2024		644		4			4		648				
100031441	FONTANA	CA		03/29/2019		782		77			77		859				
100161361	CHARLOTTE	NC		07/25/2024		655		2			2		657				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100061308	COVINGTON	GA		06/01/2021		950		4			4		954		954		
100026473	PATOCHE	NY		09/28/2018		454		1,623			1,623		2,077		2,077		
100030181	RIVERSIDE	CA		12/20/2018		1,251		95			95		1,346		1,346		
100198501	BALTIMORE	MD		02/28/2025		1,923		34			34		1,957		1,957		
100129246	PRINCETON	IN		09/25/2023		2,558		2			2		2,560		2,560		
100166139	OSOLA	FL		09/09/2024		1,399		47			47		1,446		1,446		
100000513	WALDORF	MD		09/21/2016		1,063		147			147		1,210		1,210		
100014173	CITRUS HEIGHTS	CA		05/25/2017		709		88			88		797		797		
100175340	GLENN HEIGHTS	TX		11/05/2024		711		2			2		713		713		
100087475	LOS LUNAS	NM		10/25/2022		1,027		68			68		1,095		1,095		
100126506	SAINT CLOUD	FL		06/30/2023		450		194			194		644		644		
100212146	PALM COAST	FL		05/22/2025		1,121		81			81		1,202		1,202		
100129266	PRINCETON	IN		09/25/2023		733							733		733		
100129552	KYLE	TX		09/29/2023		1,062		14			14		1,076		1,076		(268)
100063920	STOCKERVILLE	NJ		07/01/2021		963		5			5		968		968		
100133140	GRAYSON	GA		11/29/2023		1,543		25			25		1,568		1,568		
100149427	TIMNATH	CO		04/24/2024		7,060		500			500		7,560		7,560		
100164563	COLLEGE STATION	TX		08/21/2024		711		10			10		721		721		
100111807	NEWMARSH	NY		06/29/2023		572		403			403		975		975		
100024613	BENSLEM	PA		09/20/2018		930		30			30		960		960		
100025345	MIAMI	FL		09/20/2018		657		122			122		779		779		
100179730	SAN ANTONIO	TX		11/21/2024		802		47			47		849		849		
100081147	ARLINGTON	VA		03/18/2022		1,516		60			60		1,576		1,576		
100181891	TAMPA	FL		12/12/2024		749		21			21		770		770		
100135078	VON ORRY	TX		11/01/2023		783		55			55		838		838		
100133724	MADISON	IL		10/23/2023		821		59			59		880		880		
100064583	SAINT CLOUD	FL		07/01/2021		1,242		47			47		1,289		1,289		
100136468	MILTON	GA		11/20/2023		1,086		113			113		1,199		1,199		
100151505	ASEVILLE	NC		05/10/2024		3,460		14			14		3,474		3,474		
100186519	SURFSIDE BEACH	SC		11/20/2023		1,003		6			6		1,009		1,009		
100136520	SURFSIDE BEACH	SC		11/20/2023		1,003		6			6		1,009		1,009		
100142772	TUSCON	AZ		02/08/2024				5			5		770		770		
100144195	WESTFIELD	NJ		03/07/2024		661		3			3		664		664		
100151551	CARTERSVILLE	GA		05/10/2024		710		8			8		718		718		
100031703	RIVERSIDE	CA		09/29/2019		1,005		82			82		1,087		1,087		
100117346	HAIKU	HI		07/20/2023		865		260			260		1,125		1,125		
100180067	SANFORD	FL		11/25/2024		749		31			31		780		780		
100120064	PHOENIX	AZ		08/11/2023		1,112		2			2		1,114		1,114		(222)
100159409	PENDERGRASS	GA		07/15/2024		773		21			21		794		794		
100028735	SAN BERNARDINO	CA		10/26/2018		652		86			86		738		738		
100160986	HOUSTON	TX		07/24/2024		735		7			7		742		742		
100012834	MIAMI	FL		05/25/2017		799		191			191		990		990		
100117766	ARLINGTON	VA		07/20/2023		599		3			3		602		602		
100186019	COMMERCE	CA		12/21/2024		621		15			15		636		636		
100010701	NEWPORT RICHEY	FL		12/23/2016		393		196			196		589		589		
100164517	PENDERGRASS	GA		08/21/2024		1,260		7			7		1,267		1,267		
100039476	DUBLIN	CA		09/21/2019		3,012		865			865		3,666		3,666		(54)
100110554	HOSCHTON	GA		06/30/2023		818		21			21		839		839		
100194671	SELBYVILLE	DE		02/21/2025		677		10			10		687		687		
100148348	LOXHART	TX		04/12/2024		817		39			39		856		856		
100116536	CLEARWATER	FL		07/20/2023		893		247			247		1,140		1,140		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012626	JUPITER	FL		06/25/2017		512	.144				.144		.656		.656		
10017578	LUBBOCK	TX		11/05/2024		775		9			9		.784		.784		
100144019	SAVANNAH	GA		03/07/2024		632	2				2		.634		.634		
100238312	HURST	TX		09/19/2025		589		7			.7		.596		.596		
100179732	CONWAY	WI		11/21/2024		732		42			.42		.774		.774		
100013396	SALINAS	CA		06/25/2017		486		113			.113		.599		.599		
100102981	LITHONIA	GA		06/22/2023		720					.720		.720		.720		
100100870	HARVARD	IL		04/28/2023		754		83			.83		.837		.837		
100013449	TRIANGLE	VA		06/25/2017		493		111			.111		.604		.604		
100030279	HUDSON	WI		12/20/2018		1,058		44			.44		1,102		1,102		
100024939	CHANDLER	AZ		09/20/2018		1,129		448			.448		1,577		1,577		
100228567	SAINT JOHN	IN		06/11/2025		690		12			.12		.702		.702		
100150611	KATY	TX		05/03/2024		1,123		7			.7		1,130		1,130		
100179731	OWENS CROSS ROADS	AL		11/21/2024		736		40			.40		.776		.776		
100039627	DUBLIN	CA		09/27/2019		1,937		586			.586	(142)	2,381		2,539		.198
100173569	CORDOVA	TN		07/20/2023		962		288			.288		1,230		1,230		
100181099	GREENSBORO	NC		12/12/2024		904		20			.20		.924		.924		
100147876	BLOOMINGDALE	IL		04/08/2024		784		28			.28		.812		.812		
100132062	LOGANVILLE	GA		10/13/2023		905		11			.11		.916		.916		
100029479	WHITTIER	CA		10/26/2018		1,400		57			.57		1,457		1,457		
100164605	CORPUS CHRISTI	TX		08/26/2024		688		4			.4		.692		.692		
100131673	TUCSON	AZ		10/06/2023		613					.1		.614		.614		
100182056	OCALA	FL		12/12/2024		855		19			.19		.874		.874		
100185481	SUGAR HILL	GA		12/20/2024		664		6			.6		.670		.670		
100181246	BARDSTOWN	KY		12/06/2024		485		15			.15		.500		.500		
100126757	HESPERIA	CA		06/30/2023		937		286			.286		1,223		1,223		
100195526	DURHAM	NC		11/13/2023		634		2			.2		.636		.636		
100117271	ROSENBERG	TX		07/20/2023		1,089		4			.4		1,093		1,093		
100135780	FRESNO	CA		11/10/2023		1,151		43			.43		1,194		1,194		
100012163	SAN JOSE	CA		03/08/2017		3,505		42			.42		3,547		3,547		
100099891	LAKE PARK	FL		03/28/2023		661		7			.7		.668		.668		
100029169	LITHIA	FL		10/26/2018		991		106			.106		1,097		1,097		
100060540	NASHVILLE	TN		06/01/2021		3,140		12			.12		3,152		3,152		
100136960	REPUBLIC	MO		11/28/2023		642		20			.20		.662		.662		
100025048	RIVERSIDE	CA		08/20/2018		1,292		263			.263		1,555		1,555		
100188332	ORLANDO	FL		01/08/2025		654							.654		.654		
100029573	PACLI	PA		10/26/2018		3,806		55			.55		3,861		3,861		
100136372	AIKEN	SC		11/20/2023		869		16			.16		.885		.885		
100215561	MOREHEAD CITY	NC		06/12/2025		70,941		304			.304		71,245		71,245		
100129603	NEWBERRY	FL		09/29/2023		675		15			.15		.690		.690		
100031928	PARKMOUNT	CA		03/29/2019		92		32			.32		.124		.124		
100127631	WEST DES MOINES	IA		09/08/2023		702		3			.3		.705		.705		
100238212	WILMINGTON	DE		09/18/2025		603		14			.14		.617		.617		
100195949	PORT WENTWORTH	GA		07/15/2024		760		19			.19		.779		.779		
100218871	CORAL SPRINGS	FL		06/21/2025		272		7			.7		.279		.279		
100000331	WHITTIER	CA		09/27/2016		3,730		41			.41		3,771		3,771		
100190752	FORTSON	GA		07/27/2025		633		12			.12		.645		.645		
100026252	PORTERVILLE	CA		09/20/2018		1,513		347			.347		1,860		1,860		
100117360	MOCKNEY	TX		07/20/2023		1,082		170			.170		1,252		1,252		
100261261	CAIRFON	MT		12/05/2025		421		1			.1		.422		.422		
100186651	DENVER	CO		12/30/2024		712		17			.17		.729		.729		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100192930	SPRINGTOWN	TX		02/10/2025		1,316		126			126		1,442	1,442			
100168040	MEDINA	IA		09/20/2024		627		1			1		628	628			
100133053	DAVENPORT	FL		11/29/2023		993							993	993			
100186568	UNION CITY	CA		12/30/2024		866		93			93		959	959			
100161131	PENDERGRASS	GA		07/24/2024		907		16			16		923	923			
100026525	RIVERSIDE	CA		06/26/2018		292		498			498		790	790			
100088060	WINTER HAVEN	FL		10/25/2022		1,458		1			1		459	459			
100025913	LOS ANGELES	CA		09/20/2018		1,680		45			45		1,725	1,725			
100166112	MIRLE BEACH	SC		09/09/2024		1,665		14			14		1,679	1,679			
100190980	CONCORD	NC		01/28/2025		654		6			6		660	660			
100189921	SAN TAN VALLEY	AZ		01/21/2025		805		68			68		873	873			
100196928	HUTTO	TX		11/28/2023		1,541		9			9		1,550	1,550			
100215506	NOBLESVILLE	IN		06/12/2025		3,090		92			92		3,182	3,182			
100131909	CHEYEN	IA		10/13/2023		669							669	669			
100148450	MOCK INEY	TX		04/12/2024		790		33			33		823	823			
100129365	OCALA	FL		09/25/2023		603		8			8		611	611			
100152986	KILLEEN	TX		05/17/2024		650		6			6		656	656			
100152421	LAND O LAKES	FL		05/17/2024		1,413		103			103		1,516	1,516			
100158724	PHILADELPHIA	PA		07/10/2024		855		1			1		856	856			(213)
100194700	JACKSONVILLE	FL		02/21/2025		1,159		3			3		1,162	1,162			
100143227	BREKHAH	TX		02/16/2024		700		12			12		712	712			
100081326	JOSEPHINE	TX		03/18/2022		1,270		41			41		1,311	1,311			
100227981	SHAFTER	CA		06/04/2025		1,625		4			4		1,629	1,629			
100129439	VIRGINIA BEACH	VA		09/29/2023		415		3			3		418	418			
100028142	VALLEJO	CA		10/26/2018		733		63			63		796	796			
100158647	PENDERGRASS	GA		07/10/2024		765		30			30		795	795			
100129727	QUINTON	VA		09/29/2023		817		2			2		819	819			
100162727	PENDERGRASS	GA		06/12/2024		713		9			9		722	722			
100143881	COLLEGE STATION	TX		04/24/2024		946		56			56		1,002	1,002			
100186126	SAN DIEGO	CA		01/31/2025		658		10			10		668	668			
100179759	SANFORD	FL		11/21/2024		740		31			31		771	771			
100116083	THORNTON	CO		07/20/2023		1,155		133			133		1,288	1,288			
100133586	AVENTURA	FL		05/25/2017		715		105			105		820	820			
100136022	FORT WORTH	TX		11/16/2023		300							300	300			
100115067	PRINCETON	IN		07/14/2023		1,604		6			6		1,610	1,610			
100193044	LEBANON	OR		02/10/2025		709		66			66		775	775			
100100874	TAMPA	FL		04/28/2023		972		61			61		1,033	1,033			
100084616	THENTYNINE PALMS	CA		06/02/2022		792		3			3		795	795			
100219049	NASHVILLE	TN		06/21/2025		584		10			10		594	594			
100116478	KISSIMEE	FL		07/20/2023		1,083		(2)			(2)		1,081	1,081			
100079149	OWINGS MILLS	MD		02/24/2022		1,256		6			6		1,262	1,262			
100132563	CLEARWATER	FL		11/03/2023		596		23			23		619	619			
100090884	WINDSOR	CT		01/31/2023		964		7			7		971	971			(281)
100114846	SAN ANTONIO	TX		07/10/2023		1,103		26			26		1,129	948			
100013262	POULSON	VA		05/25/2017		679		132			132		811	811			
100119388	DAPHNE	AL		07/31/2023		838		47			47		885	885			
100113791	CHICAGO	IL		06/29/2023		1,210		730			730		1,940	1,940			
100175525	CONCORD	NC		11/14/2024		749		11			11		760	760			
100025232	WHITEWATER	CA		09/20/2018		1,176		286			286		1,462	1,462			
100119237	GEORGETOWN	TX		07/31/2023		961					7		968	968			
100013027	PHELAN	CA		05/25/2017		614		124			124		738	738			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100113892	NAPLES	FL		06/29/2023		4,211		204			204		4,415	4,415			
100178209	GOLD CANYON	AZ		11/19/2024		855	4		4		4		859	859			
100195307	FORT WORTH	TX		02/24/2025		765		64			64		829	829			
100128092	PORTLAND	OR		09/08/2023		899	44		44				943	943			
100136340	SPRINGVILLE	IA		11/20/2023		755		72			72		827	827			
100135749	DRIPPING SPRINGS	TX		11/10/2023		688		16			16		704	704			
100202564	ROSEMOUNT	IL		03/21/2025		3,720		258			258		3,978	3,978			
100110565	EAST POINT	GA		06/30/2023		900		6			6		906	906			
100029374	LOS ANGELES	CA		10/26/2018		1,023		110			110		1,133	1,133			
100151295	SAINT AUGUSTINE	FL		05/10/2024		1,061		42			42		1,103	1,103			
100112243	EVERETT	WA		06/29/2023		975		508			508		1,483	1,483			
100210420	MUNDELEIN	IL		05/12/2025		858		1			1		859	859			
100028582	EL CAJON	CA		10/26/2018		601		91			91		692	692			
100175377	TUCSON	AZ		11/05/2024		710		14			14		724	724			
100149375	FRESNO	CA		04/24/2024		772		32			32		804	804			
100136501	WAKE FOREST	NC		11/20/2023		667		26			26		693	693			
10012862	SILVER SPRING	MD		05/25/2017		851		154			154		1,005	1,005			
100031398	VALLEJO	CA		03/29/2019		1,491		222			222		1,713	1,713			
100014026	LANDOVER	MD		05/25/2017		2,110		86			86		2,196	2,196			
100112453	BELLEROSE	NY		06/29/2023		2,990		437			437		3,427	3,427			
100215524	CONVERSE	TX		06/12/2025		642		50			50		692	692			
100031451	FAIRFIELD	CA		03/29/2019		1,392		87			87		1,479	1,479			
100012888	FORT MYERS	FL		05/25/2017		648		134			134		782	782			
100206663	HUFFMAN	TX		04/24/2025		982		65			65		1,047	1,047			
100120727	RALEIGH	NC		08/25/2023		672							672	672			
100144163	LAND O LAKES	FL		03/07/2024		8,277		157			157		8,434	8,434			
100186958	MAGNA	UT		01/07/2025		734		9			9		743	743			
100214333	SPRING	TX		06/02/2025		676		29			29		705	705			
100126676	MORTON GROVE	IL		08/30/2023		465		104			104		569	569			
100129310	CHARLOTTE	NC		09/25/2023		33,286		278			278		33,564	33,564			
100025195	INGLEWOOD	CA		09/20/2018		4,172		39			39		4,211	4,211			
100116000	SARATOGA SPRINGS	NY		07/20/2023		835		24			24		859	859			
100150935	HENDERSON	NV		05/08/2024		795		43			43		838	838			
100130006	PHILADELPHIA	PA		09/27/2023		826		(33)			(33)		793	793			
100129553	SHAFER	CA		09/29/2023		961		46			46		1,007	1,007			
100195103	DOUGLASVILLE	GA		11/01/2023		615		16			16		631	631			
100193092	NARBERTH	PA		02/10/2025		619		4			4		623	623			
100146788	UNIONTOWN	OH		04/17/2024		770		51			51		821	821			
100100632	BOLINGBROOK	IL		04/28/2023		816		21			21		837	837			
100127587	HIXSON	TN		09/08/2023		667		16			16		683	683			
100026089	LOS ANGELES	CA		09/20/2018		1,204		93			93		1,297	1,297			
100026592	WEST SACRAMENTO	CA		09/26/2018		941		13			13		954	954			
100172729	MESQUITE	TX		11/21/2024		2,575		45			45		2,620	2,620			
100066590	RAHWAY	NJ		06/02/2021		2,013		266			266		2,013	2,013			
100116192	ANTIOCH	CA		07/20/2023		998							1,264	1,264			
100147719	HAUPTON	NH		04/08/2024		871		4			4		875	875			
100081269	CLEVELAND	OH		03/18/2022		1,215		19			19		1,234	1,234			
100031665	ESCONDIDO	CA		03/29/2019		1,311		58			58		1,369	1,369			
100170253	BRYAN	TX		10/08/2024		743		17			17		760	760			
100152724	FOREY	TX		06/17/2024		672		12			12		684	684			
100100321	WINNEBOO	PA		04/27/2023		944		66			66		1,010	1,010			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100140114	COLUMBIA	SC		01/09/2024		719		27			27		746		746		
100159295	MOX WNEY	TX		07/15/2024		2,157		93			93		2,250	2,250			
100185475	NEW WAYERLY	TX		12/20/2024		661	9						670	670			
100113342	CORAL SPRINGS	FL		06/29/2023		3,048	548	548			548		3,596	3,596			
100218715	SAINT AUGUSTINE	FL		06/27/2025		713		41			41		754	754			
100162860	LILLIAN	AL		06/12/2024		712					7		719	719			
100129706	MADISON	WI		09/29/2023		2,999		145			145		3,144	3,144			
100031550	RIVERSIDE	CA		03/29/2019		1,426		79			79		1,505	1,505			
100012801	CITRUS HEIGHTS	CA		05/25/2017		388		302			302		690	690			
100198290	MAPLETON	UT		02/28/2025		1,097		3			3		1,100	1,100			
100140169	EAGLE LAKE	FL		01/09/2024		738		25			25		763	763			
100031958	BELFLOIRER	CA		03/29/2019		1,570		125			125		1,695	1,695			
100179452	HOUSTON	TX		11/21/2024		730		14			14		744	744			
100137084	LOCHART	TX		11/28/2023		726		76			76		802	802			
100192886	ELGIN	IL		02/10/2025		657		15			15		672	672			
100156834	MOUNT OLIVE TOWNSHIP	NJ		06/27/2024		578	(33)	(33)			(33)		545	545			
100029820	ELKHIDE	MD		10/26/2018		2,286		75			75		2,361	2,361			
100172796	PASCO	WA		12/06/2024		880							880	880			
100013373	DELAND	FL		05/25/2017		860		110			110		970	970			
100063760	TOIS RIVER	NJ		07/01/2021		1,317		17			17		1,334	1,334			
100081582	SPANISH FORT	AL		03/18/2022		1,263		41			41		1,304	1,304			
100119412	WATERFORD	NY		07/31/2023		697		1			1		698	698			
100014633	WALLAKU	HI		09/27/2017		937		118			118		1,055	1,055			
100142658	TUCSON	AZ		02/08/2024		1,078		22			22		1,100	1,100			
100147351	NORTH MIAMI	FL		04/03/2024		538	4				4		542	542			
100026344	WACK	NY		09/20/2018		1,203		140			140		1,343	1,343			
100100494	BALT MORE	MD		04/27/2023		782		25			25		807	807			
100182285	SHERILLS FORD	NC		12/12/2024		2,670		104			104		2,774	2,774			
100119488	HARRISBURG	NC		07/31/2023		831	26				26		857	857			
100182306	OREGON	IL		12/12/2024		1,031		15			15		1,046	1,046			
100168175	KEY WEST	FL		09/20/2024		709		17			17		726	726			
100136058	AZLE	TX		11/16/2023		634	7				7		641	641			
100187003	ROCKPORT	TX		11/28/2023		4,063		633			633		4,696	4,696			
100014301	CARTERET	NJ		09/27/2017		379	4				4		383	383			
100186610	GLENDALE	CA		02/10/2025		6,950		15			15		6,965	6,965			
100031819	OAKLEY	UT		03/29/2019		992	108				108		1,100	1,100			
100024838	PATCHOGUE	NY		09/20/2018		1,249		154			154		1,403	1,403			
100023772	WEST CHESTER	PA		10/26/2018		672		174			174		846	846			
100228187	MODESTO	CA		06/11/2025		605		7			7		612	612			
100136475	GARNER	NC		11/20/2023		1,608		54			54		1,662	1,662			
100091156	REPUBLIC	MO		01/31/2023		731		27			27		758	758			
100157888	SAINT AUGUSTINE	FL		07/09/2024		2,006		43			43		2,049	2,049			
100112571	MOUNT LABEL	NJ		06/29/2023		288		205			205		493	493			
100147843	SNYERVILLE	WA		04/08/2024		744		15			15		759	759			
100228476	LEBANON	OR		06/11/2025		696	30				30		726	726			
100148376	COLUMBIA	SC		04/12/2024		757		41			41		798	798			
100029512	LAS VEGAS	NV		09/20/2018		634		108			108		742	742			
100137703	WINTER HAVEN	FL		12/08/2023		745		73			73		818	818			
100220194	GERMANTOWN	MD		07/11/2025		571		1			1		572	572			
100268456	SARASOTA	FL		12/29/2025		327							327	327			
100127578	BURNSVILLE	NC		09/08/2023		1,664		29			29		1,693	1,693			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100136400	ROCK HILL	SC		11/20/2023		1,611		17			17		1,628				
100117865	WATERVILLE	IL		07/20/2023		3,177		53			53		3,230				
100133627	FORT WORTH	TX		10/23/2023		1,276		95			95		1,371				
100115687	DULUTH	GA		07/20/2023		752		16			16		768				
100000547	BROOKLYN	NY		09/27/2016		5,687		9			9		5,696				
100013130	LODUST GROVE	GA		06/25/2017		796		141			141		937				
100110229	JOHNS ISLAND	SC		06/30/2023		1,982		26			26		2,008				
100148039	ABLETON	GA		04/10/2024		738		8			8		746				
100136649	YONKISVILLE	LA		11/27/2023		994		3			3		997				
100081284	NORTH BRANSWICK	NJ		03/18/2022		1,225		34			34		1,259				
100206632	FOLEY	AL		04/24/2025		701		47			47		748				
100179753	HOUSTON	TX		11/21/2024		737		33			33		770				
100027934	TUSTIN	CA		10/26/2018		1,511		79			79		1,590				
100120077	GULF SHORES	AL		08/11/2023		895		56			56		951				
100114469	SHELBY TWP	MI		06/29/2023		921		200			200		1,121				
100060149	TAMPA	FL		06/25/2021		(18,019)		(8)			(8)		(18,027)				
100028136	HI/ALFAH	FL		10/26/2018		565		107			107		672				
100156696	CLAYTON	CA		06/24/2024		703		3			3		706				
100081520	MILFORD	WI		03/18/2022		2,519		58			58		2,577				
100273172	CONWAY	NH		01/15/2026		332		4			4		336				
100186951	KANAPOLIS	NC		01/07/2025		961		4			4		965				
100024751	BEACH PARK	IL		09/20/2018		1,209		157			157		1,366				
100120372	LAS VEGAS	NV		08/18/2023		609		1			1		610				
100141364	WILMINGTON	DE		01/30/2024		555		7			7		562				
100148794	SAN MARCOS	TX		04/17/2024		799		59			59		858				
10012727	STOCKTON	CA		05/25/2017		650		133			133		783				
100181894	CEDAR HILL	TX		12/12/2024		670		1			1		671				
10015296	ROSHARON	TX		05/17/2024		789		70			70		859				
100025537	LAURENCE	KS		09/20/2018		234		124			124		358				
100044481	NEWARK	NJ		11/19/2020		2,835		159			159		2,994				
100081095	LANCASTER	CA		03/18/2022		1,765		32			32		1,797			(448)	
100203168	PROVIDENCE VILLAGE	TX		09/27/2025		721		26			26		747			(448)	
100195245	WINTER HAVEN	FL		11/08/2023		596		6			6		592				
100182273	ANGLER	NC		12/12/2024		726		34			34		760				
100013405	NAPLES	FL		05/25/2017		826		725			725		1,551				
100024715	CHICAGO	IL		09/20/2018		613		128			128		741				
100200493	OCALA	FL		03/11/2025		675		14			14		689				
100113557	FLORENCE	AL		06/29/2023		363		230			230		593				
100081965	RALEIGH	NC		03/18/2022		1,296		28			28		1,324				
100112168	KIRKLAND	WA		06/29/2023		475		212			212		687				
100081403	GAINESVILLE	VA		03/18/2022		1,264		32			32		1,296				
100152375	MARIPOSA	AZ		05/17/2024		823		3			3		826				
100161090	NEW BRAUNFELS	TX		07/24/2024		786		32			32		818				
100029541	COMPTON	CA		10/26/2018		647		114			114		761				
100216495	SHEVEPORT	LA		06/23/2025		591		2			2		593				
100192656	SARASOTA	FL		02/10/2025		640		2			2		642				
100169207	DUPONT	WA		09/27/2024		592		(27)			(27)		555				
100190036	ROUND ROCK	TX		01/21/2025		1,004		53			53		1,057				
100168290	ORLANDO	FL		09/20/2024		678		9			9		687				
100121644	SAINT GEORGE	UT		09/09/2023		724		7			7		731				
100044288	SACRAMENTO	CA		06/19/2020		751		99			99		850				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100182462	MARIETTA	GA		12/12/2024		.863		.2			2		.865				
100133580	FORT MITCHELL	AL		10/23/2023		.655		.18			18		.673				
100153526	PLANT CITY	FL		06/30/2024		.658	3	.661	3		3		.661				
100189817	WAKE FOREST	NC		01/21/2025		.746		.49			.49		.795				
100119184	PORT ISABEL	TX		07/31/2023		1,069	1				1		1,070				
100151854	SAINT CHARLES	IL		06/10/2024		.577	8				8		.585				
100234794	PORT CHARLOTTE	FL		06/28/2025		.638	6				6		.644				
100112555	FALLBROOK	CA		06/29/2023		2,231		.275			.275		2,506				
100162724	MADISON	WI		06/12/2024		.720	11				11		.731				
100110438	ROSHARON	TX		06/30/2023		.910		.56			.56		.966				
100273188	NOGOMA	FL		01/15/2026		.705		.7			.7		.712				
100179597	LONGS	SC		11/25/2024		.726	38				38		.764				
100117592	DES PLAINES	IL		07/20/2023		2,483		.48			.48		2,531				
100238834	HENDERSONVILLE	TN		09/23/2025		.575		.2			2		.577				
100193540	WEST PALM BEACH	FL		11/13/2023		.744	8				8		.752				
100100961	SILVER SPRING	MD		04/28/2023		.898		.25			.25		.923				
100119175	ROSHARON	TX		07/31/2023		1,091		.28			.28		1,119				(279)
100119180	COLUMBUS	OH		07/31/2023		.641	5				5		.646				
100215341	CONCORD	NC		06/12/2025		1,271		.13			.13		1,284				
100182093	COOS BAY	OR		12/12/2024		.675	6				.6		.681				
100128007	SHELBYVILLE	KY		09/08/2023		.859	42				.42		.901				
100151907	DULUTH	GA		07/10/2024		.555	2				.2		.557				
100100701	KUMLETOWN	PA		04/28/2023		.971		.87			.87		1,058				
100137058	SOUTH ELGIN	IL		11/28/2023		1,237	131				131		1,368				
100110821	RIO RANCHO	NM		06/30/2023		.764	28				.28		.792				
100190883	PALM COAST	FL		01/28/2025		.574	5				5		.579				
100128119	FLORENCE	AL		09/08/2023		1,040	34				.34		1,074				
100152438	ORLANDO	FL		05/17/2024		.921	22				.22		.943				
100029254	SACRAMENTO	CA		10/26/2018		.356	126				.126		.482				
100151544	TAMPA	FL		05/10/2024		.626	4				.4		.630				
100148403	FREEDPORT	NY		04/12/2024		.780		.51			.51		.831				
100000969	NEWBURGH	NY		09/27/2016		.386		.207			.207		.595				
100179438	HOUSTON	TX		11/21/2024		.728	39				.39		.767				
100224848	BRONX	NY		09/20/2018		3,192		.115			.115		3,307				
100111467	ASHLAND	MA		06/29/2023		.584		.300			.300		.884				
100081515	FREDERICKSBURG	VA		03/18/2022		1,210	32				.32		1,242				
100117086	ROBINSVILLE	NJ		07/20/2023		.847		.105			.105		.952				
100049307	CHICAGO	IL		11/20/2020		.708		.188			.188		.896				
100186576	OWINGS MILLS	MD		12/30/2024		.999	3				.3		.602				
100173537	MAGNOLIA	TX		10/30/2024		.781		.23			.23		.804				
100153527	KISSIMEE	FL		05/31/2024		.564	6				.6		.570				
100079165	NEW SIMPRA BEACH	FL		02/24/2022		1,283	13				.13		1,296				
100116619	ORLANDO	FL		07/20/2023		1,086		.72			.72		1,158				
100133554	GERMANTOWN	TX		10/23/2023		.801		.5			.5		.806				
100227061	VENUELL	NC		07/30/2025		.701		.22			.22		.723				
100131741	WINDSOR HILL	MD		10/06/2023		.647		.12			.12		.659				
100080959	MISSOURI CITY	TX		03/18/2022		1,301		.38			.38		1,339				
100026526	PALMDALE	CA		09/26/2018		.557		.71			.71		.628				
100158065	VENUELL	NC		07/09/2024		2,704		.71			.71		2,775				
100169179	PRINCETON	IN		09/27/2024		.760		.10			.10		.770				
100153397	HACKETTSTOWN	NJ		05/30/2024		.609		.28			.28		.581				

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100203435	FORT WORTH	TX		03/21/2025		8,014		.370			.370		8,384	8,384			
100151749	SAN ANTONIO	TX		05/10/2024		298		.10			.10		.308	.308			
100046525	SACRAMENTO	CA		11/25/2020		893		.47			.47		.940	.940			
100135727	FORT WORTH	TX		11/10/2023		695		.22			.22		.717	.717			
100286491	KISSIMEE	FL		12/29/2025		478		.13			.13		.491	.491			
100195373	YORKTOWN	VA		12/20/2024		816		.21			.21		.837	.837			
100010806	HOMESTEAD	FL		12/23/2016		852		.217			.217		1,069	1,069			
10002982	PEMBROKE PINES	FL		10/26/2018		983		.195			.195		1,178	1,178			
100100719	VISALIA	CA		04/28/2023		937		.63			.63		1,000	1,000			
100029816	BEACHWOOD	NJ		10/26/2018		852		.145			.145		.997	.997			
100136509	ATHENS	GA		11/20/2023		714		.52			.52		.766	.766			
100131643	KYLE	TX		10/06/2023		673		.2			.2		.675	.675			
100220540	PHILADELPHIA	PA		07/17/2025		531		.5			.5		.536	.536			
100147866	ROSENBERG	TX		04/08/2024		769		.30			.30		.799	.799			
100219010	LAS VEGAS	NV		06/27/2025		5,208		.59			.59		5,267	5,267			
100032058	OAKLAND	CA		03/29/2019		1,493		.25			.25		1,518	1,518			
100139240	EASTON	MA		12/28/2023		515		(.2)			(.2)		.513	.513			
100211942	NEW BUFFALO	MI		05/19/2025		612		.4			.4		.616	.616			
100133726	PEACHTREE CITY	GA		10/23/2023		602		.1			.1		.603	.603			
100236894	LAKELAND	FL		09/23/2025		962		.25			.25		.987	.987			
100162546	MECHANICSBURG	PA		12/12/2024		847		.6			.6		.853	.853			
100142788	NORCRSS	GA		02/08/2024		626		.2			.2		.628	.628			
100212955	CINCINNATI	KY		05/29/2025		561		.2			.2		.563	.563			
100075912	LUTHERVILLE TIMONUM	MD		04/25/2022		3,688		.130			.130		3,798	3,798			
100117906	KATY	TX		07/20/2023		602		(.5)			(.5)		.597	.597			
100026958	OAKDALE	CA		09/26/2018		1,344		.36			.36		1,380	1,380			
100143088	HUNTSVILLE	UT		02/16/2024		621		.2			.2		.623	.623			
100170246	MOCKNEY	TX		10/08/2024		809		.2			.2		.811	.811			
100210004	NORTH OCEAN CITY	MD		05/09/2025		508		.7			.7		.515	.515			
100081013	GRAND JUNCTION	CO		03/18/2022		907		.16			.16		.923	.923			
100244852	LATHROP	CA		09/29/2025		227,222		10,426			10,426		237,648	237,648			
100135508	MANCHESTER	CT		11/13/2023		1,372		.2			.2		1,374	1,374			
100090032	LAKE WALES	FL		01/13/2023		649		.8			.8		.657	.657			
100127040	MILFORD	WI		06/30/2023		909		.278			.278		1,187	1,187			
100017478	HENDERSON	NV		04/26/2018		2,425		.70			.70		2,495	2,495			
100179726	SAN ANTONIO	TX		11/21/2024		816		.60			.60		.876	.876			
100180449	LELAND	NC		11/25/2024		2,307		.9			.9		2,316	2,316			
100128052	SPRINGFIELD	VA		09/08/2023		729		.22			.22		.751	.751			
100228643	WENDELL	NC		06/11/2025		720		.23			.23		.743	.743			
100215359	HOUSTON	TX		06/12/2025		632		.2			.2		.634	.634			
100173248	CHARLOTTE	NC		10/30/2024		760		.5			.5		.765	.765			
100110234	HOUSTON	TX		06/30/2023		1,030		.8			.8		1,038	1,038			
100175954	GRANBURY	TX		11/14/2024		425		.8			.8		.433	.433			
100133794	TAMPA	FL		10/20/2023		959		(.19)			(.19)		.940	.940			
100038996	MEATH	IRL		09/21/2019		1,254		.422			.422		1,586	1,586			
100101182	DELANAN	WI		04/28/2023		1,993		.270			.270		2,263	2,263			
100011622	PATERSON	NJ		03/08/2017		517		.242			.242		.759	.759			
100212330	ARPKA	FL		05/28/2025		622		(.14)			(.14)		.608	.608			
100206847	PARK HILL	OK		04/24/2025		727		.12			.12		.739	.739			
100243701	SAINT PETERSBURG	FL		09/29/2025		596		.7			.7		.603	.603			
100044220	SAN FRANCISCO	CA		06/19/2020		923		.49			.49		.972	.972			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081263	BRADENTON	FL		03/16/2022		1,386		42					1,428	1,428			
100100857	FORT PIERCE	FL		12/23/2016		2,444		348			348		2,792	2,792			
100268623	WHTTESTOWN	IN		12/29/2025		478							491	491			
100268518	WHTTESTOWN	IN		12/29/2025		478							491	491			
100193078	SHERMAN	TX		02/10/2025		708		38			38		746	746			
100214289	KISSIMEE	FL		05/30/2025		596		4			4		600	600			
100150569	TUSCALOOSA	AL		05/08/2024		769		23			23		792	792			
100117406	FRESNO	CA		07/20/2023		810		82			82		892	892			
100202656	ENGLEWOOD	CO		03/24/2025		597							597	597			
100129544	SAN ANTONIO	TX		09/29/2023		657		1			1		658	658			
100055028	INGLESIDE	IL		03/23/2021		564		48			48		612	612			
100215945	NOKOMIS	FL		06/12/2025		661		7			7		668	668			
100110475	SAN ANTONIO	TX		06/30/2023		659		2			2		661	661			
100116443	SAN DIEGO	CA		07/20/2023		652		8			8		660	660			
100127821	LAUREL	MD		09/08/2023		740		11			11		751	751			
100119223	MONROE	NY		07/31/2023		484		6			6		490	490			
100143230	BREKHAH	TX		02/16/2024		694		12			12		706	706			
100179728	COLUMBUS	OH		11/21/2024		690		323			323		7,224	7,224			
100182628	MIRACLE	KY		12/12/2024		776		20			20		796	796			
100272100	PEA RIDGE	AR		01/08/2026		428		5			5		433	433			
100031951	SAN DIEGO	CA		03/29/2019		868		104			104		972	972			
100031728	SACRAMENTO	CA		03/29/2019		1,694		175			175		1,869	1,869			
100081458	FRIENDSVOOD	TX		03/18/2022		1,270		38			38		1,308	1,308			
100081901	TEHACHAPI	CA		03/18/2022		1,269		30			30		1,299	1,299			
100081157	JARRELL	TX		03/18/2022		2,562		66			66		2,628	2,628			
100026909	SAN PABLO	CA		09/26/2018		612		138			138		750	750			
100195065	SHERMAN	TX		11/01/2023		581		10			10		591	591			
100087314	ABERDEEN	NC		10/25/2022		908		83			83		991	991			
100100836	FEISTERTOWN	MD		04/26/2023		994		20			20		1,014	1,014			
100136488	FOUNTAIN INN	SC		11/20/2023		678		36			36		714	714			
100013348	LANCASTER	CA		05/25/2017		1,092		2,047			2,047		3,139	3,139			
100194771	PENACOLLA	FL		02/21/2025		637							637	637			
100039807	NEWBERRY	FL		09/29/2023		662		15			15		677	677			
100129510	DUBLIN	CA		09/21/2019		1,952		613			613	(142)	2,423	2,579	204	(49)	155
100190886	LONS	SC		01/28/2025		705		44			44		749	749			
100148455	PENDERGRASS	GA		04/12/2024		797		47			47		844	844			
100100725	FREDERICKSBURG	VA		04/28/2023		907		27			27		934	934			
100195091	ALACHUA	FL		02/24/2025		631		2			2		633	633			
100119444	HENDERSON	NV		07/31/2023		878		50			50		928	928			
100091180	BRANSON	MO		01/31/2023		716		34			34		750	750			
100117513	WINTER HAVEN	FL		07/20/2023		578		22			22		600	600			
100195864	SANFORD	FL		02/24/2025		1,270		80			80		1,350	1,350			
100201571	HOUSTON	TX		03/12/2025		808		14			14		822	822			
100079500	GOLEN	MI		04/08/2022		1,283		(95)			(95)		1,188	1,188			
100045302	CLIFTON	VA		11/25/2020		1,283		30			30		1,313	1,313			
100202043	PHILADELPHIA	PA		03/18/2025		578		2			2		580	580			
100044512	OAKLEY	UT		11/19/2020		3,458		44			44		3,502	3,502			
100044141	EL CENTRO	CA		06/19/2020		952		35			35		987	987			
100186529	TAMPA	FL		12/30/2024		586		7			7		593	593			
100029847	CHICAGO	IL		10/26/2018		1,048		28			28		1,076	1,076			
100195239	CONWAY	IN		11/08/2023		702		50			50		752	752			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100197498	GRAHAM	IA		02/26/2025		765		46			46		811	.811			
100195087	SAN ANTONIO	TX		02/24/2025		714		65			65		779	.779			
100113888	SUNNY ISLES	FL		06/29/2023		4,417		16			16		4,533	4,533			
100026348	NEW CITY	NY		09/20/2018		1,149		84			84		1,233	1,233			
100028175	BROOKLYN	NY		10/26/2018		5,377		155			155		5,532	5,532			
100195868	OKLAHOMA CITY	OK		07/15/2024		756		20			20		776	.776			
100170203	ROSHARON	TX		10/08/2024		730		4			4		734	.734			
100013626	AUBURN	IA		05/25/2017		1,660		128			128		1,788	1,788			
100119207	CEDAR CITY	UT		07/31/2023		1,879		82			82		1,961	1,961			
100137006	WINSTON SALEM	NC		11/28/2023		580		2			2		582	.582			
100115690	ARROYO GRANDE	CA		07/20/2023		713		3			3		716	.716			
100117478	OCEAN CITY	NJ		07/20/2023		692		10			10		702	.702			
100120113	SHERMAN	TX		06/11/2023		773		20			20		793	.793			
100091385	WASHINGTON	DC		02/22/2023		594		59			59		594	.594			
100116216	HOUSTON	TX		07/20/2023		349		(16)			(16)		408	.408			
100133947	ALLENDALE	PA		10/25/2023		451		154			154		435	.435			
100013833	BAKERSFIELD	CA		05/25/2017		999		72			72		1,153	1,153			
100080968	ALLEN	TX		03/18/2022		2,163		118			118		2,281	2,281			
100014447	LANCASTER	CA		09/21/2017		658		102			102		760	.760			
100032057	LOS BANOS	CA		03/29/2019		1,048		22			22		1,070	1,070			
100081450	WASHINGTON	DC		03/18/2022		1,282		12			12		1,294	1,294			
100119378	ROYSE CITY	TX		07/31/2023		972		11			11		983	.983			
100214491	LOUISVILLE	KY		06/06/2025		585		229			229		607	.607			
100203334	FARMINGTON	UT		03/26/2025		700		2			2		702	.702			
100111194	SAFORD	FL		06/29/2023		284		68			68		290	.290			
100236113	PORTERVILLE	CA		09/05/2025		628		139			139		630	.630			
100188759	GERBERTOWN	TX		07/09/2025		826		6			6		832	.832			
100113879	CHEY CHASE	MD		06/29/2023		4,742		31			31		4,773	4,773			
100212151	BILLINGS	MT		05/22/2025		642		1			1		643	.643			
100080965	NEW BRAUNFELS	TX		03/18/2022		1,272		5			5		1,277	1,277			
100219150	DUBLIN	CA		06/27/2025		924		43			43		967	.967			
100185381	DAYTONA BEACH	FL		12/20/2024		639		68			68		645	.645			
100183145	SHERMAN	TX		02/10/2025		700		38			38		738	.738			
100136450	COLUMBIA	SC		11/20/2023		889		31			31		920	.920			
100067259	LEESBURG	VA		08/02/2021		1,747		42			42		1,789	1,789			
100081270	TOLENO	WI		03/18/2022		2,505		142			142		2,647	2,647			
100186668	NEW BRAUNFELS	TX		12/30/2024		1,256		352			352		1,608	1,608			
100013455	FREDERICKSBURG	VA		05/25/2017		649		(21)			(21)		628	.628			
100127288	BIRMINGHAM	AL		06/30/2023		519		1			1		520	.520			
100108073	YORBA LINDA	CA		05/24/2023		733		236			236		969	.969			
100114981	CHARLOTTE	NC		07/14/2023		2,001		585			585		2,586	2,586			
100119448	AURORA	CO		07/31/2023		713		5,077			5,077		12,204	12,204			
100132133	BATON ROUGE	LA		10/13/2023		585		3,433			3,433		3,551	.351			
100113882	NEW YORK	NY		06/29/2023		5,077		26			26		5,103	.103			
100157545	LAKEVILLE	MI		07/09/2024		3,433		95			95		3,528	.528			
100188816	HARVEST	AL		01/09/2025		725		213			213		938	.938			
100137398	WEST PALM BEACH	FL		12/13/2023		7,240		2			2		7,242	.242			
100011755	TUCSON	AZ		03/08/2017		1,034		15			15		1,049	.049			
100200103	TOANO	VA		03/06/2025		656		11			11		667	.667			
100129652	CINCINNATI	KY		09/29/2023		674		1			1		675	.675			
100182302	YUCCA VALLEY	CA		12/12/2024		690		1			1		691	.691			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081279	GRANT'S PASS	OR		03/18/2022		1,196		19			19		1,215	1,215			
100182324	LAKEWOOD RANCH	FL		12/12/2024		739		20			20		759	759			
100090114	AVONDALE	AZ		01/13/2023		236		(6)			(6)		228	228			
100012659	TOWNSHIP HILLSIDE	NJ		05/25/2017		558		147			147		705	705			
100207258	BATON ROUGE	LA		04/28/2025		1,191		2			2		1,193	1,193			
100195948	LONGS	SC		07/15/2024		735		10			10		745	745			
100146848	CELINA	TX		03/26/2024		675		5			5		680	680			
100061204	SPANAWAY	VA		06/01/2021		1,821		7			7		1,828	1,828			
100118570	HARVEST	AL		07/31/2023		718							718	718			
100152310	SANTAQUIN	UT		05/17/2024		780		56			56		836	836			
100193860	CHATTANOOGA	TN		12/28/2023		517		(20)			(20)		497	497			
100102053	AURORA	CO		04/14/2023		1,078		7			7		1,085	1,085			
100135548	CEDAR LAKE	IN		11/13/2023		1,815		237			237		2,052	2,052			
100203445	OCALA	FL		03/27/2025		3,158		155			155		3,313	3,313			
100183108	CORPUS CHRISTI	TX		02/10/2025		1,332		111			111		1,443	1,443			
100135753	WADSWELL	AZ		11/10/2023		977		58			58		1,035	1,035			
100127843	SPRING	TX		09/08/2023		644		3			3		647	647			
100161454	ROSENBERG	TX		07/30/2024		577		14			14		591	591			
100044367	BOSTON	MA		11/19/2020		5,672		252			252		5,924	5,924			
100110249	ELLENBURG	WA		06/30/2023		771		7			7		778	778			
100157624	BURLINGTON	NC		06/28/2024		581		6			6		587	587			
100116207	KISSIMEE	FL		07/20/2023		887		222			222		1,109	1,109			
100175980	GRABURY	TX		11/14/2024		638		8			8		646	646			
100151296	FRESNO	CA		05/10/2024		1,547		57			57		1,604	1,604			
100000444	CHICAGO	IL		09/21/2016		293		326			326		619	619			
100053716	RICHMOND	TX		03/23/2021		4,006		65			65		4,071	4,071			
100100037	SINGMISH	WA		04/21/2023		897		50			50		947	947			
100110317	FLAGSTAFF	AZ		06/30/2023		665		8			8		673	673			
100180454	VISALIA	CA		11/25/2024		721		16			16		737	737			
100025791	COLLEGE PARK	GA		09/20/2018		1,501		426			426		1,927	1,927			
100143947	NEW BEDFORD	MA		02/29/2024		533							533	533			
100188781	WAKE FOREST	NC		01/09/2025		770		45			45		815	815			
100153323	CONWAY	NH		05/30/2024		722		36			36		758	758			
100031381	MODESTO	CA		03/29/2019		980		106			106		1,086	1,086			
100276639	RICHMOND	TX		01/29/2026		238		7			7		245	245			
100180267	LAVON	TX		11/25/2024		703		5			5		708	708			
100081444	LAS VEGAS	NV		03/18/2022		1,262		39			39		1,301	1,301			
100247279	TOLLAND	CT		10/23/2025		474		1			1		475	475			
100072538	EVERETT	WA		11/01/2021		467		(12)			(12)		455	455			
100081445	FREDERICKSBURG	VA		03/18/2022		1,354		48			48		1,402	1,402			
100025983	ANNAPOLIS	MD		09/20/2018		658		126			126		784	784			
100175535	LONGS	SC		11/14/2024		421		5			5		426	426			
100055855	NORWAL	IL		03/23/2021		1,363		118			118		1,481	1,481			
100133321	KATY	TX		11/29/2023		2,786		(23)			(23)		2,763	2,763			
1000000372	BOWEN LAKE	WA		09/21/2016		419		10			10		429	429			
100029230	FREEMPORT	NY		10/26/2018		1,223		168			168		1,391	1,391			
100177558	TOIBALL	TX		01/16/2025		674		3			3		677	677			
100011882	BOCA RATON	FL		03/08/2017		692		115			115		807	807			
100277038	HOUSTON	TX		02/06/2026		192							192	192			
100277311	MARIETTA	GA		02/12/2026		199		1			1		200	200			
100014674	FALLBROOK	CA		09/21/2017		3,432		74			74		3,506	3,506			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	2	3					8	9	10	11							12
			State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100115453	AURORA		CO		07/17/2023		695		25			25		720	720			
100100715	WEST VALLEY CITY		UT		04/28/2023		1,013		109			109		1,122	1,122			
100029777	PLANT CITY		FL		10/26/2018		619		172			172		791	791			
100024768	GAITHERSBURG		MD		09/20/2018		1,663		11			11		1,674	1,674			
100151675	CASH GRANDE		AZ		05/10/2024		605		3			3		608	608			
100153227	DALTON		GA		05/30/2024		631		5			5		636	636			
100158116	NEW BRAUNFELS		TX		07/09/2024		629		7			7		636	636			
100185466	AUSTIN		TX		12/20/2024		666		1			1		667	667			
100185344	SACRAMENTO		CA		12/20/2024		634		6			6		640	640			
100117869	MANASSAS		VA		07/20/2023		715		24			24		739	739			
100081221	MARS HILL		NC		03/18/2022		1,427		38			38		1,465	1,465			
100150746	PENDERGRASS		GA		05/06/2024		759		29			29		788	788			
100112179	FAVETTEVILLE		NC		06/29/2023		334		8			8		342	342			
100060966	RIALTO		CA		06/01/2021		1,822		7			7		1,829	1,829			
100115692	WALDRF		MD		07/20/2023		989		6			6		995	995			
100111557	ADDISON		TX		03/08/2017		1,053		416			416		1,469	1,469			
100136946	KATY		TX		11/28/2023		570		8			8		578	578			
100063897	KANAPOLIS		NC		04/15/2025		736		11			11		747	747			
100166701	ATHENS		GA		07/01/2021		1,363		12			12		1,375	1,375			
100044206	CHULA VISTA		CA		12/31/2024		2,368							2,368	2,368			
100195321	FRISCO		CO		08/19/2020		5,131		41			41		5,172	5,172			
100134113	NORTH CHERSTERFIELD		VA		12/20/2024		99,271		1,747			1,747		101,018	101,018			
100135090	HOLICASSA		FL		11/01/2023		528		2			2		530	530			
100166154	ROSEBERG		TX		09/09/2024		720		13			13		733	733			
100081387	PLAYA DEL REY		CA		03/18/2022		1,257		20			20		1,277	1,277			
100159328	BAXTER		TN		07/15/2024		1,357		51			51		1,408	1,408			
100148367	FORT WORTH		TX		04/12/2024		779		40			40		819	819			
100195098	HUXCORY		NC		02/24/2025		617		10			10		627	627			
100120078	NEW BRAUNFELS		TX		08/11/2023		702		4			4		706	706			
100026585	FARMINGDALE		NY		09/26/2018		957		895			895		1,852	1,852			
100127537	ROSHARON		TX		09/08/2023		805		53			53		858	858			
100110552	ROSHARON		TX		06/30/2023		891		55			55		946	946			
100219685	KATY		TX		07/07/2025		447		3			3		450	450			
100115732	ARLINGTON		VA		07/20/2023		845		1			1		846	846			
100219454	PRESCOTT		AZ		07/07/2025		474		14			14		488	488			
100219714	ADARSVILLE		GA		07/07/2025		698		23			23		721	721			
100032000	LA PUENTE		CA		03/29/2019		1,100		166			166		1,266	1,266			
100151301	MIRLE BEACH		SC		05/10/2024		5,856		204			204		6,060	6,060			(264)
100060287	WAVESVILLE		NC		06/01/2021		1,752		7			7		1,759	1,759			
100172487	HIGHLAND MILLS		NY		06/29/2023		867		129			129		996	996			
100179745	FULLSPEAR		TX		11/21/2024		720		31			31		751	751			
100182523	ROCKINGHAM		VA		12/12/2024		674		19			19		693	693			
100013881	SALINAS		CA		05/25/2017		4,594		673			673		5,257	5,257			
100168066	CLARKDALE		AZ		09/20/2024		682		13			13		695	695			
100153285	TREASURE ISLAND		FL		05/30/2024		565		1			1		566	566			
100026529	STOCKTON		CA		09/26/2018		554		260			260		814	814			
100110383	FAVETTEVILLE		NC		06/30/2023		772		3			3		775	775			
100220472	GREENWOOD		IN		08/15/2025		658		14			14		672	672			
100201212	HOUSTON		TX		07/11/2025		553		8			8		561	561			
100013727	ROSEVILLE		CA		05/25/2017		983		122			122		1,105	1,105			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100100408	RIVERSIDE	CA		04/21/2023		856		26			26		882				
100078977	DOVER	ID	ID	02/24/2022		1,171		6			6		1,177				
100066788	LUSBY	MD		06/02/2021		1,489		1			1		1,490				
100141154	TEAHARANA	TX		01/30/2024		638		(33)			(33)		605				
100081214	PEOTONE	IL		03/18/2022		1,288		50			50		1,318				
100188783	WAKE FOREST	NC		01/09/2025		1,027		60			60		1,087				
100136413	LARGO	FL		11/20/2023		547		4			4		551				
100137608	ROCKPORT	TX		12/08/2023		4,432		527			527		4,959				
100165277	HOUSTON	TX		08/29/2024		597		3			3		600				
100143555	EULESS	TX		02/21/2024		665		(35)			(35)		630				
100159290	MAGNOLIA	TX		07/15/2024		712		29			29		741				
100116120	LARGO	TX		07/20/2023		3,985		52			52		4,037				
100100871	COLLEGE PARK	GA		04/28/2023		2,135		119			119		2,254				
100128179	MOXINEY	TX		09/18/2023		745		36			36		781				
100136375	GILBERT	AZ		11/20/2023		535		4			4		539				
100160093	VERO BEACH	FL		07/17/2024		709		14			14		723				
100031671	PALM COAST	FL		03/29/2019		554		71			71		625				
100028662	RIALTO	CA		10/26/2018		729		140			140		869				
100002079	SEATTLE	WA		09/21/2016		875		138			138		1,013				
100189919	WAKE FOREST	NC		01/21/2025		758		58			58		816				
100115078	FORT WORTH	TX		07/14/2023		783		9			9		792				
100141339	LEWIS CENTER	OH		01/30/2024		505		(3)			(3)		502				
100049489	LOS ANGELES	CA		11/20/2020		862		90			90		952				
100144080	HOUSTON	TX		03/07/2024		844		2			2		846				
100131645	PRAIRIE VIEW	TX		10/06/2023		575		5			5		580				
100087326	SAN FRANCISCO	CA		10/25/2022		1,656		131			131		1,787				
100026577	COOPER CITY	FL		09/26/2018		924		12			12		936				
100031867	LEVI TOWN	NY		03/29/2019		1,051		120			120		1,171				
100130425	TULSA	OK		09/28/2023		181		(3)			(3)		178				
100150675	PENDERGRASS	GA		05/06/2024		722		31			31		753				
100119373	MONROE	NY		07/31/2023		1,297		4			4		1,301				
100135113	NEWPORT NEWS	VA		11/01/2023		2,496		157			157		2,653				
100067029	CHALFONT	PA		06/02/2021		1,341		33			33		1,374				
100140883	TAMPA	FL		01/25/2024		460		26			26		486				
100146240	PENDERGRASS	GA		04/12/2024		668		13			13		681				
100029478	LAS VEGAS	NV		10/26/2018		1,506		45			45		1,551				
100142114	INDIANAPOLIS	IL		02/29/2024		572		1			1		573				
100247297	OKLAHOMA CITY	OK		10/23/2025		540		6			6		546				
100152594	HOUSTON	TX		05/17/2024		619		4			4		623				
100214626	SAN ANTONIO	TX		06/02/2025		2,500		105			105		2,605				
100136305	KATY	TX		11/20/2023		947		26			26		973				
100067142	KEIT	WA		06/02/2021		4,905		73			73		4,978				
100012673	SKOKIE	IL		05/25/2017		617		170			170		787				
100115910	WESLEY CHAPEL	FL		07/20/2023		816		26			26		842				
100110560	ROSHARON	TX		06/30/2023		888		66			66		954				
100013250	POUGHKEEPSIE	NY		05/25/2017		903		104			104		1,007				
100185410	BOISE	ID		12/20/2024		628		25			25		653				
100024654	WEST MELBOURNE	FL		09/20/2018		704		110			110		814				
100127531	DAVENPORT	FL		09/08/2023		791		19			19		810				
100160025	PENDERGRASS	GA		07/17/2024		745		30			30		775				
100133716	ROSHARON	TX		10/23/2023		753		56			56		809				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100029633	BOULE	MO		12/20/2018		347		25			25		372	372			
10017921	SUITE CITY	NC		11/21/2024		798		60			60		858	858			
100116122	HAIMPTON	MI		07/20/2023		912		148			148		1,060	1,060			
100144629	KANAPOLIS	NC		03/13/2024		1,069		33			33		1,102	1,102			
100111512	RIVERSIDE	CA		06/29/2023		336		147			147		483	483			
100121030	MUSTANG	OK		06/30/2023		669		14			14		683	683			
100261420	MEMPHIS	TN		12/08/2025		691		6			6		697	697			
100025614	CENTRAL ISLIP	NY		09/20/2018		9,971		1,723			1,723		11,694	11,694			
100199879	LAS VEGAS	NV		03/06/2025		664		3			3		667	667			
100148369	NEW BRAUNFELS	TX		04/12/2024		938		17			17		955	955			
100174294	APALACHICOLA	FL		10/31/2024		1,736		4			4		1,740	1,740			
100173988	MERIDEN	CT		07/20/2023		668		1			1		669	669			
100114139	ZEPHYRHILLS	FL		06/29/2023		616		308			308		924	924			
100200938	NEW PLUNKOUTH	ID		03/11/2025		638		6			6		644	644			
100120101	WIELFORD	SC		06/11/2023		642		1			1		643	643			
100150722	PRINCETON	IN		05/06/2024		622		5			5		627	627			
100143252	TAPPON SPRINGS	FL		02/16/2024		1,164		10			10		1,174	1,174			
100024817	PERRIS	CA		09/20/2018		596		70			70		656	656			
100030642	CHESTER	MO		04/09/2019		638		71			71		709	709			
100135162	JONESBORO	GA		12/15/2023		524		12			12		536	536			
100043755	SUWANEE	GA		06/13/2020		591		63			63		654	654			
100220767	IRVING	TX		07/18/2025		596		14			14		610	610			
100031983	HESPERIA	CA		03/29/2019		729		95			95		824	824			
100190010	LEBANON	OR		01/21/2025		2,259		120			120		2,379	2,379			
100133633	BREKHAH	TX		10/23/2023		729		46			46		775	775			
100151910	LEBANON	OR		05/10/2024		756		54			54		810	810			
100100953	PHILADELPHIA	PA		04/27/2023		870		44			44		914	914			
100146903	CARROLLTON	GA		03/26/2024		2,417		37			37		2,454	2,454			
100144610	CAPE CORAL	FL		03/13/2024		729		22			22		751	751			
100081226	GALLATIN	TN		03/18/2022		1,225		22			22		1,247	1,247			
100110551	ROSHARON	TX		06/30/2023		896		58			58		954	954			
100091159	REPUBLIC	MO		01/31/2023		714		26			26		740	740			
100113110	LAWDALE	CA		06/29/2023		2,726		205			205		2,931	2,931			
100226703	OCALA	FL		07/30/2025		671		13			13		684	684			
100211928	HOLLY SPRINGS	NC		05/19/2025		1,022		4			4		1,026	1,026			
100196553	RICHMOND	TX		11/20/2023		551		23			23		574	574			
100207260	LAFAYETTE	CA		04/28/2025		1,446		(38)			(38)		1,408	1,408			
100202136	GASTONIA	NC		03/18/2025		599							599	599			
100028688	VALDORF	MO		10/26/2018		496		72			72		568	568			
100185171	HOUSTON	TX		12/20/2024		1,905		31			31		1,936	1,936			
100210320	VIACO	TX		05/09/2025		461		5			5		466	466			
100193989	OCALA	FL		12/28/2023		576		7			7		583	583			
100148349	FRESNO	CA		04/12/2024		1,022		19			19		1,041	1,041		(259)	(259)
100100704	CHICAGO	IL		04/28/2023		817		24			24		841	841			
100185425	KOKOMO	IN		12/20/2024		1,257		9			9		1,266	1,266			
100174331	LURAY	VA		10/31/2024		782		31			31		813	813			
100219588	VISALIA	CA		07/07/2025		684		16			16		700	700			
100248844	MILWAUKEE	WI		10/29/2025		728		22			22		750	750			
100081181	PHOENIX	AZ		03/18/2022		1,495		36			36		1,531	1,531			
100174354	LAFAYETTE	CA		10/31/2024		784		30			30		814	814			
100200494	MACHIAS	ME		03/11/2025		629		28			28		657	657			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100138323	TUCSON	AZ		12/18/2023		576		9					585	585			
100150933	OCALA	FL		05/08/2024		3,554		239			239		3,793	3,793			
100024794	MORTON	PA		09/20/2018		821		194			194		1,015	1,015			
100215441	ROME	GA		06/12/2025		2,172		40			40		2,212	2,212			
100186619	SAINT AUGUSTINE	FL		12/30/2024		718		27			27		745	745			
100137752	ROSHARON	TX		12/08/2023		2,430		64			64		2,484	2,484			
100116346	LEANDER	TX		07/20/2023		875		236			236		1,111	1,111			
100170260	SANFORD	FL		10/08/2024		751		4			4		755	755			
100025014	HAVERHILL	MA		09/20/2018		878		171			171		1,049	1,049			
100195517	FRESNO	CA		02/24/2025		698		35			35		733	733			
100219012	CYPRESS	TX		06/27/2025		1,069		25			25		1,094	1,094			
100179746	FLYSEAR	TX		11/21/2024		715		31			31		746	746			
100133134	FORT MYERS	FL		11/29/2023		1,935		(2)			(2)		1,933	1,933			
100177331	TOIBALL	TX		01/16/2025		673		3			3		676	676			
100024986	CAPE CORAL	FL		09/20/2018		1,452		318			318		1,770	1,770			
100272865	LAS VEGAS	NV		01/15/2026		6,169		1			1		6,170	6,170			
100143437	VALLEJO	CA		02/16/2024		838		1			1		839	839			
100137560	ROCK STREAM	NY		12/08/2023		814		11			11		825	825			
100181893	EDMOND	OK		12/12/2024		745		35			35		780	780			
100110255	NEWARK	NJ		06/30/2023		668		6			6		674	674			
100012232	FORDS	NJ		04/28/2017		1,627		286			286		1,913	1,913			
100025922	PALMDALE	CA		09/20/2018		1,517		487			487		2,004	2,004			
100119881	NORTH WALES	PA		06/11/2023		724		7			7		731	731			
100152295	SPRING	TX		05/17/2024		740		67			67		807	807			
100136263	TONEY	AL		11/20/2023		517		5			5		522	522			
100202103	RICHMOND HEIGHTS	OH		03/18/2025		566		4			4		570	570			
100182002	CHATTANOOGA	TN		12/12/2024		649							649	649			
100132382	FORT MOHAVE	AZ		11/03/2023		446		7			7		453	453			
100115764	ROSHARON	TX		07/20/2023		888		50			50		938	938			
100078842	HOUSTON	TX		02/24/2022		1,249		11			11		1,260	1,260			
100136426	CONOVER	NC		11/20/2023		730		70			70		800	800			
100140117	WACO	TX		01/09/2024		776		13			13		789	789			
100114070	WERNERSVILLE	PA		06/29/2023		445		241			241		686	686			
100069614	CAPE CORAL	FL		09/01/2021		1,515		31			31		1,546	1,546			
100081327	SAN ANTONIO	TX		03/18/2022		1,354		29			29		1,383	1,383			
100135440	STOCKTON	CA		11/13/2023		589		1			1		590	590			
100013423	CAPITOL HEIGHTS	MD		05/25/2017		342		585			585		927	927			
100081386	LAS VEGAS	NV		03/18/2022		1,318		13			13		1,331	1,331			
100214843	NORTH EDWARDS	CA		06/06/2025		553		7			7		560	560			
100228467	LAS CRUCES	NM		08/11/2025		542		1			1		543	543			
100127534	NEW BRAUNFELS	TX		09/08/2023		1,151		52			52		1,203	1,203			
100100866	CULPEPER	VA		04/28/2023		943		26			26		969	969			
100143930	OKLAHOMA CITY	OK		04/24/2024		1,701		86			86		1,787	1,787			
100100314	SELBY	NY		04/27/2023		1,113		75			75		1,188	1,188			
100180511	SARASOTA	FL		11/26/2024		632		8			8		640	640			
100214500	ORLANDO	FL		06/06/2025		594		5			5		599	599			
100186623	BETHLEHEM	PA		07/07/2025		674		13			13		687	687			
100079677	TOIBALL	TX		04/08/2022		3,305		67			67		3,372	3,372			
100101102	DISTRICT HEIGHTS	MD		04/28/2023		755		27			27		782	782			
100031758	ONTARIO	CA		03/29/2019		948		68			68		1,016	1,016			
100070108	LANDING	NJ		09/01/2021		1,452		58			58		1,510	1,510			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100117388	FRESNO	CA		07/20/2023		937		173			173		1,110	1,110			
100202109	SCHENECTADY	NY		03/18/2025		535		3			3		538	538			
100128349	DECATUR	GA		09/14/2023		640		5			5		645	645			
100114431	NORTH RIVERSIDE	IL		06/29/2023		469		416			416		885	885			
100013579	RIVERSIDE	CA		05/25/2017		710		93			93		803	803			
100144986	LEES SUMMIT	MO		03/13/2024		1,170		8			8		1,178	1,178			
100115430	FORT LAUDERDALE	FL		07/17/2023		626		13			13		639	639			
100100673	LAWHAM	MD		04/28/2023		1,567		37			37		1,604	1,604			
100238633	ARDEN	NC		09/23/2025		916		17			17		933	933			
100175272	OCALA	FL		11/05/2024		742		6			6		748	748			(233)
100012742	CENTRAL ISLIP	NY		05/25/2017		776		159			159		935	935			
100031165	STOCKTON	CA		03/29/2019		93		93			93		811	811			
100128167	MIRTL BEACH	SC		09/18/2023		912		38			38		950	950			
100013499	CERES	CA		05/25/2017		752		58			58		810	810			
100193111	CHINA SPRING	TX		02/10/2025		706		59			59		764	764			
100127964	HERMITAGE	TN		09/08/2023		4,470		133			133		4,603	4,603			
100067094	WEST BOYLSTON	MA		06/02/2021		1,297		24			24		1,321	1,321			
100167941	EL PASO	TX		09/20/2024		638		14			14		652	652			
100013136	GERMANTOWN	MD		05/25/2017		661		133			133		794	794			
100134189	GOODYEAR	AZ		12/08/2023		525		7			7		532	532			
100144606	CONCORD	NC		03/13/2024		1,742		12			12		1,754	1,754			
100198999	BATON ROUE	LA		01/21/2025		703		31			31		734	734			
100196955	PORT CHARLOTTE	FL		12/30/2024		788		58			58		846	846			
100188613	LEBANON	OR		01/09/2025		705		29			29		734	734			
100179866	MOCKNEY	TX		11/25/2024		726		21			21		747	747			
100066905	BROOKSVILLE	FL		06/02/2021		928		2			2		930	930			
100081065	BELLINGHAM	WA		03/18/2022		2,289		58			58		2,347	2,347			
100195508	NEW BRAUNFELS	TX		02/24/2025		738		61			61		799	799			
100216321	LA PORTE	TX		06/20/2025		573		9			9		582	582			
100026555	STERLING	VA		09/26/2018		1,346		64			64		1,410	1,410			
100202676	BETHLEHEM	PA		03/24/2025		1,180		69			69		1,249	1,249			
100221794	KINGMAN	AZ		07/25/2025		390		6			6		396	396			
100196522	DAYTONA BEACH SHORES	FL		11/20/2023		6,402		193			193		6,595	6,595			
100120114	DAPHNE	AL		06/11/2023		783		29			29		812	812			
100014570	EAST AMHERST	NY		09/27/2017		1,067		225			225		1,292	1,292			
100180960	LEANDER	TX		11/25/2024		1,584		19			19		1,603	1,603			
10021232	POOLER	GA		07/21/2025		744							744	744			
100012637	ORLANDO	FL		05/25/2017		436		135			135		571	571			
100116701	CLERMONT	FL		07/20/2023		872		214			214		1,086	1,086			
100162988	ANKNEY	IA		06/12/2024		1,199		17			17		1,216	1,216			
100176655	LAWRENCEVILLE	GA		07/20/2023		817		250			250		1,067	1,067			
100013500	LA QUINTA	CA		05/25/2017		612		128			128		740	740			
100135451	CONOVER	NC		11/13/2023		1,065		81			81		1,146	1,146			
100189782	NEW BRAUNFELS	TX		07/09/2025		757		45			45		802	802			
100081094	OAKLAND	CA		03/18/2022		881		19			19		900	900			
100167919	LAWTON	OK		09/20/2024		619		2			2		621	621			
100028279	LOS ANGELES	CA		10/26/2018		1,249		27			27		1,276	1,276			
100161984	PHILADELPHIA	PA		12/12/2024		632		3			3		635	635			
100137941	RALEIGH	NC		12/13/2023		615		4			4		619	619			
100025990	COOPER CITY	FL		06/20/2018		782		85			85		867	867			
100200503	LAKELAND	FL		03/11/2025		961		9			9		970	970			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100163073	COLUMBIA	SC		06/13/2024		1,792		95			95		1,887	1,887			
10011419	REDSVILLE	WI		06/29/2023		376		196			196		572	572			
100126719	CHESTER	MD		06/30/2023		302	3		3		3		305	305			
100229302	SARATOGA SPRINGS	NY		06/15/2025		676	4				4		680	680			
100218689	FAIRFAX	CA		06/27/2025		54,274		465			465		54,739	54,739			
100186577	ATHENS	GA		12/30/2024		785		65			65		850	850			
100011633	BOULE	MD		03/08/2017		3,225		265			265		3,490	3,490			
100081380	BROOKLYN CENTER	MINN		03/18/2022		1,168		24			24		1,192	1,192			
100180369	PALM BEACH GARDENS	FL		11/25/2024		695		1			1		696	696			
100116286	LARGO	FL		07/20/2023		1,016		123			123		1,139	1,139			
100024730	NORTH BERGEN	NJ		09/20/2018		857		192			192		1,049	1,049			
100027626	CRESCENT CITY	CA		10/26/2018		589		109			109		698	698			
100158776	ALEXANDRIA	VA		07/10/2024		616		2			2		618	618			
100012238	KISSIMEE	FL		04/28/2017		929		278			278		1,207	1,207			
100031635	BRENTWOOD	TN		03/29/2019		1,292		21			21		1,313	1,313			
100226764	KATHLEEN	GA		07/30/2025		803		7			7		810	810			
100100730	AUSTIN	TX		04/28/2023		3,881		181			181		4,062	4,062			
100116945	WILMINGTON	DE		07/20/2023		1,107		200			200		1,307	1,307			
100064242	GROVELAND	CA		07/01/2021		998		25			25		1,023	1,023			
100018208	KUPOLEI	HI		06/08/2018		1,323		9			9		1,332	1,332			
100116658	KISSIMEE	FL		07/20/2023		1,161		(17)			(17)		1,144	1,144			
100025135	CORONA	CA		09/20/2018		4,022		12			12		4,034	4,034			
100152288	OKLAHOMA CITY	OK		05/17/2024		725		42			42		767	767			
100227064	LIBERTY HILL	TX		07/30/2025		15,713		13			13		15,726	15,726			
100048643	DALY CITY	CA		11/20/2020		4,074		25			25		4,099	4,099			
100199257	SOUTH AUBOY	NJ		03/05/2025		615		7			7		622	622			
100117055	VANCOUVER	WA		07/20/2023		810		127			127		937	937			
100026136	NILES	IL		09/20/2018		1,117		119			119		1,236	1,236			
100110279	PENTON	WA		06/30/2023		759		9			9		768	768			
100031642	PITTSBURG	CA		03/29/2019		796		52			52		848	848			
10021241	STOCKTON	CA		07/21/2025		631		1			1		632	632			
100081220	CANTON	OH		03/18/2022		1,245		30			30		1,275	1,275			
100164118	HUMBLE	TX		06/21/2024		655		3			3		658	658			
100194716	MIDLOTHIAN	VA		02/21/2025		649		11			11		660	660			
100025700	WELLINGTON	FL		09/20/2018		1,292		48			48		1,340	1,340			
100176841	ASHLAND	MA		11/15/2024		889		11			11		900	900			
100200250	LAKE WORTH	FL		03/07/2025		1,027		10			10		1,037	1,037			
100140704	WINTER HAVEN	FL		07/09/2024		3,557		60			60		3,617	3,617			
100025508	LA PLACE	LA		09/20/2018		546		111			111		657	657			
100181989	CEDARVILLE	NJ		12/12/2024		647		3			3		650	650			
100154532	LAITON	OK		06/14/2024		612		19			19		631	631			
100013801	MIAMI SPRINGS	FL		05/25/2017		881		306			306		1,187	1,187			
100088104	LOVELL	MA		10/25/2022		672		4			4		676	676			
100186307	LEHIGH ACRES	FL		12/30/2024		633		7			7		640	640			
100195884	HENDERSON	NV		11/13/2023		2,302		162			162		2,464	2,464			
100102149	SAN ANTONIO	TX		04/14/2023		653		16			16		669	669			
100079676	PARK CITY	UT		04/08/2022		5,486		21			21		5,507	5,507			
100167327	NEW ORLEANS	LA		09/20/2024		563		14			14		577	577			
100031533	FONTANA	CA		03/29/2019		1,312		39			39		1,351	1,351			
100114091	MONTCOURSVILLE	PA		06/29/2023		348		260			260		608	608			
100218817	GREENVILLE	TN		06/27/2025		1,347		43			43		1,390	1,390			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100087142	ALEXANDRIA	VA		10/25/2022		902		87			87		989	989			
100026408	MORENO VALLEY	CA		09/26/2018		528		94			94		622	622			
100148295	MERCHAMVILLE	NJ		04/12/2024		616							616	616			
100100362	CHICAGO	IL		04/21/2023		796		20			20		816	816			
100181825	LAWTON	OK		12/12/2024		725		35			35		760	760			
100013422	TAMARAC	FL		06/25/2017		590		129			129		719	719			
100202531	PHILADELPHIA	PA		03/21/2025		2 203							2 203	2 203			
100116888	KATY	TX		07/20/2023		883		285			285		1 168	1 168			
100117540	PALMDALE	CA		07/20/2023		632		16			16		648	648			
100148212	PHOENIX	AZ		04/12/2024		636		18			18		654	654			
100081278	ZEBULON	NC		03/18/2022		1 265		38			38		1 303	1 303			
100179595	MOCKEY	TX		11/21/2024		717		21			21		738	738			
100081173	FALLS CHURCH	VA		03/18/2022		1 250		31			31		1 281	1 281			
100025898	AVONDALE	AZ		09/20/2018		575		108			108		683	683			
100194828	OCALA	FL		02/21/2025		667		14			14		681	681			
100210125	LAWRENCEVILLE	GA		05/07/2025		23 670		396			396		24 066	24 066			
100151487	SPRING	TX		05/10/2024		828		8			8		836	836			
100203551	EL PASO	TX		03/26/2025		831		6			6		837	837			
100182088	FOLEY	AL		12/12/2024		723		32			32		755	755			
100028654	LAKE WORTH	FL		10/26/2018		591		107			107		698	698			
100189166	TOLESON	MO		01/13/2025		547		4			4		551	551			
100180209	CYPRESS	TX		11/25/2024		696		2			2		698	698			
100182124	JACKSONVILLE	FL		12/12/2024		886		10			10		896	896			
100087160	DULUTH	GA		10/25/2022		897		71			71		968	968			
100182325	HAVRE DE GRACE	MD		12/12/2024		710		23			23		733	733			
100135888	KAUFMAN	TX		11/13/2023		944		28			28		972	972			
100032135	INGLEWOOD	CA		03/29/2019		2 467		307			307		2 774	2 774			
100024487	CHICAGO	IL		09/20/2018		680		102			102		782	782			
100136225	EDEEN PRAIRIE	MN		11/20/2023		761		6			6		767	767			(191)
100032061	HAYWARD	CA		03/29/2019		1 677		92			92		1 769	1 769			
100028263	COTTAGE GROVE	IN		10/26/2018		2 267		464			464		2 731	2 731			
100149132	PLEASANTON	CA		04/22/2024		274		6			6		280	280			
100258886	WILLIS	TX		10/30/2025		(3 090)		(5)			(5)		(3 095)	(3 095)			
100014125	MIAMI	FL		05/25/2017		1 555		80			80		1 635	1 635			
100228465	LAS CRUCES	NM		08/11/2025		556		1			1		557	557			
100163180	SAN MARCOS	TX		06/13/2024		676		13			13		689	689			
100066470	KINNELON	NJ		06/02/2021		1 882		5			5		1 887	1 887			
100261249	MIRLE BEACH	SC		12/05/2025		505		21			21		526	526			
100194710	COLUMBIA	SC		02/21/2025		615		8			8		623	623			
100100828	HANFORD	CA		04/28/2023		1 050		74			74		1 124	1 124			
100133800	PHILADELPHIA	PA		11/29/2023		38 350		867			867		38 217	38 217			
100143346	CHICAGO	IL		02/16/2024		1 024		43			43		1 067	1 067			
100137564	HOUSTON	TX		12/08/2023		828		15			15		843	843			
100024784	MANTECA	CA		09/20/2018		748		162			162		910	910			
100100697	ELKRIDGE	MO		04/28/2023		833		21			21		854	854			
100117880	ALLEN	TX		07/20/2023		853		24			24		877	877			
100179678	AUBREY	TX		11/21/2024		750		38			38		788	788			
100117276	ROSENBERG	TX		07/20/2023		939		7			7		946	946			
100181981	TAMPA	FL		12/12/2024		702		22			22		724	724			
100157838	SAN MARCOS	TX		07/09/2024		20 505		327			327		20 832	20 832			
100012441	SANTA MARIA	CA		04/28/2017		1 402		91			91		1 493	1 493			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100180399	BROKEN ARROW	OK		11/25/2024		636		9			9		645		645		
100181915	BROKEN ARROW	OK		12/12/2024		631		14			14		645		645		
100131737	AMT OCH	CA		10/06/2023		654		19			19		673		673		
100079663	AVENTURA	FL		04/25/2022		10 950		73			73		11 023		11 023		
100115077	FORT WORTH	TX		07/14/2023		770		7			7		777		777		
100181980	PRINCETON	IN		12/12/2024		725		28			28		753		753		
100243782	HOUSTON	TX		09/29/2025		900		2			2		902		902		
100151209	BELLEVUE	FL		05/10/2024		887		74			74		961		961		
100028143	AURORA	CO		10/26/2018		1 604		51			51		1 655		1 655		
100147902	SAN MARCOS	TX		04/08/2024		769		37			37		806		806		
100026526	BOLINGBROOK	IL		09/26/2018		1 205		190			190		1 395		1 395		
100161094	LEBANON	OR		07/24/2024		649		9			9		658		658		
100029510	CHICAGO	IL		10/26/2018		3 147		620			620		3 767		3 767		
100172398	FOLEY	AL		10/23/2024		1 014							1 014		1 014		
100116680	ROYSE CITY	TX		07/20/2023		992		84			84		1 076		1 076		
100026024	NAPLES	FL		09/20/2018		1 288		65			65		1 353		1 353		
100103667	ALBANY	CA		05/08/2023		649		25			25		674		674		
10017317	HYATTSVILLE	MD		04/26/2018		795		66			66		861		861		
100119390	MESQUITE	TX		07/31/2023		1 043		10			10		1 053		1 053		
100140121	OKLAHOMA CITY	OK		01/09/2024		981		15			15		996		996		(248)
100031856	RIALTO	CA		03/29/2019		928		117			117		1 045		1 045		
100182121	JACKSONVILLE	FL		12/12/2024		714		30			30		744		744		
100152319	BRYAN	TX		05/17/2024		706		56			56		762		762		
100201243	NEW BRAUNFELS	TX		03/12/2025		735		56			56		791		791		
100162952	ABILENE	TX		06/12/2024		767		42			42		809		809		
100013145	FRESNO	CA		05/25/2017		561		151			151		712		712		
100013878	FEDERAL WAY	WA		05/25/2017		806		93			93		899		899		
100273160	CELINA	TX		01/15/2026		233		5			5		238		238		
100152393	OKLAHOMA CITY	OK		05/17/2024		721		40			40		761		761		
100156869	BROKEN ARROW	OK		07/12/2024		916		54			54		970		970		
100110982	PASO ROBLES	CA		06/29/2023		401		75			75		476		476		
100088905	ORLANDO	FL		11/15/2022		658		3			3		661		661		
100140438	OTSEGO	MI		01/18/2024		703		10			10		713		713		
100148397	OPELIKA	AL		04/12/2024		703		13			13		716		716		
100081399	JACKSONVILLE	FL		03/18/2022		1 209		39			39		1 248		1 248		
100215765	YORVILLE	IL		06/12/2025		804		1			1		805		805		
100150846	GAINESVILLE	VA		05/08/2024		538		2			2		540		540		
100013866	DORAL	FL		05/25/2017		806		68			68		874		874		
100030619	HAVERHILL	PA		04/09/2019		641		(4)			(4)		637		637		
100030979	DISTRICT HEIGHTS	MD		03/29/2019		339		86			86		425		425		
100143593	TAMPA	FL		02/16/2024		999		6			6		605		605		
100031923	SALINAS	CA		03/29/2019		961		77			77		1 038		1 038		
100202167	ALBANY	CA		03/18/2025		541		3			3		544		544		
100193147	LAVON	TX		02/10/2025		680		41			41		721		721		
100246023	COLONIAL HEIGHTS	VA		10/07/2025		550							550		550		
100140128	BLOOMINGDALE	NI		01/09/2024		717		28			28		745		745		
100113341	CENTREVILLE	VA		06/29/2023		1 261		90			90		1 351		1 351		
100175392	KATY	TX		11/05/2024		1 805		31			31		1 836		1 836		
100144212	SILVER SPRING	AR		03/07/2024		722		15			15		737		737		
100181259	HONOLULU	HI		12/06/2024		626		5			5		631		631		
100101532	CONDE	TX		04/26/2023		1 188		6			6		1 194		1 194		

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value				
100117365	CYPRESS	TX		07/20/2023		1,032		20			20		1,052			
100157301	JACKSONVILLE	FL		07/09/2024		687		19			19		706			
100124408	DAWVILLE	CA		06/02/2025		646		10			646		656			
100100793	MATTHEWS	NC		04/28/2023		1,005		7			7		1,012			
100135229	MIAMI BEACH	FL		11/08/2023		1,097		18			18		1,115			
100203528	BETHELEHEM	PA		03/28/2025		734		27			27		761			
100136293	CARTERSVILLE	GA		11/20/2023		534		10			10		544			
100162853	ABILENE	TX		08/12/2024		743		41			41		784			
100116841	PORTLAND	OR		07/20/2023		803		106			106		909			
100171570	ROSHARON	TX		10/16/2024		695		10			10		705			
100151790	KISSIMEE	FL		05/10/2024		605		10			10		615			
100128060	SANFRA	GA		09/08/2023		1,739		98			98		1,837			
100137633	ROSHARON	TX		12/08/2023		2,986		86			86		3,072			
100152721	JASPER	AL		05/17/2024		733		60			60		793			
100150604	BASTROP	TX		05/03/2024		772		66			66		838			
100114415	BATON ROUGE	LA		06/29/2023		516		110			110		626			
100013227	STOCKTON	CA		05/25/2017		587		129			129		716			
100060862	HEINICO	NC		06/01/2021		1,850		7			7		1,857			
100195354	OAKWOOD	GA		12/20/2024		1,611		1			1		1,612			
100011199	WESTHAMPTON BEACH	NY		01/27/2017		2,255		513			513		2,768			
100188842	INDIANAPOLIS	IL		07/08/2025		689		16			16		705			
100282294	LAVON	TX		02/27/2026		228		3			3		231			
100026030	OAK PARK	CA		10/26/2018		858		94			94		952			
100203449	LEBANON	OR		03/27/2025		692		23			23		715			
100025623	HIGHLAND	UT		09/20/2018		509		117			117		626			
100113818	VERNON	CA		06/29/2023		534		342			342		876			
100028133	ROSEVILLE	OH		10/26/2018		1,492		137			137		1,629			
100248076	CAPE CORAL	FL		10/29/2025		671		3			3		674			
100185413	HOUSTON	TX		12/20/2024		846		6			6		852			
100182067	AUSTIN	TX		12/12/2024		645		7			7		652			
100061019	PHOENIX	AZ		06/01/2021		1,756		7			7		1,763			
100137738	SAN MARCOS	TX		12/08/2023		1,890		123			123		2,013			
100087579	MIAMI	FL		10/25/2022		845		57			57		902			
100193224	KNOXVILLE	TN		02/10/2025		821		10			10		831			
100091983	MAGNOLIA	TX		02/22/2023		571		14			14		585			
100030899	SEATTLE	WA		04/09/2019		797		151			151		948			
100203531	LEHIGH ACRES	FL		03/26/2025		657		2			2		659			
100113208	SALISBURY	MA		06/29/2023		457		47			47		504			
100114602	MORRISON	OH		06/29/2023		2,810		40			40		2,850			
100078920	HAPPERS FERRY	WV		02/24/2022		1,220		16			16		1,236			
100028530	LOS ANGELES	CA		10/26/2018		1,943		15			15		1,958			
100202571	ROYSE CITY	TX		03/21/2025		683		35			35		718			
100026955	MIRAMAR	FL		09/26/2018		1,490		204			204		1,694			
100088057	LAS VEGAS	NV		10/25/2022		23175		148			148		23323			
100149628	ROCKPORT	TX		04/29/2024		491		6			6		497			
100116219	WEST HARTFORD	CT		07/20/2023		842		233			233		1,075			
100161960	GEDARVILLE	NJ		07/31/2024		470		(11)			(11)		459			
100188834	OCALA	FL		01/09/2025		695		10			10		705			
100149348	KAUFMAN	TX		04/24/2024		719		43			43		762			
100200594	JEFFERSON CITY	MO		03/17/2025		598							598			
100140716	NEW MARKET	TN		01/09/2024		892		12			12		904		(225)	(225)

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148416	FLORESVILLE		TX		04/12/2024		.785		.46			.46		.831		.831		
100030366	MIDDLETOWN		NJ		12/20/2018		.676		.37			.37		.713		.713		
100188752	THE DALLES		OR		07/09/2025		1.321	.3					3	1.324		1.324		
100111041	ROCK CITY		IL		06/29/2023		.620		.407			.407		1.027		1.027		
100181944	PAROVIAN		UT		12/12/2024		.628						1	.629		.629		
100227261	HOT SPRINGS VILLAGE		AR		07/31/2025		.646	.3					3	.649		.649		
100180378	SAN ANTONIO		TX		11/25/2024		1.552		.19			.19		1.571		1.571		
100064584	WINTON		CA		07/01/2021		1.650		.61			.61		1.711		1.711		
100111867	WESTON		FL		03/08/2017		.631		.66			.66		.697		.697		
100193293	PHILADELPHIA		PA		02/10/2025		.602		.8			.8		.610		.610		
100158685	MOBILE		AL		07/10/2024		.699		.26			.26		.725		.725		
100182044	FREEMOLD		NJ		12/12/2024		.635		.1			.1		.636		.636		
100202004	ALBANY		CA		03/18/2025		.756	.9				.9		.765		.765		
100013150	MODESTO		CA		05/25/2017		.642		.102			.102		.744		.744		
100025728	PORTLAND		OR		09/20/2018		1.022		.48			.48		1.070		1.070		
100138039	CHICAGO		IL		12/13/2023		.360							.360		.360		
100137116	CONCORD		NC		10/06/2023		.610		.15			.15		.625		.625		
100064272	ORLANDO		FL		07/01/2021		1.318	.31				.31		1.349		1.349		
100202870	PARISH		FL		03/24/2025		.766	.88				.88		.854		.854		
100013278	MIRAMAR		FL		05/25/2017		.640		.141			.141		.781		.781		
100100923	CREST HILL		IL		04/28/2023		.779	.28				.28		.807		.807		
100013279	OKHURST		NJ		05/25/2017		1.444		.197			.197		1.641		1.641		
100174266	TROUTMAN		NC		10/31/2024		1.047	.26				.26		1.073		1.073		
100245532	SILVER SPRINGS		AR		10/06/2025		.736							.736		.736		
100137798	SENECA FALLS		NY		12/08/2023		1.237	.1				.1		1.238		1.238		
100194829	COALA		FL		02/21/2025		.659		.14			.14		.673		.673		
100188651	SOCIAL CIRCLE		GA		07/09/2025		.680	.7				.7		.687		.687		
100152992	OCALA		FL		05/17/2024		1.392		.33			.33		1.425		1.425		
100178298	CAPITOL HEIGHTS		MD		11/19/2024		.605		.12			.12		.617		.617		
100202490	DAYTONA BEACH SHORES		FL		03/21/2025		.509	.3				.3		.512		.512		
100179572	BEAVERTON		OR		11/21/2024		.817		.61			.61		.878		.878		
100114009	BRIGHTON		CO		06/29/2023		.551	.294				.294		.845		.845		
100081117	RAPID CITY		MI		03/18/2022		2.781	.61				.61		2.842		2.842		
100014057	WARREN		NJ		05/25/2017		.716		.72			.72		.788		.788		
100127698	BRIDGEPORT		CT		09/08/2023		5.333		.59			.59		5.392		5.392		
100185374	SHERMAN		TX		12/20/2024		.633		.2			.2		.635		.635		
100111299	WEST DES MOINES		IA		06/29/2023		.532		.173			.173		.705		.705		
100116850	SELMA		CA		07/20/2023		.932		.56			.56		.988		.988		
100147857	PINEBEE GROVE		IL		04/08/2024		.753		.46			.46		.799		.799		
100175940	NAPLES		FL		11/14/2024		.683		.15			.15		.698		.698		
100180452	SAN ANTONIO		TX		11/25/2024		.667		.9			.9		.696		.696		
100025382	CHICAGO		IL		09/20/2018		.471		.358			.358		.829		.829		
100152901	COLUMBUS		OH		05/17/2024		1.106		.90			.90		1.196		1.196		
100114253	SAVAGE		MN		06/29/2023		1.045		.57			.57		1.102		1.102		
100272960	ALBURN		VA		01/15/2026		.212	.1				.1		.213		.213		
100115843	AZLE		TX		07/20/2023		5.151		.109			.109		5.260		5.260		
100014014	SULTAN		WA		05/25/2017		.622		.85			.85		.707		.707		
100175815	MONTICELLO		NY		11/12/2024		.597	.7				.7		.604		.604		
100081460	FULSHEAR		TX		03/18/2022		1.218		.37			.37		1.255		1.255		
100079092	COMING		GA		02/24/2022		2.159	.3				.3		2.162		2.162		
100132319	AUSTELL		GA		11/03/2023		.923		.231			.231		1.154		1.154		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100215592	HAZELTON	NO		06/12/2025		534		4			4		538	538			
100172243	ATHENS	GA		10/21/2024		718		1			1		719	719			
100190390	PHILADELPHIA	PA		01/23/2025		578		2			2		580	580			
100100721	CHICAGO	IL		04/28/2023		685		33			33		718	718			
100186861	SAINT AUGUSTINE	FL		12/30/2024		701		22			22		723	723			
100134942	HENDERSON	NV		10/30/2023		942							942	942			
100017605	SUNRISE	FL		04/26/2018		1,455		140			140		1,595	1,595			
100206207	OCEAN ISLE BEACH	NC		04/16/2025		659		50			50		709	709			
100135783	CHICO	CA		11/10/2023		992		298			298		1,290	1,290			
100179692	FRESNO	CA		11/21/2024		2,252		45			45		2,297	2,297			
100066979	SHELTON	IA		08/02/2021		1,481		3			3		1,484	1,484			
100247280	NORTHMOE	IN		10/23/2025		532		9			9		541	541			
100205907	CITRUS SPRINGS	FL		04/14/2025		642		5			5		647	647			
100182483	OCALA	FL		12/12/2024		1,155		43			43		1,198	1,198			
100181169	RIVIERA BEACH	FL		01/28/2025		609		13			13		622	622			
100061483	BAVEFIELD	CO		06/01/2021		1,424		6			6		1,430	1,430			
100113461	TULOCK	CA		06/29/2023		547		201			201		748	748			
100136223	HEDESVILLE	IN		11/20/2023		501		4			4		505	505			
100119522	DAVISVILLE	GA		07/28/2023		1,392		20			20		1,412	1,412			
100031272	PEMBROKE PINES	FL		03/29/2019		1,338		61			61		1,399	1,399			
100149154	HENDERSON	NV		04/22/2024		951		44			44		995	995			
100135906	FORT WORTH	TX		11/10/2023		664		20			20		684	684			
100159851	FRESNO	CA		07/15/2024		2,058		18			18		2,076	2,076			
100119436	LITTLE ELM	TX		07/31/2023		894		3			3		897	897			
100137998	BOLIVIA	NC		12/13/2023		716		48			48		764	764			
100081208	EDMOND	OK		03/18/2022		1,303		23			23		1,326	1,326			
100133721	ROSHARON	TX		10/23/2023		1,233		62			62		1,295	1,295			
100182260	PROVIDENCE VILLAGE	TX		12/12/2024		716		44			44		760	760			
100144053	NEUBERRY	FL		03/07/2024		762		47			47		809	809			
100247019	CROSBY	IN		10/22/2025		2,527		157			157		2,684	2,684			
100140107	FLORESVILLE	TX		01/09/2024		737		39			39		776	776			
100116404	BRYAN	TX		07/20/2023		831		191			191		1,022	1,022			
100185751	EVANSTON	IL		12/23/2024		579		3			3		582	582			
100044091	CLARK TOWNSHIP	NJ		08/19/2020		878		6			6		884	884			
100014150	NORTH PORT	FL		05/25/2017		2,073		141			141		2,214	2,214			
100194764	CITRUS SPRINGS	FL		02/21/2025		636		3			3		639	639			
100061239	KINGSLAND	TX		06/01/2021		3,034		12			12		3,046	3,046			
100133909	ROCKY HILL	CT		11/29/2023		510		11			11		521	521			
100152622	BAY CITY	TX		05/17/2024		994		4			4		998	998			
100148864	MERIDIANVILLE	AL		04/17/2024		1,369		41			41		1,410	1,410			
100115909	ROSHARON	TX		07/20/2023		2,493		122			122		2,615	2,615			
100127038	ELKHIDE	MO		06/30/2023		826		218			218		1,044	1,044			
100169992	ELBERTA	AL		01/21/2025		703		33			33		736	736			
100117083	BUFFALO	NY		07/20/2023		846		24			24		870	870			
100159390	PENDERGRASS	GA		07/15/2024		2,330		62			62		2,392	2,392			
100026051	ATLANTIC CITY	NJ		09/20/2018		30,297		21,681			21,681		51,978	51,978			
100130168	SCHILLER PARK	IL		11/15/2023		489		1			1		500	500			
100126802	PROVINCETOWN	MA		06/30/2023		527		351			351		878	878			
100117410	RICHMOND	TX		07/20/2023		858		252			252		1,110	1,110			
100149698	LONGS	SC		04/26/2024		696		7			7		703	703			
100070214	AUBURNDALE	FL		09/01/2021		1,442		48			48		1,490	1,490			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100100714	OREN	UT		04/28/2023		1,686		169			169		1,855	1,855			
100218717	ROSEBERG	TX		06/27/2025		10,661		599			599		11,260	11,260			
100011730	HERNDON	VA		03/08/2017		1,393		209			209		1,602	1,602			
100024558	PALMDALE	CA		09/20/2018		972		161			161		1,133	1,133			
100013506	LAS VEGAS	NV		05/25/2017		781		157			157		938	938			
100135822	PORT CLINTON	OH		11/10/2023		949		8			8		957	957			
100113369	CHICAGO	IL		06/29/2023		514		308			308		822	822			
100117365	ODDEE	FL		07/20/2023		1,178		19			19		1,197	1,197			
100152886	MIRLE BEACH	SC		05/17/2024		5,464		305			305		5,769	5,769			
100013835	SAN BERNARDINO	CA		05/25/2017		942		119			119		1,061	1,061			
100136276	PLANTATION	FL		11/20/2023		551		6			6		557	557			
100011533	WISLEY CAPEL	FL		03/08/2017		487		183			183		670	670			
100181887	CITRUS SPRINGS	FL		12/12/2024		636		15			15		651	651			
100158882	TILGHMAN	MD		07/12/2024		525		1			1		526	526			
100221711	BROADVIEW	IL		07/25/2025		10,529		93			93		10,622	10,622			
100082629	WALNUT CREEK	CA		04/14/2022		1,014		5			5		1,019	1,019			
100081201	DAYTONA BEACH	FL		03/18/2022		1,610		19			19		1,629	1,629			
100152627	RICHMOND HILL	GA		05/17/2024		601		2			2		603	603			
100220198	HOUSTON	TX		07/11/2025		845		4			4		849	849			
100135578	HOUSTON	TX		11/13/2023		1,943		12			12		1,955	1,955			
100011988	PERTH AMBOY	NJ		03/08/2017		1,629		122			122		1,751	1,751			
100017876	PASADENA	CA		05/30/2018		1,344		3			3		1,347	1,347			
100053557	FRISCO	CO		03/23/2021		(378)							(378)	(378)			
100029653	ALBUIN	WA		10/26/2018		1,588		66			66		1,634	1,634			
100205115	ADARSHVILLE	GA		04/11/2025		1,103		7			7		1,110	1,110			
100151574	GARNER	NC		05/30/2024		650		9			9		659	659			
100026246	DESOTO	TX		09/20/2018		563		119			119		682	682			
100128075	HPKINS	WV		09/08/2023		1,101		35			35		1,136	1,136			
100149351	SAN ANTONIO	TX		04/24/2024		748		41			41		789	789			
100148351	FORT WORTH	TX		04/12/2024		10,633		460			460		11,093	11,093			
100208559	ORLANDO	FL		04/29/2025		1,838		28			28		1,866	1,866			
100221988	SULPHUR	LA		07/22/2025		572		10			10		582	582			
100115012	LAS VEGAS	NV		07/14/2023		742		9			9		751	751			
100111449	SPARKS	NV		06/29/2023		471		98			98		569	569			
100133835	DALLAS	TX		10/20/2023		543							543	543			
100181978	BROKEN ARROW	OK		12/12/2024		608		12			12		620	620			
100024631	FARMINGTON	UT		09/20/2018		1,055		188			188		1,243	1,243			
100212114	SPOKANE	WA		05/22/2025		728		34			34		762	762			
100186643	ROSHARON	TX		12/30/2024		629		1			1		630	630			
100205940	MOXINEY	TX		04/15/2025		680		16			16		706	706			
100136873	LOS ANGELES	CA		12/21/2023		8,819		234			234		9,053	9,053			
100228475	LELAND	NC		06/11/2025		8,711		553			553		9,264	9,264			
100138323	ALBUQUERQUE	FL		12/18/2023		1,321		12			12		1,333	1,333			
100031408	NORTH BRANSON MO	NJ		03/29/2019		1,234		75			75		1,309	1,309			
100182019	MAJOR	TX		12/12/2024		9,440		373			373		9,813	9,813			
100013429	NORTH PORT	FL		05/25/2017		551		127			127		678	678			
100153314	SEGUIN	TX		05/30/2024		533		3			3		536	536			
100120737	WINSTON SALEM	NC		08/25/2023		630		2			2		632	632			
100012880	CHICAGO	IL		05/25/2017		1,183		176			176		1,359	1,359			
100136894	KNOXVILLE	TN		11/28/2023		604		18			18		622	622			
100043396	WASHINGTON	DC		06/13/2020		905		7			7		912	912			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031952	SOUTH OZNE PARK	NY		03/29/2019		1,480		.23			.23		1,503		1,503		
100023026	MANASSAS	VA		10/26/2018		383		.73			.73		466		466		
100071126	BALTIMORE	MD		10/01/2021		1,872		1			1		1,873		1,873		
100100130	MIAMI	FL		03/28/2023		575		.5			5		580		580		
100156888	TUNNEL HILL	GA		06/27/2024		566		.2			.2		568		568		
100025076	BROOKFIELD	CT		06/20/2018		671		.248			.248		919		919		
100203974	SPARTANBURG	SC		03/28/2025		574		.1			.1		575		575		
100131887	CHUNCHILLA	CA		10/06/2023		569		12			12		581		581		
100131889	CHUNCHILLA	CA		10/06/2023		569		12			12		581		581		
100129308	NORTH PORT	FL		09/25/2023		658		12			12		670		670		
100137011	DAPHNE	AL		11/28/2023		1,678		138			138		1,816		1,816		
100133479	FRIENDSWOOD	TX		10/19/2023		1,338							1,338		1,338		
100066890	PORT ST. LUCIE	FL		09/30/2022		1,563		.2			2		1,565		1,565		
100126822	LAS VEGAS	NV		06/30/2023		392		145			145		537		537		
100178273	CARROLLTON	GA		11/19/2024		648		9			9		657		657		
100083032	BAYVILLE	NY		05/11/2022		916		.7			.7		923		923		
100029881	LAS VEGAS	NV		10/26/2018		788		120			120		908		908		
100149371	Mt JULIET	TN		04/24/2024		5,380		.252			.252		5,632		5,632		
100027860	LYMAN	NE		10/26/2018		713		.183			.183		896		896		
100071260	BOYTON BEACH	FL		10/01/2021		897		.3			3		900		900		
100081276	WHITEFISH	MT		03/18/2022		1,208		.19			.19		1,227		1,227		
100148378	LOCKHART	TX		04/12/2024		874		.39			.39		913		913		
100136351	CHARLOTTE	NC		11/20/2023		611		.5			.5		616		616		
100186655	FLYSEAR	TX		12/30/2024		628		.1			.1		629		629		
100081503	SALT LAKE CITY	UT		03/18/2022		1,190		.31			.31		1,221		1,221		
100196265	RICHMOND HILL	GA		02/28/2025		823		.19			.19		842		842		
100202221	LA GRANGE	KY		04/17/2025		887		.4			.4		891		891		
100168505	MERCED	CA		09/30/2024		824		.40			.40		864		864		
100136218	RALEIGH	NC		11/20/2023		686		.11			.11		697		697		
100188784	NEW BRAUNFELS	TX		01/09/2025		738		.43			.43		781		781		
100100716	LANDOVER	ND		04/28/2023		854		.26			.26		880		880		
100219829	CORONA	TN		06/30/2025		864		.24			.24		888		888		
100183143	SHERIDAN	WY		02/10/2025		702		.43			.43		745		745		
100028517	COMPTON	CA		10/26/2018		762		125			125		887		887		
100190249	MAURERTOWN	VA		.01/22/2025		515		(.13)			(.13)		502		502		
100175988	SAVANNAH	GA		11/14/2024		1,154		.2			.2		1,156		1,156		
100182270	SAINT AUGUSTINE	FL		12/12/2024		678		.27			.27		705		705		
100135868	LA GRANDE	OR		11/08/2023		2,565		.27			.27		2,592		2,592		
100148394	SAN ANTONIO	TX		04/12/2024		758		.45			.45		803		803		
100116566	DORAL	FL		07/20/2023		836		184			184		1,020		1,020		
100173908	SAFORD	FL		11/25/2024		697		.24			.24		721		721		
100195440	CHARLOTTE	NC		02/24/2025		733		.60			.60		793		793		
100202024	SAN ANTONIO	TX		03/18/2025		549		(.14)			(.14)		535		535		
100028203	HOOD RIVER	OR		10/26/2018		828		.108			.108		936		936		
100195513	SHERMAN	TX		02/24/2025		760		.44			.44		804		804		
100136324	HOUSTON	TX		11/20/2023		692		.11			.11		703		703		
100028244	CHICAGO	IL		10/26/2018		626		.77			.77		703		703		
100081834	CYPRESS	TX		03/30/2022		650		.9			.9		659		659		
100000806	BRANTON	FL		09/27/2016		665		.51			.51		716		716		
100137078	VASS	NC		11/28/2023		949							949		949		
100013529	SANDY	UT		05/25/2017		913		.79			.79		992		992		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
10004566	WEST HARTFORD	CT		11/25/2020		619		143			143		762	762			
100144151	PRINCETON	IN		03/07/2024		660		35			35		695	695			
100136026	MAUIEE	HI		11/16/2023		1,764	2				2		1,766	1,766			
100175220	MONTGOMERY	AL		11/05/2024		2,344		50	2,344		50		2,394	2,394			
100113620	ASHBURN	VA		06/29/2023		587		265			265		852	852			
100116757	CONROE	TX		07/20/2023		866		229			229		1,095	1,095			
100167565	ALBEMARLE	NC		09/19/2024		697		1			1		698	698			
100167568	ALBEMARLE	NC		09/19/2024		697		1			1		698	698			
100133620	SALINAS	CA		05/25/2017		2,066		700			700		2,766	2,766			
100026587	FONTANA	CA		09/26/2018		1,728		19			19		1,747	1,747			
100100390	COEVILLE	AL		04/27/2023		602	2				2		604	604			
100112246	MARIETTA	GA		06/29/2023		2,512		334			334		2,846	2,846			
100136647	YOUNGSVILLE	LA		11/27/2023		2,666	75				75		2,741	2,741			
100026492	SACRAMENTO	CA		09/26/2018		282		174			174		456	456			
100116881	FLOWER MOUND	TX		07/20/2023		581		27			27		608	608			
100134710	TAMPA	FL		10/30/2023		517	(1)				(1)		516	(1)			
100152552	DURHAM	NC		05/17/2024		674	2				2		676	676			
100127562	ZEBULON	NC		09/08/2023		1,136		11			11		1,147	1,147			
100157518	LONGS	SC		07/09/2024		4,938		206			206		5,144	5,144			
100152636	BAY MINETTE	AL		05/17/2024		724		60			60		784	784			
100202536	WAKE FOREST	NC		03/21/2025		688		35			35		723	723			
100024748	INWOOD	WV		09/20/2018		1,317		526			526		1,843	1,843			
100229483	MADISON	W		06/15/2025		1,673		44			44		1,717	1,717			
100064462	RUSKIN	FL		07/01/2021		1,633		61			61		1,694	1,694			
100087209	AVONDALE	AZ		10/25/2022		1,218		24			24		1,242	1,242			
100100312	KIMBOLTON	OH		04/27/2023		1,123		85			85		1,208	1,208			
100111476	ARLINGTON	VA		06/29/2023		646		360			360		1,006	1,006			
100030730	SACRAMENTO	CA		04/09/2019		684		77			77		761	761			
100010684	DESBY	GBR		12/23/2016		174		16			16		190	190			
100029683	WOODBRIDGE	VA		10/26/2018		1,069		156			156		1,225	1,225			
100060961	NORCROSS	GA		03/18/2022		1,257		52			52		1,309	1,309			
100137336	ORLANDO	FL		12/01/2023		527		4			4		531	531			
100209510	COLUMBUS	OH		04/29/2025		601		7			7		608	608			
100160975	SAINT AUGUSTINE	FL		07/24/2024		729		28			28		757	757			
100017666	WINDSORCKET	RI		04/26/2018		663		152			152		815	815			
100162664	OCALA	FL		06/12/2024		670		34			34		704	704			
100180418	ANNA	TX		11/25/2024		1,256		9			9		1,265	1,265			
100150738	WYLE	TX		05/06/2024		643		11			11		654	654			
100129308	HAMILTON TOWNSHIP	NJ		09/27/2023		519		(24)			(24)		495	495			
100023614	GREENBELT	MD		10/26/2018		1,175		175			175		1,350	1,350			
100081066	MIAMI	FL		03/18/2022		6,953		365			365		6,948	6,948			
100114529	ATLANTA	GA		06/29/2023		484		238			238		722	722			
100189815	CHINA SPRING	TX		01/21/2025		703		44			44		747	747			
100116945	AURORA	CO		07/20/2023		2,937		(55)			(55)		2,882	2,882			
100196510	BALTIMORE	CT		11/20/2023		511		3			3		514	514			
100117146	OCEANSIDE	CA		07/20/2023		3,416		443			443		3,859	3,859			
100028223	SAN DIEGO	CA		10/26/2018		750		112			112		862	862			
100012766	MODESTO	CA		05/25/2017		1,500		547			547		2,047	2,047			
100012318	POINCIPE BEACH	FL		05/25/2017		1,622		238			238		1,860	1,860			
100011680	HOPKINS	MIN		03/08/2017		1,256		168			168		1,424	1,424			
100013664	HOFFMAN ESTATES	IL		05/25/2017		4,086		275			275		4,361	4,361			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100100781	HYATTSVILLE	MD		04/28/2023		974		102			102		1,076	1,076			
10067069	NORTH PLAINFIELD	NJ		06/02/2021		1,538		37			37		1,385	1,385			
100136392	JASPER	AL		11/20/2023		641	26	26					667	667			
100202925	FORT WORTH	TX		03/21/2025		685		36			36		721	721			
100000340	PEARLAND	TX		09/27/2016		1,551		12			12		1,563	1,563			
100181922	OSOLA	FL		12/12/2024		681		20			20		701	701			
100185735	MIRLIE BEACH	SC		12/23/2024		562		1			1		563	563			
100148066	SAINT AUGUSTINE	FL		04/12/2024		2,040		89			89		2,129	2,129			
100081045	MERIDIAN	ID		03/18/2022		2,406		91			91		2,497	2,497			
100158044	SPRINGFIELD	VA		07/09/2024		549		7			7		556	556			
100011403	ALBUQUERQUE	NM		12/23/2016		1,458		334			334		1,792	1,792			
100185394	OSOLA	FL		12/20/2024		691		26			26		717	717			
100156767	EDMOND	OK		06/26/2024		602		15			15		617	617			
100188826	WARTHICK	NY		01/09/2025		2,780		28			28		2,808	2,808			
100027852	LACEY	WA		10/26/2018		837		73			73		910	910			
100063034	LAWRENCE	KS		07/01/2021		1,154		3			3		1,157	1,157			
100146751	BALTIMORE	MD		03/20/2024		589		7			7		596	596			
100182264	OSOLA	FL		12/12/2024		707		42			42		749	749			
100179900	OSOLA	FL		11/25/2024		713		36			36		749	749			
100116887	NEW LONDON	CT		07/20/2023		826		222			222		1,048	1,048			
100113849	AFTON	MI		06/29/2023		5,241		147			147		5,388	5,388			
100186394	HOUSTON	TX		12/30/2024		709		36			36		745	745			
100101519	ROSHARON	TX		04/26/2023		3,142		209			209		3,351	3,351			
100066911	ZEPHYRHILLS	FL		08/02/2021		1,435		7			7		1,442	1,442			
100175376	OSOLA	FL		11/05/2024		714		6			6		720	720			
100164643	CONROE	TX		08/21/2024		630		17			17		647	647			
100171797	MIRLIE BEACH	SC		10/17/2024		764		2			2		766	766			
100030341	NORWALK	CT		12/20/2018		1,593		90			90		1,683	1,683			
100179513	MONTGOMERY	AL		11/21/2024		609		11			11		620	620			
100081111	CHATTANOOGA	TN		03/18/2022		1,226		37			37		1,263	1,263			
100117109	ATLANTA	GA		07/20/2023		794		106			106		900	900			
100121038	HOLLAND	MI		08/30/2023		2,663		27			27		2,690	2,690			
100171313	CLERMONT	FL		07/20/2023		902		263			263		1,165	1,165			
100010798	CHICAGO	IL		01/21/2017		1,005		139			139		1,144	1,144			
100029228	NORTH FORK	CA		10/26/2018		534		174			174		708	708			
100111925	HAVERTOWN	PA		06/29/2023		2,297		370			370		2,667	2,667			
100205929	CASA GRANDE	AZ		04/15/2025		640		4			4		644	644			
100038624	DUBLIN	CA		09/27/2019		18							19	19			
100195074	KENNESVILLE	NC		02/24/2025		656		47			47		703	703	17	(15)	3
100212216	ALBUQUERQUE	NM		05/22/2025		602		1			1		603	603			
100180433	SAN MARCOS	TX		11/25/2024		671		1			1		672	672			
100013302	GIG HARBOR	WA		05/25/2017		926		58			58		984	984			
100028155	GREEN COVE SPRINGS	FL		10/26/2018		607		81			81		688	688			
100180289	BULLHEAD CITY	AZ		11/25/2024		701		11			11		712	712			
100206641	JOHNSTOWN	OH		04/24/2025		535		10			10		545	545			
100116834	HOMESTEAD	FL		07/20/2023		795		117			117		912	912			
100156693	TUNEL HILL	GA		06/27/2024		559		2			2		561	561			
100156608	TUNEL HILL	GA		06/21/2024		559		2			2		561	561			
100128071	SPRING HILL	TN		09/08/2023		4,440		131			131		4,571	4,571			
100179694	LOVELL	WA		11/25/2024		659		8			8		667	667			
100268731	LAS CRUCES	NM		12/29/2025		216					9		225	225			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013294	CHICAGO	IL		06/25/2017		571		121			121		692				
100140063	SAINT AUGUSTINE	FL		01/09/2024		735		32			32		767				
1000135813	DAYTONA BEACH	FL		11/10/2023		2,262		22			22		2,284	2,284			
100180367	GARLAND	TX		11/25/2024		922		16			16		938	938			
100025246	MEDFORD	OR		09/20/2018		542		109			109		651	651			
100014176	SACRAMENTO	CA		06/25/2017		598		93			93		691	691			
100081390	BOZEMAN	MT		03/18/2022		1,195		19			19		1,214	1,214			
100226673	ROSELLE	NJ		07/30/2025		970		7			7		977	977			
100215616	BOLIVIA	NC		06/12/2025		1,284		68			68		1,352	1,352			
100029264	MODESTO	CA		10/26/2018		687		152			152		839	839			
100030927	OAKLAND	CA		04/09/2019		1,526		114			114		1,640	1,640			
100115061	DULUTH	GA		07/14/2023		707		12			12		719	719			
100176907	ASHLAND	WA		11/15/2024		888		12			12		900	900			
100196510	ELGIN	IL		11/20/2023		517		3			3		520	520			
100227059	DAYTON	OR		07/30/2025		669		24			24		693	693			
100161112	CAMBRIDGE	MA		07/24/2024		662		21			21		683	683			
100153287	LANDIS	NC		05/30/2024		601		4			4		605	605			
100128010	SEQUOACHE	TN		09/08/2023		1,061		86			86		1,147	1,147			
100043056	GRANDA HILLS	CA		05/28/2020		4,789		160			160		4,949	4,949			
100221769	SAN TAN VALLEY	AZ		07/25/2025		529		1			1		530	530			
100116564	WESLEY CAPEL	FL		07/20/2023		562		32			32		594	594			
100193669	TOLESON	MO		11/20/2023		508		4			4		512	512			
100182274	KENNESVILLE	NC		12/12/2024		682		31			31		713	713			
100011737	FREDERICK	MD		03/08/2017		833		147			147		980	980			
100148792	ROSHARON	TX		04/17/2024		870		51			51		921	921			
100179098	NEW BRAUNFELS	TX		11/25/2024		705		41			41		746	746			
100112067	ATLANTA	GA		06/29/2023		688		314			314		1,002	1,002			
100152455	HARRISON	ID		05/17/2024		632		14			14		646	646			
100013803	GRESHAM	OR		05/25/2017		1,332		89			89		1,421	1,421			
100149116	ELLI SVILLE	MO		04/22/2024		600		2			2		602	602			
100148441	OCALA	FL		04/12/2024		693		18			18		711	711			
100013859	ISSQUAH	WA		05/25/2017		1,016		145			145		1,161	1,161			
100185126	FORT PIERCE	FL		12/20/2024		603		11			11		614	614			
100228323	CINCINNATI	KY		09/11/2025		655		9			9		664	664			
100179883	MORRISVILLE	NC		11/25/2024		939		4			4		943	943			
100198342	FORT PIERCE	FL		12/18/2023		706		7			7		713	713			
100188749	EDMOND	OK		01/09/2025		651		7			7		658	658			
100116822	LAS VEGAS	NV		07/20/2023		1,017		58			58		1,075	1,075			
100150628	CHEAPEAKE	VA		05/03/2024		1,751		23			23		1,774	1,774			
100181566	CONWAY	NH		12/12/2024		922		16			16		938	938			
100060989	BROOKSHIRE	TX		03/18/2022		1,199		29			29		1,228	1,228			
100081410	LAWRENCEVILLE	GA		03/18/2022		1,228		53			53		1,281	1,281			
100026913	CAMP SPRINGS	MO		09/26/2018		762		197			197		959	959			
100136786	KINSTON	NY		11/27/2023		494		(20)			(20)		474	474			
100148413	OKLAHOMA CITY	OK		04/12/2024		718		25			25		743	743			
100158161	KISSIMEE	FL		07/09/2024		603		12			12		615	615			
100160986	SAINT AUGUSTINE	FL		07/24/2024		828		20			20		848	848			
100193131	BETHLEHEM	PA		02/10/2025		658		46			46		704	704			
100114428	MARTINSBURG	WV		06/29/2023		470		186			186		656	656			
100116728	BELL	CA		07/20/2023		734		69			69		803	803			
100213877	HOUSTON	TX		05/29/2025		651		36			36		687	687			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030951	JACKSONVILLE	FL		03/29/2019		443		135					578	578			
100246398	ATLANTA	GA		10/15/2025		568							568				
100193251	JONESBORO	GA		02/10/2025		837		48			48		885	885			
100112362	SPokane	WA		06/29/2023		288	236	236					524	524			
100028774	LAUREHILL	FL		10/26/2018		571		96			96		667	667			
100024936	KISSIMEE	FL		09/20/2018		943		109			109		1052	1052			
100182126	OCEAN ISLE BEACH	NC		12/12/2024		632		22			22		654	654			
100013402	BANNING	CA		05/25/2017		1,566		78			78		1,644	1,644			
100170466	PEY	GA		10/09/2024		611		9			9		620	620			
100261324	FAIRBURYVILLE	TX		12/08/2025		1,103		26			26		1,129	1,129			
100179910	ROSHARON	TX		11/25/2024		665		16			16		681	681			
100133383	GREENSBORO	NC		11/21/2023		842		20			20		862	862			
100146731	INDEPENDENCE	IN		03/20/2024		591		1			1		592	592			
100159282	RIDGEFIELD	WA		07/15/2024		9,188		155			155		9,343	9,343			
100153224	TEIPLE	GA		05/30/2024		620		9			9		629	629			
100110549	SANIT AUGUSTINE	FL		06/30/2023		971		8			8		979	979			
100216073	NORTH CHARLESTON	SC		06/17/2025		541		7			7		548	548			
100141647	CYPRESS	TX		07/30/2024		624							624	624			
100117220	KATY	TX		07/20/2023		891		9			9		900	900			
100043250	CANTON	OH		06/13/2020		134		16			16		150	150			
100031156	FONTANA	CA		03/29/2019		1,466		104			104		1,570	1,570			
100087163	CANTON	OH		10/25/2022		1,931		130			130		2,061	2,061			
100026508	MIAMI	FL		09/26/2018		285		905			905		1,190	1,190			
100133059	HOUSTON	TX		11/29/2023		522	(5)	(5)			(5)		517	517			
100194773	MODONOUGH	GA		02/21/2025		770		34			34		804	804			
100221223	MODESTO	CA		07/21/2025		572		6			6		578	578			
100161985	ALBUQUERQUE	NC		07/25/2024		648		2			2		650	650			
100221160	ATLANTA	GA		07/21/2025		591							591	591			
100111370	MIAMI	FL		06/29/2023		5,448		158			158		5,606	5,606			
100193070	OCALA	FL		02/10/2025		733		72			72		805	805			
100181632	LAS VEGAS	NV		12/11/2024		584		3			3		587	587			
100110556	PORT SAINT JOE	FL		06/30/2023		30,793		1,437			1,437		32,230	32,230			
100204902	PHOENIX	AZ		04/09/2025		277		1			1		278	278			
100175993	MURRELLS INLET	SC		11/14/2024		588		17			17		605	605			
100013757	SAN PABLO	CA		05/25/2017		1,379		185			185		1,564	1,564			
100148345	HUNTSVILLE	UT		04/12/2024		1,193		43			43		1,236	1,236			
100063929	CRESTON	OH		07/01/2021		437		7			7		444	444			
100134691	CARTERSVILLE	GA		10/30/2023		685		(14)			(14)		671	671			
100031181	NAPLES	FL		03/29/2019		1,569		261			261		1,830	1,830			
100064521	MIDDLETOWN	NJ		07/01/2021		1,278		16			16		1,294	1,294			
100113104	DOUGLASVILLE	GA		06/29/2023		266		204			204		470	470			
100103209	ORLANDO	FL		04/21/2023		534	(21)				(21)		513	513			
100182130	OCALA	FL		12/12/2024		625		8			8		633	633			
100087940	DALLAS	TX		10/25/2022		645		4			4		649	649			
100067108	AURORA	CO		06/02/2021		1,717		45			45		1,762	1,762			
100212322	PHILADELPHIA	PA		05/28/2025		550		4			4		554	554			
100027004	ROCKLIN	CA		09/26/2018		4,988		19			19		4,407	4,407			
100190868	NORTH TOWANDA	NY		01/28/2025		921		8			8		929	929			
100168702	POINCIANA	FL		09/25/2024		608							608	608			
100030223	RANDALLSTOWN	MD		12/20/2018		3,990		281			281		4,271	4,271			
100031447	REDLANDS	CA		03/29/2019		850		72			72		922	922			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100160216	LURAY	VA		07/18/2024		652		27			27		679				
100061041	DISTRICT HTS	MD		06/01/2021		1,753		7			7		1,760				
100147933	ATHENS	GA		04/08/2024		912		24			24		936				
100212569	MABLE FALLS	TX		05/28/2025		559		8			8		567				
100028436	OROSI	CA		10/26/2018		10,997		995			995		11,992				
100039302	WHITTIER	CA		04/09/2019		997		102			102		1,099				
100226868	BAKERSFIELD	CA		09/26/2018		646		100			100		746				
100012636	PEMBROKE PINES	FL		05/25/2017		745		183			183		928				
100030733	GAINESVILLE	VA		04/09/2019		912		133			133		1,045				
100152636	BRYAN	TX		05/17/2024		2,678		54			54		2,732				
100132476	FRESNO	CA		11/03/2023		557		12			12		569				
100136238	PADUCAH	KY		11/20/2023		604		45			45		649				
100087246	CLYDE A	VA		10/25/2022		876		64			64		940				
100120735	LIBERTY HILL	TX		08/25/2023		665		1			1		666				
100026195	AMT OCH	CA		09/20/2018		836		124			124		960				
100030407	STATEN ISLAND	NY		12/20/2018		598		180			180		778				
100179729	COLUMBUS	GA		11/21/2024		1,413		66			66		1,479				
100185419	BRACENTON	FL		12/20/2024		992		14			14		1,006				
100201442	ATLANTA	GA		03/12/2025		570		1			1		571				
100234866	NEUBOURPORT	MA		08/28/2025		578		1			1		579				
100081080	GERBERTOWN	TX		03/18/2022		1,265		31			31		1,296				
100081371	WEST NEW YORK	NJ		03/18/2022		2,545		57			57		2,602				
100164760	MILTON	GA		08/26/2024		649		25			25		674				
100043230	KENNER	LA		08/13/2020		714		76			76		790				
100116954	MIAMI	FL		07/20/2023		901		269			269		1,170				
100060891	BATOWN	TX		06/01/2021		563		2			2		565				
100157999	OCALA	FL		07/09/2024		651		48			48		699				
100119111	KATY	TX		07/28/2023		1,027		41			41		1,068				
100226085	OCALA	FL		07/30/2025		1,690		35			35		1,725				
100151554	LAKE WALES	FL		05/10/2024		625		16			16		641				
100152698	CORAPOLIS	PA		05/17/2024		631		14			14		645				
100214697	MANASSAS	VA		06/11/2025		568		6			6		574				
100081425	ANNA	TX		03/18/2022		1,567		70			70		1,637				
100750238	PHILLIPSBURG	NJ		12/01/2021		921		(10)			(10)		911				
100102433	MUFFEESBORO	TN		06/07/2023		933		13			13		946				
100146662	BAKERSFIELD	CA		03/20/2024		571		7			7		578				
100181571	SOUTHINGTON	CT		12/09/2024		335		(15)			(15)		320				
100032019	WASHINGTON	DC		03/29/2019		832		75			75		907				
100115679	ROCKWALL	TX		07/20/2023		832		85			85		840				
100030684	CHARLOTTE	NC		04/09/2019		1,708		249			249		1,957				
100023945	CHICAGO	IL		10/26/2018		556		83			83		639				
100148340	DAPHNE	AL		04/12/2024		739		24			24		763				
100132278	SPRING HILL	TN		11/03/2023		3,604		36			36		3,640				
100013963	FREMONT	CA		05/25/2017		1,093		79			79		1,172				
100181976	VINENUECA	NV		12/12/2024		626		5			5		631				
100268560	VIRGINIA BEACH	VA		12/29/2025		404		2			2		406				
100189665	ROGERS	AR		02/10/2025		596		9			9		605				
100150629	ARLINGTON	VA		05/03/2024		1,406		12			12		1,418				
100218246	OUTLER BAY	FL		06/26/2025		887		20			20		907				
100043321	CHICAGO	IL		06/13/2020		618		149			149		767				
100137743	JACKSONVILLE	FL		12/08/2023		665		59			59		724				

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100140162	CYPRESS	TX		01/09/2024		1,410		41					1,451	1,451			
100165066	NORTH LAS VEGAS	NV		12/20/2024		594							594	594			
100180291	NEW FRANKLIN	OH		11/25/2024		605		1			1		606	606			
100014657	GAINESVILLE	VA		09/21/2017		4,275		420			420		4,695	4,695			
100179879	PROVIDENCE VILLAGE	TX		11/25/2024		637		8			8		645	645			
100128116	CLARKSVILLE	TN		09/08/2023		714		27			27		741	741			
100127391	PORTLAND	OR		09/08/2023		576		14			14		590	590			
100147306	OCALA	FL		04/08/2024		691		14			14		705	705			
100182419	TEBIE	AZ		12/12/2024		593		11			11		594	594			
100200400	KITTY HAWK	NC		03/10/2025		1,249		30			30		1,279	1,279			
100128355	ATLANTA	GA		09/14/2023		607		5			5		612	612			
100116770	MORENO VALLEY	CA		07/20/2023		905		175			175		1,080	1,080			
100161910	HIGH POINT	NC		07/31/2024		542							542	542			
100116737	JACKSONVILLE	FL		07/20/2023		873		101			101		974	974			
100029008	STOCKTON	CA		10/26/2018		926		350			350		1,276	1,276			
100012887	LAS VEGAS	NV		05/25/2017		400		139			139		539	539			
100219698	FORT WORTH	TX		07/07/2025		639		9			9		648	648			
100129427	OCALA	FL		09/29/2023		2,632		23			23		2,655	2,655			
100147789	NORTH CHESTERFIELD	VA		04/08/2024		583		5			5		588	588			
100150514	OCALA	FL		05/03/2024		668		25			25		693	693			
100199800	SAINT AUGUSTINE	FL		01/21/2025		635		13			13		648	648			
100043467	MIAMI	FL		06/13/2020		786		(123)			(123)		663	663			
100180607	POIELL	TN		11/26/2024		577		6			6		583	583			
100186962	GRAHAM	WA		01/07/2025		707		19			19		726	726			
100029812	WASILLA	AK		10/26/2018		1,097		114			114		1,211	1,211			
100116744	CLARKSVILLE	TN		07/20/2023		870		252			252		1,122	1,122			
100149341	NORTH WATTLE BEACH	SC		04/24/2024		579		8			8		587	587			
100158766	STILLWATER	OK		07/10/2024		1,386		13			13		1,399	1,399			
100243763	PORTERVILLE	CA		09/29/2025		542		4			4		546	546			
100247313	OVERTON	NE		10/24/2025		721		4			4		725	725			
100026937	JUPITER	FL		09/26/2018		2,245		564			564		2,809	2,809			
100032048	INGLEWOOD	CA		03/29/2019		1,065		95			95		1,160	1,160			
100030351	COVINA	CA		12/20/2018		1,944		176			176		2,120	2,120			
100142925	LEXINGTON	KY		02/08/2024		628		9			9		637	637			
100011010	BERWIN	PA		12/23/2016		487		238			238		725	725			
100156877	PHILADELPHIA	PA		06/21/2024		505		(25)			(25)		480	480			
100038795	DUBLIN	CA		09/21/2019		2,887		788			788	(211)	3,464	3,681	277	(50)	227
100151516	RICHMOND	TX		05/10/2024		2,245		108			108		2,353	2,353			
100090778	PASADENA	CA		01/13/2023		612		24			24		636	636			
100013860	GREENACRES	FL		05/25/2017		783		106			106		889	889			
100061481	JASPER	AL		06/01/2021		902		4			4		906	906			
100182436	FORT WORTH	TX		12/12/2024		775		20			20		795	795			
100157924	JONESBORO	GA		07/09/2024		575		17			17		592	592			
100048660	DES PLAINES	IL		11/20/2020		642		198			198		840	840			
100087161	THE COLONY	TX		10/25/2022		1,007		69			69		1,076	1,076			
100060964	LEESBURG	VA		06/01/2021		1,764		7			7		1,771	1,771			
100031305	SUNRISE	FL		03/29/2019		395		112			112		697	697			
100120742	AURORA	CO		08/25/2023		369		7			7		376	376			
100182421	ROUND ROCK	TX		12/12/2024		631		23			23		654	654			
100031924	BENICIA	CA		03/29/2019		1,402		23			23		1,425	1,425			
100149469	ROSENBERG	TX		04/24/2024		652		5			5		657	657			

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100141348	ST. CLOUD	FL		01/30/2024		714		(5)			(5)		709	709	709		
100195482	BETHLEHEM	PA		02/24/2025		682		46			46		728	728	728		
100193123	BETHLEHEM	PA		02/10/2025		675		53			53		728	728	728		
100116650	ROSENBERG	TX		07/20/2023		842		235			235		1,077	1,077	1,077		
100031301	CHICAGO	IL		03/29/2019		311		100			100		411	411	411		
100152505	SAINT AUGUSTINE	FL		06/17/2024		981		35			35		1,016	1,016	1,016		
100175621	BOSSIER CITY	LA		11/12/2024		2,208		36			36		2,244	2,244	2,244		(253)
100100481	PHILADELPHIA	PA		04/27/2023		821		112			112		933	933	933		
100182047	KYLE	TX		12/12/2024		646		12			12		658	658	658		
100186618	ROCKPORT	TX		12/30/2024		675		25			25		700	700	700		
100011541	RIVERVIEW	FL		03/08/2017		617		150			150		767	767	767		
100116570	BOXELIA	FL		07/20/2023		549		12			12		561	561	561		
100012133	L'VNN	WA		03/08/2017		1,454		256			256		1,710	1,710	1,710		
100026590	MINEN	WV		09/26/2018		1,433		22			22		1,455	1,455	1,455		
100024915	LAS VEGAS	NV		09/20/2018		531		94			94		625	625	625		
100136558	CENTERTON	AR		11/20/2023		553		13			13		566	566	566		
100012267	PORT SAINT LUCIE	FL		04/28/2017		536		164			164		700	700	700		
100151468	ATLANTA	GA		05/10/2024		538		1			1		539	539	539		
100081316	GILBERT	AZ		03/18/2022		1,202		33			33		1,235	1,235	1,235		
100026122	SALINAS	CA		09/20/2018		1,107		137			137		1,244	1,244	1,244		
100060629	TIGARD	OR		06/01/2021		1,709		7			7		1,716	1,716	1,716		
100029475	PORTLAND	OR		10/26/2018		1,221		75			75		1,296	1,296	1,296		(214)
100172440	HARVEST	AL		10/23/2024		860							860	860	860		
100026008	ALBRIGHTSVILLE	PA		09/20/2018		409		228			228		637	637	637		
100219242	HELLERTOWN	PA		06/30/2025		568		1			1		569	569	569		
100081196	BUDA	TX		03/18/2022		2,360		79			79		2,439	2,439	2,439		
100186980	RIVERTON	UT		01/07/2025		583		8			8		591	591	591		
100114876	DRIPPING SPRINGS	TX		07/14/2023		2,498		10			10		2,508	2,508	2,508		
100155345	EVANS	CO		11/13/2023		4,080		39			39		4,119	4,119	4,119		
100013471	BROOKLYN PARK	MINN		05/25/2017		477		136			136		613	613	613		
100182240	TAMPA	FL		12/12/2024		684		35			35		719	719	719		
100215339	CASPER	WY		06/12/2025		741		22			22		763	763	763		
100180982	OAK CREEK	WI		11/25/2024		672		13			13		685	685	685		
100112013	VAL RICO	FL		06/29/2023		417		332			332		749	749	749		
100087295	WINDSOCKET	RI		10/25/2022		855		74			74		929	929	929		
100011378	LAKE WORTH	FL		01/27/2017		1,587		111			111		1,698	1,698	1,698		
100026001	LOS ANGELES	CA		09/20/2018		979		44			44		1,023	1,023	1,023		
100116703	ATLANTA	GA		07/20/2023		762		40			40		802	802	802		
100030570	TRACY	CA		03/29/2019		4,860		97			97		4,957	4,957	4,957		
100179636	NEW BRAUNFELS	TX		11/25/2024		695		40			40		735	735	735		
100174352	LOMA	LA		10/31/2024		736		25			25		761	761	761		
100127545	MURFREESBORO	TN		09/08/2023		735		48			48		783	783	783		
100137600	EL PASO	TX		12/08/2023		854		12			12		866	866	866		
100042996	PICO RIVERA	CA		05/28/2020		4,254		32			32		4,286	4,286	4,286		
100027782	CHICAGO	IL		10/26/2018		740		307			307		1,047	1,047	1,047		
100137583	NORMAN	OK		12/08/2023		838		7			7		845	845	845		
100149628	ROCKPORT	TX		04/29/2024		472		6			6		478	478	478		
100193124	BETHLEHEM	PA		02/10/2025		959		75			75		1,034	1,034	1,034		
100087177	NORTH MYRTLE BEACH	SC		10/25/2022		6,090		248			248		6,338	6,338	6,338		
100031894	WEST SACRAMENTO	CA		03/29/2019		886		112			112		998	998	998		
100061470	JONESBORO	GA		06/01/2021		1,376		6			6		1,382	1,382	1,382		

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	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026010	HEREFORD	AZ		09/20/2018		1,066		61			61		1,127	1,127			
10013222	GRIDLEY	CA		05/25/2017		561		125			125		686	686			
100228672	HUMELSTOWN	PA		06/11/2025		591		11			11		602	602			
100026851	CORONA	CA		09/26/2018		2,198		9			9		2,207	2,207			
100151618	SKYRNA	GA		05/10/2024		576		5			5		581	581			
100110387	DENVER	CO		06/29/2023		460		28			28		488	488			
100167524	PEARLAND	TX		02/20/2025		741		2			2		743	743			
100081821	SAN JOSE	CA		03/18/2022		5,029		48			48		5,077	5,077			
100179725	NEW BRAUNFELS	TX		11/21/2024		702		37			37		739	739			
100112155	MIAMI	FL		06/29/2023		476		288			288		744	744			
100255862	MASTIC	NY		09/20/2018		2,112		441			441		2,553	2,553			
100159526	SAINT AUGUSTINE	FL		07/15/2024		861		23			23		884	884			
100031900	ORLANDO	FL		03/29/2019		1,214		101			101		1,315	1,315			
100152802	PANAMA CITY BEACH	FL		05/17/2024		592		5			5		597	597			
100138233	CEMENT CITY	MI		12/14/2023		504		(5)			(5)		499	499			
100128042	MC MINNIVILLE	TN		09/08/2023		844		30			30		874	874			
100087151	BETHANY	CT		10/25/2022		867		42			42		909	909			
100146754	LAS VEGAS	NV		03/20/2024		579		5			5		584	584			
100043806	EVERETT	WA		06/13/2020		882		(159)			(159)		723	723			
100012820	WASHINGTON	DC		05/25/2017		764		71			71		835	835			
100116796	CARROLLTON	GA		07/20/2023		1,081		296			296		1,377	1,377			
100043480	TALLAHASSEE	FL		06/13/2020		1,763		(323)			(323)		1,440	1,440			
100180283	HOUSTON	TX		11/25/2024		564		2			2		566	566			
100179716	OKLAHOMA CITY	OK		11/21/2024		744		59			59		803	803			
100162875	SAINT AUGUSTINE	FL		06/12/2024		653		18			18		671	671			
100152337	CORPUS CHRISTI	TX		05/17/2024		763		43			43		806	806			
100194820	PORT CHARLOTTE	FL		02/21/2025		623		9			9		632	632			
100169125	CALERA	AL		09/27/2024		730		15			15		745	745			
100169128	CALERA	AL		09/27/2024		730		15			15		745	745			
100169129	CALERA	AL		09/27/2024		730		15			15		745	745			
100169130	CALERA	AL		09/27/2024		730		15			15		745	745			
100168030	IRVINE	CA		09/20/2024		617		4			4		621	621			
100082600	WABRHAM	WA		04/14/2022		948		1			1		949	949			
100136423	VENICE	CA		11/20/2023		22,522		290			290		22,812	22,812			
100185088	DUNCANVILLE	TX		12/20/2024		2,294		42			42		2,336	2,336			
100185952	NORTH READING	MA		12/26/2024		624		8			8		632	632			
100012229	ABINGDON	MD		04/28/2017		601		84			84		685	685			
100169897	LAS VEGAS	NV		01/21/2025		867		40			40		727	727			
100202572	SAINT AUGUSTINE	FL		03/21/2025		657		31			31		688	688			
100236530	WINTER SPRINGS	FL		09/12/2025		564		5			5		569	569			
100115092	SKYRNA	GA		07/14/2023		670		3			3		673	673			
100137002	EDEM PRAIRIE	WI		11/28/2023		533		1			1		534	534			
100171803	CONCORD	NC		10/17/2024		767		17			17		784	784			
100120767	BATON ROUGE	LA		08/25/2023		965		1			1		966	966			
100162690	SUITE CITY	NC		06/12/2024		620		6			6		626	626			
100182242	KYLE	TX		12/12/2024		754		69			69		823	823			
100117712	LOS ANGELES	CA		07/20/2023		718		35			35		753	753			
100148064	VENUELL	NC		04/10/2024		4,665		48			48		4,713	4,713			
100162845	NEW BRAUNFELS	TX		06/12/2024		685		32			32		717	717			
100134908	DORAL	FL		10/30/2023		943		(5)			(5)		938	938			
100149377	MANOR	TX		04/24/2024		624		14			14		638	638			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100153249	LEONARD	TX		05/30/2024		1,122		35			35		1,157	1,157			
100026502	SAN JUAN CAPISTRANO	CA		09/26/2018		1,229		23			23		1,252	1,252			
100272082	EVANS	CO		01/08/2026		351							351	351			
100152207	FRESNO	CA		05/17/2024		1,338		98			98		1,436	1,436			
100152298	SAN ANTONIO	TX		05/17/2024		1,303		73			73		1,376	1,376			
100014119	HIJALEAH	FL		05/25/2017		1,061		344			344		1,405	1,405			
100012720	TAMPA	FL		05/25/2017		610		75			75		685	685			
100025400	MIRAMAR	FL		09/20/2018		674		86			86		760	760			
100114072	AUBURN	IA		06/29/2023		614		70			70		684	684			
100061214	PALMDALE	CA		06/01/2021		987		4			4		991	991			
100012161	NEPTUNE	NJ		03/08/2017		1,071		95			95		1,166	1,166			
100169867	LURAY	VA		09/30/2024		692		33			33		725	725			
100136240	TALLAHASSEE	FL		11/20/2023		570		31			31		601	601			
100012868	LINWOOD	CA		05/25/2017		478		143			143		621	621			
100025539	HOFFMAN ESTATES	IL		09/20/2018		530		126			126		656	656			
100112836	CAROL STREAM	IL		06/29/2023		373		224			224		597	597			
100220236	NE/PORT NEIS	VA		07/11/2025		1,139		5			5		1,144	1,144			
100119405	DAVENPORT	FL		07/31/2023		1,296		2			2		1,298	1,298			
100081112	PORTSMOUTH	RI		03/18/2022		1,070		7			7		1,077	1,077			
100163093	MERIDIANVILLE	AL		08/13/2024		741		28			28		769	769			
100030739	PLUMAS LAKE	CA		04/09/2019		1,187		89			89		1,276	1,276			
100014013	OREGON CITY	OR		05/25/2017		878		53			53		931	931			
100100838	EASTON	MA		04/28/2023		737		8			8		745	745			
100025118	NEW SIMPRA BEACH	FL		09/20/2018		1,422		301			301		1,723	1,723			
100048479	LAKE VILLA	IL		11/20/2020		220		79			79		299	299			
100117489	POCONO LAKE	PA		07/20/2023		927		11			11		938	938			
100030372	PERTH AMBOY	NJ		12/20/2018		3,002		102			102		3,104	3,104			
100025869	NEW LONDON	CT		09/20/2018		306		154			154		460	460			
100111380	LINWOOD	CA		06/29/2023		515		178			178		693	693			
100199091	GRAHAM	IA		02/28/2025		655		16			16		671	671			
100203508	EDMOND	OK		03/26/2025		624		2			2		626	626			
100043378	LOMA LINDA	CA		06/13/2020		2,674		45			45		2,719	2,719			
100127322	PHILLIPSBURG	NJ		06/30/2023		691		516			516		1,207	1,207			
100081488	WENTWORTH	IA		03/18/2022		1,761		58			58		1,819	1,819			
100100791	MONROE	NY		04/28/2023		2,554		116			116		2,670	2,670			
100161448	MERIDIANVILLE	AL		07/30/2024		737		35			35		772	772			
100000601	IRWIN	ID		09/21/2016		1,714		149			149		1,863	1,863			8,019
100169225	DAYTON	OR		09/27/2024		(15,188)		(49)			(49)		(15,237)	(15,237)			8,019
100128051	COLUMBIA	SC		09/08/2023		477		14			14		491	491			
100029179	NORTH SAINT PAUL	MINN		10/26/2018		715		132			132		847	847			
100199440	GRAHAM	IA		02/28/2025		666		35			35		701	701			
100147970	FORT WORTH	TX		04/08/2024		876		68			68		944	944			
100118092	CHAMPIONS GATE	FL		07/20/2023		47,993		856			856		48,849	48,849			
100147900	COLLEGE STATION	TX		04/08/2024		754		45			45		799	799			
100013303	HENDERSON	NV		05/25/2017		526		160			160		686	686			
100195516	FULLSPEAR	TX		02/24/2025		665		52			52		717	717			
100129338	POIMANO BEACH	FL		09/25/2023		989		2			2		991	991			
100152999	MAVFIELD	PA		05/17/2024		515		2			2		517	517			
100127936	CLARKSVILLE	TN		09/08/2023		699		26			26		725	725			
100235371	SAINT PETERSBURG	FL		06/29/2025		514		1			1		515	515			
100159320	SAINT AUGUSTINE	FL		07/15/2024		670		18			18		688	688			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100011473	COLUMBIA	SC		12/23/2016		944		260					1,204	1,204			
100152573	DENTON	TX		05/17/2024		659		1			1		660	660			
100121031	HENDERSON	NV		06/30/2023		28,497		1,948			1,948		30,445	30,445			
100100051	LAS VEGAS	NV		04/28/2023		901		34			34		935	935			
100013950	OAKDALE	CA		05/25/2017		516		17			17		533	533			
100123669	STANWOOD	WA		09/25/2023		656		7			7		663	663			
100206361	ALLENDALE	PA		04/17/2025		2,510		198			198		2,708	2,708			
100017206	NEWINGTON	CT		04/26/2018		765		236			236		1,001	1,001			
100112229	SUWANEE	GA		06/29/2023		1,302		329			329		1,631	1,631			
100149637	ALBEMARLE	NC		04/26/2024		691		15			15		706	706			
100185007	LAREDO	TX		12/20/2024		639		8			8		647	647			
100135778	AMT DCH	CA		11/10/2023		623		18			18		641	641			
100080625	LINENHURST	NY		03/15/2022		2,107		52			52		2,159	2,159			
100206913	SAN ANTONIO	TX		04/24/2025		560		10			10		570	570			
100133168	ORLANDO	FL		11/29/2023		496		11			11		507	507			
100115703	GLASSBORO	NJ		07/20/2023		4,333		32			32		4,365	4,365			
100114284	PIXLEY	CA		06/29/2023		335		267			267		602	602			
100023916	WOODSTOCK	GA		10/26/2018		2,878		4			4		2,882	2,882			
100189798	SAINT AUGUSTINE	FL		01/21/2025		734		26			26		760	760			
100046221	INGLEWOOD	CA		11/25/2020		1,082		2			2		1,084	1,084			
100170065	ROSHARON	TX		10/08/2024		2,295		23			23		2,318	2,318			
100166246	SHERMAN	TX		09/09/2024		441		10			10		451	451			
100171571	ROSHARON	TX		10/16/2024		1,434		20			20		1,454	1,454			
100030877	KENT	WA		04/09/2019		870		63			63		933	933			
100213899	SAINT AUGUSTINE	FL		05/29/2025		638		34			34		672	672			
100255853	WINTER SPRINGS	FL		10/30/2025		563		3			3		586	586			
100220510	SEVELL	NJ		07/15/2025		638		4			4		642	642			
100047474	PLATTSBURGH	NY		11/20/2020		582		52			52		634	634			
100031693	ROILAND HEIGHTS	CA		03/29/2019		1,400		36			36		1,436	1,436			
100186934	BRIDGEVILLE	DE		11/28/2023		641		18			18		659	659			
100149681	MOORE	OK		04/26/2024		560		2			2		562	562			
100114598	TOMBALL	TX		06/29/2023		597		5			5		602	602			
100142683	BASTROP	TX		02/08/2024		630		2			2		632	632			
100111524	ELGIN	IL		03/08/2017		536		309			309		845	845			
100210181	ELLENWOOD	GA		05/07/2025		795		19			19		814	814			
100111420	KILL INGLEWORTH	CT		06/29/2023		481		368			368		849	849			
100013874	JACKSONVILLE	FL		05/25/2017		1,210		104			104		1,314	1,314			
100116946	ST GEORGE	UT		07/20/2023		1,429		286			286		1,715	1,715			
100147993	RICHMOND	TX		04/08/2024		2,483		84			84		2,567	2,567			
100013416	HOLLYWOOD	FL		05/25/2017		577		131			131		648	648			
100030228	PARKER	CO		12/20/2018		787		1			1		788	788			
100195650	HOUSTON	TX		02/24/2025		923		29			29		952	952		(237)	(237)
100013289	FRANKFORD	DE		05/25/2017		574		143			143		717	717			
100135756	CHARLOTTE	NC		11/10/2023		634		14			14		648	648			
100013132	E STROUDSBURG	PA		05/25/2017		1,878		226			226		2,104	2,104			
100011223	DAVASCUS	OR		12/23/2016		2,083		293			293		2,376	2,376			
100111468	WATEFFORD	NY		06/29/2023		5,941		1,712			1,712		7,653	7,653			
100091169	BRANSON WEST	MO		01/31/2023		652		36			36		688	688			
100157863	LAS VEGAS	NV		07/09/2024		988		20			20		1,008	1,008			
100176629	NORTH HIGHLANDS	CA		07/20/2023		6,105		920			920		7,025	7,025			
100046074	CLINTON	CT		11/25/2020		1,050		99			99		1,149	1,149			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100023558	RIVERDALE	UT		09/20/2018		544	157				157		701		701		
100013398	MESA	AZ		05/25/2017		592	140				140		732		732		
100011236	PATERSON	NJ		06/29/2023		671	118				118		789		789		
10020231	CLIFTON HEIGHTS	PA		03/18/2025		538	6				6		544		544		
100019492	ATLANTA	GA		07/28/2023		648	4				4		652		652		
100070162	KENNESVILLE	NC		10/08/2024		590	9				9		599		599		
100016535	PHILADELPHIA	PA		07/20/2023		1,004	1,004	171			171		1,175		1,175		
100018272	VIENNA	VA		12/12/2024		556	1				1		557		557		
100013128	COLUMBIA	SC		10/06/2023		3,523	89				89		3,612		3,612		
100079684	MUSTANG	OK		11/25/2024		653	12				12		665		665		
100015073	ZEPHYRHILLS	FL		05/08/2024		1,862	51				51		1,913		1,913		
100019323	LILLINGTON	NC		02/10/2025		552	1				1		553		553		
100014837	SAN ANTONIO	TX		04/12/2024		724	32				32		756		756		
100081364	ZEBULON	NC		03/18/2022		1,114	22				22		1,136		1,136		
100012295	WINDSOR	CT		04/28/2017		2,162	316				316		2,478		2,478		
1000103614	ORLANDO	FL		05/08/2023		909	6				6		915		915		
1000128077	FRANKLIN	IL		09/08/2023		650	21				21		671		671		
100202142	CORPUS CHRISTI	TX		03/18/2025		554	(11)				(11)		543		543		
1000126418	BATON ROUGE	LA		06/30/2023		(9,553)	(18)				(18)		(9,571)		(9,571)		5,157
1000136801	GRANTVILLE	SC		12/21/2023		548	1				1		549		549		
100030777	LAS VEGAS	NV		04/09/2019		596	48				48		644		644		
100209851	ATLANTA	GA		05/05/2025		563	10				10		573		573		
100067351	FRISCO	CO		06/02/2021		1,697	17				17		1,714		1,714		
1000031331	FAIRFIELD	CA		03/29/2019		915	88				88		1,003		1,003		
1000161102	LURAY	VA		07/24/2024		884	24				24		908		908		
100203803	STAFFORD SPRINGS	CT		03/26/2025		615	10				10		625		625		
1000159379	HOUSTON	TX		07/15/2024		662	18				18		680		680		
100011005	SANIT CLOUD	FL		12/23/2016		536		179			179		715		715		
100081051	MANASSAS	VA		03/18/2022		1,192	29				29		1,221		1,221		
100081052	HOUSTON	TX		03/18/2022		1,159	35				35		1,194		1,194		
100012820	PALATINE	IL		06/29/2023		932	233				233		1,165		1,165		
1000126475	TOLEDO RIVER	NJ		06/30/2023		865	(24)				(24)		869		869		
1000161771	TRENTON	NJ		07/31/2024		512	7				7		488		488		
100016188	LOS BANOS	CA		07/20/2023		923	217				217		1,140		1,140		
1000152450	CHARLESTON	SC		05/17/2024		736	37				37		773		773		
1000136053	GAINESVILLE	VA		11/16/2023		534	8				8		541		541		
100200705	LEXINGTON	KY		03/11/2025		631		8			8		639		639		
100013821	SANIT AUGUSTINE	FL		05/25/2017		767	108				108		875		875		
1000134932	CARTERSVILLE	GA		10/30/2023		668	(14)				(14)		654		654		
100079028	VISALIA	CA		02/24/2022		1,388	1				1		1,369		1,369		
1000185421	BUDA	TX		12/20/2024		602	1				1		603		603		
1000127973	MEIRHIS	TN		09/08/2023		749	37				37		786		786		
100011363	HAYWARD	CA		06/29/2023		4,165	176				176		4,341		4,341		
1000158555	ZEPHYRHILLS	FL		07/10/2024		523	3				3		526		526		
1000755927	GREEN COVE SPRINGS	FL		11/14/2024		3,762	252				252		4,014		4,014		
100028360	LAS CRUCES	NM		10/26/2018		628	123				123		751		751		
100068579	SAN ANTONIO	TX		09/25/2024		867	29				29		716		716		
100069195	PHILADELPHIA	PA		09/27/2024		613	(25)				(25)		588		588		
100031768	SUMERTOWN	TN		10/06/2023		657	22				22		679		679		
100011865	WESLEY CAPEL	FL		03/08/2017		1,049	230				230		1,279		1,279		
1000193120	ANGIER	NC		02/10/2025		663	52				52		715		715		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100011820	CLDSMAR	FL		03/08/2017		.516		.106			..106		..622		..622		..
100026542	COCONUT CREEK	FL		09/26/2018		1,102		.55			..55		..1,157		..1,157		..
100030107	FORT WORTH	TX		12/20/2018		1,392		.137			..137		..1,529		..1,529		..
100060762	BALT MORE	MD		06/01/2021		1,280		.5			..5		..1,285		..1,285		..
100117328	LAS VEGAS	NV		07/20/2023		1,437		.301			..301		..1,738		..1,738		..
100136277	LOOKHART	TX		11/20/2023		.692		.88			..88		..780		..780		..
100136278	LOOKHART	TX		11/20/2023		.692		.88			..88		..780		..780		..
100186809	DAPHNE	AL		12/30/2024		.660		.27			..27		..687		..687		..
100017253	ANNAPOLIS	MD		04/26/2018		5,857		.378			..378		..6,235		..6,235		..
100081183	WOODSTOCK	GA		03/18/2022		1,109		.22			..22		..1,131		..1,131		..
100025448	NORTH MIAMI	FL		09/20/2018		.546		.91			..91		..637		..637		..
100148374	SANFORD	FL		04/12/2024		.628		.2			..2		..630		..630		..
100214423	FULSHEAR	TX		06/02/2025		.662		.32			..32		..694		..694		..
100012732	BAKERSFIELD	CA		05/25/2017		.505		.173			..173		..678		..678		..
100189878	ATHENS	GA		01/21/2025		.707		.58			..58		..765		..765		..
100012741	BAKERSFIELD	CA		05/25/2017		.540		.170			..170		..710		..710		..
100157912	ROSHARON	TX		07/09/2024		2,179		.149			..149		..2,328		..2,328		..
100135030	SUGAR HILL	GA		10/30/2023		.515					..		..515		..515		..
100186915	KATY	TX		01/07/2025		1,439		.12			..12		..1,451		..1,451		..
100136473	LAKEVILLE	MN		11/20/2023		3,684		.352			..352		..4,036		..4,036		..
100013103	SACRAMENTO	CA		05/25/2017		.388		.83			..83		..451		..451		..
100148801	SAN ANTONIO	TX		04/17/2024		.657		.20			..20		..677		..677		..
100147278	PORT REPUBLIC	MD		03/28/2024		.562		(.27)			(.27)		..535		..535		..
100081020	STEAMBOAT SPRINGS	CO		03/18/2022		1,994		.34			..34		..1,628		..1,628		..
100213854	SANFORD	FL		05/29/2025		.834		.53			..53		..887		..887		..
100060891	OAK HILLS	CA		06/01/2021		2,305		.9			..9		..2,314		..2,314		..
100119127	OWENSBORO	KY		07/28/2023		.984		.248			..248		..1,232		..1,232		..
100078853	RIVERVIEW	FL		02/24/2022		1,149		.18			..18		..1,167		..1,167		..
100081227	MARIETTA	GA		03/18/2022		1,132		.35			..35		..1,167		..1,167		..
100151540	BRYAN	TX		05/10/2024		.598		.27			..27		..625		..625		..
100190020	HERZLIBAH	GA		01/21/2025		.657		.57			..57		..714		..714		..
100152699	GRANDALL	TX		05/17/2024		.573		.1			..1		..574		..574		..
100189793	CHEYENNE	WY		01/21/2025		.587		.3			..3		..590		..590		..
100025313	UPPER MARLBORO	MD		09/20/2018		.855		.141			..141		..996		..996		..
100215868	PALM COAST	FL		06/12/2025		1,013		.45			..45		..1,058		..1,058		..
100151828	OCALA	FL		05/10/2024		.562		.5			..5		..567		..567		..
100151843	OCALA	FL		05/10/2024		.561		.6			..6		..567		..567		..
100189877	WESTFIELD	NJ		01/21/2025		.886		.44			..44		..730		..730		..
100179741	ROSHARON	TX		11/21/2024		.661		.29			..29		..690		..690		..
100117027	CONVERS	GA		07/20/2023		.731		.91			..91		..822		..822		..
100129288	CHAUMONT	NY		09/25/2023		.573		.8			..8		..581		..581		..
100013242	TOLLESON	AZ		05/25/2017		.683		.139			..139		..822		..822		..
100182245	ADAIRSVILLE	GA		12/12/2024		.722		.64			..64		..786		..786		..
100111987	ALLEN	TX		06/29/2023		1,129		.281			..281		..1,410		..1,410		..
100175480	POOLER	GA		12/23/2024		.568		.4			..4		..572		..572		..
100060771	CAPITOL HEIGHTS	MD		06/01/2021		1,682		.7			..7		..1,689		..1,689		..
100206867	FORT WORTH	TX		04/24/2025		.515		.11			..11		..526		..526		..
100013433	PALMDALE	CA		05/25/2017		.637		.143			..143		..780		..780		..
100189896	LOOKHART	TX		01/21/2025		.922		.27			..27		..949		..949		..
100246945	LITTLE ROCK	AR		10/17/2025		.553					..		..553		..553		..
100113376	MIAMI	FL		06/29/2023		.786		.198			..198		..984		..984		..

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100091382	JEFFERSON		GA		02/22/2023		.822		.18			.18		.840		.840		
100013140	TAMPA		FL		05/25/2017		1,125		.267			.267		1,492	1,492			
100010442	ROSHARON		TX		06/30/2023		2,230		.125			.125		2,415	2,415			
1000101665	HOUSTON		TX		04/26/2023		.656		.4			.4		.660	.660			
100011834	VALLEY STREAM		NY		06/29/2023		.657		.28			.28		.685	.685			
100068182	SPRING		TX		09/20/2024		.612		.8			.8		.620	.620			
100014727	KISSIMEE		FL		06/29/2023		.617		.2			.2		.619	.619			
100079747	ROSHARON		TX		11/21/2024		1,154		.73			.73		1,607	1,607			
100062262	DAHLONEGA		GA		12/12/2024		1,500		.89			.89		1,589	1,589			
100012558	NORFOLK		VA		04/28/2017		.461		.70			.70		.531	.531			
100023948	WOODBRIIDGE		VA		10/26/2018		1,409		.367			.367		1,776	1,776			
100017183	RIVERBANK		CA		04/26/2018		2,206		.86			.86		2,292	2,292			
100013162	LODI		CA		05/25/2017		.522		.154			.154		.676	.676			
100060973	MINNEAPOLIS		IL		03/18/2022		1,134		.30			.30		1,164	1,164			
100095510	MAGNOLIA		TX		02/24/2025		.664		.48			.48		.712	.712			
100026447	DEERFIELD BEACH		FL		09/26/2018		1,032		.241			.241		1,273	1,273			
100031479	LANCASTER		CA		03/29/2019		.892		.100			.100		.992	.992			
100031679	SWIRNA		GA		10/06/2023		.857		.44			.44		.901	.901			
100043134	GLASTONBURY		CT		05/28/2020		3,637		.96			.96		3,733	3,733			
100015128	GRANDALL		TX		05/08/2024		.901		.12			.12		.913	.913			
100036247	CALABASH		NC		11/20/2023		1,661		.17			.17		1,678	1,678			
1000108390	PHILADELPHIA		PA		05/25/2023		.484		(.25)			(.25)		.459	.459			
100012291	YUBA CITY		CA		04/28/2017		.690		.158			.158		.848	.848			
100015299	SAN ANTONIO		TX		05/17/2024		1,478		.82			.82		1,560	1,560			
1000147715	SAVANNAH		GA		04/08/2024		.606		.7			.7		.613	.613			
100061516	VAN NUYS		CA		03/18/2022		1,166		.25			.25		1,191	1,191			
1000188653	INDIANAPOLIS		IL		01/09/2025		.617		.2			.2		.619	.619			
100044251	ROSELVET		NY		06/19/2020		.811		.127			.127		.938	.938			
100202948	SUPRISE		AZ		03/21/2025		.751		.90			.90		.841	.841			
100064234	ORLANDO		FL		07/01/2021		1,672		.53			.53		1,725	1,725			
100024980	HIALEAH		FL		09/20/2018		.494		.92			.92		.586	.586			
100031820	MISSION VIEJO		CA		03/29/2019		.901		.67			.67		.968	.968			
100079507	CENTENIAL		CO		04/25/2022		1,158		.115			.115		1,693	1,693			
100032600	PLAINS TOWNSHIP		PA		11/03/2023		.506		.9			.9		.515	.515			
100078931	VENICE		CA		02/24/2022		1,914		.4			.4		1,918	1,918			
100032106	LOS ANGELES		CA		03/29/2019		1,366		.203			.203		1,569	1,569			
1000185383	SPHERTZ		TX		12/20/2024		.922		.3			.3		.925	.925			
100063447	BRIDGEPORT		CT		07/01/2021		2,510		.12			.12		2,522	2,522			
1000180424	BRYAN		TX		11/25/2024		2,540		.87			.87		2,627	2,627			
100048428	SAFORD		FL		04/12/2024		.692		.24			.24		.716	.716			
100070704	LAS VEGAS		NV		10/01/2021		1,339		.4			.4		1,343	1,343			
100013410	HIALEAH		FL		06/29/2023		1,295		.101			.101		1,396	1,396			
100093130	LEBANON		OR		02/10/2025		1,043		.74			.74		1,117	1,117			
100038948	PLEASANT VALLEY		NY		05/10/2023		.527		(.21)			(.21)		.506	.506			
100025307	MILFORD		MI		09/20/2018		.875		.242			.242		1,117	1,117			
100219469	MILTON		GA		07/07/2025		.647		.20			.20		.667	.667			
100024643	COUPER		VA		09/20/2018		1,238		.174			.174		1,412	1,412			
100028026	PORTLAND		OR		09/08/2023		.691		.26			.26		.717	.717			
100013142	BARTLETT		NH		06/29/2023		1,965		.456			.456		2,421	2,421			
100028635	SPRINGFIELD		VA		09/21/2023		.516		.2			.2		.518	.518			
1000188903	SAN MARCOS		TX		07/09/2025		3,148		.146			.146		3,294	3,294			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030735	DALLAS	TX		04/09/2019		636		14			14		650	650	650		
100192238	KISSIMEE	FL		01/31/2025		563		1			1		564	564	564		
100188770	MARIANA	AZ		07/09/2025		728		50			50		778	778	778		
100116294	ADELANTO	CA		07/20/2023		1,024		284			284		1,308	1,308	1,308		
100149366	JARRELL	TX		04/24/2024		716		48			48		764	764	764		
100000274	WASHINGTON	DC		06/27/2016		927		93			93		920	920	920		
100186980	LONGS	SC		01/07/2025		624		5			5		629	629	629		
100188478	KNOXVILLE	TN		01/08/2025		586		4			4		590	590	590		
100180062	WILMINGTON	DE		11/25/2024		662		13			13		675	675	675		
100162347	NEW BRAUNFELS	TX		06/12/2024		672		30			30		702	702	702		
100042416	RIVERSIDE	CA		06/19/2020		941		48			48		989	989	989		
100087225	FORT LAUDERDALE	FL		10/25/2022		792		66			66		858	858	858		
100063007	MEDFORD LAKES	NJ		07/01/2021		2,487		20			20		2,507	2,507	2,507		
100129314	CHARLOTTE	NC		09/25/2023		544		3			3		547	547	547		
100114046	SPRING	TX		05/25/2017		828		62			62		890	890	890		
100046866	HELVICO	NC		11/25/2020		711		107			107		818	818	818		
100028152	SANDOWN	WI		10/26/2018		2,930		553			553		3,483	3,483	3,483		
100117947	KATY	TX		07/20/2023		3,417		747			747		4,164	4,164	4,164		
100195359	RIO RICO	AZ		12/20/2024		685		9			9		694	694	694		
100206360	KENNESVILLE	NC		04/17/2025		421		96			96		517	517	517		
100111524	ETHEL	LA		06/29/2023		462		170			170		622	622	622		
100140774	ROILETT	TX		01/11/2024		21,993		261			261		21,854	21,854	21,854		
100180246	HOUSTON	TX		11/25/2024		4,214		9			9		4,223	4,223	4,223		
100157968	CEDAR CITY	UT		07/09/2024		570		2			2		572	572	572		
100163985	DELAND	FL		09/27/2024		567		3			3		570	570	570		
100172228	MONTGOMERY	AL		10/17/2024		163		(6)			(6)		155	155	155		
100149382	SAN ANTONIO	TX		04/24/2024		1,320		50			50		1,370	1,370	1,370		
100111458	HALLANDALE	FL		06/29/2023		483		311			311		794	794	794		
100112105	SANIT MARYS	GA		06/29/2023		1,509		199			199		1,708	1,708	1,708		
100238408	ANTIOCH	CA		09/19/2025		567							567	567	567		
100031328	RIVERSIDE	CA		03/29/2019		1,277		80			80		1,357	1,357	1,357		
100100866	LOGAN	OH		04/28/2023		741		9			9		750	750	750		
100186908	GRAHAM	IA		01/07/2025		666		11			11		677	677	677		
100028398	ORLANDO	FL		10/26/2018		1,367		111			111		1,478	1,478	1,478		
100112950	MIDDLETOWN	NJ		06/29/2023		448		373			373		821	821	821		
100061982	CLINTON	CT		06/01/2021		1,292		5			5		1,297	1,297	1,297		
100031661	LOMPOC	CA		03/29/2019		797		109			109		906	906	906		
100164556	BANDYVILLE	MO		06/21/2024		3,783		70			70		3,853	3,853	3,853		
100190971	LONGS	SC		01/28/2025		913		31			31		944	944	944		
100153228	NORTH FORT MYERS	FL		05/30/2024		896		96			96		992	992	992		
100182032	LAKELAND	FL		12/12/2024		20,911		381			381		21,292	21,292	21,292		
100158676	SANIT AUGUSTINE	FL		07/10/2024		592		10			10		602	602	602		
100199024	UPPER MERLBORO	MD		02/28/2025		574		7			7		581	581	581		
100219655	WESLACO	TX		07/08/2025		557		1			1		558	558	558		
100031566	FALLBROOK	CA		03/29/2019		1,154		120			120		1,274	1,274	1,274		
100066768	NORFOLK	VA		06/02/2021		2,115		2			2		2,117	2,117	2,117		
100025924	LAUREL	MD		06/20/2018		482		109			109		591	591	591		
100031566	IRVINE	CA		03/29/2019		22,569		2,677			2,677		25,246	25,246	25,246		
100087302	PORT CHARLOTTE	FL		10/25/2022		973		78			78		1,051	1,051	1,051		
100148442	KANAWOLLS	NC		04/26/2024		7,524		226			226		7,750	7,750	7,750		
100148005	EDGEWOOD	IA		04/10/2024		915		1			1		916	916	916		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171865	TUSCALOOSA	AL		10/17/2024		709		14					723				
100028586	PITTSBURG	CA		10/26/2018		2,084		27			27		2,111	2,111			
100017388	LOS ANGELES	CA		06/22/2018		1,570		7			7		1,577	1,577			
100031538	TURLOCK	CA		03/29/2019		389		41			41		430	430			
100140435	OCALA	FL		01/18/2024		1,473		19			19		1,492	1,492			
100193075	MILFORD	MI		02/10/2025		3,600		254			254		3,854	3,854			
100207284	FLOWER MOUND	TX		04/28/2025		545		5			5		550	550			
100112701	BRANDYVINE	MD		06/29/2023		591		290			290		881	881			
100153214	BOYNTON BEACH	FL		05/30/2024		501		2			2		503	503			
100081225	YORKTOWN	VA		03/18/2022		1,174		32			32		1,206	1,206			
100190011	HOUSTON	TX		01/21/2025		2,860		184			184		3,044	3,044			
100011530	PROVIDENCE	UT		03/08/2017		428		230			230		658	658			
100060391	WESTMINSTER	CA		06/01/2021		1,903		6			6		1,909	1,909			
100152309	SEGUIN	TX		05/17/2024		693		48			48		741	741			
100081125	LEETON	MO		03/18/2022		1,089		10			10		1,099	1,099			
100180327	PHOENIX	AZ		11/26/2024		582		9			9		591	591			
100128066	MOUNT JULIET	TN		09/08/2023		5,666		439			439		6,305	6,305			
100100707	NORTH CHARLESTON	SC		04/28/2023		835		31			31		866	866			
100117334	HOUSTON	TX		07/20/2023		687		77			77		764	77			
100024559	HALEDON	IL		09/20/2018		1,724		279			279		2,003	2,003			
100182157	BOLIVIA	NC		12/12/2024		662		52			52		714	714			
100134742	ALTAMONTE SPRINGS	FL		10/30/2023		488		1			1		489	489			
100173697	COCA	FL		10/31/2024		559		(30)			(30)		529	529			
100127293	VIRGINIA BEACH	VA		06/30/2023		257		238			238		495	495			
100139516	BEAVERCREEK	OH		12/28/2023		2,995							2,995	2,995			
100111190	LAS VEGAS	NV		06/29/2023		446		236			236		682	682			
100113439	SAINT PETERS	MO		06/29/2023		1,293		177			177		1,470	1,470			
100024800	WOODLAND	CA		09/20/2018		634		265			265		899	899			
100117038	ACORTH	GA		07/20/2023		670		63			63		733	733			
100195491	BOLIVIA	NC		02/24/2025		1,518		104			104		1,622	1,622			
100139437	PASADENA	CA		12/28/2023		557		26			26		583	583			
100175910	CONROE	TX		11/14/2024		584		6			6		590	590			
100015520	SAINT MARYS	GA		12/14/2017		394		155			155		549	549			
100132722	RENO	NV		11/03/2023		543		9			9		552	552			
100137066	HAGERSTOWN	MD		11/28/2023		527		1			1		528	528			
100013335	GRIDLEY	CA		05/25/2017		523		119			119		642	642			
100126550	WINDSOR	CT		06/30/2023		647		188			188		835	835			
100087240	TEARANA	TX		10/25/2022		1,104		105			105		1,209	1,209			
100186642	SANFORD	FL		12/30/2024		612		6			6		618	618			
100069636	WASHINGTON	DC		09/01/2021		1,404		38			38		1,442	1,442			
100116782	PHILADELPHIA	PA		07/20/2023		850		176			176		1,026	1,026			
100115038	NORTH BRANCH	MI		07/14/2023		563		2			2		565	565			
100017243	ELKTON	MD		04/26/2018		887		65			65		952	952			
100108117	JACKSONVILLE	FL		05/24/2023		65		2			2		67	67			
100138000	BUNKER HILL	WV		12/13/2023		471		3			3		474	474			
100113616	BERKELEY	CA		06/29/2023		377		214			214		591	591			
100195398	CINCINNATI	KY		12/20/2024		622		14			14		636	636			
100116448	PALMDALE	CA		07/20/2023		684		49			49		733	733			
100136415	ALBUQUERQUE	NM		11/20/2023		476		2			2		478	478		(159)	(159)
100078792	CHARLESTON	SC		02/24/2022		1,148		26			26		1,174	1,174			
100172520	MERIDIANVILLE	AL		10/23/2024		734		16			16		750	750			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100029318	LEVITOWN	NY		10/26/2018		563		125			125		688				
100165951	OCALA	FL		09/06/2024		49			1		1		50				
100026522	BLUE SPRINGS	MO		09/26/2018		960	38	58			98		1,018				
100012700	SAN BERNARDINO	CA		05/25/2017		500	94		94				594				
100179406	ROSEVILLE	OH		11/21/2024		5,995		11			11		6,006				
100169554	PLAINFIELD	NJ		09/30/2024		989			1		1		990				
100018652	LEHI	UT		06/08/2018		2,094		20			20		2,114				
100024904	OXON HILL	MD		09/20/2018		506		133			133		639				
100147913	BENTONVILLE	AR		04/08/2024		567	3		3				570				
100154724	CORINTH	TX		07/19/2024		611		5			5		616				
100136454	GREENVILLE	SC		11/20/2023		1,536		156			156		1,692				
100136405	MERRILL	KS		11/20/2023		489		10			10		499				
100235033	YOUNGSTOWN	OH		06/28/2025		571		3			3		574				
100117566	SARASOTA	FL		07/20/2023		841		8			8		849				
100043459	MEMPHIS	TN		06/13/2020		678		59			59		737				
100266654	NORTH CHARLESTON	SC		12/23/2025		369		2			2		371				
100235361	ROCKPORT	TX		06/29/2025		1,125		2			2		1,127				
100165367	LITTLE RIVER	SC		12/20/2024		624		11			11		635				
100067518	BOHEMIA	NY		10/25/2022		2,306		72			72		2,378				
100064671	MIAMI	FL		07/01/2021		2,567		100			100		2,667				
100126688	PATERSON	CA		06/30/2023		2,703		52			52		2,755				
100186401	MILFORD	WI		12/30/2024		510		3			3		513				
100136255	RICHMOND	NC		11/20/2023		511		11			11		522				
100013836	PALMDALE	CA		05/25/2017		429		88			88		217				
100268744	CONVERSE	TX		12/29/2025		11,619		133			133		11,752				
100030950	LOS ANGELES	CA		03/29/2019		2,754		62			62		2,816				
100110441	ROSHARON	TX		06/30/2023		2,845		155			155		3,000				
100112493	MANFIELD	TX		06/29/2023		453		91			91		544				
100111742	MIAMI	FL		06/29/2023		375		21			21		396				
100167655	FORT WORTH	TX		12/08/2023		1,016		49			49		1,065				
100133990	SUPRISE	AZ		11/29/2023		552		14			14		566				
100126796	HADDON TOWN	NJ		06/30/2023		826		284			284		1,110				
100169981	SAINT AUGUSTINE	FL		01/21/2025		662		40			40		702				
100028190	CHULA VISTA	CA		10/26/2018		1,063		79			79		1,142				
100135949	LINCOLN	NE		11/10/2023		1,278		2			2		1,280				
100080981	WINTER HAVEN	FL		03/18/2022		1,153		34			34		1,187				
100254603	VICTORVILLE	CA		11/10/2025		571		4			4		575				
100180982	CHERRY HILL	NJ		11/25/2024		629		5			5		634				
100161919	BELLEVUE	WA		07/25/2024		183		1			1		184				
100025748	ARLINGTON	VA		09/20/2018		2,053		5			5		2,058				
100081470	FAIRVIEW	TX		03/18/2022		1,323		40			40		1,363				
100203966	GREENSBORO	NC		03/21/2025		644		46			46		690				
100117331	PALM SPRINGS	CA		07/20/2023		831		264			264		1,095				
100131738	LEXINGTON	KY		10/06/2023		648		32			32		680				
100144817	LA BELLE	FL		03/07/2024		638		13			13		651				
100043465	RIVERSIDE	CA		06/13/2020		2,566		35			35		2,601				
100190984	GRAHAM	WA		07/28/2025		621		17			17		638				
100135446	NORTH EASTON	MA		06/29/2023		873		272			272		1,145				
100013147	MIRAMAR	FL		05/25/2017		494		86			86		580				
100101141	DEARBORN HEIGHTS	MI		04/28/2023		840		202			202		1,042				
100180293	MARICOPA	AZ		11/25/2024		12,733		118			118		12,851				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013838	COLTON	CA		06/25/2017		722		101			101		823		823		
100180233	CITRUS SPRINGS	FL		11/25/2024		630		7			7		637		637		
100181911	ARLINGTON	VA		12/12/2024		624		13			13		637		637		
100180366	ARLINGTON	VA		11/25/2024		631		6			6		637		637		
100028765	LANCASTER	CA		10/26/2018		2 096		15			15		2 111		2 111		
100273384	CLE ELUM	WA		07/20/2026		726		21			21		747		747		
100029680	LAS VEGAS	NV		10/26/2018		592		139			139		731		731		
100221756	MARIPPO	LA		07/25/2025		500		4			4		504		504		
100148379	COLUMBIA	SC		04/12/2024		912		34			34		946		946		
100134682	KISS IMEE	FL		10/30/2023		524		(1)			(1)		523		523		
100220335	HUMBLE	TX		07/14/2025		547		11			11		558		558		
100152506	HAIRPTON	MI		06/17/2024		603		14			14		617		617		
100043663	FT LAUDERDALE	FL		06/13/2020		675		46			46		721		721		
100110874	CHANDLER	AZ		06/29/2023		5 850		179			179		6 029		6 029		
100111112	NEW HAVEN	CT		06/29/2023		881		353			353		1 034		1 034		
100029158	RIVERSIDE	CA		10/26/2018		559		77			77		636		636		
100236827	SAINT PAUL	MI		09/19/2025		554							554		554		
100012146	ORLANDO	FL		03/08/2017		1 546		120			120		1 666		1 666		
100045380	SYLMAR	CA		11/25/2020		1 018		25			25		1 043		1 043		
100236024	SAN ANTONIO	TX		09/04/2025		857		5			5		862		862		(172)
100220720	NEW BERN	NC		07/18/2025		524							531		531		
100216339	HOUSTON	TX		06/20/2025		925		6			6		931		931		
100179807	SANFORD	FL		11/25/2024		658		23			23		681		681		
100028144	HAMILTON	NJ		10/26/2018		2 296		17			17		2 313		2 313		
100061512	ANDOVER	OK		03/18/2022		1 562		39			39		1 601		1 601		
100219883	WALLER	TX		07/07/2025		592		1			1		593		593		
100223349	O FALLON	MO		06/14/2025		554		3			3		557		557		
100060812	DAMASCUS	OR		06/01/2021		1 679		7			7		1 686		1 686		
100014131	WESLEY CHAPEL	FL		06/25/2017		1 329		207			207		1 536		1 536		
100151337	SAN FRANCISCO	CA		05/10/2024		11 428		416			416		11 844		11 844		
100011614	TAMARAC	FL		03/08/2017		253		96			96		349		349		
100213770	DECATUR	GA		06/29/2025		506		3			3		509		509		
100215822	SILVER SPRING	MD		06/17/2025		504		6			6		510		510		
100061988	WASHINGTON	DC		07/01/2021		1 154		7			7		1 161		1 161		
100148410	OKLAHOMA CITY	OK		04/12/2024		795		41			41		836		836		
100212510	LOS ANGELES	CA		06/29/2025		520		2			2		522		522		
100044796	DISTRICT HEIGHTS	MO		11/19/2020		381		60			60		441		441		
100152804	WAUKEE	IA		06/17/2024		562		2			2		564		564		
100113156	VANCOUVER	WA		06/29/2023		673		294			294		967		967		
100168211	TRENTON	NJ		09/27/2024		594		1			1		595		595		
100125692	LOS ANGELES	CA		09/25/2023		7 781		191			191		7 972		7 972		
100137128	BALTIMORE	MD		11/28/2023		511		2			2		513		513		
100030972	CHESAPEAKE	VA		03/29/2019		815		100			100		915		915		
100136858	FREDERICKSBURG	VA		06/25/2017		855		83			83		938		938		
100201246	HAW RIVER	NC		03/12/2025		706		44			44		750		750		
100136669	LAS VEGAS	NV		01/25/2024		145		(5)			(5)		140		140		
100013395	CAPE CORAL	FL		06/25/2017		610		162			162		772		772		
100179689	TULARE	CA		11/25/2024		3 810		78			78		3 888		3 888		
100025841	LAS VEGAS	NV		09/20/2018		571		97			97		668		668		
100119472	OAKLAND	CA		07/31/2023		20 641		105			105		20 746		20 746		
100207397	PALOS HILLS	IL		04/29/2025		475		(26)			(26)		449		449		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10011080	RIVERSIDE	CA		06/29/2023		690		33			33		723				
10021983	EDMOND	OK		07/07/2025		592							592				
100133103	MANFIELD	TX		11/29/2023		505		3			3		508				
100134619	COLLEGE STATION	TX		10/30/2023		3,404		(52)			(52)		3,352				
100181250	HOUSTON	TX		12/06/2024		552		16			16		568				
100208669	NEW ORLEANS	LA		04/29/2025		507		8			8		515				
100027773	DASSEL	IN		10/26/2018		506		63			63		569				
100181200	BEL AIRE	KS		12/06/2024		583		12			12		595				
100064246	TAMARAC	FL		07/01/2021		1,540		52			52		1,592				
100193415	TRENTON	NJ		12/28/2023		449		(16)			(16)		433				
100127037	GLEN BURNIE	MD		06/30/2023		3,207		300			300		3,507				
100115110	GERMANTOWN	MD		07/14/2023		1,299		3			3		1,302				
100116741	FAIRFAX HILLS	PA		07/20/2023		3,933		693			693		4,626				
100188787	SAN ANTONIO	TX		01/09/2025		683		36			36		719				
100152558	COLUMBUS	OH		05/17/2024		565		1			1		566				
100114209	OAKLAND	CA		06/29/2023		621		32			32		653				
100129511	DESTIN	FL		09/29/2023		2,987		69			69		3,056				
100152575	KATY	TX		05/17/2024		590		11			11		601				
100152322	SPRING	TX		05/17/2024		659		45			45		704				
100087365	MAYWOOD	CA		10/25/2022		1,956		281			281		2,237				
10017018	MIAMI	FL		07/20/2023		743		129			129		872				
100031826	ONTARIO	CA		03/29/2019		1,181		27			27		1,208				
100136290	GILBERT	AZ		11/20/2023		686		2			2		690				
100152293	OKLAHOMA CITY	OK		05/17/2024		659		40			40		699				
100029408	MIRAMAR	FL		10/26/2018		1,337		259			259		1,596				
100153241	CONROE	TX		05/30/2024		1,614		38			38		1,652				
100132546	LAKE CITY	CO		11/03/2023		497		5			5		502				
100117034	VISALIA	CA		07/20/2023		630		65			65		695				
100030845	STATEN ISLAND	NY		04/09/2019		1,146		92			92		1,238				
100026920	FEDDING	CA		09/26/2018		1,148		82			82		1,230				
100017424	MOLTONBOROUGH	NH		04/26/2018		652		25			25		677				
100012436	CHINO	CA		04/28/2017		3,279		177			177		3,456				
100100658	MARTINEZ	CA		04/28/2023		842		41			41		883				
100204587	OKLAHOMA CITY	OK		04/04/2025		656		29			29		685				
100112475	ALBUQUIN	IL		06/29/2023		2,089		855			855		2,944				
100112296	ALEXANDRIA	VA		06/29/2023		856		536			536		1,392				
100215006	SAN ANTONIO	TX		06/12/2025		25,538		247			247		25,785				
100064164	BETHLEHEM	PA		07/01/2021		1,205		29			29		1,234				
100150657	SPRING	TX		05/08/2024		828		13			13		841				
100158669	SAN ANTONIO	TX		07/10/2024		638		18			18		656				
100150650	SPRING	TX		05/08/2024		592		1			1		593				
100087479	CROSBY	IN		10/25/2022		509		44			44		553				
100164797	SAN ANTONIO	TX		08/26/2024		987		27			27		1,014				
100081594	DEERFIELD BCH	FL		03/18/2022		1,201		73			73		1,274				
100061013	MIDLAND	TX		06/01/2021		1,659		7			7		1,666				
100087307	RIVER GROVE	IL		10/25/2022		786		41			41		827				
100261004	MEMPHIS	TN		12/08/2025		901		10			10		911				
100111494	LA JOLLA	CA		06/29/2023		524		256			256		780				
100030668	LAS VEGAS	NV		04/09/2019		961		338			338		1,299				
100192801	MARIETTA	GA		02/10/2025		524		4			4		528				
100152290	MUSTANG	OK		05/17/2024		661		37			37		698				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219694	CLAVIS	CA		07/07/2025		605		9			9		614		614		
100026638	WESTBURY	NY		09/26/2018		1,567		1,401			1,401		2,968		2,968		
100193470	TUSCON	AZ		02/10/2025		533	4		4				537		537		
100011425	LAKEWOOD	CO		01/27/2017		885		110			110		995		995		
100016557	TACOMA	WA		04/10/2018		1,563		40			40		1,603		1,603		
100144039	PILOT POINT	TX		03/07/2024		603	1		1				604		604		
100025986	AVERY	CA		09/20/2018		552		113			113		665		665		
100288004	CHATTANOOGA	TN		12/29/2025		278		2			2		280		280		
100193561	PEORIA	AZ		11/13/2023		7,459		104			104		7,563		7,563		
100181548	SPRING BROOK TOWNSHIP	PA		12/09/2024		320		(14)			(14)		306		(14)		
100025140	HOLLYWOOD	FL		09/20/2018		3,162		260			260		3,422		3,422		
100162577	YOUNGSVILLE	LA		06/12/2024		570		9			9		579		579		
100167653	LAREDO	TX		09/20/2024		522		3			3		525		525		
100128036	ZEBULON	NC		09/08/2023		640		25			25		665		665		
100025490	GLENDALE	CA		09/20/2018		730		112			112		842		842		
100054692	CITRUS SPRINGS	FL		03/23/2021		859		65			65		924		924		
100100891	LINEN	NJ		04/28/2023		2,656		46			46		2,702		2,702		
100110821	WESLEY CHAPEL	FL		06/29/2023		667		181			181		848		848		
100061517	FREDERICKSBURG	VA		03/18/2022		1,718		63			63		1,781		1,781		
100168777	PEARLAND	TX		09/26/2024		469							469		469		
100102607	FAIRBURN	GA		06/22/2023		638		4			4		642		642		
100226641	LEBANON	OR		06/11/2025		612		26			26		638		638		
100128025	LEIDORE	CA		09/08/2023		609		19			19		628		628		
100062353	ROSELLE	NJ		07/01/2021		1,301		19			19		1,320		1,320		
100014146	BOWIE	MD		05/25/2017		1,033		93			93		1,126		1,126		
100116140	ORLANDO	FL		07/20/2023		867		42			42		909		909		
100012988	HOLLYWOOD	FL		05/25/2017		530		160			160		690		690		
100201614	PALM BAY	FL		03/13/2025		618		16			16		634		634		
100064136	CRANBERRY TOWNSHIP	PA		07/01/2021		487		18			18		505		505		
100011079	MIDLAND PARK	NJ		12/23/2016		1,330		163			163		1,493		1,493		
100111723	WILMINGTON	DE		06/29/2023		279		212			212		491		491		
100139012	FLUSHING	NY		12/21/2023		601		260			260		861		861		
100182065	LITTLE RIVER	SC		12/12/2024		679		12			12		691		691		
100101131	SAINT CHARLES	IL		04/28/2023		692		10			10		702		702		
100166313	EAGLES NERE	PA		09/20/2024		13,373		444			444		13,817		13,817		
100194261	PEWASAUKEN	NJ		10/27/2023		292	4		4			4	296		296		
100148873	DURHAM	NC		04/17/2024		2,493		174			174		2,667		2,667		
100123915	CENTRAL IA	IA		09/25/2023		525		6			6		526		526		
100061244	NEW ORLEANS	LA		06/01/2021		1,473		6			6		1,479		1,479		
100182173	BALTIMORE	MD		12/12/2024		563		18			18		581		581		
100181918	LAKELAND	FL		12/12/2024		1,878		34			34		1,912		1,912		
100149343	CLARENDON	OK		04/24/2024		715		49			49		764		764		
100195441	ANGLER	NC		02/24/2025		683		55			55		738		738		
100188774	SMITHFIELD	NC		07/09/2025		692		50			50		742		742		
100131664	CLARKSVILLE	TN		10/06/2023		755		32			32		787		787		
100081055	AUSTIN	TX		03/18/2022		1,167		31			31		1,198		1,198		
100044293	MOKELOMNE HILL	CA		06/19/2020		887		169			169		1,056		1,056		
100031897	LONG BEACH	CA		03/29/2019		4,335		67			67		4,402		4,402		
100025310	CARSON CITY	NV		09/20/2018		705		122			122		827		827		
100198927	PUNTA GORDA	FL		07/21/2025		639		28			28		667		667		
100147387	DALLAS	TX		05/06/2024		488		2			2		490		490		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100079577	CLINTON	CT		04/25/2022		6,912		380			380		7,292	7,292			
100087155	GALT	CA		06/02/2021		3,729		57			57		3,786	3,786			
100081106	RICHMOND	TX		03/18/2022		1,188		57			57		1,245	1,245			
100025247	MEIRPHIS	TN		06/20/2018		629		141			141		770	770			
100055009	HOPATCONG	NJ		03/23/2021		934		(132)			(132)		802	802			
100196359	ODESSA	TX		11/20/2023		3,989		73			73		3,462	3,462			
100175611	PHOENIX	AZ		11/12/2024		627		14			14		641	641			
100176334	FRUITLAND PARK	FL		11/19/2024		574		7			7		581	581			
100081075	CORONA	CA		03/18/2022		2,802		89			89		2,891	2,891			
100081438	ZEBULON	NC		03/18/2022		1,105		34			34		1,139	1,139			
100193077	SAINT AUGUSTINE	FL		02/10/2025		652		45			45		697	697			
100113905	SAINT LOUIS	MO		06/29/2023		531		380			380		911	911			
100061033	MEIRPHIS	TN		06/01/2021		1,610		6			6		1,616	1,616			
100182127	MOCKS CORNER	SC		12/12/2024		641		29			29		670	670			
100182252	BURLINGTON	NC		12/12/2024		674		39			39		713	713			
100100969	GREENSBORO	NC		04/28/2023		759		15			15		774	774			
100067106	JOLIET	IL		06/02/2021		1,102		30			30		1,132	1,132			
100113610	BRANSTOCK	ME		06/29/2023		428		156			156		584	584			
100128096	LOUISVILLE	KY		09/08/2023		607		19			19		626	626			
100095673	CAPITOL HEIGHTS	MD		04/06/2023		(26)		(14)			(14)		(40)	83		123	123
100182271	RALEIGH	NC		12/12/2024		654		31			31		685	685			
100081050	KATY	TX		03/18/2022		1,120		34			34		1,154	1,154			
100144103	NEIBERRY	FL		03/07/2024		1,196		54			54		1,250	1,250			
100111435	POIMANO BEACH	FL		06/29/2023		572		188			188		760	760			
100081034	PHOENIX	AZ		03/18/2022		1,159		45			45		1,204	1,204			
100153916	ROCKVILLE	MD		06/05/2024		533		15			15		548	548			
100103611	RANDALLSTOWN	MD		05/08/2023		705		1			1		706	706			
100186914	CODY	WY		01/07/2025		1,003		32			32		1,035	1,035			
100030358	WASHINGTON	DC		12/20/2018		1,143		164			164		1,307	1,307			
100189528	LATHROP	CA		01/21/2025		730		79			79		809	809			
100164098	BEDFORD	MA		06/21/2024		297		3			3		300	300			
100080967	BLAINE	WA		03/18/2022		1,185		11			11		1,196	1,196			
100083028	SOUTH RIVER	NJ		05/11/2022		1,025		82			82		1,107	1,107			
10011202	MINNEAPOLIS	MINN		12/23/2016		2,807		335			335		3,142	3,142			
100161983	HOUSTON	TX		07/31/2024		562		2			2		564	564			
100081044	PERKASIE	PA		03/18/2022		1,723		49			49		1,772	1,772			
100026530	INDIANAPOLIS	IL		09/26/2018		1,807		268			268		2,075	2,075			
100025556	PALMDALE	CA		09/20/2018		929		146			146		1,075	1,075			
100185311	GOLDWATER	TX		12/20/2024		1,095		21			21		1,116	1,116			
100161762	TRENTON	NJ		07/31/2024		468		(21)			(21)		447	447			
100025936	SACRAMENTO	CA		09/20/2018		1,934		220			220		2,154	2,154			
100207189	LAUDERDALE LAKES	FL		04/28/2025		556		5			5		561	561			
100186466	PHILADELPHIA	PA		12/30/2024		1,342		11			11		1,353	1,353			
100029350	QUEEN CREEK	AZ		10/26/2018		908		139			139		1,047	1,047			
100100465	FORT MYERS	FL		04/27/2023		749		69			69		818	818			
100166402	VISALIA	CA		10/24/2024		555		1			1		556	556			
100152287	OKLAHOMA CITY	OK		06/17/2024		656		37			37		693	693			
100195425	DAHLONEGA	GA		02/24/2025		2,253		106			106		2,359	2,359			
100044431	TARPON SPRINGS	FL		11/19/2020		839		34			34		873	873			
100169229	SPICEWOOD	TX		09/27/2024		968		(39)			(39)		929	929			
100162861	JOPPA	MD		06/12/2024		2,517		90			90		2,607	2,607			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017590	KATY	TX		07/20/2023		642							642				
10002893	MORENO VALLEY	CA		09/20/2018		2,350		231			231		2,581				
10015805	MARTINEZ	CA		07/09/2024		995		10			10		995				
100081465	FAVETTEVILLE	NC		03/18/2022		1,408		49			49		1,457				
100100745	BEL AIR	MD		04/28/2023		1,819		44			44		1,863				
100119372	LAS VEGAS	NV		07/31/2023		1,504		49			49		1,553				
100138100	WINTER GARDEN	FL		12/14/2023		481		(6)			(6)		475				
100180522	CLARKSVILLE	TN		11/26/2024		561		4			4		565				
100012692	MARI COPA	AZ		05/25/2017		521		143			143		664				
100137510	MANASSAS	VA		12/08/2023		487		(1)			(1)		486				
100148940	BASTROP	TX		04/17/2024		727		43			43		770				
100013685	SUTTLAND	MD		05/25/2017		540		77			77		617				
100101203	HOLLYWOOD	FL		04/28/2023		692		28			28		720				
100113072	HANDOVER	MD		06/29/2023		509		243			243		752				
100017264	TAMPA	FL		04/26/2018		1,265		2			2		1,267				
100013111	ABERDEEN	NC		05/25/2017		1,513		71			71		1,584				
100031731	BALDWIN PARK	CA		03/29/2019		937		88			88		1,025				
100066310	COLORADO SPRINGS	CO		08/02/2021		853		1			1		854				
100102461	DAVENPORT	FL		06/07/2023		637		9			9		646				
100157873	GREER	AZ		07/09/2024		585		6			6		591				
100186641	DAPHNE	AL		12/30/2024		712		49			49		761				
100157938	LONGS	SC		07/09/2024		622		39			39		661				
100136217	SAN ANTONIO	TX		12/14/2023		518		(1)			(1)		517				
100116426	RANIER	GA		07/20/2023		637		(44)			(44)		593				
100013631	SANTA CLARITA	CA		05/25/2017		615		92			92		707				
100143910	KNOXVILLE	TN		02/16/2024		533		5			5		538				
100026505	CLIVEHURST	CA		09/26/2018		888		98			98		966				
100133192	SUGAR HILL	GA		11/29/2023		505		4			4		509				
100160903	LAKEWOOD	CO		07/19/2024		547		2			2		549				
100120504	BOSTON	MA		08/18/2023		4,582		28			28		4,610				
100112430	FARMINGTON	UT		06/29/2023		973		314			314		1,287				
100186764	HALETHORPE	MD		12/31/2024		550		8			8		558				
100112348	HINESVILLE	GA		02/08/2024		550							550				
10012348	GILBERT	AZ		06/29/2023		2,702		313			313		3,015				
100079153	ROSENBERG	TX		02/24/2022		1,089		3			3		1,092				
100128447	HYATTSVILLE	MD		09/08/2023		894		43			43		937				
100135788	EXETER	CA		11/10/2023		597		17			17		614				
100179673	WINNER	GA		11/21/2024		2,273		184			184		2,457				
100012739	FRESNO	CA		05/25/2017		525		121			121		646				
100043481	TAMPA	FL		08/13/2020		1,137		40			40		1,177				
100012756	FRESNO	CA		05/25/2017		942		125			125		1,067				
100133983	KINSTON BOROUGH	PA		10/25/2023		475		(17)			(17)		458				
100033001	TAHOE VISTA	CA		04/09/2019		5,841		222			222		6,063				
100149572	OCALA	FL		04/24/2024		695		47			47		742				
100025503	SANTA MARIA	CA		09/20/2018		2,424		12			12		2,436				
100136876	MESQUITE	TX		11/27/2023		529		3			3		532				
100156635	NEW WILMINGTON	PA		06/24/2024		520		3			3		523				
100012549	MIAMI	FL		05/25/2017		643		84			84		727				
100153247	DALLAS	TX		05/30/2024		661		44			44		705				
100158064	CHATTANOOGA	TN		07/09/2024		613		12			12		625				
100149541	SACRAMENTO	CA		04/26/2024		634		12			12		646				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
							Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
	10010163	NEW HAVEN	CT	04/28/2023		287	159				159		986			
	10002380	LEESBURG	VA	10/26/2018		2,765		72			72		2,837			
	10001297	WINTER SPRINGS	FL	06/25/2017		953		117			117		670			
	10011765	WILMINGTON	PA	07/20/2023		618		13			13		631			
	10003088	HONOLULU	HI	04/09/2019		414		8			8		422			
	10008126	DUNEDIN	FL	03/18/2022		1,129		24			24		1,153			
	10013165	CHICOHILLA	CA	10/06/2023		324		11			11		335			
	10021384	CORNICANA	TX	05/29/2025		613		26			26		639			
	10011696	KATY	TX	07/20/2023		1,949		45			45		1,994			
	100161916	EAST POINT	GA	07/31/2024		522		14			14		536			
	10003906	CARSON	CA	04/09/2019		1,389		85			85		1,474			
	10004768	DES PLAINES	IL	11/20/2020		806		247			247		1,053			
	10021824	CROILEY	TX	06/26/2025		531		8			8		539			
	100081360	CAROLINA BEACH	NC	03/18/2022		1,137		27			27		1,164			
	100026174	MOUNTAIN VIEW	CA	09/20/2018		136		136			136		717			
	100043068	CHICAGO	IL	05/28/2020		324		(5)			(5)		319			
	10011891	CHICAGO	IL	03/08/2017		358		144			144		502			
	10017975	LOKHART	TX	11/21/2024		665		31			31		696			
	100087138	RICHMOND	TX	10/25/2022		1,215		103			103		1,318			
	100028063	SOMERSET	MA	10/26/2018		575		110			110		685			
	10017345	DALLAS	TX	07/20/2023		831		188			188		1,019			
	100131713	EVANSVILLE	IN	10/06/2023		571		11			11		582			
	100031817	NORWALK	CT	03/29/2019		3,465		48			48		3,513			
	100150565	PAPILLION	NE	05/03/2024		1,003		17			17		1,020			
	100013101	HIALEAH	FL	05/25/2017		497		131			131		628			
	100000003	LA PUENTE	CA	09/21/2016		4,200		36			36		4,236			
	100102590	BECHTELSVILLE	PA	06/07/2023		773		6			6		779			
	100120498	CORONA	ME	08/16/2023		491		4			4		495			
	100113245	EASLEY	SC	06/29/2023		341		51			51		392			
	100195466	SMITHFIELD	NC	02/24/2025		684		68			68		752			
	100014007	BLOOMINGTON	CA	05/25/2017		773		112			112		885			
	100247263	TAMPA	FL	10/26/2018		456		98			98		554			
	100031999	SALISBURY	MA	10/23/2025		584		7			7		591			
	100066973	FONTANA	CA	03/29/2019		857		102			102		959			
	100066973	ROSHARON	TX	06/02/2021		1,242		4			4		1,246			
	100116625	SUGAR LAND	TX	07/30/2023		1,006		60			60		1,066			
	100152990	HOUSTON	TX	05/17/2024		37,627		49			49		37,676			
	100203137	FORT PIERCE	FL	03/21/2025		456		(14)			(14)		442			
	100137540	QLOVIS	CA	12/08/2023		6,607		30			30		6,637			
	100026070	ISELIN	NJ	09/20/2018		1,633		127			127		1,760			
	100144193	MAGNOLIA	TX	03/07/2024		928		31			31		959			
	100099862	LAKE ARROWHEAD	CA	03/28/2023		52,408		459			459		52,867			
	100134962	WOODBRIDGE	VA	10/30/2023		943		3			3		946			
	100024720	HOLLY	MI	09/20/2018		1,499		653			653		2,152			
	100063664	POINCIPE BEACH	FL	07/01/2021		797		1			1		798			
	100190958	GRAHAM	WA	07/28/2025		1,247		43			43		1,290			
	100103732	DOUGLASVILLE	GA	05/08/2023		205		5			5		210			
	100152212	KATY	TX	05/17/2024		1,153		49			49		1,202		(240)	(240)
	100031692	VACAVILLE	CA	03/29/2019		574		44			44		618			
	100164583	CONCORD	NC	06/21/2024		648		3			3		651			

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009091	HUTTO	TX		03/18/2022		3,755		120			120		3,875	3,875			
100049161	EGG HARBOR TOWNSHIP	NJ		11/20/2020		405		30			30		435	435			
100061095	SPOKANE VALLEY	WA		06/01/2021		1,622		6			6		1,628	1,628			
100013954	PANORAMA CITY	CA		05/25/2017		885		139			139		1,024	1,024			
100129049	ZEBULON	NC		09/25/2023		1,447		12			12		1,459	1,459			
100044868	TOIMBALL	TX		11/19/2020		370		70			70		440	440			
100195920	SHERMAN	TX		02/24/2025		1,721		84			84		1,805	1,805			
100142416	FLOJAY VARINA	NC		03/07/2024		956		25			25		981	981			
100031250	SACRAMENTO	CA		03/29/2019		577		113			113		690	690			
100113462	MORENO VALLEY	CA		06/29/2023		717		352			352		1,069	1,069			
100147963	BETHLEHEM	PA		04/08/2024		557		3			3		560	560			
100026536	MIRAMAR	FL		09/26/2018		1,243		135			135		1,378	1,378			
100079200	OVERLAND PARK	KS		02/24/2022		1,154		9			9		1,163	1,163			
100043474	CHICAGO	IL		08/13/2020		753		13			13		766	766			
100153854	HOUSTON	TX		06/05/2024		534		32			32		566	566			
100026503	WOODBRI DGE TOWNSHIP	NJ		09/26/2018		838		264			264		1,102	1,102			
100013225	DEER FIELD BEACH	FL		05/25/2017		694		180			180		874	874			
100078926	BAYVILLE	NY		02/24/2022		1,489		3			3		1,492	1,492			
100151538	NEW BRAUNFELS	TX		05/10/2024		1,350		103			103		1,453	1,453			
100078955	HOUSTON	TX		02/24/2022		1,097		8			8		1,105	1,105			
100195415	OCEAN VIEW	DE		02/24/2025		1,025		108			108		1,133	1,133			
100064617	LILBURN	GA		07/01/2021		1,527		44			44		1,571	1,571			
100013108	ORLANDO	FL		05/25/2017		527		166			166		693	693			
100152933	FLUSHSEAR	TX		05/17/2024		674		43			43		717	717			
100067834	TUCSON	AZ		09/23/2021		1,240		4			4		1,244	1,244			
100154086	BETHLEHEM	PA		07/19/2024		2,544		20			20		2,564	2,564			
100177424	SUMMERVILLE	SC		01/16/2025		216		2			2		218	218			
100088795	MUNCIE	IN		11/15/2022		1,044		12			12		1,056	1,056			
100069990	HUNTER	AK		01/13/2023		343		3			3		346	346			
100189749	BATON ROUGE	LA		01/21/2025		478		1			1		479	479			
100024973	YUCAIPA	CA		09/20/2018		534		75			75		609	609			
100176976	INGERSSEX	CA		11/15/2024		(2,350)		(25)			(25)		(2,375)	(2,375)			
100031768	SACRAMENTO	CA		03/29/2019		966		24			24		990	990			
100028652	GREEN COVE SPRINGS	FL		10/26/2018		609		106			106		715	715			
100110817	LAS VEGAS	NV		06/29/2023		379		251			251		630	630			
100031166	MORENO VALLEY	CA		01/31/2023		469		4			4		473	473			
100111066	STATEN ISLAND	NY		03/29/2019		765		156			156		921	921			
100181679	KYLE	TX		06/29/2023		158		63			63		221	221			
100181679	KYLE	TX		12/12/2024		2,488		131			131		2,619	2,619			
100207270	GROTON	MA		04/28/2025		521		8			8		529	529			
100030603	QUINCY	MA		04/09/2019		3,033		349			349		3,382	3,382			
100103693	AZLE	TX		05/08/2023		566		14			14		580	580			
100103636	AZLE	TX		05/08/2023		566		14			14		580	580			
100171465	CHARON	CA		07/20/2023		651		60			60		711	711			
100162642	CHANDLER	AZ		08/12/2024		1,060		30			30		1,090	1,090		(218)	
100168350	OCEAN ISLE BEACH	NC		09/25/2024		636		4			4		640	640			
100203463	PROVIDENCE VILLAGE	TX		03/27/2025		1,331		44			44		1,375	1,375			
100044866	FLOSSMOOR	IL		11/19/2020		4,674		147			147		4,821	4,821			
100061001	ODESSA	TX		06/01/2021		1,619		6			6		1,625	1,625			
100054570	WINDSOR MILL	MD		03/23/2021		147		13			13		160	160			
100228719	GREYNA	LA		06/11/2025		2,551		94			94		2,645	2,645			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100179878	SHERMAN	TX		11/25/2024		640		21			21		661		661		
100048319	CLERMONT	FL		11/20/2020		820		84			84		904		904		
100081406	COLLIERVILLE	TN		03/18/2022		1,854		31			31		1,885		1,885		
100030188	LIVINGSTON	NJ		12/20/2018		4,667		55			55		4,722		4,722		
100060884	SPRINGFIELD	VA		06/01/2021		679		3			3		682		682		
100014112	FREDERICK	MD		05/25/2017		3,304		209			209		3,513		3,513		
100000393	ATLANTIC CITY	NJ		09/21/2016		983		613			613		1,596		1,596		
100011284	RUSKIN	FL		12/23/2016		794		140			140		934		934		
100149458	MUNSTER	IN		04/24/2024		1,404		1			1		1,405		1,405		
100028824	LAKE WORTH	FL		10/26/2018		534		84			84		618		618		
100132306	EUGENE	OR		10/13/2023		682		16			16		698		698		
100043823	OAKLAND	CA		06/13/2020		227		15			15		242		242		
100081039	GREELEY	CO		03/18/2022		1,147		35			35		1,182		1,182		
100090051	SANTA ROSA	CA		01/13/2023		556		1			1		557		557		
100080975	MEDFORD	OR		03/18/2022		1,082		13			13		1,095		1,095		
100133240	WAGAWAN	LA		11/29/2023		8,043		32			32		8,075		8,075		
100127181	LA CANADA FLINTRIDGE	CA		06/30/2023		10,905		868			868		11,773		11,773		
100013858	SANIT ROSE	LA		05/25/2017		768		82			82		850		850		
100067120	MILFORD	MI		06/02/2021		1,089		28			28		1,117		1,117		
100087481	TOLEBALL	TX		10/25/2022		1,177		94			94		1,271		1,271		
100025866	LAKELAND	FL		09/20/2018		737		176			176		913		913		
100113232	MOUNT POCOMO	PA		06/29/2023		345		296			296		641		641		
100123906	ZEPHYRHILLS	FL		09/25/2023		1,004		34			34		1,038		1,038		
100116688	RICHMOND	TX		07/20/2023		887		59			59		946		946		
100221750	HUMBLE	TX		07/25/2025		497		4			4		501		501		
100112083	BROOKLYN	NY		06/29/2023		2,803		107			107		2,910		2,910		
100148454	FORT WORTH	TX		04/12/2024		698		36			36		734		734		
100142516	WHITESBORO	TX		02/08/2024		2,514		3			3		2,517		2,517		
100060573	HUMBLE	TX		06/01/2021		1,408		6			6		1,414		1,414		
100214287	LEESBURG	VA		05/30/2025		521		6			6		527		527		
100213758	KISSIMEE	FL		05/29/2025		501		7			7		508		508		
100148406	COLLEGE STATION	TX		04/12/2024		707		43			43		750		750		
100228640	VALEEE	IA		06/11/2025		746		32			32		778		778		
100061029	COLORADO SPRINGS	CO		06/01/2021		1,195		5			5		1,200		1,200		
100026509	WOODBRIDGE	VA		09/26/2018		554		232			232		786		786		
100206520	GREEN VALLEY	CA		04/17/2025		606		5			5		611		611		
100010772	PHOENIX	AZ		12/23/2016		747		283			283		1,030		1,030		
100117384	LOS ANGELES	CA		07/20/2023		556		10			10		566		566		
100044660	MILPITAS	CA		11/19/2020		5,066		109			109		5,175		5,175		
100048833	EFFORT	PA		11/20/2020		585		86			86		671		671		
100140384	PENDERGRASS	GA		01/18/2024		1,427		14			14		1,441		1,441		
100088971	KISSIMEE	FL		11/15/2022		575		10			10		585		585		
100060658	ARNOLD	CA		06/01/2021		1,057		4			4		1,061		1,061		
100268618	VENICE	CA		12/29/2025		336		6			6		342		342		
100097332	MORFESVILLE	NC		10/25/2022		747		48			48		795		795		
100216615	ANGLER	NC		06/23/2025		595		37			37		632		632		
100116672	BECHTELSVILLE	PA		07/20/2023		1,745		118			118		1,863		1,863		
100137552	CHANDLER	AZ		12/08/2023		1,039		19			19		1,058		1,058		
100067247	LOS BANOS	CA		06/02/2021		1,185		20			20		1,205		1,205		
100080982	SAN DIEGO	CA		04/14/2022		1,029		12			12		1,041		1,041		
100031762	POMONA	CA		03/29/2019		1,168		31			31		1,199		1,199		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193142	OKLAHOMA CITY	OK		02/10/2025		610		36			36		646		646		
100079862	FRIENDSWOOD	TX		04/08/2022		1,102		32			32		1,134		1,134		
100202082	PITTSFIELD	MA		07/11/2025		524	4		4		4		528		528		
100060990	RICHMOND	TX		03/18/2022		1,108		27			27		1,135		1,135		
100116187	FLORIDA CITY	FL		07/20/2023		777		138			138		915		915		
100079957	TOMBALL	TX		04/25/2022		1,037		13			13		1,050		1,050		
100030662	LAKELAND	FL		04/09/2019		493		102			102		595		595		
100081360	GEORGETOWN	TX		03/18/2022		1,217		10			10		1,227		1,227		
100128067	AMT DCH	CA		09/08/2023		767		35			35		802		802		
100026554	UPPER WALBORO	MA		09/26/2018		1,432		55			55		1,487		1,487		
100030077	HOLLYWOOD	FL		12/20/2018		864		80			80		944		944		
100111509	STADI SH	ME		06/29/2023		538		194			194		732		732		
100119495	VALLEJO	CA		07/28/2023		943		184			184		1,127		1,127		
100088851	ELKTON	MD		11/15/2022		595		6			6		601		601		
100028851	LEHIGH ACRES	FL		10/26/2018		512		136			136		648		648		
100168900	BUNELL	FL		09/25/2024		669		11			11		680		680		
100113456	FORT MILL	SC		06/29/2023		534		155			155		689		689		
100025429	LOS ANGELES	CA		09/20/2018		622		69			69		691		691		
100081119	MODESTO	CA		03/18/2022		1,113		24			24		1,137		1,137		
100011570	MIAMI	FL		03/08/2017		445		166			166		611		611		
100112966	NEW MILFORD	NJ		06/29/2023		3,405		150			150		3,555		3,555		
100088122	PHOENIX	AZ		10/25/2022		609		5			5		614		614		
100152213	OKLAHOMA CITY	OK		05/17/2024		884		59			59		743		743		
100152439	EDINBURG	TX		05/17/2024		707		5			5		712		712		
100029759	BALTIMORE	MD		10/26/2018		1,067		136			136		1,203		1,203		
100140090	LOKHART	TX		07/09/2024		849		46			46		895		895		
1001912574	MADISON	WI		02/10/2025		803		60			60		863		863		
100087294	ST PETERSBURG	FL		10/25/2022		2,078		99			99		2,177		2,177		
100126557	CANYON COUNTRY	CA		06/18/2023		259		3			3		262		262		
100181869	CORPUS CHRISTI	TX		10/06/2023		432		(23)			(23)		409		409		
100025278	LAKELAND	FL		09/20/2018		843		233			233		1,076		1,076		
100160207	BOLIVIA	NC		07/18/2024		49,486		1,153			1,153		50,619		50,619		
100113046	ATWATER	CA		05/25/2017		597		135			135		732		732		
100152444	CADDO MILLS	TX		05/17/2024		573		8			8		581		581		
100067116	KAPALEI	HI		06/02/2021		1,150		29			29		1,179		1,179		
100112968	ATLANTA	GA		06/29/2023		273		60			60		333		333		
100026287	NEWPORT	RI		09/20/2018		817		77			77		894		894		
100153252	HUTO	TX		05/30/2024		1,619		11			11		1,630		1,630		
100026561	PORT JEFFERSON STATION	NY		09/26/2018		3,881		97			97		3,778		3,778		
100201819	LEHIGH ACRES	FL		03/18/2025		519		1			1		520		520		
100023965	ANNAPOLIS	MD		10/26/2018		788		65			65		833		833		
100199092	DELAN	NJ		02/28/2025		515		7			7		522		522		
100253933	IRVING	TX		10/30/2025		472		5			5		477		477		
10020744	DUNDALK	MD		07/18/2025		751		3			3		754		754		
100061039	CHANDLER	AZ		06/01/2021		1,565		6			6		1,571		1,571		
100166131	SALISBURY	MA		09/09/2024		630		13			13		643		643		
100025723	STOCKBRIDGE	GA		09/20/2018		512		150			150		662		662		
100100961	BRISTOL	RI		04/28/2023		1,025		100			100		1,125		1,125		
100109036	CONROE	TX		06/22/2023		570		(29)			(29)		541		541		
100060986	DENVER	CO		03/18/2022		1,252		17			17		1,269		1,269		
100013862	BROOKLYN PARK	MINN		05/25/2017		679		110			110		789		789		

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	2	3					8	9	10	11	12						
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10019306	POINCIANA	FL		02/10/2025		628		45			45		673				
10006390	ALBUQUERQUE	NM		07/01/2021		1,263		24			24		1,287				
10020714	GREENVILLE	SC		04/28/2025		864		10			10		874				
10019540	OCALA	FL		02/24/2025		688		62			62		750				
10019268	POCAHELLO	ID		12/28/2023		513		5			5		518				
100195075	SPRING	TX		02/24/2025		620		57			57		677				
100025649	PATCHOGE	NY		09/20/2018		990		331			331		1,321				
100013128	LOMPOC	CA		05/25/2017		880		118			118		998				
100026537	FAIRFIELD	CA		09/26/2018		1,341		19			19		1,360				
100184397	EDINBURG	TX		12/16/2024		516		9			9		525				
100190022	HOUSTON	TX		01/21/2025		1,091		51			51		1,142				
100031640	LOS BANOS	CA		03/29/2019		1,172		96			96		1,268				
100169669	DEARBORN	MI		09/30/2024		3,075		115			115		3,190				
100202157	NICEVILLE	FL		03/18/2025		488		(14)			(14)		474				
100108126	JACKSONVILLE	FL		05/24/2023		513		4			4		517				
100152332	FULSHEAR	TX		05/17/2024		769		50			50		819				
100136363	KATY	TX		12/18/2023		3,151		61			61		3,212				
100113956	ORLANDO	FL		05/25/2017		880		31			31		891				
100028523	STOCKTON	CA		10/26/2018		923		104			104		827				
100028476	LORTON	VA		10/26/2018		737		86			86		823				
100025078	PROVIDENCE	UT		09/20/2018		440		109			109		549				
100088051	SAN MARCOS	TX		10/25/2022		633		23			23		656				
100054179	ATCO	NJ		03/23/2021		203		(4)			(4)		199				
100081255	LEBANON	OR		03/18/2022		2,234		84			84		2,318				
100027801	HENRYVILLE	PA		10/26/2018		564		91			91		655				
100186601	TIFFIN	IA		12/30/2024		622		26			26		650				
100126623	CHICAGO	IL		08/30/2023		597		725			725		1,322				
100193412	JACKSONVILLE	FL		02/10/2025		550		9			9		559				
100081003	EVANS	CO		03/18/2022		1,059		26			26		1,085				
100186657	WESLEY CHAPEL	FL		12/30/2024		612		12			12		624				
100215694	PHOENIX	AZ		06/13/2025		465		3			3		468				
100028715	LA PUENTE	CA		10/26/2018		2,920		74			74		2,994				
100117518	MIAMI	FL		07/20/2023		656		61			61		717				
100186667	RALEIGH	NC		12/30/2024		651		29			29		680				
100193125	SPRING	TX		02/10/2025		632		46			46		680				
100014556	SILVER SPRING	MD		09/21/2017		1,510		241			241		1,751				
100069486	GASTON	SC		09/01/2021		1,101		3			3		1,104				
100110115	WAUKEGAN	IL		06/29/2023		160		127			127		287				
100118161	LONG BEACH	CA		07/20/2023		506		2			2		508				
100190908	GRAHAM	VA		01/28/2025		607		20			20		627				
100079487	DENVER	CO		04/25/2022		1,484		108			108		1,592				
100153324	CONWAY	NH		05/30/2024		680		68			68		748				
100030976	MATTESON	IL		03/29/2019		598		96			96		694				
100149690	MONTGOMERY	AL		04/26/2024		994		7			7		991				
100028001	DESOTO	TX		10/26/2018		849		44			44		893				
100150919	ATHENS	GA		05/08/2024		711		43			43		754				
100029087	TEMPLE	AZ		10/26/2018		969		89			89		698				
100028540	LAWRENCEVILLE	GA		10/26/2018		609		99			99		708				
100236108	TOLAR	TX		09/05/2025		497		2			2		499				
100025652	CAPE ELIZABETH	ME		09/20/2018		1,260		259			259		1,519				
100100708	CHICAGO	IL		04/28/2023		733		7			7		740				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031903	RIVERSIDE	CA		03/29/2019		855		63			63		918		918		
100013357	LEHIGH ACRES	FL		05/25/2017		489		152			152		641		641		
100116904	CALABASIS	CA		07/20/2023		632		12			12		644		644		
100220947	KATY	TX		07/18/2025		519		8			8		527		527		
100017060	FAVETTEVILLE	NC		07/20/2023		367		18			18		385		385		
100013764	MINNEAPOLIS	MIN		06/29/2023		494		115			115		609		609		
100014398	NORTH BRANSWICK	NJ		09/21/2017		1,013		328			328		1,341		1,341		
100081025	NAPA	CA		03/18/2022		2,431		80			80		2,511		2,511		
100079211	KNOXVILLE	TN		02/24/2022		1,080		10			10		1,090		1,090		
100189068	MIDDLETOWN	NJ		01/13/2025		2,361		80			80		2,441		2,441		
100012809	ROYAL PALM BEACH	FL		05/25/2017		634		147			147		781		781		
100212373	CITRUS SPRINGS	FL		05/28/2025		553		20			20		573		573		
100047187	WANTAGH	NY		11/20/2020		1,154		3			3		1,157		1,157		
100028787	SAINT PETERSBURG	FL		10/26/2018		634		81			81		715		715		
100010080	HANDOVER PARK	IL		04/28/2023		1,095		26			26		1,121		1,121		
100190995	HEWITT	TX		07/28/2025		546		2			2		548		548		
100136246	RALEIGH	NC		11/20/2023		523		5			5		528		528		
100170087	ATHENS	GA		10/08/2024		656		3			3		659		659		
100026906	GREENFIELD	CA		06/26/2018		1,129		57			57		1,186		1,186		
100114130	WINDSOR LOCKS	CT		06/29/2023		462		41			41		503		503		
100116651	MIDLOTHIAN	VA		07/20/2023		488		89			89		577		577		
100199888	ELGIN	IL		03/06/2025		553		2			2		555		555		
100178497	CHARLOTTE	NC		11/21/2024		552		3			3		555		555		
100129311	DAVISVILLE	GA		09/25/2023		2,038		46			46		2,084		2,084		
100148355	OKLAHOMA CITY	OK		04/12/2024		2,301		80			80		2,381		2,381		
100014776	TARPON SPRINGS	FL		10/30/2017		460		27			27		487		487		
100032183	LOS ANGELES	CA		03/29/2019		1,162		53			53		1,215		1,215		
100193090	BETHLEHEM	PA		02/10/2025		645		48			48		693		693		
100025489	CAMBRIDGE	MA		09/20/2018		576		77			77		653		653		
100221714	TALLAHASSEE	FL		07/25/2025		482		1			1		483		483		
100000497	NORWALK	CT		09/27/2016		1,890		129			129		2,019		2,019		
100031911	RANCHO CUCAMONGA	CA		03/29/2019		780		81			81		861		861		
100117728	WEST VALLEY CITY	UT		07/20/2023		596		18			18		604		604		
100028612	MIAMI	FL		10/26/2018		4,442		382			382		4,824		4,824		
100238297	TULSAE	CA		09/19/2025		503		4			4		507		507		
100226390	MAPLES	FL		07/30/2025		438		3			3		441		441		
100075934	COLLEGE PARK	GA		01/07/2022		1,152		2			2		1,154		1,154		
100175930	GRAHAM	WA		11/14/2024		629		7			7		636		636		
100189979	PALM COAST	FL		01/21/2025		900		109			109		1,009		1,009		
100028532	ATLANTA	GA		10/26/2018		731		150			150		881		881		
100031006	PALMDALE	CA		03/29/2019		844		85			85		929		929		
100116705	TOMBALL	TX		07/20/2023		1,381		402			402		1,783		1,783		
100132461	KISSIMEE	FL		11/03/2023		1,945		94			94		2,039		2,039		
100186659	KENNESVILLE	NC		12/30/2024		1,578		69			69		1,647		1,647		
100198894	GRAHAM	WA		02/28/2025		667		49			49		716		716		
100113657	CARSON	CA		06/29/2023		945		303			303		1,248		1,248		
100176000	GRAHAM	WA		11/14/2024		624		2			2		626		626		
100011450	HOMESTEAD	FL		12/23/2016		424		186			186		610		610		
100116132	HOUSTON	TX		07/20/2023		2,173		258			258		2,431		2,431		
100136492	CHARLOTTE	NC		11/20/2023		3,393		22			22		3,415		3,415		
100083063	CONCORD	NC		05/26/2022		1,929		244			244		2,173		2,173		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100147209	BRIDGTON	NJ		03/28/2024		538		(28)			(28)		510				
100222894	JANESBOROUGH	TN		03/24/2025		2,168		146			146		2,314				
100135035	DILLON	CO		10/30/2023		7,739	(49)				(49)		7,690				
100112467	PAHLJUP	NV		06/29/2023		210		142			142		352				
100013811	SACRAMENTO	CA		05/25/2017		737		65			65		802				
100090173	GREENBACHES	FL		01/13/2023		701		9			9		710				
100202560	ANGIER	NC		03/21/2025		628		40			40		668				
100156502	FENDERGRASS	GA		06/24/2024		1,344		16			16		1,360				
100032069	LA PUENTE	CA		03/29/2019		1,290		21			21		1,311				
100043028	FRESNO	CA		05/28/2020		824		11			11		835				
100126933	ONTARIO	CA		06/30/2023		1,101		192			192		1,293				
100162726	ZEPHYRHILLS	FL		06/12/2024		883		23			23		906				
100213891	WALKEE	IA		05/29/2025		571		25			25		596				
100152940	SPRING	TX		05/17/2024		1,098		65			65		1,163				
100193997	SAINT AUGUSTINE	FL		02/10/2025		638		61			61		699				
100087525	WESTON	FL		10/25/2022		727		17			17		744				
100195456	OWENS CROSS ROADS	AL		02/24/2025		612		30			30		642				
100186978	ANGIER	NC		01/07/2025		2,995		88			88		3,084				
100112212	CHICAGO	IL		06/29/2023		567		94			94		661				
100226266	BELLEROSE	NY		10/26/2018		1,507		103			103		1,610				
100116657	SUGAR LAND	TX		07/20/2023		670		42			42		712				
100117162	HOUSTON	TX		07/20/2023		419		57			57		476				
100152267	KISSIMEE	FL		05/17/2024		627		31			31		658				
100024721	AGUANGA	CA		09/20/2018		1,421		100			100		1,521				
100013809	KISSIMEE	FL		05/25/2017		1,190		63			63		1,253				
100042832	WHITTIER	CA		05/28/2020		1,231		56			56		1,287				
100111193	SPRINGFIELD	VA		06/29/2023		570		206			206		776				
100043878	WOODRIDGE	NY		06/19/2020		514		147			147		661				
100111949	STUART	FL		06/29/2023		509		226			226		735				
100176895	KISSIMEE	FL		11/15/2024		300							300				
100033025	WEST COVINA	CA		03/29/2019		3,175		27			27		3,202				
100154694	MIAMI	FL		07/19/2024		608		14			14		622				
100202562	FRISSO	CO		03/21/2025		5,601		198			198		5,799				
100176048	KANSAS CITY	MO		12/20/2024		1,005		6			6		1,011				
100153536	PHOENIX	AZ		05/30/2024		5,973		342			342		6,315				
100175782	READING	MA		11/12/2024		481		(9)			(9)		472				
100116834	LEWISVILLE	NC		07/20/2023		761		193			193		954				
100111593	RICHMOND	TX		06/29/2023		480		268			268		748				
100028510	WHITE WATER	CA		10/26/2018		610		213			213		823				
100023731	MIAMI	FL		10/26/2018		829		72			72		901				
100214439	PINETOP	AZ		06/02/2025		430							431				
100025172	HAGERSTOWN	MD		09/20/2018		748		167			167		915				
100081315	COLUMBIA	SC		03/18/2022		1,080		16			16		1,096				
100132516	LODGE GROVE	GA		11/03/2023		496		55			55		510				
100152312	OCALA	FL		05/17/2024		650							705				
100127297	BROAD BROOK	CT		08/30/2023		411		341			341		752				
100219173	MIRLE BEACH	SC		07/07/2025		1,274		10			10		1,284				
100100464	NEW CASTLE	WI		04/27/2023		707		54			54		761				
100229667	CHICAGO	IL		10/26/2018		802		94			94		896				
100100317	FRANKLIN	WI		04/27/2023		890		53			53		943				
100152292	OKLAHOMA CITY	OK		05/17/2024		639		36			36		675				

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015294	OKLAHOMA CITY	OK		06/17/2024		639		36			36		675		675		
100113244	NEW BEDFORD	MA		06/29/2023		420		149			149		569		569		
100238780	LELAND	NC		09/23/2025		290		21			21		611		611		
100025560	CHICAGO	IL		09/20/2018		364		184			184		548		548		
100087433	SPRINGFIELD	VA		10/25/2022		731		20			20		751		751		
100100469	STOCKERVILLE	NJ		04/27/2023		641		12			12		653		653		
100024625	MODESTO	CA		09/20/2018		965		191			191		1,156		1,156		
100182286	KISSIMEE	FL		12/12/2024		836		30			30		866		866		
100120000	ITHACA	NY		06/11/2023		8,785		77			77		8,862		8,862		
100128030	INDIANAPOLIS	IL		09/08/2023		924		28			28		952		952		
100087361	SCOTSDALE	GA		10/25/2022		1,172		31			31		1,203		1,203		
100013149	MIAMI	FL		06/25/2017		531		104			104		635		635		
100031670	OWASO	CA		03/29/2019		1,157		50			50		1,207		1,207		
100061079	BRIGHTWOOD	OR		06/01/2021		1,057		4			4		1,061		1,061		
100182227	MADISON	WI		12/12/2024		3,169		306			306		3,475		3,475		
100182228	MADISON	WI		12/12/2024		3,169		306			306		3,475		3,475		
100186389	COVINGTON	GA		12/30/2024		469		3			3		472		472		
100075925	BOHLE	MD		04/25/2022		1,810		107			107		1,917		1,917		
100159567	DAVENPORT	FL		07/15/2024		1,621		(45)			(45)		1,576		1,576		
100026633	MERRICK	NY		09/26/2018		2,306		1,289			1,289		3,595		3,595		
100032004	SAN DIEGO	CA		03/29/2019		661		62			62		723		723		
100024790	PIKEVILLE	MD		09/20/2018		492		104			104		596		596		
100013216	BAKERSFIELD	CA		05/25/2017		504		163			163		667		667		
100114654	TEHACHAPI	CA		06/29/2023		1,913		14			14		1,927		1,927		
100117011	MELBOURNE	AUS		07/20/2023		731		106			106		837		837		
100110042	BALTIMORE	MD		06/23/2023		1,128		5			5		1,133		1,133		
100028976	ORLANDO	FL		10/26/2018		556		64			64		620		620		
100116767	EAST BRUNSWICK	NJ		07/20/2023		841		129			129		970		970		
100112898	BRADENTON	FL		06/29/2023		336		235			235		571		571		
100189986	HOUSTON	TX		01/21/2025		646		40			40		686		686		
100029493	ST CHARLES	IL		10/26/2018		1,202		80			80		1,282		1,282		
100119116	ROUND ROCK	TX		07/28/2023		676		105			105		781		781		
100188911	ORLANDO	FL		01/09/2025		552		2			2		554		554		
100135174	FENTON	MO		11/07/2023		108		3			3		111		111		
100220258	NORTH ADAMS	MA		07/11/2025		507		12			12		519		519		
100132448	MICCO	FL		11/03/2023		485		11			11		496		496		
100140981	HOLIDAY	FL		03/28/2024		457		67			67		457		457		
100031735	ESCONDIDO	CA		03/29/2019		840		259			259		907		907		
100112247	LA MARQUE	TX		06/29/2023		475		1			1		734		734		
100175674	LAS VEGAS	NV		11/12/2024		532		25			25		533		533		
100213882	CORICANA	TX		05/29/2025		394		5			5		619		619		
100060974	KNOXVILLE	TN		06/01/2021		1,194		31			31		1,199		1,199		
100033202	ALBURN	VA		03/29/2019		4,006		73			73		4,037		4,037		
100109655	ORLANDO	FL		06/14/2023		955		16			16		571		571		
100029066	HUNTINGTON PARK	CA		10/26/2018		1,155		2			2		1,228		1,228		
100200183	COVINGTON	GA		03/07/2025		497		28			28		499		499		
100080982	ATLANTA	GA		03/18/2022		1,361		45			45		1,389		1,389		
100100626	PHOENIX	AZ		04/28/2023		763		164			164		808		808		
100024680	GLENDALE HEIGHTS	IL		09/20/2018		865		33			33		1,029		1,029		
100032111	SEASIDE	CA		03/29/2019		1,115		19			19		1,148		1,148		
100117945	KATY	TX		07/20/2023		895							914		914		

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100043005	MIAMI	SC		05/28/2020		1,403		48			48		1,451		1,451		
100067014	MIAMI GARDENS	FL		06/02/2021		1,347		31			31		1,378		1,378		
100028168	WANTAGH	NY		10/26/2018		3,181		23			23		3,204		3,204		
100206331	DELAND	FL		04/17/2025		591		7			7		598		598		
100011553	PHILADELPHIA	PA		03/08/2017		1,095		232			232		1,327		1,327		
100142103	KENNER	LA		02/29/2024		470		(11)			(11)		459		469		
100272940	LINWOOD	NJ		01/15/2026		185		5			5		190		190		
100025005	OCALA	FL		09/20/2018		486		128			128		614		614		
100126888	PALM BAY	FL		06/30/2023		2,343		62			62		2,405		2,405		
100029745	HUNTERSVILLE	NC		10/26/2018		1,434		280			280		1,714		1,714		
100116677	TITUSVILLE	NJ		07/20/2023		820		266			266		1,086		1,086		
100080510	COLUMBUS	OH		11/26/2024		503		1			1		504		504		
100028438	PINON HILLS	CA		10/26/2018		903		139			139		1,042		1,042		
100182360	JONESBOROUGH	TN		12/12/2024		602		38			38		640		640		
100023823	MODESTO	CA		10/26/2018		4,494		48			48		4,542		4,542		
100148250	KANSAS CITY	MO		04/12/2024		811		26			26		837		837		
100023280	LAS VEGAS	NV		06/16/2018		1,106							1,106		1,106		
100236088	MOCKINNEY	TX		09/05/2025		561		4			4		565		565		
100136867	HAGERSTOWN	MD		11/28/2023		492		2			2		494		494		
100030193	UPPER MERLBORO	MD		12/20/2018		1,426		112			112		1,538		1,538		
100149125	PHOENIX	AZ		04/22/2024		528		4			4		532		532		
100081122	MERCED	CA		03/18/2022		1,090		24			24		1,114		1,114		
100013011	SPRING HILL	TN		05/25/2017		529		208			208		737		737		
100186674	WILMINGTON	DE		12/30/2024		369		1			1		370		370		
100119556	HOBOKEN	NJ		07/28/2023		15,317		383			383		15,700		15,700		
100081381	EVANS	CO		03/18/2022		1,014		14			14		1,028		1,028		
100111919	WHEATON	IL		06/29/2023		427		86			86		513		513		
100177988	AUBURN	VA		01/16/2025		744		16			16		760		760		
100180004	TABOR CITY	NC		11/25/2024		613		30			30		643		643		
100179446	BAXTER	TN		11/21/2024		610		33			33		643		643		
100064444	BRIGHTON	CO		07/01/2021		488		12			12		500		500		
100132627	FEDESVILLE	WV		11/03/2023		490		15			15		505		505		
100081480	SACRAMENTO	CA		03/18/2022		1,085		23			23		1,108		1,108		
100148356	CLARENDON	OK		04/12/2024		645		25			25		670		670		
100024469	EAST TAUNTON	MA		09/20/2018		861		175			175		1,036		1,036		
100195070	JONESBOROUGH	TN		02/24/2025		589		42			42		631		631		
100149105	NEW CANEY	TX		04/19/2024		458		18			18		476		476		
100135802	CHARLOTTE	NC		11/10/2023		1,087		14			14		1,101		1,101		
100101201	DOVER	ID		04/28/2023		950		7			7		957		957		
100213868	DAPHNE	AL		05/29/2025		582		34			34		616		616		
100027326	GARDENA	CA		10/26/2018		1,430		73			73		1,503		1,503		
100081146	LAS VEGAS	NV		03/18/2022		2,230		114			114		2,344		2,344		
100010362	SPRINGFIELD	VA		12/23/2016		545		267			267		812		812		
100173249	PENACOLA	FL		10/30/2024		655		20			20		675		675		
100025304	HEMPHILL	PA		09/20/2018		447		136			136		583		583		
100103653	MISSION	TX		05/08/2023		178		4			4		182		182		
100234968	KANSAS CITY	MO		06/28/2025		940		10			10		950		950		
100012343	PALM COAST	FL		05/25/2017		1,107		368			368		1,475		1,475		
100054270	MIDDLETOWN	NJ		03/23/2021		1,035		75			75		1,110		1,110		
100133325	HOUSTON	TX		10/19/2023		490		3			3		493		493		
100211462	VALHOLM	FL		05/16/2025		659		11			11		670		670		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100010796	MIAMI	FL		12/23/2016		1,775	.416				.416		2,191	2,191			
100247277	RAINEY	NJ		10/23/2025		6,624	.1				.1		6,625	6,625			
100028659	ATLANTA	GA		10/26/2018		760	.96				.96		.816	.816			
100054628	MONTGOMERY	AL		03/23/2021		547	.114				.114		.661	.661			
100113805	KISSIMEE	FL		06/29/2023		3,069		.54			.54		3,123	3,123			
100062616	KNOXVILLE	TN		07/01/2021		959	.4				.4		.963	.963			
100116880	PITTSBURGH	PA		07/20/2023		575	.28				.28		.603	.603			
100025800	SACRAMENTO	CA		09/20/2018		765		.122			.122		.887	.887			
100103750	CRYSTAL	IL		06/08/2023		1,852	.11				.11		1,863	1,863			
100171751	SAVANNAH	GA		07/20/2023		742		.155			.155		.897	.897			
100186653	TEMPE	AZ		12/30/2024		602		.17			.17		.619	.619			
100014649	ESCONDIDO	CA		09/27/2017		1,117		.52			.52		1,169	1,169			
100026416	WEST PALM BEACH	FL		09/26/2018		592	.15				.15		.607	.607			
100010102	OCALA	FL		04/28/2023		741		.73			.73		.814	.814			
100172713	GREYTN	LA		11/21/2024		517							.517	.517			
100025543	MARLEA SPRINGS	MO		09/20/2018		387	.245				.245		.632	.632			
100029201	LAS VEGAS	NV		10/26/2018		589	.135				.135		.724	.724			
100061460	COTTAGE GROVE	IL		06/01/2021		1,263	.5				.5		1,268	1,268			
100031317	ELIZABETH	NJ		03/29/2019		774		.107			.107		.881	.881			
100146361	OKLAHOMA CITY	OK		04/12/2024		634	.34				.34		.668	.668			
100112664	HIGHLANDS	NC		06/29/2023		2,143		.270			.270		2,413	2,413			
100012689	CAPE CORAL	FL		05/25/2017		507	.107				.107		.614	.614			
100113013	WROCHESTER	MA		06/29/2023		647	.140				.140		.787	.787			
100030918	BROOK	NY		04/09/2019		838	.66				.66		.904	.904			
100180388	SAN ANTONIO	TX		11/26/2024		2,162	.2				.2		2,164	2,164			
100013184	GURNEE	IL		05/25/2017		.861	.68				.68		.929	.929			
100193561	CHICAGO	IL		11/16/2023		1,362	.6				.6		1,368	1,368			
100171317	MANASSAS	VA		07/20/2023		781		.260			.260		1,041	1,041			
100032968	DUBLIN	CA		06/21/2019		(73)		.272			.272	(80)	.119	.119	.94	1,244	1,338
100025510	NORTH LAS VEGAS	NV		09/20/2018		500	.48				.48		.548	.548			
100025119	LAKELAND	FL		09/20/2018		477		.140			.140		.617	.617			
100161851	WOODRIDGE	NY		07/31/2024		517	(17)	.100			.100		.500	.500			
100012797	SANTA ANA	CA		05/25/2017		446		.100			.100		.546	.546			
100043044	HONOLULU	HI		05/28/2020		1,034	.49				.49		1,083	1,083			
100044695	SAN FRANCISCO	CA		06/19/2020		789	.1				.1		.790	.790			
100150615	SAN ANTONIO	TX		05/03/2024		912	.38				.38		.950	.950			
100073907	OKLAHOMA CITY	OK		02/24/2022		1,039	.2				.2		1,041	1,041			
100115268	ALLENDALE	CA		07/17/2023		474	(9)	.474			(9)		.465	.465			
100179710	JARRELL	TX		11/21/2024		679	.53				.53		.732	.732			
100214418	GOLDSBORO	NC		06/02/2025		595	.18				.18		.613	.613			
100070946	LEWISTOWN	ME		10/01/2021		1,923	(27)	.100			(27)		1,886	1,886			
100025904	PEARLAND	TX		09/20/2018		1,346	.100				.100		1,446	1,446			
100112782	SALT VILLAGE	IL		06/29/2023		310	.98				.98		.408	.408			
100216688	KANSASVILLE	MO		06/23/2025		600	.36				.36		.636	.636			
100025066	LAS VEGAS	NV		09/20/2018		993	.81				.81		.674	.674			
100126862	MERRICK	NY		06/30/2023		455	.414				.414		.869	.869			
100137678	SAN PETERSBURG	FL		12/06/2023		441	.3				.3		.444	.444			
100043384	VIRGINIA BEACH	VA		06/13/2020		702	.47				.47		.749	.749			
100111665	JOHNSTON	RI		06/29/2023		295	.210				.210		.505	.505			
100111197	JOLIET	IL		06/29/2023		913	.963				.963		1,876	1,876			
100144436	LEANDER	TX		03/07/2024		597	.4				.4		.601	.601			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081010	LAS VEGAS	NV		03/18/2022		2,132		.29			.29		2,161				
100135171	MIAMI	FL		12/15/2023		.459		.5			.5		.464				
100148453	PENDERGRASS	GA		04/12/2024		1,972		.93			.93		2,065				
100201565	ORVILLE	CA		03/12/2025		.522		.4			.4		.526				
100011798	BALTIMORE	MD		03/08/2017		.492		.134			.134		.626				
100214102	RIDGEFIELD	WA		05/30/2025		.732		.2			.2		.734				
100114114	HAMMOND	LA		06/29/2023		.857		.264			.264		1,121				
100031638	STOCKTON	CA		03/29/2019		.960		.70			.70		1,030				
100100681	HOUSTON	TX		04/28/2023		.704		.3			.3		.707				
100025735	CALEXICO	CA		06/20/2018		.510		.69			.69		.579				
100112759	FARMINGTON HILLS	MI		06/29/2023		1,929		.495			.495		2,424				
100214416	KENNESVILLE	NC		06/02/2025		.597		.18			.18		.615				
100115614	BULLHEAD CITY	AZ		07/19/2023		.455		.2			.2		.457				
100206860	VIRGINIA BEACH	VA		04/24/2025		.690		.8			.8		.698				
100162648	BARTLESVILLE	OK		06/12/2024		.605		.20			.20		.625				
100247295	RALEIGH	NC		10/23/2025		2,366		.73			.73		2,439				
100013882	O FALLON	MO		05/25/2017		1,075		.92			.92		1,167				
100257210	CALHOUN	GA		11/26/2025		.538							.538				
100202872	JACKSONVILLE	FL		03/24/2025		.640		.57			.57		.697				
100112494	ELGIN	IL		06/29/2023		.700		.420			.420		1,120				
100195080	MORRHEAD	MI		02/24/2025		1,219		.26			.26		1,245				
100243796	MISSION	TX		09/29/2025		.524		.3			.3		.527				
100113143	ROCKPORT	TX		06/29/2023		.618		.123			.123		.741				
100113220	ATLANTA	GA		06/29/2023		.250		.44			.44		.294				
100112074	DIXONSON	TX		06/29/2023		.395		.29			.29		.424				
100216611	SAINT LOUIS	MO		06/23/2025		2,497		.2			.2		2,499				
100101178	MASTIC BEACH	NY		04/28/2023		.809		.205			.205		1,014				
100117535	CHICAGO	IL		07/20/2023		.990		.32			.32		1,022				
100026244	VALLEJO	CA		08/20/2018		.174		.33			.33		.207				
100031053	HESPERIA	CA		03/29/2019		.446		.84			.84		.530				
100028643	ROGERS	AR		10/26/2018		2,518		.125			.125		2,643				
100081620	ANGENY	IA		03/18/2022		1,441		.43			.43		1,484				
100186759	PRAIRIE VIEW	TX		12/31/2024		.239		.5			.5		.244				
100156444	TUSCON	AZ		06/24/2024		.545		.10			.10		.555				
100133986	SOUTH FALLSBURG	NY		10/25/2023		(27,009)		(36)			(36)		(27,644)			14,494	
100081009	CORONA	TN		03/18/2022		1,057		.18			.18		1,075				
100028218	CARTERET	NJ		10/26/2018		.435		.148			.148		.583				
100028128	SHELTON	WA		10/26/2018		2,896		.209			.209		3,105				
100116534	CHICAGO	IL		07/20/2023		.715		.201			.201		.916				
100013789	ALABASTER	AL		05/25/2017		.871		.41			.41		.912				
100153221	CLARKSVILLE	TN		09/22/2024		.507		.2			.2		.509				
100010803	ISLIP	NY		12/23/2016		1,486		.62			.62		1,548				
100165961	PETERSBURG	AK		09/06/2024		.932		.15			.15		.947				
100029555	MIAMI	FL		10/26/2018		5,202		.47			.47		5,249				
100031079	CRANEVALE	CA		03/29/2019		1,342		.55			.55		1,397				
100044877	DOUGLAS	MI		11/19/2020		.961		.23			.23		.984				
100029483	RIVERSIDE	CA		10/26/2018		.501		.71			.71		.572				
100028570	SUNRISE	FL		10/26/2018		1,742		.418			.418		2,160				
100054686	CHICAGO	IL		03/23/2021		.630		.114			.114		.744				
100012042	FAIR LAWN	NJ		03/08/2017		.998		.211			.211		1,169				
100168583	CARTHAGE	TN		09/25/2024		1,080		.34			.34		1,114				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18				
	2	City	3					State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year						8	9	10 Current Year's Other- Than- Temporary Impairment Recognized	11	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value
Loan Number																Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion				
10012171		OCEANSIDE	CA		03/08/2017		565		78							643		643			
10026804		BUDA	TX		12/23/2025		614		17							631		631			
10021684		ATLANTA	GA		06/23/2025		609		14							623		623			
100100811		SPRINGFIELD	VA		04/28/2023		750		5							755		755			
100100676		SEWINGALE	FL		04/28/2023		786		34							820		820			
100116100		FOREY	TX		07/20/2023		710		159							869		869			
100012865		FT WALTON BEACH	FL		05/25/2017		532		135							667		667			
100024544		SPRING VALLEY	CA		09/20/2018		8 558		22							8 580		8 580			
100195612		BAKERSFIELD	CA		02/24/2025		523		3							526		526			
100100709		HOUSTON	TX		04/28/2023		808		19							827		827			
100127020		GALT	CA		06/30/2023		773		206							979		979			
100032050		SANTA ANA	CA		03/29/2019		1 227		33							1 260		1 260			
100031480		PALMDALE	CA		03/29/2019		1 324		142							1 466		1 466			
100236800		LITTLE ROCK	AR		09/12/2025		2 105		70							2 175		2 175			
100273119		HOUSTON	TX		01/15/2026		294		2							296		296			
100112461		DAYTONA BEACH	FL		06/29/2023		766		283							1 049		1 049			
100087182		MURRELLS INLET	SC		10/25/2022		959		63							1 022		1 022			
100044860		PATERSON	NJ		11/19/2020		2 272		168							2 440		2 440			
100111346		CATONSVILLE	MD		06/29/2023		331		27							358		358			
100144131		SAN ANTONIO	TX		03/07/2024		680		59							749		749			
100127074		UPPER MERLBOR	MD		08/30/2023		2 897		451							3 348		3 348			
100111135		CHICAGO	IL		06/29/2023		426		101							527		527			
100111571		OLD L'WIE	CT		06/29/2023		476		260							736		736			
100247051		MEBANE	NC		10/22/2025		897		32							929		929			
10013876		HOKSETT	WI		05/25/2017		639		48							687		687			
100038744		MEATH	IL		09/27/2019		1 702		522							2 099		2 099			141
100238388		PITTSBURGH	PA		09/19/2025		826		3							829		829			(33)
100111734		LANCASTER	CA		06/29/2023		460		271							731		731			
100026432		LAKE ELSINORE	CA		09/26/2018		1 056		9							1 065		1 065			
10017575		FORT MYERS	FL		04/26/2018		1 642		70							1 712		1 712			
100193138		SHERMAN	TX		02/10/2025		1 061		67							1 128		1 128			
10011893		POTTSTOWN	PA		06/29/2023		432		131							563		563			
100213776		NORIAN	OK		05/29/2025		490		1							491		491			
10011802		LUSBY	MD		03/08/2017		2 505		518							3 023		3 023			
100216546		URBANDALE	IA		06/23/2025		569		34							603		603			
100102172		FORT MYERS	FL		04/14/2023		124		(6)							118		118			
100114454		MT LAUREL	NJ		06/29/2023		1 831		164							1 995		1 995			
100011215		SO BURLINGTON	VT		12/23/2016		718		120							838		838			
100013302		ORLANDO	FL		05/25/2017		601		118							719		719			
100100895		MIAMI	FL		04/28/2023		566		57							623		623			
10011358		SAN JOSE	CA		06/29/2023		795		48							843		843			
100036533		WICKLOW	IL		09/27/2019		(620)		104							(539)		(34)			22
100042827		MIRAMAR	FL		05/28/2020		3 135		127							3 262		3 262			
100079624		SUNNYVALE	CA		04/08/2022		1 890		41							1 931		1 931			
100162570		ANNA	TX		12/12/2024		2 013		27							2 040		2 040			
100190913		SAVANNAH	GA		01/28/2025		497		6							503		503			
100128027		NASHVILLE	TN		09/08/2023		655		23							678		678			
100148538		WALKEE	IA		04/12/2024		574		6							580		580			
100064207		TUCKER	GA		07/01/2021		1 139		33							1 172		1 172			
100028756		SAN YSIDRO	CA		10/26/2018		1 192		231							1 423		1 423			
100025372		SANFORD	FL		09/20/2018		466		96							562		562			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100181241	PAULINA	LA		12/06/2024		492	3	229			229		1,242	495			
100029215	FLORENCE	AL		10/26/2018		1,013							1,159	1,242			
100195465	MADISON	WI		02/24/2025		1,105	54				54		595	1,159			
100117277	WARRINGTON	PA		07/20/2023		573	22				22		498	595			
100202176	ALLEN PARK	MI		03/18/2025		492	6				6		210	498			
100054892	TYRONE	TX		03/23/2021		163	47				47		668	210			
100201233	ORANGE PARK	FL		03/12/2025		623	45				45		425	668			
100112014	FOLEY	AL		06/29/2023		267	158				158		615	425			
100036539	DUBLIN	CA		09/27/2019		4,809	1,289				1,289	(351)	5,747	6,107	431	(71)	359
100168357	CONVERSE	TX		09/25/2024		600	15				15		615	615			
100123001	HERCULES	CA		09/25/2023		4,851	67				67		4,918	4,918			
100116273	DENISON	TX		07/20/2023		81	78				78		889	889			
100048369	PALM COAST	FL		11/20/2020		325	60				60		385	385			
100114138	FLORENSSANT	CO		06/29/2023		45	77				77		122	122			
100159251	HALFAX	WA		07/15/2024		492	7				7		499	499			
100079668	SAN ANTONIO	TX		04/08/2022		1,721	38				38		1,759	1,759			
100043027	WINDSOR	CT		05/28/2020		894	36				36		930	930			
100161767	TRENTON	NJ		07/31/2024		446	(21)				(21)		425	425			
100026900	MORENO VALLEY	CA		09/26/2018		872	145				145		1,017	1,017			
100012085	DENVER	CO		03/08/2017		573	19				19		592	592			
100029377	INDIO	CA		10/26/2018		583	141				141		724	724			
100143411	LAS VEGAS	NV		02/16/2024		474	7				7		481	481			
100043109	LA HABRA	CA		05/28/2020		581	11				11		592	592			
100013260	WINDSORCKET	RI		05/25/2017		640	178				178		818	818			
100246008	WARREN	NJ		10/07/2025		481	4				4		485	485			
100151597	RALEIGH	NC		10/06/2023		2,438	28				28		2,466	2,466			
100026250	FRANKLIN PARK	NJ		09/20/2018		563	111				111		674	674			
100185075	BLUFFTON	SC		12/20/2024		554	17				17		571	571			
100211679	BRADENTON	FL		05/19/2025		523	5				5		528	528			
100179576	CHINA SPRING	TX		11/21/2024		632	27				27		659	659			
100128023	ANTIOCH	CA		09/08/2023		676	41				41		717	717			
100151928	KILLEEN	TX		05/10/2024		481	1				1		482	482			
100160550	SPRING	TX		07/19/2024		369	3				3		372	372			
100029691	CARSON	CA		10/26/2018		2,999	53				53		3,052	3,052			
100081354	BOTHELL	WA		03/18/2022		1,077	29				29		1,106	1,106			
100084933	RICHMOND	TX		06/12/2022		827	10				10		837	837			
100031054	BANNING	CA		03/29/2019		818	73				73		891	891			
100055787	ALBUQUERQUE	PA		03/23/2021		497	55				55		552	552			
100158742	DURHAM	NC		07/10/2024		3,615	39				39		3,654	3,654			
100209720	EDMOND	OK		05/05/2025		520	18				18		538	538			
100127996	CORDOVA	TN		09/08/2023		1,479	21				21		1,500	1,500			
100164761	NEWBERRY	FL		06/26/2024		31,929	853				853		32,782	32,782			
100010789	MIAMI	FL		01/27/2017		468	219				219		687	687			
100221730	FORT WORTH	TX		07/25/2025		463	4				4		467	467			
100091165	ELY	WI		01/31/2023		398	19				19		417	417			
100126879	MIAMI	FL		06/30/2023		259	185				185		444	444			
100043516	DANBURY	CT		06/13/2020		837	82				82		719	719			
100010680	HIALEAH	FL		12/23/2016		664	121				121		785	785			
100144118	HOUSTON	TX		03/07/2024		1,253	9				9		1,262	1,262			
100026500	STAFFORD	VA		09/26/2018		2,654	30				30		2,684	2,684			
100179700	PENSACOLA	FL		11/21/2024		844	32				32		876	876		(218)	(218)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016223	PORT SAINT LUCIE	FL		12/12/2024		680		52			52		732	732			
10016930	SMITHFIELD	NC		01/21/2025		2,356		156			156		2,512	2,512			
100081903	BAKERSFIELD	CA		03/18/2022		1,064	23	23			23		1,087	1,087			
10011388	DELAIR BEACH	FL		06/29/2023		882		58			58		940	940			
100013646	COACHELLA	CA		05/25/2017		1,106		92			92		1,198	1,198			
100076629	OMAHA	NE		02/24/2022		1,037	6	6			6		1,043	1,043			
100243727	PITTSBURGH	PA		09/29/2025		1,489		10			10		489	489			
100061460	GLENDALE	CA		06/01/2021		1,527	6	6			6		1,533	1,533			
10016639	ELK GROVE	CA		07/20/2023		759		270			270		1,029	1,029			
100165400	CYPRESS	TX		12/20/2024		2,514	55	55			55		2,569	2,569			
100045662	DANIELSON	CT		11/25/2020		644		97			97		741	741			
100011077	WASHINGTON	DC		12/23/2016		2,999		94			94		2,693	2,693			
100148372	FORT WORTH	TX		04/12/2024		8,813		191			191		9,004	9,004			
100081149	MOREHEAD CITY	NC		03/18/2022		1,020		23			23		1,043	1,043			
100012260	PHILADELPHIA	PA		04/28/2017		332	77	77			77		409	409			
100127191	VALPARISO	FL		06/30/2023		7,019	412	412			412		7,431	7,431			
10016690	CINCINNATI	KY		07/20/2023		665		103			103		768	768			
100127376	MIAMI	FL		06/30/2023		441		310			310		751	751			
100190647	GRAHAM	VA		01/28/2025		573		17			17		590	590			
100193647	TRENTON	NJ		12/28/2023		422	(15)	(15)			(15)		407	407			
100133009	ORLANDO	FL		12/21/2023		408		252			252		660	660			
100078928	HUMBLE	TX		02/24/2022		1,460		12			12		1,472	1,472			
100150834	OKLAHOMA CITY	OK		05/08/2024		2,248	96	96			96		2,346	2,346			
100131698	GREENSBORO	NC		10/06/2023		995	26	26			26		621	621			
100135010	ORLANDO	FL		10/30/2023		142		2			2		144	144			
100013710	BARTLETT	MD		05/25/2017		1,422		66			66		1,488	1,488			
100081837	HOMESTEAD	FL		03/30/2022		1,028	24	24			24		1,052	1,052			
100173747	LYNCHBURG	VA		10/30/2024		523		2			2		525	525			
100112671	CHARLESTON	SC		06/29/2023		356		225			225		581	581			
100012507	SAN DIEGO	CA		04/28/2017		1,527	67	67			67		1,594	1,594			
1000811439	APEX	NC		03/18/2022		1,167		49			49		1,216	1,216			
100044166	FONTANA	CA		06/19/2020		4,489		123			123		4,612	4,612			
100025257	HAIALEAH	FL		09/20/2018		645		85			85		730	730			
100017215	HAIALEAH	FL		04/26/2018		1,683		361			361		2,044	2,044			
100024760	GLENDALE	CA		09/20/2018		519		69			69		588	588			
100157913	S. INGERLANDS	NY		07/09/2024		522		5			5		527	527			
10016892	LOS ANGELES	CA		07/30/2023		709		54			54		763	763			
100228224	SANTA CLARITA	CA		06/11/2025		506		19			19		525	525			
100127957	CLARKSVILLE	TN		09/08/2023		622	24	24			24		646	646			
100011472	AVONDALE	AZ		12/23/2016		1,680		203			203		1,893	1,893			
100102099	JACKSONVILLE	FL		04/14/2023		65		1			1		66	66			
100102727	EDMOND	OK		06/22/2023		506	(18)	(18)			(18)		488	488			
100100687	WINNATE	NC		04/28/2023		3,240		77			77		3,317	3,317			
100026275	LAS VEGAS	NV		10/26/2018		960		56			56		416	416			
100100981	FREDERICK	MD		04/28/2023		1,453		87			87		1,540	1,540			
100147622	PANAMA CITY	FL		04/04/2024		513		5			5		518	518			
100114308	DENVER	CO		06/29/2023		1,028		407			407		1,435	1,435			
100189145	OCALA	FL		01/13/2025		666		79			79		745	745			
100189147	OCALA	FL		01/13/2025		886		105			105		991	991			
10019316	BROOKLYN PARK	MIN		07/31/2023		2,680		48			48		2,728	2,728			
100031674	LODI	CA		03/29/2019		805		102			102		907	907			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004390	MIRAMAR	FL		06/28/2020		785		66			66		851				
10021681	KENNESVILLE	NC		06/23/2025		1,806		109			109		1,915				
10008130	FRESNO	CA		03/18/2022		1,409		11			11		1,420				(355)
10001181	EAST FAUQUITH	MA		12/23/2016		3,552		607			607		4,159				
10015493	SPRING HILL	TN		07/19/2024		608		20			20		628				
100100812	HOUSTON	TX		04/28/2023		662		5			5		667				
100025166	BOYNTON BEACH	FL		09/20/2018		512		73			73		585				
100113586	TAMPA	FL		06/29/2023		424		127			127		551				
100126962	BOYNTON BEACH	FL		06/30/2023		1,499		212			212		1,711				
100014090	EAGAN	WI		05/25/2017		1,692		159			159		1,851				
100000447	SPARKS	NV		09/27/2016		734		32			32		766				
10002865	RIO RICO	AZ		10/26/2018		782		262			262		1,044				
100244860	AUBURNDALE	FL		09/29/2025		890		34			34		924				(230)
100151222	SAN ANTONIO	TX		05/10/2024		981		68			68		1,049				
100012088	SPRINGFIELD GARDENS	NY		03/08/2017		1,615		17			17		1,632				
100156456	BELLEVUE	FL		06/24/2024		726		10			10		736				
100116109	PHILADELPHIA	PA		07/20/2023		1,227		128			128		1,355				
100179880	SHERMAN	TX		11/25/2024		3,221		108			108		3,329				
100066320	RIVER FALLS	WI		06/02/2021		1,174		2			2		1,176				
100036626	DUBLIN	CA		09/27/2019		3,104		829			829	(228)	3,705	3,960	302	(46)	256
100135489	NEW CANEY	TX		11/13/2023		3,105		232			232		3,337				
100012371	JOLIET	IL		04/28/2017		1,036		54			54		1,090				
100013026	MILFORD	MI		05/25/2017		713		94			94		807				
100182232	MADISON	WI		12/12/2024		596		25			25		621				
100014440	TRACY	CA		09/21/2017		846		74			74		920				
100030698	CARY	NC		04/09/2019		754		20			20		774				
100166251	CARTHAGE	TN		09/09/2024		608		24			24		632				
100199039	LAWRENCEVILLE	GA		02/28/2025		12,871		322			322		13,193				
100081313	PRINCETON	IN		03/18/2022		1,068		29			29		1,097				
100028897	CHICAGO	IL		10/26/2018		475		135			135		610				
100154628	GARLAND	TX		06/14/2024		227		(25)			(25)		202				
100011477	HIDE PARK	MA		12/23/2016		782		63			63		845				
100193666	WOODLAND HILLS AREA LOS ANGEL	CA		12/28/2023		461		1			1		462				
10015290	LOCKHART	TX		05/17/2024		593		27			27		620				
100013497	NORTH HIGHLANDS AREA	CA		05/25/2017		502		116			116		618				
100044890	HIGHLAND MILLS	NY		11/19/2020		866		12			12		878				
100081037	LA MESA	CA		03/18/2022		2,814		69			69		2,883				
100138002	SAN ANTONIO	TX		12/13/2023		626		55			55		681				
100031596	PALMDALE	CA		03/29/2019		816		88			88		904				
100013079	LAS VEGAS	NV		05/25/2017		382		99			99		481				
100029416	LEVITTOWN	NY		10/26/2018		655		82			82		737				
100060497	LINCOLN	NE		06/01/2021		547		2			2		549				
100033913	KILKENNY	IRL		09/27/2019		1,566		480			480	(115)	1,931	2,060	161	(32)	129
100012991	CHICAGO	IL		05/25/2017		716		165			165		881				
100069511	ACTON	MA		09/01/2021		2,007		32			32		2,039				
100189895	BRYAN	TX		01/21/2025		3,161		190			190		3,351				
100026960	RIALTO	CA		09/26/2018		3,206		47			47		3,253				
100026115	KIHEI	HI		09/20/2018		1,637		54			54		1,691				
100044219	CHICAGO	IL		06/19/2020		991		133			133		1,124				
100012614	COCONUT CREEK	FL		06/25/2017		942		104			104		646				
100143104	EDEN PRAIRIE	WI		02/16/2024		573		2			2		575				

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175078	GRAHAM	IA		11/14/2024		.869		.25			.25		.894		.894		
100011708	FORKED RIVER	NI		03/08/2017		.455		.155			.155		.610		.610		
100018196	LANTANA	TX		12/12/2024		3.107		.64			.64		3.171		3.171		
100149879	BAKERFIELD	CA		04/29/2024		.512			3		3		.515		.515		
100162841	RUSHARON	TX		08/12/2024		.605		.18			.18		.623		.623		
100116186	ELLENWOOD	GA		07/20/2023		.872		.157			.157		1.029		1.029		
100165272	ATLANTA	GA		08/29/2024		.469		.18			.18		.487		.487		
100013559	LENOIRE	CA		05/25/2017		.693		.84			.84		.777		.777		
100011637	NEWARK	NI		03/08/2017		.730		.222			.222		.952		.952		
100081493	YPSILANTI	MI		03/18/2022		1.264		.13			.13		1.277		1.277		
100219711	MIRTL BEACH	SC		07/07/2025		1.347		.11			.11		1.358		1.358		
100026095	LONG BEACH	CA		09/20/2018		.561		.95			.95		.656		.656		
100084724	TILLAMOOK	OR		06/02/2022		1.692		.27			.27		1.719		1.719		
100113505	IMPERIAL	CA		06/29/2023		.485		.210			.210		.695		.695		
100049556	EAST ORANGE	NI		11/20/2020		.501		.128			.128		.629		.629		
100116310	WOODHAVEN	NY		07/20/2023		13.852		3.540			3.540		17.392		17.392		
100110977	DOINERS GROVE	IL		06/29/2023		3.898		.198			.198		4.096		4.096		
100181257	DALLAS	TX		12/06/2024		.488		.2			.2		.488		.488		
100159387	OCALA	FL		07/15/2024		.662		.39			.39		.701		.701		
100205947	LABELLE	FL		04/15/2025		.577		.5			.5		.582		.582		
100144117	YUKON	OK		03/07/2024		.550		.12			.12		.562		.562		
100029586	DAQUILA	GA		10/26/2018		.664		.73			.73		.737		.737		
100256897	LOUIST GROVE	GA		11/26/2025		2.134		.64			.64		2.198		2.198		
100138884	AIEA	HI		11/27/2023		.935		.40			.40		.975		.975		
100061066	STERLING HEIGHTS	MI		06/01/2021		2.017		.8			.8		2.025		2.025		
100083153	PUYALLUP	WA		07/01/2021		1.517		.17			.17		1.534		1.534		
100170562	NEW BRAUNFELS	TX		10/08/2024		.560		.14			.14		.546		.546		
100011550	CLERMONT	FL		03/08/2017		1.665		.601			.601		2.266		2.266		
100147988	PENDERGRASS	GA		04/08/2024		1.231		.46			.46		1.277		1.277		
100149367	PRINCETON	IN		04/24/2024		.642		.36			.36		.678		.678		
100149368	PRINCETON	IN		04/24/2024		.642		.36			.36		.678		.678		
100081304	SAN ANTONIO	TX		03/18/2022		1.274		.45			.45		1.319		1.319		
100026204	CHICAGO	IL		09/20/2018		.685		.109			.109		.794		.794		
100081523	MILLERSVILLE	MD		03/18/2022		1.074		.38			.38		1.112		1.112		
100012946	LAKE WORTH	FL		05/25/2017		.460		.89			.89		.549		.549		
100014477	SANDOZ	WI		09/27/2017		1.263		.111			.111		1.374		1.374		
100030831	GLEN ARI	ND		04/09/2019		.592		.153			.153		.745		.745		
100148078	CROSBY	MN		04/10/2024		1.017		.16			.16		1.033		1.033		
100045803	NEITON	WA		11/25/2020		.275		.14			.14		.261		.261		
100014037	DAVIE	FL		05/25/2017		1.008		.99			.99		1.107		1.107		
100046001	SANFORD	FL		11/25/2020		.852		.114			.114		.966		.966		
100111792	TEIPLE HILLS	MD		06/29/2023		.362		.31			.31		.383		.383		
100189783	GREAT FALLS	VA		01/21/2025		.533		.2			.2		.535		.535		
100031764	RIVERSIDE	CA		03/29/2019		1.491		.206			.206		1.697		1.697		
100148414	SPRING	TX		04/12/2024		.636		.41			.41		.677		.677		
100254575	DELAWARE	OH		11/07/2025		2.026		.4			.4		2.030		2.030		
100028002	SALINE	MI		10/26/2018		.689		.133			.133		.822		.822		
100126670	PISCATAWAY	NJ		06/30/2023		.645		.355			.355		1.000		1.000		
100093987	WINTER GARDEN	FL		01/13/2023		.180		.9			.9		.189		.189		
100081124	CYPRESS	TX		03/18/2022		1.095		.48			.48		1.143		1.143		
100031493	TAMPA	FL		03/29/2019		3.651		.26			.26		3.677		3.677		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009078	LIVWOOD	CA		01/31/2023		619		15					634		634		
100112149	WESLEY CHAPEL	FL		06/29/2023		164		178					342		342		
100139002	MIAMI	FL		12/21/2023		983		175					758		758		
100087250	BOUNTIFUL	UT		10/25/2022		1,156		53					1,209		1,209		
100028745	FRESNO	CA		10/26/2018		1,353		434					1,787		1,787		
100246014	HARTISBURG	VA		10/07/2025		486		3					489		489		
100029949	VENTURA	CA		12/20/2018		3,201		77					3,278		3,278		
100091386	HOFFMAN ESTATES	IL		02/22/2023		491		4					495		495		
100026187	BELVIDERE	IL		09/20/2018		656		123					779		779		
100031536	ROSEVILLE	OH		03/29/2019		1,596		206					1,802		1,802		
100236923	MAGNOLIA	TX		09/12/2025		455		6					461		461		
100029519	VISTA	CA		09/20/2018		417		111					528		528		
100028812	SADDLE BROOK	NJ		10/26/2018		2,216		85					2,301		2,301		
100013372	FRESNO	CA		05/25/2017		1,003		282					1,285		1,285		
100193220	PALMIRA	VA		02/10/2025		434		5					439		439		
100100728	HOUSTON	TX		04/28/2023		1,773		66					1,839		1,839		
100013413	STOCKTON	CA		05/25/2017		613		120					733		733		
100175961	YAKIMA	WA		11/14/2024		524		1					525		525		
100206613	MELBOURNE	AUS		04/23/2025		488		11					499		499		
100025052	EATONTOWN	NJ		09/20/2018		1,128		106					1,234		1,234		
100175919	PHILADELPHIA	PA		11/12/2024		513		3					516		516		
100081461	MERIDIAN	ID		03/18/2022		2,078		58					2,136		2,136		
100193476	CONVERS	GA		02/10/2025		607		2					609		609		
100175475	LAGRANGE	GA		12/23/2024		528		1					529		529		
100025985	PLAINFIELD	NJ		09/20/2018		993		103					696		696		
100117001	DEER PARK	TX		07/20/2023		862		76					738		738		
100029476	STOCKTON	CA		10/26/2018		501		66					567		567		
100081432	MODESTO	CA		03/18/2022		1,052		21					1,073		1,073		
100117054	ARNOLD	CA		07/20/2023		701		67					768		768		
100039007	DUBLIN	CA		09/27/2019		3,025		660				(147)	3,538	3,199	238	(577)	(339)
100013743	PALM COAST	FL		05/25/2017		2,809		758					3,567		3,567		
100013257	WILLINGBORO	NJ		05/25/2017		252		16					268		268		
100206679	LELAND	NC		04/24/2025		590		15					605		605		
100170227	MAXWELL	TX		10/08/2024		621		5					626		626		
100060433	GAITHERSBURG	MD		06/01/2021		1,405		6					1,411		1,411		
100142686	CARTHAGE	TN		02/08/2024		665		25					690		690		
100199036	KETTERING	OH		02/28/2025		720		30					750		750		
100181285	SOUTH BEND	IN		12/06/2024		500		11					511		511		
100030153	ROCK HILL	SC		12/20/2018		742		150					892		892		
100179556	ELIUNDOFF	TX		11/25/2024		605		49					654		654		
100025303	PALMDALE	CA		09/20/2018		505		104					609		609		
10011552	GREENVILLE	SC		10/16/2024		609		13					622		622		
100025330	HIALEAH	FL		09/20/2018		2,194		153					2,347		2,347		
100181573	MONTICELLO	NY		12/09/2024		465		(17)					448		448		
100236594	SAN ANTONIO	TX		09/12/2025		475		7					482		482		
100039709	CORP	IRL		09/27/2019		1,195		391				(92)	1,494	1,635	144	(3)	141
100112542	CHICAGO	IL		06/29/2023		648		32					680		680		
100039516	LOS ANGELES	CA		04/09/2019		867		107					974		974		
100101192	OAKHURST	NJ		04/28/2023		2,870		27					2,897		2,897		
100081231	SAFORD	FL		03/18/2022		1,058		37					1,095		1,095		
100078865	TUCSON	AZ		02/24/2022		1,188		2					1,190		1,190		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006557	FAIRBURN	GA		07/14/2021		2,262		15			15		2,277	2,277			
100182278	ROSHARON	TX		12/12/2024		4,183		110			110		4,293	4,293			
100081295	SAINT PETERS	MO		03/18/2022		1,226		27			27		1,253	1,253			
100115553	HENDERSON	NV		07/17/2023		883		2			2		885	885			
100152291	OKLAHOMA CITY	OK		05/17/2024		607		33			33		640	640			
100143163	MONTGOMERY	AL		02/16/2024		530		3			3		533	533			
100031235	ARPKA	FL		03/29/2019		815		101			101		916	916			
100029106	ATLANTIC BEACH	FL		10/26/2018		644		224			224		868	868			
100186644	WAKE FOREST	NC		12/30/2024		2,336		174			174		2,510	2,510			
100113475	GLENVIEW	PA		06/29/2023		420		136			136		556	556			
100028306	PAINTUCKET	RI		10/26/2018		659		245			245		904	904			
100115947	BUROO	GA		07/20/2023		5,905		223			223		6,128	6,128			
100043171	ORLANDO	FL		05/28/2020		3,300		51			51		3,351	3,351			
100013115	NORTH MIAMI BEACH	FL		05/25/2017		402		88			88		490	490			
100111695	SACRAMENTO	CA		06/29/2023		842		228			228		1,070	1,070			
100136258	POCONO LAKE	PA		11/20/2023		4,821		83			83		4,904	4,904			
100215532	HARVEY	LA		06/11/2025		459		8			8		467	467			
100111206	CHICAGO	IL		06/29/2023		836		493			493		1,329	1,329			
100131683	GIWYN OAK	MO		10/06/2023		815		28			28		843	843			
100026168	MIAMI GARDENS	FL		09/20/2018		560		80			80		640	640			
100151755	FORT MYERS	FL		05/10/2024		473		21			21		494	494			
100193049	HORIZON CITY	TX		02/10/2025		460		8			8		468	468			
100013783	WASHINGTON	DC		05/25/2017		572		74			74		646	646			
100012254	ROSELLE	NJ		04/28/2017		1,458		383			383		1,841	1,841			
100042946	MORENO VALLEY	CA		05/28/2020		2,746		166			166		2,912	2,912			
100126879	DORCHESTER	MA		08/30/2023		495		94			94		589	589			
100029815	LOWELL	MA		10/26/2018		1,457		450			450		1,907	1,907			
100026491	BRENTWOOD	TN		09/26/2018		1,352		34			34		1,386	1,386			
100272757	SPANISH FORT	AL		01/13/2026		175		1			1		176	176			
100066982	BALTIMORE	MD		08/02/2021		1,897		45			45		1,942	1,942			
100195449	SAN ANTONIO	TX		02/24/2025		2,049		126			126		2,175	2,175			
100078670	SUNRISE	FL		02/24/2022		1,205		4			4		1,209	1,209			
100195072	PENSACOLA	FL		02/24/2025		572		46			46		618	618			
100247023	KEWAH	TX		10/22/2025		853		14			14		867	867			
100024942	ODDEE	FL		09/20/2018		429		143			143		572	572			
100100617	SAN ANTONIO	TX		04/28/2023		710		17			17		727	727			
100218879	VALLEY	AL		06/27/2025		464		7			7		471	471			
100030760	BOYNTON BEACH	FL		04/09/2019		172		42			42		214	214			
100112440	HAVERHOLM	PA		06/29/2023		378		97			97		475	475			
100212379	BAYTOWN	TX		05/28/2025		501		2			2		503	503			
100023564	VERO BEACH	FL		09/20/2018		301		93			93		394	394			
100126372	DOLTON	IL		06/30/2023		148		(4)			(4)		144	144			
100100731	BALTIMORE	MD		04/28/2023		1,124		17			17		1,141	1,141			
100087427	TUCSON	AZ		10/25/2022		1,367		34			34		1,401	1,401			
100149199	DICKINSON	TX		04/22/2024		30,575		286			286		30,861	30,861			
100117946	SUN CITY CENTER	FL		07/20/2023		810		54			54		864	864			
100043256	ACICORTH	GA		06/13/2020		1,267		41			41		1,308	1,308			
100012982	ORLANDO	FL		05/25/2017		455		135			135		590	590			
100067169	SACRAMENTO	CA		08/02/2021		2,729		39			39		2,768	2,768			
100081213	SAN ANTONIO	TX		03/18/2022		1,035		23			23		1,058	1,058			
100070098	SEVELL	NJ		09/01/2021		1,247		34			34		1,281	1,281			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009002	SHAFTER	CA		01/31/2023		838		25			25		863				
10021072	EDGEWOOD	IA		05/07/2025		447							447				
100031748	GILBERT	AZ		03/29/2019		1,000		24			24		1,024				
100064240	WINTER GARDEN	FL		07/01/2021		1,463		60			60		1,523				
100186382	TALLAHASSEE	FL		12/30/2024		528		12			12		540				
100195426	SANIT AUGUSTINE	FL		02/24/2025		2,607		148			148		2,755				
100128004	FREDERICKSBURG	VA		09/08/2023		629		46			46		675				
100140488	GALVESTON	TX		01/19/2024		3,875		9			9		3,884				
100102062	JACKSONVILLE	FL		04/14/2023		47							47				
100136448	ROSELLE	IL		05/25/2017		618		60			60		678				
100010639	LAKE ARROHEAD	CA		01/27/2017		2,500		165			165		2,665				
100014757	SAN ANTONIO	TX		10/30/2017		2,725		283			283		3,008				
100112897	LANSING	MI		06/29/2023		1,009		457			457		1,466				
100114729	MINNEAPOLIS	MIN		07/07/2023		1,185		(58)			(58)		1,127				
100013450	HESPERIA	CA		05/25/2017		1,233		1,401			1,401		2,634				
100014164	PALETTTO	FL		05/25/2017		542		105			105		647				
100188365	CONWAY	IN		09/25/2024		583		11			11		594				
100044852	MINNEAPOLIS	MIN		11/19/2020		256		(14)			(14)		242				
100031647	LIVWOOD	CA		03/29/2019		809		71			71		880				
100111327	ALCHTON PARK	IL		06/29/2023		632		422			422		1,054				
100012305	CHICAGO	IL		04/28/2017		1,071		275			275		1,346				
100081091	PECULIAR	MO		03/18/2022		1,807		34			34		1,841				(348)
100128062	FRESNO	CA		09/08/2023		607		33			33		640				
100112264	EL MIRAGE	AZ		06/29/2023		349		54			54		403				
100115410	ORLANDO	FL		07/17/2023		551		2			2		553				
100195432	LACONIE	LA		02/24/2025		3,751		55			55		3,806				
100189866	GRAHAM	IA		01/21/2025		1,276		84			84		1,360				
100273107	SAND SPRINGS	OK		01/15/2026		253		7			7		260				
100089209	MUDELEIN	IL		11/18/2022		523		4			4		527				
100202624	WILSON	WY		03/24/2025		639		93			93		732				
100013855	ORLANDO	FL		05/25/2017		837		123			123		960				
100116162	LAURENCEVILLE	GA		07/20/2023		1,428		91			91		1,519				
100272889	KATY	TX		01/15/2026		190		9			9		199				
100144174	FORT WORTH	TX		03/07/2024		4,891		14			14		4,905				
100054089	DUNBAR	CA		09/23/2021		392		57			57		449				
100175799	SOUTH TONS RIVER	NJ		11/12/2024		576		19			19		595				
100012630	CHICAGO	IL		05/25/2017		643		135			135		778				
100024685	PERRYSBURG	OH		09/20/2018		467		105			105		572				
100028705	BRENTWOOD	TN		10/26/2018		510		88			88		598				
100060506	LANCASTER	CA		06/01/2021		1,458		6			6		1,464				
100117776	LEXINGTON	KY		06/29/2023		3,171		587			587		3,758				
100112713	GAINESVILLE	VA		06/29/2023		525		254			254		779				
100175013	FORT WORTH	TX		10/31/2024		722		11			11		733				
100190035	GREENVILLE	SC		01/21/2025		590		23			23		603				
100195634	SMITHFIELD	NC		02/24/2025		613		47			47		660				
100027629	EVERETT	WA		10/26/2018		699		82			82		781				
100128063	SHELBYVILLE	KY		09/08/2023		1,233		23			23		1,256				
100088064	JUSTIN	TX		10/25/2022		1,499		53			53		1,552				
100153873	MIAMI	FL		06/05/2024		485		1			1		486				
100025046	NORTH LAS VEGAS	NV		09/20/2018		2,748		192			192		2,940				
100137649	KISSIMEE	FL		12/08/2023		10,923		103			103		11,026				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100139409	VERNON	CA		12/28/2023		391	(11)				(11)		390	390			
100010656	SACRAMENTO	CA		12/23/2016		106		24			24		130	130			
100110523	LAKE FOREST	NC		06/30/2023		1,531		22			22		1,553	1,553			
100028168	SALT CLOUD	FL		10/26/2018		665		83			83		748	748			
100247082	PALM COAST	FL		10/22/2025		678		41			41		719	719			
100081404	HUFFMAN	TX		03/18/2022		993		23			23		1,016	1,016			
100078924	FRESNO	CA		02/24/2022		1,089		4			4		1,093	1,093			
100227053	FUQUAY VARINA	NC		07/30/2025		571		20			20		591	591			
100116222	WEST CHICAGO	IL		07/20/2023		10,546		1,503			1,503		12,051	12,051			
100190017	SHERMAN	TX		01/21/2025		578		23			23		601	601			
100261262	LONGS	SC		12/05/2025		416		16			16		432	432			
100162692	GRENA	LA		06/12/2024		1,706		54			54		1,762	1,762			
100038710	WESTMEATH	IRL		09/21/2019		1,437		465			465	(102)	1,790	1,887	150	(53)	97
100236094	LOS ANGELES	CA		09/05/2025		754		2			2		756	756			
100198488	BELTSVILLE	MD		02/28/2025		404		6			6		410	410			
100031371	MORENO VALLEY	CA		03/29/2019		2,132		147			147		2,279	2,279			
100160802	LOS ANGELES	CA		07/19/2024		16,179		98			98		16,277	16,277			
100110966	VICTORVILLE	CA		12/23/2016		1,056		54			54		1,110	1,110			
100060333	LAKE ELSINORE	CA		06/01/2021		1,537		6			6		1,543	1,543			
100074828	WINTER HAVEN	FL		12/01/2021		754		3			3		757	757			
100167309	FORT WORTH	TX		09/20/2024		1,280		27			27		1,307	1,307			
100067355	LEHIGH APRES	FL		06/02/2021		1,420		35			35		1,455	1,455			
100138140	MIAMI	FL		12/14/2023		448		2			2		450	450			
100024965	CAPE CORAL	FL		09/20/2018		749		112			112		861	861			
100013765	ORLANDO	FL		05/25/2017		576		87			87		663	663			
100011799	DANBURY	CT		03/08/2017		821		83			83		904	904			
100112596	MIAMI	FL		06/29/2023		324		240			240		564	564			
100081014	HAYWARD	CA		03/18/2022		994		10			10		1,004	1,004			
100061086	HELSDALE	CA		06/01/2021		1,463		6			6		1,469	1,469			
100066666	HURST	TX		08/02/2021		1,253		2			2		1,255	1,255			
100182257	HEPZIBAH	GA		12/12/2024		593		46			46		639	639			
100203861	MOORE	OK		03/28/2025		475		3			3		478	478			
100210509	MOORE	OK		05/15/2025		473		5			5		478	478			
100211866	JARRELL	TX		05/19/2025		574		17			17		591	591			
100100389	HUDSON	NH		04/27/2023		12,736		2,341			2,341		15,079	15,079			
100014874	VALLEJO	CA		09/21/2017		4,467		119			119		4,586	4,586			
100173235	TRINITY	TX		10/30/2024		1,830		54			54		1,884	1,884			
100031083	GONZALES	CA		03/29/2019		2,891		97			97		2,988	2,988			
100214935	SAN ANTONIO	TX		06/06/2025		830		4			4		834	834			
100013259	ARNOLD	CA		05/25/2017		568		73			73		641	641			
100116163	CHICAGO	IL		07/20/2023		939		224			224		1,163	1,163			
100078828	HOUSTON	TX		02/24/2022		1,007		1			1		1,008	1,008			
100028569	HUDSON	NH		10/26/2018		494		150			150		644	644			
100029365	MIAMI	FL		10/26/2018		535		106			106		641	641			
100192978	SPRINGFIELD	VA		02/10/2025		443		7			7		450	450			
100112680	DANIA BEACH	FL		06/29/2023		419		202			202		621	621			
100154933	LAKE WORTH BEACH	FL		07/19/2024		540		1			1		541	541			
100064399	DES PLAINES	IL		07/01/2021		1,479		59			59		1,538	1,538			
100094825	KISSIMEE	FL		06/02/2022		802		(71)			(71)		731	731			
100028706	PALM BAY	FL		10/26/2018		491		87			87		578	578			
100012555	TAVARES	FL		05/25/2017		390		126			126		516	516			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100116254	HICKORY	NC		07/20/2023		784		25			25		809		809		
100026938	CHICAGO	IL		09/26/2018		2,038		15			15		2,053		2,053		
100131704	MURFREESBORO	TN		10/06/2023		949	38	58			58		1,007		1,007		
100043239	MIRAMAR	FL		06/13/2020		474		59			59		533		533		
100102195	PUEBLO	CO		04/14/2023		548		15			15		563		563		
100212131	ROUND ROCK	TX		05/22/2025		591		22			22		613		613		
100189827	SMITHFIELD	NC		01/21/2025		1,219		84			84		1,303		1,303		
100114305	PHILADELPHIA	PA		06/29/2023		430		270			270		700		700		
100026066	CHICAGO	IL		09/20/2018		1,041		103			103		1,144		1,144		
100112577	GRAY	NE		06/29/2023		552		229			229		781		781		
100151818	FORT WORTH	TX		05/10/2024		(10,106)							(10,106)		(10,106)		
100182269	POCAHONTO	ID		12/12/2024		732		36			36		768		768		
100205926	GRAHAM	VA		04/15/2025		598		18			18		616		616		
100112808	GARDEN CITY	GA		06/29/2023		212		137			137		349		349		
100030304	COOPER CITY	FL		12/20/2018		2,056		63			63		2,119		2,119		
100053795	MATAPONI	VA		03/23/2021		388	(133)	(133)			(133)		255		255		
100048916	BAYVILLE	NY		11/20/2020		624		79			79		703		703		
100030759	AVENTURA	FL		04/09/2019		511		164			164		675		675		
100027570	VALHICO	FL		10/26/2018		478		125			125		603		603		
100102547	SARASOTA	FL		06/07/2023		605		19			19		624		624		
100143115	CHARLOTTE	NC		02/16/2024		689							689		689		
100025506	CHESAPEAKE	VA		09/20/2018		449		142			142		591		591		
100209196	OKLAHOMA CITY	OK		04/29/2025		555		13			13		568		568		
100013096	FORT LAUDERDALE	FL		05/25/2017		521		76			76		597		597		
100128002	SPRINGFIELD	VA		09/08/2023		2,731		122			122		2,853		2,853		
100026902	TULSA	OK		09/26/2018		453		1			1		454		454		
100182824	NOKOMIS	FL		12/12/2024		6,867		86			86		6,953		6,953		
100029810	KENOSHA	WI		10/26/2018		690		131			131		821		821		
100026901	MESA	AZ		09/26/2018		1,570		39			39		1,609		1,609		
100030671	DANVILLE	CA		04/09/2019		495		133			133		628		628		
10013401	LAKE MARY	FL		05/25/2017		569		141			141		710		710		
100203186	ANGIER	NC		03/27/2025		594		28			28		622		622		
100184419	HOUSTON	TX		12/17/2024		599		11			11		610		610		
100110829	LITHONIA	GA		06/29/2023		397		170			170		567		567		
100113554	MADISON	WI		06/29/2023		961		260			260		1,221		1,221		
100154531	SAN ANTONIO	TX		06/14/2024		190		2			2		192		192		
100170436	COLUMBUS	OH		10/09/2024		516		11			11		527		527		
100202951	PLUMAS LAKE	CA		03/21/2025		2,227		147			147		2,374		2,374		
100114477	GLENSIDE	PA		06/29/2023		843		176			176		1,019		1,019		
100116102	FORNEY	TX		07/20/2023		677		151			151		828		828		
100100311	CREEKTOWN	NY		04/27/2023		741		57			57		798		798		
100031361	STOCKTON	CA		03/29/2019		769		105			105		874		874		
100014263	FRESNO	CA		09/27/2017		319		112			112		431		431		
100024639	ISLAND LAKE	IL		09/20/2018		43		1,089			1,089		1,132		1,132		
100116431	ANDERSON	SC		07/20/2023		559		25			25		584		584		
100113368	NORTH BRANSHILL	NJ		06/29/2023		438		211			211		649		649		
100094620	DAYTONA BEACH	FL		06/02/2022		649		14			14		663		663		
100025901	MIAMI BEACH	FL		09/20/2018		473		97			97		570		570		
100081089	CLAVIS	CA		03/18/2022		1,073		40			40		1,113		1,113		
100026983	NAPLES	FL		09/26/2018		727		249			249		976		976		
100029291	HOLLYWOOD	FL		10/26/2018		717		160			160		877		877		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
10010876	STOCKTON	CA		12/23/2016		575	15				15		530	530	530			
100113617	SUPRISE	AZ		05/25/2017		542	90				90		632	632	632			
100114178	GREENBACKVILLE	VA		06/25/2017		617	51				51		668	668	668			
100111662	MIAMI SPRING	OH		03/08/2017		1,181	89				89		1,270	1,270	1,270			
100195500	OKLAHOMA CITY	OK		02/24/2025		564	28				28		592	592	592			
100025417	PLAINFIELD	NJ		06/20/2018		433	138				138		571	571	571			
100111508	KALAMAKAI	HI		06/29/2023		474	235				235		709	709	709			
100025741	IMPERIAL	CA		09/20/2018		736	49				49		785	785	785			
100117742	YORKVILLE	IL		07/20/2023		561							561	561	561			
10014027	GOLD CANYON	AZ		05/25/2017		622	57				57		679	679	679			
100191215	BATON ROUGE	TX		01/29/2025		652							652	652	652			
100204764	LAS VEGAS	NV		04/09/2025		501	5				5		506	506	506			
100166093	CYPRESS	TX		09/09/2024		14,333	336				336		14,669	14,669	14,669			
100047876	NEIGHBORHOOD	NY		11/20/2020		482	60				60		542	542	542			
100131732	HARRISONBURG	VA		10/06/2023		566	26				26		592	592	592			
100112724	COTATI	CA		06/29/2023		4,502	176				176		4,678	4,678	4,678			
100220252	COVINGTON	GA		07/11/2025		480	16				16		496	496	496			
100067271	ORLANDO	FL		08/02/2021		1,007	26				26		1,033	1,033	1,033			
100100762	WINDSOR MILL	MD		04/28/2023		666	11				11		677	677	677			
100100892	RICHMOND	TX		04/28/2023		834	1				1		835	835	835			
100030935	LOS ANGELES	CA		04/09/2019		829	115				115		944	944	944			
100013746	PORT ST LUCIE	FL		05/25/2017		431	69				69		500	500	500			
100026297	LADY LAKE	FL		09/20/2018		711	117				117		828	828	828			
100044854	HONOLULU	HI		11/19/2020		840	84				84		924	924	924			
100025559	NEW BEDFORD	MA		09/20/2018		647	182				182		829	829	829			
100011958	PROVIDENCE	UT		03/08/2017		971	213				213		1,184	1,184	1,184			
100209596	KATY	TX		05/02/2025		572	9				9		581	581	581			
100026501	SACRAMENTO	CA		09/26/2018		671	12				12		683	683	683			
100203946	LEHIGH ACRES	FL		03/28/2025		485	3				3		488	488	488			
100134970	S. INDERLANDS	NY		10/30/2023		757	(1)				(1)		756	756	756			
100081296	O. FALLON	MO		03/18/2022		1,346	29				29		1,375	1,375	1,375			
100064229	ORLANDO	FL		07/01/2021		496	16				16		512	512	512			
100060788	WINCHESTER	MA		06/01/2021		717	3				3		720	720	720			
100024774	MIAMI	FL		09/20/2018		444	134				134		578	578	578			
100133122	CLACKAMAS	OR		11/29/2023		434	(6)				(6)		428	428	428			
100081024	BEAVERSTON	OR		03/18/2022		1,043	22				22		1,065	1,065	1,065			
100100656	SEATTLE	WA		04/28/2023		782	62				62		844	844	844			
100079108	SAN ANTONIO	TX		02/24/2022		942							942	942	942			
100060468	COMMERCE CITY	CO		06/01/2021		1,964	8				8		1,972	1,972	1,972			
100023557	BAKERSFIELD	CA		10/26/2018		573	109				109		682	682	682			
100026471	TRUMBULL	CT		09/26/2018		1,372	148				148		1,520	1,520	1,520			
100138115	PORTER	TX		12/14/2023		442	(4)				(4)		438	438	438			
100220164	KATY	TX		07/11/2025		477	6				6		483	483	483			
100195073	OKLAHOMA CITY	OK		02/24/2025		541	19				19		560	560	560			
100103627	OKALA	FL		05/08/2023		515	12				12		527	527	527			
100100796	RALEIGH	NC		04/28/2023		783	10				10		793	793	793			
100151436	KISSIMEE	FL		05/10/2024		707	16				16		723	723	723			
100149718	SPRANTON	PA		04/26/2024		367	(10)				(10)		357	357	357			
100116299	SUGAR LAND	TX		07/20/2023		761	250				250		1,011	1,011	1,011			
100247083	ROUND ROCK	TX		10/22/2025		612	17				17		629	629	629			
100013536	SOLEDAD	CA		05/25/2017		6,577	744				744		7,321	7,321	7,321			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100119784	VINELAND	NJ		06/08/2023		288	(11)				(11)		.277		.277		
100113668	PHOENIX	AZ		06/29/2023		261		70			70		.331		.331		
100026210	BALTIMORE	MD		06/20/2018		447		131			131		.578		.578		
100061222	BROOKLYN PARK	MI		06/01/2021		1,355	5				5		1,360		1,360		
100110883	HESPERIA	CA		06/29/2023		1,437		96			96		1,533		1,533		
100032074	ROSEVILLE	OH		03/29/2019		3,005		38			38		3,043		3,043		
100132472	FORT MYERS	FL		11/03/2023		3,839							3,839		3,839		
100012878	WATERFORD	NY		05/25/2017		652		101			101		753		753		
100012877	SAN DIEGO	CA		05/25/2017		85		822			822		907		907		
100026155	WINTER HAVEN	FL		09/20/2018		613		125			125		738		738		
100101162	NEW HAVEN	CT		04/28/2023		754		133			133		887		887		
100134635	GARDEN GROVE	CA		10/30/2023		488		3			3		471		471		
100081528	HONOLULU	HI		03/18/2022		1,139		34			34		1,173		1,173		
100113436	POINTON LAKES	IL		06/29/2023		2,612		404			404		3,016		3,016		
100152304	SPRING	TX		05/17/2024		1,547		23			23		1,570		1,570		
100117812	WASHINGTON	DC		07/20/2023		516		9			9		525		525		
100100744	MUDELEIN	IL		04/28/2023		708		19			19		727		727		
100013380	SAN BERNARDINO	CA		05/25/2017		530		79			79		609		609		
100013163	CENTER LINE	MI		05/25/2017		502		147			147		649		649		
100031839	STOCKTON	CA		03/29/2019		1,086		9			9		1,095		1,095		
100162559	HOUSTON	TX		08/12/2024		9,747		193			193		9,940		9,940		
100080968	PAIDUCKET	RI		03/18/2022		1,132		15			15		1,147		1,147		
100116141	MONTEREY PARK	CA		07/20/2023		4,162		48			48		4,210		4,210		
100032071	LOS ANGELES	CA		03/29/2019		2,040		79			79		2,119		2,119		
100012242	MIAMI	FL		04/28/2017		492		158			158		650		650		
100101016	MINNEAPOLIS	MN		04/28/2023		442		15			15		457		457		
100195444	OKLAHOMA CITY	OK		02/24/2025		851		39			39		890		890		
100114052	HENDERSON	NV		06/29/2023		302		34			34		336		336		
100204892	LITTLE ROCK	AR		04/04/2025		1,177		25			25		1,202		1,202		
100061174	HEMET	CA		06/01/2021		1,785		7			7		1,792		1,792		
100186654	KENNESVILLE	NC		12/30/2024		577		18			18		595		595		
100063132	SACRAMENTO	CA		07/01/2021		1,423		3			3		1,426		1,426		
100190030	SHERMAN	TX		01/21/2025		568		23			23		591		591		
100011829	NEW PORT RICHEY	FL		03/08/2017		642		189			189		831		831		
100151206	GAINESVILLE	VA		05/10/2024		507		10			10		517		517		
100027803	BOCA RATON	FL		10/26/2018		3,421		479			479		3,900		3,900		
100027600	MILWAUKEE	WI		10/26/2018		443		72			72		515		515		
100112041	RICHARDSON	TX		06/29/2023		372		45			45		417		417		
100013338	FONTANA	CA		05/25/2017		1,372		1,255			1,255		2,627		2,627		
100100942	LAS VEGAS	NV		04/28/2023		6,849		72			72		6,921		6,921		
100199011	GRAHAM	WA		02/28/2025		653		61			61		714		714		
100012319	RALEIGH	NC		04/28/2017		874		162			162		1,036		1,036		
100013404	LAS VEGAS	NV		05/25/2017		459		116			116		575		575		
100113387	ORLANDO	FL		06/29/2023		329		139			139		468		468		
100276676	SEGUIN	TX		01/29/2026		188		5			5		193		193		
100081217	HUNTSVILLE	UT		03/18/2022		1,023		30			30		1,053		1,053		
100062530	TRENTON	NJ		07/01/2021		1,378		2			2		1,380		1,380		
100127129	INGLEWOOD	CA		06/30/2023		663		47			47		710		710		
100244838	KANSAS CITY	MO		09/29/2025		865		1			1		866		866		
100030757	NEW RICHMOND	OH		04/09/2019		221		98			98		279		279		
100113702	LINDSAY	CA		06/29/2023		190		8			8		198		198		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088871	HIALEAH	FL		11/15/2022		1,589		26			26		1,615		1,615		
100012864	LAS VEGAS	NV		05/25/2017		457		183			183		640		640		
100000314	WASHINGTON	DC		06/21/2016		618		72			72		690		690		
100112162	ROSEVELT	NY		06/29/2023		378		73			73		451		451		
100078790	MANCHESTER	CT		02/24/2022		1,169		2			2		1,171		1,171		
100060460	LOMPOC	CA		06/01/2021		1,579		6			6		1,585		1,585		
100111933	HUGO	MINN		06/29/2023		436		158			158		594		594		
100198921	KENNESVILLE	NC		01/21/2025		570		23			23		593		593		
100192283	KENNESVILLE	NC		12/12/2024		572		21			21		593		593		
100116103	FOREY	TX		07/20/2023		667		151			151		818		818		
100032116	ANTIOCH	CA		03/29/2019		3,107		56			56		3,163		3,163		
100043114	BELLINGHAM	WA		05/28/2020		1,264		47			47		1,311		1,311		
100029250	PHOENIX	AZ		10/26/2018		450		114			114		564		564		
100028317	KEAU	HI		10/26/2018		503		88			88		591		591		
100031542	SALIDA	CO		03/29/2019		770		85			85		855		855		
100018230	GOLDSBORO	NC		12/12/2024		2,399		218			218		2,617		2,617		
100064078	FORT WASHINGTON	MD		07/01/2021		1,559		50			50		1,609		1,609		
100219043	KYLE	TX		06/21/2025		489		7			7		496		496		
100012784	TAMPA	FL		05/25/2017		435		123			123		558		558		
100029833	PORTLAND	OR		10/26/2018		707		58			58		765		765		
100133160	LAS VEGAS	NV		11/29/2023		476		(6)			(6)		470		470		
100025412	JACKSONVILLE	FL		09/20/2018		761		125			125		886		886		
100029990	TULARE	CA		10/26/2018		701		89			89		790		790		
100012018	PEMBROKE PINES	FL		03/08/2017		1,007		255			255		1,262		1,262		
100081098	MONTGOMERY VILLAGE	MD		03/18/2022		1,071		37			37		1,108		1,108		
100190033	SHERMAN	TX		01/21/2025		565		23			23		588		588		
100011252	WOODBURN	OR		01/21/2017		197		155			155		352		352		
100031517	CATHEDRAL CITY	CA		03/29/2019		693		42			42		735		735		
100029487	PORT ST LUCIE	FL		10/26/2018		234		120			120		354		354		
100010797	SEATTLE	WA		12/23/2016		7,269		107			107		7,376		7,376		
100049192	CRYSTAL LAKE	IL		11/20/2020		578		39			39		617		617		
100025658	LAKE ARROHEAD	CA		09/20/2018		472		73			73		545		545		
100238791	ROME	GA		09/23/2025		541		19			19		560		560		
100111947	UPPER MERLBORO	MD		06/29/2023		356		45			45		401		401		
100061986	HUMBLE	TX		06/01/2021		707		3			3		710		710		
100013865	ELURKA	CA		05/25/2017		969		34			34		1,003		1,003		
100113556	LEANDER	TX		06/29/2023		1,609		284			284		1,893		1,893		
100210383	KATY	TX		05/12/2025		481		2			2		483		483		
100081982	DENVER	CO		03/18/2022		1,006		23			23		1,029		1,029		
100081369	BOSSIER CITY	LA		03/18/2022		2,521		54			54		2,575		2,575		
100047827	WARRENVILLE	IL		11/20/2020		2,550		4			4		2,554		2,554		
100014122	STREAMWOOD	IL		05/25/2017		697		85			85		782		782		
100109645	TOLEBALL	TX		06/14/2023		625		1			1		626		626		
100221776	LUBBOCK	TX		07/25/2025		312		2			2		314		314		
100025191	SAN BERNARDINO	CA		09/20/2018		284		684			684		968		968		
100150830	VIRGINIA BEACH	VA		05/08/2024		441							441		441		
100028139	LINCOLN	NJ		10/26/2018		1,926		96			96		2,022		2,022		
100091166	MERRIAM WOODS VILLAGE	MO		01/31/2023		556		31			31		587		587		
100025382	SAINT GEORGE	UT		09/20/2018		1,019		111			111		1,130		1,130		
100043247	BOTHELL	WA		06/19/2020		2,465		15			15		2,480		2,480		
100210139	FORT SMITH	AR		05/07/2025		735		3			3		738		738		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030638	STORMVILLE	NY		04/09/2019		.463		.6			6		.469		.469		
100213780	BALTIMORE	MD		05/29/2025		.665		.5			.5		.670				
100111865	MIRLE BEACH	SC		06/29/2023		.437		.250			.250		.687		.687		
100193519	MELISSA	TX		11/10/2023		2.422		1			1		2.423		2.423		
100049714	AURORA	CO		11/20/2020		.402		.86			.86		.488		.488		
100030274	MONTGOMERY	AL		12/20/2018		.867		.44			.44		.911		.911		
100012473	OLGA	VA		04/28/2017		3.423		.72			.72		3.495		3.495		
100011532	ORANGE CITY	FL		03/08/2017		.249		.78			.78		.327		.327		
100045787	KENT LAKES	NY		11/25/2020		.690		.108			.108		.798		.798		
100175630	KYLE	TX		11/12/2024		.533		.4			.4		.537		.537		
100202492	WILLISTON	FL		03/21/2025		.514		1			1		.515		.515		
100043555	KISSIMEE	FL		06/13/2020		.569		.72			.72		.641		.641		
100236571	HICKORY	NC		09/12/2025		.562		.13			.13		.575		.575		
100100752	FRIENDSWOOD	TX		04/28/2023		.658		.3			.3		.661		.661		
100012189	LOS ANGELES	CA		03/08/2017		1.999		.3			.3		1.602		1.602		
100012035	VICTORVILLE	CA		03/08/2017		.689		.111			.111		.800		.800		
100179722	DAPHNE	AL		11/21/2024		.599		.34			.34		.633		.633		
100028032	WHEATON	IL		10/26/2018		.764		.92			.92		.856		.856		
100175531	SENECA	SC		12/23/2024		1.109		.43			.43		1.152		1.152		
100013762	MONTGOMERY	AL		05/25/2017		.745		.80			.80		.825		.825		
100214125	MIAMI	FL		05/30/2025		.472		.9			.9		.481		.481		
100031597	PARISH	FL		03/29/2019		.745		.108			.108		.853		.853		
100212476	MONTGOMERY	AL		05/27/2025		.243.308		1.433			1.433		.244.741		.244.741		
100012875	PUNTA GORDA	FL		05/25/2017		.416		.99			.99		.515		.515		
100028421	GLENDALE	CA		10/26/2018		.696		.95			.95		.791		.791		
100212327	ANNANDALE	VA		05/28/2025		.462							.462		.462		
100214389	ANKENY	IA		06/02/2025		.531		.11			.11		.542		.542		
100013461	MIAMI GARDENS	FL		05/25/2017		.407		.361			.361		.768		.768		
100194554	WAJUEGAN	IL		02/20/2025		.424		1			1		.425		.425		
100110940	MORENO VALLEY	CA		06/29/2023		1.240		.76			.76		1.316		1.316		
100081238	PLANO	TX		03/18/2022		2.015		.102			.102		2.117		2.117		
100031089	CHICAGO	IL		03/29/2019		.318		.339			.339		.657		.657		
100120576	DEERFIELD BEACH	FL		08/24/2023		1.018		.6			.6		1.024		1.024		
100031836	SANTA PALLA	CA		03/29/2019		1.369		.140			.140		1.509		1.509		
100115906	FORTH WORTH	TX		07/20/2023		1.819		.71			.71		1.890		1.890		
100171780	MASSACHUSETTS	MA		07/20/2023		.543		.13			.13		.556		.556		
100151474	RACELIFF	KY		05/10/2024		.572		.2			.2		.574		.431	(143)	(143)
100025480	YORK	SC		08/20/2018		.558		.70			.70		.628		.628		
100256983	LOOST GROVE	GA		11/26/2025		1.349		.41			.41		1.390		1.390		
100111873	AMERIOUS	GA		06/29/2023		2.869		.460			.460		3.329		3.329		
100152639	CELINA	TX		05/17/2024		3.564		.56			.56		3.620		3.620		
100195493	WINTERVILLE	NC		02/24/2025		.552		.27			.27		.579		.579		
100193144	MIDDLEBURG	FL		02/10/2025		.547		.32			.32		.579		.579		
100100962	GATHERSBURG	MD		04/28/2023		4.273		.302			.302		4.575		4.575		
100027915	FRANKLIN SQUARE	NY		10/26/2018		.856		.181			.181		1.037		1.037		
100013078	HIALEAH	FL		05/25/2017		.952		.363			.363		1.315		1.315		
100149497	MANCHESTER	CT		04/26/2024		.325							.325		.325		
100102556	TAMPA	FL		06/22/2023		.664		(.10)			(.10)		.654		.654		
100256985	LOOST GROVE	GA		11/26/2025		2.251		.68			.68		2.319		2.319		
100031516	NORTH MIAMI BEACH	FL		03/29/2019		.140		.367			.367		.507		.507		
100195469	PANAMA CITY	FL		02/24/2025		.755		.49			.49		.804		.804		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100087300	MIRTL BEACH	SC		10/25/2022		739		57					736	736			
100061665	GLENVILLE	NC		07/01/2021		1,250		(6)			(6)		1,244	1,244			
100030304	CENTERVILLE	WA		12/20/2018		803		69			69		872	872			
100126639	CHICAGO HEIGHTS	IL		06/30/2023		586		155			155		741	741			
100212613	PENSACOLA	FL		05/29/2025		730		6			6		736	736			
100013869	SPRINGFIELD	VA		05/25/2017		752		51			51		803	803			
100100670	PENNSAUKEN	NJ		04/28/2023		707		25			25		732	732			
100038779	CARLOW	IRL		09/27/2019		1,195		390			390	(86)	1,499	1,591	129	(37)	92
100134620	NORTH HALEDON	NJ		10/30/2023		2,773	(10)	322			(10)		2,763	2,763			
100012715	WEST PALM BEACH	FL		05/25/2017		1,010		86			86		1,332	1,332			
100012809	WILLISTON	FL		06/29/2023		1,192		47			47		1,278	1,278			
100031238	DANIA	FL		03/29/2019		463		34			34		510	510			
100112391	CHICAGO	IL		06/29/2023		251		183			183		434	434			
100029566	BERWYN	PA		10/26/2018		3,697		78			78		3,731	3,731			
100116176	FORT PIERCE	FL		07/20/2023		668		200			200		746	746			
100014276	PALM DESERT	CA		06/21/2017		2,334		149			149		2,534	2,534			
100228096	HILLSBORO	OR		06/07/2025		3,462		17			17		3,611	3,611			
100032126	SOMMA	CA		03/29/2019		952		336			336		969	969			
100025128	MIAMI	FL		06/20/2018		626		18			18		962	962			
100234802	NEWARK	NJ		06/28/2025		543							561	561			
100153307	FORT WORTH	TX		06/05/2024		(8,559)							(8,559)	(8,559)			
100045972	PALATINE	IL		11/25/2020		792		22			22		814	814			
10000169	FEEDLEY	CA		09/27/2016		519		204			204		723	723			
100013637	APPLE VALLEY	CA		05/25/2017		757		160			160		917	917			
100033414	MEATH	IRL		06/21/2019		(9,880)							(9,880)	(4,940)	(161)	5,101	4,940
100026188	SACRAMENTO	CA		09/20/2018		814		164			164		978	978			
100012812	VICTORVILLE	CA		05/25/2017		673		127			127		800	800			
100064114	SOUTH HOLLAND	IL		07/01/2021		1,386		12			12		1,398	1,398			
100013587	PINSON	AL		05/25/2017		817		30			30		847	847			
100011224	S GLENS FALL	NY		01/27/2017		1,490		322			322		1,812	1,812			
100081459	AUSTIN	TX		03/18/2022		2,015		60			60		2,075	2,075			
100132289	LANDING	NJ		10/13/2023		33,223		69			69		33,292	33,292			
100138229	TACOMA	WA		05/25/2017		656		59			59		715	715			
100176208	OCEAN ISLE BEACH	NC		11/19/2024		520		19			19		539	539			
100044064	CONCORD	NC		06/19/2020		2,313		99			99		2,412	2,412			
100141950	GREENVILLE	SC		02/29/2024		405		(7)			(7)		398	398			
100142048	GREENVILLE	SC		02/29/2024		405		(7)			(7)		398	398			
100064533	HAIRTON	MI		07/01/2021		969		28			28		997	997			
100204597	VIARD	AR		04/04/2025		546		10			10		556	556			
100195029	DARLEN	CT		02/24/2025		492		4			4		496	496			
100028607	BOISE	ID		10/26/2018		707		50			50		757	757			
100091991	CLIFTON HEIGHTS	PA		02/09/2023		477		(13)			(13)		464	464			
100131650	SILVER SPRING	MD		10/06/2023		(2,146)		(6)			(6)		(2,152)	(2,152)			
100043197	VANCOUVER	WA		05/28/2020		722		57			57		779	779			
100025308	OKALOIE	CA		09/20/2018		2,587		993			993		3,180	3,180			
100029802	SOUTH HOLLAND	IL		10/26/2018		335		182			182		517	517			
100031198	DEERFIELD BEACH	FL		03/29/2019		672		83			83		755	755			
100031936	OCEANSIDE	CA		03/29/2019		871		57			57		928	928			
100028923	NAUGATUCK	CT		10/26/2018		582		112			112		694	694			
100013462	FRONT ROYAL	VA		05/25/2017		747		114			114		861	861			
100152919	JAMESVILLE	WI		05/22/2024		476		5			5		481	481			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100043065	DOVER TOWNSHIP	NJ		05/28/2020		995		53			53		648	648	648		
100132402	PINELLAS PARK	FL		11/03/2023		453		10			10		463	463	463		
100111930	FEDERALSBURG	MD		06/29/2023		541		186			186		727	727	727		
100268824	COVINGTON	GA		12/29/2025		281		2			2		283	283	283		
100081007	NASHVILLE	TN		03/18/2022		1,018		24			24		1,042	1,042	1,042		
100152587	CUMMING	GA		05/17/2024		479		5			5		484	484	484		
100031261	YUBA CITY	CA		03/29/2019		987		75			75		1,062	1,062	1,062		
100167925	FAVETTEVILLE	NC		09/20/2024		549		22			22		571	571	571		
100142032	PHILADELPHIA	PA		02/29/2024		453		4			4		457	457	457		
100081136	BUFFALO	NY		03/18/2022		1,140		34			34		1,174	1,174	1,174		
100200125	LITITZ	PA		03/06/2025		669		8			8		677	677	677		
100149183	MODESTO	CA		04/22/2024		506							506	506	506		
100081423	CAYCE	SC		03/18/2022		1,062		24			24		1,086	1,086	1,086		
100110861	PLANT CITY	FL		06/29/2023		272		49			49		321	321	321		
100188978	HURST	TX		07/09/2025		2,149		4			4		2,153	2,153	2,153		
100200109	MORRISVILLE	NC		03/06/2025		497							497	497	497		
100054313	ATTLEBORO	MA		03/23/2021		1,791		147			147		1,938	1,938	1,938		
100064460	TWINSBURG	OH		07/01/2021		425		13			13		438	438	438		
100111001	OVIEDO	FL		06/29/2023		482		144			144		626	626	626		
100156621	GREENWOOD	IN		06/24/2024		325		1			1		326	326	326		
100172762	PHILADELPHIA	PA		12/06/2024		467		4			4		471	471	471		
100029420	PARLER	CA		10/26/2018		1,103		99			99		1,202	1,202	1,202		
100044810	MIAMI	FL		11/19/2020		1,078		99			99		1,177	1,177	1,177		
100186649	LAS VEGAS	NV		12/30/2024		678		79			79		757	757	757		
100131773	GASTON	SC		10/06/2023		539		18			18		557	557	557		
10017393	COLLEGE STATION	TX		07/20/2023		8,210		(27)			(27)		8,183	8,183	8,183		
100111906	PLANT CITY	FL		03/08/2017		484		24			24		508	508	508		
100028975	ORANGE CITY	FL		10/26/2018		502		66			66		568	568	568		
100150843	ALBUQUERQUE	NM		05/08/2024		504		12			12		516	516	516		
100025980	HEMET	CA		09/20/2018		508		257			257		765	765	765		
100111015	SILVA	CA		12/23/2016		565		213			213		778	778	778		
100132425	NORTH EAST	MD		11/03/2023		413		5			5		418	418	418		
100113548	BAKERSFIELD	CA		05/25/2017		751		64			64		815	815	815		
100181594	CHICAGO	IL		12/09/2024		682		36			36		718	718	718		
100133939	MIAMI GARDENS	FL		10/19/2023		457		1			1		458	458	458		
100029594	DILLON	CO		10/26/2018		815		314			314		1,129	1,129	1,129		
100024445	TAYLOR	TX		09/20/2018		630		169			169		799	799	799		
100112594	HESPERIA	CA		06/29/2023		427		253			253		680	680	680		
100179738	TRINITY	TX		11/21/2024		560		23			23		583	583	583		
100024882	PORT SAINT LUCIE	FL		09/20/2018		843		102			102		945	945	945		
100061060	PORT HUENEME	CA		06/01/2021		1,437		6			6		1,443	1,443	1,443		
100032068	LOS ANGELES	CA		03/29/2019		1,147		389			389		1,536	1,536	1,536		
100081078	LEHIGH ACRES	FL		03/18/2022		1,935		50			50		1,985	1,985	1,985		
100025425	GLENDALE HEIGHTS	IL		09/20/2018		445		116			116		561	561	561		
100079697	HOLLYWOOD	FL		04/25/2022		930		18			18		948	948	948		
100117156	PEMBROKE PINES	FL		07/20/2023		221							221	221	221		
100112594	BOSTON	MA		06/29/2023		1,901		129			129		2,030	2,030	2,030		
100024616	RANDALLSTOWN	MD		09/20/2018		713		63			63		776	776	776		
100088874	TAMPA	FL		11/15/2022		549		2			2		551	551	551		
100031582	STOCKTON	CA		03/29/2019		1,075		21			21		1,086	1,086	1,086		
100024560	ROMEVILLE	IL		09/20/2018		735		124			124		859	859	859		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10012660	MOUNTAIN VIEW	CA		06/30/2023		2,387		.557			.557		2,944	2,944			
10008106	MUSTANG	OK		03/18/2022		.991		.30	30		.30		1,021	1,021			
10003069	CONCORD	NC		12/20/2018		3,371		.122	122		.122		3,493	3,493			
100014129	ORANGE PARK	FL		05/25/2017		.840		.50	50		.50		.890	.890			
100028400	COCONUT CREEK	FL		10/26/2018		.636		.81	81		.81		.717	.717			
100100482	PRAIRIE GROVE	AR		04/27/2023		.597		.15	15		.15		.612	.612			
100100664	COHES	NY		12/23/2016		.661		.277			.277		.938	.938			
100204602	WARD	AR		04/04/2025		.536		.15	15		.15		.551	.551			
100206873	ODESSA	TX		04/29/2025		.705		.4	4		.4		.709	.709			
10012666	PUNTA GORDA	FL		05/25/2017		.493		.99	99		.99		.592	.592			
100106267	MALDEN	MA		05/24/2023		.451		.1	1		.1		.452	.452			
100202108	KANSAS CITY	MO		03/18/2025		.453		.2	2		.2		.455	.455			
100236891	MEMPHIS	TN		09/12/2025		.537		.11	11		.11		.548	.548			
100024853	FAIRVIEW PARK	OH		09/20/2018		.508		.61	61		.61		.569	.569			
100116724	ORLANDO	FL		07/20/2023		.901		.53	53		.53		.954	.954			
100029518	COACHELLA	CA		09/20/2018		.408		.88	88		.88		.496	.496			
100185876	HAIRSPRUE	IL		12/26/2024		.449		.9	9		.9		.458	.458			
100127218	WAUKEGAN	IL		06/30/2023		.505		.269	269		.269		.774	.774			
100116272	NEWARK	NJ		07/20/2023		.639		.43	43		.43		.682	.682			
100023920	MARTINSVILLE	VA		09/20/2018		1,255		.21	21		.21		1,276	1,276			
100116214	ORANGE PARK	FL		07/20/2023		.653		.168	168		.168		.821	.821			
100100900	DELRAN	NJ		04/28/2023		2,345		.36	36		.36		2,381	2,381			
100186942	SAN TAN VALLEY	AZ		01/07/2025		2,136		.240	240		.240		2,376	2,376			
100188755	OKLAHOMA CITY	OK		01/09/2025		.528		.7	7		.7		.535	.535			
100201008	COLUMBUS	OH		03/12/2025		.814		.7	7		.7		.821	.821			
100013005	MATTESON	IL		05/25/2017		.918		.218	218		.218		1,136	1,136			
100013412	FONTANA	CA		05/25/2017		.463		.119	119		.119		.582	.582			
100152945	LURAY	VA		05/17/2024		2,178		.73	73		.73		2,251	2,251			
100028829	RIOFIELD	MN		10/26/2018		.641		.54	54		.54		.695	.695			
100025759	MIAMI	FL		09/20/2018		.469		.89	89		.89		.558	.558			
100031925	PORT ST LUCIE	FL		03/29/2019		.757		.71	71		.71		.828	.828			
100013678	NEW BEDFORD	MA		05/25/2017		.664		.43	43		.43		.707	.707			
100087420	VAN	TX		10/25/2022		.667		.18	18		.18		.685	.685			
100153870	CHICAGO	IL		06/05/2024		.414		.6	6		.6		.420	.420			
100013827	TACOMA	WA		05/25/2017		.675		.79	79		.79		.754	.754			
100031941	ESCONDIDO	CA		03/29/2019		.804		.12	12		.12		.816	.816			
100066877	LEXINGTON	KY		06/02/2021		1,503		.1	1		.1		1,504	1,504			
100111201	DAVISON	MI		06/29/2023		.436		.177	177		.177		.613	.613			
100195628	WEST PALM BEACH	FL		02/24/2025		.481		.5	5		.5		.486	.486			
100013770	HIWALEAH GARDEN	FL		05/25/2017		.388		.43	43		.43		.431	.431			
100087967	ALBRIGHTSVILLE	PA		09/29/2022		.484		.3	3		.3		.487	.487			
100103654	COLLEGE STATION	TX		05/08/2023		.225		.6	6		.6		.231	.231			
100026899	SANTA MARIA	CA		09/26/2018		1,775		.11	11		.11		1,786	1,786			
100087276	LEAGUE CITY	TX		10/25/2022		1,334		.106	106		.106		1,440	1,440			
100031559	MAITLAND	FL		03/29/2019		1,026		.18	18		.18		1,044	1,044			
100116883	BAKERSFIELD	CA		07/20/2023		1,092		.262	262		.262		1,354	1,354			
100186936	HERZLIBAH	GA		12/30/2024		.753		.57	57		.57		.810	.810			
100030841	JUPITER	FL		04/09/2019		.366		.23	23		.23		.389	.389			
100043466	AURORA	CO		06/13/2020		.588		(21)	(21)		(21)		.567	.567			
100151481	YUKON	OK		05/10/2024		.849		.23	23		.23		.872	.872			
100214400	ROME	GA		06/02/2025		.597		.20	20		.20		.617	.617			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026144	CHICAGO	IL		06/20/2018		390		392			392		752		752		
100111114	ORLANDO	FL		06/29/2023		305		234			234		539		539		
100171926	CRESSKILL	NJ		06/22/2018		1,129	8						1,137		1,137		
100148553	SPRING	TX		04/12/2024		1,636	94				94		1,730		1,730		
100031366	NEILBURY PARK	CA		03/29/2019		1,006		82			82		1,088		1,088		
100152993	KATY	TX		06/17/2024		1,214	3				3		1,217		1,217		
100138550	LADSON	SC		06/25/2017		676	76				76		752		752		
100179679	VUKON	OK		11/21/2024		536		17			17		553		553		
100162513	BEAVER FALLS	PA		06/12/2024		277		1			1		278		278		
100143634	TRENTON	NJ		02/21/2024		439		(21)			(21)		418		418		
100204548	CORDOVA	TN		04/04/2025		550		11			11		561		561		
100204585	NORTH LITTLE ROCK	AR		04/04/2025		550		11			11		561		561		
100042987	DIAMOND BAR	CA		06/28/2020		1,500	8				8		1,508		1,508		
100013225	SOMERTON	AZ		06/25/2017		553		84			84		637		637		
100049831	NEWTON	MA		11/20/2020		465		79			79		534		534		
100116405	PHILADELPHIA	PA		07/20/2023		688		77			77		665		665		
100242777	ELK GROVE VILLAGE	IL		09/20/2018		600		88			88		688		688		
100031729	MONTGOMERY	AL		03/18/2025		465							465		465		
100041125	MODESTO	CA		03/29/2019		622		43			43		665		665		
100081510	BALTIMORE	MD		01/30/2024		590		(25)			(25)		565		565		
100127955	ANTIOCH	CA		03/18/2022		1,488		29			29		1,517		1,517		
100173966	BALTIMORE	MD		06/08/2023		1,315		64			64		1,379		1,379		
100193341	LA PORTE	TX		07/20/2023		567		(13)			(13)		554		554		
100113483	CAMBRIDGE	MA		02/10/2025		477	1				1		478		478		
100011527	DOUGLASSVILLE	PA		06/29/2023		335		206			206		541		541		
100111527	NEW PORT RICHEY	FL		03/08/2017		1,519		350			350		1,869		1,869		
100032160	LOS ANGELES	CA		03/29/2019		1,185	20				20		1,205		1,205		
100079284	PORT HUENEME	CA		02/28/2022		1,143		10			10		1,153		1,153		
100031118	PALM COAST	FL		03/29/2019		637		203			203		840		840		
100137068	RIESEL	TX		06/29/2023		387		53			53		440		440		
100117768	SIMPSONVILLE	SC		03/08/2017		1,311		47			47		1,358		1,358		
100153949	KISSIMEE	FL		06/30/2024		49,841		2,344			2,344		52,185		52,185		
100202179	AUGUSTA	GA		03/18/2025		436		(13)			(13)		423		423		
100011681	EASTHAMPTON	MA		03/08/2017		1,430		287			287		1,717		1,717		
100111445	KNOXVILLE	TN		06/29/2023		340		108			108		448		448		
100029532	SILVERA	GA		10/26/2018		1,375	134				134		1,509		1,509		
100087162	GLEN BURNIE	MD		10/25/2022		1,610		193			193		1,803		1,803		
100032109	HAYWARD	CA		03/29/2019		1,776		29			29		1,805		1,805		
100079150	PHOENIX	HI		02/24/2022		1,021	11				11		1,032		1,032		
100112108	VINELAND	NJ		06/29/2023		398		277			277		675		675		
100079678	FRIENDSWOOD	TX		04/25/2022		2,755		80			80		2,835		2,835		
100115187	NORWICH	OK		07/17/2023		410		(22)			(22)		388		388		
100081215	MEMPHIS	TN		03/18/2022		983		12			12		995		995		
100179680	MAGNOLIA	TX		11/21/2024		2,159		131			131		2,290		2,290		
100112458	EAST AMHERST	NY		06/29/2023		383		99			99		482		482		
100116230	BAKERSFIELD	CA		07/20/2023		1,661		301			301		1,962		1,962		
100011593	WINNETSKILL	NY		03/08/2017		1,461		192			192		1,653		1,653		
100113543	TYRONE	TX		06/29/2023		350		125			125		475		475		
100112844	LOS ANGELES	CA		06/29/2023		2,384		226			226		2,610		2,610		
100114319	GLENDALE HEIGHTS	IL		06/29/2023		343		30			30		373		373		
100119019	SILVERA	CA		07/27/2023		496	9				9		505		505		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10001257	LOUISVILLE	KY		04/28/2017		301		38			38		339		339		
10003183	FRANKLIN TOWNSHIP	NJ		03/29/2019		646		81			81		727		727		
100060913	GLENDALE	CA		06/01/2021		1,399	6	6			6	1,405	1,405		1,405		
100193079	SAN ANTONIO	TX		02/10/2025		1,571		143			143	1,714	1,714		1,714		
100081447	RICHMOND	TX		03/18/2022		2,726		128			128		2,854		2,854		
100025556	ARPKA	FL		06/20/2018		1,233		279			279	1,512	1,512		1,512		
100028909	HIOELL	NJ		10/26/2018		3,680		127			127	3,807	3,807		3,807		
100013092	MIAMI	FL		05/25/2017		510		186			186		696		696		
100025366	WEST PALM BEACH	FL		06/20/2018		1,534		55			55		1,589		1,589		
100268283	KANNAPOLIS	NC		12/29/2025		296		3			3		299		299		
100113689	CHICAGO	IL		06/29/2023		811		418			418		1,229		1,229		
100013198	LAS VEGAS	NV		05/25/2017		427		129			129		556		556		
100025474	ALEXANDRIA	VA		06/20/2018		511		108			108		619		619		
100182182	BIRMINGHAM	AL		01/31/2025		607		29			29		636		636		
10012472	LITTLESTOWN	PA		06/29/2023		605		163			163		768		768		
100112975	NEW MILFORD	NJ		06/29/2023		1,135		69			69		1,204		1,204		
100143513	TRENTON	NJ		02/21/2024		448		(22)			(22)		426		426		
100193045	JEFFERSON	GA		02/10/2025		4,515		320			320	4,835	4,835		4,835		
100030753	ANTIOCH	CA		04/09/2019		481		86			86		567		567		
100161827	PHILADELPHIA	PA		07/31/2024		440		3			3		443		443		
100012960	LAWTON	FL		05/25/2017		481		139			139		620		620		
100062671	NASHVILLE	TN		07/01/2021		453		389			389		453		453		
10017229	ALLEN	TX		07/20/2023		6,566		326			326		6,957		6,957		
100017403	SAN MARCOS	TX		07/20/2023		4,132		23			23		4,458		4,458		
100028962	COLUMBUS	OH		10/26/2018		857		66			66		880		880		
100014478	CENTERSH	NY		09/27/2017		5,061		2			2		5,127		5,127		
100195081	STONECREST	GA		02/24/2025		445		2			2		447		447		
100081357	WEST VALLEY CITY	UT		03/18/2022		1,945		67			67		2,012		2,012		
100087265	RIDGEFIELD	WA		10/25/2022		2,731		96			96		2,827		2,827		
100017195	NEWTOWN	PA		04/26/2018		3,081		103			103		3,184		3,184		
100190247	FREED	NJ		01/22/2025		412		(15)			(15)		397		397		
100027767	SUSANVILLE	CA		10/26/2018		416		71			71		487		487		
100212118	MAGNOLIA	TX		05/22/2025		596		39			39		635		635		
100193308	BALTIMORE	MD		02/10/2025		432		3			3		435		435		
100013807	NEW BEDFORD	MA		05/25/2017		1,647		72			72		1,719		1,719		
100031534	MIRANAR	FL		03/29/2019		1,086		61			61		1,147		1,147		
100029591	TACOMA	WA		10/26/2018		1,495		63			63		1,558		1,558		
100054001	ALBUQUIN	IL		03/23/2021		562		18			18		580		580		
100011529	LAKEWOOD	CO		01/27/2017		1,616		150			150		1,766		1,766		
100031161	CLAVIS	CA		03/29/2019		1,230		100			100		1,330		1,330		
100214420	LONG	SC		06/02/2025		516		9			9		525		525		
100026342	GRANTSVILLE	UT		09/20/2018		629		68			68		697		697		
100136357	PORT CHARLOTTE	FL		11/20/2023		443		7			7		450		450		
100131510	COCA BEACH	FL		10/06/2023		1,525		14			14		1,539		1,539		
10017092	ASHVILLE	NC		07/20/2023		624		3			3		627		627		
100078852	WINTER HAVEN	FL		02/24/2022		963		4			4		967		967		
100024697	CHICAGO	IL		06/20/2018		457		37			37		554		554		
100195418	OCALA	FL		02/24/2025		551		37			37		588		588		
100061965	PANBU TOH	UT		06/01/2021		1,011		4			4		1,015		1,015		
100073032	ROSEVILLE	OH		02/24/2022		1,405		7			7		1,412		1,412		
100012828	PALMDALE	CA		05/25/2017		313		95			95		408		408		

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019830	FULSHEAR	TX		02/28/2025		49,779		4,510			4,510		54,289	54,289			
100119803	NEW ORLEANS	LA		06/08/2023		460							460				
100013677	APOLLO BEACH	FL		06/25/2017		1,348		269			269		1,617	1,617			
100013195	PERRIS	CA		05/25/2017		437		117			117		554	554			
100026483	BAKERSFIELD	CA		09/26/2018		1,669		295			295		1,964	1,964			
100013679	LAS VEGAS	NV		06/25/2017		579		69			69		648	648			
100030361	SALIDA	CO		03/29/2019		1,903		29			29		1,622	1,622			
100212232	FRESNO	CA		05/23/2025		317		2			2		319	319			
100170177	WISLEY CAPEL	FL		10/08/2024		665		2			2		667	667			
100112684	FAIRVIEW	TX		06/29/2023		1,659		249			249		1,908	1,908			
100111117	CRYSTAL LAKE	IL		06/29/2023		390		74			74		464	464			
100014075	WESTMINSTER	CA		06/25/2017		772		111			111		883	883			
100064154	HAMLEN	CT		07/01/2021		1,963		71			71		2,034	2,034			
100149170	LAS VEGAS	NV		04/22/2024		565		6			6		571	571			
100175616	BAYTOWN	TX		11/12/2024		594		15			15		609	609			
100024667	LAPORTE	IN		09/20/2018		7,387		7			7		7,394	7,394			
100134727	JAMISON	PA		10/30/2023		6,206		7			7		6,213	6,213			
100028326	LANSING	MI		10/26/2018		613		98			98		711	711			
100100365	CRESCO	PA		04/27/2023		939		98			98		997	997			
100111840	LIVONIA	MI		06/29/2023		2,409		122			122		2,531	2,531			
100113632	MOUNT PROSPECT	IL		06/29/2023		363		150			150		513	513			
100117792	EDMOND	OK		07/20/2023		522		(11)			(11)		511	511			
100117722	VINCENT	GA		03/08/2017		686		79			79		775	775			
100030924	LA PUENTE	CA		04/09/2019		742		77			77		819	819			
100031567	SACRAMENTO	CA		03/29/2019		546		66			66		612	612			
100229782	CORPUS CHRISTI	TX		06/18/2025		313		1			1		314	314			
100014250	WALDORF	MD		09/27/2017		1,192		49			49		1,241	1,241			
100025610	NORTH LAUDERDALE	FL		09/20/2018		654		106			106		760	760			
100013872	SAN BERNARDINO	CA		06/25/2017		491		71			71		562	562			
100024612	WEST PALM BEACH	FL		09/20/2018		683		56			56		739	739			
100116302	WOODBRIDGE	VA		07/20/2023		737		135			135		872	872			
100013690	NORTH PORT	FL		06/25/2017		777		44			44		821	821			
100206667	MILLVILLE	DE		04/24/2025		435							435	435			
100149316	NEW ORLEANS	LA		04/24/2024		364		8			8		372	372			
100084612	FAIRVIEW	TX		06/02/2022		6,456		19			19		6,475	6,475			
100012747	LAVERN	AZ		05/25/2017		1,875		351			351		2,226	2,226			
100060776	SUFFOLK	VA		06/01/2021		1,492		6			6		1,498	1,498			
100031607	WEST ORANGE	NJ		03/29/2019		1,233		84			84		1,317	1,317			
100064209	SAWFORD	FL		07/01/2021		968		35			35		1,003	1,003			
100238331	CHESAPEAKE	VA		09/19/2025		419		1			1		420	420			
100026302	MIAMI GARDENS	FL		09/20/2018		526		50			50		576	576			
100175976	GREER	AZ		11/14/2024		861		8			8		869	869			
100067015	GRAND JUNCTION	CO		06/02/2021		1,312		27			27		1,339	1,339			
100069512	BUREN	WA		09/01/2021		1,104		25			25		1,129	1,129			
100111556	NEW ORLEANS	LA		06/29/2023		400		194			194		594	594			
100030842	EVERETT	WA		04/09/2019		1,649		100			100		1,749	1,749			
100063294	HAMMONTON	NJ		07/01/2021		1,269		4			4		1,273	1,273			
100064458	LITTLETON	CO		07/01/2021		1,736		72			72		1,808	1,808			
100060989	CROSBY	MINN		06/01/2021		1,010		4			4		1,014	1,014			
100116981	PINEVILLE	NC		07/20/2023		680		135			135		815	815			
100116983	PINEVILLE	NC		07/20/2023		681		134			134		815	815			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025274	LAS VEGAS	NV		09/20/2018		13,259		774			774		14,033				
100206904	HOUSTON	TX		04/24/2025		141		(2)			(2)		139				
100171008	PHILADELPHIA	PA		07/20/2023		905		158			158		1,063				
100196297	ANGIER	NC		11/20/2023		1,963		10			10		1,973				
100013472	TAMPA	FL		05/25/2017		526		124			124		650				
100081145	MECHANICSVILLE	VA		03/18/2022		2,032		57			57		2,089				
100028749	LELAND	NC		10/26/2018		631		68			68		699				
100221905	KENNER	LA		07/25/2025		424		3			3		427				
100013759	WHEELING	IL		05/25/2017		557		40			40		597				
100113291	WEST HAVEN	CT		06/29/2023		898		24			24		922				
100017228	PHILADELPHIA	PA		04/26/2018		589		90			90		679				
100190347	TRENTON	NJ		01/22/2025		411		(15)			(15)		396				
100081380	GLENPOOL	OK		03/18/2022		1,337		19			19		1,356				
100117009	ALBUQUERQUE	NM		07/20/2023		605		86			86		691				
100038837	WEEFORD	PA		09/21/2019		1,286		403			403	(92)	1,597			(49)	97
100216346	DALLAS	TX		06/20/2025		1,716		59			59		1,775				
100066556	KENSBURG	NJ		08/02/2021		1,882		3			3		1,885				
100202085	WARRENSVILLE HEIGHTS	OH		03/18/2025		433		2			2		435				
100162586	ROCKDALE	TX		06/12/2024		487		11			11		498				
100137110	DES MOINES	IA		10/06/2023		644		40			40		684				
100136196	MOUNT JACKSON	VA		11/20/2023		2,335		35			35		2,370				
100175866	WILKES-BARRE	PA		11/12/2024		397		(7)			(7)		390				
100024463	SLIDELL	LA		09/20/2018		493		112			112		605				
100029038	LANCASTER	CA		10/26/2018		448		93			93		541				
100202089	FOLDRIFT	PA		03/18/2025		440		5			5		445				
100175775	VINTON	VA		11/12/2024		455		(24)			(24)		431				
100081511	HARKER HEIGHTS	TX		03/18/2022		1,186		15			15		1,201				
100013990	COLUMBIA	SC		05/25/2017		1,773		164			164		1,937				
100190940	AUSTIN	TX		01/22/2025		451		(14)			(14)		437				
100213562	MUSTANG	OK		05/29/2025		486		10			10		496				
100117029	GRAND RAPIDS	MI		07/20/2023		378		36			36		414				
100109700	SAINT CLOUD	FL		06/16/2023		1,925		(75)			(75)		1,850				
100147937	CENTER VALLEY	PA		04/08/2024		15,527		327			327		15,854				
100087189	GREENVILLE	SC		10/25/2022		647		17			17		664				
100219296	CORONA	TN		06/30/2025		544		28			28		572				
100175918	PORT JERVIS	NY		11/12/2024		454		(12)			(12)		442				
100101526	RALEIGH	NC		04/26/2023		1,980		27			27		2,007				
100134947	WINTER HAVEN	FL		10/30/2023		5,823		(61)			(61)		5,762				
100026296	STATEN ISLAND	NY		09/20/2018		4,014		34			34		4,048				
100060606	SAN BERNARDINO	CA		06/01/2021		1,504		6			6		1,510				
100026803	MORENO VALLEY	CA		09/26/2018		938		4			4		942				
100026455	PLUM BORO	PA		09/26/2018		717		105			105		822				
100161775	TRENTON	NJ		07/31/2024		417		(18)			(18)		399				
100013099	ORLANDO	FL		05/25/2017		776		177			177		953				
100025363	EUGENE	OR		09/20/2018		2,031		321			321		2,352				
100026862	CHICAGO	IL		09/26/2018		1,356		21			21		1,377				
100013176	BUSHWOOD	MD		05/25/2017		611		109			109		720				
100116865	LEAGUE CITY	TX		05/25/2017		443		5			5		448				
100025591	OWINGS MILLS	MD		09/20/2018		630		75			75		705				
100026712	OCALA	FL		10/26/2018		457		117			117		574				
100060495	SLIDELL	LA		06/01/2021		1,501		6			6		1,507				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006092	HINESVILLE	GA		03/18/2022		1,307		.49			.49		1,356	1,356			
100182215	COVINGTON	GA		12/12/2024		673		.35			.35		.708	.708			
100172459	ELBERTON	GA		06/29/2023		351		.205			.205		.556	.556			
100078958	CRANBERRY TWP	PA		02/24/2022		2,498		.13			.13		2,511	2,511			
100189886	HOUSTON	TX		02/20/2025		436		1			1		437	437			
100235984	SALEM	OR		09/04/2025		613		.2			.2		.615	.615			
100046095	SAN DIEGO	CA		11/25/2020		1,388		.4			.4		1,392	1,392			
100081187	LAREDO	TX		03/18/2022		1,004		.48			.48		1,052	1,052			
100133082	HOUSTON	TX		11/29/2023		406		(.3)			(.3)		.403	.403			
100176839	CHESTERFIELD	MO		07/20/2023		593		.67			.67		.660	.660			
100078911	HOUSTON	TX		02/24/2022		1,955		.3			.3		1,958	1,958			
100188789	PELUEVILLE	TX		07/09/2025		1,811		.100			.100		1,911	1,911			
100012069	CORAL SPRINGS	FL		03/08/2017		1,100		.40			.40		1,140	1,140			
100081056	PLANO	TX		03/18/2022		1,691		.37			.37		1,728	1,728			
100028824	MOUNT DORA	FL		10/26/2018		522		.65			.65		.587	.587			
100017543	WALDORF	MD		04/26/2018		.880		.39			.39		.919	.919			
100031436	STOCKTON	CA		03/29/2019		1,370		.103			.103		1,473	1,473			
100047909	LILBURN	GA		11/20/2020		585		.47			.47		.632	.632			
100153869	TUCSON	AZ		06/05/2024		.457		.4			.4		.461	.461			
100153910	DYER	IN		06/05/2024		.455		.6			.6		.461	.461			
100111844	BARRINGTON	IL		06/29/2023		.714		.100			.100		.814	.814			
100149809	MOUNT AIRY	NC		04/26/2024		.440		.3			.3		.443	.443			
100182466	GREENVILLE	SC		12/12/2024		.479		.6			.6		.485	.485			
100193356	CONROE	TX		02/10/2025		.477		.7			.7		.484	.484			
100025967	GLENFORD	NY		09/20/2018		.783		.181			.181		.964	.964			
100081090	NEWTOWN SQUARE	PA		03/18/2022		.794		.18			.18		.812	.812			
100081209	STOCKBRIDGE	GA		03/18/2022		1,341		.39			.39		1,380	1,380			
100110940	N. LAUDERDALE	FL		06/29/2023		.433		.138			.138		.571	.571			
100077719	PATERSON	NJ		04/26/2018		(243)		.66			.66		(177)	(177)			
100029140	CONSHOHOCKEN	PA		10/26/2018		3,800		.40			.40		3,840	3,840			
100012427	CHARLOTTE	NC		04/28/2017		.721		.54			.54		.775	.775			
100177239	SUGAR LAND	TX		07/20/2023		.637		.112			.112		.749	.749			
100061209	ANGLETON	TX		06/01/2021		1,126		.5			.5		1,131	1,131			
100013012	MIAMI	FL		05/25/2017		.611		.174			.174		.785	.785			
100100650	LMICKALEE	FL		04/28/2023		.704		.26			.26		.730	.730			
100080983	HINESVILLE	GA		03/18/2022		1,302		.50			.50		1,352	1,352			
100060957	LAWSON	MO		06/01/2021		303		.1			.1		.304	.304			
100026875	OCALA	FL		08/26/2018		.870		.39			.39		.909	.909			
100175434	VISALIA	CA		07/17/2023		.839		.17			.17		.856	.856			
100014069	BENSENVILLE	IL		05/25/2017		1,162		.139			.139		1,301	1,301			
100010988	NORFOLK	MA		01/27/2017		.788		.226			.226		1,014	1,014			
100029336	JACKSONVILLE	FL		10/26/2018		.712		.88			.88		.800	.800			
100111045	WEST BERLIN	NJ		06/29/2023		516		.42			.42		.558	.558			
100111209	PLAINS	MT		06/29/2023		.389		.126			.126		.515	.515			
100013220	DUNBAR	CA		05/25/2017		.445		.100			.100		.545	.545			
100087242	VERNON	CA		10/25/2022		.670		.18			.18		.688	.688			
100078948	DAVENPORT	FL		02/24/2022		.961		.11			.11		.972	.972			
100013208	COLTON	CA		05/25/2017		1,055		.277			.277		1,332	1,332			
100081103	MORRISTOWN	NJ		03/18/2022		.839		.19			.19		.958	.958			
100126724	STEARTSTOWN	PA		06/30/2023		2,700		.85			.85		2,785	2,785			
100113048	NORTH LAS VEGAS	NV		06/29/2023		1,121		.276			.276		1,397	1,397			

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100067148	DESOTO	TX		06/02/2021		1,791	1				1		1,792	1,792			
100031794	CARSON	CA		03/29/2019		611		106			106		717				
100030601	RIDGE	MD		04/09/2019		351		40	40		40		391				
100028673	NEW DURHAM	NH		10/26/2018		611		153			153		764				
100020178	EL MONTE	CA		07/17/2018		4,246		3	3		3		4,249	4,249			
100212374	LUBBOCK	TX		05/28/2025		1,072	1		1		1		1,073	1,073			
100135796	PONDER	TX		11/10/2023		7,067		39			39		7,106	7,106			
100060983	FORT WORTH	TX		03/18/2022		954		34	34		34		988	988			
100146707	VIENNA	VA		03/20/2024		476		14	14		14		490	490			
100013432	BOWTON BEACH	FL		05/25/2017		556		81			81		637	637			
100119751	WEISER	ID		06/08/2023		182		(2)			(2)		180	180			
100013050	CHICAGO	IL		05/25/2017		618		175			175		793	793			
100186383	MATTESON	IL		12/30/2024		521		12			12		533	533			
100013712	SAVAGE	MN		05/25/2017		1,486		499			499		1,985	1,985			
100181282	NEW ORLEANS	LA		12/06/2024		464		20	20		20		484	484			
100127943	GOODLETTSVILLE	TN		09/08/2023		8,401		202			202		8,603	8,603			
100079630	LAS VEGAS	NV		04/08/2022		1,225		20	20		20		1,245	1,245			
100026458	MADERA	CA		09/26/2018		1,294		24	24		24		1,318	1,318			
100025965	WHEELER	OR		09/20/2018		462		93			93		555	555			
100025530	BROCKTON	MA		09/20/2018		734		102			102		836	836			
100195137	DOWNINGTOWN	PA		02/24/2025		44,568	1		1		1		44,569	44,569			
100026520	SAN BERNARDINO	CA		09/26/2018		7,896		1,140			1,140		9,036	9,036			
100012849	YUBA CITY	CA		05/25/2017		468		101			101		569	569			
100012935	ORLANDO	FL		05/25/2017		732		260	260		260		992	992			
100113714	HARTFORD	CT		06/29/2023		744		244			244		988	988			
100139429	BLISSFIELD	MI		12/06/2023		450		13	13		13		463	463			
100043095	PARLIER	CA		05/28/2020		1,021		26	26		26		1,047	1,047			
100159827	MARTINEZ	CA		07/15/2024		677							677	677			
100127979	GREENRIER	TN		09/08/2023		486		6	6		6		492	492			
100012378	CHARLOTTE	NC		04/28/2017		2,640		51			51		2,691	2,691			
100044883	PLACERVILLE	CA		11/19/2020		425		37			37		462	462			
100031907	EDGEWATER	MD		03/29/2019		328		19	19		19		347	347			
100111019	CATHEDRAL CITY	CA		06/29/2023		238		27	27		27		265	265			
100031646	ADELANTO	CA		03/29/2019		403		89			89		492	492			
100030859	MIAMI	FL		04/09/2019		489		12	12		12		501	501			
100100705	SANER	CA		06/29/2023		1,001		170			170		1,171	1,171			
100024911	FREDERICKSBURG	VA		04/28/2023		915		79	79		79		994	994			
100031102	BOCA RATON	FL		09/20/2018		316		69	69		69		385	385			
100152717	TALLAHASSEE	FL		03/29/2019		1,237		109			109		1,346	1,346			
100026969	PALM COAST	FL		05/17/2024		2,895		54	54		54		2,949	2,949			
100133864	TRENTON	NJ		10/26/2018		590		67	67		67		647	647			
100073441	ROCK HILL	SC		10/25/2023		420		(17)	(17)		(17)		403	403			
100207218	ROCHESTER	NY		11/01/2021		1,469		22	22		22		1,491	1,491			
100110665	WINSTON SALEM	NC		04/28/2025		382		6	6		6		388	388			
100045619	POUGHKEEPSIE	NY		06/30/2023		2,510							2,510	2,510			
100024949	STOCKBRIDGE	GA		11/25/2020		684		62	62		62		746	746			
100129583	TRENTON	NJ		09/20/2018		995		75	75		75		660	660			
100178306	NAVARRE	FL		09/27/2023		422		(19)	(19)		(19)		403	403			
100026516	PITTSBURG	CA		11/19/2024		522		10	10		10		532	532			
100039530	VALHALL	FL		09/26/2018		1,013		7	7		7		1,020	1,020			
				04/09/2019		214		11	11		11		225	225			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100044240	BARRINGTON	IL		06/19/2020		1,966		92			92		2,038	2,038			
100134474	FRESNO	CA		10/30/2023		437							437				
100031271	MANVILLE	NJ		03/29/2019		1,396		178			178		1,574	1,574			
100112506	CLEVELAND	OH		06/29/2023		1,107		744			744		1,851	1,851			
100228275	MEMPHIS	TN		06/11/2025		521		14			14		535	535			
100115350	PUEBLO	CO		07/17/2023		480		12			12		492	492			
100126385	EXETER	CA		06/30/2023		420		(16)			(16)		404	404			
100112800	MINNEAPOLIS	MINN		05/25/2017		492		110			110		602	602			
100087307	MIAMI	FL		10/25/2022		659		41			41		700	700			
100254509	ANNA	TX		11/07/2025		783		55			55		838	838			
100214412	GREENVILLE	SC		06/02/2025		538		27			27		565	565			
100214414	GREENVILLE	SC		06/02/2025		538		27			27		565	565			
100087478	SPRING HILL	TN		10/25/2022		1,609		108			108		1,717	1,717			
100116919	SAN ANTONIO	TX		07/20/2023		638		123			123		761	761			
100081491	PHOENIX	AZ		03/18/2022		1,122		27			27		1,149	1,149			
100113855	WORCESTER	MA		05/25/2017		675		78			78		753	753			
100261208	LONGS	SC		12/05/2025		640		62			62		702	702			
100117783	TORRANCE	CA		07/20/2023		506		(6)			(6)		500	500			
100113138	SAN YSIDRO	CA		06/29/2023		581		180			180		761	761			
100067145	OCEANSIDE	CA		06/02/2021		1,911		18			18		1,929	1,929			
100091588	WEST COVINA	CA		03/07/2023		(32,030)		(59)			(59)		(32,089)	(15,800)		16,289	16,289
100111944	MIAMI	FL		03/08/2017		517		40			40		557	557			
100000365	DES MOINES	IA		09/27/2016		946		24			24		970	970			
100045497	NORRISTOWN	PA		11/25/2020		285		(35)			(35)		250	250			
100152881	MECHANICSBURG	PA		05/17/2024		645		11			11		656	656			
100025306	BIDDEFORD	ME		09/20/2018		566		111			111		677	677			
100012863	PHOENIX	AZ		05/25/2017		469		77			77		546	546			
100043335	PHOENIX	AZ		06/13/2020		1,685		10			10		1,695	1,695			
100127304	CREAM RIDGE	NJ		06/30/2023		552		181			181		733	733			
100112103	BESSEMER	AL		06/29/2023		539		186			186		725	725			
100061229	ROMEVILLE	IL		06/01/2021		1,248		5			5		1,253	1,253			
100161427	PRENUX CITY	AL		07/29/2024		498		16			16		514	514			
10011979	MIAMI	FL		03/08/2017		883		186			186		1,069	1,069			
100127235	SANTA FE	NM		06/30/2023		2,915		205			205		3,120	3,120			
100030832	SALT LAKE CITY	UT		04/09/2019		490		25			25		515	515			
100218840	PRAYSON	AZ		06/21/2025		479		17			17		496	496			
100219585	PANAMA CITY	FL		07/07/2025		523		16			16		539	539			
100012475	HOUSTON	TX		04/28/2017		880		60			60		940	940			
100256381	LODUST GROVE	GA		11/26/2025		1,305		39			39		1,344	1,344			
100063069	BROWN DEER	WI		07/01/2021		893							893	893			
100246476	HONOLULU	HI		10/10/2025		398		3			3		401	401			
100112799	VALAIA	HI		06/29/2023		973		46			46		1,019	1,019			
100055624	SAN ANTONIO	TX		03/23/2021		2,361		86			86		2,447	2,447			
100081438	AUBURN	IA		03/18/2022		975		17			17		992	992			
100111532	FAIRHAVEN	MA		06/29/2023		366		155			155		521	521			
100128118	NASHVILLE	TN		09/08/2023		618		35			35		653	653			
100236980	CABOT	AR		09/12/2025		514		11			11		525	525			
100211485	BAKERSFIELD	CA		05/16/2025		581		1			1		582	582			
100215723	LAKELAND	FL		06/13/2025		415		4			4		419	419			
100014314	HADDON HEIGHTS	NJ		06/27/2017		292		20			20		312	312			
100079542	COMPTON	CA		04/08/2022		3,839		57			57		3,896	3,896			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100246914	LA CROSSE	WI		10/17/2025		286		2			2		288	288			
100200423	KINGMAN	AZ		03/10/2025		445		3			3		448	448			
100031423	DAVIE	FL		03/29/2019		1,103		30			30		1,133	1,133			
100228380	TULSA	OK		06/11/2025		514		14			14		528	528			
100029473	CHICAGO	IL		10/26/2018		1,008		111			111		1,119	1,119			
100139230	EASTON	MA		12/28/2023		377		(2)			(2)		375	375			
100139232	EASTON	MA		12/28/2023		377		(2)			(2)		375	375			
100139236	EASTON	MA		12/28/2023		377		(2)			(2)		375	375			
100139238	EASTON	MA		12/28/2023		377		(2)			(2)		375	375			
100120287	PONTE VEDRA	FL		06/30/2023		496		4			4		500	500			
100212219	AMELIA	OH		05/22/2025		479		7			7		486	486			
100012372	LAS VEGAS	NV		05/25/2017		446		106			106		552	552			
100150514	MARION	WA		05/08/2024		995		41			41		636	636			
100029850	GARENA	CA		12/20/2018		2,996		24			24		3,020	3,020			
100064490	ANN ARBOR	MI		07/01/2021		1,208		35			35		1,243	1,243			
100025153	COLUMBIA	SC		09/20/2018		459		134			134		593	593			
100024864	JACKSONVILLE	FL		09/20/2018		474		103			103		577	577			
100014433	FLORISSANT	CO		09/27/2017		1,497		77			77		1,574	1,574			
100013638	VAN BUREN	WI		05/25/2017		1,287		198			198		1,485	1,485			
100015150	HUNTINGTON PARK	CA		05/28/2024		2,976		528			528		3,504	3,504			
100030790	PASADENA	CA		04/09/2019		6,467		191			191		6,658	6,658			
100031835	COLTON	CA		03/29/2019		712		84			84		796	796			
100113331	CHICAGO	IL		06/29/2023		196		263			263		459	459			
100235379	HOUSTON	TX		08/29/2025		424		6			6		430	430			
100089249	CHICAGO	IL		01/26/2023		384		8			8		392	392			
100114443	LAWRENCEVILLE	GA		06/29/2023		512		181			181		693	693			
100024809	LAS VEGAS	NV		09/20/2018		605		186			186		791	791			
100031650	MIAMI	FL		03/29/2019		1,064		79			79		1,143	1,143			
100081311	PRINCETON	IN		03/18/2022		949		26			26		975	975			
100117509	PALMDALE	CA		07/20/2023		569		48			48		617	617			
100126567	WALKERSHA	WI		06/30/2023		417		26			26		443	443			
100013603	FORT MYERS	FL		05/25/2017		1,880		324			324		2,204	2,204			
100204472	MEIRIHS	TN		04/04/2025		540		27			27		567	567			
100190291	TUNNEL HILL	GA		01/22/2025		421		6			6		427	427			
100000206	CHICAGO	IL		09/27/2016		328		140			140		468	468			
100209615	DALLAS	TX		05/02/2025		522		13			13		535	535			
100112531	LOUISVILLE	KY		06/29/2023		411		221			221		632	632			
100028777	RIVERSIDE	CA		10/26/2018		3,016		75			75		3,091	3,091			
100116673	BIG SPRING	TX		06/29/2023		2,159		118			118		2,277	2,277			
100138131	LAKELAND	FL		12/14/2023		375		1			1		376	376			
100111448	BALTIMORE	MD		06/29/2023		410		220			220		630	630			
100013158	FRESNO	CA		05/25/2017		611		181			181		792	792			
100011542	FITCHBURG	MA		03/08/2017		450		251			251		701	701			
100013201	MIAMI	FL		05/25/2017		325		63			63		388	388			
100025720	NEW HAVEN	CT		09/20/2018		747		166			166		913	913			
100010983	RANCHO CUCAMONGA	CA		12/23/2016		3,950		288			288		4,238	4,238			
100117326	NEWTON	MA		07/20/2023		710		69			69		779	779			
100137396	ARBUCKEE	GA		10/30/2024		479		4			4		483	483			
100276883	NEW BRAUNFELS	TX		01/29/2026		170		3			3		173	173			
100060960	DISTRICT HEIGHTS	MD		06/01/2021		906		4			4		910	910			
100084715	OTTAWA	OH		06/02/2022		552		2			2		554	554			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004368	LITTLE EGG HARBOR	NJ		06/13/2020		564		28			28		592		592		
10024376	LAS VEGAS	NV		09/29/2025		44		3			3		447		447		
10013179	WEST WEGO	LA		10/06/2023		510		18			18		528		528		
10003165	BAKERSFIELD	CA		03/29/2019		349		30			30		379		379		
10004381	COMPTON	CA		05/28/2020		1,715		105			105		1,820		1,820		
10017816	RICHMOND	TX		11/19/2024		516		12			12		528		528		
100030235	UPPER MERLBORO	MD		12/20/2018		3,582		198			198		3,780		3,780		
10011270	FALL RIVER	MA		06/29/2023		2,769		246			246		3,015		3,015		
10011279	THORFARE	NJ		06/29/2023		373		209			209		582		582		
10020475	MEMPHIS	TN		04/04/2025		647		26			26		673		673		
100064235	LAKE WORTH	FL		07/01/2021		1,737		45			45		1,782		1,782		
10017513	PORT JERVIS	NY		11/12/2024		456		(14)			(14)		442		442		
10013820	DES MOINES	IA		05/25/2017		737		52			52		789		789		
10011869	SAINT BERNARD	GA		07/20/2023		547		89			89		636		636		
10013864	MIAMI	FL		12/21/2023		429		212			212		641		641		
100025603	BLUFFTON	SC		10/26/2018		540		91			91		631		631		
10021987	SEARCY	AR		06/30/2025		500		15			15		515		515		
10013212	MIAMI	FL		05/25/2017		475		108			108		583		583		
100111029	WILLS POINT	TX		12/23/2016		956		75			75		1,031		1,031		
10012947	ANTIOCH	CA		09/08/2023		1,071		78			78		1,149		1,149		
10017393	VIRGINIA BEACH	VA		04/26/2018		310		53			53		363		363		
100067391	COATESVILLE	IN		10/25/2022		665		52			52		717		717		
100045801	ELKTON	MD		11/25/2020		635		38			38		673		673		
100204654	ABERDEEN	NC		04/03/2025		432		2			2		434		434		
100139003	WEST PALM BEACH	FL		12/21/2023		295		228			228		523		523		
100028920	JACKSONVILLE	FL		10/26/2018		513		139			139		652		652		
100026581	WATERFORD	NY		09/26/2018		5,304		71			71		5,375		5,375		
100113860	MIAMI	FL		06/29/2023		4,729		232			232		4,961		4,961		
100131754	MEMPHIS	TN		10/06/2023		505		17			17		522		522		
100081625	CITRUS SPRS	FL		03/18/2022		949		33			33		982		982		
100113424	MIAMI	FL		05/25/2017		1,401		138			138		1,539		1,539		
100100726	KATY	TX		04/28/2023		1,662		82			82		1,744		1,744		
10016901	ROBERTSDALE	AL		07/20/2023		2,352		9			9		2,361		2,361		
100081237	MYRTLE BEACH	SC		03/18/2022		940		28			28		968		968		
100043993	PROVIDENCE	UT		06/13/2020		795		8			8		803		803		
100127231	FAVETTEVILLE	NC		06/30/2023		3,262		212			212		3,474		3,474		
10017157	MIAMI	FL		04/26/2018		813		29			29		842		842		
100026104	CHICAGO	IL		09/20/2018		1,019		329			329		1,348		1,348		
100111230	CALEY CO	CA		06/29/2023		379		177			177		556		556		
100031666	COLTON	CA		03/29/2019		477		101			101		578		578		
100023685	GRANDE PARK	FL		10/26/2018		649		44			44		693		693		
100031151	NAPLES	FL		03/29/2019		2,136		224			224		2,360		2,360		
100111412	PENSACOLA	FL		06/29/2023		323		101			101		424		424		
100043830	SANTA MARIA	CA		06/19/2020		1,748		73			73		1,821		1,821		
100112419	TRENTON	NJ		06/29/2023		399		27			27		426		426		
100073918	GREER	AZ		04/08/2022		930		20			20		950		950		
100012654	BRIDGEPORT	CT		05/25/2017		1,254		354			354		1,608		1,608		
100025272	PARLIER	CA		09/20/2018		417		118			118		535		535		
100114083	WATSONVILLE	CA		06/29/2023		942		132			132		1,074		1,074		
100111751	WILDOMAR	CA		06/29/2023		317		22			22		339		339		
100028951	SARASOTA	FL		10/26/2018		2,250		434			434		2,684		2,684		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100113084	SNELLVILLE	GA		06/29/2023		480	185	185			185		665	665			
100127179	PORT MURRAY	NY		06/30/2023		1,789	158	158			158		1,947	1,947			
100069867	PHILADELPHIA	PA		06/01/2021		1,158	40	40			40		1,198	1,198			
100127361	PORTLAND	OR		09/08/2023		477	6	6			6		483	483			
100218832	HOUSTON	TX		06/27/2025		342	1	1			1		343	343			
100029025	HANOVER PARK	IL		10/26/2018		491	86	86			86		577	577			
100012715	ORLANDO	FL		05/25/2017		604	115	115			115		719	719			
100112237	WAUWATOSA	WI		06/29/2023		817	180	180			180		997	997			
100011783	PLAINFIELD	NJ		03/08/2017		596	102	102			102		698	698			
100116281	WALDORF	MD		07/20/2023		560	4	4			4		564	564			
100288799	ALTUS	OK		12/29/2025		309	6	6			6		315	315			
100028654	BAKERSFIELD	CA		09/26/2018		410	153	153			153		563	563			
100182238	DENTON	TX		12/12/2024		1,773	77	77			77		1,850	1,850			
100027794	BOTHELL	WA		10/26/2018		487	57	57			57		544	544			
100116287	MIRAMAR	FL		07/20/2023		1,591	82	82			82		1,673	1,673			
100031633	MIAMI	FL		03/29/2019		2,681	31	31			31		2,712	2,712			
100025754	OPA LOCKA	FL		09/20/2018		847	269	269			269		1,116	1,116			
100141421	ALTAMONTE SPRINGS	FL		01/30/2024		417	10	10			10		427	427			
100081477	BAKERSFIELD	CA		03/18/2022		906	23	23			23		929	929			
100214169	SPRINGFIELD	VA		05/30/2025		1,593	3	3			3		1,596	1,596			
100025716	SALEM	OR		09/20/2018		658	126	126			126		784	784			
100111196	MIAMI	FL		06/29/2023		623	252	252			252		875	875			
100195604	UNIVERSITY HEIGHTS	OH		02/24/2025		420	4	4			4		424	424			
100154653	NORTH BAY VILLAGE	FL		07/19/2024		569	21	21			21		590	590			
100012911	MANATECA	CA		05/25/2017		50	455	455			455		505	505			
100111908	SAINT MICHEL'S	MD		06/29/2023		366	83	83			83		449	449			
100103065	TRENTON	NJ		04/21/2023		483	(26)	(26)			(26)		457	457			
100214751	SAINT LOUIS	MO		06/11/2025		410	1	1			1		411	411			
100111745	SEATTLE	WA		06/29/2023		427	209	209			209		636	636			
100000541	VORHEES	NJ		09/27/2016		7,351	164	164			164		7,515	7,515			
100081423	YAKIMA	WA		03/18/2022		3,307	74	74			74		3,381	3,381			
100026535	WOODBRIDGE	VA		09/26/2018		1,793	179	179			179		1,972	1,972			
100113442	MINNEAPOLIS	MN		05/25/2017		531	62	62			62		593	593			
100028088	CHICAGO	IL		10/26/2018		1,037	96	96			96		1,133	1,133			
100081223	O FALLON	MO		03/18/2022		928	20	20			20		948	948			
100126877	MIAMI	FL		06/30/2023		1,188	86	86			86		1,274	1,274			
100087282	TULSON	AZ		10/25/2022		686	41	41			41		727	727			
100011892	NEW BEDFORD	MA		03/08/2017		774	116	116			116		890	890			
100176653	KANSAS CITY	MO		12/20/2024		924	3	3			3		927	927			
100029678	SCHILLER PARK	IL		10/26/2018		978	391	391			391		1,369	1,369			
100024555	LOS BANOS	CA		09/20/2018		978							978	978			
100061009	INDIO	CA		06/01/2021		1,004	4	4			4		1,008	1,008			
100010893	DARLINGTON	MD		12/23/2016		1,191	154	154			154		1,345	1,345			
100011464	VISALIA	CA		12/23/2016		677	64	64			64		741	741			
100010869	LAS VEGAS	NV		12/23/2016		835	59	59			59		894	894			
100112444	WEST COVINA	CA		06/29/2023		501	163	163			163		664	664			
100117360	HOUSTON	TX		07/20/2023		626	144	144			144		770	770			
100220636	CHARLOTTE	NC		07/18/2025		371	4	4			4		375	375			
100013553	FRESNO	CA		05/25/2017		694	40	40			40		734	734			
100164293	ELIZABETH CITY	NC		06/21/2024		438	3	3			3		441	441			
100100060	OCALA	FL		03/28/2023		430	2	2			2		432	432			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100120409	LAKE FOREST	CA		06/16/2023		.477	.1						.478		.478		
100028410	MIAMI	FL		10/26/2018		.571		.59			.59		.630		.630		
100211496	ALBUQUERQUE	NM		06/16/2025		.27	.984	.445			.445		.28	.429	.28	.429	
100193651	PALM HARBOR	FL		11/09/2023		.464			3		3		.467		.467		
100014158	CATHEDRAL CITY	CA		05/25/2017		1,139							1,256		1,256		
100043196	LAKESIDE	MT		06/28/2020		3,012		.92			.92		3,104		3,104		
100131730	ALLENDALE	PA		10/06/2023		.472			7		.7		.479		.479		
100011572	BALTIMORE	MD		03/08/2017		.874		.156			.156		1,030		1,030		
100193650	WINTER PARK	FL		02/10/2025		.461			1		.1		.462		.462		
100100777	BERWYN	PA		04/28/2023		8,508		.646			.646		9,154		9,154		
100023525	ROYAL LUP	IA		09/20/2018		.498		.92			.92		.590		.590		
100119354	MELISSA	TX		07/31/2023		.60	.444	.279			.279		.60	.723	.60	.723	
100196393	ORLANDO	FL		11/20/2023		.37	.156	.910			.910		.38	.066	.38	.066	
100114460	CARROLLTON	GA		06/29/2023		.173		.86			.86		.259		.259		
100161982	LOCH SHELDRAKE	NY		07/31/2024		.386		(.15)			(.15)		.351		.351		
100236109	CINCINNATI	KY		09/05/2025		.456		.2			.2		.458		.458		
100081464	PHOENIX	AZ		03/18/2022		.941		.36			.36		.977		.977		
100060955	MEMPHIS	TN		06/01/2021		1,370	.5		5		.5		1,375		1,375		
100115447	SAINT GEORGE	UT		07/17/2023		.485		.16			.16		.501		.501		
100113296	NEI/PORT NEIS	VA		06/29/2023		.592		.49			.49		.641		.641		
100023546	LAKE WORTH	FL		09/20/2018		.669		.88			.88		.757		.757		
100028406	REDMOND	WA		10/26/2018		.470		.58			.58		.528		.528		
100028423	MIAMI	FL		10/26/2018		.443		.79			.79		.522		.522		
100117081	DELTOWA	FL		07/20/2023		.609		.100			.100		.709		.709		
100116509	TULSA	OK		07/20/2023		.575		.53			.53		.628		.628		
100214824	MEMPHIS	TN		06/06/2025		.439		.13			.13		.462		.462		
100030180	OCEANSIDE	CA		12/20/2018		3,326	.137	.137			.137		3,463		3,463		
100236922	YUKON	OK		09/12/2025		.503			11		.11		.514		.514		
100013264	PEPPERELL	MA		05/25/2017		.688		.92			.92		.780		.780		
100067202	ABINGTON	MA		08/02/2021		1,696		.48			.48		1,744		1,744		
100127549	HERMITAGE	TN		09/08/2023		1,715		.61			.61		1,776		1,776		
100029483	COACHELLA	CA		10/26/2018		.873		.100			.100		.973		.973		
100032162	ANAHEIM	CA		03/29/2019		.736		.165			.165		.901		.901		
100031818	BALDWIN PARK	CA		03/29/2019		1,490		.47			.47		1,537		1,537		
100200143	WELLS	ME		03/06/2025		.457							.457		.457		
100162667	MERED	CA		06/12/2024		3,564		.68			.68		3,632		3,632		
100012246	TAMPA	FL		04/28/2017		.605		.208			.208		.813		.813		
100014118	PEORIA	AZ		06/25/2017		.874		.82			.82		.966		.966		
100081975	SIOUX FALLS	SD		03/18/2022		.949		.35			.35		.984		.984		
100219328	MEMPHIS	TN		06/30/2025		.502		.17			.17		.519		.519		
100188750	APEX	NC		07/09/2025		.991		.62			.62		1,053		1,053		
100013555	LAS VEGAS	NV		05/25/2017		.403		.114			.114		.517		.517		
100117140	ASTORIA	NY		07/20/2023		12,577		1,503			1,503		14,080		14,080		
100102044	CHARLOTTE	NC		04/14/2023		.482		.195			.195		.482		.482		
100126716	PALMDALE	CA		06/30/2023		1,918							2,113		2,113		
100112570	ORANGE PARK	FL		06/29/2023		.414		.17			.17		.431		.431		
100200087	CHARLESTON	SC		03/06/2025		.466		.3			.3		.469		.469		
100024467	OPA LOCKA	FL		09/20/2018		.456		.83			.83		.539		.539		
100156639	ONTARIO	CA		11/22/2023		.757		.23			.23		.780		.780		
100114028	ELMWOOD PARK	NJ		06/29/2023		.392		.237			.237		.629		.629		
100032101	MESA	AZ		03/29/2019		.688		.69			.69		.757		.757		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10010155	MORRO	CA		04/28/2023		652		53			53		705		705		
10011239	BAKERSFIELD	CA		05/25/2017		351		110			110		461		461		
10021294	FOREST PARK	IL		05/28/2025		285		1			1		286		286		
10010212	MODESTO	CA		05/25/2017		411		104			104		515		515		
10010482	STOCKTON	CA		05/25/2017		261		72			72		333		333		
10020206	BALTIMORE	MD		03/18/2025		405		1			1		406		406		
100030518	CHARLOTTE	NC		12/20/2018		572		195			195		767		767		
100126342	CARPENTERSVILLE	IL		08/30/2023		418		(16)			(16)		402		402		
100113575	NEWMAN	GA		06/29/2023		815		388			388		1,203		1,203		
100100780	BALTIMORE	MD		04/28/2023		630		16			16		646		646		
100026866	MIAMI	FL		09/26/2018		703		133			133		836		836		
100094787	WHEELING	IL		06/02/2022		1,915		19			19		1,934		1,934		
100026880	TUCSON	AZ		09/26/2018		1,070		18			18		1,088		1,088		
100201619	PUNTA GORDA	FL		03/13/2025		431		9			9		440		440		
100201617	CAPE CORAL	FL		03/13/2025		438		4			4		440		440		
100101166	FLORIDA CITY	FL		04/28/2023		1,605		207			207		1,812		1,812		
100026407	STOCKTON	CA		09/26/2018		940		38			38		978		978		
100100663	PHOENIX	AZ		04/28/2023		725		58			58		783		783		
100112363	WOODBRIE	VA		06/29/2023		217		7			7		224		224		
100126784	MIAMI	FL		08/30/2023		2,028		232			232		2,260		2,260		
100243734	SEMINOLE	FL		09/29/2025		636		2			2		638		638		
100147988	DELTONA	FL		04/10/2024		527		2			2		529		529		
100185555	MIAMI	FL		12/20/2024		435		3			3		438		438		
100013748	FRESNO	CA		05/25/2017		425		52			52		477		477		
100116851	PERRIS	CA		07/20/2023		1,040		225			225		1,265		1,265		
100131705	JACKSON	TN		10/06/2023		1,627		86			86		1,713		1,713		
100116891	HAMPTON	NH		07/20/2023		952		280			280		1,232		1,232		
100113614	OXFORD	ME		06/29/2023		420		175			175		595		595		
100176147	HARRISONBURG	VA		12/20/2024		437		1			1		438		438		
100032146	LA PUENTE	CA		03/29/2019		1,071		28			28		1,099		1,099		
100013153	LAKE ELSINORE	CA		05/25/2017		431		105			105		536		536		
100031986	HIGHLAND	UT		03/29/2019		929		6			6		935		935		
100031945	MODESTO	CA		03/29/2019		1,156		18			18		1,174		1,174		
100131712	INDIANAPOLIS	IL		10/06/2023		1,760		50			50		1,810		1,810		
100101091	PHILADELPHIA	PA		04/28/2023		624		80			80		704		704		
100024683	MONTGOMERY VLG	MD		09/20/2018		2,524		774			774		3,298		3,298		
100030582	LEAGUE CITY	TX		12/20/2018		737		57			57		794		794		
100026282	MESA	AZ		09/20/2018		427		94			94		521		521		
100111513	JACKSONVILLE	FL		03/08/2017		338		149			149		487		487		
100111765	NOVI	MI		06/29/2023		2,499		83			83		2,582		2,582		
100046885	BLOOMFIELD	NJ		11/25/2020		320		35			35		355		355		
100026304	GREENSBORO	NC		09/20/2018		464		121			121		585		585		
100043461	SHEPHERSVILLE	KY		08/13/2020		185		(9)			(9)		176		176		
100126882	MIAMI	FL		06/30/2023		596		215			215		801		801		
100025583	CHICAGO	IL		09/20/2018		2,518		107			107		2,625		2,625		
100116821	SAN ANTONIO	TX		07/20/2023		698		114			114		812		812		
100024871	GROVILLE	CA		09/20/2018		439		91			91		530		530		
100031567	FONTANA	CA		03/29/2019		829		130			130		959		959		
100024638	DEARBORN HEIGHTS	MI		09/20/2018		496		155			155		651		651		
100182305	RICHMOND	TX		12/12/2024		1,187		11			11		1,198		1,198		
100138867	BROOKLYN	NY		12/21/2023		3,410		139			139		3,549		3,549		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100212343	MORRIS	OH			05/28/2025		563		3					566	566			
100112191	COTTAGE GROVE	MI			06/29/2023		694		100			100		794	794			
100175969	HOPATONG	NJ			11/12/2024		488		13			13		481	481			
100014536	PALMDALE	CA			09/21/2017		932		176			176		1,108	1,108			
100060974	HORSHAM	PA			06/01/2021		1,340		5			5		1,345	1,345			
100179876	JACKSONVILLE	FL			11/25/2024		504		11			11		515	515			
100113329	APPLE VALLEY	CA			06/29/2023		2,185		272			272		2,457	2,457			
100060615	MAPLEWOOD	NJ			06/01/2021		1,566		6			6		1,572	1,572			
100195555	LUBBOCK	TX			02/24/2025		438		8			8		446	446			
100175900	TULSA	OK			11/14/2024		684		3			3		687	687			
100031375	MIRAMAR	FL			03/29/2019		617		72			72		689	689			
100114800	LAKE FOREST	CA			07/10/2023		24,640		265			265		24,905	24,905			
100210550	WILMINGTON	DE			05/15/2025		419		3			3		422	422			
100112997	HUDSON	NH			06/29/2023		780		136			136		916	916			
100079110	BOSSIER CITY	LA			02/24/2022		893		4			4		897	897			
100100468	HAPPY VALLEY	OR			04/21/2023		5,247		3			3		5,250	5,250			
100186895	DES MONIES	IA			01/07/2025		552		14			14		546	546			
100032103	LOS ANGELES	CA			03/29/2019		967		28			28		995	995			
100156221	ALEXANDRIA	VA			06/20/2024		430		10			10		440	440			
100024891	LOUIEL	MA			09/20/2018		899		137			137		1,036	1,036			
100031222	APPLE VALLEY	CA			03/29/2019		926		52			52		978	978			
100127226	PORT ST LUCIE	FL			06/30/2023		596		183			183		779	779			
100180562	IWA	SC			11/26/2024		468		6			6		474	474			
100111397	PHOENIX	AZ			06/29/2023		745		69			69		814	814			
100060597	PEORIA	IL			06/01/2021		1,580		6			6		1,586	1,586			
100131758	BOILING GREEN	KY			10/06/2023		1,089		5			5		1,094	1,094			
100054879	CHICAGO	IL			03/23/2021		1,025		129			129		1,154	1,154			
100031986	OAKLEY	UT			03/29/2019		938		31			31		969	969			
100126571	GRAND RAPIDS	MI			06/30/2023		231		2			2		233	233			
100161897	BAYTOWN	TX			07/31/2024		550		5			5		555	555			
100209207	GASTONIA	NC			04/29/2025		463		4			4		467	467			
100197598	BLAINE	VA			02/26/2025		444		3			3		447	447			
100026313	LAS VEGAS	NV			10/26/2018		380		84			84		464	464			
100223337	SHILOH	IL			08/14/2025		6,572		56			56		6,628	6,628			
100087165	SAN ANTONIO	TX			10/25/2022		715		61			61		776	776			
100188737	RIDGEFIELD	WA			01/09/2025		98,848		3,670			3,670		102,518	102,518			
100078766	SPRINGTOWN	TX			02/24/2022		890		5			5		895	895			
100078903	SPRINGTOWN	TX			02/24/2022		890		5			5		895	895			
100028395	RIVERVIEW	FL			10/26/2018		943		139			139		1,082	1,082			
100243500	OKLAHOMA CITY	OK			09/26/2025		462							462	462			
100011555	DAYTONA BEACH	FL			03/08/2017		269		140			140		409	409			
100011917	NORTH BRANSHILCK	NJ			03/08/2017		1,513		313			313		1,826	1,826			
100026011	OPA LOCKA	FL			09/20/2018		494		84			84		578	578			
100031465	VICTORVILLE	CA			03/29/2019		726		300			300		1,026	1,026			
100186947	HILLSBORO	OR			01/07/2025		660		13			13		673	673			
100073916	BROKEN ARROW	OK			04/08/2022		861		16			16		877	877			
100196999	LONGS	SC			02/28/2025		514		12			12		526	526			
100013563	NORTH PORT	FL			05/25/2017		591		76			76		667	667			
100043308	PLACENTIA	CA			05/28/2020		1,184		87			87		1,271	1,271			
100176793	BRANDON	FL			07/20/2023		1,708		118			118		1,826	1,826			
100209570	BENTON	LA			05/02/2025		511		8			8		519	519			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100063422	WESTLAKE		OH		07/01/2021		1,040		12					1,052	1,052			
100128112	WOODBURY		NY		09/08/2023		1,764		64			64		1,828	1,828			
100116276	FENSELAER		NY		07/20/2023		606		51					657	657			
100081475	MELISSA		TX		03/18/2022		945		32			32		977	977			
100188751	PINEHURST		NC		01/09/2025		595		46			46		641	641			
100025488	DOUGLASSVILLE		GA		06/20/2018		819		235			235		1,054	1,054			
100024665	SOUTHFIELD		MI		06/20/2018		469		106			106		575	575			
100243749	GRAND PRAIRIE		TX		09/29/2025		33,824		266			266		34,090	34,090			
100172488	RIVER EDGE		NJ		06/29/2023		662		122			122		784	784			
100014171	LANCASTER		CA		05/25/2017		2,013		323			323		2,336	2,336			
100202031	WARREN		NJ		03/18/2025		425		3			3		428	428			
10014575	OTSEGO		MI		09/27/2017		2,521		18			18		2,539	2,539			
100031608	MORENO VALLEY		CA		03/29/2019		702		100			100		802	802			
100028845	CLIFTON		VA		10/26/2018		1,098		134			134		1,232	1,232			
100011242	SIMPSONVILLE		SC		12/23/2016		1,105		143			143		1,248	1,248			
100111784	MIAMI		FL		06/29/2023		2,411		74			74		2,485	2,485			
100031378	SACRAMENTO		CA		03/29/2019		849		23			23		872	872			
100026231	HILLSIDE		NJ		09/20/2018		370		292			292		662	662			
10013536	EUGENE		OR		05/25/2017		1,755		147			147		1,902	1,902			
100057517	WOODBURY		NY		06/30/2021		1,027		13			13		1,040	1,040			
100116679	PINEVILLE		NC		07/20/2023		643		127			127		770	770			
100116892	PINEVILLE		NC		07/20/2023		639		131			131		770	770			
100030505	NEWARK		NJ		12/20/2018		704		77			77		781	781			
100128848	OTHELLO		WA		09/21/2023		396		1			1		397	397			
100126478	TIFTON		GA		06/30/2023		2,320		142			142		2,462	2,462			
100000367	EAGLE		ID		09/27/2016		962		48			48		1,010	1,010			
100027913	NORTH HILLS AREA LOS ANGELES		CA		10/26/2018		1,524		234			234		1,758	1,758			
100220694	HOUSTON		TX		07/18/2025		401							401	401			
100116676	TUSCON		AZ		07/20/2023		680		215			215		895	895			
100084778	HONOLULU		HI		06/02/2022		579		14			14		593	593			
100184381	LITHONIA		GA		12/16/2024		425		5			5		430	430			
100175982	DAVISON		TX		11/14/2024		712		3			3		715	715			
100012844	MIAMI		FL		05/25/2017		399		96			96		495	495			
100081076	LOCUST GROVE		GA		03/18/2022		975		40			40		1,015	1,015			
100199005	CLAYTON		CA		02/28/2025		476		1			1		477	477			
100081028	WESTMINSTER		CA		03/18/2022		1,818		38			38		1,856	1,856			
100134052	MILWAUKEE		WI		10/25/2023		353		(13)			(13)		340	340			
100113032	PALM BAY		FL		06/29/2023		570		215			215		785	785			
100029141	EMPHATA		WA		10/26/2018		729		39			39		768	768			
100081105	ORLANDO		FL		03/18/2022		916		24			24		940	940			
100013314	MESA		AZ		05/25/2017		299		57			57		356	356			
100053903	AURORA		CO		03/23/2021		126		5			5		131	131			
100045055	POIPANO BEACH		FL		11/19/2020		417		48			48		465	465			
100127295	LAFFENCEBURG		TN		06/30/2023		390		228			228		618	618			
100117190	DAVENPORT		FL		07/20/2023		487		99			99		586	586			
100170233	GREENVILLE		SC		10/08/2024		1,013		12			12		1,025	1,025			
100039061	DUBLIN		CA		09/27/2019		2,278		648			648		2,758	2,758	225		192
100172742	HUMBLE		TX		11/21/2024		432							432	432			(33)
100012553	FERNANDINA BEACH		FL		04/28/2017		768		114			114		882	882			
100054408	MIDDLETOWN		NJ		03/23/2021		302		12			12		314	314			
100159555	BLOOMINGDALE		IL		07/15/2024		16,921		195			195		17,116	17,116			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014044	COLONIAL HEIGHTS	VA		06/25/2017		730		43			43		773				
100061024	GLENN HEIGHTS	TX		06/01/2021		2,352		9			9		2,361				
100137103	ALBUQUERQUE	NM		11/28/2023		5,886	2				2		5,888				
100167752	BETHEL	ME		09/19/2024		430	4				4		434				
100221724	HOUSTON	TX		07/25/2025		392		5			5		397				
100063327	DANVILLE	CA		07/01/2021		(5,611)		(4)			(4)		(5,615)				
100113857	TUCSON	AZ		06/25/2017		622		76			76		698				
100028166	WEST PALM BEACH	FL		10/26/2018		526		78			78		604				
100116989	BUSKILL	PA		07/20/2023		555	68				68		623				
100032039	ARVADA	CO		03/29/2019		737		13			13		750				
100189059	LAS VEGAS	NV		01/09/2025		2,260	1				1		2,261				
100139460	COLUMBUS	OH		12/28/2023		408	8				8		416				
100091930	ESSEX	MT		02/22/2023		542	2				2		544				(135)
100116975	CONWAY	W		07/20/2023		481		36			36		517				
100024916	BALTIMORE	MD		09/20/2018		560	117				117		677				
100080970	HAINES CITY	FL		03/18/2022		899	20				20		919				
100030734	LOVELAND	CO		04/09/2019		1,743	425				425		2,168				
100030816	KISSIMEE	FL		04/09/2019		388	100				100		488				
100116181	MORENO VALLEY	CA		07/20/2023		712	154				154		866				
100128070	BELL BUCKLE	TN		09/08/2023		457	3				3	(277)	460		460		309
100038623	DUBLIN	CA		09/27/2019		3,762	886				886		4,371		4,680		(43)
100111925	PLANT CITY	FL		03/08/2017		1,332	160				160		1,492		1,492		
100028905	JACKSONVILLE	FL		10/26/2018		2,143	92				92		2,235		2,235		
100113869	RIVERVIEW	FL		05/25/2017		1,337	92				92		1,429		1,429		
100088048	VISALIA	CA		10/25/2022		536	1				1		537		537		
100152944	NORTH RICHLAND HILLS	TX		05/22/2024		453	4				4		457		457		
100207210	SCHENECTADY	NY		04/28/2025		416	9				9		425		425		
100207274	COLUMBUS	OH		04/28/2025		415	10				10		425		425		
100112741	DANSONVILLE	GA		06/29/2023		346	98				98		446		446		
100026995	SUSANVILLE	CA		10/26/2018		427	74				74		501		501		
100103714	PLUMAS LAKE	CA		05/08/2023		1,332	1				1		1,333		1,333		
100013203	FRESNO	CA		05/25/2017		438	79				79		517		517		
100117777	NEW CANEY	TX		07/20/2023		335	(3)				(3)		332		332		
100149443	TORRINGTON	CT		04/26/2024		428	1				1		429		429		
100014107	AURORA	CO		05/25/2017		2,150		121			121		2,271		2,271		
100117963	PALMDALE	CA		07/20/2023		489	11				11		500		500		
100100671	EGG HARBOR TOWNSHIP	NJ		04/28/2023		532	18				18		550		550		
100025413	LAUDERDALE LAKES	FL		09/20/2018		574	120				120		694		694		
100044148	SUNLAND	CA		06/19/2020		903	111				111		1,014		1,014		
100028338	CHICAGO	IL		10/26/2018		548		95			95		643		643		
100157444	FEND	NV		02/20/2025		427	3				3		430		430		
100185032	OKLAHOMA CITY	OK		12/20/2024		487	13				13		500		500		
100030942	WASHINGTON	DC		04/09/2019		677		65			65		742		742		
100116998	JACKSONVILLE	FL		07/20/2023		597		85			85		672		672		
100177273	HENDERSON	NV		01/16/2025		495	13				13		508		508		
100060928	FREDERICK	MD		06/01/2021		1,286	5				5		1,291		1,291		
100011980	BOYNTON BEACH	FL		03/08/2017		430		29			29		459		459		
100189053	CENTERTON	AR		01/09/2025		400	5				5		405		405		
100171905	GRAHAM	WA		10/17/2024		613		21			21		634		634		
100060631	SAN ANTONIO	TX		06/01/2021		306	1				1		307		307		
100060957	LONGVIEW	WA		06/01/2021		896	4				4		900		900		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100028482	OLMPIA	IA		10/26/2018		5,386		1,617			1,617		7,003	7,003			
100202084	SCHENECTADY	NY		03/18/2025		407		8			8		415	415			
100000966	CHARLOTTE	NC		03/18/2022		860		20			20		880	880			
100011568	ANNAPOLIS	MD		03/08/2017		1,865		243			243		2,108	2,108			
100025116	MELBOURNE	AUS		09/20/2018		1,301		43			43		1,344	1,344			
100188678	FORT WAYNE	IN		07/09/2025		442		11			11		453	453			
100113553	NEW ORLEANS	LA		06/29/2023		330		228			228		558	558			
100103784	RUSKIN	FL		05/10/2023		449		(24)			(24)		425	425			
100030783	CATHEDRAL CITY	CA		04/09/2019		484		3			3		487	487			
100031976	RIALTO	CA		03/29/2019		1,313		89			89		1,402	1,402			
100013821	ORLANDO	FL		05/25/2017		913		75			75		988	988			
100014383	NEWARK	NJ		09/27/2017		809							809	809			
100238638	HANDOVER	MD		09/23/2025		735		14			14		749	749			
100128100	HOUSTON	TX		09/08/2023		592		37			37		629	629			
100030093	CANYON	TX		12/20/2018		1,141		110			110		1,251	1,251			
100146755	SAN ANTONIO	TX		03/20/2024		189		1			1		190	190			
100060650	BAKERSFIELD	CA		06/01/2021		1,821		6			6		1,827	1,827			
100202511	BETHLEHEM	PA		03/21/2025		9,957		261			261		10,218	10,218			
100204583	MEMPHIS	TN		04/04/2025		531		23			23		554	554			
100081118	HOUSTON	TX		03/18/2022		926		39			39		965	965			
100031424	ORLANDO	FL		03/29/2019		428		85			85		513	513			
100024505	CHICAGO	IL		09/20/2018		1,405		564			564		1,969	1,969			
100157891	JACKSONVILLE	FL		07/09/2024		556		43			43		599	599			
100013072	HIJALEAH GARDENS	FL		05/25/2017		468		151			151		619	619			
100011666	PALM COAST	FL		12/23/2016		2,067		131			131		2,198	2,198			
100193237	MELBOURNE	AUS		02/10/2025		570		17			17		587	587			
100014343	NEW BRUNSWICK	NJ		09/21/2017		872		165			165		1,037	1,037			
100030914	SYLMAR	CA		04/09/2019		1,443		101			101		1,544	1,544			
100164295	GATESVILLE	NC		08/21/2024		423		3			3		426	426			
100026273	POSEN	IL		09/20/2018		590		306			306		896	896			
100117238	HOUSTON	TX		07/20/2023		665		40			40		725	725			
100031413	STOCKTON	CA		03/29/2019		245		23			23		268	268			
100011556	BATON ROUGE	LA		03/08/2017		515		133			133		648	648			
100030787	SAN ANTONIO	TX		04/09/2019		373		(3)			(3)		370	370			
100025704	LAS VEGAS	NV		09/20/2018		415		93			93		508	508			
100026860	PHILADELPHIA	PA		09/26/2018		1,191		35			35		1,226	1,226			
100014047	MIDDLETOWN	NJ		05/25/2017		820		72			72		892	892			
100117259	MANASSAS	VA		07/20/2023		467		11			11		488	488			
100193014	BARTON	FL		12/21/2023		363		246			246		609	609			
100113235	HOYE PARK	MA		06/29/2023		366		6			6		372	372			
100081919	IRVING	TX		03/18/2022		902		25			25		927	927			
100181967	FOREY	TX		12/12/2024		2,792		67			67		2,859	2,859			
100026851	BAKERSFIELD	CA		09/26/2018		673		78			78		751	751			
100031421	BAKERSFIELD	CA		03/29/2019		1,077		60			60		1,137	1,137			
100026466	MORENO VALLEY	CA		09/26/2018		1,343		173			173		1,516	1,516			
100126524	FT LAUDERDALE	FL		08/30/2023		189		48			48		237	237			
100013061	WEST PALM BEACH	FL		05/25/2017		405		98			98		503	503			
100111770	TUCSON	AZ		06/29/2023		395		213			213		608	608			
100012411	FRANKLIN	WI		04/28/2017		2,296		17			17		2,313	2,313			
100127950	FORT WAYNE	IN		09/08/2023		1,086		33			33		1,119	1,119			
100188768	SAN ANTONIO	TX		07/09/2025		559		41			41		600	600			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100029306	BOWTON BEACH	FL		10/26/2018		4,135		.736			.736		4,871	4,871			
100166103	LANSING	MI		09/09/2024		449		2			2		451	.451			
100195085	PHILADELPHIA	PA		02/24/2025		377		2			2		379	.379			
100013823	WILMINGTON	DE		05/25/2017		626		42			42		668	.668			
100176730	SAN ANTONIO	TX		11/15/2024		2,751		62			62		2,813	2,813			
100112122	FONDA	NY		06/29/2023		272		15			15		287	.287			
100114703	LAS VEGAS	NV		06/29/2023		583		25			25		608	.608			
100030969	FRESNO	CA		03/29/2019		642		74			74		716	.716			
100100675	LAS VEGAS	NV		04/28/2023		647		25			25		672	.672			
100043184	ISSAQUAH	WA		05/28/2020		1,178		65			65		1,243	1,243			
100087149	HARTFORD	CT		10/25/2022		608		82			82		690	.690			
100060528	WOODBRIDGE	VA		06/01/2021		967		4			4		971	.971			
100116669	VICTORVILLE	CA		07/20/2023		2,698		381			381		3,079	3,079			
100060951	LAWRENCEVILLE	GA		06/01/2021		1,282		5			5		1,287	1,287			
100170300	GRANDALL	TX		10/08/2024		536		8			8		544	.544			
100011727	GLENDALE	CA		03/08/2017		526		164			164		690	.690			
100043862	HACKETTSTOWN	IL		08/19/2020		949		203			203		1,152	1,152			
100193256	MOUNT ORAB	OH		02/10/2025		399							399	.399			
100131720	HANDOVER PARK	IL		10/06/2023		700		40			40		740	.740			
100204584	MEMPHIS	TN		04/04/2025		1,571		64			64		1,635	1,635			
100026395	STOCKTON	CA		09/26/2018		1,160		8			8		1,168	1,168			
100030823	MECHANICSVILLE	VA		09/26/2018		835		42			42		877	.877			
100030923	OAKLAND	CA		04/09/2019		2,644		86			86		2,730	2,730			
100206674	PRINCETON	IN		04/24/2025		542		21			21		563	.563			
100091449	HOUSTON	TX		02/22/2023		462		9			9		471	.471			
100044302	OLIVEHURST	CA		08/19/2020		606		106			106		712	.712			
100169476	YUCAIPA	CA		09/30/2024		456							456	.456			
100261427	MEMPHIS	TN		12/08/2025		1,236		30			30		1,266	1,266			
100112384	MODDOUGH	GA		06/29/2023		367		225			225		592	.592			
100066491	FREDERICK	MD		06/02/2021		939		3			3		942	.942			
100189799	AIKEN	SC		01/21/2025		503		22			22		525	.525			
100189801	AIKEN	SC		01/21/2025		503		22			22		525	.525			
100013464	TEIPLE HILLS	MO		05/25/2017		765		91			91		856	.856			
100149317	GUTHRIE	OK		04/24/2024		504		11			11		515	.515			
100112335	FENDALE	IA		06/29/2023		267		19			19		286	.286			
100026592	NORTH KINGSTOWN	RI		09/26/2018		3,067		254			254		3,321	3,321			
100012244	GREENWOOD	IN		04/28/2017		950		259			259		1,209	1,209			
100117820	GAINESVILLE	VA		07/20/2023		474		20			20		494	.494			
100112114	PORT JERVIS	NY		06/29/2023		248		228			228		476	.476			
100024576	MINNEAPOLIS	MIN		09/20/2018		610		46			46		656	.656			
100100622	GURNEE	IL		04/28/2023		1,750		96			96		1,846	1,846			
100042552	RHINEBECK	NY		05/28/2020		767		24			24		791	.791			
100000360	POTTSTOWN	PA		09/21/2016		631		75			75		706	.706			
100081070	TAMPA	FL		03/18/2022		964		66			66		1,030	1,030			
100031453	LAUDERHILL	FL		03/29/2019		497		171			171		668	.668			
100181280	WEST JEFFERSON	NC		12/06/2024		438		6			6		444	.444			
100188769	SAN ANTONIO	TX		07/09/2025		955		42			42		997	.997			
100186895	KINSTON	NC		01/09/2025		924		7			7		931	.931			
100118048	QUAKERTOWN	PA		07/20/2023		866		217			217		1,083	1,083			
100166988	TOUHAHAWK	IL		07/07/2025		532		26			26		558	.558			
100024670	MIAMI	FL		09/20/2018		465		78			78		543	.543			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	3	State					Loan Type	8	9	10							11
					Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10011720	LUBBOCK	TX			07/20/2023		553		55			55		608	608	608		
10024708	LONGS	SC			10/22/2025		585		37			37		622	622	622		
100112166	TAIENHIER	FL			06/29/2023		961		91			91		1,052	1,052	1,052		
100060672	NORTH CHESTERFIELD	VA			06/01/2021		1,068		4			4		1,072	1,072	1,072		
100013219	RIO RICO	AZ			05/25/2017		563		110			110		673	673	673		
100000560	PLAINFIELD	NJ			06/21/2016		829		9			9		838	838	838		
100023545	WINNER	GA			10/26/2018		648		84			84		532	532	532		
100030854	MORENO VALLEY	CA			04/09/2019		1,988		152			152		2,120	2,120	2,120		
100138866	LONGS	SC			11/27/2023		391		8			8		399	399	399		
100025519	LAKE IN THE HILLS	IL			06/20/2018		489		271			271		760	760	760		
100012716	MIAMI GARDENS	FL			05/25/2017		400		97			97		497	497	497		
100117340	HAIRPTON	MI			07/20/2023		688		200			200		888	888	888		
100100764	HOUSTON	TX			04/28/2023		1,434		19			19		1,453	1,453	1,453		
100113786	FREDERICKSBURG	VA			06/29/2023		3,493		165			165		3,658	3,658	3,658		
100151761	LAKE CHARLES	LA			05/10/2024		386		5			5		391	391	391		
100188868	CORESSA	TX			01/09/2025		756		11			11		767	767	767		
100081323	YUKON	OK			03/18/2022		865		25			25		890	890	890		
100134737	MELISSA	TX			10/30/2023		786		(9)			(9)		777	777	777		
100254440	OKLAHOMA CITY	OK			11/07/2025		644		6			6		650	650	650		
100202188	GRAND RAPIDS	MI			03/18/2025		1,119							1,119	1,119	1,119		
100126519	CHARLOTTE	NC			06/30/2023		532		206			206		738	738	738		
100080024	HENDERSON	NV			04/08/2022		1,610		48			48		1,658	1,658	1,658		
100060523	DENVER	CO			06/01/2021		1,678		7			7		1,685	1,685	1,685		
100012263	EASTON	MA			04/28/2017		495		42			42		537	537	537		
100201244	HAW RIVER	NC			03/12/2025		640		39			39		679	679	679		
100031275	FEUD	NV			03/29/2019		439		92			92		531	531	531		
100053897	CHARLOTTE	NC			03/23/2021		193		(7)			(7)		186	186	186		
100080563	HOUSTON	TX			03/18/2022		1,543		32			32		1,575	1,575	1,575		
100209614	MEMPHIS	TN			05/02/2025		497		6			6		503	503	503		
100013815	MIAMI	FL			05/25/2017		465		73			73		538	538	538		
100010891	OSSEO	MI			12/23/2016		567		105			105		672	672	672		
100112897	BURBANK	CA			06/29/2023		668		296			296		964	964	964		
100078649	MELBOURNE	AUS			02/24/2022		848		1			1		849	849	849		
100236926	URBANA	IL			09/12/2025		403		3			3		406	406	406		
100128101	LOUISVILLE	KY			09/08/2023		475		15			15		490	490	490		
100030634	LAS VEGAS	NV			04/09/2019		3,665		276			276		3,941	3,941	3,941		
100126807	TAMPA	FL			06/30/2023		212		190			190		402	402	402		
100013479	MIRAMAR	FL			05/25/2017		443		55			55		498	498	498		
100013896	SAN DIEGO	CA			05/25/2017		892		134			134		1,026	1,026	1,026		
100013476	BAKERSFIELD	CA			05/25/2017		410		128			128		538	538	538		
100139008	WILLIAMSTOWN	NJ			12/21/2023		259		190			190		449	449	449		
100111778	BATON ROUGE	LA			06/29/2023		403		181			181		584	584	584		
100113412	MIAMI	FL			06/29/2023		440		52			52		492	492	492		
100031093	MARGATE	NJ			03/29/2019		3,934		199			199		4,133	4,133	4,133		
100029795	CHICAGO	IL			10/26/2018		469		207			207		676	676	676		
100136446	ROSHARON	TX			11/20/2023		1,596		148			148		1,744	1,744	1,744		
100228342	MEMPHIS	TN			06/11/2025		481		13			13		494	494	494		
100026523	PHOENIX	AZ			09/20/2018		423		103			103		526	526	526		
100117020	JACKSON	TN			07/20/2023		574		85			85		659	659	659		
100066865	SAN ANTONIO	TX			06/02/2021		342							342	342	342		
100025533	HALEAH	FL			09/20/2018		665		111			111		776	776	776		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100064237	ORLANDO	FL		07/01/2021		1,644		52			52		1,696	1,696			
100112843	SOUTH CHICAGO HEIGHTS	IL		06/29/2023		1,031		143			143		1,174	1,174			
100064084	PROCESDALE	MD		07/01/2021		901		20			20		921	921			
100111098	OWAYD	CA		06/29/2023		3,168		328			328		3,496	3,496			
100100783	BAKERSFIELD	CA		04/28/2023		671		50			50		721	721			
100128782	VIRGINIA BEACH	VA		09/21/2023		914		16			16		930	930			
100190779	DALLAS	TX		01/27/2025		416		6			6		422	422			
100111646	WASHINGTON	DC		06/29/2023		396		100			100		496	496			
100036513	NOBLESVILLE	IN		12/20/2018		819		39			39		858	858			
100029129	LAS VEGAS	NV		10/26/2018		509		101			101		610	610			
100013001	REDDING	CA		05/25/2017		825		172			172		997	997			
100113945	HOUSTON	TX		06/29/2023		249		161			161		410	410			
100078843	CLARKSVILLE	TN		02/24/2022		843		3			3		846	846			
100078860	CLARKSVILLE	TN		02/24/2022		843		3			3		846	846			
100131890	COLUMBUS	OH		10/06/2023		409		9			9		418	418			
100182303	MANSFIELD	TX		12/12/2024		517		24			24		541	541			
100081822	ALLEN	TX		03/18/2022		1,492		48			48		1,540	1,540			
100110864	SOUTHAMPTON	NY		06/29/2023		645		108			108		753	753			
100095887	ACWORTH	GA		09/01/2021		3,408		41			41		3,449	3,449			
100013622	YUBA CITY	CA		05/25/2017		761		33			33		794	794			
100043117	WARRICK	NY		05/28/2020		3,376		64			64		3,440	3,440			
100069751	KNOXVILLE	TN		09/01/2021		998		3			3		1,001	1,001			
100063751	DECATUR	GA		07/01/2021		971		3			3		974	974			
100112848	HALEAH	FL		05/25/2017		848		372			372		1,220	1,220			
100149331	YUKON	OK		04/24/2024		459		3			3		462	462			
100061121	COON RAPIDS	MN		06/01/2021		1,682		7			7		1,689	1,689			
100204980	MILLINGTON	NJ		04/04/2025		494		10			10		504	504			
100204985	MEIRPHIS	TN		04/04/2025		494		10			10		504	504			
100202056	TULSA	OK		03/18/2025		403		3			3		406	406			
100116854	LOS ANGELES AREA	CA		07/20/2023		531		50			50		581	581			
100013237	EL CENTRO	CA		05/25/2017		395		226			226		621	621			
100024485	SAINT MICHEL	MN		09/20/2018		598		82			82		680	680			
100112007	STATEN ISLAND	NY		06/29/2023		435		145			145		580	580			
100221734	FORT PIERCE	FL		07/25/2025		385		2			2		387	387			
100238217	MIAMI	FL		08/18/2025		385		12			12		397	397			
100047815	CLEARWATER	FL		11/20/2020		331		58			58		389	389			
100131746	INDIANAPOLIS	IL		10/06/2023		440		7			7		447	447			
100152315	TEKLE	GA		05/17/2024		523		38			38		561	561			
100113600	SHAWEE	KS		06/29/2023		344		142			142		486	486			
100133870	KANSAS CITY	MO		10/25/2023		387		(15)			(15)		372	372			
100032046	LAKEWOOD	CO		03/29/2019		748		89			89		837	837			
100031072	DUNBAR	CA		03/29/2019		589		84			84		673	673			
100049728	BOLINGBROOK	IL		11/20/2020		460		37			37		497	497			
100013258	LOVE PINE	CA		05/25/2017		718		63			63		781	781			
100165077	COLLINSVILLE	CT		12/20/2024		445		11			11		456	456			
100012598	SAINT PETERSBURG	FL		05/25/2017		398		83			83		481	481			
100024605	NORCROSS	GA		09/20/2018		391		123			123		514	514			
100116877	PINEVILLE	NC		07/20/2023		624		120			120		744	744			
100212223	SPRING HILL	TN		05/23/2025		582		1			1		583	583			
100136843	BELMONT	CA		11/28/2023		412		6			6		418	418			
10011517	ALBUQUERQUE	NM		03/08/2017		415		186			186		601	601			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022808	FRESNO	CA		06/07/2025		407	1	290			290		2,348	408			
100026891	JUPITER	FL		09/26/2018		2,058		52			52		2,722	2,348			
100064471	TINLEY PARK	IL		07/01/2021		2,670		189			189		520	2,722			
100114385	LAFAYETTE	CA		06/29/2023		331		7			7		490	520			
100211660	BAKER CITY	OR		05/19/2025		483		8			8		1,241	490			
100055083	CHICAGO	IL		03/23/2021		1,233		203			203		674	1,241			
100112999	SAN BERNARDINO	CA		06/29/2023		471		36			36		1,389	674			
100081379	HOUSTON	TX		03/18/2022		1,353		17			17		1,389	1,389			
100144634	LAKE BLUFF	IL		03/13/2024		1,372		15			15		1,461	1,389			
100116438	HALEIAH	FL		07/20/2023		454		163			163		576	1,461			
100111828	LINEN	NJ		06/29/2023		413		197			197		599	576			
100111489	LADERA RANCH	CA		06/29/2023		402		64			64		2,723	599			
100029466	COMPTON	CA		10/26/2018		2,659		33			33		1,461	2,723			
100031754	COLTON	CA		03/29/2019		1,428		(12)			(12)		341	1,461			
100136755	BALTIMORE	MD		11/27/2023		353		220			220		826	341			
100137312	NORTH WILLOWOOD	NJ		12/01/2023		432		104			104		678	826			
100111430	ALPHARETTA	GA		06/29/2023		606		34			34		978	678			
100026343	BOLINGBROOK	IL		09/20/2018		574		239			239		2,430	978			
100030578	FRESNO	CA		03/29/2019		944		28			28		821	2,430			
100014004	PLAINFIELD	NJ		05/25/2017		2,191		130			130		1,794	821			
100031901	RIVERSIDE	CA		03/29/2019		793		4			4		847	1,794			
100116145	ALACHUA	FL		07/20/2023		843							460	847			
100114173	LONG BEACH	CA		06/29/2023		1,664							32,488	460			
100200029	BIXBY	OK		03/06/2025		460		1,737			1,737		38	460			
100025348	EXETER	CA		06/20/2018		30,751		(14)			(14)		358	38			
100156896	SPRINTON	PA		06/27/2024		372		(26)			(26)		109	358			
100046186	SEAMAN	OH		11/25/2020		135		53			53		1,326	109			
100031500	NOGALES	AZ		03/29/2019		1,273		35			35		616	1,326			
100017309	WINTER HAVEN	FL		04/26/2018		581		53			53		497	616			
100013490	VERO BEACH	FL		05/25/2017		444		46			46		387	497			
100112153	BRIDFORD	WA		06/29/2023		341							367	497			
100025347	JACKSONVILLE	FL		09/20/2018		408		115			115		523	367			
100030897	RIVERVIEW	FL		04/09/2019		1,789		194			194		1,983	523			
100238929	LINCOLN	NE		09/23/2025		428		11			11		439	1,983			
100013542	SACRAMENTO	CA		05/25/2017		440		88			88		508	439			
100189745	CAPE GIRARDEAU	MO		01/21/2025		457		3			3		460	508			
100136757	BALTIMORE	MD		11/27/2023		335		(11)			(11)		324	460			
100044855	POCAHONTE	VA		06/19/2020		527		61			61		588	324			
100026498	WOODBRIDGE	VA		09/26/2018		2,714		45			45		2,759	588			
100028196	LAS VEGAS	NV		10/26/2018		490		89			89		579	2,759			
100024834	RICHMOND	TX		09/20/2018		465		98			98		563	579			
100061238	CAMINO	CA		06/01/2021		1,192		5			5		1,197	563			
100147060	CHARLOTTESVILLE	VA		03/27/2024		39,580		257			257		39,837	1,197			
100011479	RAHWAY	NJ		12/23/2016		547		147			147		694	39,837			
100100911	HYATTSVILLE	MD		04/28/2023		600		24			24		624	694			
100112350	DESERT HOT SPRINGS	CA		06/29/2023		363		233			233		596	624			
100204141	LINCOLN	NE		03/28/2025		418		3			3		421	596			
100078788	MCGREGOR	WY		02/24/2022		668		2			2		870	421			
100116256	CLIFTON HEIGHTS	PA		07/20/2023		552		94			94		646	870			
100014015	SKOKIE	IL		06/25/2017		993		213			213		1,206	646			
100026892	SELMA	CA		09/26/2018		687		184			184		871	1,206			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013325	SUFFOLK	VA		06/29/2023		2,019		.223			.223		2,242	2,242			
10012994	COLUMBIA	SC		09/08/2023		.481		.14			.14		.495	.495			
100100733	RIVERSIDE	CA		04/28/2023		.771		.19			.19		.790	.790			
10013321	CAPITOL HEIGHTS	MD		05/25/2017		.599		.48			.48		.647	.647			
100025100	FRANKLIN PARK	NJ		09/20/2018		.596		.84			.84		.680	.680			
100045467	COLLEGE PARK	GA		11/25/2020		.618		.156			.156		.774	.774			
100112039	STANTON	VA		06/29/2023		.165		.19			.19		.184	.184			
100114438	HAZARETH	PA		06/29/2023		.386		.44			.44		.430	.430			
100026004	BAKERSFIELD	CA		09/26/2018		.294		.98			.98		.392	.392			
100011781	HARVEY	LA		03/08/2017		.338		.114			.114		.452	.452			
100025403	BALTIMORE	MD		09/20/2018		1,150		.18			.18		1,168	1,168			
100044467	MIAMI	FL		11/19/2020		.603		.95			.95		.698	.698			
10017537	CLARKSVILLE	TN		07/20/2023		.499		.34			.34		.533	.533			
100081229	MADISON	IL		03/18/2022		.927		.20			.20		.947	.947			
100128311	WOODWARD	OK		09/14/2023		1,169							1,169	1,169			
100111443	WASHINGTON	DC		06/29/2023		.268		.226			.226		.494	.494			
100014539	EAST QUOCUE	NY		09/27/2017		2,796		.405			.405		3,201	3,201			
100032079	WHITTIER	CA		03/29/2019		2,659		.31			.31		2,889	2,889			
100101018	WESTWOOD	WA		04/28/2023		.750		.101			.101		.851	.851			
100128019	LOUISVILLE	KY		09/08/2023		.468		.15			.15		.483	.483			
100113776	MACOMB	MI		06/29/2023		.529		.260			.260		.789	.789			
100150652	HOUSTON	TX		05/08/2024		.453		.4			.4		.457	.457			
100199320	ORLANDO	FL		01/13/2025		2,000		.14			.14		2,014	2,014			
100164936	PHILADELPHIA	PA		08/28/2024		.370		(.18)			(.18)		.352	.352			
100214379	MONTGOMERY	AL		06/02/2025		.692		.1			.1		.693	.693			
100011577	LAS VEGAS	NV		03/08/2017		.330		.101			.101		.431	.431			
100067157	ORLANDO	FL		08/02/2021		2,091		.40			.40		2,131	2,131			
100011638	HUDSON	NH		03/08/2017		.463		.121			.121		.584	.584			
100025675	HAGERSTOWN	MD		09/20/2018		.328		.161			.161		.489	.489			
100112617	HOUA	LA		06/29/2023		.490		.204			.204		.694	.694			
100030796	DURHAM	NC		04/09/2019		.464		.62			.62		.526	.526			
100044685	GLOUCESTER TIP	NJ		11/19/2020		.473		.91			.91		.564	.564			
100078789	WINTER HAVEN	FL		02/24/2022		.875		.8			.8		.883	.883			
100013868	FRESNO	CA		05/25/2017		.647		.47			.47		.694	.694			
100061090	BESSEMER	AL		06/01/2021		1,547		.7			.7		1,554	1,554			
100175786	MACON	NC		11/12/2024		.448		.10			.10		.458	.458			
100031541	MIAMI	FL		03/29/2019		2,452		.210			.210		2,662	2,662			
100112135	PHILADELPHIA	PA		06/29/2023		.360		.207			.207		.567	.567			
100113264	CLINTON TOWNSHIP	MI		06/29/2023		.389		.202			.202		.591	.591			
100140521	MARICOPA	AZ		01/19/2024		49,906		.814			.814		50,720	50,720			
100146774	BAYTOWN	TX		03/20/2024		2,381		.21			.21		2,402	2,402			
100186901	MOUNT AIRY	MD		01/07/2025		.439		.1			.1		.440	.440			
100012098	SAN DIEGO	CA		03/08/2017		2,345		.226			.226		2,571	2,571			
100132697	CLEARWATER	FL		11/03/2023		.393		.2			.2		.385	.385			
100025920	TUSCON	AZ		09/20/2018		.536		.67			.67		.603	.603			
100140441	BAYTOWN	TX		01/18/2024		5,239		.197			.197		5,436	5,436			
100186916	VENICE	CA		07/07/2025		.527		.14			.14		.541	.541			
100044236	SAN BERNARDINO	CA		06/19/2020		.830		.81			.81		.911	.911			
100031073	SACRAMENTO	CA		03/29/2019		1,682		.92			.92		1,774	1,774			
100038777	MEATH	IL		09/27/2019		3,147		.783			.783	(232)	3,698	3,957			
100014111	COON RAPIDS	WI		05/25/2017		.712		.63			.63		.775	.775			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value				
10012102	KISSIMEE	FL		06/30/2023		8,278		106			106		8,384			
100061427	MANCHESTER	CT		06/01/2021		1,528		6			6		1,534			
100091140	SOUTH DAYTONA	FL		07/31/2023		500	8		8		8		508			
100091161	SEASIDE HEIGHTS	NJ		07/31/2023		491		18			18		509			
10011892	LAUREL	MD		06/29/2023		330		93			93		423			
100127188	SCOTTSDALE	AZ		06/30/2023		5,764		377			377		6,141			
100112431	FISKDALE	WA		06/29/2023		682		134			134		816			
100114509	DECATUR	GA		06/29/2023		295		182			182		477			
100116886	HYATTSVILLE	MD		07/20/2023		476		4			4		480			
100030633	GRAND PRAIRIE	TX		04/09/2019		569		81			81		650			
100032006	SALINAS	CA		03/29/2019		554		154			154		708			
100112860	PHILADELPHIA	PA		06/29/2023		2,328		161			161		2,489			
100111312	BLUFFTON	SC		06/29/2023		2,231		55			55		2,286			
100030302	HUDSON	NH		12/20/2018		385		25			25		410			
100111017	MESA	AZ		06/29/2023		451		26			26		477			
100004045	PALMETTO	FL		06/21/2016		968		37			37		1,005			
100111920	AURORA	CO		06/29/2023		320		68			68		388			
100043004	OSAGE BEACH	MO		05/28/2020		1,326		67			67		1,393			
100212363	JONESBORO	GA		05/28/2025		1,417		3			3		1,420			
100060906	CITRUS SPRINGS	FL		03/18/2022		867		24			24		891			
100209001	MAUNELLE	AR		05/02/2025		1,098		14			14		1,112			
100136632	NEWPORT NEWS	VA		11/22/2023		660		6			6		666			
100257201	LAS VEGAS	NV		11/26/2025		407		12			12		419			
100112448	CHESHIRE	WA		06/29/2023		474		180			180		654			
100238152	PORT SAINT LUCIE	FL		09/15/2025		124		(5)			(5)		119			
100029458	JACKSONVILLE	FL		10/26/2018		1,092		106			106		1,198			
100024902	HIALEAH	FL		09/20/2018		835		101			101		936			
100117503	KISSIMEE	FL		07/20/2023		419		(25)			(25)		394			
100091160	NORTH LAS VEGAS	NV		07/31/2023		24		1			1		25			
100025939	PALM COAST	FL		09/20/2018		422		65			65		487			
100112824	BEAUMONT	CA		05/25/2017		334		119			119		453			
100026885	SACRAMENTO	CA		08/26/2018		520		344			344		864			
100183617	NORTH LITTLE ROCK	AR		02/10/2025		501		35			35		536			
100027036	SANTA MARIA	CA		10/26/2018		490		76			76		566			
100243741	SALLEN	OR		09/29/2025		410		1			1		411			
100113566	FLORENCE	AL		06/29/2023		393		197			197		590			
100029257	PITTSBURG	CA		10/26/2018		458		97			97		555			
100067002	CLINTON	CT		06/02/2021		1,137		23			23		1,160			
100111546	RIDGEMOOD	NY		06/29/2023		3,393		357			357		3,750			
100026436	APPLE VALLEY	CA		09/26/2018		1,133		20			20		1,153			
100214116	PERRY	GA		05/30/2025		374		2			2		376			
100031618	ORLANDO	FL		03/29/2019		2,673		128			128		2,801			
100030383	BAKERSFIELD	CA		12/20/2018		1,314		43			43		1,357			
100030636	NORTH MIAMI	FL		04/09/2019		223		104			104		327			
100113617	DEFUNIAK SPRINGS	FL		06/29/2023		364		137			137		501			
100127930	CLARKSVILLE	TN		09/08/2023		505		15			15		520			
100116389	LAKELAND	FL		07/20/2023		504		(1)			(1)		503			
100031612	RED BLUFF	CA		03/29/2019		1,181		58			58		1,249			
100011289	ALBUQUERQUE	NM		12/23/2016		154		20			20		174			
100012735	APPRA	FL		06/25/2017		775		20			20		985			
100146713	VALPARAISO	IN		03/20/2024		756	8				8		764			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013251	CULPEPER	VA		05/25/2017		630	158				158		688				
100030566	TULARE	CA		03/29/2019		639	52				52		691				
100014053	JACKSONVILLE	FL		06/25/2017		627	41				41		668				
100126665	PHILADELPHIA	PA		06/30/2023		337	205				205		542				
100064273	DAVENPORT	FL		07/01/2021		1,026	36				36		1,062				
100152274	BONHAI	TX		05/17/2024		422	5				5		427				
100025529	ORLANDO	FL		09/20/2018		32,084	6,945				6,945		39,029				
100087515	MARTIN	NI		10/25/2022		741	18				18		759				
100101183	WISLEY CAPEL	FL		04/28/2023		1,230	272				272		1,502				
100025800	PAHLJUP	NI		09/20/2018		572	125				125		697				
100081222	ASHBURN	VA		03/18/2022		874	22				22		896				
100165241	CUYAHOGA FALLS	OH		08/29/2024		1,169	1				1		1,170				
100188766	OCALA	FL		07/09/2025		967	48				48		1,015				
100012847	CHICAGO	IL		05/25/2017		824	172				172		996				
100198876	EVING	NI		12/21/2023		272	124				124		396				
100138876	HOUSTON	TX		05/29/2025		356	1				1		357				
100213755	PLEASANT VALLEY	NI		07/01/2021		916	18				18		934				
100064057	SPRINGFIELD	VA		02/24/2022		1,061	3				3		1,064				
100079024	SHERMAN	TX		02/24/2025		1,483	74				74		1,557				
100195521	DUNN LORING	VA		08/30/2023		3,313	157				157		3,470				
100127059	FE/MOLDSBURG	OH		05/25/2017		689	101				101		790				
100012764	CHESTERFIELD	MO		12/06/2024		455	4				4		459				
100181237	EL PASO	TX		01/07/2025		534							534				
100186820	MIDDLETOWN	NI		07/01/2021		1,227	12				12		1,239				
100063072	KISSIMEE	FL		04/26/2018		565	68				68		633				
100017804	HAYWARD	CA		09/27/2016		2,425	163				163		2,588				
100000518	MIAMI	FL		03/29/2019		982	49				49		1,031				
100031775	NORTH LAS VEGAS	NI		09/26/2018		185	326				326		511				
100026877	SALINAS	CA		03/29/2019		1,150	46				46		1,198				
100032144	NORTH BERKEEN	NI		06/29/2023		402	163				163		565				
100133396	LYONS	CO		12/23/2016		637	99				99		736				
100010845	AURORA	CO		04/28/2023		601	12				12		613				
100100736	LAKE IN THE HILLS	IL		05/25/2017		752	88				88		840				
100013526	MOUNT HOLLY	NI		03/08/2017		1,225	309				309		1,534				
100011874	FAVETTEVILLE	NC		03/08/2017		430	105				105		535				
100011849	RINDWOOD	NI		06/29/2023		263	127				127		390				
100133396	DEWESSVILLE	KY		10/06/2023		882	30				30		912				
100131725	KISSIMEE	FL		07/20/2023		281	1				1		282				
100116563	FEDLANDS	CA		12/20/2018		793	172				172		965				
100030496	WATERBURY	CT		04/28/2017		851	201				201		1,052				
100012282	OXON HILL	MD		12/20/2018		519	59				59		578				
100030187	BALT MORE	MD		06/16/2018		912	3				3		915				
100023274	OXNARD	CA		03/29/2019		1,488	47				47		1,535				
100032130	BUFFALO	NI		06/29/2023		631	181				181		812				
100111991	TALLAHASSEE	FL		01/30/2024		379	2				2		381				
100141402	TALLAHASSEE	FL		01/30/2024		379	2				2		381				
100141407	TALLAHASSEE	FL		07/30/2024		379	(11)				(11)		339				
100141408	TRENTON	NI		02/28/2025		350							409				
100198555	UHLAND	TX		10/24/2025		407	2				2		409				
100247562	UHLAND	TX		10/24/2025		407	2				2		409				
100247391	GREENE	ME		10/26/2018		527	86				86		613				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004839	CHICAGO	IL		11/20/2020		263		84			84		347	347			
10003158	SPRING HILL	TN		03/29/2019		346		87			87		433	433			
10018842	SAN ANTONIO	TX		07/08/2025		1,280		15			15		1,295	1,295			
100078811	RUTLEDGE	PA		02/24/2022		997		2			2		999	999			
100043198	BELLE PLAINE	IN		05/28/2020		838		75			75		913	913			
100081335	SCOTTSDALE	AZ		03/18/2022		2,488		16			16		2,504	2,504			
100112753	CHICAGO	IL		06/29/2023		200		137			137		337	337			
100013448	PHOENIX	AZ		05/25/2017		471		57			57		528	528			
100190959	FRESNO	CA		07/28/2025		422					422		422	422			
100193057	LUDWIGI	GA		02/10/2025		425		7			7		432	432			
100024717	NORTH LAS VEGAS	NV		09/20/2018		1,344		89			89		1,433	1,433			
100189712	ROGERS	AR		02/20/2025		450		8			8		458	458			
100025815	HALEAH	FL		09/20/2018		710		51			51		761	761			
100061082	CARROLLTON	GA		06/01/2021		1,238		5			5		1,243	1,243			
100028878	WEST HARTFORD	CT		09/26/2018		567		94			94		1,511	1,511			
100029301	EAST BERLIN	PA		10/26/2018		423		64			64		487	487			
100113400	CHICAGO	IL		06/29/2023		229		354			354		583	583			
100063203	FLORENCE	AL		07/01/2021		(3,807)							(3,807)	(3,807)			
100199025	CATONSVILLE	MD		02/28/2025		640		4			4		644	644			
100113863	WASHINGTON	DC		06/29/2023		4,189		(6)			(6)		4,183	4,183			
100100712	ZION	IL		04/28/2023		596		16			16		612	612			
100111821	PLANT CITY	FL		06/29/2023		417		48			48		465	465			
100161905	KANSAS CITY	MO		07/31/2024		374		4			4		378	378			
100126507	MABLEVALE	AR		08/30/2023		336		29			29		365	365			
100025279	NORTH MYRTLE BEACH	SC		09/20/2018		441		101			101		542	542			
100014041	BILLINGS	MT		05/25/2017		666		69			69		735	735			
100116863	HOUSTON	TX		07/20/2023		575		110			110		685	685			
100113874	BRADENTON BEACH	FL		06/29/2023		3,533		50			50		3,583	3,583			
100025982	TUSCON	AZ		09/20/2018		398		65			65		463	463			
100030360	TUSCON	AZ		12/20/2018		38		1			1		39	39			
100113432	OCEAN PINES	MD		06/29/2023		2,795		189			189		2,984	2,984			
100028948	FRESNO	CA		10/26/2018		446		102			102		548	548			
100116892	LAS VEGAS	NV		07/20/2023		3,442		190			190		3,632	3,632			
100061326	CALHOUN	GA		06/01/2021		992		4			4		996	996			
100136730	TRENTON	NJ		11/27/2023		300		(9)			(9)		291	291			
100086860	CANTON	OH		09/23/2021		1,913		25			25		1,938	1,938			
100167825	JACKSONVILLE	FL		09/20/2024		433		8			8		441	441			
100026884	BAKERSFIELD	CA		08/26/2018		1,070		8			8		1,078	1,078			
100011894	HALEAH	FL		03/08/2017		1,469		164			164		1,633	1,633			
100061377	KNOXVILLE	TN		06/01/2021		904		4			4		908	908			
100031624	CHICAGO	IL		03/29/2019		342		88			88		430	430			
100087378	FRESNO	CA		10/25/2022		868		34			34		902	902			
100111418	NEWPORT NEWS	VA		06/29/2023		775		486			486		1,261	1,261			
100081471	AUGUSTA	GA		03/18/2022		1,174		24			24		1,198	1,198		(289)	(289)
100028857	VISALIA	CA		10/26/2018		436		97			97		533	533			
100069833	MERRILL	OR		09/01/2021		913		17			17		930	930			
100080971	APPLE VALLEY	CA		03/18/2022		1,020		27			27		1,047	1,047			
100031502	DAVIE	FL		03/29/2019		2,530		37			37		2,567	2,567			
100013003	LAS VEGAS	NV		05/25/2017		490		102			102		592	592			
100026077	PRESOTT	AZ		09/20/2018		867		87			87		954	954			
100172699	HARDOGATE	TN		10/25/2024		409		9			9		418	418			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100064042	PHILADELPHIA	PA		07/01/2021		851		10			10		861		861		
100012884	FORT MYERS	FL		05/25/2017		366		97			97		463		463		
100060462	HOLLY	MI		06/01/2021		1,212		5			5		1,217		1,217		
100128072	LA VERGNE	TN		09/08/2023		945		37			37		982		982		
100013365	ORLANDO	FL		05/25/2017		318		101			101		419		419		
100027867	HANDY PARK	IL		10/26/2018		356		215			215		571		571		
100131756	WOODSTOCK	GA		10/06/2023		458		14			14		472		472		
100136837	BURLINGTON	NC		11/27/2023		370		(17)			(17)		353		353		
100199071	CLARKSVILLE	TN		02/28/2025		759		25			25		784		784		
100101089	PHILADELPHIA	PA		04/28/2023		578		70			70		648		648		
100013894	PEORIA	AZ		05/25/2017		786		45			45		831		831		
100212295	NEWCASTLE	CA		05/28/2025		417		14			14		431		431		
100028534	HOLLYWOOD	FL		10/26/2018		442		93			93		535		535		
100100729	FREDERICKSBURG	VA		04/28/2023		925		62			62		987		987		
100261278	SHERMAN	TX		12/05/2025		309		1			1		310		310		
100127041	KNOXVILLE	TN		06/30/2023		786		162			162		948		948		
100013853	TAUNTON	MA		05/25/2017		775		64			64		839		839		
100134847	MIAMI	FL		10/30/2023		251	3	3			3		254		254		
100192823	BRISTOL	RI		02/10/2025		460		25			25		485		485		
100154776	FRESNO	CA		07/19/2024		449	4	4			4		453		453		
100064403	MILWAUKEE	WI		07/01/2021		248		10			10		258		258		
100054560	SOUTH CRANIE	NJ		03/23/2021		1,748		31			31		1,779		1,779		
100025989	LILBURN	GA		09/20/2018		491		18			18		609		609		
100081405	CHICAGO	IL		03/18/2022		839		17			17		856		856		
100138077	GRASS VALLEY	CA		12/13/2023		401		1			1		402		402		
100127321	LAWRENCEVILLE	GA		06/30/2023		455		163			163		618		618		
100146714	DALLAS	TX		03/20/2024		417	5	5			5		422		422		
100012633	HIJALEAH	FL		05/25/2017		103		146			146		249		249		
100025267	BOYNTON BEACH	FL		09/20/2018		394		144			144		538		538		
100182734	DELAND	FL		11/03/2023		369	3	3			3		372		372		
100134851	COLONIE	NY		10/30/2023		260		(2)			(2)		258		258		
100029121	LAS VEGAS	NV		10/26/2018		431		51			51		482		482		
100212392	CRUIN POINT	IN		05/28/2025		426		13			13		439		439		
100081531	CHAMBERSBURG	PA		03/18/2022		822		23			23		845		845		
100081538	CHAMBERSBURG	PA		03/18/2022		822		23			23		845		845		
100118063	CHATTANOOGA	TN		07/20/2023		575		122			122		697		697		
100229200	ATHENS	GA		06/13/2025		1,691		17			17		1,708		1,708		
100132387	JACKSONVILLE	FL		11/03/2023		363		3			3		366		366		
100115522	TRENTON	NJ		07/17/2023		383		(16)			(16)		367		367		
100119739	TRENTON	NJ		06/08/2023		403		(18)			(18)		385		385		
100013133	MANCHESTER	CT		05/25/2017		802		127			127		929		929		
100126513	WATERBURY	CT		06/30/2023		366		(16)			(16)		350		350		
100164144	PENISACOLA	FL		08/21/2024		659	9	9			9		668		668		
100063004	CLEVELAND	OH		07/01/2021		1,314		12			12		1,326		1,326		
100078857	WHITTING	NY		02/24/2022		875		11			11		886		886		
100031335	ORLANDO	FL		03/29/2019		529		168			168		697		697		
100026633	FRESNO	CA		09/26/2018		412		105			105		517		517		
100011531	LAS VEGAS	NV		03/08/2017		1,120		300			300		1,420		1,420		
100063837	TAMPA	FL		07/01/2021		1,006		17			17		1,023		1,023		
100115237	TRENTON	NJ		07/17/2023		390		(17)			(17)		373		373		
100011592	CHARLOTTE	NC		03/08/2017		815		175			175		990		990		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100114367	LONGVILLE	MI		06/29/2023		192		21			21		213		213		
100011893	TUNERSVILLE	NJ		03/08/2017		1,188		146			146		1,334	1,334			
100054167	TOLEDO	OH		03/23/2021		379		42			42		421				
100069165	LAKE CHARLES	LA		09/01/2021		803		12			12		815				
100043031	WEST TOWNSEND	MA		05/28/2020		2,501		126			126		2,627	2,627			
100028092	PHILADELPHIA	PA		10/26/2018		481		64			64		545	545			
100030377	OKON HILL	MD		12/20/2018		671		31			31		702	702			
100100751	TRENTON	NJ		04/28/2023		504							504	504			
100064151	MANDAN	ND		07/01/2021		994		19			19		1,013	1,013			
100044903	PROVIDENCE	UT		11/19/2020		761		80			80		841				
100112288	MIDDLE RIVER	MD		06/29/2023		1,761		118			118		1,879	1,879			
100132471	WILCOTT	CT		11/03/2023		392		8			8		400	400			
100184421	EAST POINT	GA		12/17/2024		518		20			20		538	538			
100012760	GURNEE	IL		05/25/2017		416		68			68		484	484			
100029317	OKON HILL	MD		10/26/2018		598		100			100		698	698			
100031190	ORLANDO	FL		03/29/2019		324		17			17		341	341			
100031827	RIVERSIDE	CA		03/29/2019		956		60			60		1,016	1,016			
100064447	HAMPSHIRE	IL		07/01/2021		1,169		40			40		1,209	1,209			
100030287	SAVYLORESBURG	PA		12/20/2018		673		68			68		741	741			
100013110	MINNEAPOLIS	MN		05/25/2017		453		53			53		506	506			
100028232	REINDERVILLE	OH		10/26/2018		1,937		55			55		1,992	1,992			
100190966	SARASOTA	FL		01/28/2025		2,048		23			23		2,071	2,071			
100117324	PAULEYS ISLAND	SC		07/20/2023		325		104			104		429	429			
100204136	BENTON	LA		03/28/2025		397		4			4		401	401			
100127508	RIVERBANK	CA		06/30/2023		388		186			186		574	574			
100025950	JEFFERSON	GA		09/20/2018		720		124			124		844	844			
100120632	SAN ANTONIO	TX		06/18/2023		433		1			1		434	434			
100031440	MOENO VALLEY	CA		03/29/2019		899		47			47		946	946			
100179905	GRETNA	LA		11/25/2024		48,722		2,237			2,237		50,959	50,959			
100186970	MEIRHIS	TN		01/09/2025		629		3			3		632	632			
100031198	PLAINFIELD	NJ		03/29/2019		562		19			19		581	581			
100126768	STREETSBORO	OH		06/30/2023		1,998		306			306		2,304	2,304			
100031411	INDIO	CA		03/29/2019		929		87			87		1,016	1,016			
100114599	BAKERSFIELD	CA		06/29/2023		425		5			5		430	430			
100127354	PLEASANTVILLE	NJ		06/30/2023		223		197			197		420	420			
100193922	MEIRHIS	TN		02/10/2025		7,920		550			550		8,470	8,470			
100060955	HOUSTON	TX		03/18/2022		873		37			37		910	910			
100114988	MACOMB	MI		06/29/2023		286		39			39		325	325			
100024484	LOVELL	MA		09/20/2018		511		50			50		561	561			
100136609	COLUMBUS	OH		11/22/2023		399		3			3		402	402			
100024905	MANASSAS	VA		09/20/2018		733		200			200		933	933			
100054403	SARANAC LAKE	NY		03/23/2021		100		7			7		107	107			
100031909	DIXON	CA		03/29/2019		1,649		21			21		1,670	1,670			
100089044	BALTIMORE	MD		10/25/2022		231		(14)			(14)		217	217			
100060944	KING WILLIAM	VA		06/01/2021		913		4			4		917	917			
100025284	HIALEAH	FL		09/20/2018		1,184		165			165		1,349	1,349			
100063106	CONUMINGO	MD		07/01/2021		1,632		11			11		1,643	1,643			
100025447	WONSOCKET	RI		09/20/2018		428		78			78		506	506			
100126739	MELFA	VA		06/30/2023		452		56			56		508	508			
10020749	LAS VEGAS	NV		07/18/2025		389		7			7		396	396			
100178346	CHILLICOTHE	OH		11/19/2024		321		2			2		323	323			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100034708	CORK	IRL		06/21/2019		5,452		406			406	(180)	5,678	5,827	206	(57)	149
100113020	WESLEY CHAPEL	FL		06/29/2023		432		144			144		576	576			
100048233	PERRIS	CA		11/20/2020		3,259	3				3		3,262	3,262			
100061579	AMARILLO	TX		06/01/2021		685	3				3		688	688			
100034059	CORK	IRL		06/21/2019		4,916		1,122			1,122	(162)	5,876	6,028	217	(64)	152
100013844	LAS VEGAS	NV		06/25/2017		431	45				45		476	476			
100192169	LITTLE ROCK	AR		01/31/2025		490		11			11		501	501			
100081202	TULSA	OK		03/18/2022		772		4			4		776	776			
100198844	SANDPOINT	ID		12/21/2023		462	114				114		576	576			
100031553	CONERS	NY		03/29/2019		3,655	45				45		3,700	3,700			
100113311	RALEIGH	NC		06/29/2023		2,673	177				177		2,850	2,850			
100126586	WINDHAM	VT		06/30/2023		483	171				171		654	654			
100112483	RANDALLSTOWN	MD		06/29/2023		478	135				135		613	613			
100061087	LAS VEGAS	NV		06/01/2021		1,252	5				5		1,257	1,257			
100198842	ANDERSON	SC		02/28/2025		376	(11)				(11)		365	365			
100027941	BRICK	NJ		10/26/2018		369	56				56		425	425			
100026037	JOPPA	MD		09/20/2018		1,455	396				396		1,851	1,851			
100028548	WOODBURY	NY		10/26/2018		432	88				88		520	520			
100186230	LYNCHBURG	VA		12/27/2024		454	2				2		456	456			
100005946	BLUE BELL	PA		09/27/2016		6,044	17				17		6,061	6,061			
100196638	SAINT AUGUSTINE	FL		11/22/2023		172	8				8		180	180			
100100916	BEACH PARK	IL		04/28/2023		906	37				37		943	943			
100086958	HARTWELL	GA		11/15/2022		429	1				1		430	430			
100092031	WILMINGTON	DE		02/09/2023		112	(4)				(4)	(319)	108	108		(2,842)	(2,446)
100034429	DUBLIN	CA		06/21/2019		15,033		1,138			1,138		15,852	13,406	395		
100024723	MIAMI	FL		09/20/2018		450	144				144		594	594			
100071071	ORLANDO	FL		10/01/2021		(288)							(288)	(288)			
100011905	ROSELBURG	OR		03/08/2017		1,163		112			112		1,275	1,275			
100011941	DELTONA	FL		03/08/2017		474	109				109		583	583			
100152947	PARTISH	FL		05/17/2024		2,074	113				113		2,187	2,187			
100061028	LAS VEGAS	NV		06/01/2021		2,988	12				12		3,000	3,000			
100207278	LINCOLN	NE		04/28/2025		391	4				4		395	395			
100114778	FORT WASHINGTON	MD		06/29/2023		328	84				84		412	412			
100117787	GARDENA	CA		07/20/2023		445	(4)				(4)		441	441			
100113866	HIGHLAND PARK	CA		06/29/2023		3,217	135				135		3,352	3,352			
100103591	OCALA	FL		05/08/2023		612							612	612			
100043187	SANTA ROSA	CA		05/28/2020		632	44				44		676	676			
100202011	EATON	CO		03/18/2025		359							359	359			
100171408	HOUSTON	TX		07/20/2023		999	196				196		795	795			
100025445	WESTLAND	MI		09/20/2018		578	44				44		622	622			
100028637	MORENO VALLEY	CA		10/26/2018		1,638	64				64		1,702	1,702			
100043788	CHICAGO	IL		06/13/2020		3,246	84				84		3,330	3,330			
100013183	RIVERHEAD	NY		05/25/2017		459	433				433		892	892			
100064598	KISSIMEE	FL		07/01/2021		1,153	43				43		1,196	1,196			
100116365	PLANTATION	FL		07/20/2023		1,048	43				43		1,091	1,091			
100172636	HEBRON	NH		10/24/2024		(2,013)	(81)				(81)		(2,094)	(2,094)			
100088126	ORO VALLEY	AZ		10/25/2022		456	4				4		460	460			
100048620	FARMINGTON	UT		11/20/2020		565	15				15		580	580			
100028053	RICHFIELD	IN		10/26/2018		603	90				90		693	693			
100174449	BEACH PARK	IL		06/29/2023		1,105	126				126		1,231	1,231			
100193549	CARIBOU	ME		02/10/2025		410	1				1		411	411			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100100743	AURORA	CO		04/28/2023		557		16				16	573	573			
100100818	HAMILTON	NY		04/28/2023		569		12			12		581	581			
100103616	ORLANDO	FL		06/25/2017		436		64			64		500	500			
100062955	CLATSkanie	OR		07/01/2021		741		(7)			(7)		734	734			
100149378	WILLIS	TX		04/24/2024		6,369		422			422		6,791	6,791			
100128091	NASHVILLE	TN		09/08/2023		475		14			14		489	489			
100136383	MAGGIE VALLEY	NC		11/20/2023		1,843		12			12		1,855	1,855			
100060813	MUNDELEIN	IL		06/01/2021		1,253		5			5		1,258	1,258			
100112625	COLUMBIA	SC		06/29/2023		270		35			35		305	305			
100118035	FRESNO	CA		07/20/2023		1,775		81			81		1,856	1,856			
100190267	PHILADELPHIA	PA		01/22/2025		386		(18)			(18)		368	368			
100157573	KIRKLAND	WA		07/09/2024		3,269		39			39		3,308	3,308			
100199002	CONWAY	NH		02/28/2025		394		7			7		401	401			
100043151	WOODBURY	NY		05/28/2020		1,517		48			48		1,565	1,565			
100012992	PHOENIX	AZ		05/25/2017		422		126			126		548	548			
100172975	INDIANAPOLIS	IL		10/25/2024		450		6			6		456	456			
100066835	FLORIDA CITY	FL		06/02/2021		982		1			1		983	983			
100111483	SUMTER	SC		06/29/2023		371		198			198		569	569			
100075579	DOVER	ID		12/01/2021		335		(6)			(6)		329	329			
100031711	CITRUS HEIGHTS	CA		03/29/2019		847		16			16		863	863			
100029455	HAYDEN	ID		10/26/2018		541		65			65		606	606			
100030692	RIO	WV		04/09/2019		443		96			96		539	539			
100101151	NORTH MIAMI	FL		04/28/2023		659		127			127		786	786			
100127307	ALTAMONTE SPRINGS	FL		08/30/2023		215		126			126		341	341			
100032073	LA PUENTE	CA		03/29/2019		2,434		30			30		2,464	2,464			
100134015	CLEVELAND	OH		10/25/2023		357		(12)			(12)		345	345			
100027814	STERLING	VA		10/26/2018		548		77			77		625	625			
100102537	SAINT ALBANS	NY		06/07/2023		61,624		1,701			1,701		63,325	63,325			
100025983	BIRMINGHAM	AL		08/20/2018		370		133			133		503	503			
100081104	LITTLE ROCK	AR		03/18/2022		798		10			10		808	808			
100013649	BERKELEY	CA		05/25/2017		645		85			85		730	730			
100153856	COLUMBUS	OH		06/05/2024		395		4			4		399	399			
100061824	GLENVILLE	NC		07/01/2021		1,212		11			11		1,223	1,223			
100013614	ROBERT PARK	CA		05/25/2017		596		49			49		645	645			
100047652	ELGIN	IL		11/20/2020		401		49			49		450	450			
100131701	BALTIMORE	MD		10/06/2023		558		29			29		587	587			
100113740	HURST	TX		06/29/2023		(822)							(822)	(822)			
100126762	MERRILLVILLE	IN		08/30/2023		616		119			119		735	735			
100081101	LITTLE ROCK	AR		03/18/2022		796		10			10		806	806			
100111655	MUNSTER	IN		06/29/2023		347		186			186		533	533			
100112865	MELBOURNE	AUS		06/29/2023		466		174			174		640	640			
100131729	ESSEX	MT		10/06/2023		491		32			32		523	523			
100025154	SAFORD	FL		09/20/2018		570		111			111		681	681			
100134028	TRENTON	NJ		10/25/2023		338		(13)			(13)		325	325			
100026274	HOUSTON	TX		09/20/2018		349		96			96		445	445			
100031995	CHULA VISTA	CA		03/29/2019		627		62			62		689	689			
100026175	ARLINGTON	VA		09/20/2018		2,151		24			24		2,175	2,175			
100114066	CLEVELTON	NJ		06/29/2023		210		178			178		388	388			
100031248	MADERA	CA		03/29/2019		559		28			28		587	587			
100061093	OAKLAND	CA		06/01/2021		888		3			3		891	891			
100013210	TAMARAC	FL		05/25/2017		3,231		1,895			1,895		5,126	5,126			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100114400	WATERFORD	NY		06/29/2023		342		48					330	330			
10012869	SHELBYVILLE	KY		09/08/2023		619		13			13		632	632			
100030021	SACRAMENTO	CA		12/20/2018		2,581		102			102		2,683	2,683			
100113808	UPPER MERIDEN	MD		06/29/2023		2,072		288			288		2,340	2,340			
100173902	NEW BRUNSWICK	NJ		11/25/2024		889		68			68		957	957			
100116772	CORAL SPRINGS	FL		07/20/2023		698		48			48		746	746			
100029534	HENDERSON	NV		10/26/2018		633		42			42		675	675			
100031119	LAS VEGAS	NV		03/29/2019		310		88			88		398	398			
100028659	FRESNO	CA		09/26/2018		520		88			88		608	608			
100063121	BLAINE	WA		07/01/2021		1,134		6			6		1,140	1,140			
100024554	SOUTHFIELD	MI		09/20/2018		390		79			79		469	469			
100123986	SARASOTA	FL		05/25/2017		2,386		192			192		2,578	2,578			
100117430	CATHEDRAL CITY	CA		07/20/2023		494		12			12		506	506			
100112340	LEWISTON	ME		06/29/2023		240							240	240			
100132786	MODESTO	CA		11/03/2023		355							355	355			
100126552	BLUE ISLAND	IL		06/30/2023		360		279			279		639	639			
100060382	BLACK OAK	OH		06/01/2021		887		4			4		891	891			
100112819	ORLANDO	FL		05/25/2017		235		379			379		614	614			
100025681	BALTIMORE	MD		09/20/2018		612		91			91		703	703			
100078976	INMAN	SC		02/24/2022		973		16			16		989	989			
100117721	BROWNSVILLE	TX		07/20/2023		575		2			2		577	577			
100164287	STRONGSVILLE	OH		06/21/2024		1,405		22			22		1,427	1,427			
100055848	WILMINGTON	FL		03/23/2021		816		43			43		773	773			
100131717	WARSAW	VA		10/06/2023		333		6			6		339	339			
100029444	CASA GRANDE	AZ		10/26/2018		1,245		76			76		1,321	1,321			
100116203	MESA	AZ		07/20/2023		627		22			22		649	649			
100115271	BALTIMORE	MD		07/17/2023		389		17			17		372	372			
100101209	BATTLE CREEK	MI		04/28/2023		471							471	471			
100081216	MOREHEAD CITY	NC		03/18/2022		807		16			16		823	823			
100024552	CICERO	IL		09/20/2018		594		262			262		856	856			
100116322	MOUNT LAUREL	NJ		07/20/2023		584		104			104		688	688			
100000626	CAMBY	IN		09/27/2016		739		58			58		797	797			
100112267	CASPER	WY		06/29/2023		459		156			156		615	615			
100081473	SAINT PETERSBURG	FL		03/18/2022		1,638		54			54		1,692	1,692			
100017507	GEORGETOWN	TX		04/26/2018		1,411		82			82		1,493	1,493			
100012843	FRESNO	CA		05/25/2017		655		144			144		799	799			
100024577	WEST CHICAGO	IL		09/20/2018		439		209			209		648	648			
100013370	ROUND LAKE	IL		05/25/2017		548		159			159		707	707			
100011381	HAILEAH	FL		12/23/2016		737		120			120		857	857			
100013851	RIVERVIEW	FL		05/25/2017		457		61			61		518	518			
100132779	FAYETTEVILLE	NC		11/03/2023		816		2			2		818	818			
100113761	CHICAGO HEIGHTS	IL		06/29/2023		325		185			185		510	510			
100112538	MANTUA	CA		06/29/2023		2,439		21			21		2,460	2,460			
100044555	SHERBORNE	NJ		06/19/2020		624		44			44		668	668			
100148894	PHOENIX	AZ		04/29/2024		360		3			3		363	363			
100113362	BOSSIER CITY	LA		06/29/2023		517		46			46		563	563			
100164955	BETHLEHEM	PA		06/28/2024		366		18			18		348	348			
100209705	MACON	GA		05/05/2025		398		11			11		387	387			
100013782	POWELL	VA		05/25/2017		1,550		79			79		1,629	1,629			
100025278	MOBILE	AL		06/20/2018		1,257		287			287		1,544	1,544			
100060529	HAMILTON	NJ		06/01/2021		1,177		5			5		1,182	1,182			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13			
100028377		BLUFFTON	SC	10/26/2018		641		70			70				
100031576		YUBA CITY	CA	03/29/2019		613		148			148				
100013170		CHICAGO	IL	06/25/2017		436		94			94				
100025816		SOUTHPORT	NC	09/20/2018		467		65			65				
100114041		WINTER GARDEN	FL	06/29/2023		405		84			84				
100100758		AURORA	CO	04/28/2023		1,176		5			5				
100031508		NORTH HIGHLANDS	CA	03/29/2019		574		83			83				
100209848		BIRMINGHAM	AL	05/05/2025		39		(1)			(1)				
100216378		UNION GROVE	WI	06/20/2025		362		2			2				
100068072		SIOUX FALLS	SD	09/23/2021		555		3			3				
100113366		LAS VEGAS	NV	05/25/2017		2,113		703			703				
100116869		TORRANCE	CA	07/20/2023		564		33			33				
100113205		LAS VEGAS	NV	05/25/2017		758		123			123				
100114800		ROCKFORD	IL	11/21/2017		457		169			169				
100202125		SARASOTA	FL	03/18/2025		402		(7)			(7)				
100061020		OKLAHOMA CITY	OK	06/01/2021		1,099		5			5				
100114320		RICHLAND	IA	06/29/2023		296		233			233				
100025174		PASADENA	CA	05/22/2025		52,362		485			485				
100262399		RICHMOND	TX	09/20/2018		416		94			94				
100116735		CHICAGO	IL	09/20/2018		604		233			233				
100116735		ORLANDO	FL	07/20/2023		513		102			102				
100025060		MESICK	WI	09/20/2018		508		52			52				
100081440		MUPPESBORO	TN	03/18/2022		827		21			21				
100060432		RANDALLSTOWN	MD	06/01/2021		881		3			3				
100113544		LAKE HUGHES	CA	05/25/2017		423		83			83				
100039041		KILDARE	IRL	09/27/2019		1,556		76			76	(39)		(554)	(445)
100111465		ESTERO	FL	12/23/2016		2,084		260			260				
100220739		INDIANAPOLIS	IL	07/18/2025		490		9			9				
100032016		HIGHLAND	UT	09/29/2019		726		34			34				
100061452		SAINT CLAIR SHORES	MI	06/01/2021		890		4			4				
100117294		UPPER DARBY	PA	07/20/2023		5,185		133			133				
100195572		INVERNESS	CA	02/24/2025		3,714		29			29				
100176716		PRINCETON	IN	11/15/2024		2,052		22			22				
100030201		BOLINGBROOK	IL	12/20/2018		648		20			20				
100101175		ORLANDO	FL	04/28/2023		526		6			6				
100111656		N LAUDERDALE	FL	03/08/2017		267		83			83				
100195084		FORT WORTH	TX	02/24/2025		9,451		43			43				
100111815		FAIRFETVILLE	NC	06/29/2023		325		167			167				
100012584		PEMBROKE PINES	FL	05/25/2017		770		548			548				
100112576		ORLANDO	FL	05/25/2017		368		90			90				
100078650		BALTIMORE	MD	02/24/2022		827		3			3				
100064623		CLIFTON HEIGHTS	PA	07/01/2021		270		11			11				
100113848		KEY BISCAYNE	FL	06/29/2023		3,886		73			73				
100027517		DAVENPORT	FL	10/26/2018		394		82			82				
100031098		COLTON	CA	03/29/2019		1,386		34			34				
100133989		SOUTHBRURY	CT	10/25/2023		346		(14)			(14)				
100011269		LEVITTOWN	NY	12/23/2016		2,358		38			38				
100255371		AUBURNDALE	FL	11/24/2025		412		(17)			(17)				
100021980		SPENCER	MA	09/20/2018		455		114			114				
100067213		EDWARDSVILLE	IL	06/02/2021		620		15			15				
100189716		COLUMBIA	SC	02/20/2025		365		6			6				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030341	PORTLAND	OR		04/09/2019		1,051		38			38		1,089				
100030322	LOS ANGELES	CA		04/09/2019		1,296		147			147		1,443				
100067070	CEDAR PINES PARK AREA	CA		06/02/2021		927		15			15		942				
100064661	BLANDFORD	MA		07/01/2021		850		38			38		888				
100013388	PHOENIX	AZ		05/25/2017		476		107			107		583				
100029381	CHESAPEAKE	VA		12/20/2018		990		146			146		1,126				
100143622	PLANTWORTH	MA		02/21/2024		366		(16)			(16)		348				
100135110	DURHAM	NC		11/01/2023		2,468		67			67		2,535				
100060985	ABERDEEN	NC		06/01/2021		537		2			2		539				
100031477	CHICAGO	IL		03/29/2019		1,123		93			93		1,216				
100025008	JACKSONVILLE	FL		09/20/2018		467		97			97		564				
100024536	NORTH LAS VEGAS	NV		09/20/2018		582		248			248		830				
100100923	PASADENA	CA		04/28/2023		583		30			30		613				
100114079	MILWAUKEE	WI		06/29/2023		377		152			152		529				
100111463	CENTREVILLE	VA		06/29/2023		509		238			238		747				
100060981	GILLSVILLE	GA		06/01/2021		1,190		5			5		1,195				
100011862	AMELIA	OH		03/08/2017		461		88			88		549				
100043152	SOUTH ELGIN	IL		05/28/2020		1,423		127			127		1,550				
100111367	LIVERPOOL	NY		06/29/2023		401		32			32		433				
100127336	WINDSOR	CT		06/30/2023		378		180			180		558				
100135463	BOLIVIA	NC		11/13/2023		82,911		7,253			7,253		90,164				
100026424	BRENTWOOD	TN		09/26/2018		763		163			163		926				
100133632	ARLIE	TX		10/23/2023		3,179		172			172		3,351				
100111470	MESA	AZ		06/29/2023		319		103			103		422				
100024881	RIO RANCHO	NM		09/20/2018		1,024		175			175		1,199				
100076941	ARROYO GRANDE	CA		04/08/2022		754		1			1		755				
100116972	DAVISVILLE	GA		07/20/2023		523		103			103		626				
100119801	BALTIMORE	MD		06/08/2023		379		(16)			(16)		363				
100202083	KANSAS CITY	MO		03/18/2025		383		1			1		384				
100014055	YUMA	AZ		05/25/2017		490		62			62		552				
100013384	SPRINGWAY	PA		05/25/2017		430		69			69		499				
100016823	SOMERSET	MA		07/20/2023		560		144			144		704				
100030161	TAMARAC	FL		12/20/2018		1,645		50			50		1,695				
100060429	BETHEL	NE		06/01/2021		1,148		5			5		1,153				
100013358	POINT PLEASANT BE	MI		06/29/2023		1,642		202			202		1,844				
100111167	BOYNE CITY	MI		06/29/2023		261		66			66		327				
100116363	SMITHFIELD	NC		07/20/2023		557		12			12		569				
100031402	MORENO VALLEY	CA		03/29/2019		1,741		363			363		2,104				
100191065	JACKSONVILLE	FL		01/29/2025		340		5			5		345				
100081549	PELHAM	AL		03/18/2022		766		38			38		804				
100014054	YUMA	AZ		05/25/2017		529		66			66		595				
100024519	BAKERSFIELD	CA		09/20/2018		553		9			9		562				
100134080	HOUSTON	TX		12/08/2023		339		25			25		348				
100060437	INDIANAPOLIS	IL		06/01/2021		1,178		5			5		1,183				
100067172	LOS ANGELES	CA		06/02/2021		2,435		38			38		2,470				
100113363	LARGO	FL		06/29/2023		2,429		753			753		3,182				
100043089	NATIONAL CITY	CA		05/28/2020		1,550		79			79		1,629				
100100778	FRESNO	CA		04/28/2023		611		54			54		665				
100031891	GREENACRES	FL		03/29/2019		1,023		87			87		1,110				
100014652	ELKHIDGE	MD		09/21/2017		3,437		33			33		3,470				
101012707.1	NEWTON	MA		12/19/2025		783,543		3,732			3,732		787,275				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100136445	MERED	CA		11/20/2023		48,875		3,782			3,782		52,657	52,657			
100114424	COPES	NY		06/29/2023		702		265			265		967	967			
100054187	NEIGHBUR	NY		03/23/2021		425		1			1		426	426			
100043347	DAVENPORT	FL		05/28/2020		2,666		61			61		2,727	2,727			
100115131	TRENTON	NJ		07/17/2023		404		(22)			(22)		382	382			
100028109	MIAMI	FL		10/26/2018		988		51			51		639	639			
100043477	SANIT CHARLES	IL		06/13/2020		589		23			23		612	612			
100189121	ROUND ROCK	TX		01/13/2025		11,525		21			21		11,546	11,546			
100112270	LAKELAND	FL		04/28/2017		283		64			64		347	347			
100116409	KISSIMEE	FL		07/20/2023		516		43			43		559	559			
100028941	LAS VEGAS	NV		10/26/2018		600		119			119		719	719			
100113484	SAN CLEMENTE	CA		06/29/2023		2,925		144			144		3,069	3,069			
100028305	LAKE VILLA	IL		10/26/2018		1,817		106			106		1,923	1,923			
100117360	SAN DIEGO	CA		07/20/2023		565		196			196		761	761			
100031391	GLENDALE HEIGHTS	IL		03/29/2019		952		33			33		985	985			
100030655	VANCE	AL		04/09/2019		1,299		109			109		1,408	1,408			
100054491	DOVINGTOWN	PA		03/23/2021		626		(125)			(125)		501	501			
100156107	ROCKY MOUNT	MO		06/18/2024		1,130		12			12		1,142	1,142			
100028873	PHOENIX CITY	AL		10/26/2018		1,431		214			214		1,645	1,645			
100025981	BOWLING GREEN	GA		10/26/2018		2,246		48			48		2,294	2,294			
100133111	HOUSTON	TX		11/29/2023		1,878		(1)			(1)		1,877	1,877			
100112455	OTIS GROARDS	VA		06/29/2023		446		86			86		532	532			
100060715	MANCHESTER	CT		06/01/2021		1,246		5			5		1,251	1,251			
100064248	ALTA MONTE SPRINGS	FL		07/01/2021		787		20			20		807	807			
100114023	FULLERTON	CA		06/29/2023		827		127			127		954	954			
100128013	ROANKE	VA		09/08/2023		463		17			17		480	480			
100031169	MARSHAM	IL		03/29/2019		282		182			182		464	464			
100111882	MARCUS HOOK	PA		06/29/2023		590		231			231		821	821			
100182266	CHICKASAW	OK		12/12/2024		3,014		143			143		3,157	3,157			
100026896	SANTA MARIA	CA		09/26/2018		2,475		42			42		2,517	2,517			
100113321	DAILY CITY	CA		06/29/2023		3,877		24			24		3,901	3,901			
100200026	STILLWATER	OK		03/06/2025		442		2			2		444	444			
100112309	ORLANDO	FL		04/28/2017		854		95			95		949	949			
100175797	COVINGTON	GA		11/12/2024		434		(8)			(8)		426	426			
100133182	WINSTON SALEM	NC		11/29/2023		340		14			14		354	354			
100100950	SCOTTSDALE	AZ		04/28/2023		630		77			77		707	707			
100113828	HALEAH	FL		05/25/2017		504		37			37		541	541			
100111770	UNIVERSITY PARK	FL		06/29/2023		226		325			325		551	551			
100156630	BOONE	NC		06/27/2024		3,885		(199)			(199)		3,686	3,686			
100062670	CHICAGO	IL		07/01/2021		1,132		3			3		1,135	1,135			
100228631	MIRLE BEACH	SC		06/11/2025		21,029		679			679		21,708	21,053		(654)	(654)
100100403	COLD BROOK	NY		04/27/2023		550		46			46		596	596			
100111866	CHATTANOOGA	TN		06/29/2023		345		106			106		451	451			
100078902	SALISBURY	MA		02/24/2022		810		8			8		818	818			
100044123	MIAMI/SPOLIS	MI		06/19/2020		792		91			91		883	883			
100112823	OCALA	FL		05/25/2017		410		72			72		482	482			
100133700	WILMINGTON	DE		10/23/2023		30,820		1,395			1,395		32,215	32,215			
100067431	TUCSON	AZ		10/25/2022		628		25			25		653	653			
100141376	OKLAHOMA CITY	OK		01/30/2024		348		3			3		351	351			
100030128	PEERSKVILL	NY		12/20/2018		1,511		94			94		1,605	1,605			
100116385	SOMERDALE	NJ		07/20/2023		520		56			56		576	576			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100190917	LONGS	SC		01/28/2025		2,599		127			127		2,726	2,726			
100190987	LONGS	SC		01/28/2025		2,599		127			127		2,726	2,726			
100112307	MEMPHIS	TN		06/29/2023		519		19			19		538	538			
100116406	CALERA	AL		07/20/2023		559		123			123		682	682			
100064515	HIGH RIDGE	MO		07/01/2021		808		17			17		825	825			
100024893	ACIORTH	GA		06/20/2018		377		91			91		468	468			
100081123	BROADVIEW HEIGHTS	OH		03/18/2022		1,590		35			35		1,625	1,625			
100112203	SAINT CHARLES	IL		06/29/2023		4,674		81			81		4,755	4,755			
100135112	FORT LAUDERDALE	FL		05/25/2017		581		87			87		668	668			
100112080	ELMER	NJ		06/29/2023		1,918		16			16		1,934	1,934			
100045469	GRAND BAY	AL		11/25/2020		527		25			25		552	552			
100031673	PALMDALE	CA		03/29/2019		549		45			45		594	594			
100141631	FRESNO	CA		01/30/2024		1,477		2			2		1,479	1,479			
100108315	HENDERSIN	NV		05/24/2023		2,576		96			96		2,672	2,672			
100134671	SAN JOSE	CA		10/30/2023		43,144		138			138		43,282	43,282			
100045176	MILWAUKEE	WI		11/25/2020		1,492		23			23		1,515	1,515			
100026053	ORLANDO	FL		09/20/2018		532		200			200		732	732			
100028957	HILLSBORO	OR		10/26/2018		564		43			43		607	607			
100031825	BAKERSFIELD	CA		03/29/2019		813		159			159		972	972			
100110989	DAVENPORT	FL		06/29/2023		554		44			44		598	598			
100067144	STOCKTON	CA		08/02/2021		865		10			10		875	875			
100031831	POMONA	CA		03/29/2019		2,466		29			29		2,495	2,495			
100103165	SCRANTON	PA		04/21/2023		371		(16)			(16)		355	(16)			
100061080	LA FOLLETTE	TN		06/01/2021		1,156		5			5		1,161	1,161			
100101173	LAS VEGAS	NV		04/28/2023		636		120			120		756	756			
100079503	WASHOUGAL	WA		04/25/2022		747		9			9		756	756			
100067170	SPANAWAY	WA		08/02/2021		747		15			15		762	762			
100013144	OVERTON	NE		05/25/2017		565		149			149		714	714			
100167906	BIRMINGHAM	AL		09/20/2024		290							290	290			
100025300	BROWNSTOWN	MI		09/20/2018		427		58			58		485	485			
100028904	DELRAY BEACH	FL		10/26/2018		770		82			82		782	782			
100161943	MONTGOMERY	AL		07/25/2024		1,439		1			1		1,440	1,440			
100044848	MIAMI	FL		11/19/2020		1,168		64			64		1,232	1,232			
100111441	WINDSOR LOCKS	CT		06/29/2023		1,186		609			609		1,795	1,795			
100025667	ELGIN	IL		09/20/2018		429		76			76		505	505			
100048456	BERVIN	PA		11/20/2020		1,807		226			226		2,033	2,033			
100000579	WEIKERT	PA		09/21/2016		1,092		190			190		1,282	1,282			
100013507	FRESNO	CA		05/25/2017		368		94			94		462	462			
100031828	RIVERSIDE	CA		03/29/2019		1,089		28			28		1,117	1,117			
100013008	NORTH LAUDERDALE	FL		05/25/2017		487		56			56		543	543			
100060725	LEROY	MI		06/01/2021		1,277		5			5		1,282	1,282			
100000181	COATESVILLE	IN		09/21/2016		1,603		96			96		1,699	1,699			
100011543	BALTIMORE	MD		03/08/2017		447		184			184		631	631			
100026468	DESERT HOT SPRINGS	CA		09/26/2018		154		1,413			1,413		1,567	1,567			
100044243	LAS VEGAS	NV		06/19/2020		430		85			85		515	515			
100080963	SANTA ROSA	CA		03/18/2022		770		12			12		782	782			
100176106	HOUSTON	TX		12/20/2024		247							247	247			
100064281	WINTER HAVEN	FL		07/01/2021		1,645		41			41		1,686	1,686			
100024948	WINTER SPRINGS	FL		09/20/2018		380		74			74		454	454			
100026440	PORR SAINT LUCIE	FL		09/26/2018		1,147		16			16		1,163	1,163			
100028827	PENSACOLA	FL		10/26/2018		399		87			87		486	486			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13			
100063356	SEWES	SEWES	AL	07/01/2021		.863		.6					.863		
100024857	MINNEAPOLIS	MINNEAPOLIS	MINN	09/20/2018		.420		.130					.550		
100012074	PERIS	PERIS	CA	03/08/2017		.712		.123					.835		
100000409	NORTH BRANCH	NORTH BRANCH	MINN	09/27/2016		.425		.216					.641		
100011196	MERRICK	MERRICK	NY	01/27/2017		4.101		.85					4.186		
100081489	RALEIGH	RALEIGH	NC	03/18/2022		2.294		.50					2.344		
100081505	SCHERTZ	SCHERTZ	TX	03/18/2022		.766		.30					.796		
100207216	SOUTH BRND	SOUTH BRND	IN	04/28/2025		.372		.4					.376		
100011488	SARASOTA	SARASOTA	FL	12/23/2016		.802		.110					.912		
100114295	GLENDALE	GLENDALE	CA	06/29/2023		.943		.151					.494		
100054410	HANDOVER	HANDOVER	MD	03/23/2021		1.045		.83					1.128		
100103984	LAKE WORTH	LAKE WORTH	FL	04/21/2023		.408		(.20)					.388		
100107783	NORTH LAS VEGAS	NORTH LAS VEGAS	NV	05/19/2023		10.565		.492					11.057		
100149778	PHILADELPHIA	PHILADELPHIA	PA	04/28/2024		.97		(.4)					.93		
100079504	FEISTERSTOWN	FEISTERSTOWN	MD	04/25/2022		.784		.37					.821		
100111294	JACKSONVILLE	JACKSONVILLE	FL	06/29/2023		.747		.44					.791		
100079493	ATLANTA	ATLANTA	GA	04/25/2022		.768		.20					.788		
100049461	OAK PARK	OAK PARK	CA	11/20/2020		.259		.88					.347		
100026406	MIAMI	MIAMI	FL	09/26/2018		.715		.132					.847		
100114502	FEISEN	FEISEN	NY	06/29/2023		.285		.12					.297		
100027841	PETERSBURG	PETERSBURG	AK	10/26/2018		.523		.108					.631		
10013394	SCHLIMBURG	SCHLIMBURG	IL	05/25/2017		4.787		1.119					5.906		
10013539	ANDERSON	ANDERSON	SC	05/25/2017		.724		.52					.776		
100031143	SHAFTER	SHAFTER	CA	03/29/2019		.791		.87					.878		
100055684	WINDSOR HILL	WINDSOR HILL	MD	03/23/2021		1.904		.88					1.992		
100027851	PHILADELPHIA	PHILADELPHIA	PA	10/26/2018		.524		.66					.590		
100026384	PALM BAY	PALM BAY	FL	09/26/2018		.568		.58					.626		
100028833	RIVERVIEW	RIVERVIEW	FL	10/26/2018		.546		.61					.607		
100012888	OCALA	OCALA	FL	05/25/2017		.450		.91					.541		
100113975	MOORE TOWNSHIP	MOORE TOWNSHIP	NJ	06/29/2023		.390		.232					.622		
100081030	WASILLA	WASILLA	AK	03/18/2022		.787		.37					.824		
100012135	SAN PEDRO	SAN PEDRO	CA	03/08/2017		.814		.1					.815		
100195385	CEDAR FALLS	CEDAR FALLS	IA	11/13/2023		.94.922		1.686					96.608		
100025989	MESA	MESA	AZ	09/20/2018		.396		.53					.449		
100030162	CORRAL SPRINGS	CORRAL SPRINGS	FL	12/20/2018		1.990		.41					2.021		
100152683	TAMPA	TAMPA	FL	05/17/2024		.378		.3					.381		
100013135	FREDERICK	FREDERICK	MD	05/25/2017		.445		.77					.522		
100014147	KISSIMEE	KISSIMEE	FL	05/25/2017		.513		.76					.589		
100134044	TRENTON	TRENTON	NJ	10/25/2023		.677		(.21)					.656		
100140885	WILLOWOOD	WILLOWOOD	NI	01/25/2024		.296		.3					.299		
100013940	CALDWELL	CALDWELL	NJ	05/25/2017		1.129		.192					1.421		
100159878	HALEAH	HALEAH	FL	06/16/2024		.419		.3					.422		
100061206	ORANGE COVE	ORANGE COVE	CA	06/01/2021		.986		.4					.990		
100175485	AUGUSTA	AUGUSTA	GA	12/23/2024		.389		.4					.393		
100166145	SPRINGFIELD	SPRINGFIELD	VA	09/09/2024		3.882		.107					3.989		
100031080	PEMBROKE PINES	PEMBROKE PINES	FL	03/29/2019		.844		.5					.849		
100064468	PAGE	PAGE	FL	07/01/2021		1.123		.23					1.146		
100043124	PUEBLO	PUEBLO	CO	05/28/2020		.555		.11					.566		
100014434	VIRGINIA BEACH	VIRGINIA BEACH	VA	09/27/2017		1.147		.21					1.188		
100147266	CHILDS	CHILDS	PA	03/28/2024		.348		(.15)					.333		
100054100	BENNINGTON	BENNINGTON	NE	03/23/2021		.435		.14					.449		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
	100112322	MIAMI	FL	06/29/2023		369		210					579			
	100114844	RANDOLPH	NI	09/27/2017		390		54					444			
	100032093	IRVING	TX	03/29/2019		121		121					842			
	100112855	PHILADELPHIA	PA			148		105					253			
	100045112	BURLINGTON	NC	11/19/2020		1,157		80					1,237			
	100013043	MARGATE	NI	06/25/2017		378		85					463			
	100117014	UPPER DARY	PA	07/20/2023		506		110					616			
	100132400	MEMPHIS	TN	11/03/2023		361		14					375			
	100188744	LITTLE RIVER	SC	07/09/2025		1,302		36					1,338			
	100011928	WESTERVILLE	OH	03/08/2017		420		39					459			
	100026098	PATTERSON	CA	09/20/2018		337		157					494			
	100071281	ALBANY	CA	10/01/2021		1,045		25					1,070			
	100003005	BALTIMORE	MD	09/21/2016		2,385		47					2,432			
	100113073	CHICAGO	IL	06/29/2023		1,122		466					1,588			
	100081973	ROCHESTER	NI	03/18/2022		647		8					655			
	100061030	ATLANTA	GA	06/01/2021		1,730		7					1,737			
	100117189	LABELLE	FL	07/20/2023		465		6					471			
	100204577	JPLIN	MO	04/28/2025		3,782		62					3,844			
	100061463	EMPHATA	VA	07/01/2021		1,121		3					1,124			
	100028719	SAINT LOUIS	MO	04/04/2025		459		18					477			
	100015466	DES MOINES	IA	06/01/2021		943		4					947			
	100100794	SAN ANTONIO	TX	06/14/2024		179		7					186			
	100067150	BARGENAT	NI	04/28/2023		510		8					518			
	100020750	TAILORSVILLE	UT	08/02/2021		826		11					837			
	100156986	PENDERGRASS	GA	06/24/2024		13,378		201					13,579			
	100186868	ROSEVILLE	OH	07/09/2025		369		1					370			
	100032064	SANTA MARIA	CA	03/29/2019		590		69					659			
	100002072	FLORENCE	AL	09/27/2016		525		76					601			
	100200199	TOBHAMNA	PA	03/07/2025		780							780			
	100220773	DELTONA	FL	07/18/2025		354		1					355			
	100044181	LIKIAH	CA	06/19/2020		593		13					606			
	100081015	HACKETTSTOWN	NI	03/18/2022		2,614		43					2,657			
	100111126	HIGHLANDS RANCH	CO	06/29/2023		966		50					1,016			
	100112207	MARIETTA	GA	06/29/2023		463		84					547			
	100044866	FREEDPORT	NY	11/19/2020		1,696		5					1,701			
	100073391	SYRACUSE	UT	11/01/2021		876		5					881			
	100061076	HOBBS	NM	06/01/2021		1,115		4					1,119			
	100026112	MIAMI	FL	09/20/2018		417		91					508			
	100114457	CAPE MAY COURT HOUSE	NI	06/29/2023		415		113					528			
	100025903	EASTON	MA	09/20/2018		176		220					396			
	100025467	SHOREWOOD	MI	09/20/2018		620		153					773			
	100113852	WESTON	FL	06/29/2023		3,417		83					3,500			
	100113080	COVINGTON	GA	06/29/2023		438		139					577			
	100111928	VISALIA	CA	06/29/2023		322		36					398			
	100011598	RENTON	WA	12/23/2016		3,520		140					3,660			
	100029744	NORTH PLAINFIELD	NI	10/26/2018		539		99					638			
	100139412	KENOSHA	WI	12/28/2023		304		1					305			
	100118060	CAPE CORAL	FL	07/20/2023		378		(24)					354			
	100014374	SACRAMENTO	CA	09/27/2017		1,963		194					2,157			
	100012818	GIBBSINTON	FL	06/25/2017		572		42					614			
	100012832	PERRIS	CA	05/25/2017		120		496					616			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	8					9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100117017	JACKSON	TN		07/20/2023		514			73			73		587	587			
100136827	PHILADELPHIA	PA		11/28/2023		1,282			14			14		1,306	1,306			
100211765	ISSOUAH	IA		05/19/2025		71,088			264			264		71,352	71,352			
10012802	SEBRING	FL		05/25/2017		377			73			73		450	450			
100014805	ANDOVER	MA		11/21/2017		347			21			21		368	368			
100202223	BARTSTOWN	KY		04/17/2025		1,065			9			9		1,074	1,074			
100031545	SACRAMENTO	CA		03/29/2019		698			119			119		817	817			
100014159	VERO BEACH	FL		05/25/2017		397			62			62		459	459			
100113270	JAMAICA	NY		06/29/2023		2,456			227			227		2,683	2,683			
100110980	CEDAR HILL	TX		06/29/2023		2,076			96			96		2,172	2,172			
100031347	BAKERSFIELD	CA		03/29/2019		501			45			45		546	546			
100112772	HANFORD	CA		06/29/2023		3,161			327			327		3,488	3,488			
100012491	SHORELINE	WA		04/28/2017		1,168			3			3		1,171	1,171			
100116893	ORANGE PARK	FL		07/20/2023		615			66			66		681	681			
100031303	JUPITER	FL		03/29/2019		1,352			104			104		1,456	1,456			
100100469	LOS ANGELES	CA		04/27/2023		563			86			86		649	649			
100127933	LEXINGTON	KY		09/08/2023		422			13			13		435	435			
100208958	LINDSAY	CA		04/29/2025		379			8			8		387	387			
100026432	SCOTTSDALE	AZ		06/26/2018		1,107			14			14		1,021	1,021			
100110390	SAN BERNARDINO	CA		06/29/2023		445			127			127		572	572			
100030785	OKLAHOMA CITY	OK		04/09/2019		520			81			81		601	601			
100116397	ALTAMONTE SPRINGS	FL		07/20/2023		549			109			109		658	658			
100061276	PITTSFIELD	MA		06/01/2021		608			3			3		611	611			
100116548	CANILLUS	NY		07/20/2023		458			49			49		507	507			
100026427	ATWATER	CA		09/26/2018		1,012			14			14		1,026	1,026			
100060586	HIGHLAND PARK	CA		06/01/2021		790			3			3		793	793			
100128011	KNOXVILLE	TN		09/08/2023		512			15			15		527	527			
100017106	SALEM	OR		04/26/2018		729			106			106		835	835			
100143765	FORT MYERS	FL		04/05/2024		1,021			13			13		1,034	1,034			
100011462	CANTON	OH		12/23/2016		564			63			63		627	627			
100272936	HALTOM CITY	TX		01/12/2026		257			4			4		261	261			
100111140	DOVER	ID		06/29/2023		356			119			119		475	475			
100060930	BALTIMORE	MD		06/01/2021		1,107			4			4		1,111	1,111			
100043658	JUPITER	FL		08/13/2020		578			(76)			(76)		502	502			
100114081	FALL CREEK	IL		06/29/2023		627			102			102		729	729			
100013457	MIAMI	FL		05/25/2017		271			863			863		1,134	1,134			
100087244	LAS VEGAS	NV		10/25/2022		561			51			51		612	612			
100100491	HANOVER	MD		04/27/2023		490			(1)			(1)		489	489			
100067262	BAY MINETTE	AL		06/02/2021		1,093			7			7		1,100	1,100			
100031739	RANCHO CUCAMONGA	CA		03/29/2019		834			24			24		858	858			
100013241	LEWISTON	ME		05/25/2017		414			102			102		516	516			
100026379	MIAMI	FL		09/26/2018		832			51			51		883	883			
100114350	FLORISSANT	CO		06/29/2023		344			190			190		534	534			
100060677	AVONDALE	AZ		06/01/2021		3,806			14			14		3,820	3,820			
100067336	MIAMI	FL		06/02/2021		26,334			643			643		26,977	26,977			
100114374	POUGHKEEPSIE	NY		06/29/2023		320			212			212		532	532			
100031403	ANDERSON	SC		03/29/2019		361			27			27		388	388			
100028599	FT. LAUDERDALE	FL		10/26/2018		469			81			81		550	550			
10017180	CAROL STREAM	IL		04/26/2018		561			49			49		610	610			
100137188	WINCHESTER	MA		11/28/2023		4,981			94			94		5,075	5,075			
100063463	NORTH LAUDERDALE	FL		07/01/2021		738			(11)			(11)		727	727			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235346	COLUMBUS	OH		06/29/2025		4,384		.65			.65		4,459	4,459			
100067228	LEHIGH ACRES	FL		06/02/2021		1,153		.28			.28		1,181	1,181			
100025071	PHOENIX	AZ		06/20/2018		384		.54			.54		438	438			
100067311	MIRTELE BEACH	SC		10/25/2022		570		.22			.22		592	592			
100113856	AVENURA	FL		06/29/2023		3,191		.111			.111		3,302	3,302			
100013327	MIAMI	FL		05/25/2017		661		.204			.204		865	865			
100133232	LAS VEGAS	NV		11/29/2023		311		.1			.1		312	312			
100025378	CHICAGO	IL		09/20/2018		784		.27			.27		811	811			
100081438	KINGMAN	AZ		03/18/2022		554		.16			.16		570	570			
100014104	SEBRING	FL		05/25/2017		727		.53			.53		780	780			
100202047	KANSAS CITY	MO		03/18/2025		355		.5			.5		360	360			
100149892	GERBERTOWN	TX		04/29/2024		387		.8			.8		395	395			
100148400	MOBILE	AL		04/12/2024		99,843		1,140			1,140		100,983	100,983			
100228120	GRAND VALLEY	MI		06/07/2025		(41,608)		(133)			(133)		(41,739)	(41,739)			
100175953	PHILADELPHIA	PA		11/12/2024		340		(12)			(12)		328	328			
100127394	MIAMI	FL		06/30/2023		176		.4			.4		180	180			
100030246	PITTSBURG	CA		12/20/2018		1,951		.46			.46		1,997	1,997			
100127361	MIAMI	FL		06/30/2023		880		.170			.170		1,050	1,050			
100031814	PORT ST LUCIE	FL		03/29/2019		590		.56			.56		646	646			
100031318	GOLD CANYON	AZ		03/29/2019		2,371		.291			.291		2,662	2,662			
100043064	HATTISVILLE	MO		05/28/2020		1,065		.63			.63		1,128	1,128			
100128073	LOUISVILLE	KY		09/08/2023		393		.5			.5		398	398			
100100809	BEACH PARK	IL		04/28/2023		4,181		.88			.88		4,249	4,249			
100255367	JACKSONVILLE	FL		11/24/2025		377		.2			.2		379	379			
100127559	LA VERGNE	TN		09/08/2023		5,482		.328			.328		5,810	5,810			
100014056	GRAHAM	WA		05/25/2017		399		.57			.57		456	456			
100031739	PROVIDENCE	UT		03/29/2019		810		.65			.65		875	875			
100074976	EL PASO	TX		12/01/2021		469		(9)			(9)		460	460			
100026119	SPRINGFIELD	VA		09/20/2018		484		.53			.53		537	537			
100157387	NORTHPORT	NY		07/09/2024		5,265		.16			.16		5,281	5,281			
100116922	LITTLE ELM	TX		07/20/2023		1,164		.167			.167		1,331	1,331			
100013094	LANCASTER AREA	CA		05/25/2017		253		.59			.59		312	312			
100111866	HAINES CITY	FL		06/29/2023		1,193		.182			.182		1,375	1,375			
100027985	MAYWOOD	CA		10/26/2018		671		.70			.70		741	741			
100025729	NEEDLES	CA		09/20/2018		351		.50			.50		401	401			
100114121	WAIKATOSA	HI		06/29/2023		646		.71			.71		717	717			
100100886	BALTIMORE	MD		04/28/2023		6,076		.78			.78		6,154	6,154			
100043007	TULARE	CA		05/28/2020		688		.49			.49		737	737			
100013337	LAS VEGAS	NV		05/25/2017		328		.85			.85		413	413			
10004264	STERLING	VA		06/19/2020		1,137		.133			.133		1,270	1,270			
100062229	ATLANTA	GA		07/01/2021		1,085		.8			.8		1,093	1,093			
100025441	MIAMI	FL		09/20/2018		343		.109			.109		452	452			
100031472	SACRAMENTO	CA		03/29/2019		584		.109			.109		693	693			
100011161	VIRGINIA BEACH	VA		12/23/2016		59		.6			.6		65	65			
100025719	ORLANDO	FL		09/20/2018		564		.142			.142		706	706			
100012304	PERRIS	CA		03/08/2017		926		.78			.78		1,004	1,004			
100170487	BOISE	ID		10/09/2024		179		.1			.1		180	180			
100043183	REDDING	CA		05/28/2020		1,445		.27			.27		1,472	1,472			
100111678	REHOBOTH BEACH	DE		06/29/2023		2,113		.119			.119		2,232	2,232			
100031698	VALLEJO	CA		03/29/2019		709		.23			.23		732	732			
100011880	KISSIMEE	FL		03/08/2017		2,275		.186			.186		2,461	2,461			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10003217	RENO	NV		03/29/2019		980			18				998		998		
10001140	FONTANA	CA		12/23/2016		554		50			50		604		604		
10001237	SPRING HILL	TN		06/25/2017		282		282			282		2,136		2,136		
100144190	FORT WORTH	TX		03/07/2024		66,326		1,529			1,529		67,855		67,855		
100112634	GRAY	ME		06/29/2023		656		123			123		779		779		
100011972	SAINT PETERSBURG	FL		03/08/2017		1,786		330			330		2,098		2,098		
100024847	STOCKTON	CA		09/20/2018		390		62			62		462		462		
100012296	CHICAGO	IL		04/28/2017		1,812		176			176		1,988		1,988		
100088166	HOUSTON	TX		10/25/2022		1,037		4			4		1,041		1,041		
100101090	PHILADELPHIA	PA		04/28/2023		522		66			66		588		588		
100031193	LIVINGSTON	NJ		03/29/2019		518		61			61		579		579		
100067346	CASTALIA	NC		06/02/2021		855		18			18		873		873		
100026656	KEYES	CA		09/26/2018		834		87			87		921		921		
100062245	LEHIGH ACRES	FL		07/01/2021		835		6			6		841		841		
100024733	RESTON	VA		09/20/2018		501		241			241		742		742		
100028228	LAS VEGAS	NV		10/26/2018		497		59			59		556		556		
100100711	SACRAMENTO	CA		04/28/2023		732		22			22		754		754		
100112190	WOODSTOCK	GA		06/29/2023		205		43			43		248		248		
100029620	GORDON	GA		10/26/2018		428		65			65		493		493		
100179796	SAINT AUGUSTINE	FL		11/21/2024		1,955		24			24		1,979		1,979		
100135039	COLUMBUS	OH		10/30/2023		2,891		13			13		2,904		2,904		
100186133	BALTIMORE	MD		02/10/2025		352		7			7	(107)	359		359		
100034044	LOUTH	IL		06/21/2019		4,716		326			326		4,935		4,265		(604)
100013030	HANDOVER PARK	IL		05/25/2017		307		89			89		396		396		
100128120	HOUSTON	TX		09/08/2023		577		21			21		598		598		
100026225	COUNTRY CLUB HILLS	IL		09/20/2018		416		138			138		554		554		
100026672	MESA	AZ		09/26/2018		1,046		228			228		1,274		1,274		
100045920	LAS VEGAS	NV		11/25/2020		357		34			34		391		391		
100011743	OKLAHOMA CITY	OK		03/08/2017		2,008		477			477		2,485		2,485		
100111700	NEWMARKET	NH		06/29/2023		486		189			189		675		675		
100127516	VIRGINIA BEACH	VA		06/30/2023		226		13			13		239		239		
100202058	HAZEL PARK	MI		03/18/2025		352		3			3		355		355		
100136651	COLLEGE STATION	TX		11/28/2023		7,032		4			4		7,036		7,036		
100013937	LANCASTER	CA		05/25/2017		620		90			90		710		710		
100161791	PHILADELPHIA	PA		07/31/2024		341		(16)			(16)		325		325		
100117233	PASADENA	CA		07/20/2023		904		146			146		1,050		1,050		
100025237	SAINT CLAIR SHORES	MI		09/20/2018		520		112			112		632		632		
100012857	WEST PALM BEACH	FL		06/25/2017		360		82			82		442		442		
100031864	MODESTO	CA		03/29/2019		1,130		3			3		1,133		1,133		
100081266	BURKE	VA		03/18/2022		1,531		40			40		1,571		1,571		
100013426	BRADENTON	FL		06/25/2017		573		162			162		735		735		
100030430	JACKSONVILLE	FL		12/20/2018		582		33			33		615		615		
100025105	MIAMI	FL		09/20/2018		1,811		139			139		1,950		1,950		
100149700	TRENTON	NJ		04/26/2024		328		(12)			(12)		316		316		
100012169	THRAPTON	CO		03/08/2017		597		15			15		612		612		
100029804	PROVIDENCE	UT		12/20/2018		1,291		89			89		1,380		1,380		
100204543	MEMPHIS	TN		04/04/2025		451		19			19		470		470		
100127500	MONTGOMERY	AL		06/30/2023		841		265			265		1,106		1,106		
100042370	CHICAGO	IL		05/28/2020		1,786		47			47		1,833		1,833		
100176678	LAS VEGAS	NV		07/20/2023		355		144			144		699		699		
100011012	COLUMBUS	OH		12/23/2016		365		214			214		579		579		

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100202166	COLUMBUS	OH		03/18/2025		352		2			2		354	354			
100168398	GRANDALL	TX		09/25/2024		2,295		38			38		2,333	2,333			
100017282	JACKSONVILLE	FL		04/26/2018		486		67			67		553	553			
100030139	JACKSONVILLE	FL		12/20/2018		2,674		30	2,674		30		2,704	2,704			
100033784	DUBLIN	CA		06/21/2019		3,664		476			476	(120)	4,020	4,119	150		99
100111879	SPRINGDALE	AR		06/29/2023		2,229		88			88		2,317	2,317			
100029108	HALEAH	FL		10/26/2018		318		56			56		374	374			
100126718	BALTIMORE	MD		06/30/2023		172		1			1		173	173			
100112816	CHICAGO	IL		06/29/2023		1,948		115			115		2,063	2,063			
100113351	UKIAH	CA		06/29/2023		1,363		55			55		1,418	1,418			
100029012	PALM BAY	FL		10/26/2018		480		51			51		531	531			
100061988	OTTUMWA	IA		06/01/2021		1,322		5			5		1,327	1,327			
100126562	LANCASTER	CA		06/30/2023		2,269		129			129		2,398	2,398			
100064298	MINNEOLA	FL		07/01/2021		826		39			39		865	865			
100127109	MIRAMAR	FL		08/30/2023		777		37			37		814	814			
100110882	CHICAGO	IL		06/29/2023		784		177			177		961	961			
100204103	FORT WORTH	TX		03/28/2025		353		1			1		354	354			
100204790	FORT WORTH	TX		04/09/2025		351		3			3		354	354			
100043863	WOODSTOCK VALLEY	CT		06/13/2020		483		7			7		490	490			
100113382	RANDALLSTOWN	MD		06/29/2023		2,099		120			120		2,219	2,219			
100179949	ARGYLE	TX		11/25/2024		432		29			29		461	461			
100102517	HOLLYWOOD	FL		06/07/2023		420		4			4		424	424			
100137630	CASH GRAVE	AZ		12/08/2023		12,461		123			123		12,584	12,584			
100061159	ELK RIVER	MN		06/01/2021		1,052		4			4		1,056	1,056			
100112048	SKOKIE	IL		06/29/2023		589		208			208		797	797			
100112088	SUGAR LAND	TX		06/29/2023		227		24			24		251	251			
100025177	PALMIRA	VA		09/20/2018		294		375			375		669	669			
100054554	CLEVELAND	OH		03/23/2021		344		31			31		375	375			
100013488	ADELANTO	CA		06/25/2017		673		226			226		899	899			
100061265	SAND LAKE	MI		06/01/2021		968		4			4		972	972			
100126782	NEW ORLEANS	LA		08/30/2023		461		264			264		725	725			
100013004	FLANDRA	CA		06/25/2017		371		62			62		433	433			
100062152	ISLIP TERRACE	NY		07/01/2021		1,543		5			5		1,548	1,548			
100011963	OAKLAND	CA		12/23/2016		2,456		257			257		2,713	2,713			
100064173	MUFFEESBORO	TN		07/01/2021		1,365		8			8		1,373	1,373			
100033891	DUBLIN	CA		06/21/2019		(3,666)							(3,666)	(1,833)	(60)	1,893	1,833
100029715	VERNON HILLS	IL		10/26/2018		587		57			57		644	644			
100024576	BAKERSFIELD	CA		08/20/2018		3,667		1,173			1,173		4,840	4,840			
100066808	LAWNSIDE	IL		06/02/2021		1,122		1			1		1,123	1,123			
100209744	ERWIN	NC		05/05/2025		333		(10)			(10)		323	323			
100012255	FITCHBURG	MA		04/28/2017		2,098		397			397		2,495	2,495			
100045841	SALISBURY	MA		11/25/2020		501		12			12		513	513			
100063107	PITTSBURGH	PA		07/01/2021		1,075		2			2		1,077	1,077			
100031595	SACRAMENTO	CA		03/29/2019		989		115			115		1,104	1,104			
100111988	HACKENSACK	NJ		06/29/2023		2,859		131			131		2,990	2,990			
100024815	UPPER MERLBORO	MD		09/20/2018		2,482		166			166		2,658	2,658			
100046425	ANNE H	CA		11/25/2020		2,990		3			3		2,993	2,993			
100114314	MABLETON	GA		06/29/2023		296		112			112		408	408			
100114034	LADERA RANCH	CA		06/29/2023		341		179			179		520	520			
100120753	HUTTO	TX		08/25/2023		16,770		117			117		16,887	16,887			
100024564	PHOENIX	AZ		08/20/2018		367		58			58		425	425			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100073307	ARPKA	FL		02/28/2022		714		2			2		716		716		
100043235	PHOENIX	AZ		06/13/2020		306		37			37		343		343		
100012375	CHESEAPEAKE	VA		04/28/2017		690		73			73		763		763		
100014279	NOTTINGHAM	WI		09/21/2017		2,378		75			75		2,453		2,453		
100189603	OCALA	FL		01/17/2025		250		6			6		256		256		
100117078	LANCASTER	CA		07/20/2023		452		39			39		491		491		
100112250	KANSAS CITY	MO		06/29/2023		931		278			278		1,209		1,209		
100115050	MORGANTOWN	WV		07/14/2023		101,201		1,634			1,634		102,835		102,835		
100028407	TACOMA	WA		10/26/2018		447		55			55		502		502		
100060464	CHAPEL HILL	NC		06/01/2021		1,188		5			5		1,193		1,193		
100193312	LITTLE ROCK	AR		02/10/2025		446		22			22		468		468		
100175552	WILKES-BARRE	PA		11/12/2024		316		(6)			(6)		310		310		
100110884	DULUTH	GA		06/29/2023		766		50			50		816		816		
100030355	NAPLES	FL		12/20/2018		1,233		200			200		1,433		1,433		
100013195	LAS VEGAS	NV		05/25/2017		371		92			92		463		463		
100112771	ROSELAND	NY		06/29/2023		3,250		270			270		3,520		3,520		
100069670	HELIET	CA		09/01/2021		851		7			7		858		858		
100114063	GRANSTON	RI		06/29/2023		584		33			33		617		617		
100012433	CARTERET	NJ		04/28/2017		3,101		82			82		3,183		3,183		
100081164	LODGE GROVE	GA		03/18/2022		5,237		125			125		5,362		5,362		
100118099	LAS VEGAS	NV		07/20/2023		346		1			1		347		347		
100112353	MELBOURNE	AUS		06/29/2023		253		143			143		396		396		
100045906	LITHONIA	GA		11/25/2020		322		40			40		362		362		
100014253	PALM COAST	FL		09/21/2017		418		64			64		482		482		
100067000	HARLINGEN	TX		06/02/2021		913		6			6		919		919		
100025603	FAIRBANKS	AK		09/20/2018		395		46			46		441		441		
100024492	SACRAMENTO	CA		09/20/2018		364		49			49		413		413		
100060534	ANTIOCH	CA		06/01/2021		1,087		4			4		1,091		1,091		
100061304	VINELAND	NJ		06/01/2021		923		4			4		927		927		
100088069	ORLANDO	FL		10/25/2022		800		19			19		819		819		
100030993	HAMILTON TWP	NJ		03/29/2019		1,173		199			199		1,372		1,372		
100061107	ST LOUIS	MO		06/01/2021		1,162		5			5		1,167		1,167		
100144152	IRVING	TX		03/07/2024		7,227		19			19		7,246		7,246		
100139344	BURLINGTON	NC		12/28/2023		309		(14)			(14)		295		295		
100028691	GOOSE CREEK	SC		10/26/2018		789		107			107		896		896		
100067047	IMPERIAL	CA		06/02/2021		896		40			40		936		936		
100033022	FAIRFIELD	CA		03/29/2019		580		67			67		647		647		
100064568	SOUTH HOLLAND	IL		07/01/2021		727		36			36		763		763		
100101096	PHILADELPHIA	PA		04/28/2023		512		63			63		575		575		
100062392	ZION	IL		07/01/2021		1,405		1			1		1,406		1,406		
100012631	HAIALEAH	FL		05/25/2017		394		89			89		483		483		
100154903	KINGMAN	AZ		07/19/2024		416		10			10		426		426		
100026882	ORLANDO	FL		09/26/2018		1,083		56			56		1,139		1,139		
100175942	DOLTON	IL		11/12/2024		232		(9)			(9)		223		223		
100031757	BANNING	CA		03/29/2019		978		16			16		994		994		
100064108	LAURENCE	KS		07/01/2021		874		12			12		886		886		
100221453	MEIRHIS	TN		07/22/2025		354		14			14		368		368		
100190546	LAUDERDALE BY THE SEA	FL		01/28/2025		399		8			8		407		407		
100193239	UPPER DARBY	PA		02/10/2025		373		7			7		380		380		
100011414	DENTON	TX		12/23/2016		1,708		153			153		1,861		1,861		
100026410	RIVERVIEW	FL		09/26/2018		1,646		198			198		1,844		1,844		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004392	PROVIDENCE	UT		06/13/2020		1,775		100			100		1,875	1,875			
10017212	PALM CITY	FL		07/20/2023		379		7			7		386	386			
100039180	DUBLIN	CA		06/21/2019		3,608		878			878	(272)	4,214	4,361	348		347
100078868	WILMINGTON	DE		02/24/2022		707		2			2		709	709			
100112890	MILWAUKEE	WI		06/29/2023		594		145			145		739	739			
100100150	DURHAM	NC		03/28/2023		94		(5)			(5)		89	89			
100173756	COLUMBUS	OH		10/30/2024		361		8			8		369	369			
100013629	OCEAN VIEW	DE		05/25/2017		451		47			47		498	498			
100045389	ATLANTA	GA		11/25/2020		2,548		9			9		2,557	2,557			
100032035	COLTON	CA		03/29/2019		629		21			21		650	650			
100024438	NORTH CANTON	OH		09/20/2018		682		118			118		800	800			
100116231	SUFFOLK	VA		07/20/2023		575		40			40		615	615			
100113825	BROOKLYN	NY		06/29/2023		255		93			93		348	348			
100116673	HOUSTON	TX		07/20/2023		499		98			98		597	597			
100027899	HIJALEAH	FL		10/26/2018		455		83			83		538	538			
100013166	FT PIERCE	FL		05/25/2017		1,627		401			401		2,028	2,028			
100030736	MURFREESBORO	TN		04/09/2019		1,239		68			68		1,307	1,307			
100132406	LA PUENTE	CA		11/03/2023		695		7			7		702	702			
100111984	ABILENE	TX		06/29/2023		598		140			140		738	738			
100151848	CONROE	TX		05/10/2024		361		19			19		380	380			
100101087	PHILADELPHIA	PA		04/28/2023		509		62			62		571	571			
100028015	EARLEVILLE	MO		10/26/2018		521		64			64		585	585			
100025122	SLIDELL	LA		09/20/2018		513		105			105		618	618			
100026094	SARASOTA	FL		09/20/2018		222		104			104		326	326			
100046865	WENNAH	NJ		11/25/2020		539		18			18		557	557			
100081006	LAFAETTE	CA		03/18/2022		754		37			37		791	791			
100100727	ALGONQUIN	IL		04/28/2023		9,970		261			261		10,231	10,231			
100060970	FRESNO	CA		06/01/2021		1,105		4			4		1,109	1,109			
100013304	LAUDERDALE LAKES	FL		05/25/2017		692		174			174		866	866			
100114073	STUYVESANT	NY		06/29/2023		126		66			66		192	192			
100025995	NASHVILLE	TN		09/20/2018		389		82			82		471	471			
100012864	JACKSONVILLE	FL		05/25/2017		371		104			104		475	475			
100011887	TORRINGTON	CT		03/08/2017		478		53			53		531	531			
100055514	GLASSBORO	NJ		03/23/2021		620		8			8		628	628			
100024672	HIJALEAH	FL		09/20/2018		713		129			129		842	842			
100103669	NEWBERRY SPRINGS	CA		05/08/2023		331							331	331			
100043346	COVENTRY	RI		06/13/2020		546		29			29		575	575			
100055222	CUYAHOGA FALLS	OH		03/23/2021		478		(49)			(49)		429	429			
100116400	TITUSVILLE	NJ		07/20/2023		490		71			71		561	561			
100193307	MEMPHIS	TN		02/10/2025		373		4			4		377	377			
100113360	PEMBROKE PINES	FL		06/29/2023		943		120			120		663	663			
100113805	MIAMI	FL		06/29/2023		307		122			122		429	429			
100090143	ORLANDO	FL		01/13/2023		530		64			64		594	594			
100163615	CLEERO	IL		06/15/2024		5,396		18			18		5,404	5,404			
100110815	HOUSTON	TX		06/29/2023		219		4			4		223	223			
100025900	CORONA	TN		09/20/2018		394		63			63		457	457			
100113601	PRESOTT	AZ		06/29/2023		101		38			38		139	139			
100112587	TURKEYVILLE	SC		06/29/2023		309		199			199		508	508			
100066913	CAIMEN	NJ		06/02/2021		1,156		2			2		1,158	1,158			
100044903	UNION CITY	CA		11/19/2020		1,859		45			45		1,904	1,904			
100192308	MEMPHIS	TN		01/31/2025		442		13			13		455	455			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023293	RACLIFF	KY		06/14/2025		539		8			8		547	547			
10002474	PITTSBURGH	PA		09/20/2018		683		166			166		849	849			
10002947	HI/ALAH	FL		10/26/2018		408	51	51			51		459	459			
100112326	BOSSIER CITY	LA		06/29/2023		238	169	169			169		407	407			
100024618	HOMESTEAD	FL		09/20/2018		269		51			51		320	320			
100067321	LUTZ	FL		06/02/2021		810	18	18			18		828	828			
100067249	RIVERVIEW	FL		06/02/2021		1,051	27	27			27		1,078	1,078			
100013809	SHORELINE	WA		05/25/2017		2,277		507			507		2,784	2,784			
100116195	SEABROOK	MI		07/20/2023		512	133	133			133		645	645			
100011567	LAUDERHILL	FL		03/08/2017		426	142	142			142		568	568			
100114492	FAIRFAX	CA		06/29/2023		1,728		90			90		1,818	1,818			
100078945	NEW ORLEANS	LA		02/24/2022		735		10			10		745	745			
100081290	SNEADS FERRY	NC		03/18/2022		727		18			18		745	745			
100013532	HI/ALAH	FL		05/25/2017		364		60			60		424	424			
100067147	NORTH MIAMI	FL		06/02/2021		1,488	24	24			24		1,512	1,512			
100026374	W/ILAH/UA	FL		09/26/2018		246		185			185		431	431			
100087210	MIAMI	FL		10/25/2022		9,051		334			334		9,385	9,385			
100129866	CHICAGO	IL		09/27/2023		322	(14)	(14)			(14)		308	308			
100112057	ORANGE PARK	FL		06/29/2023		216		25			25		241	241			
100149171	COLUMBUS	GA		04/22/2024		371		10			10		381	381			
100113425	MIAMI GARDENS	FL		06/29/2023		423		201			201		624	624			
100031160	APPLE VALLEY	CA		03/29/2019		742		37			37		779	779			
100061208	INDEPENDENCE	MI		06/01/2021		1,263		5			5		1,268	1,268			
100112874	TOSHANNA	PA		06/29/2023		511		196			196		707	707			
100047591	ANNE H/IN	CA		11/20/2020		5,194	12	12			12		5,206	5,206			
100011904	ALBUQUERQUE	NM		03/08/2017		416		45			45		461	461			
100030294	DANBURY	CT		12/20/2018		3,749	70	70			70		3,819	3,819			
100024974	NORTH MIAMI BEACH	FL		09/20/2018		499		288			288		787	787			
100054942	TUCKER	GA		03/23/2021		205							205	205			
100025756	DOUGLAS	MI		09/20/2018		534		66			66		600	600			
100126668	SIX/CLERVILLE	MI		06/30/2023		440		132			132		572	572			
100029530	WOODSTOCK	GA		10/26/2018		511		69			69		580	580			
100026290	MIRANAR	FL		10/26/2018		3,145		663			663		3,808	3,808			
100112560	LITHONIA	GA		06/29/2023		483		182			182		665	665			
100087329	MIR/LE BEACH	SC		10/25/2022		495		14			14		509	509			
100103169	BURLINGTON	NC		04/21/2023		688	(32)	(32)			(32)		656	656			
100179912	ROSHARON	TX		11/25/2024		18,713		444			444		19,157	19,157			
100067203	HUMBLE	TX		06/02/2021		593		6			6		599	599			
100214669	INDIANAPOLIS	IL		06/11/2025		340	2	2			2		342	342			
100012266	CASCO	ME		04/28/2017		683		66			66		749	749			
100055731	SCHENECTADY	NY		03/23/2021		628		3			3		631	631			
100111971	VENTURA	CA		06/29/2023		2,263		388			388		2,651	2,651			
100011679	EL/UCOD	UT		03/08/2017		484		230			230		714	714			
100025999	CALERA	AL		09/20/2018		497		62			62		559	559			
100113295	FLORISSANT	MO		06/29/2023		372		71			71		443	443			
100013981	PHOENIX	AZ		05/25/2017		479		91			91		570	570			
100113431	SCOTTSDALE	AZ		06/29/2023		2,521		118			118		2,639	2,639			
100013968	PRATTVILLE	AL		05/25/2017		670		50			50		720	720			
100109099	TRENTON	NJ		06/22/2023		367	(16)	(16)			(16)		351	351			
100032480	LIMERICK	IL		06/21/2019		3,094		382			382	(101)	3,375	3,455	.127	(47)	80
100023990	SACRAMENTO	CA		10/26/2018		477		94			94		571	571			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013816	KENOSHA	WI		06/29/2023		973		271			271	(949)	1,244	1,244			
100039108	DUBLIN	CA		09/27/2019		12,724		1,576			1,576		13,351	14,410	1,061		1,059
100087514	SALEM	OR		10/25/2022		949		26			26		575	575			
100127030	CHICAGO	IL		06/30/2023		1,657		881			881		2,538	2,538			
10011288	BRIDGETON	NJ		06/29/2023		1,929		36			36		1,965	1,965			
10012942	MORRISTOWN	NJ		06/08/2023		1,824		15			15		1,839	1,839			
100117010	PHILADELPHIA	PA		07/20/2023		469		71			71		540	540			
10013300	FRESNO	CA		05/25/2017		1,933		414			414		2,347	2,347			
100117715	ELK GROVE	CA		07/20/2023		2,577		141			141		2,718	2,718			
100201562	WINNEBAGO	TX		03/12/2025		471		9			9		480	480			
100012830	PHOENIX	AZ		05/25/2017		154		90			90		244	244			
100026295	SANIT FRANCIS	MI		09/20/2018		1,171		124			124		1,295	1,295			
100140815	GRAHAM	VA		01/19/2024		403		1			1		404	404			
100202190	LEBANON	OR		03/18/2025		337		3			3		340	340			
10011469	MEMPHIS	TN		06/29/2023		350		151			151		501	501			
100025991	CRESCO	PA		09/20/2018		484		77			77		561	561			
100025127	ORLANDO	FL		09/20/2018		326		79			79		405	405			
100031286	INDIALANTIC	FL		03/29/2019		1,032		12			12		1,044	1,044			
100064625	CANBRIA	NY		07/01/2021		1,078		58			58		1,136	1,136			
100025341	SAN DIEGO	CA		09/20/2018		14,676		1,096			1,096		15,772	15,772			
10013870	GLENDALE	CA		05/25/2017		461		59			59		520	520			
100043374	HAINES CITY	FL		06/13/2020		2,013		77			77		2,090	2,090			
100112702	NEWPORT NEWS	VA		06/29/2023		327		288			288		1,195	1,195			
100026264	TUCSON	AZ		09/20/2018		312		93			93		405	405			
100000411	TULSA	OK		09/21/2016		2,360		247			247		2,607	2,607			
100012667	GARDEN CITY	GA		05/25/2017		357		69			69		426	426			
100031978	BEAUMONT	CA		03/29/2019		560		65			65		625	625			
100027981	LEWISVILLE	NC		10/26/2018		1,288		191			191		1,469	1,469			
10017003	GREENVILLE	SC		07/20/2023		446		85			85		571	571			
100013421	ANDERSON	SC		05/25/2017		487		119			119		606	606			
100032173	SALINAS	CA		03/29/2019		857		15			15		872	872			
100026321	DAVENPORT	FL		09/20/2018		605		162			162		767	767			
100159525	WEST PLAINS	MO		11/09/2023		264		53			53		264	264			
100112031	BURLESON	TX		06/29/2023		344		156			156		500	500			
100024872	DEARBORN HEIGHTS	MI		09/20/2018		335		79			79		414	414			
100079561	CHICAGO	IL		04/25/2022		1,854		20			20		1,874	1,874			
100134644	WINTER HAVEN	FL		10/30/2023		5,721		(57)			(57)		5,664	5,664			
100112130	TAMPA	FL		06/29/2023		201		185			185		386	386			
100111715	BELZONIA	MI		06/29/2023		273		7			7		280	280			
100000966	BALTIMORE	MD		03/18/2022		762		30			30		792	792			
100029719	OVIEDO	FL		10/26/2018		952		40			40		992	992			
100135393	WATERFORD	NY		06/29/2023		2,671		533			533		3,204	3,204			
100112480	WATERVILLE	ME		06/29/2023		766		175			175		941	941			
100014540	MIRAMAR	FL		09/21/2017		378		1			1		379	379			
100013831	BOWTON BEACH	FL		05/25/2017		454		59			59		513	513			
100101088	POTTSTOWN	PA		04/28/2023		500		58			58		558	558			
100116391	PELOUSEY	ME		07/20/2023		789		17			17		806	806			
100178261	OAKLAND	CA		11/19/2024		30,246		234			234		30,482	30,482			
100067056	BEAUMONT	CA		06/02/2021		727		15			15		742	742			
100112454	CHICAGO	IL		06/29/2023		1,434		148			148		1,582	1,582			
100010573	HIALEAH	FL		12/23/2016		895		133			133		1,028	1,028			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081482	STERLING HTS		IL		03/18/2022		.647							.647				
100063964	HARVEST		AL		07/01/2021		1,118		.4			.4		1,122				
100112705	UKIAH		CA		06/29/2023		.872		.127			.127		.799				
100243873	DALLAS		TX		09/29/2025		.502		.6			.6		.508				
100100483	KILLEEN		TX		04/27/2023		.449		.12			.12		.461				
100111053	OPHES		NY		06/29/2023		.195		.98			.98		.253				
100119737	TRENTON		NJ		06/08/2023		.943		(.15)			(.15)		.328				
100029818	PROVO		UT		10/26/2018		.458		.43			.43		.501				
100014121	SOUTHGATE		MI		05/25/2017		.546		.50			.50		.596				
100024557	MODESTO		CA		09/20/2018		.541		.56			.56		.597				
100111381	STOCKTON		CA		06/29/2023		.602		.44			.44		.646				
100067154	DALLAS		TX		08/02/2021		.902		.11			.11		.913				
100028113	BURTONVILLE		MI		10/26/2018		.439		.74			.74		.513				
100026417	ST. PAUL		MN		09/26/2018		.731		.3			.3		.734				
100204775	FORT WORTH		TX		04/09/2025		.335		.3			.3		.338				
100024630	ORLANDO		FL		09/20/2018		.432		.78			.78		.510				
100031293	FEEDING		CA		03/29/2019		.891		.127			.127		1,018				
100000267	OWIEDO		FL		09/27/2016		.482		.110			.110		.592				
100032120	ANTIOCH		CA		03/29/2019		2,122		.49			.49		2,171				
100112881	MANASSAS		VA		06/29/2023		1,598		.9			.9		1,607				
100093995	NEWIO		CA		07/13/2023		2,205		.59			.59		2,264				
10079086	BRIDGEPORT		CT		02/24/2022		.713		.1			.1		.714				
100025165	NORTH LAUDERDALE		FL		09/20/2018		.367		.97			.97		.464				
100273344	JACKSONVILLE		FL		07/20/2026		.141		.1			.1		.142				
100111845	PORT ORCHARD		WA		03/08/2017		1,238		.44			.44		1,282				
100117227	HOUSTON		TX		07/20/2023		.467		.162			.162		.629				
100000608	NAMPA		ID		09/27/2016		.848		.43			.43		.891				
100114465	LONGVIEW		WA		06/29/2023		.365		.124			.124		.489				
100000438	SLYVANIA		OH		09/27/2016		.326		.52			.52		.378				
100060764	BALTIMORE		MD		06/01/2021		1,194		.5			.5		1,199				
100073439	STROUDSBURG		PA		11/01/2021		1,827		.13			.13		1,840				
100113356	READING		MA		06/29/2023		1,400		.143			.143		1,543				
100061146	HOUSTON		TX		06/01/2021		.952		.4			.4		.956				
100103857	EASTON		MA		05/10/2023		(.98)							(.98)				
100024986	TULSON		AZ		09/20/2018		.444		.141			.141		.585				
100013317	DELAND		FL		05/25/2017		.301		.88			.88		.389				
100126946	MOORE		NY		08/30/2023		1,045		.192			.192		1,237				
100017988	IMMOKALEE		FL		04/26/2018		.730		.153			.153		.883				
100013965	SANT PAUL		MI		05/25/2017		.420		.76			.76		.496				
100028072	EL SPRINGATE		CA		10/26/2018		2,765		.66			.66		2,831				
100060465	MAJUELLE		AR		06/01/2021		2,071		.9			.9		2,080				
100111339	NORTH MIAMI		FL		06/29/2023		.328		.29			.29		.357				
100024527	STRAITFORD		CT		09/20/2018		.789		.91			.91		.880				
100114117	WHAJMAEE		IL		06/29/2023		.116		.98			.98		.214				
100060989	WEST JEFFERSON		NC		06/01/2021		1,351		.6			.6		1,357				
100014174	BANNING		CA		05/25/2017		.524		.23			.23		.547				
100127941	HENDERSONVILLE		TN		09/08/2023		.462		.33			.33		.495				
100113775	ADDISON		TX		06/29/2023		.325		.171			.171		.496				
100028724	HOLIDAY		FL		10/26/2018		.375		.105			.105		.480				
100113582	AZTEC		NM		06/29/2023		.294		.147			.147		.441				
100149172	COLUMBUS		OH		04/22/2024		.483		.13			.13		.496				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020067	FLORENCE	AL		03/06/2025		381	1				1		382		382		
100112315	MODESTO	CA		06/29/2023		674		35			35		709		709		
10013366	LIBERTY	MO		10/25/2023		338		(12)			(12)		326		326		
100063045	SUSSEX	NJ		07/01/2021		2,400	9		9		9		2,409		2,409		
100011673	LITTLE FALLS	NJ		03/08/2017		167		49			49		216		216		
100024632	MADISON HEIGHTS	MI		06/20/2018		396		65			65		461		461		
100101138	ALLENDALE/IN	PA		04/28/2023		544	106		106		106		650		650		
100116380	MOORE	OK		07/20/2023		446		43			43		489		489		
100114458	DECATUR	GA		06/29/2023		427		7			7		434		434		
100039000	DUBLIN	CA		09/21/2019		2,814		692			692	(207)	3,299		3,529	267	230
100141143	LATROBE	PA		01/30/2024		297		(16)			(16)		281		281		
100153946	SAINT GEORGE	UT		06/05/2024		346		2			2		348		348		
100153848	SAINT GEORGE	UT		06/05/2024		346		2			2		348		348		
100141546	MONTGOMERY	AL		01/30/2024		297							297		297		
100188741	LAS VEGAS	NV		01/09/2025		39,990		1,428			1,428		41,418		41,418		
100061014	TUCSON	AZ		06/01/2021		1,049		4			4		1,053		1,053		
100060628	PHOENIX	AZ		06/01/2021		1,395		5			5		1,400		1,400		
100013901	MARYSVILLE	WA		05/25/2017		381		56			56		417		417		
100003980	PORT ST. LUCIE	FL		09/21/2016		2,627		238			238		2,865		2,865		
100111272	SHAKOPEE	MN		06/29/2023		1,587		775			775		2,362		2,362		
100165922	COLUMBUS	OH		12/26/2024		480		20			20		500		500		
100029532	CHICAGO	IL		10/26/2018		341		74			74		415		415		
100026989	NORTH CHARLESTON	SC		10/26/2018		592		60			60		652		652		
100067214	DANIA BEACH	FL		10/25/2022		560		39			39		599		599		
100024668	BREISTER	NY		09/20/2018		290		46			46		336		336		
100061058	TUSCALOOSA	AL		06/01/2021		964		4			4		968		968		
100028118	LAS VEGAS	NV		10/26/2018		505		48			48		553		553		
100111484	HOUSTON	TX		06/29/2023		316		181			181		497		497		
100114183	ATLANTA	GA		06/29/2023		660		79			79		739		739		
100011447	ELK GROVE	CA		12/23/2016		3,617		431			431		4,048		4,048		
100139011	SORRENTO	FL		12/21/2023		381		161			161		542		542		
100165916	COLUMBUS	OH		12/26/2024		575		25			25		600		600		
100024452	HAMILTON	NJ		09/20/2018		428		84			84		512		512		
100126558	SYRACUSE	UT		06/30/2023		306		(14)			(14)		292		292		
100010894	FEDLANDS	CA		12/23/2016		2,750		55			55		2,805		2,805		
100054683	LAKE WALES	FL		03/23/2021		335		2			2		337		337		
100112554	SPRINGFIELD	VA		06/29/2023		356		186			186		542		542		
100060551	LILBURN	GA		06/01/2021		1,334		5			5		1,339		1,339		
100113079	CHICAGO	IL		06/29/2023		391		179			179		570		570		
100043828	MERRITT ISLAND	FL		06/13/2020		502		88			88		590		590		
100013120	ORLANDO	FL		05/25/2017		2,940		888			888		3,828		3,828		
100033460	GALWAY	IL		06/21/2019		2,413		280			280	(78)	2,615		2,615	103	55
100113074	LOGANVILLE	GA		06/29/2023		500		211			211		711		711		
100055087	DURHAM	NC		03/23/2021		430		9			9		439		439		
100116517	TULSA	OK		07/20/2023		437		49			49		486		486		
100060900	HOUSTON	TX		06/01/2021		1,414		6			6		1,420		1,420		
100117179	BROOKTON	MA		06/29/2023		1,981		241			241		2,222		2,222		
100220704	LAS VEGAS	NV		07/16/2025		338		1			1		339		339		
100100416	PHILADELPHIA	PA		04/27/2023		548		49			49		597		597		
100025551	LAS VEGAS	NV		06/20/2018		426		65			65		491		491		
100081431	FAVETTEVILLE	NC		03/18/2022		750		31			31		781		781		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031226	DELANO	CA		03/29/2019		795		57			57		852	852			
100026291	AURORA	CO		09/20/2018		369		73			73		442	442			
100175944	PHILADELPHIA	PA		11/12/2024		317		(14)			(14)		303	303			
100032938	DUBLIN	CA		06/21/2019		(605)		154			154	(42)	(493)	492	29		956
100193780	PEMBROKE PINES	FL		02/10/2025		364		7			7		371	371			
100116656	PLAINSBORO	NJ		07/20/2023		430		38			38		468	468			
100243420	OKLAHOMA CITY	OK		09/26/2025		1 929		29			29		1 958	1 958			
100126876	HALELAH	FL		06/30/2023		233		134			134		367	367			
100030705	CLAYTON	CA		04/09/2019		1 187		139			139		1 326	1 326			
100132300	HUNTER	NY		10/13/2023		3 337		12			12		3 349	3 349			
100011889	MASTIC BEACH	NY		03/08/2017		654		131			131		785	785			
100010904	LEON GROVE	CA		12/23/2016		1 047		285			285		1 332	1 332			
100195108	SHERMAN	TX		02/24/2025		5 253		373			373		5 626	5 626			
100012057	MIAMI	FL		03/08/2017		511		17			17	(31)	528	528			
100032658	DUBLIN	CA		06/21/2019		(303)		128			128		(206)	444	11		639
100028132	ROANOKE	VA		10/26/2018		1 133		84			84		1 217	1 217			
100204578	MEMPHIS	TN		04/04/2025		425		18			18		443	443			
100024843	RIVERVIEW	FL		09/20/2018		433		56			56		489	489			
100024658	SWALL WOOD	NY		09/20/2018		1 275		286			286		1 561	1 561			
100060742	NORFOLK	MA		06/01/2021		1 204		5			5		1 209	1 209			
100113390	CHICAGO	IL		06/29/2023		351		119			119		470	470			
100012759	YUMA	AZ		05/25/2017		316		90			90		406	406			
100063089	DEPAUL SPRINGS	LA		07/01/2021		337		(3)			(3)		334	334			
100030354	WINDSOCKET	RI		12/20/2018		907		72			72		979	979			
100117016	JACKSON	TN		07/20/2023		468		67			67		535	535			
100116270	PITTSBURGH	PA		07/20/2023		449		16			16		465	465			
100139013	PLAINFIELD	NJ		12/21/2023		716		225			225		941	941			
100013700	FORT WERS	FL		05/25/2017		352		50			50		402	402			
100064044	SATSUMA	AL		07/01/2021		713		1			1		714	714			
100011818	RIVERVIEW	FL		03/08/2017		2 006		154			154		2 160	2 160			
100031705	SACRAMENTO	CA		03/29/2019		960		154			154		1 114	1 114			
100012400	BEDFORD	MA		04/28/2017		1 342		136			136		1 478	1 478			
100026324	WEST PALM BEACH	FL		10/26/2018		421		151			151		572	572			
100010784	COLUMBIA	SC		12/23/2016		843		315			315		1 158	1 158			
100012855	PRINCETON	IN		05/25/2017		464		140			140		604	604			
100043164	ZEPHYRHILLS	FL		05/28/2020		576		49			49		625	625			
100013154	LAKE WORTH	FL		05/25/2017		370		81			81		451	451			
100100865	BAKERSFIELD	CA		04/28/2023		779		23			23		802	802			
100025395	MESA	AZ		09/20/2018		296		61			61		357	357			
100061255	JACKSONVILLE	FL		06/01/2021		726		3			3		729	729			
100065529	SKOKIE	IL		07/28/2021		1 590		6			6		1 596	1 596			
100060603	MORGAN CITY	LA		06/01/2021		1 081		4			4		1 085	1 085			
100044845	FORT WORTH	TX		11/19/2020		634		30			30		664	664			
100111824	CHATHAM	CA		06/29/2023		331		157			157		488	488			
100204982	NORTH LITTLE ROCK	AR		04/04/2025		580		23			23		603	603			
100026167	HOUSTON	TX		09/20/2018		298		71			71		369	369			
100117047	GREELEY	CO		07/20/2023		437		35			35		472	472			
100127371	JEFFERSONVILLE	IN		09/08/2023		477		31			31		508	508			
100060482	HOLT	MI		06/01/2021		1 145		4			4		1 149	1 149			
100214384	MESA	AZ		06/02/2025		124 946		6 041			6 041		130 987	130 987			
100025825	CLEVELAND	NJ		09/20/2018		297		177			177		474	474			

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081437	ASHEVILLE	NC		03/18/2022		730		26			26		736	736			
100114336	MOOND	IN		06/29/2023		219		24			24		243	243			
100036861	MEATH	IL		09/21/2019		3,709		1,050			1,050	(279)	4,480	4,857	411	(33)	378
100000321	MIDDLETOWN	NJ		09/21/2016		2,161		258			258		2,419	2,419			
100186807	MIRTLE BEACH	SC		01/09/2025		12,064		491			491		12,555	12,555			
100102636	DALLAS	TX		06/07/2023		3,372		4			4		3,376	1,831			
100112662	ALTA MONTE SPRINGS	FL		06/29/2023		305		182			182		487	487		(1,945)	
100013659	WESTLAND	MI		05/25/2017		679		75			75		754	754			
100027907	MIRAMAR	FL		10/26/2018		814		58			58		872	872			
100147216	CINCINNATI	KY		03/28/2024		289		(15)			(15)		284	284			
100175921	PITTSBURGH	PA		11/12/2024		944		34			34		978	978			
100114068	HARWOOD HEIGHTS	IL		06/29/2023		293		195			195		488	488			
100012026	CARSON CITY	NV		03/08/2017		525		54			54		579	579			
100027850	LONGVIEW	WA		10/26/2018		431		51			51		482	482			
100087367	MIRTE BEACH	SC		10/25/2022		476		17			17		493	493			
100116377	JACKSONVILLE	FL		07/20/2023		435		57			57		492	492			
100145176	TRENTON	NJ		07/17/2023		343		(22)			(22)		321	321			
100140891	AURORA	CO		01/26/2024		245		2			2		247	247			
100243412	NEW PORT RICHEY	FL		09/26/2025		357		4			4		361	361			
100126482	SILVANIA	OH		06/30/2023		311		27			27		338	338			
100024532	STON	OH		09/20/2018		430		42			42		472	472			
100116153	FLORENCE	AL		07/20/2023		4,802		27			27		4,829	4,829			
100028739	POTTER	WI		10/26/2018		360		58			58		418	418			
100116949	LAKE LAND	FL		07/20/2023		387		1			1		388	388			
100012699	TOWNSHIP OF WINSLOW	NJ		05/25/2017		4,687		1,377			1,377		6,064	6,064			
100033411	MEATH	IL		06/21/2019		6,037		1,181			1,181	(204)	7,014	7,341	386	(59)	327
100011412	SAN DIEGO	CA		12/23/2016		1,253		1			1		1,254	1,254			
100119800	WOODRIDGE	NY		08/08/2023		347		(19)			(19)		328	328			
100100489	EAST STRODSBURG	PA		04/27/2023		443		6			6		449	449			
100185464	NICEVILLE	FL		12/20/2024		14,536		324			324		14,860	14,860			
100185765	TAFT	CA		12/23/2024		447		5			5		452	452			
100012708	NORTH LAS VEGAS	NV		05/25/2017		328		79			79		407	407			
100064500	OKABORO	NC		07/01/2021		467		13			13		480	480			
100013109	ALLENTOIN	PA		05/25/2017		488		138			138		626	626			
100128038	FAIRDALE	KY		09/08/2023		381		12			12		393	393			
100111332	LEVI TOWN	NY		06/29/2023		1,935		51			51		1,986	1,986			
100013380	PORT ST LUCIE	FL		05/25/2017		341		81			81		422	422			
100043074	WESTON	FL		05/28/2020		2,178		126			126		2,304	2,304			
100043644	CHICAGO	IL		06/13/2020		410		124			124		534	534			
100000461	BETHLEHEM	PA		09/21/2016		573		92			92		665	665			
100012390	ITASCA	TX		06/29/2023		696		82			82		778	778			
100028231	CAPE CORAL	FL		10/26/2018		177		436			436		613	613			
100138954	MIAMI	FL		12/21/2023		271		144			144		415	415			
100025036	COTTONWOOD	AZ		09/20/2018		564		219			219		783	783			
100081294	SWIRNA	GA		03/18/2022		1,422		65			65		1,487	1,487			
100029488	LA WRENCEVILLE	GA		10/26/2018		1,420		282			282		1,702	1,702			
100114375	SACO	ME		06/29/2023		1,335		234			234		1,769	1,769			
100028099	ORLAND HILLS	IL		10/26/2018		330		160			160		490	490			
100204554	MEMPHIS	TN		04/04/2025		380		5			5		385	385			
100010172	WINCHESTER	MA		04/28/2023		524		113			113		637	637			
100012677	JACKSONVILLE	FL		05/25/2017		344		68			68		412	412			

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	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004450	HOUA	LA		06/19/2020		351		48			48		399		399		
10006020	CHATHAM	NI		06/01/2021		922	4		4				926	926			
100010750	UPPER MERLBORO	MD		12/23/2016		954		393			393		1,347	1,347			
10017565	LUZERNE	PA		11/12/2024		294	(8)		(8)				286	286			
100043154	ABLETOWN	GA		05/28/2020		3,425		45			45		3,470	3,470			
100032935	LAOS	IL		06/21/2019		7,879		700			700	(261)	8,318	8,318	289		
100173688	DETROIT	MI		10/31/2024		325	(17)		(17)				308	308		(67)	222
100013090	MIAMI	FL		05/25/2017		314		115			115		429	429			
100126785	PORT ANGELES	WA		06/30/2023		1,439		174			174		1,613	1,613			
100060608	BEDFORD	MA		06/01/2021		1,049	4		4				1,053	1,053			
100060514	DULUTH	GA		06/01/2021		944		4			4		948	948			
100161798	TRENTON	NI		07/31/2024		289		(13)			(13)		276	276			
100173932	BARTON	FL		10/31/2024		341	(18)		(18)		(18)		323	323			
100101893	PHILADELPHIA	PA		03/31/2023		110	(3)		(3)				107	107			
100246888	JACKSONVILLE	FL		10/17/2025		329		7			7		336	336			
100100927	ROCKFORD	IL		04/28/2023		3,272		107			107		3,379	3,379			
100121196	CHICAGO	IL		06/29/2023		825		84			84		909	909			
10012396	VIRGINIA BEACH	VA		04/28/2017		634		17			17		651	651			
100060375	DUNDALK	MD		06/01/2021		1,066	4		4				1,070	1,070			
100013719	BUNKER HILL	WV		05/25/2017		899		98			98		997	997			
10012168	BROOKLYN	NY		06/29/2023		285		80			80		365	365			
100017651	MILWAUKEE	WI		04/26/2018		1,118		192			192		1,310	1,310			
10012402	HESPERIA	CA		06/29/2023		94	2		2				96	96			
100081791	FLORISSANT	CO		03/30/2022		554		11			11		565	565			
100064254	PITTSBURGH	PA		07/01/2021		1,266		43			43		1,309	1,309			
100246908	OKLAHOMA CITY	OK		10/17/2025		320		9			9		329	329			
100032134	CORONA	CA		03/29/2019		585		36			36		621	621			
100024713	TUCSON	AZ		09/20/2018		334		56			56		390	390			
100136940	AUBURN	WA		11/28/2023		16,900		34			34		16,934	16,934			
10012051	CEDAR PARK	TX		06/29/2023		273		13			13		286	286			
100127331	GADSDEN	AL		06/30/2023		324		179			179		503	503			
100013528	ARLINGTON	VA		05/25/2017		450		40			40		490	490			
100063368	SICKLERVILLE	NI		07/01/2021		862		3			3		865	865			
10019257	BENTON	LA		01/31/2025		419		10			10		429	429			
100026130	SPRING HILL	TN		09/20/2018		451		44			44		495	495			
100081004	BAKERFIELD	CA		03/18/2022		686		9			9		695	695			
100108118	SWYRNA	GA		05/24/2023		334		4			4		338	338			
100013924	WESTLAND	MI		05/25/2017		542		40			40		582	582			
10012368	MORRISON	CO		06/29/2023		501		1			1		502	502			
100235348	CORPUS CHRISTI	TX		06/29/2025		270		(13)			(13)		257	257			
100026365	STOCKTON	CA		06/26/2018		798		82			82		880	880			
100201423	MILWAUKEE	WI		03/12/2025		311		9			9		320	320			
100111399	MEMPHIS	TN		06/29/2023		271		87			87		358	358			
100181802	HOUSTON	TX		07/25/2023		316		4			4		320	320			
100031572	MODESTO	CA		03/29/2019		740		21			21		761	761			
100064291	ORLANDO	FL		07/01/2021		834		37			37		871	871			
100013359	LARGO	FL		05/25/2017		313		72			72		385	385			
100103174	CINCINNATI	KY		04/21/2023		338		(22)			(22)		316	316			
100048905	LURAY	VA		11/20/2020		317		41			41		358	358			
100033743	DUBLIN	CA		06/21/2019		(1,029)		176			176	(41)	(894)	287	32	1,149	1,181
100013263	MIAMI	FL		05/25/2017		211		58			58		269	269			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020412	CLEVELAND	OH		04/01/2025		234		(5)				(5)	229				
100031260	FRESNO	CA		03/29/2019		487		49			49		536				
100060515	WARREN	NJ		06/01/2021		911			4		4		915				
100113222	WILMINGTON	HI		06/29/2023		200		22			22		222				
100010900	BRICK	NJ		12/23/2016		1,669		346			346		2,015				
100012829	LANCASTER	CA		06/25/2017		579		842			842		1,421				
100043008	MILWAUKEE	WI		06/13/2020		473		89			89		562				
100116751	HOOVER	AL		07/20/2023		4,875		325			325		5,200				
100067168	VENICE	CA		06/02/2021		738		14			14		752				
100027894	BISCOE	NC		10/26/2018		430		41			41		471				
100000203	HOLLAND	MI		09/27/2016		1,369		122			122		1,491				
100026376	LEHIGH ACRES	FL		09/26/2018		92		482			482		574				
100031643	FRESNO	CA		03/29/2019		321		12			12		333				
100100847	LOOPOUT	IL		04/28/2023		4,296		91			91		4,387				
100064475	WINDSOR	CT		07/01/2021		287		15			15		302				
100053865	LOUISBURG	NC		03/23/2021		1,669		(220)			(220)		1,449				
100078927	TOLEBALL	TX		02/24/2022		1,145		3			3		1,148				
100031749	MESA	AZ		03/29/2019		529		64			64		593				
100114423	KANNAPOLIS	NC		06/29/2023		235		110			110		345				
100127319	HENRYVILLE	PA		06/30/2023		202		20			20		222				
100029890	ATLANTA	GA		12/20/2018		759		32			32		791				
100044831	CLATHE	KS		11/19/2020		870		104			104		974				
100114461	LATROBE	PA		06/29/2023		975		50			50		1,025				
100011684	HARTFORD	CT		03/08/2017		1,660		237			237		1,897				
100045411	CHICAGO	IL		11/25/2020		389		103			103		492				
100111461	KENOSHA	WI		06/29/2023		286		189			189		475				
100116202	DELTONA	FL		07/20/2023		482		100			100		582				
100081017	OAKLAND	CA		03/18/2022		984		31			31		1,015				
100025770	MAYWOOD	CA		09/20/2018		796		56			56		852				
100029903	PHOENIX	AZ		10/26/2018		289		60			60		349				
100000414	LA PINE	OR		09/27/2016		795		1			1		796				
100032129	ANTIOCH	CA		03/29/2019		708		58			58		766				
100077694	GERMANTOWN	MD		01/03/2022		234		(5)			(5)		229				
100154867	JACKSONVILLE	FL		07/19/2024		389		21			21		410				
100112812	HAYWARD	CA		06/29/2023		4,793		218			218		5,011				
100111916	CHICAGO	IL		06/29/2023		1,484		95			95		1,579				
100031281	BAKERSFIELD	CA		03/29/2019		419		56			56		475				
100031684	PHOENIX	AZ		03/29/2019		368		55			55		423				
100117215	CALHOUN	GA		07/20/2023		468		(27)			(27)		441				
100176003	KANSAS CITY	MO		11/14/2024		371		10			10		381				
100061901	MARIETTA	LA		06/01/2021		800		3			3		803				
100113481	WATERBURY	CT		06/29/2023		417		343			343		760				
100061234	COLLINGSVILLE	CT		06/01/2021		517		2			2		519				
100112841	CARPENTERSVILLE	IL		06/29/2023		396		63			63		449				
100032122	OWASO	CA		03/29/2019		3,101		47			47		3,148				
100028544	LANSING	MI		10/26/2018		2,299		106			106		2,405				
100112171	ORLANDO	FL		06/29/2023		301		84			84		385				
100128012	OAK RIDGE	NJ		09/08/2023		449		20			20		469				
100112034	CEDAR RAPIDS	IA		06/29/2023		377		181			181		558				
100060420	WINTHROP	WA		06/01/2021		740		3			3		743				
100025150	BRACENTON	FL		09/20/2018		538		135			135		673				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10012663	DISTRICT HEIGHTS	MO		06/25/2017		311		81			81		392	392			
100031802	PEMBROKE PINES	FL		03/29/2019		5,280		126			126		5,406	5,406			
100164393	PHOENIX	AZ		06/21/2024		35,982		2,154			2,154		38,136	38,136			
100116022	NASHVILLE	TN		07/20/2023		373		3			3		376	376			
100025555	LILBURN	GA		09/20/2018		439		48			48		487	487			
100111707	OSAGE BEACH	MO		06/29/2023		311		164			164		475	475			
100112062	GALLATIN	TN		03/08/2017		391		9			9		400	400			
100111905	TELFORD	PA		06/29/2023		281		89			89		370	370			
100111545	MEIRPHIS	TN		06/29/2023		257		19			19		276	276			
100026150	BOCA RATON	FL		09/20/2018		350		106			106		456	456			
100081049	MCDOUGHL	GA		03/18/2022		734		21			21		755	755			
100032001	VISTA	CA		03/29/2019		2,281		25			25		2,306	2,306			
100112327	COTTAGE GROVE	IN		06/29/2023		203		14			14		217	217			
100025559	CHICAGO HEIGHTS	IL		09/20/2018		381		101			101		482	482			
100113829	KANSAS CITY	MO		06/29/2023		2,996		155			155		3,151	3,151			
100026397	KISSIMEE	FL		09/26/2018		447		233			233		680	680			
100011901	ORLANDO	FL		03/08/2017		786		104			104		890	890			
100028869	GALLOWAY	OH		10/26/2018		202		157			157		359	359			
100077193	FORT WORTH	TX		01/03/2022		454		(17)			(17)		437	437			
100100906	KAWAKEE	IL		04/28/2023		585		54			54		639	639			
100113058	FORT LAUDERDALE	FL		06/29/2023		161		106			106		267	267			
100010710	YORK	SC		12/23/2016		480		46			46		526	526			
100078959	MOBILE	AL		02/24/2022		689		1			1		690	690			
100117332	PALMDALE	CA		07/20/2023		571		119			119		690	690			
100113102	JONESBORO	GA		06/29/2023		108		124			124		232	232			
100031938	EAST ORANGE	NJ		03/29/2019		715		86			86		803	803			
100078951	ARNOLD	CA		02/24/2022		662		2			2		664	664			
100101515	BATOWN	TX		04/26/2023		485		12			12		497	497			
100024736	TUSSON	AZ		09/20/2018		388		110			110		498	498			
100031341	ELGIN	IL		03/29/2019		281		80			80		361	361			
100028559	FRESNO	CA		10/26/2018		469		82			82		551	551			
100114101	WEST ALLIS	WI		06/29/2023		342		90			90		432	432			
100112476	CHINO VALLEY	AZ		06/29/2023		3,059		207			207		3,266	3,266			
100113283	WALLINGFORD	CT		06/29/2023		424		245			245		669	669			
100061015	BATOWN	TX		06/01/2021		979		4			4		983	983			
100114027	ORLAND PARK	IL		06/29/2023		196		30			30		226	226			
100081033	INDIANA	PA		03/18/2022		446		13			13		459	459			
100113789	PINE BUSH	NY		06/29/2023		340		28			28		368	368			
100030583	NEW BALTIMORE	MI		12/20/2018		2,811		15			15		2,826	2,826			
100045097	FORT WORTH	TX		11/19/2020		882		58			58		940	940			
100031180	DELRAY BEACH	FL		03/29/2019		720		51			51		771	771			
100030154	ORLANDO	FL		12/20/2018		978		182			182		1,160	1,160			
100066818	NORTH HAVEN	CT		08/02/2021		779							779	779			
100218237	ORLANDO	FL		06/26/2025		297		1			1		298	298			
100031404	FRESNO	CA		03/29/2019		457		133			133		590	590			
100113010	FOREST PARK	IL		06/29/2023		291		201			201		492	492			
100030575	GLEN GARDNER	NJ		12/20/2018		912		84			84		996	996			
100030103	HEBRON	WI		12/20/2018		2,187		84			84		2,271	2,271			
100030556	SACRAMENTO	CA		12/20/2018		2,365		49			49		2,414	2,414			
100030539	WALDORF	MD		12/20/2018		2,295		90			90		2,385	2,385			
100030404	ATLANTA	GA		12/20/2018		895		62			62		958	958			

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100028470	MIAMI	FL		10/26/2018		679	138				138		817	817			
100136361	CALBASH	NC		11/20/2023		2,128		187			187		2,315	2,315			
100010928	AMTIDCH	CA		12/23/2016		885	62	62				62	947	947			
100138179	ROEDRS	AR		12/14/2023		1,823	10	10			10		1,833	1,833			
100032136	PITTSBURG	CA		03/29/2019		742		86			86		828	828			
100031792	STOCKTON	CA		03/29/2019		1,779		69			69		1,848	1,848			
100115186	TRENTON	NJ		07/17/2023		337		(16)			(16)		321	321			
100113008	ANNAPOLIS	MD		06/29/2023		1,824		101			101		1,925	1,925			
100010976	GREYNA	LA		12/23/2016		446		39			39		485	485			
100081029	FORNEY	TX		03/18/2022		744		51			51		795	795			
100012392	HONESTAD	FL		04/28/2017		356		117			117		473	473			
100061094	CHARLOTTE	NC		06/01/2021		961		4			4		965	965			
100114140	VALES	WI		06/29/2023		1,894		276			276		2,170	2,170			
100111845	RICHMOND	TX		06/29/2023		1,029		40			40		1,069	1,069			
100201408	BALTIMORE	MD		03/12/2025		333		9			9		342	342			
100043975	ELLWOOD CITY	PA		06/19/2020		2,502		56			56		2,558	2,558			
100116286	MIAMI	FL		07/20/2023		522		48			48		570	570			
100025521	MARGATE	NJ		09/20/2018		1,435		37			37		1,472	1,472			
100117108	LOS ANGELES	CA		07/20/2023		421		104			104		525	525			
100013556	PHOENIX	AZ		05/25/2017		393		54			54		447	447			
100148422	STATESVILLE	NC		04/12/2024		3,264		11			11		3,275	3,275			
100010794	MIAMI	FL		12/23/2016		505		81			81		586	586			
100202151	LINTON	IN		03/18/2025		311		5			5		316	316			
100081206	DURHAM	NC		03/18/2022		706		30			30		736	736			
100061048	SAVANNAH	GA		06/01/2021		943		4			4		947	947			
100064607	NEIPIORT	RI		07/01/2021		936		40			40		976	976			
100060697	SYLACALUGA	AL		06/01/2021		596		2			2		598	598			
100014289	HAUPTON	NH		09/27/2017		860		149			149		1,009	1,009			
100193246	PARMA	OH		02/10/2025		471		5			5		476	476			
100111989	NORRISTOWN	PA		06/29/2023		332		73			73		405	405			
100054009	AUBURN	IA		03/23/2021		394		71			71		465	465			
100171788	CLERHATER	FL		07/20/2023		396		3			3		399	399			
100110520	CHULA VISTA	CA		06/30/2023		771		809			809		78,007	78,007			
100028540	HIALEAH	FL		10/26/2018		417		97			97		514	514			
100116189	SACRAMENTO	CA		07/20/2023		362		79			79		441	441			
100012030	BRACENTON	FL		03/08/2017		1,270		268			268		1,538	1,538			
100111574	COVINGTON	GA		06/29/2023		280		146			146		426	426			
100216370	ADAMSVILLE	AL		06/20/2025		314		4			4		318	318			
100112563	RANDALLSTOWN	MD		06/29/2023		2,587		166			166		2,753	2,753			
100029534	PLAINFIELD	NJ		10/26/2018		1,954		234			234		2,188	2,188			
100112225	WILLINGBORO	NJ		06/29/2023		221		94			94		315	315			
100111887	JEFFERSON	GA		06/29/2023		263		13			13		276	276			
100043253	QUEENS VILLAGE	NY		08/13/2020		(136)							(136)	(136)			
100000459	SELMA	CA		09/27/2016		396		63			63		429	429			
100204966	JACKSONVILLE	FL		04/04/2025		565		22			22		587	587			
100029497	MIRAMAR	FL		10/26/2018		433		2,767			2,767		3,200	3,200			
100031220	CRANSTON	RI		03/29/2019		691		78			78		769	769			
100114516	CHESAPEAKE	VA		06/29/2023		378		17			17		395	395			
100078798	LYNN	MA		02/24/2022		660		12			12		672	672			
100067045	BELLMAR	NJ		06/02/2021		625		16			16		641	641			
100028442	LAND O LAKES	FL		10/26/2018		443		52			52		495	495			

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10003739	COLUMBUS	OH		03/23/2021		1,050		.48			.48		1,038		1,038		
100028150	MORFEE	NY		10/26/2018		337		.65			.65		.402		.402		
100128005	MEIRHIS	TN		06/08/2023		499		.9			.9		.508		.508		
100064227	OCFEE	FL		07/01/2021		1,000		.40			.40		1,040		1,040		
100078988	OCALA	FL		02/24/2022		688		.4			.4		.692		.692		
100026241	BURBANK	CA		06/20/2018		291		.100			.100		.391		.391		
100101139	ALLENTOIN	PA		04/28/2023		508		.103			.103		.611		.611		
100061468	ARLINGTON	VA		06/01/2021		686		.3			.3		.689		.689		
100013171	THIRTYNINE PALMS	CA		05/25/2017		.381		.85			.85		.466		.466		
100127189	WOODLAND HILLS	CA		06/30/2023		3,986		.277			.277		4,263		4,263		
100061078	MORRISVILLE	NC		06/01/2021		982		.4			.4		.986		.986		
100111330	DECATUR	GA		06/29/2023		.415		.98			.98		.513		.513		
100048652	CHICAGO RIDGE	IL		11/20/2020		.386		.69			.69		.465		.465		
100043123	SALEM	OR		05/28/2020		1,992		.46			.46		2,038		2,038		
100011993	MOUNT AIRY	MO		03/08/2017		2,850		.171			.171		3,021		3,021		
100111905	MIAMI	FL		06/29/2023		.341		.186			.186		.527		.527		
100190310	READING CENTER	NY		01/22/2025		295		(.11)			(.11)		.284		.284		
100063815	ALBUQUERQUE	NM		07/01/2021		500		.4			.4		.504		.504		
100112180	JACKSONVILLE	FL		06/29/2023		.291		.77			.77		.368		.368		
100043086	LAKEPORT	CA		05/28/2020		894		.28			.28		.922		.922		
100047105	CHICAGO	IL		11/20/2020		.492		.131			.131		.623		.623		
100117005	PHOENIX	AZ		07/20/2023		.421		.67			.67		.488		.488		
100060756	KENT	WA		06/01/2021		1,358		.5			.5		1,363		1,363		
100031502	FRESNO	CA		03/29/2019		.448		.170			.170		.618		.618		
100012155	MOORENO VALLEY	CA		03/08/2017		.586		.54			.54		.640		.640		
100154838	LULLING	LA		07/19/2024		.343		.4			.4		.347		.347		
100024470	DETROIT	MI		09/20/2018		.268		.115			.115		.383		.383		
100117362	KATY	TX		07/20/2023		1,385		.350			.350		1,735		1,735		
100102359	DALLAS	TX		06/07/2023		.379		.6			.6		.385		.385		
100198949	LINCOLN	NE		02/28/2025		.335		.1			.1		.336		.336		
100139511	COLUMBUS	OH		12/28/2023		.314		.9			.9		.323		.323		
100025139	KISSIMEE	FL		09/20/2018		.511		.48			.48		.559		.559		
100133125	CHICAGO	IL		11/29/2023		3,857		.39			.39		3,896		3,896		
100062158	GUSTON	KY		07/01/2021		.756		.5			.5		.761		.761		
100103205	PHILADELPHIA	PA		04/21/2023		.106		(.2)			(.2)		.104		.104		
100141867	LINCOLN	NE		01/30/2024		.322							.322		.322		
100061410	BETTENDORF	IA		06/01/2021		.645		.2			.2		.647		.647		
100026043	LAKE WORTH	FL		09/20/2018		.259		.76			.76		.335		.335		
100100776	FORT LAUDERDALE	FL		04/28/2023		1,227		.26			.26		1,253		1,253		
10014281	VISALIA	CA		06/29/2023		.307		.20			.20		.327		.327		
100027909	CHARLOTTE	NC		10/26/2018		.285		.55			.55		.340		.340		
100127286	RICHMOND	TX		06/30/2023		.295		.168			.168		.463		.463		
100047441	MIAMI	FL		11/20/2020		.764		(.49)			(.49)		.715		.715		
100029111	PINE BLUFF	AR		10/26/2018		.140		.194			.194		.334		.334		
100012245	NEPHI	UT		04/28/2017		.380		.96			.96		.476		.476		
100135776	MONTICELLO	NY		11/10/2023		.329		.7			.7		.336		.336		
100064555	INDEPENDENCE	MO		07/01/2021		1,550		.37			.37		1,587		1,587		
100112239	SPRING	TX		06/29/2023		.198		.1			.1		.199		.199		
100170988	LAND O LAKES	FL		10/08/2024		.51,746		.505			.505		52,251		52,251		
100114362	SOUTH GIBSON	PA		06/29/2023		.386		.232			.232		.618		.618		
100202044	GARY	IN		03/18/2025		.300		.5			.5		.305		.305		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025084	CHARLOTTE	NC		08/20/2018		436		61			61		557	557			
100115174	TRENTON	NJ		07/17/2023		342		(19)			(19)		323	323			
100103846	PHILADELPHIA	PA		06/10/2023		319		(15)			(15)		304	304			
100136771	LINENWOLD	NJ		11/21/2023		252		(7)			(7)		245	245			
100082417	AUSTON	CT		07/01/2021		1,005		1			1		1,006	1,006			
100044716	WEST PARK	FL		11/19/2020		389		33			33		422	422			
100138888	BETHEL	ME		12/21/2023		313		154			154		467	467			
100031616	AMITYVILLE	NY		03/29/2019		4,527		91			91		4,618	4,618			
100111265	PARK RIDGE	NJ		06/29/2023		298		119			119		417	417			
100031974	SAN BERNARDINO	CA		03/29/2019		2,401		65			65		2,466	2,466			
100031700	NORTH PORT	FL		03/29/2019		2,269		44			44		2,313	2,313			
100114422	SARASOTA	FL		12/23/2016		2,622		143			143		2,765	2,765			
100033833	DONEGAL	IL		06/21/2019		2,565		178			178	(83)	2,660	2,716	104	(48)	56
100113380	PINELLAS PARK	FL		06/29/2023		304		167			167		471	471			
100031991	CAPE CORAL	FL		03/29/2019		695		21			21		716	716			
100141881	COLUMBUS	OH		01/30/2024		141		2			2		143	143			
100117748	MIAMI	FL		07/20/2023		345		19			19		364	364			
100114532	NEIBURG	NY		06/29/2023		316		56			56		372	372			
100111557	DOUGLASVILLE	GA		06/29/2023		293		117			117		410	410			
100024866	PORT SAINT LUCIE	FL		09/20/2018		306		60			60		366	366			
100064256	WINTER HAVEN	FL		07/01/2021		920		33			33		953	953			
100024857	LUCERNE	CA		09/20/2018		567		89			89		656	656			
100061044	BELCAMP	MD		06/01/2021		949		4			4		953	953			
100204989	MEIRHIS	TN		04/04/2025		397		7			7		404	404			
100026403	WEST BLOOMFIELD	MI		09/26/2018		1,861		134			134		1,995	1,995			
100113893	WESLEY CHAPEL	FL		05/25/2017		378		46			46		424	424			
100025751	VALLEY	AL		09/20/2018		360		102			102		462	462			
100030643	COLORADO SPRINGS	CO		04/09/2019		1,737		280			280		2,017	2,017			
100000455	CHESAPEAKE	VA		09/27/2016		658		49			49		707	707			
100025584	TUCSON	AZ		09/20/2018		478		71			71		549	549			
100029676	BOISE	ID		10/26/2018		528		58			58		586	586			
100026303	PHOENIX	AZ		09/20/2018		480		99			99		579	579			
100126814	NEWARK	NJ		06/30/2023		371		139			139		510	510			
100112327	TAMPA	FL		05/25/2017		1,341		530			530		1,871	1,871			
100031650	HOLLYWOOD	FL		03/29/2019		1,386		40			40		1,426	1,426			
100029599	CLARKSVILLE	TN		10/26/2018		569		11			11		580	580			
100048494	TAMPA	FL		11/20/2020		468		44			44		512	512			
100061261	MARNE	MI		06/01/2021		998		4			4		1,002	1,002			
100043026	SPRINGFIELD	VA		05/28/2020		487		23			23		510	510			
100182096	SUMNERVILLE	SC		12/12/2024		3,176		72			72		3,248	3,248			
100112100	COLUMBIANA	OH		06/29/2023		265		139			139		404	404			
100025739	BATON ROUGE	LA		09/20/2018		320		52			52		372	372			
100063168	CLAYTON	CA		07/01/2021		786		2			2		788	788			
100128032	ANTIOCH	CA		09/08/2023		2,646		90			90		2,736	2,736			
100025064	RIVERDALE	UT		09/20/2018		1,020		168			168		1,188	1,188			
100060555	CHARLOTTE	NC		06/01/2021		1,032		4			4		1,036	1,036			
100025051	BOLINGBROOK	IL		09/20/2018		237		110			110		347	347			
100081524	EL PASO	TX		03/18/2022		1,137		29			29		1,166	1,166			
100032060	SAN DIEGO	CA		03/29/2019		1,004		12			12		1,016	1,016			
100113672	CAPON BRIDGE	WV		06/29/2023		1,418		285			285		1,703	1,703			
100031942	PEMBROKE PINES	FL		03/29/2019		395		100			100		495	495			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100023012	DELAND	CA		10/26/2018		329		69			69		338	338			
100032008	OCEANSIDE	CA		03/29/2019		586		60			60		646	646			
100014562	ONTARIO	CA		06/21/2017		2,477		67			67		2,544	2,544			
100148690	BALTIMORE	MD		04/16/2024		385		(29)			(29)		356	356			
100038564	MEATH	IRL		09/27/2019		5,028		945			945	(372)	5,601	6,008	445	(38)	407
100128006	CHICAGO	IL		06/30/2023		401		271			271		672	672			
100034613	CORK	IRL		06/21/2019		2,698		401			401	(99)	3,200	3,397	242	(44)	198
100011710	PETERSBURG	AK		03/08/2017		799		160			160		959	959			
100012506	LAKE WORTH	FL		04/28/2017		2,135		195			195		2,330	2,330			
100111531	DECATUR	GA		06/29/2023		592		197			197		789	789			
100028502	LOGANVILLE	GA		10/26/2018		1,103		66			66		1,169	1,169			
100028525	ANSANIA	CT		10/26/2018		392		82			82		474	474			
10012847	SUMPTER TOWNSHIP	MI		05/25/2017		484		100			100		584	584			
100193373	BAYONE	NJ		02/10/2025		534		6			6		540	540			
100112273	HOLLYWOOD	FL		06/29/2023		496		103			103		599	599			
100139407	TEXARKANA	TX		12/28/2023		283		(11)			(11)		272	272			
100048900	LAKELAND	FL		11/20/2020		267		116			116		383	383			
100197996	NORTH LAUDERDALE	FL		06/08/2023		548		(25)			(25)		523	523			
100117059	BRICK	NJ		07/20/2023		436		56			56		492	492			
100013043	MERIDIAN	ID		05/25/2017		372		152			152		524	524			
100029439	PRICE	UT		10/26/2018		2,101		97			97		2,198	2,198			
100112032	MILWAUKEE	WI		06/29/2023		306		148			148		454	454			
100086044	DETROIT	MI		08/24/2022		99		(1)			(1)		98	98			
100013172	BAKERSFIELD (AREA)	CA		05/25/2017		386		31			31		417	417			
100012634	ROMEVILLE	IL		05/25/2017		408		104			104		512	512			
100013175	AMELIA COURT HOUSE	VA		10/06/2023		9,899		60			60		9,959	9,959			
100025268	JERSEY CITY	NJ		09/20/2018		1,621		107			107		1,728	1,728			
100151774	COLUMBUS	OH		05/10/2024		332		6			6		338	338			
100044649	BOTHELL	WA		11/19/2020		2,320		51			51		2,371	2,371			
100113259	ELKTON	MD		06/29/2023		134		121			121		255	255			
100067035	FORT WORTH	TX		08/02/2021		806							806	806			
10011079	COLUMBIA	OH		06/29/2023		275		91			91		366	366			
100028734	PALM BAY	FL		10/26/2018		245		95			95		340	340			
100113000	MIAMI GARDENS	FL		06/29/2023		1,772		21			21		1,793	1,793			
100025906	SILVER SPRING	MD		09/20/2018		157		2,967			2,967		3,124	3,124			
100161765	BRIDGETON	NJ		07/31/2024		304		(12)			(12)		292	292			
100060518	HAUPTON	NH		06/01/2021		343		1			1		344	344			
100060736	BATON ROUGE	LA		06/01/2021		892		3			3		695	695			
100028135	PHOENIX	AZ		10/26/2018		331		56			56		387	387			
100112896	SIXLERVILLE	NJ		06/29/2023		309		153			153		462	462			
100200072	NEW PORT RICHEY	FL		03/06/2025		1,800		8			8		1,808	1,808			
100029006	CANTON	OH		10/26/2018		393		67			67		460	460			
100030007	CHARLOTTE	NC		12/20/2018		833		47			47		880	880			
100024578	GREENBACHES	FL		09/20/2018		291		89			89		380	380			
100202033	MUHAMMALL	PA		03/18/2025		281		3			3		284	284			
100043470	MILWAUKEE	WI		08/13/2020		387		34			34		421	421			
100064141	COUNTRY CLUB	MO		07/01/2021		1,436		40			40		1,476	1,476			
100128443	SPRINGFIELD	VA		09/08/2023		1,689		54			54		1,743	1,743			
100026103	ORLANDO	FL		09/20/2018		693		116			116		809	809			
100100877	HOUSTON	TX		04/28/2023		2,405		46			46		2,451	2,451			
100026513	HOLLYWOOD	FL		09/20/2018		657		75			75		732	732			

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10012690	NEW ORLEANS	LA		06/30/2023		297		101			101		398	398			
100031872	SACRAMENTO	CA		03/29/2019		624		29			29		653	653			
100013371	KISSIMEE	FL		06/25/2017		301		88			88		389	389			
100117337	ORLANDO	FL		07/20/2023		458		99			99		557	557			
100136009	COLUMBUS	OH		11/16/2023		296		2			2		298	298			
100029986	MIDERSVILLE	MD		12/20/2018		815		64			64		879	879			
100138660	MILLEVILLE	NJ		12/21/2023		422		41			41		463	463			
100181597	DOUGLAS	MI		12/09/2024		307		(11)			(11)		296	296			
100043018	DELRAY BEACH	FL		05/28/2020		818							818	818			
100024437	ROCHELLE	VA		09/20/2018		329							628	628			
100030750	SIMPSONVILLE	SC		04/09/2019		945		117			117		1,062	1,062			
100080980	BALTIMORE	MD		03/18/2022		668		26			26		694	694			
100080984	BALTIMORE	MD		03/18/2022		668		26			26		694	694			
100111839	JONESBORO	GA		06/29/2023		58		18			18		76	76			
100081235	OKLAHOMA CITY	OK		03/18/2022		649		15			15		664	664			
100127344	EAST HAVEN	CT		06/30/2023		342		18			18		360	360			
100011900	DILLSBURG	PA		03/08/2017		4,269		109			109		4,378	4,378			
100014463	WINNER	GA		09/27/2017		1,646		55			55		1,701	1,701			
100026105	PORT WENTWORTH	GA		09/20/2018		465		54			54		519	519			
100081542	OKLAHOMA CITY	OK		03/18/2022		656		20			20		676	676			
100013194	CHICAGO	IL		05/25/2017		634		129			129		763	763			
100013657	AVONDALE	AZ		06/25/2017		519		47			47		566	566			
100112937	HOLMARD	CO		06/29/2023		727		11			11		738	738			
100028012	DES PLAINES	IL		10/26/2018		106		227			227		333	333			
100243720	INDIANAPOLIS	IL		09/29/2025		286							286	286			
100031921	CHICAGO	IL		03/29/2019		943		92			92		1,035	1,035			
100012414	ADAMS	MI		04/28/2017		511		111			111		622	622			
100025710	HAWMOND	LA		09/20/2018		403		94			94		497	497			
100028145	COLUMBIA HEIGHTS	MN		10/26/2018		591		73			73		664	664			
100112996	HOFFMAN ESTATES	IL		06/29/2023		1,214		316			316		1,530	1,530			
100067282	CRANE	TX		06/02/2021		883		18			18		901	901			
100044953	SAINT CHARLES	IL		11/19/2020		495		3			3		498	498			
100081433	PEAFF TOWN	NC		03/18/2022		679		21			21		700	700			
100111797	BRIEFIELD	AL		06/29/2023		1,094		60			60		1,154	1,154			
100141104	MARCUS HOOK	PA		07/30/2024		272		(12)			(12)		260	260			
100026277	MODDOUGH	GA		09/20/2018		1,005		64			64		1,069	1,069			
100101793	PHILADELPHIA	PA		03/31/2023		96		(2)			(2)		94	94			
100161891	LAS VEGAS	NV		07/31/2024		308		5			5		313	313			
100188917	FORT WORTH	TX		07/09/2025		3,911		130			130		4,041	4,041			
100100366	ROCKFORD	IL		04/27/2023		737		35			35		772	772			
100031682	EL CENTRO	CA		03/29/2019		343		4			4		347	347			
100229303	SKOWHEGAN	ME		06/14/2025		286		3			3		289	289			
100012845	FOULMEREVILLE	MI		05/25/2017		407		108			108		515	515			
100112801	DANVILLE	CA		06/29/2023		969		239			239		808	808			
100113406	HIALEAH	FL		06/29/2023		235		140			140		375	375			
100112426	COATESVILLE	IN		06/29/2023		309		78			78		387	387			
100043647	LEONARDO	NJ		06/13/2020		354		5			5		359	359			
100025016	NORTH BERGEN	NJ		09/20/2018		328		63			63		391	391			
100038586	TIPPERARY	IRL		09/27/2019		1,081		375			375	(97)	1,359	1,359	114	116	230
100112509	DOIMS	IL		06/29/2023		551		187			187		738	738			
100060679	KATY	TX		06/01/2021		1,261		5			5		1,266	1,266			

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026319	TUSCON	AZ		09/20/2018		312	74				74		386		386		
100028089	BUCKEYE	AZ		10/26/2018		1,395	52				52		1,647		1,647		
100128034	MONTGOMERY	AL		09/08/2023		392			15		15		407		407		
100091984	MARPERO	LA		02/22/2023		3,220	19				19		3,239		3,239		
100055290	SUNNYSIDE	IA		03/23/2021		253		(32)			(32)		221		221		
100061642	PORT NECHES	TX		07/01/2021		207		(4)			(4)		203		203		
100043336	CAMERON	MT		06/13/2020		852			16		16		868		868		
100114170	HOWARD CITY	MI		06/29/2023		387			64		64		451		451		
100079634	PASCO	WA		04/25/2022		2,720			22		22		2,742		2,742		
100132366	MEMPHIS	TN		11/03/2023		300			12		12		312		312		
100129861	HOUSTON	TX		09/27/2023		288		(13)			(13)		275		275		
100012003	TOLEDO	OH		03/08/2017		354		38			38		392		392		
100110881	PL YOUTH MEETING	PA		06/29/2023		271		35			35		306		306		
100060932	ALBANY	CA		06/01/2021		952		4			4		956		956		
100100351	STRONGSVILLE	OH		04/27/2023		945		28			28		973		973		
100028046	HALEDON	NJ		10/26/2018		840		229			229		1,069		1,069		
100165287	BIRMINGHAM	AL		08/29/2024		443		7			7		450		450		
100112518	SHIRLEY	NY		06/29/2023		1,084		195			195		1,279		1,279		
100000514	PHOENIX	AZ		09/21/2016		5,235		189			189		5,424		5,424		
100029155	MIAMI	FL		10/26/2018		1,728		80			80		1,808		1,808		
100127174	FAIRBURN	GA		08/30/2023		5,153		195			195		5,348		5,348		
100013360	BAKERSFIELD	CA		05/25/2017		272		81			81		353		353		
100044043	ROBERT PARK	CA		08/19/2020		1,303		210			210		1,513		1,513		
100027792	CIRCLE PINES	MINN		10/26/2018		312		63			63		375		375		
100126863	LAKE WALES	FL		06/30/2023		1,145		100			100		1,245		1,245		
100126818	DAPHNE	AL		08/30/2023		622		133			133		755		755		
100108391	BRIDGETON	NJ		05/25/2023		296		(13)			(13)		283		283		
100116674	CALERA	AL		07/20/2023		512		133			133		645		645		
100030106	NORTH PLAINFIELD	NJ		12/20/2018		945		140			140		1,085		1,085		
100111893	BESSEMER	AL		06/29/2023		372		122			122		494		494		
100012165	EVERSON	WA		03/08/2017		852		75			75		927		927		
100060887	SPRING	TX		06/01/2021		981		4			4		985		985		
100112481	GLENDALE HEIGHTS	IL		06/29/2023		498		161			161		659		659		
100202041	MEMPHIS	TN		03/18/2025		286							286		286		
100081067	GREENSBORO	NC		03/18/2022		693		12			12		705		705		
100095922	VISTA	CA		03/28/2023		22,177		15			15		22,192		22,192		
100131686	LOUISVILLE	KY		10/06/2023		404		24			24		428		428		
100026832	HANDOVER PARK	IL		08/26/2018		1,482		153			153		1,635		1,635		
100061915	ROCHESTER	NH		07/01/2021		702		2			2		704		704		
100025033	ELGIN	IL		09/20/2018		316		57			57		373		373		
100171042	SPRINGFIELD	VA		07/20/2023		442		66			66		508		508		
100012771	LAS VEGAS	NV		05/25/2017		464		157			157		621		621		
10011825	CHICAGO HEIGHTS	IL		06/29/2023		284		126			126		410		410		
100011860	CHICAGO	IL		03/08/2017		888		94			94		982		982		
100046338	VINELAND	NJ		11/25/2020		363		49			49		412		412		
100011914	JACKSONVILLE	FL		03/08/2017		499		80			80		579		579		
100111485	WINDSOR LOCKS	CT		06/29/2023		234		88			88		322		322		
100112284	KING CITY	OR		06/29/2023		443		28			28		471		471		
100067260	HANDOVER	MD		08/02/2021		517		11			11		528		528		
100175639	MUMFALL	PA		11/12/2024		320		5			5		325		325		
100061197	COLLINGSVILLE	CT		06/01/2021		1,332		5			5		1,337		1,337		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100028193	SARASOTA	FL		10/26/2018		1,719		262			262		1,981	1,981			
100114166	SANTEE	CA		06/29/2023		210		130			130		340	340			
100054533	BATESBURG	SC		03/23/2021		746	7		7		7		753	753			
100014351	VIRGINIA BEACH	VA		09/21/2017		1,425		31			31		1,456	1,456			
100028539	COVINGTON	GA		10/26/2018		272		99			99		371	371			
100014865	AVON PARK	FL		11/21/2017		319		314			314		633	633			
100117003	MEMPHIS	TN		07/20/2023		423		63			63		486	486			
100081443	MORRISTOWN	NJ		03/18/2022		636		16			16		652	652			
100024707	SEMINOLE	FL		09/20/2018		314		70			70		384	384			
100031295	CORNING	CA		03/29/2019		605	4		4		4		609	609			
100026091	PHOENIX	AZ		09/20/2018		878		168			168		1,046	1,046			
100026145	BLUFFTON	SC		09/20/2018		438	48		48		48		486	486			
100100123	WEST HAVEN	CT		03/28/2023		337	5		5		5		342	342			
100013113	ARNOLD	CA		05/25/2017		454		76			76		530	530			
100126760	TOLEDO	OH		06/30/2023		205		115			115		320	320			
100024591	SUPRISE	AZ		09/20/2018		467		49			49		516	516			
100111796	MILWAUKEE	WI		06/29/2023		224		156			156		380	380			
100044275	FLORISSANT	CO		06/19/2020		1,486	124		124		124		1,610	1,610			
100193981	NEW CASTLE	WI		12/28/2023		274	(11)		(11)		(11)		263	263			
100116525	MENOMONEE	CA		07/20/2023		403		35			35		438	438			
100031971	NEVADA CITY	CA		03/29/2019		1,612	36		36		36		1,648	1,648			
100012177	FAIRFAX	CA		03/08/2017		2,984		17			17		3,001	3,001			
100063739	CLAY	MI		07/01/2021		718							718	718			
100054560	SALER	OR		03/23/2021		388	(24)		(24)		(24)		364	364			
100044067	RIALTO	CA		06/19/2020		2,141		3			3		2,144	2,144			
100127299	EAST HARTFORD	CT		06/30/2023		290		169			169		459	459			
100113063	COVINGTON	GA		06/29/2023		556		236			236		792	792			
100117370	LOS ANGELES	CA		07/20/2023		166		21			21		187	187			
100013088	NORTH LAS VEGAS	NV		05/25/2017		565		71			71		656	656			
100060490	CORPUS CHRISTI	TX		06/01/2021		786	3		3		3		789	789			
100112668	MILWAUKEE	WI		06/29/2023		29		38			38		67	67			
100111174	ELKTON	MD		06/29/2023		392		104			104		496	496			
100087765	PHILADELPHIA	PA		11/17/2022		71	(6)		(6)		(6)		65	65			
100045756	BROOKLYN	NY		11/25/2020		2,133		11			11		2,144	2,144			
100111955	LITHONIA	GA		06/29/2023		239		153			153		392	392			
100030410	PHOENIX	AZ		12/20/2018		484		114			114		598	598			
100061480	CORPUS CHRISTI	TX		06/01/2021		775		3			3		778	778			
100028553	PHOENIX	AZ		09/26/2018		492		57			57		549	549			
100110096	LAUDERHILL	FL		01/21/2017		396		28			28		424	424			
100066673	WICHITA	KS		06/02/2021		(243)							(243)	(243)			
100067160	SAGINAW	TX		06/02/2021		647		10			10		657	657			
100153967	COLUMBUS	OH		06/05/2024		1,672		36			36		1,708	1,708			
100014388	MORTON	PA		09/21/2017		501		40			40		541	541			
100028022	MIAMI	FL		10/26/2018		392		189			189		581	581			
100013766	ROCKERS	AR		05/25/2017		430		64			64		494	494			
100112536	MENTOR	OH		06/29/2023		259		51			51		310	310			
100111331	TUSCON	AZ		06/29/2023		198		102			102		300	300			
100111569	AUSTELL	GA		06/29/2023		322		151			151		473	473			
100045779	SYLACAUGA	AL		11/25/2020		563		219			219		782	782			
100031692	FRESNO	CA		03/29/2019		489		51			51		540	540			
100100869	PASADENA	CA		04/28/2023		2,295		19			19		2,314	2,314			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019873	GARY	IN		02/28/2025		248		(9)			(9)		239		239		
100031620	DELTONA	FL		03/29/2019		369		70			70		439		439		
100114476	BALTIMORE	MD		06/29/2023		433		173			173		606		606		
100138563	DADEVILLE	AL		12/21/2023		805		275			275		1,080		1,080		
100012280	RIO RANCHO	NM		04/28/2017		386		121			121		507		507		
100029698	LAKELAND	FL		10/26/2018		628		128			128		756		756		
100024821	ROSEVILLE	OH		09/20/2018		191		140			140		331		331		
100014078	COENVILLE	AL		05/25/2017		624		98			98		722		722		
100150468	FOLSOM	CA		05/03/2024		25,745		291			291		26,036		26,036		
100116719	SAN DIEGO	CA		07/20/2023		4,688		683			683		5,551		5,551		
100024728	TARPOON SPRINGS	FL		09/20/2018		347		103			103		450		450		
100030363	GRANT'S PASS	OR		12/20/2018		487		24			24		511		511		
100087174	BROOKSHIRE	TX		10/25/2022		474		15			15		489		489		
100113538	SALISBURY	MA		06/29/2023		145		35			35		180		180		
100027830	ALEXANDRIA	VA		10/26/2018		357		62			62		419		419		
100113588	NORFOLK	VA		06/29/2023		686		273			273		959		959		
100126727	TEIPLE	GA		08/30/2023		240		25			25		265		265		
100061227	BRIGHTM CITY	UT		06/01/2021		780		3			3		783		783		
100045032	OPA LOCKA	FL		11/19/2020		270		71			71		341		341		
100011832	CHICAGO	IL		03/08/2017		476		122			122		598		598		
100087150	TAMPA	FL		10/25/2022		458		10			10		468		468		
100112234	NASHVILLE	TN		06/29/2023		1,948		177			177		2,025		2,025		
100024626	CHICAGO	IL		09/20/2018		4,164		953			953		5,117		5,117		
100031342	FRESNO	CA		03/29/2019		232		93			93		385		385		
100113204	ATLANTA	GA		06/29/2023		1,457		56			56		1,513		1,513		
100025221	COLLEGE PARK	GA		09/20/2018		2,958		779			779		3,737		3,737		
100025939	LAKELAND	FL		09/20/2018		480		65			65		545		545		
100117019	JACKSON	TN		07/20/2023		417		62			62		479		479		
100155198	EL PASO	TX		07/19/2024		1,775		29			29		1,804		1,804		
100011001	TOTHANNA	PA		12/23/2016		304		110			110		414		414		
100081514	PHILADELPHIA	PA		03/18/2022		648		16			16		664		664		
100011891	SKESTON	MO		03/08/2017		1,355		119			119		1,474		1,474		
100024778	PARMA HEIGHTS	OH		09/20/2018		362		48			48		410		410		
100138559	HOLLYWOOD	FL		12/21/2023		254		67			67		321		321		
100031724	TINLEY PARK	IL		03/29/2019		389		178			178		567		567		
100067114	FRIDAY HARBOR	WA		06/02/2021		1,033		24			24		1,057		1,057		
100011613	ANSONIA	CT		03/08/2017		2,231		523			523		2,754		2,754		
100126796	SARATOGA SPGS	NY		06/30/2023		283		190			190		473		473		
100261488	HOUSTON	TX		12/12/2025		192							192		192		
100126573	PHOENIX	AZ		06/30/2023		499		26			26		525		525		
100013588	RIO RANCHO	NM		05/25/2017		515		51			51		566		566		
100193310	MEIRHIS	TN		02/10/2025		315		1			1		316		316		
100038629	DUBLIN	CA		09/21/2019		1,679		535			535	(129)	2,085		2,292		228
100111674	UTICA	NY		06/29/2023		376		10			10		386		386		
100112044	MILWAUKEE	WI		06/29/2023		247		183			183		430		430		
100064423	LEWIS	NY		07/01/2021		950		35			35		985		985		
100081060	MESA	AZ		03/18/2022		791		15			15		806		806		
100012412	ORLANDO	FL		04/28/2017		393		59			59		452		452		
100013665	CONISTOCK PARK	MI		05/25/2017		607		58			58		665		665		
100031763	MESA	AZ		03/29/2019		985		26			26		611		611		
100060919	PORTAGE	MI		06/01/2021		885		4			4		889		889		

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100064469	FINLEVILLE	PA		07/01/2021		911		32			32		943		943		
100113908	COLORADO SPRINGS	CO		06/29/2023		553		20			20		573		573		
100130051	MEMPHIS	TN		09/27/2023		235		(10)			(10)		225		225		
100031774	OROVILLE	CA		03/29/2019		316		14			14		330		330		
100071231	ENDICOTT	NY		10/01/2021		1,208		6			6		1,214		1,214		
100030229	SELAH	WA		12/20/2018		413		112			112		525		525		
100061446	GALENA	IL		06/01/2021		749		3			3		752		752		
100011868	RICHMOND	TX		03/08/2017		416		47			47		463		463		
100012602	LAS VEGAS	NV		05/25/2017		1,020		456			456		1,476		1,476		
100080957	CHICAGO	IL		03/18/2022		843		15			15		858		858		
100185100	ORLANDO	FL		12/20/2024		2,372		18			18		2,390		2,390		
100212066	ORLANDO	FL		06/27/2025		276							276		276		
100190770	RUTLAND	VT		01/27/2025		11,249		74			74		11,323		11,323		
100114323	EAST WALPOLE	MA		06/29/2023		1,614		433			433		2,047		2,047		
100013226	MORENO VALLEY	CA		05/25/2017		347		54			54		401		401		
100081498	PIEDMONT	CA		03/18/2022		1,387		33			33		1,420		1,420		
100031519	SOMERSET	MA		03/29/2019		2,235		116			116		2,351		2,351		
100064412	BALTIMORE	MD		07/01/2021		925		30			30		955		955		
100117039	MEMPHIS	TN		07/20/2023		370		33			33		403		403		
100112306	AURORA	CO		06/29/2023		275		161			161		436		436		
100112432	MEMPHIS	TN		06/29/2023		384		93			93		477		477		
100113636	MOONBOUGH	GA		06/29/2023		501		262			262		763		763		
100061269	OKLALE	CA		06/01/2021		1,429		6			6		1,435		1,435		
100031120	PECRIA	AZ		03/29/2019		760		49			49		809		809		
100012387	SLIDELL	LA		04/28/2017		531		97			97		628		628		
100114045	NORTH HOLLWOOD	CA		06/29/2023		508		74			74		582		582		
100113784	ORCHARD PARK	NY		06/29/2023		139		19			19		158		158		
100023909	PELHAM	AL		10/26/2018		537		21			21		558		558		
100061055	CHICAGO	IL		06/01/2021		867		3			3		870		870		
100112127	HAMPTON	ME		06/29/2023		485		186			186		671		671		
100117031	LA PORTE	TX		07/20/2023		394		42			42		436		436		
100028027	MOUNT PROSPECT	IL		10/26/2018		553		126			126		679		679		
100028603	BIENA VISTA	CO		10/26/2018		242		111			111		353		353		
100025102	HOUSTON	TX		09/20/2018		126		464			464		590		590		
100012281	VERO BEACH	FL		04/28/2017		364		88			88		452		452		
100165288	ARRON	OH		06/29/2024		293							293		293		
100112091	INDIANAPOLIS	IL		06/29/2023		792		195			195		987		987		
100031498	PORTERVILLE	CA		03/29/2019		612		60			60		672		672		
100064520	GRADYVIEW	MO		07/01/2021		793		12			12		805		805		
10011182	EASTON	MA		06/29/2023		238		125			125		363		363		
100190901	BALTIMORE	MD		07/27/2025		303							303		303		
100064417	DOTHAN	AL		07/01/2021		880		6			6		886		886		
100025926	MESA	AZ		09/20/2018		505		74			74		579		579		
100029786	NEW PORT RICHEY	FL		10/26/2018		329		62			62		391		391		
100013138	SEMINOLE	FL		05/25/2017		364		78			78		442		442		
100060524	POOLER	GA		06/01/2021		1,043		4			4		1,047		1,047		
100126703	OPA LOCKA	FL		06/30/2023		989		346			346		1,335		1,335		
100064038	HATTIESBURG	MS		07/01/2021		702		13			13		715		715		
100045305	LADY LAKE	FL		11/25/2020		323		42			42		365		365		
100029570	VILLA RICA	GA		09/20/2018		329		68			68		397		397		
100061271	SICKLERVILLE	IN		06/01/2021		1,945		7			7		1,952		1,952		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100023159	CALDWELL	NJ		10/26/2018		156		61			61		217	217			
100012220	HAINES CITY	FL		04/28/2017		492		102			102		594	594			
100012679	MENTOR ON THE LAKE	OH		06/30/2023		193		145			145		338	338			
100081545	SOUTHPORT	NC		03/18/2022		708		18			18		726	726			
100029462	SPENCER	MA		10/26/2018		503		26			26		529	529			
100013117	BARTON	CA		06/25/2017		311		59			59		370	370			
100138894	CHICAGO	IL		12/21/2023		274		149			149		423	423			
100045053	MEMPHIS	TN		11/19/2020		385		43			43		428	428			
100044207	GLENPOOL	OK		06/19/2020		224		23			23		247	247			
100017459	SUNNY ISLES BEACH	FL		04/26/2018		1,681		12			12		1,693	1,693			
100060457	FRESNO	CA		06/01/2021		805		3			3		808	808			
100065989	MACEDONIA	OH		06/02/2021		792							792	792			
100045844	MISSOURI CITY	TX		11/25/2020		183		(7)			(7)		176	176			
100028080	CHICAGO	IL		10/26/2018		475		147			147		622	622			
100063092	CLAY	MI		07/01/2021		1,114		1			1		1,115	1,115			
100013052	ZIMMERMAN	WI		05/25/2017		735		205			205		940	940			
100165284	ARGON	OH		08/29/2024		291							291	291			
100026838	HIALEAH	FL		09/26/2018		288		46			46		314	314			
100028074	JACKSONVILLE	FL		10/26/2018		706		57			57		763	763			
10012785	LUMBER BRIDGE	NC		06/29/2023		170		84			84		254	254			
100128111	GASTONIA	NC		06/29/2023		2,196		62			62		2,258	2,258			
100061485	BAKERSFIELD	CA		06/01/2021		395		2			2		397	397			
100017224	TAMPA	FL		04/26/2018		1,889		2			2		1,891	1,891			
100024846	FESTUS	MO		09/20/2018		666		65			65		731	731			
100026415	LOPATONG TOWNSHIP	NJ		09/26/2018		1,017		340			340		1,357	1,357			
100031221	WESTON	FL		03/29/2019		491		75			75		566	566			
100062250	FINLEYVILLE	PA		07/01/2021		1,109		15			15		1,124	1,124			
100128095	MEMPHIS	TN		09/08/2023		627		29			29		656	656			
100054844	NORFOLK	MA		03/23/2021		283		(28)			(28)		255	255			
100057532	WINSTON SALEM	NC		06/30/2021		920		1			1		921	921		(230)	(230)
100043146	LIVERMORE	CA		05/28/2020		3,299		165			165		3,464	3,464			
100044868	STONE MOUNTAIN	GA		11/19/2020		418		15			15		433	433			
100011877	CAPE CORAL	FL		03/08/2017		636		44			44		680	680			
100117530	FRESNO	CA		07/20/2023		2,863		46			46		2,909	2,909			
100028064	NEW CASTLE	WI		10/26/2018		272		156			156		428	428			
100063448	HAMBURG	IA		07/01/2021		770		3			3		773	773			
100113176	MIAMI	FL		06/29/2023		4,943		170			170		5,113	5,113			
100062997	BRISTOL	RI		07/01/2021		953		6			6		959	959			
100061274	FARMINGTON HILLS	MI		06/01/2021		507		2			2		509	509			
100054780	CHICAGO	IL		03/23/2021		1,882		15			15		1,897	1,897			
100114104	MILWAUKEE	WI		06/29/2023		863		197			197		1,060	1,060			
100012175	VAPATO	WA		03/08/2017		1,513		40			40		1,553	1,553			
100028081	TAUNTON	MA		10/26/2018		326		60			60		386	386			
100138113	ZEPHYRHILLS	FL		12/14/2023		11,225		47			47		11,272	11,272			
100025168	COON RAPIDS	WI		09/20/2018		1,378		89			89		1,467	1,467			
100044039	CHICAGO	IL		06/19/2020		315		3			3		318	318			
100132982	MEMPHIS	TN		11/03/2023		288		10			10		298	298			
100103211	CAMBRIDGE	MA		04/21/2023		282		(13)			(13)		279	279			
100011701	AGORA HILLS	CA		03/08/2017		41,303		2,653			2,653		43,956	43,956			
100134867	CHICAGO	IL		10/30/2023		866		(3)			(3)		863	863			
100112163	HOUSTON	TX		06/29/2023		201		55			55		256	256			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025481	PALATINE	IL		09/20/2018		2,161		74			74		2,235	2,235			
100029137	TAMPA	FL		10/26/2018		353		100			100		453	453			
100025493	TULSON	AZ		06/20/2018		1,438		142			142		1,580	1,580			
100012338	WAKE FOREST	NC		04/28/2017		883		92			92		975	975			
100060741	THROUP	PA		06/01/2021		626		3			3		629	629			
100127505	GOODBILLS	MI		06/30/2023		1,523		87			87		1,610	1,610			
100031068	LAKELAND	FL		03/29/2019		364		8			8		372	372			
100127093	TULARE	CA		06/30/2023		2,790		246			246		3,036	3,036			
100010623	JAMESTOWN	RI		01/27/2017		464		108			108		572	572			
100113755	FLORISSANT	CO		06/29/2023		200		48			48		248	248			
100026308	PHOENIX	AZ		09/26/2018		924		21			21		945	945			
100012052	TERREBONE	OR		03/08/2017		861		59			59		920	920			
100111897	HARRISBURG	NC		06/29/2023		154		40			40		194	194			
100012648	SPRING HILL	TN		05/25/2017		524		196			196		720	720			
100126811	BANGOR	ME		06/30/2023		384		230			230		614	614			
100175926	DOUGLAS	WI		11/12/2024		316		(13)			(13)		303	303			
100013308	TAMPA	FL		05/25/2017		307		61			61		368	368			
100061148	TONEY	AL		06/01/2021		814		4			4		818	818			
100031098	ALTAMONTE SPRINGS	FL		03/29/2019		440		33			33		473	473			
100111256	FALLBROOK	CA		06/29/2023		1,486		108			108		1,594	1,594			
100121276	SHELTON	WA		06/29/2023		241		38			38		279	279			
100112303	RIVERDALE	UT		06/29/2023		274		152			152		426	426			
100012461	PARKVILLE	MO		04/28/2017		498		24			24		522	522			
100032033	SPARKS	NV		03/29/2019		407		50			50		457	457			
100011009	DALLAS	TX		12/23/2016		428		55			55		483	483			
100196937	GREENVILLE	SC		02/28/2025		251		(9)			(9)		242	242			
100111711	LEVITTOWN	NY		06/29/2023		1,692		46			46		1,738	1,738			
100064320	BALTIMORE	MD		07/01/2021		667		1			1		668	668			
100010747	WASHINGTON	DC		12/23/2016		2,089		103			103		2,192	2,192			
100030013	LITTLE ROCK	AR		12/20/2018		2,021		23			23		2,044	2,044			
100112320	CLEARWATER	FL		06/29/2023		321		64			64		385	385			
100013077	FAIRFIELD	CA		05/25/2017		741		583			583		1,324	1,324			
100011628	POINCIPE BEACH	FL		03/08/2017		365		119			119		484	484			
100012154	ORLANDO	FL		03/08/2017		772		9			9		781	781			
100012399	WESLACO	TX		04/28/2017		857		111			111		968	968			
100060973	WAVESBORO	PA		06/01/2021		908		4			4		912	912			
100061180	ELIZABETHTON	TN		06/01/2021		491		2			2		493	493			
100126987	LAURENCEVILLE	GA		06/30/2023		122		82			82		204	204			
100029773	SPARKS	NV		10/26/2018		627		44			44		671	671			
100110566	BRADENTON	FL		06/29/2023		277		129			129		406	406			
100060949	ROUND ROCK	TX		06/01/2021		2,271		9			9		2,280	2,280			
100113518	YORVILLE	IL		06/29/2023		151		9			9		160	160			
100043340	HOUSTON	TX		08/13/2020		436		55			55		491	491			
100011988	BELMONT	CA		03/08/2017		643		69			69		712	712			
100113827	MILLAND	FL		06/29/2023		1,445		343			343		1,788	1,788			
3510122846	OCALA	FL		12/19/2025		113,897		552			552		114,449	114,449			
100113362	FORT LAUDERDALE	FL		06/29/2023		412		151			151		563	563			
100112271	RESTON	VA		06/29/2023		286		138			138		424	424			
100080964	THOMASTON	GA		03/18/2022		595		3			3		598	598			
100236747	AMARILLO	TX		06/11/2025		602		1			1		603	603			
100026394	LAVEN	AZ		09/26/2018		668		5			5		673	673			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100112410	WYANDANCH	NY		06/29/2023		609		30			30		639				
100026943	TULARE	CA		09/26/2018		1,086		31			31		1,117				
100100099	KISSIMEE	FL		03/28/2023		285							286				
100039043	DUBLIN	CA		09/21/2019		2,231		527			527	(165)	2,593		208		(22)
100113731	DECATUR	GA		06/29/2023		349		92			92		441				
100175997	RICHLAND	WA		11/14/2024		7,541		15			15		7,556				
100028348	PHOENIX	AZ		10/26/2018		311		62			62		373				
100113735	HOUSTON	TX		06/29/2023		288		65			65		353				
100028437	PORT RICHEY	FL		10/26/2018		377		171			171		548				
100030673	CUMBERLAND	RI		04/09/2019		1,625		366			366		1,991				
100031770	PHOENIX	AZ		03/29/2019		408		28			28		436				
100061434	CHICAGO	IL		06/01/2021		577		2			2		579				
100067024	GLENS FALLS	NY		06/02/2021		746		5			5		751				
100117619	CONROE	TX		07/20/2023		301		2			2		303				
100025027	MCKINNEY	TX		09/20/2018		371		84			84		455				
100012917	OCALA	FL		05/25/2017		941		40			40		981				
100114144	SOUTHGATE	MI		06/29/2023		828		219			219		1,047				
100030200	DAYTONA BEACH	FL		12/20/2018		930		64			64		994				
100012537	MIAMI	FL		04/28/2017		524		66			66		590				
100135677	KENT	WA		11/09/2023		22,088		146			146		22,234				
100112429	LAS VEGAS	NV		06/29/2023		970		197			197		1,167				
100126679	GALLOWAY	OH		06/30/2023		248		34			34		282				
100113532	COURTLAND	VA		06/29/2023		624		144			144		768				
100078765	DALLAS	TX		02/24/2022		636		13			13		649				
100131706	PINSON	AL		10/06/2023		2,073		134			134		2,207				
100049827	JACKSONVILLE	FL		11/20/2020		222		53			53		275				
100044648	MONTCLAIR	NJ		11/19/2020		1,975		44			44		2,019				
100014466	ATLANTA	GA		09/27/2017		325		30			30		355				
100013814	GOOSE CREEK	SC		05/25/2017		510		63			63		573				
100013067	RIO RANCHO	NM		06/29/2023		946		357			357		1,303				
100064514	FOLCROFT	PA		07/01/2021		787		27			27		814				
100112093	OVERLAND PARK	KS		06/29/2023		1,528		60			60		1,588				
100113809	LILBURN	GA		06/29/2023		278		134			134		412				
100112547	MOUNT VERNON	NY		06/29/2023		5,995		843			843		6,838				
100061475	HOUSTON	TX		06/01/2021		217		1			1		218				
100028265	COCONUT CREEK	FL		10/26/2018		1,726		527			527		2,253				
100112457	HAVRE	MT		06/29/2023		436		92			92		528				
100113469	CHICAGO	IL		06/29/2023		422		153			153		575				
100060498	CLARKSVILLE	TN		06/01/2021		900		4			4		904				
100068063	BALTIMORE	MD		09/23/2021		2,140		16			16		2,156				
100111408	REDFORD	MI		06/29/2023		480		401			401		881				
100031656	FORT LAUDERDALE	FL		03/29/2019		1,523		20			20		1,543				
100127981	EVANSVILLE	IN		09/08/2023		335		10			10		345				
100043454	NEW CASTLE	RI		06/13/2020		325		55			55		380				
100068962	HOFFMAN ESTATES	IL		09/01/2021		1,040		1			1		1,041				
100079180	NEW FRANKLIN	OH		02/24/2022		570		1			1		571				
100012839	SUNRISE	FL		05/25/2017		989		190			190		779				
100024455	MEIRHS	TN		09/20/2018		371		86			86		457				
100031611	RANCHO CORDOVA	CA		03/29/2019		2,362		29			29		2,391				
100062511	RUSSELL SPRINGS	KY		07/01/2021		1,303		1			1		1,304				
100100483	PISCATAWAY	NJ		04/27/2023		1,473		217			217		1,690				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013136	PHOENIX	AZ		05/25/2017		646	34				34		680	680			
100031987	BAKERSFIELD	CA		03/29/2019		456	45				45		501	501			
100100477	ROCHESTER	NH		04/27/2023		419	59				59		478	478			
100010674	TWIN FALLS	ID		12/23/2016		437	89				89		526	526			
100029751	WILLINGTON	DE		10/26/2018		230	72				72		302	302			
100025959	LAWRENCEVILLE	GA		08/20/2018		607	147				147		754	754			
100060372	TOMBALL	TX		06/01/2021		638	3				3		841	841			
100011943	CHICAGO	IL		03/08/2017		1,374	66				66		1,440	1,440			
100170182	SHERILLIS FORD	NC		10/08/2024		9,509	48				48		9,557	9,557			
100117692	COLUMBIA	SC		07/20/2023		5,541	133				133		5,674	5,674			
100013069	CHARLESTON	SC		05/25/2017		327	79				79		406	406			
100028210	GROVELAND	CA		10/26/2018		2,051	66				66		2,117	2,117			
100024831	MEIRPHIS	TN		09/20/2018		998	75				75		1,073	1,073			
100043120	AVENTURA	FL		05/28/2020		877	3				3		880	880			
100030348	LAKELAND	FL		12/20/2018		2,002	98				98		2,100	2,100			
100064119	RICHMOND	TX		07/01/2021		1,332	13				13		1,345	1,345			
100112407	HIGHLAND	UT		06/29/2023		670	53				53		723	723			
100029680	WINTER SPRINGS	FL		10/26/2018		1,751	184				184		1,935	1,935			
100010890	CONSTANTINE	MI		12/23/2016		1,971	82				82		2,053	2,053			
100133090	DORA	AL		11/29/2023		692	7				7		699	699			
100196059	SAINTE ROBERT	MO		02/28/2025		294	4				4		298	298			
100011913	DALLAS	TX		03/08/2017		472	120				120		592	592			
100010132	HOUSTON	TX		03/28/2023		295	8				8		303	303			
100025475	PEARLAND	TX		09/20/2018		1,388	198				198		1,586	1,586			
100012337	LAKE WORTH	FL		04/28/2017		1,930	36				36		1,966	1,966			
100136874	NEWPORT NEWS	VA		12/21/2023		1,285	14				14		1,299	1,299			
100111606	ORLANDO	FL		06/29/2023		275	63				63		338	338			
100043435	COATESVILLE	IN		06/13/2020		572	93				93		665	665			
100141035	ORLANDO	FL		02/20/2024		1,652							1,652	1,652			
100044823	VALRICO	FL		11/19/2020		562	55				55		617	617			
100113659	ROCKVILLE	MD		06/29/2023		3,460	119				119		3,579	3,579			
100011438	CHAMBERSBURG	PA		12/23/2016		412	116				116		528	528			
100026385	PORTERVILLE	CA		09/26/2018		334	43				43		377	377			
100112009	PHOENIX	AZ		06/29/2023		449	26				26		475	475			
100126440	PHILADELPHIA	PA		06/30/2023		46	26				26		72	72			
100113716	VIESBROOK	ME		06/29/2023		429	96				96		525	525			
100060579	CALHOUN	GA		06/01/2021		1,123	4				4		1,127	1,127			
100028274	STOCKTON	CA		10/26/2018		286	52				52		338	338			
100113993	CHESTERFIELD	MO		06/29/2023		166	31				31		197	197			
100060695	PLANO	TX		06/01/2021		1,124	4				4		1,128	1,128			
100111169	CANTON	OH		06/29/2023		428	190				190		618	618			
100029770	BROKEN ARROW	OK		10/26/2018		254	63				63		317	317			
100028000	MORFEE	NY		10/26/2018		510	63				63		573	573			
100112064	MIAMI	FL		06/29/2023		1,201	41				41		1,242	1,242			
100000398	KEESVILLE	NY		09/21/2016		361	60				60		421	421			
100112346	CUMMING	GA		06/29/2023		1,659	264				264		1,923	1,923			
100012454	ADAPPA	FL		04/28/2017		998	99				99		1,087	1,087			
100126653	KIMBALL	MI		06/30/2023		378	91				91		469	469			
100026224	PALOS HILLS	IL		09/20/2018		324	123				123		447	447			
100012348	LAUDERHILL	FL		06/25/2017		639	34				34		673	673			
100060927	HOGANSVILLE	GA		06/01/2021		285	1				1		286	286			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026834	BAKERSFIELD	CA		08/26/2018		940		21			21		961		961		
100116382	DOLTON	IL		07/20/2023		301		16			16		317		317		
100112552	GONZALES	CA		06/29/2023		311		14			14		325		325		
100011022	BALTIMORE	MD		12/23/2016		546		46			46		592		592		
100025949	CHICAGO RIDGE	IL		09/20/2018		311		161			161		472		472		
100031786	CLAVIS	CA		03/29/2019		841		17			17		858		858		
100031975	CATHEDRAL CITY	CA		03/29/2019		791		36			36		827		827		
100014848	QUEEN CREEK	AZ		11/21/2017		710		79			79		789		789		
100014042	COUNCIL BLUFFS	IA		05/25/2017		689		81			81		770		770		
100030894	CRESCENT CITY	CA		04/09/2019		2,127		71			71		2,198		2,198		
100029311	ATLANTA	GA		10/26/2018		1,115		353			353		1,468		1,468		
100112445	COLLINGSVILLE	CT		06/29/2023		351		161			161		512		512		
100116129	MODERNA	CA		07/20/2023		1,873		188			188		2,061		2,061		
100120647	HALLANDALE BEACH	FL		08/21/2023		897		16			16		913		913		
100026281	POINCIPE BEACH	FL		09/20/2018		249		82			82		331		331		
100030658	AUBURN	WA		04/09/2019		5,950		461			461		6,411		6,411		
100028453	KENOSHA	WI		10/26/2018		257		150			150		407		407		
100000293	BRADON	FL		09/21/2016		1,678		38			38		1,716		1,716		
100119693	SOUTH FALLSBURG	NY		06/08/2023		293		15			15		278		278		
100013891	CREST HILL	IL		05/25/2017		473		46			46		519		519		
100060369	MAUNELLE	AR		06/01/2021		1,072		4			4		1,076		1,076		
100032149	STOCKTON	CA		03/29/2019		312		10			10		322		322		
100010076	FARMINGTON HILLS	MI		12/23/2016		1,801		153			153		1,954		1,954		
100048844	NOGALES	AZ		11/20/2020		510		129			129		639		639		
100113770	DALLAS	TX		06/29/2023		398		13			13		411		411		
100136856	RIEDELVILLE	IL		12/21/2023		803		207			207		1,010		1,010		
100114439	TRINITY	TX		06/29/2023		281		122			122		403		403		
100012091	CLEARWATER	FL		03/08/2017		748		47			47		795		795		
100011364	BOARDMAN	OR		12/23/2016		830		147			147		977		977		
100190050	SHARON HILL	PA		01/22/2025		257		7			7		250		250		
100030146	COLUMBIA	SC		12/20/2018		1,764		100			100		1,864		1,864		
100024940	BAKERSFIELD	CA		08/20/2018		721		218			218		939		939		
100031922	GLENDALE	CA		03/29/2019		729		44			44		773		773		
100113815	CHICAGO HEIGHTS	IL		06/29/2023		244		166			166		410		410		
100111880	DISTRICT HEIGHTS	MD		06/29/2023		1,684		11			11		1,695		1,695		
100127283	ATCO	NJ		08/30/2023		186		85			85		271		271		
100060601	WATERFORD	NY		06/01/2021		914		4			4		918		918		
100071644	BENSON	NC		10/16/2024		2,875		6			6		2,881		2,881		(719)
100114058	GROSSE POINTE	MI		06/29/2023		167		11			11		178		178		
100081139	PLANO	TX		03/18/2022		28,758		1,289			1,289		30,047		30,047		
100017331	STOCKTON	CA		07/20/2023		2,053		77			77		2,130		2,130		
100112132	MIAMI	FL		06/29/2023		1,751		611			611		2,362		2,362		
100044816	MIAMI	FL		11/19/2020		461		73			73		534		534		
100181586	MILWAUKEE	WI		12/09/2024		269		4			4		273		273		
100044017	TUSCALOOSA	AL		06/19/2020		154		3			3		157		157		
100060343	SYLACAUGA	AL		06/01/2021		888		3			3		891		891		
100078860	CHARLOTTE	NC		02/24/2022		563		1			1		564		564		
100025021	HOLIDAY	FL		09/20/2018		229		120			120		349		349		
100060945	TUCSON	AZ		06/01/2021		874		4			4		878		878		
100064118	BALTIMORE	MD		07/01/2021		782		12			12		794		794		
100030558	ARKONA	CA		03/29/2019		1,401		97			97		1,498		1,498		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025933	CLEARWATER	FL		09/20/2018		401		141			141		542		542		
100024988	HOLT	MI		09/20/2018		258		91			91		349		349		
100126934	PALM HARBOR	FL		06/30/2023		1,502		305			305		1,807		1,807		
100114204	BAKERSFIELD	CA		06/29/2023		368		23			23		391		391		
100116554	CAIEN	NI		07/20/2023		400		86			86		486		486		
100112005	SAINT LOUIS	MO		06/29/2023		447		95			95		542		542		
100026232	MINNEAPOLIS	MI		09/20/2018		652		47			47		699		699		
100161813	BOONE	NC		07/31/2024		1,006		(37)			(37)		969		969		
100110501	MINERVA	NY		06/29/2023		310		115			115		425		425		
100113779	ARNOLD	CA		06/29/2023		2,441		211			211		2,652		2,652		
100043133	JACKSONVILLE	FL		05/28/2020		825		45			45		870		870		
100028967	CLEVELAND	OH		10/26/2018		356		79			79		435		435		
100071320	THORNTON	CO		10/01/2021		859		14			14		873		873		
100200052	DES MOINES	IA		03/06/2025		349		3			3		352		352		
100028025	ROLLING MEADOWS	IL		10/26/2018		276		121			121		397		397		
100132902	COLUMBIA	SC		11/03/2023		2,435		21			21		2,456		2,456		
100127180	HIJALEAH GARDENS	FL		06/30/2023		633		157			157		790		790		
100112891	TROUTMAN	NC		06/29/2023		170		9			9		179		179		
100143612	MEMPHIS	TN		02/21/2024		264		(15)			(15)		249		249		
100011398	DAMASCUS	OR		03/08/2017		2,173		27			27		2,200		2,200		
100024690	CLOWIS	CA		09/20/2018		465		40			40		505		505		
100031686	PORT ST LUCIE	FL		03/29/2019		607		19			19		626		626		
100143891	GRAND BAY	AL		02/21/2024		268		(15)			(15)		253		253		
100081011	GLENDALE	CA		03/18/2022		4,468		198			198		4,666		4,666		
100127320	DES MOINES	IA		06/30/2023		1,484		334			334		1,818		1,818		
100026070	AUBURN HILLS	MI		10/26/2018		204		106			106		310		310		
100114247	RAHWAY	NJ		06/29/2023		2,062		85			85		2,147		2,147		
100146728	COLUMBUS	OH		03/20/2024		289		3			3		292		292		
100028116	LAURENCEVILLE	GA		10/26/2018		679		10			10		689		689		
100111594	WHITESBORO	TX		06/29/2023		410		32			32		442		442		
100114451	DURHAM	NC		09/27/2017		337		4			4		341		341		
100024440	FOINULUS	MI		09/20/2018		563		156			156		739		739		
100029750	JOHS ISLAND	SC		10/26/2018		548		99			99		647		647		
100113332	COATESVILLE	IN		06/29/2023		1,737		528			528		2,265		2,265		
100067945	MOBILE	AL		06/02/2021		563		14			14		597		597		
100161847	SCOTTDUN	PA		07/31/2024		227		(11)			(11)		216		216		
100045547	DULUTH	GA		11/25/2020		553		105			105		658		658		
100030568	CHARLOTTE	NC		12/20/2018		539		16			16		555		555		
100138333	RICHMOND	TX		05/25/2017		505		61			61		566		566		
100081035	SAN BRUNO	CA		03/18/2022		622		28			28		650		650		
100025983	CHANDLER	AZ		09/20/2018		1,042		188			188		1,230		1,230		
100060944	RICHMOND	TX		06/01/2021		1,050		4			4		1,054		1,054		
100067301	MUSKOGEE	WI		06/02/2021		636		11			11		647		647		
100042968	NORTON	MA		05/28/2020		2,171		55			55		2,226		2,226		
100063990	PEWES GROVE	NI		07/01/2021		671		1			1		672		672		
100064403	DEVON	TX		07/01/2021		801		13			13		814		814		
100126588	RIVERDALE	UT		06/30/2023		649		91			91		740		740		
100013739	TUCSON	AZ		05/25/2017		1,353		47			47		1,400		1,400		
100067248	ALLENTOON	PA		06/02/2021		672		16			16		688		688		
100066965	SUMTER	SC		06/02/2021		890		12			12		902		902		
100061464	FLORENCE	AL		06/01/2021		877		4			4		881		881		

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100064137	SAN ANTONIO	TX		07/01/2021		320	1				1		821				
100116887	BALTIMORE	MD		07/20/2023		387		52			52		439				
100046113	INDIAN ORCHARD	MA		11/25/2020		637	25				25		662				
100112532	VIRGINIA BEACH	VA		06/29/2023		319		111			111		430				
100017304	KISSIMEE	FL		04/26/2018		743		10			10		753				
100060740	HAIFA	GA		06/01/2021		305	1				1		306				
100116274	HPIWOOD	PA		07/20/2023		382		21			21		403				
100013760	HOMESTEAD	FL		05/25/2017		425		47			47		472				
100117025	JACKSON	TN		07/20/2023		389		53			53		442				
100011997	TUCSON	AZ		03/08/2017		1,115		60			60		1,175				
100166305	BIRMINGHAM	AL		10/23/2024		297		7			7		304				
100012561	SAN JOSE	CA		04/28/2017		299		72			72		371				
100119670	LANDIS	NC		06/08/2023		268		2			2		270				
100026390	POIPANO BEACH	FL		09/26/2018		835		187			187		1,022				
100111095	SAVANNAH	GA		06/29/2023		828		99			99		927				
100127287	NEWPORT NEWS	VA		06/30/2023		209		171			171		380				
100028873	MODESTO	CA		10/26/2018		343		75			75		418				
100061084	BURLINGTON	NC		06/01/2021		626		2			2		628				
100137748	JACKSONVILLE	FL		12/08/2023		2,908		164			164		3,072				
100132399	MEMPHIS	TN		11/03/2023		354		13			13		367				
100044570	LONDON	CO		11/19/2020		2,662		7			7		2,669				
100011741	LEWISTON	ID		03/08/2017		815		287			287		1,102				
100116947	LAS VEGAS	NV		07/20/2023		1,286		412			412		1,700				
100126816	BREIERTON	NY		08/30/2023		225		275			275		500				
100060758	SOUTHFIELD	MI		06/01/2021		912		4			4		916				
100028736	NORTH PORT	FL		10/26/2018		293		67			67		360				
100031662	HEMET	CA		03/29/2019		697		67			67		764				
100193314	MEMPHIS	TN		02/10/2025		302		4			4		306				
100013873	FRASER	CO		05/25/2017		273		23			23		296				
100045988	BRIARCLIFF	RI		11/25/2020		813		84			84		897				
100063771	KENDALL	NY		07/01/2021		644		13			13		657				
100117270	PHILADELPHIA	PA		07/20/2023		305		1			1		306				
100152884	BROWNSVILLE	TX		05/22/2024		251		3			3		254				
100081389	SPRING LAKE	NJ		03/18/2022		1,636		143			143		1,779				
100025451	SPRINGFIELD	VA		09/20/2018		391		191			191		582				
100000059	GARNER	NC		09/21/2016		494		66			66		560				
100026387	BAKERSFIELD	CA		09/26/2018		667		16			16		683				
100190782	ROCHESTER	NY		01/27/2025		281		7			7		288				
100078655	OKLAHOMA CITY	OK		02/24/2022		585		5			5		590				
100063049	GOODRICH	TX		07/01/2021		(9,655)		(2)			(2)		(9,657)				
100031187	LARGO	FL		03/29/2019		1,217		39			39		1,256				
100081533	SHERWOOD	OR		03/18/2022		1,834		24			24		1,858				
100029509	MOUNT JULIET	TN		10/26/2018		1,222		6			6		1,228				
100081322	OKLAHOMA CITY	OK		03/18/2022		592		18			18		600				
100014526	LAKELAND	FL		09/21/2017		680		24			24		704				
100108405	BALTIMORE	MD		05/25/2023		258		(11)			(11)		247				
100108412	BALTIMORE	MD		05/25/2023		258		(11)			(11)		247				
100116264	MT. PLEASANT	MI		07/20/2023		411		38			38		449				
100012089	PROVIDENCE	UT		03/08/2017		2,154		103			103		2,257				
100108413	BALTIMORE	MD		05/25/2023		261		(12)			(12)		249				
100108409	BALTIMORE	MD		05/25/2023		263		(12)			(12)		251				

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100108410	BALTIMORE	MD		05/25/2023		263	(12)				(12)		251	251			
100108414	BALTIMORE	MD		05/25/2023		263		(12)			(12)		251	251			
100025966	PORT RICHEY	FL		06/20/2018		286	383	383			383	669	669	669			
100116267	MOORE	NY		07/20/2023		418	35	35			35		453	453			
100113312	COLUMBUS	OH		06/29/2023		483		111			111		594	594			
100012769	FRESNO	CA		06/25/2017		201	52	52			52	253	253	253			
100043784	DENVER	CO		06/13/2020		200	(24)	(24)			(24)		176	176			
100079050	ZION	IL		02/24/2022		953	1	1			1		954	954			
100060582	MCDONOUGH	GA		06/01/2021		440	2	2			2		442	442			
100060430	NICE	CA		06/01/2021		989	4	4			4		993	993			
100111008	PALLETTO	FL		06/29/2023		1,479	115	115			115		1,594	1,594			
100026631	CERES	CA		09/26/2018		5,311	209	209			209	5,520	5,520	5,520			
10011607	ARNOLD	CA		03/08/2017		1,452	230	230			230	1,682	1,682	1,682			
100017398	BALTIMORE	MD		04/26/2018		182		130			130		312	312			
100061203	TONGANOXIE	KS		06/01/2021		873	3	3			3		876	876			
100186706	SAN ANTONIO	TX		12/31/2024		271	3	3			3		274	274			
100025302	GRAND JUNCTION	CO		09/20/2018		733	66	66			66		799	799			
100112637	MESQUO	MO		06/29/2023		269	15	15			15		284	284			
10011966	GREENSBORO	NC		03/08/2017		731	37	37			37		768	768			
100060335	SNEADS FERRY	NC		06/01/2021		613	2	2			2		615	615			
10011277	HIALEAH	FL		12/23/2016		944	129	129			129	1,123	1,123	1,123			
100112615	LANCASTER	CA		06/29/2023		161	150	150			150		311	311			
100026960	WEST MELBOURNE	FL		10/26/2018		284	48	48			48		332	332			
100026981	PITTSBURG	CA		09/26/2018		6,126	876	876			876		7,002	7,002			
100045052	BLAINE	WA		11/19/2020		737	3	3			3		740	740			
10011895	MISSION	TX		06/29/2023		357	136	136			136		493	493			
100034961	DUBLIN	CA		06/21/2019		1,558	199	199			199	(58)	1,699	1,699	75		151
100116820	WILLOWOOD	IL		07/20/2023		829	106	106			106		935	935			
100017732	SUNRISE	FL		04/26/2018		1,083	29	29			29		1,112	1,112			
100043563	MIAMI	FL		06/13/2020		1,217	37	37			37		1,254	1,254			
100127290	LONG BRANCH	NJ		06/30/2023		1,640		217			217		1,857	1,857			
100081312	FULLERTON	CA		03/18/2022		586	8	8			8		596	596			
100116411	ATHENS	GA		04/05/2018		687	2	2			2		689	689			
100028394	NORTH LAS VEGAS	NV		10/26/2018		302	61	61			61		363	363			
100014163	VERO BEACH	FL		05/25/2017		362	35	35			35		397	397			
100067168	HUNTSVILLE	UT		06/02/2021		680	5	5			5		685	685			
100114450	DEWILLE	NJ		06/29/2023		261	28	28			28		289	289			
100078910	HAUPTON	NY		02/24/2022		2,105	34	34			34		2,139	2,139			
100113665	KINSTON	NY		06/29/2023		708	383	383			383		1,091	1,091			
10011750	COLUMBIA	SC		03/08/2017		1,828	249	249			249		2,077	2,077			
100142480	SUNRISE	FL		03/08/2024		2,421		14			14		2,435	2,435			
10013293	MEDFORD	TN		11/03/2023		267	10	10			10		277	277			
10013608	KISSIMEE	FL		05/25/2017		318	49	49			49		367	367			
100032184	OAKLAND	CA		03/29/2019		407	85	85			85		492	492			
100112800	MASTIC BEACH	NY		06/29/2023		1,801	143	143			143		1,944	1,944			
100011989	MCCLELL	TX		03/08/2017		460	28	28			28		488	488			
100277338	SPRINGFIELD	VA		02/12/2026		87							87	87			
100114032	PLACERVILLE	CA		06/29/2023		288		129			129		397	397			
100032170	CHINO	CA		03/29/2019		406	89	89			89		495	495			
100064158	CHILI	NY		07/01/2021		1,214	14	14			14		1,228	1,228			
100112200	MARYLAND HEIGHTS	MO		06/29/2023		334	38	38			38		372	372			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100112066	HANDOVER	MD		06/29/2023		.444		.4			4		.448				
100030043	DES MOINES	IA		12/20/2018		1,484		.13			13		1,497				
100149866	MILWAUKEE	WI		06/07/2024		.231		.1			1		.232				
100025712	SPRINGFIELD	VA		09/20/2018		.575		.52			52		.627				
100112869	SAINT PETERSBURG	FL		05/25/2017		.72		.384			384		.456				
100113359	SPOKANE VALLEY	WA		06/29/2023		.737		.98			98		.795				
100025009	CRANFORDVILLE	FL		09/20/2018		.284		.77			77		.361				
100112238	MARINGUIN	LA		06/29/2023		.507		.181			181		.688				
100112119	KINGWOOD	TX		06/29/2023		1,203		.20			20		1,223				
100129312	BROOKFIELD	CT		09/25/2023		.266		.2			2		.268				
100062115	DU BOIS	PA		07/01/2021		.904		.4			4		.908				
100062931	NORTH AUGUSTA	SC		07/01/2021		.832							.832				
100043251	DES MOINES	IA		06/13/2020		1,356		.39			39		1,395				
100111968	DECATUR	GA		06/29/2023		.180		.108			108		.288				
100060901	UNION POINT	GA		06/01/2021		.847		.3			3		.850				
100028036	CAPE CORAL	FL		10/26/2018		.124		.82			82		.206				
100049865	CHICAGO	IL		11/20/2020		.293		.93			93		.386				
100045245	ORLANDO	FL		11/25/2020		.447		.3			3		.450				
100010979	MARYVIEW	MO		12/23/2016		.315		.88			88		.403				
100202028	CHICAGO HEIGHTS	IL		03/18/2025		.266		.1			1		.267				
100117439	ELLENWOOD	GA		07/20/2023		.299		.13			13		.312				
100101100	RICHMOND	TX		04/28/2023		.356		.11			11		.367				
100173822	COLUMBUS	OH		10/31/2024		.263		(.17)			(17)		.246				
100126867	CHICAGO	IL		08/30/2023		.560		.35			35		.595				
100111122	THOMASTON	GA		06/29/2023		2,299		.488			488		2,787				
100014884	HAMILTON	NJ		11/21/2017		.639		.168			168		.807				
100060901	BESSEMER	AL		06/01/2021		1,083		.4			4		1,087				
100029797	HIALEAH	FL		10/26/2018		1,683		.40			40		1,723				
100025636	WALDOXA	IL		09/20/2018		12,124		2,662			2,662		14,786				
100114064	DENTON	TX		06/29/2023		.406		.145			145		.551				
100025374	HOUSTON	TX		09/20/2018		.551		.89			89		.640				
100127343	ORLANDO	FL		08/30/2023		1,129		.34			34		1,163				
100111529	COLUMBIA	SC		03/08/2017		.501		.166			166		.667				
100127965	UNIONVILLE	CT		09/08/2023		2,609		.156			156		2,765				
100257200	ATLANTA	GA		11/26/2025		.140		.10			10		.150				
100061111	STOCKTON	CA		06/01/2021		.752		.3			3		.755				
100029487	LAFAYETTE	CA		10/26/2018		.587		.7			7		.594				
100060881	DEQUINY	LA		06/01/2021		1,444		.6			6		1,450				
100064512	SAVANNAH	GA		07/01/2021		.758		.8			8		.766				
100026392	PALM COAST	FL		09/26/2018		2,197		.58			58		2,255				
100028014	HENDERSON	NV		10/26/2018		1,153		.43			43		1,196				
100061331	LEWISBURG	TN		06/01/2021		.816		.3			3		.819				
100028154	DECATUR	GA		10/26/2018		.256		.74			74		.330				
100054064	BALTIMORE	MD		03/23/2021		.110		.10			10		.120				
100193905	LISLE	IL		02/10/2025		.780		.5			5		.785				
100024551	POCONO SUMMIT	PA		09/20/2018		.343		.112			112		.455				
100011059	STUARTS DRAFT	VA		12/23/2016		2,252		.157			157		2,409				
100068901	GRIFFIN	GA		11/15/2022		.288							.288				
100215977	POINCIANA	FL		07/11/2025		.255							.255				
100214536	RACINE	WI		06/06/2025		.253		.2			2		.254				
100030098	HOCKSETT	WI		12/20/2018		1,523		.21			21		1,544				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013349	WAUKEGAN	IL		06/25/2017		312		89			89		401				
100113661	JONES	MI		06/29/2023		464		155			155		619				
100060357	PEARLAND	TX		06/01/2021		620		2			2		622				
100013173	BOYTON BEACH	FL		05/25/2017		259		53			53		312				
100218282	WYNN	AR		06/28/2025		272		5			5		277				
100127227	BROWN DEER	WI		06/30/2023		1899		375			375		2274				
100111099	BLOOMINGTON	CA		06/29/2023		277		27			27		304				
100116886	ORLANDO	FL		07/20/2023		412		112			112		524				
100136726	INDEPENDENCE	MI		11/27/2023		217		(6)			(6)		211				
100114259	ROCK SPRING	GA		06/29/2023		953		166			166		1119				
100126326	TRENTON	NJ		06/30/2023		259		(11)			(11)		248				
100023518	MEMPHIS	TN		09/20/2018		289		153			153		442				
100138069	LAS VEGAS	NV		12/13/2023		248		7			7		255				
100045007	HILLIARD	OH		11/19/2020		732		51			51		783				
100112428	POLK CITY	IA		06/29/2023		379		142			142		521				
100113054	ALACHUA	FL		06/29/2023		667		251			251		918				
100111976	HOUSTON	TX		06/29/2023		243		73			73		316				
100026249	CIGERO	IL		09/20/2018		259		49			49		308				
100030452	DELAND	FL		12/20/2018		1731		198			198		1929				
100127121	RICHMOND	TX		06/30/2023		824		79			79		903				
100202168	SPRINGFIELD	VA		03/18/2025		224		3			3		227				
100029009	TUCSON	AZ		10/26/2018		333		32			32		365				
100026367	ELGIN	IL		09/26/2018		368		59			59		427				
100010663	CLEVELAND HEIGHTS	OH		12/23/2016		265		9			9		274				
100132985	MEMPHIS	TN		11/03/2023		280		10			10		270				
100112339	KANSAS CITY	MO		06/29/2023		271		148			148		419				
100113251	PHILADELPHIA	PA		06/29/2023		497		166			166		663				
100032451	DUBLIN	CA		06/21/2019		2708		349			349	(89)	2988		111	(39)	72
100074671	WOODBURY	NY		12/01/2021		201		(7)			(7)		194				
100081472	SOUTH JORDAN	UT		03/18/2022		1051		11			11		1062				
100043181	KISSIMEE	FL		06/28/2020		1842		10			10		1852				
100113093	ALBUQUERQUE	NM		06/29/2023		831		240			240		1071				
100014136	CRETE	IL		05/25/2017		520		63			63		583				
100027689	NEW IBERIA	LA		10/26/2018		471		118			118		589				
100028045	ELLENWOOD	GA		10/26/2018		175		58			58		233				
100067178	PALM BAY	FL		06/02/2021		601		11			11		612				
100103149	WEST ALLIS	WI		04/21/2023		306		(16)			(16)		290				
100181286	BOONVILLE	MO		12/06/2024		298		14			14		312				
100126728	PALM BAY	FL		06/30/2023		1116		168			168		1284				
100025810	WAUKEGAN	IL		09/20/2018		271		59			59		330				
100087280	POCONO CITY	MD		10/25/2022		485		21			21		506				
100127528	LOUISVILLE	KY		09/08/2023		571		9			9		580				
100055720	BRADLEY	CA		03/23/2021		118		14			14		132				
100113271	SIMPSONVILLE	SC		06/29/2023		335		147			147		482				
100028807	AGRARIAN	MO		10/26/2018		232		98			98		330				
100060651	WESTLAND	MI		06/01/2021		764		3			3		767				
100062090	TUSCALOOSA	AL		07/01/2021		616		3			3		619				
100028469	DALTON	GA		10/26/2018		307		43			43		350				
100028026	HARTVILLE	OH		10/26/2018		220		92			92		312				
100043159	GUILFORD	CT		06/28/2020		255		4			4		259				
100172662	YOUNGSTOWN	OH		11/21/2024		258		2			2		260				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100132413	HOVER	AL		11/03/2023		22,209		411			411		22,620	22,620			
100060365	HAMPTON	WI		06/01/2021		777		3			3		780	780			
100028021	CHES	CA		10/26/2018		1,619		60			60		1,679	1,679			
100127003	LISON	CT		06/30/2023		285		116			116		401	401			
100046361	HAPPERSVILLE	NY		11/25/2020		235		44			44		279	279			
100120786	DELAY BEACH	FL		08/25/2023		76		(5)			(5)		71	71			
100131771	CLYPIA	WA		10/06/2023		1,663		85			85		1,748	1,748			
100112441	DUNDALK	MD		06/29/2023		274		37			37		311	311			
100133779	NAMPA	ID		05/25/2017		269		40			40		309	309			
100100345	LITTLE ROCK	AR		04/27/2023		173		10			10		183	183			
100011419	CHAPMANSDORO	TN		12/23/2016		293		68			68		361	361			
100054679	COLUMBIA	SC		03/23/2021		266		19			19		285	285			
100112491	ROMEVILLE	IL		06/29/2023		194		139			139		333	333			
100111165	WIXOM	MI		06/29/2023		387		114			114		501	501			
100112891	PLEASANT PLAI	OH		06/29/2023		223		55			55		278	278			
100146616	LACKAWAEN	PA		03/20/2024		278		3			3		281	281			
100031574	DUNEDIN	FL		03/29/2019		559		287			287		846	846			
100025989	ALLEN	TX		09/20/2018		272		275			275		547	547			
100031744	BAKERSFIELD	CA		03/29/2019		475		27			27		502	502			
100061249	KANSAS CITY	MO		06/01/2021		615		3			3		618	618			
100060092	BROWN DEER	WI		06/01/2021		1,763		7			7		1,770	1,770			
100061187	LIMA	OH		06/01/2021		722		3			3		725	725			
100111868	HARTVILLE	OH		06/29/2023		1,545		20			20		1,565	1,565			
100049340	PLEASANTVILLE	NJ		11/20/2020		426		5			5		431	431			
100031589	FRESNO	CA		03/29/2019		413		36			36		449	449			
100029796	TACOMA	WA		10/26/2018		434		53			53		487	487			
100154855	DAYTON	OH		07/19/2024		320		12			12		332	332			
100043366	BEAVER CROSSING	NE		06/13/2020		892		69			69		961	961			
100111439	MC LEANSVILLE	NC		06/29/2023		2,095		661			661		2,756	2,756			
100061202	LOUISVILLE	KY		06/01/2021		403		2			2		405	405			(195)
100081318	HINESVILLE	GA		03/18/2022		772		9			9		781	781			(195)
100012045	CLEARWATER	FL		03/08/2017		639		15			15		654	654			
100116679	AUGUSTA	GA		07/20/2023		972		70			70		1,042	1,042			
100131694	MARIETTA	GA		10/06/2023		244		1			1		245	245			
100132616	LAKE ISABELLA	CA		11/03/2023		403		7			7		410	410			
100111653	HOUSTON	TX		03/08/2017		205		90			90		295	295			
100048343	TRENTON	NJ		11/20/2020		557		90			90		647	647			
100031566	HIALEAH	FL		03/29/2019		504		62			62		566	566			
100061119	CHATTANOOGA	TN		06/01/2021		785		3			3		788	788			
100028060	DURHAM	NC		10/26/2018		378		105			105		483	483			
100053456	MISSION VIEJO	CA		03/23/2021		3,894		13			13		3,907	3,907			
100136499	MIRLE BEACH	SC		11/20/2023		21,679		1,738			1,738		23,417	23,417			
100060580	ALLEN PARK	WI		06/01/2021		799		3			3		802	802			
100099965	SUN CITY	AZ		03/28/2023		268		128			128		268	268			
100121235	BOISE	ID		06/29/2023		1,271		367			367		1,399	1,399			
100028361	DEWITT	WI		10/26/2018		1,422		157			157		1,789	1,789			
100113639	VINELAND	NJ		06/29/2023		248		113			113		405	405			
100114217	NORFOLK	VA		06/29/2023		545		8			8		569	569			
100032118	RIVERSIDE	CA		03/29/2019		581		12			12		582	582			
100081234	OKLAHOMA CITY	OK		03/18/2022		350		233			233		2,097	2,097			
100013585	VISALIA	CA		05/25/2017		1,864											

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009877	BOLNGBROOK	IL		01/31/2023		1,506		31			31		1,537		1,537		
10017475	ST. LOUIS	MO		10/31/2024		249		(14)			(14)		235		235		
100127234	ALEXANDRIA	VA		06/30/2023		3,625	561	561					4,186		4,186		
100017744	PINELLAS PARK	FL		04/26/2018		178		106			106		284		284		
100061182	DENHAM SPRINGS	LA		06/01/2021		709		3			3		712		712		
100000582	IVINS	UT		06/21/2016		503		35			35		538		538		
100127008	CLINTON	CT		06/30/2023		204		63			63		267		267		
100064167	GRANDVIEW	MO		07/01/2021		733		11			11		744		744		
100013872	HOUSTON	TX		05/25/2017		483		46			46		529		529		
100013597	BRACENTON	FL		05/25/2017		812		136			136		948		948		
100111807	FAYETTEVILLE	NC		06/29/2023		609		189			189		798		798		
100181612	JACKSON	TN		12/09/2024		245		4			4		249		249		
100117323	LAWRENCE	KS		07/20/2023		282		15			15		297		297		
100061120	INDIANAPOLIS	IL		06/01/2021		470		2			2		472		472		
100024693	ORLANDO	FL		09/20/2018		256		56			56		312		312		
100117341	GROVETOWN	GA		07/20/2023		410		116			116		526		526		
100113262	STOCKTON	CA		06/29/2023		172		25			25		197		197		
100054932	PAGELAND	SC		03/23/2021		178		37			37		215		215		
100070797	LEWIS TOWNSHIP	PA		10/01/2021		411		(10)			(10)		401		401		
100067184	ORLANDO	FL		06/02/2021		989		21			21		1,010		1,010		
100186070	HOLLWOOD	FL		11/26/2024		77		(3)			(3)		74		74		
100061182	ROCKFORD	IL		06/01/2021		485		2			2		487		487		
100024472	DETROIT	MI		09/20/2018		900		319			319		1,219		1,219		
100026269	WAUKESHA	WI		09/20/2018		280		87			87		367		367		
100045858	ALLEN TOWN	PA		11/25/2020		263		7			7		270		270		
100027877	ELGIN	IL		10/26/2018		190		64			64		254		254		
100025676	DETROIT	MI		09/20/2018		126		76			76		202		202		
100012438	MIAMI	FL		04/28/2017		525		118			118		643		643		
100060897	NASHVILLE	TN		06/01/2021		1,027		4			4		1,031		1,031		
100060948	WESLACO	TX		06/01/2021		1,023		4			4		1,027		1,027		
100202046	CINCINNATI	KY		03/18/2025		256							256		256		
100061089	BATON	TX		06/01/2021		789		3			3		792		792		
100163148	KENNESAW	GA		05/28/2024		7,443		964			964		8,407		8,407		
100042833	ROSEVILLE	OH		05/28/2020		1,996		44			44		2,040		2,040		
100116940	LANSING	MI		07/20/2023		333		27			27		360		360		
100126708	RIVERDALE	UT		06/30/2023		170		5			5		175		175		
100063536	ROCHESTER	NH		07/01/2021		357		5			5		362		362		
100000382	HOUSTON	TX		09/27/2016		703		94			94		797		797		
100011142	NEW WITELAND	IN		12/23/2016		384		2			2		386		386		
100060777	MORGANTOWN	WV		06/01/2021		1,005		4			4		1,009		1,009		
100110518	HUTCHINSON ISLAND	FL		06/30/2023		3,024		23			23		3,047		3,047		
100061469	FRED WING	MI		06/01/2021		1,402		6			6		1,408		1,408		
100113430	MIAMI	FL		06/29/2023		273		57			57		330		330		
100024980	WEST PALM BEACH	FL		09/20/2018		4,938		566			566		5,504		5,504		
100196775	CLEVELAND	OH		11/27/2023		185		(6)			(6)		179		179		
100175817	TOLEDO	OH		11/12/2024		287		8			8		295		295		
100028066	KENNESAW	GA		10/26/2018		442		64			64		506		506		
100064111	MONTGOMERY	AL		07/01/2021		607		1			1		608		608		
100200062	ARCON	OH		03/06/2025		396		1			1		397		397		
100112142	LA MARQUE	TX		06/29/2023		164		107			107		271		271		
100028786	WINSTONSALEM	NC		10/26/2018		316		106			106		422		422		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045284	ELK CITY	OK		11/25/2020		335		61			61		336	336			
100030117	FORT WASHINGTON	MD		12/20/2018		1,613		191			191		1,804	1,804			
100011191	CALERA	AL		06/29/2023		139		40			40		179	179			
100024888	MAYWOOD	CA		09/20/2018		227		98			98		325	325			
100028329	RIVERTON	UT		10/26/2018		1,053		48			48		1,101	1,101			
100011672	TULARE	CA		03/08/2017		1,118		87			87		1,205	1,205			
100084775	PEMBROKE PINES	FL		06/02/2022		342		1			1		343	343			
100017519	MARYSVILLE	WA		04/26/2018		1,702		1			1		1,703	1,703			
100113574	THOMASVILLE	GA		06/29/2023		234		123			123		357	357			
100114501	NAMPA	ID		06/29/2023		1,368		26			26		1,394	1,394			
100202077	SPRINGFIELD	VA		03/18/2025		252		3			3		255	255			
100111482	DENVER	CO		06/29/2023		1,656		269			269		2,127	2,127			
100113284	PHILADELPHIA	PA		06/29/2023		36		36			36		474	474			
100119688	TRENTON	NJ		06/08/2023		224		(8)			(8)		216	216			
100111440	TONGANOXIE	KS		06/29/2023		1,007		379			379		1,386	1,386			
100012256	ALLENTOVN	PA		04/28/2017		304		36			36		340	340			
100110907	MAIDENROCK	WI		06/29/2023		914		34			34		948	948			
100128209	HENDERSON	NV		09/18/2023		49,314		114			114		49,428	49,428			
100116873	PORTERVILLE	CA		07/20/2023		293		33			33		326	326			
100127387	MIRLE BEACH	SC		06/30/2023		179		12			12		191	191			
100116884	CHICAGO	IL		07/20/2023		244		42			42		286	286			
100014490	MINNEAPOLIS	WM		09/21/2017		1,978		59			59		2,037	2,037			
100116873	OCALA	FL		07/20/2023		894		41			41		935	935			
100114153	BALTIMORE	MD		06/29/2023		756		214			214		1,010	1,010			
100114006	MARTINSVILLE	VA		06/29/2023		239		118			118		357	357			
100111982	TOBHAMNA	PA		06/29/2023		807		171			171		978	978			
100043163	DOYLESTOWN	PA		05/28/2020		1,838		28			28		1,866	1,866			
100060765	DECATUR	GA		06/01/2021		884		3			3		887	887			
100023512	ELLENWOOD	GA		09/20/2018		1,536		13			13		1,549	1,549			
100061622	CHICKASAW	AL		06/01/2021		721		3			3		724	724			
100116386	JACKSONVILLE	FL		07/20/2023		314		22			22		336	336			
100043720	ATLANTA	GA		06/13/2020		197		93			93		290	290			
100062176	DULUTH	GA		07/01/2021		837		1			1		838	838			
100063108	LEWISTON	ID		07/01/2021		793		6			6		799	799			
100114029	PERQUENTON	IN		06/29/2023		1,260		187			187		1,447	1,447			
100026402	CERES	CA		09/26/2018		1,353		8			8		1,361	1,361			
100044182	PALM HARBOR	FL		06/19/2020		597		12			12		609	609			
100059304	ATHENS	GA		07/01/2021		444		(1)			(1)		443	443			
100060623	CHATTANOORTH	CA		06/01/2021		496		2			2		498	498			
100202095	COLUMBUS	OH		03/18/2025		260		(7)			(7)		253	253			
100033450	LIMERICK	IL		06/21/2019		858		92			92	(28)	922	946	47	(23)	24
100188776	APEX	NC		07/09/2025		49,396		3,022			3,022		52,418	52,418			
100101516	ROSENBERG	TX		04/26/2023		4,822		307			307		5,129	5,129			
100028207	OKLAOLE	CA		10/26/2018		425		55			55		480	480			
100113587	RIVERDALE	UT		06/29/2023		220		94			94		314	314			
100044896	EFFERT	PA		11/19/2020		662		23			23		685	685			
100011354	MERIDEN	CT		03/08/2017		1,693		155			155		1,848	1,848			
100132353	POMFANO BEACH	FL		10/13/2023		95,274		5,851			5,851		101,125	101,125			
100113603	ATLANTA	GA		06/29/2023		233		98			98		331	331			
100116891	VERONA	NJ		07/20/2023		354		67			67		421	421			
100028091	MCDONOUGH	GA		10/26/2018		247		59			59		306	306			

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100113170	LEXINGTON	KY		06/29/2023		518		195			195		713				
100025788	GRAND PRAIRIE	TX		09/20/2018		427	34				34		461				
100027643	HARTFORD	CT		10/26/2018		487	92				92		579				
100113387	CHICAGO	IL		06/29/2023		170	167				167		337				
100113540	OMAHA	NE		06/29/2023		196	50				50		246				
100117424	WATERBURY	CT		07/20/2023		340	43				43		383				
100116249	DECATUR	GA		07/20/2023		361	44				44		405				
100013550	SANIT LOUIS	MO		05/25/2017		761	54				54		815				
100113437	LOS LUNAS	NM		06/29/2023		352	13				13		365				
100012342	WORCESTER	MA		04/28/2017		313	47				47		360				
100050339	ROTONDA WEST	FL		11/20/2020		2,553							2,553				
100112837	YORK	SC		06/29/2023		328	154				154		482				
100060351	GORDO	AL		06/01/2021		1,061	4				4		1,065				
100026354	FRESNO	CA		09/26/2018		787	11				11		798				
100111759	FORT LAUDERDALE	FL		06/29/2023		126	3				3		129				
100075295	HOUSTON	TX		12/01/2021		463	(9)				(9)		454				
100010972	BALTIMORE	MD		12/23/2016		589	97				97		686				
100112704	RUTLAND	VT		06/29/2023		199	73				73		272				
100112636	DALTON	GA		06/29/2023		369	153				153		522				
100011734	INDIANAPOLIS	IL		03/08/2017		168	78				78		246				
100030373	CIBOLA	TX		12/20/2018		1,623	15				15		1,638				
100042944	MODESTO	CA		05/28/2020		1,388	142				142		1,530				
100017277	MIAMI	FL		04/26/2018		833	167				167		1,000				
100113576	BETHEL	ME		06/29/2023		5,811	490				490		6,301				
100117322	BAKERSFIELD	CA		07/20/2023		372	129				129		501				
100134983	SAN DIEGO	CA		10/30/2023		19,607	106				106		19,713				
100030311	BRADON	FL		12/20/2018		2,027	225				225		2,252				
100081489	EDMOND	OK		03/18/2022		541	7				7		548				
100010977	PETERSBURG	AK		12/23/2016		539							539				
100010902	WINSTON SALEM	NC		12/23/2016		456	95				95		551				
100116235	PORTSMOUTH	RI		07/20/2023		384	84				84		468				
100118045	PARMA	OH		07/20/2023		360	65				65		425				
100048767	FIREBAUGH	CA		11/20/2020		45	16				16		61				
100027997	JACKSONVILLE	FL		10/26/2018		254	97				97		351				
100030670	MIDDLEVILLE	MI		04/09/2019		2,801	84				84		2,885				
100044892	SAVANNAH	GA		11/19/2020		332	28				28		360				
100026276	HUMBLE	TX		09/20/2018		457	25				25		482				
100044483	BAYONNE	NJ		11/19/2020		577	75				75		652				
100028378	TAMPA	FL		10/26/2018		326	185				185		1,111				
100080020	VANCOUVER	WA		04/08/2022		515	4				4		519				
100126551	MILWAUKEE	WI		06/30/2023		141	121				121		262				
100032159	MANTECA	CA		03/29/2019		1,906	29				29		1,935				
100042381	NORTH LAS VEGAS	NV		05/28/2020		609	44				44		653				
102001114	BALTIMORE	MD		03/06/2025		267	3				3		270				
100060612	RALEIGH	NC		06/01/2021		788	3				3		791				
100112766	NAPLES	FL		06/29/2023		1,552	91				91		1,643				
100110662	CRYSTAL BEACH	TX		06/30/2023		14,185	34				34		14,219				
100117077	PHILLIPSBURG	NJ		07/20/2023		329	36				36		365				
100063334	SODAS	NY		07/01/2021		548	3				3		551				
100047831	CAMARILLO	CA		11/20/2020		549	5				5		554				
100112240	STOUTSVILLE	OH		06/29/2023		270	200				200		470				

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025458	BOWTON BEACH	FL		09/20/2018		1,456		1,267			1,267		2,723				
100030368	ROSEVILLE	OH		12/20/2018		2,235		23			23		2,258				
100112139	SCHENECTADY	NY		06/29/2023		221		78			78		289				
100067560	CRUI LYNE	PA		06/02/2021		742		14			14		756				
100110855	WILLOW SPRING	NC		06/29/2023		22		72			72		94				
100113426	MIAMI	FL		06/29/2023		259		91			91		350				
100010391	PLANTATION	FL		12/23/2016		974		165			165		1,139				
100202104	CHICAGO	IL		03/18/2025		244		(4)			(4)		240				
100025941	ATLANTA	GA		09/20/2018		602		222			222		824				
100030530	COLUMBIA	SC		12/20/2018		1,701		96			96		1,797				
100114292	ROSELVILLE	IL		06/29/2023		236		139			139		375				
100014297	DETROIT	MI		09/21/2017		345		71			71		416				
100026237	MARION	IA		09/20/2018		220		227			227		447				
100113661	MOXESPORT	PA		06/29/2023		277		131			131		408				
100127339	OVIEDO	FL		06/30/2023		1,916		134			134		2,050				
100100329	GREENSBORO	NC		04/21/2023		373		15			15		388				
100049895	CHICAGO	IL		11/20/2020		370		149			149		519				
10061636	NEW FRANKLIN	OH		06/01/2021		662		3			3		665				
100114165	LAKE HAWASI CITY	AZ		06/29/2023		157		103			103		260				
100025526	PAINTER	VA		09/20/2018		309		63			63		372				
100114504	LEIGHTON	PA		06/29/2023		935		60			60		995				
100010670	LAS VEGAS	NV		12/23/2016		500		12			12		512				
100117046	GREENSBORO	NC		07/20/2023		349		41			41		390				
100011993	WASHINGTON	DC		03/08/2017		650		486			486		1,136				
100031540	STREAMWOOD	IL		03/29/2019		1,874		95			95		1,969				
100053779	BELPRE	OH		03/23/2021		82		(17)			(17)		65				
100010901	NEWPORT NEWS	VA		12/23/2016		1,758		209			209		1,967				
100154690	JACKSONVILLE	FL		07/19/2024		295		16			16		311				
100013979	APPOKA	FL		05/25/2017		325		38			38		363				
100111945	NEWMAN	GA		06/29/2023		952		436			436		1,388				
100012041	WASHINGTON	DC		03/08/2017		510		68			68		578				
100017733	APPOKA	FL		04/26/2018		932		76			76		1,008				
100029730	CUYAHOGA FALLS	OH		10/26/2018		253		35			35		288				
100030239	FLORENCE	AL		12/20/2018		822		62			62		884				
100010367	MIAMI	FL		12/23/2016		1,354		3			3		1,357				
100011774	BETHLEHEM	PA		03/08/2017		1,682		336			336		2,018				
100064236	CALUMET CITY	IL		07/01/2021		729		21			21		750				
100112985	CHICAGO	IL		06/29/2023		494		137			137		631				
100067563	PINE HILL	NJ		06/02/2021		891		19			19		910				
100110955	HAUPTON	NH		06/29/2023		230		7			7		237				
100081233	GRAND BLANC	MI		03/18/2022		522		12			12		534				
100081239	GRAND BLANC	MI		03/18/2022		522		12			12		534				
3510112077	COLUMBUS	OH		12/19/2025		169		1			1		170				
100139390	DIXSON CITY	PA		12/28/2023		235		(6)			(6)		227				
100025943	BARSTOW	CA		09/20/2018		457		57			57		514				
100099781	EAST SYRACUSE	NY		02/28/2023		233		5			5		238				
100113181	MIAMI	FL		06/29/2023		3,118		672			672		3,790				
100111894	DES MOINES	IA		06/29/2023		147		48			48		195				
100026228	HOLIDAY	FL		09/20/2018		545		126			126		671				
100126597	CONLEY	GA		06/30/2023		660		86			86		746				
100126599	BALTIMORE	MD		06/30/2023		267		80			80		347				

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031454	LAKE WORTH	FL		03/29/2019		254		57			57		311				
100012842	HOUSTON	TX		05/25/2017		265		241			241		506				
100031584	KISSIMEE	FL		03/29/2019		453		57			57		510				
100012738	TAMARAC	FL		05/25/2017		255		62			62		317				
100047305	RICHMOND	TX		11/20/2020		2 620		13			13		2 633				
100112478	COLUMBIA	SC		06/29/2023		324		73			73		397				
100112460	CLATSkanie	OR		06/29/2023		1 413		194			194		1 607				
100054479	DAYTON	OR		03/23/2021		139		(36)			(36)		103				
100012752	MELROSE PARK	IL		05/25/2017		748		55			55		803				
100024545	AUBURN	VA		09/20/2018		593		99			99		692				
100054182	BRIDGEPORT	CT		03/23/2021		714		53			53		767				
100050240	BEDFORD	MA		11/20/2020		209		71			71		280				
100024466	DETROIT	MI		09/20/2018		168		157			157		325				
100111277	GREENWOOD	IN		06/29/2023		239		10			10		249				
100060564	CUMMING	GA		06/01/2021		832		3			3		835				
100112160	PALM BAY	FL		06/29/2023		1 546		238			238		1 784				
100100799	DENVER	CO		04/28/2023		57 557		2 254			2 254		59 811				
100028083	FAIRBURN	GA		10/26/2018		581		59			59		640				
100119733	HIGHLAND PARK	CA		06/08/2023		81		(3)			(3)		78				
100043113	PEARLAND	TX		05/28/2020		496		23			23		519				
100043397	HERNICO	NC		06/13/2020		296		2			2		298				
100028639	DAYTON	OR		10/26/2018		225		103			103		328				
100112802	COLUMBIA	SC		06/29/2023		356		91			91		447				
100011863	ROCHESTER	NH		03/08/2017		310		48			48		358				
100028738	SUNRISE	FL		10/26/2018		1 142		93			93		1 235				
100013211	CRESTVIEW	FL		05/25/2017		523		119			119		642				
100044144	STAFFORD	VA		06/19/2020		1 722		31			31		1 753				
100011026	LAS VEGAS	NV		12/23/2016		742		222			222		964				
100136780	CLEVELAND	OH		11/27/2023		177		(6)			(6)		171				
100012408	RICHMOND	TX		04/28/2017		438		66			66		504				
100111043	SACRAMENTO	CA		06/29/2023		244		99			99		343				
100060589	SAVANNAH	GA		06/01/2021		710		3			3		713				
100043668	CHARLESTON	SC		06/13/2020		280		1			1		281				
100116240	MARSHAM	IL		07/20/2023		714		35			35		749				
100127104	MILFORD	MI		06/30/2023		1 419							1 419				
100012890	LANSING	MI		05/25/2017		396		93			93		489				
100112534	ESTILL SPRINGS	TN		06/29/2023		289		129			129		418				
100150515	GAHESVILLE	VA		05/03/2024		6 056		77			77		6 133				
100111633	PHILADELPHIA	PA		06/29/2023		277		95			95		372				(1 527)
100049405	BRAINTREE	MA		11/20/2020		1 204		85			85		1 289				
100010598	MIAMI	FL		12/23/2016		1 374		6			6		1 380				
100029637	LAGRANGE	GA		10/26/2018		483		138			138		621				
100112839	CHICAGO	IL		06/29/2023		312		113			113		425				
100062178	DULUTH	GA		07/01/2021		518							519				
100000306	HOUSTON	TX		09/21/2016		833		133			133		966				
100045704	KOKOMO	IN		11/25/2020		533		7			7		540				
100081283	GRAND POINTE PARK	MI		03/18/2022		975		12			12		987				
100044372	MOORE	NY		11/19/2020		213		6			6		219				
100031752	MESA	AZ		03/29/2019		551		19			19		570				
100055745	MAPLE HEIGHTS	OH		03/23/2021		196							203				
100063772	SYRACUSE	UT		07/01/2021		558		9			9		567				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100113733	ATHOL	IO		06/29/2023		1,147		.68			.68		1,215	1,215			
100067269	EAST ALTON	IL		06/02/2021		705		.17			.17		.722	.722			
100114123	OAK CREEK	WI		06/29/2023		317		.77			.77		.394	.394			
100112473	PHILADELPHIA	PA		06/29/2023		144		.96			.96		.242	.242			
100060866	SCOTTSDALE	VA		06/01/2021		1,023		.4			.4		1,027	1,027			
100030104	CEDAR HILL	TX		12/20/2018		1,359		.20			.20		1,379	1,379			
100026366	MIAMI	FL		09/26/2018		511		.31			.31		.542	.542			
100054863	MONTGOMERY	AL		03/23/2021		524		.54			.54		.578	.578			
100081244	KNOXVILLE	TN		03/18/2022		1,769		.59			.59		1,828	1,828			
100054585	ADAMSVILLE	AL		03/23/2021		456		.26			.26		.482	.482			
100028247	DAYTON	OH		10/26/2018		1,818		.60			.60		1,878	1,878			
100031771	SEBASTIAN	FL		03/29/2019		629		.111			.111		.740	.740			
100112324	HAWLEY	PA		06/29/2023		2,293		.25			.25		2,318	2,318			
100111361	CHICAGO	IL		06/29/2023		378		.195			.195		.573	.573			
100060912	CORDOVA	TN		06/01/2021		476		.2			.2		.478	.478			
100066881	SYLVESTER	GA		06/02/2021		814		.12			.12		.826	.826			
100032024	FEED	WV		03/29/2019		382		.47			.47		.429	.429			
100152307	DALLAS	TX		05/17/2024		1,896		.99			.99		1,995	1,995			
100113261	KANSAS CITY	MO		06/29/2023		286		.77			.77		.363	.363			
100112101	HOUSTON	TX		06/29/2023		1,113		.267			.267		1,380	1,380			
100113608	MILWAUKEE	WI		06/29/2023		120		.96			.96		.218	.218			
100100422	BLACKWOOD	NJ		04/27/2023		2,515		(.8)			(.8)		2,507	2,507			
100028611	JENSEN BEACH	FL		10/26/2018		2,228		.521			.521		2,749	2,749			
100025468	WINTER GARDEN	FL		09/20/2018		2,101		.96			.96		2,199	2,199			
100010970	LANSING	MI		12/23/2016		249		.96			.96		.345	.345			
10011064	WILLOWOOD	NJ		06/29/2023		313		.186			.186		.489	.489			
100112542	GAITHERSBURG	MD		06/29/2023		1,600		.128			.128		1,728	1,728			
100129559	TEHRAN	GA		09/29/2023		2,682		.124			.124		2,806	2,806			
100175010	NEW KENSINGTON	PA		11/12/2024		242		.5			.5		.247	.247			
100029144	DES MOINES	IA		10/26/2018		487		.35			.35		.522	.522			
100116238	SPOTSWOOD	NJ		07/20/2023		353		.80			.80		.433	.433			
100110827	CINCINNATI	KY		06/29/2023		249		.61			.61		.310	.310			
100012274	WINTER HAVEN	FL		04/28/2017		219		.38			.38		.257	.257			
100012342	PORT ORANGE	FL		05/25/2017		246		.87			.87		.333	.333			
100132327	LUTZ	FL		11/03/2023		8,942		1,966			1,966		10,908	10,908			
100111866	SAINT LOUIS	MO		06/29/2023		302		.145			.145		.447	.447			
100113422	CHICAGO	IL		06/29/2023		1,696		.90			.90		1,786	1,786			
100031634	SAINT CLOUD	FL		03/29/2019		1,544		.69			.69		1,613	1,613			
100067264	ALLEN	TX		10/25/2022		1,189		.59			.59		1,248	1,248			
100126338	PITTSBURGH	PA		06/30/2023		386		.18			.18		.404	.404			
100053470	TRENTON	NJ		03/23/2021		203		(.50)			(.50)		.153	.153			
100028259	NEWPORT NEWS	VA		10/26/2018		1,597		.53			.53		1,650	1,650			
100012078	MIAMI	FL		03/08/2017		745		.71			.71		.816	.816			
100149780	WILLIAMSTON	SC		04/26/2024		218		.6			.6		.224	.224			
100114373	COUNTRY CLUB HILLS	IL		06/29/2023		176		.194			.194		.370	.370			
100062398	WILLIAMSTON	NJ		07/01/2021		1,223		.3			.3		1,226	1,226			
100025530	DEARBORN HEIGHTS	MI		06/20/2018		221		.125			.125		.346	.346			
100193579	CARBONDALE	CO		12/28/2023		206		(.9)			(.9)		.197	.197			
100043242	RICHMOND	TX		05/28/2020		1,178		.98			.98		1,276	1,276			
100126519	STOKESDALE	NC		06/30/2023		101		.809			.809		.105	.105			
100128716	MIRAMAR	FL		05/25/2017		749							1,558	1,558			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10012891	HOLLYWOOD	FL		05/25/2017		313		92			92		405	405			
10014369	MUSCOGA	MI		09/27/2017		711		40			40		751	751			
10011000	ROCHESTER	MI		06/22/2023		(6,449)	(7)	(7)			(7)		(6,456)	(3,099)		3,357	
10006095	HUNTSVILLE	UT		06/01/2021		780			3		3		783	783			
10011619	TRENTON	NJ		06/29/2023		137		143			143		280	280			
10002625	RIVERDALE	UT		06/20/2018		301		139			139		440	440			
10002667	BRADON	FL		09/20/2018		1,626		61			61		1,687	1,687			
100142700	GREEN COVE SPRINGS	FL		02/08/2024		5,741		14			14		5,755	5,755			
10011981	MANASSAS	VA		06/29/2023		203		16			16		219	219			
10017593	READING	MA		11/12/2024		205		(5)			(5)		200	200			
10002809	CHICAGO HEIGHTS	IL		10/26/2018		205		217			217		422	422			
100000289	ANDERSON	SC		09/27/2016		458		11			11		469	469			
10015290	PHOENIX CITY	AL		05/16/2024		226		1			1		227	227			
10011390	FREEDOM	MI		06/29/2023		772		51			51		823	823			
10011911	LINDALE	TX		06/29/2023		244		53			53		297	297			
10006276	LANSING	MI		07/01/2021		2,389		4			4		2,393	2,393			
10012654	SAINT LOUIS	MO		06/30/2023		166		5			5		171	171			
10011462	LOVELL	MA		06/29/2023		315		164			164		479	479			
10011960	SENOIA	GA		06/29/2023		259		93			93		352	352			
100060941	ARLINGTON	VA		06/01/2021		3,709		15			15		3,724	3,724			
100047579	MIAMI	FL		11/20/2020		2,531		1			1		2,532	2,532			
100028445	STUART	FL		10/26/2018		612		309			309		921	921			
10011475	STANFORD	CT		06/29/2023		191		69			69		260	260			
10017569	DAVENPORT	FL		07/20/2023		1,575		(6)			(6)		1,569	1,569			
100031439	FRESNO	CA		03/29/2019		1,507		78			78		1,585	1,585			
100042945	FRANKLIN PARK	NJ		05/28/2020		743		29			29		772	772			
100013318	CLAYTON	CA		05/25/2017		379		782			782		1,161	1,161			
100126589	COLLEGE PARK	GA		06/30/2023		1,059		48			48		1,107	1,107			
10014309	HOUSTON	TX		06/29/2023		214		137			137		351	351			
10014441	BLAINE	WA		06/29/2023		253		16			16		269	269			
100061951	SIDNEY	OH		06/01/2021		371		2			2		373	373			
100017715	NEWTON	MA		04/26/2018		809		31			31		840	840			
100155189	RIVERSIDE	CA		07/19/2024		75,645		1,575			1,575		77,220	77,220			
100028111	OPA LOCKA	FL		10/26/2018		478		95			95		573	573			
100013036	BAKERSFIELD	CA		05/25/2017		292		119			119		411	411			
100143628	CARDONALE	CO		02/21/2024		204		(9)			(9)		195	195			
10012925	WESTLAND	MI		09/27/2023		194		(6)			(6)		188	188			
100010965	COLLINSVILLE	CT		12/23/2016		409		62			62		471	471			
100136396	SUFFOLK	VA		06/29/2023		1,487		40			40		1,527	1,527			
100127381	CASPER	WY		06/30/2023		202		86			86		288	288			
100010673	STEUBEN	ME		12/23/2016		1,704		149			149		1,853	1,853			
100071293	PHOENIX CITY	AL		10/01/2021		953		11			11		964	964			
100027928	FONTANA	CA		10/26/2018		1,285		166			166		1,451	1,451			
100060496	STERLING HEIGHTS	MI		06/01/2021		748		3			3		751	751			
100013491	CLEARWATER	FL		05/25/2017		301		77			77		378	378			
100069875	MCMINNVILLE	OR		09/01/2021		743		18			18		761	761			
100011829	MC DONALD	PA		03/08/2017		1,068		42			42		1,110	1,110			
100111811	LONGWOOD	FL		06/29/2023		1,070		44			44		1,114	1,114			
100061101	PARMA	OH		06/01/2021		864		3			3		867	867			
100039169	WICKLOW	IL		09/27/2019		2,654		574			574	(200)	3,028	3,274	245	1	246
100039523	DUBLIN	CA		09/27/2019		2,352		538			538	(177)	2,713	2,932	219		219

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10011261	NEW KENT	VA		06/29/2023		.213		.134			.134		.347		.347		
10006104	HOMESTEAD	FL		06/01/2021		.474		.2			.2		.476		.476		
10011192	TULARE	CA		06/29/2023		.967		.60			.60		1.027		1.027		
10018163	BAKERSFIELD	CA		12/12/2024		4.538		.123			.123		4.661		4.661		
10004670	DECATUR	GA		11/25/2020		.326		.14			.14		.340		.340		
10012648	SAINT LOUIS	MO		06/30/2023		.439		.7			.7		.446		.446		
100042843	FREDERICKSBURG	VA		05/28/2020		1.430		.26			.26		1.456		1.456		
10006166	SAINT LOUIS	MO		06/01/2021		.918		.4			.4		.922		.922		
100011225	MONKAS CORNER	SC		12/23/2016		1.302		.233			.233		1.535		1.535		
100127553	EL PASO	TX		06/30/2023		.156		.25			.25		.181		.181		
100025464	ALLENTOIN	PA		09/20/2018		.499		.87			.87		.586		.586		
100060571	ALABASTER	AL		06/01/2021		.361		.2			.2		.363		.363		
100061021	EAST CHICAGO	IN		06/01/2021		.955		.4			.4		.959		.959		
100112371	COLLEGE PLACE	WA		06/29/2023		.240		.16			.16		.256		.256		
100011612	BELLWOOD	IL		03/08/2017		.499		.150			.150		.649		.649		
100043666	ARPKA	FL		06/13/2020		1.013		.35			.35		1.048		1.048		
100113803	NAIPA	ID		06/29/2023		.234		.121			.121		.355		.355		
100010844	SHAKER HTS	OH		12/23/2016		2.558		.106			.106		2.664		2.664		
100010677	IDAHO FALLS	ID		12/23/2016		.461		.66			.66		.527		.527		
100060940	RAYTOWN	MO		06/01/2021		.687		.3			.3		.690		.690		
100012352	LARGO	FL		04/28/2017		.635		.127			.127		.762		.762		
100060356	SAN ANTONIO	TX		06/01/2021		.877		.3			.3		.880		.880		
100112332	DAYTONA BEACH	FL		06/29/2023		1.210		.35			.35		1.245		1.245		
100061151	SODDY DAVIS	TN		06/01/2021		.676		.3			.3		.679		.679		
100044843	CHARLOTTE	NC		11/19/2020		.391		.53			.53		.444		.444		
100127011	ATHENS	GA		06/30/2023		.750		.200			.200		.950		.950		
100044908	SAN DIEGO	CA		11/19/2020		.576		.15			.15		.591		.591		
100055188	AUGUSTA	GA		03/23/2021		.337		.44			.44		.381		.381		
100048817	BALTIMORE	MD		11/20/2020		.453		.1			.1		.454		.454		
100011747	KUNA	ID		03/08/2017		.847		.297			.297		1.144		1.144		
100025162	CAMDEN	NJ		09/20/2018		.380		.31			.31		.411		.411		
100112124	LEAVENWORTH	WA		06/29/2023		.109		.22			.22		.131		.131		
100117306	HOUSTON	TX		07/20/2023		.183		.12			.12		.195		.195		
100043062	ASHEVILLE	NC		05/28/2020		1.075		.81			.81		1.156		1.156		
100026829	SANTA TERESA	MI		09/26/2018		.326		.46			.46		.374		.374		
100126616	DETROIT	MI		06/30/2023		.598		.155			.155		.753		.753		
100111544	LAWRENCEVILLE	GA		06/29/2023		1.018		.331			.331		1.349		1.349		
100126840	BALTIMORE	MD		06/30/2023		.271		.231			.231		.502		.502		
100112058	HARVEY	LA		06/29/2023		1.351		.27			.27		1.378		1.378		
100143640	WILLIAMSTON	SC		02/21/2024		(8.198)		(12)			(12)		(8.210)		(3.988)	4.224	4.224
100013330	PALM BAY	FL		05/25/2017		.289		.38			.38		.327		.327		
100113737	MOUNT CAMEL	UT		06/29/2023		.175		.132			.132		.307		.307		
100026555	MIAMI	FL		09/26/2018		1.384		.48			.48		1.432		1.432		
100113854	DELRAY	FL		06/29/2023		9.487		.184			.184		9.671		9.671		
100031678	PALM BAY	FL		03/29/2019		1.782		.43			.43		1.825		1.825		
100043443	FORT WORTH	TX		06/13/2020		.452		.86			.86		.538		.538		
100061327	STONE MOUNTAIN	GA		06/01/2021		.527		.2			.2		.529		.529		
100113653	MISHAWAKA	IN		06/29/2023		.227		.110			.110		.337		.337		
100111482	EQUI D	OH		06/29/2023		.195		.129			.129		.324		.324		
100028033	BOXEYE	AZ		10/26/2018		.244		.67			.67		.311		.311		
100113031	DREXEL HILL	PA		06/29/2023		.249		.96			.96		.345		.345		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100111570	LANCASTER	CA			06/29/2023		1,460		327			327		1,787	1,787			
100045334	CONVERSE	TX			11/25/2020		1,144		87			87		1,231	1,231			
100043193	OCEANIDE	CA			06/28/2020		724		18			18		742	742			
100123534	BROOKSVILLE	FL			04/28/2017		124		9			9		133	133			
100126507	POUGHKEEPSIE	NY			08/30/2023		3,090		219			219		3,309	3,309			
100200043	SAINT LOUIS	MO			03/06/2025		302		36			36		302	302			
100114456	LITTLE ROCK	AR			09/21/2017		1,499		85			85		1,535	1,535			
100113618	RIVERDALE	UT			06/29/2023		209		57			57		294	294			
100000368	SIX LAKES	MI			09/21/2016		443		209			209		500	500			
3510125030	PALM COAST	FL			12/19/2025		198,498		834			834		199,332	199,332			
100199900	GRANTS	NM			03/06/2025		281		1			1		282	282			
100112211	CLOVER	SC			06/29/2023		806		232			232		1,038	1,038			
100025905	DES MOINES	IA			09/20/2018		256		72			72		328	328			
100114370	FLORENCE	AL			06/29/2023		194		8			8		202	202			
100116278	STONE MOUNTAIN	GA			07/20/2023		513		16			16		529	529			
100110867	CARSON	CA			06/29/2023		1,020		39			39		1,059	1,059			
10011092	SAINT AUGUSTINE	FL			12/23/2016		2,010		33			33		2,043	2,043			
100113659	BONITA SPRINGS	FL			06/29/2023		217		51			51		268	268			
100042947	FAVETTEVILLE	NC			05/28/2020		1,745		21			21		1,766	1,766			
100112281	WOODLAND PARK	CO			06/29/2023		204		69			69		273	273			
100110715	CARSON CITY	NV			12/23/2016		721		47			47		768	768			
100060680	HUNTSVILLE	UT			06/01/2021		1,251		5			5		1,256	1,256			
100046360	ELDERD	NY			11/25/2020		346		19			19		367	367			
100112709	SAN LOUIS	AZ			06/29/2023		212		128			128		340	340			
10011599	SPRING HILL	TN			03/08/2017		159		96			96		255	255			
100112905	DETROIT	MI			06/29/2023		209		228			228		437	437			
100111429	BLACKWOOD	NJ			12/23/2016		1,235		210			210		1,445	1,445			
100003008	METARIE	LA			09/21/2016		1,280		60			60		1,340	1,340			
100025238	SLATINGTON	PA			09/20/2018		1,674		118			118		1,792	1,792			
100135036	HOUSTON	TX			10/30/2023		217		(3)			(3)		214	214			
10013329	LAS VEGAS	NV			05/25/2017		206		55			55		261	261			
100034942	WEEKFO	PA			06/21/2019		7,946		69			69	(243)	7,172	7,172	250	(49)	201
100061287	MEMPHIS	TN			06/01/2021		1,187		5			5		1,192	1,192			
100114836	MYRTLE BEACH	SC			07/10/2023		513		17			17		530	530			
100112986	JACKSONVILLE	FL			06/29/2023		346		107			107		465	465			
100117041	LEXINGTON	KY			07/20/2023		1,050		105			105		1,155	1,155			
100028062	NEW PORT RICHEY	FL			10/26/2018		310		62			62		372	372			
100112982	MIAMI	FL			06/29/2023		382		150			150		532	532			
100045600	AURORA	CO			11/25/2020		213							213	213			
100114035	CABOT	AR			05/25/2017		784		83			83		867	867			
100175945	SCRANTON	PA			11/12/2024		167		(6)			(6)		159	159			
100112526	NORTH BRANSWICK	NJ			06/29/2023		2,435		108			108		2,543	2,543			
100126471	ROSE	GA			08/30/2023		2,159		38			38		2,197	2,197			
100118773	GASTONIA	NC			03/08/2017		783		26			26		809	809			
100061068	OAK HILL	WV			06/01/2021		721		3			3		724	724			
100114902	CHILI	NY			11/21/2017		171		93			93		264	264			
100112144	COLE DALENE	ID			06/29/2023		214		50			50		264	264			
100061027	LUMBERTON	NJ			06/01/2021		709		3			3		712	712			
100011003	PORT ST LUCIE	FL			12/23/2016		1,877		93			93		1,970	1,970			
100113197	GWINN OAK	MD			06/29/2023		2,058		120			120		2,178	2,178			
100039873	CLARE	IL			09/21/2019		775		242			242	(56)	961	1,023	81	(19)	62

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020265	WICHITA FALLS	TX		03/18/2025		225		2					.227				
10022865	HARVEY	LA		10/26/2018		175		106			106		.281				
10013366	FLAGSTAFF	AZ		06/29/2023		203		.76			.76		.279				
10013396	LAS VEGAS	NV		05/25/2017		894		.44			.44		.938				
100110893	HIALEAH	FL		06/29/2023		404		172			172		.576				
100060987	CHATTANOOGA	TN		06/01/2021		721		.3			.724		.724				
100175830	HUNTINGTON	NY		11/12/2024		225		(.7)			(.7)		.218				
10010896	SUNRISE	FL		12/23/2016		1,390		160			160		1,550				
10017748	GREENSBORO	NC		04/26/2018		248		.56			.56		.304				
100043144	SANDIA PARK	NM		05/28/2020		747		.31			.31		.778				
10012128	TAMPA	FL		03/08/2017		647		.31			.31		.678				
10013308	CANTON	OH		06/29/2023		287		.67			.67		.354				
10010892	VINELAND	NJ		12/23/2016		1,077		.156			.156		1,173				
100067123	VANCOUVER	WA		06/02/2021		954		.17			.17		.971				
10017786	ELLABELL	GA		04/26/2018		640		.45			.45		.685				
10013341	PHOENIX	AZ		05/25/2017		206		.33			.33		.239				
10013895	STROUDSBURG	PA		06/29/2023		916		.14			.14		.330				
10004249	MORRHEAD	MD		08/19/2020		256		.31			.31		.287				
100157935	BREITNGSVILLE	PA		07/09/2024		49,521		1,896			1,896		51,417				
10002652	YPSILANTI	MI		10/26/2018		1,287		.362			.362		1,649				
10013291	MILWAUKEE	WI		06/29/2023		685		.92			.92		.777				
100087220	SKOKIE	IL		10/25/2022		1,306		.73			.73		1,379				
10011160	WEST OLIVE	MI		12/23/2016		1,179		.113			.113		1,292				
100063944	OCALA	FL		07/01/2021		155		.3			.3		.158				
10012126	GREENSBORO	NC		06/29/2023		988		.101			.101		1,089				
10017026	JACKSON	TN		07/20/2023		320		.45			.45		.365				
100049193	MOBILE	AL		11/20/2020		630		.71			.71		.701				
10011212	CHAMBERSBURG	PA		12/23/2016		834		.208			.208		1,042				
10011878	EL PASO	TX		06/29/2023		206		.39			.39		.245				
100126526	PADUCAH	KY		06/30/2023		87		.10			.10		.97				
100045751	HAZEL WOOD	MO		11/25/2020		320		.1			.1		.321				
10023894	HOUSTON	TX		05/29/2025		92,268		4,891			4,891		97,159				
100060968	AUSTIN	TX		06/01/2021		946		.4			.4		.950				
10004418	MILLBURY	OH		06/19/2020		1,041		.16			.16		1,057				
10011575	UNION CITY	CA		06/29/2023		240		.58			.58		.298				
100044148	FRESNO	CA		06/19/2020		1,933		.11			.11		1,944				
100060078	ALBURN	WA		06/01/2021		712		.3			.3		.715				
100060405	FULTONDALE	AL		06/01/2021		994		.2			.2		.596				
10006237	SUNBURY	OH		07/01/2021		527		.3			.3		.530				
100063115	PLYMOUTH	IN		07/01/2021		732		.3			.3		.735				
10013472	PENDERGRASS	GA		10/30/2023		15,130		.34			.34		15,164				
100131313	DALTON	GA		06/29/2023		440		.84			.84		.524				
100126403	BAKER	LA		08/30/2023		208		(.8)			(.8)		.200				
100063212	WATERLOOIN	WA		07/01/2021		636		.10			.10		.646				
10013869	REDFORD	NC		06/29/2023		145		.94			.94		.239				
100043463	KALAMAZOO	MI		08/13/2020		314		.14			.14		.328				
100130054	LORAIN	OH		09/27/2023		167		(.6)			(.6)		.161				
10013279	PERDUELETON	IN		06/29/2023		441		.106			.106		.547				
10011840	HAMBURG	IA		06/29/2023		208		.24			.24		.232				
10017078	CHARLOTTE	NC		04/26/2018		297		.13			.13		.310				
100126813	OLD FORGE	PA		06/30/2023		542		.63			.63		.605				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10011191	ATLANTA	GA		06/29/2023		238		121				121	359		359		
10011433	SAND LAKE	MI		01/27/2017		450		16				16	466		466		
10011328	CLEVELAND	OH		06/25/2017		945		57				57	602		602		
100112239	BROWNSVILLE	TX		06/29/2023		439		122				122	561		561		
100066827	CUMBERLAND	RI		06/02/2021		560							560		560		
100126696	HUTCHINSON	KS		06/30/2023		255		14				14	269		269		
100126993	DALLAS	TX		06/30/2023		741		243				243	984		984		
100127031	BUTLER	TN		06/30/2023		164		11				11	175		175		
100066092	KENNESVILLE	NC		09/23/2021		505		30				30	535		535		
3510118789	MARION OAKS	FL		12/19/2025		152,701		733				733	153,434	153,434	252		200
100033360	LIMERICK	IRL		06/21/2019		7,007		433				433	7,208	7,408		(52)	
100113666	RIVERDALE	UT		06/29/2023		494		195				195	689	689			
100031880	TOLLESON	AZ		03/29/2019		822		26				26	848	848			
100031841	SOUTH BOUND BROOK	NJ		03/29/2019		1,465		66				66	1,531	1,531			
100012240	HAMILTON	NJ		04/28/2017		208		48				48	256	256			
100061141	SWANSBORO	GA		06/01/2021		642		3				3	645	645			
100112033	NAZARETH	PA		06/29/2023		148		12				12	160	160			
100202097	BRECKENRIDGE HILLS	MO		03/18/2025		213							213	213			
100017120	JACKSONVILLE	FL		04/26/2018		453		26				26	479	479			
100114053	OPA LOCKA	FL		06/29/2023		180		9				9	189	189			
100127002	HAZLETON	PA		06/30/2023		207		42				42	249	249			
100113347	CHICAGO	IL		06/29/2023		181		100				100	281	281			
100061068	NE/PORT NEIS	VA		03/18/2022		444		1				1	445	445			
100010854	PENSACOLA	FL		12/23/2016		1,222		30				30	1,252	1,252			
100044926	KATY	TX		11/19/2020		600		51				51	651	651			
100061297	GROSSE POINTE PARK	MI		03/18/2022		1,030		13				13	1,043	1,043			
100148107	NOVATO	CA		04/10/2024		213		2				2	215	215			
100112392	SUITLAND	MD		06/29/2023		187		24				24	211	211			
100061231	PHILADELPHIA	PA		06/01/2021		518		2				2	520	520			
100114421	HILLSBORO	OR		06/29/2023		445		138				138	583	583			
100000591	SCRANTON	PA		09/27/2016		288		24				24	312	312			
100060920	SAN BENITO	TX		06/01/2021		664		3				3	667	667			
100100906	MILFORD	MI		04/28/2023		4,102		144				144	4,246	4,246			
100061196	PORT ARTHUR	TX		06/01/2021		345		1				1	346	346			
100127230	TEIPE	AZ		06/30/2023		1,104		88				88	1,192	1,192			
100113465	STEWARTSVILLE	NJ		06/29/2023		271		140				140	411	411			
100112641	CALEDONIA	WI		06/29/2023		186		5				5	191	191			
100055733	GLAUSTONE	OR		03/23/2021		1,947		32				32	1,979	1,979			
100069773	ASHTABULA	OH		09/01/2021		503		13				13	516	516			
100111787	ROYAL	GA		06/29/2023		2,366		51				51	2,417	2,417			
100114051	ONTARIO	CA		06/29/2023		843		139				139	982	982			
100000343	SANT MARIAS	GA		09/27/2016		1,813		66				66	1,879	1,879			
100012020	MIAMI	FL		03/08/2017		1,126		128				128	1,254	1,254			
100126670	NEWMAN	CA		06/30/2023		1,136		272				272	1,408	1,408			
100136988	JACKSONVILLE	FL		12/21/2023		1,409		265				265	1,674	1,674			
100112422	ORLANDO	FL		06/29/2023		556		87				87	643	643			
100067195	RIVERDALE	UT		06/02/2021		172							172	172			
100113068	KNOXVILLE	TN		06/29/2023		938		232				232	1,170	1,170			
100031445	MC FARLAND	CA		03/29/2019		165		230				230	395	395			
100014893	FLORISSANT	CO		11/21/2017		1,702		117				117	1,819	1,819			
100112351	JACKSONVILLE	FL		06/29/2023		173		11				11	184	184			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060483	YOUNGSTOWN	OH		06/01/2021		677		3			3		680	..680			
100067653	BUTLER	TN		06/02/2021		647		18			18		665	..665			
100074864	ORLANDO	FL		11/21/2017		772	1		1		1		773	..773			
100026840	SHIFTER	CA		06/26/2018		536		46			46		582	..582			
100111766	TEMPERANCE	MI		06/29/2023		199		9			9		208	..208			
100055686	SAINT LOUIS	MO		03/23/2021		93		(6)			(6)		85	..85			
100114012	MADERA	CA		06/29/2023		140		24			24		164	..164			
100114249	BRIDGEPORT	CT		06/29/2023		1,244		61			61		1,305	..1,305			
100031689	BAKERSFIELD	CA		03/29/2019		293		103			103		396	..396			
100138298	ANNA	TX		12/18/2023		217							217	..217			
100012297	HAMMOND	LA		04/28/2017		960		215			215		1,175	..1,175			
100112672	CLEVELAND	OH		06/29/2023		237		151			151		388	..388			
100206188	CYPRESS	TX		04/16/2025		152,773		479			479		153,252	..153,252			
100100360	LOCH SHELDRAKE	NY		04/27/2023		756		47			47		803	..803			
100032387	CLARE	IL		06/21/2019		(2,542)							(2,542)	..(1,271)	(41)	1,312	1,271
100028609	KISSIMEE	FL		10/26/2018		818		36			36		854	..854			
100067214	BATTON	TX		06/02/2021		695		1			1		696	..696			
100063680	MADISON	IN		07/01/2021		527							527	..527			
100112804	PARK FOREST	IL		06/29/2023		856		161			161		1,017	..1,017			
100112143	JUSTIN	TX		06/29/2023		278		199			199		477	..477			
100111957	DUNCANVILLE	TX		03/08/2017		267		40			40		307	..307			
100028018	REX	GA		10/26/2018		200		71			71		271	..271			
100063784	MASSILLON	OH		07/01/2021		337		7			7		344	..344			
100032043	MADERA	CA		03/29/2019		254		73			73		327	..327			
100113099	DALLAS	TX		06/29/2023		592		233			233		825	..825			
100111656	NEW MARKET	TN		06/29/2023		933		130			130		1,063	..1,063			
100017410	SALK VILLAGE	IL		04/26/2018		168		158			158		326	..326			
100033114	OFFALY	IL		06/21/2019		3,734		405			405	(91)	4,048	..3,638	123	(533)	(410)
100111684	PLANT CITY	FL		06/29/2023		1,096		56			56		1,152	..1,152			
100126797	BLOOMING PRAIRIE	IN		06/30/2023		351		111			111		462	..462			
100044224	ALBUQUERQUE	NM		06/19/2020		352		51			51		403	..403			
100130004	CAIDEN	NJ		09/27/2023		186		(6)			(6)		178	..178			
100110638	RIVERDALE	UT		06/29/2023		220		249			249		469	..469			
100129668	CLEVELAND	OH		09/27/2023		165		(6)			(6)		159	..159			
100111613	SAINT ALBANS	NY		06/29/2023		331		106			106		437	..437			
100060530	TEVARKANA	TX		06/01/2021		804		3			3		807	..807			
100054992	JOLIET	IL		03/23/2021		142		26			26		168	..168			
100012854	ORLANDO	FL		06/25/2017		368		149			149		517	..517			
100127255	OPA LOCKA	FL		06/30/2023		1,039		39			39		1,078	..1,078			
100112539	PHILADELPHIA	PA		06/29/2023		65		311			311		376	..376			
100202118	ST. LOUIS	MO		03/18/2025		194		1			1		195	..195			
100054400	FAIRMONT	WV		03/23/2021		432		18			18		450	..450			
100111923	CONCORD	NC		06/29/2023		186		62			62		248	..248			
100026062	ORLANDO	FL		06/26/2018		890		58			58		948	..948			
100061023	PHILADELPHIA	PA		06/01/2021		679		3			3		682	..682			
100114160	RENFREW	PA		06/29/2023		678		94			94		772	..772			
100111933	CINCINNATI	KY		03/08/2017		279		22			22		301	..301			
100012072	TAMPA	FL		03/08/2017		329		114			114		443	..443			
100114136	DES MOINES	IA		06/29/2023		230		108			108		338	..338			
100026256	INDIANAPOLIS	IL		06/20/2018		128		85			85		213	..213			
100060995	SAN BENITO	TX		06/01/2021		300		1			1		301	..301			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10011598	MIAMI	FL		06/29/2023		135		32			32		167		167		
10013564	VIRGINIA BEACH	VA		06/29/2023		167		95			95		262		262		
10011527	SOUTHFIELD	MI		07/17/2023		219		(12)			(12)		207		207		
10011163	MEMPHIS	TN		06/29/2023		129		64			64		193		193		
10003241	DENVER	CO		03/29/2019		1,271		8			8		1,279		1,279		
10001194	PROVIDENCE	UT		12/23/2016		1,324		139			139		1,463		1,463		
100063470	INDIANAPOLIS	IL		07/01/2021		313		(10)			(10)		303		303		
100014770	PALM COAST	FL		10/30/2017		533		108			108		641		641		
10008096	CARY	NC		03/18/2022		1,062		10			10		1,072		1,072		
100043542	LOUISBURG	NC		06/13/2020		278		1			1		279		279		
100012415	PEKIN	IL		04/28/2017		527		85			85		612		612		
100032031	COCOA	FL		03/29/2019		1,754		24			24		1,778		1,778		
100025242	PHOENIX	AZ		09/20/2018		469		212			212		681		681		
100032076	MESA	AZ		03/29/2019		443		9			9		452		452		
100069434	COLUMBUS	OH		09/01/2021		339		1			1		340		340		
100116271	BROOKLYN	NY		07/20/2023		4,140		19			19		4,159		4,159		
10011496	STONE MOUNTAIN	GA		06/29/2023		184		48			48		232		232		
100193306	MEMPHIS	TN		02/10/2025		236		3			3		239		239		
100111113	DOLTON	IL		06/29/2023		671		99			99		770		770		
100081110	FLORISSANT	CO		03/18/2022		497		11			11		508		508		
100053650	ASHEBORO	NC		03/23/2021		351		(100)			(100)		251		251		
100064067	PASADENA	CA		07/01/2021		841		14			14		855		855		
100128059	EVANSVILLE	IN		09/08/2023		953		1			1		954		954		
100014668	PROVIDENCE	UT		09/27/2017		1,095		49			49		1,144		1,144		
100045651	BYRON	GA		11/25/2020		273		(27)			(27)		246		246		
100063205	MONTGOMERY	AL		07/01/2021		402		2			2		404		404		
100061934	BARTLESVILLE	OK		07/01/2021		634		3			3		637		637		
100025779	GREEN COVE SPRINGS	FL		09/20/2018		1,683		344			344		2,027		2,027		
100137735	FORT WORTH	TX		12/08/2023		2,863		180			180		3,043		3,043		
100064486	GRABY	CO		07/01/2021		403		13			13		416		416		
100113003	RAISING CITY	CA		06/29/2023		1,265		146			146		1,411		1,411		
100150801	BUDAPEST	TX		05/03/2024		3,520		42			42		3,562		3,562		
100204410	LEXINGTON	KY		04/01/2025		179		(6)			(6)		173		173		
100113448	EL PASO	TX		06/29/2023		219		61			61		280		280		
100013620	PARMA	OH		05/25/2017		350		25			25		375		375		
100060730	MUNCIE	IN		06/01/2021		949		4			4		953		953		
100031597	BAKERSFIELD	CA		03/29/2019		220		34			34		254		254		
100113734	BROOKLYN	NY		06/29/2023		561		167			167		728		728		
100060607	MARERO	LA		06/01/2021		700		3			3		703		703		
100113864	KEY BISCAYNE	FL		06/29/2023		2,656		117			117		2,773		2,773		
100011907	WELLINGTON	FL		03/08/2017		1,009		82			82		1,091		1,091		
100012317	NORFOLK CITY	VA		04/28/2017		514		83			83		597		597		
100031625	NORTH LAUDERDALE	FL		03/29/2019		1,541		31			31		1,572		1,572		
100014488	KANSAS CITY	MO		09/27/2017		1,055		70			70		1,125		1,125		
100128099	CINCINNATI	KY		09/08/2023		625		39			39		664		664		
100113322	GAINESVILLE	VA		06/29/2023		827		172			172		999		999		
100063051	LOUISVILLE	KY		07/01/2021		1,061		1			1		1,062		1,062		
100114106	BAVINGFIELD	CO		06/29/2023		229		12			12		241		241		
100045442	DALTON	GA		11/25/2020		757		8			8		765		765		
100112318	NORTH LAUDERDALE	FL		06/29/2023		1,638		40			40		1,678		1,678		
100114844	FULSHEAR	TX		07/10/2023		3,082		81			81		3,163		3,163		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006164	SAINT PAUL	MINN		06/01/2021		569		2			2		571				
100112897	MONTGOMERY	AL		06/29/2023		207		106			106		313				
100126779	AIRHOL	ID		06/30/2023		289		92			92		381				
100113394	ELVIRA	OH		06/29/2023		118		10			10		128				
100111330	FREDERICK	MD		06/29/2023		221		107			107		328				
100045421	GERBERTOWN	TX		11/25/2020		416		43			43		459				
100061022	SAN ANTONIO	TX		06/01/2021		658		3			3		661				
100000456	ENTERPRISE	OR		09/27/2016		863		4			4		867				
100028374	TUCKER	GA		10/26/2018		3,717		1,136			1,136		4,853				
100126555	MACON	NC		06/30/2023		183		10			10		193				
100060361	COVINGTON	GA		06/01/2021		492		2			2		494				
100060542	CORPUS CHRISTI	TX		06/01/2021		784		3			3		787				
100149039	FORT MC COY	FL		04/19/2024		657							657				
100025613	WARREN	MI		09/20/2018		198		92			92		290				
100032982	SLEBO	IL		06/21/2019		13,954		725			725	(464)	14,215		14,630	484	(70)
100128028	CINCINNATI	KY		09/08/2023		681		41			41		722				
100012039	WILMINGTON	DE		03/08/2017		1,236		39			39		1,275				
100011793	HIGHLAND SPRINGS	VA		03/08/2017		278		42			42		320				
100081099	MEMPHIS	TN		03/18/2022		471		14			14		485				
100063905	CRUM LYNE	PA		07/01/2021		334		1			1		335				
100087137	BEL AIR	MD		10/25/2022		329		23			23		352				
100025466	SAINT LOUIS	MO		09/20/2018		158		93			93		251				
100017800	PLAINVILLE	MA		04/26/2018		358		37			37		395				
100099979	KISSIMEE	FL		01/13/2023		214		11			11		225				
100000566	HATFIELD	PA		09/21/2016		1,065		264			264		1,329				
100060880	JACKSBORO	TN		06/01/2021		915		4			4		919				
100028035	CRESTVIEW	FL		10/26/2018		146		43			43		189				
100113240	SEDONA	AZ		06/29/2023		1,428		97			97		1,525				
100126736	PHILADELPHIA	PA		08/30/2023		465		51			51		516				
100113510	ARNOLD	CA		06/29/2023		1,501		157			157		1,658				
100032165	STOCKTON	CA		03/29/2019		320		58			58		378				
100111959	CHANDLER	AZ		06/29/2023		184		55			55		239				
100046066	AUGUSTA	GA		11/25/2020		217		64			64		281				
100067261	EDNA	TX		06/02/2021		436		2			2		438				
100112336	MIAMI	FL		06/29/2023		126		12			12		138				
100116359	WESLEY CHAPEL	FL		07/20/2023		53,510		11,106			11,106		64,616				
100114162	WEST COLUMBIA	SC		06/29/2023		1,201		50			50		1,251				
100060755	WICHITA	KS		06/01/2021		694		3			3		697				
100012651	STERLING HEIGHTS	MI		05/25/2017		596		590			590		1,186				
100112372	PHILADELPHIA	PA		06/29/2023		1,334		1,567			1,567		2,901				
100032044	SUNRISE	FL		03/29/2019		1,936		31			31		1,967				
100064556	LEAGUE CITY	TX		07/01/2021		807		7			7		814				
100031538	FORT LAUDERDALE	FL		03/29/2019		4,381		77			77		4,458				
100111577	BRACELTON	GA		06/29/2023		2,042		284			284		2,326				
100113512	RACINE	WI		06/29/2023		44		4			4		48				
100202114	FLINT	MI		03/18/2025		206		2			2		208				
100011253	PAULSBORO	NJ		12/23/2016		318		31			31		349				
100111747	FOUNTAIN INN	SC		06/29/2023		174		19			19		193				
100031683	PHOENIX	AZ		03/29/2019		340		40			40		380				
100113869	DEERFIELD	IL		06/29/2023		1,588		17			17		1,605				
100025966	ELGIN	IL		09/20/2018		1,270		7			7		1,277				

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100028549	ANNA	TX		10/26/2018		426	1				1		427		427		
100055299	CALUMET PARK	IL		03/23/2021		325	16				16		341		341		
100127010	HOUSTON	TX		06/30/2023		331	129				129		460		460		
100025625	DEARBORN HEIGHTS	MI		09/20/2018		1,038	344				344		1,382		1,382		
100014577	TALLASSEE	AL		09/27/2017		264	34				34		298		298		
100112288	PHOENIX	AZ		06/29/2023		1,093	28				28		1,121		1,121		
100063156	WESTLAKE	OH		07/01/2021		1,128	11				11		1,139		1,139		
100168204	SPRINTON	PA		09/27/2024		199	(9)				(9)		190		190		
100113161	HOLIDAY	FL		06/29/2023		448		160			160		608		608		
100023947	NORCROSS	GA		12/20/2018		1,019	51				51		1,070		1,070		
100013213	LAUDERHILL	FL		05/25/2017		240		51			51		291		291		
100094944	VILLA PARK	CA		06/02/2022		15,250	13				13		15,263		15,263		
100113932	LOGAN	OH		06/29/2023		99	14				14		113		113		
100030316	MENDON	UT		12/20/2018		2,886	183				183		3,019		3,019		
100126721	VALE	NC		06/30/2023		526	136				136		662		662		
100078932	NORTH WYRTLE BEACH	SC		02/24/2022		447	3				3		450		450		
100048853	MANCHESTER TOWNSHIP	NJ		11/20/2020		889	84				84		973		973		
100043442	PIEDMONT	CA		06/13/2020		37	66				66		103		103		
100027987	ORLANDO	FL		10/26/2018		297	25				25		322		322		
100113224	GREEN BAY	WI		06/29/2023		991	11				11		1,002		1,002		
100000612	PHOENIX	AZ		09/27/2016		510	17				17		527		527		
100060384	HAWMOND	LA		06/01/2021		494	2				2		496		496		
100111630	GOSHEN	NY		06/29/2023		765	214				214		979		979		
100026368	MESA	AZ		09/26/2018		898	14				14		912		912		
100126601	BILLINGS	MT		06/30/2023		829	94				94		923		923		
100111832	RAVENNA	OH		06/29/2023		918	88				88		1,006		1,006		
100113200	RICHMOND	TX		06/29/2023		1,737	87				87		1,824		1,824		
100031644	JUPITER	FL		03/29/2019		639	22				22		661		661		
100061242	HIRAM	GA		06/01/2021		446	2				2		450		450		
100064156	PEKIN	IL		07/01/2021		784	18				18		802		802		
100017949	RANIER	GA		04/26/2018		660		97			97		757		757		
100138632	KANSAS CITY	MO		12/21/2023		1,239	279				279		1,518		1,518		
100060572	ALPINE	AL		06/01/2021		701	3				3		704		704		
100114437	COVINGTON	GA		06/29/2023		1,454	151				151		1,605		1,605		
100114156	VACHERIE	LA		06/29/2023		141	2				2		143		143		
100031760	MC PARLAND	CA		03/29/2019		324	43				43		367		367		
100031410	PALM BAY	FL		03/29/2019		1,383	39				39		1,432		1,432		
100112522	BALTIMORE	MD		06/29/2023		546	94				94		642		642		
100112677	LAKE ARIEL	PA		06/29/2023		1,355	47				47		1,402		1,402		
100111305	PORT HURON	MI		06/29/2023		1,078		47			47		1,125		1,125		
100111040	LANSHING	MI		06/29/2023		242		103			103		345		345		
100000512	AXIS	AL		09/27/2016		212		101			101		313		313		
100126597	MONTGOMERY	AL		06/30/2023		421		7			7		428		428		
100069502	DESOTO	TX		09/01/2021		891		13			13		904		904		
100055017	ALBANY	CA		03/23/2021		55		56			56		111		111		
100061171	ENTERPRISE	OR		06/01/2021		564		2			2		566		566		
100126644	BYRON	GA		06/30/2023		167		15			15		182		182		
100031462	BAKERSFIELD	CA		03/29/2019		1,786	27				27		1,813		1,813		
100030474	QUINCY	MD		12/20/2018		1,515		14			14		1,529		1,529		
100014771	MIAMI GARDENS	FL		10/30/2017		408		125			125		533		533		
100112814	SOUTH HOLLAND	IL		06/29/2023		1,496		153			153		1,649		1,649		

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10000163	APEX	NC		06/21/2016		1,956		.68			.68		1,924	1,924			
100126732	WESTMORELAND	TN		06/30/2023		147		.2			.2	(148)	149	149			
100039226	DUBLIN	CA		06/21/2019		1,995		.461			.461		2,308	2,478	.186		(17)
100060458	DELMONT	PA		06/01/2021		664		.3			.3		.667	.667			
100011426	LITTLE ELM	TX		12/23/2016		1,399		.72			.72		1,471	1,471			
100054090	WATERLIET	MI		03/23/2021		1,482		.42			.42		1,524	1,524			
100011295	ROCHESTER	NH		12/23/2016		1,823		.330			.330		2,153	2,153			
100011056	BRISTOL	RI		01/27/2017		977		.264			.264		1,241	1,241			
100110848	MILWAUKEE	WI		06/29/2023		1,184		.155			.155		1,339	1,339			
100012879	SUNRISE	FL		05/25/2017		187		.49			.49		.236	.236			
100053878	MOBILE	AL		03/23/2021		339		.45			.45		.384	.384			
100169817	SALEM	OR		11/08/2024		3,200		.64			.64		3,264	3,264			
100127014	STUART	FL		06/30/2023		534		.112			.112		.646	.646			
100025556	GOWEN	MI		09/20/2018		203		.50			.50		.253	.253			
100126843	WILMINGTON	DE		06/30/2023		1,121		.206			.206		1,327	1,327			
100111200	TOLLESON	AZ		06/29/2023		990		.56			.56		.446	.446			
100066562	YORK	SC		06/02/2021		192		(.2)			(.2)		190	190			
100114290	ELGIN	IL		06/29/2023		1,367		.83			.83		1,450	1,450			
100034254	LIMERICK	IRL		06/21/2019		6,110		.372			.372	(203)	6,279	6,457	.218		(40)
100054889	CORPX	IRL		06/21/2019		7,708		.558			.558	(256)	8,010	8,240	.276		(46)
100031527	PHOENIX	AZ		03/29/2019		414		.139			.139		.553	.553			
100127206	WHITING	NJ		06/30/2023		135		.20			.20		.155	.155			
100117868	HOUSTON	TX		06/29/2023		129		.74			.74		.203	.203			
100060803	BROWNSVILLE	TX		06/01/2021		402		.2			.2		.404	.404			
100126462	OWENSBORO	KY		06/30/2023		102		.17			.17		.119	.119			
100121448	ATLANTA	GA		06/29/2023		255		.97			.97		.352	.352			
100067039	MEHRIS	TN		06/02/2021		530		.6			.6		.536	.536			
100067040	ELIZABETH	NJ		06/02/2021		610		.12			.12		.622	.622			
100111308	FORT LAUDERDALE	FL		06/29/2023		1,599		.233			.233		1,832	1,832			
100102551	LAS CRUCES	NM		06/07/2023		2,223		.66			.66		2,289	2,289			
100038803	CLARE	IRL		09/27/2019		2,000		.432			.432	(148)	2,284	2,450	.183		(17)
100126864	ELLENWOOD	GA		06/30/2023		1,710		.47			.47		1,757	1,757			
100113101	LITHONIA	GA		06/29/2023		313		.164			.164		.477	.477			
100113008	EUGLID	OH		06/29/2023		153		.101			.101		.254	.254			
100102471	RICHMOND	TX		06/07/2023		4,351		.21			.21		4,372	4,372			
100028312	CUDAHY	CA		10/26/2018		1,604		.71			.71		1,675	1,675			
100012126	SPRING HILL	TN		03/08/2017		767		.42			.42		.809	.809			
100131446	LA PLACE	LA		06/29/2023		982		.43			.43		1,025	1,025			
100030548	CHARLOTTE	NC		12/20/2018		1,129		.2			.2		1,131	1,131			
100044402	FRESNO	CA		06/19/2020		1,427		.1			.1		1,428	1,428			
100043820	DAYTONA BEACH	FL		06/13/2020		873		.57			.57		.930	.930			
100127236	STOCKTON	CA		06/30/2023		319		.187			.187		.506	.506			
100012432	CINCINNATI	KY		04/28/2017		245		.28			.28		.273	.273			
100121204	ROLLING MEADOWS	IL		06/29/2023		1,605		.76			.76		1,681	1,681			
100121210	WILLIAMSBURG	VA		06/29/2023		205		.14			.14		.219	.219			
100011458	SAN ANTONIO	TX		12/23/2016		1,207		.108			.108		1,315	1,315			
100012713	HOLIDAY	FL		05/25/2017		352		.96			.96		.298	.298			
100012668	WINTER GARDEN	FL		05/25/2017		94		.94			.94		.446	.446			
100000301	BANNING	CA		09/27/2016		1,073		.60			.60		1,133	1,133			
100113579	COLORADO SPRINGS	CO		06/29/2023		182		.68			.68		.250	.250			
100111830	NEWMAN	GA		06/29/2023		909		.107			.107		1,016	1,016			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10012695	EAST SAINT LOUIS	IL		06/30/2023		584	186				186		770				
10012738	ARGHIE	MO		06/30/2023		1,313	54				54		1,367				
10016929	CHICAGO	IL		09/27/2024		169	(9)				(9)		160				
10000463	BEECH CREEK	PA		09/21/2016		676	107				107		783				
100113491	ATLANTA	GA		06/29/2023		1,481	21				21		1,502				
10006294	CRESTWOOD	IL		07/01/2021		626	1				1		627				
100064435	SARANAC	NY		07/01/2021		598	25				25		623				
100060807	ELIWOOD	UT		06/01/2021		445	2				2		447				
10012845	MEMPHIS	TN		09/08/2023		714	32				32		746				
100112495	BROOKVILLE	NY		04/28/2017		789	11				11		800				
100023654	TAMPA	FL		09/20/2018		795	72				72		867				
100116988	SAINT LOUIS	MO		07/20/2023		307	68				68		375				
100043100	CEDARBURG	WI		05/28/2020		1,813	81				81		1,894				
100014812	CHERTON	VA		11/21/2017		174	127				127		301				
100093902	MILFORD	MI		07/12/2022		8,299	35				35		8,334				
100060466	HUNTINGTON	NY		06/01/2021		412	2				2		414				
100113720	BALTIMORE	MD		06/29/2023		629	9				9		638				
100033745	GALWAY	IRL		06/21/2019		2,199	220				220	(71)	2,348	2,384	70	(33)	36
100110924	LAGRANGE	GA		06/29/2023		174	26				26		200	200			
100045615	CONNELLY SPRINGS	NC		11/25/2020		712	62				62		774	774			
100043014	ASHEBORO	NC		05/28/2020		1,643	35				35		1,678	1,678			
100112343	WEST SPRINGFIELD	MA		06/29/2023		1,110	30				30		1,140	1,140			
100111580	STRATFORD	CT		06/29/2023		184	110				110		294	294			
100028156	NEW PORT RICHEY	FL		10/26/2018		294	98				98		392	392			
100011870	MARERO	LA		03/08/2017		219	29				29		248	248			
100113883	FEDERAL WAY	WA		06/29/2023		190	106				106		296	296			
100012505	ALTA MONTÉ SPRINGS	FL		04/28/2017		1,510	161				161		1,671	1,671			
100110971	BALL GROUND	GA		06/29/2023		711	87				87		798	798			
100026381	ST PETERSBURG	FL		09/26/2018		1,612	173				173		1,785	1,785			
100202087	MILWAUKEE	WI		03/18/2025		196	2				2		198	198			
100112862	COEVILLE	AL		06/29/2023		113	2				2		115	115			
100126741	LAWRENCEVILLE	GA		06/30/2023		1,341	164				164		1,505	1,505			
100140518	LAWRENCEVILLE	GA		01/19/2024		10,723	23				23		10,746	10,746			
100112345	ORLANDO	FL		06/29/2023		995	62				62		1,057	1,057			
100173637	MEMPHIS	TN		10/31/2024		211	(11)				(11)		200	200			
100116268	ORLANDO	FL		07/20/2023		231	18				18		249	249			
100066855	MIDDLEPOINT	NY		09/02/2021		323	1				1		324	324			
10002482	ALABASTER	AL		09/20/2018		795	7				7		802	802			
100046677	PHILADELPHIA	PA		11/25/2020		1,455	140				140		1,595	1,595			
100011751	CLEVELAND	OH		03/08/2017		2,576	136				136		2,712	2,712			
100112222	LEXINGTON	KY		06/29/2023		275	73				73		348	348			
100112388	LAFAVETTE	CA		06/29/2023		199	103				103		302	302			
100113862	PALM HARBOR	FL		06/29/2023		5,443	166				166		5,609	5,609			
100111434	YPSILANTI	MI		06/29/2023		478	139				139		617	617			
100198337	RICEBORO	GA		12/21/2023		1,213	54				54		1,267	1,267			
100011885	NASHVILLE	TN		03/08/2017		1,149	159				159		1,308	1,308			
100123916	CLEVELAND	OH		09/27/2023		162	(6)				(6)		156	156			
100110522	IRVING	ID		06/29/2023		1,670	191				191		1,861	1,861			
100113787	STAFFORD	VA		06/29/2023		189	100				100		289	289			
100113458	LITHONIA	GA		06/29/2023		183	42				42		225	225			
100111726	RICHMOND HILL	GA		06/29/2023		821	73				73		894	894			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060317	HARLINGEN	TX		06/01/2021		786	3				3		789	789			
100126805	BLUE ISLAND	IL		06/30/2023		309		88			88		397	397			
100013822	KISSIMEE	FL		06/25/2017		1,104	4	82			82		1,186	1,186			
100030214	GLENDALE	CA		12/20/2018		1,190		4			4		1,194	1,194			
100134949	GREENSBORO	NC		10/30/2023		185		6			6		191	191			
100010897	BOAZ	AL		01/21/2017		943		165			165		1,108	1,108			
100069792	MACON	NC		09/01/2021		1,235		17			17		1,252	1,252			
100043405	FAIRVIEW HEIGHTS	IL		08/13/2020		674		97			97		771	771			
100011280	LUDINGTON	MI		12/23/2016		120		1			1		121	121			
100115214	INDIANAPOLIS	IL		07/17/2023		188		(5)			(5)		183	183			
100114405	SEWOUR	CT		06/29/2023		115		16			16		131	131			
100032027	ST. PETERSBURG	FL		03/29/2019		1,714		18			18		1,732	1,732			
100064321	CREVE COEUR	MO		07/01/2021		451		14			14		465	465			
100030779	PORT ST LUCIE	FL		04/09/2019		1,015		104			104		1,119	1,119			
100112869	PEMBROKE PINES	FL		06/28/2023		162		14			14		176	176			
100043800	BRICK TOWNSHIP	NJ		06/19/2020		251		(18)			(18)		233	233			
100047382	MAPLE HEIGHTS	OH		11/20/2020		147		72			72		219	219			
100024803	STOCKERVILLE	NJ		09/20/2018		398		277			277		675	675			
100127019	ALBUQUERQUE	NM		06/30/2023		280		50			50		330	330			
100010845	SUNRISE	FL		12/23/2016		1,005		49			49		1,054	1,054			
100193248	ELVIRA	OH		02/10/2025		430		5			5		435	435			
100116369	EAST CLEVELAND	OH		07/20/2023		147		2			2		149	149			
100077011	HOBART	IN		07/03/2022		629		(22)			(22)		607	607			
100111052	DALLAS	TX		06/29/2023		181		25			25		206	206			
100028216	BROOKLYN CENTER	MN		10/26/2018		1,531		121			121		1,652	1,652			
100012384	BRIDGETON	NJ		04/28/2017		883		86			86		969	969			
100111013	RINCHO OLD-MONICA	CA		06/29/2023		2,277		35			35		2,312	2,312			
100113123	DESERT HOT SPRING	CA		06/29/2023		1,406		48			48		1,454	1,454			
100060719	BATON ROUGE	LA		06/01/2021		651		3			3		654	654			
100112311	LAKE PANASFFREE	FL		06/29/2023		832		105			105		937	937			
100011641	SPOKANE VALLEY	WA		03/08/2017		1,099		197			197		1,286	1,286			
100032054	LAS VEGAS	NV		03/29/2019		1,194		44			44		1,238	1,238			
100115283	MARSHAM	IL		07/17/2023		193		(10)			(10)		183	183			
100043897	WINTER PARK	FL		06/19/2020		1,133		10			10		1,143	1,143			
100127252	CLERMONT	FL		06/30/2023		1,140		25			25		1,165	1,165			
100113524	LANING	MI		06/29/2023		736		65			65		801	801			
100053621	STREATOR	IL		03/23/2021		41		6			6		47	47			
100126769	LAURENCEVILLE	GA		06/30/2023		2,490		198			198		2,688	2,688			
100054873	LA VESSE	KS		03/23/2021		(367)		(16)			(16)		(383)	(383)			
3510120804	MIAMI	FL		12/19/2025		1,639		8			8		1,647	1,647			
100060439	MOBILE	AL		06/01/2021		204		1			1		205	205			
100111433	ELIZABETHTOWN	KY		06/29/2023		278		106			106		384	384			
100118051	MAPLE HEIGHTS	OH		07/20/2023		323		79			79		402	402			
100126630	CHICAGO	IL		06/30/2023		2,156		125			125		2,281	2,281			
100043141	GALT	CA		05/28/2020		1,735		15			15		1,750	1,750			
100000402	BIRMINGHAM	AL		09/27/2016		121		25			25		146	146			
100112437	TEKLE	GA		06/29/2023		326		145			145		471	471			
100011443	CHICAGO	IL		12/23/2016		1,782		46			46		1,828	1,828			
100087358	LUDLOW	VT		10/25/2022		269		11			11		280	280			
100067027	LOUISVILLE	KY		06/02/2021		449		8			8		457	457			
100048693	TRENTON	NJ		11/20/2020		2,164		518			518		2,682	2,682			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004638	SCHENECTADY	NY		07/01/2021		.689		.34			.34		.723				
10004508	PERRIS	CA		11/19/2020		2,103		.5			.5		2,108	2,108			
10013883	ATLANTA	GA		06/29/2023		.174		.11			.11		.285	.285			
10006692	KATY	TX		06/02/2021		.724		.13			.13		.737	.737			
10014285	MONTGOMERY	AL		06/29/2023		.294		.60			.60		.354	.354			
100028160	PORT ORANGE	FL		10/26/2018		.951		.493			.493		1,444	1,444			
10011280	MEMPHIS	TN		12/23/2016		.164		.15			.15		.179	.179			
100088160	HOFFMAN ESTATES	IL		10/25/2022		1,965		.58			.58		2,023	2,023			
100148412	MAGNOLIA	TX		04/12/2024		106,139		4,212			4,212		110,351	110,351			
100030261	STATESVILLE	NC		12/20/2018		.830		.2			.2		.832	.832			
100014335	COLUMBIA	SC		09/27/2017		.349		.79			.79		.428	.428			
100127268	WALKER	MIN		06/30/2023		.325		.129			.129		.454	.454			
100112778	CHICAGO	IL		06/29/2023		.761		.341			.341		1,102	1,102			
100112053	LANSING	MI		06/29/2023		.112		.44			.44		.156	.156			
100060948	PETERSBURG	AK		06/01/2021		.619		.2			.2		.621	.621			
100182646	GRANT VALKARIA	FL		12/12/2024		.209		.1			.1		.210	.210			
100010780	FARMERSVILLE	TX		12/23/2016		1,933		.173			.173		2,106	2,106			
100126763	MILWAUKEE	WI		06/30/2023		1,282		.158			.158		1,440	1,440			
100014333	NEWARK	NJ		09/21/2017		1,395		.72			.72		1,467	1,467			
100111271	WEST LIBERTY	KY		06/29/2023		.114		.38			.38		.152	.152			
100025334	DUNCANVILLE	TX		09/20/2018		.276		.25			.25		.301	.301			
100031554	SAFORD	FL		03/29/2019		1,172		.83			.83		1,255	1,255			
100114036	SAFORD	AZ		06/29/2023		.337		.27			.27		.364	.364			
100063713	ATLANTIC CITY	NJ		07/01/2021		.480		.5			.5		.485	.485			
100045296	GRANT	AL		11/25/2020		.206		.7			.7		.213	.213			
100126734	BELLOUEVER	CA		06/30/2023		1,624		.47			.47		1,671	1,671			
100110884	KENTON	DE		06/29/2023		.947		.2			.2		.949	.949			
100014074	TUCSON	AZ		05/25/2017		.558		.54			.54		.612	.612			
100114401	TYLER	TX		06/29/2023		.144		.7			.7		.151	.151			
100012294	LOVES PARK	IL		04/28/2017		.677		.61			.61		.738	.738			
100060720	BALTIMORE	MD		06/01/2021		.869		.4			.4		.873	.873			
100045144	GREENVILLE	SC		11/25/2020		.281		.15			.15		.296	.296			
100012262	BALTIMORE	MD		04/28/2017		.475		.18			.18		.493	.493			
100060385	MUSKOGEE	OK		06/01/2021		.647		.3			.3		.650	.650			
100034940	DUBLIN	CA		06/21/2019		6,301		.552			.552	(209)	6,644	6,644	.229	(38)	.192
100030348	PINELLAS PARK	FL		12/20/2018		1,371		.23			.23		1,394	1,394			
100017199	ROCKFORD	IL		04/26/2018		.144		.67			.67		.211	.211			
10017380	PHILADELPHIA	PA		07/20/2023		3,490		.334			.334		3,824	3,824			
100112242	LINENWOLD	NJ		06/29/2023		5,146		1,172			1,172		6,318	6,318			
100112421	ALEXANDRIA	VA		06/29/2023		1,770		.146			.146		1,916	1,916			
100111749	EAGLE SPRINGS	NC		06/29/2023		.161		.6			.6		.167	.167			
100030003	ATLANTA	GA		12/20/2018		1,123		.46			.46		1,169	1,169			
100017717	BRIDGETON	NJ		04/26/2018		.225		.136			.136		.361	.361			
100027991	GRAND RAPIDS	MI		10/26/2018		.324		.19			.19		.343	.343			
100071065	DARY	MT		10/01/2021		.459		.2			.2		.461	.461			
100061124	JACKSON	TN		06/01/2021		.512		.2			.2		.514	.514			
100029871	WOODBRIDGE	VA		12/20/2018		1,811		.24			.24		1,835	1,835			
100138112	LAKEWOOD	CO		06/29/2023		.608		.382			.382		.990	.990			
100012115	PORTLAND	OR		03/08/2017		.735		.81			.81		.816	.816			
100043519	INDIANAPOLIS	IL		06/13/2020		1,330		.120			.120		1,450	1,450			
100024473	MAVS LANDING	NJ		09/20/2018		.119		.137			.137		.256	.256			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060512	MOORE	OK		06/01/2021		526	2	2			2		528	528	528		
100012745	PALM HARBOR	FL		05/25/2017		449		73			73		522	522			
100017178	GREENVILLE	SC		04/26/2018		163		81			81		244	244			
100129278	MARIANA	AZ		09/25/2023		4,058	8				8		4,066	4,066			
100030514	HORIZON CITY	TX		12/20/2018		951		44			44		995	995			
100114482	COLUMBUS	OH		06/29/2023		493		95			95		588	588			
100113595	CLARKSTON	MI		06/29/2023		186		72			72		258	258			
100112635	WARREN	MI		06/29/2023		141		137			137		278	278			
100067122	KISSIMEE	FL		06/02/2021		591		13			13		604	604			
100117024	JACKSON	TN		07/20/2023		264		30			30		294	294			
100044300	OKLAHOMA CITY	OK		06/19/2020		456		138			138		594	594			
100012550	FORT GRATIOT	MI		04/28/2017		908		44			44		952	952			
100060623	LOUISVILLE	KY		06/01/2021		600	2				2		602	602			
100024501	SCHENECTADY	NY		09/20/2018		238		151			151		389	389			
100042853	NEW CASTLE	NH		05/28/2020		1,295		47			47		1,342	1,342			
100012114	NAMPA	ID		03/08/2017		253	2				2		255	255			
100044881	TULSA	OK		11/19/2020		379		45			45		424	424			
100025002	MEIRHIS	TN		09/20/2018		181		129			129		310	310			
100118057	MARION	WA		07/20/2023		291		50			50		341	341			
100110956	WAXAHUI	NC		06/29/2023		231		103			103		334	334			
100055213	ORLAND PARK	IL		03/23/2021		685		17			17		702	702			
100038731	DUBLIN	CA		09/21/2019		907		264			264	(67)	1,104	1,180	91	(15)	76
100113619	MORGES	GA		06/29/2023		364		196			196		560	560			
100117553	MELYNDALE	MI		06/29/2023		146		13			13		159	159			
100044299	ANDALUSIA	AL		06/19/2020		626		235			235		861	861			
100044883	CASSELBERRY	FL		11/19/2020		550		34			34		584	584			
100030516	LEAGUE CITY	TX		12/20/2018		1,275	2				2		1,277	1,277			
100030284	BROCKHEAD	WI		12/20/2018		314		23			23		337	337			
100111441	FOHIE	GA		06/29/2023		1,397		167			167		1,564	1,564			
100012129	PALM BAY	FL		03/08/2017		522		14			14		536	536			
100045683	HAMILTON	NJ		11/25/2020		180		18			18		198	198			
100127350	GIG HARBOR	WA		06/30/2023		810		104			104		914	914			
100062771	PONCA CITY	OK		07/01/2021		589							589	589			
100013177	SAINT PETERSBURG	FL		05/25/2017		430		138			138		568	568			
100032158	NORTH MIAMI BEACH	FL		03/29/2019		439		10			10		449	449			
100030288	HOUSTON	TX		12/20/2018		804		147			147		951	951			
100030366	SAINT PALL	WI		12/20/2018		1,750		60			60		1,810	1,810			
100026064	PHARR	TX		09/20/2018		390		116			116		506	506			
100012437	PHILADELPHIA	PA		04/28/2017		415		33			33		448	448			
100139005	WAYNE	NJ		12/21/2023		146		3			3		149	149			
100055138	NEW BRITAIN	CT		03/23/2021		157		49			49		206	206			
100110837	MATTOON	IL		06/29/2023		168		80			80		248	248			
100011000	BRUNSWICK	ME		12/23/2016		1,437		93			93		1,530	1,530			
100032013	PORT SAINT LUCIE	FL		03/29/2019		961		64			64		1,025	1,025			
100032062	BOWTON BEACH	FL		03/29/2019		337		37			37		374	374			
100064153	PITTSBURGH	PA		07/01/2021		558		5			5		563	563			
100024655	LODI	CA		09/20/2018		2,228		362			362		2,590	2,590			
100042850	DESERT HOT SPRINGS	CA		05/28/2020		1,573		15			15		1,588	1,588			
100111851	LINCOLN PARK	MI		06/29/2023		176		101			101		277	277			
100044010	CORCORAN	WI		06/19/2020		1,044		4			4		1,048	1,048			
100067303	MIRAMAR BEACH	FL		10/25/2022		48,414		2,401			2,401		50,815	50,815			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10011084	EL PASO	TX		06/29/2023		894		16			16		910	910			
10011282	ROUND LAKE	IL		06/29/2023		1,323		36			36		1,359	1,359			
10011849	BALTIMORE	MD		07/20/2023		278		60			60		338	338			
10011172	UPPER DARY	PA		06/29/2023		491		28			28		519	519			
100110878	SHELBY	NC		06/29/2023		211		44			44		255	255			
100112090	SOUTH BEND	IN		06/29/2023		1,004		37			37		1,041	1,041			
100032041	SACRAMENTO	CA		03/29/2019		1,317		17			17		1,334	1,334			
100060980	TUCSON	AZ		06/01/2021		389		2			2		391	391			
100032102	MERGED	CA		03/29/2019		426		32			32		458	458			
100043196	HOVELL	NJ		05/28/2020		1,505		32			32		1,537	1,537			
100031247	WINTER GARDEN	FL		03/29/2019		518		61			61		579	579			
100135737	LINCOLN	NE		11/10/2023		3,539		90			90		3,629	3,629			
100032040	DEERFIELD BEACH	FL		03/29/2019		355		56			56		411	411			
100113171	AVENTURA	FL		06/29/2023		3,216		65			65		3,281	3,281			
100139006	GLENWOOD	IN		12/21/2023		110		36			36		146	146			
100179877	MADISON	WI		11/25/2024		28,962		935			935		29,897	29,897			
100152708	ZEBULON	NC		05/17/2024		177,488		6,314			6,314		183,802	183,802			
100043688	PORT RICEY	FL		06/13/2020		151		2			2		153	153			
100116269	EULOID	OH		07/20/2023		254		7			7		261	261			
100111173	JACKSON	TN		06/29/2023		104		28			28		132	132			
100055580	COUNTRY CLUB HILLS	IL		03/23/2021		282		20			20		302	302			
100028413	COLUMBIA	SC		10/26/2018		1,324		60			60		1,384	1,384			
100011030	DETROIT	MI		12/23/2016		1,760		45			45		1,805	1,805			
100031553	SEMINOLE	FL		03/29/2019		1,430		32			32		1,462	1,462			
100112505	TAMPA	FL		06/29/2023		492		113			113		605	605			
100012048	BENJAMONT	CA		03/08/2017		268		46			46		314	314			
100111481	KATY	TX		06/29/2023		532		194			194		726	726			
100029821	CHARLOTTE	NC		12/20/2018		1,182		55			55		1,237	1,237			
100158156	CYPRESS	TX		07/09/2024		14,178		93			93		14,271	14,271			
100042889	CUTLER	CA		05/28/2020		949		81			81		1,030	1,030			
100000479	FINLAY	OH		09/27/2016		379		38			38		417	417			
100017716	ROSSVILLE	GA		04/26/2018		989		131			131		1,120	1,120			
100032814	DUBLIN	CA		06/21/2019		3,815		338			338	(96)	4,057	3,665	86	(479)	(383)
100112502	LAKE ORION	MI		06/29/2023		1,639		54			54		1,693	1,693			
100100889	ROXTON	IL		04/28/2023		4,597		67			67		4,664	4,664			
100111184	CHICAGO	IL		06/29/2023		149		7			7		156	156			
100026370	LAWNT	FL		09/26/2018		2,300		200			200		2,500	2,500			
100067263	MOHAWNS	TX		06/02/2021		553		8			8		561	561			
100118322	ALTA MONTE SPRINGS	FL		03/08/2017		228		43			43		271	271			
100012556	LOS BANOS	CA		04/28/2017		362		51			51		413	413			
100113830	KIRKLAND	WA		06/29/2023		188		83			83		271	271			
100175009	LAISING	MI		10/31/2024		10,008		515			515		10,523	10,523			
100061144	KNOXVILLE	TN		06/01/2021		586		2			2		588	588			
100113169	MIAMI	FL		06/29/2023		3,172		74			74		3,246	3,246			
100112309	LOOKEPORT	IL		06/29/2023		124		26			26		150	150			
100114113	ROCKFORD	IL		06/29/2023		558		228			228		786	786			
100113001	BALTIMORE	MD		06/29/2023		338		92			92		430	430			
100031132	TUCSON	AZ		03/29/2019		278		70			70		348	348			
100064532	REIKEN	NY		07/01/2021		327		15			15		342	342			
100046028	CHICAGO HEIGHTS	IL		11/25/2020		247		37			37		284	284			
100043430	MONKS CORNER	SC		06/13/2020		944		19			19		963	963			

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment				13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
10016423	FATE	TX		06/21/2024		25,861		1,137			1,137	26,998	26,998			
10011801	SAN ANTONIO	TX		06/29/2023		18	8				8	126	126			
10011262	LANCASTER	CA		06/29/2023		138	12				12	150	150			
100112737	BOISE	ID		06/29/2023		790	84				84	874	874			
100060726	MEMPHIS	TN		06/01/2021		626		2			2	628	628			
100126939	LIVERPOOL	NY		06/30/2023		861		112			112	973	973			
100043517	EATONVILLE	WA		06/13/2020		77		(5)			(5)	72	72			
100026247	MERRILLVILLE	IN		09/20/2018		317		13			13	330	330			
100114163	MARTON	WA		06/29/2023		588		60			60	648	648			
100045830	ROLLING MEADOWS	IL		11/25/2020		438		77			77	515	515			
100111701	MILWAUKEE	WI		06/29/2023		651		166			166	817	817			
100207235	ALBURN	WA		04/28/2025		1,527	4				4	1,531	1,531			
100043512	SOUTH DAYTONA	FL		06/13/2020		626		19			19	645	645			
100114352	RUSHVILLE	MO		06/29/2023		387		126			126	513	513			
100062926	BELLEVILLE	IL		07/01/2021		590	2				2	592	592			
100039183	CORK	IRL		09/21/2019		6,946		763			763	7,161	7,161	526	(1)	525
100061184	INDEPENDENCE	MO		06/01/2021		790		3			3	793	793			
100031287	CLEARLAKE	CA		03/29/2019		1,050		19			19	1,069	1,069			
100011366	NAPLES	FL		12/23/2016		1,099		129			129	1,228	1,228			
100060820	FRANKFORT	IL		06/01/2021		581		2			2	583	583			
100033364	SLIGO	IRL		06/21/2019		296,002		29,322			29,322	317,936	291,536	17,013	(43,412)	(26,399)
100061057	WICHITA	KS		06/01/2021		191		1			1	192	192			
100136216	CITRUS HEIGHTS	CA		11/20/2023		143,342		946			946	144,288	144,288			
100111202	MARSHALLTOWN	IA		06/29/2023		178	55				55	233	233			
100013575	MERRILLVILLE	IN		05/25/2017		456		61			61	517	517			
100126695	MOLINO	FL		06/30/2023		244		2			2	246	246			
100128107	ANTIOCH	CA		09/08/2023		10,720		546			546	11,266	11,266			
100039228	CORK	IRL		09/21/2019		505		146			146	613	666	53		53
100126536	OKMULGEE	OK		06/30/2023		1,410		119			119	1,529	1,529			
100017670	LITHONIA	GA		04/26/2018		294	16				16	310	310			
100011283	ST. CLAIRSVILLE	OH		12/23/2016		224		25			25	249	249			
100012105	DENVER	CO		03/08/2017		3,055		188			188	3,243	3,243			
100060665	BARDSTOWN	KY		06/01/2021		447	2				2	449	449			
100126742	VICTORIA	NY		06/30/2023		161		62			62	223	223			
100030770	FAIRVIEW HEIGHTS	IL		12/20/2018		1,289		47			47	1,336	1,336			
100011448	OSARK	MO		12/23/2016		310		32			32	342	342			
100060408	OTTISVILLE	NY		06/01/2021		433		2			2	435	435			
100111610	SAINT SIMONS ISLAND	GA		06/29/2023		959		75			75	1,034	1,034			
100030259	GREENSBORO	NC		12/20/2018		1,301		10			10	1,311	1,311			
100112498	KANSAS CITY	MO		06/29/2023		199		57			57	256	256			
100126648	LAURENCEVILLE	GA		06/30/2023		812		41			41	853	853			
100126689	FORSYTH	MO		06/30/2023		718		75			75	793	793			
100113043	BALTIMORE	MD		06/29/2023		114		93			93	207	207			
100046523	LIMA	OH		11/25/2020		147		19			19	166	166			
100111735	RICHMOND	TX		06/29/2023		1,042		30			30	1,072	1,072			
100025077	JONESBORO	GA		09/20/2018		299		60			60	359	359			
100060767	SNOW CAMP	NC		06/01/2021		992		4			4	996	996			
100047634	INKESTER	MI		11/20/2020		209		66			66	275	275			
100011465	OKLAHOMA	CA		12/23/2016		247		15			15	262	262			
100000176	AUBURN	MINN		06/21/2016		270		69			69	339	339			
100113103	FLORISSANT	CO		06/29/2023		142		65			65	207	207			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100127359	SOMERSET	MA		06/30/2023		177		100					277	277			
100212288	JACKSONVILLE	FL		05/28/2025		167		2			2		169	169			
100113397	CAPITOL HEIGHTS	MD		06/29/2023		3,885		400			400		4,285	4,285			
100028615	SHARON HILL	PA		10/26/2018		1,195		88			88		1,283	1,283			
100044173	TINTON FALLS	NJ		06/19/2020		1,436		76			76		1,512	1,512			
100044959	GRISSE POINTE	MI		11/19/2020		1,949		3			3		1,952	1,952			
100128074	MC MINNVILLE	TN		06/08/2023		779		40			40		819	819			
100032105	STOCKTON	CA		03/29/2019		1,099		15			15		1,114	1,114			
100060367	CINCINNATI	KY		06/01/2021		611		2			2		613	613			
100011174	EAST PROVIDENCE	RI		12/23/2016		1,231		(6)			(6)		1,225	1,225			
100011700	GLENDALE	CA		03/08/2017		1,749		165			165		1,914	1,914			
100114366	HOUSTON	TX		06/29/2023		24		24			24		112	112			
10013164	GRAND RAPIDS	MI		06/29/2023		266		84			84		350	350			
100060476	HARVARD	IL		06/01/2021		353		1			1		354	354			
100121284	GREENCASTLE	PA		06/29/2023		1,003		25			25		1,028	1,028			
100055610	UPPER DARBY	PA		03/23/2021		187		27			27		214	214			
100070779	HANDOVER TOWNSHIP	PA		10/01/2021		347							347	347			
100127952	ANTIOCH	CA		09/08/2023		239		11			11		250	250			
100114372	GALT INBURG	TN		06/29/2023		3,531		123			123		3,654	3,654			
100032127	SACRAMENTO	CA		03/29/2019		873		22			22		895	895			
100046174	LARKSVILLE	PA		11/25/2020		123		45			45		168	168			
100013321	BAREBTON	OH		05/25/2017		362		26			26		388	388			
100137891	RALEIGH	NC		12/08/2023		72,613		1,170			1,170		73,783	73,783			
100043029	SHAKER HEIGHTS	OH		05/28/2020		2,134		79			79		2,213	2,213			
100113928	SAN ANTONIO	TX		06/29/2023		2,016		228			228		2,244	2,244			
100036936	WESMEATH	IRL		09/27/2019		2,896		522			522	(213)	3,207	3,207	254	(31)	223
100061012	GAINESVILLE	VA		06/01/2021		547		2			2		549	549			
100154635	CLEVELAND	OH		07/19/2024		190		2			2		192	192			
100156470	GEORGETOWN	TX		06/24/2024		17,299		55			55		17,354	17,354			
10012521	LOUISVILLE	KY		04/28/2017		359		48			48		407	407			
100112293	SABINAL	TX		06/29/2023		165		113			113		278	278			
100127036	PITTSBURGH	PA		06/30/2023		3,821		486			486		4,307	4,307			
100061224	BALTIMORE	MD		06/01/2021		480		2			2		482	482			
100111171	ELVIRA	OH		06/29/2023		296		138			138		434	434			
100112387	OAKLAND	CA		06/29/2023		813		93			93		906	906			
100033831	PRINCETON	IN		06/29/2023		98		10			10		108	108			
100113217	DUBLIN	CA		06/21/2019		5,147		254			254	(169)	5,222	5,354	166	(43)	122
100113440	MIAMI LAKES	FL		06/29/2023		184		70			70		254	254			
100029001	BATON ROUGE	LA		10/26/2018		95		99			99		194	194			
100030508	HOUSTON	TX		12/20/2018		1,354		6			6		1,360	1,360			
100135106	ARLINGTON	VA		11/01/2023		5,279		76			76		5,355	5,355			
100054791	CAMDEN	NJ		03/23/2021		173		1			1		174	174			
100027927	MEMPHIS	TN		10/26/2018		382		240			240		632	632			
100025916	TRENTON	NJ		09/20/2018		148		109			109		257	257			
100028288	MIAMI	FL		10/26/2018		1,320		331			331		1,651	1,651			
100067253	COLLEGE PARK	GA		06/02/2021		122		2			2		124	124			
100148405	MORRISTOWN	NJ		04/12/2024		3,019		99			99		3,118	3,118			
100043894	PHILADELPHIA	PA		06/13/2020		266		19			19		285	285			
100064438	FOREST CITY	PA		07/01/2021		238		6			6		244	244			
100028085	SPRING	TX		10/26/2018		294		27			27		321	321			
100114108	BEAVER DAM	WI		06/29/2023		248		19			19		267	267			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100111672	HOUSTON	TX		06/29/2023		174		12			12		186	18			
100078942	LOUIS FALLS	IA		02/24/2022		363		3			3		366	366			
100126884	BOYTON BEACH	FL		06/30/2023		1,614		93			93		1,707	1,707			
100060641	DADEVILLE	AL		06/01/2021		443		2			2		445	445			
100111882	CHARLOTTE	NC		03/08/2017		1,334		116			116		1,450	1,450			
100060659	ATLANTA	GA		06/01/2021		521		2			2		523	523			
100067293	MIRLE BEACH	SC		10/25/2022		3,294		285			285		3,579	3,579			
100026363	OCALA	FL		09/26/2018		1,105		26			26		1,131	1,131			
100113250	FELLSHIRE	FL		06/29/2023		831		398			398		1,229	1,229			
100067168	CALIFORNIA CITY	CA		06/02/2021		675		7			7		682	682			
100064477	GARFIELD HEIGHTS	OH		07/01/2021		500		17			17		517	517			
100178867	STANLEY	ID		02/24/2022		398		2			2		400	400			
100111702	HESPERIA	CA		06/29/2023		1,423		34			34		1,457	1,457			
100127216	HENDERSON	NV		06/30/2023		670		150			150		820	820			
100064420	MOODY	AL		07/01/2021		791		14			14		805	805			
100025229	MOBILE	AL		06/20/2018		172		101			101		273	273			
100033084	KILDARE	IL		06/21/2019		4,476		39			39	(148)	4,367	4,367	154	(34)	120
100026360	CHICAGO	IL		09/26/2018		1,351		12			12		1,363	1,363			
100029737	YOUNGSVILLE	LA		10/26/2018		157		55			55		212	212			
100055717	SAINT LOUIS	MO		03/23/2021		256		31			31		287	287			
100131333	SILVER CITY	NC		06/29/2023		126		19			19		145	145			
100111159	ERIE	CO		06/29/2023		517		101			101		618	618			
100111836	MOUNT PLEASANT	SC		03/08/2017		811		239			239		1,050	1,050			
100055446	FRATZBURG	OH		03/23/2021		465		(139)			(139)		326	326			
100121228	FAVETTEVILLE	NC		06/29/2023		107		12			12		119	119			
100063249	ASHLAND	MA		07/01/2021		390		4			4		394	394			
100067060	NEW PORT RICHEY	FL		06/02/2021		641		11			11		652	652			
100030140	WARNER ROBINS	GA		12/20/2018		1,084		79			79		1,163	1,163			
100061126	GARDENDALE	TX		06/01/2021		487		2			2		489	489			
100024951	WESTLAND	MI		09/20/2018		12		290			290		302	302			
100029840	PERALTA	NM		12/20/2018		509		73			73		582	582			
100028124	SPRING	CO		10/26/2018		166		47			47		213	213			
100110908	ELON COLLEGE	NC		06/29/2023		130		2			2		132	132			
100054658	EL PASO	TX		03/23/2021		2,400		115			115		2,515	2,515			
100000572	SAINT LOUIS	MO		09/27/2016		1,701		131			131		1,832	1,832			
100115588	COLUMBUS	OH		07/19/2023		871		(40)			(40)		831	831			
100111587	MEMPHIS	TN		03/08/2017		460		59			59		519	519			
100117040	PETERSBURG	AK		07/20/2023		326		16			16		344	344			
10014272	CHESTER	MO		09/21/2017		120		161			161		281	281			
100111348	FRESNO	CA		12/23/2016		2,229		80			80		2,309	2,309			
100066987	ROCKDALE	TX		06/02/2021		1,170		2			2		1,172	1,172			
100112683	LITTLE FALLS	NJ		06/29/2023		62		87			87		149	149			
100060779	WYOMING	WV		06/01/2021		547		2			2		549	549			
100000454	HOPKINS	IN		09/27/2016		905		57			57		962	962			
100000416	ELGIN	IL		09/21/2016		2,090		132			132		2,222	2,222			
100029865	ALBUQUERQUE	NM		12/20/2018		1,031		30			30		1,061	1,061			
100126470	MORGANTOWN	WV		06/30/2023		318		15			15		333	333			
100171409	DALLAS	TX		04/26/2018		261		20			20		281	281			
100113388	PLANT CITY	FL		06/29/2023		148		33			33		181	181			
100127124	JOLIET	IL		06/30/2023		119		3			3		122	122			
100113337	AKRON	OH		06/29/2023		854		32			32		886	886			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006006	FERGUSON	MO		06/01/2021		370		1			1		371	371			
100043704	GREENWOOD LAKE	NY		06/13/2020		155		8			8		163	163			
100111327	OPA LOCKA	FL		06/29/2023		117	1		1		1		118	118			
100046072	SHARPSVILLE	PA		11/25/2020		222	222	15			15		237	237			
100045544	LANSING	MI		11/25/2020		271		28			28		299	299			
100127278	LAKEWOOD	CO		06/30/2023		103	11	11			11		114	114			
100113852	DILLON	CO		05/25/2017		687		43			43		730	730			
100114080	SAN GABRIEL	CA		06/29/2023		212		66			66		278	278			
100047131	RIVERDALE	UT		11/20/2020		296	6	6			6		302	302			
100033516	CORP	IL		06/21/2019		5,008	213				213	(166)	5,095	5,196	177	(35)	141
100128054	LA VERGNE	TN		09/08/2023		1,294		63			63		1,357	1,357			
100113573	COLUMBUS	OH		06/29/2023		319		10	10		10		329	329			
100127001	VERNON	CA		06/30/2023		428		96			96		524	524			
100112834	CHICAGO	IL		06/29/2023		161		17			17		178	178			
100124485	LYNCHBURG	VA		04/28/2017		728		37	37		37		765	765			
100030004	TAMPA	FL		12/20/2018		878		14	14		14		892	892			
100114031	WAUKESHA	IL		06/29/2023		151		107			107		258	258			
100060619	GREENSBORO	NC		06/01/2021		1,243	5	5	5		5		1,248	1,248			
100114055	CINCINNATI	KY		06/29/2023		671		110			110		781	781			
100112817	CHICAGO	IL		06/29/2023		354		39	39		39		393	393			
100067238	FORT SMITH	AR		06/02/2021		394		9	9		9		403	403			
100192576	SAINT JOHN	IN		02/10/2025		14,496		1,010			1,010		15,506	15,506			
100111444	CLEVELAND	OH		06/29/2023		157		98			98		255	255			
100062144	EAST SYRACUSE	NY		07/01/2021		680		5	5		5		685	685			
100010765	TITUSVILLE	NJ		12/23/2016		989		96			96		1,085	1,085			
100149165	LAREDO	TX		04/22/2024		25,396		124			124		25,520	25,520			
100111738	MOROCCO	IN		06/29/2023		155		3	3		3		158	158			
100060520	HOT SPRINGS	AR		06/01/2021		593		2	2		2		595	595			
100127123	N CHARLESTON	SC		06/30/2023		541		94			94		635	635			
100012053	HARVEY	LA		03/08/2017		1,491		42	42		42		1,533	1,533			
100044538	FAVETTEVILLE	NC		11/19/2020		1,276		133			133		1,409	1,409			
100029884	BONEY LAKE	WA		12/20/2018		1,410							1,410	1,410			
100127118	LA PINE	OR		06/30/2023		1,219		84			84		1,303	1,303			
100127229	MILWAUKEE	WI		06/30/2023		134		93			93		227	227			
100114380	MONKS CORNER	SC		06/29/2023		127		4	4		4		131	131			
100112851	INDIANA	PA		06/29/2023		912		22	22		22		934	934			
100127333	RICHMOND	TX		06/30/2023		1,255		34	34		34		1,289	1,289			
100127159	MIAMI	FL		06/30/2023		890		61	61		61		951	951			
100134392	WILMINGTON	DE		06/29/2023		186		25	25		25		211	211			
100117458	LOMPOC	CA		07/20/2023		30,230		420	420		420		30,710	30,710			
100127147	ST. LOUIS	MO		06/30/2023		247		29	29		29		276	276			
100028535	BONEY LAKE	WA		10/26/2018		3,078		1,276			1,276		4,354	4,354			
100128111	MADISON	WI		09/08/2023		177		10	10		10		187	187			
100030311	FORT LAUDERDALE	FL		04/09/2019		2,931		388	388		388		3,319	3,319			
100110559	FORT WORTH	TX		06/30/2023		16,069		357			357		16,426	16,426			
100017124	EFFINGHAM	SC		04/26/2018		363		31	31		31		394	394			
100087172	MELBOURNE	AUS		10/25/2022		955		48	48		48		603	603			
100114264	INDIANAPOLIS	IL		06/29/2023		928		57			57		985	985			
100082143	NORTH VERSAILLES	PA		07/01/2021		381							381	381			
100031540	LAS VEGAS	NV		03/29/2019		959		39	39		39		998	998			
100031548	AURORA	CO		03/29/2019		368		47			47		415	415			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126726	FRANKLIN	IL		06/30/2023		1,166		.89			.89		1,255	1,255			
100026266	HAINES CITY	FL		09/20/2018		170		.56			.56		.226	.226			
100017796	NASHVILLE	TN		04/26/2018		121		.1			.1		.122	.122			
100114471	LAKELAND	FL		06/29/2023		397		.27			.27		.424	.424			
100151462	INDEPENDENCE	IN		05/10/2024		51,919		.514			.514		52,433	52,433			
100014727	SAN DIEGO	CA		06/27/2017		281		.23			.23		304	304			
100110544	CLAVIS	CA		06/29/2023		839		.12			.12		.851	.851			
100126537	CARBONDALE	CO		06/30/2023		823		.136			.136		.959	.959			
100028054	SPICELAND	IN		10/26/2018		93		.77			.77		.170	.170			
100114398	WADSWORTH	IN		06/29/2023		118		.19			.19		.137	.137			
100060884	KANSAS CITY	MO		06/01/2021		517		.2			.2		.519	.519			
100113826	HOLMA	LA		06/29/2023		212		.15			.15		.227	.227			
100012130	SCOTTSBURG	IN		03/08/2017		207		.25			.25		.232	.232			
100127018	SAN ANTONIO	TX		06/30/2023		287		.122			.122		.409	.409			
100011590	ERWIN	NC		03/08/2017		374		.147			.147		.521	.521			
100043265	ROCKY MOUNT	NC		06/13/2020		534		.92			.92		.626	.626			
100127397	HOLMA	LA		06/30/2023		2,133		.107			.107		2,240	2,240			
100112588	GUYTON	GA		06/29/2023		254		.170			.170		.424	.424			
100061067	HOBOKEN	NJ		06/01/2021		533		.2			.2		.535	.535			
100043515	SANFORD	FL		06/13/2020		331		.2			.2		.333	.333			
100111228	SIMI VALLEY	CA		06/29/2023		2,187		.100			.100		2,287	2,287			
100111791	PHOENIX	AZ		06/29/2023		976		.25			.25		1,001	1,001			
100126808	MAPLETON	GA		06/30/2023		197		.94			.94		.291	.291			
100014161	SORRENTO	FL		05/25/2017		184		.21			.21		.205	.205			
100033530	LOUTH	IL		06/21/2019		3,695		.331			.331	(122)	3,904	4,011	.138	(30)	.107
100010980	MILLSTADT	IL		12/23/2016		843		.14			.14		.857	.857			
100029653	SPRINGFIELD	VA		12/20/2018		249		.12			.12		.261	.261			
100043807	CHICAGO	IL		06/13/2020		655		.74			.74		.729	.729			
100111820	COVINGTON	GA		06/29/2023		163		.67			.67		.230	.230			
100055891	CLEVELAND	OH		03/23/2021		61		(.7)			(.7)		.54	.54			
100012025	NORTH LAS VEGAS	NV		04/28/2017		559		.35			.35		.594	.594			
100017073	MONTEZUMA	IA		04/26/2018		241		.51			.51		.292	.292			
100039006	DUBLIN	CA		09/27/2019		860	242	.242			.242	(63)	1,039	1,110	.85	(15)	.71
100026835	NORTH LAS VEGAS	NV		09/26/2018		1,307		.4			.4		1,311	1,311			
100044601	BROOKHAVEN	GA		11/19/2020		1,286		.17			.17		1,305	1,305			
100046612	BOSSIER CITY	LA		11/25/2020		152		.35			.35		.187	.187			
100010881	ALLIANCE	OH		12/23/2016		910		.30			.30		.940	.940			
100012138	DURHAM	NC		03/08/2017		.427		.19			.19		.446	.446			
100111972	KANNAPOLIS	NC		06/29/2023		138		.31			.31		.169	.169			
100030233	MAVETTA	KS		12/20/2018		1,541		.7			.7		1,548	1,548			
100114233	CORPUS CHRISTI	TX		06/29/2023		910		.48			.48		.958	.958			
100053465	PHILADELPHIA	PA		03/23/2021		221	(34)	(.34)			(.34)		.187	.187			
100112297	BALTIMORE	MD		06/29/2023		886		.27			.27		.913	.913			
100025121	MILWAUKEE	WI		06/20/2018		.76		.98			.98		.174	.174			
100043119	CLAYTON	CA		05/28/2020		1,238	31	.31			.31		1,269	1,269			
100126700	YUKON	OK		06/30/2023		1,163		.27			.27		1,190	1,190			
100126683	ROYAL PALM BEACH	FL		06/30/2023		.363		.41			.41		.404	.404			
100129372	GARNER	NC		09/25/2023		.86756		2,331			2,331		.89,087	.89,087			
100113780	MESA	AZ		06/29/2023		1,278		.29			.29		1,307	1,307			
100017315	DAYTON	OH		04/26/2018		213		.207			.207		.420	.420			
100126737	DALLAS	TX		06/30/2023		.389		.42			.42		.431	.431			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100010962	BATTLE CREEK	MI		12/23/2016		517		5			5		522	522			
100044125	MERCE	CA		06/19/2020		1,287		20			20		1,307	1,307			
100014298	DETROIT	MI		06/21/2017		447		137			137		584	584			
100110851	BOX SPRINGS	GA		06/29/2023		162		124			124		286	286			
100024442	OWASSO	MI		09/20/2018		216		24			24		240	240			
100114360	EVANICE	LA		06/29/2023		103		15			15		118	118			
100113620	CLEARLAKE	CA		06/29/2023		495		114			114		609	609			
100111446	CLEVELAND	OH		06/29/2023		155		95			95		250	250			
100112894	DELTONA	FL		06/29/2023		790		12			12		802	802			
100114188	LAWTON	OK		06/29/2023		1,146		127			127		1,273	1,273			
100111658	GOODYEAR	AZ		06/29/2023		1,332		59			59		1,391	1,391			
100112219	EL PASO	TX		06/29/2023		133		25			25		158	158			
100126781	EL PASO	TX		06/30/2023		792		212			212		1,004	1,004			
100060909	MOUNDVILLE	AL		06/01/2021		425		2			2		427	427			
100113467	SAVANNAH	GA		06/29/2023		160		24			24		184	184			
100111822	PLANO	TX		06/29/2023		176		27			27		203	203			
100014586	CARMI/CHANEL	CA		09/27/2017		456		29			29		485	485			
100126910	MORRISTON	FL		06/30/2023		116		67			67		183	183			
100127223	PHILADELPHIA	PA		06/30/2023		43		60			60		103	103			
100032089	NAPLES	FL		03/29/2019		752		18			18		770	770			
100126605	TOLEDO	OH		06/30/2023		267		45			45		312	312			
100045038	HURON	OH		11/19/2020		1,476		82			82		1,558	1,558			
100060750	CLEVELAND HEIGHTS	OH		06/01/2021		517		2			2		519	519			
100081424	TEHACHAPI	CA		03/18/2022		9,395		271			271		9,666	9,666			
100113479	WELLSVILLE	NY		06/29/2023		528		104			104		632	632			
100060760	MUSCLE SHOALS	AL		06/01/2021		520		2			2		522	522			
100000493	TUCSON	AZ		09/27/2016		661		120			120		781	781			
100112001	FORT WORTH	TX		06/29/2023		842		100			100		942	942			
100028358	MIAMI	FL		10/26/2018		512		206			206		718	718			
100044688	LAKE WORTH	FL		11/19/2020		817		108			108		925	925			
100112456	CINCINNATI	KY		06/29/2023		153		43			43		196	196			
100031894	CLEERO	IL		03/29/2019		1,013		28			28		1,041	1,041			
100111510	YOUNGSTOWN	OH		06/29/2023		122		84			84		206	206			
100126887	LENOIR	NC		06/30/2023		444		31			31		475	475			
100121199	STANWOOD	VA		06/29/2023		1,686		134			134		1,820	1,820			
100012909	MESQUITE	TX		05/25/2017		406		504			504		910	910			
100127203	ELL LAY	GA		06/30/2023		343		84			84		427	427			
100000663	TOWN OF COLONIE	NY		09/27/2016		787		260			260		1,047	1,047			
100112331	GONZALES	CA		06/29/2023		121		7			7		128	128			
100011844	BALTIMORE	MD		03/08/2017		133		57			57		190	190			
100113193	DEERFIELD BEACH	FL		06/29/2023		765		126			126		891	891			
100113521	AIKEN	SC		06/29/2023		117		33			33		150	150			
100044827	FINCLAY	OH		11/19/2020		368		8			8		376	376			
100113627	BROOKLYN	NY		06/29/2023		1,145		9			9		1,154	1,154			
100062648	BARBERTON	OH		07/01/2021		524							524	524			
100113289	TEMPE	AZ		06/29/2023		667		15			15		682	682			
100032166	STOCKTON	CA		03/29/2019		1,532		15			15		1,547	1,547			
100112656	ST PETERS	MO		06/29/2023		228		65			65		293	293			
100112361	REDFORD	MI		06/29/2023		789		20			20		809	809			
100034635	DUBLIN	CA		06/21/2019		3,459		208			208	(134)	3,533	3,533	173	257	429
100043566	JACKSONVILLE	FL		06/13/2020		319		26			26		345	345			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100113533	KENNEWICK	WA		06/29/2023		1,553		108			108		1,661	1,661			
100030062	GAINESVILLE	VA		12/20/2018		151		7			7		158	158			
100113408	ALBANY	CA		06/29/2023		173		35			35		208	208			
100114388	TRENTON	NJ		06/29/2023		1,541		71			71		1,612	1,612			
100111941	UPPER DARBY	PA		06/29/2023		193		124			124		317	317			
100000532	TAMPA	FL		06/27/2016		760		302			302		1,062	1,062			
100112370	ELK MOUND	WI		06/29/2023		196		10			10		206	206			
100114346	DUNDALK	MD		06/29/2023		2,292		47			47		2,339	2,339			
100111992	KANSAS CITY	MO		03/08/2017		793		54			54		847	847			
100060381	LUBBOCK	TX		06/01/2021		551		2			2		553	553			
100029067	SAN ANTONIO	TX		10/26/2018		255		32			32		287	287			
100126572	EAST POINT	GA		06/30/2023		817		45			45		862	862			
100153151	NORRISTOWN	PA		05/28/2024		865		120			120		985	985			
100113222	SAN ANTONIO	TX		05/25/2017		199		27			27		226	226			
100135453	MIRTELE BEACH	SC		11/13/2023		62,618		5,861			5,861		68,479	68,479			
100113342	MARSTONS MILLS	WA		06/29/2023		112		7			7		119	119			
100060782	MERRILLVILLE	IN		06/01/2021		660		3			3		663	663			
100126980	CHARLESTON	SC		06/30/2023		730		86			86		816	816			
100126866	HUBBARD	OR		06/30/2023		1,166		25			25		1,191	1,191			
100112081	HAMMOND	LA		06/29/2023		501		143			143		644	644			
100114088	GREENWOOD	IN		06/29/2023		345		31			31		376	376			
100100661	NORTH LAS VEGAS	NV		04/28/2023		23,691		655			655		24,346	24,346			
100112106	CALDWELL	NJ		06/29/2023		816		17			17		833	833			
100112548	HAVANA	FL		06/29/2023		1,628		109			109		1,737	1,737			
100127276	SELMA	CA		06/30/2023		220		12			12		232	232			
100189311	AURORA	CO		01/13/2025		22,246		476			476		22,724	22,724			
100113549	STEGER	IL		06/29/2023		110		22			22		132	132			
100112011	GRAND JUNCTION	CO		06/29/2023		837		26			26		863	863			
100028764	WATERFORD TWP	MI		10/26/2018		172		55			55		227	227			
100112544	WEST FRANKFORT	IL		06/29/2023		1,101		26			26		1,127	1,127			
100111095	BAKERSFIELD	CA		12/23/2016		991		73			73		1,064	1,064			
100027906	CINCINNATI	KY		10/26/2018		999		80			80		679	679			
100112557	FRANKFORT	IL		06/29/2023		171		67			67		238	238			
100113845	MIAMI	FL		06/29/2023		1,816		35			35		1,851	1,851			
100114003	WEST PALM BEACH	FL		06/29/2023		1,657		175			175		1,832	1,832			
100112819	TALEQUAH	OK		06/29/2023		258		6			6		264	264			
100087139	LUFKIN	TX		10/25/2022		238		15			15		253	253			
100113861	PITTSBURGH	PA		06/29/2023		353		12			12		365	365			
100113701	BRACENTON	FL		06/29/2023		280		94			94		374	374			
100067255	NORTH VERNON	IN		06/02/2021		438		8			8		446	446			
100126956	PALMIRA	VA		06/30/2023		675		115			115		790	790			
100086786	EL PASO	TX		10/04/2022		6,221		475			475		6,696	6,696			
100112420	ROMULUS	MI		04/28/2017		751		17			17		768	768			
100030528	COLUMBIA	SC		12/20/2018		1,231		25			25		1,256	1,256			
100112183	QUINCY	WA		06/29/2023		382		118			118		500	500			
100114334	LELAND	NC		09/27/2017		348		29			29		377	377			
100028040	DES PLAINES	IL		10/26/2018		1,705		80			80		1,785	1,785			
100044718	FOX LAKE	IL		11/19/2020		1,407		39			39		1,446	1,446			
100023988	ALBUQUERQUE	NM		12/20/2018		2,044		20			20		2,064	2,064			
100061268	CAMILLA	GA		06/01/2021		414		22			22		416	416			
100114155	FORT LAUDERDALE	FL		06/29/2023		811		22			22		833	833			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10003573	PFLUERVILLE	TX		12/20/2018		1,289		1			1		1,270	1,270			
10011831	CHARLOTTE	NC		06/29/2023		2,916		200			200		3,116	3,116			
10012666	MIAMI BEACH	FL		06/30/2023		2,851		34			34		2,885	2,885			
100114275	FREDONT	CA		06/29/2023		1,343		86			86		1,429	1,429			
10002906	PORT RICEY	FL		10/26/2018		674		207			207		881	881			
100032091	GLENDALE HEIGHTS	IL		03/29/2019		1,229		106			106		1,335	1,335			
100112204	MONTGOMERY	AL		06/29/2023		505		84			84		589	589			
100112700	LEXINGTON	KY		06/29/2023		684		81			81		765	765			
100012268	WINSTON-SALEM	NC		04/28/2017		860		56			56		916	916			
100112049	PHILADELPHIA	PA		06/29/2023		473		137			137		610	610			
100060365	SAN ANTONIO	TX		06/01/2021		500		2			2		502	502			
100114278	SUMMERHILL	PA		06/29/2023		74		23			23		97	97			
100055433	PHILADELPHIA	PA		03/23/2021		623		16			16		639	639			
100113857	CONVERS	GA		06/29/2023		261		34			34		295	295			
100114033	NORFOLK	VA		06/29/2023		97		5			5		102	102			
100112019	LEXINGTON	KY		06/29/2023		107		2			2		109	109			
100112865	HAUPTON	VA		06/29/2023		703		9			9		712	712			
100061228	SAINT LOUIS	MO		06/01/2021		338		1			1		339	339			
100126774	DESOTO	TX		06/30/2023		1,245		137			137		1,382	1,382			
100030009	CHARLOTTE	NC		12/20/2018		982		32			32		1,014	1,014			
100078912	AUGUSTA	GA		02/24/2022		315		1			1		316	316			
100012423	THOMASVILLE	GA		04/28/2017		741		124			124		865	865			
100025796	INDEPENDENCE	MI		09/20/2018		187		49			49		236	236			
100032169	PHOENIX	AZ		03/29/2019		561		11			11		572	572			
100071222	DAREY	MT		10/01/2021		125		1			1		126	126			
100014494	RIO RANCHO	NM		09/27/2017		1,152		30			30		1,182	1,182			
100043048	DALLAS	TX		05/28/2020		250		3			3		253	253			
100024439	PONTIAC	MI		09/20/2018		183		35			35		218	218			
100060700	WICHITA	KS		06/01/2021		330		1			1		331	331			
100011871	HAMILTON	NJ		03/08/2017		361		28			28		389	389			
100117710	KATY	TX		07/20/2023		22,021		(42)			(42)		21,979	21,979			
100013828	MESA	AZ		05/25/2017		249		24			24		273	273			
100112128	SHAWNEE	KS		06/29/2023		107		1			1		108	108			
100055280	CHICAGO	IL		03/23/2021		609		55			55		664	664			
100031485	NORTH MIAMI BEACH	FL		03/29/2019		846		77			77		925	925			
100064075	CHICKASAW	AL		07/01/2021		245							245	245			
100126738	BELLEVILLE	IL		06/30/2023		1,440		146			146		1,586	1,586			
100165393	JACKSONVILLE	FL		12/20/2024		3,820		4			4		3,824	3,824			
100111423	NEWPORT NEWS	VA		06/29/2023		514		349			349		863	863			
100078965	ARCON	OH		02/24/2022		385		5			5		390	390			
100046075	BEDFORD	MA		11/25/2020		139		27			27		166	166			
100031693	OCALA	FL		03/29/2019		1,340		108			108		1,448	1,448			
100112029	ORLANDO	FL		06/29/2023		310		24			24		334	334			
100017165	FLOREY BRANCH	GA		04/26/2018		243		33			33		276	276			
100012527	HOUSTON	TX		04/28/2017		968		94			94		1,062	1,062			
100112111	BELLEVUE	WA		06/29/2023		1,776		16			16		1,792	1,792			
100112633	MIDLAND	TX		06/29/2023		1,053		33			33		1,086	1,086			
100064191	BOARDMAN	OR		07/01/2021		323		9			9		332	332			
100111889	LAS VEGAS	NV		06/29/2023		143		67			67		210	210			
100032011	TAMPA	FL		03/29/2019		993		12			12		605	605			
100061248	VILLARD	WI		06/01/2021		767		3			3		770	770			

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030397	LAUDERDALE LAKES	FL		03/29/2019		1,523		58			58		1,581				
100113374	MIAMI	FL		06/29/2023		2,943		60			60		3,003				
100114129	ABBEVILLE	LA		06/29/2023		701		84			84		785				
100033856	DUBLIN	CA		06/21/2019		3,907		113			113	(129)	3,891	4,000	136		(27)
100110989	ALVIN	TX		06/29/2023		1,676		55			55		1,731				
100024549	BUFFALO	NY		06/20/2018		78		114			114		192				
100113331	CLEARWATER	FL		05/25/2017		186		28			28		214				
100112784	EDGEWATER	SC		06/29/2023		107		5			5		112				
100113329	THORNHILLE	OH		06/29/2023		435		67			67		502				
100126476	THOMTOSASSA	FL		06/30/2023		399		109			109		508				
100114225	SANT LOUIS	MO		06/29/2023		45		15			15		60				
100119099	SUGAR LAND	TX		07/28/2023		3,744		53			53		3,797				
100203193	LAS VEGAS	NV		03/27/2025		3,893		174			174		4,067				
100026270	MADISON HEIGHTS	MI		09/20/2018		455		53			53		508				
100126856	PLEASANTVILLE	NJ		06/30/2023		634		39			39		673				
100026827	LAWTON	FL		09/26/2018		2,405		85			85		2,490				
100113115	ST PAUL	MN		06/29/2023		478		29			29		507				
100112960	BLUE ISLAND	IL		06/29/2023		804		300			300		1,104				
100117366	WEST HARTFORD	CT		04/26/2018		873		2			2		875				
100054695	NEW IBERIA	LA		03/29/2021		232		54			54		286				
100030496	PEYTON	GA		12/20/2018		1,209		58			58		1,267				
100113179	WEST PALM BEACH	FL		06/29/2023		1,823		19			19		1,842				
100046081	STUBENVILLE	OH		11/25/2020		152		63			63		215				
100030484	RAYTOWN	MO		12/20/2018		1,067		32			32		1,099				
100026230	CORDOVA	TN		09/20/2018		62		75			75		137				
100061286	COUNCIL BLUFFS	IA		06/01/2021		301		1			1		302				
100112565	FORT LAUDERDALE	FL		06/29/2023		128		103			103		231				
100126930	HARPER WOODS	MI		06/30/2023		235		75			75		310				
100067207	BLANCHESTER	OH		06/02/2021		332		9			9		341				
100112484	SANT LOUIS	MO		06/29/2023		167		66			66		233				
100032171	SACRAMENTO	CA		03/29/2019		125		141			141		266				
100126845	FREEDOM	NH		06/30/2023		463		80			80		543				
100113424	MIAMI	FL		06/29/2023		1,126		113			113		1,239				
100113057	WARNER ROBINS	GA		06/29/2023		253		124			124		377				
100126916	BAKER	LA		06/30/2023		53		7			7		60				
100111657	SANT LOUIS	MO		06/29/2023		98		16			16		114				
100054287	BALTIMORE	MD		03/23/2021		116		64			64		180				
100114107	POUND	WI		06/29/2023		170		48			48		218				
100114035	THOMASTON	GA		06/29/2023		247		86			86		333				
100126992	MABLETON	GA		06/30/2023		1,205		80			80		1,285				
100010921	ESCAMBA	MI		12/23/2016		735		1			1		736				
100126747	FILLMORE	CA		06/30/2023		727		133			133		860				
100113774	ROSCOMON	MI		06/29/2023		113		8			8		121				
100063133	ANDOVER	MA		07/01/2021		443		6			6		449				
100114255	PUEBLO	CO		06/29/2023		956		66			66		1,022				
100114040	CANTON	OH		06/29/2023		1,403		58			58		1,461				
100113772	ARDSLEY	NY		06/29/2023		1,794		112			112		1,906				
100031672	TAMPA	FL		03/29/2019		925		39			39		964				
100126771	MARPERO	LA		06/30/2023		746		47			47		793				
100126675	ST CHARLES	IL		06/30/2023		1,746		164			164		1,910				
100060924	OWENSBORO	KY		06/01/2021		300		1			1		301				

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031522	OAK PARK	CA		03/29/2019		311		49			49		360	360			
10011518	MONTGOMERY	AL		06/29/2023		101		52			52		153	153			
100055413	SAINT LOUIS	MO		03/23/2021		124	28	28			152		152	152			
100017105	NORIAN	OK		04/26/2018		2,055	44	44			44		2,099	2,099			
100063037	SYRACUSE	UT		07/01/2021		422		5			5		427	427			
100113641	COLUMBIA	SC		06/29/2023		1,386		99			99		1,487	1,487			
100044842	NEWMAN	GA		11/19/2020		400	24	24			24		424	424			
100111961	PIQUA	OH		06/29/2023		75	56	56			56		131	131			
100030381	HUMBLE	TX		12/20/2018		772	5	5			5		777	777			
100011731	ROCKFORD IL	IL		03/08/2017		1,404		167			167		1,571	1,571			
100000489	FULTON	MO		09/27/2016		778		43			43		821	821			
100111559	MARTON	NJ		06/29/2023		605		100			100		705	705			
100012892	MESA	AZ		05/25/2017		2,552		1,145			1,145		3,697	3,697			
100017654	BRADLEY	CA		04/26/2018		1,054		275			275		1,329	1,329			
100029974	TULSA	OK		12/20/2018		827		52			52		879	879			
100114050	MIAMI	FL		06/29/2023		1,061		61			61		1,122	1,122			
100113961	CANDISBURG	PA		06/29/2023		130		82			82		212	212			
100126539	BELLEVILLE	IL		06/30/2023		246	61	61			61		307	307			
100110888	OSHEA	WI		06/29/2023		722		52			52		774	774			
100114257	SLAUGHTER	LA		06/29/2023		909		7			7		916	916			
100110171	CORONA	CA		06/30/2023		165,817	2,358	2,358			2,358		168,175	168,175			
100113473	BETHLEHEM	PA		06/29/2023		732		96			96		828	828			
100111396	MONTGOMERY	AL		06/29/2023		105		7			7		112	112			
100032133	HOLLYWOOD	FL		03/29/2019		920	34	34			34		954	954			
100114024	JACKSONVILLE	FL		06/29/2023		1,885	246	246			246		2,131	2,131			
100060655	COUNCIL BLUFFS	IA		06/01/2021		411		2			2		413	413			
100111547	COLUMBUS	OH		06/29/2023		95	68	68			68		163	163			
100111655	WEST EDMISTON	NY		06/29/2023		1,350		187			187		1,537	1,537			
100112662	PITTSBURGH	PA		06/29/2023		106		9			9		115	115			
100111891	SULPHUR	LA		06/29/2023		46		11			11		57	57			
100030548	HOUSTON	TX		12/20/2018		1,128	3	3			3		1,131	1,131			
100136958	BIRMINGHAM	AL		12/21/2023		916		91			91		1,007	1,007			
100045616	FRIERSON	LA		11/25/2020		177	25	25			25		202	202			
100054073	HOUSTON	TX		03/23/2021		104		(9)			(9)		95	95			
100011087	FORT WORTH	TX		12/23/2016		968		44			44		1,012	1,012			
100127244	ANTON	VA		06/30/2023		153	4	4			4		157	157			
100043377	NORFOLK	MA		06/13/2020		1,006		19			19		1,025	1,025			
100111565	NEWTON	MA		06/29/2023		277		141			141		418	418			
100112601	THE WOODLANDS	TX		06/29/2023		1,125	1	1			1		1,126	1,126			
100113711	CATHEDRAL CITY	CA		06/29/2023		1,531		87			87		1,618	1,618			
100064045	MARION	VA		07/01/2021		424		14			14		438	438			
100017768	GOOCHLAND	VA		04/26/2018		431		25			25		456	456			
100055584	ENGLISH	IN		03/23/2021		217	(61)	(61)			(61)		156	156			
100111374	ASTORIA	NY		06/29/2023		3,006		635			635		3,641	3,641			
100011932	MOUNT AIRY	MO		03/08/2017		1,266	217	217			217		1,483	1,483			
100118052	BEL OIT	WI		07/20/2023		218		45			45		263	263			
100110365	FORT LAUDERDALE	FL		06/29/2023		1,186		81			81		1,267	1,267			
100127277	DAVENPORT	FL		06/30/2023		167	21	21			21		188	188			
100069774	WYOMING	WY		09/01/2021		410		9			9		419	419			
100112379	PHILADELPHIA	PA		06/29/2023		91		11			11		102	102			
100066679	FOUNTAIN HILLS	AZ		10/07/2022		240							240	240			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100024471	DOTHAN	AL		09/20/2018		116		59			59		175		175		
100126991	KANSAS CITY	MO		06/30/2023		479		111			111		590		590		
100032425	DUBLIN	CA		06/21/2019		4,734		25			25	(157)	4,602	4,738	158	(22)	
100044302	GARY	IN		06/19/2020		62		97			97		159		159		
100030576	HOUSTON	TX		12/20/2018		1,142		18			18		1,160		1,160		
100010922	WINTER HAVEN	FL		12/23/2016		870		136			136		1,006		1,006		
100112650	WINSTON SALEM	NC		06/29/2023		229		23			23		252		252		
100114236	HOUSTON	TX		06/29/2023		283		17			17		300		300		
100029361	THOMASVILLE	GA		12/20/2018		1,900		1			1		1,901		1,901		
100110819	ASHLAND	MA		06/29/2023		189		83			83		272		272		
100011795	LOGAN	OH		03/08/2017		226		65			65		291		291		
100126439	ROCKY MOUNT	MO		06/30/2023		88		9			9		97		97		
100126667	MADISON	WI		06/30/2023		251		65			65		316		316		
100118056	INDEPENDENCE	MO		07/20/2023		207		38			38		245		245		
100044171	GREENVILLE	SC		06/19/2020		766		26			26		792		792		
100014516	RIVERDALE	UT		09/21/2017		416		122			122		538		538		
100127221	KALISPELL	MT		06/30/2023		152		65			65		217		217		
100113196	MIAMI	FL		06/29/2023		1,813		50			50		1,863		1,863		
100114056	INVERNESS	CA		06/29/2023		851		90			90		941		941		
100112521	PHILADELPHIA	PA		06/29/2023		110		79			79		189		189		
100045725	DILLON	CO		11/25/2020		279		52			52		331		331		
100033799	DEWEER	CO		03/23/2021		134		3			3		137		137		
100014697	ROCKFORD	IL		11/21/2017		820		121			121		941		941		
100045076	SAINT CLOUD	FL		11/19/2020		1,298		65			65		1,323		1,323		
100111692	BOGALUSA	LA		06/29/2023		748		132			132		880		880		
100114230	WAPATO	WA		06/29/2023		127		13			13		140		140		
100112849	WARNER ROBINS	GA		06/29/2023		1,815		90			90		1,905		1,905		
100114192	KIRKWOOD	CA		06/29/2023		257		67			67		324		324		
100043121	BOLLING SPRINGS	SC		05/28/2020		803		21			21		824		824		
100113923	ATLANTA	GA		06/29/2023		730		138			138		868		868		
100045698	BAY CITY	TX		11/25/2020		376		72			72		448		448		
100113766	WILLIAMSTOWN	NJ		06/29/2023		97		6			6		103		103		
100192922	CASTLE PINES	CA		02/10/2025		147							147		147		
100014622	MIAMI	FL		09/21/2017		899		137			137		1,036		1,036		
100113121	DALLAS	TX		06/29/2023		872		133			133		1,005		1,005		
100114018	BONNER SPRINGS	KS		06/29/2023		1,522		64			64		1,586		1,586		
100012366	PELL CITY	AL		04/28/2017		848		15			15		863		863		
100029354	FAIRFIELD	CA		10/26/2018		110		87			87		197		197		
100112022	CORPERS COVE	TX		06/29/2023		144		7			7		151		151		
100039622	DUBLIN	CA		09/21/2019		3		1			1		4		4	(3)	1
100113762	PHOENIX	AZ		06/29/2023		71		1			1		72		72		
100017544	DES MOINES	IA		04/26/2018		457		7			7		464		464		
100044161	HOUSTON	TX		06/19/2020		596		5			5		601		601		
100114044	FORT MYER	IN		06/29/2023		126		56			56		182		182		
100113094	ADAMSVILLE	GA		06/29/2023		667		58			58		725		725		
100017711	INDIANAPOLIS	IL		04/26/2018		131		95			95		226		226		
100112983	BALTIMORE	MD		06/29/2023		765		174			174		939		939		
100179709	CLEVELAND	OH		11/21/2024		29,706		1,568			1,568		31,274		31,274		
100060321	PLACEMINE	LA		06/01/2021		1,140		5			5		1,145		1,145		
100012117	PHILADELPHIA	PA		03/09/2017		160		27			27		187		187		
100032342	FRESNO	CA		03/29/2019		344		39			39		383		383		

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment				13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
10013364	STONE MOUNTAIN	GA		06/29/2023		.861	.135	.135			.135	.936				
10013363	MIAMI	FL		05/25/2017		6,775		5,226			5,226	12,001				
10004585	KEYSTONE HEIGHTS	FL		11/25/2020		.245	.49	.49			.49	.294				
100030491	HOUSTON	TX		12/20/2018		.836		.11			.11	.847				
100054319	SOPERTON	GA		03/23/2021		.69	(.28)	(.28)			(.28)	.41				
10012866	STOCKTON	CA		06/29/2023		1,456	.66	.66			.66	1,522				
100030551	HOUSTON	TX		12/20/2018		1,165	.1	.1			.1	1,166				
10002978	KANSAS CITY	MO		12/20/2018		1,222		.16			.16	1,238				
100060425	GREENFIELD	CA		06/01/2021		.287	.1	.1			.1	.288				
100000381	STERETT	AL		09/21/2016		3,074	.56	.56			.56	3,130				
10011853	MACON	NC		06/29/2023		.82		.8			.8	.90				
100114097	GREENSBORO	NC		06/29/2023		.57		.42			.42	.99				
100027579	PERRY	GA		10/26/2018		.485		.7			.7	.487				
100017369	NORTH LITTLE ROCK	AR		04/26/2018		.666		.42			.42	.673				
100031494	MODESTO	CA		03/29/2019		1,769	.14	.14			.14	1,811				
100111028	WHITE OAK	TX		06/29/2023		1,111		.57			.57	1,806				
100100786	FRESNO	CA		04/28/2023		1,749	.126	.75			.75	.201				
100111506	STONE MOUNTAIN	GA		06/29/2023		.243		.23			.23	.266				
100126710	NORTH FORT MYERS	FL		06/30/2023		.916		.8			.8	.924				
100053889	WEST DEPTFORD	NJ		03/23/2021		.219		.112			.112	.331				
100067183	PHILADELPHIA	PA		08/02/2021		.604		.9			.9	.613				
100114383	HVATTSVILLE	MD		06/29/2023		.74		.15			.15	.89				
100127280	CLOVERDALE	CA		06/30/2023		1,019		.3			.3	1,022				
100111713	FORT LAUDERDALE	FL		06/29/2023		.42		.10			.10	.52				
100011208	OLIVER SPRINGS	TN		12/23/2016		.130		.38			.38	.188				
100114016	SAINT LOUIS	MO		06/29/2023		.459		.62			.62	.521				
100012402	SYCAMORE	IL		04/28/2017		.92						.92				
100060338	DURIQUE	IA		06/01/2021		.194		.153			.153	.347				
100126831	COLUMBUS	OH		08/30/2023		5,764		.405			.405	6,169				
100026111	NORTH LAS VEGAS	NV		09/20/2018		.488		.102			.102	.590				
100133468	PORTAGE	MI		06/29/2023		.375		.37			.37	3,136				
100042854	AUSTIN	TX		05/28/2020		.375	.2	.2			.2	.377				
100061105	ANDERSON	SC		06/01/2021		1,560		.27			.27	1,587				
100029807	LITHONIA	GA		12/20/2018		1,014		.43			.43	1,057				
100126753	HUNTINGTON	NY		08/30/2023		.838		.130			.130	.939				
100060411	DOLMITE	AL		06/01/2021		.809		.83			.83	.241				
100112551	CLEVELAND	OH		06/29/2023		.158		.36			.36	2,384				
100124339	WINSTON SALEM	NC		06/29/2023		2,348		.53			.53	1,361				
100042561	FRONT ROYAL	VA		05/28/2020		1,308		.78			.78	.991				
100126484	LYNWOOD	CA		08/30/2023		.913		.42			.42	2,031				
100110114	CORINTH	TX		06/29/2023		1,989		.64			.64	.355				
100043116	STREETSBORO	OH		05/28/2020		.291		.65			.65	.573				
100031983	WEST PALM BEACH	FL		03/29/2019		.508		.179			.179	.887				
100014390	SMITHFIELD	NC		09/21/2017		.113		(.3)			(.3)	.110				
100010826	WATERBURY	CT		12/23/2016		4,219		.39			.39	4,298				
100055080	TIGRETT	TN		03/23/2021		4,982		.71			.71	5,053				
100115888	AUBREY	TX		07/20/2023		.72		.3			.3	.75				
100114487	WHITESVILLE	KY		06/29/2023		.946		.531			.531	1,477				
100114382	FORT WORTH	TX		06/29/2023		1,755		.579			.579	2,334				
100114084	TUXER	GA		06/29/2023												
100030310	DAGSBORO	DE		12/20/2018												

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100032018	MIAMI	FL		03/29/2019		1,687		51			51		1,738	1,738			
100053826	MARTINSVILLE	VA		03/23/2021		941		22			22		963	963			
100045050	SAVANNAH	GA		11/19/2020		1,348		63			63		1,411	1,411			
100039177	DUBLIN	CA		09/27/2019		2,790		457			457	(209)	3,038	3,038	242		242
100127017	SPRINGFIELD	VA		06/30/2023		984		113			113		1,097	1,097			
100127025	NORTH VERNON	IN		06/30/2023		990		20			20		1,010	1,010			
100114135	MEQUINNEE	IL		06/29/2023		231		7			7		238	238			
100112598	BAKERSFIELD	CA		06/29/2023		3,418		246			246		3,664	3,664			
100110961	COLUMBUS	OH		06/29/2023		319		79			79		398	398			
100111981	PHILADELPHIA	PA		03/08/2017		723		30			30		753	753			
100138943	MONTICELLO	NY		12/21/2023		701		112			112		813	813			
100111708	WILMINGTON	DE		06/29/2023		817		22			22		839	839			
100126740	SAINT STEPHEN	SC		06/30/2023		817		122			122		939	939			
100126965	SAINT LOUIS	MO		06/30/2023		72		4			4		76	76			
100112357	EL PASO	TX		06/29/2023		713		1			1		714	714			
100041765	CAPE CORAL	FL		10/30/2017		483		110			110		593	593			
100047842	DETROIT	MI		11/20/2020		118		72			72		190	190			
100000559	SPARKS	NV		09/27/2016		1,854		143			143		1,997	1,997			
100045865	KOKOMO	IN		11/25/2020		202		3			3		205	205			
100024514	ELGIN	IL		09/20/2018		2,126		934			934		3,060	3,060			
100053617	WHITE OAK	TX		03/23/2021		546		22			22		568	568			
100111710	READING	WA		06/29/2023		157		4			4		161	161			
100127281	SOMERSET	MA		06/30/2023		84		16			16		100	100			
100126654	CHICAGO	IL		06/30/2023		1,288		23			23		1,291	1,291			
100114347	NAMPA	ID		06/29/2023		1,102		41			41		1,143	1,143			
100111844	WEST MEMPHIS	AR		06/29/2023		721		67			67		788	788			
100054940	INDIANAPOLIS	IL		03/23/2021		89		30			30		119	119			
100043415	CAMDEN	NJ		06/13/2020		142		76			76		218	218			
100112412	TRENTON	NJ		06/29/2023		899		54			54		953	953			
100069766	PHILADELPHIA	PA		09/01/2021		287		8			8		295	295			
100047706	SPRINGFIELD	VA		11/20/2020		508		198			198		706	706			
100010982	PHILADELPHIA	PA		12/23/2016		1,386		77			77		1,443	1,443			
100132568	VALPARAISO	IN		11/03/2023		132		1			1		133	133			
100110986	JERSEY CITY	NJ		06/29/2023		1,412		69			69		1,481	1,481			
100112590	QUINERLAND	RI		06/29/2023		98		5			5		103	103			
100112813	PELL CITY	AL		06/29/2023		129		5			5		134	134			
100113206	LA MARQUE	TX		06/29/2023		332		192			192		524	524			
100012131	CHARLOTTE	NC		03/08/2017		608		44			44		652	652			
100112447	SPRINGFIELD	VA		06/29/2023		319		105			105		424	424			
10014001	MOUNT MORRIS	MI		06/29/2023		964		145			145		1,109	1,109			
100111783	STERLING	VA		06/29/2023		72		16			16		88	88			
100136250	LIBERTY HILL	TX		11/20/2023		115,217		1,741			1,741		116,958	116,958			
100127175	MIAMI	FL		06/30/2023		1,657		242			242		1,899	1,899			
100039112	DUBLIN	CA		09/27/2019		5,567		994			994	(414)	5,737	5,737	455	(1)	454
100126517	GRAND RAPIDS	MI		06/30/2023		797		79			79		876	876			
100030776	WEST NEW YORK	NJ		12/20/2018		966		124			124		1,090	1,090			
100011545	EUSTIS	FL		03/08/2017		767		122			122		889	889			
100043526	BIRMINGHAM	AL		06/13/2020		306		6			6		312	312			
100113416	MIDLOTHIAN	VA		06/29/2023		119		36			36		155	155			
100090896	RICHMOND HILL	GA		07/31/2023		2,111		9			9		2,120	2,120			
100113792	DELTONA	FL		06/29/2023		964		31			31		995	995			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126744	GUILFORD	CT		06/30/2023		2,340		205			205		2,545	2,545			
100029873	HOUSTON	TX		12/20/2018		1,506		37			37		1,543	1,543			
100012264	STILLWELL	KS		04/28/2017		358		80			80		438	438			
100055581	UTICA	NY		03/23/2021		80		60			60		140	140			
100030039	MISSOURI CITY	TX		12/20/2018		1,207		14			14		1,221	1,221			
100030035	ELKHART	IN		12/20/2018		743		3			3		746	746			
100170198	CLEVELAND	OH		09/01/2021		290		12			12		302	302			
100062600	ROCHESTER	NY		07/01/2021		93							93	93			
100113116	THE COLONY	TX		06/29/2023		1,074		79			79		1,153	1,153			
100111357	SPRINGFIELD	VA		12/23/2016		1,714		62			62		1,776	1,776			
100114548	FORT WORTH	TX		09/27/2017		1,134		17			17		1,151	1,151			
100138857	LAKE PARKS/FREE	FL		12/21/2023		493		81			81		574	574			
100066568	ALBANY	CA		06/02/2021		992		11			11		1,003	1,003			
100054170	EAST HARTFORD	CT		03/23/2021		139		6			6		145	145			
100024731	DELAND	CA		09/20/2018		1,612		601			601		2,213	2,213			
100126481	DECATUR	GA		06/30/2023		926		18			18		944	944			
100114508	CLARENDON	OK		06/29/2023		525		111			111		636	636			
100111549	MEMPHIS	TN		06/29/2023		155		39			39		194	194			
100012023	PHILADELPHIA	PA		03/08/2017		2,684		100			100		2,784	2,784			
100034301	GALLATY	IL		06/21/2019		9,131		249			249	(303)	9,077	9,344	308	(41)	267
100044282	MIRAMAR	FL		06/19/2020		182		4			4		186	186			
100111445	O FALLON	MO		12/23/2016		573		11			11		584	584			
100038498	KILDARE	IL		09/27/2019		2,257		390			390	(165)	2,482	2,649	196	(29)	168
100111278	KANSAS CITY	MO		06/29/2023		1,284		28			28		1,312	1,312			
100108565	MONTGOMERY	AL		12/23/2016		551		97			97		648	648			
100030536	GAINESVILLE	VA		12/20/2018		983		8			8		991	991			
100113832	HOUSTON	TX		06/29/2023		1,301		52			52		1,353	1,353			
100032098	OCALA	FL		03/29/2019		425		125			125		550	550			
100114414	DES MOINES	IA		06/29/2023		296		49			49		345	345			
100046637	SAINT LOUIS	MO		11/25/2020		1,064		96			96		1,160	1,160			
10014559	HAWMOND	LA		12/01/2021		348		(10)			(10)		338	338			
100114351	WESTIEGO	LA		06/29/2023		537		24			24		561	561			
100112465	MONTGOMERY	AL		06/29/2023		732		104			104		836	836			
100112318	BLOOMINGTON	CA		06/29/2023		912		51			51		963	963			
100043441	CENTRAL SQUARE	NY		06/13/2020		393		93			93		486	486			
100111970	HANSON	MA		06/29/2023		100		14			14		114	114			
100111676	SNEADS	FL		06/29/2023		573		12			12		585	585			
100010818	INDIANAPOLIS	IL		12/23/2016		1,009		20			20		1,029	1,029			
100113738	GRAND RAP IDS	MI		06/29/2023		998		73			73		1,071	1,071			
100111157	MEMPHIS	TN		06/29/2023		897		26			26		923	923			
100113653	PINE BLUFF	AR		06/29/2023		476		56			56		532	532			
100012362	GREENWOOD	IN		04/28/2017		968		90			90		1,058	1,058			
100111800	NEW ALBANY	OH		03/08/2017		2,240		132			132		2,372	2,372			
100029600	HOUSTON	TX		12/20/2018		1,081		26			26		1,107	1,107			
100111966	RAINEUR	NC		03/08/2017		318		146			146		464	464			
100114642	CHARLOTTE	NC		09/27/2017		995		196			196		1,191	1,191			
100111975	PEARSON	MI		06/29/2023		195		81			81		276	276			
100029180	ESTERO	FL		10/26/2018		2,124		487			487		2,611	2,611			
100029168	KNIGHTSTOWN	IN		10/26/2018		533		242			242		775	775			
100032085	PHOENIX	AZ		03/29/2019		1,137		15			15		1,152	1,152			
100060394	NIXA	MO		06/01/2021		442		2			2		444	444			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100112520	BALTIMORE	MD		06/29/2023		39		41			41		80	80	30		
100113305	HUNLOCK CREEK	PA		06/29/2023		131		85			85		216	216			
100030506	HOUSTON	TX		12/20/2018		1,492	18	18					1,510	1,510			
100111658	MADISON	WI		06/29/2023		702		22			22		724	724			
100046138	LOUISVILLE	KY		11/25/2020		104		7			7		111	111			
100064046	ONE CITY	NC		07/01/2021		102							102	102			
100030121	SUMMERVILLE	SC		12/20/2018		820		127			127		947	947			
100112809	FORT LAUDERDALE	FL		06/29/2023		801		30			30		831	831			
100031596	BLITHE	CA		03/29/2019		1,245	18	18					1,263	1,263			
100111027	DETROIT	MI		06/29/2023		151		12			12		163	163			
100030015	DUNCANVILLE	TX		12/20/2018		741		31			31		772	772			
100028428	STILLWATER	OK		10/26/2018		1,239		977			977		2,216	2,216			
100111138	RIGBY	ID		06/29/2023		734		56			56		790	790			
100198990	NORTH LAS VEGAS	NV		01/21/2025		173		7			7		180	180			
100032137	OPA LOCKA	FL		03/29/2019		577		29			29		606	606			
100111773	CALHOUN	GA		03/08/2017		205		42			42		247	247			
100114444	LAFAYETTE	CA		06/29/2023		818		34			34		852	852			
100114666	CHICAGO	IL		09/27/2017		615		196			196		811	811			
100045017	WASHINGTON	DC		11/19/2020		1,330		14			14		1,344	1,344			
100061428	ANSANVILLE	NC		06/01/2021		419		2			2		421	421			
100114509	ROSDALE	NY		09/27/2017		2,319		116			116		2,435	2,435			
100049048	DETROIT	MI		11/20/2020		724		77			77		801	801			
100114098	MADISON	WI		06/29/2023		697		75			75		772	772			
100111039	SALINEVILLE	OH		06/29/2023		343		35			35		378	378			
100111297	YOUNGSTOWN	OH		06/29/2023		200		26			26		226	226			
100053866	SUNGS GROVE	WV		03/23/2021		795		4			4		799	799			
100111161	BIRMINGHAM	AL		06/29/2023		580		97			97		677	677			
100122006	RIVERVIEW	FL		03/08/2017		371		37			37		408	408			
100112886	MERCER	PA		06/29/2023		304		16			16		320	320			
100043051	MOORE	NY		05/28/2020		286		14			14		300	300			
100043834	HARLEMEN	TX		06/19/2020		573		30			30		603	603			
100030504	WICHITA	KS		12/20/2018		565		18			18		603	603			
100112505	TAMPA	FL		03/08/2017		327		32			32		359	359			
100003564	DENVER	CO		09/27/2016		2,928		21			21		2,949	2,949			
100011028	EUGLEID	OH		12/23/2016		737		176			176		913	913			
100126535	TOLEDO	OH		06/30/2023		1,995		311			311		1,906	1,906			
100061123	SAINT LOUIS	MO		06/01/2021		807		3			3		810	810			
100112640	DALLAS	TX		06/29/2023		433		62			62		495	495			
100046894	SAN FRANCISCO	CA		11/20/2020		1,216		2			2		1,218	1,218			
100032778	CLARE	IRL		06/21/2019		1,468						(51)	1,417	1,536	143	(23)	120
100111073	BUFFALO	NY		06/29/2023		218		52			52		270	270			
100113148	PINECREST	FL		06/29/2023		2,916		35			35		2,951	2,951			
100127515	DECATUR	GA		06/30/2023		1,031		73			73		1,104	1,104			
100111728	MEMPHIS	TN		06/29/2023		897		4			4		901	901			
100126894	COLUMBIA	SC		06/30/2023		105		52			52		157	157			
100031122	HAJTON TWP	NJ		03/29/2019		1,948		101			101		2,049	2,049			
100045578	KINGMAN	AZ		11/25/2020		236		132			132		368	368			
100014386	PORTSMOUTH	RI		09/21/2017		634		98			98		732	732			
100110630	FORT WORTH	TX		06/30/2023		3,743		34			34		3,777	3,777			
100126604	MERTILLVILLE	IN		06/30/2023		394		1			1		395	395			
100114038	AURORA	CO		06/29/2023		89		11			11		100	100			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10011234	MILWAUKEE	WI		06/29/2023		576		30			30		606		606		
10011404	CONCHO	AZ		06/29/2023		94		6			6		100		100		
100114152	KINSALE	VA		06/29/2023		1,040		24			24		1,064		1,064		
100114020	MEIRHIS	TN		06/29/2023		70		3			3		73		73		
100112205	HARTSELLE	AL		06/29/2023		450		61			61		511		511		
100011039	JACKSONVILLE	FL		12/23/2016		997		1			1		998		998		
100031997	LAS VEGAS	NV		03/29/2019		1,332		13			13		1,345		1,345		
100112490	PHILADELPHIA	PA		06/29/2023		719		116			116		835		835		
100043349	MANCHESTER	CT		06/13/2020		723		4			4		727		727		
100111038	LITHONIA	GA		06/29/2023		908		38			38		946		946		
100054482	MILWAUKEE	WI		03/23/2021		744		40			40		784		784		
100112035	CYPRESS	TX		06/29/2023		79		12			12		91		91		
100116190	INDIO	CA		07/20/2023		51,676		4,816			4,816		56,492		56,492		
100114134	RALEIGH	NC		06/29/2023		123		27			27		150		150		
100113763	CREST HILL	IL		06/29/2023		99		75			75		174		174		
100017068	EVANSVILLE	IN		04/26/2018		616		71			71		687		687		
100135666	FORT MYERS	FL		11/09/2023		350,630		185			185		350,815		350,815		
100045782	PEWINGTON GAP	VA		11/25/2020		214		19			19		233		233		
100030002	KATY	TX		12/20/2018		1,028		15			15		1,043		1,043		
100014032	HALLS	TN		05/25/2017		278		19			19		297		297		
100030833	SAN MARCOS	TX		04/09/2019		4,657		77			77		4,734		4,734		
100114105	BONDEL	WI		06/29/2023		498		16			16		514		514		
100127184	PITTSBURGH	PA		06/30/2023		115		10			10		125		125		
100045579	ROSEBUSH	MI		11/25/2020		682		35			35		717		717		
100112075	TOPEKA	KS		06/29/2023		527		118			118		645		645		
100114010	LOXAHATCHEE	FL		06/29/2023		1,874		264			264		2,138		2,138		
100032179	KISSIMEE	FL		03/29/2019		280		40			40		320		320		
100112752	CHARLESTON	SC		06/29/2023		1,143		95			95		1,238		1,238		
100012110	SELMA	CA		03/08/2017		991		56			56		1,047		1,047		
100127329	HILLSBOROUGH	CA		06/30/2023		109		29			29		138		138		
100127026	DALLAS	TX		06/30/2023		199		95			95		294		294		
100126787	LIGNIER	IN		06/30/2023		484		20			20		504		504		
100025380	SHEVEPORT	LA		09/20/2018		548		56			56		604		604		
100031177	BRACENTON	FL		03/29/2019		570		19			19		589		589		
100112504	RIVERTON	UT		06/29/2023		228		77			77		305		305		
100114263	MILANO	TX		06/29/2023		1,154		12			12		1,166		1,166		
100126547	HAWMOND	LA		06/30/2023		1,664		24			24		1,688		1,688		
100045237	ILION	NY		11/25/2020		211		98			98		309		309		
100012552	DUNELLON	FL		04/28/2017		705		60			60		765		765		
100111314	CHAPMAN	NE		06/29/2023		602		65			65		667		667		
100112626	MONTEROSE	CO		06/29/2023		629		24			24		653		653		
100112726	MARIETTA	GA		06/29/2023		790		90			90		880		880		
100012478	BENSON	NC		04/28/2017		639		43			43		682		682		
100017885	FINLAY	OH		04/26/2018		157		52			52		209		209		
100045846	AKRON	OH		11/25/2020		236		15			15		251		251		
100126844	PACIFIC	WA		06/30/2023		78		1			1		79		79		
100139016	PERIA	AZ		12/21/2023		107		23			23		130		130		
100012528	WARREN	IL		04/28/2017		732		84			84		816		816		
100113831	SAINT LOUIS	MO		06/29/2023		1,058		288			288		1,346		1,346		
100127261	FINLEYVILLE	PA		06/30/2023		3,157		300			300		3,457		3,457		
100126522	VALLEY	AL		06/30/2023		978		73			73		1,051		1,051		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	2	3					8	9	10	11	12						13
			State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013723	MINNEAPOLIS		MI		06/29/2023		908		51			51		959				
10004940	LANSING		MI		11/20/2020		1,000		14			14		1,014				
10012646	HILLSBORO		OR		06/30/2023		122		22			22		144				
10019305	LAS VEGAS		NV		12/28/2023		3,398		10			10		3,398				
10004360	COVENTRY		RI		08/13/2020		2,626		212			212		2,838				
100032188	MODESTO		CA		03/29/2019		171		278			278		449				
100030460	LAS CRUCES		NM		12/20/2018		2,688		54			54		2,742				
100010861	KENNESVILLE		NC		12/23/2016		1,038		78			78		1,116				
100030499	HOUSTON		TX		12/20/2018		817		31			31		848				
100114454	PORT SAINT LUCIE		FL		09/21/2017		1,902		90			90		1,992				
10013732	GEORGETOWN		TX		06/29/2023		61		49			49		110				
10013203	JEFFERSON CITY		MO		06/29/2023		451		105			105		556				
100127355	BURLING		AR		06/30/2023		46		1			1		47				
100111566	JACKSONVILLE		FL		06/29/2023		1,015		46			46		1,061				
100017208	BENSON		NC		04/26/2018		781		35			35		816				
100038863	KILDARE		IRL		09/21/2019		4,187		516			516	(317)	4,386		4,784		398
100046648	HINDALE		IL		11/25/2020		434		46			46		480				
100114410	KAUAI		HI		06/29/2023		1,673		110			110		1,783				
100043530	PITTSBURGH		PA		06/13/2020		200		(12)			(12)		188				
100111890	SOLDIERS GROVE		IL		06/29/2023		2,008		222			222		2,230				
100043037	DEL REY		CA		05/28/2020		212		8			8		220				
100061273	READING		WA		06/01/2021		417		2			2		419				
100126985	HAZEL CREST		TX		08/30/2023		185		66			66		251				
100111207	KATY		TX		06/29/2023		1,388		63			63		1,431				
100010950	JACKSONVILLE		FL		12/23/2016		651		108			108		759				
100110950	YELM		WA		06/29/2023		2,275		334			334		2,609				
100112968	WEST HELENA		AR		06/29/2023		582		33			33		615				
100032096	CHICAGO		IL		03/29/2019		1,382		34			34		1,416				
100111966	MANDEVILLE		LA		06/29/2023		2,419		416			416		2,835				
100028498	TUXTER		GA		10/26/2018		912		978			978		1,890				
100138895	ELVIRA		OH		12/21/2023		178		2			2		180				
100045818	BALTIMORE		MD		11/25/2020		100		34			34		134				
100112581	WARNER ROBINS		GA		06/29/2023		85		4			4		89				
100113354	WHITEFIELD		NH		06/29/2023		505		143			143		648				
100027918	GADSDEN		AL		10/26/2018		136		37			37		173				
100114021	ACICORTH		GA		06/29/2023		99		65			65		164				
100045116	EL PASO		TX		11/19/2020		436		7			7		443				
100000600	MIAMI		FL		08/27/2016		846		6			6		852				
100017448	DEERFIELD BEACH		FL		04/26/2018		192		1			1		193				
100110337	BENSON		NC		06/29/2023		100		23			23		123				
100113807	CLARK		MO		06/29/2023		105		14			14		119				
100061112	WAYCROSS		GA		06/01/2021		318		1			1		319				
100010955	MEMPHIS		TN		12/23/2016		621		12			12		633				
100111746	FAIRFIELD		CA		06/29/2023		660		127			127		787				
100112595	MOUNT LAPEL		IN		06/29/2023		1,038		507			507		1,545				
100046566	GREENTOWN		PA		11/25/2020		145		33			33		178				
100126725	OLD TOWN		FL		06/30/2023		204		30			30		234				
100028004	WHTMAN		WA		10/26/2018		1,805		482			482		2,287				
100112947	CLEVELAND		OH		06/29/2023		509		17			17		526				
100034709	DUBLIN		CA		06/21/2019		1,945		81			81	(51)	1,575		1,616		(16)
100114691	HOUSTON		TX		06/29/2023		21,733		212			212		21,945				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100042936	SOMERS POINT	IN		05/28/2020		1,333		.47			.47		1,330	1,330			
100138971	MIAMI	FL		12/21/2023		146		.23			.23		.169				
100012324	NEW ALBANY	OH		04/28/2017		.501	.26	.501			.26		.527				
100033277	DUBLIN	CA		06/21/2019		9,185	.515	.515			.515	(306)	9,394	9,676	.318		(36)
100110973	PITTSBURGH	PA		06/29/2023		1,315		.13			.13		1,328				
100111914	WASHINGTON	DC		06/29/2023		.230	.1	.230			.1		.231				
100111108	CHERRY CREEK	NY		06/29/2023		1,053		.36			.36		1,089	1,089			
100111962	HANOVER	MD		06/29/2023		1,164		.118			.118		1,282	1,282			
100114059	FAIRFIELD	CA		06/29/2023		1,593		.59			.59		1,642	1,642			
100126456	HOMER	AK		06/30/2023		.335		.62			.62		.397				
100044001	TINER	NC		06/19/2020		.617		.62			.62		.679				
100113247	DETROIT	MI		06/29/2023		.130		.1			.1		.131				
100110830	TAYLOR	TX		06/29/2023		.687		.84			.84		.771				
100126556	KANSAS CITY	MO		06/30/2023		.49		.19			.19		.68				
100111018	PHOENIX	AZ		06/29/2023		.962		.25			.25		.987				
100111880	HIGH POINT	NC		06/29/2023		.99		.1			.1		.100				
100011053	IDABEL	OK		12/23/2016		.618		.125			.125		.743				
100032161	PORT SAINT LUCIE	FL		03/29/2019		.874	.121	.121			.121		.995				
100028106	ASHTABULA	OH		10/26/2018		1,038	.67	1,038			.67		1,105	1,105			
100111863	GREENVILLE	SC		06/29/2023		.622		.107			.107		.729				
100054175	MONTGOMERY	AL		03/23/2021		1,173		.10			.10		1,183	1,183			
100046582	ALL ANCE	OH		11/25/2020		.180		.39			.39		.219				
100113215	EL PASO	TX		06/29/2023		.76	.2	.76			.2		.80				
100032182	HONESTAD	FL		03/29/2019		.324	.28	.28			.28		.352				
100030561	GASTONIA	NC		12/20/2018		1,141		.22			.22		1,163	1,163			
100127173	DELHI	CA		06/30/2023		1,213	.26	.26			.26		1,239	1,239			
100127254	NAVARE	FL		06/30/2023		.632	.74	.74			.74		.706				
100126977	KATY	TX		06/30/2023		1,276		.74			.74		1,350	1,350			
100114078	BALTIMORE	MD		06/29/2023		.80		.17			.17		.97				
100139007	NILES	IL		12/21/2023		.496	.131	.131			.131		.627				
100054084	ERIE	CO		03/23/2021		.198	(.36)	(.36)			(.36)		.162				
100060643	CHICAGO	IL		06/01/2021		.228	.1	.228			.1		.229				
100114224	KANSAS CITY	MO		06/29/2023		.764	.45	.45			.45		.809				
100044415	NORTH CHARLESTON	SC		11/19/2020		.643		.23			.23		.666				
100111999	CAMRY	IN		06/29/2023		.116		.23			.23		.139				
100131760	LEXINGTON	KY		10/06/2023		2,612		.69			.69		2,681	2,681			
100045716	SOUTH BOSTON	MA		11/25/2020		.175		.39			.39		.214				
100111071	CROSS	SC		06/29/2023		.132		.45			.45		.177				
100112517	MISSOURI CITY	TX		06/29/2023		1,199	.111	.111			.111		1,310	1,310			
100138646	ORANGE PARK	FL		12/21/2023		.312		.54			.54		.366				
100029823	EMERYVILLE	CA		12/20/2018		1,214		.13			.13		1,214				
100111697	MIAMI	FL		06/29/2023		.606		.13			.13		.619				
100011320	DEATSVILLE	AL		12/23/2016		1,348		.51			.51		1,399	1,399			
100111739	ARLITE	TX		06/29/2023		1,222		.46			.46		1,268	1,268			
100127237	MARIETTA	GA		06/30/2023		1,281		.96			.96		1,377	1,377			
100113949	CLAYTON	CA		06/29/2023		.58		.1			.1		.59				
100110991	JANESVILLE	WI		06/29/2023		.115		.9			.9		.124				
100195073	CAPE CORAL	FL		11/01/2023		.12,695	.148	.148			.148		12,843	12,843			
100044223	EAST CHICAGO	IN		06/19/2020		1,733		.88			.88		1,821	1,821			
100112643	BATON ROUGE	LA		06/29/2023		.509		.56			.56		.565				
100138545	FORT PIERCE	FL		12/21/2023		.209		.48			.48		.257				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
10004626	FLINT	MI		11/25/2020		189		28			28		217			
10011404	CRESSON	TX		06/29/2023		61		5			5		66			
100011405	MEBANE	NC		12/23/2016		1,995		31			31		2,026			
100014455	CHARLOTTE	NC		09/21/2017		969		47			47		1,016			
100061238	DEXTER	MI		06/01/2021		214					1		215			
100126795	IMMAN	SC		06/30/2023		963		88			88		1,051			
100017116	EXETER	CA		04/26/2018		1,312		48			48		1,360			
100012073	HOUSTON	TX		03/08/2017		1,485		116			116		1,601			
100134703	BURBANK	CA		10/30/2023		3,724		15			15		3,739			
100113384	COUNCIL	ID		06/29/2023		866		23			23		889			
100113339	POCATELLO	ID		06/29/2023		4,438		66			66		4,504			
100046343	ROANKE	VA		11/25/2020		665		53			53		718			
100111156	DESTREHAN	LA		06/29/2023		889		107			107		996			
100126445	SHELBY	NC		06/30/2023		476		37			37		513			
100113707	EHRLREE	GA		06/29/2023		773		66			66		839			
100127132	SAN ANTONIO	TX		06/30/2023		424		18			18		442			
100127146	HARRISBURG	NC		06/30/2023		1,258		313			313		1,571			
100113799	SNOW CAMP	NC		06/29/2023		86		5			5		91			
100054008	BUFFALO	NY		03/23/2021		60		(20)			(20)		40			
100111950	LITHONIA	GA		06/29/2023		1,229		61			61		1,290			
100111754	DETROIT	MI		06/29/2023		142		44			44		186			
100054556	ELSA	TX		03/23/2021		968		32			32		1,000			
100111638	LAKE WALES	FL		06/29/2023		115		23			23		138			
100126483	SPRINGFIELD	VA		06/30/2023		723		18			18		741			
100029003	PITTSBURGH	PA		10/26/2018		609		34			34		643			
100111617	ROGERS	AR		06/29/2023		770		6			6		776			
100011243	HOUSTON	TX		12/23/2016		1,261		16			16		1,277			
100030590	REMBERT	SC		12/20/2018		596		48			48		644			
100127027	LOS LUNAS	NM		06/30/2023		1,132		54			54		1,186			
100066955	JONESBORO	GA		06/02/2021		487		7			7		494			
100112639	HARRISBURG	NC		06/29/2023		65		35			35		100			
100111679	ROCKFORD	IL		06/29/2023		104		9			9		113			
100110966	LAWRENCEVILLE	GA		06/29/2023		1,305		138			138		1,443			
100010642	LAPORTE	IN		12/23/2016		881		46			46		927			
100127024	WOODBINE	MD		06/30/2023		2,003		78			78		2,081			
100126625	HUBER HEIGHTS	OH		06/30/2023		2,375		416			416		2,791			
100017128	MEMPHIS	TN		04/26/2018		280		131			131		411			
100112787	MEMPHIS	TN		06/29/2023		750		31			31		781			
100055719	OAKDALE	CA		03/23/2021		74		70			70		144			
100111256	INDIANAPOLIS	IL		06/29/2023		939		51			51		990			
100027278	ARRON	OH		10/26/2018		101		108			108		209			
100114256	LENOIR	NC		06/29/2023		430		24			24		454			
100017289	PATRICK SPRINGS	VA		04/26/2018		781		27			27		808			
100153132	CHICAGO	IL		05/28/2024		385		44			44		429			
100012106	DAVENPORT	FL		03/08/2017		448		46			46		494			
100113066	OKLAHOMA CITY	OK		06/29/2023		300		86			86		386			
100014845	OTTAWA	OH		11/21/2017		597		52			52		649			
100046491	MARION	IA		11/25/2020		223		59			59		282			
100113190	WESTON	FL		06/29/2023		1,265		26			26		1,291			
100113996	FAIRBORN	GA		06/29/2023		317		75			75		392			
100010816	JACKSONVILLE	FL		01/27/2017		480		10			10		490			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045220	TRENTON	NJ		11/25/2020		118		2			2		120	120	120		29
100039277	GALWAY	IRL		09/27/2019		247		81			81	(19)	309	309	337		
100031613	TAMPA	FL		03/29/2019		10,616		1,108			1,108		11,724	11,724	11,724		(1)
100114213	ISLAND LAKE	IL		06/29/2023		447		3			3		450	450	450		
100113221	FREMONT	CA		06/29/2023		169		6			6		175	175	175		
100114017	NORTH HIGHLANDS	CA		06/29/2023		1,202		87			87		1,289	1,289	1,289		
100043102	CARLS ISLE	WA		05/28/2020		1,995		26			26		1,621	1,621	1,621		
100113128	ZEPHYRHILLS	FL		06/29/2023		993		109			109		1,102	1,102	1,102		
100043760	BRAZIL	IN		06/13/2020		1,027		11			11		1,038	1,038	1,038		
100045375	HIGHLAND PARK	CA		11/25/2020		53		4			4		57	57	57		
100046862	NASHVILLE	TN		11/20/2020		65		(13)			(13)		52	52	52		
100112071	HARDINGSBURG	KY		06/29/2023		51		2			2		53	53	53		
100127337	NORFOLK	VA		06/30/2023		866		36			36		902	902	902		
100111612	GRANTS	MI		06/29/2023		47		14			14		61	61	61		
100113323	BOCA RATON	FL		06/29/2023		1,258		125			125		1,383	1,383	1,383		
100113198	MESQUITE	TX		06/29/2023		693		21			21		714	714	714		
100010851	MEMPHIS	TN		12/23/2016		729		91			91		820	820	820		
100028008	GARY	IN		10/26/2018		51		54			54		105	105	105		
100029868	PHILADELPHIA	PA		12/20/2018		628		2			2		630	630	630		
100054168	TOLEDO	OH		03/23/2021		113		2			2		115	115	115		
100029659	SPRINGFIELD	VA		12/20/2018		548		40			40		588	588	588		
100053445	DETROIT	MI		03/23/2021		1,273		8			8		1,281	1,281	1,281		
100014458	OKLAHOMA CITY	OK		09/27/2017		1,187		95			95		1,282	1,282	1,282		
100055292	CINCINNATI	KY		03/23/2021		(1,371)							(1,371)	(1,371)	(1,371)		
100014560	HAINES CITY	FL		09/27/2017		1,740		231			231		1,971	1,971	1,971		
100114343	PEEBLES	OH		06/29/2023		905		44			44		949	949	949		
100111966	RUPERT	ID		06/29/2023		74		16			16		90	90	90		
100045111	LAUFERHILL	FL		11/19/2020		1,464		46			46		1,510	1,510	1,510		
100112869	DEARBORN HEIGHTS	MI		06/29/2023		527		28			28		555	555	555		
100112854	ROCK RAPIDS	IA		06/29/2023		624		11			11		635	635	635		
100164554	KANAWOLLS	NC		06/21/2024		38,649		96			96		38,745	38,745	38,745		
100126871	HILLSBORO	OR		06/30/2023		1,484		31			31		1,515	1,515	1,515		
100111665	GRANTS	MI		06/29/2023		52		8			8		60	60	60		
100014722	FLAGSTOWN	NJ		09/27/2017		1,214		22			22		1,236	1,236	1,236		
100111616	EVANS CITY	PA		06/29/2023		1,204		59			59		1,263	1,263	1,263		
100111614	PENACOLA	FL		06/29/2023		79		34			34		113	113	113		
100127347	LAFAVETTE	CA		06/30/2023		846		39			39		885	885	885		
100113211	WINFIELD	IN		06/29/2023		130		9			9		139	139	139		
100043032	ALBUQUERQUE	NM		05/28/2020		1,087		3			3		1,090	1,090	1,090		
100126502	SAN ANTONIO	TX		06/30/2023		1,318		60			60		1,378	1,378	1,378		
100054467	N CHARLESTON	SC		03/23/2021		3,329		74			74		3,403	3,403	3,403		
100114318	SANT LOUIS	MO		06/29/2023		655		5			5		660	660	660		
100012429	CHIPLEY	FL		04/28/2017		1,049		31			31		1,080	1,080	1,080		
100054525	NORVAL	IL		03/23/2021		309		3			3		312	312	312		
100127267	ROCHESTER	WI		06/30/2023		524		29			29		553	553	553		
100060688	BARLOW	KY		06/01/2021		119							119	119	119		
100046408	WAEVERLY	TN		11/25/2020		210		19			19		229	229	229		
100113168	MIAMI LAKES	FL		06/29/2023		1,289		85			85		1,384	1,384	1,384		
100010742	HOUSTON	TX		12/23/2016		782		62			62		844	844	844		
100050111	BRENTWOOD	TN		11/20/2020		715		6			6		721	721	721		
100113118	MADISON	WI		06/29/2023		806		153			153		959	959	959		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10011190	MEMPHIS	TN		12/23/2016		1,276		72			72		1,348	1,348			
10011120	ATLANTA	GA		06/29/2023		898		23			23		921	921			
10011624	GARY	IN		06/29/2023		650		34			34		684	684			
100063975	CHANDLER	AZ		07/12/2022		4,291		1			1		4,292	4,292			
100113201	HOUSTON	TX		06/29/2023		691		30			30		721	721			
100030076	CONROE	TX		12/20/2018		726		3			3		729	729			
100143224	WINTER HAVEN	FL		02/16/2024		14,714		227			227		14,941	14,941			
100113300	DALLAS	TX		06/29/2023		127		48			48		175	175			
100111369	DOYLESTOWN	PA		06/29/2023		2,709		9			9		2,718	2,718			
100012558	MIAMI	FL		04/28/2017		664		50			50		714	714			
100010882	ALTAMAHAW	NC		12/23/2016		679		51			51		730	730			
100111553	SPRINGFIELD	VA		06/29/2023		753		115			115		868	868			
100126761	INDIANAPOLIS	IL		06/30/2023		1,052		10			10		1,062	1,062			
100113049	TONEY	AL		06/29/2023		593		48			48		641	641			
100114141	NEWPORT NEWS	VA		06/29/2023		1,090		13			13		1,103	1,103			
100012070	HOUSTON	TX		03/08/2017		896		346			346		1,242	1,242			
100111034	MOUNT MORRIS	MI		06/29/2023		464		13			13		477	477			
100112530	NORTH MIAMI BEACH	FL		06/29/2023		1,750		84			84		1,834	1,834			
100014181	DUNDEE	OR		05/25/2017		7,844		2,425			2,425		10,269	10,269			
100114181	LAKELAND	FL		06/29/2023		614		61			61		675	675			
100126560	BUFFORD	GA		06/30/2023		695		12			12		707	707			
100012560	NORTH LAUDERDALE	FL		04/28/2017		483		27			27		510	510			
100114089	DETROIT	MI		06/29/2023		659		17			17		676	676			
100112821	BALTIMORE	MD		06/29/2023		831		47			47		878	878			
100113192	CLEVELAND	OH		06/29/2023		469		13			13		482	482			
100114049	BALDWIN PARK	CA		06/29/2023		66		2			2		68	68			
100034565	BECKLEY	WV		03/23/2021		10							10	10			
100068814	GRAND BLANC	MI		09/01/2021		387							387	387			
100071111	ALBEMARLE	NC		04/26/2018		744		73			73		817	817			
100111068	PHOENIX	AZ		06/29/2023		239		26			26		265	265			
100127275	SAN ANTONIO	TX		06/30/2023		50		3			3		53	53			
100034304	WEEKFORD	PA		06/21/2019		(1,913)							(1,913)	(956)	(31)	988	956
100031198	DUBLIN	CA		06/21/2019		2,022		130			130		2,085	2,142	74	(18)	57
10010852	GREENSBORO	NC		06/29/2023		587		87			87		674	674			
100127105	GRAND RAPIDS	MI		06/30/2023		153		31			31		184	184			
100011194	EVELETH	WI		12/23/2016		416		15			15		431	431			
100045940	EAST STROUDSBURG	PA		11/25/2020		136		12			12		148	148			
100127274	STONE MOUNTAIN	GA		06/30/2023		944		122			122		1,066	1,066			
100126205	VIACORP	TX		09/18/2023		9,853		145			145		9,998	8,244			(1,754)
100012026	INDIANAPOLIS	IL		04/28/2017		988		50			50		1,038	1,038			
100044297	EAST WINDSOR	NJ		06/19/2020		140		8			8		148	148			
100138333	WESTON	FL		06/29/2023		1,095		22			22		1,117	1,117			
100054268	WELCH	WV		03/23/2021		81		(36)			(36)		45	45			
100111233	BRYN MAWR	PA		06/29/2023		1,346		56			56		1,402	1,402			
100045402	WILLISTON	FL		11/25/2020		1,031		56			56		1,087	1,087			
100113168	DES MOINES	IA		06/29/2023		43		3			3		46	46			
100112882	FEDERAL	MI		06/29/2023		335		29			29		364	364			
100112069	GRENA	LA		06/29/2023		49		6			6		55	55			
100126530	BALTIMORE	MD		06/30/2023		892		91			91		983	983			
100127141	BOLIVAR	MO		06/30/2023		667		11			11		678	678			
100044176	RICHLAND	WA		06/19/2020		600		100			100		700	700			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100113183	AVENTURA	FL		06/29/2023		1,230		33			33		1,263				
100173913	ROSHARON	TX		11/25/2024		13,301		277			277		13,308				
100043002	ORLANDO	FL		06/28/2020		2,701	2		2		2		2,703				
100031561	LAS VEGAS	NV		03/29/2019		1,938		26			26		1,964				
100111891	DEVON	PA		06/29/2023		73		53			53		126				
100126936	MIAMI	FL		06/30/2023		212		171			171		383				
100112880	WAUKEGAN	IL		06/29/2023		1,104		59			59		1,163				
100043852	MORCO	CA		06/19/2020		2,814		41			41		2,855				
100112236	MIDDLETOWN	NJ		06/29/2023		739		97			97		836				
100045383	MILLEDGETTLE	GA		11/25/2020		8,829		76			76		8,905				
100126863	APPOKA	FL		06/30/2023		492		8			8		500				
100110200	LAURENCEVILLE	GA		06/30/2023		6,465		7			7		6,462				
100111864	PHOENIX	AZ		06/29/2023		2,611		34			34		2,645				
10014661	MIRTELE BEACH	SC		09/27/2017		703		25			25		728				
100012027	PLANTATION	FL		03/08/2017		2,219		396			396		2,615				
10014681	LAUREL	MD		09/21/2017		164		36			36		200				
100112385	RICHMOND	TX		06/29/2023		56		1			1		57				
3510128233	FOUNTAIN INN	SC		12/19/2025		104,507		493			493		105,000				
100024801	ROCKVILLE	MD		09/20/2018		1,102					1		1,103				
100136899	COLUMBUS	OH		12/21/2023		677		80			80		757				
100111848	ROCKWOOD	MI		06/29/2023		74		49			49		123				
100032168	CHICAGO	IL		03/29/2019		2,388		38			38		2,406				
100045817	SALLEY	SC		11/25/2020		390		11			11		401				
100032194	SAN MATEO	CA		03/29/2019		1,003		36			36		1,039				
100112900	MIAMI	FL		06/29/2023		1,503		64			64		1,567				
100113174	SUNNY ISLES	FL		06/29/2023		4,945		153			153		5,098				
100126912	JACKSON	TN		08/30/2023		441		121			121		562				
100126746	FREDERICKSBURG	VA		06/30/2023		682		40			40		722				
100112554	GASTONIA	NC		06/29/2023		626		14			14		640				
100030053	LAUDERDALE LAKES	FL		12/20/2018		478		12			12		490				
100126620	SAINT LOUIS	MO		06/30/2023		1,155		135			135		1,290				
100113841	STONE MOUNTAIN	GA		06/29/2023		1,542		23			23		1,565				
100126938	CHAMPLAIN	NY		06/30/2023		2,050		247			247		2,297				
100054321	DANVILLE	CA		03/23/2021		126		(22)			(22)		104				
100044844	LAS VEGAS	NV		11/19/2020		1,783		84			84		1,867				
100113848	UPPER MERLBORO	MD		06/29/2023		1,478		18			18		1,496				
100031619	COCONUT CREEK	FL		03/29/2019		935		27			27		962				
100055893	FRANKIE RAPIDS	NC		03/23/2021		604		67			67		671				
100017861	MORRIS	OK		04/26/2018		549		88			88		637				
100044101	BEAVER DAM	WI		06/19/2020		687		18			18		705				
100044948	LITHONIA	GA		06/19/2020		858		2			2		860				
100011394	VICTORVILLE	CA		12/23/2016		2,124		114			114		2,238				
100112218	BINGHAMTON	NY		06/29/2023		73		20			20		93				
100043273	WARSAW	VA		06/13/2020		1,521		208			208		1,729				
100033934	DUBLIN	CA		06/21/2019		2,413		116			116	(80)	2,449		86	(18)	67
100060428	SAINT LOUIS	MO		06/01/2021		156		1			1		157				
100111560	BROKEN ARROW	OK		06/29/2023		936		7			7		943				
100112815	TRENTON	NJ		06/29/2023		87		6			6		93				
100152656	SHAWNEE	KS		05/17/2024		3,730		7			7		3,737				
100110304	PALMDALE	CA		06/29/2023		679		66			66		745				
100113951	SUCKERVILLE	NJ		06/29/2023		1,074		18			18		1,092				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013274	ARLINGTON HEIGHTS	IL		06/29/2023		269		59			59		328	328			
100111275	NEUBURGH HEIGHTS	OH		06/29/2023		582		11			11		593	593			
100111659	DAYTON	OH		06/29/2023		536		14	536		14		550	550			
10013837	ST PETERSBURG	FL		06/29/2023		954		29	29		29		983	983			
100111820	DODGE CITY	KS		06/29/2023		980		36			36		1,016	1,016			
100127298	HIALEAH	FL		06/30/2023		621		21			21		642	642			
100127170	MINNEAPOLIS	MINN		06/30/2023		483		55			55		538	538			
100114168	OKLAHOMA CITY	OK		06/29/2023		501		5	5		5		506	506			
100045365	ST LOUIS	MO		11/25/2020		672		20			20		692	692			
100111739	PINE PLAINS	NY		06/29/2023		453		16			16		469	469			
100113052	ST PETERSBURG	FL		06/29/2023		191		42			42		233	233			
10012406	HOMELL	NJ		04/28/2017		3,044		32			32		3,076	3,076			
100112118	NEW KENSINGTON	PA		06/29/2023		648		21			21		669	669			
100030591	SMITHS GROVE	KY		12/20/2018		815		8			8		823	823			
100131387	MIAMI BEACH	FL		06/29/2023		1,077		6			6		1,083	1,083			
100110833	GREEN COVE SP	FL		06/29/2023		1,214		52			52		1,266	1,266			
100127081	INLER	PA		06/30/2023		918		13			13		931	931			
100126745	PORT HURON	MI		06/30/2023		800		35			35		835	835			
100111955	MARSHALL	VA		06/29/2023		2,640		65			65		2,705	2,705			
100055234	DAYTON	OH		03/23/2021		30		10			10		40	40			
10010717	CLARINDA	IA		12/23/2016		403		51			51		454	454			
100054230	COLUMBUS	OH		03/23/2021		1,006		(22)			(22)		984	984			
100133088	LAKEWOOD	CO		06/29/2023		52		1			1		53	53			
100043080	JACKSON	TN		05/28/2020		474		5			5		479	479			
100111777	LAS VEGAS	NV		06/29/2023		233		46			46		279	279			
100011169	HARRISVILLE	UT		01/27/2017		855		45			45		900	900			
100045554	MONTGOMERY	AL		11/25/2020		253		28			28		281	281			
10013399	SANDERSVILLE	GA		06/29/2023		1,478		236			236		1,714	1,714			
100127313	CONOVERSVILLE	IN		06/30/2023		859		59			59		918	918			
10013185	CLERMONT	FL		06/29/2023		1,330		41			41		1,371	1,371			
100054822	MARION	MA		03/23/2021		261		14			14		275	275			
100127268	CHICAGO	IL		06/30/2023		1,232		41			41		1,273	1,273			
100111215	NORTH PALM BEACH	FL		06/29/2023		1,277		46			46		1,323	1,323			
100014775	HOUSTON	TX		10/30/2017		912		2			2		914	914			
100043692	UNIVERSITY HEIGHTS	OH		06/13/2020		2,085		27			27		2,112	2,112			
100114133	SUMMITON	AL		06/29/2023		1,335		44			44		1,379	1,379			
100111147	BETHLEHEM	PA		06/29/2023		793		46			46		839	839			
100126828	BIRMINGHAM	AL		06/30/2023		1,004		129			129		1,133	1,133			
100112754	ROMULUS	MI		06/29/2023		874		219			219		1,093	1,093			
100017422	BOSSIER CITY	LA		04/26/2018		367		43			43		410	410			
100045278	OMAHA	NE		11/25/2020		305		3			3		308	308			
10013842	HALLANDALE BEACH	FL		06/29/2023		850		25			25		875	875			
100043888	LITTLE ROCK	AR		06/19/2020		175		9			9		184	184			
100127152	SARATOGA SPGS	NY		06/30/2023		1,365		246			246		1,611	1,611			
100111659	SAN ANTONIO	TX		06/29/2023		784		5			5		789	789			
100111407	CHICAGO	IL		06/29/2023		1,156		649			649		1,805	1,805			
100111535	CUMMING	GA		06/29/2023		954		17			17		966	966			
100112485	LILBURN	GA		06/29/2023		900		66			66		966	966			
100045559	BALTIMORE	MD		11/25/2020		1,307		7			7		1,314	1,314			
100044464	CHICAGO	IL		11/19/2020		389		48			48		437	437			
100044157	GREENVILLE	SC		06/19/2020		889		12			12		901	901			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100113178	DAVENPORT	FL		06/29/2023		3,704		.85			.85		3,789	3,789			
100113783	ARKANSAS CITY	KS		06/29/2023		1,205		.41			.41		1,246	1,246			
100111287	LAKE SUZY	FL		06/29/2023		207		.38			.38		.245	.245			
100029976	LA MESA	CA		12/20/2018		.866		.7			.7		.873	.873			
100111555	FORT LAUDERDALE	FL		06/29/2023		.678		.29			.29		.707	.707			
100113172	FT. MYERS	FL		06/29/2023		1,944		.148			.148		1,692	1,692			
100044752	PHILADELPHIA	PA		11/19/2020		.633		.12			.12		.645	.645			
3510123125	HARTSVILLE	SC		12/19/2025		365,578		.935			.935		366,513	366,513			
100111232	SUN CITY WEST	AZ		06/29/2023		1,040		.53			.53		1,093	1,093			
100126775	EL PASO	TX		06/30/2023		.544		.14			.14		.558	.558			
100126850	CORONA	TN		06/30/2023		.427		.68			.68		.495	.495			
100043267	COSPOCTON	OH		06/13/2020		1,229		.384			.384		1,613	1,613			
100039316	DUBLIN	CA		09/27/2019		(.639)							(.636)	(.636)	(.23)		318
100126461	PHILADELPHIA	PA		06/30/2023		.680		.15			.15		.695	.695			
100088131	WEST PALM BEACH	FL		10/25/2022		21,000		.326			.326		21,326	21,326			
100048884	SAINT LOUIS	MO		11/20/2020		.316		.9			.9		.325	.325			
100025399	WHTAKERS	NC		09/20/2018		.345		.10			.10		.355	.355			
100114442	NORTH LAUDERDALE	FL		06/29/2023		.109		.5			.5		.114	.114			
100112907	DES MOINES	IA		06/29/2023		.794		.43			.43		.837	.837			
100110914	DOUGLASVILLE	GA		06/29/2023		1,228		.13			.13		1,241	1,241			
100127042	LINCOLNVILLE	KS		06/30/2023		.529		.23			.23		.552	.552			
100126600	RIVERSIDE	CA		06/30/2023		1,623		.5			.5		1,628	1,628			
100111526	LENOIR	NC		06/29/2023		.913		.11			.11		.924	.924			
100053699	CLEVELAND	OH		03/23/2021		.384		.9			.9		.403	.403			
100030245	KANSAS CITY	MO		12/20/2018		.705		.9			.9		.714	.714			
100127351	KINGWOOD	TX		06/30/2017		1,751		.49			.49		1,800	1,800			
100012140	FRESNO	CA		03/08/2017		.429		.31			.31		.460	.460			
100186645	SACRAMENTO	CA		12/30/2024		16,817		1,204			1,204		18,021	18,021			
100111160	ALLENTOIN	PA		06/29/2023		.204		.40			.40		.244	.244			
100112866	MUNCIE	IN		06/29/2023		.633		.48			.48		.681	.681			
100111242	SOUTHBURY	CT		06/29/2023		.980		.35			.35		1,015	1,015			
100113846	TUSCON	AZ		06/29/2023		1,675		.24			.24		1,699	1,699			
100119388	PALM BAY	FL		07/31/2023		220,312		1,523			1,523		221,835	221,835			
100126549	JACKSONVILLE	FL		06/30/2023		1,268		.35			.35		1,303	1,303			
100127326	READING	MA		06/30/2023		.590		.86			.86		.666	.666			
100114361	CANTON	OH		06/29/2023		.470		.41			.41		.511	.511			
100110871	ATHENS	GA		06/29/2023		.201		.38			.38		.239	.239			
100054866	DOLTON	IL		03/23/2021		.505		.26			.26		.531	.531			
100112226	PHENIX	AZ		06/29/2023		.149		.109			.109		.258	.258			
100111475	SPENCERVILLE	MO		12/23/2016		.348		.17			.17		.365	.365			
100112652	YUMA	AZ		06/29/2023		.790		.25			.25		.815	.815			
100111241	BOCA RATON	FL		06/29/2023		.639		.30			.30		.669	.669			
100127213	LOGANVILLE	GA		06/30/2023		5,904		.355			.355		6,259	6,259			
100127091	CAPE CORAL	FL		06/30/2023		.714		.23			.23		.737	.737			
100112612	YUMA	AZ		06/29/2023		.409		.22			.22		.431	.431			
100126701	BIRMINGHAM	AL		06/30/2023		.327		.147			.147		.474	.474			
100111516	MIAMI	FL		06/29/2023		2,145		.13			.13		2,158	2,158			
100112567	KOKOMO	IN		06/29/2023		.560		.38			.38		.598	.598			
100113362	SPRINGFIELD	VA		06/29/2023		.841		.9			.9		.850	.850			
100126649	PUEBLO	CO		06/30/2023		.970		.55			.55		1,025	1,025			
100114039	ALPHARETTA	GA		06/29/2023		.64		.34			.34		.98	.98			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10012512	LIVWOOD	CA		04/28/2017		367		46			46		413				
10014866	SUNRISE	FL		09/27/2017		1,275		43			43		1,318				
10011317	LOS ANGELES	CA		06/29/2023		3,047	36	36			36		3,083				
100111240	ASBURY PARK	NJ		06/29/2023		777		42			42		819				
100012215	LIVIN	MA		03/08/2017		1,085		314			314		1,399				
100135011	CHICAGO	IL		10/30/2023		10,164	35	35			35		10,199				
100111218	DRUMMONDS	TN		06/29/2023		1,331		65			65		1,396				
100127057	DETROIT	MI		06/30/2023		398		23			23		421				
10014124	ROSDOLT	WI		06/29/2023		174		11			11		185				
100012504	SOUTHFIELD	MI		04/28/2017		925		84			84		1,009				
100113160	MIAMI	FL		06/29/2023		1,313		5			5		1,318				
100111563	JACKSONVILLE	FL		06/29/2023		1,543		50			50		1,593				
100113320	PHILADELPHIA	PA		06/29/2023		393		21			21		414				
100011866	CHARLOTTE	NC		03/08/2017		985		20			20		1,005				
100055749	BEAVER CITY	NE		03/23/2021		105		39			39		144				
100127098	EARLIMART	CA		06/30/2023		1,428		182			182		1,610				
100127220	SHEBOYGAN	WI		06/30/2023		191		2			2		193				
100111542	VIRGINIA BEACH	VA		06/29/2023		1,034		26			26		1,060				
100113184	BOCA RATON	FL		06/29/2023		847		1			1		848				
100044545	AURORA	CO		11/19/2020		729		17			17		746				
100033445	DUBLIN	CA		06/21/2019		16,565		113			113	(556)	16,122		427	75	502
100039251	DUBLIN	CA		09/27/2019		2,606		282			282	(194)	2,694		214		213
100114494	BIRMINGHAM	AL		06/29/2023		112		58			58		170				
100011940	COLUMBUS	OH		01/27/2017		1,935		348			348		2,283				
100113969	PITTSBURGH	PA		06/29/2023		79		44			44		123				
100113838	MESA	AZ		06/29/2023		2,546		18			18		2,564				
100111205	NEW ORLEANS	LA		06/29/2023		768		35			35		803				
10012566	HERINGTON	KS		06/29/2023		377		23			23		400				
351017710	SUNNY ISLES BEACH	FL		12/19/2025		26,608		127			127		26,735				
100031785	PLANT CITY	FL		03/29/2019		9,121		169			169		9,290				
100113117	DALLAS	TX		06/29/2023		904		75			75		979				
100112545	ELKHONT	AL		06/29/2023		553		22			22		575				
100127263	OWATONNA	MINN		06/30/2023		846	3	3			3		849				
100114488	SEATTLE	WA		06/29/2023		1,534		36			36		1,570				
100111214	KATY	TX		06/29/2023		821		33			33		854				
100112374	EL PASO	TX		06/29/2023		85		10			10		95				
100055309	MOBILE	AL		03/23/2021		16		(6)			(6)		10				
100014323	CALHOUN FALLS	SC		09/27/2017		228		2			2		230				
100126542	ST LOUIS	MO		06/30/2023		408		26			26		434				
100111717	FAIRVIEW	TX		06/29/2023		54		4			4		58				
100112145	WATERBURY	CT		06/29/2023		60		59			59		119				
100054596	EAST SAINT LOUIS	IL		03/23/2021		947		4			4		951				
100014732	MENLO	IA		09/27/2017		533		2			2		535				
100012108	BATTLE CREEK	MI		03/08/2017		698		47			47		745				
100111221	PHOENIX	AZ		06/29/2023		1,076		60			60		1,136				
100032190	SAN BERNARDINO	CA		03/29/2019		814		17			17		831				
100113694	BALTIMORE	MD		06/29/2023		657		183			183		840				
100054586	OWAHA	NE		03/23/2021		479		57			57		536				
100038712	CLARE	IL		09/27/2019		2,162		254			254	(160)	2,256		178	(10)	168
100127162	JOHNSON CITY	TX		06/30/2023		830		131			131		961				
100038708	CLARE	IL		09/27/2019		2,151		257			257	(159)	2,249		177	(10)	167

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100112304	FORT LAUDERDALE	FL		06/29/2023		1,634		.88			.88		1,722	1,722			
100112134	MEXICO	ME		06/29/2023		.79		.67			.67		.146	.146			
100111893	LANCASTER	CA		06/29/2023		.753		.45			.45	(138)	.798	.798			
100038709	CLARE	IL		09/21/2019		2,138		.252			.252		2,232	2,398	.176		(10)
100127157	WEST PALM BEACH	FL		06/30/2023		725		.23			.23		.748	.748			
100029818	PASADENA	CA		12/20/2018		1,345		.2			.2		1,347	1,347			
100126643	HARTFORD	CT		06/30/2023		745		.63			.63		.808	.808			
100126826	HARRISVILLE	UT		06/30/2023		.52		.17			.17		.69	.69			
100126652	PHOENIX	AZ		06/30/2023		.444		.90			.90		.534	.534			
100012544	BOLIVAR	MO		04/28/2017		.359		.16			.16		.375	.375			.166
100113329	SEWOUR	CT		06/29/2023		1,378		.71			.71		1,449	1,449			
100113288	BENTON	LA		06/29/2023		1,489		.22			.22		1,511	1,511			
100030428	MONROE	NY		12/20/2018		.302							.302	.302			
100113126	PHILADELPHIA	PA		06/29/2023		.433		.141			.141	(114)	.574	.574			
100039085	CARLTON	IL		09/21/2019		1,522		.201			.201		1,609	1,738	.129	(1)	129
100126809	BARTLESVILLE	OK		06/30/2023		.36		.4			.4		.40	.40			
100010720	FORT LAUDERDALE	FL		12/23/2016		1,018		.31			.31		1,049	1,049			
100113865	HINDMAN	PA		06/29/2023		.742		.7			.7		.749	.749			
100114164	CARTERSVILLE	MO		06/29/2023		.283		.49			.49		.332	.332			
100126825	WESTLAND	MI		06/30/2023		.49		.61			.61		.110	.110			
100111026	ABERDEEN	NC		06/29/2023		2,108		.6			.6		2,114	2,114			
100114109	ORONOCO	WI		06/29/2023		1,333		.10			.10		1,543	1,543			
100017875	CLEVELAND	OH		04/26/2018		.61		.37			.37		.98	.98			
100113813	NEW CASTLE	WI		06/29/2023		.36		.6			.6		.42	.42			
100017126	ALIQUIPPA	PA		04/26/2018		.448		.163			.163		.611	.611			
100135293	CANTON	OH		11/08/2023		7,120		.100			.100		7,220	7,220			
100127046	PORT HURON	MI		06/30/2023		.69		.14			.14		.83	.83			
100011167	MOXESPORT	PA		12/23/2016		1,625		.30			.30		1,655	1,655			
100137722	RALEIGH	NC		12/08/2023		9,602		.54			.54		9,656	9,656			
100014700	MEHRIS	TN		09/21/2017		.130		.28			.28		.158	.158			
100011909	LAS CRUCES	NM		03/08/2017		1,677		.132			.132		1,809	1,809			
100111549	PHILADELPHIA	PA		06/29/2023		.664		.36			.36		.700	.700			
100113265	GRANEBURG	SC		06/29/2023		.764		.109			.109		.873	.873			
100127514	TOWNS RIVER	NJ		06/30/2023		1,436		.34			.34		1,470	1,470			
100111115	CLEVELAND	OH		06/29/2023		1,650		.90			.90		1,740	1,740			
100182322	NEWBERRY	FL		12/12/2024		.20,406		.847			.847		21,253	21,253			
100113195	MIAMI BEACH	FL		06/29/2023		.686		.23			.23		.709	.709			
100026634	CREVE	VA		06/30/2023		1,803		.242			.242	(22)	2,045	2,045			
100032815	DUBLIN	CA		06/21/2019		.668		.48			.48		.694	.707	.21	(8)	.13
100111523	HARTSFIELD	GA		06/29/2023		1,013		.27			.27		1,040	1,040			
100032402	DUNEGAL	IL		06/21/2019		.443		.20			.20	(30)	.433	.690	.34	223	257
100112500	MIAMI	FL		06/29/2023		1,235		.138			.138		1,373	1,373			
100111886	HAGERSTOWN	MD		06/29/2023		1,949		.128			.128		2,077	2,077			
100044576	HOUSTON	TX		11/19/2020		.738		.9			.9		.747	.747			
100043874	MISSION	TX		06/19/2020		.69		.6			.6		.75	.75			
3510123239	DUNELLON	FL		12/19/2025		15,370		.30			.30		15,400	15,400			
100111860	NEVADA	TX		06/29/2023		.43		.3			.3		.46	.46			
100112852	KANSAS CITY	MO		06/29/2023		1,074		.38			.38		1,112	1,112			
100126558	PHOENIX	AZ		06/30/2023		.96		.24			.24		.120	.120			
100046891	CHICAGO	IL		11/20/2020		1,077					.4	(141)	1,081	1,081			
100038871	WEEFORD	PA		09/21/2019		1,904		.402			.402	(141)	2,165	2,321	.170	(15)	15

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100034507	OFFALY	IL		06/21/2019		(497)							(497)	(248)	(8)	.257	.248
100012210	PHILADELPHIA	PA		03/08/2017		693		.58			.58		.751	.751			
100055022	MANFIELD	TX		03/23/2021		1,707	.36	.36			.36		1,743	1,743			
100126543	PHILADELPHIA	PA		06/30/2023		.116		.1	1		1		.117	.117			
100126813	PARKVILLE	MO		06/30/2023		.32		.3			.3		.35	.35			
100127215	TRAFFORD	PA		06/30/2023		.921		.70	.70				.991	.991			
100111592	PEACHLAND	NC		06/29/2023		.405		.20	.20				.425	.425			
100113035	RIDGECREST	CA		06/29/2023		.366		.14	14		.14		.380	.380			
100137056	GLASSBORO	NJ		11/28/2023		4,072		.50	50		.50		4,122	4,122			
100111790	FRANKFORT	IL		06/29/2023		1,385		.17			.17		1,402	1,402			
100044882	HOUSTON	TX		11/19/2020		103		.1	1		1		104	104			
100113007	OMAHA	NE		06/29/2023		.321		.3			.3		.324	.324			
100111243	HOUSTON	TX		06/29/2023		.630	.26	.26	.26				.656	.656			
100112806	OPA LOCKA	FL		06/29/2023		.901		.28	.28		.28		.929	.929			
100113943	SOUTH HOUSTON	TX		06/29/2023		.47		.26	.26		.26		.73	.73			
100127078	CAIRO	NY		06/30/2023		.3							.3	.3			
100113847	WICHITA	KS		06/29/2023		.824		.10	10		.10		.834	.834			
100113130	FORT SMITH	AR		06/29/2023		.449		.18	.18		.18		.467	.467			
100111541	PHILADELPHIA	PA		06/29/2023		.585		.33	.33		.33		.618	.618			
100112327	PENACOLA	FL		06/29/2023		.586		.136	136		.136		.722	.722			
100126940	PHILADELPHIA	PA		06/30/2023		.167		.25	.25		.25		.192	.192			
100114276	CLEARWATER	FL		06/29/2023		.549	.5	.5	.5		.5		.554	.554			
100039225	DUBLIN	CA		09/27/2019		.593	.116	.116			.116	(.44)	.665	.715	.55	(.4)	.50
100033198	CORP	IL		06/21/2019		.111		.60	.60		.60	(.37)	.134	.165	.40	(.9)	.31
100069801	REYNOLDSVILLE	PA		09/01/2021		.60		1,811			1,811		.62	.703			
100015172	SPRINGFIELD	VA		12/14/2017		.844	.46	.46	.46		.46		.890	.890			
100138890	JEFFERSONVILLE	IN		12/21/2023		.521		.17	.17		.17		.538	.538			
100111246	COLUMBIA	SC		06/29/2023		.951		.30	.30		.30		.981	.981			
100127198	BALTIMORE	MD		06/30/2023		1,646		.215			.215		1,861	1,861			
100127033	DAYTONA BEACH	FL		06/30/2023		.628		.18	.18		.18		.646	.646			
100114602	MURRAY	UT		09/27/2017		.995		.36	.36		.36		1,031	1,031			
100030133	WESTLAND	MI		12/20/2018		.246	.9	.9	.9		.9		.255	.255			
100114234	SAN ANTONIO	TX		06/29/2023		.66		.3			.3		.69	.69			
100126594	SPEEDWELL	TN		06/30/2023		.196		.54	.54		.54		.250	.250			
100113715	COIPENS	SC		06/29/2023		.227		.69	.69		.69		.296	.296			
100010967	TOHS RIV	NJ		12/23/2016		6,485		1,023	6,485		1,023		7,508	7,508			
100190028	GALLATIN	TN		01/21/2025		5,814		.44	44		.44		5,858	5,858			
100127108	DES MOINES	IA		06/30/2023		.263		.13	.13		.13		.276	.276			
100000942	CORAL SPRINGS	FL		09/27/2016		9,425		.289			.289		9,724	9,724			
100113843	SUNNY ISLES	FL		06/29/2023		.559		.16	.16		.16		.575	.575			
100114175	CLARKSON	NY		06/29/2023		2,589		.17			.17		2,606	2,606			
100127282	FORT LAUDERDALE	FL		06/30/2023		.71		.4			.4		.75	.75			
100114074	DETROIT	MI		06/29/2023		.389		.24	.24		.24		.413	.413			
100053368	REDFORD	MI		03/23/2021		.289			5		.5		.294	.294			
100111642	LEESBURG	VA		06/29/2023		.458		.59	.59		.59		.517	.517			
100136300	HARKER HEIGHTS	TX		11/20/2023		.21		1,450			1,450		23,209	23,209			
100126967	GRANVILLE	OH		06/30/2023		.32		.8			.8		.40	.40			
100045766	DETROIT	MI		11/25/2020		.69							.69	.69			
100034187	DUBLIN	CA		06/21/2019		10,089		.337			.337	(.345)	10,081	10,560	.420	.58	.478
100114118	TULSA	OK		06/29/2023		3,133		.48			.48		3,181	3,181			
100111558	MACON	NC		06/29/2023		.292		.69			.69		.361	.361			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100127164	CLEVELAND	OH		06/30/2023		2,256		523			523		2,779	2,779			
100042991	HILLSBORO	OH		05/28/2020		1,005		36			36		1,041	1,041			
100152516	SPRING	TX		06/17/2024		21,942		354			354		22,496	22,496			
100042988	SAN ANTONIO	TX		05/28/2020		1,971		38			38		2,009	2,009			
100126497	LITHIA	FL		06/30/2023		539		3			3		542	542			
100113147	MIAMI	FL		06/29/2023		1,084		10			10		1,094	1,094			
100112497	KANSAS CITY	MO		06/29/2023		443		70			70		513	513			
100126639	FRANKLIN	IL		06/30/2023		1,068		14			14		1,082	1,082			
100116679	KISSIMEE	FL		07/20/2023		45,370		1,781			1,781		47,151	47,151			
100126442	FRACKVILLE	PA		06/30/2023		117		28			28		145	145			
100113977	ARGON	OH		06/29/2023		170		1			1		171	171			
100111245	TULSON	AZ		06/29/2023		748		28			28		776	776			
100045330	TOLEDO	OH		11/25/2020		181		22			22		203	203			
100111235	BELLEVUE	WA		06/29/2023		979		45			45		1,024	1,024			
100039387	DETROIT	MI		12/20/2018		446		20			20		466	466			
100110923	ROCK HILL	SC		06/29/2023		325		24			24		349	349			
100112313	HUTCHINSON	KS		06/29/2023		204		37			37		241	241			
100012136	SOUTH BEND	IN		03/08/2017		641		40			40		681	681			
100111068	HOBART	IN		06/29/2023		450		31			31		481	481			
100044951	WINNORE	NE		06/19/2020		150		19			19		169	169			
100113839	HOMESTEAD	FL		06/29/2023		502		9			9		511	511			
100114268	WINTERVILLE	NC		06/29/2023		1,243		54			54		1,297	1,297			
100138647	KEECHICREE	FL		12/21/2023		312		51			51		363	363			
100138872	SEATTLE	WA		12/21/2023		2,296		232			232		2,528	2,528			
100126677	ALFORD	FL		06/30/2023		1,109		4			4		1,113	1,113			
100032542	SLIGO	IRL		06/21/2019		595		48			48	(20)	623	639	23	(6)	16
100126789	MIDDLETOWN	NJ		06/30/2023		777		33			33		810	810			
100031706	LAKE ELSINORE	CA		03/29/2019		10,995		65			65		11,060	11,060			
100127101	RICHMOND	TX		06/30/2023		637		16			16		653	653			
100114662	WILMINGTON	DE		06/29/2023		3,169		42			42		3,211	3,211			
100113971	GRAY	NE		06/29/2023		2,343		40			40		2,383	2,383			
100033967	DUBLIN	CA		06/21/2019		(827)							(827)	(414)	(14)	.427	.414
100046868	CORAPOLIS	PA		11/20/2020		2,263		2			2		2,265	2,265			
100114684	CHARLOTTE	NC		09/27/2017		1,610		19			19		1,629	1,629			
100111000	EAST SAINT LOUIS	IL		06/29/2023		1,081		107			107		1,188	1,188			
100030038	DOLAN SPRINGS	AZ		12/20/2018		348		9			9		357	357			
100112498	VERONA	NJ		06/29/2023		553		29			29		582	582			
100113030	LOUST FORK	AL		06/29/2023		302		32			32		334	334			
100126606	GRAND BEACH	FL		06/30/2023		814		36			36		850	850			
100038916	OFFALY	IRL		09/21/2019		1,560		169			169	(115)	1,614	1,733	127	(8)	119
100127110	LAUDERHILL	FL		06/30/2023		1,087		78			78		1,165	1,165			
100111803	TOLEDO	OH		06/29/2023		530		7			7		537	537			
100112667	WICHITA	KS		06/29/2023		849		5			5		854	854			
100114048	TAMPA	FL		06/29/2023		64		18			18		82	82			
100126618	MOUNT MORRIS	MI		06/30/2023		19		5			5		24	24			
100127330	EVANSVILLE	IN		06/30/2023		482		69			69		551	551			
100112529	ALLENDALE	PA		06/29/2023		261		11			11		272	272			
100112703	FORDICE	AR		06/29/2023		28		7			7		35	35			
100126897	WOODSTOCK	GA		06/30/2023		3,033		44			44		3,077	3,077			
100033162	DUBLIN	CA		06/21/2019		2,022		(3)			(3)	(72)	1,947	2,084	70	.67	.137
100110857	MUSKOGON	MI		06/29/2023		446		106			106		552	552			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014719	YUBA CITY	CA		06/21/2017		498		1			15		499	499			
10012696	FLYOUTH	IN		06/30/2023		1,130		15			20		1,145	1,145			
10011039	PORT HURON	MI		06/29/2023		241		20			9		261	261			
100111616	MOUNT CARMEL	UT		06/29/2023		16		9			109		25	25			
100113040	WEST HAZLETON	PA		06/29/2023		1,190		109			112		1,299	1,299			
100131687	TUSCALOOSA	AL		10/06/2023		3,738		112			37		3,850	3,850			
100042867	STREAMWOOD	IL		05/28/2020		2,538		37			23		2,575	2,575			
100113162	MIAMI	FL		06/29/2023		723		23			30		746	746			
100113338	SANFORD	FL		06/29/2023		724		30			29		754	754			
100127364	NEW PORT RICHEY	FL		06/30/2023		1,902		29			16		1,931	1,931			
100127032	MESA	AZ		06/30/2023		1,097		16			61		1,113	1,113			
100111615	BRADON	FL		03/08/2017		1,246		61			140	(130)	1,307	1,307			
100038573	DUBLIN	CA		06/21/2019		1,827		140			20		1,833	1,833	143	(11)	133
100111224	DELRAY BEACH	FL		06/29/2023		494		20			10		514	514			
100043252	LACONIA	NH		06/13/2020		2,942		10			19		2,952	2,952			
10014536	WEST MEIRPHIS	AR		06/21/2017		475		19			20		494	494			
100126607	SEBRING	FL		06/30/2023		1,063		20			95		1,083	1,083			
100113281	LIMERICK	IRL		06/29/2023		6,186		95			34		6,281	6,281			
100113743	ROCKFORD	IL		06/29/2023		264		10			19		274	274			
100113876	SUNRISE	FL		06/29/2023		430		34			34		464	464			
100114120	INDIANAPOLIS	IL		06/29/2023		327		19			43		346	346			
100113293	PENSACOLA	FL		06/29/2023		728		43			1		771	771			
100046949	DETROIT	MI		11/20/2020		1,228		1			10		1,229	1,229			
100050058	ROCHESTER	NH		11/20/2020		1,496		10			25		1,506	1,506			
100113725	PHILADELPHIA	PA		06/29/2023		431		25			15		456	456			
100029888	PEARLAND	TX		12/20/2018		1,207		15			20		1,222	1,222			
100110987	BROOKSVILLE	FL		06/29/2023		416		20			1		436	436			
100053845	HOLLYWOOD	FL		03/23/2021		152		1			10		153	153			
100112855	JAMESVILLE	NC		06/29/2023		342		10			52		352	352			
100113044	DOTHAN	AL		06/29/2023		67		21			22		88	88			
100113648	MACON	NC		06/29/2023		360		52			707		412	412			
100111244	OCEANSIDE	CA		06/29/2023		665		22			24		707	707			
100111572	CLARE	IRL		06/29/2023		20		4			4		24	24			
100029813	SAGINAW	TX		12/20/2018		2,205		4			4		2,209	2,209			
100012217	SCOTT'S VALLEY	CA		03/08/2017		1,840		41			3,039		1,881	1,881			
100087176	MAYO	FL		10/25/2022		41,447		3,039			55		44,486	44,486			
100127086	ATLANTA	GA		06/30/2023		121		55			7		176	176			
100126735	MC CORMICK	SC		06/30/2023		188		7			13		195	195			
100011171	IMOKALEE	FL		12/23/2016		2,440		13			7,150		2,453	2,453			
100148767	OWENS CROSS ROADS	AL		04/17/2024		213,018		7,150			37		220,168	220,168			
100113757	HOPKELL	VA		06/29/2023		209		37			10		246	246			
100045610	NAPLEONVILLE	LA		11/25/2020		1,491		10			20		1,501	1,501			
100127270	GAUSEN	AL		06/30/2023		1,584		20			17		1,604	1,604			
100126899	FAYETTEVILLE	NC		06/30/2023		663		17			36		680	680			
100043046	FAHGETON	ND		05/28/2020		959		36			100		995	995			
100014779	JACKSONVILLE	FL		10/30/2017		1,549		100			18		1,649	1,649			
100112980	COLUMBUS	OH		06/29/2023		65		18			15		83	83			
100127069	CLEVELAND	OH		06/30/2023		719		14			14	(4)	734	734			(51)
100033365	DUBLIN	CA		06/21/2019		243		19			19		253	201	9	(61)	
100112927	DAYTON	OH		06/29/2023		702		34			34		721	721			
100113693	DETROIT	MI		06/29/2023		757		34			34		791	791			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100113139	PEMBROKE PINES	FL		06/29/2023		1,170		37			37		1,747	1,747			
100110862	HOLLIDAYSBURG	PA		06/29/2023		24		2			2		26	26			
100114093	BELOIT	WI		06/29/2023		168		10			10		178	178			
100113651	REYNOLDSVILLE	PA		06/29/2023		832		34			34		866	866			
100011280	MARION	IA		12/23/2016		6,284		144			144		6,428	6,428			
3510122312	MIAMI	FL		12/19/2025		145,825		695			695		146,520	146,520			
100114111	GRESHAM	OR		06/29/2023		600		33			33		633	633			
100113186	LAKE WORTH	FL		06/29/2023		1,168		10			10		1,178	1,178			
100127140	MEMPHIS	TN		06/30/2023		742		32			32		774	774			
100045504	BALTIMORE	MD		11/25/2020		693		5			5		698	698			
100013400	TEMPE	AZ		05/25/2017		2,295		413			413		2,708	2,708			
100127119	JACKSONVILLE	FL		06/30/2023		873		26			26		899	899			
100126520	BUFFALO	NY		06/30/2023		169		7			7		176	176			
100044159	CHATTANOOGA	TN		06/19/2020		333		8			8		341	341			
100112510	CROSBY	NC		06/29/2023		1,945		69			69		2,014	2,014			
100113891	KANSAS CITY	MO		06/29/2023		1,260		7			7		1,267	1,267			
100114215	MESQUITE	TX		06/29/2023		743		62			62		805	805			
100114196	DEARBORN	MI		06/29/2023		660		22			22		682	682			
100127312	WILMINGTON	DE		06/30/2023		276		5			5		281	281			
100127068	PHILADELPHIA	PA		06/30/2023		433		63			63		496	496			
100033408	EVANESVILLE	NC		03/23/2021		688		(6)			(6)		682	682			
100126969	TOLEDO	OH		06/30/2023		18		2			2		20	20			
100112208	WIETORRE	MI		06/29/2023		714		41			41		755	755			
100113056	MILWAUKEE	WI		06/29/2023		1,775		53			53		1,828	1,828			
100110866	CORAL SPRINGS	FL		06/29/2023		377		17			17		394	394			
100014768	ST. AUGUSTINE	FL		10/30/2017		1,103		23			23		1,126	1,126			
100030084	BATON ROUGE	LA		12/20/2018		143		22			22		165	165			
100127260	SAGINAW	TX		06/30/2023		482		6			6		488	488			
100113154	COCONUT CREEK	FL		06/29/2023		467		8			8		475	475			
100110634	PHILADELPHIA	PA		06/29/2023		785		132			132		917	917			
100011197	PHILADELPHIA	PA		12/23/2016		386		2			2		388	388			
100110918	CONEAUT	OH		06/29/2023		735		4			4		739	739			
100112553	PINE BLUFF	AR		06/29/2023		366		9			9		375	375			
100038810	CLARE	IL		09/27/2019		536		33			33	(39)	530	562	40	(8)	32
100113151	MIAMI	FL		06/29/2023		1,034		5			5		1,039	1,039			
100110938	SAINT CLAIR	MO		06/29/2023		985		4			4		989	989			
100011018	ROSELAND	NY		12/23/2016		1,345		11			11		1,356	1,356			
100012132	WILMINGTON	DE		03/08/2017		1,370		27			27		1,397	1,397			
100127224	CINCINNATI	KY		06/30/2023		237		194			194		431	431			
100112159	NAPA	CA		06/29/2023		80		7			7		87	87			
100033308	DUBLIN	CA		06/21/2019		(317)							(317)	(198)	(5)	164	158
100113349	CINCINNATI	KY		06/29/2023		554		10			10		564	564			
100113825	HOLMA	LA		06/29/2023		894		3			3		897	897			
100127183	DORCHESTER	MA		06/30/2023		1,086		16			16		1,102	1,102			
100126855	LOVINGSTON	VA		06/30/2023		2,939		34			34		2,973	2,973			
100014741	ROANOKE	VA		09/27/2017		168		9			9		177	177			
100111366	ROCKY MOUNT	MO		06/29/2023		998		1			1		999	999			
100110546	LEBANON	OR		06/29/2023		660		25			25		685	685			
100039719	WESTMEATH	IRL		09/27/2019		1,719		86			86	(125)	1,680	1,794	132	(18)	114
100114096	RACINE	WI		06/29/2023		1,077		2			2		1,079	1,079			
100045283	ROCKLEDGE	FL		11/25/2020		689							689	689			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126436	SAFORD	FL		06/30/2023		527		35			35		562	562			
100036652	DUBLIN	CA		09/27/2019		143		31			31	(11)	163	175		(1)	12
100045822	ST. LOUIS	MO		11/25/2020		680	2		2		2		682	682			
100114243	WICHITA	KS		06/29/2023		897		41			41		938	938			
100127210	MOUNT CAMEL	UT		06/30/2023		147		32			32		179	179			
100127352	PONCHATOULA	LA		06/30/2023		1,207		251			251		1,458	1,458			
100017400	SAVRE	PA		04/26/2018		742	2		2		2		744	744			
100126457	ALTONA	WI		06/30/2023		462		4			4		466	466			
100055030	LENOIR	NC		03/23/2021		725					725		725	725			
100039065	WICKLOW	IRL		09/21/2019		107		26			26	(8)	125	133		(2)	8
100126619	THOMPSONVILLE	MI		06/30/2023		338		10			10		348	348			
100143380	SIMI VALLEY	CA		02/16/2024		5,840		20			20		5,860	5,860			
100138636	FRANKLIN	WI		12/21/2023		997		10			10		1,007	1,007			
100127045	NEIPIRT	RI		06/30/2023		791		16			16		807	807			
100054251	GARY	IN		03/23/2021		938		5			5		943	943			
100011470	WEST BABYLON	NY		12/23/2016		2,783		113			113		2,896	2,896			
100111520	FREETOWN	IN		06/29/2023		809		4			4		813	813			
100112562	WESTON	FL		06/29/2023		1,245		140			140		1,385	1,385			
100039263	WICKLOW	IRL		09/21/2019		1,567		62			62	(116)	1,513	1,632			119
100126655	MEMPHIS	TN		06/30/2023		816		13			13		829	829			
100114200	WINTER GARDENS	FL		06/29/2023		98		10			10		108	108			
100127148	SCHAMBERG	IL		06/30/2023		182,468		37,700			37,700		220,168	220,168			
100126504	CLEVELAND	OH		06/30/2023		61		11			11		72	72			
100033857	DUBLIN	CA		06/21/2019		746		22			22	(25)	743	765	25	(3)	22
100127136	KANSVILLE	UT		06/30/2023		1,081		13			13		1,094	1,094			
100032104	EL MIRAGE	AZ		03/29/2019		1,630		8			8		1,638	1,638			
100029655	LINCOLN CITY	OR		10/26/2018		2,930		228			228		3,158	3,158			
100113046	MOUNT PLEASANT	SC		06/29/2023		367		41			41		408	408			
100112078	CHICAGO	IL		06/29/2023		2,942		497			497		3,439	3,439			
100126626	YOUNGSTOWN	OH		06/30/2023		578		9			9		587	587			
100112345	SAINT LOUIS	MO		06/29/2023		625		25			25		650	650			
100113717	PAW PAW TWP	MI		06/29/2023		541		15			15		556	556			
100055788	LIVINGSTON	NJ		03/23/2021		1,246		107			107		1,353	1,353			
100126547	PEORIA	AZ		06/30/2023		811		201			201		1,012	1,012			
100127022	MATTESON	IL		06/30/2023		1,271		4			4		1,275	1,275			
100050103	FRESNO	CA		11/20/2020		610							610	610			
100045412	AUSTIN	TX		11/25/2020		1,491		1			1		1,482	1,482			
100114115	CIGERO	IL		06/29/2023		3,051		50			50		3,101	3,101			
100043157	PARIS	FR		05/28/2020		2,698		81			81		2,779	2,779			
100110911	TOLEDO	OH		06/29/2023		769		3			3		772	772			
100126639	HOUSTON	TX		06/30/2023		2,435		71			71		2,506	2,506			
100014524	HANFORD	CA		09/21/2017		5,041		155			155		5,196	5,196			
100112343	PITTSBURGH	PA		06/29/2023		568		7			7		575	575			
100111248	CLEVELAND	OH		06/29/2023		1,764		5			5		1,769	1,769			
100127039	JACKSONVILLE	FL		06/30/2023		262		45			45		307	307			
100112348	MIAMI	FL		06/29/2023		490		7			7		497	497			
100126500	MEMPHIS	TN		06/30/2023		107		6			6		113	113			
100112303	TUCSON	AZ		06/29/2023		2,151		28			28		2,179	2,179			
100050101	CHATHAM	CA		11/20/2020		503		2			2		505	505			
100126800	CHESAPEAKE	VA		06/30/2023		1,840		51			51		1,891	1,891			
100113165	MIAMI BEACH	FL		06/29/2023		65		2			2		67	67			

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10011782	ANTIOCH	CA		03/08/2017		3,378		382			382		3,770	3,770			
10011208	OMAHA	NE		06/29/2023		2,238		4			4		2,242	2,242			
10014614	OKLAHOMA CITY	OK		06/21/2017		298		1			1		299	299			
100126851	TOLDO	OH		06/30/2023		799		4			4		803	803			
10014244	GOLD CREEK	MT		06/29/2023		1,403		25			25		1,428	1,428			
100126446	OSHEGO	IL		06/30/2023		1,065		65			65		1,130	1,130			
100043862	HASTINGS	WI		06/19/2020		1,770		7			7		1,777	1,777			
100127087	MEMPHIS	TN		06/30/2023		908		3			3		911	911			
100112729	SAINT GEORGE	UT		06/29/2023		101		2			2		103	103			
100126636	RICHMOND	TX		06/30/2023		403		17			17		420	420			
100266765	HOUSTON	TX		12/22/2025		8,554		(38)			(38)		8,516	6,336		(2,121)	(2,121)
100036881	DUBLIN	CA		09/27/2019		4,438						(328)	4,110	4,431			321
100175536	NEWTOWN	PA		11/12/2024		4,828		(43)			(43)		4,785	3,594		(1,190)	(1,190)
100209020	BEACH HAVEN	NJ		04/29/2025		4,250		(61)			(61)		4,189	3,142		(1,047)	(1,047)
100266777	SEATTLE	WA		12/22/2025		4,712		(4)			(4)		4,708	3,536		(1,173)	(1,173)
100266720	CORNELLUS	NC		12/22/2025		4,025		(5)			(5)		4,020	3,019		(1,001)	(1,001)
100186554	LOS ANGELES	CA		09/25/2024		3,559		(38)			(38)		3,521	2,645		(877)	(877)
100255795	SAN DIEGO	CA		11/24/2025		3,217		(45)			(45)		3,172	2,382		(790)	(790)
100192797	CAMERIA	CA		02/10/2025		2,843		(38)			(38)		2,805	2,107		(688)	(688)
100170279	LINWOOD	WA		10/08/2024		2,923		(44)			(44)		2,879	2,163		(716)	(716)
100148732	VAN NUYS	CA		04/17/2024		2,836		(38)			(38)		2,798	2,102		(686)	(686)
100246966	CHULA VISTA	CA		10/21/2025		3,500		(67)			(67)		3,433	2,746		(687)	(687)
100236080	GARDEN GROVE	CA		09/04/2025		3,294		(64)			(64)		3,230	2,586		(645)	(645)
100213861	THOUSAND OAKS	CA		05/29/2025		2,907		(18)			(18)		2,889	2,167		(722)	(722)
100192626	LIVIN	WA		02/10/2025		2,714		(27)			(27)		2,687	2,018		(669)	(669)
100195388	PONDERAY	ID		02/24/2025		2,505		(25)			(25)		2,480	1,863		(617)	(617)
100192786	SCOTTSDALE	AZ		02/10/2025		2,793		(13)			(13)		2,780	2,088		(692)	(692)
100201094	EL CAJON	CA		03/12/2025		2,644		(38)			(38)		2,606	1,957		(649)	(649)
100186382	LINWOOD	WA		12/30/2024		2,974		(9)			(9)		2,965	2,227		(738)	(738)
100172369	BOZEMAN	MT		10/23/2024		2,718		(38)			(38)		2,680	2,010		(670)	(670)
100200078	PANAMA CITY	FL		03/06/2025		5,240		(10)			(10)		5,230	3,788		(1,462)	(1,462)
100221083	BOGEA BAY	CA		07/18/2025		2,443		(28)			(28)		2,415	1,814		(601)	(601)
100143181	TUJUNGA	CA		02/16/2024		2,530		(22)			(22)		2,508	1,884		(624)	(624)
100221619	MARLBORO	NJ		07/22/2025		2,755		(30)			(30)		2,725	2,190		(535)	(535)
100149292	KAILUA-KOHA	HI		04/24/2024		2,601		(28)			(28)		2,573	1,933		(640)	(640)
100152173	GAINESVILLE	VA		05/17/2024		2,414		(1)			(1)		2,413	1,812		(600)	(600)
100149330	SNOQUALMIE PASS	WA		04/24/2024		2,506		(36)			(36)		2,470	1,856		(615)	(615)
100210293	OKAHURST	NJ		05/09/2025		2,011		(19)			(19)		1,992	1,497		(495)	(495)
100171616	SCOTTSDALE	AZ		10/16/2024		2,932		(21)			(21)		2,911	2,186		(725)	(725)
100213864	OCEAN CITY	NJ		05/29/2025		2,653		(12)			(12)		2,641	1,981		(660)	(660)
100192788	BUENA PARK	CA		02/10/2025		2,150		(35)			(35)		2,115	1,589		(526)	(526)
100253922	CLYDE A	WA		10/30/2025		2,369		(36)			(36)		2,333	1,753		(581)	(581)
100192907	PARMUS	NJ		02/10/2025		2,410		(24)			(24)		2,386	1,792		(594)	(594)
100162776	MICALISTE	MT		06/12/2024		2,420		(19)			(19)		2,401	1,803		(597)	(597)
100255667	PACIFIC BEACH	WA		11/24/2025		3,312		(36)			(36)		3,276	2,622		(654)	(654)
100171483	SPRING HILL	TN		10/16/2024		2,226		(31)			(31)		2,195	1,649		(546)	(546)
100110368	NORTH BAY VILLAGE	FL		06/30/2023		2,911		(1)			(1)		2,910	2,186		(725)	(725)
100173526	CARVILLE	TN		10/30/2024		5,858		(24)			(24)		5,834	5,067		(766)	(766)
100171585	HOLLADAY	UT		10/16/2024		2,669		(30)			(30)		2,639	1,982		(657)	(657)
100218692	BERLIN	WA		06/27/2025		1,928		(21)			(21)		1,907	1,430		(477)	(477)
100255860	JACKSONVILLE	FL		11/24/2025		2,511		(72)			(72)		2,439	1,952		(487)	(487)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019989	EVERGREEN	CO		03/06/2025		4,264		(14)			(14)		4,250	3,063		(1,187)	(1,187)
10014871	WESTLAKE	OH		04/12/2024		3,156		(114)			(114)		3,042	2,393		(649)	(649)
10020243	WILTON MANORS	FL		03/24/2025		2,971		(50)			(50)		2,921	2,436		(484)	(484)
10006847	SAN PEDRO	CA		06/25/2021		4,535		(79)			(79)		4,456	3,342		(1,114)	(1,114)
100189279	SEATTLE	WA		01/13/2025		2,323		(18)			(18)		2,305	1,731		(574)	(574)
10006892	LOS ANGELES	CA		06/25/2021		5,175		(37)			(37)		5,138	3,856		(1,282)	(1,282)
100120036	CLINTON	CT		06/11/2023		2,573		(11)			(11)		2,562	1,917		(644)	(644)
100150524	SAVANNAH	GA		05/03/2024		2,341		(21)			(21)		2,320	1,742		(577)	(577)
100192981	LINCOLN CITY	OR		02/10/2025		2,018		(15)			(15)		2,003	1,502		(501)	(501)
100149435	JACKSON	TN		04/24/2024		2,241		(31)			(31)		2,210	1,660		(550)	(550)
100190116	SEATTLE	WA		01/21/2025		2,223		(20)			(20)		2,203	1,655		(548)	(548)
100213946	MESA	AZ		05/29/2025		8,449		(22)			(22)		8,427	7,830		(596)	(596)
100209272	SANTA CRUZ	CA		04/29/2025		2,222		(22)			(22)		2,200	1,652		(548)	(548)
100148294	ANAHEIM	CA		04/12/2024		2,982		(34)			(34)		2,948	2,360		(588)	(588)
100238922	TEBICOLA	CA		09/23/2025		2,699		(33)			(33)		2,666	2,134		(532)	(532)
100142887	CRANE HILL	AL		02/08/2024		1,939		(17)			(17)		1,922	1,444		(478)	(478)
100238977	LAKEWOOD	CO		09/23/2025		2,044		(32)			(32)		2,012	1,511		(501)	(501)
100157982	HOT SPRINGS	AR		07/09/2024		2,164		(6)			(6)		2,158	1,619		(540)	(540)
100268482	THOUSAND OAKS	CA		12/29/2025		2,228		(12)			(12)		2,216	1,664		(562)	(562)
100055639	WIEHAWKEN	NJ		07/28/2021		4,889		(11)			(11)		4,878	3,661		(1,217)	(1,217)
100180010	MADRA	CA		11/25/2024		2,189		(18)			(18)		2,171	1,630		(540)	(540)
100228607	AUBURN	WA		06/11/2025		2,110		(22)			(22)		2,088	1,566		(522)	(522)
100210068	LIGHTHOUSE POINT	FL		05/07/2025		1,999		(18)			(18)		1,881	1,413		(488)	(488)
100215553	APPLE RIVER	IL		06/12/2025		2,641		(15)			(15)		2,626	2,105		(522)	(522)
100189270	FOLSOM	CA		01/13/2025		2,220		(13)			(13)		2,207	1,658		(549)	(549)
100057709	DANF POINT	CA		06/30/2021		5,996		(67)			(67)		5,919	4,737		(1,182)	(1,182)
100201027	OAK ISLAND	NC		03/12/2025		3,197		(18)			(18)		3,179	2,123		(1,056)	(1,056)
100201131	STERLING	VA		03/12/2025		1,936		(34)			(34)		1,902	1,429		(473)	(473)
100244947	STEMBOAT SPRINGS	CO		09/29/2025		2,018		(29)			(29)		1,989	1,494		(495)	(495)
100210160	LATHROP	CA		05/07/2025		2,108		(7)			(7)		2,101	1,578		(523)	(523)
100255711	MCCALL	ID		11/24/2025		6,777		(102)			(102)		6,675	6,145		(531)	(531)
100244590	LAKEWOOD RANCH	FL		09/29/2025		2,613		(35)			(35)		2,578	2,064		(515)	(515)
100196365	NORTH WATTLE BEACH	SC		02/28/2025		2,472		(11)			(11)		2,461	1,972		(489)	(489)
100216475	DENVER	CO		06/23/2025		3,177		(12)			(12)		3,165	1,811		(1,354)	(1,354)
100190136	TRACY	CA		01/21/2025		2,012		(11)			(11)		2,001	1,503		(498)	(498)
100200317	PORTLAND	OR		03/10/2025		1,800		(26)			(26)		1,774	1,332		(441)	(441)
100149337	RIALTO	CA		04/24/2024		1,867		(18)			(18)		1,849	1,389		(460)	(460)
100238972	BRADENTON	FL		09/23/2025		2,611		(18)			(18)		2,593	2,076		(518)	(518)
100209992	STUART	FL		04/29/2025		1,794		(28)			(28)		1,766	1,327		(440)	(440)
100182478	DALLAS	TX		12/12/2024		2,073							2,073	1,557		(516)	(516)
100055983	NATICK	MA		07/28/2021		3,840		(52)			(52)		3,788	2,843		(944)	(944)
100137769	KNIGHTDALE	NC		12/09/2023		1,771		(16)			(16)		1,755	1,318		(437)	(437)
100192754	MANTECA	CA		02/10/2025		2,156		(12)			(12)		2,144	1,606		(538)	(538)
100151536	LONG BEACH	CA		05/10/2024		1,962		(7)			(7)		1,955	1,469		(487)	(487)
100218772	FERNANDINA BEACH	FL		06/21/2025		1,701		(24)			(24)		1,677	1,260		(417)	(417)
100160917	NEWPORT	RI		07/24/2024		1,788		(21)			(21)		1,767	1,327		(440)	(440)
100227077	VANDALLA	MI		07/30/2025		1,721		(21)			(21)		1,706	1,281		(424)	(424)
100218871	COLUMBUS	OH		06/21/2025		2,152		(18)			(18)		2,134	1,709		(426)	(426)
100115991	KISSIMEE	FL		07/20/2023		3,387		(5)			(5)		3,382	2,259		(1,123)	(1,123)
100195939	RIVERSIDE	CA		02/24/2025		1,662		(24)			(24)		1,638	1,230		(408)	(408)
100213910	SPRINGFIELD	VA		05/29/2025		1,177		(13)			(13)		1,164	777		(387)	(387)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016121	UPLAND	CA		07/24/2024		2,372			(31)		(31)		2,341	1,874		(467)	(467)
10017436	CRYSTAL BEACH	TX		10/31/2024		1,706		(20)			(20)		1,686	1,267		(420)	(420)
10023869	WESTMINSTER	CA		09/23/2025		1,618		(27)			(27)		1,591	1,195		(396)	(396)
10014837	WESLEY CHAPEL	FL		04/12/2024		1,782		(19)			(19)		1,763	1,322		(441)	(441)
10021167	KISSIMEE	FL		05/19/2025		1,724		(14)			(14)		1,710	1,284		(426)	(426)
10023856	WEST DOVER	VT		09/23/2025		1,734		(24)			(24)		1,710	1,282		(428)	(428)
10020315	AVON	CT		03/27/2025		1,678		(28)			(28)		1,650	1,239		(411)	(411)
10026821	GREENVILLE	SC		12/29/2025		1,869		(17)			(17)		1,852	1,391		(461)	(461)
10016327	N TOPSAIL BEACH	NC		06/12/2024		1,678		(22)			(22)		1,656	1,242		(414)	(414)
10015130	MANTECA	CA		05/10/2024		1,695		(22)			(22)		1,673	1,257		(416)	(416)
10026815	LK ELSINORE	CA		12/29/2025		1,957		(5)			(5)		1,952	1,466		(486)	(486)
10029172	MOUNT VERNON	NY		07/20/2023		764							764	389		(375)	(375)
10005790	VAN NUYS	CA		06/30/2021		3,890		(37)			(37)		3,853	2,892		(961)	(961)
10023842	WOODLAND PARK	CO		09/23/2025		3,093		(22)			(22)		3,071	2,625		(446)	(446)
100211851	MANTECA	CA		05/19/2025		1,831							1,831	1,375		(456)	(456)
100179512	WILDOMAR	CA		11/21/2024		2,454		(11)			(11)		2,443	1,955		(488)	(488)
10005533	SILVERTHORNE	CO		07/28/2021		1,688		(12)			(12)		1,856	1,113		(743)	(743)
100151973	GRAND LAKE	CO		05/10/2024		1,776		(12)			(12)		1,764	1,325		(439)	(439)
100164470	HERNDON	VA		06/21/2024		1,139		(11)			(11)		1,128	752		(375)	(375)
100182489	EDINA	MN		12/12/2024		1,680		(18)			(18)		1,662	1,249		(414)	(414)
100110653	WEST PALM BEACH	FL		06/30/2023		1,744		(8)			(8)		1,736	1,304		(432)	(432)
100159262	ROSEVILLE	OH		07/15/2024		1,796		(15)			(15)		1,781	1,338		(443)	(443)
100151257	LINCOLN	NE		05/10/2024		1,660		(20)			(20)		1,640	1,232		(408)	(408)
100188473	FAIRVIEW	TX		07/08/2025		1,884		(17)			(17)		1,867	1,400		(467)	(467)
100227165	FALMOUTH	ME		07/30/2025		1,910		(38)			(38)		1,872	1,498		(373)	(373)
100172560	TEBICOLA	CA		10/23/2024		1,923		(16)			(16)		1,907	1,432		(475)	(475)
100173134	GREENCASTLE	PA		10/30/2024		1,826		(14)			(14)		1,812	1,361		(451)	(451)
100189249	SALT LAKE CITY	UT		01/13/2025		1,943		(10)			(10)		1,933	1,161		(772)	(772)
100055666	SADDLE BROOK	NJ		07/28/2021		3,729		(24)			(24)		3,705	2,781		(924)	(924)
100070513	LANCASTER	CA		09/23/2021		4,674		(26)			(26)		4,648	3,715		(933)	(933)
100255799	RIVERSIDE	CA		11/24/2025		1,689		(19)			(19)		1,670	1,254		(416)	(416)
100156432	HOT SPRINGS	AR		06/24/2024		1,664		(11)			(11)		1,653	1,241		(411)	(411)
100148821	NEWARK	NJ		04/17/2024		1,975		(6)			(6)		1,969	1,183		(786)	(786)
100170319	COBBES CREEK	VA		10/08/2024		1,496		(12)			(12)		1,484	1,113		(371)	(371)
100235967	JACKSONVILLE	FL		09/04/2025		1,458		(30)			(30)		1,428	1,072		(355)	(355)
100155047	CAROLINA BEACH	NC		05/03/2024		2,056		(19)			(19)		2,037	1,631		(406)	(406)
100238935	SANIT SIMONS ISLAND	GA		09/23/2025		1,441		(18)			(18)		1,423	1,068		(356)	(356)
100234792	LINCOLN CITY	OR		06/28/2025		1,799		(22)			(22)		1,777	1,422		(354)	(354)
100238827	FEDERAL WAY	WA		09/23/2025		1,491		(16)			(16)		1,475	1,108		(367)	(367)
100162308	TEBICOLA	CA		06/12/2024		5,681		(98)			(98)		5,583	5,214		(369)	(369)
100214337	GREEN BAY	WI		06/02/2025		1,666		(30)			(30)		1,636	1,310		(326)	(326)
100244893	FOUNTAIN HILLS	AZ		09/29/2025		1,319		(29)			(29)		1,290	968		(323)	(323)
100174285	SPAWNWI	OK		10/31/2024		1,643		(16)			(16)		1,627	1,220		(407)	(407)
100179636	WESTERLY	RI		11/21/2024		1,437		(14)			(14)		1,423	1,069		(354)	(354)
100238655	LAS VEGAS	NV		09/23/2025		1,340		(23)			(23)		1,317	989		(328)	(328)
100119235	PRESOTT	AZ		07/31/2023		1,695		(11)			(11)		1,694	1,273		(422)	(422)
100238402	CLEARWATER	FL		09/23/2025		1,637		(7)			(7)		1,630	1,224		(406)	(406)
100196220	DES PLAINES	IL		11/20/2023		1,362							1,362	1,023		(339)	(339)
100057713	BOISE	ID		06/30/2021		3,338		(42)			(42)		3,296	2,474		(822)	(822)
100162304	PRESOTT	AZ		06/12/2024		1,468		(14)			(14)		1,454	1,093		(362)	(362)
100173201	SAN JUAN CAPISTRANO	CA		10/30/2024		1,546		(19)			(19)		1,527	1,147		(380)	(380)

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100162640	PAWMA CITY BEACH	FL		06/12/2024		1,293			(11)		(11)		1,292	963		(319)	(319)
100038749	DUBLIN	CA		09/27/2019		803						(11)	792	487	81	(387)	(386)
100038755	DUBLIN	CA		09/27/2019		803						(11)	792	487	(11)	(387)	(386)
100038751	DUBLIN	CA		09/21/2019		2,688		1			1	(37)	2,652	1,995	135	(1,192)	(1,057)
100200068	KEY LARGO	FL		03/06/2025		6,448		(39)			(39)		6,409	4,619		(1,790)	(1,790)
100162796	OCEAN CITY	NJ		06/12/2024		1,431		(15)			(15)		1,416	1,133		(282)	(282)
100171600	PROVO	UT		10/16/2024		1,661		(7)			(7)		1,654	1,242		(412)	(412)
100189755	ELLSWORTH	ME		01/21/2025		1,398		(12)			(12)		1,386	1,041		(345)	(345)
100179788	MAPLES	FL		11/21/2024		1,900		(30)			(30)		1,870	1,497		(373)	(373)
100129571	PHILADELPHIA	PA		09/29/2023		1,539		(4)			(4)		1,535	1,153		(382)	(382)
100213864	NORTH CHARLESTON	SC		05/29/2025		1,602		(24)			(24)		1,578	1,336		(242)	(242)
100253986	MONETA	VA		10/30/2025		56,180		(1,008)			(1,008)		55,172	54,677		(495)	(495)
100164311	JACKSONVILLE BEACH	FL		06/24/2024		1,480		(12)			(12)		1,468	1,101		(367)	(367)
100164311	MARION	MA		06/21/2024		1,454		(14)			(14)		1,440	1,081		(358)	(358)
100065665	ORLANDO	FL		07/28/2021		2,921		(35)			(35)		2,886	2,166		(719)	(719)
100171694	THORNTON	CO		10/16/2024		1,496		(21)			(21)		1,475	1,108		(367)	(367)
100227191	HOT SPRINGS	AR		07/30/2025		1,492		(8)			(8)		1,484	1,115		(370)	(370)
100168694	GARLAND	TX		07/10/2024		1,709		(17)			(17)		1,692	1,354		(338)	(338)
100209456	PHOENIX	AZ		04/29/2025		1,234		(27)			(27)		1,207	931		(276)	(276)
100140144	CHANDLER	AZ		01/09/2024		1,373		(10)			(10)		1,363	1,024		(339)	(339)
100129576	BROADVIEW HEIGHTS	OH		09/29/2023		1,755		(1)			(1)		1,754	1,054		(700)	(700)
100189329	BLOOMFIELD	NJ		01/13/2025		1,401		(14)			(14)		1,387	1,042		(345)	(345)
100192793	YUBA CITY	CA		02/10/2025		1,208		(19)			(19)		1,189	893		(296)	(296)
100119218	PRESCOTT ISLE	WI		07/31/2023		1,428		(7)			(7)		1,421	1,068		(354)	(354)
100071717	CARSON	CA		10/14/2021		2,979		(52)			(52)		2,927	2,197		(730)	(730)
100235989	CORVALLIS	OR		09/04/2025		14,305		(389)			(389)		13,916	13,424		(492)	(492)
100171647	LOS ANGELES	CA		10/16/2024		1,380		(22)			(22)		1,358	1,019		(340)	(340)
100057889	LA QUINTA	CA		06/30/2021		2,937		(33)			(33)		2,904	2,180		(724)	(724)
100057744	LAS VEGAS	NV		06/30/2021		2,921		(42)			(42)		2,879	2,161		(718)	(718)
100171651	MOUNTAIN GREEN	UT		10/16/2024		1,370		(22)			(22)		1,348	1,013		(336)	(336)
100228528	ARLINGTON	VA		06/11/2025		1,295		(13)			(13)		1,282	963		(319)	(319)
100038745	MEATH	IRL		09/27/2019		892						(56)	636	800	212	148	164
100166467	JACKSON TOWNSHIP	NJ		06/24/2024		1,160		(7)			(7)		1,153	865		(288)	(288)
100159205	HIALEAH	FL		07/15/2024		1,865		(7)			(7)		1,858	1,241		(617)	(617)
100129530	HYATTSVILLE	MD		09/29/2023		1,345		(12)			(12)		1,333	1,001		(332)	(332)
100151256	VENICE	CA		05/10/2024		1,280		(5)			(5)		1,275	957		(317)	(317)
100143170	KISSIMEE	FL		02/16/2024		2,165		(18)			(18)		2,147	1,785		(361)	(361)
100068494	NEW ORLEANS	LA		06/25/2021		2,803		(45)			(45)		2,758	2,070		(688)	(688)
100129477	LOVATHCREE	FL		09/29/2023		1,365		(10)			(10)		1,355	1,018		(337)	(337)
100116015	BLOOMINGTON	CA		07/30/2023		1,377		(5)			(5)		1,372	1,031		(341)	(341)
100210107	BELLEVILLE	IL		05/07/2025		1,266		(10)			(10)		1,256	943		(313)	(313)
100198468	VILLINGTON	DE		02/28/2025		1,316		(10)			(10)		1,306	979		(326)	(326)
100211887	MOORESVILLE	NC		05/19/2025		1,720		(1)			(1)		1,719	1,376		(343)	(343)
100171643	WOODLAND	CA		10/16/2024		1,450		(15)			(15)		1,435	1,078		(357)	(357)
100163277	KNOXVILLE	TN		05/30/2024		1,268		(7)			(7)		1,261	947		(314)	(314)
100182535	WOODSTOCK	GA		12/12/2024		1,298		(13)			(13)		1,285	965		(320)	(320)
100151585	HOUSTON	TX		05/10/2024		1,424		(5)			(5)		1,419	1,066		(353)	(353)
100206659	LAKE HAVASI CITY	AZ		04/24/2025		1,348		(12)			(12)		1,336	1,069		(266)	(266)
100065292	THOUSAND OAKS	CA		07/28/2021		3,675		(39)			(39)		3,636	2,909		(726)	(726)
100189352	FRESNO	CA		01/13/2025		1,201		(20)			(20)		1,181	888		(294)	(294)
100169662	BRYSON CITY	NC		09/30/2024		3,043		(64)			(64)		2,979	2,652		(327)	(327)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021730	DURHAM	NC		05/19/2025		1,144		(14)			(14)		1,130	849		(281)	(281)
10017182	LAKEWOOD	CO		10/16/2024		1,450		(16)			(16)		1,434	1,077		(357)	(357)
100173291	NACOGDOCHES	TX		10/30/2024		1,405		(23)			(23)		1,382	1,106		(276)	(276)
100199992	LITTLETON	CO		03/06/2025		5,668		(29)			(29)		5,639	3,982		(1,656)	(1,656)
100244530	POIDER SPRINGS	GA		09/29/2025		1,127		(24)			(24)		1,103	827		(276)	(276)
100127522	CRESCENT CITY	CA		06/08/2023		1,474		(11)			(11)		1,463	1,099		(364)	(364)
100268831	AURORA	CO		12/29/2025		1,336		(15)			(15)		1,321	996		(325)	(325)
100179668	GRAYSON	GA		11/21/2024		1,245		(10)			(10)		1,235	928		(307)	(307)
100172385	CORNELIUS	NC		10/23/2024		1,271		(13)			(13)		1,258	945		(313)	(313)
100211922	KNOXVILLE	TN		05/19/2025		1,009		(11)			(11)		998	749		(248)	(248)
100140153	PARISH	FL		01/09/2024		1,331		(7)			(7)		1,324	994		(329)	(329)
100202905	PARHUP	NV		03/24/2025		1,212		(18)			(18)		1,194	897		(297)	(297)
100215633	MIRLE BEACH	SC		06/12/2025		3,997		(77)			(77)		3,920	3,637		(283)	(283)
100129514	CRYSTAL	IN		09/29/2023		1,358		(1)			(1)		1,357	1,019		(338)	(338)
100151667	NORTH LAS VEGAS	NV		05/10/2024		1,179		(14)			(14)		1,165	875		(290)	(290)
100188724	EUGENE	OR		01/09/2025		1,137		(10)			(10)		1,127	846		(280)	(280)
100057618	NEWARK	NJ		06/30/2021		2,776		(16)			(16)		2,760	2,072		(688)	(688)
100164262	CARY	NC		06/21/2024		1,249		(8)			(8)		1,241	932		(309)	(309)
100190719	ABILENE	TX		01/21/2025		1,011		(17)			(17)		994	747		(247)	(247)
100173145	BOISE	ID		10/30/2024		1,388		(11)			(11)		1,377	1,034		(343)	(343)
100228613	MERIDIAN	ID		06/11/2025		1,267		(7)			(7)		1,260	945		(314)	(314)
100151648	CELINA	TX		05/10/2024		2,086		(6)			(6)		2,080	1,718		(363)	(363)
10017658	MIDDLETOWN	NJ		10/16/2024		1,026		(20)			(20)		1,006	756		(250)	(250)
100065796	FORT COLLINS	CO		07/28/2021		3,092		(65)			(65)		3,027	2,422		(604)	(604)
100233924	PINELLAS PARK	FL		10/30/2025		1,234		(15)			(15)		1,219	916		(304)	(304)
100171965	LAGUNA NIGUEL	CA		10/16/2024		1,122		(15)			(15)		1,107	832		(276)	(276)
100148267	FORT LAUDERDALE	FL		04/12/2024		1,056		(13)			(13)		1,043	784		(259)	(259)
100202787	TONG RIVER	NJ		03/24/2025		1,103		(18)			(18)		1,085	815		(270)	(270)
100149373	LEANDER	TX		04/24/2024		1,800		(3)			(3)		1,797	1,349		(447)	(447)
100218784	ARNOLD	CA		06/27/2025		1,403		(20)			(20)		1,383	1,107		(276)	(276)
100068404	OCALA	FL		06/25/2021		2,324		(36)			(36)		2,488	1,888		(620)	(620)
100255739	CLAREMONT	CA		11/24/2025		1,678		(16)			(16)		1,662	1,330		(332)	(332)
100238837	TACOMA	WA		09/23/2025		1,524		(20)			(20)		1,504	1,005		(499)	(499)
100164426	LAS VEGAS	NV		06/21/2024		1,974		(5)			(5)		1,969	1,460		(510)	(510)
100244389	ELK GROVE	CA		09/29/2025		1,206		(17)			(17)		1,189	893		(296)	(296)
100057690	SIMI VALLEY	CA		06/30/2021		2,669		(32)			(32)		2,637	1,979		(658)	(658)
100065317	BOISE	ID		07/28/2021		2,251		(37)			(37)		2,214	1,662		(552)	(552)
100190718	DESERT HOT SPRINGS	CA		01/27/2025		5,065		(93)			(93)		4,972	3,874		(1,098)	(1,098)
100170379	COLUMBIANA	OH		10/08/2024		1,035		(12)			(12)		1,023	769		(255)	(255)
100203455	CHARLOTTE	NC		03/27/2025		1,101		(20)			(20)		1,081	811		(270)	(270)
100137325	DANSMVILLE	GA		12/08/2023		1,091		(10)			(10)		1,081	812		(269)	(269)
100196288	CROZET	VA		11/20/2023		1,230		(7)			(7)		1,223	919		(304)	(304)
100170149	SPRING HILL	TN		10/08/2024		2,646		(35)			(35)		2,611	2,310		(301)	(301)
100162770	ROCKWALL	TX		06/12/2024		1,215		(6)			(6)		1,209	908		(301)	(301)
100057592	WAIKANE	HI		06/30/2021		2,588		(23)			(23)		2,565	1,925		(640)	(640)
100144083	DEVON	TX		03/07/2024		1,267							1,267	952		(315)	(315)
100150828	GARLAND	TX		06/08/2024		1,083		(7)			(7)		1,076	808		(268)	(268)
100149386	BOISE	ID		04/24/2024		1,374		(15)			(15)		1,359	1,088		(271)	(271)
100170193	PANAMA CITY BEACH	FL		10/08/2024		1,215		(15)			(15)		1,200	901		(299)	(299)
100143263	MERCEDES	CA		02/16/2024		1,264		(8)			(8)		1,256	943		(313)	(313)
100238690	FEELING	ID		09/23/2025		1,091		(16)			(16)		1,075	807		(268)	(268)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171370	CUSHING	WI		10/16/2024		1,148		(17)				(17)	1,131	849		(282)	(282)
100137600	HOSCHTON	GA		12/08/2023		1,539		(9)				(9)	1,500	1,063		(528)	(528)
100203009	PIGEON FORGE	TN		03/27/2025		982		(13)				(13)	969	728		(241)	(241)
10026841	COLUMBIA	SC		12/29/2025		1,097		(17)				(17)	1,080	811		(269)	(269)
100189297	COLLEGE STATION	TX		01/13/2025		1,100		(14)				(14)	1,086	816		(270)	(270)
100188300	GRAND PRAIRIE	TX		01/08/2025		1,222		(8)				(8)	1,214	912		(302)	(302)
100065281	THE WOODLANDS	TX		07/28/2021		2,461		(43)				(43)	2,418	1,815		(603)	(603)
100211834	MORRISVILLE	NC		05/19/2025		1,091		(6)				(6)	1,085	815		(270)	(270)
100192397	WALTHAM	MA		02/10/2025		1,092		(5)				(5)	1,087	816		(270)	(270)
100171610	BLUE RIDGE	GA		10/16/2024		847		(7)				(7)	840	560		(279)	(279)
100171646	NEW ORLEANS	LA		10/16/2024		1,053		(16)				(16)	1,037	779		(258)	(258)
100244518	TENEX	NJ		09/29/2025		1,073		(21)				(21)	1,052	789		(263)	(263)
100068375	STOCKTON	CA		06/25/2021		2,513		(22)				(22)	2,491	1,870		(621)	(621)
100186203	SALT LAKE CITY	UT		09/09/2024		1,051		(11)				(11)	1,040	781		(259)	(259)
100189743	PHOENIX	AZ		01/21/2025		1,383							1,383	1,108		(275)	(275)
100129501	MINNEAPOLIS	WI		09/29/2023		1,126		(8)				(8)	1,118	840		(278)	(278)
100198273	ANNA	TX		02/28/2025		2,951		(18)				(18)	2,933	2,641		(292)	(292)
100206166	CAMPTON	KY		04/16/2025		1,070		(14)				(14)	1,056	794		(263)	(263)
100176384	MCFARLAND	WI		11/15/2024		1,194		(2)				(2)	1,192	895		(297)	(297)
100109363	STATEN ISLAND	NY		06/12/2023		1,380		(11)				(11)	1,369	1,028		(341)	(341)
100147347	AMT OCH	CA		04/08/2024		1,095		(3)				(3)	1,092	820		(272)	(272)
100108026	FLOWER MOUND	TX		05/25/2023		1,291		23				23	1,314	876		(439)	(439)
100228142	SALISBURY	MA		06/08/2025		1,409		(26)				(26)	1,383	1,106		(277)	(277)
100127469	GOODYEAR	AZ		09/08/2023		1,111		(2)				(2)	1,109	833		(277)	(277)
100131601	PAVILING	NY		10/06/2023		1,084		(4)				(4)	1,080	812		(269)	(269)
100172579	CLOVIS	CA		10/23/2024		1,231		(14)				(14)	1,217	914		(303)	(303)
100190092	LAWRENCEVILLE	GA		01/21/2025		1,318		(21)				(21)	1,297	1,038		(260)	(260)
100160325	LEHIGH ACRES	FL		07/24/2024		1,013		(10)				(10)	1,003	754		(250)	(250)
100065595	FONTANA	CA		07/28/2021		2,412		(36)				(36)	2,376	1,784		(593)	(593)
100218780	MANOS	CO		06/27/2025		1,052		(9)				(9)	1,043	783		(260)	(260)
100244830	TAMPA	FL		09/29/2025		1,013		(20)				(20)	993	746		(247)	(247)
100071525	EVERETT	WA		10/14/2021		2,395		(29)				(29)	2,366	1,776		(590)	(590)
100151661	GORDONSVILLE	VA		05/10/2024		1,133		(2)				(2)	1,131	850		(282)	(282)
100156549	LEHIGH ACRES	FL		06/24/2024		1,060		(4)				(4)	1,056	793		(263)	(263)
100151519	MURPHY	TX		05/10/2024		1,040		(10)				(10)	1,030	774		(256)	(256)
100065721	POVALUP	WA		07/28/2021		2,269		(32)				(32)	2,237	1,679		(559)	(559)
100192577	FOREY	TX		02/10/2025		1,085		(2)				(2)	1,083	814		(270)	(270)
100190095	WENTZVILLE	MO		01/21/2025		1,393		(10)				(10)	1,383	1,107		(276)	(276)
100084666	NORTHAMPTON	PA		06/25/2021		2,410		(23)				(23)	2,387	1,792		(596)	(596)
100255029	CHATTANOOGA	TN		11/24/2025		1,050		(12)				(12)	1,038	779		(258)	(258)
100254037	GLENDALE	CA		10/30/2025		1,079		(16)				(16)	1,063	799		(265)	(265)
100151988	TURLOCK	CA		05/10/2024		1,065		(12)				(12)	1,053	791		(262)	(262)
100235948	DAVENPORT	FL		09/04/2025		956		(20)				(20)	936	702		(234)	(234)
100210050	LA GRANGE	KY		05/07/2025		916		(9)				(9)	907	681		(226)	(226)
100238536	BAKERSFIELD	CA		09/23/2025		838		(13)				(13)	825	582		(244)	(244)
100203184	BIG BEAR LAKE	CA		03/27/2025		890		(12)				(12)	878	660		(218)	(218)
100193059	HENDERSON	NV		02/10/2025		1,074							1,074	805		(268)	(268)
100245045	WILLIAMSBURG	VA		09/29/2025		934		(13)				(13)	921	692		(229)	(229)
100190130	GERMANTOWN	MO		01/21/2025		1,008		(12)				(12)	996	748		(248)	(248)
100148659	RALEIGH	NC		04/17/2024		1,127		(5)				(5)	1,122	842		(279)	(279)
100220354	VIRGINIA BEACH	VA		07/14/2025		947		(9)				(9)	938	703		(234)	(234)

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100150814	CARY	NC		05/08/2024		1,388		(14)					1,354	1,084		(270)	
100189325	PRINCETON	IN		01/13/2025		1,070		(8)					1,062	798		(264)	
100140269	DURHAM	NC		01/18/2024		998		(11)					957	719		(238)	
100171629	SAMER	CA		10/16/2024		3,392		(96)					3,296	3,057		(239)	
100148736	MOXINEY	TX		04/17/2024		1,049		(10)					1,039	781		(259)	
100151098	SAINT CLOUD	FL		05/08/2024		1,102		(3)					1,099	826		(274)	
100129659	SKATOOK	OK		09/29/2023		1,127		(3)					1,124	844		(280)	
100168447	LAS VEGAS	NV		09/25/2024		1,229		(2)					1,227	921		(305)	
100129487	FERRDALE	IA		09/29/2023		1,076		(9)					1,067	801		(265)	
100218796	OCEAN CITY	NJ		06/27/2025		1,062		(11)					1,051	789		(262)	
100137773	KISSIMEE	FL		12/08/2023		1,001							1,001	752		(249)	
100218696	GLEN ALLEN	VA		06/27/2025		974		(10)					964	723		(241)	
100228690	LONG POND	PA		06/11/2025		1,017		(12)					1,005	753		(251)	
100055904	HOUSTON	TX		03/26/2021		2,385		(32)					2,353	1,766		(587)	
100244678	MAPLES	FL		09/29/2025		1,223		(19)					1,204	963		(240)	
100171690	BROKEN BOW	OK		10/16/2024		900		(15)					885	665		(220)	
100076293	OLD ORCHARD BEACH	ME		01/07/2022		2,776		(8)					2,768	2,215		(553)	
100119236	RIVERSIDE	CA		07/31/2023		1,055		(6)					1,049	788		(261)	
100268417	LILLINGTON	NC		12/29/2025		1,159		(23)					1,136	909		(227)	
100220387	GALVESTON	TX		07/14/2025		6,986		(175)					6,811	6,576		(235)	
100253912	ASHEVILLE	NC		10/30/2025		867		(19)					848	637		(211)	
100209368	PALM COAST	FL		04/29/2025		952		(16)					936	703		(233)	
100206215	LEXINGTON	KY		04/16/2025		897		(13)					884	864		(220)	
100148712	CHICAGO	IL		04/17/2024		946		(9)					937	704		(233)	
100129577	MANTECA	CA		09/29/2023		1,155		(2)					1,153	865		(288)	
100115609	BAYSE	VA		07/20/2023		1,034		(6)					1,026	771		(255)	
100151600	SUPPERISE	AZ		05/10/2024		1,200		(12)					1,188	951		(237)	
100131556	ORO VALLEY	AZ		10/13/2023		1,008		(6)					1,002	753		(249)	
100066268	ROCKAWAY BEACH	OR		08/25/2021		1,535		(20)					1,515	1,011		(504)	
100186384	HARTSVILLE	SC		12/30/2024		1,001		(6)					995	746		(249)	
100164553	BLOOMINGDALE	NJ		06/21/2024		1,049		(5)					1,044	784		(260)	
100195161	HARDREEVILLE	SC		02/24/2025		933		(16)					917	689		(228)	
100254020	ANTELOPE	CA		10/30/2025		1,415		(13)					1,402	1,122		(280)	
100215552	HILTON HEAD ISLAND	SC		06/12/2025		982		(8)					974	731		(242)	
100046930	MIAMI	FL		07/14/2021		2,021		(37)					1,984	1,489		(495)	
100201167	TULSON	AZ		03/12/2025		898		(19)					879	659		(220)	
100198376	SALEN	OR		02/28/2025		1,164		(23)					1,141	914		(227)	
100206627	BULLHEAD CITY	AZ		04/24/2025		1,587		(6)					1,581	905		(676)	
100192545	ORLANDO	FL		02/10/2025		911		(11)					900	675		(225)	
100210788	ANNA	TX		05/07/2025		995		(9)					986	741		(245)	
100216747	MARYSVILLE	IA		06/27/2025		16,432		(247)					16,185	15,680		(505)	
100244745	BAVEFIELD	CO		09/29/2025		930		(14)					916	688		(228)	
100221007	SUN CITY WEST	AZ		07/18/2025		1,101		(24)					1,077	862		(215)	
100255625	HOVER	AL		11/24/2025		960		(19)					941	707		(234)	
100171627	CLOVIS	CA		10/14/2021		2,121		(32)					2,089	1,568		(521)	
100245004	MAVS LANDING	NJ		09/29/2025		4,699		(159)					4,540	4,288		(252)	
100151588	CHARLOTTE	NC		05/10/2024		1,017		(6)					1,009	758		(251)	
100214313	SCOTTDALE	GA		06/02/2025		929		(4)					925	695		(230)	
100238686	MARANA	AZ		09/23/2025		929		(13)					916	688		(228)	
100060307	VIRGINIA BEACH	VA		06/25/2021		2,148		(26)					2,122	1,592		(531)	
100065470	MOXINEY	TX		07/28/2021		2,082		(14)					2,068	1,552		(516)	

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019353	APACHE JUNCTION	AZ		01/13/2025		.998		(10)				(10)	.998	.742		(246)	(246)
10016141	CEDAR PARK	TX		07/29/2024		1,040		(2)				(2)	1,038	.780		(258)	(258)
10015674	DOVINGTOWN	PA		07/10/2024		.801		(12)				(12)	.789	.992		(196)	(196)
10015142	DULUTH	GA		05/10/2024		1,169		(12)				(12)	1,157	.926		(231)	(231)
10017192	DAVISONVILLE	GA		10/16/2024		.904		(18)				(18)	.886	.665		(220)	(220)
10017954	NORFOLK	VA		11/21/2024		1,098		(13)				(13)	1,085	.869		(216)	(216)
100147961	GULF SHORES	AL		04/08/2024		.921		(13)				(13)	.908	.682		(226)	(226)
10021184	PLANO	TX		05/19/2025		2,215		(10)				(10)	2,205	1,961		(245)	(245)
10006895	IRVING	TX		06/25/2021		2,562		(38)				(38)	2,524	2,020		(504)	(504)
100151667	LYNCHBURG	VA		05/10/2024		.896		(4)				(4)	.892	.670		(222)	(222)
100162391	OAK POINT	TX		12/12/2024		.771		(5)				(5)	.766	.511		(255)	(255)
100179526	LOUISVILLE	KY		11/21/2024		.886		(13)				(13)	.873	.656		(217)	(217)
100182541	TALLAHASSEE	FL		12/12/2024		.709		(4)				(4)	.705	.471		(235)	(235)
100238653	SANTA CLARITA	CA		09/23/2025		.882		(13)				(13)	.869	.653		(216)	(216)
100202500	PORT SAINT LUCIE	FL		03/21/2025		.888		(7)				(7)	.861	.646		(215)	(215)
100192550	SYRACUSE	UT		02/10/2025		1,092		(17)				(17)	1,075	.859		(215)	(215)
100143256	WEST PALM BEACH	FL		02/16/2024		1,752		(13)				(13)	1,739	1,390		(349)	(349)
100148301	HENDERSON	NV		04/12/2024		.988		(11)				(11)	.977	.734		(243)	(243)
100055008	LAS VEGAS	NV		07/28/2021		2,288		(33)				(33)	2,235	1,679		(555)	(555)
100129488	PHOENIX	AZ		09/29/2023		9,532		(66)				(66)	9,466	9,271		(196)	(196)
100253328	EASTPORT	ME		10/30/2025		.995		(31)				(31)	.964	.772		(192)	(192)
100214055	DEWAMI SPRINGS	LA		05/29/2025		.815		(17)				(17)	.798	.599		(198)	(198)
100146964	GLASSBORO	NJ		04/12/2024		.896		(13)				(13)	.883	.662		(221)	(221)
100192734	TRAVERSE CITY	MI		02/10/2025		.654		(6)				(6)	.648	.432		(216)	(216)
100221081	AVON	CO		07/18/2025		105,013		(3,523)				(3,523)	101,490	101,220		(270)	(270)
100220971	HAYESVILLE	GA		07/18/2025		.857		(14)				(14)	.843	.633		(210)	(210)
100148313	BIRMINGHAM	AL		04/12/2024		.909		(11)				(11)	.898	.675		(224)	(224)
100055621	INDIAN HARBOR BEACH	FL		07/28/2021		1,995		(35)				(35)	1,960	1,472		(489)	(489)
100171550	HALTOM CITY	TX		10/16/2024		1,090		(6)				(6)	1,084	.814		(270)	(270)
100168401	DUNSMUIR	CA		09/25/2024		.851		(14)				(14)	.837	.628		(208)	(208)
100162710	RUSKIN	FL		06/12/2024		.860		(7)				(7)	.853	.641		(212)	(212)
100164769	STARBUCK	MN		06/26/2024		.794		(10)				(10)	.784	.569		(195)	(195)
100110649	ROUND ROCK	TX		06/30/2023		1,021		(5)				(5)	1,016	.763		(253)	(253)
100238663	SULPHUR	LA		09/23/2025		.884		(13)				(13)	.871	.654		(217)	(217)
100215547	CORPUS CHRISTI	TX		06/12/2025		.802		(6)				(6)	.796	.598		(198)	(198)
100190100	CRESTLINE	CA		01/21/2025		.821		(14)				(14)	.807	.605		(202)	(202)
100176542	SAVANNAH	GA		11/15/2024		.922		(11)				(11)	.911	.684		(227)	(227)
100055064	LAS VEGAS	NV		07/28/2021		1,834		(30)				(30)	1,804	1,354		(450)	(450)
100151281	GARLAND	TX		05/10/2024		.984		(4)				(4)	.980	.736		(244)	(244)
100171565	WHITE PIGEON	MI		10/16/2024		.919		(15)				(15)	.904	.679		(225)	(225)
100220988	DEWER	CO		07/18/2025		.816		(14)				(14)	.802	.603		(200)	(200)
100172434	FORT WAYNE	IN		10/23/2024		1,071		(3)				(3)	1,068	.801		(267)	(267)
100068273	PORTLAND	OR		06/25/2021		1,984		(29)				(29)	1,955	1,468		(488)	(488)
100147514	COLLINGSWOOD	NJ		04/08/2024		.944		(8)				(8)	.936	.703		(233)	(233)
100055551	ANCHORAGE	AK		07/28/2021		1,967		(22)				(22)	1,945	1,460		(485)	(485)
100170145	MIDDLEBURG	FL		10/08/2024		.906		(12)				(12)	.894	.671		(222)	(222)
100179536	DUBLIN	CA		11/21/2024		.979		(5)				(5)	.974	.731		(242)	(242)
100214311	ADAMSVILLE	GA		06/02/2025		.837		(9)				(9)	.828	.621		(207)	(207)
100162376	SAINT PETERS	MO		06/12/2024		.852		(11)				(11)	.841	.630		(210)	(210)
100067432	BELLFLOWER	CA		09/23/2021		1,950		(27)				(27)	1,923	1,442		(481)	(481)
100244509	ANTHAM	HI		09/29/2025		.803		(19)				(19)	.784	.589		(195)	(195)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060321	TACOMA	WA		06/25/2021		1,934		(30)			(30)		1,904	1,429		(475)	(475)
100129669	MEDIDIAN	ID		09/29/2023		882		(7)			(7)		875	657		(218)	(218)
100065704	AUSTIN	TX		07/28/2021		1,948		(30)			(30)		1,918	1,440		(478)	(478)
100060294	BRIGHTON CITY	UT		06/25/2021		1,804		(11)			(11)		1,793	1,349		(444)	(444)
100065531	FLOWER MOUND	TX		07/28/2021		2,833		(28)			(28)		2,805	2,245		(560)	(560)
100203163	GILBERT	AZ		03/27/2025		1,179		(14)			(14)		1,165	892		(232)	(232)
100171892	OVERLAND PARK	KS		10/16/2024		913		(15)			(15)		898	674		(223)	(223)
100151588	GLENDALE	PA		05/10/2024		1,049		(11)			(11)		1,038	831		(207)	(207)
100149448	PLANO	TX		04/24/2024		943		(11)			(11)		932	700		(232)	(232)
100195135	ANACONDA	MT		02/24/2025		3,543		(5)			(5)		3,538	3,288		(251)	(251)
100198316	GROVE CITY	OH		02/28/2025		2,964		(74)			(74)		2,890	2,708		(182)	(182)
100179490	STEPHENS CITY	VA		11/21/2024		1,029		(1)			(1)		1,028	772		(256)	(256)
100171607	MUSE	OK		10/16/2024		908		(13)			(13)		895	672		(223)	(223)
100238842	WENTZVILLE	MO		09/23/2025		752		(18)			(18)		734	551		(183)	(183)
100068348	VENICE	CA		08/25/2021		2,238		(18)			(18)		2,220	1,777		(443)	(443)
100209325	LINCOLN	NE		04/29/2025		862		(13)			(13)		849	637		(211)	(211)
100060318	SEATTLE	WA		06/25/2021		1,930		(28)			(28)		1,904	1,429		(475)	(475)
100171618	MARIETTA	GA		10/16/2024		900		(14)			(14)		886	665		(220)	(220)
100140357	BATON ROUGE	TX		01/18/2024		844		(7)			(7)		837	629		(208)	(208)
100179519	LA PINE	OR		11/21/2024		973		(6)			(6)		967	726		(241)	(241)
100215551	GREER	AZ		06/12/2025		803		(7)			(7)		796	598		(198)	(198)
100147823	SAN ANTONIO	TX		04/08/2024		620		(1)			(1)		619	413		(206)	(206)
100164740	FAIRHOPE	AL		08/26/2024		6,725		(41)			(41)		6,684	5,020		(1,663)	(1,663)
100218893	MONTGOMERY VILLAGE	MO		06/27/2025		1,281		(7)			(7)		1,274	851		(423)	(423)
100190118	WICHITA	KS		01/21/2025		858		(6)			(6)		852	640		(212)	(212)
100182379	DAVENPORT	FL		12/12/2024		920		(1)			(1)		919	690		(229)	(229)
100190131	GRAYSON	GA		01/21/2025		724		(18)			(18)		706	530		(176)	(176)
100038682	DUBLIN	CA		09/27/2019		744		(27)			(27)	(55)	689	743	54		54
100068436	LAS VEGAS	NV		08/25/2021		1,836		(17)			(17)		1,809	1,358		(451)	(451)
100201171	WENTZVILLE	MO		03/12/2025		758		(17)			(17)		741	556		(184)	(184)
100244848	NAVARE	FL		09/29/2025		743		(19)			(19)		724	544		(180)	(180)
100213870	COLUMBUS	OH		05/29/2025		806		(7)			(7)		799	600		(199)	(199)
100151960	LUMBERTON	NJ		05/10/2024		1,145		(2)			(2)		1,143	887		(456)	(456)
100213568	ROTONDA WEST	FL		05/29/2025		995		(16)			(16)		979	784		(195)	(195)
100203224	KATY	TX		03/27/2025		879		(11)			(11)		868	652		(216)	(216)
100188506	CLEARWATER	FL		01/08/2025		876		(9)			(9)		867	652		(216)	(216)
100238503	WILLINGTON	DE		09/23/2025		746		(11)			(11)		735	552		(183)	(183)
100060224	MANCHESTER	CT		06/25/2021		1,878		(13)			(13)		1,865	1,400		(465)	(465)
100164429	BROKEN ARROW	OK		08/21/2024		807		(10)			(10)		797	598		(198)	(198)
100140362	BRIDGEPORT	CT		01/18/2024		1,294		(11)			(11)		1,283	977		(366)	(366)
100161093	CAPE CORAL	FL		07/24/2024		1,102		(6)			(6)		1,096	877		(219)	(219)
100216477	EUGENE	OR		06/23/2025		745		(10)			(10)		735	552		(183)	(183)
100151543	MOONSLough	GA		05/10/2024		897		(3)			(3)		894	672		(223)	(223)
100202721	SARTOGA SPRINGS	NY		03/24/2025		997		(18)			(18)		979	784		(195)	(195)
100228624	CENTERTON	AR		06/11/2025		827		(11)			(11)		816	613		(203)	(203)
100068467	WORCESTER	MA		08/25/2021		1,760		(28)			(28)		1,732	1,300		(432)	(432)
100188539	APOLLO BEACH	FL		07/08/2025		761		(14)			(14)		747	560		(187)	(187)
100158595	HOUSTON	TX		07/10/2024		788		(5)			(5)		783	588		(195)	(195)
100171626	NEW ORLEANS	LA		10/16/2024		873		(11)			(11)		862	647		(215)	(215)
100129451	BELTON	TX		09/29/2023		939		(2)			(2)		937	704		(233)	(233)
100133681	BELMONT	CA		10/23/2023		1,370		(2)			(2)		1,368	1,028		(340)	(340)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year							8	9	10	11	12
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100131559	RICHMOND HILL	GA		10/13/2023			841		(6)			(6)		835	627		(208)	(208)
100201100	AURORA	CO		03/12/2025			3,275		(70)			(70)		3,205	2,785		(420)	(420)
100110393	AUBREY	TX		06/30/2023			1,009							1,009			(252)	(252)
100143155	KATY	TX		02/16/2024			720		(3)			(3)		717	539		(178)	(178)
100210065	YOUNGSVILLE	LA		05/07/2025			783		(8)			(8)		775	581		(194)	(194)
100148248	WOLFORTH	TX		04/12/2024			15,463		(106)			(106)		15,357	15,129		(228)	(228)
100156646	CADDO WILLS	TX		06/24/2024			833		(7)			(7)		826	621		(206)	(206)
100065300	SPOKANE	WA		07/28/2021			2,221		(36)			(36)		2,185	1,747		(438)	(438)
100220338	WILDMOOD	NJ		07/14/2025			712		(6)			(6)		706	530		(176)	(176)
100109372	SEASIDE	CA		06/12/2023			1,204		(17)			(17)		1,187	892		(295)	(295)
100115836	CHARLOTTE	NC		07/20/2023			818		(3)			(3)		815	612		(203)	(203)
100076138	TEIPE	AZ		07/07/2022			1,770		(10)			(10)		1,760	1,321		(439)	(439)
100120030	CAPE CORAL	FL		08/11/2023			832		(9)			(9)		823	618		(205)	(205)
100088905	HENDERSVILLE	TN		08/25/2021			1,621		(27)			(27)		1,594	1,196		(397)	(397)
100119697	MIAMI BEACH	FL		08/08/2023			1,597		(12)			(12)		1,585	1,135		(450)	(450)
100140379	EVANSTON	IL		01/18/2024			787		(7)			(7)		780	585		(195)	(195)
100065086	SUPRISE	AZ		07/14/2021			1,721		(23)			(23)		1,698	1,275		(424)	(424)
100151333	EASTON	MA		05/10/2024			827		(5)			(5)		822	618		(205)	(205)
100156488	MARIETTA	GA		06/24/2024			749		(6)			(6)		743	538		(185)	(185)
100162573	DAYTON	OR		08/12/2024			897		(2)			(2)		895	669		(226)	(226)
100214438	COCONA BEACH	FL		06/02/2025			654		(10)			(10)		644	484		(160)	(160)
100107965	CLERMONT	FL		05/25/2023			6,190		(12)			(12)		6,178	5,753		(426)	(426)
100216536	MARI COPA	AZ		06/23/2025			880		(4)			(4)		876	507		(168)	(168)
100170948	SAN ANTONIO	TX		10/08/2024			912		(8)			(8)		904	679		(225)	(225)
100076124	FOUNTAIN	CO		01/07/2022			1,607		(15)			(15)		1,592	1,194		(398)	(398)
100203564	CINCINNATI	KY		03/27/2025			628		(3)			(3)		625	469		(155)	(155)
100159466	PORSMOUTH	RI		07/15/2024			7,802		(167)			(167)		7,635	7,438		(197)	(197)
100137634	LAKE IN THE HILLS	IL		12/08/2023			745		(10)			(10)		735	551		(184)	(184)
100108034	KYLE	TX		05/25/2023			2,459		(10)			(10)		2,449	1,839		(610)	(610)
100032478	DUBLIN	CA		06/21/2019			3,067		(160)			(160)	(99)	2,808	2,857	122	(73)	(455)
100065399	LAKEWOOD	CO		07/28/2021			1,755		(13)			(13)		1,742	1,306		(435)	(435)
100068364	KISSIMEE	FL		08/25/2021			1,542		(28)			(28)	(88)	1,514	1,137	40	(378)	(378)
100034433	DUBLIN	CA		06/21/2019			2,988		(70)			(70)		2,830	2,712		(158)	(158)
100065751	ALBANY	CA		07/28/2021			1,447		(26)			(26)		1,421	1,067		(354)	(354)
100151211	IDAHO FALLS	ID		05/10/2024			2,323		(3)			(3)		2,320	1,743		(578)	(578)
100076232	HELVICO	NC		01/07/2022			1,613		(15)			(15)		1,598	1,200		(399)	(399)
100148899	FORT WORTH	TX		04/17/2024			655		(18)			(18)		637	478		(159)	(159)
100162931	GERMANTOWN	MD		06/12/2024			990		(8)			(8)		982	785		(197)	(197)
100075795	SAN INT PETERSBURG	FL		06/30/2021			1,635		(29)			(29)		1,606	1,206		(401)	(401)
100068511	FORT WORTH	TX		08/25/2021			1,583		(28)			(28)		1,555	1,167		(388)	(388)
100109356	FAIRFAX	CA		06/12/2023			862		(9)			(9)		853	641		(212)	(212)
100076108	LITTLE EGG HARBOR	NJ		01/07/2022			1,970		(27)			(27)		1,943	1,555		(388)	(388)
100238028	VIRGINIA BEACH	VA		09/23/2025			665							665	499		(165)	(165)
100200112	SOUTHAMPTON	NY		03/06/2025			3,890		(2)			(2)		3,888	2,609		(1,278)	(1,278)
100202539	WEST LAFAYETTE	IN		03/21/2025			698		(6)			(6)		692	520		(172)	(172)
100162702	ATLANTA	GA		08/12/2024			638		(4)			(4)		634	476		(158)	(158)
100055990	BIG BEAR LAKE	CA		03/26/2021			1,749		(23)			(23)		1,726	1,295		(431)	(431)
100203166	FAIRDALE	KY		03/27/2025			673		(6)			(6)		667	501		(166)	(166)
100200088	WILLINGTON	DE		03/06/2025			4,259		(13)			(13)		4,246	3,057		(1,190)	(1,190)
100159504	BAKERSFIELD	CA		07/15/2024			623		(6)			(6)		615	461		(154)	(154)
100115922	TEIPE	AZ		07/20/2023			7,296		2			2		7,298	6,934		(365)	(365)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10068336	LARGO	FL		06/25/2021		1,331		(24)			(24)		1,307	981		(326)	(326)
10018230	SAVANNAH	GA		12/12/2024		1,818		(22)			(22)		1,796	1,349		(447)	(447)
10060062	PHOENIX	AZ		06/25/2021		1,548		(20)			(20)		1,528	1,147		(381)	(381)
10014815	WAXAHATCHIE	NC		04/17/2024		847		(22)			(22)		825	679		(145)	(145)
100119431	CHARLOTTEVILLE	VA		07/31/2023		8,688		(2)			(2)		8,686	5,802		(2,884)	(2,884)
10065572	KYLE	TX		07/28/2021		1,778		(28)			(28)		1,750	1,314		(436)	(436)
10076201	GARLAND	TX		01/07/2022		1,492		(9)			(9)		1,483	1,113		(370)	(370)
100143335	HARLEYSVILLE	PA		02/16/2024		715		(1)			(1)		714	536		(178)	(178)
10067318	WEST MELBOURNE	FL		09/23/2021		1,386		(22)			(22)		1,364	1,024		(340)	(340)
10060296	MIDLOTHIAN	VA		06/25/2021		1,518		(17)			(17)		1,501	1,127		(374)	(374)
10065143	NORFOLK	MA		07/14/2021		1,911		(25)			(25)		1,886	1,509		(377)	(377)
10071782	TEMPLE HILLS	MD		10/14/2021		610							610	305		(305)	(305)
100195448	GALLATIN	TN		02/24/2025		624		(6)			(6)		618	464		(154)	(154)
10067649	SALINAS	CA		09/23/2021		1,435		(28)			(28)		1,407	1,056		(351)	(351)
10068367	ATLANTA	GA		06/25/2021		1,345		(20)			(20)		1,325	995		(330)	(330)
10067667	KATY	TX		09/23/2021		1,471		(9)			(9)		1,462	1,097		(365)	(365)
10060065	TUCSON	AZ		06/25/2021		1,426		(22)			(22)		1,404	1,054		(350)	(350)
10057694	NEWTON	MA		06/30/2021		1,731		(35)			(35)		1,686	1,357		(339)	(339)
10020012	GROVE	OK		03/06/2025		4,795		(11)			(11)		4,784	3,227		(1,557)	(1,557)
10076245	BAKERSFIELD	CA		01/07/2022		1,337		(17)			(17)		1,320	991		(329)	(329)
10065021	HAWAIIAN	SC		07/14/2021		1,731		(32)			(32)		1,699	1,360		(339)	(339)
10065010	LOS BANOS	CA		07/14/2021		1,424		(22)			(22)		1,402	1,052		(350)	(350)
10065011	LOS BANOS	CA		07/14/2021		1,430		(22)			(22)		1,408	1,057		(351)	(351)
100137541	CHARLOTTE	NC		12/08/2023		3,868		(26)			(26)		3,842	2,567		(1,274)	(1,274)
100176569	NORTH SYRACUSE	NY		11/15/2024		2,534		(42)			(42)		2,492	2,247		(246)	(246)
100236098	DIER	IN		09/23/2025		339		(4)			(4)		335	224		(111)	(111)
100130052	CHESTER	MO		09/21/2023		30,750	1	1				1	30,751	15,577		(15,173)	(15,173)
10060226	HAJTON BEACH	NH		06/25/2021		1,452		(8)			(8)		1,444	1,084		(360)	(360)
10068148	BIG BEAR CITY	CA		10/25/2022		1,765		(5)			(5)		1,760	1,177		(583)	(583)
10067663	KATY	TX		09/23/2021		1,242		(23)			(23)		1,219	915		(304)	(304)
10020034	WARSHW	VA		03/06/2025		6,129		(22)			(22)		6,107	4,106		(2,001)	(2,001)
10067628	AUSTIN	TX		09/23/2021		1,702		(35)			(35)		1,667	1,333		(333)	(333)
10020017	JACKSONVILLE	FL		03/06/2025		11,202		(13)			(13)		11,189	6,787		(4,403)	(4,403)
10064028	DEERFIELD BEACH	FL		07/14/2021		48,260		(1,752)			(1,752)		46,508	46,107		(401)	(401)
100159319	SAINT AUGUSTINE	FL		07/15/2024		2,670		(20)			(20)		2,650	1,991		(660)	(660)
100179505	FALLING WATERS	WV		11/21/2024		2,289		(6)			(6)		2,293	1,722		(571)	(571)
100110257	PETALUMA	CA		06/30/2023		7,451		(41)			(41)		7,410	5,566		(1,844)	(1,844)
100162564	SOUTHBURY	CT		06/12/2024		594		(5)			(5)		579	435		(144)	(144)
100150606	DOVER	ID		05/08/2024		718		(5)			(5)		713	570		(142)	(142)
100214360	DUCK	NC		06/02/2025		480		(4)			(4)		476	358		(118)	(118)
100150694	LAURENCEVILLE	GA		05/08/2024		37,044		(903)			(903)		36,141	36,034		(107)	(107)
100166114	LUBBOCK	TX		09/09/2024		521		(4)			(4)		517	388		(129)	(129)
10076107	SPRING	TX		01/07/2022		1,416		(8)			(8)		1,408	845		(563)	(563)
100149313	VALDOSTA	GA		04/24/2024		573		(2)			(2)		571	429		(142)	(142)
100206665	COLUMBUS	OH		04/24/2025		497		(9)			(9)		488	367		(122)	(122)
10070422	SCOTTSDALE	AZ		09/23/2021		1,222		(11)			(11)		1,211	909		(302)	(302)
100576317	KANSAS CITY	MO		06/30/2021		1,158		(19)			(19)		1,139	855		(284)	(284)
10057619	PORT SAINT LUCIE	FL		06/30/2021		1,116		(22)			(22)		1,094	821		(273)	(273)
10068387	MARYSVILLE	WA		06/25/2021		1,159		(24)			(24)		1,135	852		(283)	(283)
10071745	GRAND PRAIRIE	TX		10/14/2021		1,068		(28)			(28)		1,040	781		(259)	(259)
100034381	DUBLIN	CA		06/21/2019		4,285		(383)			(383)	(134)	3,788	3,738	92	(122)	(30)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	8	9	10	11						12	13
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10005722	SARU PA	OK			06/30/2021		1,117		(20)			(20)		1,097	.823		(273)	
10006825	SAINT JOSEPH	MI			08/25/2021		1,051		(23)			(23)		1,028	.772		(256)	
100064781	ORLANDO	FL			07/14/2021		1,307		(36)			(36)		1,271	1,017		(254)	
100065067	NORTH WALES	PA			07/14/2021		1,124		(16)			(16)		1,108	.831		(277)	
100119765	LANSING	MI			08/08/2023		.482		(6)			(6)		.486	.365		(121)	
100199893	LUBBOCK	TX			03/06/2025		4,655		(25)			(25)		4,630	3,336		(1,294)	
100073060	MARLTON	NJ			02/24/2022		1,558		1			1		1,559	1,041		(519)	
100200094	HENDERSON	NV			03/06/2025		4,419		(4)			(4)		4,415	3,188		(1,226)	
100079007	OMAHA	NE			02/24/2022		1,054		(1)			(1)		1,053	.790		(263)	
100078869	WEST LAFAVETTE	IN			02/24/2022		1,341		(6)			(6)		1,366	1,041		(346)	
100060096	FRESNO	CA			06/25/2021		1,026		(18)			(18)		1,008	.757		(251)	
100068251	CASSELBERRY	FL			08/25/2021		.986		(26)			(26)		.960	.720		(239)	
100057644	BALTIMORE	MD			06/30/2021		1,204		(7)			(7)		1,197	.923		(274)	
100067477	ROCKVILLE	MD			09/23/2021		1,221		(10)			(10)		1,211	.969		(242)	
100076307	COLUMBUS	OH			07/07/2022		.999		(9)			(9)		.990	.743		(247)	
100057771	TUCSON	AZ			06/30/2021		1,042		(20)			(20)		1,022	.767		(255)	
100228661	SUMNERVILLE	SC			08/11/2025		.404		(9)			(9)		.395	.297		(98)	
100057576	MEIRHIS	TN			06/30/2021		.947		(6)			(6)		.941	.706		(234)	
100034562	DUBLIN	CA			06/21/2019		1,906		(23)			(23)	(59)	1,624	1,619	.86	(92)	
100070593	VIRGINIA BEACH	VA			09/23/2021		.919		(23)			(23)		.896	.672		(224)	
100135574	FORT WORTH	TX			11/13/2023		3,744		(4)			(4)		3,740	2,809		(930)	
100067662	NEW BRUNSWICK	NJ			09/23/2021		.902		(17)			(17)		.885	.664		(221)	
100071752	FRESNO	CA			10/14/2021		2,486		(37)			(37)		2,451	1,669		(782)	
100068243	BAKERFIELD	CA			08/25/2021		.932		(18)			(18)		.914	.686		(228)	
100057540	AUGUSTA	GA			06/30/2021		.962		(6)			(6)		.956	.718		(238)	
100064833	BAY VILLAGE	OH			07/14/2021		.894		(16)			(16)		.878	.659		(220)	
100067461	SACHE	TX			09/23/2021		.871		(23)			(23)		.848	.636		(211)	
100200054	FORT WAYNE	IN			03/06/2025		.20		11			11		20	10,372		(9,809)	
100068296	COVINGTON	GA			08/25/2021		.795		(14)			(14)		.781	.586		(195)	
100064745	SAN ANTONIO	TX			07/14/2021		.858		(21)			(21)		.837	.628		(209)	
100100238	CHICAGO	IL			03/17/2023		.390		(5)			(5)		.385	.283		(102)	
100071770	TORRINGTON	CT			10/14/2021		.786		(22)			(22)		.764	.574		(191)	
100064690	LAS VEGAS	NV			07/14/2021		.979		(11)			(11)		.968	.581		(387)	
100200123	PHILADELPHIA	PA			03/06/2025		3,000							3,000	1,814		(1,187)	
100068572	DALLAS	TX			08/25/2021		.750		(15)			(15)		.735	.551		(183)	
100064955	RALEIGH	NC			07/14/2021		1,334		(15)			(15)		1,319	.880		(439)	
100070502	KEIP	TX			09/23/2021		.761		(21)			(21)		.740	.555		(184)	
100033023	DUBLIN	CA			06/21/2019		3,813		(23)			(23)	(123)	3,467	3,521	.142	(68)	
100034124	OFFALY	IRL			06/21/2019		.884		(66)			(66)	(26)	.792	.774	.52	(70)	
100034190	CORK	IRL			06/21/2019		2,869		(234)			(234)	(90)	2,545	2,525	.62	(82)	
100067813	SENNOLE	FL			09/23/2021		.884		(31)			(31)		.863	.683		(170)	
100057764	MORFESVILLE	NC			06/30/2021		.690		(18)			(18)		.672	.505		(168)	
100076052	TULSA	OK			06/30/2021		.712		(16)			(16)		.696	.522		(173)	
100076052	LUMBERTON	NJ			07/07/2022		.786		(18)			(18)		.768	.615		(153)	
100033902	DUBLIN	CA			06/21/2019		5,829		(293)			(293)	(190)	5,346	5,459	.201	(88)	
100032941	SLICO	IRL			06/21/2019		4,099		(127)			(127)	(135)	3,837	3,937	.139	(39)	
100200159	DUBLIN	CA			03/06/2025		11,608		19			19		11,627	7,386		(4,241)	
100200164	MARLTON	NJ			03/06/2025		.83		74			74		83,510	.42		(40,810)	
100200005	LAREO	TX			03/06/2025		14,537		10			10		14,547	7,900		(6,647)	
100076308	GALLOWAY	OH			07/07/2022		.670		(10)			(10)		.660	.485		(165)	
100071773	SAN ANTONIO	TX			10/14/2021		.612		(20)			(20)		.592	.445		(148)	

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100034177	DUBLIN	CA		06/21/2019		6,806		(35)			(35)	(222)	6,229	6,365	222	(86)	135	
100033753	DONEGAL	IRL		06/21/2019		1,069		(43)			(43)	(33)	993	992	52	(54)	(2)	
100034698	MEATH	IRL		06/21/2019		2,770		(43)			(43)	(19)	2,708	1,642	96	(1,161)	(1,065)	
100068514	CHATTANOOGA	TN		06/25/2021		493		(18)			(18)	(58)	475	357		(118)	(118)	
100032448	LIMERICK	IRL		06/21/2019		1,818		(120)			(120)	(58)	1,640	1,659	72	(53)	19	
100064675	PENSACOLA	FL		07/14/2021		494		(16)			(16)	(19)	478	369		(119)	(119)	
100200097	TOLESON	MO		03/06/2025		218,795		6,706			6,706	(76)	225,501	149,765		(75,736)	(75,736)	
100033024	DUBLIN	CA		06/21/2019		2,360		(144)			(144)	(76)	2,140	2,173	88	(54)	34	
100034727	WICKLOW	IRL		06/21/2019		3,642		(90)			(90)	(119)	3,433	3,509	128	(53)	76	
100071744	HOUSTON	TX		10/14/2021		455		(16)			(16)	(110)	439	330		(110)	(110)	
100067367	HURLEY	NM		09/23/2021		432		(14)			(14)	(104)	418	314		(104)	(104)	
100057747	EDINBURG	TX		06/30/2021		777		(16)			(16)	(96)	761	544		(217)	(217)	
100033003	CAVAN	IRL		06/21/2019		2,976		(155)			(155)	(55)	2,725	2,762	105	(69)	37	
100033766	DUBLIN	CA		06/21/2019		1,721		(128)			(128)	(128)	1,558	1,559	66	(46)	20	
100064696	LAOSON	SC		07/14/2021		373		(11)			(11)	(11)	362	272		(90)	(90)	
100202744	ESSEX	MT		03/24/2025		29,910		13			13		29,923	27,190		(2,733)	(2,733)	
100034891	LIMERICK	IRL		06/21/2019		7,514		(165)			(165)	(247)	7,102	7,279	249	(71)	177	
100032648	GALWAY	IRL		06/21/2019		3,768		(257)			(257)	(125)	3,386	3,519	176	(43)	134	
100067942	BURLESON	TX		09/23/2021		1,763		(121)			(121)	(21)	1,742	1,307		(434)	(434)	
100076168	HARTFORD	CT		01/07/2022		8,164		(286)			(286)	(286)	7,878	7,727		(151)	(151)	
100032357	DUBLIN	CA		06/21/2019		6,273		(123)			(123)	(207)	5,943	6,094	207	(56)	151	
100034699	DUBLIN	CA		06/21/2019		1,375		(123)			(123)	(9)	1,343	750	35	(627)	(593)	
100033289	ROSCOMMON	MI		06/21/2019		3,180		(162)			(162)	(104)	2,914	2,982	105	(38)	67	
100032727	DUBLIN	CA		06/21/2019		4,602		(107)			(107)	(151)	4,344	4,462	152	(44)	108	
100033000	MEATH	IRL		06/21/2019		8,931		(176)			(176)	(293)	8,462	8,654	273	(82)	191	
100033754	DUBLIN	CA		06/21/2019		269		(7)			(7)	(6)	254	254	13	(14)	(1)	
100033187	DUBLIN	CA		06/21/2019		1,310		(33)			(33)	(43)	1,234	1,261	46	(19)	27	
100032983	SLIGO	IRL		06/21/2019		3,291		(11)			(11)	(108)	3,182	3,263	111	(30)	81	
100032805	DUBLIN	CA		06/21/2019		383		(1)			(1)	(12)	370	374	16	(13)	4	
100034800	SLIGO	IRL		06/21/2019		1,897		(50)			(50)	(62)	1,785	1,829	62	(18)	45	
100033361	DUBLIN	CA		06/21/2019		982		(30)			(30)	(32)	920	941	34	(13)	21	
100034554	LIMERICK	IRL		06/21/2019		249		(19)			(19)	(6)	222	225	10	(7)	3	
100034834	DUBLIN	CA		06/21/2019		3,443		(32)			(32)	(114)	3,297	3,386	111	(22)	89	
100033496	OFFALY	IRL		06/21/2019		195,254		(8,303)			(8,303)	(4,711)	182,240	161,825	10,328	(30,743)	(20,416)	
100034728	MEATH	IRL		06/21/2019		292		(4)			(4)	(10)	278	285	10	(4)	6	
100034801	SLIGO	IRL		06/21/2019		518		(13)			(13)	(17)	488	500	17	(5)	12	
7200725	MIAMI	FL		11/21/2024		643,575							643,575	643,575				
7200639	BROOKLYN	NY		09/28/2023		690,624							690,624	690,624				
7410008	UNITED KINGDOM	GBR		01/26/2024		2,342,644							2,342,644	2,639,710	297,066		297,066	
7410067	Spain	ESP		12/17/2025		11,536,694							11,536,694	11,528,969	(7,726)		(7,726)	
7200616	GARDEN CITY	GA		04/11/2023		496,859							496,859	496,859				
7200681	BOSTON	MA		03/28/2024		517,201							517,201	517,201				
750000024	GREENSBORO	NC		04/04/2023		598,733							598,733	598,733				
7200468	BALTIMORE	MD		06/19/2021		767,432							767,432	767,432				
7200651	CHINA GROVE	NC		11/30/2023		619,354							619,354	619,354				
7200452	Germany	DE		06/28/2021		5,093,465							5,093,465	5,052,985	(40,480)		(40,480)	
7200419	PARIS	FRA		04/21/2021		573,262							573,262	639,592	66,330		66,330	
7200621	ARLINGTON	VA		05/12/2023		371,606							371,606	371,606				
7100007	YULIEE	FL		06/07/2018		425,617							425,617	425,617				
7200382	NEW YORK	NY		03/10/2020		721,378							721,378	721,378				
7200545	REDWOOD CITY	CA		04/05/2022		930,572							930,572	930,572				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7200634	CHESTNUT HIL	MA		06/31/2023		466,501							466,501	466,501			
7200513	ST LOUIS	MO		12/08/2021		576,579							576,579	576,579			
75000041	MIAMI	FL		07/09/2025		173,352							173,352	173,352			
7100006	PARIA	OH		06/07/2018		332,644							332,644	332,644			
75000021	VENTURA	CA		02/10/2023		309,634							309,634	309,634			
7200625	DENVER	CO		06/29/2023		176,059							176,059	176,059			
7200654	DALLAS	TX		11/17/2023		228,300							228,300	228,300			
18865	WEST DES MOINES	IA		04/02/2013		1,386,616							1,386,616	1,386,616			
7200638	BROOKLYN	NY		09/29/2023		211,970							211,970	211,970			
7200645	WARENEVILLE	IL		10/20/2023		214,030							214,030	214,030			
7200429	SPRING HILL	TN		03/08/2021		393,599							393,599	393,599			
7200364	BROOKLYN	NY		12/20/2019		485,556							485,556	485,556			
7200549	QUEEN CREEK	AZ		04/14/2022		559,051							559,051	559,051			
7200536	STANFORD	CT		02/14/2022		425,186							425,186	425,186			
7200672	CAPITOL HEIGHTS	MD		02/13/2024		317,566							317,566	317,566			
7200620	LOS ANGELES	CA		07/25/2023		214,545							214,545	214,545			
7200437	NEW YORK	NY		03/04/2021		789,829							789,829	789,829			
7200553	SUWANEE	GA		04/26/2022		328,891							328,891	328,891			
7200434	NEW YORK	NY		03/12/2021		9,572,768							9,572,768	9,572,768			
7200674	ATLANTA	GA		02/27/2024		173,988							173,988	173,988			
7200650	MANHASSET	NY		11/06/2023		158,852							158,852	158,852			
75000037	MIAMI	FL		05/09/2024		166,854							166,854	166,854			
7200475	NEW YORK	NY		09/21/2021		549,139							549,139	549,139			
7200375	ROCKVILLE	MD		03/21/2022		389,727							389,727	389,727			
7200323	NEW YORK	NY		06/07/2019		278,897							278,897	278,897			
7200441	BURLINGAME	CA		04/01/2021		2,318,747							2,318,747	2,318,747			
7000025	BROOKLYN	NY		06/19/2018		217,556							217,556	217,556			
7200770	CITY OF ORANGE	CA		04/21/2025		237,586							237,586	237,586			
7200432	KISSIMEE	FL		02/12/2021		257,639							257,639	257,639			
75000032	LOS ANGELES	CA		09/22/2023		145,298							145,298	145,298			
7200764	RENO	NV		05/29/2025		274,027							274,027	274,027			
7200206	SUNNYVALE	CA		08/03/2017		153,206		(11,940)			(11,940)		141,266	141,266			
7200398	NEW YORK CITY	NY		09/29/2020		373,633							373,633	373,633			
7200598	SAFORD	FL		12/03/2021		429,000							429,000	429,000			
7200616	PALMS BEACH	FL		06/09/2023		135,386							135,386	135,386			
7200319	WASHINGTON D.C.	DC		04/30/2019		286,232							286,232	286,232			
75000026	BROXV	NY		06/23/2023		138,024							138,024	138,024			
7410036	LONDON	GBR		05/01/2025		68,213,029							68,213,029	68,216,101	3,072		3,072
7200353	TAMPA	FL		10/16/2019		227,695							227,695	227,695			
7200505	BURLINGTON	NC		12/01/2021		113,634							113,634	113,634			
7200507	FORT WORTH	TX		12/03/2021		319,000							319,000	319,000			
7200694	WEST VALLEY CITY	UT		06/06/2024		99,077							99,077	99,077			
7200747	LONG ISLAND CITY	NY		01/28/2025		199,972							199,972	199,972			
7200667	HOUSTON	TX		07/31/2024		99,997							99,997	99,997			
19336	UNITED STATES	US		05/17/2019		2,832,268		(29,324)			(29,324)		2,802,944	2,802,944			
7200668	KING OF PRUSSIA	PA		02/05/2024		97,630							97,630	97,630			
7000041	BROOKLYN	NY		12/19/2018		135,934							135,934	135,934			
7200376	COLUMBUS	OH		01/17/2020		345,434							345,434	345,434			
7000027	SAN DIEGO	CA		07/09/2018		133,522							133,522	133,522			
7000034	NEW YORK	NY		09/28/2018		365,349							365,349	365,349			
7200288	NEW YORK	NY		03/14/2019		121,504							121,504	121,504			

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value				
700020	BOCA RATON	FL		04/26/2018		130,400							130,400			
700046	WAYNE	MI		04/09/2019		272,786							272,786			
7200631	CARLEL	IN		06/01/2023		150,000							150,000			
7000042	TIGARD	OR		12/20/2018		100,435							100,435			
7200511	FORT LAUDERDALE	FL		12/02/2021		233,454							233,454			
19997	SPRINGFIELD	VA		07/15/2011		232,918		(3,239)			(3,239)		229,679			
19280	MILPITAS	CA		06/04/2013		339,020		(1,461)			(1,461)		337,559			
7410076	UNITED KINGDOM	GBR		12/22/2025										1,207		1,207
7200018	APLETON	MI		12/31/2013		45,747							45,747			
7000044	BOCA RATON	FL		01/24/2019		87,562							87,562			
7200368	SEATTLE	WA		12/18/2019		124,679							124,679			
7000033	LOS ANGELES	CA		09/25/2018		90,508							90,508			
403036141	GRANDVIEW	MO		06/18/2025		63,903		(3,424)			(3,424)		60,479			
19098	ALEXANDRIA	VA		07/15/2011		199,644		(2,777)			(2,777)		196,867			
7000043	MOUNTAIN VIEW	CA		01/14/2019		106,679							106,679			
19199	GREAT NECK	NY		10/15/2012		125,582		(1,007)			(1,007)		124,575			
7000021	NEW YORK	NY		04/12/2018		78,397							78,397			
7000032	SAN ANTONIO	TX		09/15/2018		83,732							83,732			
321050101	TACOMA	WA		08/22/2024		1,056,017							1,056,017			
19312	CLARKSBURG	MD		11/26/2013		136,039							136,039			
7000008	DENTON	TX		07/31/2017		90,551							90,551			
7000022	YONKERS	NY		06/07/2018		257,626							257,626			
7000026	ODZIE PARK	NY		06/19/2018		57,719							57,719			
7200192	SAN FRANCISCO	CA		04/28/2017		86,471							86,471			
19062	MIRLE BEACH	SC		06/09/2011		199,217		(1,810)			(1,810)		197,407			
7000016	DENVER	CO		02/06/2018		74,967							74,967			
7000012	UNITED STATES	US		11/07/2017		195,035							195,035			
7000013	BOLINGBROOK	IL		10/13/2017		57,133							57,133			
403054145	NEWARK	NJ		03/06/2025		30,295		(1,029)			(1,029)		29,266			
19281	OMAHA	NE		05/16/2013		88,308		(580)			(580)		87,728			
403048025	BELLEVILLE	IL		11/04/2024		26,208		(1,411)			(1,411)		24,797			
7000028	GAINESVILLE	VA		06/14/2018		877,577							877,577			
7200632	WATERTOWN	MA		12/31/2025		1,748,595							1,748,595			
7100010	YONKERS	NY		11/19/2019		119,093							119,093			
403050617	SYLACAUGA	AL		01/16/2026		17,140		(562)			(562)		16,578			
100156801	MAITLAND	FL		06/27/2024		15,793		(190)			(190)		15,603			
7000005	DULUTH	GA		05/25/2017		80,503		(11,804)			(11,804)		68,699			
100147100	BEVERLY HILLS	CA		03/28/2024		2,906		(45)			(45)		2,861			
19250	FENTON	MO		01/23/2013		355,620		(527)			(527)		355,093			
100074564	SANTA BARBARA	CA		11/19/2021		31,909		(728)			(728)		31,181			
100210498	ENCINO	CA		05/12/2025		12,437		(93)			(93)		12,344			
4020122468	CHICAGO	IL		03/12/2021		33,495		(944)			(944)		32,551			
18963	HEMPSTEAD	NY		11/12/2010		112,908		(676)			(676)		112,232			
4020719663	HONOLULU	FL		05/17/2024		1,901,932		(19,474)			(19,474)		1,882,458			
18804	PHOENIX	AZ		10/02/2008		475,970							475,970			
100203894	NEW YORK	NY		03/28/2025		11,260		(417)			(417)		10,843			
100180145	HAJIMTON BAYS	NY		11/25/2024		10,981		(24)			(24)		10,957			
100139138	NEW YORK	NY		12/28/2023		8,921		(83)			(83)		8,838			
100192495	PONTE VEDRA	FL		02/07/2025		10,454		(58)			(58)		10,396			
100211468	MIAMI BEACH	FL		06/16/2025		11,730		(101)			(101)		11,629			
100214441	BEVERLY HILLS	CA		06/06/2025		9,737		(88)			(88)		9,649			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
40305742	CINCINNATI	KY		06/18/2025		15,355		(432)			(432)		14,923				
10026736	NEWPORT BEACH	CA		12/24/2025		8,285		(71)			(71)		8,214				
10020464	ANHEIM	CA		04/09/2025		10,722		(169)			(169)		10,553				
10017307	SANBEL	FL		10/31/2024		12,263		(51)			(51)		12,212				
10021241	ANHEIM	CA		05/23/2025		10,942		(335)			(335)		10,607				
10016475	CORNELIUS	NC		08/23/2024		24,767		(703)			(703)		24,064				
1928	HUNTINGTON BEACH	CA		03/01/2013		65,014		(319)			(319)		64,695				
10027415	MONTICITO	CA		02/12/2026		3,844		(54)			(54)		3,790				
10020396	BOCA RATON	FL		03/28/2025		10,094		(326)			(326)		9,768				
18701	WILMINGTON	DE		10/26/2007		140,637		(633)			(633)		140,004				
100176205	LOS ANGELES	CA		11/19/2024		11,578		(71)			(71)		11,507				
10018574	TARZANA	CA		12/26/2024		10,701		(91)			(91)		10,610				
100185495	ATLANTA	GA		12/20/2024		11,418		(97)			(97)		11,321				
100148130	TARZANA	CA		04/10/2024		9,833		(106)			(106)		9,727				
100254071	RANCHO SANTA FE	CA		11/06/2025		11,476		(272)			(272)		11,204				
40305066	PHILADELPHIA	PA		11/04/2024		12,974		(495)			(495)		12,479				
100199094	TARZANA	CA		03/03/2025		9,476		(81)			(81)		9,395				
19224	MILLBRAE	CA		11/20/2012		68,734		(299)			(299)		68,435				
100172980	MIAMI	FL		10/25/2024		10,641		(193)			(193)		10,448				
100209489	BRENTWOOD	TN		05/01/2025		10,259		(308)			(308)		9,951				
100135565	KEY COLONY BEACH	FL		11/15/2023		3,588		(31)			(31)		3,557				
100142920	RICHMOND	TX		02/05/2024		4,561		(68)			(68)		4,493				
100163604	PHOENIX	AZ		06/15/2024		10,486		(163)			(163)		10,323				
1000002	DUBLIN	CA		08/30/2010		75,767		(4,883)			(4,883)		70,884				
100221753	THOUSAND OAKS	CA		07/25/2025		10,120		(50)			(50)		10,070				
100176566	TUSTIN	CA		11/15/2024		6,219		(219)			(219)		6,000				
100185487	LONG BEACH	CA		12/20/2024		9,741		(318)			(318)		9,423				
100180706	NEWPORT COAST AREA NEWPORT BE	CA		11/26/2024		18,665		(718)			(718)		17,947				
100246472	BEVERLY HILLS	CA		10/10/2025		11,409		(234)			(234)		11,175				
100176223	IRVINE	CA		11/19/2024		10,987		(302)			(302)		10,685				
100152769	MIDDLETOWN	NJ		05/22/2024		8,975		(129)			(129)		8,846				
100228194	LAGUNA BEACH	CA		06/11/2025		9,491		(81)			(81)		9,410				
100210497	BROOKLYN	NY		05/12/2025		8,531		(250)			(250)		8,281				
100213726	SHERMAN OAKS	CA		05/29/2025		8,738		(361)			(361)		8,377				
100208966	LOS ALTOS	CA		04/29/2025		9,033		(77)			(77)		8,956				
100103751	SUNFISDE	FL		05/08/2023		8,532		(169)			(169)		8,363				
100214239	CHAGRIN FALLS	OH		05/30/2025		7,235		(36)			(36)		7,199				
100073538	LOS ANGELES	CA		10/26/2021		22,392		(398)			(398)		21,994				
100192924	ORLANDO	FL		02/05/2025		8,123		(69)			(69)		8,054				
7250108	MELVILLE	NY		07/17/2019		101,947		(3,716)			(3,716)		98,131				
100161736	PINECREST	FL		07/30/2024		7,735		(306)			(306)		7,429				
100164732	MOUNT PLEASANT	SC		08/23/2024		10,190		(147)			(147)		10,043				
19268	HOUSTON	TX		04/18/2013		401,108		(376)			(376)		400,732				
100210469	ENCINO LOS ANGELES	CA		05/12/2025		8,747		(394)			(394)		8,353				
100146581	ORLANDO	FL		03/20/2024		73,086		(1,045)			(1,045)		72,041				
7100013	MONTGOMERY	AL		01/13/2021		6,199							6,199				
100144350	TOLUCA LAKE AREA LOS ANGELES	CA		03/07/2024		8,609		(82)			(82)		8,527				
100202949	LOS ANGELES (ENCINO AR	CA		03/19/2025		10,162		(103)			(103)		10,059				
100247946	ENCINO	CA		10/28/2025		8,986		(19)			(19)		8,967				
100076428	BURLINGAME	CA		12/23/2021		19,675		(365)			(365)		19,310				
100273261	NEWPORT BEACH	CA		01/16/2026		5,944		(46)			(46)		5,898				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245779	PLEASANTON	CA		10/29/2025		8,926	(3)	(3)			(3)		8,923	8,923			
100235217	WAINSCOTT	NY		06/28/2025		8,449		(7)			(7)		8,442	8,442			
100206579	AUSTIN	TX		05/22/2025		8,305		(361)			(361)		7,944	7,944			
100199151	TARZANA	CA		04/04/2025		9,160		(356)			(356)		8,804	8,804			
100214067	NEWPORT BEACH	CA		05/30/2025		9,036		(232)			(232)		8,804	8,804			
100246543	COTO DE CAZA	CA		10/10/2025		4,740		(200)			(200)		4,540	4,540			
100175772	DAVIE	FL		11/12/2024		9,096		(239)			(239)		8,858	8,858			
100212069	WOODLAND HILLS	CA		05/22/2025		8,704		(186)			(186)		8,518	8,518			
100173068	LOS ANGELES (STUDIO CI	CA		10/25/2024		8,930		(216)			(216)		8,714	8,714			
100246510	PALO ALTO	CA		10/10/2025		9,665		(166)			(166)		9,499	9,499			
100277937	SANTA BARBARA	CA		02/12/2026		2,903		(75)			(75)		2,828	2,828			
100140478	SARITOGA	CA		01/19/2024		7,126		(152)			(152)		6,974	6,974			
100247566	HILLSBOROUGH	CA		10/29/2025		8,713		(339)			(339)		8,375	8,375			
100155321	MIAMI	FL		07/19/2024		9,532		(180)			(180)		9,352	9,352			
100215886	PARADISE VALLEY	AZ		07/11/2025		8,385		(273)			(273)		8,112	8,112			
100199200	HOUSTON	TX		12/28/2023		8,164		(56)			(56)		8,108	8,108			
100246385	LOS ANGELES	CA		10/10/2025		5,494		(210)			(210)		5,284	5,284			
100147727	VENICE	CA		04/05/2024		7,845		(110)			(110)		7,735	7,735			
100114883	THOUSAND OAKS	CA		07/13/2023		8,192		(247)			(247)		7,945	7,945			
100168767	HUNTINGTON BEACH	CA		09/26/2024		8,247		(20)			(20)		8,227	8,227			
100220102	SCOTTSDALE	AZ		06/06/2025		5,505		(155)			(155)		5,350	5,350			
100164005	BEVERLY HILLS	CA		06/21/2024		8,825		(197)			(197)		8,628	8,628			
100080778	CORONA DEL MAR	CA		03/15/2022		16,730		(66)			(66)		16,664	16,664			
400309710	GARY	IN		06/28/2024		9,749		(845)			(845)		8,904	8,904			
19267	GREENWICH	CT		04/12/2013		53,461		(229)			(229)		53,232	53,232			
100063290	BEVERLY HILLS	CA		05/26/2022		12,150		(125)			(125)		12,025	12,025			
100235680	WOODLAND HILLS	CA		09/02/2025		5,808		(178)			(178)		5,630	5,630			
400351130	GARY	IN		06/28/2024		9,850		(653)			(653)		9,197	9,197			
100084461	ROSELLE	GA		07/14/2022		11,300		(78)			(78)		11,222	11,222			
100146598	LOS ANGELES (CHITSWORT	CA		03/20/2024		19,364		(789)			(789)		18,576	18,576			
400354754	PHILADELPHIA	PA		03/06/2025		9,404		(261)			(261)		9,143	9,143			
100237038	NEWPORT BEACH	CA		09/12/2025		8,061		(293)			(293)		7,788	7,788			
100167535	RANCHO PALOS VERDES	CA		10/31/2024		21,309		(630)			(630)		20,679	20,679			
100228021	SAN CLEMENTE	CA		06/06/2025		8,162		(293)			(293)		7,869	7,869			
100080757	PARADISE VALLEY	AZ		03/10/2022		15,095		(182)			(182)		14,913	14,913			
100143796	WASHINGTON	DC		02/28/2024		13,418		(229)			(229)		13,189	13,189			
100258065	ENCINO	CA		11/26/2025		8,274		(297)			(297)		7,977	7,977			
100149800	BELL CANYON	CA		04/26/2024		7,148		(157)			(157)		6,991	6,991			
100272776	RANCHO SANTA FE	CA		01/13/2026		5,415		(207)			(207)		5,208	5,208			
100254789	PASADENA	CA		11/14/2025		8,877		(260)			(260)		8,617	8,617			
100136515	HOLLADAY	UT		11/28/2023		7,195		(148)			(148)		7,047	7,047			
100220579	SANTA CRUZ	CA		07/17/2025		7,789		(211)			(211)		7,578	7,578			
19309	LAURENCE	KS		09/12/2013		88,463		(210)			(210)		88,253	88,253			
100277060	HEADSBURG	CA		02/06/2026		5,059		(148)			(148)		4,911	4,911			
100190391	LOS ANGELES	CA		09/28/2023		6,841		(68)			(68)		6,773	6,773			
100166383	TAMPA	FL		10/24/2024		7,498		(274)			(274)		7,224	7,224			
100140648	SAN RAFAEL	CA		02/08/2024		7,540		(114)			(114)		7,426	7,426			
100118851	LOS ANGELES	CA		06/30/2023		6,323		(37)			(37)		6,286	6,286			
100179350	CARLSBAD	CA		12/27/2024		7,151		(284)			(284)		6,867	6,867			
100166860	HUNTINGTON	NY		09/25/2024		8,827		(225)			(225)		8,602	8,602			
100197518	FORT WORTH	TX		12/12/2023		6,625		(105)			(105)		6,520	6,520			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016524	NORTH MIAMI BEACH	FL		12/20/2024		13,754		(40)				(40)	13,714	13,714	7,174		
10017409	ORLANDO	FL		10/31/2024		7,482		(308)				(308)	7,174	7,174	7,174		
10017020	BEVERLY HILLS	CA		11/08/2024		7,815		(272)				(272)	7,543	7,543	7,543		
10025465	LOS ALTOS HILLS	CA		11/12/2025		318		(14)				(14)	304	304	304		
40305490	GARY	IN		03/06/2025		8,838		(746)				(746)	8,092	8,092	8,092		
40305282	EAST CHICAGO	IN		11/04/2024		8,730		(588)				(588)	8,142	8,142	8,142		
100194032	SAN JUAN CAPISTRANO	CA		03/20/2025		7,416		(245)				(245)	7,171	7,171	7,171		
10027349	SANTA BARBARA	CA		01/16/2026		384,667		(11,773)				(11,773)	372,894	372,894	372,894		
10027368	LAGUNA BEACH	CA		01/26/2026		2,762		(101)				(101)	2,661	2,661	2,661		
100137165	SOUTH MIAMI	FL		11/28/2023		6,404		(101)				(101)	6,303	6,303	6,303		
10027407	SAN DIEGO	CA		01/27/2026		6,607		(133)				(133)	6,474	6,474	6,474		
10024696	PLEASANTON	CA		10/17/2025		7,589		(263)				(263)	7,326	7,326	7,326		
100265041	CORONA DEL MAR	CA		12/17/2025		7,645		(138)				(138)	7,507	7,507	7,507		
100246367	BEND	OR		10/10/2025		7,712		(203)				(203)	7,509	7,509	7,509		
100265908	NEWPORT BEACH	CA		12/19/2025		11,202		(244)				(244)	10,958	10,958	10,958		
100229334	SARASOTA	CA		06/14/2025		6,978		(254)				(254)	6,724	6,724	6,724		
100229726	QUEEN CREEK	AZ		06/18/2025		7,756		(206)				(206)	7,550	7,550	7,550		
100215974	AGORA HILLS	CA		07/11/2025		7,036		(270)				(270)	6,766	6,766	6,766		
100176629	SHORT HILLS	NJ		11/15/2024		3,701		(105)				(105)	3,596	3,596	3,596		
100207319	BROOKLYN	NY		04/28/2025		7,348		(326)				(326)	7,022	7,022	7,022		
100214697	BROOKLYN	NY		06/11/2025		7,586		(174)				(174)	7,412	7,412	7,412		
100214770	IRVINE	CA		06/11/2025		7,562		(150)				(150)	7,412	7,412	7,412		
100191669	SARASOTA	FL		01/31/2025		13,261		(229)				(229)	13,032	13,032	13,032		
100175065	PASADENA	CA		11/05/2024		5,401		(142)				(142)	5,259	5,259	5,259		
100180462	LIGHTHOUSE POINT	FL		11/26/2024		6,785		(312)				(312)	6,473	6,473	6,473		
100178443	LOS ANGELES	CA		11/21/2024		6,917		(289)				(289)	6,628	6,628	6,628		
100266786	PIEDMONT	CA		12/22/2025		5,716		(29)				(29)	5,687	5,687	5,687		
100178464	SAN CLEMENTE	CA		11/21/2024		6,907		(235)				(235)	6,672	6,672	6,672		
341000081	NASHVILLE	TN		06/13/2025		366,463							366,463	366,463	366,463		
100173981	BROOKLYN	NY		10/25/2024		7,385		(344)				(344)	7,041	7,041	7,041		
100178465	NEWPORT BEACH	CA		11/21/2024		8,512		(177)				(177)	8,335	8,335	8,335		
100171108	LA CANADA FLINTRIDGE	CA		11/22/2024		8,634		(104)				(104)	8,530	8,530	8,530		
100219884	REDWOOD CITY	CA		07/11/2025		8,139		(181)				(181)	7,958	7,958	7,958		
100186272	LAS VEGAS	NV		12/27/2024		8,357		(166)				(166)	8,191	8,191	8,191		
100167807	AMERICAN CANYON	CA		09/19/2024		7,028		(211)				(211)	6,817	6,817	6,817		
100165700	LAS VEGAS	NV		08/29/2024		7,520		(236)				(236)	7,284	7,284	7,284		
100151164	ATLANTA	GA		05/09/2024		9,101		(341)				(341)	8,760	8,760	8,760		
100177022	HARTLAND	WI		01/16/2025		7,205		(182)				(182)	7,023	7,023	7,023		
100172638	LAS VEGAS	NV		10/25/2024		5,513		(209)				(209)	5,304	5,304	5,304		
100143786	LADERA RANCH	CA		02/28/2024		6,877		(147)				(147)	6,830	6,830	6,830		
100147623	SAN MARINO	CA		04/04/2024		7,710		(134)				(134)	7,576	7,576	7,576		
100143675	MALIBU	CA		02/22/2024		7,328		(174)				(174)	7,154	7,154	7,154		
100120574	ANN MARIA	FL		08/24/2023		6,407		(204)				(204)	6,203	6,203	6,203		
100127651	ANN MARIA	FL		09/08/2023		6,403		(200)				(200)	6,203	6,203	6,203		
100177253	NEWPORT BEACH	CA		01/16/2025		7,908		(247)				(247)	7,661	7,661	7,661		
100226590	SANTA CLARITA	CA															
100185013	SEATTLE	WA		07/30/2025													
100099682	HEBER CITY	UT		12/19/2024		14,778		(196)				(196)	14,580	14,580	14,580		
100099884	HEBER CITY	UT		03/28/2023		6,201		(189)				(189)	6,012	6,012	6,012		
100271999	THOUSAND OAKS	UT		03/28/2023		6,190		(178)				(178)	6,012	6,012	6,012		
100218465	MANHATTAN BEACH	CA		01/08/2026		5,306		(167)				(167)	5,139	5,139	5,139		
		CA		06/27/2025		7,101		(283)				(283)	6,818	6,818	6,818		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
10015167	MOORPARK	CA		05/09/2024		7,088	(143)					(143)		6,945	6,945			
10013591	KIRKLAND	WA		11/09/2023		7,481	(14)					(14)		7,467	7,467			
10017405	NORTH PALM BEACH	FL		10/31/2024		7,046	(234)					(234)		6,812	6,812			
10026724	DANA POINT	CA		12/24/2025		5,373	(163)					(163)		5,210	5,210			
100199109	JANILL	CA		03/03/2025		6,585	(180)					(180)		6,405	6,405			
100076947	PACIFIC PALISADES	CA		02/02/2022		210	(1)					(1)		209	209			
40305162	ALVIN	TX		11/04/2024		9,026	(174)					(174)		8,852	8,852			
100206234	SHELTER ISLAND HEIGHTS	NY		04/17/2025		8,188	(24)					(24)		8,164	8,164			
100076405	ANNA MARIA	FL		12/23/2021		14,201	(890)					(890)		13,311	13,311			
100135622	OCEAN CITY	NJ		11/09/2023		7,144	(61)					(61)		7,083	7,083			
100084459	LIHUE	HI		07/14/2022		9,544	(114)					(114)		9,430	9,430			
100245092	MALIBU	CA		10/03/2025		8,789	(337)					(337)		8,452	8,452			
100143673	AGORA HILLS	CA		02/22/2024		7,206	(69)					(69)		7,137	7,137			
100207171	REDWOOD CITY	CA		04/28/2025		7,497	(45)					(45)		7,452	7,452			
100200450	NEW ALBANY	OH		03/10/2025		5,555	(209)					(209)		5,346	5,346			
100128652	BROOKLYN	NY		09/21/2023		7,352	(99)					(99)		7,253	7,253			
100176903	SOUTHWEST RANCHES	FL		11/15/2024		7,565	(372)					(372)		7,193	7,193			
100219052	HERNOSA BEACH	CA		06/27/2025		8,666	(329)					(329)		8,337	8,337			
100272876	AGORA HILLS	CA		01/12/2026		4,706	(176)					(176)		4,530	4,530			
100086059	NAPA	CA		10/25/2022		9,449	(137)					(137)		9,312	9,312			
7410053	BEDFORD	MA		09/18/2025									234		234			234
100156124	LOS ANGELES	CA		07/25/2024		6,981	(188)					(188)		6,793	6,793			
100156095	GAITHERSBURG	MD		07/25/2024		7,338	(222)					(222)		7,116	7,116			
100237103	SILVERADO	CA		09/12/2025		6,106	(273)					(273)		5,833	5,833			
100247372	SCOTTSDALE	AZ		10/29/2025		3,538	(25)					(25)		3,513	3,513			
100190190	STUDIO CITY AREA CITY OF LOS	CA		01/21/2025		6,614	(243)					(243)		6,371	6,371			
100165941	LAS VEGAS	NV		12/26/2024		7,226	(74)					(74)		7,152	7,152			
18759	CHICAGO	IL		05/01/2008		301,939	(471)					(471)		301,468	301,468			
100261634	LOS ANGELES	CA		12/12/2025		5,153	(163)					(163)		4,990	4,990			
40303108	LONKS	SC		05/22/2025		8,411	(128)					(128)		8,283	8,283			
100157102	ALPINE	AL		02/20/2025		5,452	(96)					(96)		5,356	5,356			
100129268	CHICAGO	IL		09/25/2023		6,239	(113)					(113)		6,126	6,126			
100204747	LOS ANGELES	CA		04/10/2025		7,815	(213)					(213)		7,602	7,602			
100226527	REDONDO BEACH	CA		07/30/2025		7,128	(250)					(250)		6,878	6,878			
100246411	MENLO PARK	CA		10/10/2025		215,447	(6,608)					(6,608)		208,839	208,839			
100202619	STUDIO CITY	CA		03/21/2025		4,599	(216)					(216)		4,383	4,383			
100204061	LOS ANGELES	CA		03/28/2025		6,605	(169)					(169)		6,436	6,436			
100277049	YARROU POINT	WA		02/06/2026		2,512	(64)					(64)		2,448	2,448			
100243887	ARROYO GRANDE	CA		09/29/2025		5,272	(250)					(250)		5,022	5,022			
100246564	COTO DE CAZA	CA		10/17/2025		7,349	(275)					(275)		7,074	7,074			
100192371	CALABASAS	CA		02/05/2025		6,200	(283)					(283)		5,917	5,917			
100216189	SAN CLEMENTE	CA		06/20/2025		7,366	(114)					(114)		7,252	7,252			
100223744	PORTER RANCH	CA		08/18/2025		217	(8)					(8)		209	209			
100267359	DEL MAR	CA		12/24/2025		4,621	(162)					(162)		4,459	4,459			
100076450	COTO DE CAZA	CA		12/23/2021		15,967	(221)					(221)		15,746	15,746			
100127662	LOCH ARBOUR	NJ		09/08/2023		7,304	(98)					(98)		7,206	7,206			
100238270	SANTA ANA	CA		09/19/2025		9,638	(283)					(283)		9,355	9,355			
100180460	SARASOTA	FL		11/26/2024		5,005	(215)					(215)		4,790	4,790			
100078280	LOS GATOS	CA		02/10/2022		17,561	(80)					(80)		17,481	17,481			
100156518	NAPLES	FL		07/25/2024		6,478	(227)					(227)		6,251	6,251			
100219691	MONSEY	NY		07/07/2025		7,077	(251)					(251)		6,826	6,826			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023978	LAGUNA BEACH	CA		06/22/2025		7,330		(159)			(159)		7,171				
10021504	IRVINE	CA		05/16/2025		6,682		(119)			(119)		6,563				
100246253	HUNTS POINT	WA		10/09/2025		6,780		(219)			(286)		6,494				
100776047	LAHAINA	HI		01/21/2022		15,354		(219)			(219)		15,135				
100214684	BROOKLYN	NY		06/11/2025		4,274		(177)			(177)		4,097				
100207433	GLENVILLE	NC		04/29/2025		6,606		(177)			(177)		6,429				
100089741	WINDMOOR	PA		12/02/2022		7,566		(4)			(4)		7,562				
100228045	PALM SPRINGS	CA		06/07/2025		6,836		(230)			(230)		6,606				
100248662	SAN CLEMENTE	CA		10/29/2025		6,689		(194)			(194)		6,495				
100228732	PASADENA	CA		06/12/2025		7,086		(225)			(225)		6,861				
100264882	PARADISE VALLEY	AZ		12/17/2025		9,897		(247)			(247)		9,650				
100272721	RALEIGH	NC		07/09/2026		4,664		(121)			(121)		4,543				
100265541	VALENCIA	CA		12/19/2025		6,951		(260)			(260)		6,691				
403050601	MANIOTH LAKES	CA		11/04/2024		12,501		(606)			(606)		11,895				
100244451	LOS ANGELES	CA		09/29/2025		10,969		(388)			(388)		10,581				
100215801	SCOTTSDALE	AZ		06/16/2025		5,648		(266)			(266)		5,382				
100177945	CORRAL GABLES	FL		07/16/2025		6,297		(208)			(208)		6,089				
100170484	ORANGE	CA		10/09/2024		6,990		(183)			(183)		6,807				
100212277	LONG BEACH	CA		05/28/2025		6,748		(117)			(117)		6,631				
100204860	CARMEL	IN		04/09/2025		7,612		(144)			(144)		7,468				
100165591	CHARLOTTE	NC		10/04/2024		9,725		(305)			(305)		9,420				
100212327	SCOTTSDALE	AZ		05/23/2025		6,254		(279)			(279)		5,975				
403050702	HARTFORD	CT		11/04/2024		7,464		(180)			(180)		7,284				
100774448	RANCHO PALOS VERDES	CA		12/02/2021		22,913		(546)			(546)		22,367				
100192822	BRIDGEMPTON	NY		02/07/2025		6,242		(189)			(189)		6,053				
403050811	GREAT BEND	KS		05/22/2025		7,454		(534)			(534)		6,920				
100151937	FORT LAUDERDALE	FL		06/14/2024		7,200		(72)			(72)		7,128				
100118097	MILTON	GA		07/20/2023		4,761		(108)			(108)		4,653				
100157715	HUNTINGTON BEACH	CA		06/28/2024		6,415		(34)			(34)		6,381				
100206966	FORT LAUDERDALE	FL		04/25/2025		5,850		(202)			(202)		5,648				
100206123	SARATOGA	CA		04/16/2025		7,357		(164)			(164)		7,193				
100177965	BOLLER	CO		07/16/2025		6,457		(226)			(226)		6,231				
100243139	LA CANADA FLINTRIDGE	CA		09/26/2025		8,031		(278)			(278)		7,753				
100151722	MIAMI	FL		05/10/2024		13,696		(324)			(324)		13,372				
100218281	KIRKLAND	WA		06/26/2025		6,157		(218)			(218)		5,939				
100154554	PALOS VERDES ESTATES	CA		06/14/2024		6,487		(303)			(303)		6,184				
100266755	FLOWERY BRANCH	GA		12/22/2025		5,121		(5)			(5)		5,116				
100189370	CAMARILLO	CA		07/14/2025		39,562		(1,440)			(1,440)		38,122				
100180772	PINECREST	FL		11/26/2024		6,942		(61)			(61)		6,881				
100219523	MC LEAN	VA		07/07/2025		6,232		(159)			(159)		6,073				
100154782	LA JUNTA	CA		07/19/2024		5,477		(171)			(171)		5,306				
403019735	BATESVILLE	MS		03/06/2025		14,806		(127)			(127)		14,679				
100258373	NORTH BEND	WA		12/05/2025		4,584		(94)			(94)		4,490				
100247146	DALLAS	TX		11/14/2025		6,505		(230)			(230)		6,275				
100258240	SAN DIEGO	CA		12/02/2025		6,688		(218)			(218)		6,470				
100179850	GLENCOE	IL		11/22/2024		6,969		(185)			(185)		6,684				
100174096	SAN DIEGO	CA		10/31/2024		5,793		(245)			(245)		5,548				
100173621	ALAMO	CA		10/31/2024		2,682		(127)			(127)		2,555				
100258245	MEDINA	WA		12/02/2025		12,000		(12)			(12)		11,988				
100115600	WELLINGTON	FL		07/19/2023		6,483		(172)			(172)		6,311				
100202555	LOS ANGELES	CA		03/19/2025		5,286		(215)			(215)		5,071				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024676	CARLSBAD	CA		10/15/2025		4,162	(198)	(198)			(198)		3,964	3,964			
10018680	LOS ANGELES	CA		12/31/2024		7,400	(48)	(48)			(48)		7,352	7,352			
10021441	GILBERT	AZ		06/16/2025		6,743	(234)	(234)			(234)		6,509	6,509			
10016413	ATLANTA	GA		06/21/2024		6,267	(307)	(307)			(307)		5,960	5,960			
10007842	PARADISE VALLEY	AZ		02/10/2022		11,503	(543)	(543)			(543)		10,960	10,960			
40004639	KLAMATH FALLS	OR		03/06/2025		7,173	(336)	(336)			(336)		6,837	6,837			
10017798	DAYTON	OH		01/16/2025		6,287	(209)	(209)			(209)		6,078	6,078			
10015954	BOCA RATON	FL		07/15/2024		19,829	(871)	(871)			(871)		18,958	18,958			
100149014	LOS ANGELES	CA		04/19/2024		6,947	(83)	(83)			(83)		6,864	6,864			
40005627	GARY	IN		05/22/2025		7,144	(387)	(387)			(387)		6,757	6,757			
100157110	ARCADIA	CA		02/20/2025		5,654	(83)	(83)			(83)		5,571	5,571			
100205133	WOODLAND HILLS AREA	LA		04/11/2025		6,176	(159)	(159)			(159)		6,017	6,017			
100193548	PRINCETON	IN		12/18/2023		5,057	(21)	(21)			(21)		5,036	5,036			
4002023972	COLLIERVILLE	TN		06/03/2021		12,245	(28)	(28)			(28)		12,217	12,217			
100261570	LOS ANGELES	CA		12/12/2025		4,329	(185)	(185)			(185)		4,144	4,144			
100206511	SAN FRANCISCO	CA		04/22/2025		7,821	(242)	(242)			(242)		7,579	7,579			
100272015	SAN CARLOS	CA		01/08/2026		4,388	(131)	(131)			(131)		4,257	4,257			
100071595	CORONA DEL MAR	CA		10/19/2021		14,372	(196)	(196)			(196)		14,176	14,176			
100071509	LOS ANGELES	CA		10/19/2021		1,330	(18)	(18)			(18)		1,312	1,312			
100267284	LAHAINA	HI		12/24/2025		4,631	(99)	(99)			(99)		4,532	4,532			
100236281	HEADSBURG	CA		09/10/2025		1,834	(73)	(73)			(73)		1,761	1,761			
100237117	SAN DIMAS	CA		09/12/2025		6,511	(189)	(189)			(189)		6,322	6,322			
100247324	BEVERLY HILLS	CA		10/24/2025		6,440	(255)	(255)			(255)		6,185	6,185			
100218233	LOS ANGELES	CA		06/26/2025		2,601	(115)	(115)			(115)		2,486	2,486			
100228917	ENCINITAS	CA		09/10/2025		6,102	(289)	(289)			(289)		5,813	5,813			
100265045	SANTA MONICA	CA		12/17/2025		6,034	(221)	(221)			(221)		5,813	5,813			
100246425	SARATOGA	CA		10/10/2025		6,253	(296)	(296)			(296)		5,957	5,957			
100238704	LOS ANGELES	CA		09/22/2025		6,478	(173)	(173)			(173)		6,305	6,305			
100237041	FREMONT	CA		09/12/2025		6,503	(198)	(198)			(198)		6,305	6,305			
100248970	REUNION	FL		10/29/2025		6,798	(245)	(245)			(245)		6,553	6,553			
100221569	SAN DIEGO	CA		07/22/2025		5,922	(144)	(144)			(144)		5,778	5,778			
100193993	ATLANTA	GA		02/10/2025		4,316	(61)	(61)			(61)		4,255	4,255			
100273555	SAN JOSE DEL CABO	MEX		01/20/2026		2,338							2,338	2,338			
100201502	MIAMI BEACH	FL		03/12/2025		6,583	(67)	(67)			(67)		6,516	6,516			
100186901	DALLAS	TX		02/10/2025		6,722	(51)	(51)			(51)		6,671	6,671			
100102362	S LAKE TAHOE	CA		06/07/2023		7,374	(49)	(49)			(49)		7,325	7,325			
100193684	INDIAN HARBOR BEACH	FL		02/02/2024		2,964	(126)	(126)			(126)		2,838	2,838			
100176074	JENSEN BEACH	FL		12/20/2024		6,624	(185)	(185)			(185)		6,439	6,439			
100161718	NEWPORT BEACH	CA		07/30/2024		5,036	(154)	(154)			(154)		4,882	4,882			
100274002	OAKLAND	CA		01/26/2026		2,342	(92)	(92)			(92)		2,250	2,250			
100156730	SANTA BARBARA	CA		06/26/2024		5,289	(165)	(165)			(165)		5,124	5,124			
100165970	LOS GATOS	CA		12/26/2024		6,929	(142)	(142)			(142)		6,787	6,787			
400050537	JACKSONVILLE	FL		06/28/2024		165,064	(2,190)	(2,190)			(2,190)		162,874	162,874			
100176953	WINDEMERE	FL		11/15/2024		6,290	(179)	(179)			(179)		6,111	6,111			
100193910	LOS CABOS	MEX		02/10/2025		7,550							7,550	7,550			
100173965	FAIRVIEW	TX		10/25/2024		6,509	(105)	(105)			(105)		6,404	6,404			
100167757	WAKEFIELD	MA		09/19/2024		8,367	(191)	(191)			(191)		8,176	8,176			
1000007	NORCO	CA		06/30/2011		97,950	(986)	(986)			(986)		96,864	96,864			
100234734	WESTLAKE VILLAGE	CA		06/28/2025		6,057	(267)	(267)			(267)		5,790	5,790			
100150106	SAN LOUIS OBISPO	CA		06/14/2024		5,953	(147)	(147)			(147)		5,806	5,806			
100171217	LOS ALTOS	CA		10/16/2024		5,836	(198)	(198)			(198)		5,638	5,638			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245868	SAN CLEMENTE	CA		10/07/2025		6,286		(249)					6,037	6,037			
403054166	NEWARK	NJ		05/22/2025		7,261		(194)					7,067	7,067			
100213821	GRINDA	CA		05/29/2025		6,808		(146)					6,662	6,662			
100167821	CABO SAN LUCAS	MEX		09/20/2024		7,828							7,828	7,828			
100258051	SAN DIEGO	CA		11/28/2025		6,822		(265)					6,557	6,557			
100259261	MALIBU	CA		12/02/2025		6,848		(93)					6,755	6,755			
100153807	HUNTINGTON BEACH	CA		10/20/2023		5,471		(137)					5,334	5,334			
100157892	SAN CLEMENTE	CA		06/28/2024		7,569		(187)					7,382	7,382			
100167984	ODDIE KEY	FL		09/20/2024		5,653		(288)					5,385	5,385			
100141295	STATEN ISLAND	NY		01/30/2024		4,764		(42)					4,722	4,722			
100178445	LOS ANGELES	CA		11/21/2024		5,981		(246)					5,735	5,735			
100071948	PALO ALTO	CA		11/19/2021		3,684		(84)					3,600	3,600			
100221739	TRIBECOLA	CA		07/25/2025		10,774		(417)					10,357	10,357			
100246511	WASHINGTON	DC		10/10/2025		5,873		(234)					5,639	5,639			
100181672	DALLAS	TX		12/11/2024		5,826		(171)					5,655	5,655			
100255087	SANTA BARBARA	CA		11/20/2025		4,279		(141)					4,138	4,138			
100246001	LOS ANGELES	CA		10/07/2025		8,869		(174)					8,695	8,695			
100201849	LOS ANGELES	CA		03/18/2025		2,676		(78)					2,598	2,598			
100191766	LOS ANGELES	CA		02/20/2025		5,992		(210)					5,782	5,782			
100147489	HOLLYWOOD	FL		07/07/2023		6,557		(45)					6,512	6,512			
100072027	GRASSY KEY	FL		11/19/2021		15,308		(405)					14,903	14,903			
100220098	COSTA MESA	CA		06/06/2025		18		(1)					17	17			
100078650	ENCINO	CA		02/02/2022		12,070		(484)					11,586	11,586			
100063515	SCOTTSDALE	AZ		06/06/2022		8,353		(154)					8,199	8,199			
100160580	BRIGHTLINE	NJ		07/19/2024		5,298		(59)					5,239	5,239			
100212226	PARKER	CO		05/23/2025		6,398		(178)					6,220	6,220			
100171491	CORRAL GABLES	FL		07/20/2023		7,119		(481)					7,600	7,600			
100144530	EL CAJON	CA		04/26/2024		6,899		(129)					6,770	6,770			
100142231	SANTA BARBARA	CA		03/15/2024		2,601		(42)					2,559	2,559			
403057887	UNIVERSITY HEIGHTS	OH		06/18/2025		6,793		(261)					6,532	6,532			
100273895	BAKERSFIELD	CA		01/26/2026		2,023		(56)					1,967	1,967			
100272940	LA CANADA FLINTRIDGE	CA		01/08/2026		4,004		(131)					3,873	3,873			
100267298	SUJANEE	GA		12/24/2025		6,122		(186)					5,936	5,936			
100243237	LOS GATOS	CA		09/26/2025		94,000		(2,441)					91,559	91,559			
100226647	PASADENA	CA		07/30/2025		5,935		(236)					5,699	5,699			
100076603	MIRAMAR BEACH	FL		12/30/2021		12,548		(397)					12,151	12,151			
100109031	REDONDO BEACH	CA		06/02/2023		7,200		(109)					7,091	7,091			
100245870	ENCINO	CA		10/07/2025		6,492		(152)					6,340	6,340			
100213812	DANVILLE	CA		05/29/2025		4,885		(186)					4,699	4,699			
100205895	CORRAL GABLES	FL		05/09/2025		5,570		(262)					5,308	5,308			
100207512	NOVATO	CA		04/28/2025		6,194		(157)					6,037	6,037			
100234716	SUFFERN	NY		06/28/2025		5,582		(260)					5,322	5,322			
100184988	LA CENTER	WA		12/19/2024		5,960		(196)					5,764	5,764			
100186168	AUSTIN	TX		12/27/2024		6,503		(62)					6,441	6,441			
403053577	ROCKFORD	IL		03/06/2025		6,549		(296)					6,253	6,253			
100272826	SAN ANTONIO	TX		01/13/2026		4,349		(115)					4,234	4,234			
100147442	SAN JUAN CAPISTRANO	CA		04/03/2024		5,461		(142)					5,319	5,319			
100235794	MILTON	GA		09/04/2025		5,348		(177)					5,171	5,171			
100216026	LOS ANGELES	CA		06/17/2025		6,303		(49)					6,254	6,254			
100245796	BURBANK	CA		10/29/2025		2,835		(68)					2,767	2,767			
100175557	NANTUCKET	MA		11/12/2024		6,727		(62)					6,665	6,665			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100199118	HUNTINGTON BEACH	CA		03/03/2025		40,106		(499)			(499)		39,607	39,607			
100237098	YORBA LINDA	CA		09/12/2025		5,584		(260)			(260)		5,324	5,324			
100092597	BROOKLYN	NY		04/14/2022		13,284		(388)			(388)		12,916	12,916			
100254790	ALAMO	CA		11/14/2025		6,363		(215)			(215)		6,148	6,148			
100159823	MIAMI	FL		08/16/2024		6,256		(118)			(118)		6,138	6,138			
100216193	WHITTIER	CA		06/20/2025		6,251		(62)			(62)		6,189	6,189			
100165913	BERNADA DUNES	CA		12/26/2024		5,513		(244)			(244)		5,269	5,269			
100081891	VALENCIA	CA		03/21/2022		614		(14)			(14)		600	600			
100174794	NEWPORT BEACH	CA		10/31/2024		6,082		(76)			(76)		6,006	6,006			
100129849	SCOTTSDALE	AZ		09/27/2023		5,810		(67)			(67)		5,743	5,743			
100120217	BROOKLYN	NY		08/18/2023		5,487		(134)			(134)		5,353	5,353			
100130178	ARCADIA	CA		11/15/2023		5,988		(94)			(94)		5,874	5,874			
100076452	ANNA MARIA	FL		12/23/2021		11,060		(691)			(691)		10,369	10,369			
100170501	DALLAS	TX		10/09/2024		4,316		(77)			(77)		4,239	4,239			
100153666	BIG BEAR LAKE	CA		05/31/2024		6,199		(87)			(87)		6,112	6,112			
400055983	NEW HAVEN	CT		05/22/2025		6,793		(177)			(177)		6,616	6,616			
100267245	LAKE OSIEGO	OR		12/24/2025		4,302		(53)			(53)		4,249	4,249			
100114943	LAKE FOREST	CA		07/13/2023		5,609		(156)			(156)		5,453	5,453			
100159531	SHERMAN OAKS	CA		07/15/2024		5,303		(143)			(143)		5,160	5,160			
100272813	BOZEMAN	MT		01/13/2026		4,258		(95)			(95)		4,163	4,163			
100212349	AGORA HILLS	CA		05/28/2025		6,220		(166)			(166)		6,054	6,054			
100247559	LOS ANGELES	CA		10/29/2025		5,269		(141)			(141)		5,128	5,128			
100277613	TOLUCA LAKE	CA		02/17/2026		2,120		(65)			(65)		2,055	2,055			
100138060	LOS ANGELES	CA		12/13/2023		5,200		(113)			(113)		5,087	5,087			
100273569	LOS ANGELES	CA		01/26/2026		2,224		(45)			(45)		2,179	2,179			
100181447	NEW YORK	NY		07/20/2023		6,165		(152)			(152)		6,013	6,013			
100207166	LAGUNA HILLS	CA		04/28/2025		12,761		(200)			(200)		12,561	12,561			
100261669	LONG BEACH	CA		12/12/2025		4,328		(99)			(99)		4,229	4,229			
100246524	LONG BRANCH	NJ		10/10/2025		5,745		(113)			(113)		5,632	5,632			
100219487	KEALAKEUA	HI		07/07/2025		6,470		(151)			(151)		6,319	6,319			
100165796	FORT LAUDERDALE	FL		08/29/2024		5,759		(267)			(267)		5,492	5,492			
100221597	DALLAS	TX		07/22/2025		6,136		(114)			(114)		6,022	6,022			
400054921	PHILADELPHIA	PA		03/06/2025		6,400		(289)			(289)		6,111	6,111			
100174919	WESTON	FL		10/31/2024		5,737		(253)			(253)		5,484	5,484			
100237078	LOS ANGELES	CA		09/12/2025		5,720		(214)			(214)		5,506	5,506			
100235220	SHAWER LAKE	CA		08/29/2025		5,190		(171)			(171)		5,019	5,019			
100205061	KAILUA KOHA	HI		04/11/2025		7,582		(356)			(356)		7,226	7,226			
100107909	HALEIWA	HI		06/29/2023		8,678		(76)			(76)		8,602	8,602			
18665	MIRTLIE BEACH	SC		06/22/2007		361,407		(397)			(397)		361,010	361,010			
100147563	SAN RAFAEL	CA		04/03/2024		5,746		(123)			(123)		5,623	5,623			
100191005	OAKHURST	CA		01/29/2025		5,642		(191)			(191)		5,451	5,451			
100245893	MARANA	AZ		10/24/2025		5,922		(214)			(214)		5,708	5,708			
100078440	LA CANADA FLINTRIDGE	CA		01/21/2022		13,180		(270)			(270)		12,910	12,910			
100141014	LAS VEGAS	CA		02/20/2024		32,497		(963)			(963)		31,534	31,534			
100099586	CELEBRATION	FL		01/30/2023		4,799		(76)			(76)		4,723	4,723			
100135131	DIAMOND BAR	CA		11/03/2023		7,585		(72)			(72)		7,513	7,513			
100212275	TOPANGA	CA		05/28/2025		5,894		(34)			(34)		5,860	5,860			
100200481	SADDLE RIVER	NJ		03/10/2025		5,308		(170)			(170)		5,138	5,138			
100192566	NORTH RIDGE	CA		02/05/2025		5,755		(191)			(191)		5,564	5,564			
100173426	LA CANADA FLINTRIDGE	CA		10/29/2024		5,768		(62)			(62)		5,706	5,706			
100189439	SAN FRANCISCO	CA		01/14/2025		6,127		(128)			(128)		5,999	5,999			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100128872	MUTTON TOWN	NY		09/21/2023		6,532		(73)			(73)		6,459				
100191326	NEIPIORT BEACH	CA		01/30/2025		634,172		(19,155)			(19,155)		615,017				
100274102	LAKE OSIEGO	OR		01/27/2026		1,881		(51)					1,830				
100219062	BELL CANYON	CA		06/27/2025		1,718		(118)			(118)		1,600				
100219508	BOSTON	MA		07/07/2025		5,406		(142)			(142)		5,264				
100230127	BOCA RATON	FL		08/25/2025		5,262		(219)			(219)		5,043				
100206550	LOS ANGELES (NORTHRIODE)	CA		04/22/2025		5,634		(225)			(225)		5,409				
100236009	REDMOND	WA		11/26/2025		4,322		(59)			(59)		4,263				
100212221	RANCHO PALOS VERDES	CA		05/23/2025		5,091		(228)			(228)		4,863				
100179338	SCOTTSDALE	AZ		12/27/2024		5,181		(175)			(175)		5,006				
100247411	NEIPIORT BEACH	CA		10/24/2025		5,953		(242)			(242)		5,711				
100216129	SEASIDE	CA		06/17/2025		5,704		(124)			(124)		5,580				
100084004	LADERA RANCH	CA		06/27/2022		4,891		(90)			(90)		4,801				
100226627	BURBANK	CA		07/30/2025		5,016		(238)			(238)		4,778				
100205600	CHARLESTON	SC		05/09/2025		5,524		(186)			(186)		5,338				
100202566	LAGUNA NIGEL	CA		03/19/2025		4,341		(183)			(183)		4,158				
100168022	BROOKLYN	NY		09/27/2024		5,132		(246)			(246)		4,886				
100173437	NEBO	NC		10/29/2024		5,839		(108)			(108)		5,731				
100210458	STUDIO CITY	CA		05/12/2025		5,664		(132)			(132)		5,532				
100080918	PARKLAND	FL		03/15/2022		13,575		(99)			(99)		13,476				
100254780	SAN RAION	CA		11/14/2025		5,985		(212)			(212)		5,773				
100238087	SOLANA BEACH	CA		10/03/2025		2,654		(87)			(87)		2,567				
100143695	BRAENTON BEACH	FL		02/22/2024		5,431		(101)			(101)		5,330				
100172180	MANHATTAN BEACH	CA		10/17/2024		5,843		(272)			(272)		5,571				
100204059	MOPESVILLE	NC		03/28/2025		4,194		(197)			(197)		3,997				
100272021	LOS ANGELES	CA		01/08/2026		3,283		(133)			(133)		3,150				
100140500	LOS ANGELES	CA		01/19/2024		4,691		(121)			(121)		4,570				
100245976	MIAMI	FL		10/07/2025		3,989		(31)			(31)		3,958				
100144822	ENCINO	CA		03/07/2024		5,440		(212)			(212)		5,228				
100267287	CARLSBAD	CA		12/24/2025		5,912		(179)			(179)		5,733				
100133854	CHINO HILLS	CA		10/20/2023		7,005		(155)			(155)		6,850				
100228919	RANCHO SANTA FE	CA		08/10/2025		5,382		(255)			(255)		5,127				
100258095	LAKE ARROYOHEAD	CA		11/26/2025		5,809		(232)			(232)		5,577				
100078765	MONMOUTH BEACH	NJ		01/31/2022		12,546		(420)			(420)		12,126				
100235420	SANTA CRUZ	CA		08/29/2025		5,221		(229)			(229)		4,992				
100234740	MOUNT PLEASANT	SC		08/28/2025		5,489		(183)			(183)		5,306				
100171320	MANHATTAN BEACH	CA		10/16/2024		2,301		(51)			(51)		2,250				
100214869	EL SEGUNDO	CA		06/09/2025		5,752		(117)			(117)		5,635				
100218264	FAIRFAX STATION	VA		06/26/2025		5,224		(167)			(167)		5,057				
100218141	SAINT GEORGE	UT		07/22/2025		5,636		(82)			(82)		5,554				
100078438	DANVILLE	CA		01/21/2022		25,457		(807)			(807)		24,650				
100178403	PHILADELPHIA	PA		11/21/2024		4,939		(225)			(225)		4,714				
100175583	HOUSTON	TX		11/12/2024		10,658		(190)			(190)		10,668				
100120636	VILLA PARK	CA		08/21/2023		5,071		(138)			(138)		4,933				
100154061	GLENDALE	CA		06/06/2024		5,564		(84)			(84)		5,480				
100195639	SAN DIMAS	CA		02/24/2025		6,015		(157)			(157)		5,858				
4003050745	PATERSON	NJ		06/28/2024		5,907		(241)			(241)		5,666				
100080429	SACRAMENTO	CA		03/10/2022		14,326		(69)			(69)		14,257				
100261483	BRENTWOOD	TN		12/12/2025		3,783		(60)			(60)		3,723				
100080432	HUNTINGTON BEACH	CA		03/10/2022		9,949		(245)			(245)		9,104				
100128910	SOUTHAMPTON	NY		09/21/2023		5,791		(82)			(82)		5,709				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100136117	LOS ANGELES	CA		12/18/2023		4,386		(231)				(231)	4,155				
100272865	SEBASTOPOL	CA		01/12/2026		5,577		(121)				(121)	5,456				
100171289	BELVEDERE TIBURON	CA		10/16/2024		5,719		(86)				(86)	5,633				
100261647	BEVERLY HILLS	CA		12/12/2025		3,695		(160)				(160)	3,535				
100119817	DALLAS	TX		08/10/2023		5,512		(102)				(102)	5,410				
100133344	SCOTTSDALE	AZ		10/19/2023		48,853		(784)				(784)	48,069				
100230144	CHATSORTH AREA LOS ANGELES	CA		08/25/2025		5,179		(173)				(173)	5,006				
100228191	BEVERLY HILLS	CA		08/11/2025		5,392		(12)				(12)	5,380				
100204874	SCOTTSDALE	AZ		04/10/2025		5,140		(101)				(101)	5,039				
100147419	LOS ANGELES	CA		04/03/2024		5,246		(96)				(96)	5,150				
100138667	MANHATTAN BEACH	CA		02/02/2024		4,216		(125)				(125)	4,091				
100164972	COLD SPRING HARBOR	NY		08/28/2024		5,996		(210)				(210)	5,786				
100170047	RANCHO PALOS VERDES	CA		11/08/2024		6,232		(147)				(147)	6,085				
100082810	SANTA MONICA	CA		04/28/2022		9,630		(138)				(138)	9,492				
100177363	FOUNTAIN HILLS	AZ		01/16/2025		4,428		(88)				(88)	4,340				
100165047	LOS ANGELES	CA		06/28/2024		8,925		(203)				(203)	8,722				
100248859	KEY LARGO	FL		10/29/2025		4,751		(159)				(159)	4,592				
100220792	LAGUNA BEACH	CA		07/18/2025		5,645		(41)				(41)	5,604				
100215701	AUSTIN	TX		06/13/2025		4,290		(150)				(150)	4,140				
100220119	PALOS VERDES ESTATES	CA		08/25/2025		4,974		(190)				(190)	4,784				
19880	WEST SPRINGFIELD	MA		07/06/2011		21,102		(310)				(310)	20,792				
100206882	OCEANSIDE	CA		04/24/2025		5,519		(237)				(237)	5,282				
100219613	LOS ANGELES	CA		07/07/2025		5,822		(169)				(169)	5,653				
100101880	SOUTHWEST RANCHES	FL		04/06/2023		32,836		(256)				(256)	32,580				
100136581	WOODLAND HILLS	CA		11/22/2023		4,245		(103)				(103)	4,142				
100143697	BRACENTON BEACH	FL		02/22/2024		10,193		(187)				(187)	10,006				
100190788	LAGUNA NIGUEL	CA		01/27/2025		5,778		(44)				(44)	5,734				
100248826	NEWPORT BEACH	CA		10/29/2025		5,369		(116)				(116)	5,253				
100274108	LOS ANGELES	CA		01/27/2026		1,842		(41)				(41)	1,801				
3410000571	PHILADELPHIA	PA		10/17/2024		30,725							30,725				
100134381	SAN DIEGO	CA		10/27/2023		1,772		(25)				(25)	1,747				
100161404	SHERMAN OAKS	CA		07/26/2024		4,916		(117)				(117)	4,799				
100174006	PRINCETON	IN		10/31/2024		4,055		(80)				(80)	3,975				
100201628	INLET BEACH	FL		03/13/2025		854,608		(44,027)				(44,027)	810,581				
100074487	LA CANADA FLINTRIDGE	CA		12/14/2021		12,122		(4)				(4)	12,118				
100172633	HAVEN	ID		10/24/2024		6,327		(78)				(78)	6,249				
100255089	FREMONT	CA		11/20/2025		5,282		(178)				(178)	5,104				
100137382	RANCHO PALOS VERDES	CA		12/05/2023		4,961		(17)				(17)	4,944				
100080780	LOS ANGELES	CA		03/15/2022		9,939		(66)				(66)	9,873				
18386	CARLSBAD	CA		11/10/2010		62,933		(296)				(296)	62,637				
100063517	SAN FRANCISCO	CA		06/06/2022		23,255		(456)				(456)	22,799				
100071472	ISLE OF PALMS	SC		10/26/2021		614		(14)				(14)	600				
100120278	DAWVILLE	CA		08/18/2023		7,598		(177)				(177)	7,421				
100173435	MOCK INNEY	TX		10/29/2024		5,155		(118)				(118)	5,037				
100128891	BROOKLYN	NY		09/21/2023		5,293		(19)				(19)	5,274				
100178364	DENVER	CO		11/20/2024		5,630		(183)				(183)	5,447				
403050753	PHILADELPHIA	PA		05/22/2025		5,747		(110)				(110)	5,637				
100079450	PLEASANTON	CA		03/17/2022		9,939		(200)				(200)	9,739				
100129270	SCOTTSDALE	AZ		09/25/2023		14,496		(316)				(316)	14,180				
100157588	SANTA CRUZ	CA		06/28/2024		4,918		(44)				(44)	4,874				
100277623	ALAMEDA	CA		02/17/2026		1,618		(58)				(58)	1,560				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10027697	EXCELSIOR	MI		01/28/2026		1,763		(41)					1,722		1,722		
10027397	LOS ANGELES	CA		01/28/2026		1,803		(38)					1,765		1,765		
10026767	MENLO PARK	CA		12/24/2025		3,485		(115)					3,370		3,370		
100272016	FORT LAUDERDALE	FL		01/08/2026		3,724		(71)					3,653		3,653		
100204744	EDWARDS	CO		04/10/2025		5,348		(95)					5,253		5,253		
100294682	GRANITE BAY	CA		11/12/2025		5,213		(228)					4,985		4,985		
100245051	NORTH HOLLYWOOD	CA		09/30/2025		6,402		(230)					6,172		6,172		
100276544	HUNTINGTON BEACH	CA		01/28/2026		80		(3)					77		77		
100255037	PINECREST	FL		11/19/2025		5,173		(158)					5,015		5,015		
100254137	HEADSBURG	CA		12/12/2025		6,311		(987)					5,324		5,324		
100229330	LOS ANGELES	CA		06/14/2025		4,590		(217)					4,373		4,373		
100238266	LOS ANGELES	CA		09/19/2025		4,715		(112)					4,603		4,603		
100221914	LOS ANGELES	CA		07/29/2025		4,818		(224)					4,594		4,594		
100229318	HACIENDA HEIGHTS	CA		06/14/2025		4,797		(202)					4,595		4,595		
100220030	ISLE OF PALMS	SC		07/30/2025		6,688		(310)					6,288		6,288		
100212183	LOS ANGELES	FL		07/22/2025		4,942		(118)					4,824		4,824		
100221993	LOS ANGELES	CA		12/19/2025		5,160		(216)					4,944		4,944		
100265447	BRENTWOOD	TN		12/17/2025		7,369		(235)					7,134		7,134		
100264680	OLIVER CITY	CA		09/12/2025		5,205		(132)					5,073		5,073		
100218134	FORT LAUDERDALE	FL		07/22/2025		5,271		(84)					5,187		5,187		
100245192	LA CANADA FLINTRIDGE	CA		10/07/2025		3,591		(84)					3,507		3,507		
100226863	CHARLESTON	SC		07/30/2025		4,716		(93)					4,623		4,623		
100209855	OAK PARK	CA		06/11/2025		4,629		(208)					4,421		4,421		
100209473	NEW BOSTON	MI		05/01/2025		4,175		(133)					4,042		4,042		
100205688	BOCA RATON	FL		05/09/2025		4,781		(130)					4,651		4,651		
100226046	LEXINGTON	KY		07/30/2025		4,603		(160)					4,443		4,443		
100209480	BROOKLYN	NY		05/01/2025		4,202		(31)					4,171		4,171		
100212518	OPAL GARLES	FL		05/29/2025		4,829		(66)					4,763		4,763		
100219107	LOS ANGELES	CA		06/27/2025		5,270		(147)					5,123		5,123		
100187177	EL CAJON	CA		11/28/2023		4,457		(77)					4,380		4,380		
100248833	BLUE RIVER	CO		10/29/2025		8,470		(232)					8,238		8,238		
100245882	MORRISVILLE	NC		10/07/2025		3,386		(56)					3,310		3,310		
100213828	WESTON	FL		05/29/2025		5,169		(85)					5,084		5,084		
100264073	COLLEGE GROVE	TN		12/17/2025		5,307		(246)					5,061		5,061		
100201978	LOS ANGELES	CA		09/12/2025		5,328		(145)					5,183		5,183		
100173396	BARRINGTON	IL		10/29/2024		2,688		(87)					2,601		2,601		
100218278	WHITEFISH	MT		06/26/2025		5,363		(56)					5,307		5,307		
100179341	SIMPSONVILLE	SC		12/27/2024		4,391		(135)					4,256		4,256		
100202607	VENICE	CA		03/21/2024		5,445		(108)					5,337		5,337		
100248940	JAMESTOWN	RI		10/29/2025		5,216		(95)					5,121		5,121		
100186121	LOVE TREE	CO		07/31/2025		5,360		(117)					5,243		5,243		
100248811	MARCO ISLAND	FL		10/29/2025		4,372		(132)					4,240		4,240		
100246049	WINTER PARK	FL		10/08/2025		7,484		(126)					7,358		7,358		
100171192	SPRING HILL	TN		11/22/2024		4,993		(139)					4,854		4,854		
100271996	GLENDALE	CA		01/08/2026		2,408		(105)					2,303		2,303		
100181699	LOS ANGELES	CA		12/11/2024		5,081		(137)					4,944		4,944		
100153678	OAKLAND	CA		05/31/2024		3,086		(109)					2,977		2,977		
100162082	GLENDALE	CA		07/31/2024		4,352		(155)					4,197		4,197		
100219542	CAPE MAY	NJ		07/07/2025		5,840		(126)					5,714		5,714		
100166367	SANTA CRUZ	CA		10/24/2024		5,238		(146)					5,092		5,092		
100180470	SAN JUAN CAPISTRANO	CA		11/26/2024		5,473		(44)					5,429		5,429		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100267308	MAPLETON	UT		12/24/2025		25,943		(1,228)			(1,228)		24,715	24,715			
100118899	PASADENA	CA		07/25/2023		2,948		(60)			(60)		2,888	2,888			
100166292	HALE IWA	HI		10/23/2024		5,448		(235)			(235)		5,213	5,213			
100228075	SANDY	UT		06/07/2025		4,919		(134)			(134)		4,785	4,785			
100159887	WESTON	FL		08/16/2024		4,475		(147)			(147)		4,328	4,328			
100194957	BOCA RATON	FL		12/19/2024		5,444		(108)			(108)		5,336	5,336			
100211960	IRVINE	CA		05/22/2025		4,740		(89)			(89)		4,651	4,651			
100163805	HALLANDALE BEACH	FL		08/15/2024		6,466		(333)			(333)		6,133	6,133			
100201909	BOCA RATON	FL		03/18/2025		5,071		(138)			(138)		4,933	4,933			
100078002	STUDIO CITY	CA		02/18/2022		10,652		(265)			(265)		10,387	10,387			
100245075	SANTA ROSA	CA		10/03/2025		5,438		(210)			(210)		5,228	5,228			
100171127	FREMONT	CA		11/22/2024		5,990		(26)			(26)		5,964	5,964			
100174631	OLD WESTBURY	NY		10/31/2024		5,787		(116)			(116)		5,671	5,671			
100216018	BURLINGAME	CA		07/11/2025		14,594		(319)			(319)		14,275	14,275			
100142851	DOVER	ID		02/09/2024		4,120		(135)			(135)		3,985	3,985			
100159575	ENCINO	CA		07/15/2024		5,128		(145)			(145)		4,981	4,981			
100165011	LAGUNA HILLS	CA		08/28/2024		6,001		(152)			(152)		5,849	5,849			
100210447	OLD TAPPAN	NJ		05/12/2025		4,505		(118)			(118)		4,387	4,387			
100159685	ARROYO GRANDE	CA		08/23/2024		7,803		(224)			(224)		7,579	7,579			
100202409	LOS ANGELES	CA		03/19/2025		7,409		(64)			(64)		7,345	7,345			
100216055	JUPITER	FL		06/17/2025		4,783		(147)			(147)		4,636	4,636			
100146395	MALIBU	CA		03/20/2024		4,989		(219)			(219)		4,770	4,770			
100153790	ENCINITAS	CA		07/10/2024		5,220		(60)			(60)		5,160	5,160			
100133804	CALABASAS	CA		11/29/2023		4,385		(49)			(49)		4,336	4,336			
100177290	LAGUNA BEACH	CA		01/16/2025		5,324		(152)			(152)		5,172	5,172			
100235687	GLENDALE	CA		09/02/2025		4,887		(157)			(157)		4,730	4,730			
100165912	DUX KEY	FL		09/06/2024		5,351		(133)			(133)		5,218	5,218			
100243310	IRVINE	CA		09/26/2025		3,924		(165)			(165)		3,759	3,759			
100247624	PARKER	CO		10/29/2025		5,448		(184)			(184)		5,264	5,264			
4010054741	MASTIC BEACH	NY		07/27/2023		3,287		(124)			(124)		3,163	3,163			
100128434	NAPLES	FL		09/15/2023		5,152		(81)			(81)		5,071	5,071			
100165696	MISSION VIEJO	CA		08/29/2024		7,671		(249)			(249)		7,422	7,422			
4010054420	SHIRLEY	NY		07/27/2023		3,288		(124)			(124)		3,164	3,164			
100221823	NEW CANAAN	CT		07/29/2025		4,573		(179)			(179)		4,394	4,394			
100154121	LAS VEGAS	NV		07/11/2024		13,253		(517)			(517)		12,736	12,736			
100264874	HAYWARD	CA		12/17/2025		2,829		(114)			(114)		2,715	2,715			
100167793	RESEDA	CA		09/19/2024		4,096		(149)			(149)		3,947	3,947			
100214619	LAS VEGAS	NV		06/09/2025		5,241		(79)			(79)		5,162	5,162			
100209717	SAN FRANCISCO	CA		05/05/2025		5,560		(42)			(42)		5,518	5,518			
100274652	DIABLO	CA		01/26/2026		1,755		(63)			(63)		1,692	1,692			
100256443	MIC LEAN	VA		11/25/2025		4,702		(223)			(223)		4,479	4,479			
4010050366	PATCOBLE	NY		04/26/2023		3,123		(115)			(115)		3,008	3,008			
4010050363	UNIONDALE	NY		04/26/2023		3,123		(115)			(115)		3,008	3,008			
100201006	BROOKLYN	NY		03/12/2025		4,752		(218)			(218)		4,534	4,534			
100238762	POWAY	CA		09/22/2025		5,020		(140)			(140)		4,880	4,880			
100248961	CHARLOTTE	NC		10/29/2025		5,267		(145)			(145)		5,122	5,122			
100109656	LOS GATOS	CA		06/14/2023		4,176		(115)			(115)		4,061	4,061			
4010056172	MASTIC BEACH	NY		07/27/2023		4,651		(182)			(182)		4,469	4,469			
100230088	DENVER	CO		08/26/2025		4,896		(108)			(108)		4,788	4,788			
100133875	ARLINGTON	VA		10/24/2023		2,294		(23)			(23)		2,271	2,271			
100109721	INCLINE VILLAGE	NV		06/16/2023		6,480		(216)			(216)		6,264	6,264			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10025404	WASHINGTON	DC		11/14/2025		7,035		(280)			(280)		6,755	6,755			
100108277	EATONTON	GA		05/24/2023		5,107		(2)			(2)		5,105	5,105			
100218462	PALM DESERT	CA		06/27/2025		4,881		(149)			(149)		4,732	4,732			
100177743	SANTA MARIA	CA		01/16/2025		3,356		(157)			(157)		3,199	3,199			
100243394	SIERRA MADRE	CA		09/28/2025		19,187		(719)			(719)		18,468	18,468			
100092234	GLENDORA	CA		04/14/2022		9,291		(170)			(170)		9,121	9,121			
100204902	ENGLEWOOD	CO		04/10/2025		4,633		(150)			(150)		4,483	4,483			
100193657	DEL MAR	CA		02/10/2025		4,996		(108)			(108)		4,888	4,888			
100166441	SCOTTSDALE	AZ		10/31/2024		6,650		(254)			(254)		6,396	6,396			
100168675	BAY HARBOR ISLANDS	FL		09/25/2024		4,988		(167)			(167)		4,821	4,821			
100228784	FRANKLIN	WI		06/12/2025		5,015		(95)			(95)		4,920	4,920			
100163438	SCOTTSDALE	AZ		09/27/2024		5,359		(100)			(100)		5,259	5,259			
100267562	TAMPA	FL		12/24/2025		2,688		(130)			(130)		2,738	2,738			
100186249	DANA POINT	CA		12/27/2024		4,432		(173)			(173)		4,259	4,259			
100175658	LAKE FOREST	CA		11/12/2024		6,201		(76)			(76)		6,125	6,125			
100293297	COTO DE CAZA	CA		12/05/2025		4,923		(145)			(145)		4,778	4,778			
100196572	SAN DIEGO	CA		11/22/2023		9,664		(155)			(155)		9,509	9,509			
100080938	PALM DESERT	CA		04/01/2022		2,484		(115)			(115)		2,369	2,369			
100186219	ENGLEWOOD	CO		12/27/2024		5,081		(115)			(115)		4,966	4,966			
100141804	DULUTH	GA		01/30/2024		3,764		(58)			(58)		3,706	3,706			
100255034	DESTIN	FL		11/19/2025		5,103		(35)			(35)		5,068	5,068			
100120207	WHITESTONE	NY		06/18/2023		4,264		(88)			(88)		4,176	4,176			
100084479	TRACY	CA		09/02/2022		6,516		(73)			(73)		6,243	6,243			
100135178	BROOKLYN	NY		11/07/2023		4,570		(59)			(59)		4,511	4,511			
100168788	MARGATE CITY	NJ		09/26/2024		4,195		(49)			(49)		4,146	4,146			
4010054738	MASTIC BEACH	NY		07/27/2023		3,226		(121)			(121)		3,105	3,105			
100170071	NASHVILLE	TN		11/08/2024		5,037		(168)			(168)		4,869	4,869			
100219755	MIAMI	FL		07/08/2025		5,066		(110)			(110)		4,956	4,956			
100266752	LAVERN	AZ		12/22/2025		3,441		(44)			(44)		3,397	3,397			
100265428	PORTER RANCH	CA		12/19/2025		4,279		(187)			(187)		4,092	4,092			
100265511	RANCHO PALOS VERDES	CA		12/19/2025		4,575		(165)			(165)		4,410	4,410			
100135920	ATLANTIC HIGHLANDS	NJ		11/13/2023		3,127		(26)			(26)		3,101	3,101			
100166556	NASHVILLE	TN		10/24/2024		4,772		(149)			(149)		4,623	4,623			
100272688	MIAMI	FL		01/09/2026		1,737		(50)			(50)		1,687	1,687			
100228008	PASADENA	CA		08/06/2025		4,286		(190)			(190)		4,096	4,096			
100214087	LAGUNA HILLS	CA		05/30/2025		3,398		(45)			(45)		3,353	3,353			
100136163	HOUSTON	TX		12/18/2023		4,383		(100)			(100)		4,283	4,283			
100247453	BOISE	ID		11/26/2025		3,460		(76)			(76)		3,384	3,384			
100245828	LOS ANGELES	CA		11/06/2025		4,301		(99)			(99)		4,202	4,202			
100245777	CARLSBAD	CA		10/29/2025		7,587		(184)			(184)		7,403	7,403			
100235775	LAKE OSIEGO	OR		09/22/2025		4,970		(66)			(66)		4,904	4,904			
100168655	LOS ANGELES	CA		09/25/2024		5,485		(179)			(179)		5,306	5,306			
100219579	FORT LAUDERDALE	FL		07/07/2025		4,363		(131)			(131)		4,232	4,232			
100159828	KEY BISCAYNE	FL		07/17/2024		4,869		(87)			(87)		4,782	4,782			
100274112	SANTA BARBARA	CA		01/27/2026		5,301		(72)			(72)		5,229	5,229			
100267238	LAGUNA RANCH	CA		12/24/2025		3,387		(106)			(106)		3,281	3,281			
4010050365	PATCHOGUE	NY		04/26/2023		3,048		(112)			(112)		2,936	2,936			
100088949	WINTER GARDEN	FL		11/15/2022		3,232		(38)			(38)		3,194	3,194			
100204054	LOS ANGELES	CA		03/28/2025		4,807		(194)			(194)		4,613	4,613			
100171104	BOCA RATON	FL		11/22/2024		5,180		(111)			(111)		5,069	5,069			
100130401	GALLATIN	TN		09/28/2023		15,918		(284)			(284)		15,634	15,634			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100255062	BROOKLYN	NY		11/19/2025		4,761		(148)					4,613		4,613		
100273218	TEBICOLA	CA		01/16/2026		17,059		(652)			(652)		16,407		16,407		
100261651	LOS ANGELES	CA		12/12/2025		5,188		(225)			(225)		4,963		4,963		
100274106	HOLDEN BEACH	NC		01/27/2026		1,699		(35)			(35)		1,664		1,664		
100156002	BRADENTON	FL		06/18/2024		4,116		(130)			(130)		3,986		3,986		
100177366	COHASSET	MA		01/16/2025		96,759		(1,080)			(1,080)		95,679		95,679		
100238102	SHORT HILLS	NJ		09/15/2025		4,622		(67)			(67)		4,555		4,555		
100246368	LAIE	HI		10/10/2025		4,549		(185)			(185)		4,364		4,364		
100147453	TAMPA	FL		04/03/2024		4,915		(30)			(30)		4,885		4,885		
100204068	LOS ANGELES	CA		03/28/2025		5,074		(164)			(164)		4,910		4,910		
100160940	VALLEY GLEN	CA		07/24/2024		4,982		(88)			(88)		4,894		4,894		
100214693	COSTA MESA	CA		06/11/2025		4,684		(192)			(192)		4,492		4,492		
100099894	DALLAS	TX		03/28/2023		4,672		(138)			(138)		4,534		4,534		
100204853	QUEEN CREEK	AZ		04/09/2025		3,730		(175)			(175)		3,555		3,555		
4010067317	MASTIC BEACH	NY		02/29/2024		5,460		(37)			(37)		5,423		5,423		
3340086501	MONROE	NY		06/05/2025		1,606,666							1,606,666		1,606,666		
100055950	ENCINO	CA		07/27/2021		18							18		18		
100246088	TUCSON	AZ		10/08/2025		6,436		(141)			(141)		6,295		6,295		
100149869	ROLLING HILLS ESTATES	CA		06/07/2024		168		(4)			(4)		164		164		
100218488	PHOENIX	AZ		06/27/2025		12,109		(355)			(355)		11,754		11,754		
100264674	VENTURA	CA		12/17/2025		4,488		(198)			(198)		4,290		4,290		
100181317	CARDIFF BY THE SEA	CA		12/06/2024		5,202		(73)			(73)		5,129		5,129		
100061821	LOS ANGELES	CA		03/30/2022		1,285		(2)			(2)		1,283		1,283		
4010054314	MASTIC BEACH	NY		06/20/2023		3,032		(120)			(120)		2,912		2,912		
100236987	SIMI VALLEY	CA		09/12/2025		4,647		(49)			(49)		4,598		4,598		
100212654	KAMELEA	HI		06/27/2025		5,001		(43)			(43)		4,958		4,958		
100218175	STONE MOUNTAIN	GA		07/22/2025		4,480		(150)			(150)		4,330		4,330		
100258248	CHATSWORTH	CA		12/02/2025		5,206		(84)			(84)		5,122		5,122		
100060811	LAGUNA HILLS	CA		03/15/2022		8,471		(142)			(142)		8,329		8,329		
100205148	BRECKENRIDGE	CO		06/01/2025		5,636		(140)			(140)		5,496		5,496		
100219443	DANA POINT	CA		07/07/2025		6,315		(58)			(58)		6,257		6,257		
100274128	WASHINGTON	DC		01/27/2026		1,638		(45)			(45)		1,593		1,593		
100246455	CLE ELUM	IA		10/10/2025		4,987		(21)			(21)		4,966		4,966		
100234735	YORBA LINDA	CA		06/28/2025		4,633		(208)			(208)		4,425		4,425		
100101863	CHULA VISTA	CA		04/06/2023		3,318		335			335		3,653		3,653		
100178493	BEVERLY HILLS	CA		11/21/2024		4,557		(165)			(165)		4,392		4,392		
100141636	PUERTO VALLARTA	MEX		02/01/2024		5,532							5,532		5,532		
100219833	NEIROPOT BEACH	CA		07/07/2025		5,814		(58)			(58)		5,756		5,756		
100261724	LIVINGSTON	NJ		12/12/2025		3,537		(45)			(45)		3,492		3,492		
100236325	FORT LAUDERDALE	FL		09/10/2025		5,249		(53)			(53)		5,196		5,196		
100245194	ALEXANDRIA	VA		10/07/2025		5,268		(72)			(72)		5,196		5,196		
100165748	SAN JOSE	CA		08/29/2024		4,295		(28)			(28)		4,267		4,267		
100077510	MALIBU	CA		12/23/2021		12,955		(623)			(623)		12,332		12,332		
100274039	FRANKLIN LAKES	NJ		07/26/2026		1,680		(67)			(67)		1,613		1,613		
100080340	NEW YORK	NY		02/24/2022		9,953		(261)			(261)		9,692		9,692		
100204868	WOODLAND HILLS	CA		04/09/2025		5,002		(171)			(171)		4,831		4,831		
100246058	PENACOLA	FL		10/08/2025		5,053		(111)			(111)		4,942		4,942		
100083455	SANTA MONICA	CA		06/02/2022		7,995		(52)			(52)		7,943		7,943		
100189657	SCOTTSDALE	AZ		01/17/2025		6,337		(152)			(152)		6,185		6,185		
100115519	GRANITE BAY	CA		07/17/2023		3,940		(81)			(81)		3,759		3,759		
100238127	LAGUNA RANCH	CA		09/15/2025		704		(28)			(28)		676		676		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090413	LA QUINTA	CA		12/28/2022		17,933		(235)				(235)	17,698	17,698			
100261712	CARLSBAD	CA		12/12/2025		4,684		(57)			(57)		4,627	4,627			
100247140	NORTH RIDGE	CA		11/14/2025		5,187		(121)			(121)		5,066	5,066			
100185744	HENDERSON	NV		12/23/2024		4,679		(178)			(178)		4,501	4,501			
100157606	WINNEWOOD	PA		06/28/2024		4,534		(64)			(64)		4,470	4,470			
100207322	NAPA	CA		04/29/2025		4,943		(123)			(123)		4,820	4,820			
100164049	SANTA CRUZ	CA		06/21/2024		4,795		(32)			(32)		4,763	4,763			
100080836	TOPANGA	CA		03/10/2022		10,243		(24)			(24)		10,219	10,219			
100280045	CARLSBAD	CA		11/26/2025		4,895		(193)			(193)		4,702	4,702			
100153882	WEST COVINA	CA		06/05/2024		4,870		(78)			(78)		4,792	4,792			
4010050367	MISTIC BEACH	NY		04/26/2023		2,972		(109)			(109)		2,863	2,863			
100139141	MIAMI LAKES	FL		12/28/2023		3,343		(78)			(78)		3,265	3,265			
100148648	LOS ANGELES	CA		05/15/2024		4,827		(6)			(6)		4,821	4,821			
100072019	ENCINITAS	CA		11/19/2021		10,407		(523)			(523)		9,884	9,884			
100150211	LOS ANGELES	CA		04/30/2024		4,848		(107)			(107)		4,741	4,741			
100135148	MARINA DEL REY	CA		12/15/2023		2,844		(7)			(7)		2,837	2,837			
100188789	LOS ANGELES	CA		09/26/2024		5,710		(230)			(230)		5,480	5,480			
100220032	CARLSBAD	CA		07/30/2025		4,121		(195)			(195)		3,926	3,926			
100265616	CANGA PARK	CA		12/19/2025		4,982		(174)			(174)		4,808	4,808			
100219866	SANTA CRUZ	CA		07/07/2025		4,773		(150)			(150)		4,623	4,623			
100137889	FLOJER MOUND	TX		12/08/2023		4,029		(58)			(58)		3,971	3,971			
100246840	POIMANO BEACH	FL		10/16/2025		4,604		(169)			(169)		4,435	4,435			
100173965	WELLINGTON	FL		07/20/2023		3,701		(31)			(31)		3,670	3,670			
100173501	GREAT NECK	NY		10/29/2024		5,235		(146)			(146)		5,089	5,089			
100273940	FRANKLIN	WI		01/23/2026		1,449		(40)			(40)		1,409	1,409			
100274012	MIAMI	FL		01/26/2026		15,083		(550)			(550)		14,533	14,533			
100172883	NEWPORT BEACH	CA		10/25/2024		5,344		(78)			(78)		5,266	5,266			
100110717	ENCINO	CA		08/11/2023		4,879		(81)			(81)		4,798	4,798			
100261636	FOUNTAIN VALLEY	CA		12/12/2025		2,823		(100)			(100)		2,723	2,723			
100237023	LOS ANGELES	CA		09/12/2025		4,362		(187)			(187)		4,175	4,175			
100128873	HENDERSON	NV		09/21/2023		3,980		(118)			(118)		3,862	3,862			
100254075	LAGUNA BEACH	CA		11/12/2025		316		(12)			(12)		304	304			
100176038	DELRAY BEACH	FL		01/12/2022		11,023		(28)			(28)		10,995	10,995			
100166883	BOW	VA		09/25/2024		5,330		(104)			(104)		5,226	5,226			
100230034	MIAMI	FL		08/25/2025		4,063		(138)			(138)		3,925	3,925			
100265512	TOLUCA LAKE	CA		12/19/2025		5,118		(102)			(102)		5,016	5,016			
100272037	SHERMAN OAKS	CA		01/08/2026		3,210		(104)			(104)		3,106	3,106			
100197606	GREAT FALLS	VA		02/26/2025		24,251		(904)			(904)		23,347	23,347			
100226337	GULF SHORES	AL		07/30/2025		530,298		(20,221)			(20,221)		510,077	510,077			
100181512	TUCCSON	AZ		12/06/2024		5,145		(151)			(151)		4,994	4,994			
100210512	FULLERTON	CA		05/15/2025		4,457		(151)			(151)		4,306	4,306			
100188620	QUEEN CREEK	AZ		02/10/2025		4,178		(122)			(122)		4,056	4,056			
100038597	DUBLIN	CA		09/27/2019		(15,181)		12			12	(5)	(15,174)	(7,438)	(419)	8,135	7,716
403052556	ORLANDO	FL		11/04/2024		5,498		(99)			(99)		5,399	5,399			
100238157	SANTA CRUZ	CA		09/15/2025		4,232		(154)			(154)		4,078	4,078			
100102789	PALO ALTO	CA		06/22/2023		6,548		(122)			(122)		6,426	6,426			
100246983	SAN CLEMENTE	CA		10/17/2025		4,713		(165)			(165)		4,548	4,548			
100195005	GLENDORA	CA		12/19/2024		44,364		(284)			(284)		44,080	44,080			
403049060	WASHINGTON COURT HOU	OH		06/28/2024		5,024		(156)			(156)		4,868	4,868			
100220311	FULLERTON	CA		07/18/2025		4,768		(129)			(129)		4,639	4,639			
100156693	LOS ANGELES	CA		06/26/2024		4,852		(56)			(56)		4,796	4,796			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	State	Loan Type					Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8							9
								Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)		Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100195523	SANTA CLARITA (VALENCIA AREA)	CA		03/27/2025			11,453		(399)			(399)		11,054	11,054			
100163279	HOUSTON	TX		09/27/2024			7,542		(173)			(173)		7,369	7,369			
100185787	COLUMBUS	OH		12/26/2024			4,700		(179)			(179)		4,521	4,521			
100176787	COCONUT CREEK	FL		11/15/2024			4,264		(201)			(201)		4,063	4,063			
100206094	MAPLETON	UT		04/16/2025			5,094		(109)			(109)		4,985	4,985			
100089412	PLAYA DEL REY	CA		11/18/2022			5,246		(111)			(111)		5,135	5,135			
100273216	SAN DIEGO	CA		01/16/2026			2,930		(65)			(65)		2,865	2,865			
4010046310	RIVERHEAD	NY		02/02/2023			3,076		(116)			(116)		2,960	2,960			
100086995	COTO DE CAZA	CA		11/04/2022			9,701		(3)			(3)		9,698	9,698			
100165272	VALAJUT CREEK	CA		01/24/2025			5,521		(142)			(142)		5,379	5,379			
100161409	LAKEWOOD RANCH	FL		07/26/2024			4,297		(139)			(139)		4,158	4,158			
100207165	GLENDALE	CA		04/28/2025			5,642		(118)			(118)		5,524	5,524			
100175584	MILTON	GA		11/12/2024			7,063		(89)			(89)		6,974	6,974			
100212626	MONTEBELLO	CA		05/29/2025			4,494		(148)			(148)		4,346	4,346			
100135194	NORTHRIDE	CA		11/07/2023			3,241		(20)			(20)		3,221	3,221			
100159610	HUNTINGTON BEACH	CA		07/15/2024			4,808		(6)			(6)		4,802	4,802			
100174503	PECOSIA	AZ		10/31/2024			4,465		(135)			(135)		4,330	4,330			
4010046328	RIVERHEAD	NY		02/02/2023			3,066		(112)			(112)		2,954	2,954			
100246479	LA CANADA FLINTRIDGE	CA		10/10/2025			5,710		(128)			(128)		5,582	5,582			
100156035	EDINA	MINN		06/18/2024			4,554		(87)			(87)		4,467	4,467			
100272835	IRVINE	CA		01/13/2026			3,569		(42)			(42)		3,527	3,527			
100083048	COTO DE CAZA	CA		05/11/2022			19,646		(406)			(406)		19,240	19,240			
100238081	SAN RAMON	CA		10/03/2025			4,582		(157)			(157)		4,425	4,425			
100261662	FEDWOOD CITY	CA		12/12/2025			3,225		(140)			(140)		3,085	3,085			
100277056	LAFAYETTE	CA		02/06/2026			1,585		(57)			(57)		1,528	1,528			
100273237	BENO	OR		01/16/2026			12,492		(505)			(505)		11,987	11,987			
100272707	DELAIR BEACH	FL		01/09/2026			1,501		(25)			(25)		1,476	1,476			
100219827	DETHAM	GA		07/07/2025			5,270		(32)			(32)		5,238	5,238			
100266725	MIAMI	FL		12/22/2025			3,305		(42)			(42)		3,263	3,263			
100209905	SNOWBUSH	GA		06/11/2025			3,775		(84)			(84)		3,691	3,691			
100118748	PARADISE VALLEY	AZ		07/25/2023			5,354		(94)			(94)		5,260	5,260			
100175774	CALABASAS	CA		11/12/2024			5,665		(115)			(115)		5,550	5,550			
100245947	PARK CITY	UT		11/06/2025			4,799		(123)			(123)		4,676	4,676			
100087013	FORT LAUDERDALE	FL		11/04/2022			5,263		(30)			(30)		5,233	5,233			
100243157	BURBANK	CA		09/26/2025			5,907		(200)			(200)		5,707	5,707			
100265044	MIAMI	FL		12/17/2025			6,511		(70)			(70)		6,441	6,441			
100206914	MILLBRAE	CA		04/24/2025			4,983		(101)			(101)		4,882	4,882			
100274114	NEIROP BEACH	CA		01/27/2026			1,733		(21)			(21)		1,712	1,712			
100209727	SAN ANGELO	CA		05/05/2025			10,125		(295)			(295)		9,830	9,830			
100118831	PLEASANT VIEW	UT		08/30/2023			4,654		(9)			(9)		4,645	4,645			
100086203	HUNTINGTON BEACH	CA		10/13/2022			5,761		(188)			(188)		5,573	5,573			
100086172	FOUNTAIN HILLS	AZ		10/07/2022			4,866		(96)			(96)		4,768	4,768			
100273370	LOS ANGELES	CA		01/21/2026			1,519		(56)			(56)		1,463	1,463			
100201461	IRVINE	CA		03/12/2025			4,737		(72)			(72)		4,665	4,665			
100207565	SAN DIEGO	CA		04/28/2025			5,284		(127)			(127)		5,157	5,157			
100191927	BROOKLYN	NY		01/30/2025			4,396		(206)			(206)		4,190	4,190			
100218294	WARRENTON	VA		06/26/2025			3,435		(130)			(130)		3,305	3,305			
100143508	VAN NUYS	CA		02/22/2024			2,770		(83)			(83)		2,687	2,687			
100265504	VENICE	CA		12/19/2025			4,270		(170)			(170)		4,100	4,100			
100155281	HAIRPSTEAD	NC		07/19/2024			4,641		(41)			(41)		4,600	4,600			
100165260	DEL MAR	CA		01/24/2025			4,855		(109)			(109)		4,746	4,746			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023829	HERIOSA BEACH	CA			12/02/2025		2,075		(99)				(99)	1,976	1,976			
10021902	LINCOLN	NE			07/07/2025		4,946		(87)				(87)	4,859	4,859			
100189423	NEW WASHOE CITY	NV			01/14/2025		4,929		(155)				(155)	4,774	4,774			
100246965	YORBA LINDA	CA			10/21/2025		4,363		(147)				(147)	4,216	4,216			
100203088	OAKLAND	CA			04/25/2025		3,639		(120)				(120)	3,519	3,519			
100238719	VALENCIA	CA			09/22/2025		4,339		(175)				(175)	4,164	4,164			
100186075	MARIETTA	GA			01/31/2025		7,650		(290)				(290)	7,360	7,360			
100156181	NAPA	CA			06/20/2024		4,454		(119)				(119)	4,335	4,335			
100195631	JUPITER	FL			02/24/2025		19,312		(547)				(547)	18,765	18,765			
100149876	WESTLAKE VILLAGE	CA			04/29/2024		4,878		(46)				(46)	4,832	4,832			
100201468	CARLSBAD	CA			03/12/2025		4,763		(139)				(139)	4,624	4,624			
100237037	SANTA ANA	CA			09/12/2025		4,603		(125)				(125)	4,478	4,478			
100199223	SAINT JOHNS	FL			04/09/2025		61,281		(2,151)				(2,151)	59,130	59,130			
100207295	SCOTTSDALE	AZ			04/28/2025		4,060		(122)				(122)	3,938	3,938			
100080637	SAN DIEGO	CA			03/30/2022		9,008		(59)				(59)	8,950	8,950			
100202403	AUSTIN	TX			03/19/2025		4,368		(45)				(45)	4,323	4,323			
100274108	SAN FRANCISCO	CA			01/27/2026		3,324		(42)				(42)	3,282	3,282			
100178463	FREDERICKSBURG	VA			11/21/2024		4,882		(145)				(145)	4,737	4,737			
100220113	SAN DIEGO	CA			06/25/2025		4,334		(196)				(196)	4,138	4,138			
4010046507	RIVERHEAD	NY			02/02/2023		2,898		(107)				(107)	2,791	2,791			
100083491	MIAMI BEACH	FL			06/06/2022		16,417		(263)				(263)	16,154	16,154			
18750	HOUSTON	TX			04/18/2008		124,873		(273)				(273)	124,600	124,600			
100221275	EL CAJON	CA			07/22/2025		4,489		(120)				(120)	4,369	4,369			
100103597	VIENNA	VA			05/08/2023		5,362		(18)				(18)	5,344	5,344			
100110046	OAK BROOK	IL			06/23/2023		4,342		(143)				(143)	4,199	4,199			
100247481	SAN MATEO	CA			11/26/2025		4,736		(164)				(164)	4,572	4,572			
100272879	WYVNE	NJ			01/12/2026		2,723		(70)				(70)	2,653	2,653			
100277412	GRABY	OH			02/12/2026		1,545		(49)				(49)	1,496	1,496			
100274110	DANDRIDGE	TN			01/27/2026		1,571		(30)				(30)	1,541	1,541			
100118842	JAMUL	CA			06/30/2023		6,567		(43)				(43)	6,524	6,524			
100088949	MALIBU	CA			11/15/2022		4,769		(13)				(13)	4,756	4,756			
100247519	GLENDALE	CA			10/28/2025		4,244		(152)				(152)	4,092	4,092			
100219474	LOS ALTOS HILLS	CA			07/07/2025		4,673		(109)				(109)	4,564	4,564			
100238210	LOS ANGELES (TARZANA A	CA			09/18/2025		4,539		(100)				(100)	4,439	4,439			
100211642	SAN JOSE	CA			05/16/2025		4,996		(131)				(131)	4,865	4,865			
100211544	COSTA MESA	CA			06/05/2025		3,822		(135)				(135)	3,687	3,687			
100229093	SHERMAN OAKS AREA LOS ANGEL	CA			06/20/2025		4,393		(148)				(148)	4,245	4,245			
100220103	LAKE ARROHEAD	CA			06/06/2025		39		(2)				(2)	37	37			
100150637	SAN JOSE DEL CABO	MEX			05/03/2024		4,904							4,904	4,904			
755175	NASHVILLE	TN			12/31/2006		55,989							55,989	55,989			
100201780	SANMANTISH	IA			03/18/2025		4,365		(123)				(123)	4,242	4,242			
100117668	BLENVA PARK	CA			07/20/2023		3,734		(2)				(2)	3,732	3,732			
100266749	CORONA DEL MAR	CA			12/22/2025		3,416		(6)				(6)	3,410	3,410			
100214143	PORTER RANCH	CA			05/30/2025		4,664		(47)				(47)	4,617	4,617			
100207417	BETHESDA	MD			04/29/2025		4,420		(96)				(96)	4,322	4,322			
100207437	AUSTIN	TX			04/29/2025		4,728		(142)				(142)	4,586	4,586			
100204726	GRANDE	CA			04/08/2025		4,016		(141)				(141)	3,875	3,875			
100246517	GILBERT	AZ			10/10/2025		4,731		(158)				(158)	4,573	4,573			
100191076	NEUBURY PARK THOUSAND	CA			01/29/2025		4,261		(132)				(132)	4,129	4,129			
100218463	FRISSO	OH			06/27/2025		4,129		(173)				(173)	3,956	3,956			
100172222	WILTON MANORS	FL			10/17/2024		3,615		(169)				(169)	3,446	3,446			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	3					8	9	10	11	12						13
				Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100190207	WOODLAND HILLS AREA CITY OF L	CA			01/21/2025		4,082		(56)			(56)		4,026	4,026			
100274094	SAINT AUGUSTINE	FL			01/27/2026		5,038		(175)			(175)		4,863	4,863			
100137688	SAN MARTIN	CA			11/28/2023		709		(14)			(14)		695	695			
100214215	LAGUNA HILLS	CA			05/30/2025		9,036		(90)			(90)		8,946	8,946			
100202275	MANIMOTH LAKES	CA			03/19/2025		4,320		(159)			(159)		4,161	4,161			
100216445	BIG BEAR LAKE	CA			06/20/2025		3,204		(79)			(79)		3,125	3,125			
100243328	ARCADIA	CA			09/26/2025		4,530		(154)			(154)		4,376	4,376			
100151708	LAS VEGAS	NV			05/10/2024		2,851		(96)			(96)		2,755	2,755			
100171212	NIWOT	CO			10/16/2024		5,248		(92)			(92)		5,156	5,156			
100154155	EAGLE	ID			07/11/2024		4,188		(30)			(30)		4,158	4,158			
100255386	THE WOODLANDS	TX			11/24/2025		4,660		(30)			(30)		4,630	4,630			
100180101	PORTER RANCH	CA			12/30/2024		161,511		(4,026)			(4,026)		157,485	157,485			
100201806	SOUTHLAKE	TX			03/18/2025		4,222		(198)			(198)		4,024	4,024			
100157586	FORT LAUDERDALE	FL			06/28/2024		4,402		(18)			(18)		4,384	4,384			
100175565	SILVERDALE	WA			11/12/2024		5,560		(17)			(17)		5,543	5,543			
100144309	LOS ANGELES	CA			03/07/2024		4,577		(76)			(76)		4,501	4,501			
100186882	CARLSBAD	CA			02/10/2025		3,576		(153)			(153)		3,423	3,423			
100190843	SAN JUAN CAPISTRANO	CA			01/27/2025		4,513		(89)			(89)		4,424	4,424			
100178771	NEWPORT BEACH	CA			01/31/2022		9,771		(141)			(141)		9,630	9,630			
100189057	TOLUCA LAKE AREA LOS ANGELES	CA			01/09/2025		3,922		(123)			(123)		3,799	3,799			
100226341	PORTER RANCH AREA LO	CA			07/30/2025		4,504		(136)			(136)		4,368	4,368			
100226605	LOS ALAMITOS	CA			07/30/2025		1,918		(75)			(75)		1,843	1,843			
100186284	IRVINE	CA			12/27/2024		5,292		(55)			(55)		5,237	5,237			
100157601	AVON	CO			06/28/2024		4,641		(149)			(149)		4,492	4,492			
100099665	MOONDOUGH	GA			02/17/2023		3,195		(8)			(8)		3,187	3,187			
100256489	GLENDALE	CA			12/19/2025		4,474		(101)			(101)		4,373	4,373			
100273269	SAN DIEGO	CA			01/16/2026		793		(9)			(9)		784	784			
100226852	SAN MARINO	CA			07/30/2025		75,732		(1,983)			(1,983)		73,749	73,749			
100134841	RANCHO PALOS VERDES	CA			10/30/2023		4,327		(32)			(32)		4,295	4,295			
100265039	GLENDALE	CA			12/19/2025		5,857		(185)			(185)		5,672	5,672			
100247574	BELL CANYON	CA			10/29/2025		3,367		(33)			(33)		3,334	3,334			
100254186	BOCA RATON	FL			12/12/2025		9,204		(226)			(226)		8,978	8,978			
100254679	MALIBU	CA			11/12/2025		4,432		(96)			(96)		4,336	4,336			
100235337	LOS ANGELES	CA			08/29/2025		4,210		(83)			(83)		4,127	4,127			
100100516	PLEASANTON	CA			11/26/2025		4,516		(172)			(172)		4,144	4,144			
100144325	LAKEVIEW	TX			04/27/2023		2,004		(26)			(26)		1,978	1,978			
100107942	BOCA RATON	FL			03/07/2024		4,119		(92)			(92)		4,027	4,027			
100185006	BURBANK	CA			05/23/2023		6,123		(135)			(135)		5,988	5,988			
100110113	NORTH HILLS LOS ANGE	CA			12/19/2024		2,611		(112)			(112)		2,499	2,499			
100188961	MOONDOUGH	GA			06/23/2023		6,975		(72)			(72)		6,903	6,903			
100139547	LA VERNE	CA			07/09/2025		3,291		(154)			(154)		3,137	3,137			
10013831	HONOLULU	HI			12/28/2023		4,671		(46)			(46)		4,625	4,625			
10021831	BOLDER	CO			05/29/2025		4,554		(123)			(123)		4,431	4,431			
100226995	SAN CLEMENTE	CA			09/10/2025		10,591		(383)			(383)		10,208	10,208			
100191618	LOS ANGELES	CA			01/31/2025		4,319		(118)			(118)		4,201	4,201			
100184383	BURLINGAME	CA			12/16/2024		2,132		(29)			(29)		2,103	2,103			
100273359	STUDIO CITY	CA			02/12/2026		1,229		(59)			(59)		1,170	1,170			
43035303	MIAMI	FL			03/06/2025		5,230		(117)			(117)		5,113	5,113			
10079254	LOS ANGELES	CA			02/25/2022		5,849		(166)			(166)		5,683	5,683			
100150182	DIX HILLS	NY			04/30/2024		9,125		(294)			(294)		8,831	8,831			
100245797	FRISSO	CO			10/29/2025		4,698		(31)			(31)		4,667	4,667			

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245878	LAKEVIEW	TX		10/24/2025		4,232		(105)			(105)		4,127				
100261650	SAN DIEGO	CA		12/12/2025		2,987		(110)			(110)		2,877				
100145821	HUNTINGTON BEACH	CA		03/15/2024		4,187		(77)			(77)		4,110				
100235421	LOS ANGELES	CA		08/29/2025		4,541		(181)			(181)		4,360				
100103633	MIRAMAR	FL		05/08/2023		3,608		(11)			(11)		3,597				
100089001	MUNICIPIO DE TEPICZTLAN	MEX		11/04/2022		6,779		(51)			(51)		6,779				
100125008	RIVERWOODS	IL		06/18/2023		3,329		(116)			(116)		3,478				
100078408	KEY WEST	FL		02/10/2022		8,967		(113)			(113)		8,851				
100091685	FLOWER MOUND	TX		03/24/2023		3,437		(602)			(602)		3,324				
100091455	STOCKTON	CA		01/20/2023		43,091		(130)			(130)		42,489				
100246044	INLET BEACH	FL		10/08/2025		5,951		(144)			(144)		5,821				
100189461	SAN DIEGO	CA		01/15/2025		3,826		(52)			(52)		3,682				
100135192	BURBANK	CA		11/07/2023		5,349		(72)			(72)		5,297				
100214160	PHOENIX	AZ		05/30/2025		4,323		(257)			(257)		87,612				
18916	MARLBOROUGH	MA		04/12/2010		87,869		(146)			(146)		5,786				
100171290	SAN ANSELMO	CA		10/16/2024		5,932		(47)			(47)		1,411				
100272767	LAGUNA NIGUEL	CA		01/13/2026		1,458		(61)			(61)		4,497				
100209270	BEVERLY HILLS	CA		04/29/2025		4,558		(115)			(115)		9,179				
100076530	IRVINE	CA		01/04/2022		9,294		(77)			(77)		7,659				
100080509	PALM BEACH	FL		03/10/2022		7,705		(502)			(502)		16,456				
100167770	WOODBURY	NY		09/19/2024		16,958		(161)			(161)		4,204				
100235765	NORTHRIDE	CA		09/22/2025		4,365		(128)			(128)		6,201				
100134453	LEANDER	TX		10/30/2023		6,329		(60)			(60)		3,999				
100214676	SAN FRANCISCO	CA		06/11/2025		4,059							5,886				
100087735	CAROL SAN LUCAS	MEX		10/11/2022		5,886		(123)			(123)		3,323				
100228163	SEABROOK ISLAND	SC		06/11/2025		3,446		(77)			(77)		8,754				
100079247	LOS ANGELES	CA		02/25/2022		8,831		(114)			(114)		3,697				
100218496	HOUSTON	TX		06/27/2025		3,811		(72)			(72)		2,699				
100274088	SAN DIEGO	CA		01/27/2026		2,771		(122)			(122)		3,352				
100237001	YORBA LINDA	CA		09/12/2025		3,474		(88)			(88)		3,491				
100163366	LOOMIS	CA		09/27/2024		3,579		(123)			(123)		3,134				
100055828	LA CANADA FLINTRIDGE	CA		07/23/2021		3,257		(28)			(28)		4,201				
100214646	BURLINGAME	CA		06/10/2025		4,229		(68)			(68)		4,201				
100210506	SAN DIEGO	CA		05/15/2025		4,269		(59)			(59)		4,539				
100214555	MORGAN HILL	CA		06/06/2025		4,598		(26)			(26)		4,220				
100193513	DEWEER	CO		10/19/2023		4,246		(275)			(275)		3,712				
100168661	JERSEY CITY	NJ		09/25/2024		3,987		(118)			(118)		4,054				
100218235	LOS GATOS	CA		06/26/2025		4,172		(145)			(145)		3,900				
100220118	STUDIO CITY	CA		08/25/2025		4,045		(119)			(119)		4,072				
100154192	LOS ANGELES	CA		07/11/2024		4,191		(52)			(52)		1,032				
100272670	DOINEY	CA		01/09/2026		1,084		(28)			(28)		1,361				
100274004	WASHINGTON	DC		01/26/2026		1,389		(718)			(718)		14,482				
100226573	MISSION VIEJO	CA		07/30/2025		15,200		(95)			(95)		4,269				
100245077	HUNTINGTON BEACH	CA		10/03/2025		4,364		(108)			(108)		4,107				
100177027	CAMPBELL	CA		01/16/2025		4,215		(138)			(138)		4,379				
100173412	NEW YORK	NY		10/29/2024		4,517		(154)			(154)		5,997				
100219516	CARLIFF BY THE SEA	CA		07/07/2025		6,151		(73)			(73)		4,359				
100203949	ARRINGTON	TN		03/28/2025		4,432		(86)			(86)		4,608				
100202229	SANTA ANA	CA		04/17/2025		4,694		(92)			(92)		2,879				
100238090	SCOTT'S VALLEY	CA		10/03/2025		2,971		(175)			(175)		4,256				
100175478	FORT MYERS BEACH	FL		12/23/2024		4,431											

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100154340	TARZANA	CA		06/12/2024		7,675		(241)			(241)		7,434				
100148132	DISCOVERY BAY	CA		04/10/2024		5,054		(33)			(33)		5,021				
100167037	WOODLAND HILLS	CA		09/13/2024		5,609		(47)			(47)		5,562				
100147668	LAS VEGAS	NV		04/04/2024		3,981		(118)			(118)		3,863				
100088338	HALEIWA	HI		01/06/2023		4,212		(50)			(50)		4,162				
100126277	LITTLETON	CO		06/30/2023		5,183		(45)			(45)		5,138				
100246488	LAKEWOOD	CO		10/10/2025		2,571		(111)			(111)		2,460				
100216217	SAN JOSE	CA		06/20/2025		11,450		(279)			(279)		11,171				
100156158	CLEARWATER	FL		07/25/2024		5,634		(156)			(156)		5,478				
100169372	CAMPBELL	CA		09/27/2024		4,479		(98)			(98)		4,381				
100247467	HENDERSON	NV		11/26/2025		4,710		(101)			(101)		4,609				
100101834	PASADENA	CA		04/06/2023		4,692		(28)			(28)		4,664				
100238028	EL DORADO HILLS	CA		10/03/2025		4,088		(156)			(156)		3,932				
100190867	HOUSTON	TX		01/27/2025		4,629		(3)			(3)		4,626				
100180617	CHARTSWORTH	CA		11/26/2024		4,335		(84)			(84)		4,251				
100171162	RANCHO PALOS VERDES	CA		11/22/2024		4,970		(11)			(11)		4,959				
100236252	GLENDALE	CA		09/19/2025		5,292		(206)			(206)		5,086				
100185520	MORRISVILLE	NC		12/20/2024		4,261		(65)			(65)		4,176				
100245118	CASTLE PINES	CA		10/07/2025		3,182		(18)			(18)		3,164				
4010058785	MASTIC BEACH	NY		09/28/2023		2,573		(78)			(78)		2,495				
100198116	JOHNS CREEK	GA		07/31/2023		7,804		(110)			(110)		7,694				
100248857	SCOTTSDALE	AZ		10/29/2025		4,695		(98)			(98)		4,597				
100147073	AVILA BEACH	CA		03/28/2024		4,626		(82)			(82)		4,544				
100274115	GILBERT	AZ		01/27/2026		1,532		(21)			(21)		1,511				
100272733	CORONA DEL MAR	CA		01/09/2026		2,370		(90)			(90)		2,280				
100258116	RIVERSIDE	CA		11/26/2025		2,658		(73)			(73)		2,585				
100273830	LAGUNA NIGUEL	CA		01/23/2026		206,406		(6,406)			(6,406)		200,000				
100255699	VALLEY VILLAGE	CA		09/02/2025		3,975		(127)			(127)		3,848				
100078003	BURBANK	CA		01/12/2022		5,680		(76)			(76)		5,604				
100145868	BOCA RATON	FL		03/15/2024		4,565		(30)			(30)		4,535				
100164180	GILROY	CA		06/21/2024		4,182		(98)			(98)		4,084				
100120264	CLIFTON	VA		06/18/2023		6,554		(40)			(40)		6,514				
100143301	RANCHO SANTA MARGARITA	CA		03/06/2024		2,002		(48)			(48)		1,954				
100202575	MALIBU	CA		03/21/2025		4,081		(99)			(99)		3,982				
100238291	LOS GATOS	CA		09/19/2025		2,896		(80)			(80)		2,816				
100280059	SAN DIEGO	CA		11/26/2025		5,377		(163)			(163)		5,214				
100156385	TARZANA	CA		07/25/2024		6,203		(189)			(189)		6,014				
100180476	HOUSTON	TX		11/26/2024		16,912		(180)			(180)		16,732				
100193629	PASADENA	CA		02/10/2025		4,192		(163)			(163)		4,029				
100246503	PARKER	CO		10/10/2025		3,806		(179)			(179)		3,627				
100214818	BRADENTON	FL		06/11/2025		9,636		(315)			(315)		9,321				
100244422	MC LEAN	VA		09/29/2025		3,907		(117)			(117)		3,790				
4010074667	TRENTON	NJ		06/27/2024		4,149		(72)			(72)		4,077				
100265057	LOS ANGELES	CA		12/19/2025		4,377		(82)			(82)		4,295				
100243164	LAKE HAVASU CITY	AZ		09/26/2025		11,619		(354)			(354)		11,265				
100223940	LOS ANGELES	CA		06/20/2025		3,624		(143)			(143)		3,481				
100149028	ROCKAWAY PARK	NY		04/19/2024		3,613		(81)			(81)		3,532				
100081882	LADERA RANCH	CA		03/31/2022		7,987		(160)			(160)		7,827				
100228051	GRANITE BAY	CA		06/07/2025		3,888		(139)			(139)		3,749				
100177056	ENCINITAS	CA		01/16/2025		4,478		(102)			(102)		4,376				
100245900	DRAPER	UT		10/24/2025		4,279		(30)			(30)		4,249				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100154094	FRANKFORT		IL		07/11/2024		6,236		(113)			(113)		6,123	6,123			
100219894	SUPRISE		AZ		07/30/2025		3,816		(101)			(101)		3,715	3,715			
100219482	SAN DIEGO		CA		07/07/2025		4,611		(80)			(80)		4,531	4,531			
100163422	DULUTH		GA		09/21/2024		3,867		(134)			(134)		3,733	3,733			
100219526	NAPLES		FL		07/07/2025		3,700		(103)			(103)		3,597	3,597			
100165716	VIRGINIA BEACH		VA		08/29/2024		5,939		(134)			(134)		5,805	5,805			
10074244	LOS ANGELES		CA		12/09/2021		9,430		(193)			(193)		9,237	9,237			
100258377	HACIENDA HEIGHTS		CA		12/05/2025		2,822		(89)			(89)		2,533	2,533			
100186141	MESA		AZ		02/10/2025		4,075		(92)			(92)		3,983	3,983			
100065848	KINELON		NJ		07/23/2021		5,701		(216)			(216)		5,485	5,485			
100170959	SUNNY VALLEY		CA		11/08/2024		3,065		(101)			(101)		2,964	2,964			
100144457	PALM SPRINGS		CA		04/26/2024		2,519		(75)			(75)		2,444	2,444			
100274067	PHOENIX		AZ		01/26/2026		13,239		(433)			(433)		12,806	12,806			
100185926	GREENSBORO		NC		12/26/2024		4,265		(164)			(164)		4,101	4,101			
100238185	CAPTITOLA		CA		09/15/2025		4,001		(120)			(120)		3,881	3,881			
100078770	SAN FRANCISCO		CA		01/31/2022		10,092		(101)			(101)		9,991	9,991			
100273420	LOS ANGELES		CA		01/21/2026		2,735		(19)			(19)		2,716	2,716			
100212480	PALMETTO BAY		FL		05/28/2025		3,889		(121)			(121)		3,788	3,788			
100216112	WOODLAND HILLS		CA		06/17/2025		240		(5)			(5)		235	235			
100166311	LOS ANGELES		CA		10/23/2024		4,568		(114)			(114)		4,454	4,454			
100192433	KULA		HI		02/07/2025		4,558		(76)			(76)		4,482	4,482			
100167007	PALMETTO BAY		FL		09/13/2024		4,026		(125)			(125)		3,901	3,901			
100071943	SAN FRANCISCO		CA		11/19/2021		8,918		(366)			(366)		8,552	8,552			
100255403	LOS GATOS		CA		11/24/2025		4,029		(186)			(186)		3,843	3,843			
100132628	GLENDALE		CA		11/03/2023		3,910		40			40		3,950	3,950			
100173427	HUNTINGTON BEACH		CA		10/29/2024		4,302		(112)			(112)		4,190	4,190			
100214872	IRVINE		CA		06/11/2025		3,744		(142)			(142)		3,602	3,602			
100245751	NAPLES		FL		10/29/2025		4,234		(131)			(131)		4,103	4,103			
100265046	FORT LAUDERDALE		FL		12/17/2025		12,598		(340)			(340)		12,258	12,258			
100272684	SCOTTSDALE		AZ		01/09/2026		1,717		(65)			(65)		1,652	1,652			
100229740	LA QUINTA		CA		06/18/2025		3,955		(161)			(161)		3,794	3,794			
100028284	MANHATTAN BEACH		CA		04/28/2022		7,229		(168)			(168)		7,061	7,061			
100188966	TOPSFIELD		MA		01/09/2025		4,036		(114)			(114)		3,922	3,922			
100171322	PLAYA DEL REY		CA		10/16/2024		4,703		(137)			(137)		4,566	4,566			
100254061	EL DORADO HILLS		CA		11/12/2025		3,967		(168)			(168)		3,799	3,799			
100144476	BOCA RATON		FL		04/26/2024		8,084		(149)			(149)		7,935	7,935			
100163536	MARATHON		FL		06/13/2024		4,039		(53)			(53)		3,986	3,986			
100266715	OAKLAND		CA		12/22/2025		2,999		(27)			(27)		2,972	2,972			
100066960	PALO ALTO		CA		10/24/2022		6,842		(115)			(115)		6,727	6,727			
100273221	FULLERTON		CA		01/16/2026		2,978		(62)			(62)		2,916	2,916			
100274092	LONG BEACH TOWNSHIP		NJ		01/27/2026		2,856		(62)			(62)		2,794	2,794			
100202361	MALIBU		CA		03/19/2025		4,081		(77)			(77)		4,004	4,004			
100273203	ENCINITAS		CA		01/16/2026		2,822		(78)			(78)		2,744	2,744			
100214607	GLENORA		CA		06/09/2025		2,626		(72)			(72)		2,554	2,554			
100237008	ORANGE BEACH		AL		09/12/2025		4,335		(108)			(108)		4,227	4,227			
100238670	LAS VEGAS		NV		09/22/2025		3,923		(157)			(157)		3,766	3,766			
100218124	BOONVILLE		UT		07/22/2025		3,909		(132)			(132)		3,777	3,777			
100236305	BOCA RATON		FL		09/10/2025		4,114		(92)			(92)		4,022	4,022			
100220041	SCOTT'S VALLEY		CA		07/30/2025		4,468		(127)			(127)		4,341	4,341			
100186894	SUNNY ISLES BEACH		FL		07/25/2023		23,007		(683)			(683)		22,324	22,324			
100247492	POWAY		CA		11/26/2025		7,864		(280)			(280)		7,584	7,584			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100154098	FOUNTAIN HILLS	AZ		07/11/2024		1,842		(17)			(17)		1,825				
100203914	PEACHTREE CITY	GA		03/28/2025		3,635		(67)			(67)		3,568				
100164098	LIDO BEACH	NY		06/21/2024		3,863		(148)			(148)		3,715				
100206046	IRVINE	CA		05/16/2025		4,120		(74)			(74)		4,046				
100235692	GRANDIA HILLS	CA		09/02/2025		3,668		(142)			(142)		3,726				
100219551	SEVIERVILLE	TN		07/07/2025		3,649		(99)			(99)		3,550				
100149762	YONKERS	NY		04/26/2024		3,842		(99)			(99)		3,743				
100177467	DALLAS	TX		01/16/2025		4,032		(96)			(96)		3,936				
4010083161	BOOTHWYN	PA		12/30/2024		4,283		(19)			(19)		4,264				
100228931	RIDGEFIELD	WA		09/10/2025		3,837		(118)			(118)		3,719				
100190463	MILTON	GA		01/24/2025		4,398		(104)			(104)		4,294				
100180784	LONE TREE	CO		11/26/2024		3,991		(128)			(128)		3,863				
100277047	SAN DIEGO	CA		02/06/2026		1,469		(29)			(29)		1,440				
100274091	REHOBOTH BEACH	DE		01/27/2026		1,411		(31)			(31)		1,380				
100228743	PINECREST	FL		06/12/2025		9,526		(13)			(13)		9,513				
100156306	SANTA ANA	CA		07/25/2024		3,536		(38)			(38)		3,498				
100245888	POIKAY	CA		10/24/2025		4,043		(99)			(99)		3,944				
100173403	PLANTATION KEY	FL		10/29/2024		4,145		(71)			(71)		4,074				
100141573	LITTLE ROCK	AR		01/30/2024		3,689		(65)			(65)		3,624				
100165768	CANYON LAKE	TX		08/29/2024		3,897		(119)			(119)		3,778				
100219539	DOCK	NC		07/07/2025		4,032		(116)			(116)		3,916				
100165995	LOS ANGELES	CA		09/06/2024		4,291		(100)			(100)		4,191				
100086622	KING GEORGE	VA		10/24/2022		3,579		(63)			(63)		3,516				
100206875	DENVER	CO		04/24/2025		3,944		(98)			(98)		3,896				
100201491	LOS ANGELES	CA		03/12/2025		3,506		(118)			(118)		3,388				
100143888	SEDONA	AZ		03/06/2024		3,655		(13)			(13)		3,642				
100248903	MINERAL	VA		10/29/2025		10,225		(352)			(352)		9,873				
100277491	BURBANK	CA		02/13/2026		1,376		(45)			(45)		1,331				
100216015	SANTA ANA	CA		07/11/2025		3,763		(134)			(134)		3,629				
100156628	WESTLAKE VILLAGE	CA		07/19/2023		20,724		(244)			(244)		20,480				
100266771	DAWVILLE	CA		12/22/2025		3,012		(21)			(21)		2,991				
100206940	GRANDEVALE	CA		04/25/2025		3,990		(202)			(202)		3,788				
100165053	LOS ANGELES	CA		06/28/2024		4,432		(108)			(108)		4,324				
100273992	ENCINITAS	CA		01/26/2026		18,349		(796)			(796)		17,553				
100086594	SAN MARINO	CA		09/30/2022		4,612		(41)			(41)		4,571				
100152951	HOUSTON	TX		06/21/2024		5,901		(100)			(100)		5,801				
100247628	FELTON	CA		10/29/2025		6,248		(248)			(248)		6,000				
10017390	LAKE STEVENS	WA		07/20/2023		4,452		(185)			(185)		4,367				
100205632	REDONDO BEACH	CA		05/09/2025		4,147		(113)			(113)		4,034				
100173382	NEWPORT BEACH	CA		10/29/2024		3,733		(72)			(72)		3,661				
100177174	SANIT GEORGE	UT		01/16/2025		3,479		(163)			(163)		3,316				
100120227	CAMBRIDGE	MA		06/18/2023		4,069		(86)			(86)		3,983				
100138360	DRIFTWOOD	TX		12/18/2023		3,580		(84)			(84)		3,496				
100162647	ANCHORAGE	AK		09/06/2024		13,629		(445)			(445)		13,184				
100210578	FRANKLIN	WI		05/15/2025		4,070		(119)			(119)		3,951				
100216152	DAWVILLE	CA		06/17/2025		4,174		(91)			(91)		4,083				
4010099668	TAMPA	FL		03/28/2025		3,712		(21)			(21)		3,691				
100152773	INLET BEACH	FL		05/22/2024		3,731		(102)			(102)		3,629				
100247443	BRECKENRIDGE	CO		11/26/2025		9,809		(177)			(177)		9,632				
100219520	MILL VALLEY	CA		06/27/2025		4,393		(21)			(21)		4,372				
100150028	LOS ANGELES	CA		06/07/2024		3,961		(94)			(94)		3,867				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022657	LA CANOA FL INTRIDGE	CA		07/30/2025		3,689		(128)			(128)		3,561	3,561	66,133		
100228026	HENDERSON	NV		06/06/2025		67,337		(1,204)			(1,204)		66,133	66,133	3,927		
100228005	LAKewood	CO		06/12/2025		4,073		(146)			(146)		3,927	3,927	8,299		
100065811	SAG HARBOR	NY		07/23/2021		8,625		(326)			(326)		8,299	8,299	3,337		
100261708	BOCA RATON	FL		12/12/2025		3,476		(139)			(139)		3,337	3,337	4,881		
100246038	SAN CARLOS	CA		10/16/2025		5,042		(161)			(161)		4,881	4,881	4,825		
100175585	PASADENA	CA		11/12/2024		4,853		(28)			(28)		4,825	4,825	3,326		
100101985	TAMPA	FL		04/14/2023		3,400		(74)			(74)		3,326	3,326	4,572		
100101025	PUERTO VALLARTA	MEX		06/27/2023		4,572		(24)			(24)		4,538	4,538	4,904		
100172559	MIAMI	FL		10/25/2024		4,562		(188)			(188)		4,364	4,364	1,392		
100250061	CALABASAS	CA		11/26/2025		5,092		(204)			(204)		4,881	4,881	2,599		
100157221	BROOKLYN	NY		02/20/2025		3,588		(18)			(18)		3,563	3,563	4,226		
100177217	ROSSMOOR	CA		01/16/2025		1,410		(52)			(52)		1,358	1,358	4,684		
100156732	JAMILI	CA		06/26/2024		2,651		(36)			(36)		2,615	2,615	3,948		
100261533	MIAMI	FL		12/12/2025		4,120		(130)			(130)		4,004	4,004	4,775		
100254800	CAMPBELL	CA		11/14/2025		4,356		(101)			(101)		4,255	4,255	4,082		
100165724	FRESNO	CA		08/29/2024		4,049		(85)			(85)		3,964	3,964	3,712		
100248888	GULF SHORES	AL		10/29/2025		4,880		(28)			(28)		4,852	4,852	3,808		
100211467	FORT MYERS	FL		05/16/2025		4,110		(144)			(144)		4,015	4,015	2,824		
100127699	VERO BEACH	FL		09/08/2023		3,776		(6)			(6)		3,760	3,760	4,296		
100237055	APTOS	CA		09/12/2025		3,953		(145)			(145)		3,808	3,808	4,015		
100177836	MIAMI	FL		07/20/2023		2,830		(6)			(6)		2,814	2,814	4,383		
100245099	LOS ANGELES	CA		10/03/2025		4,440		(112)			(112)		4,328	4,328	4,086		
100128316	ENCINITAS	CA		09/14/2023		4,021		(51)			(51)		3,970	3,970	3,628		
18771	MYRTLE BEACH	SC		06/23/2008		41,567		(180)			(180)		40,383	40,383	3,724		
100205131	INDIAN WIELLS	CA		04/11/2025		3,594		(59)			(59)		3,535	3,535	5,235		
100128882	CARLI CHHEL	CA		09/21/2023		4,137		(128)			(128)		4,009	4,009	4,308		
100243413	MIAMI BEACH	FL		09/26/2025		3,808		(122)			(122)		3,686	3,686	8,842		
100157838	SAN MIGUEL DE ALLENDE	MEX		07/08/2024		3,724		(5)			(5)		3,709	3,709	3,012		
100081756	IRVINE	CA		03/22/2022		5,294		(82)			(82)		5,212	5,212	3,076		
100160357	KALLUA	HI		09/06/2024		4,436		(40)			(40)		4,396	4,396	2,026		
100055855	WOODLAND HILLS	CA		07/27/2021		8,964		(311)			(311)		8,653	8,653	2,733		
100266780	SARITOGA	CA		12/22/2025		3,017		(174)			(174)		2,843	2,843	2,026		
100148142	CYPRESS	TX		05/15/2024		3,158		(66)			(66)		3,092	3,092	2,733		
100259067	HUNTINGTON BEACH	CA		11/26/2025		2,101		(40)			(40)		2,061	2,061	3,807		
100267222	SAN DIEGO	CA		12/24/2025		2,799		(132)			(132)		2,667	2,667	3,945		
100163518	DAVISON	NC		06/13/2024		3,847		(95)			(95)		3,752	3,752	3,510		
4010048071	CENTRAL ISLIP	NY		03/22/2023		4,077		(311)			(311)		3,766	3,766	7,453		
100219514	BEND	OR		07/07/2025		3,605		(174)			(174)		3,431	3,431	3,518		
100076615	THOUSAND OAKS	CA		12/30/2021		7,764		(116)			(116)		7,648	7,648	3,867		
100210243	LOS ANGELES	CA		05/09/2025		3,692		(82)			(82)		3,610	3,610	4,183		
100272739	CASTRO VALLEY	CA		06/04/2025		3,983		(84)			(84)		3,899	3,899	4,009		
100246093	WAGS HEAD	NC		10/08/2025		4,265		(100)			(100)		4,165	4,165	3,384		
100191793	PALM BEACH GARDENS	FL		07/31/2025		4,093		(90)			(90)		4,003	4,003	4,010		
100195988	PARKER	CO		11/13/2023		3,494		(86)			(86)		3,408	3,408	3,563		
100246062	NEWPORT	RI		10/08/2025		4,100		(141)			(141)		3,959	3,959	3,343		
100204029	BEACH HAVEN	NJ		03/28/2025		3,649		(215)			(215)		3,434	3,434	5,825		
100265524	PASADENA	CA		12/19/2025		3,484		(31)			(31)		3,453	3,453	4,331		
100165738	NEIBERG	OR		08/29/2024		3,680							3,651	3,651			
100087080	LOS CARLOS BOS	MEX		09/26/2022		5,825							5,825	5,825			
100213800	BOCA RATON	FL		05/29/2025		4,362							4,331	4,331			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10028195	DOINEY	CA		06/11/2025		2,207		(123)			(123)		2,084		2,084		
10015378	SARASOTA	FL		07/10/2024		16,957		(456)			(456)		16,501		16,501		
10016579	HUNTINGTON BEACH	CA		06/29/2024		3,396		(33)			(33)		3,363		3,363		
10021197	SAN DIEGO	CA		05/22/2025		4,708		(97)			(97)		4,611		4,611		
100147360	VENICE	CA		05/08/2024		4,092		(105)			(105)		3,987		3,987		
100074431	LOS ANGELES	CA		12/02/2021		1,604,096		(87,281)			(87,281)		1,516,815		1,516,815		
100175642	KAILUA	HI		11/12/2024		4,451		(53)			(53)		4,398		4,398		
100274127	VALLEY VILLAGE	CA		01/27/2026		1,418		(21)			(21)		1,397		1,397		
100078672	SAN CLEMENTE	CA		02/02/2022		7,505		(238)			(238)		7,267		7,267		
100109704	PARALUIS	IL		06/16/2023		4,162		(87)			(87)		4,075		4,075		
100254791	FORT MYERS	FL		11/14/2025		5,824		(18)			(18)		5,706		5,706		
100083269	RANCHO SANTA MARGARITA	CA		05/10/2022		6,410		(14)			(14)		6,396		6,396		
100215881	BONITA SPRINGS	FL		07/11/2025		3,459		(135)			(135)		3,324		3,324		
100236320	FRISCO	CO		09/10/2025		3,658		(80)			(80)		3,578		3,578		
100226384	TORRANCE	CA		07/30/2025		3,616		(171)			(171)		3,445		3,445		
100198865	VENTURA	CA		02/28/2025		4,077		(5)			(5)		4,072		4,072		
100210231	MOUNTAIN VIEW	CA		05/09/2025		3,224		(152)			(152)		3,072		3,072		
100157704	WEST PALM BEACH	FL		06/28/2024		3,338		(105)			(105)		3,233		3,233		
100166343	SPRING	TX		10/24/2024		4,357		(80)			(80)		4,277		4,277		
100274035	LAS VEGAS	NV		01/26/2026		2,902		(77)			(77)		2,825		2,825		
100108480	SARASOTA	FL		05/25/2023		3,878		(81)			(81)		3,797		3,797		
100108489	SARASOTA	FL		05/25/2023		3,878		(81)			(81)		3,797		3,797		
100207183	WHITTIER	CA		04/28/2025		3,761		(117)			(117)		3,644		3,644		
100083014	GLEN ELLEN	CA		05/11/2022		7,229		(49)			(49)		7,180		7,180		
100207448	PHOENIX	AZ		04/29/2025		3,850		(30)			(30)		3,820		3,820		
324080281	ATLANTA	GA		10/18/2024		695,098							695,098		695,098		
100149044	SAN CLEMENTE	CA		04/19/2024		3,795		(19)			(19)		3,776		3,776		
100193755	THOUSAND OAKS	CA		02/10/2025		3,494		(122)			(122)		3,372		3,372		
100266738	DALLAS	TX		12/22/2025		2,830		(29)			(29)		2,801		2,801		
100209733	SCOTTSDALE	AZ		05/05/2025		3,641		(102)			(102)		3,539		3,539		
100201536	MIAMI	FL		03/13/2025		4,018		(49)			(49)		3,969		3,969		
100156888	LOS OLIVOS	CA		06/15/2024		3,860		(81)			(81)		3,752		3,752		
100248975	BAIRBRIDGE ISLAND	WA		10/29/2025		3,702		(81)			(81)		3,621		3,621		
100165581	HURRICANE	UT		12/20/2024		3,955		(104)			(104)		3,851		3,851		
100134664	SUNNYVALE	CA		10/30/2023		3,749		(77)			(77)		3,672		3,672		
100178402	CAPE CORAL	FL		11/21/2024		4,230		(193)			(193)		4,037		4,037		
100212057	TARZANA	CA		06/27/2025		5,311		(176)			(176)		5,135		5,135		
100190182	FOUNTAIN VALLEY	CA		01/21/2025		6,244		(244)			(244)		6,000		6,000		
100146604	SY05SET	NY		03/20/2024		2,659		(112)			(112)		2,547		2,547		
100171208	GRANITE BAY	CA		10/16/2024		4,074		(105)			(105)		3,969		3,969		
100273984	GLENDALE	CA		02/12/2026		1,296		(46)			(46)		1,250		1,250		
100273900	TAHOMA	CA		01/26/2026		1,416		(27)			(27)		1,389		1,389		
100140217	COSTA MESA	CA		01/11/2024		2,650		(69)			(69)		2,581		2,581		
100175960	SEDON	AZ		11/12/2024		4,267		(20)			(20)		4,247		4,247		
100261695	FREDMONT	CA		12/12/2025		1,284		(48)			(48)		1,236		1,236		
100078708	SOMMA	CA		02/02/2022		3,069		(69)			(69)		3,000		3,000		
100277399	LA CANADA FLINTRIDGE	CA		02/12/2026		1,378		(21)			(21)		1,357		1,357		
100214865	PORTER RANCH	CA		06/09/2025		3,226		(152)			(152)		3,074		3,074		
100254777	SAN GERONIMO	CA		11/14/2025		4,348		(56)			(56)		4,292		4,292		
100277609	BOLLER	CO		02/17/2026		1,959		(73)			(73)		1,886		1,886		
100247384	GLENDALE	CA		10/29/2025		3,810		(77)			(77)		3,733		3,733		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019031	SCOTTSDALE	AZ		01/21/2025		4,338	(1)	(85)			(85)	(1)	4,337	4,337	4,112		
10023016	MIAMI	FL		10/10/2025		4,197		(65)			(65)		4,112	4,112	4,112		
10024306	GREENSBORO	NC		09/26/2025		3,789		(125)			(125)		3,664	3,664	3,664		
100235746	ANHEIM	CA		09/22/2025		3,903		(149)			(149)		3,754	3,754	3,754		
100139054	NEW YORK	NY		12/28/2023		7,405		(76)			(76)		7,329	7,329	7,329		
10024860	BOONE	NC		10/29/2025		3,967		(121)			(121)		3,846	3,846	3,846		
100220514	SANTA ANA	CA		07/16/2025		2,958		(133)			(133)		2,825	2,825	2,825		
100076824	DANVILLE	CA		12/30/2021		308		(15)			(15)		293	293	293		
100205077	LAS VEGAS	NV		04/11/2025		3,467		(171)			(171)		3,296	3,296	3,296		
100214288	AIEA	HI		05/30/2025		2,697		(127)			(127)		2,570	2,570	2,570		
100220644	LAKE FOREST	CA		07/17/2025		3,442		(141)			(141)		3,301	3,301	3,301		
100219047	SANTA FE	NM		06/27/2025		3,443		(60)			(60)		3,383	3,383	3,383		
100220245	LOS ANGELES	CA		07/11/2025		3,999		(109)			(109)		3,890	3,890	3,890		
100175571	ENCINITAS	CA		11/12/2024		4,759		(14)			(14)		4,745	4,745	4,745		
100219114	BUREN	WA		06/27/2025		3,603		(51)			(51)		3,552	3,552	3,552		
100137595	GRANDMA HILLS	CA		01/11/2024		3,750		(104)			(104)		3,646	3,646	3,646		
100245176	COUPEVILLE	WA		10/07/2025		3,721		(81)			(81)		3,640	3,640	3,640		
100212393	DALLAS	TX		07/22/2025		3,810		(227)			(227)		3,729	3,729	3,729		
100235845	WASHINGTON	DC		09/04/2025		5,381		(81)			(81)		5,154	5,154	5,154		
100221826	INDIAN WELLS	CA		07/29/2025		3,992		(80)			(80)		3,912	3,912	3,912		
100212387	BOCA RATON	FL		05/29/2025		3,781		(119)			(119)		3,662	3,662	3,662		
100214855	OYSTER BAY	NY		06/11/2025		3,462		(118)			(118)		3,344	3,344	3,344		
100205666	CHANDLER	AZ		05/09/2025		4,153		(68)			(68)		4,085	4,085	4,085		
100272031	SHERMAN OAKS	CA		01/08/2026		2,580		(52)			(52)		2,528	2,528	2,528		
100259293	PASADENA	CA		12/02/2025		4,008		(109)			(109)		3,899	3,899	3,899		
100204066	SCOTTSDALE	AZ		03/28/2025		4,094		(137)			(137)		3,957	3,957	3,957		
100212472	CULVER CITY	CA		05/27/2025		3,993		(36)			(36)		3,957	3,957	3,957		
100246050	SAN JOSE	CA		10/08/2025		4,143		(91)			(91)		4,052	4,052	4,052		
100223980	SUNOMA	CA		08/14/2025		3,946		(102)			(102)		3,244	3,244	3,244		
100210428	MIAMI BEACH	FL		05/12/2025		4,274		(51)			(51)		4,223	4,223	4,223		
100193649	TORRANCE	CA		02/10/2025		3,661		(107)			(107)		3,554	3,554	3,554		
100216280	FAIETTEVILLE	NC		06/26/2025		4,089		(14)			(14)		4,075	4,075	4,075		
100191653	CAMARILLO	CA		01/31/2025		3,946		(128)			(128)		3,818	3,818	3,818		
100172172	CORONA	CA		10/17/2024		2,824		(74)			(74)		2,750	2,750	2,750		
100272831	MANHATTAN BEACH	CA		01/13/2026		2,514		(68)			(68)		2,446	2,446	2,446		
100167980	BREA	CA		09/20/2024		2,785		(37)			(37)		2,748	2,748	2,748		
100216012	WEST PALM BEACH	FL		07/11/2025		3,938		(66)			(66)		3,872	3,872	3,872		
100212455	SANTA ROSA BEACH	FL		05/27/2025		8,113		(18)			(18)		8,095	8,095	8,095		
100193966	BEVERLY HILLS	CA		02/10/2025		4,008		(167)			(167)		3,841	3,841	3,841		
100100568	DEWEER	CO		04/27/2023		1,665		(17)			(17)		1,648	1,648	1,648		
100266692	LOS ANGELES	CA		12/23/2025		1,069		(48)			(48)		1,021	1,021	1,021		
100186092	TOMBALL	TX		01/31/2025		4,579		(143)			(143)		4,436	4,436	4,436		
100128451	WALLOON LAKE	WI		09/15/2023		3,740		(149)			(149)		3,591	3,591	3,591		
100261688	HONOLULU	HI		12/12/2025		3,950		(122)			(122)		3,438	3,438	3,438		
100176206	SOUTHWEST RANCHES	FL		12/20/2024		4,185		(41)			(41)		4,144	4,144	4,144		
100192982	BEVERLY HILLS	CA		02/05/2025		4,133		(113)			(113)		4,020	4,020	4,020		
100163900	LUTZ	FL		06/15/2024		7,180		(218)			(218)		6,962	6,962	6,962		
100168727	FREDMONT	CA		09/26/2024		2,441		(46)			(46)		2,395	2,395	2,395		
100174136	VIRGINIA BEACH	VA		10/31/2024		3,164		(69)			(69)		3,095	3,095	3,095		
100238705	SAN DIEGO	CA		09/22/2025		3,673		(107)			(107)		3,566	3,566	3,566		
100237032	LAHAINA	HI		09/12/2025		3,214		(112)			(112)		3,102	3,102	3,102		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015326	CHATHAM NORTH	CA		06/21/2024		3,743	(77)	(77)			(77)		3,666	3,666			
100163392	SCOTTSDALE	AZ		09/27/2024		3,776	(22)	(22)			(22)		3,754	3,754			
100153623	ALPINE MEADOWS	CA		05/31/2024		3,282	(165)	(165)			(165)		3,117	3,117			
100147538	GALVESTON	TX		05/08/2024		3,028	(34)	(34)			(34)		2,994	2,994			
100173025	ORANGE BEACH	AL		10/25/2024		4,130	(35)	(35)			(35)		4,095	4,095			
100139781	PROSPER	TX		12/21/2023		2,754	(79)	(79)			(79)		2,675	2,675			
10027326	PARK CITY	UT		01/16/2026		1,257	(44)	(44)			(44)		1,213	1,213			
100172195	LAKEWOOD	CO		10/17/2024		5,483	(255)	(255)			(255)		5,228	5,228			
100210208	BEVERLY HILLS	CA		05/08/2025		7,346	(191)	(191)			(191)		7,155	7,155			
100157737	KIHEI	HI		06/01/2024		3,921	(144)	(144)			(144)		3,777	3,777			
100100284	STUDIO CITY	CA		03/24/2023		2,049	(27)	(27)			(27)		2,022	2,022			
100209710	WOODLAND HILLS	CA		05/05/2025		4,297	(9)	(9)			(9)		4,288	4,288			
100180658	NEWCASTLE	CA		11/26/2024		3,509	(20)	(20)			(20)		3,489	3,489			
100185961	BELMONT	CA		12/26/2024		10,319	(482)	(482)			(482)		9,837	9,837			
100266739	FRANKLIN	WI		12/22/2025		2,886	(2)	(2)			(2)		2,884	2,884			
100151670	LOS ANGELES	CA		05/10/2024		3,564	(57)	(57)			(57)		3,507	3,507			
100214765	SEATTLE	WA		06/11/2025		3,874	(104)	(104)			(104)		3,770	3,770			
100174811	SUNNY ISLES BEACH	FL		10/31/2024		3,795	(135)	(135)			(135)		3,660	3,660			
100164130	BOCA RATON	FL		06/21/2024		4,042	(88)	(88)			(88)		3,954	3,954			
100154573	DAVIE	FL		06/14/2024		3,827	(153)	(153)			(153)		3,674	3,674			
100273204	FORT LAUDERDALE	FL		01/16/2026		2,336	(105)	(105)			(105)		2,231	2,231			
100164213	DEERFIELD BEACH	FL		06/21/2024		4,075	(29)	(29)			(29)		4,046	4,046			
100147595	GOLDEN BEACH	FL		04/04/2024		3,598	(126)	(126)			(126)		3,472	3,472			
100174523	NORTH PALM BEACH	FL		10/31/2024		3,671	(199)	(199)			(199)		3,472	3,472			
100135923	MIAMI	FL		11/13/2023		3,178	(144)	(144)			(144)		3,034	3,034			
100176211	WOODLAND HILLS AREA LOS ANGE	CA		11/19/2024		4,941	(28)	(28)			(28)		4,913	4,913			
100254727	DOINEY	CA		11/14/2025		4,058	(123)	(123)			(123)		3,935	3,935			
100150207	DANVILLE	CA		04/30/2024		3,872	(89)	(89)			(89)		3,783	3,783			
100201450	DANVILLE	CA		03/12/2025		3,906	(51)	(51)			(51)		3,855	3,855			
100090655	TARZANA AREA LOS ANGELES	CA		01/06/2023		2,516	(69)	(69)			(69)		2,447	2,447			
100220293	SAN MARTIN	CA		07/11/2025		3,955	(75)	(75)			(75)		3,880	3,880			
100137404	BOCA RATON	FL		01/11/2024		3,628	(28)	(28)			(28)		3,600	3,600			
100248951	SEBASTOPOL	CA		10/29/2025		4,202	(126)	(126)			(126)		4,076	4,076			
100277612	VENTURA	CA		02/17/2026		1,273	(58)	(58)			(58)		1,215	1,215			
100094904	TAIPIA	FL		06/06/2022		5,526	(57)	(57)			(57)		5,469	5,469			
100237095	EL DORADO HILLS	CA		09/12/2025		3,692	(123)	(123)			(123)		3,569	3,569			
100254723	LONG BEACH	CA		11/14/2025		4,049	(123)	(123)			(123)		3,926	3,926			
100202982	MIAMI	FL		03/21/2025		6,319	(256)	(256)			(256)		6,063	6,063			
100246054	SEVIERVILLE	TN		10/08/2025		3,934	(72)	(72)			(72)		3,862	3,862			
100246056	SEVIERVILLE	TN		10/08/2025		3,894	(72)	(72)			(72)		3,862	3,862			
100228158	HUNTINGTON BEACH	CA		06/11/2025		3,817	(138)	(138)			(138)		3,679	3,679			
100177533	BROOKLYN	NY		01/16/2025		5,693	(26)	(26)			(26)		5,667	5,667			
100188863	LOS ANGELES	CA		01/09/2025		6,963	(36)	(36)			(36)		6,927	6,927			
100203936	CEDAR GROVE	NJ		03/28/2025		10,070	(253)	(253)			(253)		9,817	9,817			
100120945	LAKE FOREST	CA		08/25/2023		1,246	14	14			14		1,260	1,260			
100205117	DOINEY	CA		04/11/2025		3,743	(86)	(86)			(86)		3,657	3,657			
100065925	ARCADIA	CA		07/23/2021		8,387	(316)	(316)			(316)		8,071	8,071			
100079429	LADERA RANCH	CA		03/17/2022		7,789	(5)	(5)			(5)		7,794	7,794			
100179423	DAVIE	FL		12/27/2024		3,312	(107)	(107)			(107)		3,205	3,205			
100195673	LOS ANGELES	CA		02/24/2025		3,941	(105)	(105)			(105)		3,836	3,836			
100176194	BERWYN	PA		12/20/2024		3,487	(123)	(123)			(123)		3,364	3,364			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175576	SAN RAFAEL	CA		11/12/2024		7,097		(79)				(79)	7,018		7,018		
100206118	NEWPORT BEACH	CA		04/16/2025		2,567		(107)				(107)	2,460		2,460		
100190180	CHATHAMPORT	CA		01/21/2025		3,683		(42)				(42)	3,641		3,641		
100155214	NAPLES	FL		07/19/2024		3,416		(175)				(175)	3,241		3,241		
100086151	LUTZ	FL		10/07/2022		4,491		(69)				(69)	4,422		4,422		
100265451	VALLEY VILLAGE	CA		12/19/2025		4,007		(95)				(95)	3,912		3,912		
100261673	YORBA LINDA	CA		12/12/2025		2,588		(100)				(100)	2,488		2,488		
100185158	SAN DIEGO	CA		12/20/2024		4,344		(51)				(51)	4,293		4,293		
100165959	KENMORE	WA		08/29/2024		2,977		(109)				(109)	2,868		2,868		
100248550	KINGSLAND	TX		10/29/2025		7,658		(179)				(179)	7,479		7,479		
100210494	HEILITT	NY		05/12/2025		3,662		(151)				(151)	3,511		3,511		
100141897	LAS VEGAS	NV		02/29/2024		5,341		(151)				(151)	5,190		5,190		
100103217	PALM SPRINGS	CA		04/26/2023		3,610		(67)				(67)	3,543		3,543		
100261481	SAN FRANCISCO	CA		12/12/2025		703		(21)				(21)	682		682		
100163915	CARLSBAD	CA		10/04/2024		4,925		(109)				(109)	4,816		4,816		
100101774	BROOKLYN	NY		03/31/2023		2,983		332				332	3,315		3,315		
100276575	JEKYLL ISLAND	GA		01/28/2026		1,277		(48)				(48)	1,229		1,229		
100173492	SAN DIEGO	CA		10/29/2024		3,754		(73)				(73)	3,681		3,681		
100206518	VALENCIA	CA		04/22/2025		4,131		(48)				(48)	4,083		4,083		
100166005	SARASOTA	FL		09/06/2024		3,958		(175)				(175)	3,783		3,783		
100163941	POWAY	CA		10/04/2024		3,706		(88)				(88)	3,618		3,618		
100219038	LAS VEGAS	NV		06/27/2025		3,617		(114)				(114)	3,503		3,503		
100216730	DUBLIN	CA		06/23/2025		6,144		(10)				(10)	6,034		6,034		
100220015	SAN FRANCISCO	CA		07/30/2025		3,139		(162)				(162)	2,977		2,977		
100149745	NORTH HOLLYWOOD	CA		04/26/2024		4,001		(82)				(82)	3,919		3,919		
100169084	NOVATO	CA		09/27/2024		3,970		(90)				(90)	3,880		3,880		
100229388	LAGUNA NIGUEL	CA		08/20/2025		3,681		(83)				(83)	3,598		3,598		
100159979	MIAMI	FL		08/16/2024		3,446		(82)				(82)	3,364		3,364		
100220095	BELLEVUE	WA		07/18/2025		3,822		(19)				(19)	3,803		3,803		
100201427	WASHINGTON	DC		03/12/2025		4,581		(176)				(176)	4,405		4,405		
100246558	SYLMAR	CA		10/15/2025		3,263		(107)				(107)	3,156		3,156		
100248634	NAPLES	FL		10/29/2025		3,993		(16)				(16)	3,867		3,867		
100261465	CHARLESTON	SC		12/17/2025		2,682		(84)				(84)	2,598		2,598		
100261732	FALLBROOK	CA		12/12/2025		2,754		(93)				(93)	2,661		2,661		
100159420	SNOWMASS VILLAGE	CO		07/10/2024		3,344		(125)				(125)	3,219		3,219		
100228754	HONOLULU	HI		06/12/2025		3,669		(138)				(138)	3,531		3,531		
100220788	HUNTINGTON BEACH	CA		07/18/2025		3,921		(117)				(117)	3,804		3,804		
100201278	ALAMO	CA		03/12/2025		3,535		(163)				(163)	3,372		3,372		
100153677	TOPANGA	CA		05/31/2024		4,696		(37)				(37)	4,659		4,659		
100185164	ANAHEIM	CA		12/20/2024		4,478		(9)				(9)	4,469		4,469		
100218173	DANA POINT	CA		07/22/2025		3,644		(117)				(117)	3,527		3,527		
100185622	HUNTINGTON BEACH	CA		12/20/2024		3,628		(101)				(101)	3,527		3,527		
100175573	NAPA	CA		11/12/2024		4,353		(36)				(36)	4,317		4,317		
100214081	PANAMA CITY BEACH	FL		05/30/2025		3,188		(98)				(98)	3,090		3,090		
100212046	BAINBRIDGE ISLAND	WA		06/27/2025		3,558		(94)				(94)	3,464		3,464		
100120234	TORRANCE	CA		08/18/2023		3,933		(46)				(46)	3,887		3,887		
100180045	TUSTIN	CA		11/26/2024		2,310		(16)				(16)	2,294		2,294		
100776612	BERNADA DUNES	CA		12/30/2021		8,532		(361)				(361)	8,171		8,171		
100207388	LOS ANGELES	CA		04/29/2025		3,671		(140)				(140)	3,531		3,531		
100128816	SAUSALITO	CA		09/21/2023		16,001		(173)				(173)	15,828		15,828		
100267270	GLENDALE	CA		12/24/2025		2,582		(73)				(73)	2,509		2,509		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219337	INLET BEACH	FL		07/07/2025		5,504	(74)	(74)			(74)		5,430	5,430			
100076417	CUPERTINO	CA		12/23/2021		8,200	(174)	(174)			(174)		8,026	8,026			
100220046	SANTA CLARITA	CA		07/30/2025		267		(11)			(11)		256	256			
100175767	NEWPORT BEACH	CA		11/12/2024		4,042	(120)	(120)			(120)		3,922	3,922			
100119855	VALENCIA	CA		08/10/2023		6,176	(37)	(37)			(37)		6,139	6,139			
100153649	MONTAUK	NY		05/31/2024		3,784	(34)	(34)			(34)		3,750	3,750			
100238731	DORAL	FL		09/22/2025		4,258	(120)	(120)			(120)		4,138	4,138			
100128806	LUCAS	TX		09/21/2023		11,925	(347)	(347)			(347)		11,578	11,578			
100274400	LOS ANGELES	CA		02/12/2026		1,283	(35)	(35)			(35)		1,248	1,248			
100245327	IRVINE	CA		11/06/2025		1,793	(57)	(57)			(57)		1,736	1,736			
100246373	BOYNTON BEACH	FL		10/10/2025		3,684	(71)	(71)			(71)		3,613	3,613			
100118923	BELLINGHAM	WA		07/27/2023		2,159	(32)	(32)			(32)		2,127	2,127			
100210425	SCOTTSDALE	AZ		05/12/2025		5,686	(36)	(36)			(36)		5,650	5,650			
100221584	ALAMO	CA		07/22/2025		533,030	(12,110)	(12,110)			(12,110)		520,920	520,920			
100173824	GLENDALE	CA		10/31/2024		3,974	(131)	(131)			(131)		3,843	3,843			
10014781	SEATTLE	WA		07/07/2023		4,761	(19)	(19)			(19)		4,742	4,742			
100245814	DOVER	CA		10/17/2025		4,231	(75)	(75)			(75)		4,156	4,156			
100229321	DICKERSON	MD		08/14/2025		6,609	(230)	(230)			(230)		6,379	6,379			
100181370	CASTLE ROCK	CO		12/06/2024		3,820	(59)	(59)			(59)		3,761	3,761			
100082229	LA HABRA HEIGHTS	CA		04/14/2022		875	(28)	(28)			(28)		847	847			
100238249	LAS VEGAS	NV		09/19/2025		4,772	(190)	(190)			(190)		4,582	4,582			
100074966	SANTA BARBARA	CA		11/19/2021		38,370	(1,022)	(1,022)			(1,022)		37,348	37,348			
100152680	MIDWAY CITY	CA		05/17/2024		3,994	(1)	(1)			(1)		3,993	3,993			
100228196	SHERMAN OAKS	CA		08/11/2025		3,650	(155)	(155)			(155)		3,495	3,495			
100128900	SAN MATEO	CA		09/21/2023		3,467	(83)	(83)			(83)		3,384	3,384			
4010048163	OTTI VILLE	NY		03/22/2023		3,917	(67)	(67)			(67)		3,830	3,830			
100185138	FULLERTON	CA		12/20/2024		3,907	(64)	(64)			(64)		3,843	3,843			
100173743	LOS ANGELES	CA		10/30/2024		4,003	(17)	(17)			(17)		3,986	3,986			
100219256	SANTA CRUZ	CA		06/30/2025		10,028	(332)	(332)			(332)		9,696	9,696			
100707410	SAN FRANCISCO	CA		09/23/2021		8,582	(34)	(34)			(34)		8,548	8,548			
100103509	GLENDALE	CA		05/08/2023		4,172	(87)	(87)			(87)		4,085	4,085			
100134457	BROOKLYN	NY		10/30/2023		3,645	(42)	(42)			(42)		3,603	3,603			
100084388	PILOT POINT	TX		06/12/2022		4,636	(24)	(24)			(24)		4,612	4,612			
100192009	BOCA RATON	FL		02/07/2025		26,852	(398)	(398)			(398)		26,454	26,454			
100185714	DENVER	CO		08/29/2024		1,273	(24)	(24)			(24)		1,249	1,249			
100169358	MODDOUGH	GA		09/27/2024		3,438	(122)	(122)			(122)		3,316	3,316			
100245787	REDONDO BEACH	CA		10/29/2025		1,848	(85)	(85)			(85)		1,763	1,763			
100194533	SEVIERVILLE	TN		10/30/2023		3,053	(73)	(73)			(73)		2,980	2,980			
100207133	ESCONDIDO AREA	CA		04/28/2025		3,391	(85)	(85)			(85)		3,306	3,306			
100153718	ORLANDO	FL		07/11/2024		3,152	(75)	(75)			(75)		3,077	3,077			
100266770	LA JUNITA	CA		12/22/2025		3,709	(59)	(59)			(59)		3,650	3,650			
10009632	PLANDOME	NY		12/29/2022		4,301	(148)	(148)			(148)		4,153	4,153			
100190787	SONOMA	CA		01/27/2025		3,909	(89)	(89)			(89)		3,820	3,820			
100244452	PASADENA	CA		09/29/2025		3,859	(78)	(78)			(78)		3,781	3,781			
100235280	ALAMO	CA		08/29/2025		3,807	(86)	(86)			(86)		3,721	3,721			
100254966	WALNUT CREEK	CA		12/19/2025		3,646	(84)	(84)			(84)		3,562	3,562			
100166034	SAN DIEGO	CA		06/06/2024		3,917	(100)	(100)			(100)		3,817	3,817			
100185149	SANTA ROSA BEACH	FL		12/20/2024		5,431	(136)	(136)			(136)		5,295	5,295			
100199241	LAGUNA HILLS	CA		04/09/2025		3,323	(102)	(102)			(102)		3,221	3,221			
100273884	HILTON HEAD ISLAND	SC		07/21/2026		1,211	(45)	(45)			(45)		1,166	1,166			
100237035	CAMAS	WA		09/12/2025		3,669	(122)	(122)			(122)		3,547	3,547			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235315	HUNTINGTON BEACH	CA		06/29/2025		3,120		(120)			(120)		3,000	3,000			
100248831	OAKLAND	CA		10/29/2025		3,788		(96)			(96)		3,692	3,692			
100267231	TORRANCE	CA		12/24/2025		1,281		(15)			(15)		1,266	1,266			
100246460	MARCO ISLAND	FL		10/10/2025		3,966		(91)			(91)		3,875	3,875			
100235136	BRIARCLIFF MANOR	NY		06/28/2025		3,485		(116)			(116)		3,369	3,369			
100205076	LOS ANGELES	CA		04/11/2025		1,692		(74)			(74)		1,618	1,618			
100228031	GLENDALE	CA		06/06/2025		3,636		(123)			(123)		3,713	3,713			
100235408	POWAY	CA		06/29/2025		3,894		(90)			(90)		3,804	3,804			
100215862	FRISSO	CO		07/11/2025		3,503		(114)			(114)		3,389	3,389			
100108248	LOS ANGELES	CA		05/24/2023		829		(9)			(9)		820	820			
100172719	BELLEVUE	WA		11/21/2024		3,992		(146)			(146)		3,846	3,846			
100214232	LOS ANGELES	CA		05/30/2025		3,493		(164)			(164)		3,329	3,329			
100100446	LOS ANGELES	CA		04/27/2023		4,667		(80)			(80)		4,587	4,587			
100216198	MAMMOTH LAKES	CA		06/20/2025		4,377		(138)			(138)		4,239	4,239			
100273818	TARZANA	CA		07/26/2026		2,667		(88)			(88)		2,579	2,579			
100180754	MURRIETTA	CA		11/26/2024		2,205		(72)			(72)		2,133	2,133			
100247144	SCOTTSDALE	AZ		11/14/2025		5,661		(39)			(39)		5,622	5,622			
100134985	THOUSAND OAKS	CA		10/27/2023		3,248		(43)			(43)		3,205	3,205			
100214464	EL CAJON	CA		06/06/2025		3,780		(92)			(92)		3,688	3,688			
100214066	WEST HILLS	CA		05/30/2025		3,792		(97)			(97)		3,695	3,695			
100261714	ORANGE BEACH	AL		12/12/2025		2,527		(99)			(99)		2,428	2,428			
100216754	LOS ANGELES	CA		06/25/2025		3,627		(91)			(91)		3,536	3,536			
100063504	LIGHTHOUSE POINT	FL		06/06/2022		5,426		(105)			(105)		5,321	5,321			
100205155	SOUTH SAN FRANCISCO	CA		05/01/2025		4,937		(39)			(39)		4,898	4,898			
100246045	KIRKLAND	WA		10/08/2025		3,884		(85)			(85)		3,799	3,799			
100114534	STURDEON BAY	WI		06/29/2023		2,937		(43)			(43)		2,894	2,894			
100238359	ORANGE BEACH	AL		09/19/2025		9,914		(407)			(407)		9,507	9,507			
100091562	ACTON	CA		03/07/2023		1,243		(53)			(53)		1,190	1,190			
100179373	MONETA	VA		12/27/2024		4,109		(104)			(104)		4,005	4,005			
100272796	EDWARDS	CO		01/13/2026		1,311		(20)			(20)		1,291	1,291			
100150117	MARIETTA	GA		06/14/2024		3,314		(87)			(87)		3,227	3,227			
100236355	SAN CLEMENTE	CA		12/05/2025													
100212256	ARLINGTON	VA		05/28/2025		3,779		(12)			(12)		3,767	3,767			
100173438	HILTON HEAD ISLAND	SC		10/29/2024		3,085		(53)			(53)		3,032	3,032			
100160866	DALLAS	TX		07/19/2024		3,789		(142)			(142)		3,647	3,647			
100185003	MALIBU	CA		12/19/2024		4,731		(143)			(143)		4,588	4,588			
100214989	BELLA COLLINA	FL		06/11/2025		4,055		(81)			(81)		3,974	3,974			
100171273	VANCOUVER	WA		10/16/2024		3,079		(26)			(26)		3,053	3,053			
100265989	GILBERT	AZ		12/19/2025		2,652		(50)			(50)		2,602	2,602			
100254699	MC HENRY	ND		11/13/2025		3,791		(83)			(83)		3,708	3,708			
100186064	FEDMONO	WA		07/31/2025		3,518		(80)			(80)		3,438	3,438			
100228215	STUDIO CITY	CA		06/11/2025		3,212		(109)			(109)		3,103	3,103			
100076830	SAN FRANCISCO	CA		12/27/2021		8,159		(118)			(118)		8,041	8,041			
100228992	ENCINITAS	CA		06/10/2025		3,071		(145)			(145)		2,926	2,926			
100204991	WASHVILLE	TN		04/10/2025		3,789		(92)			(92)		3,697	3,697			
100247644	EMERALD ISLE	NC		10/29/2025		3,902		(88)			(88)		3,814	3,814			
100159623	JAMAICA ESTATES	NY		07/15/2024		3,500		(155)			(155)		3,345	3,345			
100245078	LAFAVETTE	CA		10/03/2025		3,927		(92)			(92)		3,835	3,835			
100154042	TARZANA	CA		06/12/2024		3,318		(23)			(23)		3,295	3,295			
100167317	WHITTIER	CA		09/20/2024		3,973		(111)			(111)		3,862	3,862			
100156383	LOS ANGELES	CA		07/25/2024		3,681		(33)			(33)		3,648	3,648			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214472	TARZANA	CA		06/06/2025		3,534		(131)					3,403	3,403			
100219781	LOS ANGELES	CA		07/08/2025		3,376		(159)					3,217	3,217			
100138741	QUAI	CA		02/02/2024		3,384		(52)					3,332	3,332			
100254471	CARIEL	IN		11/07/2025		2,476		(73)					2,403	2,403			
100153665	BOCA RATON	FL		05/31/2024		3,458		(92)					3,366	3,366			
100079293	NEW YORK	NY		02/28/2022		7,619		(46)					7,573	7,573			
100248867	ISLANDORA	FL		10/29/2025		3,874		(110)					3,764	3,764			
100254757	LA PRESENTIA	CA		11/14/2025		3,265		(114)					3,151	3,151			
100185790	SAN CLEMENTE	CA		12/26/2024		3,901		(28)					3,873	3,873			
100164412	SARASOTA	FL		12/17/2024		3,975		(124)					3,851	3,851			
100243366	GLENDALE	CA		09/26/2025		3,434		(163)					3,271	3,271			
100245943	WOODLAND HILLS	CA		11/06/2025		3,886		(87)					3,779	3,779			
100229570	HUNTINGTON BEACH	CA		08/22/2025		2,667		(122)					2,545	2,545			
100237097	ORANGE	CA		09/12/2025		3,080		(115)					2,965	2,965			
100115337	SAINT AUGUSTINE	FL		07/17/2023		3,815		(115)					3,700	3,700			
100110027	CHANDLER	AZ		06/23/2023		3,033		(63)					2,970	2,970			
100128257	NAPA	CA		09/14/2023		1,951		(35)					1,916	1,916			
100216163	SAN JOSE	CA		06/18/2025		3,906		(38)					3,868	3,868			
100151174	IRVINE	CA		05/09/2024		3,866		(64)					3,802	3,802			
100214298	RANCHO SANTA MARGARITA	CA		05/30/2025		3,680		(95)					3,585	3,585			
100114607	OCEAN ISLE BEACH	NC		06/29/2023		2,576		(100)					2,476	2,476			
100211440	PALM COAST	FL		05/16/2025		3,750		(15)					3,735	3,735			
100220817	HOLLISTER	CA		07/18/2025		3,813		(41)					3,772	3,772			
100193650	RANCHO CUCAMONGA	CA		11/13/2023		4,920		(70)					4,850	4,850			
100164201	PASADENA	CA		06/21/2024		3,757		(67)					3,690	3,690			
100142821	DOVINEY	CA		02/08/2024		3,332		(40)					3,292	3,292			
400053328	BRIDGEPORT	CT		03/06/2025		4,257		(147)					4,110	4,110			
100167749	SEDONA	AZ		09/19/2024		3,938		(100)					3,838	3,838			
100219843	SAN JOSE	CA		07/07/2025		3,668		(83)					3,585	3,585			
100173470	NEWPORT BEACH	CA		10/29/2024		3,897		(80)					3,817	3,817			
100079653	HOLLYWOOD	FL		04/25/2022		6,449		(139)					6,310	6,310			
100194409	SHERMAN OAKS	CA		02/14/2025		3,722		(99)					3,623	3,623			
100156034	WEST HILLS	CA		06/18/2024		3,969		(127)					3,842	3,842			
100264447	BOSTON	MA		12/17/2025		2,234		(55)					2,179	2,179			
100256455	LARCHMONT	NY		11/25/2025		3,518		(132)					3,386	3,386			
100185552	VENICE	CA		01/24/2025		3,740		(104)					3,636	3,636			
100266728	ESTERO	FL		12/22/2025		3,638		(2)					3,636	3,636			
100136054	WALUT CREEK	CA		11/16/2023		3,481		(76)					3,405	3,405			
100175412	QUEEN CREEK	AZ		12/23/2024		3,605		(78)					3,527	3,527			
100166404	TUSTIN	CA		10/31/2024		2,812		(103)					2,709	2,709			
100202891	MIAMI	FL		03/21/2025		6,178		(246)					5,932	5,932			
100193745	CASTLE ROCK	CO		02/10/2025		3,317		(119)					3,198	3,198			
100158435	BATTLE GROUND	WA		07/10/2024		3,704		(110)					3,594	3,594			
100173004	BROOKLYN	NY		10/25/2024		3,823		(144)					3,679	3,679			
100261692	HUNTINGTON BEACH	CA		12/12/2025		3,507		(92)					3,415	3,415			
100220309	LONG BEACH	CA		07/11/2025		2,808		(201)					2,607	2,607			
100099682	AURORA	CO		03/28/2023		3,224		(5)					3,219	3,219			
100235787	NORCO	CA		09/22/2025		9,663		(431)					9,232	9,232			
100148141	WHITTIER	CA		05/15/2024		3,629		(60)					3,569	3,569			
100153082	MORGAN	CA		06/27/2024		3,229		(82)					3,147	3,147			
100129603	FRISSO	CO		06/18/2023		3,694		(62)					3,632	3,632			

SCHEDULE B - PART 3

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100172622	DENVER	CO		12/06/2024		3,867		(45)			(45)		3,822	3,822			
100219705	SARASOTA	FL		07/07/2025		3,617		(107)			(107)		3,510	3,510			
100166624	NEIROP BEACH	CA		09/25/2024		4,080		(90)			(90)		3,990	3,990			
100265555	LAKE FOREST	CA		12/19/2025		2,455		(96)			(96)		2,359	2,359			
100177006	HEILITT	NY		01/16/2025		3,713		(17)			(17)		3,696	3,696			
100266735	MARYVILLE	TN		12/22/2025		4,110		(7)			(7)		4,103	4,103			
100159695	KIHEI	HI		06/23/2024		9,007		(122)			(122)		8,885	8,885			
100254758	EVERGREEN	CO		11/14/2025		3,445		(129)			(129)		3,316	3,316			
100079416	SANTA ROSA	CA		03/17/2022		4,160		(113)			(113)		4,047	4,047			
100247522	GLENDALE	CA		10/28/2025		3,502		(103)			(103)		3,399	3,399			
100246623	DANVILLE	CA		10/10/2025		3,769		(112)			(112)		3,657	3,657			
100246508	LA CANADA FLINTRIDGE	CA		10/10/2025		3,860		(113)			(113)		3,747	3,747			
100245765	SAN CLEMENTE	CA		10/29/2025		3,923		(85)			(85)		3,838	3,838			
100277027	RIVERSIDE	CA		02/06/2026		5,314		(109)			(109)		5,205	5,205			
100261670	SANT AUGUSTINE	FL		12/12/2025		4,052		(120)			(120)		3,932	3,932			
100236300	SANTA ROSA	CA		06/10/2025		3,530		(124)			(124)		3,406	3,406			
100247442	OCEANSIDE	CA		11/26/2025		3,665		(161)			(161)		3,504	3,504			
100246985	BRECKENRIDGE	CO		10/17/2025		3,712		(146)			(146)		3,566	3,566			
100238023	NORWALK	CT		10/03/2025		3,761		(83)			(83)		3,678	3,678			
100226556	VALLEY VILLAGE	CA		07/30/2025		3,346		(124)			(124)		3,222	3,222			
100221575	LEESBURG	VA		07/22/2025		3,341		(125)			(125)		3,216	3,216			
100206228	THOUSAND OAKS	CA		04/17/2025		10,120		(204)			(204)		9,916	9,916			
100226556	FAVETTEVILLE	NC		07/30/2025		3,571		(81)			(81)		3,490	3,490			
100247516	ORINDA	CA		10/29/2025		13,372		(560)			(560)		12,812	12,812			
100209976	HOUSTON	TX		06/11/2025		3,225		(144)			(144)		3,081	3,081			
100108142	ANAHEIM	CA		05/24/2023		1,150		(17)			(17)		1,133	1,133			
100209951	FRISSO	CO		06/11/2025		3,500		(80)			(80)		3,420	3,420			
100229336	LA HABRA HEIGHTS	CA		06/14/2025		3,246		(145)			(145)		3,101	3,101			
100214476	DIAMOND BAR	CA		06/06/2025		3,254		(153)			(153)		3,101	3,101			
100219011	SUNNYVALE	CA		06/27/2025		3,588		(108)			(108)		3,480	3,480			
100157403	ISLAND PARK	ID		02/20/2025		3,386		(133)			(133)		3,253	3,253			
100176963	OCEANSIDE	CA		11/19/2024		29,489		(1,204)			(1,204)		29,489	29,489			
403045311	CLEVELAND	OH		06/16/2024		71,052		(1,204)			(1,204)		69,848	69,848			
100214566	RAVONA	CA		06/06/2025		3,941		(107)			(107)		3,834	3,834			
100214455	ST GEORGE	UT		06/06/2025		3,542		(124)			(124)		3,418	3,418			
100144298	GEARHART	OR		03/07/2024		3,059		(133)			(133)		2,926	2,926			
100203059	SAN DIEGO	CA		04/25/2025		3,581		(143)			(143)		3,438	3,438			
100261653	LAFALETTE	CA		12/12/2025		2,225		(67)			(67)		2,138	2,138			
100255056	LOS GATOS	CA		11/19/2025		3,319		(78)			(78)		3,241	3,241			
100210410	SUNNYVALE	CA		05/12/2025		5,333		(39)			(39)		5,294	5,294			
100165909	LOS ANGELES	CA		06/06/2024		2,842		(53)			(53)		2,789	2,789			
100203034	NAPA	CA		04/25/2025		3,773		(79)			(79)		3,694	3,694			
100168011	SAN ANTONIO	TX		09/20/2024		3,730		(38)			(38)		3,692	3,692			
100219571	LINNFIELD	MA		07/07/2025		3,235		(74)			(74)		3,161	3,161			
100091601	LOS ANGELES	CA		03/07/2023		1,171		(14)			(14)		1,157	1,157			
100276566	RENO	NV		01/28/2026		1,239		(44)			(44)		1,195	1,195			
100221573	REDONDO BEACH	CA		07/22/2025		2,904		(81)			(81)		2,823	2,823			
100246415	CHULA VISTA	CA		10/10/2025		3,669		(100)			(100)		3,569	3,569			
100109639	LAKE FOREST	CA		06/16/2023		4,232		(54)			(54)		4,178	4,178			
100219520	YACHTS	OR		07/07/2025		3,432		(94)			(94)		3,338	3,338			
100081763	MILLBRAE	CA		03/22/2022		7,911		(112)			(112)		7,799	7,799			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100080374	SCOTTSDALE	AZ		04/14/2022		5,796		(250)			(250)		5,546	5,546			
100210423	GOVERNMENT CAMP	OR		05/12/2025		4,072		(17)			(17)		4,055	4,055			
400052004	FERGUSON	MO		03/06/2025		4,399		(228)			(228)		4,171	4,171			
100259265	SAN CLEMENTE	CA		12/02/2025		3,777		(83)			(83)		3,694	3,694			
100074414	LOS GATOS	CA		12/02/2021		7,710		(194)			(194)		7,516	7,516			
100186108	VAIL	CO		01/31/2025		3,776		(19)			(19)		3,757	3,757			
100265690	KAMELEA	HI		12/19/2025		4,471		(138)			(138)		4,333	4,333			
100272795	MISSION VIEJO	CA		01/13/2026		1,299		(16)			(16)		1,283	1,283			
100206085	GILBERT	AZ		05/16/2025		3,700		(3)			(3)		3,697	3,697			
100178462	GILROY	CA		01/25/2022		7,108		(195)			(195)		6,913	6,913			
100168734	SAN JOSE	CA		09/26/2024		3,369		(104)			(104)		3,265	3,265			
100177102	SOUTH ORANGE	NJ		01/16/2025		3,155		(146)			(146)		3,009	3,009			
100178296	PARAMUS	NJ		11/19/2024		3,867		(66)			(66)		3,801	3,801			
100247360	VILLA PARK	CA		10/29/2025		3,727		(107)			(107)		3,620	3,620			
100081688	TRACY'S LANDING	MO		03/21/2022		8,076		(116)			(116)		7,960	7,960			
100164230	PHOENIX	AZ		06/21/2024		3,446		(82)			(82)		3,364	3,364			
100213827	LOS ANGELES	CA		05/29/2025		4,026		(12)			(12)		4,014	4,014			
100238759	SANTA CLARA	CA		09/22/2025		3,441		(139)			(139)		3,302	3,302			
100153655	LAS VEGAS	NV		05/31/2024		3,156		(105)			(105)		3,051	3,051			
100150037	TARZANA	CA		06/07/2024		3,214		(163)			(163)		3,051	3,051			
100072029	LOS ANGELES	CA		11/19/2021		7,881		(245)			(245)		7,636	7,636			
100175025	SHERWOOD FOREST	CA		11/05/2024		4,073		(70)			(70)		4,003	4,003			
100137443	REDONDO BEACH	CA		01/11/2024		2,734		(116)			(116)		2,618	2,618			
100216758	DALLAS	TX		06/25/2025		3,682		(42)			(42)		3,640	3,640			
100180554	SIMI VALLEY	CA		11/26/2024		7,751		(188)			(188)		7,563	7,563			
100246985	NORTHBROOK	IL		10/15/2025		3,307		(112)			(112)		3,195	3,195			
100207156	ROILAND HEIGHTS AREA	CA		04/28/2025		3,585		(92)			(92)		3,493	3,493			
100214085	CASTAIC	CA		05/30/2025		3,576		(107)			(107)		3,469	3,469			
100175514	JOHNS CREEK	GA		12/23/2024		3,668		(92)			(92)		3,576	3,576			
100151867	PAULEYS ISLAND	SC		05/10/2024		3,597		(7)			(7)		3,590	3,590			
100212360	BURBANK	CA		05/28/2025		3,527		(38)			(38)		3,489	3,489			
100149032	VENICE	CA		04/19/2024		3,556		(5)			(5)		3,531	3,531			
100210405	ESCONDIDO	CA		05/12/2025		3,904		(65)			(65)		3,839	3,839			
100164075	ESCONDIDO	CA		08/28/2024		4,657		(213)			(213)		4,444	4,444			
100255023	EAGLE	ID		12/17/2025		2,396		(44)			(44)		2,352	2,352			
100194087	PORT ST LUCIE	FL		02/14/2025		3,666		(22)			(22)		3,644	3,644			
100157169	BROOKLYN	NY		02/20/2025		3,294		(236)			(236)		3,058	3,058			
100230112	ALDIE	VA		06/26/2025		3,386		(158)			(158)		3,228	3,228			
100254796	TUJUNGA	CA		11/14/2025		3,145		(138)			(138)		3,007	3,007			
100245156	FULSEAR	TX		10/07/2025		2,463		(57)			(57)		2,406	2,406			
100073362	CORNADO	CA		11/19/2021		8,163		(131)			(131)		8,032	8,032			
100235215	LOS ANGELES	CA		06/28/2025		4,523		(204)			(204)		4,319	4,319			
100175561	NEWCASTLE	CA		11/12/2024		4,391		(23)			(23)		4,368	4,368			
100173084	NEW YORK	NY		10/25/2024		6,467		(104)			(104)		6,363	6,363			
100166016	COLD SPRING HARBOR	NY		06/16/2024		2,953		(85)			(85)		2,868	2,868			
100221586	NAPLES	FL		07/22/2025		3,570		(76)			(76)		3,494	3,494			
100213833	LOS ANGELES	CA		05/29/2025		3,280		(145)			(145)		3,135	3,135			
100245100	RANCHO MISSION VIEJO	CA		10/03/2025		3,573		(127)			(127)		3,446	3,446			
100211964	LOS ANGELES	CA		05/22/2025		3,507		(31)			(31)		3,476	3,476			
100245492	SANTA BARBARA	CA		10/24/2025		3,858		(68)			(68)		3,770	3,770			
100266636	MILL VALLEY	CA		12/23/2025		1,240		(30)			(30)		1,210	1,210			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10078252	ROLLING HILLS ESTATES	CA		02/10/2022		4,634		(34)			(34)		4,600	4,600			
100214603	BOLLER CITY	NV		06/09/2025		4,548		(106)			(106)		4,442	4,442			
100135018	SAN FRANCISCO	CA		10/30/2023		3,185		(18)			(18)		3,167	3,167			
100272710	CONCORD	NC		01/09/2026		1,164		(42)			(42)		1,122	1,122			
100272893	ORANGE	CA		01/12/2026		5,512		(156)			(156)		5,356	5,356			
100198531	HUNTINGTON BEACH	CA		01/16/2025		3,213		(77)			(77)		3,136	3,136			
100212546	LOS ANGELES	CA		05/29/2025		3,559		(54)			(54)		3,505	3,505			
100246040	LOS ANGELES	CA		10/08/2025		5,633		(123)			(123)		5,510	5,510			
100213730	SIMI VALLEY	CA		05/29/2025		3,276		(154)			(154)		3,122	3,122			
100165807	VENTURA	CA		12/26/2024		3,796		(39)			(39)		3,757	3,757			
100236226	WESTLAKE VILLAGE	CA		12/02/2025		3,681		(85)			(85)		3,596	3,596			
100088162	LOS ANGELES	CA		06/25/2021		8,144		(39)			(39)		8,105	8,105			
100138351	BIG BEAR LAKE	CA		12/18/2023		3,984		(42)			(42)		3,942	3,942			
100181823	BOCA RATON	FL		12/11/2024		3,772		(107)			(107)		3,665	3,665			
10071695	SEATTLE	WA		10/14/2021		7,833		(136)			(136)		7,697	7,697			
100246079	SAN CLEMENTE	CA		10/08/2025		3,563		(161)			(161)		3,402	3,402			
100219479	SAN DIEGO	CA		07/07/2025		3,823		(77)			(77)		3,746	3,746			
100219736	FOUNTAIN VALLEY	CA		07/08/2025		3,059		(96)			(96)		2,961	2,961			
100221585	LOS ANGELES	CA		07/22/2025		3,296		(75)			(75)		3,221	3,221			
100143870	VALENCIA	CA		03/06/2024		3,449		(67)			(67)		3,382	3,382			
100776032	WASHINGTON	DC		01/12/2022		8,276		(159)			(159)		8,117	8,117			
100235044	LONG BEACH	CA		06/28/2025		5,887		(97)			(97)		5,790	5,790			
100146576	SAN FRANCISCO	CA		04/12/2024		3,829		(37)			(37)		3,792	3,792			
100221824	LOS ANGELES	CA		07/29/2025		3,410		(111)			(111)		3,299	3,299			
100211476	VENICE	CA		05/16/2025		3,372		(7)			(7)		3,365	3,365			
401005847	TRENTON	NJ		07/27/2023		3,701		(81)			(81)		3,620	3,620			
100265040	FREDWOOD CITY	CA		12/17/2025		974		(33)			(33)		941	941			
100777827	OAKLAND	CA		01/14/2022		100							100	100			
100777168	LAGUNA NIGUEL	CA		01/16/2025		3,570		(100)			(100)		3,470	3,470			
100274117	AUSTIN	TX		01/27/2026		1,287		(12)			(12)		1,275	1,275			
100169676	SAN FRANCISCO	CA		11/08/2024		8,666		(69)			(69)		8,597	8,597			
100254198	WOODBRIDGE	WA		12/12/2025		2,291		(55)			(55)		2,236	2,236			
100266730	OCEANSIDE	CA		12/22/2025		2,503		(37)			(37)		2,466	2,466			
100107844	GLENDALE	CA		05/23/2023		5,284		(74)			(74)		5,210	5,210			
100266781	MURLES	FL		12/22/2025		2,604		(16)			(16)		2,588	2,588			
100258105	VALMUT CREEK	CA		11/26/2025		2,403		(96)			(96)		2,305	2,305			
100107908	VILLA PARK	CA		06/29/2023		3,734		(79)			(79)		3,655	3,655			
100088102	TEICOLA	CA		10/25/2022		3,799		(93)			(93)		3,706	3,706			
100254093	CUTLER BAY	FL		11/06/2025		3,136		(145)			(145)		2,991	2,991			
100109293	BROOKLYN	NY		06/12/2023		3,919		(70)			(70)		3,849	3,849			
100264891	CAPTIVIA	CA		12/17/2025		2,397		(95)			(95)		2,302	2,302			
100245138	PEAPACK	NJ		10/07/2025		2,530		(39)			(39)		2,491	2,491			
100274103	MISSION VIEJO	CA		01/27/2026		1,212		(22)			(22)		1,190	1,190			
100201857	MENPACHI	NJ		03/13/2025		3,044		(55)			(55)		2,989	2,989			
100229346	FAIRFAX	CA		08/22/2025		3,011		(131)			(131)		2,880	2,880			
100174039	SAN MATEO	CA		10/31/2024													
100110625	LOS ANGELES	CA		06/30/2023		4,373		(11)			(11)		4,362	4,362			
100248666	LEWIS	DE		10/29/2025		3,613		(106)			(106)		3,507	3,507			
100141947	IMPERIAL BEACH	CA		02/29/2024		3,302		(95)			(95)		3,207	3,207			
100109743	FORT PIERCE	FL		06/16/2023		5,032		(64)			(64)		4,968	4,968			
100206414	KIHEI	HI		05/22/2025		3,248		(85)			(85)		3,163	3,163			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171105	EL CAJON	CA		11/22/2024		3,662		(34)					3,628	3,628			
100246115	SANTA CLARITA	CA		10/07/2025		3,787		(66)					3,721	3,721			
100267288	SCOTTSDALE	AZ		12/24/2025		1,632,842		(32,842)			(32,842)		1,600,000	1,600,000			
100202224	LOS ANGELES	CA		04/17/2025		3,540		(36)					3,504	3,504			
100261546	SAN FRANCISCO	CA		12/12/2025		1,749		(65)					1,684	1,684			
100219022	TUCSON	AZ		06/27/2025		5,402		(105)					5,297	5,297			
100204819	GILROY	CA		04/09/2025		3,765		(91)					3,674	3,674			
100272834	WASHINGTON	DC		01/13/2026		1,218		(49)					1,169	1,169			
100209818	SAN CLEMENTE	CA		05/05/2025		3,516		(75)					3,441	3,441			
100181235	SANTA BARBARA	CA		12/06/2024		3,294		(114)					3,180	3,180			
100226577	NOVATO	CA		07/30/2025		3,244		(100)					3,144	3,144			
100247229	COVINA	CA		10/24/2025		3,468		(128)					3,340	3,340			
100235757	KEY LARGO	FL		09/22/2025		3,402		(100)					3,302	3,302			
100154186	PETALUMA	CA		07/11/2024		3,300		(224)					3,076	3,076			
100082331	NORTHRIDGE	CA		04/14/2022		6,042		(198)					5,844	5,844			
100134582	WASHINGTON	DC		10/30/2023		10,228		(193)					10,035	10,035			
100254653	DOVNEY	CA		11/10/2025		3,968		(162)					3,806	3,806			
325043481	ATLANTA	GA		09/05/2025		521,041							521,041	521,041			
100185254	MIAMI	FL		01/24/2025		3,582		(100)					3,482	3,482			
100177344	DELRAY BEACH	FL		01/16/2025		3,436		(95)					3,341	3,341			
100159627	FORT LAUDERDALE	FL		07/15/2024		2,602		(114)					2,488	2,488			
100178455	SAN MARINO	CA		11/21/2024		3,482		(81)					3,401	3,401			
100086073	GEORGETOWN	TX		10/25/2022		5,440		(125)					5,315	5,315			
100201950	BELLEVUE	WA		03/18/2025		3,322		(95)					3,227	3,227			
100188938	OAKLAND	CA		01/09/2025		2,932		(137)					2,795	2,795			
100274100	BOLDER	CO		01/27/2026		2,187		(68)					2,119	2,119			
100157620	SHERMAN OAKS	CA		06/28/2024		2,899		(92)					2,807	2,807			
100180885	QUAI	CA		11/26/2024		3,489		(26)					3,463	3,463			
100172871	LONG BEACH	CA		10/25/2024		3,686		(141)					3,545	3,545			
100273384	FORT WORTH	TX		01/26/2026		2,450		(26)					2,424	2,424			
100214064	FORT COLLINS	CO		05/30/2025		3,188		(124)					3,064	3,064			
100277075	SANTA CRUZ	CA		02/06/2026		1,177		(49)					1,128	1,128			
100108494	ENCINO	CA		05/25/2023		4,870		(34)					4,836	4,836			
100216216	LOS ANGELES (TARZANA AREA)	CA		06/20/2025		4,432		(156)					4,276	4,276			
100159468	AUSTIN	TX		07/10/2024		3,041		(78)					2,963	2,963			
100141932	SUNNYVALE	CA		03/27/2024		3,578		(32)					3,546	3,546			
100166882	BISCAYNE PARK	FL		12/31/2024		2,405		(62)					2,343	2,343			
100174686	SAN JOSE	CA		10/31/2024		2,949		(93)					2,856	2,856			
100163351	MISSOURI CITY	TX		06/13/2024		3,588		(83)					3,505	3,505			
100246530	VAN NUYS AREA LOS ANGELES	CA		10/16/2025		3,056		(133)					2,923	2,923			
100228555	GARDEN GROVE	CA		06/11/2025		3,391		(84)					3,307	3,307			
100120680	DAVIE	FL		08/24/2023		2,684		(55)					2,629	2,629			
100085167	HUNTINGTON BEACH	CA		09/21/2022		3,286		(78)					3,188	3,188			
100213738	SEATTLE	WA		05/29/2025		3,956		(104)					3,852	3,852			
100204036	LONG BEACH TOWNSHIP	WV		03/28/2025		3,607		(25)					3,582	3,582			
100156586	MESA	AZ		07/25/2024		4,109		(31)					4,078	4,078			
100189722	MIAMI	FL		01/21/2025		3,227		(82)					3,145	3,145			
100266767	INDIO	CA		12/22/2025		2,369		(42)					2,327	2,327			
100078763	HUNTINGTON BEACH	CA		01/31/2022		7,421		(147)					7,274	7,274			
100246164	WEST DES MOINES	IA		10/07/2025		4,022		(97)					3,925	3,925			
100184573	HONOLULU	HI		12/16/2024		15,243		(414)					14,829	14,829			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024606	BURBANK	CA		10/17/2025		3,604	(108)	(108)			(108)		3,496	3,496	3,496		
10017539	SAN JOSE	CA		12/23/2024		2,625	(32)	(32)			(32)		2,593	2,593	2,593		
10016596	SAN DIEGO	CA		06/06/2024		3,217	(214)	(214)			(214)		3,003	3,003	3,003		
10020737	NORTHRIDGE	CA		04/28/2025		3,264	(41)	(41)			(41)		3,223	3,223	3,223		
10019443	LOS ANGELES	CA		02/14/2025		3,389	(145)	(145)			(145)		3,244	3,244	3,244		
10017693	COOPER CITY	FL		11/21/2024		2,426	(32)	(32)			(32)		2,394	2,394	2,394		
10024890	BOZEMAN	MT		10/29/2025		3,944	(50)	(50)			(50)		3,894	3,894	3,894		
10016466	MCKEN	VA		06/28/2024		3,312	(143)	(143)			(143)		3,169	3,169	3,169		
10027411	GLENDALE	CA		02/12/2026		1,110	(30)	(30)			(30)		1,080	1,080	1,080		
100191219	LOS ANGELES	CA		01/29/2025		2,315	(102)	(102)			(102)		2,213	2,213	2,213		
10026726	PORTER RANCH	CA		12/24/2025		2,451	(76)	(76)			(76)		2,375	2,375	2,375		
10018604	COSTA MESA	CA		09/20/2024		3,605	(108)	(108)			(108)		3,497	3,497	3,497		
10022173	PARAMUS	NJ		06/11/2025		3,165	(93)	(93)			(93)		3,072	3,072	3,072		
10015636	TORRANCE	CA		07/25/2024		3,333	(68)	(68)			(68)		3,265	3,265	3,265		
100215916	GARDEN GROVE	CA		06/12/2025		3,449	(52)	(52)			(52)		3,397	3,397	3,397		
10017898	VALENCIA	CA		11/19/2024		3,884	(24)	(24)			(24)		3,860	3,860	3,860		
100177510	HAPPY VALLEY	OR		01/16/2025		2,767	(118)	(118)			(118)		2,649	2,649	2,649		
10023529	SUN VALLEY	CA		08/29/2025		3,325	(122)	(122)			(122)		3,203	3,203	3,203		
100247421	LOS ANGELES	CA		10/24/2025		3,216	(134)	(134)			(134)		3,082	3,082	3,082		
4010072414	NETCONG	NJ		04/29/2024		3,047	(108)	(108)			(108)		2,939	2,939	2,939		
100211621	SAN DIEGO	CA		06/23/2025		3,126	(110)	(110)			(110)		3,016	3,016	3,016		
100216721	BOERNE	TX		06/23/2025		3,142	(126)	(126)			(126)		3,016	3,016	3,016		
100219646	MOUNTAIN VIEW	CA		07/07/2025		3,632	(79)	(79)			(79)		3,553	3,553	3,553		
100177893	ATLANTA	GA		07/20/2023		3,534	(61)	(61)			(61)		3,473	3,473	3,473		
100178481	BROOKLYN	NY		11/21/2024		3,784	(105)	(105)			(105)		3,679	3,679	3,679		
100201294	YORBA LINDA	CA		03/12/2025		3,396	(85)	(85)			(85)		3,311	3,311	3,311		
100296311	CORONA	CA		12/05/2025		3,271	(93)	(93)			(93)		3,178	3,178	3,178		
100129648	SAN DIEGO	CA		09/27/2023		3,724	(2)	(2)			(2)		3,722	3,722	3,722		
100236300	SOUTH PASADENA	CA		09/10/2025		3,304	(108)	(108)			(108)		3,196	3,196	3,196		
100177982	FOUNTAIN HILLS	AZ		01/16/2025		5,652	(82)	(82)			(82)		5,570	5,570	5,570		
100079249	CLARKSVILLE	TN		02/25/2022		12,801	(138)	(138)			(138)		12,663	12,663	12,663		
100220281	SAINT PAUL	MIN		07/11/2025		15,090	(306)	(306)			(306)		14,782	14,782	14,782		
100174103	MILTON	GA		10/31/2024		2,896	(138)	(138)			(138)		2,798	2,798	2,798		
100191763	PHOENIX	AZ		02/20/2025		3,335	(66)	(66)			(66)		3,249	3,249	3,249		
100180111	UPLAND	CA		12/30/2024		3,233	(93)	(93)			(93)		3,140	3,140	3,140		
100273557	DOHNEY	CA		01/16/2026		2,284	(100)	(100)			(100)		2,184	2,184	2,184		
100173428	PORTLAND	OR		10/29/2024		3,411	(127)	(127)			(127)		3,284	3,284	3,284		
100193607	LOS CABOS	MEX		02/10/2025		19,192							19,192	19,192	19,192		
100109702	GRINDA	CA		06/16/2023		4,801	(128)	(128)			(128)		4,673	4,673	4,673		
100235747	DANA POINT	CA		09/22/2025		3,327	(158)	(158)			(158)		3,169	3,169	3,169		
100114720	RIVERSIDE	CA		06/29/2023		2,703	(59)	(59)			(59)		2,644	2,644	2,644		
100247599	SAN JOSE	CA		10/29/2025		3,382	(133)	(133)			(133)		3,249	3,249	3,249		
100149913	LOS ANGELES	CA		04/29/2024		3,756	(116)	(116)			(116)		3,640	3,640	3,640		
100036993	DUBLIN	CA		09/27/2019		(5,814)		42			42	(10)	(5,782)	(2,640)	94	3,048	3,142
100176392	GALVESTON	TX		11/21/2024		2,025	(72)	(72)			(72)		1,953	1,953	1,953		
4010055390	MISTIC BEACH	NY		08/24/2023		3,960	(14)	(14)			(14)		3,946	3,946	3,946		
100199171	SAN CLEMENTE	CA		04/04/2025		3,630	(66)	(66)			(66)		3,544	3,544	3,544		
100071928	VAN NUYS	CA		11/19/2021		5,778	(307)	(307)			(307)		5,471	5,471	5,471		
100174538	PETALUMA	CA		10/31/2024		2,955	(123)	(123)			(123)		2,832	2,832	2,832		
100076444	DANVILLE	CA		12/23/2021		5,348	(62)	(62)			(62)		5,286	5,286	5,286		
100245111	GLENCOE	IL		10/07/2025		2,673	(54)	(54)			(54)		2,619	2,619	2,619		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100129239	BROOKHAVEN	GA		11/03/2023		3,350	(46)				(46)		3,304		3,304			
100267022	CHICAGO	IL		12/23/2025		3,688	(80)				(80)		3,618		3,618			
100266721	TAMPA	FL		12/22/2025		2,598	(3)				(3)		2,595		2,595			
100193638	AVON	OH		02/10/2025		3,259	(153)				(153)		3,106		3,106			
100157241	FOREST HILLS	NY		02/20/2025		6,829	(270)				(270)		6,559		6,559			
100204832	MANDEVILLE	LA		04/10/2025		4,288	(92)				(92)		4,196		4,196			
100201911	UPPER SADDLE RIVER	NJ		03/18/2025		3,585	(42)				(42)		3,543		3,543			
100173742	TRABUCO CANYON	CA		10/30/2024		2,797		(123)			(123)		2,674		2,674			
100216458	DOINEY	CA		06/20/2025		6,257	(218)				(218)		6,039		6,039			
100189579	SAN JOSE	CA		01/17/2025		1,402	(43)				(43)		1,359		1,359			
100272740	AGORA HILLS	CA		01/09/2026		1,124	(35)				(35)		1,089		1,089			
100219446	SOUTH BOSTON	MA		07/07/2025		3,864	(42)				(42)		3,822		3,822			
100253816	LOS ANGELES	CA		10/30/2025		3,418	(129)				(129)		3,289		3,289			
100157833	DALLAS	TX		06/01/2024		3,433	(69)				(69)		3,364		3,364			
100274054	LOS ANGELES	CA		07/28/2026		934	(27)				(27)		907		907			
100264821	SANTA BARBARA	CA		12/17/2025		2,371	(79)				(79)		2,292		2,292			
100208982	COSTA MESA	CA		04/29/2025		3,897	(12)				(12)		3,885		3,885			
100137418	CORAL GABLES	FL		01/11/2024		4,200	(118)				(118)		4,082		4,082			
100246048	OCEAN ISLE BEACH	NC		10/08/2025		3,736	(82)				(82)		3,654		3,654			
10014687	SANTA CLARITA	CA		06/29/2023		1,716	(16)				(16)		1,700		1,700			
100177101	BROOKLYN	NY		07/16/2025		3,380	(71)				(71)		3,309		3,309			
100210422	PALM SPRINGS	CA		05/12/2025		1,739	(37)				(37)		1,702		1,702			
100236205	GIG HARBOR	WA		09/18/2025		3,177	(145)				(145)		3,032		3,032			
100176145	PORTER RANCH AREA	CA		12/20/2024		2,983	(92)				(92)		2,891		2,891			
100086040	BROOKLYN	NY		08/24/2022		3,514	(291)				291		3,805		3,805			
100180657	BURBANK	CA		11/26/2024		3,548	(46)				(46)		3,502		3,502			
100219477	CUPERTINO	CA		07/07/2025		3,766	(71)				(71)		3,695		3,695			
100156697	SAN JOSE	CA		06/26/2024		1,354	(40)				(40)		1,314		1,314			
100245149	ARLINGTON	VA		10/07/2025		2,427	(57)				(57)		2,370		2,370			
4010053712	IRVINGTON	NJ		06/20/2023		3,512	(93)				(93)		3,419		3,419			
100149080	FRISSO	OH		04/19/2024		4,636	(133)				(133)		4,503		4,503			
100165676	SAN DIEGO	CA		10/04/2024		5,167	(220)				(220)		4,947		4,947			
100221782	MIAMI	FL		07/25/2025		3,880	(105)				(105)		3,775		3,775			
100221611	VASHON	WA		07/22/2025		3,567	(104)				(104)		3,463		3,463			
100204455	OWAHO	CA		04/03/2025		3,098	(136)				(136)		2,962		2,962			
100180642	LOS GATOS	CA		11/26/2024		3,295	(151)				(151)		3,144		3,144			
100130386	KIRKLAND	WA		09/28/2023		5,080	(56)				(56)		5,024		5,024			
100101839	YORBA LINDA	CA		04/06/2023		3,929	(73)				(73)		3,856		3,856			
100139163	SAN DIEGO	CA		12/28/2023		2,432	(39)				(39)		2,393		2,393			
10071506	DALLAS	TX		10/19/2021		4,029	(117)				(117)		3,912		3,912			
100776536	LOS ANGELES	CA		07/04/2022		7,523	(93)				(93)		7,430		7,430			
100146860	ELST IS	FL		03/21/2024		23,539	(752)				(752)		22,787		22,787			
100132749	GLENVIEWILLE	CA		11/03/2023		2,714	(47)				(47)		2,667		2,667			
100276605	RANCHO PALOS VERDES	CA		07/28/2026		1,994	(95)				(95)		1,899		1,899			
100184416	IRVINE	CA		12/17/2024		3,191	(100)				(100)		3,091		3,091			
100200702	PASADENA	CA		03/11/2025		3,549	(82)				(82)		3,467		3,467			
100147485	HENDERSON	NV		04/03/2024		3,309	(90)				(90)		3,219		3,219			
100114779	LEANDER	TX		07/07/2023		4,613	(49)				(49)		4,564		4,564			
100273233	LONG BEACH	CA		01/16/2026		2,101	(59)				(59)		2,042		2,042			
100205039	EAST HAMPTON	NY		04/11/2025		3,128	(130)				(130)		2,998		2,998			
100129519	MURRIETA	CA		06/18/2023		2,812	(68)				(68)		2,744		2,744			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016534	MIRAMAR	FL		10/04/2024		3,533	(93)				(93)		3,440				
10018064	SALEM	OR		11/26/2024		3,077	(24)				(24)		3,053				
10027367	BRECKENRIDGE	CO		01/16/2026		1,213	(28)				(28)		1,185				
10024326	RANCHO CUCAMONGA	CA		09/26/2025		27,818	(1,318)				(1,318)		26,500				
10015406	COTO DE OZA	CA		06/06/2024		68,177	(1,120)				(1,120)		67,057				
10007645	VENICE	CA		01/21/2022		6,522	(178)				(178)		6,344				
10017360	LOS ANGELES	CA		10/30/2024		3,562	(101)				(101)		3,461				
10020283	IRVINE	CA		03/21/2025		3,288	(102)				(102)		3,186				
10016624	SAN DIEGO	CA		09/06/2024		3,626	(83)				(83)		3,543				
100219503	CORTEZ	FL		07/07/2025		2,867	(94)				(94)		2,773				
100157614	VERO BEACH	FL		06/28/2024		3,343	(131)				(131)		3,212				
100161405	DUNEDIN	FL		07/26/2024		13,224	(80)				(80)		13,144				
10023829	YORBA LINDA	CA		09/19/2025		11,574	(409)				(409)		11,165				
10008224	PUERTO LOS CABOS	MEX		04/14/2022		7,228							7,228				
10010279	HENDERSON	NV		06/22/2023		2,434	(49)				(49)		2,385				
100173516	NAPLES	FL		10/29/2024		6,569	(127)				(127)		6,442				
10005732	PALOS VERDES ESTATES	CA		05/19/2021		6,663	(227)				(227)		6,436				
100172700	PRINCETVILLE	HI		11/21/2024		3,263	(114)				(114)		3,149				
100181413	HAITHORNE	CA		01/09/2025		3,185	(111)				(111)		3,074				
100280036	APTOS	CA		11/26/2025		1,507	(55)				(55)		1,452				
100243414	BURBANK	CA		01/08/2026		3,448	(46)				(46)		3,402				
100266790	DAVE	FL		09/26/2025		3,850	(9)				(9)		3,841				
100266732	SAN DIEGO	CA		12/22/2025		2,485	(22)				(22)		2,473				
100173502	BEND	OR		12/22/2025		2,536	(3)				(3)		2,533				
100173502	SHALIMAR	FL		10/29/2024		3,115	(145)				(145)		2,970				
100211600	LINWOOD	WA		06/23/2025		3,072	(56)				(56)		3,016				
100141384	LOS ANGELES	CA		01/30/2024		4,246	(68)				(68)		4,178				
100174506	SOLANA BEACH	CA		10/31/2024		3,913	(90)				(90)		3,823				
100154604	CASTAIC	CA		06/14/2024		4,350	(39)				(39)		4,311				
100109009	LOS ANGELES	CA		05/31/2023		3,563	(200)				(200)		3,363				
100274113	SUNNYVALE	CA		01/27/2026		1,254	(7)				(7)		1,247				
100169891	HALLANDALE BEACH	FL		11/08/2024		3,561	(160)				(160)		3,401				
100210351	LOS OLIVOS	CA		05/09/2025		1,093	(28)				(28)		1,065				
100163840	WINDSOR	CT		09/27/2024		3,121	(112)				(112)		3,009				
100246897	HINGHAM	MA		10/21/2025		2,977	(100)				(100)		2,877				
100173465	TAVEMER	FL		10/29/2024		3,361	(76)				(76)		3,285				
100245170	NASHVILLE	TN		10/07/2025		2,242	(54)				(54)		2,188				
100245891	BREA	CA		10/07/2025		3,638	(182)				(182)		3,656				
100193355	FRISSO	CO		10/19/2023		4,953	(80)				(80)		4,873				
100164212	LOS GATOS	CA		06/21/2024		2,212	(54)				(54)		2,158				
100167530	SALINAS	CA		10/31/2024		3,546	(124)				(124)		3,474				
100243491	BOLLIER	CO		09/26/2025		3,558	(124)				(124)		3,434				
100210416	REDMOND	WA		05/12/2025		4,123	(3)				(3)		4,120				
100144592	SANDPOINT	ID		03/07/2024		2,758	(143)				(143)		2,615				
100246578	GRANDOLA HILLS	CA		10/15/2025		3,011	(83)				(83)		2,928				
100205576	WESTLAKE VILLAGE	CA		05/09/2025		4,578	(115)				(115)		4,463				
100170475	MIAMI	FL		10/09/2024		2,718	(99)				(99)		2,619				
100280088	VENICE	CA		11/26/2025		3,792	(63)				(63)		3,729				
100255045	SAN JOSE	CA		11/19/2025		4,474	(124)				(124)		4,350				
100174741	NASHVILLE	TN		10/31/2024		3,521	(71)				(71)		3,450				
100053345	LAKEWAY	TX		03/23/2021		6,110	(21)				(21)		6,089				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219800	FOUNTAIN HILLS	AZ		07/07/2025		2,855	(77)	(77)			(77)		2,778	2,778			
100274122	KAILUA KONA	HI		01/27/2026		1,128	(29)	(29)			(29)		1,099	1,099			
100142841	WALNUT CREEK	CA		02/09/2024		3,202	(49)	(49)			(49)		3,153	3,153			
100205999	HOUSTON	TX		05/09/2025		4,521	(174)	(174)			(174)		4,347	4,347			
100204048	LOS ANGELES	CA		03/28/2025		3,146	(148)	(148)			(148)		2,998	2,998			
100086634	FRISCO	CO		09/30/2022		6,803	(79)	(79)			(79)		6,724	6,724			
100065833	ENCINO	CA		07/23/2021		8,840	(333)	(333)			(333)		8,507	8,507			
100266783	MARIETTA	GA		12/22/2025		2,426	(28)	(28)			(28)		2,398	2,398			
100207426	WYAZATA	IN		04/29/2025		3,286	(74)	(74)			(74)		3,212	3,212			
100235292	SCOTTSDALE	AZ		06/29/2025		8,188	(192)	(192)			(192)		7,996	7,996			
100190722	LOUIS	CA		01/27/2025		2,725	(90)	(90)			(90)		2,635	2,635			
100151914	OCEANSIDE	CA		07/10/2024		3,186	(3)	(3)			(3)		3,183	3,183			
100261705	FOUNTAIN VALLEY	CA		12/12/2025		2,248	(75)	(75)			(75)		2,173	2,173			
100203895	TUCSON	AZ		03/28/2025		3,217	(85)	(85)			(85)		3,132	3,132			
100212820	LA QUINTA	CA		05/29/2025		2,738	(94)	(94)			(94)		2,644	2,644			
100162063	PARKLAND	FL		07/31/2024		5,292	(116)	(116)			(116)		5,176	5,176			
100267352	MORGAN HILL	CA		12/24/2025		2,478	(69)	(69)			(69)		2,409	2,409			
100245306	GARDEN GROVE	CA		10/06/2025		3,395	(113)	(113)			(113)		3,282	3,282			
100172618	SAN RAMON	CA		10/24/2024		2,538	(78)	(78)			(78)		2,460	2,460			
100103382	PASADENA	CA		06/16/2023		14,532	(156)	(156)			(156)		14,376	14,376			
100173433	WINTER PARK	FL		10/29/2024		3,541	(181)	(181)			(181)		3,360	3,360			
100091710	HOUSTON	TX		03/24/2023		3,816	(93)	(93)			(93)		3,723	3,723			
100171264	BROOKLYN	NY		10/16/2024		3,181	(149)	(149)			(149)		3,032	3,032			
100177259	CHARLESTON	SC		01/16/2025		3,186	(42)	(42)			(42)		3,144	3,144			
100168888	SAN BRUNO	CA		09/25/2024		3,230	(126)	(126)			(126)		3,104	3,104			
100227855	QUEEN CREEK	AZ		06/04/2025		3,352	(27)	(27)			(27)		3,325	3,325			
100180794	SOUTHWEST RANCHES	FL		11/26/2024		3,587	(58)	(58)			(58)		3,529	3,529			
100273201	SAWMAUSH	WA		01/16/2026		1,099	(33)	(33)			(33)		1,066	1,066			
100261702	VERO BEACH	FL		12/12/2025		5,668	(195)	(195)			(195)		5,473	5,473			
100272027	LOS ANGELES	CA		01/08/2026		4,348	(112)	(112)			(112)		4,236	4,236			
100246038	JOHN ISLAND	SC		10/08/2025		7,880	(172)	(172)			(172)		7,708	7,708			
100198987	CHANDLER	AZ		02/28/2025		3,042	(49)	(49)			(49)		2,993	2,993			
100220778	MONROVIA	CA		07/18/2025		2,884	(136)	(136)			(136)		2,748	2,748			
100216195	MARINA	CA		06/20/2025		2,964	(107)	(107)			(107)		2,857	2,857			
100236312	SAINT CHARLES	IL		08/10/2025		3,190	(120)	(120)			(120)		3,070	3,070			
100256439	SAWMAUSH	WA		11/25/2025		3,518	(99)	(99)			(99)		3,419	3,419			
100180659	AUSTIN	TX		11/28/2024		3,321	(94)	(94)			(94)		3,227	3,227			
100163976	TORRANCE	CA		10/04/2024		3,598	(28)	(28)			(28)		3,570	3,570			
401005994	BEACHWOOD	NJ		07/27/2023		3,669	(68)	(68)			(68)		3,601	3,601			
100153031	SARASOTA	FL		06/27/2024		3,141	(50)	(50)			(50)		3,091	3,091			
100214253	GILROY	CA		05/30/2025		6,936	(309)	(309)			(309)		6,627	6,627			
100191710	NORTHIDGE	CA		02/20/2025		3,116	(54)	(54)			(54)		3,062	3,062			
100201815	IRVINE	CA		03/18/2025		3,153	(122)	(122)			(122)		3,031	3,031			
100137419	DUBLIN	CA		01/11/2024		3,150	(71)	(71)			(71)		3,079	3,079			
100267243	PLEASANT HILL	CA		12/24/2025		1,178	(21)	(21)			(21)		1,157	1,157			
100175663	LITTLE COMPTON	RI		11/12/2024		4,181	(18)	(18)			(18)		4,163	4,163			
100214158	SCOTTSDALE	AZ		05/30/2025		3,371	(66)	(66)			(66)		3,305	3,305			
100192988	PALM BEACH GARDENS	FL		02/07/2025		3,158	(101)	(101)			(101)		3,057	3,057			
100100512	ORLANDO	FL		04/27/2023		3,097	(48)	(48)			(48)		3,049	3,049			
325054770	WOODINVILLE	WA		06/19/2025		1,385,670							1,385,670	1,385,670			
100156292	OCEAN CITY	NJ		07/25/2024		2,866	(151)	(151)			(151)		2,715	2,715			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100247471	SAN DIEGO	CA		11/26/2025		2,655	(126)				(126)		2,529		2,529		
100137892	SARASOTA	FL		12/08/2023		2,656	(66)				(66)		2,570		2,570		
100175336	PLEASANT HILL	CA		11/05/2024		3,792	(35)				(35)		3,757		3,757		
100266722	LOS ANGELES	CA		12/22/2025		2,513	(5)				(5)		2,508		2,508		
100144800	LA QUINTA	CA		04/28/2024		4,497		(112)			(112)		4,385		4,385		
100199125	AUSTIN	TX		04/04/2025		3,148		(117)			(117)		3,031		3,031		
100243718	CAVE CREEK	AZ		09/29/2025		3,410	(66)				(66)		3,344		3,344		
100246942	MORGAN HILL	CA		10/17/2025		2,357	(67)				(67)		2,290		2,290		
403051582	HOLLY HILL	FL		11/04/2024		3,990		(119)			(119)		3,841		3,841		
100175590	UPPER SADDLE RIVER	NJ		11/12/2024		3,648	(36)				(36)		3,812		3,812		
100228226	SUN VALLEY	CA		06/11/2025		2,762		(116)			(116)		2,646		2,646		
100176790	RICHMOND HILL	GA		11/15/2024		3,172		(183)			(183)		2,989		2,989		
100165969	TRUCKEE	CA		12/26/2024		2,023	(61)				(61)		1,962		1,962		
100219881	SAN DIEGO	CA		07/11/2025		3,442	(96)				(96)		3,346		3,346		
100215985	PLACENTIA	CA		07/11/2025		2,784		(120)			(120)		2,664		2,664		
100247160	BONNALL	CA		11/14/2025		4,676		(127)			(127)		4,549		4,549		
100141714	CATAIC	CA		01/30/2024		2,692		(51)			(51)		2,641		2,641		
100234718	TAMPA	FL		08/28/2025		3,248	(104)				(104)		3,144		3,144		
100165574	KEYSTONE	CO		12/20/2024		3,540	(112)				(112)		3,428		3,428		
100243398	HUNTINGTON BEACH	CA		09/26/2025		3,130	(117)				(117)		3,013		3,013		
100258272	TULSON	AZ		12/05/2025		2,232	(30)				(30)		2,202		2,202		
100258046	SAN DIEGO	CA		11/26/2025		3,486	(90)				(90)		3,396		3,396		
100180624	PASADENA	CA		11/26/2024		5,151	(32)				(32)		5,119		5,119		
100244424	SANTA BARBARA	CA		09/29/2025		3,121	(90)				(90)		3,031		3,031		
100180603	MURRIETA	CA		11/26/2024		1,985	(80)				(80)		1,905		1,905		
100247639	LOS ANGELES (NORTHRIDGE AREA)	CA		10/29/2025		3,469	(136)				(136)		3,333		3,333		
100169934	CAPE CORAL	FL		11/08/2024		3,632	(134)				(134)		3,498		3,498		
100178046	VENUE	CA		01/21/2022		6,373	(174)				(174)		6,199		6,199		
100274045	LONG BEACH	CA		01/26/2026		357	(36)				(36)		321		321		
100261656	WOODLAND	CA		12/12/2025		1,708	(67)				(67)		1,641		1,641		
100211990	WOODLAND HILLS	CA		05/22/2025		3,117		(67)			(67)		3,050		3,050		
100170032	GARDEN CITY	GA		11/08/2024		2,388	(51)				(51)		2,337		2,337		
100204030	PEORIA	AZ		03/28/2025		3,051	(55)				(55)		2,996		2,996		
100245916	ORLANDO	FL		11/06/2025		3,455	(44)				(44)		3,411		3,411		
100185133	JANULU	CA		12/20/2024		2,854	(100)				(100)		2,754		2,754		
100180600	HONOLULU	HI		11/26/2024		3,356	(58)				(58)		3,298		3,298		
100057238	GLENDALE	CA		05/19/2021		8,089	(271)				(271)		7,818		7,818		
100214281	CAHFFE	AZ		05/30/2025		3,422	(45)				(45)		3,377		3,377		
100238246	SAN RAMON	CA		09/18/2025		3,196	(139)				(139)		3,057		3,057		
100200550	LOS ALAMITOS	CA		03/11/2025		3,515	(48)				(48)		3,467		3,467		
100201456	COLIMA	CA		03/12/2025		2,182		(67)			(67)		2,115		2,115		
100193705	WEST GREENWICH	RI		02/10/2025		2,791	(86)				(86)		2,705		2,705		
100243228	SAN FRANCISCO	CA		09/26/2025		3,221		(112)			(112)		3,109		3,109		
100274090	OAKLAND	CA		01/27/2026		2,235	(42)				(42)		2,193		2,193		
100143785	BRIGHTON	CO		02/28/2024		5,778	(136)				(136)		5,642		5,642		
100266772	BERKELEY	CA		12/22/2025		2,433	(17)				(17)		2,416		2,416		
100191930	ASTORIA	NY		01/30/2025		3,127	(147)				(147)		2,980		2,980		
100273225	LADERA RANCH	CA		01/16/2026		2,380	(7)				(7)		2,373		2,373		
100209817	OAK BROOK	IL		05/05/2025		3,289	(31)				(31)		3,258		3,258		
100214596	HUNTINGTON BEACH	CA		06/09/2025		2,145	(62)				(62)		2,083		2,083		
100272136	GLENORA	CA		01/08/2026		2,312	(38)				(38)		2,274		2,274		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219466	BEACH HAVEN	IN		07/07/2025		3,090		(91)				(91)	2,999	2,999			
100167799	VAN NUYS	CA		09/19/2024		2,622		(98)				(98)	2,524	2,524			
100181900	SANTA BARBARA	CA		07/20/2023		2,986		(45)				(45)	2,941	2,941			
100193997	AUSTIN	TX		02/10/2025		3,274		(74)				(74)	3,200	3,200			
100247164	LAGUNA NIGUEL	CA		11/14/2025		8,187		(189)				(189)	7,998	7,998			
100215998	ENCINO	CA		06/16/2025		3,246		(59)				(59)	3,188	3,188			
100293278	ASHLAND	WA		12/05/2025		1,945		(58)				(58)	1,887	1,887			
100212231	BURBANK	CA		05/23/2025		4,054		(183)				(183)	3,871	3,871			
100216619	VENTURA	CA		06/23/2025		3,279		(7)				(7)	3,272	3,272			
100118744	SAN JOSE	CA		07/25/2023		3,674		(108)				(108)	3,566	3,566			
100181654	MARATHON	FL		12/11/2024		3,399		(102)				(102)	3,297	3,297			
100175546	PALMETTO BAY	FL		11/12/2024		3,240		(76)				(76)	3,164	3,164			
100238093	SNOWBUSH	WA		09/15/2025		2,948		(120)				(120)	2,828	2,828			
100238058	ALPINE MEADOWS	CA		10/03/2025		4,477		(181)				(181)	4,296	4,296			
100175587	VIRGITSVILLE BEACH	NC		11/12/2024		3,062		(6)				(6)	3,056	3,056			
100120544	ANHEIM	CA		06/21/2023		2,704		(22)				(22)	2,682	2,682			
100266791	LOS ANGELES	CA		12/22/2025		2,976		(26)				(26)	2,950	2,950			
100169300	BROOKLYN	NY		09/27/2024		3,286		(83)				(83)	3,203	3,203			
100178424	PANAMA CITY BEACH	FL		11/21/2024		2,473		(36)				(36)	2,437	2,437			
100172867	RANCHO SANTA MARGARITA	CA		10/25/2024		3,476		(61)				(61)	3,415	3,415			
100150215	SEAL BEACH	CA		04/30/2024		1,829		(42)				(42)	1,787	1,787			
100273236	WESTHAMPTON	NY		01/16/2026		2,337		(45)				(45)	2,282	2,282			
100191113	DOINEY	CA		01/29/2025		3,536		(12)				(12)	3,524	3,524			
100235726	PALMETTO BAY	FL		09/22/2025		3,351		(22)				(22)	3,329	3,329			
100190234	NORTH HOLLYWOOD AREA LOS ANG	CA		01/21/2025		2,696		(96)				(96)	2,600	2,600			
100152800	LOS ANGELES	CA		05/22/2024		3,056		(83)				(83)	2,973	2,973			
100248905	KEYSTONE	CO		10/29/2025		3,287		(97)				(97)	3,190	3,190			
100246047	FLAGSTAFF	AZ		10/08/2025		3,513		(77)				(77)	3,436	3,436			
100174899	CELEBRATION	FL		10/31/2024		2,918		(112)				(112)	2,806	2,806			
1001919302	MATAPONI SETT	WA		01/30/2025		3,321		(92)				(92)	3,229	3,229			
100062618	GRANDE	CA		04/14/2022		12,111		(183)				(183)	11,928	11,928			
4010059054	RIVERHEAD	NY		09/28/2023		1,981		(59)				(59)	1,922	1,922			
100218171	DANA POINT	CA		07/22/2025		3,165		(109)				(109)	3,056	3,056			
100165544	RIVERSIDE	CA		12/20/2024		6,869		(108)				(108)	6,761	6,761			
100261661	CLE ELUM	WA		12/12/2025		3,403		(92)				(92)	3,311	3,311			
100172539	MIAMI	FL		10/24/2024		13,957		(172)				(172)	13,785	13,785			
100167523	BUFFORD	GA		10/31/2024		3,141		(44)				(44)	3,097	3,097			
100180081	SUNNYVALE	CA		11/26/2024		3,223		(126)				(126)	3,097	3,097			
100245093	SUPERIOR	CO		10/03/2025		9,830		(230)				(230)	9,600	9,600			
100166344	ELIHURST	IL		10/24/2024		4,547		(59)				(59)	4,488	4,488			
100201776	NOVATO	CA		03/18/2025		3,459		(162)				(162)	3,297	3,297			
100173078	HUNTINGTON	NY		10/25/2024		2,968		(90)				(90)	2,878	2,878			
100254584	HUNTINGTON BEACH	CA		11/10/2025		1,923		(72)				(72)	1,851	1,851			
100173779	CARLEL	IN		10/30/2024		3,575		(94)				(94)	3,481	3,481			
100170902	GARDEN GROVE	CA		10/11/2024		2,824		(129)				(129)	2,695	2,695			
100265488	SUNLAND	CA		12/19/2025		3,145		(104)				(104)	3,041	3,041			
100235327	PARKER	CO		08/29/2025		3,153		(129)				(129)	3,024	3,024			
100219703	TRUCKEE	CA		07/07/2025		7,956		(182)				(182)	7,774	7,774			
100214468	SUNLAND	CA		06/06/2025		3,036		(91)				(91)	2,945	2,945			
100216170	LOS ANGELES	CA		06/18/2025		3,092		(80)				(80)	3,012	3,012			
100265450	LOS ANGELES	CA		12/19/2025		4,171		(198)				(198)	3,973	3,973			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100180735	LOMITA	CA		11/26/2024		3,689		(24)				(24)		3,665	3,665			
100216036	BELLAIRE	TX		06/17/2025		2,885		(38)				(38)		2,847	2,847			
100178248	WHITTIER	CA		11/19/2024		2,675		(22)				(22)		2,653	2,653			
100226344	LOS ANGELES	CA		07/30/2025		2,990		(108)				(108)		2,882	2,882			
100273822	FRIASO	CO		01/28/2026		2,346		(52)				(52)		2,294	2,294			
100165679	ARCADIA	CA		10/04/2024		3,214		(108)				(108)		3,106	3,106			
403048654	ST. JOSEPH	MO		06/28/2024		.661								.661				
100243145	ESCONDIDO	CA		09/26/2025		10,308		(258)				(258)		10,050	10,050			
100219763	GAMBRIELLS	MD		07/08/2025		3,310		(47)				(47)		3,263	3,263			
100776835	WELLINGTON	FL		12/27/2021		7,919		(58)				(58)		7,861	7,861			
100211638	FAIRVIEW	TX		05/16/2025		18,988		(534)				(534)		18,434	18,434			
100120575	CORONA	CA		06/18/2023		2,816		(50)				(50)		2,766	2,766			
100080356	HUNTINGTON BEACH	CA		02/28/2022		6,116		(160)				(160)		5,956	5,956			
100223892	NORTH HOLLYWOOD AREA LOS ANG	CA		08/22/2025		3,666		(27)				(27)		3,639	3,639			
100148629	KIPAA	HI		05/15/2024		3,390		(44)				(44)		3,346	3,346			
100180380	OCEANSIDE	CA		11/26/2024		3,830		(20)				(20)		3,810	3,810			
100161956	ARDAMS	CA		07/31/2024		2,869		(28)				(28)		2,841	2,841			
100212287	LOS ANGELES	CA		05/28/2025		3,093		(67)				(67)		3,026	3,026			
100245183	MEAD	WA		10/07/2025		3,431		(82)				(82)		3,349	3,349			
100206836	MILL CREEK	WA		04/25/2025		2,978		(76)				(76)		2,902	2,902			
100258033	FALLBROOK	CA		11/26/2025		3,390		(130)				(130)		3,260	3,260			
100168211	SANTA BARBARA	CA		09/20/2024		3,565		(57)				(57)		3,508	3,508			
100266782	LADERA RANCH	CA		12/22/2025		2,312		(24)				(24)		2,288	2,288			
100221279	EMERALD HILLS	CA		07/22/2025		3,257		(42)				(42)		3,215	3,215			
100167753	NAPLES	FL		09/19/2024		2,973		(87)				(87)		2,886	2,886			
100139545	ST. LOUIS	MO		12/28/2023		3,046		(15)				(15)		3,033	3,033			
100246055	HILTON HEAD ISLAND	SC		10/08/2025		3,222		(71)				(71)		3,151	3,151			
100243306	MILLBRAE	CA		09/26/2025		147,694		(5,944)				(5,944)		141,750	141,750			
100133388	LOOMIS	CA		11/21/2023		3,016		(32)				(32)		2,984	2,984			
100246942	ANAHEIM	CA		10/16/2025		2,611		(124)				(124)		2,487	2,487			
100177351	TAMPA	FL		01/16/2025		3,719		(19)				(19)		3,700	3,700			
100236874	FAIRHOPE	AL		09/12/2025		3,300		(82)				(82)		3,218	3,218			
100199095	PORTER RANCH	CA		03/03/2025		2,825		(27)				(27)		2,798	2,798			
100248979	FLAGSTAFF	AZ		10/29/2025		6,012		(157)				(157)		5,855	5,855			
100255070	GLENDALE	CA		11/19/2025		3,388		(93)				(93)		3,295	3,295			
100215012	LOS ANGELES	CA		06/11/2025		2,853		(54)				(54)		2,799	2,799			
100077987	GOLD RIVER	CA		01/08/2022		2,141		(41)				(41)		2,100	2,100			
100246004	BURBANK	CA		10/07/2025		1,684		(72)				(72)		1,612	1,612			
100099972	PONTE VEDRA BEACH	FL		03/28/2023		3,035		(32)				(32)		3,003	3,003			
100215802	ARCADIA	CA		06/12/2025		3,324		(59)				(59)		3,265	3,265			
100128606	SANTA ANA	CA		09/21/2023		2,997		(32)				(32)		2,965	2,965			
100215650	WHITTIER	CA		06/13/2025		3,039		(118)				(118)		2,921	2,921			
100258348	LOS ANGELES	CA		12/05/2025		3,288		(119)				(119)		3,169	3,169			
100180758	WALPOLE	MA		11/26/2024		2,033		(30)				(30)		2,003	2,003			
100228180	CHULA VISTA	CA		06/11/2025		2,444		(105)				(105)		2,339	2,339			
100181566	LOS ANGELES	CA		12/06/2024		3,139		(115)				(115)		3,024	3,024			
100247157	PALOS VERDES ESTATES	CA		11/14/2025		3,695		(32)				(32)		3,663	3,663			
100191347	SAN DIEGO	CA		01/30/2025		3,523		(36)				(36)		3,487	3,487			
100190174	SAN DIEGO	CA		01/21/2025		3,326		(23)				(23)		3,303	3,303			
100178800	BRYN MAWR	PA		06/30/2023		3,171		(10)				(10)		3,161	3,161			
100254724	DOINEY	CA		11/14/2025		3,429		(104)				(104)		3,325	3,325			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100184962	WEST HILLS	CA		12/19/2024		3,200		(30)					3,170		3,170		
400070915	MOUNT HOLLY	NJ		06/27/2024		178,873		(3,373)			(3,373)		175,500	175,500			
100133692	WAAHAI	NC		10/20/2023		684		(22)			(22)		662	662			
100150773	CASTRO VALLEY	CA		05/07/2024		3,261		(44)			(44)		3,217	3,217			
100216081	BIG SKY	MT		06/17/2025		3,452		(155)			(155)		3,297	3,297			
100267351	IRVINE	CA		12/24/2025		2,238		(87)			(87)		2,151	2,151			
100172158	GRANITE BAY	CA		10/17/2024		3,203		(50)			(50)		3,153	3,153			
100207388	PACIFIC GROVE	CA		04/29/2025		3,174		(99)			(99)		3,075	3,075			
100128847	MILL LANE	HI		09/21/2023		3,650		(88)			(88)		3,562	3,562			
100247410	PORTER RANCH	CA		10/24/2025		3,474		(140)			(140)		3,334	3,334			
100207311	THOUSAND OAKS	CA		04/28/2025		3,077		(77)			(77)		3,000	3,000			
100080343	SHERMAN OAKS	CA		02/28/2022		7,097		(123)			(123)		6,974	6,974			
100188883	HENDERSON	NV		01/09/2025		3,725		(108)			(108)		3,617	3,617			
100190851	SUNSHINE	WA		01/27/2025		3,174		(69)			(69)		3,105	3,105			
100158626	SANTA ANA	CA		07/10/2024		3,184		(46)			(46)		3,138	3,138			
100173816	MASSAPEQUA	NY		10/31/2024		2,859		(76)			(76)		2,783	2,783			
100243358	STUDIO CITY	CA		09/26/2025		3,256		(154)			(154)		3,102	3,102			
100221704	AVILA BEACH	CA		07/25/2025		2,957		(44)			(44)		2,913	2,913			
100266750	LAFALETTE	CA		12/22/2025		3,350		(43)			(43)		3,307	3,307			
100163397	TAMPA	FL		09/27/2024		3,880		(61)			(61)		3,819	3,819			
100191193	LOS ANGELES	CA		01/29/2025		2,841		(133)			(133)		2,708	2,708			
100226882	LOS ANGELES	CA		07/30/2025		3,115		(86)			(86)		3,029	3,029			
100164646	HIGHLAND PARK	CA		08/23/2024		3,401		(85)			(85)		3,316	3,316			
100245193	PARKER	CO		10/07/2025		4,669		(44)			(44)		4,625	4,625			
100254133	WATSONVILLE	CA		12/12/2025		2,092		(53)			(53)		2,039	2,039			
100266769	SAN JUAN CAPISTRANO	CA		12/22/2025		2,275		(27)			(27)		2,248	2,248			
100266717	TUCSON	AZ		12/22/2025		2,372		(13)			(13)		2,359	2,359			
100274098	KIRKLAND	WA		01/27/2026		959		(27)			(27)		932	932			
100202510	SAN FRANCISCO	CA		09/21/2025		3,146		(63)			(63)		3,083	3,083			
100165052	LONG BEACH	CA		06/28/2024		3,268		(34)			(34)		3,234	3,234			
100115357	MAKAWAO	HI		07/17/2023		2,630		(65)			(65)		2,565	2,565			
100192350	LOMITA	CA		02/05/2025		2,867		(134)			(134)		2,733	2,733			
100154600	KENSINGTON	CA		06/14/2024		2,636		(117)			(117)		2,519	2,519			
100273227	HUNTINGTON BEACH	CA		01/16/2026		6,026		(148)			(148)		5,878	5,878			
100193986	PLANO	TX		02/11/2025		2,829		(46)			(46)		2,783	2,783			
100248553	YORBA LINDA	CA		01/09/2025		3,091		(119)			(119)		2,972	2,972			
100247307	SCOTTSDALE	AZ		10/29/2025		3,370		(94)			(94)		3,276	3,276			
100248553	LOS ANGELES	CA		10/28/2025		1,773		(84)			(84)		1,689	1,689			
400050393	MILWAUKEE	WI		06/28/2024		3,999		(54)			(54)		3,945	3,945			
100228753	CHANDLER	AZ		06/12/2025		3,632		(125)			(125)		3,507	3,507			
100245165	MORESVILLE	NC		10/07/2025		3,223		(78)			(78)		3,145	3,145			
100247460	PASADENA	CA		11/26/2025		3,458		(88)			(88)		3,370	3,370			
100256449	DIAMOND BAR	CA		11/25/2025		3,955		(120)			(120)		3,735	3,735			
100204959	GRANITE BAY	CA		04/10/2025		2,453		(95)			(95)		2,358	2,358			
100235263	SAN DIEGO	CA		09/29/2025		2,841		(85)			(85)		2,756	2,756			
100141635	SANTA CLARA	CA		01/30/2024		2,177		(73)			(73)		2,104	2,104			
100102800	OLD TAPPAN	NJ		06/22/2023		2,788		(85)			(85)		2,703	2,703			
100154549	SANTA ANA	CA		06/14/2024		11,054		(372)			(372)		10,682	10,682			
100277204	HOLLISTER	CA		02/10/2026		1,043		(33)			(33)		1,010	1,010			
100168002	MORRISTOWN	NJ		09/20/2024		3,113		(62)			(62)		3,051	3,051			
100221345	SHOULDERS	AZ		07/22/2025		2,899		(125)			(125)		2,774	2,774			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100219874	SALT LAKE CITY	UT		07/11/2025		3,538	(64)	(64)			(64)		3,474	3,474				
100149037	ESCONDIDO	CA		04/19/2024		2,829	(88)	(88)			(88)		2,741	2,741				
100162025	SAN DIEGO	CA		07/31/2024		2,481	(49)	(49)			(49)		2,432	2,432				
100207513	DISCOVERY BAY	CA		04/28/2025		3,070	(97)	(97)			(97)		2,973	2,973				
100210505	DAVIS	CA		05/15/2025		3,540	(2)	(2)			(2)		3,538	3,538				
100201503	MISSION VIEJO	CA		03/12/2025		2,972	(102)	(102)			(102)		2,870	2,870				
403048801	UPPER DEERFIELD	IL		06/28/2024		3,285	(89)	(89)			(89)		3,196	3,196				
100202965	MISSOURI CITY	TX		04/25/2025		3,297	(26)	(26)			(26)		3,271	3,271				
100250496	VIRGINIA BEACH	VA		11/06/2025		1,896	(83)	(83)			(83)		1,813	1,813				
100175592	EDWARDS	CO		11/12/2024		4,586	(84)	(84)			(84)		4,502	4,502				
100137388	STEAMBOAT SPRINGS	CO		12/05/2023		3,146	(25)	(25)			(25)		3,121	3,121				
100204094	NORTH HOLL WOOD	CA		03/28/2025		1,859	(59)	(59)			(59)		1,801	1,801				
100192070	TARZANA	CA		02/07/2025		2,605	(91)	(91)			(91)		2,514	2,514				
100169027	FLUSHING	NY		09/27/2024		3,174	(59)	(59)			(59)		3,116	3,116				
100193730	LONG BEACH	CA		02/10/2025		2,953	(118)	(118)			(118)		2,835	2,835				
100210226	OAKLAND	CA		05/09/2025		3,253	(64)	(64)			(64)		3,189	3,189				
100184110	GLENDALE	CA		12/17/2024		2,617	(88)	(88)			(88)		2,529	2,529				
100167453	GLENDALE	CA		09/16/2024		3,439	(98)	(98)			(98)		3,341	3,341				
100219465	ARROYO GRANDE	CA		07/07/2025		3,798	(23)	(23)			(23)		3,775	3,775				
100191014	MONTCLAIR	IL		01/29/2025		2,531	(112)	(112)			(112)		2,419	2,419				
100268177	WAIKOLA	HI		12/29/2025		2,313	(31)	(31)			(31)		2,282	2,282				
100245171	CLERMONT	FL		10/07/2025		9,026	(121)	(121)			(121)		8,905	8,905				
100159684	MISSION VIEJO	CA		08/23/2024		3,128	(70)	(70)			(70)		3,058	3,058				
100211619	SAN DIEGO	CA		06/23/2025		5,482	(112)	(112)			(112)		5,370	5,370				
100266778	AMARILLO	TX		12/22/2025		3,561	(23)	(23)			(23)		3,538	3,538				
10014066	FALLS CHURCH	VA		10/31/2024		2,692	(108)	(108)			(108)		2,584	2,584				
100160552	OWINGS MILLS	MD		07/19/2024		1,902	(19)	(19)			(19)		1,883	1,883				
100102054	MONROVIA	CA		04/14/2023		3,014	(68)	(68)			(68)		2,946	2,946				
100180733	SANTA CLARITA	CA		11/26/2024		4,879	(121)	(121)			(121)		4,758	4,758				
100238231	SCOTTSDALE	AZ		09/18/2025		2,948	(140)	(140)			(140)		2,808	2,808				
100220029	CANOGA PARK	CA		07/30/2025		2,941	(133)	(133)			(133)		2,808	2,808				
100166903	LOS ANGELES (SHERMAN OAKS AREA	CA		09/26/2024		1,938	(4)	(4)			(4)		1,934	1,934				
100166561	NORWALK	CT		09/25/2024		3,424	(62)	(62)			(62)		3,362	3,362				
100114957	SALT LAKE CITY	UT		07/14/2023		1,712	(25)	(25)			(25)		1,687	1,687				
100164233	LAKE OSIEGO	OR		08/21/2024		2,945	(96)	(96)			(96)		2,849	2,849				
100170511	AZUSA	CA		10/09/2024		107,554	(3,555)	(3,555)			(3,555)		103,999	103,999				
100167074	SAN FRANCISCO	CA		09/13/2024		3,375	(27)	(27)			(27)		3,348	3,348				
100238201	MORRISON BAY	CA		09/15/2025		2,854	(118)	(118)			(118)		2,736	2,736				
100167515	SIMI VALLEY	CA		10/31/2024		3,582	(117)	(117)			(117)		3,465	3,465				
100178262	RANCHO CUCAMONGA	CA		11/19/2024		3,230	(24)	(24)			(24)		3,206	3,206				
100076386	ANNA MARIA	FL		12/23/2021		5,547	(328)	(328)			(328)		5,219	5,219				
100266736	PLEASANT HILL	CA		12/22/2025		2,403	(3)	(3)			(3)		2,400	2,400				
100266746	RANCHO MISSION VIEJO	CA		12/22/2025		2,388	(3)	(3)			(3)		2,385	2,385				
100193772	SAN FRANCISCO	CA		02/10/2025		2,865	(131)	(131)			(131)		2,734	2,734				
100160571	TULSA	OK		07/19/2024		2,830	(41)	(41)			(41)		2,789	2,789				
100057240	ARLINGTON	VA		05/19/2021		7,459	(254)	(254)			(254)		7,205	7,205				
4010094704	ROSEVILLE	OH		11/26/2024		3,085	(80)	(80)			(80)		3,005	3,005				
100214828	TUJUNGA AREA, LOS ANGELES	CA		06/11/2025		3,055	(85)	(85)			(85)		2,970	2,970				
100209765	AUSTIN	TX		05/05/2025		2,916	(114)	(114)			(114)		2,802	2,802				
100114675	TEMPLE CITY	CA		06/29/2023		3,850	(10)	(10)			(10)		3,840	3,840				
100174080	PASADENA	CA		10/31/2024		3,610	(48)	(48)			(48)		3,562	3,562				

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014636	CAVE CREEK	AZ		03/20/2024		3,210		(106)			(106)		3,104				
10027394	LAFAYETTE	CA		02/12/2026		1,065		(26)			(26)		1,039				
100266762	SANTA BARBARA	CA		12/22/2025		2,337		(15)			(15)		2,322				
100194123	ANAHEIM	CA		02/14/2025		3,110		(53)			(53)		3,057				
100205153	SOQUEL	CA		05/01/2025		3,236		(72)			(72)		3,164				
100162482	SANTA BARBARA	CA		06/07/2024		3,148		(10)			(10)		3,038				
100180158	FORT LAUDERDALE	FL		11/25/2024		4,084		(140)			(140)		3,944				
100281156	SARASOTA	FL		08/11/2025		3,695		(23)			(23)		3,672				
100076622	ESCALON	CA		12/16/2021		6,862		(168)			(168)		6,694				
100219222	VALLEY VILLAGE	CA		06/27/2025		3,225		(30)			(30)		3,195				
100154599	KENSINGTON	CA		06/14/2024		2,597		(115)			(115)		2,482				
100214638	NORTH HOLLYWOOD	CA		06/10/2025		3,000		(81)			(81)		2,919				
100178260	SANTA MONICA	CA		11/19/2024		2,799		(57)			(57)		2,742				
100273559	CARMELIAN BAY	CA		01/21/2026		2,146		(94)			(94)		2,052				
100245101	SAN FRANCISCO	CA		10/03/2025		2,957		(120)			(120)		2,837				
100140819	TORRANCE	CA		02/26/2024		2,803		(55)			(55)		2,748				
100216720	SEWICKLEY	PA		10/29/2025		3,308		(124)			(124)		3,184				
100167156	CORONA	CA		09/13/2024		3,313		(83)			(83)		3,230				
100165313	LOS ANGELES	CA		08/29/2024		1,766		(3)			(3)		1,763				
100193166	FALLBROOK	CA		03/20/2025		2,855		(109)			(109)		2,746				
100164147	LAGUNA HILLS	CA		07/11/2024		2,988		(58)			(58)		2,930				
100102825	BURBANK	CA		06/22/2023		54,798		(1,496)			(1,496)		53,302				
100211463	LAS VEGAS	NV		05/16/2025		2,510		(103)			(103)		2,407				
100214732	IRVINE	CA		06/11/2025		3,056		(31)			(31)		3,025				
100175673	DOWNEY	CA		11/12/2024		3,442		(160)			(160)		3,282				
100172833	ESCONDIDO	CA		12/06/2024		3,196		(88)			(88)		3,108				
100175562	LOS ANGELES	CA		11/12/2024		3,702		(15)			(15)		3,687				
100065861	LOS ANGELES	CA		07/27/2021		6,714		(119)			(119)		6,595				
100245175	CHANTILLY	VA		10/07/2025		2,333		(30)			(30)		2,303				
100212485	IRVINE	CA		05/28/2025		1,384		(33)			(33)		1,351				
100090291	PALO ALTO	CA		01/13/2023		3,289		(2)			(2)		3,287				
100076743	DANVILLE	CA		12/30/2021		6,131		(223)			(223)		5,908				
100078051	VENICE	CA		01/21/2022		6,074		(166)			(166)		5,908				
100191027	NEW HYDE PARK	NY		01/29/2025		2,962		(43)			(43)		2,919				
100205162	CORTE MADERA	CA		05/01/2025		1,401		(43)			(43)		1,358				
100255079	DOUGLASVILLE	GA		11/19/2025		2,741		(71)			(71)		2,670				
100216400	ORANGE	CA		06/20/2025		2,054		(90)			(90)		1,964				
100155053	LOS ANGELES	CA		07/19/2024		3,145		(71)			(71)		3,074				
100211510	LOS ANGELES	CA		05/16/2025		3,063		(87)			(87)		2,976				
100126275	TEBEOULA	CA		08/30/2023		3,202		(11)			(11)		3,191				
100265644	GLENDALE	CA		12/19/2025		4,530		(100)			(100)		4,430				
100219221	HURRICANE	UT		06/21/2025		2,897		(15)			(15)		2,882				
100120312	DELAZ BEACH	FL		08/18/2023		3,468		(33)			(33)		3,435				
100191287	SAN DIEGO	CA		01/30/2025		2,912		(72)			(72)		2,840				
100214719	MARINA	CA		06/11/2025		3,034		(95)			(95)		2,939				
100206559	FOUNTAIN VALLEY	CA		04/22/2025		2,578		(121)			(121)		2,457				
100261725	YORBA LINDA	CA		12/12/2025		2,334		(87)			(87)		2,247				
100214649	ANAHEIM	CA		06/10/2025		2,723		(78)			(78)		2,645				
100167954	BOCA RATON	FL		09/20/2024		3,331		(43)			(43)		3,288				
100206638	LOS ANGELES	CA		04/22/2025		3,187		(126)			(126)		3,061				
100268207	HONOLULU	HI		12/29/2025		2,078		(28)			(28)		2,050				

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	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100166298	ARROYO GRANDE	CA		12/21/2024		3,003		(79)			(79)		2,924	2,924			
100216080	SANTA CRUZ	CA		06/17/2025		3,089		(85)			(85)		3,004	3,004			
100191243	BALDWIN PARK	CA		01/29/2025		2,148		(94)			(94)		2,054	2,054			
100201510	LOS ANGELES	CA		03/12/2025		2,845		(101)			(101)		2,744	2,744			
100267248	MISSION VIEJO	CA		12/24/2025		2,292		(37)			(37)		2,255	2,255			
100228652	SOUTHAMPTON	NY		06/12/2025		3,025		(53)			(53)		2,972	2,972			
100253066	HUNTINGTON BEACH	CA		10/30/2025		3,169		(118)			(118)		3,051	3,051			
100145835	IRVING	TX		03/15/2024		2,817		(42)			(42)		2,775	2,775			
100156361	WEST HOLLYWOOD	CA		07/25/2024		2,272		(64)			(64)		2,208	2,208			
100175553	CHICAGO	IL		11/12/2024		3,451		(42)			(42)		3,409	3,409			
100177380	FLOWER MOUND	TX		01/16/2025		3,635		(1)			(1)		3,634	3,634			
100214561	MIDDPARK	CA		06/06/2025		6,630		(134)			(134)		6,496	6,496			
100181652	LOS ANGELES	CA		12/11/2024		68,113		(1,395)			(1,395)		66,718	66,718			
100128840	TACOMA	WA		09/21/2023		2,000		(82)			(82)		1,918	1,918			
100254088	GLENDALE	CA		11/06/2025		3,479		(92)			(92)		3,387	3,387			
100229454	KULA	HI		06/15/2025		3,167		(81)			(81)		3,086	3,086			
100215444	OAKHURST	NY		06/12/2025		2,983		(100)			(100)		2,883	2,883			
18822	LINCOLN	NE		12/16/2008		96,515		(197)			(197)		96,318	96,318			
100189558	QUEEN CREEK	AZ		01/16/2025		3,145		(48)			(48)		3,097	3,097			
100220101	OREN	UT		06/06/2025		4,386		(56)			(56)		4,330	4,330			
403049780	MILWAUKEE	WI		06/28/2024		3,513		(61)			(61)		3,452	3,452			
100141608	SANTA CLARITA	CA		01/30/2024		3,886		(34)			(34)		3,862	3,862			
100210735	BURBANK	CA		05/15/2025		2,868		(105)			(105)		2,763	2,763			
100022821	CANYON LAKE	TX		04/28/2022		5,714		(70)			(70)		5,644	5,644			
100078865	HONOLULU	HI		02/02/2022		6,100		(143)			(143)		5,957	5,957			
100221354	SAN JUAN CAPISTRANO	CA		07/22/2025		10							10	10			
100238079	ALEDO	TX		10/03/2025		3,208		(64)			(64)		3,144	3,144			
100235319	FREMONT	CA		06/29/2025		2,909		(71)			(71)		2,838	2,838			
100267282	SAN FRANCISCO	CA		12/24/2025		975		(39)			(39)		936	936			
100245163	KELLER	TX		10/07/2025		9,206		(62)			(62)		9,144	9,144			
100216144	FAIRFAX	CA		06/17/2025		3,074		(67)			(67)		3,007	3,007			
100219727	SANTA MONICA	CA		07/07/2025		3,413		(46)			(46)		3,365	3,365			
100134172	RENO	NV		12/08/2023		2,103		(71)			(71)		2,032	2,032			
100266716	ELKHORN	NE		12/22/2025		2,203		(27)			(27)		2,176	2,176			
100267357	WEST COVINA	CA		12/24/2025		2,280		(51)			(51)		2,229	2,229			
100274003	ALTAMIRA	CA		01/26/2026		2,801		(130)			(130)		2,671	2,671			
100254031	FORT WORTH	TX		10/30/2025		3,625		(19)			(19)		3,606	3,606			
100128612	SAN DIEGO	CA		09/21/2023		3,121		(35)			(35)		3,086	3,086			
100150031	LAS VEGAS	NV		06/07/2024		6,564		(88)			(88)		6,476	6,476			
100080363	WOODLAND HILLS	CA		02/28/2022		5,940		(169)			(169)		5,771	5,771			
100261592	TULSA	OK		12/12/2025		2,148		(64)			(64)		2,084	2,084			
100073543	MILLBRAE	CA		11/19/2021		8,737		(188)			(188)		8,549	8,549			
100171317	PHOENIX	AZ		10/16/2024		3,357		(21)			(21)		3,336	3,336			
100078673	SAN CLEMENTE	CA		02/02/2022		5,511		(307)			(307)		5,204	5,204			
100228178	WESTFIELD	NY		06/11/2025		6,488		(138)			(138)		6,360	6,360			
100228171	LONG BEACH TOWNSHIP	NJ		06/11/2025		8,093		(181)			(181)		7,912	7,912			
100219716	SEVIERVILLE	TN		07/07/2025		3,267		(82)			(82)		3,185	3,185			
100254945	NOCKMIS	FL		11/14/2025		2,857		(135)			(135)		2,722	2,722			
100166359	LOS ANGELES	CA		10/24/2024		3,007		(64)			(64)		2,943	2,943			
100265537	SANTA CLARITA	CA		12/19/2025		3,153		(111)			(111)		3,042	3,042			
100265038	SEVERANCE	CO		12/17/2025		3,147		(88)			(88)		3,059	3,059			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10	11	12	13
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100162003	MIAMI		FL		07/31/2024		2,966					(31)		2,935	2,935			
100234722	WOODLAND HILLS		CA		06/28/2025		2,182					(103)		2,079	2,079			
100065916	NEIMPORT BEACH		CA		07/23/2021		7,365					(276)		7,089	7,089			
100247278	MORRO BAY		CA		10/29/2025		2,244					(45)		2,199	2,199			
100244808	KENTFIELD		CA		09/29/2025		2,719					(63)		2,656	2,656			
100244489	CAMPBELL		CA		09/29/2025		3,498					(39)		3,419	3,419			
100147863	LA VERNE		CA		04/04/2024		1,604					(55)		1,549	1,549			
100243719	LOS ANGELES		CA		09/29/2025		3,134					(57)		3,077	3,077			
100246864	TRABUCO CANYON		CA		10/17/2025		3,304					(95)		3,209	3,209			
100150199	SANTA ROSA		CA		04/30/2024		3,123					(56)		3,067	3,067			
100219212	LOS ANGELES		CA		06/27/2025		2,425					(49)		2,376	2,376			
100277064	LAKE FOREST		CA		02/06/2026		1,141					(19)		1,122	1,122			
100253069	SANTA MONICA		CA		10/30/2025		3,126					(100)		3,026	3,026			
100216448	HILLSBOROUGH		CA		06/20/2025		3,477					(5)		3,472	3,472			
100254801	PRESOTT VALLEY		AZ		11/14/2025		5,585					(188)		5,417	5,417			
100243371	SAN FRANCISCO		CA		09/26/2025		2,943					(118)		2,825	2,825			
100243405	FOUNTAIN VALLEY		CA		09/26/2025		3,909					(154)		3,755	3,755			
100219069	RANCHO PALOS VERDES		CA		06/27/2025		2,614					(100)		2,514	2,514			
100178228	EL CAJON		CA		11/19/2024		2,911					(45)		2,866	2,866			
100216106	LAKE HAVASI CITY		AZ		06/17/2025		2,724					(147)		2,577	2,577			
100219019	PLEASANTON		CA		06/27/2025		3,057					(92)		2,965	2,965			
100243437	JOHNS CREEK		GA		09/26/2025		3,214					(102)		3,112	3,112			
100274096	MORESVILLE		NC		01/27/2026		1,116					(16)		1,100	1,100			
100076643	LOS ANGELES (VENICE AREA)		CA		12/16/2021		5,961					(339)		5,622	5,622			
100114954	TACOMA		WA		07/14/2023		3,262					(72)		3,190	3,190			
100177679	BROOKLYN		NY		01/16/2025		3,196					(78)		3,118	3,118			
100218132	CEDAR HILLS		UT		07/22/2025		3,523					(27)		3,496	3,496			
100218194	NICEVILLE		FL		06/26/2025		3,240					(86)		3,154	3,154			
100189669	SIMI VALLEY		CA		01/17/2025		3,223					(64)		3,159	3,159			
100207425	CHICAGO		IL		04/29/2025		2,799					(124)		2,675	2,675			
100149007	CAMARILLO		CA		04/19/2024		3,089					(74)		3,015	3,015			
100214223	DONEY		CA		05/30/2025		3,123					(49)		3,074	3,074			
100210441	VAN NUYS		CA		05/12/2025		3,064					(116)		2,948	2,948			
100272749	HOUSTON		TX		01/13/2026		7,150					(95)		7,055	7,055			
4010064143	SHIRLEY		NY		11/29/2023		1,573					(58)		1,515	1,515			
100265620	ANHEIM		CA		12/19/2025		7,158					(235)		6,923	6,923			
100190188	CHATSWORTH		CA		01/21/2025		9,349					(49)		9,300	9,300			
100271698	PORTER RANCH		CA		01/08/2026		614					(14)		600	600			
100209700	DAVIE		FL		05/05/2025		12,506					(2)		12,504	12,504			
100204720	LAS VEGAS		NV		04/08/2025		2,902					(76)		2,826	2,826			
100093462	SANTA CLARA		CA		06/02/2022		15,259					(259)		15,000	15,000			
100210344	LAFAVETTE		CA		05/09/2025		3,543					(83)		3,460	3,460			
100181659	CARLSBAD		CA		12/11/2024		3,447					(97)		3,350	3,350			
100273996	ALPHARETTA		GA		01/26/2026		924					(41)		883	883			
100207168	SAN FRANCISCO		CA		04/28/2025		2,627					(86)		2,541	2,541			
100219565	DENVER		CO		07/07/2025		2,787					(60)		2,727	2,727			
100219522	BROKEN BOWL		OK		07/07/2025		2,746					(77)		2,669	2,669			
100193549	MOLENSVILLE		TN		11/09/2023		2,699					(34)		2,665	2,665			
100188963	DOYLESTOWN		PA		01/09/2025		3,389					(74)		3,315	3,315			
100272717	PALM COAST		FL		07/09/2026		1,027					(22)		1,005	1,005			
100189631	COSTA MESA		CA		01/17/2025		2,998					(96)		2,862	2,862			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year							8	9	10	11	12
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100176179	TEBICOLA	CA		12/20/2024			2,737		(57)			(57)		2,680	2,680			
100189676	CUMING	GA		01/17/2025			2,775		(95)			(95)		2,680	2,680			
100076781	BURBANK	CA		12/27/2021			7,986		(355)			(355)		7,631	7,631			
100216074	RIVERSIDE	CA		06/17/2025			2,775		(128)			(128)		2,647	2,647			
100185010	NORCO	CA		12/19/2024			2,646		(119)			(119)		2,527	2,527			
100190750	SAN DIEGO	CA		01/27/2025			3,165		(92)			(92)		3,073	3,073			
100245122	HEATH	TX		10/07/2025			8,031		(23)			(23)		8,008	8,008			
100071516	WEST HOLLYWOOD	CA		10/19/2021			6,220		(188)			(188)		6,032	6,032			
100155976	MARFETH	NY		06/18/2024			2,148		(91)			(91)		2,057	2,057			
100178281	NATIONAL CITY	CA		11/19/2024			3,036		(138)			(138)		2,898	2,898			
100156882	MONTVALE	NJ		06/24/2024			2,957		(94)			(94)		2,863	2,863			
100190682	ANHEIM	CA		01/27/2025			916		(38)			(38)		878	878			
100161894	KENNERBURNPORT	NE		07/31/2024			2,276		(23)			(23)		2,253	2,253			
100109784	ALTAIRNA	CA		08/04/2023			3,504		(33)			(33)		3,471	3,471			
100173666	PHOENIX	AZ		12/27/2024			1,966		(45)			(45)		1,921	1,921			
100109622	HOUSTON	TX		06/14/2023			3,112		(60)			(60)		3,052	3,052			
100235774	ENCINITAS	CA		09/22/2025			3,026		(120)			(120)		2,906	2,906			
100228767	WHITTIER	CA		08/12/2025			2,351		(111)			(111)		2,240	2,240			
100265497	BURBANK	CA		12/19/2025			2,995		(128)			(128)		2,867	2,867			
100162285	AURORA	CO		09/06/2024			3,012		(79)			(79)		2,933	2,933			
100237018	AFTON	MI		09/12/2025			3,078		(62)			(62)		3,016	3,016			
100181697	COSTA MESA	CA		12/11/2024			3,382		(48)			(48)		3,334	3,334			
100180753	LAKEWOOD	CO		11/26/2024			3,367		(91)			(91)		3,276	3,276			
100171158	DANA POINT	CA		11/22/2024			3,524		(33)			(33)		3,491	3,491			
100165999	LINCOLNSHIRE	IL		09/06/2024			3,226		(80)			(80)		3,146	3,146			
100154511	LOS ANGELES	CA		06/14/2024			2,776		(55)			(55)		2,723	2,723			
100176824	WESTWOOD	WA		11/15/2024			3,260		(75)			(75)		3,185	3,185			
100176826	GRANDMA HILLS	CA		11/15/2024			3,464		(111)			(111)		3,353	3,353			
100175386	OKLAHOMA CITY	OK		11/12/2024			2,262		(42)			(42)		2,220	2,220			
100247482	BERKELEY	CA		11/26/2025			1,465		(55)			(55)		1,410	1,410			
100221728	MIAMI	FL		07/25/2025			3,264		(26)			(26)		3,238	3,238			
100180731	LAKE STEVENS	WA		11/26/2024			3,324		(98)			(98)		3,226	3,226			
100149006	BADEN	PA		04/19/2024			2,647		(11)			(11)		2,636	2,636			
100159823	DANIEL ISLAND	SC		07/17/2024			3,039		(69)			(69)		2,970	2,970			
100156003	MORRISVILLE	NC		06/18/2024			5,676		(150)			(150)		5,526	5,526			
100254797	LAGUNA NIGUEL	CA		11/14/2025			2,913		(104)			(104)		2,809	2,809			
100246530	WELDON SPRING	MO		10/10/2025			3,456		(43)			(43)		3,413	3,413			
100255032	MIAMI	FL		12/17/2025			1,431		(68)			(68)		1,363	1,363			
100118849	CARROLLTON	GA		07/25/2023			2,187		(42)			(42)		2,145	2,145			
100248933	OLIVER CITY	CA		10/29/2025			3,482		(125)			(125)		3,357	3,357			
100185579	WINTER GARDEN	FL		12/20/2024			2,186		(60)			(60)		2,126	2,126			
100245185	LOUISVILLE	KY		10/07/2025			7,181		(124)			(124)		7,057	7,057			
100147660	TAMPA	FL		04/04/2024			2,813		(54)			(54)		2,759	2,759			
100133883	HAULEAH	FL		10/24/2023			2,322		(43)			(43)		2,279	2,279			
100219883	AUSTIN	TX		07/07/2025			2,666		(95)			(95)		2,571	2,571			
100156063	SAN JUAN BAUTISTA	CA		06/18/2024			2,984		(45)			(45)		2,939	2,939			
100211988	SIMI VALLEY	CA		09/22/2025			2,706		(75)			(75)		2,631	2,631			
100246546	CYPRESS	TX		10/10/2025			2,980		(106)			(106)		2,874	2,874			
100148154	CHICAGO	IL		05/15/2024			2,892		(2)			(2)		2,890	2,890			
100142234	BROOKLYN	NY		03/15/2024			2,847		(115)			(115)		2,732	2,732			
100177563	MAHIAH	NJ		01/16/2025			3,046		(110)			(110)		2,936	2,936			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100202723	BRENTWOOD	TN		03/24/2025		2,989		(49)			(49)		2,940		2,940		
100171233	MCCALL	ID		10/16/2024		2,925		(131)			(131)		2,794		2,794		
100099892	PALM SPRINGS	CA		03/28/2023		1,986		(45)			(45)		1,941		1,941		
100202047	RANCHO PALOS VERDES	CA		03/20/2025		3,104		(93)	3,104		(93)		3,011		3,011		
100181625	SEINGULE	FL		12/11/2024		2,314		(57)			(57)		2,257		2,257		
100245190	MILTON	GA		10/07/2025		7,871		(83)			(83)		7,728		7,728		
100213698	THOUSAND OAKS	CA		05/29/2025		2,973		(125)			(125)		2,848		2,848		
100266744	CARLSBAD	CA		12/22/2025		2,307		(5)			(5)		2,302		2,302		
100194591	RANCHO MISSION VIEJO	CA		03/28/2025		3,170		(12)			(12)		3,158		3,158		
100247563	HERNOSA BEACH	CA		10/29/2025		747		(35)			(35)		712		712		
100272706	LOS ANGELES	CA		01/09/2026		2,053		(65)			(65)		1,988		1,988		
100169465	JERSEY CITY	NJ		09/30/2024		3,256		(80)			(80)		3,176		3,176		
100136177	DUVAL	VA		12/18/2023		2,315		(25)			(25)		2,290		2,290		
100882270	HUNTINGTON BEACH	CA		05/10/2022		4,643		(47)			(47)		4,596		4,596		
100248943	SANTA RISA BCH	FL		10/29/2025		3,087		(111)			(111)		2,976		2,976		
100215440	SAN JOSE	CA		06/12/2025		3,004		(109)			(109)		2,895		2,895		
19228	LAS CRUCES	NM		12/13/2012		153,995		(120)			(120)		153,875		153,875		
100210465	LOS ANGELES	CA		05/12/2025		2,701		(123)			(123)		2,578		2,578		
100205073	LOS ANGELES	CA		04/11/2025		2,835		(109)			(109)		2,726		2,726		
100119804	GARDEN GROVE	CA		07/31/2023		2,693		(35)			(35)		2,658		2,658		
100144845	DORAL	FL		04/26/2024		2,347		(62)			(62)		2,285		2,285		
100195583	NORTH SALT LAKE	UT		12/20/2024		3,415		(26)			(26)		3,389		3,389		
100226006	LOS ANGELES (PORTER RANCH AREA	CA		07/30/2025		3,041		(100)			(100)		2,941		2,941		
100166043	VESTAVIA HILLS	AL		09/06/2024		2,947		(34)			(34)		2,913		2,913		
100120831	MIAMI	FL		08/25/2023		2,805		(86)			(86)		2,719		2,719		
100286740	TORRANCE	CA		12/22/2025		3,981		(6)			(6)		3,973		3,973		
100149117	SANTA CLARITA	CA		04/22/2024		20,244		(122)			(122)		20,122		20,122		
100146902	LA CANADA FLINTRIDGE	CA		03/26/2024		3,425		(52)			(52)		3,373		3,373		
100243488	CHESAPEAKE	VA		09/26/2025		10,420		(335)			(335)		10,085		10,085		
100086733	SAN DIEGO	CA		09/30/2022		3,714		(19)			(19)		3,695		3,695		
100247437	WOODLAND HILLS	CA		11/26/2025		3,227		(97)			(97)		3,130		3,130		
100236061	SAN JOSE	CA		09/04/2025		2,881		(75)			(75)		2,806		2,806		
19137	CONCORD	NC		01/12/2012		114,460		(111)			(111)		114,349		114,349		
100253788	CLAREMONT	CA		10/30/2025		27,690		(1,314)			(1,314)		26,376		26,376		
100145903	LEANDER	TX		04/26/2024		2,910		(105)			(105)		2,805		2,805		
100181327	BOCA RATON	FL		12/06/2024		41,432		(728)			(728)		40,704		40,704		
100162045	BONHALL	CA		07/31/2024		2,926		(162)			(162)		2,764		2,764		
100255446	GRANADA HILLS	CA		12/19/2025		2,744		(109)			(109)		2,635		2,635		
100234983	KAILUA KONA	HI		06/28/2025		3,367		(39)			(39)		3,328		3,328		
100155061	LOS ANGELES	CA		07/19/2024		2,207		(32)			(32)		2,175		2,175		
100195960	WINTER PARK	FL		02/24/2025		3,031		(121)			(121)		2,910		2,910		
100162279	OAK PARK	CA		09/06/2024		3,316		(80)			(80)		3,236		3,236		
100220924	WALNUT CREEK	CA		07/18/2025		15,501		(66)			(66)		15,435		15,435		
100105229	LONG BEACH	CA		07/21/2023		2,995		(60)			(60)		2,925		2,925		
100199198	LAS VEGAS	NV		04/04/2025		13,006		(304)			(304)		12,702		12,702		
100201626	BETHESDA	MD		03/13/2025		2,588		(111)			(111)		2,477		2,477		
100076739	SEBASTOPOL	CA		12/30/2021		6,739		(80)			(80)		6,659		6,659		
100074427	LOS ANGELES	CA		12/02/2021		6,297		(160)			(160)		6,137		6,137		
100271997	N-HOLLYWOOD	CA		01/08/2026		1,871		(71)			(71)		1,800		1,800		
100236256	GLENDALE	CA		09/19/2025		4,847		(70)			(70)		4,777		4,777		
100178459	LOS ANGELES	CA		11/21/2024		2,972		(96)			(96)		2,876		2,876		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023578	EL CAJON	CA		09/22/2025		2,396	(106)	(75)			(106)		2,290	2,290			
10015728	EL DORADO HILLS	CA		02/20/2025		3,263		(75)			(75)		3,188	3,188			
100150171	ATLANTA	GA		04/30/2024		3,093	(22)	(22)			(22)		3,071	3,071			
100243884	GARDEN GROVE	CA		09/29/2025		2,929	(95)	(95)			(95)		2,834	2,834			
100190827	EAGLE	ID		01/27/2025		3,054	(60)	(60)			(60)		2,994	2,994			
100238509	LOS ANGELES	CA		09/19/2025		3,951	(151)	(151)			(151)		3,800	3,800			
100115354	OCEAN RIDGE	FL		07/17/2023		2,961	(44)	(44)			(44)		2,917	2,917			
100140845	HUDSON OAKS	TX		02/08/2024		3,061	(22)	(22)			(22)		3,039	3,039			
100171943	AUSTIN	TX		10/16/2024		2,532	(148)	(148)			(148)		2,384	2,384			
100273890	EL DORADO HILLS	CA		01/26/2026		999	(42)	(42)			(42)		957	957			
100265306	HOLLYWOOD	FL		12/19/2025		1,922	(47)	(47)			(47)		1,875	1,875			
100178519	LONG BEACH	CA		11/19/2024		3,233	(97)	(97)			(97)		3,136	3,136			
100107868	CHARLOTTE	NC		06/29/2023		2,519	(79)	(79)			(79)		2,440	2,440			
100194413	SUN VALLEY	CA		02/14/2025		3,348	(65)	(65)			(65)		3,283	3,283			
100071708	LOS ANGELES	CA		10/14/2021		6,562	(131)	(131)			(131)		6,431	6,431			
100245048	GLENDALE	CA		09/30/2025		2,279	(107)	(107)			(107)		2,172	2,172			
100215324	EAST PALO ALTO	CA		06/12/2025		2,893	(110)	(110)			(110)		2,783	2,783			
100179372	CAVE CREEK	AZ		12/27/2024		2,659	(92)	(92)			(92)		2,567	2,567			
100189043	YORBA LINDA	CA		01/09/2025		3,174	(62)	(62)			(62)		3,112	3,112			
100267349	JOHNS CREEK	GA		12/24/2025		3,274	(86)	(86)			(86)		3,188	3,188			
100247354	SAN CLEMENTE	CA		11/26/2025		4,389	(124)	(124)			(124)		4,265	4,265			
100109107	DOINEY	CA		06/05/2023		4,372	(139)	(139)			(139)		4,233	4,233			
100220302	DALLAS	TX		07/11/2025		10,095	(312)	(312)			(312)		9,783	9,783			
100255000	SOLIDARIDAD	MEX		11/18/2025		3,155							3,155	3,155			
100190462	BELMONT	CA		01/24/2025		3,110	(108)	(108)			(108)		3,002	3,002			
100156274	LA MESA	CA		07/25/2024		2,853	(63)	(63)			(63)		2,790	2,790			
100255090	ATASCADERO	CA		11/20/2025		2,793	(94)	(94)			(94)		2,699	2,699			
100201514	PHOENIX	AZ		03/18/2025		3,223	(17)	(17)			(17)		3,206	3,206			
100209800	SHORT HILLS	NJ		05/05/2025		3,063	(70)	(70)			(70)		2,993	2,993			
100194406	LOS ANGELES	CA		02/14/2025		3,361	(37)	(37)			(37)		3,324	3,324			
100261546	EMIGRATION CANYON	UT		12/12/2025		3,160	(107)	(107)			(107)		3,053	3,053			
100163396	LOS ANGELES	CA		09/27/2024		3,299	(55)	(55)			(55)		3,244	3,244			
100245168	INLET BEACH	FL		10/07/2025		3,868	(94)	(94)			(94)		3,774	3,774			
100173697	KISSIMEE	FL		10/30/2024		5,358	(159)	(159)			(159)		5,199	5,199			
100157629	WALNUT CREEK	CA		06/28/2024		2,225	(60)	(60)			(60)		2,165	2,165			
100237089	NASHVILLE	TN		09/12/2025		4,522	(131)	(131)			(131)		4,391	4,391			
100158466	MORRISVILLE	NC		07/10/2024		1,369	(15)	(15)			(15)		1,354	1,354			
100057232	HAIKU	HI		05/19/2021		5,264	(180)	(180)			(180)		5,084	5,084			
100142461	LAS VEGAS	NV		03/08/2024		902	(37)	(37)			(37)		865	865			
100245159	ATLANTA	GA		10/07/2025		6,073	(147)	(147)			(147)		5,926	5,926			
100216137	AUSTIN	TX		06/17/2025		3,349	(20)	(20)			(20)		3,329	3,329			
100216418	BRACENTON	FL		06/20/2025		2,478	(55)	(55)			(55)		2,423	2,423			
100273397	TEMPLE CITY	CA		01/21/2026		905	(42)	(42)			(42)		863	863			
100172805	BRIGHTON	CO		12/06/2024		2,520	(67)	(67)			(67)		2,453	2,453			
100153388	RIVERSIDE	CA		05/29/2024		3,064	(32)	(32)			(32)		3,032	3,032			
100171272	HUNTINGTON BEACH	CA		10/16/2024		3,507	(109)	(109)			(109)		3,398	3,398			
100186281	RIVERSIDE	CA		12/27/2024		2,829	(61)	(61)			(61)		2,768	2,768			
100245125	SAMAMISH	WA		10/07/2025		38,899	(639)	(639)			(639)		38,060	38,060			
100205064	SUNNYVALE	CA		04/11/2025		2,893	(71)	(71)			(71)		2,822	2,822			
100102613	LORTON	VA		06/22/2023		3,469	(33)	(33)			(33)		3,436	3,436			
100173020	LOS ANGELES WOODLAND	CA		10/25/2024		2,397	(86)	(86)			(86)		2,311	2,311			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016983	FOLSOM	CA			11/08/2024		3,288		(77)			(77)		3,211	3,211			
100216143	JACKSONVILLE	FL			06/17/2025		3,026		(66)			(66)		2,960	2,960			
100276557	SANDY	UT			07/28/2026		844		(4)			(4)		840	(4)			
100277572	GRANDVIEW HILLS	CA			02/12/2026		972		(21)			(21)		951	951			
100199119	NORCO	CA			03/03/2025		3,806		(31)			(31)		3,775	3,775			
100255960	ROSSMOR	CA			11/24/2025		3,911		(85)			(85)		3,826	3,826			
100218255	NORTH HOLLYWOOD	CA			06/26/2025		2,562		(76)			(76)		2,486	2,486			
100199888	GLENORA	CA			02/20/2025		3,006		(27)			(27)		2,979	2,979			
100255413	SAN JOSE	CA			11/24/2025		2,729		(130)			(130)		2,599	2,599			
100150065	CARLEL	IN			06/14/2024		2,819		(136)			(136)		2,683	2,683			
100162406	PECOTA	AZ			06/07/2024		1,374		(8)			(8)		1,366	1,366			
100176633	SARASOTA	FL			11/15/2024		2,965		(49)			(49)		2,916	2,916			
100171314	BURBANK	CA			10/16/2024		1,450		(55)			(55)		1,395	1,395			
100230055	SAN DIEGO	CA			08/25/2025		2,589		(109)			(109)		2,480	2,480			
100156144	DRAPER	UT			07/25/2024		2,209		(33)			(33)		2,176	2,176			
100265425	VAN NUYS	CA			12/19/2025		2,884		(85)			(85)		2,799	2,799			
100150049	RANCHO CUCAMONGA	CA			06/14/2024		4,114		(83)			(83)		4,031	4,031			
100227126	EAST HAMPTON	NY			07/30/2025		3,107		(128)			(128)		2,979	2,979			
100220836	EDINA	MIN			07/18/2025		3,055		(40)			(40)		3,015	3,015			
100219074	PALM BEACH GARDENS	FL			06/27/2025		2,767		(80)			(80)		2,687	2,687			
100133844	MOUNTAIN HOUSE	CA			10/20/2023		6,397		(23)			(23)		6,374	6,374			
100245102	FAIRFAX STATION	VA			10/03/2025		3,058		(84)			(84)		2,974	2,974			
100214229	SAIMMILISH	WA			05/30/2025		3,267		(7)			(7)		3,260	3,260			
100197641	BELLFLOWER	CA			02/26/2025		2,051		(96)			(96)		1,953	1,953			
100091298	KOLDA	HI			01/31/2023		3,007		(57)			(57)		2,950	2,950			
100140847	ESCONDIDO	CA			03/06/2024		2,979		(44)			(44)		2,935	2,935			
100214177	HONOLULU	HI			05/30/2025		3,001		(94)			(94)		2,907	2,907			
100221603	TAMPA	FL			07/22/2025		2,886		(97)			(97)		2,799	2,799			
100228029	GARDEN GROVE	CA			06/06/2025		26,967		(267)			(267)		26,700	26,700			
100220942	MURRELLS INLET	SC			07/18/2025		2,874		(76)			(76)		2,798	2,798			
100214982	MIAMI	FL			05/30/2025		3,098		(48)			(48)		3,050	3,050			
100099568	PUERTO VALLARTA	MEX			02/17/2023		3,559		(150)			(150)		3,559	3,559			
100177463	LAS VEGAS	NV			01/16/2025		5,195		(75)			(75)		5,045	5,045			
100261550	WEST HILLS AREA LOS ANGELES	CA			12/12/2025		2,862		(384)			(384)		2,787	2,787			
100215008	CHINO HILLS	CA			06/11/2025		14,812		(47)			(47)		14,428	14,428			
100268632	BURBANK	CA			12/29/2025		1,950		(71)			(71)		1,903	1,903			
100157585	ATLANTA	GA			06/28/2024		2,424		(98)			(98)		2,353	2,353			
100204071	NOVATO	CA			03/28/2025		3,041		(220)			(220)		2,943	2,943			
100156817	DEBBRY	FL			06/27/2024		8,548		(61)			(61)		8,328	8,328			
4010064202	PLAINFIELD	NJ			02/29/2024		2,794							2,733	2,733			
100164656	BONITA SPRINGS	FL			08/23/2024		2,315		(31)			(31)		2,315	2,315			
100220920	WOODLAND HILLS	CA			07/18/2025		1,213		(77)			(77)		1,182	1,182			
100203920	NORTH HOLLYWOOD	CA			03/27/2025		2,949		(51)			(51)		2,872	2,872			
100245107	SANTA ROSA	CA			10/07/2025		2,883		(61)			(61)		2,832	2,832			
100219411	BOSTON	MA			07/07/2025		3,282		(84)			(84)		3,231	3,231			
100206951	HEMOSA BEACH	CA			04/25/2025		2,734		(101)			(101)		2,650	2,650			
100194410	NORTH HOLLYWOOD	CA			02/14/2025		3,004		(57)			(57)		2,903	2,903			
100147599	BOZEMAN	MT			05/08/2024		2,944		(66)			(66)		2,887	2,887			
100137902	SIMI VALLEY	CA			01/11/2024		2,816		(113)			(113)		2,750	2,750			
100078642	NEWPORT BEACH	CA			02/02/2022		7,116		(88)			(88)		7,003	7,003			
100176865	LOS ANGELES	CA			11/15/2024		2,599							2,511	2,511			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214295	VAN NUYS	CA		05/30/2025		2,831	(50)				(50)		2,781	2,781			
100210508	BOYNE CITY	MI		05/15/2025		3,041	(47)				(47)		2,994	2,994			
100191585	SALT LAKE CITY	UT		07/31/2025		2,999		(73)			(73)		2,926	2,926			
100206224	QUEEN CREEK	AZ		04/17/2025		3,143		(9)			(9)		3,134	3,134			
100220829	HUNTINGTON BEACH	CA		07/18/2025		2,457		(113)			(113)		2,344	2,344			
100269018	SAN FRANCISCO	CA		12/29/2025		1,045		(5)			(5)		1,040	1,040			
100245715	COTTONWOOD HEIGHTS	UT		10/29/2025		4,460		(70)			(70)		4,390	4,390			
100076010	EDGEWATER	ND		01/12/2022		10,368		(160)			(160)		10,208	10,208			
100082086	DOINNEY	CA		04/14/2022		7,321		(180)			(180)		7,141	7,141			
100057568	CASTRO VALLEY	CA		06/30/2021		7,208		(65)			(65)		7,143	7,143			
100219406	SUNRISE BEACH	TX		07/07/2025		2,708		(55)			(55)		2,653	2,653			
100298379	PASADENA	CA		12/05/2025		2,067		(81)			(81)		1,986	1,986			
100103724	FRIISCO	CO		05/08/2023		2,285		(4)			(4)		2,281	2,281			
100220670	RANCHO SANTA MARGARITA	CA		07/17/2025		2,771		(120)			(120)		2,651	2,651			
100216100	KELLER	TX		06/17/2025		2,964		(54)			(54)		2,910	2,910			
100081764	NOVATO	CA		03/22/2022		184		(3)			(3)		181	181			
100190732	GARDEN GROVE	CA		01/27/2025		2,761		(63)			(63)		2,698	2,698			
100165982	SAN DIEGO	CA		08/30/2024		2,801		(136)			(136)		2,665	2,665			
100165787	ARROYO GRANDE	CA		08/29/2024		2,778		(49)			(49)		2,729	2,729			
100205604	AUSTIN	TX		05/09/2025		47,908		(1,707)			(1,707)		46,201	46,201			
100194229	SNOQUALMIE PASS	WA		02/14/2025		3,070		(45)			(45)		3,025	3,025			
100246575	NORTH HOLLYWOOD	CA		10/15/2025		2,847		(123)			(123)		2,724	2,724			
100149168	SPRING LAKE	MI		04/22/2024		2,780		(89)			(89)		2,691	2,691			
100265407	FRANKLIN LAKES	NJ		12/19/2025		2,052		(75)			(75)		1,977	1,977			
100246471	PHOENIX	AZ		10/10/2025		2,777		(84)			(84)		2,693	2,693			
100246556	GRANADA HILLS	CA		10/15/2025		2,938		(91)			(91)		2,847	2,847			
100178480	SANTA ANA	CA		11/21/2024		2,749		(128)			(128)		2,621	2,621			
100272888	NORTHPORT	NY		01/12/2026		3,105		(85)			(85)		3,020	3,020			
100193155	LAKE LEBLANC	MI		03/20/2025		2,762		(90)			(90)		2,672	2,672			
100280080	SAN LEANDRO	CA		11/26/2025		2,995		(86)			(86)		2,909	2,909			
100148787	WASHINGTON	DC		04/17/2024		3,123		(79)			(79)		3,044	3,044			
100176827	SEVIERVILLE	TN		11/15/2024		2,297		(33)			(33)		2,264	2,264			
100219037	THOUSAND OAKS	CA		06/27/2025		3,029		(24)			(24)		3,005	3,005			
100221591	PASADENA	CA		07/22/2025		2,671		(94)			(94)		2,577	2,577			
100156577	RIVERSIDE	CA		07/25/2024		2,985		(87)			(87)		2,898	2,898			
100219468	BROOKLYN	NY		07/07/2025		3,175		(102)			(102)		3,073	3,073			
100243723	COLLEGE STATION	TX		09/29/2025		3,133		(21)			(21)		3,112	3,112			
100219863	SAN DIEGO	CA		07/11/2025		3,086		(104)			(104)		2,982	2,982			
100214833	CORONA	CA		06/11/2025		2,623		(100)			(100)		2,523	2,523			
100188944	SAN LEANDRO	CA		01/09/2025		1,079		(18)			(18)		1,061	1,061			
100175532	SAN NT LOUIS	MO		11/12/2024		3,365		(43)			(43)		3,322	3,322			
100237065	COSTA MESA	CA		09/12/2025		2,876		(104)			(104)		2,772	2,772			
100136582	EL CAJON	CA		11/22/2023		1,562		(40)			(40)		1,522	1,522			
100147432	HARTISON	ID		04/03/2024		2,945		(62)			(62)		2,883	2,883			
100223736	THOUSAND OAKS	CA		06/18/2025		2,607		(96)			(96)		2,509	2,509			
100219824	MOLENA	VA		07/07/2025		3,238		(65)			(65)		3,173	3,173			
100212453	WILMINGTON	DE		05/27/2025		3,046		(29)			(29)		3,017	3,017			
100202038	CYPRESS	TX		07/11/2025		3,081		(32)			(32)		3,049	3,049			
100219739	LONG BEACH	CA		07/08/2025		3,212		(31)			(31)		3,181	3,181			
100191516	SANTA MONICA	CA		07/30/2025		5,597		(217)			(217)		5,370	5,370			
100261215	SAN JOSE	CA		12/05/2025		2,203		(16)			(16)		2,187	2,187			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245079	DOINEY	CA		10/03/2025		2,528		(119)			(119)		2,409		2,409		
100141784	COVINA	CA		01/30/2024		2,141		(46)			(46)		2,095		2,095		
100068122	ALAMEDA	CA		06/25/2021		3,228		(9)			(9)		3,219		3,219		
100209865	SONOMA	CA		06/11/2025		2,776		(108)			(108)		2,668		2,668		
100273909	AUSTIN	TX		01/28/2026		988		(30)			(30)		958		958		
403048909	DETROIT	MI		06/28/2024		3,108		(119)			(119)		2,989		2,989		
100221702	VAN NUYS	CA		07/25/2025		2,995		(92)			(92)		2,903		2,903		
100218156	LAS VEGAS	NV		07/22/2025		2,923		(94)			(94)		2,829		2,829		
100272665	RIVERSIDE	CA		01/09/2026		1,679		(59)			(59)		1,620		1,620		
100190229	WEST HILLS	CA		01/21/2025		3,598		(39)			(39)		3,559		3,559		
100273980	CORRELLA	NC		01/26/2026		1,007		(20)			(20)		987		987		
100255526	ANAHEIM	CA		11/24/2025		4,312		(123)			(123)		4,189		4,189		
100144317	WOODLAND HILLS	CA		03/07/2024		2,392		(53)			(53)		2,339		2,339		
100190937	SAN FRANCISCO	CA		01/28/2025		2,663		(42)			(42)		2,621		2,621		
100226942	WEST HILLS	CA		07/30/2025		1,112		(33)			(33)		1,079		1,079		
100193065	PARK CITY	UT		02/10/2025		3,088		(2)			(2)		3,086		3,086		
100218215	CARLSBAD	CA		06/26/2025		2,761		(52)			(52)		2,709		2,709		
100250505	RIVERSIDE	CA		12/17/2025		2,664		(94)			(94)		2,570		2,570		
100238053	SANTA ANA	CA		10/03/2025		3,014		(89)			(89)		2,925		2,925		
100100011	LOS ANGELES	CA		03/28/2023		2,550		(58)			(58)		2,492		2,492		
100236910	FALLS CHURCH	VA		09/12/2025		1,945		(24)			(24)		1,921		1,921		
10077996	MONTEREY PARK	CA		02/18/2022		7,249		(239)			(239)		7,010		7,010		
100256480	NORTHRIDGE	CA		12/19/2025		6,439		(227)			(227)		6,212		6,212		
100256464	TULUNGA	CA		12/19/2025		2,954		(69)			(69)		2,885		2,885		
100116595	SAN JOSE	CA		07/20/2023		2,949		(26)			(26)		2,923		2,923		
100140484	KISSIMEE	FL		01/19/2024		2,408		(48)			(48)		2,360		2,360		
100189677	RANCHO CUCAMONGA	CA		01/17/2025		3,079		(74)			(74)		3,005		3,005		
100261422	BOLDER	CO		12/08/2025		2,923		(103)			(103)		2,820		2,820		
100228202	GRANADA HILLS	CA		08/11/2025		4,086		(62)			(62)		4,026		4,026		
10071989	LOS ANGELES	CA		10/14/2021		6,812		(50)			(50)		6,762		6,762		
100207564	RANCHO CUCAMONGA	CA		04/29/2025		7,518		(75)			(75)		7,443		7,443		
100081673	PRINEVILLE	HI		09/21/2022		6,591		(64)			(64)		6,527		6,527		
100273944	ANAHEIM	CA		01/26/2026		1,009		(38)			(38)		971		971		
100176586	COVINA	CA		11/15/2024		2,591		(104)			(104)		2,487		2,487		
100271894	BURBANK	CA		01/08/2026		2,081		(6)			(6)		2,073		2,073		
100189408	SAN DIEGO	CA		01/14/2025		1,321		(62)			(62)		1,259		1,259		
100261691	OAKLAND	CA		12/12/2025		3,104		(84)			(84)		3,020		3,020		
100219391	TOPSHAL BEACH	NC		07/07/2025		3,396		(6)			(6)		3,358		3,358		
100201965	SANDPOINT	ID		03/18/2025		3,109		(34)			(34)		3,075		3,075		
100175578	MINERAL BLUFF	GA		11/12/2024		3,359		(11)			(11)		3,358		3,358		
100247388	HACIENDA HEIGHTS	CA		10/29/2025		2,946		(124)			(124)		2,822		2,822		
100216467	CHAPEL HILL	NC		06/20/2025		3,296		(9)			(9)		3,287		3,287		
100189383	WESTMINSTER	CA		01/14/2025		3,223		(96)			(96)		3,127		3,127		
100239075	MESA	AZ		10/03/2025		2,550		(102)			(102)		2,448		2,448		
100168106	LAGUNA BEACH	CA		09/20/2024		2,912		(79)			(79)		2,833		2,833		
100177560	BROOKLYN	NY		01/16/2025		3,085		(117)			(117)		2,968		2,968		
100189028	KELLER	TX		07/09/2025		5,168		(140)			(140)		5,028		5,028		
100267550	LOMPOC	CA		12/24/2025		4,030		(190)			(190)		3,840		3,840		
100168326	LOS ANGELES	CA		09/20/2024		3,200		(37)			(37)		3,163		3,163		
100149387	HOBOKEN	NJ		04/26/2024		3,128		(23)			(23)		3,105		3,105		
100109195	SANTA MONICA	CA		07/21/2023		3,262		(10)			(10)		3,252		3,252		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	2	3					8	9	10	11							12
			State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100170063	DAVIE		FL		11/06/2024		3,310		(58)			(58)		3,252	3,252			
100102024	LONG BEACH		CA		06/07/2023		7,335		(258)			(258)		7,077	7,077			
100267345	LADERA RANCH		CA		12/24/2025		2,135		(24)			(24)		2,111	2,111			
100149296	FRANKLIN LAKES		NJ		04/24/2024		3,215		(40)			(40)		3,175	3,175			
100101573	JERSEY CITY		NJ		04/26/2023		3,448		(4)			(4)		3,444	3,444			
100273422	OXFORD		ME		01/22/2026		1,080		(4)			(4)		1,076	1,076			
100274125	OLIVER CITY		CA		01/21/2026		1,066		(9)			(9)		1,057	1,057			
100151902	OCEANSIDE		CA		07/10/2024		2,783		(1)			(1)		2,782	2,782			
100281169	EL CAJON		CA		08/11/2025		2,824		(96)			(96)		2,728	2,728			
100254893	DIAMOND BAR		CA		11/12/2025		2,648		(103)			(103)		2,745	2,745			
100167115	HIGHLAND PARK		CA		09/13/2024		2,657		(27)			(27)		2,630	2,630			
100218508	JOHNS CREEK		GA		06/27/2025		3,576		(65)			(65)		3,491	3,491			
100167505	LOS ANGELES		CA		10/31/2024		3,263		(150)			(150)		3,113	3,113			
100167308	LOS ANGELES		CA		10/31/2024		3,264		(151)			(151)		3,113	3,113			
100210415	LA MESA		CA		05/12/2025		3,111		(49)			(49)		3,062	3,062			
100151786	LOS ANGELES		CA		05/10/2024		2,795		(128)			(128)		2,667	2,667			
100266787	WOODLAND HILLS		CA		12/22/2025		2,127		(24)			(24)		2,103	2,103			
100264864	CHICAGO		IL		12/17/2025		1,759		(31)			(31)		1,728	1,728			
100178678	SUNLAND		CA		02/02/2022		5,783		(107)			(107)		5,676	5,676			
100185589	CANYON LAKE		TX		12/20/2024		2,966		(91)			(91)		2,875	2,875			
100204874	PANDORA CITY		CA		04/09/2025		2,841		(130)			(130)		2,711	2,711			
100103534	MOSS LANDING		CA		05/08/2023		13,642		(129)			(129)		13,513	13,513			
100246895	PARKLAND		FL		10/17/2025		2,806		(75)			(75)		2,731	2,731			
100175074	SANTA MARIA		CA		11/05/2024		2,246		(48)			(48)		2,198	2,198			
100272392	SAN FRANCISCO		CA		01/08/2026		2,049		(36)			(36)		2,013	2,013			
100156184	DUBLIN		CA		06/20/2024		2,932		(73)			(73)		2,859	2,859			
100174108	BOCA RATON		FL		10/31/2024		1,580		(61)			(61)		1,519	1,519			
100206885	LAS VEGAS		NV		04/22/2025		2,663		(86)			(86)		2,577	2,577			
100165718	DENVER		CO		08/29/2024		3,000		(87)			(87)		2,913	2,913			
100214777	BROOKLYN		NY		06/11/2025		2,958		(99)			(99)		2,859	2,859			
100228980	BERKELEY		CA		09/10/2025		2,787		(90)			(90)		2,697	2,697			
100277712	GRINDA		CA		02/19/2026		5,661		(161)			(161)		5,500	5,500			
100265639	TUJUNGA		CA		12/19/2025		3,158		(75)			(75)		3,083	3,083			
100274019	CORPUS		NC		01/26/2026		908		(34)			(34)		874	874			
100266856	SAN JOSE		CA		12/23/2025		916		(20)			(20)		896	896			
100080948	LOS ALAMITOS		CA		03/10/2022		5,478		(262)			(262)		5,216	5,216			
100154348	LOS CABOS		MEX		06/12/2024		3,068							3,068	3,068			
100108839	LOS ANGELES		CA		05/31/2023		2,631		(102)			(102)		2,529	2,529			
100219216	DRIPPING SPRINGS		TX		06/21/2025		2,446		(31)			(31)		2,415	2,415			
100186071	GLENDALE		CA		01/31/2025		3,331		(45)			(45)		3,286	3,286			
100143939	LARGO		TX		02/22/2024		4,477		(90)			(90)		4,387	4,387			
100165607	GRANDMA HILLS		CA		10/04/2024		3,453		(90)			(90)		3,363	3,363			
100091077	VERO BEACH		FL		01/31/2023		11,758		(534)			(534)		11,224	11,224			
100087222	PALM SPRINGS		CA		10/25/2022		2,298		202			202		2,500	2,500			
100266774	AUSTIN		TX		12/22/2025		1,982		(36)			(36)		1,946	1,946			
100272824	VENNOR CITY		NJ		01/13/2026		1,650		(54)			(54)		1,596	1,596			
100245321	GRANDE		CA		10/06/2025		12,748		(404)			(404)		12,344	12,344			
100110714	GLENDALE		CA		06/11/2023		5,917		(191)			(191)		5,726	5,726			
100261709	VAN NUYS		CA		12/12/2025		1,846		(83)			(83)		1,763	1,763			
100245134	SUNSET BEACH		NC		10/07/2025		2,018		(47)			(47)		1,971	1,971			
100246003	SUMNERLAND		CA		10/07/2025		2,272		(100)			(100)		2,172	2,172			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10201612	TULSA	OK		03/13/2025		2,325		(76)					2,249		2,249		
10205601	SHERMAN OAKS	CA		12/19/2025		2,940		(101)			(101)		2,839		2,839		
10207387	YARDLEY	PA		01/26/2026		1,971		(73)			(73)		1,898		1,898		
102065470	WESTLAKE VILLAGE	CA		12/19/2025		3,018		(37)			(37)		2,981		2,981		
100120661	NAPLES	FL		08/24/2023		3,978		(81)			(81)		3,897		3,897		
10203004	COALVILLE	UT		04/25/2025		1,288		(36)			(36)		1,252		1,252		
10203712	PLANO	TX		09/22/2025		2,733		(129)			(129)		2,604		2,604		
102036283	SANTA ANA	CA		09/19/2025		2,754		(19)			(19)		2,735		2,735		
10203004	SAN FRANCISCO	CA		03/27/2025		2,559		(79)			(79)		2,480		2,480		
102046401	CHARLESTON	WA		10/10/2025		2,798		(60)			(60)		2,738		2,738		
10205168	LAS VEGAS	NV		05/01/2025		3,190		(150)			(150)		3,040		3,040		
100180637	CHULA VISTA	CA		11/26/2024		2,907		(11)			(11)		2,886		2,886		
102048944	OWAYO	CA		10/29/2025		2,761		(76)			(76)		2,685		2,685		
100177295	OAK ISLAND	NC		01/16/2025		1,205		(25)			(25)		1,180		1,180		
102067361	IRVINE	CA		12/24/2025		2,079		(42)			(42)		2,037		2,037		
100211581	AUSTIN	TX		06/23/2025		2,643		(51)			(51)		2,592		2,592		
10201575	TARZANA	CA		03/13/2025		2,903		(107)			(107)		2,796		2,796		
102044416	OCEAN ISLE	NC		09/29/2025		2,858		(71)			(71)		2,787		2,787		
100236680	SANIT CHARLES	IL		09/22/2025		1,320		(24)			(24)		1,286		1,286		
100149164	SANTA ANA	CA		04/22/2024		2,483		(60)			(60)		2,423		2,423		
100163639	CAMANO ISLAND	WA		09/27/2024		2,173		(60)			(60)		2,113		2,113		
102048671	RIVERSIDE	CA		10/29/2025		2,903		(86)			(86)		2,817		2,817		
100116065	BEAVERTON	OR		07/20/2023		2,794		(9)			(9)		2,785		2,785		
102016438	SKOKIE	IL		06/20/2025		2,886		(50)			(50)		2,836		2,836		
102016146	FOUNTAIN HILLS	AZ		06/17/2025		2,982		(65)			(65)		2,917		2,917		
100172910	HOUSTON	TX		10/25/2024		1,444		(16)			(16)		1,428		1,428		
100188677	MAKANAO	HI		02/10/2025		1,974		(93)			(93)		1,881		1,881		
102026045	LOS ANGELES	CA		05/16/2025		2,611		(69)			(69)		2,542		2,542		
100154905	ROSELLE	GA		07/19/2024		1,748		(68)			(68)		1,680		1,680		
100136254	MIAMI BEACH	FL		12/15/2023		2,825		(24)			(24)		2,801		2,801		
100191578	PARKLAND	FL		01/31/2025		2,775		(19)			(19)		2,756		2,756		
10203819	DAVIE	FL		03/28/2025		2,385		(106)			(106)		2,279		2,279		
102010742	PACIFICA	CA		05/15/2025		2,586		(89)			(89)		2,497		2,497		
10207321	LEESBURG	VA		04/29/2025		2,734		(113)			(113)		2,621		2,621		
10204334	HUNTINGTON BEACH	CA		09/26/2025		3,008		(70)			(70)		2,938		2,938		
102010437	CORNELIUS	NC		05/12/2025		3,016		(78)			(78)		2,938		2,938		
10202390	ENCINO	CA		04/25/2025		2,821		(136)			(136)		2,685		2,685		
100142412	ALPHARETTA	GA		02/05/2024		1,848		(41)			(41)		1,807		1,807		
10207330	HUNTINGTON	MD		04/29/2025		2,620		(45)			(45)		2,575		2,575		
102043750	NORFOLKE	CA		09/29/2025		2,264		(104)			(104)		2,160		2,160		
102010454	RALEIGH	NC		03/12/2025		1,835		(71)			(71)		1,764		1,764		
100143721	LA QUINTA	CA		02/26/2024		2,589		(5)			(5)		2,584		2,584		
100140843	EAST NORTHPORT	NY		03/06/2024		1,833		(45)			(45)		1,788		1,788		
102016447	SAN DIEGO	CA		06/20/2025		126,570		(5,964)			(5,964)		120,606		120,606		
100109767	OLIVER CITY	CA		06/04/2023		7,623		(123)			(123)		7,500		7,500		
102014877	WESTMINSTER	CA		06/11/2025		2,798		(80)			(80)		2,718		2,718		
100115318	CELINA	TX		07/17/2023		2,665		(79)			(79)		2,586		2,586		
100168625	OAKLAND	CA		09/25/2024		2,970		(88)			(88)		2,882		2,882		
102011402	BROOKLYN	NY		05/16/2025		2,928		(46)			(46)		2,882		2,882		
102014845	COSTA MESA	CA		06/11/2025		3,524		(141)			(141)		3,383		3,383		
100175637	GLENORA	CA		11/12/2024		3,126		(75)			(75)		3,051		3,051		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100180648	INLET BEACH	FL		11/26/2024		3,947		(117)			(117)		3,830	3,830			
100246862	SAN DIEGO	CA		10/17/2025		3,080		(101)			(101)		2,979	2,979			
100261629	CALABASIS	CA		12/12/2025		8,686		(298)			(298)		8,388	8,388			
100205134	SAN DIEGO	CA		05/01/2025		2,540	(68)				(68)		2,472	2,472			
100153706	KIHEI	HI		07/11/2024		2,796		(76)			(76)		2,720	2,720			
100075786	SAN CLEMENTE	CA		04/08/2022		5,272		(206)			(206)		5,066	5,066			
100175678	SUNNYVALE	CA		11/12/2024		3,444		(18)			(18)		3,426	3,426			
100248838	SEABOARD	NE		10/29/2025		4,706		(100)			(100)		4,606	4,606			
100274120	FRANKLIN	WI		01/27/2026		924		(25)			(25)		899	899			
100179408	HAITHORNE	CA		12/27/2024		2,681		(57)			(57)		2,624	2,624			
100186818	CALA VISTA	CA		09/20/2024		1,820		(61)			(61)		1,759	1,759			
100280802	ROCKLIN	CA		11/26/2025		3,260		(82)			(82)		3,178	3,178			
100138698	AUSTIN	TX		02/02/2024		2,434		(85)			(85)		2,349	2,349			
100157457	LOS ANGELES	CA		02/20/2025		2,639		(68)			(68)		2,571	2,571			
100156074	LOS ANGELES	CA		06/18/2024		2,656		(85)			(85)		2,571	2,571			
100193628	BEVERLY HILLS	CA		02/10/2025		1,310		(44)			(44)		1,266	1,266			
100221219	GARDENA	CA		07/21/2025		2,973		(48)			(48)		2,925	2,925			
100177034	SAN JOSE	CA		01/16/2025		2,900		(80)			(80)		2,820	2,820			
100191701	JOHNS ISLAND	SC		02/20/2025		2,635		(115)			(115)		2,520	2,520			
100266759	CENTENNIAL	CO		12/22/2025		2,079		(21)			(21)		2,058	2,058			
100173468	MONTEREY	CA		10/29/2024		2,653		(60)			(60)		2,593	2,593			
100176609	BURBANK	CA		11/15/2024		2,911		(41)			(41)		2,870	2,870			
100204469	MARLBORO	MA		04/04/2025		2,809		(54)			(54)		2,755	2,755			
100081678	WOODLAND HILLS	CA		03/21/2022		6,485	(28)				(28)		6,457	6,457			
100277371	PASADENA	CA		02/12/2026		1,031		(7)			(7)		1,024	1,024			
100164840	BREA	CA		06/26/2024		2,674		(45)			(45)		2,629	2,629			
100091327	CYPRESS	TX		01/13/2023		1,873		(34)			(34)		1,839	1,839			
100204445	CORONA	CA		04/03/2025		2,856		(35)			(35)		2,821	2,821			
100172951	HUNSTEAD	FL		10/25/2024		3,165		(107)			(107)		3,098	3,098			
100143663	HIGHLAND	UT		06/29/2023		2,179	(26)				(26)		2,153	2,153			
100161534	NORTH HILLS	CA		07/31/2024		2,869		(70)			(70)		2,799	2,799			
100185834	TRACY	CA		12/26/2024		3,100		(42)			(42)		3,058	3,058			
100108426	BROOKLYN	NY		05/25/2023		3,142		(114)			(114)		3,028	3,028			
100221617	PORT ORANGE	FL		07/22/2025		22,443		(525)			(525)		21,918	21,918			
100273869	WINTER GARDEN	FL		01/26/2026		839		(13)			(13)		826	826			
100157669	SIMI VALLEY	CA		06/28/2024		2,614		(73)			(73)		2,541	2,541			
100141705	NAPLES	FL		01/30/2024		2,223		(59)			(59)		2,164	2,164			
100153645	PLANTATION	FL		05/31/2024		2,490		(50)			(50)		2,440	2,440			
100159914	SOUTH MIAMI	FL		06/16/2024		2,391		(61)			(61)		2,330	2,330			
100108925	ORLANDO	FL		05/31/2023		2,132		(4)			(4)		2,128	2,128			
100214843	TUJUNGA	CA		06/11/2025		2,629		(89)			(89)		2,540	2,540			
100161181	FORT MYERS	FL		07/25/2024		2,974		(99)			(99)		2,875	2,875			
100128377	BOSSALL	CA		09/15/2023		1,448		(19)			(19)		1,429	1,429			
100265381	MURRIETA	CA		12/19/2025		1,701		(55)			(55)		1,646	1,646			
100173508	WADDELL	AZ		10/29/2024		2,408		(91)			(91)		2,317	2,317			
100154563	DOINEY	CA		06/14/2024		2,743		(80)			(80)		2,663	2,663			
100153109	FEDINGTON BEACH	FL		06/27/2024		2,747		(84)			(84)		2,663	2,663			
100169194	BROOKLYN	NY		09/27/2024		3,160	(36)				(36)		3,124	3,124			
100219870	CASTRO VALLEY	CA		07/11/2025		3,714		(110)			(110)		3,604	3,604			
100165793	DAVE	FL		06/29/2024		3,007		(53)			(53)		2,954	2,954			
100090294	TEMPLE CITY	CA		01/13/2023		8,662		(166)			(166)		8,696	8,696			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100261680	SAN LEANDRO		CA		12/12/2025		6,006		(204)			(204)		5,802	5,802			
100156733	CAMPBELL		CA		06/26/2024		3,835		(75)			(75)		3,860	3,860			
100141317	GARDEN GROVE		CA		01/30/2024		2,530		(77)			(77)		2,453	2,453			
100238074	WAKOLUA		HI		11/26/2025		1,912		(85)			(85)		1,827	1,827			
100120275	SOUTH SAN FRANCISCO		CA		08/18/2023		2,526		(73)			(73)		2,453	2,453			
100272752	KAHALUI		HI		01/13/2026		951		(24)			(24)		927	927			
100128813	RIVERSIDE		CA		09/21/2023		1,415		(14)			(14)		1,401	1,401			
100218140	TEBECOLA		CA		07/22/2025		1,800		(57)			(57)		1,743	1,743			
100238256	IRVINE		CA		12/02/2025		2,951		(83)			(83)		2,868	2,868			
100264884	BEND		OR		12/17/2025		2,038		(74)			(74)		1,964	1,964			
100175035	CERRITOS		CA		11/05/2024		2,638		(75)			(75)		2,563	2,563			
100199137	BRENTWOOD		TN		04/04/2025		2,722		(108)			(108)		2,614	2,614			
100266848	LOUI		CA		12/23/2025		1,906		(48)			(48)		1,888	1,888			
100149204	DOINEY		CA		04/22/2024		2,834		(65)			(65)		2,769	2,769			
100266748	BEND		OR		12/22/2025		2,193		(30)			(30)		2,163	2,163			
100173928	SEATTLE		WA		10/31/2024		2,503		(27)			(27)		2,476	2,476			
100186470	PARKER		CO		10/31/2024		3,347		(47)			(47)		3,300	3,300			
100180768	SPRING HILL		TN		11/26/2024		9,006		(206)			(206)		8,800	8,800			
100191562	ROSEVILLE		OH		01/31/2025		2,835		(56)			(56)		2,779	2,779			
100245271	ALHAMBRA		CA		10/06/2025		2,901		(96)			(96)		2,805	2,805			
100167533	LAS VEGAS		NV		10/31/2024		3,202		(86)			(86)		3,116	3,116			
100172949	LOS ANGELES		CA		10/25/2024		3,386		(44)			(44)		3,342	3,342			
100267244	ANNANDALE		VA		12/24/2025		996		(25)			(25)		971	971			
100238064	IRVINE		CA		11/26/2025		5,253		(128)			(128)		5,125	5,125			
100272811	SANTA BARBARA		CA		01/13/2026		3,010		(76)			(76)		2,934	2,934			
100102833	WOODLAND HILLS AREA LOS ANGE		CA		06/22/2023		3,183		(22)			(22)		3,161	3,161			
100120206	LEWISVILLE		NC		08/18/2023		2,459		(72)			(72)		2,387	2,387			
100207080	SAN JOSE		CA		07/18/2025		2,885		(85)			(85)		2,800	2,800			
100205688	LOS ALAMITOS		CA		05/09/2025		1,285		(61)			(61)		1,224	1,224			
100149061	CHARLOTTE		NC		04/19/2024		2,756		(51)			(51)		2,705	2,705			
100180679	DALLAS		TX		11/26/2024		2,715		(81)			(81)		2,634	2,634			
100247600	WINDERMERE		FL		10/29/2025		2,778		(107)			(107)		2,671	2,671			
100247398	LAKEWAY		TX		10/29/2025		2,922		(117)			(117)		2,805	2,805			
100246556	HUNTINGTON BEACH		CA		10/17/2025		54,487		(1,707)			(1,707)		52,780	52,780			
100191608	PARKER		CO		01/31/2025		2,236		(66)			(66)		2,170	2,170			
100147437	PALMETTO BAY		FL		04/03/2024		787		(49)			(49)		738	738			
100168668	MIAMI		FL		09/25/2024		1,972		(58)			(58)		1,914	1,914			
100114605	NASHVILLE		TN		06/29/2023		2,698		(125)			(125)		2,573	2,573			
100082556	SAN DIEGO		CA		04/14/2022		20,875		(275)			(275)		20,600	20,600			
100273564	VALLEY VILLAGE		CA		01/26/2026		1,056		(28)			(28)		1,028	1,028			
100255360	DOINEY		CA		11/25/2025		3,002		(82)			(82)		2,920	2,920			
100109046	MIAMI BEACH		FL		06/05/2023		2,738		(47)			(47)		2,691	2,691			
100118630	FRESH MEADOWS		NY		07/25/2023		2,726		(35)			(35)		2,691	2,691			
100235248	PALOS VERDES ESTATES		CA		08/29/2025		3,652		(141)			(141)		3,511	3,511			
100076799	SAN JOSE		CA		12/27/2021		5,964		(246)			(246)		5,718	5,718			
100170467	LOS ANGELES		CA		10/09/2024		3,214		(20)			(20)		3,194	3,194			
100272709	KIHEI		HI		07/30/2025		2,766		(48)			(48)		2,718	2,718			
100171226	HOLLISTER		CA		10/16/2024		17,984		(662)			(662)		17,322	17,322			
100166306	SHAVERTOWN		PA		10/23/2024		2,219		(92)			(92)		2,127	2,127			
100202022	CHAPEL HILL		NC		07/17/2025		2,813		(79)			(79)		2,734	2,734			
100118853	SANTA ROSA BEACH		FL		06/30/2023		2,988		(19)			(19)		2,969	2,969			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021272	SEVIERVILLE	TN		07/22/2025		2,558	(61)	(61)			(61)		2,497	2,497			
10019404	BENVENTON	OR		02/14/2025		3,072	(52)	(52)			(52)		3,020	3,020			
10026506	MIAMI	FL		12/17/2025		2,695	(117)	(117)			(117)		2,578	2,578			
10024512	DALY CITY	CA		10/07/2025		2,992	(53)	(53)			(53)		2,939	2,939			
10026507	CANTON	OH		12/17/2025		1,989	(68)	(68)			(68)		1,921	1,921			
10020983	SCOTTSDALE	AZ		06/11/2025		2,843	(92)	(92)			(92)		2,751	2,751			
10010893	PACIFICA	CA		05/31/2023		3,120	(111)	(111)			(111)		3,009	3,009			
10011863	HEATH	TX		07/27/2023		3,014	(26)	(26)			(26)		2,988	2,988			
100219040	SCOTTSDALE	AZ		06/27/2025		2,919	(33)	(33)			(33)		2,886	2,886			
100207499	RAVANA	CA		04/29/2025		2,724	(87)	(87)			(87)		2,637	2,637			
10016030	NEWARK	NJ		07/19/2024		3,050	(37)	(37)			(37)		3,013	3,013			
100212343	GLENDALE	CA		05/23/2025		2,919	(78)	(78)			(78)		2,841	2,841			
100202579	SAN DIEGO	CA		07/15/2025		2,684	(108)	(108)			(108)		2,576	2,576			
100192397	LOS ANGELES	CA		02/07/2025		2,663	(56)	(56)			(56)		2,607	2,607			
100273925	EAGLE MOUNTAIN	UT		01/26/2026		1,031	(44)	(44)			(44)		987	987			
100258411	RANCHO CUCAMONGA	CA		12/05/2025		1,786	(78)	(78)			(78)		1,708	1,708			
100090002	LOGANVILLE	GA		01/13/2023		1,496	(38)	(38)			(38)		1,458	1,458			
100103676	MIRAMAR BEACH	FL		05/08/2023		2,418	(2)	(2)			(2)		2,416	2,416			
100173985	PARKLAND	FL		12/27/2024		2,739	(53)	(53)			(53)		2,686	2,686			
100209839	SEATTLE	WA		05/05/2025		2,844	(55)	(55)			(55)		2,789	2,789			
100236375	WESTMINSTER	CA		09/19/2025		2,871	(136)	(136)			(136)		2,735	2,735			
100189516	ANDERSON	SC		01/15/2025		2,709	(70)	(70)			(70)		2,639	2,639			
100243697	CASTRO VALLEY	CA		09/29/2025		3,006	(12)	(12)			(12)		2,994	2,994			
100161962	LOS ANGELES	CA		07/31/2024		2,874	(29)	(29)			(29)		2,845	2,845			
100245106	LAS VEGAS	NV		10/03/2025		2,958	(90)	(90)			(90)		2,888	2,888			
100136088	SANTA CRUZ	CA		12/18/2023		20,041	(461)	(461)			(461)		19,580	19,580			
100202080	CAMARILLO	CA		07/11/2025		7,514	(212)	(212)			(212)		7,302	7,302			
100108473	RIVERSIDE	CA		05/25/2023		3,330	(31)	(31)			(31)		3,289	3,289			
100146815	POTOMAC	MD		02/26/2024		2,554	(20)	(20)			(20)		2,534	2,534			
100276617	LOS ANGELES	CA		01/28/2026		917	(25)	(25)			(25)		892	892			
100228079	MCCLELL	TX		06/07/2025		2,364	(89)	(89)			(89)		2,275	2,275			
100214804	IRVINE	CA		06/11/2025		5,874	(46)	(46)			(46)		5,828	5,828			
100194247	SAN JUAN CAPISTRANO	CA		02/14/2025		2,700	(60)	(60)			(60)		2,640	2,640			
100142984	BETHOOD	CO		03/08/2024		2,762	(21)	(21)			(21)		2,741	2,741			
100185595	EDWARDSBURG	MI		12/20/2024		2,546	(38)	(38)			(38)		2,508	2,508			
100149104	BOCA RATON	FL		04/19/2024		2,269	(73)	(73)			(73)		2,196	2,196			
10003249	RIVERSIDE	CA		05/10/2022		6,171	(69)	(69)			(69)		6,102	6,102			
100201642	MENLO PARK	CA		03/13/2025		2,898	(36)	(36)			(36)		2,862	2,862			
100181656	SAN FRANCISCO	CA		12/11/2024		3,153	(154)	(154)			(154)		2,999	2,999			
100236539	SAN FRANCISCO	CA		09/19/2025		2,839	(90)	(90)			(90)		2,749	2,749			
100064919	AUSTIN	TX		09/29/2022		13,995	(197)	(197)			(197)		13,798	13,798			
100180479	SANTA BARBARA	CA		11/26/2024		3,218	(18)	(18)			(18)		3,200	3,200			
100247425	SANTA CLARITA	CA		10/24/2025		2,747	(106)	(106)			(106)		2,641	2,641			
100147721	WESTMINSTER	CA		04/05/2024		3,267	(41)	(41)			(41)		3,226	3,226			
100165525	GRANDMA HILLS	CA		12/26/2024		2,636	(68)	(68)			(68)		2,568	2,568			
100248827	POIMANO BEACH	FL		10/29/2025		9,270	(330)	(330)			(330)		8,940	8,940			
100087907	LOS ANGELES	CA		10/18/2022		5,003	(40)	(40)			(40)		4,963	4,963			
100173984	CUMING	GA		10/31/2024		3,955	(160)	(160)			(160)		3,795	3,795			
100163009	LA CANADA FLINTRIDGE	CA		09/27/2024		3,023	(71)	(71)			(71)		2,952	2,952			
100272842	LONG BEACH	CA		01/08/2026		1,896	(42)	(42)			(42)		1,854	1,854			
100254759	LOS ANGELES	CA		11/14/2025		2,683	(90)	(90)			(90)		2,593	2,593			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100274000	LA QUINTA	CA		01/26/2026		959		(42)				(42)	917				
100162255	HOLLADAY	UT		09/06/2024		2,984		(83)				(83)	2,901				
100177396	FORT LAUDERDALE	FL		01/16/2025		166,332		(656)				(656)	165,676				
100160590	NIPOMO	CA		07/19/2024		2,801		(61)				(61)	2,740				
100157590	AUBURN	WA		06/28/2024		1,568		(54)				(54)	1,514				
100166949	SCOTTSDALE	AZ		09/25/2024		2,579		(101)				(101)	2,478				
100167133	BELLEVUE	WA		09/13/2024		2,777		(87)				(87)	2,690				
100165648	LOS ANGELES	CA		10/04/2024		3,296		(61)				(61)	3,235				
100228197	WOODLAND HILLS	CA		06/11/2025		2,832		(83)				(83)	2,749				
100091357	CABO SAN LUCAS	MEX		01/17/2023		3,502							3,502				
100088868	WASHINGTON	DC		11/15/2022		6,967		(95)				(95)	6,872				
100246057	HILTON HEAD ISLAND	SC		10/08/2025		2,943		(64)				(64)	2,879				
100274038	CARONDALE	IL		01/26/2026		1,032		(23)				(23)	1,009				
100277410	GLENDALE	CA		02/12/2026		943		(41)				(41)	902				
100274009	LOVELAND	CO		07/26/2026		1,290		(33)				(33)	1,257				
100090935	MARIETTA	GA		01/31/2023		1,883		45				45	1,928				
100091832	BURBANK	CA		01/30/2023		2,203		(70)				(70)	2,133				
100165978	HUNTINGTON BEACH	CA		06/30/2024		3,111		(96)				(96)	3,015				
100246098	HILTON HEAD ISLAND	SC		10/08/2025		2,688		(59)				(59)	2,639				
100216408	SCOTTSDALE	AZ		06/20/2025		13,249		(133)				(133)	13,116				
100205678	SCOTTSDALE	AZ		05/09/2025		2,791		(69)				(69)	2,722				
100164647	KOLCA	HI		08/23/2024		2,876		(75)				(75)	2,801				
100247106	PAI A	HI		10/22/2025		2,881		(99)				(99)	2,782				
100065919	WEST HOLLYWOOD	CA		07/23/2021		8,994		(337)				(337)	8,657				
100160507	CANOGA PARK AREA CITY OF LOS	CA		07/19/2024		2,458		(50)				(50)	2,408				
100168058	LAHAINA	HI		09/20/2024		3,109		(19)				(19)	3,090				
100154900	BROOKLYN	NY		07/19/2024		3,052		(81)				(81)	2,971				
100209873	JUPITER	FL		06/11/2025		2,602		(75)				(75)	2,527				
100207388	GRANITE BAY	CA		04/29/2025		2,766		(94)				(94)	2,672				
100204031	VERO BEACH	FL		03/28/2025		2,610		(48)				(48)	2,562				
100215302	KOLCA	HI		06/12/2025		2,754		(83)				(83)	2,671				
100137779	TEKLE CITY	CA		12/08/2023		2,891		(22)				(22)	2,869				
100296360	SAN FRANCISCO	CA		12/05/2025		1,541		(50)				(50)	1,491				
100164559	SUJANEE	GA		06/26/2024		3,294		41				41	3,335				
100155141	AURORA	CO		07/19/2024		8,303		(224)				(224)	8,079				
100203965	GARDEN GROVE	CA		03/28/2025		2,643		(82)				(82)	2,561				
100261641	TOPANGA	CA		12/12/2025		1,817		(85)				(85)	1,732				
100172904	SEATTLE	WA		10/21/2024		2,965		(75)				(75)	2,910				
100273566	HOLLADAY	UT		01/26/2026		971		(36)				(36)	935				
100132608	SAN DIEGO	CA		11/03/2023		3,187		(22)				(22)	3,165				
100160965	HUNTINGTON BEACH	CA		07/24/2024		3,718		(1)				(1)	3,717				
100194558	GRANDOLA HILLS	CA		03/28/2025		2,842		(23)				(23)	2,819				
100216149	AUSTIN	TX		06/17/2025		2,888		(63)				(63)	2,825				
100245113	THRUCEE	CA		10/07/2025		3,016		(68)				(68)	2,948				
100102804	PALM SPRINGS	CA		06/22/2023		3,169		(62)				(62)	3,107				
100245116	MOUND	IN		10/07/2025		1,935		(47)				(47)	1,888				
100193579	PACIFIC PALISADES	CA		02/10/2025		2,533		(61)				(61)	2,472				
100247517	VAN NUYS	CA		10/28/2025		5,580		(179)				(179)	5,401				
100147770	WEST LINN	OR		04/08/2024		3,083		(29)				(29)	3,054				
100277025	WOODSTOCK	GA		02/06/2026		1,018		(20)				(20)	998				
100172636	SPRING VALLEY	CA		12/06/2024		3,019		(6)				(6)	3,011				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100166579	MARINA DEL REY	CA		12/31/2024		34,095		(959)			(959)		33,136	33,136			
100130256	BIG SKY	MT		09/28/2023		2,745		(35)			(35)		2,710	2,710			
100276604	SUGAR MOUNTAIN	NC		07/28/2026		989		(16)			(16)		973	973			
100245180	WASHINGTON	DC		10/07/2025		1,998		(34)			(34)		1,964	1,964			
100272674	COVINA	CA		01/09/2026		934		(30)			(30)		904	904			
100206233	MIAMI LAKES	FL		04/17/2025		2,225		(51)			(51)		2,174	2,174			
100173476	CALABASAS	CA		10/29/2024		3,025		(49)			(49)		2,976	2,976			
100219460	REDONDO BEACH	CA		07/07/2025		3,176		(44)			(44)		3,132	3,132			
100243380	CARY	NC		09/26/2025		2,636		(94)			(94)		2,542	2,542			
100067678	SUNNIVALE	CA		09/29/2022		1,331		(18)			(18)		1,313	1,313			
100245066	TARZANA	CA		09/30/2025		2,823		(58)			(58)		2,765	2,765			
100130228	PINOLE	CA		11/15/2023		2,284		(76)			(76)		2,208	2,208			
100175623	FORT WORTH	TX		11/12/2024		2,988		(34)			(34)		2,954	2,954			
100138260	HOUSTON	TX		12/15/2023		4,034		(39)			(39)		3,995	3,995			
100206554	RANCHO CUCAMONGA	CA		04/22/2025		2,629		(98)			(98)		2,531	2,531			
100168260	BERKELEY	CA		09/20/2024		3,051		(43)			(43)		3,008	3,008			
100220827	LAGUNA NIGUEL	CA		07/18/2025		2,640		(118)			(118)		2,522	2,522			
100210559	VENETA	OR		05/15/2025		2,437		(103)			(103)		2,334	2,334			
100245145	VASHON	WA		10/07/2025		2,124		(52)			(52)		2,072	2,072			
100245095	ESCONDIDO	CA		10/03/2025		2,871		(108)			(108)		2,763	2,763			
100247404	KEIP	TX		10/24/2025		1,848		(58)			(58)		1,790	1,790			
100148005	PASADENA	CA		07/13/2023		3,236		(12)			(12)		3,284	3,284			
100215821	NATIONAL CITY	CA		06/17/2025		2,575		(58)			(58)		2,517	2,517			
100169574	HENDERSON	NV		11/08/2024		3,069		(100)			(100)		2,969	2,969			
100173787	PRINCETON JUNCTION	NJ		10/30/2024		3,007		(38)			(38)		2,969	2,969			
100258057	BURBANK	CA		11/26/2025		3,207		(98)			(98)		3,109	3,109			
100172410	SANTA CRUZ	CA		10/23/2024		3,005		(81)			(81)		2,924	2,924			
100237079	QUEEN CREEK	AZ		09/12/2025		2,594		(92)			(92)		2,502	2,502			
100128863	EAST HAMPTON	NY		09/21/2023		2,564		(9)			(9)		2,555	2,555			
100120520	TEBICOULA	CA		06/18/2023		3,112		(46)			(46)		3,066	3,066			
100176170	LOS ANGELES (AREA OF GRANADA H	CA		12/20/2024		2,693		(96)			(96)		2,587	2,587			
100178277	NORTH BAY VILLAGE	FL		11/19/2024		1,995		(44)			(44)		1,951	1,951			
100168627	HUNTINGTON BEACH	CA		09/25/2024		2,746		(94)			(94)		2,652	2,652			
100219555	SAN DIEGO	CA		07/07/2025		3,009		(53)			(53)		2,956	2,956			
100235765	SAN CLEMENTE	CA		09/22/2025		18,516		(623)			(623)		17,895	17,895			
100219380	VENTURA	CA		07/07/2025		2,488		(43)			(43)		2,445	2,445			
100276531	PASO ROBLES	CA		01/28/2026		819		(24)			(24)		795	795			
100220021	MILPITAS	CA		07/30/2025		2,626		(93)			(93)		2,533	2,533			
100265061	MORFOTIA	CA		12/19/2025		2,356		(112)			(112)		2,244	2,244			
100167483	STUDIO CITY AREA LOS ANGELES	CA		10/31/2024		1,482		(16)			(16)		1,476	1,476			
4010040664	BELLROCK	OH		02/02/2023		2,579		(104)			(104)		2,475	2,475			
100099657	LAGUNA HILLS	CA		03/07/2023		2,583		(51)			(51)		2,532	2,532			
100154941	WASHINGTON	WA		06/12/2024		2,984		(40)			(40)		2,944	2,944			
100155076	MISSION VIEJO	CA		07/19/2024		57,731		(1,179)			(1,179)		56,552	56,552			
100195659	PHOENIX	AZ		02/24/2025		2,961		(28)			(28)		2,933	2,933			
100147133	SAN DIEGO	CA		05/08/2024		2,906		(32)			(32)		2,874	2,874			
100216465	MURRIETA	CA		06/20/2025		2,608		(123)			(123)		2,485	2,485			
100102745	IRVINE	CA		06/22/2023		2,677		(47)			(47)		2,630	2,630			
100236688	MERCER ISLAND	WA		09/22/2025		2,220		(111)			(111)		2,109	2,109			
100163290	MESA	AZ		06/19/2024		4,976		(9)			(9)		4,967	4,967			
100218892	CANTON	OH		06/27/2025		2,709		(54)			(54)		2,655	2,655			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	8	9	10							11	12
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100180472	SAVANNAH	GA			11/26/2024		2,615		(69)			(69)		2,546				
100245972	HOLLYWOOD	FL			10/07/2025		3,677		(110)			(110)		3,567				
100214879	IRVINE	CA			06/11/2025		106,425		(2,781)			(2,781)		103,644				
100238362	BURBANK	CA			09/19/2025		8,427		(276)			(276)		8,151				
100159576	LAURELDALE BY THE SEA	FL			07/15/2024		2,191		(82)			(82)		2,109				
100245884	ESCONDIDO	CA			11/06/2025		2,863		(84)			(84)		2,779				
100254065	DAWVILLE	CA			11/06/2025		3,010		(125)			(125)		2,885				
100181505	OCEANSIDE	CA			12/06/2024		2,712		(42)			(42)		2,670				
100261582	ANNANDALE	VA			12/12/2025		18,355		(371)			(371)		17,984				
100065837	CHATTSWORTH	CA			07/23/2021		5,198		(198)			(198)		5,000				
100109854	MIAMI	FL			06/14/2023		3,811		(120)			(120)		3,691				
100177387	LAS VEGAS	NV			01/16/2025		2,283		(107)			(107)		2,176				
100158157	ANHEIM	CA			07/09/2024		2,687		(33)			(33)		2,654				
100120346	LAS VEGAS	NV			08/18/2023		2,878		(47)			(47)		2,831				
100272816	GLENDALE	CA			01/13/2026		2,111		(54)			(54)		2,057				
100162894	LONG BEACH	NJ			07/31/2024		2,430		(53)			(53)		2,377				
100216738	SANTA ROSA BEACH	FL			06/23/2025		2,970		(35)			(35)		2,935				
100214701	ASTORIA	NV			06/11/2025		2,555		(74)			(74)		2,481				
100180477	PARKER	CO			11/26/2024		2,928		(47)			(47)		2,881				
100167089	WEST DOVER	VT			09/13/2024		2,594		(40)			(40)		2,554				
100180457	TAMPA	FL			11/26/2024		2,853		(86)			(86)		2,767				
100238198	GRANADA HILLS AREA LOS ANGELES	CA			09/15/2025		2,658		(93)			(93)		2,565				
100254800	PARKER	CO			11/10/2025		3,004		(73)			(73)		2,931				
100235411	MIAMI	FL			08/29/2025		2,474		(49)			(49)		2,425				
100200173	OCEAN GROVE	NJ			03/07/2025		2,831		(75)			(75)		2,756				
100245161	CAMARILLO	CA			10/07/2025		2,313		(62)			(62)		2,251				
100082153	SAN FRANCISCO	CA			04/14/2022		1,932		(32)			(32)		1,900				
100192487	IRVINE	CA			02/07/2025		2,797		(42)			(42)		2,755				
100238306	LOS ANGELES	CA			09/19/2025		2,533		(110)			(110)		2,423				
100245072	MEDFORD	OR			10/03/2025		11,284		(364)			(364)		10,920				
100147128	PARKER	CO			05/08/2024		2,424		(54)			(54)		2,370				
100174755	RANCHO MISSION VIEJO	CA			10/31/2024		2,339		(62)			(62)		2,277				
100215895	ARCADIA	CA			06/16/2025		2,858		(65)			(65)		2,793				
100164022	SANTA BARBARA	CA			06/21/2024		2,782		(65)			(65)		2,717				
100212376	MORRISVILLE	NC			05/28/2025		2,617		(47)			(47)		2,570				
100245763	SAN FRANCISCO	CA			10/29/2025		2,994		(67)			(67)		2,927				
100077968	ENCINITAS	CA			01/06/2022		6,090		(47)			(47)		6,043				
100154889	LOS ANGELES	CA			06/14/2024		2,575		(91)			(91)		2,484				
100219438	MORGAN HILL	CA			07/07/2025		3,201		(25)			(25)		3,176				
100131792	SANTA MARIA	CA			10/06/2023		2,862		(58)			(58)		2,804				
100091033	UPLAND	CA			01/31/2023		2,731		(80)			(80)		2,651				
100216156	TEBICOLA	CA			06/17/2025		2,754		(60)			(60)		2,694				
100216157	NEWCASTLE	CA			06/17/2025		2,884		(58)			(58)		2,826				
403051775	NEWFIELD	NJ			11/04/2024		3,365		(71)			(71)		3,294				
100120424	PROSPER	TX			06/18/2023		3,903		(18)			(18)		3,885				
100182457	BOSTON	MA			12/12/2024		22,154		(298)			(298)		21,856				
100185191	ORLANDO	FL			12/20/2024		11,942		(181)			(181)		11,661				
401060029	WATERBURY	CT			09/28/2023		2,680		(39)			(39)		2,641				
100129760	UPLAND	CA			09/27/2023		2,658		(47)			(47)		2,611				
100274047	QUEEN CREEK	AZ			01/26/2026		944		(24)			(24)		920				
100272801	UPPER SADDLE RIVER	NJ			01/13/2026		1,075		(16)			(16)		1,059				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026723	HILLSDALE	IN		12/12/2025		1,613		(60)			(60)		1,553		1,553		
10026724	SOUTH SAN FRANCISCO	CA		12/24/2025		1,907		(73)			(73)		1,834		1,834		
10023849	WOODLAND HILLS	CA		09/19/2025		3,248		(123)			(123)		3,125		3,125		
100132706	MAGNOLIA	TX		11/03/2023		2,320		(52)			(52)		2,268		2,268		
100201775	HAYWARD	CA		03/18/2025		2,370		(111)			(111)		2,259		2,259		
10021441	HACIENDA HEIGHTS	CA		07/22/2025		3,418		(63)			(63)		3,355		3,355		
100115650	LAS VEGAS	NV		07/19/2023		3,013		(28)			(28)		2,985		2,985		
100115844	BEVERLY HILLS	CA		07/19/2023		2,797		(6)			(6)		2,791		2,791		
100266930	IRVINE	CA		12/23/2025		5,852		(203)			(203)		5,649		5,649		
100102048	LITHIA	FL		04/14/2023		2,585		(40)			(40)		2,545		2,545		
100266719	CAROLINA BEACH	NC		12/22/2025		2,067		(1)			(1)		2,066		2,066		
100228014	AGORA HILLS	CA		06/06/2025		2,780		(86)			(86)		2,694		2,694		
100245726	LOS ANGELES	CA		10/07/2025		1,956		(45)			(45)		1,911		1,911		
100243283	PLACENTIA	CA		09/26/2025		2,522		(98)			(98)		2,424		2,424		
100081622	STELLACOM	WA		03/30/2022		8,836		(32)			(32)		8,804		8,804		
100128868	CENTERPORT	NY		09/21/2023		41,223		(686)			(686)		40,537		40,537		
100102781	PALM DESERT	CA		06/22/2023		3,866		(76)			(76)		3,790		3,790		
331004925	BALTIMORE	MD		05/25/2023		32,670							32,670		32,670		
100166029	ALPHARETTA	GA		09/06/2024		1,699		(70)			(70)		1,629		1,629		
100261698	MIAMI BEACH	FL		12/12/2025		7,518		(277)			(277)		7,241		7,241		
100265414	TUCSON	AZ		12/19/2025		834		(27)			(27)		807		807		
100173480	SIOUXSET	NY		10/29/2024		2,727		(69)			(69)		2,658		2,658		
100143711	GOTHA	FL		02/23/2024		4,653		(2)			(2)		4,651		4,651		
100228044	REDONDO BEACH	CA		06/07/2025		2,597		(102)			(102)		2,495		2,495		
100165752	SINGLE SPRINGS	CA		06/29/2024		2,373		(77)			(77)		2,296		2,296		
100165753	RIVERSIDE	CA		06/29/2024		2,319		(89)			(89)		2,230		2,230		
100254902	FULLERTON	CA		11/10/2025		2,870		(108)			(108)		2,762		2,762		
100190609	HOLLY SPRINGS	NC		01/27/2025		2,927		(9)			(9)		2,918		2,918		
100266768	SEDONA	AZ		12/22/2025		1,823		(33)			(33)		1,790		1,790		
100118642	CHICO	CA		07/25/2023		2,410		(66)			(66)		2,344		2,344		
100080203	PASADENA	CA		02/25/2022		8,641		(349)			(349)		8,282		8,282		
100245357	LONG BEACH	CA		10/06/2025		2,837		(90)			(90)		2,747		2,747		
100255050	WILMINGTON	DE		11/19/2025		2,604		(103)			(103)		2,501		2,501		
100118973	LOS ANGELES	CA		07/27/2023		2,923		(42)			(42)		2,881		2,881		
100245146	THE WOODLANDS	TX		10/07/2025		5,319		(129)			(129)		5,190		5,190		
100103765	LAUNDALE	CA		05/10/2023		2,717		(27)			(27)		2,690		2,690		
100168731	KAPALEI	HI		09/26/2024		2,247		(97)			(97)		2,150		2,150		
100140832	BROOKLYN	NY		03/06/2024		2,165		(53)			(53)		2,112		2,112		
100247169	RENO	NV		11/14/2025		2,892		(84)			(84)		2,808		2,808		
100228192	NORTHIDGE	CA		06/11/2025		3,257		(107)			(107)		3,150		3,150		
100165337	FALLBROOK	CA		06/29/2024		1,967		(67)			(67)		1,900		1,900		
100209654	ATLANTA	GA		05/05/2025		3,022		(7)			(7)		3,015		3,015		
100080404	RANCHO CUCAMONGA	CA		03/10/2022		5,135		(26)			(26)		5,109		5,109		
100214140	EL DORADO HILLS	CA		05/30/2025		11,387		(432)			(432)		10,955		10,955		
100108461	S LAKE TAHOE	CA		05/25/2023		2,957		(40)			(40)		2,917		2,917		
100261234	SAN MARINO	CA		12/05/2025		2,814		(10)			(10)		2,804		2,804		
100185784	MIAMI BEACH	FL		12/26/2024		2,855		(135)			(135)		2,720		2,720		
100076666	LA QUINTA	CA		12/30/2021		5,351		(330)			(330)		5,021		5,021		
100193597	MANHATTAN BEACH	CA		02/10/2025		1,699		(78)			(78)		1,621		1,621		
100238123	SALEM	OR		09/15/2025		2,616		(71)			(71)		2,545		2,545		
100243670	LA MESA	CA		09/29/2025		4,244		(144)			(144)		4,100		4,100		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100243356	FOUNTAIN VALLEY	CA		09/26/2025		2,660		(36)			(36)		2,562	2,562			
100258313	MISSION VIEJO	CA		12/05/2025		2,816		(83)			(83)		2,733	2,733			
100277345	GLENDALE	CA		02/12/2026		860		(41)			(41)		819	819			
100181228	MARYSVILLE	WA		12/06/2024		2,403		(36)			(36)		2,365	2,365			
100247449	FARMINGTON	UT		11/28/2025		1,253		(9)			(9)		1,244	1,244			
100209799	GLENDORA	CA		05/05/2025		2,424		(76)			(76)		2,348	2,348			
100181345	ATLANTA	GA		12/06/2024		2,312		(60)			(60)		2,252	2,252			
100243389	HACIENDA HEIGHTS	CA		09/26/2025		2,578		(97)			(97)		2,481	2,481			
100267286	PLANO	TX		12/24/2025		1,949		(45)			(45)		1,904	1,904			
100194302	WARREN	NJ		10/27/2023		2,770		(7)			(7)		2,763	2,763			
100266760	BENICIA	CA		12/22/2025		1,969		(20)			(20)		1,949	1,949			
100218279	HENDERSONVILLE	TN		06/26/2025		2,620		(71)			(71)		2,549	2,549			
100221615	GRANITE BAY	CA		07/29/2025		2,549		(114)			(114)		2,435	2,435			
100258093	REDONDO BEACH	CA		11/26/2025		2,846		(119)			(119)		2,727	2,727			
100197615	NORTHRIDGE	CA		02/26/2025		2,559		(54)			(54)		2,505	2,505			
100261158	JERSEY CITY	NJ		12/05/2025		2,900		(78)			(78)		2,822	2,822			
100156285	WIMBERLEY	TX		07/25/2024		1,753		(12)			(12)		1,741	1,741			
100228216	NORTH HOLLYWOOD	CA		08/11/2025		2,446		(88)			(88)		2,358	2,358			
100202446	ANNANDALE	VA		03/20/2025		2,089		(96)			(96)		1,991	1,991			
100205046	YORBA LINDA	CA		04/11/2025		2,171		(113)			(113)		2,068	2,068			
100228017	WALNUT CREEK	CA		06/06/2025		2,805		(75)			(75)		2,730	2,730			
100244513	SAN DIEGO	CA		09/29/2025		2,879		(68)			(68)		2,811	2,811			
100088195	SCOTTSDALE	AZ		10/13/2022		3,299		(67)			(67)		3,232	3,232			
100206877	BRACENTON	FL		04/24/2025		2,806		(88)			(88)		2,718	2,718			
100272009	LAKE ARROWHEAD	CA		01/08/2026		2,782		(79)			(79)		2,703	2,703			
100245787	LA VERNE	CA		10/29/2025		2,609		(124)			(124)		2,485	2,485			
100246338	POWAY	CA		10/10/2025		2,757		(65)			(65)		2,692	2,692			
100180597	WESTLAKE VILLAGE	CA		11/26/2024		2,218		(83)			(83)		2,135	2,135			
100245054	NORTHRIDGE	CA		09/30/2025		3,783		(29)			(29)		3,754	3,754			
100266724	TORRANCE	CA		12/22/2025		2,517		(6)			(6)		2,511	2,511			
100164218	WEST PALM BEACH	FL		06/21/2024		94,937		(2,062)			(2,062)		92,875	92,875			
100272013	SEAL BEACH	CA		01/08/2026		1,679		(58)			(58)		1,621	1,621			
100190986	BOISE	ID		01/23/2025		2,916		(76)			(76)		2,840	2,840			
100238693	MILTON	GA		09/22/2025		2,835		(61)			(61)		2,774	2,774			
100175567	SAN MARCOS	TX		11/12/2024		3,063		(63)			(63)		3,030	3,030			
100255033	ST GEORGE	UT		11/19/2025		2,801		(63)			(63)		2,738	2,738			
100219688	WALNUT CREEK	CA		07/07/2025		2,825		(75)			(75)		2,750	2,750			
100178206	SEATTLE	WA		11/19/2024		2,392		(41)			(41)		2,351	2,351			
100079681	WALNUT CREEK	CA		04/08/2022		6,317		(88)			(88)		6,229	6,229			
100221548	LAKE ARROWHEAD	CA		07/29/2025		3,144		(147)			(147)		2,997	2,997			
100140822	HONOLULU	FL		03/06/2024		1,697		(55)			(55)		1,642	1,642			
100189655	GILROY	CA		01/17/2025		1,716		(71)			(71)		1,645	1,645			
100154500	DOINEY	CA		06/14/2024		2,679		(99)			(99)		2,580	2,580			
100246872	LA VERNE	CA		10/17/2025		2,793		(40)			(40)		2,753	2,753			
100246551	GRANDMA HILLS	CA		10/15/2025		2,258		(71)			(71)		2,187	2,187			
100218217	PHOENIX	AZ		06/26/2025		2,613		(65)			(65)		2,548	2,548			
100245202	BOZEMAN	MT		10/06/2025		2,650		(102)			(102)		2,548	2,548			
100159636	SANTA ROSA BEACH	FL		08/23/2024		2,719		(62)			(62)		2,482	2,482			
100167135	NEWMALL	CA		09/13/2024		2,649		(96)			(96)		2,621	2,621			
100173985	ALPHARETTA	GA		10/31/2024		3,649		(64)			(64)		3,585	3,585			
100140659	DALLAS	TX		02/08/2024		1,356		(55)			(55)		1,301	1,301			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100211482	ANHEIM	CA		05/16/2025		2,380	(96)	(96)			(96)		2,284	2,284			
100243325	FOUNTAIN VALLEY	CA		09/28/2025		2,652	(89)	(89)			(89)		2,563	2,563			
100206411	MIAMI	FL		05/22/2025		2,640	(14)	(14)			(14)		2,626	2,626			
100245127	DALLAS	TX		10/07/2025		2,985	(38)	(38)			(38)		2,947	2,947			
100210754	SAN FRANCISCO	CA		05/15/2025		2,477	(79)	(79)			(79)		2,398	2,398			
100072025	INDIO	CA		11/19/2021		5,194	(155)	(155)			(155)		5,039	5,039			
100215507	HAWAII	CA		06/12/2025		2,688	(47)	(47)			(47)		2,821	2,821			
100134590	COOPER CITY	FL		10/30/2023		2,586	(49)	(49)			(49)		2,537	2,537			
100142970	ARVADA	CO		03/08/2024		1,800	(3)	(3)			(3)		1,797	1,797			
100170482	CORONA	CA		10/09/2024		2,848	(95)	(95)			(95)		2,753	2,753			
100246117	MERCER ISLAND	WA		10/08/2025		2,766	(61)	(61)			(61)		2,705	2,705			
100202366	NORTH RIDGE	CA		03/19/2025		2,995	(122)	(122)			(122)		2,473	2,473			
100210736	ALBANY	CA		05/15/2025		2,804	(94)	(94)			(94)		2,710	2,710			
100082381	TORRANCE	CA		04/14/2022		5,534	(66)	(66)			(66)		5,468	5,468			
100218270	LAKE GENEVA	WI		06/26/2025		2,698	(41)	(41)			(41)		2,657	2,657			
100139160	PALO CERO	CA		12/28/2023		14,406	(221)	(221)			(221)		14,185	14,185			
100219200	SAN DIEGO	CA		06/27/2025		2,872	(96)	(96)			(96)		2,776	2,776			
100245110	SAN DIEGO	CA		10/07/2025		2,943	(59)	(59)			(59)		2,885	2,885			
100243761	SEATTLE	WA		09/29/2025		2,645	(95)	(95)			(95)		2,550	2,550			
100153811	LORTON	VA		07/10/2024		1,851	(60)	(60)			(60)		1,791	1,791			
100180577	RIVERSIDE	CA		11/26/2024		2,783	(108)	(108)			(108)		2,675	2,675			
100166272	ALEXANDRIA	VA		09/09/2024		2,556	(25)	(25)			(25)		2,531	2,531			
100193617	GLENDALE	CA		02/10/2025		2,712	(86)	(86)			(86)		2,626	2,626			
100266747	HEADSBURG	CA		12/22/2025		1,074	(7)	(7)			(7)		1,067	1,067			
100088904	RIVERSIDE	CA		11/15/2022		2,608	(32)	(32)			(32)		2,576	2,576			
100210421	VALLEY GLEN	CA		05/12/2025		3,712	(102)	(102)			(102)		3,610	3,610			
100273384	BLUFFDALE	UT		07/26/2026		942	(42)	(42)			(42)		900	900			
100274022	IRVINE	CA		01/26/2026		971	(20)	(20)			(20)		951	951			
100266733	SUNRIVER	OR		12/22/2025		1,875	(35)	(35)			(35)		1,840	1,840			
100221381	SPICEWOOD	TX		07/22/2025		2,781	(74)	(74)			(74)		2,707	2,707			
100271990	SANTA CLARITA	CA		01/08/2026		1,658	(61)	(61)			(61)		1,597	1,597			
100170068	MIAMI	FL		11/08/2024		2,946	(76)	(76)			(76)		2,872	2,872			
100266766	MILL CREEK	WA		12/22/2025		1,964	(22)	(22)			(22)		1,942	1,942			
100254066	DAILY CITY	CA		11/06/2025		2,355	(68)	(68)			(68)		2,287	2,287			
100219447	AIRMONT	NY		07/07/2025		2,708	(96)	(96)			(96)		2,612	2,612			
100254793	HUNTINGTON BEACH	CA		11/14/2025		2,827	(110)	(110)			(110)		2,717	2,717			
100254076	TRABUCO CANYON	CA		11/06/2025		1,971	(65)	(65)			(65)		1,906	1,906			
100108233	LOS ANGELES	CA		05/24/2023		28,296	(16)	(16)			(16)		28,280	28,280			
100174120	SANTA ROSA BEACH	FL		10/31/2024		2,632	(61)	(61)			(61)		2,571	2,571			
100228223	GRANDMA HILLS	CA		08/11/2025		2,145	(100)	(100)			(100)		2,045	2,045			
100266718	BROOKLINE	MA		12/22/2025		3,068	(4)	(4)			(4)		3,064	3,064			
100248960	LOS ANGELES	CA		10/29/2025		3,026	(109)	(109)			(109)		2,917	2,917			
100213826	SAN FRANCISCO	CA		05/29/2025		5,932	(125)	(125)			(125)		5,807	5,807			
100201794	MORGAN HILL	CA		03/18/2025		3,894	(78)	(78)			(78)		3,816	3,816			
100266737	PORTLAND	OR		12/22/2025		3,847	(71)	(71)			(71)		3,776	3,776			
100102636	THOUSAND OAKS	CA		06/22/2023		2,220	(78)	(78)			(78)		2,142	2,142			
100218123	HENDERSON	NV		07/22/2025		2,471	(20)	(20)			(20)		2,451	2,451			
100274044	ESCONDIDO	CA		01/26/2026		801	(27)	(27)			(27)		774	774			
100165694	MARSEILLES	IL		08/29/2024		2,518	(95)	(95)			(95)		2,423	2,423			
100161401	FOUNTAIN VALLEY	CA		07/26/2024		2,497	(74)	(74)			(74)		2,423	2,423			
100246569	LOS ANGELES	CA		10/15/2025		2,461	(87)	(87)			(87)		2,374	2,374			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10	11	12	13
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100246438	RANCHO CUCAMONGA		CA		10/10/2025		24,279		(1,049)			(1,049)		23,231	23,231			
10022313	CUMING		GA		06/14/2025		2,631		(13)			(13)		2,618	2,618			
100156090	BROOKLYN		NY		06/18/2024		2,522		(83)			(83)		2,439	2,439			
100228801	MISSION VIEJO		CA		06/12/2025		2,507		(118)			(118)		2,389	2,389			
100078769	PASADENA		CA		01/31/2022		5,638		(97)			(97)		5,741	5,741			
100266776	LEHI		UT		12/22/2025		2,037		(5)			(5)		2,032	2,032			
100245162	FALMOUTH		ME		10/07/2025		1,927		(25)			(25)		1,902	1,902			
100065826	EL CAJON		CA		07/23/2021		4,295		(161)			(161)		4,134	4,134			
100243395	HUNTINGTON BEACH		CA		09/26/2025		2,600		(100)			(100)		2,500	2,500			
100158474	DALLAS		TX		07/10/2024		3,220		(33)			(33)		3,187	3,187			
100102610	KANEHE		HI		06/22/2023		2,445		(63)			(63)		2,382	2,382			
100086570	GREENWICH		CT		09/30/2022		5,887		(32)			(32)		5,855	5,855			
100245150	KENMORE		WA		10/07/2025		1,826		(42)			(42)		1,784	1,784			
100180387	SAN DIEGO		CA		11/26/2024		2,823		(64)			(64)		2,759	2,759			
100212487	GRANDIA HILLS		CA		05/28/2025		2,260		(67)			(67)		2,193	2,193			
100118633	HALLANDALE BEACH		FL		07/25/2023		2,807		(84)			(84)		2,723	2,723			
100186365	CASTRO VALLEY		CA		12/30/2024		2,855		(31)			(31)		2,824	2,824			
100165936	GRANDIA HILLS		CA		08/29/2024		5,069		(161)			(161)		4,908	4,908			
100215665	DENVER		CO		06/13/2025		2,666		(63)			(63)		2,603	2,603			
100255442	TUJUNGA AREA LOS ANGELES		CA		11/24/2025		2,951		(39)			(39)		2,912	2,912			
100238057	FRANKLIN		WI		10/03/2025		2,425		(73)			(73)		2,352	2,352			
100266779	BETTENDORF		IA		12/22/2025		6,052		(4)			(4)		6,048	6,048			
100261664	RIALTO		CA		12/12/2025		2,609		(94)			(94)		2,515	2,515			
100156692	GRINDA		CA		06/26/2024		3,581		(82)			(82)		3,499	3,499			
100177058	FAIRFIELD		CA		01/16/2025		2,868		(66)			(66)		2,802	2,802			
100074131	NOKOMIS		FL		12/09/2021		5,703		(131)			(131)		5,572	5,572			
100212074	SAN DIEGO		CA		05/22/2025		2,806		(78)			(78)		2,728	2,728			
100158563	BROOKLYN		NY		07/10/2024		2,723		(75)			(75)		2,648	2,648			
100189382	SAN FRANCISCO		CA		01/14/2025		2,322		(90)			(90)		2,232	2,232			
100185193	MIAMI		FL		01/24/2025		2,299		(101)			(101)		2,198	2,198			
100175021	NIPOMO		CA		11/05/2024		2,291		(93)			(93)		2,198	2,198			
100219457	SAN MARINO		CA		07/07/2025		3,327		(79)			(79)		3,248	3,248			
100246865	FORT COLLINS		CO		10/17/2025		8,094		(174)			(174)		7,920	7,920			
100160511	CORAL SPRINGS		FL		07/19/2024		2,636		(81)			(81)		2,555	2,555			
100229247	EVIA BEACH		HI		06/13/2025		2,584		(85)			(85)		2,499	2,499			
100219865	JOELTON		TN		07/07/2025		2,995		(71)			(71)		2,924	2,924			
100102841	WAIHAW		NC		06/22/2023		2,914		(21)			(21)		2,893	2,893			
100207419	SHELBY		NC		04/29/2025		3,817		(41)			(41)		3,776	3,776			
100223307	PHOENIX		AZ		06/14/2025		6,835		(167)			(167)		6,668	6,668			
100154984	LPLAND		CA		07/19/2024		2,869		(80)			(80)		2,789	2,789			
100140491	SAN DIEGO		CA		01/19/2024		2,450		(55)			(55)		2,395	2,395			
100177205	CUPERTINO		CA		01/16/2025		19,236		(331)			(331)		18,905	18,905			
100221608	LONG POND		PA		07/22/2025		4,311		(55)			(55)		4,256	4,256			
100259522	LONG BEACH		CA		12/02/2025		9,045		(179)			(179)		8,866	8,866			
100266788	PLANO		TX		12/22/2025		5,020		(36)			(36)		4,984	4,984			
100168224	WESTMINSTER		CA		09/20/2024		3,250		(37)			(37)		3,213	3,213			
100209724	PIGEON FORGE		TN		05/05/2025		2,958		(80)			(80)		2,478	2,478			
100213774	LOS ANGELES GARDENA AREA		CA		05/29/2025		2,622		(74)			(74)		2,548	2,548			
100243191	SAN JOSE		CA		09/26/2025		2,553		(92)			(92)		2,461	2,461			
100215715	OCEANSIDE		CA		06/13/2025		2,966		(57)			(57)		2,929	2,929			
100195679	MIAMI		FL		02/24/2025		1,847		(24)			(24)		1,823	1,823			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019060	CLIPITA	IA		01/21/2025		2,899		(3)				(3)	2,896	2,896			
10024631	SCOTTSDALE	AZ		10/10/2025		3,434		(63)				(63)	3,271	3,271			
10024620	RANCHO CUCAMONGA	CA		10/10/2025		2,723		(75)				(75)	2,648	2,648			
100261740	MIAMI	FL		12/12/2025		1,609		(65)				(65)	1,544	1,544			
100216158	SEATTLE	WA		06/17/2025		2,619		(57)				(57)	2,562	2,562			
100102010	LAKE ARROHEAD	CA		04/14/2023		972		(42)				(42)	930	930			
100228744	SANTA ANA	CA		06/12/2025		2,311		(109)				(109)	2,202	2,202			
100209754	PASCO	WA		05/05/2025		2,587		(53)				(53)	2,534	2,534			
100235234	LONG BEACH	CA		08/29/2025		2,411		(114)				(114)	2,297	2,297			
100245152	SEVERNA PARK	MD		10/07/2025		1,847		(43)				(43)	1,804	1,804			
100254078	LOS ANGELES	CA		11/12/2025		2,613		(113)				(113)	2,500	2,500			
100175547	BURBANK	CA		11/12/2024		2,814		(55)				(55)	2,759	2,759			
100143300	CLIFFSIDE PARK	NJ		02/16/2024		2,912		(12)				(12)	2,900	2,900			
100271838	SACRAMENTO	CA		12/30/2025		932		(25)				(25)	907	907			
100175597	DURANGO	CO		11/12/2024		2,513		(30)				(30)	2,483	2,483			
100199120	LOS ANGELES	CA		03/03/2025		2,903		(69)				(69)	2,834	2,834			
100206417	PONTE VERDA	FL		05/22/2025		2,694		(45)				(45)	2,649	2,649			
100221571	RANCHO CUCAMONGA	CA		07/22/2025		4,989		(202)				(202)	4,787	4,787			
100246255	ARLINGTON	VA		10/09/2025		2,809		(80)				(80)	2,729	2,729			
100171283	LOS ANGELES	CA		10/16/2024		2,590		(91)				(91)	2,499	2,499			
100163313	RIVERSIDE	CA		06/13/2024		2,752		(6)				(6)	2,746	2,746			
100172962	LOS ANGELES	CA		10/25/2024		3,900		(125)				(125)	3,775	3,775			
100167301	NEWTON	PA		10/31/2024		2,891		(52)				(52)	2,839	2,839			
100175543	LOS ANGELES	CA		11/12/2024		2,913		(74)				(74)	2,839	2,839			
100166275	BASALT	CO		09/09/2024		2,593		(30)				(30)	2,563	2,563			
100201887	ATLANTA	GA		03/18/2025		3,729		(104)				(104)	3,625	3,625			
100228118	LAS VEGAS	NV		06/07/2025		2,769		(41)				(41)	2,728	2,728			
100165872	NEWPORT BEACH	CA		06/30/2024		2,677		(58)				(58)	2,619	2,619			
100247318	ESCONDIDO	CA		10/28/2025		2,792		(65)				(65)	2,707	2,707			
100127519	LONG BEACH	CA		09/08/2023		2,759		(37)				(37)	2,722	2,722			
100146559	OAKLAND	CA		06/29/2023		2,623		(43)				(43)	2,580	2,580			
100201449	CHULA VISTA	CA		03/12/2025		2,914		(35)				(35)	2,879	2,879			
100134260	MAPLE VALLEY	WA		10/27/2023		1,809		(12)				(12)	1,797	1,797			
100238732	CARLSBAD	CA		09/22/2025		2,731		(93)				(93)	2,638	2,638			
100167131	LONG BEACH	CA		09/13/2024		2,736		(56)				(56)	2,680	2,680			
100274048	GOLDEN	CO		01/26/2026		1,044		(32)				(32)	1,012	1,012			
100194173	AVENURA	FL		02/14/2025		2,891		(35)				(35)	2,856	2,856			
100246960	SCOTTSDALE	AZ		10/17/2025		2,773		(68)				(68)	2,685	2,685			
100248622	BATTLE GROUND	WA		10/29/2025		2,542		(67)				(67)	2,475	2,475			
100194112	STRAIN	TX		02/14/2025		2,476		(86)				(86)	2,390	2,390			
100226684	NORTHRISE AREA LOS ANGELES	CA		07/30/2025		2,907		(94)				(94)	2,813	2,813			
100166077	UNION CITY	CA		09/09/2024		2,827		(39)				(39)	2,788	2,788			
100245430	PASADENA	CA		10/06/2025		2,660		(95)				(95)	2,565	2,565			
100159560	ALTUENA	CA		07/15/2024		2,701		(50)				(50)	2,651	2,651			
100174807	SUNNY ISLES BEACH	FL		10/31/2024		2,452		(97)				(97)	2,355	2,355			
100235941	BURBANK	CA		09/04/2025		2,573		(65)				(65)	2,508	2,508			
100157636	CORONA	CA		06/28/2024		4,344		(151)				(151)	4,293	4,293			
100186845	RAIMONA	CA		02/10/2025		3,272		(53)				(53)	3,119	3,119			
100210108	BEACH HAVEN	NJ		05/07/2025		3,589		(50)				(50)	3,539	3,539			
100128863	MISSION VIEJO	CA		09/21/2023		2,796		(18)				(18)	2,778	2,778			
100153716	GILBERT	AZ		07/11/2024		2,911		(77)				(77)	2,834	2,834			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024865	FAIRFIELD	CA		10/29/2025		3,259	(10)				(10)		3,249	3,249			
100192491	BROOKLYN	NY		02/07/2025		2,242	(30)				(30)		2,152	2,152			
10023966	LOS ANGELES	CA		06/22/2025		2,572	(110)				(110)		2,462	2,462			
100191671	DALLAS	TX		01/31/2025		5,920	(120)				(120)		5,800	5,800			
100212465	N. TOPSAIL BEACH	NC		05/27/2025		2,720	(18)				(18)		2,702	2,702			
100060949	DESANO	CA		03/10/2022		5,239	(136)				(136)		5,103	5,103			
10014865	MELBOURNE	AUS		04/16/2024		2,533	(30)				(30)		2,503	2,503			
100192512	BROOKLYN	NY		02/07/2025		2,480	(77)				(77)		2,403	2,403			
10008458	CABO SAN LUCAS	MEX		07/11/2022		4,061							4,061	4,061			
100147402	LONG BEACH	CA		05/08/2024		2,623	(62)				(62)		2,561	2,561			
100190388	WOODLAND HILLS	CA		01/23/2025		2,547	(18)				(18)		2,529	2,529			
10020360	FEDONDO	WA		04/29/2025		2,632	(69)				(69)		2,563	2,563			
100246545	PALM CITY	FL		10/10/2025		2,229	(87)				(87)		2,142	2,142			
100091318	WILTON	CA		01/13/2023		3,130	(50)				(50)		3,080	3,080			
100142443	ANNAPOLIS	MD		03/08/2024		2,649	(10)				(10)		2,639	2,639			
10024835	POINT LOOKOUT	NY		10/29/2025		3,853	(61)				(61)		3,792	3,792			
100186311	SOUTHWEST RANCHES	FL		12/30/2024		2,370	(48)				(48)		2,322	2,322			
100078018	GILBERT	AZ		01/12/2022		5,343	(142)				(142)		5,201	5,201			
100153640	BOCA RATON	FL		05/31/2024		2,463	(93)				(93)		2,370	2,370			
10024635	DAVIE	FL		10/10/2025		2,772	(32)				(32)		2,740	2,740			
100221381	ORLANDO	FL		07/22/2025		2,712	(50)				(50)		2,662	2,662			
100274024	MESA	AZ		01/26/2026		1,663	(64)				(64)		1,599	1,599			
100210556	FONTANA	CA		05/15/2025		2,312	(106)				(106)		2,206	2,206			
100203689	PARK CITY	UT		03/28/2025		1,290	(34)				(34)		1,256	1,256			
100261575	LOS ANGELES	CA		12/12/2025		1,778	(57)				(57)		1,721	1,721			
100272807	DRAPER	UT		01/13/2026		1,861	(74)				(74)		1,787	1,787			
100106909	WHITTIER	CA		05/31/2023		3,053	(27)				(27)		3,026	3,026			
100228220	NORTH HILLS	CA		06/11/2025		2,075	(98)				(98)		1,977	1,977			
100246866	GILBERT	AZ		10/17/2025		3,641	(120)				(120)		3,521	3,521			
100214889	MOORPARK	CA		06/09/2025		2,314	(98)				(98)		2,216	2,216			
324100501	TACOMA	WA		01/22/2025		189,750							189,750	189,750			
100177559	BLUFFDALE	UT		01/16/2025		2,269	(106)				(106)		2,163	2,163			
100273989	MIDLOTHIAN	VA		01/26/2026		868	(32)				(32)		836	836			
100272788	HOUSTON	TX		01/13/2026		893	(15)				(15)		878	878			
100215939	TEBICOLA	CA		07/11/2025		5,812	(155)				(155)		5,657	5,657			
100273238	STEVENSON RANCH	CA		01/16/2026		917	(34)				(34)		883	883			
100161807	THE BROW	NY		07/31/2024		2,456	(71)				(71)		2,385	2,385			
100266757	AUSTIN	TX		12/22/2025		1,876	(27)				(27)		1,849	1,849			
100277179	HUNTINGTON BEACH	CA		02/10/2026		884	(28)				(28)		856	856			
100201680	APOLLO BEACH	FL		03/13/2025		1,988	(54)				(54)		1,814	1,814			
100228545	CHICAGO	IL		06/11/2025		2,546	(77)				(77)		2,469	2,469			
100204821	SAN JOSE	CA		04/09/2025		9,165	(146)				(146)		9,019	9,019			
100209874	JUPITER	FL		06/11/2025		2,795	(57)				(57)		2,738	2,738			
100195569	HOUSTON	TX		01/24/2025		2,926	(30)				(30)		2,896	2,896			
100255451	GARDEN GROVE	CA		11/24/2025		2,567	(105)				(105)		2,462	2,462			
100180542	PALM DESERT	CA		11/26/2024		3,016	(13)				(13)		3,003	3,003			
100115119	KEY WEST	FL		07/17/2023		2,475	(10)				(10)		2,465	2,465			
100272625	MENIFEE	CA		01/13/2026		1,790	(71)				(71)		1,719	1,719			
100274037	TUOLUMA	CA		01/26/2026		2,370	(69)				(69)		2,301	2,301			
100165062	EAGLE	ID		06/28/2024		2,434	(128)				(128)		2,306	2,306			
100246516	WASHINGTON	DC		10/10/2025		2,530	(114)				(114)		2,416	2,416			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100248689	KIRKLAND	WA		10/29/2025		2,261		(81)			(81)		2,180	2,180			
100267366	SCOTTSDALE	AZ		12/24/2025		1,988		(30)			(30)		1,938	1,938			
100199495	LA CANADA FLINTRIDGE	CA		02/14/2025		2,623		(109)			(109)		2,514	2,514			
100143890	DAVIE	FL		03/06/2024		3,420		(119)			(119)		3,301	3,301			
100265008	CAVE CREEK	AZ		12/17/2025		1,662		(37)			(37)		1,625	1,625			
100171170	PETALUMA	CA		11/22/2024		2,988		(99)			(99)		2,889	2,889			
100255093	COSTA MESA	CA		11/20/2025		2,671		(73)			(73)		2,598	2,598			
100204870	LA CRESCENTA	CA		04/09/2025		2,996		(25)			(25)		2,971	2,971			
100204080	WEST HILLS	CA		03/28/2025		2,492		(22)			(22)		2,470	2,470			
100218260	LAKE ARROWHEAD	CA		06/26/2025		1,522		(63)			(63)		1,469	1,469			
100227941	EVERGREEN	CO		08/04/2025		2,604		(36)			(36)		2,568	2,568			
100141400	ACTON AREA	CA		01/30/2024		2,227		(73)			(73)		2,154	2,154			
100199261	SANTA BARBARA	CA		03/05/2025		2,802		(71)			(71)		2,731	2,731			
100114837	SHERWOOD FOREST	CA		07/13/2023		2,594		(60)			(60)		2,534	2,534			
100210640	LA JOLLA	CA		05/15/2025		2,478		(84)			(84)		2,394	2,394			
100221605	ROILAND HEIGHTS	CA		07/22/2025		2,849		(37)			(37)		2,812	2,812			
100274105	SENECA	SC		01/27/2026		846		(24)			(24)		822	822			
100100017	MAPLES	FL		03/28/2023		2,489		(9)			(9)		2,480	2,480			
100211518	TORRANCE	CA		06/05/2025		2,491		(75)			(75)		2,416	2,416			
100268241	LOS ANGELES	CA		12/29/2025		1,701		(29)			(29)		1,672	1,672			
100272647	LOS ANGELES	CA		01/09/2026		1,789		(36)			(36)		1,753	1,753			
100118791	SAN RAFAEL	CA		07/25/2023		2,883		(47)			(47)		2,836	2,836			
100245160	NASHVILLE	TN		10/07/2025		1,852		(33)			(33)		1,819	1,819			
100142443	GLEN OAKS	NY		03/15/2024		2,169		(53)			(53)		2,116	2,116			
100170156	KALAEHO	HI		10/08/2024		2,753		(59)			(59)		2,694	2,694			
100273381	HELIAMAN	UT		01/21/2026		951		(12)			(12)		939	939			
100216455	THOUSAND OAKS	CA		06/20/2025		2,514		(101)			(101)		2,413	2,413			
100071896	VENTURA	CA		01/21/2022		5,884		(177)			(177)		5,707	5,707			
100210666	SHERMAN OAKS	CA		05/15/2025		2,360		(86)			(86)		2,274	2,274			
100201908	E PALO ALTO	CA		03/18/2025		5,351		(83)			(83)		5,268	5,268			
100065832	WARREN	NJ		07/23/2021		5,327		(202)			(202)		5,125	5,125			
100237113	EL CAJON	CA		09/12/2025		2,608		(93)			(93)		2,515	2,515			
100235131	LAGUNA HILLS	CA		08/28/2025		5,594		(265)			(265)		5,329	5,329			
100273423	ATLANTA	GA		01/22/2026		962		(13)			(13)		949	949			
100158590	JERSEY CITY	NJ		07/10/2024		2,835		(25)			(25)		2,810	2,810			
100214634	IRVINE	CA		06/10/2025		2,586		(39)			(39)		2,547	2,547			
100086723	FRISSCO	CO		09/30/2022		3,042		(4)			(4)		3,038	3,038			
100176111	SPRING	TX		12/20/2024		2,236		(97)			(97)		2,139	2,139			
100174983	QUEENS VILLAGE	NY		10/31/2024		2,501		(136)			(136)		2,365	2,365			
100272585	ASBURY PARK	NJ		01/08/2026		1,843		(4)			(4)		1,839	1,839			
100186285	EL CAJON	CA		12/27/2024		2,807		(46)			(46)		2,761	2,761			
100193381	DELAY BEACH	FL		02/10/2025		2,396		(78)			(78)		2,318	2,318			
100138733	PARKER	CO		02/02/2024		1,850		(39)			(39)		1,811	1,811			
100193701	CYPRESS	TX		02/10/2025		2,151		(101)			(101)		2,050	2,050			
100178366	LOS ANGELES	CA		11/20/2024		2,708		(103)			(103)		2,605	2,605			
100160605	POTOMAC	MD		07/19/2024		2,730		(98)			(98)		2,692	2,692			
100237114	BEVERLY HILLS	CA		09/12/2025		2,955		(93)			(93)		2,862	2,862			
100266731	SANIT PETERSBURG	FL		12/22/2025		1,775		(29)			(29)		1,746	1,746			
100191791	DANIA BEACH	FL		01/31/2025		2,264		(21)			(21)		2,243	2,243			
100277354	CAMARILLO	CA		02/12/2026		939		(16)			(16)		913	913			
100173357	EL PASO	TX		10/25/2024		2,960		(106)			(106)		2,854	2,854			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100153056	ALBURN	WA		06/21/2024		1,139		(71)			(71)		1,068				
100265440	TUJUNGA	CA		12/19/2025		2,628		(63)			(63)		2,565				
100178247	LAKESIDE	MT		11/19/2024		2,781		(71)			(71)		2,710				
100174652	WESTON	FL		10/31/2024		2,261		(51)			(51)		2,210				
100247422	MIAMI SHORES	FL		10/24/2025		2,629		(113)			(113)		2,516				
100212535	KIRKLAND	WA		05/29/2025		2,463		(44)			(44)		2,419				
100157607	EDMONDS	WA		06/01/2024		2,644		(8)			(8)		2,636				
100171125	LAS VEGAS	NV		11/22/2024		2,639		(117)			(117)		2,522				
100229682	LOS ALAMITOS	CA		08/22/2025		2,487		(118)			(118)		2,369				
100168768	VANCOUVER	WA		09/26/2024		2,230		(69)			(69)		2,161				
100151130	BROOKLYN	NY		05/09/2024		2,562		(54)			(54)		2,508				
100264970	GILBERT	AZ		12/17/2025		1,671		(66)			(66)		1,605				
100238168	WESTMINSTER	CA		09/15/2025		2,350		(81)			(81)		2,269				
100272777	TARZANA	CA		01/13/2026		856		(30)			(30)		826				
100141428	ATLANTA	GA		07/30/2024		2,417		(29)			(29)		2,388				
100254730	LONG BEACH	CA		11/14/2025		2,636		(122)			(122)		2,514				
100076443	SAN DIEGO	CA		12/23/2021									2,514				
100206872	LOS ANGELES	CA		04/24/2025		2,362		(101)			(101)		2,261				
100235400	UPLAND	CA		08/29/2025		3,365		(159)			(159)		3,206				
100108422	STATEN ISLAND	NY		05/25/2023		2,645		(47)			(47)		2,598				
100230120	MIAMI	FL		08/25/2025		2,681		(56)			(56)		2,625				
100218540	GLENDALE	CA		06/27/2025		2,578		(61)			(61)		2,517				
100236868	MONTARA	CA		09/19/2025		2,449		(94)			(94)		2,355				
100272737	LOS ANGELES	CA		07/09/2026		1,730		(74)			(74)		1,656				
100167052	CERRITOS	CA		09/13/2024		2,538		(87)			(87)		2,451				
100180793	ARMAS	CA		11/26/2024		3,246		(67)			(67)		3,181				
100080017	SAN FRANCISCO	CA		04/08/2022		5,221							5,221				
100261539	SAN RAFAEL	CA		12/15/2025		9,702		(295)			(295)		9,407				
100237082	DAVIE	FL		09/12/2025		2,432		(86)			(86)		2,346				
100202687	WESTLAKE VILLAGE	CA		03/24/2025		2,609		(43)			(43)		2,566				
100163988	RENO	NV		06/21/2024		2,605		(80)			(80)		2,525				
100154206	ARVADA	CO		07/11/2024		2,643		(68)			(68)		2,575				
100145796	MORGAN	UT		05/08/2024		2,257		(19)			(19)		2,238				
100076825	SAN DIEGO	CA		12/27/2021		5,222		(180)			(180)		5,042				
100267343	LA HABRA HEIGHTS	CA		12/24/2025		1,806		(56)			(56)		1,752				
100142865	SOUTHBRURY	CT		02/09/2024		2,656		(35)			(35)		2,621				
100128753	CELINA	TX		09/21/2023		2,599		(36)			(36)		2,563				
100180653	PROSPER	TX		11/26/2024		3,143		(53)			(53)		3,090				
100245187	KAYSVILLE	UT		10/07/2025		24,651		(355)			(355)		24,296				
100218552	SCOTTSVILLE	WA		06/27/2025		4,311		(30)			(30)		4,281				
100176196	CAROLINA BEACH	NC		12/20/2024		2,766		(105)			(105)		2,661				
100164998	PHOENIX	AZ		06/28/2024		2,322		(45)			(45)		2,277				
100118706	LOS ANGELES	CA		07/25/2023		1,819		(14)			(14)		1,805				
100272000	LOS ANGELES	CA		07/08/2026		1,709		(46)			(46)		1,663				
100202983	BREA	CA		03/19/2025		2,302		(72)			(72)		2,230				
100180738	RED BANK	NJ		11/26/2024		4,908		(124)			(124)		4,784				
100155047	GALVESTON	TX		07/19/2024		2,233		(1)			(1)		2,232				
100190714	UPLAND	CA		01/21/2025		2,315		(108)			(108)		2,207				
100214763	NEW HYDE PARK	NY		06/11/2025		2,530		(81)			(81)		2,439				
100261638	PESTON	VA		12/12/2025		1,813		(68)			(68)		1,745				
100261393	PLEASANT HILL	CA		12/08/2025		2,680		(70)			(70)		2,610				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191068	EASTVALE	CA		01/29/2025		2,588		(37)			(37)		2,551		2,551		
100254776	CHULA VISTA	CA		11/14/2025		2,588		(84)			(84)		2,484		2,484		
100172670	RANCHO CARMONA	CA		11/21/2024		3,871		(141)			(141)		3,730		3,730		
100180107	TUSTIN	CA		12/30/2024		3,606		(6)			(6)		3,600		3,600		
100192466	HICKSVILLE	NY		02/07/2025		2,338		(47)			(47)		2,291		2,291		
100137344	GLENDALE	CA		12/01/2023		2,335		(19)			(19)		2,316		2,316		
100215815	WEST COVINA	CA		06/17/2025		2,601		(53)			(53)		2,548		2,548		
100206858	CORONA	CA		04/24/2025		2,416		(114)			(114)		2,302		2,302		
100156287	CHICAGO	IL		07/25/2024		1,966		(37)			(37)		1,929		1,929		
100219449	MAMMOTH LAKES	CA		07/07/2025		4,060		(61)			(61)		3,999		3,999		
100139097	NORTHRIIDGE	CA		12/28/2023		2,149		(42)			(42)		2,107		2,107		
100246405	BELLEVUE	WA		10/10/2025		2,592		(78)			(78)		2,514		2,514		
100133857	NORFOLK	VA		10/20/2023		2,346		(14)			(14)		2,332		2,332		
100158098	MIAMI	FL		06/16/2024		87,454		(1,341)			(1,341)		86,113		86,113		
100209416	IRVINE	CA		04/29/2025		2,444		(70)			(70)		2,374		2,374		
100175569	SCOTTSDALE	AZ		11/12/2024		3,051		(14)			(14)		3,037		3,037		
100236280	AUSTIN	TX		09/10/2025		4,995		(199)			(199)		4,796		4,796		
100277352	TUOLUMA	CA		02/12/2026		757		(33)			(33)		724		724		
100146892	WATSONVILLE	CA		03/26/2024		2,398		(26)			(26)		2,372		2,372		
100282888	COSTA MESA	CA		02/27/2026		903		(15)			(15)		888		888		
100088316	DORAL	FL		11/10/2022		5,486		(21)			(21)		5,465		5,465		
100201971	DRAPER	UT		03/18/2025		2,326		(55)			(55)		2,271		2,271		
100274073	INCLINE VILLAGE	NV		01/26/2026		852		(32)			(32)		820		820		
100084694	LOS ANGELES	CA		08/02/2022		19		(1)			(1)		18		18		
4010064665	TRENTON	NJ		01/30/2024		2,380		(47)			(47)		2,333		2,333		
100120248	FORT COLLINS	CO		06/16/2023		7,075		(200)			(200)		6,875		6,875		
100175407	LOS ANGELES	CA		12/23/2024		2,701		(8)			(8)		2,693		2,693		
100201525	NORTH HOLLYWOOD AREA LOS ANG	CA		03/13/2025		2,345		(70)			(70)		2,275		2,275		
100266575	WALNUT CREEK	CA		12/29/2025		1,483		(31)			(31)		1,462		1,462		
100235729	SAN MARCOS	TX		06/28/2025		2,820		(67)			(67)		2,753		2,753		
100188470	HAUPTON	NH		01/08/2025		3,863		(140)			(140)		3,723		3,723		
100266756	NORCO	CA		12/22/2025		1,558		(31)			(31)		1,527		1,527		
100195557	LOS ANGELES	CA		02/24/2025		2,464		(76)			(76)		2,388		2,388		
100273259	SAN DIEGO	CA		01/16/2026		1,973		(67)			(67)		1,906		1,906		
100078015	VICTOR	ID		01/12/2022		10,059		(123)			(123)		9,936		9,936		
100261707	LOS ANGELES	CA		12/12/2025		1,881		(57)			(57)		1,824		1,824		
100247158	LA MIRADA	CA		11/14/2025		2,352		(112)			(112)		2,240		2,240		
100245813	CALISTOGA	CA		11/06/2025		2,401		(104)			(104)		2,297		2,297		
100149801	FULLERTON	CA		04/26/2024		2,236		(66)			(66)		2,170		2,170		
100254014	MIDDLE VILLAGE	NY		10/30/2025		2,573		(38)			(38)		2,535		2,535		
100220553	SOUTH PASADENA	CA		07/15/2025		994		(46)			(46)		948		948		
100258071	FULLERTON	CA		11/26/2025		1,814		(77)			(77)		1,737		1,737		
100261556	SAN GABRIEL	CA		12/12/2025		1,788		(51)			(51)		1,737		1,737		
100273955	LONG BEACH	CA		01/26/2026		947		(33)			(33)		914		914		
100273983	SANTA ROSA	CA		01/26/2026		1,912		(89)			(89)		1,823		1,823		
100090727	BROOK	NY		12/29/2022		2,097		271			271		2,368		2,368		
100266792	WATERLOO	NE		12/22/2025		1,924		(11)			(11)		1,913		1,913		
100272878	STATEN ISLAND	NY		01/12/2026		1,598		(53)			(53)		1,545		1,545		
100272899	ARNOCK	NY		01/12/2026		1,470		(81)			(81)		1,389		1,389		
100243163	MIAMI	FL		09/26/2025		2,358		(33)			(33)		2,325		2,325		
100256450	ROSEMead	CA		11/25/2025		1,663		(79)			(79)		1,584		1,584		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100109771	SAN DIEGO	CA		06/04/2023		2,798		(42)					2,756	2,756			
100265623	ARLETA	CA		12/19/2025		2,682		(85)					2,597	2,597			
100294089	LOS ANGELES	CA		11/06/2025		1,815		(69)					1,746	1,746			
100174780	MARIETTA	GA		10/31/2024		1,498		(69)					1,429	1,429			
100255015	PARK CITY	UT		11/19/2025		2,745		(69)					2,676	2,676			
100294066	SAN DIEGO	CA		11/12/2025		2,752		(75)					2,677	2,677			
100254772	BONEY LAKE	WA		11/14/2025		2,283		(70)					2,213	2,213			
100176362	QUEEN CREEK	AZ		11/20/2024		1,764		(72)					1,692	1,692			
100081884	FULLERTON	CA		03/31/2022		5,253		(119)					5,134	5,134			
100238078	SAN JOSE	CA		11/26/2025		2,345		(77)					2,268	2,268			
100246636	DALLAS	TX		10/16/2025		1,832		(87)					1,745	1,745			
100246979	TOTO/WA	NJ		10/17/2025		1,697		(64)					1,633	1,633			
100237013	LAS VEGAS	NV		09/12/2025		2,601		(96)					2,503	2,503			
100173028	EL CAJON	CA		10/25/2024		2,413		(105)					2,308	2,308			
100246929	NORTH HOLLWOOD AREA LOS AN	CA		10/16/2025		2,281		(108)					2,173	2,173			
100245189	CARMI O'HEIL	CA		10/07/2025		1,813		(37)					1,776	1,776			
100201317	PALOS VERDES ESTATES	CA		03/12/2025		1,158		(27)					1,131	1,131			
100246894	MORRO BAY	CA		10/21/2025		2,747		(56)					2,691	2,691			
100176995	KEYES	CA		01/16/2025		1,854		(51)					1,803	1,803			
100229257	LOS ANGELES	CA		06/14/2025		2,383		(100)					2,283	2,283			
100165980	ROCKVILLE	MD		12/26/2024		2,404		(42)					2,362	2,362			
100230136	RICHMOND	TX		06/25/2025		2,445		(48)					2,397	2,397			
100237039	VAN NUYS	CA		09/12/2025		2,516		(119)					2,397	2,397			
100238202	GRANDRA HILLS AREA LOS ANGELE	CA		09/15/2025		2,478		(81)					2,397	2,397			
100243305	BROOKLYN	NY		09/26/2025		2,579		(122)					2,457	2,457			
100161936	BURBANK	CA		07/31/2024		2,383		(126)					2,257	2,257			
100248679	EASTBOUND	WA		10/29/2025		2,649		(70)					2,579	2,579			
100237030	VENTURA	CA		09/12/2025		2,550		(50)					2,500	2,500			
100220100	MIAMI	FL		06/06/2025		2,658		(16)					2,642	2,642			
100230142	GIG HARBOR	WA		06/25/2025		2,716		(74)					2,642	2,642			
100245700	HONOLULU	HI		10/06/2025		2,726		(84)					2,642	2,642			
100238654	NEI'PORT BEACH	CA		09/19/2025		2,426		(88)					2,338	2,338			
100247590	LAUDERDALE BY THE SEA	FL		10/29/2025		2,418		(113)					2,305	2,305			
100167748	HUGO	MINN		09/19/2024		1,559		(38)					1,521	1,521			
100216105	PINECREST	FL		06/17/2025		2,025		(116)					1,909	1,909			
100218209	VACAVILLE	CA		06/26/2025		2,225		(78)					2,147	2,147			
100219035	LOS GATOS	CA		06/27/2025		2,616		(84)					2,532	2,532			
100220692	MIAMI	FL		07/18/2025		2,539		(7)					2,532	2,532			
100244457	BLEELTON	CA		09/29/2025		2,611		(74)					2,537	2,537			
100220063	LAGUNA NIGUEL	CA		07/30/2025		2,702		(71)					2,631	2,631			
100247576	LIVERMORE	CA		10/29/2025		2,684		(78)					2,606	2,606			
100221599	THOUSAND OAKS	CA		07/22/2025		2,665		(72)					2,593	2,593			
100220887	WAILUKU	HI		07/18/2025		2,615		(22)					2,593	2,593			
100246643	BROOKLYN	NY		10/16/2025		2,656		(62)					2,594	2,594			
403056532	ELGIN	IL		06/18/2025		2,855		(182)					2,673	2,673			
100186068	SAN DIEGO	CA		01/31/2025		2,743		(46)					2,697	2,697			
100163925	RIVERSIDE	CA		10/04/2024		2,702		(59)					2,643	2,643			
100244504	SAN FRANCISCO	CA		09/29/2025		2,601		(59)					2,542	2,542			
100172163	OAK PARK	CA		10/17/2024		2,837		(21)					2,816	2,816			
100219088	SUNMA	CA		06/27/2025		2,968		(82)					2,486	2,486			
100218165	LAS VEGAS	NV		07/22/2025		3,401		(96)					3,305	3,305			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100206061	LOS ANGELES	CA		06/16/2025		2,335		(65)				(65)	2,270	2,270			
100243343	SAN JOSE	CA		09/28/2025		2,358		(88)				(88)	2,270	2,270			
100235004	NEWTON CENTER	MA		06/28/2025		2,605		(54)				(54)	2,551	2,551			
100274016	LONG GROVE	IL		01/26/2026		1,045		(38)				(38)	1,007	1,007			
100245148	CAMAS	WA		10/07/2025		1,822		(39)				(39)	1,783	1,783			
100155689	SAN RAFAEL	CA		07/19/2024		3,462		(158)				(158)	3,304	3,304			
100233169	OLIVER CITY	CA		10/30/2025		2,615		(81)				(81)	2,534	2,534			
100218500	ENCINO	CA		06/27/2025		2,691		(83)				(83)	2,608	2,608			
100078024	POTOMAC	MD		01/12/2022		279		(6)				(6)	273	273			
100254814	DOINEY	CA		11/14/2025		7,215		(215)				(215)	7,000	7,000			
100216715	DURANGO	CO		06/23/2025		2,490		(107)				(107)	2,383	2,383			
100215467	LOS ALAMITOS	CA		06/12/2025		2,464		(81)				(81)	2,383	2,383			
100140840	MANKIN SABOT	VA		03/06/2024		1,610		(14)				(14)	1,596	1,596			
100154211	HOLLISTER	CA		07/11/2024		2,563		(68)				(68)	2,495	2,495			
100153703	MIAMI LAKES	FL		07/11/2024		2,417		(20)				(20)	2,397	2,397			
100216737	JUPITER	FL		06/23/2025		2,519		(78)				(78)	2,441	2,441			
100214275	VILLA PARK	CA		05/30/2025		2,763		(27)				(27)	2,736	2,736			
100247423	LANDER	WY		10/24/2025		6,641		(216)				(216)	6,425	6,425			
100245121	ALEXANDRIA	VA		10/07/2025		2,840		(39)				(39)	2,801	2,801			
100256868	SUN VALLEY	CA		12/19/2025		2,209		(88)				(88)	2,121	2,121			
100245650	LEONA VALLEY	CA		09/30/2025		3,405		(12)				(12)	3,393	3,393			
100147400	LAGUNA HILLS	CA		05/08/2024		2,706		(37)				(37)	2,669	2,669			
100192893	MINNEAPOLIS	MN		02/10/2025		2,586		(19)				(19)	2,569	2,569			
100220321	ORANGE	CA		07/11/2025		1,206		(35)				(35)	1,171	1,171			
100147543	LOS ANGELES	CA		04/03/2024		2,819		(5)				(5)	2,814	2,814			
100201926	SAN LUIS OBISPO	CA		03/18/2025		2,642		(56)				(56)	2,586	2,586			
100181309	LA HABRA HEIGHTS	CA		12/06/2024		2,653		(5)				(5)	2,648	2,648			
100243774	DAVIS	CA		09/29/2025		2,579		(86)				(86)	2,493	2,493			
100245883	RANCHO CUCAMONGA	CA		10/07/2025		2,676		(13)				(13)	2,663	2,663			
100210223	PASADENA	CA		05/09/2025		2,876		(97)				(97)	2,779	2,779			
100207177	ALTADENA AREA PASADENA	CA		04/28/2025		2,650		(12)				(12)	2,638	2,638			
100206104	TOLUCA LAKE	CA		04/16/2025		2,714		(76)				(76)	2,638	2,638			
100204011	MENFEE	CA		03/28/2025		1,663		(50)				(50)	1,613	1,613			
100209884	SAN DIEGO	CA		06/11/2025		2,678		(126)				(126)	2,552	2,552			
100078448	SCOTTSDALE	AZ		01/25/2022		5,914		(37)				(37)	5,877	5,877			
100202225	SCOTTSDALE	AZ		04/17/2025		2,793		(27)				(27)	2,766	2,766			
100206880	SAN DIEGO	CA		04/29/2025		2,807		(41)				(41)	2,766	2,766			
100201846	TULSA	OK		03/18/2025		2,603		(47)				(47)	2,556	2,556			
100214889	SANTA ANA	CA		06/11/2025		2,543		(116)				(116)	2,427	2,427			
100038452	DUBLIN	CA		09/27/2019		(9,557)		496				496	(9,174)	(3,479)	(236)	5,931	5,695
100219231	CARIEL	IN		06/27/2025		3,074		(60)				(60)	3,014	3,014			
100201551	DUARTE	CA		03/13/2025		2,365		(54)				(54)	2,311	2,311			
100207387	LA PALMA	CA		04/29/2025		2,593		(90)				(90)	2,503	2,503			
100235259	WADSWELL	AZ		08/29/2025		2,498		(54)				(54)	2,444	2,444			
100204745	LOS ANGELES	CA		04/10/2025		2,831		(50)				(50)	2,781	2,781			
100243229	BELLEVUE	WA		09/26/2025		2,515		(87)				(87)	2,428	2,428			
100235754	DORAL	FL		09/22/2025		2,622		(56)				(56)	2,566	2,566			
100190294	DRIPPING SPRINGS	TX		09/28/2023		2,279		(7)				(7)	2,272	2,272			
100204034	REDMOND	WA		03/28/2025		2,417		(50)				(50)	2,367	2,367			
100209765	PEPPEROME PINES	FL		05/05/2025		2,517		(75)				(75)	2,442	2,442			
100219521	WINCHESTER	MA		07/07/2025		2,722		(53)				(53)	2,669	2,669			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100254748	MARINA	CA		11/14/2025		1,745		(64)			(64)		1,681		1,681		
100258084	SUNLAND	CA		11/28/2025		2,727		(87)			(87)		2,640		2,640		
100248616	HOLLAND	MI		10/29/2025		7,698		(218)			(218)		7,480		7,480		
100199380	CONCORD	NC		03/05/2025		2,417		(91)			(91)		2,326		2,326		
100189723	LAKEWOOD	CO		01/21/2025		2,626		(65)			(65)		2,561		2,561		
100194069	AUSTIN	TX		03/20/2025		2,452		(103)			(103)		2,349		2,349		
100193771	PALMETTO BAY	FL		02/10/2025		2,665		(43)			(43)		2,622		2,622		
100161707	ORLANDO	FL		07/30/2024		2,697		(80)			(80)		2,617		2,617		
100179400	MANFIELD	TX		12/27/2024		2,585		(69)			(69)		2,516		2,516		
100133414	CANOGA PARK AREA LOS ANGELES	CA		11/21/2023		22,356		(423)			(423)		21,933		21,933		
100194117	STRAWIN	TX		02/14/2025		2,396		(88)			(88)		2,308		2,308		
100164971	ESTERO	FL		06/28/2024		2,525		(77)			(77)		2,448		2,448		
100226570	WEST HILLS	CA		07/30/2025		2,821		(44)			(44)		2,577		2,577		
100201880	NAPLES	FL		03/18/2025		2,572		(41)			(41)		2,531		2,531		
100185732	SANTA MONICA	CA		12/23/2024		2,766		(67)			(67)		2,699		2,699		
100173116	SAN DIEGO	CA		10/30/2024		2,721		(49)			(49)		2,672		2,672		
100272729	LAKEVILLE	MN		01/09/2026		1,731		(53)			(53)		1,678		1,678		
100202265	LOMITA	CA		04/17/2025		2,496		(110)			(110)		2,386		2,386		
100226637	LOS ANGELES	CA		07/30/2025		2,466		(55)			(55)		2,411		2,411		
100226633	LOS ANGELES	CA		07/30/2025		2,465		(54)			(54)		2,411		2,411		
100226635	LOS ANGELES	CA		07/30/2025		2,466		(55)			(55)		2,411		2,411		
100153033	NORTHRIDGE	CA		06/27/2024		2,116		(101)			(101)		2,015		2,015		
100079959	MIAMI SHORES	FL		04/25/2022		4,723		(29)			(29)		4,694		4,694		
100154629	NAPLES	FL		07/19/2024		1,624		(68)			(68)		1,556		1,556		
100080410	LOS ANGELES	CA		04/14/2022		4,619		(221)			(221)		4,398		4,398		
100245140	FERNANDINA BCH	FL		10/07/2025		3,227		(78)			(78)		3,149		3,149		
100171334	DUBLIN	CA		10/16/2024		2,499		(111)			(111)		2,388		2,388		
100147603	LOS ANGELES	CA		04/04/2024		708		(15)			(15)		693		693		
100214635	FOUNTAIN VALLEY	CA		06/10/2025		1,737		(4)			(4)		1,733		1,733		
100165869	YORBA LINDA	CA		08/30/2024		2,379		(87)			(87)		2,292		2,292		
100209898	BOSTON	MA		06/11/2025		2,464		(38)			(38)		2,426		2,426		
100172668	ROILAND HEIGHTS	CA		11/21/2024		2,832		(54)			(54)		2,778		2,778		
100169270	STOUGHTON	MA		09/27/2024		2,563		(60)			(60)		2,503		2,503		
100151146	LONGBOAT KEY	FL		05/09/2024		2,147		(68)			(68)		2,079		2,079		
100164715	FORT LAUDERDALE	FL		08/23/2024		2,393		(76)			(76)		2,307		2,307		
100165723	NEWTOWN SQUARE	PA		09/29/2024		2,524		(64)			(64)		2,460		2,460		
100174025	LAS VEGAS	NV		10/31/2024		2,517		(57)			(57)		2,460		2,460		
100162905	BRENTWOOD	TN		06/05/2024		2,414		(52)			(52)		2,362		2,362		
100265000	FRI LSO	CO		12/17/2025		698		(33)			(33)		665		665		
100101655	MANFIELD	TX		04/06/2023		1,403		(20)			(20)		1,383		1,383		
100255391	SAN GABRIEL	CA		11/24/2025		2,779		(2)			(2)		2,777		2,777		
100078751	TORRANCE	CA		02/25/2022		5,162		(96)			(96)		5,064		5,064		
100204035	LOMA LINDA	CA		03/28/2025		2,603		(27)			(27)		2,576		2,576		
100151135	VIRGINIA BEACH	VA		05/09/2024		2,398		(104)			(104)		2,284		2,284		
100153947	WALNUT	CA		06/05/2024		2,769		(47)			(47)		2,722		2,722		
100141544	BRALENTON	FL		01/30/2024		2,363		(11)			(11)		2,352		2,352		
100185488	MURRIETA	CA		12/20/2024		1,846		(37)			(37)		1,809		1,809		
100228022	FREDONT	CA		06/06/2025		2,871		(61)			(61)		2,810		2,810		
100167163	CYPRESS	TX		09/13/2024		3,386		(109)			(109)		3,277		3,277		
100219622	SACRAMENTO	CA		07/07/2025		2,942		(83)			(83)		2,859		2,859		
100140847	PARKLAND	FL		03/28/2024		2,203		(80)			(80)		2,123		2,123		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100215678	MC LEAN	VA		06/13/2025		2,317	(84)				(84)		2,233	2,233			
100204887	CAVE CREEK	AZ		04/10/2025		2,325	(55)	(55)			(55)		2,470	2,470			
100195010	SAN FRANCISCO	CA		07/15/2024		2,605	(56)	(56)			(56)		2,549	2,549			
100228168	KAMELA	HI		06/11/2025		20,674	(601)	(601)			(601)		20,073	20,073			
100171429	TORRANCE	CA		10/16/2024		2,680	(55)	(55)			(55)		2,635	2,635			
100128536	EASTVALE	CA		06/18/2023		2,398	(16)	(16)			(16)		2,382	2,382			
100212827	MEXCOW VISTA	CA		05/29/2025		2,288	(75)	(75)			(75)		2,193	2,193			
100177296	LINCOLN	NE		01/16/2025		2,442	(29)	(29)			(29)		2,413	2,413			
4010063551	MASTIC BEACH	NY		02/29/2024		2,805	(18)	(18)			(18)		2,787	2,787			
100238264	GRANDMA HILLS	CA		09/19/2025		3,990	(93)	(93)			(93)		3,897	3,897			
100129826	LA QUINTA	CA		09/27/2023		2,007	(17)	(17)			(17)		1,990	1,990			
100169178	SEATTLE	WA		09/27/2024		4,125	(17)	(17)			(17)		4,108	4,108			
100219224	MONROE	NY		06/27/2025		2,541	(5)	(5)			(5)		2,536	2,536			
100181543	GREAT NECK	NY		12/09/2024		2,603	(86)	(86)			(86)		2,517	2,517			
100176932	MIRAMAR LAKES	FL		11/15/2024		2,280	(102)	(102)			(102)		2,198	2,198			
100248909	CORNELIUS	NC		10/29/2025		2,575	(74)	(74)			(74)		2,501	2,501			
100266727	MANULAPAN	IL		12/22/2025		1,843	(15)	(15)			(15)		1,828	1,828			
100219080	MAPLES	FL		06/27/2025		2,326	(98)	(98)			(98)		2,228	2,228			
100194401	LAS VEGAS	NV		02/14/2025		2,516	(87)	(87)			(87)		2,429	2,429			
100108184	FRISCO	CO		05/24/2023		1,869	(28)	(28)			(28)		1,841	1,841			
100141328	LOS ANGELES	CA		01/30/2024		2,293	(38)	(38)			(38)		2,255	2,255			
100238103	SAINT PETERSBURG	FL		11/26/2025		2,315	(110)	(110)			(110)		2,205	2,205			
100181946	FOLSOM	CA		12/11/2024		5,157	(116)	(116)			(116)		5,041	5,041			
100145779	PECERIA	AZ		05/08/2024		2,706	(66)	(66)			(66)		2,640	2,640			
100130238	SAINT GEORGE	UT		09/28/2023		2,550	(21)	(21)			(21)		2,529	2,529			
100210526	BAY HARBOR ISLANDS	FL		05/15/2025		2,677	(65)	(65)			(65)		2,612	2,612			
100219470	TELLURIDE	CO		07/07/2025		2,820	(56)	(56)			(56)		2,764	2,764			
100216147	WESTLAKE VILLAGE	CA		06/17/2025		2,738	(55)	(55)			(55)		2,683	2,683			
100148647	SCOTTSDALE	AZ		05/15/2024		2,718	(17)	(17)			(17)		2,701	2,701			
100143029	MIAMI	FL		02/12/2024		1,692	(16)	(16)			(16)		1,676	1,676			
100191589	RIVERSIDE	CA		01/31/2025		955	(42)	(42)			(42)		913	913			
100134654	DULUTH	GA		10/30/2023		1,551	(32)	(32)			(32)		1,519	1,519			
100245949	ANAHEIM	CA		10/17/2025		2,272	(108)	(108)			(108)		2,164	2,164			
100157339	RANCHO CUCAMONGA	CA		02/20/2025		5,393	(86)	(86)			(86)		5,307	5,307			
100277044	FULLERTON	CA		02/06/2026		1,025	(18)	(18)			(18)		1,007	1,007			
100171232	KANEHE	HI		10/16/2024		1,838	(52)	(52)			(52)		1,786	1,786			
100083511	KAILUA	HI		06/06/2022		5,916	(81)	(81)			(81)		5,835	5,835			
100219857	NASHVILLE	TN		07/07/2025		2,163	(68)	(68)			(68)		2,095	2,095			
100255014	MISSION VIEJO	CA		11/19/2025		2,702	(53)	(53)			(53)		2,649	2,649			
100148639	HAPPY VALLEY	OR		05/15/2024		6,100	(60)	(60)			(60)		6,040	6,040			
100209475	BROOKLYN	NY		05/01/2025		2,332	(5)	(5)			(5)		2,327	2,327			
100153441	BROXN	NY		05/30/2024		2,413	(54)	(54)			(54)		2,359	2,359			
100185761	WEST HILLS	CA		12/23/2024		2,503	(71)	(71)			(71)		2,432	2,432			
100102455	SANTA ROSA BEACH	FL		06/07/2023		2,635	(52)	(52)			(52)		2,583	2,583			
100173488	OAKLAND	CA		10/29/2024		2,554	(79)	(79)			(79)		2,475	2,475			
100247333	LOS ANGELES	CA		10/24/2025		2,297	(99)	(99)			(99)		2,198	2,198			
100219494	WOODLAND HILLS	CA		07/07/2025		2,581	(90)	(90)			(90)		2,491	2,491			
100165592	GILROY	CA		12/20/2024		2,844	(23)	(23)			(23)		2,821	2,821			
100173393	SOUTH FULTON	GA		10/29/2024		2,304	(64)	(64)			(64)		2,240	2,240			
100203079	BOHART	GA		04/25/2025		2,647	(43)	(43)			(43)		2,604	2,604			
100261579	PALM COAST	FL		12/12/2025		1,708	(57)	(57)			(57)		1,651	1,651			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214945	ROSEMEAD	CA		06/11/2025		3,303		(101)			(101)		3,202	3,202			
100156164	WEST PALM BCH	FL		06/20/2024		3,940		(136)			(136)		3,804	3,804			
100177399	ST. PETERSBURG	FL		01/16/2025		2,524		(61)			(61)		2,463	2,463			
100164866	GREAT NECK	NY		06/28/2024		2,293		(87)	2,293		(87)		2,206	2,206			
100212481	PERRINEVILLE	NI		05/28/2025		2,169		(94)			(94)		2,075	2,075			
100090127	BERNE	TX		01/13/2023		1,913		(3)			(3)		1,910	1,910			
100236310	PLEASANT HILL	CA		09/10/2025		2,488		(87)			(87)		2,401	2,401			
100074443	PALM SPRINGS	CA		12/02/2021		6,631		(400)			(400)		6,231	6,231			
100144482	ONTARIO	CA		04/26/2024		2,350		(103)	2,350		(103)		2,247	2,247			
100177598	MASSAPEQUA	NY		01/16/2025		3,032		(62)			(62)		2,970	2,970			
100080491	MIAMI	FL		03/10/2022		1,092		(21)			(21)		1,071	1,071			
100220319	ELIZABETH	NI		07/11/2025		2,555		(49)			(49)		2,506	2,506			
100128479	WEST LAKE	OH		09/15/2023		2,395		(27)			(27)		2,368	2,368			
4010055228	CHICAGO	IL		08/24/2023		2,655		(48)			(48)		2,607	2,607			
100191931	ALEXANDRIA	VA		01/30/2025		2,626		(31)			(31)		2,595	2,595			
100212650	OCEAN ISLE	NC		05/27/2025		2,626		(26)			(26)		2,600	2,600			
100238133	HACIENDA HEIGHTS	CA		09/15/2025		2,375		(64)			(64)		2,311	2,311			
100273360	RANCHO CUCAMONGA	CA		01/28/2026		1,325		(49)			(49)		1,276	1,276			
100221527	NEPTUNE BEACH	FL		07/22/2025		8,236		(82)			(82)		8,154	8,154			
100128444	DIAMOND BAR	CA		09/15/2023		1,950		(47)			(47)		1,903	1,903			
100219162	BRISBANE	CA		06/27/2025		2,691		(48)			(48)		2,643	2,643			
100248613	SAGLE	ID		10/29/2025		1,630		(51)			(51)		1,579	1,579			
100171277	CANTON	OH		10/16/2024		6,564		(58)			(58)		6,506	6,506			
100175708	SAN DIMAS	CA		11/12/2024		2,916		(35)			(35)		2,881	2,881			
100160084	PHILADELPHIA	PA		07/17/2024		2,694		(26)			(26)		2,668	2,668			
100078711	LAKEWOOD	CO		02/02/2022		4,999		(68)			(68)		4,931	4,931			
100152741	FORT LAUDERDALE	FL		05/22/2024		1,903		(36)			(36)		1,867	1,867			
100173987	RENO	NV		12/27/2024		2,622		(50)			(50)		2,572	2,572			
100211880	JERSEY CITY	NI		05/19/2025		2,546		(27)			(27)		2,519	2,519			
100245911	NAPERVILLE	IL		11/06/2025		4,187		(7)			(7)		4,180	4,180			
100245190	BRENTWOOD	TN		10/07/2025		1,740		(41)			(41)		1,699	1,699			
100168760	HAYWARD	CA		09/26/2024		2,330		(80)			(80)		2,250	2,250			
100245179	CAMAS	WA		10/07/2025		2,697		(42)			(42)		2,655	2,655			
400050301	JACKSON	TN		06/28/2024		2,724		(82)			(82)		2,642	2,642			
100128623	SAN DIEGO	CA		09/21/2023		2,683		(32)			(32)		2,651	2,651			
100245933	RANCHO SANTA MARGARITA	CA		11/06/2025		3,184		(66)			(66)		3,118	3,118			
100084620	SANTA ROSA	CA		06/02/2022		4,020		(57)			(57)		3,963	3,963			
100165617	SHERMAN OAKS	CA		10/04/2024		2,814		(113)			(113)		2,701	2,701			
100235271	LAS VEGAS	NV		08/29/2025		2,419		(70)	2,419		(70)		2,349	2,349			
100237091	HO HO KUS	NI		09/12/2025		2,423		(73)			(73)		2,350	2,350			
100216130	ALEDO	TX		06/17/2025		2,755		(54)			(54)		2,701	2,701			
100209478	BELLEROSE	NY		05/01/2025		2,205		(15)	2,205		(15)		2,190	2,190			
100228219	GRANDA HILLS	CA		08/11/2025		2,405		(54)			(54)		2,351	2,351			
100080763	DELAHAY BEACH	FL		03/24/2022		4,305		(42)			(42)		4,263	4,263			
100218138	THOUSAND OAKS	CA		07/22/2025		1,461		(63)	1,461		(63)		1,398	1,398			
100221795	MENFEE	CA		07/25/2025		2,554		(87)			(87)		2,467	2,467			
100173509	FLAGSTAFF	AZ		10/29/2024		991		(34)			(34)		957	957			
100220140	MUKILTEO	WA		08/25/2025		2,568		(41)			(41)		2,527	2,527			
100114672	SANTA CLARITA	CA		06/29/2023		2,530		(49)			(49)		2,481	2,481			
100214741	STATEN ISLAND	NY		06/11/2025		2,564		(14)			(14)		2,550	2,550			
100118765	BEND	OR		07/25/2023		2,743		(76)			(76)		2,667	2,667			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017787	LOS ANGELES	CA		07/20/2023		2,221	(44)				(44)		2,177	2,177			
100229353	WINNETKA AREA LOS ANGELES	CA		08/14/2025		2,423	(50)				(50)		2,373	2,373			
100109746	BEVERLY HILLS	CA		06/16/2023		2,688	(62)				(62)		2,626	2,626			
100272722	EASTVALE	CA		01/09/2026		804	(24)				(24)		780	780			
100234973	BOSTON	MA		08/28/2025		2,598	(56)				(56)		2,542	2,542			
10018686	RIVERSIDE	CA		07/25/2023		813	(13)				(13)		800	800			
100245926	SAN RAFAEL	CA		11/06/2025		1,202	(41)				(41)		1,161	1,161			
100077961	MUKILTEO	IA		01/06/2022		5,530	(98)				(98)		5,432	5,432			
10015734	KAILUA KOMA	HI		07/20/2023		4,026	(25)				(25)		4,001	4,001			
100179653	JOHNSON CITY	TX		11/22/2024		2,678	(102)				(102)		2,576	2,576			
100216187	COSTA MESA	CA		06/20/2025		2,332	(108)				(108)		2,224	2,224			
100226548	HEBER CITY	UT		07/30/2025		2,878	(15)				(15)		2,863	2,863			
100079547	PARK CITY	UT		04/08/2022		4,766	(47)				(47)		4,719	4,719			
100216632	COMPTON	CA		06/23/2025		2,625	(7)				(7)		2,618	2,618			
100229950	RIVERSIDE	CA		08/22/2025		2,398	(55)				(55)		2,343	2,343			
100143091	COSTA MESA	CA		02/16/2024		2,982	(9)				(9)		2,973	2,973			
100168770	PL YOUTH	MI		09/26/2024		6,807	(178)				(178)		6,629	6,629			
100265658	WHITTIER	CA		12/19/2025		2,881	(86)				(86)		2,795	2,795			
100138639	LONG BEACH	CA		02/02/2024		9,082	(66)				(66)		9,016	9,016			
100274032	MONTEBELLO	CA		01/26/2026		886	(28)				(28)		858	858			
100191255	NAPLES	FL		01/29/2025		7,592	(355)				(355)		7,237	7,237			
100181465	OLIVER CITY	CA		01/09/2025		2,070	(97)				(97)		1,973	1,973			
100267338	ALISO VIEJO	CA		12/24/2025		2,777	(104)				(104)		2,673	2,673			
100195530	GRANDMA HILLS	CA		03/27/2025		2,458	(37)				(37)		2,421	2,421			
100107966	SAN DIEGO	CA		06/29/2023		2,033	(1)				(1)		2,032	2,032			
100192472	WOODLAND HILLS	CA		02/07/2025		2,814	(44)				(44)		2,770	2,770			
100181956	VINEYARD	UT		07/21/2023		2,025	(11)				(11)		2,014	2,014			
100175566	CAPE MAY	NJ		11/12/2024		1,820	(16)				(16)		1,804	1,804			
100120202	BROOKLYN	NY		06/16/2023		2,541	(21)				(21)		2,520	2,520			
100108487	WOODLAND HILLS	CA		05/25/2023		3,378	(20)				(20)		3,358	3,358			
100258060	NEIBURY PARK	CA		11/26/2025		2,733	(80)				(80)		2,653	2,653			
100220001	JACKSONVILLE BEACH	FL		07/30/2025		2,404	(102)				(102)		2,302	2,302			
100090034	HUNTINGTON BEACH	CA		01/13/2023		2,614	(1)				(1)		2,613	2,613			
100210567	LOS ANGELES	CA		05/15/2025		2,564	(18)				(18)		2,546	2,546			
100091618	BONITA SPRINGS	FL		01/30/2023		2,502	(52)				(52)		2,450	2,450			
100204033	JACKSON	TN		03/28/2025		9,486	(153)				(153)		9,333	9,333			
100258006	GLENDALE	CA		11/26/2025		5,812	(72)				(72)		5,740	5,740			
100077789	LOS ANGELES WOODLAND HILLS	CA		12/23/2021		87	(4)				(4)		83	83			
100213773	LOS ANGELES	CA		05/29/2025		1,673	(89)				(89)		1,584	1,584			
100221382	VAN NUYS	CA		07/22/2025		2,370	(112)				(112)		2,258	2,258			
100272001	BOSTON	MA		01/08/2026		1,663	(43)				(43)		1,620	1,620			
100080902	LOS ANGELES	CA		03/15/2022		4,741	(125)				(125)		4,616	4,616			
100243383	CERRITOS	CA		09/26/2025		2,538	(114)				(114)		2,424	2,424			
100099513	GRANDMA HILLS	CA		04/06/2023		1,092	(8)				(8)		1,084	1,084			
100095982	LA QUINTA	CA		01/30/2023		245	(22)				(22)		223	223			
100228546	HOBOKEN	NJ		06/12/2025		2,539	(51)				(51)		2,488	2,488			
100211493	GLENORA	CA		05/16/2025		2,378	(38)				(38)		2,340	2,340			
100206072	BONITA	CA		05/16/2025		2,351	(83)				(83)		2,268	2,268			
100205071	EAST HAMPTON	NY		04/11/2025		2,208	(87)				(87)		2,121	2,121			
100147125	DALLAS	TX		05/09/2024		2,378	(62)				(62)		2,316	2,316			
100243337	LONG BEACH	CA		09/26/2025		2,456	(76)				(76)		2,380	2,380			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10010942	RANCHO CUCAMONGA	CA		06/05/2023		2,964		(26)			(26)		2,938	2,938			
10019008	GREENWOOD VILLAGE	CO		01/27/2025		2,436		(55)			(55)		2,381	2,381			
10021681	PALM SPRINGS	CA		06/20/2025		3,166		(20)			(20)		3,146	3,146			
100114818	VISALIA	CA		07/13/2023		3,771		(62)			(62)		3,709	3,709			
100245089	TUCSON	AZ		10/03/2025		5,905		(202)			(202)		5,703	5,703			
100178232	SAN DIMAS	CA		11/19/2024		2,647		(47)			(47)		2,600	2,600			
100202966	REDONDO BEACH	CA		04/25/2025		10,216		(200)			(200)		10,016	10,016			
100218277	CAROLINA BEACH	NC		06/26/2025		2,448		(54)			(54)		2,394	2,394			
100246042	PALM SPRINGS	CA		10/08/2025		2,507		(55)			(55)		2,462	2,462			
100180716	CHINO HILLS	CA		11/26/2024		2,584		(30)			(30)		2,554	2,554			
100118794	STUDIO CITY	CA		07/25/2023		2,214		(62)			(62)		2,152	2,152			
100102208	CABO SAN LUCAS	MEX		04/17/2023		3,364							3,364	3,364			
100236395	ATLANTA	GA		06/10/2025		4,023		(118)			(118)		3,905	3,905			
100212471	SAN MATEO	CA		05/27/2025		2,595		(23)			(23)		2,572	2,572			
100195542	OAKLAND	CA		03/27/2025		2,422		(70)			(70)		2,352	2,352			
100282012	CARSON	CA		02/21/2026		985		(41)			(41)		944	944			
100238141	RANCHO CUCAMONGA	CA		09/15/2025		2,265		(88)			(88)		2,177	2,177			
100215346	VAN NUYS	CA		06/12/2025		2,715		(18)			(18)		2,697	2,697			
100144316	LA HABRA	CA		03/07/2024		1,577		(44)			(44)		1,533	1,533			
100204028	KAMAS	UT		03/28/2025		3,151		(80)			(80)		3,071	3,071			
100215022	NORTHRIDGE	CA		06/11/2025		2,426		(68)			(68)		2,358	2,358			
100170138	SAN JOSE	CA		10/08/2024		2,927		(40)			(40)		2,887	2,887			
100191096	SEA ISLE CITY	FL		01/29/2025		2,312		(96)			(96)		2,216	2,216			
100180279	LOS ANGELES	CA		11/25/2024		2,661		(31)			(31)		2,630	2,630			
100156461	LOS ANGELES	CA		06/24/2024		2,442		(38)			(38)		2,404	2,404			
100246498	LA MESA	CA		10/10/2025		2,739		(65)			(65)		2,674	2,674			
100203922	LOS ANGELES	CA		03/28/2025		2,237		(106)			(106)		2,131	2,131			
100204766	SIERRA MADRE	CA		04/09/2025		2,582		(103)			(103)		2,479	2,479			
100245139	CHESTERFIELD	MO		10/07/2025		10,419		(173)			(173)		10,246	10,246			
100143374	OAK BLUFFS	WA		02/16/2024		1,670		(28)			(28)		1,642	1,642			
100081824	LOS ANGELES	CA		03/30/2022		4,092		(11)			(11)		4,081	4,081			
3510133632	BOTHELL	WA		11/20/2025		1,445,591							1,445,591	1,445,591			
100078267	MORPARK	CA		02/10/2022		4,347		(171)			(171)		4,176	4,176			
100147194	BRONX	NY		03/28/2024		2,253		(64)			(64)		2,189	2,189			
100204632	WINDSOR	CT		04/04/2025		2,344		(87)			(87)		2,257	2,257			
100175590	DELRAY BEACH	FL		11/12/2024		14,572		(91)			(91)		14,481	14,481			
100172900	TRIECOLA	CA		10/25/2024		2,805		(90)			(90)		2,715	2,715			
100163808	LA QUINTA	CA		09/27/2024		808		(37)			(37)		771	771			
100214761	LOS ANGELES	CA		06/11/2025		2,640		(41)			(41)		2,599	2,599			
100213825	ROLLING HILLS ESTATES	CA		05/29/2025		2,816		(13)			(13)		2,803	2,803			
100221621	AREX	NC		07/22/2025		3,219		(30)			(30)		3,189	3,189			
100184970	CELINA	TX		12/19/2024		2,027		(56)			(56)		1,971	1,971			
100219434	SAN DIEGO	CA		07/07/2025		2,594		(86)			(86)		2,508	2,508			
100155062	SCOTTSDALE	AZ		07/19/2024		3,767		(19)			(19)		3,748	3,748			
100221745	LAKE FOREST PARK	WA		07/25/2025		2,502		(65)			(65)		2,437	2,437			
100207128	SANTA CLARITA AREA	CA		04/28/2025		653		(21)			(21)		632	632			
100116051	FENO	NV		07/20/2023		3,022		(53)			(53)		3,022	3,022			
100174036	VIRGINIA BEACH	VA		10/31/2024		2,285		(77)			(77)		2,232	2,232			
100072301	SAN DIEGO	CA		11/19/2021		5,775		(142)			(142)		5,633	5,633			
100216719	HAIPHONG	CA		06/23/2025		2,207		(59)			(59)		2,130	2,130			
100167394	EL CAJON	CA		09/20/2024		2,226							2,167	2,167			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015456	WHITTIER	CA		06/14/2024		2,072		(60)			(60)		2,012	2,012			
10020283	SCOTCH PLAINS	NI		03/19/2025		2,459		(45)			(45)		2,414	2,414			
10015391	LOS ANGELES	CA		06/27/2024		2,175		(65)			(65)		2,110	2,110			
10019912	ALLEN	TX		03/03/2025		2,436		(22)			(22)		2,414	2,414			
100170249	SAN DIEGO	CA		10/08/2024		2,412		(69)			(69)		2,343	2,343			
100216426	GILROY	CA		06/20/2025		2,572		(47)			(47)		2,525	2,525			
100164027	LOS ANGELES	CA		06/21/2024		22,701		(425)			(425)		22,276	22,276			
100157411	LOS ANGELES	CA		02/20/2025		2,256		(44)			(44)		2,212	2,212			
100177336	VISTA	CA		01/16/2025		2,175		(36)			(36)		2,139	2,139			
100128398	ATLANTA	GA		09/15/2023		2,150		(93)			(93)		2,057	2,057			
100173208	SACRAMENTO	CA		10/30/2024		2,672		(51)			(51)		2,621	2,621			
100175577	BLUE BELL	PA		11/12/2024		3,073		(15)			(15)		3,058	3,058			
100193681	BASS LAKE	CA		02/10/2025		1,676		(64)			(64)		1,612	1,612			
401048014	WATERBURY	CT		03/22/2023		2,552		(56)			(56)		2,496	2,496			
1001092135	SMITHOVIN	NY		03/28/2025		2,144		(47)			(47)		2,097	2,097			
100129635	CLEARWATER	FL		09/27/2023		1,975		(132)			(132)		1,960	1,960			
100076740	LA MESA	CA		12/30/2021		5,315		(33)			(33)		5,183	5,183			
100164259	CORAL GABLES	FL		08/21/2024		2,608		(8)			(8)		2,575	2,575			
100182556	FULLERTON	CA		12/12/2024		2,758		(81)			(81)		2,750	2,750			
100146615	WESTOWN	NY		03/20/2024		2,150		(51)			(51)		2,069	2,069			
100215925	DOINEY	CA		07/08/2025		2,467		(45)			(45)		2,416	2,416			
100170135	SEATTLE	WA		10/08/2024		2,851		(35)			(35)		2,806	2,806			
100272715	ALPHARETTA	GA		01/09/2026		784		(22)			(22)		749	749			
100272772	PEORIA	AZ		01/13/2026		849		(68)			(68)		827	827			
100206139	INGLEWOOD	CA		04/16/2025		3,426		(43)			(43)		3,358	3,358			
100194824	WHITTIER	CA		02/14/2025		2,844		(72)			(72)		2,801	2,801			
100165884	TEMPLE CITY	CA		06/30/2024		2,522		(18)			(18)		2,450	2,450			
100254782	SAN JOSE	CA		11/14/2025		1,161		(75)			(75)		1,143	1,143			
100115474	LOS ANGELES	CA		07/17/2023		2,590		(40)			(40)		2,505	2,505			
100147127	LOS ANGELES WOODLAND HILLS AR	CA		06/08/2024		2,555		(56)			(56)		2,518	2,518			
100190382	BREA	CA		01/23/2025		2,521		(96)			(96)		2,481	2,481			
100258364	RIVERSIDE	CA		12/05/2025		1,635		(363)			(363)		1,579	1,579			
100080472	THOUSAND OAKS	CA		03/10/2022		5,889		(65)			(65)		5,793	5,793			
100170042	IRVINE	CA		11/08/2024		43,517		(530)			(530)		43,154	43,154			
100201968	BERKELEY	CA		03/18/2025		2,520		(6)			(6)		2,455	2,455			
100177258	NEWTOWN	PA		01/16/2025		15,609		(62)			(62)		15,079	15,079			
100137146	NASHVILLE	TN		11/28/2023		3,972		(5)			(5)		3,966	3,966			
100200454	SYOSSET	NY		03/10/2025		1,854		(12)			(12)		1,792	1,792			
100074491	LAGUNA HILLS	CA		12/14/2021		5,688		(21)			(21)		5,683	5,683			
100149882	WEST LINN	OR		04/29/2024		952		(58)			(58)		940	940			
100175555	MERIDIAN	ID		11/12/2024		2,800		(46)			(46)		2,779	2,779			
100118766	COSTA MESA	CA		07/25/2023		2,926		(35)			(35)		2,868	2,868			
100164248	LOS ANGELES (PORTER RANCH AREA	CA		06/21/2024		1,878		(44)			(44)		1,832	1,832			
100131636	SACRAMENTO	CA		10/06/2023		2,590		(87)			(87)		2,525	2,525			
100160936	OAK PARK	CA		07/24/2024		2,355		(544)			(544)		2,311	2,311			
100258047	SOLANA BEACH	CA		11/26/2025		2,705		(98)			(98)		2,618	2,618			
100235788	MERGED	CA		09/22/2025		15,221		(84)			(84)		14,677	14,677			
100076534	COSTA MESA	CA		01/04/2022		5,464		(97)			(97)		5,366	5,366			
100245946	GREENVILLE	SC		10/17/2025		2,415		(57)			(57)		2,331	2,331			
100254988	SAN MATEO	CA		11/12/2025		2,428							2,331	2,331			
100108120	LA MIRADA	CA		05/24/2023		2,682							2,625	2,625			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100265034	NEIBURY PARK	CA		12/17/2025		1,643		(43)				(43)	1,600	1,600			
100245865	SAN BRUNO	CA		10/07/2025		2,516		(69)				(69)	2,447	2,447			
100246573	LOS ANGELES	CA		10/15/2025		2,993		(24)				(24)	2,969	2,969			
100181700	NORCO	CA		12/11/2024		2,518		(50)				(50)	2,468	2,468			
100246981	ALHAMBRA	CA		10/17/2025		2,695		(63)				(63)	2,632	2,632			
100290039	ORANGE	CA		11/26/2025		2,790		(103)				(103)	2,687	2,687			
100219549	FORT LAUDERDALE	FL		07/07/2025		2,821		(64)				(64)	2,757	2,757			
100135650	SEVIERVILLE	TN		11/09/2023		2,210		(32)				(32)	2,178	2,178			
100246565	AUSTIN	TX		10/15/2025		3,118		(133)				(133)	2,985	2,985			
100243158	MORPARK	CA		09/26/2025		3,143		(106)				(106)	3,037	3,037			
100266714	RANCHO MISSION VIEJO	CA		12/22/2025		1,834		(11)				(11)	1,823	1,823			
100173505	GREAT NECK	NY		10/29/2024		66,001		(2,367)				(2,367)	63,634	63,634			
100244465	TEJICOLA	CA		09/29/2025		2,190		(104)				(104)	2,086	2,086			
100238744	ROULETT	TX		09/22/2025		2,579		(57)				(57)	2,522	2,522			
100281183	NORTH HILLS	CA		06/11/2025		2,233		(95)				(95)	2,138	2,138			
100221732	NORCO	CA		07/25/2025		1,473		(43)				(43)	1,430	1,430			
100219540	DENVER	CO		07/07/2025		2,439		(65)				(65)	2,374	2,374			
100226563	GRANDMA HILLS	CA		07/30/2025		2,764		(122)				(122)	2,642	2,642			
100237033	HUNTINGTON BEACH	CA		09/12/2025		2,447		(89)				(89)	2,338	2,338			
100176371	LOS ANGELES	CA		11/20/2024		2,706		(78)				(78)	2,628	2,628			
100245141	GLASTONBURY	CT		10/07/2025		1,715		(41)				(41)	1,674	1,674			
100220835	CROWN POINT	IN		07/18/2025		2,331		(71)				(71)	2,260	2,260			
100199177	SOUTHLAKE	TX		04/04/2025		2,465		(101)				(101)	2,364	2,364			
100091703	CHICAGO	IL		03/24/2023		2,534		(2)				(2)	2,532	2,532			
100246563	PALMDALE	CA		10/15/2025		5,990		(283)				(283)	5,677	5,677			
100216004	HARBOR CITY	CA		07/17/2025		2,472		(42)				(42)	2,430	2,430			
100220516	HUNTSVILLE	UT		07/18/2025		2,485		(54)				(54)	2,431	2,431			
100227965	CANYON LAKE	TX		06/04/2025		2,498		(67)				(67)	2,431	2,431			
100238129	GILROY	CA		09/15/2025		2,653		(110)				(110)	2,543	2,543			
100228020	LOS ANGELES	CA		06/06/2025		2,585		(35)				(35)	2,550	2,550			
100219425	KIHEI	HI		07/07/2025		2,386		(61)				(61)	2,325	2,325			
100114606	EL CAJON	CA		06/29/2023		2,453		(51)				(51)	2,402	2,402			
100228201	GLENDALE	CA		06/11/2025		2,550							2,550	2,550			
100221317	WILLIAMS	AZ		07/22/2025		2,335		(61)				(61)	2,274	2,274			
100219498	GATIENBURG	TN		07/07/2025		2,208		(56)				(56)	2,152	2,152			
100080398	WOODLAND HILLS	CA		04/14/2022		4,683		(84)				(84)	4,599	4,599			
100202900	ANNEHIM	CA		03/21/2025		2,050		(95)				(95)	1,955	1,955			
100273946	SANTA ANA	CA		07/26/2026		802		(28)				(28)	774	774			
100219234	SAN LEANDRO	CA		06/27/2025		2,524		(20)				(20)	2,504	2,504			
100071682	SAN DIEGO	CA		10/14/2021		5,934		(32)				(32)	5,902	5,902			
100165994	LOS ANGELES	CA		12/26/2024		2,159		(80)				(80)	2,079	2,079			
100176126	WEST HILLS	CA		12/20/2024		3,902		(146)				(146)	3,756	3,756			
100214569	IVAN NUYS AREA, LOS ANGELES	CA		06/11/2025		2,180		(91)				(91)	2,089	2,089			
100255085	HUNTINGTON BEACH	CA		11/20/2025		2,507		(85)				(85)	2,422	2,422			
100215891	MONTGOMERY	AL		06/16/2025		2,155		(97)				(97)	2,058	2,058			
100243326	PANORAMA CITY	CA		09/26/2025		2,546		(84)				(84)	2,462	2,462			
100165523	FREEDHOLD	NJ		12/20/2024		1,623		(51)				(51)	1,572	1,572			
100177506	NEW SIMRNA BEACH	FL		01/16/2025		2,837		(9)				(9)	2,828	2,828			
100185165	SAN DIEGO	CA		12/20/2024		1,883		(88)				(88)	1,795	1,795			
100214585	FULTON	MD		06/06/2025		2,652		(67)				(67)	2,585	2,585			
100165548	BUENA PARK	CA		12/26/2024		1,291		(60)				(60)	1,231	1,231			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023528	ALBURN	IA		08/29/2025		2,110		(83)			(83)		2,027		2,027		
100261735	CARTERSVILLE	GA		12/12/2025		7,357		(162)			(162)		7,195		7,195		
100201980	WHAHIA	HI		03/18/2025		2,071		(91)			(91)		1,980		1,980		
100144442	LAS VEGAS	NV		04/26/2024		1,505		(61)			(61)		1,444		1,444		
100209702	OZONE PARK	NY		05/05/2025		2,400		(70)			(70)		2,330		2,330		
100238482	PLEASANTON	CA		09/19/2025		2,340		(82)			(82)		2,258		2,258		
100261276	BRADLEY BEACH	NJ		12/08/2025		6,197		(159)			(159)		6,038		6,038		
100272830	MCLEAN	VA		01/13/2026		1,513		(51)			(51)		1,462		1,462		
100265427	NASHVILLE	TN		12/19/2025		2,450		(93)			(93)		2,357		2,357		
100192558	WINTER GARDEN	FL		11/03/2023		2,244		(46)			(46)		2,198		2,198		
100228015	MOCKINNEY	TX		06/06/2025		6,831		(182)			(182)		6,649		6,649		
10014824	COSTA MESA	CA		07/13/2023		2,070		(38)			(38)		2,032		2,032		
100219033	AGUA DULCE	CA		06/27/2025		2,173		(87)			(87)		2,086		2,086		
100274063	LOS ANGELES	CA		01/26/2026		885		(26)			(26)		859		859		
100135648	ST AUGUSTINE	FL		11/09/2023		3,461		(29)			(29)		3,432		3,432		
100073560	VISTA	CA		11/19/2021		5,565		(116)			(116)		5,449		5,449		
100110883	FREMONT	CA		06/11/2023		2,440		(15)			(15)		2,425		2,425		
100206868	LAKE HAVASI CITY	AZ		04/25/2025		8,845		(192)			(192)		8,653		8,653		
100177098	RIVERSIDE	CA		01/16/2025		5,221		(160)			(160)		5,061		5,061		
100206113	SANMAMISH	WA		04/16/2025		16,347		(452)			(452)		15,895		15,895		
100272842	LONG BEACH	CA		01/13/2026		850		(27)			(27)		823		823		
100214803	SANTA CLARITA	CA		06/11/2025		2,397		(49)			(49)		2,348		2,348		
100163595	KIHEI	HI		08/15/2024		2,124		(75)			(75)		2,049		2,049		
100254755	BURBANK	CA		11/14/2025		2,323		(68)			(68)		2,255		2,255		
100191796	KEWAH	TX		01/31/2025		3,184		(84)			(84)		3,100		3,100		
100175038	GOLDEN	CO		11/05/2024		2,544		(57)			(57)		2,487		2,487		
100194408	TAVERNIER	FL		02/14/2025		2,753		(79)			(79)		2,674		2,674		
100254163	HAYWARD	CA		11/06/2025		2,582		(81)			(81)		2,501		2,501		
100159572	DORAL	FL		07/15/2024		2,493		(55)			(55)		2,438		2,438		
100164680	ANAHEIM	CA		06/26/2024		2,295		14			14		2,309		2,309		
100172125	STEVENSON RANCH	CA		10/17/2024		2,431		(43)			(43)		2,388		2,388		
100140015	SEATTLE	WA		01/09/2024		2,408		(18)			(18)		2,390		2,390		
100174865	ELIZABETH	NJ		10/31/2024		9,869		(98)			(98)		9,771		9,771		
100159534	RIVERSIDE	CA		07/15/2024		2,061		(80)			(80)		1,981		1,981		
100286764	THOMPSON STATION	TN		12/22/2025		1,729		(41)			(41)		1,688		1,688		
100253837	OWARD	CA		10/30/2025		2,569		(41)			(41)		2,528		2,528		
100191231	SARASOTA	FL		01/29/2025		2,496		(35)			(35)		2,461		2,461		
100169595	WOODLAND HILLS	CA		11/08/2024		2,528		(84)			(84)		2,444		2,444		
100273688	FONTANA	CA		01/26/2026		854		(18)			(18)		836		836		
100276570	LAS VEGAS	NV		01/28/2026		685		(33)			(33)		652		652		
100247364	QUEEN CREEK	AZ		10/29/2025		2,643		(37)			(37)		2,606		2,606		
100265540	KAILUA KONA	HI		12/19/2025		2,440		(90)			(90)		2,350		2,350		
100228669	LOS ANGELES	CA		08/11/2025		2,322		(81)			(81)		2,241		2,241		
100134262	LOS ANGELES	CA		10/27/2023		2,653		(3)			(3)		2,650		2,650		
100164245	LOS ANGELES	CA		06/21/2024		2,383		(76)			(76)		2,307		2,307		
100191777	SAN ANTONIO	TX		01/31/2025		2,236		(48)			(48)		2,188		2,188		
100214656	RIALTO	CA		06/11/2025		2,503		(69)			(69)		2,434		2,434		
100254717	MONTCLAIR	NJ		11/13/2025		2,837		(125)			(125)		2,712		2,712		
100082307	TORRANCE	CA		05/05/2022		3,999		(77)			(77)		3,922		3,922		
100219546	CHANDLER	AZ		07/07/2025		2,808		(15)			(15)		2,793		2,793		
100192559	KAPA	HI		02/10/2025		2,447		(56)			(56)		2,391		2,391		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	14	15	16	17	18
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100175539	GROTON	IA		11/12/2024		2,617		(41)				(41)	2,576	2,576	2,576			
100155861	LINCOLN	NI		06/18/2024		2,230		(60)				(60)	2,230	2,230	2,230			
100176036	BERNARD DIXES	CA		12/20/2024		2,359		(65)				(65)	2,294	2,294	2,294			
100219890	HEATH	TX		07/11/2025		2,255		(56)				(56)	2,199	2,199	2,199			
100151971	MIYAKA CITY	FL		06/14/2024		2,302		(68)				(68)	2,234	2,234	2,234			
100074458	LAS VEGAS	NV		12/02/2021		4,619		(203)				(203)	4,416	4,416	4,416			
100175579	SACRAMENTO	CA		11/12/2024		2,893		(20)				(20)	2,873	2,873	2,873			
100216160	CLAYTON	CA		06/17/2025		2,679		(24)				(24)	2,655	2,655	2,655			
100153067	AZUSA	CA		06/27/2024		1,554		(47)				(47)	1,507	1,507	1,507			
100214456	GRANDIA HILLS	CA		06/06/2025		2,146		(91)				(91)	2,095	2,095	2,095			
100186889	SANTA CLARITA	CA		12/31/2024		1,895		(73)				(73)	1,822	1,822	1,822			
100245143	KIRKLAND	WA		10/07/2025		3,292		(70)				(70)	3,222	3,222	3,222			
100273378	RENO	NV		01/21/2026		730		(29)				(29)	701	701	701			
100083010	MONMOUTH BEACH	NI		05/05/2022		4,141		(67)				(67)	4,074	4,074	4,074			
100198540	ESCONDIDO	CA		02/28/2025		11,740		(247)				(247)	11,483	11,483	11,483			
100154608	BREA	CA		06/14/2024		2,449		(51)				(51)	2,398	2,398	2,398			
100220568	VIENNA	VA		07/15/2025		2,387		(91)				(91)	2,296	2,296	2,296			
100133782	OAKLAND	CA		10/20/2023		2,473		(3)				(3)	2,470	2,470	2,470			
100261690	ST GEORGE	UT		12/12/2025		1,766		(72)				(72)	1,694	1,694	1,694			
100176167	MOUNT VERNON	NY		12/20/2024		3,503		(89)				(89)	3,414	3,414	3,414			
100147937	BURBANK	CA		04/10/2024		2,446		(25)				(25)	2,421	2,421	2,421			
100236992	OWING	CA		09/12/2025		4,151		(70)				(70)	4,081	4,081	4,081			
100215697	JURIPA VALLEY	CA		06/13/2025		2,423		(47)				(47)	2,376	2,376	2,376			
100203908	MIDDLOTHIAN	VA		03/28/2025		2,147		(66)				(66)	2,081	2,081	2,081			
100198679	BOKA RATON	FL		02/02/2024		2,286		(34)				(34)	2,252	2,252	2,252			
100164355	WILMINGTON	DE		08/21/2024		2,451		(43)				(43)	2,408	2,408	2,408			
100164158	RIO VERDE	AZ		08/21/2024		982		(26)				(26)	956	956	956			
100247167	LIJIE	HI		11/14/2025		2,437		(101)				(101)	2,336	2,336	2,336			
100193719	WALNUT	CA		02/10/2025		2,417		(36)				(36)	2,381	2,381	2,381			
100253910	POTOMAC	MD		10/30/2025		2,235		(68)				(68)	2,168	2,168	2,168			
100255412	SANTA ANA	CA		11/24/2025		2,432		(81)				(81)	2,351	2,351	2,351			
100258042	RANCHO MISSION VIEJO	CA		11/26/2025		2,699		(61)				(61)	2,638	2,638	2,638			
100118854	TORRANCE	CA		08/30/2023		2,496		(25)				(25)	2,471	2,471	2,471			
100265452	HACIENDA HEIGHTS	CA		12/19/2025		2,490		(95)				(95)	2,395	2,395	2,395			
100109311	KEY WEST	FL		06/12/2023		2,897		(46)				(46)	2,849	2,849	2,849			
100182451	OAKLAND	CA		12/12/2024		3,272		(7)				(7)	3,265	3,265	3,265			
100229982	HONOLULU	FL		08/22/2025		1,879		(67)				(67)	1,812	1,812	1,812			
100246878	LOS ANGELES	CA		10/17/2025		2,207		(78)				(78)	2,129	2,129	2,129			
100114959	PALM SPRINGS	CA		07/14/2023		2,835		(47)				(47)	2,789	2,789	2,789			
100074420	ARLINGTON	VA		12/02/2021		5,498		(100)				(100)	5,398	5,398	5,398			
100245109	BERLIN	MA		10/07/2025		3,217		(66)				(66)	3,151	3,151	3,151			
100176957	RANCHO MIRAGE	CA		11/15/2024		2,553		(67)				(67)	2,486	2,486	2,486			
100235629	SAN DIEGO	CA		09/04/2025		2,428		(63)				(63)	2,365	2,365	2,365			
100207297	MONEY	NY		04/28/2025		2,454		(67)				(67)	2,387	2,387	2,387			
100238114	SAN JOSE	CA		09/15/2025		2,316		(89)				(89)	2,227	2,227	2,227			
100142722	PASADENA	CA		02/08/2024		2,480		(55)				(55)	2,425	2,425	2,425			
100246395	THIKE CITY	CA		10/10/2025		2,113		(125)				(125)	1,988	1,988	1,988			
100170500	WOODLAND HILLS	CA		10/09/2024		2,579		(78)				(78)	2,501	2,501	2,501			
100172250	DOINEY	CA		10/21/2024		2,634		(58)				(58)	2,576	2,576	2,576			
100201508	CORAL GABLES	FL		03/12/2025		2,564		(29)				(29)	2,535	2,535	2,535			
100181440	LAHAINA	HI		01/09/2025		2,477		(101)				(101)	2,376	2,376	2,376			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020264	LAS VEGAS	NV		04/17/2025		6,388		(176)			(176)		6,192	6,192			
10022850	FORT LAUDERDALE	FL		08/11/2025		4,233		(75)			(75)		4,158	4,158			
10019788	NAPA	CA		02/26/2025		2,505		(10)			(10)		2,495	2,495			
10023530	RIDGEWOOD	NY		06/29/2025		2,518	(84)				(84)		2,434	2,434			
10016564	MONROVIA	CA		12/26/2024		1,474		(64)			(64)		1,410	1,410			
100102951	PORT REPUBLIC	MD		06/07/2023		2,897		(13)			(13)		2,884	2,884			
10014717	PROSPER	TX		05/08/2024		2,592		(8)			(8)		2,584	2,584			
10027620	GOOD YEAR	AZ		02/17/2026		597		(24)			(24)		573	573			
10024515	JOHNS CREEK	GA		10/07/2025		2,510		(59)			(59)		2,451	2,451			
100166287	LIBERTY HILL	TX		10/23/2024		1,827		(55)			(55)		1,772	1,772			
10009872	CAMARILLO	CA		03/28/2023		54,147		(1,486)			(1,486)		52,661	52,661			
100090755	SCOTTSDALE	AZ		02/28/2023		1,477		(43)			(43)		1,434	1,434			
100074404	PEORIA	AZ		12/02/2021		5,305	(86)				(86)		5,219	5,219			
100068139	LOS ANGELES	CA		06/25/2021		5,519		(148)			(148)		5,371	5,371			
100266738	WARENTON	VA		12/22/2025		1,774		(23)			(23)		1,751	1,751			
100215809	SAN JOSE	CA		06/17/2025		2,071		(76)			(76)		1,995	1,995			
100266753	PORTER RANCH	CA		12/22/2025		1,728		(22)			(22)		1,706	1,706			
100253365	SALSA LITO	CA		10/30/2025		2,465		(88)			(88)		2,377	2,377			
100274098	PLYMOUTH	IN		01/27/2026		759		(17)			(17)		742	742			
100185539	HOMESTEAD	FL		12/20/2024		1,682		(71)			(71)		1,611	1,611			
100128878	TARZANA	CA		09/21/2023		2,473		(39)			(39)		2,434	2,434			
100218185	MISSION VIEJO	CA		06/26/2025		2,420		(76)			(76)		2,344	2,344			
100186347	SANTA CLARA	CA		12/30/2024		2,751		(1)			(1)		2,750	2,750			
4010094502	WYANDANCH	NY		03/28/2025		1,974		(80)			(80)		1,894	1,894			
100219215	MIDDLETON	ID		06/27/2025		2,521		(27)			(27)		2,494	2,494			
100115419	MISSION VIEJO	CA		07/17/2023		2,698		(15)			(15)		2,683	2,683			
100165832	MISSION VIEJO	CA		12/26/2024		2,549		(15)			(15)		2,534	2,534			
100272743	EASTVALE	CA		01/09/2026		595		(27)			(27)		568	568			
100137479	SAN DIEGO	CA		01/11/2024		2,272		(6)			(6)		2,266	2,266			
100245108	PLACERVILLE	CA		10/07/2025		2,390		(46)			(46)		2,344	2,344			
100165032	MARIETTA	GA		08/28/2024		1,780		(20)			(20)		1,760	1,760			
100247621	LAKE WORTH	FL		10/29/2025		2,615		(99)			(99)		2,516	2,516			
100236283	PROVIDENCE	UT		09/10/2025		2,418		(49)			(49)		2,369	2,369			
100174841	KAILUA	HI		10/31/2024		2,391		(58)			(58)		2,333	2,333			
100109040	MIAMI	FL		06/05/2023		2,445		(71)			(71)		2,374	2,374			
100205082	SAN PEDRO	CA		04/11/2025		2,249		(95)			(95)		2,154	2,154			
100173748	LIVERMORE	CA		10/30/2024		1,420		(50)			(50)		1,370	1,370			
100170011	BRIDGEWATER	NJ		11/08/2024		2,541		(64)			(64)		2,477	2,477			
100286623	GROVER BEACH	CA		12/29/2025		1,732		(19)			(19)		1,713	1,713			
100177585	EDISON	NJ		01/16/2025		1,476		(69)			(69)		1,407	1,407			
100248653	HAYDEN	ID		10/29/2025		2,587		(81)			(81)		2,506	2,506			
100206110	LONG BEACH	CA		04/16/2025		3,571		(89)			(89)		3,482	3,482			
100253610	SAN JOSE	CA		10/30/2025		2,835		(87)			(87)		2,748	2,748			
100191577	MOORPARK	CA		01/29/2025		11,695		(223)			(223)		11,472	11,472			
100254606	HAITHORNE	CA		11/10/2025		2,162		(61)			(61)		2,101	2,101			
100272002	VALLEY VILLAGE	CA		01/08/2026		1,465		(58)			(58)		1,407	1,407			
100245157	TUSCON	AZ		10/07/2025		2,424		(53)			(53)		2,371	2,371			
100039015	DUBLIN	CA		09/27/2019		(10,567)		9			9	(3)	(10,561)	(5,225)	(313)	5,649	5,336
100220133	GRANITE BAY	CA		08/25/2025		2,246		(101)			(101)		2,145	2,145			
100080827	MORRISVILLE	NC		03/10/2022		4,613		(104)			(104)		4,509	4,509			
100188553	RANCHO SANTA MARGARITA	CA		02/10/2025		2,333		(42)			(42)		2,291	2,291			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100220188	RIVERSIDE	CA		07/11/2025		2,217		(63)			(63)		2,154		2,154		
100219018	COVINA	CA		06/27/2025		9,374		(227)			(227)		9,147		9,147		
100156336	MIRAMAR	FL		07/25/2024		1,728		(53)			(53)		1,675		1,675		
100080655	BONNALL	CA		03/10/2022		4,580		(135)			(135)		4,445		4,445		
100153695	LAS VEGAS	NV		05/31/2024		2,343		(70)			(70)		2,273		2,273		
100191552	KAAHIA	HI		07/31/2025		2,277		(78)			(78)		2,199		2,199		
100220306	CORONA	CA		07/18/2025		2,401		(78)			(78)		2,323		2,323		
100216005	MIAMI	FL		07/11/2025		2,341		(18)			(18)		2,323		2,323		
100141756	OWARD	CA		01/30/2024		1,304		(58)			(58)		1,246		1,246		
100192749	LOS ANGELES	CA		02/10/2025		2,506		(29)			(29)		2,477		2,477		
100120145	JAMIL	CA		06/11/2023		2,609		(24)			(24)		2,585		2,585		
100192555	FULLERTON	CA		12/12/2024		2,789		(7)			(7)		2,782		2,782		
100254737	LEAVENWORTH	WA		11/14/2025		2,371		(65)			(65)		2,306		2,306		
100245036	THOUSAND OAKS	CA		09/29/2025		2,215		(84)			(84)		2,131		2,131		
100209484	KATONAH	NY		05/01/2025		2,688		(108)			(108)		2,580		2,580		
10078636	HOLLIS	NH		02/02/2022		4,792		(40)			(40)		4,752		4,752		
100199570	BREA	CA		01/17/2025		958		(29)			(29)		929		929		
100277078	BAKERSFIELD	CA		02/06/2026		836		(21)			(21)		815		815		
100102843	RESEDA AREA LOS ANGELES	CA		06/22/2023		2,522		(8)			(8)		2,514		2,514		
100218718	RANCHO MISSION VIEJO	CA		06/27/2025		2,327		(47)			(47)		2,280		2,280		
100160645	SHERMAN OAKS AREA LOS ANGLE	CA		07/24/2024		1,989		(53)			(53)		1,936		1,936		
323110672	BAKERSFIELD	CA		01/18/2024		298,870							298,870		298,870		
100219532	SAND CITY	CA		07/07/2025		2,375		(72)			(72)		2,303		2,303		
100142138	DAVENPORT	FL		02/29/2024		1,975		(56)			(56)		1,919		1,919		
100164102	LOS ANGELES	CA		06/21/2024		2,125		(59)			(59)		2,066		2,066		
100256303	LA MESA	CA		12/05/2025		1,935		(71)			(71)		1,864		1,864		
100136716	SCOTTSDALE	AZ		01/25/2024		1,969		(19)			(19)		1,950		1,950		
100206400	RANCHO SANTA MARGARITA	CA		05/22/2025		2,490		(24)			(24)		2,466		2,466		
100214480	DANA POINT	CA		06/06/2025		911		(45)			(45)		866		866		
100219384	PORT ARANSAS	TX		07/07/2025		2,394		(82)			(82)		2,312		2,312		
100261276	SAN BRUNO	CA		12/05/2025		2,585		(37)			(37)		2,548		2,548		
100221723	RIALTO	CA		07/25/2025		3,001		(67)			(67)		2,914		2,914		
100186276	SAN FRANCISCO	CA		12/27/2024		2,764		(15)			(15)		2,749		2,749		
100247497	YORBA LINDA	CA		11/26/2025		2,463		(95)			(95)		2,388		2,388		
100220294	LAS VEGAS	NV		07/11/2025		2,600		(69)			(69)		2,531		2,531		
100133449	EDOS	TN		10/19/2023		1,011		(1)			(1)		1,010		1,010		
100071613	LOS ANGELES	CA		10/14/2021		5,107		(189)			(189)		4,918		4,918		
100204729	CERRITOS	CA		04/08/2025		2,450		(88)			(88)		2,362		2,362		
100202251	BIENA PARK	CA		04/17/2025		2,493		(57)			(57)		2,436		2,436		
100155319	CLAYTON	CA		07/19/2024		2,488		(52)			(52)		2,436		2,436		
100272798	RIVERTON	UT		01/13/2026		865		(2)			(2)		863		863		
100216150	SOMERVILLE	MA		06/17/2025		2,657		(37)			(37)		2,620		2,620		
100143412	NORTH POTOMAC	MD		02/16/2024		2,282		(23)			(23)		2,259		2,259		
100206217	CLOVERDALE	CA		04/17/2025		2,357		(76)			(76)		2,281		2,281		
100265043	LOS ANGELES (NORTHRIQUE)	CA		12/17/2025		1,143		(45)			(45)		1,098		1,098		
100199121	PASADENA	CA		03/03/2025		2,588		(60)			(60)		2,508		2,508		
100167916	LOS ANGELES	CA		09/20/2024		2,952		(59)			(59)		2,933		2,933		
100245105	WOODSTOCK	GA		10/03/2025		4,569		(190)			(190)		4,379		4,379		
100211447	RENO	NV		05/16/2025		2,457		(66)			(66)		2,391		2,391		
100142611	HEADING	WA		02/08/2024		22,101		(291)			(291)		21,810		21,810		51
100188617	SEDONA	AZ		02/10/2025		1,842		(60)			(60)		1,782		1,782		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014986	AUSTIN	TX		06/07/2024		2,470		(45)			(45)		2,425	2,425	2,425		
10016284	HOUSTON	TX		01/24/2025		2,573		(50)			(50)		2,523	2,523	2,523		
10017694	W000LIFE LAKE	NJ		11/15/2024		2,181		(100)			(100)		2,081	2,081	2,081		
10022054	RIVERSIDE	CA		07/17/2025		3,046	(78)				(78)		2,968	2,968			
10021202	FORT LEE	NJ		05/29/2025		2,327		(58)			(58)		2,269	2,269			
10007697	SAN DIEGO	CA		12/30/2021		5,188	(75)				(75)		5,113	5,113			
10009254	BROXV	NY		02/09/2023		2,488	(35)				(35)		2,453	2,453			
100266734	DENVER	CO		12/22/2025		1,672		(26)			(26)		1,646	1,646			
10014463	PHOENIX	AZ		04/26/2024		1,263	(44)				(44)		1,219	1,219			
100237029	BURLINGTON	NC		09/12/2025		3,399	(43)				(43)		3,356	3,356			
100219547	KIRKWOOD	CA		07/07/2025		2,639	(42)				(42)		2,597	2,597			
100177100	UPLAND	CA		01/16/2025		1,995		(69)			(69)		1,928	1,928			
100210400	PASADENA	CA		05/12/2025		5,949	(16)				(16)		5,933	5,933			
10028108	SANTA CLARITA	CA		06/11/2025		1,823		(82)			(82)		1,741	1,741			
100076662	GUILFORD	CT		02/02/2022		4,964	(92)				(92)		4,872	4,872			
100177264	SEATTLE	WA		01/16/2025		3,109	(122)				(122)		2,987	2,987			
100219418	SPRING VALLEY	CA		07/07/2025		2,457	(87)				(87)		2,370	2,370			
100071465	LOS ANGELES	CA		10/26/2021		4,653	(54)				(54)		4,599	4,599			
4010083902	AMITYVILLE	NY		09/27/2024		2,356	(54)				(54)		2,302	2,302			
40305872	PITTSBURGH	PA		03/06/2025		72,388		(2,021)			(2,021)		70,367	70,367			
100247001	CORRAL SPRINGS	FL		10/21/2025		2,382	(48)				(48)		2,334	2,334			
100120604	MANTECA	CA		06/18/2023		2,575	(15)				(15)		2,560	2,560			
100195545	ORANGE	CA		03/27/2025		2,329	(74)				(74)		2,255	2,255			
100159009	CLEARWATER	FL		08/15/2024		2,376	(64)				(64)		2,312	2,312			
100189048	RIVERSIDE	CA		01/09/2025		2,042	(66)				(66)		1,976	1,976			
100216154	OLYMPIA	WA		06/17/2025		2,345	(51)				(51)		2,294	2,294			
100166439	AUSTIN	TX		10/31/2024		2,677	(51)				(51)		2,626	2,626			
100204133	BELFOIR	CA		03/28/2025		2,463	(40)				(40)		2,423	2,423			
100071877	SAN JOSE	CA		11/05/2021		5,245	(167)				(167)		5,078	5,078			
100181541	MIAMI	FL		12/09/2024		2,060	(65)				(65)		1,995	1,995			
100176765	VENTURA	CA		11/15/2024		2,324	(46)				(46)		2,278	2,278			
100140877	LOS ANGELES	CA		01/19/2024		2,408	(19)				(19)		2,389	2,389			
100261727	SAN DIEGO	CA		12/12/2025		1,625	(52)				(52)		1,573	1,573			
401005423	WARNER ROBINS	GA		08/24/2023		2,211	(20)				(20)		2,191	2,191			
100245084	KAL SPELL	MT		10/07/2025		4,241	(103)				(103)		4,138	4,138			
100150143	HOUSTON	TX		06/14/2024		2,840	(53)				(53)		2,787	2,787			
100080408	LOS ANGELES	CA		04/14/2022		4,269		(172)			(172)		4,097	4,097			
100245114	DENVER	CO		10/07/2025		6,094	(130)				(130)		5,964	5,964			
100152937	LAHAINA	HI		06/27/2024		721,028		(16,101)			(16,101)		704,927	704,927			
100214640	LONG BEACH	CA		06/10/2025		2,396	(9)				(9)		2,387	2,387			
100237974	HOUSTON	TX		10/10/2025		2,432		(66)			(66)		2,366	2,366			
100220538	BERKELEY HTS	NJ		07/17/2025		2,268	(79)				(79)		2,189	2,189			
100119895	EAGLE	ID		08/10/2023		2,673	(25)				(25)		2,648	2,648			
100255060	SAN JOSE	CA		11/19/2025		2,712	(95)				(95)		2,617	2,617			
100192992	BROOKLYN	NY		01/31/2025		4,716	(188)				(188)		4,548	4,548			
100268945	SAN FRANCISCO	CA		12/29/2025		1,701	(22)				(22)		1,679	1,679			
100255478	QUINCY	MA		11/24/2025		3,330	(87)				(87)		3,243	3,243			
100171190	LA HABRA	CA		11/22/2024		2,306	(102)				(102)		2,204	2,204			
100246451	BALL GROUND	GA		10/10/2025		2,422	(57)				(57)		2,365	2,365			
100142823	SAN DIEGO	CA		02/08/2024		2,675	(14)				(14)		2,661	2,661			
100079620	MIAMI	FL		04/25/2022		3,497	(209)				(209)		3,288	3,288			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100216148	DUBLIN	CA		06/17/2025		2,456	(52)				(52)		2,404				
100154826	LA PALMA	CA		07/19/2024		2,322	(44)				(44)		2,278				
100194158	SEATTLE	WA		02/14/2025		2,225	(64)				(64)		2,161				
100188877	DEWER	CO		01/09/2025		2,212	(90)				(90)		2,122				
100086166	BAKERSFIELD	CA		10/07/2022		3,049	(26)				(26)		3,023				
100216159	VALLEY CENTER	CA		06/17/2025		2,472	(54)				(54)		2,418				
100118914	MISSOURI CITY	TX		07/27/2023		1,941	(72)				(72)		1,869				
100189415	SPRINGHOUSE	WA		09/30/2024		2,604	(38)				(38)		2,566				
100155120	NATIONAL CITY	CA		07/19/2024		58	(1)				(1)		57				
100145833	MIRAMAR	FL		03/15/2024		1,972	(45)				(45)		1,927				
100141345	LOS ANGELES	CA		01/30/2024		1,988	(62)				(62)		1,926				
100206562	MIAMI	FL		04/22/2025		1,585	(43)				(43)		1,542				
100151979	LOS ANGELES	CA		05/10/2024		2,169	(31)				(31)		2,138				
100206082	LOS ANGELES	CA		05/16/2025		2,172	(66)				(66)		2,106				
100272814	SAN DIEGO	CA		01/13/2026		1,718	(72)				(72)		1,646				
100080804	AGORA	CA		03/15/2022		4,068	(237)				(237)		3,831				
100171150	DUBLIN	CA		11/22/2024		3,118	(32)				(32)		3,086				
18830	GREAT FALLS	VA		12/17/2008		73,201	(153)				(153)		73,048				
100135831	LIBERTY HILL	TX		11/15/2023		1,545	(28)				(28)		1,517				
100166520	CASTRO VALLEY	CA		09/30/2024		2,528	(47)				(47)		2,481				
100234855	IRVINE	CA		08/28/2025		3,005	(57)				(57)		2,948				
100247498	MURRIETA	CA		11/26/2025		2,482	(85)				(85)		2,397				
100090811	MORGAN HILL	CA		01/31/2023		1,513	(13)				(13)		1,500				
100265435	LOS ANGELES (WEST HILL	CA		12/19/2025		5,582	(214)				(214)		5,368				
100140897	BUENA PARK	CA		02/26/2024		1,446	(56)				(56)		1,390				
100144032	THOUSAND OAKS	CA		03/07/2024		2,372	(32)				(32)		2,340				
100156700	LOS ANGELES (NORTHRIDGE AREA)	CA		06/26/2024		1,883	(65)				(65)		1,818				
100128468	ENNIS	MT		09/15/2023		1,965	(27)				(27)		1,938				
10073208	TAMPA	FL		11/05/2024		2,740	(37)				(37)		2,703				
100264983	WOODSTOCK	GA		12/17/2025		1,663	(54)				(54)		1,609				
100102990	BROOKLYN	NY		06/22/2023		2,484	(95)				(95)		2,389				
100120668	BERNADA DUNES	CA		08/24/2023		1,176	(20)				(20)		1,156				
100178471	MIAMI	FL		11/21/2024		2,188	(64)				(64)		2,104				
100243377	NORTHRIDGE	CA		09/26/2025		2,223	(101)				(101)		2,122				
100235328	SAN MARCOS	TX		08/29/2025		2,590	(29)				(29)		2,561				
100151946	NEW ORLEANS	LA		05/10/2024		4,629	(81)				(81)		4,548				
100086195	SAN PEDRO	CA		10/07/2022		2,287	(74)				(74)		2,213				
100071829	COSTA MESA	CA		01/21/2022		5,262	(86)				(86)		5,176				
100233152	MAIMOTH LAKES	CA		10/30/2025		2,412	(84)				(84)		2,328				
100189709	MEDFORD	OR		02/20/2025		2,230	(78)				(78)		2,212				
100228141	BOCA RATON	FL		08/08/2025		2,358	(45)				(45)		2,313				
100157831	AUSTIN	TX		06/01/2024		1,621	(30)				(30)		1,591				
100243418	PARK RIDGE	NI		09/26/2025		2,382	(95)				(95)		2,297				
100190226	GARDEN GROVE	CA		01/21/2025		2,289	(62)				(62)		2,227				
100216173	CANOGA PARK	CA		06/18/2025		2,215	(66)				(66)		2,149				
100212474	HUNTINGTON BEACH	CA		05/27/2025		2,495	(10)				(10)		2,485				
10023886	APTOS	CA		01/26/2026		1,624	(65)				(65)		1,559				
100201957	LABELLE	FL		03/18/2025		2,306	(73)				(73)		2,233				
100073907	SANTA CRUZ	CA		04/25/2022		4,792	(9)				(9)		4,783				
100238401	TORRANCE	CA		09/19/2025		2,144	(77)				(77)		2,067				
100254589	VAN NUYS	CA		11/10/2025		1,704	(27)				(27)		1,677				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100193614	BURBANK	CA		02/10/2025		2,388		(109)				(109)		2,279				
100220062	GRANDMA HILLS	CA		07/30/2025		2,376		(96)				(96)		2,280				
100266784	COLLETAH	TN		12/22/2025		62,688		(813)				(813)		61,875				
100254866	WHITTIER	CA		11/12/2025		2,232		(106)				(106)		2,126				
100268354	SMIERNVILLE	IA		12/29/2025		1,682		(13)				(13)		1,669				
100186837	LOS ANGELES	CA		01/09/2025		2,543		(39)				(39)		2,504				
100220261	RENO	NV		07/11/2025		530,374		(17,824)				(17,824)		512,550				
100265016	TARZANA	CA		12/17/2025		1,455		(69)				(69)		1,386				
100153389	RAJISON	NJ		05/29/2024		2,226		(66)				(66)		2,160				
100142449	PHOENIX	AZ		03/08/2024		4,484		(11)				(11)		4,473				
100076871	QUEEN CREEK	AZ		02/02/2022		4,265		(98)				(98)		4,167				
100207383	DENVER	CO		04/29/2025		1,249		(49)				(49)		1,200				
100214608	MORRISTOWN	NJ		06/09/2025		3,109		(83)				(83)		3,026				
100175598	BELLEVUE	WA		11/12/2024		19,096		(200)				(200)		18,896				
100074453	SAN FRANCISCO	CA		12/02/2021		5,075		(172)				(172)		4,903				
100088865	SAN MATEO	CA		11/15/2022		2,908		(12)				(12)		2,886				
100140190	SPRINGFIELD	VA		01/11/2024		2,358		(42)				(42)		2,316				
100245154	LAKE STEVENS	WA		10/07/2025		2,441		(55)				(55)		2,386				
100166425	FAIRVIEW	TX		10/31/2024		2,251		(105)				(105)		2,146				
100234714	NEW YORK	NY		06/28/2025		2,144		(97)				(97)		2,047				
100228182	WEST PALM BEACH	FL		08/11/2025		2,092		(95)				(95)		1,997				
100072018	SANTA BARBARA	CA		11/19/2021		30,185		(33)				(33)		30,152				
100273941	KANSVILLE	UT		01/26/2026		1,581		(63)				(63)		1,518				
100178255	LOS ANGELES	CA		11/19/2024		3,847		(20)				(20)		3,827				
100114648	PALM SPRINGS	CA		06/29/2023		2,830		(10)				(10)		2,820				
100169666	BURBANK	CA		09/30/2024		2,175		(57)				(57)		2,118				
100212044	BRACENTON	FL		06/27/2025		2,237		(58)				(58)		2,179				
100188964	NOVATO	CA		01/09/2025		2,925		(48)				(48)		2,877				
100276582	LOS ANGELES	CA		01/28/2026		783		(14)				(14)		769				
100228138	LOS ANGELES	CA		08/08/2025		1,807		(65)				(65)		1,742				
100238683	CELINA	TX		09/22/2025		8,592		(283)				(283)		8,309				
100243300	GARDEN GROVE	CA		09/26/2025		2,192		(104)				(104)		2,088				
100185279	MIRTL BEACH	SC		01/24/2025		6,808		(134)				(134)		6,674				
100207131	SANTA CLARITA	CA		04/28/2025		2,251		(43)				(43)		2,208				
100108822	RIVERSIDE	CA		05/31/2023		8,631		(246)				(246)		8,385				
100277188	DRYDEN	MI		02/10/2026		780		(12)				(12)		768				
100206122	BRONX	NY		04/16/2025		2,089		(88)				(88)		2,001				
100234738	SAN DIEGO	CA		08/28/2025		2,386		(75)				(75)		2,311				
100154724	LONG BEACH	CA		07/19/2024		2,452		(52)				(52)		2,400				
100247537	GRANDMA HILLS	CA		10/28/2025		2,467		(73)				(73)		2,394				
100166246	SHORELINE	WA		09/20/2024		82,785		(2,749)				(2,749)		80,036				
100245989	SAN JOSE	CA		10/07/2025		1,138		(29)				(29)		1,109				
100167480	DORAL	FL		10/31/2024		1,926		(75)				(75)		1,851				
100229723	PRESOTT	AZ		06/18/2025		1,848		(73)				(73)		1,775				
100171236	SEATTLE	WA		10/16/2024		2,257		(36)				(36)		2,221				
100172740	SAN JOSE	CA		11/21/2024		2,588		(57)				(57)		2,511				
100218276	CHICAGO	IL		06/26/2025		2,260		(53)				(53)		2,207				
100164010	LAGUNA HILLS	CA		06/21/2024		2,091		(70)				(70)		2,021				
100212501	RANCHO CUCAMONGA	CA		05/28/2025		2,576		(35)				(35)		2,541				
100173407	SYLMAR	CA		10/29/2024		2,352		(84)				(84)		2,468				
100192516	EDGEWATER	MD		02/10/2025		2,442		(24)				(24)		2,418				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100194559	DES MOINES	IA		03/28/2025		2,206		(39)			(39)		2,167		2,167		
100245188	WASHINGTON	DC		10/07/2025		2,574		(32)			(32)		2,542		2,542		
100276652	AVALON	NJ		01/28/2026		693		(33)			(33)		660		660		
100243403	HUNTINGTON BEACH	CA		09/26/2025		2,250		(107)			(107)		2,143		2,143		
100137478	LOS ANGELES	CA		01/11/2024		2,312		(14)			(14)		2,298		2,298		
100220011	PLANTATION	FL		07/30/2025		3,913		(112)			(112)		3,801		3,801		
100272719	OLIVER CITY	CA		01/09/2026		716		(22)			(22)		694		694		
100221595	REDWOOD CITY	CA		07/22/2025		15,570		(276)			(276)		15,294		15,294		
100103739	PONTE VERRA	FL		06/08/2023		2,350		(22)			(22)		2,328		2,328		
100246391	WASHINGTON	DC		10/15/2025		2,441		(37)			(37)		2,404		2,404		
100221587	SUPERIOR	CO		07/22/2025		2,898		(56)			(56)		2,842		2,842		
100207011	BRONX	NY		04/24/2025		2,391		(121)			(121)		2,270		2,270		
100236389	CANOGA PARK	CA		12/05/2025		1,514		(51)			(51)		1,463		1,463		
100193556	WATSONVILLE	CA		02/10/2025		2,165		(40)			(40)		2,125		2,125		
100266763	LOMITA	CA		12/22/2025		1,734		(19)			(19)		1,715		1,715		
100201935	VAN NUYS	CA		03/18/2025		2,120		(97)			(97)		2,023		2,023		
100243211	GRANDMA HILLS	CA		09/26/2025		2,193		(68)			(68)		2,125		2,125		
100175564	DAVIE	FL		11/12/2024		2,913		(17)			(17)		2,896		2,896		
100160553	PALOS VERDES ESTATES	CA		07/19/2024		1,822		(110)			(110)		1,712		1,712		
100258054	OLIVER CITY	CA		11/26/2025		2,642		(94)			(94)		2,548		2,548		
100136121	MIAMI	FL		12/18/2023		1,987		(41)			(41)		1,946		1,946		
100228795	SAN DIEGO	CA		06/12/2025		2,285		(95)			(95)		2,190		2,190		
100174531	COSTA MESA	CA		10/31/2024		2,370		(90)			(90)		2,280		2,280		
100253991	WAILUKU	HI		10/30/2025		2,187		(79)			(79)		2,108		2,108		
100277549	BRENTWOOD	TN		02/12/2026		834		(11)			(11)		823		823		
100101855	MOSS BEACH	CA		04/06/2023		2,524		(22)			(22)		2,502		2,502		
100181912	CELINA	TX		12/06/2024		2,448		(22)			(22)		2,426		2,426		
324010297	BAKERSFIELD	CA		03/21/2024		369,551							369,551		369,551		
100147694	GATLINBURG	TN		04/05/2024		8,049		(67)			(67)		7,982		7,982		
100247529	GLENDALE	CA		10/28/2025		2,586		(113)			(113)		2,473		2,473		
100258337	CLOWIS	CA		12/05/2025		1,685		(35)			(35)		1,650		1,650		
100128786	SEABROOK ISLAND	SC		09/21/2023		1,963		(16)			(16)		1,947		1,947		
100073532	GRANDMA HILLS	CA		10/26/2021		5,678		(109)			(109)		5,569		5,569		
100162554	CAVE CREEK	AZ		09/06/2024		2,556		(8)			(8)		2,548		2,548		
100246855	NORCO	CA		10/17/2025		2,103		(64)			(64)		2,039		2,039		
100163400	LOS ANGELES	CA		05/16/2025		3,362		(126)			(126)		3,236		3,236		
100167016	MURRIETA	CA		09/27/2024		2,367		(65)			(65)		2,302		2,302		
100186708	LAWRENCEVILLE	GA		09/13/2024		2,041		(50)			(50)		1,991		1,991		
100230041	HOLMES BEACH	FL		12/31/2024		2,406		(67)			(67)		2,339		2,339		
100272006	SAN DINAS	CA		08/25/2025		10,319		(338)			(338)		9,981		9,981		
100173713	LUBBOCK	TX		01/08/2026		1,255		(54)			(54)		1,201		1,201		
100246889	HENDERSON	NV		10/17/2025		2,437		(80)			(80)		2,357		2,357		
100165868	SAN JUAN CAPISTRANO	CA		09/30/2024		2,979		(104)			(104)		2,875		2,875		
100248916	WASHINGTON	DC		10/29/2025		2,502		(45)			(45)		2,444		2,444		
100277413	GRANDMA HILLS	CA		02/12/2026		1,501		(55)			(55)		1,446		1,446		
100243360	WESTMINSTER	CA		09/26/2025		3,088		(101)			(101)		2,987		2,987		
100265444	GRANDMA HILLS	CA		12/19/2025		2,580		(36)			(36)		2,542		2,542		
100168017	FLOWER MOUND	TX		09/20/2024		2,523		(54)			(54)		2,469		2,469		
100267135	ESCONDIDO	CA		12/23/2025		2,833		(48)			(48)		2,785		2,785		
100063266	ATWATER	CA		05/10/2022		3,869		(15)			(15)		3,854		3,854		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100162072	THE HILLS	TX		07/31/2024		2,276		(91)				(91)		2,185	2,185			
100258034	STEVENSON RANCH	CA		11/28/2025		361,624		(12,816)				(12,816)		368,808	368,808			
100246077	SANTA BARBARA	CA		10/08/2025		2,152		(97)				(97)		2,055	2,055			
100181311	ALTADENA	CA		12/06/2024		2,691		(26)				(26)		2,665	2,665			
100199243	SOUTH SAN FRANCISCO	CA		04/09/2025		2,080		(96)				(96)		1,984	1,984			
100152008	MANTECA	CA		06/14/2024		2,293		(56)				(56)		2,237	2,237			
100244426	CORALLA	NC		09/29/2025		2,943		(77)				(77)		2,866	2,866			
100213822	LA PRESSENTA	CA		05/29/2025		2,556		(47)				(47)		2,509	2,509			
100102507	MIAMI	FL		06/07/2023		2,867		(71)				(71)		2,796	2,796			
100235316	TRUCKEE	CA		08/29/2025		2,205		(79)				(79)		2,126	2,126			
100165644	LAGUNA HILLS	CA		10/04/2024		2,584		(63)				(63)		2,521	2,521			
100238755	VISTA	CA		09/22/2025		2,293		(61)				(61)		2,232	2,232			
100228510	EDGARTOWN	WA		06/11/2025		1,497		(31)				(31)		1,466	1,466			
100165716	EDWARDSVILLE	IL		08/29/2024		2,333		(19)				(19)		2,314	2,314			
100209266	MIAMI	FL		04/29/2025		2,496		(32)				(32)		2,464	2,464			
100277936	LOWELL	MA		02/12/2026		763		(17)				(17)		746	746			
100273530	SIMI VALLEY	CA		10/26/2021		4,950		(61)				(61)		4,889	4,889			
100142140	KISSIMEE	FL		02/29/2024		1,908		(50)				(50)		1,888	1,888			
100135617	NASHVILLE	TN		11/09/2023		1,952		(34)				(34)		1,918	1,918			
100067253	CLOVIS	CA		05/19/2021		4,373		(149)				(149)		4,224	4,224			
100238766	SARASOTA	FL		09/22/2025		2,122		(65)				(65)		2,057	2,057			
100265606	TUJUNGA	CA		12/19/2025		2,446		(78)				(78)		2,368	2,368			
100140347	GRANADA HILLS	CA		01/18/2024		2,596		(43)				(43)		2,555	2,555			
100140816	TUJUNGA	CA		03/06/2024		2,936		(69)				(69)		2,867	2,867			
100159474	CHARLOTTE	NC		07/15/2024		1,658		(18)				(18)		1,640	1,640			
100204949	CASTLE ROCK	CO		04/10/2025		2,482		(4)				(4)		2,478	2,478			
100089602	YORBA LINDA	CA		01/30/2023		2,214		(41)				(41)		2,173	2,173			
100199183	DULUTH	GA		04/04/2025		2,389		(83)				(83)		2,306	2,306			
100214739	MONTEREY PARK	CA		06/11/2025		2,238		(56)				(56)		2,182	2,182			
100185742	SANTA ANA	CA		12/23/2024		2,369		(56)				(56)		2,313	2,313			
100200461	TAMPA	FL		03/10/2025		2,700		(55)				(55)		2,645	2,645			
100202734	LOS ANGELES	CA		03/24/2025		2,263		(67)				(67)		2,196	2,196			
403049549	NEWARK	NJ		06/28/2024		2,927		(62)				(62)		2,865	2,865			
100176888	ARLETA	CA		11/15/2024		2,040		(73)				(73)		1,967	1,967			
100228111	CORALLA	NC		06/07/2025		2,541		(24)				(24)		2,517	2,517			
100203972	LOS ANGELES	CA		03/28/2025		2,384		(40)				(40)		2,344	2,344			
100215223	INGLEWOOD	CA		06/12/2025		2,410		(63)				(63)		2,347	2,347			
100254447	CHICAGO	IL		11/07/2025		3,563		(87)				(87)		3,476	3,476			
100103173	BROOKLYN	NY		04/21/2023		2,295		(89)				(89)		2,206	2,206			
4010067606	HUNTINGTON STATION	NY		01/30/2024		2,057		(76)				(76)		1,981	1,981			
100193702	EAST MORICHES	NY		02/10/2025		2,187		(69)				(69)		2,118	2,118			
100248654	RIVER FOREST	IL		10/29/2025		2,996		(87)				(87)		2,909	2,909			
4010053372	PHILADELPHIA	PA		11/29/2023		110,108		(2,383)				(2,383)		107,725	107,725			
100204518	SEATTLE	WA		04/04/2025		2,128		(86)				(86)		2,042	2,042			
100169677	DOYLESTOWN	PA		11/08/2024		2,679		(22)				(22)		2,657	2,657			
100220797	VALLEY CENTER	CA		07/18/2025		1,783		(80)				(80)		1,703	1,703			
100154069	DORAL	FL		06/06/2024		2,392		(43)				(43)		2,349	2,349			
100195349	PHILADELPHIA	PA		02/24/2025		2,370		(40)				(40)		2,330	2,330			
100220530	ORO VALLEY	AZ		07/18/2025		7,454		(306)				(306)		7,148	7,148			
100176628	WALNUT CREEK	CA		11/15/2024		2,288		(59)				(59)		2,229	2,229			
100246533	WALNUT CREEK	CA		10/10/2025		2,441		(82)				(82)		2,359	2,359			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100203187	GILROY	CA		03/21/2025		3,022		(86)			(86)		2,936	2,936	2,936			
100218214	DENVER	CO		06/27/2025		2,068		(27)			(27)		2,041	2,041	2,041			
100078289	WOODLAND HILLS	CA		02/10/2022		4,650		(202)			(202)		4,448	4,448	4,448			
100212668	LA JOLLA	CA		05/29/2025		40,621		(1,071)			(1,071)		39,550	39,550	39,550			
100090869	CAMARILLO	CA		03/28/2023		54,498		(1,509)			(1,509)		52,989	52,989	52,989			
100195924	ROYAL OAK	MI		12/26/2024		2,456		(39)			(39)		2,417	2,417	2,417			
100199259	MONEY	NY		03/05/2025		3,308		(125)			(125)		3,183	3,183	3,183			
100181318	RANCHO CUCAMONGA	CA		12/06/2024		2,415		(15)			(15)		2,400	2,400	2,400			
100180609	AIKEN	SC		11/26/2024		2,434		(34)			(34)		2,400	2,400	2,400			
100091663	DAVENPORT	FL		01/21/2023		1,973		(57)			(57)		1,916	1,916	1,916			
100247326	WEST HILLS	CA		10/28/2025		2,255		(101)			(101)		2,154	2,154	2,154			
100238287	LOS ANGELES	CA		12/05/2025		1,045		(32)			(32)		1,013	1,013	1,013			
100198551	SAN DIEGO	CA		01/16/2025		2,353		(31)			(31)		2,322	2,322	2,322			
100274074	WINDERMERE	FL		01/26/2026		1,545		(65)			(65)		1,480	1,480	1,480			
100154154	SAINT JOHNS	FL		07/11/2024		931		(33)			(33)		898	898	898			
100272504	LAWRENCE	KS		01/08/2026		1,623		(69)			(69)		1,554	1,554	1,554			
100273888	SUN VALLEY	CA		01/26/2026		813		(34)			(34)		779	779	779			
100268816	DORCHESTER	MA		12/29/2025		1,626		(33)			(33)		1,593	1,593	1,593			
100268826	SAN FRANCISCO	CA		12/29/2025		1,619		(26)			(26)		1,593	1,593	1,593			
100158472	RCH CUCAMONGA	CA		07/10/2024		2,455		(39)			(39)		2,416	2,416	2,416			
100164198	HAITHORNE	CA		08/21/2024		2,087		(99)			(99)		1,988	1,988	1,988			
100219676	ORANGE	CA		07/07/2025		2,639		(23)			(23)		2,616	2,616	2,616			
403046882	WARNER ROBINS	GA		06/28/2024		2,462		(272)			(272)		2,190	2,190	2,190			
100192834	VAN NUYS AREA LOS ANGELES	CA		02/05/2025		14,218		(663)			(663)		13,555	13,555	13,555			
100273208	LOS ANGELES	CA		01/16/2026		1,509		(57)			(57)		1,452	1,452	1,452			
100173053	SANBER	CA		10/25/2024		2,428		(56)			(56)		2,372	2,372	2,372			
100254826	HOUSTON	TX		11/10/2025		1,587		(62)			(62)		1,525	1,525	1,525			
100195656	PHOENIX	AZ		02/24/2025		5,256		(142)			(142)		5,114	5,114	5,114			
100254792	NORTH HOLLYWOOD	CA		11/14/2025		2,529		(75)			(75)		2,454	2,454	2,454			
100266789	POINT PLEASANT BEACH	NJ		12/23/2025		1,660		(20)			(20)		1,640	1,640	1,640			
100144963	BOSTON	MA		03/07/2024		2,375		(39)			(39)		2,336	2,336	2,336			
100148826	MAKIAHIO	HI		05/15/2024		1,791		(32)			(32)		1,759	1,759	1,759			
100255361	LAS VEGAS	NV		11/24/2025		2,024		(94)			(94)		1,930	1,930	1,930			
100160500	FONTANA	CA		07/19/2024		2,044		(63)			(63)		1,981	1,981	1,981			
100179583	KAPALEI	HI		11/21/2024		2,481		(50)			(50)		2,431	2,431	2,431			
10074368	LAHAINA	HI		11/19/2021		4,806		(94)			(94)		4,712	4,712	4,712			
100245821	COLLEGE STATION	TX		10/17/2025		1,485		(60)			(60)		1,425	1,425	1,425			
100243355	GARDEN GROVE	CA		09/26/2025		2,132		(97)			(97)		2,035	2,035	2,035			
100254794	LOS ANGELES	CA		11/14/2025		2,330		(91)			(91)		2,239	2,239	2,239			
100167509	PARKER	CO		10/31/2024		2,612		(69)			(69)		2,543	2,543	2,543			
100261921	BOSTON	MA		12/08/2025		3,263		(38)			(38)		3,225	3,225	3,225			
100245133	SAN BUEWENTURA	CA		10/07/2025		2,458		(46)			(46)		2,412	2,412	2,412			
100244475	HAYWARD	CA		09/29/2025		2,329		(76)			(76)		2,253	2,253	2,253			
100246967	SKOKIE	IL		10/17/2025		2,382		(74)			(74)		2,308	2,308	2,308			
100248832	MIDWAY	GA		10/29/2025		2,374		(66)			(66)		2,308	2,308	2,308			
100149729	MIDDLETOWN	NJ		04/26/2024		2,098		(60)			(60)		2,038	2,038	2,038			
100281185	ALHAMBRA	CA		06/11/2025		1,431		(42)			(42)		1,389	1,389	1,389			
100076966	LOS ANGELES	CA		12/23/2021		4,462		(230)			(230)		4,232	4,232	4,232			
100255405	SAN JOSE	CA		11/24/2025		2,667		(110)			(110)		2,557	2,557	2,557			
100221489	HACIENDA HEIGHTS	CA		07/22/2025		664		(21)			(21)		643	643	643			
100272704	KEY WEST	FL		01/09/2026		4,326		(34)			(34)		4,292	4,292	4,292			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year							8	9	10	11	12
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235338	LEESBURG		VA		06/29/2025		2,281	(70)				(70)		2,211	2,211			
100220840	WHITTIER		CA		07/18/2025		2,015	(95)				(95)		1,920	1,920			
100248673	SARITOGA SPRINGS		NY		10/29/2025		2,348	(83)				(83)		2,265	2,265			
100253435	EL CERRITO		CA		10/30/2025		2,401	(80)				(80)		2,321	2,321			
100238419	MARATHON		FL		09/19/2025		2,086	(69)				(69)		2,017	2,017			
100076777	OCEAN CITY		NJ		12/21/2021		4,428	(160)				(160)		4,268	4,268			
100220050	PAIA		HI		07/30/2025		2,170	(103)				(103)		2,067	2,067			
100236914	LOS ANGELES		CA		09/12/2025		1,975	(70)				(70)		1,905	1,905			
100245124	UPPERVILLE		VA		10/07/2025		609,692	(14,793)				(14,793)		594,899	594,899			
100151944	WALLER		TX		06/14/2024		2,104	(44)				(44)		2,060	2,060			
100212001	GARDEN GROVE		CA		05/22/2025		1,467	(16)				(16)		1,451	1,451			
100235169	LA MESA		CA		06/28/2025		1,688	(80)				(80)		1,608	1,608			
100220716	SANTA BARBARA		CA		07/18/2025		2,345	(66)				(66)		2,279	2,279			
100266901	SAN FRANCISCO		CA		12/23/2025		1,620	(34)				(34)		1,586	1,586			
100261694	PETALUMA		CA		12/12/2025		1,649	(53)				(53)		1,586	1,586			
400035985	WINSTON SALEM		NC		03/06/2025		2,479	(106)				(106)		2,373	2,373			
100256068	FRISCO		CO		11/26/2025		4,903	(114)				(114)		4,789	4,789			
100235926	INGLEWOOD		CA		09/04/2025		2,865	(28)				(28)		2,837	2,837			
100207477	NIPOMO		CA		04/29/2025		1,817	(86)				(86)		1,731	1,731			
100245147	MARTINEZ		CA		10/07/2025		1,634	(29)				(29)		1,605	1,605			
100175567	LONG GROVE		IL		04/03/2024		1,014	(4)				(4)		1,010	1,010			
100205673	STOCKTON		CA		05/09/2025		2,080	(86)				(86)		1,994	1,994			
100237034	TARZANA		CA		09/12/2025		2,093	(99)				(99)		1,994	1,994			
100272687	PALM CITY		FL		01/09/2026		6,084	(137)				(137)		5,947	5,947			
100236981	LOS ANGELES		CA		09/12/2025		2,275	(83)				(83)		2,192	2,192			
100206096	MONTEBELLO		CA		04/16/2025		2,715	(32)				(32)		2,683	2,683			
100265443	GLENDALE		CA		12/19/2025		2,099	(91)				(91)		2,008	2,008			
100213818	FOUNTAIN VALLEY		CA		05/29/2025		1,962	(66)				(66)		1,886	1,886			
100205692	GRANDMA HILLS		CA		05/09/2025		2,194	(103)				(103)		2,091	2,091			
100175975	FREDWOOD CITY		CA		11/05/2024		2,682	(13)				(13)		2,669	2,669			
100214616	TUSTIN		CA		06/09/2025		2,443	(25)				(25)		2,418	2,418			
100214794	JERSEY CITY		NJ		06/11/2025		2,275	(65)				(65)		2,210	2,210			
100206619	BRACENTON		FL		04/23/2025		2,214	(4)				(4)		2,210	2,210			
100214193	HALEIWA		HI		05/30/2025		2,307	(43)				(43)		2,264	2,264			
100202449	FORT LAUDERDALE		FL		03/20/2025		2,171	(102)				(102)		2,069	2,069			
100076545	IRVINE		CA		01/04/2022		5,314	(20)				(20)		5,294	5,294			
100142226	RHINEBECK		NY		03/15/2024		2,103	(84)				(84)		2,019	2,019			
100074251	FREMONT		CA		12/09/2021		1,092	(22)				(22)		1,070	1,070			
100170000	MORGAN HILL		CA		10/04/2024		1,620	(61)				(61)		1,559	1,559			
100212666	BEVERLY HILLS		CA		05/27/2025		10,563	(103)				(103)		10,460	10,460			
100203963	SAN JOSE		CA		03/27/2025		2,282	(59)				(59)		2,223	2,223			
100159620	COSTA MESA		CA		07/10/2024		3,015	(22)				(22)		2,993	2,993			
100194121	LAS VEGAS		NV		02/14/2025		2,200	(67)				(67)		2,133	2,133			
100219729	HEBER CITY		UT		07/07/2025		2,194	(60)				(60)		2,134	2,134			
100214801	LOS ANGELES		CA		06/11/2025		2,131	(100)				(100)		2,031	2,031			
100247514	GRANDMA HILLS		CA		10/28/2025		2,334	(87)				(87)		2,247	2,247			
100145781	TUSCON		AZ		05/08/2024		2,234	(51)				(51)		2,183	2,183			
100206140	QUAI		CA		04/16/2025		2,424	(33)				(33)		2,391	2,391			
100193600	GARDENVILLE		NV		02/10/2025		2,950	(97)				(97)		2,853	2,853			
100246987	THOUSAND OAKS		CA		10/17/2025		3,598	(77)				(77)		3,521	3,521			
100200297	NEPTUNE		NJ		03/07/2025		2,412	(52)				(52)		2,360	2,360			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
10022890	LPLAND	CA		08/10/2025		9,449		(449)			(449)		9,000	9,000				
10007659	FORT COLLINS	CO		12/16/2021		5,144		(150)			(150)		4,994	4,994				
10020978	LOS ANGELES	CA		05/05/2025		2,212		(61)			(61)		2,151	2,151				
100090124	RICHLAND	WA		01/13/2023		2,505		(14)			(14)		2,491	2,491				
10016515	PEARL CITY	HI		08/29/2024		2,602		(36)			(36)		2,566	2,566				
100190728	SUWAKEE	GA		01/27/2025		2,930		(69)			(69)		2,251	2,251				
100102815	NAPLES	FL		06/22/2023		5,042		(307)			(307)		4,735	4,735				
10017680	TORRANCE	CA		11/15/2024		1,988		(93)			(93)		1,895	1,895				
100189236	BRADLEY BEACH	NJ		01/13/2025		2,224		(65)			(65)		2,159	2,159				
100201761	BROOKLYN	NY		03/18/2025		2,281		(70)			(70)		2,211	2,211				
100219688	BOSTON	MA		07/07/2025		2,435		(53)			(53)		2,382	2,382				
100165900	MONROE	NY		08/29/2024		1,876		(88)			(88)		1,788	1,788				
100060099	SANTA ANA	CA		06/25/2021		5,275		(103)			(103)		5,172	5,172				
100060095	SANTA ANA	CA		06/25/2021		5,275		(103)			(103)		5,172	5,172				
100141721	ESTILL SPRINGS	TN		01/30/2024		1,385		(41)			(41)		1,344	1,344				
100191213	RIVERSIDE	CA		01/29/2025		1,319		(62)			(62)		1,257	1,257				
100273975	BELMAR	NJ		01/26/2026		1,603		(54)			(54)		1,549	1,549				
100253933	SAN JOSE	CA		10/30/2025		8,664		(89)			(89)		8,575	8,575				
100273948	THOUSAND OAKS	CA		01/26/2026		1,514		(38)			(38)		1,476	1,476				
100245131	DENVER	CO		10/07/2025		1,639		(32)			(32)		1,607	1,607				
100177648	PLANTATION	FL		01/16/2025		7,484		(74)			(74)		7,410	7,410				
100186544	KEAU	HI		12/30/2024		2,388		(25)			(25)		2,363	2,363				
100221820	BOYTON BEACH	FL		07/29/2025		2,350		(46)			(46)		2,304	2,304				
100247300	SAN MARCOS	TX		10/24/2025		2,343		(69)			(69)		2,274	2,274				
100156382	CEDAR CREEK	TX		07/25/2024		1,926		(64)			(64)		1,862	1,862				
100168755	WHITTIER	CA		09/26/2024		1,976		(80)			(80)		1,896	1,896				
100244454	TAMPA	FL		09/29/2025		2,220		(102)			(102)		2,118	2,118				
100120483	POTOMAC	MD		06/18/2023		2,243		(39)			(39)		2,204	2,204				
100246847	MILFORD	MI		10/29/2025		8,706		(224)			(224)		8,482	8,482				
100192440	SHERWOOD	OR		02/07/2025		2,348		(106)			(106)		2,242	2,242				
100130301	LPLAND	CA		09/28/2023		2,260		(23)			(23)		2,237	2,237				
100175556	GILBERT	AZ		11/12/2024		2,719		(20)			(20)		2,699	2,699				
100255044	SAMMAMISH	WA		11/19/2025		2,500		(41)			(41)		2,459	2,459				
100236997	WEST FRIENDSHIP	MD		09/12/2025		2,394		(38)			(38)		2,356	2,356				
100159437	VICTORVILLE	CA		07/10/2024		1,855		(29)			(29)		1,826	1,826				
100199144	RIVERSIDE	CA		04/04/2025		2,246		(100)			(100)		2,146	2,146				
100177068	DALLAS	TX		01/16/2025		2,338		(54)			(54)		2,284	2,284				
100132377	ANAHEIM	CA		11/03/2023		2,103		(1)			(1)		2,102	2,102				
100261576	TEBECOLA	CA		12/12/2025		4,853		(79)			(79)		4,774	4,774				
100234884	LONG BEACH	CA		06/28/2025		2,164		(63)			(63)		2,101	2,101				
100212070	SUNMA	CA		05/22/2025		2,396		(75)			(75)		2,291	2,291				
100080789	LOS ANGELES	CA		03/15/2022		4,110		(156)			(156)		3,954	3,954				
100219440	HERRIMAN	UT		07/07/2025		2,596		(37)			(37)		2,559	2,559				
100200260	JAMICA PLAIN	MA		03/07/2025		4,389		(138)			(138)		4,251	4,251				
100171221	KANEHE	HI		10/16/2024		2,544		(87)			(87)		2,457	2,457				
100159970	NORTH BAY VILLAGE	FL		06/16/2024		2,043		(46)			(46)		1,997	1,997				
100159645	THE BRONX	NY		06/27/2024		2,070		(47)			(47)		2,023	2,023				
100141727	LLOYD HARBOR	NY		01/30/2024		1,700		(30)			(30)		1,670	1,670				
100220313	IRVINE	CA		07/11/2025		9,203		(109)			(109)		9,094	9,094				
100163935	LOS ANGELES	CA		10/04/2024		2,490		(75)			(75)		2,415	2,415				
100145636	PINOLE	CA		03/15/2024		2,004		(99)			(99)		1,905	1,905				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100245167	LOMA LINDA	CA		10/07/2025		98,531		(1,859)				(1,859)		96,732	96,732			
100254786	COTO DE OZA	CA		11/14/2025		2,504		(80)				(80)		2,424	2,424			
100175193	ALHAMBRA	CA		11/05/2024		2,514		(43)				(43)		2,471	2,471			
100175533	SAPPHIRE	NC		11/08/2024		2,673		(40)				(40)		2,633	2,633			
100114542	NORCO	CA		06/29/2023		2,285		(54)				(54)		2,231	2,231			
100276828	SANTA ROSA	CA		01/30/2026		805		(22)				(22)		783	783			
100219385	SAVIER	MI		07/07/2025		2,576		(47)				(47)		2,529	2,529			
100188066	KAILUA KONA	HI		09/20/2024		2,388		(72)				(72)		2,316	2,316			
100155868	LOOUST VALLEY	NY		06/18/2024		54,265		(1,009)				(1,009)		53,256	53,256			
100185713	LOS ANGELES	CA		12/20/2024		1,996		(93)				(93)		1,903	1,903			
100272713	BROOK	NY		02/12/2026		715		(23)				(23)		692	692			
100178472	COPPER CANYON	TX		11/21/2024		2,356		(86)				(86)		2,270	2,270			
100172471	KAMELEA	HI		10/23/2024		2,689		(42)				(42)		2,647	2,647			
100273829	ST HELENA	CA		01/23/2026		1,337		(63)				(63)		1,274	1,274			
100140893	VAN NUYS AREA LOS ANGELES	CA		02/20/2024		1,988		(32)				(32)		1,956	1,956			
100143551	THE BROWK	NY		02/21/2024		2,041		(58)				(58)		1,983	1,983			
100146736	ANNEHIM	CA		03/20/2024		2,176		(93)				(93)		2,083	2,083			
100191547	HALLUA	HI		01/29/2025		2,869		(76)				(76)		2,793	2,793			
100159688	MISSION VIEJO	CA		08/23/2024		2,207		(102)				(102)		2,105	2,105			
100195893	CLOVIS	CA		12/28/2023		2,074		(26)				(26)		2,048	2,048			
100147390	KANEHE	HI		05/08/2024		2,307		(89)				(89)		2,218	2,218			
100219710	DESTIN	FL		07/07/2025		2,113		(63)				(63)		2,050	2,050			
100273533	SHERWOOD FOREST	CA		10/26/2021		5,094		(83)				(83)		5,011	5,011			
100136171	MIAMI	FL		12/18/2023		1,953		(15)				(15)		1,938	1,938			
100177077	CONROE	TX		01/16/2025		2,494		(37)				(37)		2,457	2,457			
100134698	NORTHRIDE AREA	CA		10/30/2023		1,874		(41)				(41)		1,833	1,833			
100154811	JOSHUA TREE	CA		07/19/2024		2,388		(118)				(118)		2,270	2,270			
100238298	TRACY	CA		09/19/2025		2,787		(92)				(92)		2,695	2,695			
100206194	BONEY LAKE	WA		04/16/2025		2,269		(51)				(51)		2,218	2,218			
100177322	CHULA VISTA	CA		01/16/2025		2,014		(61)				(61)		1,953	1,953			
100118200	WESLEY CAPEL	FL		07/21/2023		2,298		(56)				(56)		2,242	2,242			
100154523	HAWAIIAN GARDENS	CA		06/14/2024		1,993		(90)				(90)		1,893	1,893			
100281115	WELLINGTON	FL		11/26/2025		3,719		(95)				(95)		3,624	3,624			
100159716	BREWARD	NC		08/23/2024		2,316		(59)				(59)		2,257	2,257			
100115485	FOSTER CITY	CA		07/17/2023		2,280		(53)				(53)		2,207	2,207			
100154665	MASPETH	NY		07/19/2024		2,401		(64)				(64)		2,337	2,337			
100228152	ATASCADERO	CA		08/11/2025		2,155		(80)				(80)		2,075	2,075			
100140743	OZONE PARK	NY		01/22/2024		2,221		(11)				(11)		2,210	2,210			
100141046	SHERMAN OAKS	CA		02/20/2024		2,320		(22)				(22)		2,298	2,298			
100210579	ST. GEORGE	UT		05/15/2025		28,120		(516)				(516)		27,604	27,604			
100147398	LOS ANGELES (WOODLAND HILLS AR	CA		05/08/2024		2,071		(105)				(105)		1,966	1,966			
100144538	LAKE FOREST	CA		04/26/2024		2,558		(15)				(15)		2,543	2,543			
100147365	OAKLAND PARK	FL		05/08/2024		1,878		(49)				(49)		1,829	1,829			
100214080	WELLINGTON	FL		05/30/2025		2,267		(45)				(45)		2,222	2,222			
100092625	MOUNT PLEASANT	SC		04/14/2022		8,487		(119)				(119)		8,378	8,378			
100186165	HONOLULU	HI		02/10/2025		2,216		(56)				(56)		2,160	2,160			
100191789	SNELLVILLE	GA		01/31/2025		1,619		(17)				(17)		1,602	1,602			
100275716	NORTH HOLLYWOOD	CA		02/12/2026		602		(25)				(25)		577	577			
100245135	HOUSTON	TX		10/07/2025		2,331		(57)				(57)		2,274	2,274			
100115866	WASILLA	AK		07/20/2023		3,059		(19)				(19)		3,040	3,040			
100079294	BURBANK	CA		02/28/2022		5,346		(61)				(61)		5,285	5,285			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
401008581	SOUND BEACH	NY		09/21/2024		2,250		(83)			(83)		2,167	2,167			
100115911	EL MONTE	CA		07/20/2023		7,552		(139)			(139)		7,413	7,413			
100171103	UPLAND	CA		11/22/2024		2,432		(6)			(6)		2,426	2,426			
100154884	NEWPORT BEACH	CA		07/19/2024		2,645		(15)			(15)		2,630	2,630			
100191324	PALMETTO BAY	FL		01/30/2025		1,871		(84)			(84)		1,787	1,787			
100172167	COLTON	CA		10/17/2024		2,307		(36)			(36)		2,271	2,271			
100109186	SANTA CLARITA	CA		07/21/2023		2,545		(26)			(26)		2,519	2,519			
100218884	LAKE FOREST	CA		06/27/2025		2,359		(58)			(58)		2,301	2,301			
100212965	WASHINGTON	DC		05/29/2025		2,027		(31)			(31)		1,996	1,996			
100267076	LONG BEACH	CA		12/23/2025		2,275		(75)			(75)		2,200	2,200			
100182030	PALM CITY	FL		07/31/2024		3,195		(43)			(43)		3,152	3,152			
100128860	SAN JOSE	CA		09/21/2023		2,273		(41)			(41)		2,232	2,232			
100091256	FRANKLIN	WI		01/31/2023		3,055		(55)			(55)		3,000	3,000			
100243246	MOORPARK	CA		09/26/2025		308		(8)			(8)		300	300			
100214629	ALAMEDA	CA		06/10/2025		5,334		(40)			(40)		5,294	5,294			
100080507	WHEELWIKEN	NJ		03/10/2022		3,380		(117)			(117)		3,263	3,263			
100153809	PALM BEACH GARDENS	FL		07/10/2024		1,712		(57)			(57)		1,655	1,655			
100084480	MURRIETA	CA		09/02/2022		3,381		(30)			(30)		3,351	3,351			
100086761	RIVERSIDE	CA		10/04/2022		3,507		(328)			(328)		3,835	3,835			
100191097	CROWNSVILLE	MD		01/29/2025		2,392		(76)			(76)		2,316	2,316			
100216031	SOUTH JORDAN	UT		06/17/2025		2,126		(83)			(83)		2,043	2,043			
100272313	LOWELL	MA		01/08/2026		1,424		(28)			(28)		1,396	1,396			
100272736	SAN JOSE	CA		01/09/2026		765		(26)			(26)		739	739			
100266754	SAN RAFAEL	CA		12/22/2025		1,613		(18)			(18)		1,595	1,595			
100273353	SANTA ROSA	CA		01/20/2026		1,647		(52)			(52)		1,595	1,595			
100277367	LOS ANGELES	CA		02/12/2026		920		(5)			(5)		815	815			
100277323	GLENDALE	CA		02/12/2026		793		(17)			(17)		776	776			
100266743	LAS VEGAS	NV		12/22/2025		1,889		(15)			(15)		1,874	1,874			
100155028	NASHVILLE	TN		07/19/2024		18,628		(78)			(78)		18,650	18,650			
100286077	WHITTIER	CA		11/26/2025		1,370		(52)			(52)		1,318	1,318			
100174691	EAST QUOGUE	NY		10/31/2024		3,204		(109)			(109)		3,095	3,095			
100131827	LAS VEGAS	NV		10/06/2023		2,339		(41)			(41)		2,298	2,298			
100203060	SAN DIEGO	CA		04/25/2025		2,215		(42)			(42)		2,173	2,173			
100245392	ORANGE	CA		11/06/2025		1,542		(51)			(51)		1,491	1,491			
100271691	WOODLAND HILLS	CA		01/08/2026		1,575		(47)			(47)		1,528	1,528			
100134668	COSTA MESA	CA		10/30/2023		1,819		(14)			(14)		1,805	1,805			
100247418	DOVER	ID		10/24/2025		1,280		(49)			(49)		1,231	1,231			
100221679	DORCHESTER CENTER	MA		07/23/2025		4,168		(130)			(130)		4,038	4,038			
100246046	LIVERMORE	CA		10/08/2025		2,387		(52)			(52)		2,335	2,335			
100246528	TAKE CITY	CA		10/10/2025		2,158		(74)			(74)		2,084	2,084			
100254634	EAST PALO ALTO	CA		11/10/2025		2,972		(61)			(61)		2,911	2,911			
100102988	TISBURY	MA		06/07/2023		2,902		(71)			(71)		2,831	2,831			
4010085713	FREEMONT	NY		09/27/2024		2,240		(83)			(83)		2,157	2,157			
100254623	PRESOTT	AZ		11/10/2025		2,367		(68)			(68)		2,299	2,299			
100164019	INGLEWOOD	CA		06/21/2024		1,767		(48)			(48)		1,719	1,719			
100110705	HAYWARD	CA		08/11/2023		2,476		(22)			(22)		2,454	2,454			
100169830	DUNEDIN	FL		11/08/2024		2,411		(56)			(56)		2,355	2,355			
100228024	SAN DIEGO	CA		06/06/2025		2,473		(73)			(73)		2,400	2,400			
100165729	LAREDO	TX		08/29/2024		2,100		(64)			(64)		2,036	2,036			
100189462	SUNLAND	CA		07/09/2025		2,814		(11)			(11)		2,803	2,803			
100102780	WINCHESTER	MA		06/22/2023		2,309		(53)			(53)		2,256	2,256			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100246467	CUMING	GA		10/10/2025		2,455	(22)				(22)		2,433		2,433			
100170472	SEATTLE	WA		10/09/2024		2,537	(54)				(54)		2,483		2,483			
100207094	WESTMINSTER	CA		04/24/2025		5,729	(199)				(199)		5,530		5,530			
401060626	BELLARE	TX		11/29/2023		2,264	(33)				(33)		2,231		2,231			
100162035	HENDERSON	NV		07/31/2024		1,435	(50)				(50)		1,385		1,385			
100201054	MINNEAPOLIS	MIN		06/25/2025		2,238	(23)				(23)		2,215		2,215			
100236332	LAS VEGAS	NV		06/10/2025		2,290	(71)				(71)		2,219		2,219			
100237054	MIAMI	FL		09/12/2025		2,267	(48)				(48)		2,219		2,219			
100230134	MIRLE BEACH	SC		06/25/2025		2,313	(44)				(44)		2,269		2,269			
100248864	SALT LAKE CITY	UT		10/29/2025		2,339	(57)				(57)		2,282		2,282			
100117775	WEST HILLS AREA LOS ANGELES	CA		07/20/2023		2,117	(24)				(24)		2,093		2,093			
100228009	FORT LAUDERDALE	FL		06/06/2025		2,121	(100)				(100)		2,021		2,021			
100273834	ROSLYN HEIGHTS	NY		01/23/2026		684	(6)				(6)		678		678			
100206477	SAN FERNANDO	CA		04/22/2025		2,213	(46)				(46)		2,167		2,167			
100057489	LAHAINA	HI		06/02/2021		3,924	(121)				(121)		3,803		3,803			
100099773	THE BRONX	NY		02/28/2023		2,055	256				256		2,311		2,311			
100173056	AIEA	HI		10/25/2024		2,445	(58)				(58)		2,387		2,387			
100228174	JEKINTOWN	PA		06/11/2025		2,131	(1)				(1)		2,130		2,130			
100228077	LA PALMA	CA		06/07/2025		2,702	(128)				(128)		2,574		2,574			
100212509	SAN DIEGO	CA		05/29/2025		28,940	(661)				(661)		28,179		28,179			
100165799	LAKE MARY	FL		06/29/2024		2,348	(60)				(60)		2,288		2,288			
100226867	BUCKEYE	AZ		07/30/2025		2,273	(45)				(45)		2,228		2,228			
100209881	BLAKESLEE	PA		06/11/2025		2,039	(54)				(54)		1,985		1,985			
100212267	LOS ANGELES	CA		05/28/2025		2,314	(2)				(2)		2,312		2,312			
100153020	THOUSAND OAKS	CA		05/14/2024		2,087	(59)				(59)		2,028		2,028			
100245178	PEORIA	AZ		10/07/2025		2,394	(56)				(56)		2,338		2,338			
4010067603	MEDFORD	OR		01/30/2024		1,312	(48)				(48)		1,264		1,264			
100191756	LONG BEACH	CA		02/20/2025		2,284	(36)				(36)		2,248		2,248			
100084946	SCOTTSDALE	AZ		06/02/2022		2,995	(11)				(11)		2,984		2,984			
100266723	SHERWOOD	OR		12/22/2025		4,611	(17)				(17)		4,594		4,594			
100211597	CASTLE PINES	CA		06/23/2025		2,224	(36)				(36)		2,188		2,188			
100276593	TABERNASH	CO		01/28/2026		776	(23)				(23)		753		753			
100206607	OAKLAND	CA		04/23/2025		1,780	(76)				(76)		1,704		1,704			
100226534	GRANDMA HILLS	CA		07/30/2025		2,155	(71)				(71)		2,084		2,084			
4010087160	RIVERHEAD	NY		11/26/2024		2,185	(67)				(67)		2,118		2,118			
100267303	BETHESDA	MD		12/24/2025		1,547	(62)				(62)		1,485		1,485			
100192455	WEST COVINA	CA		02/07/2025		2,190	(80)				(80)		2,110		2,110			
100254109	CARSON	CA		12/12/2025		2,385	(54)				(54)		2,331		2,331			
100268465	LOS ANGELES	CA		12/29/2025		1,571	(18)				(18)		1,553		1,553			
100190739	HUNTINGTON BEACH	CA		01/27/2025		2,312	(59)				(59)		2,253		2,253			
100195536	COOPER CITY	FL		01/24/2025		84,501	(1,041)				(1,041)		83,460		83,460			
100246898	DONEY	CA		10/17/2025		2,153	(78)				(78)		2,075		2,075			
100190225	LONG BEACH	CA		01/21/2025		5,247	(206)				(206)		5,041		5,041			
100166820	BOSTON	MA		09/26/2024		1,537	(47)				(47)		1,490		1,490			
100258262	CORONA	CA		12/02/2025		3,197	(3)				(3)		3,194		3,194			
100194255	PARK CITY	UT		02/14/2025		2,214	(60)				(60)		2,154		2,154			
100219197	DANA POINT	CA		06/27/2025		2,144	(72)				(72)		2,072		2,072			
100261644	SNOWBUSH	WA		12/12/2025		1,548	(56)				(56)		1,492		1,492			
100175142	MONTEREY PARK	CA		11/05/2024		2,589	(14)				(14)		2,575		2,575			
100163375	AUBURN	WA		09/27/2024		1,033	(38)				(38)		995		995			
100163412	CHARLOTTE	NC		09/27/2024		2,397	(77)				(77)		2,320		2,320			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion							Current Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
10018935	ANAHEIM	CA		01/17/2025		2,202		(50)				(50)		2,152	2,152			
10023602	MESA	AZ		11/26/2025		8,189		(321)				(321)		7,868	7,868			
10019170	MIAMI	FL		01/31/2025		2,742		(40)				(40)		2,702	2,702			
10019322	LOS ANGELES	CA		02/10/2025		2,256		(52)				(52)		2,204	2,204			
100115341	ANDOVER	MA		07/17/2023		2,113		(33)				(33)		2,080	2,080			
10016206	WOODBURY	NY		07/31/2024		1,672		(45)				(45)		1,627	1,627			
10020444	GILROY	CA		04/03/2025		2,116		(46)				(46)		2,070	2,070			
100219451	STONE HARBOR	MI		07/07/2025		2,865		(44)				(44)		2,821	2,821			
10023718	PARKER	CO		09/12/2025		2,180		(95)				(95)		2,085	2,085			
10024580	DOINEY	CA		10/07/2025		1,887		(78)				(78)		1,809	1,809			
100175277	SACRAMENTO	CA		11/05/2024		5,230		(32)				(32)		5,198	5,198			
100191575	KEY LARGO	FL		01/30/2025		1,663		(63)				(63)		1,600	1,600			
100143720	PLACERVILLE	CA		02/26/2024		1,275		(55)				(55)		1,220	1,220			
100219462	FRIEBURG	ME		07/07/2025		1,967		(36)				(36)		1,931	1,931			
100245755	CUMING	GA		10/29/2025		3,995		(127)				(127)		3,468	3,468			
100246053	FARMINGTON	UT		10/08/2025		2,621		(13)				(13)		2,608	2,608			
100153103	STANFORD	CT		06/27/2024		1,857		(51)				(51)		1,806	1,806			
100175706	BOSTON	MA		11/12/2024		1,877		(38)				(38)		1,839	1,839			
100151757	SILVER	CA		05/10/2024		2,246		(28)				(28)		2,218	2,218			
100103257	SANTA CLARITA (NEIHALL AREA)	CA		04/27/2023		2,116		(76)				(76)		2,040	2,040			
100239369	RANCHO CUCAMONGA	CA		08/22/2025		1,860		(67)				(67)		1,793	1,793			
100176096	FORT LAUDERDALE	FL		12/20/2024		3,042		(99)				(99)		2,943	2,943			
100255408	PORTER RANCH AREA LOS ANGEL	CA		11/24/2025		2,155		(102)				(102)		2,053	2,053			
100173117	CHULA VISTA	CA		10/30/2024		2,560		(36)				(36)		2,524	2,524			
100290073	SIMI VALLEY	CA		11/26/2025		2,409		(88)				(88)		2,321	2,321			
100266765	CHICAGO	IL		12/22/2025		1,569		(16)				(16)		1,551	1,551			
100236884	SAN MARCOS	TX		09/12/2025		2,114		(34)				(34)		2,080	2,080			
100221694	YONERS	NY		07/25/2025		2,185		(62)				(62)		2,123	2,123			
100276577	WINNETKA	CA		01/28/2026		764		(33)				(33)		731	731			
100204060	LOS ANGELES	CA		03/28/2025		2,191		(91)				(91)		2,100	2,100			
100154339	WINNETKA	CA		06/12/2024		1,767		(36)				(36)		1,731	1,731			
100173981	ROSEVILLE	OH		10/31/2024		1,968		(44)				(44)		1,924	1,924			
100206980	LINDEN	IN		04/25/2025		1,410		(49)				(49)		1,361	1,361			
100173993	LITTLETON	CO		10/31/2024		5,939		(56)				(56)		5,883	5,883			
100238193	HESPERIA	CA		09/15/2025		1,705		(75)				(75)		1,630	1,630			
100181892	ENGLEWOOD CLIFS	IN		12/11/2024		2,378		(40)				(40)		2,338	2,338			
100154118	AVOLON	IN		07/11/2024		1,927		(36)				(36)		1,891	1,891			
100173413	BOCA RATON	FL		10/29/2024		2,203		(102)				(102)		2,101	2,101			
100204015	RANCHO MIRAGE	CA		03/28/2025		2,020		(56)				(56)		1,964	1,964			
100247466	SCOTTSDALE	AZ		11/26/2025		1,655		(39)				(39)		1,616	1,616			
100247513	CHULA VISTA	CA		10/28/2025		2,279		(43)				(43)		2,236	2,236			
100238740	MESA	AZ		09/22/2025		1,930		(35)				(35)		1,895	1,895			
100169989	PLANTATION	FL		11/08/2024		3,229		(108)				(108)		3,121	3,121			
100156141	FORT LAUDERDALE	FL		07/25/2024		2,066		(35)				(35)		2,031	2,031			
100164042	WESTON	FL		06/21/2024		2,106		(75)				(75)		2,031	2,031			
100073982	PHOENIX	AZ		02/10/2022		4,597		(50)				(50)		4,547	4,547			
100219399	GULF SHORES	AL		07/07/2025		2,219		(54)				(54)		2,165	2,165			
100235317	SOUTH JORDAN	UT		06/29/2025		2,271		(22)				(22)		2,249	2,249			
100115562	GLENDALE	CA		07/19/2023		9,479		(181)				(181)		9,298	9,298			
100172178	PLEASANT HILL	CA		10/17/2024		2,378		(71)				(71)		2,307	2,307			
100160946	OCEAN CITY	IN		07/24/2024		1,459		(35)				(35)		1,424	1,424			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100143775	PHOENIX	AZ		02/21/2024		1,727	(27)	(27)			(27)		1,700		1,700			
100219394	DELRAY BEACH	FL		07/07/2025		2,042	(61)	(61)			(61)		1,981		1,981			
100209698	NEW YORK	NY		05/05/2025		3,212	(104)	(104)			(104)		3,108		3,108			
100175591	SEATTLE	WA		11/12/2024		2,397	(36)	(36)			(36)		2,361		2,361			
100177074	FULLERTON	CA		01/16/2025		7,662	(357)	(357)			(357)		7,305		7,305			
100265496	BURBANK	CA		12/19/2025		2,309	(49)	(49)			(49)		2,260		2,260			
100167168	SOUTH PASADENA	CA		09/13/2024		2,220	(42)	(42)			(42)		2,178		2,178			
100221768	OCEANSIDE	CA		07/25/2025		601	(1)	(1)			(1)		600		600			
100228747	ARTESIA	CA		06/12/2025		2,310	(49)	(49)			(49)		2,261		2,261			
100141053	VAN NUYS AREA LOS ANGELES	CA		02/20/2024		1,831	(49)	(49)			(49)		1,782		1,782			
100246068	LA MESA	CA		10/08/2025		2,038	(92)	(92)			(92)		1,946		1,946			
100166655	CHARLOTTE	NC		09/25/2024		2,383	(62)	(62)			(62)		2,321		2,321			
100157781	MELBOURNE	AUS		06/01/2024		10,659	(221)	(221)			(221)		10,438		10,438			
100800368	LOS ANGELES	CA		02/28/2022		4,219	(18)	(18)			(18)		4,201		4,201			
100192363	LOS ANGELES	CA		02/05/2025		1,992	(93)	(93)			(93)		1,899		1,899			
100226559	NORTH HILLS	CA		07/30/2025		2,965	(100)	(100)			(100)		2,865		2,865			
100165789	JACKSONVILLE BEACH	FL		06/29/2024		2,251	(59)	(59)			(59)		2,192		2,192			
100146877	FORT LAUDERDALE	FL		03/20/2024		1,996	(52)	(52)			(52)		1,944		1,944			
100221122	HAYWARD	CA		07/21/2025		2,321	(34)	(34)			(34)		2,287		2,287			
100207148	MIAMI	FL		04/28/2025		2,364	(4)	(4)			(4)		2,360		2,360			
100166993	SALINAS	CA		07/20/2023		2,934							2,934		2,934			
100243411	MANASSAS	VA		09/26/2025		2,323	(49)	(49)			(49)		2,274		2,274			
100191294	GLEN COVE	NY		01/30/2025		2,120	(21)	(21)			(21)		2,099		2,099			
100228273	WEST HAVEN	CT		06/11/2025		2,019	(69)	(69)			(69)		1,950		1,950			
100181481	GRANBURY	TX		01/09/2025		6,425	(237)	(237)			(237)		6,188		6,188			
100212673	MONTEBELLO	CA		05/29/2025		1,887	(82)	(82)			(82)		1,805		1,805			
100218198	LEANDER	TX		06/26/2025		1,860	(82)	(82)			(82)		1,778		1,778			
100246091	WOODLAND HILLS	CA		10/08/2025		2,094	(46)	(46)			(46)		2,048		2,048			
100198440	MILLBURN	NJ		02/28/2025		2,347	(31)	(31)			(31)		2,316		2,316			
100186294	HAULIA	HI		12/27/2024		1,585	(15)	(15)			(15)		1,570		1,570			
100149350	SAN DIEGO	CA		04/19/2024		2,240	(43)	(43)			(43)		2,197		2,197			
100246873	MENFEE	CA		10/17/2025		7,843	(337)	(337)			(337)		7,506		7,506			
100203068	OCEANSIDE	CA		04/25/2025		2,214	(72)	(72)			(72)		2,142		2,142			
100209766	SAN DIEGO	CA		05/05/2025		2,305	(51)	(51)			(51)		2,254		2,254			
100176851	EL CAJON	CA		11/15/2024		2,387	(43)	(43)			(43)		2,324		2,324			
100134873	IRVINE	CA		10/30/2023		1,807	(14)	(14)			(14)		1,793		1,793			
100152796	LOS ANGELES	CA		05/22/2024		2,336	(27)	(27)			(27)		2,309		2,309			
100185190	SALINAS	CA		12/20/2024		1,428	(23)	(23)			(23)		1,405		1,405			
100209848	VENTURA	CA		06/11/2025		2,155	(95)	(95)			(95)		2,060		2,060			
4010093107	MERRICK	NY		01/30/2025		1,983	(67)	(67)			(67)		1,816		1,816			
100154201	SAN DIEGO	CA		07/11/2024		4,757	(31)	(31)			(31)		4,726		4,726			
100191047	HAULIA	HI		01/29/2025		2,364	(2)	(2)			(2)		2,362		2,362			
100139195	DOINEY	CA		12/28/2023		1,930	(22)	(22)			(22)		1,908		1,908			
100076230	HONOLULU	HI		01/07/2022		4,509	(189)	(189)			(189)		4,320		4,320			
100192177	BRIGHTON	00		01/31/2025		2,304	(50)	(50)			(50)		2,254		2,254			
100151951	HUNTINGTON BEACH	CA		05/10/2024		4,157	(27)	(27)			(27)		4,130		4,130			
100163368	SANTA CLARITA	CA		09/27/2024		1,971	(74)	(74)			(74)		1,897		1,897			
100268848	FOSTER CITY	CA		12/29/2025		1,555	(24)	(24)			(24)		1,531		1,531			
100144318	MORGAN HILL	CA		03/07/2024		44,727	(514)	(514)			(514)		44,213		44,213			
100258264	BELL GARDENS	CA		12/05/2025		1,405	(53)	(53)			(53)		1,352		1,352			
100074122	DAVIE	FL		12/09/2021		2,731	(97)	(97)			(97)		2,634		2,634			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100273254	BOWTON BEACH	FL		01/16/2026		1,477		(56)				(56)		1,421	1,421			
100135187	NEW YORK	NY		11/07/2023		2,050		(43)				(43)		2,007	2,007			
4010051548	CULLMAN	AL		07/27/2023		1,271		(23)				(23)		1,248	1,248			
100168719	SALT LAKE CITY	UT		09/26/2024		2,392		(44)				(44)		2,348	2,348			
100141942	NORTH HILLS	CA		02/29/2024		2,143		(51)				(51)		2,092	2,092			
100065268	LOS ANGELES	CA		07/28/2021		4,798		(22)				(22)		4,776	4,776			
100238097	WAKOLUA	HI		09/15/2025		2,035		(94)				(94)		1,941	1,941			
100215913	LIVERMORE	CA		06/17/2025		63,897		(1,164)				(1,164)		62,733	62,733			
100191917	WIEHAUSEN	NJ		10/13/2023		2,301		(10)				(10)		2,291	2,291			
100193622	LAGUNA NIGUEL	CA		12/28/2023		1,982		(35)				(35)		1,947	1,947			
100157315	LAKEWOOD	CO		02/20/2025		2,130		(51)				(51)		2,079	2,079			
100153712	HOLLWOOD	FL		07/11/2024		2,019		(52)				(52)		1,967	1,967			
100204857	PROSPER	TX		04/10/2025		1,448		(47)				(47)		1,401	1,401			
100238199	NORTH HILLS AREA LOS ANGELES	CA		09/15/2025		2,148		(74)				(74)		2,074	2,074			
100203096	DORCHESTER	MA		03/27/2025		2,068		(73)				(73)		1,995	1,995			
100214198	CERRITOS	CA		05/30/2025		634		(30)				(30)		604	604			
100214890	SAN GABRIEL	CA		06/11/2025		3,190		(88)				(88)		3,102	3,102			
100175714	HOUSTON	TX		11/12/2024		1,634		(37)				(37)		1,597	1,597			
100216471	HUNTINGTON BEACH	CA		06/20/2025		1,296		(30)				(30)		1,266	1,266			
100246899	BAILEY ISLAND	ME		10/29/2025		2,484		(43)				(43)		2,441	2,441			
100164162	IMPERIAL BEACH	CA		07/11/2024		2,209		(59)				(59)		2,150	2,150			
100177476	APOLLO BEACH	FL		01/16/2025		2,926		(24)				(24)		2,902	2,902			
100194052	EL CAJON	CA		03/20/2025		2,207		(62)				(62)		2,145	2,145			
100238672	DORAL	FL		09/22/2025		1,963		(86)				(86)		1,877	1,877			
100169336	WESTWOOD	WA		09/27/2024		2,400		(58)				(58)		2,342	2,342			
100212452	GILBERT	AZ		05/27/2025		6,084		(56)				(56)		6,028	6,028			
100120569	SANTA CLARITA	CA		08/18/2023		2,202		(20)				(20)		2,182	2,182			
100254726	WHITTIER	CA		11/14/2025		1,934		(71)				(71)		1,863	1,863			
100149833	ORLANDO	FL		04/29/2024		2,569		(78)				(78)		2,491	2,491			
100238371	BETHESDA	MD		09/19/2025		2,157		(86)				(86)		2,071	2,071			
100189375	TRIEFCOLA	CA		01/14/2025		2,201		(80)				(80)		2,121	2,121			
100246939	NORTHRIDGE	CA		10/17/2025		2,251		(105)				(105)		2,146	2,146			
100114901	RICHMOND	TX		07/13/2023		2,318		(19)				(19)		2,299	2,299			
100277529	SANTA CLARITA	CA		02/12/2026		687		(33)				(33)		654	654			
100219469	FALMOUTH	ME		07/07/2025		2,449		(29)				(29)		2,420	2,420			
100253259	SANTA PALLA	CA		10/30/2025		2,187		(60)				(60)		2,127	2,127			
100137114	GRAND HAVEN	MI		11/28/2023		1,458		(3)				(3)		1,455	1,455			
100142751	WAILUKU	HI		02/08/2024		4,273		(78)				(78)		4,195	4,195			
100246938	LACLEDE	ID		10/29/2025		7,475		(221)				(221)		7,254	7,254			
100103421	WAIPAHU	HI		06/16/2023		2,214		(37)				(37)		2,177	2,177			
100118979	TEKEE	AZ		07/27/2023		2,928		(32)				(32)		2,896	2,896			
100114813	CALABASAS	CA		07/13/2023		2,956		(60)				(60)		2,896	2,896			
100207187	HEMPSTEAD	NY		04/28/2025		1,582		(16)				(16)		1,566	1,566			
100253164	CAPTAIN COOK	HI		10/30/2025		2,249		(74)				(74)		2,175	2,175			
100088381	MAKAWAO	HI		01/06/2023		2,342		(15)				(15)		2,327	2,327			
100246428	NEILBURY PARK	CA		10/10/2025		2,703		(128)				(128)		2,575	2,575			
100254081	SANTA CRUZ	CA		11/06/2025		1,995		(69)				(69)		1,926	1,926			
100066910	DENVER	CO		10/24/2022		2,177		(40)				(40)		2,137	2,137			
100210466	NORCO	CA		05/12/2025		2,134		(66)				(66)		2,068	2,068			
100163420	ORLANDO	FL		09/27/2024		2,048		(71)				(71)		1,977	1,977			
100140030	WEST LONG BRANCH	NJ		01/09/2024		2,234		(22)				(22)		2,212	2,212			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100128490	FLAGSTAFF	AZ		09/15/2023		3,269		(76)				(76)	3,193		3,193		
10003672	LAS VEGAS	NV		06/21/2022		6,037		(128)				(128)	5,909		5,909		
100243148	GLENDALE	CA		09/26/2025		2,614		(88)				(88)	2,526		2,526		
100247403	ANHEIM	CA		10/24/2025		2,480		(65)				(65)	2,415		2,415		
100204065	DENVER	CO		03/28/2025		2,271		(45)				(45)	2,226		2,226		
100076442	HUGHSON	CA		12/23/2021		4,916		(108)				(108)	4,808		4,808		
100144892	BRADON	FL		04/26/2024		3,078		(120)				(120)	2,958		2,958		
100108201	PARKLAND	FL		05/24/2023		4,251		(69)				(69)	4,182		4,182		
100076382	ENCINITAS	CA		12/23/2021		5,100		(331)				(331)	4,769		4,769		
100261685	SAN DIEGO	CA		12/12/2025		2,234		(27)				(27)	2,207		2,207		
100145805	RENTON	WA		05/08/2024		2,285		(35)				(35)	2,250		2,250		
100076430	LONGBOAT KEY	FL		12/23/2021		2,840		(78)				(78)	2,762		2,762		
100151690	SANTA CLARITA	CA		06/14/2024		5,431		(69)				(69)	5,362		5,362		
100078041	VAIL	CO		01/12/2022		1,566		(66)				(66)	1,500		1,500		
100180722	HUNTERSVILLE	NC		11/26/2024		1,323		(43)				(43)	1,280		1,280		
100160301	LOS ANGELES	CA		07/19/2024		1,420		(44)				(44)	1,376		1,376		
100215380	LONG BEACH	CA		06/12/2025		2,229		(72)				(72)	2,157		2,157		
100177002	BIG BEAR LAKE	CA		01/16/2025		1,993		(75)				(75)	1,918		1,918		
100219735	SAN JOSE	CA		07/07/2025		8,606		(70)				(70)	8,536		8,536		
100186423	NEWTON	MA		12/30/2024		2,366		(27)				(27)	2,339		2,339		
100245279	SUPRISE	AZ		10/06/2025		2,444		(44)				(44)	2,400		2,400		
100143464	LOS ANGELES	CA		02/16/2024		2,059		(27)				(27)	2,032		2,032		
100147436	MIDDLETOWN	NJ		04/03/2024		1,757		(53)				(53)	1,704		1,704		
100215389	STAFFORD	CT		06/12/2025		2,302		(39)				(39)	2,263		2,263		
100230000	LAKELAND	CO		08/22/2025		2,178		(65)				(65)	2,113		2,113		
100177486	MIAMI LAKES	FL		01/16/2025		2,462		(10)				(10)	2,352		2,352		
100243351	ALPHARETTA	GA		09/26/2025		2,136		(68)				(68)	2,068		2,068		
100203975	LINEN	NJ		03/28/2025		1,976		(87)				(87)	1,889		1,889		
100245773	FALLS CHURCH	VA		10/07/2025		2,685		(53)				(53)	2,632		2,632		
100133865	COCKEYSVILLE	MD		11/29/2023		4,258		(2)				(2)	4,256		4,256		
100202671	SEATTLE	WA		03/24/2025		2,291		(38)				(38)	2,253		2,253		
100099775	THE BRINK	NY		02/28/2023		2,172		255				255	2,427		2,427		
100272547	CHICAGO	IL		01/08/2026		6,253		(155)				(155)	6,098		6,098		
100167030	CORRELLA	NC		09/13/2024		5,345		(65)				(65)	5,280		5,280		
100255527	PESEDA	CA		12/19/2025		2,131		(60)				(60)	2,071		2,071		
100254851	KENNEBUNK	ME		11/17/2025		2,971		(108)				(108)	2,863		2,863		
100214695	RANCHO CUCAMONGA	CA		06/11/2025		2,066		(35)				(35)	2,031		2,031		
100089522	STOCKTON	CA		01/26/2023		769		9				9	778		778		
100141034	VAN NUYS AREA LOS ANGELES	CA		02/20/2024		1,853		(53)				(53)	1,800		1,800		
100118882	VACAVILLE	CA		06/30/2023		2,247		(28)				(28)	2,219		2,219		
100246872	SANTA CRUZ	CA		10/17/2025		2,276		(30)				(30)	2,186		2,186		
100140814	OAKLAND	CA		03/06/2024		2,152		(78)				(78)	2,074		2,074		
100057738	WASHINGTON	DC		06/30/2021		4,935		(149)				(149)	4,786		4,786		
100215704	RENO	NV		06/13/2025		2,316		(2)				(2)	2,314		2,314		
100216223	ESCONDIDO	CA		06/20/2025		2,010		(58)				(58)	1,952		1,952		
100254738	CAIMRON	MT		11/14/2025		2,542		(30)				(30)	2,512		2,512		
100235377	LOS ANGELES	CA		08/29/2025		2,091		(48)				(48)	2,043		2,043		
100215845	EAST PALO ALTO	CA		07/11/2025		2,091		(70)				(70)	2,021		2,021		
100221414	VAN NUYS	CA		07/22/2025		1,985		(61)				(61)	1,924		1,924		
100230038	WESTMINSTER	CA		08/25/2025		2,082		(74)				(74)	2,008		2,008		
100247331	ARLETA	CA		10/28/2025		1,743		(83)				(83)	1,660		1,660		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219478	SANTA CRUZ	CA		07/07/2025		2,584		(5)			(5)		2,579		2,579		
100238345	YACHTS	OR		09/19/2025		2,288		(61)			(61)		2,227		2,227		
100277405	LOS ANGELES	CA		02/12/2026		489		(13)			(13)		486		486		
100255477	OCEANSIDE	CA		11/24/2025		3,363		(66)			(66)		3,297		3,297		
100213761	HUNTINGTON BEACH	CA		05/29/2025		2,298		(42)			(42)		2,256		2,256		
100215658	CASTROVILLE	CA		06/19/2025		2,272		(16)			(16)		2,256		2,256		
100141073	HUNTINGTON BEACH	CA		02/20/2024		2,251		(29)			(29)		2,222		2,222		
100267260	LATHROP	CA		12/24/2025		1,277		(36)			(36)		1,241		1,241		
100077891	AUBURN	WA		02/18/2022		4,999		(45)			(45)		4,954		4,954		
4010061646	WATERBURY	CT		10/27/2023		2,074		(30)			(30)		2,044		2,044		
100172205	ANAHEIM	CA		10/17/2024		2,327		(56)			(56)		2,271		2,271		
100274095	SAN LUIS OBISPO	CA		01/27/2026		750		(23)			(23)		727		727		
100169334	TRACY	CA		09/27/2024		2,104		(41)			(41)		2,063		2,063		
100174851	CHATHAM	CA		10/31/2024		2,368		(52)			(52)		2,316		2,316		
100163904	MIAMI	FL		09/27/2024		2,214		(102)			(102)		2,112		2,112		
100168784	RANCHO PALOS VERDES	CA		09/26/2024		2,955		(60)			(60)		2,895		2,895		
100172818	SAN DIEGO	CA		12/06/2024		5,447		(111)			(111)		5,336		5,336		
100071892	SAN DIEGO	CA		11/05/2021		5,202		(96)			(96)		5,106		5,106		
100169283	MONTGOMERY	AL		09/27/2024		35,668		(1,184)			(1,184)		34,484		34,484		
100214139	PRINCETON	HI		05/30/2025		2,455		(76)			(76)		2,379		2,379		
100193717	LOMA LINDA	CA		02/10/2025		2,133		(81)			(81)		2,052		2,052		
100172519	GARFIELD	NJ		10/23/2024		3,230		(16)			(16)		3,214		3,214		
100146718	WASHINGTON	DC		04/17/2024		2,413		(62)			(62)		2,351		2,351		
100168761	MIAMI BEACH	FL		09/26/2024		2,286		(73)			(73)		2,213		2,213		
100088880	LAS VEGAS	NV		11/15/2022		2,418		(3)			(3)		2,415		2,415		
100219410	TENLEY	NJ		07/07/2025		2,152		(57)			(57)		2,095		2,095		
100076729	LONG BEACH	CA		12/30/2021		4,727		(295)			(295)		4,432		4,432		
100194708	ATLANTA	GA		02/21/2025		2,262		(27)			(27)		2,235		2,235		
100192803	CONCORD	NC		02/10/2025		3,240		(5)			(5)		3,235		3,235		
100079595	SAN DIEGO	CA		04/25/2022		2,859		(39)			(39)		2,820		2,820		
100210475	WHITTIER	CA		05/12/2025		2,000		(88)			(88)		1,912		1,912		
100254188	COLLEGE STATION	TX		11/06/2025		2,306		(54)			(54)		2,252		2,252		
100194735	DAVIS	CA		02/21/2025		2,356		(15)			(15)		2,341		2,341		
100238138	BRENTWOOD	TN		09/15/2025		1,531		(66)			(66)		1,465		1,465		
100161972	RANCHO CUCAMONGA	CA		07/31/2024		2,188		(64)			(64)		2,124		2,124		
100108447	BROOKLYN	NY		05/25/2023		2,160		(47)			(47)		2,113		2,113		
100228033	WESTON	FL		06/06/2025		2,205		(38)			(38)		2,167		2,167		
100143836	YONKERS	NY		02/21/2024		1,639		(66)			(66)		1,573		1,573		
100211879	SEATTLE	WA		05/19/2025		2,257		(8)			(8)		2,249		2,249		
100265009	LOS ANGELES	CA		12/19/2025		1,309		(40)			(40)		1,269		1,269		
100175033	LA VERNE	CA		11/05/2024		2,494		(42)			(42)		2,462		2,462		
100238688	BOSTON	MA		09/22/2025		2,295		(90)			(90)		2,205		2,205		
100237038	ANAHEIM	CA		09/12/2025		2,045		(95)			(95)		1,950		1,950		
100156237	PARKLAND	FL		06/20/2024		4,838		(137)			(137)		4,701		4,701		
100174943	KATY	TX		10/31/2024		3,246		(62)			(62)		3,184		3,184		
100164163	LAKE FOREST	CA		06/21/2024		2,251		(79)			(79)		2,172		2,172		
100214131	ALEXANDRIA	VA		05/30/2025		1,954		(92)			(92)		1,862		1,862		
100142125	BURBANK	CA		02/29/2024		2,598		(44)			(44)		2,554		2,554		
4010081464	SHIRLEY	NY		06/27/2024		1,990		(74)			(74)		1,916		1,916		
100091079	FALLBROOK AREA	CA		07/31/2023		2,175		(70)			(70)		2,105		2,105		
100194754	TORRANCE	CA		02/21/2025		2,335		(14)			(14)		2,321		2,321		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8							9	10	11	12
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100255420	LOS ANGELES		CA		11/24/2025		1,905		(91)			(91)		1,814	1,814			
100176818	TORRANCE		CA		11/15/2024		2,157		(68)			(68)		2,089	2,089			
100209820	TRACY		CA		06/11/2025		322		(14)			(14)		308	308			
100176216	CHERRY VALLEY		CA		12/20/2024		2,443		(59)			(59)		2,384	2,384			
100246377	EL CAJON		CA		10/10/2025		2,300		(74)			(74)		2,226	2,226			
100248848	MARINA DEL REY		CA		10/29/2025		11,953		(342)			(342)		11,611	11,611			
100153083	OUTLER BAY		FL		06/27/2024		1,483		(24)			(24)		1,459	1,459			
100191670	KAMELEA		HI		01/31/2025		2,545		(56)			(56)		2,489	2,489			
100137296	MELBOURNE BEACH		FL		12/01/2023		1,993		(47)			(47)		1,546	1,546			
100172710	LAKE ARROWHEAD		CA		11/21/2024		2,447		(58)			(58)		2,389	2,389			
100235702	TARZANA		CA		09/02/2025		2,147		(53)			(53)		2,094	2,094			
100219528	SAN LUIS OBISPO		CA		07/07/2025		2,266		(70)			(70)		2,196	2,196			
100273414	FOSTER		OR		01/21/2026		7,884		(135)			(135)		7,749	7,749			
100177008	LODGE RANCH		CA		01/16/2025		2,322		(51)			(51)		2,271	2,271			
100259812	NORTH HOLLYWOOD		CA		10/30/2025		2,088		(87)			(87)		2,001	2,001			
100261403	CHICAGO		IL		12/08/2025		2,237		(61)			(61)		2,176	2,176			
100254461	NEUBOURGPORT		MA		11/07/2025		2,347		(76)			(76)		2,271	2,271			
100102704	SAN FRANCISCO		CA		06/22/2023		5,411		(65)			(65)		5,346	5,346			
100143884	PLYMOUTH		MA		02/22/2024		1,722		(58)			(58)		1,664	1,664			
100235681	WHITTIER		CA		09/04/2025		7,826		(68)			(68)		7,758	7,758			
100265499	GLENDALE		CA		12/19/2025		2,325		(62)			(62)		2,263	2,263			
100193549	WEST BABYLON		NY		12/28/2023		1,661		(62)			(62)		1,599	1,599			
100246487	BOSTON		MA		12/17/2025		2,628		(86)			(86)		2,542	2,542			
100272377	HAITHORNE		CA		01/08/2026		1,489		(40)			(40)		1,449	1,449			
100079583	AUSTIN		TX		04/25/2022		4,316		(45)			(45)		4,271	4,271			
100082231	PUERTA VALLARTA		MEX		04/14/2022		3,004							3,004	3,004			
100160659	CORONA		CA		07/24/2024		2,177		(50)			(50)		2,127	2,127			
100193190	SCOTTSDALE		AZ		03/20/2025		974		(18)			(18)		956	956			
100235737	PRINCETVILLE		HI		09/22/2025		1,957		(29)			(29)		1,928	1,928			
100203382	CAMARILLO		CA		03/27/2025		2,241		(64)			(64)		2,177	2,177			
100153688	NEW YORK		NY		05/31/2024		2,090		(32)			(32)		2,058	2,058			
100247317	INDIO		CA		10/24/2025		1,850		(88)			(88)		1,762	1,762			
100191939	SAN FRANCISCO		CA		01/30/2025		2,301		(58)			(58)		2,243	2,243			
100071884	TRABUCO CANYON		CA		01/21/2022		4,905		(138)			(138)		4,767	4,767			
100180033	VIENNA		VA		11/26/2024		1,735		(49)			(49)		1,686	1,686			
100228165	PASADENA		CA		01/08/2026		1,582		(26)			(26)		1,556	1,556			
100181905	BLACK CANYON CITY		AZ		06/11/2025		1,847		(34)			(34)		1,813	1,813			
100181953	CAMARILLO		CA		10/06/2023		1,673		(1)			(1)		1,672	1,672			
100197421	COVINA		CA		12/06/2024		6,609		(212)			(212)		6,397	6,397			
100146894	LITCHFIELD PARK		AZ		01/11/2024		4,275		(180)			(180)		4,095	4,095			
100245172	GLENDALE		CA		03/26/2024		2,199		(32)			(32)		2,167	2,167			
100180767	MINNEAPOLIS		MIN		10/07/2025		1,518		(36)			(36)		1,482	1,482			
100229143	SAN DIEGO		CA		11/26/2024		3,223		(37)			(37)		3,186	3,186			
100230138	HONOLULU		HI		06/18/2025		2,021		(69)			(69)		1,952	1,952			
100218868	SAN FRANCISCO		CA		08/25/2025		2,349		(49)			(49)		2,300	2,300			
100206621	BELL GARDENS		CA		06/27/2025		1,858		(77)			(77)		1,781	1,781			
100216077	CERRITOS		CA		04/22/2025		11,971		(197)			(197)		11,774	11,774			
100216009	CORONA		CA		06/17/2025		31,758		(75)			(75)		31,683	31,683			
100195930	HAYWARD		CA		07/11/2025		2,198		(46)			(46)		2,152	2,152			
100203869	FLOWER MOUND		TX		12/26/2024		2,125		(76)			(76)		2,049	2,049			
	LAS VEGAS		NV		03/28/2025		1,969		(91)			(91)		1,878	1,878			

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100226367	OWARD	CA		07/30/2025		2,374	(1)				(61)		2,373	2,373			
100238048	GLENWOOD SPRINGS	CO		10/03/2025		2,312					(61)		2,251	2,251			
100193782	BROOKLYN	NY		02/10/2025		2,134					(100)		2,034	2,034			
100143369	CLAREMONT	CA		02/16/2024		2,036					(19)		2,017	2,017			
100135293	LAKESIDE	MT		11/13/2023		2,116					(5)		2,111	2,111			
100172623	HOLLISTER	CA		12/06/2024		2,393					(31)		2,362	2,362			
100210427	MOUNT PLEASANT	SC		05/12/2025		2,401					(3)		2,398	2,398			
4010055270	ROCKWART	GA		08/24/2023		2,058					(40)		2,018	2,018			
100150208	PROSPER	TX		05/14/2024		2,588							2,588	2,588			
100199132	RIVERSIDE	CA		04/04/2025		3,047					(105)		2,942	2,942			
100138210	CALABASAS	CA		12/14/2023		1,967					(29)		1,938	1,938			
100144113	LOS ANGELES	CA		03/07/2024		2,474					(9)		2,465	2,465			
100211428	OAKLAND	CA		05/16/2025		8,306					(286)		8,010	8,010			
100171278	LONG BEACH	CA		10/16/2024		2,325					(81)		2,244	2,244			
4010096024	MASTIC BEACH	NY		03/28/2025		1,965					(67)		1,898	1,898			
100203884	VALLEY VILLAGE	CA		03/28/2025		1,319					(43)		1,276	1,276			
100245117	MOUNTAIN HOUSE	CA		10/07/2025		1,817					(40)		1,777	1,777			
100274025	SAN DIEGO	CA		07/26/2026		824					(13)		811	811			
100201602	SAN LUIS OBISPO	CA		03/18/2025		2,283					(33)		2,250	2,250			
100209226	CHULA VISTA	CA		04/29/2025		2,821					(9)		2,812	2,812			
100191261	KATY	TX		12/15/2023		3,865					(35)		3,830	3,830			
100191261	MIAMI	FL		01/29/2025		1,718					(62)		1,656	1,656			
100189403	TAKE CITY	CA		01/14/2025		2,047					(17)		2,030	2,030			
100187574	SOUTH LAKE	TX		12/05/2023		2,115					(23)		2,092	2,092			
100195556	STAMFORD	CT		02/24/2025		2,329					(2)		2,327	2,327			
100203811	SAN FRANCISCO	CA		03/28/2025		2,169					(69)		2,100	2,100			
100255449	WESTMINSTER	CA		11/24/2025		2,713					(117)		2,596	2,596			
100201597	MIAMI	FL		03/13/2025		2,021					(55)		1,966	1,966			
100193164	SANTA CRUZ	CA		03/20/2025		2,198					(47)		2,151	2,151			
100201660	IRVINE	CA		03/13/2025		2,099					(85)		2,014	2,014			
100265520	CHATEAUSOUTH	CA		12/19/2025		2,206					(52)		2,154	2,154			
100191004	LITCHFIELD PARK	AZ		01/29/2025		1,800					(48)		1,752	1,752			
100202188	NORTHRIDE	CA		03/18/2025		2,282					(35)		2,247	2,247			
100204438	RANCHO CUCAMONGA	CA		04/03/2025		2,331					(22)		2,309	2,309			
100205098	UPLAND	CA		04/11/2025		2,515					(106)		2,409	2,409			
10078469	WHITTIER	CA		01/25/2022		876					(12)		864	864			
100189200	LYNN	MA		01/13/2025		2,838					(30)		2,808	2,808			
100254123	ANAHEIM	CA		12/12/2025		54,354					(925)		53,429	53,429			
100189462	NAVARRE	FL		01/15/2025		1,714					(47)		1,667	1,667			
100108907	CELEBRATION	FL		05/31/2023		2,008					(106)		1,902	1,902			
100137877	MOCKEYNEY	TX		12/08/2023		1,489					(50)		1,439	1,439			
100176619	THOUSAND OAKS	CA		11/15/2024		2,361					(32)		2,329	2,329			
100167534	TARPANA AREA LOS ANGELES	CA		10/31/2024		2,428					(89)		2,339	2,339			
100167547	HENDERSON	NV		10/31/2024		2,256					(87)		2,169	2,169			
100246419	RIVERSIDE	CA		10/10/2025		1,613					(75)		1,538	1,538			
100212366	DALY CITY	CA		05/28/2025		2,876					(5)		2,871	2,871			
100201937	COTO DE OZA	CA		03/18/2025		2,172					(84)		2,088	2,088			
100177649	PHOENIX	AZ		01/16/2025		2,256					(57)		2,199	2,199			
100250865	SEATTLE	WA		11/06/2025		3,067					(119)		2,948	2,948			
100220018	CLERMONT	FL		07/30/2025		2,087					(49)		2,038	2,038			
100218224	ANAHEIM	CA		06/26/2025		1,904					(90)		1,814	1,814			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100178447	ELBERT	CO		11/21/2024		2,014	(58)				(58)		1,956		1,956		
100161831	CHULA VISTA	CA		07/30/2024		2,237	(47)				(47)		2,190		2,190		
100128233	PARKLAND	FL		09/14/2023		712	(12)				(12)		700		700		
100234709	INGLEWOOD	CA		06/28/2025		2,082	(70)				(70)		2,012		2,012		
100254766	DALLAS	TX		11/14/2025		2,560	(1)				(1)		2,559		2,559		
100166111	SANTA ANA	CA		09/09/2024		2,342	(36)				(36)		2,306		2,306		
100170502	ALTADENA	CA		10/09/2024		2,955	(81)				(81)		2,874		2,874		
100173811	MIAMI	FL		10/31/2024		1,972	(50)				(50)		1,922		1,922		
100213778	HUNTINGTON BEACH	CA		05/29/2025		2,208	(41)				(41)		2,167		2,167		
100227205	LOS ANGELES	CA		07/30/2025		2,168	(44)				(44)		2,124		2,124		
100171111	SCOTTSDALE	AZ		11/22/2024		2,289	(87)				(87)		2,202		2,202		
100191718	LOS ANGELES	CA		02/20/2025		2,168	(61)				(61)		2,107		2,107		
100172330	BUENA PARK	CA		10/23/2024		2,384	(45)				(45)		2,339		2,339		
100261681	KNOXVILLE	TN		12/12/2025		3,092	(95)				(95)		2,997		2,997		
100272780	SAN PEDRO	CA		01/13/2026		784	(6)				(6)		778		778		
100193793	THOUSAND OAKS	CA		02/10/2025		2,903	(106)				(106)		2,797		2,797		
100272800	FULLERTON	CA		01/12/2026		630	(28)				(28)		602		602		
100184971	JAMAICA	NY		12/19/2024		2,143	(59)				(59)		2,085		2,085		
100248669	COLORADO SPRINGS	CO		10/29/2025		2,389	(81)				(81)		2,308		2,308		
100180666	CHINO HILLS	CA		11/26/2024		2,228	(64)				(64)		2,164		2,164		
100219472	SANTA FE	NM		07/07/2025		2,360	(53)				(53)		2,307		2,307		
100266816	ACTION AREA	CA		12/23/2025		1,280	(60)				(60)		1,220		1,220		
4010061272	ELVIRA	OR		01/30/2024		1,944	(61)				(61)		1,883		1,883		
100246101	ZEPHIR COVE	NV		10/08/2025		2,282	(50)				(50)		2,232		2,232		
100172937	WATSONVILLE	CA		10/25/2024		1,572	(44)				(44)		1,528		1,528		
100229804	FOREST KNOLLS	CA		08/18/2025		2,245	(18)				(18)		2,227		2,227		
100103380	CYPRESS	TX		06/16/2023		1,999	(74)				(74)		1,925		1,925		
100265004	ANTIOCH	CA		12/19/2025		1,344	(62)				(62)		1,282		1,282		
100192624	SUMMITVILLE	MA		02/10/2025		2,194	(24)				(24)		2,170		2,170		
100186269	NORCO	CA		12/27/2024		2,462	(45)				(45)		2,417		2,417		
100082149	BLUFFDALE	UT		04/14/2022		4,385	(38)				(38)		4,347		4,347		
100274704	KIRKLAND	WA		01/27/2026		1,331	(41)				(41)		1,290		1,290		
100273556	MIAMI	FL		01/26/2026		713	(33)				(33)		680		680		
100266761	CAVE CREEK	AZ		12/22/2025		1,447	(20)				(20)		1,427		1,427		
100120190	LAS VEGAS	NV		08/18/2023		2,706	(91)				(91)		2,615		2,615		
100272048	ELLIOTT CITY	MD		01/08/2026		1,544	(10)				(10)		1,534		1,534		
100261140	JERSEY CITY	NJ		12/05/2025		2,499	(37)				(37)		2,462		2,462		
100199510	SAN CLEMENTE	CA		09/05/2025		2,088	(71)				(71)		2,017		2,017		
100280053	LIVERMORE	CA		11/26/2025		2,579	(95)				(95)		2,484		2,484		
100073561	INGLEWOOD	CA		11/19/2021		4,596	(198)				(198)		4,398		4,398		
100199518	KIHEI	HI		04/09/2025		2,151	(78)				(78)		2,073		2,073		
100201587	CERRITOS	CA		03/13/2025		2,163	(61)				(61)		2,102		2,102		
100255063	NORTH HILLS	CA		11/19/2025		2,119	(80)				(80)		2,039		2,039		
100294775	TORRANCE	CA		11/14/2025		2,330	(82)				(82)		2,248		2,248		
100272817	CLAREMONT	CA		01/13/2026		1,616	(48)				(48)		1,568		1,568		
100265011	HACIENDA HEIGHTS	CA		12/17/2025		1,352	(46)				(46)		1,306		1,306		
100226351	STILMAR	CA		07/30/2025		2,397	(97)				(97)		2,300		2,300		
100235715	MIAMI	FL		09/22/2025		2,176	(74)				(74)		2,102		2,102		
100243880	OJAI	CA		09/29/2025		1,889	(64)				(64)		1,825		1,825		
100226338	TUOLUMA	CA		07/30/2025		1,904	(79)				(79)		1,825		1,825		
100261610	ALHAMBRA	CA		12/15/2025		2,212	(73)				(73)		2,139		2,139		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					8	9	10	11							12
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020156	WILSONVILLE		OR		08/25/2025		2,037		(72)			(72)		1,965		1,965		
403052726	WOODBURY HEIGHTS		NI		11/04/2024		2,685		(23)			(23)		2,662		2,662		
100170048	CORONA		CA		11/08/2024		2,463		(53)			(53)		2,410		2,410		
100189022	SAN LEANRO		CA		01/09/2025		1,028		(39)			(39)		989		989		
100238372	RIDGEFIELD		WA		09/19/2025		1,948		(65)			(65)		1,883		1,883		
100172815	THOUSAND OAKS (NEIGHBOY PARK AR		CA		12/06/2024		5,457		(88)			(88)		5,369		5,369		
100174512	WINTER GARDEN		FL		10/31/2024		2,060		(47)			(47)		2,013		2,013		
100150147	LOS ANGELES		CA		06/14/2024		2,097		(100)			(100)		1,997		1,997		
100277174	WINDERMERE		FL		02/10/2026		995		(38)			(38)		957		957		
100230024	ST AUGUSTINE		FL		08/25/2025		2,092		(66)			(66)		2,026		2,026		
100220633	LAKEWOOD		CO		07/17/2025		2,097		(71)			(71)		2,026		2,026		
100177196	SCOTTSDALE		AZ		01/16/2025		2,700		(35)			(35)		2,665		2,665		
100216600	ORLANDO		FL		07/22/2025		2,142		(15)			(15)		2,127		2,127		
100218896	CASTAIC		CA		06/27/2025		2,177		(50)			(50)		2,127		2,127		
100248833	GARDEN GROVE		CA		10/29/2025		2,652		(83)			(83)		2,569		2,569		
100145778	BEVERLY HILLS		CA		05/08/2024		1,546		(20)			(20)		1,526		1,526		
100115594	DORAL		FL		07/19/2023		2,401		(11)			(11)		2,390		2,390		
100141590	LOS ANGELES		CA		01/30/2024		1,922		(34)			(34)		1,888		1,888		
100100259	BROOKLYN		NY		03/17/2023		1,952		216			216		2,168		2,168		
100209179	JULIAN		CA		04/30/2025		1,718		(62)			(62)		1,656		1,656		
100177572	FAVETTEVILLE		NC		01/16/2025		2,184		(7)			(7)		2,177		2,177		
100220045	SEATTLE		WA		07/30/2025		2,195		(70)			(70)		2,125		2,125		
100255040	CHULA VISTA		CA		11/19/2025		3,190		(75)			(75)		3,115		3,115		
100102746	VALENCIA		CA		06/22/2023		2,079		(57)			(57)		2,022		2,022		
100216161	CANOGA PARK		CA		06/18/2025		2,016		(62)			(62)		1,954		1,954		
100059591	MIAMI BEACH		FL		07/23/2021		8,007		(299)			(299)		7,708		7,708		
100190697	ALAMEDA		CA		01/28/2025		2,171		(48)			(48)		2,123		2,123		
100186290	SAN JOSE		CA		12/27/2024		2,280		(35)			(35)		2,245		2,245		
100235430	GLENDALE, AREA OF MONTROSE		CA		08/29/2025		1,969		(69)			(69)		1,900		1,900		
100254510	PHOENIX		AZ		11/10/2025		6,106		(172)			(172)		5,934		5,934		
100173576	NAPLES		FL		10/25/2024		3,208		(96)			(96)		3,112		3,112		
100137373	LAURENCE		KS		12/05/2023		1,970		(40)			(40)		1,930		1,930		
100272012	BURBANK		CA		01/08/2026		1,495		(43)			(43)		1,452		1,452		
100246522	SEBASTOPOL		CA		10/10/2025		2,482		(96)			(96)		2,386		2,386		
100235431	SAN DIEGO		CA		08/29/2025		1,724		(78)			(78)		1,646		1,646		
100079405	ARMAS		CA		03/17/2022		3,465		(175)			(175)		3,290		3,290		
100203005	LAGUNA BEACH		CA		04/25/2025		2,152		(89)			(89)		2,063		2,063		
100165072	MASPETH		NY		08/28/2024		2,265		(33)			(33)		2,232		2,232		
100202989	BASALT		CO		04/25/2025		2,173		(60)			(60)		2,113		2,113		
100265005	CASTLE ROCK		CO		12/19/2025		721		(21)			(21)		700		700		
100185734	RIVERSIDE		CA		12/23/2024		3,943		(127)			(127)		3,816		3,816		
100142903	EAGLE		ID		02/08/2024		2,231		(47)			(47)		2,184		2,184		
100265668	PALOS VERDES ESTATES		CA		12/19/2025		2,333		(53)			(53)		2,280		2,280		
100178332	INGLEWOOD		CA		11/19/2024		2,274		(36)			(36)		2,238		2,238		
100161733	SAN JOSE		CA		07/30/2024		4,028		(125)			(125)		3,903		3,903		
100248926	PALM DESERT		CA		10/29/2025		3,143		(49)			(49)		3,094		3,094		
100209893	UPLAND		CA		06/11/2025		27,865		(865)			(865)		27,000		27,000		
100169603	BODEGA BAY		CA		11/08/2024		2,531		(92)			(92)		2,439		2,439		
100206571	SAN JOSE		CA		04/22/2025		2,334		(67)			(67)		2,267		2,267		
100160938	EVERETT		WA		07/24/2024		1,904		(47)			(47)		1,857		1,857		
100209156	TRACY		CA		04/30/2025		2,062		(50)			(50)		2,012		2,012		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10078444	LAKE ARROWHEAD	CA		01/21/2022		5,088	(58)				(58)		5,030	5,030			
100201730	ROSEMEAD	CA		03/18/2025		1,787	(84)				(84)		1,703	1,703			
100245682	STYLAR	CA		09/30/2025		7,080	(114)				(114)		6,966	6,966			
100186297	MORENO VALLEY	CA		12/21/2024		1,983	(46)				(46)		1,937	1,937			
100228046	CHULA VISTA	CA		06/07/2025		9,315	(271)				(271)		9,044	9,044			
100266626	SAN DIEGO	CA		12/29/2025		782	(11)				(11)		771	771			
100176704	BROOKLYN	NY		11/15/2024		1,131	(11)				(11)		1,120	1,120			
100193749	CORTE MADERA	CA		02/10/2025		2,050	(94)				(94)		1,956	1,956			
100219473	FRASER	CO		07/07/2025		4,963	(117)				(117)		4,846	4,846			
100243427	GLENN DALE	MD		09/26/2025		2,049	(89)				(89)		1,960	1,960			
100272551	MAIMOTH LAKES	CA		01/08/2026		1,281	(48)				(48)		1,233	1,233			
100190216	SOUTH LAKE TAHOE	CA		01/21/2025		1,964	(43)				(43)		1,921	1,921			
100206857	TUJUNGA	CA		04/25/2025		56,666	(2,393)				(2,393)		54,273	54,273			
100166395	NORRIDGE	IL		10/24/2024		12,840	(87)				(87)		12,753	12,753			
100090909	INDIAN LAND	SC		07/31/2023		2,488	(5)				(5)		2,483	2,483			
100154065	PALM SPRINGS	CA		06/06/2024		4,695	(73)				(73)		4,622	4,622			
100107854	WOODLAND	CA		06/29/2023		13,980	(388)				(388)		13,612	13,612			
100265053	BUROO	GA		12/17/2025		2,194	(15)				(15)		2,179	2,179			
10071863	ARCADIA	CA		01/21/2022		6,405	(257)				(257)		6,148	6,148			
100165289	SAN FRANCISCO	CA		01/24/2025		2,116	(66)				(66)		2,050	2,050			
401007241	MASTIC BEACH	NY		04/29/2024		1,782	(65)				(65)		1,717	1,717			
100274001	LOS ANGELES	CA		01/26/2026		727	(24)				(24)		703	703			
100219550	SEVIERVILLE	TN		07/07/2025		1,868	(50)				(50)		1,818	1,818			
100254370	SEATTLE	WA		11/07/2025		2,817	(117)				(117)		2,700	2,700			
100115114	SACRAMENTO	CA		07/17/2023		2,553	(65)				(65)		2,488	2,488			
100238059	LOS ANGELES	CA		10/03/2025		2,206	(30)				(30)		2,176	2,176			
100129426	CHULA VISTA	CA		09/29/2023		5,347	(26)				(26)		5,321	5,321			
100065821	SAN DIMAS	CA		07/23/2021		6,220	(231)				(231)		5,989	5,989			
100146966	LOS ANGELES	CA		03/26/2024		2,334	(4)				(4)		2,330	2,330			
100211519	SAN PEDRO	CA		06/05/2025		10,949	(352)				(352)		10,597	10,597			
100212530	WAVE	NJ		05/29/2025		6,883	(18)				(18)		6,865	6,865			
100277488	SHADY SIDE	MD		02/13/2026		750	(10)				(10)		740	740			
100176638	ESCONDIDO	CA		11/15/2024		2,187	(82)				(82)		2,105	2,105			
100246371	RIVERSIDE	CA		10/10/2025		1,893	(63)				(63)		1,830	1,830			
100147136	MISSION VIEJO	CA		05/08/2024		2,257	(26)				(26)		2,231	2,231			
100221775	LOS ANGELES	CA		07/25/2025		6,378	(3)				(3)		6,375	6,375			
100180090	CORONA	CA		12/30/2024		2,229	(52)				(52)		2,177	2,177			
4010082204	SELBY	NY		09/27/2024		1,996	(46)				(46)		1,940	1,940			
100194481	FALLS CHURCH	VA		02/14/2025		18,247	(697)				(697)		17,550	17,550			
100212592	NIPOMO	CA		05/29/2025		2,055	(65)				(65)		1,990	1,990			
100206608	LAKE HAVASI CITY	AZ		04/23/2025		2,309	(20)				(20)		2,289	2,289			
100188960	APACHE JUNCTION	AZ		01/09/2025		1,884	(85)				(85)		1,799	1,799			
100138656	DAVIE	FL		02/02/2024		1,992	(120)				(120)		1,872	1,872			
100159711	MILTON	GA		08/23/2024		2,002	(76)				(76)		1,926	1,926			
100273108	PORTLAND	OR		01/15/2026		685	(17)				(17)		668	668			
100245973	VAIL	CO		10/07/2025		2,374	(40)				(40)		2,334	2,334			
100143461	VACAVILLE	CA		02/16/2024		1,638	(12)				(12)		1,626	1,626			
100253801	SCOTTSDALE	AZ		10/30/2025		2,337	(44)				(44)		2,293	2,293			
100156290	SOUTHLAKE	TX		07/25/2024		3,750	(39)				(39)		3,711	3,711			
100204929	LOS ANGELES (CHRISTWORTH AREA)	CA		04/10/2025		2,195	(67)				(67)		2,128	2,128			
100178275	NANTUCKET	MA		11/19/2024		2,830	(87)				(87)		2,743	2,743			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
10019388	PARKLAND	FL		02/10/2025		5,191		(243)			(243)		4,948	4,948				
100147038	GLENDALE	CA		04/03/2024		1,969		(18)			(18)		1,951	1,951				
100219675	SOUTH LAKE TAHOE	CA		07/07/2025		2,453		(1)			(1)		2,452	2,452				
100120554	WEST HOLLYWOOD	CA		06/18/2023		2,475		(15)			(15)		2,460	2,460				
100272790	MARIETTA	GA		01/13/2026		798		(19)			(19)		779	779				
100157141	FOREST GROVE	OR		02/20/2025		2,078		(34)			(34)		2,044	2,044				
4010066446	MASTIC BEACH	NY		01/10/2024		1,747		(65)			(65)		1,682	1,682				
100254078	SAN DIEGO	CA		11/06/2025		2,283		(62)			(62)		2,221	2,221				
100273393	OWARD	CA		01/21/2026		1,827		(62)			(62)		1,765	1,765				
100145780	CORONA	CA		05/08/2024		1,928		(56)			(56)		1,872	1,872				
100160464	SACRAMENTO	CA		07/19/2024		2,224		(46)			(46)		2,178	2,178				
100189003	MIDPARK	CA		07/09/2025		1,541		(59)			(59)		1,482	1,482				
100190356	ARLINGTON	VA		09/28/2023		1,520		(45)			(45)		1,475	1,475				
100157809	PALM BEACH GARDENS	FL		06/01/2024		2,198		(17)			(17)		2,181	2,181				
100092622	GRANDMA HILLS	CA		04/14/2022		3,539		(40)			(40)		3,499	3,499				
100267558	ESCONDIDO	CA		12/24/2025		1,538		(39)			(39)		1,499	1,499				
100170490	INGLEWOOD	CA		10/09/2024		2,847		(151)			(151)		2,696	2,696				
100155974	SAN JUAN CAPISTRANO	CA		06/18/2024		2,108		(3)			(3)		2,105	2,105				
100155111	WASHINGTON	DC		07/19/2024		1,147		(10)			(10)		1,137	1,137				
100108893	HOUSTON	TX		05/31/2023		2,448		(49)			(49)		2,399	2,399				
100135686	CHULA VISTA	CA		11/09/2023		1,711		(36)			(36)		1,675	1,675				
100118778	GILROY	CA		07/25/2023		4,394		(77)			(77)		4,317	4,317				
100044085	QUAI	CA		06/19/2020		9,503		(25)			(25)		9,478	9,478				
100023980	WOODLAND HILLS	CA		05/05/2022		9,394		(200)			(200)		9,194	9,194				
100165632	SHERMAN OAKS	CA		10/04/2024		2,389		(104)			(104)		2,285	2,285				
100246421	SAN FRANCISCO	CA		10/10/2025		2,201		(90)			(90)		2,111	2,111				
100078454	SANTA CLARITA	CA		01/25/2022		3,872		(200)			(200)		3,672	3,672				
100110010	SAN DIEGO	CA		06/23/2023		2,113		(37)			(37)		2,076	2,076				
4010074025	MASTIC BEACH	NY		04/29/2024		1,837		(66)			(66)		1,771	1,771				
100170267	GILROY	CA		10/08/2024		2,723		(42)			(42)		2,681	2,681				
100118708	WELLINGTON	FL		07/25/2023		2,629		(31)			(31)		2,598	2,598				
100238008	SAN BRUNO	CA		10/10/2025		2,994		(102)			(102)		2,892	2,892				
100165612	WEST HILLS AREA LOS ANGELES	CA		10/04/2024		2,166		(24)			(24)		2,142	2,142				
100277035	LOS ANGELES	CA		02/06/2026		674		(30)			(30)		644	644				
100120507	EL CAJON	CA		08/18/2023		4,773		(124)			(124)		4,649	4,649				
100065938	NEWPORT BEACH	CA		07/23/2021		4,767		(180)			(180)		4,587	4,587				
100076436	FORT LAUDERDALE	FL		12/23/2021		21,209		(66)			(66)		21,143	21,143				
100159844	MIRAMAR	FL		08/16/2024		518		(41)			(41)		477	477				
100091953	MIAMI	FL		02/07/2023		1,562		(71)			(71)		1,491	1,491				
100147581	EAST BOSTON	MA		04/04/2024		2,244		(28)			(28)		2,216	2,216				
100137377	KEKAA	HI		12/08/2023		1,965		(14)			(14)		1,951	1,951				
100177009	GOLETA	CA		01/16/2025		1,023		(38)			(38)		985	985				
100099851	QUEENS	NY		02/28/2023		1,993		(75)			(75)		1,918	1,918				
100267528	GLENDALE	CA		12/24/2025		2,061		(90)			(90)		1,971	1,971				
100277361	LOS ANGELES	CA		02/12/2026		717		(24)			(24)		693	693				
100173039	SALLEN	OR		10/25/2024		2,283		(51)			(51)		2,232	2,232				
100238748	PHOENIX	AZ		09/22/2025		2,034		(50)			(50)		1,984	1,984				
100145822	MIAMI	FL		03/15/2024		1,843		(24)			(24)		1,819	1,819				
100168619	BIG PINE KEY	FL		09/25/2024		1,840		(74)			(74)		1,766	1,766				
100173990	CAMBRIDGE	MA		10/31/2024		1,991		(93)			(93)		1,898	1,898				
100194520	SAN DIEGO	CA		02/14/2025		1,447		(58)			(58)		1,389	1,389				

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8							9	10	11	12
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10005815	OAKLAND	CA		07/23/2021			6,124		(232)			(232)		5,892	5,892			
4010065877	MISTIC BEACH	NY		01/10/2024			1,734		(64)			(64)		1,670	1,670			
100216209	BUENA PARK	CA		06/20/2025			2,010		(49)			(49)		1,961	1,961			
100091860	OAKLAND PARK	FL		01/30/2023			2,145		(59)			(59)		2,086	2,086			
100138870	BELLFLOWER	CA		12/21/2023			2,141		(38)			(38)		2,103	2,103			
100000157	LOS ANGELES	CA		08/27/2016			2,167		123			123		2,290	2,290			
1002002-15	LIGHTHOUSE POINT	FL		03/07/2025			7,806		(106)			(106)		7,700	7,700			
100185166	BIENA PARK	CA		12/20/2024			1,311		(56)			(56)		1,255	1,255			
100259773	JURIPA VALLEY	CA		11/14/2025			2,294		(32)			(32)		2,262	2,262			
100220573	WILMUT CREEK	CA		07/17/2025			2,209		(50)			(50)		2,159	2,159			
100254082	MATTHEIS	NC		11/06/2025			2,635		(125)			(125)		2,510	2,510			
100254099	SAN JOSE	CA		11/06/2025			5,613		(176)			(176)		5,437	5,437			
100081883	SANTA ROSA BEACH	FL		03/31/2022			3,973		(111)			(111)		3,862	3,862			
100226613	GARDEN GROVE	CA		07/30/2025			1,406		(32)			(32)		1,374	1,374			
100245273	FREDONIO	WA		10/06/2025			2,582		(73)			(73)		2,509	2,509			
100189404	EL DORADO HILLS	CA		01/14/2025			2,137		(61)			(61)		2,076	2,076			
100119594	CORONA	CA		07/31/2023			14,821		(179)			(179)		14,442	14,442			
100127610	LOS ANGELES	CA		09/08/2023			2,446		(4)			(4)		2,442	2,442			
100186343	KENT	WA		12/30/2024			2,204		(13)			(13)		2,191	2,191			
100230097	LAS VEGAS	NV		06/26/2025			2,116		(89)			(89)		2,027	2,027			
4010046246	JACKSON	TN		03/22/2023			2,349		(39)			(39)		2,310	2,310			
100215782	KAILUA KONA	HI		06/12/2025			6,199		(111)			(111)		6,088	6,088			
100235301	CHICAGO	IL		09/04/2025			2,171		(44)			(44)		2,127	2,127			
100248855	CARIEL	IN		10/29/2025			2,195		(63)			(63)		2,132	2,132			
100071939	COCONUT GROVE	FL		01/21/2022			5,021		(106)			(106)		4,915	4,915			
100102946	PIGEON FORGE	TN		06/22/2023			1,886		(97)			(97)		1,791	1,791			
100227979	PLEASANT GROVE	UT		06/04/2025			2,138		(62)			(62)		2,076	2,076			
100184954	NAPLES	FL		12/19/2024			2,893		(66)			(66)		2,827	2,827			
100166909	FREDERICK	MD		09/26/2024			1,672		(49)			(49)		1,623	1,623			
100219282	SAN JOSE	CA		06/30/2025			5,590		(13)			(13)		5,577	5,577			
100245158	LITTLETON	CO		10/07/2025			2,172		(46)			(46)		2,126	2,126			
100245322	SNIERVILLE	MA		10/06/2025			2,280		(73)			(73)		2,207	2,207			
100144136	LOS ANGELES	CA		03/07/2024			2,527		(3)			(3)		2,524	2,524			
100228973	BURBANK	CA		07/30/2025			2,140		(47)			(47)		2,093	2,093			
100235759	HOUSTON	TX		09/22/2025			3,094		(111)			(111)		2,983	2,983			
100055009	RIDGEFIELD PARK	NJ		03/23/2021			1,269		(146)			(146)		1,123	1,123			
100138774	PROSPER	TX		12/21/2023			1,587		(30)			(30)		1,557	1,557			
100227176	QUINCY	MA		07/30/2025			2,154		(31)			(31)		2,123	2,123			
100129864	WEST PALM BEACH	FL		09/27/2023			1,918		(64)			(64)		1,854	1,854			
100130312	WEST HILLS	CA		09/28/2023			1,871		(33)			(33)		1,838	1,838			
100216625	LAINDALE	CA		06/23/2025			2,078		(27)			(27)		2,051	2,051			
100277360	SYLMAR	CA		02/12/2026			562		(22)			(22)		540	540			
100079243	WOODINVILLE	WA		02/25/2022			5,241		(99)			(99)		5,142	5,142			
100155211	LOS ANGELES	CA		07/19/2024			2,418		(53)			(53)		2,365	2,365			
100174908	HAYMARKET	VA		10/31/2024			1,479		(35)			(35)		1,444	1,444			
4010051383	DUNDALK	MD		05/31/2023			2,582		(56)			(56)		2,526	2,526			
100296369	FENO	NV		12/05/2025			1,344		(61)			(61)		1,283	1,283			
100186130	ROLLA	MO		02/10/2025			2,070		(1)			(1)		2,069	2,069			
100165930	PARMUS	NJ		12/26/2024			2,087		(59)			(59)		2,028	2,028			
324022088	BAKERSFIELD	CA		05/23/2024			394,651							394,651	394,651			
100277505	SANTA BARBARA	CA		02/13/2026			748		(18)			(18)		730	730			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100213338	WAIKAPU	HI		05/29/2025		2,331		(7)			(7)		2,324		2,324		
100261845	GOLETA	CA		12/12/2025		2,305		(52)			(52)		2,253		2,253		
100091690	MANTECA	CA		03/24/2023		5,840		(79)			(79)		5,761		5,761		
100189654	SAN RAFAEL	CA		01/17/2025		1,577		(74)			(74)		1,503		1,503		
4010085754	MASTIC BEACH	NY		09/27/2024		2,089		(77)			(77)		2,012		2,012		
100272869	COTTONWOOD	AZ		01/08/2026		1,338		(24)			(24)		1,314		1,314		
100178462	WESTLAKE	OH		11/21/2024		3,319		(89)			(89)		3,230		3,230		
100286230	JOSHUA TREE	CA		12/29/2025		1,465		(16)			(16)		1,449		1,449		
100286254	DANA POINT	CA		12/29/2025		1,511		(26)			(26)		1,485		1,485		
100268854	MONTROSE	CO		12/29/2025		1,546		(25)			(25)		1,521		1,521		
100198901	LONG BEACH	CA		02/28/2025		1,349		(19)			(19)		1,330		1,330		
100191598	UPLAND	CA		01/31/2025		1,893		(63)			(63)		1,830		1,830		
100129475	CAPTAIN COOK	HI		09/29/2023		2,447		(12)			(12)		2,435		2,435		
100128892	BROOKLYN	NY		09/21/2023		2,233		(47)			(47)		2,186		2,186		
100171945	LOS ANGELES	CA		10/16/2024		2,159		(51)			(51)		2,108		2,108		
100133371	PALOS VERDES PENINSULA	CA		11/21/2023		2,076		(26)			(26)		2,050		2,050		
100175638	LA MESA	CA		11/12/2024		2,276		(29)			(29)		2,247		2,247		
100119362	SANTA ANA	CA		07/31/2023		5,367		(35)			(35)		5,332		5,332		
100277555	OWENHO	CA		02/13/2026		1,055		(32)			(32)		1,023		1,023		
100193890	N HOLLYWOOD	CA		02/11/2025		1,866		(49)			(49)		1,817		1,817		
100205675	ROSELLE	GA		05/09/2025		2,935		(81)			(81)		2,854		2,854		
100243894	LOS ANGELES	CA		09/29/2025		2,877		(97)			(97)		2,780		2,780		
100063017	OCEAN CITY	NJ		05/11/2022		6,837		(111)			(111)		6,726		6,726		
100272546	NORTH KINGSTOWN	RI		01/08/2026		1,728		(27)			(27)		1,701		1,701		
100219006	BELLEUE	WA		06/27/2025		1,580		(75)			(75)		1,505		1,505		
100272865	STANTON	CA		01/08/2026		1,354		(25)			(25)		1,329		1,329		
100200288	GREENWICH	CT		03/07/2025		2,596		(84)			(84)		2,512		2,512		
100187527	MONTCLAIR	NJ		02/26/2025		2,126		(28)			(28)		2,088		2,088		
100171197	DORAL	FL		11/22/2024		2,953		(10)			(10)		2,943		2,943		
100074150	FULSHEAR	TX		12/09/2021		26,464		(1,036)			(1,036)		25,428		25,428		
400202033	DALLAS	TX		03/06/2025		4,391		(61)			(61)		4,330		4,330		
100139606	GLENDALE	CA		12/28/2023		1,606		(58)			(58)		1,548		1,548		
100191066	LAKE WYLIE	SC		01/29/2025		2,174		(34)			(34)		2,140		2,140		
100173448	HAYWARD	CA		10/29/2024		2,318		(96)			(96)		2,222		2,222		
100208993	JURPA VALLEY	CA		04/29/2025		16,343		(147)			(147)		16,196		16,196		
5,00006E+11	ETTEN-LEUR	NLD		07/31/2025		111,936							111,936		115,216		3,280
100156344	BAY POINT	CA		07/25/2024		2,154		(56)			(56)		2,098		2,098		
100082172	VISTA	CA		04/14/2022		3,912		(104)			(104)		3,808		3,808		
100207123	MADWILLE	TN		04/25/2025		2,122		(54)			(54)		2,068		2,068		
100181698	SUGAR LAND	TX		12/11/2024		2,246		(71)			(71)		2,175		2,175		
100247521	BURBANK	CA		10/28/2025		1,919		(76)			(76)		1,843		1,843		
100243877	BRICK	NJ		09/29/2025		2,072		(60)			(60)		2,012		2,012		
100120399	COLDSPRING	TX		06/18/2023		1,612		(87)			(87)		1,525		1,525		
100173362	QUINCY	WA		10/30/2024		2,017		(60)			(60)		1,957		1,957		
100167569	SANTA CLARITA	CA		09/20/2024		1,600		(91)			(91)		1,509		1,509		
100216203	SANTA ANA	CA		06/20/2025		2,054		(64)			(64)		1,990		1,990		
100081666	DENVER	CO		03/21/2022		4,020		(93)			(93)		3,927		3,927		
100214407	UPLAND	CA		06/02/2025		2,332		(4)			(4)		2,328		2,328		
100205089	VAN NUYS	CA		04/11/2025		1,822		(81)			(81)		1,741		1,741		
100206101	OCEANO	CA		04/16/2025		1,500		(42)			(42)		1,458		1,458		
100205606	SANTA BARBARA	CA		05/09/2025		2,068		(66)			(66)		2,002		2,002		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100243327	WESTMINSTER	CA		09/26/2025		2,081	(79)				(79)		2,002	2,002			
100175931	LOS ANGELES	CA		11/12/2024		2,218	(94)				(94)		2,124	2,124			
100165960	LOS ANGELES	CA		09/06/2024		2,075	(58)				(58)		2,017	2,017			
100076439	FARMINGTON	UT		12/23/2021		4,872	(29)				(29)		4,843	4,843			
100277061	EDGEWOOD	WA		02/06/2026		727	(34)				(34)		693	693			
100147344	NAPA	CA		06/08/2024		1,833	(105)				(105)		1,728	1,728			
100155525	JURIPA VALLEY	CA		11/13/2023		1,390	(53)				(53)		1,327	1,327			
100115936	LOS ANGELES	CA		07/20/2023		2,606	(2)				(2)		2,604	2,604			
100080365	VENICE	CA		02/28/2022		4,925	(48)				(48)		4,877	4,877			
100207179	DAVIE	FL		04/28/2025		2,067	(53)				(53)		2,014	2,014			
100166379	LOS ANGELES	CA		10/24/2024		2,308	(56)				(56)		2,252	2,252			
100177160	SEBASTIAN	FL		07/16/2025		2,226	(48)				(48)		2,178	2,178			
100254770	SANTA ANA	CA		11/14/2025		2,119	(39)				(39)		2,080	2,080			
100206534	LOS ANGELES	CA		04/22/2025		2,337	(27)				(27)		2,310	2,310			
100212060	SALT LAKE CITY	UT		06/27/2025		1,901	(23)				(23)		1,878	1,878			
100204850	BALDWIN PARK	CA		04/10/2025		3,687	(129)				(129)		3,558	3,558			
4010074027	MISTIC BEACH	NY		04/29/2024		1,808	(65)				(65)		1,743	1,743			
100082300	BRADENTON	FL		04/14/2022		3,169	(110)				(110)		3,059	3,059			
100228668	WAILUKU	HI		06/12/2025		2,082	(22)				(22)		2,060	2,060			
100175595	MONROE	NY		11/12/2024		2,387	(37)				(37)		2,350	2,350			
100221583	AUSTIN	TX		07/22/2025		3,383	(91)				(91)		3,292	3,292			
100177671	WINNEWOOD	PA		01/16/2025		2,131	(5)				(5)		2,126	2,126			
100175939	CHATSORTH	CA		11/12/2024		2,084	(22)				(22)		2,062	2,062			
100157074	MIRAMAR	FL		02/20/2025		1,998	(37)				(37)		1,961	1,961			
100166038	LAKE WORTH	FL		09/06/2024		924	(28)				(28)		896	896			
100195977	EDMONDS	WA		12/26/2024		2,250	(30)				(30)		2,220	2,220			
100243313	GARDEN GROVE	CA		09/26/2025		2,174	(71)				(71)		2,103	2,103			
100151154	EATONTOWN	NJ		05/09/2024		1,958	(29)				(29)		1,929	1,929			
100195940	WEST PALM BEACH	FL		02/24/2025		2,047	(57)				(57)		1,990	1,990			
100268821	LOS ANGELES	CA		12/29/2025		1,994	(8)				(8)		1,986	1,986			
100165976	SHERMAN OAKS	CA		06/30/2024		2,250	(23)				(23)		2,227	2,227			
100153411	MOUNT VERNON	CA		05/30/2024		2,004	(34)				(34)		1,970	1,970			
18821	FREMONT	CA		12/01/2008		67,288	(134)				(134)		67,154	67,154			
100219405	ELIHURST	IL		07/07/2025		2,325	(47)				(47)		2,278	2,278			
100171833	SUNNYVALE	CA		10/17/2024		6,032	(123)				(123)		5,909	5,909			
100163638	LONG BEACH	CA		09/27/2024		2,038	(74)				(74)		1,964	1,964			
100201845	PALOS PARK	IL		03/18/2025		2,012	(57)				(57)		1,955	1,955			
100186982	NORCO	CA		07/09/2025		2,011	(55)				(55)		1,956	1,956			
100210408	BELLEVUE	WA		05/12/2025		3,469	(17)				(17)		3,452	3,452			
4004832	INKSTER	MI		06/28/2024		2,496	(156)				(156)		2,340	2,340			
100236363	ALTAMIRA	CA		09/19/2025		1,992	(61)				(61)		1,921	1,921			
100177208	CANYON LAKE	TX		07/16/2025		3,156	(55)				(55)		3,101	3,101			
100243737	GLENDALE	CA		09/29/2025		2,149	(59)				(59)		2,090	2,090			
100103387	VAN NUYS	CA		06/16/2023		2,024	(72)				(72)		1,952	1,952			
100172114	NORWALK	CT		10/17/2024		1,772	(45)				(45)		1,727	1,727			
100180825	SAN FRANCISCO	CA		11/26/2024		2,019	(51)				(51)		1,968	1,968			
100207303	RANCHO SANTA MARGARITA	CA		04/28/2025		2,158	(80)				(80)		2,078	2,078			
100182987	VISTA	CA		12/12/2024		5,125	(9)				(9)		5,116	5,116			
100159887	WESTLAKE	OH		07/15/2024		2,153	(14)				(14)		2,139	2,139			
100218866	TARZANA	CA		06/27/2025		13,253	(414)				(414)		12,839	12,839			
100268592	CHARLOTTESVILLE	VA		12/29/2025		797	(8)				(8)		789	789			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175572	DENVER	CO		11/12/2024		2,494		(18)			(18)		2,476	2,476	2,476		
100268231	TACOMA	WA		12/29/2025		1,521		(13)			(13)		1,508	1,508	1,508		
100220513	LOS ANGELES	CA		07/18/2025		1,819		(82)			(82)		1,737	1,737	1,737		
100220739	ONTARIO	CA		07/16/2025		1,845		(64)			(64)		1,781	1,781	1,781		
100201585	CERRITOS	CA		03/13/2025		2,091		(57)			(57)		2,034	2,034	2,034		
100129450	LAKEWOOD	CO		09/29/2023		2,179		(27)			(27)		2,152	2,152	2,152		
100155762	SAN DIEGO	CA		06/26/2024		2,456		(130)			(130)		2,326	2,326	2,326		
100230047	LA MESA	CA		08/25/2025		2,686		(67)			(67)		2,629	2,629	2,629		
100246090	PIEDMONT	CA		10/08/2025		2,239		(49)			(49)		2,190	2,190	2,190		
100255069	LAKE MARY	FL		11/19/2025		2,389		(41)			(41)		2,348	2,348	2,348		
100273989	PERRIS	CA		01/21/2026		744		(12)			(12)		732	732	732		
100277467	PACIFIC GROVE	CA		02/13/2026		759		(19)			(19)		739	739	739		
100171484	SEVIERVILLE	TN		07/20/2023		4,050		(34)			(34)		4,016	4,016	4,016		
100191683	CYPRESS	TX		02/20/2025		2,058		(42)			(42)		2,016	2,016	2,016		
100143095	SANT AUGUSTINE	FL		02/16/2024		2,194		(36)			(36)		2,158	2,158	2,158		
100175471	LDVIL WILD AREA	CA		12/23/2024		2,043		(45)			(45)		1,998	1,998	1,998		
100202230	ELL COTT CITY	MD		04/17/2025		2,098		(48)			(48)		2,050	2,050	2,050		
100086226	GARDEN GROVE	CA		10/07/2022		2,801		(9)			(9)		2,582	2,582	2,582		
100135601	HUNTSVILLE	UT		11/09/2023		2,157		(26)			(26)		2,131	2,131	2,131		
4010663912	MASTIC BEACH	NY		11/29/2023		1,572		(56)			(56)		1,516	1,516	1,516		
100103384	WASHINGTON	DC		06/16/2023		6,162		(178)			(178)		5,984	5,984	5,984		
100119545	EAST PALO ALTO	CA		06/04/2023		1,822		(28)			(28)		1,794	1,794	1,794		
100172693	LOS ANGELES	CA		11/21/2024		2,445		(7)			(7)		2,438	2,438	2,438		
100204045	LOS ANGELES	CA		03/28/2025		2,307		(40)			(40)		2,267	2,267	2,267		
100173012	RIVERSIDE	CA		10/25/2024		1,883		(77)			(77)		1,806	1,806	1,806		
100132088	SAN DIEGO	CA		10/13/2023		1,424		(12)			(12)		1,412	1,412	1,412		
100083736	CABO SAN LUCAS	MEX		06/28/2022		3,152							3,152	3,152	3,152		
100082908	SAN PEDRO	CA		05/17/2022		3,793		(77)			(77)		3,716	3,716	3,716		
100216355	NORWALK	CT		06/20/2025		1,984		(49)			(49)		1,935	1,935	1,935		
100185225	JUPITER	FL		01/24/2025		1,064		(1)			(1)		1,063	1,063	1,063		
100147236	HUNTINGTON BEACH	CA		01/30/2024		1,794		(29)			(29)		1,765	1,765	1,765		
100207130	LOS ANGELES	CA		04/28/2025		1,989		(42)			(42)		1,947	1,947	1,947		
100261486	GARDENVILLE	NY		12/12/2025		13,732		(350)			(350)		13,382	13,382	13,382		
100129503	ALHAMBRA	CA		09/29/2023		2,202		(29)			(29)		2,173	2,173	2,173		
100228550	PELHAM	AL		06/12/2025		2,016		(93)			(93)		1,923	1,923	1,923		
100178233	BOTHELL	WA		11/19/2024		2,226		(61)			(61)		2,165	2,165	2,165		
100157103	ATLANTA	GA		02/20/2025		1,586		(5)			(5)		1,581	1,581	1,581		
100169571	EL CAJON	CA		09/30/2024		1,861		(18)			(18)		1,843	1,843	1,843		
100247590	RANCHO CUCAMONGA	CA		10/29/2025		2,059		(96)			(96)		1,962	1,962	1,962		
100255092	FRANKFORT	IL		11/20/2025		2,301		(78)			(78)		2,223	2,223	2,223		
100243700	LA JUNITA	CA		09/29/2025		1,834		(58)			(58)		1,776	1,776	1,776		
100129574	DANA POINT	CA		09/29/2023		2,225		(22)			(22)		2,203	2,203	2,203		
100268594	PALM SPRINGS	CA		12/29/2025		1,488		(26)			(26)		1,462	1,462	1,462		
100272577	SCARBOROUGH	ME		01/08/2026		772		(26)			(26)		734	734	734		
100277461	PROVINCETOWN	MA		02/13/2026				(21)			(21)		751	751	751		
100109778	LOS ANGELES	CA		06/04/2023		230,602		(13,602)			(13,602)		217,000	217,000	217,000		
100143162	LOS ANGELES	CA		02/16/2024		4,056		(99)			(99)		3,957	3,957	3,957		
100268593	SCOTTSDALE	AZ		12/29/2025		1,336		(39)			(39)		1,297	1,297	1,297		
100272568	BUELLTON	CA		01/08/2026		2,221		(58)			(58)		2,163	2,163	2,163		
100276985	NAPLES	FL		01/29/2026		820		(37)			(37)		783	783	783		
100272954	SANTA CLARA	CA		01/15/2026		686		(20)			(20)		666	666	666		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235414	LAS VEGAS	NV		06/29/2025		2,827		(28)			(28)		2,799	2,799			
100103297	SAN JOSE	CA		04/27/2023		2,034		(25)			(25)		2,009	2,009			
100103298	SAN JOSE	CA		04/27/2023		2,034		(25)			(25)		2,009	2,009			
100257056	SUNRIVER	OR		11/26/2025		2,230		(84)			(84)		2,146	2,146			
100253885	MAIMOTH LAKES	CA		10/30/2025		2,202		(55)			(55)		2,147	2,147			
100261430	ROSELAND	VA		12/09/2025		2,257		(58)			(58)		2,199	2,199			
100253884	REDWOOD	WA		10/30/2025		2,289		(36)			(36)		2,253	2,253			
100185578	WENMOUTH	MA		12/20/2024		3,305		(22)			(22)		3,283	3,283			
100120814	GRANDIA HILLS	CA		08/25/2023		1,821		(46)			(46)		1,775	1,775			
100255703	INNSBROOK	MO		11/24/2025		2,351		(49)			(49)		2,302	2,302			
100254734	SAN JOSE	CA		11/14/2025		2,323		(67)			(67)		2,256	2,256			
100274043	RANCHO MIRAGE	CA		01/26/2026		1,491		(57)			(57)		1,434	1,434			
100219842	ALAMEDA	CA		07/08/2025		2,165		(28)			(28)		2,137	2,137			
100194038	WINCHESTER	MA		03/20/2025		1,887		(76)			(76)		1,811	1,811			
100272177	HARVEST	AL		01/08/2026		1,479		(36)			(36)		1,443	1,443			
100257058	ST. AUGUSTINE	FL		11/26/2025		1,354		(54)			(54)		1,300	1,300			
100272426	BIG MOOSE TWP	ME		01/08/2026		1,516		(35)			(35)		1,481	1,481			
100272882	BARNEGAT LIGHT	NJ		01/08/2026		1,479		(20)			(20)		1,459	1,459			
100147704	GARDEN GROVE	CA		04/05/2024		2,300		(22)			(22)		2,278	2,278			
100226034	MIAMI	FL		06/06/2025		1,816		(50)			(50)		1,766	1,766			
100267112	SALISBURY	MA		12/23/2025		2,191		(58)			(58)		2,133	2,133			
100253872	SAN DIEGO	CA		10/30/2025		2,266		(48)			(48)		2,218	2,218			
100151515	ESCONDIDO	CA		05/10/2024		2,057		(38)			(38)		2,019	2,019			
100256815	TEHICOLA	CA		11/24/2025		2,766		(95)			(95)		2,671	2,671			
100272114	SAN LUIS OBISPO	CA		01/08/2026		1,718		(34)			(34)		1,684	1,684			
100080449	BRUSH PRAIRIE	WA		03/10/2022		3,398		(57)			(57)		3,341	3,341			
100254763	FERNANDINA BEACH	FL		11/14/2025		2,200		(95)			(95)		2,105	2,105			
100109345	EAST BOSTON	MA		06/12/2023		2,233		(53)			(53)		2,180	2,180			
100254877	SANTA ROSA BEACH	FL		11/17/2025		2,817		(129)			(129)		2,688	2,688			
100254884	LAS VEGAS	NV		11/17/2025		2,776		(88)			(88)		2,688	2,688			
100115803	MIAMI BEACH	FL		07/19/2023		2,340		(40)			(40)		2,300	2,300			
100244855	NORTH WILDMOOD	NJ		09/29/2025		1,987		(65)			(65)		1,922	1,922			
100074439	UPPER SADDLE RIVER	NJ		12/02/2021		72,025		(1,157)			(1,157)		70,868	70,868			
100246891	VENTNOR CITY	NJ		10/15/2025		2,203		(80)			(80)		2,123	2,123			
100261939	WALTHAM	MA		12/08/2025		2,089		(48)			(48)		2,041	2,041			
100014196	SEAL BEACH	CA		08/30/2017		6,513		(89)			(89)		6,424	6,424			
100238460	CAVE CREEK	AZ		09/19/2025		1,908		(67)			(67)		1,841	1,841			
100236779	BEND	OR		09/12/2025		1,969		(82)			(82)		1,887	1,887			
100228043	LARDO	TX		06/07/2025		1,931		(77)			(77)		1,854	1,854			
100253628	DANA POINT	CA		10/30/2025		2,331		(54)			(54)		2,277	2,277			
100243183	ALEXANDER	NC		09/26/2025		2,001		(68)			(68)		1,933	1,933			
100228824	NORTHBROOK	IL		09/10/2025		2,085		(68)			(68)		2,017	2,017			
100261312	LITTLETON	CO		12/08/2025		3,569		(93)			(93)		3,476	3,476			
100228389	QUEEN CREEK	AZ		06/11/2025		2,088		(54)			(54)		2,034	2,034			
100102650	SAN DIEGO	CA		06/22/2023		2,057		(52)			(52)		2,005	2,005			
100238513	GARDEN CITY	GA		09/23/2025		2,204		(35)			(35)		2,169	2,169			
100253387	SORRENTO	FL		10/30/2025		2,159		(79)			(79)		2,080	2,080			
100245737	EUGENE	OR		10/06/2025		2,166		(86)			(86)		2,080	2,080			
100107863	ROSHARON	TX		06/29/2023		2,286		(53)			(53)		2,213	2,213			
100239172	SUPRISE	AZ		06/14/2025		1,863		(55)			(55)		1,808	1,808			
100257195	WASHINGTON	DC		11/26/2025		1,353		(11)			(11)		1,342	1,342			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100160380	BRUSH PRAIRIE	IA		09/06/2024		2,204		(91)			(91)		2,113	2,113			
100244822	PHILIPSBURG	MT		09/29/2025		2,223		(73)			(73)		2,150	2,150			
100244548	PORTER RANCH	CA		09/29/2025		2,318		(43)			(43)		2,275	2,275			
100227121	KINTNERSVILLE	PA		07/30/2025		1,925		(69)			(69)		1,856	1,856			
100235657	WELLINGTON	FL		09/04/2025		2,096		(63)			(63)		2,033	2,033			
100272161	WEST CAPE MAY	NJ		01/08/2026		1,984		(40)			(40)		1,944	1,944			
100210418	NORTH HILLS	CA		05/12/2025		2,230		(62)			(62)		2,168	2,168			
100254151	NAPLES	FL		12/12/2025		2,203		(49)			(49)		2,154	2,154			
100100119	KIHEI	HI		03/28/2023		1,867		(25)			(25)		1,842	1,842			
100228377	NORTHVILLE	MI		06/11/2025		2,012		(63)			(63)		1,949	1,949			
100245144	SEATTLE	WA		10/07/2025		199,474		(4,523)			(4,523)		194,951	194,951			
100234659	SCITUATE	MA		08/28/2025		2,061		(28)			(28)		2,033	2,033			
100246193	SEDONA	AZ		10/08/2025		1,814		(82)			(82)		1,732	1,732			
100176870	FORT LAUDERDALE	FL		11/15/2024		2,138		(69)			(69)		2,069	2,069			
100207459	SANTEE	CA		04/29/2025		1,792		(68)			(68)		1,724	1,724			
100228289	PASADENA	CA		06/11/2025		2,071		(59)			(59)		2,012	2,012			
100163851	LOS ANGELES	CA		09/27/2024		2,492		(51)			(51)		2,441	2,441			
100192262	WEST ROXBURY	MA		01/31/2025		1,798		(74)			(74)		1,724	1,724			
100186153	FAIRFIELD	CA		02/10/2025		1,339		(16)			(16)		1,323	1,323			
100221587	HOUSTON	TX		07/22/2025		2,152		(60)			(60)		2,092	2,092			
100228673	VALMUT	CA		08/11/2025		2,129		(37)			(37)		2,092	2,092			
100107943	LAKEWOOD	CO		05/23/2023		2,366		(39)			(39)		2,327	2,327			
100086302	BENHARDSVILLE	NJ		11/10/2022		2,037		(3)			(3)		2,034	2,034			
100235651	BEND	OR		08/29/2025		2,193		(51)			(51)		2,142	2,142			
100226528	SUNLAND	CA		07/30/2025		2,681		(108)			(108)		2,573	2,573			
100216528	LEXINGTON	KY		06/23/2025		1,786		(37)			(37)		1,731	1,731			
100253187	PAGE	AZ		10/30/2025		2,211		(67)			(67)		2,144	2,144			
100091520	THE BROW	NY		01/20/2023		1,890		242			242		2,132	2,132			
100167357	ALISO VIEJO	CA		09/20/2024		1,653		(56)			(56)		1,597	1,597			
100244845	SANT HELENA ISLAND	SC		09/29/2025		2,721		(110)			(110)		2,611	2,611			
100175946	NORMANDY PARK	WA		11/15/2024		1,006		(39)			(39)		967	967			
100238446	MAKIAHO	HI		09/19/2025		1,909		(59)			(59)		1,850	1,850			
100101603	SAN DIEGO	CA		04/26/2023		2,276		(20)			(20)		2,256	2,256			
100220546	HUDLESTON	VA		07/15/2025		1,985		(73)			(73)		1,912	1,912			
100219780	NEWARK	NJ		07/08/2025		2,023		(67)			(67)		1,956	1,956			
100245447	SCOTTSDORO	AL		10/06/2025		2,142		(88)			(88)		2,054	2,054			
100218843	HUNTERSVILLE	NC		06/27/2025		2,100		(42)			(42)		2,058	2,058			
100236724	CRANE HILL	AL		08/11/2025		2,075		(17)			(17)		2,058	2,058			
100221206	BALD HEAD ISLAND	NC		07/21/2025		2,098		(28)			(28)		2,070	2,070			
100201608	PORTLAND	OR		03/13/2025		1,874		(62)			(62)		1,812	1,812			
100162535	SAN FRANCISCO	CA		06/12/2024		2,423		(5)			(5)		2,418	2,418			
100229466	DULUTH	GA		06/15/2025		2,049		(45)			(45)		2,004	2,004			
100218737	REMOND	WA		06/27/2025		2,135		(31)			(31)		2,104	2,104			
100163437	PORTLAND	OR		09/27/2024		1,793		(116)			(116)		1,677	1,677			
100175506	SAN FRANCISCO	CA		11/12/2024		2,104		(86)			(86)		2,018	2,018			
100209161	EASTVALE	CA		04/30/2025		1,260		(36)			(36)		1,224	1,224			
100218918	NASHVILLE	TN		06/27/2025		1,828		(55)			(55)		1,773	1,773			
100248860	RAMELEY	ME		10/29/2025		1,814		(38)			(38)		1,776	1,776			
100253344	DORCHESTER	MA		10/30/2025		2,244		(66)			(66)		2,178	2,178			
100245730	INDIANAPOLIS	IL		10/06/2025		2,264		(75)			(75)		2,189	2,189			
100170126	LAKEWOOD	CO		10/08/2024		2,237		(56)			(56)		2,181	2,181			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100774423	REDONDO BEACH	CA		12/02/2021		4,675		(67)			(67)		4,608		4,608			
100246256	GARDEN GROVE	CA		10/06/2025		3,013		(106)			(106)		2,907		2,907			
100220186	PHOENIX	AZ		07/18/2025		2,838		(82)			(82)		2,756		2,756			
100214039	DURANGO	CO		05/29/2025		1,417		(33)			(33)		1,384		1,384			
100215575	OUAI	CA		06/12/2025		2,161		(8)			(8)		2,153		2,153			
100200453	FENO	NV		03/10/2025		2,099		(99)			(99)		2,000		2,000			
100227254	BEAUFORT	SC		07/31/2025		2,089		(47)			(47)		2,042		2,042			
100165887	SAN PEDRO LOS ANGELES	CA		08/30/2024		54,639		(1,893)			(1,893)		52,746		52,746			
100161958	ATLANTA	GA		07/31/2024		1,639		(32)			(32)		1,607		1,607			
100218844	NORTHRIDGE	CA		06/21/2025		2,709		(30)			(30)		2,679		2,679			
100272403	MINNEAPOLIS	MINN		01/08/2026		1,474		(38)			(38)		1,436		1,436			
100214964	PINEHURST	NC		06/11/2025		2,039		(58)			(58)		1,981		1,981			
100218523	GLENORA	CA		06/21/2025		2,242		(23)			(23)		2,219		2,219			
100214880	STILMAR	CA		06/11/2025		1,984		(51)			(51)		1,933		1,933			
100169325	LOS ALAMITOS	CA		09/27/2024		13							13		13			
100247171	BURBANK	CA		11/14/2025		2,258		(58)			(58)		2,200		2,200			
100206002	LEWIS	DE		04/15/2025		1,950		(51)			(51)		1,899		1,899			
100228193	NORTH HILLS	CA		08/11/2025		1,976		(37)			(37)		1,939		1,939			
100200351	DONNELLY	ID		03/10/2025		1,894		(73)			(73)		1,821		1,821			
100236395	VAN NUYS	CA		09/19/2025		2,048		(61)			(61)		1,987		1,987			
100276616	LOS ANGELES	CA		01/28/2026		624		(30)			(30)		594		594			
100226599	FORT LAUDERDALE	FL		06/11/2025		3,568		(138)			(138)		3,430		3,430			
100210110	SEDONA	AZ		05/07/2025		2,204		(25)			(25)		2,179		2,179			
100110720	ESCONDIDO	CA		08/11/2023		3,150		(23)			(23)		3,127		3,127			
100234983	PALM BEACH GARDENS	FL		06/28/2025		2,051		(51)			(51)		2,000		2,000			
100226507	ATLANTA	GA		07/30/2025		2,190		(40)			(40)		2,150		2,150			
100266538	BEND	OR		12/29/2025		673		(17)			(17)		656		656			
100219887	PALMETTO BAY	FL		07/08/2025		2,161		(36)			(36)		2,125		2,125			
100254942	EMERALD ISLE	NC		11/17/2025		4,941		(206)			(206)		4,735		4,735			
100277551	MUKILTEO	WA		02/13/2026		724		(1)			(1)		723		723			
100273361	SAN JOSE	CA		01/21/2026		740		(17)			(17)		723		723			
100273126	CRYSTAL BEACH	TX		01/15/2026		731		(8)			(8)		723		723			
100246171	LODI	CA		10/08/2025		2,279		(95)			(95)		2,184		2,184			
100201747	HAIRSTEAD	NC		03/18/2025		1,873		(48)			(48)		1,825		1,825			
100214370	KUKE BEACH	NC		06/02/2025		2,494		(77)			(77)		2,417		2,417			
100215668	LIVERMORE	CA		06/12/2025		1,948		(64)			(64)		1,884		1,884			
100210152	DULUTH	GA		05/07/2025		2,888		(43)			(43)		2,845		2,845			
100202960	SAVANNAH	GA		03/24/2025		2,151		(11)			(11)		2,140		2,140			
100715408	WOODSTOCK	GA		12/23/2024		2,043		(36)			(36)		2,007		2,007			
100198312	LAS VEGAS	NV		02/28/2025		2,059		(54)			(54)		2,005		2,005			
100227173	LAS VEGAS	NV		07/30/2025		1,752		(82)			(82)		1,670		1,670			
100198435	MALDEN	MA		02/28/2025		2,010		(53)			(53)		1,957		1,957			
100273410	LPLAND	CA		01/21/2026		633		(25)			(25)		608		608			
100267198	DANDRIDGE	TN		12/23/2025		2,254		(52)			(52)		2,202		2,202			
100092865	SALT GEORGE	UT		05/17/2022		3,610		(74)			(74)		3,536		3,536			
100266945	FORT LAUDERDALE	FL		12/23/2025		1,519		(33)			(33)		1,486		1,486			
100200339	SCOTTSDALE	AZ		03/10/2025		2,153		(47)			(47)		2,106		2,106			
403054498	DETROIT	MI		03/06/2025		2,035		(151)			(151)		1,884		1,884			
100267275	SHERMAN OAKS	CA		12/24/2025		1,838		(45)			(45)		1,793		1,793			
100273945	SUN VALLEY	CA		01/26/2026		652		(20)			(20)		632		632			
100254545	YORBA LINDA	CA		11/17/2025		5,591		(226)			(226)		5,365		5,365			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100133145	SAN CLEMENTE	CA		11/29/2023		1,797	(49)				(49)		1,748	1,748			
100247318	OXNARD	CA		10/24/2025		2,096	(68)				(68)		2,028	2,028			
100173699	PRINCETONVILLE	HI		12/27/2024		1,935	(59)				(59)		1,876	1,876			
100219872	SAN JOSE	CA		07/11/2025		2,262	(77)				(77)		2,185	2,185			
100198349	LAKELWOOD	CO		02/28/2025		2,142	(37)				(37)		2,105	2,105			
100228125	SEATTLE	WA		06/07/2025		1,424	(23)				(23)		1,401	1,401			
100261588	SEA ISLE CITY	NJ		12/08/2025		2,129	(81)				(81)		2,048	2,048			
100193555	CORNELIUS	NC		02/10/2025		1,982	(59)				(59)		1,923	1,923			
100255469	BRIER	WA		11/24/2025		2,558	(66)				(66)		2,482	2,482			
100246187	SEVIERVILLE	TN		10/08/2025		2,048	(85)				(85)		1,963	1,963			
100247464	SAN DIEGO	CA		11/26/2025		2,286	(51)				(51)		2,235	2,235			
100204673	MONEY	NY		04/04/2025		3,787	(176)				(176)		3,611	3,611			
100193036	BURBANK	CA		12/22/2023		1,276	(19)				(19)		1,257	1,257			
100219108	CORONA	CA		06/27/2025		1,829	(64)				(64)		1,765	1,765			
100175534	TAMPA	FL		11/08/2024		2,123	(65)				(65)		2,088	2,088			
100163981	WHITE PLAINS	GA		06/21/2024		1,705	(38)				(38)		1,667	1,667			
100218895	SAN DIEGO	CA		06/27/2025		2,656	(72)				(72)		2,584	2,584			
100273131	BRIGHTON	CO		07/15/2026		717	(8)				(8)		709	709			
100238271	NORTHRIIDGE	CA		09/19/2025		2,328	(93)				(93)		2,235	2,235			
100267533	MABLETON	GA		12/24/2025		2,959	(107)				(107)		2,852	2,852			
100246387	MALIBU	CA		10/15/2025		2,214	(17)				(17)		2,197	2,197			
100203453	REDMOND	WA		03/27/2025		6,851	(174)				(174)		6,677	6,677			
100255394	WESTWOOD	WA		11/24/2025		2,310	(63)				(63)		2,247	2,247			
100246633	LEAVENWORTH	WA		10/15/2025		1,887	(72)				(72)		1,815	1,815			
100221710	LOS ANGELES	CA		07/25/2025		1,790	(81)				(81)		1,709	1,709			
100191108	MIAMI	FL		01/29/2025		1,886	(88)				(88)		1,798	1,798			
100163303	HOLLISTER	CA		06/13/2024		1,993	(51)				(51)		1,942	1,942			
100243228	STAR	ID		09/26/2025		1,846	(51)				(51)		1,795	1,795			
100243787	FORT LAUDERDALE	FL		09/29/2025		1,978	(72)				(72)		1,906	1,906			
100203175	SOUTHLAKE	TX		03/27/2025		3,097	(68)				(68)		3,029	3,029			
100247583	SANTA CRUZ	CA		10/29/2025		2,031	(77)				(77)		1,954	1,954			
100153845	BELLFLOWER	CA		06/05/2024		2,290	(82)				(82)		2,208	2,208			
100043223	TARZANA	CA		06/13/2020		2,383	(52)				(52)		2,331	2,331			
100243205	SAN CLEMENTE	CA		09/26/2025		2,013	(11)				(11)		2,002	2,002			
19136	WESTMONT	IL		12/21/2011		28,984	(110)				(110)		28,874	28,874			
100228950	YOUNGSVILLE	LA		09/10/2025		2,183	(30)				(30)		2,153	2,153			
100193201	SANTA CLARA	CA		02/10/2025		2,218	(19)				(19)		2,199	2,199			
100267220	PAGOSA SPRINGS	CO		12/23/2025		1,872	(46)				(46)		1,826	1,826			
100253566	FREDONT	CA		10/30/2025		2,273	(64)				(64)		2,209	2,209			
100107569	WEST HOLLYWOOD	CA		06/29/2023		8,509	(222)				(222)		8,287	8,287			
100202603	THOUSAND OAKS	CA		03/21/2025		1,919	(73)				(73)		1,846	1,846			
100238368	ARLETA	CA		09/19/2025		2,246	(69)				(69)		2,177	2,177			
100246427	JERSEY CITY	NJ		10/10/2025		1,903	(90)				(90)		1,813	1,813			
100219595	WATERLOO	WA		07/07/2025		2,306	(26)				(26)		2,280	2,280			
100248910	TRUCKEE	CA		10/29/2025		2,079	(57)				(57)		2,022	2,022			
100254219	VAN NUYS	CA		11/06/2025		2,405	(36)				(36)		2,369	2,369			
100169570	MIAMI	FL		09/27/2024		1,961	(81)				(81)		1,880	1,880			
100204679	KIRKLAND	WA		04/10/2025		13,362	(451)				(451)		12,911	12,911			
100195346	SAN DIEGO	CA		02/24/2025		2,175	(28)				(28)		2,147	2,147			
100266898	HUNTSVILLE	UT		12/29/2025		2,069	(190)				(190)		1,879	1,879			
100088257	QUEENS	NY		10/17/2022		2,310	(86)				(86)		2,224	2,224			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10027590	PROVINCETOWN	MA		02/13/2026		11,067		(331)			(331)		10,736	10,736			
100236762	LONG BEACH	CA		09/11/2025		1,940		(57)			(57)		1,883	1,883			
100219896	ORLANDO	FL		07/30/2025		1,945		(62)			(62)		1,883	1,883			
4010058416	TOM'S RIVER	NJ		09/28/2023		1,942		(37)			(37)		1,905	1,905			
100220270	VERO BEACH	FL		07/11/2025		1,747		(71)			(71)		1,676	1,676			
100199639	LAKEWAY	TX		02/10/2025		1,550		(46)			(46)		1,504	1,504			
100255483	HONOLULU	HI		11/24/2025		3,046		(96)			(96)		2,948	2,948			
100218836	MURRELLS INLET	SC		06/27/2025		1,756		(38)			(38)		1,718	1,718			
100219316	NEW YORK	NY		06/30/2025		2,075		(86)			(86)		1,989	1,989			
100200349	VERO BEACH	FL		03/10/2025		1,916		(60)			(60)		1,856	1,856			
100255348	BELLFLOWER	CA		11/25/2025		2,188		(66)			(66)		2,122	2,122			
100216412	ESCONDIDO	CA		06/20/2025		1,913		(64)			(64)		1,849	1,849			
100220070	STUDIO CITY	CA		07/30/2025		2,026		(89)			(89)		1,937	1,937			
100272234	SPIRIT LAKE	IA		01/08/2026		1,498		(33)			(33)		1,465	1,465			
100253569	AUSTIN	TX		10/30/2025		2,667		(64)			(64)		2,603	2,603			
100157224	EDISON	NJ		02/20/2025		2,202		(18)			(18)		2,184	2,184			
100254155	SILVER POINT	TN		11/06/2025		2,058		(91)			(91)		1,967	1,967			
100228748	WOODMERE	NY		06/12/2025		1,906		(70)			(70)		1,836	1,836			
100209488	KAPPA	HI		05/01/2025		2,112		(60)			(60)		2,052	2,052			
100185566	WOODSTOCK	GA		12/20/2024		2,284		(83)			(83)		2,201	2,201			
100165813	CYPRESS	TX		12/26/2024		2,152		(66)			(66)		2,086	2,086			
100099670	CAMARILLO	CA		03/28/2023		53,313		(1,544)			(1,544)		51,769	51,769			
100219841	ROGERS	AR		07/07/2025		1,389		(36)			(36)		1,353	1,353			
100176769	JASPER	AL		11/15/2024		2,205		(45)			(45)		2,160	2,160			
100155306	BELMONT	CA		07/19/2024		2,234		(46)			(46)		2,188	2,188			
100209819	AUBURN	WA		06/11/2025		1,821		(49)			(49)		1,772	1,772			
100243365	ANHEIM	CA		09/26/2025		2,057		(68)			(68)		1,989	1,989			
100068228	BREA	CA		06/25/2021		4,860		(71)			(71)		4,853	4,853			
100228023	GILBERT	AZ		06/06/2025		2,333		(50)			(50)		2,283	2,283			
100219300	ODESSA	TX		06/30/2025		1,684		(51)			(51)		1,633	1,633			
100189278	TACOMA	WA		01/13/2025		2,290		(14)			(14)		2,276	2,276			
100214866	ARLINGTON	VA		06/11/2025		2,055		(16)			(16)		2,037	2,037			
100177161	SAN JOSE	CA		01/16/2025		2,140		(74)			(74)		2,066	2,066			
100226543	PANORAMA CITY	CA		07/30/2025		2,882		(122)			(122)		2,760	2,760			
100141430	LOS ANGELES	CA		01/30/2024		711		(12)			(12)		699	699			
100081880	WEST HILLS	CA		03/31/2022		3,437		(58)			(58)		3,379	3,379			
100218657	SANDWICH	MA		06/27/2025		2,091		(4)			(4)		2,087	2,087			
100218688	ATLANTIC BEACH	FL		06/27/2025		2,109		(22)			(22)		2,087	2,087			
100214803	CORNADO	CA		06/06/2025		2,148		(11)			(11)		2,137	2,137			
100188714	SEDONA	AZ		01/09/2025		1,977		(14)			(14)		1,963	1,963			
100203843	AVENTURA	FL		03/28/2025		1,706		(78)			(78)		1,628	1,628			
100090645	RANCHO CUCAMONGA	CA		01/31/2023		1,492		(21)			(21)		1,471	1,471			
100184569	GRANDMA HILLS	CA		12/16/2024		1,816		(64)			(64)		1,752	1,752			
100205709	PALM BEACH GARDENS	FL		04/14/2025		2,083		(42)			(42)		2,041	2,041			
100201249	CHULA VISTA	CA		03/12/2025		1,945		(65)			(65)		1,880	1,880			
100079867	SEATTLE	WA		04/25/2022		3,573		(87)			(87)		3,486	3,486			
100221470	LONGBEAT KEY	FL		07/22/2025		3,017		(86)			(86)		2,931	2,931			
100246807	CENTERVILLE	WA		10/15/2025		2,910		(107)			(107)		2,803	2,803			
100200480	ATLANTIC HIGHLANDS	NJ		03/10/2025		566		(10)			(10)		556	556			
100207317	HONOLULU	HI		04/28/2025		1,963		(45)			(45)		1,918	1,918			
100253327	SARASOTA	FL		10/30/2025		9,417		(312)			(312)		9,105	9,105			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100216366	LOS ANGELES	CA		06/20/2025		2,160		(11)				(11)	2,149	2,149	2,149		
100216025	MIAMI	FL		06/17/2025		2,000		(62)				(62)	1,938	1,938			
100207125	CHULA VISTA	CA		04/25/2025		3,319		(85)				(85)	3,234	3,234			
403051132	HOBART	IN		11/04/2024		2,271		(173)				(173)	2,098	2,098			
100258304	VIENNA	VA		12/05/2025		1,505		(28)				(28)	1,477	1,477			
100238348	CANDLER PARK	CA		09/19/2025		4,764		(144)				(144)	4,620	4,620			
100068153	SAN RAFAEL	CA		06/25/2021		4,881		(81)				(81)	4,800	4,800			
100163242	MIAMI	FL		06/13/2024		2,248		(59)				(59)	2,189	2,189			
100188716	NAPLES	FL		07/09/2025		2,649		(73)				(73)	2,576	2,576			
100209542	BROAD RUN	VA		05/02/2025		4,384		(128)				(128)	4,256	4,256			
100205565	SAN FRANCISCO	CA		05/09/2025		1,909		(51)				(51)	1,858	1,858			
100205169	SCOTTSDALE	AZ		05/01/2025		2,109		(48)				(48)	2,061	2,061			
100221004	LAKE ELMO	TX		07/18/2025		1,892		(57)				(57)	1,835	1,835			
100201670	BROOMFIELD	CO		03/13/2025		1,930		(78)				(78)	1,852	1,852			
100161540	MALDEN	MA		07/30/2024		2,102		(34)				(34)	2,068	2,068			
100137331	SAN JOSE	CA		12/08/2023		1,816		(23)				(23)	1,793	1,793			
100219946	BREXSTER	NY		07/10/2025		1,255		(34)				(34)	1,221	1,221			
100280066	TUOLUMA	CA		11/26/2025		3,032		(59)				(59)	2,973	2,973			
100245226	HUNTINGTON BEACH	CA		10/06/2025		2,238		(67)				(67)	2,171	2,171			
100272895	LAGUNA NIGUEL	CA		01/12/2026		2,085		(69)				(69)	2,016	2,016			
100265059	LOS ANGELES	CA		12/19/2025		5,061		(26)				(26)	5,035	5,035			
100201106	BLUE RIDGE	GA		03/12/2025		2,029		(52)				(52)	1,977	1,977			
100162509	LEWISIA	NJ		06/12/2024		2,150		(26)				(26)	2,124	2,124			
100202606	LAKE FOREST	CA		03/21/2025		1,975		(79)				(79)	1,896	1,896			
100210729	ANNEHIM	CA		05/15/2025		5,291		(169)				(169)	5,122	5,122			
10027231	BEAVERTON	OR		01/08/2026		1,278		(49)				(49)	1,229	1,229			
100202661	CORNVILLE	AZ		03/24/2025		4,165		(81)				(81)	4,084	4,084			
100206825	LONG BEACH	CA		04/24/2025		2,176		(55)				(55)	2,121	2,121			
100238276	FOLSOM	CA		09/19/2025		2,172		(30)				(30)	2,142	2,142			
10078268	LOS ANGELES	CA		02/10/2022		4,080		(162)				(162)	3,918	3,918			
100202904	LAWTINE	NE		03/24/2025		2,158		(35)				(35)	2,123	2,123			
100205024	Mt JULIET	TN		04/10/2025		2,151		(28)				(28)	2,123	2,123			
100101704	RIVERSIDE	CA		03/31/2023		2,352		(20)				(20)	2,332	2,332			
100213337	SUGAR MOUNTAIN	NC		05/29/2025		2,240		(15)				(15)	2,225	2,225			
100137425	SEQUIM	WA		01/11/2024		1,818		(10)				(10)	1,808	1,808			
100213817	OAK HILLS	CA		05/29/2025		1,218		(54)				(54)	1,164	1,164			
10026739	AMERY	WI		07/30/2025		4,911		(115)				(115)	4,796	4,796			
100154689	PRINCETVILLE	HI		07/19/2024		2,427		(47)				(47)	2,380	2,380			
100246542	PLACIDA	FL		10/10/2025		2,641		(21)				(21)	2,620	2,620			
100202975	OAK ISLAND	NC		03/24/2025		2,014		(60)				(60)	1,954	1,954			
100173521	LAKEWOOD	CO		10/29/2024		2,194		(102)				(102)	2,092	2,092			
100181340	FORT MYERS	FL		12/06/2024		1,914		(84)				(84)	1,830	1,830			
100202095	VENTURA	CA		07/11/2025		2,269		(107)				(107)	2,162	2,162			
100178964	BELLINGHAM	WA		06/30/2023		2,224		(23)				(23)	2,201	2,201			
100226525	GRANDMA HILLS AREA L	CA		07/30/2025		2,561		(82)				(82)	2,479	2,479			
100200229	PARK CITY	UT		03/07/2025		2,183		(48)				(48)	2,135	2,135			
100202609	CASTAIC	CA		03/21/2025		2,135							2,135	2,135			
100147408	TEBICOLA	CA		05/08/2024		2,300		(18)				(18)	2,282	2,282			
100219436	CHARLOTTEVILLE	VA		07/07/2025		2,738		(68)				(68)	2,670	2,670			
100198677	VENICE	CA		02/28/2025		2,579		(88)				(88)	2,491	2,491			
100129529	DANA POINT	CA		09/29/2023		2,187		(21)				(21)	2,166	2,166			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019386	PETALUMA		CA		02/10/2025		2,145		(33)			(33)		2,112	2,112			
10023571	RIVERSIDE		CA		06/28/2025		3,033		(99)			(99)		2,934	2,934			
10019174	SAN JOSE		CA		02/20/2025		207		(7)			(7)		200	200			
100205166	SUJANEE		GA		05/01/2025		5,351		(113)			(113)		5,238	5,238			
10002891	HOUSTON		TX		05/17/2022		3,586		(83)			(83)		3,503	3,503			
100189912	IRVINE		CA		01/21/2025		2,055		(42)			(42)		2,013	2,013			
100195667	SAN TAN VALLEY		AZ		02/24/2025		2,126		(43)			(43)		2,083	2,083			
100201563	LOS ALAMITOS		CA		03/13/2025		2,374		(32)			(32)		2,342	2,342			
100114702	FULLERTON		CA		06/29/2023		1,853		(74)			(74)		1,779	1,779			
100250116	VIEQUES		OR		11/19/2025		2,134		(48)			(48)		2,086	2,086			
100214265	LOS ANGELES		CA		05/30/2025		3,557		(55)			(55)		3,502	3,502			
100174057	LAKEWOOD		CO		10/31/2024		1,732		(65)			(65)		1,667	1,667			
100181283	ARLETA		CA		12/06/2024		2,137		(27)			(27)		2,110	2,110			
100268606	EAST BOSTON		MA		12/29/2025		1,554		(11)			(11)		1,543	1,543			
100277565	BLUE RIDGE		GA		02/13/2026		653		(9)			(9)		644	644			
100209193	MC LEAN		VA		04/30/2025		2,015		(24)			(24)		1,991	1,991			
100142235	PINECREST		FL		03/15/2024		1,416		(56)			(56)		1,360	1,360			
100219154	MADERA BEACH		FL		06/27/2025		1,779		(47)			(47)		1,732	1,732			
100219154	MADERA BEACH		FL		06/27/2025		1,779		(47)			(47)		1,732	1,732			
100238255	TUONGA		CA		09/19/2025		3,205		(132)			(132)		3,073	3,073			
100180647	CINCINNATI		KY		11/26/2024		1,910		(12)			(12)		1,898	1,898			
100151656	VERO BEACH		FL		05/10/2024		9,039		(53)			(53)		8,986	8,986			
100228568	NAPLES		FL		06/11/2025		1,936		(66)			(66)		1,870	1,870			
100173143	SACRAMENTO		CA		10/30/2024		1,974		(30)			(30)		1,944	1,944			
100180458	BOILING GREEN		KY		11/26/2024		2,003		(59)			(59)		1,944	1,944			
401006455	SHIRLEY		NY		01/10/2024		1,688		(62)			(62)		1,606	1,606			
100250089	ALTAMONTE SPRINGS		FL		11/26/2025		2,086		(80)			(80)		2,008	2,008			
100169924	LADERA RANCH		CA		11/08/2024		3,535		(71)			(71)		3,464	3,464			
100213842	OCEAN CITY		NJ		05/29/2025		2,354		(67)			(67)		2,287	2,287			
100102374	LAKEWOOD		CO		06/07/2023		1,916		(45)			(45)		1,871	1,871			
100245895	FRESNO		CA		10/29/2025		967		(20)			(20)		947	947			
100173909	WEST HAVEN		CT		10/31/2024		1,319		(18)			(18)		1,301	1,301			
100176394	GATLINBURG		TN		11/21/2024		2,154		(32)			(32)		2,122	2,122			
100253299	BONITA SPRINGS		FL		10/30/2025		5,256		(189)			(189)		5,067	5,067			
100079965	MIAMI		FL		04/25/2022		3,589		(120)			(120)		3,469	3,469			
100169816	LAKE FOREST		CA		09/30/2024		217,081		(3,042)			(3,042)		214,039	214,039			
100207041	SACRAMENTO		CA		04/24/2025		1,847		(61)			(61)		1,786	1,786			
100226749	MESA		AZ		07/30/2025		4,981		(144)			(144)		4,837	4,837			
100159693	RICHMOND		TX		08/23/2024		1,886		(52)			(52)		1,834	1,834			
100146933	DAVIS		CA		03/26/2024		2,108		(40)			(40)		2,068	2,068			
100157220	NORTH POTOMAC		MD		02/20/2025		1,682		(27)			(27)		1,655	1,655			
100247237	SANTA FE		NM		10/23/2025		1,924		(48)			(48)		1,876	1,876			
100246138	HOUSTON		TX		10/08/2025		1,918		(87)			(87)		1,831	1,831			
100176073	KAPALEI		HI		12/20/2024		1,449		(16)			(16)		1,433	1,433			
100215349	BENO		OR		06/12/2025		2,091		(36)			(36)		2,055	2,055			
100119834	RIVERSIDE		CA		06/10/2023		1,714		(24)			(24)		1,690	1,690			
100175768	LOS ANGELES		CA		11/12/2024		1,987		(45)			(45)		1,942	1,942			
100219518	PHOENIX		AZ		07/07/2025		2,152		(52)			(52)		2,100	2,100			
100206098	TORRANCE		CA		04/16/2025		3,264		(94)			(94)		3,170	3,170			
100170489	ALTAMONA		CA		10/09/2024		2,197		(62)			(62)		2,135	2,135			
100204064	BROKEN BOW		OK		04/04/2025		2,020		(53)			(53)		1,967	1,967			
100193786	RIVERSIDE		CA		02/10/2025		3,290		(99)			(99)		3,191	3,191			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100215730	TARZANA	CA		06/12/2025		2,020	(68)	(68)			(68)		1,952	1,952			
100180700	PALM SPRINGS	CA		11/28/2024		1,623	(76)	(76)			(76)		1,547	1,547			
100200062	INDIAN WELLS	CA		03/10/2025		2,711	(62)	(62)			(62)		2,649	2,649			
100186773	MIAMI	FL		12/31/2024		1,299	(44)	(44)			(44)		1,255	1,255			
100165900	LAKEWOOD	CO		09/06/2024		1,546	(50)	(50)			(50)		1,496	1,496			
400048448	BINGHAMTON	NY		06/28/2024		2,431	(123)	(123)			(123)		2,308	2,308			
100253937	SAN MARCOS	TX		10/30/2025		2,337	(20)	(20)			(20)		2,317	2,317			
100200188	BELLEVUE	WA		03/07/2025		2,284	(55)	(55)			(55)		2,229	2,229			
100254682	SURFSIDE BEACH	SC		11/17/2025		2,546	(100)	(100)			(100)		2,446	2,446			
100172958	RANCHO CUCAMONGA	CA		10/25/2024		2,483	(47)	(47)			(47)		2,436	2,436			
100170062	SOUTH PASADENA	CA		11/08/2024		1,648	(20)	(20)			(20)		1,628	1,628			
100189627	OAKLAND	CA		01/17/2025		3,013	(105)	(105)			(105)		2,908	2,908			
100159605	ATLANTA	GA		07/15/2024		2,048	(68)	(68)			(68)		1,990	1,990			
100226851	NAPA	CA		07/30/2025		1,966	(42)	(42)			(42)		1,924	1,924			
100193062	CAPE CORAL	FL		02/10/2025		1,789	(64)	(64)			(64)		1,725	1,725			
100246248	SOUTHERN SHORES	NC		10/08/2025		1,695	(77)	(77)			(77)		1,618	1,618			
100079444	OCEANSIDE	CA		03/17/2022		3,121	(70)	(70)			(70)		3,651	3,651			
100229100	SCOTTSDALE	AZ		08/14/2025		1,906	(42)	(42)			(42)		1,864	1,864			
100169807	SANTA CLARITA	CA		11/08/2024		1,634	(76)	(76)			(76)		1,558	1,558			
100201606	ORANGE BEACH	AL		03/13/2025		1,944	(60)	(60)			(60)		1,884	1,884			
100238033	ALTADENA	CA		10/03/2025		1,845	(52)	(52)			(52)		1,793	1,793			
100136703	SNOWMASS VILLAGE	CO		01/25/2024		1,596	(28)	(28)			(28)		1,568	1,568			
100255675	LOS ANGELES	CA		11/24/2025		2,654	(104)	(104)			(104)		2,550	2,550			
100087063	GILBERT	AZ		11/04/2022		2,874	(64)	(64)			(64)		2,810	2,810			
100268463	SANTA ROSA	CA		12/29/2025		2,207	(26)	(26)			(26)		2,181	2,181			
100246041	MCALL	ID		10/08/2025		2,121	(39)	(39)			(39)		2,082	2,082			
100167043	ANBLER	PA		09/13/2024		1,987	(73)	(73)			(73)		1,914	1,914			
100133454	WADSWELL	AZ		10/19/2023		665	(11)	(11)			(11)		664	664			
100221939	LOS ANGELES	CA		07/22/2025		2,132	(51)	(51)			(51)		2,081	2,081			
100199308	TORRANCE	CA		12/28/2023		1,637	(31)	(31)			(31)		1,606	1,606			
100264916	EL CAJON	CA		12/17/2025		1,467	(54)	(54)			(54)		1,413	1,413			
100156707	ASTON	ID		06/26/2024		1,485	(4)	(4)			(4)		1,481	1,481			
100272154	EL CAJON	CA		01/08/2026		1,482	(34)	(34)			(34)		1,448	1,448			
100129654	BLENA PARK	CA		09/27/2023		1,434	(21)	(21)			(21)		1,413	1,413			
100195591	SEVIERVILLE	TN		02/24/2025		1,925	(29)	(29)			(29)		1,896	1,896			
100255726	SAN JOSE	CA		11/24/2025		2,352	(25)	(25)			(25)		2,327	2,327			
100267225	SANTA ROSA	CA		12/24/2025		676	(30)	(30)			(30)		646	646			
100267226	SANTA ROSA	CA		12/24/2025		676	(30)	(30)			(30)		646	646			
100155965	MIAMI	FL		06/16/2024		2,196	(20)	(20)			(20)		2,176	2,176			
100137514	FORT PIERCE	FL		01/11/2024		1,735	(25)	(25)			(25)		1,710	1,710			
100196951	RIVERSIDE	CA		02/28/2025		2,151	(29)	(29)			(29)		2,122	2,122			
100155966	CHARLESTON	SC		05/31/2024		2,046	(37)	(37)			(37)		2,009	2,009			
100135038	MERRITT ISLAND	FL		10/30/2023		1,628	(10)	(10)			(10)		1,618	1,618			
100216172	SAN DIEGO	CA		06/18/2025		1,895	(53)	(53)			(53)		1,842	1,842			
100209657	PALM BEACH	FL		05/02/2025		4,515	(152)	(152)			(152)		4,363	4,363			
100274061	EL PORTAL	FL		01/26/2026		643	(25)	(25)			(25)		618	618			
100261737	FALEIGH	NC		12/12/2025		1,439	(46)	(46)			(46)		1,393	1,393			
100254509	PORTER RANCH AREA LOS ANGEL	CA		11/14/2025		2,051	(54)	(54)			(54)		1,997	1,997			
100268829	KANEHE	HI		12/29/2025		1,579	(7)	(7)			(7)		1,572	1,572			
100089663	SUN VALLEY	CA		01/26/2023		1,800	(19)	(19)			(19)		1,781	1,781			
100107506	LOS ANGELES	CA		06/29/2023		1,885	(81)	(81)			(81)		1,804	1,804			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173066	W/AVE	NJ		10/25/2024		5,792		(269)			(269)		5,523				
100201774	CHULA VISTA	CA		03/18/2025		2,144		(48)			(48)		2,096				
100254306	PHOENIX	AZ		11/06/2025		1,798		(41)			(41)		1,757				
100103782	OLIVER CITY	CA		05/10/2023		2,087		(56)			(56)		2,031				
100171177	MURRIETA	CA		11/22/2024		3,097		(28)			(28)		3,069				
100191038	EL CAJON	CA		01/29/2025		2,283		(45)			(45)		2,238				
100255049	MIAMI	FL		11/19/2025		2,046		(37)			(37)		2,009				
100189340	RODANTE	NC		01/13/2025		2,183		(37)			(37)		2,146				
100156818	EAST ELMHURST	NY		06/27/2024		1,775		(69)			(69)		1,706				
100157107	RENTON	WA		02/20/2025		1,972		(31)			(31)		1,941				
100272465	MINERAL BLUFF	GA		01/08/2026		2,086		(42)			(42)		2,044				
100166006	ONTARIO	CA		09/06/2024		2,137		(59)			(59)		2,078				
100155115	KENTFIELD	CA		07/19/2024		1,887		(71)			(71)		1,816				
401007240	MISTIC	NY		04/29/2024		1,678		(62)			(62)		1,616				
100107865	MIAMI	FL		06/29/2023		2,129		(61)			(61)		2,068				
100209682	OAKLAND	CA		05/02/2025		2,126		(69)			(69)		2,057				
100141892	LOS ANGELES	CA		01/30/2024		1,947		(58)			(58)		1,889				
100201029	SANTA CLARITA	CA		03/12/2025		2,155		(39)			(39)		2,116				
100212550	MONTCLAIR	NJ		05/29/2025		1,837		(44)			(44)		1,793				
100235109	KAHULUI	HI		08/28/2025		1,139		(46)			(46)		1,093				
100079485	PINEHURST	NC		04/25/2022		3,690		(154)			(154)		3,536				
100157611	MARYSVILLE	WA		06/28/2024		2,129		(42)			(42)		2,087				
100203383	SUPPLY	NC		03/27/2025		1,936		(73)			(73)		1,863				
100154616	BROOKLYN	NY		07/19/2024		2,079		(51)			(51)		2,028				
100254183	NEW ORLEANS	LA		11/06/2025		1,857		(71)			(71)		1,786				
100190087	MEMPHIS	TN		01/23/2025		1,663		(35)			(35)		1,628				
100150176	DAVIE	FL		04/30/2024		2,153		(44)			(44)		2,109				
100272668	CAPE CORAL	FL		01/08/2026		832		(28)			(28)		804				
100226564	NORTH HOLLWOOD	CA		07/30/2025		1,745		(76)			(76)		1,669				
100165701	BRENTWOOD	TN		08/29/2024		2,408		(122)			(122)		2,286				
100254917	MONTEBELLO	CA		11/17/2025		2,838		(88)			(88)		2,750				
100195340	MILL LANE	HI		02/24/2025		1,938		(50)			(50)		1,888				
100184400	VISTA	CA		12/17/2024		1,906		(36)			(36)		1,870				
100082584	SAN DIEGO	CA		04/14/2022		3,468		(100)			(100)		3,368				
100167986	LOS ANGELES	CA		09/20/2024		2,087		(69)			(69)		2,018				
100229864	BELMAR	NJ		06/18/2025		1,989		(54)			(54)		1,935				
100163278	ASHURN	VA		08/13/2024		6,968		(163)			(163)		6,805				
100087016	NAPLES	FL		11/04/2022		2,402		(13)			(13)		2,389				
100255729	BIENA VISTA	CO		11/24/2025		2,208		(52)			(52)		2,156				
100255022	BROOKLYN	NY		11/19/2025		1,412		(39)			(39)		1,373				
100229153	BERLIN	MA		06/14/2025		1,899		(45)			(45)		1,854				
100072024	VERO BEACH	FL		11/19/2021		5,088		(107)			(107)		4,981				
100246242	TRINITY	TX		10/08/2025		1,787		(75)			(75)		1,712				
100226396	WALNUT	CA		07/30/2025		2,283		(83)			(83)		2,200				
100245507	GAITHERBURG	TN		10/06/2025		2,117		(75)			(75)		2,042				
100265402	MONROVIA	CA		12/19/2025		1,269		(42)			(42)		1,227				
100088297	CHINO HILLS	CA		11/10/2022		1,379		(21)			(21)		1,358				
100209678	MAGNOLIA	TX		06/11/2025		1,900		(67)			(67)		1,833				
100147386	STOCKTON	CA		05/08/2024		1,753		(64)			(64)		1,689				
100261516	IRVINE	CA		12/15/2025		36,666		(816)			(816)		35,850				
100254751	BAKERSFIELD	CA		11/14/2025		157,806		(4,822)			(4,822)		152,984				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10025064	MESA	AZ		11/19/2025		1,898		(39)			(39)		1,859		1,859		
100219163	PORT ORANGE	FL		06/27/2025		1,944		(63)			(63)		1,881		1,881		
100261726	UNION	NJ		12/12/2025		1,280		(46)			(46)		1,234		1,234		
100221225	LOS ANGELES	CA		07/21/2025		2,082		(16)			(16)		2,066		2,066		
100178279	HACIENDA HEIGHTS	CA		11/19/2024		2,337		(29)			(29)		2,308		2,308		
100214315	DETROIT	MI		06/02/2025		1,995		(26)			(26)		1,969		1,969		
100204913	WASHINGTON	DC		04/10/2025		1,951		(49)			(49)		1,902		1,902		
100204091	TEMPLE CITY	CA		03/28/2025		4,797		(162)			(162)		4,635		4,635		
100246417	FORT MYERS	FL		10/10/2025		1,936		(67)			(67)		1,869		1,869		
100192975	LAS VEGAS	NV		02/07/2025		1,772		(77)			(77)		1,695		1,695		
100209505	GARDENA	CA		05/01/2025		2,103		(37)			(37)		2,066		2,066		
100215363	MASHPEE	MA		06/12/2025		2,093		(27)			(27)		2,066		2,066		
100245685	CAROLINA BEACH	NC		10/06/2025		2,314		(69)			(69)		2,245		2,245		
100271989	TRICOLA	CA		01/08/2026		1,400		(40)			(40)		1,360		1,360		
100238047	GREENBRAE	CA		10/03/2025		1,776		(84)			(84)		1,692		1,692		
100082636	NORTHRIDGE	CA		04/14/2022		3,383		(107)			(107)		3,276		3,276		
100272251	CERRITOS	CA		01/08/2026		1,550		(23)			(23)		1,507		1,507		
100103301	HONOLULU	HI		04/27/2023		1,859		(30)			(30)		1,829		1,829		
100079372	FOLSOM	CA		03/17/2022		6,526		(85)			(85)		6,441		6,441		
100201199	BROKEN BOWL	OK		03/12/2025		1,809		(73)			(73)		1,736		1,736		
100246899	MOSHINEE	WI		10/29/2025		2,064		(54)			(54)		2,010		2,010		
100246274	NEW YORK	NY		10/10/2025		10,141		(443)			(443)		9,698		9,698		
100171279	NORCROSS	GA		10/16/2024		1,612		(68)			(68)		1,544		1,544		
100065941	RICHMOND	TX		07/23/2021		1,987		(75)			(75)		1,912		1,912		
100245903	CAMARILLO	CA		10/24/2025		2,148		(52)			(52)		2,096		2,096		
100220442	RESERVE	CA		06/14/2025		1,640		(49)			(49)		1,591		1,591		
100147116	LEESBURG	VA		05/08/2024		664		(25)			(25)		639		639		
100164246	LOS ANGELES	CA		06/21/2024		2,120		(31)			(31)		2,089		2,089		
100221330	WASHINGTON	DC		07/22/2025		1,923		(52)			(52)		1,871		1,871		
100243368	CERRITOS	CA		09/26/2025		1,886		(85)			(85)		1,801		1,801		
100191903	CHULA VISTA	CA		01/31/2025		1,769		(52)			(52)		1,717		1,717		
100186003	PRESOTT VALLEY	AZ		12/27/2024		2,389		(35)			(35)		2,354		2,354		
100154658	BUCKEYE	AZ		07/19/2024		5,740		(226)			(226)		5,514		5,514		
100149173	CHINO HILLS	CA		04/22/2024		1,881		(60)			(60)		1,821		1,821		
100277324	NORTH HOLLYWOOD	CA		02/12/2026		703		(15)			(15)		688		688		
100108908	KILOUA	CO		05/31/2023		2,118		(50)			(50)		2,068		2,068		
100073242	MARTINEZ	CA		02/25/2022		4,767		(127)			(127)		4,640		4,640		
100226600	SAN DIEGO	CA		07/30/2025		1,844		(33)			(33)		1,812		1,812		
100195339	SANTA CLARA	CA		02/24/2025		2,064		(33)			(33)		2,031		2,031		
100247557	WALNUT	CA		10/29/2025		2,329		(85)			(85)		2,244		2,244		
100066202	ROSEMAD	CA		06/25/2021		5,006		(96)			(96)		4,910		4,910		
100083011	GALT	CA		05/05/2022		3,343		(49)			(49)		3,294		3,294		
100158877	SARASOTA	FL		06/15/2024		1,502		(12)			(12)		1,490		1,490		
100178662	ROSLYN	NY		07/25/2023		2,081		(29)			(29)		2,052		2,052		
100190671	RANCHO CUCAMONGA	CA		01/21/2025		1,035		(1)			(1)		1,034		1,034		
100254408	MAINMOTH LAKES	CA		11/07/2025		2,107		(78)			(78)		2,029		2,029		
100209500	LOS ANGELES	CA		05/01/2025		2,098		(39)			(39)		2,059		2,059		
100277036	LITCHFIELD PARK	AZ		02/06/2026		722		(17)			(17)		705		705		
100161721	SETIAUKEE	NY		07/30/2024		2,082		(31)			(31)		2,051		2,051		
100192672	MEDFORD	OR		02/10/2025		2,084		(19)			(19)		2,065		2,065		
100180572	LONG BEACH	CA		11/26/2024		4,317		(29)			(29)		4,288		4,288		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024645	CHATHAM NORTH AREA LOS ANGELES	CA		10/16/2025		1,964		(76)			(76)		1,888		1,888		
10017828	CAMAS	WA		11/19/2024		2,361		(9)			(9)		2,352		2,352		
10024874	MONUMENT	CO		10/29/2025		1,622		(38)			(38)		1,584		1,584		
10023663	LOS ANGELES	CA		09/12/2025		904		(28)			(28)		876		876		
10013308	ORLANDO	FL		10/19/2023		1,557		(27)			(27)		1,530		1,530		
10023050	COSTA MESA	CA		10/03/2025		644		(16)			(16)		628		628		
10017554	DENVER	CO		11/12/2024		1,879		(9)			(9)		1,870		1,870		
10021481	SUNLAND	CA		06/10/2025		1,955		(41)			(41)		1,914		1,914		
10021487	SANTA ANA	CA		06/11/2025		2,078		(7)			(7)		2,071		2,071		
100201664	SAN JOSE	CA		03/18/2025		1,892		(67)			(67)		1,825		1,825		
100210741	SACRAMENTO	CA		05/15/2025		2,172		(51)			(51)		2,121		2,121		
10023513	EVERETT	WA		09/19/2025		23,944		(705)			(705)		23,239		23,239		
10026632	GARDEN GROVE	CA		12/23/2025		2,190		(63)			(63)		2,127		2,127		
10009246	CRESSKILL	NJ		01/26/2023		1,880		(35)			(35)		1,845		1,845		
10018725	LOS ANGELES	CA		07/25/2023		2,365		(36)			(36)		2,329		2,329		
10020346	HOLDEN BEACH	NC		03/27/2025		1,819		(60)			(60)		1,759		1,759		
10022877	BRIDGEWATER	NJ		01/12/2026		1,201		(25)			(25)		1,176		1,176		
10010367	NASHVILLE	TN		06/12/2023		3,380		(40)			(40)		3,320		3,320		
100175545	FOLSOM	CA		11/08/2024		1,946		(2)			(2)		1,944		1,944		
100180844	WALNUT CREEK	CA		11/26/2024		2,106		(52)			(52)		2,054		2,054		
100258241	SAN LUIS OBISPO	CA		12/02/2025		2,848		(67)			(67)		2,781		2,781		
100144381	POMONA	CA		03/07/2024		1,939		(26)			(26)		1,913		1,913		
100267102	FREDERICKSBURG	VA		12/23/2025		2,160		(22)			(22)		2,138		2,138		
100083008	THOUSAND OAKS	CA		05/05/2022		3,542		(52)			(52)		3,490		3,490		
100219570	CAMARILLO	CA		07/07/2025		1,715		(36)			(36)		1,657		1,657		
100159879	MIAMI	FL		06/16/2024		1,735		(38)			(38)		1,677		1,677		
100194925	WOODBRIDGE	VA		02/14/2025		2,139		(62)			(62)		2,077		2,077		
100107966	LA MIRADA	CA		05/22/2023		2,190		(33)			(33)		2,157		2,157		
100255825	CAPE CHARLES	VA		11/24/2025		1,752		(51)			(51)		1,701		1,701		
100167458	SAN JOSE	CA		09/16/2024		2,033		(62)			(62)		1,971		1,971		
100149808	MIAMI	FL		04/29/2024		1,675		(38)			(38)		1,637		1,637		
4010081798	CHILLICOTHE	OH		09/27/2024		1,944		(71)			(71)		1,873		1,873		
100253673	LOS ANGELES	CA		10/30/2025		2,156		(57)			(57)		2,099		2,099		
10022842	MIDLOTHIAN	VA		09/10/2025		2,223		(72)			(72)		2,151		2,151		
10014890	SANTA CRUZ	CA		06/07/2024		1,820		(62)			(62)		1,758		1,758		
100261635	SANTEE	CA		12/12/2025		1,429		(44)			(44)		1,385		1,385		
100246675	BRONX	NY		10/15/2025		1,850		(82)			(82)		1,768		1,768		
100169390	VENTURA	CA		09/27/2024		2,360		(55)			(55)		2,305		2,305		
100136717	PORT ANGELES	WA		01/25/2024		2,392		(7)			(7)		2,385		2,385		
10022065	CLEARWATER	FL		06/14/2025		1,726		(61)			(61)		1,665		1,665		
100247256	OAK ISLAND	NC		10/23/2025		1,890		(46)			(46)		1,844		1,844		
100227004	SEVIERVILLE	TN		07/30/2025		1,814		(66)			(66)		1,748		1,748		
100245425	EVERETT	WA		10/06/2025		1,910		(88)			(88)		1,822		1,822		
100055728	NORTH BARRINGTON	IL		03/23/2021		9,221		(808)			(808)		8,413		8,413		
100257091	BAILEY	CO		11/26/2025		2,035		(64)			(64)		1,971		1,971		
100261436	FRANKFORT	IL		12/09/2025		1,994		(67)			(67)		1,927		1,927		
100227986	OAK PARK	CA		06/04/2025		1,527		(71)			(71)		1,456		1,456		
100277469	PHOENIX	AZ		02/13/2026		722		(13)			(13)		709		709		
100216421	FEEDING HILLS	MA		06/20/2025		2,004		(29)			(29)		1,975		1,975		
100194367	FONTANA	CA		03/28/2025		1,810		(56)			(56)		1,754		1,754		
100169479	MORRIS BAY	CA		09/30/2024		28,620		(777)			(777)		27,843		27,843		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100220264	CORONA	CA		07/11/2025		1,532	(66)	(66)			(66)		1,466	1,466			
100227158	SUPERSIDE BEACH	SC		07/30/2025		1,754	(69)	(69)			(69)		1,685	1,685			
100169138	NAIIPA	ID		09/27/2024		2,324	(47)	(47)			(47)		2,277	2,277			
100243291	MINERAL	VA		09/26/2025		2,138	(53)	(53)			(53)		2,085	2,085			
100221708	RANCHO CUCAMONGA	CA		07/25/2025		2,000	(61)	(61)			(61)		1,939	1,939			
100165498	SAN JOSE	CA		12/20/2024		1,308	(21)	(21)			(21)		1,287	1,287			
100165931	LONG BEACH	CA		09/06/2024		1,769	(25)	(25)			(25)		1,744	1,744			
100076749	CANTON	OH		12/30/2021		4,448	(45)	(45)			(45)		4,403	4,403			
100215622	SEATTLE	WA		06/12/2025		1,945	(41)	(41)			(41)		1,904	1,904			
100221533	LONG BEACH	CA		07/29/2025		2,458	(46)	(46)			(46)		2,412	2,412			
100210857	VACAVILLE	CA		05/15/2025		1,793	(54)	(54)			(54)		1,739	1,739			
100151625	FONTANA	CA		07/10/2024		1,671	(52)	(52)			(52)		1,619	1,619			
100215693	SANTA CRUZ	CA		06/12/2025		2,085	(64)	(64)			(64)		2,021	2,021			
100227930	MISSION VIEJO	CA		08/04/2025		2,172	(48)	(48)			(48)		2,124	2,124			
100212195	WEEHAWEN	NJ		05/22/2025		2,036	(21)	(21)			(21)		2,015	2,015			
100204671	SPRING VALLEY	CA		04/04/2025		1,658	(65)	(65)			(65)		1,793	1,793			
100207161	THOUSAND OAKS	CA		04/28/2025		2,021	(12)	(12)			(12)		2,009	2,009			
100207002	HUNTINGTON BEACH	CA		04/24/2025		1,899	(62)	(62)			(62)		1,837	1,837			
100243364	IRVINE	CA		09/26/2025		1,871	(85)	(85)			(85)		1,786	1,786			
100220833	ROCKLIN	CA		07/18/2025		7,695	(229)	(229)			(229)		7,466	7,466			
100133387	NASHVILLE	TN		11/21/2023		1,656	(40)	(40)			(40)		1,616	1,616			
100211466	WHITTIER	CA		05/16/2025		1,945	(63)	(63)			(63)		1,882	1,882			
100186467	QUINCY	MA		12/30/2024		2,122	(27)	(27)			(27)		2,095	2,095			
100256290	LAWDALE	CA		12/05/2025		2,152	(38)	(38)			(38)		2,114	2,114			
100171253	NEW HIDE PARK	NY		10/16/2024		1,081	(49)	(49)			(49)		1,032	1,032			
100236000	MUKILTEO	WA		09/23/2025		1,840	(36)	(36)			(36)		1,804	1,804			
100118639	LOS ANGELES	CA		08/30/2023		3,068	(31)	(31)			(31)		3,037	3,037			
100256224	NEWMIRY PARK	CA		12/02/2025		2,067	(54)	(54)			(54)		2,013	2,013			
100261656	MIDDLETOWN	NJ		12/12/2025		6,630	(275)	(275)			(275)		6,355	6,355			
100246887	LONG BEACH	CA		10/29/2025		2,239	(81)	(81)			(81)		2,158	2,158			
100261511	ALAMEDA	CA		12/08/2025		2,152	(69)	(69)			(69)		2,083	2,083			
100190875	NAPA	CA		01/28/2025		2,686	(27)	(27)			(27)		2,659	2,659			
100233775	MAPLES	FL		10/30/2025		1,685	(41)	(41)			(41)		1,644	1,644			
100171303	GREENSBORO	NC		10/16/2024		42,795	(1,683)	(1,683)			(1,683)		41,112	41,112			
100128309	CHINO	CA		09/14/2023		3,292	(17)	(17)			(17)		3,275	3,275			
100288165	BLACK BUTTE RANCH	OR		12/29/2025		1,387	(34)	(34)			(34)		1,353	1,353			
100150484	NATIONAL CITY	CA		05/03/2024		2,177	(37)	(37)			(37)		2,140	2,140			
100228535	SALBEI	OR		08/11/2025		23,374	(395)	(395)			(395)		22,979	22,979			
100071920	NATIONAL CITY	CA		11/19/2021		4,803	(29)	(29)			(29)		4,774	4,774			
100219818	NORWOOD	MA		07/08/2025		2,057	(50)	(50)			(50)		2,007	2,007			
100201559	HUNTINGTON BEACH	CA		03/13/2025		1,978	(66)	(66)			(66)		1,912	1,912			
100142969	MAPLES	FL		02/09/2024		2,078	(42)	(42)			(42)		2,036	2,036			
100276926	SEVIERVILLE	TN		01/30/2026		656	(22)	(22)			(22)		634	634			
100179396	NEW MARKET	TN		12/27/2024		1,952	(81)	(81)			(81)		1,871	1,871			
100143984	PEORIA	AZ		02/29/2024		1,578	(30)	(30)			(30)		1,548	1,548			
100190461	KIRKLAND	WA		01/24/2025		2,074	(29)	(29)			(29)		2,045	2,045			
100142659	EDMONDS	WA		02/08/2024		906	(29)	(29)			(29)		877	877			
100192705	GRANDE	CA		02/10/2025		2,078	(29)	(29)			(29)		2,049	2,049			
100171506	LYNNWOOD	WA		10/17/2024		2,304	(41)	(41)			(41)		2,263	2,263			
100156079	CELINA	TX		06/18/2024		1,381	(44)	(44)			(44)		1,337	1,337			
100149010	WHAHWA	HI		04/19/2024		2,421	(105)	(105)			(105)		2,316	2,316			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100218727	SEASIDE HEIGHTS	IN		06/21/2025		1,873		(35)				(35)	1,838				
100274027	VIRGINIA BEACH	VA		01/28/2026		23,918		(900)				(900)	23,018				
100193532	SPRING VALLEY	CA		02/10/2025		2,025		(28)				(28)	1,997				
100178293	EASTVALE	CA		11/19/2024		3,141		(6)				(6)	3,133				
100179343	LAKEWOOD	CO		12/27/2024		923		(5)				(5)	918				
100179363	LAKEWOOD	CO		12/27/2024		919		(1)				(1)	918				
100268869	MATTHEWS	NC		12/29/2025		1,225		(47)				(47)	1,178				
100100280	SAN DIEGO	CA		03/24/2023		2,143		(5)				(5)	2,138				
100290083	PHOENIX	AZ		11/26/2025		2,230		(5)				(5)	2,225				
100170397	LOS ANGELES	CA		10/09/2024		1,897		(46)				(46)	1,851				
100221659	CARLSBAD	CA		07/23/2025		1,864		(66)				(66)	1,798				
100200024	EL CAJON	CA		03/10/2025		1,914		(39)				(39)	1,875				
100063377	LAKE OSIEGO	OR		07/12/2022		2,381		(33)				(33)	2,348				
100253895	SAN MARCOS	TX		10/30/2025		2,397		(27)				(27)	2,370				
100180095	DURANGO	CO		11/26/2024		1,969		(29)				(29)	1,940				
100203895	GARDENA	CA		03/28/2025		5,214		(185)				(185)	5,029				
100170049	KIHEI	HI		11/08/2024		2,213		(46)				(46)	2,167				
100254989	CARSON	CA		11/17/2025		2,696		(103)				(103)	2,593				
100102389	INDIO	CA		06/07/2023		1,786		(58)				(58)	1,728				
100277437	ATLANTA	GA		02/13/2026		2,327		(40)				(40)	2,287				
100245605	GARDEN GROVE	CA		10/06/2025		2,119		(76)				(76)	2,043				
100163357	CENTENNIAL	CO		10/04/2024		1,973		(21)				(21)	1,952				
100172841	CYPRESS	TX		10/24/2024		2,012		(60)				(60)	1,952				
100128895	BOCA RATON	FL		09/21/2023		2,045		(43)				(43)	2,002				
100268621	SAN DIEGO	CA		12/29/2025		696		(17)				(17)	679				
100235078	QUEEN CREEK	AZ		08/29/2025		1,886		(67)				(67)	1,821				
100191556	RIVERTON	UT		01/31/2025		1,671		(70)				(70)	1,601				
100212558	SAN JOSE	CA		05/28/2025		2,019		(34)				(34)	1,985				
100184990	DALLAS	TX		12/19/2024		2,244		(37)				(37)	2,207				
100253671	HAYWARD	CA		10/30/2025		1,843		(48)				(48)	1,795				
100273025	MACON	NC		01/15/2026		590		(19)				(19)	571				
100196524	BETHESDA	MD		02/28/2025		2,099		(25)				(25)	2,074				
100162674	CRESSKILL	NJ		06/07/2024		1,897		(54)				(54)	1,843				
100198314	PORTLAND	OR		02/28/2025		1,878		(58)				(58)	1,820				
100175704	LONG BEACH	CA		11/12/2024		2,343		(21)				(21)	2,322				
100071715	CHICAGO	IL		10/14/2021		6,288		(66)				(66)	6,222				
100218891	ANTIOCH	CA		06/27/2025		1,176		(68)				(68)	1,148				
100091120	LOS ANGELES	CA		01/31/2023		2,314		(70)				(70)	2,244				
100261633	CHULA VISTA	CA		12/12/2025		2,097		(80)				(80)	2,017				
100265014	VENICE	CA		12/17/2025		2,176		(48)				(48)	2,128				
100277460	MAINTOSH LAKES	CA		02/13/2026		705		(20)				(20)	685				
100156223	KEY WEST	FL		06/20/2024		1,866		(54)				(54)	1,812				
100090773	NORTH HOLLYWOOD	CA		02/28/2023		1,846		(67)				(67)	1,779				
100060463	WINDERMERE	FL		03/10/2022		3,169		(101)				(101)	3,068				
100212900	WHITTIER	CA		05/28/2025		2,085		(40)				(40)	2,045				
100201487	TAMPA	FL		03/12/2025		1,505		(44)				(44)	1,461				
100172623	GLENDALE	CA		10/24/2024		1,880		(25)				(25)	1,855				
100273263	SARATOGA SPRINGS	NY		01/16/2026		651		(16)				(16)	635				
4010064067	BRENTWOOD	TN		11/29/2023		1,544		(57)				(57)	1,487				
100201678	RUDISO	MI		03/13/2025		2,427		(100)				(100)	2,327				
100254319	BAVFIELD	CO		11/06/2025		1,178		(30)				(30)	1,168				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100272897	BLOCK ISLAND	RI		01/15/2026		755		(6)				(8)	747		747		
100268728	RENO	NV		12/29/2025		771		(5)				(5)	766		766		
100152619	CANTON	OH		06/22/2024		1,927		(103)				(103)	1,824		1,824		
100255709	MISSION VIEJO	CA		11/24/2025		2,263		(6)				(6)	2,257		2,257		
10014891	BURBANK	CA		07/13/2023		4,445		(28)				(28)	4,417		4,417		
100228236	WASILLA	AK		06/11/2025		1,814		(41)				(41)	1,773		1,773		
100147624	LOS ANGELES	CA		04/04/2024		1,851		(57)				(57)	1,794		1,794		
100171831	SALER	OR		10/16/2024		3,853		(112)				(112)	3,741		3,741		
100151689	SAN DIEGO	CA		06/10/2024		1,835		(38)				(38)	1,797		1,797		
100273082	N ATTLEBORO	MA		01/15/2026		612		(23)				(23)	589		589		
100168565	RENTON	WA		09/25/2024		2,304		(10)				(10)	2,294		2,294		
100175107	ANTELOPE	CA		11/05/2024		2,198		(87)				(87)	2,111		2,111		
100165503	NAPLES	FL		12/20/2024		2,083		(70)				(70)	2,013		2,013		
10080349	LOS ANGELES	CA		02/28/2022		5,821		(44)				(44)	5,777		5,777		
100201254	SYLMAR	CA		03/12/2025		1,931		(38)				(38)	1,893		1,893		
100220900	WINTER GARDEN	FL		06/14/2025		1,825		(53)				(53)	1,772		1,772		
100272183	FULLERTON	CA		01/08/2026		1,446		(35)				(35)	1,411		1,411		
100234384	OAK ISLAND	NC		06/28/2025		1,788		(47)				(47)	1,741		1,741		
100272508	HOBOKEN	NJ		01/08/2026		4,984		(65)				(65)	4,919		4,919		
100237866	PRINCEVILLE	HI		10/10/2025		2,558		(58)				(58)	2,480		2,480		
100219738	TRUCKEE	CA		07/08/2025		2,019		(49)				(49)	1,970		1,970		
100180559	JOELTON	TN		11/26/2024		2,061		(14)				(14)	2,047		2,047		
100186288	FRISCO	CO		12/27/2024		2,092		(42)				(42)	2,050		2,050		
100108901	MORRISVILLE	NC		05/31/2023		2,329		(40)				(40)	2,289		2,289		
100254457	VAN NUYS	CA		11/07/2025		2,110		(36)				(36)	2,074		2,074		
100079554	KAILUA KONA	HI		04/25/2022		4,146		(73)				(73)	4,075		4,075		
100213803	CORONA	CA		05/29/2025		1,894		(54)				(54)	1,840		1,840		
100229376	BEECHROVE	TN		06/22/2025		2,080		(8)				(8)	2,072		2,072		
100253734	LOS ANGELES	CA		10/30/2025		2,156		(30)				(30)	2,126		2,126		
100237126	HACIENDA HEIGHTS	CA		09/12/2025		1,859		(58)				(58)	1,801		1,801		
100247018	FRESNO	CA		10/22/2025		2,232		(58)				(58)	2,174		2,174		
100159818	HUNSTEAD	FL		06/16/2024		3,669		(81)				(81)	3,588		3,588		
100272827	CHICAGO	IL		01/08/2026		2,057		(61)				(61)	1,996		1,996		
100168706	GARDEN GROVE	CA		09/25/2024		1,680		(76)				(76)	1,604		1,604		
100272032	MISSION VIEJO	CA		01/08/2026		1,219		(39)				(39)	1,180		1,180		
4010061240	HAMILTON TOWNSHIP	NJ		10/21/2023		1,704		(25)				(25)	1,679		1,679		
100268194	BROKEN BOW	OK		12/29/2025		1,332		(30)				(30)	1,302		1,302		
10014701	RIVERSIDE	CA		06/29/2023		2,384		(62)				(62)	2,322		2,322		
100186755	PALMDALE	CA		12/31/2024		2,098		(99)				(99)	1,999		1,999		
100230115	WEST LINN	OR		06/25/2025		1,776		(63)				(63)	1,713		1,713		
100128490	PALM SPRINGS	CA		09/15/2023		1,152		(6)				(6)	1,146		1,146		
100254746	MAGNOLIA	TX		11/14/2025		1,416		(61)				(61)	1,355		1,355		
100207377	NASHVILLE	TN		04/29/2025		4,582		(215)				(215)	4,367		4,367		
100169606	PORT ST LUCIE	FL		07/21/2025		2,080		(33)				(33)	2,047		2,047		
10020160	ARLINGTON	VA		07/11/2025		1,899		(42)				(42)	1,857		1,857		
100090381	SUNLAND	CA		12/28/2022		1,797		(55)				(55)	1,742		1,742		
100235177	HAITHORNE	CA		06/28/2025		1,998		(55)				(55)	1,903		1,903		
100198536	MOUNT PLEASANT	SC		02/28/2025		1,709		(48)				(48)	1,661		1,661		
100272975	TAMPA	FL		01/15/2026		536		(18)				(18)	518		518		
100177012	IRVINE	CA		07/16/2025		2,015		(27)				(27)	1,988		1,988		
100228714	MARGATE CITY	NJ		06/11/2025		2,037		(40)				(40)	1,997		1,997		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100092945	THE BROW	NY		02/09/2023		1,787		.216			.216		-2,003	2,003			
100245440	LOS ANGELES	CA		10/06/2025		2,134		(39)			(39)		2,095	2,095			
100157678	RANCHO CUCAMONGA	CA		06/28/2024		1,942		(51)			(51)		1,891	1,891			
100244730	DUBLIN	CA		09/29/2025		1,882		(52)			(52)		1,830	1,830			
100148204	KAILUA-KONA	HI		04/12/2024		1,320		(37)			(37)		1,283	1,283			
100247047	NAPA	CA		10/22/2025		1,942		(39)			(39)		1,903	1,903			
100245895	CHARLESTON	SC		10/24/2025		2,085		(55)			(55)		2,030	2,030			
100221182	GULF SHORES	AL		07/21/2025		2,058		(38)			(38)		2,020	2,020			
100246971	PLEASANT HILL	CA		10/17/2025		2,092		(75)			(75)		2,017	2,017			
100227069	SAN JOSE	CA		07/30/2025		1,870		(60)			(60)		1,810	1,810			
100235004	MIAMI	FL		04/10/2025		1,805		(76)			(76)		1,729	1,729			
100141746	LOS ANGELES	CA		01/30/2024		1,552		(42)			(42)		1,510	1,510			
100254887	SAN JOSE	CA		11/12/2025		1,882		(87)			(87)		1,795	1,795			
100154786	SANTA ROSA	CA		07/19/2024		2,204		(37)			(37)		2,167	2,167			
100288728	HAYWARD	CA		12/29/2025		1,778		(7)			(7)		.771	.771			
100255789	NAPA	CA		11/24/2025		1,969		(58)			(58)		1,911	1,911			
100246938	LA CENTER	WA		10/17/2025		1,982		(75)			(75)		1,907	1,907			
100236979	MURRIETA	CA		09/12/2025		704		(33)			(33)		.671	.671			
100209603	SEATTLE	WA		05/02/2025		1,964		(69)			(69)		1,895	1,895			
100215860	BONITA SPRINGS	FL		06/13/2025		2,023		(17)			(17)		2,006	2,006			
100216213	WESTMINSTER	CA		06/20/2025		1,731		(82)			(82)		1,649	1,649			
100206372	PROVO	UT		05/22/2025		1,992		(21)			(21)		1,971	1,971			
100088425	SANTA CLARA	CA		08/25/2021		5,187		(25)			(25)		5,162	5,162			
100243346	STANTON	CA		09/26/2025		1,212		(54)			(54)		1,158	1,158			
100135639	LOS ANGELES	CA		11/09/2023		3,560		(26)			(26)		3,534	3,534			
100214975	CLAREMONT	CA		06/11/2025		1,786		(71)			(71)		1,697	1,697			
100218852	BOSTON	MA		06/21/2025		2,824		(46)			(46)		2,778	2,778			
100102761	TUCSON	AZ		06/22/2023		1,989		(24)			(24)		1,965	1,965			
100155940	MIAMI	FL		07/19/2024		1,588		(84)			(84)		1,484	1,484			
100168662	SAN FRANCISCO	CA		09/25/2024		2,968		(77)			(77)		2,891	2,891			
100273006	SCOTTSDALE	AZ		01/15/2026		.589		(18)			(18)		.571	.571			
100180272	NORTH PALM BEACH	FL		11/25/2024		2,253		(25)			(25)		2,228	2,228			
100261624	SALINAS	CA		12/12/2025		1,301		(45)			(45)		1,256	1,256			
100137184	PANAMA CITY BEACH	FL		11/28/2023		1,629		(23)			(23)		1,606	1,606			
100216424	PINE	AZ		06/20/2025		1,599		(71)			(71)		1,528	1,528			
3500117126	VALLEY VILLAGE	CA		03/21/2025		8,954							8,954	8,954			
100214980	ROCKVILLE	MD		06/11/2025		2,053		(10)			(10)		2,043	2,043			
100214301	BOWTOWN BEACH	FL		06/02/2025		1,824		(51)			(51)		1,773	1,773			
100246860	NORWALK	CT		10/17/2025		1,865		(53)			(53)		1,812	1,812			
100134745	CHULA VISTA	CA		10/30/2023		2,204		(54)			(54)		2,150	2,150			
100236008	AUSTIN	TX		09/04/2025		2,096		(35)			(35)		2,061	2,061			
100195975	LOS ANGELES	CA		02/24/2025		1,970		(10)			(10)		1,960	1,960			
4010076754	MILWAUKEE	WI		08/27/2024		1,849		(25)			(25)		1,824	1,824			
100267128	MORGAN	UT		12/23/2025		2,120		(23)			(23)		2,097	2,097			
100244433	SAN LUIS OBISPO	CA		09/29/2025		1,946		(52)			(52)		1,894	1,894			
100258286	CARSON	CA		12/05/2025		1,957		(67)			(67)		1,890	1,890			
100143754	HOLLISTER	CA		04/05/2024		2,903		(14)			(14)		2,889	2,889			
100114545	WASHUA	NH		06/29/2023		1,826		(35)			(35)		1,791	1,791			
100156464	SUMAS	WA		06/24/2024		2,144		(8)			(8)		2,136	2,136			
100148824	HEBER	UT		04/17/2024		1,999		(18)			(18)		1,981	1,981			
100201789	NEWCASTLE	CA		03/18/2025		1,324		(36)			(36)		1,288	1,288			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100221749	LOS ANGELES	CA		07/25/2025		1,593		(1)					1,592	1,592			
100185049	LOS ANGELES	CA		12/20/2024		1,858		(54)			(54)		1,804	1,804			
100228162	NEWPORT	RI		06/11/2025		1,878		(75)			(75)		1,803	1,803			
100293366	DORAL	FL		12/05/2025		1,325		(39)			(39)		1,286	1,286			
100246307	YUCCA VALLEY	CA		10/10/2025		1,690		(27)			(27)		1,663	1,663			
100246902	SNODHISH	WA		10/15/2025		2,115		(31)			(31)		2,084	2,084			
100091506	BROOKLYN	NY		01/20/2023		1,805		227			227		2,032	2,032			
100198244	ESCONDIDO	CA		02/28/2025		1,909		(43)			(43)		1,866	1,866			
100246374	ORANGE	CA		10/10/2025		1,981		(59)			(59)		1,922	1,922			
100180351	DOINEY	CA		11/26/2024		2,116		(41)			(41)		2,075	2,075			
100268678	LAKEWOOD RANCH	FL		12/29/2025		1,527		(2)			(2)		1,525	1,525			
100191776	SAN FRANCISCO	CA		01/31/2025		1,916		(57)			(57)		1,859	1,859			
100220657	CORONA	CA		07/17/2025		1,953		(49)			(49)		1,904	1,904			
100065430	LOS ANGELES	CA		07/28/2021		4,379		(3)			(3)		4,376	4,376			
100171251	FRANKLIN SQUARE	NY		10/16/2024		12,596		(302)			(302)		12,294	12,294			
100184999	TARZANA LOS ANGELES	CA		12/19/2024		4,770		(62)			(62)		4,708	4,708			
100086229	SPRING	TX		10/07/2022		1,349		(20)			(20)		1,329	1,329			
100246450	LA MESA	CA		10/10/2025		1,817		(29)			(29)		1,788	1,788			
100156394	LIVWOOD	WA		07/25/2024		2,433		(76)			(76)		2,357	2,357			
100229040	SPRINGFIELD	VA		06/14/2025		1,681		(36)			(36)		1,645	1,645			
100218782	CHELSEA	MA		06/27/2025		1,933		(31)			(31)		1,902	1,902			
100218868	INLET BEACH	FL		06/27/2025		1,750		(56)			(56)		1,694	1,694			
100219605	GOLDEN	CO		07/07/2025		2,203		(47)			(47)		2,156	2,156			
100201963	NORTH BRAMFORD	CT		03/18/2025		1,936		(55)			(55)		1,881	1,881			
100219501	GLENDALE	CA		07/07/2025		6,410		(81)			(81)		6,329	6,329			
100163296	CHANDLER	AZ		06/13/2024		1,770		(47)			(47)		1,723	1,723			
100273764	HOUSTON	TX		01/23/2026		1,039		(40)			(40)		999	999			
100086903	NORTH HOLLYWOOD AREA LOS ANG	CA		09/21/2022		4,724		(107)			(107)		4,617	4,617			
100229052	BLACK HAWK	CO		06/14/2025		1,965		(30)			(30)		1,935	1,935			
100055900	JAMAICA PLAIN	MA		03/26/2021		4,822		(125)			(125)		4,697	4,697			
100277494	SHOW LOW	AZ		02/13/2026		728		(20)			(20)		708	708			
100132669	VERO BEACH	FL		11/03/2023		1,640		24			24		1,664	1,664			
100145791	BEN LOMOND	CA		05/08/2024		1,823		(4)			(4)		1,819	1,819			
100266008	LOS ANGELES	CA		12/23/2025		660		(22)			(22)		638	638			
100103086	PORT WASHINGTON	NY		04/21/2023		2,090		(78)			(78)		2,012	2,012			
100261177	WILDIWOOD CREST	NJ		12/05/2025		2,004		(74)			(74)		1,930	1,930			
100199264	GARDEN GROVE	CA		03/05/2025		2,238							2,238	2,238			
100177900	MIAMI	FL		01/16/2025		1,836		(51)			(51)		1,785	1,785			
100211509	PERRIS	CA		05/16/2025		1,823		(33)			(33)		1,790	1,790			
100272556	LEESBURG	VA		01/09/2026		937		(26)			(26)		911	911			
100265391	SALADO	TX		12/19/2025		1,354		(41)			(41)		1,313	1,313			
100261303	DAWVILLE	CA		12/08/2025		1,941		(55)			(55)		1,886	1,886			
100199097	CANICA PARK	CA		03/03/2025		1,819		(35)			(35)		1,784	1,784			
100165995	WEST ROXBURY	MA		12/26/2024		1,469		(3)			(3)		1,466	1,466			
100210317	CURRAY	CO		05/09/2025		1,799		(22)			(22)		1,777	1,777			
100133477	LAKEWOOD	CO		10/19/2023		1,613		(27)			(27)		1,586	1,586			
100273791	VOLCANO	HI		07/23/2026		1,203		(43)			(43)		1,160	1,160			
100154066	CAPE CORAL	FL		07/11/2024		2,834		(80)			(80)		2,754	2,754			
100255465	WASILLA	AK		11/24/2025		2,667		(87)			(87)		2,580	2,580			
100173054	VISTA	CA		10/25/2024		2,230		(29)			(29)		2,201	2,201			
100071673	EL CAJON	CA		11/05/2021		4,541		(106)			(106)		4,435	4,435			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100189861	LOGAN	OR		01/21/2025		1,833		(37)			(37)		1,796	1,796			
10022038	OAKLAND	CA		07/30/2025		2,030		(51)			(51)		1,979	1,979			
10017502	LAKE OSIEGO	OR		11/05/2024		2,406		(7)			(7)		2,399	2,399			
10007492	FLAGSTAFF	AZ		12/02/2021		4,117		(110)			(110)		4,007	4,007			
10017754	SISTERS	OR		01/16/2025		1,128		(39)			(39)		1,189	1,189			
10015726	CERRITOS	CA		02/20/2025		34,235		(492)			(492)		33,743	33,743			
10025486	BOLTON	CT		11/10/2025		1,933		(53)			(53)		1,880	1,880			
100272041	THOUSAND OAKS	CA		01/08/2026		1,311		(23)			(23)		1,288	1,288			
100091031	WHITTIER	CA		01/31/2023		639		(2)			(2)		637	637			
100267335	SACRAMENTO	CA		12/24/2025		1,413		(28)			(28)		1,385	1,385			
100167143	CHICAGO	IL		09/13/2024		2,054		(16)			(16)		2,038	2,038			
100186899	REHOBOTH BEACH	DE		01/07/2025		2,462		(60)			(60)		2,402	2,402			
100254769	CHULA VISTA	CA		11/14/2025		1,675		(45)			(45)		1,630	1,630			
100194506	GARDEN GROVE	CA		02/14/2025		1,900		(70)			(70)		1,830	1,830			
100173177	LAKE ARIEL	PA		10/30/2024		1,861		(49)			(49)		1,812	1,812			
10024793	RANCHO CUCAMONGA	CA		10/29/2025		1,935		(90)			(90)		1,845	1,845			
10022807	PORT ORCHARD	WA		09/10/2025		696		(26)			(26)		670	670			
100243269	MIAMI	FL		09/26/2025		1,856		(88)			(88)		1,768	1,768			
100185781	MIAMI	FL		12/26/2024		1,723		(55)			(55)		1,668	1,668			
100078029	DELRAY BEACH	FL		01/12/2022		3,952		(60)			(60)		3,892	3,892			
100238024	KEY COLONY BEACH	FL		10/10/2025		1,990		(52)			(52)		1,938	1,938			
100198272	ORLANDO	FL		02/28/2025		2,056		(35)			(35)		2,021	2,021			
100057687	SUNNYVALE	CA		06/30/2021		5,800		(77)			(77)		5,723	5,723			
100189328	SAN DIEGO	CA		01/13/2025		2,067		(42)			(42)		2,025	2,025			
100171337	LAS VEGAS	NV		10/16/2024		2,525		(84)			(84)		2,441	2,441			
10024580	PEMBROKE PINES	FL		10/03/2025		2,092		(6)			(6)		2,084	2,084			
100184399	PLANTATION	FL		12/17/2024		1,748		(40)			(40)		1,708	1,708			
100100002	RICHMOND	TX		03/28/2023		1,877		(29)			(29)		1,848	1,848			
100229942	CHULA VISTA	CA		08/20/2025		1,650		(64)			(64)		1,586	1,586			
100126337	JOSHUA TREE	CA		09/22/2023		1,984		(19)			(19)		1,965	1,965			
100180159	HOLLYWOOD	FL		11/25/2024		1,739		(60)			(60)		1,679	1,679			
100261465	INLET BEACH	FL		12/09/2025		2,136		(62)			(62)		2,074	2,074			
100194236	NEW SMYRNA BEACH	FL		02/14/2025		1,935		(49)			(49)		1,886	1,886			
100246224	MURRELLS INLET	SC		10/08/2025		1,970		(89)			(89)		1,881	1,881			
100185526	MIAMI SPRINGS	FL		12/20/2024		2,063		(39)			(39)		2,024	2,024			
100167756	FARMINGDALE	NY		09/19/2024		2,114		(53)			(53)		2,061	2,061			
100253831	LONG BEACH	CA		10/30/2025		2,056		(72)			(72)		1,984	1,984			
100200490	SAN DIEGO	CA		03/11/2025		1,970		(31)			(31)		1,939	1,939			
100141596	DALLAS	TX		01/30/2024		1,749		(25)			(25)		1,724	1,724			
100236309	DUBLIN	CA		09/10/2025		2,023		(62)			(62)		1,961	1,961			
100159515	SEGUIN	TX		07/15/2024		1,971		(57)			(57)		1,914	1,914			
100062008	PACIFIC PALISADES	CA		04/28/2022		2,139		(45)			(45)		2,094	2,094			
100228466	REDMOND	WA		08/11/2025		1,834		(56)			(56)		1,778	1,778			
100115556	RIVERSIDE	CA		07/19/2023		2,302		(37)			(37)		2,265	2,265			
100214170	DAMASCUS	OR		05/30/2025		1,982		(77)			(77)		1,905	1,905			
100219433	CHELSEA	WA		07/07/2025		2,551		(60)			(60)		2,491	2,491			
100189744	SILVER BAY	MI		01/21/2025		2,013		(4)			(4)		2,009	2,009			
100171469	CRANE HILL	AL		10/16/2024		1,938		(61)			(61)		1,877	1,877			
100166218	SEVINOLE	FL		09/09/2024		1,566		(47)			(47)		1,519	1,519			
100182062	LOS ANGELES	CA		12/12/2024		2,008		(10)			(10)		1,998	1,998			
100171431	BLACK BUTTE RANCH	OR		10/16/2024		2,041		(43)			(43)		1,998	1,998			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016473	BEND	OR		06/26/2024		1,890		(48)					1,842	1,842			
10018049	LAS VEGAS	NV		11/28/2024		2,244		(78)			(78)		2,166	2,166			
10018946	LAKE ELSINORE	CA		01/17/2025		1,344		(56)			(56)		1,288	1,288			
10017239	SCOTTSDALE	AZ		10/21/2024		2,131		(26)			(26)		2,105	2,105			
100215005	WALNUT	CA		06/11/2025		1,885		(72)			(72)		1,813	1,813			
100177349	HOLLWOOD	FL		01/16/2025		1,321		(42)			(42)		1,279	1,279			
100194650	PL WYOUTH	IN		02/21/2025		1,968		(38)			(38)		1,930	1,930			
100177219	ORANGE BEACH	AL		01/16/2025		2,540		(76)			(76)		2,464	2,464			
100162795	SOUTHERN SHORES	NC		06/12/2024		1,288		(28)			(28)		1,240	1,240			
100164579	COCA BEACH	FL		06/21/2024		1,865		(11)			(11)		1,854	1,854			
100171760	CHINO	CA		10/17/2024		2,096		(35)			(35)		2,061	2,061			
100163139	FORT WORTH	TX		06/13/2024		1,905		(40)			(40)		1,865	1,865			
100196564	BLACK MOUNTAIN	NC		07/10/2024		1,763		(53)			(53)		1,710	1,710			
10027358	EL CAJON	CA		02/12/2026		528		(21)			(21)		507	507			
100162510	NEW SMIRNA BEACH	FL		06/12/2024		1,907		(10)			(10)		1,897	1,897			
100162775	SILER CITY	NC		06/12/2024		1,943		(42)			(42)		1,901	1,901			
100071969	GRANDMA HILLS	CA		11/19/2021		4,516		(98)			(98)		4,418	4,418			
100162571	MISSION VIEJO	CA		06/12/2024		1,930		(33)			(33)		1,897	1,897			
100157914	LAS VEGAS	NV		07/09/2024		1,777		(26)			(26)		1,751	1,751			
100216474	LAKE HAVASI CITY	AZ		06/23/2025		3,428		(82)			(82)		3,346	3,346			
100245655	GLENDALE	CA		10/24/2025		1,975		(53)			(53)		1,922	1,922			
100164485	SENECA	SC		06/21/2024		2,058		(36)			(36)		2,022	2,022			
100211936	WEST PALM BEACH	FL		05/19/2025		1,986		(4)			(4)		1,982	1,982			
100189156	SAN DIEGO	CA		01/13/2025		2,709		(44)			(44)		2,665	2,665			
100212079	RANCHO MIRAGE	CA		05/22/2025		1,839		(28)			(28)		1,811	1,811			
100266626	MINERAL BLUFF	GA		12/23/2025		1,362		(44)			(44)		1,338	1,338			
100192747	MIAMI	FL		02/10/2025		2,027		(23)			(23)		2,004	2,004			
100100539	PL WYOUTH	IN		04/27/2023		1,622		(55)			(55)		1,567	1,567			
100175311	VENTURA	CA		11/05/2024		2,224		(20)			(20)		2,204	2,204			
100165790	NORTH MYRTLE BEACH	SC		07/10/2024		1,954		(41)			(41)		1,913	1,913			
100166065	CRYSTAL BEACH	TX		09/09/2024		1,875		(37)			(37)		1,838	1,838			
100134758	SCOTTSDALE	AZ		10/30/2023		1,620		(19)			(19)		1,601	1,601			
100065660	ENCINO	CA		07/27/2021		2,032		(32)			(32)		2,000	2,000			
100238601	ANHEIM	CA		09/23/2025		1,994		(51)			(51)		1,943	1,943			
100160894	NORCO	CA		07/24/2024		2,075		(41)			(41)		2,034	2,034			
100162995	LAGUNA HILLS	CA		06/12/2024		2,069		(35)			(35)		2,034	2,034			
100161971	PALMDALE	CA		07/31/2024		1,779		(68)			(68)		1,711	1,711			
100219382	SEATTLE	WA		07/07/2025		1,737		(58)			(58)		1,679	1,679			
100175290	INLET BEACH	FL		11/05/2024		2,274		(15)			(15)		2,259	2,259			
100206615	LONGMONT	CO		04/23/2025		1,840		(61)			(61)		1,779	1,779			
100168774	JUPITER	FL		09/26/2024		979		(50)			(50)		929	929			
100213863	MERRIFIELD	IN		05/29/2025		2,281		(54)			(54)		2,227	2,227			
100120388	LOS ANGELES	CA		06/18/2023		1,799		(54)			(54)		1,745	1,745			
100175187	INLET BEACH	FL		11/05/2024		2,251		(35)			(35)		2,216	2,216			
100195979	YOUNGSVILLE	LA		07/15/2024		12,700		(407)			(407)		12,293	12,293			
100068491	LEWIS	VA		06/25/2021		4,235		(80)			(80)		4,155	4,155			
100201668	LINWOOD	CA		03/13/2025		1,885		(69)			(69)		1,816	1,816			
100230110	AUSTIN	TX		06/26/2025		1,965		(75)			(75)		1,910	1,910			
100163326	REDWOOD CITY	CA		06/13/2024		2,047		(76)			(76)		1,971	1,971			
100197245	INDIAN ROCKS BEACH	FL		11/29/2023		1,447		(16)			(16)		1,431	1,431			
100172231	CARLSBAD	CA		10/21/2024		2,313		(44)			(44)		2,269	2,269			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019336	RICHMOND	TX		01/31/2025		2,133		(100)			(100)		2,033		2,033		
10015116	LOS ANGELES	CA		05/10/2024		489		(8)			(8)		481		481		
10019362	WEST PALM BEACH	FL		02/10/2025		1,750		(75)			(75)		1,675		1,675		
10016424	LOS ANGELES	CA		06/21/2024		1,900		(64)			(64)		1,836		1,836		
100210246	TEBECOLA	CA		05/09/2025		2,066		(61)			(61)		2,005		2,005		
10020595	HAYWARD	CA		04/29/2025		2,036		(31)			(31)		2,005		2,005		
100246514	MIAMI	FL		10/10/2025		1,998		(71)			(71)		1,927		1,927		
100157254	KAILUA KONA	HI		02/20/2025		1,647		(20)			(20)		1,627		1,627		
100156807	WEST PALM BEACH	FL		07/12/2024		2,040		(42)			(42)		1,998		1,998		
100193648	SANDY SPRINGS	GA		02/10/2025		1,836		(65)			(65)		1,771		1,771		
100153687	BROOKLYN	NY		05/31/2024		2,663		(103)			(103)		2,560		2,560		
100219111	MURRIETA	CA		06/27/2025		2,441		(49)			(49)		2,392		2,392		
100173099	EATONTON	GA		10/30/2024		2,482		(14)			(14)		2,468		2,468		
100190361	MIAMI	FL		01/22/2025		1,719		(48)			(48)		1,671		1,671		
100161024	BONDVILLE	VT		07/24/2024		2,163		(22)			(22)		2,141		2,141		
100218267	ANNEHEIM	CA		06/26/2025		2,005		(35)			(35)		1,970		1,970		
100257080	FAIRPLAY	CO		11/26/2025		1,945		(74)			(74)		1,871		1,871		
100274408	VAN NUYS	CA		02/12/2026		617		(21)			(21)		596		596		
100174543	KEY WEST	FL		10/31/2024		1,392		(21)			(21)		1,371		1,371		
100076461	MIDWAY	GA		12/21/2021		2,498		(64)			(64)		2,434		2,434		
100174695	LAGUNA NIGUEL	CA		10/31/2024		2,008		(58)			(58)		1,950		1,950		
100156081	BELL GARDENS	CA		06/18/2024		1,892		(18)			(18)		1,874		1,874		
100134065	FOUNTAIN VALLEY	CA		10/27/2023		6,637		(124)			(124)		6,513		6,513		
100202442	DECATUR	GA		03/20/2025		8,734		(260)			(260)		8,474		8,474		
100142238	ROSELBURG	OR		03/15/2024		1,794		(38)			(38)		1,756		1,756		
100171462	WASHINGTON	DC		10/16/2024		2,487		(6)			(6)		2,479		2,479		
100214470	PESEDA	CA		06/06/2025		2,070		(33)			(33)		2,037		2,037		
100154142	LONGBOAT KEY	FL		07/11/2024		1,906		(90)			(90)		1,816		1,816		
100186398	POINCIPE BEACH	FL		12/27/2024		1,602		(28)			(28)		1,574		1,574		
100193245	LAWDALE	CA		12/28/2023		1,577		(42)			(42)		1,535		1,535		
100174575	PORT ARKANSAS	TX		10/31/2024		2,022		(32)			(32)		1,990		1,990		
100174286	CANYON LAKE	TX		10/31/2024		2,102		(32)			(32)		2,070		2,070		
100214660	FOUNTAIN VALLEY	CA		06/11/2025		2,034		(6)			(6)		2,028		2,028		
100186539	BROKEN BOW	OK		12/30/2024		7,847		(116)			(116)		7,731		7,731		
100212844	NORTH HOLLYWOOD	CA		05/23/2025		1,656		(62)			(62)		1,594		1,594		
100243406	BUFFORD	GA		09/26/2025		14,623		(573)			(573)		14,050		14,050		
100172196	BURBANK	CA		10/17/2024		3,962		(184)			(184)		3,778		3,778		
100173474	FRANKLIN SQUARE	NY		10/29/2024		1,671		(32)			(32)		1,639		1,639		
100192966	BIG BEAR CITY	CA		02/10/2025		2,010		(17)			(17)		1,993		1,993		
100150587	GATLINBURG	TN		05/03/2024		1,968		(43)			(43)		1,925		1,925		
100175178	SAN JOSE	CA		11/05/2024		2,950		(39)			(39)		2,911		2,911		
100167077	SAVANNAH	GA		09/13/2024		1,866		(52)			(52)		1,814		1,814		
100164228	EASTVALE	CA		08/21/2024		35,518		(1,202)			(1,202)		34,316		34,316		
100247553	GENOA	NY		10/29/2025		2,663		(91)			(91)		2,572		2,572		
100201942	MOLDOOD	OK		03/18/2025		1,843		(51)			(51)		1,792		1,792		
100078034	NASHVILLE	TN		01/12/2022		4,608		(81)			(81)		4,527		4,527		
100195311	CAPE MAY	NJ		07/15/2024		1,917		(60)			(60)		1,857		1,857		
100180565	RENO	NV		11/26/2024		2,006		(48)			(48)		1,958		1,958		
100171300	SAN DIEGO	CA		10/16/2024		1,847		(86)			(86)		1,761		1,761		
100172654	DORCHESTER	MA		10/25/2024		1,895		(16)			(16)		1,879		1,879		
100165529	LOS ANGELES	CA		09/06/2024		1,741		(50)			(50)		1,691		1,691		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
10023028	LA VERNE	CA		06/14/2025		2,096	(3)	(61)				(3)		2,093	2,093			
100210435	LOS ANGELES	CA		05/12/2025		1,820		(61)				(61)		1,759	1,759			
100215024	VAN NUYS	CA		06/11/2025		1,984		(46)				(46)		1,938	1,938			
100216491	COSTA MESA	CA		06/23/2025		2,024	(4)	(4)				(4)		2,020	2,020			
401005863	TRENTON	NJ		10/27/2023		1,893		(31)				(31)		1,862	1,862			
100173009	CRYSTAL BEACH	TX		10/25/2024		1,601		(70)				(70)		1,531	1,531			
100215448	WOODLAND HILLS	CA		06/12/2025		2,001		(46)				(46)		1,955	1,955			
100141473	NORTH BERGEN	NJ		01/30/2024		1,513		(31)				(31)		1,482	1,482			
100198813	BERKELEY	CA		12/21/2023		2,067		(43)				(43)		2,024	2,024			
100230766	MILTON	GA		07/30/2025		2,262		(35)				(35)		2,227	2,227			
100189430	UPPERCO	MD		01/14/2025		1,367		(45)				(45)		1,322	1,322			
100109937	BROOKLYN	NY		06/22/2023		1,967		(44)				(44)		1,923	1,923			
100146875	NAPLES	FL		03/26/2024		2,206		(3)				(3)		2,203	2,203			
100156824	LOS ANGELES	CA		06/27/2024		1,063		(18)				(18)		1,045	1,045			
100215488	PALM SPRINGS	CA		06/12/2025		2,137		(25)				(25)		2,112	2,112			
100273693	SUN VALLEY	CA		07/26/2026		1,199		(37)				(37)		1,162	1,162			
100244754	SCOTTSDALE	AZ		09/29/2025		1,808		(70)				(70)		1,738	1,738			
100229316	PERRIS	CA		06/14/2025		1,515		(72)				(72)		1,443	1,443			
100201466	WEST FARGO	ND		03/12/2025		2,061		(4)				(4)		2,057	2,057			
100277393	PANORAMA CITY	CA		02/12/2026		581		(24)				(24)		557	557			
100244692	ROYAL OAKS	CA		09/29/2025		2,205		(101)				(101)		2,104	2,104			
100272741	LOS ANGELES	CA		07/09/2026		656		(26)				(26)		630	630			
100152843	LAS VEGAS	NV		05/22/2024		1,690		(73)				(73)		1,617	1,617			
100266996	NAPA	CA		12/29/2025		676		(14)				(14)		662	662			
100272794	WINERLEY	TX		01/13/2026		678		(16)				(16)		662	662			
100277517	SAN PEDRO	CA		02/13/2026		714		(19)				(19)		695	695			
100177165	LAKEWOOD	CO		01/16/2025		1,905		(35)				(35)		1,870	1,870			
100277576	MINEN	NV		02/13/2026		729		(16)				(16)		713	713			
100169419	BISCAYNE PARK	FL		01/14/2025		2,709		(62)				(62)		2,647	2,647			
100206251	CORONA	CA		04/17/2025		2,131		(56)				(56)		2,075	2,075			
100160322	HAIRSHIRE	IL		07/19/2024		1,763		(38)				(38)		1,725	1,725			
100149077	WINDSOR	CT		04/19/2024		1,996		(18)				(18)		1,968	1,968			
100235168	SALIDA	CO		06/28/2025		417		(13)				(13)		404	404			
100219168	BROKEN BOW	OK		06/27/2025		1,989		(43)				(43)		1,946	1,946			
100185838	ANAHEIM	CA		12/26/2024		2,020		(21)				(21)		1,999	1,999			
100190653	COVERT	MI		01/28/2025		2,085		(39)				(39)		2,046	2,046			
100176833	PARKER	CO		11/15/2024		2,183		(42)				(42)		2,141	2,141			
100277601	KINGSLAND	TX		02/13/2026		667		(27)				(27)		640	640			
100206077	LOS ANGELES	CA		05/16/2025		1,802		(5)				(5)		1,797	1,797			
100195369	KNOX	IN		02/24/2025		1,809		(52)				(52)		1,757	1,757			
100164609	HAYWARD	CA		06/21/2024		1,870		(33)				(33)		1,837	1,837			
100265960	EL CAJON	CA		12/19/2025		1,342		(15)				(15)		1,327	1,327			
100233504	EAST PALO ALTO	CA		10/30/2025		1,927		(42)				(42)		1,885	1,885			
100139119	BROOK	NY		12/28/2023		1,527		(46)				(46)		1,479	1,479			
100168014	BENTONVILLE	AR		09/20/2024		5,295		(126)				(126)		5,169	5,169			
100267165	LYNN	MA		12/23/2025		2,949		(77)				(77)		2,872	2,872			
100191088	WEST PALM BEACH	FL		07/30/2025		1,845		(42)				(42)		1,803	1,803			
100167646	SCOTTSDALE	AZ		06/28/2024		1,929		(79)				(79)		1,850	1,850			
100274018	EASTVALE	CA		01/26/2026		711		(17)				(17)		694	694			
100235661	OCEAN CITY	NJ		06/29/2025		14,179		(35)				(35)		13,828	13,828			
100254328	KAILUA KONA	HI		11/07/2025		1,992		(84)				(84)		1,908	1,908			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100294419	WESTPORT	CT		11/07/2025		2,123		(51)					2,072		2,072		
100140909	TORRANCE	CA		02/28/2024		1,581		(55)					1,526		1,526		
100201006	MAPLE VALLEY	WA		03/12/2025		4,075		(9)					4,066		4,066		
100171235	SAN FRANCISCO	CA		10/16/2024		1,952		(86)					1,866		1,866		
100186560	MINERAL BLUFF	GA		12/30/2024		1,967		(18)					1,949		1,949		
100214454	VENTURA	CA		06/06/2025		1,641		(54)					1,587		1,587		
100180395	LIVERMORE	CA		11/26/2024		5,475		(45)					5,430		5,430		
100244485	BOSTON	MA		09/29/2025		2,039		(31)					2,008		2,008		
100100444	WINHALL	VT		04/27/2023		2,993		(52)					2,941		2,941		
100086734	THOUSAND OAKS	CA		09/30/2022		52,954		(626)					52,328		52,328		
100255794	JACKSON	TN		11/24/2025		1,366		(33)					1,333		1,333		
100245031	THOUSAND OAKS	CA		09/29/2025		1,822		(78)					1,744		1,744		
100147861	SANTA FE	NM		04/04/2024		2,032		(23)					2,009		2,009		
100245060	SOUTH SAN FRANCISCO	CA		09/30/2025		2,450		(78)					2,372		2,372		
100162088	EDGEWATER	MD		07/31/2024		1,812		(64)					1,748		1,748		
100202243	LOS ANGELES	CA		04/17/2025		1,635		(77)					1,558		1,558		
100079579	LOS ANGELES	CA		04/25/2022		3,737		(116)					3,621		3,621		
100255385	REDONDO BEACH	CA		11/24/2025		3,136		(35)					3,101		3,101		
100102456	SAN JUAN CAPISTRANO	CA		06/07/2023		2,439		(44)					2,395		2,395		
100155624	LOS ANGELES	CA		11/09/2023		2,476		(29)					2,447		2,447		
100180432	TULARE	CA		11/25/2024		2,198		(14)					2,184		2,184		
100088164	SHERMAN OAKS	CA		06/25/2021		4,474		(17)					4,457		4,457		
100165879	REDLANDS	CA		06/30/2024		2,078		(31)					2,047		2,047		
100253700	VIENNA	VA		10/30/2025		2,078		(60)					2,018		2,018		
100120061	TORRANCE	CA		06/11/2023		43,352		(134)					43,218		43,218		
100246457	NORTH LITTLE ROCK	AR		10/10/2025		1,804		(49)					1,755		1,755		
100156459	MENDOCINO	CA		06/24/2024		1,735		(45)					1,690		1,690		
100147771	BOTHELL	WA		04/08/2024		1,928		(43)					1,885		1,885		
100254561	LONG BEACH	CA		11/07/2025		2,706		(100)					2,606		2,606		
100212654	SAN DIEGO	CA		05/29/2025		1,456		(69)					1,387		1,387		
100162502	GUTTENBERG	NJ		06/12/2024		5,948		(66)					5,882		5,882		
100236882	SONOMA	CA		09/12/2025		1,961		(73)					1,888		1,888		
100228065	SUWANEE	GA		06/07/2025		1,953		(62)					1,891		1,891		
100223750	CHANDLER	AZ		06/18/2025		1,695		(55)					1,640		1,640		
100071941	CURRY	CO		11/19/2021		4,458		(88)					4,370		4,370		
100235676	SANTA CLARA	CA		08/29/2025		2,026		(45)					1,981		1,981		
100243482	PASADENA	CA		09/26/2025		2,044		(63)					1,981		1,981		
100071885	RANCHO SANTA MARGARITA	CA		11/19/2021		119		(3)					116		116		
100155099	PORTER RANCH	CA		07/19/2024		1,704		(18)					1,686		1,686		
100257064	TAMPA	FL		11/26/2025		2,055		(64)					1,991		1,991		
100272035	SIMI VALLEY	CA		01/08/2026		1,364		(33)					1,331		1,331		
100226745	MONTEBELLO	CA		07/30/2025		1,796		(63)					1,733		1,733		
100265375	CAMARILLO	CA		12/19/2025		1,156		(44)					1,112		1,112		
100226996	HENDERSON	NV		07/30/2025		1,893		(52)					1,841		1,841		
100194554	HUTCHINSON ISLAND	FL		10/30/2023		1,705		(45)					1,660		1,660		
100167162	SAN JUAN CAPISTRANO	CA		09/13/2024		2,597		(56)					2,541		2,541		
100083940	MIAMI	FL		06/11/2022		2,525		(75)					2,450		2,450		
100077816	BEVERLY HILLS	CA		01/14/2022		3,832		(196)					3,636		3,636		
100228186	SEASIDE	CA		06/11/2025		2,328		(106)					2,222		2,222		
100209629	DALLAS	TX		05/02/2025		2,167		(36)					2,131		2,131		
100202771	MISSION VIEJO	CA		03/24/2025		1,866		(52)					1,814		1,814		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100103311	CASTLE ROCK	CO		04/28/2023		1,955		(50)			(50)		1,905	1,905			
100228159	FAVETTEVILLE	NC		06/11/2025		1,887		(67)			(67)		1,820	1,820			
100218211	INGLEWOOD	CA		06/26/2025		1,792		(59)			(59)		1,733	1,733			
100065397	SAN DIEGO	CA		07/28/2021		9,216		(132)			(132)		9,084	9,084			
100228902	FULSHEAR	TX		06/12/2025		2,036		(44)			(44)		1,992	1,992			
100212062	HUNTINGTON BEACH	CA		06/27/2025		1,821		(45)			(45)		1,776	1,776			
100246868	HOOPER	AL		10/17/2025		6,246		(111)			(111)		6,135	6,135			
100226565	SANTA BARBARA	CA		07/30/2025		1,888		(68)			(68)		1,820	1,820			
100147092	WELLINGTON	FL		03/28/2024		1,394		(1)			(1)		1,393	1,393			
100235113	SCOTTSDALE	AZ		06/28/2025		2,108		(14)			(14)		2,094	2,094			
100220309	PORTSMOUTH	RI		07/18/2025		1,909		(45)			(45)		1,864	1,864			
100228188	MILTON	GA		06/11/2025		1,192		(34)			(34)		1,158	1,158			
100272166	ARLEY	AL		01/08/2026		1,340		(35)			(35)		1,305	1,305			
100236309	RANCHO CUCAMONGA	CA		09/19/2025		1,939		(67)			(67)		1,872	1,872			
100271926	NEWPORT	RI		01/06/2026		713		(26)			(26)		687	687			
100245318	SEA ISLE CITY	NJ		10/06/2025		1,971		(70)			(70)		1,901	1,901			
100137440	CHARLOTTE	NC		01/11/2024		1,439		(25)			(25)		1,414	1,414			
100215696	MONROE	NY		06/13/2025		1,828		(41)			(41)		1,787	1,787			
100229459	TYBEE ISLAND	GA		06/15/2025		2,014		(10)			(10)		2,004	2,004			
100165955	CORONA	CA		12/26/2024		1,303		(34)			(34)		1,269	1,269			
100206764	IMPERIAL BEACH	CA		04/23/2025		1,913		(57)			(57)		1,856	1,856			
100235205	LAKEWOOD	CO		06/28/2025		1,826		(76)			(76)		1,750	1,750			
100214831	FALLBROOK	CA		06/11/2025		2,883		(70)			(70)		2,813	2,813			
100220832	EAGLE	ID		07/18/2025		2,909		(81)			(81)		2,828	2,828			
100272102	KITTY HAWK	NC		01/08/2026		1,271		(50)			(50)		1,221	1,221			
100211808	KNOXVILLE	TN		05/19/2025		1,901		(26)			(26)		1,875	1,875			
100221467	DALY CITY	CA		07/22/2025		1,930		(55)			(55)		1,875	1,875			
100186178	CORONA	CA		02/10/2025		1,812		(19)			(19)		1,793	1,793			
100272415	NOVATO	CA		01/08/2026		1,322		(18)			(18)		1,304	1,304			
100080529	CARSON	CA		03/30/2022		4,415		(124)			(124)		4,291	4,291			
100209165	AUSTIN	TX		04/30/2025		1,943		(22)			(22)		1,921	1,921			
100118888	SOUTHWEST RANCHES	FL		07/25/2023		2,502		(23)			(23)		2,479	2,479			
100246381	INGLEWOOD	CA		10/15/2025		1,558		(74)			(74)		1,484	1,484			
100221507	PALM SPRINGS	CA		07/22/2025		1,826		(71)			(71)		1,755	1,755			
100076477	PORT ARANSAS	TX		12/21/2021		3,906		(189)			(189)		3,719	3,719			
100235305	SAN FRANCISCO	CA		08/29/2025		1,978		(49)			(49)		1,929	1,929			
100164166	WESTMINSTER	CA		06/21/2024		1,413		(24)			(24)		1,389	1,389			
100235161	DESERT HOT SPRINGS	CA		06/28/2025		1,803		(54)			(54)		1,749	1,749			
100255460	BLOWING ROCK	NC		11/24/2025		2,796		(289)			(289)		2,507	2,507			
100205042	VISTA	CA		04/11/2025		1,766		(83)			(83)		1,683	1,683			
100209889	BELLFLOWER	CA		05/02/2025		1,913		(68)			(68)		1,845	1,845			
100154204	BEE CAVE	TX		07/11/2024		2,047		(41)			(41)		2,006	2,006			
100227034	WATSONVILLE	CA		07/30/2025		1,681		(75)			(75)		1,606	1,606			
100220287	HOBBS SOUND	FL		07/11/2025		1,947		(53)			(53)		1,894	1,894			
100174683	DAHLONEGA	GA		10/31/2024		1,156		(21)			(21)		1,135	1,135			
100067410	SAN FRANCISCO	CA		09/23/2021		4,673		(7)			(7)		4,666	4,666			
100212325	LOS ANGELES	CA		05/28/2025		2,000		(21)			(21)		1,979	1,979			
100220200	SANTA ROSA BEACH	FL		07/16/2025		1,943		(3)			(3)		1,940	1,940			
100226891	EL CAJON	CA		06/11/2025		2,037		(14)			(14)		2,023	2,023			
100209686	WESTHAMPTON	NY		05/02/2025		2,070		(72)			(72)		1,998	1,998			
100261414	SEA BRIGHT	NJ		12/08/2025		2,111		(58)			(58)		2,053	2,053			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214857	TACOMA	WA		06/11/2025		1,736		(85)			(85)		1,711	1,711			
100207244	WESTMINSTER	CA		04/28/2025		2,042		(16)			(16)		2,026	2,026			
100128688	LIBERTY HILL	TX		09/15/2023		1,907		(35)			(35)		1,872	1,872			
100267210	LOS ANGELES	CA		12/23/2025		2,044		(48)			(48)		1,996	1,996			
100200253	CHULA VISTA	CA		03/07/2025		1,789		(54)			(54)		1,735	1,735			
100209577	LAKELAND	FL		05/02/2025		1,987		(71)			(71)		1,916	1,916			
100100509	KELLER	TX		04/27/2023		16,840		(340)			(340)		16,500	16,500			
100201356	LOS ANGELES	CA		03/12/2025		1,970		(25)			(25)		1,945	1,945			
100110025	SAN DIEGO	CA		06/23/2023		1,748		(29)			(29)		1,719	1,719			
100168629	WEST CHESTER	PA		09/25/2024		1,598		(43)			(43)		1,555	1,555			
100171211	SAN DIEGO	CA		10/16/2024		3,686		(148)			(148)		3,548	3,548			
100118850	ALVIN	TX		07/27/2023		2,173		(46)			(46)		2,127	2,127			
100204589	REHOBOTH BEACH	DE		09/29/2025		2,063		(56)			(56)		2,007	2,007			
100206392	SUGAR LAND	TX		05/22/2025		1,873		(47)			(47)		1,826	1,826			
100188347	OCEAN PARK	WA		07/08/2025		16,746		(238)			(238)		16,508	16,508			
100114706	UPLAND	CA		06/29/2023		1,886		(40)			(40)		1,856	1,856			
100203492	ORANGE	CA		03/26/2025		1,845		(57)			(57)		1,788	1,788			
100194092	FLAGSTAFF	AZ		02/14/2025		1,827		(39)			(39)		1,788	1,788			
100180629	ARLINGTON	VA		11/26/2024		1,741		(66)			(66)		1,675	1,675			
100235790	SAN RAFAEL	CA		09/22/2025		1,647		(78)			(78)		1,569	1,569			
100192314	LAS VEGAS	NV		02/10/2025		1,988		(13)			(13)		1,955	1,955			
100133765	FLOWER MOUND	TX		10/20/2023		1,171		(19)			(19)		1,152	1,152			
100119025	AZUSA	CA		07/31/2023		2,370		(16)			(16)		2,354	2,354			
100218131	SUMMIT	NJ		07/22/2025		4,806		(59)			(59)		4,747	4,747			
100198550	POST FALLS	ID		01/16/2025		1,675		(68)			(68)		1,607	1,607			
100180628	ARLINGTON	VA		11/26/2024		1,772		(56)			(56)		1,716	1,716			
100244481	FALLBROOK	CA		09/29/2025		7,282		(160)			(160)		7,132	7,132			
100214637	WESTMINSTER	CA		06/10/2025		1,859		(34)			(34)		1,825	1,825			
100235799	GULF SHORES	AL		09/04/2025		3,394		(80)			(80)		3,314	3,314			
100200571	WIELLS	NE		03/11/2025		1,922		(47)			(47)		1,875	1,875			
100194212	BROKEN BOW	OK		02/14/2025		1,788		(41)			(41)		1,747	1,747			
100120629	HUNSTEAD	FL		06/18/2023		1,857		(16)			(16)		1,841	1,841			
100201103	LAKEWOOD	CO		03/12/2025		1,921		(59)			(59)		1,862	1,862			
100265412	ATLANTA	GA		12/19/2025		2,046		(17)			(17)		2,029	2,029			
100090042	LAVERN	AZ		01/13/2023		1,679		(25)			(25)		1,654	1,654			
100193732	OAKLAND	CA		02/10/2025		1,951		(30)			(30)		1,921	1,921			
100201974	LOS ANGELES	CA		03/18/2025		1,854		(55)			(55)		1,799	1,799			
100118803	BUDA	TX		06/30/2023		3,150		(87)			(87)		3,063	3,063			
100189779	LOKBOAT KEY	FL		01/13/2025		1,874		(31)			(31)		1,843	1,843			
100238019	OAKLAND	CA		10/10/2025		3,332		(115)			(115)		3,217	3,217			
100205802	WEST ALLENHURST	NJ		04/14/2025		1,993		(26)			(26)		1,957	1,957			
100215830	PROVINCETOWN	MA		06/12/2025		1,717		(10)			(10)		1,707	1,707			
100209314	HARRISON	ID		04/29/2025		1,982		(39)			(39)		1,943	1,943			
100210348	CONCORD	NC		05/09/2025		2,125		(69)			(69)		2,056	2,056			
100202489	LEWIS	DE		03/21/2025		1,787		(44)			(44)		1,743	1,743			
100193726	INLET BEACH	FL		02/10/2025		2,723		(101)			(101)		2,622	2,622			
100261453	THRUWEE	CA		12/09/2025		1,254		(31)			(31)		1,223	1,223			
100172693	PERVIN	CA		11/21/2024		1,893		(82)			(82)		1,811	1,811			
100201948	SIMI VALLEY	CA		03/18/2025		1,969		(37)			(37)		1,932	1,932			
100266697	BOISE	ID		12/29/2025		1,379		(29)			(29)		1,350	1,350			
100151523	PORTLAND	OR		05/10/2024		5,240		(75)			(75)		5,165	5,165			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026884	ST. GEORGE	UT		12/29/2025		.681		(10)			(10)		.671				
10060118	ALAMEDA	CA		06/25/2021		4,410		(104)			(104)		4,306				
10019371	NEW BRUNSWICK	NJ		02/10/2025		1,971		(6)			(6)		1,965				
100155142	PRESOTT	AZ		07/19/2024		2,090		(63)			(63)		2,027				
100272945	EL CAJON	CA		01/15/2026		669		(11)			(11)		658				
100171672	REHOBOTH BEACH	DE		10/16/2024		1,486		(36)			(36)		1,450				
100264914	REHOBOTH BCH	DE		12/17/2025		1,279		(49)			(49)		1,230				
100170224	MASSAINTEN	VA		10/08/2024		1,712		(42)			(42)		1,670				
100230004	COMPTON	CA		08/22/2025		1,782		(41)			(41)		1,741				
100173872	GLENDALE	CA		10/31/2024		1,227		(57)			(57)		1,170				
100172568	HAYWARD	CA		10/23/2024		2,067		(64)			(64)		2,003				
100172328	SAN MATEO	CA		10/23/2024		1,913		(48)			(48)		1,865				
100180162	CHICAGO	IL		11/25/2024		1,899		(33)			(33)		1,866				
100180165	CHICAGO	IL		11/25/2024		1,998		(32)			(32)		1,866				
100162288	SAN ANTONIO	TX		09/06/2024		1,773		(94)			(94)		1,679				
100175072	SAN JOSE	CA		11/05/2024		2,559		(32)			(32)		2,527				
100221102	AUSTIN	TX		07/21/2025		1,955		(39)			(39)		1,956				
100257047	PORT ARANSAS	TX		11/26/2025		2,815		(84)			(84)		2,731				
100181644	HALEAH	FL		12/11/2024		2,027		(36)			(36)		1,991				
100191808	NORTH HOLLYWOOD	CA		01/31/2025		1,766		(83)			(83)		1,683				
100165993	MUNDELEIN	IL		09/06/2024		1,301		(24)			(24)		1,277				
100189386	SAN JUAN CAPISTRANO	CA		01/14/2025		2,048		(12)			(12)		2,036				
100157136	MIAMI LAKES	FL		02/20/2025		1,898		(25)			(25)		1,873				
100156069	CLAREMONT	CA		07/25/2024		2,083		(40)			(40)		2,043				
100148182	ATLANTA	GA		04/12/2024		2,296		(11)			(11)		2,285				
100227258	FAIR HAVEN	NJ		07/31/2025		1,786		(77)			(77)		1,709				
100238982	CORONA	CA		09/19/2025		1,184		(41)			(41)		1,143				
100173930	WESTON	FL		10/31/2024		1,912		(79)			(79)		1,833				
100149056	VENUS	TX		04/19/2024		1,543		(81)			(81)		1,462				
100220925	ROSEMead	CA		07/18/2025		1,826		(75)			(75)		1,751				
100272751	LOS ANGELES	CA		01/13/2026		2,940		(39)			(39)		2,901				
100228027	RANCHO PALOS VERDES	CA		08/06/2025		1,841		(46)			(46)		1,795				
100159651	MIAMI	FL		08/23/2024		2,298		(119)			(119)		2,179				
100254762	BUXLEY	VA		11/14/2025		1,963		(71)			(71)		1,892				
100292956	SAN PEDRO	CA		06/14/2025		1,584		(75)			(75)		1,509				
100218889	SAN GABRIEL	CA		06/27/2025		5,114		(15)			(15)		5,099				
100172755	WHITEFISH	MT		12/06/2024		2,394		(48)			(48)		2,346				
100087296	BROKEN BOWL	OK		10/25/2022		148		22			22		170				
100216652	PILOT POINT	TX		06/23/2025		1,788		(26)			(26)		1,762				
100247431	OHINO	CA		11/26/2025		4,593		(192)			(192)		4,401				
100276953	SEVERVILLE	TN		01/30/2026		700		(15)			(15)		685				
100158973	NAPLES	FL		06/15/2024		1,827		(68)			(68)		1,759				
100214214	BELLFLOWER	CA		05/30/2025		1,807		(46)			(46)		1,761				
100107981	FRESNO	CA		06/29/2023		34,259		(485)			(485)		33,774				
100261540	BUFORD	GA		12/12/2025		1,005		(34)			(34)		971				
100157628	OAKLAND	CA		06/28/2024		1,485		(49)			(49)		1,436				
100173346	OCEAN CITY	NJ		10/30/2024		2,045		(42)			(42)		2,003				
100229081	MAPLETON	UT		06/14/2025		1,582		(37)			(37)		1,545				
100229807	NEWARK	NJ		08/15/2025		1,798		(64)			(64)		1,734				
100194224	WELLINGTON	FL		02/14/2025		1,634		(68)			(68)		1,566				
100166107	BEND	OR		09/09/2024		1,911		(55)			(55)		1,856				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100174867	BROX	NY		10/31/2024		1,629		(84)			(84)		1,545	1,545				
100156176	KENESAW	GA		06/20/2024		1,754		(38)			(38)		1,716	1,716				
100273093	OCEANSIDE	CA		01/15/2026		681		(7)			(7)		674	674				
100167622	SAN FRANCISCO	CA		09/19/2024		2,021		(42)			(42)		1,979	1,979				
100169428	NAPLES	FL		09/30/2024		2,034		(44)			(44)		1,990	1,990				
100171469	EL CAJON	CA		10/16/2024		1,962		(43)			(43)		1,919	1,919				
100235301	LOS ANGELES	CA		08/29/2025		154,933		(4,933)			(4,933)		150,000	150,000				
100211712	GROVELAND	CA		05/19/2025		1,877		(17)			(17)		1,860	1,860				
100163668	SAN DIEGO	CA		09/27/2024		2,140		(33)			(33)		2,107	2,107				
100248836	FRASER	ON		10/29/2025		2,160		(53)			(53)		2,107	2,107				
100228411	SUNRISE BEACH	TX		06/11/2025		1,794		(46)			(46)		1,748	1,748				
100228534	MURRIETA	CA		06/11/2025		1,810		(62)			(62)		1,748	1,748				
100158629	GEORGETOWN	TX		07/12/2024		1,882		(57)			(57)		1,825	1,825				
100164852	TORRANCE	CA		06/26/2024		22,358		(425)			(425)		21,933	21,933				
100151523	ST GEORGE	UT		05/10/2024		2,231		(9)			(9)		2,222	2,222				
100147569	ORLANDO	FL		04/03/2024		1,954		(46)			(46)		1,908	1,908				
403056434	COLUMBUS	OH		05/22/2025		2,003		(73)			(73)		1,930	1,930				
100221171	NAPLES	FL		07/21/2025		54,496		(1,720)			(1,720)		52,776	52,776				
100175778	SCOTTSDALE	AZ		01/16/2025		1,722		(65)			(65)		1,657	1,657				
100154703	SCOTTSDALE	AZ		07/19/2024		1,703		(46)			(46)		1,657	1,657				
100110194	LOS ANGELES	CA		06/30/2023		2,009		(20)			(20)		1,989	1,989				
100153002	NASHVILLE	TN		06/27/2024		1,666		(85)			(85)		1,581	1,581				
100261162	JERSEY CITY	NJ		12/05/2025		1,352		(35)			(35)		1,317	1,317				
100154925	DAVIE	FL		07/19/2024		1,930		(53)			(53)		1,877	1,877				
100156694	LA VERNE	CA		06/26/2024		2,592		(51)			(51)		2,541	2,541				
100214858	NASHVILLE	TN		06/11/2025		1,931		(59)			(59)		1,872	1,872				
100234866	BRADENTON	FL		08/28/2025		1,812		(54)			(54)		1,758	1,758				
100142676	SCITUATE	MA		02/08/2024		2,166		(29)			(29)		2,137	2,137				
100207268	NORTH HOLLYWOOD AREA	LOS ANGE		04/28/2025		1,719		(62)			(62)		1,657	1,657				
100219445	SAN JOSE	CA		07/07/2025		3,625		(35)			(35)		3,590	3,590				
100193999	SIMI VALLEY	CA		02/11/2025		1,212		(47)			(47)		1,165	1,165				
100196318	GLENDALE	CA		02/28/2025		1,696		(56)			(56)		1,640	1,640				
100170513	PLACENTIA	CA		10/09/2024		1,816		(62)			(62)		1,754	1,754				
100272674	PRESCOTT	AZ		01/12/2026		1,123		(53)			(53)		1,070	1,070				
100168005	YALAH	FL		09/20/2024		2,008		(40)			(40)		1,968	1,968				
100189181	ELIZABETH	NJ		01/13/2025		4,783		(33)			(33)		4,750	4,750				
100157007	FLAGSTAFF	AZ		07/09/2024		1,769		(18)			(18)		1,751	1,751				
100102684	BUENA PARK	CA		06/22/2023		1,995		(29)			(29)		1,956	1,956				
100228011	CELINA	TX		06/06/2025		1,801		(56)			(56)		1,745	1,745				
100147555	SACRAMENTO	CA		04/03/2024		1,311		(25)			(25)		1,286	1,286				
100133646	HAYWARD	CA		10/20/2023		1,195		(23)			(23)		1,172	1,172				
100155942	LEESBURG	VA		07/15/2024		1,840		(31)			(31)		1,809	1,809				
100248895	BETHEL	ME		10/29/2025		2,212		(57)			(57)		2,155	2,155				
100186116	MIAMI	FL		07/31/2025		1,995		(41)			(41)		1,954	1,954				
100068161	JERSEY CITY	NJ		06/25/2021		4,467		(90)			(90)		4,377	4,377				
100245250	FAIRPLAY	KS		10/06/2025		1,786		(54)			(54)		1,732	1,732				
100229486	NEW HAVEN	CT		06/18/2025		1,641		(73)			(73)		1,588	1,588				
100255431	SEMINOLE	FL		11/24/2025		1,970		(51)			(51)		1,919	1,919				
100176751	NEWPORT	RI		11/15/2024		2,118		(39)			(39)		2,079	2,079				
100235001	BOSTON	MA		06/28/2025		5,162		(110)			(110)		5,052	5,052				
100261271	MEDFORD	MA		12/05/2025		2,051		(37)			(37)		2,014	2,014				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100143431	EVERGREEN	CO		02/16/2024		289		(3)			(3)		286	286			
100238320	SCOTTSDALE	AZ		09/19/2025		2,032		(41)			(41)		1,991	1,991			
100190212	ANHEIM	CA		01/21/2025		4,511		(74)			(74)		4,437	4,437			
100159215	BURBANK	CA		07/15/2024		2,042		(28)			(28)		2,014	2,014			
100162479	WORCESTER	MA		08/07/2024		1,758		(47)			(47)		1,711	1,711			
100083804	SANTA ROSA	CA		07/12/2022		2,396		(36)			(36)		2,360	2,360			
100011090	LOS ANGELES	CA		12/23/2016		9,158							9,158	9,158			
100220078	EL DORADO HILLS	CA		08/06/2025		1,876		(58)			(58)		1,818	1,818			
100244942	MARYVILLE	TN		09/29/2025		1,875		(57)			(57)		1,818	1,818			
100267332	PORT HENRIE	CA		12/24/2025		4,891		(170)			(170)		4,721	4,721			
100228412	WICKENBURG	AZ		08/11/2025		1,643		(64)			(64)		1,579	1,579			
100267053	LEXINGTON	KY		12/23/2025		2,078		(48)			(48)		2,030	2,030			
100152784	OAKLAND	CA		05/22/2024		2,078		(18)			(18)		2,060	2,060			
100253388	FENTON	VA		10/30/2025		1,944		(78)			(78)		1,866	1,866			
100216534	WOODLAND HILLS	CA		06/23/2025		1,891		(36)			(36)		1,855	1,855			
100206894	GUTTENBERG	NY		04/24/2025		1,820		(71)			(71)		1,749	1,749			
100154885	BROOKLYN	NY		07/19/2024		1,921		(105)			(105)		1,816	1,816			
100190206	MIRAMAR	FL		01/21/2025		1,263		(19)			(19)		1,244	1,244			
100156243	DENVER	CO		06/20/2024		1,449		(23)			(23)		1,426	1,426			
100272895	LOVELL	MA		01/08/2026		1,350		(28)			(28)		1,322	1,322			
100136178	WOODINVILLE	WA		12/18/2023		1,786		(55)			(55)		1,731	1,731			
100254894	PALM BEACH GARDENS	FL		11/17/2025		2,854		(77)			(77)		2,777	2,777			
100171142	DUWALL	WA		11/22/2024		1,383		(42)			(42)		1,341	1,341			
100219794	RENO	NV		07/08/2025		1,774		(52)			(52)		1,722	1,722			
100227117	LA FOLLETTE	TN		07/30/2025		1,835		(50)			(50)		1,785	1,785			
100243391	WHITTIER	CA		09/26/2025		1,235		(42)			(42)		1,193	1,193			
100174233	PORT ANGELES	WA		10/31/2024		2,845		(51)			(51)		2,794	2,794			
100175988	BRIGHTON	CO		11/05/2024		1,392		(46)			(46)		1,346	1,346			
100228151	SEATTLE	WA		08/11/2025		1,573		(46)			(46)		1,527	1,527			
100206223	NORTHRIDGE	CA		04/17/2025		1,360		(40)			(40)		1,320	1,320			
100236319	CEDAR HILL	TX		09/10/2025		2,281		(97)			(97)		2,184	2,184			
100140229	FISHERS	IN		01/11/2024		1,480		(50)			(50)		1,430	1,430			
100154344	JAMAICA	NY		06/12/2024		1,666		(40)			(40)		1,626	1,626			
100158645	JUPITER	FL		07/10/2024		2,060		(27)			(27)		2,033	2,033			
100272731	LOS ANGELES	CA		01/09/2026		550		(23)			(23)		507	507			
100156802	ORO VALLEY	AZ		06/27/2024		1,830		(25)			(25)		1,805	1,805			
100110887	SARATOGA SPRINGS	NY		08/11/2023		1,721		(46)			(46)		1,675	1,675			
100247417	JURPA VALLEY	CA		10/24/2025		2,086		(79)			(79)		1,987	1,987			
100177562	NEWCASTLE	CA		01/16/2025		1,940		(89)			(89)		1,851	1,851			
100168548	MANZANITA	OR		09/25/2024		2,668		(50)			(50)		2,618	2,618			
100168708	SMITHOWN	NY		09/25/2024		597		(19)			(19)		578	578			
100210577	MANTECA	CA		05/15/2025		1,390		(37)			(37)		1,353	1,353			
100170718	GATLINBURG	TN		10/08/2024		1,718		(63)			(63)		1,655	1,655			
100076883	RIDGECROOK	NY		12/23/2021													
100186102	EUGENE	OR		01/31/2025		1,802		(39)			(39)		1,763	1,763			
100201323	MADEIRA BEACH	FL		03/12/2025		1,672		(78)			(78)		1,594	1,594			
100114730	BOCA RATON	FL		07/07/2023		1,253		(25)			(25)		1,228	1,228			
100200682	ESCONDIDO	CA		03/11/2025		1,991		(40)			(40)		1,951	1,951			
100273883	HAYVE DE GRACE	MD		01/26/2026		1,042		(44)			(44)		998	998			
100194050	LA MESA	CA		03/20/2025		1,606		(63)			(63)		1,543	1,543			
100212843	SEVIERVILLE	TN		05/29/2025		1,736		(16)			(16)		1,720	1,720			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100234766	NORTHRIE	CA		06/28/2025		1,629		(55)			(55)		1,574		1,574		
100118964	BUREN	WA		07/27/2023		9,080		(177)			(177)		8,903		8,903		
100167467	COLORADO SPRINGS	CO		10/31/2024		1,649		(48)			(48)		1,601		1,601		
100219475	SAN DIEGO	CA		07/07/2025		53,698		(1,463)			(1,463)		52,235		52,235		
100172190	LEESBURG	VA		10/17/2024		1,273		(36)			(36)		1,237		1,237		
100194004	MIRAMAR	FL		03/20/2025		1,678		(47)			(47)		1,631		1,631		
100173773	SEASIDE HEIGHTS	NJ		10/30/2024		1,928		(27)			(27)		1,901		1,901		
100200506	SALT LAKE CITY	UT		03/11/2025		2,132		(2)			(2)		2,130		2,130		
100165773	UNION	NJ		06/29/2024		1,790		(44)			(44)		1,746		1,746		
100245247	PALM SPRINGS	CA		10/06/2025		2,115		(53)			(53)		2,062		2,062		
100093951	FORT LUPTON	CO		07/12/2022		2,865		(39)			(39)		2,826		2,826		
100293278	FONTANA	CA		12/05/2025		1,304		(34)			(34)		1,270		1,270		
100154187	CHULA VISTA	CA		07/11/2024		2,703		(38)			(38)		2,665		2,665		
100066863	ANTIOCH	CA		09/30/2022		2,159		(1)			(1)		2,158		2,158		
100273084	MALDEN	MA		01/15/2026		659		(7)			(7)		652		652		
100077918	GARDEN GROVE	CA		01/14/2022		4,156		(120)			(120)		4,036		4,036		
100266940	CASHIERS	NC		12/29/2025		1,373		(8)			(8)		1,365		1,365		
100173724	OWASSO	OK		10/30/2024		1,840		(65)			(65)		1,775		1,775		
100207147	GLENORA	CA		04/28/2025		1,952							1,952		1,952		
100169550	YACHTS	OR		09/30/2024		1,979		(15)			(15)		1,964		1,964		
100080192	HARLOWY	FL		02/25/2022		3,191		(20)			(20)		3,171		3,171		
100182881	FLAGSTAFF	AZ		12/12/2024		4,701		(46)			(46)		4,655		4,655		
100060339	NEWARK	NJ		02/24/2022		3,958		(61)			(61)		3,897		3,897		
100168257	ORANGE	CA		09/20/2024		2,075		(22)			(22)		2,053		2,053		
100254992	LOS ANGELES	CA		11/12/2025		1,796		(85)			(85)		1,711		1,711		
100172224	CHESTERFIELD	MO		10/17/2024		1,957		(66)			(66)		1,891		1,891		
100169192	BROOKLYN	NY		09/27/2024		1,898		(60)			(60)		1,838		1,838		
100253991	NATICK	MA		10/30/2025		2,048		(40)			(40)		2,008		2,008		
100144133	CLIFFSIDE PARK	NJ		03/07/2024		2,129		(38)			(38)		2,091		2,091		
10021230	SCOTTSDALE	AZ		07/21/2025		2,637		(27)			(27)		2,610		2,610		
100276995	DALLAS	TX		01/30/2026		695		(16)			(16)		679		679		
100202985	SAN FERNANDO	CA		09/21/2025		1,537		(72)			(72)		1,465		1,465		
100190745	ESCONDIDO	CA		01/27/2025		1,763		(40)			(40)		1,723		1,723		
100228004	SAN DIEGO	CA		06/04/2025		1,713		(74)			(74)		1,639		1,639		
100238073	CASTRO VALLEY	CA		10/03/2025		1,822		(81)			(81)		1,741		1,741		
100236261	FULLSHEAR	TX		09/10/2025		1,740		(60)			(60)		1,680		1,680		
100202212	LITTLETON	CO		04/17/2025		816		(22)			(22)		794		794		
100135628	PITTSBORO	IN		11/09/2023		2,810		(21)			(21)		2,789		2,789		
100216551	CHICAGO	IL		06/23/2025		1,915		(21)			(21)		1,894		1,894		
100142507	LYNCHBURST	NJ		02/08/2024		1,908		(32)			(32)		1,876		1,876		
100064759	ROSLAND HEIGHTS	CA		06/02/2022		2,249		(16)			(16)		2,233		2,233		
100246864	MANZANITA	OR		10/29/2025		1,919		(66)			(66)		1,853		1,853		
100203476	BOCA RATON	FL		03/26/2025		5,118		(205)			(205)		4,913		4,913		
100173139	ALPHARETTA	GA		10/30/2024		2,038		(54)			(54)		1,984		1,984		
100196167	ROSEVILLE	OH		12/18/2023		10,692		(232)			(232)		10,460		10,460		
100189548	ST PETERSBURG	FL		01/16/2025		1,905		(10)			(10)		1,895		1,895		
100201101	NASHVILLE	TN		03/12/2025		1,895		(45)			(45)		1,850		1,850		
100247387	CHINO	CA		10/29/2025		1,933		(72)			(72)		1,861		1,861		
100246992	AUSTIN	TX		10/21/2025		1,813		(61)			(61)		1,752		1,752		
100065211	LOS ANGELES	CA		07/14/2021		4,400		(30)			(30)		4,370		4,370		
100264989	MERRITT ISLAND	FL		12/17/2025		1,768		(74)			(74)		1,694		1,694		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009030	GOLTA	CA		01/13/2023		1,630	(22)	(22)			(22)		1,608	1,608			
10021426	SOUTH CHATHAM	MA		06/02/2025		2,335	(50)	(50)			(50)		2,285	2,285			
10008079	LOS ANGELES	CA		03/15/2022		4,914		(16)			(16)		4,898	4,898			
10020178	ONSET	MA		03/18/2025		1,811	(35)	(35)			(35)		1,776	1,776			
100216125	CAPE CORAL	FL		06/17/2025		2,314	(50)	(50)			(50)		2,264	2,264			
10019749	PORTLAND	OR		02/26/2025		1,483	(36)	(36)			(36)		1,447	1,447			
10024517	SANTA BARBARA	CA		10/06/2025		1,718	(36)	(36)			(36)		1,682	1,682			
10015240	GILROY	CA		05/17/2024		2,055	(4)	(4)			(4)		2,051	2,051			
10023827	LINDEN	WA		09/23/2025		1,882	(39)	(39)			(39)		1,843	1,843			
100114774	BOCA RATON	FL		07/07/2023		1,738	(58)	(58)			(58)		1,680	1,680			
10012840	BROOK	NY		09/15/2023		1,056	(16)	(16)			(16)		1,040	1,040			
10017095	TUSTIN	CA		10/11/2024		2,048	(56)	(56)			(56)		1,992	1,992			
10015408	FALLBROOK	CA		06/06/2024		1,897	(32)	(32)			(32)		1,865	1,865			
10028897	SELBYVILLE	DE		12/29/2025		1,527	(1)	(1)			(1)		1,526	1,526			
10018023	BOCA RATON	FL		11/25/2024		2,186	(12)	(12)			(12)		2,174	2,174			
10026144	SEVIERVILLE	TN		12/09/2025		2,051	(47)	(47)			(47)		2,004	2,004			
10008228	NEW ALBANY	OH		05/17/2022		3,100	(83)	(83)			(83)		3,017	3,017			
100216072	TOM'S RIVER	NJ		06/17/2025		1,181	(15)	(15)			(15)		1,166	1,166			
100273063	CORAL GABLES	FL		01/15/2026		616	(15)	(15)			(15)		601	601			
100273067	FORT LAUDERDALE	FL		01/15/2026		654	(8)	(8)			(8)		646	646			
100253195	DAVIS	CA		10/30/2025		1,885	(35)	(35)			(35)		1,850	1,850			
100103299	SAN JOSE	CA		04/27/2023		1,850	(23)	(23)			(23)		1,827	1,827			
100238709	CHICAGO	IL		09/22/2025		1,911	(16)	(16)			(16)		1,895	1,895			
100253366	MATROPO	CO		10/30/2025		1,967	(72)	(72)			(72)		1,895	1,895			
100159722	WAIHEA	HI		08/23/2024		1,565	(23)	(23)			(23)		1,542	1,542			
100273822	BLENA PARK	CA		01/23/2026		1,697	(46)	(46)			(46)		1,651	1,651			
100201736	LIVERMORE	CA		03/18/2025		1,888	(64)	(64)			(64)		1,804	1,804			
100219381	EPIORTH	GA		07/07/2025		2,548	(61)	(61)			(61)		2,487	2,487			
100020003	SAN JOSE	CA		07/30/2018		4,335	(53)	(53)			(53)		4,282	4,282			
100272548	MAIMOTH LAKES	CA		01/08/2026		1,626	(22)	(22)			(22)		1,604	1,604			
10074598	BOLINAS	CA		12/02/2021		3,679	(124)	(124)			(124)		3,555	3,555			
100140910	LAKE ELSINORE	CA		02/26/2024		1,875	(15)	(15)			(15)		1,860	1,860			
100274068	SHELLVILLE	GA		01/26/2026		1,017	(38)	(38)			(38)		979	979			
100254728	NORWALK	CT		11/14/2025		2,012	(61)	(61)			(61)		1,951	1,951			
100253770	BOSTON	MA		10/30/2025		2,118	(45)	(45)			(45)		2,073	2,073			
100195991	LOS ANGELES	CA		11/16/2023		35	(1)	(1)			(1)		34	34			
100226923	SAN BERNARDINO	CA		07/30/2025		1,859	(43)	(43)			(43)		1,816	1,816			
100103762	SAN ANTONIO	TX		05/10/2023		2,034	(22)	(22)			(22)		2,012	2,012			
100221559	ORLANDO	FL		07/22/2025		38,112	(1,259)	(1,259)			(1,259)		36,853	36,853			
100090062	SUNNY ISLES BEACH	FL		01/13/2023		1,919	(23)	(23)			(23)		1,896	1,896			
100149142	LOS ANGELES	CA		04/22/2024		2,101	(61)	(61)			(61)		2,040	2,040			
100228705	RONALD	WA		06/11/2025		1,983	(31)	(31)			(31)		1,952	1,952			
100156900	RANCHO CUCAMONGA	CA		06/24/2024		1,969	(34)	(34)			(34)		1,935	1,935			
10073996	WOODLAND HILLS	CA		10/31/2024		2,439	(113)	(113)			(113)		2,326	2,326			
100171704	MORAN HILL	CA		10/17/2024		2,170	(37)	(37)			(37)		2,133	2,133			
100234976	BOSTON	MA		08/28/2025		2,436	(14)	(14)			(14)		2,422	2,422			
100290063	SHEWANJOAH	VA		11/26/2025		1,295	(54)	(54)			(54)		1,241	1,241			
100149297	CHATSORTH	CA		04/24/2024		2,234	(53)	(53)			(53)		2,181	2,181			
100220481	HEADSBURG	CA		08/15/2025		1,924	(49)	(49)			(49)		1,875	1,875			
100272513	TREASURE ISLAND	FL		01/09/2026		1,235	(21)	(21)			(21)		1,214	1,214			
100162940	FREMONT	CA		08/12/2024		2,075	(13)	(13)			(13)		2,062	2,062			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100189018	PROSPER	TX		01/09/2025		161,403		(5,726)					155,677	155,677			
100151216	ANHEIM	CA		05/10/2024		1,836		(6)					1,830	1,830			
100081859	RANCHO CUCAMONGA	CA		04/12/2022		1,675		(52)					1,623	1,623			
100238308	LIGHTHOUSE POINT	FL		09/19/2025		1,739		(54)					1,685	1,685			
100213914	PORT SAINT JOE	FL		05/29/2025		1,962		(33)					1,929	1,929			
100201144	PEMBROKE PINES	FL		08/25/2025		18,451		(871)					17,580	17,580			
100100228	YONKERS	NY		03/17/2023		1,988		(41)					1,947	1,947			
100174164	PL WYOUTH	IN		10/31/2024		1,802		(54)					1,748	1,748			
100198899	ORLANDO	FL		02/28/2025		6,525		(247)					6,278	6,278			
100800443	LOS ANGELES	CA		03/10/2022		3,196		(71)					3,125	3,125			
100173659	FAIRFAX	CA		10/31/2024		1,992		(21)					1,971	1,971			
100180953	ACAPULCO	CA		11/26/2024		3,886		(73)					3,793	3,793			
100255631	CRANFORD	NJ		11/24/2025		1,995		(49)					1,946	1,946			
100255672	RANCHO MISSION VIEJO	CA		11/24/2025		1,988		(41)					1,947	1,947			
100109926	BROOKLYN	NY		06/22/2023		1,795		(42)					1,753	1,753			
100254629	RENO	NV		11/10/2025		2,040		(46)					1,994	1,994			
100186945	KEY WEST	FL		01/08/2025		1,825		(61)					1,764	1,764			
100205727	DALLAS	TX		04/14/2025		2,047		(19)					2,028	2,028			
100186881	SIMI VALLEY	CA		02/10/2025		1,631		(49)					1,582	1,582			
100255762	LONG BRANCH	NJ		11/24/2025		2,174		(30)					2,144	2,144			
100201031	AUSTIN	TX		03/12/2025		2,049		(31)					2,018	2,018			
100162890	WHITEFISH	MT		06/12/2024		1,852		(33)					1,819	1,819			
100207016	CHASSET	MA		04/24/2025		2,179		(66)					2,113	2,113			
100131806	SAN JOSE	CA		10/06/2023		1,296		(19)					1,277	1,277			
100210652	MORRIS PARK	CA		05/15/2025		1,987		(48)					1,939	1,939			
100214405	MERIDIAN	ID		06/02/2025		1,959		(20)					1,939	1,939			
100137403	EVERETT	WA		01/11/2024		1,515		(41)					1,474	1,474			
100163413	SAN ANSELMO	CA		09/27/2024		3,065		(57)					3,008	3,008			
100153729	ATLANTA	CA		07/11/2024		2,457		(63)					2,394	2,394			
100204724	CARY	NC		04/08/2025		1,700		(52)					1,648	1,648			
100167429	ALEXANDRIA	VA		09/16/2024		2,186		(50)					2,136	2,136			
100109627	COLLIERVILLE	TN		06/14/2023		1,500		(49)					1,511	1,511			
100180596	PORTLAND	OR		11/26/2024		2,006		(49)					1,957	1,957			
100230146	SARASOTA	FL		08/25/2025		1,535		(61)					1,474	1,474			
100152892	HATFIELD	PA		06/27/2024		6,325		(131)					6,194	6,194			
100157638	BOXTON	NJ		06/28/2024		1,103		(25)					1,078	1,078			
100245643	VIRGINIA BEACH	VA		10/06/2025		6,173		(211)					5,962	5,962			
100207396	ARVADA	CO		07/18/2025		1,913		(58)					1,855	1,855			
100255409	SANTA ANA	CA		11/24/2025		2,236		(75)					2,161	2,161			
100076679	BRANTON	FL		12/30/2021		3,567		(86)					3,481	3,481			
100261601	VAN NUYS	CA		12/15/2025		3,267		(117)					3,150	3,150			
100180463	SUNSET BEACH	NC		11/26/2024		1,526		(39)					1,487	1,487			
100164424	KUNA	ID		08/21/2024		2,051		(8)					2,043	2,043			
100244853	SEASIDE PARK	NJ		09/29/2025		1,971		(50)					1,921	1,921			
100245847	BLUFFDALE	UT		10/17/2025		2,093		(69)					2,024	2,024			
100191574	AUSTIN	TX		01/30/2025		1,191		(46)					1,145	1,145			
100256986	WILLOW CREST	NJ		11/26/2025		2,952		(81)					2,471	2,471			
100172765	SOUTH GATE	CA		12/06/2024		2,120		(72)					2,048	2,048			
100273862	WANAQUE	NJ		01/26/2026		622		(16)					606	606			
100204984	MURRIETA	CA		04/10/2025		2,513		(33)					2,480	2,480			
100108175	PLACENTIA	CA		05/24/2023		1,761		(46)					1,715	1,715			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100162553	REDLANDS	CA		12/12/2024		2,181	(7)	(7)			(7)		2,174		2,174		
100235162	PACIFICA	CA		08/28/2025		1,665	(76)	(76)			(76)		1,589		1,589		
100204948	ANHEIM	CA		04/10/2025		2,006	(9)	(9)			(9)		1,997		1,997		
100206423	SAN FRANCISCO	CA		04/22/2025		1,791	(80)	(80)			(80)		1,711		1,711		
100197624	MELBOURNE	AUS		02/26/2025		2,089	(26)	(26)			(26)		2,063		2,063		
100181350	DIAMOND BAR	CA		12/06/2024		1,139	(37)	(37)			(37)		1,102		1,102		
100259228	MIAMI	FL		12/02/2025		1,910	(61)	(61)			(61)		1,849		1,849		
100234779	ELIZABETH	NJ		06/28/2025		1,876	(35)	(35)			(35)		1,841		1,841		
100175550	THOUSAND OAKS	CA		11/12/2024		2,655	(88)	(88)			(88)		2,567		2,567		
100226566	INLET BEACH	FL		07/30/2025		1,797	(63)	(63)			(63)		1,734		1,734		
100148197	SHAWER LAKE	CA		04/12/2024		1,852	(28)	(28)			(28)		1,824		1,824		
100276942	MINT HILL	NC		07/30/2026		862	(20)	(20)			(20)		842		842		
100158649	GLE ELUM	WA		07/10/2024		2,040	(33)	(33)			(33)		2,007		2,007		
100167154	AUSTIN	TX		09/13/2024		1,983	(41)	(41)			(41)		1,942		1,942		
100101692	CORAL SPRINGS	FL		03/31/2023		1,531	(56)	(56)			(56)		1,475		1,475		
100186165	MIAMI	FL		12/27/2024		154,611	(1,368)	(1,368)			(1,368)		153,243		153,243		
100167003	LAKE MARY	FL		09/13/2024		1,893	(57)	(57)			(57)		1,836		1,836		
100220989	SAN DIEGO	CA		08/14/2025		2,501	(78)	(78)			(78)		2,423		2,423		
100201788	MERIDIAN	ID		03/18/2025		1,886	(61)	(61)			(61)		1,825		1,825		
100245234	ONTARIO	CA		10/06/2025		1,993	(50)	(50)			(50)		1,943		1,943		
100148656	LAKEBAY	WA		04/15/2024		5,334	(64)	(64)			(64)		5,270		5,270		
100272971	BRAEFORD	CT		01/15/2026		674	(12)	(12)			(12)		662		662		
100176531	SAN FRANCISCO	CA		11/15/2024		2,187	(27)	(27)			(27)		2,160		2,160		
100273864	WAIKOLUA	HI		01/26/2026		597	(26)	(26)			(26)		571		571		
100176928	SECALUCUS	NJ		11/15/2024		1,794	(91)	(91)			(91)		1,703		1,703		
100194579	WESTMINSTER	CA		03/28/2025		4,438	(49)	(49)			(49)		4,389		4,389		
100234725	PALM DESERT	CA		06/28/2025		1,779	(72)	(72)			(72)		1,707		1,707		
100186616	SAN DIEGO	CA		02/10/2025		2,703	(83)	(83)			(83)		2,620		2,620		
100193621	BROOKLYN	NY		02/10/2025		2,015	(42)	(42)			(42)		1,973		1,973		
100175666	OXFORD	CA		11/12/2024		6,176	(250)	(250)			(250)		5,926		5,926		
100201009	SAN DIEGO	CA		03/12/2025		2,068	(15)	(15)			(15)		2,053		2,053		
100108621	SIMI VALLEY	CA		05/24/2023		2,755	(45)	(45)			(45)		2,710		2,710		
100147963	MIAMI	FL		05/08/2024		1,545	(40)	(40)			(40)		1,505		1,505		
100147111	TAMPA	FL		05/08/2024		1,787	(63)	(63)			(63)		1,724		1,724		
100266009	DORAL	FL		12/23/2025		545	(19)	(19)			(19)		526		526		
100197610	BROOKLYN	NY		02/26/2025		4,054	(79)	(79)			(79)		3,975		3,975		
100213749	INGLEWOOD	CA		05/29/2025		1,880	(7)	(7)			(7)		1,873		1,873		
100264680	CHICAGO	IL		12/17/2025		1,227	(22)	(22)			(22)		1,205		1,205		
100268447	BIG BEAR LAKE	CA		12/29/2025		1,094	(39)	(39)			(39)		1,055		1,055		
100057514	SUNNYVALE	CA		06/30/2021		4,577	(62)	(62)			(62)		4,515		4,515		
100181520	PASADENA	CA		12/06/2024		1,254	(19)	(19)			(19)		1,235		1,235		
100201981	POLLSBO	WA		03/18/2025		1,903	(31)	(31)			(31)		1,872		1,872		
100219145	MORRO BAY	CA		06/27/2025		1,964	(46)	(46)			(46)		1,918		1,918		
100180176	NORTHRIDGE	CA		11/25/2024		1,972	(22)	(22)			(22)		1,950		1,950		
100128762	YORKTOWN	VA		09/21/2023		1,777	(33)	(33)			(33)		1,744		1,744		
100258243	QUINING	GA		12/02/2025		1,916	(60)	(60)			(60)		1,856		1,856		
100266942	LOS ANGELES	CA		12/23/2025		1,374	(24)	(24)			(24)		1,350		1,350		
100176014	SALINAS	CA		12/20/2024		1,986	(44)	(44)			(44)		1,942		1,942		
100234964	NAGS HEAD	NC		06/28/2025		2,204	(62)	(62)			(62)		2,142		2,142		
100219515	SANTA ROSA	CA		07/07/2025		1,670	(46)	(46)			(46)		1,624		1,624		
100199311	SCOTTSDALE	AZ		03/05/2025		1,571	(51)	(51)			(51)		1,520		1,520		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100268668	STAMWOOD	WA		12/29/2025		1,369		(20)			(20)		1,349		1,349		
100221675	GLENDALE	CA		07/23/2025		1,910		(26)			(26)		1,884		1,884		
100119636	PAYSON	AZ		06/04/2023		1,908		(55)			(55)		1,853		1,853		
100235720	FULLERTON	CA		09/22/2025		1,893		(71)			(71)		1,822		1,822		
100200989	AUSTIN	TX		04/29/2025		1,825		(61)			(61)		1,764		1,764		
100171418	NORTH HILLS	CA		10/16/2024		2,014		(53)			(53)		1,961		1,961		
100220646	LOVELAND	CO		07/17/2025		1,658		(54)			(54)		1,604		1,604		
100203419	PEACHTREE CORNERS	GA		03/27/2025		1,865		(58)			(58)		1,807		1,807		
100165328	EL CAJON	CA		08/29/2024		1,851		(52)			(52)		1,799		1,799		
100176744	BRIDGEWATER	NJ		11/15/2024		2,079		(34)			(34)		2,045		2,045		
100115448	LONG BEACH	CA		07/17/2023		20,675		(645)			(645)		20,030		20,030		
100150010	VAN NUYS	CA		06/07/2024		2,107		(67)			(67)		2,040		2,040		
100209159	OAKLAND	CA		04/30/2025		1,741		(44)			(44)		1,697		1,697		
100188667	MANSON	WA		02/10/2025		1,723		(72)			(72)		1,651		1,651		
100221803	PETALUMA	CA		07/25/2025		1,803		(57)			(57)		1,746		1,746		
100253227	EL DORADO HILLS	CA		10/30/2025		1,658		(70)			(70)		1,788		1,788		
100273977	PALM BEACH GARDENS	FL		01/26/2026		468		(22)			(22)		446		446		
100198239	OAKLAND GARDENS	NY		12/14/2023		1,037		(5)			(5)		1,032		1,032		
100293696	LOS ANGELES	CA		12/05/2025		1,818		(54)			(54)		1,764		1,764		
100194122	GEORGETOWN	TX		02/14/2025		1,851		(21)			(21)		1,830		1,830		
100178245	TUCKER	GA		11/19/2024		2,074		(30)			(30)		2,044		2,044		
100296242	LAS VEGAS	NV		09/10/2025		1,683		(52)			(52)		1,631		1,631		
100109660	OAKLAND PARK	FL		06/14/2023		1,693		(106)			(106)		1,587		1,587		
100214171	MAKAWAO	HI		05/30/2025		1,870		(77)			(77)		1,793		1,793		
100176570	MIDDLETOWN	NJ		11/15/2024		1,805		(33)			(33)		1,772		1,772		
100218200	LOS ANGELES (WOODLAND HILLS AR	CA		06/26/2025		1,766		(52)			(52)		1,714		1,714		
100238155	SARASOTA	FL		09/15/2025		1,780		(66)			(66)		1,714		1,714		
100169534	FRANKFORT	IL		09/30/2024		1,849		(30)			(30)		1,819		1,819		
100214851	ANAHEIM	CA		06/11/2025		1,873		(37)			(37)		1,836		1,836		
100175916	BROOKLYN	NY		11/12/2024		1,695		(26)			(26)		1,669		1,669		
100229396	BANNER ELK	NC		06/15/2025		2,266		(84)			(84)		2,182		2,182		
100226560	SIMI VALLEY	CA		07/30/2025		2,291		(80)			(80)		2,211		2,211		
100193559	TRUCKEE	CA		02/10/2025		1,950		(30)			(30)		1,920		1,920		
100201702	PEMBROKE PINES	FL		03/18/2025		1,864		(35)			(35)		1,829		1,829		
100077947	SAG HARBOR	NY		01/10/2022		3,835		(140)			(140)		3,695		3,695		
100221602	VENTURA	CA		07/22/2025		1,813		(29)			(29)		1,784		1,784		
100175257	FRAMINGHAM	MA		11/05/2024		2,133		(20)			(20)		2,113		2,113		
100170056	KAHUKU	HI		11/08/2024		1,720		(76)			(76)		1,644		1,644		
100087737	WAILUKU	HI		11/17/2022		2,641		(14)			(14)		2,627		2,627		
100167517	HAWAII	HI		10/31/2024		14,215		(545)			(545)		13,670		13,670		
100102143	SAN JOSE	CA		04/14/2023		2,050		(14)			(14)		2,036		2,036		
100170092	DALEVILLE	AL		10/08/2024		1,683		(52)			(52)		1,631		1,631		
100060117	SAN FRANCISCO	CA		06/25/2021		4,262		(130)			(130)		4,132		4,132		
100216768	SAN LEANORO	CA		06/27/2025		1,742		(57)			(57)		1,685		1,685		
100191022	LA MESA	CA		01/29/2025		1,256		(94)			(94)		1,162		1,162		
100265635	RESEDA	CA		12/19/2025		1,661		(77)			(77)		1,584		1,584		
100296392	WADSWELL	AZ		12/05/2025		2,166		(26)			(26)		2,140		2,140		
100000111	SAN MARINO	CA		12/17/2015		4,924		(72)			(72)		4,852		4,852		
100258288	RICHMOND	TX		12/05/2025		1,205		(44)			(44)		1,161		1,161		
100071541	SOUTH SAN FRANCISCO	CA		10/14/2021		4,242		(126)			(126)		4,116		4,116		
100190572	REHOBOTH BEACH	DE		01/28/2025		1,562		(21)			(21)		1,541		1,541		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10027265	SACRAMENTO	CA		01/06/2026		1,344		(37)			(37)		1,307		1,307		
10027408	SPANISH FORK	UT		01/26/2026		652		(25)			(25)		627		627		
10026700	HOLLY SPRINGS	NC		12/24/2025		1,313		(47)			(47)		1,266		1,266		
10017397	SAN DIEGO	CA		10/29/2024		1,920		(56)			(56)		1,864		1,864		
10024474	EASTHAM	MA		09/29/2025		1,982		(41)			(41)		1,941		1,941		
10017045	GROVER BEACH	CA		10/09/2024		1,659		(45)			(45)		1,614		1,614		
100180714	CONCORD	NC		11/26/2024		1,952		(44)			(44)		1,908		1,908		
100153788	KAILUA-KONA	HI		07/10/2024		1,939		(10)			(10)		1,929		1,929		
100186073	EAST PALO ALTO	CA		09/20/2024		1,898		(44)			(44)		1,854		1,854		
100172536	SPRING HILL	TN		10/23/2024		2,328		(30)			(30)		2,298		2,298		
100172631	LAS VEGAS	NV		10/24/2024		2,691		(313)			(313)		2,378		2,378		
100175663	INGLEWOOD	CA		11/12/2024		1,962		(67)			(67)		1,895		1,895		
100109883	BROOKLYN	NY		06/22/2023		1,627		(59)			(59)		1,568		1,568		
100286362	CALEDONIA	WI		12/29/2025		1,262		(35)			(35)		1,227		1,227		
100219859	BELFLOIRER	CA		07/08/2025		1,815		(40)			(40)		1,775		1,775		
100273958	PEARL CITY	HI		01/26/2026		1,424		(31)			(31)		1,393		1,393		
100194253	INLET BEACH	FL		02/14/2025		1,832		(64)			(64)		1,768		1,768		
100253256	DOINEY	CA		10/30/2025		1,747		(51)			(51)		1,686		1,686		
100171237	ANHEIM	CA		10/16/2024		1,800		(84)			(84)		1,716		1,716		
100272746	EAST PALO ALTO	CA		01/13/2026		1,216		(28)			(28)		1,188		1,188		
100185192	CONCORD	NC		01/24/2025		1,964		(52)			(52)		1,912		1,912		
100245049	SUNLAND AREA LOS ANG	CA		09/30/2025		2,354		(64)			(64)		2,290		2,290		
100089738	ORANGE BEACH	AL		12/02/2022		1,915		(2)			(2)		1,913		1,913		
100189232	HAYWARD	CA		01/13/2025		1,786		(57)			(57)		1,729		1,729		
100128798	SILVER SPRING	MD		09/21/2023		1,715		(21)			(21)		1,694		1,694		
100166081	SAN FRANCISCO	CA		09/20/2024		2,057		(23)			(23)		2,034		2,034		
100174891	WAIKOLA	HI		10/31/2024		10,203		(351)			(351)		9,852		9,852		
100074299	LOS ANGELES	CA		12/09/2021		3,904		(230)			(230)		3,674		3,674		
100151805	SANGER	CA		05/10/2024		1,646		(53)			(53)		1,593		1,593		
100178819	FALLBROOK	CA		06/30/2023		1,120		(39)			(39)		1,081		1,081		
100213714	CHULA VISTA	CA		05/29/2025		2,395		(80)			(80)		2,315		2,315		
100084737	ESCONDIDO	CA		08/02/2022		2,309		(15)			(15)		2,294		2,294		
100173775	PLUMOUTH	WI		10/30/2024		1,931		(28)			(28)		1,903		1,903		
100204849	SANTA CLARITA CANYON COUNTRY	CA		04/09/2025		1,312		(51)			(51)		1,261		1,261		
100214820	HUNTINGTON BEACH	CA		06/06/2025		1,785		(68)			(68)		1,717		1,717		
100179550	FERNANDINA BEACH	FL		11/21/2024		2,113		(22)			(22)		2,091		2,091		
100200174	CERRITOS	CA		03/07/2025		2,008		(65)			(65)		1,943		1,943		
100079780	FELANDS	CA		04/08/2022		5,075		(37)			(37)		5,038		5,038		
100247284	SHELBYVILLE	KY		10/23/2025		1,680		(22)			(22)		1,658		1,658		
100245670	ATLANTA	GA		10/06/2025		2,022		(64)			(64)		1,958		1,958		
100229365	COVINA	CA		08/20/2025		1,806		(60)			(60)		1,746		1,746		
100193295	FRANKLIN	WI		02/10/2025		1,733		(39)			(39)		1,694		1,694		
100182715	OCEAN CITY	NJ		12/12/2024		1,728		(12)			(12)		1,716		1,716		
100203984	TARPON SPRINGS	FL		04/29/2025		1,796		(45)			(45)		1,751		1,751		
100228365	MOUNT JULIET	TN		06/11/2025		1,699		(49)			(49)		1,650		1,650		
100186540	FORT LAUDERDALE	FL		12/30/2024		1,703		(40)			(40)		1,663		1,663		
100212742	PLACENTIA	CA		07/25/2025		1,959		(1)			(1)		1,958		1,958		
100206644	INDIANTIC	FL		04/24/2025		1,544		(43)			(43)		1,501		1,501		
100190167	ANCHORAGE	AK		01/21/2025		2,525		(8)			(8)		2,517		2,517		
100168670	MARCO ISLAND	FL		09/30/2024		7,511		(145)			(145)		7,366		7,366		
100205624	SAN DIEGO	CA		05/09/2025		1,931		(74)			(74)		1,857		1,857		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021508	EDEN	UT		06/12/2025		1,940		(28)				(28)	1,812		1,812		
10018003	PACIFICA AREA LOS ANGE	CA		12/30/2024		3,812		(27)				(27)	3,785		3,785		
10021901	LOS ANGELES	CA		06/27/2025		1,828		(70)				(70)	1,758		1,758		
10027266	SAN MARCOS	TX		01/09/2026		652		(17)				(17)	635		635		
10027394	WESTLAKE VILLAGE	CA		01/28/2026		663		(12)				(12)	651		651		
10017089	SAN LUIS OBISPO	CA		10/09/2024		2,005	(46)	(46)				(46)	1,959		1,959		
10010263	SAN MATEO	CA		06/07/2023		977		(43)				(43)	934		934		
10018922	JOSHUA TREE	CA		01/13/2025		1,987		(34)				(34)	1,953		1,953		
10018974	STEAMBOAT SPRINGS	CO		01/21/2025		1,971		(18)				(18)	1,953		1,953		
341000787	LONG BRANCH	NJ		04/11/2025		2,092,211							2,092,211	2,092,211			
10024428	WOODLAND	CA		09/29/2025		1,875		(64)				(64)	1,811		1,811		
10019456	SALEEN	OR		02/14/2025		2,139		(28)				(28)	2,111		2,111		
100219348	VENTURA	CA		06/30/2025		1,805		(49)				(49)	1,756		1,756		
100273813	FORT LAUDERDALE	FL		01/23/2026		1,088		(42)				(42)	1,046		1,046		
100188570	SUPRISE	AZ		02/10/2025		5,017		(67)				(67)	4,950		4,950		
100188732	ATLANTA	GA		09/26/2024		1,134		(72)				(72)	1,062		1,062		
10016388	KOLQA	HI		09/27/2024		1,646		(28)				(28)	1,618		1,618		
100201287	INGLEWOOD	CA		03/12/2025		1,714		(77)				(77)	1,637		1,637		
100176747	HARTVELL	GA		11/15/2024		2,124		(33)				(33)	2,091		2,091		
100193672	SUMMIT	NJ		02/10/2025		4,538		(185)				(185)	4,353		4,353		
100081638	PALM SPRINGS	CA		03/30/2022		4,179		(17)				(17)	4,162		4,162		
100108926	RIDGEFIELD	WA		05/31/2023		1,715		(52)				(52)	1,663		1,663		
100152750	SAN DIEGO	CA		05/22/2024		1,814		(67)				(67)	1,747		1,747		
100120551	MARIETTA	GA		08/18/2023		620		(13)				(13)	607		607		
100247309	LOS ANGELES	CA		10/24/2025		1,685		(72)				(72)	1,613		1,613		
100193708	CLOVIS	CA		02/10/2025		1,854		(71)				(71)	1,783		1,783		
100268388	HUDLESTON	VA		12/29/2025		1,226		(33)				(33)	1,193		1,193		
100206588	DULUTH	GA		04/22/2025		35,291		(1,308)				(1,308)	33,983		33,983		
100193868	YONKERS	NY		12/28/2023		1,657		(23)				(23)	1,634		1,634		
100192411	NASHVILLE	TN		02/07/2025		1,796		(36)				(36)	1,760		1,760		
100080384	ELK GROVE	CA		04/01/2022		3,141		(130)				(130)	3,011		3,011		
100255065	BLOOMFIELD HILLS	MI		11/19/2025		1,293		(12)				(12)	1,281		1,281		
100227854	PICO RIVERA	CA		08/04/2025		1,542		(73)				(73)	1,469		1,469		
100246372	EL MONTE	CA		10/10/2025		1,864		(60)				(60)	1,804		1,804		
100238319	HAYWARD	CA		09/19/2025		1,865		(60)				(60)	1,805		1,805		
100171847	SONOMA	CA		10/17/2024		2,025	(55)	(55)				(55)	1,970		1,970		
100166582	OAK ISLAND	NC		09/25/2024		1,971		(48)				(48)	1,923		1,923		
100243717	BOCA RATON	FL		09/29/2025		1,084		(51)				(51)	1,033		1,033		
100190683	REHOBOTH BEACH	DE		01/28/2025		1,552	(21)	(21)				(21)	1,531		1,531		
100277560	NASHVILLE	TN		02/13/2026		677		(12)				(12)	665		665		
100191063	GAINESVILLE	VA		01/29/2025		2,144		(79)				(79)	2,065		2,065		
100247168	NASHVILLE	TN		10/08/2025		1,881		(85)				(85)	1,796		1,796		
100247552	PRESCOTT	AZ		10/29/2025		1,767		(62)				(62)	1,705		1,705		
100201630	RANCHO CUCUMONGA	CA		03/18/2025		6,318		(124)				(124)	6,194		6,194		
100191723	OWAYO	CA		02/20/2025		1,300	(56)	(56)				(56)	1,244		1,244		
100246874	LONG BEACH	CA		10/17/2025		1,802		(53)				(53)	1,749		1,749		
100128417	UKIAH	CA		09/15/2023		1,989		(5)				(5)	1,984		1,984		
100171481	BELMAR	NJ		10/16/2024		6,451		(109)				(109)	6,342		6,342		
100250057	SEVIERVILLE	TN		10/30/2025		1,862		(39)				(39)	1,823		1,823		
100194441	OZONE PARK	NY		10/30/2023		1,878		(35)				(35)	1,843		1,843		
100272298	SAN DIEGO	CA		01/08/2026		1,374		(22)				(22)	1,352		1,352		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100143081	ASBURY PARK	NJ		02/16/2024		1,905	(37)				(37)		1,868				
100272314	YORK	SC		01/08/2026		1,511	(21)				(21)		1,490				
100227193	SEVIERVILLE	TN		07/30/2025		3,069	(110)				(110)		2,959				
400302715	FORT WALTON BEACH	FL		03/06/2025		4,155	(37)				(37)		4,118				
100250062	WALNUT	CA		11/26/2025		1,980	(66)				(66)		1,914				
100200293	PALM TREE	NY		03/07/2025		1,792	(77)				(77)		1,715				
100140398	NEWARK	NJ		01/18/2024		1,802	(36)				(36)		1,766				
100248954	SHEPHERSBURY	MA		10/29/2025		1,243	(38)				(38)		1,205				
100133988	YONKERS	NY		10/25/2023		1,691	(26)				(26)		1,665				
100149457	CORALLA	NC		04/24/2024		1,855	(44)				(44)		1,811				
100165371	MOONOUGH	GA		08/29/2024		1,920	(82)				(82)		1,838				
100255073	BIENA PARK	CA		11/19/2025		1,187	(48)				(48)		1,139				
100243176	PEACHTREE CITY	GA		09/26/2025		1,705	(69)				(69)		1,636				
100273839	PORTLAND	OR		01/23/2026		607	(15)				(15)		592				
100159491	INLET BEACH	FL		07/15/2024		1,738	(48)				(48)		1,690				
100253532	MIAMI	FL		10/30/2025		1,983	(45)				(45)		1,938				
100166330	BIENA PARK	CA		08/13/2024		2,122	(80)				(80)		2,042				
100219742	WEST HILLS	CA		07/08/2025		1,329	(63)				(63)		1,266				
100247463	KULA	HI		11/26/2025		1,367	(33)				(33)		1,334				
100088914	INGLEWOOD	CA		11/15/2022		1,895	(36)				(36)		1,859				
100227397	WHITTIER	CA		08/04/2025		1,800	(74)				(74)		1,726				
100228597	HILTON HEAD ISLAND	SC		06/11/2025		1,942	(63)				(63)		1,879				
100266980	LOVELL	MA		12/23/2025		1,974	(49)				(49)		1,925				
100223960	BELLFLOWER	CA		08/22/2025		1,865	(52)				(52)		1,813				
100219098	LEBANON	OR		06/27/2025		1,811	(62)				(62)		1,749				
100173635	ASTORIA	NY		10/31/2024		990	(18)				(18)		962				
100178420	APRPA	FL		11/21/2024		1,492	(84)				(84)		1,408				
100164743	BRACENTON	FL		06/26/2024		2,542	(65)				(65)		2,477				
100265455	ENCINO	CA		12/19/2025		3,346	(122)				(122)		3,224				
100253543	PROVINCETOWN	MA		10/30/2025		2,002	(53)				(53)		1,949				
100160545	RESEDA	CA		07/19/2024		3,773	(125)				(125)		3,648				
100238277	OWNHD	CA		09/19/2025		1,831	(31)				(31)		1,800				
100243341	SAN DIEGO	CA		09/26/2025		1,145	(51)				(51)		1,094				
401005021	CHICAGO	IL		05/31/2023		1,912	(52)				(52)		1,860				
100101610	BROOK	NY		03/31/2023		1,664	(99)				(99)		1,563				
100253396	TOULERVILLE	UT		10/30/2025		1,670	(29)				(29)		1,641				
100226578	ELK GROVE	CA		07/30/2025		1,652	(67)				(67)		1,585				
100172940	SAN BERNARDINO	CA		10/25/2024		1,366	(51)				(51)		1,315				
100234386	VALLEJO	CA		06/28/2025		1,658	(34)				(34)		1,624				
100181641	SAN JUAN CAPISTRANO	CA		12/11/2024		1,978	(55)				(55)		1,923				
100060869	NOKOMIS	FL		03/10/2022		3,815	(12)				(12)		3,803				
100243803	LOS ANGELES	CA		09/29/2025		1,823	(80)				(80)		1,743				
100144581	LA QUINTA	CA		04/26/2024		1,392	(13)				(13)		1,379				
100119612	THE BRINK	NY		06/08/2023		1,781	(59)				(59)		1,722				
100177131	FRANKTOWN	CO		01/16/2025		1,586	(67)				(67)		1,519				
100192567	LOS ANGELES	CA		02/05/2025		7,004	(99)				(99)		6,905				
100151455	LOS ANGELES	CA		06/10/2024		1,851	(27)				(27)		1,824				
100214187	QUEEN CREEK	AZ		05/30/2025		1,654	(59)				(59)		1,595				
100219873	SAN JOSE	CA		07/11/2025		2,108	(54)				(54)		2,054				
100216127	NASHVILLE	TN		06/17/2025		2,013	(44)				(44)		1,969				
100143808	STUDIO CITY	CA		03/06/2024		667	(20)				(20)		647				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100160366	DELAWARE	DE		07/19/2024		1,105		(12)			(12)		1,093				
100226742	BRADENTON BEACH	FL		07/30/2025		1,863		(26)			(26)		1,837				
100226770	PORTLAND	OR		07/30/2025		1,875		(38)			(38)		1,837				
100234948	WINTERS	CA		06/28/2025		1,947		(1)			(1)		1,946				
100148074	MIAMI	FL		04/10/2024		1,826		(33)			(33)		1,793				
100149801	SAN JOSE DEL ORO	MEX		04/24/2024		1,797							1,797				
100103864	THE BROW	NY		05/10/2023		1,704		(65)			(65)		1,639				
100176387	MIYAKKA CITY	FL		11/21/2024		1,807		(5)			(5)		1,802				
100277532	MAIMOTH LAKES	CA		02/13/2026		1,109		(41)			(41)		1,088				
100155126	GLENDALE	CA		07/19/2024		1,587		(9)			(9)		1,578				
100150507	KISSIMEE	FL		05/03/2024		1,736		(41)			(41)		1,695				
100215311	GRAPEVIEW	WA		06/12/2025		1,641		(36)			(36)		1,605				
100209884	BOERNE	TX		06/11/2025		1,852		(52)			(52)		1,800				
100199395	FORT LAUDERDALE	FL		03/05/2025		1,823		(60)			(60)		1,763				
100210300	SOUTH LAKE TAHOE	CA		05/09/2025		1,614		(21)			(21)		1,593				
100110207	SAN ANTONIO	TX		06/30/2023		2,133		(27)			(27)		2,106				
100180413	LAGUNA NIGUEL	CA		11/25/2024		2,077		(4)			(4)		2,073				
100267327	COVINA	CA		12/24/2025		1,206		(51)			(51)		1,155				
100213723	TUUNGA	CA		05/29/2025		2,402		(51)			(51)		2,351				
100201664	MADISON	WI		03/13/2025		1,806		(56)			(56)		1,750				
100193654	QUEEN CREEK	AZ		12/28/2023		1,454		(20)			(20)		1,434				
100198690	TAMPA	FL		02/02/2024		1,807		(20)			(20)		1,787				
100146147	ORLANDO	FL		05/15/2024		1,846		(26)			(26)		1,820				
100216402	LOS ANGELES	CA		06/20/2025		1,730		(78)			(78)		1,652				
100158784	OKAHURST	IL		07/10/2024		1,643		(39)			(39)		1,604				
100272036	WOODLAND HILLS	CA		01/08/2026		1,282		(31)			(31)		1,251				
100211532	EAST PALO ALTO	CA		06/05/2025		4,809		(113)			(113)		4,696				
100254865	STOCKTON	CA		11/12/2025		1,838		(53)			(53)		1,785				
100218484	CHICAGO	IL		06/27/2025		1,699		(10)			(10)		1,689				
100158434	PROSPER	TX		07/10/2024		1,843		(54)			(54)		1,789				
100197630	BROOK	NY		02/26/2025		1,672		(59)			(59)		1,613				
100272820	VANCOUVER	WA		01/13/2026		1,367		(40)			(40)		1,327				
100194412	TARZANA	CA		02/14/2025		1,674		(55)			(55)		1,619				
100206738	RANCHO MIRAGE	CA		04/23/2025		1,870		(61)			(61)		1,809				
100186898	SALINAS	CA		07/09/2025		5,959		(105)			(105)		5,854				
100216718	CUMING	GA		06/23/2025		2,465		(69)			(69)		2,396				
100220074	BLUE RIDGE	GA		06/14/2025		2,716		(69)			(69)		2,647				
100198883	CASTROVILLE	CA		12/21/2023		1,630		(44)			(44)		1,586				
100207429	FRANKLIN	WI		04/29/2025		1,786		(51)			(51)		1,735				
100244516	BULLARD	TX		09/29/2025		1,877		(41)			(41)		1,836				
100152756	HOUSTON	TX		05/22/2024		1,743		(50)			(50)		1,693				
100185156	SANTA ANA	CA		12/20/2024		1,665		(57)			(57)		1,608				
100078894	LA HABRA	CA		02/02/2022		10,585		(94)			(94)		10,491				
100178270	MOXINEY	TX		11/19/2024		2,010		(3)			(3)		2,007				
100108408	YONKERS	NY		05/25/2023		1,888		(31)			(31)		1,857				
100144479	HOPKESHE BAY	TX		04/26/2024		1,808		(91)			(91)		1,717				
100204048	CARSON	CA		04/03/2025		1,627		(54)			(54)		1,573				
100165726	CORONA	CA		06/29/2024		2,246		(50)			(50)		2,196				
100180807	ATLANTA	GA		11/26/2024		1,687		(10)			(10)		1,687				
100180553	VALENCIA	CA		11/26/2024		1,268		(35)			(35)		1,233				
100246580	GLENDALE	CA		10/15/2025		11,278		(263)			(263)		11,015				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016493	POND RIDGE	NY		06/28/2024		1,310	(45)	(45)			(45)		1,265	1,265			
100130037	STATEN ISLAND	NY		09/27/2023		1,824	(23)	(23)			(23)		1,801	1,801			
100149196	BIENA PARK	CA		04/22/2024		1,223	(38)	(38)			(38)		1,185	1,185			
100243373	UPLAND	CA		09/26/2025		1,828	(59)	(59)			(59)		1,769	1,769			
100139290	GLENDALE	CA		12/28/2023		1,678	(43)	(43)			(43)		1,635	1,635			
100214950	SAN LEANDRO	CA		06/11/2025		1,759	(39)	(39)			(39)		1,720	1,720			
100165539	WHITTIER	CA		06/29/2024		4,732	(186)	(186)			(186)		4,546	4,546			
100203965	BOSTON	MA		03/26/2025		1,946	(14)	(14)			(14)		1,932	1,932			
100176692	SANTA ANA	CA		11/15/2024		1,619	(25)	(25)			(25)		1,594	1,594			
100156625	NORTH BERGEN	NJ		06/24/2024		1,801	(24)	(24)			(24)		1,777	1,777			
100207474	FELTON	CA		04/29/2025		1,681	(71)	(71)			(71)		1,610	1,610			
100194988	WASHINGTON	DC		02/21/2025		1,936	(20)	(20)			(20)		1,916	1,916			
100177001	PANAMA CITY BEACH	FL		01/16/2025		1,800	(57)	(57)			(57)		1,743	1,743			
100180715	BIENA PARK	CA		11/26/2024		1,671	(42)	(42)			(42)		1,629	1,629			
100153980	SALINAS	CA		06/05/2024		1,385	(35)	(35)			(35)		1,350	1,350			
100173696	MIAMI	FL		10/30/2024		1,750	(82)	(82)			(82)		1,668	1,668			
100211797	WEST DENNIS	MA		05/19/2025		5,617	(33)	(33)			(33)		5,584	5,584			
100188378	DURHAM	NC		07/08/2025		1,936	(37)	(37)			(37)		1,899	1,899			
100272948	KEY COLONY BEACH	FL		01/15/2026		566	(21)	(21)			(21)		545	545			
100152759	MISSOURI CITY	TX		05/22/2024		1,713	(180)	(180)			(180)		1,533	1,533			
100216847	LAS VEGAS	NV		06/27/2025		1,859	(35)	(35)			(35)		1,824	1,824			
100255601	SAN JOSE	CA		11/24/2025		6,377	(163)	(163)			(163)		6,214	6,214			
100172814	SAN LEANDRO	CA		12/06/2024		1,961	(92)	(92)			(92)		1,869	1,869			
100266018	MIRAMAR BEACH	FL		12/23/2025		1,332	(40)	(40)			(40)		1,292	1,292			
100244623	LARGO	FL		09/29/2025		3,056	(92)	(92)			(92)		2,964	2,964			
100261539	SANTA BARBARA	CA		12/12/2025		1,337	(14)	(14)			(14)		1,323	1,323			
100102445	MIRAMAR	FL		06/07/2023		1,626	(27)	(27)			(27)		1,599	1,599			
100228145	LONG BEACH	CA		06/08/2025		1,720	(37)	(37)			(37)		1,683	1,683			
100228492	EL CAJON	CA		06/11/2025		1,715	(32)	(32)			(32)		1,683	1,683			
100144827	CORAL SPRINGS	FL		04/26/2024		1,347	(41)	(41)			(41)		1,306	1,306			
100261123	RYE	NY		12/05/2025		1,326	(45)	(45)			(45)		1,281	1,281			
100174905	GARDEN GROVE	CA		10/31/2024		2,039	(36)	(36)			(36)		2,003	2,003			
100086736	THOUSAND OAKS	CA		09/30/2022		52,862	(640)	(640)			(640)		52,222	52,222			
100179973	WAGS HEAD	NC		11/25/2024		2,064	(1)	(1)			(1)		2,063	2,063			
100169042	DOYLESTOWN	PA		09/27/2024		1,896	(49)	(49)			(49)		1,847	1,847			
100235157	LAKEWOOD	CO		06/28/2025		1,438	(59)	(59)			(59)		1,379	1,379			
100261505	DOVER	ID		12/08/2025		1,765	(46)	(46)			(46)		1,719	1,719			
100147431	SUNMA	CA		04/03/2024		1,863	(26)	(26)			(26)		1,837	1,837			
100193548	CROSSVILLE	TN		11/08/2023		1,734	(16)	(16)			(16)		1,718	1,718			
100148629	DUCK KEY	FL		04/17/2024		1,877	(30)	(30)			(30)		1,847	1,847			
100142998	PAIA	HI		03/08/2024		1,875	(68)	(68)			(68)		1,807	1,807			
100243756	WHITTIER	CA		09/29/2025		1,643	(76)	(76)			(76)		1,567	1,567			
100077944	OHIO	CA		01/10/2022		4,794	(224)	(224)			(224)		4,570	4,570			
100228058	BOCA RATON	FL		06/07/2025		1,964	(1)	(1)			(1)		1,963	1,963			
100200311	BROCKTON	MA		03/07/2025		1,617	(45)	(45)			(45)		1,572	1,572			
100135321	CHATSWORTH	CA		11/13/2023		1,874	(15)	(15)			(15)		1,859	1,859			
100202001	LONG BEACH	CA		03/18/2025		1,930	(9)	(9)			(9)		1,921	1,921			
100168652	RANCHO SANTA MARGARITA	CA		09/25/2024		1,948	(27)	(27)			(27)		1,921	1,921			
100164242	LOS ANGELES	CA		06/21/2024		1,782	(52)	(52)			(52)		1,730	1,730			
100074350	GARDEN GROVE	CA		12/09/2021		8							8				
100078037	TORRANCE	CA		01/12/2022		17,269	(307)	(307)			(307)		16,962	16,962			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214146	POLKTON	NC		05/30/2025		1,772		(34)				(34)	1,738				
100160180	CRYSTAL BEACH	TX		07/18/2024		1,758		(28)				(28)	1,730				
100165698	MIAMI	FL		08/29/2024		1,716		(55)				(55)	1,661				
100213729	BURBANK	CA		05/29/2025		1,781		(77)				(77)	1,704				
100162473	PLACERVILLE	CA		08/07/2024		2,111		(57)				(57)	2,054				
100243393	JERSEY CITY	NJ		09/26/2025		1,707		(81)				(81)	1,626				
100201990	BURBANK	CA		03/18/2025		1,851		(20)				(20)	1,831				
100248861	LAC DU FLAMBEAU	WI		10/29/2025		1,890		(50)				(50)	1,840				
100202473	BRADENTON	FL		03/21/2025		1,687		(42)				(42)	1,645				
100254262	CHICAGO	IL		11/06/2025		1,806		(66)				(66)	1,740				
100173515	FREELAND	MD		10/29/2024		5,849		(190)				(190)	5,659				
100209546	COLUMBIA FALLS	MT		05/02/2025		2,042		(14)				(14)	2,028				
100206878	ORANGE	CA		04/24/2025		1,741		(68)				(68)	1,673				
100247092	NOVATO	CA		10/22/2025		1,837		(51)				(51)	1,786				
100202372	PALM DESERT	CA		03/19/2025		1,035		(35)				(35)	1,000				
100182226	HENDERSON	NV		12/12/2024		3,739		(35)				(35)	3,704				
100253896	REDWOOD	WA		10/30/2025		1,914		(42)				(42)	1,872				
100189020	VENTURA	CA		07/09/2025		1,627		(61)				(61)	1,566				
100135388	ROCKAWAY BEACH	OR		11/13/2023		1,949		(5)				(5)	1,944				
100135204	BROOKLYN	NY		11/07/2023		1,710		(4)				(4)	1,706				
100162465	SOUTHWEST RANCHES	FL		08/07/2024		1,884		(28)				(28)	1,856				
100143899	REDLANDS	CA		03/06/2024		1,771		(10)				(10)	1,761				
100254302	CHATHAM	NJ		11/06/2025		1,718		(51)				(51)	1,667				
100159678	ORLANDO	FL		08/23/2024		1,910		(51)				(51)	1,859				
100290400	LIHUE	HI		11/26/2025		2,021		(34)				(34)	1,987				
100164124	JERSEY CITY	NJ		08/21/2024		2,486		(48)				(48)	2,438				
100127484	PIGEON FORGE	TN		09/08/2023		1,914		(1)				(1)	1,913				
100238563	BRENTWOOD	TN		09/19/2025		1,763		(55)				(55)	1,708				
100216229	ORANGE BEACH	AL		06/20/2025		2,016		(54)				(54)	1,962				
100265421	SPRING VALLEY	CA		12/19/2025		3,990		(34)				(34)	3,956				
100203893	FREDERICK	MD		03/28/2025		1,336		(53)				(53)	1,283				
100235915	DORCHESTER	MA		09/04/2025		1,840		(47)				(47)	1,793				
100229946	SOUTH PORTLAND	ME		06/18/2025		1,827		(30)				(30)	1,797				
100268305	SPRICE HEAD	NE		12/29/2025		3,581		(18)				(18)	3,563				
100134791	GLENORA	CA		10/30/2023		3,104		(29)				(29)	3,075				
100083049	CORONA	CA		05/11/2022		2,264		(72)				(72)	2,192				
100155659	ANNE HIL	CA		11/16/2023		3,137		(108)				(108)	3,029				
100164831	NORTHPORT	NY		08/26/2024		1,945		(2)				(2)	1,943				
100277034	TEBICOLA	CA		02/06/2026		1,248		(52)				(52)	1,196				
100274023	INDIO	CA		01/26/2026		644		(29)				(29)	615				
100245988	WINNETKA	CA		10/07/2025		2,180		(96)				(96)	2,084				
100175555	CARL O'HEAL	CA		11/05/2024		2,089		(19)				(19)	2,070				
100131585	OCEANSIDE	CA		10/06/2023		1,966		(9)				(9)	1,957				
100214211	LA MIRADA	CA		05/30/2025		2,736		(85)				(85)	2,651				
100181862	BLUE RIDGE	GA		12/12/2024		1,929		(9)				(9)	1,920				
100227000	AZUSA	CA		07/30/2025		1,723		(46)				(46)	1,677				
100065991	HAITHORNE	CA		07/28/2021		5,332		(167)				(167)	5,165				
4010045173	GRADYVIEW	MO		03/22/2023		1,871		(52)				(52)	1,819				
100204884	WINDSOR	CT		04/10/2025		1,856		(47)				(47)	1,809				
100180593	PASADENA	CA		11/26/2024		1,848		(39)				(39)	1,809				
100235342	KENT	WA		08/29/2025		1,824		(32)				(32)	1,792				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100221310	LAS VEGAS	NV		07/22/2025		1,547		(52)			(52)		1,495	1,495			
100149887	BOYNTON BEACH	FL		06/07/2024		1,801		(38)			(38)		1,763	1,763			
100238354	HAYWARD	CA		09/19/2025		1,850		(43)			(43)		1,807	1,807			
100175922	REHOBOTH BEACH	DE		11/14/2024		1,875		(17)			(17)		1,858	1,858			
100213841	ROXBORO	NC		05/29/2025		8,090		(254)			(254)		7,836	7,836			
100198689	OWASO	CA		02/20/2025		1,748		(13)			(13)		1,735	1,735			
100184974	CLAVIS	CA		12/19/2024		1,556		(71)			(71)		1,485	1,485			
100255054	LA JOLLA	CA		11/19/2025		1,877		(54)			(54)		1,823	1,823			
100154575	PESEDA	CA		06/14/2024		1,908		(30)			(30)		1,878	1,878			
100143511	JURIPA VALLEY	CA		02/22/2024		1,636		(35)			(35)		1,601	1,601			
100090115	SAN MARCOS	TX		01/13/2023		9,227		(219)			(219)		9,008	9,008			
100161439	NORTH MYRTLE BEACH	SC		07/29/2024		1,843		(35)			(35)		1,808	1,808			
100228007	GLENVILLE	NC		06/12/2025		1,580		(51)			(51)		1,529	1,529			
100214077	SIGNAL HILL	CA		05/30/2025		1,874		(31)			(31)		1,843	1,843			
100067412	SAN FRANCISCO	CA		09/23/2021		4,427		(6)			(6)		4,421	4,421			
100057247	MORPARK	CA		05/19/2021		4,066		(137)			(137)		3,929	3,929			
100102480	ODESSA	TX		06/07/2023		5,543		(137)			(137)		5,406	5,406			
100227571	GERMANTOWN	MD		08/04/2025		2,945		(39)			(39)		2,906	2,906			
100174902	MIAMI	FL		10/31/2024		1,882		(35)			(35)		1,847	1,847			
100191716	OCEANSIDE	CA		02/20/2025		1,265		(38)			(38)		1,227	1,227			
100192361	BURBANK	CA		02/05/2025		1,837		(63)			(63)		1,774	1,774			
100168113	SACRAMENTO	CA		09/20/2024		1,836		(61)			(61)		1,775	1,775			
100189701	SAN JOSE	CA		02/20/2025		1,867		(3)			(3)		1,864	1,864			
100216663	COUPEVILLE	WA		06/23/2025		1,831		(16)			(16)		1,815	1,815			
100142969	MELBOURNE	AUS		02/09/2024		1,858		(38)			(38)		1,820	1,820			
100247336	NORTH HOLLWOOD	CA		10/28/2025		1,822		(52)			(52)		1,770	1,770			
100206403	EL MONTE	CA		05/22/2025		1,723		(66)			(66)		1,657	1,657			
100110628	SEVIERVILLE	TN		06/30/2023		1,922		(15)			(15)		1,907	1,907			
100207361	CARE CORAL	FL		04/29/2025		9,113		(29)			(29)		9,084	9,084			
100136920	GODLEY	TX		11/28/2023		6,308		(105)			(105)		6,203	6,203			
100140064	WILLIAMS	AZ		01/09/2024		1,554		(4)			(4)		1,550	1,550			
100147412	CANDGA PARK	CA		05/08/2024		1,880		(64)			(64)		1,816	1,816			
100267057	TYBEE ISLAND	GA		12/23/2025		1,968		(22)			(22)		1,946	1,946			
100219023	EL DORADO HILLS	CA		06/27/2025		4,999		(217)			(217)		4,782	4,782			
100127981	PLANO	TX		09/08/2023		710		(9)			(9)		701	701			
100218483	PARK RIDGE	NJ		06/27/2025		1,787		(5)			(5)		1,782	1,782			
100258079	GARENA	CA		11/26/2025		3,349		(141)			(141)		3,208	3,208			
100119232	LAKE ARROHEAD	CA		07/31/2023		1,972		(23)			(23)		1,949	1,949			
100173124	VALLEJO	CA		10/30/2024		4,957		(14)			(14)		4,943	4,943			
100189215	SAN JOSE	CA		01/13/2025		1,919		(32)			(32)		1,887	1,887			
100141447	WINNETKA	CA		07/30/2024		727		(13)			(13)		714	714			
100168865	LOS ANGELES	CA		09/25/2024		910		(32)			(32)		878	878			
100246555	AUSTIN	TX		10/17/2025		1,910		(45)			(45)		1,865	1,865			
100166283	HENDERSON	NV		10/23/2024		2,202		(103)			(103)		2,099	2,099			
100206510	BERLIN	WA		04/17/2025		1,943		(44)			(44)		1,899	1,899			
100174519	SEVIERVILLE	TN		10/31/2024		2,481		(52)			(52)		2,429	2,429			
100149431	CELINA	TX		04/24/2024		1,878		(51)			(51)		1,827	1,827			
100078554	BLAINE	WA		02/10/2022		3,055		(81)			(81)		2,974	2,974			
100154736	BERKLEY	MA		07/19/2024		13,021		(37)			(37)		12,984	12,984			
100119578	DOX	NC		06/11/2023		2,108		(6)			(6)		2,102	2,102			
100220317	EHEMERS	AZ		07/15/2025		1,988		(28)			(28)		1,960	1,960			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100143138	SAN RAFAEL	CA		02/16/2024		2,401		(40)			(40)		2,361		2,361		
100172345	SAN JOSE	CA		10/23/2024		2,142		(43)			(43)		2,099		2,099		
100119875	LA QUINTA	CA		06/11/2023		2,121		(16)			(16)		2,105		2,105		
100253271	MIDDLEFIELD	CT		10/30/2025		8,168		(373)			(373)		7,795		7,795		
100172555	PORTLAND	OR		10/23/2024		24,662		(406)			(406)		24,256		24,256		
100043736	COZUE PARK	NY		06/13/2020		2,190		(78)			(78)		2,112		2,112		
100173472	PROVIDENCE	UT		10/29/2024		2,060		(10)			(10)		2,050		2,050		
100182137	APOLLO BEACH	FL		12/12/2024		1,949		(38)			(38)		1,911		1,911		
100201151	HOVELL	NJ		03/12/2025		1,757		(68)			(68)		1,689		1,689		
100208669	MIAMI	FL		04/24/2025		1,789		(40)			(40)		1,749		1,749		
100186214	WOODBURN	OR		12/27/2024		1,326		(50)			(50)		1,276		1,276		
100090947	LOS ANGELES	CA		07/31/2023		534		(12)			(12)		522		522		
100220017	TUCSON	AZ		06/14/2025		1,477		(37)			(37)		1,440		1,440		
100243866	SAN FRANCISCO	CA		09/29/2025		1,653		(59)			(59)		1,594		1,594		
100190171	PIGEON FORGE	TN		07/21/2025		1,908		(33)			(33)		1,875		1,875		
100206229	MCKENNA	VA		04/17/2025		1,727		(62)			(62)		1,665		1,665		
100214364	SAN JOSE	CA		06/02/2025		1,845		(19)			(19)		1,826		1,826		
100248928	LAKE ARROWHEAD	CA		10/29/2025		53,538		(1,578)			(1,578)		51,960		51,960		
100200465	FONTANA	CA		03/10/2025		1,342		(55)			(55)		1,287		1,287		
100080932	PLAYA DEL REY	CA		04/01/2022		2,999		(98)			(98)		2,901		2,901		
100265388	SANTEE	CA		12/19/2025		1,106		(53)			(53)		1,053		1,053		
100129583	SHIP BOTTOM	NJ		09/29/2023		2,538		(55)			(55)		2,483		2,483		
100131583	LINCOLN CITY	OR		10/06/2023		2,523		(31)			(31)		2,492		2,492		
100175668	LOS ANGELES	CA		11/12/2024		2,992		(93)			(93)		2,899		2,899		
100102823	MISSOURI CITY	TX		06/22/2023		1,663		(51)			(51)		1,612		1,612		
100137326	HOLMES BEACH	FL		12/08/2023		1,724		(10)			(10)		1,714		1,714		
100214304	LEICESTER	NC		06/02/2025		1,833		(12)			(12)		1,821		1,821		
100206654	COACHELLA	CA		04/24/2025		1,666		(31)			(31)		1,635		1,635		
100246647	HONOLULU	HI		10/15/2025		1,868		(63)			(63)		1,805		1,805		
100214866	ONTARIO	CA		06/11/2025		1,703		(56)			(56)		1,647		1,647		
100057647	DANA POINT	CA		06/30/2021		5,758		(90)			(90)		5,668		5,668		
100109155	WESTPORT	CT		07/21/2023		1,589		(19)			(19)		1,570		1,570		
100274014	LAKE FOREST	CA		07/26/2026		29,475		(853)			(853)		28,622		28,622		
100088191	MISSION VIEJO	CA		10/13/2022		6,626		(170)			(170)		6,456		6,456		
100170051	HEATH	TX		11/08/2024		2,075		(42)			(42)		2,033		2,033		
100184403	ANHEIM	CA		12/17/2024		1,664		(34)			(34)		1,630		1,630		
100194662	ROSEMAD	CA		02/21/2025		1,987		(14)			(14)		1,973		1,973		
100181468	SEACAC	WA		07/09/2025		1,720		(62)			(62)		1,658		1,658		
100226337	WESTMINSTER	CA		07/30/2025		2,255		(57)			(57)		2,198		2,198		
100247183	RENO	NV		10/23/2025		2,163		(58)			(58)		2,105		2,105		
100205716	NAPLES	FL		04/14/2025		11,500		(259)			(259)		11,242		11,242		
100227943	HOPKINTON	MA		06/04/2025		1,726		(70)			(70)		1,656		1,656		
100253625	SAN DIEGO	CA		10/30/2025		1,696		(40)			(40)		1,656		1,656		
100137988	WINDEMERE	FL		12/13/2023		1,844		(12)			(12)		1,832		1,832		
100202466	MARS HILL	NC		03/21/2025		1,690		(45)			(45)		1,645		1,645		
100254100	CHANDLER	AZ		11/06/2025		1,688		(66)			(66)		1,602		1,602		
100238250	TUJUNGA AREA LOS ANG			09/19/2025		3,021		(81)			(81)		2,940		2,940		
100193405	PALM COAST	FL		02/10/2025		8,238		(20)			(20)		8,218		8,218		
100173948	OCEANSIDE	CA		10/25/2024		1,673		(60)			(60)		1,613		1,613		
100174931	MANORVILLE	NY		10/31/2024		1,534		(35)			(35)		1,489		1,489		
100253341	MALDEN	MA		10/30/2025		7,100		(271)			(271)		6,829		6,829		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022961	ELLIJAY	GA		06/18/2025		1,082		(47)			(47)		1,035		1,035		
10014738	NAPLES	FL		07/10/2023		2,224		(4)			(4)		2,220		2,220		
10015516	JONESTOWN	TX		07/19/2024		2,426		(79)			(79)		2,347		2,347		
100147740	NAPLES	FL		04/08/2024		2,146		(4)			(4)		2,142		2,142		
10008213	PARKLAND	FL		04/14/2022		383		(8)			(8)		375		375		
10022892	WEST DENNIS	MA		06/11/2025		1,716		(50)			(50)		1,666		1,666		
100218179	SAN PEDRO	CA		07/22/2025		1,732		(66)			(66)		1,666		1,666		
100202604	WEST PALM BEACH	FL		03/24/2025		1,725		(53)			(53)		1,672		1,672		
100181338	FALLSTON	MD		12/06/2024		1,937		(59)			(59)		1,879		1,879		
100161653	SCOTTSDALE	AZ		07/24/2024		1,788		(48)			(48)		1,740		1,740		
100185542	MIAMI	FL		12/20/2024		1,957		(75)			(75)		1,882		1,882		
100218786	LAS VEGAS	NV		06/27/2025		1,606		(48)			(48)		1,558		1,558		
100203058	SAN DIEGO	CA		04/25/2025		1,912		(39)			(39)		1,873		1,873		
100189441	SUNNY VALLEY	CA		01/14/2025		1,665		(38)			(38)		1,627		1,627		
100102717	MIRAMAR	FL		06/22/2023		2,014		(59)			(59)		1,956		1,956		
100246197	LAKE ARROWHEAD	CA		10/08/2025		1,884		(77)			(77)		1,807		1,807		
100091437	SANTA CLARITA	CA		02/22/2023		2,031		(21)			(21)		2,010		2,010		
100163972	LOS ANGELES	CA		10/04/2024		1,601		(55)			(55)		1,546		1,546		
100274050	WESTON	FL		01/26/2026		669		(17)			(17)		652		652		
100247304	RANCHO CUCAMONGA	CA		10/24/2025		1,652		(61)			(61)		1,591		1,591		
100093236	KENT	WA		01/26/2023		2,137		(7)			(7)		2,130		2,130		
100174544	NASHVILLE	TN		10/31/2024		1,798		(35)			(35)		1,763		1,763		
100120157	CORONA	CA		06/14/2023		1,959		(23)			(23)		1,936		1,936		
100192965	MOAB	UT		02/10/2025		1,676		(23)			(23)		1,653		1,653		
100195619	SALINAS	CA		12/20/2024		1,050		(30)			(30)		1,020		1,020		
100139649	PRESOTT	AZ		12/28/2023		1,259		(28)			(28)		1,231		1,231		
100164548	MILLSBORO	DE		08/21/2024		1,744		(31)			(31)		1,713		1,713		
100166836	GARDEN GROVE	CA		09/25/2024		1,791		(49)			(49)		1,742		1,742		
100128771	CEDAR HILL	TX		09/21/2023		1,905		(6)			(6)		1,897		1,897		
100164649	LIVERMORE	CA		08/23/2024		32,749		(875)			(875)		31,874		31,874		
100152805	LAS VEGAS	NV		05/22/2024		1,267		(46)			(46)		1,221		1,221		
100211630	SANTA CLARITA (VALENCIA AREA)	CA		06/16/2025		1,575		(35)			(35)		1,540		1,540		
100109084	GAITHERBURG	TN		06/05/2023		1,686		(12)			(12)		1,674		1,674		
100153167	CAPE CORAL	FL		05/30/2024		1,713		(42)			(42)		1,671		1,671		
100212697	SAN FERNANDO	CA		06/28/2025		1,767		(39)			(39)		1,728		1,728		
100201745	SAN FRANCISCO	CA		03/18/2025		2,326		(52)			(52)		2,274		2,274		
100227973	WINCHESTER	MA		06/04/2025		950		(45)			(45)		905		905		
100228214	GLENDALE	CA		06/11/2025		1,157		(55)			(55)		1,102		1,102		
100191281	HERNDON	VA		01/29/2025		1,907		(56)			(56)		1,851		1,851		
100083200	TRIECOLA	CA		05/17/2022		2,946		(76)			(76)		2,870		2,870		
100170508	MANASSAS	VA		10/09/2024		1,875		(62)			(62)		1,813		1,813		
100223002	VOXHE	TN		06/14/2025		1,698		(35)			(35)		1,663		1,663		
100161943	LOS ANGELES	CA		07/31/2024		522		(12)			(12)		510		510		
100266614	ROSEVILLE	OH		12/23/2025		1,303		(27)			(27)		1,276		1,276		
4010064883	TRENTON	NJ		01/10/2024		1,586		(59)			(59)		1,527		1,527		
100144058	CORPUS	NC		03/07/2024		1,869		(40)			(40)		1,829		1,829		
100149035	BRUSH PRAIRIE	IA		04/19/2024		799		(3)			(3)		796		796		
100229652	ANEDAH	SC		06/18/2025		1,793		(48)			(48)		1,745		1,745		
100150014	SACRAMENTO	CA		06/07/2024		1,714		(6)			(6)		1,708		1,708		
100219124	HAYWARD	CA		06/27/2025		1,831		(38)			(38)		1,793		1,793		
100165968	HIALEAH	FL		09/06/2024		1,944		(32)			(32)		1,912		1,912		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100170428	HIALEAH	FL		10/09/2024		1,946		(34)			(34)		1,912		1,912		
100137699	HUNTINGTON BEACH	CA		12/08/2023		3,265		(37)			(37)		3,228		3,228		
100186052	LAS VEGAS	NV		01/31/2025		1,708		(57)			(57)		1,651		1,651		
100210544	QUINING	GA		05/15/2025		1,874		(47)			(47)		1,827		1,827		
100156855	YONKERS	NY		06/27/2024		1,700		(37)			(37)		1,663		1,663		
100164249	FORT LUTPON	CO		06/21/2024		1,108		(35)			(35)		1,073		1,073		
100159683	DORAL	FL		06/16/2024		1,993		(16)			(16)		1,967		1,967		
100215471	RANCHO MIRAGE	CA		06/12/2025		1,888		(20)			(20)		1,868		1,868		
100169036	TUCSON	AZ		09/27/2024		1,806		(42)			(42)		1,764		1,764		
100162746	DEER PARK	TX		06/12/2024		1,800		(36)			(36)		1,764		1,764		
100189618	LA HABRA	CA		01/17/2025		1,517		(21)			(21)		1,496		1,496		
100140000	POIMONA	CA		02/29/2024		1,776		(32)			(32)		1,744		1,744		
100192980	MAYER	IL		02/10/2025		1,725		(35)			(35)		1,690		1,690		
100215472	ALBANY	CA		06/12/2025		1,813		(46)			(46)		1,767		1,767		
100165947	LITTLETON	CO		10/04/2024		2,715		(85)			(85)		2,630		2,630		
100192725	VILLAS	NJ		02/10/2025		1,924		(20)			(20)		1,904		1,904		
100209782	SAN DIEGO	CA		05/05/2025		1,718		(40)			(40)		1,678		1,678		
100171416	BASS LAKE	CA		10/16/2024		1,916		(50)			(50)		1,866		1,866		
100168228	THE SEA RANCH	CA		09/20/2024		4,113		(40)			(40)		4,073		4,073		
100206646	SCOTTSDALE	AZ		04/24/2025		1,619		(44)			(44)		1,575		1,575		
100215290	NORIAN	OK		06/12/2025		4,203		(40)			(40)		4,163		4,163		
100172916	SAINT GEORGE ISLAND	FL		10/23/2024		2,005		(50)			(50)		1,955		1,955		
100076395	RAINEY	NJ		12/23/2021		2,686		(86)			(86)		2,600		2,600		
100238751	LA HABRA	CA		09/22/2025		1,702		(24)			(24)		1,678		1,678		
100179596	BROKEN BOWL	OK		11/21/2024		1,920		(31)			(31)		1,889		1,889		
100209085	EL CAJON	CA		06/11/2025		1,685		(79)			(79)		1,606		1,606		
100156460	ONTARIO	CA		06/24/2024		1,758		(13)			(13)		1,745		1,745		
100109296	GATLINBURG	TN		06/12/2023		1,935		(32)			(32)		1,903		1,903		
100266897	KITTY HAWK	NC		12/23/2025		1,990		(48)			(48)		1,932		1,932		
100223942	ALBURN	IA		06/18/2025		1,743		(43)			(43)		1,700		1,700		
100201467	CHESTERFIELD	MO		03/12/2025		1,482		(70)			(70)		1,412		1,412		
100186904	PORTLAND	OR		02/10/2025		1,866		(21)			(21)		1,845		1,845		
100143523	ELIZABETH	NJ		02/21/2024		1,494		(51)			(51)		1,443		1,443		
100212508	LONG BEACH	CA		05/29/2025		1,511		(61)			(61)		1,450		1,450		
100157607	MIAMI	FL		06/28/2024		1,886		(28)			(28)		1,858		1,858		
100177091	BROOKLYN	NY		01/16/2025		1,852		(66)			(66)		1,786		1,786		
100214615	WASHINGTON	DC		06/09/2025		1,841		(33)			(33)		1,808		1,808		
100162956	TAIENWIER	FL		06/12/2024		1,832		(43)			(43)		1,789		1,789		
100273550	SAINT JOHNS	FL		01/26/2026		1,306		(24)			(24)		1,282		1,282		
100138093	OAKDALE	CA		12/13/2023		1,402		(6)			(6)		1,396		1,396		
100238173	AZUSA	CA		09/15/2025		1,777		(48)			(48)		1,729		1,729		
100141411	HAMPTON BAYS	NY		01/30/2024		1,447		(27)			(27)		1,420		1,420		
100180013	PINETOP	AZ		11/25/2024		2,648		(11)			(11)		2,637		2,637		
100109679	RANCHO CUCUMONGA	CA		06/16/2023		1,901		(42)			(42)		1,859		1,859		
100206581	ANHEIM	CA		04/22/2025		1,884		(20)			(20)		1,864		1,864		
100141221	MAGNOLIA	TX		01/30/2024		1,529		(7)			(7)		1,522		1,522		
403057336	EL DORADO	KS		01/16/2026		1,622		(48)			(48)		1,574		1,574		
100277051	LONG BEACH	CA		02/06/2026		836		(33)			(33)		803		803		
100173944	DUCK	NC		10/31/2024		3,161		(59)			(59)		3,102		3,102		
100204688	HAYWARD	CA		04/04/2025		1,689		(51)			(51)		1,638		1,638		
100236308	WAXAHACHE	TX		09/10/2025		8,549		(262)			(262)		8,287		8,287		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100228393	BRIELLE	IN		09/10/2025		151		(6)					145		145		
100136980	LEHI	UT		11/28/2023		1,826		(7)			(7)		1,819		1,819		
100213722	PORTER RANCH	CA		05/29/2025		1,821		(58)			(58)		1,763		1,763		
100076659	ATASCADERO	CA		12/16/2021		174		(5)			(5)		169		169		
100235186	LOS ANGELES	CA		08/28/2025		1,879		(9)			(9)		1,870		1,870		
100226540	LOS ANGELES	CA		07/30/2025		2,304		(101)			(101)		2,203		2,203		
100176604	SANTA CLARITA	CA		11/15/2024		1,755		(63)			(63)		1,692		1,692		
100206493	GARDENA	CA		04/22/2025		18,156		(634)			(634)		17,522		17,522		
100266632	HARTLAND	WI		12/29/2025		4,859		(37)			(37)		4,822		4,822		
100186934	READING	MA		01/07/2025		1,875		(5)			(5)		1,870		1,870		
100255654	LA QUINTA	CA		11/24/2025		2,002		(30)			(30)		1,972		1,972		
100216132	CARROLL	MI		06/17/2025		1,578		(34)			(34)		1,544		1,544		
100277011	CORINTH	TX		01/30/2026		542		(21)			(21)		521		521		
100149877	TRUCKEE	CA		04/29/2024		1,882		(79)			(79)		1,803		1,803		
100220396	SCOTTSDALE	AZ		07/15/2025		1,775		(68)			(68)		1,707		1,707		
100062873	RIVERSIDE	CA		05/17/2022		3,093		(45)			(45)		3,048		3,048		
100267295	SCOTTSDALE	AZ		12/24/2025		644		(11)			(11)		633		633		
100214628	VILLA PARK	CA		02/10/2026		650		(17)			(17)		633		633		
100167998	POMONA	CA		06/10/2025		1,861		(12)			(12)		1,849		1,849		
100219893	ORLANDO	FL		07/11/2025		1,778		(58)			(58)		1,720		1,720		
100214802	CHINO	CA		06/11/2025		1,757		(67)			(67)		1,690		1,690		
100209867	LOS OSOS	CA		06/11/2025		1,707		(70)			(70)		1,637		1,637		
100254124	FOYALLUP	WA		12/12/2025		861		(28)			(28)		833		833		
100157239	SARASOTA	FL		02/20/2025		1,815		(60)			(60)		1,755		1,755		
100167998	CHULA VISTA	CA		09/20/2024		1,842		(68)			(68)		1,774		1,774		
100091928	RANCHO MIRAGE	CA		01/13/2023		1,719		(12)			(12)		1,707		1,707		
100146688	OWARD	CA		03/20/2024		760		(19)			(19)		741		741		
100182714	OSCONODISC	WI		12/12/2024		1,794		(39)			(39)		1,755		1,755		
100146737	YUCAIPA	CA		04/17/2024		1,821		(35)			(35)		1,786		1,786		
100173266	ROBERT PARK	CA		10/30/2024		1,724		(33)			(33)		1,691		1,691		
100151144	BROWX	NY		05/09/2024		1,583		(74)			(74)		1,509		1,509		
100277473	FLAGSTAFF	AZ		02/13/2026		1,285		(46)			(46)		1,239		1,239		
100247401	MATTAPAN	MA		10/24/2025		2,768		(4)			(4)		2,764		2,764		
100216192	LAWDALE	CA		06/20/2025		584		(26)			(26)		558		558		
100073545	VAN NUYS	CA		11/19/2021		3,487		(216)			(216)		3,271		3,271		
100215880	FLAGSTAFF	AZ		06/12/2025		1,679		(43)			(43)		1,636		1,636		
100167536	LAKE ARROWHEAD	CA		09/20/2024		1,883		(68)			(68)		1,815		1,815		
100133817	OAKLAND	CA		10/20/2023		3,361		(119)			(119)		3,242		3,242		
100246464	TALLAHASSEE	FL		10/10/2025		1,670		(79)			(79)		1,591		1,591		
100244463	GLENVIEW	CA		09/29/2025		735		(23)			(23)		712		712		
100152956	SALT LAKE CITY	UT		06/27/2024		1,856		(46)			(46)		1,810		1,810		
100149831	WHITEFISH	MT		04/29/2024		1,768		(29)			(29)		1,739		1,739		
100193947	CLEARWATER	FL		02/10/2025		1,903		(5)			(5)		1,898		1,898		
100246998	SANTA MARIA	CA		10/21/2025		1,846		(59)			(59)		1,787		1,787		
100175535	BALDWIN PARK	CA		11/12/2024		1,503		(28)			(28)		1,475		1,475		
100220319	RIVERSIDE	CA		08/14/2025		1,516		(66)			(66)		1,450		1,450		
100133441	LUTZ	FL		10/19/2023		10,720		(387)			(387)		10,333		10,333		
100178766	ROSLAND HEIGHTS	CA		01/31/2022		3,957		(82)			(82)		3,875		3,875		
100268810	WATERTVILLE VALLEY	WI		12/29/2025		1,974		(19)			(19)		1,955		1,955		
100261729	LOS OLIVOS	CA		12/12/2025		1,341		(34)			(34)		1,307		1,307		
100246730	SAN DIEGO	CA		10/15/2025		32,858		(639)			(639)		32,219		32,219		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100238066	KAILUA KONA	HI		10/03/2025		1,952		(25)			(25)		1,927	1,927			
100177567	WEST ISLIP	NY		01/16/2025		1,898		(77)			(77)		1,821	1,821			
100186838	SAN MARCOS	TX		07/08/2025		13,258		(205)			(205)		13,053	13,053			
100182113	BOONE	NC		12/12/2024		1,890		(34)			(34)		1,856	1,856			
100247081	NEIRY	ME		10/22/2025		1,655		(37)			(37)		1,618	1,618			
100205879	LAKEWOOD	CO		04/14/2025		1,864		(23)			(23)		1,841	1,841			
100210472	HEMET	CA		05/12/2025		1,922		(20)			(20)		1,902	1,902			
100074436	HONOLULU	HI		12/02/2021		2,254		(77)			(77)		2,177	2,177			
100210424	SAN BERNARDINO	CA		05/12/2025		1,288		(57)			(57)		1,231	1,231			
100236935	LIVWOOD	CA		09/12/2025		1,486		(48)			(48)		1,438	1,438			
100080527	FOLSOM	CA		03/30/2022		2,079		(64)			(64)		2,015	2,015			
100221299	WINNETKA	CA		07/22/2025		1,458		(60)			(60)		1,398	1,398			
100162963	SAINT GEORGE ISLAND	FL		06/12/2024		2,011		(51)			(51)		1,960	1,960			
100236387	MEDFORD	OR		09/19/2025		1,713		(62)			(62)		1,651	1,651			
100165980	BERKELEY	CA		09/06/2024		869		(22)			(22)		847	847			
100151207	FOREST HILL	TX		05/10/2024		1,976		(12)			(12)		1,964	1,964			
100120558	EXETER	CA		08/24/2023		1,719		(15)			(15)		1,704	1,704			
100243881	SAN DIEGO	CA		09/29/2025		1,677		(49)			(49)		1,628	1,628			
100243730	VALMUT CREEK	CA		09/29/2025		1,700		(71)			(71)		1,629	1,629			
100143646	HUNTINGTON	NY		02/22/2024		2,563		(26)			(26)		2,537	2,537			
100236898	SACRAMENTO	CA		09/22/2025		1,745		(77)			(77)		1,668	1,668			
100252733	SEATTLE	WA		11/24/2025		2,845		(31)			(31)		2,814	2,814			
100255594	SAN LUIS OBISPO	CA		11/24/2025		2,958		(83)			(83)		2,875	2,875			
100246669	JEKULL ISLAND	GA		10/15/2025		1,799		(44)			(44)		1,755	1,755			
100255061	NORTH RICHLAND HILLS	TX		11/19/2025		1,793		(38)			(38)		1,755	1,755			
100246312	SAN JOSE	CA		10/10/2025		1,245		(45)			(45)		1,200	1,200			
100149298	INLET BEACH	FL		04/24/2024		1,956		(38)			(38)		1,918	1,918			
100236946	WHITTIER	CA		09/12/2025		1,635		(76)			(76)		1,559	1,559			
100253392	LINDEN	WA		10/30/2025		1,643		(45)			(45)		1,598	1,598			
100247555	FRESH MEADOWS	NY		10/29/2025		1,715		(59)			(59)		1,656	1,656			
100088240	JERSEY CITY	NJ		10/17/2022		2,114		(60)			(60)		2,054	2,054			
100272312	CAPE CORAL	FL		01/08/2026		1,607		(3)			(3)		1,604	1,604			
100248914	SODA SPRINGS	CA		10/29/2025		1,857		(52)			(52)		1,805	1,805			
100144082	CAPE CORAL	FL		03/07/2024		2,134		(5)			(5)		2,129	2,129			
100156165	DORAL	FL		06/20/2024		1,765		(47)			(47)		1,718	1,718			
100201192	GETTYSBURG	PA		03/12/2025		1,663		(38)			(38)		1,625	1,625			
100168551	HOVELL	NJ		09/25/2024		1,261		(31)			(31)		1,230	1,230			
100174898	WOODSTOCK	GA		10/31/2024		1,657		(67)			(67)		1,590	1,590			
100057667	PACIFIC GROVE	CA		06/30/2021		4,491		(40)			(40)		4,451	4,451			
100245552	ANHEIM	CA		10/06/2025		1,998		(58)			(58)		1,940	1,940			
100140843	JURPA VALLEY	CA		03/28/2024		1,704		(14)			(14)		1,690	1,690			
100220350	CASHIERS	NC		07/18/2025		1,732		(44)			(44)		1,688	1,688			
100254377	CARMELIAN BAY	CA		11/07/2025		1,961		(51)			(51)		1,910	1,910			
100132447	VISTA	CA		11/03/2023		2,916		(17)			(17)		2,899	2,899			
100144423	VENTURA	CA		03/07/2024		1,819		(37)			(37)		1,782	1,782			
100201910	DIAMOND BAR	CA		03/18/2025		1,910		(40)			(40)		1,870	1,870			
100266620	MAGGIE VALLEY	NC		12/23/2025		1,081		(41)			(41)		1,040	1,040			
100220449	SAGAMORE BEACH	WA		07/15/2025		1,854		(54)			(54)		1,800	1,800			
100253797	CHANDLER	AZ		10/30/2025		1,612		(49)			(49)		1,563	1,563			
100230046	SHERMAN OAKS AREA	CA		08/25/2025		1,821		(49)			(49)		1,772	1,772			
100229393	OCEANSIDE	CA		06/20/2025		1,871		(2)			(2)		1,815	1,815			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100220035	LAS VEGAS	NV		07/30/2025		1,265		(51)			(51)		1,214	1,214			
100255687	KIRKLAND	WA		11/24/2025		2,109		(10)			(10)		2,099	2,099			
100212271	ORLANDO	FL		05/28/2025		2,207		(65)			(65)		2,142	2,142			
100235331	ENCINITAS	CA		06/29/2025		1,918		(58)			(58)		1,860	1,860			
100080380	CHULA VISTA	CA		04/14/2022		4,240		(115)			(115)		4,125	4,125			
100218760	CANYON LAKE	TX		06/27/2025		1,712		(54)			(54)		1,658	1,658			
100267261	SANTEEN	CA		12/24/2025		1,223		(49)			(49)		1,174	1,174			
100164717	RED OAK	TX		08/23/2024		1,517		(24)			(24)		1,493	1,493			
100126287	NEWARK	NJ		06/30/2023		1,624		(36)			(36)		1,588	1,588			
100120271	BROOKLYN	NY		06/18/2023		1,815		(50)			(50)		1,765	1,765			
100211473	NORCO	CA		05/16/2025		1,566		(53)			(53)		1,513	1,513			
100172957	CRANSTON	RI		10/25/2024		1,364		(36)			(36)		1,328	1,328			
100156027	SANTA CLARITA	CA		06/18/2024		1,776		(45)			(45)		1,731	1,731			
100148214	DEWEY BEACH	DE		04/12/2024		2,672		(36)			(36)		2,636	2,636			
100161966	AVON	CO		07/31/2024		1,549		(46)			(46)		1,503	1,503			
100201635	TEMPE	AZ		03/13/2025		1,861		(14)			(14)		1,847	1,847			
100276987	FAIRPLAY	CO		01/30/2026		672		(12)			(12)		660	660			
100215396	OCEAN CITY	NJ		06/12/2025		1,636		(47)			(47)		1,589	1,589			
100169632	LAS VEGAS	NV		09/30/2024		1,830		(44)			(44)		1,786	1,786			
100209273	BOSTON	MA		04/29/2025		1,871		(21)			(21)		1,850	1,850			
100238946	RESEDA	CA		09/23/2025		1,775		(36)			(36)		1,739	1,739			
100171908	SANTA CLARITA	CA		01/21/2022		4,051		(134)			(134)		3,917	3,917			
100142820	WEST HILLS	CA		02/08/2024		1,684		(22)			(22)		1,662	1,662			
100205704	PALM BEACH GARDENS	FL		04/14/2025		1,840		(53)			(53)		1,787	1,787			
100175124	BELL GARDENS	CA		11/05/2024		1,898		(30)			(30)		1,868	1,868			
100214465	OKLALE	CA		05/16/2025		1,711		(52)			(52)		1,659	1,659			
100216177	NORTH HOLLYWOOD	CA		06/18/2025		1,731		(22)			(22)		1,709	1,709			
100214827	GLENORA	CA		06/10/2025		1,740		(31)			(31)		1,709	1,709			
100216164	ONTARIO	CA		06/16/2025		1,744		(35)			(35)		1,709	1,709			
100216222	WINDERMERE	FL		06/20/2025		4,925		(126)			(126)		4,799	4,799			
100080794	LOS ANGELES	CA		03/15/2022		3,215		(102)			(102)		3,113	3,113			
100219871	LA MESA	CA		07/11/2025		2,112		(7)			(7)		2,105	2,105			
100150666	FOREST HILL	TX		05/06/2024		1,954		(17)			(17)		1,937	1,937			
100090653	THE BROW	NY		12/29/2022		1,641		191			191		1,832	1,832			
100216594	SEVIERVILLE	TN		06/23/2025		1,726		(31)			(31)		1,697	1,697			
100157698	LAKESIDE	MT		06/28/2024		1,504		(16)			(16)		1,488	1,488			
100181973	LIVINVILLE	NC		12/12/2024		2,018		(2)			(2)		2,016	2,016			
100186941	SAN CLEMENTE	CA		07/08/2025		1,849		(39)			(39)		1,810	1,810			
100235313	MATAPAN	MA		09/04/2025		1,789		(43)			(43)		1,746	1,746			
100237031	VENTURA	CA		09/12/2025		1,791		(45)			(45)		1,746	1,746			
100166906	NEW BRAUNFELS	TX		09/26/2024		1,750		(34)			(34)		1,696	1,696			
100219249	BEND	OR		06/30/2025		1,760		(64)			(64)		1,696	1,696			
100213764	SAN TAN VALLEY	AZ		05/29/2025		1,905		(20)			(20)		1,885	1,885			
100109048	BRADENTON	FL		06/05/2023		1,834		(32)			(32)		1,802	1,802			
100214176	TRACY	CA		05/30/2025		1,873		(37)			(37)		1,836	1,836			
100207480	MIAMI	FL		04/29/2025		1,815		(54)			(54)		1,761	1,761			
100214876	LOS ANGELES	CA		06/11/2025		1,793		(32)			(32)		1,761	1,761			
100180008	PARKS	AZ		11/25/2024		3,014		(95)			(95)		2,919	2,919			
100167042	SAN DIMAS	CA		09/13/2024		1,771		(68)			(68)		1,703	1,703			
100204074	CRESTLINE	CA		03/28/2025		1,720		(71)			(71)		1,649	1,649			
100175542	WINTER GARDEN	FL		11/08/2024		1,890		(56)			(56)		1,834	1,834			

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100165271	LOS ANGELES	CA		01/24/2025		63,990		(2,988)			(2,988)		60,992	60,992			
100243473	SCOTTSDALE	AZ		09/28/2025		1,641		(78)			(78)		1,563	1,563			
100206138	LONG BEACH	CA		04/16/2025		1,711		(22)			(22)		1,689	1,689			
100116049	INCLINE VILLAGE	NV		07/20/2023		1,596		(33)			(33)		1,563	1,563			
100256993	SNELLVILLE	GA		11/28/2025		1,994		(38)			(38)		1,956	1,956			
100174384	SOUTH LAKE TAHOE	CA		10/31/2024		1,719		(29)			(29)		1,690	1,690			
100165507	LAKE MARY	FL		12/20/2024		1,521		(55)			(55)		1,466	1,466			
100199130	GRANDIA HILLS	CA		04/04/2025		1,836		(65)			(65)		1,771	1,771			
100206116	STEVENSON RANCH	CA		04/16/2025		1,841		(70)			(70)		1,771	1,771			
100118008	ONTARIO	CA		07/20/2023		1,608		81			81		1,689	1,689			
100188887	JEFFERSON	GA		01/09/2025		1,581		(65)			(65)		1,516	1,516			
100226949	OCEANSIDE	CA		07/30/2025		1,925		(26)			(26)		1,899	1,899			
100099803	LAS VEGAS	NV		03/28/2023		1,769		(10)			(10)		1,759	1,759			
100153461	BROOKLYN	NY		05/30/2024		1,758		(36)			(36)		1,722	1,722			
100171209	WINNETKA	CA		10/16/2024		6,623		(234)			(234)		6,389	6,389			
100201554	GRANDIA HILLS AREA LOS ANGE	CA		03/13/2025		1,799		(48)			(48)		1,751	1,751			
100129827	OCEANSIDE	CA		11/13/2023		1,695		(1)			(1)		1,694	1,694			
100129827	BROOKLYN	NY		09/27/2023		1,881		(33)			(33)		1,848	1,848			
100144546	LOS ANGELES	CA		04/26/2024		1,616		(71)			(71)		1,545	1,545			
100201463	FRISCO	CO		03/12/2025		1,890		(33)			(33)		1,857	1,857			
100204135	LA VERNE	CA		03/28/2025		1,870		(13)			(13)		1,857	1,857			
100247168	OCEANSIDE	CA		11/14/2025		2,795		(110)			(110)		2,685	2,685			
100173455	SEAPORT	NY		10/29/2024		1,567		(80)			(80)		1,487	1,487			
100273412	SAVANNAH	GA		01/21/2026		580		(11)			(11)		569	569			
100277401	ORANGE	CA		02/12/2026		578		(8)			(8)		570	570			
100154579	BAKERSFIELD	CA		06/14/2024		1,653		(57)			(57)		1,596	1,596			
100181217	SALINAS	CA		12/06/2024		1,566		(40)			(40)		1,526	1,526			
100200983	TACOS	NM		03/10/2025		1,962		(60)			(60)		1,902	1,902			
100273038	RED BANK	NJ		01/15/2026		651		(6)			(6)		643	643			
100168620	CORPILLA	NC		07/10/2024		1,749		(36)			(36)		1,713	1,713			
100234719	FRANKLIN	WI		06/28/2025		1,548		(73)			(73)		1,475	1,475			
100219692	LIBERTY	MO		07/07/2025		1,831		(49)			(49)		1,782	1,782			
100193563	PACIFIC GROVE	CA		02/10/2025		1,803		(20)			(20)		1,783	1,783			
100193764	SANTA FE	NM		02/10/2025		3,956		(60)			(60)		3,896	3,896			
100110490	CHARLOTTE	NC		06/30/2023		1,290		(22)			(22)		1,268	1,268			
100192502	BIG BEAR LAKE	CA		02/07/2025		1,736		(67)			(67)		1,669	1,669			
100165745	SOLANA BEACH	CA		08/29/2024		3,501		(75)			(75)		3,426	3,426			
100209164	DALLAS	TX		04/30/2025		1,804		(19)			(19)		1,785	1,785			
100063238	JURIPA VALLEY	CA		05/10/2022		3,521		(54)			(54)		3,467	3,467			
100254592	LATHROP	CA		11/17/2025		2,682		(69)			(69)		2,613	2,613			
100071669	SAN DIEGO	CA		10/14/2021		4,041		(56)			(56)		3,985	3,985			
100157611	BOWTON BEACH	FL		06/01/2024		13,770		(923)			(923)		13,247	13,247			
100234882	WASILLA	AK		08/28/2025		1,677		(55)			(55)		1,622	1,622			
100057570	GLENDALE	CA		06/30/2021		3,977		(45)			(45)		3,932	3,932			
100189412	FLEMINGTON	NJ		01/14/2025		1,697		(57)			(57)		1,640	1,640			
100267237	BIG BEAR LAKE	CA		12/24/2025		1,204		(35)			(35)		1,169	1,169			
100201521	TORRANCE	CA		03/13/2025		1,855		(62)			(62)		1,793	1,793			
100228696	PARK CITY	UT		06/11/2025		5,660		(131)			(131)		5,529	5,529			
100228556	NORTH BEREN	NJ		08/11/2025		1,793		(38)			(38)		1,755	1,755			
100197497	SNOHOMISH	WA		02/26/2025		1,228		(30)			(30)		1,198	1,198			
100190200	ANNEHIM	CA		01/21/2025		1,751		(71)			(71)		1,680	1,680			

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100147510	LOS ANGELES	CA		04/03/2024		1,714		(56)			(56)		1,658	1,658			
100185770	CLERMONT	FL		12/20/2024		1,254		(27)			(27)		1,227	1,227			
100228759	ARLETA	CA		06/12/2025		1,693		(55)			(55)		1,638	1,638			
100091704	DANA POINT	CA		03/24/2023		2,036		(29)			(29)		2,007	2,007			
100155823	WINTER GARDEN	FL		07/25/2024		1,743		(44)			(44)		1,699	1,699			
100227234	PHOENIX	AZ		07/31/2025		1,796		(64)			(64)		1,732	1,732			
100258237	UNION CITY	CA		12/02/2025		1,307		(11)			(11)		1,296	1,296			
100181428	GARDENA	CA		01/09/2025		1,844		(83)			(83)		1,761	1,761			
100273638	SIMI VALLEY	CA		01/23/2026		608		(18)			(18)		590	590			
100245923	COOPER CITY	FL		11/06/2025		1,224		(19)			(19)		1,205	1,205			
100215912	WEST COVINA	CA		06/17/2025		1,600		(46)			(46)		1,554	1,554			
100167549	MIAMI	FL		10/31/2024		1,662		(78)			(78)		1,584	1,584			
100246706	WHEELFLEET	WA		10/15/2025		1,932		(62)			(62)		1,870	1,870			
100276679	ROSEMead	CA		01/29/2026		592		(21)			(21)		571	571			
100189263	KEYSTONE	CO		01/13/2025		1,884		(38)			(38)		1,846	1,846			
100174184	GREENVILLE	SC		10/31/2024		1,710		(25)			(25)		1,685	1,685			
100167971	SAN JOSE	CA		09/20/2024		1,618		(61)			(61)		1,557	1,557			
100157227	BRIGHTON	CO		02/20/2025		922		(30)			(30)		892	892			
100174967	PORT ARANSAS	TX		10/31/2024		1,513		(56)			(56)		1,457	1,457			
100170421	LOS ANGELES	CA		10/09/2024		1,692		(31)			(31)		1,661	1,661			
100214108	MIAMI	FL		05/30/2025		1,849		(9)			(9)		1,840	1,840			
100272798	TRACY	CA		01/13/2026		539		(25)			(25)		514	514			
100185603	BEACH HAVEN	NJ		12/20/2024		1,804		(32)			(32)		1,772	1,772			
100206137	SIMI VALLEY	CA		04/16/2025		1,912		(28)			(28)		1,884	1,884			
100158610	PISMO BEACH	CA		07/10/2024		1,346		(21)			(21)		1,325	1,325			
100156096	HAYWARD	CA		06/18/2024		1,401		(76)			(76)		1,325	1,325			
100176988	HEMET	CA		11/15/2024		1,759		(58)			(58)		1,701	1,701			
100162713	DALLAS	TX		08/12/2024		1,817		(39)			(39)		1,778	1,778			
100243238	KENWOOD	CA		09/26/2025		1,947		(49)			(49)		1,888	1,888			
100272524	OCEAN CITY	NJ		01/08/2026		1,826		(55)			(55)		1,771	1,771			
100220890	ROGERS	AR		07/18/2025		1,838		(23)			(23)		1,815	1,815			
100166365	PORTLAND	OR		10/24/2024		1,791		(50)			(50)		1,741	1,741			
100173764	EASTVALE	CA		10/30/2024		1,804		(63)			(63)		1,741	1,741			
100220881	EMERALD ISLE	NC		07/18/2025		2,848		(42)			(42)		2,806	2,806			
100261182	OXFORD	CA		12/05/2025		2,803		(78)			(78)		2,725	2,725			
100213837	MIAMI	FL		05/29/2025		43,089		(495)			(495)		42,594	42,594			
100169721	QUEEN CREEK	AZ		09/30/2024		1,544		(39)			(39)		1,505	1,505			
100254929	ARLINGTON	VA		11/17/2025		2,584		(101)			(101)		2,483	2,483			
100211710	VICTOR	ID		05/19/2025		1,759		(18)			(18)		1,741	1,741			
100206227	SAN MARCOS	TX		04/17/2025		3,289		(109)			(109)		3,180	3,180			
100218594	CARNATION	WA		06/27/2025		1,822		(20)			(20)		1,802	1,802			
100170072	FULLERTON	CA		11/08/2024		1,988		(88)			(88)		1,900	1,900			
100227138	BRANTON	FL		07/30/2025		3,507		(98)			(98)		3,409	3,409			
100167977	NORTH HOLLYWOOD AREA LOS ANG	CA		09/20/2024		1,763		(51)			(51)		1,712	1,712			
100152857	TUCSON	AZ		05/22/2024		3,458		(63)			(63)		3,395	3,395			
100157782	AUSTIN	TX		06/01/2024		1,486		(65)			(65)		1,421	1,421			
100173526	FLUSHING	NY		10/29/2024		1,913		(89)			(89)		1,824	1,824			
100201148	BEAVERTON	OR		03/12/2025		4,893		(175)			(175)		4,718	4,718			
100168203	STATEN ISLAND	NY		09/27/2024		1,605		(124)			(124)		1,481	1,481			
100246513	VANCOUVER	WA		10/10/2025		1,708		(67)			(67)		1,641	1,641			
100179778	COOIA BEACH	FL		11/21/2024		1,637		(56)			(56)		1,581	1,581			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100169350	LONG BRANCH	NJ		09/27/2024		1,905		(53)			(53)		1,752	1,752			
100167381	LOS ANGELES	CA		09/20/2024		2,190		(38)			(38)		2,152	2,152			
100164243	LOS ANGELES	CA		06/21/2024		1,735		(53)			(53)		1,682	1,682			
100234316	LOS ANGELES	CA		06/28/2025		1,857		(44)			(44)		1,813	1,813			
100247231	FLAGSTAFF	AZ		10/23/2025		1,682		(42)			(42)		1,640	1,640			
100194436	LONG BEACH	CA		02/14/2025		1,944		(51)			(51)		1,893	1,893			
100167087	WOODBRIDGE	VA		09/13/2024		1,710		(95)			(95)		1,615	1,615			
100180869	CHICAGO	IL		11/26/2024		1,837		(44)			(44)		1,793	1,793			
100218595	CARLTON	WA		06/27/2025		1,829		(16)			(16)		1,813	1,813			
100080223	BROOK	NY		02/25/2022		3,564		(83)			(83)		3,481	3,481			
100286611	MIRAMAR BEACH	FL		12/29/2025		1,420		(6)			(6)		1,414	1,414			
100189556	JERSEY CITY	NJ		01/16/2025		1,759		(15)			(15)		1,744	1,744			
100149577	MARLBOROUGH	MA		04/26/2024		1,644		(25)			(25)		1,619	1,619			
100171166	SHERMAN OAKS	CA		11/22/2024		2,081		(33)			(33)		2,048	2,048			
100281909	PINETOP	AZ		02/26/2026		801		(17)			(17)		784	784			
100235149	RAVONA	CA		06/28/2025		1,812		(60)			(60)		1,752	1,752			
100200358	SANTA ROSA BEACH	FL		03/10/2025		1,713		(63)			(63)		1,650	1,650			
100194631	BALTIMORE	MD		02/14/2025		1,612		(58)			(58)		1,554	1,554			
100246655	LONG BEACH TOWNSHIP	NJ		10/15/2025		24,957		(1,135)			(1,135)		23,822	23,822			
100143276	RIVERSIDE	CA		02/16/2024		1,391		(39)			(39)		1,352	1,352			
100147497	LOS ANGELES	CA		04/03/2024		1,485		(78)			(78)		1,407	1,407			
100265539	BURBANK	CA		12/19/2025		1,631		(78)			(78)		1,553	1,553			
100268201	POWELL	WA		12/29/2025		1,350		(3)			(3)		1,347	1,347			
100131811	NORTH HILLS	CA		10/06/2023		1,640		(24)			(24)		1,616	1,616			
100233133	AUSTIN	TX		10/30/2025		2,011		(64)			(64)		1,947	1,947			
100272609	LOS ANGELES	CA		01/09/2026		613		(4)			(4)		609	609			
100165751	GILROY	CA		08/29/2024		10,088		(69)			(69)		10,019	10,019			
100229073	OAK ISLAND	NC		06/14/2025		1,511		(33)			(33)		1,478	1,478			
100236327	SUPRISE	AZ		09/10/2025		1,323		(62)			(62)		1,261	1,261			
100189628	SEATTLE	WA		01/21/2025		1,933		(17)			(17)		1,916	1,916			
100165234	BOYTON BEACH	FL		06/29/2024		1,882		(36)			(36)		1,846	1,846			
100220007	SANTA ANA	CA		07/30/2025		1,545		(67)			(67)		1,478	1,478			
100174069	TYBEE ISLAND	GA		10/31/2024		1,839		(30)			(30)		1,809	1,809			
100165985	TUSON	AZ		09/06/2024		1,872		(23)			(23)		1,849	1,849			
100099603	WINNETKA	CA		04/06/2023		1,865		(9)			(9)		1,856	1,856			
100100068	CATHEDRAL CITY	CA		03/28/2023		3,189		(29)			(29)		3,160	3,160			
100181383	SAN LEANDRO	CA		01/09/2025		1,329		(62)			(62)		1,267	1,267			
100178412	HACIENDA HEIGHTS	CA		11/21/2024		954		(35)			(35)		919	919			
100267119	DAVIS	CA		12/23/2025		2,908		(67)			(67)		2,841	2,841			
100214291	MESA	AZ		05/30/2025		65,804		(1,047)			(1,047)		64,757	64,757			
100150761	FENTON	WA		06/07/2024		1,829		(20)			(20)		1,809	1,809			
100147626	WITTIER	CA		04/04/2024		1,333		(37)			(37)		1,296	1,296			
100268204	POWELL	WA		12/29/2025		1,345							1,345	1,345			
100089625	YONKERS	NY		10/17/2022		2,024		(14)			(14)		2,010	2,010			
100177615	LEHI	UT		01/16/2025		1,935		(35)			(35)		1,900	1,900			
100038861	KILDARE	IRL		09/27/2019		(6,622)		6			6	(2)	(6,618)	(3,252)	(183)	3,550	3,367
100151433	ANDORRA	AK		06/10/2024		1,928		(2)			(2)		1,926	1,926			
100201982	EAST BRIDGEWATER	MA		03/18/2025		14,632		(311)			(311)		14,321	14,321			
100227082	COROLLA	NC		07/30/2025		1,653		(60)			(60)		1,593	1,593			
100137243	MIAMI	FL		11/29/2023		1,380		(12)			(12)		1,368	1,368			
100156149	EVERGREEN	CO		07/25/2024		1,474		(31)			(31)		1,443	1,443			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014061	KISSIMEE	FL		02/20/2024		1,726	(43)				(43)		1,683				
10019048	KEYSTONE	CO		01/27/2025		1,856	(38)				(38)		1,818				
10019853	PASO ROBLES	CA		01/16/2025		1,720	(22)				(22)		1,698				
10025402	HARRISBURG	NC		10/30/2025		2,088	(17)				(17)		2,071				
10014408	JUDGE KEY	FL		03/07/2024		2,124	(8)				(8)		2,116				
10024537	FEDMOND	WA		10/06/2025		1,893	(63)				(63)		1,795				
100190217	CLAVIS	CA		11/15/2023		1,472	(46)				(46)		1,426				
100151878	LAKEWOOD	CO		05/10/2024		1,899	(62)				(62)		1,837				
100267081	MANHAWKIN	NJ		12/23/2025		1,810	(51)				(51)		1,759				
100149860	WESTLAKE VILLAGE	CA		06/07/2024		1,783	(31)				(31)		1,752				
100216220	OCEANSIDE	CA		06/20/2025		1,734	(55)				(55)		1,679				
100198692	MARATHON	FL		12/21/2023		1,725	(20)				(20)		1,705				
100144372	LONG BEACH	CA		03/07/2024		1,641	(26)				(26)		1,615				
100160901	CELINA	TX		07/24/2024		5,370	(78)				(78)		5,292				
100149126	SEATTLE	WA		04/22/2024		1,845	(39)				(39)		1,806				
100149511	LA MIRADA	CA		04/26/2024		1,834	(28)				(28)		1,806				
100180113	CARSON	CA		12/30/2024		1,201	(53)				(53)		1,148				
100214071	ROGERS CITY	MI		05/30/2025		1,679	(70)				(70)		1,609				
100157981	MONTEREY	CA		07/09/2024		1,936	(10)				(10)		1,926				
100253418	NAIUPA	ID		10/30/2025		1,967	(48)				(48)		1,919				
100173746	FORT WALTON BEACH	FL		10/30/2024		1,788	(57)				(57)		1,731				
100230119	SANDY	UT		08/25/2025		1,567	(68)				(68)		1,499				
100135610	PORTLAND	OR		11/09/2023		1,510	(11)				(11)		1,499				
100133632	LAS VEGAS	NV		10/20/2023		924	(14)				(14)		910				
100171983	BROOKSHIRE	TX		10/16/2024		1,887	(47)				(47)		1,840				
100268655	DEER RIVER	MN		12/29/2025		1,114	(37)				(37)		1,077				
100246926	SANTA CLARITA	CA		10/17/2025		851	(27)				(27)		824				
100237024	LONG BEACH	CA		09/12/2025		1,650	(75)				(75)		1,575				
100201595	KING GEORGE	VA		03/13/2025		1,823	(57)				(57)		1,766				
100210518	OWARD	CA		05/15/2025		1,659	(78)				(78)		1,581				
100214852	FEDMOND	WA		06/11/2025		1,659	(78)				(78)		1,581				
100258301	SANTA PAULA	CA		12/05/2025		1,185	(26)				(26)		1,159				
100109727	PLANTWORTH	MA		06/16/2023		2,974	(45)				(45)		2,929				
100238136	WALNUT	CA		09/15/2025		28,956	(743)				(743)		28,213				
100267290	OAKLAND	CA		12/24/2025		1,065	(41)				(41)		1,024				
100206127	PINETOP	AZ		04/16/2025		2,608	(59)				(59)		2,549				
100254452	WELLINGTON	FL		11/07/2025		8,120	(235)				(235)		7,825				
100168343	PORTLAND	OR		09/25/2024		1,930	(44)				(44)		1,886				
100192650	MONTEBELLO	CA		02/07/2025		1,314	(20)				(20)		1,294				
100171485	WINTER PARK	FL		10/16/2024		2,055	(50)				(50)		2,005				
100245654	ATLANTA	GA		10/06/2025		1,789	(49)				(49)		1,740				
100179716	ALPHARETTA	GA		11/21/2024		3,647	(55)				(55)		3,592				
100200237	PARK CITY	UT		03/07/2025		3,630	(40)				(40)		3,590				
100142492	SAN TAN VALLEY	AZ		03/08/2024		1,926	(37)				(37)		1,889				
100181915	GLENDALE	CA		12/06/2024		1,103	(37)				(37)		1,066				
100228532	SANTA ROSA	CA		08/12/2025		1,267	(19)				(19)		1,248				
100202724	COLTON	CA		07/18/2025		1,662	(32)				(32)		1,630				
100149096	MIRANAR	FL		04/19/2024		4,062	(121)				(121)		3,941				
100220279	LITTLETON	CO		07/11/2025		1,937	(30)				(30)		1,907				
100150522	FORT LAUDERDALE	FL		06/08/2024		1,963	(33)				(33)		1,930				
100057245	MIAMI BEACH	FL		05/19/2021		4,895	(166)				(166)		4,729				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100176350	SOUTH PAIRE ISLAND	TX		11/21/2024		1,855		(42)			(42)		1,813				
100216126	SARASOTA	FL		06/17/2025		1,786		(38)			(38)		1,728				
100243332	WESTMINSTER	CA		09/26/2025		1,867		(41)			(41)		1,826				
325031144	WOODINVILLE	WA		10/06/2025		2,947,250							2,947,250	2,947,250			
100235767	LOS ANGELES	CA		10/30/2025		5,946		(192)			(192)		5,754	5,754			
100141279	GARDEN GROVE	CA		01/30/2024		1,597		(36)			(36)		1,551	1,551			
100194438	OAKLAND	CA		02/14/2025		1,851		(60)			(60)		1,791	1,791			
100191666	EL PORTAL	FL		01/31/2025		1,528		(29)			(29)		1,499	1,499			
100156803	LAKESIDE	MT		06/27/2024		1,643		(26)			(26)		1,617	1,617			
100186433	NEW SIMPRA BEACH	FL		12/30/2024		4,205		(59)			(59)		4,147	4,147			
100169539	GRAND ISLE	LA		09/30/2024		10,734		(129)			(129)		10,605	10,605			
100079770	SAN FRANCISCO	CA		04/08/2022		3,533		(28)			(28)		3,505	3,505			
100168331	FORT LAUDERDALE	FL		09/20/2024		1,910		(37)			(37)		1,873	1,873			
100135516	TREASURE ISLAND	FL		11/13/2023		1,696		(18)			(18)		1,678	1,678			
100190052	PORTLAND	OR		01/21/2025		2,280		(67)			(67)		2,213	2,213			
100158812	BEAUFORT	SC		07/12/2024		1,944		(36)			(36)		1,908	1,908			
100216653	MCMANSVILLE	GA		06/23/2025		1,774		(17)			(17)		1,757	1,757			
100273008	WOODINVILLE	WA		01/15/2026		531		(17)			(17)		514	514			
100101762	MOUNT VERNON	NY		03/31/2023		1,833		(33)			(33)		1,800	1,800			
100171307	MORCO	CA		10/16/2024		871		(10)			(10)		861	861			
100218195	LAHAINA	HI		06/26/2025		1,631		(72)			(72)		1,559	1,559			
100189228	RUTHERFORD	NJ		01/13/2025		1,966		(27)			(27)		1,939	1,939			
100189734	LAKEWOOD	CO		01/21/2025		1,661		(50)			(50)		1,611	1,611			
100189735	LAKEWOOD	CO		01/21/2025		1,661		(50)			(50)		1,611	1,611			
100078397	SAN DIEGO	CA		02/10/2022		3,519		(65)			(65)		3,454	3,454			
100110533	CAREFREE	AZ		06/30/2023		4,086		(31)			(31)		4,057	4,057			
100090959	SCOTTSDALE	AZ		02/03/2023		1,449		(35)			(35)		1,414	1,414			
100216054	DENVER	CO		06/17/2025		1,727		(31)			(31)		1,686	1,686			
100143473	SANTA PAULA	CA		02/16/2024		943		(39)			(39)		904	904			
100157633	NAPLES	FL		06/28/2024		4,882		(71)			(71)		4,811	4,811			
100153983	PALOS VERDES ESTATES	CA		06/05/2024		1,527		(95)			(95)		1,432	1,432			
100136141	THE COLONY	TX		12/18/2023		1,338		(28)			(28)		1,310	1,310			
100147072	VALLEJO	CA		05/08/2024		1,262		(35)			(35)		1,227	1,227			
100169508	DAYTONA BEACH	FL		09/27/2024		1,871		(50)			(50)		1,821	1,821			
100255031	HOLLISTER	CA		11/19/2025		2,478		(62)			(62)		2,416	2,416			
100210417	MIRAMAR BEACH	FL		05/12/2025		1,399		(66)			(66)		1,333	1,333			
100193723	QUEEN CREEK	AZ		02/10/2025		69,229		(3,391)			(3,391)		65,838	65,838			
100209822	HAYWARD	CA		04/29/2025		1,819		(41)			(41)		1,778	1,778			
100261263	MIAMI	FL		12/05/2025		1,842		(16)			(16)		1,826	1,826			
100234739	MINEOLA	NY		06/28/2025		1,697		(38)			(38)		1,659	1,659			
100201528	LAKEWOOD	CO		03/13/2025		2,099		(68)			(68)		2,031	2,031			
100246032	SHELLEVILLE	GA		10/07/2025		1,725		(59)			(59)		1,666	1,666			
100220597	DOINNELLY	ID		07/15/2025		2,080		(58)			(58)		2,022	2,022			
100255980	OCEAN ISLE BEACH	NC		11/24/2025		1,625		(50)			(50)		1,575	1,575			
100153991	WOODSTOCK	GA		06/05/2024		2,009		(60)			(60)		1,949	1,949			
100253668	AUBURN	WA		10/30/2025		1,801		(52)			(52)		1,749	1,749			
100211963	GARDEN GROVE	CA		05/22/2025		1,740		(17)			(17)		1,723	1,723			
100171349	WILBURN	WA		10/16/2024		1,574		(71)			(71)		1,503	1,503			
100227982	BLUNA PARK	CA		06/04/2025		1,625		(57)			(57)		1,568	1,568			
100171756	WASHINGTON	DC		10/17/2024		1,828		(9)			(9)		1,819	1,819			
100212623	LANCASTER	CA		05/29/2025		1,520		(69)			(69)		1,451	1,451			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022832	PORT ARANSAS	TX		06/11/2025		1,507		(43)			(43)		1,464		1,464		
100176914	ATLANTA	GA		11/15/2024		1,874		(68)			(68)		1,806		1,806		
100214895	ANHEIM	CA		06/11/2025		1,685		(50)			(50)		1,635		1,635		
100142634	PASO ROBLES	CA		02/08/2024		1,789		(32)			(32)		1,757		1,757		
100120651	PEABODY	MA		08/24/2023		2,436		(36)			(36)		2,400		2,400		
100188824	CARSON	CA		01/09/2025		1,167		(50)			(50)		1,117		1,117		
100212542	NORTHPORT	NY		05/29/2025		1,617		(55)			(55)		1,562		1,562		
100109870	MOUNT VERNON	NY		06/22/2023		1,743		(32)			(32)		1,711		1,711		
100254164	SANTA ROSA BEACH	FL		11/06/2025		1,817		(57)			(57)		1,760		1,760		
100156733	LOS ANGELES	CA		06/26/2024		1,947		(17)			(17)		1,930		1,930		
100109855	THE BRONX	NY		06/22/2023		1,985		(59)			(59)		1,926		1,926		
100091565	SOUTERTON	PA		03/07/2023		1,215		(13)			(13)		1,202		1,202		
100200388	POCONO PINES	PA		03/10/2025		1,795		(39)			(39)		1,756		1,756		
100155032	CROSSLAKE	IN		07/19/2024		1,630		(24)			(24)		1,606		1,606		
100244886	CORRALES	NM		09/29/2025		1,809		(50)			(50)		1,759		1,759		
100214776	BRACENTON	FL		06/11/2025		1,449		(49)			(49)		1,400		1,400		
100266917	BENDITA DUNES	CA		12/23/2025		1,067		(47)			(47)		1,020		1,020		
100133214	ABINGTON	MA		11/29/2023		1,480		(13)			(13)		1,467		1,467		
100192639	UNION	NJ		02/10/2025		8,032		(56)			(56)		7,976		7,976		
100060881	CLEARWATER BEACH	FL		03/10/2022		2,746		(104)			(104)		2,642		2,642		
100272062	SHELLVILLE	GA		01/08/2026		1,188		(31)			(31)		1,157		1,157		
100277065	FRANKFORT	IL		02/06/2026		634		(12)			(12)		622		622		
100180707	VALLEJO	CA		11/26/2024		1,853		(49)			(49)		1,804		1,804		
100109058	DALLAS	TX		06/05/2023		1,770		(36)			(36)		1,734		1,734		
100076492	GREENWICH	CT		12/21/2021		3,577		(165)			(165)		3,412		3,412		
100191391	AMBLER	PA		01/30/2025		1,831		(64)			(64)		1,767		1,767		
100163859	NEWARK	NJ		06/05/2024		1,780		(12)			(12)		1,768		1,768		
100277042	DENVER	TX		02/06/2026		645		(16)			(16)		629		629		
100194044	ESCONDIDO	CA		03/20/2025		1,616		(74)			(74)		1,544		1,544		
100257004	CHULA VISTA	CA		11/26/2025		1,801		(48)			(48)		1,753		1,753		
100149830	COLONIAL BEACH	VA		04/29/2024		1,866		(73)			(73)		1,793		1,793		
100082274	DENVER	CO		04/14/2022		3,369		(113)			(113)		3,256		3,256		
100170946	BLUE RIDGE	GA		10/08/2024		1,831		(56)			(56)		1,775		1,775		
100219260	BEVERLY	MA		06/30/2025		1,564		(51)			(51)		1,513		1,513		
100203916	MARATHON	FL		03/28/2025		1,636		(53)			(53)		1,583		1,583		
100143843	ORANGE	CA		02/29/2024		1,587		(44)			(44)		1,543		1,543		
100192708	INLET BEACH	FL		02/10/2025		1,834		(26)			(26)		1,808		1,808		
100109759	SACRAMENTO	CA		06/16/2023		5,742		(118)			(118)		5,624		5,624		
100079165	JAMAICA	NY		02/24/2022		3,624		(50)			(50)		3,574		3,574		
100158430	RED LODGE	MT		07/10/2024		1,765		(27)			(27)		1,738		1,738		
100195636	SAN DIEGO	CA		02/24/2025		1,428		(20)			(20)		1,408		1,408		
100154704	VALLEY STREAM	NY		07/19/2024		1,289		(45)			(45)		1,244		1,244		
100118836	SHELLVILLE	GA		08/30/2023		1,736		(45)			(45)		1,691		1,691		
100147193	YONKERS	NY		03/28/2024		1,681		(45)			(45)		1,636		1,636		
100246560	VAN NUYS	CA		10/15/2025		2,620		(111)			(111)		2,509		2,509		
100243344	GARDEN GROVE	CA		09/26/2025		1,693		(68)			(68)		1,625		1,625		
100068096	SAN JOSE	CA		06/25/2021		4,251		(28)			(28)		4,223		4,223		
100198533	LODI	CA		02/28/2025		1,955		(29)			(29)		1,926		1,926		
100128478	GARDENA	CA		09/15/2023		2,060		(14)			(14)		2,046		2,046		
401006862	SALEM	OR		11/29/2023		1,501		(27)			(27)		1,474		1,474		
100238151	LEWIS GROVE	CA		09/15/2025		1,416		(60)			(60)		1,356		1,356		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235760	POIMANO BEACH	FL		09/22/2025		1,367		(65)			(65)		1,302	1,302			
100163391	LOOMIS	CA		09/27/2024		1,900		(14)			(14)		1,886	1,886			
100200182	COOPER CITY	FL		03/07/2025		1,994		(54)			(54)		1,940	1,940			
100138625	KINGSLAND	TX		12/21/2023		1,688		(10)			(10)		1,678	1,678			
100201682	VISTA	CA		03/13/2025		1,670		(78)			(78)		1,592	1,592			
100156444	GELINA	TX		07/10/2024		1,756		(59)			(59)		1,697	1,697			
100189557	POINTBLANK	TX		01/16/2025		1,740		(34)			(34)		1,706	1,706			
100090065	HOLLYWOOD	FL		01/13/2023		1,249		(10)			(10)		1,239	1,239			
100203243	LOS GATOS	CA		03/27/2025		1,755		(56)			(56)		1,699	1,699			
100234580	HIOELL	NJ		06/28/2025		1,788		(37)			(37)		1,751	1,751			
100060238	SPRING VALLEY	CA		02/25/2022		2,710		(102)			(102)		2,608	2,608			
100102365	ANTELOPE	CA		06/07/2023		1,291		(51)			(51)		1,240	1,240			
100120512	SCOTTSDALE	AZ		06/30/2023		1,914							1,914	1,914			
100091555	DOINEY	CA		03/07/2023		10,633		(531)			(531)		10,102	10,102			
100189671	LAS VEGAS	NV		01/17/2025		1,189		(56)			(56)		1,133	1,133			
100089775	AZUSA	CA		12/02/2022		1,925		(53)			(53)		1,872	1,872			
100163395	CARROLLTON	GA		09/27/2024		1,659		(88)			(88)		1,571	1,571			
100219044	MACON	NC		06/27/2025		1,770		(23)			(23)		1,747	1,747			
100157139	HURRICANE	UT		02/20/2025		2,415		(24)			(24)		2,391	2,391			
100148004	LEWIS	DE		04/10/2024		1,737		(16)			(16)		1,721	1,721			
100165780	COMPTON	CA		08/29/2024		1,656		(35)			(35)		1,621	1,621			
100139352	YOKERS	NY		12/28/2023		1,579		(29)			(29)		1,550	1,550			
100216544	CHAPEL HILL	NC		06/27/2025		1,999		(22)			(22)		1,877	1,877			
100110712	BOXHILLIA	FL		08/11/2023		2,332		(91)			(91)		2,241	2,241			
100160371	POIMANO BEACH	FL		09/06/2024		1,706		(46)			(46)		1,660	1,660			
100081918	LA PUENTE	CA		03/30/2022		2,626		(18)			(18)		2,610	2,610			
100071463	SUMNERLAND KEY	FL		10/26/2021		3,178		(178)			(178)		3,000	3,000			
100253936	SAN DIEGO	CA		10/30/2025		2,017		(15)			(15)		2,002	2,002			
100151922	TEBLE CITY	CA		07/10/2024		1,620		(24)			(24)		1,596	1,596			
100271778	SIMI VALLEY	CA		02/10/2026		242		(9)			(9)		233	233			
100148319	WINNETKA	CA		04/12/2024		1,844		(43)			(43)		1,801	1,801			
100209681	AIRMONT	NY		05/02/2025		1,759		(70)			(70)		1,689	1,689			
324060794	BAKERFIELD	CA		08/20/2024		1,906,665							1,906,665	1,906,665			
100135037	MARIETTA	GA		10/30/2023		4,804		(40)			(40)		4,764	4,764			
100255677	SILVERTHORNE	CO		11/24/2025		1,940		(34)			(34)		1,906	1,906			
100109637	FORT LAUDERDALE	FL		06/14/2023		2,607		(39)			(39)		2,568	2,568			
100080467	WEST COVINA	CA		03/10/2022		4,102		(60)			(60)		4,042	4,042			
100200466	MIDDLE VILLAGE	NY		03/10/2025		1,036		(24)			(24)		1,012	1,012			
100236237	SARATOGA SPRINGS	NY		09/10/2025		1,737		(16)			(16)		1,721	1,721			
100065419	LOS GATOS	CA		07/28/2021		4,177		(34)			(34)		4,143	4,143			
100133986	ETNA BEACH	HI		11/29/2023		1,567		(17)			(17)		1,550	1,550			
100156018	SCOTTSDALE	AZ		06/18/2024		1,690		(86)			(86)		1,604	1,604			
100210409	BLOOMINGTON	CA		05/12/2025		1,818		(62)			(62)		1,756	1,756			
100151170	KUMULETOWN	PA		05/09/2024		1,648		(21)			(21)		1,627	1,627			
100196335	PEACHTREE CORNERS	GA		11/28/2023		1,626		(14)			(14)		1,612	1,612			
100067406	ANHEIM	CA		09/23/2021		8,443		(69)			(69)		8,374	8,374			
100176539	PLANTATION	FL		11/15/2024		1,927		(43)			(43)		1,884	1,884			
100138513	SANIT AUGUSTINE BEACH	FL		12/21/2023		1,506		(40)			(40)		1,466	1,466			
100255614	BREA	CA		11/24/2025		2,274		(71)			(71)		2,203	2,203			
100148622	LIBERTY HILL	TX		05/15/2024		1,779		(4)			(4)		1,775	1,775			
100165817	SCOTTSDALE	AZ		12/26/2024		1,659		(37)			(37)		1,622	1,622			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100267055	MANTOLONG	NJ		12/23/2025		1,764		(24)			(24)		1,740	1,740			
100230016	MIAMI	FL		08/22/2025		1,457		(55)			(55)		1,402	1,402			
100254075	DAYTON	OH		11/06/2025		1,860		(77)			(77)		1,783	1,783			
100134736	HUNTINGTON BEACH	CA		10/30/2023		1,783		(2)			(2)		1,781	1,781			
100202686	LOIREL	IA		03/24/2025		1,771		(35)			(35)		1,736	1,736			
100195949	VONORE	TN		03/05/2025		1,520		(31)			(31)		1,489	1,489			
100147435	HALEAH	FL		04/03/2024		1,412		(58)			(58)		1,354	1,354			
100253663	FLAGSTAFF	AZ		10/30/2025		1,617		(69)			(69)		1,548	1,548			
100211604	DULUTH	GA		06/23/2025		1,611		(30)			(30)		1,581	1,581			
100228424	CLIFTON	VA		06/11/2025		1,633		(52)			(52)		1,581	1,581			
100219051	TUSCALOOSA	AL		06/27/2025		1,615		(34)			(34)		1,581	1,581			
100257010	SACRAMENTO	CA		11/26/2025		1,366		(22)			(22)		1,344	1,344			
100246403	DOINEY	CA		10/10/2025		1,646		(19)			(19)		1,627	1,627			
100266628	TEMPE	AZ		12/29/2025		609		(9)			(9)		600	600			
100103613	MOUNT VERNON	NY		05/10/2023		1,801		(29)			(29)		1,772	1,772			
100200259	SOLANA BEACH	CA		03/07/2025		1,713		(47)			(47)		1,666	1,666			
100177151	LAKEWOOD	CO		01/16/2025		1,392		(6)			(6)		1,376	1,376			
100228407	GROVER BEACH	CA		06/11/2025		1,291		(33)			(33)		1,258	1,258			
100272108	HELOTES	TX		01/08/2026		1,179		(42)			(42)		1,137	1,137			
100186415	BOSTON	MA		01/08/2025		103,461		(2,322)			(2,322)		101,139	101,139			
100174700	SUFFIELD	CT		10/31/2024		1,217		(24)			(24)		1,193	1,193			
100177203	FRESNO	CA		01/16/2025		1,583		(52)			(52)		1,531	1,531			
100144319	NORTHRIDE AREA LOS ANGELES	CA		03/07/2024		1,750		(34)			(34)		1,716	1,716			
100156719	ENCINO AREA LOS ANGELES	CA		06/26/2024		1,494		(14)			(14)		1,480	1,480			
5.00005E-11	VILUSSINGEN	NLD		06/25/2024										4,427	4,427		4,427
100216878	DENVER	CO		06/27/2025		1,717		(17)			(17)		1,700	1,700			
100272723	LOS ANGELES	CA		01/09/2026		571		(27)			(27)		544	544			
100175666	VISTA	CA		11/12/2024		1,861		(78)			(78)		1,783	1,783			
100147720	LOIMPOC	CA		04/05/2024		1,851		(24)			(24)		1,827	1,827			
100253938	SAN LUIS OBISPO	CA		10/30/2025		2,114		(23)			(23)		2,091	2,091			
100210411	SANTA ANA	CA		05/12/2025		1,870		(66)			(66)		1,804	1,804			
100181400	LOS ANGELES(SILMAR AREA)	CA		01/09/2025		2,526		(59)			(59)		2,467	2,467			
100103383	WALLER	TX		06/16/2023		9,542		(104)			(104)		9,438	9,438			
100258279	LOS ANGELES	CA		12/05/2025		1,022		(35)			(35)		987	987			
100189665	ST AUGUSTINE	FL		01/21/2025		3,882		(50)			(50)		3,832	3,832			
100175609	ELIZABETH	NJ		11/12/2024		21,751		(435)			(435)		21,316	21,316			
100130459	VENTURA	CA		09/28/2023		1,722		(51)			(51)		1,671	1,671			
100261515	LOS ANGELES	CA		12/12/2025		1,132		(14)			(14)		1,118	1,118			
100118772	FULLERTON	CA		07/25/2023		1,911		(53)			(53)		1,858	1,858			
100273326	INDIO	CA		01/20/2026		1,177		(31)			(31)		1,146	1,146			
100166369	FALLBROOK	CA		10/24/2024		2,914		(66)			(66)		2,848	2,848			
100174693	CHANTILLY	VA		10/31/2024		1,867		(47)			(47)		1,820	1,820			
100190667	AUSTIN	TX		01/28/2025		1,878		(24)			(24)		1,854	1,854			
100228426	JERSEY CITY	NJ		06/11/2025		1,726		(39)			(39)		1,687	1,687			
100213760	DOINEY	CA		05/29/2025		1,391		(65)			(65)		1,326	1,326			
100214558	NORCO	CA		06/06/2025		1,612		(73)			(73)		1,539	1,539			
100185739	OAKLAND	CA		12/23/2024		1,723		(68)			(68)		1,655	1,655			
100265361	OAK HILLS	CA		12/19/2025		1,663		(62)			(62)		1,601	1,601			
100235406	VALENCIA	CA		08/29/2025		1,758		(53)			(53)		1,705	1,705			
100162536	OCEANSIDE	CA		09/06/2024		1,653		(39)			(39)		1,614	1,614			
100218665	GILROY	CA		06/27/2025		1,810		(29)			(29)		1,781	1,781			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100206263	NORTH MYRTLE BEACH	SC		04/17/2025		2,994		(114)			(114)		2,880	2,880			
100191350	BELLEVUE	WA		01/30/2025		1,647		(52)			(52)		1,595	1,595			
100274004	SANTA FE SPRINGS	CA		01/26/2026		1,191		(39)			(39)		1,152	1,152			
100261689	CUMING	GA		12/12/2025		1,785		(61)			(61)		1,724	1,724			
100246877	GRESHAM	OR		10/17/2025		1,384		(65)			(65)		1,319	1,319			
100206201	BROKEN BOWL	OK		04/16/2025		1,783		(21)			(21)		1,762	1,762			
100265413	DONEY	CA		12/19/2025		1,800		(34)			(34)		1,766	1,766			
100226657	VOLCANO	HI		07/30/2025		1,702		(46)			(46)		1,656	1,656			
100199157	NORWALK	CT		04/04/2025		1,926		(87)			(87)		1,839	1,839			
100277046	SANTA FE SPRINGS	CA		02/06/2026		657		(5)			(5)		652	652			
100246279	SEDONA	AZ		10/10/2025		1,744		(72)			(72)		1,672	1,672			
100247218	STAR	ID		10/23/2025		1,980		(47)			(47)		1,933	1,933			
100244815	HOLMES BEACH	FL		09/29/2025		1,871		(38)			(38)		1,833	1,833			
100091723	NAVARRE	FL		03/24/2023		1,869		(14)			(14)		1,855	1,855			
100245971	OAKDALE	CA		10/07/2025		1,614		(43)			(43)		1,571	1,571			
100198271	MOHAWVILLE	OR		02/28/2025		1,861		(9)			(9)		1,852	1,852			
100265373	SAN TAN VALLEY	AZ		12/19/2025		1,348		(40)			(40)		1,308	1,308			
100254906	BOZEMAN	MT		11/17/2025		3,396		(137)			(137)		3,259	3,259			
100229500	MANHAWKIN	NJ		06/15/2025		1,676		(50)			(50)		1,626	1,626			
100170115	GRAND JUNCTION	CO		10/08/2024		1,990		(10)			(10)		1,980	1,980			
100254058	BIG BEAR LAKE	CA		10/30/2025		1,773		(39)			(39)		1,734	1,734			
100201523	SAINT JOHNS	FL		03/13/2025		1,241		(36)			(36)		1,205	1,205			
100139428	MIAMI	FL		12/06/2023		1,424		(38)			(38)		1,386	1,386			
100246233	CORALLA	NC		10/08/2025		1,993		(81)			(81)		1,912	1,912			
100177666	MOLENSVILLE	TN		01/16/2025		1,438		(67)			(67)		1,371	1,371			
100247654	ALLENTOIN	PA		10/29/2025		1,072		(38)			(38)		1,034	1,034			
100156881	STATELINE	NY		07/20/2023		3,027		(56)			(56)		2,971	2,971			
100247335	RICHARDSON	TX		10/24/2025		1,812		(4)			(4)		1,808	1,808			
100227947	DENVER	CO		06/04/2025		1,102		(45)			(45)		1,057	1,057			
100236034	BELFAIR	WA		09/04/2025		1,642		(61)			(61)		1,581	1,581			
100246404	MIAMI	FL		10/10/2025		1,628		(47)			(47)		1,581	1,581			
100192753	HOUSTON	TX		02/10/2025		1,826		(27)			(27)		1,799	1,799			
100189455	BRIARCLIFF MANOR	NY		01/15/2025		1,642		(49)			(49)		1,593	1,593			
100236303	DENVER	CO		09/10/2025		1,726		(65)			(65)		1,661	1,661			
100132670	GILROY	CA		11/03/2023		1,562		(15)			(15)		1,567	1,567			
100170499	HASLET	TX		10/09/2024		1,537		(66)			(66)		1,471	1,471			
100246519	MCGAHEYSVILLE	VA		10/10/2025		1,788		(66)			(66)		1,702	1,702			
1001996237	PUNTA GORDA	FL		02/28/2025		1,917		(13)			(13)		1,904	1,904			
100120319	MORGANTON	GA		06/18/2023		6,191		(66)			(66)		6,125	6,125			
100272936	MOORE	NY		01/08/2026		1,177		(27)			(27)		1,150	1,150			
100215811	LOS ANGELES	CA		06/17/2025		1,701		(25)			(25)		1,676	1,676			
100266881	PLACITAS	NM		12/23/2025		1,625		(54)			(54)		1,571	1,571			
100194424	WASHINGTON	DC		02/14/2025		2,360		(87)			(87)		2,273	2,273			
100238170	SOUTH GATE	CA		09/15/2025		1,826		(82)			(82)		1,744	1,744			
100228968	WILMUT CREEK	CA		09/10/2025		1,865		(35)			(35)		1,830	1,830			
100205647	ROSEMEAD	CA		05/09/2025		1,900		(23)			(23)		1,877	1,877			
100238624	RANCHO MISSION VIEJO	CA		09/23/2025		1,618		(66)			(66)		1,552	1,552			
100237109	SARASOTA	FL		09/12/2025		1,597		(44)			(44)		1,553	1,553			
100175103	FONTANA	CA		11/05/2024		1,282		(59)			(59)		1,223	1,223			
100265507	WOODSTOCK	GA		12/19/2025		1,816		(53)			(53)		1,763	1,763			
100223325	BIG BEAR CITY	CA		06/14/2025		1,652		(61)			(61)		1,591	1,591			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10025575	SADDLE BROOK	NJ		11/24/2025		1,961		(19)				(19)	1,942	1,942			
10021428	ARDEN	NC		06/02/2025		1,685		(31)				(31)	1,654	1,654			
10023509	HARTFORD	MA		09/04/2025		1,684		(54)				(54)	1,630	1,630			
10022918	ANACORTES	VA		06/15/2025		1,631		(69)				(69)	1,562	1,562			
10022968	RANCHO PALOS VERDES	CA		08/22/2025		1,754		(42)				(42)	1,712	1,712			
10024424	APTOS	CA		09/29/2025		221,520		(3,871)				(3,871)	217,649	217,649			
10016092	CORONA	CA		07/19/2024		1,648		(65)				(65)	1,583	1,583			
10024647	BAIMBRIDGE ISLAND	VA		10/16/2025		1,672		(71)				(71)	1,601	1,601			
10023544	TEBICOLA	CA		08/29/2025		1,702		(62)				(62)	1,640	1,640			
10015903	KAILUA KONA	HI		05/08/2024		2,336		(66)				(66)	2,270	2,270			
10022928	GRANDA HILLS AREA LOS ANGE	CA		08/20/2025		1,730		(50)				(50)	1,680	1,680			
10019687	LEAVENWORTH	IA		11/28/2023		1,653		(6)				(6)	1,645	1,645			
10027301	PORTLAND	OR		01/15/2026		629		(2)				(2)	627	627			
10080442	TORRANCE	CA		03/10/2022		3,283		(49)				(49)	3,234	3,234			
10026179	SEASIDE HEIGHTS	NJ		12/12/2025		2,044		(80)				(80)	1,964	1,964			
100190519	YONKERS	NY		01/22/2025		1,690		(25)				(25)	1,665	1,665			
100108472	PALM BEACH GARDENS	FL		05/25/2023		2,930		(12)				(12)	2,918	2,918			
10017690	LOS ANGELES	CA		11/15/2024		817		(29)				(29)	788	788			
100213707	CANOGA PARK	CA		05/29/2025		1,268		(52)				(52)	1,216	1,216			
10014493	VISTA	CA		03/07/2024		1,776		(32)				(32)	1,744	1,744			
10020388	MIAMI	FL		03/28/2025		11,352		(158)				(158)	11,194	11,194			
100151457	LATHROP	CA		05/10/2024		2,076		(35)				(35)	2,041	2,041			
100218228	COLORADO SPRINGS	CO		06/26/2025		2,204		(63)				(63)	2,141	2,141			
100180717	PORTLAND	OR		11/26/2024		1,690		(28)				(28)	1,662	1,662			
100272124	ORANGE	CA		01/08/2026		11,580		(271)				(271)	11,309	11,309			
100151498	WASILLA	AK		05/10/2024		1,724		(30)				(30)	1,694	1,694			
100164014	SATELLITE BEACH	FL		08/21/2024		1,689		(85)				(85)	1,604	1,604			
100190224	SYLMAR AREA LOS ANGELES	CA		01/21/2025		1,876		(30)				(30)	1,846	1,846			
100806200	WESTWOOD	MA		02/25/2022		3,107		(6)				(6)	3,101	3,101			
10017780	NORTHVILLE	MI		01/16/2025		2,122		(74)				(74)	2,048	2,048			
10024335	PLACENTIA	CA		09/26/2025		1,581		(75)				(75)	1,506	1,506			
100171241	GRANDA HILLS AREA LOS ANGEL	CA		10/16/2024		1,084		(42)				(42)	1,042	1,042			
10020290	LULA	GA		07/11/2025		2,302		(55)				(55)	2,247	2,247			
100219073	LOS ANGELES	CA		06/27/2025		1,740		(50)				(50)	1,690	1,690			
100246313	CHICAGO	IL		10/10/2025		1,685		(58)				(58)	1,627	1,627			
100235383	MILLSBORO	DE		05/22/2025		1,809		(11)				(11)	1,798	1,798			
100169605	INGLEWOOD	CA		08/29/2025		1,596		(75)				(75)	1,521	1,521			
100238181	VILLA RICA	GA		11/08/2024		1,768		(79)				(79)	1,689	1,689			
10026842	SAFTEE	CA		09/15/2025		1,670		(62)				(62)	1,608	1,608			
100214161	PROVIDENCE	UT		12/29/2025		1,215		(18)				(18)	1,197	1,197			
100228605	WASHINGTON	DC		05/30/2025		1,682		(62)				(62)	1,620	1,620			
100200392	EAST PALO ALTO	CA		06/11/2025		1,821		(28)				(28)	1,793	1,793			
100200392	HICKENSBACH	IN		03/10/2025		2,083		(46)				(46)	2,037	2,037			
100214651	NORTH HALEDON	NJ		06/10/2025		1,667		(7)				(7)	1,660	1,660			
100138742	SAN MARINO	CA		02/02/2024		9,297		(297)				(297)	9,000	9,000			
100115367	TAMPA	FL		07/17/2023		1,420		(8)				(8)	1,412	1,412			
100202873	LYNN HAVEN	FL		03/24/2025		1,489		(71)				(71)	1,418	1,418			
100244915	INLET BEACH	FL		09/29/2025		1,822		(61)				(61)	1,761	1,761			
100175907	MONTGOMERY	AL		11/05/2024		1,779		(50)				(50)	1,729	1,729			
100263635	LOS ANGELES	CA		12/05/2025		975		(42)				(42)	933	933			
100245735	MEDFORD	OR		10/06/2025		3,490		(127)				(127)	3,363	3,363			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214263	SIMI VALLEY	CA		05/30/2025		1,159	(55)	(55)			(55)		1,104	1,104			
100162824	SARITOGA SPRINGS	NY		06/12/2024		1,686	(40)	(40)			(40)		1,656	1,656			
100204702	BELFLOUJER	CA		04/08/2025		2,770	(93)	(93)			(93)		2,677	2,677			
100204877	CLYPIA	IA		04/10/2025		1,505	(16)	(16)			(16)		1,489	1,489			
100151934	LEHI	UT		06/14/2024		1,632	(42)	(42)			(42)		1,590	1,590			
100101970	JURIPA VALLEY	CA		04/14/2023		1,130	(21)	(21)			(21)		1,109	1,109			
19146	DOWNINGTON	PA		03/14/2012		150,931							150,931	150,931			
100114883	HUMBLE	TX		06/29/2023		1,809	(30)	(30)			(30)		1,779	1,779			
100215394	SAN FRANCISCO	CA		06/12/2025		1,776	(20)	(20)			(20)		1,756	1,756			
100167488	UPLAND	CA		10/31/2024		2,061	(11)	(11)			(11)		2,050	2,050			
100078023	PALMDALE	CA		01/12/2022		6,611	(86)	(86)			(86)		6,525	6,525			
100209472	OZONE PARK	NY		05/01/2025		1,400	(64)	(64)			(64)		1,336	1,336			
100192823	LOS ANGELES	CA		02/05/2025		1,404	(66)	(66)			(66)		1,338	1,338			
100277450	LONGBOAT KEY	FL		02/13/2026		616	(15)	(15)			(15)		601	601			
100209440	LAKEWOOD	CO		04/29/2025		2,142	(48)	(48)			(48)		2,094	2,094			
100221942	TORRANCE	CA		07/22/2025		18,379	(795)	(795)			(795)		17,584	17,584			
100221305	BURBANK	CA		07/22/2025		2,052	(62)	(62)			(62)		1,990	1,990			
100235084	SANTA CRUZ	CA		08/29/2025		1,826	(36)	(36)			(36)		1,790	1,790			
100246409	ASHURN	VA		10/10/2025		1,635	(61)	(61)			(61)		1,574	1,574			
100207511	MIAMI	FL		04/29/2025		1,875	(38)	(38)			(38)		1,837	1,837			
100103090	SIMI VALLEY	CA		04/27/2023		1,882	(37)	(37)			(37)		1,845	1,845			
100148368	LINEN	NJ		04/12/2024		1,723	(10)	(10)			(10)		1,713	1,713			
100150033	LA HONDA	CA		06/07/2024		2,521	(62)	(62)			(62)		2,469	2,469			
100268640	ORLANDO	FL		12/29/2025		1,124	(30)	(30)			(30)		1,194	1,194			
5.00004E-11	S-GRAVENHAGE	NLD		02/26/2024										4,626	4,626		4,626
100272806	CARLSBAD	CA		01/13/2026		1,271	(17)	(17)			(17)		1,254	1,254			
100268617	CAPE MAY	NJ		12/29/2025		1,324	(8)	(8)			(8)		1,316	1,316			
100194015	COVINA	CA		02/11/2025		1,569	(60)	(60)			(60)		1,509	1,509			
100128874	BROOKLYN	NY		09/21/2023		3,275	(73)	(73)			(73)		3,202	3,202			
100141516	LOS ANGELES	CA		01/30/2024		1,203	(49)	(49)			(49)		1,154	1,154			
100166457	AUSTIN	TX		10/31/2024		3,924	(112)	(112)			(112)		3,812	3,812			
100192966	DARTMOUTH	MA		02/10/2025		1,599	(54)	(54)			(54)		1,545	1,545			
100192961	FESTON	VA		02/10/2025		1,629	(46)	(46)			(46)		1,583	1,583			
100206294	PERSEY CITY	NJ		04/17/2025		1,394	(44)	(44)			(44)		1,350	1,350			
100169891	VISALIA	CA		11/08/2024		1,946	(52)	(52)			(52)		1,886	1,886			
100261157	SEATTLE	WA		12/05/2025		1,860	(63)	(63)			(63)		1,797	1,797			
100193183	CELINA	TX		03/20/2025		1,412	(66)	(66)			(66)		1,346	1,346			
100108325	AMERICAN CANYON	CA		09/24/2023		2,998	(7)	(7)			(7)		2,996	2,996			
100194550	WASHINGTON	DC		02/20/2025		1,779	(7)	(7)			(7)		1,772	1,772			
100220584	LONG BCH TWP	NJ		07/15/2025		1,804	(52)	(52)			(52)		1,752	1,752			
100189444	HENDERSON	CA		01/14/2025		1,631	(76)	(76)			(76)		1,555	1,555			
100245864	LOS ANGELES	CA		10/07/2025		1,569	(47)	(47)			(47)		1,522	1,522			
100078407	MIAMI	FL		02/02/2022		2,871	(122)	(122)			(122)		2,749	2,749			
100265991	CONCORD	NC		12/19/2025		1,610	(60)	(60)			(60)		1,550	1,550			
100202425	THOUSAND OAKS	CA		03/20/2025		1,784	(52)	(52)			(52)		1,732	1,732			
100143716	HEMOSA BEACH	CA		02/26/2024		1,604	(34)	(34)			(34)		1,570	1,570			
100213754	LOS ANGELES	CA		05/29/2025		769	(19)	(19)			(19)		750	750			
100148316	DREHER	PA		04/12/2024		1,889	(25)	(25)			(25)		1,864	1,864			
100171757	HEMICO	NC		10/17/2024		1,825	(36)	(36)			(36)		1,789	1,789			
100255387	DALY CITY	CA		11/24/2025		2,335	(98)	(98)			(98)		2,237	2,237			
100223746	SALT LAKE CITY	UT		06/18/2025		1,477	(70)	(70)			(70)		1,407	1,407			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100166166	LEAVENWORTH	IA		09/09/2024		1,832		(29)			(29)		1,803		1,803		
100221208	CRYSTAL BEACH	TX		07/21/2025		1,906		(7)			(7)		1,899		1,899		
100228706	ESCONDIDO	CA		06/12/2025		1,771		(69)			(69)		1,702		1,702		
100173422	HOMESTEAD	FL		10/29/2024		1,417		(43)			(43)		1,374		1,374		
100272923	OAKLAND	CA		01/15/2026		507		(13)			(13)		494		494		
100129817	CORAL SPRINGS	FL		09/21/2023		1,320		(11)			(11)		1,309		1,309		
100201610	MIAMI	FL		03/13/2025		1,821		(35)			(35)		1,786		1,786		
100079984	OUTLER BAY	FL		04/25/2022		7,382		(156)			(156)		7,226		7,226		
100272250	FRANKLIN	IL		01/08/2026		1,094		(44)			(44)		1,050		1,050		
100277533	HUNTINGTON BEACH	CA		02/12/2026		618		(10)			(10)		608		608		
100079315	GATLINBURG	TN		03/17/2022		3,360		(54)			(54)		3,306		3,306		
100245047	GLENDALE	CA		09/30/2025		2,203		(65)			(65)		2,138		2,138		
100025361	LOS ANGELES	CA		09/20/2018		1,794		(26)			(26)		2,060		2,060		
100156308	MILL VALLEY	CA		07/25/2024		1,639		(28)			(28)		1,611		1,611		
100174219	SAN DIEGO	CA		10/31/2024		4,740		(71)			(71)		4,669		4,669		
100103259	SHARPSBURG	GA		04/27/2023		2,896		(87)			(87)		2,809		2,809		
100181298	SEATTLE	WA		12/06/2024		1,792		(40)			(40)		1,752		1,752		
100273637	SHOREHAM	NY		01/23/2026		1,624		(35)			(35)		1,589		1,589		
100189129	THREE RIVERS	CA		01/13/2025		1,634		(43)			(43)		1,591		1,591		
100236867	LAKEWOOD RANCH	FL		09/12/2025		3,205		(12)			(12)		3,193		3,193		
100187232	DUBLIN	CA		07/25/2023		1,491		(30)			(30)		1,461		1,461		
100192462	SYLMAR	CA		02/07/2025		1,803		(7)			(7)		1,796		1,796		
100101892	CARSON	CA		04/14/2023		1,761		(31)			(31)		1,730		1,730		
100143424	BEERIE	TX		02/16/2024		1,655		(24)			(24)		1,631		1,631		
100175561	NORTH HOLLYWOOD	CA		11/05/2024		1,996		(34)			(34)		1,962		1,962		
100220471	BEECH MOUNTAIN	NC		07/15/2025		1,611		(47)			(47)		1,564		1,564		
100193673	MARIETTA	GA		02/10/2025		1,492		(70)			(70)		1,422		1,422		
100128706	NORTH HILLS	CA		09/21/2023		2,530		(75)			(75)		2,455		2,455		
100077906	CAPE CORAL	FL		12/23/2021		3,326		(101)			(101)		3,225		3,225		
100245897	GRAND RAPIDS	MI		10/06/2025		1,757		(55)			(55)		1,702		1,702		
100253065	FALL RIVER	MA		10/30/2025		1,565		(52)			(52)		1,513		1,513		
100226001	LA MIRADA	CA		07/30/2025		1,582		(58)			(58)		1,524		1,524		
100212288	DELRAY BEACH	FL		07/22/2025		1,395		(50)			(50)		1,345		1,345		
100266777	SANTEE	CA		12/29/2025		554		(17)			(17)		537		537		
100238135	WEST COVINA	CA		09/15/2025		1,760		(6)			(6)		1,752		1,752		
100176962	ALPHARETTA	GA		11/15/2024		1,654		(68)			(68)		1,586		1,586		
100227111	MANASSAS	NJ		07/30/2025		1,646		(57)			(57)		1,589		1,589		
100234969	CAPE CHARLES	VA		06/28/2025		1,719		(39)			(39)		1,680		1,680		
100160942	INDIO	CA		09/06/2024		1,579		(57)			(57)		1,522		1,522		
100164492	NORTH ABINGTON TOWNSHIP	PA		06/21/2024		18,773		(454)			(454)		18,319		18,319		
100165946	LOS ANGELES	CA		08/29/2024		1,590		(54)			(54)		1,526		1,526		
100172630	PORTER	TX		10/24/2024		1,791		(60)			(60)		1,731		1,731		
100173776	LOS ANGELES	CA		10/30/2024		1,794		(63)			(63)		1,731		1,731		
100236773	STANFORD	CT		09/11/2025		1,799		(57)			(57)		1,742		1,742		
100228701	PAWLEYS ISLAND	SC		06/11/2025		1,749		(40)			(40)		1,709		1,709		
100218707	GALVESTON	TX		06/27/2025		1,600		(37)			(37)		1,563		1,563		
100071949	SAN BRUNO	CA		11/19/2021		2,082		(82)			(82)		2,000		2,000		
100219344	SAN FRANCISCO	CA		06/30/2025		1,636		(28)			(28)		1,608		1,608		
100228912	AUBURN	WA		06/18/2025		1,965		(13)			(13)		1,952		1,952		
100201966	PALMETTO BAY	FL		03/19/2025		1,190		(28)			(28)		1,162		1,162		
100150494	SEMINOLE	FL		05/03/2024		1,926		(6)			(6)		1,918		1,918		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019390	BLEVA PARK	CA		12/28/2023		1,265		(30)			(30)		1,235	1,235			
10027274	AUSTIN	TX		01/09/2026		905		(27)			(27)		878	878			
100149188	CAMAS	WA		04/22/2024		3,434		(73)			(73)		3,361	3,361			
100177630	SAN DIEGO	CA		01/16/2025		12,865		(95)			(95)		12,770	12,770			
100173434	NORTH BRANSHILL	NJ		10/29/2024		4,019		(202)			(202)		3,817	3,817			
100198485	BURTON	CA		02/28/2025		1,521		(31)			(31)		1,490	1,490			
100192527	HOUSTON	TX		02/10/2025		1,596		(20)			(20)		1,576	1,576			
100142066	LA PRESIDENTA AREA GLENDALE	CA		02/29/2024		1,652		(63)			(63)		1,589	1,589			
100201119	FATE	TX		03/12/2025		1,680		(38)			(38)		1,642	1,642			
100193662	MATLAND	FL		07/15/2024		1,634		(55)			(55)		1,579	1,579			
100255094	RIVER EDGE	NJ		11/20/2025		2,079		(61)			(61)		2,018	2,018			
100172972	MIAMI	FL		10/25/2024		1,294		(43)			(43)		1,251	1,251			
100218880	SEMINOLE	FL		06/27/2025		1,754		(22)			(22)		1,732	1,732			
100200274	FRAMINGHAM	MA		03/07/2025		1,822		(16)			(16)		1,806	1,806			
100228409	KISSIMEE	FL		06/11/2025		7,237		(259)			(259)		6,979	6,979			
100151901	ARCADIA	CA		07/10/2024		1,672		(55)			(55)		1,617	1,617			
100261171	PACIFIC GROVE	CA		12/05/2025		1,004		(23)			(23)		981	981			
100083512	BRENTWOOD	TN		06/06/2022		9,042		(147)			(147)		8,895	8,895			
100180466	AUSTIN	TX		11/26/2024		1,848		(49)			(49)		1,799	1,799			
100163347	AMBLER	PA		06/13/2024		1,797		(4)			(4)		1,793	1,793			
100268184	OCEANSIDE	CA		12/29/2025		1,314		(6)			(6)		1,308	1,308			
100253596	BOISE	ID		10/30/2025		1,899		(41)			(41)		1,858	1,858			
100236340	LOS ANGELES	CA		09/19/2025		1,485		(70)			(70)		1,415	1,415			
100209568	BOTHELL	WA		04/29/2025		1,690		(32)			(32)		1,658	1,658			
100185759	VENTURA	CA		12/23/2024		1,470		(31)			(31)		1,439	1,439			
100169823	CORONA	TX		11/08/2024		2,062		(46)			(46)		2,016	2,016			
100108990	BLAINE	WA		05/31/2023		2,072		(54)			(54)		2,018	2,018			
100246319	MONTGOMERY	AL		10/10/2025		1,566		(42)			(42)		1,524	1,524			
100211673	GATLINBURG	TN		05/19/2025		1,743		(34)			(34)		1,709	1,709			
100212571	PLANTATION	FL		09/29/2025		1,627		(37)			(37)		1,590	1,590			
100205653	SAN MARCOS	TX		05/09/2025		1,726		(40)			(40)		1,686	1,686			
100199053	LEWIS	DE		02/28/2025		1,566		(41)			(41)		1,525	1,525			
100192565	ARLEN	NC		02/05/2025		1,621		(58)			(58)		1,563	1,563			
100083507	PHOENIX	AZ		06/06/2022		5,751		(42)			(42)		5,709	5,709			
100160485	JURUPA VALLEY	CA		07/19/2024		1,090		(41)			(41)		1,049	1,049			
100246817	RIDGEFIELD	WA		10/15/2025		1,834		(69)			(69)		1,765	1,765			
100273987	BIG BEAR LAKE	CA		01/26/2026		618		(9)			(9)		609	609			
100254963	MILLBURN	NJ		11/17/2025		2,484		(80)			(80)		2,404	2,404			
100156405	MIAAMI	FL		06/24/2024		1,433		(16)			(16)		1,417	1,417			
100238711	SPRINGWOOD	TX		09/22/2025		1,410		(66)			(66)		1,344	1,344			
100151504	ORLANDO	FL		05/10/2024		1,806		(40)			(40)		1,766	1,766			
100195635	DOINEY	CA		02/24/2025		1,639		(77)			(77)		1,562	1,562			
100201697	SAN JOSE	CA		03/18/2025		1,613		(51)			(51)		1,562	1,562			
100248496	KISSIMEE	FL		09/29/2025		1,699		(59)			(59)		1,640	1,640			
100180223	YUCCA VALLEY	CA		11/25/2024		1,811		(32)			(32)		1,779	1,779			
100128668	LONG BEACH	CA		09/21/2023		1,659		(11)			(11)		1,658	1,658			
100247674	OKAHO	CA		10/29/2025		1,764		(53)			(53)		1,711	1,711			
100208965	TULLALIP	WA		04/29/2025		3,041		(97)			(97)		2,944	2,944			
100238779	SODDY DAISY	TN		09/23/2025		1,518		(33)			(33)		1,485	1,485			
100204651	WAKEFIELD	MA		04/04/2025		1,782		(33)			(33)		1,749	1,749			
100229392	WALNUT	CA		06/15/2025		1,789		(37)			(37)		1,752	1,752			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100268468	CORONA	CA		12/29/2025		1,131		(28)			(28)		1,103		1,103		
100215768	CHARLESTON	SC		06/12/2025		1,808		(17)			(17)		1,791		1,791		
100209274	GOLD BAR	WA		04/29/2025		1,818		(27)			(27)		1,791		1,791		
100168542	BENICIA	CA		09/25/2024		1,680		(51)			(51)		1,629		1,629		
100163394	MORRO BAY	CA		09/27/2024		1,242		(35)			(35)		1,207		1,207		
100205991	SANIT GEORGE	UT		05/09/2025		1,782		(59)			(59)		1,723		1,723		
100243881	ONTARIO	CA		09/29/2025		1,793		(18)			(18)		1,775		1,775		
100151620	BENTON	WA		05/10/2024		1,701		(25)			(25)		1,676		1,676		
100272679	HESPERIA	CA		07/09/2026		1,627		(36)			(36)		1,591		1,591		
100192401	LEXINGTON	KY		02/07/2025		1,608		(36)			(36)		1,572		1,572		
100140851	SNELLVILLE	GA		03/06/2024		1,586		(56)			(56)		1,530		1,530		
100180729	YONKERS	NY		11/25/2024		3,213		(88)			(88)		3,125		3,125		
100193867	GAITHERBURG	TN		07/09/2024		1,771		(42)			(42)		1,729		1,729		
100186866	LILBURN	GA		09/25/2024		26,227		(1,038)			(1,038)		25,189		25,189		
100191906	BEND	OR		10/13/2023		7,050		(34)			(34)		7,016		7,016		
100243871	CHULA VISTA	CA		09/29/2025		4,688		(135)			(135)		4,733		4,733		
100200266	HAITHORNE	CA		03/07/2025		1,743		(25)			(25)		1,718		1,718		
100206799	DOBBS FERRY	NY		04/23/2025		1,776		(83)			(83)		1,693		1,693		
100115529	BOCA RATON	FL		07/19/2023		1,721		(51)			(51)		1,670		1,670		
100191908	RAHWAY	NJ		07/30/2025		1,641		(32)			(32)		1,609		1,609		
100219584	PEESDA	CA		07/07/2025		1,658		(48)			(48)		1,610		1,610		
100176637	PHOENIX	AZ		11/15/2024		1,806		(41)			(41)		1,765		1,765		
100202654	JERSEY CITY	NJ		03/24/2025		1,796		(33)			(33)		1,763		1,763		
100173398	MOCKNEY	TX		10/29/2024		1,420		(66)			(66)		1,354		1,354		
100191668	MOCKNEY	TX		07/31/2025		1,389		(25)			(25)		1,364		1,364		
100215867	WINTER PARK	FL		06/12/2025		2,805		(17)			(17)		2,788		2,788		
100147479	ANTIOCH	CA		04/03/2024		980		(29)			(29)		951		951		
100118857	PORT SAINT LUCIE	FL		07/27/2023		1,589		(67)			(67)		1,522		1,522		
100261687	BEND	OR		12/12/2025		1,672		(45)			(45)		1,627		1,627		
100142641	DONEY	CA		02/08/2024		1,914		(38)			(38)		1,876		1,876		
100208445	CORONA	CA		04/29/2025		1,726		(40)			(40)		1,686		1,686		
100136819	WEST PALM BEACH	FL		11/28/2023		1,501		(27)			(27)		1,474		1,474		
100194863	WORCESTER	MA		02/10/2025		1,645		(36)			(36)		1,609		1,609		
100152416	SADDLE BROOK	NJ		05/17/2024		1,728		(26)			(26)		1,702		1,702		
100148131	FOLSOM	CA		04/10/2024		1,589		(18)			(18)		1,571		1,571		
100215807	LOS ANGELES	CA		06/16/2025		1,383		(59)			(59)		1,324		1,324		
100274028	HOSCHTON	GA		01/26/2026		521		(22)			(22)		499		499		
100258094	RANCHO CUCAMONGA	CA		11/26/2025		3,690		(164)			(164)		3,526		3,526		
100192322	RANCHO CUCAMONGA	CA		02/05/2025		3,182		(72)			(72)		3,110		3,110		
100212467	IRVINE	CA		05/27/2025		16,655		(156)			(156)		16,499		16,499		
100220940	SAN DIEGO	CA		07/18/2025		1,701		(42)			(42)		1,659		1,659		
100119305	BELLINGHAM	WA		07/31/2023		1,961		(7)			(7)		1,954		1,954		
100175881	GARDEN GROVE	CA		11/12/2024		1,860		(67)			(67)		1,793		1,793		
100189229	BEACH HAVEN	NJ		07/13/2025		1,736		(38)			(38)		1,698		1,698		
100268474	BETHANY BEACH	DE		12/29/2025		1,863		(20)			(20)		1,843		1,843		
100226865	FRONT ROYAL	VA		07/30/2025		1,581		(67)			(67)		1,514		1,514		
100267031	OCEANSIDE	CA		12/23/2025		2,990		(61)			(61)		2,899		2,899		
100168056	PASADENA	CA		09/20/2024		1,763		(51)			(51)		1,712		1,712		
100190222	COSTA MESA	CA		07/21/2025		2,222		(56)			(56)		2,166		2,166		
100147582	GRANBURY	TX		04/03/2024		1,681		(47)			(47)		1,634		1,634		
100212073	SAN DIMAS	CA		05/22/2025		8,250		(210)			(210)		8,040		8,040		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021078	PORT SAINT LUCIE	FL		07/16/2025		1,566		(52)			(52)		1,514	1,514			
100174732	EL CAJON	CA		10/31/2024		1,083		(47)			(47)		1,036	1,036			
100235777	FORKS	WA		11/24/2025		1,922		(30)			(30)		1,892	1,892			
100127474	PORTLAND	OR		09/08/2023		1,978		(2)			(2)		1,976	1,976			
10027309	WASHINGTON	DC		02/12/2026		559		(12)			(12)		547	547			
100199175	OUTLER BAY	FL		04/04/2025		1,627		(54)			(54)		1,573	1,573			
100268725	PIGEON FORGE	TN		12/29/2025		656		(7)			(7)		649	649			
100118719	AVONDALE ESTATES	GA		07/25/2023		960		(12)			(12)		948	948			
100268772	OAKLAND PARK	FL		12/29/2025		1,263		(22)			(22)		1,241	1,241			
100182993	REVER	WI		12/12/2024		1,740		(32)			(32)		1,708	1,708			
100119455	EL PORTAL	FL		07/31/2023		1,841		(16)			(16)		1,825	1,825			
100175403	LAKE ELSHORE	CA		12/23/2024		1,345		(49)			(49)		1,286	1,286			
100180255	HUNTINGTON PARK	CA		11/25/2024		2,335		(59)			(59)		2,276	2,276			
100101936	BELL	CA		04/14/2023		1,352		(50)			(50)		1,302	1,302			
100128372	CAPE CORAL	FL		09/15/2023		1,520		(46)			(46)		1,474	1,474			
100207439	CORAL SPRINGS	FL		04/29/2025		1,591		(46)			(46)		1,545	1,545			
100143088	SAN DIEGO	CA		02/16/2024		2,065		(14)			(14)		2,051	2,051			
100290075	BARTLETT	WI		11/26/2025		1,121		(43)			(43)		1,078	1,078			
100176659	EL CAJON	CA		11/15/2024		1,829		(38)			(38)		1,791	1,791			
100177617	BROOKLYN	NY		01/16/2025		2,337		(53)			(53)		2,284	2,284			
100246260	MIAMTIC	CT		10/10/2025		27,661		(899)			(899)		26,762	26,762			
100182529	LUDLOW	VT		12/12/2024		1,856		(24)			(24)		1,832	1,832			
100194358	W YELLOWSTONE	MT		02/14/2025		1,792		(52)			(52)		1,740	1,740			
100206531	MONTEBELLO	CA		04/22/2025		1,843		(28)			(28)		1,815	1,815			
100214887	SAN JOSE	CA		06/11/2025		1,696		(36)			(36)		1,660	1,660			
100197658	OUTLER BAY	FL		02/26/2025		1,562		(43)			(43)		1,519	1,519			
100209638	MARCO ISLAND	FL		05/02/2025		7,441		(106)			(106)		7,335	7,335			
100204877	MIAMI	FL		04/09/2025		1,767		(36)			(36)		1,731	1,731			
100176021	WVLE	TX		12/20/2024		1,631		(54)			(54)		1,577	1,577			
100191321	BROOKLYN	NY		01/30/2025		12,940		(508)			(508)		12,432	12,432			
100204759	RIVERSIDE	CA		04/09/2025		1,693		(45)			(45)		1,648	1,648			
100247629	SCOTTSDALE	AZ		10/29/2025		140		(3)			(3)		137	137			
100254028	LEANDER	TX		10/30/2025		1,695		(44)			(44)		1,651	1,651			
10025022	SCOTTSDALE	AZ		12/17/2025		1,686		(64)			(64)		1,622	1,622			
100201798	SCOTTSDALE	AZ		03/18/2025		3,025		(82)			(82)		2,943	2,943			
100238404	SEATTLE	WA		09/19/2025		1,652		(48)			(48)		1,604	1,604			
100159932	OUTLER BAY	FL		06/16/2024		1,583		(36)			(36)		1,547	1,547			
100268494	CAPE CORAL	FL		12/29/2025		995		(7)			(7)		988	988			
100148149	LONG BEACH	CA		05/15/2024		1,476		(73)			(73)		1,403	1,403			
100238100	WESTLAKE	OH		09/15/2025		3,221		(98)			(98)		3,123	3,123			
100179808	MIAMI	FL		11/21/2024		1,845		(41)			(41)		1,804	1,804			
100089555	BATTLE GROUND	WA		06/23/2022		2,235		(37)			(37)		2,198	2,198			
100192949	VAN NUYS AREA LOS ANGELES	CA		02/05/2025		1,630		(58)			(58)		1,572	1,572			
100179542	MARGATE CITY	NJ		11/21/2024		1,938		(19)			(19)		1,919	1,919			
100238265	VAN NUYS	CA		09/19/2025		1,941		(75)			(75)		1,866	1,866			
100169766	HAYWARD	CA		09/30/2024		1,863		(38)			(38)		1,825	1,825			
100204447	SAGLE	ID		04/03/2025		1,639		(58)			(58)		1,581	1,581			
100167137	DEWIER	CO		09/13/2024		1,549		(6)			(6)		1,541	1,541			
100255676	HURRICANE	UT		11/24/2025		2,502		(33)			(33)		2,469	2,469			
100213869	SUNTIVER	OR		05/29/2025		1,963		(42)			(42)		1,921	1,921			
100162550	INGLEWOOD	CA		06/12/2024		1,801		(18)			(18)		1,783	1,783			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100164207	LADERA RANCH	CA		06/21/2024		1,838	(3)	(3)			(3)		1,835	1,835			
100209285	SAINT GEORGE ISLAND	FL		04/29/2025		1,877	(46)	(46)			(46)		1,771	1,771			
100107632	PARKLAND	FL		05/19/2023		1,952	(33)	(33)			(33)		1,819	1,819			
100067569	LIVERMORE	CA		09/23/2021		4,031	(25)	(25)			(25)		4,006	4,006			
100209701	WALDIX	NI		05/05/2025		1,908	(38)	(38)			(38)		1,770	1,770			
100071531	CARLSBAD	CA		10/14/2021		4,078	(92)	(92)			(92)		3,986	3,986			
100151690	OCEANSIDE	CA		05/10/2024		1,779	(31)	(31)			(31)		1,748	1,748			
100141887	LOS ANGELES (SUNLAND AREA)	CA		03/27/2024		1,507	(14)	(14)			(14)		1,493	1,493			
100142079	QUINCY	GA		02/29/2024		440	(16)	(16)			(16)		424	424			
100246177	PINEHURST	NC		10/08/2025		1,898	(65)	(65)			(65)		1,833	1,833			
100160419	BERKELEY	CA		07/19/2024		1,695	(63)	(63)			(63)		1,632	1,632			
100165717	LEESBURG	VA		08/29/2024		8,895	(303)	(303)			(303)		8,592	8,592			
100182179	FRISSO	CO		12/12/2024		1,698	(31)	(31)			(31)		1,667	1,667			
100155966	PEMBROKE PINES	FL		12/26/2024		1,696	(55)	(55)			(55)		1,641	1,641			
100153680	BOLDER	CO		05/30/2024		2,456	(23)	(23)			(23)		2,433	2,433			
100195232	FINKSBURG	MD		01/24/2025		3,346	(96)	(96)			(96)		3,250	3,250			
100211550	NORWALK	CT		06/05/2025		1,960	(62)	(62)			(62)		1,898	1,898			
100254051	CEDAR GROVE	NI		10/30/2025		2,007	(5)	(5)			(5)		2,002	2,002			
100195202	LUTZ	FL		01/24/2025		1,713	(33)	(33)			(33)		1,680	1,680			
100215469	MURRIETA	CA		06/12/2025		1,603	(35)	(35)			(35)		1,568	1,568			
100080351	SAN JOSE	CA		02/28/2022		3,722	(32)	(32)			(32)		3,690	3,690			
100176889	SALADO	TX		11/15/2024		1,791	(62)	(62)			(62)		1,729	1,729			
100166265	GULF BREEZE	FL		09/20/2024		1,560	(16)	(16)			(16)		1,544	1,544			
100273181	SEATTLE	WA		01/15/2026		614	(9)	(9)			(9)		605	605			
100203028	LAKE ARROWHEAD	CA		04/25/2025		1,591	(61)	(61)			(61)		1,530	1,530			
100152430	WASHINGTON	DC		05/17/2024		1,708	(41)	(41)			(41)		1,667	1,667			
100118847	BAINBRIDGE ISLAND	WA		08/30/2023		1,948	(15)	(15)			(15)		1,933	1,933			
100157841	MINERAL BLUFF	GA		07/09/2024		1,656	(13)	(13)			(13)		1,643	1,643			
100228787	LONG BEACH	CA		08/12/2025		1,770	(47)	(47)			(47)		1,723	1,723			
100201256	VIALPULE	WA		03/12/2025		1,809	(47)	(47)			(47)		1,762	1,762			
100080337	GLENDALE	CA		04/01/2022		3,504	(88)	(88)			(88)		3,416	3,416			
100214177	STANTON	CA		05/16/2025		3,162	(63)	(63)			(63)		3,099	3,099			
100265005	ORLANDO	FL		12/17/2025		1,097	(46)	(46)			(46)		1,051	1,051			
100156569	POMONA	CA		07/10/2024		1,705	(24)	(24)			(24)		1,681	1,681			
100206305	GRANITE SHOALS	TX		04/17/2025		18,845	(265)	(265)			(265)		18,580	18,580			
100238645	HEWLETT	NY		09/19/2025		1,664	(64)	(64)			(64)		1,600	1,600			
100261597	SAN GABRIEL	CA		12/15/2025		1,753	(65)	(65)			(65)		1,688	1,688			
100102675	BROOKLYN	NY		06/22/2023		1,470	(67)	(67)			(67)		1,403	1,403			
100156615	MAGS HEAD	NC		06/24/2024		1,809	(28)	(28)			(28)		1,781	1,781			
100246270	SACRAMENTO	CA		10/10/2025		1,732	(52)	(52)			(52)		1,680	1,680			
100106236	RIALTO	CA		05/24/2023		1,181	(32)	(32)			(32)		1,149	1,149			
100254712	FLORADO	FL		11/13/2025		2,869	(59)	(59)			(59)		2,811	2,811			
100202802	OAKLAND	CA		03/24/2025		1,625	(48)	(48)			(48)		1,577	1,577			
100201062	BURBANK	CA		03/12/2025		1,732	(36)	(36)			(36)		1,686	1,686			
100176117	RANCHO CORDOVA	CA		12/20/2024		1,455	(53)	(53)			(53)		1,402	1,402			
100261628	ARNOLDS PARK	IA		12/12/2025		1,743	(56)	(56)			(56)		1,687	1,687			
100235201	PRESOTT	AZ		06/28/2025		1,664	(65)	(65)			(65)		1,599	1,599			
100204474	NEW ORLEANS	LA		04/04/2025		1,772	(33)	(33)			(33)		1,739	1,739			
100162263	WELLINGTON	FL		09/06/2024		1,298	(39)	(39)			(39)		1,259	1,259			
100148652	CHULA VISTA	CA		04/15/2024		5,142	(79)	(79)			(79)		5,063	5,063			
100109127	SILVER SPRING	MD		06/05/2023		2,271	(23)	(23)			(23)		2,248	2,248			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
	2	3	State					8	9	10	11						12	13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
401005838	AKRON		OH		06/20/2023		1,674	(51)				(51)		1,623		1,623		
100181267	VAN NUYS		CA		12/06/2024		1,795	(54)				(54)		1,741		1,741		
100086246	CUMING		GA		09/29/2022		12,075		(157)			(157)		11,918		11,918		
100128851	PALM BEACH GARDENS		FL		09/21/2023		1,768	(33)				(33)		1,735		1,735		
100164380	SALISBURY		MA		08/21/2024		1,832	(31)				(31)		1,801		1,801		
100135132	DULUTH		GA		11/03/2023		7,435	(78)				(78)		7,357		7,357		
100245265	REHOBOTH BEACH		DE		10/06/2025		1,780	(76)				(76)		1,704		1,704		
100246129	HAMMONTON		NJ		10/08/2025		1,584	(60)				(60)		1,524		1,524		
100276951	FAIRPLAY		CO		01/30/2026		578	(20)				(20)		558		558		
100198261	KAILUA KONA		HI		02/28/2025		12,922	(465)				(465)		12,457		12,457		
100161421	LAKESIDE		MT		07/29/2024		2,173	(17)				(17)		2,156		2,156		
100163408	DULUTH		GA		09/27/2024		1,918	(37)				(37)		1,881		1,881		
100129224	SEDONA		AZ		11/03/2023		2,729	(13)				(13)		2,716		2,716		
100212257	MIDWAY CITY		CA		05/28/2025		1,117	(19)				(19)		1,098		1,098		
100229214	SAINT GEORGE ISLAND		FL		08/13/2025		1,633	(64)				(64)		1,569		1,569		
100168007	REVERE		MA		09/20/2024		1,742	(94)				(94)		1,648		1,648		
100190165	ROYAL OAKS		CA		01/21/2025		1,125	(14)				(14)		1,111		1,111		
100165737	ROBSTOWN		TX		08/29/2024		1,601	(24)				(24)		1,577		1,577		
100212314	MURRIETA		CA		05/28/2025		1,608	(45)				(45)		1,563		1,563		
100272146	HELENA		AL		01/08/2026		1,213	(23)				(23)		1,190		1,190		
100172625	MINNEAPOLIS		MINN		12/06/2024		2,764	(77)				(77)		2,687		2,687		
100202642	NEW HARBOR		ME		03/24/2025		1,837	(18)				(18)		1,819		1,819		
100216062	FALLBROOK		CA		06/17/2025		1,663	(79)				(79)		1,604		1,604		
100090699	FAR ROCKAWAY		NY		12/29/2022		1,841	(60)				(60)		1,781		1,781		
3500112393	RALEIGH		NC		01/08/2025		890,778							890,778		890,778		
100086038	EVIA BEACH		HI		08/24/2022		2,926	(46)				(46)		2,880		2,880		
100245290	RALEIGH		NC		10/06/2025		1,819	(65)				(65)		1,754		1,754		
100071932	FORT LAUDERDALE		FL		11/19/2021		3,939	(116)				(116)		3,823		3,823		
100229139	MC CHERYSVILLE		VA		08/14/2025		1,530	(37)				(37)		1,493		1,493		
100267068	LA PUENTE		CA		12/23/2025		1,907	(43)				(43)		1,864		1,864		
100073559	OCEANSIDE		CA		11/19/2021		1,163	(39)				(39)		1,124		1,124		
100276996	SAN MARCOS		TX		01/30/2026		561	(16)				(16)		545		545		
100162015	BATING HOLLOW		NY		07/31/2024		1,640	(53)				(53)		1,587		1,587		
100182354	MARRAGANSETT		RI		12/12/2024		1,811	(16)				(16)		1,795		1,795		
100202206	PESEDA		CA		04/17/2025		7,672	(157)				(157)		7,515		7,515		
100198941	GILBERT		AZ		01/17/2025		1,809	(54)				(54)		1,755		1,755		
100265229	RIVERSIDE		CA		12/19/2025		1,518	(67)				(67)		1,451		1,451		
100175540	BRADENTON		FL		11/08/2024		1,836	(45)				(45)		1,791		1,791		
100171425	OCEAN CITY		NJ		10/16/2024		1,661	(48)				(48)		1,613		1,613		
100071982	LOS ANGELES		CA		10/29/2021		2,041	(89)				(89)		1,952		1,952		
100172716	OWAMD		CA		11/21/2024		1,902	(38)				(38)		1,864		1,864		
100214830	ONTARIO		CA		06/11/2025		1,730	(13)				(13)		1,717		1,717		
100229275	AUSTIN		TX		08/15/2025		1,692	(25)				(25)		1,667		1,667		
100253419	POINONA		CA		10/30/2025		1,655	(61)				(61)		1,594		1,594		
100200548	GROVER BEACH		CA		03/11/2025		1,836	(28)				(28)		1,808		1,808		
100216420	SALINAS		CA		06/20/2025		1,452	(68)				(68)		1,384		1,384		
100166173	EMERALD ISLE		NC		09/09/2024		1,774	(44)				(44)		1,730		1,730		
100193791	CARLSBAD		CA		02/10/2025		1,282	(56)				(56)		1,226		1,226		
100220463	BOJONE		MA		07/15/2025		1,804	(43)				(43)		1,761		1,761		
100077374	SAN RAFAEL		CA		01/13/2022		1,376	(53)				(53)		1,323		1,323		
100154191	RANCHO CUCAMONGA		CA		07/11/2024		1,953	(44)				(44)		1,909		1,909		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100168087	LADERA RANCH	CA		09/20/2024		1,859	(25)	(25)			(25)		1,834	1,834			
100150571	BROKEN BOW	OK		05/03/2024		2,356	(35)	(35)			(35)		2,321	2,321			
100102624	MIAMI SHORES	FL		06/22/2023		1,697	(68)	(68)			(68)		1,629	1,629			
100143083	PORTLAND	OR		02/16/2024		1,894	(2)	(2)			(2)		1,892	1,892			
100099829	BEND	OR		03/28/2023		1,604	(19)	(19)			(19)		1,585	1,585			
100179377	ESCONDIDO	CA		12/27/2024		1,608	(53)	(53)			(53)		1,555	1,555			
100267239	MIAMI	FL		12/24/2025		1,090	(46)	(46)			(46)		1,044	1,044			
100211608	LAWRENCEVILLE	GA		06/23/2025		3,393	(94)	(94)			(94)		3,299	3,299			
100159881	COOPER CITY	FL		06/16/2024		1,648	(40)	(40)			(40)		1,608	1,608			
100226603	RANCHO CUCAMONGA	CA		07/30/2025		1,462	(69)	(69)			(69)		1,393	1,393			
100211580	CHINO	CA		06/23/2025		363	(1)	(1)			(1)		362	362			
100148888	KIRUM	TX		03/26/2024		1,897	(7)	(7)			(7)		1,890	1,890			
100254195	SHIP BOTTOM	NJ		11/06/2025		1,524	(55)	(55)			(55)		1,469	1,469			
100152957	CORRAL SPRINGS	FL		06/27/2024		2,923	(98)	(98)			(98)		2,825	2,825			
100080962	BONITA	CA		02/28/2022		3,611	(49)	(49)			(49)		3,562	3,562			
100215427	SAN LEANDRO	CA		06/12/2025		1,672	(46)	(46)			(46)		1,626	1,626			
100245382	SACRAMENTO	CA		10/06/2025		1,764	(77)	(77)			(77)		1,687	1,687			
100229164	PLUMOUTH	MI		06/14/2025		1,494	(41)	(41)			(41)		1,453	1,453			
100154638	LA MIRADA	CA		07/19/2024		1,940	(21)	(21)			(21)		1,919	1,919			
100215001	SAN JOSE	CA		06/11/2025		1,594	(46)	(46)			(46)		1,548	1,548			
100247222	POST FALLS	ID		10/23/2025		1,533	(38)	(38)			(38)		1,495	1,495			
100238648	VAN NUYS	CA		09/19/2025		1,607	(54)	(54)			(54)		1,553	1,553			
100154869	DALLAS	TX		06/14/2024		1,787	(34)	(34)			(34)		1,753	1,753			
100163940	LAS CRUCES	NM		06/27/2024		1,776	(23)	(23)			(23)		1,753	1,753			
100102620	CAMARILLO	CA		06/22/2023		1,581	(36)	(36)			(36)		1,545	1,545			
403054986	TERRE HAUTE	IN		03/06/2025		1,958	(135)	(135)			(135)		1,823	1,823			
100220347	NEW SMYRNA	FL		07/15/2025		2,080	(73)	(73)			(73)		2,007	2,007			
100119731	STATEN ISLAND	NY		06/08/2023		1,658	(39)	(39)			(39)		1,619	1,619			
100226818	LAKEWOOD	CO		07/30/2025		1,658	(35)	(35)			(35)		1,623	1,623			
100244743	GRAND LAKE	CO		09/29/2025		1,861	(31)	(31)			(31)		1,830	1,830			
100176674	SEAFORD	NY		11/15/2024		1,389	(39)	(39)			(39)		1,350	1,350			
100148465	SUNSET BEACH	NC		04/12/2024		1,907	(34)	(34)			(34)		1,873	1,873			
100182712	SARATOGA SPRINGS	NY		12/12/2024		1,549	(48)	(48)			(48)		1,501	1,501			
100207025	ANTIOCH	CA		04/24/2025		1,572	(41)	(41)			(41)		1,531	1,531			
100156745	FRANKIE	VA		07/10/2024		1,737	(26)	(26)			(26)		1,711	1,711			
100226346	THOUSAND OAKS	CA		07/30/2025		1,905	(5)	(5)			(5)		1,900	1,900			
100190940	CARMICHAEL	CA		01/28/2025		1,600	(33)	(33)			(33)		1,567	1,567			
100189853	ELKHART LAKE	IL		07/21/2025		1,635	(33)	(33)			(33)		1,602	1,602			
100162049	PALM BEACH GARDENS	FL		07/31/2024		1,609	(38)	(38)			(38)		1,571	1,571			
100268878	RENTON	WA		12/29/2025		1,242	(10)	(10)			(10)		1,232	1,232			
100134523	ROSELLE	NY		10/30/2023		1,389	(6)	(6)			(6)		1,381	1,381			
100229341	POWAY	CA		06/14/2025		1,693	(52)	(52)			(52)		1,641	1,641			
100176750	GROVER BEACH	CA		11/15/2024		2,056	(19)	(19)			(19)		2,037	2,037			
100139876	ATLANTA	GA		07/09/2024		1,919	(21)	(21)			(21)		1,898	1,898			
100204696	SAN FRANCISCO	CA		04/04/2025		2,433	(66)	(66)			(66)		2,367	2,367			
100255366	CANYON LAKE	TX		11/24/2025		1,881	(21)	(21)			(21)		1,860	1,860			
100164859	SAN GABRIEL	CA		06/26/2024		1,705	(46)	(46)			(46)		1,659	1,659			
100245338	MADISONVILLE	LA		10/06/2025		1,715	(73)	(73)			(73)		1,642	1,642			
100165355	MURRIETA	CA		06/29/2024		1,541	(55)	(55)			(55)		1,486	1,486			
100179144	YORKERS	NY		06/08/2023		1,680	(29)	(29)			(29)		1,651	1,651			
100245405	SAN DIEGO	CA		10/06/2025		1,749	(65)	(65)			(65)		1,684	1,684			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017719	ESCONDIDO	CA		07/20/2023		1,633		(17)			(17)		1,616	1,616			
10021967	BAKERSFIELD	CA		05/22/2025		1,293		(16)			(16)		1,277	1,277			
100189157	TACOMA	WA		01/13/2025		1,786		(45)			(45)		1,741	1,741			
100221623	CONVERS	GA		07/23/2025		1,539		(40)			(40)		1,499	1,499			
100229161	FORDS	NJ		08/14/2025		1,835		(2)			(2)		1,833	1,833			
100182425	UPLAND	CA		12/12/2024		1,754		(23)			(23)		1,731	1,731			
100219004	PEORIA	AZ		06/27/2025		2,258		(10)			(10)		2,248	2,248			
100282228	YACHTS	OR		02/27/2026		542		(14)			(14)		528	528			
100078337	MIAMI	FL		02/10/2022		3,107		(93)			(93)		3,014	3,014			
100167457	LONG BEACH	CA		09/16/2024		4,456		(149)			(149)		4,307	4,307			
100186596	KILL DEVIL HILLS	NC		09/25/2024		1,619		(24)			(24)		1,595	1,595			
100174180	FLORENCE	AL		10/31/2024		961		(39)			(39)		922	922			
100203013	CANTON	OH		04/25/2025		1,781		(27)			(27)		1,754	1,754			
100247308	PLACENTIA	CA		10/24/2025		791		(32)			(32)		759	759			
100198114	LONG BEACH	CA		07/31/2023		1,751		(17)			(17)		1,734	1,734			
4010054178	MIDDLE RIVER	MD		06/24/2023		1,929		(38)			(38)		1,891	1,891			
100189813	MIAMI	FL		01/21/2025		1,745		(16)			(16)		1,729	1,729			
100203136	SAN DIEGO	CA		03/27/2025		1,701		(59)			(59)		1,643	1,643			
100080897	FRISSO	OR		03/10/2022		7,443		(193)			(193)		7,250	7,250			
100206884	FALLBROOK	CA		04/24/2025		1,372		(65)			(65)		1,307	1,307			
100190397	ARGYLE	TX		01/29/2025		1,513		(37)			(37)		1,476	1,476			
100118763	NEWPORT BEACH	CA		07/25/2023		1,914		(57)			(57)		1,857	1,857			
100175111	RANCHO CUCUMONGA	CA		11/05/2024		1,909		(10)			(10)		1,899	1,899			
100272882	AUSTIN	TX		01/15/2026		809		(9)			(9)		800	800			
100169062	MIAMI LAKES	FL		09/27/2024		1,978		(31)			(31)		1,947	1,947			
100186851	KIHEI	HI		02/10/2025		1,960		(56)			(56)		1,904	1,904			
100148897	PORT ARANSAS	TX		04/17/2024		1,867		(32)			(32)		1,835	1,835			
100205984	ANACORTES	VA		04/14/2025		1,806		(30)			(30)		1,776	1,776			
100138061	LAKE ELSINORE	CA		12/13/2023		1,401		(14)			(14)		1,387	1,387			
100186631	FRAMINGHAM	MA		07/25/2023		1,366		(30)			(30)		1,336	1,336			
100255724	ANHEIM	CA		11/24/2025		1,842		(41)			(41)		1,801	1,801			
403022892	CHICAGO	IL		03/06/2025		3,652		(42)			(42)		3,610	3,610			
100195610	SALINAS	CA		02/24/2025		1,824		(48)			(48)		1,776	1,776			
100184953	MIAMI	FL		12/19/2024		1,520		(45)			(45)		1,475	1,475			
100171584	EASTVALE (MIRA LOMA AREA)	CA		10/16/2024		1,828		(65)			(65)		1,763	1,763			
100103802	JERSEY CITY	NJ		05/10/2023		5,382		(124)			(124)		5,258	5,258			
100214779	WEST JORDAN	UT		06/11/2025		1,578		(52)			(52)		1,526	1,526			
100174014	HONOLULU	HI		10/31/2024		1,796		(42)			(42)		1,754	1,754			
100091371	NAPLES	FL		02/22/2023		1,885		(4)			(4)		1,881	1,881			
100268353	HILTON HEAD ISLAND	SC		12/29/2025		1,840		(54)			(54)		1,786	1,786			
100207380	NASHVILLE	TN		04/29/2025		3,216		(103)			(103)		3,113	3,113			
100189459	NAPLES	FL		01/15/2025		1,454		(50)			(50)		1,404	1,404			
100195664	MIAMI	FL		02/24/2025		6,559		(146)			(146)		6,413	6,413			
100175964	CARSON	CA		11/12/2024		1,264		(59)			(59)		1,205	1,205			
100043746	SAN RAMON	CA		06/13/2020		1,830		(112)			(112)		1,718	1,718			
100202579	RIVERSIDE	CA		03/21/2025		1,488		(70)			(70)		1,418	1,418			
100219643	BEVERLY	WA		07/07/2025		1,758		(55)			(55)		1,703	1,703			
100194767	AUSTIN	TX		02/21/2025		1,631		(35)			(35)		1,596	1,596			
100229113	SAINT AUGUSTINE	FL		06/14/2025		1,462		(42)			(42)		1,420	1,420			
100180725	MIAMI	FL		11/26/2024		2,877		(130)			(130)		2,747	2,747			
100256445	ROSEMAD	CA		11/25/2025		1,745		(62)			(62)		1,683	1,683			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014748	WESTMINSTER	CA		04/08/2024		1,887		(22)			(22)		1,865	1,865			
10020184	COACHELLA	CA		03/18/2025		507		(24)			(24)		483	483			
10026726	REXBURG	ID		07/30/2025		1,691		(45)			(45)		1,646	1,646			
100216422	ELL COTT CITY	MD		06/20/2025		6,753		(137)			(137)		6,616	6,616			
100238275	FALLBROOK	CA		09/19/2025		1,521		(60)			(60)		1,461	1,461			
100204893	EVERETT	WA		04/10/2025		1,686		(36)			(36)		1,650	1,650			
100103811	MOUNT VERNON	NY		05/10/2023		1,772		(27)			(27)		1,745	1,745			
100215462	HAYWARD	CA		06/12/2025		3,129		(83)			(83)		3,046	3,046			
100065763	SANTA ANA	CA		07/28/2021		3,793		(80)			(80)		3,713	3,713			
100068260	ARCADIA	CA		06/25/2021		3,777		(64)			(64)		3,713	3,713			
100091017	LOS ANGELES	CA		01/31/2023		1,376		(39)			(39)		1,337	1,337			
100246344	PENSACOLA	FL		10/10/2025		1,685		(73)			(73)		1,612	1,612			
100194571	SOLEDA	CA		03/28/2025		2,516		(50)			(50)		2,466	2,466			
100146635	RICHWOOD	TX		03/20/2024		1,320		(42)			(42)		1,278	1,278			
100244776	GRANDIA HILLS	CA		09/29/2025		1,699		(47)			(47)		1,652	1,652			
100257016	OUDE KEY	FL		11/26/2025		1,582		(69)			(69)		1,513	1,513			
100273825	SAN DIEGO	CA		01/23/2026		520		(12)			(12)		508	508			
100148475	LONG BEACH	CA		04/12/2024		1,658		(63)			(63)		1,595	1,595			
100236198	SAN DIEGO	CA		09/10/2025		1,466		(38)			(38)		1,428	1,428			
100181242	LOS ANGELES	CA		12/06/2024		1,558		(39)			(39)		1,519	1,519			
100245743	MIDLAND	TX		10/06/2025		1,521		(51)			(51)		1,470	1,470			
100185738	DAWVILLE	CA		12/23/2024		1,194		(19)			(19)		1,175	1,175			
100173131	SOUTH LAKE TAHOE	CA		10/30/2024		10,806		(101)			(101)		10,705	10,705			
100115448	LOS ANGELES	CA		07/17/2023		1,955		(18)			(18)		1,937	1,937			
100214006	MIAMI BEACH	FL		05/29/2025		3,314		(101)			(101)		3,213	3,213			
100238304	GLENDALE	CA		09/19/2025		2,434		(11)			(11)		2,423	2,423			
100159837	MIAMI	FL		08/16/2024		1,652		(91)			(91)		1,561	1,561			
100166166	DES MOINES	IA		09/09/2024		4,225		(58)			(58)		4,167	4,167			
100211708	SARASOTA	FL		05/19/2025		1,813		(23)			(23)		1,790	1,790			
100238154	TRUCKEE	CA		09/10/2025		1,442		(21)			(21)		1,421	1,421			
100176012	ARROYO GRANDE	CA		12/20/2024		2,062		(31)			(31)		2,031	2,031			
100083463	WILMINGTON	DE		06/02/2022		532		(2)			(2)		530	530			
100255514	HAVRHILL	MA		11/24/2025		2,899		(70)			(70)		2,829	2,829			
100226554	WINCHESTER	MA		07/30/2025		1,733		(44)			(44)		1,689	1,689			
100097739	YONKERS	NY		02/28/2023		1,784		(32)			(32)		1,752	1,752			
100246862	SANTA ANA	CA		10/17/2025		1,725		(46)			(46)		1,679	1,679			
100154075	MONTEBELLO	CA		06/06/2024		2,443		(35)			(35)		2,408	2,408			
100182549	FEDLANDS	CA		12/12/2024		1,887		(6)			(6)		1,881	1,881			
100243361	CORONA	CA		09/26/2025		1,413		(64)			(64)		1,349	1,349			
100132688	CHATHSWORTH	CA		11/03/2023		3,563		(63)			(63)		3,500	3,500			
100206812	NEW YORK	NY		04/23/2025		1,739		(82)			(82)		1,657	1,657			
100246484	ST GEORGE	UT		10/10/2025		1,581		(49)			(49)		1,532	1,532			
100103371	IRVINE	CA		06/16/2023		1,837		(33)			(33)		1,804	1,804			
100229787	KIRKLAND	WA		06/18/2025		4,206		(31)			(31)		4,175	4,175			
100215004	CLIVE	IA		06/11/2025		1,548		(23)			(23)		1,525	1,525			
100180757	SILVER SPRING	MD		11/26/2024		2,311		(99)			(99)		2,212	2,212			
100238771	PALM HARBOR	FL		09/22/2025		1,484		(53)			(53)		1,431	1,431			
100269006	NEW TAZEWELL	TN		12/29/2025		1,178		(15)			(15)		1,163	1,163			
100165362	VERNAL	UT		08/29/2024		1,552		(40)			(40)		1,512	1,512			
100216682	HAYWARD	CA		06/23/2025		1,640		(38)			(38)		1,602	1,602			
100172907	LOS ANGELES	CA		10/25/2024		1,465		(35)			(35)		1,430	1,430			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100165770	SANIBEL	FL		06/29/2024		1,641	(5)	(5)			(5)		1,636	1,636			
100087393	MARINA	CA		10/25/2022		1,755	(15)	(15)			(15)		1,740	1,740	1,740		
100115945	BOTHELL	WA		07/20/2023		1,990	(14)	(14)			(14)		1,976	1,976			
100214832	PATERSON	NJ		06/21/2025		1,708	(27)	(27)			(27)		1,681	1,681	1,681		
100151902	WASHINGTON	DC		05/10/2024		1,733	(11)	(11)			(11)		1,722	1,722			
100234905	OREN	UT		06/28/2025		1,720	(36)	(36)			(36)		1,684	1,684	1,684		
100253573	HAYWARD	CA		10/30/2025		1,825	(53)	(53)			(53)		1,772	1,772	1,772		
100115911	EVERETT	WA		07/20/2023		1,986	(6)	(6)			(6)		1,980	1,980	1,980		
100176880	KILL DEVIL HILLS	NC		11/15/2024		1,692	(41)	(41)			(41)		1,651	1,651			
100195570	SAN DIEGO	CA		07/15/2024		1,458	(25)	(25)			(25)		1,433	1,433	1,433		
100216728	SALEN	OR		06/23/2025		1,603	(30)	(30)			(30)		1,573	1,573			
100255425	DALY CITY	CA		11/24/2025		1,153	(40)	(40)			(40)		1,113	1,113			
100261515	MANIMOTH LAKES	SC		12/08/2025		1,723	(58)	(58)			(58)		1,665	1,665			
100067784	FT LAUDERDALE	FL		09/23/2021		3,606	(127)	(127)			(127)		3,479	3,479	3,479		
100194261	N MYRTLE BEACH	SC		02/14/2025		1,644	(38)	(38)			(38)		1,606	1,606	1,606		
100153439	GARDEN CITY	GA		05/30/2024		1,401	(33)	(33)			(33)		1,368	1,368	1,368		
100193204	GLENDALE	CA		12/28/2023		1,469	(34)	(34)			(34)		1,435	1,435			
100120550	DOINNEY	CA		06/18/2023		1,830	(9)	(9)			(9)		1,821	1,821			
100261517	LA PUENTE	CA		12/12/2025		1,105	(26)	(26)			(26)		1,079	1,079			
100277599	KUKE BEACH	NC		02/13/2026		561	(19)	(19)			(19)		542	542			
100166566	LOS ANGELES WOODLAND HILLS AR	CA		09/13/2024		2,564	(77)	(77)			(77)		2,487	2,487			
100273060	AURORA	CO		01/15/2026		588	(6)	(6)			(6)		582	582			
100277374	GLENDALE	CA		02/12/2026		605	(9)	(9)			(9)		596	596			
100227109	BRUSH PRAIRIE	WA		07/30/2025		1,553	(40)	(40)			(40)		1,513	1,513			
100214100	SAN DIEGO	CA		05/30/2025		1,732	(38)	(38)			(38)		1,694	1,694			
100246276	SAN MATEO	CA		10/10/2025		68,777	(1,802)	(1,802)			(1,802)		66,975	66,975			
100210407	MASHVILLE	TN		05/12/2025		1,615	(70)	(70)			(70)		1,545	1,545			
100172965	FALLBROOK	CA		10/25/2024		16,355	(332)	(332)			(332)		16,023	16,023			
100151925	LOS ANGELES	CA		10/06/2023		1,840	(4)	(4)			(4)		1,836	1,836			
100159199	ALBRIGHTSVILLE	PA		07/15/2024		1,726	(41)	(41)			(41)		1,685	1,685			
100142381	LOS ANGELES	CA		02/09/2024		1,750	(49)	(49)			(49)		1,701	1,701			
100190050	MCCALL	ID		01/21/2025		1,382	(43)	(43)			(43)		1,339	1,339			
100173125	PARADISE	CA		10/30/2024		1,552	(53)	(53)			(53)		1,499	1,499			
100186338	BETHANY BEACH	DE		12/30/2024		2,046	(16)	(16)			(16)		2,030	2,030			
100091929	SANTA ROSA BEACH	FL		01/13/2023		858	(17)	(17)			(17)		841	841			
100266842	GARDEN GROVE	CA		12/29/2025		1,578	(32)	(32)			(32)		1,546	1,546			
100214814	DUARTE	CA		06/11/2025		1,720	(20)	(20)			(20)		1,700	1,700			
100161939	RIVERSIDE	CA		07/31/2024		2,501	(6)	(6)			(6)		2,495	2,495			
100206665	OAK ISLAND	NC		04/24/2025		1,372	(41)	(41)			(41)		1,331	1,331			
100173652	JACKSONVILLE	FL		11/22/2024		4,446	(73)	(73)			(73)		4,373	4,373			
100173778	WEST COVINA	CA		10/30/2024		11,080	(351)	(351)			(351)		10,729	10,729			
100160961	KIMBERLY	ID		07/24/2024		1,797	(33)	(33)			(33)		1,764	1,764			
100073908	ORANGE BEACH	AL		04/08/2022		2,552	(90)	(90)			(90)		2,462	2,462			
100180046	RANCHO CUCAMONGA	CA		11/26/2024		1,295	(43)	(43)			(43)		1,252	1,252			
100118816	OAKLAND PARK	FL		06/30/2023		1,797	(7)	(7)			(7)		1,790	1,790			
100149478	LONG BEACH	CA		04/24/2024		5,247	(137)	(137)			(137)		5,110	5,110			
100244510	OCEANSIDE	CA		09/29/2025		1,842	(42)	(42)			(42)		1,800	1,800			
100235070	JOHN CREEK	GA		06/28/2025		1,684	(47)	(47)			(47)		1,637	1,637			
100221482	MOUNTAIN HOUSE	CA		07/22/2025		2,275	(78)	(78)			(78)		2,197	2,197			
100191773	MIRAMAR	FL		07/31/2025		1,994	(34)	(34)			(34)		1,960	1,960			
100162044	MIAMI	FL		07/31/2024		1,298	(37)	(37)			(37)		1,261	1,261			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171207	OHIO	CA		10/16/2024		1,673	(47)				(47)		1,626	1,626			
100159222	EVERETT	WA		07/15/2024		1,866	(19)				(19)		1,847	1,847			
100247638	CORONA	CA		10/29/2025		1,750	(78)				(78)		1,672	1,672			
100188389	DILLON	CO		01/08/2025		2,390	(41)				(41)		2,349	2,349			
100092042	THE BROOK	NY		02/09/2023		1,572	(51)				(51)		1,521	1,521			
100206093	FENTON	WA		04/16/2025		1,791	(40)				(40)		1,751	1,751			
100170015	TOM'S RIVER	NJ		11/08/2024		1,761	(46)				(46)		1,715	1,715			
100234717	SAN DIEGO	CA		08/28/2025		1,440	(83)				(83)		1,357	1,357			
100141855	ORLANDO	FL		03/27/2024		1,473	(41)				(41)		1,432	1,432			
100254867	LAKEWOOD	CO		11/17/2025		2,241	(53)				(53)		2,188	2,188			
100244591	PASO ROBLES	CA		09/29/2025		1,560	(72)				(72)		1,488	1,488			
100043312	RANCHO CUCAMONGA	CA		08/13/2020		3,619	93				93		3,712	3,712			
100174965	OWEN	CA		10/31/2024		1,370	(26)				(26)		1,344	1,344			
100238399	IRVINE	CA		09/19/2025		2,026	(50)				(50)		1,976	1,976			
100168544	DENVER	CO		09/25/2024		1,817	(38)				(38)		1,779	1,779			
100244985	MOREHEAD CITY	NC		09/29/2025		1,731	(49)				(49)		1,682	1,682			
100243144	LOS ANGELES	CA		09/26/2025		2,086	(51)				(51)		2,035	2,035			
100244722	HOCKESSIN	DE		09/29/2025		1,694	(40)				(40)		1,654	1,654			
100226531	PORTER RANCH	CA		07/30/2025		1,614	(41)				(41)		1,573	1,573			
100190710	TRACY	CA		01/28/2025		1,693	(43)				(43)		1,650	1,650			
100177660	MATTHEIS	NC		01/16/2025		2,056	(98)				(98)		1,998	1,998			
100199117	HEMPSTEAD	NY		03/03/2025		1,409	(17)				(17)		1,392	1,392			
100173504	MONROE	NY		10/29/2024		1,458	(68)				(68)		1,390	1,390			
100230131	LA MIRADA	CA		08/25/2025		1,742	(50)				(50)		1,692	1,692			
100191597	LEHI	UT		01/31/2025		1,717	(27)				(27)		1,690	1,690			
100175515	LOS ANGELES (RESEDA AREA)	CA		12/23/2024		1,716	(38)				(38)		1,680	1,680			
100143488	GRAND PRAIRIE	TX		02/21/2024		941	(21)				(21)		920	920			
100141743	GLEN COVE	NY		01/30/2024		1,029	(67)				(67)		962	962			
100253551	ANNAPOLIS	MD		10/30/2025		2,602	(96)				(96)		2,506	2,506			
100120268	APPLE VALLEY	CA		06/18/2023		1,822	(36)				(36)		1,786	1,786			
100228985	JERSEY CITY	NJ		08/12/2025		1,504	(34)				(34)		1,470	1,470			
100226339	MOUNT DESERT	ME		07/30/2025		1,520	(50)				(50)		1,470	1,470			
100238696	MONTGOMERY	AL		09/22/2025		1,735	(2)				(2)		1,733	1,733			
100253394	BOCA RATON	FL		10/30/2025		4,305	(138)				(138)		4,167	4,167			
100255727	SAN JOSE	CA		11/24/2025		1,941	(23)				(23)		1,918	1,918			
100189172	ROBERT PARK	CA		01/13/2025		1,558	(50)				(50)		1,508	1,508			
100149472	NORWOOD	MA		04/24/2024		1,978	(10)				(10)		1,968	1,968			
100261713	GLENDALE	CA		12/12/2025		1,719	(50)				(50)		1,669	1,669			
100243752	SAN JOSE	CA		09/29/2025		1,678	(9)				(9)		1,669	1,669			
100079639	HOLLYWOOD	FL		04/08/2022		3,204	(65)				(65)		3,139	3,139			
100167939	MANTECA	CA		09/20/2024		1,653	(37)				(37)		1,616	1,616			
100162869	LANCASTER	CA		06/12/2024		1,621	(37)				(37)		1,584	1,584			
100216651	LAHAINA	HI		06/23/2025		1,578	(24)				(24)		1,554	1,554			
100148161	HALLANDALE	FL		05/15/2024		1,785	(2)				(2)		1,783	1,783			
100235307	SAN FRANCISCO	CA		08/29/2025		1,763	(31)				(31)		1,732	1,732			
100158619	LOS ANGELES	CA		11/22/2023		1,658	(2)				(2)		1,656	1,656			
100089232	MOUNT VERNON	NY		10/17/2022		1,943	(23)				(23)		1,920	1,920			
100137372	MIAMI	FL		10/30/2024		1,539	(68)				(68)		1,471	1,471			
100101910	LAKEHEAD	CA		04/06/2023		1,570	(38)				(38)		1,532	1,532			
100268361	BRANBLETON	VA		12/29/2025		1,188	(25)				(25)		1,163	1,163			
100221193	BOSTON	MA		07/21/2025		1,674	(33)				(33)		1,641	1,641			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100237071	CARSON	CA		09/12/2025		1,800	(35)				(35)		1,765	1,765			
100138264	NORWALK	CT		12/15/2023		10,012		573			573		10,585	10,585			
100229355	NEW ORLEANS	LA		08/15/2025		1,708	(34)				(34)		1,674	1,674			
100180480	RICHMOND HILL	GA		11/26/2024		1,657	(54)				(54)		1,603	1,603			
100272664	SAN JACINTO	CA		01/09/2026		418		(20)			(20)		398	398			
100238511	LAKE STEVENS	WA		09/19/2025		1,510	(52)				(52)		1,458	1,458			
100138095	MIAMI SHORES	FL		12/13/2023		940	(15)				(15)		925	925			
100175302	SAN JOSE	CA		11/05/2024		1,935	(32)				(32)		1,903	1,903			
100253539	HOLDEN BEACH	NC		10/30/2025		1,880	(41)				(41)		1,819	1,819			
100243151	ORANGE	CA		09/26/2025		2,152	(69)				(69)		2,083	2,083			
100176654	WHITE MARSH	MD		11/15/2024		1,654		(52)			(52)		1,602	1,602			
100213809	ANAHEIM	CA		05/29/2025		3,196		(91)			(91)		3,105	3,105			
100179662	KINGS BEACH	CA		11/21/2024		1,737	(28)				(28)		1,709	1,709			
100214159	ASHEURN	VA		05/30/2025		1,753		(58)			(58)		1,695	1,695			
100134719	VAN NUYS AREA LOS ANGELES	CA		10/30/2023		1,426	(23)				(23)		1,403	1,403			
100078462	MOORESTOWN	NJ		01/25/2022		2,076	(29)				(29)		2,047	2,047			
100103637	MIAMI	FL		05/08/2023		1,602	(12)				(12)		1,590	1,590			
100109226	CORONA	CA		07/21/2023		4,840		(87)			(87)		4,753	4,753			
100235172	SAN MARCOS	TX		08/28/2025		1,706	(45)				(45)		1,661	1,661			
100221263	SEATTLE	WA		07/21/2025		1,716		(34)			(34)		1,682	1,682			
100090325	HAITHORNE	CA		01/06/2023		763	(24)				(24)		739	739			
100154578	SANTA CLARITA	CA		06/14/2024		1,340		(75)			(75)		1,265	1,265			
100261295	SUNRIVER	OR		12/08/2025		1,597	(22)				(22)		1,575	1,575			
100212121	PALM DESERT	CA		05/22/2025		1,673	(22)				(22)		1,651	1,651			
100167085	NATIONAL CITY	CA		09/13/2024		1,577	(54)				(54)		1,523	1,523			
100166020	ANAHEIM	CA		09/06/2024		1,719	(28)				(28)		1,691	1,691			
100167769	RIDGEWOOD	NY		09/19/2024		1,148	(17)				(17)		1,131	1,131			
100267195	SPIRIT LAKE	IA		12/23/2025		1,790		(5)			(5)		1,785	1,785			
100174272	FORT LAUDERDALE	FL		10/31/2024		1,820	(29)				(29)		1,791	1,791			
100173387	COMPTON	CA		10/25/2024		1,636	(35)				(35)		1,601	1,601			
100126361	COLUMBIA	SC		06/30/2023		1,431		(53)			(53)		1,378	1,378			
100272491	WASHINGTON	DC		01/08/2026		2,928	(69)				(69)		2,859	2,859			
100201166	PORTSMOUTH	RI		03/12/2025		1,578	(60)				(60)		1,518	1,518			
100171940	PALM DESERT	CA		10/16/2024		1,826		(52)			(52)		1,774	1,774			
100071942	PASADENA	CA		11/19/2021		429		(29)			(29)		400	400			
100177292	LIBERTY LAKE	WA		01/16/2025		1,098	(34)				(34)		1,064	1,064			
100127473	SHIP BOTTOM	NJ		09/08/2023		1,845	(25)				(25)		1,820	1,820			
100206340	LIVIN	MA		04/17/2025		1,689		(62)			(62)		1,627	1,627			
100135412	HAYWARD	CA		11/13/2023		1,597	(6)				(6)		1,591	1,591			
100205851	CEDAR CITY	UT		04/14/2025		1,631	(38)				(38)		1,593	1,593			
100203214	VIENNA	VA		03/27/2025		3,019	(86)				(86)		2,933	2,933			
100091073	LOS ANGELES	CA		01/31/2023		1,341	(49)				(49)		1,292	1,292			
100169416	PITTSBURGH	PA		09/30/2024		8,550	(173)				(173)		8,377	8,377			
100261675	CLOVIS	CA		12/12/2025		1,950	(53)				(53)		1,507	1,507			
100128133	BASS LAKE	CA		09/11/2023		1,562	(23)				(23)		1,539	1,539			
100091102	LOS ANGELES	CA		01/31/2023		1,301		(72)			(72)		1,229	1,229			
100156626	PAYSON	AZ		06/27/2024		2,701		(89)			(89)		2,612	2,612			
100236513	WHITTIER	CA		09/12/2025		1,628	(35)				(35)		1,593	1,593			
100032004	EAST QUODLE	NY		02/09/2023		1,700	(59)				(59)		1,641	1,641			
100163592	JACKSONVILLE	FL		06/21/2024		1,469	(60)				(60)		1,409	1,409			
100219888	IRVING	TX		07/11/2025		1,661	(35)				(35)		1,626	1,626			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100140718	SOUTH GATE	CA		01/22/2024		1,313		(17)			(17)		1,296		1,296		
100185018	MARIETTA	GA		12/19/2024		1,569		(62)			(62)		1,507		1,507		
100200284	EMUKIAVI	IA		03/07/2025		1,733		(23)			(23)		1,710		1,710		
100108095	LOS ANGELES (SAN PEDRO AREA)	CA		05/24/2023		1,366		(59)			(59)		1,307		1,307		
100192825	ALEXANDRIA	VA		02/10/2025		1,879		(12)			(12)		1,867		1,867		
100211988	GARDEN GROVE	CA		05/22/2025		1,698		(11)			(11)		1,687		1,687		
100205016	POLK CITY	IA		04/10/2025		1,968		(47)			(47)		1,921		1,921		
100189549	MIAMI	FL		01/16/2025		1,607		(43)			(43)		1,564		1,564		
100193770	TOIS RIVER	NJ		02/10/2025		1,613		(49)			(49)		1,564		1,564		
100277532	OKHURST	NJ		02/13/2026		591		(12)			(12)		579		579		
100209040	VANCOUVER	IA		04/29/2025		2,075		(75)			(75)		2,000		2,000		
100195956	EASTVALE	CA		12/26/2024		1,150		(7)			(7)		1,143		1,143		
100120116	SALT LAKE CITY	UT		06/11/2023		1,879		(20)			(20)		1,859		1,859		
100188126	INDIO	CA		09/20/2024		1,651		(35)			(35)		1,616		1,616		
100086704	SEGUIN	TX		09/30/2022		1,888		(68)			(68)		1,820		1,820		
100228881	LA QUINTA	CA		06/12/2025		2,506		(59)			(59)		2,447		2,447		
100247316	WESTMINSTER	CA		10/24/2025		1,675		(54)			(54)		1,621		1,621		
100267241	WOLFORTH	TX		12/24/2025		1,203		(31)			(31)		1,172		1,172		
100173253	PORT LUDLOW	IA		10/30/2024		3,487		(71)			(71)		3,416		3,416		
100186083	OCALA	FL		01/31/2025		3,319		(122)			(122)		3,197		3,197		
100165532	STOCKTON	CA		12/20/2024		1,498		(56)			(56)		1,442		1,442		
100192738	RICHMOND	TX		02/10/2025		1,749		(25)			(25)		1,724		1,724		
100254460	LAKEWOOD	CO		11/07/2025		1,336		(10)			(10)		1,326		1,326		
100243363	EL MONTE	CA		09/26/2025		5,932		(280)			(280)		5,712		5,712		
4010057531	BALTIMORE	MD		01/10/2024		1,344		(37)			(37)		1,307		1,307		
100133552	SOUTH OZONE PARK	NY		10/19/2023		9,913		(309)			(309)		9,604		9,604		
100273881	HONOLULU	HI		01/26/2026		645		(25)			(25)		620		620		
100236095	COMPTON	CA		09/05/2025		3,258		(42)			(42)		3,216		3,216		
100229044	FONTANA	CA		06/14/2025		1,550		(52)			(52)		1,498		1,498		
100255585	NEWARK	NJ		11/24/2025		2,546		(56)			(56)		2,490		2,490		
100169552	LOS ANGELES	CA		11/08/2024		611		(11)			(11)		600		600		
100255570	EL CAJON	CA		11/24/2025		1,660		(52)			(52)		1,608		1,608		
100193271	SPARKS	NV		11/03/2023		1,176		(17)			(17)		1,159		1,159		
100156740	FALLBROOK	CA		06/26/2024		1,311		(56)			(56)		1,255		1,255		
100206841	MORGANTON	GA		04/17/2025		1,815		(44)			(44)		1,771		1,771		
100140699	EL CAJON	CA		02/08/2024		1,608		(34)			(34)		1,574		1,574		
100176900	BETHANY BEACH	DE		01/16/2025		1,797		(25)			(25)		1,772		1,772		
100277314	WASHINGTON	DC		02/12/2026		544		(12)			(12)		532		532		
100194166	LAS VEGAS	NV		02/14/2025		1,400		(55)			(55)		1,345		1,345		
100245213	LAS VEGAS	NV		10/06/2025		2,286		(69)			(69)		2,217		2,217		
100274056	APTOS	CA		01/26/2026		638		(15)			(15)		623		623		
100268724	WEST HILLS	CA		12/29/2025		650		(4)			(4)		646		646		
100221048	PINETOP	AZ		07/18/2025		2,509		(97)			(97)		2,412		2,412		
100115432	MENFEE	CA		07/17/2023		2,972		(98)			(98)		2,874		2,874		
100205630	SCOTTSDALE	AZ		05/09/2025		1,687		(55)			(55)		1,632		1,632		
100176535	DAHLONEGA	GA		11/15/2024		1,873		(5)			(5)		1,868		1,868		
100238038	ROSENBERG	TX		10/03/2025		1,613		(73)			(73)		1,540		1,540		
100154745	SAN DIEGO	CA		07/19/2024		1,741		(66)			(66)		1,675		1,675		
100206907	AVON LAKE	OH		04/24/2025		1,995		(29)			(29)		1,966		1,966		
100246722	SEVIERVILLE	TN		10/15/2025		1,703		(83)			(83)		1,620		1,620		
100261381	BOCA RATON	FL		12/08/2025		1,995		(297)			(297)		1,698		1,698		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100272977	IRVINE	CA		01/15/2026		1,541	(5)	(5)			(5)		536	536			
100167431	BAILEY	CO		09/16/2024		1,541		(37)			(37)		1,504	1,504			
100148190	THOUSAND OAKS	CA		04/12/2024		1,740	(26)	(26)			(26)		1,714	1,714			
100062917	PALM SPRINGS	CA		04/28/2022		3,071	(34)	(34)			(34)		3,037	3,037			
100266609	CHARLESTOWN	MA		12/29/2025		1,252	(14)	(14)			(14)		1,238	1,238			
100272663	LOS ANGELES	CA		01/09/2026		446	(20)	(20)			(20)		446	446			
100272125	AMERICAN FORK	UT		01/08/2026		1,263	(13)	(13)			(13)		1,250	1,250			
100236121	DUBLIN	CA		09/05/2025		1,778	(17)	(17)			(17)		1,761	1,761			
100055982	ANHEIM	CA		03/26/2021		2,768	(70)	(70)			(70)		2,698	2,698			
100066609	PEARLAND	TX		09/30/2022		1,612	(29)	(29)			(29)		1,583	1,583			
100255043	ELK GROVE	CA		11/19/2025		1,990	(68)	(68)			(68)		1,922	1,922			
100160208	EUGENE	OR		07/18/2024		1,350	(29)	(29)			(29)		1,321	1,321			
100163967	HAYWARD	CA		10/04/2024		1,661	(57)	(57)			(57)		1,604	1,604			
100173815	NOVATO	CA		10/31/2024		1,663	(59)	(59)			(59)		1,604	1,604			
100091394	LAS VEGAS	NV		02/22/2023		1,845	(23)	(23)			(23)		1,822	1,822			
100237019	AIEA	HI		09/12/2025		1,705	(38)	(38)			(38)		1,667	1,667			
100194465	PORT CHESTER	NY		02/14/2025		1,827	(53)	(53)			(53)		1,774	1,774			
100197607	STATEN ISLAND	NY		02/28/2025		1,364	(92)	(92)			(92)		1,272	1,272			
100273768	DENVER	CO		01/23/2026		994	(29)	(29)			(29)		965	965			
100254837	LOVINGSTON	VA		11/17/2025		2,457	(75)	(75)			(75)		2,382	2,382			
100210667	NORTH HOLLYWOOD	CA		05/15/2025		1,576	(50)	(50)			(50)		1,526	1,526			
100229204	ST. GEORGE ISLAND	FL		06/13/2025		1,596	(83)	(83)			(83)		1,513	1,513			
100226971	LOS ANGELES	CA		07/30/2025		1,739	(10)	(10)			(10)		1,729	1,729			
100207209	LOVELL	MA		04/28/2025		1,686	(5)	(5)			(5)		1,681	1,681			
100228209	MONTROSE	CO		06/11/2025		1,558	(37)	(37)			(37)		1,521	1,521			
100235764	BOTHELL	WA		09/22/2025		1,847	(12)	(12)			(12)		1,835	1,835			
100273147	TEJER	AZ		01/15/2026		1,094	(25)	(25)			(25)		1,069	1,069			
100243416	CHICAGO	IL		09/26/2025		1,523	(56)	(56)			(56)		1,467	1,467			
100220084	WILMINGTON	DE		06/06/2025		1,674	(38)	(38)			(38)		1,636	1,636			
100177030	SCOTTSDALE	AZ		01/16/2025		1,701	(29)	(29)			(29)		1,672	1,672			
100169497	EASTVALE	CA		01/15/2025		1,818	(27)	(27)			(27)		1,791	1,791			
100255909	ATLANTA	GA		11/24/2025		1,424	(43)	(43)			(43)		1,381	1,381			
100157543	HARBOR CITY	CA		02/20/2025		1,500	(12)	(12)			(12)		1,488	1,488			
100245592	NANTUCKET	MA		10/06/2025		1,765	(48)	(48)			(48)		1,717	1,717			
100175703	JURIPA VALLEY	CA		11/12/2024		1,359	(23)	(23)			(23)		1,336	1,336			
100169744	VISTA	CA		09/30/2024		1,808	(23)	(23)			(23)		1,785	1,785			
100134827	WESTMINSTER	CA		10/30/2023		1,937	(16)	(16)			(16)		1,921	1,921			
100245527	STAFFORD TOWNSHIP	NJ		10/06/2025		1,950	(73)	(73)			(73)		1,877	1,877			
100134991	TAMPA	FL		10/30/2023		1,436	(42)	(42)			(42)		1,394	1,394			
100189759	LAVAILLETTE	NJ		01/21/2025		1,487	(39)	(39)			(39)		1,448	1,448			
100199138	VAN NUYS	CA		04/04/2025		1,760	(40)	(40)			(40)		1,720	1,720			
100168158	ANGEL FIRE	MI		09/20/2024		4,808	(65)	(65)			(65)		4,743	4,743			
100221129	CHICAGO	IL		07/21/2025		1,755	(20)	(20)			(20)		1,735	1,735			
100200294	MONTEBELLO	CA		03/07/2025		1,638	(54)	(54)			(54)		1,584	1,584			
100120265	MORRISON	CO		06/18/2023		1,714	(54)	(54)			(54)		1,660	1,660			
100228276	GLENWOOD	IN		06/11/2025		1,374	(30)	(30)			(30)		1,344	1,344			
100126208	NESCONET	NY		06/30/2023		1,554	(45)	(45)			(45)		1,509	1,509			
100190624	GARLAND	TX		01/27/2025		1,761	(13)	(13)			(13)		1,748	1,748			
100167946	LOS ANGELES	CA		09/20/2024		1,707	(83)	(83)			(83)		1,624	1,624			
100186118	MOHAWVILLE	OR		07/31/2025		1,755	(12)	(12)			(12)		1,743	1,743			
100119795	BAYONNE	NJ		06/08/2023		1,525	(50)	(50)			(50)		1,475	1,475			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10010202	SAN ANTONIO	TX		04/14/2023		9,263	(142)	(142)			(142)		9,121	9,121			
10022309	LITTLE ROCK	AR		06/14/2025		1,752	(25)	(25)			(25)		1,727	1,727			
10024821	LAVALLETTE	NJ		10/29/2025		1,186	(32)	(32)			(32)		1,154	1,154			
10017042	WASHOUGAL	WA		10/06/2024		1,914	(27)	(27)			(27)		1,887	1,887			
10007140	CANYON COUNTRY	CA		10/26/2021		1,375	(28)	(28)			(28)		1,347	1,347			
10018142	EL CENTRO	CA		01/09/2025		2,051	(63)	(63)			(63)		1,988	1,988			
10017245	HOUSTON	TX		10/21/2024		1,928	(31)	(31)			(31)		1,897	1,897			
10015506	MOXINEY	TX		07/19/2024		3,802	(66)	(66)			(66)		3,736	3,736			
10020982	RANCHO PALOS VERDES	CA		06/11/2025		4,853	(79)	(79)			(79)		4,774	4,774			
10019520	LEWIS	DE		11/08/2023		1,693	(2)	(2)			(2)		1,691	(2)	1,691		
10022134	HOUSTON	TX		07/21/2025		1,671	(46)	(46)			(46)		1,625	1,625			
10020279	SAINT AUGUSTINE	FL		03/24/2025		1,655	(34)	(34)			(34)		1,621	1,621			
10019180	HAZLET	NJ		01/31/2025		1,271	(25)	(25)			(25)		1,246	1,246			
100219371	MORRISTOWN	NJ		06/30/2025		1,147	(30)	(30)			(30)		1,117	1,117			
100219369	MORRISTOWN	NJ		06/30/2025		1,147	(30)	(30)			(30)		1,117	1,117			
100103792	BROOKLYN	NY		05/10/2023		1,574	(50)	(50)			(50)		1,524	1,524			
100235357	TENEX	NJ		09/04/2025		1,684	(51)	(51)			(51)		1,633	1,633			
100194675	PALM COAST	FL		10/30/2023		2,177	(7)	(7)			(7)		2,170	2,170			
100246073	RALEIGH	NC		10/08/2025		1,600	(72)	(72)			(72)		1,528	(72)	1,528		
100255225	BIG BEAR LAKE	CA		11/24/2025		2,080	(27)	(27)			(27)		2,053	2,053			
100227996	SCOTTSDALE	AZ		06/04/2025		1,795	(59)	(59)			(59)		1,736	1,736			
100238125	REDLANDS	CA		09/15/2025		1,355	(49)	(49)			(49)		1,306	1,306			
100157606	CORAL SPRINGS	FL		06/28/2024		1,714	(42)	(42)			(42)		1,672	(42)	1,672		
100237768	PORTLAND	OR		06/18/2025		1,516	(62)	(62)			(62)		1,454	1,454			
100206516	SANTA ANA	CA		04/22/2025		1,481	(42)	(42)			(42)		1,439	1,439			
100235811	NORTH POLE	AK		09/04/2025		1,745	(31)	(31)			(31)		1,714	1,714			
100238925	HARRISON	ID		09/23/2025		1,741	(27)	(27)			(27)		1,714	1,714			
100220327	LOS ANGELES	CA		07/11/2025		1,783	(5)	(5)			(5)		1,778	1,778			
100216937	KITTY HAWK	NC		06/27/2025		2,164	(36)	(36)			(36)		2,126	(36)	2,126		
100193111	EL PASO	TX		12/28/2023		1,374	(26)	(26)			(26)		1,348	1,348			
100143118	CROCKETT	CA		02/16/2024		1,409	(29)	(29)			(29)		1,380	1,380			
100212486	GRANDE	CA		05/28/2025		1,635	(10)	(10)			(10)		1,625	1,625			
100219965	WADSWELL	AZ		07/11/2025		1,858	(37)	(37)			(37)		1,821	(37)	1,821		
100235929	LEXINGTON	KY		09/04/2025		1,494	(51)	(51)			(51)		1,443	1,443			
100167274	LOS ANGELES	CA		09/20/2024		1,006	(42)	(42)			(42)		964	(42)	964		
100076077	NEW ORLEANS	LA		01/07/2022		3,563	(62)	(62)			(62)		3,501	3,501			
100254577	FALMOUTH	NE		11/07/2025		2,449	(76)	(76)			(76)		2,373	2,373			
100249430	HARRISON	ID		09/26/2025		1,696	(42)	(42)			(42)		1,654	1,654			
100100549	POWDER SPRINGS	GA		04/27/2023		2,057	(57)	(57)			(57)		2,000	2,000			
100118736	SAN DIEGO	CA		06/30/2023		1,665	(28)	(28)			(28)		1,637	1,637			
100213936	LA HABRA	CA		05/29/2025		2,164	(56)	(56)			(56)		2,108	2,108			
100210533	PEARL CITY	HI		05/15/2025		1,617	(59)	(59)			(59)		1,558	1,558			
100156539	BALTIMORE	MD		06/24/2024		1,696	(14)	(14)			(14)		1,682	1,682			
100214292	RAYMOND	ME		05/30/2025		2,003	(37)	(37)			(37)		1,966	1,966			
100115302	BELFLOWER	CA		07/17/2023		1,632	(21)	(21)			(21)		1,611	1,611			
100212354	OHIO	CA		05/28/2025		1,652	(40)	(40)			(40)		1,612	1,612			
100272146	LOS OSOS	CA		01/09/2026		1,620	(32)	(32)			(32)		1,588	1,588			
100195679	LAS VEGAS	NV		11/09/2023		2,896	(36)	(36)			(36)		2,860	2,860			
100167607	LEWIS	DE		09/19/2024		2,242	(28)	(28)			(28)		2,214	2,214			
100130666	KATY	TX		09/28/2023		3,242	(50)	(50)			(50)		3,192	3,192			
100272693	RANCHO MURIETA	CA		01/09/2026		564	(9)	(9)			(9)		555	555			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191697	LOS ANGELES	CA		02/20/2025		1,491		(58)			(58)		1,433		1,433		
100169469	LYNNWOOD	WA		09/30/2024		2,079		(16)			(16)		2,063		2,063		
100206572	SOLEDO	CA		04/22/2025		1,627		(70)			(70)		1,557		1,557		
100172646	GRAND PRAIRIE	TX		10/24/2024		1,658		(46)			(46)		1,612		1,612		
100254657	SPRING VALLEY	CA		11/12/2025		1,440		(64)			(64)		1,376		1,376		
100160221	POCASSET	MA		07/18/2024		970		(16)			(16)		954		954		
4010085298	VERMILION	OH		03/28/2025		1,343		(12)			(12)		1,331		1,331		
100133399	YUCAIPA	CA		11/21/2023		1,460		(26)			(26)		1,434		1,434		
100238128	EL CAJON	CA		09/15/2025		1,649		(48)			(48)		1,601		1,601		
100194494	PASADENA	CA		02/14/2025		1,555		(75)			(75)		1,480		1,480		
100164676	INDIAN WELLS	CA		12/19/2024		1,650		(38)			(38)		1,612		1,612		
100246256	JACKSON	TN		10/09/2025		1,513		(62)			(62)		1,451		1,451		
100176884	PARK CITY	UT		12/16/2021		3,701		(89)			(89)		3,612		3,612		
100204605	CONCORD	NC		04/04/2025		1,693		(53)			(53)		1,640		1,640		
100163294	GARDEN CITY	GA		06/13/2024		1,752		(3)			(3)		1,749		1,749		
100109189	SAN DIEGO	CA		07/21/2023		1,738		(54)			(54)		1,684		1,684		
100214410	EVERETT	WA		06/02/2025		1,832		(3)			(3)		1,829		1,829		
100023906	SANTA MONICA	CA		09/10/2018		7,957		(48)			(48)		7,909		7,909		
100142636	GLENDALE	CA		02/09/2024		1,625		(40)			(40)		1,585		1,585		
100163943	LORTON	VA		09/27/2024		1,532		(47)			(47)		1,485		1,485		
100218846	GILFORD	NH		06/27/2025		8,996		(276)			(276)		8,720		8,720		
100141777	MIAMI	FL		07/30/2024		1,065		(15)			(15)		1,050		1,050		
100277062	LEHI	UT		02/06/2026		590		(18)			(18)		572		572		
100273179	BURBANK	CA		01/15/2026		585		(13)			(13)		572		572		
100162932	SANTA ROSA BEACH	FL		12/12/2024		1,713		(24)			(24)		1,689		1,689		
100277418	SONOMA	CA		02/13/2026		658		(16)			(16)		642		642		
100156178	ATLANTA	GA		06/20/2024		1,474		(40)			(40)		1,434		1,434		
100199271	ATLANTA	GA		03/05/2025		3,904		(68)			(68)		3,836		3,836		
100206195	SAINT AUGUSTINE	FL		04/16/2025		1,394		(52)			(52)		1,342		1,342		
100246452	LONG BEACH	CA		10/10/2025		5,637		(192)			(192)		5,445		5,445		
100155971	MONROE	NY		06/18/2024		1,434		(22)			(22)		1,412		1,412		
100214076	PEORIA	AZ		05/30/2025		1,560		(53)			(53)		1,507		1,507		
100160392	AUSTIN	TX		09/06/2024		1,141		(42)			(42)		1,099		1,099		
100116596	EL CAJON	CA		07/20/2023		1,405		(39)			(39)		1,366		1,366		
100054166	SHERMAN OAKS	CA		03/23/2021		6,320		(24)			(24)		6,296		6,296		
100165622	SEASIDEVILLE	TX		10/04/2024		2,098		(75)			(75)		2,023		2,023		
100169061	CORPILLA	NC		09/27/2024		1,626		(48)			(48)		1,578		1,578		
100220443	BELLEVUE	WA		07/15/2025		18,415		(421)			(421)		17,994		17,994		
100194574	COVINA	CA		03/28/2025		2,277		(25)			(25)		2,252		2,252		
100172905	LOS ANGELES	CA		10/25/2024		1,651		(38)			(38)		1,613		1,613		
100236218	UNION	NJ		06/10/2025		1,402		(33)			(33)		1,369		1,369		
100259276	ENGLEWOOD	CO		12/05/2025		1,142		(29)			(29)		1,113		1,113		
100219619	PALMSDES PARK	NJ		07/07/2025		1,852		(21)			(21)		1,831		1,831		
100215796	CHICAGO	IL		06/12/2025		1,696		(21)			(21)		1,675		1,675		
100266545	HILTON HEAD ISLAND	SC		12/29/2025		1,773		(21)			(21)		1,752		1,752		
100228941	WASHINGTON	DC		09/10/2025		1,518		(72)			(72)		1,446		1,446		
100161430	PRESCOTT	AZ		07/29/2024		11,981		(57)			(57)		11,924		11,924		
100170252	AIKEN	SC		10/08/2024		1,733		(22)			(22)		1,711		1,711		
100234944	LAKE HAVASU CITY	AZ		06/28/2025		1,697		(45)			(45)		1,652		1,652		
100151465	LINDEM	NJ		06/10/2024		1,759		(1)			(1)		1,758		1,758		
100259289	ROYLAND HEIGHTS	CA		12/05/2025		881		(1)			(1)		880		880		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024562	POINT PLEASANT BEACH	NY		10/06/2025		1,771	(63)				(63)		1,708		1,708		
10021936	CHERRY LOG	GA		07/08/2025		1,740	(41)				(41)		1,699		1,699		
10017213	QUINCY	MA		10/17/2024		1,707	(48)				(48)		1,659		1,659		
100268741	LAS VEGAS	NV		12/29/2025		1,093	(32)				(32)		1,061		1,061		
100176917	BELLEVUE	WA		11/15/2024		3,239	(60)				(60)		3,179		3,179		
100195980	CARSON CITY	NV		07/15/2024		991	(28)				(28)		963		963		
100186938	LEWIS	DE		01/07/2025		1,618	(32)				(32)		1,586		1,586		
100192226	BELL	CA		02/05/2025		1,750	(43)				(43)		1,707		1,707		
100212355	TRACY	CA		05/28/2025		1,641	(50)				(50)		1,591		1,591		
100220392	MESA	AZ		07/18/2025		1,743	(25)				(25)		1,718		1,718		
100219123	SALT LAKE CITY	UT		06/27/2025		1,646	(32)				(32)		1,614		1,614		
100143096	NORTH HOLLYWOOD	CA		02/16/2024		1,815	(21)				(21)		1,794		1,794		
100149655	WINNETKA AREA LOS ANGELES	CA		04/29/2024		1,564	(49)				(49)		1,515		1,515		
100100554	TEHACHAPI	CA		04/27/2023		413	(8)				(8)		405		405		
100191051	CAPE CORAL	FL		01/29/2025		1,649	(67)				(67)		1,582		1,582		
100202841	DURANGO	CO		03/24/2025		1,765	(20)				(20)		1,745		1,745		
100193098	GRANDMA HILLS	CA		02/10/2025		1,746	(1)				(1)		1,745		1,745		
100255057	BOCA RATON	FL		11/19/2025		1,820	(9)				(9)		1,811		1,811		
100169522	JERREY CITY	NY		09/30/2024		1,766	(35)				(35)		1,731		1,731		
100265047	SAN MARCOS	TX		12/17/2025		1,484	(41)				(41)		1,443		1,443		
100146633	LOS ANGELES	CA		06/29/2023		1,284	(32)				(32)		1,252		1,252		
100207479	SAN FRANCISCO	CA		04/29/2025		1,703	(30)				(30)		1,673		1,673		
100151410	EAST WENTWORTH	WA		05/10/2024		2,154	(40)				(40)		2,114		2,114		
100265989	OAK HILLS	CA		12/19/2025		1,578	(62)				(62)		1,516		1,516		
100193343	FLUSHING	NY		02/10/2025		1,712	(48)				(48)		1,664		1,664		
100120980	OAKLAND	CA		06/18/2023		1,658	(53)				(53)		1,605		1,605		
100181406	CALABASAS	CA		01/09/2025		1,723	(49)				(49)		1,674		1,674		
100202872	MCCALL	ID		03/24/2025		1,576	(29)				(29)		1,547		1,547		
100254312	LAC DU FLAMBEAU	WI		11/06/2025		1,614	(39)				(39)		1,575		1,575		
100170163	TACOMA	WA		10/08/2024		1,638	(47)				(47)		1,591		1,591		
100116523	LOS ANGELES	CA		04/10/2018		3,874	36				36		3,910		3,910		
100246779	PRIMEBECK	NY		10/15/2025		1,699	(82)				(82)		1,617		1,617		
100131943	SALT LAKE CITY	UT		10/13/2023		1,711	(17)				(17)		1,694		1,694		
100207463	HIJALEH	FL		04/29/2025		1,618	(17)				(17)		1,601		1,601		
100233743	SAN DIEGO	CA		10/30/2025		1,704	(50)				(50)		1,654		1,654		
100184960	BELLE HARBOR	NY		12/19/2024		1,734	(20)				(20)		1,714		1,714		
100273143	LAKE GENEVA	WI		01/15/2026		1,698	(17)				(17)		1,591		1,591		
100142447	WIELLINGTON	FL		03/08/2024		2,917	(99)				(99)		2,818		2,818		
100115731	SOUTH GATE	CA		07/20/2023		2,070	(1)				(1)		2,069		2,069		
100077828	OCEANSIDE	CA		01/14/2022		1,837	(34)				(34)		1,803		1,803		
100238195	FONTANA	CA		09/15/2025		1,505	(33)				(33)		1,472		1,472		
100235076	LIVIN	WA		06/28/2025		1,726	(10)				(10)		1,716		1,716		
100169494	RANCHO MISSION VIEJO	CA		09/30/2024		1,757	(26)				(26)		1,731		1,731		
100091438	PESEDA	CA		02/22/2023		2,240	(25)				(25)		2,215		2,215		
100186722	RIDGEFIELD	WA		12/31/2024		1,736	(5)				(5)		1,731		1,731		
100168900	VAN NUYS	CA		09/26/2024		1,379	(74)				(74)		1,305		1,305		
100210163	LOJELL	WA		06/07/2025		1,738	(18)				(18)		1,720		1,720		
100102364	NORCO	CA		06/07/2023		7,815	(61)				(61)		7,754		7,754		
100248313	TRUCKEE	CA		10/29/2025		16,277	(354)				(354)		15,923		15,923		
100176952	SEDONA	AZ		11/15/2024		1,659	(42)				(42)		1,617		1,617		
100253368	CAMERIA	CA		10/30/2025		1,722	(59)				(59)		1,663		1,663		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
Loan Number	City	3	State					8	9	10	11						12	13
				Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100194257	ENGLEWOOD		CO		02/14/2025		1,520		(53)			(53)		1,467	1,467			
100175696	GARDEN GROVE		CA		11/12/2024		1,789		(65)			(65)		1,724	1,724			
100238179	ANAHEIM		CA		09/15/2025		1,985		(64)			(64)		1,921	1,921			
100246877	RIDGEFIELD		WA		10/17/2025		1,802		(36)			(36)		1,766	1,766			
100177017	OHIO		CA		01/16/2025		1,520		(41)			(41)		1,479	1,479			
100235579	MIAMI		FL		09/04/2025		1,772		(26)			(26)		1,746	1,746			
100215854	SOUTH LAKE TAHOE		CA		06/12/2025		1,759		(10)			(10)		1,749	1,749			
100140306	IRVINE		CA		01/18/2024		1,733		(39)			(39)		1,694	1,694			
100191038	SAINT ALBANS		NY		01/29/2025		1,398		(43)			(43)		1,355	1,355			
100180605	BELLFLOWER		CA		11/26/2024		1,490		(43)			(43)		1,447	1,447			
100205130	COVINA		CA		04/11/2025		1,718		(11)			(11)		1,707	1,707			
100155940	GULF SHORES		AL		06/17/2024		1,618		(11)			(11)		1,607	1,607			
100227078	BAKERSFIELD		CA		07/30/2025		1,632		(38)			(38)		1,594	1,594			
100167965	APPLE VALLEY		CA		09/20/2024		1,291		(44)			(44)		1,247	1,247			
100169294	MORCO		CA		09/27/2024		560		(14)			(14)		546	546			
100236811	GRANBY		CO		09/12/2025		1,475		(41)			(41)		1,434	1,434			
100144437	SUPRISE		AZ		03/07/2024		1,975		(4)			(4)		1,971	1,971			
100235390	LA MIRADA		CA		08/29/2025		2,233		(79)			(79)		2,154	2,154			
100177537	MIAMI		FL		01/16/2025		1,611		(41)			(41)		1,570	1,570			
100201623	ESCONDIDO		CA		03/13/2025		1,769		(32)			(32)		1,737	1,737			
100066535	PHOENIX		AZ		09/30/2022		1,597		(17)			(17)		1,580	1,580			
100161062	VENICE		CA		07/24/2024		1,613		(29)			(29)		1,584	1,584			
100176616	JURIPA VALLEY		CA		11/15/2024		1,855		(71)			(71)		1,784	1,784			
100177285	NEW CASTLE		NH		01/16/2025		3,193		(101)			(101)		3,092	3,092			
100228560	LAS VEGAS		NV		08/11/2025		1,713		(31)			(31)		1,682	1,682			
100176534	LAS VEGAS		NV		11/15/2024		1,882		(23)			(23)		1,859	1,859			
100128492	EDINBURG		TX		09/15/2023		4,859		(73)			(73)		4,786	4,786			
100103727	WOODLAND HILLS AREA	LOS ANGELES	CA		05/08/2023		1,567		(43)			(43)		1,524	1,524			
100261292	BROOKLINE		MA		12/08/2025		1,647		(43)			(43)		1,604	1,604			
100154249	TULLUM		MEX		06/12/2024		1,543							1,543	1,543			
100220382	MONETA		VA		07/14/2025		1,235		(15)			(15)		1,220	1,220			
100177387	CORONA		CA		01/16/2025		1,465		(69)			(69)		1,396	1,396			
100165045	LOS ANGELES		CA		08/28/2024		1,573		(28)			(28)		1,545	1,545			
100266597	LA QUINTA		CA		12/29/2025		3,303		(42)			(42)		3,261	3,261			
100211956	OWAND		CA		05/22/2025		12,478		(259)			(259)		12,219	12,219			
100261196	OCEAN CITY		NJ		12/05/2025		1,869		(32)			(32)		1,837	1,837			
100190681	AUSTIN		TX		01/28/2025		1,772		(23)			(23)		1,749	1,749			
100195525	MORGAN HILL		CA		02/24/2025		1,907		(60)			(60)		1,827	1,827			
100194500	SAN FERNANDO		CA		02/14/2025		1,607		(50)			(50)		1,557	1,557			
100178490	SAN DIEGO		CA		11/21/2024		1,846		(20)			(20)		1,826	1,826			
100167039	NORTH TOPSAIL BEACH		NC		09/13/2024		1,590		(8)			(8)		1,582	1,582			
100103069	SARASOTA		FL		06/16/2023		1,648		(18)			(18)		1,630	1,630			
100152890	SEASIDE		CA		05/22/2024		1,573		(53)			(53)		1,520	1,520			
100091661	LAS VEGAS		NV		01/27/2023		1,511		(17)			(17)		1,494	1,494			
100189549	HONOLULU		HI		01/13/2025		1,733		(36)			(36)		1,697	1,697			
100207198	SOUTH GATE		CA		04/28/2025		1,330		(60)			(60)		1,270	1,270			
100171893	CLOSTER		NJ		10/17/2024		8,108		(147)			(147)		7,961	7,961			
100235722	LAKE OSIEGO		OR		09/22/2025		2,814		(92)			(92)		2,722	2,722			
100191133	LOS ANGELES		CA		01/29/2025		1,438		(50)			(50)		1,388	1,388			
100219140	ANNANDALE		VA		06/27/2025		1,727		(38)			(38)		1,689	1,689			
100190237	FULLERTON		CA		01/21/2025		1,275		(60)			(60)		1,215	1,215			

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100255678	FORT WORTH	TX		11/24/2025		1,740		(33)			(33)		1,707	1,707			
100043754	BRENTWOOD	TN		06/13/2020		1,767		(101)			(101)		1,666	1,666			
100272691	ANN ARBOR	MI		01/09/2026		551		(13)			(13)		538	538			
100140983	LOS ANGELES	CA		03/28/2024		1,509		(39)			(39)		1,470	1,470			
100158119	SAN JOSE	CA		07/09/2024		1,688		(21)			(21)		1,667	1,667			
100189769	PIGSON FORGE	TN		01/21/2025		6,350		(76)			(76)		6,274	6,274			
100272890	POIMANO BEACH	FL		01/09/2026		1,087		(27)			(27)		1,060	1,060			
100191561	PROSPER	TX		01/31/2025		1,706		(41)			(41)		1,665	1,665			
100170217	ARLINGTON	VA		10/08/2024		1,685		(51)			(51)		1,634	1,634			
100173937	JERSEY CITY	NJ		10/31/2024		1,828		(16)			(16)		1,812	1,812			
100229229	RISING FAIRN	GA		06/13/2025		1,189		(49)			(49)		1,140	1,140			
100146776	LONG BEACH	CA		03/20/2024		1,545		(40)			(40)		1,505	1,505			
100165559	LAKE STEVENS	WA		12/26/2024		1,471		(53)			(53)		1,418	1,418			
100157245	MATECA	CA		02/20/2025		1,431		(29)			(29)		1,402	1,402			
100247006	BRANDTONT	FL		10/22/2025		1,132		(39)			(39)		1,093	1,093			
100086200	SAN JOSE	CA		10/07/2022		3,093		(93)			(93)		3,000	3,000			
100086204	SAN JOSE	CA		10/07/2022		3,109		(109)			(109)		3,000	3,000			
100276916	LOS ANGELES	CA		01/30/2026		533		(18)			(18)		515	515			
100238309	ONTARIO	CA		12/05/2025		1,140		(35)			(35)		1,105	1,105			
100220669	ARCADIA	CA		07/17/2025		1,495		(66)			(66)		1,429	1,429			
100273772	FRASER	CO		01/23/2026		581		(13)			(13)		568	568			
100120140	MANCHESTER	CT		06/11/2023		1,837		(6)			(6)		1,829	1,829			
100136573	BALLEE	CO		11/22/2023		908		7			7		915	915			
100243240	NORTHRIIDE AREA LOS	CA		09/26/2025		1,639		(74)			(74)		1,565	1,565			
100207428	PHOEN X	AZ		04/29/2025		1,617		(35)			(35)		1,582	1,582			
100261937	MAIMOTH LAKES	CA		12/08/2025		3,173		(105)			(105)		3,088	3,088			
100067707	OAKLAND	CA		09/23/2021		3,880		(34)			(34)		3,846	3,846			
100068136	SAN FRANCISCO	CA		06/25/2021		2,608		(41)			(41)		2,567	2,567			
100150760	WASHINGTON	DC		05/07/2024		2,430		(6)			(6)		2,424	2,424			
100248877	LYNNWOOD	WA		10/29/2025		2,631		(95)			(95)		2,536	2,536			
100246798	SEATTLE	WA		10/15/2025		1,584		(56)			(56)		1,528	1,528			
100101892	ELIZABETH	NJ		03/31/2023		1,517		192			192		1,709	1,709			
100195618	SCOTTSDALE	AZ		02/24/2025		1,451		(65)			(65)		1,386	1,386			
100198909	ELGIN	IL		02/28/2025		1,449		(61)			(61)		1,388	1,388			
100230124	FORT COLLINS	CO		08/25/2025		211,947		(3,636)			(3,636)		208,311	208,311			
100246917	SANTA ANA	CA		10/17/2025		1,106		(47)			(47)		1,059	1,059			
100148670	AWANSETT	NY		04/16/2024		1,731		(53)			(53)		1,678	1,678			
100202750	FOLSOM	CA		03/24/2025		1,609		(45)			(45)		1,564	1,564			
100272886	FULLERTON	CA		01/12/2026		1,779		(76)			(76)		1,703	1,703			
100152855	LA PUENTE	CA		05/22/2024		1,517		(37)			(37)		1,480	1,480			
100211425	MONEY	NY		06/16/2025		1,655		(36)			(36)		1,619	1,619			
100286753	LOUISA	VA		12/29/2025		1,083		(30)			(30)		1,053	1,053			
100134539	DALLAS	TX		10/27/2023		1,448		(61)			(61)		1,387	1,387			
100162538	SAN DIEGO	CA		06/12/2024		1,779		(18)			(18)		1,761	1,761			
100255387	VILTON MAMRS	FL		11/24/2025		2,012		(91)			(91)		1,921	1,921			
100068246	LOS ANGELES	CA		08/25/2021		3,767		(97)			(97)		3,670	3,670			
100134170	WEST COVINA	CA		12/08/2023		1,462		(20)			(20)		1,442	1,442			
100147279	BROOKLYN	NY		03/28/2024		1,700		(32)			(32)		1,668	1,668			
100198298	PARMA	OH		02/28/2025		1,721		(27)			(27)		1,694	1,694			
100195231	DENVER	CO		01/24/2025		1,543		(79)			(79)		1,464	1,464			
100245895	COMPTON	CA		10/07/2025		1,701		(29)			(29)		1,672	1,672			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019582	MOORE		NY		11/16/2023		1,430		(6)			(8)		1,422	1,422			
100255914	OAKLAND		CA		11/24/2025		2,281		(82)			(82)		2,199	2,199			
10020166	CHICAGO		IL		03/18/2025		1,667		(44)			(44)		1,623	1,623			
100160343	MIAMI		FL		09/06/2024		1,436		(48)			(48)		1,388	1,388			
100166390	LAUREL		MD		10/24/2024		1,907		(37)			(37)		1,870	1,870			
100151673	LAS VEGAS		NV		06/10/2024		1,800		(41)			(41)		1,759	1,759			
100193687	HA/KOLOA		HI		01/09/2024		1,582		(45)			(45)		1,537	1,537			
100186210	CARSON		CA		12/27/2024		4,827		(138)			(138)		4,689	4,689			
100196232	SOUTH GATE		CA		11/20/2023		3,352		(33)			(33)		3,319	3,319			
100131967	DORAL		FL		10/13/2023		1,615		(6)			(6)		1,609	1,609			
100253992	CAMANO ISLAND		WA		10/30/2025		2,511		(4)			(4)		2,507	2,507			
100247156	SCOTTSDALE		AZ		11/14/2025		1,780		(37)			(37)		1,743	1,743			
100245545	SEVIERVILLE		TN		10/06/2025		1,712		(60)			(60)		1,652	1,652			
100074451	COLLEGE POINT		NY		12/02/2021		3,368		(182)			(182)		3,186	3,186			
100235738	SACRAMENTO		CA		09/22/2025		1,660		(59)			(59)		1,602	1,602			
100267760	UNIVERSITY PLACE		WA		07/30/2025		1,713		(39)			(39)		1,674	1,674			
100167133	WACO		TX		11/28/2023		997		(4)			(4)		993	993			
100206625	KISSIMEE		FL		04/24/2025		7,531		(127)			(127)		7,404	7,404			
100161696	LAS VEGAS		NV		07/31/2024		671		(38)			(38)		633	633			
100067404	LA VERNE		CA		09/23/2021		3,722		(89)			(89)		3,633	3,633			
100268419	LAS VEGAS		NV		12/29/2025		1,567		(58)			(58)		1,509	1,509			
100246206	MAMMOTH LAKES		CA		10/10/2025		1,023		(36)			(36)		987	987			
100227993	FAIRFAX		CA		06/04/2025		1,562		(65)			(65)		1,497	1,497			
100276534	HURRICANE		UT		01/28/2026		566		(17)			(17)		549	549			
100265462	NEWHALL		CA		12/19/2025		1,627		(56)			(56)		1,571	1,571			
100091335	ELK GROVE		CA		01/13/2023		513							513	513			
100277040	LEVELLAND		TX		02/06/2026		535		(25)			(25)		510	510			
100226925	LYNNWOOD		WA		07/30/2025		1,575		(41)			(41)		1,534	1,534			
100236226	GLENCOE		IL		09/18/2025		1,586		(54)			(54)		1,534	1,534			
100044701	FRANKLIN		WI		11/19/2020		1,953		(104)			(104)		1,849	1,849			
100100534	BOYNTON BEACH		FL		04/27/2023		5,192		(118)			(118)		5,074	5,074			
100221777	LOS ANGELES		CA		07/25/2025		1,589		(17)			(17)		1,572	1,572			
100256984	SEVIERVILLE		TN		11/26/2025		1,668		(81)			(81)		1,587	1,587			
100060087	OCEANSIDE		CA		06/25/2021		3,700		(114)			(114)		3,586	3,586			
100153510	BRICK		NJ		05/30/2024		1,631		(6)			(6)		1,623	1,623			
100256991	BROKEN BOWL		OK		11/26/2025		1,115		(36)			(36)		1,079	1,079			
100272110	SAN DIEGO		CA		01/08/2026		1,538		(29)			(29)		1,509	1,509			
100079399	BELL GARDENS		CA		03/17/2022		3,144		(132)			(132)		3,012	3,012			
100267035	GARDEN GROVE		CA		12/23/2025		1,791		(39)			(39)		1,752	1,752			
100255374	CASTRO VALLEY		CA		11/24/2025		2,797		(42)			(42)		2,755	2,755			
100273556	WINNETKA		CA		01/16/2026		441		(21)			(21)		420	420			
10023121	WEST BATH		ME		06/14/2025		1,507		(34)			(34)		1,473	1,473			
100214269	GLENORA		CA		05/30/2025		1,349		(41)			(41)		1,308	1,308			
100137951	JAMAICA		NY		12/08/2023		1,596		(6)			(6)		1,560	1,560			
100236019	GARDEN CITY		GA		09/04/2025		1,561		(55)			(55)		1,506	1,506			
100137531	YUCAIPA		CA		12/08/2023		2,508		(22)			(22)		2,486	2,486			
100272573	SHARON		CT		01/08/2026		1,129		(28)			(28)		1,101	1,101			
100235300	CHICAGO		IL		06/29/2025		1,454		(30)			(30)		1,424	1,424			
100198940	LAND O LAKES		FL		02/28/2025		1,546		(50)			(50)		1,496	1,496			
100156583	FORT LAUDERDALE		FL		07/25/2024		1,561		(47)			(47)		1,514	1,514			
100237962	LOS ANGELES		CA		10/10/2025		2,876		(137)			(137)		2,739	2,739			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076391	DEERFIELD BEACH	FL		12/23/2021		3,110		(110)			(110)		3,000	3,000			
100221549	ASHVILLE	NY		07/22/2025		1,467		(58)			(58)		1,409	1,409			
100261655	HASLET	TX		12/12/2025		4,253		(151)			(151)		4,102	4,102			
100268816	SUPRISE	AZ		12/29/2025		1,248		(6)			(6)		1,242	1,242			
100245305	SAN MARCOS	TX		10/06/2025		1,697		(74)			(74)		1,623	1,623			
100272212	ONTARIO	CA		01/08/2026		1,171		(29)			(29)		1,142	1,142			
100209746	ROCKLIN	CA		05/05/2025		1,679		(49)			(49)		1,630	1,630			
100236152	NAPLES	FL		09/10/2025		1,512		(30)			(30)		1,482	1,482			
100110039	VALLEY GLEN	CA		06/23/2023		1,669		(31)			(31)		1,638	1,638			
100195332	NEEDHAM	MA		02/24/2025		1,735		(20)			(20)		1,715	1,715			
100220079	SANTA ROSA	CA		06/14/2025		1,325		(46)			(46)		1,479	1,479			
100211592	OWARD	CA		06/23/2025		1,545		(29)			(29)		1,516	1,516			
100235396	SIMI VALLEY	CA		08/29/2025		1,498		(50)			(50)		1,448	1,448			
100161410	ESCONDIDO	CA		07/26/2024		1,386		(34)			(34)		1,352	1,352			
100236947	SPRING VALLEY	CA		09/12/2025		1,652		(41)			(41)		1,611	1,611			
100169834	CRYSTAL BEACH	TX		09/30/2024		1,807		(51)			(51)		1,756	1,756			
100181501	TRUCKEE	CA		12/06/2024		5,137		(132)			(132)		5,005	5,005			
100268601	SALT LAKE CITY	UT		12/29/2025		1,254		(13)			(13)		1,241	1,241			
100177492	ORANGE	CA		01/16/2025		1,873		(46)			(46)		1,827	1,827			
100070517	WASHINGTON	DC		09/23/2021		3,934		(61)			(61)		3,873	3,873			
100174535	GULF SHORES	AL		10/31/2024		1,820		(27)			(27)		1,793	1,793			
100247347	ROSELLE	GA		10/24/2025		1,505		(32)			(32)		1,473	1,473			
100220023	HILLSBORO BEACH	FL		06/14/2025		1,375		(36)			(36)		1,339	1,339			
100221676	SAN FRANCISCO	CA		07/23/2025		1,434		(42)			(42)		1,392	1,392			
100204989	HONOLULU	HI		04/10/2025		1,432		(40)			(40)		1,392	1,392			
100203890	GRANADA HILLS AREA L	CA		03/28/2025		1,438		(46)			(46)		1,392	1,392			
100182160	WEST PALM BEACH	FL		12/12/2024		1,681		(14)			(14)		1,667	1,667			
100219867	SAN DIEGO	CA		07/07/2025		1,726		(41)			(41)		1,685	1,685			
100261642	GARDENA	CA		12/12/2025		1,632		(46)			(46)		1,586	1,586			
100206325	WHITTIER	CA		04/17/2025		2,307		(76)			(76)		2,231	2,231			
100214552	RANCHO CUCAMONGA	CA		06/06/2025		549		(12)			(12)		537	537			
100268623	COTTONWOOD HEIGHTS	UT		12/29/2025		2,130		(11)			(11)		2,119	2,119			
100247196	TABERNASH	CO		10/23/2025		1,752		(46)			(46)		1,706	1,706			
100128894	PETALUMA	CA		09/21/2023		1,532		(25)			(25)		1,507	1,507			
100139427	BOCA RATON	FL		12/06/2023		1,225		(54)			(54)		1,171	1,171			
100201457	CORONA	CA		03/12/2025		1,400		(32)			(32)		1,368	1,368			
100102151	SARASOTA	FL		04/14/2023		1,537		(22)			(22)		1,515	1,515			
100171568	BLAIRSVILLE	GA		10/16/2024		1,748		(19)			(19)		1,729	1,729			
100253277	BOSTON	MA		10/30/2025		1,666		(56)			(56)		1,610	1,610			
100137666	OKLAIDEE	NC		12/08/2023		2,207		(70)			(70)		2,137	2,137			
100261578	MONTEBELLO	CA		12/12/2025		1,126		(28)			(28)		1,098	1,098			
100238651	TUCSON	AZ		09/23/2025		1,571		(52)			(52)		1,519	1,519			
100220026	OHIO	CA		08/14/2025		1,628		(39)			(39)		1,589	1,589			
100244515	JOHNS ISLAND	SC		09/29/2025		1,644		(46)			(46)		1,598	1,598			
100151793	BETHESDA	MD		05/10/2024		2,054		(44)			(44)		2,010	2,010			
100245038	HEMICO	NC		09/29/2025		1,683		(48)			(48)		1,635	1,635			
100182138	NORTH MYRTLE BEACH	SC		12/12/2024		2,381		(45)			(45)		2,336	2,336			
100238355	LA QUINTA	CA		09/19/2025		1,436		(51)			(51)		1,385	1,385			
100221189	LOS ANGELES	CA		07/21/2025		1,498		(48)			(48)		1,450	1,450			
100261630	PHILADELPHIA	PA		12/12/2025		3,527		(120)			(120)		3,407	3,407			
100245738	LAFAVETTE	CA		10/06/2025		1,459		(39)			(39)		1,420	1,420			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100254075	LOS ANGELES	CA		11/17/2025		2,359		(78)			(78)		2,281	2,281			
100153602	ESTERO	FL		07/10/2024		1,952		(3)			(3)		1,949	1,949			
100060936	ONTARIO	CA		04/01/2022		5,312		(159)			(159)		5,153	5,153			
100108498	FREDERICK	MD		05/25/2023		1,378		(25)			(25)		1,353	1,353			
100271987	SIMI VALLEY	CA		01/08/2026		1,034		(33)			(33)		1,001	1,001			
100266259	CHULA VISTA	CA		12/29/2025		2,520		(16)			(16)		2,504	2,504			
100151771	BETHESDA	MD		05/10/2024		2,057		(40)			(40)		2,017	2,017			
100265012	MIAMI	FL		12/17/2025		1,069		(47)			(47)		1,022	1,022			
100144514	GARDEN GROVE	CA		04/26/2024		1,954		(6)			(6)		1,948	1,948			
100172382	SEVIERVILLE	TN		10/23/2024		2,549		(56)			(56)		2,493	2,493			
100074300	BIG BEAR LAKE	CA		12/02/2021		3,664		(70)			(70)		3,594	3,594			
100191699	EL CAJON	CA		02/20/2025		1,552		(71)			(71)		1,481	1,481			
100212075	CARSON	CA		05/22/2025		2,393		(39)			(39)		2,354	2,354			
100230029	WOBURN	MA		08/25/2025		1,456		(27)			(27)		1,429	1,429			
100219572	HUENELL	NJ		07/07/2025		1,662		(43)			(43)		1,619	1,619			
100199408	RIVERSIDE	CA		03/05/2025		1,437		(48)			(48)		1,389	1,389			
100213893	RANCHO CUCAMONGA	CA		05/29/2025		2,018		(39)			(39)		1,979	1,979			
100184582	SARATOGA SPRINGS	NY		12/16/2024		1,586		(10)			(10)		1,576	1,576			
100235049	AUSTIN	TX		06/28/2025		1,514		(50)			(50)		1,464	1,464			
100210210	OAKLEY	UT		05/08/2025		1,831		(19)			(19)		1,812	1,812			
100221525	KAILUA KONA	HI		07/22/2025		1,719		(43)			(43)		1,676	1,676			
100151467	JURUPA VALLEY	CA		05/10/2024		1,624		(34)			(34)		1,590	1,590			
100255166	STANFIELD	MI		10/30/2025		1,776		(51)			(51)		1,725	1,725			
100164742	OCEAN CITY	NJ		08/26/2024		3,316		(74)			(74)		3,242	3,242			
100235394	SAN DIEGO	CA		08/29/2025		1,577		(50)			(50)		1,527	1,527			
100198673	CANYON COUNTRY	CA		02/28/2025		1,269		(44)			(44)		1,225	1,225			
100227118	PALMETTO BAY	FL		07/30/2025		1,625		(50)			(50)		1,575	1,575			
100193670	CORONA	CA		02/10/2025		1,638		(47)			(47)		1,591	1,591			
100235013	SALT LAKE CITY	UT		08/28/2025		1,652		(35)			(35)		1,617	1,617			
100245347	LINDEN	WA		10/06/2025		1,672		(55)			(55)		1,617	1,617			
100229327	WILMINGTON	DE		08/20/2025		1,524		(48)			(48)		1,476	1,476			
100157802	VISTA	CA		08/01/2024		1,442		(5)			(5)		1,437	1,437			
100091970	MAPLES	FL		02/22/2023		1,819		(9)			(9)		1,810	1,810			
100063508	SAN JOSE	CA		06/06/2022		8,497		(228)			(228)		8,269	8,269			
100200359	WILLS POINT	TX		03/10/2025		1,692		(19)			(19)		1,673	1,673			
100228771	POVALUP	WA		06/12/2025		1,754		(19)			(19)		1,735	1,735			
100269006	EAST FAIRMOUTH	MA		12/29/2025		1,160		(9)			(9)		1,151	1,151			
100214148	MIAMI	FL		05/30/2025		1,479		(32)			(32)		1,447	1,447			
100221133	DAVIS	CA		07/21/2025		1,662		(26)			(26)		1,636	1,636			
100147731	WINCHESTER	MA		04/08/2024		1,676		(39)			(39)		1,637	1,637			
100091709	SIMI VALLEY	CA		03/24/2023		1,802		(19)			(19)		1,783	1,783			
100109136	WESTMINSTER	CA		06/09/2023		2,027		(35)			(35)		1,992	1,992			
100107610	BRANTON	FL		05/19/2023		1,786		(2)			(2)		1,784	1,784			
100115616	DALY CITY	CA		07/19/2023		3,046		(57)			(57)		2,989	2,989			
100253855	FORT LAUDERDALE	FL		10/30/2025		1,512		(55)			(55)		1,457	1,457			
100228749	SPRING VALLEY	CA		08/12/2025		1,033		(24)			(24)		1,009	1,009			
100214548	LONG BEACH	CA		06/06/2025		1,488		(70)			(70)		1,418	1,418			
100209645	MIAMI	FL		05/02/2025		1,050		(28)			(28)		1,022	1,022			
100109664	PALMA VALLEY	CA		06/14/2023		1,792		(8)			(8)		1,784	1,784			
100186124	CENTENNIAL	CO		07/31/2025		1,721		(43)			(43)		1,678	1,678			
100151115	WORCESTER	MA		05/08/2024		1,608		(18)			(18)		1,590	1,590			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100228204	GLENDALE	CA		06/11/2025		1,936		(51)				(51)	1,347	1,347			
100163942	CHESAPEAKE	VA		10/04/2024		1,986		(49)				(49)	1,937	1,937			
100226074	SANIT TERESA	FL		07/30/2025		1,638		(44)				(44)	1,594	1,594			
100177025	FORT LEE	NJ		01/16/2025		7,635		(342)				(342)	7,293	7,293			
100253733	SISTERS	OR		10/30/2025		1,519		(39)				(39)	1,480	1,480			
100163924	GILBERT	AZ		09/27/2024		1,357		(25)				(25)	1,332	1,332			
100170284	LAWRENCE	KS		10/08/2024		2,022		(39)				(39)	1,983	1,983			
100173022	HIGHLAND	UT		10/25/2024		1,313		(39)				(39)	1,274	1,274			
100142962	KIRKLAND	WA		02/08/2024		1,844		(25)				(25)	1,819	1,819			
100192223	TAMPA	FL		01/31/2025		2,485		(63)				(63)	2,422	2,422			
100255663	GENOA	NV		11/24/2025		1,809		(26)				(26)	1,783	1,783			
100103074	HAYWARD	CA		06/22/2023		1,720		(29)				(29)	1,681	1,681			
100149582	LODI	CA		04/26/2024		1,799		(14)				(14)	1,785	1,785			
100173496	SUFFOLK	VA		10/29/2024		1,513		(65)				(65)	1,448	1,448			
100228974	BOCA RATON	FL		09/10/2025		1,846		(87)				(87)	1,759	1,759			
100088196	SIMI VALLEY	CA		10/13/2022		3,030		(80)				(80)	2,950	2,950			
100244726	PUNTA GORDA	FL		09/29/2025		1,710		(41)				(41)	1,669	1,669			
100176778	NEW HYDE PARK	NY		11/15/2024		1,627		(53)				(53)	1,574	1,574			
100265426	VENTURA	CA		12/19/2025		1,584		(53)				(53)	1,531	1,531			
100211569	BAINBRIDGE ISLAND	WA		06/23/2025		1,594		(38)				(38)	1,556	1,556			
100255518	WALTHAM	MA		11/24/2025		2,154		(92)				(92)	2,062	2,062			
100255904	CASCADE	ID		11/24/2025		5,188		(119)				(119)	5,069	5,069			
100236040	AUBURN	WA		10/03/2025		1,330		(59)				(59)	1,271	1,271			
100180984	ANGEL FIRE	NM		01/13/2025		1,750		(59)				(59)	1,691	1,691			
100134341	CITRUS HEIGHTS	CA		10/27/2023		1,506		(31)				(31)	1,475	1,475			
100246009	SAN FRANCISCO	CA		10/07/2025		1,693		(25)				(25)	1,668	1,668			
100204672	SPRING VALLEY	CA		04/04/2025		1,566		(62)				(62)	1,504	1,504			
100202382	LOS ANGELES	CA		03/19/2025		1,474		(69)				(69)	1,405	1,405			
100189545	AUSTIN	TX		01/16/2025		1,555		(33)				(33)	1,522	1,522			
100257227	SEATTLE	WA		11/26/2025		1,596		(57)				(57)	1,539	1,539			
100194473	ANNAPOLIS	MD		02/14/2025		1,020		(46)				(46)	974	974			
100202985	LAS VEGAS	NV		03/19/2025		1,504		(64)				(64)	1,440	1,440			
100221998	GERGETOWN	TX		07/22/2025		1,925		(53)				(53)	1,872	1,872			
100211555	LOS ANGELES	CA		06/05/2025		1,616		(35)				(35)	1,581	1,581			
100092051	FAR ROCKAWAY	NY		02/09/2023		1,734		(50)				(50)	1,684	1,684			
100092052	FAR ROCKAWAY	NY		02/09/2023		1,739		(55)				(55)	1,684	1,684			
100179587	MINERAL BLUFF	GA		11/21/2024		1,723		(26)				(26)	1,697	1,697			
100103990	SAN DIEGO	CA		06/16/2023		1,685		(21)				(21)	1,664	1,664			
100267341	MIAMI LAKES	FL		12/24/2025		1,025		(49)				(49)	976	976			
100103677	PERRIS	CA		05/08/2023		1,441		(11)				(11)	1,440	1,440			
100145827	SANIT SIMONS ISLAND	GA		03/15/2024		1,118		(48)				(48)	1,070	1,070			
100160525	ANNAPOLIS	MD		07/19/2024		1,339		(18)				(18)	1,321	1,321			
100205008	LOUISVILLE	KY		05/09/2025		1,956		(59)				(59)	1,897	1,897			
100221622	GILBERT	AZ		07/29/2025		2,252		(42)				(42)	2,210	2,210			
100203097	LOS ANGELES	CA		03/27/2025		1,578		(67)				(67)	1,511	1,511			
100143366	HUNTINGTON BEACH	CA		02/16/2024		1,336		(37)				(37)	1,299	1,299			
100202406	CHATHAM	CA		03/19/2025		1,672		(42)				(42)	1,630	1,630			
100261475	ARVADA	CO		12/09/2025		1,730		(45)				(45)	1,685	1,685			
100215393	GATLINBURG	TN		06/12/2025		1,544		(29)				(29)	1,515	1,515			
100255528	LINWOOD	WA		11/24/2025		4,660		(161)				(161)	4,499	4,499			
100221633	GRAY	ME		07/23/2025		1,428		(44)				(44)	1,384	1,384			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100146729	LAWRENCE	KS		03/20/2024		1,234		(36)				(36)	1,198	1,198	1,198		
100214894	NAPLES	FL		06/09/2025		1,570		(55)				(55)	1,515	1,515	1,515		
100255576	ROSELVILLE	OH		11/24/2025		2,375		(60)				(60)	2,315	2,315	2,315		
100268418	OAK ISLAND	NC		12/29/2025		1,090		(24)				(24)	1,066	1,066	1,066		
100218569	WESTCLIFFE	CO		06/27/2025		1,791		(9)				(9)	1,782	1,782	1,782		
100079748	MIAMI	FL		04/08/2022		3,041		(98)				(98)	2,943	2,943	2,943		
100226571	LIVIN	WA		07/30/2025		2,349		(71)				(71)	2,278	2,278	2,278		
100173769	LANCASTER	CA		10/30/2024		1,764		(53)				(53)	1,711	1,711	1,711		
100149846	LAS VEGAS	NV		06/07/2024		1,167		(34)				(34)	1,133	1,133	1,133		
100179803	ST AUGUSTINE	FL		11/21/2024		1,746		(36)				(36)	1,710	1,710	1,710		
100219833	IDAHO FALLS	ID		07/07/2025		1,573		(53)				(53)	1,520	1,520	1,520		
100200688	PEORIA	AZ		03/11/2025		1,570		(47)				(47)	1,523	1,523	1,523		
100256683	CENTENNIAL	CO		11/24/2025		1,914		(14)				(14)	1,900	1,900	1,900		
100170495	NORWALK	CT		10/09/2024		1,790		(43)				(43)	1,747	1,747	1,747		
100203366	ATLANTA	GA		03/27/2025		1,834		(19)				(19)	1,815	1,815	1,815		
100193657	WHITTIER	CA		12/28/2023		1,146		(5)				(5)	1,141	1,141	1,141		
100198241	CANTON	OH		02/28/2025		1,691		(29)				(29)	1,662	1,662	1,662		
100167380	LAKE WORTH	FL		09/20/2024		1,688		(10)				(10)	1,678	1,678	1,678		
100208966	GLENDALE	CA		04/29/2025		1,776		(25)				(25)	1,751	1,751	1,751		
100133856	LIBERTY HILL	TX		10/20/2023		320		(24)				(24)	296	296	296		
100192332	WINNETKA	CA		02/05/2025		1,651		(57)				(57)	1,594	1,594	1,594		
100256456	WHITTIER	CA		11/25/2025		1,279		(61)				(61)	1,218	1,218	1,218		
100190112	PIGEON FORGE	TN		01/21/2025		1,534		(40)				(40)	1,494	1,494	1,494		
100253547	EAST PALO ALTO	CA		10/30/2025		1,776		(60)				(60)	1,716	1,716	1,716		
100169837	STOCKTON	CA		11/08/2024		1,741		(75)				(75)	1,666	1,666	1,666		
100186404	LAFAYETTE	CA		10/31/2024		1,879		(49)				(49)	1,830	1,830	1,830		
100165911	KNOXVILLE	TN		09/06/2024		1,687		(38)				(38)	1,649	1,649	1,649		
100180639	PLACERVILLE	CA		11/26/2024		1,580		(18)				(18)	1,562	1,562	1,562		
100206057	SUGAR HILL	GA		05/16/2025		3,160		(44)				(44)	3,116	3,116	3,116		
100192600	CUMING	GA		02/10/2025		1,681		(7)				(7)	1,674	1,674	1,674		
100186697	INGLEWOOD	CA		12/31/2024		1,105		(44)				(44)	1,061	1,061	1,061		
100148189	MIDLAND PARK	NJ		04/12/2024		1,831		(14)				(14)	1,817	1,817	1,817		
100160109	CASTRO VALLEY	CA		07/17/2024		2,059		(30)				(30)	2,029	2,029	2,029		
100272739	LAWDALE	CA		01/09/2026		562		(15)				(15)	547	547	547		
100156308	OAKHURST	NJ		07/25/2024		1,539		(55)				(55)	1,484	1,484	1,484		
100196610	PRESBOTT	AZ		11/22/2023		1,344		(17)				(17)	1,327	1,327	1,327		
100167015	SCOTTDALE	GA		09/13/2024		2,022		(80)				(80)	1,942	1,942	1,942		
100076719	SIMI VALLEY	CA		12/30/2021		3,843		(54)				(54)	3,789	3,789	3,789		
100188837	CITRUS HEIGHTS	CA		01/08/2025		2,939		(51)				(51)	2,888	2,888	2,888		
100161745	NORHLAKE	TX		07/30/2024		1,572		(44)				(44)	1,528	1,528	1,528		
100073578	PASADENA	CA		04/25/2022		3,167		(112)				(112)	3,055	3,055	3,055		
100244472	ALTON	TX		09/29/2025		1,415		(59)				(59)	1,356	1,356	1,356		
100152810	WEST NEW YORK	NJ		05/22/2024		1,567		(71)				(71)	1,496	1,496	1,496		
100245798	MILLSBORO	DE		10/29/2025		19,425		(486)				(486)	18,939	18,939	18,939		
100163335	BIG BEAR LAKE	CA		06/13/2024		1,738		(10)				(10)	1,728	1,728	1,728		
100164226	LOS ANGELES	CA		08/21/2024		1,753		(25)				(25)	1,728	1,728	1,728		
100207345	UPLAND	CA		04/29/2025		1,993		(61)				(61)	1,932	1,932	1,932		
100137680	SAN JOSE	CA		12/08/2023		1,070		(42)				(42)	1,028	1,028	1,028		
100218408	FRIISCO	CO		06/27/2025		10,651		(328)				(328)	10,323	10,323	10,323		
100264879	LIVINGSTON	NJ		12/17/2025		1,051		(25)				(25)	1,026	1,026	1,026		
100194735	ANNEHIM	CA		02/21/2025		1,704		(23)				(23)	1,681	1,681	1,681		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016502	CALABASAS	CA		06/29/2024		1,667		(20)			(20)		1,647	1,647			
10027567	LIGHTHOUSE POINT	FL		02/13/2026		587		(16)			(16)		571	571			
100163282	DOINEY	CA		06/13/2024		49,131		(1,173)			(1,173)		47,958	47,958			
100192746	POWAY	CA		02/10/2025		1,697		(19)			(19)		1,678	1,678			
100254081	SUITE CITY	NC		11/07/2025		3,463		(106)			(106)		3,357	3,357			
10018875	BUENA PARK	CA		07/27/2023		1,143		(21)			(21)		1,122	1,122			
10026496	NORTHBRICK	IL		12/17/2025		206		(6)			(6)		200	200			
10022604	RANCHO CUCAMONGA	CA		07/30/2025		1,863		(88)			(88)		1,775	1,775			
10014104	LONG BRANCH	NJ		01/30/2024		1,328		(13)			(13)		1,315	1,315			
100177245	EAST HAMPTON	NY		01/16/2025		2,179		(57)			(57)		2,122	2,122			
100236184	LAKE ARROIHEAD	CA		09/10/2025		1,297		(23)			(23)		1,274	1,274			
100157598	HIALEAH	FL		06/28/2024		2,230		(53)			(53)		2,177	2,177			
100226717	RENTON	WA		07/30/2025		3,304		(44)			(44)		3,260	3,260			
100152864	LOS ANGELES	CA		06/27/2024		1,710		(41)			(41)		1,669	1,669			
100204717	WATSONVILLE	CA		04/08/2025		1,723		(8)			(8)		1,715	1,715			
100167149	ANAHEIM	CA		09/13/2024		1,574		(33)			(33)		1,541	1,541			
100196539	SAN MATEO CIELS	MD		02/28/2025		1,803							1,803	1,803			
100221124	CLOSTER	NJ		07/21/2025		3,313		(6)			(6)		3,307	3,307			
100163793	JACKSONVILLE	FL		09/27/2024		1,183		(56)			(56)		1,127	1,127			
100200132	ATTLEBORO	MA		03/06/2025		1,550		(28)			(28)		1,522	1,522			
4010094570	BALTIMORE	MD		03/27/2025		1,424		(41)			(41)		1,383	1,383			
100181324	MIAMI	FL		12/06/2024		907		(47)			(47)		860	860			
100172840	LOS ANGELES	CA		10/25/2024		1,684		(61)			(61)		1,623	1,623			
100147815	OCEAN ISLE BEACH	NC		04/08/2024		2,197		(47)			(47)		2,150	2,150			
100227102	HILTON HEAD ISLAND	SC		07/30/2025		2,448		(64)			(64)		2,384	2,384			
100049825	PORT WASHINGTON	NY		11/20/2020		2,451		(77)			(77)		2,374	2,374			
100298331	SANTA CLARITA	CA		12/05/2025		1,008		(22)			(22)		986	986			
100169788	CLEARWATER	FL		09/30/2024		1,620		(47)			(47)		1,573	1,573			
100165588	SPOKANE	WA		10/04/2024		1,622		(39)			(39)		1,583	1,583			
100181908	GIG HARBOR	WA		12/12/2024		1,670		(8)			(8)		1,662	1,662			
100276681	PEMBROKE PINES	FL		01/29/2026		538		(18)			(18)		520	520			
100144854	ZEPHYR COVE	NY		03/07/2024		1,677		(29)			(29)		1,648	1,648			
100168060	SAN FERNANDO	CA		09/20/2024		1,656		(42)			(42)		1,614	1,614			
100134897	EAST NORTHPORT	NY		10/30/2023		1,382		(26)			(26)		1,356	1,356			
100136044	TRACY	CA		11/16/2023		1,070		(4)			(4)		1,066	1,066			
100221779	RIVERSIDE	CA		07/25/2025		1,633		(3)			(3)		1,630	1,630			
100275509	LAKESIDE	MT		02/13/2026		578		(17)			(17)		561	561			
100221735	MURRIETA	CA		07/25/2025		1,698		(29)			(29)		1,669	1,669			
100189492	FLOJAY VARIANA	NC		01/15/2025		4,613		(157)			(157)		4,456	4,456			
100109092	DELAWARE BEACH	FL		06/05/2023		1,615		(33)			(33)		1,582	1,582			
100216016	HOLLYWOOD	FL		07/11/2025		1,540		(52)			(52)		1,488	1,488			
100276698	ENHANCIA	WA		01/30/2026		583		(14)			(14)		569	569			
100140241	PROSPER	TX		01/18/2024		1,905		(15)			(15)		1,890	1,890			
100086064	RICHMOND	TX		09/30/2022		2,422		(14)			(14)		2,408	2,408			
100024219	LOS ANGELES	CA		09/20/2018		3,514		(82)			(82)		3,432	3,432			
100213901	ANTIOCH	CA		05/29/2025		1,061		(28)			(28)		1,033	1,033			
100166917	OCEAN ISLE BEACH	NC		09/13/2024		2,674		(90)			(90)		2,584	2,584			
100154702	MANASSAS	VA		07/19/2024		1,393		(59)			(59)		1,334	1,334			
100216709	NAPLES	FL		06/23/2025		1,464		(39)			(39)		1,425	1,425			
100272829	OCEAN CITY	NJ		01/09/2026		1,177		(1)			(1)		1,176	1,176			
100198590	CANDIDA PARK	CA		12/18/2023		1,115		(15)			(15)		1,100	1,100			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019234	ORLANDO	FL		02/10/2025		1,683		(14)				(14)	1,669	1,669			
10016090	IRVINE	CA		07/24/2024		1,589		(47)				(47)	1,542	1,542			
10014766	ROYAL PALM BEACH	FL		04/03/2024		1,863		(45)				(45)	1,818	1,818			
10025576	HAYWARD	CA		11/24/2025		1,825		(22)				(22)	1,803	1,803			
100206576	SANTA ANA	CA		04/22/2025		1,680		(48)				(48)	1,632	1,632			
100195514	MIRAMAR BEACH	FL		12/20/2024		425		(11)				(11)	414	414			
100134363	CORAL SPRINGS	FL		10/27/2023		1,337		(14)				(14)	1,323	1,323			
10022028	HAYWARD	CA		07/30/2025		1,414		(58)				(58)	1,356	1,356			
100150088	NORTH CHARLESTON	SC		06/14/2024		1,482		(26)				(26)	1,456	1,456			
100212227	LYNNWOOD	WA		05/23/2025		1,479		(70)				(70)	1,409	1,409			
100201668	JACKSONVILLE	FL		03/13/2025		3,293		(41)				(41)	3,252	3,252			
10028109	SAINT CLOUD	FL		11/26/2025		1,562		(43)				(43)	1,519	1,519			
100200372	INNSBROOK	MO		03/10/2025		1,587		(49)				(49)	1,538	1,538			
100212124	DAMASCUS	OR		05/22/2025		2,149		(18)				(18)	2,131	2,131			
100247571	CUJAI	CA		10/29/2025		1,720		(34)				(34)	1,686	1,686			
100063665	PHOENIX	AZ		06/23/2022		1,493		(24)				(24)	1,469	1,469			
100173751	NASHVILLE	TN		10/30/2024		1,680		(11)				(11)	1,669	1,669			
100230008	LONG BEACH	CA		09/23/2025		1,858		(39)				(39)	1,819	1,819			
100186320	SAN DIEGO	CA		12/30/2024		1,669		(33)				(33)	1,636	1,636			
100201933	LOS ANGELES	CA		03/18/2025		1,621		(62)				(62)	1,559	1,559			
100223105	DAVENPORT	FL		06/14/2025		1,415		(50)				(50)	1,365	1,365			
100254910	BERKELEY	CA		11/17/2025		2,436		(69)				(69)	2,367	2,367			
100180213	SEVIERVILLE	TN		11/25/2024		1,835		(2)				(2)	1,833	1,833			
100171673	PORTLAND	OR		10/16/2024		1,872		(39)				(39)	1,833	1,833			
100170188	NAPLES	FL		10/08/2024		1,870		(34)				(34)	1,836	1,836			
100273915	EAST POINT	GA		01/26/2026		526		(11)				(11)	515	515			
100229579	SUPERIOR	CO		08/15/2025		971		(30)				(30)	941	941			
100177155	NIPOMO	CA		01/16/2025		2,234		(104)				(104)	2,130	2,130			
100191245	DOINEY	CA		01/29/2025		965		(37)				(37)	948	948			
100245370	RENTON	WA		10/06/2025		1,614		(55)				(55)	1,559	1,559			
100108462	GILBERT	AZ		05/25/2023		1,699		(34)				(34)	1,665	1,665			
100255422	SAN FERNANDO	CA		11/24/2025		4,808		(149)				(149)	4,659	4,659			
100194154	GRAND BEACH	FL		02/14/2025		6,799		(137)				(137)	6,662	6,662			
100206192	FEDERAL WAY	WA		04/16/2025		1,814		(9)				(9)	1,805	1,805			
100214902	NORTH HILLS AREA LOS ANGELES	CA		06/11/2025		1,639		(26)				(26)	1,613	1,613			
100156841	NAPLES	FL		07/10/2024		1,651		(26)				(26)	1,625	1,625			
100159279	N TOPSAIL BEACH	NC		07/15/2024		1,611		(50)				(50)	1,561	1,561			
100148568	SAN JOSE	CA		04/12/2024		12,688		(115)				(115)	12,573	12,573			
100207471	HILLSBORO	OR		04/29/2025		1,571		(56)				(56)	1,515	1,515			
100209654	JAVICA PLAIN	WA		05/02/2025		6,065		(206)				(206)	5,859	5,859			
100246160	GAITHERBURG	TN		10/08/2025		1,023		(46)				(46)	977	977			
100158133	AUSTIN	TX		07/09/2024		3,391		(11)				(11)	3,380	3,380			
100148507	PHOENIX	AZ		04/12/2024		3,915		(67)				(67)	3,848	3,848			
100149821	BERKELEY	CA		04/29/2024		1,267		(39)				(39)	1,228	1,228			
100188926	OWAYO	CA		01/09/2025		1,368		(43)				(43)	1,325	1,325			
100074235	FREMONT	CA		12/09/2021		3,938		(96)				(96)	3,842	3,842			
100194912	LAURELVILLE	OH		02/14/2025		1,597		(57)				(57)	1,540	1,540			
100228155	BORING	OR		06/11/2025		5,663		(54)				(54)	5,609	5,609			
100253363	ATLANTA	GA		10/30/2025		1,671		(46)				(46)	1,625	1,625			
100246705	TUSCON	AZ		10/15/2025		1,993		(53)				(53)	1,940	1,940			
100132988	ENGLEWOOD	CO		11/03/2023		1,415		(20)				(20)	1,395	1,395			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171121	NEW BRUNSWICK	NJ		11/22/2024		1,488		(29)			(29)		1,459		1,459		
100238756	SOMMA	CA		09/22/2025		1,695		(31)			(31)		1,664		1,664		
100080777	SANTA MONICA	CA		03/15/2022		3,116		(10)			(10)		3,106		3,106		
100077625	TUSTIN	CA		01/14/2022		58,800		(481)			(481)		58,319		58,319		
100238105	AURORA	CO		09/15/2025		1,517		(70)			(70)		1,447		1,447		
100161434	GLENDORA	CA		07/29/2024		1,652		(17)			(17)		1,635		1,635		
100220510	LOS ANGELES	CA		07/18/2025		1,256		(29)			(29)		1,227		1,227		
100168623	LAKEDALE	CA		09/25/2024		1,885		(43)			(43)		1,842		1,842		
100140865	AUGUSTA	GA		03/06/2024		3,329		(112)			(112)		3,417		3,417		
100223444	RENO	NV		06/15/2025		1,341		(19)			(19)		1,322		1,322		
100201653	CORONA	CA		03/13/2025		1,581		(46)			(46)		1,535		1,535		
100156559	NEW PROVIDENCE	NJ		05/03/2024		1,809		(17)			(17)		1,792		1,792		
100229897	ENGLEWOOD	CO		06/18/2025		1,569		(50)			(50)		1,519		1,519		
100246176	ANNAPOLIS	MD		10/08/2025		1,407		(54)			(54)		1,353		1,353		
100212388	VALLEJO	CA		05/28/2025		1,060		(23)			(23)		1,037		1,037		
100246999	PEESDA	CA		10/17/2025		1,111		(20)			(20)		1,091		1,091		
100119457	MIAMI	FL		07/31/2023		1,763		(10)			(10)		1,753		1,753		
100226976	FOUNTAIN HILLS	AZ		07/30/2025		1,616		(21)			(21)		1,595		1,595		
100216417	MARCO ISLAND	FL		06/20/2025		1,636		(41)			(41)		1,595		1,595		
100227167	LACLEDE	ID		07/30/2025		1,659		(41)			(41)		1,598		1,598		
100188459	KEALAKEKUA	HI		07/08/2025		2,176		(77)			(77)		2,099		2,099		
100080246	DORAL	FL		02/25/2022		3,142		(27)			(27)		3,115		3,115		
100201038	WATSONVILLE	CA		03/12/2025		1,713		(24)			(24)		1,689		1,689		
100180668	WELLINGTON	FL		11/26/2024		1,502		(36)			(36)		1,466		1,466		
100194367	REUNION	FL		02/14/2025		5,471		(236)			(236)		5,235		5,235		
100168602	PROVINCETOWN	MA		09/25/2024		11,994		(292)			(292)		11,702		11,702		
100181492	BETHEL	ME		07/09/2025		2,132		(71)			(71)		2,061		2,061		
100162999	EVERETT	WA		06/12/2024		1,814		(4)			(4)		1,810		1,810		
100219372	YONKERS	NY		06/30/2025		1,574		(45)			(45)		1,529		1,529		
100172500	CAPE CHARLES	VA		10/23/2024		3,065		(90)			(90)		2,975		2,975		
100243722	CANTON	OH		09/29/2025		1,132		(35)			(35)		1,087		1,087		
100246234	LEWIS	DE		10/08/2025		1,710		(67)			(67)		1,643		1,643		
100180756	WOODLAND	CA		11/26/2024		1,220		(57)			(57)		1,163		1,163		
100258044	LINCOLN CITY	OR		11/26/2025		2,405		(60)			(60)		2,345		2,345		
100143530	NEWARK	NJ		02/21/2024		1,624		(40)			(40)		1,584		1,584		
100174625	DELAY BEACH	FL		10/31/2024		991		(48)			(48)		943		943		
100211559	POMONA	CA		05/22/2025		1,037		(15)			(15)		1,022		1,022		
100237026	PEERIS	CA		09/12/2025		1,322		(62)			(62)		1,460		1,460		
100229346	LAKEWOOD	CO		06/15/2025		1,710		(27)			(27)		1,683		1,683		
100167568	SANTA ANA	CA		09/20/2024		1,675		(50)			(50)		1,625		1,625		
100219066	NORTH HOLLYWOOD	CA		06/27/2025		1,558		(20)			(20)		1,538		1,538		
100118694	HIGHLAND	UT		07/25/2023		1,542		(36)			(36)		1,504		1,504		
100200407	VERO BEACH	FL		03/10/2025		1,598		(39)			(39)		1,559		1,559		
100126580	HIGHLAND	UT		09/14/2023		1,379		(9)			(9)		1,370		1,370		
100166561	SCOTTSDALE	AZ		12/30/2024		2,087		(42)			(42)		2,045		2,045		
100172452	ARVADA	CO		10/23/2024		99,661		(2,653)			(2,653)		97,008		97,008		
100168558	PINETOP	AZ		09/25/2024		1,889		(20)			(20)		1,869		1,869		
100148532	PENSACOLA	FL		04/17/2024		1,265		(22)			(22)		1,243		1,243		
100177202	SELBYVILLE	DE		01/16/2025		1,771		(16)			(16)		1,761		1,761		
100151168	WOODSIDE	NY		05/09/2024		1,443		(44)			(44)		1,399		1,399		
100114509	PEACHTREE CITY	GA		07/13/2023		3,022		(22)			(22)		3,000		3,000		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100247380	SANTA ANA	CA		10/24/2025		1,661		(62)			(62)		1,599		1,599		
100148731	MYAKKA	FL		04/17/2024		3,796		(79)			(79)		3,717		3,717		
100198469	LA VERNE	CA		02/28/2025		63,298		(1,298)			(1,298)		62,000		62,000		
100219028	AZUSA	CA		06/21/2025		1,366		(59)			(59)		1,307		1,307		
100254105	THOUSAND OAKS	CA		12/12/2025		1,593		(42)			(42)		1,551		1,551		
100273368	WEST HOLLYWOOD	CA		01/16/2026		992		(16)			(16)		966		966		
100169305	HOLLIS	NH		09/27/2024		1,354		(46)			(46)		1,308		1,308		
100201447	POWAY	CA		03/12/2025		1,512		(62)			(62)		1,450		1,450		
100248539	OCEANSIDE	CA		10/29/2025		1,769		(36)			(36)		1,733		1,733		
100214361	WESTLAKE	OH		06/02/2025		1,531		(37)			(37)		1,494		1,494		
100166448	OUTLER BAY	FL		10/31/2024		1,406		(66)			(66)		1,340		1,340		
100140049	OCEAN ISLE BEACH	NC		01/18/2024		1,878		(53)			(53)		1,825		1,825		
100201080	HOMESTEAD	FL		03/12/2025		1,638		(32)			(32)		1,606		1,606		
100140451	CHICAGO	IL		01/18/2024		1,671		(33)			(33)		1,638		1,638		
100198674	MIAMI	FL		02/02/2024		1,238		(62)			(62)		1,176		1,176		
100067447	WALNUT CREEK	CA		09/23/2021		3,805		(76)			(76)		3,729		3,729		
100246226	NASS HAVO	NC		10/08/2025		1,719		(78)			(78)		1,641		1,641		
100243308	WESTMINSTER	CA		09/26/2025		1,438		(69)			(69)		1,389		1,389		
100180119	PORTLAND	OR		12/30/2024		1,055		(12)			(12)		1,043		1,043		
100228879	MILFORD	MI		06/12/2025		6,383		(159)			(159)		6,224		6,224		
100171744	LEWIS	DE		10/17/2024		5,062		(109)			(109)		4,953		4,953		
100151549	SUITE CITY	NC		05/10/2024		1,885		(11)			(11)		1,884		1,884		
100266949	SEMINOLE	FL		12/23/2025		1,162		(26)			(26)		1,136		1,136		
100236966	BELL GARDENS	CA		09/12/2025		1,578		(54)			(54)		1,524		1,524		
100221789	WHITTIER	CA		07/25/2025		1,612		(22)			(22)		1,590		1,590		
100267014	SCOTTSDALE	AZ		12/23/2025		1,685		(49)			(49)		1,636		1,636		
100175100	MIAMI	FL		11/05/2024		1,208		(39)			(39)		1,169		1,169		
100214394	SAN FRANCISCO	CA		06/02/2025		1,779		(3)			(3)		1,776		1,776		
100273692	AUSTIN	TX		01/26/2026		522		(7)			(7)		515		515		
100106311	LOS ANGELES	CA		05/24/2023		1,394		(57)			(57)		1,337		1,337		
100215637	PROSPERITY	SC		06/12/2025		1,487		(33)			(33)		1,454		1,454		
100245514	SANDY	UT		10/06/2025		1,790		(40)			(40)		1,750		1,750		
100154709	LAS VEGAS	NV		07/19/2024		1,652		(33)			(33)		1,619		1,619		
100169482	CORONA	CA		09/30/2024		1,573		(31)			(31)		1,542		1,542		
100153643	LAKEWOOD	CO		06/31/2024		1,267		(44)			(44)		1,223		1,223		
100272703	ODDISH	CA		01/09/2026		533		(18)			(18)		515		515		
100137553	QUINCY	MA		12/08/2023		1,636		(14)			(14)		1,622		1,622		
100277542	SINGLE SPRINGS	CA		02/13/2026		1,116		(35)			(35)		1,081		1,081		
100202696	WHITTIER	CA		03/24/2025		1,607		(41)			(41)		1,566		1,566		
100212225	EDMONDS	WA		05/23/2025		1,469		(69)			(69)		1,400		1,400		
100115521	LONG BEACH	CA		07/17/2023		1,728		(21)			(21)		1,707		1,707		
100216468	PLAYA DEL REY	CA		06/20/2025		1,639		(39)			(39)		1,600		1,600		
100246100	BETHANY BEACH	DE		10/08/2025		1,675		(73)			(73)		1,602		1,602		
100102754	PLANO	TX		06/22/2023		2,526		(17)			(17)		2,509		2,509		
100103275	SANTA ANA	CA		04/21/2023		1,617		(23)			(23)		1,594		1,594		
100273987	MONTREY PARK	CA		01/26/2026		1,857		(58)			(58)		1,799		1,799		
100209448	LAKE GEORGE	NJ		04/29/2025		1,416		(50)			(50)		1,366		1,366		
100166050	RUTHERFORD	NJ		01/31/2025		1,565		(27)			(27)		1,538		1,538		
100172519	INDIANAPOLIS	IL		10/25/2024		1,780		(24)			(24)		1,756		1,756		
100156723	KENNESAW	GA		06/26/2024		1,471		(46)			(46)		1,425		1,425		
100181578	SPRING VALLEY	CA		12/09/2024		1,502		(44)			(44)		1,458		1,458		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015262	SEATTLE	WA		06/27/2024		1,413	(45)				(45)		1,368	1,368			
100080506	JASPER	AL		03/10/2022		2,644	(56)				(56)		2,588	2,588			
100186040	UNION	NJ		07/31/2025		1,986	(13)				(13)		1,973	1,973			
100200514	CHAPEL HILL	NC		03/11/2025		1,522	(46)				(46)		1,476	1,476			
100261143	JERSEY CITY	NJ		12/05/2025		1,699	(36)				(36)		1,663	1,663			
100201488	BLUFFTON	SC		03/12/2025		1,275	(50)				(50)		1,225	1,225			
100219552	LA CONNER	WA		07/07/2025		14,732	(507)				(507)		14,225	14,225			
100250644	OAKLEY	UT		11/10/2025		1,682	(48)				(48)		1,634	1,634			
100266452	GRANITE	OR		12/29/2025		1,872	(59)				(59)		1,814	1,814			
100220666	EL CAJON	CA		07/17/2025		1,558	(36)				(36)		1,522	1,522			
100261146	SANTA ROSA	CA		12/05/2025		3,668	(63)				(63)		3,605	3,605			
100268672	JOHNS ISLAND	SC		12/29/2025		1,008	(31)				(31)		977	977			
100161705	LAS VEGAS	NV		07/30/2024		1,116	(36)				(36)		1,080	1,080			
100207107	CYPRESS	TX		04/24/2025		1,457	(48)				(48)		1,409	1,409			
100128422	MARIETTA	GA		09/15/2023		1,924	(57)				(57)		1,867	1,867			
100276979	HOLLISTER	CA		07/30/2026		1,080	(29)				(29)		1,051	1,051			
100247392	BENVERTON	OR		10/29/2025		1,637	(71)				(71)		1,566	1,566			
100152389	ORLANDO	FL		05/17/2024		1,591	(19)				(19)		1,572	1,572			
100200710	ANHEIM	CA		03/11/2025		1,715	(24)				(24)		1,691	1,691			
100143244	MURRAY	UT		02/16/2024		1,879	(6)				(6)		1,873	1,873			
100159059	CASTAIC	CA		06/15/2024		1,610	(82)				(82)		1,528	1,528			
100238045	PORTLAND	OR		10/03/2025		1,484	(66)				(66)		1,418	1,418			
100149819	COLUMBIA FALLS	MT		04/29/2024		1,127	(20)				(20)		1,107	1,107			
100221344	PORTLAND	OR		07/22/2025		1,556	(46)				(46)		1,510	1,510			
100247014	PASO ROBLES	CA		10/22/2025		1,729	(40)				(40)		1,689	1,689			
100076043	RANCHO SANTA MARGARITA	CA		01/21/2022		5,684	(86)				(86)		5,598	5,598			
100159571	MIAMI	FL		07/15/2024		1,518	(50)				(50)		1,468	1,468			
100147004	ANNANDALE	VA		03/27/2024		1,713	(6)				(6)		1,707	1,707			
100120805	NAPLES	FL		08/25/2023		2,002	(39)				(39)		1,963	1,963			
100216104	VANCOUVER	WA		06/17/2025		1,405	(60)				(60)		1,345	1,345			
100169191	SCARSDALE	NY		09/27/2024		1,517	(60)				(60)		1,457	1,457			
100218870	LOS ANGELES	CA		06/27/2025		1,684	(73)				(73)		1,611	1,611			
100195972	SAN JACINTO	CA		11/16/2023		1,540	(31)				(31)		1,509	1,509			
100247331	RIVERSIDE	CA		10/24/2025		1,636	(54)				(54)		1,582	1,582			
100255453	VALLEY CENTER	CA		11/24/2025		1,634	(52)				(52)		1,582	1,582			
100277634	RIVERSIDE	CA		02/17/2026		549	(19)				(19)		530	530			
100254617	RIPON	CA		11/10/2025		1,683	(62)				(62)		1,621	1,621			
100193556	SANTA CRUZ	CA		02/10/2025		1,712	(21)				(21)		1,691	1,691			
100137503	ST PETERSBURG	FL		10/30/2024		1,559	(64)				(64)		1,495	1,495			
100268426	CHULA VISTA	CA		12/29/2025		1,684	(23)				(23)		1,661	1,661			
100188566	BALDWIN PARK	CA		07/09/2025		1,418	(58)				(58)		1,360	1,360			
100199303	PACIFIC BEACH	WA		03/05/2025		1,683	(30)				(30)		1,653	1,653			
100246280	THREE RIVERS	CA		10/10/2025		1,612	(61)				(61)		1,551	1,551			
100267098	GULF SHORES	AL		12/23/2025		1,800	(31)				(31)		1,769	1,769			
100150694	ST PETERSBURG	FL		05/08/2024		1,668	(34)				(34)		1,634	1,634			
100191042	SPRING VALLEY	CA		01/29/2025		1,592	(47)				(47)		1,545	1,545			
100071961	SEASIDE	CA		10/14/2021		3,638	(102)				(102)		3,536	3,536			
100128857	SACHSE	TX		09/21/2023		1,673	(34)				(34)		1,639	1,639			
100244465	PALM BEACH GARDENS	FL		09/29/2025		2,219	(47)				(47)		2,172	2,172			
100131642	SANER	CA		11/06/2023		1,701	(11)				(11)		1,690	1,690			
100170013	BRADLEY BEACH	NJ		11/06/2024		1,716	(45)				(45)		1,671	1,671			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235221	PEORIA	AZ		06/29/2025		1,462		(36)			(36)		1,426		1,426		
10019368	ALBURN	IA		03/05/2025		1,623		(51)			(51)		1,572		1,572		
100108404	YONKERS	NY		05/25/2023		1,630		(24)			(24)		1,606		1,606		
100253403	WATSONVILLE	CA		10/30/2025		1,644		(66)			(66)		1,576		1,576		
4010083213	LANSING	MI		11/26/2024		1,716		(29)			(29)		1,687		1,687		
100271695	SAN DIEGO	CA		01/08/2026		1,537		(64)			(64)		1,473		1,473		
100247579	SIMI VALLEY	CA		10/29/2025		1,442		(61)			(61)		1,381		1,381		
100185736	LOUIS	CA		12/23/2024		1,446		(33)			(33)		1,413		1,413		
100244652	CAPE CORAL	FL		09/29/2025		1,481		(65)			(65)		1,416		1,416		
100246326	HILTON HEAD ISLAND	SC		10/10/2025		1,459		(43)			(43)		1,416		1,416		
100151737	COMPTON	CA		05/10/2024		1,306		(27)			(27)		1,279		1,279		
100175367	AMT OCH	CA		11/05/2024		1,842		(27)			(27)		1,815		1,815		
100268742	SPRING HILL	TN		12/29/2025		1,166		(9)			(9)		1,157		1,157		
100177365	SOUTH SAN FRANCISCO	CA		01/16/2025		1,106		(35)			(35)		1,071		1,071		
100166210	FULLERTON	CA		09/20/2024		1,621		(37)			(37)		1,584		1,584		
100162305	SAFORD	FL		07/31/2024		8,272		(306)			(306)		7,966		7,966		
100202995	ROSEMEAD	CA		03/21/2025		868		(41)			(41)		827		827		
100108619	CHARLOTTE	NC		05/31/2023		16,085		(199)			(199)		15,886		15,886		
100272663	BIGFORK	MT		01/08/2026		1,071		(22)			(22)		1,049		1,049		
100216674	RANCHO SANTA MARGARITA	CA		06/23/2025		4,735		(72)			(72)		4,663		4,663		
100103542	WASHINGTON	DC		05/08/2023		4,940		(73)			(73)		4,867		4,867		
100229033	BRACENTON	FL		06/14/2025		1,585		(30)			(30)		1,555		1,555		
100266616	EAGLE	ID		12/23/2025		1,162		(31)			(31)		1,131		1,131		
100127646	VERO BEACH	FL		09/08/2023		1,022		(25)			(25)		997		997		
100272506	BOSTON	MA		01/08/2026		1,189		(5)			(5)		1,184		1,184		
100153008	HIGHLAND BEACH	FL		06/27/2024		1,577		(52)			(52)		1,525		1,525		
100207420	LIVERMORE	CA		04/29/2025		1,739		(23)			(23)		1,716		1,716		
100153655	GILROY	CA		06/05/2024		1,579		(43)			(43)		1,536		1,536		
100169124	LAINDALE	CA		09/27/2024		1,562		(39)			(39)		1,523		1,523		
100163288	SCOTTSDALE	AZ		06/13/2024		1,261		(73)			(73)		1,188		1,188		
100165651	BOSTON	MA		06/29/2024		1,510		(26)			(26)		1,484		1,484		
100173439	LANGLEY	WA		10/29/2024		1,658		(44)			(44)		1,614		1,614		
100247525	RICHMOND	TX		10/28/2025		1,521		(70)			(70)		1,451		1,451		
100253965	WINCHESTER	MA		10/30/2025		1,630		(41)			(41)		1,589		1,589		
100141938	CHEL TENHAM	PA		02/29/2024		1,481		(19)			(19)		1,462		1,462		
100215773	DRIPPING SPRINGS	TX		06/12/2025		1,629		(13)			(13)		1,616		1,616		
100253390	TULSA	AL		10/30/2025		3,863		(124)			(124)		3,739		3,739		
100120047	FREDERICKSBURG	VA		06/11/2023		1,842		(24)			(24)		1,818		1,818		
100167903	LOS ANGELES	CA		09/20/2024		1,716		(25)			(25)		1,691		1,691		
100182524	SCOTTSDALE	AZ		12/12/2024		1,761		(13)			(13)		1,748		1,748		
100235009	WOLFEBORO	NH		06/28/2025		1,420		(21)			(21)		1,399		1,399		
100207468	ESCONDIDO	CA		04/29/2025		1,657		(41)			(41)		1,616		1,616		
100149365	MARYSVILLE	WA		04/24/2024		1,821		(20)			(20)		1,801		1,801		
100133627	MIDDLE RIVER	MD		10/20/2023		1,551		(34)			(34)		1,517		1,517		
100120428	LOS ANGELES	CA		06/16/2023		1,622		(34)			(34)		1,588		1,588		
100235384	INGLEWOOD	CA		08/29/2025		1,519		(70)			(70)		1,449		1,449		
100165626	SALT LAKE CITY	UT		06/29/2024		1,604		(45)			(45)		1,559		1,559		
100229448	SOUTH ORANGE	NJ		06/15/2025		1,325		(15)			(15)		1,310		1,310		
100173151	RENO	NV		10/30/2024		1,867		(32)			(32)		1,835		1,835		
100162442	HOUSTON	TX		12/12/2024		1,569		(17)			(17)		1,552		1,552		
100155055	INLET BEACH	FL		07/19/2024		1,494		(12)			(12)		1,482		1,482		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100254331	NORTH KINGSTOWN	RI		11/17/2025		2,114		(91)			(91)		2,023	2,023			
100170286	RIVERSIDE	CA		10/08/2024		1,887		(33)			(33)		1,854	1,854			
100277445	CARLEIAN BAY	CA		02/13/2026		591		(16)			(16)		575	575			
100195824	CUNY	MD		11/13/2023		1,415		(12)			(12)		1,403	1,403			
100218203	EL CAJON	CA		06/28/2025		1,457		(50)			(50)		1,407	1,407			
100173833	NEVADASTLE	CA		10/31/2024		1,487		(57)			(57)		1,430	1,430			
100177010	YORBA LINDA	CA		01/16/2025		1,622		(67)			(67)		1,555	1,555			
100214574	LOS ANGELES	CA		06/06/2025		2,466		(83)			(83)		2,383	2,383			
100253102	SCOTTSDALE	AZ		10/30/2025		1,665		(47)			(47)		1,618	1,618			
100210274	SUPRISE	AZ		05/09/2025		1,381		(22)			(22)		1,359	1,359			
100214136	KELLER	TX		05/30/2025		1,550		(52)			(52)		1,498	1,498			
100244879	MAPLES	FL		09/29/2025		1,502		(55)			(55)		1,447	1,447			
100189032	VISTA	CA		01/09/2025		1,336		(46)			(46)		1,290	1,290			
100254102	HASLET	TX		11/06/2025		2,657		(94)			(94)		2,563	2,563			
100193887	PESEDA	CA		02/11/2025		3,408		(35)			(35)		3,373	3,373			
100219758	AMERICAN CANYON	CA		07/08/2025		1,577		(53)			(53)		1,524	1,524			
100229317	PALMDALE	MI		06/14/2025		1,548		(55)			(55)		1,493	1,493			
100186495	TACOMA	WA		12/30/2024		1,449		(50)			(50)		1,399	1,399			
100081767	PASADENA	CA		03/25/2022		3,756		(42)			(42)		3,714	3,714			
100198266	NORTH MYRTLE BEACH	SC		02/28/2025		1,548		(29)			(29)		1,519	1,519			
100253866	SOUTHPORT	NC		10/30/2025		1,645		(49)			(49)		1,586	1,586			
100215655	CLARK	NJ		06/13/2025		1,604		(15)			(15)		1,589	1,589			
100246823	STANTON	CA		10/16/2025		1,527		(60)			(60)		1,467	1,467			
100141863	DORAL	FL		02/29/2024		1,407		(38)			(38)		1,369	1,369			
100189661	NORWALK	CT		01/17/2025		1,338		(57)			(57)		1,281	1,281			
100120465	SALINAS	CA		08/18/2023		1,142		(9)			(9)		1,133	1,133			
100147296	BROOKLYN	NY		03/28/2024		1,477		(49)			(49)		1,428	1,428			
100133488	TRACY	CA		10/19/2023		1,714		(4)			(4)		1,710	1,710			
100158556	HERNOSA BEACH	CA		08/15/2024		4,795		(48)			(48)		4,747	4,747			
100220082	MIAMI	FL		06/06/2025		1,490		(34)			(34)		1,456	1,456			
100198213	WHITTIER	CA		04/09/2025		1,425		(67)			(67)		1,358	1,358			
100276988	INDIAN ROCKS BEACH	FL		01/30/2026		533		(12)			(12)		521	521			
100207073	OAKLAND	CA		04/24/2025		1,607		(63)			(63)		1,544	1,544			
100272029	ARLETA AREA LOS ANGE	CA		01/08/2026		1,067		(40)			(40)		1,027	1,027			
100103168	BROOKLYN	NY		04/21/2023		1,463		(51)			(51)		1,412	1,412			
100277605	TORRANCE	CA		02/13/2026		519		(22)			(22)		497	497			
100201719	LOS ANGELES	CA		03/18/2025		1,576		(37)			(37)		1,539	1,539			
100143884	ORLANDO	FL		02/06/2024		1,290		(47)			(47)		1,243	1,243			
100119404	AUSTIN	TX		07/31/2023		1,873		(5)			(5)		1,868	1,868			
100138751	SPANISH FORK	UT		12/21/2023		1,312		(8)			(8)		1,304	1,304			
100134538	RIO LINDA	CA		10/30/2023		884		(27)			(27)		857	857			
100155005	ARVADA	CO		07/19/2024		1,464		(53)			(53)		1,411	1,411			
100235211	OZONE PARK	NY		08/28/2025		1,469		(49)			(49)		1,420	1,420			
100171430	MORA	MI		10/16/2024		1,694		(47)			(47)		1,647	1,647			
100261527	AVON	CO		12/12/2025		1,076		(31)			(31)		1,045	1,045			
100273812	MESA	AZ		01/23/2026		562		(12)			(12)		550	550			
100156419	DONNELLY	ID		06/24/2024		1,551		(22)			(22)		1,529	1,529			
100060090	CARLSBAD	CA		06/25/2021		3,562		(46)			(46)		3,516	3,516			
100191235	SALINAS	CA		01/29/2025		2,930		(53)			(53)		2,877	2,877			
100255649	SALIDA	CO		11/24/2025		1,764		(31)			(31)		1,733	1,733			
100234827	PENITWATER	MI		08/28/2025		1,424		(40)			(40)		1,384	1,384			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014190	CYPRESS	TX		01/30/2024		1,508	(30)	(30)			(30)		1,478	1,478			
100216710	SAVANNAH	GA		06/23/2025		1,539	(29)	(29)			(29)		1,510	1,510			
100273620	WEST PALM BEACH	FL		01/23/2026		1,620	(53)	(53)			(53)		1,567	1,567			
100254651	RICHMOND	TX		11/10/2025		1,631	(59)	(59)			(59)		1,572	1,572			
100247475	SCOTTSDALE	AZ		11/28/2025		1,638	(66)	(66)			(66)		1,572	1,572			
100100445	CAMARILLO	CA		04/27/2023		2,126	(48)	(48)			(48)		2,078	2,078			
100255683	ATLANTIC BEACH	FL		11/24/2025		1,690	(40)	(40)			(40)		1,650	1,650			
100273974	EDMOND	OK		01/26/2026		574		(21)			(21)		553	553			
100156448	LAKE ELSINORE	CA		06/24/2024		1,555		(27)			(27)		1,528	1,528			
100254034	ESTES PARK	CO		10/30/2025		1,719	(43)	(43)			(43)		1,676	1,676			
100256242	SAN MARCOS	TX		12/02/2025		1,724		(33)			(33)		1,691	1,691			
100277009	SAINT JOHNS	FL		01/30/2026		527		(19)			(19)		508	508			
100160963	ANTHEM	AZ		07/24/2024		1,455	(32)	(32)			(32)		1,423	1,423			
100174539	MIAMI GARDENS	FL		10/31/2024		1,248	(37)	(37)			(37)		1,211	1,211			
100103707	INDIO	CA		05/08/2023		1,090	(1)	(1)			(1)		1,089	1,089			
100147666	SAN DIEGO	CA		04/04/2024		2,304	(42)	(42)			(42)		2,262	2,262			
100148217	SAVANNAH	GA		04/12/2024		1,733	(31)	(31)			(31)		1,702	1,702			
100236268	SARASOTA	FL		09/10/2025		1,626		(13)			(13)		1,613	1,613			
100235438	RESEDA	CA		08/29/2025		381		(18)			(18)		363	363			
100201276	OAKLAND	CA		03/12/2025		1,662		(24)			(24)		1,638	1,638			
100172329	FILLMORE	CA		10/23/2024		1,824		(51)			(51)		1,773	1,773			
100265019	WEST COVINA	CA		12/17/2025		1,211		(58)			(58)		1,153	1,153			
100103849	WYACK	NY		05/10/2023		1,618	(47)	(47)			(47)		1,571	1,571			
100261401	BOSTON	MA		12/08/2025		1,682		(33)			(33)		1,649	1,649			
100220651	PALM SPRINGS	CA		07/17/2025		1,570		(61)			(61)		1,509	1,509			
100255074	LAKE STEVENS	WA		11/24/2025		1,830	(14)	(14)			(14)		1,816	1,816			
100143127	ARLINGTON	VA		02/16/2024		1,645	(36)	(36)			(36)		1,609	1,609			
100150635	CHATSORTH	CA		05/08/2024		1,763		(22)			(22)		1,741	1,741			
100118912	VALLEJO	CA		07/27/2023		1,344	(59)	(59)			(59)		1,285	1,285			
100166637	WHITTIER	CA		09/13/2024		1,634	(46)	(46)			(46)		1,588	1,588			
100247161	INLET BEACH	FL		11/14/2025		2,185		(84)			(84)		2,101	2,101			
100273209	APACHE JUNCTION	AZ		01/16/2026		1,097	(40)	(40)			(40)		1,057	1,057			
100101923	LONG BEACH	CA		04/14/2023		1,242	(63)	(63)			(63)		1,179	1,179			
100135757	LEWIS	DE		11/10/2023		1,709		(8)			(8)		1,701	1,701			
100210182	ATWATER	CA		05/07/2025		1,610		(15)			(15)		1,595	1,595			
100209321	NORTH HOLLYWOOD	CA		04/29/2025		1,629	(34)	(34)			(34)		1,595	1,595			
100169379	SAN DIEGO	CA		09/27/2024		1,342		(49)			(49)		1,293	1,293			
100259266	SAN BERNARDINO	CA		12/05/2025		1,021		(28)			(28)		993	993			
100213746	BELLFLOWER	CA		05/29/2025		1,545	(37)	(37)			(37)		1,508	1,508			
100201484	CHARLESTON	SC		03/12/2025		1,905		(17)			(17)		1,888	1,888			
100266526	SUNRISE BEACH	TX		12/29/2025		1,140		(13)			(13)		1,127	1,127			
100165561	BELL BUCKLE	TN		12/20/2024		1,578	(67)	(67)			(67)		1,511	1,511			
100233704	CROSBY	IN		10/30/2025		4,773		(154)			(154)		4,619	4,619			
100110071	FOREST HILLS	NY		06/23/2023		5,752		(81)			(81)		5,671	5,671			
100272206	LOS ANGELES	CA		01/08/2026		2,072		(79)			(79)		1,993	1,993			
100268329	DOVER	ID		12/29/2025		1,211		(5)			(5)		1,206	1,206			
100261373	CLEARWATER	FL		12/08/2025		1,378		(26)			(26)		1,352	1,352			
100204039	BOTHELL	WA		03/28/2025		1,827		(25)			(25)		1,802	1,802			
100138995	PIGEON FORGE	TN		12/21/2023		1,410		(4)			(4)		1,406	1,406			
100176763	MARSHFIELD	MA		11/15/2024		1,564		(38)			(38)		1,526	1,526			
100099992	SANTA MARIA	CA		03/28/2023		2,288		(6)			(6)		2,262	2,262			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023869	SOUTHERN PINES	NC		10/30/2025		1,686		(57)			(57)		1,629		1,629		
10008820	SPRING	TX		10/13/2022		1,885		(56)			(56)		1,829		1,829		
10014719	BROOKLYN	NY		03/28/2024		3,272		(44)			(44)		3,228		3,228		
100189623	PARKLAND	FL		01/17/2025		3,139		(91)			(91)		3,048		3,048		
100170321	GATLINBURG	TN		10/08/2024		4,244		(119)			(119)		4,125		4,125		
100161599	WASHINGTON	DC		07/25/2024		1,517		(3)			(3)		1,514		1,514		
100172956	CORAL SPRINGS	FL		10/25/2024		1,274		(38)			(38)		1,236		1,236		
100131802	LOS ANGELES	CA		10/06/2023		1,284		(5)			(5)		1,279		1,279		
100254760	BIG BEAR CITY	CA		11/14/2025		2,451		(69)			(69)		2,382		2,382		
100245022	SAN MARCOS	TX		09/29/2025		1,614		(53)			(53)		1,561		1,561		
100189719	WHITTIER	CA		01/21/2025		1,448		(32)			(32)		1,416		1,416		
403021743	STOCKBRIDGE	GA		03/06/2025		3,491		(42)			(42)		3,449		3,449		
100147791	ALHAMBRA	CA		04/08/2024		1,756		(34)			(34)		1,722		1,722		
100073019	SOUTH GATE	CA		02/24/2022		3,221		(32)			(32)		3,189		3,189		
100159862	SANT AUGUSTINE	FL		08/16/2024		1,107		(35)			(35)		1,072		1,072		
100217799	SANTA CRUZ	CA		07/25/2025		1,610		(49)			(49)		1,561		1,561		
100186063	BRIGHTON	CO		01/31/2025		3,622		(95)			(95)		3,527		3,527		
100239001	BEAVERTON	OR		09/23/2025		1,612		(34)			(34)		1,578		1,578		
100246140	ESTERO	FL		10/08/2025		4,067		(166)			(166)		3,901		3,901		
100157768	KELLER	TX		06/01/2024		1,495		(62)			(62)		1,433		1,433		
100238561	FRISSO	CO		09/19/2025		1,430		(40)			(40)		1,390		1,390		
100162273	RENTON	WA		09/06/2024		625		(16)			(16)		609		609		
100195326	BAR HARBOR	ME		02/24/2025		1,557		(46)			(46)		1,511		1,511		
100236142	HEBER	UT		09/10/2025		2,883		(23)			(23)		2,860		2,860		
100204739	SAN RAFAEL	CA		04/09/2025		1,382		(31)			(31)		1,351		1,351		
100200378	PALM DESERT	CA		03/10/2025		1,705		(2)			(2)		1,703		1,703		
100166181	SAN DIEGO	CA		09/09/2024		1,756		(26)			(26)		1,730		1,730		
100102431	KISSIMEE	FL		06/07/2023		1,653		(53)			(53)		1,600		1,600		
100146854	ACTON	CA		03/21/2024		1,060		(41)			(41)		1,019		1,019		
100261960	SAN MARCOS	TX		12/08/2025		1,570		(41)			(41)		1,529		1,529		
100032049	FLUSHING	NY		02/09/2023		1,801		(44)			(44)		1,757		1,757		
100247648	DRIGGS	ID		10/29/2025		1,781		(43)			(43)		1,738		1,738		
100211830	GRABY	CO		05/19/2025		30,662		(342)			(342)		30,320		30,320		
100255372	VIRGINIA BEACH	VA		11/24/2025		1,645		(78)			(78)		1,567		1,567		
100215674	ONTARIO	CA		06/13/2025		7,689		(271)			(271)		7,418		7,418		
100181354	MIAMI	FL		12/06/2024		1,422		(65)			(65)		1,357		1,357		
100178229	MIAMI	FL		11/19/2024		1,604		(25)			(25)		1,579		1,579		
100161474	IRVINE	CA		07/30/2024		1,605		(35)			(35)		1,570		1,570		
100167961	LOS ANGELES	CA		09/20/2024		1,661		(60)			(60)		1,601		1,601		
100206434	NORTH CHARLESTON	SC		04/22/2025		1,378		(64)			(64)		1,314		1,314		
100146665	BOJIE	MD		03/20/2024		1,218		(20)			(20)		1,198		1,198		
100143881	LAKE WORTH BEACH	FL		03/06/2024		1,613		(46)			(46)		1,567		1,567		
100246322	NASHVILLE	TN		10/10/2025		1,573		(62)			(62)		1,511		1,511		
100139222	ATLANTA	GA		12/28/2023		1,290		(3)			(3)		1,287		1,287		
100246631	JACKSON	TN		10/15/2025		1,605		(45)			(45)		1,560		1,560		
100206242	NASHVILLE	TN		04/17/2025		2,225		(48)			(48)		2,177		2,177		
100216649	MOOS PARK	AZ		06/23/2025		1,503		(35)			(35)		1,468		1,468		
100193543	CHICAGO	IL		02/10/2025		1,556		(35)			(35)		1,521		1,521		
100236388	PALMDALE	CA		09/12/2025		1,595		(9)			(9)		1,586		1,586		
100144494	PETALUMA	CA		04/26/2024		1,516		(66)			(66)		1,450		1,450		
100077960	LIBERTY LAKE	WA		02/18/2022		3,598		(24)			(24)		3,484		3,484		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100189026	LOS ANGELES	CA		01/09/2025		1,086	(45)	(215)			(45)		1,041				
100192477	UNIONDALE	NY		02/07/2025		4,394					(215)		4,379				
100172208	FILLMORE	CA		10/17/2024		1,859	(66)				(66)		1,793				
100212391	SAN JOSE	CA		05/28/2025		2,863	(20)				(20)		2,843				
100253594	MIDDLE RIVER	MD		10/30/2025		1,504	(56)				(56)		1,448				
100086236	YONKERS	NY		10/17/2022		1,830	(16)				(16)		1,814				
100128139	MARSHALL	VA		09/11/2023		1,769	(18)				(18)		1,751				
100065440	BURLINGAME	CA		07/28/2021		3,923	(33)				(33)		3,890				
100239122	POCONO LAKE	PA		06/14/2025		1,777	(53)				(53)		1,724				
100254104	GARLAND	TX		11/06/2025		1,397	(39)				(39)		1,358				
100203504	ATLANTA	GA		03/26/2025		1,625	(31)				(31)		1,594				
100235914	CHELSEA	MA		09/04/2025		1,561	(41)				(41)		1,520				
100076375	FONTANA	CA		12/23/2021		3,049	(145)				(145)		2,904				
100236156	CAPE CORAL	FL		09/10/2025		1,801	(60)				(60)		1,741				
100245909	BREISTER	NY		10/06/2025		1,624	(64)				(64)		1,560				
100172379	HAWTHORN WOODS	IL		10/23/2024		1,536	(61)				(61)		1,475				
10019568	LAS VEGAS	NV		01/31/2025		2,182	(59)				(59)		2,123				
100188426	WORLEY	ID		07/08/2025		1,557	(28)				(28)		1,529				
100198957	FLAGSTAFF	AZ		01/21/2025		1,567	(38)				(38)		1,529				
10021861	SUNSET BEACH	NC		05/19/2025		1,607	(18)				(18)		1,589				
100218231	ALPINE	AL		06/26/2025		1,561	(41)				(41)		1,520				
100276549	CHULA VISTA	CA		01/28/2026		501	(20)				(20)		481				
100143912	BROOK	NY		03/06/2024		7,169	(159)				(159)		7,010				
100215500	ROCKVILLE	MD		06/12/2025		1,427	(45)				(45)		1,382				
100182891	RIVERHEAD	NY		12/12/2024		1,617	(2)				(2)		1,615				
100220499	FREDERICKSBURG	VA		07/15/2025		1,754	(17)				(17)		1,737				
100245174	SEATTLE	WA		10/07/2025		3,037	(65)				(65)		2,972				
100160005	HOMESTEAD	FL		06/16/2024		1,477	(37)				(37)		1,440				
100189350	LAKEWOOD RANCH	FL		01/13/2025		2,039	(62)				(62)		1,977				
100221178	MIAMI	FL		07/21/2025		1,501	(48)				(48)		1,453				
100255488	WHIPPIANY	NJ		11/24/2025		7,953	(290)				(290)		7,663				
100133990	HOUSTON	TX		10/23/2023		1,665	(5)				(5)		1,660				
100115471	LOS ANGELES	CA		07/17/2023		1,417	(48)				(48)		1,369				
100266937	ARVADA	CO		12/23/2025		1,120	(30)				(30)		1,090				
100210545	NAPLES	FL		05/15/2025		1,540	(54)				(54)		1,486				
100245902	PEORIA	AZ		10/29/2025		3,715	(102)				(102)		3,613				
100154199	LOS ANGELES (SUNLAND AREA)	CA		07/11/2024		1,514	(40)				(40)		1,474				
100229308	PALMDALE	CA		06/15/2025		1,450	(54)				(54)		1,396				
100129985	SUFIT CITY	NC		09/29/2023		1,008	(3)				(3)		1,005				
100272988	REDLANDS	CA		01/08/2026		1,401	(13)				(13)		1,388				
100165592	QUINCY	MA		08/29/2024		1,752	(16)				(16)		1,736				
100197999	ROYAL PALM BEACH	FL		12/08/2023		1,125	(30)				(30)		1,095				
100102657	SAN ANTONIO	TX		06/22/2023		1,574	(49)				(49)		1,525				
100204960	SALINAS	CA		04/10/2025		779	(186)				(186)		593				
100086190	AUSTIN	TX		10/07/2022		473	(16)				(16)		457				
100133516	ELK GROVE	CA		10/19/2023		1,653	(10)				(10)		1,643				
100246436	TENEX	NJ		10/10/2025		976	(46)				(46)		930				
100067388	CABO SAN LUCAS	MEX		06/13/2021		14,856							14,856				
100120567	AURORA	CO		06/18/2023		318	(3)				(3)		315				
100170515	PORTLAND	OR		10/09/2024		3,293	(142)				(142)		3,151				
100159678	BUENA PARK	CA		05/08/2024		1,705	(13)				(13)		1,692				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100186510	SAN DIEGO	CA		12/30/2024		1,406		(19)			(19)		1,387		1,387		
100228877	DOVINGTOWN	PA		07/30/2025		1,453		(58)			(58)		1,395		1,395		
100190474	HOLLYWOOD	FL		01/24/2025		2,223		(54)			(54)		2,169		2,169		
100245799	CANYON LAKE	TX		10/29/2025		1,624		(52)			(52)		1,572		1,572		
100134068	MIAMI	FL		10/27/2023		1,769		(6)			(6)		1,763		1,763		
100215631	DOUBLE SPRINGS	AL		06/12/2025		1,655		(19)			(19)		1,636		1,636		
100218678	BAVVIEW	ID		06/27/2025		1,603		(27)			(27)		1,576		1,576		
100268893	OCEAN CITY	NJ		12/29/2025		1,471		(56)			(56)		1,415		1,415		
100257046	BLUE RIDGE	GA		11/26/2025		1,734		(50)			(50)		1,684		1,684		
100238596	LEESBURG	VA		09/19/2025		2,572		(54)			(54)		2,518		2,518		
100087753	PHOENIX	AZ		11/17/2022		2,370		(3)			(3)		2,367		2,367		
100102088	DOVER	ID		04/14/2023		1,381		(18)			(18)		1,363		1,363		
100153671	FRENCHTOWN	NJ		05/31/2024		1,882		(20)			(20)		1,862		1,862		
100176365	LINDBROOK	NY		11/21/2024		1,706		(16)			(16)		1,690		1,690		
100238442	RICHMOND	TX		09/19/2025		2,146		(50)			(50)		2,086		2,086		
100206664	BRACENTON	FL		04/24/2025		1,387		(32)			(32)		1,355		1,355		
100074391	MONTAUK	NY		12/02/2021		4,985		(122)			(122)		4,863		4,863		
100243307	LOS ANGELES	CA		09/26/2025		1,461		(52)			(52)		1,409		1,409		
100212705	BRECKENRIDGE	CO		05/28/2025		1,635		(47)			(47)		1,588		1,588		
100276663	SPRING CITY	TN		01/29/2026		6,141		(128)			(128)		6,013		6,013		
100118941	SANTA CLARITA	CA		07/27/2023		1,197		(38)			(38)		1,159		1,159		
100189010	SANTA CLARITA	CA		01/09/2025		1,716		(60)			(60)		1,656		1,656		
100192585	FLAGSTAFF	AZ		02/10/2025		1,586		(37)			(37)		1,549		1,549		
100119392	ELIZABETH	NJ		07/31/2023		1,667		(13)			(13)		1,654		1,654		
100179569	BOZEMAN	MT		11/21/2024		1,715		(15)			(15)		1,700		1,700		
100246261	VAN NUYS	CA		10/10/2025		1,409		(46)			(46)		1,363		1,363		
100218187	BAYNE	NJ		06/26/2025		1,442		(25)			(25)		1,417		1,417		
100164770	TUFTONBORO	NH		08/26/2024		1,568		(37)			(37)		1,531		1,531		
100272405	QUINCY	MA		01/08/2026		1,168		(12)			(12)		1,156		1,156		
100141241	DAVENPORT	FL		01/30/2024		988		(38)			(38)		950		950		
100277569	SAN MARCOS	TX		02/13/2026		1,344		(11)			(11)		1,333		1,333		
100219297	MANHAWKIN	NJ		06/30/2025		1,111		(7)			(7)		1,104		1,104		
100253083	SAN DIEGO	CA		10/30/2025		1,722		(85)			(85)		1,637		1,637		
100076670	VERO BEACH	FL		12/16/2021		3,154		(135)			(135)		3,019		3,019		
100150806	VIENNA	VA		05/08/2024		1,650		(38)			(38)		1,612		1,612		
100154625	PETALUMA	CA		06/14/2024		1,172		(9)			(9)		1,164		1,164		
100192567	FAIRFIELD	CA		02/10/2025		1,580		(30)			(30)		1,550		1,550		
100246871	RIVERVIEW	FL		10/17/2025		1,600		(58)			(58)		1,542		1,542		
100198401	DOUGLASVILLE	GA		02/28/2025		1,484		(52)			(52)		1,432		1,432		
100194536	SAINT JOHNS	FL		02/14/2025		1,547		(30)			(30)		1,517		1,517		
100201672	BOTHELL	WA		03/18/2025		1,504		(51)			(51)		1,453		1,453		
100212559	BROOKLYN	NY		05/29/2025		1,445		(53)			(53)		1,392		1,392		
100168194	PASADENA	CA		09/20/2024		1,772		(16)			(16)		1,756		1,756		
100221177	BENO	OR		07/21/2025		1,408		(18)			(18)		1,390		1,390		
100218524	RIDGEFIELD	WA		06/27/2025		1,729		(20)			(20)		1,709		1,709		
100254615	WEST PALM BEACH	FL		11/10/2025		1,752		(34)			(34)		1,718		1,718		
100205919	HUELL	NJ		04/14/2025		1,652		(34)			(34)		1,618		1,618		
100133767	MENFEE	CA		10/20/2023		534		(1)			(1)		533		533		
100247286	ST GEORGE	UT		10/23/2025		1,706		(38)			(38)		1,668		1,668		
100172660	WINCHESTER	MA		11/21/2024		1,488		(61)			(61)		1,427		1,427		
10010047314	TRENTON	NJ		03/22/2023		1,440		(38)			(38)		1,402		1,402		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100254113	ROCKWALL	TX		12/12/2025		3,736		(132)			(132)		3,604	3,604			
100170323	DUBUQUE	IA		10/08/2024		2,250		(67)			(67)		2,183	2,183			
100202873	NORFOLK	VA		03/24/2025		1,520		(54)			(54)		1,466	1,466			
100165536	STAMFORD	CT		06/29/2024		1,684		(21)			(21)		1,663	1,663			
100092346	THE BRICK	NY		02/09/2023		1,411		170			170		1,581	1,581			
100215666	VENICE	CA		06/13/2025		4,256		(72)			(72)		4,184	4,184			
100163417	JURIPA VALLEY	CA		09/27/2024		1,292		(40)			(40)		1,252	1,252			
100089234	LONITA	CA		01/26/2023		564		(2)			(2)		562	562			
100255544	GIG HARBOR	WA		11/24/2025		2,300		(58)			(58)		2,242	2,242			
100168028	DIAMOND SPRINGS	CA		09/20/2024		1,783		(17)			(17)		1,766	1,766			
100286208	TEPLE CITY	CA		12/29/2025		1,347		(10)			(10)		1,337	1,337			
100235942	ASHVILLE	NC		09/04/2025		6,357		(21)			(21)		6,336	6,336			
100212187	BUXLEY	VA		07/21/2025		1,675		(18)			(18)		1,657	1,657			
100160574	ORTING	WA		07/19/2024		1,835		(105)			(105)		1,730	1,730			
100254083	GULF SHORES	AL		11/06/2025		1,628		(51)			(51)		1,577	1,577			
100189466	HUDSON	NH		01/15/2025		1,537		(12)			(12)		1,525	1,525			
100109392	N TOPSAIL BEACH	NC		06/13/2023		511		(12)			(12)		499	499			
100234824	SAN DIEGO	CA		08/28/2025		2,580		(42)			(42)		2,538	2,538			
100235261	AURORA	CO		08/29/2025		2,299		(99)			(99)		2,200	2,200			
100158122	WHITTIER	CA		07/09/2024		1,575		(5)			(5)		1,570	1,570			
100212261	ATLANTA	GA		05/28/2025		1,648		(19)			(19)		1,629	1,629			
100194894	VAN NUYS	CA		03/28/2025		1,588		(25)			(25)		1,563	1,563			
100174000	FEDERAL WAY	WA		10/31/2024		1,426		(38)			(38)		1,388	1,388			
100191567	TURLOCK	CA		01/31/2025		1,964		(46)			(46)		1,918	1,918			
100154618	SCOTTSDALE	AZ		07/19/2024		1,663		(78)			(78)		1,585	1,585			
100166541	RIVER EDGE	NJ		09/25/2024		27,464		(778)			(778)		26,686	26,686			
100246098	COUPEVILLE	WA		10/08/2025		1,457		(59)			(59)		1,398	1,398			
100245240	CRYSTAL BEACH	TX		10/06/2025		1,439		(41)			(41)		1,388	1,388			
100193698	VANCOUVER	WA		02/10/2025		1,463		(25)			(25)		1,438	1,438			
100186668	WINTER GARDEN	FL		01/07/2025		3,219		(14)			(14)		3,205	3,205			
100228570	WHITTIER	CA		08/15/2025		1,568		(38)			(38)		1,530	1,530			
100177167	LOUISVILLE	KY		01/16/2025		1,457		(60)			(60)		1,397	1,397			
100173466	OWARD	CA		10/29/2024		1,662		(44)			(44)		1,618	1,618			
100147410	SILVER SPRING	MD		05/08/2024		1,293		(55)			(55)		1,238	1,238			
100138034	LOS ANGELES	CA		12/13/2023		1,371		(9)			(9)		1,362	1,362			
100229926	COLTON	CA		06/18/2025		154,186		(2,551)			(2,551)		151,635	151,635			
100175114	ROCKVILLE	MD		11/05/2024		1,770		(7)			(7)		1,763	1,763			
100219338	CHICAGO	IL		06/30/2025		1,079		(30)			(30)		1,049	1,049			
100201533	WOODLAND HILLS AREA	CA		03/13/2025		1,368		(52)			(52)		1,316	1,316			
100108216	OAKLAND	CA		05/24/2023		1,377		(28)			(28)		1,289	1,289			
100186329	LA JUNITA	CA		01/08/2025		1,701		(31)			(31)		1,670	1,670			
100134393	PEMBROKE PINES	FL		10/27/2023		1,524		(28)			(28)		1,496	1,496			
100254027	SAN ANTONIO	TX		10/30/2025		1,667		(36)			(36)		1,631	1,631			
100269783	BRADENTON	FL		12/29/2025		935		(41)			(41)		894	894			
100192247	DELAY BEACH	FL		01/31/2025		1,642		(48)			(48)		1,594	1,594			
100266907	BROKEN BOW	OK		12/23/2025		1,021		(39)			(39)		982	982			
100074481	OAKLEY	UT		12/14/2021		4,532		(132)			(132)		4,400	4,400			
100173305	NORTH LAS VEGAS	NV		10/30/2024		1,697		(33)			(33)		1,664	1,664			
100256519	SOUTH BEACH	OR		08/29/2025		1,594		(63)			(63)		1,531	1,531			
100274055	GELINA	TX		07/26/2026		943		(13)			(13)		930	930			
100165462	ATLANTA	GA		08/29/2024		1,550		(41)			(41)		1,509	1,509			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year							8	9	10	11	12
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100265514	CANOGA PARK		CA		12/19/2025		1,612		(20)			(20)		1,592		1,592		
100219788	SILVER SPRING		MD		07/08/2025		1,446		(41)			(41)		1,405		1,405		
100273264	CARLISLE		CA		01/16/2026		1,155		(16)			(16)		1,137		1,137		
100172620	BOYTON BEACH		FL		10/24/2024		1,655		(35)			(35)		1,620		1,620		
100193607	PALMDALE		CA		12/28/2023		243		(3)			(3)		240		240		
100115087	BAY HARBOR ISLANDS		FL		07/14/2023		1,970		(3)			(3)		1,967		1,967		
100192437	NORTH FORT MYERS		FL		02/07/2025		1,437		(46)			(46)		1,391		1,391		
100172540	SAN DIEGO		CA		10/23/2024		1,626		(13)			(13)		1,613		1,613		
100153080	WELLINGTON		FL		06/27/2024		1,544		(35)			(35)		1,509		1,509		
100253804	ENCINO		CA		10/30/2025		1,605		(54)			(54)		1,551		1,551		
100074388	FLEMINGTON		NJ		12/02/2021		4,892		(135)			(135)		4,757		4,757		
100195364	PANAMA CITY		FL		02/24/2025		1,499		(29)			(29)		1,470		1,470		
100215777	AVONDALL		SC		06/12/2025		1,633		(34)			(34)		1,599		1,599		
100091020	MORENO VALLEY		CA		01/31/2023		1,368		(38)			(38)		1,330		1,330		
100134386	BOISE		ID		10/27/2023		1,175		(25)			(25)		1,150		1,150		
100261337	EVERETT		WA		12/08/2025		1,844		(14)			(14)		1,830		1,830		
100151227	DENVER		CO		05/10/2024		1,462		(34)			(34)		1,428		1,428		
100273129	SALT LAKE CITY		UT		01/15/2026		562		(6)			(6)		556		556		
100119635	VENTURA		CA		06/04/2023		1,649		(29)			(29)		1,620		1,620		
100195630	CORONA		CA		02/24/2025		1,352		(28)			(28)		1,324		1,324		
100254213	WAINWALD		HI		11/06/2025		1,509		(49)			(49)		1,460		1,460		
100245922	AUSTIN		TX		11/06/2025		1,501		(51)			(51)		1,450		1,450		
100247320	LAS VEGAS		NV		10/24/2025		11,857		(327)			(327)		11,530		11,530		
100194417	EMVA BEACH		HI		02/14/2025		1,422		(38)			(38)		1,384		1,384		
100267071	CHAPEL HILL		NC		12/23/2025		1,677		(39)			(39)		1,638		1,638		
4010054606	CHARLOTTE		NC		08/24/2023		5,507		(86)			(86)		5,421		5,421		
100180656	IRVING		TX		11/26/2024		1,674		(67)			(67)		1,607		1,607		
100081757	COMMERCE		CA		03/22/2022		3,394		(42)			(42)		3,352		3,352		
100244912	FERNANDINA BEACH		FL		09/29/2025		1,473		(50)			(50)		1,423		1,423		
100075720	VISTA		CA		04/08/2022		2,952		(54)			(54)		2,898		2,898		
100235973	BELLEROSE		NY		09/04/2025		1,514		(56)			(56)		1,458		1,458		
100189424	MIRAMAR LAKES		FL		01/14/2025		1,541		(62)			(62)		1,479		1,479		
100204475	LANEIA		VA		04/04/2025		1,045		(29)			(29)		1,016		1,016		
100102032	LOS ANGELES		CA		04/14/2023		1,940		(23)			(23)		1,917		1,917		
100228443	YONKERS		NY		06/11/2025		1,627		(23)			(23)		1,604		1,604		
100261640	MELBOURNE		AUS		12/12/2025		1,562		(67)			(67)		1,495		1,495		
100246501	ASHURN		VA		10/10/2025		1,922		(58)			(58)		1,864		1,864		
100175436	INDIO		CA		12/23/2024		1,337		(63)			(63)		1,274		1,274		
100215508	SAN DIEGO		CA		06/12/2025		1,683		(22)			(22)		1,661		1,661		
100198228	BAKERSFIELD		CA		02/28/2025		1,472		(49)			(49)		1,423		1,423		
100174922	LARGO		FL		10/31/2024		1,632		(42)			(42)		1,590		1,590		
100207460	SANTA ROSA		CA		04/29/2025		1,638		(41)			(41)		1,597		1,597		
100247074	WESTERVILLE		OH		10/22/2025		904		(34)			(34)		870		870		
100190965	PLAIN		IL		07/28/2025		1,625		(7)			(7)		1,618		1,618		
100147079	INDIO		CA		03/28/2024		1,617		(29)			(29)		1,588		1,588		
100228358	BRIANTINE		NJ		06/11/2025		1,439		(7)			(7)		1,432		1,432		
100172424	MARYSVILLE		WA		10/23/2024		1,766		(28)			(28)		1,738		1,738		
100215292	BEACON		NY		06/12/2025		1,564		(56)			(56)		1,508		1,508		
100119847	CHULA VISTA		CA		06/11/2023		1,637		(18)			(18)		1,619		1,619		
100238164	ALHAMBRA		CA		09/15/2025		1,541		(38)			(38)		1,503		1,503		
100172538	VENUS		TX		10/21/2024		1,806		(17)			(17)		1,789		1,789		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173737	SAN DIEGO	CA		10/30/2024		1,628		(57)			(57)		1,571				
100108497	HUNTINGTON BEACH	CA		05/25/2023		1,512		(45)			(45)		1,467				
100173189	KIRKLAND	WA		10/30/2024		1,804		(37)			(37)		1,767				
100226735	MILFORD	MI		07/30/2025		1,638		(40)			(40)		1,598				
100152780	INGLEWOOD	CA		05/22/2024		1,327		(23)			(23)		1,304				
100277607	SCOTTSDALE	AZ		02/13/2026		1,239		(33)			(33)		1,206				
100170281	SEMINOLE	FL		10/08/2024		1,660		(41)			(41)		1,619				
100179937	TRINIDAD	CA		11/25/2024		1,615		(18)			(18)		1,597				
100219687	WESTLAKE VILLAGE	CA		07/07/2025		1,757		(25)			(25)		1,732				
100206833	SAN DIEGO	CA		04/25/2025		1,521		(40)			(40)		1,481				
100254916	GARLAND	TX		11/14/2025		1,381		(39)			(39)		1,342				
100195923	VALLEJO	CA		02/24/2025		1,576		(38)			(38)		1,538				
100134476	COLLIERVILLE	TN		10/30/2023		891		(20)			(20)		871				
100186394	JOHNS CREEK	GA		12/30/2024		1,689		(26)			(26)		1,663				
100200209	DEERFIELD BEACH	FL		03/07/2025		1,497		(73)			(73)		1,424				
100164721	NEPTUNE BEACH	FL		08/23/2024		1,453		(50)			(50)		1,403				
100266009	OLYMPIA	WA		12/23/2025		1,656		(48)			(48)		1,608				
100277211	LAKE CHARLES	LA		02/10/2026		5,748		(232)			(232)		5,516				
100209867	PANAMA CITY BEACH	FL		06/11/2025		1,424		(44)			(44)		1,380				
100176195	GRAND PRAIRIE	TX		12/20/2024		3,136		(116)			(116)		3,020				
100247562	FONTANA	CA		10/29/2025		1,526		(44)			(44)		1,482				
100088150	KETCHUM	ID		10/25/2022		1,671		(9)			(9)		1,662				
100246887	BOUNTIFUL	UT		10/17/2025		911		(37)			(37)		874				
100235670	YUCCA VALLEY	CA		08/29/2025		1,486		(56)			(56)		1,430				
100186563	SWIRNA	GA		12/30/2024		1,553		(31)			(31)		1,522				
100158660	SPRINGVILLE	UT		07/10/2024		1,611		(24)			(24)		1,587				
100227099	WINCHESTER	WA		07/30/2025		1,948		(68)			(68)		1,880				
100211564	HAYWARD	CA		05/22/2025		2,148		(27)			(27)		2,121				
100229126	ONSTED	MI		06/14/2025		1,330		(26)			(26)		1,304				
100157237	EDISON	NJ		02/20/2025		7,002		(130)			(130)		6,872				
100199160	CONCORD	NC		04/04/2025		3,058		(62)			(62)		2,986				
100165914	NEW ORLEANS	LA		08/29/2024		1,475		(7)			(7)		1,468				
100108138	WILMINGTON	DE		05/24/2023		20,989		(315)			(315)		20,674				
100205680	ROSEVILLE	OH		05/09/2025		1,705		(19)			(19)		1,686				
100243474	FEARLESS	WA		08/26/2025		6,969		(296)			(296)		6,673				
100288183	TORRANCE	CA		12/29/2025		1,141		(10)			(10)		1,131				
100202644	MONTROSE	CO		03/24/2025		5,774		(43)			(43)		5,731				
100218285	PUYALLUP	WA		06/26/2025		2,589		(80)			(80)		2,509				
100238274	BOCA RATON	FL		09/19/2025		1,840		(49)			(49)		1,791				
100158997	MIAMI	FL		06/16/2024		1,653		(31)			(31)		1,622				
100214578	LOS ANGELES	CA		06/06/2025		1,644		(9)			(9)		1,635				
100091415	SPOKANE VALLEY	WA		02/22/2023		1,756		(20)			(20)		1,736				
100211487	STANTON	CA		05/16/2025		1,386		(37)			(37)		1,329				
100159654	BUXTE	AZ		08/23/2024		1,571		(55)			(55)		1,516				
100172981	SANTA ROSA	CA		10/25/2024		1,670		(26)			(26)		1,644				
100218675	BEACH HAVEN	NJ		06/27/2025		1,451		(38)			(38)		1,413				
100215887	TUSTIN	CA		06/12/2025		3,548		(70)			(70)		3,478				
100090540	AGUA DULCE	CA		01/31/2023		1,158		(23)			(23)		1,135				
100172784	BURIEN	WA		12/06/2024		1,626		(69)			(69)		1,557				
100120228	HARTWELL	GA		06/18/2023		1,624		(35)			(35)		1,589				
100168750	HOLLISTER	CA		09/26/2024		1,613		(35)			(35)		1,578				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
Loan Number	City	State	3					8	9	10	11	12						13	
				Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100268649	SAN LUIS OBISPO	CA			12/29/2025		596		(5)			(5)		591					
100173939	ORANGE BEACH	AL			10/31/2024		510		(23)			(23)		487					
100206774	SEATTLE	WA			04/23/2025		1,211		(56)			(56)		1,155					
100218656	DANVERS	MA			06/21/2025		1,016		(24)			(24)		992					
100216032	HUDSON	NH			06/17/2025		4,564		(139)			(139)		4,425					
100157784	LAS VEGAS	NV			06/01/2024		1,532		(17)			(17)		1,515					
100254916	CORONA	CA			11/17/2025		2,274		(91)			(91)		2,183					
100065739	CHARLESTON	SC			07/28/2021		3,452		(69)			(69)		3,383					
100180701	LATHROP	CA			11/26/2024		1,219		(29)			(29)		1,190					
100267315	HUNTINGTON BEACH	CA			12/24/2025		537		(18)			(18)		519					
100079449	LONG BEACH	CA			03/17/2022		3,107		(52)			(52)		2,955					
100211464	MORGAN HILL	CA			05/16/2025		1,535		(22)			(22)		1,513					
100236781	CHARLOTTE	NC			09/12/2025		1,531		(66)			(66)		1,465					
100191227	BOCA RATON	FL			01/29/2025		1,215		(42)			(42)		1,173					
100169295	ALPHARETTA	GA			09/27/2024		1,034		(52)			(52)		982					
100145795	RIVERSIDE	CA			05/08/2024		1,950		(41)			(41)		1,909					
100229821	WIELD	ME			06/18/2025		1,598		(25)			(25)		1,573					
100166331	ARLINGTON HEIGHTS	IL			10/24/2024		1,374		(18)			(18)		1,356					
100201161	CANYON COUNTRY	CA			03/12/2025		1,491		(50)			(50)		1,441					
100091948	OAKLAND	CA			01/30/2023		1,235		(27)			(27)		1,208					
100154571	LA PUENTE	CA			06/14/2024		1,190		(29)			(29)		1,161					
100255573	PARKER	CO			11/24/2025		2,295		(71)			(71)		2,224					
100103254	ORLANDO	FL			04/27/2023		1,337		(17)			(17)		1,320					
100110686	LOS ANGELES	CA			08/11/2023		1,465		(75)			(75)		1,390					
100068145	NOVATO	CA			06/25/2021		3,633		(6)			(6)		3,627					
100230151	FRISCO	CO			08/25/2025		1,619		(17)			(17)		1,602					
100215782	SAVANNAH	GA			01/23/2026		478		(13)			(13)		465					
100120861	STANTON	CA			06/28/2023		2,244		(28)			(28)		2,216					
100214862	PORT SAINT LUCIE	FL			06/11/2025		2,123		(64)			(64)		2,059					
100238314	PALM SPRINGS	CA			09/19/2025		3,269		(13)			(13)		3,256					
100272928	INDIANAPOLIS	IL			01/08/2026		1,092		(10)			(10)		1,082					
100086960	CEDAR HILL	TX			01/06/2023		292		3			3		295					
100268600	EASTVALE	CA			12/29/2025		1,690		(32)			(32)		1,658					
100201223	KENNESBURPORT	NE			03/12/2025		3,829		(106)			(106)		3,723					
100227190	FEWNOX ISLAND	DE			07/30/2025		9,571		(159)			(159)		9,412					
100162622	GRANITE BAY	CA			06/12/2024		1,575		(38)			(38)		1,537					
100203564	NORTH WILLOWOOD	NJ			03/27/2025		1,652		(53)			(53)		1,599					
100220390	FUQUAY VARINA	NC			07/18/2025		3,201		(49)			(49)		3,152					
100137643	PRESBOTT	AZ			12/08/2023		1,528		(24)			(24)		1,504					
100156072	INGLEWOOD	CA			06/18/2024		1,395		(55)			(55)		1,340					
100186300	LONG BEACH	CA			12/30/2024		1,262		(43)			(43)		1,219					
100206448	DOUGLASVILLE	GA			04/22/2025		3,359		(110)			(110)		3,249					
100211681	ROYAL OAK	MI			05/19/2025		1,065		(10)			(10)		1,055					
100246554	SIMI VALLEY	CA			10/17/2025		1,482		(42)			(42)		1,440					
100162635	ELWOOD PARK	NJ			06/12/2024		1,516		(29)			(29)		1,487					
100188655	GAINESVILLE	VA			02/10/2025		1,441		(16)			(16)		1,425					
100243162	INDIO	CA			09/26/2025		2,116		(100)			(100)		2,016					
100215874	SCOTTSDALE	AZ			06/12/2025		1,620		(7)			(7)		1,613					
100243362	CYPRESS	TX			09/26/2025		1,537		(57)			(57)		1,480					
100080563	ALHAMBRA	CA			02/28/2022		3,419		(56)			(56)		3,363					
100188340	CHULA VISTA	CA			01/08/2025		1,599		(31)			(31)		1,568					

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026872	SAN LORENZO	CA		12/29/2025		1,121		(18)			(18)		1,103	1,103			
10025376	TAMPA	FL		10/30/2025		1,933		(66)			(66)		1,867	1,867			
100185187	ELGIN	IL		12/20/2024		2,023		(61)			(61)		1,962	1,962			
100181302	SUFFOLK	VA		12/06/2024		1,187		(36)			(36)		1,151	1,151			
100272555	BEND	OR		01/08/2026		1,110		(22)			(22)		1,088	1,088			
100254011	SACRAMENTO	CA		10/30/2025		2,214		(43)			(43)		2,171	2,171			
100148659	POCONO	CA		04/15/2024		3,424		(49)			(49)		3,375	3,375			
100253400	NORWALK	CT		10/30/2025		1,382		(36)			(36)		1,346	1,346			
100157637	PASSAIC	NJ		06/28/2024		1,489		(27)			(27)		1,462	1,462			
100156874	RAINEY	NJ		06/27/2024		1,426		(12)			(12)		1,414	1,414			
100210215	PANAMA CITY BEACH	FL		05/09/2025		1,430		(36)			(36)		1,394	1,394			
100026517	CEDAR GROVE	NJ		04/14/2022		5,112		(55)			(55)		5,057	5,057			
100115306	MONTCLAIR	NJ		07/17/2023		1,579		(65)			(65)		1,514	1,514			
100103378	VENICE	CA		06/18/2023		1,509		(47)			(47)		1,462	1,462			
100121011	BROKEN BOWL	OK		08/30/2023		1,086		(3)			(3)		1,083	1,083			
100210760	DUARTE	CA		05/15/2025		1,635		(48)			(48)		1,587	1,587			
100162060	PRINCETON	IN		07/31/2024		7,481		(206)			(206)		7,275	7,275			
100166369	KALISPELL	MT		10/24/2024		3,891		(85)			(85)		3,806	3,806			
100219897	MONUMENT	CO		07/07/2025		1,506		(41)			(41)		1,465	1,465			
100108084	COCONUT CREEK	FL		05/24/2023		1,526		(59)			(59)		1,467	1,467			
100236157	CHANTILLY	VA		09/10/2025		1,380		(42)			(42)		1,338	1,338			
100168173	BIG BEAR CITY	CA		09/20/2024		1,583		(40)			(40)		1,543	1,543			
100245203	BLACK DIAMOND	WA		10/06/2025		1,674		(56)			(56)		1,618	1,618			
100141199	LAS VEGAS	NV		07/30/2024		4,610		(25)			(25)		4,585	4,585			
100154328	BELMONT	CA		06/07/2024		1,119		(26)			(26)		1,093	1,093			
100072028	UPLAND	CA		11/19/2021		752		(18)			(18)		734	734			
100142775	MILFORD	MI		02/08/2024		1,326		(42)			(42)		1,284	1,284			
100169842	MIAMI	FL		11/08/2024		1,412		(60)			(60)		1,352	1,352			
100159463	BREWSTER	NY		07/15/2024		1,591		(23)			(23)		1,568	1,568			
100253264	TACOMA	WA		10/30/2025		1,696		(50)			(50)		1,646	1,646			
100192713	DUCK CREEK VILLAGE	UT		02/10/2025		3,293		(35)			(35)		3,258	3,258			
100190683	GULF SHORES	AL		01/28/2025		1,658		(5)			(5)		1,653	1,653			
100175066	HALEAH	FL		11/05/2024		1,013		(25)			(25)		988	988			
100197569	BOSTON	MA		02/26/2025		1,721		(10)			(10)		1,711	1,711			
100212259	LAS VEGAS	NV		05/28/2025		1,456		(40)			(40)		1,416	1,416			
100207301	CHULA VISTA	CA		04/28/2025		1,465		(52)			(52)		1,403	1,403			
100084847	LAS VEGAS	NV		06/02/2022		1,607		(37)			(37)		1,570	1,570			
100234611	CRYSTAL BEACH	TX		08/28/2025		1,430		(43)			(43)		1,387	1,387			
100228724	FORT LAUDERDALE	FL		06/11/2025		1,461		(40)			(40)		1,421	1,421			
100238137	WHITTIER	CA		09/15/2025		1,500		(34)			(34)		1,466	1,466			
100176719	ANNEHIM	CA		11/15/2024		1,742		(24)			(24)		1,718	1,718			
100277556	CARSON	CA		02/12/2026		467		(18)			(18)		449	449			
100083001	ACAPULCO	CA		05/05/2022		2,347		(40)			(40)		2,307	2,307			
100229286	WINNETKA	CA		08/14/2025		1,326		(62)			(62)		1,264	1,264			
100227113	GULF SHORES	AL		07/30/2025		3,024		(117)			(117)		2,907	2,907			
100228745	BROOKLYN	NY		08/12/2025		1,505		(13)			(13)		1,492	1,492			
100153709	LOS ANGELES	CA		07/11/2024		965		(15)			(15)		950	950			
100170133	TRUCKEE	CA		10/08/2024		1,834		(27)			(27)		1,807	1,807			
100181949	COTATI	CA		12/11/2024		1,592		(43)			(43)		1,549	1,549			
100188704	MINERAL BLUFF	GA		07/09/2025		1,569		(20)			(20)		1,549	1,549			
100235326	SHEESBORO	NJ		08/29/2025		2,238		(37)			(37)		2,201	2,201			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100209307	ELLIJAY	GA		04/29/2025		1,613		(40)			(40)		1,573	1,573			
100164735	MARGATE	NJ		08/28/2024		1,701		(19)			(19)		1,682	1,682			
100206593	HOLLISTER	CA		04/22/2025		959		(45)			(45)		914	914			
100150021	NORTH CHARLESTON	SC		06/07/2024		1,478		(9)			(9)		1,469	1,469			
100172303	MESQUITE	TX		10/21/2024		1,697		(48)			(48)		1,649	1,649			
100065204	SANTA CLARA	CA		07/14/2021		15,640		(16)			(16)		15,622	15,622			
100082901	CARROLLTON	GA		04/14/2022		3,457		(87)			(87)		3,370	3,370			
100158969	LENOIRE	CA		08/15/2024		2,876		(108)			(108)		2,768	2,768			
100243421	EAST MEADOW	NY		09/26/2025		1,038		(27)			(27)		1,011	1,011			
100175225	ORLANDO	FL		11/05/2024		1,807		(31)			(31)		1,776	1,776			
100194422	FRANKLIN	IL		02/14/2025		1,707		(51)			(51)		1,656	1,656			
100238978	TAYLORS ISLAND	MD		09/23/2025		989		(23)			(23)		966	966			
100203930	CUTLER BAY	FL		03/28/2025		966		(44)			(44)		922	922			
100190388	MIAMI	FL		01/23/2025		2,259		(13)			(13)		2,246	2,246			
100206823	BRYAN	TX		04/24/2025		1,348		(57)			(57)		1,291	1,291			
100212884	AUSTIN	TX		05/28/2025		1,574		(43)			(43)		1,531	1,531			
100173092	MCENERY	MD		10/30/2024		13,791		(271)			(271)		13,520	13,520			
100268306	LOS ANGELES	CA		12/29/2025		1,639		(28)			(28)		1,611	1,611			
100110061	CAPE CORAL	FL		06/23/2023		1,720		(31)			(31)		1,689	1,689			
100141514	BOULE	MD		01/30/2024		1,240		(47)			(47)		1,193	1,193			
100165518	FRIDENWOOD	TX		12/20/2024		1,726		(37)			(37)		1,689	1,689			
100160887	MARIETTA	GA		07/24/2024		1,941		(50)			(50)		1,891	1,891			
100194570	WRIGHTSVILLE BEACH	NC		03/28/2025		1,503		(34)			(34)		1,469	1,469			
100179780	DELRAY BEACH	FL		11/21/2024		1,789		(38)			(38)		1,751	1,751			
100150869	PORT ARANSAS	TX		05/08/2024		1,639		(16)			(16)		1,623	1,623			
100151888	BELLFLOWER	CA		05/10/2024		1,369		(67)			(67)		1,302	1,302			
100245339	ALL GATOR POINT	FL		10/06/2025		1,609		(59)			(59)		1,550	1,550			
100193064	LIVERMORE	CA		02/10/2025		1,732		(9)			(9)		1,723	1,723			
100148697	HAYWARD	CA		04/17/2024		1,472		(20)			(20)		1,452	1,452			
100153381	FORT MYERS BEACH	FL		05/29/2024		2,839		(89)			(89)		2,750	2,750			
100156893	MIAMI	FL		06/24/2024		1,298		(17)			(17)		1,281	1,281			
100215885	COVINA	CA		06/13/2025		1,364		(52)			(52)		1,312	1,312			
100185950	LOS ANGELES	CA		12/26/2024		1,222		(57)			(57)		1,165	1,165			
100144331	WINNETKA AREA LOS ANGELES	CA		03/07/2024		1,788		(20)			(20)		1,768	1,768			
100115216	BROOKLYN	NY		07/17/2023		1,437		(49)			(49)		1,388	1,388			
100168543	LAKEWOOD	CO		09/25/2024		1,562		(32)			(32)		1,530	1,530			
100213802	HARDEVILLE	SC		05/29/2025		1,600		(44)			(44)		1,556	1,556			
100135201	SUFFERN	NY		11/07/2023		994		(6)			(6)		978	978			
100261682	RICHMOND	TX		12/12/2025		1,673		(40)			(40)		1,633	1,633			
100166920	SAVANNAH	GA		09/13/2024		1,534		(40)			(40)		1,494	1,494			
100271466	FARGO	ND		02/13/2026		924		(17)			(17)		907	907			
100199155	MIAMI	FL		04/04/2025		1,637		(33)			(33)		1,604	1,604			
100209286	COCONA BEACH	FL		04/29/2025		1,631		(27)			(27)		1,604	1,604			
100238482	CHICAGO	IL		09/23/2025		3,263		(83)			(83)		3,180	3,180			
100120212	LAS VEGAS	NV		06/18/2023		1,031		(22)			(22)		1,009	1,009			
100168759	MIRAMAR BEACH	FL		09/26/2024		2,034		(19)			(19)		2,015	2,015			
100147376	LODI	CA		05/08/2024		1,949		(38)			(38)		1,911	1,911			
100164008	PEORIA	AZ		06/21/2024		2,112		(51)			(51)		2,061	2,061			
100109197	PALM DESERT	CA		07/21/2023		1,791		(15)			(15)		1,776	1,776			
100168540	MARYSVILLE	WA		09/25/2024		11,955		(236)			(236)		11,719	11,719			
100201077	LONG BEACH	NJ		03/12/2025		1,579		(30)			(30)		1,549	1,549			

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100181369	PINON HILLS	CA		12/06/2024		1,193		(20)			(20)		1,173		1,173		
100155299	ALVA	FL		07/19/2024		2,150		(22)			(22)		2,128		2,128		
100214894	RIVERSIDE	CA		06/11/2025		1,483		(42)			(42)		1,441		1,441		
100235295	RALEIGH	NC		08/29/2025		1,264		(45)			(45)		1,219		1,219		
100193920	NAPLES	FL		02/10/2025		23,115		(248)			(248)		22,867		22,867		
100272112	HAYWARD	CA		01/08/2026		1,371		(33)			(33)		1,338		1,338		
100140289	LAKE HAVASI CITY	AZ		01/18/2024		1,319		(31)			(31)		1,288		1,288		
100102062	OAKLEY	UT		04/14/2023		1,371		(19)			(19)		1,352		1,352		
100142759	HOLLISTON	MA		02/08/2024		1,303		(25)			(25)		1,278		1,278		
100216101	AMBOY	VA		06/17/2025		4,473		(148)			(148)		4,325		4,325		
100180172	JAMAICA	NY		11/25/2024		1,564		(43)			(43)		1,521		1,521		
100202818	SUPERIOR	CO		03/24/2025		1,445		(40)			(40)		1,405		1,405		
100186411	SEVIERVILLE	TN		12/30/2024		1,959		(22)			(22)		1,937		1,937		
100177382	MILLTOWN	NJ		01/16/2025		1,126		(43)			(43)		1,083		1,083		
100162390	WEST CHESTER	PA		09/06/2024		703		(11)			(11)		692		692		
100176650	MIAMI	FL		11/15/2024		1,492		(21)			(21)		1,471		1,471		
100149067	STATEN ISLAND	NY		04/19/2024		1,847		(60)			(60)		1,787		1,787		
100166412	GARLAND	TX		10/31/2024		1,159		(54)			(54)		1,105		1,105		
100141341	CLERMONT	FL		01/30/2024		1,329		(16)			(16)		1,313		1,313		
100202988	COLUMBUS	GA		03/21/2025		1,589		(12)			(12)		1,577		1,577		
100137517	GILBERT	AZ		01/11/2024		1,819		(41)			(41)		1,778		1,778		
100152920	PINEHURST	NC		05/22/2024		426		(16)			(16)		410		410		
100247516	BURLINGTON	NC		10/28/2025		2,331		(62)			(62)		2,269		2,269		
100085148	ORANGE	CA		09/21/2022		2,170		(29)			(29)		2,141		2,141		
100067691	DENVER	CO		09/23/2021		3,789		(19)			(19)		3,770		3,770		
100176073	LEIDORE	CA		11/15/2024		1,428		(27)			(27)		1,401		1,401		
100172181	LOS ANGELES	CA		10/17/2024		828		(32)			(32)		796		796		
100079198	PARK CITY	UT		02/24/2022		3,299		(25)			(25)		3,274		3,274		
100163987	SANTA MARIA	CA		09/27/2024		1,202		(33)			(33)		1,169		1,169		
100086531	FALLBROOK	CA		09/30/2022		1,794		(41)			(41)		1,753		1,753		
100244767	EVANSTON	IL		09/29/2025		1,590		(42)			(42)		1,548		1,548		
100151456	RALEIGH	NC		06/10/2024		1,573		(30)			(30)		1,543		1,543		
100148745	MARQUEZ	TX		04/17/2024		1,494		(45)			(45)		1,449		1,449		
100177323	GRANBURY	TX		01/16/2025		1,614		(33)			(33)		1,581		1,581		
100088969	LODI	CA		11/15/2022		932		(15)			(15)		917		917		
100180782	VIENNA	VA		11/26/2024		1,676		(58)			(58)		1,618		1,618		
100236031	ROANOKE	VA		09/04/2025		1,044		(26)			(26)		1,018		1,018		
100164475	PASO ROBLES	CA		08/21/2024		2,310		(43)			(43)		2,267		2,267		
100255732	SANTA ANA	CA		11/24/2025		1,131		(27)			(27)		1,104		1,104		
100054016	MILL VALLEY	CA		03/23/2021		3,034		(87)			(87)		2,947		2,947		
100091455	BRONX	NY		01/20/2023		1,436		(53)			(53)		1,383		1,383		
100150775	PHILADELPHIA	PA		05/07/2024		2,030		(27)			(27)		2,003		2,003		
100148218	NASHVILLE	TN		04/12/2024		1,551		(45)			(45)		1,506		1,506		
100253336	OAK LAWN	IL		10/30/2025		1,539		(56)			(56)		1,483		1,483		
100254480	BIENA VISTA	CO		11/07/2025		5,378		(130)			(130)		5,248		5,248		
100246448	MANCHESTER	CT		10/10/2025		1,364		(44)			(44)		1,320		1,320		
100209820	CLIFTON	VA		05/05/2025		1,294		(54)			(54)		1,240		1,240		
100172118	COLORADO SPRINGS	CO		10/17/2024		1,482		(39)			(39)		1,443		1,443		
100248897	GLE ELUM	WA		10/29/2025		1,649		(55)			(55)		1,594		1,594		
100090766	MIAMI	FL		02/28/2023		1,820		(27)			(27)		1,793		1,793		
100226753	HOWELL	NJ		07/30/2025		1,393		(31)			(31)		1,362		1,362		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024630	BRIGHT ME	NJ		10/10/2025		4,674		(63)					4,611	4,611			
100164781	INDIO	CA		07/19/2024		1,124		(45)					1,079	1,079			
100080405	INDIO	CA		04/14/2022		2,887		(65)					2,822	2,822			
100202887	SAN DIEGO	CA		03/21/2025		2,330		(76)					2,254	2,254			
100226887	SAN LUIS OBISPO	CA		07/30/2025		1,559		(28)					1,531	1,531			
100176613	CORONA	CA		11/15/2024		1,662		(40)					1,622	1,622			
100165493	LOS ANGELES	CA		06/29/2024		1,673		(7)					1,666	1,666			
100167915	DANVERS	MA		09/20/2024		1,014		(8)					1,006	1,006			
100200429	COLTON	CA		03/10/2025		1,457		(32)					1,425	1,425			
100067693	EAST RUTHERFORD	NJ		09/23/2021		3,710		(31)					3,679	3,679			
100149440	SANTA CLARITA	CA		04/24/2024		1,650		(36)					1,614	1,614			
100177597	PANAMA CITY	FL		01/16/2025		1,045		(29)					1,016	1,016			
100253874	SANTA ANA	CA		10/30/2025		1,127		(25)					1,102	1,102			
100189428	OCEAN SHORES	WA		01/14/2025		2,582		(63)					2,519	2,519			
100138256	MIAMI	FL		12/15/2023		1,367		(21)					1,346	1,346			
100182204	PHILADELPHIA	PA		12/12/2024		1,582		(8)					1,574	1,574			
100220089	MESA	AZ		06/14/2025		1,045		(18)					1,027	1,027			
100078019	CORONA	CA		01/12/2022		3,223		(46)					3,177	3,177			
100080341	SAN DIEGO	CA		02/28/2022		3,060		(75)					2,985	2,985			
100229451	CAPE CHARLES	VA		06/15/2025		1,283		(17)					1,266	1,266			
100209446	PIGEON FORGE	TN		04/29/2025		1,353		(39)					1,314	1,314			
100117381	VAN NUYS AREA LOS ANGELES	CA		07/20/2023		1,433		(28)					1,405	1,405			
100067357	ROCKLIN	CA		10/25/2022		961		(10)					951	951			
100194028	LEESBURG	VA		02/11/2025		930		(28)					902	902			
100273535	SIMI VALLEY	CA		01/23/2026		546		(10)					536	536			
100090872	NEWTON	MA		01/31/2023		2,313		(38)					2,275	2,275			
100141113	BROOKLYN	NY		01/30/2024		1,374		(33)					1,341	1,341			
100080409	GLENDALE	CA		04/14/2022		3,360		(30)					3,330	3,330			
100219679	ATHENS	GA		07/07/2025		1,377		(44)					1,333	1,333			
100282003	GRAHAM	WA		02/27/2026		446		(23)					423	423			
100091209	WORCESTER	MA		01/31/2023		1,214		(23)					1,191	1,191			
100080826	SAN BERNARDINO	CA		03/10/2022		3,446		(155)					3,291	3,291			
100266847	MONTEBELLO	CA		12/23/2025		521		(17)					504	504			
100099792	THE BRICK	NY		02/28/2023		1,495		(49)					1,446	1,446			
100273807	ANAHOLA	HI		01/26/2026		531		(14)					517	517			
100151134	CARVER	MA		05/09/2024		1,326		(32)					1,294	1,294			
100273898	DRIPPING SPRINGS	TX		01/26/2026		541		(12)					529	529			
100268985	FEVIERE	MA		12/29/2025		540		(11)					529	529			
100277606	DOVER	ID		02/13/2026		546		(11)					535	535			
100273170	BOLINAS	CA		01/15/2026		551		(8)					543	543			
100076771	BURBANK	CA		12/30/2021		78		(3)					75	75			
100277527	PARK CITY	UT		02/13/2026		571		(15)					556	556			
100244781	BAINBRIDGE ISLAND	WA		09/29/2025		1,585		(42)					1,543	1,543			
100246866	SUN VALLEY	CA		10/17/2025		590		(28)					562	562			
100215560	GARLAND	TX		06/12/2025		1,556		(6)					1,550	1,550			
100226922	LOS ANGELES	CA		07/30/2025		1,375		(67)					1,308	1,308			
100265933	OKAHO	CA		12/19/2025		2,130		(39)					2,091	2,091			
100014481	ROSEMAD	CA		09/21/2017		3,625		(132)					3,493	3,493			
100261561	SAN JOSE	CA		12/12/2025		747		(36)					711	711			
100156367	FORT COLLINS	CO		07/25/2024		1,401		(32)					1,369	1,369			
100214636	LITTLETON	CO		06/11/2025		1,309		(50)					1,259	1,259			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100265379	SANTA ANA	CA		12/19/2025		802		(54)			(54)		748		-748		
100115897	BROOKLYN	NY		07/20/2023		1,823		(13)			(13)		1,810		1,810		
100192515	LA MIRADA	CA		02/10/2025		1,777		(9)			(9)		1,768		1,768		
100188930	SOUTH GATE	CA		01/09/2025		1,562		(62)			(62)		1,500		1,500		
100172534	AUSTIN	TX		10/23/2024		1,933		(26)			(26)		1,907		1,907		
100218899	WASHINGTON	DC		06/27/2025		2,129		(67)			(67)		2,062		2,062		
100253420	ISLAND PARK	ID		10/30/2025		1,532		(53)			(53)		1,479		1,479		
100236239	GRAPFORD	TX		09/10/2025		1,352		(35)			(35)		1,317		1,317		
100268431	ST AUGUSTINE	FL		12/29/2025		998		(36)			(36)		962		962		
100268876	ROUND ROCK	TX		12/23/2025		1,000		(38)			(38)		962		962		
100117925	ANAHEIM	CA		07/20/2023		1,666		(29)			(29)		1,637		1,637		
100181423	COCKEYSVILLE	MD		01/09/2025		1,540		(52)			(52)		1,488		1,488		
100082290	LODI	CA		04/14/2022		3,007		(20)			(20)		2,987		2,987		
100268853	HACIENDA HEIGHTS	CA		12/29/2025		1,110		(22)			(22)		1,088		1,088		
100261523	KENESAW	GA		12/12/2025		1,117		(3)			(3)		1,114		1,114		
100214173	FRANKLIN	WI		05/30/2025		1,458		(56)			(56)		1,402		1,402		
100153100	MIAMI	FL		06/27/2024		1,473		(38)			(38)		1,435		1,435		
100268203	PLEASANT HILL	CA		12/29/2025		1,179		(9)			(9)		1,170		1,170		
100214378	TACOMA	WA		06/02/2025		2,883		(52)			(52)		2,831		2,831		
100273970	RICHMOND	TX		01/26/2026		1,132		(31)			(31)		1,101		1,101		
100162801	MASHVILLE	TN		08/12/2024		1,505		(36)			(36)		1,469		1,469		
100211690	LOS ANGELES	CA		07/22/2025		795		(38)			(38)		757		757		
100185527	HUDSONVILLE	MI		12/20/2024		2,056		(39)			(39)		2,017		2,017		
100091106	FONTANA	CA		01/31/2023		922		(22)			(22)		900		900		
100209297	HONELL	NJ		04/29/2025		1,626		(33)			(33)		1,593		1,593		
100086836	ANTIOCH	CA		11/15/2022		1,736		(3)			(3)		1,735		1,735		
100273756	DENVER	CO		01/23/2026		1,022		(30)			(30)		992		992		
100272044	LOS ANGELES	CA		01/08/2026		1,037		(20)			(20)		1,017		1,017		
100270980	STUART	FL		02/06/2026		1,056		(39)			(39)		1,017		1,017		
100265528	CANYON COUNTRY	CA		12/19/2025		1,598		(49)			(49)		1,549		1,549		
100271983	DOINEX	CA		01/08/2026		1,069		(27)			(27)		1,042		1,042		
100159040	THE SEA RANCH	CA		06/15/2024		1,573		(44)			(44)		1,529		1,529		
100268825	STUDIO CITY	CA		12/29/2025		1,604		(5)			(5)		1,599		1,599		
100167060	BEND	OR		09/13/2024		1,370		(35)			(35)		1,335		1,335		
100257037	LOS ANGELES	CA		11/26/2025		1,126		(32)			(32)		1,094		1,094		
100271914	LAKE SHORE	IL		01/06/2026		578		(13)			(13)		565		565		
100109344	ASTORIA	NY		06/12/2023		6,177		(214)			(214)		5,963		5,963		
100272821	LOVELAND	CO		01/13/2026		1,161		(19)			(19)		1,142		1,142		
100247447	HUNTINGTON BEACH	CA		11/26/2025		1,737		(20)			(20)		1,717		1,717		
100174750	VALENCIA	CA		10/31/2024		1,535		(58)			(58)		1,477		1,477		
100253940	CAMERIA	CA		10/30/2025		1,777		(19)			(19)		1,758		1,758		
100120297	STONINGTON	CT		06/18/2023		996		(1)			(1)		995		995		
100206500	BELL	CA		04/22/2025		1,514		(33)			(33)		1,481		1,481		
100226038	CONCORD	NC		07/30/2025		1,495		(34)			(34)		1,461		1,461		
100247278	LOS ANGELES	CA		10/24/2025		1,446		(59)			(59)		1,387		1,387		
100253785	BELLFLOWER	CA		10/30/2025		1,933		(84)			(84)		1,849		1,849		
100245064	PORT HUENNE	CA		09/30/2025		1,991		(90)			(90)		1,891		1,891		
100065307	SAN DIEGO	CA		07/28/2021		3,204		(42)			(42)		3,162		3,162		
100197608	WEST BABYLON	NY		02/26/2025		1,415		(19)			(19)		1,396		1,396		
100267089	TARZANA	CA		12/23/2025		1,507		(50)			(50)		1,457		1,457		
100261313	TRUCKEE	CA		12/08/2025		1,516		(51)			(51)		1,465		1,465		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100220398	ST GEORGE	UT		07/18/2025		4,579		(103)			(103)		4,476	4,476			
100190172	WILDMOOD CREST	NJ		01/21/2025		6,284		(83)			(83)		6,201	6,201			
100203179	PANDRAMA CITY	CA		03/27/2025		1,686		(16)			(16)		1,680	1,680			
100273396	LAKE ORION	MI		01/21/2026		1,064		(35)			(35)		1,029	1,029			
100074478	SAN JOSE	CA		12/14/2021		447		(15)			(15)		432				
100214989	NORWALK	CT		06/11/2025		7,144		(86)			(86)		7,058	7,058			
100265460	MIAMI	FL		12/19/2025		1,602		(5)			(5)		1,597	1,597			
100255078	SANTEE	CA		11/19/2025		1,102		(29)			(29)		1,073	1,073			
100259283	LOS ANGELES	CA		12/05/2025		1,096		(36)			(36)		1,060	1,060			
100272435	OCEAN ISLE BEACH	NC		01/08/2026		1,122		(20)			(20)		1,102	1,102			
100266865	ANCHORAGE	AK		12/23/2025		1,672		(24)			(24)		1,648	1,648			
100246317	VIENNA	VA		10/10/2025		1,404		(76)			(76)		1,328	1,328			
100268435	LAVALLETTE	NJ		12/29/2025		997		(30)			(30)		967	967			
100212093	LAKE HAVASI CITY	AZ		05/22/2025		1,890		(29)			(29)		1,861	1,861			
100243976	BELL	CA		09/29/2025		1,555		(43)			(43)		1,512	1,512			
100238847	OAKLAND	CA		09/23/2025		1,412		(51)			(51)		1,361	1,361			
100116002	LEWISIA	NJ		07/20/2023		1,776		(14)			(14)		1,762	1,762			
100110345	ATHENS	GA		06/30/2023		2,169		(1)			(1)		2,168	2,168			
100228665	TAUNTON	MA		06/12/2025		1,507		(37)			(37)		1,470	1,470			
100255004	BAHIA DE BANDERAS	MEX		11/18/2025		1,766							1,766	1,766			
100261622	SARASOTA	FL		12/05/2025		1,772		(5)			(5)		1,767	1,767			
100207066	DEEFFIELD BEACH	FL		04/24/2025		2,964		(99)			(99)		2,865	2,865			
100238789	TOIBALL	TX		09/23/2025		1,270		(60)			(60)		1,210	1,210			
100065407	LOS ANGELES	CA		07/28/2021		3,441		(62)			(62)		3,379	3,379			
100130198	GRANT VALKARIA	FL		11/15/2023		1,042		(20)			(20)		1,022	1,022			
100238763	SOUTH GATE	CA		09/22/2025		1,484		(19)			(19)		1,465	1,465			
100246740	COLUMBIA	SC		10/15/2025		1,568		(64)			(64)		1,504	1,504			
100244986	LA VERNE	CA		09/29/2025		1,526		(17)			(17)		1,509	1,509			
100273982	ROYAL PALM BEACH	FL		01/26/2026		1,087		(47)			(47)		1,040	1,040			
100246468	NAPLES	FL		10/10/2025		1,588		(50)			(50)		1,538	1,538			
100255018	WORCESTER	MA		11/19/2025		1,567		(29)			(29)		1,538	1,538			
100142982	SANTA ROSA BEACH	FL		02/08/2024		2,694		(35)			(35)		2,659	2,659			
100254365	PETALUMA	CA		11/07/2025		1,606		(44)			(44)		1,562	1,562			
100198296	SOUTH HAVEN	MI		02/28/2025		1,539		(29)			(29)		1,510	1,510			
100139446	FLEMING ISLAND	FL		10/19/2023		1,597		(19)			(19)		1,578	1,578			
100245055	PHOENIX	AZ		09/30/2025		1,606		(30)			(30)		1,576	1,576			
100254215	TITUSVILLE	NJ		11/06/2025		1,634		(55)			(55)		1,579	1,579			
100254282	ARROYO GRANDE	CA		11/06/2025		2,236		(79)			(79)		2,157	2,157			
100281148	LAKE PLACID	NY		12/05/2025		2,157		(44)			(44)		2,113	2,113			
100246482	GERMANTOWN	ND		10/10/2025		1,424		(54)			(54)		1,370	1,370			
100272083	NORWALK	CT		01/08/2026		950		(34)			(34)		916	916			
100246325	STONE HARBOR	NJ		10/10/2025		1,702		(48)			(48)		1,654	1,654			
100149885	LOS ANGELES	CA		04/29/2024		989		(28)			(28)		961	961			
100197570	SAN DIEGO	CA		02/26/2025		1,371		(43)			(43)		1,328	1,328			
100220121	LILIBURN	GA		09/25/2025		1,444		(40)			(40)		1,404	1,404			
100165391	NORTH ATLEBORO	MA		12/20/2024		1,590		(12)			(12)		1,578	1,578			
100220086	ESCONDIDO	CA		06/06/2025		1,493		(55)			(55)		1,438	1,438			
100228203	GLENDALE	CA		06/11/2025		1,468		(30)			(30)		1,438	1,438			
100229823	FORT WORTH	TX		06/18/2025		1,483		(45)			(45)		1,438	1,438			
100086519	HESSDA AREA CITY OF LOS ANGE	CA		09/30/2022		1,598		(25)			(25)		1,573	1,573			
100238610	YORK	SC		09/19/2025		1,543		(30)			(30)		1,513	1,513			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026504	LOS ANGELES	CA		12/19/2025		2,061	(56)	(123)			(56)		2,005	2,005			
10024573	MURRIETA	CA		10/06/2025		2,799	(123)	(123)			(123)		2,676	2,676			
10019292	WORCESTER	MA		07/31/2025		1,466	(52)	(52)			(52)		1,414	1,414			
10025300	NORTH HOLLYWOOD	CA		10/30/2025		1,021	(31)	(31)			(31)		990	990			
10027277	PHOENIX	AZ		02/11/2026		540	(6)	(6)			(6)		534	534			
10022844	PORTSMOUTH	RI		06/11/2025		1,420	(62)	(62)			(62)		1,358	1,358			
100253275	LEWIS	DE		10/30/2025		1,594	(47)	(47)			(47)		1,547	1,547			
100153275	MURRIETTA	GA		05/29/2024		1,389	(15)	(15)			(15)		1,374	1,374			
10027088	MAPLES	FL		07/30/2025		1,434	(56)	(56)			(56)		1,378	1,378			
100235191	HUNTINGTON PARK	CA		06/28/2025		1,439	(61)	(61)			(61)		1,378	1,378			
10008809	LAS VEGAS	NV		07/12/2022		1,827	(34)	(34)			(34)		1,793	1,793			
10017592	GARDEN GROVE	CA		11/12/2024		1,665	(61)	(61)			(61)		1,604	1,604			
100143194	HENDERSON	NV		02/16/2024		3,845	(47)	(47)			(47)		3,798	3,798			
10022626	SUNLAND	CA		07/30/2025		1,967	(52)	(52)			(52)		1,915	1,915			
10024387	IRVINE	CA		09/26/2025		1,494	(47)	(47)			(47)		1,447	1,447			
100248568	CARMEL VALLEY	CA		10/29/2025		1,742	(47)	(47)			(47)		1,695	1,695			
100199367	MIAMI	FL		03/05/2025		1,529	(57)	(57)			(57)		1,472	1,472			
100212294	OAKLAND	CA		05/28/2025		1,095	(52)	(52)			(52)		1,044	1,044			
100272182	FAIRFAX	VA		01/08/2026		1,100	(22)	(22)			(22)		1,078	1,078			
100181313	MAPLE VALLEY	WA		12/06/2024		791	(19)	(19)			(19)		772	772			
100248912	BOISE	ID		10/29/2025		1,666	(33)	(33)			(33)		1,633	1,633			
100172692	RIVERSIDE	CA		11/21/2024		1,591	(26)	(26)			(26)		1,565	1,565			
100214897	CARY	NC		06/09/2025		2,218	(47)	(47)			(47)		2,171	2,171			
100228591	SOUTH PALM BEACH	FL		06/11/2025		1,561	(39)	(39)			(39)		1,522	1,522			
100115451	RANCHO CUCAMONGA	CA		07/17/2023		26,233	(212)	(212)			(212)		26,021	26,021			
100215554	SEATTLE	WA		06/12/2025		1,375	(22)	(22)			(22)		1,353	1,353			
100235395	HICKENBACH	WI		09/04/2025		1,597	(41)	(41)			(41)		1,556	1,556			
100150498	MIAMI	FL		05/03/2024		1,588	(46)	(46)			(46)		1,542	1,542			
100216493	CLINTON	CT		06/23/2025		1,428	(41)	(41)			(41)		1,387	1,387			
100221304	FAVETTEVILLE	NC		07/22/2025		1,446	(59)	(59)			(59)		1,387	1,387			
100206955	FALLBROOK	CA		04/25/2025		1,181	(56)	(56)			(56)		1,125	1,125			
100237056	CHANTILLY	VA		09/12/2025		1,560	(49)	(49)			(49)		1,511	1,511			
100162925	WICKOFF	NJ		06/12/2024		1,567	(33)	(33)			(33)		1,534	1,534			
100247078	ROBERT PARK	CA		10/22/2025		1,691	(59)	(59)			(59)		1,632	1,632			
100248955	DENNIS	MA		10/29/2025		1,692	(38)	(38)			(38)		1,654	1,654			
100158933	MONTGOMERY	AL		07/12/2024		1,724	(17)	(17)			(17)		1,707	1,707			
100172206	GARENA	CA		10/17/2024		2,238	(51)	(51)			(51)		2,187	2,187			
100176811	BLAINE	WA		11/15/2024		3,321	(129)	(129)			(129)		3,192	3,192			
100206509	LOS ANGELES	CA		04/22/2025		1,382	(53)	(53)			(53)		1,329	1,329			
100244441	BOONE	NC		09/29/2025		1,529	(38)	(38)			(38)		1,491	1,491			
100229730	DOINEY	CA		06/18/2025		2,506	(32)	(32)			(32)		2,474	2,474			
100120160	ROCKVILLE	MD		06/14/2023		2,724	(36)	(36)			(36)		2,688	2,688			
100161444	ESTERO	FL		07/30/2024		1,438	(34)	(34)			(34)		1,404	1,404			
100228246	PARANUS	NJ		06/11/2025		1,834	(56)	(56)			(56)		1,778	1,778			
100246414	LOVELL	WA		10/10/2025		3,144	(130)	(130)			(130)		3,014	3,014			
100211575	PRINCEVILLE	HI		06/23/2025		1,847	(37)	(37)			(37)		1,810	1,810			
100234982	PAIONA	CA		06/28/2025		1,562	(34)	(34)			(34)		1,528	1,528			
100193531	MORENO VALLEY	CA		12/28/2023		1,062	(13)	(13)			(13)		1,049	1,049			
100234982	WATKINSVILLE	GA		06/28/2025		1,601	(36)	(36)			(36)		1,565	1,565			
100211552	GLENDALE	CA		06/05/2025		1,993	(28)	(28)			(28)		1,965	1,965			
100171428	MUTLEY	NJ		10/16/2024		2,029	(63)	(63)			(63)		1,966	1,966			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100227125	KEYSTONE HEIGHTS	FL		07/30/2025		1,491		(61)			(61)		1,430	1,430			
100253154	PHILADELPHIA	PA		10/30/2025		1,571		(51)			(51)		1,520	1,520			
100236041	BAKERSFIELD	CA		11/26/2025		2,024		(66)			(66)		1,958	1,958			
100202031	FLOREY BRANCH	GA		07/14/2025		1,272		(57)			(57)		1,215	1,215			
100210502	RANCHO MIRAGE	CA		05/15/2025		1,524		(59)			(59)		1,465	1,465			
100219305	HAMPTON BAYS	NY		06/30/2025		2,238		(35)			(35)		2,203	2,203			
100261179	CLE ELUM	WA		12/05/2025		1,292		(5)			(5)		1,287	1,287			
100226539	LEMON GROVE	CA		07/30/2025		1,453		(65)			(65)		1,388	1,388			
100202036	TRINIDAD	CA		07/15/2025		1,618		(43)			(43)		1,575	1,575			
100208576	HUNTINGTON PARK	CA		04/29/2025		1,613		(76)			(76)		1,537	1,537			
100163860	PEMBROKE PINES	FL		10/04/2024		1,459		(56)			(56)		1,403	1,403			
100204102	LOS ANGELES	CA		03/28/2025		1,335		(53)			(53)		1,282	1,282			
100204875	PASADENA	CA		04/09/2025		1,463		(59)			(59)		1,404	1,404			
100141272	HAVERTOWN	PA		01/30/2024		1,139		(18)			(18)		1,121	1,121			
100142160	WHITTIER	CA		02/29/2024		1,189		(22)			(22)		1,167	1,167			
100219152	CHARLOTTE	NC		06/27/2025		1,607		(33)			(33)		1,574	1,574			
100227142	BURLINGTON	NC		07/30/2025		2,429		(14)			(14)		2,415	2,415			
100216174	ONTARIO	CA		06/18/2025		1,475		(37)			(37)		1,438	1,438			
100213797	MAPLE VALLEY	WA		05/29/2025		1,650		(38)			(38)		1,612	1,612			
100266603	PACKWOOD	WA		12/23/2025		1,089		(34)			(34)		1,055	1,055			
100156129	WAIKOLA	HI		07/25/2024		12,834		(93)			(93)		12,741	12,741			
100277547	SAINT AUGUSTINE	FL		02/13/2026		558		(11)			(11)		547	547			
100199410	SPRING	TX		03/05/2025		1,675		(63)			(63)		1,612	1,612			
100044742	HAWTHORN WOODS	IL		11/19/2020		1,708		(157)			(157)		1,551	1,551			
100229481	BRANSHOLX	NE		06/15/2025		1,970		(31)			(31)		1,939	1,939			
100243333	STILMAR	CA		09/26/2025		1,566		(57)			(57)		1,509	1,509			
100204050	HILLSIDE	NJ		03/28/2025		1,414		(35)			(35)		1,379	1,379			
100166247	MARYSVILLE	WA		09/20/2024		1,974		(61)			(61)		1,913	1,913			
100236029	SALT LAKE CITY	UT		09/04/2025		1,744		(5)			(5)		1,739	1,739			
100227091	PENACOLA	FL		07/30/2025		1,562		(47)			(47)		1,515	1,515			
100191217	FALLS CHURCH	VA		01/29/2025		1,315		(24)			(24)		1,291	1,291			
100254240	RIVERSIDE	CA		11/06/2025		4,184		(155)			(155)		4,029	4,029			
100243198	LAS CRUCES	NM		09/26/2025		1,396		(65)			(65)		1,331	1,331			
100206490	WASHINGTON	DC		04/22/2025		1,553		(7)			(7)		1,546	1,546			
100210592	VISTA	CA		05/15/2025		1,593		(44)			(44)		1,549	1,549			
100204660	DORCHESTER	MA		04/04/2025		1,574		(25)			(25)		1,549	1,549			
100248599	FABER	VA		10/29/2025		1,642		(59)			(59)		1,583	1,583			
100106314	LAS VEGAS	NV		05/24/2023		1,884		(54)			(54)		1,830	1,830			
100214683	EI MONTE	CA		06/11/2025		1,487		(40)			(40)		1,447	1,447			
100207424	HERALD	CA		04/29/2025		1,409		(54)			(54)		1,355	1,355			
100253190	KEYSTONE	CO		10/30/2025		3,874		(104)			(104)		3,770	3,770			
100182176	PARISH	FL		12/12/2024		1,012		(22)			(22)		990	990			
100033782	VENICE	CA		07/12/2022		1,902		(10)			(10)		1,892	1,892			
100144016	PORT ARKANSA	TX		03/07/2024		1,577		(26)			(26)		1,551	1,551			
100268666	GRAPEVIEW	WA		12/29/2025		1,180		(12)			(12)		1,168	1,168			
100129787	PALM BAY	FL		09/27/2023		1,502		(27)			(27)		1,475	1,475			
100216481	LEAVENWORTH	WA		06/27/2025		1,480		(6)			(6)		1,472	1,472			
100165557	MIDDLETOWN	NJ		12/26/2024		1,354		(23)			(23)		1,331	1,331			
100038516	DUBLIN	CA		09/27/2019		(5,609)		6			6	(2)	(5,605)	(2,754)	(155)	3,005	2,850
100093684	MADERA	CA		07/19/2023		1,253		(31)			(31)		1,222	1,222			
100201588	SHELTER ISLAND	NY		03/12/2025		1,494		(38)			(38)		1,456	1,456			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090424	SAN DIEGO	CA		12/28/2022		1,120		(29)				(29)	1,191				
100202864	SAINT SIMONS ISLAND	GA		03/24/2025		1,587		(30)				(30)	1,557				
100218274	SCOTTSDALE	AZ		06/26/2025		1,615		(23)				(23)	1,592				
100202847	MIAMI	FL		03/24/2025		1,618		(26)				(26)	1,592				
100190721	GLENDALE	CA		01/27/2025		1,511		(48)				(48)	1,463				
100197660	PROSPER	TX		02/26/2025		1,511		(26)				(26)	1,485				
100162079	MIAMI	FL		07/31/2024		1,480		(35)				(35)	1,445				
100202086	FIRE ISLAND PINES	NY		03/07/2025		1,557		(66)				(66)	1,491				
100202702	PLAIN CITY	OH		03/24/2025		1,019		(22)				(22)	997				
100186200	NEW CASSEL	NY		12/27/2024		1,342		(34)				(34)	1,308				
100054129	CHARLOTTEVILLE	VA		03/23/2021		9,683		(170)				(170)	9,513				
100201941	MARGATE CITY	NJ		03/18/2025		1,386		(55)				(55)	1,311				
100184367	PALM DESERT	CA		12/16/2024		1,370		(59)				(59)	1,311				
100091481	WOODSIDE	NY		01/20/2023		7,379		(161)				(161)	7,218				
100162819	PIGEON FORGE	TN		06/12/2024		1,648		(8)				(8)	1,640				
100159482	SUNFIDE BEACH	SC		07/15/2024		5,123		(110)				(110)	5,013				
100265521	WEST HILLS	CA		12/19/2025		1,534		(60)				(60)	1,474				
100272134	JERSEY CITY	NJ		01/08/2026		1,135		(16)				(16)	1,119				
100209920	ATLANTIC CITY	NJ		04/29/2025		2,248		(29)				(29)	2,219				
100089054	COPPERPOLIS	CA		01/06/2023		1,449		(20)				(20)	1,429				
100268272	PAGOSA SPRINGS	CO		12/29/2025		1,097		(18)				(18)	1,079				
100198283	SEATTLE	WA		02/28/2025		1,586		(22)				(22)	1,564				
100103265	LOS ANGELES	CA		04/27/2023		630		(33)				(33)	597				
100187240	PARK CITY	UT		11/29/2023		1,987		(14)				(14)	1,973				
100192447	EAST SETAUKET	NY		02/07/2025		876		(29)				(29)	847				
100140764	SEVIERVILLE	TN		01/22/2024		1,295		(24)				(24)	1,271				
100177013	HOUSTON	TX		01/16/2025		17,636		(358)				(358)	17,278				
100221209	HEADSBERG	CA		07/21/2025		2,587		(47)				(47)	2,540				
100229848	MISSION VIEJO	CA		08/22/2025		1,294		(61)				(61)	1,233				
100167151	WAVES	NC		09/13/2024		1,552		(27)				(27)	1,525				
100154891	JACKSONVILLE	FL		07/19/2024		859		(29)				(29)	830				
100201806	QUEEN CREEK	AZ		03/18/2025		1,422		(50)				(50)	1,372				
100229351	FONTANA	CA		06/14/2025		1,523		(56)				(56)	1,467				
100150167	STATEN ISLAND	NY		04/30/2024		3,380		(107)				(107)	3,273				
100138758	MISSOURI CITY	TX		12/21/2023		3,144		(56)				(56)	3,088				
100185906	HENDERSON	NV		12/20/2024		1,452		(46)				(46)	1,406				
100254861	RANCHO CUCAMONGA	CA		11/17/2025		2,206		(73)				(73)	2,133				
100201474	FINNSBURG	MD		03/12/2025		1,924		(34)				(34)	1,890				
100210392	VISTA	CA		05/12/2025		1,950		(58)				(58)	1,892				
100190708	TRACY	CA		01/28/2025		1,542		(39)				(39)	1,503				
100209276	SIMI VALLEY	CA		04/29/2025		1,629		(24)				(24)	1,605				
100273217	DALLAS	TX		01/16/2026		1,024		(38)				(38)	986				
100174101	ORANGE BEACH	AL		10/31/2024		1,517		(36)				(36)	1,481				
100120209	REHOBOTH BEACH	DE		06/18/2023		712		(3)				(3)	709				
100238031	DIXON	CA		10/03/2025		1,601		(35)				(35)	1,566				
100100576	HAYWARD	CA		04/27/2023		1,371		(33)				(33)	1,338				
100053986	LONG BEACH	CA		03/23/2021		3,166		(41)				(41)	3,125				
100176884	TRUCKEE	CA		11/15/2024		1,314		(72)				(72)	1,242				
100192569	WASHINGTON	DC		02/10/2025		1,572		(29)				(29)	1,543				
100253630	SANTA FE	NM		10/30/2025		1,397		(3)				(3)	1,394				
100178351	LOS ANGELES	CA		11/20/2024		1,400		(72)				(72)	1,328				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100160377	THOUSAND OAKS	CA		09/06/2024		1,639		(51)			(51)		1,588	1,588			
100178435	CAPE CORAL	FL		11/21/2024		1,312		(40)			(40)		1,272	1,272			
100174916	LOS ANGELES	CA		07/13/2023		5,055		(134)			(134)		4,921	4,921			
100110219	MIAMI	FL		06/30/2023		29,083		(123)			(123)		28,960	28,960			
100174860	WASHINGTON	DC		10/31/2024		1,784		(43)			(43)		1,741	1,741			
100017909	ALHAMBRA	CA		06/30/2018		3,844		(16)			(16)		3,828	3,828			
100158487	FAIRFIELD	CA		07/10/2024		1,424		(16)			(16)		1,408	1,408			
100276844	SEATTLE	WA		01/29/2026		508		(17)			(17)		491	491			
100176728	ALPINE	AL		12/20/2024		1,588		(43)			(43)		1,545	1,545			
100238416	MARCO ISLAND	FL		09/19/2025		1,381		(41)			(41)		1,340	1,340			
100156704	LOS ANGELES	CA		06/26/2024		345		(17)			(17)		328	328			
100118790	SANTA ROSA	CA		07/25/2023		1,859		(41)			(41)		1,818	1,818			
100176848	SOUTH OZONE PARK	NY		11/15/2024		1,408		(18)			(18)		1,390	1,390			
100267110	SALEN	OR		12/23/2025		1,635		(43)			(43)		1,592	1,592			
100182358	KEY COLONY BCH	FL		12/12/2024		1,512		(29)			(29)		1,483	1,483			
100229311	MIAMI	FL		06/14/2025		1,430		(61)			(61)		1,369	1,369			
100169823	SAN PEDRO	CA		09/30/2024		15,867		(316)			(316)		15,551	15,551			
100247506	SIMI VALLEY	CA		10/28/2025		1,180		(55)			(55)		1,105	1,105			
100141208	ORLANDO	FL		01/30/2024		1,365		(14)			(14)		1,351	1,351			
100185238	WASHINGTON	DC		01/24/2025		2,572		(62)			(62)		2,510	2,510			
100175573	EDISTO ISLAND	SC		11/21/2024		1,640		(34)			(34)		1,606	1,606			
100120369	LOS ANGELES	CA		06/18/2023		898		(57)			(57)		841	841			
100199037	MILTON	GA		02/28/2025		1,696		(45)			(45)		1,651	1,651			
100174218	REHOBOTH BEACH	DE		10/31/2024		1,372		(26)			(26)		1,346	1,346			
100175130	WESTMINSTER	CA		11/05/2024		1,586		(67)			(67)		1,519	1,519			
100186300	AVON	CO		01/08/2025		1,643		(23)			(23)		1,620	1,620			
100194260	HUNTERSVILLE	NC		02/14/2025		1,503		(61)			(61)		1,442	1,442			
100168323	VACAVILLE	CA		09/20/2024		3,359		(36)			(36)		3,323	3,323			
100245223	SEATTLE	WA		10/06/2025		1,621		(65)			(65)		1,556	1,556			
100272261	LAS VEGAS	NV		01/08/2026		1,009		(37)			(37)		972	972			
100149166	WEATHERFORD	TX		04/22/2024		1,160		(72)			(72)		1,088	1,088			
100067676	AZUSA	CA		09/23/2021		3,751		(18)			(18)		3,733	3,733			
100253529	POTTSBORO	TX		10/30/2025		1,553		(61)			(61)		1,492	1,492			
100188389	PORTER RANCH	CA		01/08/2025		1,595		(41)			(41)		1,554	1,554			
100175701	MIAMI	FL		11/12/2024		1,605		(50)			(50)		1,555	1,555			
100206064	ALHAMBRA	CA		05/16/2025		1,544		(15)			(15)		1,529	1,529			
100211864	LAKE GENEVA	WI		05/19/2025		1,947		(32)			(32)		1,915	1,915			
100153953	LOS ANGELES	CA		06/05/2024		1,231		(22)			(22)		1,209	1,209			
100261149	TOLEDO RIVER	NJ		12/05/2025		1,102		(35)			(35)		1,067	1,067			
401062979	LYNCHBURG	VA		01/30/2024		1,457		(37)			(37)		1,420	1,420			
100216024	CANTON	OH		06/17/2025		1,433		(55)			(55)		1,378	1,378			
100189693	SANTA CLARA	CA		02/20/2025		2,185		(12)			(12)		2,173	2,173			
100170503	TOUJAC	NJ		10/09/2024		1,523		(31)			(31)		1,492	1,492			
100172834	WESTLAKE VILLAGE	CA		12/06/2024		1,715		(18)			(18)		1,697	1,697			
100209814	KEIT	WA		06/11/2025		1,458		(47)			(47)		1,411	1,411			
100243382	FONTANA	CA		09/26/2025		1,466		(55)			(55)		1,411	1,411			
100255734	JOSHUA TREE	CA		11/24/2025		1,769		(28)			(28)		1,741	1,741			
100201635	NEWARK	NJ		03/18/2025		2,414		(41)			(41)		2,373	2,373			
100165532	KANSVILLE	UT		12/20/2024		3,298		(51)			(51)		3,247	3,247			
100162236	NAPLES	FL		12/12/2024		1,632		(3)			(3)		1,629	1,629			
100253367	AZUSA	CA		10/30/2025		1,622		(22)			(22)		1,600	1,600			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100226572	LOS ANGELES	CA		07/30/2025		884		(35)			(35)		849				
10015982	MIRAMAR	FL		06/16/2024		1,357		(36)			(36)		1,321				
100255036	RICHMOND	TX		11/19/2025		1,993		(45)			(45)		1,548				
100245673	CHICAGO	IL		10/06/2025		1,553		(53)			(53)		1,500				
100255444	WESTON	FL		11/24/2025		1,098		(16)			(16)		1,082				
100173439	DILLON	CO		10/29/2024		1,952		(26)			(26)		1,564				
100163277	MOX INNEY	TX		06/13/2024		1,470		(62)			(62)		1,408				
100164863	FULLERTON	CA		06/26/2024		1,389		19			19		1,408				
100198233	KENT	WA		02/28/2025		1,630		(23)			(23)		1,607				
100173968	MASHPEE	MA		11/25/2024		1,453		(31)			(31)		1,422				
100192232	MOUNT VERNON	NY		01/31/2025		1,622		(52)			(52)		1,570				
100226689	CHATSORTH	CA		06/11/2025		1,596		(24)			(24)		1,572				
100228523	TACOMA	WA		06/12/2025		1,345		(57)			(57)		1,288				
100177614	MONTREY	CA		01/16/2025		1,418		(66)			(66)		1,352				
100159050	SOUTH LAKE TAHOE	CA		06/15/2024		2,137		(56)			(56)		2,081				
100119087	LOVELAND	CO		07/31/2023		1,833		(21)			(21)		1,812				
100157207	YUKON	OK		02/20/2025		1,327		(28)			(28)		1,299				
100180672	OAK HILLS	CA		11/28/2024		1,270		(41)			(41)		1,229				
100267075	OWARD	CA		12/23/2025		2,474		(60)			(60)		2,414				
100132709	WHITTIER	CA		11/03/2023		1,109		(2)			(2)		1,107				
100212563	CORONA	CA		05/29/2025		1,548		(21)			(21)		1,527				
100186428	CARMI O'HEIL	CA		12/30/2024		1,707		(1)			(1)		1,706				
100218695	FORT BELVOIR	VA		06/27/2025		3,185		(33)			(33)		3,152				
100235243	SANTA FE	NM		08/29/2025		2,489		(79)			(79)		2,410				
100162004	LOS ANGELES	CA		07/31/2024		1,436		(52)			(52)		1,384				
100136638	BAL HARBOUR	FL		02/02/2024		1,151		(64)			(64)		1,087				
100109701	MIAMI	FL		06/16/2023		1,630		(36)			(36)		1,594				
100244447	SAN LUIS OBISPO	CA		09/29/2025		1,515		(45)			(45)		1,470				
100151890	GOLDEN	CO		05/10/2024		1,301		(24)			(24)		1,277				
100139625	LOS ANGELES	CA		12/28/2023		1,767		(67)			(67)		1,700				
100172462	SOUTH KINGSTOWN	RI		10/23/2024		1,577		(40)			(40)		1,537				
100149066	NORTH PORT	FL		04/19/2024		2,337		(48)			(48)		2,289				
100245284	CHATHAM	NJ		10/06/2025		1,574		(65)			(65)		1,509				
100220612	LA PUENTE	CA		07/18/2025		1,035		(26)			(26)		1,009				
100166590	TRINIDAD	CA		10/23/2024		1,522		(71)			(71)		1,451				
100195328	LOS ANGELES	CA		02/24/2025		2,437		(62)			(62)		2,375				
100210709	SCOTTSDALE	AZ		05/15/2025		1,387		(26)			(26)		1,361				
100212821	BELLFLOWER	CA		05/29/2025		1,395		(53)			(53)		1,342				
100219891	PRESOTT	AZ		07/07/2025		5,259		(136)			(136)		5,123				
100165318	BOLDER	CO		06/29/2024		1,618		(45)			(45)		1,573				
100234928	VONHUE	TN		06/28/2025		1,337		(46)			(46)		1,291				
100253093	HUIELL	NJ		10/30/2025		1,598		(55)			(55)		1,543				
100272711	UPLAND	CA		01/09/2026		566		(4)			(4)		562				
100264678	ATLANTIC CITY	NJ		12/17/2025		32,092		(862)			(862)		32,020				
100268364	SCOTTSDALE	AZ		12/29/2025		1,097		(21)			(21)		1,076				
100142979	WATSONVILLE	CA		02/09/2024		1,166		(7)			(7)		1,159				
100180105	MARIANNA	FL		12/30/2024		2,922		(99)			(99)		2,893				
4010067195	SALEM	OR		01/30/2024		1,457		(36)			(36)		1,421				
100245733	POTTSTOWN	PA		10/06/2025		1,639		(58)			(58)		1,581				
100180547	WENATOCHEE	WA		11/26/2024		1,720		(26)			(26)		1,694				
100189643	CERES	CA		01/17/2025		1,395		(38)			(38)		1,357				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171380	SUFF CITY	NC		10/16/2024		1,512		(47)			(47)		1,465	1,465			
100205128	LOS ANGELES	CA		04/11/2025		970		(28)			(28)		942	942			
100138672	CHESTER	MD		12/18/2023		1,330		(28)			(28)		1,302	1,302			
100238738	OLD ORCHARD BEACH	ME		09/22/2025		2,169		(68)			(68)		2,101	2,101			
100221298	MIAMI	FL		07/22/2025		1,341		(55)			(55)		1,286	1,286			
100161790	NEWARK	NJ		07/31/2024		1,497		(37)			(37)		1,460	1,460			
100089425	PORT WASHINGTON	NY		11/18/2022		1,522		(11)			(11)		1,511	1,511			
100164072	SANTA ANA	CA		08/21/2024		1,589		(43)			(43)		1,546	1,546			
100154640	SPRING VALLEY	CA		07/19/2024		1,500		(18)			(18)		1,482	1,482			
100156689	RIVERSIDE	CA		06/24/2024		1,461		(34)			(34)		1,427	1,427			
100206888	WINTER GARDEN	FL		04/24/2025		1,293		(61)			(61)		1,232	1,232			
100267281	VENTURA	CA		12/24/2025		1,569		(30)			(30)		1,539	1,539			
100147423	SOUTH OZONE PARK	NY		04/03/2024		943		(26)			(26)		917	917			
100206706	LAKESIDE	MT		04/23/2025		1,640		(29)			(29)		1,611	1,611			
100238775	ELL LAY	GA		09/23/2025		1,388		(55)			(55)		1,313	1,313			
100166136	ST CHARLES	IL		09/09/2024		1,615		(33)			(33)		1,582	1,582			
100272803	BENTONVILLE	AR		01/08/2026		1,123		(33)			(33)		1,090	1,090			
100153058	SACRAMENTO	CA		06/27/2024		1,395		(67)			(67)		1,328	1,328			
100126560	AMERICAN CANYON	CA		06/30/2023		817		(3)			(3)		814	814			
100221119	LAKEWOOD	CO		07/21/2025		1,378		(29)			(29)		1,349	1,349			
100167761	JAMAICA	NY		09/19/2024		1,113		(32)			(32)		1,081	1,081			
100229563	SUPPLY	NC		06/15/2025		1,615		(26)			(26)		1,589	1,589			
100202485	BLUE RIDGE	GA		03/21/2025		1,429		(26)			(26)		1,403	1,403			
100185004	SIMI VALLEY	CA		12/19/2024		1,824		(18)			(18)		1,806	1,806			
100155949	DORAL	FL		06/16/2024		1,488		(28)			(28)		1,460	1,460			
100255888	LAS VEGAS	NV		10/30/2025		1,762		(26)			(26)		1,736	1,736			
100143448	CORONA	CA		02/16/2024		1,507		(4)			(4)		1,503	1,503			
100046130	WALNUT CREEK	CA		11/25/2020		2,140		153			153		2,293	2,293			
100159028	GARDENA	CA		08/15/2024		1,666		(47)			(47)		1,619	1,619			
100172230	DAVIS	CA		10/21/2024		1,673		(51)			(51)		1,622	1,622			
100198881	MEDON	WI		02/28/2025		1,390		(11)			(11)		1,379	1,379			
100220944	RANCHO CUCAMONGA	CA		07/18/2025		1,528		(40)			(40)		1,488	1,488			
100246145	BRISTOL	RI		10/08/2025		1,747		(77)			(77)		1,670	1,670			
100178970	ANNAPOLIS	MD		11/25/2024		1,727		(2)			(2)		1,725	1,725			
100110894	HOUSTON	TX		08/11/2023		1,325		(50)			(50)		1,475	1,475			
100246147	GULF SHORES	AL		10/08/2025		1,203		(40)			(40)		1,163	1,163			
100141587	REVIRE	MA		01/30/2024		834		(15)			(15)		819	819			
100176902	LAS VEGAS	NV		11/15/2024		1,406		(77)			(77)		1,329	1,329			
100272034	SYLMAR	CA		01/08/2026		1,124		(18)			(18)		1,106	1,106			
100155607	GARDEN GROVE	CA		07/15/2024		1,534		(40)			(40)		1,494	1,494			
100176715	LAKWOOD	WA		11/15/2024		1,715		(26)			(26)		1,689	1,689			
100176558	OAK ISLAND	NC		11/15/2024		1,676		(23)			(23)		1,653	1,653			
100238747	DENVER	CO		09/22/2025		18,394		(710)			(710)		17,684	17,684			
100102020	LOS ANGELES	CA		04/14/2023		1,327		(31)			(31)		1,296	1,296			
100190237	PLAINFIELD	NJ		09/28/2023		1,250		(13)			(13)		1,237	1,237			
100152783	SALUIS	MA		05/22/2024		1,447		(11)			(11)		1,436	1,436			
100044459	GRINDA	CA		11/19/2020		2,234		105			105		2,339	2,339			
100157248	COVINGTON	GA		02/20/2025		852		(32)			(32)		820	820			
100201126	CAPE CORAL	FL		03/12/2025		1,664		(50)			(50)		1,614	1,614			
100060925	JURPA VALLEY	CA		04/22/2022		3,618		(102)			(102)		3,516	3,516			
100237046	FORT COLLINS	CO		09/12/2025		21,045		(865)			(865)		20,180	20,180			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245399	EVERETT	WA		10/06/2025		1,626		(48)			(48)		1,578	1,578			
100272418	INDIAN WELLS	CA		01/08/2026		1,091		(3)			(3)		1,088	1,088			
100151493	COOIA BEACH	FL		06/10/2024		2,895		(34)			(34)		2,861	2,861			
100149447	HEBER CITY	UT		04/24/2024		1,561		(46)			(46)		1,515	1,515			
100230023	SALINAS	CA		08/25/2025		1,988		(46)			(46)		1,942	1,942			
100219614	ANNAPOLIS	MD		07/07/2025		1,429		(41)			(41)		1,388	1,388			
100067730	JERSEY CITY	NJ		09/23/2021		3,372		(102)			(102)		3,270	3,270			
100220765	RANCHOS DE TIAS	NM		06/18/2025		2,814		(88)			(88)		2,726	2,726			
100243759	HOIER GLEN	IL		09/29/2025		992		(7)			(7)		985	985			
100206058	NEWPORT BEACH	CA		06/16/2025		114,637		(285)			(285)		114,352	114,352			
100101925	TOIBALL	TX		04/14/2023		1,021		(59)			(59)		962	962			
100151658	BAKERSFIELD	CA		06/10/2024		1,155		(27)			(27)		1,128	1,128			
100128528	MAMMOTH LAKES	CA		09/22/2023		2,055		(34)			(34)		2,021	2,021			
100192887	CORRELLA	NC		02/10/2025		1,483		(28)			(28)		1,455	1,455			
100206575	ANHEIM	CA		04/22/2025		1,591		(21)			(21)		1,570	1,570			
100170027	MIAMI	FL		11/08/2024		1,503		(62)			(62)		1,441	1,441			
100147202	YONKERS	NY		03/28/2024		1,449		(34)			(34)		1,415	1,415			
100234982	RANCHO CUCAMONGA	CA		08/28/2025		4,035		(132)			(132)		3,903	3,903			
100142244	PLANT CITY	FL		03/15/2024		1,464		(43)			(43)		1,421	1,421			
100151062	MURRELLS INLET	SC		06/08/2024		1,526		(47)			(47)		1,479	1,479			
100181703	SAN DIEGO	CA		12/11/2024		1,263		(38)			(38)		1,225	1,225			
100238659	LEWISTON	ID		09/19/2025		1,488		(48)			(48)		1,420	1,420			
100109190	WHITTIER	CA		07/21/2023		1,717		(22)			(22)		1,695	1,695			
100150189	LEWISVILLE	NC		04/30/2024		1,614		(28)			(28)		1,586	1,586			
100167022	TAYLORSVILLE	UT		09/13/2024		1,685		(32)			(32)		1,653	1,653			
100170371	FEDMONO	WA		10/08/2024		1,910		(22)			(22)		1,888	1,888			
100243975	CHICAGO	IL		09/29/2025		1,459		(48)			(48)		1,411	1,411			
100144003	OXFORD	NE		02/29/2024		896		(23)			(23)		873	873			
100158608	LA MESA	CA		07/10/2024		1,656		(17)			(17)		1,639	1,639			
100219484	TULSON	AZ		07/07/2025		7,272		(143)			(143)		7,129	7,129			
100265017	SANTA FE	NM		12/17/2025		3,411		(92)			(92)		3,319	3,319			
100244825	WASHVILLE	TN		09/29/2025		282,446		(6,856)			(6,856)		245,590	245,590			
100147212	NEWARK	NJ		03/28/2024		1,491		(31)			(31)		1,460	1,460			
100207098	CAVE CREEK	AZ		04/24/2025		3,252		(56)			(56)		3,196	3,196			
100159864	MIAMI	FL		08/16/2024		1,422		(53)			(53)		1,369	1,369			
100247299	TARZANA	CA		10/24/2025		1,339		(53)			(53)		1,286	1,286			
100272810	CHANDLER	AZ		01/13/2026		902		(42)			(42)		860	860			
100175342	FRESNO	CA		11/05/2024		2,425		(33)			(33)		2,392	2,392			
100139174	LOS ANGELES	CA		12/28/2023		1,348		(26)			(26)		1,322	1,322			
100220024	SANTEE	CA		07/18/2025		7,931		(164)			(164)		7,767	7,767			
100169273	RIVERSIDE	CA		09/27/2024		1,109		(45)			(45)		1,064	1,064			
100266672	LA MIRADA	CA		12/23/2025		1,666		(41)			(41)		1,625	1,625			
100272098	FORT WORTH	TX		01/08/2026		1,109		(23)			(23)		1,086	1,086			
100261128	ELK GROVE	CA		12/05/2025		2,651		(49)			(49)		2,602	2,602			
100092956	FOUNTAIN VALLEY	CA		05/17/2022		2,669		(111)			(111)		2,558	2,558			
100110469	FALLS CHURCH	VA		06/30/2023		1,964		(15)			(15)		1,949	1,949			
100142370	GLEN OAKS	NY		03/15/2024		1,480		(49)			(49)		1,431	1,431			
100169456	EL CAJON	CA		09/30/2024		1,636		(25)			(25)		1,611	1,611			
100148719	CORONA	CA		04/10/2024		1,510		(22)			(22)		1,488	1,488			
100151094	AUSTIN	TX		06/08/2024		1,573		(25)			(25)		1,548	1,548			
100065477	LONG BEACH	CA		07/28/2021		3,335		(70)			(70)		3,265	3,265			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016563	LOS ANGELES	CA		06/29/2024		1,104		(13)			(13)		1,091	1,091			
100163291	ARLETA	CA		08/13/2024		1,231		(18)			(18)		1,213	1,213			
100137625	MORPARK	CA		12/08/2023		1,421		(14)			(14)		1,407	1,407			
100226545	PITTSBURG	CA		07/30/2025		1,369		(65)			(65)		1,304	1,304			
100161291	SEATTLE	WA		07/25/2024		1,567		(30)			(30)		1,537	1,537			
100254381	MOUNT JULIET	TN		11/07/2025		1,999		(41)			(41)		1,958	1,958			
100226557	CARLI O'HEIL	CA		07/30/2025		1,385		(49)			(49)		1,336	1,336			
100254325	HIALEAH	FL		11/17/2025		2,088		(72)			(72)		2,016	2,016			
100226594	BOSTON	MA		07/30/2025		2,706		(42)			(42)		2,664	2,664			
100169546	COMMERCE	CA		09/30/2024		7,172		(118)			(118)		7,054	7,054			
100228751	SOUTH KINGSTOWN	RI		08/12/2025		1,486		(58)			(58)		1,428	1,428			
100182205	SENECAVILLE	OH		12/12/2024		1,438		(20)			(20)		1,438	1,438			
100129594	MIAMI	FL		09/29/2023		1,702		(21)			(21)		1,681	1,681			
100119903	MIAMI	FL		07/31/2023		1,982		(50)			(50)		1,932	1,932			
100161132	MARGATE CITY	NJ		07/24/2024		1,570		(41)			(41)		1,529	1,529			
100226536	SAN FRANCISCO	CA		07/30/2025		1,428		(35)			(35)		1,393	1,393			
100192185	LONG ISLAND CITY	NY		01/31/2025		1,591		(55)			(55)		1,536	1,536			
100261139	DILLIJYN	VA		12/05/2025		1,614		(43)			(43)		1,571	1,571			
100143553	NEWARK	NJ		02/21/2024		1,551		(44)			(44)		1,507	1,507			
100172508	UNION CITY	CA		10/23/2024		1,663		(33)			(33)		1,630	1,630			
100237125	WEST COVINA	CA		09/12/2025		1,598		(55)			(55)		1,453	1,453			
100134688	MORENO VALLEY	CA		10/30/2023		1,507		(11)			(11)		1,506	1,506			
100266398	VAN ALSTINE	TX		12/29/2025		1,105		(15)			(15)		1,090	1,090			
100102803	DOWNTOWN	PA		06/22/2023		1,343		(52)			(52)		1,291	1,291			
100239324	LOS ANGELES	CA		06/14/2025		2,055		(62)			(62)		1,993	1,993			
19187	SALINAS	CA		07/31/2012		100,301		(65)			(65)		100,236	100,236			
100153866	FAIR OAKS	CA		06/05/2024		2,488		(99)			(99)		2,389	2,389			
100023543	FULLERTON	CA		09/04/2018		3,583		(52)			(52)		3,531	3,531			
100134447	BAYVIEW	NJ		10/30/2023		1,374		(33)			(33)		1,341	1,341			
100165963	SAN DIEGO	CA		12/26/2024		1,404		(20)			(20)		1,384	1,384			
100202805	SALINAS	CA		03/24/2025		1,437		(53)			(53)		1,384	1,384			
100245719	NEW BUFFALO	MI		10/06/2025		2,130		(79)			(79)		2,051	2,051			
100150993	GRANADA HILLS AREA LOS ANGELE	CA		05/08/2024		1,669		(9)			(9)		1,660	1,660			
100258302	FORT LAUDERDALE	FL		12/05/2025		1,582		(49)			(49)		1,533	1,533			
100235208	ESCONDIDO	CA		08/28/2025		1,356		(54)			(54)		1,302	1,302			
100126422	JAMAICA	NY		06/30/2023		1,333		(52)			(52)		1,281	1,281			
100176949	DETHAM	MA		11/15/2024		2,443		(79)			(79)		2,364	2,364			
100068187	LOS ANGELES	CA		08/25/2021		3,649		(67)			(67)		3,582	3,582			
100115801	VINCHESTER	MA		07/20/2023		1,901		(6)			(6)		1,895	1,895			
100147515	TAMPA	FL		04/03/2024		1,453		(35)			(35)		1,418	1,418			
100080022	MILLINO	OR		04/08/2022		2,537		(40)			(40)		2,497	2,497			
100178399	MELROSE	MA		11/21/2024		1,553		(35)			(35)		1,518	1,518			
100138748	SCOTTSDALE	AZ		02/02/2024		564		(3)			(3)		561	561			
100155179	SILVERTHORNE	CO		07/19/2024		1,535		(26)			(26)		1,509	1,509			
100195401	AUSTIN	TX		02/24/2025		1,322		(34)			(34)		1,288	1,288			
100192566	GAINESVILLE	VA		02/07/2025		1,655		(15)			(15)		1,640	1,640			
100192327	SAN DIEGO	CA		07/31/2025		1,482		(54)			(54)		1,428	1,428			
100233484	BAKERSFIELD	CA		10/30/2025		1,585		(52)			(52)		1,533	1,533			
100201885	KYLE	TX		03/18/2025		1,512		(55)			(55)		1,457	1,457			
100267331	RIVERSIDE	CA		12/24/2025		1,113		(42)			(42)		1,071	1,071			
100235312	REVERE	MA		09/04/2025		9,770		(223)			(223)		9,547	9,547			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006508	LOS ANGELES	CA		07/28/2021		3,386		(61)			(61)		3,325	3,325			
10023629	SANTA MARIA	CA		09/10/2025		1,434		(42)			(42)		1,392	1,392			
10025593	GLENWOOD SPRINGS	CO		11/24/2025		2,099		(50)			(50)		2,049	2,049			
100210450	LOVATHATCHEE	FL		05/12/2025		1,412		(35)			(35)		1,377	1,377			
100201816	SAN DIEGO	CA		03/18/2025		1,687		(34)			(34)		1,653	1,653			
100074198	SIERRA MADRE	CA		12/09/2021		3,159		(143)			(143)		3,016	3,016			
100257060	CENTENNIAL	CO		11/26/2025		1,764		(36)			(36)		1,728	1,728			
100226788	SAINT GEORGE	UT		07/30/2025		5,770		(141)			(141)		5,629	5,629			
100195902	CHARLESTON	SC		07/15/2024		1,494		(41)			(41)		1,453	1,453			
100114847	FONTANA	CA		07/13/2023		1,849		(28)			(28)		1,821	1,821			
100186214	JOHNSTOWN	OH		09/20/2024		1,608		(33)			(33)		1,575	1,575			
100169075	COLUMBIA FALLS	MT		09/27/2024		1,460		(18)			(18)		1,442	1,442			
100168036	DIXIEVILLE	AL		09/20/2024		1,668		(10)			(10)		1,658	1,658			
100199300	KISSIMEE	FL		03/05/2025		1,427		(35)			(35)		1,392	1,392			
100130360	PHOENIX	AZ		09/28/2023		950		(21)			(21)		929	929			
100134862	BLUFFTON	SC		10/30/2023		1,191		(11)			(11)		1,180	1,180			
100193423	LIVERMORE	CA		02/10/2025		1,956		(58)			(58)		1,898	1,898			
100168256	ROSEVILLE	OH		09/20/2024		1,894		(11)			(11)		1,883	1,883			
100202250	SAN GABRIEL	CA		04/17/2025		1,534		(44)			(44)		1,490	1,490			
100221726	ANAHEIM	CA		07/25/2025		1,280		(60)			(60)		1,220	1,220			
100146887	PALM SPRINGS	CA		03/26/2024		1,647		(15)			(15)		1,632	1,632			
100188358	SAN JUAN CAPISTRANO	CA		07/09/2025		1,542		(57)			(57)		1,485	1,485			
100276982	CAPE CORAL	FL		01/30/2026		501		(18)			(18)		483	483			
100209502	GAINESVILLE	VA		05/01/2025		1,192		(40)			(40)		1,152	1,152			
100272709	DORAL	FL		01/09/2026		527		(8)			(8)		519	519			
100220185	LOS ANGELES	CA		07/11/2025		5,696		(203)			(203)		5,493	5,493			
100147451	TAMPA	FL		04/03/2024		1,095		(34)			(34)		1,061	1,061			
100202763	HOIELL	NJ		03/24/2025		1,477		(48)			(48)		1,429	1,429			
100189265	SAN DIEGO	CA		01/13/2025		1,566		(35)			(35)		1,531	1,531			
100221059	OCEAN CITY	NJ		07/18/2025		1,979		(67)			(67)		1,912	1,912			
100074250	HOMESTEAD	FL		12/09/2021		3,888		(91)			(91)		3,797	3,797			
100109630	NORTH HOLLYWOOD	CA		06/14/2023		1,339		(22)			(22)		1,317	1,317			
100195551	DORAL	FL		03/27/2025		27,582		(471)			(471)		27,111	27,111			
100194510	RICHMOND	TX		02/14/2025		1,652		(52)			(52)		1,600	1,600			
100204678	POUGHKEEPSIE	NY		04/04/2025		1,517		(53)			(53)		1,464	1,464			
100189037	COLTON	CA		01/09/2025		1,403		(40)			(40)		1,363	1,363			
100128318	STAFFORD	VA		09/14/2023		1,468		(23)			(23)		1,445	1,445			
100134465	OZONE PARK	NY		10/30/2023		1,903		(22)			(22)		1,881	1,881			
100195666	FONTANA	CA		02/24/2025		1,305		(31)			(31)		1,274	1,274			
100272376	CALVIN	CA		01/08/2026		1,000		(20)			(20)		980	980			
100255985	SOUTH HAVEN	MI		11/24/2025		1,750		(24)			(24)		1,726	1,726			
100199201	AUSTIN	TX		04/04/2025		1,555		(30)			(30)		1,525	1,525			
100210228	RANCHO CUCAMONGA	CA		05/09/2025		1,591		(66)			(66)		1,525	1,525			
100243438	BOISE	ID		09/26/2025		4,693		(119)			(119)		4,574	4,574			
100162257	INDEPENDENCE	MI		09/06/2024		1,929		(73)			(73)		1,856	1,856			
100213859	RODANITE	NC		05/29/2025		1,679		(16)			(16)		1,663	1,663			
100151517	RIVIERA BEACH	FL		05/10/2024		1,660		(4)			(4)		1,656	1,656			
100216002	ATASCADERO	CA		07/11/2025		1,353		(61)			(61)		1,292	1,292			
100153665	FERNANDINA BEACH	FL		11/09/2023		1,037		(33)			(33)		1,004	1,004			
100226650	PHOENIX	AZ		07/30/2025		1,628		(41)			(41)		1,587	1,587			
100157029	HOMESTEAD	FL		02/20/2025		1,453		(46)			(46)		1,407	1,407			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion						Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100162983	KILL DEVIL HILLS	NC		06/12/2024		1,626		(6)				(6)	1,620	1,620			
100209501	DAVENPORT	FL		05/01/2025		1,600		(38)				(38)	1,562	1,562			
100247204	OCEAN VIEW	DE		10/23/2025		4,413		(131)				(131)	4,282	4,282			
100167947	INGLEWOOD	CA		09/20/2024		1,713		(38)				(38)	1,675	1,675			
100267004	SUITE CITY	NC		12/23/2025		1,481		(52)				(52)	1,429	1,429			
100102626	CASTRO VALLEY	CA		06/22/2023		1,659		(28)				(28)	1,630	1,630			
100118650	LAWDALE	CA		07/25/2023		1,404		(51)				(51)	1,353	1,353			
100272815	WESTMINSTER	CA		01/13/2026		517		(16)				(16)	501	501			
100267365	GRANITE FALLS	WA		12/24/2025		916		(35)				(35)	881	881			
100142797	MIAMI	FL		02/08/2024		1,623		(12)				(12)	1,611	1,611			
100166463	BAKERSFIELD	CA		10/31/2024		1,675		(50)				(50)	1,625	1,625			
334007718	LAWRENCE	KS		07/19/2024		631,901							631,901	631,901			
100245669	CORONA	CA		10/06/2025		3,023		(111)				(111)	2,912	2,912			
100243264	MONROE TOWNSHIP	NJ		09/26/2025		1,505		(50)				(50)	1,455	1,455			
100174573	WARRICK	NY		10/31/2024		1,382		(50)				(50)	1,332	1,332			
100158651	EL CAJON	CA		07/10/2024		1,539		(19)				(19)	1,520	1,520			
100193783	DIXON	CA		02/10/2025		1,125		(45)				(45)	1,080	1,080			
100180640	LAKE HAVASI CITY	AZ		11/26/2024		1,536		(59)				(59)	1,477	1,477			
100201646	WEST HILLS	CA		03/13/2025		1,489		(52)				(52)	1,437	1,437			
100220214	DOINEY	CA		07/11/2025		1,578		(11)				(11)	1,567	1,567			
100165550	CATHERAL CITY	CA		12/20/2024		1,235		(56)				(56)	1,179	1,179			
100171984	SEATTLE	WA		10/16/2024		1,762		(38)				(38)	1,724	1,724			
100200264	NAPLES	FL		03/07/2025		1,756		(15)				(15)	1,743	1,743			
100133559	PLEASANT HILL	CA		10/23/2023		1,577		(3)				(3)	1,574	1,574			
100176929	APPEKA	FL		11/15/2024		1,678		(44)				(44)	1,634	1,634			
100036789	DUBLIN	CA		09/27/2019		(7,346)							(7,346)	(3,671)	(265)	3,940	3,675
100243442	MCKINNEY	TX		09/26/2025		1,163		(55)				(55)	1,108	1,108			
100159445	CENTENNIAL	CO		07/15/2024		1,422		(50)				(50)	1,372	1,372			
100171851	OCEAN CITY	NJ		10/17/2024		1,724		(41)				(41)	1,683	1,683			
100210436	APPLE VALLEY	CA		05/12/2025		3,402		(147)				(147)	3,255	3,255			
100169306	LIVERMORE	CA		01/13/2025		3,726		(132)				(132)	3,594	3,594			
100276532	VALLEY VILLAGE	CA		01/28/2026		498		(17)				(17)	481	481			
100194670	LOS ANGELES	CA		02/21/2025		1,735		(35)				(35)	1,700	1,700			
100272014	MISSION HILLS	CA		01/08/2026		1,038		(18)				(18)	1,020	1,020			
100214103	SEQUIM	WA		05/30/2025		1,381		(65)				(65)	1,316	1,316			
100238606	BONITA SPRINGS	FL		09/23/2025		1,281		(43)				(43)	1,238	1,238			
100272028	HOLLYWOOD	FL		01/08/2026		1,614		(33)				(33)	1,581	1,581			
100205017	MATECA	CA		04/10/2025		2,090		(49)				(49)	2,041	2,041			
100246837	FRISSO	CO		10/16/2025		7,083		(264)				(264)	6,819	6,819			
100192833	WINNETKA AREA LOS ANGELES	CA		02/05/2025		1,491		(45)				(45)	1,446	1,446			
100127655	LA CANADA FLINTRIDGE	CA		09/08/2023		1,600		(19)				(19)	1,581	1,581			
100272628	GANTER	TX		01/13/2026		1,066		(46)				(46)	1,020	1,020			
4010045940	BARNETT TOWNSHIP	NJ		02/02/2023		1,634		(41)				(41)	1,593	1,593			
100132757	BELL	CA		11/03/2023		1,457		(26)				(26)	1,431	1,431			
100107654	LONG BEACH	CA		06/29/2023		1,662		(10)				(10)	1,652	1,652			
100229143	COTTONWOOD SHORES	TX		06/14/2025		1,238		(43)				(43)	1,195	1,195			
100149606	INDIO	CA		04/26/2024		1,490		(21)				(21)	1,469	1,469			
100253153	HOUSTON	TX		10/30/2025		1,541		(56)				(56)	1,485	1,485			
100180236	BOZEMAN	MT		11/25/2024		1,836		(2)				(2)	1,834	1,834			
100255596	BOSTON	MA		11/24/2025		2,286		(37)				(37)	2,249	2,249			
100179420	EDWARDS	CO		12/27/2024		1,455		(68)				(68)	1,387	1,387			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100142741	VIRGINIA BEACH	VA		02/08/2024		1,341		(27)			(27)		1,314		1,314		
100109148	LODI	CA		07/21/2023		1,409		(44)			(44)		1,365		1,365		
100247416	ROSELILLE	OH		10/24/2025		1,444		(52)			(52)		1,392		1,392		
100060379	REDDING	CA		04/14/2022		2,526		(75)	2,526		(75)		2,451		2,451		
100120461	EAST LOS ANGELES	CA		08/18/2023		1,993		(47)			(47)		1,946		1,946		
100167478	AUSTIN	TX		10/31/2024		7,452		(198)	7,452		(198)		7,254		7,254		
100246124	HA/THORNE	CA		10/08/2025		525		(24)			(24)		501		501		
100188365	JACKSON	TN		01/08/2025		1,560		(34)			(34)		1,526		1,526		
100211787	TUASON	AZ		05/19/2025		3,561		(42)			(42)		3,519		3,519		
100178470	SALEM	OR		11/21/2024		1,461		(21)			(21)		1,440		1,440		
100238497	ASHLAND	MA		09/19/2025		1,466		(46)			(46)		1,420		1,420		
100099782	BROOKLYN	NY		02/28/2023		1,405		(43)			(43)		1,362		1,362		
100148485	PA/IA	HI		04/12/2024		1,744		(25)	1,744		(25)		1,719		1,719		
100175940	DO/INEY	CA		11/05/2024		3,445		(125)			(125)		3,320		3,320		
100182702	DESTIN	FL		12/12/2024		1,626		(36)			(36)		1,590		1,590		
100171865	TRACY	CA		10/17/2024		1,792		(29)			(29)		1,763		1,763		
100229329	CUTLER BAY	FL		06/14/2025		1,384		(42)			(42)		1,342		1,342		
100210291	KILL DEVIL HILLS	NC		05/09/2025		1,299		(17)			(17)		1,282		1,282		
100159824	MIAMI	FL		06/16/2024		1,560		(52)			(52)		1,508		1,508		
100186146	JERSEY CITY	NJ		02/10/2025		1,494		(25)			(25)		1,469		1,469		
100254747	SILMAR	CA		11/14/2025		2,831		(72)			(72)		2,759		2,759		
100140890	LAS VEGAS	NV		02/26/2024		1,278		(8)			(8)		1,270		1,270		
100220306	ROBERT PARK	CA		07/11/2025		1,285		(61)			(61)		1,224		1,224		
100248915	DENVER	CO		10/29/2025		1,479		(35)			(35)		1,444		1,444		
100182382	PANAMA CITY	FL		12/12/2024		1,469		(41)			(41)		1,428		1,428		
100132272	HERNOSA BEACH	CA		10/13/2023		1,772		(5)			(5)		1,767		1,767		
100185517	HIGHLAND	UT		12/20/2024		1,478		(49)			(49)		1,429		1,429		
100143871	AUBURN	MA		02/22/2024		1,371		(41)			(41)		1,330		1,330		
100152460	NAPLES	FL		05/16/2024		3,094		(94)			(94)		3,000		3,000		
100159903	SPANAWAY	VA		07/15/2024		1,620		(32)			(32)		1,588		1,588		
100138255	ANT/COH	CA		12/15/2023		1,822		(22)			(22)		1,800		1,800		
100268496	MINERAL BLUFF	GA		12/29/2025		1,076		(12)			(12)		1,064		1,064		
100147447	DORAL	FL		04/03/2024		1,445		(36)			(36)		1,409		1,409		
100129722	GATLINBURG	TN		09/29/2023		1,137		(8)			(8)		1,129		1,129		
100272063	MOUNTAIN VIEW	CA		01/08/2026		1,101		(25)			(25)		1,076		1,076		
100110702	HIGHLANDS RANCH	CO		08/11/2023		1,770		(58)			(58)		1,712		1,712		
100118939	FORT WYERS	FL		07/27/2023		1,622		(21)			(21)		1,601		1,601		
100192766	MURRELLS INLET	SC		02/10/2025		1,604		(17)			(17)		1,587		1,587		
100140009	LONG BEACH	CA		01/18/2024		1,424		(39)			(39)		1,385		1,385		
100191733	IRVING	TX		02/20/2025		1,165		(44)			(44)		1,121		1,121		
100189294	ST JOHNS	FL		01/13/2025		1,537		(39)			(39)		1,498		1,498		
100214845	NORTH HOLLYWOOD AREA LOS ANG	CA		06/06/2025		1,295		(32)			(32)		1,263		1,263		
100171193	HOUSTON	TX		11/22/2024		2,173		(36)			(36)		2,137		2,137		
100173165	CORONA	CA		10/30/2024		2,001		(22)			(22)		1,979		1,979		
100175565	NEW CASTLE	WI		09/08/2023		1,785		(7)			(7)		1,778		1,778		
100199162	SAN DIEGO	CA		04/04/2025		2,097		(98)			(98)		1,999		1,999		
100091107	SAN BERNARDINO	CA		07/31/2023		1,244		(20)			(20)		1,224		1,224		
100220444	WORCESTER	MA		07/15/2025		1,602		(29)			(29)		1,573		1,573		
100075927	LAKE FOREST PARK	VA		01/07/2022		3,432		(29)			(29)		3,403		3,403		
100226893	SALVO	NC		07/30/2025		1,547		(22)			(22)		1,525		1,525		
100207505	HAYWARD	CA		04/29/2025		1,333		(52)			(52)		1,281		1,281		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100244963	MANTECA	CA		09/29/2025		1,560		(45)			(45)		1,515		1,515		
100190655	NEWCASTLE	CA		01/27/2025		1,469		(32)			(32)		1,437		1,437		
100173190	LOS ANGELES	CA		10/30/2024		1,651		(33)			(33)		1,618		1,618		
100272938	RANCHO CUCAMONGA	CA		01/15/2026		445		(8)			(8)		437		437		
19188	FORT WORTH	TX		06/29/2012		105,885							105,885		105,885		
100186777	HONOLULU	HI		12/31/2024		1,644		(54)			(54)		1,590		1,590		
100229338	ANHEIM	CA		06/15/2025		1,567		(33)			(33)		1,534		1,534		
100286317	HOUSTON	TX		12/29/2025		1,055		(20)			(20)		1,035		1,035		
100096333	NORTH HOLLYWOOD	CA		04/06/2023		1,562		(1)			(1)		1,561		1,561		
100178250	WILBURN	MA		11/19/2024		1,480		(19)			(19)		1,461		1,461		
100189051	PLACENTIA	CA		01/09/2025		1,492		(51)			(51)		1,441		1,441		
100144303	BROOKLYN	NY		03/07/2024		4,183		(86)			(86)		4,097		4,097		
100178741	BIENA PARK	CA		02/25/2022		2,559		(121)			(121)		2,438		2,438		
10015844	SPRINGVILLE	UT		07/19/2024		1,549		(64)			(64)		1,485		1,485		
100169514	INDIO	CA		09/30/2024		1,462		(29)			(29)		1,433		1,433		
100182877	NORTH MYRTLE BEACH	SC		12/12/2024		1,534		(12)			(12)		1,522		1,522		
100802029	PHOENIX	AZ		02/25/2022		1,757		(37)			(37)		1,720		1,720		
100110427	SAN JUAN CAPISTRANO	CA		06/30/2023		1,637		(45)			(45)		1,592		1,592		
100202809	MANTECA	CA		03/24/2025		1,409		(46)			(46)		1,363		1,363		
100185004	SPRING HILL	TN		12/20/2024		1,511		(15)			(15)		1,496		1,496		
100156742	BEDFORD	MA		06/26/2024		1,487		(20)			(20)		1,467		1,467		
100157428	PARAMOUNT	CA		02/20/2025		2,642		(57)			(57)		2,585		2,585		
100215942	AURORA	CO		07/11/2025		1,281		(30)			(30)		1,251		1,251		
100206114	SANAMISH	WA		04/16/2025		123,227		(3,227)			(3,227)		120,000		120,000		
100163106	DESTIN	FL		06/13/2024		1,515		(39)			(39)		1,476		1,476		
100247338	LAS VEGAS	NV		10/24/2025		2,640							2,640		2,640		
100185962	NEIGHBURY PARK	CA		12/26/2024		14,266		(96)			(96)		14,168		14,168		
100137157	ELL LAY	GA		11/28/2023		1,041		(42)			(42)		999		999		
100276592	FORT LAUDERDALE	FL		01/28/2026		512		(18)			(18)		494		494		
100272695	RIVERSIDE	CA		01/09/2026		540		(12)			(12)		528		528		
100191251	PERRIS	CA		01/29/2025		2							2		2		
10027518	NOVATO	CA		02/13/2026		536		(17)			(17)		519		519		
100103201	MONROE	NY		04/21/2023		1,587		(26)			(26)		1,561		1,561		
100159991	CLEARWATER	FL		07/15/2024		1,563		(62)			(62)		1,501		1,501		
100165725	MIAMI	FL		08/29/2024		3,302		(65)			(65)		3,237		3,237		
100206410	PRESOTT	AZ		09/22/2025		2,529		(65)			(65)		2,464		2,464		
100179532	SAN DIEGO	CA		11/21/2024		2,306		(19)			(19)		2,287		2,287		
100268616	FAIRPLAY	CO		12/29/2025		1,607		(7)			(7)		1,600		1,600		
10021982	STOCKTON	CA		07/22/2025		1,374		(27)			(27)		1,347		1,347		
100253908	SHIP BOTTOM	NJ		10/30/2025		1,432		(21)			(21)		1,411		1,411		
10068164	FALLBROOK	CA		06/25/2021		3,636		(24)			(24)		3,612		3,612		
100219258	LAKE FOREST	CA		06/30/2025		5,592		(154)			(154)		5,438		5,438		
100119951	CONCORD	NC		08/11/2023		1,753		(6)			(6)		1,747		1,747		
100137111	INGLEWOOD	CA		12/08/2023		1,660		(11)			(11)		1,649		1,649		
100114518	MISSION VIEJO	CA		06/29/2023		1,735		(16)			(16)		1,719		1,719		
100261946	LA MESA	CA		12/08/2025		7,471		(218)			(218)		7,253		7,253		
100161513	ONTARIO	CA		07/30/2024		1,517		(32)			(32)		1,485		1,485		
100149624	MIAMI	FL		04/29/2024		1,427		(70)			(70)		1,352		1,352		
100155289	LONGWOOD	FL		07/19/2024		1,932		(81)			(81)		1,851		1,851		
100247595	BUFFORD	GA		10/29/2025		1,017		(44)			(44)		973		973		
100214757	FOUNTAIN VALLEY	CA		06/11/2025		1,993		(48)			(48)		1,945		1,945		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100149097	MCCALL	ID		04/19/2024		1,181	(30)				(30)		1,151		1,151		
100186439	MANTECA	CA		12/30/2024		1,581	(26)				(26)		1,555		1,555		
100180387	BALDWIN PARK	CA		11/25/2024		1,564	(24)				(24)		1,540		1,540		
100144099	PASADENA	CA		03/07/2024		1,655	(29)				(29)		1,626		1,626		
100255022	ATASCADERO	CA		11/24/2025		1,381	(39)				(39)		1,342		1,342		
100196652	PALMETTO	FL		07/10/2024		1,618	(62)				(62)		1,556		1,556		
100138193	ANHEIM	CA		12/14/2023		2,176	(24)				(24)		2,152		2,152		
100245001	SACRAMENTO	CA		10/29/2025		1,405	(64)				(64)		1,341		1,341		
100257003	GERBETOWN	TX		11/26/2025		1,586	(66)				(66)		1,520		1,520		
100128508	SEMINOLE	FL		09/15/2023		1,316	(10)				(10)		1,306		1,306		
100160833	CEDAR HILL	TX		07/24/2024		3,119	(100)				(100)		3,019		3,019		
100235704	CHARLOTTE	NC		09/22/2025		1,492	(64)				(64)		1,428		1,428		
100018450	OAKLAND	CA		06/27/2018		3,680	(18)				(18)		3,662		3,662		
100236287	WOODSTOCK	GA		09/10/2025		1,330	(27)				(27)		1,303		1,303		
100257068	HEBER CITY	UT		11/26/2025		1,676	(45)				(45)		1,631		1,631		
100107948	MIAMI	FL		05/23/2023		1,820	(25)				(25)		1,795		1,795		
100255757	SAINT SIMONS ISLAND	GA		11/24/2025		1,597	(43)				(43)		1,554		1,554		
100186110	JERSEY CITY	NJ		07/31/2025		1,496	(34)				(34)		1,462		1,462		
100245653	WORCESTER	MA		10/06/2025		1,426	(57)				(57)		1,369		1,369		
100216186	SANTA ANA	CA		06/20/2025		2,280	(6)				(6)		2,274		2,274		
4010084910	BOILING SPRINGS	SC		12/30/2024		1,553	(18)				(18)		1,535		1,535		
100142903	LONG BEACH	CA		02/09/2024		1,446	(34)				(34)		1,412		1,412		
100150115	KOLQA	HI		06/14/2024		4,939	(69)				(69)		4,870		4,870		
100211895	SANDY SPRINGS	GA		05/19/2025		1,570	(21)				(21)		1,549		1,549		
100230286	WINCHESTER	VA		06/14/2025		1,277	(59)				(59)		1,218		1,218		
100169867	MIAMI	FL		09/27/2024		1,289	(70)				(70)		1,219		1,219		
100089771	WALLER	TX		12/02/2022		1,787	(33)				(33)		1,754		1,754		
100192815	WINCHESTER	MA		02/10/2025		1,855	(18)				(18)		1,837		1,837		
100172088	PICO RIVERA	CA		10/23/2024		13,694	(382)				(382)		13,312		13,312		
100272623	BOZEMAN	MT		01/13/2026		1,024	(34)				(34)		990		990		
100115796	BROOK	NY		07/20/2023		1,772	(17)				(17)		1,755		1,755		
100253400	LOS ANGELES	CA		10/30/2025		1,555	(46)				(46)		1,509		1,509		
100109662	NAPLES	FL		06/12/2023		3,131	(45)				(45)		3,086		3,086		
100230766	SARASOTA	FL		08/18/2025		1,360	(49)				(49)		1,311		1,311		
100230168	BEECH MOUNTAIN	NC		06/14/2025		1,813	(42)				(42)		1,771		1,771		
100244676	WEST ORANGE	NJ		09/29/2025		2,002	(11)				(11)		1,991		1,991		
100191528	JURIPA VALLEY	CA		01/30/2025		1,836	(39)				(39)		1,797		1,797		
100163189	LOS ANGELES	CA		06/13/2024		1,507	(55)				(55)		1,462		1,462		
100150757	BOLLER	CO		05/07/2024		1,526	(22)				(22)		1,504		1,504		
100142381	TROY	MI		03/15/2024		1,028	(27)				(27)		1,001		1,001		
100268633	FOUNTAIN HILLS	AZ		12/29/2025		860	(15)				(15)		845		845		
100071892	THOUSAND OAKS	CA		11/19/2021		3,124	(155)				(155)		2,969		2,969		
100218812	QUINCY	MO		06/27/2025		1,397	(32)				(32)		1,365		1,365		
100171741	REHOBOTH BEACH	DE		10/17/2024		1,568	(32)				(32)		1,536		1,536		
100170865	GLENDALE	CA		10/11/2024		1,582	(35)				(35)		1,547		1,547		
100235005	ESCONDIDO	CA		08/28/2025		1,522	(38)				(38)		1,484		1,484		
100206024	FRANKLIN	MA		04/15/2025		1,324	(18)				(18)		1,306		1,306		
100076531	EASTAURORA	IL		01/04/2022		2,900	(88)				(88)		2,812		2,812		
100238741	LAREDO	TX		09/22/2025		1,276	(38)				(38)		1,238		1,238		
100245094	STEAMBOAT SPRINGS	CO		10/03/2025		1,546	(49)				(49)		1,497		1,497		
100182558	WOODLAND	CA		12/12/2024		4,928	(15)				(15)		4,913		4,913		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
	2	3	State					8	9	10	11	12						13	
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100158705	CAPE CORAL		FL		07/10/2024		1,511		(5)			(5)		1,506		1,506			
100229130	PANAMA CITY		FL		06/14/2025		1,390		(38)			(38)		1,352		1,352			
100148504	LAKEWOOD		CO		04/12/2024		1,487		(9)			(9)		1,478		1,478			
100132040	SHORELINE		WA		10/13/2023		1,552		(19)			(19)		1,533		1,533			
100055905	JERSEY CITY		NJ		03/28/2021		3,704		(101)			(101)		3,603		3,603			
100198075	ESTERO		FL		12/13/2023		1,716		(3)			(3)		1,713		1,713			
100168587	WILLIS		TX		09/25/2024		1,596		(39)			(39)		1,557		1,557			
100234754	MIAMI		FL		06/28/2025		1,425		(59)			(59)		1,366		1,366			
100142688	PALM HARBOR		FL		02/09/2024		2,452		(78)			(78)		2,374		2,374			
100228572	KITTY HAWK		NC		06/11/2025		1,465		(46)			(46)		1,419		1,419			
100120379	LANSVILLE		MO		06/30/2023		1,558		(14)			(14)		1,544		1,544			
100168008	HAMILTON		NJ		09/20/2024		2,062		(51)			(51)		2,011		2,011			
100079327	LOS ANGELES		CA		03/17/2022		4,990		(126)			(126)		4,864		4,864			
100255940	SAINT LOUIS		MO		11/24/2025		2,213		(35)			(35)		2,178		2,178			
100148804	BARCO		NC		04/17/2024		1,688		(13)			(13)		1,655		1,655			
100160165	AIRTKIN		IN		07/18/2024		1,366		(29)			(29)		1,337		1,337			
100176883	SANTA CLARITA		CA		11/15/2024		1,504		(36)			(36)		1,468		1,468			
100092645	MORGAN HILL		CA		04/14/2022		2,340		(57)			(57)		2,283		2,283			
100244808	CHICAGO		IL		09/29/2025		1,539		(43)			(43)		1,496		1,496			
100218645	NEWARK		NJ		06/27/2025		1,541		(15)			(15)		1,526		1,526			
100216711	SANTA ROSA		CA		06/23/2025		1,528		(2)			(2)		1,526		1,526			
100082250	GALVESTON		TX		04/14/2022		3,781		(7)			(7)		3,774		3,774			
100236612	DUARTE		CA		09/19/2025		1,388		(47)			(47)		1,341		1,341			
100128135	APIACHE JUNCTION		AZ		09/11/2023		1,235		(11)			(11)		1,224		1,224			
100017737	NAPA		CA		04/26/2018		11,361							11,361		11,361			
100053583	HOLLISTER		CA		03/23/2021		3,086		(149)			(149)		2,939		2,939			
100079131	ATLANTA		GA		02/24/2022		3,001		(57)			(57)		2,944		2,944			
100175989	CORAL SPRINGS		FL		11/05/2024		2,313		(49)			(49)		2,264		2,264			
100213821	HILTON HEAD ISLAND		SC		05/29/2025		1,458		(30)			(30)		1,428		1,428			
100238115	MILPITAS		CA		09/15/2025		11,114		(479)			(479)		10,635		10,635			
100203605	SANTA BARBARA		CA		03/26/2025		3,855		(54)			(54)		3,801		3,801			
100120356	POIMANO BEACH		FL		06/18/2023		1,893		(31)			(31)		1,862		1,862			
100176822	CHINO		CA		11/15/2024		1,458		(43)			(43)		1,415		1,415			
100176808	LOS ANGELES		CA		11/15/2024		1,155		(54)			(54)		1,101		1,101			
100182526	LAS VEGAS		NV		12/12/2024		1,855		(25)			(25)		1,830		1,830			
100057816	SAN DIEGO		CA		06/30/2021		3,895		(82)			(82)		3,813		3,813			
100119185	BROKEN BOW		OK		07/31/2023		1,601		(1)			(1)		1,600		1,600			
100023547	FEDMOND		IA		09/04/2018		3,486		(66)			(66)		3,400		3,400			
100168626	ROSEVILLE		OH		09/25/2024		1,439		(68)			(68)		1,371		1,371			
100277325	LOS ANGELES		CA		02/12/2026		479		(14)			(14)		465		465			
100103698	KAILUA KOHA		HI		05/08/2023		1,221							1,221		1,221			
100277514	LINCOLN		NE		02/13/2026		555		(12)			(12)		543		543			
100219265	DARBY		MT		06/30/2025		1,363		(13)			(13)		1,350		1,350			
100238754	DALLAS		TX		09/22/2025		1,425		(27)			(27)		1,398		1,398			
100176134	BURLESON		TX		12/20/2024		1,042		(19)			(19)		1,023		1,023			
100273394	ASHBURN		VA		01/21/2026		187		(8)			(8)		179		179			
100185048	SANTEE		CA		12/20/2024		1,609		(13)			(13)		1,586		1,586			
100206524	SEVIERVILLE		TN		04/17/2025		1,631		(35)			(35)		1,596		1,596			
100152809	MOUNT AIRY		MO		05/22/2024		1,232		(19)			(19)		1,213		1,213			
100115879	AUSTIN		TX		07/20/2023		1,664		(28)			(28)		1,636		1,636			
100128780	WASHINGTON		DC		09/21/2023		1,324		(22)			(22)		1,302		1,302			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100134266	ATLANTA	GA		10/21/2023		1,585		(5)			(5)		1,580	1,580			
100067712	STONINGTON	CT		09/23/2021		3,628		(5)			(5)		3,623	3,623			
100228265	BOX-HEAD	GA		06/11/2025		2,513		(82)			(82)		2,431	2,431			
100211929	PHOENIX	AZ		05/19/2025		1,341		(15)			(15)		1,326	1,326			
100203832	SEATTLE	WA		03/28/2025		1,417		(39)			(39)		1,378	1,378			
100159728	GILBERT	AZ		08/23/2024		8,401		(223)			(223)		8,178	8,178			
100228626	LAS VEGAS	NV		06/11/2025		1,426		(53)			(53)		1,373	1,373			
100137519	LEWEN GROVE	CA		01/11/2024		1,342		(51)			(51)		1,291	1,291			
100169351	FLAGLER BEACH	FL		09/27/2024		13,364		(434)			(434)		12,930	12,930			
100228078	MOBILE	IL		06/07/2025		2,134		(76)			(76)		2,058	2,058			
100057597	VANCOUVER	WA		06/30/2021		3,401		(48)			(48)		3,353	3,353			
100109839	STATEN ISLAND	NY		06/22/2023		1,596		(39)			(39)		1,557	1,557			
100135693	LAKEVIEW	MT		11/09/2023		968		(19)			(19)		949	949			
100210366	LOS ANGELES	CA		05/12/2025		1,999		(44)			(44)		1,955	1,955			
100214717	MONTCLAIR	NJ		06/11/2025		1,400		(56)			(56)		1,344	1,344			
100202482	NORTH LOGAN	UT		03/21/2025		1,416		(30)			(30)		1,386	1,386			
100211529	CUMMING	GA		06/05/2025		1,429		(48)			(48)		1,381	1,381			
100137805	SOUTH PORTLAND	ME		12/08/2023		1,382		(9)			(9)		1,373	1,373			
100210079	ALEXANDRIA	VA		05/07/2025		1,537		(28)			(28)		1,509	1,509			
100220821	TRACY	CA		07/18/2025		1,066		(5)			(5)		1,061	1,061			
100254315	SURFSIDE BEACH	SC		11/06/2025		1,333		(46)			(46)		1,287	1,287			
100114835	ELK GROVE	CA		07/13/2023		1,207		(33)			(33)		1,174	1,174			
100172645	SANTA MARIA	CA		10/24/2024		962		(7)			(7)		955	955			
100234888	LAS VEGAS	NV		08/28/2025		1,572		(20)			(20)		1,552	1,552			
100246512	BOKA RATON	FL		10/10/2025		1,437		(60)			(60)		1,377	1,377			
100088916	BELTON	TX		11/15/2022		1,435		(41)			(41)		1,394	1,394			
100254544	FERNANDINA BEACH	FL		11/07/2025		2,003		(62)			(62)		1,941	1,941			
100205028	HOLLYWOOD	FL		04/10/2025		1,467		(33)			(33)		1,434	1,434			
100176160	ARCATA	CA		12/20/2024		1,215		(30)			(30)		1,185	1,185			
4010049159	MACON	NC		04/26/2023		1,404		(28)			(28)		1,376	1,376			
100191515	ORLANDO	FL		01/30/2025		1,359		(30)			(30)		1,329	1,329			
100103533	PRESTON	CT		05/08/2023		5,886		(23)			(23)		5,863	5,863			
100182454	SALT LAKE CITY	UT		12/12/2024		1,609		(16)			(16)		1,593	1,593			
100238366	LEXINGTON	KY		09/19/2025		2,723		(110)			(110)		2,613	2,613			
100130231	SAN DIEGO	CA		11/15/2023		1,360		(10)			(10)		1,350	1,350			
100141347	PHILADELPHIA	PA		01/30/2024		819		(16)			(16)		803	803			
100136794	STATEN ISLAND	NY		11/27/2023		1,346		(31)			(31)		1,315	1,315			
100246456	EDMONDS	WA		10/10/2025		1,478		(39)			(39)		1,439	1,439			
100258238	PARK CITY	UT		12/02/2025		1,484		(38)			(38)		1,446	1,446			
100173661	BECENE	TX		10/31/2024		2,120		(99)			(99)		2,021	2,021			
100268891	HIGHLAND	UT		12/29/2025		998		(21)			(21)		977	977			
100237076	TOMB RIVER	LA		09/12/2025		1,406		(54)			(54)		1,352	1,352			
100115365	CRENSHILL	CA		07/17/2023		1,411		(30)			(30)		1,381	1,381			
100169200	WESTBURY	NY		09/27/2024		1,663		(11)			(11)		1,652	1,652			
100246266	GREENSBURG	IN		10/10/2025		1,792		(58)			(58)		1,734	1,734			
100158895	WAINESVILLE	NC		07/10/2024		1,460		(29)			(29)		1,431	1,431			
100235878	KEY LARGO	FL		09/04/2025		11,947		(259)			(259)		11,589	11,589			
100075972	MADERA	CA		04/25/2022		3,081		(157)			(157)		2,924	2,924			
100119429	IRVINE	CA		07/31/2023		1,712		(17)			(17)		1,695	1,695			
100207467	BONNEY LAKE	WA		04/29/2025		1,588		(10)			(10)		1,578	1,578			
100227143	FT LAUDERDALE	FL		07/30/2025		1,114		(47)			(47)		1,067	1,067			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100231744	DALY CITY	CA		06/28/2025		634		(23)			(23)		611				
100202824	MINERAL BLUFF	GA		03/24/2025		3,195		(83)			(83)		3,112				
100192676	LA VERGN	UT		02/10/2025		1,521		(23)			(23)		1,498				
100189787	GAIL INBURG	TN		01/21/2025		1,531		(33)			(33)		1,498				
100247124	FONTANA	CA		10/23/2025		1,948		(60)			(60)		1,888				
100115297	VALENCIA	CA		07/17/2023		1,532		(20)			(20)		1,512				
100206128	POIMONA	CA		04/16/2025		1,896		(57)			(57)		1,839				
100255885	CORRELLA	NC		11/24/2025		1,449		(49)			(49)		1,400				
100261118	BONITA SPRINGS	FL		12/05/2025		996		(27)			(27)		969				
100189036	SANTA CLARITA	CA		07/09/2025		1,074		(26)			(26)		1,048				
100230063	SANTA CLARITA	CA		06/26/2025		1,428		(68)			(68)		1,360				
100181535	TIGARD	OR		12/06/2024		1,229		(16)			(16)		1,213				
100188609	BELLA VISTA	AR		09/25/2024		2,312		(40)			(40)		2,272				
100155148	DENVER	CO		07/19/2024		1,280		(52)			(52)		1,228				
100065765	GLENORA	CA		07/28/2021		3,487		(33)			(33)		3,454				
100188430	OKAHURST	NI		01/08/2025		1,476		(39)			(39)		1,437				
100207097	SAN PEDRO	CA		04/24/2025		1,615		(28)			(28)		1,587				
100235791	MORENO VALLEY	CA		09/04/2025		20,554		(891)			(891)		19,863				
100044445	SHERMAN OAKS	CA		11/19/2020		2,188		(84)			(84)		2,104				
100257067	QUINCY	MA		11/26/2025		1,586		(42)			(42)		1,544				
100155002	VALLEY VILLAGE	CA		07/19/2024		1,736		(7)			(7)		1,729				
100255862	LAKE ARROYOHEAD	CA		11/24/2025		1,611		(29)			(29)		1,582				
100261985	JERSEY CITY	NI		12/08/2025		1,627		(42)			(42)		1,585				
100234756	FAIRVIEW	TX		08/28/2025		1,514		(51)			(51)		1,463				
100246876	ENCINO AREA LOS ANGELES	CA		10/17/2025		7,673		(364)			(364)		7,309				
100184374	SUPRISE	AZ		12/16/2024		1,312		(36)			(36)		1,276				
100151632	FAVETTEVILLE	NC		05/10/2024		1,966		(25)			(25)		1,941				
100193877	ALTAMONTE SPRINGS	FL		02/10/2025		1,511		(24)			(24)		1,487				
100210341	RIVERSIDE	CA		05/09/2025		1,510		(53)			(53)		1,457				
100140729	SAN LORENZO	CA		02/08/2024		919		(19)			(19)		900				
100100608	BAYVINE	NI		04/27/2023		1,453		(42)			(42)		1,411				
100247660	CURRY	CO		10/29/2025		1,500		(54)			(54)		1,446				
100154660	ONTARIO	CA		07/19/2024		1,516		(35)			(35)		1,481				
100236986	SCOTTSDALE	AZ		09/12/2025		1,947		(20)			(20)		1,927				
100151482	MARTINA	CA		05/10/2024		1,474		(25)			(25)		1,449				
100190668	EVERGREEN	CO		01/28/2025		1,351		(15)			(15)		1,336				
100200673	TACOMA	WA		03/11/2025		1,566		(31)			(31)		1,535				
100201879	CLEMONT	FL		03/18/2025		1,885		(40)			(40)		1,845				
100133629	GROVELAND	CA		10/20/2023		1,427		(15)			(15)		1,412				
100206821	LAKE ARROYOHEAD	CA		04/24/2025		1,639		(77)			(77)		1,562				
100189498	HAYWARD	CA		07/17/2025		1,088		(26)			(26)		1,062				
100216529	SUNRISE BEACH	TX		06/23/2025		1,343		(32)			(32)		1,311				
100169380	FORT MYERS	FL		09/27/2024		1,150		(54)			(54)		1,096				
100133514	PORT CHARLOTTE	FL		10/19/2023		1,380		(33)			(33)		1,347				
100229469	LEWINSTER	MA		06/15/2025		1,384		(41)			(41)		1,343				
100247283	OXON HILL	MD		10/23/2025		1,911		(68)			(68)		1,843				
100171477	CHARLESTON	SC		10/16/2024		6,918		(228)			(228)		6,690				
100246801	OAKLAND	CA		10/17/2025		1,625		(31)			(31)		1,594				
100057590	ALTADENA	CA		06/30/2021		3,429		(89)			(89)		3,340				
100272197	MONTEBELLO	CA		01/08/2026		16,987		(346)			(346)		16,241				
100236230	TRAVERSE CITY	MI		08/10/2025		1,285		(25)			(25)		1,260				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100221091	KEY WEST	FL		07/21/2025		1,446		(27)			(27)		1,419		1,419		
100246325	BOTHELL	WA		10/06/2025		1,570		(63)			(63)		1,507		1,507		
100166546	NATIONAL CITY	CA		09/25/2024		1,750		(13)			(13)		1,737		1,737		
100147464	BRUX	NY		04/03/2024		1,499		(41)			(41)		1,458		1,458		
100160223	HEBER CITY	UT		07/18/2024		1,455		(27)			(27)		1,428		1,428		
100248941	NEWMOIN	OR		10/29/2025		1,571		(47)			(47)		1,524		1,524		
100255916	MILLSBORO	DE		11/24/2025		1,309		(44)			(44)		1,265		1,265		
100197507	EASTVALE	CA		02/26/2025		1,573		(16)			(16)		1,557		1,557		
100092624	PALM COAST	FL		04/14/2022		2,483		(73)			(73)		2,410		2,410		
100054062	HEMPSTEAD	NY		03/23/2021		1,801		(18)			(18)		1,919		1,919		
100173939	MANTECA	CA		10/30/2024		950		(38)			(38)		912		912		
100176484	MIAMI	FL		11/21/2024		1,351		(57)			(57)		1,284		1,284		
100238650	SPERRYVILLE	VA		09/23/2025		1,408		(51)			(51)		1,357		1,357		
100154670	ORLANDO	FL		07/19/2024		4,209		(130)			(130)		4,079		4,079		
100206757	FAIRFIELD	CA		04/23/2025		1,296		(60)			(60)		1,236		1,236		
100229553	GULF SHORES	AL		06/15/2025		1,570		(17)			(17)		1,553		1,553		
100216472	MIAMI	FL		06/20/2025		1,288		(51)			(51)		1,237		1,237		
100223109	SEMINOLE	FL		08/14/2025		1,315		(37)			(37)		1,278		1,278		
100204158	LONG BEACH	CA		03/28/2025		1,550		(50)			(50)		1,500		1,500		
100186979	PANAMA CITY	FL		01/09/2025		1,291		(60)			(60)		1,231		1,231		
100129775	CORONA	CA		09/27/2023		1,458		(5)			(5)		1,453		1,453		
100166469	PHOENIX	AZ		10/31/2024		1,383		(30)			(30)		1,353		1,353		
100189763	GATIENBURG	TN		01/21/2025		1,384		(27)			(27)		1,357		1,357		
100253217	TORRANCE	CA		10/30/2025		1,553		(57)			(57)		1,496		1,496		
100181948	LONG BEACH	CA		12/06/2024		1,488		(44)			(44)		1,444		1,444		
100254293	NORWOOD	MA		11/06/2025		25,126		(891)			(891)		24,435		24,435		
100221044	ATLANTA	GA		07/18/2025		1,348		(48)			(48)		1,300		1,300		
100173766	STEAMBOAT SPRINGS	CO		10/30/2024		16,834		(124)			(124)		16,710		16,710		
100214829	ONTARIO	CA		06/11/2025		1,438		(34)			(34)		1,404		1,404		
100228772	RANCHO SANTA MARGARITA	CA		06/12/2025		1,396		(64)			(64)		1,332		1,332		
100246628	HUNTINGTON PARK	CA		10/16/2025		12,072		(572)			(572)		11,500		11,500		
100221691	RICHMOND	TX		07/25/2025		1,213		(28)			(28)		1,185		1,185		
100266977	NORWAY	ME		12/23/2025		1,624		(37)			(37)		1,587		1,587		
100227041	SAN DIEGO	CA		07/30/2025		1,408		(43)			(43)		1,365		1,365		
100204854	HIGHLAND	UT		04/09/2025		1,497		(59)			(59)		1,438		1,438		
100195321	MONUMENT	CO		02/24/2025		1,360		(46)			(46)		1,314		1,314		
100245002	ARIEL	WA		09/29/2025		3,078		(103)			(103)		2,975		2,975		
403048727	TOLEDO	OH		11/04/2024		1,874							1,874		1,874		
100074274	GILBERT	AZ		12/09/2021		2,503		(137)			(137)		2,366		2,366		
100244631	CAROLINA BEACH	NC		09/29/2025		3,205		(118)			(118)		3,087		3,087		
100189427	BELLINGHAM	WA		01/14/2025		1,946		(33)			(33)		1,913		1,913		
100144034	SAN DIEGO	CA		03/07/2024		5,155		(29)			(29)		5,126		5,126		
100149082	MOPESVILLE	NC		04/19/2024		1,282		(48)			(48)		1,234		1,234		
100043988	HAIALEAH	FL		06/13/2020		1,529		(30)			(30)		1,559		1,559		
100236246	ORLEANS	MA		09/10/2025		1,283		(25)			(25)		1,258		1,258		
100067913	ESTES PARK	CO		09/23/2021		3,480		(56)			(56)		3,424		3,424		
100174962	POIMANO BEACH	FL		10/31/2024		1,284		(49)			(49)		1,235		1,235		
100201827	OWAYO	CA		03/18/2025		1,660		(37)			(37)		1,523		1,523		
100220531	AURORA	CO		07/15/2025		1,356		(48)			(48)		1,308		1,308		
100168729	KIRKLAND	WA		09/26/2024		1,525		(52)			(52)		1,473		1,473		
100245313	WALTHAM	MA		10/06/2025		1,566		(57)			(57)		1,509		1,509		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100194981	ORADELL	NJ		12/19/2024		1,578		(26)			(26)		1,552	1,552			
100268355	ELIWOOD PARK	NJ		12/29/2025		1,042		(20)			(20)		1,022	1,022			
100193270	NIPMO	CA		02/10/2025		1,401		(45)			(45)		1,356	1,356			
100268346	MANFELD	TX		12/29/2025		1,082		(9)			(9)		1,073	1,073			
100165557	NEWARK	NJ		12/20/2024		1,264		(36)			(36)		1,228	1,228			
100272459	BIG FORK	MT		01/08/2026		1,082		(18)			(18)		1,064	1,064			
100147634	CORNELIUS	NC		04/04/2024		1,157		(46)			(46)		1,111	1,111			
100173180	GAINESVILLE	VA		10/30/2024		1,705		(32)			(32)		1,673	1,673			
100087985	LOS ANGELES	CA		10/25/2022		4,711		(31)			(31)		4,680	4,680			
100247615	SAN DIMAS	CA		10/29/2025		1,422		(48)			(48)		1,374	1,374			
100165367	UPPER MARLBORO	MD		08/29/2024		1,466		(38)			(38)		1,428	1,428			
100157950	VENETIAN CITY	NJ		07/09/2024		1,400		(9)			(9)		1,391	1,391			
100197502	VERONA	NJ		02/26/2025		1,559		(18)			(18)		1,541	1,541			
100194584	LAKE HAVASI CITY	AZ		03/28/2025		1,432		(30)			(30)		1,402	1,402			
100191167	MORENO VALLEY	CA		01/29/2025		1,359		(46)			(46)		1,313	1,313			
100071481	CHATSORTH	CA		10/26/2021		2,900		(183)			(183)		2,717	2,717			
100228144	WASHINGTON	DC		06/08/2025		1,314		(20)			(20)		1,294	1,294			
100165569	LOS ANGELES	CA		10/04/2024		2,006		(63)			(63)		1,943	1,943			
100176796	PARKER	CO		11/15/2024		1,681		(37)			(37)		1,644	1,644			
100212515	WEST HILLS	CA		05/29/2025		1,519		(6)			(6)		1,513	1,513			
100244542	CAMBRIA	CA		09/29/2025		1,498		(48)			(48)		1,450	1,450			
100201803	OUTLER BAY	FL		03/18/2025		1,388		(28)			(28)		1,340	1,340			
3320049211	WOODMERE	NY		04/04/2023		1,445,555							1,445,555	1,445,555			
100197494	LEWINTOWN	PA		02/26/2025		1,242		(23)			(23)		1,219	1,219			
100189185	COLLEGE STATION	TX		01/13/2025		967		(17)			(17)		950	950			
100162701	ANCHORAGE	AK		06/12/2024		1,571		(19)			(19)		1,552	1,552			
100151412	MGS HEAD	NC		05/10/2024		4,722		(8)			(8)		4,714	4,714			
100244797	TAKE CITY	CA		09/29/2025		1,474		(34)			(34)		1,440	1,440			
100201673	ALEXANDRIA	VA		03/18/2025		64,278		(2,464)			(2,464)		61,814	61,814			
100253482	FOLSOM	CA		10/30/2025		1,510		(36)			(36)		1,474	1,474			
100272892	SAN BERNARDINO	CA		01/09/2026		496		(12)			(12)		484	484			
100163327	MIAMI	FL		06/13/2024		1,224		(39)			(39)		1,185	1,185			
4010057463	CAMDEN	NJ		11/29/2023		1,133		(38)			(38)		1,095	1,095			
100211974	JOHNS CREEK	GA		05/22/2025		1,405		(15)			(15)		1,390	1,390			
100142810	HUTTO	TX		02/08/2024		1,514		(5)			(5)		1,509	1,509			
100271831	SOUTHLAKE	TX		12/30/2025		581		(6)			(6)		575	575			
100139208	LEWIS GROVE	CA		12/28/2023		1,220		(18)			(18)		1,202	1,202			
100081765	OCEANSIDE	CA		03/22/2022		540		(2)			(2)		538	538			
100166091	ROSELLE	GA		09/09/2024		15,167		(309)			(309)		14,858	14,858			
100149704	NEWARK	NJ		04/26/2024		1,430		(32)			(32)		1,398	1,398			
100195324	DANNSVILLE	GA		02/24/2025		1,504		(15)			(15)		1,489	1,489			
100210352	MANSTER	IN		05/09/2025		1,547		(32)			(32)		1,515	1,515			
100272629	SAN MARCOS	TX		01/13/2026		1,159		(51)			(51)		1,108	1,108			
100254274	TRUCKEE	CA		11/06/2025		2,224		(54)			(54)		2,170	2,170			
100156443	RANCHO PALOS VERDES	CA		06/24/2024		1,995		(36)			(36)		1,949	1,949			
100175230	ROILETT	TX		11/05/2024		1,788		(17)			(17)		1,771	1,771			
100193334	BOZEMAN	MT		02/10/2025		1,516		(26)			(26)		1,490	1,490			
100131588	ODEN	UT		10/06/2023		1,526		(9)			(9)		1,517	1,517			
100230149	BLUE RIDGE	GA		06/14/2025		1,248		(43)			(43)		1,205	1,205			
100238691	PHOENIX	AZ		09/23/2025		1,441		(31)			(31)		1,410	1,410			
100075903	LAKEWOOD	CO		01/07/2022		3,288		(63)			(63)		3,225	3,225			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100206878	SANTA CLARITA	CA		04/25/2025		1,553		(59)			(59)		1,494		1,494		
100246827	MODESTO	CA		10/17/2025		6,142		(265)			(265)		5,877		5,877		
100135278	MANHAWKIN	NJ		11/08/2023		1,598		(10)			(10)		1,588		1,588		
100080768	SHOULOW	AZ		03/24/2022		7,056		(58)			(58)		6,998		6,998		
100254266	APTOS	CA		11/06/2025		2,040		(71)			(71)		1,969		1,969		
100065914	MAKIAHIO	HI		07/23/2021		3,252		(123)			(123)		3,129		3,129		
100203160	COMMERCE TOWNSHIP	MI		03/27/2025		1,477		(25)			(25)		1,452		1,452		
100245663	SAN FRANCISCO	CA		10/06/2025		87,720		(4,607)			(4,607)		83,113		83,113		
100177483	POCONO PINES	PA		01/16/2025		1,680		(24)			(24)		1,656		1,656		
100214711	ATLANTA	GA		06/11/2025		1,481		(48)			(48)		1,433		1,433		
100102466	FREEDPORT	NY		06/07/2023		1,438		(28)			(28)		1,410		1,410		
100143303	EL CAJON	CA		02/21/2024		1,269		(29)			(29)		1,240		1,240		
100166069	SEVIERVILLE	TN		09/09/2024		1,770		(11)			(11)		1,769		1,769		
100148076	CORONA	CA		04/10/2024		1,473		(22)			(22)		1,451		1,451		
100188641	VIENNA	VA		02/10/2025		1,393		(19)			(19)		1,374		1,374		
100143518	NEWARK	NJ		02/21/2024		1,476		(37)			(37)		1,439		1,439		
100143820	NEWARK	NJ		02/21/2024		1,476		(37)			(37)		1,439		1,439		
100106652	FORT COLLINS	CO		06/30/2023		1,933		(2)			(2)		1,931		1,931		
100118878	MARATHON	FL		07/27/2023		1,477		(19)			(19)		1,458		1,458		
100235833	TEHACHAPI	CA		09/04/2025		1,494		(40)			(40)		1,454		1,454		
100173156	MARYSVILLE	WA		10/30/2024		1,693		(25)			(25)		1,668		1,668		
100235849	SELBIEVILLE	DE		09/04/2025		1,499		(43)			(43)		1,456		1,456		
100169855	VANCOUVER	WA		11/08/2024		1,450		(28)			(28)		1,422		1,422		
100190054	CHESTERFIELD	MO		01/21/2025		1,469		(34)			(34)		1,435		1,435		
100101577	NASHVILLE	TN		04/26/2023		1,732		(11)			(11)		1,731		1,731		
100219007	KEY LARGO	FL		06/27/2025		4,562		(13)			(13)		4,549		4,549		
100261474	PHOENIX	AZ		12/09/2025		1,579		(46)			(46)		1,533		1,533		
100247243	PORT MANFIELD	TX		10/23/2025		1,217		(42)			(42)		1,175		1,175		
100148858	LOS ANGELES	CA		04/29/2024		1,127		(28)			(28)		1,099		1,099		
100272865	ROSELLE	GA		01/09/2026		451		(21)			(21)		430		430		
100245238	ORANGE BEACH	AL		10/06/2025		1,418		(59)			(59)		1,359		1,359		
100179390	DANFORTHVILLE	GA		12/27/2024		6,405		(137)			(137)		6,268		6,268		
100238113	LEWISTON	WA		09/15/2025		1,269		(47)			(47)		1,222		1,222		
100138249	GARDEN GROVE	CA		12/15/2023		2,475		(29)			(29)		2,446		2,446		
100148893	ALPHARETTA	GA		04/17/2024		1,624		(19)			(19)		1,605		1,605		
100087738	MAJALALOA	HI		11/17/2022		1,612		(4)			(4)		1,608		1,608		
100218898	ONTARIO	CA		06/27/2025		1,419		(26)			(26)		1,393		1,393		
100273757	GATLINBURG	TN		07/23/2026		449		(13)			(13)		436		436		
100180766	FORT COLLINS	CO		11/26/2024		2,042		(47)			(47)		1,995		1,995		
100201691	MANCHESTER	CT		03/18/2025		1,477		(6)			(6)		1,471		1,471		
100170382	GARDENA	CA		10/09/2024		2,243		(7)			(7)		2,236		2,236		
100172954	LOS ANGELES	CA		10/25/2024		1,304		(61)			(61)		1,243		1,243		
100226989	EL CAJON	CA		07/30/2025		1,548		(31)			(31)		1,517		1,517		
100294774	LOS ANGELES	CA		11/14/2025		1,943		(38)			(38)		1,505		1,505		
100218262	ANAHEIM	CA		06/26/2025		11,850		(264)			(264)		11,586		11,586		
100143562	NEWARK	NJ		02/21/2024		1,513		(43)			(43)		1,470		1,470		
100189590	WILMINGTON	DE		07/19/2025		1,943		(37)			(37)		1,506		1,506		
100065295	LOS ANGELES	CA		07/28/2021		3,306		(60)			(60)		3,246		3,246		
100247241	ORLANDO	FL		10/23/2025		1,283		(40)			(40)		1,243		1,243		
401004947	NIAGARA FALLS	NY		04/26/2023		1,314		(39)			(39)		1,275		1,275		
100175926	LONG BEACH	CA		11/14/2024		1,469		(23)			(23)		1,446		1,446		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100206936	BELLROSE	NY		04/24/2025		3,214		(142)				(142)	3,072	3,072			
100228647	WINTER GARDEN	FL		06/11/2025		1,627		(18)				(18)	1,609	1,609			
100246379	FORT LAUDERDALE	FL		10/10/2025		1,890		(84)				(84)	1,806	1,806			
100228606	CASTAIC	CA		06/11/2025		1,592		(39)				(39)	1,543	1,543			
100174026	MIAMI	FL		10/31/2024		1,235		(35)				(35)	1,200	1,200			
100182194	CASTLE HILLS	TX		12/12/2024		1,440		(26)				(26)	1,414	1,414			
100149214	INDIO	CA		04/22/2024		1,145		(39)				(39)	1,106	1,106			
100120446	LOS ANGELES	CA		06/18/2023		1,589		(30)				(30)	1,559	1,559			
100079368	POIMONA	CA		03/17/2022		3,437		(60)				(60)	3,377	3,377			
100144001	CORONA	CA		02/29/2024		1,464		(16)				(16)	1,448	1,448			
100201704	SAN DIEGO	CA		03/18/2025		2,736		(50)				(50)	2,686	2,686			
4010067318	WATERBURY	CT		02/29/2024		1,404		(31)				(31)	1,373	1,373			
100167512	LOS ANGELES	CA		10/31/2024		1,584		(41)				(41)	1,543	1,543			
100220921	STANWOOD	VA		07/18/2025		1,487		(27)				(27)	1,460	1,460			
100083188	FRANKLINVILLE	NJ		05/26/2022		2,037		(47)				(47)	1,990	1,990			
100261545	PASO ROBLES	CA		12/08/2025		1,690		(49)				(49)	1,641	1,641			
100169064	ESTERO	FL		09/27/2024		1,331		(28)				(28)	1,303	1,303			
100243257	FONTANA	CA		09/26/2025		1,396		(46)				(46)	1,348	1,348			
100071843	WASHINGTON	DC		10/14/2021		3,322		(54)				(54)	3,268	3,268			
100160291	ALBUQUERQUE	NM		07/18/2024		1,453		(36)				(36)	1,417	1,417			
100204096	LONG BEACH	CA		03/28/2025		1,473		(42)				(42)	1,431	1,431			
100083200	RANCHO CORDOVA	CA		05/26/2022		1,919		(41)				(41)	1,878	1,878			
100158655	LAS CRUCES	NM		07/10/2024		6,578		(105)				(105)	6,473	6,473			
100173972	COMMERCE CITY	CO		10/31/2024		1,238		(58)				(58)	1,180	1,180			
100073552	PACIFIC GROVE	CA		11/19/2021		3,216		(46)				(46)	3,170	3,170			
100246983	NORTH HOLLYWOOD	CA		10/15/2025		1,415		(53)				(53)	1,362	1,362			
100219842	MARYSVILLE	VA		07/08/2025		1,749		(8)				(8)	1,741	1,741			
100253937	HELENA	AL		10/30/2025		76,839		(2,818)				(2,818)	74,021	74,021			
100133173	WESTMINSTER	CA		11/29/2023		1,185		(2)				(2)	1,183	1,183			
100180456	SEATTLE	WA		11/26/2024		1,366		(22)				(22)	1,344	1,344			
100203046	SAN DIEGO	CA		04/25/2025		1,409		(58)				(58)	1,351	1,351			
100206112	EDINA	MN		04/16/2025		1,541		(51)				(51)	1,490	1,490			
100130046	LANHAM	MD		09/27/2023		1,942		(27)				(27)	1,915	1,915			
100120303	ASHLAND	MA		06/18/2023		1,360		(13)				(13)	1,347	1,347			
100164195	LOS ANGELES	CA		06/21/2024		900		(24)				(24)	876	876			
100209294	EILENTON	PA		04/29/2025		4,799		(120)				(120)	4,679	4,679			
100160081	CLEARFIELD	UT		07/17/2024		1,457		(32)				(32)	1,425	1,425			
100215318	CARE ORRAL	FL		06/12/2025		1,428		(43)				(43)	1,385	1,385			
100177989	DAQUILA	GA		01/16/2025		1,132		(53)				(53)	1,079	1,079			
100170118	SEATTLE	WA		10/08/2024		1,531		(7)				(7)	1,524	1,524			
100236016	HEATHSVILLE	VA		09/04/2025		1,838		(69)				(69)	1,769	1,769			
100195320	WAGS HEAD	NC		02/24/2025		1,347		(42)				(42)	1,305	1,305			
100172945	GEORGETOWN	TX		10/25/2024		2,091		(98)				(98)	1,993	1,993			
100264984	FONTANA	CA		12/17/2025		1,332		(60)				(60)	1,272	1,272			
100267161	CHICAGO	IL		12/23/2025		1,642		(27)				(27)	1,615	1,615			
100083043	LITTLE ELIJAH	TX		05/11/2022		1,856		(48)				(48)	1,808	1,808			
100255613	JEFFERSON	GA		11/24/2025		2,291		(74)				(74)	2,217	2,217			
100159220	SEATTLE	WA		07/15/2024		1,448		(42)				(42)	1,406	1,406			
100149493	MARYSVILLE	VA		04/24/2024		1,662		(11)				(11)	1,651	1,651			
100140806	EAST MEADOW	NY		03/06/2024		713		(47)				(47)	666	666			
100254578	ALPINE	AL		11/17/2025		1,899		(78)				(78)	1,821	1,821			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100120763	NAPA	CA		06/25/2023		2,082		(70)			(70)		2,012		2,012		
100197636	HOLLYWOOD	FL		02/26/2025		1,184		(58)			(58)		1,126		1,126		
100059742	PINECREST	FL		06/19/2021		71,931		(2,381)			(2,381)		69,550		69,550		
100212048	FOUNTAIN HILLS	AZ		06/21/2025		1,551		(53)			(53)		1,498		1,498		
100220334	PIGEON FORGE	TN		07/14/2025		1,777		(50)			(50)		1,727		1,727		
100246489	GLENORA	CA		10/10/2025		1,529		(55)			(55)		1,474		1,474		
100272360	SANT AUGUSTINE	FL		01/08/2026		1,007		(28)			(28)		979		979		
100128908	MELVILLE	NY		09/21/2023		1,610		(25)			(25)		1,585		1,585		
100160555	WEST PALM BEACH	FL		07/19/2024		1,322		(75)			(75)		1,247		1,247		
100202970	NEW BUFFALO	MI		03/24/2025		1,438		(45)			(45)		1,393		1,393		
100216410	LOS ANGELES	CA		06/20/2025		1,376		(44)			(44)		1,332		1,332		
100228454	BIG BEAR CITY	CA		06/11/2025		1,419		(40)			(40)		1,379		1,379		
100163348	UPLAND	CA		06/13/2024		1,564		(31)			(31)		1,533		1,533		
100133895	CIBOLA	TX		11/29/2023		642		(2)			(2)		640		640		
100164575	ASHURN	VA		06/21/2024		1,737		(26)			(26)		1,711		1,711		
100074407	WESTON	FL		12/02/2021		3,320		(68)			(68)		3,252		3,252		
100244420	SOUTH WINDSOR	CT		09/29/2025		1,378		(65)			(65)		1,313		1,313		
100181666	BROOKLYN	NY		12/11/2024		1,623		(48)			(48)		1,575		1,575		
100182369	MIAMI	FL		12/12/2024		1,586		(12)			(12)		1,574		1,574		
100164408	POTTSDORO	TX		06/21/2024		1,369		(42)			(42)		1,327		1,327		
100103260	FORT LAUDERDALE	FL		04/21/2023		1,617		(17)			(17)		1,600		1,600		
100156714	MIDDLE RIVER	MD		06/26/2024		1,324		(17)			(17)		1,307		1,307		
100221688	MARTINEZ	CA		07/23/2025		2,065		(65)			(65)		2,000		2,000		
100223111	CHERRY LOG	GA		06/14/2025		1,521		(18)			(18)		1,503		1,503		
100192407	FAIRMILLE	NC		02/07/2025		1,056		(38)			(38)		1,018		1,018		
100175251	HURRICANE	UT		11/05/2024		1,631		(26)			(26)		1,605		1,605		
100109579	MIAMI	FL		06/14/2023		1,369		(25)			(25)		1,344		1,344		
100247206	PORT TOLEDO	VA		10/23/2025		17,163		(228)			(228)		16,935		16,935		
100247339	UPLAND	CA		10/24/2025		3,143		(67)			(67)		3,076		3,076		
100172554	BEND	OR		10/23/2024		1,745		(36)			(36)		1,709		1,709		
100223927	LOS ANGELES	CA		06/14/2025		1,563		(7)			(7)		1,556		1,556		
100253182	RIVERSIDE	CA		10/30/2025		1,606		(48)			(48)		1,558		1,558		
100195319	WILBURN	MA		02/24/2025		1,417		(40)			(40)		1,377		1,377		
100253132	WATSONVILLE	CA		10/30/2025		1,449		(62)			(62)		1,387		1,387		
100234983	FAIRVIEW	TX		06/28/2025		869		(35)			(35)		834		834		
100272232	RESEDA	CA		01/08/2026		1,051		(25)			(25)		1,026		1,026		
100221197	CHICAGO	IL		07/21/2025		1,514		(36)			(36)		1,478		1,478		
100178225	NEWARK	NJ		11/19/2024		1,739		(12)			(12)		1,727		1,727		
100165912	OCEAN CITY	NJ		12/26/2024		1,072		(21)			(21)		1,051		1,051		
100202430	ACTON	CA		03/20/2025		1,256		(25)			(25)		1,231		1,231		
100210252	NEHRU	ME		05/09/2025		1,395		(21)			(21)		1,374		1,374		
100162992	MIAMI	FL		06/12/2024		1,434		(31)			(31)		1,403		1,403		
100091553	CONCORD	NC		03/07/2023		1,273		(9)			(9)		1,264		1,264		
100209244	RIVERSIDE	CA		04/29/2025		1,616		(21)			(21)		1,595		1,595		
100141672	SAN ANTONIO	TX		01/30/2024		1,189		(42)			(42)		1,147		1,147		
100201765	EAST BRIDGEWATER	MA		03/18/2025		2,346		(96)			(96)		2,250		2,250		
100091074	MARSTON MILLS	MA		01/31/2023		1,170		(28)			(28)		1,142		1,142		
100235543	PORT ST JOE	FL		06/29/2025		1,349		(62)			(62)		1,287		1,287		
100210444	SANTA BARBARA	CA		05/12/2025		1,262		(49)			(49)		1,213		1,213		
100156242	SAN FRANCISCO	CA		06/20/2024		1,282		(10)			(10)		1,272		1,272		
100169375	BIG BEAR LAKE	CA		09/27/2024		1,623		(30)			(30)		1,593		1,593		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100216363	OWARD	CA		06/20/2025		1,476		(11)			(11)		1,465	1,465			
100136065	NORWALK	CT		11/16/2023		3,212		(68)			(68)		3,144	3,144			
100233656	LANCASTER	CA		10/30/2025		1,522		(51)			(51)		1,471	1,471			
100200530	LAWRENCE	KS		03/11/2025		1,545		(17)			(17)		1,528	1,528			
100203988	BEEVILLE	TX		03/28/2025		1,376		(52)			(52)		1,324	1,324			
100212361	CEDAR GROVE	NJ		05/29/2025		1,356		(16)			(16)		1,338	1,338			
100227198	WORCESTER	MA		07/30/2025		1,351		(39)			(39)		1,312	1,312			
100193462	MYSTIC	CT		02/10/2025		1,436		(26)			(26)		1,410	1,410			
100146818	ISLIP TERRACE	NY		03/20/2024		1,386		(10)			(10)		1,376	1,376			
100194669	SAN LUIS OBISPO	CA		02/21/2025		1,456		(37)			(37)		1,419	1,419			
100175235	LITTLETON	CO		11/05/2024		2,606		(42)			(42)		2,564	2,564			
100265510	GLENDALE	CA		12/19/2025		1,488		(36)			(36)		1,462	1,462			
100228755	ZIONSVILLE	IN		06/12/2025		1,446		(27)			(27)		1,419	1,419			
100286256	SHERILL'S FORD	NC		12/29/2025		1,053		(16)			(16)		1,037	1,037			
100151624	JERSEY CITY	NJ		05/10/2024		2,067		(38)			(38)		2,029	2,029			
100206243	PHOENIX	AZ		04/17/2025		1,646		(28)			(28)		1,618	1,618			
100144418	FRAMINGHAM	MA		03/07/2024		1,413		(18)			(18)		1,395	1,395			
100226092	PROSPER	TX		08/07/2025		2,548		(81)			(81)		2,467	2,467			
100153851	WASHINGTON	DC		06/05/2024		1,865		(34)			(34)		1,831	1,831			
100173000	MIAMI	FL		10/25/2024		1,584		(30)			(30)		1,554	1,554			
100175315	NEW MEADOWS	ID		11/05/2024		1,612		(21)			(21)		1,591	1,591			
100129509	ALISO VIEJO	CA		09/29/2023		1,576		(23)			(23)		1,553	1,553			
100139186	AUSTIN	TX		12/28/2023		2,930		(101)			(101)		2,829	2,829			
100210568	WILDMOOD CREST	NJ		05/15/2025		1,551		(32)			(32)		1,519	1,519			
100158040	SANTA FE	NM		07/09/2024		1,365		(40)			(40)		1,325	1,325			
100055899	POINCIANA	CA		03/26/2021		3,671		(97)			(97)		3,574	3,574			
100065194	SAN JOSE	CA		07/14/2021		3,443		(60)			(60)		3,383	3,383			
100210613	AVOLON	NJ		05/15/2025		15,344		(331)			(331)		15,013	15,013			
100074967	PARKLAND	FL		11/19/2021		3,246		(93)			(93)		3,155	3,155			
100235018	LYNN	MA		06/28/2025		1,486		(31)			(31)		1,455	1,455			
100202019	DILLON	CO		04/17/2025		1,463		(51)			(51)		1,412	1,412			
100152888	SANTA ANA	CA		05/22/2024		1,487		(17)			(17)		1,470	1,470			
100133413	HOUSTON	TX		11/21/2023		1,433		(4)			(4)		1,429	1,429			
100208688	LOS ANGELES	CA		04/29/2025		1,611		(29)			(29)		1,582	1,582			
100206610	PLAINFIELD	NJ		04/23/2025		1,464		(16)			(16)		1,446	1,446			
100156568	LA PUENTE	CA		07/10/2024		1,382		(15)			(15)		1,367	1,367			
100164209	MOJENO VALLEY	CA		06/21/2024		1,048		(35)			(35)		1,013	1,013			
100194466	CAMARILLO	CA		02/14/2025		1,565		(51)			(51)		1,514	1,514			
100206883	ESCONDIDO	CA		04/29/2025		1,239		(29)			(29)		1,210	1,210			
100169921	TARZANA	CA		11/08/2024		1,642		(26)			(26)		1,616	1,616			
100220782	MURRIETA	CA		07/18/2025		1,521		(33)			(33)		1,488	1,488			
100156238	LUCAS	TX		06/20/2024		934		(37)			(37)		897	897			
100165316	LAS VEGAS	NV		08/29/2024		1,551		(35)			(35)		1,516	1,516			
100163530	SAN DINAS	CA		06/13/2024		2,007		(57)			(57)		1,950	1,950			
100277015	LOGANVILLE	GA		01/30/2026		1,485		(16)			(16)		1,469	1,469			
100254084	MURRIETA	CA		11/06/2025		1,482		(59)			(59)		1,423	1,423			
100156516	SAN DIEGO	CA		06/24/2024		1,795		(24)			(24)		1,771	1,771			
100201520	MIAMI	FL		03/12/2025		1,443		(36)			(36)		1,407	1,407			
100203201	YONKVILLE	CA		03/27/2025		2,872		(95)			(95)		2,777	2,777			
100193071	SEGUIN	TX		11/28/2023		1,366		(16)			(16)		1,350	1,350			
100199337	WILMINGTON	DE		03/05/2025		1,526		(54)			(54)		1,472	1,472			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100110703	PLANO	TX		06/11/2023		49,114		(1,497)			(1,497)		47,617	47,617			
10014388	SUFFERN	NY		02/21/2024		1,388	(34)	(34)			(34)		1,354	1,354			
100120067	SEVIERVILLE	TN		06/11/2023		1,616	(21)	(21)			(21)		1,595	1,595			
100165983	RICHMOND	TX		12/26/2024		1,405	(65)	(65)			(65)		1,340	1,340			
100267269	PELUGERVILLE	TX		12/24/2025		996	(34)	(34)			(34)		962	962			
100107367	BELLFLOWER	CA		05/22/2023		1,956	(40)	(40)			(40)		1,916	1,916			
100148674	PHINEBEX	NY		04/16/2024		1,015	(14)	(14)			(14)		1,001	1,001			
100192270	CARSON	CA		02/05/2025		1,656	(14)	(14)			(14)		1,642	1,642			
100255625	DURANGO	CO		11/24/2025		2,010	(73)	(73)			(73)		1,937	1,937			
100193517	DEWEY	AZ		01/13/2025		1,645	(14)	(14)			(14)		1,631	1,631			
100210722	SUNNYVALE	CA		05/15/2025		1,415	(39)	(39)			(39)		1,376	1,376			
100239510	NEW BRAUNFELS	TX		06/18/2025		1,324	(50)	(50)			(50)		1,274	1,274			
100157352	NEW BRUNSWICK	NJ		02/20/2025		1,296	(16)	(16)			(16)		1,280	1,280			
100268602	SANTA ROSA	CA		12/29/2025		596	(7)	(7)			(7)		589	589			
100171718	TEBICOLA	CA		10/17/2024		1,383	(15)	(15)			(15)		1,368	1,368			
100164569	SAN BLEWENTHUR	CA		06/21/2024		1,687	(2)	(2)			(2)		1,685	1,685			
100201372	FAIRVIEW	TX		03/12/2025		1,487	(23)	(23)			(23)		1,464	1,464			
100038724	DUBLIN	CA		09/27/2019		(5,065)	4	4			4	(2)	(5,063)	(2,449)	(62)	2,676	2,614
100114751	HILTON HEAD ISLAND	SC		07/07/2023		822		(6)			(6)		816	816			
100186685	LODI	CA		12/31/2024		1,443		(19)			(19)		1,424	1,424			
100205722	SAN BERNARDINO	CA		04/14/2025		1,622		(2)			(2)		1,620	1,620			
100168664	GLEN COVE	NY		09/25/2024		1,262		(61)			(61)		1,201	1,201			
100167755	TOTOWA	NJ		09/19/2024		1,290	(37)	(37)			(37)		1,253	1,253			
100234768	TALL TIMBERS	MD		08/28/2025		1,537	(32)	(32)			(32)		1,505	1,505			
100244669	SACD	NE		09/29/2025		1,517	(42)	(42)			(42)		1,475	1,475			
100159625	VALENCIA AREA	CA		07/17/2024		1,537	(29)	(29)			(29)		1,508	1,508			
100214319	BRACENTON	FL		06/02/2025		1,268	(30)	(30)			(30)		1,238	1,238			
100190668	CLOSTER	NJ		01/27/2025		1,423	(56)	(56)			(56)		1,367	1,367			
100220611	DUNSVILLE	VA		07/15/2025		1,357	(41)	(41)			(41)		1,316	1,316			
100164500	OWARD	CA		08/21/2024		1,498	(41)	(41)			(41)		1,457	1,457			
100228563	SCOTTSDALE	AZ		09/10/2025		1,923		(79)			(79)		1,844	1,844			
100114958	VAN NUYS	CA		07/14/2023		13,042		(228)			(228)		12,814	12,814			
100172361	ROUND ROCK	TX		10/23/2024		1,440	(38)	(38)			(38)		1,402	1,402			
100180704	RANCHO SANTA MARGARITA	CA		11/26/2024		1,388	(45)	(45)			(45)		1,343	1,343			
100055921	WASHINGTON	DC		03/26/2021		3,591		(92)			(92)		3,499	3,499			
100155973	SOUTH GATE	CA		06/18/2024		1,158	(44)	(44)			(44)		1,114	1,114			
100150780	TRACY	CA		05/07/2024		1,665		(8)			(8)		1,657	1,657			
100073943	ATASCADERO	CA		04/25/2022		2,015		(61)			(61)		1,954	1,954			
100100641	WEST COVINA	CA		03/28/2023		1,496	(32)	(32)			(32)		1,464	1,464			
100233900	ST PETERSBURG	FL		10/30/2025		1,035	(21)	(21)			(21)		1,014	1,014			
100261632	GRESHAM	OR		02/26/2026		535		(13)			(13)		522	522			
100119051	BOCA RATON	FL		07/27/2023		1,245		(9)			(9)		1,236	1,236			
100120784	MIRAMAR	FL		08/25/2023		1,243		(7)			(7)		1,236	1,236			
100206642	EDEM	UT		04/24/2025		6,392		(117)			(117)		6,275	6,275			
100166973	RIVERSIDE	CA		09/13/2024		1,631	(27)	(27)			(27)		1,604	1,604			
100245839	EL CAJON	CA		10/17/2025		1,383	(66)	(66)			(66)		1,317	1,317			
100140009	MOUNT VERNON	NY		01/19/2024		1,795	(36)	(36)			(36)		1,759	1,759			
100140455	WORCESTER	MA		01/16/2024		1,232	(26)	(26)			(26)		1,206	1,206			
100110389	CORONA	CA		06/30/2023		1,885		(2)			(2)		1,883	1,883			
100138759	LAS VEGAS	NV		12/21/2023		1,066		(5)			(5)		1,061	1,061			
100152331	MC KINNEY	TX		05/17/2024		1,524		(11)			(11)		1,513	1,513			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157633	RIVIERA BEACH	FL		06/28/2024		1,298		(51)			(51)		1,247	1,247			
100140256	GILBERT	AZ		01/18/2024		1,686		(15)			(15)		1,671	1,671			
100204873	ARTESIA	CA		04/09/2025		6,429		(208)			(208)		6,221	6,221			
100155106	MIRLE BEACH	SC		07/19/2024		793		(24)			(24)		769	769			
100156673	LAS VEGAS	NV		06/24/2024		1,472		(5)			(5)		1,467	1,467			
100246758	EVERETT	WA		10/15/2025		1,496		(66)			(66)		1,430	1,430			
100210055	COCA BEACH	FL		05/07/2025		1,808		(15)			(15)		1,793	1,793			
100214886	KISSIMEE	FL		06/11/2025		1,436		(30)			(30)		1,406	1,406			
100134389	PHOENIX	AZ		10/27/2023		1,006		(17)			(17)		989	989			
100267346	FOUNTAIN HILLS	AZ		12/24/2025		1,134		(25)			(25)		1,109	1,109			
100160859	VIRGINIA BEACH	VA		07/24/2024		1,444		(40)			(40)		1,404	1,404			
100221057	RIVERSIDE	CA		07/18/2025		1,297		(49)			(49)		1,248	1,248			
100247508	POMONA	CA		10/28/2025		1,459		(51)			(51)		1,408	1,408			
100180114	FALLBROOK	CA		12/30/2024		1,058		(3)			(3)		1,055	1,055			
100243485	FRESH MEADOWS	NY		09/26/2025		4,616		(193)			(193)		4,423	4,423			
100154116	FAVETTEVILLE	NC		07/17/2023		2,107		(50)			(50)		2,057	2,057			
100254718	WILDMOOD	NJ		11/13/2025		2,051		(81)			(81)		1,970	1,970			
100226714	COSTA MESA	CA		07/30/2025		1,495		(37)			(37)		1,458	1,458			
100133599	FORT LAUDERDALE	FL		10/23/2023		1,504		(5)			(5)		1,499	1,499			
100245731	SAN FRANCISCO	CA		10/06/2025		1,527		(56)			(56)		1,471	1,471			
100161554	CHICAGO	IL		07/30/2024		1,369		(32)			(32)		1,337	1,337			
100209562	LAS VEGAS	NV		04/29/2025		1,453		(38)			(38)		1,415	1,415			
100211901	COLORADO SPRINGS	CO		05/19/2025		16,833		(198)			(198)		16,635	16,635			
100201817	HILTON HEAD ISLAND	SC		03/18/2025		1,986		(54)			(54)		1,932	1,932			
100210572	SAN DIMAS	CA		05/15/2025		1,436		(31)			(31)		1,405	1,405			
100214744	ASHBURN	VA		06/11/2025		1,332		(49)			(49)		1,283	1,283			
100156780	BIG BEAR CITY	CA		06/26/2024		1,434		(8)			(8)		1,426	1,426			
100246293	BEDFORD	MA		10/10/2025		1,342		(39)			(39)		1,303	1,303			
100206883	MIAMI	FL		04/25/2025		1,505		(66)			(66)		1,439	1,439			
100238553	KINGFIELD	ME		09/19/2025		1,397		(30)			(30)		1,367	1,367			
100218813	VENICE	CA		06/27/2025		1,730		(53)			(53)		1,677	1,677			
100253389	SUPRISE	AZ		10/30/2025		1,610		(76)			(76)		1,534	1,534			
100108237	HENDERSON	NV		05/24/2023		1,371		(28)			(28)		1,343	1,343			
100236536	CAPE CORAL	FL		09/12/2025		1,465		(28)			(28)		1,437	1,437			
100152620	SAN JACINTO	CA		05/17/2024		1,501		(2)			(2)		1,499	1,499			
100238734	MANCHESTER	CT		09/22/2025		1,288		(42)			(42)		1,246	1,246			
100190328	HEMPSTEAD	NY		01/22/2025		1,422		(6)			(6)		1,416	1,416			
100193372	BELLEVILLE	IL		02/10/2025		1,471		(2)			(2)		1,469	1,469			
100228217	SUN VALLEY	CA		06/11/2025		2,571		(93)			(93)		2,478	2,478			
100143529	NEWARK	NJ		02/21/2024		1,428		(32)			(32)		1,396	1,396			
100268199	SEDONA	AZ		12/29/2025		1,740		(1)			(1)		1,739	1,739			
100090468	WILLIAMIS	AZ		03/10/2022		2,578		(34)			(34)		2,544	2,544			
100128414	PEARLAND	TX		09/15/2023		1,487		(26)			(26)		1,461	1,461			
100180478	SAN DIEGO	CA		11/26/2024		650		(15)			(15)		635	635			
100150492	WASHINGTON	DC		05/03/2024		3,179		(77)			(77)		3,102	3,102			
100188380	PINE BROOK	NJ		01/08/2025		1,548		(35)			(35)		1,513	1,513			
100173606	PEORIA	AZ		11/21/2024		1,675		(2)			(2)		1,673	1,673			
100152654	LOS ANGELES	CA		05/22/2024		1,395		(17)			(17)		1,378	1,378			
100253731	DENVER	CO		10/30/2025		1,524		(56)			(56)		1,468	1,468			
100173223	SHAWER LAKE	CA		10/30/2024		3,099		(74)			(74)		3,025	3,025			
100090553	AZUSA	CA		01/31/2023		1,231		(42)			(42)		1,189	1,189			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100220300	MORENO VALLEY	CA		07/14/2025		1,411		(27)			(27)		1,384		1,384		
100167343	HAVENHILL	IA		10/31/2024		1,168		(38)			(38)		1,130		1,130		
100235742	CULVER CITY	CA		09/22/2025		1,445		(55)			(55)		1,390		1,390		
100170459	RAIMONA	CA		10/09/2024		1,738		(62)			(62)		1,676		1,676		
100220554	COUPEVILLE	IA		07/15/2025		3,794		(124)			(124)		3,670		3,670		
100244910	MADISON	IL		09/29/2025		1,343		(53)			(53)		1,290		1,290		
100081670	DOHNEY	CA		03/21/2022		3,665		(46)			(46)		3,619		3,619		
100276530	CAMARILLO	CA		01/28/2026		400		(19)			(19)		381		381		
100117723	CASTRO VALLEY	CA		07/20/2023		122,105		(27)			(27)		122,078		122,078		
100220391	TACOMA	WA		07/18/2025		1,491		(13)			(13)		1,478		1,478		
100170198	FAIRFAX	CA		10/08/2024		13,938		(305)			(305)		13,633		13,633		
100119752	MOUNT VERNON	NY		06/08/2023		1,465		(18)			(18)		1,447		1,447		
100128460	JURIPA VALLEY	CA		09/15/2023		1,657		(11)			(11)		1,656		1,656		
100218533	YORK	SC		06/27/2025		902		(21)			(21)		881		881		
100254945	HENDERSON	NV		11/10/2025		1,534		(59)			(59)		1,475		1,475		
100254128	BAKERSFIELD	CA		12/12/2025		1,515		(40)			(40)		1,475		1,475		
100211556	BAKERSFIELD	CA		06/05/2025		1,266		(34)			(34)		1,232		1,232		
100148910	BOISE	ID		04/17/2024		1,419		(13)			(13)		1,406		1,406		
100218611	AMERICAN CANYON	CA		06/27/2025		2,913		(80)			(80)		2,833		2,833		
100215345	ELY	MI		06/12/2025		1,543		(19)			(19)		1,524		1,524		
100172386	LAGO VISTA	TX		10/21/2024		1,677		(24)			(24)		1,653		1,653		
100220308	LAKE TAPPS	VA		07/15/2025		1,456		(39)			(39)		1,417		1,417		
100193635	SANTA ANA	CA		12/28/2023		1,110		(9)			(9)		1,101		1,101		
100293888	ANTIOCH	CA		12/05/2025		858		(35)			(35)		823		823		
100119679	BRIDGEPORT	CT		06/08/2023		1,339		(40)			(40)		1,289		1,289		
100226991	MARIETTA	GA		07/30/2025		1,711		(40)			(40)		1,671		1,671		
100078407	FONTANA	CA		02/10/2022		3,338		(13)			(13)		3,325		3,325		
100277546	LOWELL	MA		02/13/2026		897		(22)			(22)		875		875		
100173444	NAPLES	FL		10/29/2024		1,562		(10)			(10)		1,552		1,552		
100079629	DRAPER	UT		04/08/2022		2,894		(17)			(17)		2,877		2,877		
100221665	SAN DIEGO	CA		07/23/2025		1,398		(40)			(40)		1,358		1,358		
100157631	GARDEN CITY	GA		06/28/2024		1,271		(29)			(29)		1,242		1,242		
100245065	LAS VEGAS	NV		09/30/2025		1,314		(62)			(62)		1,252		1,252		
100201509	OUTLER BAY	FL		03/12/2025		1,513		(17)			(17)		1,496		1,496		
100060088	WOODLAND HILLS	CA		06/25/2021		3,318		(29)			(29)		3,289		3,289		
100215910	DUPRIE	CA		06/17/2025		1,307		(36)			(36)		1,271		1,271		
100088200	BOZEMAN	MT		10/24/2022		1,741		(15)			(15)		1,726		1,726		
100243764	HEWLETT	MI		09/29/2025		1,406		(52)			(52)		1,354		1,354		
100215535	DUNEDIN	FL		06/12/2025		1,799		(68)			(68)		1,731		1,731		
100193789	WILDOMAR	CA		02/10/2025		1,241		(26)			(26)		1,215		1,215		
100103376	COLORADO SPRINGS	CO		06/16/2023		1,112		(35)			(35)		1,077		1,077		
100212687	PHOENIX	AZ		05/28/2025		1,505		(42)			(42)		1,463		1,463		
100201905	FRESNO	CA		03/18/2025		1,453		(48)			(48)		1,405		1,405		
100172966	NAPLES	FL		10/23/2024		1,548		(43)			(43)		1,505		1,505		
100204012	OAKLAND	CA		03/28/2025		1,308		(60)			(60)		1,248		1,248		
100261683	CAPITOLIA	CA		12/12/2025		1,536		(52)			(52)		1,484		1,484		
100229491	MODESTO	CA		06/20/2025		1,942		(11)			(11)		1,931		1,931		
100169078	JACKSON	TN		09/27/2024		1,461		(29)			(29)		1,432		1,432		
100176991	NORCO	CA		01/16/2025		1,611		(14)			(14)		1,597		1,597		
100161021	BREKHAH	TX		07/24/2024		1,551		(44)			(44)		1,507		1,507		
100207159	PINOLE	CA		04/28/2025		1,444		(10)			(10)		1,434		1,434		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024607	PASADENA	CA		10/17/2025		1,327		(49)			(49)		1,278		1,278		
10026163	HOBOKEN	NJ		12/05/2025		1,764		(38)			(38)		1,726		1,726		
100165429	OCEANSIDE	CA		06/29/2024		2,297		(29)			(29)		2,268		2,268		
100189287	ATLANTA	GA		01/13/2025		1,942		(41)			(41)		1,901		1,901		
100195317	MODESTO	CA		02/24/2025		1,300		(44)			(44)		1,256		1,256		
100137178	DAMASCUS	OR		11/28/2023		75,037		(897)			(897)		74,140		74,140		
100088328	VERO BEACH	FL		01/06/2023		4,322		(42)			(42)		4,280		4,280		
100286266	UNION	NJ		12/29/2025		1,043		(17)			(17)		1,026		1,026		
100237106	CHESAPEAKE	VA		09/12/2025		20,963		(92)			(92)		19,971		19,971		
100133528	SOUTH GATE	CA		10/20/2023		1,331		(44)			(44)		1,287		1,287		
100272808	PRESGOTT	AZ		01/12/2026		731		(33)			(33)		698		698		
100254332	GIG HARBOR	WA		11/07/2025		1,453		(44)			(44)		1,409		1,409		
100108923	SPRING	TX		05/31/2023		2,591		(85)			(85)		2,506		2,506		
100192578	DANIA BEACH	FL		02/10/2025		1,703		(7)			(7)		1,696		1,696		
100137399	DENVER	CO		12/13/2023		1,685		(8)			(8)		1,677		1,677		
100146610	WOODHAVEN	NY		03/20/2024		818		(34)			(34)		784		784		
100120329	CORONA	CA		06/18/2023		1,861		(30)			(30)		1,831		1,831		
100206358	PORTLAND	OR		04/17/2025		1,413		(54)			(54)		1,359		1,359		
100219554	KISSIMEE	FL		07/07/2025		1,307		(42)			(42)		1,265		1,265		
100191086	WHITESTONE	NY		01/29/2025		1,314		(49)			(49)		1,265		1,265		
100165556	WILLIAMSBURG	VA		12/20/2024		3,620		(135)			(135)		3,485		3,485		
100115663	HIGHLANDS	NC		07/20/2023		1,714		(13)			(13)		1,701		1,701		
100055650	IRVINE	CA		03/23/2021		2,397		(140)			(140)		2,257		2,257		
100102629	DAVIE	FL		06/22/2023		1,257		(25)			(25)		1,232		1,232		
100157617	MONTCLAIR	NJ		06/28/2024		1,356		(30)			(30)		1,326		1,326		
100191616	CHULA VISTA	CA		01/31/2025		1,055		(49)			(49)		1,006		1,006		
100205946	LYNNWOOD	WA		04/15/2025		1,660		(8)			(8)		1,652		1,652		
100148159	OCEANSIDE	CA		05/15/2024		1,400		(27)			(27)		1,373		1,373		
100229332	MAINTOSH LAKES	CA		06/15/2025		1,493		(33)			(33)		1,460		1,460		
100186232	WEST SPRINGFIELD	MA		02/28/2025		2,117		(36)			(36)		2,081		2,081		
100186772	CULPEPER	VA		12/31/2024		1,386		(43)			(43)		1,343		1,343		
100189426	DOUGLAS	MI		01/14/2025		1,605		(16)			(16)		1,589		1,589		
100194682	NILES	IL		02/21/2025		1,398		(39)			(39)		1,359		1,359		
100150900	FONTANA	CA		05/08/2024		1,533		(40)			(40)		1,493		1,493		
100272434	CORRELLUS	NC		01/08/2026		1,078		(15)			(15)		1,063		1,063		
100226976	STANLEY	ID		07/30/2025		11,857		(318)			(318)		11,539		11,539		
100175093	RIALTO	CA		11/05/2024		1,134		(25)			(25)		1,109		1,109		
100272460	EVERETT	WA		01/08/2026		972		(20)			(20)		952		952		
100090781	SANFORD	FL		02/28/2023		1,710		(18)			(18)		1,692		1,692		
100155954	MIAMI LAKES	FL		06/16/2024		1,292		(25)			(25)		1,267		1,267		
100108468	CLOVIS	CA		09/25/2023		1,630		(4)			(4)		1,626		1,626		
100220312	FRISSO	CO		07/11/2025		1,329		(26)			(26)		1,303		1,303		
100210233	RIDGEFIELD PARK	NJ		05/09/2025		1,297		(61)			(61)		1,236		1,236		
100136679	LAS VEGAS	NV		11/22/2023		1,174		(51)			(51)		1,123		1,123		
100214852	CORONA	CA		06/11/2025		1,377		(38)			(38)		1,339		1,339		
100199056	HAZELHURST	WI		02/28/2025		1,380		(19)			(19)		1,361		1,361		
100229417	LAKE STEVENS	WA		06/18/2025		1,579		(5)			(5)		1,574		1,574		
100245441	BEND	OR		10/06/2025		4,713		(154)			(154)		4,559		4,559		
100258336	BRIOX	NJ		12/05/2025		2,289		(76)			(76)		2,213		2,213		
100159521	INGLEWOOD	CA		07/15/2024		1,993		(23)			(23)		1,970		1,970		
100108940	LOS ANGELES	CA		05/31/2023		1,365		(51)			(51)		1,314		1,314		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100176540	HUNTINGTON BEACH	CA		01/04/2022		3,298		(53)					3,205		3,205		
100174209	LOS ANGELES	CA		10/31/2024		1,792		(28)					1,764		1,764		
100201004	ANGWIN	CA		03/12/2025		1,638		(3)					1,635		1,635		
100065020	PHILADELPHIA	PA		07/14/2021		3,308		(102)					3,206		3,206		
100220002	LOS ANGELES	CA		07/18/2025		3,918		(109)					3,809		3,809		
100155065	TRUCKEE	CA		07/19/2024		1,637		(57)					1,580		1,580		
100211491	AURORA	CO		05/16/2025		1,413		(18)					1,395		1,395		
100181248	LOS ANGELES	CA		12/06/2024		1,239		(58)					1,181		1,181		
100176046	FULSHEAR	TX		12/20/2024		1,646		(34)					1,612		1,612		
100194038	SARASOTA	FL		02/14/2025		1,257		(41)					1,216		1,216		
100199383	MANITOU SPRINGS	CO		03/05/2025		1,317		(24)					1,293		1,293		
100244738	WEST CHESTER	PA		09/29/2025		1,501		(41)					1,460		1,460		
100177118	PORT ANGELES	WA		01/16/2025		1,491		(51)					1,440		1,440		
100188448	BRACEY	VA		01/08/2025		2,546		(71)					2,475		2,475		
100238466	MIAMI	FL		09/19/2025		1,309		(40)					1,269		1,269		
100203068	CASSPOLIS	MI		07/14/2025		1,247		(39)					1,208		1,208		
100110072	ROSEMAD	CA		06/30/2023		2,177		(5)					2,172		2,172		
100200661	HUWELL	NJ		03/11/2025		1,485		(47)					1,438		1,438		
100201140	SNELLVILLE	GA		03/12/2025		1,399		(49)					1,350		1,350		
100023096	ANDERSON IS	WA		05/05/2022		2,389		(56)					2,333		2,333		
100169359	MIAMI	FL		09/27/2024		1,400		(132)					1,268		1,268		
100235687	WHITTIER	CA		09/02/2025		1,246		(48)					1,198		1,198		
100140143	APOLLO BEACH	FL		01/09/2024		1,362		(38)					1,324		1,324		
100185027	LAIE	HI		01/24/2025		1,321		(60)					1,261		1,261		
100255619	NAPLES	FL		11/24/2025		1,699		(45)					1,654		1,654		
100179038	CHERRY LOG	GA		11/25/2024		1,425		(30)					1,395		1,395		
100261933	THOUSAND OAKS	CA		12/08/2025		1,577		(50)					1,527		1,527		
100246292	PLANO	TX		10/10/2025		20,246		(418)					19,828		19,828		
100139645	RIDDLE	OR		12/28/2023		741		(1)					740		740		
100186670	SCOTTSDALE	AZ		12/30/2024		1,509		(32)					1,477		1,477		
100102392	WASHINGTON	DC		06/22/2023		2,072		(43)					2,029		2,029		
100235970	HILLSBORO	OR		09/04/2025		6,115		(222)					5,893		5,893		
100206677	FOUNTAIN VALLEY	CA		04/22/2025		1,502		(30)					1,472		1,472		
100169206	NEWARK	NJ		09/27/2024		1,435		(46)					1,389		1,389		
100172948	PORTLAND	OR		10/23/2024		1,841		(16)					1,825		1,825		
100184982	YUBA CITY	CA		12/19/2024		1,224		(45)					1,179		1,179		
100272900	CONCORD	NC		01/08/2026		2,901		(72)					2,829		2,829		
100134787	HUMLAND	CA		10/30/2023		1,138		(26)					1,112		1,112		
100179334	LAKE ELSINORE	CA		03/17/2022		1,642		(53)					1,589		1,589		
100080501	WALWANE	HI		03/10/2022		2,240		(132)					2,108		2,108		
100204077	LA JUNITA	CA		03/28/2025		1,335		(63)					1,272		1,272		
100255759	ARCH CAPE	OR		11/24/2025		1,600		(25)					1,575		1,575		
100118951	OAK HILLS	CA		07/27/2023		1,457		(19)					1,438		1,438		
100192988	JERREY CITY	NJ		02/10/2025		1,513		(19)					1,494		1,494		
100254286	MANTECA	CA		11/06/2025		17,225		(450)					16,775		16,775		
100169738	CONCORD	NC		09/30/2024		1,548		(17)					1,531		1,531		
100261620	LOS ANGELES	CA		12/15/2025		1,711		(45)					1,666		1,666		
100165516	CHULA VISTA	CA		12/20/2024		1,721		(23)					1,698		1,698		
100254119	SCOTTSDALE	AZ		12/12/2025		1,329		(35)					1,294		1,294		
100107982	SEATTLE	WA		06/29/2023		1,693		(35)					1,658		1,658		
100179777	BOCA RATON	FL		11/21/2024		1,576		(42)					1,534		1,534		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100151021	OXON HILL	MD		05/08/2024		4,449		(92)			(92)		4,357		439		
100266810	AGUA DULCE	CA		12/23/2025		456		(17)			(17)		439		439		
100082604	HEWLETT	NY		04/14/2022		2,745		(73)			(73)		2,672		2,672		
100170227	HURRICANE	UT		10/08/2024		1,552		(27)			(27)		1,525		1,525		
100277453	MESA	AZ		02/13/2026		489		(16)			(16)		473		473		
100202893	HAPPSHILL	ME		03/24/2025		1,433		(31)			(31)		1,402		1,402		
100172264	SANTA PAULA	CA		10/21/2024		2,834		(72)			(72)		2,762		2,762		
100164038	CARMEL	IN		08/21/2024		1,383		(36)			(36)		1,347		1,347		
100191090	CYPRESS	TX		01/29/2025		35,161		(1,432)			(1,432)		33,729		33,729		
100272078	BROKEN BOWL	OK		01/08/2026		1,067		(8)			(8)		1,059		1,059		
100209311	SEATTLE	WA		04/29/2025		4,791		(104)			(104)		4,687		4,687		
100186418	LOS ANGELES	CA		12/30/2024		2,597		(47)			(47)		2,550		2,550		
100782626	SANTA ROSA BEACH	FL		02/10/2022		2,692		(111)			(111)		2,581		2,581		
100277540	SOUTH BEND	IN		02/13/2026		515		(14)			(14)		501		501		
100272419	MATECA	CA		01/08/2026		996		(27)			(27)		989		989		
100177021	ANNANDALE	VA		01/16/2025		1,448		(60)			(60)		1,388		1,388		
100192295	TAMPA	FL		01/31/2025		1,362		(31)			(31)		1,331		1,331		
100146846	SUGAR LAND	TX		03/21/2024		1,476		(24)			(24)		1,452		1,452		
100268344	HOSCHTON	GA		12/29/2025		1,010		(15)			(15)		995		995		
100266900	RIVERDALE	UT		12/23/2025		1,026		(31)			(31)		995		995		
100162780	CHICAGO	IL		08/12/2024		1,433		(22)			(22)		1,411		1,411		
100065646	BOCA RATON	FL		07/23/2021		3,092		(117)			(117)		2,975		2,975		
100109273	OAKLAND	CA		07/21/2023		1,468		(33)			(33)		1,435		1,435		
100175041	LOS ANGELES	CA		11/05/2024		3,170		(95)			(95)		3,075		3,075		
100200478	PITTSFORD	NY		03/10/2025		1,283		(35)			(35)		1,248		1,248		
10071595	SEASIDE	CA		10/14/2021		3,283		(92)			(92)		3,191		3,191		
100163370	GLENORA	CA		09/27/2024		1,306		(73)			(73)		1,233		1,233		
100185001	EL CAJON	CA		12/19/2024		1,443		(39)			(39)		1,404		1,404		
100254919	TRACY	CA		11/17/2025		2,181		(64)			(64)		2,117		2,117		
100214075	HAGERSTOWN	MD		05/30/2025		1,416		(36)			(36)		1,380		1,380		
100204006	PACIFIC BEACH	WA		03/28/2025		1,369		(60)			(60)		1,309		1,309		
100144147	DUCK	NC		03/07/2024		1,449		(19)			(19)		1,430		1,430		
100206351	FOREST PARK	IL		04/17/2025		1,478		(42)			(42)		1,436		1,436		
100166151	LAS VEGAS	NV		09/09/2024		1,570		(29)			(29)		1,541		1,541		
100155928	PHOENIX	AZ		07/19/2024		1,429		(25)			(25)		1,404		1,404		
100172552	LATHROP	CA		10/23/2024		1,681		(42)			(42)		1,639		1,639		
100099919	LAS VEGAS	NV		03/28/2023		1,402		(11)			(11)		1,391		1,391		
100185791	CONCORD	NC		12/26/2024		7,634		(108)			(108)		7,526		7,526		
100166337	KISSIMEE	FL		10/24/2024		1,568		(44)			(44)		1,524		1,524		
100138730	MIAMI	FL		02/02/2024		1,247		(37)			(37)		1,210		1,210		
100089386	TAIPEA	FL		01/30/2023		1,049		(34)			(34)		1,015		1,015		
100203100	WEST ORANGE	NJ		03/27/2025		1,370		(56)			(56)		1,314		1,314		
100229034	ROCKLIN	CA		08/20/2025		1,385		(57)			(57)		1,328		1,328		
100266955	SAN ANTONIO	TX		12/23/2025		1,636		(26)			(26)		1,610		1,610		
100179544	SEVIERVILLE	TN		11/21/2024		1,646		(19)			(19)		1,627		1,627		
100172572	NASHVILLE	TN		10/23/2024		2,545		(79)			(79)		2,466		2,466		
100246447	EL CAJON	CA		10/10/2025		1,295		(58)			(58)		1,237		1,237		
100190934	HAYWARD	CA		01/28/2025		1,595		(26)			(26)		1,569		1,569		
100162311	RESEDA	CA		08/12/2024		1,591		(42)			(42)		1,549		1,549		
100272823	VIANDU	SC		01/08/2026		959		(34)			(34)		925		925		
100171448	TWIN LAKES	CO		10/16/2024		1,928		(59)			(59)		1,869		1,869		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171256	WOODHAVEN	NY		10/16/2024		1,423	(24)	(55)			(24)		1,399	1,399			
100151066	MARLBORO	NY		05/08/2024		3,797	(55)	(55)			(55)		3,742	3,742			
100245674	FREDERICKSBURG	VA		10/06/2025		1,281	(27)	(27)			(27)		1,254	1,254			
100247021	HAMPSHIRE	NC		10/22/2025		1,455	(53)	(53)			(53)		1,402	1,402			
100209218	BELLEVILLE	IL		04/29/2025		2,021	(10)	(10)			(10)		2,011	2,011			
100206744	SOUTH KINGSTOWN	RI		04/23/2025		1,773	(76)	(76)			(76)		1,697	1,697			
100200723	TAMPA	FL		03/11/2025		1,546	(24)	(24)			(24)		1,522	1,522			
100170402	MIAMI	FL		10/09/2024		1,468	(22)	(22)			(22)		1,446	1,446			
100190045	SANTA ANA	CA		01/21/2025		1,454	(28)	(28)			(28)		1,426	1,426			
100149785	LOS ANGELES (WILMINGTON AREA)	CA		04/26/2024		4,764	(78)	(78)			(78)		4,686	4,686			
100267096	CRIVITZ	WI		12/23/2025		1,505	(36)	(36)			(36)		1,469	1,469			
100218738	MONTEZUMA	IA		06/27/2025		3,069	(34)	(34)			(34)		3,035	3,035			
100152901	MORENO VALLEY	CA		05/17/2024		1,466	(18)	(18)			(18)		1,448	1,448			
100267021	CHICAGO	IL		12/23/2025		1,569	(27)	(27)			(27)		1,542	1,542			
100253592	CLARK	NY		10/30/2025		1,600	(45)	(45)			(45)		1,555	1,555			
100264976	HASLET	TX		12/17/2025		896	(43)	(43)			(43)		853	853			
100201069	NORWALK	CT		03/12/2025		1,603	(39)	(39)			(39)		1,564	1,564			
100244485	SANTA ANA	CA		09/29/2025		1,576	(34)	(34)			(34)		1,542	1,542			
100219076	APPLE VALLEY	CA		06/27/2025		1,305	(56)	(56)			(56)		1,249	1,249			
100215430	LAKE FOREST	CA		06/12/2025		1,284	(35)	(35)			(35)		1,249	1,249			
100192948	SALEM	OR		02/10/2025		1,504	(16)	(16)			(16)		1,488	1,488			
100109183	PISMO BEACH	CA		07/21/2023		8,576	(186)	(186)			(186)		8,390	8,390			
100169491	HOLDEN BEACH	NC		09/30/2024		1,759	(43)	(43)			(43)		1,716	1,716			
100079440	FONTANA	CA		03/17/2022		3,627	(83)	(83)			(83)		3,544	3,544			
100199371	ALPINE	AL		03/05/2025		1,340	(51)	(51)			(51)		1,289	1,289			
100236286	ROCKWALL	TX		09/19/2025		1,265	(51)	(51)			(51)		1,214	1,214			
100244976	BARRINGTON	IL		09/29/2025		1,427	(47)	(47)			(47)		1,380	1,380			
100048218	BROOKLYN	NY		11/20/2020		1,316	(50)	(50)			(50)		1,266	1,266			
100273604	OXFORD	CA		01/23/2026		514	(13)	(13)			(13)		501	501			
100220310	COVINA	CA		07/11/2025		2,116	(41)	(41)			(41)		2,075	2,075			
100244560	NEWTON	MA		09/29/2025		1,478	(36)	(36)			(36)		1,442	1,442			
100211988	ROLLAND HEIGHTS	CA		05/22/2025		2,727	(10)	(10)			(10)		2,717	2,717			
100151598	LATHROP	CA		05/10/2024		1,467	(27)	(27)			(27)		1,440	1,440			
100133447	ONTARIO	CA		10/19/2023		7,020	(20)	(20)			(20)		7,000	7,000			
100246500	LIVINS	UT		10/10/2025		4,086	(113)	(113)			(113)		3,973	3,973			
100254508	HEBO	OR		11/07/2025		1,876	(63)	(63)			(63)		1,813	1,813			
100253593	SANTA FE	NM		10/30/2025		1,672	(57)	(57)			(57)		1,615	1,615			
100164579	LINWOOD	VA		06/21/2024		1,665	(6)	(6)			(6)		1,657	1,657			
100266387	BARNSTEAD	WI		12/29/2025		920	(20)	(20)			(20)		900	900			
100272152	NEW BEDFORD	MA		01/08/2026		1,224	(12)	(12)			(12)		1,212	1,212			
100123963	FARMINGDALE	NY		09/27/2023		1,197	(43)	(43)			(43)		1,154	1,154			
100236503	YORKERS	NY		09/12/2025		1,391	(42)	(42)			(42)		1,349	1,349			
100164257	MAPLE VALLEY	WA		06/21/2024		1,509	(10)	(10)			(10)		1,499	1,499			
100148523	SEDONA	AZ		04/12/2024		1,446	(23)	(23)			(23)		1,423	1,423			
100253312	FRANKLIN	WI		10/30/2025		1,468	(49)	(49)			(49)		1,419	1,419			
100216292	ASHURN	VA		06/20/2025		3,441	(77)	(77)			(77)		3,364	3,364			
100147747	GLENDALE	CA		04/08/2024		1,460	(13)	(13)			(13)		1,447	1,447			
100272683	JURIPA VALLEY	CA		01/09/2026		457	(20)	(20)			(20)		437	437			
100276554	CORPUS CHRISTI	TX		01/28/2026		477	(18)	(18)			(18)		459	459			
100177629	WESTMINSTER	CA		01/16/2025		1,738	(24)	(24)			(24)		1,714	1,714			
100277573	LANHAM	MD		02/12/2026		478	(6)	(6)			(6)		470	470			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100255361	BILLERICA	MA		11/24/2025		2,123		(63)			(63)		2,060	2,060			
100235360	SUN VALLEY AREA LOS ANGELES	CA		08/29/2025		318		(14)			(14)		304	304			
100071353	NORTHRIDE	CA		10/14/2021		3,570		(38)			(38)		3,532	3,532			
100210481	HILLSBORO	OR		05/12/2025		780		(19)			(19)		761	761			
100228664	OCEAN CITY	NJ		08/11/2025		956		(27)			(27)		929	929			
100228649	LAKEWOOD	CO		06/11/2025		1,427		(37)			(37)		1,390	1,390			
100218608	SEATTLE	WA		06/27/2025		1,433		(25)			(25)		1,408	1,408			
100229120	ALBRIGHTSVILLE	PA		08/14/2025		1,264		(26)			(26)		1,238	1,238			
100228603	FENO	NY		06/11/2025		1,463		(36)			(36)		1,427	1,427			
100219236	WESTLAKE VILLAGE	CA		06/30/2025		2,290		(84)			(84)		2,206	2,206			
100238616	FORT MILL	SC		09/19/2025		1,252		(32)			(32)		1,220	1,220			
100272624	MORRISON	MA		01/08/2026		1,882		(15)			(15)		1,867	1,867			
100209324	HOLLISTER	CA		04/29/2025		4,681		(103)			(103)		4,578	4,578			
100154548	SANDY	UT		06/14/2024		1,503		(10)			(10)		1,493	1,493			
100171482	FENTON	WA		10/16/2024		1,666		(33)			(33)		1,633	1,633			
100273262	MURRIETA	CA		01/16/2026		485		(23)			(23)		462	462			
100268966	FAIRHOPE	AL		12/29/2025		968		(24)			(24)		944	944			
100265384	LITTLEROCK	CA		12/19/2025		976		(32)			(32)		944	944			
100268995	VALI	CO		12/29/2025		1,035		(18)			(18)		1,017	1,017			
100221452	LOS ANGELES	CA		07/22/2025		2,119		(60)			(60)		2,059	2,059			
100205701	OAKHURST	NJ		04/14/2025		1,421		(41)			(41)		1,380	1,380			
100214098	SALINAS	CA		05/30/2025		1,308		(31)			(31)		1,277	1,277			
100195554	CYPRESS	TX		02/24/2025		38,274		(1,118)			(1,118)		37,156	37,156			
100268251	PITTSBURG	CA		12/29/2025		1,096		(5)			(5)		1,091	1,091			
100216620	NORTH LOGAN	UT		06/23/2025		1,361		(29)			(29)		1,332	1,332			
100129409	MORRO BAY	CA		09/26/2023		1,917		(17)			(17)		1,900	1,900			
100160927	FENTON	WA		07/24/2024		1,880		(23)			(23)		1,857	1,857			
100216359	MELBOURNE	WA		06/20/2025		1,415		(17)			(17)		1,398	1,398			
100246911	FONTANA	CA		10/17/2025		828		(44)			(44)		884	884			
100150542	LOVELL	MA		05/03/2024		1,989		(9)			(9)		1,980	1,980			
100147790	MORROVIA	CA		04/08/2024		1,590		(31)			(31)		1,559	1,559			
100265423	NORTHRIDGE	CA		12/19/2025		924		(42)			(42)		882	882			
100220323	ENTERPRISE	OR		07/15/2025		1,501		(34)			(34)		1,467	1,467			
100229003	LAKEWOOD RANCH	FL		08/14/2025		1,886		(49)			(49)		1,837	1,837			
100243765	STILMAR	CA		09/29/2025		1,112		(53)			(53)		1,059	1,059			
100143247	NAPA	CA		02/16/2024		1,491		(26)			(26)		1,465	1,465			
100162475	COACHELLA	CA		08/07/2024		1,335		(59)			(59)		1,276	1,276			
100149804	SANTA ANA	CA		04/26/2024		1,352		(37)			(37)		1,315	1,315			
100212245	SKOKIE	IL		05/27/2025		1,382		(42)			(42)		1,340	1,340			
100204931	PANAMA CITY BEACH	FL		04/10/2025		1,246		(41)			(41)		1,205	1,205			
100165969	FAIR OAKS	CA		10/04/2024		4,904		(210)			(210)		4,694	4,694			
100076839	MIAMI	FL		01/10/2022		3,296		(36)			(36)		3,260	3,260			
100175241	NORTH CAPE MAY	NJ		11/05/2024		1,586		(29)			(29)		1,557	1,557			
100109028	LAKE STEVENS	WA		05/31/2023		1,039		(17)			(17)		1,022	1,022			
100165940	N LAS VEGAS	NV		08/29/2024		1,158		(27)			(27)		1,131	1,131			
100144357	NASHVILLE	TN		03/07/2024		1,501		(27)			(27)		1,474	1,474			
100229078	CAMBRIA	CA		08/14/2025		1,350		(28)			(28)		1,322	1,322			
100213367	ONTARIO	CA		05/29/2025		1,415		(42)			(42)		1,373	1,373			
100273265	KAILUA KOHA	HI		01/16/2026		578		(13)			(13)		565	565			
100277631	WAILUKU	HI		02/17/2026		420		(17)			(17)		403	403			
100166963	SAN FRANCISCO	CA		09/13/2024		1,540		(36)			(36)		1,504	1,504			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245843	LAS VEGAS	NV		10/17/2025		1,370		(43)			(43)		1,327		1,327		
100199294	SAN ANTONIO	TX		03/05/2025		1,395		(50)			(50)		1,345		1,345		
100092220	SAYLITA	MEX		04/14/2022		2,224							2,224		2,224		
100133440	SUNNIVALE	CA		10/19/2023		1,294		(32)			(32)		1,262		1,262		
100181382	LOS ANGELES	CA		01/09/2025		3,165		(107)			(107)		3,058		3,058		
100229210	LAKEHOMT	GA		06/13/2025		11,114		(179)			(179)		10,935		10,935		
100219862	PHOENIX	AZ		07/08/2025		1,493		(5)			(5)		1,488		1,488		
100173925	MONTEBELLO	CA		10/30/2024		1,663		(33)			(33)		1,630		1,630		
100189141	BETHEL	ME		01/13/2025		1,437		(27)			(27)		1,410		1,410		
100255042	BRENTWOOD	TN		11/19/2025		968		(34)			(34)		934		934		
100221211	PETALUMA	CA		07/21/2025		1,434		(29)			(29)		1,405		1,405		
100209668	BRONX	NY		05/02/2025		1,421		(59)			(59)		1,362		1,362		
100214020	KEY LARGO	FL		05/29/2025		1,507		(32)			(32)		1,475		1,475		
100142530	PORT ARANSAS	TX		02/08/2024		1,467		(35)			(35)		1,432		1,432		
100204825	SACRAMENTO	CA		04/10/2025		1,270		(38)			(38)		1,232		1,232		
100213750	LOS ANGELES	CA		05/29/2025		1,243		(59)			(59)		1,184		1,184		
100243290	SPRINGGINS	TX		09/26/2025		4,166		(125)			(125)		4,041		4,041		
100169314	MANHASSET	NY		09/27/2024		1,432		(50)			(50)		1,382		1,382		
100159049	PHOENIX	AZ		06/15/2024		1,597		(31)			(31)		1,566		1,566		
100166066	BALD HEAD ISLAND	NC		09/09/2024		1,552		(32)			(32)		1,520		1,520		
100204840	LONG BEACH	CA		04/09/2025		709		(19)			(19)		690		690		
100267044	BIG BEAR LAKE	CA		12/23/2025		1,995		(39)			(39)		1,556		1,556		
100186366	PHOENIX	AZ		12/30/2024		1,388		(35)			(35)		1,353		1,353		
100247119	SANTA FE SPRINGS	CA		10/23/2025		1,321		(51)			(51)		1,270		1,270		
100212718	GAINESVILLE	VA		07/22/2025		1,377		(24)			(24)		1,353		1,353		
100272917	BAY SHORE	NY		01/15/2026		448		(9)			(9)		439		439		
100143787	HOMESTEAD	FL		02/28/2024		1,158		(38)			(38)		1,120		1,120		
100247281	WAXAHAW	NC		10/29/2025		1,371		(36)			(36)		1,335		1,335		
100215841	WINDSKILL	VT		06/12/2025		1,463		(14)			(14)		1,449		1,449		
100253475	BOSTON	MA		10/30/2025		1,411		(51)			(51)		1,360		1,360		
100218767	SAINT SIMONS ISLAND	GA		06/27/2025		1,453		(23)			(23)		1,430		1,430		
100268066	WASHVILLE	TN		12/29/2025		1,054		(16)			(16)		1,038		1,038		
100202465	SOUTHERN SHORES	NC		03/21/2025		1,273		(33)			(33)		1,240		1,240		
100268028	ASHEURNHAM	MA		12/29/2025		1,098		(9)			(9)		1,089		1,089		
100158999	FENDALE	WA		06/15/2024		1,359		(32)			(32)		1,327		1,327		
100114558	OWHARD	CA		06/29/2023		1,993		(21)			(21)		1,572		1,572		
100110178	SALT LAKE CITY	UT		06/30/2023		1,655		(11)			(11)		1,644		1,644		
100244528	CHICAGO	IL		09/29/2025		1,478		(42)			(42)		1,436		1,436		
100246399	BRAINTREE	MA		10/15/2025		1,871		(3)			(3)		1,868		1,868		
100226588	PETALUMA	CA		07/30/2025		1,443		(38)			(38)		1,405		1,405		
100149159	CARSON	CA		04/22/2024		1,515		(15)			(15)		1,500		1,500		
100202842	THOUSAND OAKS	CA		03/24/2025		1,308		(38)			(38)		1,270		1,270		
100158726	INDIO	CA		07/10/2024		1,413		(35)			(35)		1,378		1,378		
100255947	GRANVILLE	MO		11/24/2025		17,086		(586)			(586)		16,520		16,520		
100236318	SUN VALLEY AREA LOS ANGELES	CA		09/10/2025		1,286		(39)			(39)		1,247		1,247		
100238006	HUDLESTON	VA		09/23/2025		1,248		(31)			(31)		1,217		1,217		
100168916	CORONA	CA		09/25/2024		1,966		(29)			(29)		1,537		1,537		
100235397	SANTA CLARITA	CA		06/29/2025		1,542		(35)			(35)		1,507		1,507		
401004947	SALEM	OR		05/31/2023		1,427		(43)			(43)		1,384		1,384		
100215791	WORCESTER	MA		06/12/2025		1,448		(25)			(25)		1,423		1,423		
100254923	JACKSON	TN		11/17/2025		2,158		(56)			(56)		2,102		2,102		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214846	MIAMI	FL		06/11/2025		1,380		(33)			(33)		1,347	1,347			
100228210	OXFORD	CA		08/11/2025		1,364		(21)			(21)		1,343	1,343			
100080431	HAROR CITY	CA		03/10/2022		3,102		(42)			(42)		3,060	3,060			
100198397	WHEATRIDGE	CO		02/28/2025		1,371		(38)			(38)		1,333	1,333			
100173503	LAKE ELSINORE	CA		10/29/2024		1,558		(51)			(51)		1,507	1,507			
100233918	CAMERIA	CA		10/30/2025		1,462		(36)			(36)		1,426	1,426			
100211899	PIGEON FORGE	TN		05/19/2025		1,976		(34)			(34)		1,942	1,942			
100166335	LOS ANGELES	CA		10/24/2024		1,562		(55)			(55)		1,507	1,507			
100227940	LOS ANGELES	CA		06/04/2025		1,254		(59)			(59)		1,195	1,195			
100273808	ST PETERSBURG	FL		01/23/2026		782		(29)			(29)		753	753			
100180043	EASTON	MA		11/25/2024		1,539		(29)			(29)		1,510	1,510			
100188282	OHIO	CA		07/08/2025		1,623		(17)			(17)		1,606	1,606			
100193468	CHITTENDEN	VT		02/10/2025		1,390		(25)			(25)		1,365	1,365			
100212497	SPARKS	NV		05/28/2025		4,642		(8)			(8)		4,634	4,634			
100135222	ASHLAND	MA		11/08/2023		1,969		(7)			(7)		1,962	1,962			
100197492	GONZALES	CA		02/26/2025		1,376		(39)			(39)		1,337	1,337			
100197586	STANDISH	ME		02/26/2025		1,331		(53)			(53)		1,278	1,278			
100221000	ROCKRIDGE	OH		07/18/2025		1,330		(41)			(41)		1,289	1,289			
100182339	CLERMONT	FL		12/12/2024		4,820		(34)			(34)		4,786	4,786			
100082943	KEY WEST	FL		05/17/2022		2,152		(70)			(70)		2,082	2,082			
100206421	MIRTLE BEACH	SC		04/22/2025		983		(26)			(26)		957	957			
100109100	TARPON SPRINGS	FL		06/05/2023		1,330		(11)			(11)		1,319	1,319			
100192372	LOS ANGELES	CA		02/05/2025		1,553		(41)			(41)		1,512	1,512			
100218862	LOS ANGELES	CA		06/27/2025		1,378		(27)			(27)		1,351	1,351			
100235324	LITCHFIELD PARK	AZ		08/29/2025		1,815		(63)			(63)		1,752	1,752			
100192388	CARSON	CA		02/05/2025		1,627		(22)			(22)		1,605	1,605			
100268351	LAKE ARROWHEAD	CA		12/29/2025		1,455		(27)			(27)		1,428	1,428			
100151613	ATLANTA	GA		05/10/2024		907		(33)			(33)		874	874			
100219003	LOS ANGELES	CA		06/27/2025		935		(10)			(10)		925	925			
100102896	DUCK KEY	FL		06/22/2023		1,478		(52)			(52)		1,426	1,426			
100228283	LOWELL	MA		08/11/2025		1,282		(55)			(55)		1,227	1,227			
100221582	FENTON	MO		07/22/2025		850		(26)			(26)		824	824			
100192735	NORTH KINGSTOWN	RI		02/10/2025		1,298		(51)			(51)		1,247	1,247			
100139298	GARDENA	CA		12/28/2023		1,308		(29)			(29)		1,279	1,279			
100079855	PARK CITY	UT		04/25/2022		2,718		(19)			(19)		2,689	2,689			
100219345	PATERSON	NJ		06/30/2025		1,309		(34)			(34)		1,275	1,275			
100265442	GRANDIA HILLS	CA		12/19/2025		1,381		(66)			(66)		1,315	1,315			
100220093	WEST CALDWELL	NJ		06/06/2025		1,472		(20)			(20)		1,462	1,462			
100167000	LAKESIDE	MT		09/13/2024		2,344		(14)			(14)		2,330	2,330			
100128236	BIG BEAR CITY	CA		09/14/2023		1,329		(27)			(27)		1,502	1,502			
100066673	NEWARK	NJ		10/24/2022		1,492		(37)			(37)		1,465	1,465			
100149809	LOS ANGELES	CA		04/26/2024		1,548		(15)			(15)		1,533	1,533			
100235123	ORANGE	CA		08/28/2025		1,517		(29)			(29)		1,488	1,488			
100079871	SEAFAC	WA		04/25/2022		2,504		(60)			(60)		2,444	2,444			
100169531	BELLEVILLE	IL		09/30/2024		1,531		(30)			(30)		1,501	1,501			
100159849	WELLINGTON	FL		08/16/2024		1,353		(50)			(50)		1,303	1,303			
100073534	VAN NUYS	CA		10/26/2021		3,481		(66)			(66)		3,415	3,415			
100235361	TAOS	NM		09/04/2025		1,422		(47)			(47)		1,375	1,375			
100178419	TWIN FALLS	ID		11/21/2024		1,235		(51)			(51)		1,184	1,184			
100272282	SALT LAKE CITY	UT		07/08/2026		790		(9)			(9)		781	781			
100218456	SPRINGFIELD	VA		06/27/2025		1,383		(24)			(24)		1,359	1,359			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100207279	ALPHARETTA	GA		04/29/2025		937		(28)			(28)		909				
100192882	CRANE HILL	AL		02/10/2025		1,360		(10)			(10)		1,350				
100190121	JACKSON	TN		01/21/2025		1,497		(20)			(20)		1,477				
100173109	DURANGO	CO		10/30/2024		1,826		(3)			(3)		1,823				
100089226	LAKESIDE	MT		01/28/2023		1,511		(2)			(2)		1,509				
100239000	SANDPOINT	ID		09/23/2025		3,400		(81)			(81)		3,319				
100218765	ELL LAJ	GA		06/21/2025		1,447		(18)			(18)		1,429				
100236264	ALPHARETTA	GA		09/10/2025		1,165		(39)			(39)		1,126				
100218861	INDIO	CA		06/27/2025		1,308		(37)			(37)		1,271				
100246120	MISSION VIEJO	CA		10/08/2025		1,511		(68)			(68)		1,443				
100119851	GARDENA	CA		06/10/2023		1,906		(37)			(37)		1,869				
100166316	TRUMBULL	CT		10/23/2024		1,292		(49)			(49)		1,243				
100167787	LAKE HAWASI CITY	AZ		09/19/2024		1,453		(42)			(42)		1,411				
100203983	ARELY	AL		03/26/2025		1,532		(22)			(22)		1,510				
100190085	SEATTLE	WA		01/21/2025		1,528		(18)			(18)		1,510				
100088167	SAN JOSE	CA		06/25/2021		3,333		(30)			(30)		3,303				
100167068	POTTSTOWN	PA		09/13/2024		849		(13)			(13)		836				
100180084	SUN VALLEY	CA		12/30/2024		1,389		(63)			(63)		1,326				
100130345	STUART	FL		09/28/2023		1,701		(43)			(43)		1,658				
100191240	BRIDGEWATER	NJ		01/29/2025		1,792		(43)			(43)		1,749				
100235055	DARTMOUTH	MA		08/28/2025		1,321		(46)			(46)		1,275				
100209817	PHOENIX	AZ		06/11/2025		1,379		(45)			(45)		1,334				
100266082	TRAVERSE CITY	MI		12/29/2025		1,057		(16)			(16)		1,041				
100140036	LOS ANGELES	CA		01/09/2024		1,342		(25)			(25)		1,317				
100055287	LOS ANGELES	CA		07/28/2021		3,202		(58)			(58)		3,144				
100065288	LOS ANGELES	CA		07/28/2021		3,202		(58)			(58)		3,144				
100065044	LOS ANGELES	CA		07/28/2021		3,202		(58)			(58)		3,144				
100129675	LYNN	MA		09/29/2023		1,552		(19)			(19)		1,533				
100173495	NORTHBOROUGH	MA		10/29/2024		1,333		(60)			(60)		1,273				
100193920	CHESTNUT RIDGE	NY		02/10/2025		1,473		(33)			(33)		1,440				
100189393	SAN CLEMENTE	CA		01/14/2025		1,563		(18)			(18)		1,545				
100206854	DISCOVERY BAY	CA		04/24/2025		1,293		(45)			(45)		1,248				
100219845	TOMES RIVER	NJ		07/07/2025		1,453		(41)			(41)		1,412				
100236986	SARASOTA	FL		09/12/2025		1,508		(5)			(5)		1,503				
100173275	CEDAHODE	CO		10/30/2024		1,596		(20)			(20)		1,576				
100176946	ELIZABETH	NJ		11/15/2024		1,450		(24)			(24)		1,426				
100149415	WESTON	FL		04/24/2024		1,626		(24)			(24)		1,602				
100216231	PARKER	CO		06/20/2025		93,095		(2,319)			(2,319)		90,776				
100214840	SAN DIEGO	CA		06/11/2025		1,220		(52)			(52)		1,168				
100213720	EL CLON	CA		05/29/2025		1,339		(60)			(60)		1,279				
100210748	CASTLE ROCK	CO		05/15/2025		1,313		(34)			(34)		1,279				
100218740	BIG PINE KEY	FL		06/27/2025		1,656		(48)			(48)		1,608				
100209823	NATIONAL CITY	CA		04/29/2025		1,461		(26)			(26)		1,435				
100120479	EL SEGUNDO	CA		06/18/2023		1,596		(21)			(21)		1,545				
100152980	SAN ANTONIO	TX		06/21/2024		1,281		(23)			(23)		1,258				
100091637	APPLE VALLEY	CA		03/07/2023		949		(35)			(35)		914				
100261497	RIVERSIDE	CA		12/12/2025		2,376		(37)			(37)		2,339				
100174381	ROCKPORT	TX		10/31/2024		1,423		(40)			(40)		1,383				
100182458	GARFIELD	NJ		12/12/2024		1,533		(15)			(15)		1,518				
100246541	NAPLES	FL		10/10/2025		758		(30)			(30)		728				
100201212	STANWOOD	VA		03/12/2025		1,276		(50)			(50)		1,226				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100216656	HALEAH	FL		06/23/2025		1,754		(19)			(19)		1,735	1,735			
100128456	NATIONAL CITY	CA		09/15/2023		1,496		(23)			(23)		1,473	1,473			
100139517	WARENTON	VA		12/28/2023		1,132		(34)			(34)		1,098	1,098			
100215638	WOODSTOCK	GA		06/13/2025		1,285		(46)			(46)		1,239	1,239			
100212308	WOODLAND	CA		05/28/2025		1,388		(46)			(46)		1,342	1,342			
100210645	MIAMI	FL		05/15/2025		1,436		(61)			(61)		1,375	1,375			
100210716	NEW HYDE PARK	NY		05/15/2025		1,435		(60)			(60)		1,375	1,375			
100203689	LAKEWOOD	CO		04/29/2025		1,405		(30)			(30)		1,375	1,375			
100166028	SAN FERNANDO	CA		09/06/2024		1,050		(21)			(21)		1,029	1,029			
100245303	MERCED	CA		11/06/2025		1,572		(16)			(16)		1,556	1,556			
100057923	LONG BEACH	CA		06/30/2021		3,483		(55)			(55)		3,428	3,428			
100120980	BUSHNELL	FL		06/30/2023		1,509		(12)			(12)		1,497	1,497			
4010059015	ST. LOUIS	MO		10/27/2023		1,216		(20)			(20)		1,196	1,196			
100118971	JURIPA VALLEY	CA		07/27/2023		1,604		(14)			(14)		1,590	1,590			
100166082	LAUDERDALE LAKES	FL		06/18/2024		1,128		(40)			(40)		1,088	1,088			
100142842	SUN VALLEY	CA		02/09/2024		3,708		(57)			(57)		3,651	3,651			
100080751	RIVERBANK	CA		03/10/2022		4,956		(94)			(94)		4,862	4,862			
100205116	LANDASTER	CA		04/11/2025		1,108		(52)			(52)		1,056	1,056			
100179639	HAYWARD	CA		11/21/2024		1,381		(38)			(38)		1,343	1,343			
100210637	LOXAHATCHEE	FL		05/15/2025		3,147		(83)			(83)		3,064	3,064			
100203092	SILVER SPRING	MD		04/25/2025		1,497		(20)			(20)		1,477	1,477			
100080795	AMERICAN FORK	UT		03/15/2022		2,009		(67)			(67)		1,942	1,942			
100185005	CORAL SPRINGS	FL		01/24/2025		1,346		(58)			(58)		1,290	1,290			
100108868	TRACY	CA		05/31/2023		2,158		(19)			(19)		2,139	2,139			
100203824	MARATHON	FL		03/28/2025		1,338		(45)			(45)		1,293	1,293			
100156421	WILDOMAR	CA		07/10/2024		1,151		(55)			(55)		1,096	1,096			
100170414	MIAMI	FL		10/09/2024		1,475		(9)			(9)		1,466	1,466			
100219661	EDMONDS	WA		07/07/2025		1,335		(39)			(39)		1,296	1,296			
100236897	PORTSMOUTH	RI		09/23/2025		1,222		(49)			(49)		1,173	1,173			
100183512	MASHUA	NH		02/10/2025		1,468		(9)			(9)		1,459	1,459			
100195577	RIVERSIDE	CA		02/24/2025		1,337		(41)			(41)		1,296	1,296			
100110439	SCOTTSDALE	AZ		06/30/2023		1,533		(27)			(27)		1,506	1,506			
100268756	LYNN	MA		12/29/2025		1,142		(28)			(28)		1,114	1,114			
100209493	RENO	NV		05/01/2025		1,499		(32)			(32)		1,467	1,467			
100142150	WINTER PARK	FL		02/29/2024		1,074		(38)			(38)		1,036	1,036			
100088906	BIDA	TX		11/10/2022		1,340		(43)			(43)		1,297	1,297			
100198225	HURRICANE	UT		02/28/2025		1,354		(27)			(27)		1,327	1,327			
100191003	ATLANTA	GA		01/29/2025		1,340		(13)			(13)		1,327	1,327			
100192221	CLIFTON	VA		01/31/2025		1,608		(17)			(17)		1,591	1,591			
100181233	LAWRENCE	KS		12/06/2024		1,197		(34)			(34)		1,163	1,163			
100204743	SACRAMENTO	CA		04/10/2025		1,043		(22)			(22)		1,021	1,021			
100151739	LUENBURG	MA		05/10/2024		4,624		(11)			(11)		4,613	4,613			
100127674	BAKERSFIELD	CA		09/08/2023		1,309		(26)			(26)		1,283	1,283			
100204676	HAYDEN	ID		04/04/2025		1,324		(39)			(39)		1,285	1,285			
100140775	EDISON	NJ		01/22/2024		2,717		(24)			(24)		2,693	2,693			
100277559	CAPE BLIZABETH	ME		02/13/2026		505		(11)			(11)		494	494			
100181906	DUMONT	NJ		12/06/2024		1,267		(46)			(46)		1,221	1,221			
100177391	DAQUILA	GA		01/16/2025		1,095		(51)			(51)		1,044	1,044			
100268626	OCEANSIDE	CA		12/29/2025		544		(4)			(4)		540	540			
100076946	IRVINE	CA		12/27/2021		2,744		(119)			(119)		2,625	2,625			
100236369	SEMINOLE	FL		09/10/2025		1,259		(47)			(47)		1,212	1,212			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191216	MESA	AZ		01/29/2025		1,486		(26)			(26)		1,460		1,460		
100156357	MIAMI	FL		07/25/2024		1,410		(50)			(50)		1,360		1,360		
100178445	BRADENTON	FL		11/21/2024		1,260		(39)			(39)		1,221		1,221		
100141842	NORCO	CA		03/27/2024		1,291		(26)			(26)		1,265		1,265		
100246239	NAPLES	FL		10/08/2025		993		(41)			(41)		952		952		
100188957	LOS ANGELES	CA		01/09/2025		1,403		(36)			(36)		1,367		1,367		
100194305	LAS VEGAS	NV		02/14/2025		1,445		(57)			(57)		1,388		1,388		
100208992	CARPINTERIA	CA		04/29/2025		1,429		(57)			(57)		1,372		1,372		
100153632	SEFFNER	FL		07/10/2024		642		(20)			(20)		622		622		
100161917	HAYWARD	CA		07/31/2024		1,471		(21)			(21)		1,450		1,450		
100257000	TAHOE CITY	CA		11/26/2025		1,431		(54)			(54)		1,377		1,377		
100192884	LA HABRA	CA		02/07/2025		1,414		(13)			(13)		1,401		1,401		
100177908	PHOENIX	AZ		01/16/2025		1,675		(49)			(49)		1,626		1,626		
100201883	DOHNEY	CA		03/18/2025		1,270		(41)			(41)		1,229		1,229		
100109581	SALINAS	CA		06/14/2023		3,555		(55)			(55)		3,500		3,500		
100055756	SAN FRANCISCO	CA		07/28/2021		4,802		(31)			(31)		4,771		4,771		
100078207	MOCKNEY	TX		02/10/2022		2,678		(125)			(125)		2,553		2,553		
100255679	BUENA VISTA	CO		11/24/2025		1,521		(32)			(32)		1,489		1,489		
100169881	MIAMI	FL		11/08/2024		1,237		(58)			(58)		1,179		1,179		
100190715	WAKE FOREST	NC		01/27/2025		1,465		(31)			(31)		1,434		1,434		
100147735	KAILUA-KONA	HI		04/08/2024		1,554		(19)			(19)		1,535		1,535		
100171403	NEWARK	NJ		10/16/2024		1,613		(33)			(33)		1,580		1,580		
100055442	NEW ROCHELLE	NY		03/23/2021		2,560		(84)			(84)		2,476		2,476		
100159313	NORTH MASSACHUSETTA	NY		07/15/2024		1,395		(26)			(26)		1,369		1,369		
100160892	GARDEN VALLEY	ID		07/24/2024		1,554		(23)			(23)		1,531		1,531		
100202813	TEJALTE	TX		03/24/2025		1,410		(29)			(29)		1,381		1,381		
100078768	SPRING VALLEY	CA		01/31/2022		3,284		(15)			(15)		3,269		3,269		
100188707	BROKEN BOWL	OK		01/09/2025		1,447		(14)			(14)		1,433		1,433		
100246121	COLUMBIA	MI		06/17/2025		1,416		(31)			(31)		1,385		1,385		
100201110	STANTON	CA		03/12/2025		1,406		(49)			(49)		1,357		1,357		
100149713	BEND	OR		04/19/2024		1,402		(40)			(40)		1,362		1,362		
100146260	WEST NEW YORK	NJ		04/12/2024		1,460		(29)			(29)		1,431		1,431		
100171489	BLUE RIDGE	GA		10/16/2024		2,204		(59)			(59)		2,145		2,145		
100193712	MIAMI	FL		02/10/2025		613		(22)			(22)		591		591		
100136759	NEWARK	NJ		11/27/2023		1,099		(19)			(19)		1,080		1,080		
100191065	SAN ANTONIO	TX		01/29/2025		1,397		(45)			(45)		1,352		1,352		
100220058	SAN DIEGO	CA		07/30/2025		1,261		(160)			(160)		1,101		1,101		
100143619	CHICAGO HEIGHTS	IL		02/21/2024		1,408		(52)			(52)		1,356		1,356		
100202639	OAK ISLAND	NC		03/24/2025		1,329		(46)			(46)		1,283		1,283		
100194785	SACRAMENTO	CA		02/21/2025		3,922		(45)			(45)		3,877		3,877		
100191688	POINTEA	CA		01/30/2025		1,330		(32)			(32)		1,298		1,298		
100193550	SANTA CRUZ	CA		02/10/2025		2,245		(60)			(60)		2,185		2,185		
100206171	OCEAN CITY	NJ		04/16/2025		979		(18)			(18)		961		961		
100074988	PESEDA	CA		11/19/2021		3,210		(70)			(70)		3,140		3,140		
100167420	PORT HURON	MI		09/16/2024		1,926		(49)			(49)		1,877		1,877		
100216487	SOUTH LAKE TAHOE	CA		06/23/2025		2,651		(17)			(17)		2,634		2,634		
100130418	WOODBRIDGE	VA		09/28/2023		1,289		(29)			(29)		1,260		1,260		
100167539	CUMMING	GA		10/31/2024		3,874		(150)			(150)		3,724		3,724		
100245820	WINTER GARDEN	FL		10/17/2025		1,448		(33)			(33)		1,415		1,415		
100181702	LOS ANGELES (SAN PEDRO)	CA		12/11/2024		1,492		(33)			(33)		1,459		1,459		
100205705	FONTANA	CA		04/14/2025		1,490		(31)			(31)		1,459		1,459		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156239	BATTLE GROUND	WA		06/20/2024		1,078		(18)				(18)	1,060	1,060			
100076243	AUSTIN	TX		01/07/2022		3,132		(89)				(89)	3,043	3,043			
100266349	WEST DOVER	VT		12/29/2025		1,517		(32)				(32)	1,485	1,485			
100209759	SAN LOUIS OBISPO	CA		05/05/2025		1,407		(43)				(43)	1,364	1,364			
100220786	BANNING	CA		07/18/2025		910		(35)				(35)	875	875			
100196381	CENTRAL FALLS	RI		02/28/2025		1,502		(11)				(11)	1,491	1,491			
100254402	MAIMOTH LAKES	CA		11/07/2025		1,438		(48)				(48)	1,390	1,390			
100226568	MORENO VALLEY	CA		07/30/2025		3,612		(159)				(159)	3,453	3,453			
100164973	YONKERS	NY		06/28/2024		1,293		(39)				(39)	1,254	1,254			
100245005	UNION	NJ		09/29/2025		1,367		(44)				(44)	1,323	1,323			
100148837	GRANBURY	TX		04/17/2024		4,753		(99)				(99)	4,654	4,654			
100228579	CHULA VISTA	CA		06/11/2025		1,469		(27)				(27)	1,442	1,442			
100198536	CHESTER	MD		02/28/2025		1,357		(40)				(40)	1,317	1,317			
100229783	MILFORD	MI		06/18/2025		4,816		(100)				(100)	4,716	4,716			
100190676	POCONO	CA		11/26/2024		721		(25)				(25)	696	696			
100254857	TACOMA	WA		11/17/2025		1,932		(82)				(82)	1,850	1,850			
100151549	OVIEDO	FL		05/10/2024		1,436		(15)				(15)	1,421	1,421			
100144379	PURCELLVILLE	VA		03/07/2024		1,356		(34)				(34)	1,322	1,322			
100114556	SANDWICH	MA		06/29/2023		11,419		(89)				(89)	11,330	11,330			
100156686	MESA	AZ		06/24/2024		1,473		(26)				(26)	1,447	1,447			
100193533	STAFFORD	CT		02/10/2025		1,389		(25)				(25)	1,364	1,364			
100126297	BROOK	NY		06/30/2023		1,175		(45)				(45)	1,130	1,130			
100247340	TEKESBURY	MA		10/24/2025		2,029		(62)				(62)	1,967	1,967			
100255773	MADEIRA BEACH	FL		11/24/2025		16,309		(373)				(373)	15,936	15,936			
100173910	HIALEAH	FL		10/25/2024		1,567		(47)				(47)	1,520	1,520			
100162758	MC GHEYSVILLE	VA		06/12/2024		1,267		(35)				(35)	1,232	1,232			
100214848	ROSLIN	NY		06/11/2025		4,569		(44)				(44)	4,525	4,525			
100110722	GEORGETOWN	TX		06/11/2023		1,312		(53)				(53)	1,259	1,259			
100163287	MORENO VALLEY	CA		06/13/2024		1,349		(35)				(35)	1,314	1,314			
100142427	RANDOLPH	NJ		03/08/2024		1,341							1,341	1,341			
100218564	BRANSON WEST	MO		06/27/2025		1,301		(48)				(48)	1,253	1,253			
100272894	HUXORY HILLS	IL		01/08/2026		4,754		(172)				(172)	4,582	4,582			
100226370	SEASIDE HEIGHTS	NJ		06/11/2025		1,190		(63)				(63)	1,127	1,127			
100255766	CHICAGO	IL		11/24/2025		1,033		(31)				(31)	1,002	1,002			
100165963	FONTANA	CA		09/06/2024		1,412		(11)				(11)	1,401	1,401			
100194514	CASTRO VALLEY	CA		02/14/2025		1,432		(56)				(56)	1,376	1,376			
100176223	CHULA VISTA	CA		12/20/2024		1,521		(47)				(47)	1,474	1,474			
100076901	CORONA	CA		12/27/2021		26,416		(690)				(690)	25,728	25,728			
100143516	NEWARK	NJ		02/21/2024		1,389		(29)				(29)	1,360	1,360			
100180469	MIAMI	FL		11/26/2024		1,518		(24)				(24)	1,494	1,494			
100255910	ARMORE	OK		11/24/2025		1,216		(38)				(38)	1,180	1,180			
100068220	TEJFE	AZ		06/25/2021		2,248		(22)				(22)	2,226	2,226			
100148556	LAKEWOOD	CO		04/12/2024		1,413		(9)				(9)	1,404	1,404			
100169330	CAPE CORAL	FL		09/27/2024		1,316		(42)				(42)	1,274	1,274			
100142446	GREENVILLE	SC		03/08/2024		1,400		(28)				(28)	1,372	1,372			
4010061820	TRENTON	NJ		11/29/2023		1,194		(20)				(20)	1,174	1,174			
100215016	BIG BEAR LAKE	CA		06/11/2025		1,508		(48)				(48)	1,460	1,460			
100078744	SAN PABLO	CA		02/25/2022		2,939		(45)				(45)	2,894	2,894			
100159413	WOODSTOCK	GA		07/15/2024		1,274		(33)				(33)	1,241	1,241			
100201737	LOS ANGELES	CA		03/18/2025		12,988		(260)				(260)	12,638	12,638			
100211750	SACRAMENTO	CA		05/19/2025		1,350		(25)				(25)	1,325	1,325			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014100	NE/ARK	NJ		01/30/2024		1,427		(37)			(37)		1,390	1,390	1,390		
10024502	MORRISTOWN	NJ		10/06/2025		2,094		(84)			(84)		2,010	2,010	2,010		
10014104	NE/ARK	NJ		01/30/2024		1,438		(38)			(38)		1,400	1,400	1,400		
10015131	CARSON	CA		05/10/2024		2,758		(31)			(31)		2,727	2,727	2,727		
100147348	THERMAL	CA		05/08/2024		2,089		(22)			(22)		2,067	2,067	2,067		
10006681	ONTARIO	CA		11/04/2022		1,823		(11)			(11)		1,812	1,812	1,812		
100120549	ORANGE BEACH	AL		06/30/2023		1,511		(1)			(1)		1,510	1,510	1,510		
100148506	DANIA BEACH	FL		04/12/2024		1,491		(22)			(22)		1,469	1,469	1,469		
100174253	PIGEON FORGE	TN		10/31/2024		1,432		(26)			(26)		1,406	1,406	1,406		
100188699	EAST STROUDSBURG	PA		01/09/2025		1,449		(18)			(18)		1,431	1,431	1,431		
100162868	SAGLE	ID		06/12/2024		1,382		(28)			(28)		1,354	1,354	1,354		
100193218	WEST ROXBURY	MA		12/28/2023		1,187		(34)			(34)		1,153	1,153	1,153		
100157640	LA QUINTA	CA		06/28/2024		1,335		(34)			(34)		1,301	1,301	1,301		
10017190	AURORA	CO		10/16/2024		2,320		(14)			(14)		2,306	2,306	2,306		
100107357	JOSHUA TREE	CA		06/29/2023		1,500		(13)			(13)		1,487	1,487	1,487		
10015925	FEDERAL WAY	WA		07/15/2024		1,575		(21)			(21)		1,554	1,554	1,554		
100149615	SPOKANE VALLEY	WA		04/26/2024		1,569		(12)			(12)		1,557	1,557	1,557		
100149616	SPOKANE VALLEY	WA		04/26/2024		1,569		(12)			(12)		1,557	1,557	1,557		
100149617	SPOKANE VALLEY	WA		04/26/2024		1,569		(12)			(12)		1,557	1,557	1,557		
100149618	SPOKANE VALLEY	WA		04/26/2024		1,569		(12)			(12)		1,557	1,557	1,557		
100258346	LAGUNA HILLS	CA		12/05/2025		874		(31)			(31)		843	843	843		
100108932	RANCHO CUCAMONGA	CA		05/31/2023		1,767		(5)			(5)		1,762	1,762	1,762		
100161713	ROSELILLE	GA		07/30/2024		1,402		(16)			(16)		1,386	1,386	1,386		
100227178	DUBLIN	CA		07/30/2025		1,336		(53)			(53)		1,283	1,283	1,283		
100170266	PORT SAINT LUCIE	FL		10/08/2024		1,373		(29)			(29)		1,344	1,344	1,344		
100234886	SPARKS	NV		08/28/2025		1,463		(37)			(37)		1,426	1,426	1,426		
100243323	SAN DIEGO	CA		09/26/2025		1,513		(19)			(19)		1,494	1,494	1,494		
100246148	PINEY FLATS	TN		10/08/2025		5,165		(146)			(146)		5,019	5,019	5,019		
100272940	HIGHLAND RANCH	CO		01/13/2026		491		(13)			(13)		478	478	478		
100176755	SURFSIDE BEACH	SC		11/15/2024		4,722		(96)			(96)		4,626	4,626	4,626		
100164502	MOUNTAIN HOUSE	CA		06/21/2024		1,829		(8)			(8)		1,821	1,821	1,821		
100162080	KIHEI	HI		07/31/2024		1,452		(33)			(33)		1,419	1,419	1,419		
100200418	LAS VEGAS	NV		03/10/2025		1,591		(47)			(47)		1,544	1,544	1,544		
100179406	MOUNTAIN HOUSE	CA		11/21/2024		1,683		(7)			(7)		1,676	1,676	1,676		
100193553	SANTA CRUZ	CA		02/10/2025		2,805		(75)			(75)		2,730	2,730	2,730		
10015884	ORLANDO	FL		07/20/2023		1,648		(23)			(23)		1,625	1,625	1,625		
100273967	SANTA MARIA	CA		01/26/2026		412		(17)			(17)		395	395	395		
100209844	SANTA ROSA	CA		04/29/2025		2,715		(50)			(50)		2,665	2,665	2,665		
100177667	SAINT GEORGE	UT		01/16/2025		1,174		(49)			(49)		1,125	1,125	1,125		
100226737	MOUNT PLEASANT	SC		07/30/2025		1,451		(35)			(35)		1,416	1,416	1,416		
100221183	VACAVILLE	CA		07/21/2025		1,452		(28)			(28)		1,424	1,424	1,424		
100195360	POIMA	CA		02/24/2025		1,358		(30)			(30)		1,328	1,328	1,328		
100189707	POST FALLS	ID		02/20/2025		961		(45)			(45)		916	916	916		
100134472	FORESTBURGH	NY		10/30/2023		1,092		(11)			(11)		1,081	1,081	1,081		
100199391	DEERFIELD BEACH	FL		03/05/2025		1,401		(41)			(41)		1,360	1,360	1,360		
100234787	OAKLAND	CA		06/28/2025		1,274		(41)			(41)		1,233	1,233	1,233		
100173318	DURANGO	CO		10/30/2024		1,401		(43)			(43)		1,358	1,358	1,358		
100215536	GARDEN GROVE	CA		06/13/2025		1,389		(44)			(44)		1,355	1,355	1,355		
100181323	HILLSBORO	OR		12/06/2024		1,108		(8)			(8)		1,100	1,100	1,100		
100110093	WEST MELBOURNE	FL		06/23/2023		1,246		(20)			(20)		1,226	1,226	1,226		
100119556	WAKEFIELD	MA		07/31/2023		1,554		(16)			(16)		1,538	1,538	1,538		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100140410	DANIA BEACH	FL		01/16/2024		1,389	(32)	(32)			(32)		1,357	1,357			
100255365	STERLING	VA		11/24/2025		1,235	(59)	(59)			(59)		1,176	1,176			
100171504	COLORADO SPRINGS	CO		10/16/2024		1,504	(39)	(39)			(39)		1,465	1,465			
100144469	PETALUMA	CA		04/26/2024		1,355	(59)	(59)			(59)		1,296	1,296			
100244716	WAXAHW	NC		09/29/2025		3,386	(96)	(96)			(96)		3,290	3,290			
100141863	BURKE	VA		03/27/2024		1,229	(25)	(25)			(25)		1,204	1,204			
100167147	LOS BANOS	CA		09/13/2024		1,507	(53)	(53)			(53)		1,454	1,454			
100150623	MANASSAS	VA		05/03/2024		1,489	(32)	(32)			(32)		1,457	1,457			
100148695	HILLSIDE	NJ		04/17/2024		1,459	(28)	(28)			(28)		1,431	1,431			
100170466	PARAMOUNT	CA		10/09/2024		1,249	(77)	(77)			(77)		1,172	1,172			
100115621	SCOTTSDALE	AZ		07/19/2023		1,598	(22)	(22)			(22)		1,576	1,576			
100229911	VALLEJO	CA		06/18/2025		1,309	(46)	(46)			(46)		1,263	1,263			
100067635	OAKLAND	CA		09/23/2021		5,305	(89)	(89)			(89)		5,216	5,216			
100220900	SAN FRANCISCO	CA		07/18/2025		6,122	(203)	(203)			(203)		5,919	5,919			
100255051	ELLESS	TX		11/19/2025		2,134	(70)	(70)			(70)		2,064	2,064			
100110569	MIAMI	FL		06/30/2023		1,626	(4)	(4)			(4)		1,622	1,622			
10021875	HARTSEL	CO		05/19/2025		1,922	(21)	(21)			(21)		1,901	1,901			
100238403	LEXINGTON	KY		09/19/2025		1,298	(36)	(36)			(36)		1,262	1,262			
100211651	MORGAN HILL	CA		05/19/2025		4,650	(106)	(106)			(106)		4,544	4,544			
100261127	HOBOKEN	NJ		12/05/2025		1,205	(24)	(24)			(24)		1,181	1,181			
100175439	MIAMI	FL		12/23/2024		1,437	(21)	(21)			(21)		1,416	1,416			
100219412	SEATTLE	WA		07/07/2025		1,590	(20)	(20)			(20)		1,570	1,570			
100080454	OSPREY	FL		03/10/2022		2,246	(57)	(57)			(57)		2,189	2,189			
100156658	MARIETTA	GA		06/24/2024		4,434	(59)	(59)			(59)		4,375	4,375			
100221707	FRESNO	CA		07/25/2025		1,259	(59)	(59)			(59)		1,200	1,200			
100133910	ANTIOCH	CA		11/29/2023		1,118	(11)	(11)			(11)		1,107	1,107			
100214435	JOSHUA TREE	CA		06/02/2025		1,330	(19)	(19)			(19)		1,311	1,311			
100221616	GRESHAM	OR		07/22/2025		1,108	(41)	(41)			(41)		1,067	1,067			
100236278	SAN ANTONIO	TX		09/10/2025		1,231	(31)	(31)			(31)		1,200	1,200			
100255373	SAN FRANCISCO	CA		11/24/2025		2,463	(57)	(57)			(57)		2,406	2,406			
100142966	BERKEFIELD	NJ		02/08/2024		2,886							2,829	2,829			
100221609	LONG BEACH	CA		07/25/2025		871							844	844			
100171670	NORTH LAKE	TX		10/16/2024		1,424	(38)	(38)			(38)		1,386	1,386			
100215870	CHICAGO	IL		06/12/2025		1,414							1,395	1,395			
100144077	NORTH WILDMOOD	NJ		03/07/2024		1,451							1,432	1,432			
100248682	PALM COAST	FL		10/29/2025		252,176		(8,854)			(8,854)		243,322	243,322			
100174713	MIAMI	FL		10/31/2024		1,399	(59)	(59)			(59)		1,340	1,340			
100137224	PANAMA CITY BEACH	FL		11/29/2023		2,701	(48)	(48)			(48)		2,653	2,653			
100245410	DENVER	CO		10/06/2025		3,035	(96)	(96)			(96)		2,937	2,937			
100178498	EAST MEADOW	NY		11/21/2024		1,546	(72)	(72)			(72)		1,474	1,474			
100154530	OWAHD	CA		06/07/2024		1,034	(17)	(17)			(17)		1,017	1,017			
100190232	COLORADO SPRINGS	CO		11/15/2023		1,314	(32)	(32)			(32)		1,282	1,282			
100229560	PEMBROKE PINES	FL		06/15/2025		1,254	(7)	(7)			(7)		1,247	1,247			
100245369	LAKE ARROWHEAD	CA		10/06/2025		1,417	(51)	(51)			(51)		1,366	1,366			
100179106	SUN VALLEY	CA		02/24/2022		2,964	(69)	(69)			(69)		2,895	2,895			
100220630	LAKEWOOD	CO		07/17/2025		1,236	(58)	(58)			(58)		1,178	1,178			
100210594	SOUTH PAIRIE ISLAND	TX		05/15/2025		2,974							2,863	2,863			
100152273	RIVERTON	UT		05/17/2024		1,558	(7)	(7)					1,551	1,551			
100169240	KINGSTON	NY		09/27/2024		1,498	(36)	(36)					1,462	1,462			
100273817	FIRESTONE	CO		07/26/2026		487							474	474			
100159643	MIAMI	FL		06/16/2024		1,452		(54)			(54)		1,398	1,398			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100255642	BATON ROUGE	LA		11/24/2025		1,235		(35)			(35)		1,200	1,260			
100115277	PHILADELPHIA	PA		07/17/2023		1,304		(26)			(26)		1,368	1,368			
100201060	SAINT LOUIS	MO		03/12/2025		1,442		(29)			(29)		1,413	1,413			
100247563	WILTON MANORS	FL		10/24/2025		988		(6)			(6)		990	990			
100235789	SARASOTA SPRINGS	NY		09/22/2025		74,784		(1,570)			(1,570)		73,214	73,214			
100189754	TYBEE ISLAND	GA		01/21/2025		1,513		(21)			(21)		1,492	1,492			
100235522	SANTA MARIA	CA		09/04/2025		1,468		(34)			(34)		1,434	1,434			
100088363	ROSEVILLE	OH		01/06/2023		1,381		(29)			(29)		1,352	1,352			
100254363	MARLBOROUGH	MA		11/07/2025		1,650		(70)			(70)		1,580	1,580			
100160170	KISSIMEE	FL		07/18/2024		1,388		(30)			(30)		1,358	1,358			
100218666	CHICAGO	IL		06/27/2025		1,430		(19)			(19)		1,411	1,411			
100088171	HAITHORNE	CA		06/25/2021		3,377		(53)			(53)		3,324	3,324			
100268400	OCEAN VIEW	DE		12/29/2025		1,292		(50)			(50)		1,242	1,242			
100110508	LORELL	MA		06/30/2023		1,574		(14)			(14)		1,560	1,560			
100152831	MORENO VALLEY	CA		05/22/2024		1,345		(71)			(71)		1,274	1,274			
100254560	MESA	AZ		11/17/2025		2,248		(71)			(71)		2,177	2,177			
100175291	GREER	AZ		11/05/2024		1,736		(6)			(6)		1,728	1,728			
100154586	LA PUENTE	CA		06/14/2024		2,449		(29)			(29)		2,420	2,420			
100150186	MIAMI	FL		04/30/2024		1,195		(50)			(50)		1,145	1,145			
100236153	LAS VEGAS	NV		09/10/2025		1,269		(32)			(32)		1,237	1,237			
100092038	NORTH CASTLE	NY		02/09/2023		1,408		(32)			(32)		1,376	1,376			
100171191	INCLINE VILLAGE	NV		11/22/2024		2,822		(19)			(19)		2,803	2,803			
100137472	LAKE ARROHEAD	CA		01/11/2024		1,305		(44)			(44)		1,261	1,261			
100219247	DISCOVERY BAY	CA		06/30/2025		1,353		(45)			(45)		1,308	1,308			
100293900	SAN JOSE	CA		12/05/2025		1,015		(16)			(16)		997	997			
100070401	AMERICAN CANYON	CA		09/23/2021		3,153		(27)			(27)		3,126	3,126			
100218583	MANIMOTH LAKES	CA		06/27/2025		1,395		(21)			(21)		1,374	1,374			
100185560	GARDEN CITY	GA		12/20/2024		1,490		(23)			(23)		1,467	1,467			
100201588	SEATTLE	WA		03/13/2025		1,092		(40)			(40)		1,052	1,052			
100182772	QUEEN CREEK	AZ		02/10/2025		2,149		(40)			(40)		2,109	2,109			
100114630	PARAMOUNT	CA		06/29/2023		1,561		(14)			(14)		1,547	1,547			
100171435	SEATTLE	WA		10/16/2024		1,520		(35)			(35)		1,485	1,485			
100195402	SAINT GEORGE	UT		02/24/2025		1,182		(43)			(43)		1,139	1,139			
100247337	QUINING	GA		10/24/2025		1,230		(58)			(58)		1,172	1,172			
100164376	RANCHO CUCAMONGA	CA		06/21/2024		3,561		(40)			(40)		3,521	3,521			
100220777	CAPE CORAL	FL		07/18/2025		1,413		(49)			(49)		1,364	1,364			
100131964	RIVERSIDE	CA		10/13/2023		1,511		(20)			(20)		1,491	1,491			
100146769	IRVINGTON	NJ		04/17/2024		1,341		(31)			(31)		1,310	1,310			
100268675	PLANTHURST	MI		12/29/2025		889		(29)			(29)		860	860			
100191623	PACIFIC CITY	OR		01/31/2025		1,518		(28)			(28)		1,490	1,490			
100190641	LINNFIELD	MA		01/27/2025		1,515		(6)			(6)		1,509	1,509			
100214445	CANYON COUNTRY	CA		06/06/2025		1,277		(60)			(60)		1,217	1,217			
100189512	CORONA	CA		01/15/2025		1,108		(39)			(39)		1,069	1,069			
100244482	BONITA SPRINGS	FL		09/29/2025		1,549		(27)			(27)		1,522	1,522			
100076293	LAKE OSHEO	OR		01/07/2022		3,151		(75)			(75)		3,076	3,076			
100235594	SEWICKLEY	PA		09/04/2025		1,935		(14)			(14)		1,921	1,921			
100108307	OAKLAND	CA		05/24/2023		1,207		(50)			(50)		1,157	1,157			
100271630	CLEARWATER	FL		12/30/2025		468		(17)			(17)		451	451			
100176133	LAVERNE	AZ		12/20/2024		8,598		(308)			(308)		8,290	8,290			
100272955	FORT MYERS	FL		01/15/2026		470		(16)			(16)		454	454			
100255764	CAPE CORAL	FL		11/24/2025		1,544		(44)			(44)		1,500	1,500			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100150463	SAN DIEGO	CA			05/03/2024		1,552		(22)			(12)		1,530	1,530			
100277466	PROVINCETOWN	MA			02/13/2026		533		(12)			(12)		521	521			
100134729	NORTH HILLS AREA LOS ANGELES	CA			10/30/2023		1,353		(13)			(13)		1,340	1,340			
100238091	LITTLE EGG HARBOR TWP	NJ			09/23/2025		1,605		(65)			(65)		1,540	1,540			
100180168	COOPER CITY	FL			11/25/2024		2,941		(90)			(90)		2,851	2,851			
100226999	SANTA ROSA	CA			07/30/2025		1,314		(48)			(48)		1,266	1,266			
100136921	MESA	AZ			11/28/2023		1,328		(9)			(9)		1,319	1,319			
100139591	PICO RIVERA	CA			12/28/2023		1,149		(21)			(21)		1,128	1,128			
100212566	CONWAY	NY			07/21/2025		1,263		(2)			(2)		1,261	1,261			
100193334	KINGS BEACH	CA			02/10/2025		3,211		(23)			(23)		3,188	3,188			
100102823	MURRIETA	CA			06/22/2023		3,125		(116)			(116)		3,009	3,009			
100139666	LAS VEGAS	NV			12/28/2023		830		(35)			(35)		795	795			
100080463	VENTURA	CA			03/10/2022		2,637		(66)			(66)		2,571	2,571			
100235727	DENVER	CO			09/22/2025		1,441		(39)			(39)		1,402	1,402			
100254662	SAN LORENZO	CA			11/12/2025		1,458		(56)			(56)		1,402	1,402			
100215969	CROCKETT	CA			07/11/2025		1,262		(40)			(40)		1,222	1,222			
100147654	MIAMI	FL			04/04/2024		1,546		(2)			(2)		1,544	1,544			
100181197	POTOMAC	MD			12/06/2024		3,036		(4)			(4)		3,032	3,032			
100149544	OCEAN VIEW	DE			04/26/2024		3,885		(92)			(92)		3,793	3,793			
100272317	NAPLES	FL			01/08/2026		1,030		(22)			(22)		1,008	1,008			
100055949	PHOENIX	AZ			07/23/2021		3,475		(131)			(131)		3,344	3,344			
100244650	LA VERNIA	TX			09/29/2025		2,222		(73)			(73)		2,149	2,149			
100261404	SAN DIEGO	CA			12/08/2025		1,619		(40)			(40)		1,579	1,579			
100165033	LORTON	VA			08/28/2024		1,539		(38)			(38)		1,501	1,501			
100182513	LEHI	UT			12/12/2024		1,579		(9)			(9)		1,570	1,570			
100194382	MONMOUTH	OR			02/14/2025		1,451		(54)			(54)		1,397	1,397			
100254988	PATTERSON	CA			11/12/2025		861		(33)			(33)		828	828			
100228072	MORENO VALLEY	CA			06/07/2025		1,893		(88)			(88)		1,805	1,805			
100082603	FEDERAL WAY	WA			04/14/2022		2,624		(48)			(48)		2,576	2,576			
100151265	MIRAMAR BEACH	FL			05/10/2024		11,799		(314)			(314)		11,485	11,485			
100115919	WINTHROP	MA			07/20/2023		1,531		(21)			(21)		1,510	1,510			
100054506	STANFORD	CT			09/23/2021		1,749		(91)			(91)		1,658	1,658			
100243140	MIAMI	FL			09/26/2025		1,879		(52)			(52)		1,827	1,827			
100246933	PLANT CITY	FL			10/17/2025		1,427		(50)			(50)		1,377	1,377			
100126281	PHOENIX	AZ			09/14/2023		1,400		(20)			(20)		1,380	1,380			
100207354	HEMET	CA			04/29/2025		1,216		(40)			(40)		1,176	1,176			
100215649	LOS ANGELES	CA			06/13/2025		9,248		(323)			(323)		8,925	8,925			
100247519	NORFOLKE	IL			10/29/2025		2,369		(66)			(66)		2,303	2,303			
100171330	CANTON	OH			10/16/2024		1,084		(51)			(51)		1,033	1,033			
100235707	SAN TAN VALLEY	AZ			09/22/2025		1,463		(53)			(53)		1,410	1,410			
100156012	FARMINGDALE	NY			06/18/2024		1,376		(32)			(32)		1,344	1,344			
100204926	MIAMI	FL			04/10/2025		1,363		(30)			(30)		1,333	1,333			
100238940	LATHROP	CA			09/23/2025		1,950		(29)			(29)		1,921	1,921			
100179600	LATHROP	CA			11/21/2024		1,475		(28)			(28)		1,447	1,447			
100144066	PESEDA	CA			03/07/2024		1,458		(22)			(22)		1,436	1,436			
100194574	DALLAS	TX			02/14/2025		1,424		(49)			(49)		1,375	1,375			
100189520	WELINGTON	FL			12/20/2024		1,039		(48)			(48)		991	991			
100152638	PERIS	CA			05/22/2024		2,928		(89)			(89)		2,839	2,839			
100065624	HOLLISTER	CA			07/28/2021		3,299		(31)			(31)		3,268	3,268			
100171185	LAKEWOOD	CO			11/22/2024		1,564		(26)			(26)		1,538	1,538			
100141621	CHICAGO	IL			01/30/2024		3,360		(54)			(54)		3,306	3,306			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016987	NEWARK	NJ		11/06/2024		1,431	(28)	(44)			(28)		1,403	1,403			
10017094	MONTCLAIR	NJ		10/08/2024		1,433	(44)				(44)		1,389	1,389			
10015288	YUKON	OK		06/17/2024		1,267	(18)	(35)			(18)		1,249	1,249			
100173120	FRANKLIN	WI		10/30/2024		1,516	(35)	(33)			(35)		1,481	1,481			
10022605	METHUEN	MA		07/30/2025		1,384	(33)	(56)			(33)		1,351	1,351			
100245627	LEIKON GROVE	CA		10/06/2025		1,440	(56)	(44)			(56)		1,384	1,384			
100115652	MORRIS PARK	CA		07/19/2023		1,320	(44)	(21)			(44)		1,276	1,276			
100102157	LOS ANGELES	CA		04/14/2023		1,249		(46)			(21)		1,228	1,228			
100210619	WOODSTOCK	GA		05/15/2025		1,393	(46)	(24)			(46)		1,347	1,347			
100195365	WESLEY CHAPEL	FL		02/24/2025		1,310		(54)			(24)		1,286	1,286			
100253340	CANOGA PARK	CA		10/30/2025		1,472		(100)			(54)		1,418	1,418			
100076746	TEBICOLA	CA		12/30/2021		4,284		(43)			(100)		4,184	4,184			
100255633	PAIDUOKEET	RI		11/24/2025		1,763		(43)			(43)		1,720	1,720			
100176389	WEST YARMOUTH	MA		11/21/2024		1,148		(20)			(20)		1,128	1,128			
100221245	CORONA	CA		07/21/2025		1,441		(26)			(26)		1,415	1,415			
100235792	MESA	AZ		09/04/2025		1,010		(34)			(34)		976	976			
100219821	NORTH WILWOOD	NJ		07/08/2025		1,452		(29)			(29)		1,423	1,423			
100173940	JACKSONVILLE	FL		10/31/2024		3,748		(155)			(155)		3,593	3,593			
100228234	PLANTATION	FL		06/11/2025		1,342		(47)			(47)		1,295	1,295			
100245892	COMMERCE	CA		10/24/2025		1,639		(35)			(35)		1,604	1,604			
100266858	CORALLA	NC		12/29/2025		1,007		(13)			(13)		994	994			
100265416	HIALEAH	FL		12/19/2025		1,007		(13)			(13)		994	994			
100102359	HACKENSACK	MI		06/07/2023		1,809		(18)			(18)		1,791	1,791			
100166415	PORT ORCHARD	WA		10/31/2024		1,231		(58)			(58)		1,173	1,173			
100245439	SEATTLE	WA		10/06/2025		1,372		(45)			(45)		1,327	1,327			
100068131	DALY CITY	CA		08/25/2021		3,167		(21)			(21)		3,146	3,146			
100057629	CONCORD	NC		06/30/2021		3,182		(78)			(78)		3,104	3,104			
100147739	TAMPA	FL		04/08/2024		1,391		(10)			(10)		1,381	1,381			
100127666	ORANGE BEACH	AL		09/08/2023		1,495		(29)			(29)		1,466	1,466			
100265471	HIGHLAND	UT		12/19/2025		1,226		(58)			(58)		1,168	1,168			
100132090	LOS ANGELES	CA		10/13/2023		1,494		(19)			(19)		1,475	1,475			
100108463	AUSTIN	TX		05/25/2023		1,815		(54)			(54)		1,761	1,761			
100169499	KENNESBURGPORT	ME		09/30/2024		1,531		(9)			(9)		1,522	1,522			
10025580	PAIDUOKEET	RI		11/24/2025		2,181		(54)			(54)		2,127	2,127			
100143944	BLOWING ROCK	NC		02/29/2024		1,338		(51)			(51)		1,287	1,287			
100175054	LOS ANGELES	CA		11/05/2024		1,244		(52)			(52)		1,192	1,192			
100216440	LYNNEN	WA		06/20/2025		1,302		(61)			(61)		1,241	1,241			
100141726	HARTLY	DE		01/30/2024		1,100		(12)			(12)		1,088	1,088			
100193938	JASPER	AL		02/10/2025		1,316		(22)			(22)		1,294	1,294			
100247230	PONTE VEDRA	FL		10/23/2025		1,254		(48)			(48)		1,206	1,206			
100149811	LANCASTER	CA		04/29/2024		1,304		(36)			(36)		1,268	1,268			
100204041	BURLINGTON	NC		03/28/2025		1,561		(37)			(37)		1,524	1,524			
100181314	MARLBOROUGH	MA		12/06/2024		1,213		(9)			(9)		1,204	1,204			
100140216	HERNANDO BEACH	FL		01/11/2024		1,211		(16)			(16)		1,193	1,193			
100254557	SACRAMENTO	CA		11/07/2025		1,778		(9)			(9)		1,769	1,769			
100172483	DENVER	CO		10/23/2024		1,584		(38)			(38)		1,546	1,546			
100160991	GRAPEVIEW	WA		07/24/2024		1,385		(34)			(34)		1,351	1,351			
100216992	STATEN ISLAND	NY		06/30/2025		1,405		(57)			(57)		1,348	1,348			
100151900	NEVADA CITY	CA		05/10/2024		590		(16)			(16)		574	574			
100221375	LOS ANGELES	CA		07/22/2025		1,391		(24)			(24)		1,367	1,367			
100211657	TORRANCE	CA		05/19/2025		1,295		(19)			(19)		1,276	1,276			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100102118	RIVERSIDE	CA		04/14/2023		1,151		(30)			(30)		1,121		1,121		
100176041	TRACY	CA		12/20/2024		1,332		(56)			(56)		1,276		1,276		
100220335	FLAGSTAFF	AZ		07/15/2025		1,313		(34)			(34)		1,279		1,279		
100254284	SANTA ANA	CA		11/06/2025		2,744		(72)			(72)		2,672		2,672		
100235091	WALTHAM	MA		08/28/2025		1,777		(43)			(43)		1,734		1,734		
100235402	LOS ANGELES	CA		08/29/2025		1,182		(56)			(56)		1,126		1,126		
100107622	PEORIA	AZ		05/19/2023		1,591		(5)			(5)		1,586		1,586		
100162790	AMHERST	NY		08/12/2024		1,492		(20)			(20)		1,472		1,472		
100171555	CYPRESS	TX		10/16/2024		1,097		(52)			(52)		1,045		1,045		
100255790	NEWARK	NJ		11/24/2025		1,493		(36)			(36)		1,457		1,457		
100176166	CHICAGO	IL		12/20/2024		1,335		(11)			(11)		1,324		1,324		
100213810	GARDEN CITY	GA		05/29/2025		454		(21)			(21)		433		433		
100254990	CANYON LAKE	TX		11/17/2025		1,670		(58)			(58)		1,612		1,612		
100192556	MATECA	CA		02/10/2025		1,297		(44)			(44)		1,253		1,253		
100287596	DENVER	CO		08/12/2025		1,406		(49)			(49)		1,357		1,357		
100142742	POCONO	CA		02/08/2024		1,492		(27)			(27)		1,465		1,465		
100109332	WASHINGTON	DC		06/12/2023		1,685		(26)			(26)		1,659		1,659		
100173213	CYPRESS	TX		10/30/2024		1,223		(1)			(1)		1,222		1,222		
100247120	LOS ANGELES	CA		10/23/2025		1,414		(52)			(52)		1,362		1,362		
100175950	LANCASTER	CA		11/05/2024		1,546		(32)			(32)		1,514		1,514		
100245863	TOM'S RIVER	NJ		10/07/2025		2,049		(65)			(65)		1,964		1,964		
100192905	HOVELL	NJ		02/10/2025		1,380		(34)			(34)		1,346		1,346		
100212841	STANTON	CA		05/28/2025		1,403		(19)			(19)		1,384		1,384		
100265530	PASADENA	CA		12/19/2025		1,497		(40)			(40)		1,457		1,457		
100160573	NORTH BRANSH/OX	NJ		07/19/2024		1,110		(32)			(32)		1,078		1,078		
100257004	EVERETT	WA		11/26/2025		2,005		(57)			(57)		1,948		1,948		
100179618	FOLSOM	CA		11/21/2024		1,872		(45)			(45)		1,827		1,827		
100188383	PLAIN CITY	OH		01/08/2025		969		(18)			(18)		951		951		
100236163	MIDWAY	GA		08/10/2025		1,930		(31)			(31)		1,899		1,899		
100207436	LAUREL	MD		04/29/2025		1,438		(55)			(55)		1,383		1,383		
100215671	AURORA	CO		06/13/2025		2,033		(48)			(48)		1,985		1,985		
100238674	LINDEN	NJ		09/22/2025		1,333		(51)			(51)		1,282		1,282		
100064029	MARLBORO	NJ		07/01/2021		2,564		91			91		2,655		2,655		
100214866	HAITHORNE	CA		06/11/2025		1,481		(16)			(16)		1,465		1,465		
100267101	SALT LAKE CITY	UT		12/23/2025		1,562		(7)			(7)		1,575		1,575		
100180515	JACKSON	TN		11/25/2024		1,527		(29)			(29)		1,498		1,498		
100200421	FOREST HILLS	NY		03/10/2025		1,335		(40)			(40)		1,295		1,295		
100170073	KITTY HAWK	NC		10/08/2024		1,278		(48)			(48)		1,230		1,230		
100221015	HURRICANE	UT		07/18/2025		1,370		(24)			(24)		1,346		1,346		
100219626	LAKEWOOD	CO		07/08/2025		1,439		(21)			(21)		1,418		1,418		
100219666	NORWALK	CT		07/07/2025		1,601		(12)			(12)		1,589		1,589		
100254982	MARLBHEAD	MA		11/17/2025		1,843		(66)			(66)		1,777		1,777		
100134070	ANNE H	CA		10/27/2023		2,201		(42)			(42)		2,159		2,159		
100171325	SAINT PAUL	MIN		10/16/2024		1,553		(43)			(43)		1,510		1,510		
100220341	HOUSTON	TX		07/14/2025		2,266		(66)			(66)		2,200		2,200		
100154123	NEVADA CITY	CA		07/11/2024		2,956		(86)			(86)		2,870		2,870		
100229486	MANISTEE	MI		06/14/2025		1,253		(25)			(25)		1,228		1,228		
100066538	WESTPORT	CT		09/29/2022		548		(6)			(6)		542		542		
100204442	OHIO HILLS	CA		04/03/2025		1,410		(51)			(51)		1,359		1,359		
100246649	FT LAUDERDALE	FL		10/15/2025		1,292		(48)			(48)		1,244		1,244		
100223173	WEST LINN	OR		06/14/2025		1,304		(45)			(45)		1,259		1,259		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014852	HOVELL	NI		04/12/2024		1,341		(9)				(9)	1,385	1,385			
100247065	LYNDHURST	NI		10/22/2025		6,721		(230)			(230)		6,491	6,491			
100200612	GALVESTON	TX		03/11/2025		1,494		(15)			(15)		1,479	1,479			
100169275	FORT COLLINS	CO		01/13/2025		1,503		(24)			(24)		1,479	1,479			
100180709	BOCA RATON	FL		12/30/2024		1,096		(52)			(52)		1,044	1,044			
100155225	HOUSTON	TX		07/19/2024		985		(19)			(19)		966	966			
100219131	CONWAY	NI		06/21/2025		1,461		(34)			(34)		1,427	1,427			
100214810	SACRAMENTO	CA		06/11/2025		22,084		(465)			(465)		21,619	21,619			
100220092	SANTA ROSA	CA		06/06/2025		1,341		(60)			(60)		1,281	1,281			
100244715	OAK ISLAND	NC		09/29/2025		7,998		(310)			(310)		7,688	7,688			
100128822	SEMINOLE	FL		09/21/2023		511		(15)			(15)		496	496			
100168559	TEJPE	AZ		09/30/2024		8,102		(56)			(56)		8,046	8,046			
100268273	MARYSVILLE	WA		12/29/2025		1,068		(4)			(4)		1,064	1,064			
100268233	MATECA	CA		12/29/2025		1,070		(6)			(6)		1,064	1,064			
100226711	ROGERS	AR		07/30/2025		1,950		(20)			(20)		1,930	1,930			
100079982	CORONA	CA		02/28/2022		2,878		(22)			(22)		2,856	2,856			
100181684	PEMBROKE PINES	FL		12/11/2024		1,496		(32)			(32)		1,464	1,464			
100120640	IRVINGTON	NI		08/25/2023		1,193		(8)			(8)		1,185	1,185			
100227011	LOS ANGELES	CA		07/30/2025		2,754		(80)			(80)		2,674	2,674			
100223683	HURRICANE	UT		06/14/2025		1,007		(35)			(35)		972	972			
100245865	ALHAMBRA	CA		10/07/2025		4,573		(121)			(121)		4,452	4,452			
100211919	CHARLOTTEVILLE	VA		05/19/2025		1,645		(22)			(22)		1,623	1,623			
100211625	SAN BRUNO	CA		06/23/2025		1,283		(47)			(47)		1,236	1,236			
100253349	MURRIETA	CA		10/30/2025		1,459		(47)			(47)		1,412	1,412			
100265688	PANDRAWA CITY	CA		12/19/2025		1,332		(46)			(46)		1,286	1,286			
100212865	FILLMORE	CA		05/28/2025		1,152		(44)			(44)		1,108	1,108			
100216124	SEVIERVILLE	TN		06/17/2025		1,571		(34)			(34)		1,537	1,537			
100144824	KIHEI	HI		03/13/2024		1,404		(19)			(19)		1,385	1,385			
100145851	RANCHO MISSION VIEJO	CA		03/15/2024		1,462		(21)			(21)		1,441	1,441			
100246153	CARY	NC		10/08/2025		2,459		(85)			(85)		2,374	2,374			
100162624	OCFEE	FL		06/12/2024		1,286		(30)			(30)		1,256	1,256			
100227037	GROVER BEACH	CA		07/30/2025		1,335		(46)			(46)		1,289	1,289			
100209481	VAN NUYS	CA		05/01/2025		1,244		(42)			(42)		1,202	1,202			
100120553	LAS VEGAS	NV		06/18/2023		1,298		(38)			(38)		1,260	1,260			
100234900	ADA	MI		08/28/2025		1,619		(68)			(68)		1,551	1,551			
100218457	MORENO VALLEY	CA		06/27/2025		1,355		(25)			(25)		1,330	1,330			
100253258	MOSES LAKE	WA		10/30/2025		1,548		(31)			(31)		1,517	1,517			
100055632	SPRINGFIELD	VA		03/23/2021		3,044		(222)			(222)		2,822	2,822			
100101641	SAN DIEGO	CA		04/06/2023		1,458		(15)			(15)		1,443	1,443			
100254501	TUSTIN	CA		11/07/2025		1,999		(55)			(55)		1,944	1,944			
100071465	SANTA BARBARA	CA		10/26/2021		3,256		(55)			(55)		3,201	3,201			
100204129	CALABASAS	CA		03/28/2025		1,590		(14)			(14)		1,566	1,566			
100197596	JACKSONS GAP	AL		02/26/2025		1,388		(45)			(45)		1,343	1,343			
100163052	SIMI VALLEY	CA		06/19/2024		1,606		(32)			(32)		1,574	1,574			
100175530	LINWOOD	WA		11/05/2024		1,617		(27)			(27)		1,590	1,590			
100155883	PANAMA CITY BEACH	FL		06/17/2024		1,520		(23)			(23)		1,497	1,497			
100119213	PHILADELPHIA	PA		07/31/2023		1,594		(29)			(29)		1,564	1,564			
100229884	MOUNT PLEASANT	SC		06/16/2025		1,418		(76)			(76)		1,389	1,389			
100254907	BRIGHTLINE	NI		11/17/2025		2,073		(76)			(76)		1,997	1,997			
100196606	LOS ANGELES	CA		11/22/2023		1,304		(15)			(15)		1,289	1,289			
100245301	CATHEDRAL CITY	CA		10/06/2025		1,463		(43)			(43)		1,420	1,420			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100177505	SUMMITVILLE	SC		01/16/2025		12,121		(442)			(442)		12,279	12,279	12,279		
100115838	OAKLAND	CA		07/20/2023		1,544		(10)			(10)		1,534	1,534	1,534		
100172192	GRASS VALLEY	CA		10/17/2024		1,453		(49)			(49)		1,404	1,404	1,404		
100157652	RAVENEL	SC		07/09/2024		1,363		(18)			(18)		1,345	1,345	1,345		
100219683	SPRING LAKE	NJ		07/07/2025		1,552		(14)			(14)		1,538	1,538	1,538		
100103276	FORT LAUDERDALE	FL		04/27/2023		1,523		(2)			(2)		1,521	1,521	1,521		
100168725	MANFELD	TX		09/26/2024		1,234		(68)			(68)		1,166	1,166	1,166		
100211842	CHICAGO	IL		05/19/2025		1,337		(32)			(32)		1,305	1,305	1,305		
100078006	WIEHAWKEN	NJ		01/12/2022		3,188		(48)			(48)		3,140	3,140	3,140		
100188342	FRISSCO	CO		01/08/2025		1,444		(27)			(27)		1,417	1,417	1,417		
100254009	OSPREY	FL		10/30/2025		17,109		(697)			(697)		16,412	16,412	16,412		
100272105	PORTLAND	OR		01/08/2026		1,002		(20)			(20)		982	982	982		
100158101	MIAMI	FL		07/09/2024		1,431		(4)			(4)		1,427	1,427	1,427		
100216724	LAKE WORTH	FL		06/23/2025		1,418		(25)			(25)		1,393	1,393	1,393		
100204802	DEERFIELD BEACH	FL		04/04/2025		1,273		(52)			(52)		1,221	1,221	1,221		
100180112	HI/ALAH	FL		12/30/2024		1,362		(47)			(47)		1,315	1,315	1,315		
100277008	BUFFORD	GA		01/30/2026		516		(12)			(12)		504	504	504		
100191204	LOS ANGELES	CA		01/29/2025		1,104		(27)			(27)		1,077	1,077	1,077		
100185584	MIAMI	FL		12/20/2024		3,008		(136)			(136)		2,872	2,872	2,872		
100076721	OAK HILLS	CA		12/30/2021		2,085		(148)			(148)		1,937	1,937	1,937		
100221662	WHEAT RIDGE	CO		07/23/2025		1,697		(52)			(52)		1,645	1,645	1,645		
100086213	KELLER	TX		10/07/2022		6,386		(111)			(111)		6,275	6,275	6,275		
100131978	SAN DIEGO	CA		10/13/2023		1,338		(31)			(31)		1,307	1,307	1,307		
100193567	SEASIDE	CA		02/10/2025		1,480		(4)			(4)		1,476	1,476	1,476		
100194055	PHOENIX	AZ		03/20/2025		1,832		(60)			(60)		1,772	1,772	1,772		
100190236	MORRISTOWN	NJ		01/21/2025		1,505		(20)			(20)		1,485	1,485	1,485		
100132773	PITTSBURG	CA		11/03/2023		5,162		(65)			(65)		5,097	5,097	5,097		
100211572	STERLING HEIGHTS	MI		06/23/2025		1,662		(38)			(38)		1,624	1,624	1,624		
100199099	STATEN ISLAND	NY		09/03/2025		1,258		(59)			(59)		1,199	1,199	1,199		
100184378	BIENA PARK	CA		12/16/2024		1,004		(47)			(47)		957	957	957		
100266838	JACKSON	TN		12/29/2025		1,006		(17)			(17)		989	989	989		
100272837	RIVERSIDE	CA		01/13/2026		410		(14)			(14)		396	396	396		
100168545	JERSEY CITY	NJ		09/25/2024		1,503		(24)			(24)		1,479	1,479	1,479		
10020779	SAN DIEGO	CA		07/18/2025		1,297		(43)			(43)		1,254	1,254	1,254		
100071909	SUGARLOAF KEY	FL		11/19/2021		31		(1)			(1)		30	30	30		
100203347	LONG BEACH	CA		03/27/2025		1,310		(42)			(42)		1,288	1,288	1,288		
100272919	SAN DIEGO	CA		01/08/2026		1,016		(15)			(15)		1,001	1,001	1,001		
100266836	BIG BEAR LAKE	CA		12/23/2025		1,032		(22)			(22)		1,010	1,010	1,010		
100244943	MCCALL	ID		09/29/2025		1,439		(41)			(41)		1,398	1,398	1,398		
100202940	PLAYA DEL REY	CA		03/20/2025		1,090		(31)			(31)		1,059	1,059	1,059		
100143307	SAN JOSE	CA		02/22/2024		1,450		(6)			(6)		1,444	1,444	1,444		
4010047071	CHICAGO	IL		03/22/2023		1,543		(41)			(41)		1,502	1,502	1,502		
100157045	DOUGLASVILLE	GA		02/20/2025		1,013		(48)			(48)		965	965	965		
100193721	MOCKINNEY	TX		02/10/2025		1,438		(33)			(33)		1,405	1,405	1,405		
100178220	FELTON	CA		11/19/2024		948		(31)			(31)		917	917	917		
100163592	MIRAMAR	FL		06/15/2024		1,323		(62)			(62)		1,261	1,261	1,261		
100180779	SHERIDAN	NY		11/26/2024		1,512		(19)			(19)		1,493	1,493	1,493		
100129254	VALLEJO	CA		11/03/2023		1,807		(21)			(21)		1,786	1,786	1,786		
100212580	NAPLES	FL		05/29/2025		1,249		(18)			(18)		1,231	1,231	1,231		
100157735	YONKERS	NY		06/28/2024		889		(1)			(1)		888	888	888		
100246526	NORWALK	CT		10/10/2025		1,423		(26)			(26)		1,397	1,397	1,397		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100182479	AURORA	CO		12/12/2024		1,824		(20)			(20)		1,804		1,804		
100186821	ANNAPOLIS	MD		12/30/2024		2,098		(35)			(35)		2,063		2,063		
100156646	TRUCKEE	CA		06/24/2024		1,989		(16)			(16)		1,973		1,973		
100210647	INDIO	CA		05/15/2025		1,534		(20)			(20)		1,514		1,514		
100193030	HIDDENSTON	VA		02/10/2025		1,310		(26)			(26)		1,284		1,284		
100140822	LAKE HAVASI CITY	AZ		02/26/2024		1,338		(38)			(38)		1,300		1,300		
100108378	THE BROWK	NY		05/25/2023		6,940		(257)			(257)		6,683		6,683		
100151984	HOLLYWOOD	FL		06/14/2024		1,066		(12)			(12)		1,054		1,054		
100272656	SAUATUCK	MI		01/08/2026		999		(12)			(12)		987		987		
100172536	EL CAJON	CA		10/23/2024		1,353		(41)			(41)		1,312		1,312		
100227025	SPOKANE VALLEY	WA		07/30/2025		1,656		(33)			(33)		1,623		1,623		
100265526	PORT HERNEIE	CA		12/19/2025		1,281		(32)			(32)		1,249		1,249		
100194335	HILTON HEAD ISLAND	SC		02/14/2025		1,220		(30)			(30)		1,190		1,190		
100255041	LAS VEGAS	NV		11/19/2025		1,346		(57)			(57)		1,289		1,289		
100266946	ARVADA	CO		12/23/2025		946		(31)			(31)		915		915		
100253267	MONTEBELLO	CA		10/30/2025		1,428		(54)			(54)		1,374		1,374		
100190705	WASHINGTON	DC		01/28/2025		1,531		(29)			(29)		1,502		1,502		
100257065	HILTON HEAD ISLAND	SC		11/26/2025		1,374		(53)			(53)		1,321		1,321		
100174226	WYOMING	WV		10/31/2024		1,470		(40)			(40)		1,430		1,430		
100117844	ROBERT PARK	CA		07/20/2023		2,363		(21)			(21)		2,342		2,342		
100144070	BLAINE	WA		03/07/2024		980		(14)			(14)		966		966		
100054015	LOS ANGELES	CA		03/23/2021		2,377		(114)			(114)		2,263		2,263		
100143882	ADVENTURA	FL		03/06/2024		1,491		(23)			(23)		1,468		1,468		
100150886	ANNAPOLIS	MD		05/08/2024		1,578		(16)			(16)		1,562		1,562		
100158451	NEDERLAND	CO		07/10/2024		55,483		(848)			(848)		54,635		54,635		
100163897	EL SUBRANTE	CA		09/27/2024		1,166		(31)			(31)		1,135		1,135		
100156455	PORTLAND	OR		06/24/2024		1,404		(22)			(22)		1,382		1,382		
100171881	PARKER	CO		10/17/2024		1,622		(29)			(29)		1,593		1,593		
100186360	RANCHO SANTA MARGARITA	CA		12/30/2024		1,339		(24)			(24)		1,315		1,315		
100090023	NAPLES	FL		01/13/2023		991		(21)			(21)		970		970		
100261195	THREE RIVERS	CA		12/05/2025		1,086		(20)			(20)		1,066		1,066		
100189733	NEW PT RICHEY	FL		01/21/2025		1,011		(22)			(22)		989		989		
100181496	TEHPE	AZ		01/09/2025		1,471		(22)			(22)		1,449		1,449		
100277451	PEARBODY	WA		02/13/2026		499		(4)			(4)		485		485		
100157394	BROOKLYN	NY		02/20/2025		1,368		(38)			(38)		1,330		1,330		
100170550	PORT BOLIVAR	TX		10/08/2024		1,523		(44)			(44)		1,479		1,479		
100153814	CARSON	CA		07/10/2024		437		(24)			(24)		413		413		
100243159	NORTHRIDGE	CA		09/26/2025		2,147		(83)			(83)		2,064		2,064		
100114829	GARLAND	TX		07/13/2023		1,515		(32)			(32)		1,483		1,483		
100200365	BIG SKY	MT		03/10/2025		1,459		(29)			(29)		1,430		1,430		
100276950	BRIDGEPORT	CT		01/30/2026		1,912		(45)			(45)		1,867		1,867		
100219879	HAYWARD	CA		07/08/2025		1,438		(40)			(40)		1,398		1,398		
100172411	INLET BEACH	FL		10/23/2024		2,121		(56)			(56)		2,065		2,065		
100159204	FAR ROCKAWAY	NY		07/15/2024		1,917		(26)			(26)		1,891		1,891		
100272844	SAN JOSE	CA		01/13/2026		471		(12)			(12)		459		459		
100272239	HALF MOON BAY	CA		01/08/2026		996		(23)			(23)		973		973		
100089247	CHINO	CA		01/26/2023		1,451		(19)			(19)		1,432		1,432		
100248698	LEADVILLE	CO		10/29/2025		3,811		(70)			(70)		3,741		3,741		
100115123	NEWARK	NJ		07/17/2023		1,430		(29)			(29)		1,401		1,401		
100245343	AMITCOH	CA		10/06/2025		1,466		(53)			(53)		1,413		1,413		
100247080	MAGNOLIA	TX		10/22/2025		1,186		(33)			(33)		1,153		1,153		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023689	ANTIOCH	CA		09/12/2025		1,411	(16)				(16)		1,395		1,395		
10024827	AUSTIN	TX		09/29/2025		1,586	(22)				(22)		1,564		1,564		
10017187	DESTIN	FL		07/20/2023		1,521	(42)				(42)		1,479		1,479		
10014391	NORTHRIDGE	CA		02/16/2024		4,708	(67)				(67)		4,641		4,641		
10015638	LOS ANGELES	CA		07/25/2024		1,425	(32)				(32)		1,393		1,393		
10023659	OAKLAND	CA		09/12/2025		999	(20)				(20)		979		979		
10020653	EVERETT	WA		04/17/2025		801	(26)				(26)		775		775		
10020946	ROSEVILLE	OH		06/11/2025		1,418	(45)				(45)		1,373		1,373		
10022064	PONTE VERA	FL		06/14/2025		1,146	(42)				(42)		1,104		1,104		
10025324	PHOENIX	AZ		10/30/2025		4,002	(133)				(133)		3,869		3,869		
10019266	UPTON	MA		01/29/2025		1,194	(19)				(19)		1,175		1,175		
10015725	RIVERTON	UT		02/20/2025		1,087	(35)				(35)		1,052		1,052		
10021582	HIOELL	NJ		06/12/2025		1,420	(11)				(11)		1,409		1,409		
10026155	MIDVALE	UT		12/12/2025		795	(23)				(23)		772		772		
10018676	WILMWOOD	NJ		12/31/2024		1,687	(11)				(11)		1,676		1,676		
100229124	SCOTTSDALE	AZ		06/14/2025		1,170	(27)				(27)		1,143		1,143		
10019270	DRAPER	UT		02/10/2025		1,598	(25)				(25)		1,573		1,573		
10017055	COVINA	CA		10/09/2024		1,827	(99)				(99)		1,728		1,728		
10017183	WASHINGTON	DC		10/16/2024		1,345	(45)				(45)		1,300		1,300		
10015282	HIDDEN VALLEY LAKE	CA		06/27/2024		1,420	(50)				(50)		1,370		1,370		
10024512	LANGLEY	WA		10/06/2025		1,954	(92)				(92)		1,862		1,862		
100207432	SAN BRUNO	CA		04/29/2025		2,044	(64)				(64)		1,980		1,980		
10009084	CLYMPIA	WA		01/31/2023		3,291	(94)				(94)		3,197		3,197		
100115278	BROOKLYN	NY		07/17/2023		1,479	(31)				(31)		1,448		1,448		
10027275	NAPLES	FL		01/08/2026		1,021	(17)				(17)		1,004		1,004		
100244978	KIRKLAND	WA		09/29/2025		1,433	(37)				(37)		1,396		1,396		
100245818	RALEIGH	NC		10/06/2025		1,365	(29)				(29)		1,336		1,336		
100169338	WIRESTER	WA		09/27/2024		1,267	(19)				(19)		1,248		1,248		
100244983	ROGERS	AR		09/29/2025		1,494	(65)				(65)		1,429		1,429		
100223769	PIGION FORGE	TN		06/18/2025		1,338	(34)				(34)		1,304		1,304		
100201708	NUTLEY	NJ		03/18/2025		1,517	(13)				(13)		1,504		1,504		
100174059	FED OAK	TX		10/31/2024		6,607	(277)				(277)		6,330		6,330		
100268667	DUCK CREEK VILLAGE	UT		12/29/2025		1,393	(31)				(31)		1,362		1,362		
100168605	MONETA	VA		09/25/2024		2,823	(62)				(62)		2,761		2,761		
100163300	OCEAN PINES	MD		06/13/2024		1,166	(16)				(16)		1,150		1,150		
100180136	MESA	AZ		11/25/2024		1,282	(22)				(22)		1,260		1,260		
100202688	SUWANEE	GA		03/24/2025		1,415	(33)				(33)		1,382		1,382		
100272712	DOVER	ID		01/08/2026		883	(2)				(2)		881		881		
100190653	RALEIGH	NC		01/27/2025		1,472	(19)				(19)		1,453		1,453		
100220769	ROBERT PARK	CA		07/30/2025		4,563	(205)				(205)		4,358		4,358		
100192976	NEW LISON	WI		02/10/2025		1,429	(40)				(40)		1,389		1,389		
100228260	LAKESIDE	MT		06/11/2025		1,281	(50)				(50)		1,231		1,231		
100168687	OXFORD	CA		09/25/2024		8,120	(307)				(307)		7,813		7,813		
100202836	OAK ISLAND	NC		03/24/2025		2,808	(96)				(96)		2,712		2,712		
100149652	LOS ANGELES	CA		04/29/2024		1,409	(30)				(30)		1,379		1,379		
100159560	MIRAMAR	FL		06/16/2024		1,147	(35)				(35)		1,112		1,112		
100163403	DUBLIN	CA		09/27/2024		538,819	(5,763)				(5,763)		533,056		533,056		
100165054	WADDELL	AZ		06/28/2024		901	(25)				(25)		876		876		
100115312	OAKLAND	CA		07/17/2023		1,649	(3)				(3)		1,646		1,646		
100218167	ARVADA	CO		07/22/2025		1,253	(59)				(59)		1,194		1,194		
100206556	SAN JOSE	CA		04/22/2025		1,362	(55)				(55)		1,307		1,307		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100220360	LAGUNA NIGUEL	CA		07/16/2025		1,350		(39)			(39)		1,311		1,311		
100216272	SAVANNAH	GA		06/20/2025		1,519		(41)			(41)		1,478		1,478		
100162487	COACHELLA	CA		06/07/2024		530		(25)			(25)		505		505		
100048497	LOS ANGELES	CA		11/20/2020		2,467		(90)	2,467		(90)		2,377		2,377		
100164069	LOUIELL	MA		06/28/2024		1,210		(13)			(13)		1,197		1,197		
100226692	LOS ANGELES	CA		07/30/2025		1,839		(53)			(53)		1,786		1,786		
100151724	LOS ANGELES	CA		05/10/2024		1,446		(35)			(35)		1,411		1,411		
100067400	WALNUT CREEK	CA		09/23/2021		4,230		(125)			(125)		4,105		4,105		
100236337	CLIFFSIDE PARK	NJ		09/10/2025		792		(28)			(28)		764		764		
100226635	HERCULES	CA		06/11/2025		1,412		(35)			(35)		1,377		1,377		
100234360	BELLINGHAM	WA		06/28/2025		1,477		(23)			(23)		1,454		1,454		
100221337	PERRIS	CA		07/22/2025		1,363		(43)			(43)		1,320		1,320		
100159381	MIAMI	FL		06/16/2024		1,173		(32)			(32)		1,141		1,141		
100142566	CHICO	CA		02/08/2024		494		(10)			(10)		484		484		
100186170	ORANGE	CA		02/10/2025		1,450		(8)			(8)		1,442		1,442		
100144094	NASHVILLE	TN		03/07/2024		1,411		(26)			(26)		1,385		1,385		
100168723	RALEIGH	NC		09/26/2024		3,607		(170)			(170)		3,437		3,437		
100174827	FAR ROCKAWAY	NY		10/31/2024		1,511		(6)			(6)		1,505		1,505		
100261264	LIVERMORE	CA		12/05/2025		1,634		(4)			(4)		1,630		1,630		
100190038	FOLSOM	CA		01/21/2025		1,349		(42)			(42)		1,307		1,307		
100157317	BROOKLYN	NY		02/20/2025		1,485		(72)			(72)		1,413		1,413		
100094498	WEST HILLS	CA		09/02/2022		5,802		(204)			(204)		5,598		5,598		
100165671	CALISTOGA	CA		10/04/2024		1,447		(16)			(16)		1,431		1,431		
100118966	COPELL	TX		07/27/2023		1,565		(18)			(18)		1,547		1,547		
100202399	WEST JORDAN	UT		03/19/2025		1,339		(47)			(47)		1,292		1,292		
100216492	LAURENCEVILLE	GA		06/27/2025		1,446		(29)			(29)		1,419		1,419		
100235151	BERLIN	MA		06/28/2025		1,815		(32)			(32)		1,783		1,783		
100226932	WORCESTER	MA		07/30/2025		1,454		(17)			(17)		1,437		1,437		
100091114	NEW FAIRVIEW	TX		01/31/2023		1,210		(51)			(51)		1,159		1,159		
100220296	SAN DIEGO	CA		07/11/2025		1,954		(22)			(22)		1,932		1,932		
100146209	LYNNWOOD	WA		04/12/2024		1,553		(21)			(21)		1,532		1,532		
100246980	COPPERPOLIS	CA		10/17/2025		1,411		(54)			(54)		1,357		1,357		
100154621	S. IDELL	LA		07/19/2024		1,753		(49)			(49)		1,704		1,704		
100158676	SUNRIVER	OR		07/12/2024		1,422		(41)			(41)		1,381		1,381		
100272190	PORT ORFORD	OR		01/08/2026		999		(29)			(29)		970		970		
100267134	ENGLEWOOD	CO		12/23/2025		1,517		(28)			(28)		1,489		1,489		
100175966	TOWNSEND	WI		11/14/2024		1,563		(6)			(6)		1,557		1,557		
100273104	SALT LAKE CITY	UT		01/15/2026		495		(6)			(6)		489		489		
100062918	HOUSTON	TX		05/17/2022		2,830		(77)			(77)		2,753		2,753		
100162483	WOODLAND HILLS	CA		06/07/2024		97,925		(2,907)			(2,907)		95,018		95,018		
100272819	LYNNWOOD	WA		01/13/2026		401		(11)			(11)		390		390		
100214683	BELLEROSE	NY		06/11/2025		1,322		(18)			(18)		1,304		1,304		
100203406	GARDNERVILLE	NV		03/27/2025		1,247		(56)			(56)		1,191		1,191		
100226772	PALM SPRINGS	CA		07/30/2025		1,523		(40)			(40)		1,483		1,483		
100110025	GREENWICH	CT		06/30/2023		2,969		(1)			(1)		2,968		2,968		
100238746	BOCA RATON	FL		09/22/2025		1,414		(49)			(49)		1,365		1,365		
100199631	LINDENHURST	NY		03/03/2025		1,151		(37)			(37)		1,114		1,114		
100148476	EL CAJON	CA		04/12/2024		1,472		(35)			(35)		1,437		1,437		
100146479	EL CAJON	CA		04/12/2024		1,472		(35)			(35)		1,437		1,437		
100215966	MORRISVILLE	NC		07/11/2025		1,228		(24)			(24)		1,204		1,204		
100277707	ACWORTH	GA		02/19/2026		419		(18)			(18)		401		401		

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016464	SUWEE	GA		06/26/2024		1,412	(33)				(33)		1,379	1,379			
10022002	PROCDENON	OR		07/15/2025		1,329	(54)				(54)		1,275	1,275			
10016829	OAK ISLAND	NC		09/30/2024		1,735	(45)				(45)		1,690	1,690			
10026732	HOLLADY	UT		12/24/2025		455	(12)				(12)		443	443			
10021820	BAYONE	NJ		05/19/2025		2,721	(25)				(25)		2,696	2,696			
10021854	LA GRANGE	KY		06/27/2025		1,457	(31)				(31)		1,426	1,426			
100189478	YARDLEY	PA		01/15/2025		1,318	(18)				(18)		1,300	1,300			
100246241	BLAINE	WA		10/08/2025		1,380	(62)				(62)		1,318	1,318			
100102802	SALT LAKE CITY	UT		06/22/2023		1,953	(29)				(29)		1,924	1,924			
100215357	SEASIDE HEIGHTS	NJ		06/12/2025		1,391	(23)				(23)		1,368	1,368			
100154737	PLANTATION	FL		07/19/2024		1,399	(49)				(49)		1,350	1,350			
100209388	OCEAN CITY	NJ		04/29/2025		1,342	(38)				(38)		1,304	1,304			
100204647	ROCHESTER	NH		04/04/2025		1,242	(51)				(51)		1,191	1,191			
100273865	EAST FAIRMOUTH	MA		01/21/2026		514	(2)				(2)		512	512			
100215411	SACRAMENTO	CA		06/12/2025		1,377	(42)				(42)		1,335	1,335			
100099778	EAST ISLIP	NY		02/28/2023		1,348	(45)				(45)		1,303	1,303			
100207338	ROGERS	AR		04/29/2025		1,319	(38)				(38)		1,281	1,281			
100101028	SOUTH JORDAN	UT		06/29/2023		1,287	(49)				(49)		1,238	1,238			
100119018	TEBECOLA	CA		07/27/2023		1,367	(19)				(19)		1,348	1,348			
100275939	WALLINGTON	NJ		02/13/2026		498	(9)				(9)		489	489			
100181528	LANCASTER	CA		12/06/2024		1,363	(57)				(57)		1,306	1,306			
100201722	SCOTSDALE	AZ		03/12/2025		1,186	(36)				(36)		1,150	1,150			
100219831	WEST PALM BEACH	FL		07/07/2025		1,191	(41)				(41)		1,150	1,150			
100153823	DANVERS	MA		07/10/2024		346	(8)				(8)		338	338			
100177517	ORLANDO	FL		01/16/2025		4,467	(188)				(188)		4,279	4,279			
100157948	TULSA	OK		07/09/2024		1,376	(14)				(14)		1,362	1,362			
100188947	MURRAY	UT		07/08/2025		1,402	(7)				(7)		1,395	1,395			
100210049	FALLS CHURCH	VA		05/07/2025		1,456	(21)				(21)		1,435	1,435			
100192516	VALENCIA	CA		02/10/2025		3,666	(103)				(103)		3,563	3,563			
100266877	DENMARK	ME		12/23/2025		1,004	(25)				(25)		979	979			
100273821	LAS VEGAS	NV		01/23/2026		387	(13)				(13)		374	374			
100156768	COROLLA	NC		07/10/2024		903	(10)				(10)		893	893			
100203260	PACIFIC CITY	OR		03/27/2025		1,390	(47)				(47)		1,343	1,343			
100219205	PHOENIX	AZ		06/27/2025		1,388	(41)				(41)		1,347	1,347			
100142788	DESTIN	FL		02/08/2024		21,033	(281)				(281)		20,752	20,752			
100188386	MILLEDGEVILLE	GA		01/08/2025		1,430	(26)				(26)		1,404	1,404			
100215849	FOLSOM	CA		06/12/2025		1,457	(23)				(23)		1,434	1,434			
100209515	HOLLYWOOD	FL		05/02/2025		1,428	(52)				(52)		1,376	1,376			
100283828	ROSEVILLE	OH		12/05/2025		1,252	(42)				(42)		1,210	1,210			
100091082	MISSION VIEJO	CA		01/31/2023		369	(12)				(12)		357	357			
100206667	SOLEDAD	CA		04/22/2025		1,196	(44)				(44)		1,152	1,152			
100167893	BURBANK	CA		09/20/2024		1,957	(39)				(39)		1,918	1,918			
100254001	LANGLEY	WA		10/30/2025		1,348	(45)				(45)		1,303	1,303			
100215871	BONITA SPRINGS	FL		07/11/2025		1,198	(43)				(43)		1,155	1,155			
100261586	MAUIEE	OH		12/12/2025		1,376	(40)				(40)		1,336	1,336			
100253989	KUKE BEACH	NC		10/30/2025		1,375	(37)				(37)		1,338	1,338			
100261722	GRASS VALLEY	CA		12/12/2025		954	(39)				(39)		915	915			
100157778	DEER PARK	TX		06/01/2024		1,527	(52)				(52)		1,475	1,475			
100255676	NAPA	CA		11/24/2025		1,460	(23)				(23)		1,437	1,437			
100245275	FEDERAL WAY	WA		10/06/2025		3,189	(117)				(117)		3,072	3,072			
100254448	WORCESTER	MA		11/07/2025		7,631	(137)				(137)		7,494	7,494			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	State	3					8	9	10	11							12
				Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100189088	PALMIRA	VA			01/13/2025		1,610	(41)	(5)			(41)		1,569	1,569			
100103322	LAKE ELSINORE	CA			04/28/2023		1,300		(5)			(5)		1,295	1,295			
100055301	STUDIO CITY	CA			03/23/2021		2,625	(25)	(25)			(25)		2,600	2,600			
100254502	LAKEWOOD	CO			11/07/2025		2,496	(79)	(79)			(79)		2,417	2,417			
100083479	MONROVIA	CA			06/06/2022		5,612		(92)			(92)		5,520	5,520			
100238005	WOODBRIDGE	VA			10/10/2025		1,275	(58)	(58)			(58)		1,217	1,217			
100214162	BOVIS	MO			05/30/2025		1,254	(24)	(24)			(24)		1,230	1,230			
100195315	PASO ROBLES	CA			02/24/2025		1,401		(17)			(17)		1,384	1,384			
100128158	NAPLES	FL			09/18/2023		1,692		(7)			(7)		1,685	1,685			
100076445	LAKEWOOD	CO			12/23/2021		308	(15)	(15)			(15)		293	293			
100200522	CHICAGO	IL			03/11/2025		1,339		(42)			(42)		1,297	1,297			
100246890	PERRIS	CA			10/17/2025		5,537		(76)			(76)		5,461	5,461			
100191242	CORAL SPRINGS	FL			01/29/2025		3,600	(78)	(78)			(78)		3,522	3,522			
100220005	ORANGE PARK	FL			08/14/2025		2,186	(64)	(64)			(64)		2,122	2,122			
100174573	SPOKANE	WA			10/31/2024		1,407		(16)			(16)		1,391	1,391			
100108897	LAKE IDE	MT			05/31/2023		762	(10)	(10)			(10)		752	752			
100214988	PEMBROKE PINES	FL			06/11/2025		1,321		(43)			(43)		1,278	1,278			
100162515	WILTON MANORS	FL			08/12/2024		1,893		(40)			(40)		1,853	1,853			
100235410	LA QUINTA	CA			08/29/2025		1,178		(69)			(69)		1,109	1,109			
100191280	PHOENIXVILLE	PA			01/29/2025		1,561		(28)			(28)		1,533	1,533			
100139467	CORAL SPRINGS	FL			12/28/2023		3,469	(82)	(82)			(82)		3,387	3,387			
100277435	RUTHERFORD	NJ			02/13/2026		465	(10)	(10)			(10)		455	455			
100186996	OUTLER BAY	FL			01/09/2025		1,458		(32)			(32)		1,426	1,426			
100267194	LAWRENCE	KS			12/23/2025		1,534		(18)			(18)		1,516	1,516			
100247580	FEDERAL WAY	WA			10/29/2025		1,542		(26)			(26)		1,516	1,516			
100209553	SEASIDE HEIGHTS	NJ			04/29/2025		1,387		(46)			(46)		1,341	1,341			
100154139	LOS ANGELES	CA			07/17/2023		1,345		(62)			(62)		1,283	1,283			
100244681	SCOTTSDALE	AZ			09/29/2025		1,305		(49)			(49)		1,256	1,256			
100235798	WILLIAMS	AZ			09/04/2025		1,302		(46)			(46)		1,256	1,256			
100238888	STATESVILLE	NC			09/23/2025		1,309		(53)			(53)		1,256	1,256			
100247405	PENTWATER	MI			10/24/2025		1,295		(39)			(39)		1,256	1,256			
100191332	MARSTON MILLS	MA			01/29/2025		1,305		(61)			(61)		1,244	1,244			
100129565	HICKSVILLE	NY			09/27/2023		1,360		(48)			(48)		1,312	1,312			
100181504	JUNEAU	AK			12/06/2024		2,204		(42)			(42)		2,162	2,162			
100143168	DAVENPORT	FL			02/16/2024		1,281		(17)			(17)		1,264	1,264			
100201458	LINWOOD	CA			03/12/2025		1,341		(63)			(63)		1,278	1,278			
100257028	FLAGSTAFF	AZ			11/26/2025		1,713		(62)			(62)		1,651	1,651			
100102498	NAMPA	ID			06/07/2023		1,479		(20)			(20)		1,459	1,459			
100189431	STATEN ISLAND	NY			01/14/2025		1,387		(18)			(18)		1,369	1,369			
100272303	ERIE	CO			01/08/2026		1,202		(34)			(34)		1,168	1,168			
100173967	MERIDIAN	ID			11/25/2024		1,347		(34)			(34)		1,313	1,313			
100151565	LINEN	NJ			07/17/2023		1,328		(37)			(37)		1,291	1,291			
100272366	DESTIN	FL			01/08/2026		6,793		(181)			(181)		6,612	6,612			
100236201	DANVERS	MA			09/10/2025		1,115		(27)			(27)		1,088	1,088			
100247519	CHANTILLY	VA			10/24/2025		1,466		(31)			(31)		1,435	1,435			
100182315	BERKELEY	CA			12/12/2024		1,552		(2)			(2)		1,550	1,550			
100259072	UNION	NJ			11/26/2025		2,179		(104)			(104)		2,075	2,075			
100148196	LINWOOD	WA			04/12/2024		1,655		(19)			(19)		1,636	1,636			
100153947	HALEAH	FL			06/05/2024		1,071		(26)			(26)		1,045	1,045			
100238061	LAS VEGAS	NV			10/03/2025		1,342		(49)			(49)		1,293	1,293			
100236595	JERSEY CITY	NJ			09/12/2025		1,341		(46)			(46)		1,295	1,295			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100236576	THOMPSONVILLE	MI		09/12/2025		1,146		(20)			(20)		1,126	1,128			
100153487	COPLAGE	NY		05/30/2024		1,647		(44)			(44)		1,603	1,603			
100135985	SAN DIEGO	CA		11/09/2023		1,156		(6)			(6)		1,150	1,150			
100247239	LAKE ARROWHEAD	CA		10/23/2025		1,332		(23)			(23)		1,309	1,309			
100141081	NEWARK	NJ		01/30/2024		1,396		(38)			(38)		1,358	1,358			
100215588	TWIN LAKES	CO		06/12/2025		1,427		(7)			(7)		1,420	1,420			
100246869	TAMPA	FL		10/17/2025		1,381		(22)			(22)		1,359	1,359			
100235516	FITCHBURG	MA		09/04/2025		1,393		(34)			(34)		1,359	1,359			
100236282	CALIFORNIA CITY	CA		09/19/2025		1,852		(45)			(45)		1,807	1,807			
100253561	ONTARIO	CA		10/30/2025		1,402		(40)			(40)		1,362	1,362			
100221684	FALL RIVER	MA		07/23/2025		2,127		(69)			(69)		2,058	2,058			
100216053	SAN JOSE	CA		06/17/2025		1,370		(40)			(40)		1,330	1,330			
100180602	PALMDALE	CA		11/26/2024		1,014		(27)			(27)		987	987			
100236158	KEYSTONE	CO		09/10/2025		1,426		(29)			(29)		1,397	1,397			
100180022	SPOKANE VALLEY	WA		11/25/2024		1,451		(22)			(22)		1,429	1,429			
100172994	MIAMI	FL		10/25/2024		1,547		(34)			(34)		1,513	1,513			
100246884	LITTLETON	CO		10/17/2025		1,199		(35)			(35)		1,164	1,164			
100237015	BOONSBORO	MO		09/12/2025		1,434		(17)			(17)		1,417	1,417			
100228742	SANTA ROSA	CA		06/12/2025		1,302		(62)			(62)		1,240	1,240			
100244760	WORCESTER	MA		09/29/2025		1,498		(23)			(23)		1,475	1,475			
100238452	RIPON	CA		09/19/2025		1,316		(44)			(44)		1,272	1,272			
100261218	MANTECA	CA		12/05/2025		972		(14)			(14)		958	958			
100055697	RENO	NV		03/26/2021		3,458		(94)			(94)		3,364	3,364			
100175914	LAKE ZURICH	IL		11/25/2024		938		(147)			(147)		919	919			
100266957	SANTA ROSA	CA		12/23/2025		996		(21)			(21)		975	975			
100166298	CHICAGO	IL		10/23/2024		1,364		(43)			(43)		1,321	1,321			
100214221	SIMI VALLEY	CA		05/30/2025		1,574		(74)			(74)		1,500	1,500			
100182660	MEMPHIS	TN		12/12/2024		1,505		(2)			(2)		1,503	1,503			
100167416	CHINAQUIN	WA		09/16/2024		1,655		(26)			(26)		1,629	1,629			
100140298	NESSOJWIN	OR		01/18/2024		1,358		(35)			(35)		1,323	1,323			
100255235	NEVADA	TX		11/24/2025		1,588		(10)			(10)		1,578	1,578			
100229151	BRADENTON	FL		06/14/2025		1,391		(24)			(24)		1,367	1,367			
100189337	HINDHAM	WA		01/13/2025		1,506		(27)			(27)		1,479	1,479			
100246146	SEVIERVILLE	TN		10/08/2025		1,528		(52)			(52)		1,476	1,476			
100221580	SANALITO	CA		07/22/2025		1,444		(10)			(10)		1,434	1,434			
100227284	OAK ISLAND	NC		07/31/2025		1,475		(41)			(41)		1,434	1,434			
100236222	MIAMI	FL		09/10/2025		1,358		(24)			(24)		1,334	1,334			
100067634	LAFALETTE	CA		09/23/2021		3,268		(65)			(65)		3,203	3,203			
100160113	SANT PETE BEACH	FL		07/17/2024		1,362		(30)			(30)		1,332	1,332			
100138206	GLENDALE	CA		12/14/2023		1,096		(44)			(44)		1,052	1,052			
100136056	RANCHO CUCAMONGA	CA		12/13/2023		1,703		(33)			(33)		1,670	1,670			
100132552	LEWIS	DE		10/13/2023		1,519		(24)			(24)		1,495	1,495			
100195311	KAWAS	UT		02/24/2025		1,993		(42)			(42)		1,951	1,951			
100162598	MARS HILL	NC		06/12/2024		1,286		(21)			(21)		1,265	1,265			
100174374	LEWIS	DE		10/31/2024		1,505		(28)			(28)		1,477	1,477			
100212227	SALINAS	CA		05/29/2025		1,232		(36)			(36)		1,196	1,196			
100216717	MIAMI BEACH	FL		06/23/2025		1,243		(47)			(47)		1,196	1,196			
100214553	VACAVILLE	CA		06/06/2025		1,255		(59)			(59)		1,196	1,196			
100075888	GEORGETOWN	TX		12/01/2021		3,904		(70)			(70)		3,834	3,834			
100218577	MONTGOMERY	AL		06/27/2025		1,378		(36)			(36)		1,342	1,342			
100141251	SPRING VALLEY	CA		01/30/2024		1,006		(20)			(20)		986	986			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100227243	WEST NEW YORK	NJ		07/31/2025		1,561		(20)			(20)		1,541		1,541		
100110726	SAN DIEGO	CA		06/11/2023		1,979		(60)			(60)		1,919		1,919		
100151519	LATHROP	CA		06/10/2024		1,402		(25)			(25)		1,377		1,377		
100076426	CARSON	CA		12/23/2021		1,625		(85)			(85)		1,540		1,540		
100180001	BRANSON	MO		11/25/2024		1,440		(23)			(23)		1,417		1,417		
100193754	FLUSHING	NY		02/10/2025		1,378		(55)			(55)		1,323		1,323		
100234705	AZUSA	CA		06/28/2025		1,047		(50)			(50)		997		997		
100219104	POINCIPE BEACH	FL		06/27/2025		1,485		(44)			(44)		1,441		1,441		
100186562	PORT ARANSAS	TX		12/30/2024		10,995		(189)			(189)		10,806		10,806		
100186534	DENVER	CO		09/25/2024		1,278		(50)			(50)		1,228		1,228		
100192603	SEATTLE	WA		02/10/2025		1,459		(3)			(3)		1,456		1,456		
100254566	CHERRY LOG	GA		11/07/2025		3,484		(50)			(50)		3,434		3,434		
100181374	RICHMOND	TX		12/06/2024		1,077		(33)			(33)		1,044		1,044		
100138188	CLIFTON	VA		12/14/2023		651		(2)			(2)		649		649		
100219700	ELK GROVE	CA		07/07/2025		1,222		(38)			(38)		1,184		1,184		
100235821	SACRAMENTO	CA		09/04/2025		1,426		(36)			(36)		1,390		1,390		
10025324	BERLIN TOWNSHIP	NJ		10/30/2025		1,434		(44)			(44)		1,390		1,390		
100065244	LOS ANGELES	CA		07/14/2021		6,641		(62)			(62)		6,579		6,579		
100109724	BROOK	NY		06/16/2023		1,496		(30)			(30)		1,466		1,466		
100192446	SANTA CLARITA	CA		12/28/2023		1,249		(18)			(18)		1,231		1,231		
100055276	WRENTHAM	MA		03/23/2021		536		(33)			(33)		503		503		
100179507	SAVANNAH	GA		11/21/2024		1,588		(6)			(6)		1,582		1,582		
100086189	TEMPLE CITY	CA		10/13/2022		1,770		(14)			(14)		1,756		1,756		
100255335	HUMELSTOWN	PA		11/24/2025		1,912		(32)			(32)		1,880		1,880		
100238887	PALMETTO	FL		09/23/2025		4,542		(161)			(161)		4,381		4,381		
100076826	COLONIA	NJ		12/27/2021		5,784		(202)			(202)		5,582		5,582		
100188892	LOS ANGELES	CA		01/09/2025		6,046		(217)			(217)		5,829		5,829		
100188405	SUITE CITY	NC		01/08/2025		1,357		(25)			(25)		1,332		1,332		
100175979	MENFEE	CA		11/14/2024		1,565		(10)			(10)		1,555		1,555		
100192643	IRVINE	CA		12/28/2023		1,227		(16)			(16)		1,211		1,211		
100221690	WEST RICHMOND	VA		07/23/2025		1,319		(20)			(20)		1,299		1,299		
100235959	OCEAN GROVE	NJ		09/04/2025		104,603		(2,194)			(2,194)		102,409		102,409		
100189768	MANASSAS	VA		01/21/2025		2,575		(37)			(37)		2,538		2,538		
100211818	COLUMBIA FALLS	MT		05/19/2025		1,399		(16)			(16)		1,383		1,383		
100167750	WALLINGTON	NJ		09/19/2024		1,112		(44)			(44)		1,068		1,068		
100273148	CHARLESTON	SC		01/15/2026		438		(9)			(9)		429		429		
100173714	FAVETTE	NE		10/30/2024		1,898		(42)			(42)		1,856		1,856		
100177730	POINCIPE	CA		10/17/2024		1,701		(32)			(32)		1,669		1,669		
100219417	OCEAN CITY	NJ		07/07/2025		1,477		(118)			(118)		1,359		1,359		
100119466	BEAUMAR	NJ		07/31/2023		1,098		(2)			(2)		1,096		1,096		
100267007	SANTEE	CA		12/23/2025		1,479		(41)			(41)		1,438		1,438		
100216206	NORTHELVN	CO		06/20/2025		2,928		(82)			(82)		2,846		2,846		
100177633	SUFFERN	NY		01/16/2025		1,359		(64)			(64)		1,295		1,295		
100254518	WINTER GARDEN	FL		11/14/2025		3,570		(86)			(86)		3,484		3,484		
100179633	SHAPLEIGH	ME		11/25/2024		1,858		(43)			(43)		1,815		1,815		
100195558	PANAMA CITY BEACH	FL		02/24/2025		1,153		(39)			(39)		1,114		1,114		
100193967	SOLON	OH		02/10/2025		1,159		(45)			(45)		1,114		1,114		
100272981	BRIGHT ME	NJ		01/15/2026		474		(10)			(10)		464		464		
100261591	RIVERSIDE	CA		12/12/2025		936		(10)			(10)		926		926		
100266534	OAK ISLAND	NC		12/29/2025		961		(10)			(10)		951		951		
100209556	NEW YORK	NY		05/02/2025		1,490		(52)			(52)		1,438		1,438		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014831	MESA	AZ		05/15/2024		1,468		(5)			(5)		1,463	1,463			
10027383	DEMUS PORT	IA		01/15/2026		417		(16)			(16)		401	401			
100205976	LINNWOOD	IA		04/15/2025		5,197		(62)			(62)		5,135	5,135			
100226528	HEMET	CA		07/30/2025		1,465		(17)			(17)		1,448	1,448			
100156493	LAKE HAWKEY	PA		06/24/2024		1,353		(21)			(21)		1,332	1,332			
100235412	LOS ANGELES	CA		06/29/2025		1,028		(49)			(49)		979	979			
100064987	MARYSVILLE	IA		07/14/2021		3,025		(96)			(96)		2,927	2,927			
100192220	HILLSIDE	NJ		01/31/2025		1,486		(20)			(20)		1,466	1,466			
100068495	CHULA VISTA	CA		06/25/2021		2,044		(34)			(34)		2,010	2,010			
100214722	YELCH	IN		06/11/2025		1,726		(66)			(66)		1,660	1,660			
100137872	BRISON CITY	NC		12/06/2023		1,081		(4)			(4)		1,077	1,077			
100215795	LAURENCEVILLE	GA		06/12/2025		1,380		(14)			(14)		1,366	1,366			
100168535	PALMA VALLEY	CA		09/25/2024		2,460		(67)			(67)		2,393	2,393			
100254822	COMPTON	CA		11/10/2025		1,368		(41)			(41)		1,327	1,327			
100137364	BAYLON	NY		12/01/2023		4,624							4,624	4,624			
100182209	FRAMINGHAM	MA		12/12/2024		1,440		(3)			(3)		1,437	1,437			
100189047	LONG BEACH	CA		01/09/2025		1,275		(48)			(48)		1,227	1,227			
100236983	LEADVILLE	CO		09/12/2025		1,485		(21)			(21)		1,464	1,464			
100171630	GALT	CA		10/16/2024		24,465		(981)			(981)		23,484	23,484			
100219809	ACAPULCO	CA		07/08/2025		1,259		(38)			(38)		1,221	1,221			
100055874	LOS ANGELES	CA		03/26/2021		3,627		(111)			(111)		3,516	3,516			
100272681	PACIFICA	CA		01/09/2026		446		(18)			(18)		428	428			
100235320	LONG BEACH	CA		06/29/2025		1,200		(42)			(42)		1,158	1,158			
100181205	EL MONTE	CA		12/06/2024		1,347		(18)			(18)		1,329	1,329			
100255027	SUGAR LAND	TX		11/19/2025		1,389		(43)			(43)		1,346	1,346			
100254053	PILOT POINT	TX		10/30/2025		1,586		(16)			(16)		1,572	1,572			
100205789	ABILENE	TX		04/14/2025		1,398		(23)			(23)		1,375	1,375			
100173980	PLEASANT HILL	CA		12/27/2024		1,996		(97)			(97)		1,899	1,899			
100135029	SAN PABLO	CA		10/30/2023		1,286		(10)			(10)		1,276	1,276			
100076851	GRANDMA HILLS	CA		12/27/2021		3,343		(34)			(34)		3,309	3,309			
100188421	LAND O LAKES	FL		01/08/2025		1,251		(45)			(45)		1,206	1,206			
100137182	GRANTS PASS	OR		11/28/2023		1,136		(28)			(28)		1,108	1,108			
100160108	ANHEIM	CA		07/17/2024		1,473		(13)			(13)		1,460	1,460			
100149406	PERCIA	AZ		04/24/2024		919		(23)			(23)		896	896			
100159558	LONG BEACH	CA		07/15/2024		1,396		(21)			(21)		1,375	1,375			
100186002	ELIZABETH	NJ		12/27/2024		1,260		(25)			(25)		1,235	1,235			
100156535	ASHLAND CITY	TN		06/24/2024		1,367		(27)			(27)		1,340	1,340			
100244469	EL CAJON	CA		09/29/2025		1,499		(40)			(40)		1,459	1,459			
100142908	GRAPEVINE	TX		02/09/2024		1,211		(32)			(32)		1,179	1,179			
100192536	HENDERSON	NV		02/10/2025		1,386		(33)			(33)		1,353	1,353			
100219845	MOGLERY	IA		07/10/2025		1,637		(61)			(61)		1,576	1,576			
100189409	KISSIMEE	FL		01/14/2025		1,407		(57)			(57)		1,350	1,350			
100129754	NASHUA	NH		09/27/2023		1,135		(27)			(27)		1,108	1,108			
100181299	MIDDLETOWN	NJ		12/06/2024		1,284		(19)			(19)		1,265	1,265			
100246900	MURRIETA	CA		10/17/2025		1,362		(61)			(61)		1,301	1,301			
100246376	FALLBROOK	CA		10/10/2025		1,348		(47)			(47)		1,301	1,301			
100146910	HOT SPRINGS	AR		03/26/2024		1,508		(19)			(19)		1,489	1,489			
100255358	SACRAMENTO	CA		11/24/2025		1,520		(14)			(14)		1,506	1,506			
100100603	NASHVILLE	TN		04/27/2023		1,330		(26)			(26)		1,304	1,304			
100101053	PERRIS	CA		06/29/2023		1,200		(39)			(39)		1,161	1,161			
100044387	ENCINITAS	CA		11/19/2020		1,269		(58)			(58)		1,211	1,211			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100141674	OWARD	CA		01/30/2024		2,863	(97)	(97)			(97)		2,766	2,766			
100193389	FLY CREEK	NY		02/10/2025		1,281	(24)	(24)			(24)		1,257	1,257			
100131782	HUNTINGTON PARK	CA		10/06/2023		1,164	(3)	(3)			(3)		1,161	1,161			
100268860	PAVSON	AZ		12/29/2025		961	(14)	(14)			(14)		947	947			
100198530	RANCHO CUCAMONGA	CA		01/15/2025		1,451	(35)	(35)			(35)		1,416	1,416			
100221716	CENTERVILLE	WA		07/21/2025		426	(6)	(6)			(6)		418	418			
100068159	DAILY CITY	CA		06/25/2021		3,294	(39)	(39)			(39)		3,255	3,255			
100238725	LYNNWOOD	WA		09/22/2025		1,446	(37)	(37)			(37)		1,409	1,409			
100238405	KEY WEST	FL		09/19/2025		3,577	(116)	(116)			(116)		3,461	3,461			
100178310	SAN DIEGO	CA		11/19/2024		1,333	(60)	(60)			(60)		1,273	1,273			
100189002	PLAIN CITY	OH		01/21/2025		1,384	(25)	(25)			(25)		1,359	1,359			
100246420	LAKEWOOD	CO		10/10/2025		1,424	(58)	(58)			(58)		1,366	1,366			
100236064	TEBECOLA	CA		09/05/2025		5,969	(105)	(105)			(105)		5,864	5,864			
100195688	FLORENCE	AL		02/24/2025		1,815	(15)	(15)			(15)		1,800	1,800			
100160489	BAKERSFIELD	CA		07/19/2024		2,175	(57)	(57)			(57)		2,118	2,118			
100120581	CONCORD	NC		06/18/2023		1,503	(1)	(1)			(1)		1,502	1,502			
100181888	OKDALE	CA		12/11/2024		1,358	(54)	(54)			(54)		1,304	1,304			
100131829	FILLMORE	CA		10/06/2023		1,142							1,142	1,142			
100077824	FONTANA	CA		01/14/2022		2,403	(137)	(137)			(137)		2,266	2,266			
100169703	YONKERS	NY		09/30/2024		2,092	(31)	(31)			(31)		2,061	2,061			
100246381	CARTERET	NJ		10/10/2025		1,413	(48)	(48)			(48)		1,365	1,365			
100157731	MIAMI	FL		06/28/2024		1,659	(52)	(52)			(52)		1,607	1,607			
100143169	ISLAND PARK	ID		02/16/2024		1,491	(26)	(26)			(26)		1,465	1,465			
100238316	CHANDLER	AZ		09/19/2025		1,486	(8)	(8)			(8)		1,478	1,478			
100255648	BIG BEAR CITY	CA		11/24/2025		1,774	(29)	(29)			(29)		1,745	1,745			
100155213	LOS ANGELES	CA		07/19/2024		1,391	(57)	(57)			(57)		1,334	1,334			
100247652	PITTSBURGH	PA		10/29/2025		1,396	(53)	(53)			(53)		1,343	1,343			
100201855	N CAPE MAY	NJ		03/18/2025		1,381	(14)	(14)			(14)		1,367	1,367			
100077831	NORTH HOLLWOOD	CA		01/14/2022		3,169	(20)	(20)			(20)		3,149	3,149			
100172535	TACOMA	WA		10/23/2024		1,315	(34)	(34)			(34)		1,281	1,281			
100177321	MIAMI BEACH	FL		01/16/2025		1,540	(27)	(27)			(27)		1,513	1,513			
100172677	WHITEFISH	MT		11/21/2024		1,502	(44)	(44)			(44)		1,458	1,458			
100176661	HILLSBOROUGH	CA		11/15/2024		1,407	(40)	(40)			(40)		1,367	1,367			
100246113	EATONVILLE	WA		10/08/2025		2,433	(110)	(110)			(110)		2,323	2,323			
100168752	LANDRUM	SC		09/26/2024		1,271	(41)	(41)			(41)		1,230	1,230			
100229859	SAN MARCOS	TX		06/18/2025		1,372	(23)	(23)			(23)		1,349	1,349			
100185123	LYNNWOOD	CA		12/20/2024		1,495	(3)	(3)			(3)		1,482	1,482			
100161774	RIVERHEAD	NY		07/31/2024		1,161	(44)	(44)			(44)		1,117	1,117			
100107883	ELWOOD	UT		06/29/2023		1,525	(22)	(22)			(22)		1,503	1,503			
100149326	OKLAHOMA CITY	OK		04/24/2024		1,527	(22)	(22)			(22)		1,505	1,505			
100075996	EL MONTE	CA		04/08/2022		2,644	(58)	(58)			(58)		2,586	2,586			
100245249	TEANECK	NJ		10/06/2025		1,340	(47)	(47)			(47)		1,293	1,293			
100188885	WHITTIER	CA		01/09/2025		1,318	(25)	(25)			(25)		1,293	1,293			
100181963	SEATTLE	WA		12/11/2024		1,437	(38)	(38)			(38)		1,399	1,399			
100246454	MIAMI	FL		10/10/2025		1,222	(21)	(21)			(21)		1,201	1,201			
100229107	FRUITLAND	ID		08/14/2025		1,224	(22)	(22)			(22)		1,202	1,202			
100120192	SANTA CLARITA	CA		06/18/2023		22,008	(307)	(307)			(307)		21,701	21,701			
100261553	MIDVALE	UT		12/12/2025		1,565	(40)	(40)			(40)		1,525	1,525			
100155049	COPAL SPRINGS	FL		06/18/2024		1,123	(35)	(35)			(35)		1,088	1,088			
100253317	WAHAU	NC		10/30/2025		1,477	(27)	(27)			(27)		1,450	1,450			
100129235	JACKSONVILLE	FL		11/03/2023		1,339	(6)	(6)			(6)		1,333	1,333			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017302	TAMPA	FL		10/30/2024		1,409		(66)			(66)		1,343		1,343		
10024501	EUPHLEE	GA		10/03/2025		2,333		(90)			(90)		2,243		2,243		
10017936	BUNELL	FL		11/21/2024		1,449		(45)			(45)		1,404		1,404		
100161670	LOS ANGELES	CA		07/31/2024		1,256		(47)			(47)		1,209		1,209		
100166912	NAPA	CA		01/07/2025		1,546		(19)			(19)		1,527		1,527		
100205769	APPLE VALLEY	CA		04/14/2025		1,479		(35)			(35)		1,444		1,444		
100219603	AUSTIN	TX		07/08/2025		1,254		(37)			(37)		1,217		1,217		
100220004	NORTH LAS VEGAS	NV		07/30/2025		1,121		(53)			(53)		1,068		1,068		
100253136	HANDOVER	MD		10/30/2025		1,437		(46)			(46)		1,391		1,391		
100226720	NORWALK	CT		07/30/2025		1,425		(26)			(26)		1,399		1,399		
100166213	BROOKX	NY		09/27/2024		1,320		(31)			(31)		1,289		1,289		
100235181	BATTLE GROUND	WA		06/28/2025		1,545		(71)			(71)		1,474		1,474		
100236213	UNION	NJ		09/10/2025		1,112		(25)			(25)		1,087		1,087		
100226268	CYPRESS	TX		06/11/2025		1,434		(9)			(9)		1,425		1,425		
100171951	GATLINBURG	TN		10/17/2024		1,477		(17)			(17)		1,460		1,460		
100166409	TILLAMOOK	OR		10/31/2024		1,408		(33)			(33)		1,375		1,375		
100236844	LONG BEACH	CA		09/23/2025		1,316		(41)			(41)		1,275		1,275		
100194354	BANKS	OR		02/14/2025		1,440		(46)			(46)		1,392		1,392		
100151181	SEVIERVILLE	TN		05/10/2024		1,354		(23)			(23)		1,331		1,331		
100219100	STAR	ID		06/27/2025		1,086		(47)			(47)		1,041		1,041		
100147191	MESQUITE	NY		03/28/2024		1,088		(41)			(41)		1,047		1,047		
100182344	CLARKSVILLE	TN		12/12/2024		1,765		(23)			(23)		1,742		1,742		
100211923	OAKLAND PARK	FL		05/19/2025		923		(15)			(15)		808		808		
100234966	HOMEROOD	AL		06/28/2025		1,428		(29)			(29)		1,399		1,399		
100149844	ABINGTON	WA		04/29/2024		1,072		(45)			(45)		1,027		1,027		
100160546	PITTSBURG	CA		07/19/2024		1,424		(29)			(29)		1,395		1,395		
100144627	CAREY	ID		03/13/2024		1,187		(19)			(19)		1,168		1,168		
100209696	BONITA SPRINGS	FL		06/11/2025		992		(44)			(44)		948		948		
100169510	MENEFEE	CA		09/30/2024		1,167		(27)			(27)		1,140		1,140		
100074412	HACIENDA HEIGHTS AREA	CA		12/02/2021		2,777		(86)			(86)		2,689		2,689		
100147696	BRIGHTON	CO		04/05/2024		914		(22)			(22)		892		892		
100090756	KATY	TX		02/28/2023		574		(13)			(13)		561		561		
100166969	NEW HAVEN	CT		09/13/2024		1,309		(3)			(3)		1,306		1,306		
100071480	VALLEJO	CA		10/26/2021		2,519		(26)			(26)		2,491		2,491		
100133966	MOSLEY	VA		11/21/2023		1,312		(11)			(11)		1,301		1,301		
100166539	CRIPPLE CREEK	CO		09/25/2024		1,643		(26)			(26)		1,617		1,617		
100163283	MELBOURNE	AUS		06/13/2024		614		(6)			(6)		608		608		
100254912	ATLANTIC BEACH	FL		11/17/2025		2,056		(47)			(47)		2,009		2,009		
100166296	DEERFIELD BEACH	FL		10/23/2024		1,895		(56)			(56)		1,839		1,839		
100191678	LOS ANGELES	CA		02/20/2025		1,377		(44)			(44)		1,273		1,273		
100172756	FORT LAUDERDALE	FL		12/06/2024		1,467		(2)			(2)		1,465		1,465		
100157264	FREDERICKSBURG	VA		02/20/2025		2,723		(137)			(137)		2,586		2,586		
100220344	OCEAN CITY	NJ		07/14/2025		1,216		(37)			(37)		1,179		1,179		
100141753	MOUNT LAUREL	NJ		07/30/2024		877		(23)			(23)		854		854		
100117920	RALEIGH	NC		07/20/2023		1,015		(26)			(26)		989		989		
100213960	POTTSPORO	TX		05/29/2025		1,306		(49)			(49)		1,257		1,257		
100294743	BOILING GREEN	KY		06/28/2025		1,404		(15)			(15)		1,389		1,389		
100156430	ESCONDIDO	CA		06/24/2024		1,256		(31)			(31)		1,225		1,225		
100210214	VALLEY SPRINGS	CA		05/09/2025		1,263		(38)			(38)		1,225		1,225		
100210618	HICKSVILLE	NY		05/15/2025		1,275		(50)			(50)		1,225		1,225		
100181308	HOMESTEAD	FL		12/06/2024		1,537		(36)			(36)		1,499		1,499		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088248	SOUTHAMPTON	NY		10/17/2022		1,639		(26)					1,613		1,613		
100175148	ESTERO	FL		11/05/2024		1,463		(38)					1,425		1,425		
100169720	CAMARILLO	CA		09/30/2024		1,384		(16)					1,368		1,368		
100209474	MIAMI	FL		05/01/2025		1,179		(31)					1,148		1,148		
100206387	SCOTT'S VALLEY	CA		05/22/2025		1,339		(31)					1,308		1,308		
100177128	NOVATO	CA		01/16/2025		1,405		(44)					1,361		1,361		
100228948	PASO ROBLES	CA		09/10/2025		566		(27)					539		539		
100214563	LOS ANGELES	CA		06/06/2025		1,901		(31)					1,870		1,870		
100143139	TACOMA	WA		02/16/2024		3,300		(78)					3,222		3,222		
100143665	ELIZABETH	NJ		06/07/2024		1,220		(15)					1,205		1,205		
100180166	MONTCLAIR	NJ		11/25/2024		5,863		(271)					5,592		5,592		
100228252	BERKELEY	CA		06/11/2025		1,332		(42)					1,290		1,290		
100250066	NORWALK	CT		11/20/2025		1,331		(44)					1,287		1,287		
100120623	EL SEGUNDO	CA		08/18/2023		1,669		(24)					1,645		1,645		
100139546	BERNADA DUNES	CA		12/28/2023		1,085		(34)					1,051		1,051		
100219334	MEDFORD	OR		06/30/2025		1,381		(15)					1,366		1,366		
100159020	DANDRIDGE	TN		08/15/2024		1,487		(48)					1,439		1,439		
100238781	SALINAS	CA		09/23/2025		1,345		(41)					1,304		1,304		
100163288	MENFEE	CA		06/13/2024		1,429		(5)					1,424		1,424		
100173196	LAS VEGAS	NV		10/30/2024		4,155		(32)					4,123		4,123		
100166164	CANON CITY	CO		09/09/2024		1,251		(36)					1,215		1,215		
100173269	CRYSTAL BEACH	TX		10/30/2024		1,397		(45)					1,352		1,352		
100165501	WESTLAKE	OR		12/20/2024		1,378		(48)					1,330		1,330		
100162735	MODDOUGH	GA		08/12/2024		7,382		(165)					7,217		7,217		
100147655	EVERETT	WA		04/04/2024		1,176		(47)					1,129		1,129		
100235167	ELK GROVE	CA		08/28/2025		5,575		(129)					5,446		5,446		
100210724	ANTIOCH	CA		05/15/2025		1,201		(36)					1,165		1,165		
100165450	SANTA PALLA	CA		08/29/2024		1,345		(31)					1,314		1,314		
100248650	FRISCO	CO		10/29/2025		1,411		(33)					1,378		1,378		
100148692	MOUNTAIN HOUSE	CA		04/17/2024		1,874		(37)					1,837		1,837		
100172370	JONESBORO	GA		10/25/2024		1,588		(19)					1,569		1,569		
100143877	AMERICAN CANYON	CA		03/06/2024		579		(9)					570		570		
100147822	EDGEWOOD	WA		04/08/2024		1,533		(26)					1,507		1,507		
100176148	AROWAS	CA		12/20/2024		15,907		(323)					15,584		15,584		
100132729	NASHVILLE	TN		11/03/2023		1,213		(12)					1,201		1,201		
100272663	NORWOOD	MA		01/08/2026		991		(26)					965		965		
100147015	FALLS CHURCH	VA		03/27/2024		6,415		(34)					6,381		6,381		
100273842	CARSON	CA		01/26/2026		490		(9)					481		481		
100118664	MIAMI BEACH	FL		07/20/2023		1,562		(8)					1,554		1,554		
100268698	FRISCO	CO		12/29/2025		1,044		(6)					1,038		1,038		
100076881	CARSON	CA		12/30/2021		5,155		(59)					5,096		5,096		
100090667	OAKLUST	NJ		01/06/2023		1,388		(13)					1,375		1,375		
100220031	SPRING VALLEY	CA		07/30/2025		32,963		(604)					32,359		32,359		
100194013	FOULETT	TX		02/11/2025		1,204		(22)					1,182		1,182		
100244445	PETALUMA	CA		09/29/2025		1,431		(36)					1,395		1,395		
100151720	WESTWOOD	MA		05/10/2024		1,426		(7)					1,419		1,419		
100142803	SALT LAKE CITY	UT		02/08/2024		1,264		(15)					1,249		1,249		
100247245	STURGEON BAY	WI		10/24/2025		1,289		(57)					1,232		1,232		
100254299	OLATHE	KS		11/06/2025		1,210		(30)					1,180		1,180		
100212863	RIALTO	CA		05/28/2025		1,746		(62)					1,684		1,684		
100156537	DELAY BEACH	FL		06/24/2024		1,395		(19)					1,376		1,376		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015960	AVENTURA	FL		06/16/2024		1,286	(61)	(61)			(61)		1,225	1,225			
100154078	FRESNO	CA		06/06/2024		1,344	(22)	(22)			(22)		1,322	1,322			
100161429	REHOBOTH BEACH	DE		07/29/2024		1,352	(30)	(30)			(30)		1,322	1,322			
100215291	WESTBURY	NY		06/12/2025		1,487	(4)	(4)			(4)		1,483	1,483			
100253341	PORTLAND	OR		10/30/2025		1,428	(63)	(63)			(63)		1,365	1,365			
100189082	MIAMI	FL		07/13/2025		33,223	(538)	(538)			(538)		32,685	32,685			
100219708	ROCKLIN	CA		07/07/2025		1,424	(35)	(35)			(35)		1,389	1,389			
100134456	NORTH ARLINGTON	NJ		10/30/2023		1,121	(29)	(29)			(29)		1,092	1,092			
100268242	HUWELL	NJ		12/29/2025		1,065	(3)	(3)			(3)		1,062	1,062			
100142876	COLLEGE STATION	TX		02/09/2024		1,169	(25)	(25)			(25)		1,144	1,144			
100273760	BROOKSVILLE	FL		01/23/2026		731	(28)	(28)			(28)		703	703			
100171196	PROVIDENCE	UT		11/22/2024		1,286	(50)	(50)			(50)		1,236	1,236			
100067663	DAVIS	CA		09/23/2021		4,392	(61)	(61)			(61)		4,331	4,331			
100137788	EAGLE RIVER	AK		12/08/2023		1,392	(18)	(18)			(18)		1,374	1,374			
100212329	PALMDALE	CA		05/28/2025		1,333	(50)	(50)			(50)		1,283	1,283			
100174275	EATONTON	GA		10/31/2024		913	(23)	(23)			(23)		890	890			
100133831	LAUDALE	PA		10/25/2023		1,502	(16)	(16)			(16)		1,486	1,486			
100276990	DRAKE	CO		01/30/2026		1,481	(12)	(12)			(12)		1,469	1,469			
100165889	LONG BEACH	CA		12/26/2024		1,309	(61)	(61)			(61)		1,248	1,248			
4010045383	TRENTON	NJ		02/02/2023		1,475	(31)	(31)			(31)		1,444	1,444			
100088151	CYPRESS	TX		10/25/2022		475	4	4			4		479	479			
100159652	CINCINNATI	KY		08/23/2024		2,152	(71)	(71)			(71)		2,081	2,081			
100146747	RIDGEFIELD	WA		04/17/2024		3,311	(86)	(86)			(86)		3,225	3,225			
100201583	MIDLOTHIAN	VA		03/13/2025		2,123	(6)	(6)			(6)		2,117	2,117			
100136066	SAN TAN VALLEY	AZ		11/16/2023		936	(14)	(14)			(14)		922	922			
100141164	STATEN ISLAND	NY		01/30/2024		1,280	(20)	(20)			(20)		1,260	1,260			
100261188	POINT PLEASANT BEACH	NJ		12/05/2025		974	(27)	(27)			(27)		947	947			
100179972	BROKEN BOW	OK		11/25/2024		2,135	(6)	(6)			(6)		2,129	2,129			
100277423	ORANGE	CA		02/13/2026		461	(15)	(15)			(15)		446	446			
100247349	RIFLE	CO		10/24/2025		1,456	(5)	(5)			(5)		1,451	1,451			
100218768	PERRISBURG	OH		06/27/2025		1,196	(50)	(50)			(50)		1,146	1,146			
100203831	CORAL SPRINGS	FL		03/28/2025		1,301	(41)	(41)			(41)		1,260	1,260			
100244805	APEX	NC		09/29/2025		1,367	(34)	(34)			(34)		1,333	1,333			
100202742	LONG BEACH	CA		03/24/2025		1,345	(45)	(45)			(45)		1,300	1,300			
100212078	RANCHO MIRAGE	CA		05/22/2025		6,696	(54)	(54)			(54)		6,642	6,642			
100167333	THOMTOSASSA	FL		09/16/2024		1,308	(58)	(58)			(58)		1,250	1,250			
100203036	QUAI	CA		04/25/2025		1,445	(34)	(34)			(34)		1,411	1,411			
100156582	VANDOVER	WA		06/24/2024		1,462	(12)	(12)			(12)		1,450	1,450			
100164154	JURIPA VALLEY	CA		08/21/2024		1,212	(9)	(9)			(9)		1,203	1,203			
100215285	VIAN	OK		06/12/2025		3,649	(58)	(58)			(58)		3,591	3,591			
100272387	SCOTTSDALE	AZ		01/08/2026		894	(30)	(30)			(30)		864	864			
100219161	SCOTT FIELD	UT		06/27/2025		23,317	(423)	(423)			(423)		22,894	22,894			
100109091	NORWALK	CT		06/05/2023		1,396	(20)	(20)			(20)		1,376	1,376			
100220399	LAS VEGAS	NV		07/15/2025		1,195	(42)	(42)			(42)		1,153	1,153			
100195534	PACIFIC BEACH	WA		03/27/2025		1,275	(44)	(44)			(44)		1,231	1,231			
100261557	DALLAS	TX		12/12/2025		33,300	(995)	(995)			(995)		32,305	32,305			
100171386	OREI	UT		10/16/2024		1,753	(16)	(16)			(16)		1,737	1,737			
100192975	SEATTLE	WA		02/10/2025		1,443	(4)	(4)			(4)		1,439	1,439			
100265078	SANTA CLARITA	CA		12/19/2025		2,091	(11)	(11)			(11)		2,090	2,090			
100221739	BELL	CA		07/25/2025		1,211	(54)	(54)			(54)		1,157	1,157			
100254000	MORENO VALLEY	CA		10/30/2025		1,457	(33)	(33)			(33)		1,424	1,424			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100257075	SEVIERVILLE	TN		11/26/2025		1,475	(51)	(51)			(51)		1,424	1,424			
100255567	STATELINE	NV		11/24/2025		1,957	(64)	(64)			(64)		1,893	1,893			
100119879	DESERT HOT SPRINGS	CA		06/11/2023		1,436	(8)	(8)	(8)		(8)		1,428	1,428			
100257051	TEMPE	AZ		11/26/2025		1,507	(46)	(46)			(46)		1,461	1,461			
100109789	SHORELINE	WA		06/04/2023		5,288	(246)	(246)			(246)		5,042	5,042			
100102680	BIG BEAR LAKE	CA		06/22/2023		1,454	(33)	(33)	(33)		(33)		1,421	1,421			
100079292	MARYSVILLE	WA		02/28/2022		2,527	(56)	(56)			(56)		2,471	2,471			
100140219	LEWISTOWN	MT		01/18/2024		848	(14)	(14)			(14)		834	834			
100141461	CAMARILLO	CA		07/30/2024		1,370	(2)	(2)			(2)		1,368	1,368			
100220323	GULF SHORES	AL		07/18/2025		4,711	(88)	(88)			(88)		4,623	4,623			
100147482	CHULA VISTA	CA		04/03/2024		1,418	(16)	(16)			(16)		1,402	1,402			
100146598	FRAMINGHAM	MA		03/20/2024		1,621	(18)	(18)			(18)		1,603	1,603			
100235073	BLUFFDALE	UT		06/28/2025		1,495	(6)	(6)			(6)		1,489	1,489			
100100929	TAMPA	FL		04/28/2023		1,136		119			119		1,255	1,255			
100226939	LONG BOAT KEY	FL		07/30/2025		1,240	(46)	(46)			(46)		1,194	1,194			
100115573	GULF SHORES	AL		07/19/2023		1,985	(44)	(44)			(44)		1,941	1,941			
100264985	NAPA	CA		12/17/2025		3,010	(104)	(104)			(104)		2,906	2,906			
100167542	PAITUCKET	RI		10/31/2024		1,322	(50)	(50)			(50)		1,272	1,272			
100163997	WORCESTER	MA		06/21/2024		1,178	(33)	(33)			(33)		1,145	1,145			
100267311	MONTEREY PARK	CA		12/24/2025		935	(41)	(41)			(41)		894	894			
100238498	VENICE	CA		09/19/2025		1,258	(35)	(35)			(35)		1,223	1,223			
100245469	LAKEWOOD	CO		10/06/2025		1,496	(46)	(46)			(46)		1,450	1,450			
100181506	PALATINE	IL		12/06/2024		1,286	(46)	(46)			(46)		1,242	1,242			
100149397	MARYSVILLE	WA		04/24/2024		1,004	(7)	(7)			(7)		997	997			
100180290	OCEAN ISLE BEACH	NC		11/25/2024		1,485	(9)	(9)			(9)		1,476	1,476			
100100551	SIMI VALLEY	CA		04/27/2023		1,343	(27)	(27)			(27)		1,316	1,316			
100213747	LAS VEGAS	NV		05/29/2025		1,381	(14)	(14)			(14)		1,367	1,367			
100268341	JOSHUA TREE	CA		12/29/2025		958	(19)	(19)			(19)		939	939			
100142888	PLANTATION	FL		02/09/2024		1,349	(36)	(36)			(36)		1,313	1,313			
100151014	RICHMOND	TX		05/08/2024		1,533	(7)	(7)			(7)		1,526	1,526			
100203925	LA JOLLA	CA		03/28/2025		1,316	(28)	(28)			(28)		1,288	1,288			
100075215	FORT WORTH	TX		12/01/2021		3,223	(21)	(21)			(21)		3,202	3,202			
100194982	PASO ROBLES	CA		02/14/2025		1,399	(49)	(49)			(49)		1,350	1,350			
100191311	WOODHAVEN	NY		01/30/2025		875	(37)	(37)			(37)		838	838			
100218160	CONROE	TX		07/22/2025		1,197	(34)	(34)			(34)		1,163	1,163			
100272962	BIVABIK	WI		01/15/2026		481	(11)	(11)			(11)		470	470			
100236126	TRICOLA	CA		09/05/2025		1,276	(32)	(32)			(32)		1,244	1,244			
100189860	ELK HORN	KY		01/21/2025		1,387	(6)	(6)			(6)		1,379	1,379			
100164483	FREDERICKSBURG	VA		06/21/2024		1,494	(29)	(29)			(29)		1,465	1,465			
100201053	SEVIERVILLE	TN		03/12/2025		1,413	(25)	(25)			(25)		1,388	1,388			
100227110	SEMINOLE	FL		07/30/2025		1,272	(50)	(50)			(50)		1,222	1,222			
100230126	CARY	NC		08/25/2025		1,258	(36)	(36)			(36)		1,222	1,222			
100214443	PORT HENRIE	CA		06/06/2025		76,085	(3,380)	(3,380)			(3,380)		72,705	72,705			
100219367	WORCESTER	MA		06/30/2025		1,314	(19)	(19)			(19)		1,295	1,295			
100248930	N. VENICE	FL		10/29/2025		1,509	(35)	(35)			(35)		1,474	1,474			
100180409	LAWRENCE	KS		11/25/2024		1,407	(9)	(9)			(9)		1,398	1,398			
100189483	BELMORE	NY		01/15/2025		1,353	(39)	(39)			(39)		1,314	1,314			
100272057	FOREST GROVE	OR		01/08/2026		903	(25)	(25)			(25)		878	878			
100226932	SIGNAL MOUNTAIN	TN		07/30/2025		883	(25)	(25)			(25)		858	858			
100221469	LAKEWOOD	CO		07/22/2025		1,183	(41)	(41)			(41)		1,142	1,142			
100078717	FORT LEE	NJ		02/02/2022		2,810	(38)	(38)			(38)		2,772	2,772			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100272865	PORT ARANSAS	TX		01/15/2026		1,520	(2)				(2)		518		518		
100198883	ESCONDIDO	CA		02/28/2025		1,336	(40)				(40)		1,296	1,296			
100188635	WESTFIELD	NJ		02/10/2025		3,821	(60)				(60)		3,761	3,761			
100209461	CONCORD	NC		04/29/2025		1,141	(38)				(38)		1,103	1,103			
100188346	HEWLETT	NY		01/08/2025		2,841	(31)				(31)		2,810	2,810			
100153105	FERRISDALE	IA		06/27/2024		1,421	(28)				(28)		1,393	1,393			
100227391	CORONA	CA		06/04/2025		1,124	(53)				(53)		1,071	1,071			
100170774	ESTERO	FL		10/08/2024		1,613	(32)				(32)		1,581	1,581			
100218823	NORWALK	CT		07/08/2025		1,419	(22)				(22)		1,397	1,397			
100238977	WILMINGTON	DE		09/23/2025		3,968	(143)				(143)		3,825	3,825			
100237042	DAYTON	OH		09/12/2025		770	(36)				(36)		734	734			
100194546	FORT LAUDERDALE	FL		02/14/2025		1,571	(29)				(29)		1,542	1,542			
100221172	WORCESTER	MA		07/21/2025		1,440	(9)				(9)		1,431	1,431			
100267208	HAYWARD	CA		12/23/2025		1,869	(45)				(45)		1,824	1,824			
100238305	MIAMI	FL		09/19/2025		1,719	(76)				(76)		1,643	1,643			
100221270	STAR	ID		07/22/2025		791	(33)				(33)		758	758			
100236044	MIYAKKA CITY	FL		10/03/2025		1,276	(51)				(51)		1,225	1,225			
100254417	ATLANTA	GA		11/07/2025		1,417	(35)				(35)		1,382	1,382			
100211636	WELLINGTON	FL		05/16/2025		1,372	(40)				(40)		1,332	1,332			
100266192	HONOLULU	HI		12/29/2025		974	(14)				(14)		960	960			
100234788	POCONO MANOR	PA		08/28/2025		1,270	(28)				(28)		1,242	1,242			
100272088	NAPLES	FL		01/08/2026		1,019	(17)				(17)		1,002	1,002			
100146637	MATECA	CA		03/20/2024		1,062	(24)				(24)		1,038	1,038			
100177475	JACKSON	TN		01/16/2025		1,517	(33)				(33)		1,484	1,484			
100119883	NEWARK	NJ		06/08/2023		1,294	(24)				(24)		1,270	1,270			
100238108	SAINT CLOUD	FL		09/15/2025		1,142	(35)				(35)		1,107	1,107			
100238550	WALTHAM	MA		09/19/2025		1,054	(2,685)				(2,685)		102,749	102,749			
100129525	IDAHO FALLS	ID		09/29/2023		1,416	(23)				(23)		1,393	1,393			
100165576	WILMINGTON	DE		12/20/2024		824	(36)				(36)		788	788			
100068238	WASHINGTON	DC		06/25/2021		3,284	(14)				(14)		3,270	3,270			
100142394	SALINAS	CA		02/02/2024		1,036	(17)				(17)		1,019	1,019			
100171238	MORENO VALLEY	CA		10/16/2024		1,450	(41)				(41)		1,438	1,438			
100158471	BLACKSBURG	VA		07/10/2024		2,123	(29)				(29)		2,092	2,092			
100080758	ASHEVILLE	NC		03/24/2022		2,240	(83)				(83)		2,157	2,157			
100253255	BRIDGEPORT	CT		10/30/2025		2,861	(19)				(19)		2,742	2,742			
100218868	BLAINE	WA		06/27/2025		1,327	(29)				(29)		1,298	1,298			
100247345	DOINEY	CA		10/24/2025		1,469	(16)				(16)		1,453	1,453			
100276959	AUSTIN	TX		01/30/2026		499	(11)				(11)		488	488			
100198393	EL CAJON	CA		12/18/2023		1,026	(23)				(23)		1,003	1,003			
100148707	MIAMI	FL		04/17/2024		1,387	(24)				(24)		1,363	1,363			
100235182	WOODLAND	CA		08/28/2025		1,137	(49)				(49)		1,088	1,088			
100201026	MAPERVILLE	IL		03/12/2025		1,451	(27)				(27)		1,424	1,424			
100173417	CALUMESA	CA		10/29/2024		2,021	(64)				(64)		1,957	1,957			
100269450	STOCKBRIDGE	GA		12/29/2025		825	(38)				(38)		787	787			
100178253	ELGIN	IL		11/19/2024		528	(12)				(12)		516	516			
100100566	PLEASANT VIEW	UT		04/27/2023		1,285	(25)				(25)		1,260	1,260			
100134377	PALM BEACH GARDENS	FL		10/27/2023		4,451	(131)				(131)		4,320	4,320			
100254282	GRASS LAKE	MI		11/06/2025		1,756	(77)				(77)		1,679	1,679			
100235415	MENFEE	CA		08/29/2025		555	(20)				(20)		535	535			
100201893	WRIGHTWOOD	CA		03/18/2025		1,425	(31)				(31)		1,394	1,394			
100148155	SANTA CLARITA	CA		05/15/2024		1,168	(1)				(1)		1,167	1,167			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014537	GLENORA	CA		01/30/2024		1,093		(25)				(25)	1,068		1,068		
10015946	FARRAGUT	TN		07/15/2024		1,378		(40)				(40)	1,338		1,338		
100172930	HOLLISTER	CA		10/25/2024		1,322		(1)				(1)	1,321		1,321		
100067702	MILPITAS	CA		09/23/2021		3,218		(41)				(41)	3,177		3,177		
100236321	BOCA RATON	FL		09/10/2025		1,201		(50)				(50)	1,151		1,151		
100235920	BRENTWOOD	TN		09/04/2025		1,257		(55)				(55)	1,202		1,202		
100147480	LAS VEGAS	NV		04/03/2024		1,521		(16)				(16)	1,505		1,505		
100172397	HOLLISTER	CA		10/23/2024		1,358		(41)				(41)	1,317		1,317		
4010041669	VICTORIA	NY		02/02/2023		1,232		(45)				(45)	1,187		1,187		
100200336	ROANOKE RAPIDS	NC		03/10/2025		870		(26)				(26)	844		844		
100215921	APEX	NC		06/12/2025		1,395		(13)				(13)	1,382		1,382		
100211965	JOHN CREEK	GA		05/22/2025		2,816		(30)				(30)	2,786		2,786		
100228469	SEDRY WOLLEY	VA		06/11/2025		1,299		(42)				(42)	1,257		1,257		
100103715	TRACY	CA		05/08/2023		1,271		(41)				(41)	1,230		1,230		
100255717	SAN DIEGO	CA		11/24/2025		1,345		(37)				(37)	1,308		1,308		
100114758	MURRIETA	CA		07/07/2023		1,389		(20)				(20)	1,369		1,369		
100149842	RIO RANCHO	NM		06/07/2024		1,562		(8)				(8)	1,554		1,554		
100189126	MENFEE	CA		01/13/2025		5,172		(41)				(41)	5,131		5,131		
100158883	KENT	WA		07/12/2024		1,427		(28)				(28)	1,399		1,399		
100210253	CONWAY	WI		05/09/2025		837		(11)				(11)	826		826		
100103772	SANTA ANA	CA		05/10/2023		2,656		(69)				(69)	2,587		2,587		
100265013	BUCKEYE	AZ		12/17/2025		1,670		(48)				(48)	1,622		1,622		
100189727	LOXAHATCHEE	FL		01/21/2025		3,231		(56)				(56)	3,175		3,175		
100212524	BAKERSFIELD	CA		05/29/2025		1,308		(20)				(20)	1,288		1,288		
100115172	NEWARK	NJ		07/17/2023		1,384		(30)				(30)	1,354		1,354		
100202456	FORT MYERS	FL		03/20/2025		1,677		(55)				(55)	1,622		1,622		
100202779	BAKERSFIELD	CA		03/24/2025		7,952		(290)				(290)	7,662		7,662		
100087755	ANNE HARBOR	CA		11/17/2022		924		(16)				(16)	908		908		
100161740	DORAL	FL		07/30/2024		1,592		(57)				(57)	1,535		1,535		
100119844	ENGLEWOOD	CO		06/08/2023		1,276		(18)				(18)	1,258		1,258		
100268427	HAWTHORN	WA		12/29/2025		873		(26)				(26)	847		847		
100135935	FULLSHEAR	TX		11/15/2023		2,617		(89)				(89)	2,528		2,528		
100209460	CONCORD	NC		04/29/2025		1,137		(38)				(38)	1,099		1,099		
100234516	BREKERTON	VA		06/28/2025		1,748		(38)				(38)	1,710		1,710		
100204841	WOOD VILLAGE	OR		04/09/2025		857		(25)				(25)	832		832		
100215523	SEATTLE	WA		06/12/2025		1,183		(37)				(37)	1,146		1,146		
100219682	WORCESTER	MA		07/08/2025		1,258		(25)				(25)	1,233		1,233		
100272147	PORTLAND	OR		01/08/2026		909		(28)				(28)	881		881		
100137183	MIAMI	FL		11/28/2023		1,153		(9)				(9)	1,145		1,145		
100143260	MERIDIAN	ID		02/16/2024		1,600		(35)				(35)	1,565		1,565		
100202638	LINWOOD	IA		03/24/2025		1,443		(22)				(22)	1,421		1,421		
100171449	KENOSHA	WA		10/16/2024		1,999		(34)				(34)	1,965		1,965		
100199319	LAGUNA NIGUEL	CA		03/05/2025		1,248		(39)				(39)	1,209		1,209		
100189893	FOUR CITIES	IN		07/21/2025		1,284		(36)				(36)	1,248		1,248		
100141344	CRANFORD	CA		01/30/2024		1,138		(20)				(20)	1,118		1,118		
100148813	AGRA	OK		04/17/2024		1,132		(14)				(14)	1,118		1,118		
100181985	LOUISVILLE	KY		07/09/2025		1,283		(44)				(44)	1,239		1,239		
100070412	BERKELEY	CA		09/23/2021		2,341		(23)				(23)	2,318		2,318		
100272938	WIRTSCHAFT	VA		01/08/2026		1,004		(11)				(11)	993		993		
100209730	HILLSBORO	OR		05/05/2025		1,230		(52)				(52)	1,238		1,238		
403050660	YORK	SC		06/28/2024		1,442		(38)				(38)	1,404		1,404		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100238113	MIRAMAR	FL		11/26/2025		1,330		(56)			(56)		1,274		1,274		
100205906	MESA	AZ		04/14/2025		1,411		(24)			(24)		1,387		1,387		
100246731	STUART	FL		10/15/2025		1,277		(48)			(48)		1,229		1,229		
100267067	SANTA ROSA	CA		12/23/2025		1,393		(46)			(46)		1,347		1,347		
100228951	DURANGO	CO		07/30/2025		1,257		(38)			(38)		1,219		1,219		
100151270	LOVELL	WA		06/10/2024		1,421		(33)			(33)		1,388		1,388		
100079688	TOIGSON	MO		04/25/2022		2,506		(51)			(51)		2,455		2,455		
100143397	HUNTINGTON BEACH	CA		02/16/2024		3,123		(39)			(39)		3,084		3,084		
100174230	CHARLOTTE	NC		10/31/2024		1,371		(29)			(29)		1,342		1,342		
100219689	GRANBURY	TX		07/08/2025		1,304		(10)			(10)		1,294		1,294		
100182131	SAINT AUGUSTINE	FL		12/12/2024		1,461		(24)			(24)		1,437		1,437		
100186015	BOYNTON BEACH	FL		12/27/2024		811		(14)			(14)		797		797		
100192525	N MYRTLE BCH	SC		02/10/2025		1,323		(24)			(24)		1,299		1,299		
100210747	ANNEHIM	CA		05/15/2025		1,498		(21)			(21)		1,477		1,477		
100206131	STOCKTON	CA		04/16/2025		1,294		(44)			(44)		1,250		1,250		
100215400	JUPITER	FL		06/12/2025		1,393		(22)			(22)		1,371		1,371		
100254949	BROKEN BOW	OK		11/17/2025		1,867		(65)			(65)		1,802		1,802		
100200730	CHINO	CA		03/11/2025		1,449		(20)			(20)		1,429		1,429		
100253644	PRINCETON JUNCTION	NJ		10/30/2025		1,418		(29)			(29)		1,389		1,389		
100180179	GOOD HOPE	GA		11/25/2024		1,219		(51)			(51)		1,168		1,168		
100212054	MOORPARK	CA		06/27/2025		1,399		(17)			(17)		1,382		1,382		
100190209	COVINA	CA		01/21/2025		1,113		(36)			(36)		1,077		1,077		
100141319	PALM HARBOR	FL		07/30/2024		953		(33)			(33)		920		920		
100162048	PARK CITY	UT		07/31/2024		1,398		(44)			(44)		1,354		1,354		
100228140	EASTVALE	CA		06/08/2025		1,310		(16)			(16)		1,294		1,294		
100171399	LAS VEGAS	NV		10/16/2024		1,742		(18)			(18)		1,724		1,724		
100228662	YANTIS	TX		08/11/2025		60,647		(2,461)			(2,461)		58,186		58,186		
100192724	ENGLEWOOD	CO		02/10/2025		1,411		(14)			(14)		1,397		1,397		
100236811	GLENDALE	CA		09/23/2025		1,184		(44)			(44)		1,140		1,140		
100236638	LYNNWOOD	WA		09/19/2025		1,364		(31)			(31)		1,333		1,333		
100209449	OWENB	CA		06/11/2025		1,363		(38)			(38)		1,325		1,325		
100220315	ARLETA	CA		07/11/2025		1,377		(52)			(52)		1,325		1,325		
100271464	NAPA	CA		02/13/2026		467		(14)			(14)		453		453		
100235659	WINTER PARK	FL		09/04/2025		938		(26)			(26)		912		912		
100255363	HAITHORNE	CA		11/24/2025		1,483							1,483		1,483		
100080097	FORT LAUDERDALE	FL		03/10/2022		2,611		(75)			(75)		2,536		2,536		
100245278	MIAMI	FL		10/07/2025		1,130		(54)			(54)		1,076		1,076		
100236226	WEST PALM BEACH	FL		08/10/2025		1,346		(6)			(6)		1,340		1,340		
100115503	FONTANA	CA		07/17/2023		457		(21)			(21)		436		436		
100215007	CHINO HILLS	CA		06/11/2025		1,434		(44)			(44)		1,390		1,390		
100234773	WILDMOOD	NJ		08/28/2025		1,088		(42)			(42)		1,046		1,046		
100179495	SCOTTSDALE	AZ		11/21/2024		1,601		(3)			(3)		1,598		1,598		
100174137	TURLOCK	CA		10/31/2024		1,135		(36)			(36)		1,099		1,099		
100244626	EUGENE	OR		09/29/2025		1,318		(48)			(48)		1,270		1,270		
100102665	ROCKVILLE	MD		06/22/2023		1,519		(39)			(39)		1,480		1,480		
100137548	BIG BEAR	CA		12/08/2023		1,315		(19)			(19)		1,296		1,296		
100143283	SNOQUALMIE PASS	WA		02/16/2024		1,376		(29)			(29)		1,347		1,347		
100215536	OAKLAND	CA		06/12/2025		1,224		(23)			(23)		1,201		1,201		
100163363	LANCASTER	CA		09/27/2024		1,062		(39)			(39)		1,023		1,023		
100143883	LAKE WALES	FL		03/06/2024		1,401		(32)			(32)		1,369		1,369		
100147558	MOUNT VERNON	NY		03/27/2024		1,413		(12)			(12)		1,401		1,401		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion						Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100238421	JUPITER	FL		09/19/2025		5,472	(141)	(141)				(141)	5,331	5,331			
100254314	NEWITT	MD		11/06/2025		3,142	(68)	(68)				(68)	3,074	3,074			
100202881	BELLINGHAM	WA		03/24/2025		1,798	(20)	(20)				(20)	1,778	1,778			
100253849	AMELIA	OH		10/30/2025		1,214	(38)	(38)				(38)	1,176	1,176			
100221632	PRINCETON JUNCTION	NJ		07/23/2025		5,606	(141)	(141)				(141)	5,465	5,465			
100218637	MATTHEIS	NC		06/27/2025		1,373	(2)	(2)				(2)	1,371	1,371			
100201754	MIAMI BEACH	FL		03/18/2025		1,399	(34)	(34)				(34)	1,365	1,365			
100218570	CAROLINA BEACH	NC		06/27/2025		1,245	(23)	(23)				(23)	1,222	1,222			
100169252	IRVINGTON	NJ		09/27/2024		1,237	(43)	(43)				(43)	1,194	1,194			
100110721	MIAMI	FL		06/11/2023		1,138	(21)	(21)				(21)	1,117	1,117			
100236247	GREENBACKVILLE	VA		09/10/2025		1,241	(28)	(28)				(28)	1,213	1,213			
100109017	ROYSE CITY	TX		05/31/2023		728	(26)	(26)				(26)	702	702			
100204725	CORAL SPRINGS	FL		04/08/2025		4,624	(151)	(151)				(151)	4,473	4,473			
100214813	AUBURN	WA		06/11/2025		1,334	(56)	(56)				(56)	1,278	1,278			
100157685	WINSTON	GA		06/28/2024		1,300	(41)	(41)				(41)	1,259	1,259			
100120808	COVINGTON	GA		06/25/2023		1,117	(25)	(25)				(25)	1,092	1,092			
100229729	LEXINGTON	KY		06/18/2025		1,180	(53)	(53)				(53)	1,127	1,127			
100198097	MIAMI	FL		12/13/2023		1,351	(34)	(34)				(34)	1,317	1,317			
100102141	EDGEWATER	MD		04/14/2023		997	(18)	(18)				(18)	979	979			
100267262	MIAMI GARDENS	FL		12/24/2025		857	(34)	(34)				(34)	823	823			
100215813	HOLLYWOOD	FL		06/12/2025		1,373	(24)	(24)				(24)	1,349	1,349			
100255543	NEW ORLEANS	LA		11/24/2025		2,069	(40)	(40)				(40)	2,029	2,029			
100238145	SALT LAKE CITY	UT		09/15/2025		1,290	(47)	(47)				(47)	1,243	1,243			
100210057	LEWINSTER	WA		05/07/2025		1,263	(33)	(33)				(33)	1,230	1,230			
100180744	HOUSTON	TX		11/26/2024		1,297	(61)	(61)				(61)	1,236	1,236			
100209813	TAMPA	FL		05/05/2025		1,307	(51)	(51)				(51)	1,256	1,256			
100195199	LEIKON GROVE	CA		11/07/2023		1,288	(24)	(24)				(24)	1,264	1,264			
100220351	COLLEVILLE	TN		07/18/2025		1,306	(33)	(33)				(33)	1,273	1,273			
100176823	COLORADO SPRINGS	CO		11/15/2024		1,407	(52)	(52)				(52)	1,355	1,355			
100149550	MANTECA	CA		04/26/2024		780	(4)	(4)				(4)	776	776			
100230139	WILLIAMSTOWN	NJ		08/25/2025		1,042	(32)	(32)				(32)	1,010	1,010			
100219898	APPOKA	FL		07/30/2025		858	(41)	(41)				(41)	817	817			
100246071	SALEM	OR		10/08/2025		1,402	(63)	(63)				(63)	1,339	1,339			
100138102	ORLANDO	FL		12/14/2023		1,083	(3)	(3)				(3)	1,080	1,080			
100229082	ELL LAY	GA		06/14/2025		1,365	(23)	(23)				(23)	1,342	1,342			
100168528	SEDONA	AZ		09/25/2024		1,331	(45)	(45)				(45)	1,286	1,286			
100128827	HEIET	CA		09/22/2023		1,221	(16)	(16)				(16)	1,205	1,205			
100102880	PORTLAND	OR		06/22/2023		1,616	(4)	(4)				(4)	1,612	1,612			
100160516	PHENIX	AZ		07/19/2024		1,230	(31)	(31)				(31)	1,199	1,199			
100180538	LAS VEGAS	NV		11/26/2024		3,426	(160)	(160)				(160)	3,266	3,266			
100182406	DUNEDIN	FL		12/12/2024		1,665	(26)	(26)				(26)	1,639	1,639			
100273578	MARIETTA	GA		01/26/2026		468	(13)	(13)				(13)	455	455			
100209044	SIMI VALLEY	CA		05/01/2025		9,998	(271)	(271)				(271)	9,727	9,727			
100054173	SAN FRANCISCO	CA		03/23/2021		1,861	(19)	(19)				(19)	1,842	1,842			
100238395	MUSKEGON	MI		09/19/2025		3,217	(91)	(91)				(91)	3,126	3,126			
100268901	SAVANNAH	GA		12/29/2025		442	(12)	(12)				(12)	430	430			
100277381	MELROSE	MA		02/13/2026		466	(13)	(13)				(13)	453	453			
100169551	MANFELD	TX		11/08/2024		1,504	(52)	(52)				(52)	1,452	1,452			
100103426	BENVERTON	OR		06/16/2023		1,493	(4)	(4)				(4)	1,489	1,489			
100202953	WEST CHESTER	PA		04/29/2025		1,446	(17)	(17)				(17)	1,429	1,429			
100171942	ELK GROVE	CA		10/17/2024		1,631	(18)	(18)				(18)	1,613	1,613			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10018150	SALUS	MA		07/20/2023		1,322		(50)			(50)		1,272	1,272			
10023888	ORLANDO	FL		09/23/2025		1,274		(50)			(50)		1,224	1,224			
10014804	EMERALD ISLE	NC		04/12/2024		1,364		(31)			(31)		1,333	1,333			
10016102	SEMINOLE	FL		07/24/2024		1,321		(25)			(25)		1,296	1,296			
10021801	PALM BEACH GARDENS	FL		06/27/2025		1,217		(36)			(36)		1,181	1,181			
10002363	SAN DIEGO	CA		09/04/2018		3,092		(47)			(47)		3,045	3,045			
10021811	ENUNOIAVI	WA		06/21/2025		1,078		(27)			(27)		1,051	1,051			
10016902	SANTA ROSA	CA		09/30/2024		1,439		(22)			(22)		1,417	1,417			
10014376	KEARNY	NJ		02/27/2024		1,495		(15)			(15)		1,480	1,480			
100174124	WATSONVILLE	CA		10/31/2024		1,597		(57)			(57)		1,540	1,540			
100141429	WATSONVILLE	CA		01/30/2024		1,280		(28)			(28)		1,252	1,252			
100078471	GILROY	CA		01/25/2022		862		(19)			(19)		843	843			
10015817	TRUCKEE	CA		07/12/2024		1,364		(35)			(35)		1,329	1,329			
100151773	MILLBURY	MA		05/10/2024		1,287		(13)			(13)		1,274	1,274			
100147428	NEW ORLEANS	LA		04/03/2024		1,062		(18)			(18)		1,044	1,044			
100206891	GLENORA	CA		04/24/2025		1,140		(39)			(39)		1,101	1,101			
100147061	WINNETKA	CA		03/27/2024		1,438		(22)			(22)		1,416	1,416			
100140820	MIAMI	FL		02/28/2024		1,085		(50)			(50)		1,035	1,035			
100268357	AUSTIN	TX		12/29/2025		993		(15)			(15)		978	978			
100266886	LEWISTON	MA		12/23/2025		990		(15)			(15)		975	975			
100060115	LOS ANGELES	CA		06/25/2021		3,074		(84)			(84)		2,990	2,990			
10023650	LAS VEGAS	NV		09/12/2025		613		(2)			(2)		611	611			
10027331	BIG BEAR LAKE	CA		01/20/2026		520		(7)			(7)		513	513			
100207005	BIG PINE KEY	FL		04/24/2025		776		(20)			(20)		756	756			
100173432	BURBANK	CA		10/29/2024		1,329		(31)			(31)		1,298	1,298			
100191663	HOLLISTER	CA		01/31/2025		1,148		(22)			(22)		1,126	1,126			
100119396	NASHVILLE	TN		07/31/2023		1,520		(8)			(8)		1,512	1,512			
100068147	SAN DIEGO	CA		08/25/2021		3,249		(21)			(21)		3,228	3,228			
100205691	ONTARIO	CA		05/09/2025		1,747		(82)			(82)		1,665	1,665			
100163176	SUNLAND	CA		05/30/2024		1,325		(13)			(13)		1,312	1,312			
100182222	MIAMI	FL		12/12/2024		2,048		(27)			(27)		2,021	2,021			
100077945	DORAL	FL		01/10/2022		2,781		(90)			(90)		2,691	2,691			
100212522	OCEANSIDE	CA		05/29/2025		2,139		(72)			(72)		2,067	2,067			
100246081	NEW BEDFORD	MA		10/08/2025		1,266		(57)			(57)		1,209	1,209			
100276631	ARLINGTON	VA		01/29/2026		442		(7)			(7)		435	435			
100266539	ATLANTA	GA		12/29/2025		1,359		(28)			(28)		1,331	1,331			
100265380	BURLINGTON	NC		12/19/2025		1,390		(26)			(26)		1,364	1,364			
100218639	THE VILLAGES	FL		06/27/2025		1,396		(21)			(21)		1,375	1,375			
100254424	BOSTON	MA		11/07/2025		1,408		(39)			(39)		1,369	1,369			
100076708	LA MIRADA	CA		12/30/2021		3,038		(46)			(46)		2,992	2,992			
100261686	NEW SMYRNA BEACH	FL		12/12/2025		1,889		(67)			(67)		1,822	1,822			
100211881	DUBLIN	CA		05/22/2025		1,242		(16)			(16)		1,226	1,226			
100268182	PELL CITY	AL		12/29/2025		976		(17)			(17)		959	959			
100261445	PHOENIX	AZ		12/09/2025		1,492		(41)			(41)		1,451	1,451			
100156665	VALLEJO	CA		06/24/2024		1,454		(31)			(31)		1,423	1,423			
100175800	BROOKLYN	NY		11/12/2024		1,472		(21)			(21)		1,451	1,451			
100119606	WILHE	TX		07/31/2023		1,382		(23)			(23)		1,359	1,359			
100186005	MARIPOSA	CA		12/27/2024		873		(39)			(39)		834	834			
100219787	SPRING	TX		07/08/2025		1,199		(33)			(33)		1,166	1,166			
100258265	APPLEGATE	OR		12/05/2025		903		(41)			(41)		862	862			
100264988	LAS VEGAS	NV		12/17/2025		832		(40)			(40)		792	792			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	2	3					8	9	10	11	12						13
			State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100246424	MOUNT VERNON		NY		10/10/2025		826	(34)				(34)		792				
100229399	CAIDEN		NY		06/15/2025		1,229	(54)				(54)		1,175				
100079673	MODESTO		CA		04/25/2022		2,527	(87)				(87)		2,440				
100195578	BERLIN		MA		02/24/2025		2,018	(28)				(28)		1,990				
100179340	NASHVILLE		TN		12/27/2024		1,212	(31)				(31)		1,181				
100234942	SELBVILLE		DE		06/28/2025		1,376	(11)				(11)		1,365				
100205631	ELMHURST		IL		05/09/2025		1,331	(43)				(43)		1,288				
100164879	DAQUILA		GA		06/26/2024		1,652	16				16		1,668				
100202740	NEW HOPE		PA		03/24/2025		1,335	(44)				(44)		1,291				
100267106	STAMFORD		CT		12/23/2025		1,314	(39)				(39)		1,275				
100272923	STAMFORD		CT		01/08/2026		878	(26)				(26)		852				
100272324	STAMFORD		CT		01/08/2026		878	(26)				(26)		852				
100272344	STAMFORD		CT		01/08/2026		878	(26)				(26)		852				
100235193	CORAL SPRINGS		FL		06/28/2025		1,266	(36)				(36)		1,230				
100257069	VALLEJO		CA		11/26/2025		1,203	(57)				(57)		1,146				
100201926	BONITA SPRINGS		FL		03/12/2025		1,271	(50)				(50)		1,221				
100164370	SUITE CITY		NC		06/21/2024		1,468	(21)				(21)		1,447				
100245813	MIAMI		FL		10/17/2025		1,363	(25)				(25)		1,338				
100067689	SAN LEANDRO		CA		09/23/2021		3,180	(30)				(30)		3,150				
100161168	TAHOVA		IA		07/24/2024		1,420	(32)				(32)		1,388				
100268410	LEBANON		OR		12/29/2025		826	(26)				(26)		800				
100216232	OCEAN ISLE BEACH		NC		06/20/2025		1,545	(38)				(38)		1,507				
100196004	NEW BUFFALO		MI		12/27/2024		789	(24)				(24)		765				
100261900	FEVRE		WA		12/08/2025		1,400	(41)				(41)		1,359				
100272191	NAHANT		MA		01/08/2026		964	(25)				(25)		939				
100244893	CARLSBAD		CA		09/29/2025		1,407	(36)				(36)		1,371				
100246449	MANCHESTER		CT		10/10/2025		1,188	(38)				(38)		1,150				
100273229	WASHINGTON		DC		01/16/2026		471	(17)				(17)		454				
100235015	WATSONVILLE		CA		09/04/2025		1,215	(53)				(53)		1,162				
100219656	AUSTIN		TX		07/07/2025		1,344	(46)				(46)		1,298				
100144446	MARCO ISLAND		FL		04/26/2024		983	(63)				(63)		920				
100120785	MOUNT JULIET		TN		06/25/2023		1,334	(47)				(47)		1,287				
100266633	AVON LAKE		OH		12/23/2025		5,510	(32)				(32)		5,478				
100119398	ASBURY PARK		NJ		07/31/2023		1,417	(18)				(18)		1,399				
100206636	MINERAL BLUFF		GA		04/24/2025		1,172	(26)				(26)		1,146				
100244884	PORT CHARLOTTE		FL		09/29/2025		1,281	(60)				(60)		1,221				
100151016	MIAMI		FL		05/08/2024		1,331	(20)				(20)		1,311				
100100176	YONKERS		NY		03/17/2023		1,296	(21)				(21)		1,275				
100190625	MANTECA		CA		01/27/2025		1,410	(28)				(28)		1,382				
100210315	MINERAL BLUFF		GA		05/09/2025		1,240	(15)				(15)		1,225				
100204712	MONTEBELLO		CA		04/08/2025		1,915	(67)				(67)		1,828				
100109622	NEWARK		NJ		06/22/2023		1,404	(27)				(27)		1,377				
100080928	LAVERN		AZ		03/17/2022		2,614	(79)				(79)		2,535				
100220143	LAND O LAKES		FL		06/25/2025		882	(4)				(4)		878				
100228790	ORLANDO		FL		06/12/2025		1,168	(55)				(55)		1,113				
100150098	STAMFORD		CT		06/14/2024		1,294	(40)				(40)		1,254				
100220660	DONNELLY		ID		07/17/2025		891	(42)				(42)		849				
100157664	BRACENTON		FL		07/09/2024		1,299	(7)				(7)		1,292				
100253586	SUREN		WI		10/30/2025		1,389	(43)				(43)		1,346				
100247068	CANTON		OH		10/22/2025		1,984	(29)				(29)		1,955				
100173215	JEFFERSON		GA		10/30/2024		1,679	(5)				(5)		1,674				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100168041	EL CERRITO	CA		09/20/2024		1,478		(13)			(13)		1,465	1,465			
100171441	STANWOOD	WA		10/16/2024		1,443		(29)			(29)		1,414	1,414			
100155262	HOPKELL JUNCTION	NY		07/19/2024		4,815		(157)			(157)		4,658	4,658			
100216122	SEVIERVILLE	TN		06/17/2025		1,336		(29)			(29)		1,307	1,307			
100254278	SAINT SIMONS ISLAND	GA		11/06/2025		1,891		(57)			(57)		1,834	1,834			
100245734	TAHOA	CA		10/06/2025		1,229		(60)			(60)		1,169	1,169			
100167494	MARGATE	NJ		10/31/2024		625		(29)			(29)		596	596			
100024753	INGLEWOOD	CA		09/20/2018		1,488		165			165		1,653	1,653			
100214666	MIAMI	FL		06/11/2025		1,962		(9)			(9)		1,953	1,953			
100130229	NORWALK	CT		11/15/2023		1,318		(10)			(10)		1,308	1,308			
100215550	SANDWICH	MA		06/12/2025		1,334		(17)			(17)		1,317	1,317			
100157667	DELRAY BEACH	FL		06/28/2024		1,205		(31)			(31)		1,174	1,174			
100176398	SPRINGFIELD GARDENS	NY		11/21/2024		1,808		(84)			(84)		1,724	1,724			
100220341	BELGRADE	MT		07/15/2025		1,168		(40)			(40)		1,128	1,128			
100226915	CHARLESTON	SC		07/30/2025		1,259		(31)			(31)		1,228	1,228			
100218148	ARCADIA	CA		07/22/2025		1,247		(19)			(19)		1,228	1,228			
100103377	KAPALEI	HI		06/16/2023		1,465		(57)			(57)		1,408	1,408			
100228060	CHULA VISTA	CA		06/07/2025		1,149		(54)			(54)		1,095	1,095			
100245701	CHEBOYGAN	MI		10/06/2025		1,344		(54)			(54)		1,290	1,290			
100109662	VACAVILLE	CA		06/14/2023		13,333		(119)			(119)		13,214	13,214			
100128751	UPLAND	CA		09/21/2023		1,162		(17)			(17)		1,145	1,145			
100180022	PORT SAINT LUCIE	FL		11/25/2024		1,840		(12)			(12)		1,828	1,828			
100226333	ORLANDO	FL		06/11/2025		1,355		(33)			(33)		1,322	1,322			
100057821	SAN JOSE	CA		06/30/2021		4,848		(63)			(63)		4,785	4,785			
100068133	HAYWARD	CA		06/25/2021		3,033		(43)			(43)		2,990	2,990			
100150789	RALEIGH	NC		05/07/2024		1,519		(14)			(14)		1,505	1,505			
100173768	CELINA	TX		10/30/2024		938		(37)			(37)		901	901			
100228455	GILBERT	AZ		06/11/2025		1,943		(87)			(87)		1,886	1,886			
100229672	SPRINTON	PA		06/16/2025		1,377		(23)			(23)		1,354	1,354			
100253780	DAVENPORT	FL		10/30/2025		1,384		(40)			(40)		1,354	1,354			
100193662	KISSIMEE	FL		02/10/2025		1,375		(23)			(23)		1,352	1,352			
100142008	STERLING	VA		02/08/2024		1,266		(16)			(16)		1,250	1,250			
100154711	HIGHLAND MILLS	NY		07/19/2024		1,380		(30)			(30)		1,350	1,350			
100205006	EDGEWATER	ND		04/14/2025		1,374		(27)			(27)		1,347	1,347			
100272993	AVON	CO		01/08/2026		1,772		(35)			(35)		1,737	1,737			
100234724	MIAMI	FL		06/28/2025		1,245		(39)			(39)		1,206	1,206			
100148574	BURPASS	VA		04/12/2024		1,358		(31)			(31)		1,327	1,327			
100216456	MORENO VALLEY	CA		06/20/2025		2,269		(100)			(100)		2,169	2,169			
100227988	PASADENA	CA		06/04/2025		1,432		(11)			(11)		1,421	1,421			
100147706	PARKER	CO		04/05/2024		4,108		(176)			(176)		3,932	3,932			
100246228	TUSCALOOSA	AL		10/08/2025		1,294		(58)			(58)		1,236	1,236			
100181671	BARDONIA	NY		12/11/2024		1,245		(29)			(29)		1,216	1,216			
100177111	MT ARLINGTON	NJ		01/16/2025		1,370		(36)			(36)		1,334	1,334			
100212626	WHITTIER	CA		05/29/2025		1,170		(43)			(43)		1,127	1,127			
100214831	PROVIDENCE	UT		06/06/2025		1,194		(39)			(39)		1,155	1,155			
100054792	SAN JOSE	CA		03/23/2021		2,046		(110)			(110)		1,936	1,936			
100246534	WESTMINSTER	CA		10/06/2025		1,388		(59)			(59)		1,329	1,329			
100227049	HYRUM	UT		07/30/2025		1,357		(25)			(25)		1,332	1,332			
100244419	STANFORD	CT		09/29/2025		1,368		(36)			(36)		1,332	1,332			
100226712	MAPLE VALLEY	WA		07/30/2025		1,373		(36)			(36)		1,337	1,337			
100244992	MARYSVILLE	WA		09/29/2025		2,223		(44)			(44)		2,179	2,179			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100180620	DELAND	FL		11/26/2024		1,341		(38)			(38)		1,303		1,303		
100253206	KAILUA KONA	HI		10/30/2025		1,406		(45)			(45)		1,361		1,361		
100247659	LANCASTER	CA		10/29/2025		2,316		(55)			(55)		2,261		2,261		
100099869	WASHINGTON	DC		03/28/2023		1,050		(7)			(7)		1,043		1,043		
100169408	KOLCA	HI		09/30/2024		1,459		(18)			(18)		1,441		1,441		
100159680	KENT	WA		07/15/2024		2,423		(42)			(42)		2,381		2,381		
100238072	LA QUINTA	CA		09/23/2025		1,742		(42)			(42)		1,700		1,700		
100254272	HOPATCONG	NJ		11/06/2025		3,035		(94)			(94)		2,941		2,941		
100147353	MARYSVILLE	WA		06/08/2024		647		(15)			(15)		632		632		
100156009	ROCKVILLE	MD		06/18/2024		1,321		(53)			(53)		1,268		1,268		
100244387	RIVERSIDE	CA		09/29/2025		1,466		(26)			(26)		1,440		1,440		
100276955	SANTA ROSA BEACH	FL		01/30/2026		435		(18)			(18)		417		417		
100164866	LOS ANGELES	CA		06/26/2024		1,116		11			11		1,127		1,127		
100238146	SALT LAKE CITY	UT		09/15/2025		1,269		(43)			(43)		1,226		1,226		
100207350	MIAMI	FL		04/29/2025		1,370		(12)			(12)		1,358		1,358		
100181238	SOUTH LAKE TAHOE	CA		12/06/2024		1,434		(9)			(9)		1,425		1,425		
100273248	MOUNT HOLLY	NJ		01/16/2026		1,783		(44)			(44)		1,739		1,739		
100228865	QUEEN CREEK	AZ		09/10/2025		1,186		(56)			(56)		1,130		1,130		
100133439	POIMANO BEACH	FL		10/19/2023		1,152		(19)			(19)		1,133		1,133		
100199247	AUSTIN	TX		04/09/2025		2,412		(102)			(102)		2,310		2,310		
100194487	ALISO VIEJO	CA		02/14/2025		1,404		(51)			(51)		1,353		1,353		
100182030	SACRAMENTO	CA		12/12/2024		1,416		(3)			(3)		1,413		1,413		
100212828	FONTANA	CA		05/29/2025		1,359		(22)			(22)		1,337		1,337		
100253652	LOVELL	MA		10/30/2025		1,318		(39)			(39)		1,279		1,279		
100159051	ORANJEVALE	CA		06/15/2024		1,021		(48)			(48)		973		973		
100192397	LAKE OZARK	MO		02/10/2025		1,161		(34)			(34)		1,127		1,127		
100108465	HOUSTON	TX		05/25/2023		1,106		(32)			(32)		1,074		1,074		
100248948	ELL LAY	GA		10/29/2025		1,373		(40)			(40)		1,333		1,333		
100214120	OAKLAND	CA		05/30/2025		1,265		(44)			(44)		1,221		1,221		
100165651	BUCKEYE	AZ		10/04/2024		1,268		(37)			(37)		1,231		1,231		
100247643	MIRAMAR	FL		10/29/2025		1,420		(45)			(45)		1,375		1,375		
100177480	PLANTATION	FL		01/16/2025		5,651		(264)			(264)		5,387		5,387		
100175645	TACOMA	WA		11/12/2024		1,441		(40)			(40)		1,401		1,401		
100244423	DORAL	FL		09/29/2025		1,264		(60)			(60)		1,204		1,204		
100129231	BOTHELL	WA		11/03/2023		7,726		(50)			(50)		7,676		7,676		
100238208	RICHMOND	TX		09/18/2025		1,433		(15)			(15)		1,418		1,418		
100223933	BELLINGHAM	WA		06/15/2025		1,356		(26)			(26)		1,330		1,330		
100076482	LOS ANGELES	CA		12/21/2021		2,595		(176)			(176)		2,409		2,409		
100180384	LEWINSTER	MA		11/25/2024		1,852							1,852		1,852		
100276968	BLUE RIDGE	GA		01/30/2026		927		(26)			(26)		901		901		
100174078	COMPTON	CA		10/31/2024		1,269		(59)			(59)		1,210		1,210		
100165302	ATLANTA	GA		06/29/2024		1,237		(27)			(27)		1,210		1,210		
100128768	SPRINGFIELD	VA		09/21/2023		8,912		(178)			(178)		8,734		8,734		
100139167	FALL RIVER	MA		12/28/2023		992		(28)			(28)		964		964		
100200442	ONTARIO	CA		03/10/2025		1,052		(28)			(28)		1,024		1,024		
100209306	MIAMI	FL		04/29/2025		1,369		(22)			(22)		1,347		1,347		
100214702	SHEBOYGAN	WI		06/11/2025		1,126		(31)			(31)		1,095		1,095		
100015794	VAN NUYS	CA		02/02/2018		3,121		(49)			(49)		3,072		3,072		
100220683	RIVERSIDE	CA		07/18/2025		1,312		(17)			(17)		1,295		1,295		
100175064	HURRICANE	UT		11/05/2024		1,436		(15)			(15)		1,421		1,421		
100091435	OCEAN CITY	NJ		02/22/2023		1,628		(24)			(24)		1,604		1,604		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100277407	NORTHRIDGE	CA		02/12/2026		.363		(.17)			(.17)		.346		.346		
100253882	FOLSOM	CA		10/30/2025		2,007		(50)			(50)		1,957		1,957		
100235836	THROCKEE	CA		09/04/2025		1,597		(26)			(26)		1,571		1,571		
100215510	MONTREY	CA		06/12/2025		1,426		(16)			(16)		1,410		1,410		
100151682	WASHINGTON	DC		05/10/2024		1,700		(13)			(13)		1,687		1,687		
100093662	CHURCHTON	MD		06/23/2022		1,693		(31)			(31)		1,662		1,662		
100100256	HICKSVILLE	NY		03/17/2023		1,418		(53)			(53)		1,365		1,365		
100135568	MENFEE	CA		11/16/2023		1,126		(6)			(6)		1,120		1,120		
100246486	NEVADA	TX		10/10/2025		1,253		(38)			(38)		1,215		1,215		
100142152	RIVERSIDE	CA		02/29/2024		1,116		(17)			(17)		1,099		1,099		
100219795	LA PUENTE	CA		07/08/2025		4,665		(40)			(40)		4,625		4,625		
100195533	APPROKA	FL		03/27/2025		1,239		(32)			(32)		1,207		1,207		
100191772	NEWARK	NJ		01/31/2025		1,231		(19)			(19)		1,212		1,212		
100188629	MONTCLAIR	NJ		01/09/2025		1,428		(20)			(20)		1,408		1,408		
100227163	LAKE HAVASU CITY	AZ		07/30/2025		.859		(33)			(33)		.826		.826		
100169277	JAMAICA	NY		09/27/2024		1,392		(39)			(39)		1,353		1,353		
100245941	PITTSBURG	CA		11/06/2025		1,382		(50)			(50)		1,332		1,332		
100160989	CONCRETE	WA		07/24/2024		1,203		(33)			(33)		1,170		1,170		
100245758	ROSEVILLE	OH		10/29/2025		1,732		(76)			(76)		1,656		1,656		
100209616	PACHWOOD	WA		05/05/2025		1,170		(38)			(38)		1,132		1,132		
100194570	LATHROP	CA		02/14/2025		1,345		(48)			(48)		1,297		1,297		
100103658	KENESAW	GA		05/08/2023		20,955		(381)			(381)		20,574		20,574		
100209298	SILVER SPRING	MD		04/29/2025		1,379		(24)			(24)		1,355		1,355		
100221624	NAVARE	FL		07/23/2025		1,281		(32)			(32)		1,249		1,249		
100166113	LIANSVILLE	MD		09/09/2024		1,318		(31)			(31)		1,287		1,287		
100243401	ANAHEIM	CA		09/26/2025		1,285		(53)			(53)		1,232		1,232		
100202929	JOSEPH	OR		03/24/2025		1,662		(45)			(45)		1,617		1,617		
100203862	ST CHARLES	IL		03/28/2025		1,204		(47)			(47)		1,157		1,157		
100215763	MORGANTON	GA		06/12/2025		1,377		(22)			(22)		1,355		1,355		
100209281	PHILADELPHIA	PA		04/29/2025		1,412		(27)			(27)		1,385		1,385		
100115701	VERONA	NJ		07/20/2023		1,535		(11)			(11)		1,534		1,534		
100215890	PALMDALE	CA		06/17/2025		1,270		(49)			(49)		1,221		1,221		
100210137	SEATTLE	WA		05/07/2025		1,394		(9)			(9)		1,385		1,385		
100210168	JOHNS CREEK	GA		05/07/2025		1,405		(20)			(20)		1,385		1,385		
100245622	LEAVENWORTH	WA		10/06/2025		1,424		(42)			(42)		1,382		1,382		
100160154	EAGLE RIVER	AK		07/17/2024		1,352		(27)			(27)		1,325		1,325		
100102044	AUSTIN	TX		06/07/2023		1,436		(65)			(65)		1,371		1,371		
100157081	SADDLE BROOK	NJ		02/20/2025		1,138		(16)			(16)		1,122		1,122		
100194992	GLOVIS	CA		03/28/2025		.825		(15)			(15)		.810		.810		
100168261	JACKSONVILLE BEACH	FL		09/20/2024		1,454		(22)			(22)		1,432		1,432		
100247257	PHILADELPHIA	PA		10/23/2025		1,300		(33)			(33)		1,267		1,267		
100220028	GLENDALE	CA		06/14/2025		1,092		(31)			(31)		1,061		1,061		
100157032	HAYWARD	CA		02/20/2025		1,086		(25)			(25)		1,061		1,061		
100203899	BROOKFIELD	CT		03/28/2025		1,306		(40)			(40)		1,266		1,266		
100149436	JACKSON	TN		04/24/2024		1,437		(39)			(39)		1,398		1,398		
100202679	NASHVILLE	TN		03/24/2025		1,336		(7)			(7)		1,329		1,329		
100254438	DEMER	OK		11/07/2025		1,322		(46)			(46)		1,276		1,276		
100166155	ELFAULA	OK		09/09/2024		1,088		(35)			(35)		1,053		1,053		
100218526	BONEY LAKE	WA		06/27/2025		2,387		(15)			(15)		2,372		2,372		
100099689	MERRITT ISLAND	FL		07/26/2023		1,078		(11)			(11)		1,067		1,067		
100170147	GAINESVILLE	VA		10/06/2024		1,291		(41)			(41)		1,250		1,250		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100293633	SANTA CLARITA	CA		12/05/2025		1,397		(9)			(9)		1,388	1,388			
100216425	ROSEVILLE	OH		06/20/2025		1,363		(29)			(29)		1,334	1,334			
100202519	BALDWIN	NY		03/21/2025		1,307		(33)			(33)		1,274	1,274			
100202545	SUPLY	NC		03/21/2025		1,331		(26)			(26)		1,305	1,305			
100218190	MASON	OH		06/26/2025		1,294		(24)			(24)		1,270	1,270			
100115486	CONCORD	NC		07/17/2023		1,697		(36)			(36)		1,661	1,661			
100167020	GLENDALE	CA		09/13/2024		1,305		(25)			(25)		1,280	1,280			
100158650	JUPITER	FL		07/12/2024		1,313		(28)			(28)		1,285	1,285			
100255626	POCONO LAKE	PA		11/24/2025		1,824		(56)			(56)		1,768	1,768			
100192681	SEASIDE	CA		02/10/2025		1,158		(49)			(49)		1,109	1,109			
100186555	BEECH MOUNTAIN	NC		12/30/2024		1,252		(21)			(21)		1,231	1,231			
100086254	WEST PALM BEACH	FL		09/29/2022		10,103		(156)			(156)		9,947	9,947			
100243216	NORTH HAVEN	CT		09/26/2025		1,241		(41)			(41)		1,200	1,200			
100184415	COCONUT CREEK	FL		12/17/2024		1,984		(22)			(22)		1,962	1,962			
100159227	NORTH WALES	PA		07/15/2024		1,338		(32)			(32)		1,306	1,306			
100127278	CLIFFSIDE PARK	NJ		09/08/2023		1,448		(14)			(14)		1,434	1,434			
100214680	WESTFIELD	NJ		06/11/2025		1,499		(4)			(4)		1,495	1,495			
100211944	TRACY	CA		05/19/2025		1,197		(38)			(38)		1,159	1,159			
100192832	WILTON MANORS	FL		02/10/2025		1,314		(32)			(32)		1,282	1,282			
100170164	PIGEON FORGE	TN		10/08/2024		1,228		(21)			(21)		1,207	1,207			
100205065	OCEAN CITY	NJ		04/11/2025		1,270		(36)			(36)		1,234	1,234			
100201055	EVERETT	WA		03/12/2025		1,411		(14)			(14)		1,397	1,397			
100195313	PORT TOWNSEND	WA		02/24/2025		1,414		(13)			(13)		1,401	1,401			
100191915	SEVEN DEVILS	NC		10/13/2023		1,391		(21)			(21)		1,370	1,370			
100276948	MILTON	GA		01/30/2026		1,484		(14)			(14)		1,470	1,470			
100177564	AUSTIN	TX		01/16/2025		1,382		(49)			(49)		1,333	1,333			
100094689	NORWALK	CT		08/02/2022		1,706		(10)			(10)		1,696	1,696			
100087057	MESQUITE	TX		11/04/2022		1,456		(19)			(19)		1,437	1,437			
100044696	WOODLIFF LAKE	NJ		11/19/2020		815		(63)			(63)		752	752			
100188438	PACIFIC GROVE	CA		01/08/2025		45,207		(1,326)			(1,326)		43,881	43,881			
100143692	RIVERHEAD	NY		02/22/2024		683		(21)			(21)		662	662			
100236053	VIENNA	VA		09/04/2025		1,852		(42)			(42)		1,810	1,810			
100072010	DENVER	CO		10/29/2021		1,550		(50)			(50)		1,500	1,500			
100176562	GUILFORD	CT		11/15/2024		1,391		(19)			(19)		1,372	1,372			
100210390	MORENO VALLEY	CA		05/12/2025		2,767		(93)			(93)		2,674	2,674			
100160073	ST. PETERSBURG	FL		07/17/2024		1,197		(13)			(13)		1,184	1,184			
100272348	SAVANNAH	GA		01/08/2026		957		(25)			(25)		932	932			
100120128	DENTON	TX		08/11/2023		1,413		(24)			(24)		1,389	1,389			
100273752	LITTLE ROCK	CA		01/23/2026		709		(26)			(26)		683	683			
100147794	LA MESA	CA		04/08/2024		1,329		(18)			(18)		1,311	1,311			
100157765	GUILFORD	CT		06/01/2024		1,282		(17)			(17)		1,265	1,265			
100271626	VIRGINIA BEACH	VA		12/30/2026		789		(34)			(34)		755	755			
100165880	OWNED	CA		12/26/2024		1,395		(18)			(18)		1,377	1,377			
100203513	CHERRY HILL	NJ		03/26/2025		1,402		(23)			(23)		1,379	1,379			
100198256	EDGEWOOD	VA		02/28/2025		1,403		(24)			(24)		1,379	1,379			
403056083	INDIANAPOLIS	IL		03/06/2025		230,677		(12,529)			(12,529)		218,148	218,148			
100203220	MIAMI	FL		03/27/2025		1,284		(42)			(42)		1,242	1,242			
100178487	SPOKANE VALLEY	WA		11/21/2024		1,163		(54)			(54)		1,109	1,109			
100118983	SAN BERNARDINO	CA		07/27/2023		1,383		(25)			(25)		1,358	1,358			
100212176	HAWAIIAN GARDENS	CA		05/22/2025		1,208		(13)			(13)		1,195	1,195			
100147732	SUWANEE	GA		04/08/2024		1,462		(24)			(24)		1,438	1,438			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10078244	LACEY	WA		02/10/2022		3,418		(68)				(68)	3,350	3,350			
100192841	MIAMI	FL		02/10/2025		1,423		(14)				(14)	1,409	1,409			
100192711	DAGSBORO	DE		12/12/2024		1,273		(35)				(35)	1,238	1,238			
10019297	MINERAL	VA		02/10/2025		1,797		(41)				(41)	1,756	1,756			
10025644	PAWTOCKET	RI		11/24/2025		1,824		(47)				(47)	1,777	1,777			
10014923	FOLSOM	CA		04/26/2024		1,571		(5)				(5)	1,566	1,566			
100110566	DURANGO	CO		06/30/2023		1,677		(5)				(5)	1,672	1,672			
100092900	CHICO	CA		05/05/2022		1,867		(6)				(6)	1,861	1,861			
100161734	NEW BRUNSWICK	NJ		07/30/2024		1,007		(5)				(5)	1,002	1,002			
100137214	PARADISE	CA		11/28/2023		1,451		(49)				(49)	1,402	1,402			
100186339	CHICAGO	IL		01/08/2025		1,383		(31)				(31)	1,352	1,352			
100234699	SAN MATEO	CA		06/28/2025		1,956		(63)				(63)	1,893	1,893			
100192723	JUPITER	FL		02/10/2025		1,315		(35)				(35)	1,280	1,280			
100192352	COMPTON	CA		02/05/2025		992		(47)				(47)	945	945			
100255339	OXON HILL	MD		11/25/2025		1,300		(14)				(14)	1,286	1,286			
100150204	MANVEL	TX		04/30/2024		1,231		(59)				(59)	1,172	1,172			
10021627	LAKEWOOD	CO		06/23/2025		1,261		(25)				(25)	1,236	1,236			
100119250	LAKEHEAD	CA		07/31/2023		4,884		(64)				(64)	4,820	4,820			
100193713	MCCALL	ID		02/10/2025		1,314		(34)				(34)	1,280	1,280			
100246680	SAN BERNARDINO	CA		10/17/2025		1,271		(54)				(54)	1,217	1,217			
100186350	RENO	NV		12/30/2024		1,426		(8)				(8)	1,418	1,418			
100273390	OCEANSIDE	CA		01/21/2026		447		(10)				(10)	437	437			
100195310	PULLMAN	WA		02/24/2025		1,454		(24)				(24)	1,430	1,430			
100266811	SEVIERVILLE	TN		12/23/2025		1,510		(41)				(41)	1,469	1,469			
100201992	MODESTO	CA		03/18/2025		1,123		(46)				(46)	1,077	1,077			
100229751	SAINT PETERSBURG	FL		06/16/2025		1,189		(50)				(50)	1,139	1,139			
100169652	LOS ANGELES	CA		09/30/2024		1,308		(17)				(17)	1,291	1,291			
100091002	COMPTON	CA		01/31/2023		1,267		(56)				(56)	1,211	1,211			
100180698	LAS VEGAS	NV		11/26/2024		1,377		(17)				(17)	1,360	1,360			
100102117	HUNTINGTON PARK	CA		04/14/2023		1,340		(15)				(15)	1,325	1,325			
10076563	GILROY	CA		12/30/2021		2,564		(228)				(228)	2,336	2,336			
10022692	SAN DIEGO	CA		06/11/2025		1,378		(26)				(26)	1,352	1,352			
100236344	LAS VEGAS	NV		09/12/2025		608		(4)				(4)	604	604			
100237002	LOS ANGELES	CA		09/12/2025		1,039		(49)				(49)	990	990			
100068132	PETALUMA	CA		06/25/2021		3,172		(33)				(33)	3,139	3,139			
100246773	MURRIETA	CA		10/17/2025		1,307		(45)				(45)	1,262	1,262			
10067706	OAKLAND	CA		09/23/2021		3,148		(28)				(28)	3,120	3,120			
100169646	APOLLO BEACH	FL		11/08/2024		2,054		(55)				(55)	1,999	1,999			
100235317	CHARTSWORTH	CA		09/04/2025		1,354		(59)				(59)	1,295	1,295			
100128724	HOLLISTON	MA		09/21/2023		1,176		(14)				(14)	1,162	1,162			
100246398	PORTER	TX		10/10/2025		1,398		(57)				(57)	1,341	1,341			
100243766	PARKS	AZ		09/29/2025		1,392		(34)				(34)	1,358	1,358			
100245601	JURIPA VALLEY	CA		10/06/2025		1,733		(60)				(60)	1,673	1,673			
100254073	SAN BRUNO	CA		11/12/2025		1,894		(43)				(43)	1,851	1,851			
100110663	N TOPSAIL BEACH	NC		06/30/2023		1,425		(29)				(29)	1,396	1,396			
100149051	KISSIMEE	FL		04/19/2024		1,180		(27)				(27)	1,153	1,153			
100236326	MIAMI	FL		06/10/2025		1,207		(56)				(56)	1,151	1,151			
100266679	BIG BEAR LAKE	CA		12/23/2025		966		(25)				(25)	941	941			
100244306	BLAIRSVILLE	GA		09/29/2025		1,226		(46)				(46)	1,180	1,180			
100149606	HEATH	TX		04/26/2024		1,054		(31)				(31)	1,023	1,023			
100235052	COLORADO SPRINGS	CO		06/28/2025		1,428		(10)				(10)	1,418	1,418			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100244612	BRANSTON	NE		09/29/2025		1,237		(48)					1,239	1,239			
100201978	PLAIN CITY	OH		03/18/2025		1,380		(30)					1,350	1,350			
100209805	DENVER	CO		09/05/2025		1,083		(40)					1,043	1,043			
100142336	SUFFERN	NY		03/15/2024		1,151		(60)					1,091	1,091			
100243160	LOUPOC	CA		09/26/2025		2,134		(30)					2,104	2,104			
100170729	LEANDER	TX		10/08/2024		2,641		(35)					2,606	2,606			
100156286	HENDERSON	NV		07/25/2024		1,081		(58)					1,023	1,023			
100136528	OAKHURST	NJ		11/20/2023		1,272		(5)					1,267	1,267			
100174186	IRVINE	CA		10/31/2024		1,207		(14)					1,193	1,193			
100170404	LOS ANGELES	CA		10/09/2024		1,434		(33)					1,401	1,401			
403056094	CLAIRTON	PA		05/22/2025		1,357		(61)					1,296	1,296			
100201553	HAYES	VA		03/13/2025		2,880		(26)					2,854	2,854			
100073541	LOS ANGELES	CA		10/26/2021		2,713		(45)					2,668	2,668			
100073542	LOS ANGELES	CA		10/26/2021		2,713		(45)					2,668	2,668			
100087308	MORCO	CA		10/18/2022		1,459		(23)					1,436	1,436			
100261672	PEORIA	AZ		12/12/2025		1,934		(73)					1,861	1,861			
100243265	BEND	OR		09/26/2025		1,385		(19)					1,366	1,366			
100235894	LOS ANGELES	CA		09/02/2025		1,234		(47)					1,187	1,187			
100238926	SALINAS	CA		09/23/2025		1,385		(17)					1,368	1,368			
100129419	WESTFIELD	NJ		09/29/2023		2,957		(11)					2,946	2,946			
100264886	HAILEY	ID		12/17/2025		22,675		(787)					21,888	21,888			
100164303	ROSELAND	VA		06/21/2024		1,320		(29)					1,291	1,291			
100196294	BLOOMFIELD	NJ		02/28/2025		455		(3)					452	452			
100277550	WALTHAM	MA		02/13/2026		992		(23)					969	969			
100188467	MOUNTAIN HOUSE	CA		01/08/2025		1,186		(44)					1,142	1,142			
100108228	WHITTIER	CA		05/24/2023		1,309		(55)					1,254	1,254			
100223764	KILL DEVIL HILLS	NC		06/18/2025		1,152		(43)					1,109	1,109			
100164843	BUFFORD	GA		06/26/2024		1,311		11					1,322	1,322			
100221744	LAINDALE	CA		07/25/2025		899		(24)					875	875			
100223941	BRADENTON	FL		06/18/2025		1,337		(28)					1,309	1,309			
100236220	PALM DESERT	CA		09/10/2025		1,321		(12)					1,309	1,309			
100229154	HOUSTON	TX		08/14/2025		1,184		(45)					1,139	1,139			
100162542	ISELIN	NJ		06/12/2024		1,297		(27)					1,270	1,270			
100091767	JUNE LAKE	CA		01/30/2023		1,230		(50)					1,180	1,180			
100155985	UNIONDALE	NY		06/18/2024		1,289		(32)					1,257	1,257			
100220518	ATLANTA	GA		07/15/2025		1,375		(37)					1,338	1,338			
100151947	WHITTIER	CA		06/14/2024		1,264		(45)					1,219	1,219			
100138772	SUGAR LAND	TX		12/21/2023		887		(37)					850	850			
100234766	OWAYO	CA		06/28/2025		1,397		(23)					1,374	1,374			
100166317	SAN DIEGO	CA		10/23/2024		1,516		(15)					1,501	1,501			
100173163	MINNEAPOLIS	MIN		10/30/2024		1,520		(19)					1,501	1,501			
100174380	SHEVANDOH	VA		10/31/2024		907		(18)					889	889			
100148833	PHOENIX	AZ		04/17/2024		1,396		(20)					1,376	1,376			
100164966	HONOLULU	FL		12/19/2024		1,565		(40)					1,525	1,525			
100189732	FRESNO	CA		01/21/2025		1,204		(20)					1,184	1,184			
100078947	BELLINGHAM	WA		02/24/2022		3,230		(26)					3,204	3,204			
100153573	SARASOTA	FL		05/31/2024		1,079		(41)					1,038	1,038			
100238382	SPRING BRANCH	TX		09/19/2025		1,274		(50)					1,224	1,224			
100162089	BROOKLYN	NY		07/31/2024		1,337		(37)					1,300	1,300			
100115880	EATONTON	GA		07/20/2023		1,572		(10)					1,562	1,562			
100169345	COMPTON	CA		09/27/2024		2,233		(77)					2,156	2,156			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235341	ESCONDIDO	CA		06/29/2025		1,483		(42)			(42)		1,441		1,441		
100204002	HESPERIA	CA		03/28/2025		1,412		(50)			(50)		1,362		1,362		
100226731	MANTECA	CA		07/30/2025		1,423		(23)			(23)		1,400		1,400		
100237119	COOPER CITY	FL		09/12/2025		1,293		(39)			(39)		1,254		1,254		
100220949	BUREN	WA		06/18/2025		1,289		(35)			(35)		1,254		1,254		
100173299	DAVIS	CA		10/30/2024		1,965		(26)			(26)		1,939		1,939		
100071539	ANAHEIM	CA		10/14/2021		3,338		(99)			(99)		3,239		3,239		
100171326	NASHVILLE	TN		10/16/2024		1,314		(33)			(33)		1,281		1,281		
100215978	HERITMAN	UT		07/11/2025		1,295		(10)			(10)		1,285		1,285		
100164528	POVALUP	WA		06/21/2024		1,300		(24)			(24)		1,276		1,276		
100161757	FLANDERS	NJ		07/31/2024		1,216		(46)			(46)		1,170		1,170		
100189089	MESA	AZ		07/13/2025		1,506		(25)			(25)		1,481		1,481		
100228670	GIG HARBOR	WA		06/11/2025		1,373		(24)			(24)		1,349		1,349		
100198514	BALTIMORE	MD		02/28/2025		879		(26)			(26)		853		853		
100129236	FRESNO	CA		11/03/2023		1,304		(12)			(12)		1,292		1,292		
100206231	EDGEWOOD	WA		04/17/2025		1,069		(33)			(33)		1,036		1,036		
100216640	GRAY	ME		06/23/2025		1,236		(34)			(34)		1,202		1,202		
100220668	ANTIOCH	CA		07/17/2025		1,238		(36)			(36)		1,202		1,202		
100176679	MIAMI	FL		11/15/2024		1,512		(12)			(12)		1,500		1,500		
100261536	CORAL SPRINGS	FL		12/15/2025		854		(38)			(38)		816		816		
100175717	KATY	TX		11/12/2024		1,761		(73)			(73)		1,688		1,688		
100199872	LA HABRA	CA		03/06/2025		1,535		(26)			(26)		1,509		1,509		
100220406	OAK ISLAND	NC		07/15/2025		1,307		(50)			(50)		1,257		1,257		
100203126	MESA	AZ		03/27/2025		1,317		(60)			(60)		1,257		1,257		
100055374	SAN DIEGO	CA		03/23/2021		2,534		(83)			(83)		2,451		2,451		
100248943	NATHROP	CO		10/29/2025		1,285		(32)			(32)		1,253		1,253		
100149807	SALINAS	CA		04/26/2024		1,268		(12)			(12)		1,256		1,256		
100063873	RIVERSIDE	CA		07/12/2022		1,623		(14)			(14)		1,609		1,609		
100246579	EL MONTE	CA		10/15/2025		2,733		(58)			(58)		2,675		2,675		
100273213	BROOKLYN	NY		01/16/2026		913		(35)			(35)		878		878		
100245291	ORANGE BEACH	AL		10/06/2025		1,488		(39)			(39)		1,449		1,449		
100277024	PORTLAND	OR		02/06/2026		465		(17)			(17)		448		448		
100188710	PIGION FORGE	TN		01/09/2025		1,296		(21)			(21)		1,275		1,275		
100162395	MANCHESTER	CT		06/12/2024		1,404		(11)			(11)		1,393		1,393		
100227244	WEST NEW YORK	NJ		07/31/2025		1,504		(20)			(20)		1,484		1,484		
100245467	TEBICOLA	CA		10/06/2025		1,815		(68)			(68)		1,747		1,747		
100268308	PAVETTE	ID		12/29/2025		952		(12)			(12)		940		940		
100175337	MILANI	FL		11/05/2024		1,551		(4)			(4)		1,547		1,547		
100267292	WATSONVILLE	CA		12/24/2025		475		(6)			(6)		467		467		
100158686	LYNN	MA		07/10/2024		1,365		(27)			(27)		1,338		1,338		
100159596	SOUTH MIAMI	FL		07/15/2024		1,390		(42)			(42)		1,338		1,338		
100255911	CORALLA	NC		11/24/2025		1,166		(35)			(35)		1,131		1,131		
100207427	EAST ORANGE	NJ		04/29/2025		1,026		(44)			(44)		982		982		
100195563	SOUTH LAKE TAHOE	CA		02/24/2025		1,249		(26)			(26)		1,223		1,223		
100149202	SOUTH GATE	CA		04/22/2024		1,286		(51)			(51)		1,235		1,235		
100154849	BROOKLYN	NY		07/19/2024		1,256		(21)			(21)		1,235		1,235		
100140403	SOUTH JORDAN	UT		07/18/2024		979		(18)			(18)		961		961		
100194215	MIAMI	FL		02/14/2025		1,264		(61)			(61)		1,203		1,203		
100165670	DAWN POINT	CA		10/04/2024		1,903		(8)			(8)		1,895		1,895		
100204721	LOS ANGELES (HARBOR CITY AREA)	CA		04/09/2025		1,082		(50)			(50)		1,032		1,032		
100273074	OAK BROOK	IL		01/15/2026		415		(16)			(16)		399		399		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100154848	LINCOLN	NE		07/19/2024		2,076		(29)			(29)		2,047	2,047	2,047		
100133576	MENFEE	CA		12/28/2023		783		(22)			(22)		761	761	761		
100171446	QUEEN CREEK	AZ		10/16/2024		1,779		(20)			(20)		1,759	1,759	1,759		
100176658	COOPER CITY	FL		12/20/2024		33,851		(527)			(527)		33,324	33,324	33,324		
100143146	PEABODY	MA		02/16/2024		1,129		(24)			(24)		1,105	1,105	1,105		
100202658	LAKESWOOD	CO		03/24/2025		2,988		(46)			(46)		2,942	2,942	2,942		
100161418	PEMBROKE PINES	FL		07/29/2024		3,062		(35)			(35)		3,027	3,027	3,027		
100209458	CLEARWATER	FL		04/29/2025		1,117		(33)			(33)		1,084	1,084	1,084		
100129680	CORALLA	NC		09/29/2023		20,308		(223)			(223)		20,085	20,085	20,085		
100218875	WASHINGTON	DC		06/27/2025		1,288		(16)			(16)		1,252	1,252	1,252		
100161417	HOMESTEAD	FL		07/29/2024		1,755		(35)			(35)		1,720	1,720	1,720		
100204842	COLORADO SPRINGS	CO		04/09/2025		1,525		(5)			(5)		1,520	1,520	1,520		
100219283	SANTA CRUZ	CA		06/30/2025		1,828		(44)			(44)		1,784	1,784	1,784		
100168873	FRONT ROYAL	VA		11/08/2024		1,141		(51)			(51)		1,090	1,090	1,090		
100152804	GALVESTON	TX		05/17/2024		1,315		(13)			(13)		1,302	1,302	1,302		
100186315	INDI ALANTIC	FL		12/30/2024		1,542		(9)			(9)		1,533	1,533	1,533		
100171871	MARIETTA	GA		10/17/2024		1,421		(30)			(30)		1,391	1,391	1,391		
100226592	PEMBROKE PINES	FL		07/30/2025		1,276		(32)			(32)		1,244	1,244	1,244		
100202630	THOMTOSASSA	FL		03/24/2025		1,446		(12)			(12)		1,434	1,434	1,434		
100157012	CAPE MAY	NJ		02/20/2025		1,139		(9)			(9)		1,130	1,130	1,130		
100247653	LAKE HAVASU CITY	AZ		10/29/2025		1,217		(48)			(48)		1,169	1,169	1,169		
100220012	MARBLE	NC		07/30/2025		2,326		(13)			(13)		2,313	2,313	2,313		
100272431	FORESTVILLE	MD		01/08/2026		966		(23)			(23)		943	943	943		
100129728	MASHVILLE	TN		09/29/2023		1,362		(2)			(2)		1,360	1,360	1,360		
100130249	BAKERSFIELD	CA		09/28/2023		1,372		(12)			(12)		1,360	1,360	1,360		
100155023	CONROE	TX		07/19/2024		1,461		(2)			(2)		1,459	1,459	1,459		
100197640	LOS ANGELES	CA		02/26/2025		1,112		(46)			(46)		1,066	1,066	1,066		
100141960	GARDEN GROVE	CA		02/29/2024		1,233		(10)			(10)		1,223	1,223	1,223		
100219192	NOLENSVILLE	TN		06/27/2025		1,176		(37)			(37)		1,139	1,139	1,139		
100144481	BRACENTON	FL		04/26/2024		1,329		(5)			(5)		1,324	1,324	1,324		
100107886	BUCKEYE	AZ		06/29/2023		1,473		(29)			(29)		1,444	1,444	1,444		
100272461	MINNETH LAKES	CA		01/08/2026		471		(6)			(6)		463	463	463		
100272724	OAK HILLS	CA		01/09/2026		230		(4)			(4)		226	226	226		
100227970	ORLANDO	FL		06/04/2025		2,260		(107)			(107)		2,153	2,153	2,153		
100204888	ALEXANDRIA	VA		04/10/2025		1,071		(50)			(50)		1,021	1,021	1,021		
100220355	STATE COLLEGE	PA		07/18/2025		1,286		(35)			(35)		1,251	1,251	1,251		
100068200	CAMARILLO	CA		06/25/2021		3,267							3,267	3,267	3,267		
100172432	SUDBOROUGH	MA		10/23/2024		1,640		(17)			(17)		1,623	1,623	1,623		
100205562	ST. AUGUSTINE	FL		04/14/2025		21,811		(107)			(107)		21,704	21,704	21,704		
100153700	MADERA	CA		08/23/2024		1,146		(32)			(32)		1,114	1,114	1,114		
100205603	LOS ANGELES	CA		05/09/2025		1,384		(44)			(44)		1,340	1,340	1,340		
100255673	SOUTH LAKE TAHOE	CA		11/24/2025		1,407		(31)			(31)		1,376	1,376	1,376		
100150923	OCEAN ISLE BEACH	NC		05/08/2024		1,392		(37)			(37)		1,355	1,355	1,355		
100172234	LA MIRADA	CA		10/21/2024		1,851		(39)			(39)		1,812	1,812	1,812		
100186492	NAPA	CA		12/30/2024		1,491		(5)			(5)		1,486	1,486	1,486		
100160067	PANAMA CITY BEACH	FL		07/17/2024		1,348		(29)			(29)		1,319	1,319	1,319		
100276866	BAILEY	CO		07/30/2026		943		(29)			(29)		914	914	914		
100261166	NORTH BETHLECK	ME		12/05/2025		5,950		(171)			(171)		5,779	5,779	5,779		
100188408	MESA	AZ		07/08/2025		1,317		(36)			(36)		1,281	1,281	1,281		
100235523	SUNRISE BEACH	TX		09/04/2025		1,278		(45)			(45)		1,233	1,233	1,233		
100078767	SIMI VALLEY	CA		07/31/2022		2,986		(56)			(56)		2,930	2,930	2,930		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219650	INDIO	CA		07/07/2025		1,130		(31)			(31)		1,099	1,099			
100130361	PHOENIX	AZ		09/28/2023		1,126		(65)			(65)		1,061	1,061			
100244961	BOHERSVILLE	GA		09/29/2025		1,316		(34)			(34)		1,282	1,282			
100216506	SAN DIEGO	CA		06/23/2025		1,362		(7)			(7)		1,355	1,355			
100073900	CHELSEA	MA		02/24/2022		3,964							3,964	3,964			
100083457	POMONA	CA		06/02/2022		4,692		(5)			(5)		4,687	4,687			
100201873	COCONUT CREEK	FL		03/18/2025		1,273		(44)			(44)		1,229	1,229			
100117766	CONCORD	NC		07/20/2023		1,423		(15)			(15)		1,408	1,408			
100164556	LAKE ELSINORE	CA		06/21/2024		1,551		(1)			(1)		1,550	1,550			
100076299	WHEAT RIDGE	CO		01/07/2022		2,920		(31)			(31)		2,889	2,889			
100254563	NEW FAIRFIELD	CT		11/17/2025		1,812		(48)			(48)		1,764	1,764			
100215432	CLACKAMAS	OR		06/12/2025		1,441		(3)			(3)		1,438	1,438			
100194492	LAKE WORTH BEACH	FL		02/14/2025		1,301		(56)			(56)		1,245	1,245			
100141083	EAST ORANGE	NJ		01/30/2024		1,337		(35)			(35)		1,302	1,302			
100253595	MURFREESBORO	TN		10/30/2025		1,391		(32)			(32)		1,359	1,359			
100254318	GUALALA	CA		11/06/2025		1,393		(34)			(34)		1,359	1,359			
100166454	GIPSUM	CO		10/31/2024		1,237		(58)			(58)		1,179	1,179			
100244843	PALM BEACH GARDENS	FL		09/29/2025		1,431		(38)			(38)		1,393	1,393			
100203854	ROSEVILLE	OH		03/28/2025		1,381		(31)			(31)		1,350	1,350			
100151680	CAROLINA BEACH	NC		05/10/2024		1,340		(25)			(25)		1,315	1,315			
100273773	MODESTO	CA		01/23/2026		878		(29)			(29)		849	849			
100220482	WALLA WALLA	WA		07/15/2025		872		(31)			(31)		841	841			
100191141	SOUTH PORTLAND	ME		01/29/2025		1,277		(15)			(15)		1,262	1,262			
100202942	OCEAN VIEW	DE		03/24/2025		6,718		(148)			(148)		6,570	6,570			
100243370	QUEEN CREEK	AZ		09/26/2025		1,300		(42)			(42)		1,258	1,258			
100219532	BOSTON	MA		06/30/2025		1,766		(13)			(13)		1,753	1,753			
100227055	RICHMOND	TX		07/30/2025		1,138		(34)			(34)		1,104	1,104			
100159485	TAMPA	FL		07/15/2024		1,486		(22)			(22)		1,464	1,464			
100120238	WINCHESTER	MA		06/18/2023		1,409		(31)			(31)		1,378	1,378			
100120267	CHATHAM TWP	NJ		06/18/2023		1,597		(21)			(21)		1,576	1,576			
100103423	SCOTTSDALE	AZ		06/16/2023		1,097		(45)			(45)		1,052	1,052			
100190074	SPOKANE VALLEY	WA		01/21/2025		1,230		(19)			(19)		1,211	1,211			
100244801	GALVESTON	TX		09/29/2025		1,349		(44)			(44)		1,305	1,305			
100035942	KAILUA KONA	HI		06/21/2019		3,111		(76)			(76)		3,035	3,035			
403050591	MILWAUKEE	WI		06/28/2024		1,501		(21)			(21)		1,480	1,480			
100172942	MOORE	NY		10/25/2024		1,577		(38)			(38)		1,539	1,539			
100078869	COVINA	CA		02/24/2022		2,972		(1)			(1)		2,971	2,971			
100216238	FOREST LAKES	AZ		06/20/2025		1,503		(19)			(19)		1,484	1,484			
100082913	NORTH SALT LAKE	UT		05/17/2022		2,138		(48)			(48)		2,090	2,090			
100155659	LA QUINTA	CA		07/15/2024		1,223		(19)			(19)		1,204	1,204			
100147746	LAS VEGAS	NV		04/08/2024		4,996		(26)			(26)		4,960	4,960			
100245368	POCAHELLO	ID		10/06/2025		1,439		(39)			(39)		1,400	1,400			
100169838	AUSTIN	TX		11/08/2024		3,438		(143)			(143)		3,295	3,295			
100272033	KENT	WA		01/08/2026		461		(12)			(12)		449	449			
100091509	BRINX	NY		01/20/2023		2,009		(74)			(74)		1,935	1,935			
100272925	SUFFOLK	VA		01/15/2026		386		(10)			(10)		376	376			
100228452	LAS VEGAS	NV		06/10/2025		1,268		(59)			(59)		1,209	1,209			
100189650	NORTH CHESTERFIELD	VA		01/17/2025		1,335		(35)			(35)		1,300	1,300			
100089588	CELEBRATION	FL		01/30/2023		1,260		(31)			(31)		1,229	1,229			
100276980	JOSHUA TREE	CA		01/30/2026		491		(14)			(14)		477	477			
100277516	LAKE FOREST PARK	WA		02/13/2026		488		(11)			(11)		477	477			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100172922	REDWOOD	WA		10/25/2024		1,171		(30)			(30)		1,141		1,141		
100129866	NEWARK	NJ		09/27/2023		1,208		(23)			(23)		1,185		1,185		
100261728	SOUTH LAKE TAHOE	CA		12/12/2025		1,132		(51)			(51)		1,081		1,081		
100188619	LANCASTER	CA		02/10/2025		1,074		(38)			(38)		1,036		1,036		
100089297	HENDERSON	NV		01/28/2023		1,048		(58)			(58)		990		990		
100167989	OAKLAND	CA		09/20/2024		1,072		(46)			(46)		1,026		1,026		
100129597	CHICAGO	IL		09/29/2023		1,508		(2)			(2)		1,506		1,506		
100255006	BENSILEN	PA		11/20/2025		1,249		(27)			(27)		1,222		1,222		
100186444	CLONTIS	CA		12/30/2024		1,280		(32)			(32)		1,248		1,248		
100218745	MCPHARTHUR	OH		06/27/2025		1,259		(33)			(33)		1,226		1,226		
100199981	VAIL	CO		03/06/2025		1,382		(23)			(23)		1,359		1,359		
100185428	PROVO	UT		12/20/2024		1,364		(5)			(5)		1,359		1,359		
100188970	HAYWARD	CA		01/09/2025		1,374		(11)			(11)		1,363		1,363		
100172939	LINWOOD	CA		10/25/2024		1,253		(56)			(56)		1,197		1,197		
100107976	KELLER	TX		06/29/2023		1,518		(35)			(35)		1,483		1,483		
100228016	TEMPE	AZ		06/06/2025		2,614		(61)			(61)		2,553		2,553		
100209734	BROOKLYN	NY		05/05/2025		1,327		(49)			(49)		1,278		1,278		
100171169	PALMDALE	CA		11/22/2024		7,060		(241)			(241)		6,819		6,819		
100265036	NORTH BAY VILLAGE	FL		12/17/2025		3,056		(141)			(141)		2,915		2,915		
100074422	LAS VEGAS	NV		12/02/2021		2,276		(131)			(131)		2,145		2,145		
100180579	VENTURA	CA		11/26/2024		2,031		(95)			(95)		1,936		1,936		
100189341	GROVER BEACH	CA		01/13/2025		1,486		(32)			(32)		1,454		1,454		
100276636	LEESBURG	VA		01/29/2026		430		(16)			(16)		414		414		
100206449	HELEN	GA		04/22/2025		1,870		(55)			(55)		1,815		1,815		
100065935	RANCHO MIRAGE	CA		07/23/2021		2,950		(111)			(111)		2,839		2,839		
100179401	FONTANA	CA		12/27/2024		1,316		(8)			(8)		1,308		1,308		
100159730	STOCKTON	CA		08/23/2024		1,745		(41)			(41)		1,704		1,704		
100182477	REVERE	MA		12/12/2024		1,483		(1)			(1)		1,482		1,482		
100175410	WESTON	FL		12/23/2024		698		(31)			(31)		667		667		
100128499	CASTROVILLE	CA		09/15/2023		2,205		(45)			(45)		2,161		2,161		
100215377	SEATTLE	WA		06/12/2025		1,370		(11)			(11)		1,359		1,359		
100228661	BRICK	NJ		08/12/2025		808		(82)			(82)		726		726		
100234987	TUSCALOOSA	AL		08/28/2025		1,369		(19)			(19)		1,350		1,350		
100206529	WILLOWOOD	IL		04/17/2025		1,381		(42)			(42)		1,339		1,339		
100186269	FREDERICKSBURG	VA		09/20/2024		1,452		(12)			(12)		1,440		1,440		
100245659	NORTH BAY VILLAGE	FL		09/30/2025		1,280		(20)			(20)		1,260		1,260		
100261408	OUTING	IN		12/08/2025		1,373		(32)			(32)		1,341		1,341		
100054165	LIVERMORE	CA		03/23/2021		22,268		(1,247)			(1,247)		21,021		21,021		
100235706	COLLEERVILLE	TN		09/22/2025		1,369		(46)			(46)		1,323		1,323		
100194165	SOUTH MIAMI	FL		02/14/2025		1,334		(34)			(34)		1,300		1,300		
100189647	ORLANDO	CA		01/17/2025		1,142		(18)			(18)		1,124		1,124		
100293268	LOS ANGELES	CA		12/02/2025		1,273		(30)			(30)		1,243		1,243		
100189074	MARGATE CITY	NJ		01/13/2025		1,451		(25)			(25)		1,426		1,426		
100193516	NEW ROCHELLE	NY		02/10/2025		1,239		(20)			(20)		1,209		1,209		
100168796	MIAMI	FL		09/26/2024		1,239		(80)			(80)		1,159		1,159		
100235137	TOLES RIVER	NJ		08/28/2025		1,325		(2)			(2)		1,323		1,323		
100215652	NAPERVILLE	IL		06/13/2025		1,292		(38)			(38)		1,254		1,254		
100157184	ISLIP	NY		02/20/2025		28,211		(656)			(656)		27,555		27,555		
100076892	RANCHO CUCAMONGA	CA		02/02/2022		2,561		(42)			(42)		2,519		2,519		
100166327	PALM SPRINGS	CA		10/24/2024		1,291		(57)			(57)		1,234		1,234		
100172621	JAMAICA	NY		10/24/2024		1,123		(13)			(13)		1,110		1,110		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100211470	MOSS LANDING	CA		05/16/2025		1,211		(29)			(29)		1,182				
100140366	PEORIA	AZ		01/18/2024		1,673		(18)			(18)		1,655				
100119684	NEWARK	NJ		06/08/2023		1,266		(16)			(16)		1,250				
100226381	GRANOVILLE	MD		07/30/2025		6,534		(189)			(189)		6,345				
100238171	SARASOTA	FL		09/15/2025		1,304		(36)			(36)		1,268				
100245052	GLENDALE	CA		09/30/2025		2,162		(64)			(64)		2,098				
100146834	LOS ANGELES	CA		03/26/2024		1,561		(10)			(10)		1,551				
100194259	LAWRENCE	KS		02/14/2025		1,191		(39)			(39)		1,152				
100175305	TEBE	AZ		11/05/2024		1,469		(21)			(21)		1,448				
100101620	MILL LANE	HI		04/14/2023		1,001		(41)			(41)		960				
100200897	YONKERS	NY		03/12/2025		1,325		(45)			(45)		1,280				
100182533	ASHURN	VA		12/12/2024		1,452		(20)			(20)		1,432				
100212761	NORTH BARRINGTON	IL		01/13/2026		450		(8)			(8)		442				
100073995	SPRING VALLEY	CA		03/17/2022		3,771		(80)			(80)		3,691				
100202622	ASHURN	VA		03/24/2025		3,062		(32)			(32)		3,030				
4010049298	WILMINGTON	DE		05/31/2023		1,274		(33)			(33)		1,241				
100210154	GATLINBURG	TN		05/07/2025		1,318		(16)			(16)		1,302				
100193950	PITTSBURGH	PA		02/10/2025		1,232		(25)			(25)		1,207				
100149188	SOMERSET	WA		04/22/2024		999		(9)			(9)		990				
100253433	COVINA	CA		10/30/2025		1,527		(27)			(27)		1,500				
100161553	WORCESTER	MA		07/30/2024		1,303		(26)			(26)		1,277				
100235395	CONCORD	NC		08/29/2025		1,167		(55)			(55)		1,112				
100191254	LOS ANGELES	CA		01/29/2025		4,325		(88)			(88)		4,237				
100215355	SANDWICH	MA		06/12/2025		1,941		(25)			(25)		1,916				
100267202	SANTA CLARITA	CA		12/23/2025		1,438		(32)			(32)		1,406				
100214017	PANAMA CITY BEACH	FL		05/29/2025		11,487		(261)			(261)		11,226				
100185756	WILMINGTON AREA LOS ANGELES	CA		12/23/2024		1,131		(29)			(29)		1,102				
100102457	HOMER GLEN	IL		06/07/2023		1,814		(6)			(6)		1,808				
100175168	MIAMI	FL		11/05/2024		1,321		(41)			(41)		1,280				
100119871	SAINT CLOUD	FL		08/10/2023		1,225		(29)			(29)		1,196				
100229608	SALT LAKE CITY	UT		08/15/2025		2,198		(65)			(65)		2,133				
100171286	NAPA	CA		10/16/2024		1,372		(71)			(71)		1,301				
100175769	DANBURY	CT		11/12/2024		1,325		(24)			(24)		1,301				
100166381	MORRISTOWN	PA		10/24/2024		7,944		(124)			(124)		7,820				
100276625	INDIANAPOLIS	IL		01/29/2026		450		(16)			(16)		434				
100215491	CAROLINA BEACH	NC		06/12/2025		1,283		(22)			(22)		1,261				
100215661	SAN ANTONIO	TX		06/13/2025		1,232		(39)			(39)		1,193				
100191787	VISTA	CA		01/31/2025		1,096		(31)			(31)		1,065				
100218803	PUNTA GORDA	FL		06/21/2025		1,258		(36)			(36)		1,222				
100182331	CAMBERIA HEIGHTS	NY		12/12/2024		1,651		(5)			(5)		1,646				
100163943	TEKLETON	CA		10/04/2024		1,355		(23)			(23)		1,332				
100205962	BAKERFIELD	CA		04/14/2025		1,262		(36)			(36)		1,226				
100200482	SYLMAR	CA		03/10/2025		1,400		(10)			(10)		1,390				
100166315	DALLAS	TX		10/23/2024		1,451		(31)			(31)		1,420				
100265467	SEATTLE	WA		12/19/2025		2,329		(37)			(37)		2,292				
100153442	MOUNT VERNON	NY		05/30/2024		1,133		(19)			(19)		1,114				
100167624	LAKewood	CO		09/20/2024		191		(7)			(7)		184				
100100504	WINERMEER	FL		04/21/2023		1,469		(30)			(30)		1,439				
100254160	EAST PROVIDENCE	RI		11/06/2025		1,685		(74)			(74)		1,611				
100228448	TAUNTON	MA		06/12/2025		1,237		(32)			(32)		1,205				
100220328	GALENA	IL		07/18/2025		1,311		(28)			(28)		1,283				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100120162	SHERMAN OAKS	CA		06/14/2023		847	(17)				(17)		830		830		
100076943	CLAVIS	CA		01/04/2022		3,018	(20)				(20)		2,998		2,998		
100205951	CHULA VISTA	CA		05/09/2025		1,196	(53)				(53)		1,143		1,143		
100238248	BURBANK	CA		09/19/2025		2,095	(52)				(52)		2,043		2,043		
100205953	TAMPA	FL		04/14/2025		1,287	(31)				(31)		1,256		1,256		
100212603	SANTA ROSA	CA		05/29/2025		3,406	(136)				(136)		3,270		3,270		
100167916	APPLE VALLEY	CA		09/20/2024		1,998	(35)				(35)		1,963		1,963		
100175049	DOINEY	CA		11/05/2024		1,560	(12)				(12)		1,548		1,548		
100209783	PORTLAND	OR		05/05/2025		1,170	(39)				(39)		1,131		1,131		
100215603	HIWASSEE	GA		06/12/2025		1,201	(30)				(30)		1,171		1,171		
100272020	HIWALEAH	FL		01/08/2026		909	(17)				(17)		892		892		
100147115	POOLER	GA		05/08/2024		5,185	(80)				(80)		5,105		5,105		
100245640	BRIGHTON	CO		10/06/2025		6,203	(240)				(240)		5,963		5,963		
100115937	NASHVILLE	TN		07/20/2023		1,511	(21)				(21)		1,490		1,490		
100261142	MIDDLETOWN	NJ		12/05/2025		1,411	(44)				(44)		1,367		1,367		
100192507	MERIDIAN	ID		02/07/2025		893	(42)				(42)		851		851		
100246748	PALM COAST	FL		10/15/2025		1,383	(58)				(58)		1,325		1,325		
100201143	BROKEN BOWL	OK		03/12/2025		1,285	(49)				(49)		1,236		1,236		
100243342	GARDEN GROVE	CA		09/26/2025		1,639	(69)				(69)		1,570		1,570		
100216167	AUBURN	WA		06/18/2025		1,256	(27)				(27)		1,229		1,229		
100267026	MARLBOROUGH	MA		12/23/2025		1,327	(46)				(46)		1,281		1,281		
100160918	AUSTIN	TX		07/24/2024		1,360	(21)				(21)		1,339		1,339		
100172204	STONEHAM	MA		10/17/2024		1,382	(29)				(29)		1,353		1,353		
100156136	CASTLE ROCK	CO		07/25/2024		1,315	(28)				(28)		1,287		1,287		
100142410	OAK HILLS	CA		02/02/2024		1,096	(20)				(20)		1,076		1,076		
100212371	BEVERLY HILLS	CA		05/28/2025		1,230	(37)				(37)		1,193		1,193		
100160541	SCOTTSDALE	AZ		07/19/2024		1,318	(31)				(31)		1,287		1,287		
100168658	LEASBURG	NC		09/25/2024		1,067	(29)				(29)		1,038		1,038		
100220411	MONKS CORNER	SC		07/15/2025		1,329	(39)				(39)		1,290		1,290		
100156807	PARKER	CO		07/10/2024		1,199	(11)				(11)		1,188		1,188		
100136047	ODESSA	TX		11/16/2023		1,061	(32)				(32)		1,029		1,029		
100214612	FONTANA	CA		06/11/2025		2,747	(62)				(62)		2,685		2,685		
100234704	PACIFICA	CA		08/28/2025		344	(16)				(16)		328		328		
100158004	PASCO	WA		07/09/2024		1,228	(30)				(30)		1,198		1,198		
100272863	EVANSTON	IL		01/08/2026		857	(23)				(23)		834		834		
100210691	MIAMI GARDENS	FL		05/15/2025		1,252	(44)				(44)		1,208		1,208		
100200713	ATLANTIC BEACH	FL		03/11/2025		1,443	(20)				(20)		1,423		1,423		
100119215	MIAMI	FL		07/31/2023		1,387	(17)				(17)		1,370		1,370		
100108109	FALLS CHURCH	VA		05/24/2023		1,299	(20)				(20)		1,279		1,279		
100140916	MORRIS PLAINS	NJ		02/26/2024		91,988	(3,617)				(3,617)		88,351		88,351		
100216003	WHITTIER	CA		07/11/2025		658	(31)				(31)		627		627		
100255837	EAST BOSTON	MA		11/24/2025		1,910	(37)				(37)		1,873		1,873		
100171348	LOS ANGELES (NORTH HOLLYWOOD A	CA		10/16/2024		1,639	(49)				(49)		1,590		1,590		
100255965	OCEAN CITY	NJ		11/24/2025		1,773	(71)				(71)		1,702		1,702		
100191736	CLIFTON	VA		02/20/2025		1,133	(50)				(50)		1,083		1,083		
100068110	SAN JOSE	CA		08/25/2021		3,074	(35)				(35)		3,039		3,039		
100137226	CENTERTON	AR		11/29/2023		1,162	(14)				(14)		1,148		1,148		
100109615	NEWARK	NJ		06/22/2023		1,364	(34)				(34)		1,360		1,360		
100210678	MARIETTA	GA		05/15/2025		1,224	(36)				(36)		1,188		1,188		
100146607	WINTER GARDEN	FL		03/20/2024		1,252	(30)				(30)		1,222		1,222		
100277522	JOSEPH	OR		02/13/2026		418	(8)				(8)		410		410		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100216313	FRISSO	CO		06/20/2025		1,365	(36)				(36)		1,329				
100195308	FLAGSTAFF	AZ		02/24/2025		1,403	(14)				(14)		1,389				
100170050	PLANTATION	FL		11/08/2024		2,084	(73)				(73)		2,011				
100190738	PROSPER	TX		01/21/2025		1,139	(53)				(53)		1,086				
100141716	LOXAHATCHEE	FL		01/30/2024		1,159	(20)				(20)		1,139				
100110626	LAKEWOOD	CO		06/30/2023		1,387	(6)				(6)		1,379				
100264893	PL WOODTH	IN		12/17/2025		860	(33)				(33)		827				
100134395	WOODBURY	NY		10/27/2023		1,060	(20)				(20)		1,040				
100213816	SAN JOSE	CA		05/29/2025		4,418	(208)				(208)		4,210				
100235077	JURIPA VALLEY	CA		06/28/2025		1,331	(28)				(28)		1,303				
100189812	BIG BEAR LAKE	CA		01/21/2025		1,273	(21)				(21)		1,252				
100182679	WISLEY CAPEL	FL		12/12/2024		1,371	(20)				(20)		1,351				
100201915	CLAYTON	CA		03/18/2025		1,732	(54)				(54)		1,678				
100206103	WESTLAKE VILLAGE	CA		04/16/2025		23,888	(873)				(873)		22,995				
100150478	HUNTINGTON PARK	CA		05/03/2024		4,012	(79)				(79)		3,933				
100229917	EVERGREEN	CO		06/18/2025		1,374	(16)				(16)		1,358				
100235109	GREENVILLE	SC		06/28/2025		1,366	(32)				(32)		1,334				
100143572	HARTFORD	CT		02/21/2024		1,191	(37)				(37)		1,154				
100174546	VILAS	NC		10/31/2024		1,296	(23)				(23)		1,273				
100236119	CLIFTON	VA		09/05/2025		1,202	(30)				(30)		1,172				
100255861	STUART	FL		11/24/2025		1,178	(58)				(58)		1,120				
100207567	CAREFREE	AZ		04/29/2025		1,114	(40)				(40)		1,074				
100201732	PHOENIX	AZ		03/18/2025		1,299	(7)				(7)		1,292				
100153600	JAMAICA	NY		05/31/2024		3,060	(112)				(112)		2,948				
100090716	HICKSVILLE	NY		12/29/2022		862	(23)				(23)		839				
100216090	HOUSTON	TX		06/17/2025		1,325	(37)				(37)		1,288				
100243869	CHICAGO	IL		09/29/2025		1,326	(33)				(33)		1,293				
100099840	BENICIA	CA		03/28/2023		1,329	(13)				(13)		1,316				
100180075	MIAMI	FL		11/26/2024		1,828	(46)				(46)		1,782				
100188460	MAGS HEAD	NC		01/08/2025		1,245	(35)				(35)		1,210				
100164493	CORALLA	NC		06/21/2024		1,589	(28)				(28)		1,561				
100147500	STILLWATER	OK		04/03/2024		1,310	(46)				(46)		1,264				
100184013	HEMPSTEAD	NY		10/25/2023		1,198	(9)				(9)		1,189				
100119896	HENDERSON	NV		06/11/2023		1,375	(8)				(8)		1,367				
100120025	TENEXX	NJ		06/11/2023		1,407	(9)				(9)		1,398				
100254090	YUMA	AZ		11/06/2025		1,579	(60)				(60)		1,519				
100152772	WHITTIER	CA		05/22/2024		1,201	(35)				(35)		1,166				
100132449	LINWOOD	CA		11/03/2023		1,109	(37)				(37)		1,146				
100195668	BROKEN BOWL	CA		11/09/2023		1,125	(6)				(6)		1,119				
100246097	BAINBRIDGE ISLAND	WA		10/08/2025		1,572	(24)				(24)		1,548				
100204056	SOUTH EL MONTE	CA		03/28/2025		1,441	(38)				(38)		1,403				
100162501	PUNTA GORDA	FL		06/12/2024		1,390	(12)				(12)		1,378				
100213745	LOS ANGELES	CA		05/29/2025		1,313	(48)				(48)		1,265				
100119963	RANCHO MISSION VIEW	CA		06/08/2023		1,010	(23)				(23)		987				
100245876	BUCKEYE	AZ		10/24/2025		1,342	(3)				(3)		1,339				
100174759	PEWaukee	WI		10/31/2024		931	(16)				(16)		915				
100150552	MONROE	NY		05/03/2024		1,322	(23)				(23)		1,299				
100236225	BRACENTON	FL		09/10/2025		1,143	(29)				(29)		1,114				
100205150	MILTON	GA		05/01/2025		12,586	(117)				(117)		12,469				
100149408	ENYA BEACH	HI		04/24/2024		1,348	(37)				(37)		1,311				
100159629	ST. PETERSBURG	FL		05/08/2024		4,738	(41)				(41)		4,697				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100190656	ORANGE BEACH	AL		01/21/2025		1,326	(51)	(51)			(51)		1,275	1,275			
100261187	JERSEY CITY	NJ		12/05/2025		2,030	(41)	(41)			(41)		1,989	1,989			
100246065	KENNETTICK	MA		10/08/2025		1,243	(56)	(56)			(56)		1,187	1,187			
100220434	VALES	WI		07/15/2025		1,243	(53)	(53)			(53)		1,190	1,190			
100109769	SANTA ANA	CA		06/04/2023		1,486	(14)	(14)			(14)		1,472	1,472			
100272633	FELTON	CA		01/08/2026		1,435	(5)	(5)			(5)		1,430	1,430			
100274441	CHICAGO	IL		02/13/2026		461	(10)	(10)			(10)		451	451			
100162608	KEY LARGO	FL		06/12/2024		884	(12)	(12)			(12)		872	872			
100177112	DANVILLE	CA		01/16/2025		14,097	(194)	(194)			(194)		13,903	13,903			
100129795	ORLANDO	FL		09/27/2023		788	(16)	(16)			(16)		772	772			
100172655	WASHINGTON	DC		11/21/2024		1,058	(39)	(39)			(39)		1,019	1,019			
100091496	YONKERS	NY		01/20/2023		1,354	(32)	(32)			(32)		1,322	1,322			
100078727	DENVER	CO		02/25/2022		2,845	(12)	(12)			(12)		2,833	2,833			
100190746	WHITTIER	CA		01/27/2025		1,286	(39)	(39)			(39)		1,247	1,247			
100210610	PALM DESERT	CA		05/15/2025		1,669	(38)	(38)			(38)		1,631	1,631			
100110456	WASHINGTON	DC		06/30/2023		3,798	(27)	(27)			(27)		3,771	3,771			
100273988	UPLAND	CA		01/26/2026		439	(7)	(7)			(7)		432	432			
100234747	BIG BEAR LAKE	CA		06/28/2025		1,962	(93)	(93)			(93)		1,869	1,869			
100149583	SEWOUR	CT		04/26/2024		1,427	(23)	(23)			(23)		1,404	1,404			
100216539	CONROE	TX		06/23/2025		1,350	(10)	(10)			(10)		1,340	1,340			
100057643	GULLA VISTA	CA		06/30/2021		3,111	(50)	(50)			(50)		3,061	3,061			
100212320	VALLEY GLEN AREA LOS ANGELES	CA		05/28/2025		1,357	(32)	(32)			(32)		1,325	1,325			
100253845	NEW SMYRNA BEACH	FL		10/30/2025		1,454	(16)	(16)			(16)		1,438	1,438			
100170274	KATY	TX		10/08/2024		1,546	(21)	(21)			(21)		1,525	1,525			
100169777	BOWTOWN BEACH	FL		09/30/2024		1,534	(11)	(11)			(11)		1,533	1,533			
100272164	MUSKIEVILLE	TN		01/08/2026		864	(28)	(28)			(28)		836	836			
100253861	SISTERS	OR		10/30/2025		1,225	(35)	(35)			(35)		1,190	1,190			
100268247	ANTIOCH	CA		12/29/2025		1,003	(7)	(7)			(7)		996	996			
100221444	SANTA ANA	CA		07/22/2025		1,192	(35)	(35)			(35)		1,157	1,157			
100167675	CHARLOTTE	NC		12/08/2023		1,219	(11)	(11)			(11)		1,208	1,208			
100164292	ROCKLIN	CA		06/21/2024		1,288	(36)	(36)			(36)		1,252	1,252			
100221096	ANDORRAGE	AK		07/21/2025		1,319	(27)	(27)			(27)		1,292	1,292			
100200402	DAVIDSON	NC		03/10/2025		1,339	(28)	(28)			(28)		1,311	1,311			
100110678	CLIFTON	VA		06/30/2023		1,481	(11)	(11)			(11)		1,470	1,470			
100074120	RICHMOND	TX		12/09/2021		2,544	(137)	(137)			(137)		2,407	2,407			
100273942	TALLASSEE	AL		01/15/2026		407	(16)	(16)			(16)		391	391			
100267236	JACKSONVILLE	FL		07/30/2025		1,254	(39)	(39)			(39)		1,215	1,215			
100148661	PORTLAND	OR		04/15/2024		1,485	(16)	(16)			(16)		1,469	1,469			
100193591	ALEXANDRIA	VA		11/09/2023		2,368	(23)	(23)			(23)		2,345	2,345			
100246504	PASADENA	CA		10/15/2025		1,404	(59)	(59)			(59)		1,345	1,345			
100162670	AMESBURY	MA		06/12/2024		1,389	(15)	(15)			(15)		1,374	1,374			
100238947	PARKER	CO		09/23/2025		936	(15)	(15)			(15)		921	921			
100181589	CORNING	CA		12/06/2024		1,400	(40)	(40)			(40)		1,360	1,360			
100215655	SHARON	CT		06/12/2025		1,440	(2)	(2)			(2)		1,438	1,438			
100216608	ROSEVILLE	OH		06/23/2025		3,323	(57)	(57)			(57)		3,266	3,266			
100078736	SAN DIEGO	CA		02/25/2022		2,724	(40)	(40)			(40)		2,684	2,684			
100101984	BILLERICA	MA		04/14/2023		1,050	(32)	(32)			(32)		1,018	1,018			
100189475	STATEN ISLAND	NY		01/15/2025		1,345	(26)	(26)			(26)		1,319	1,319			
100158822	VILLAS	NJ		07/12/2024		1,378	(27)	(27)			(27)		1,351	1,351			
100215612	QUEEN CREEK	AZ		06/12/2025		1,201	(43)	(43)			(43)		1,158	1,158			
100129615	STATEN ISLAND	NY		09/27/2023		1,219	(25)	(25)			(25)		1,194	1,194			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100218162	DALLAS	TX		07/22/2025		1,153		(33)			(33)		1,120		1,120		
100203555	MONROE	NY		03/28/2025		1,392		(22)			(22)		1,370		1,370		
100220377	BREWARD	NC		07/14/2025		1,192		(36)			(36)		1,156		1,156		
100206752	FREDMOND	WA		04/23/2025		1,625		(55)			(55)		1,570		1,570		
100246688	BIG BEAR CITY	CA		10/15/2025		1,170		(39)			(39)		1,131		1,131		
100209277	NORTH WATTLE BEACH	SC		04/29/2025		1,382		(27)			(27)		1,355		1,355		
100246823	SAN FERNANDO	CA		10/17/2025		1,698		(71)			(71)		1,627		1,627		
100206506	SAN DIEGO	CA		04/23/2025		807		(36)			(36)		771		771		
100114824	BOCA RATON	FL		07/10/2023		1,608		(3)			(3)		1,605		1,605		
100164446	ALBRIGHTSVILLE	PA		06/21/2024		1,161		(25)			(25)		1,136		1,136		
100189772	GALVESTON	TX		01/21/2025		1,247		(21)			(21)		1,226		1,226		
100215309	NEW HOPE	PA		06/12/2025		2,455		(66)			(66)		2,389		2,389		
100276843	PLANO	TX		01/30/2026		465		(13)			(13)		452		452		
100177449	MIAMI	FL		01/16/2025		1,430		(32)			(32)		1,398		1,398		
100156541	POINCIANO BEACH	FL		06/24/2024		2,544		(31)			(31)		2,513		2,513		
100211547	LAKE HARMONY	PA		06/05/2025		1,155		(28)			(28)		1,127		1,127		
100091882	MUKILTEO	WA		03/24/2023		553		(12)			(12)		541		541		
100247577	LAS VEGAS	NV		10/29/2025		1,358		(47)			(47)		1,311		1,311		
100277600	CASCO	ME		02/13/2026		504		(14)			(14)		490		490		
100261505	NAPLES	FL		12/12/2025		1,017		(17)			(17)		1,000		1,000		
100128277	LOS ANGELES	CA		09/14/2023		1,233		(28)			(28)		1,205		1,205		
100078030	BALDWIN	NY		01/12/2022		853		(13)			(13)		840		840		
100246085	SEATTLE	WA		10/15/2025		1,341		(60)			(60)		1,281		1,281		
100267510	PARKER	CO		12/24/2025		838		(35)			(35)		803		803		
4010042472	WOODSTOWN	NJ		03/22/2023		6,227		(136)			(136)		6,091		6,091		
100118085	EAST FAIRMOUTH	MA		07/25/2023		1,202		(34)			(34)		1,168		1,168		
100164789	CAPE CORAL	FL		08/26/2024		1,439		(28)			(28)		1,411		1,411		
100213868	LAKE ARROWHEAD	CA		05/29/2025		1,313		(31)			(31)		1,282		1,282		
100025266	MIRAMAR BEACH	FL		04/27/2022		2,364		(47)			(47)		2,317		2,317		
100110315	CLARKSVILLE	TN		06/30/2023		1,547		(3)			(3)		1,544		1,544		
100216509	RICHMOND	TX		06/23/2025		1,289		(16)			(16)		1,273		1,273		
100205872	TOPSAIL BEACH	NC		04/14/2025		1,336		(28)			(28)		1,308		1,308		
100163306	UKIAH	CA		06/13/2024		1,365		(36)			(36)		1,329		1,329		
100153379	NEWTON	MA		05/29/2024		1,205		(34)			(34)		1,171		1,171		
100163834	HOUSTON	TX		09/27/2024		1,286		(26)			(26)		1,260		1,260		
100257024	LATHROP	CA		11/26/2025		963		(32)			(32)		931		931		
100045004	HUNTINGTON BEACH	CA		11/25/2020		3,639		(76)			(76)		3,563		3,563		
100268803	MANCHESTER	CT		12/29/2025		1,454		(34)			(34)		1,420		1,420		
100267200	DURHAM	NC		12/23/2025		1,444		(19)			(19)		1,425		1,425		
100201468	LITTLE ROCK	CA		03/12/2025		990		(23)			(23)		967		967		
100177209	EASTVALE	CA		01/16/2025		1,349		(50)			(50)		1,299		1,299		
100221475	EL DORADO HILLS	CA		07/22/2025		1,311		(36)			(36)		1,275		1,275		
100165332	EAST POINT	GA		08/29/2024		863		(32)			(32)		831		831		
100140658	SNELLVILLE	GA		02/08/2024		1,291		(27)			(27)		1,264		1,264		
100246553	JUPITER	FL		10/15/2025		1,124		(23)			(23)		1,101		1,101		
100253719	GILBERT	AZ		10/30/2025		2,050		(57)			(57)		1,993		1,993		
18127	TRIVY	MI		02/08/2008		51,969		(154)			(154)		51,815		51,815		
100228109	BOLLER	CO		06/07/2025		154,008		(2,412)			(2,412)		151,596		151,596		
100261051	BRIGHTLINE	NJ		12/08/2025		3,559		(17)			(17)		3,542		3,542		
100175307	HAIALEAH	FL		11/05/2024		1,416		(29)			(29)		1,387		1,387		
100236366	BRAINTREE	MA		09/12/2025		2,604		(19)			(19)		2,585		2,585		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019369	MARGATE	NJ		01/30/2025		358	(17)				(17)		341				
10080337	JERSEY CITY	NJ		02/24/2022		2,639	(40)				(40)		2,599				
10025536	FALL RIVER	MA		11/24/2025		1,716	(70)				(70)		1,646				
10024495	WARREN	NJ		09/29/2025		1,285	(39)				(39)		1,246				
10020938	OLYMPIC VALLEY	CA		05/02/2025		1,386	(33)				(33)		1,353				
10028068	MONUMENT	CO		10/03/2025		4,006	(142)				(142)		3,864				
100103517	W/ALANNE	HI		05/08/2023		1,263	(18)				(18)		1,245				
10022047	BLACK MTN	NC		07/15/2025		1,182	(41)				(41)		1,141				
100159211	VALENCIA	CA		07/15/2024		1,427	(24)				(24)		1,403				
100210227	H/IELL	NJ		05/09/2025		1,581	(68)				(68)		1,513				
100100547	MILLIANI	HI		04/27/2023		6,441	(45)				(45)		6,396				
100272320	ROUND ROCK	TX		01/08/2026		934	(22)				(22)		912				
100272364	BRISTOW	VA		01/08/2026		950	(15)				(15)		935				
100229128	DESTIN	FL		06/14/2025		1,337	(25)				(25)		1,312				
100214644	BOHIE	MD		06/10/2025		1,297	(17)				(17)		1,280				
100176794	MECHANICSBURG	PA		11/15/2024		1,053	(31)				(31)		1,022				
100200731	MARYSVILLE	WA		03/11/2025		1,487	(27)				(27)		1,460				
100189318	LA JOLLA	CA		01/13/2025		1,466	(14)				(14)		1,452				
100138009	LAKE ELSNORE	CA		12/13/2023		1,738	(4)				(4)		1,734				
100201565	PEARLAND	TX		03/13/2025		1,176	(55)				(55)		1,121				
100155534	TEIKSBURY	MA		07/19/2023		1,281	(32)				(32)		1,249				
100192717	AUSTIN	TX		02/10/2025		1,394	(15)				(15)		1,379				
100180033	SAINT MICHEL'S	MD		11/25/2024		1,440	(24)				(24)		1,416				
100180035	LONDON	TN		11/25/2024		1,394	(27)				(27)		1,367				
100205124	MOENO VALLEY	CA		04/11/2025		1,196	(47)				(47)		1,149				
100128831	VISTA	CA		09/21/2023		1,346	(27)				(27)		1,319				
100130253	VACAVILLE	CA		09/28/2023		900	(18)				(18)		882				
100188379	LUCK	WI		01/08/2025		1,387	(32)				(32)		1,355				
100236140	FRESNO	CA		09/10/2025		1,317	(38)				(38)		1,279				
100190665	YONKERS	NY		01/22/2025		4,408	(71)				(71)		4,337				
100166381	SAN BERNARDINO	CA		10/24/2024		1,796	(42)				(42)		1,754				
403023062	NEW HAVEN	CT		03/06/2025		2,936	(24)				(24)		2,912				
100238943	PALM BEACH GARDENS	FL		09/23/2025		1,362	(22)				(22)		1,340				
100129462	HALLANDALE BEACH	FL		09/29/2023		1,848	(25)				(25)		1,823				
100129464	HALLANDALE BEACH	FL		09/29/2023		1,848	(25)				(25)		1,823				
100253441	SOUTH BERRICK	ME		10/30/2025		1,166	(30)				(30)		1,136				
100212500	LONDONDERY	NH		05/28/2025		1,670	(10)				(10)		1,660				
100151064	MARLBORO	NJ		05/08/2024		4,328	(63)				(63)		4,265				
100244843	MINEN	NY		09/29/2025		1,442	(34)				(34)		1,408				
100172198	SAN MARCOS	TX		10/17/2024		3,543	(40)				(40)		3,503				
100204942	VAN ALSTINE	TX		04/10/2025		1,268	(33)				(33)		1,235				
100109641	OAKLAND	CA		06/14/2023		2,331	(123)				(123)		2,208				
100148666	SPARTA	NJ		04/16/2024		1,225	(11)				(11)		1,214				
100228920	SEATTLE	WA		09/10/2025		1,264	(41)				(41)		1,223				
100198227	MIAMI	FL		02/28/2025		1,201	(45)				(45)		1,156				
100165594	CHICAGO	IL		10/04/2024		1,421	(39)				(39)		1,382				
100214569	POIMONA	CA		06/06/2025		1,003	(36)				(36)		967				
100120602	ACTON	CA		06/18/2023		957	(7)				(7)		950				
100168116	POIMONA	CA		09/20/2024		1,326	(33)				(33)		1,293				
100120281	RIVERSIDE	CA		06/18/2023		1,099	(21)				(21)		1,078				
100095973	ALLEN	TX		01/31/2023		1,790	(62)				(62)		1,728				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193034	SPRING VALLEY		CA		11/16/2023		2,023	(5)	(5)			(5)		2,018	2,018	2,018		
100177528	KEY LARGO		FL		01/16/2025		2,680	(31)	(31)			(31)		2,649	2,649	2,649		
100247291	COLDWATER		MI		10/23/2025		796	(15)	(15)			(15)		781	781	781		
100110720	RIALTO		CA		06/11/2023		2,024	(51)	(51)			(51)		1,973	1,973	1,973		
100214280	BOLDER		CO		05/30/2025		2,944	(19)	(19)			(19)		2,925	2,925	2,925		
100228240	MARYSVILLE		WA		06/11/2025		1,213	(30)	(30)			(30)		1,183	1,183	1,183		
100108891	MARICOPA		AZ		05/31/2023		1,290	(33)	(33)			(33)		1,257	1,257	1,257		
100175413	EVERETT		WA		12/23/2024		2,415	(65)	(65)			(65)		2,350	2,350	2,350		
100273945	NORFOLK		VA		01/23/2026		415	(16)	(16)			(16)		399	399	399		
100246732	CLARKSON		KY		10/15/2025		1,397	(59)	(59)			(59)		1,338	1,338	1,338		
100128430	MC GHEYSVILLE		VA		09/15/2023		1,128	(8)	(8)			(8)		1,120	1,120	1,120		
100228666	HAYWARD		CA		06/11/2025		1,288	(38)	(38)			(38)		1,230	1,230	1,230		
100234564	TEBICOLA		CA		06/28/2025		1,257	(27)	(27)			(27)		1,230	1,230	1,230		
100157730	MANVEL		TX		06/28/2024		928	(50)	(50)			(50)		878	878	878		
100218636	FLAGSTAFF		AZ		06/27/2025		3,027	(43)	(43)			(43)		2,984	2,984	2,984		
100228368	FITCHBURG		MA		06/11/2025		842	(11)	(11)			(11)		831	831	831		
100141946	MIAMI		FL		02/29/2024		1,133	(39)	(39)			(39)		1,094	1,094	1,094		
100172394	SEATAC		WA		10/23/2024		1,569	(28)	(28)			(28)		1,541	1,541	1,541		
100211652	TEBICOLA		CA		05/19/2025		1,348	(28)	(28)			(28)		1,320	1,320	1,320		
100194429	SAINT LOUIS		MO		02/14/2025		1,786	(51)	(51)			(51)		1,735	1,735	1,735		
100267065	NORTH WATTLE BEACH		SC		12/23/2025		1,139	(21)	(21)			(21)		1,118	1,118	1,118		
100133770	ESCONDIDO		CA		10/20/2023		527	(4)	(4)			(4)		523	523	523		
100266825	SCOTTSDALE		AZ		12/23/2025		960	(17)	(17)			(17)		943	943	943		
100253730	JACKSON		TN		10/30/2025		1,412	(42)	(42)			(42)		1,370	1,370	1,370		
100245360	SAN DIEGO		CA		10/06/2025		1,360	(37)	(37)			(37)		1,323	1,323	1,323		
100102594	LINNFIELD		MA		06/07/2023		1,239	(29)	(29)			(29)		1,210	1,210	1,210		
100154883	PHILADELPHIA		PA		07/19/2024		5,826	(53)	(53)			(53)		5,773	5,773	5,773		
100110040	FAVETTEVILLE		NC		06/23/2023		1,325	(19)	(19)			(19)		1,306	1,306	1,306		
100235090	BAINBRIDGE ISLAND		WA		08/28/2025		1,231	(50)	(50)			(50)		1,181	1,181	1,181		
100238142	FONTANA		CA		09/15/2025		1,205	(34)	(34)			(34)		1,171	1,171	1,171		
100253983	RUIDOSO		NM		10/30/2025		1,268	(42)	(42)			(42)		1,228	1,228	1,228		
100255378	PEMBROKE PINES		FL		11/24/2025		1,286	(60)	(60)			(60)		1,226	1,226	1,226		
100213865	UNION CITY		CA		05/29/2025		3,683	(18)	(18)			(18)		3,665	3,665	3,665		
100198301	FOUNTAIN HILLS		AZ		02/28/2025		1,364	(23)	(23)			(23)		1,341	1,341	1,341		
100147381	DALLAS		TX		05/08/2024		3,055	(65)	(65)			(65)		2,990	2,990	2,990		
100234959	BRICK		NJ		06/28/2025		1,363	(32)	(32)			(32)		1,331	1,331	1,331		
100173121	BEND		OR		10/30/2024		1,404	(31)	(31)			(31)		1,373	1,373	1,373		
100185580	OCEAN VIEW		DE		12/20/2024		1,437	(53)	(53)			(53)		1,384	1,384	1,384		
100172653	COMPTON		CA		10/25/2024		1,480	(44)	(44)			(44)		1,436	1,436	1,436		
100215021	ARLINGTON		VA		06/11/2025		4,239	(79)	(79)			(79)		4,210	4,210	4,210		
100164620	LATHROP		CA		06/26/2024		1,195	(38)	(38)			(38)		1,157	1,157	1,157		
100227179	VOLCANO		HI		07/30/2025		9,105	(398)	(398)			(398)		8,707	8,707	8,707		
100180446	RIVERSIDE		CA		11/25/2024		1,414	(11)	(11)			(11)		1,403	1,403	1,403		
100245248	GOODYEAR		AZ		10/06/2025		1,375	(45)	(45)			(45)		1,330	1,330	1,330		
100200476	MONTGOMERY		AL		03/10/2025		1,223	(12)	(12)			(12)		1,211	1,211	1,211		
100188414	MOUNT PLEASANT		SC		01/08/2025		1,261	(33)	(33)			(33)		1,228	1,228	1,228		
100182183	ODESSA		TX		12/12/2024		1,293	(17)	(17)			(17)		1,276	1,276	1,276		
100178440	NAPLES		FL		11/21/2024		1,302	(26)	(26)			(26)		1,276	1,276	1,276		
100199332	ATHOL		ID		03/05/2025		5,215	(110)	(110)			(110)		5,105	5,105	5,105		
100141766	ELMONT		NY		07/30/2024		1,251	(12)	(12)			(12)		1,239	1,239	1,239		
100162973	WAIPAHU		HI		06/12/2024		1,443	(13)	(13)			(13)		1,430	1,430	1,430		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100120382	PASADENA	CA		06/18/2023		7,774		(289)					7,485				
100206425	ATLANTA	GA		04/22/2025		1,265		(52)					1,213				
100014812	PARK CITY	UT		11/06/2017		4,655		(46)					4,609				
100214621	LAS VEGAS	NV		06/10/2025		1,327		(52)					1,275				
100218653	HOLICASSA	FL		06/27/2025		1,373		(11)					1,362				
100102940	FONTANA	CA		06/22/2023		1,336		(52)					1,284				
100206436	SANIT AUGUSTINE	FL		04/22/2025		5,622		(172)					5,450				
100234920	LAKE LUKE	NC		08/28/2025		1,340		(30)					1,310				
100091619	KISSIMEE	FL		03/07/2023		1,796		(38)					1,758				
100145841	CHARLOTTE	NC		03/15/2024		1,355		(30)					1,325				
100216623	DURANGO	CO		06/23/2025		1,340		(2)					1,338				
100155122	PICO RIVERA	CA		07/19/2024		1,294		(17)					1,277				
100120257	SCOTTSDALE	AZ		06/18/2023		1,324		(31)					1,293				
100257088	ROY	UT		11/26/2025		1,473		(21)					1,452				
100201165	MICALL	ID		03/12/2025		1,219		(29)					1,190				
100201149	PORT ORCHARD	WA		08/25/2025		1,075		(51)					1,024				
100067709	SAN JOSE	CA		09/23/2021		3,028		(38)					2,990				
100220339	GILBERT	AZ		07/14/2025		1,150		(38)					1,112				
100223150	BLUFFTON	SC		06/14/2025		1,137		(25)					1,112				
100272895	OCEAN CITY	NJ		01/15/2026		389		(13)					376				
100218613	WENDELL	NC		06/27/2025		1,185		(37)					1,148				
100145845	NAPLES	FL		03/15/2024		920		(50)					870				
100210349	OREGON CITY	OR		05/09/2025		1,308		(25)					1,283				
100165543	POVALUP	WA		08/29/2024		1,958		(11)					1,947				
100218805	CHARLESTON	SC		06/27/2025		2,728		(78)					2,650				
100117949	OXNARD	CA		07/20/2023		1,176		(37)					1,139				
100214196	LEHI	UT		05/30/2025		2,133		(19)					2,114				
100203033	IRVING	TX		04/25/2025		3,304		(101)					3,203				
100152026	LAKE WORTH BEACH	FL		05/14/2024		1,343		(24)					1,319				
100223174	CUMMING	GA		08/14/2025		1,324		(45)					1,279				
100157247	MIRAMAR	FL		02/20/2025		1,245		(51)					1,194				
100201001	DESTIN	FL		03/12/2025		8,191		(65)					8,126				
100266912	MADISON	WI		12/23/2025		942		(22)					920				
100080338	JERSEY CITY	NJ		02/24/2022		2,625		(40)					2,585				
100206954	DOINEY	CA		04/25/2025		1,316		(56)					1,260				
100272989	GAITHERSBURG	MD		08/04/2025		1,295		(16)					1,279				
100220621	LIVINGSTON MANOR	NY		07/15/2025		1,189		(55)					1,134				
100189706	WISLEY CHAPEL	FL		02/20/2025		1,104		(34)					1,070				
100206276	ANTIOCH	CA		04/17/2025		1,411		(39)					1,372				
100215797	JESEN BEACH	FL		06/12/2025		1,567		(20)					1,547				
100229625	LAKE RONKOMA	NY		06/15/2025		1,354		(64)					1,290				
100258293	UKIAH	CA		12/05/2025		885		(11)					874				
100168530	FEDERAL WAY	WA		09/25/2024		1,255		(32)					1,223				
100081622	YOUNGSVILLE	LA		03/24/2022		2,082		(32)					2,050				
100194216	MIAMI	FL		02/14/2025		1,237		(60)					1,177				
100189584	MIAMI	FL		01/17/2025		1,342		(2)					1,340				
100214879	BUXLEY	WA		06/11/2025		1,105		(52)					1,053				
100223066	NE/PORT	RI		06/14/2025		1,641		(36)					1,605				
100080371	JURPA VALLEY	CA		04/14/2022		2,210		(79)					2,131				
100228221	STONEHAM	MA		06/11/2025		1,995		(41)					1,954				
100151994	SUN CITY	AZ		06/14/2024		1,095		(39)					1,056				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021033	CHESTER	MD		07/18/2025		1,166		(28)			(28)		1,138		1,138		
10011860	HOLDEN	MA		07/27/2023		1,235		(13)			(13)		1,222		1,222		
10019160	PITTSBURG	CA		02/20/2025		892		(38)			(38)		854		854		
100076418	OKLAHOMA CITY	OK		12/23/2021		4,586		(139)			(139)		4,447		4,447		
100246209	EVERETT	WA		10/08/2025		1,143		(52)			(52)		1,091		1,091		
100174648	STATEN ISLAND	NY		10/31/2024		2,446		(77)			(77)		2,369		2,369		
100214471	MIRLE BEACH	SC		06/06/2025		1,046		(51)			(51)		995		995		
100274020	JEFFERSON	GA		01/26/2026		418		(18)			(18)		400		400		
100253725	EMILY	MIN		10/30/2025		1,664		(57)			(57)		1,607		1,607		
100079660	CHICO	CA		04/08/2022		2,476		(41)			(41)		2,435		2,435		
100277456	NEWARK	NJ		02/13/2026		597		(6)			(6)		591		591		
100255718	FOLSOM	CA		11/24/2025		1,372		(24)			(24)		1,348		1,348		
100076614	WILLOWAR	CA		12/21/2021		2,634		(114)			(114)		2,520		2,520		
100235251	LOS ANGELES	CA		08/29/2025		970		(46)			(46)		924		924		
100186316	VIIAMALIA	FL		12/30/2024		2,124		(23)			(23)		2,101		2,101		
100255605	CORONA	CA		11/24/2025		1,417		(34)			(34)		1,383		1,383		
100246861	LADY LAKE	FL		10/17/2025		1,426		(12)			(12)		1,414		1,414		
10025364	SALT LAKE CITY	UT		10/30/2025		1,436		(22)			(22)		1,414		1,414		
100203023	NIPICO	CA		03/27/2025		1,376		(47)			(47)		1,329		1,329		
100192894	WILLINGTON	DE		02/10/2025		1,278		(33)			(33)		1,245		1,245		
100221837	TIGARD	OR		07/29/2025		1,279		(46)			(46)		1,233		1,233		
100156618	BUCKEYE	AZ		06/27/2024		908		(26)			(26)		882		882		
100201676	SAINT PETERSBURG	FL		03/13/2025		1,277		(19)			(19)		1,258		1,258		
100163162	BRADENTON	FL		08/13/2024		1,173		(10)			(10)		1,163		1,163		
100210310	MOAB	UT		05/09/2025		1,180		(18)			(18)		1,162		1,162		
100136212	KAMAS	UT		11/20/2023		1,270		(20)			(20)		1,250		1,250		
100167967	SAINT GEORGE ISLAND	FL		09/20/2024		1,370		(28)			(28)		1,342		1,342		
100253634	RATHERUM	ID		10/30/2025		1,491		(39)			(39)		1,452		1,452		
100121027	BEECH MOUNTAIN	NC		08/30/2023		1,385		(14)			(14)		1,371		1,371		
100157064	CALDWELL	NJ		02/20/2025		21,107		(449)			(449)		20,658		20,658		
100176648	BOXTON TOWNSHIP	NJ		11/15/2024		1,148		(29)			(29)		1,119		1,119		
100267160	MENTONE BERNARDINO	CA		12/23/2025		1,255		(26)			(26)		1,229		1,229		
100088668	MABLES	FL		11/15/2022		1,204		(34)			(34)		1,170		1,170		
100151933	MERIDIAN	ID		06/14/2024		1,212		(44)			(44)		1,168		1,168		
100071919	KEY BISCAYNE	FL		11/19/2021		2,634		(139)			(139)		2,495		2,495		
100266336	PORTLAND	OR		12/29/2025		1,503		(38)			(38)		1,465		1,465		
100148006	KILL DEVIL HILLS	NC		04/12/2024		1,308		(26)			(26)		1,282		1,282		
100071301	ATHENS	GA		10/16/2024		2,514		(111)			(111)		2,403		2,403		
100143657	JUPITER	FL		02/22/2024		1,049		(36)			(36)		1,013		1,013		
100219310	PATERSON	NJ		06/30/2025		1,187		(31)			(31)		1,156		1,156		
100245400	NORTH MIRLE BEACH	SC		10/06/2025		1,357		(41)			(41)		1,316		1,316		
100255327	LENOIR CITY	TN		11/24/2025		1,414		(23)			(23)		1,391		1,391		
100267099	PRINCETON JUNCTION	NJ		12/23/2025		1,440		(18)			(18)		1,422		1,422		
100115577	WESLEY CHAPEL	FL		07/19/2023		1,736		(30)			(30)		1,706		1,706		
100144321	LOS ANGELES	CA		03/07/2024		1,071		(55)			(55)		1,016		1,016		
100157128	BLAINE	WA		02/20/2025		927		(16)			(16)		911		911		
100202944	MONETA	VA		03/24/2025		2,208		(48)			(48)		2,160		2,160		
100254163	DALLAS	TX		11/06/2025		1,310		(57)			(57)		1,253		1,253		
100238076	ELL LAY	GA		09/23/2025		1,232		(26)			(26)		1,206		1,206		
100200684	SACRAMENTO	CA		03/11/2025		1,436		(1)			(1)		1,435		1,435		
100247057	REDLANDS	CA		10/22/2025		1,276		(40)			(40)		1,236		1,236		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100195306	OREN	UT		02/24/2025		1,313	(17)				(17)		1,296	1,296	1,296		
100255500	CHICAGO	IL		11/24/2025		1,969	(43)				(43)		1,926	1,926	1,926		
100159200	MESA	AZ		07/15/2024		3,041	(51)				(51)		2,990	2,990	2,990		
100202098	LOS ANGELES	CA		07/11/2025		2,349	(83)				(83)		2,266	2,266	2,266		
100277425	MOUNTLAKE TERRACE	WA		02/13/2026		11,714	(402)				(402)		11,312	11,312			
100094088	ESTERO	FL		06/12/2022		1,957	(5)				(5)		1,952	1,952			
100151197	DALPHIN ISLAND	AL		05/10/2024		1,810	(37)				(37)		1,773	1,773			
100254865	ALBUQUERQUE	NM		11/17/2025		1,789	(63)				(63)		1,726	1,726			
100173695	POOLER	GA		10/30/2024		1,208	(54)				(54)		1,154	1,154			
100214620	NAPLES	FL		06/09/2025		807	(18)				(18)		789	789			
100186815	SAN DIEGO	CA		09/25/2024		1,278	(26)				(26)		1,252	1,252			
100268279	LAS VEGAS	NV		12/29/2025		986	(2)				(2)		984	984			
100202788	FOLSOM	CA		06/18/2025		1,229	(40)				(40)		1,189	1,189			
100247940	JUPITER	FL		10/29/2025		1,668	(76)				(76)		1,592	1,592			
100213976	SAINT AUGUSTINE	FL		05/29/2025		1,303	(33)				(33)		1,270	1,270			
100253533	PHILADELPHIA	PA		10/30/2025		1,400	(38)				(38)		1,362	1,362			
100254203	KNOXVILLE	TN		11/06/2025		1,399	(37)				(37)		1,362	1,362			
100163995	EAST BRUNSWICK	NJ		08/21/2024		3,074	(143)				(143)		2,931	2,931			
100218632	LIVWOOD	WA		06/27/2025		1,371	(15)				(15)		1,356	1,356			
100205136	CORONA	CA		05/01/2025		1,289	(41)				(41)		1,248	1,248			
100193663	MASTIC BEACH	NY		12/28/2023		1,046	(33)				(33)		1,013	1,013			
100186253	SEATAC	WA		12/27/2024		1,282	(42)				(42)		1,240	1,240			
100147444	FEASTER	TX		04/03/2024		1,166	(35)				(35)		1,131	1,131			
100213724	RIVERSIDE	CA		05/29/2025		1,270	(31)				(31)		1,239	1,239			
100211894	BALDWIN PARK	CA		05/22/2025		1,259	(20)				(20)		1,239	1,239			
100234793	TAMPA	FL		08/28/2025		1,247	(33)				(33)		1,214	1,214			
100174914	BROKEN BOW	OK		10/31/2024		1,347	(23)				(23)		1,324	1,324			
100203404	CINCINNATI	KY		03/27/2025		1,215	(47)				(47)		1,168	1,168			
100204718	MORENO VALLEY	CA		04/08/2025		1,235	(39)				(39)		1,196	1,196			
100147718	MORENO VALLEY	CA		04/05/2024		1,184	(26)				(26)		1,158	1,158			
10075982	EAST BOSTON	MA		01/07/2022		2,884	(78)				(78)		2,806	2,806			
100076327	BROKEN BOW	OK		01/07/2022		2,871	(61)				(61)		2,790	2,790			
100202866	SCITUATE	MA		03/24/2025		1,152	(32)				(32)		1,120	1,120			
100184972	WINTER GARDEN	FL		12/19/2024		1,244	(22)				(22)		1,222	1,222			
10079624	SEVIERVILLE	TN		11/21/2024		1,266	(25)				(25)		1,241	1,241			
100215013	GOODYEAR	AZ		06/11/2025		1,209	(21)				(21)		1,188	1,188			
100221287	LOS BANOS	CA		07/22/2025		2,089	(75)				(75)		2,014	2,014			
100253116	GARDEN GROVE	CA		10/30/2025		1,199	(36)				(36)		1,163	1,163			
100191588	MANTECA	CA		01/31/2025		1,121	(37)				(37)		1,184	1,184			
100221101	SITKA	AK		07/21/2025		1,371	(22)				(22)		1,349	1,349			
100235982	BAYONE	NJ		09/04/2025		1,387	(17)				(17)		1,370	1,370			
100189562	MANTECA	CA		01/16/2025		1,121	(37)				(37)		1,184	1,184			
100277198	ROCKPORT	TX		02/10/2026		420	(7)				(7)		413	413			
100272671	CYPRESS	TX		01/09/2026		548	(11)				(11)		537	537			
100157129	HOUSTON	TX		02/20/2025		22,618	(354)				(354)		22,264	22,264			
100246210	PIGEON FORGE	TN		10/08/2025		1,535	(61)				(61)		1,474	1,474			
100238147	KEY WEST	FL		09/15/2025		1,245	(24)				(24)		1,221	1,221			
100227262	WASHINGTON	DC		07/31/2025		1,256	(35)				(35)		1,221	1,221			
100201181	KODAK	TN		03/12/2025		1,220	(45)				(45)		1,175	1,175			
100193663	SAINT PETERSBURG	FL		02/10/2025		1,126	(51)				(51)		1,175	1,175			
100066667	TRINITY	TX		09/30/2022		1,370	(10)				(10)		1,360	1,360			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019538	CHARLESTON	SC		02/24/2025		1,479		(15)			(15)		1,464		1,464		
10024380	WALNUT CREEK	CA		09/29/2025		1,293		(42)			(42)		1,251		1,251		
10023636	MENIFEE	CA		09/19/2025		836		(25)			(25)		811		811		
10015180	PUNTA GORDA	FL		05/10/2024		1,309		(23)			(23)		1,286		1,286		
10020681	FORT WORTH	TX		04/24/2025		1,222		(55)			(55)		1,167		1,167		
10027208	ORLANDO	FL		07/09/2026		795		(26)			(26)		769		769		
10022842	WONISOCKET	RI		06/12/2025		1,188		(46)			(46)		1,142		1,142		
10021908	TEPEE	AZ		06/27/2025		1,234		(39)			(39)		1,195		1,195		
10025484	NOTTINGHAM	NH		11/07/2025		1,824		(67)			(67)		1,757		1,757		
10006090	NEWTON	MA		06/25/2021		3,254		(72)			(72)		3,182		3,182		
10021279	EASTVALE	CA		05/22/2025		1,328		(18)			(18)		1,310		1,310		
10023425	COOPER CITY	FL		10/30/2025		1,339		(38)			(38)		1,301		1,301		
10027268	BROCKTON	MA		01/08/2026		949		(20)			(20)		929		929		
10015641	LAUDERHILL	FL		06/24/2024		1,251		(7)			(7)		1,244		1,244		
10015509	HIGHLANDS	NC		07/19/2024		1,564		(9)			(9)		1,555		1,555		
10022607	MONTREY PARK	CA		07/30/2025		3,971		(71)			(71)		3,900		3,900		
100254976	NORTHRIDE	CA		11/17/2025		1,596		(35)			(35)		1,561		1,561		
100219248	SAN MARCOS	TX		06/30/2025		1,380		(50)			(50)		1,310		1,310		
100102124	LOS ANGELES	CA		04/14/2023		385		(10)			(10)		375		375		
100244511	SAINT LOUIS PARK	MINN		09/29/2025		1,243		(31)			(31)		1,212		1,212		
10017266	HOLLYWOOD	FL		10/23/2024		1,400		(37)			(37)		1,363		1,363		
10008692	TUCSON	AZ		10/24/2022		9		9					9		9		
10016502	LA HABRA	CA		06/30/2024		1,276		(50)			(50)		1,226		1,226		
100162520	DUBLIN	NY		12/12/2024		1,465		(5)			(5)		1,450		1,450		
100175125	OWARD	CA		11/05/2024		1,466		(16)			(16)		1,450		1,450		
100236855	ARNOLD	CA		09/19/2025		1,331		(19)			(19)		1,312		1,312		
100172803	ANCHORAGE	AK		12/06/2024		1,297		(8)			(8)		1,289		1,289		
100144439	GULFPORT	FL		03/07/2024		2,889		(35)			(35)		2,854		2,854		
10014467	SAN FERNANDO	CA		07/30/2024		1,189		(16)			(16)		1,173		1,173		
100148276	WASHINGTON	DC		04/12/2024		1,553		(16)			(16)		1,537		1,537		
100245276	RICHMOND	TX		10/06/2025		1,220		(38)			(38)		1,182		1,182		
100115348	ELIZABETH	NJ		07/17/2023		1,142		(16)			(16)		1,126		1,126		
100219801	BOSTON	MA		07/08/2025		1,319		(20)			(20)		1,299		1,299		
100137110	NASHUA	NH		11/28/2023		2,237		(16)			(16)		2,221		2,221		
10017372	CARLSBAD	NJ		10/30/2024		1,589		(36)			(36)		1,553		1,553		
100254393	LOS ANGELES	CA		11/10/2025		1,277		(61)			(61)		1,216		1,216		
100212511	RIVERSIDE	CA		05/29/2025		1,205		(28)			(28)		1,177		1,177		
100245892	GLENORA	CA		10/06/2025		1,421		(51)			(51)		1,370		1,370		
100254980	OCEAN CITY	NJ		11/17/2025		3,017		(114)			(114)		2,903		2,903		
100254534	BROKEN BOWL	OK		11/17/2025		1,924		(69)			(69)		1,855		1,855		
100163345	LOS ANGELES	CA		06/13/2024		1,005		(67)			(67)		938		938		
100148765	NASHVILLE	TN		04/17/2024		1,161		(25)			(25)		1,136		1,136		
100152694	ELK RIDGE	UT		05/17/2024		1,509		(15)			(15)		1,494		1,494		
19218	EL PASO	TX		09/25/2012		76,457		(55)			(55)		76,402		76,402		
100243278	CAROLINA BEACH	NC		09/26/2025		894		(19)			(19)		875		875		
100119321	SAINT SIMONS ISLAND	GA		07/31/2023		2,019		(2)			(2)		2,017		2,017		
100219654	CLEWISTON	FL		07/07/2025		1,943		(42)			(42)		1,901		1,901		
100172236	BROKEN BOWL	OK		10/21/2024		1,544		(34)			(34)		1,510		1,510		
100210213	ANTELOPE	CA		05/09/2025		1,200		(44)			(44)		1,156		1,156		
100255966	BRIGHTLINE	NJ		11/24/2025		1,581		(30)			(30)		1,551		1,551		
100148558	PLANO	TX		04/12/2024		1,459		(14)			(14)		1,445		1,445		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173765	HANDOVER	MD		10/30/2024		1,899	(57)	(57)			(57)		1,842	1,842			
100128887	WILLIAMSTON	SC		09/21/2023		1,080		(22)			(22)		1,058	1,058			
100266638	DAWERS	MA		12/29/2025		915		(1)			(1)		914	914			
100190677	ORANGE BEACH	AL		01/28/2025		1,442	(3)	(3)			(3)		1,439	1,439			
100247180	BIG BEAR CITY	CA		10/23/2025		1,260		(36)			(36)		1,224	1,224			
100171242	BERKELEY	CA		10/16/2024		1,430		(30)			(30)		1,400	1,400			
100174773	ACWORTH	GA		10/31/2024		927		(27)			(27)		900	900			
100195301	FORT MILL	SC		02/24/2025		1,285		(37)			(37)		1,248	1,248			
100164776	SELBVILLE	DE		06/26/2024		2,570		(46)			(46)		2,524	2,524			
100171689	SAN DIEGO	CA		10/16/2024		1,380		(36)			(36)		1,344	1,344			
100212117	FOLSOM	CA		05/22/2025		1,336		(8)			(8)		1,328	1,328			
100228051	ALDIE	VA		06/14/2025		1,770		(17)			(17)		1,753	1,753			
100128406	LA QUINTA	CA		09/15/2023		1,344							1,344	1,344			
100180776	LOUISA	VA		11/26/2024		1,214		(16)			(16)		1,198	1,198			
100138420	HIACLEAH	FL		12/18/2023		1,545		(25)			(25)		1,520	1,520			
100110123	LOS CAROS	MEX		06/27/2023		1,569							1,569	1,569			
100201707	JAMESPORT	NY		03/18/2025		1,318		(49)			(49)		1,269	1,269			
100214251	PARHAMOUNT	CA		05/30/2025		1,296		(6)			(6)		1,290	1,290			
100272802	TUCKER	GA		01/13/2026		417		(15)			(15)		402	402			
100176227	ROILAND HEIGHTS	CA		11/19/2024		611		(9)			(9)		602	602			
100244739	ROCKPORT	TX		09/29/2025		1,215		(43)			(43)		1,172	1,172			
100133524	LOS ANGELES	CA		10/19/2023		1,056		(39)			(39)		1,017	1,017			
100156661	HONESTEAD	FL		06/24/2024		987		(35)			(35)		952	952			
100147870	KENT	WA		04/08/2024		1,461		(19)			(19)		1,442	1,442			
100152842	SANTA PALLA	CA		05/22/2024		2,214		(45)			(45)		2,169	2,169			
100267216	HOSHOTON	GA		12/23/2025		1,270		(17)			(17)		1,253	1,253			
100146684	PALMDALE	CA		03/20/2024		1,711		(35)			(35)		1,676	1,676			
100254660	EVERGREEN	CO		11/12/2025		1,124		(52)			(52)		1,072	1,072			
100171247	CAMAS	WA		10/16/2024		1,483		(51)			(51)		1,432	1,432			
100161179	NIPOMO	CA		07/25/2024		833		(4)			(4)		829	829			
100074242	SCOTTSDALE	AZ		12/09/2021		3,121		(72)			(72)		3,049	3,049			
100236257	COLORADO SPRINGS	CO		09/10/2025		1,089		(21)			(21)		1,068	1,068			
100148173	OAKLAND	CA		04/12/2024		1,321		(28)			(28)		1,293	1,293			
100201113	LOS ANGELES	CA		03/12/2025		1,250		(29)			(29)		1,221	1,221			
100236215	SULLIVAN	ME		09/10/2025		1,097		(21)			(21)		1,076	1,076			
100137624	MARYSVILLE	IA		12/08/2023		1,378		(3)			(3)		1,375	1,375			
100169665	SALEN	OR		11/08/2024		1,649		(47)			(47)		1,602	1,602			
100175301	RALEIGH	NC		11/05/2024		1,506		(5)			(5)		1,503	1,503			
100202724	AVOLON	IN		03/24/2025		1,283		(32)			(32)		1,251	1,251			
100273767	LAKE ARROWHEAD	CA		01/23/2026		842		(17)			(17)		825	825			
100171844	PROVIDENCE	UT		10/17/2024		1,529		(21)			(21)		1,508	1,508			
100081614	HUNTINGTON BEACH	CA		03/24/2022		2,521		(9)			(9)		2,512	2,512			
100267005	STEAMBOAT SPRINGS	CO		12/23/2025		1,471		(22)			(22)		1,449	1,449			
100143886	LOS ANGELES	CA		02/29/2024		914		(29)			(29)		885	885			
100203144	PROVIDENCE	UT		03/27/2025		1,216		(44)			(44)		1,172	1,172			
100118855	TAMPA	FL		06/30/2023		1,188		(34)			(34)		1,134	1,134			
100236001	PORT CLINTON	OH		09/19/2025		1,207		(28)			(28)		1,179	1,179			
100162264	CHARLOTTESVILLE	VA		09/06/2024		1,356		(22)			(22)		1,334	1,334			
100109290	ERSEY CITY	NJ		06/12/2023		1,524		(28)			(28)		1,496	1,496			
100255462	SALT LAKE CITY	UT		11/24/2025		1,974		(63)			(63)		1,911	1,911			
10010081962	FLINT	MI		11/26/2024		1,250		(32)			(32)		1,218	1,218			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100210452	GILBERT	AZ		05/12/2025		1,916		(71)			(71)		1,845	1,845			
100206277	PHOENIX	AZ		04/17/2025		1,475		(20)			(20)		1,455	1,455			
100144017	EVIA BEACH	HI		03/07/2024		1,298		(23)			(23)		1,275	1,275			
100198674	LOS ANGELES	CA		01/25/2024		1,119		(24)			(24)		1,095	1,095			
100102860	WATKINS	CO		06/22/2023		1,238		(41)			(41)		1,197	1,197			
100172780	CORONA	CA		12/06/2024		1,161		(49)			(49)		1,112	1,112			
100172223	KISSIMEE	FL		10/17/2024		1,294		(60)			(60)		1,234	1,234			
100076425	OCEANSIDE	CA		12/23/2021		3,011		(24)			(24)		2,987	2,987			
100235019	DOWNINGTOWN	PA		06/28/2025		1,369		(24)			(24)		1,345	1,345			
100277513	ANTIOCH	CA		02/13/2026		436		(10)			(10)		426	426			
100151249	SEABROOK ISLAND	SC		05/10/2024		1,293		(36)			(36)		1,257	1,257			
100194147	MURRIETA	CA		02/14/2025		1,287		(30)			(30)		1,257	1,257			
100220029	ATLANTIC BEACH	FL		06/14/2025		1,052		(22)			(22)		1,030	1,030			
100162747	HOPE	NE		06/12/2024		1,150		(32)			(32)		1,118	1,118			
100220983	TURLOCK	CA		07/18/2025		1,221		(35)			(35)		1,186	1,186			
100167902	THENTYNIE PALMS	CA		09/20/2024		1,262		(20)			(20)		1,242	1,242			
100055985	LOS ANGELES	CA		03/26/2021		3,221		(81)			(81)		3,140	3,140			
100193261	VIIAMALIA	FL		12/15/2023		1,169		(18)			(18)		1,151	1,151			
100074245	HUNTINGTON BEACH	CA		12/09/2021		2,131		(73)			(73)		2,058	2,058			
100162792	MONTCLAIR	NJ		06/12/2024		1,406		(12)			(12)		1,394	1,394			
100236940	FRASER	CO		09/12/2025		1,361		(30)			(30)		1,331	1,331			
100236194	AUSTIN	TX		09/10/2025		1,472		(34)			(34)		1,438	1,438			
100214884	PARKER	CO		06/11/2025		1,243		(59)			(59)		1,184	1,184			
100199170	DALLAS	TX		04/04/2025		5,531		(239)			(239)		5,292	5,292			
100266888	DELTAVILLE	VA		12/29/2025		875		(24)			(24)		851	851			
100219670	MILPITAS	CA		07/07/2025		1,906		(39)			(39)		1,867	1,867			
100173266	MARRAGANETT	RI		10/30/2024		1,379		(24)			(24)		1,355	1,355			
100215924	RIVERSIDE	CA		06/17/2025		1,685		(59)			(59)		1,626	1,626			
100152584	MANDEVILLE	LA		06/27/2024		1,861		(31)			(31)		1,830	1,830			
100127716	SUNRISE	FL		09/08/2023		1,989		(14)			(14)		1,975	1,975			
100218810	CAROLINA BEACH	NC		06/27/2025		1,169		(32)			(32)		1,137	1,137			
100165662	BUXTON	NC		09/30/2024		1,240		(19)			(19)		1,221	1,221			
100254016	FOLSOM	CA		10/30/2025		2,951		(51)			(51)		2,900	2,900			
100207222	SWANSCOTT	WA		04/28/2025		1,264		(11)			(11)		1,253	1,253			
100189762	NEW BUFFALO	MI		01/21/2025		1,285		(19)			(19)		1,266	1,266			
100226687	YUKON	OK		07/30/2025		1,199		(27)			(27)		1,172	1,172			
100068118	IVAN NUYS	CA		06/25/2021		2,930		(65)			(65)		2,845	2,845			
100150625	SAN PABLO	CA		06/08/2024		1,344		(28)			(28)		1,316	1,316			
100202637	WESTON	FL		03/24/2025		1,399		(16)			(16)		1,383	1,383			
100199225	SAN DIEGO	CA		04/09/2025		1,321		(51)			(51)		1,270	1,270			
100171896	NOLANVILLE	TX		10/17/2024		1,434		(30)			(30)		1,404	1,404			
100235571	MIRTELE BEACH	SC		08/29/2025		1,199		(48)			(48)		1,151	1,151			
100076263	EATONTOWN	NJ		01/07/2022		2,982		(37)			(37)		2,945	2,945			
100195603	HATTERAS	NC		06/24/2024		1,303		(27)			(27)		1,276	1,276			
100212666	MIAMI	FL		05/28/2025		1,118		(29)			(29)		1,089	1,089			
100210746	SEATAC	WA		05/15/2025		2,100		(62)			(62)		2,038	2,038			
100196984	SAN DIEGO	CA		02/28/2025		1,372		(8)			(8)		1,364	1,364			
100268748	VILLUMAR	IN		12/29/2025		905		(17)			(17)		888	888			
100236165	PANAMA CITY BEACH	FL		09/10/2025		1,073		(26)			(26)		1,047	1,047			
100191938	STUART	FL		07/30/2025		1,364		(37)			(37)		1,327	1,327			
100150138	FOUNTAIN HILLS	AZ		06/14/2024		1,171		(10)			(10)		1,161	1,161			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020714	HURICANE	UT		03/18/2025		1,280		(36)				(36)	1,244	1,244			
100153164	TRUCKEE	CA		05/30/2024		1,315		(13)				(13)	1,302	1,302			
100076766	SAN DIMAS	CA		12/30/2021		2,440		(93)					2,347	2,347			
100255701	PORTLAND	OR		11/24/2025		1,383		(36)				(36)	1,347	1,347			
100272578	SOUTH BEND	IN		01/08/2026		478		(7)				(7)	471	471			
100177307	FLAGSTAFF	AZ		01/16/2025		1,319		(29)				(29)	1,290	1,290			
100076657	HAITHORNE	CA		12/16/2021		2,861		(107)				(107)	2,754	2,754			
100177366	WORCESTER	MA		01/16/2025		952		(39)				(39)	913	913			
100165309	ROCKPORT	TX		06/29/2024		949		(38)				(38)	911	911			
100188471	NASHVILLE	TN		01/08/2025		1,282		(39)				(39)	1,243	1,243			
100202910	APRLING	GA		03/24/2025		1,451		(50)				(50)	1,401	1,401			
100160098	NEW BRUNSWICK	NJ		07/17/2024		1,413		(12)				(12)	1,401	1,401			
100188450	HEBR CITY	UT		01/08/2025		1,247		(25)				(25)	1,222	1,222			
100159863	ORLANDO	FL		06/16/2024		1,123		(25)				(25)	1,098	1,098			
100254564	CAPITOLA	CA		11/17/2025		6,889		(210)				(210)	6,679	6,679			
100146844	WAVNE	NJ		03/21/2024		1,108		(37)				(37)	1,071	1,071			
100091024	MORENO VALLEY	CA		01/31/2023		837		(19)				(19)	818	818			
100060195	SOUTH BOSTON	MA		06/25/2021		3,876		(62)				(62)	3,814	3,814			
100163021	ESTERO	FL		06/13/2024		1,171		(19)				(19)	1,152	1,152			
100180314	MENFEE	CA		11/25/2024		3,550		(16)				(16)	3,514	3,514			
100209182	HOBBS SOUND	FL		04/30/2025		1,278		(18)				(18)	1,260	1,260			
100207307	GLEN COVE	NY		04/28/2025		1,352		(55)				(55)	1,297	1,297			
100137222	NASHVILLE	TN		11/29/2023		1,029		(24)				(24)	1,005	1,005			
100205001	ROCKLIN	CA		04/29/2025		1,472		(8)				(8)	1,464	1,464			
100137652	EVIA BEACH	HI		12/08/2023		1,745		(25)				(25)	1,720	1,720			
100194001	YUCAIPA	CA		02/14/2025		1,191		(48)				(48)	1,143	1,143			
100226860	DICKINSON	TX		07/30/2025		7,658		(284)				(284)	7,374	7,374			
100206515	HAGERSTOWN	MD		04/22/2025		2,654		(56)				(56)	2,598	2,598			
100235170	APPLE VALLEY	CA		06/26/2025		1,119		(47)				(47)	1,072	1,072			
100080487	WINCHESTER	MA		03/10/2022		3,251		(106)				(106)	3,145	3,145			
100267330	BATAVIA	IL		12/24/2025		814		(39)				(39)	775	775			
100172408	SEVIERVILLE	TN		10/23/2024		24,756		(825)				(825)	23,931	23,931			
100163278	BRIDGMAN	MI		05/30/2024		1,189		(19)				(19)	1,170	1,170			
100267158	CANTON	OH		12/23/2025		1,521		(21)				(21)	1,500	1,500			
100221130	SAINT GEORGE	UT		07/21/2025		1,391		(6)				(6)	1,385	1,385			
100254350	MAPEVILLE	IL		11/07/2025		12,228		(1)				(1)	12,227	12,227			
100272972	YOUNGSVILLE	LA		01/15/2026		1,795		(53)				(53)	1,742	1,742			
100135207	LAURENCEVILLE	GA		11/07/2023		1,202							1,202	1,202			
100142422	NAPA	CA		03/08/2024		919		(16)				(16)	903	903			
100172514	CENTRAL FALLS	RI		10/23/2024		1,295		(36)				(36)	1,259	1,259			
100157119	INGLEWOOD	CA		06/28/2024		1,170		(16)				(16)	1,152	1,152			
100065109	TEBICOLA	CA		07/14/2021		2,949		(74)				(74)	2,875	2,875			
100180694	MIAMI	FL		11/26/2024		866		(17)				(17)	849	849			
100188969	GALVESTON	TX		07/09/2025		2,332		(51)				(51)	2,281	2,281			
100238190	PARAMOUNT	CA		09/15/2025		1,201		(27)				(27)	1,174	1,174			
100209185	SPRING	TX		04/30/2025		1,332		(2)				(2)	1,330	1,330			
100205967	STOCKTON	CA		05/09/2025		1,204		(34)				(34)	1,170	1,170			
100171911	HOWELL	NJ		10/17/2024		1,367		(30)				(30)	1,337	1,337			
100067426	BUBANK	CA		09/23/2021		3,180		(84)				(84)	3,096	3,096			
100115940	SEVIERVILLE	TN		07/20/2023		1,504		(28)				(28)	1,476	1,476			
100067923	POWAY	CA		09/23/2021		2,994		(42)				(42)	2,952	2,952			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026723	BOONE	NC		12/24/2025		438		(18)			(18)		420				
100080752	HOLMES BEACH	FL		03/10/2022		2,386		(32)			(32)		2,354				
100203842	PONDERAY	ID		03/28/2025		1,293		(48)			(48)		1,245				
100109732	BAVPORT	NY		06/16/2023		2,645		(67)			(67)		2,578				
100198284	CORAL SPRINGS	FL		02/28/2025		1,391		(12)			(12)		1,379				
100149893	LAKEWOOD	CO		04/24/2024		1,469		(20)			(20)		1,449				
100068204	EDGEWOOD	VA		06/25/2021		2,937		(64)			(64)		2,873				
100254174	SAN JACINTO	CA		11/06/2025		13,069		(348)			(348)		12,721				
100186631	WINCHESTER	MA		02/10/2025		1,190		(24)			(24)		1,166				
100218725	SKYMONISH	WA		06/27/2025		2,733		(48)			(48)		2,685				
100237049	STOCKTON	CA		09/12/2025		1,087		(48)			(48)		1,039				
100161743	HOUSTON	TX		07/30/2024		887		(25)			(25)		862				
100167882	BAKERSFIELD	CA		09/20/2024		1,311		(44)			(44)		1,267				
100201854	LAS VEGAS	NV		03/18/2025		1,983		(49)			(49)		1,934				
100194573	OAKLAND	CA		03/28/2025		1,317		(11)			(11)		1,306				
100100265	KAPLEI	HI		03/24/2023		8,788		(78)			(78)		8,710				
100254017	BOULDER	CO		10/30/2025		3,010		(53)			(53)		2,957				
100273780	FONTANA	CA		01/23/2026		788		(25)			(25)		763				
100246496	MONROE	LA		10/10/2025		1,816		(73)			(73)		1,743				
100229184	RADFORD	VA		06/14/2025		2,803		(61)			(61)		2,742				
100164893	SELDEN	NY		08/28/2024		1,311		(14)			(14)		1,297				
100267302	CUMMING	GA		12/24/2025		856		(32)			(32)		824				
100144279	HOUSTON	TX		03/07/2024		10,523		(270)			(270)		10,253				
100277535	HOBBS SOUND	FL		02/13/2026		886		(23)			(23)		863				
100144499	MOONSLough	GA		04/26/2024		3,940		(149)			(149)		3,791				
100272788	LAS VEGAS	NV		01/13/2026		907		(22)			(22)		885				
100272522	MARSHAN	WI		01/08/2026		922		(21)			(21)		901				
100188915	ORLANDO	FL		01/09/2025		37,581		(411)			(411)		37,170				
100268904	LONG BEACH	CA		12/29/2025		914		(7)			(7)		907				
100082901	CHINO	CA		05/17/2022		2,382		(36)			(36)		2,346				
100277454	SPICER	IL		02/13/2026		955		(26)			(26)		929				
100180726	BATON ROUGE	LA		11/26/2024		1,326		(47)			(47)		1,279				
100261226	LEWIS	DE		12/05/2025		985		(11)			(11)		974				
100129615	MIAMI	FL		09/29/2023		1,326		(10)			(10)		1,316				
100191775	MIAMI	FL		01/31/2025		962		(36)			(36)		926				
100188862	HIGHLAND	UT		01/09/2025		1,249		(47)			(47)		1,202				
100170506	LAKE ELSINORE	CA		10/09/2024		1,411		(34)			(34)		1,377				
100109672	PALM SPRINGS	CA		06/16/2023		11,587		(320)			(320)		11,267				
100280555	HENDERSON	NV		11/26/2025		1,196		(48)			(48)		1,148				
100182438	KING OF PRUSSIA	PA		12/12/2024		2,642		(23)			(23)		2,619				
100140142	OAKLAND PARK	FL		07/09/2024		1,157		(11)			(11)		1,146				
100162550	LAS VEGAS	NV		07/31/2024		1,233		(75)			(75)		1,158				
100246446	CADDO MILLS	TX		10/17/2025		1,234		(57)			(57)		1,177				
100254519	FRISSO	CO		11/14/2025		1,344		(45)			(45)		1,299				
100254069	SAN FRANCISCO	CA		11/06/2025		883		(15)			(15)		868				
100261556	BARTLETT	NH		12/08/2025		1,400		(34)			(34)		1,366				
100055647	ANHEIM	CA		03/23/2021		1,632		90			90		1,722				
100172249	AZUSA	CA		10/21/2024		1,517		(25)			(25)		1,492				
100253209	CANON CITY	CO		10/30/2025		1,274		(43)			(43)		1,231				
100258374	MARLBORO	NJ		12/05/2025		1,438		(7)			(7)		1,431				
100213716	MIAMI	FL		05/29/2025		1,178		(45)			(45)		1,133				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065406	LOS ANGELES	CA		07/28/2021		2,871		(52)					2,819	2,819			
100247394	MIAMI	FL		10/29/2025		1,169		(42)					1,127	1,127			
100082812	PLEASANT VIEW	UT		04/28/2022		8,408		(187)					8,221	8,221			
100076467	CAPE CORAL	FL		12/21/2021		2,437		(146)					2,291	2,291			
100142460	INLET BEACH	FL		03/08/2024		1,221		(19)					1,202	1,202			
100107847	ARVADA	CO		05/23/2023		3,698		(64)					3,634	3,634			
100057950	WATSONVILLE	CA		06/30/2021		2,925		(77)					2,848	2,848			
100209899	MANCHESTER	CT		05/02/2025		1,277		(35)					1,242	1,242			
100253555	MURRELLS INLET	SC		10/30/2025		1,303		(49)					1,254	1,254			
100268829	MURRIETA	CA		12/29/2025		1,212		(4)					1,208	1,208			
100267146	WILMINGTON	DE		12/23/2025		1,256		(42)					1,214	1,214			
100210617	HICKSVILLE	NY		05/15/2025		1,201		(46)					1,155	1,155			
100267321	SAN JOSE	CA		12/24/2025		894		(42)					852	852			
100220165	LOS ANGELES	CA		07/11/2025		1,247		(30)					1,217	1,217			
100246919	SUPRISE	AZ		10/17/2025		3,230		(64)					3,166	3,166			
100255399	WESTMINSTER	CA		11/24/2025		1,355		(49)					1,306	1,306			
100267070	PANAMA CITY BEACH	FL		12/23/2025		1,338		(32)					1,306	1,306			
100246370	BOCA RATON	FL		10/10/2025		1,353		(47)					1,306	1,306			
100235401	RICHARDSON	TX		08/29/2025		1,100		(47)					1,053	1,053			
100246536	BONITA	CA		10/10/2025		1,388		(50)					1,338	1,338			
100272285	BANBERRY	TN		01/08/2026		919		(24)					895	895			
100264909	FLAGSTAFF	AZ		12/17/2025		938		(33)					905	905			
100254034	ENCINITAS	CA		11/07/2025		1,398		(42)					1,356	1,356			
100155098	QUILCENE	WA		07/19/2024		6,415		(60)					6,355	6,355			
100272923	SCOTTSDALE	AZ		01/08/2026		941		(23)					918	918			
100234988	RANCHO CORDOVA	CA		08/28/2025		1,669		(24)					1,645	1,645			
100245053	COACHELLA	CA		09/30/2025		1,541		(73)					1,468	1,468			
100272187	FORT ASHBY	WV		01/08/2026		957		(18)					939	939			
100161772	BAYLON	NY		07/31/2024		1,084		(41)					1,043	1,043			
100273065	NAPLES	FL		01/15/2026		1,084		(27)					1,057	1,057			
100171540	LATHROP	CA		10/16/2024		1,895		(48)					1,847	1,847			
100102851	SANTA CRUZ	CA		06/22/2023		1,439		(34)					1,405	1,405			
100181946	FONTANA	CA		10/13/2023		1,355		(11)					1,344	1,344			
100228200	LANCASTER	CA		08/11/2025		1,406		(66)					1,340	1,340			
100172154	SOUTHAMPTON	NY		10/17/2024		21,969		(735)					21,234	21,234			
100202812	WARREN	NJ		03/24/2025		1,209		(47)					1,162	1,162			
100264992	LOS ANGELES	CA		12/17/2025		1,262		(41)					1,221	1,221			
100235405	CARSON	CA		08/29/2025		1,251		(30)					1,221	1,221			
100044260	SAN FRANCISCO	CA		06/19/2020		2,905		(84)					2,821	2,821			
100261382	PISMO BEACH	CA		12/08/2025		1,528		(5)					1,523	1,523			
4010054105	TRENTON	NJ		07/27/2023		1,298		(24)					1,274	1,274			
100166001	OWING	CA		09/06/2024		39,738		(316)					39,422	39,422			
100266904	PEQUOT LAKES	WI		12/23/2025		854		(32)					822	822			
100238313	SUPRISE	AZ		09/19/2025		1,264		(13)					1,251	1,251			
100194620	EVERETT	WA		10/30/2023		985		(1)					984	984			
100221618	EDGEWATER	MD		07/22/2025		1,185		(35)					1,150	1,150			
100255013	CAIMS	WA		11/19/2025		1,800		(54)					1,746	1,746			
100175205	HOLLYWOOD	FL		11/05/2024		1,477		(14)					1,463	1,463			
100175814	LOS ANGELES	CA		11/12/2024		1,302		(18)					1,284	1,284			
100215825	JASPER	AL		06/12/2025		1,398		(33)					1,325	1,325			
100174015	NEW PORT RICHEY	FL		10/31/2024		1,204		(56)					1,148	1,148			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020286	LITTLETON	CO		03/21/2025		1,125	(53)				(53)		1,072				
10023866	MATECA	CA		09/23/2025		1,362	(17)				(17)		1,345				
10019811	HOUSTON	TX		02/28/2025		1,235	(36)				(36)		1,199				
100149724	ASBURY PARK	NJ		04/26/2024		1,253	(22)				(22)		1,231				
100120535	RIVERSIDE	CA		08/18/2023		1,129	(55)				(55)		1,074				
100246308	BROOKLYN	NY		10/10/2025		16,388	(213)				(213)		16,175				
100267297	ALAMEDA	CA		12/24/2025		1,419	(41)				(41)		1,378				
100234825	JIM THORPE	PA		08/28/2025		1,112	(34)				(34)		1,078				
10025820	LONDON	TN		10/30/2025		1,418	(37)				(37)		1,381				
100172944	MANASSAS	VA		10/25/2024		1,353	(47)				(47)		1,306				
10014368	SUN VALLEY AREA LOS ANGELES	CA		01/30/2024		1,145	(20)				(20)		1,125				
100221051	GALVESTON	TX		07/18/2025		1,170	(49)				(49)		1,121				
100206815	LAS VEGAS	NV		04/24/2025		3,428	(91)				(91)		3,335				
100188051	JERSEY CITY	NJ		09/20/2024		1,325	(27)				(27)		1,298				
100215735	SALINAS	CA		06/12/2025		1,271	(22)				(22)		1,249				
100254201	CHERAGUE ISLAND	ME		11/06/2025		1,361	(48)				(48)		1,313				
100238735	OREFELD	PA		09/22/2025		1,055	(15)				(15)		1,040				
100065187	SAN LEANDRO	CA		07/14/2021		4,033	(79)				(79)		3,954				
100147600	COLORADO	WA		04/04/2024		1,406	(1)				(1)		1,405				
10019890	TAMPA	FL		07/30/2018		2,987	(39)				(39)		2,948				
100168564	CLAYTON	CA		09/25/2024		1,474	(21)				(21)		1,453				
100245351	SOUTH DENNIS	MA		10/06/2025		1,325	(55)				(55)		1,270				
100236082	FRANKFORD	DE		09/05/2025		1,259	(31)				(31)		1,228				
100168824	SALIDA	CO		09/20/2024		1,346	(8)				(8)		1,338				
100134535	NORTH PORT	FL		10/30/2023		1,224	(6)				(6)		1,216				
100172871	PALMDALE	CA		10/25/2024		1,783	(60)				(60)		1,723				
100255810	SAN LUIS OBISPO	CA		11/24/2025		1,919	(54)				(54)		1,865				
100148213	MORCO	CA		04/12/2024		1,259	(9)				(9)		1,250				
100200220	CHICAGO	IL		03/07/2025		1,316	(39)				(39)		1,279				
100221792	CLOWIS	CA		07/25/2025		1,294	(35)				(35)		1,259				
100245671	VERO BEACH	FL		10/06/2025		1,313	(52)				(52)		1,261				
100228382	SEDONA	AZ		08/11/2025		1,159	(63)				(63)		1,096				
100088089	ENCINITAS	CA		08/25/2021		3,100	(20)				(20)		3,080				
100209807	MIDDLETON	ID		05/05/2025		1,059	(32)				(32)		1,027				
100173353	LEANDER	TX		10/30/2024		1,992	(59)				(59)		1,933				
100258295	SANIT JOHNS	FL		12/05/2025		1,405	(41)				(41)		1,364				
100080860	HAYWARD	CA		03/10/2022		2,992	(22)				(22)		2,970				
100229455	COLORADO SPRINGS	CO		08/22/2025		1,367	(14)				(14)		1,353				
100201532	JUPITER	FL		03/13/2025		1,145	(25)				(25)		1,120				
100221073	COSBY	IN		07/18/2025		1,212	(35)				(35)		1,177				
100228028	MONTEBELLO	CA		08/06/2025		1,211	(7)				(7)		1,177				
100174262	SEVIERVILLE	TN		10/31/2024		1,552	(34)				(34)		1,545				
100193504	GIG HARBOR	WA		02/10/2025		1,204	(34)				(34)		1,170				
100162069	PINULE	CA		07/31/2024		855	(35)				(35)		820				
100236253	MUDS PARK	AZ		09/10/2025		1,256	(20)				(20)		1,236				
100245553	RANCHO MIRAGE	CA		10/06/2025		1,290	(54)				(54)		1,236				
100205764	LOS ANGELES	CA		04/14/2025		1,985	(12)				(12)		1,373				
100143405	LAWN	MA		02/16/2024		939	(11)				(11)		928				
100156220	PUNTA GORDA	FL		06/20/2024		1,152	(61)				(61)		1,091				
100209806	BELMONT	CA		06/11/2025		1,147	(47)				(47)		1,100				
100277530	BOURNE	MA		02/13/2026		930	(25)				(25)		905				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100230051	SCOTTSDALE	AZ		06/25/2025		1,278	(10)				(10)		1,288	1,288			
100234860	BANNER ELK	NC		06/28/2025		1,286	(18)				(18)		1,288	1,288			
100235184	STERLING	VA		06/28/2025		1,302	(34)				(34)		1,288	1,288			
100163884	HI/ALAH	FL		06/21/2024		1,230	(19)				(19)		1,211	1,211			
100143577	FREEMPT	NY		02/21/2024		1,293	(16)				(16)		1,277	1,277			
100267004	CHICAGO	IL		12/23/2025		1,297	(26)				(26)		1,271	1,271			
100173491	SEATTLE	WA		10/29/2024		1,210	(64)				(64)		1,146	1,146			
100220299	KENNER	LA		07/11/2025		1,184	(56)				(56)		1,128	1,128			
100205682	FOUNTAIN VALLEY	CA		05/09/2025		782	(28)				(28)		754	754			
100255704	DAVIS	CA		11/24/2025		3,014	(42)				(42)		2,972	2,972			
100151186	BOTHELL	WA		06/10/2024		1,408	(17)				(17)		1,391	1,391			
100109870	HILLSIDE	NI		06/22/2023		1,324	(24)				(24)		1,300	1,300			
100226787	MORENO VALLEY	CA		07/30/2025		1,339	(35)				(35)		1,304	1,304			
100102829	HONOLULU	FL		06/22/2023		1,209	(22)				(22)		1,187	1,187			
100245363	HURRICANE	UT		10/06/2025		1,372	(46)				(46)		1,326	1,326			
100235576	BLUE RIDGE	GA		09/04/2025		1,323	(35)				(35)		1,288	1,288			
100248852	MUSKIEE	MA		10/29/2025		1,359	(31)				(31)		1,328	1,328			
100272107	CHATHAM	NI		01/08/2026		934	(18)				(18)		916	916			
100228172	FRANKLIN	WI		06/11/2025		1,651	(77)				(77)		1,574	1,574			
100218470	SAN MARCOS	TX		06/27/2025		1,221	(37)				(37)		1,184	1,184			
100201381	COLTON	CA		03/12/2025		1,291	(22)				(22)		1,269	1,269			
100158900	CORRALES	NM		07/12/2024		1,320	(33)				(33)		1,287	1,287			
100215672	PHOENIX	AZ		06/13/2025		28,481	(810)				(810)		27,671	27,671			
100102659	RICHMOND	TX		06/22/2023		4,029	(177)				(177)		3,852	3,852			
100209804	PANORAMA CITY	CA		06/11/2025		1,254	(41)				(41)		1,213	1,213			
100228286	NEUBURY	MA		06/11/2025		1,251	(38)				(38)		1,213	1,213			
100253477	TRACY	CA		10/30/2025		1,390	(47)				(47)		1,343	1,343			
100128664	RIDGEFIELD	WA		09/21/2023		1,172	(37)				(37)		1,135	1,135			
100212059	OLYPIA	WA		06/27/2025		1,277	(34)				(34)		1,243	1,243			
100168612	NEW BRAUNFELS	TX		09/26/2024		846	(44)				(44)		802	802			
100067984	ELLIJAY	GA		09/23/2021		3,124	(41)				(41)		3,083	3,083			
100201178	GLENDALE	CA		09/12/2025		1,204	(45)				(45)		1,159	1,159			
100221419	FOUNTAIN VALLEY	CA		07/22/2025		1,294	(21)				(21)		1,273	1,273			
100190060	OCEAN CITY	NI		01/21/2025		1,319	(25)				(25)		1,294	1,294			
100220425	EUSTIS	FL		07/15/2025		1,322	(46)				(46)		1,276	1,276			
100229386	ORLANDO	FL		06/20/2025		1,298	(22)				(22)		1,276	1,276			
100115638	BAYVINE	NI		07/30/2023		1,386	(17)				(17)		1,369	1,369			
100077802	LUTZ	FL		12/23/2021		2,785	(137)				(137)		2,648	2,648			
100211807	BORING	OR		05/19/2025		1,182	(35)				(35)		1,147	1,147			
100195638	MARLBOROUGH	MA		02/24/2025		1,580	(32)				(32)		1,548	1,548			
100209827	SPARKS	NI		04/29/2025		2,051	(57)				(57)		1,994	1,994			
100163193	FRESNO	CA		06/13/2024		1,224	(14)				(14)		1,210	1,210			
100214509	ALDIE	VA		06/06/2025		1,329	(25)				(25)		1,304	1,304			
100195925	BROOKHAVEN	GA		12/26/2024		886	(41)				(41)		825	825			
100253969	MARYSVILLE	WA		10/30/2025		1,371	(37)				(37)		1,334	1,334			
100139221	WILLIAMSBURG	VA		12/28/2023		965	(23)				(23)		942	942			
100266278	ST LOUIS PARK	NI		12/29/2025		916	(14)				(14)		902	902			
100090518	MIAMI	FL		03/10/2022		2,232	(67)				(67)		2,165	2,165			
100254749	SAN DIEGO	CA		11/14/2025		1,175	(44)				(44)		1,131	1,131			
100212891	SAG HARBOR	NY		06/29/2025		1,219	(28)				(28)		1,191	1,191			
100218726	BRIGHT ME	NI		06/27/2025		1,220	(29)				(29)		1,191	1,191			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100212635	KIHEI	HI		05/29/2025		1,232	(41)	(61)			(41)		1,191	1,191			
100136571	LOS ANGELES	CA		11/22/2023		1,577		(61)			(61)		1,516	1,516			
100159617	TALLADEGA	AL		07/15/2024		1,136,943		(34,207)			(34,207)		1,102,736	1,102,736			
100193962	PATOCHE	NY		12/28/2023		1,025		(35)			(35)		990	990			
100149011	HUNTINGTON STATION	NY		04/19/2024		1,144		(38)			(38)		1,106	1,106			
100186369	WORCESTER	MA		12/30/2024		917		(10)			(10)		907	907			
100144120	COPELL	TX		03/07/2024		1,304		(32)			(32)		1,272	1,272			
100109795	POLLARD	IA		08/04/2023		830		(23)			(23)		807	807			
100165547	RANDOLPH	NJ		08/29/2024		1,380		(23)			(23)		1,337	1,337			
100212201	MIDDLE VILLAGE	NY		05/22/2025		1,284		(44)			(44)		1,250	1,250			
100205905	PORT HENRIE	CA		05/09/2025		1,294		(6)			(6)		1,401	1,401			
100226791	SUN VALLEY	CA		07/30/2025		1,409		(33)			(33)		1,227	1,227			
100166606	DUNEDIN	FL		06/24/2024		1,260		(88)			(88)		2,823	2,823			
100286253	ST. PETERSBURG	FL		12/02/2025		2,911		(309)			(309)		7,182	7,182			
100243478	MORRISTOWN	NJ		09/26/2025		7,491		(74)			(74)		2,911	2,911			
100171470	FAIRFAX	CA		10/16/2024		2,985		(38)			(38)		1,233	1,233			
100198269	HIOELL	NY		02/28/2025		1,271		(45)			(45)		1,170	1,170			
100204668	DEWEY	CO		04/10/2025		1,215		(24)			(24)		1,377	1,377			
100110469	FARMINGTON	UT		06/30/2023		1,401		(18)			(18)		911	911			
100162091	NASUA	MA		07/31/2024		929		(34)			(34)		1,295	1,295			
100261357	CLOVER	SC		12/08/2025		1,329		(12)			(12)		1,312	1,312			
100215675	CONDE	TX		06/13/2025		1,324		(28)			(28)		1,098	1,098			
100166533	SOUTH LAKE TAHOE	CA		09/25/2024		1,126		(3)			(3)		1,449	1,449			
100180305	LA MESA	CA		11/25/2024		1,452		(37)			(37)		1,095	1,095			
100201547	INGLEWOOD	CA		03/13/2025		1,132		(42)			(42)		2,439	2,439			
100140014	HEWLECO	NC		07/09/2024		2,481		(31)			(31)		874	874			
100181959	WOODINVILLE	WA		12/06/2024		905		(28)			(28)		1,352	1,352			
100209246	RIVERSIDE	CA		04/29/2025		1,380		(19)			(19)		1,263	1,263			
100156148	HILTON HEAD ISLAND	SC		07/09/2024		1,282		(23)			(23)		1,228	1,228			
100212889	VISTA	CA		05/28/2025		1,251		(73)			(73)		4,468	4,468			
100202666	MARLTON	NJ		03/24/2025		4,541		(52)			(52)		1,055	1,055			
100244582	PORT HENRIE	CA		09/29/2025		1,281		(25)			(25)		1,313	1,313			
100220104	TUASON	AZ		06/06/2025		1,107		(22)			(22)		1,258	1,258			
100136122	HIALEAH	FL		12/18/2023		1,338		(259)			(259)		8,015	8,015			
100212336	THOUSAND OAKS	CA		05/28/2025		1,290		(11)			(11)		1,114	1,114			
100156557	LINENHURST	NY		07/10/2024		8,273		(2)			(2)		1,375	1,375			
100209564	SEIRO WOLLEY	WA		05/02/2025		1,125		(51)			(51)		1,339	1,339			
100234703	KAL SPELL	MT		08/28/2025		1,377		(18)			(18)		1,584	1,584			
100172220	BAKERFIELD	CA		10/17/2024		1,390		(41)			(41)		3,355	3,355			
100218835	JACKSON	TN		06/27/2025		1,602		(18)			(18)		1,288	1,288			
100172666	ALEXANDRIA	VA		11/21/2024		3,396		(39)			(39)		1,291	1,291			
100207124	LAKEWOOD	CO		04/25/2025		1,306		(6)			(6)		1,291	1,291			
100207391	FARMINGTON	UT		04/29/2025		1,330		(48)			(48)		875	875			
100212187	LAKE ARROHEAD	CA		05/22/2025		1,297		(39)			(39)		1,161	1,161			
100196554	HENDERSON	NY		12/28/2023		923		(63)			(63)		1,298	1,298			
100205982	EVERETT	WA		05/09/2025		1,200		(12)			(12)		1,244	1,244			
100089401	BOCA RATON	FL		07/30/2023		1,361		(8)			(8)		1,442	1,442			
100169742	PITTSBURG	CA		09/30/2024		1,256		(23)			(23)		1,086	1,086			
100213835	SANTA CLARITA	CA		05/29/2025		1,450		(23)			(23)		1,291	1,291			
100261152	EMMETT	ID		12/05/2025		1,109		(23)			(23)		1,291	1,291			
100272560	CAPE MAY POINT	NJ		01/08/2026		1,314		(23)			(23)		1,291	1,291			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020405	RIVERSIDE	CA		04/09/2025		1,357		(38)			(38)		1,319		1,319		
10017538	POCONO	CA		11/05/2024		1,289		(31)			(31)		1,258		1,258		
100216676	KEARNY	NJ		06/23/2025		863		(13)			(13)		850		850		
100181507	MIAMI	FL		12/06/2024		5,193	(233)	(233)			(233)		4,960		4,960		
100234026	AUSTIN	TX		08/28/2025		1,212		(31)			(31)		1,181		1,181		
100195998	MILL CREEK	UT		02/24/2025		1,234	(40)	(40)			(40)		1,194		1,194		
100151443	REHOBOTH BEACH	DE		05/10/2024		1,269	(5)	(5)			(5)		1,264		1,264		
100211629	SACRAMENTO	CA		05/16/2025		1,374	(23)	(23)			(23)		1,351		1,351		
100144186	LAKE STEVENS	WA		03/07/2024		1,430	(13)	(13)			(13)		1,417		1,417		
100132707	QUEEN CREEK	AZ		11/03/2023		3,126	(62)	(62)			(62)		3,064		3,064		
100169071	SAN DIEGO	CA		09/27/2024		1,427	(27)	(27)			(27)		1,400		1,400		
100147103	RIDGEFIELD PARK	NJ		03/28/2024		4,351	(157)	(157)			(157)		4,194		4,194		
100192973	BELL INGHAM	VA		02/10/2025		1,228	(35)	(35)			(35)		1,193		1,193		
10026706	BEAUFORT	SC		07/30/2025		1,281	(34)	(34)			(34)		1,247		1,247		
100201493	MIAMI BEACH	FL		03/12/2025		1,300	(35)	(35)			(35)		1,265		1,265		
100195632	CARSON CITY	NV		03/27/2025		1,300	(35)	(35)			(35)		1,265		1,265		
100201107	SAN DIEGO	CA		03/12/2025		4,981	(172)	(172)			(172)		4,809		4,809		
100246103	LAKE HAVASI CITY	AZ		10/08/2025		1,327	(54)	(54)			(54)		1,273		1,273		
100172570	PHOENIX	AZ		10/23/2024		1,412	(40)	(40)			(40)		1,372		1,372		
100218618	HOBOKEN	NJ		06/27/2025		1,291	(19)	(19)			(19)		1,272		1,272		
100268619	BROOKHAVEN	GA		12/29/2025		916	(16)	(16)			(16)		900		900		
100203316	DRAPER	UT		03/27/2025		1,303	(38)	(38)			(38)		1,265		1,265		
3510129855	HEBER CITY	UT		09/08/2025		446,529							446,529	446,529			
100081891	COZINE PARK	NY		03/24/2022		2,113	(51)	(51)			(51)		2,062		2,062		
100205121	SAN DIEGO	CA		04/11/2025		1,322	(24)	(24)			(24)		1,298		1,298		
100236043	SAN TAN VALLEY	AZ		10/03/2025		1,369	(22)	(22)			(22)		1,347		1,347		
100023362	SAN PEDRO	CA		08/16/2018		2,854	(49)	(49)			(49)		2,805		2,805		
100195331	MANSON	WA		02/24/2025		5,665	(82)	(82)			(82)		5,583		5,583		
100215831	DESERT HOT SPRINGS	CA		06/17/2025		1,223	(35)	(35)			(35)		1,188		1,188		
100193657	HUTTO	TX		01/09/2024		1,361	(32)	(32)			(32)		1,329		1,329		
100141005	MIAMI	FL		02/20/2024		1,205	(31)	(31)			(31)		1,174		1,174		
100236143	DAVENPORT	FL		09/10/2025		1,069	(33)	(33)			(33)		1,036		1,036		
100267118	LAKE FOREST	CA		12/23/2025		1,397	(32)	(32)			(32)		1,365		1,365		
100191223	LOS ANGELES	CA		01/29/2025		1,222	(33)	(33)			(33)		1,189		1,189		
100272832	MOUNTLAKE TERRACE	WA		01/13/2026		423	(4)	(4)			(4)		419		419		
100277381	RANCHO CORDOVA	CA		02/12/2026		433	(14)	(14)			(14)		419		419		
100273961	MODERA	CA		01/26/2026		460	(9)	(9)			(9)		451		451		
100236615	COLONIA	NJ		09/12/2025		1,357	(28)	(28)			(28)		1,329		1,329		
100207281	KATY	TX		04/28/2025		1,464	(13)	(13)			(13)		1,451		1,451		
100237021	KENWILLE	CA		09/12/2025		2,801	(126)	(126)			(126)		2,675		2,675		
100202906	CHESTER	MD		03/24/2025		1,197	(41)	(41)			(41)		1,156		1,156		
100211615	ANNEHIM	CA		06/23/2025		1,307	(7)	(7)			(7)		1,300		1,300		
100201573	FOUNTAIN VALLEY	CA		03/13/2025		875	(24)	(24)			(24)		851		851		
100207517	LOS ANGELES	CA		04/29/2025													
100148429	ASHURN	VA		04/12/2024		1,293	(43)	(43)			(43)		1,250		1,250		
100166326	LUCAS	TX		10/24/2024		5,588	(222)	(222)			(222)		5,366		5,366		
100089031	MORENO VALLEY	CA		11/04/2022		1,942	(40)	(40)			(40)		1,502		1,502		
100067643	SAN JOSE	CA		09/23/2021		3,043	(49)	(49)			(49)		2,994		2,994		
100216304	LAS VEGAS	NV		06/20/2025		1,451	(27)	(27)			(27)		1,424		1,424		
100229492	ESTERO	FL		06/15/2025		1,226	(57)	(57)			(57)		1,169		1,169		
100268669	NAPLES	FL		12/29/2025		797	(35)	(35)			(35)		762		762		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006536	MISSION HILLS	CA		07/28/2021		2,780	(77)	(77)			(77)		2,703	2,703			
10016504	LOMA LINDA	CA		12/28/2024		1,183	(39)	(39)			(39)		1,144	1,144			
10021637	HOUSTON	TX		06/16/2025		1,338	(38)	(38)			(38)		1,300	1,300			
100253196	FLORENCE	AL		10/30/2025		18,793	(529)	(529)			(529)		18,264	18,264			
100186104	FULLERTON	CA		01/31/2025		1,341	(7)	(7)			(7)		1,334	1,334			
100189510	ELK GROVE	CA		01/15/2025		2,191	(7)	(7)			(7)		2,184	2,184			
100189256	WESTERLY	RI		01/13/2025		1,894	(53)	(53)			(53)		1,841	1,841			
100253388	SALT LAKE CITY	UT		10/30/2025		1,160	(23)	(23)			(23)		1,137	1,137			
100197529	GLOUCESTER	MA		02/26/2025		1,284	(34)	(34)			(34)		1,250	1,250			
100211633	SCOTTSDALE	AZ		06/16/2025		1,289	(39)	(39)			(39)		1,250	1,250			
100117922	WINNETKA (CITY OF LOS ANGELES)	CA		07/20/2023		1,318	(25)	(25)			(25)		1,293	1,293			
100267540	LOS ANGELES	CA		12/24/2025		1,344	(56)	(56)			(56)		1,288	1,288			
100175239	BOCA RATON	FL		11/05/2024		1,387	(31)	(31)			(31)		1,356	1,356			
100174202	LEAVENWORTH	VA		10/31/2024		1,958	(32)	(32)			(32)		1,926	1,926			
100198065	LYMAN	ME		02/28/2025		1,752	(38)	(38)			(38)		1,714	1,714			
100245540	SALT LAKE CITY	UT		10/06/2025		1,383	(37)	(37)			(37)		1,346	1,346			
100210580	KEY WEST	FL		05/15/2025		1,178	(31)	(31)			(31)		1,147	1,147			
100255980	FORT WORTH	TX		11/24/2025		1,367	(15)	(15)			(15)		1,352	1,352			
100159670	CORAL SPRINGS	FL		08/23/2024		890	(33)	(33)			(33)		857	857			
100273815	DAVENPORT	FL		01/23/2026		960	(20)	(20)			(20)		940	940			
100202678	FORT LAUDERDALE	FL		03/24/2025		1,305	(25)	(25)			(25)		1,280	1,280			
100195407	LILLIAN	AL		02/24/2025		1,293	(13)	(13)			(13)		1,280	1,280			
100189067	SEASIDE PARK	NJ		01/13/2025		1,294	(14)	(14)			(14)		1,280	1,280			
100194955	MIAMI	FL		02/14/2025		1,094	(27)	(27)			(27)		1,067	1,067			
100226537	LANCASTER	CA		07/30/2025		3,560	(150)	(150)			(150)		3,410	3,410			
100244891	MIRLE BEACH	SC		09/29/2025		1,181	(47)	(47)			(47)		1,134	1,134			
100185777	HOMASSA	FL		12/26/2024		1,033	(23)	(23)			(23)		1,010	1,010			
100200283	QUINCY	MA		03/07/2025		1,414	(16)	(16)			(16)		1,398	1,398			
100161504	BRIDGEPORT	CT		07/30/2024		1,276	(17)	(17)			(17)		1,259	1,259			
100140652	MIAMI	FL		03/06/2024		868	(51)	(51)			(51)		817	817			
100084714	LOS ANGELES	CA		08/02/2022		1,559	(24)	(24)			(24)		1,535	1,535			
100220964	ROSELLE	GA		07/18/2025		1,237	(38)	(38)			(38)		1,199	1,199			
100197538	JERSEY CITY	NJ		02/26/2025		1,778	(32)	(32)			(32)		1,746	1,746			
100191604	PHOENIX	AZ		01/31/2025		1,331	(20)	(20)			(20)		1,311	1,311			
100176121	CHARLESTON	SC		12/20/2024		1,270	(42)	(42)			(42)		1,228	1,228			
100174704	HONOLULU	HI		10/31/2024		1,099	(47)	(47)			(47)		1,052	1,052			
100173026	BLOOMFIELD	NJ		10/25/2024		1,086	(51)	(51)			(51)		1,035	1,035			
100235128	PANAMA CITY BEACH	FL		08/28/2025		1,139	(45)	(45)			(45)		1,094	1,094			
100245046	SYLMAR	CA		09/30/2025		1,386	(66)	(66)			(66)		1,320	1,320			
100133659	CANYON COUNTRY	CA		10/20/2023		1,133	(7)	(7)			(7)		1,126	1,126			
100191611	SANTA ANA	CA		01/31/2025		1,352	(10)	(10)			(10)		1,342	1,342			
100154568	LAVONIA	GA		07/19/2024		1,410	(50)	(50)			(50)		1,360	1,360			
100178314	SAN DIEGO	CA		11/19/2024		1,237	(58)	(58)			(58)		1,179	1,179			
100201947	HUNT VALLEY	MD		03/18/2025		1,216	(37)	(37)			(37)		1,179	1,179			
100120209	MAPLEWOOD	NJ		06/18/2023		1,290	(26)	(26)			(26)		1,264	1,264			
100142163	BUFFORD	GA		02/29/2024		1,216	(16)	(16)			(16)		1,200	1,200			
100150580	NORTH MYRTLE BEACH	SC		05/03/2024		5,457	(124)	(124)			(124)		5,333	5,333			
100227001	SANIBEL	FL		07/30/2025		1,244	(45)	(45)			(45)		1,199	1,199			
100194936	BROKEN BOW	OK		02/14/2025		1,276	(27)	(27)			(27)		1,249	1,249			
100202869	WESTERLY	RI		03/24/2025		973	(15)	(15)			(15)		958	958			
100088173	TUCSON	AZ		10/25/2022		1,432	(20)	(20)			(20)		1,412	1,412			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100165715	LAKEWOOD	CO		06/29/2024		1,098		(81)			(81)		1,017	1,017			
100268786	AUBURN	IN		12/29/2025		816		(22)			(22)		794	794			
100074477	MISSION VIEJO	CA		12/14/2021		1,087		(40)			(40)		1,047	1,047			
100198201	AUBURN	IA		12/14/2023		2,922		(92)			(92)		2,830	2,830			
100203660	MORRISTOWN	NJ		03/28/2025		1,370		(25)			(25)		1,345	1,345			
100272634	EEN	UT		01/08/2026		466		(12)			(12)		454	454			
100119700	NEWARK	NJ		06/08/2023		1,305		(24)			(24)		1,281	1,281			
100115355	LITTLE ROCK	CA		07/17/2023		1,088		(26)			(26)		1,062	1,062			
100214240	HACIENDA HEIGHTS	CA		05/30/2025		1,800		(21)			(21)		1,779	1,779			
100173782	REXINGTON	FL		10/30/2024		1,235		(49)			(49)		1,186	1,186			
100215519	WATSONVILLE	CA		06/12/2025		1,254		(40)			(40)		1,214	1,214			
100236204	GARDEN VALLEY	ID		09/10/2025		1,069		(18)			(18)		1,051	1,051			
100148494	PO BEACH	FL		04/12/2024		1,437		(26)			(26)		1,411	1,411			
100176805	HAYWARD	CA		11/15/2024		871		(25)			(25)		846	846			
100181498	PACIFICA	CA		01/09/2025		1,837		(43)			(43)		1,794	1,794			
100162673	NATHROP	CO		12/12/2024		4,476		(62)			(62)		4,414	4,414			
100216257	EBONY	VA		06/20/2025		1,405		(45)			(45)		1,360	1,360			
100247121	CAROL OHIEL	CA		10/23/2025		1,201		(48)			(48)		1,153	1,153			
100081881	LAKEVIEW	MT		03/31/2022		2,636		(21)			(21)		2,615	2,615			
100167216	MISSOURI CITY	TX		11/28/2023		791		(32)			(32)		759	759			
100273762	SAN TAN VALLEY	AZ		01/23/2026		689		(14)			(14)		675	675			
100206288	FOUNTAIN HILLS	AZ		04/17/2025		1,233		(18)			(18)		1,215	1,215			
100273826	PETALUMA	CA		01/23/2026		436		(15)			(15)		421	421			
100254060	KEYPORT	NJ		10/30/2025		857		(18)			(18)		839	839			
100255750	OAKHURST	NJ		11/24/2025		1,039		(54)			(54)		985	985			
100173784	ANTIOCH	CA		10/30/2024		1,220		(54)			(54)		1,166	1,166			
100173819	KELLER	TX		10/31/2024		1,223		(57)			(57)		1,166	1,166			
100152868	SOUTH GATE	CA		06/27/2024		1,416		(77)			(77)		1,339	1,339			
100215820	LAKEWOOD	CO		06/12/2025		1,400		(17)			(17)		1,383	1,383			
100161650	MANTECA	CA		07/25/2024		1,859		(9)			(9)		1,850	1,850			
100220073	HENDERSON	NV		07/30/2025		2,831		(84)			(84)		2,747	2,747			
100219314	OAK PARK	CA		06/30/2025		1,271		(25)			(25)		1,246	1,246			
100218894	PEARLBLOSSOM	CA		06/27/2025		1,074		(42)			(42)		1,032	1,032			
100157347	MARGATE	NJ		02/20/2025		1,098		(15)			(15)		1,023	1,023			
100109819	NEWARK	NJ		06/22/2023		1,333		(33)			(33)		1,300	1,300			
100186314	QUINCY	IA		12/30/2024		1,347		(21)			(21)		1,326	1,326			
100265075	ELK GROVE	CA		12/19/2025		1,133		(51)			(51)		1,082	1,082			
100261665	FERNANDO	IA		12/05/2025		991		(21)			(21)		970	970			
100174207	SANTA ROSA BEACH	FL		10/31/2024		1,839		(40)			(40)		1,799	1,799			
100194264	ACTON	CA		02/14/2025		1,369		(27)			(27)		1,342	1,342			
100253907	SARTOGA SPRINGS	NY		10/30/2025		1,184		(68)			(68)		1,116	1,116			
100193071	GARFIELD	NJ		11/29/2023		1,174		(5)			(5)		1,169	1,169			
100194747	SEVERNA PARK	MD		02/21/2025		1,189		(21)			(21)		1,168	1,168			
100267171	LIVIN	IA		12/23/2025		1,185		(41)			(41)		1,144	1,144			
100120459	DEARBORN	MI		06/18/2023		1,137		(56)			(56)		1,081	1,081			
100173015	BONEAU	SC		10/25/2024		1,165		(19)			(19)		1,146	1,146			
100175121	WHITTIER	CA		11/05/2024		1,407		(50)			(50)		1,357	1,357			
100215585	PORT SAINT LUCIE	FL		06/12/2025		1,128		(28)			(28)		1,100	1,100			
100148303	INDIANLANTIC	FL		04/12/2024		1,269		(23)			(23)		1,246	1,246			
100174052	TOLE RIVER	NJ		10/31/2024		1,203		(56)			(56)		1,147	1,147			
100156774	SOUTH PASADENA	CA		06/26/2024		1,167		(66)			(66)		1,101	1,101			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10003636	SANT AUGUSTINE	FL		07/12/2022		1,449		(22)			(22)		1,427		1,427		
10023805	TACOMA	WA		09/19/2025		788		(26)			(26)		762		762		
10026764	TEMPLE CITY	CA		12/23/2025		1,285		(40)			(40)		1,245		1,245		
10017534	BELL GARDENS	CA		11/05/2024		1,407		(50)			(50)		1,357		1,357		
10017340	WASHINGTON	DC		10/30/2024		1,337		(34)			(34)		1,303		1,303		
10026706	MIAMI	FL		12/24/2025		838		(40)			(40)		798		798		
10014741	CLIFTON	VA		04/08/2024		1,290		(15)			(15)		1,275		1,275		
10021940	SAINT HELENA ISLAND	SC		05/19/2025		963		(16)			(16)		947		947		
10014931	MIAMI	FL		04/24/2024		1,997		(3)			(3)		1,984		1,984		
10027268	ESTES PARK	CO		01/08/2026		912		(26)			(26)		886		886		
10026705	PITTSBURGH	PA		12/23/2025		1,358		(33)			(33)		1,325		1,325		
10016704	BUCKEYE	AZ		09/13/2024		4,979		(195)			(195)		4,784		4,784		
10021727	OSSING	NY		05/19/2025		2,435		(13)			(13)		2,422		2,422		
10015978	EDMONDS	WA		07/15/2024		1,159		(77)			(77)		1,082		1,082		
10021209	GRANDVALE	CA		05/22/2025		1,313		(9)			(9)		1,304		1,304		
100254725	LOS ANGELES	CA		11/14/2025		1,423		(33)			(33)		1,390		1,390		
10019008	RIVER RIDGE	LA		01/27/2025		1,340		(6)			(6)		1,334		1,334		
100234834	ORONO	WA		08/28/2025		1,156		(33)			(33)		1,123		1,123		
100255940	BRENTWOOD	TN		11/24/2025		1,929		(36)			(36)		1,893		1,893		
10025592	SOUTH LAKE TAHOE	CA		11/24/2025		1,938		(45)			(45)		1,893		1,893		
100254207	COLUMBIA	SC		11/06/2025		1,192		(41)			(41)		1,151		1,151		
100277455	WASHINGTON	DC		02/13/2026		446		(11)			(11)		435		435		
100167375	HYDE PARK	MA		09/20/2024		1,295		(14)			(14)		1,281		1,281		
100160998	HADDLESTON	VA		07/24/2024		1,130		(22)			(22)		1,108		1,108		
10027282	PALM DESERT	CA		01/08/2026		4,505		(104)			(104)		4,401		4,401		
100120087	KISSIMEE	FL		08/11/2023		1,353		(18)			(18)		1,335		1,335		
100110982	AZUSA	CA		06/30/2023		1,472		(8)			(8)		1,464		1,464		
100216643	SAN ANTONIO	TX		06/23/2025		1,175		(29)			(29)		1,146		1,146		
100119246	GALVESTON	TX		07/31/2023		1,376		(17)			(17)		1,359		1,359		
100190602	PALM DESERT	CA		01/27/2025		1,382		(17)			(17)		1,365		1,365		
100178468	MCKINNEY	TX		11/21/2024		1,308		(36)			(36)		1,272		1,272		
10021912	BONITA SPRINGS	FL		05/19/2025		1,187		(33)			(33)		1,154		1,154		
100254908	SEATTLE	WA		11/17/2025		1,719		(69)			(69)		1,650		1,650		
100238743	GAITHERSBURG	TN		09/22/2025		859		(10)			(10)		849		849		
100215443	LAKE ELSINORE	CA		06/12/2025		1,215		(36)			(36)		1,179		1,179		
100207756	MIDDLE VILLAGE	NY		03/18/2025		1,239		(43)			(43)		1,196		1,196		
100151187	MIAMI	FL		05/10/2024		1,260		(33)			(33)		1,227		1,227		
100229757	S YARMOUTH	MA		08/18/2025		1,116		(40)			(40)		1,076		1,076		
100180280	BEAVERTON	OR		11/25/2024		1,500		(20)			(20)		1,480		1,480		
100235308	SAN DIEGO	CA		08/29/2025		1,193		(35)			(35)		1,158		1,158		
100213897	MC GHEYSVILLE	VA		05/29/2025		1,246		(34)			(34)		1,212		1,212		
100167614	TOM'S RIVER	NJ		09/19/2024		837		(11)			(11)		826		826		
100080874	CLAVIS	CA		03/10/2022		1,665		(74)			(74)		1,591		1,591		
100234769	SHANTON	MD		06/28/2025		3,729		(99)			(99)		3,630		3,630		
100220381	ELLENWOOD	GA		07/14/2025		919		(3)			(3)		916		916		
100189242	FALLBROOK	CA		01/13/2025		1,342		(24)			(24)		1,318		1,318		
100071863	SAN DINAS	CA		11/05/2021		3,151		(30)			(30)		3,121		3,121		
100165623	HENDERSON	NV		10/04/2024		788		(19)			(19)		769		769		
100129272	PORTLAND	OR		09/25/2023		1,279		(9)			(9)		1,270		1,270		
100151447	HONOLULU	HI		05/10/2024		1,247		(21)			(21)		1,226		1,226		
100090749	HIALEAH	FL		01/09/2023		864		(21)			(21)		843		843		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015284	CHELSEA	MA		06/21/2024		1,189	(28)	(28)			(28)		1,161		1,161		
10016659	SUDBURY	MA		09/09/2024		1,369	(26)	(26)			(26)		1,343		1,343		
10027207	FORT WORTH	TX		01/08/2026		849	(23)	(23)			(23)		826		826		
10027278	HALEAH	FL		01/13/2026		401	(7)	(7)			(7)		394		394		
10016482	MENFEE	CA		08/28/2024		1,120	(26)	(26)			(26)		1,094		1,094		
10015985	COLEMAN	FL		06/16/2024		1,227	(38)	(38)			(38)		1,189		1,189		
10022878	OCEAN CITY	NJ		06/12/2025		2,547	(32)	(32)			(32)		2,515		2,515		
10017743	SWARTZ CREEK	MI		01/16/2025		913	(45)	(45)			(45)		868		868		
10023485	TAOS	NM		06/28/2025		1,260	(14)	(14)			(14)		1,246		1,246		
10016557	PORT SAINT LUCIE	FL		08/29/2024		1,032	(66)	(66)			(66)		996		996		
10075573	LAS VEGAS	NV		01/07/2022		2,553	(93)	(93)			(93)		2,460		2,460		
10020074	APPLE VALLEY	CA		03/11/2025		1,459							1,459		1,459		
10014340	VENTURA	CA		02/16/2024		1,674	(31)	(31)			(31)		1,643		1,643		
10017595	MANHATTAN BEACH	CA		11/05/2024		1,357	(38)	(38)			(38)		1,319		1,319		
10015781	MIAMI	FL		06/28/2024		1,208	(65)	(65)			(65)		1,143		1,143		
10027476	ROWING SHORES	OH		02/13/2026		680	(8)	(8)			(8)		672		672		
10017129	MENFEE	CA		10/17/2024		1,434	(29)	(29)			(29)		1,405		1,405		
10017231	DAQUILA	GA		10/23/2024		1,431	(26)	(26)			(26)		1,405		1,405		
10016532	SIMI VALLEY	CA		09/25/2024		1,430	(25)	(25)			(25)		1,405		1,405		
10006007	LONG BEACH	CA		06/25/2021		2,904	(43)	(43)			(43)		2,861		2,861		
10020033	LAKE ALHAMBRA	CA		03/10/2025		1,188	(39)	(39)			(39)		1,149		1,149		
10019729	WINCHESTER	MA		01/29/2025		2,424	(73)	(73)			(73)		2,351		2,351		
10010898	SUN PRAIRIE	IL		05/24/2023		1,925	(9)	(9)			(9)		1,916		1,916		
100155978	SIMI VALLEY	CA		06/18/2024		1,596	(42)	(42)			(42)		1,554		1,554		
10017681	MIAMI	FL		11/15/2024		198	(7)	(7)			(7)		191		191		
10024596	CARMER	MA		10/03/2025		4,232	(144)	(144)			(144)		4,088		4,088		
100182598	OREN	UT		12/12/2024		1,372	(18)	(18)			(18)		1,354		1,354		
10026686	SAINT PETERSBURG	FL		12/23/2025		1,389	(32)	(32)			(32)		1,357		1,357		
10023982	PANAMA CITY	FL		06/13/2025		1,185	(40)	(40)			(40)		1,145		1,145		
10024687	SAN ANTONIO	TX		10/10/2025		1,324	(17)	(17)			(17)		1,307		1,307		
100060074	SAN BERNARDINO	CA		06/25/2021		2,857	(100)	(100)			(100)		2,757		2,757		
100143096	MIAMI	FL		02/16/2024		1,390	(7)	(7)			(7)		1,373		1,373		
100235436	APEX	NC		08/29/2025		1,124	(51)	(51)			(51)		1,073		1,073		
100207293	MIAMI GARDENS	FL		04/28/2025		1,088	(25)	(25)			(25)		1,063		1,063		
100163132	SAN BERNARDINO	CA		06/13/2024		1,128	(23)	(23)			(23)		1,105		1,105		
100118849	ORLANDO	FL		06/30/2023		1,175	(37)	(37)			(37)		1,138		1,138		
100195895	ROSELINDE	MA		02/24/2025		1,254	(48)	(48)			(48)		1,206		1,206		
100236763	FORT MOHAVE	AZ		08/11/2025		1,267	(11)	(11)			(11)		1,256		1,256		
100245230	NAPLES	FL		10/06/2025		1,307	(51)	(51)			(51)		1,256		1,256		
100223112	DAYTONA BEACH SHORES	FL		08/14/2025		1,326	(32)	(32)			(32)		1,294		1,294		
100173237	PAGOSA SPRINGS	CO		10/30/2024		1,333	(33)	(33)			(33)		1,300		1,300		
100239425	PELICAN RAPIDS	MINN		06/14/2025		1,515	(31)	(31)			(31)		1,484		1,484		
100177067	ANDOVER	MA		01/16/2025		1,399	(18)	(18)			(18)		1,381		1,381		
100139883	TRACY	CA		12/28/2023		996	(1)	(1)			(1)		995		995		
100202703	RIALTO	CA		03/24/2025		1,280	(37)	(37)			(37)		1,243		1,243		
100060101	LOS ANGELES	CA		06/25/2021		2,972	(83)	(83)			(83)		2,889		2,889		
100239114	BRADENTON	FL		06/14/2025		1,178	(34)	(34)			(34)		1,144		1,144		
100168226	EL CAJON	CA		09/20/2024		1,310	(26)	(26)			(26)		1,284		1,284		
100226575	SPRINGFIELD	VA		07/30/2025		1,182	(31)	(31)			(31)		1,151		1,151		
100248857	LAVALLETTE	NJ		10/29/2025		1,354	(39)	(39)			(39)		1,315		1,315		
100177083	SANTA ROSA VALLEY	CA		01/16/2025		2,158	(47)	(47)			(47)		2,111		2,111		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017757	FLUSHING	NY		01/16/2025		1,334		(60)			(60)		1,274		1,274		
10014192	SAN BERNARDINO	CA		02/29/2024		1,114		(27)			(27)		1,087		1,087		
10014981	BOYNTON BEACH	FL		06/07/2024		1,243		(18)			(18)		1,225		1,225		
100145818	KAILUA KONA	HI		05/08/2024		1,180		(3)			(3)		1,177		1,177		
100188406	NASHVILLE	TN		01/08/2025		2,355		(56)			(56)		2,299		2,299		
100121690	EVERETT	WA		09/08/2023		2,857		(58)			(58)		2,799		2,799		
100226677	SAN BERNARDINO	CA		07/30/2025		1,230		(29)			(29)		1,201		1,201		
100162924	SOUTH LAKE TAHOE	CA		08/12/2024		1,365		(8)			(8)		1,357		1,357		
10078655	ELK GROVE	CA		02/02/2022		1,813		(13)			(13)		1,800		1,800		
100200376	WARSAW	VA		03/10/2025		1,709		(44)			(44)		1,665		1,665		
100147915	FAVETTEVILLE	NC		04/08/2024		1,444		(8)			(8)		1,436		1,436		
100174145	MAPLES	FL		10/31/2024		1,199		(21)			(21)		1,178		1,178		
100177145	RANDOLPH	NJ		01/16/2025		793		(22)			(22)		771		771		
100119864	COMPTON	CA		08/11/2023		1,329		(23)			(23)		1,306		1,306		
100157636	KYLE	TX		08/01/2024		1,168		(46)			(46)		1,122		1,122		
10027561	EDMONS	WA		02/13/2026		466		(14)			(14)		452		452		
100219030	SAN BERNARDINO	CA		06/27/2025		1,744		(34)			(34)		1,710		1,710		
100276662	SEVIERVILLE	TN		01/30/2026		447		(13)			(13)		434		434		
100078737	GILBERT	AZ		02/25/2022		2,442		(59)			(59)		2,383		2,383		
100162478	GARLAND	TX		08/07/2024		9,959		(377)			(377)		9,582		9,582		
100109294	LAWRENCE	KS		06/12/2023		1,477		(18)			(18)		1,459		1,459		
100156788	SANTA BARBARA	CA		06/26/2024		1,783		(9)			(9)		1,774		1,774		
100210097	PROVIDENCE	UT		05/12/2025		1,213		(34)			(34)		1,179		1,179		
100272770	SUWANEE	GA		01/13/2026		424		(11)			(11)		413		413		
100177283	ORANGE BEACH	AL		01/16/2025		1,323		(41)			(41)		1,282		1,282		
100165976	HIALEAH	FL		12/26/2024		1,112		(38)			(38)		1,074		1,074		
100144541	SUNLAND	CA		04/26/2024		1,277		(45)			(45)		1,232		1,232		
100182132	OAK ISLAND	NC		12/12/2024		1,762		(29)			(29)		1,733		1,733		
100218758	CENTERVILLE	MA		06/27/2025		1,357		(3)			(3)		1,354		1,354		
100201945	LAKE WORTH	FL		03/13/2025		3,666		(47)			(47)		3,619		3,619		
100210076	CHANDLER	AZ		05/07/2025		1,176		(17)			(17)		1,159		1,159		
100079298	STONEHAM	MA		02/28/2022		2,532		(68)			(68)		2,464		2,464		
100253201	KITTERY	ME		10/30/2025		1,989		(66)			(66)		1,923		1,923		
100166930	ROSEVILLE	OH		09/30/2024		1,366		(17)			(17)		1,349		1,349		
100172958	HUNTINGTON PARK	CA		10/25/2024		1,148		(50)			(50)		1,098		1,098		
100191718	CYPRESS	TX		12/28/2023		1,022		(20)			(20)		1,002		1,002		
100115710	LAKE HAVASI CITY	AZ		07/20/2023		1,816		(43)			(43)		1,773		1,773		
100245867	SAN ANTONIO	TX		10/24/2025		1,241		(14)			(14)		1,227		1,227		
100176791	LAKE ELSINORE	CA		11/15/2024		1,245		(65)			(65)		1,180		1,180		
100219092	WAGS HEAD	NC		06/27/2025		1,551		(48)			(48)		1,503		1,503		
100246674	KIAWAHA ISLAND	SC		10/15/2025		5,368		(128)			(128)		5,240		5,240		
100254325	NEWPORT BEACH	CA		11/07/2025		1,281		(58)			(58)		1,223		1,223		
100220378	MCGREGOR	IN		07/14/2025		1,431		(13)			(13)		1,418		1,418		
100177354	BEAUMONT	CA		01/16/2025		1,117		(52)			(52)		1,065		1,065		
100100526	MORPARK	CA		04/27/2023		1,586		(35)			(35)		1,551		1,551		
100193939	HOLMEWOOD	AL		02/10/2025		1,295		(22)			(22)		1,273		1,273		
100177394	WALLINGFORD	CT		07/16/2025		1,090		(51)			(51)		1,039		1,039		
100160022	GALVESTON	TX		07/17/2024		1,186		(12)			(12)		1,174		1,174		
100143745	PLANTATION	FL		04/05/2024		3,037		(23)			(23)		3,014		3,014		
100166929	GLEN RIDGE	FL		11/08/2024		1,332		(12)			(12)		1,320		1,320		
100201042	UNION CITY	CA		03/12/2025		1,321		(21)			(21)		1,300		1,300		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10018846	ESCONDIDO	CA		02/10/2025		1,262	(29)		(30)		(29)		1,233				
10022868	SEATTLE	WA		08/11/2025		1,251	(30)				(30)		1,221				
10027372	ARVADA	CO		01/26/2026		430	(14)				(14)		416				
100164728	SANTA MARIA	CA		06/23/2024		848	(16)				(16)		832				
100146889	CHICAGO	IL		03/20/2024		2,900	(70)				(70)		2,830				
100273197	PIERREFIELD	NY		01/15/2026		3,331	(88)				(88)		3,243				
100238373	STAFFORD	VA		09/19/2025		1,017	(48)				(48)		969				
100158846	SOUTHPORT	NC		07/12/2024		1,354	(11)				(11)		1,343				
100219854	EMERYVILLE	CA		07/08/2025		1,356	(19)				(19)		1,337				
100178496	HATFIELD	PA		11/21/2024		1,012	(41)				(41)		971				
100253917	HOUSTON	TX		10/30/2025		999	(51)				(51)		948				
100088347	COOKE	FL		01/06/2023		917	(42)				(42)		875				
100154332	MIRLE BEACH	SC		06/07/2024		1,043							1,043				
100078748	SACRAMENTO	CA		02/25/2022		1,969	(107)				(107)		1,862				
100086202	HUNTSVILLE	UT		10/07/2022		1,246	(43)				(43)		1,203				
100155877	WHITESTONE	NY		06/18/2024		1,289	(17)				(17)		1,272				
100244717	KING OF PRUSSIA	PA		09/29/2025		1,281	(40)				(40)		1,241				
100212083	MANTECA	CA		05/22/2025		1,262	(17)				(17)		1,245				
100176193	LOS ANGELES	CA		12/20/2024		1,364	(22)				(22)		1,342				
100186361	ONTARIO	CA		01/08/2025		1,368	(26)				(26)		1,342				
100190195	MAPLE VALLEY	WA		01/21/2025		954	(45)				(45)		909				
100162307	TEBICOLA	CA		06/05/2024		3,460	(52)				(52)		3,408				
100102148	COMPTON	CA		04/14/2023		1,573	(16)				(16)		1,557				
100214393	PALM SPRINGS	CA		06/02/2025		1,298	(21)				(21)		1,277				
100206633	ATLANTA	GA		04/24/2025		1,285	(7)				(7)		1,278				
100186886	SAN DIEGO	CA		01/09/2025		1,324	(61)				(61)		1,263				
100273154	FAVETTEVILLE	NC		01/15/2026		453	(8)				(8)		445				
100166559	PORT ORCHARD	WA		09/25/2024		1,478	(20)				(20)		1,458				
100086293	PALM COAST	FL		10/24/2022		1,449	(13)				(13)		1,436				
100149422	ESTILL SPRINGS	TN		04/24/2024		1,307	(39)				(39)		1,268				
100142517	ANAHEIM	CA		02/08/2024		1,343	(26)				(26)		1,317				
100221688	TRUCKEE	CA		07/27/2025		1,312	(6)				(6)		1,306				
100207394	LEAVOOD	KS		04/29/2025		1,237	(43)				(43)		1,194				
100194508	EVERETT	WA		02/14/2025		1,148	(43)				(43)		1,105				
100244550	EVERETT	WA		09/29/2025		1,322	(28)				(28)		1,294				
100140823	WEST HEMPSTEAD	NY		03/06/2024		1,286	(38)				(38)		1,248				
100144625	PALMER	AK		03/13/2024		1,266	(18)				(18)		1,248				
100049043	CORONA	CA		11/20/2020		1,723			4				1,727				
100212639	JACKSON	TN		05/29/2025		1,132	(19)				(19)		1,113				
100216190	CENTENIAL	CO		06/20/2025		1,310	(13)				(13)		1,297				
100189660	HOSHOTN	GA		01/17/2025		820	(25)				(25)		795				
100148437	NASHVILLE	TN		04/12/2024		1,276	(26)				(26)		1,250				
100148439	NASHVILLE	TN		04/12/2024		1,276	(26)				(26)		1,250				
100201465	OAK LAWN	IL		03/12/2025		1,377	(46)				(46)		1,331				
100159310	VILMINGTON	DE		07/15/2024		1,328	(27)				(27)		1,301				
100201217	NEWARK	NJ		03/12/2025		1,110	(36)				(36)		1,074				
100214878	RENO	NV		06/11/2025		1,227	(42)				(42)		1,185				
100086003	PUERTO VALLARTA	MEX		06/19/2022		2,132							2,132				
100054939	PLEASANT HILL	CA		03/23/2021		1,209		122			122		1,331				
100247202	MC HENRY	MD		10/23/2025		2,856	(90)				(90)		2,766				
100186227	NEW YORK	NY		12/27/2024		1,248	(38)				(38)		1,210				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100180709	CAPE CORAL	FL		11/26/2024		654		(10)					644		644		
100203806	SPRING HILL	TN		04/29/2025		1,299		(37)					1,262		1,262		
100176987	MARATHON	FL		11/15/2024		1,336		(41)					1,295		1,295		
100237984	BELLEVILLE	IL		10/10/2025		1,343		(47)					1,296		1,296		
100130265	ATLANTA	GA		09/28/2023		1,176		(76)					1,100		1,100		
100228157	HOBOKEN	NJ		06/11/2025		1,238		(49)					1,189		1,189		
100154656	DUNEDIN	FL		07/19/2024		1,325		(69)					1,256		1,256		
100255083	MIAMI	FL		11/19/2025		7,551		(177)					7,374		7,374		
100216258	PORT ST. LUCIE	FL		06/20/2025		1,426		(13)					1,413		1,413		
100186289	EUGENE	OR		12/27/2024		1,056		(46)					1,010		1,010		
100273327	ELK GROVE	CA		01/20/2026		452		(16)					436		436		
100255418	MARYSVILLE	WA		11/24/2025		1,184		(56)					1,128		1,128		
100212900	LOS ANGELES	CA		05/29/2025		1,170		(22)					1,148		1,148		
100194115	JURIPA VALLEY	CA		02/14/2025		1,199		(19)					1,180		1,180		
100129525	DEER PARK	TX		09/29/2023		1,406		(17)					1,389		1,389		
100214871	BALDWIN PARK	CA		06/11/2025		994		(47)					947		947		
100163324	STOCKTON	CA		08/13/2024		1,002		(41)					961		961		
100254129	BROOMFIELD	CO		12/12/2025		1,185		(56)					1,129		1,129		
100171474	BELLINGHAM	WA		10/16/2024		1,623		(35)					1,588		1,588		
100272833	CAROLINA BEACH	NC		01/15/2026		438		(5)					433		433		
100168643	MAPLES	FL		07/12/2024		1,285		(16)					1,269		1,269		
100087035	RIVIERA BEACH	FL		11/04/2022		1,474		(44)					1,430		1,430		
100164707	POIMAY	CA		08/23/2024		1,930		(46)					1,884		1,884		
100235733	CLYDE A	WA		09/22/2025		1,278		(47)					1,231		1,231		
100174798	STATEN ISLAND	NY		10/31/2024		1,535		(50)					1,485		1,485		
100140633	BROOKLYN	NY		01/19/2024		1,323		(37)					1,286		1,286		
100202134	SAN BERNARDINO	CA		03/18/2025		1,232		(23)					1,209		1,209		
100219409	SILT	CO		07/07/2025		4,744		(80)					4,664		4,664		
100136080	SAN DIEGO	CA		12/18/2023		1,232		(16)					1,216		1,216		
100221985	LOS ANGELES	CA		07/22/2025		1,140		(39)					1,101		1,101		
100152198	NORTH MYRTLE BEACH	SC		05/17/2024		1,305		(18)					1,287		1,287		
100181487	HINDALE	IL		01/09/2025		1,990		(45)					1,945		1,945		
100247253	CRYSTAL BEACH	TX		10/23/2025		1,250		(25)					1,225		1,225		
100255322	LAS VEGAS	NV		11/24/2025		1,867		(60)					1,807		1,807		
100228004	GLENDALE	CA		06/11/2025		1,419		(39)					1,380		1,380		
100210166	HAYESVILLE	NC		05/07/2025		1,245		(28)					1,217		1,217		
100235152	WEST BABYLON	NY		06/28/2025		1,075		(51)					1,024		1,024		
100091058	MONTEBELLO	CA		01/31/2023		1,326		(41)					1,285		1,285		
100198250	WESTMINSTER	CA		12/15/2023		1,485		(7)					1,478		1,478		
100192452	HOUSTON	TX		02/07/2025		789		(34)					755		755		
100195900	ENGLEWOOD	CO		02/24/2025		1,282		(23)					1,259		1,259		
100211913	BONITA SPRINGS	FL		05/19/2025		1,154		(35)					1,119		1,119		
100244574	CONNELLY SPRINGS	NC		09/29/2025		1,266		(47)					1,219		1,219		
100173850	REHOBOTH BEACH	DE		10/31/2024		1,210		(26)					1,184		1,184		
100243189	NEW HOPE	PA		09/26/2025		1,386		(62)					1,324		1,324		
100132662	CEDAR PARK	TX		11/03/2023		1,193		(16)					1,177		1,177		
100294732	DAYTONA BEACH	FL		06/28/2025		1,123		(47)					1,076		1,076		
100190658	SARASOTA	FL		01/28/2025		1,163		(23)					1,140		1,140		
100079437	KIHEI	HI		03/17/2022		3,233		(75)					3,158		3,158		
100221989	CORONA	CA		07/22/2025		1,335		(27)					1,308		1,308		
100084765	MARYSVILLE	WA		06/02/2022		1,464		(4)					1,460		1,460		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013396	SANTA ROSA	CA		11/29/2023		1,092		(3)			(3)		1,089	1,089			
10015702	SARASOTA	FL		02/20/2025		1,074		(26)			(26)		1,048	1,048			
10013800	COLORADO SPRINGS	CO		12/18/2023		1,288		(16)			(16)		1,272	1,272			
100206540	VANCOUVER	WA		04/22/2025		1,190		(16)			(16)		1,174	1,174			
10019331	JAMESTOWN	RI		02/10/2025		1,154		(30)			(30)		1,124	1,124			
100229773	LOGAN	OH		06/18/2025		1,194		(36)			(36)		1,158	1,158			
100236256	SANTA MARIA	CA		09/10/2025		1,220		(35)			(35)		1,185	1,185			
10012968	DENVER	CO		09/29/2023		1,220		(14)			(14)		1,206	1,206			
100115344	GEORGETOWN	TX		07/19/2023		1,167		(26)			(26)		1,141	1,141			
100233314	MIAMI	FL		10/30/2025		2,966		(79)			(79)		2,887	2,887			
100160334	GAITHERSBURG	MD		07/19/2024		1,109		(36)			(36)		1,073	1,073			
100144252	SCOTTSDALE	AZ		03/08/2024		1,431		(2)			(2)		1,429	1,429			
100244919	MANVILLE	NJ		09/29/2025		1,269		(37)			(37)		1,232	1,232			
100118810	HOLMES BEACH	FL		06/30/2023		1,306		(27)			(27)		1,279	1,279			
100146599	SAINT ALBAIS	NY		03/20/2024		3,580		(126)			(126)		3,454	3,454			
100148481	WEST CAPE MAY	NJ		04/12/2024		1,506		(12)			(12)		1,494	1,494			
100246463	HILLSBORO	OR		10/10/2025		1,436		(6)			(6)		1,430	1,430			
100142574	BROKEN BOW	OK		02/08/2024		1,332		(31)			(31)		1,301	1,301			
100136266	WAIKOLA	HI		11/20/2023		1,161		(2)			(2)		1,159	1,159			
100277499	NORFOLK	MA		02/13/2026		911		(23)			(23)		888	888			
100237367	SAN TAN VALLEY	AZ		10/10/2025		1,104		(52)			(52)		1,052	1,052			
100255707	FALMOUTH	ME		11/24/2025		1,445		(7)			(7)		1,438	1,438			
100175496	FORT LEE	NJ		12/23/2024		104,710		(1,946)			(1,946)		102,762	102,762			
100202381	YUCAIPA	CA		03/19/2025		2,428		(112)			(112)		2,316	2,316			
100237010	SOUTH DENNIS	MA		09/12/2025		1,178		(56)			(56)		1,122	1,122			
100206780	HOBOKEN	NJ		04/23/2025		1,664		(60)			(60)		1,604	1,604			
100153049	COLORADO SPRINGS	CO		06/27/2024		1,270		(3)			(3)		1,267	1,267			
10068112	PASADENA	CA		06/25/2021		3,064		(37)			(37)		3,027	3,027			
100186535	MOUNT JACKSON	VA		12/30/2024		1,337		(1)			(1)		1,336	1,336			
100091095	SANTA CLARITA	CA		01/31/2023		1,054		(37)			(37)		1,017	1,017			
100210273	GOODLETTSVILLE	TN		05/09/2025		1,271		(11)			(11)		1,260	1,260			
100118117	STANTON	CA		07/20/2023		1,370		(17)			(17)		1,353	1,353			
100221720	LOS ANGELES	CA		07/25/2025		1,072		(49)			(49)		1,023	1,023			
100120773	IMPERIAL BEACH	CA		06/25/2023		1,372		(3)			(3)		1,369	1,369			
100210454	PHOENIX	AZ		05/12/2025		3,449		(131)			(131)		3,318	3,318			
100159636	MIAMI	FL		06/16/2024		1,414		(84)			(84)		1,330	1,330			
100268392	BAR HARBOR	ME		12/29/2025		2,279		(27)			(27)		2,252	2,252			
100161443	ROCKY MOUNT	MO		07/30/2024		1,142		(7)			(7)		1,135	1,135			
100205051	SAN DIEGO	CA		04/11/2025		1,159		(53)			(53)		1,106	1,106			
100167576	HUDSON	NH		09/20/2024		1,284		(24)			(24)		1,270	1,270			
100173136	SAN DIEGO	CA		10/30/2024		1,229		(26)			(26)		1,203	1,203			
100238733	HUNTERSVILLE	NC		09/22/2025		1,084		(36)			(36)		1,048	1,048			
100178504	DALLAS	TX		11/21/2024		1,297		(36)			(36)		1,261	1,261			
100160066	LOS BANOS	CA		07/17/2024		2,384		(12)			(12)		2,372	2,372			
100220768	LONG BEACH	CA		07/16/2025		1,284		(50)			(50)		1,244	1,244			
100160514	CHARLESTON	SC		07/19/2024		823		(30)			(30)		793	793			
100238720	TAMPA	FL		09/22/2025		1,083		(50)			(50)		1,033	1,033			
100228366	WILLIAMS	AZ		06/11/2025		1,143		(42)			(42)		1,101	1,101			
100176707	SCHENECTADY	NY		11/15/2024		1,884		(74)			(74)		1,810	1,810			
100148279	JACKSONVILLE BEACH	FL		04/12/2024		1,412		(24)			(24)		1,388	1,388			
100254018	HIGHLAND PARK	CA		10/30/2025		1,338		(34)			(34)		1,304	1,304			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100216297	ALEXANDRIA	VA		06/20/2025		1,609		(45)			(45)		1,564		1,564		
100253031	LAKE HAVASI CITY	AZ		10/30/2025		1,410		(42)			(42)		1,368		1,368		
100074222	CHULA VISTA	CA		12/09/2021		2,810		(70)			(70)		2,740		2,740		
100063559	RUTHER GLEN	VA		07/12/2022		1,426		(30)			(30)		1,396		1,396		
100244734	CHINA	ME		09/29/2025		2,103		(82)			(82)		2,021		2,021		
100102084	EVERETT	WA		04/14/2023		1,381		(54)			(54)		1,327		1,327		
100205607	LAKE HAVASI CITY	AZ		05/09/2025		1,626		(68)			(68)		1,558		1,558		
100071591	ALHAMBRA	CA		10/14/2021		2,935		(72)			(72)		2,863		2,863		
100156620	JACKSONVILLE BEACH	FL		06/24/2024		1,288		(22)			(22)		1,266		1,266		
100218507	PLAINFIELD	NJ		06/27/2025		1,244		(43)			(43)		1,201		1,201		
100243679	WALNUT CREEK	CA		09/29/2025		1,255		(41)			(41)		1,214		1,214		
100205096	BEAUMONT	CA		04/11/2025		1,688		(62)			(62)		1,626		1,626		
100276600	BERNADA DUNES	CA		01/28/2026		940		(12)			(12)		928		928		
100157013	TAMPA	FL		02/20/2025		2,100		(12)			(12)		2,088		2,088		
100188726	HOLLYWOOD	FL		01/09/2025		1,120		(26)			(26)		1,094		1,094		
100165365	BROOKFIELD	CT		12/20/2024		1,301		(11)			(11)		1,290		1,290		
100169632	CRYSTAL BEACH	TX		09/30/2024		1,259		(35)			(35)		1,224		1,224		
100110718	YORKVILLE	IL		06/11/2023		1,141		(29)			(29)		1,112		1,112		
100226942	HOLLYWOOD	FL		07/30/2025		1,300		(26)			(26)		1,274		1,274		
100103218	FEDERAL WAY	WA		04/26/2023		4,441		(123)			(123)		4,318		4,318		
100151975	CHARLOTTEVILLE	VA		06/14/2024		1,305		(10)			(10)		1,295		1,295		
100211927	COLUMBUS	OH		05/19/2025		1,278		(15)			(15)		1,263		1,263		
100209693	LANCASTER	CA		06/11/2025		1,184		(49)			(49)		1,135		1,135		
100130350	AUSTIN	TX		09/28/2023		1,353		(36)			(36)		1,317		1,317		
100091450	LA MESA	CA		01/20/2023		1,112		(15)			(15)		1,097		1,097		
100167490	MIAMI	FL		10/31/2024		1,374		(53)			(53)		1,321		1,321		
100266678	MALIBU	TX		12/23/2025		1,377		(34)			(34)		1,343		1,343		
100202971	BELLAIRE	TX		03/24/2025		14,770		(400)			(400)		14,370		14,370		
100176547	NEW TAZEWELL	TN		11/15/2024		1,337		(14)			(14)		1,323		1,323		
100172725	WEST VALLEY CITY	UT		11/21/2024		1,445		(19)			(19)		1,426		1,426		
100165928	ALEXANDRIA	VA		09/06/2024		1,375		(14)			(14)		1,361		1,361		
100080433	EL MONTE	CA		03/10/2022		2,127		(59)			(59)		2,068		2,068		
100200019	PAYSON	AZ		03/10/2025		2,046		(29)			(29)		2,017		2,017		
100176859	ELMONT	NY		11/15/2024		1,409		(16)			(16)		1,393		1,393		
100173951	PORT SAINT JOE	FL		11/25/2024		1,600		(34)			(34)		1,566		1,566		
100177437	NORTH PALM BEACH	FL		01/16/2025		1,391		(65)			(65)		1,326		1,326		
100115497	PALISADE	IN		07/17/2023		1,429		(41)			(41)		1,388		1,388		
100166158	BLACKSBURG	VA		09/09/2024		1,213		(24)			(24)		1,189		1,189		
100165282	WELLINGTON	FL		08/29/2024		1,138		(39)			(39)		1,099		1,099		
100219441	AUSTIN	TX		07/07/2025		919		(15)			(15)		904		904		
100142151	LA VERNE	CA		02/29/2024		1,191		(15)			(15)		1,176		1,176		
100200577	LINCOLN	NE		03/11/2025		1,326		(30)			(30)		1,296		1,296		
100238721	CASTLE ROCK	CO		09/22/2025		1,218		(21)			(21)		1,197		1,197		
100134936	GLENDALE	CA		10/30/2023		1,182		(17)			(17)		1,165		1,165		
100247546	FEDLANDS	CA		10/29/2025		1,256		(36)			(36)		1,220		1,220		
100175438	PHOENIX	AZ		12/23/2024		1,201		(32)			(32)		1,169		1,169		
100130036	SEMINOLE	FL		09/28/2023		1,134		(31)			(31)		1,103		1,103		
100133366	SARATOGA	CA		11/21/2023		1,103		(43)			(43)		1,060		1,060		
100143275	RIDGEFIELD PARK	NJ		02/16/2024		1,230		(17)			(17)		1,213		1,213		
100166346	SALINAS	CA		10/24/2024		802		(24)			(24)		778		778		
100166292	LAKEWOOD	CO		12/27/2024		1,289		(47)			(47)		1,242		1,242		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100216225	AURORA	CO		06/20/2025		1,167		(24)			(24)		1,143	1,143			
100091580	OWINGS MILLS	MD		03/07/2023		1,102		(26)			(26)		1,076	1,076			
100253526	KLAYAH ISLAND	SC		10/30/2025		1,407		(58)			(58)		1,349	1,349			
100143815	BALDWIN	NY		03/06/2024		888		(47)			(47)		841	841			
100118861	EAST AURORA	NY		07/25/2023		1,285		(29)			(29)		1,256	1,256			
100238571	HOLMES BEACH	FL		09/19/2025		1,150		(31)			(31)		1,119	1,119			
100160381	MIDLOTHIAN	VA		09/06/2024		1,140		(34)			(34)		1,106	1,106			
100109786	LOS ANGELES	CA		08/04/2023		1,239		(25)			(25)		1,214	1,214			
100246186	FENTON	WA		10/08/2025		1,239		(56)			(56)		1,183	1,183			
100206697	SEATTLE	WA		04/23/2025		1,125		(56)			(56)		1,069	1,069			
100206487	LAS VEGAS	NV		04/22/2025		1,316		(18)			(18)		1,298	1,298			
100186536	DAVISVILLE	GA		09/25/2024		1,445		(11)			(11)		1,434	1,434			
100150613	GRAPFORD	TX		05/03/2024		1,403		(8)			(8)		1,395	1,395			
100180442	PALM SPRINGS	CA		07/19/2024		1,227		(28)			(28)		1,199	1,199			
100272005	LITTLEROCK	CA		01/08/2026		777		(26)			(26)		751	751			
100245057	CENTREVILLE	VA		09/30/2025		1,616		(15)			(15)		1,601	1,601			
100173273	WUPLES	FL		10/30/2024		1,391		(32)			(32)		1,359	1,359			
100255612	INDIAN HARBOUR BEACH	FL		11/24/2025		1,839		(51)			(51)		1,788	1,788			
100253081	FRISSCO	CO		10/30/2025		1,407		(40)			(40)		1,367	1,367			
100286782	BAR HARBOR	ME		12/29/2025		464		(8)			(8)		456	456			
100201221	PONTE VERA	FL		10/29/2025		3,118		(131)			(131)		2,987	2,987			
100218891	KYLE	TX		03/12/2025		1,454		(38)			(38)		1,416	1,416			
100159888	HALLANDALE BEACH	FL		06/27/2025		1,160		(26)			(26)		1,134	1,134			
100086728	MIAMI	FL		07/15/2024		1,258		(56)			(56)		1,202	1,202			
100247633	BEL AIR	MD		09/30/2022		843		(16)			(16)		827	827			
100185504	MARTIN	NJ		10/29/2025		1,796		(34)			(34)		1,762	1,762			
100163430	LOS BANOS	CA		12/20/2024		1,039		(44)			(44)		995	995			
100245677	MONMOUTH BEACH	NJ		09/27/2024		907		(27)			(27)		880	880			
100108891	VACAVILLE	CA		10/06/2025		1,372		(46)			(46)		1,326	1,326			
100101917	KISSIMEE	FL		05/31/2023		1,297		(33)			(33)		1,264	1,264			
100254872	ROSEVILLE	OR		04/14/2023		1,253		(12)			(12)		1,241	1,241			
100136172	LILBURN	GA		11/17/2025		1,691		(60)			(60)		1,631	1,631			
100164752	BERLIN	MA		12/18/2023		1,133		(49)			(49)		1,084	1,084			
100214220	LOS ANGELES	CA		08/26/2024		1,356		(18)			(18)		1,338	1,338			
100255915	INDIANAPOLIS	IL		05/30/2025		822		(32)			(32)		790	790			
100202880	CAPE CORAL	FL		11/24/2025		1,156		(27)			(27)		1,129	1,129			
100171400	FORT WORTH	TX		03/24/2025		1,248		(25)			(25)		1,223	1,223			
100283140	KINSTON	NY		10/16/2024		1,455		(32)			(32)		1,423	1,423			
100158113	FOREST HILL	TX		10/30/2025		1,266		(55)			(55)		1,211	1,211			
100157275	SAINT PETERSBURG	FL		07/09/2024		1,400		(71)			(71)		1,383	1,383			
100192821	CORVALLIS	OR		02/20/2025		1,241		(6)			(6)		1,233	1,233			
100221821	MONUMENT	CO		02/10/2025		1,180		(35)			(35)		1,145	1,145			
100207302	PORTLAND	OR		07/29/2025		1,280		(39)			(39)		1,241	1,241			
100157665	SANT SIMONS ISLAND	GA		04/28/2025		1,086		(43)			(43)		1,043	1,043			
100209231	GARDNERVILLE	NV		06/28/2024		1,066		(48)			(48)		1,018	1,018			
100255582	HAYWARD	CA		04/29/2025		1,382		(13)			(13)		1,369	1,369			
100200195	MYSTIC	CT		11/24/2025		1,876		(50)			(50)		1,826	1,826			
100170201	PASCO	WA		03/07/2025		1,202		(29)			(29)		1,173	1,173			
100277684	HOIELL	NJ		10/08/2024		1,443		(21)			(21)		1,422	1,422			
100277588	RIVIERA BEACH	FL		02/13/2026		444		(11)			(11)		434	434			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173358	ORLANDO	FL		10/30/2024		1,974		(35)			(35)		1,939	1,939			
100272727	LAS VEGAS	NV		01/09/2026		371		(18)			(18)		353	353			
100140579	WAILUKU	HI		01/19/2024		1,423		(21)			(21)		1,402	1,402			
100171970	OKLAND	CA		05/22/2018		4,471		(57)			(57)		4,414	4,414			
100203162	JUPITER	FL		03/27/2025		1,242		(57)			(57)		1,185	1,185			
100159035	LONGWOOD	FL		06/15/2024		1,087		(35)			(35)		1,052	1,052			
100261717	CLAY	MI		12/12/2025		713		(35)			(35)		678	678			
100137535	CRYSTAL BEACH	TX		12/08/2023		1,070		(12)			(12)		1,058	1,058			
100144571	THEICOLA	CA		04/26/2024		1,523		(36)			(36)		1,487	1,487			
100168248	RIPON	CA		09/20/2024		1,267		(26)			(26)		1,241	1,241			
4010056182	CHERRY HILL	NJ		07/27/2023		857		(26)			(26)		831	831			
100245480	BYRON	GA		10/06/2025		1,284		(50)			(50)		1,234	1,234			
100216650	MIAMI	FL		06/17/2025		1,955		(82)			(82)		1,873	1,873			
100073554	MIAMI	FL		11/19/2021		2,510		(129)			(129)		2,381	2,381			
100253245	BOXHEAD	GA		10/30/2025		2,349		(25)			(25)		2,324	2,324			
100254096	WEST HAVEN	CT		11/07/2025		2,417		(49)			(49)		2,368	2,368			
4010050442	DETROIT	MI		04/26/2023		1,253		(28)			(28)		1,225	1,225			
100127560	HERITMAN	UT		09/08/2023		1,314		(21)			(21)		1,293	1,293			
100053774	HIALEAH	FL		03/23/2021		1,370		-8			-8		1,378	1,378			
100254988	CELINA	TX		11/17/2025		1,780		(30)			(30)		1,750	1,750			
100216278	LAWRENCEVILLE	GA		06/20/2025		1,273		(35)			(35)		1,238	1,238			
100135448	LUTZ	FL		11/13/2023		1,231		(14)			(14)		1,217	1,217			
100139824	HAYWARD	CA		12/28/2023		1,001							1,001	1,001			
100206628	BROKEN BOWL	OK		04/24/2025		799		(13)			(13)		786	786			
100175535	CLERMONT	FL		11/08/2024		1,380		(32)			(32)		1,348	1,348			
100140042	PEMBROKE PINES	FL		01/09/2024		2,302		(48)			(48)		2,254	2,254			
100228463	BRIGHT ME	NJ		08/11/2025		2,694		(76)			(76)		2,618	2,618			
100261520	BALTIMORE	MD		12/12/2025		894		(10)			(10)		884	884			
100268930	DUCK CREEK VILLAGE	UT		12/29/2025		901		(15)			(15)		886	886			
100154918	LONG BEACH	CA		07/19/2024		1,193		(21)			(21)		1,172	1,172			
100120855	MIAMI	FL		08/25/2023		1,016		(30)			(30)		986	986			
100268646	MANTECA	CA		12/29/2025		963		(21)			(21)		942	942			
100219167	EDMONDS	WA		06/27/2025		1,204		(35)			(35)		1,169	1,169			
100254518	LAGO VISTA	TX		11/07/2025		1,484		(19)			(19)		1,465	1,465			
100215534	MURPHYS	CA		06/12/2025		2,004		(78)			(78)		1,926	1,926			
100246507	MANEVILLE	LA		10/10/2025		1,289		(36)			(36)		1,253	1,253			
100170009	EUREKA	CA		11/08/2024		3,053		(38)			(38)		3,015	3,015			
100254682	HESPERIA	CA		11/10/2025		1,063		(50)			(50)		1,013	1,013			
100167082	CLINTON	CT		09/13/2024		1,097		(12)			(12)		1,085	1,085			
100211882	NORTHBOROUGH	MA		05/19/2025		1,210		(14)			(14)		1,196	1,196			
100236039	BONEY LAKE	WA		09/04/2025		1,143		(47)			(47)		1,096	1,096			
100078836	CHULA VISTA	CA		02/24/2022		2,602		(3)			(3)		2,599	2,599			
100170485	JONESBORO	GA		10/09/2024		1,145		(58)			(58)		1,087	1,087			
100173883	SNEELVILLE	GA		10/31/2024		1,408		(20)			(20)		1,388	1,388			
100173991	SNEELVILLE	GA		10/31/2024		1,429		(41)			(41)		1,388	1,388			
100173994	SNEELVILLE	GA		10/31/2024		1,428		(40)			(40)		1,388	1,388			
100119810	BRENTWOOD	TN		06/08/2023		1,217		(36)			(36)		1,181	1,181			
100209739	HENDERSON	NV		05/05/2025		1,272		(34)			(34)		1,238	1,238			
100189856	BRIDGTON	ME		01/21/2025		4,466		(139)			(139)		4,327	4,327			
100186429	OLD BRIDGE	NJ		12/30/2024		1,248		(6)			(6)		1,240	1,240			
100245967	SAN BERNARDINO	CA		10/07/2025		1,249		(35)			(35)		1,214	1,214			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100255778	FAIRHAVEN	MA		11/24/2025		1,209		(32)			(32)		1,177	1,177			
100209184	TULLOCH	CA		04/30/2025		3,742		(24)			(24)		3,718	3,718			
100075998	CHELSEA	MA		07/07/2022		2,733		(74)			(74)		2,659	2,659			
100254388	CLEARWATER	FL		11/07/2025		1,251		(38)			(38)		1,213	1,213			
100199206	FLOWERY BRANCH	GA		04/04/2025		4,524		(23)			(23)		4,501	4,501			
100160526	FONTANA	CA		07/19/2024		978		(17)			(17)		961	961			
100148514	LOVATACHEE	FL		04/12/2024		1,486		(1)			(1)		1,485	1,485			
100156760	LOS ANGELES	CA		06/26/2024		963		(41)			(41)		922	922			
100272905	REDLANDS	CA		07/08/2026		913		(17)			(17)		886	886			
100153408	STATEN ISLAND	NY		05/30/2024		1,263		(33)			(33)		1,230	1,230			
100229316	FT LAUDERDALE	FL		06/18/2025		1,243		(35)			(35)		1,208	1,208			
100254981	LIBERTY LAKE	WA		11/17/2025		1,486		(51)			(51)		1,435	1,435			
100099842	DALLAS	TX		03/28/2023		1,313		(4)			(4)		1,309	1,309			
100214933	LAS VEGAS	NV		06/06/2025		517		(15)			(15)		502	502			
401005570	WOODRIDGE	NY		08/24/2023		1,203		(38)			(38)		1,165	1,165			
100142824	PORTLAND	OR		02/09/2024		1,173		(31)			(31)		1,142	1,142			
100272549	PALMIRA	VA		01/08/2026		900		(11)			(11)		889	889			
100255791	MANTECA	CA		11/24/2025		1,358		(28)			(28)		1,330	1,330			
100174254	BROKEN BOW	OK		10/31/2024		1,252		(24)			(24)		1,228	1,228			
100272119	WILLOWOOD	IL		01/08/2026		914		(20)			(20)		894	894			
100210184	PORTLAND	OR		05/07/2025		1,328		(12)			(12)		1,316	1,316			
100220455	WEST DENNIS	MA		07/15/2025		1,276		(43)			(43)		1,233	1,233			
100206546	LOS ANGELES (WILMINGTON AREA)	CA		04/22/2025		1,251		(48)			(48)		1,203	1,203			
100209462	UPPER CRAFT I/A	FL		04/29/2025		1,972		(46)			(46)		1,926	1,926			
100149336	DRIPPING SPRINGS	TX		04/24/2024		1,394		(13)			(13)		1,381	1,381			
100227986	COMPTON	CA		06/04/2025		1,322		(23)			(23)		1,299	1,299			
100166216	WAINESVILLE	NC		09/09/2024		1,252		(40)			(40)		1,212	1,212			
100211469	LOS ANGELES	CA		05/16/2025		1,261		(28)			(28)		1,233	1,233			
100165901	CASTROVILLE	CA		08/30/2024		10,456		(233)			(233)		10,223	10,223			
100091406	OCEAN CITY	NJ		02/22/2023		1,369		(1)			(1)		1,368	1,368			
100267149	WALWANE	HI		12/23/2025		1,213		(30)			(30)		1,183	1,183			
100214753	STATEN ISLAND	NY		06/11/2025		2,285		(3)			(3)		2,282	2,282			
100209308	PORT HENRIE	CA		04/29/2025		1,297		(32)			(32)		1,265	1,265			
100261248	KILL DEVIL HILLS	NC		12/05/2025		1,072		(5)			(5)		1,067	1,067			
100272138	HOT SPRINGS	AR		01/08/2026		840		(27)			(27)		813	813			
100214868	WHEATLEY HEIGHTS	NY		06/11/2025		2,536		(9)			(9)		2,528	2,528			
100213882	REDLANDS	CA		05/29/2025		1,333		(17)			(17)		1,316	1,316			
100212824	LEBANON	OR		09/29/2025		1,731		(37)			(37)		1,694	1,694			
100272118	SCARBOROUGH	ME		01/08/2026		855		(24)			(24)		831	831			
100161787	LAURENCE	KS		07/31/2024		1,298		(28)			(28)		1,270	1,270			
100206452	FAIRFETTVILLE	NC		04/22/2025		1,331		(41)			(41)		1,290	1,290			
100172276	MOLALLA	OR		10/21/2024		1,448		(20)			(20)		1,428	1,428			
100166455	CLIFTON	VA		10/31/2024		3,998		(124)			(124)		3,874	3,874			
100272169	INDIANAPOLIS	IL		07/08/2026		888		(16)			(16)		872	872			
100266956	OCEAN CITY	NJ		12/23/2025		1,361		(25)			(25)		1,336	1,336			
100167982	LOS ANGELES	CA		09/20/2024		712		(6)			(6)		706	706			
100238639	KIHEI	HI		09/22/2025		1,131		(52)			(52)		1,079	1,079			
100190072	CONCORD	NC		01/21/2025		1,337		(19)			(19)		1,318	1,318			
100238985	COATESVILLE	IN		09/23/2025		1,603		(48)			(48)		1,555	1,555			
100186194	MIAMI	FL		12/27/2024		910		(32)			(32)		878	878			
100162087	SAINT PETERSBURG	FL		07/31/2024		1,113		(56)			(56)		1,057	1,057			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214135	STUART	FL		05/30/2025		2,295	(16)				(16)		2,279	2,279	2,279		
100220784	SALEN	OR		07/18/2025		1,265	(28)				(28)		1,237	1,237	1,237		
100236516	SAINT PETERSBURG	FL		09/12/2025		1,153	(19)				(19)		1,134	1,134	1,134		
100238131	ROSEVILLE	OH		09/15/2025		1,090	(49)				(49)		1,041	1,041	1,041		
100235982	CHARLESTON	SC		09/04/2025		1,262	(31)				(31)		1,231	1,231	1,231		
100201632	VISALIA	CA		03/13/2025		1,261	(21)				(21)		1,240	1,240	1,240		
100207454	VISALIA	CA		04/29/2025		1,257	(17)				(17)		1,240	1,240	1,240		
100238669	ISLAMIRADA	FL		09/23/2025		1,219	(28)				(28)		1,191	1,191	1,191		
100177237	CHARLESTON	SC		01/16/2025		608	(19)				(19)		589	589	589		
100203335	SEMINOLE	FL		03/27/2025		5,606	(191)				(191)		5,415	5,415	5,415		
100254866	MOUNT ROEB	WI		11/17/2025		1,685	(60)				(60)		1,625	1,625	1,625		
100107984	MIAMI BEACH	FL		06/29/2023		1,476	(35)				(35)		1,441	1,441	1,441		
100204084	LA QUINTA	CA		03/28/2025		969	(46)				(46)		923	923	923		
100181865	WOODSTOCK	GA		07/20/2023		1,306	(44)				(44)		1,262	1,262	1,262		
100189230	SEATTLE	WA		01/13/2025		1,262	(27)				(27)		1,235	1,235	1,235		
100159612	MYRTLE BEACH	SC		07/15/2024		1,075	(50)				(50)		1,025	1,025	1,025		
100193380	JERSEY CITY	NJ		02/10/2025		1,220	(22)				(22)		1,198	1,198	1,198		
100273017	ELIZABETH	NJ		01/15/2026		418	(10)				(10)		408	408	408		
100255016	SOUTH LAKE TAHOE	CA		11/24/2025		1,451	(24)				(24)		1,427	1,427	1,427		
100254166	ALBUQUERQUE	NM		11/06/2025		1,527	(48)				(48)		1,479	1,479	1,479		
100210323	WISCONSIN DELLS	WI		05/09/2025		1,166	(2)				(2)		1,164	1,164	1,164		
100261699	ELMWOOD PARK	NJ		12/12/2025		1,080	(35)				(35)		1,045	1,045	1,045		
100114769	PITTSBURG	CA		07/07/2023		1,146	(32)				(32)		1,114	1,114	1,114		
100164308	NORIAN	OK		08/21/2024		1,199	(17)				(17)		1,182	1,182	1,182		
100255615	MANTECA	CA		11/24/2025		1,819	(44)				(44)		1,775	1,775	1,775		
100179510	SOUTH GATE	CA		11/21/2024		2,038	(13)				(13)		2,025	2,025	2,025		
100078662	WILTON	CA		02/10/2022		2,215	(146)				(146)		2,069	2,069	2,069		
100147812	RANTAN	NJ		04/08/2024		1,359	(14)				(14)		1,345	1,345	1,345		
100192620	SOUTH JORDAN	UT		02/10/2025		3,176	(34)				(34)		3,142	3,142	3,142		
100161447	PLANO	TX		07/30/2024		1,219	(12)				(12)		1,207	1,207	1,207		
100108333	NEWARK	NJ		05/25/2023		1,046	(30)				(30)		1,016	1,016	1,016		
100253422	WALNUT CREEK	CA		10/30/2025		1,242	(44)				(44)		1,198	1,198	1,198		
100170463	TUCSON	AZ		10/09/2024		1,011	(52)				(52)		959	959	959		
100089250	STOCKTON	CA		01/26/2023		1,290	(3)				(3)		1,287	1,287	1,287		
100142943	SAN DIEGO	CA		02/08/2024		1,302	(30)				(30)		1,272	1,272	1,272		
100188410	ANNAPOLIS	MD		01/08/2025		14,099	(8)				(8)		14,091	14,091	14,091		
100229087	YUCAIPA	CA		08/22/2025		1,233	(6)				(6)		1,227	1,227	1,227		
100221067	SARASOTA	FL		07/18/2025		1,107	(41)				(41)		1,066	1,066	1,066		
100218750	SAVIER	MI		06/27/2025		1,162	(34)				(34)		1,128	1,128	1,128		
100234504	DULUTH	GA		06/28/2025		1,339	(33)				(33)		1,306	1,306	1,306		
100245963	FENTON	WA		10/06/2025		1,303	(46)				(46)		1,257	1,257	1,257		
100253257	LOS ANGELES	CA		10/30/2025		1,292	(35)				(35)		1,257	1,257	1,257		
100243222	LANTANA	TX		09/26/2025		830	(21)				(21)		809	809	809		
100060069	LONG BEACH	CA		06/25/2021		2,645	(76)				(76)		2,569	2,569	2,569		
100027622	HOLLISTER	CA		10/26/2018		1,784	(18)				(18)		1,902	1,902	1,902		
100218910	INDIAN HARBOR BEACH	FL		06/27/2025		1,481	(38)				(38)		1,443	1,443	1,443		
100186073	HUTTO	TX		07/31/2025		5,368	(205)				(205)		5,163	5,163	5,163		
100192966	WOODBURN	OR		02/07/2025		727	(59)				(59)		688	688	688		
100254220	ROCKVILLE	MD		11/06/2025		1,155	(51)				(51)		1,104	1,104	1,104		
100272626	SHANTON	MD		07/15/2026		375	(9)				(9)		366	366	366		
100167072	CHICAGO	IL		09/13/2024		1,155	(14)				(14)		1,141	1,141	1,141		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100216708	PORTLAND	OR		06/23/2025		1,202	(18)				(18)		1,184		1,184		
100261480	BRIANTINE	NJ		12/12/2025		1,193	(14)				(14)		1,179		1,179		
100196639	NEWARK	NJ		07/10/2024		1,055	(41)				(41)		1,014		1,014		
100144345	SANIT GEORGE	UT		03/07/2024		1,298	(15)				(15)		1,283		1,283		
100103110	MASTIC BEACH	NY		04/21/2023		1,137	(37)				(37)		1,100		1,100		
100286102	SAN RAFAEL	CA		11/26/2025		1,254	(44)				(44)		1,210		1,210		
100238592	MALIBU	CA		09/19/2025		1,210	(34)				(34)		1,176		1,176		
100255886	CLEARWATER BEACH	FL		11/24/2025		1,822	(37)				(37)		1,785		1,785		
100141572	BROKEN ARROW	OK		01/30/2024		1,160	(11)				(11)		1,149		1,149		
100077937	CASTLE ROCK	CO		01/10/2022		7,334	(185)				(185)		7,149		7,149		
100162380	LAS VEGAS	NV		06/12/2024		1,382	(8)				(8)		1,384		1,384		
100294418	MISSION VIEJO	CA		11/07/2025		887	(34)				(34)		853		853		
100264845	NASHVILLE	TN		12/17/2025		912	(26)				(26)		886		886		
100115488	LOS ANGELES	CA		07/17/2023		1,930	(40)				(40)		1,890		1,890		
100172358	LOS ANGELES	NV		10/23/2024		1,673	(37)				(37)		1,636		1,636		
100277558	CHESTER	MD		02/13/2026		420	(13)				(13)		407		407		
100177861	TAMPA	FL		01/16/2025		1,314	(6)				(6)		1,298		1,298		
100148525	CHARLOTTE	NC		04/12/2024		1,438	(18)				(18)		1,440		1,440		
100142801	OAKWOOD	GA		02/09/2024		1,147	(18)				(18)		1,129		1,129		
100193005	SUCHES	GA		02/10/2025		1,162	(16)				(16)		1,146		1,146		
100216233	ELL LAY	GA		06/20/2025		1,432	(35)				(35)		1,397		1,397		
100136279	BRUNSTOCK	ME		11/20/2023		1,222							1,222		1,222		
100180718	AIKEN	SC		11/26/2024		1,334	(24)				(24)		1,310		1,310		
100203461	BELLINGHAM	WA		03/27/2025		53,018	(1,242)				(1,242)		51,776		51,776		
100218676	NORTHRIIDE	CA		06/27/2025		1,211	(28)				(28)		1,183		1,183		
100200498	MINNEOLA	FL		03/11/2025		1,348	(24)				(24)		1,324		1,324		
100170704	MOREGOR	IN		10/08/2024		1,505	(41)				(41)		1,464		1,464		
100238970	HEBER SPRINGS	AR		09/23/2025		1,236	(40)				(40)		1,196		1,196		
100226823	BALTIMORE	MD		07/30/2025		1,158	(43)				(43)		1,115		1,115		
100268721	BELLINGHAM	WA		12/29/2025		6,418	(75)				(75)		6,343		6,343		
100255663	WARREN	NJ		11/24/2025		1,344	(35)				(35)		1,309		1,309		
100192828	LOS ANGELES	CA		02/05/2025		1,356	(24)				(24)		1,332		1,332		
100191809	NORTHVILLE	MI		01/31/2025		893	(43)				(43)		890		890		
100109283	SANTEE	CA		07/21/2023		296	(11)				(11)		295		295		
100166045	SAN ANTONIO	TX		08/06/2024		1,188	(55)				(55)		1,113		1,113		
100214107	POYALLUP	IA		05/30/2025		1,138	(31)				(31)		1,107		1,107		
100189130	RENO	NV		01/13/2025		1,122	(34)				(34)		1,088		1,088		
100267133	ATLANTA	GA		12/23/2025		1,353	(21)				(21)		1,332		1,332		
100144475	BEERNE	TX		04/26/2024		1,133	(46)				(46)		1,087		1,087		
100193023	GRANDIS MILLS	MO		02/10/2025		1,114	(30)				(30)		1,084		1,084		
100109307	LAKELWOOD	CO		06/12/2023		1,613	(8)				(8)		1,605		1,605		
100156673	MIRAMAR	FL		06/24/2024		2,615	(82)				(82)		2,533		2,533		
100173411	CROSBY	IN		10/29/2024		1,367	(57)				(57)		1,310		1,310		
100204864	FREEMPORT	NY		04/10/2025		397	(16)				(16)		371		371		
100188381	SEVIERVILLE	TN		01/08/2025		1,323	(31)				(31)		1,292		1,292		
100238530	TEATONET	MA		09/19/2025		1,556	(46)				(46)		1,510		1,510		
100245861	MINERAL	VA		10/06/2025		1,671	(55)				(55)		1,616		1,616		
100272662	LOS ANGELES	CA		01/09/2026		386	(17)				(17)		369		369		
100219138	ANDERSON	SC		06/27/2025		1,303	(15)				(15)		1,288		1,288		
100212572	OAKLEY	UT		05/29/2025		1,018	(40)				(40)		978		978		
100181223	FONTANA	CA		12/06/2024		1,293	(11)				(11)		1,292		1,292		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171439	NORTH MYRTLE BEACH	SC		10/16/2024		1,440		(35)			(35)		1,405		1,405		
100195303	PORT ST JOE	FL		02/24/2025		1,333		(10)			(10)		1,323		1,323		
100195572	BLUE RIDGE	GA		02/24/2025		1,167		(29)			(29)		1,138		1,138		
100211508	HEMET	CA		05/16/2025		1,120		(33)			(33)		1,087		1,087		
100148258	LINCOLN CITY	OR		04/12/2024		1,263		(41)			(41)		1,222		1,222		
100193547	APTOS	CA		02/10/2025		1,349		(3)			(3)		1,346		1,346		
100229564	MINNEAPOLIS	MINN		06/18/2025		1,259		(24)			(24)		1,235		1,235		
100229568	SEATTLE	WA		08/22/2025		1,274		(42)			(42)		1,232		1,232		
100194706	JOSHUA TREE	CA		02/21/2025		1,287		(17)			(17)		1,270		1,270		
100147725	SALINAS	CA		04/05/2024		1,107		(44)			(44)		1,063		1,063		
100172216	CENTERVILLE	WA		10/17/2024		1,664		(3)			(3)		1,661		1,661		
100216405	SANTA MARIA	CA		06/20/2025		1,220		(39)			(39)		1,181		1,181		
100175102	FONTANA	CA		11/05/2024		917		(36)			(36)		881		881		
100102026	LONG BEACH	CA		04/14/2023		1,416		(23)			(23)		1,393		1,393		
100186463	TEBEE	AZ		12/30/2024		1,391		(5)			(5)		1,386		1,386		
100103398	WOODLAND PARK	CO		06/16/2023		3,453		(87)			(87)		3,366		3,366		
100215793	YORK	SC		06/12/2025		1,202		(31)			(31)		1,171		1,171		
100191371	MIRAMAR	FL		01/30/2025		1,082		(51)			(51)		1,031		1,031		
100151006	LAURELVILLE	OH		05/08/2024		1,181		(24)			(24)		1,157		1,157		
100261125	CAMANO ISLAND	WA		12/05/2025		972		(22)			(22)		950		950		
100126392	BROOKLYN	NY		08/30/2023		1,272		(25)			(25)		1,247		1,247		
100184409	VENTURA	CA		12/17/2024		4,665		(43)			(43)		4,622		4,622		
100089295	SPENCERVILLE	MD		01/26/2023		1,347		(13)			(13)		1,334		1,334		
100162340	SAN DIEGO	CA		07/31/2024		1,099		(60)			(60)		1,039		1,039		
100100532	LAURENCEVILLE	GA		04/27/2023		1,122		(45)			(45)		1,077		1,077		
100192530	AUSTIN	TX		02/10/2025		1,110		(27)			(27)		1,083		1,083		
100142078	GILBERT	AZ		02/29/2024		1,160		(14)			(14)		1,146		1,146		
100102752	EL MONTE	CA		06/22/2023		1,221		(2)			(2)		1,219		1,219		
100229556	HOUSTON	TX		08/15/2025		1,611		(57)			(57)		1,554		1,554		
100215584	SAN TAN VALLEY	AZ		07/11/2025		1,135		(44)			(44)		1,091		1,091		
100207012	CAPE CORAL	FL		04/24/2025		1,187		(39)			(39)		1,148		1,148		
100206536	MIAMI GARDENS	FL		04/22/2025		1,773		(51)			(51)		1,722		1,722		
100142905	OAKLAND	CA		02/09/2024		1,205		(34)			(34)		1,171		1,171		
100144413	PROVO	UT		03/07/2024		1,368		(11)			(11)		1,357		1,357		
100180329	WEST SACRAMENTO	CA		11/25/2024		1,420		(6)			(6)		1,412		1,412		
100089391	SAN FRANCISCO	CA		11/17/2022		1,417		(31)			(31)		1,386		1,386		
100026800	WHITTIER	CA		09/26/2018		1,805		104			104		1,909		1,909		
100163096	METHUEN	MA		08/13/2024		1,134		(20)			(20)		1,114		1,114		
100176894	PANAMA CITY BEACH	FL		11/15/2024		1,351		(44)			(44)		1,307		1,307		
100255622	MARYSVILLE	WA		11/24/2025		1,177		(51)			(51)		1,126		1,126		
100182517	HOLLYWOOD	FL		12/12/2024		1,404		(11)			(11)		1,393		1,393		
100189066	ANNEHIM	CA		01/13/2025		1,413		(20)			(20)		1,393		1,393		
100226684	TOUROS RIVER	NJ		07/30/2025		1,681		(49)			(49)		1,632		1,632		
100220547	BRADENTON	FL		07/17/2025		1,111		(41)			(41)		1,070		1,070		
100148557	PITTSBURGH	PA		04/12/2024		1,507		(35)			(35)		1,472		1,472		
100219628	COVINA	CA		07/07/2025		1,068		(38)			(38)		1,030		1,030		
100152030	SPRINGFIELD	VA		05/15/2024		862		(13)			(13)		869		869		
100205036	TEBECOLA	CA		04/15/2025		1,225		(29)			(29)		1,196		1,196		
100228564	HOBOKEN	NJ		08/12/2025		849		(25)			(25)		824		824		
100153844	BAY POINT	CA		06/05/2024		1,189		(23)			(23)		1,166		1,166		
100170248	CLANTON	AL		10/08/2024		1,491		(59)			(59)		1,432		1,432		

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SCHEDULE B - PART 3

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100188374	MANTECA	CA		01/08/2025		1,321		(29)			(29)		1,292	1,292			
100081672	LAREDO	TX		03/21/2022		1,941		(62)			(62)		1,879	1,879			
100266880	WALDPURT	OR		12/23/2025		920		(21)			(21)		899	899			
100204638	HAYWARD	CA		04/09/2025		1,460		(35)			(35)		1,425	1,425			
100186147	STOCKTON	CA		02/10/2025		1,088		(32)			(32)		1,056	1,056			
100076165	MIAMI	FL		01/07/2022		2,622		(60)			(60)		2,562	2,562			
100218714	HAWTHORN	WA		06/21/2025		1,753		(50)			(50)		1,703	1,703			
100143810	LOS ANGELES	CA		03/06/2024		1,218		(18)			(18)		1,200	1,200			
100154905	FRESNO	CA		07/19/2024		1,249		(49)			(49)		1,200	1,200			
100091457	LOWA LINDA	CA		01/20/2023		2,033		(54)			(54)		1,979	1,979			
100197617	LOS ANGELES	CA		02/26/2025		1,189		(34)			(34)		1,155	1,155			
100101916	KISSIMEE	FL		04/14/2023		1,228		(12)			(12)		1,216	1,216			
100119813	PEMBROKE	WA		06/10/2023		755		(18)			(18)		737	737			
100288276	MURRIETA	CA		12/29/2025		779		(22)			(22)		757	757			
100207080	MONROE	NY		04/24/2025		1,285		(19)			(19)		1,266	1,266			
100224044	SPARKS	NV		06/15/2025		1,506		(32)			(32)		1,474	1,474			
100080009	WHITTIER	CA		04/08/2022		13,215		(169)			(169)		13,046	13,046			
100200456	MIAMI	FL		03/10/2025		1,073		(60)			(60)		1,013	1,013			
100103288	LOS ANGELES	CA		04/27/2023		1,408		(28)			(28)		1,380	1,380			
100243742	DENVER	CO		09/29/2025		2,848		(72)			(72)		2,776	2,776			
100195404	DALLAS	TX		02/24/2025		14,326		(161)			(161)		14,165	14,165			
100076381	HIGHLANDS RANCH	CO		12/23/2021		3,345		(98)			(98)		3,247	3,247			
100132299	MILPITAS	CA		10/13/2023		2,322		(21)			(21)		2,301	2,301			
100177050	BETHANY BEACH	DE		01/16/2025		1,956		(37)			(37)		1,919	1,919			
100211815	GULF SHORES	AL		05/19/2025		5,349		(30)			(30)		5,319	5,319			
100255365	BURBANK	CA		11/24/2025		1,247		(50)			(50)		1,197	1,197			
100194061	SACRAMENTO	CA		03/20/2025		1,206		(31)			(31)		1,175	1,175			
100203464	HERCULES	CA		03/26/2025		1,160		(25)			(25)		1,135	1,135			
100200664	OREM	UT		03/11/2025		1,168		(33)			(33)		1,135	1,135			
100243795	PORT CHARLOTTE	FL		09/29/2025		1,035		(47)			(47)		988	988			
100170360	TULSA	OK		10/08/2024		1,353		(8)			(8)		1,345	1,345			
100221269	CHICAGO	IL		07/22/2025		1,687		(55)			(55)		1,632	1,632			
100169490	RANCHO CORDOVA	CA		09/30/2024		2,118		(25)			(25)		2,093	2,093			
100236546	STATEN ISLAND	NY		09/12/2025		1,249		(46)			(46)		1,203	1,203			
100109173	MONTGOMERY	AL		07/21/2023		7,219		(148)			(148)		7,071	7,071			
100172515	VALLEJO	CA		10/17/2024		1,403		(35)			(35)		1,368	1,368			
100073517	NASHVILLE	TN		03/17/2022		2,400		(73)			(73)		2,327	2,327			
100129660	CUTLER BAY	FL		09/27/2023		1,499		(21)			(21)		1,478	1,478			
100080901	ESCONDIDO	CA		03/10/2022		2,573		(58)			(58)		2,515	2,515			
100175414	LAWRENCEVILLE	GA		12/23/2024		1,271		(29)			(29)		1,242	1,242			
100154674	HUMBLE	TX		07/19/2024		859		(35)			(35)		824	824			
100161479	MARIETTA	GA		07/30/2024		1,544		(24)			(24)		1,520	1,520			
100198387	SELBYVILLE	DE		02/28/2025		1,317		(16)			(16)		1,301	1,301			
100205954	TEBICOLA	CA		04/14/2025		1,323		(22)			(22)		1,301	1,301			
100175712	SEASIDE PARK	NJ		11/12/2024		1,108		(46)			(46)		1,062	1,062			
100267137	SUGAR MOUNTAIN	NC		12/23/2025		1,250		(16)			(16)		1,234	1,234			
100120447	FAIRFIELD	CA		06/18/2023		1,382		(11)			(11)		1,371	1,371			
100166550	HENDERSON	NV		12/30/2024		1,299		(6)			(6)		1,289	1,289			
100080801	WINTER PARK	FL		03/15/2022		2,392		(6)			(6)		2,386	2,386			
100201211	MCALL	ID		03/12/2025		1,471		(67)			(67)		1,404	1,404			
100161548	LOS ANGELES	CA		07/30/2024		1,227		(25)			(25)		1,202	1,202			

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100164420	RENTON	WA		06/21/2024		1,233		(21)			(21)		1,212	1,212			
100158860	FERNADINA BEACH	FL		07/12/2024		1,255		(35)			(35)		1,220	1,220			
100193256	GRANDVIEW HEIGHTS	OH		02/10/2025		1,259		(11)			(11)		1,248	1,248			
100192735	MANTECA	CA		02/10/2025		1,072		(18)			(18)		1,054	1,054			
100172563	LAKE OSIEGO	OR		10/23/2024		2,430		(41)			(41)		2,389	2,389			
100180126	MIAMI	FL		11/25/2024		1,345		(32)			(32)		1,313	1,313			
100181326	HEMET	CA		12/06/2024		852		(23)			(23)		829	829			
100210309	SANTA ANA	CA		05/12/2025		1,681		(48)			(48)		1,633	1,633			
100255586	MISSOULA	MT		11/24/2025		1,509		(50)			(50)		1,459	1,459			
100194522	MONROE	NY		02/14/2025		1,164		(54)			(54)		1,110	1,110			
100211841	GLENDALE	CA		05/19/2025		1,313		(7)			(7)		1,306	1,306			
100203641	BROKEN BOWL	OK		04/29/2025		7,912		(244)			(244)		7,668	7,668			
100168717	RUTHERFORD	NJ		09/25/2024		1,176		(37)			(37)		1,139	1,139			
100119895	ROCKLIN	CA		06/11/2023		1,351		(22)			(22)		1,329	1,329			
100248946	CARRABASSETT VALLEY	ME		10/29/2025		32,511		(899)			(899)		31,612	31,612			
100190139	LOVELL	WA		01/21/2025		1,222		(33)			(33)		1,189	1,189			
100201265	LOS ANGELES	CA		03/12/2025		502		(22)			(22)		480	480			
100181598	BLOOMSBURY	NJ		12/09/2024		395		(13)			(13)		382	382			
100181278	LAS VEGAS	NV		12/06/2024		1,245		(19)			(19)		1,226	1,226			
100116014	BEND	OR		07/20/2023		3,186		(7)			(7)		3,179	3,179			
100218757	BIDDEFORD	ME		06/21/2025		1,207		(30)			(30)		1,177	1,177			
100204685	CENTEEACH	NY		04/04/2025		1,132		(23)			(23)		1,109	1,109			
100109167	GEORGETOWN	TX		07/21/2023		1,357		(22)			(22)		1,335	1,335			
100169537	BATTLE LAKE	WI		09/30/2024		3,110		(32)			(32)		3,078	3,078			
100190009	SCOTTSDALE	AZ		01/21/2025		1,256							1,256	1,256			
100149800	AUSTIN	TX		04/24/2024		1,373		(16)			(16)		1,357	1,357			
100201694	OSTERVILLE	WA		03/18/2025		1,203		(42)			(42)		1,161	1,161			
100148488	SAN MARCOS	TX		04/12/2024		2,522		(9)			(9)		2,513	2,513			
100186059	GRAYSON	GA		01/31/2025		1,219		(39)			(39)		1,180	1,180			
100229456	HENDERSVILLE	TN		06/15/2025		1,269		(32)			(32)		1,237	1,237			
100134309	LYNN	MA		10/27/2023		1,283		(4)			(4)		1,279	1,279			
100185755	UNION CITY	CA		12/23/2024		1,222		(51)			(51)		1,171	1,171			
100214829	RIVERBANK	CA		06/11/2025		896		(40)			(40)		856	856			
100167616	CALVERTON	NY		09/19/2024		1,187		(22)			(22)		1,165	1,165			
100177460	BROXK	NY		01/16/2025		1,171		(55)			(55)		1,116	1,116			
100189517	OCEAN CITY	NJ		01/13/2025		1,309		(21)			(21)		1,288	1,288			
100226552	BURLINGTON	NC		07/30/2025		1,126		(33)			(33)		1,093	1,093			
100083783	SCOTTSDALE	AZ		07/12/2022		1,470		(29)			(29)		1,441	1,441			
100169883	ROCK SPRINGS	WY		11/08/2024		1,203		(46)			(46)		1,157	1,157			
100160679	LOS ANGELES	CA		07/24/2024		1,258		(37)			(37)		1,221	1,221			
100261423	BELLS	TX		12/09/2025		3,110		(147)			(147)		2,963	2,963			
100267265	TUKWILA	WA		12/24/2025		858		(25)			(25)		833	833			
100164067	DUCK KEY	FL		06/21/2024		1,105		(64)			(64)		1,041	1,041			
100215582	SEDONA	AZ		06/12/2025		1,264		(19)			(19)		1,245	1,245			
100169377	KENT	WA		09/27/2024		834		(36)			(36)		798	798			
100236234	PARKLAND	FL		09/10/2025		1,119		(34)			(34)		1,085	1,085			
100214385	DUARTE	CA		06/02/2025		1,378		(2)			(2)		1,376	1,376			
100236311	DAVENPORT	FL		09/10/2025		1,299		(20)			(20)		1,279	1,279			
100102630	CORAL SPRINGS	FL		06/22/2023		1,121		(14)			(14)		1,107	1,107			
100176669	MIAMI	FL		11/15/2024		986		(50)			(50)		936	936			
100254540	ORIENTON	KY		11/07/2025		3,684		(109)			(109)		3,575	3,575			

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	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10078465	WAKE FOREST	NC		01/25/2022		2,214		(104)			(104)		2,110	2,110			
10016686	NEW ORLEANS	LA		09/13/2024		1,096		(23)			(23)		1,073	1,073			
10016520	RIVERSIDE	CA		08/29/2024		1,167		(30)			(30)		1,137	1,137			
10016789	BALDWIN	NY		09/19/2024		1,186		(49)			(49)		1,137	1,137			
100243244	FILLMORE	CA		09/28/2025		1,255		(35)			(35)		1,220	1,220			
10019642	LIBERTY HILL	TX		02/28/2025		1,335		(6)			(6)		1,329	1,329			
100192780	SCOTTSDALE	AZ		02/10/2025		1,608		(9)			(9)		1,599	1,599			
10017229	RIVERSIDE	CA		10/21/2024		2,486		(61)			(61)		2,425	2,425			
100197387	ANHEIM	CA		02/26/2025		1,184		(53)			(53)		1,131	1,131			
100102965	BROOK	NY		06/22/2023		1,324		(47)			(47)		1,277	1,277			
100102966	BROOK	NY		06/22/2023		1,322		(45)			(45)		1,277	1,277			
100165494	RANCHO CUCAMONGA	CA		08/29/2024		1,350		(22)			(22)		1,328	1,328			
100166063	POINT PLEASANT	NJ		09/09/2024		1,199		(35)			(35)		1,164	1,164			
100170512	BAKERSFIELD	CA		10/09/2024		993		(41)			(41)		952	952			
100135208	HAINSFIELD	NC		11/08/2023		1,191		(16)			(16)		1,175	1,175			
100133482	KATY	TX		10/19/2023		817		(26)			(26)		791	791			
100210744	FORT LAUDERDALE	FL		05/15/2025		1,986		(11)			(11)		1,975	1,975			
100164957	HILO	HI		08/28/2024		1,213		(10)			(10)		1,203	1,203			
100179582	NAVARE	FL		11/21/2024		2,992		(46)			(46)		2,946	2,946			
100157902	OCEAN CITY	NJ		07/09/2024		1,110		(12)			(12)		1,098	1,098			
100234771	MADRIS	OR		08/28/2025		1,056		(41)			(41)		1,015	1,015			
100193326	CHICAGO	IL		02/10/2025		1,278		(6)			(6)		1,272	1,272			
100147197	RIVERHEAD	NY		03/28/2024		1,008		(36)			(36)		972	972			
100078739	SANTA MARIA	CA		02/25/2022		2,193		(126)			(126)		2,067	2,067			
100101954	LAKE FOREST	CA		04/14/2023		1,084		(29)			(29)		1,055	1,055			
100154982	PEHRIS	CA		06/14/2024		1,150		(43)			(43)		1,107	1,107			
100195296	SILVER SPRING	MD		02/24/2025		818		(24)			(24)		794	794			
100191060	ROCK HILL	SC		01/29/2025		915		(24)			(24)		891	891			
100136248	HOLLY RIDGE	NC		11/20/2023		1,187		(10)			(10)		1,177	1,177			
100144004	RIVERSIDE	CA		02/29/2024		1,017		(36)			(36)		981	981			
100218635	NAPLES	FL		06/27/2025		1,223		(28)			(28)		1,195	1,195			
100238456	EMERALD ISLE	NC		09/19/2025		1,215		(20)			(20)		1,195	1,195			
100219061	CHICAGO	IL		06/27/2025		1,176		(30)			(30)		1,146	1,146			
100044227	LOS ANGELES	CA		08/19/2020		587		72			72		659	659			
100177944	HAINSFIELD	FL		01/16/2025		1,275		(46)			(46)		1,229	1,229			
100172638	CHARLOTTE	NC		10/25/2024		1,237		(54)			(54)		1,183	1,183			
100207117	ANTIOCH	CA		04/24/2025		1,119		(31)			(31)		1,088	1,088			
100194659	PUYALLUP	WA		10/30/2023		1,220		(18)			(18)		1,202	1,202			
100100247	LINENHURST	NY		03/17/2023		1,278		(29)			(29)		1,249	1,249			
100016465	TAMPA	FL		04/05/2018		2,961		(43)			(43)		2,918	2,918			
100235702	IRVING	TX		10/30/2025		1,340		(40)			(40)		1,300	1,300			
100245792	BRIGHTWOOD	OR		10/29/2025		1,218		(55)			(55)		1,163	1,163			
100141670	CHICAGO	IL		01/30/2024		3,097		(18)			(18)		3,079	3,079			
100067968	SAN DIEGO	CA		09/23/2021		2,994		(32)			(32)		2,962	2,962			
100211854	WACONIA	MN		05/19/2025		1,562		(17)			(17)		1,545	1,545			
100219039	SILVERTHORNE	CO		06/27/2025		1,249		(17)			(17)		1,232	1,232			
100254837	STAR	ID		11/17/2025		1,932		(74)			(74)		1,858	1,858			
100216557	CARLI O'HEAL	CA		06/23/2025		2,601		(26)			(26)		2,575	2,575			
100141349	LAS VEGAS	NV		01/30/2024		977		(27)			(27)		950	950			
100194452	LOS ANGELES	CA		02/14/2025		1,308		(44)			(44)		1,264	1,264			
100211848	SAINT CLOUD	FL		05/19/2025		1,477		(2)			(2)		1,475	1,475			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10	11	12	13
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017226	HOLLYWOOD		FL		10/21/2024		1,367		(28)			(28)		1,339	1,339			
10016827	PHILADELPHIA		PA		09/25/2024		1,309		(22)			(22)		1,287	1,287			
10015385	RODANTHE		NC		05/30/2024		1,321		(7)			(7)		1,314	1,314			
100150059	TAMARAC		FL		06/14/2024		871		(3)			(3)		868	868			
10027804	SEATTLE		WA		02/13/2026		453		(14)			(14)		439	439			
100168942	HOUGHTON LAKE		MI		09/25/2024		1,651		(52)			(52)		1,599	1,599			
100206530	KNOXVILLE		TN		04/22/2025		1,241		(22)			(22)		1,219	1,219			
100053495	HAWTHORNE		CA		03/23/2021		1,577		(21)			(21)		1,556	1,556			
10027208	LATHROP		CA		01/08/2026		975		(15)			(15)		960	960			
100202752	CHICAGO		IL		03/24/2025		1,211		(34)			(34)		1,177	1,177			
100169478	LODI		CA		09/30/2024		1,212		(33)			(33)		1,179	1,179			
100169236	SELDEN		NY		09/27/2024		1,283		(29)			(29)		1,254	1,254			
100246099	CHATTANOOGA		TN		10/08/2025		12,446		(405)			(405)		12,041	12,041			
100189071	VENUDOR CITY		NJ		01/13/2025		1,293		(41)			(41)		1,252	1,252			
100219448	MENFEE		CA		07/07/2025		1,408		(14)			(14)		1,394	1,394			
100266871	ESCONDIDO		CA		12/23/2025		5,318		(106)			(106)		5,212	5,212			
100142387	PATERSON		NJ		03/15/2024		1,050		(46)			(46)		1,004	1,004			
100100644	COLTON		CA		03/28/2023		1,166		(20)			(20)		1,146	1,146			
100257002	SHEWAN/OH		VA		11/26/2025		1,243		(50)			(50)		1,193	1,193			
100173987	PENSACOLA		FL		10/31/2024		1,214		(24)			(24)		1,190	1,190			
100137668	NEW EGYPT		NJ		12/08/2023		1,177		(10)			(10)		1,167	1,167			
100150824	MIAMI		FL		05/08/2024		1,255		(22)			(22)		1,233	1,233			
100191370	PARK CITY		UT		01/30/2025		1,141		(12)			(12)		1,129	1,129			
100118946	ORLANDO		FL		07/27/2023		1,581		(28)			(28)		1,553	1,553			
100140136	SACRAMENTO		CA		01/09/2024		1,238		(27)			(27)		1,211	1,211			
100166417	WINDSOR/DET		RI		10/31/2024		1,316		(62)			(62)		1,254	1,254			
100165900	ROCKLIN		CA		12/26/2024		1,085		(27)			(27)		1,058	1,058			
100165492	TUCSON		AZ		08/29/2024		1,228		(21)			(21)		1,207	1,207			
100171910	LAKE ELSINORE		CA		10/17/2024		1,205		(36)			(36)		1,169	1,169			
100273989	LAKE ARROWHEAD		CA		01/26/2026		465		(16)			(16)		439	439			
100261181	ELK GROVE		CA		12/05/2025		940		(19)			(19)		921	921			
100219817	MERIDIAN		ID		07/07/2025		3,345		(80)			(80)		3,265	3,265			
100214460	HIDDEN VALLEY LAKE		CA		06/06/2025		1,247		(51)			(51)		1,196	1,196			
100173532	FAIRHAVEN		MA		10/29/2024		1,324		(23)			(23)		1,301	1,301			
100246898	LA PUENTE		CA		10/17/2025		1,214		(37)			(37)		1,177	1,177			
100247361	NASHVILLE		TN		10/29/2025		45,674		(1,154)			(1,154)		44,520	44,520			
100129430	CYPRESS		TX		09/29/2023		1,664		(9)			(9)		1,655	1,655			
100171946	MATECA		CA		10/17/2024		1,321		(37)			(37)		1,284	1,284			
100221664	INDIAN ROCKS BEACH		FL		07/23/2025		1,279		(10)			(10)		1,269	1,269			
100220555	FIRESTONE		CO		07/15/2025		1,302		(33)			(33)		1,269	1,269			
100158609	PORTLAND		OR		07/10/2024		1,205		(19)			(19)		1,186	1,186			
100175691	RIVERSIDE		CA		11/12/2024		1,235		(52)			(52)		1,183	1,183			
100212103	BELLEVUE		WA		05/22/2025		7,794		(72)			(72)		7,722	7,722			
100133213	INDIO		CA		11/29/2023		1,441		(18)			(18)		1,423	1,423			
100160563	SPARKS		NV		07/19/2024		1,352		(24)			(24)		1,328	1,328			
100214290	OWARD		CA		05/30/2025		57		(11)			(11)		56	56			
100135615	FT LAUDERDALE		FL		11/09/2023		969		(20)			(20)		949	949			
100162744	LEANDER		TX		06/12/2024		445		(3)			(3)		442	442			
100172287	MAINTOSH LAKES		CA		10/21/2024		1,353		(35)			(35)		1,318	1,318			
100175232	LEWIS		DE		11/05/2024		1,335		(17)			(17)		1,318	1,318			
100160519	SAN BERNARDINO		CA		07/19/2024		1,587		(23)			(23)		1,564	1,564			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100159275	FLOIER MOUND	TX		07/15/2024		1,378		(31)			(31)		1,347	1,347			
100193490	HIGHLANDS RANCH	CO		02/10/2025		1,279		(6)			(6)		1,273	1,273			
100137117	NASHVILLE	TN		11/28/2023		1,004		(17)			(17)		987	987			
100272186	PHOENIX	AZ		01/08/2026		903		(19)			(19)		884	884			
100213826	EVERETT	WA		05/29/2025		1,334		(3)			(3)		1,331	1,331			
100206124	PHOENIX	AZ		04/16/2025		1,235		(47)			(47)		1,188	1,188			
100188912	MENEFEE	CA		01/09/2025		1,261		(19)			(19)		1,242	1,242			
100152816	MORENO VALLEY	CA		05/22/2024		803		(31)			(31)		772	772			
100186434	MANTECA	CA		07/08/2025		1,228		(36)			(36)		1,192	1,192			
100140506	CASTAIC	CA		01/19/2024		868		(21)			(21)		847	847			
100190061	RICHMOND	TX		01/21/2025		1,161		(51)			(51)		1,110	1,110			
100206834	SANTA FE	NM		04/24/2025		1,554		(55)			(55)		1,489	1,489			
100164440	ATLANTIC HIGHLANDS	NJ		06/21/2024		1,358		(12)			(12)		1,346	1,346			
100141701	OAK POINT	TX		01/30/2024		749		(31)			(31)		718	718			
100236831	LEHI	UT		09/23/2025		1,348		(19)			(19)		1,329	1,329			
100167771	MANIET	NY		09/19/2024		863		(18)			(18)		845	845			
100137836	FONTANA	CA		12/08/2023		1,027		(17)			(17)		1,010	1,010			
100159877	MIAMI	FL		06/16/2024		1,288		(25)			(25)		1,243	1,243			
100201138	NASHVILLE	TN		03/12/2025		4,324		(166)			(166)		4,158	4,158			
100149019	HOLLYWOOD	FL		04/19/2024		1,087		(44)			(44)		1,043	1,043			
100277004	KISSIMEE	FL		01/30/2026		436		(13)			(13)		423	423			
100134832	DAYTONA BEACH	FL		10/30/2023		972		(9)			(9)		963	963			
100186831	BAKERSFIELD	CA		09/25/2024		1,377		(31)			(31)		1,346	1,346			
100277440	SOMERSET	MA		02/13/2026		396		(12)			(12)		384	384			
100067884	HONOLULU	HI		09/23/2021		2,835		(54)			(54)		2,781	2,781			
100164439	NASHVILLE	TN		06/21/2024		1,342		(19)			(19)		1,323	1,323			
100102479	DEWEY	AZ		06/07/2023		908		(22)			(22)		886	886			
100157982	PALM HARBOR	FL		02/20/2025		2,184		(43)			(43)		2,141	2,141			
100216727	ODEN	UT		06/23/2025		1,247		(39)			(39)		1,208	1,208			
100087068	CANYON LAKE	TX		11/04/2022		150							150	150			
100142837	MCCALL	ID		02/09/2024		1,080		(30)			(30)		1,050	1,050			
100243382	SUJANEE	GA		09/26/2025		2,169		(78)			(78)		2,091	2,091			
100236271	SACRAMENTO	CA		09/10/2025		3,230		(84)			(84)		3,146	3,146			
100172565	WEST BARNSTABLE	MA		10/23/2024		1,582		(41)			(41)		1,541	1,541			
100087081	SARASOTA	FL		09/29/2022		1,693		(19)			(19)		1,674	1,674			
100273770	SANIT LOUIS	MO		01/23/2026		359		(9)			(9)		350	350			
100277057	ELBURN	IL		02/06/2026		375		(17)			(17)		358	358			
100268809	JERREY CITY	NJ		12/29/2025		729		(12)			(12)		717	717			
100109725	JACKSONVILLE	FL		06/16/2023		1,310		(38)			(38)		1,272	1,272			
100161459	MARIETTA	GA		07/30/2024		1,633		(28)			(28)		1,605	1,605			
100186867	ASHURN	VA		07/07/2025		1,399		(8)			(8)		1,391	1,391			
100131627	RANCHO MIRAGE	CA		10/06/2023		1,287		(14)			(14)		1,273	1,273			
100244393	PANAMA CITY BEACH	FL		09/29/2025		1,280		(46)			(46)		1,234	1,234			
100272861	SOUTH HAVEN	MI		07/08/2026		807		(10)			(10)		797	797			
100151425	FREDERICK	MD		05/10/2024		1,226		(25)			(25)		1,201	1,201			
100151471	FED BANK	NJ		05/10/2024		1,231		(30)			(30)		1,201	1,201			
100235682	TEQUESTA	FL		08/29/2025		3,897		(118)			(118)		3,779	3,779			
100175218	NATIONAL CITY	CA		11/05/2024		1,461		(20)			(20)		1,441	1,441			
100268532	OAK ISLAND	NC		12/29/2025		883		(9)			(9)		874	874			
100127611	GWINN	VA		09/08/2023		1,399		(6)			(6)		1,393	1,393			
100261438	VINEYARD HAVEN	MA		12/09/2025		968		(8)			(8)		960	960			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014035	RANCHO MISSION VIEJO	CA		01/19/2024		1,401		(12)			(12)		1,389	1,389			
10017364	SEMINOLE	FL		11/25/2024		1,277		(20)			(20)		1,257	1,257			
10022965	LAS VEGAS	NV		06/22/2025		1,035		(40)			(40)		995	995			
10006541	SACRAMENTO	CA		07/28/2021		2,959		(41)			(41)		2,918	2,918			
10014241	GLENDALE	CA		02/05/2024		906		(2)			(2)		904	904			
100081761	OLIVER CITY	CA		03/22/2022		26							26	26			
10024608	BROOKLYN	NY		10/10/2025		19,109		(778)			(778)		18,331	18,331			
10024300	ONTARIO	CA		09/26/2025		1,184		(50)			(50)		1,134	1,134			
10014320	RIVERSIDE	CA		02/16/2024		1,086		(2)			(2)		1,084	1,084			
100147271	EAST ORANGE	NJ		03/28/2024		1,219		(31)			(31)		1,188	1,188			
10021666	LAKE ELSINORE	CA		05/19/2025		1,275		(28)			(28)		1,247	1,247			
100244703	BURLINGTON	NC		09/29/2025		1,373		(23)			(23)		1,350	1,350			
100189170	MINERAL BLUFF	GA		01/13/2025		1,170		(36)			(36)		1,134	1,134			
100074413	ELK GROVE	CA		12/02/2021		2,248		(128)			(128)		2,120	2,120			
100173193	LAUDERDALE BY THE SEA	FL		10/30/2024		1,429		(30)			(30)		1,399	1,399			
10028754	WAVESVILLE	NC		12/29/2025		1,169		(39)			(39)		1,130	1,130			
100254700	LAKE HAWMOY	PA		11/13/2025		1,127		(16)			(16)		1,111	1,111			
100267356	LOS ANGELES	CA		12/24/2025		796		(21)			(21)		775	775			
100254421	SANTA ROSA BEACH	FL		11/07/2025		854		(36)			(36)		818	818			
100164533	FAIRFIELD	CA		06/21/2024		1,228		(25)			(25)		1,203	1,203			
100215740	FRISSO	CO		06/12/2025		1,198		(5)			(5)		1,193	1,193			
100180032	BLACK MOUNTAIN	NC		11/25/2024		1,430		(10)			(10)		1,420	1,420			
100144477	ORLANDO	FL		04/26/2024		1,259		(30)			(30)		1,229	1,229			
100126298	HICKSVILLE	NY		06/30/2023		1,269		(38)			(38)		1,231	1,231			
100185318	ELK GROVE	CA		12/20/2024		1,157		(7)			(7)		1,150	1,150			
100261473	TEMPE	AZ		12/09/2025		1,366		(44)			(44)		1,322	1,322			
100077992	PROVO	UT		01/06/2022		1,120		(14)			(14)		1,106	1,106			
100157203	TAMARAC	FL		02/20/2025		1,207		(16)			(16)		1,191	1,191			
100180797	CELESTE	TX		11/26/2024		1,945		(1)			(1)		1,944	1,944			
100071661	JURPA VALLEY	CA		10/14/2021		2,892		(74)			(74)		2,818	2,818			
100057572	PORTLAND	OR		06/30/2021		2,920		(50)			(50)		2,870	2,870			
100200387	BROKEN BOWL	OK		03/10/2025		1,355		(2)			(2)		1,353	1,353			
100245915	SOQUEL	CA		11/06/2025		914		(16)			(16)		898	898			
100201088	ADDISON	TX		03/12/2025		1,400		(38)			(38)		1,362	1,362			
100247514	GERMANTOWN	MD		10/29/2025		1,235		(41)			(41)		1,194	1,194			
100268664	GALAX	VA		12/23/2025		1,244		(47)			(47)		1,197	1,197			
100149556	LAS VEGAS	NV		04/26/2024		1,201		(2)			(2)		1,199	1,199			
100147377	PHOENIX	AZ		05/08/2024		1,272		(21)			(21)		1,251	1,251			
100266996	MADSVILLE	TN		12/23/2025		1,240		(16)			(16)		1,224	1,224			
100267103	RENO	NV		12/23/2025		1,259		(35)			(35)		1,224	1,224			
100272888	CLOVER	SC		01/12/2026		853		(15)			(15)		838	838			
100189091	LAKE ARROWHEAD	CA		01/13/2025		1,401		(22)			(22)		1,379	1,379			
100254379	NORTH PALM BEACH	FL		11/07/2025		1,310		(49)			(49)		1,261	1,261			
403051411	EQULID	OH		11/04/2024		1,214		(26)			(26)		1,188	1,188			
100247413	FONTANA	CA		10/24/2025		1,221		(48)			(48)		1,173	1,173			
100216226	BALWIN PARK	CA		06/20/2025		1,149		(29)			(29)		1,120	1,120			
100129630	GAITHERBURG	TN		09/27/2023		1,123		(25)			(25)		1,098	1,098			
100193621	SAN BERNARDINO	CA		02/10/2025		1,164		(40)			(40)		1,124	1,124			
100071337	NEW SIMYRA BEACH	FL		10/14/2021		2,890		(72)			(72)		2,818	2,818			
100193849	BROOKTON	MA		01/09/2024		1,169		(18)			(18)		1,151	1,151			
100102441	NORTH BILLERICA	MA		06/07/2023		2,028		(28)			(28)		2,000	2,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245412	LAS VEGAS	NV		10/06/2025		1,643		(29)			(29)		1,614		1,614		
100119239	LEES SUMMIT	MO		07/31/2023		1,308		(19)			(19)		1,289		1,289		
100254019	FORESTVILLE	MO		10/30/2025		1,337		(29)			(29)		1,308		1,308		
4010047330	STATESVILLE	NC		03/22/2023		6,779		(145)			(145)		6,634		6,634		
100179539	DENVER	CO		11/21/2024		1,828		(18)			(18)		1,810		1,810		
100235901	SHOH LOH	AZ		09/04/2025		1,156		(40)			(40)		1,116		1,116		
100245088	EL CENTRO	CA		10/03/2025		1,158		(42)			(42)		1,116		1,116		
100244945	LEWISTON	MA		09/29/2025		1,152		(36)			(36)		1,116		1,116		
100236311	LANCASTER	CA		09/12/2025		1,137		(21)			(21)		1,116		1,116		
100132739	MONETA	VA		11/03/2023		804		(4)			(4)		800		800		
100204737	SEASIDE	CA		04/09/2025		1,206		(22)			(22)		1,184		1,184		
100235290	ELK GROVE	CA		08/29/2025		2,379		(71)			(71)		2,308		2,308		
100168238	GRASS VALLEY	CA		09/20/2024		1,157		(22)			(22)		1,135		1,135		
100180108	LAVEN	AZ		12/30/2024		1,088		(27)			(27)		1,061		1,061		
100100028	HEMPSTEAD	NY		03/17/2023		1,242		(35)			(35)		1,207		1,207		
100065191	GILROY	CA		07/14/2021		2,806		(49)			(49)		2,757		2,757		
100254073	FORNEY	TX		11/06/2025		1,112		(39)			(39)		1,073		1,073		
100202497	PULLMAN	WA		03/21/2025		1,241		(12)			(12)		1,229		1,229		
100245024	RUTHERFORD	NJ		09/29/2025		1,238		(37)			(37)		1,201		1,201		
100236055	STAFFORD TOWNSHIP	NJ		09/04/2025		1,236		(35)			(35)		1,201		1,201		
100243273	FRISSO	CO		09/26/2025		1,225		(21)			(21)		1,204		1,204		
100254015	LATHROP	CA		10/30/2025		2,036		(26)			(26)		2,010		2,010		
100181208	CHUBBOX	ID		12/06/2024		1,286		(12)			(12)		1,276		1,276		
100261648	DARLEN	CT		12/12/2025		1,689		(73)			(73)		1,616		1,616		
100229104	NEW ORLEANS	LA		06/14/2025		698		(16)			(16)		682		682		
100216860	VALLEY VILLAGE	CA		06/27/2025		1,936		(82)			(82)		1,754		1,754		
100057987	BEAVERTON	OR		06/30/2021		2,626		(61)			(61)		2,565		2,565		
100114716	BRASELTON	GA		06/29/2023		1,400		(43)			(43)		1,357		1,357		
100166213	CENTREVILLE	VA		09/09/2024		1,302		(22)			(22)		1,280		1,280		
100091459	MONTEREY PARK	CA		01/20/2023		1,088		(23)			(23)		1,065		1,065		
100245463	HOUSTON	TX		10/06/2025		1,310		(52)			(52)		1,258		1,258		
100210058	MOUNTAIN BROOK	AL		06/07/2025		1,272		(20)			(20)		1,252		1,252		
100170900	LONG BEACH	CA		10/11/2024		1,282		(32)			(32)		1,250		1,250		
100243275	TAMPA	FL		09/26/2025		1,139		(36)			(36)		1,103		1,103		
100139603	CANYON LAKE	TX		12/21/2023		1,189		(21)			(21)		1,168		1,168		
100274083	LAS VEGAS	NV		01/26/2026		375		(18)			(18)		357		357		
100157180	WILLIAMSTOWN	NJ		06/01/2024		1,811		(35)			(35)		1,776		1,776		
100174689	PANACEA	FL		10/31/2024		1,529		(10)			(10)		1,519		1,519		
100233751	LEWIS	DE		10/30/2025		1,407		(19)			(19)		1,388		1,388		
100143767	PHOENIX	AZ		04/05/2024		1,261		(26)			(26)		1,235		1,235		
100149396	MARYSVILLE	WA		04/24/2024		1,814		(13)			(13)		1,801		1,801		
100247304	SHOPLINE	WA		10/28/2025		1,197		(25)			(25)		1,172		1,172		
100200634	POST FALLS	ID		03/11/2025		1,280		(14)			(14)		1,266		1,266		
100226653	GARDENA	CA		07/30/2025		1,062		(38)			(38)		1,024		1,024		
100209617	DENVER	CO		04/29/2025		1,352		(19)			(19)		1,333		1,333		
100247645	MACON	NC		10/29/2025		1,253		(45)			(45)		1,208		1,208		
100201024	PHILO	CA		03/12/2025		1,002		(47)			(47)		955		955		
100079296	SOUTH EASTON	MA		02/28/2022		2,223		(56)			(56)		2,165		2,165		
100221064	MEDFORD	OR		07/18/2025		1,093		(43)			(43)		1,050		1,050		
100246131	PROVIDENCE	UT		10/08/2025		1,100		(50)			(50)		1,050		1,050		
100157250	BAKERSFIELD	CA		02/20/2025		1,052		(29)			(29)		1,023		1,023		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100188632	RIVER FOREST	IL		02/10/2025		918	(25)				(25)		893				
100258239	APPLE VALLEY	CA		12/02/2025		1,680	(80)				(80)		1,600				
100238675	NATIONAL CITY	CA		09/22/2025		1,291	(23)				(23)		1,268				
100189875	WAKOLOA	HI		01/21/2025		1,967	(2)				(2)		1,965				
100143794	KYLE	TX		02/28/2024		1,391	(38)				(38)		1,353				
100090355	BALDWIN PARK	CA		02/03/2023		3,436	(129)				(129)		3,307				
100205081	FALL RIVER	MA		04/11/2025		1,180	(46)				(46)		1,134				
100156743	HESPERIA	CA		06/26/2024		1,101	(10)				(10)		1,091				
100205702	PORTSMOUTH	RI		04/14/2025		4,791	(95)				(95)		4,696				
100228306	FLAGSTAFF	AZ		06/10/2025		946	(12)				(12)		934				
100220636	STOCKTON	CA		07/17/2025		1,048	(42)				(42)		1,006				
100227170	TOMB RIVER	NJ		07/30/2025		1,188	(30)				(30)		1,158				
100228530	HIOELL	NJ		06/11/2025		1,194	(36)				(36)		1,158				
100261390	FALLBROOK	CA		12/08/2025		1,282	(37)				(37)		1,245				
100204086	SAN JACINTO	CA		03/28/2025		871	(29)				(29)		842				
100216700	SEVIERVILLE	TN		06/23/2025		1,091	(35)				(35)		1,056				
100181874	DESTIN	FL		07/20/2023		843	(53)				(53)		790				
100120839	YUMA	AZ		08/25/2023		788	(26)				(26)		762				
100255564	WELLS	NE		11/24/2025		1,678	(55)				(55)		1,623				
100219288	MONROE	NY		06/30/2025		1,112	(29)				(29)		1,083				
100227104	POST FALLS	ID		07/30/2025		1,247	(30)				(30)		1,217				
100228001	DERWOOD	MD		06/04/2025		1,240	(25)				(25)		1,215				
100216748	WEST HARTFORD	CT		06/27/2025		1,130	(21)				(21)		1,109				
100218855	VIRGINIA BEACH	VA		06/27/2025		1,152	(40)				(40)		1,112				
100162760	LAKE ELSINORE	CA		06/12/2024		1,319	(2)				(2)		1,317				
100246723	NOLANSVILLE	TN		10/15/2025		1,132	(40)				(40)		1,092				
100202455	MIAMI	FL		03/20/2025		1,157	(4)				(4)		1,153				
100244725	WAIKAPU	HI		09/29/2025		1,222	(23)				(23)		1,199				
100206839	COVINGTON	GA		04/24/2025		7,676	(107)				(107)		7,569				
100228765	MORENO VALLEY	CA		06/12/2025		1,258	(11)				(11)		1,247				
100109113	GARFIELD	NJ		06/05/2023		1,121	(16)				(16)		1,105				
100227188	STOUGHTON	MA		07/30/2025		1,318	(12)				(12)		1,306				
100145830	DALLAS	TX		03/15/2024		1,136	(14)				(14)		1,122				
100150013	CASTLE ROCK	CO		06/07/2024		6,644	(124)				(124)		6,520				
100254185	MIAMI	FL		11/06/2025		1,326	(29)				(29)		1,297				
100187212	TAHOE CITY	CA		11/28/2023		339	(15)				(15)		324				
100245278	SUPRISE	AZ		10/06/2025		1,362	(25)				(25)		1,337				
100238357	SAN DIEGO	CA		09/19/2025		1,274	(38)				(38)		1,236				
100267318	ROSEVILLE	OH		12/24/2025		832	(27)				(27)		805				
100135919	LOS ANGELES	CA		11/13/2023		1,287	(4)				(4)		1,283				
100115442	LONG BEACH	CA		07/17/2023		99							99				
100219874	RENO	NV		07/08/2025		1,231	(31)				(31)		1,200				
100167863	MIAMI	FL		09/20/2024		1,388	(41)				(41)		1,347				
100257226	HEMPSTEAD	NY		11/26/2025		2,080	(69)				(69)		2,011				
100178965	UPLAND	CA		11/20/2024		1,301	(18)				(18)		1,283				
100195409	LURAY	VA		02/24/2025		1,143	(22)				(22)		1,121				
100216623	SEATTLE	WA		06/23/2025		1,233	(10)				(10)		1,223				
100216528	BLOOMINGTON	CA		06/20/2025		1,227	(4)				(4)		1,223				
100226724	MENFEE	CA		07/30/2025		1,264	(32)				(32)		1,232				
100206652	LIBERTY LAKE	WA		04/24/2025		1,102	(31)				(31)		1,071				
100151819	DOINEY	CA		05/10/2024		30,570	(148)				(148)		30,422				

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171617	PHOENIX	AZ		10/16/2024		21,413		(578)			(578)		20,835	20,835			
100155046	COLUMBIA	IA		07/19/2024		1,470		(23)			(23)		1,447	1,447			
100068235	HERNOSA BEACH	CA		06/25/2021		2,910		(65)			(65)		2,845	2,845			
100109517	ROCKVILLE	MD		06/14/2023		1,071		(33)			(33)		1,038	1,038			
100221431	HICKSVILLE	NY		07/22/2025		1,258		(6)			(6)		1,252	1,252			
100071477	LOS ANGELES	CA		10/26/2021		2,834		(134)			(134)		2,700	2,700			
100081688	SAN DIEGO	CA		03/31/2022		2,682		(13)			(13)		2,669	2,669			
100071550	SAN FERNANDO	CA		10/14/2021		2,879		(71)			(71)		2,808	2,808			
100206693	BELLINGHAM	WA		04/24/2025		1,191		(11)			(11)		1,180	1,180			
100246143	HILTON HEAD ISLAND	SC		10/08/2025		1,567		(56)			(56)		1,511	1,511			
100119749	YONKERS	NY		06/08/2023		1,197		(13)			(13)		1,184	1,184			
100266670	FRANKLIN	WI		12/23/2025		2,092		(39)			(39)		2,053	2,053			
100245684	WHEEL	NC		10/06/2025		1,301		(46)			(46)		1,255	1,255			
100210091	ORLANDO	FL		05/07/2025		1,259		(29)			(29)		1,230	1,230			
100211838	VALLEJO	CA		05/19/2025		1,171		(27)			(27)		1,144	1,144			
100226538	SUNLAND	CA		06/11/2025		1,303		(21)			(21)		1,282	1,282			
100204898	CAPE CORRAL	FL		04/10/2025		1,095		(51)			(51)		1,044	1,044			
100227058	BAKERSFIELD	CA		07/30/2025		1,191		(35)			(35)		1,156	1,156			
100032063	SARASOTA	FL		02/09/2023		1,279		(34)			(34)		1,245	1,245			
100238425	TELEGOLA	CA		09/19/2025		1,216		(32)			(32)		1,184	1,184			
100221512	RALEIGH	NC		07/22/2025		1,240		(58)			(58)		1,182	1,182			
100243481	EAST TAWAS	MI		09/26/2025		1,215		(59)			(59)		1,156	1,156			
100192486	KISSIMEE	FL		02/07/2025		1,623		(22)			(22)		1,601	1,601			
100203312	LINCOLN	NE		03/27/2025		1,008		(31)			(31)		977	977			
100209507	CAPE CORRAL	FL		05/01/2025		1,224		(37)			(37)		1,187	1,187			
100193020	CRYSTAL BEACH	TX		02/10/2025		1,187		(11)			(11)		1,176	1,176			
100236139	STANDISH	ME		09/10/2025		1,115		(20)			(20)		1,095	1,095			
100206877	HURRICANE	UT		04/25/2025		1,150		(54)			(54)		1,086	1,086			
100254472	GRANDEVILLE	ID		11/07/2025		1,250		(58)			(58)		1,192	1,192			
100261693	LOS ANGELES	CA		12/12/2025		853		(29)			(29)		824	824			
100177260	LAS VEGAS	NV		01/16/2025		1,062		(50)			(50)		1,012	1,012			
100235796	BAKERSFIELD	CA		09/04/2025		1,110		(15)			(15)		1,095	1,095			
100114689	CORPUS CHRISTI	TX		06/29/2023		1,048		(40)			(40)		1,008	1,008			
100216624	CHANDLER	AZ		06/23/2025		1,113		(28)			(28)		1,085	1,085			
100191095	WACO	TX		01/29/2025		917		(41)			(41)		876	876			
100210191	MARIPOSA	CA		05/07/2025		1,467		(32)			(32)		1,435	1,435			
100221623	PHILADELPHIA	PA		07/23/2025		1,160		(36)			(36)		1,124	1,124			
100194987	ELLIJAY	GA		02/14/2025		2,892		(110)			(110)		2,782	2,782			
100236570	AIKEN	SC		09/12/2025		1,140		(45)			(45)		1,095	1,095			
100151138	PRESCOTT	AZ		05/09/2024		1,163		(32)			(32)		1,131	1,131			
100218682	NAPLES	FL		06/27/2025		1,162		(27)			(27)		1,135	1,135			
100220068	VENTNOR CITY	NJ		06/14/2025		1,081		(21)			(21)		1,060	1,060			
100169449	DEL REY OAKS	CA		09/30/2024		5,358		(72)			(72)		5,286	5,286			
100245379	BOZEMAN	MT		10/06/2025		212,439		(8,370)			(8,370)		204,069	204,069			
100235528	YUCCA VALLEY	CA		09/04/2025		2,305		(22)			(22)		2,283	2,283			
100219589	NAPERVILLE	IL		07/07/2025		1,012		(29)			(29)		983	983			
100151542	COLUMBUS	OH		05/10/2024		1,221		(27)			(27)		1,194	1,194			
100127570	SUPERIOR	CO		09/08/2023		1,450		(2)			(2)		1,448	1,448			
401062177	CAUCEN	NJ		11/29/2023		907		(32)			(32)		875	875			
100152174	SEATTLE	WA		06/17/2024		1,188		(2)			(2)		1,186	1,186			
100210532	MIAMI	FL		05/15/2025		1,218		(39)			(39)		1,179	1,179			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148261	EL SEGUNDO	CA		04/12/2024		1,118		(24)			(24)		1,094	1,094			
100091966	BUREN	IA		02/07/2023		1,106		(20)			(20)		1,086	1,086			
100261412	BONITA SPRINGS	FL		12/08/2025		1,691		(56)			(56)		1,635	1,635			
100209890	HOUSTON	TX		06/11/2025		1,086		(25)			(25)		1,061	1,061			
100189402	MIDLAND	TX		01/14/2025		989		(46)			(46)		943	943			
100201116	PEMERKE PINES	FL		08/25/2025		1,255		(21)			(21)		1,234	1,234			
100115545	NEW YORK	NY		07/19/2023		1,251		(34)			(34)		1,217	1,217			
100215495	FLAGSTAFF	AZ		06/12/2025		1,113		(25)			(25)		1,088	1,088			
100164572	WHITEFISH	MT		06/21/2024		1,306		(23)			(23)		1,283	1,283			
100221592	ORLANDO	FL		07/22/2025		1,218		(25)			(25)		1,193	1,193			
100171123	SALISBURY	MA		11/22/2024		882		(36)			(36)		846	846			
100202050	PELL CITY	AL		07/15/2025		1,185		(52)			(52)		1,133	1,133			
100159813	WEST PALM BEACH	FL		06/16/2024		1,226		(41)			(41)		1,185	1,185			
10026127	ENIA BEACH	HI		09/20/2018		3,599		279			279		3,878	3,878			
100171802	FOLSOM	CA		10/17/2024		1,404		(23)			(23)		1,381	1,381			
10027578	ATWATER	CA		02/13/2026		397		(16)			(16)		381	381			
100245825	LINCOLN	NE		10/17/2025		885		(25)			(25)		860	860			
100215847	MANTECA	CA		06/12/2025		1,281		(15)			(15)		1,266	1,266			
100207402	SACRAMENTO	CA		04/29/2025		1,196		(38)			(38)		1,158	1,158			
100179843	IRVING	TX		11/22/2024		5,224		(216)			(216)		5,008	5,008			
100167439	DORRINGTON	CA		09/16/2024		1,228		(41)			(41)		1,187	1,187			
100138184	CENTENNIAL	CO		12/14/2023		2,216		(30)			(30)		2,186	2,186			
100086450	SUN VALLEY	CA		08/25/2021		2,942		(50)			(50)		2,892	2,892			
100205973	LAKE ELSINORE	CA		04/15/2025		1,215		(29)			(29)		1,186	1,186			
100246166	WAINESVILLE	NC		10/08/2025		1,221		(55)			(55)		1,166	1,166			
100177300	LAKE ARROHEAD	CA		01/16/2025		1,196		(34)			(34)		1,162	1,162			
100214807	TUCSON	AZ		06/11/2025		1,149		(39)			(39)		1,110	1,110			
100210620	HICKSVILLE	NY		05/15/2025		1,137		(42)			(42)		1,095	1,095			
100273145	JERSEY CITY	NJ		01/15/2026		336		(6)			(6)		328	328			
100214363	BLUE RIDGE	GA		06/02/2025		2,585		(59)			(59)		2,527	2,527			
100214816	LOS ANGELES	CA		06/11/2025		1,204		(26)			(26)		1,178	1,178			
100201948	MIAMI	FL		09/12/2025		1,218		(3)			(3)		1,215	1,215			
100201705	PFLUGERVILLE	TX		03/18/2025		1,314		(23)			(23)		1,291	1,291			
100144552	ANDOVER	MA		03/07/2024		1,382		(23)			(23)		1,369	1,369			
100149688	RIDGEMOOD	NY		04/26/2024		1,954		(24)			(24)		1,930	1,930			
100198234	HOLLYWOOD	FL		02/28/2025		1,163		(26)			(26)		1,137	1,137			
100147831	BRANTON	FL		04/08/2024		1,343		(7)			(7)		1,336	1,336			
100236141	MANFIELD	TX		08/10/2025		5,435		(127)			(127)		5,308	5,308			
100214745	HERNOSA BEACH	CA		06/11/2025		1,277		(33)			(33)		1,244	1,244			
100199287	SANDY	UT		03/05/2025		1,099		(34)			(34)		1,065	1,065			
100221571	DEER PARK	TX		07/23/2025		1,300		(42)			(42)		1,288	1,288			
100268848	JASPER	AL		12/29/2025		807		(22)			(22)		785	785			
100120105	JERSEY CITY	NJ		08/11/2023		1,294		(22)			(22)		1,272	1,272			
100272821	ESSEX	MT		01/08/2026		416		(14)			(14)		402	402			
100057625	HAYWARD	CA		06/30/2021		2,893		(59)			(59)		2,834	2,834			
100219807	CHICAGO	IL		07/08/2025		103,688		(1,574)			(1,574)		102,094	102,094			
100178259	MURPHY	TX		11/19/2024		1,288		(10)			(10)		1,278	1,278			
100209531	SPOKANE VALLEY	WA		05/02/2025		1,222		(45)			(45)		1,177	1,177			
100165884	PASADENA	CA		12/26/2024		1,116		(25)			(25)		1,091	1,091			
100209806	GOTHA	FL		05/05/2025		1,231		(38)			(38)		1,193	1,193			
100171665	ARLEY	AL		10/16/2024		1,606		(3)			(3)		1,603	1,603			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016282	SENECA		SC		06/12/2024		1,713		(26)			(26)		1,687		1,687		
10015080	MIAMI		FL		05/08/2024		1,246		(26)			(26)		1,220		1,220		
10018405	TACOMA		WA		12/17/2024		1,072		(26)			(26)		1,046		1,046		
100156701	WAILUKU		HI		06/26/2024		4,486		(45)			(45)		4,441		4,441		
100230129	SOUTH LYON		MI		08/25/2025		2,757		(106)			(106)		2,651		2,651		
100277385	LAKE ARROHEAD		CA		02/12/2026		399		(16)			(16)		383		383		
100062620	TRIECOLA		CA		04/14/2022		2,083		(21)			(21)		2,062		2,062		
10027330	ROCKLIN		CA		01/20/2026		819		(36)			(36)		783		783		
100267213	SEWARD		AK		12/23/2025		26,013		(1,010)			(1,010)		25,003		25,003		
100221539	TEMPE		AZ		07/29/2025		1,112		(41)			(41)		1,071		1,071		
100219623	MIAMI		FL		07/07/2025		1,210		(43)			(43)		1,167		1,167		
100210414	BIG BEAR LAKE		CA		05/12/2025		1,350		(23)			(23)		1,327		1,327		
100268472	MILLSBORO		DE		12/29/2025		811		(20)			(20)		791		791		
100062348	AUSTIN		TX		04/14/2022		1,563		(83)			(83)		1,480		1,480		
100172282	BOTHELL		WA		10/21/2024		1,476		(15)			(15)		1,461		1,461		
100155177	ATLANTA		GA		07/19/2024		876		(27)			(27)		849		849		
100273628	BOCA RATON		FL		01/23/2026		411		(9)			(9)		402		402		
100215330	RIVERSIDE		CA		06/12/2025		2,184		(47)			(47)		2,137		2,137		
100067563	BRENTWOOD		TN		09/23/2021		2,911		(51)			(51)		2,860		2,860		
100064745	SAINT AUGUSTINE		FL		06/02/2022		1,744		(81)			(81)		1,663		1,663		
100171340	BURLESON		TX		10/16/2024		994		(47)			(47)		947		947		
100272004	LOS ANGELES		CA		01/08/2026		774		(25)			(25)		749		749		
100120018	ESTES PARK		CO		06/11/2023		1,347		(18)			(18)		1,329		1,329		
100142158	HENDERSON		NV		02/29/2024		1,170		(17)			(17)		1,153		1,153		
100149843	WASHINGTON		DC		04/29/2024		704		(30)			(30)		674		674		
100189203	CHEYENNE		WY		01/13/2025		1,250		(21)			(21)		1,229		1,229		
100205756	LOS ANGELES		CA		04/14/2025		1,255		(26)			(26)		1,229		1,229		
100175962	LA PUENTE		CA		11/05/2024		1,138		(23)			(23)		1,115		1,115		
100172906	SANTA ROSA		CA		10/25/2024		1,086		(7)			(7)		1,079		1,079		
100203487	PHOENIX		AZ		03/26/2025		1,188		(34)			(34)		1,154		1,154		
100160612	CORONA		CA		07/19/2024		1,509		(80)			(80)		1,429		1,429		
100253289	WEBSTER		MA		10/30/2025		1,182		(38)			(38)		1,144		1,144		
100273568	SAN JOSE DEL CABO		MEX		01/20/2026		381							381		381		
100186378	MONTGOMERY		AL		12/30/2024		803		(14)			(14)		789		789		
100181287	LAS VEGAS		NV		12/06/2024		1,203		(24)			(24)		1,179		1,179		
100188409	INDIO		CA		01/08/2025		1,212		(33)			(33)		1,179		1,179		
100235260	LILBURN		GA		08/29/2025		2,777		(90)			(90)		2,687		2,687		
100173159	FAIRFAX		CA		10/30/2024		1,888		(27)			(27)		1,861		1,861		
100156002	CARSON CITY		NV		06/18/2024		7,792		(116)			(116)		7,676		7,676		
100192381	PERRIS		CA		02/10/2025		1,275		(12)			(12)		1,263		1,263		
100100510	GODLEY		TX		04/27/2023		1,093		(36)			(36)		1,057		1,057		
100181282	LAS VEGAS		NV		12/06/2024		1,203		(22)			(22)		1,181		1,181		
100186414	SAN PEDRO		CA		12/30/2024		1,158		(26)			(26)		1,132		1,132		
100156672	PEMBROKE		MA		06/24/2024		1,072		(38)			(38)		1,034		1,034		
100201700	LEONIA		NJ		03/18/2025		1,649		(44)			(44)		1,605		1,605		
100185134	PANAMA CITY		CA		12/20/2024		1,229		(21)			(21)		1,208		1,208		
100205871	PALM DESERT		CA		04/14/2025		1,306		(26)			(26)		1,280		1,280		
100265515	SAN BERNARDINO		CA		12/19/2025		1,148		(27)			(27)		1,121		1,121		
100102088	EATON		CO		06/07/2023		1,925		(14)			(14)		1,911		1,911		
100245000	CAPE MAY		NJ		09/29/2025		12,180		(366)			(366)		11,814		11,814		
100189114	MESA		AZ		01/13/2025		1,250		(14)			(14)		1,236		1,236		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100128310	VISALIA	CA		09/14/2023		1,947		(46)			(46)		1,901				
100210634	NAPLES	FL		05/15/2025		1,078		(39)			(39)		1,039				
100266442	NOKOMIS	FL		11/25/2025		1,052		(50)			(50)		1,002				
100212610	GAINESVILLE	VA		05/29/2025		2,185		(29)			(29)		2,156				
100099741	IRVINGTON	NJ		02/28/2023		857		(18)			(18)		839				
100195531	SAN JOSE	CA		12/20/2024		1,227		(40)			(40)		1,187				
100137791	KAILUA KONA	HI		12/08/2023		11,344		(48)			(48)		11,296				
100140773	MIAMI	FL		01/22/2024		898		(36)			(36)		862				
100215771	RICHMOND HILL	GA		06/12/2025		1,221		(18)			(18)		1,203				
100044751	LINEN	NJ		11/19/2020		551		70					621				
100172547	CREDE	CO		10/23/2024		1,176		(37)			(37)		1,139				
100164184	MARYSVILLE	WA		06/21/2024		1,031		(6)			(6)		1,025				
100175073	FREDERICK	MD		11/05/2024		1,225		(10)			(10)		1,215				
100273796	SEWINGLE	FL		01/23/2026		381		(15)			(15)		366				
100229361	CHELSEA	MA		06/15/2025		3,005		(66)			(66)		2,939				
100246330	NEWBERRY	FL		10/10/2025		5,046		(99)			(99)		4,947				
100254400	HILTON HEAD ISLAND	SC		11/07/2025		1,255		(46)			(46)		1,209				
100212600	SANTA ROSA	CA		05/29/2025		3,163		(133)			(133)		3,030				
100119841	ATLANTA	GA		06/10/2023		1,259		(25)			(25)		1,234				
100215810	ONTARIO	CA		06/12/2025		1,256		(14)			(14)		1,242				
100185797	PALMDALE	CA		12/26/2024		1,319		(22)			(22)		1,297				
100229020	ANN ARBOR	MI		06/14/2025		1,152		(22)			(22)		1,130				
100186412	NASHVILLE	TN		01/08/2025		1,201		(35)			(35)		1,166				
100174016	BUDA	TX		10/31/2024		1,147		(54)			(54)		1,093				
100162051	LINCOLN	NE		07/31/2024		1,191		(28)			(28)		1,163				
100162290	FRISCO	CO		09/06/2024		25,758		(364)			(364)		25,394				
100261939	AURORA	CO		02/26/2026		1,059		(30)			(30)		1,029				
100236792	HOLBROOK	NY		09/12/2025		1,109		(49)			(49)		1,060				
100182476	MATVIAN	NJ		12/12/2024		1,485		(41)			(41)		1,454				
100173349	FONTANA	CA		10/25/2024		1,215		(21)			(21)		1,194				
100145964	MINEDLA	NY		03/15/2024		835		(40)			(40)		795				
100189241	SOUTH JORDAN	UT		01/13/2025		1,367		(10)			(10)		1,357				
100220369	PRESCOTT	AZ		07/15/2025		11,008		(517)			(517)		10,491				
100186318	WAILAUA	HI		12/30/2024		2,923		(59)			(59)		2,864				
100235626	KILL DEVIL HILLS	NC		08/29/2025		1,152		(38)			(38)		1,114				
100209656	LAWRENCE	KS		05/02/2025		1,260		(45)			(45)		1,215				
100179561	FERNANDINA BEACH	FL		11/21/2024		1,940		(22)			(22)		1,918				
100180216	LAS VEGAS	NV		11/25/2024		1,162		(16)			(16)		1,146				
100281106	SAN FRANCISCO	CA		11/26/2025		1,283		(49)			(49)		1,234				
100211486	LOS ANGELES	CA		05/16/2025		726		(33)			(33)		693				
100173289	MIAMI	FL		10/30/2024		3,638		(36)			(36)		3,602				
100201777	WEST PALM BEACH	FL		03/18/2025		1,251		(29)			(29)		1,222				
100255562	STUART	FL		11/24/2025		1,857		(27)			(27)		1,830				
100204090	FONTANA	CA		03/28/2025		1,050		(37)			(37)		1,013				
100173529	LEHI	UT		10/30/2024		1,331		(19)			(19)		1,312				
100163596	SIMI VALLEY	CA		08/15/2024		5,047		(142)			(142)		4,905				
100060092	GLENORA	CA		06/25/2021		3,103		(63)			(63)		3,040				
100160344	PATTERSON	CA		09/06/2024		1,274		(35)			(35)		1,239				
100246569	PACIFICA	CA		10/17/2025		1,596		(49)			(49)		1,547				
100194943	COLLIERVILLE	TN		02/14/2025		1,339		(21)			(21)		1,318				
100261144	SAINT HELENA ISLAND	SC		12/05/2025		1,392		(33)			(33)		1,359				

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100176800	BELL GARDENS	CA		11/15/2024		1,227		(54)			(54)		1,173		1,173		
100221791	LANCASTER	CA		07/25/2025		1,204		(6)			(6)		1,198		1,198		
100161769	NEWMARK	NJ		07/31/2024		1,251		(27)			(27)		1,224		1,224		
100156117	HICKSVILLE	NY		06/16/2024		990		(16)			(16)		974		974		
100149513	COMMERCE CITY	CO		04/26/2024		948		(13)			(13)		935		935		
100176284	MANFELD	TX		11/19/2024		1,362		(28)			(28)		1,334		1,334		
100142652	FONTANA	CA		02/08/2024		2,048		(16)			(16)		2,032		2,032		
100174707	SAN DIEGO	CA		10/31/2024		633		(16)			(16)		617		617		
100234629	FEDLANDS	CA		06/28/2025		1,140		(46)			(46)		1,094		1,094		
100204629	CARLSBAD	CA		04/09/2025		2,012		(26)			(26)		1,986		1,986		
100082117	HOLLYWOOD	FL		04/14/2022		2,320		(4)			(4)		2,316		2,316		
100235119	THEICOLA	CA		06/28/2025		1,237		(29)			(29)		1,208		1,208		
100220659	GREENVILLE	SC		06/14/2025		1,129		(25)			(25)		1,104		1,104		
100248865	WEST HARTFICH	MA		10/29/2025		1,319		(31)			(31)		1,288		1,288		
100173701	SANIER	CA		10/30/2024		1,318		(37)			(37)		1,281		1,281		
100226917	LAKE HAVASI CITY	AZ		07/30/2025		1,155		(35)			(35)		1,120		1,120		
100089282	AUSTIN	TX		01/26/2023		1,058		(36)			(36)		1,022		1,022		
100156098	SAN DIEGO	CA		07/25/2024		4,772		(196)			(196)		4,576		4,576		
100229177	GLADE PARK	CO		06/14/2025		1,125		(30)			(30)		1,095		1,095		
100159725	SEATTLE	WA		08/23/2024		1,354		(26)			(26)		1,328		1,328		
100245782	LAKE HAVASI CITY	AZ		10/29/2025		1,266		(25)			(25)		1,241		1,241		
100172210	WINCHESTER	MA		10/17/2024		1,343		(62)			(62)		1,281		1,281		
100107978	KALLUA KONA	HI		06/29/2023		1,238		(44)			(44)		1,194		1,194		
100220642	SUNRIVER	OR		07/17/2025		1,073		(51)			(51)		1,022		1,022		
100273071	EAGLE	ID		01/15/2026		359		(14)			(14)		345		345		
100266867	WEST DOVER	VT		12/23/2025		1,306		(37)			(37)		1,271		1,271		
100214980	PALM HARBOR	FL		06/02/2025		1,264		(13)			(13)		1,251		1,251		
100202982	SIGNAL MOUNTAIN	TN		03/24/2025		1,141		(36)			(36)		1,105		1,105		
100191250	FRESNO	CA		07/29/2025		1,158		(53)			(53)		1,105		1,105		
100081754	MISSION HILLS	CA		03/22/2022		2,288		(51)			(51)		2,237		2,237		
100228990	TAUNTON	MA		06/12/2025		1,167		(39)			(39)		1,128		1,128		
100173142	ARVADA	CO		10/30/2024		1,342		(31)			(31)		1,311		1,311		
100214642	HIGHLAND	UT		06/10/2025		399		(4)			(4)		395		395		
100108935	GLENWOOD SPRINGS	CO		05/31/2023		1,255		(25)			(25)		1,230		1,230		
100272894	IRVINE	CA		07/09/2026		408		(17)			(17)		391		391		
100173728	VERO BEACH	FL		10/30/2024		1,328		(43)			(43)		1,285		1,285		
100202653	WILLOW CREST	IL		03/24/2025		1,277		(20)			(20)		1,257		1,257		
100195995	INDIO	CA		02/24/2025		1,175		(16)			(16)		1,159		1,159		
100189923	MESA	AZ		07/13/2025		1,395		(7)			(7)		1,388		1,388		
100188438	BEENE	TX		07/08/2025		1,150		(30)			(30)		1,120		1,120		
100210542	LA JOLLA	CA		05/15/2025		1,257		(49)			(49)		1,208		1,208		
100236377	FONTANA	CA		09/12/2025		1,190		(30)			(30)		1,160		1,160		
100162778	FONTANA AREA	CA		06/12/2024		1,086		(31)			(31)		1,055		1,055		
100074167	POIMONA	CA		12/09/2021		3,352		(99)			(99)		3,253		3,253		
100219087	CHICO	CA		06/27/2025		1,172		(37)			(37)		1,135		1,135		
100172588	SEVIERVILLE	TN		10/23/2024		1,561		(21)			(21)		1,540		1,540		
100156197	CAPE CORAL	FL		06/20/2024		752		(22)			(22)		730		730		
100167520	SPRING HILL	TN		10/31/2024		1,098		(41)			(41)		1,057		1,057		
100160912	PEMBROKE PINES	FL		07/24/2024		1,184		(23)			(23)		1,161		1,161		
100083964	ALVA	FL		06/23/2022		1,955		(7)			(7)		1,948		1,948		
100218494	LACONIA	NH		06/27/2025		1,059		(30)			(30)		1,029		1,029		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100246458	PORT SAINT LUCIE	FL		10/10/2025		1,585	(49)				(49)		1,536	1,536			
100182263	SEVIERVILLE	TN		12/12/2024		1,359	(1)				(1)		1,358	1,358			
100197619	NORWALK	CT		02/26/2025		1,030	(46)				(46)		984	984			
100057235	GLENDALE	CA		05/19/2021		2,813	(95)				(95)		2,718	2,718			
100235009	WELLINGTON	FL		08/29/2025		1,193	(56)				(56)		1,137	1,137			
100131634	MULLICA HILL	NJ		10/06/2023		1,253	(11)				(11)		1,242	1,242			
100129667	CHANDLER	AZ		09/29/2023		2,184	(39)				(39)		2,145	2,145			
100174245	SAN DIEGO	CA		10/31/2024		1,837	(9)				(9)		1,828	1,828			
100186213	BAKERSFIELD	CA		12/27/2024		1,866	(78)				(78)		1,788	1,788			
100247069	LEWIS	DE		10/22/2025		1,793	(52)				(52)		1,741	1,741			
100218829	MATECA	CA		06/27/2025		1,598	(13)				(13)		1,585	1,585			
100238377	JOHNS CREEK	GA		09/19/2025		62,785	(2,549)				(2,549)		60,236	60,236			
100141281	SANTA ANA	CA		01/30/2024		960	(26)				(26)		934	934			
100150110	MONTGOMERY	AL		06/14/2024		1,004	(31)				(31)		973	973			
100243260	WOODLAND	CA		09/26/2025		1,160	(41)				(41)		1,119	1,119			
100221506	REDLANDS	CA		07/22/2025		1,532	(24)				(24)		1,508	1,508			
100190749	LAS VEGAS	NV		01/27/2025		1,833	(72)				(72)		1,761	1,761			
100184394	DALLAS	TX		12/16/2024		962	(18)				(18)		944	944			
100248873	LONGBOAT KEY	FL		10/29/2025		1,137	(33)				(33)		1,104	1,104			
100174829	HONOLULU	HI		10/31/2024		1,166	(50)				(50)		1,116	1,116			
100238062	HARBOR CITY	CA		10/03/2025		1,196	(57)				(57)		1,139	1,139			
100170012	HENDERSON	NV		11/08/2024		1,941	(47)				(47)		1,894	1,894			
100184406	MORENO VALLEY	CA		12/17/2024		1,627	(15)				(15)		1,612	1,612			
100243476	PARKERSBURG	WV		09/26/2025		979	(22)				(22)		957	957			
100209680	MONROE	NY		05/02/2025		1,126	(38)				(38)		1,088	1,088			
100102758	SUNNY ISLES BEACH	FL		06/22/2023		2,291	(93)				(93)		2,198	2,198			
100153721	LOS ANGELES (SAN PEDRO AREA)	CA		07/11/2024		1,264	(48)				(48)		1,216	1,216			
100181343	COLTON	CA		12/06/2024		1,006	(39)				(39)		967	967			
100236284	BAKERSFIELD	CA		09/10/2025		1,093	(36)				(36)		1,057	1,057			
100141248	GLEN COVE	NY		01/30/2024		969	(13)				(13)		956	956			
100164447	WVLE	TX		06/21/2024		1,247	(26)				(26)		1,221	1,221			
100115834	NORTH WYRTLE BEACH	SC		07/20/2023		1,502	(19)				(19)		1,483	1,483			
100156440	SPOKANE	WA		06/24/2024		1,187	(19)				(19)		1,168	1,168			
100253367	PINETOP	AZ		10/30/2025		2,373	(66)				(66)		2,307	2,307			
100119346	EDISTO ISLAND	SC		07/31/2023		1,429	(11)				(11)		1,418	1,418			
100177453	HELOTES	TX		01/16/2025		2,167	(100)				(100)		2,067	2,067			
100149139	FREDERICKSBURG	VA		04/22/2024		1,132	(54)				(54)		1,078	1,078			
100158861	LAKEWOOD	CO		07/12/2024		803	(22)				(22)		781	781			
100243355	MORENO VALLEY	CA		09/26/2025		1,534	(33)				(33)		1,501	1,501			
100190614	LAKE HAVASI CITY	AZ		01/27/2025		1,267	(27)				(27)		1,240	1,240			
100133348	STAFFORD	VA		10/19/2023		1,231	(34)				(34)		1,212	1,212			
100171678	TRACY	CA		10/16/2024		1,414	(42)				(42)		1,380	1,380			
100245338	SALT LAKE CITY	UT		10/06/2025		1,267	(24)				(24)		1,225	1,225			
100110094	GAINESVILLE	VA		06/23/2023		1,442	(28)				(28)		1,418	1,418			
100065726	EVERETT	WA		07/28/2021		2,901	(18)				(18)		2,873	2,873			
100175260	WHEAT RIDGE	CO		11/05/2024		1,315	(22)				(22)		1,297	1,297			
100177676	EMMETT	ID		01/16/2025		1,243	(42)				(42)		1,221	1,221			
100177601	COMMERCE CITY	CO		01/16/2025		1,240	(12)				(12)		1,198	1,198			
100066156	LOXWOOD	CA		10/07/2022		2,231	(24)				(24)		2,219	2,219			
100147616	LA PIENTE	CA		04/08/2024		1,384	(9)				(9)		1,360	1,360			
100090072	AVENTURA	FL		01/13/2023		1,253							1,244	1,244			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100254351	OSHAUJIT	NE		11/07/2025		21,108		(288)			(288)		20,820	20,820			
100171187	SILVER SPRING	MD		11/22/2024		999		(25)			(25)		974	974			
100244716	ANDREIS	NC		09/29/2025		1,288		(19)			(19)		1,269	1,269			
100160323	PROVIDENCE	UT		07/24/2024		1,292		(18)			(18)		1,274	1,274			
100207154	ESCONDIDO	CA		04/28/2025		1,157		(43)			(43)		1,114	1,114			
100171484	VIENNA	VA		10/16/2024		1,443		(29)			(29)		1,414	1,414			
100174295	SPOONER	WI		10/31/2024		983		(8)			(8)		975	975			
100146692	WINCHESTER	MA		03/20/2024		770		(15)			(15)		755	755			
100169442	GLENDALE	CA		09/30/2024		1,297		(16)			(16)		1,281	1,281			
100195408	CLAREMONT	CA		02/24/2025		2,022		(34)			(34)		1,988	1,988			
100159492	ENGLEWOOD	CO		07/15/2024		1,257		(33)			(33)		1,224	1,224			
100165020	KANSAS CITY	MO		06/28/2024		1,602		(37)			(37)		1,565	1,565			
100176378	N LAS VEGAS	NV		12/23/2021		2,417		(122)			(122)		2,295	2,295			
100194042	JERSEY CITY	NJ		03/20/2025		1,145		(23)			(23)		1,122	1,122			
10026771	SOMERSWORTH	NH		04/23/2025		2,950		(111)			(111)		2,839	2,839			
100246112	VALATIE	NY		10/08/2025		2,010		(84)			(84)		1,926	1,926			
100213889	MIAMI	FL		05/29/2025		2,327		(6)			(6)		2,321	2,321			
100246718	NEW ORLEANS	LA		10/15/2025		4,890		(189)			(189)		4,722	4,722			
100080629	NATIONAL CITY	CA		03/10/2022		2,837		(45)			(45)		2,792	2,792			
100065327	MODESTO	CA		07/28/2021		2,717		(94)			(94)		2,623	2,623			
100150180	DEMNIS PORT	MA		04/30/2024		1,147		(18)			(18)		1,129	1,129			
100140800	MERCE	CA		03/06/2024		1,017		(31)			(31)		986	986			
100164976	EDISON	NJ		06/28/2024		1,389		(23)			(23)		1,366	1,366			
100244560	LAND O LAKES	FL		09/29/2025		981		(56)			(56)		925	925			
100228660	ESTERO	FL		06/12/2025		1,165		(40)			(40)		1,125	1,125			
100126505	SEATTLE	WA		09/15/2023		922		(39)			(39)		883	883			
100156048	SCOTTSDALE	AZ		06/18/2024		1,179		(23)			(23)		1,156	1,156			
100120423	DALLAS	TX		06/18/2023		1,240		(42)			(42)		1,198	1,198			
100246684	LINCOLN	NE		10/15/2025		1,253		(55)			(55)		1,198	1,198			
100067434	EUREKA	CA		09/23/2021		3,692		(72)			(72)		3,620	3,620			
100238116	CARY	NC		09/15/2025		1,084		(47)			(47)		1,037	1,037			
100171413	RANCHO CORDOVA	CA		10/16/2024		1,355		(6)			(6)		1,347	1,347			
100206044	VALLEJO	CA		05/16/2025		1,072		(20)			(20)		1,052	1,052			
100212333	LOS ANGELES VAN NUYS AREA	CA		05/28/2025		1,277		(21)			(21)		1,256	1,256			
100294009	SEATTLE	WA		03/28/2025		1,187		(39)			(39)		1,148	1,148			
100267016	FAIR OAKS	CA		12/23/2025		1,304		(28)			(28)		1,276	1,276			
100193058	MONUMENT	CO		02/10/2025		1,461		(28)			(28)		1,433	1,433			
100030612	GRANDE	CA		04/09/2019		896		(6)			(6)		890	890			
100266674	SOUTHERN PINES	NC		12/23/2025		1,045		(4)			(4)		1,041	1,041			
10015927	MIAMI	FL		06/16/2024		1,151		(31)			(31)		1,120	1,120			
100149461	POIMANO BEACH	FL		04/24/2024		1,212		(29)			(29)		1,183	1,183			
100151627	MESA	AZ		05/10/2024		1,203		(20)			(20)		1,183	1,183			
100215812	ONTARIO	CA		06/12/2025		1,249		(13)			(13)		1,236	1,236			
100226755	LOND BEACH	CA		07/30/2025		1,268		(29)			(29)		1,239	1,239			
100168599	LAS VEGAS	NV		09/25/2024		1,425		(6)			(6)		1,419	1,419			
100272784	CITRUS HEIGHTS	CA		01/13/2026		813		(40)			(40)		773	773			
100153481	FREEMONT	NY		05/30/2024		1,216		(19)			(19)		1,197	1,197			
100195391	NORTH MIAMI BEACH	FL		02/24/2025		1,143		(42)			(42)		1,101	1,101			
100254029	ARVADA	CO		10/30/2025		1,315		(25)			(25)		1,290	1,290			
100120131	LAKE LURE	NC		06/11/2023		1,444		(10)			(10)		1,434	1,434			
100176312	MERCE	CA		12/20/2024		1,012		(47)			(47)		965	965			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126278	FORT LAUDERDALE	FL		06/30/2023		1,869		(20)			(20)		1,849	1,849			
100158934	LA QUINTA	CA		07/12/2024		1,205		(39)			(39)		1,166	1,166			
100147398	BLOOMINGTON	CA		04/04/2024		1,230		(19)			(19)		1,211	1,211			
100165905	RICHMOND	TX		12/26/2024		594		(28)			(28)		566	566			
100079672	SAN DIEGO	CA		04/08/2022		1,838		(122)			(122)		1,716	1,716			
100166230	POINCIPE BEACH	FL		09/20/2024		3,823		(42)			(42)		3,781	3,781			
100088100	PORTLAND	OR		10/25/2022		1,292		(31)			(31)		1,261	1,261			
100137225	PENSACOLA	FL		11/29/2023		1,012		(14)			(14)		998	998			
100165991	LOUISVILLE	KY		12/26/2024		1,067		(34)			(34)		1,033	1,033			
100268668	ST GEORGE	UT		12/29/2025		927		(6)			(6)		921	921			
100143387	HESPERIA	CA		02/16/2024		4,671		(116)			(116)		4,555	4,555			
100207116	LEHI	UT		04/24/2025		1,257		(21)			(21)		1,236	1,236			
100169751	PEORIA	AZ		09/30/2024		5,217		(75)			(75)		5,142	5,142			
100277497	NEWARK	NJ		02/13/2026		466		(7)			(7)		459	459			
100076557	THORNTON	CO		12/16/2021		1,988		(148)			(148)		1,820	1,820			
100179832	STATE COLLEGE	PA		11/25/2024		1,174		(22)			(22)		1,152	1,152			
100154657	SUPPLY	NC		07/19/2024		1,259		(49)			(49)		1,210	1,210			
100235391	LAS VEGAS	NV		08/29/2025		721		(11)			(11)		710	710			
100091664	LAKEWOOD RANCH	FL		02/07/2023		912		(5)			(5)		907	907			
100226063	LUBBOCK	TX		06/07/2025		3,783		(65)			(65)		3,718	3,718			
100210653	HOLLYWOOD	FL		10/30/2023		2,747		(22)			(22)		2,725	2,725			
100096985	OCALA	FL		05/15/2025		1,150		(38)			(38)		1,112	1,112			
100245070	MORRIS PLAINS	NJ		01/13/2023		1,245		(4)			(4)		1,241	1,241			
100182598	MIAMI	FL		10/03/2025		1,177		(34)			(34)		1,143	1,143			
100080672	MIAMI	FL		12/12/2024		52,984		(946)			(946)		52,038	52,038			
100157592	COVINA	CA		03/10/2022		2,095		(107)			(107)		1,988	1,988			
100209787	MANTECA	CA		07/09/2024		4,680		(3)			(3)		4,677	4,677			
100186721	EATONTON	GA		05/05/2025		1,190		(43)			(43)		1,147	1,147			
100161000	CALEDONTON	MO		01/09/2025		1,744		(28)			(28)		1,716	1,716			
100161000	CALEDONTON	MO		07/24/2024		1,780		(24)			(24)		1,756	1,756			
100236922	LOMPOC	CA		09/12/2025		1,080		(33)			(33)		1,047	1,047			
100174077	SEATTLE	WA		10/31/2024		1,818		(65)			(65)		1,733	1,733			
100142166	WATSONVILLE	CA		02/29/2024		1,086		(20)			(20)		1,066	1,066			
100162552	WESTMINSTER	CA		09/06/2024		931		(28)			(28)		903	903			
100206408	AVON	CO		05/22/2025		1,065		(38)			(38)		1,027	1,027			
100209683	SAN JOSE	CA		05/02/2025		1,195		(45)			(45)		1,150	1,150			
100153163	BEAUFORT	SC		05/30/2024		1,216		(15)			(15)		1,201	1,201			
100174261	SALT LAKE CITY	UT		10/31/2024		1,587		(18)			(18)		1,569	1,569			
100177487	BROOKLYN	NY		01/16/2025		821		(38)			(38)		783	783			
100192633	CEDAR PARK	TX		02/10/2025		1,161		(26)			(26)		1,135	1,135			
100164655	FORT LAUDERDALE	FL		12/19/2024		1,099		(36)			(36)		1,063	1,063			
100161150	TEHR	AZ		07/24/2024		1,246		(36)			(36)		1,210	1,210			
100136577	WOODLAND PARK	CO		11/22/2023		1,072		(7)			(7)		1,065	1,065			
100177513	BROOKLYN	NY		01/16/2025		944		(29)			(29)		915	915			
100137246	SAN DIEGO	CA		11/29/2023		1,360		(21)			(21)		1,339	1,339			
100140447	WEST ORANGE	NJ		01/18/2024		1,136		(28)			(28)		1,108	1,108			
100207207	BOLINGBROOK	IL		04/28/2025		1,338		(31)			(31)		1,307	1,307			
100253283	SANTA CLARITA	CA		10/30/2025		1,734		(84)			(84)		1,650	1,650			
100244984	HENDERSON	NV		09/29/2025		1,317		(13)			(13)		1,304	1,304			
100148571	BELLERUSE	NY		04/26/2024		1,321		(25)			(25)		1,296	1,296			
100143663	WAXAHATCHIE	NC		02/22/2024		1,253		(7)			(7)		1,246	1,246			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100168005	RICHMOND	TX		09/20/2024		3,103	(55)	(55)			(55)		3,048	3,048			
100209736	MONTVALE	NJ		05/05/2025		1,224	(34)	(34)			(34)		1,190	1,190			
100228166	CLE ELUM	VA		06/11/2025		3,131	(99)	(99)			(99)		3,032	3,032			
100192512	NORWALK	CT		02/10/2025		1,196	(26)	(26)			(26)		1,170	1,170			
100176927	MIAMI	FL		11/15/2024		985	(44)	(44)			(44)		941	941			
100255900	AMBLER	PA		11/24/2025		1,612	(49)	(49)			(49)		1,563	1,563			
100115619	MAYVIEW	MO		07/19/2023		1,569	(41)	(41)			(41)		1,528	1,528			
100268788	MORGANTON	GA		12/29/2025		857	(13)	(13)			(13)		844	844			
100091593	FALLS CHURCH	VA		03/07/2023		912	(48)	(48)			(48)		864	864			
100128515	TALLAHASSEE	FL		09/21/2023		1,062	(30)	(30)			(30)		1,032	1,032			
100188449	ARLINGTON	VA		01/08/2025		1,168	(26)	(26)			(26)		1,142	1,142			
100189165	CROSSVILLE	TN		01/13/2025		1,175	(33)	(33)			(33)		1,142	1,142			
100218296	FERNANDINA BEACH	FL		06/26/2025		746	(21)	(21)			(21)		725	725			
100195650	RIVERSIDE	CA		02/24/2025		737	(20)	(20)			(20)		717	717			
100246035	MIAMI	FL		10/07/2025		1,271	(7)	(7)			(7)		1,264	1,264			
100188632	REDWOOD CITY	CA		01/09/2025		1,523	(22)	(22)			(22)		1,501	1,501			
100144139	JACKSON	TN		03/07/2024		1,238	(12)	(12)			(12)		1,226	1,226			
100151093	OLD TAPPAN	NJ		05/08/2024		1,343	(15)	(15)			(15)		1,328	1,328			
100168072	HOMER	AK		09/20/2024		1,343	(15)	(15)			(15)		1,328	1,328			
100159453	ST PETE BEACH	FL		07/15/2024		1,113	(29)	(29)			(29)		1,084	1,084			
100247210	TEIPEE	AZ		10/24/2025		1,285	(29)	(29)			(29)		1,256	1,256			
100261472	LARGO	FL		12/09/2025		866	(26)	(26)			(26)		840	840			
100253967	WARSAW	VA		10/30/2025		1,797	(32)	(32)			(32)		1,765	1,765			
100129587	SUNSET BEACH	NC		09/29/2023		1,549	(6)	(6)			(6)		1,543	1,543			
100078055	ANKENY	IA		01/12/2022		2,433	(33)	(33)			(33)		2,400	2,400			
100186394	LA VALLE	IL		01/08/2025		1,259	(32)	(32)			(32)		1,227	1,227			
100175167	WESTON	FL		11/05/2024		1,688	(19)	(19)			(19)		1,669	1,669			
100194485	KENT	VA		02/14/2025		1,214	(50)	(50)			(50)		1,164	1,164			
100154682	SPRINGFIELD	VA		07/19/2024		1,347	(34)	(34)			(34)		1,313	1,313			
100168298	ROCKLIN	CA		09/20/2024		1,364	(8)	(8)			(8)		1,356	1,356			
100265418	LAKE ELSINORE	CA		12/19/2025		1,222	(26)	(26)			(26)		1,196	1,196			
100128679	BRICK TOWNSHIP	NJ		09/21/2023		1,073	(34)	(34)			(34)		1,039	1,039			
100218865	COMMERCE TOWNSHIP	MI		06/27/2025		5,836	(130)	(130)			(130)		5,706	5,706			
100120731	OZONE PARK	NY		08/25/2023		1,630	(22)	(22)			(22)		1,608	1,608			
100272716	MANSFIELD	TX		01/09/2026		504	(6)	(6)			(6)		496	496			
100201022	PHOENIX	AZ		03/12/2025		1,317	(18)	(18)			(18)		1,299	1,299			
100188900	RESEDA AREA LOS ANGELES	CA		01/09/2025		1,131	(51)	(51)			(51)		1,080	1,080			
100172465	KINGS BEACH	CA		10/23/2024		1,175	(45)	(45)			(45)		1,130	1,130			
100053613	JAMAICA	NY		03/23/2021		1,510	(106)	(106)			(106)		1,404	1,404			
100189556	OKLAHOMA CITY	OK		01/17/2025		716	(28)	(28)			(28)		688	688			
100010659	FAYETTEVILLE	NC		12/23/2016		5,376	(188)	(188)			(188)		5,188	5,188			
100110729	DEERFIELD BEACH	FL		06/11/2023		1,387	(28)	(28)			(28)		1,359	1,359			
100173436	PISCATAWAY	NJ		10/29/2024		3,415	(179)	(179)			(179)		3,236	3,236			
100228129	LACEY	WA		06/07/2025		826	(17)	(17)			(17)		809	809			
100236270	DAVENPORT	FL		09/10/2025		1,072	(25)	(25)			(25)		1,047	1,047			
100193795	RIDGEWOOD	NY		02/10/2025		1,210	(29)	(29)			(29)		1,181	1,181			
100267125	CLOVIS	CA		12/23/2025		1,229	(26)	(26)			(26)		1,203	1,203			
100143174	MILFORD	MI		02/16/2024		1,260	(26)	(26)			(26)		1,234	1,234			
100204621	ALEXANDRIA	VA		04/04/2025		1,319	(29)	(29)			(29)		1,290	1,290			
100205778	AUSTIN	TX		04/14/2025		1,150	(23)	(23)			(23)		1,127	1,127			
100133673	POMPAHO BEACH	FL		10/24/2023		1,148	(25)	(25)			(25)		1,123	1,123			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10	11	12	13
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023633	SEATTLE	WA			09/12/2025		3,173	(81)				(81)		3,092	3,092			
10022655	PALMIRA	VA			07/30/2025		1,024	(41)				(41)		983	983			
10008099	ST AUGUSTINE	FL			03/24/2022		2,197	(70)				(70)		2,127	2,127			
10016197	WADING RIVER	NY			07/31/2024		1,030	(55)				(55)		975	975			
10011985	EAST ELIMURST	NY			06/10/2023		972	(60)				(60)		912	912			
10024504	CORNWILLE	AZ			10/06/2025		2,946	(75)				(75)		2,871	2,871			
10023712	JUPITER	FL			09/22/2025		1,163	(38)				(38)		1,125	1,125			
10019933	JULIAN	CA			01/17/2025		1,188	(28)				(28)		1,160	1,160			
10005573	PALMDALE	CA			03/23/2021		1,191	77				77		1,268	1,268			
10023568	PORTLAND	OR			09/04/2025		837	(22)				(22)		815	815			
10027237	CHINO HILLS	CA			01/08/2026		864	(20)				(20)		844	844			
10017346	PHOENIX	AZ			10/30/2024		1,549	(9)				(9)		1,540	1,540			
10023604	OCEAN CITY	NJ			09/19/2025		1,216	(25)				(25)		1,191	1,191			
10015790	BUCKEYE	AZ			07/09/2024		2,017	(18)				(18)		1,999	1,999			
10020469	LA PUENTE	CA			04/09/2025		3,316	(129)				(129)		3,187	3,187			
10026793	LOS ANGELES	CA			12/23/2025		1,316	(23)				(23)		1,293	1,293			
10015264	RIVERSIDE	CA			05/17/2024		2,319	(20)				(20)		2,299	2,299			
10020360	PASO ROBLES	CA			03/26/2025		1,227	(39)				(39)		1,188	1,188			
10017409	FT LAUDERDALE	FL			10/31/2024		1,163	(54)				(54)		1,109	1,109			
10023546	NORWALK	CT			08/29/2025		1,068	(43)				(43)		1,025	1,025			
10021071	DOUBLE OAK	TX			05/15/2025		1,278	(34)				(34)		1,244	1,244			
10015678	LA QUINTA	CA			07/10/2024		958	(37)				(37)		921	921			
10014915	ABLETON	GA			04/22/2024		1,199	(21)				(21)		1,178	1,178			
10015605	MIAMI	FL			06/18/2024		19,478	(916)				(916)		18,562	18,562			
10027141	PONCE INLET	FL			07/30/2025		1,158	(46)				(46)		1,112	1,112			
10017193	DENVER	CO			10/17/2024		1,195	(36)				(36)		1,159	1,159			
100173005	BROOKLYN	NY			10/25/2024		1,267	(4)				(4)		1,263	1,263			
10023630	LAKEWAY	TX			09/23/2025		2,795	(81)				(81)		2,714	2,714			
100160182	ROTUNDA WEST	FL			07/18/2024		1,200	(17)				(17)		1,183	1,183			
10023620	RIVERSIDE	CA			09/19/2025		1,131	(54)				(54)		1,077	1,077			
100193433	RIVERSIDE	CA			02/10/2025		1,168	(33)				(33)		1,135	1,135			
10020295	PORTLAND	OR			09/24/2025		1,781	(59)				(59)		1,722	1,722			
10017690	ARVADA	CO			12/20/2024		1,726	(45)				(45)		1,681	1,681			
100119059	SOUTH GATE	CA			07/27/2023		3,576	(32)				(32)		3,544	3,544			
10024986	PALM SPRINGS	CA			09/29/2025		1,537	(69)				(69)		1,488	1,488			
10017652	LAS VEGAS	NV			11/15/2024		1,276	(31)				(31)		1,245	1,245			
10014836	CLIFFSIDE PK	NJ			04/17/2024		1,191	(25)				(25)		1,166	1,166			
10015593	RANCHO PALOS VERDES	CA			06/30/2024		1,126	(35)				(35)		1,091	1,091			
10016523	MIDDLETOWN	NJ			08/29/2024		2,116	(3)				(3)		2,113	2,113			
100147289	CHICAGO	IL			03/28/2024		916	(36)				(36)		880	880			
10021618	LOS ANGELES	CA			06/23/2025		1,107	(41)				(41)		1,066	1,066			
100078738	SOUTH EL MONTE	CA			02/25/2022		2,686	(6)				(6)		2,680	2,680			
100233124	BROKEN BOW	OK			10/30/2025		1,266	(41)				(41)		1,225	1,225			
10022694	ROSEVILLE	OH			07/30/2025		1,241	(16)				(16)		1,225	1,225			
100173774	TAMPA	FL			10/30/2024		62,244	(2,016)				(2,016)		60,228	60,228			
100202564	WELLINGTON	FL			03/19/2025		1,185	(34)				(34)		1,151	1,151			
100110105	PHOENIX	AZ			06/23/2023		1,525	(13)				(13)		1,512	1,512			
100147639	RICHMOND	TX			04/04/2024		1,797	(55)				(55)		1,742	1,742			
100218663	NAPLES	FL			06/27/2025		1,184	(38)				(38)		1,146	1,146			
100146999	TUSTIN	CA			03/27/2024		1,196	(14)				(14)		1,182	1,182			
100102031	MIAMI	FL			04/14/2023		7,972	(108)				(108)		7,864	7,864			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156196	STILLWATER	OK		06/20/2024		825		(18)				(18)	807				
100214243	CARSON	CA		05/30/2025		1,241		(29)				(29)	1,212				
100214342	BROKEN BOWL	OK		06/02/2025		1,072		(25)				(25)	1,047				
100220336	OSAGE BEACH	MO		07/14/2025		1,194		(19)				(19)	1,175				
100219881	WEST SACRAMENTO	CA		07/07/2025		1,843		(13)				(13)	1,830				
100253240	WILLIAMSBURG	VA		10/30/2025		1,132		(36)				(36)	1,096				
100236736	LAKEVILLE	MI		09/11/2025		1,004		(13)				(13)	991				
100164453	SOUTHPORT	NC		08/21/2024		1,797		(38)				(38)	1,759				
4010080514	CLEVELAND	OH		08/27/2024		3,216		(127)				(127)	3,089				
100236978	NORFOLK	VA		09/12/2025		1,647		(78)				(78)	1,569				
100071893	GILBERT	AZ		11/19/2021		1,480		(94)				(94)	1,386				
100243174	NEW PORT RICHEY	FL		09/26/2025		1,182		(44)				(44)	1,138				
100238381	BULLARD	TX		09/19/2025		1,166		(28)				(28)	1,138				
100188712	SAINT IGNACE	MI		01/09/2025		1,175		(9)				(9)	1,166				
100152022	RANCHO MIRAGE	CA		05/14/2024		1,329		(16)				(16)	1,313				
100226924	FULLERTON	CA		07/30/2025		1,128		(29)				(29)	1,099				
100177393	HIGHLAND VILLAGE	TX		01/16/2025		1,126		(14)				(14)	1,112				
100193633	HOUSTON	TX		12/28/2023		815		(33)				(33)	782				
100150786	FULLERTON	CA		05/07/2024		1,351		(8)				(8)	1,343				
100118892	TUXTER	GA		08/30/2023		2,253		(93)				(93)	2,160				
100236703	OAKLAND	CA		09/22/2025		1,547		(55)				(55)	1,492				
100246262	TRACY	CA		10/10/2025		1,145		(50)				(50)	1,095				
100218475	ONTARIO	CA		06/27/2025		1,533		(36)				(36)	1,497				
100160916	BLUE RIDGE	GA		07/24/2024		1,259		(23)				(23)	1,236				
100220672	LOXAHATCHEE	FL		07/17/2025		1,144		(26)				(26)	1,118				
100162556	PORTLAND	OR		08/12/2024		1,269		(13)				(13)	1,256				
100265003	MANSFELD	TX		12/17/2025		1,154		(55)				(55)	1,099				
100159676	MIAMI	FL		08/16/2024		5,428		(220)				(220)	5,208				
100206624	MIAMI BEACH	FL		04/24/2025		1,103		(24)				(24)	1,079				
100180650	INDIO	CA		11/26/2024		1,224		(23)				(23)	1,201				
100169656	DECATUR	GA		09/30/2024		1,224		(29)				(29)	1,195				
100161034	SUN CITY WEST	AZ		07/24/2024		1,193		(34)				(34)	1,159				
100166623	MAPLES	FL		09/25/2024		1,233		(35)				(35)	1,198				
100129446	CAROLINA BEACH	NC		09/29/2023		2,234		(11)				(11)	2,223				
100148808	LATHROP	CA		04/17/2024		1,659		(27)				(27)	1,632				
100169675	CUMMING	GA		09/30/2024		1,282		(30)				(30)	1,252				
100204707	FONTANA	CA		04/08/2025		1,059		(49)				(49)	1,010				
100272049	JOSHUA TREE	CA		01/08/2026		754		(14)				(14)	740				
100212311	EAST BOSTON	MA		05/28/2025		1,145		(39)				(39)	1,106				
100160097	HOUSTON	TX		07/17/2024		1,185		(19)				(19)	1,166				
100200518	MIAMI	FL		03/11/2025		1,177		(40)				(40)	1,137				
100157612	FORT MYERS	FL		06/28/2024		1,148		(16)				(16)	1,132				
100248566	BROOKLYN	NY		10/29/2025		2,284		(82)				(82)	2,202				
100176881	WEST MILFORD	NJ		11/15/2024		496		(12)				(12)	484				
100235069	LYNNWOOD	WA		06/28/2025		1,305		(21)				(21)	1,284				
100238383	RIVERSIDE	CA		12/05/2025		1,211		(48)				(48)	1,163				
100151860	MIRAMAR	FL		06/10/2024		1,105		(18)				(18)	1,087				
100174279	CRYSTAL BEACH	TX		10/31/2024		1,204		(29)				(29)	1,175				
100214891	POCONO	CA		06/11/2025		1,079		(44)				(44)	1,035				
100188969	LAS VEGAS	NV		07/09/2025		1,260		(17)				(17)	1,243				
100172629	NORTH LAS VEGAS	NV		12/06/2024		564		(24)				(24)	540				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023450	DURHAM	NC		06/15/2025		1,257		(26)			(26)		1,231				
10012854	MIDLAND	TX		09/14/2023		1,292		(27)			(27)		1,265				
10016114	RIVERSIDE	CA		07/24/2024		1,205		(27)			(27)		1,178				
10022701	SAINT CLOUD	FL		07/30/2025		1,127		(44)			(44)		1,083				
10012976	HENDERSON	NV		09/29/2023		1,269		(2)			(2)		1,267				
10021372	CAMBRIDGE	MA		05/29/2025		1,311		(11)			(11)		1,300				
10022198	RIVERSIDE	CA		07/25/2025		1,196		(10)			(10)		1,186				
10004795	SAINT PETERSBURG	FL		11/19/2020		2,757		(126)			(126)		2,631				
10010058	JAMAICA	NY		03/17/2023		1,124		(33)			(33)		1,091				
10012845	GARLAND	TX		09/15/2023		1,200		(26)			(26)		1,174				
10020072	SOUTH YARMOUTH	MA		03/07/2025		1,038		(20)			(20)		1,018				
10021982	CYPRESS	TX		07/11/2025		973		(34)			(34)		939				
10017690	WILTON	CA		12/20/2024		6,831		(199)			(199)		6,632				
100246161	BENTON	IA		10/08/2025		1,236		(56)			(56)		1,180				
100204546	TULSON	AZ		04/04/2025		1,151		(36)			(36)		1,115				
10016496	SAINT AUGUSTINE	FL		06/28/2024		1,637		(36)			(36)		1,601				
10009945	LAKEWOOD	CO		03/28/2023		1,119		(18)			(18)		1,101				
10027220	AUSTIN	TX		01/08/2026		893		(10)			(10)		883				
100247364	PERRIS	CA		10/24/2025		1,175		(34)			(34)		1,141				
100267024	BOULE	MD		12/23/2025		2,326		(47)			(47)		2,279				
100247205	E NEWTOREE	IA		10/23/2025		817		(11)			(11)		806				
10016975	OWARD	CA		12/26/2024		892		(31)			(31)		861				
100265459	GLENDALE	CA		12/19/2025		1,247		(26)			(26)		1,221				
100153563	FORT MYERS	FL		05/30/2024		1,210		(16)			(16)		1,194				
100115992	FAIR OAKS	CA		07/20/2023		5,946		(89)			(89)		5,857				
100141559	LOS ANGELES	CA		01/30/2024		1,020		(26)			(26)		994				
100194891	DENVER	CO		02/21/2025		2,862		(44)			(44)		2,818				
100165521	LA QUINTA	CA		06/29/2024		1,293		(23)			(23)		1,270				
100272556	MENFEE	CA		01/08/2026		879		(16)			(16)		863				
100245523	PROVO	UT		10/06/2025		1,239		(47)			(47)		1,192				
100090379	SAN JOSE	CA		12/28/2022		1,600		(2)			(2)		1,598				
100220369	MC GHEYSVILLE	VA		07/14/2025		1,045		(34)			(34)		1,011				
100193710	NORFOLK	VA		02/10/2025		947		(42)			(42)		905				
100209565	SUFF CITY	NC		04/29/2025		1,190		(31)			(31)		1,159				
100160482	RIALTO	CA		07/19/2024		559		(21)			(21)		538				
100215768	SAN DIEGO	CA		06/12/2025		1,250		(23)			(23)		1,227				
100221521	HOLLY RIDGE	NC		07/22/2025		1,265		(27)			(27)		1,238				
100215822	SEATTLE	WA		06/12/2025		1,244		(20)			(20)		1,224				
100219048	MAGNOLIA	TX		06/12/2025		1,244		(20)			(20)		1,224				
100243302	DOVER	ID		06/27/2025		1,215		(7)			(7)		1,208				
100202648	LAS VEGAS	NV		09/26/2025		1,240		(50)			(50)		1,190				
100162074	BEND	OR		03/24/2025		1,274		(20)			(20)		1,254				
100160966	MADERA	CA		07/31/2024		1,228		(33)			(33)		1,195				
100267259	MARGATE	NJ		12/24/2025		772		(20)			(20)		752				
100246621	SWAN LAKE	NY		07/24/2024		27,051		(447)			(447)		26,604				
100159589	VENICE	CA		10/15/2025		1,212		(42)			(42)		1,170				
100201615	OUTLER BAY	FL		07/15/2024		1,289		(29)			(29)		1,270				
100138663	DALLAS	TX		03/13/2025		1,095		(37)			(37)		1,058				
100203211	OAKLAND	CA		12/21/2023		1,254		(30)			(30)		1,224				
100146579	CLONIS	CA		03/27/2025		1,311		(27)			(27)		1,284				
				03/20/2024		1,154		(26)			(26)		1,128				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017123	BAKERSFIELD	CA		10/16/2024		1,001		(29)				(23)	972				
401066729	BALTIMORE	MD		10/27/2023		688		(18)				(18)	680				
10029489	SAN DIEGO	CA		11/07/2025		1,189		(27)				(27)	1,162				
100159404	GAINESVILLE	VA		07/15/2024		2,921		(74)				(74)	2,847				
100158780	ASHEVILLE	NC		07/10/2024		1,339		(9)				(9)	1,330				
100117820	JAMAICA	NY		07/20/2023		1,039		(9)				(9)	1,030				
100193002	GOLDSBORO	PA		02/10/2025		1,152		(23)				(23)	1,129				
100130179	NORTH MIAMI	FL		11/15/2023		976		(6)				(6)	970				
100205097	LINEN	NJ		04/11/2025		1,219		(25)				(25)	1,194				
100082933	MIAMI	FL		05/17/2022		4,362		(58)				(58)	4,304				
100108434	HAVESWILL	NY		05/25/2023		1,247		(17)				(17)	1,230				
100177229	IRVINE	CA		01/16/2025		1,303		(21)				(21)	1,282				
100194011	HUNTINGTON PARK	CA		02/11/2025		1,104		(23)				(23)	1,081				
100255722	WORCESTER	MA		11/24/2025		1,392		(17)				(17)	1,375				
100274136	CHARLESTON	WA		02/13/2026		386		(8)				(8)	378				
100207509	UGBRIDGE	WA		04/28/2025		1,109		(33)				(33)	1,076				
100211950	LANCASTER	CA		05/22/2025		1,130		(25)				(25)	1,105				
100205980	EVERETT	WA		04/14/2025		1,277		(16)				(16)	1,261				
100163599	LOUIST HILL	VA		06/21/2024		1,274		(42)				(42)	1,232				
100247388	LOS ANGELES	CA		10/24/2025		471		(20)				(20)	451				
100134069	YUCAIPA	CA		10/29/2024		1,016		(45)				(45)	971				
100180496	ANNAPOLIS	MD		11/26/2024		1,374		(3)				(3)	1,371				
100139075	CYPRESS	TX		12/28/2023		1,406		(27)				(27)	1,379				
100172800	MIAMI	FL		12/06/2024		1,287		(31)				(31)	1,256				
100109287	SEVIERVILLE	TN		06/12/2023		1,279		(10)				(10)	1,269				
100159287	S JORDAN	UT		07/15/2024		1,219		(36)				(36)	1,183				
100206149	OAKLAND PARK	FL		04/16/2025		70,326		(1,611)				(1,611)	68,715				
100276929	WILLOWOOD	NJ		01/30/2026		429		(11)				(11)	418				
100129820	SALT LAKE CITY	UT		09/27/2023		1,356		(24)				(24)	1,332				
100154076	KANNAPOLIS	NC		06/06/2024		1,451		(17)				(17)	1,434				
100191721	MORENO VALLEY	CA		02/20/2025		1,203		(30)				(30)	1,173				
100163941	LORTON	VA		06/13/2024		25,039		(190)				(190)	24,849				
100137803	FERNANDINA BEACH	FL		12/08/2023		1,254		(11)				(11)	1,243				
100237988	EUREKA	CA		01/23/2026		331		(7)				(7)	324				
100143107	WEST PALM BEACH	FL		02/16/2024		1,208		(19)				(19)	1,189				
100212000	TARZANA	CA		05/22/2025		1,904		(55)				(55)	1,849				
100235773	SAN DIEGO	CA		09/22/2025		5,358		(217)				(217)	5,141				
100147817	PORTLAND	OR		04/08/2024		1,230		(22)				(22)	1,208				
100265417	MAGNA	UT		12/19/2025		761		(29)				(29)	732				
100243234	POIMA	CA		09/26/2025		1,227		(37)				(37)	1,190				
100268986	PARTON	NC		12/29/2025		776		(25)				(25)	751				
100156551	WELMAR	TX		06/20/2024		918		(30)				(30)	888				
100149412	FOLSOM	CA		04/24/2024		1,612		(39)				(39)	1,573				
100214324	DAVENPORT	FL		06/02/2025		1,191		(14)				(14)	1,177				
100221147	MIAMI	FL		07/21/2025		1,115		(48)				(48)	1,067				
100171422	LINEN	NJ		10/16/2024		1,538		(17)				(17)	1,521				
100195347	ANDORRAGE	AK		12/20/2024		6,994		(31)				(31)	6,953				
100102132	LOS ANGELES	CA		04/14/2023		1,211		(3)				(3)	1,208				
100221738	WOODLAND	CA		07/25/2025		618		(18)				(18)	600				
100267025	WORCESTER	MA		12/23/2025		1,282		(15)				(15)	1,267				
100158087	BOCA RATON	FL		07/09/2024		1,347		(2)				(2)	1,345				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100267218	HILTON HEAD ISLAND	SC		12/23/2025		1,119		(54)					1,065	1,065			
100173365	MUDS PARK	AZ		10/30/2024		2,774		(43)					2,731	2,731			
100164772	VIRGINIA BEACH	VA		06/26/2024		1,260		(16)					1,242	1,242			
100102969	LOS ANGELES	CA		06/22/2023		855		(43)					812	812			
100147445	CATHEDRAL CITY	CA		07/07/2023		1,269		(23)					1,246	1,246			
100181421	MIAMI	FL		01/09/2025		1,002		(47)					955	955			
100213844	GENEVA	OH		05/29/2025		1,099		(24)					1,075	1,075			
100194645	FONTANA	CA		02/21/2025		1,203		(35)					1,168	1,168			
100176575	PINETOP	AZ		11/15/2024		1,190		(22)					1,168	1,168			
100079550	CANOGA PARK	CA		04/25/2022		2,627		(16)					2,609	2,609			
100276975	BRADENTON	FL		01/30/2026		398		(14)					384	384			
100067981	ACTON	CA		10/25/2022		1,975		(35)					1,940	1,940			
100189538	RICHARDSON	TX		01/21/2025		1,263		(15)					1,248	1,248			
100186518	MOUNT DORA	FL		12/30/2024		765		(20)					745	745			
100272292	WASHUA	NH		01/08/2026		964		(16)					948	948			
100273827	HONOLULU	HI		01/23/2026		411		(13)					398	398			
100246310	SAN ANTONIO	TX		10/10/2025		408		(15)					393	393			
100101809	JERSEY CITY	NJ		03/31/2023		1,282		(30)					1,252	1,252			
100244539	VENICE	CA		09/29/2025		1,222		(47)					1,175	1,175			
100207062	MOCALL	ID		04/24/2025		1,314		(3)					1,311	1,311			
100226692	CHULA VISTA	CA		07/30/2025		10,597		(252)					10,345	10,345			
100211799	PHOENIX	AZ		05/19/2025		1,120		(27)					1,093	1,093			
100266638	FLAUSTAFF	AZ		12/23/2025		841		(109)					732	732			
100209189	TRACY	CA		04/30/2025		872		(41)					831	831			
100244727	TEBICOLA	CA		09/29/2025		1,233		(31)					1,202	1,202			
100153012	CYPRESS	TX		06/27/2024		834		(32)					802	802			
100189281	MONTGOMERY	AL		01/13/2025		1,298		(23)					1,275	1,275			
100191599	MANTECA	CA		01/31/2025		1,131		(34)					1,097	1,097			
100220892	MANCHESTER	CT		07/18/2025		3,912		(126)					3,786	3,786			
100083282	SAN JOSE DEL CABO	MEX		05/12/2022		2,101							2,101	2,101			
100254132	SCOTTSDALE	AZ		12/12/2025		1,384		(66)					1,318	1,318			
100219792	PHOENIX	AZ		07/08/2025		1,244		(33)					1,211	1,211			
100147467	PATTERSON	CA		04/03/2024		1,305		(12)					1,293	1,293			
100215361	ANNAPOLIS	MD		06/12/2025		23,389		(432)					22,957	22,957			
100201793	SAVANNAH	GA		03/18/2025		1,145		(32)					1,113	1,113			
100110144	LEONARD	TX		06/29/2023		1,020		(44)					976	976			
100235237	PEORIA	AZ		08/29/2025		1,106		(36)					1,070	1,070			
100266832	LEAVENWORTH	IA		12/29/2025		1,384		(12)					1,372	1,372			
100253345	COTTONWOOD HEIGHTS	UT		10/30/2025		1,255		(46)					1,209	1,209			
100219188	CHANTILLY	VA		06/27/2025		1,261		(30)					1,231	1,231			
100237053	GRANITE BAY	CA		09/12/2025		9,108		(294)					8,814	8,814			
100272196	BRIGHT ME	NJ		01/08/2026		911		(27)					884	884			
100247651	JACKSON TOWNSHIP	NJ		10/29/2025		1,131		(49)					1,082	1,082			
100115829	SEATTLE	IA		07/20/2023		1,762		(16)					1,746	1,746			
100153572	LIGHTHOUSE POINT	FL		05/29/2024		5,057		(151)					4,906	4,906			
100144308	PHILADELPHIA	PA		03/07/2024		2,861		(81)					2,780	2,780			
100152778	FORT MYERS	FL		05/22/2024		1,165		(22)					1,143	1,143			
100272539	PALMIRA	VA		01/08/2026		774		(14)					760	760			
100163382	SHADY COVE	OR		09/27/2024		1,008		(32)					976	976			
100244428	WEST CHESTER	PA		09/29/2025		5,282		(134)					5,148	5,148			
100205717	FATE	TX		04/14/2025		2,843		(61)					2,782	2,782			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100143019	WARRICK	IN		02/12/2024		3,827		(93)			(93)		3,734				
100194562	WORCESTER	MA		02/14/2025		1,186		(32)			(32)		1,154				
100247544	HOLBROOK	NY		10/28/2025		1,815		(6)			(6)		1,807				
100235564	WILDMOOD	NJ		09/04/2025		1,216		(34)			(34)		1,182				
100253235	TOMS RIVER	NJ		10/30/2025		1,227		(45)			(45)		1,182				
100219004	PALMDALE	CA		06/27/2025		1,173		(42)			(42)		1,131				
100148522	PHILADELPHIA	PA		04/12/2024		1,352		(19)			(19)		1,333				
100229591	RICHMOND	TX		08/15/2025		1,238		(29)			(29)		1,209				
100236289	SEDONA	AZ		08/10/2025		1,232		(23)			(23)		1,209				
100245469	WESTBROOK	ME		10/06/2025		1,244		(35)			(35)		1,209				
100172371	WEST SACRAMENTO	CA		10/23/2024		1,294		(39)			(39)		1,255				
100272308	SAN PEDRO	CA		01/08/2026		854		(17)			(17)		837				
100143797	LONGWOOD	FL		02/28/2024		1,206		(47)			(47)		1,159				
100158925	ATLANTIC CITY	NJ		07/12/2024		1,328		(21)			(21)		1,307				
100254926	WYTHE	NJ		11/17/2025		1,807		(48)			(48)		1,759				
100159693	HIALEAH	FL		06/16/2024		971		(14)			(14)		957				
100228511	NEWARK	NJ		08/11/2025		1,204		(14)			(14)		1,190				
100228490	CRANSTON	RI		08/11/2025		1,116		(31)			(31)		1,085				
100215530	RICHLAND	VA		06/11/2025		1,192		(38)			(38)		1,154				
100257082	WILLIAMS	AZ		11/26/2025		1,313		(36)			(36)		1,277				
100236397	MILLVILLE	DE		09/19/2025		1,253		(15)			(15)		1,238				
100164205	SOUTH GATE	CA		06/21/2024		1,156		(47)			(47)		1,109				
100108224	ELLIJAY	GA		05/24/2023		12,785		(454)			(454)		12,331				
100166413	HOUSTON	TX		10/31/2024		1,202		(55)			(55)		1,147				
100065510	NAPA	CA		07/28/2021		2,511		(70)			(70)		2,441				
100201526	FLOWERY BRANCH	GA		03/13/2025		1,061		(50)			(50)		1,011				
100247487	RENO	NV		11/26/2025		3,041		(96)			(96)		2,945				
100167811	MIAMI	FL		09/19/2024		1,195		(36)			(36)		1,159				
100169633	TEMPE	AZ		09/30/2024		1,484		(30)			(30)		1,454				
100226746	STERLING	VA		07/30/2025		1,308		(25)			(25)		1,283				
100211442	LOS ANGELES	CA		05/16/2025		5,722		(261)			(261)		5,461				
100245426	PARK CITY	UT		10/06/2025		1,236		(47)			(47)		1,189				
100165655	PALM BAY	FL		10/04/2024		1,218		(44)			(44)		1,174				
100164254	NEWARK	NJ		08/21/2024		1,157		(21)			(21)		1,136				
100136764	WHITESTONE	NY		11/27/2023		1,072		(30)			(30)		1,042				
100218749	METairie	LA		06/21/2025		1,195		(29)			(29)		1,166				
100076029	ALBUQU	WA		01/07/2022		2,800		(23)			(23)		2,777				
100171143	LAS VEGAS	NV		11/22/2024		1,254		(54)			(54)		1,200				
100228947	LILBURN	GA		09/10/2025		1,574		(74)			(74)		1,500				
100115557	ROSELLE	GA		07/20/2023		1,324		(29)			(29)		1,295				
100211690	PENACOLA	FL		05/19/2025		1,270		(6)			(6)		1,262				
100189303	MANATECA	CA		01/13/2025		1,564		(51)			(51)		1,513				
100216650	GARLAND	TX		06/23/2025		1,136		(26)			(26)		1,110				
100226668	SPRING	TX		07/30/2025		1,299		(24)			(24)		1,275				
100247512	WEST NEW YORK	NJ		10/28/2025		1,086		(33)			(33)		1,053				
100060137	WASHINGTON	DC		06/25/2021		2,796		(89)			(89)		2,707				
100055435	PONTE VERA BEACH	FL		03/23/2021		804		(110)			(110)		694				
100200295	NEW CITY	NY		03/07/2025		1,211		(42)			(42)		1,169				
100201517	BALDWIN PARK	CA		03/13/2025		1,165		(51)			(51)		1,114				
100204709	HONOLULU	HI		04/08/2025		1,243		(25)			(25)		1,218				
100207484	HIALEAH	FL		04/29/2025		780		(14)			(14)		766				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100160037	KAMAS	UT		07/17/2024		2,437		(41)			(41)		2,396				
100175711	FLAGLER BEACH	FL		11/12/2024		1,096		(39)			(39)		1,058				
100147664	HENDERSON	NV		04/04/2024		937		(39)			(39)		898				
100226555	MALDEN	MA		07/30/2025		1,228		(32)			(32)		1,196				
100195516	LOS ANGELES	CA		02/24/2025		1,197		(56)			(56)		1,141				
100198623	ADDISON	TX		01/21/2025		1,269		(18)			(18)		1,251				
100173133	HERLIHAN	UT		10/30/2024		1,287		(28)			(28)		1,259				
100219841	SAN PEDRO	CA		07/08/2025		1,214		(34)			(34)		1,180				
100244659	SPOKANE	WA		09/29/2025		1,100		(40)			(40)		1,060				
100226523	PLAYA DEL REY AREA	CA		07/30/2025		1,103		(28)			(28)		1,075				
100044003	SUNNYVALE	CA		06/19/2020		4,437		(89)			(89)		4,348				
100164427	CHARLOTTE	NC		06/21/2024		1,156		(22)			(22)		1,134				
100160200	SEMINOLE	FL		07/18/2024		1,180		(29)			(29)		1,151				
100186919	MATECA	CA		01/07/2025		2,787		(61)			(61)		2,726				
100228780	SANTA MARIA	CA		06/12/2025		4,055		(150)			(150)		3,905				
100192545	TEMPE	AZ		02/10/2025		1,249		(13)			(13)		1,236				
100179530	UNIVERSITY PLACE	WA		11/21/2024		1,280		(32)			(32)		1,248				
100220552	SOUTHERN PINES	NC		07/18/2025		1,158		(29)			(29)		1,129				
100071612	PICO RIVERA	CA		10/14/2021		2,540		(80)			(80)		2,460				
100106206	MANASSAS	VA		05/24/2023		1,597		(7)			(7)		1,590				
100246121	ROUND POND	ME		10/08/2025		1,587		(66)			(66)		1,521				
100215484	LOWA LINDA	CA		06/12/2025		1,173		(29)			(29)		1,144				
100181862	STOCKTON	CA		07/20/2023		1,299		(34)			(34)		1,265				
100220604	PARK CITY	UT		07/15/2025		1,168		(12)			(12)		1,156				
100234712	BONEY LAKE	WA		06/28/2025		1,196		(40)			(40)		1,156				
100057631	KIRKLAND	WA		06/30/2021		2,732		(77)			(77)		2,655				
100162269	SAN DIEGO	CA		09/06/2024		2,841		(4)			(4)		2,837				
100203517	PALM HARBOR	FL		03/26/2025		1,196		(20)			(20)		1,176				
100141955	WINDER	GA		01/30/2024		966		(25)			(25)		941				
100149500	UPLAND	CA		04/24/2024		1,221		(25)			(25)		1,196				
100198280	CANTON	OH		02/28/2025		1,249		(22)			(22)		1,227				
100091999	BREISTER	NY		02/09/2023		838		(21)			(21)		817				
100209229	CHULA VISTA	CA		04/29/2025		1,307		(17)			(17)		1,290				
100268613	WOODLAND	CA		12/29/2025		842		(17)			(17)		825				
100235740	HOLLYWOOD	FL		09/22/2025		2,961		(111)			(111)		2,850				
100018539	REDONDO BEACH	CA		06/21/2018		2,755		(42)			(42)		2,713				
100228143	ALLEN	TX		06/08/2025		1,153		(37)			(37)		1,116				
100172909	SAN BERNARDINO	CA		10/25/2024		1,409		(44)			(44)		1,365				
100214231	WOODBURN	OR		05/30/2025		907		(43)			(43)		864				
100152554	GEORGETOWN	TX		05/17/2024		1,187		(13)			(13)		1,174				
100133683	TUALATIN	OR		10/23/2023		1,259		(4)			(4)		1,255				
100155948	QUEEN CREEK	AZ		06/17/2024		2,470		(6)			(6)		2,462				
100210571	LAS VEGAS	NV		05/15/2025		1,223		(12)			(12)		1,211				
100164672	VIRGINIA BCH	VA		06/26/2024		7,977		(145)			(145)		7,832				
100268688	CHESTERFIELD	MO		12/29/2025		750		(29)			(29)		721				
100137570	NORTH ARLINGTON	NJ		12/01/2023		1,046		(19)			(19)		1,027				
100211917	NAGS HEAD	NC		05/19/2025		1,171		(20)			(20)		1,151				
100204687	MODESTO	CA		04/04/2025		1,087		(35)			(35)		1,052				
100152540	MIAMI	FL		05/17/2024		1,105		(9)			(9)		1,096				
100164495	ELL LAY	GA		06/21/2024		1,193		(25)			(25)		1,168				
100147440	RUIDOSO	NM		04/03/2024		1,111		(17)			(17)		1,094				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020094	COTUIT	MA		03/11/2025		1,224		(21)			(21)		1,203	1,203			
100162881	MANASSAS PARK	VA		06/12/2024		1,272		(18)			(18)		1,254	1,254			
10008837	LEAGUE CITY	TX		11/15/2022		2,081		(18)			(18)		2,063	2,063			
10012991	SAN DIEGO	CA		09/29/2023		1,451		(25)			(25)		1,426	1,426			
100151078	BROOMFIELD	CO		06/14/2024		1,229		(25)			(25)		1,204	1,204			
100215609	SOUTH YARMOUTH	MA		06/12/2025		1,213		(13)			(13)		1,200	1,200			
100190210	LEVINSVILLE	NC		01/21/2025		1,462		(48)			(48)		1,414	1,414			
100202650	LAVONIA	GA		03/24/2025		1,252		(18)			(18)		1,234	1,234			
100119260	ANDORRAGE	AK		07/31/2023		3,606		(60)			(60)		3,546	3,546			
100216449	MIAMI	FL		06/20/2025		1,070		(41)			(41)		1,029	1,029			
100226719	LYNNWOOD	WA		07/30/2025		1,278		(28)			(28)		1,250	1,250			
100164266	GREENBELT	MD		06/21/2024		1,215		(28)			(28)		1,187	1,187			
100238696	ZEBULON	NC		09/22/2025		1,156		(49)			(49)		1,107	1,107			
100206638	CASSPOLIS	MI		04/24/2025		1,047		(29)			(29)		1,018	1,018			
100276922	MCKINNEY	TX		01/30/2026		423		(13)			(13)		410	410			
100165842	SANTA MARIA	CA		12/26/2024		1,194		(38)			(38)		1,156	1,156			
100114746	RAYMOND	ME		07/07/2023		1,193		(23)			(23)		1,170	1,170			
100129564	PATERSON	NJ		09/29/2023		1,313		(12)			(12)		1,301	1,301			
100166100	ALBUQUERQUE	NM		09/09/2024		1,375		(9)			(9)		1,366	1,366			
100202841	KENT	WA		03/24/2025		1,287		(41)			(41)		1,246	1,246			
100149181	SAN DIEGO	CA		04/22/2024		1,107		(21)			(21)		1,086	1,086			
100166985	MARYVILLE	TN		09/13/2024		1,374		(11)			(11)		1,373	1,373			
100099223	LA PUENTE	CA		01/26/2023		9,758		(56)			(56)		9,702	9,702			
100209508	BRADLEY	CA		05/02/2025		2,689		(56)			(56)		2,633	2,633			
100188918	BEAUMONT	CA		01/09/2025		1,220		(16)			(16)		1,202	1,202			
100176162	PHOENIX	AZ		12/20/2024		799		(21)			(21)		778	778			
100177452	MIAMI	FL		01/16/2025		1,261		(43)			(43)		1,218	1,218			
100109151	FREDERICKSBURG	VA		07/21/2023		1,416		(19)			(19)		1,397	1,397			
100062980	SCOTTSDALE	AZ		04/14/2022		2,160		(73)			(73)		2,087	2,087			
100091071	MOORPARK	CA		01/31/2023		1,025		(13)			(13)		1,012	1,012			
100210173	BEALETON	VA		06/07/2025		1,212		(13)			(13)		1,199	1,199			
100246834	LAS VEGAS	NV		10/17/2025		1,095		(52)			(52)		1,043	1,043			
100147765	COSTA MESA	CA		04/08/2024		1,659		(25)			(25)		1,634	1,634			
100253546	CAMBRIDGE	MA		10/30/2025		1,291		(36)			(36)		1,255	1,255			
100201045	FORT MYERS	FL		09/12/2025		1,244		(27)			(27)		1,217	1,217			
100143740	EVERETT	WA		04/05/2024		1,226		(26)			(26)		1,200	1,200			
100212533	GREENWICHES	FL		05/29/2025		1,044		(30)			(30)		1,014	1,014			
100156142	DAVENPORT	FL		07/09/2024		1,203		(16)			(16)		1,185	1,185			
100148210	SHELTON	WA		04/12/2024		1,222		(30)			(30)		1,192	1,192			
100172903	SAINT GEORGE ISLAND	FL		10/23/2024		1,276		(41)			(41)		1,235	1,235			
100272779	AUSTIN	TX		01/13/2026		793		(28)			(28)		765	765			
100272967	CHICAGO	IL		01/08/2026		788		(4)			(4)		784	784			
100185283	GAINESVILLE	VA		01/24/2025		1,211		(38)			(38)		1,173	1,173			
100110006	HEMPSTEAD	NY		06/22/2023		1,250		(38)			(38)		1,212	1,212			
100193848	REISTERSTOWN	MD		12/28/2023		1,025		(16)			(16)		1,009	1,009			
100216508	HIGHLAND	UT		06/23/2025		1,180		(19)			(19)		1,161	1,161			
100140735	HATTERAS	NC		01/22/2024		1,005		(11)			(11)		994	994			
100203467	OAK PARK	CA		03/26/2025		1,129		(38)			(38)		1,091	1,091			
100261532	CANYON LAKE	TX		12/12/2025		864		(21)			(21)		843	843			
100205107	POIMANO BEACH	FL		04/11/2025		1,129		(53)			(53)		1,076	1,076			
100118747	TRUCKEE	CA		07/25/2023		1,292		(27)			(27)		1,265	1,265			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100236038	SAGINAW	TX		09/04/2025		1,214		(19)			(19)		1,195	1,195			
100214683	CLIFTON	VA		05/16/2025		2,805		(87)			(87)		2,718	2,718			
100268941	WASHINGTON	DC		12/29/2025		876		(12)			(12)		864	864			
100203834	ERIE	CO		03/28/2025		870		(24)			(24)		846	846			
100144564	PASO ROBLES	CA		04/26/2024		1,498		(68)			(68)		1,430	1,430			
100115908	CARLISLE	CA		07/20/2023		1,280		(29)			(29)		1,251	1,251			
100214331	CINCINNATI	KY		06/02/2025		1,067		(32)			(32)		1,035	1,035			
100207398	COLORADO SPRINGS	CO		04/29/2025		1,237		(29)			(29)		1,208	1,208			
100186211	HEMET	CA		12/27/2024		916		(34)			(34)		882	882			
100168064	PUNTA GORDA	FL		09/20/2024		1,236		(17)			(17)		1,219	1,219			
100173108	CARY	NC		10/30/2024		1,429		(19)			(19)		1,410	1,410			
100220291	MESA	AZ		07/11/2025		1,665		(31)			(31)		1,634	1,634			
100149299	CATHEDRAL CITY	CA		04/24/2024		1,190		(27)			(27)		1,163	1,163			
100268666	LATHROP	CA		12/29/2025		106,378		(513)			(513)		105,865	105,865			
100137305	ELIZABETH	NJ		12/08/2023		6,304		(87)			(87)		6,217	6,217			
100204871	VERNAL	UT		04/09/2025		1,253		(39)			(39)		1,214	1,214			
100155145	SANDY	UT		07/19/2024		1,250		(42)			(42)		1,208	1,208			
100237979	PHOENIX	AZ		10/10/2025		1,206		(19)			(19)		1,187	1,187			
100254720	SEASIDE HEIGHTS	NJ		11/13/2025		1,618		(46)			(46)		1,572	1,572			
100140235	MURRIETA	CA		01/18/2024		1,139		(31)			(31)		1,108	1,108			
100110693	CYPRESS	TX		08/11/2023		912		(37)			(37)		875	875			
100114709	SPOTSVILANIA	VA		06/29/2023		895		(19)			(19)		876	876			
100143517	NEWARK	NJ		02/21/2024		1,176		(23)			(23)		1,153	1,153			
100202469	BAILEY	CO		03/21/2025		1,173		(17)			(17)		1,156	1,156			
100209452	WILLARD	NC		04/29/2025		1,562		(56)			(56)		1,506	1,506			
100172644	NEWARK	NJ		10/24/2024		1,058		(46)			(46)		1,012	1,012			
100189034	MIAMI SPRINGS	FL		07/09/2025		3,405		(8)			(8)		3,397	3,397			
100200379	BUCKEYE	AZ		03/10/2025		1,111		(28)			(28)		1,083	1,083			
100245374	SAN MARCOS	TX		10/06/2025		1,219		(38)			(38)		1,181	1,181			
100272003	BURBANK	CA		07/08/2026		850		(23)			(23)		827	827			
100169693	PANAMA CITY BEACH	FL		09/30/2024		1,169		(32)			(32)		1,137	1,137			
100201897	APPLE VALLEY	CA		03/18/2025		961		(33)			(33)		928	928			
100141215	GARDEN GROVE	CA		07/30/2024		1,672		(19)			(19)		1,653	1,653			
100226594	WOBURN	MA		07/30/2025		1,033		(39)			(39)		994	994			
100101555	ROUND ROCK	TX		04/26/2023		1,535		(11)			(11)		1,524	1,524			
100154623	NORTH LAS VEGAS	NV		06/14/2024		1,207		(33)			(33)		1,174	1,174			
100272552	COACHELLA	CA		01/08/2026		1,256		(21)			(21)		1,235	1,235			
100147922	RICHARDSON	TX		04/08/2024		1,254		(27)			(27)		1,227	1,227			
100103232	FLEMING ISLAND	FL		04/27/2023		4,536		(134)			(134)		4,402	4,402			
100079812	CLAVIS	CA		04/08/2022		4,963		(56)			(56)		4,907	4,907			
3510133670	MIAMI	FL		11/20/2025		20,331							20,331	20,331			
100198982	RICHARDSON	TX		02/28/2025		725		(31)			(31)		694	694			
100195289	BOZEMAN	MT		02/24/2025		1,234		(18)			(18)		1,216	1,216			
100214982	ONTARIO	CA		06/11/2025		1,575		(44)			(44)		1,531	1,531			
100144366	WEST COVINA	CA		03/07/2024		1,375		(18)			(18)		1,357	1,357			
100191693	CERRITOS	CA		02/20/2025		1,071		(35)			(35)		1,036	1,036			
100205122	TAMPA	FL		04/11/2025		1,255		(13)			(13)		1,242	1,242			
100186374	TEMPE	AZ		12/30/2024		1,088		(24)			(24)		1,064	1,064			
100137205	PORTER	TX		11/28/2023		1,043		(20)			(20)		1,023	1,023			
100176626	NORTH MIAMI	FL		11/15/2024		962		(27)			(27)		935	935			
100214572	AMERICAN CANYON	CA		06/06/2025		927		(44)			(44)		893	893			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10204016	CRYSTAL BEACH	TX		03/28/2025		1,121	(18)				(18)		1,103		1,103		
100176072	LILBURN	GA		12/20/2024		2,996	(140)				(140)		2,856		2,856		
100254786	FRESNO	CA		11/14/2025		1,206	(49)				(49)		1,157		1,157		
100219151	NAPLES	FL		06/21/2025		1,701	(10)				(10)		1,691		1,691		
100190153	ELK GROVE	CA		01/21/2025		1,125	(35)				(35)		1,090		1,090		
100192471	AUBURN	WA		02/07/2025		1,127	(37)				(37)		1,090		1,090		
100238633	VIRGINIA BEACH	VA		09/19/2025		1,224	(23)				(23)		1,201		1,201		
100101960	CONROE	TX		04/14/2023		948	(50)				(50)		898		898		
100186636	HOLLYWOOD	FL		02/10/2025		1,207	(16)				(16)		1,191		1,191		
100227114	WARETOWN	NJ		07/30/2025		1,365	(63)				(63)		1,302		1,302		
100219661	LONGMONT	CO		07/07/2025		1,254	(26)				(26)		1,228		1,228		
100214725	HARLEYSVILLE	PA		06/11/2025		3,278	(70)				(70)		3,208		3,208		
100171621	HAYMARKET	VA		10/16/2024		1,265	(33)				(33)		1,232		1,232		
100169889	KIHEI	HI		11/08/2024		773	(16)				(16)		757		757		
100176591	COMPTON	CA		11/15/2024		916	(37)				(37)		879		879		
100267537	INDIAN CREEK	IL		12/24/2025		1,454	(47)				(47)		1,407		1,407		
100206904	LOXAHATCHEE	FL		05/02/2025		1,116	(24)				(24)		1,092		1,092		
100147307	DENVER	CO		04/08/2024		1,297	(13)				(13)		1,284		1,284		
100193661	SAN BERNARDINO	CA		02/10/2025		1,163	(20)				(20)		1,143		1,143		
100194619	COMMERCE CITY	CO		10/30/2023		1,044	(13)				(13)		1,031		1,031		
100243180	MERED	CA		09/26/2025		1,150	(42)				(42)		1,108		1,108		
100191674	PEMEROE PINES	FL		01/31/2025		2,081	(29)				(29)		2,052		2,052		
100120726	BAYONNE	NJ		08/25/2023		2,059	(5)				(5)		2,054		2,054		
100244761	BEAUFORT	SC		09/29/2025		1,194	(30)				(30)		1,164		1,164		
100054732	FAIRFIELD	CA		03/23/2021		2,026	(31)				(31)		1,995		1,995		
100186379	SANTA CLARA	CA		12/30/2024		1,283	(18)				(18)		1,265		1,265		
100198203	LAS VEGAS	NV		12/14/2023		827	(22)				(22)		805		805		
100082627	KAILUA KONA	HI		04/14/2022		2,947	(27)				(27)		2,920		2,920		
100214118	FRISCO	CO		05/30/2025		1,264	(32)				(32)		1,232		1,232		
100143975	UPLAND	CA		02/29/2024		1,160	(18)				(18)		1,142		1,142		
100132098	GILCHRIST	TX		10/13/2023		1,281	(3)				(3)		1,278		1,278		
100185919	LAGUNA NIGUEL	CA		12/26/2024		1,160	(37)				(37)		1,123		1,123		
100193033	NAPLES	FL		02/10/2025		1,109	(21)				(21)		1,088		1,088		
100065740	LAINDALE	CA		07/28/2021		5,690	(45)				(45)		5,645		5,645		
100185981	SAN BERNARDINO	CA		12/26/2024		1,258	(22)				(22)		1,236		1,236		
100229357	SUNLRY	OH		08/22/2025		4,314	(67)				(67)		4,247		4,247		
100265020	FORT WERS	FL		12/17/2025		734	(34)				(34)		700		700		
100254980	CLAYTON	CA		11/07/2025		1,205	(17)				(17)		1,188		1,188		
100185957	COMPTON	CA		12/26/2024		1,367	(23)				(23)		1,344		1,344		
100151972	SUCHES	GA		06/14/2024		1,054	(63)				(63)		991		991		
100044603	MIAMI	FL		11/19/2020		1,325	(37)				(37)		1,288		1,288		
100267043	HOOD RIVER	OR		12/23/2025		1,895	(46)				(46)		1,849		1,849		
100067964	LOS ANGELES	CA		09/23/2021		2,772	(32)				(32)		2,740		2,740		
100114629	LANCASTER	CA		06/29/2023		990	(12)				(12)		988		988		
100188354	NEW HOPE	PA		01/08/2025		1,492	(23)				(23)		1,469		1,469		
100174783	JAMAICA	NY		10/31/2024		1,350	(32)				(32)		1,318		1,318		
100188734	DAVENPORT	FL		07/09/2025		1,945	(28)				(28)		1,517		1,517		
100198350	WASHINGTON	DC		12/16/2023		847	(50)				(50)		797		797		
100147094	LYNNWOOD	WA		03/28/2024		1,020	(6)				(6)		1,014		1,014		
100172377	HOUSTON	TX		10/25/2024		1,149	(46)				(46)		1,103		1,103		
100092936	PALM DESERT	CA		07/26/2023		4,436	(135)				(135)		4,301		4,301		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026147	CHANDLER	AZ		12/09/2025		1,367		(24)				(24)	1,343		1,343		
100137483	COPAL SPRINGS	FL		01/11/2024		1,183		(15)			(15)		1,168		1,168		
100165329	LANCASTER	CA		08/29/2024		874		(32)			(32)		842		842		
100129822	RANCHO CASCADES AREA LOS ANG	CA		09/22/2023		1,239		(18)			(18)		1,221		1,221		
100246620	HUNTSVILLE	UT		10/15/2025		1,271		(48)			(48)		1,223		1,223		
100115202	HUNTINGTON	NY		07/17/2023		1,104		(41)			(41)		1,063		1,063		
100179517	LEANDER	TX		11/21/2024		1,591		(10)			(10)		1,581		1,581		
100220071	HENDERSIN	NV		07/30/2025		1,055		(39)			(39)		1,016		1,016		
100244425	OCEAN CITY	NJ		09/29/2025		1,128		(33)			(33)		1,095		1,095		
100081687	HAITHORNE	CA		03/21/2022		2,516		(33)			(33)		2,483		2,483		
100246756	SALIDA	CO		10/15/2025		1,210		(46)			(46)		1,164		1,164		
100254451	CONWAY	MI		11/07/2025		1,059		(14)			(14)		1,045		1,045		
100175105	AURORA	CO		11/05/2024		1,179		(22)			(22)		1,157		1,157		
100163298	HESPERIA	CA		08/13/2024		907		(22)			(22)		885		885		
100218776	GILBERT	AZ		06/27/2025		810		(17)			(17)		793		793		
100175929	STATEN ISLAND	NY		11/12/2024		1,191		(18)			(18)		1,173		1,173		
100246830	MIAMI LAKES	FL		10/17/2025		1,298		(26)			(26)		1,272		1,272		
100247663	WAINESVILLE	NC		10/29/2025		1,310		(35)			(35)		1,275		1,275		
100201983	FALL RIVER	MA		03/18/2025		1,274		(26)			(26)		1,248		1,248		
100218597	SAVANNAH	GA		06/27/2025		1,199		(22)			(22)		1,177		1,177		
100186716	AUSTIN	TX		12/31/2024		1,154		(39)			(39)		1,115		1,115		
100220914	ROSEVILLE	OH		07/18/2025		1,204		(25)			(25)		1,179		1,179		
100255382	MARTINEZ	CA		11/24/2025		1,329		(26)			(26)		1,303		1,303		
100244751	LINCOLN	NE		09/29/2025		1,098		(45)			(45)		1,053		1,053		
100186779	NASHVILLE	TN		12/31/2024		1,113		(31)			(31)		1,082		1,082		
100253178	COLORADO SPRINGS	CO		10/30/2025		1,228		(10)			(10)		1,218		1,218		
100168531	JERSEY CITY	NJ		09/25/2024		1,197		(16)			(16)		1,181		1,181		
100137529	SAVANNAH	GA		12/08/2023		1,241		(11)			(11)		1,230		1,230		
100176228	JUSTIN	TX		12/20/2024		1,081		(25)			(25)		1,056		1,056		
100216680	BREHAMI	TX		06/23/2025		1,103		(24)			(24)		1,079		1,079		
100203976	EL MIRAGE	AZ		03/28/2025		1,101		(30)			(30)		1,071		1,071		
100219055	FEATH	TX		06/27/2025		1,873		(22)			(22)		1,851		1,851		
100044870	GAITHERSBURG	MD		11/19/2020		4,813		(13)			(13)		4,800		4,800		
100173153	MAHAH	NJ		10/30/2024		1,351		(10)			(10)		1,341		1,341		
100215920	WINTER GARDEN	FL		06/17/2025		1,204		(9)			(9)		1,195		1,195		
100140763	BROOKLYN	NY		01/22/2024		872		(2)			(2)		870		870		
100143883	OUTLER BAY	FL		02/29/2024		16,003		(709)			(709)		15,294		15,294		
100154768	LOXLEY	AL		07/19/2024		992		(48)			(48)		944		944		
100204434	FORT LAUDERDALE	FL		04/01/2025		936		(34)			(34)		902		902		
100150486	NORTH HOLLYWOOD	CA		05/03/2024		1,840		(17)			(17)		1,823		1,823		
100153614	LOS ANGELES	CA		09/31/2024		1,256		(51)			(51)		1,205		1,205		
100179524	LATHROP	CA		11/21/2024		12,117		(31)			(31)		12,086		12,086		
100153893	OXFORD	CA		06/05/2024		1,071		(33)			(33)		1,038		1,038		
100235891	WEST LAFAYETTE	IN		09/04/2025		1,072		(39)			(39)		1,033		1,033		
100202061	MAPLE VALLEY	WA		07/15/2025		12,022		(980)			(980)		11,662		11,662		
100272279	WHITMAN	WA		01/08/2026		814		(24)			(24)		790		790		
100162842	LOS ANGELES	CA		08/12/2024		1,149		(15)			(15)		1,134		1,134		
100255537	CONVERS	GA		11/24/2025		5,998		(270)			(270)		5,728		5,728		
100228001	COEUR D'ALENE	ID		08/18/2025		1,095		(36)			(36)		1,059		1,059		
100201651	WESLEY CAPEL	FL		03/13/2025		765		(26)			(26)		739		739		
100171603	WASHINGTON	DC		10/16/2024		1,284		(34)			(34)		1,260		1,260		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100189786	MENFEE	CA		01/21/2025		1,316		(2)			(2)		1,314	1,314			
100235009	MANSFIELD	TX		04/10/2025		1,126		(29)			(29)		1,097	1,097			
100150048	MIAMI	FL		06/07/2024		1,096		(50)			(50)		1,046	1,046			
100157547	NASHVILLE	TN		07/06/2024		1,287		(3)			(3)		1,284	1,284			
100179525	SECACUS	NJ		11/21/2024		1,350		(10)			(10)		1,340	1,340			
100209219	SALT LAKE CITY	UT		04/29/2025		1,315		(17)			(17)		1,298	1,298			
100236171	HIALEAH	FL		09/10/2025		974		(32)			(32)		942	942			
100156739	LOS ANGELES	CA		06/26/2024		1,212		(24)			(24)		1,188	1,188			
100227040	ONTARIO	CA		07/30/2025		1,328		(2)			(2)		1,326	1,326			
100166453	STOCKTON	CA		10/31/2024		1,149		(40)			(40)		1,109	1,109			
100170189	AUSTIN	TX		10/06/2024		1,176		(32)			(32)		1,144	1,144			
100142652	BELLEVUE	WA		03/08/2024		873		(32)			(32)		841	841			
100091572	HACIENDA HEIGHTS	CA		03/07/2023		1,255		(30)			(30)		1,225	1,225			
100272179	MISSOULA	MT		01/08/2026		1,013		(34)			(34)		979	979			
100182821	FORT PIERCE	FL		12/12/2024		1,321		(34)			(34)		1,287	1,287			
100142794	GLENWOOD SPRINGS	CO		02/08/2024		1,065		(32)			(32)		1,033	1,033			
100245827	DENVER	CO		10/17/2025		1,182		(30)			(30)		1,152	1,152			
100268653	LUSBY	MD		12/29/2025		435		(6)			(6)		429	429			
100219453	FRISSO	CO		07/07/2025		1,314		(14)			(14)		1,300	1,300			
100214845	JACKSON	TN		06/11/2025		1,047		(35)			(35)		1,012	1,012			
100193338	WILWOOD CREST	NJ		02/10/2025		1,231		(27)			(27)		1,204	1,204			
100071974	VENTURA	CA		10/29/2021		10		(1)			(1)		9	9			
100061933	FRANKLIN PARK	NJ		07/01/2021		1,902		(23)			(23)		1,879	1,879			
100211461	LAGUNA BEACH	CA		05/16/2025		383		(12)			(12)		381	381			
100067884	CHICAGO	IL		09/23/2021		2,862		(31)			(31)		2,831	2,831			
100143710	MIAMI	FL		02/23/2024		874		(12)			(12)		862	862			
100267963	LOS BANOS	CA		12/24/2025		1,208		(35)			(35)		1,173	1,173			
100119203	NEWARK	NJ		07/31/2023		1,251		(12)			(12)		1,239	1,239			
100147476	SPRING VALLEY	CA		04/03/2024		1,189		(23)			(23)		1,166	1,166			
100151758	LOS ANGELES AREA OF CHATSWORT	CA		05/10/2024		993		(20)			(20)		973	973			
100235664	LAGUNA HILLS	CA		08/29/2025		1,169		(33)			(33)		1,136	1,136			
100246088	RIDGEWOOD	NY		10/06/2025		1,363		(60)			(60)		1,303	1,303			
100087121	LONITA	CA		11/04/2022		1,401		(24)			(24)		1,377	1,377			
100170322	BOZEMAN	MT		10/08/2024		1,290		(36)			(36)		1,254	1,254			
100200260	LEVITTOHN	NY		03/07/2025		2,727		(37)			(37)		2,690	2,690			
100159449	ELL LAY	GA		07/15/2024		1,174		(33)			(33)		1,141	1,141			
100174844	LANTANA	TX		10/31/2024		597		(38)			(38)		559	559			
100176184	HOUSTON	TX		12/20/2024		996		(36)			(36)		960	960			
100202066	MIAMI	FL		07/11/2025		939		(44)			(44)		895	895			
100169514	EL CAJON	CA		09/30/2024		1,282		(17)			(17)		1,275	1,275			
100254526	MAIMOTH LAKES	CA		11/07/2025		1,141		(48)			(48)		1,093	1,093			
100219832	LOS ANGELES	CA		07/06/2025		1,246		(19)			(19)		1,227	1,227			
100247610	DALLAS	TX		10/29/2025		1,118		(14)			(14)		1,104	1,104			
100245199	CALLAHAN	FL		10/06/2025		996		(22)			(22)		974	974			
100220004	HARRISVILLE	UT		07/18/2025		1,188		(41)			(41)		1,147	1,147			
100228970	WASHINGTON	DC		09/10/2025		1,000		(42)			(42)		958	958			
100172575	QUINCY	MA		10/23/2024		1,998		(54)			(54)		1,934	1,934			
100255481	SWANS ISLAND	ME		11/24/2025		1,748		(50)			(50)		1,698	1,698			
100236921	PALM DESERT	CA		09/12/2025		791		(16)			(16)		775	775			
100189327	MILLCREEK	UT		07/19/2025		1,334		(13)			(13)		1,321	1,321			
100168099	SUPRISE	AZ		09/20/2024		1,100		(29)			(29)		1,071	1,071			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100108241	SAN BERNARDINO	CA		05/24/2023		1,189	(28)				(28)		1,161				
100143472	OCEANSIDE	CA		02/16/2024		1,197	(24)				(24)		1,173				
100212886	PROVIDENCE	UT		05/28/2025		23,844	(886)				(886)		22,948	22,948			
100246263	TRACY	CA		10/10/2025		1,126	(49)				(49)		1,077				
100149028	ALHAMBRA	CA		04/19/2024		1,286	(17)				(17)		1,269				
100157096	HOLLYWOOD	FL		02/20/2025		1,165	(17)				(17)		1,148				
100238992	VACAVILLE	CA		09/23/2025		1,285	(47)				(47)		1,238				
100163832	TEPEE	AZ		10/04/2024		1,191	(21)				(21)		1,170				
100178478	PLANO	TX		11/21/2024		1,049	(16)				(16)		1,033				
100166263	TEHACHAPI	CA		09/09/2024		1,229	(23)				(23)		1,206				
100237017	BAKERSFIELD	CA		09/12/2025		1,190	(31)				(31)		1,159				
100166076	MAISON	IL		09/09/2024		1,425	(40)				(40)		1,385				
100201205	FRESNO	CA		03/12/2025		1,232	(47)				(47)		1,185				
100212043	HOUSTON	TX		06/27/2025		1,050	(47)				(47)		1,003				
100212844	SUNRISE	FL		05/29/2025		1,150	(24)				(24)		1,126				
100229569	RICHMOND	TX		06/15/2025		1,575	(27)				(27)		1,548				
100207338	MORENO VALLEY	CA		04/29/2025		1,068	(50)				(50)		1,018				
100173715	INDIO	CA		10/30/2024		1,073	(33)				(33)		1,040				
100130262	AZUSA	CA		09/28/2023		891	(15)				(15)		876				
100176221	MIAMI BEACH	FL		12/20/2024		4,908	(220)				(220)		4,688				
100235846	REHOBOTH BEACH	DE		09/04/2025		1,226	(28)				(28)		1,198				
100188348	WEST SACRAMENTO	CA		01/08/2025		1,281	(13)				(13)		1,268				
100209828	EMERY	SC		04/29/2025		1,238	(27)				(27)		1,211				
100254671	VENTURA	CA		11/12/2025		834	(26)				(26)		808				
100218881	TOFTE	IL		06/27/2025		1,021	(26)				(26)		995				
100253168	EAST PROVIDENCE	RI		10/30/2025		1,177	(39)				(39)		1,138				
100140821	SANTA MARIA	CA		01/19/2024		1,004	(18)				(18)		986				
100277554	SANTA ROSA	CA		02/13/2026		400	(12)				(12)		388				
100244729	HICKORY CREEK	TX		09/29/2025		1,321	(14)				(14)		1,307				
100192948	SAVANNAH	GA		02/10/2025		1,111	(35)				(35)		1,076				
100169317	JACKSON	TN		09/27/2024		1,179	(56)				(56)		1,123				
100229175	TOINSEND	IL		06/14/2025		1,065	(27)				(27)		1,038				
100221076	INDIAN ROCKS BEACH	FL		07/18/2025		993	(35)				(35)		958				
100174628	MIAMI	FL		10/31/2024		1,020	(50)				(50)		970				
100174941	PORT SAINT JUE	FL		10/31/2024		1,180	(25)				(25)		1,155				
100174632	MIAMI	FL		10/31/2024		1,019	(47)				(47)		972				
10023187	CAPE CORAL	FL		06/13/2025		2,513	(67)				(67)		2,446				
4010047432	DETROIT	MI		03/22/2023		1,081	(24)				(24)		1,057				
100149182	SAN ANTONIO	TX		04/22/2024		10,866	(320)				(320)		10,546				
100202955	DOUBLE SPRINGS	AL		03/24/2025		1,138	(36)				(36)		1,102				
100244386	LAS VEGAS	NV		09/29/2025		1,281	(36)				(36)		1,245				
100182383	DAVIS	CA		12/12/2024		10,394	(270)				(270)		10,124				
100211853	LATHROP	CA		05/19/2025		1,281	(3)				(3)		1,278				
100193825	CARREL	IN		02/10/2025		2,647	(65)				(65)		2,582				
100102080	MIAMI	FL		06/18/2023		1,388	(9)				(9)		1,379				
100229582	HENDERSON	NV		06/15/2025		3,049	(74)				(74)		2,975				
100266817	SAN BERNARDINO	CA		12/23/2025		886	(20)				(20)		866				
100244709	SAN FERNANDO	CA		09/29/2025		1,111	(43)				(43)		1,068				
100211822	BLAKESLEE	PA		05/19/2025		1,199	(10)				(10)		1,189				
100229339	SACRAMENTO	CA		06/15/2025		3,200	(15)				(15)		3,185				
100246277	DALLAS	TX		10/10/2025		4,913	(117)				(117)		4,796				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
	2	3	State					8	9	10	11	12						13	
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100188369	CLAVIS		CA		01/08/2025		1,238	(27)	(49)			(27)		1,231	1,231				
100165867	HIALEAH		FL		12/28/2024		1,063	(49)				(49)		1,014	1,014				
100063353	WHITE HART		MD		07/01/2021		3,212	(89)	(89)			(89)		3,123	3,123				
100147736	MIAMI		FL		04/08/2024		1,187	(24)	(24)			(24)		1,163	1,163				
100272451	MANFIELD		TX		01/08/2026		842	(15)	(15)			(15)		827	827				
100190897	SISTER BAY		WI		01/28/2025		1,226	(3)	(35)			(35)		1,223	1,223				
100192700	DALLAS		TX		02/10/2025		1,146	(35)	(35)			(35)		1,111	1,111				
100244989	LAKE HARMONY		PA		09/29/2025		2,957	(62)	(62)			(62)		2,895	2,895				
100169607	FENTON		WA		09/30/2024		1,512	(37)	(37)			(37)		1,475	1,475				
100144566	FEDERAL WAY		WA		04/26/2024		925	(36)	(36)			(36)		889	889				
100238239	FORT MILL		SC		09/18/2025		733	(32)	(32)			(32)		701	701				
100127540	NEWARK		NJ		09/08/2023		1,289							1,289	1,289				
100201518	EL MONTE		CA		03/13/2025		1,158	(38)	(38)			(38)		1,120	1,120				
100100162	HOLLISTER		CA		03/17/2023		991	77	77					1,068	1,068				
100205988	HUDSON		NH		05/09/2025		1,117	(39)	(39)			(39)		1,078	1,078				
100195286	ELL LAY		GA		02/24/2025		3,151	(104)	(104)			(104)		3,047	3,047				
100181368	PICO RIVERA		CA		12/06/2024		1,112	(48)	(48)			(48)		1,064	1,064				
100206144	APOLLO BEACH		FL		04/16/2025		1,197	(30)	(30)			(30)		1,167	1,167				
100168165	SWAMPSCOTT		MA		09/20/2024		1,296	(6)	(6)			(6)		1,290	1,290				
100209249	HURRICANE		UT		04/29/2025		1,700	(21)	(21)			(21)		1,679	1,679				
100253676	ATHENS		GA		10/30/2025		1,118	(44)	(44)			(44)		1,074	1,074				
100190542	UNIONDALE		NY		01/28/2025		2,859	(7)	(7)			(7)		2,852	2,852				
100144165	WORCESTER		MA		03/07/2024		1,220	(22)	(22)			(22)		1,198	1,198				
100141661	LAS VEGAS		NV		01/30/2024		1,001	(35)	(35)			(35)		966	966				
100268870	FAIRFAX		CA		12/29/2025		848	(19)	(19)			(19)		829	829				
100236041	SCOTTSDALE		AZ		12/05/2025		4,069	(153)	(153)			(153)		3,916	3,916				
100255929	SCOTTSDALE		AZ		11/24/2025		1,203	(34)	(34)			(34)		1,169	1,169				
100206525	RIVERSIDE		CA		04/22/2025		1,344	(17)	(17)			(17)		1,327	1,327				
100110147	GARDENA		CA		06/29/2023		1,684	(40)	(40)			(40)		1,644	1,644				
100152201	ATLANTA		GA		05/17/2024		1,180	(27)	(27)			(27)		1,153	1,153				
100195290	BRACENTON		FL		02/24/2025		1,164	(29)	(29)			(29)		1,135	1,135				
100143960	ISLAND PARK		ID		04/24/2024		1,182	(27)	(27)			(27)		1,155	1,155				
100209747	OCEANSIDE		CA		05/05/2025		996	(39)	(39)			(39)		957	957				
100268875	EPIORTH		GA		12/23/2025		1,288	(41)	(41)			(41)		1,227	1,227				
100191765	HOUSTON		TX		02/20/2025		1,167	(49)	(49)			(49)		1,118	1,118				
100071496	PASADENA		CA		10/26/2021		2,631	(122)	(122)			(122)		2,509	2,509				
100238525	VALLEJO		CA		09/19/2025		1,064	(35)	(35)			(35)		1,029	1,029				
100255520	ELK GROVE		CA		11/24/2025		1,715	(62)	(62)			(62)		1,653	1,653				
100076831	ARVADA		CO		12/27/2021		2,421	(85)	(85)			(85)		2,336	2,336				
100076751	LONGMONT		CO		12/30/2021		2,610	(76)	(76)			(76)		2,534	2,534				
100101664	NEWBURY		MA		04/26/2023		1,442	(2)	(2)			(2)		1,440	1,440				
100090956	MISSOURI CITY		TX		01/31/2023		801	(44)	(44)			(44)		757	757				
100213560	GREINA		LA		05/29/2025		1,236	(20)	(20)			(20)		1,216	1,216				
100247323	SPRINGFIELD		VA		10/24/2025		1,896	(5)	(5)			(5)		1,891	1,891				
100254139	DALLAS		TX		12/12/2025		1,248	(20)	(20)			(20)		1,228	1,228				
100206429	SKIPPIN		GA		04/22/2025		1,261	(40)	(40)			(40)		1,221	1,221				
100132691	BAYONE		NJ		11/03/2023		919	(17)	(17)			(17)		902	902				
100193192	MESA		AZ		03/20/2025		1,056	(41)	(41)			(41)		1,015	1,015				
100200459	HIGHLAND		UT		03/10/2025		1,105	(32)	(32)			(32)		1,073	1,073				
100103394	SACRAMENTO		CA		06/16/2023		1,042	(34)	(34)			(34)		1,008	1,008				
100219702	BOUNTIFUL		UT		07/07/2025		1,335	(4)	(4)			(4)		1,331	1,331				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100103125	DEER PARK	TX		04/21/2023		1,265	(27)				(27)		1,238				
100185780	FAIRFIELD	CA		12/28/2024		387	(46)				(46)		941				
100141325	BRAINTREE	MA		01/30/2024		1,458	(4)				(4)		1,454				
100201940	HONOLULU	HI		03/18/2025		1,208	(38)				(38)		1,170				
100144382	LOVE OAK	TX		03/07/2024		1,818	(50)				(50)		1,768				
100138418	HENDERSON	NV		12/18/2023		1,064	(13)				(13)		1,051				
100206532	JUPITER	FL		04/22/2025		1,622	(24)				(24)		1,598				
100202483	SEVIERVILLE	TN		03/21/2025		1,091	(26)				(26)		1,065				
100274123	FORT MYERS	FL		01/27/2026		389	(12)				(12)		387				
100189384	CORONA	CA		01/14/2025		1,610	(55)				(55)		1,555				
100202239	TUSCON	AZ		04/17/2025		2,373	(11)				(11)		2,362				
100257191	NOKOMIS	FL		11/26/2025		1,253	(19)				(19)		1,234				
100188877	OAKLAND	CA		01/09/2025		1,064	(22)				(22)		1,042				
100228855	TWIN LAKES	CO		06/18/2025		1,236	(16)				(16)		1,220				
100171701	BEAUMONT	CA		10/17/2024		2,104	(42)				(42)		2,062				
100226569	NYE	MT		07/30/2025		26,848	(528)				(528)		26,320				
100158706	KISSIMEE	FL		07/10/2024		1,234	(15)				(15)		1,219				
4010053683	TRENTON	NJ		06/20/2023		1,142	(32)				(32)		1,110				
100206440	CULLOWHEE	NC		04/22/2025		1,331	(23)				(23)		1,308				
100218880	LOS ANGELES	CA		06/27/2025		1,049	(39)				(39)		1,010				
100238477	RIPON	CA		09/19/2025		1,159	(35)				(35)		1,124				
100150009	YUBA CITY	CA		06/07/2024		941	(48)				(48)		893				
100192790	OAKHURST	NJ		02/10/2025		1,109	(27)				(27)		1,082				
100150135	COCONUT CREEK	FL		06/14/2024		2,233	(39)				(39)		2,194				
100192876	SILVER SPRING	MD		02/10/2025		1,888	(18)				(18)		1,870				
100180584	SANTA MARIA	CA		11/26/2024		1,040	(4)				(4)		1,036				
100273311	AMERICAN FORK	UT		01/15/2026		350	(15)				(15)		335				
100200574	SKOKIE	IL		03/11/2025		1,268	(13)				(13)		1,255				
100203110	MERIDIAN	ID		03/27/2025		1,215	(34)				(34)		1,181				
100190296	FLANDERS	NJ		01/22/2025		1,163	(34)				(34)		1,129				
100194712	WASHINGTON	DC		02/21/2025		89,916	(1,860)				(1,860)		88,056				
100272417	EAST BOSTON	MA		01/08/2026		882	(17)				(17)		865				
100157181	SANTA ROSA	CA		02/20/2025		942	(27)				(27)		915				
100186369	NORTH EASTON	MA		12/30/2024		1,243	(17)				(17)		1,226				
100158986	AURORA	CO		06/15/2024		2,791	(2)				(2)		2,789				
100206731	EL SUBRANIE	CA		04/23/2025		9,125	(338)				(338)		8,787				
100268765	BUCKEYE	AZ		12/29/2025		1,197	(30)				(30)		1,167				
100253732	CHARLOTTE	NC		10/30/2025		1,274	(33)				(33)		1,241				
100273032	BRANSON WEST	MO		01/15/2026		832	(18)				(18)		814				
100191737	SPARKS GLENCE	ND		01/31/2025		1,233	(28)				(28)		1,205				
100158586	GARLAND	TX		07/10/2024		1,181	(19)				(19)		1,162				
4010052634	DETROIT	MI		07/27/2023		1,056	(30)				(30)		1,026				
100238545	PLEASANT GROVE	UT		09/23/2025		1,181	(27)				(27)		1,154				
100014332	ELK GROVE	CA		06/27/2017		977	(15)				(15)		962				
100147011	FREEDONT	CA		03/27/2024		1,423	(38)				(38)		1,385				
100195294	ANCHORAGE	AK		02/24/2025		2,909	(39)				(39)		2,870				
100169498	WESTWOOD	MA		09/30/2024		1,157	(31)				(31)		1,126				
100147670	KISSIMEE	FL		04/04/2024		1,284	(1)				(1)		1,283				
100172986	HOUSTON	TX		10/25/2024		1,024	(47)				(47)		977				
100173023	HOUSTON	TX		10/25/2024		1,025	(48)				(48)		977				
100149657	LATHROP	CA		04/26/2024		1,315	(20)				(20)		1,295				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100166096	HOMESTEAD	FL		09/09/2024		760	(12)				(12)		748		748		
100164510	MENFEE	CA		06/21/2024		1,261	(24)				(24)		1,237		1,237		
100084642	FONTANA	CA		06/02/2022		1,527	(61)				(61)		1,466		1,466		
100172176	FONTANA	CA		10/17/2024		1,038	(37)				(37)		1,001		1,001		
100233915	EUGENE	OR		10/30/2025		1,088	(32)				(32)		1,056		1,056		
100165942	STATEN ISLAND	NY		06/28/2024		5,314	(251)				(251)		5,063		5,063		
100235905	BARDSTOWN	KY		09/04/2025		1,499	(53)				(53)		1,446		1,446		
100214309	SAN ANTONIO	TX		06/02/2025		1,220	(7)				(7)		1,213		1,213		
100247165	MANTECA	CA		11/14/2025		1,209	(43)				(43)		1,166		1,166		
100235309	SNYRNA	GA		06/29/2025		1,046	(45)				(45)		1,001		1,001		
100133788	WORCESTER	MA		10/20/2023		1,194	(2)				(2)		1,192		1,192		
100273368	SAINT CLOUD	FL		01/21/2026		416	(1)				(1)		415		415		
100118988	PALMDALE	CA		07/27/2023		988	(28)				(28)		960		960		
100180012	VICTOR	ID		11/25/2024		1,236	(24)				(24)		1,212		1,212		
100229825	CHARLOTTE	NC		06/18/2025		1,254	(6)				(6)		1,248		1,248		
100186301	PALMDALE	CA		12/30/2024		1,131	(37)				(37)		1,094		1,094		
100159826	PALMDALE	CA		07/17/2024		811	(9)				(9)		802		802		
100245946	CENTENIAL	CO		11/06/2025		1,192	(26)				(26)		1,166		1,166		
100227076	FLUJAY VARINA	NC		07/30/2025		1,096	(48)				(48)		1,048		1,048		
100168710	HARTWELL	GA		09/25/2024		1,040	(56)				(56)		984		984		
100163330	CATHERAL CITY	CA		06/13/2024		1,171	(38)				(38)		1,133		1,133		
100090315	PITTSBURGH	PA		01/06/2023		1,195	(14)				(14)		1,181		1,181		
100079127	LAFALETTE	CA		02/24/2022		2,474	(24)				(24)		2,450		2,450		
100043379	SCARSDALE	NY		06/13/2020		1,345	(41)				(41)		1,304		1,304		
100174376	PORT SAINT LUCIE	FL		10/31/2024		1,169	(27)				(27)		1,142		1,142		
100201688	AVON	CO		03/13/2025		1,130	(6)				(6)		1,124		1,124		
100266890	CARLISHEL	CA		12/23/2025		388	(11)				(11)		377		377		
100220421	MI WUK VILLAGE	CA		07/15/2025		4,285	(95)				(95)		4,190		4,190		
100162519	VALLEJO	CA		12/12/2024		1,327	(5)				(5)		1,322		1,322		
100233909	IRVIN	ID		10/30/2025		1,096	(33)				(33)		1,063		1,063		
100216114	UNIONDALE	NY		06/17/2025		1,054	(39)				(39)		1,015		1,015		
100120626	BLOOMFIELD	NJ		06/18/2023		1,148	(11)				(11)		1,137		1,137		
100162593	GILBERT	AZ		12/12/2024		1,254	(13)				(13)		1,241		1,241		
100228296	SAN DIEGO	CA		06/11/2025		1,451	(53)				(53)		1,398		1,398		
100152194	CENTRAL FALLS	RI		06/17/2024		1,500	(17)				(17)		1,483		1,483		
100120653	MIAMI	FL		06/24/2023		1,046	(9)				(9)		1,037		1,037		
100137097	PORT ARANSAS	TX		11/28/2023		1,148	(10)				(10)		1,138		1,138		
100268960	SEATTLE	WA		12/29/2025		850	(12)				(12)		838		838		
100216603	CHIPPENIA FALLS	WI		06/23/2025		1,095	(29)				(29)		1,066		1,066		
100215666	POWNETTE	WI		06/12/2025		2,618	(27)				(27)		2,591		2,591		
100023359	MONTEBELLO	CA		09/04/2018		2,838	(61)				(61)		2,777		2,777		
100163983	JAMAICA	NY		06/21/2024		1,158	(41)				(41)		1,117		1,117		
100164781	ROSHARON	TX		06/26/2024		1,126	(9)				(9)		1,117		1,117		
100196235	SILVERTON	OR		02/28/2025		1,243	(7)				(7)		1,236		1,236		
100206102	ORLANDO	FL		04/16/2025		1,676	(33)				(33)		1,643		1,643		
100169824	OCALA	FL		09/30/2024		716	(20)				(20)		696		696		
100246692	SAN LORENZO	CA		10/17/2025		1,196	(38)				(38)		1,158		1,158		
100162632	BRIDGEWATER	NJ		06/12/2024		1,223	(22)				(22)		1,201		1,201		
100186267	CONCORD TOWNSHIP	OH		12/27/2024		1,210	(36)				(36)		1,174		1,174		
100226820	PLANO	TX		06/12/2025		1,283	(16)				(16)		1,267		1,267		
100228135	NAPLES	FL		06/08/2025		1,037	(40)				(40)		997		997		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022006	CHEYENNE	WY		07/15/2025		1,159	(40)				(40)		1,119		1,119		
10020977	TACOMA	WA		05/02/2025		2,056	(62)				(62)		1,994		1,994		
100219640	ELL LAY	GA		07/07/2025		1,383	(10)				(10)		1,373		1,373		
100159002	RIO LINDA	CA		06/15/2024		928	(51)				(51)		.877		.877		
100162296	DULUTH	GA		09/08/2024		957	(36)				(36)		.921		.921		
100169591	NORTH BEND	WA		09/30/2024		939	(18)				(18)		.921		.921		
100276935	SUMMerville	SC		01/30/2026		393	(14)				(14)		.379		.379		
100246115	RICHMOND	TX		10/08/2025		1,201	(54)				(54)		1,147		1,147		
100143480	COMPTON	CA		02/16/2024		700	(14)				(14)		.686		.686		
100161709	MIAMI	FL		07/30/2024		1,161	(36)				(36)		1,125		1,125		
100151932	FLOSSMOOR	IL		06/14/2024		1,094	(17)				(17)		1,077		1,077		
100094660	CORAL SPRINGS	FL		06/02/2022		1,229	(3)				(3)		1,226		1,226		
100162569	KANSAS CITY	MO		06/12/2024		1,875	(20)				(20)		1,855		1,855		
100163002	WEST HAVEN	CT		06/13/2024		1,115	(28)				(28)		1,087		1,087		
100209211	LAS VEGAS	NV		04/29/2025		1,311	(2)				(2)		1,309		1,309		
100109028	BAKERSFIELD	CA		05/31/2023		1,052	(24)				(24)		1,028		1,028		
100255002	LAWRENCEVILLE	GA		11/19/2025		1,189	(43)				(43)		1,146		1,146		
100060152	HOLMES BEACH	FL		06/25/2021		2,784	(45)				(45)		2,739		2,739		
100236168	DALLAS	TX		09/10/2025		1,174	(15)				(15)		1,159		1,159		
100244902	FOXBORO	MA		09/29/2025		1,200	(21)				(21)		1,179		1,179		
100247618	MORENO VALLEY	CA		10/29/2025		1,220	(41)				(41)		1,179		1,179		
100203071	HAPPY VALLEY	OR		04/25/2025		1,244	(25)				(25)		1,219		1,219		
100149557	SACRAMENTO	CA		04/26/2024		940	(3)				(3)		.837		.837		
100161915	SEATTLE	WA		07/25/2024		1,636	(21)				(21)		1,615		1,615		
100138920	RIVERVIEW	FL		12/21/2023		1,145	(1)				(1)		1,144		1,144		
100272616	LOS ANGELES	CA		01/09/2026		405	(1)				(1)		.404		.404		
100267364	HIALEAH	FL		12/24/2025		745	(22)				(22)		.723		.723		
100272960	PRIOR LAKE	IL		01/08/2026		.868	(20)				(20)		.848		.848		
100186029	BOZEMAN	MT		01/31/2025		1,409	(45)				(45)		1,364		1,364		
100143255	PUNTA GORDA	FL		02/16/2024		1,261	(29)				(29)		1,232		1,232		
100261409	BUCKEYE	AZ		12/08/2025		1,173	(10)				(10)		1,163		1,163		
100102915	MISSOURI CITY	TX		06/22/2023		6,721	(162)				(162)		6,559		6,559		
100214957	JERSEY CITY	NJ		06/11/2025		3,287	(88)				(88)		3,219		3,219		
100078443	JURIPA VALLEY RIVERSID	CA		01/21/2022		2,241	(52)				(52)		2,189		2,189		
100153991	YUCAIPA	CA		05/29/2024		911	(35)				(35)		.876		.876		
100201684	MARSHVILLE	TN		03/13/2025		1,139	(44)				(44)		1,095		1,095		
100054415	ARLINGTON HEIGHTS	IL		03/23/2021		3,214	(129)				(129)		3,085		3,085		
100204592	RIVERSIDE	CA		04/04/2025		1,501	(39)				(39)		1,462		1,462		
100138735	NEIROP BEACH	CA		02/02/2024		1,850	(29)				(29)		.821		.821		
100170452	MCDONOUGH	GA		10/09/2024		1,189	(28)				(28)		1,161		1,161		
100192938	SEATTLE	WA		12/12/2024		1,162	(25)				(25)		1,137		1,137		
100235187	GARNER	NC		06/28/2025		1,049	(43)				(43)		1,006		1,006		
100000463	FELTON	CA		09/21/2016		767	15				15		.782		.782		
100177226	CHARLOTTE	NC		01/16/2025		928	(38)				(38)		.890		.890		
100151638	FORT WASHINGTON	MO		05/10/2024		.973	(8)				(8)		.965		.965		
100207102	RIVERSIDE	CA		04/24/2025		1,146	(32)				(32)		1,114		1,114		
100204018	WILLIS	TX		03/28/2025		1,168	(42)				(42)		1,126		1,126		
100198556	JACKPER	AL		02/28/2025		1,156	(27)				(27)		1,129		1,129		
100163965	CARROLLTON	GA		09/27/2024		1,432	(44)				(44)		1,388		1,388		
100084054	CABO SAN LUCAS	MEX		07/11/2022		1,865							1,865		1,865		
100221013	ORIENTAL	NC		07/18/2025		1,087	(30)				(30)		1,057		1,057		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100165345	SMITHFIELD	NC		06/29/2024		1,034		(29)			(29)		1,005	1,005			
100207440	REDONDO BEACH	CA		04/29/2025		13,298		(625)			(625)		12,673	12,673			
100244460	SEATTLE	WA		09/29/2025		1,131		(48)			(48)		1,083	1,083			
100049888	DONEY	CA		11/20/2020		1,095		122			122		1,217	1,217			
100080038	ORLANDO BEACH	FL		04/08/2022		2,248		(30)			(30)		2,218	2,218			
100120823	TOMBHANA	PA		06/25/2023		1,123		(6)			(6)		1,117	1,117			
100091408	DORAL	FL		02/22/2023		1,321		(14)			(14)		1,307	1,307			
100246151	WEAVERVILLE	NC		10/08/2025		1,012		(46)			(46)		966	966			
100212484	WHITTIER	CA		05/28/2025		1,209							1,209	1,209			
100102728	HOUSTON	TX		06/22/2023		1,417		(13)			(13)		1,404	1,404			
100221377	SAINT AUGUSTINE	FL		07/22/2025		2,159		(68)			(68)		2,091	2,091			
100027050	SEASIDE	CA		09/26/2018		1,312		156			156		1,468	1,468			
100176588	PERRIS	CA		11/15/2024		1,240		(23)			(23)		1,217	1,217			
100235202	MARCO ISLAND	FL		06/28/2025		1,173		(36)			(36)		1,137	1,137			
4010068564	HAMMOND	LA		04/29/2024		1,093		(23)			(23)		1,070	1,070			
100261718	LAKELAND	FL		12/12/2025		659		(27)			(27)		632	632			
100204143	LAS VEGAS	NV		03/28/2025		1,125		(39)			(39)		1,086	1,086			
100215836	CARY	NC		06/12/2025		1,202		(11)			(11)		1,191	1,191			
100167970	LAS VEGAS	NV		09/20/2024		1,353		(31)			(31)		1,322	1,322			
100162846	BRIDGEPORT	CT		06/12/2024		1,273		(6)			(6)		1,265	1,265			
100220658	CAPE CORAL	FL		07/17/2025		1,062		(50)			(50)		1,012	1,012			
100226669	LAS VEGAS	NV		07/30/2025		1,153		(36)			(36)		1,117	1,117			
100272113	WASILLA	AK		01/08/2026		863		(20)			(20)		843	843			
100138094	JURIPA VALLEY	CA		12/13/2023		857		(10)			(10)		847	847			
100184994	KENNEWICK	WA		12/19/2024		1,255		(24)			(24)		1,231	1,231			
100236010	CHICAGO	IL		09/23/2025		42,977		(1,283)			(1,283)		41,694	41,694			
100238993	POOLESVILLE	MO		09/23/2025		1,110		(43)			(43)		1,067	1,067			
100273963	CONCORD	NC		01/26/2026		406		(19)			(19)		387	387			
100171900	MIDVALE	UT		10/17/2024		1,263		(11)			(11)		1,252	1,252			
100207114	RIVERSIDE	CA		04/24/2025		1,169		(29)			(29)		1,140	1,140			
100165653	NORTH MIAMI	FL		10/04/2024		1,225		(46)			(46)		1,179	1,179			
100246323	COPELL	TX		10/10/2025		1,411		(40)			(40)		1,371	1,371			
100226331	SANTA FE	NM		07/30/2025		1,281		(21)			(21)		1,260	1,260			
100218539	PEORIA	AZ		06/27/2025		1,294		(4)			(4)		1,290	1,290			
100264987	GLENVIEW	IL		12/17/2025		1,540		(56)			(56)		1,484	1,484			
100254983	DAWERS	WA		11/17/2025		1,391		(51)			(51)		1,340	1,340			
100162556	MIRAMAR BEACH	FL		06/12/2024		2,875		(60)			(60)		2,815	2,815			
100175039	COVINGTON	GA		11/05/2024		790		(18)			(18)		772	772			
100247417	NESSOITIN	OR		09/29/2025		1,743		(31)			(31)		1,712	1,712			
100220607	HAGLE	VA		07/15/2025		1,405		(51)			(51)		1,354	1,354			
100199408	NEW ORLEANS	LA		02/28/2025		1,123		(30)			(30)		1,093	1,093			
100218828	ARRINGTON	TN		06/27/2025		1,157		(14)			(14)		1,143	1,143			
100120269	COACHELLA	CA		06/18/2023		1,192		(24)			(24)		1,168	1,168			
100088109	SANTA ANA	CA		10/25/2022		710		(33)			(33)		677	677			
100238605	LAS VEGAS	NV		09/23/2025		1,150		(36)			(36)		1,114	1,114			
100235321	PEARLAND	TX		06/29/2025		1,177		(33)			(33)		1,144	1,144			
100143020	MELVILLE	NY		02/12/2024		1,103		(19)			(19)		1,084	1,084			
100115660	MARYSVILLE	WA		07/20/2023		1,277		(27)			(27)		1,250	1,250			
100128832	COOPER CITY	FL		09/21/2023		4,411		(57)			(57)		4,354	4,354			
100100074	AMTIDCH	CA		03/28/2023		1,094		(5)			(5)		1,089	1,089			
100155990	CARLSBAD	CA		06/17/2024		1,242		(14)			(14)		1,228	1,228			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023066	TACOMA	WA		06/14/2025		961		(29)			(29)		932				
100115366	UPLAND	CA		07/17/2023		3,047		(22)			(22)		3,025				
100273026	HENDERSON	NV		01/15/2026		335		(10)			(10)		325				
100245625	JERSEY CITY	NJ		10/06/2025		1,335	(40)				(40)		1,295				
100175226	KISSIMEE	FL		11/05/2024		1,262		(7)			(7)		1,255				
100205969	DENVER	CO		04/14/2025		1,164		(17)			(17)		1,147				
100127525	INDIAN LAND	SC		09/08/2023		1,313		(14)			(14)		1,299				
100272505	PALIS	MI		01/08/2026		766		(12)			(12)		754				
100144529	KIHEI	HI		04/26/2024		4,980		(66)			(66)		4,294				
100152443	EVERETT	WA		05/17/2024		838		(3)			(3)		835				
100265001	EL DORADO HILLS	CA		12/17/2025		807		(34)			(34)		773				
100205672	WOODSTOCK	GA		05/09/2025		1,165		(42)			(42)		1,123				
100282362	WEBSTER	MA		02/21/2026		423		(17)			(17)		406				
100176536	CLAYTON	CA		11/15/2024		1,332		(7)			(7)		1,325				
100246181	COMMERCE CITY	CO		10/08/2025		1,062		(46)			(46)		1,016				
100166360	NEW ALBANY	OH		10/24/2024		1,253		(18)			(18)		1,235				
100192721	CENTER BARNSTEAD	WV		02/10/2025		1,135		(35)			(35)		1,100				
100203392	WASHINGTON	DC		03/27/2025		1,256		(33)			(33)		1,223				
100218530	PHOENIX	AZ		06/27/2025		1,298		(7)			(7)		1,291				
100246985	SEATTLE	WA		10/29/2025		1,167		(40)			(40)		1,127				
100253436	TRACY	CA		10/30/2025		1,304		(29)			(29)		1,275				
100206583	WILDOMAR	CA		04/22/2025		1,088		(37)			(37)		1,051				
100229171	ROCKFORD	OH		06/14/2025		1,078		(24)			(24)		1,054				
100195268	OVERLAND PARK	KS		02/24/2025		1,224		(20)			(20)		1,204				
100120453	WASHINGTON	DC		06/18/2023		1,014		(29)			(29)		985				
100180173	ELIZABETH	NJ		11/25/2024		968		(42)			(42)		926				
100207515	PUEBLO WEST	CO		04/29/2025		1,249		(34)			(34)		1,215				
100168280	DAVENPORT	FL		09/20/2024		1,287		(8)			(8)		1,279				
100201627	PENSACOLA BEACH	FL		03/13/2025		1,028,482		(54,597)			(54,597)		973,885				
100206051	SANTA ROSA	CA		05/16/2025		3,759		(45)			(45)		3,714				
100165977	ARLINGTON	VA		09/06/2024		1,180		(41)			(41)		1,139				
100254130	MANHATTA	TX		12/12/2025		730		(27)			(27)		703				
100163390	HOUSTON	TX		09/27/2024		1,733		(69)			(69)		1,664				
100214740	RIVERSIDE	CA		06/11/2025		1,025		(18)			(18)		1,007				
100166117	SILVER SPRING	MD		09/09/2024		1,385		(12)			(12)		1,373				
100205700	KNOXVILLE	TN		04/14/2025		1,104		(39)			(39)		1,065				
100148048	CASCADE	ID		04/10/2024		1,286		(21)			(21)		1,265				
100238773	SOUTH LAKE TAHOE	CA		09/23/2025		1,055		(41)			(41)		1,014				
100173314	PANAMA CITY BEACH	FL		10/30/2024		3,092		(59)			(59)		3,033				
100168677	WALTHAM	MA		09/25/2024		1,198		(32)			(32)		1,166				
100205981	GOLD HILL	OR		05/02/2025		1,148		(18)			(18)		1,130				
100099072	LAKE ELSINORE	CA		01/06/2023		1,457		(41)			(41)		1,416				
100245919	MIAMI	FL		10/17/2025		1,201		(34)			(34)		1,167				
100255091	FRANKFORT	IL		11/24/2025		1,244		(26)			(26)		1,218				
100175548	RIVERSIDE	CA		11/12/2024		1,048		(11)			(11)		1,037				
100207190	SUGAR HILL	GA		04/28/2025		62,037		(752)			(752)		61,285				
100272515	FLAGSTAFF	AZ		01/09/2026		836		(19)			(19)		817				
100120669	PARKER	CO		06/28/2023		1,875		(33)			(33)		1,842				
100245834	GEORGETOWN	TX		10/17/2025		1,056		(50)			(50)		1,006				
100170415	SILVER SPRING	MD		10/09/2024		1,270		(36)			(36)		1,234				
100215871	LAKE HAVASI CITY	AZ		06/12/2025		2,211		(21)			(21)		2,190				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100236287	IRVINE	CA		09/10/2025		2,763		(28)			(28)		2,735	2,735			
100149357	PALETTO	FL		04/24/2024		3,148		(13)			(13)		3,135	3,135			
100207084	PORF ORCHARD	VA		04/24/2025		1,115		(32)			(32)		1,083	1,083			
100272797	SCOTTSDALE	AZ		01/13/2026		398		(14)			(14)		384	384			
100108914	TULLOCK	CA		05/31/2023		1,730		(41)			(41)		1,689	1,689			
100220392	WIDLEY	ID		07/14/2025		1,134		(40)			(40)		1,094	1,094			
100151427	MORENO VALLEY	CA		05/10/2024		1,160		(16)			(16)		1,144	1,144			
100103145	WAXCK	NY		04/21/2023		1,253		(18)			(18)		1,235	1,235			
100149639	JERSEY CITY	NJ		04/26/2024		1,394		(18)			(18)		1,376	1,376			
100120772	SAN ANTONIO	TX		08/25/2023		3,992		(84)			(84)		3,908	3,908			
100135338	NASHVILLE	TN		11/13/2023		1,270		(1)			(1)		1,269	1,269			
100219354	BAYONE	NJ		06/30/2025		1,169		(17)			(17)		1,152	1,152			
100194548	SHAWNEE	KS		02/20/2025		1,394		(13)			(13)		1,381	1,381			
100159584	RIALTO	CA		07/15/2024		957		(24)			(24)		933	933			
100192989	BOISE	ID		02/10/2025		1,145		(21)			(21)		1,124	1,124			
100066993	POVALUP	VA		09/30/2022		2,002		(3)			(3)		1,999	1,999			
100226944	WIREHAW	MA		07/30/2025		1,232		(7)			(7)		1,225	1,225			
100161081	RIVIERA BEACH	FL		07/24/2024		3,446		(104)			(104)		3,342	3,342			
100171623	HOLLY SPRINGS	NC		10/16/2024		1,364		(33)			(33)		1,331	1,331			
100198919	SPOKANE	WA		02/28/2025		1,116		(52)			(52)		1,064	1,064			
100244980	SOUTHAPE	GA		09/29/2025		1,104		(40)			(40)		1,064	1,064			
100277475	PARK CITY	UT		02/13/2026		418		(15)			(15)		403	403			
100079544	LOS ANGELES	CA		04/25/2022		6,174		(328)			(328)		5,846	5,846			
100176161	DUVAL	VA		12/20/2024		1,283		(19)			(19)		1,264	1,264			
100235021	CLIFTON	VA		06/28/2025		1,192		(29)			(29)		1,163	1,163			
100155182	KATY	TX		07/19/2024		1,066		(73)			(73)		993	993			
100203190	PHOENIX	AZ		03/21/2025		1,130		(40)			(40)		1,090	1,090			
100153946	WEST PALM BEACH	FL		05/30/2024		1,274		(8)			(8)		1,266	1,266			
100152556	MESA	AZ		05/17/2024		1,298		(1)			(1)		1,297	1,297			
100091698	HIGHLAND VILLAGE	TX		03/24/2023		1,305		(27)			(27)		1,278	1,278			
100227008	LONG BEACH TOWNSHIP	NJ		07/30/2025		4,826		(139)			(139)		4,687	4,687			
100057610	RODMATE	NC		06/30/2021		2,648		(61)			(61)		2,587	2,587			
100151195	MIAMI	FL		05/10/2024		1,256		(10)			(10)		1,246	1,246			
100137465	SAN ANTONIO	TX		01/11/2024		1,628		(56)			(56)		1,572	1,572			
100254206	TULLOCK	CA		11/06/2025		1,134		(44)			(44)		1,090	1,090			
100140317	MARYSVILLE	VA		01/18/2024		1,222		(27)			(27)		1,195	1,195			
100172275	SACRAMENTO	CA		10/21/2024		1,251		(31)			(31)		1,220	1,220			
100089772	KISSIMEE	FL		12/02/2022		1,464		(49)			(49)		1,415	1,415			
100214320	MESA	AZ		06/02/2025		965		(31)			(31)		934	934			
100194084	CHICAGO	IL		02/14/2025		1,133		(17)			(17)		1,116	1,116			
100174584	BETHPAGE	NY		10/31/2024		1,330		(38)			(38)		1,292	1,292			
100158553	TIGARD	OR		07/20/2023		1,249		(12)			(12)		1,237	1,237			
100142984	OXNARD	CA		02/12/2024		5,190		(21)			(21)		5,169	5,169			
100277481	BRICK	NJ		02/13/2026		434		(12)			(12)		422	422			
100189775	TUCSON	AZ		01/21/2025		1,648		(27)			(27)		1,621	1,621			
100218884	WAXHAW	NC		06/27/2025		1,374		(29)			(29)		1,345	1,345			
100245442	STAR	ID		10/17/2025		1,130		(47)			(47)		1,083	1,083			
100245597	ASHURN	VA		10/06/2025		24,200		(829)			(829)		23,372	23,372			
100189761	INDIO	CA		01/21/2025		1,300		(3)			(3)		1,297	1,297			
100060061	AUSTIN	TX		03/10/2022		5,852		(249)			(249)		5,603	5,603			
100071513	CHINO	CA		10/19/2021		2,515		(17)			(17)		2,498	2,498			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100169923	CLONIS	CA		01/21/2025		1,646		(30)			(30)		1,616		1,616		
100174366	APPOKA	FL		10/31/2024		1,191		(22)			(22)		1,169		1,169		
100054888	CHULA VISTA	CA		03/23/2021		1,798		14			14		1,812		1,812		
100253635	ASHURN	VA		10/30/2025		1,290		(27)			(27)		1,263		1,263		
100192526	LA QUINTA	CA		02/10/2025		1,117		(20)			(20)		1,097		1,097		
100266989	SAN JOSE	CA		12/29/2025		1,395		(34)			(34)		1,361		1,361		
100137705	LAFAYETTE	CA		12/08/2023		1,240		(1)			(1)		1,239		1,239		
100169715	EDGEWATER	ND		09/30/2024		1,643		(29)			(29)		1,614		1,614		
100229320	ATLANTIC CITY	NJ		06/15/2025		22,741		(304)			(304)		22,437		22,437		
100143900	SEVILLA	NJ		03/06/2024		967		(6)			(6)		959		959		
100148949	SPokane	WA		04/17/2024		1,236		(25)			(25)		1,211		1,211		
100236037	TACOMA	WA		09/04/2025		1,186		(32)			(32)		1,154		1,154		
100171731	MENFEE	CA		10/17/2024		1,314		(24)			(24)		1,290		1,290		
100254713	VENNOR CITY	NJ		11/13/2025		1,624		(38)			(38)		1,586		1,586		
100167956	SAN DIEGO	CA		09/20/2024		1,280		(38)			(38)		1,242		1,242		
100247281	LOS ANGELES	CA		10/23/2025		1,020		(9)			(9)		1,011		1,011		
100130163	ATLANTA	GA		11/15/2023		1,050		(13)			(13)		1,037		1,037		
100167034	GARLAND	TX		09/13/2024		1,232		(47)			(47)		1,185		1,185		
100210726	AUSTIN	TX		05/15/2025		1,855		(46)			(46)		1,809		1,809		
100166893	WAXAH	NC		09/25/2024		1,131		(29)			(29)		1,102		1,102		
100206611	SNOWMASS VILLAGE	CO		04/23/2025		1,482		(49)			(49)		1,433		1,433		
100211648	TEHICOLA	CA		05/19/2025		1,160		(33)			(33)		1,127		1,127		
100115819	COCONUT CREEK	FL		07/20/2023		2,178		(45)			(45)		2,133		2,133		
100202198	NAPLES	FL		04/17/2025		4,378		(99)			(99)		4,279		4,279		
100195011	CLIFTON	VA		12/19/2024		745		(7)			(7)		738		738		
100060153	HOLMES BEACH	FL		06/25/2021		2,834		(66)			(66)		2,768		2,768		
100207475	LAKELAND	FL		04/29/2025		22,418		(490)			(490)		21,928		21,928		
100065930	AGORA HILLS	CA		07/23/2021		3,681		(138)			(138)		3,543		3,543		
100204699	PLAYA DEL CARMEN	MEX		04/07/2025		1,081		(45)			(45)		1,081		1,081		
100068233	GALVESTON	TX		08/25/2021		2,747		(21)			(21)		2,702		2,702		
100266794	BONITA SPRINGS	FL		12/23/2025		757		(21)			(21)		736		736		
100128965	HI/LEAH	FL		09/21/2023		1,019		(15)			(15)		1,004		1,004		
100280092	JUPITER	FL		11/26/2025		1,205		(49)			(49)		1,156		1,156		
100207093	RICHARDSON	TX		04/24/2025		1,066		(37)			(37)		1,029		1,029		
100149192	GRAPEVINE	TX		04/22/2024		1,142		(39)			(39)		1,103		1,103		
100055970	KENSINGTON	CA		03/26/2021		2,061		(65)			(65)		1,996		1,996		
100167448	MERCED	CA		09/16/2024		1,178		(43)			(43)		1,135		1,135		
100100528	HOLLYWOOD	FL		04/27/2023		1,239		(13)			(13)		1,226		1,226		
100196605	LOS ANGELES	CA		11/22/2023		1,025		(21)			(21)		1,004		1,004		
100226797	POIMAY	CA		07/30/2025		1,238		(16)			(16)		1,222		1,222		
100246727	HAVERSTRAW	NY		10/15/2025		1,763		(60)			(60)		1,703		1,703		
100088006	ROSEDALE	NY		10/25/2022		1,166		(4)			(4)		1,162		1,162		
100054570	BELMORE	NY		03/23/2021		1,737		(127)			(127)		1,610		1,610		
100220005	CHEVENE	NY		07/15/2025		1,150		(40)			(40)		1,110		1,110		
100147784	LAS VEGAS	NV		04/08/2024		1,201		(26)			(26)		1,175		1,175		
100090689	NEPTUNE CITY	NJ		12/29/2022		1,277		(16)			(16)		1,261		1,261		
100221167	ENGLEWOOD	CO		07/21/2025		1,219		(18)			(18)		1,201		1,201		
100214260	KEANEY	MO		05/30/2025		1,177		(12)			(12)		1,165		1,165		
100177688	ROCKWALL	TX		01/16/2025		1,006		(47)			(47)		959		959		
100174510	LAS VEGAS	NV		10/31/2024		1,052		(39)			(39)		1,013		1,013		
100266934	TEMPE	AZ		12/23/2025		793		(26)			(26)		767		767		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100159197	LAUDERHILL	FL		07/15/2024		1,146		(30)			(30)		1,116	1,116			
100151166	ELIJAH	NY		05/09/2024		1,113		(26)			(26)		1,087	1,087			
100192623	CRANSTON	RI		02/10/2025		1,862		(35)			(35)		1,827	1,827			
100065409	LAKEWOOD	CO		07/28/2021		2,638	(24)	(24)			(24)		2,814	2,814			
100114945	CONCORD	NC		07/13/2023		1,252	(36)	(36)			(36)		1,216	1,216			
100201769	HAIRSTEAD	NC		03/18/2025		1,198	(34)	(34)			(34)		1,164	1,164			
100215654	PROVO	UT		06/13/2025		1,237	(7)	(7)			(7)		1,230	1,230			
100219800	LAS VEGAS	NV		07/08/2025		1,085		(14)			(14)		1,071	1,071			
100253622	WINTER PARK	FL		10/30/2025		2,020	(65)	(65)			(65)		1,955	1,955			
100157261	GREENACRES	FL		02/20/2025		940	(35)	(35)			(35)		905	905			
100192691	JUPITER	FL		09/25/2023		1,211		(13)			(13)		1,198	1,198			
100109617	ELIZABETH	NJ		06/22/2023		1,335		(15)			(15)		1,320	1,320			
100238716	DALLAS	TX		09/22/2025		1,085	(51)	(51)			(51)		1,034	1,034			
100148829	EAGLE MOUNTAIN	UT		04/17/2024		1,123		(19)			(19)		1,104	1,104			
100172179	PERRIS	CA		10/17/2024		1,146	(28)	(28)			(28)		1,118	1,118			
100273137	RICHMOND	TX		01/15/2026		385		(9)			(9)		376	376			
100216279	LAKE OZARK	MO		06/20/2025		1,304		(33)			(33)		1,271	1,271			
100194023	CLERMONT	FL		02/11/2025		1,058		(16)			(16)		1,042	1,042			
100215381	EUGENE	OR		06/12/2025		1,151	(34)	(34)			(34)		1,117	1,117			
100218600	AURORA	CO		06/27/2025		1,225		(11)			(11)		1,214	1,214			
100090397	JURIPA VALLEY	CA		01/31/2023		1,130	(28)	(28)			(28)		1,102	1,102			
100237025	SHERMAN	TX		09/12/2025		1,270		(12)			(12)		1,258	1,258			
100272497	HULL	MA		01/08/2026		1,900		(69)			(69)		1,831	1,831			
100169657	LAS VEGAS	NV		01/21/2025		1,280		(9)			(9)		1,271	1,271			
100268613	PLYMOUTH	MA		12/29/2025		874		(6)			(6)		866	866			
100160032	AUSTIN	TX		07/17/2024		1,155	(25)	(25)			(25)		1,130	1,130			
100103281	AZUSA	CA		04/27/2023		1,032	(29)	(29)			(29)		1,003	1,003			
100236255	LOWERS	CO		09/10/2025		1,064	(30)	(30)			(30)		1,034	1,034			
100177192	GROVE CITY	OH		01/16/2025		998	(37)	(37)			(37)		961	961			
100109647	UNIONDALE	NY		06/22/2023		1,327		(6)			(6)		1,321	1,321			
100169647	SEVIERVILLE	TN		09/30/2024		1,177		(20)			(20)		1,157	1,157			
100247143	CANTON	OH		11/14/2025		1,198	(44)	(44)			(44)		1,154	1,154			
100218815	OCEAN VIEW	DE		06/27/2025		54,523	(923)	(923)			(923)		53,600	53,600			
100128375	SILVER SPRING	MD		09/15/2023		1,191		(30)			(30)		1,161	1,161			
100133645	IRVINGTON	NJ		10/23/2023		1,741	(12)	(12)			(12)		1,729	1,729			
100144840	GARDENA	CA		04/26/2024		896		(21)			(21)		875	875			
100180697	TACOMA	WA		11/26/2024		1,206		(15)			(15)		1,191	1,191			
100210193	CHAPEL HILL	NC		05/07/2025		1,212		(12)			(12)		1,200	1,200			
100091019	LOS ANGELES	CA		01/31/2023		1,041		(45)			(45)		996	996			
100254612	SAN BERNARDINO	CA		11/10/2025		1,115		(44)			(44)		1,071	1,071			
100151632	TAIPEI	FL		05/10/2024		33,224		(631)			(631)		32,593	32,593			
100160547	HYANIS	MA		07/19/2024		1,036		(24)			(24)		1,012	1,012			
100272528	ROUND ROCK	TX		01/08/2026		762		(26)			(26)		736	736			
100162582	BUFFORD	GA		06/12/2024		1,166		(23)			(23)		1,143	1,143			
100171592	PORT ORCHARD	WA		10/16/2024		1,496		(12)			(12)		1,484	1,484			
100169454	FRESNO	CA		09/30/2024		1,248		(24)			(24)		1,224	1,224			
100206147	CLEARWATER	FL		04/16/2025		1,173		(22)			(22)		1,151	1,151			
100188623	MIAMI	FL		02/10/2025		1,212		(17)			(17)		1,195	1,195			
100115550	PLANTATION	FL		07/19/2023		1,486		(5)			(5)		1,481	1,481			
100182666	ST. CLOUD	FL		12/12/2024		1,503		(5)			(5)		1,498	1,498			
100162772	ST. GEORGE	UT		06/12/2024		1,241		(17)			(17)		1,224	1,224			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100174590	MANASSAS	VA		10/31/2024		4,624		(101)			(101)		4,523	4,523			
100078482	STATEN ISLAND	NY		02/02/2022		4,089		(158)			(158)		3,931	3,931			
100198462	EVERETT	WA		02/28/2025		1,242		(18)			(18)		1,224	1,224			
100073550	VAN NUYS	CA		11/19/2021		2,574		(17)			(17)		2,557	2,557			
100084836	SACRAMENTO	CA		06/02/2022		1,504		(7)			(7)		1,497	1,497			
100109813	IRVINGTON	NJ		06/22/2023		1,222		(29)			(29)		1,193	1,193			
100170480	CATHEDRAL CITY	CA		10/09/2024		1,073		(34)			(34)		1,039	1,039			
100266805	AMERY	WI		12/23/2025		914							914	914			
100169650	KILL DEVIL HILLS	NC		09/30/2024		1,405		(28)			(28)		1,377	1,377			
100159256	FORT WORTH	TX		07/15/2024		1,224		(21)			(21)		1,203	1,203			
100235989	HILTON HEAD ISLAND	SC		09/04/2025		1,055		(40)			(40)		1,015	1,015			
100163410	MIAMI	FL		09/27/2024		1,182		(4)			(4)		1,178	1,178			
100151184	MARYSVILLE	WA		05/10/2024		1,177		(21)			(21)		1,156	1,156			
100179555	BOYNTON BEACH	FL		11/21/2024		55,335		(904)			(904)		54,431	54,431			
100221165	ROSEVILLE	OH		07/21/2025		1,235		(8)			(8)		1,227	1,227			
100077821	FRISSCO	CO		01/14/2022		2,532		(97)			(97)		2,435	2,435			
100210260	SARASOTA	FL		05/09/2025		1,089		(17)			(17)		1,072	1,072			
100220062	SEMINOLE	FL		06/14/2025		1,104		(30)			(30)		1,074	1,074			
100230375	MILLSBORO	DE		07/14/2025		1,078		(23)			(23)		1,055	1,055			
100247372	TAMPA	FL		10/24/2025		1,147		(15)			(15)		1,132	1,132			
100109191	MORENO VALLEY	CA		07/21/2023		1,062		(21)			(21)		1,041	1,041			
100162274	MIAMI GARDENS	FL		09/06/2024		1,232		(26)			(26)		1,206	1,206			
100108275	MATECA	CA		05/24/2023		868		(15)			(15)		853	853			
100188969	BURBANK	CA		01/09/2025		11,880		(302)			(302)		11,578	11,578			
100192632	NEW MARKET	TN		02/10/2025		1,146		(27)			(27)		1,119	1,119			
100216205	DENVER	CO		06/20/2025		1,714		(37)			(37)		1,677	1,677			
100277512	FALL RIVER	MA		02/13/2026		374		(10)			(10)		364	364			
100277478	BOISE	ID		02/13/2026		386		(13)			(13)		373	373			
100276823	LATHROP	CA		07/30/2026		412		(12)			(12)		400	400			
100169183	FONTANA	CA		09/27/2024		1,352		(21)			(21)		1,331	1,331			
100174208	DAVENPORT	FL		10/31/2024		1,166		(36)			(36)		1,130	1,130			
100218848	GOODYEAR	AZ		06/27/2025		1,062		(34)			(34)		1,028	1,028			
100109168	PHOENIX	AZ		07/21/2023		1,559		(29)			(29)		1,530	1,530			
100254190	BONITA SPRINGS	FL		11/06/2025		1,597		(25)			(25)		1,572	1,572			
100236137	BARNSTEAD	WI		09/10/2025		701		(13)			(13)		688	688			
100140608	MIAMI	FL		01/19/2024		1,107		(14)			(14)		1,093	1,093			
100159006	MIAMI GARDENS	FL		06/15/2024		1,192		(7)			(7)		1,185	1,185			
100193444	MINNEAPOLIS	MN		02/10/2025		1,190		(16)			(16)		1,174	1,174			
100048622	LOVELL	WA		11/20/2020		1,827		(74)			(74)		1,753	1,753			
100221068	BROOKLINE	MA		07/18/2025		997		(35)			(35)		962	962			
100218659	LA JUNTA	CA		06/27/2025		1,118		(38)			(38)		1,080	1,080			
100164177	GARFIELD	NJ		06/21/2024		1,158		(19)			(19)		1,139	1,139			
100065437	OAKLAND	CA		07/28/2021		2,794		(39)			(39)		2,755	2,755			
100182705	INDESBROOK	MO		12/12/2024		1,164		(25)			(25)		1,139	1,139			
100168522	MAPLE VALLEY	WA		09/25/2024		1,285		(22)			(22)		1,263	1,263			
100244762	LA GRANGE PARK	IL		09/29/2025		1,164		(25)			(25)		1,139	1,139			
100071544	CASTRO VALLEY	CA		10/14/2021		2,771		(53)			(53)		2,718	2,718			
100216439	BOCA RATON	FL		06/20/2025		862		(41)			(41)		821	821			
100245063	HONOLULU	HI		09/30/2025		1,333		(63)			(63)		1,270	1,270			
100199877	SAN GABRIEL	CA		03/06/2025		1,363		(17)			(17)		1,346	1,346			
100144561	PASO ROBLES	CA		04/26/2024		1,096		(45)			(45)		1,051	1,051			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100152665	LITTLETON	CO		06/17/2024		1,649		(2)			(2)		1,647	1,647			
100246331	BATON ROUGE	LA		10/10/2025		1,252		(39)			(39)		1,213	1,213			
100221037	LATHROP	CA		07/18/2025		1,225		(33)			(33)		1,192	1,192			
100192602	VACAVILLE	CA		02/10/2025		1,094		(29)			(29)		1,065	1,065			
100171864	SACRAMENTO	CA		10/17/2024		1,140		(37)			(37)		1,103	1,103			
100076887	WOOD RIDGE	NJ		02/02/2022		1,964		(87)			(87)		1,877	1,877			
100221373	SPARKS	NV		07/22/2025		1,181		(20)			(20)		1,161	1,161			
100162899	ARNOLD	CA		08/12/2024		1,035		(25)			(25)		1,010	1,010			
100247367	BIG BEAR LAKE	CA		10/29/2025		1,363		(39)			(39)		1,324	1,324			
100154621	STOCKTON	CA		06/14/2024		1,150		(31)			(31)		1,119	1,119			
100160892	VICTOR	ID		07/24/2024		1,143		(24)			(24)		1,119	1,119			
100161786	YONKERS	NY		07/31/2024		1,092		(25)			(25)		1,067	1,067			
100268900	TEBICOLA	CA		12/29/2025		891		(7)			(7)		884	884			
100192906	LAVALLETTE	NJ		02/10/2025		1,227		(36)			(36)		1,191	1,191			
100154071	RIALTO	CA		06/06/2024		1,164		(19)			(19)		1,145	1,145			
100164371	OCEAN CITY	NJ		08/21/2024		1,420		(17)			(17)		1,403	1,403			
100147927	RANCHO CORDOVA	CA		04/08/2024		1,302		(16)			(16)		1,286	1,286			
100253374	CAROLINA BEACH	NC		10/30/2025		1,189		(44)			(44)		1,145	1,145			
100149053	LAWRENCEVILLE	GA		04/19/2024		948		(32)			(32)		916	916			
100149886	ORLANDO	FL		06/07/2024		1,134		(33)			(33)		1,101	1,101			
4010045149	KANSAS CITY	MO		03/22/2023		1,072		(27)			(27)		1,045	1,045			
100165005	MOORE	NY		06/28/2024		1,166		(37)			(37)		1,129	1,129			
100245607	OAK ISLAND	NC		10/06/2025		1,218		(45)			(45)		1,173	1,173			
100245693	LAKEWOOD	CO		10/06/2025		1,212		(39)			(39)		1,173	1,173			
100126434	CRANSTON	RI		06/30/2023		1,010		(34)			(34)		976	976			
100150017	GLEN ALLEN	VA		06/07/2024		1,658		(78)			(78)		1,580	1,580			
100246853	SAINT AUGUSTINE	FL		10/17/2025		901		(43)			(43)		858	858			
100253801	MORENO VALLEY	CA		10/30/2025		1,177		(27)			(27)		1,150	1,150			
100109818	EAST ORANGE	NJ		06/22/2023		1,304		(34)			(34)		1,270	1,270			
100201998	LINWOOD	CA		03/18/2025		1,060		(32)			(32)		1,028	1,028			
100245816	PALMDALE	CA		06/17/2025		1,188		(18)			(18)		1,170	1,170			
100156680	BATONN	TX		06/24/2024		1,140		(13)			(13)		1,127	1,127			
100243384	CYPRESS	TX		09/26/2025		1,124		(53)			(53)		1,071	1,071			
100206855	EDISON	NJ		04/24/2025		1,098		(31)			(31)		1,067	1,067			
100175087	LAVERN	AZ		11/05/2024		1,405		(21)			(21)		1,384	1,384			
100195570	HYANNIS	MA		02/24/2025		1,101		(41)			(41)		1,060	1,060			
100214117	LAND O LAKES	FL		05/30/2025		1,091		(31)			(31)		1,060	1,060			
100236272	KYLE	TX		08/10/2025		1,018		(24)			(24)		994	994			
100228321	MANCHESTER	CT		06/11/2025		1,142		(34)			(34)		1,108	1,108			
100246787	FREEDPORT	NY		10/15/2025		1,937		(74)			(74)		1,863	1,863			
100166307	PORT CHARLOTTE	FL		09/20/2024		1,105		(30)			(30)		1,075	1,075			
100173558	FOREY	TX		10/31/2024		1,049		(49)			(49)		1,000	1,000			
100186303	RIVERSIDE	CA		12/30/2024		1,403		(60)			(60)		1,343	1,343			
100080528	LA HABRA	CA		04/12/2022		628		(14)			(14)		614	614			
100151770	PALMDALE	CA		05/10/2024		2,175		(49)			(49)		2,126	2,126			
100194821	GARDEN CITY	GA		02/14/2025		1,132		(40)			(40)		1,092	1,092			
100162097	HENDERSON	NV		07/31/2024		1,365		(68)			(68)		1,297	1,297			
100048757	BROOKLYN	NY		11/20/2020		1,363		63			63		1,426	1,426			
100277335	MANCHESTER	CT		02/12/2026		712		(9)			(9)		703	703			
100148175	CORAL SPRINGS	FL		04/12/2024		1,280		(27)			(27)		1,253	1,253			
100228500	TOIS RIVER	NJ		06/11/2025		2,382		(70)			(70)		2,312	2,312			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10010363	COPTAQUE	NY		06/10/2023		1,576		(41)				(41)	1,535		1,535		
10016426	CAROLINA BEACH	NC		08/21/2024		1,160		(24)				(24)	1,136		1,136		
10014343	MERED	CA		02/29/2024		1,103		(13)				(13)	1,090		1,090		
10023506	HOVELL	NJ		06/28/2025		1,252		(14)				(14)	1,238		1,238		
10022822	EEDEN	UT		08/11/2025		1,133		(36)				(36)	1,097		1,097		
10027227	PROVIDENCE	UT		01/08/2026		860		(6)				(6)	852		852		
100234912	OLD SAYBROOK	CT		06/28/2025		1,092		(22)				(22)	1,070		1,070		
10013568	SANTA FE SPRINGS	CA		11/16/2023		946		(9)				(9)	937		937		
10022906	LAOSON	SC		06/14/2025		1,116		(20)				(20)	1,086		1,086		
100189414	TEANECK	NJ		01/14/2025		573		(6)				(6)	565		565		
10025604	TAMPA	FL		11/24/2025		2,107		(36)				(36)	2,071		2,071		
10017733	CHONCHILLA	CA		01/16/2025		855		(32)				(32)	823		823		
100246302	COLUMBUS	OH		10/10/2025		1,429		(42)				(42)	1,387		1,387		
10016312	ORLANDO	FL		08/13/2024		834		(31)				(31)	803		803		
10017221	KENESAW	GA		10/17/2024		849		(40)				(40)	809		809		
10021464	CORONA	CA		06/06/2025		1,200		(13)				(13)	1,187		1,187		
10017565	CYPRESS	TX		07/20/2023		1,336		(7)				(7)	1,329		1,329		
10018654	WESLEY CHAPEL	FL		12/30/2024		1,199		(13)				(13)	1,186		1,186		
100143679	BROOKLYN	NY		02/22/2024		1,115		(18)				(18)	1,097		1,097		
100076307	ATLANTA	GA		02/10/2022		2,363		(24)				(24)	2,339		2,339		
100168165	PEORIA	AZ		07/09/2024		1,292							1,292		1,292		
100136382	WALKERSHA	WI		12/18/2023		627		(9)				(9)	618		618		
100215794	MONTEREY PARK	CA		06/12/2025		1,299		(6)				(6)	1,291		1,291		
100114676	VIRGINIA BEACH	VA		06/29/2023		1,345		(25)				(25)	1,320		1,320		
100254652	KILL DEVIL HILLS	NC		11/17/2025		1,592		(70)				(70)	1,522		1,522		
100149678	BEND	OR		04/26/2024		10,144		(135)				(135)	10,009		10,009		
100115584	BAY POINT	CA		07/19/2023		924		(30)				(30)	894		894		
100274017	JOHNS ISLAND	SC		01/26/2026		366		(13)				(13)	353		353		
100163158	ST GEORGE	UT		08/13/2024		1,247		(22)				(22)	1,225		1,225		
100210693	WEBSTER	MA		05/15/2025		1,062		(41)				(41)	1,021		1,021		
100176663	ORLANDO	FL		11/15/2024		2,293		(31)				(31)	2,262		2,262		
100272071	INDIAN SHORES	FL		01/08/2026		840		(24)				(24)	816		816		
100170113	BEND	OR		10/08/2024		1,127		(34)				(34)	1,093		1,093		
100120615	TROUTDALE	OR		06/18/2023		1,353		(10)				(10)	1,343		1,343		
100173338	BEACH HAVEN	NJ		10/30/2024		6,181		(163)				(163)	6,018		6,018		
100143750	ESTERO	FL		04/05/2024		2,112		(44)				(44)	2,068		2,068		
100153902	LOS BANOS	CA		06/05/2024		2,066		(71)				(71)	1,995		1,995		
100120143	SAINT AUGUSTINE	FL		08/11/2023		1,106		(29)				(29)	1,077		1,077		
100215431	MANTECA	CA		06/12/2025		1,188		(20)				(20)	1,168		1,168		
100075933	NATIONAL CITY	CA		01/07/2022		2,417		(71)				(71)	2,346		2,346		
100190101	MILTON	GA		01/21/2025		2,028		(28)				(28)	2,000		2,000		
100102499	PANAMA CITY BEACH	FL		06/07/2023		829		(36)				(36)	793		793		
100115969	WESLEY CHAPEL	FL		07/20/2023		823		(15)				(15)	808		808		
100210711	HILTON HEAD ISLAND	SC		05/15/2025		1,042		(28)				(28)	1,014		1,014		
100165158	BOWTON BEACH	FL		07/19/2024		1,139		(35)				(35)	1,104		1,104		
100236018	PROSPER	TX		09/04/2025		1,202		(32)				(32)	1,170		1,170		
100114742	BRENTWOOD	TN		07/07/2023		1,370		(7)				(7)	1,363		1,363		
100115149	ROOSEVELT	NY		07/17/2023		1,182		(28)				(28)	1,154		1,154		
100255632	LATHROP	CA		11/24/2025		1,133		(41)				(41)	1,092		1,092		
100168138	MARYSVILLE	WA		09/09/2024		15,034		(85)				(85)	14,949		14,949		
100129568	JACKSON	TN		09/29/2023		1,208		(18)				(18)	1,190		1,190		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100243708	LAS VEGAS	NV		09/29/2025		331	(5)	(5)			(5)		326	326			
100127566	MODESTO	CA		09/08/2023		2,219	(70)	(70)			(70)		2,149	2,149			
100203281	WEST SACRAMENTO	CA		03/27/2025		1,015	(43)	(43)			(43)		972	972			
100089040	KATY	TX		10/25/2022		1,392	(7)	(7)			(7)		1,385	1,385			
100269004	FORKED RIVER	NJ		12/29/2025		782	(20)	(20)			(20)		762	762			
100209330	MATECA	CA		04/29/2025		1,185	(35)	(35)			(35)		1,150	1,150			
100238611	PORT HENRIE	CA		09/19/2025		1,124	(30)	(30)			(30)		1,094	1,094			
100235273	OAKLAND	CA		08/29/2025		1,314	(49)	(49)			(49)		1,265	1,265			
100053389	SHOREHAM	NY		03/23/2021		1,635	(124)	(124)			(124)		1,511	1,511			
100174526	DAHLONEGA	GA		10/31/2024		1,153	(22)	(22)			(22)		1,131	1,131			
100223939	JACKSONVILLE	FL		06/15/2025		1,161	(40)	(40)			(40)		1,121	1,121			
100243435	WEST CHESTER	PA		09/26/2025		1,110	(42)	(42)			(42)		1,068	1,068			
100149579	ROSEVILLE	OH		04/26/2024		1,259	(9)	(9)			(9)		1,250	1,250			
100175150	ESTERO	FL		11/05/2024		1,278	(39)	(39)			(39)		1,239	1,239			
100275663	CHULA VISTA	CA		02/13/2026		4,970	(85)	(85)			(85)		4,885	4,885			
100198874	LAKE HAVASU CITY	AZ		02/28/2025		1,087	(34)	(34)			(34)		1,053	1,053			
100258877	FOREST GROVE	OR		10/30/2025		1,194	(50)	(50)			(50)		1,144	1,144			
100179424	DELRAN	NJ		12/27/2024		1,409	(25)	(25)			(25)		1,384	1,384			
100209678	SALINAS	CA		05/02/2025		1,237	(30)	(30)			(30)		1,207	1,207			
100169631	SAN LORENZO	CA		09/30/2024		1,235	(20)	(20)			(20)		1,215	1,215			
100199239	PORT CHARLOTTE	FL		04/09/2025		1,072	(27)	(27)			(27)		1,045	1,045			
100114950	RED LION	PA		07/13/2023		2,032	(14)	(14)			(14)		2,018	2,018			
100172528	MATECA	CA		10/23/2024		1,257	(37)	(37)			(37)		1,220	1,220			
100134744	RIVERSIDE	CA		10/30/2023		1,067	(15)	(15)			(15)		1,052	1,052			
100067542	KENT	WA		09/23/2021		2,554	(34)	(34)			(34)		2,520	2,520			
100151919	CLEARFIELD	UT		05/10/2024		1,144	(13)	(13)			(13)		1,131	1,131			
100103279	LOS ANGELES	CA		04/27/2023		2,554	(54)	(54)			(54)		2,500	2,500			
100233323	ROSEVILLE	OH		10/30/2025		1,296	(37)	(37)			(37)		1,259	1,259			
100209418	CENTRAL	SC		04/29/2025		2,102	(82)	(82)			(82)		2,020	2,020			
100169812	MERIDIAN	ID		09/30/2024		1,116	(18)	(18)			(18)		1,098	1,098			
100261534	FLORISSANT	CO		12/08/2025		1,171	(42)	(42)			(42)		1,129	1,129			
100261009	SUSEX	NJ		12/08/2025		1,160	(14)	(14)			(14)		1,146	1,146			
100264990	BONITA SPRINGS	FL		12/17/2025		820	(35)	(35)			(35)		785	785			
100261649	WESLEY CAPEL	FL		12/12/2025		814	(29)	(29)			(29)		785	785			
100164030	LOGANVILLE	GA		08/21/2024		581	(25)	(25)			(25)		556	556			
100175349	PLANO	TX		11/05/2024		2,347	(22)	(22)			(22)		2,325	2,325			
100219887	ALBUQUERQUE	FL		07/11/2025		1,151	(23)	(23)			(23)		1,128	1,128			
100201411	OAKLAND	CA		03/12/2025		1,210	(31)	(31)			(31)		1,179	1,179			
100142661	SACRAMENTO	CA		02/08/2024		2,338	(20)	(20)			(20)		2,318	2,318			
100273136	RICHMOND	TX		01/15/2026		382	(9)	(9)			(9)		373	373			
100269423	CHINOTEAQUE ISLAND	VA		12/29/2025		899	(25)	(25)			(25)		874	874			
100201175	LIVE OAK	FL		03/12/2025		1,098	(38)	(38)			(38)		1,060	1,060			
100201801	EULESS	TX		03/18/2025		934	(34)	(34)			(34)		900	900			
100156076	WEST PALM BEACH	FL		06/18/2024		973	(48)	(48)			(48)		925	925			
100198987	LAKE ELSINORE	CA		02/28/2025		1,195	(20)	(20)			(20)		1,175	1,175			
100189965	KUTTAWA	KY		01/21/2025		1,193	(18)	(18)			(18)		1,175	1,175			
100266216	ROSEVILLE	OH		12/29/2025		1,241	(19)	(19)			(19)		1,222	1,222			
100195283	CHICAGO	IL		02/24/2025		1,678	(47)	(47)			(47)		1,631	1,631			
100195285	HOVELL	NJ		02/24/2025		1,160	(29)	(29)			(29)		1,131	1,131			
100171918	POYALLUP	WA		10/17/2024		3,488	(60)	(60)			(60)		3,428	3,428			
100254279	OCEANSIDE	CA		11/06/2025		1,464	(28)	(28)			(28)		1,436	1,436			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100091015	CENTERVILLE	IA		01/31/2023		2,880		(64)			(64)		2,816		2,816		
100235155	NOLANSVILLE	TN		06/28/2025		33,497		(1,208)			(1,208)		32,289		32,289		
100162530	POYALLUP	IA		06/12/2024		1,278	(5)	(5)			(5)		1,273		1,273		
100191684	CHARLOTTE	NC		02/20/2025		950	(39)	(39)			(39)		911		911		
100118892	FREDERICK	MD		07/27/2023		1,759		(59)			(59)		1,700		1,700		
100128602	LAUREL	MD		09/21/2023		1,067	(25)	(25)			(25)		1,042		1,042		
100164116	LAS VEGAS	NV		06/21/2024		2,130		(65)			(65)		2,065		2,065		
100205738	LAVEN	AZ		04/14/2025		1,192		(33)			(33)		1,159		1,159		
100246375	HIGHLANDS RANCH	CO		10/10/2025		1,202		(49)			(49)		1,153		1,153		
100193385	MORRISTOWN	NJ		02/10/2025		1,228	(4)	(4)			(4)		1,224		1,224		
100206811	SEATTLE	WA		04/23/2025		1,289		(24)			(24)		1,265		1,265		
100190829	SOUTH SALT LAKE	UT		01/27/2025		1,119		(37)			(37)		1,082		1,082		
100235017	ONTARIO	CA		06/28/2025		1,412		(27)			(27)		1,385		1,385		
100273823	SEASIDE PARK	NJ		01/23/2026		5,547		(10)			(10)		5,437		5,437		
100254367	CHICAGO	IL		11/07/2025		1,135	(41)	(41)			(41)		1,094		1,094		
100167452	EL CAJON	CA		06/16/2024		1,270	(35)	(35)			(35)		1,235		1,235		
100272235	PARKER	CO		01/08/2026		828		(19)			(19)		809		809		
100148600	FORT WORTH	TX		04/12/2024		1,219		(20)			(20)		1,199		1,199		
100148603	FORT WORTH	TX		04/12/2024		1,219		(20)			(20)		1,199		1,199		
100197511	WOODSTOCK	GA		02/26/2025		1,197	(31)	(31)			(31)		1,166		1,166		
100268674	CLERMONT	FL		12/29/2025		1,235		(33)			(33)		1,202		1,202		
100205772	MIAMI	FL		04/14/2025		1,242	(28)	(28)			(28)		1,214		1,214		
100238753	AUBURN	WA		09/22/2025		1,091	(40)	(40)			(40)		1,051		1,051		
100268214	OUTLER BAY	FL		12/29/2025		868	(10)	(10)			(10)		858		858		
100173016	ALOHA	OR		10/25/2024		1,114	(51)	(51)			(51)		1,063		1,063		
100171456	SEGUIN	TX		10/16/2024		1,704	(29)	(29)			(29)		1,675		1,675		
100214774	WOODSTOCK	GA		06/11/2025		2,076	(67)	(67)			(67)		2,009		2,009		
100247061	NEW YORK	NY		10/22/2025		2,835	(53)	(53)			(53)		2,882		2,882		
100076246	PHOENIX	AZ		02/10/2022		2,029	(130)	(130)			(130)		1,899		1,899		
100181524	LOMPOC	CA		12/06/2024		905	(22)	(22)			(22)		883		883		
100114807	PORT BOLIVAR	TX		07/10/2023		1,238		(25)			(25)		1,213		1,213		
100245855	LOMPOC	CA		10/17/2025		1,127	(23)	(23)			(23)		1,104		1,104		
100155102	GRANT VALKARIA	FL		07/19/2024		1,157	(49)	(49)			(49)		1,108		1,108		
100167245	HOFFMAN ESTATES	IL		09/20/2024		864	(10)	(10)			(10)		854		854		
100162891	LAS VEGAS	NV		06/12/2024		1,186	(20)	(20)			(20)		1,166		1,166		
100201539	RICHMOND	TX		03/13/2025		1,021	(20)	(20)			(20)		1,001		1,001		
100272442	LOUISVILLE	KY		01/08/2026		1,689	(28)	(28)			(28)		1,661		1,661		
100189438	MURRIETA	CA		01/14/2025		1,110	(18)	(18)			(18)		1,092		1,092		
100181965	HILLSBORO	OR		12/06/2024		1,103	(11)	(11)			(11)		1,092		1,092		
100211945	CODY	WY		05/19/2025		2,726	(5)	(5)			(5)		2,721		2,721		
100220259	SEAFAC	WA		07/15/2025		1,265	(17)	(17)			(17)		1,248		1,248		
100103615	MONROVIA	CA		05/08/2023		1,656	(30)	(30)			(30)		1,626		1,626		
100080947	KLAMATH FALLS	OR		03/10/2022		2,065	(54)	(54)			(54)		2,011		2,011		
100173820	PUNTA GORDA	FL		10/31/2024		1,082	(37)	(37)			(37)		1,045		1,045		
100211855	ARLINGTON	VA		05/19/2025		4,243	(34)	(34)			(34)		4,209		4,209		
100108247	WALDORF	MD		05/24/2023		10,126	(126)	(126)			(126)		10,000		10,000		
100247211	OCEAN CITY	NJ		10/23/2025		3,373	(15)	(15)			(15)		3,258		3,258		
100103278	INDIO	CA		04/27/2023		1,123	(23)	(23)			(23)		1,100		1,100		
100133465	CEES	CA		10/19/2023		1,136	(3)	(3)			(3)		1,133		1,133		
100149400	ORLANDO	FL		04/22/2024		1,328		(27)			(27)		1,301		1,301		
100135191	MIAMI	FL		11/07/2023		990		(27)			(27)		963		963		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	2			3	4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18				
	City	Location	State						Loan Type	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10	11	12	13
Loan Number				City	Location	State	Loan Type	Disposal Date					Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other						Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100237045	PRESOTT		AZ		09/12/2025			1,104	(47)			(47)		1,057	1,057						
100233125	SUGAR MOUNTAIN		NC		10/30/2025			1,086	(28)			(28)		1,058	1,058						
100155224	FONTANA		CA		07/19/2024			1,186	(35)			(35)		1,151	1,151						
100246892	FAVETTEVILLE		NC		10/17/2025			1,068	(51)			(51)		1,017	1,017						
100065602	SALINAS		CA		07/28/2021			3,742	(57)			(57)		3,685	3,685						
100167555	FEDLANDS		CA		09/19/2024			1,117	(21)			(21)		1,096	1,096						
100189042	BELLFLOWER		CA		01/09/2025			947	(10)			(10)		937	937						
100192651	DENVER		CO		02/10/2025			1,239	(10)			(10)		1,229	1,229						
100148638	GALT		CA		05/15/2024			1,006	(58)			(58)		948	948						
100202350	MIAMI		FL		03/19/2025			1,176	(10)			(10)		1,166	1,166						
100090419	IRVINE		CA		12/28/2022			1,232	(9)			(9)		1,223	1,223						
100192863	RIDGEFIELD		WA		02/10/2025			1,133	(21)			(21)		1,112	1,112						
100091766	CONROE		TX		01/30/2023			1,125	(27)			(27)		1,098	1,098						
100176660	CORNELIUS		NC		11/15/2024			1,202	(34)			(34)		1,168	1,168						
100277426	TRUCKEE		CA		02/13/2026			371	(11)			(11)		360	360						
100277495	FITCHBURG		MA		02/13/2026			397	(10)			(10)		387	387						
100220027	EAST POINT		GA		08/14/2025			1,029	(24)			(24)		1,005	1,005						
100221276	DEBARY		FL		07/22/2025			1,077	(39)			(39)		1,038	1,038						
100198417	LAFAVETTE		CA		02/28/2025			1,282	(2)			(2)		1,280	1,280						
100277557	INDIANAPOLIS		IL		02/13/2026			423	(6)			(6)		417	417						
100202790	WORCESTER		MA		03/24/2025			1,109	(34)			(34)		1,075	1,075						
100210507	TEWLE		GA		05/15/2025			1,373	(54)			(54)		1,319	1,319						
100086211	MARTINEZ		CA		10/07/2022			1,395	(14)			(14)		1,381	1,381						
100218837	KIMBERLING CITY		MO		06/27/2025			983	(34)			(34)		949	949						
100172759	KANNAPOLIS		NC		12/06/2024			1,171	(19)			(19)		1,152	1,152						
100272444	SEATTLE		WA		01/08/2026			1,371	(33)			(33)		1,338	1,338						
100180099	VIA THAI		WA		11/26/2024			4,347	(11)			(11)		4,336	4,336						
100206829	LAS VEGAS		NV		04/24/2025			1,228	(24)			(24)		1,204	1,204						
100080058	WESTMINSTER		CA		02/28/2022			2,154	(59)			(59)		2,095	2,095						
100268430	QUEEN CREEK		AZ		12/29/2025			826	(10)			(10)		816	816						
100153865	NEWARK		NJ		06/05/2024			883	(30)			(30)		853	853						
100115568	KISSIMEE		FL		07/19/2023			1,147	(24)			(24)		1,123	1,123						
100194275	FULLSPEAR		TX		10/27/2023			778	(16)			(16)		762	762						
100160567	PAHLUP		NV		07/19/2024			857	(11)			(11)		846	846						
100243885	WOODLAND		CA		09/29/2025			2,786	(130)			(130)		2,658	2,658						
100272682	MIDLOTHIAN		VA		01/09/2026			682	(27)			(27)		655	655						
100168021	LAS VEGAS		NV		09/20/2024			1,113	(22)			(22)		1,091	1,091						
100268449	PRESOTT		AZ		12/29/2025			893	(23)			(23)		870	870						
100202080	PATERSON		NJ		07/17/2025			1,050	(30)			(30)		1,020	1,020						
100198391	DAVIS		CA		02/28/2025			1,256	(27)			(27)		1,229	1,229						
100243254	FILLMORE		CA		09/26/2025			1,169	(30)			(30)		1,139	1,139						
100293375	EDEN		UT		12/05/2025			787	(29)			(29)		758	758						
100148280	BUCHANAN DAM		TX		04/12/2024			2,346	(45)			(45)		2,301	2,301						
100274033	LAKE WORTH		FL		07/26/2026			406	(16)			(16)		390	390						
100188709	PUNTA GORDA		FL		01/09/2025			1,123	(26)			(26)		1,097	1,097						
100268550	LACKAWAEN		PA		12/29/2025			814	(18)			(18)		796	796						
100267533	GIG HARBOR		WA		12/24/2025			821	(25)			(25)		796	796						
100143781	MILTON		GA		02/27/2024			1,019	(2)			(2)		1,017	1,017						
100267294	SCHUMBERG		IL		12/24/2025			826	(10)			(10)		816	816						
100238635	MURRIETA		CA		09/19/2025			3,021	(86)			(86)		2,935	2,935						
100200355	CHAMPIONS GATE		FL		03/10/2025			3,110	(78)			(78)		3,032	3,032						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100273144	MADISON	WI		01/15/2026		403		(4)			(4)		399		399		
100268366	LAS VEGAS	NV		12/29/2025		889		(13)			(13)		876		876		
100273133	HURRICANE	UT		01/15/2026		479		(5)			(5)		474		474		
100043166	HAYWARD	CA		05/28/2020		1,524		(37)			(37)		1,487		1,487		
100166360	NAPLES	FL		09/25/2024		1,233		(30)			(30)		1,203		1,203		
100214721	NASHVILLE	TN		06/11/2025		1,121		(28)			(28)		1,093		1,093		
100188376	HOMESTEAD	FL		01/08/2025		1,226		(28)			(28)		1,198		1,198		
100272639	LAS VEGAS	NV		01/09/2026		181		(4)			(4)		177		177		
100273167	CAPE MAY	NJ		01/15/2026		944		(11)			(11)		933		933		
100293326	MIAMI	FL		12/05/2025		656		(31)			(31)		625		625		
100141940	GLENDALE	CA		03/27/2024		945		(19)			(19)		926		926		
100099321	ANAHEIM	CA		01/31/2023		5,916		(32)			(32)		5,886		5,886		
100099649	THE BRONX	NY		02/28/2023		1,214		(32)			(32)		1,182		1,182		
100254288	VALPARAISO	IN		11/06/2025		2,778		(108)			(108)		2,670		2,670		
100189881	LAKE HAVASI CITY	AZ		01/21/2025		758		(12)			(12)		746		746		
100229329	RIVERBANK	CA		06/15/2025		4,459		(74)			(74)		4,385		4,385		
100246324	THIENSBURG	OH		10/10/2025		976		(27)			(27)		949		949		
100166408	LOPEZ ISLAND	WA		10/31/2024		1,108		(30)			(30)		1,078		1,078		
100215006	DRIPPING SPRINGS	TX		06/11/2025		1,200		(21)			(21)		1,179		1,179		
100286246	MARLTON	NJ		12/02/2025		1,156		(43)			(43)		1,113		1,113		
100138361	HOLLYWOOD	FL		12/21/2023		416		245			245		661		661		
100261562	NORTH ANDOVER	MA		12/08/2025		1,144		(20)			(20)		1,124		1,124		
100100529	DRIPPING SPRINGS	TX		04/27/2023		1,304		(24)			(24)		1,280		1,280		
100276598	HIGHLAND	UT		01/28/2026		1,135		(6)			(6)		1,129		1,129		
100277142	NAPLES	FL		02/13/2026		585		(16)			(16)		569		569		
100154869	DOINEY	CA		07/19/2024		1,128		(38)			(38)		1,090		1,090		
100261950	SPRINGFIELD	VA		12/08/2025		1,192		(23)			(23)		1,169		1,169		
100146627	HENDERSON	NV		03/20/2024		1,111		(4)			(4)		1,107		1,107		
100261006	ASEVILLE	NC		12/08/2025		1,228		(30)			(30)		1,198		1,198		
100247451	BOWTON BEACH	FL		11/26/2025		1,257		(30)			(30)		1,227		1,227		
401008098	TRENTON	NJ		11/26/2024		1,179		(26)			(26)		1,153		1,153		
100128645	NORTH LAUDERDALE	FL		09/21/2023		652		(4)			(4)		648		648		
100243736	RIALTO	CA		09/29/2025		1,035		(45)			(45)		990		990		
100220467	SUPRISE	AZ		07/15/2025		1,220		(13)			(13)		1,207		1,207		
100277482	NEW BUFFALO	MI		02/13/2026		6,489		(173)			(173)		6,326		6,326		
100163635	VAIL	CO		09/27/2024		1,189		(23)			(23)		1,166		1,166		
100172541	EQUESTIC	AL		10/23/2024		1,838		(50)			(50)		1,788		1,788		
100166891	AUSTIN	TX		09/13/2024		1,087		(30)			(30)		1,057		1,057		
100169747	ANDERSON	SC		09/30/2024		961		(15)			(15)		946		946		
100266638	LARGO	FL		12/23/2025		1,385		(25)			(25)		1,360		1,360		
100207357	NASHVILLE	TN		04/29/2025		1,076		(44)			(44)		1,032		1,032		
100253563	RANCHO CORDOVA	CA		10/30/2025		4,726		(197)			(197)		4,529		4,529		
100209469	PORT SAINT LUCIE	FL		04/29/2025		1,091		(33)			(33)		1,058		1,058		
100186771	BOLDER CREEK	CA		12/31/2024		1,452		(40)			(40)		1,412		1,412		
100247190	WHITEFISH BAY	WI		10/23/2025		1,125		(33)			(33)		1,092		1,092		
100139044	ATLANTA	GA		12/22/2023		909		(7)			(7)		902		902		
100143337	LINCOLNWOOD	IL		02/16/2024		901		(22)			(22)		879		879		
100247311	DEWEER	CO		10/24/2025		1,193		(46)			(46)		1,147		1,147		
100272410	BRAEFORD	CT		01/08/2026		787		(20)			(20)		767		767		
100294733	SAN BERNARDINO	CA		11/14/2025		1,200		(53)			(53)		1,147		1,147		
100205038	ST PETERSBURG	FL		04/11/2025		1,039		(49)			(49)		990		990		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013802	ANN ARBOR	MI		12/21/2023		1,072		(10)					1,062	1,062			
10015634	GRASS VALLEY	CA		06/24/2024		1,481		(23)			(23)		1,458	1,458			
10021380	OREGON CITY	OR		05/29/2025		1,189		(27)			(27)		1,162	1,162			
10026547	LOVE PINE	CA		12/19/2025		1,212		(43)			(43)		1,169	1,169			
10010827	VANCOUVER	WA		05/31/2023		1,096		(34)			(34)		1,062	1,062			
10024646	TOLLESON	AZ		10/10/2025		1,199		(24)			(24)		1,175	1,175			
10017506	GREENVILLE	SC		11/05/2024		3,310		(27)			(27)		3,283	3,283			
10014874	RIVERSIDE	CA		04/17/2024		1,103		(14)			(14)		1,089	1,089			
100257073	SOUTH LAKE TAHOE	CA		11/26/2025		1,693		(52)			(52)		1,641	1,641			
100244479	WORCESTER	MA		09/29/2025		1,259		(25)			(25)		1,234	1,234			
4010055714	MILWAUKEE	WI		06/24/2023		1,048		(15)			(15)		1,033	1,033			
100194794	CAPE CORAL	FL		02/21/2025		1,208		(9)			(9)		1,199	1,199			
100202722	FONTANA	CA		03/24/2025		2,783		(80)			(80)		2,703	2,703			
100256965	DELTAVILLE	VA		11/26/2025		1,421		(61)			(61)		1,360	1,360			
100235067	SALINAS	CA		08/28/2025		360		(13)			(13)		347	347			
100181705	LOS ANGELES	CA		12/11/2024		2,799		(60)			(60)		2,739	2,739			
100193527	ELL COTTVILLE	NY		02/10/2025		1,408		(28)			(28)		1,380	1,380			
100246982	MORENO VALLEY	CA		10/17/2025		3,345		(46)			(46)		3,299	3,299			
100140184	HAWAIIAN GARDENS	CA		01/11/2024		804		(19)			(19)		785	785			
100244736	ENUNCLAW	WA		09/29/2025		1,078		(32)			(32)		1,046	1,046			
100246927	FRAMINGHAM	MA		10/16/2025		1,088		(42)			(42)		1,046	1,046			
100156846	UNIONDALE	NY		06/27/2024		1,097		(25)			(25)		1,072	1,072			
100267276	HOUSTON	TX		12/24/2025		813		(19)			(19)		794	794			
100108203	BROCKTON	MA		05/24/2023		823		(22)			(22)		801	801			
100238717	PROVO	UT		09/22/2025		1,151		(52)			(52)		1,099	1,099			
100120882	CORONA	CA		08/28/2023		4,607		(91)			(91)		4,516	4,516			
100273973	ELK GROVE	CA		01/26/2026		431		(13)			(13)		418	418			
100215899	LAS VEGAS	NV		06/16/2025		1,232		(25)			(25)		1,207	1,207			
100157726	STOCKTON	CA		06/28/2024		4,963		(169)			(169)		4,794	4,794			
100272265	SPANAWAY	WA		01/08/2026		735		(5)			(5)		730	730			
100268263	ORLANDO	FL		12/29/2025		858		(4)			(4)		854	854			
100219722	PALMDALE	CA		07/07/2025		1,062		(31)			(31)		1,031	1,031			
100255457	CLERMONT	FL		11/24/2025		1,281		(26)			(26)		1,255	1,255			
100246755	MAIMOTH LAKES	CA		10/15/2025		791		(37)			(37)		754	754			
100246766	TAMPA	CA		10/15/2025		1,184		(56)			(56)		1,128	1,128			
100245025	WEST ORANGE	NJ		09/29/2025		1,160		(32)			(32)		1,128	1,128			
100226722	BENTONVILLE	AR		07/30/2025		1,178		(22)			(22)		1,156	1,156			
100273153	CHICAGO	IL		01/15/2026		408		(2)			(2)		406	406			
100182532	BROOKFIELD	CO		12/12/2024		1,200		(24)			(24)		1,176	1,176			
100220217	SANDY SPRINGS	GA		08/13/2025		1,213		(24)			(24)		1,189	1,189			
100086941	BEAUMONT	CA		07/06/2023		748		(5)			(5)		743	743			
100235814	SOUTH LAKE TAHOE	CA		09/04/2025		1,020		(42)			(42)		978	978			
100194479	GRAYSON	GA		02/14/2025		3,208		(67)			(67)		3,141	3,141			
100169708	JUNEAU	AK		09/27/2024		1,030		(31)			(31)		999	999			
100162541	BEAVERTON	OR		06/12/2024		1,108		(16)			(16)		1,092	1,092			
100209862	SAINT CLOUD	FL		06/11/2025		1,164							1,164	1,164			
100281710	TUCSON	AZ		11/26/2025		1,021		(15)			(15)		1,006	1,006			
100247650	WARREN	NJ		10/29/2025		1,252		(41)			(41)		1,211	1,211			
100254194	WOODLAND	CA		11/06/2025		1,240		(29)			(29)		1,211	1,211			
100236983	SAN BERNARDINO	CA		09/12/2025		1,224		(13)			(13)		1,211	1,211			
100206762	HILLSDALE	NJ		04/23/2025		1,033		(44)			(44)		989	989			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	2	3					8	9	10	11							12
			State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193043	CHARLOTTE		NC		02/10/2025		1,120	(15)				(15)		1,105	1,105			
100188288	ROSEVILLE		OH		01/08/2025		1,300	(17)				(17)		1,283	1,283			
100215026	SACRAMENTO		CA		06/12/2025		1,917	(61)				(61)		1,856	1,856			
100141377	MURPHY		TX		01/30/2024		1,052	(7)				(7)		1,045	1,045			
100228741	SARASOTA		FL		08/12/2025		1,129	(50)				(50)		1,079	1,079			
100081618	DAVENPORT		FL		03/24/2022		2,145	(93)				(93)		2,052	2,052			
100228427	TABERNACLE		NJ		06/11/2025		1,126	(21)				(21)		1,105	1,105			
100193035	NEW PORT RICHEY		FL		02/10/2025		3,155	(86)				(86)		3,069	3,069			
100190756	BIG BEAR LAKE		CA		01/27/2025		1,518	(39)				(39)		1,479	1,479			
100206430	CHERRY LOG		GA		04/22/2025		32,163	(557)				(557)		31,606	31,606			
100114569	MATECA		CA		06/29/2023		766	(28)				(28)		738	738			
100238035	CHESTERFIELD		MO		10/03/2025		996	(43)				(43)		953	953			
10021682	DAVENPORT		FL		07/23/2025		1,091	(33)				(33)		1,058	1,058			
100165519	GREENVILLE		SC		08/29/2024		2,962	(57)				(57)		2,905	2,905			
100200531	LOS ANGELES		CA		03/11/2025		1,192	(25)				(25)		1,167	1,167			
100171961	IDAHO FALLS		ID		10/16/2024		1,223	(32)				(32)		1,191	1,191			
100214480	IRVING		TX		06/06/2025		1,624	(6)				(6)		1,618	1,618			
100277597	ROSEVILLE		OH		02/13/2026		408	(10)				(10)		398	398			
100129819	BAYPORT		NY		09/27/2023		1,134	(30)				(30)		1,104	1,104			
100216403	MATTAPAN		MA		06/20/2025		1,034	(25)				(25)		1,009	1,009			
100219891	CHANDLER		AZ		07/30/2025		1,060	(50)				(50)		1,010	1,010			
100170901	ANHEIM		CA		10/11/2024		1,167	(4)				(4)		1,163	1,163			
100186236	BAKERSFIELD		CA		09/20/2024		1,267	(12)				(12)		1,255	1,255			
100140655	SPOKANE VALLEY		WA		02/08/2024		1,065	(53)				(53)		1,012	1,012			
100274066	PARK CITY		UT		01/26/2026		381	(5)				(5)		376	376			
100277422	FEDERAL WAY		WA		02/13/2026		407	(12)				(12)		395	395			
100271820	RICHMOND		TX		12/30/2025		408	(13)				(13)		395	395			
100204893	BRACENTON		FL		04/10/2025		1,499	(51)				(51)		1,448	1,448			
100129262	CHENEVE		WY		11/03/2023		2,055	(42)				(42)		2,013	2,013			
100254707	WILDWOOD		NJ		11/13/2025		1,592	(19)				(19)		1,573	1,573			
100255637	NEWARK		NJ		08/29/2025		1,231	(13)				(13)		1,218	1,218			
100247020	MATECA		CA		10/22/2025		1,247	(29)				(29)		1,218	1,218			
100247779	NEW SIMSRA BEACH		FL		10/23/2025		1,058	(39)				(39)		1,019	1,019			
100244898	OCEAN CITY		NJ		09/29/2025		1,106	(47)				(47)		1,059	1,059			
100235080	MINNEAPOLIS		MN		08/28/2025		1,092	(33)				(33)		1,059	1,059			
100220381	NEW PORT RICHEY		FL		07/18/2025		1,165	(18)				(18)		1,147	1,147			
100025262	LYNWOOD		CA		09/20/2018		2,016	118				118		2,134	2,134			
100181867	LANCASTER		CA		12/11/2024		2,233	(25)				(25)		2,208	2,208			
100200165	HENDERSON		NV		03/07/2025		1,162	(11)				(11)		1,151	1,151			
100175463	SUWANEE		GA		12/23/2024		1,346	(18)				(18)		1,328	1,328			
100253325	CORONA		CA		10/30/2025		1,950	(53)				(53)		1,897	1,897			
100245305	ANCHORAGE		AK		10/06/2025		1,124	(39)				(39)		1,085	1,085			
100108214	EVERETT		WA		07/21/2023		5,903	(29)				(29)		5,874	5,874			
100191021	LOMPOC		CA		01/29/2025		1,087	(9)				(9)		1,078	1,078			
100272538	CHAPEL HILL		NC		01/08/2026		1,859	(54)				(54)		1,805	1,805			
100228878	LAKE KIWIA		TX		08/18/2025		1,142	(30)				(30)		1,112	1,112			
100109038	STERLING		VA		06/02/2023		1,236	(13)				(13)		1,223	1,223			
100188294	GEORGETOWN		TX		01/08/2025		31,566	(166)				(166)		31,400	31,400			
100245317	AUSTIN		TX		10/06/2025		1,187	(48)				(48)		1,139	1,139			
100228494	RIVERSIDE		CA		06/11/2025		1,153	(12)				(12)		1,141	1,141			
100253115	GIG HARBOR		WA		10/30/2025		1,187	(46)				(46)		1,141	1,141			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024532	BRAEDTON	FL		10/06/2025		1,193	(52)				(52)		1,141				
100210244	COACHELLA	CA		05/09/2025		984	(27)				(27)		957				
100273754	MC HENRY	MD		07/23/2026		346	(11)				(11)		335				
100220031	MATAWAN	NJ		07/17/2025		1,253	(58)				(58)		1,195				
100108240	REINION	FL		05/24/2023		524	(14)				(14)		510				
100160969	CAMDEN S	PA		07/24/2024		1,617	(9)				(9)		1,608				
100229344	ROSEVILLE	OH		06/20/2025		1,812	(86)				(86)		1,726				
100286464	FLORESANT	CO		12/29/2025		759	(19)				(19)		740				
100065941	WASHINGTON	DC		07/28/2021		2,500	(67)				(67)		2,433				
100246850	TRICOLA	CA		10/16/2025		1,615	(26)				(26)		1,589				
100227048	TACOMA	WA		07/30/2025		1,214	(19)				(19)		1,195				
100210595	BELVIDERE	NJ		05/15/2025		1,092	(37)				(37)		1,055				
100212081	CATHEDRAL CITY	CA		05/22/2025		978	(5)				(5)		973				
100226651	WHITTIER	CA		07/30/2025		1,092							1,092				
100192864	MANASSAS	VA		02/10/2025		10,619	(44)				(44)		10,575				
100244440	PONTE VEDRA	FL		09/29/2025		1,265	(11)				(11)		1,254				
100227010	ST GEORGE	UT		07/30/2025		1,269	(13)				(13)		1,256				
100108140	CHARLOTTE	NC		05/24/2023		801	(20)				(20)		781				
100216556	LENEXA	KS		06/23/2025		1,140	(21)				(21)		1,119				
100223251	CHAPEL HILL	NC		08/13/2025		1,159	(40)				(40)		1,119				
100164787	COSSING	NY		07/19/2024		1,230	(39)				(39)		1,191				
100210265	SAINT AUGUSTINE BEACH	FL		05/09/2025		1,072	(16)				(16)		1,056				
100204861	SAN ANTONIO	TX		04/10/2025		870	(41)				(41)		829				
100165942	SAN JOSE	CA		12/26/2024		1,218	(23)				(23)		1,195				
100296059	ATLANTA	GA		11/26/2025		1,171	(7)				(7)		1,164				
100236041	SEATTLE	WA		09/04/2025		1,296	(12)				(12)		1,284				
100245448	PANAMA CITY BEACH	FL		10/06/2025		1,314	(30)				(30)		1,284				
100229858	PORTLAND	OR		06/18/2025		1,158	(25)				(25)		1,133				
100253233	SOUTH LAKE TAHOE	CA		10/30/2025		1,171	(38)				(38)		1,133				
100235864	ORLANDO	FL		09/04/2025		1,192	(33)				(33)		1,159				
100229064	SOUTH LAKE TAHOE	CA		06/14/2025		935	(23)				(23)		912				
100226781	TONS RIVER	CA		07/30/2025		1,160	(12)				(12)		1,148				
100134340	WILLIAMSTON	NJ		10/19/2023		934	(20)				(20)		914				
10021556	BLOOMINGTON	CA		07/22/2025		1,276	(44)				(44)		1,232				
100228055	THOUSAND OAKS	CA		08/07/2025		1,212	(29)				(29)		1,183				
100133346	FAIRFIELD	CA		11/21/2023		1,717	(19)				(19)		1,698				
100254742	LANCASTER	CA		11/14/2025		1,130	(49)				(49)		1,081				
100215990	MONTCLAIR	NJ		06/13/2025		1,076	(29)				(29)		1,047				
100218835	QUEEN CREEK	AZ		06/27/2025		1,187	(13)				(13)		1,174				
100090914	JOSHUA TREE	CA		04/01/2022		2,096	(94)				(94)		2,002				
100210660	CRENSHILL	NJ		05/15/2025		996	(29)				(29)		957				
100179689	PALM DESERT	CA		10/30/2024		1,270	(34)				(34)		1,236				
100238381	HESPERIA	CA		12/05/2025		1,172	(36)				(36)		1,136				
100214498	WATSONVILLE	CA		06/06/2025		1,208	(6)				(6)		1,202				
100214469	WATSONVILLE	CA		06/06/2025		1,207	(5)				(5)		1,202				
100261559	EAST ORANGE	NJ		12/08/2025		1,195	(29)				(29)		1,166				
100172728	DALLAS	TX		11/21/2024		1,314	(6)				(6)		1,306				
100110254	KILL DEVIL HILLS	NC		06/30/2023		1,771	(19)				(19)		1,752				
100068866	PARADISE	CA		09/01/2021		1,105	(12)				(12)		1,093				
100195280	FREEMONT	NY		02/24/2025		1,078	(28)				(28)		1,050				
100236903	HELENA	AL		09/12/2025		1,196	(38)				(38)		1,158				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100178266	NORTH LAS VEGAS	NV		11/19/2024		798		(24)			(24)		774	1,222			
100247446	SAN DIEGO	CA		11/28/2025		1,255		(33)			(33)		1,222	1,222			
100244871	LAKE OZARK	MO		09/29/2025		1,079		(36)			(36)		1,043	1,043			
100165452	STOCKTON	CA		06/29/2024		3,136		(28)			(28)		3,108	3,108			
100206384	MIAMI	FL		05/22/2025		1,123		(25)			(25)		1,098	1,098			
100043484	LAKEWOOD	CO		06/13/2020		1,343		(50)			(50)		1,293	1,293			
100149078	CLIFTON	VA		04/19/2024		947		(21)			(21)		926	926			
100134844	AREA OF CORDA	CA		10/30/2023		1,383		(9)			(9)		1,374	1,374			
100226704	GIG HARBOR	WA		07/30/2025		1,391		(43)			(43)		1,348	1,348			
100173808	PELUEVILLE	TX		10/31/2024		1,038		(15)			(15)		1,023	1,023			
100219282	WEST JORDAN	UT		06/30/2025		1,206		(21)			(21)		1,185	1,185			
100207399	BROOKLYN	NY		04/29/2025		1,042		(39)			(39)		1,003	1,003			
100255716	MIAMI	FL		11/24/2025		1,256		(32)			(32)		1,224	1,224			
100181624	PERRIS	CA		12/11/2024		1,238		(16)			(16)		1,222	1,222			
100272883	BEAVERTON	OR		01/12/2026		715		(40)			(40)		675	675			
100216134	CAMBY	IN		06/17/2025		959		(21)			(21)		938	938			
100204866	HIALEAH	FL		04/10/2025		1,073		(45)			(45)		1,028	1,028			
100180278	LAS VEGAS	NV		11/25/2024		1,307		(2)			(2)		1,305	1,305			
100206518	FREDERICKSBURG	VA		04/17/2025		1,161		(44)			(44)		1,117	1,117			
100176256	LAKE HAVASU CITY	AZ		11/19/2024		843		(29)			(29)		814	814			
100141679	SAN MARCOS	TX		01/30/2024		1,025		(30)			(30)		995	995			
100210281	STUART	FL		05/09/2025		1,045		(17)			(17)		1,028	1,028			
100220409	BENTONVILLE	AR		07/15/2025		1,192		(37)			(37)		1,155	1,155			
100223988	LOS ANGELES	CA		08/22/2025		1,719		(50)			(50)		1,669	1,669			
100255873	BLUE RIDGE	GA		11/24/2025		1,457		(28)			(28)		1,429	1,429			
100163333	HESPERIA	CA		06/13/2024		965		(41)			(41)		924	924			
100238802	BOSTON	MA		09/23/2025		1,197		(19)			(19)		1,178	1,178			
100186322	ROVERS-FORD	PA		12/30/2024		1,187		(23)			(23)		1,164	1,164			
100221532	SAN JOSE	CA		07/22/2025		1,216		(36)			(36)		1,180	1,180			
100246348	BURBANK	CA		10/15/2025		2,819		(108)			(108)		2,711	2,711			
100164860	KNIGHTDALE	NC		08/26/2024		1,004		(39)			(39)		965	965			
100205620	LA JUNITA	CA		05/09/2025		1,238		(29)			(29)		1,209	1,209			
100150057	TACOMA	WA		06/14/2024		565		(30)			(30)		535	535			
100182683	PRESCOTT	AZ		12/12/2024		2,807		(49)			(49)		2,758	2,758			
100164738	LEAVENWORTH	WA		08/26/2024		57,936		(1,262)			(1,262)		56,674	56,674			
100243782	BONITA SPRINGS	FL		09/29/2025		1,235		(7)			(7)		1,228	1,228			
100065630	OAKLAND	CA		07/28/2021		2,461		(33)			(33)		2,428	2,428			
100201530	MORENO VALLEY	CA		03/13/2025		992		(47)			(47)		945	945			
100221179	CAMARILLO	CA		07/21/2025		1,141		(18)			(18)		1,123	1,123			
100176868	BELMONT	CA		11/15/2024		1,072		(50)			(50)		1,022	1,022			
100205882	SANTA BARBARA	CA		05/02/2025		1,181		(38)			(38)		1,143	1,143			
100203929	NORTH RIDGEVILLE	OH		03/28/2025		4,322		(193)			(193)		4,129	4,129			
100218770	LAYTON	UT		06/27/2025		1,686		(1)			(1)		1,685	1,685			
100118670	GRAHAM	WA		07/25/2023		375,634		(12,005)			(12,005)		363,629	363,629			
100195989	LAS VEGAS	NV		02/24/2025		976		(8)			(8)		968	968			
100197652	VAL VERDE	CA		02/26/2025		1,000		(32)			(32)		968	968			
100246466	ALL SON PARK	PA		10/10/2025		1,071		(19)			(19)		1,052	1,052			
100119366	HOWELL	MI		07/31/2023		1,346		(6)			(6)		1,338	1,338			
100244931	PORT SAINT LUCIE	FL		09/29/2025		1,089		(47)			(47)		1,042	1,042			
100236672	ORLANDO	FL		09/12/2025		929		(26)			(26)		903	903			
100206629	ALVA	FL		04/24/2025		1,440		(31)			(31)		1,409	1,409			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214915	TACOMA	WA		06/11/2025		1,090		(30)				(30)	1,060	1,060			
100192494	GAITHERSBURG	MD		02/07/2025		937		(31)				(31)	906	906			
100115418	LOS ANGELES	CA		07/17/2023		1,241		(47)				(47)	1,194	1,194			
100273327	BELFAIR	CA		01/20/2026		417		(11)				(11)	406	406			
100235302	BELHAVEN	NC		09/04/2025		1,125		(31)				(31)	1,094	1,094			
100110233	KILL DEVIL HILLS	NC		06/30/2023		2,436		(20)				(20)	2,416	2,416			
100140291	CHICAGO	IL		01/18/2024		1,259		(33)				(33)	1,226	1,226			
100228763	LEVI TOWN	NY		06/12/2025		1,128		(19)				(19)	1,109	1,109			
100206589	SAN JOSE	CA		04/22/2025		1,204		(17)				(17)	1,187	1,187			
100213763	LONG BEACH	CA		05/29/2025		1,205		(19)				(19)	1,187	1,187			
100204649	BROCKTON	MA		04/04/2025		1,124		(38)				(38)	1,086	1,086			
100067869	HONOLULU	HI		09/23/2021		2,630		(55)				(55)	2,575	2,575			
100272535	ALEXANDRIA	VA		01/08/2026		867		(17)				(17)	850	850			
100157775	BIRMINGHAM	AL		08/01/2024		1,055		(36)				(36)	1,019	1,019			
100152989	COCONUT CREEK	FL		06/27/2024		1,149		(20)				(20)	1,129	1,129			
100200482	NORTH PORT	FL		03/10/2025		1,048		(32)				(32)	1,016	1,016			
100210111	PORT CHARLOTTE	FL		05/07/2025		1,231		(15)				(15)	1,216	1,216			
100214090	ALBANY	CA		05/30/2025		857		(24)				(24)	833	833			
100153330	COLUMBIA FALLS	MT		05/30/2024		2,180		(10)				(10)	2,170	2,170			
100253120	AUBURN	WA		10/30/2025		3,332		(112)				(112)	3,220	3,220			
100198465	ROSEVILLE	OH		02/28/2025		2,441		(53)				(53)	2,388	2,388			
100235078	CRANSTON	RI		09/04/2025		1,066		(41)				(41)	1,025	1,025			
100253170	BROOKHAVEN	GA		10/30/2025		3,175		(148)				(148)	3,027	3,027			
100198307	ANCHORAGE	AK		02/28/2025		1,077		(36)				(36)	1,041	1,041			
100200275	BOSTON	MA		03/07/2025		1,068		(27)				(27)	1,041	1,041			
100202199	NORTH RIDGE	CA		04/17/2025		1,256		(11)				(11)	1,245	1,245			
100193178	SARASOTA	FL		03/20/2025		3,990		(109)				(109)	3,871	3,871			
100214914	AUBURN	VA		06/11/2025		1,170		(31)				(31)	1,139	1,139			
100210283	QUANACOCK	VA		05/09/2025		996		(19)				(19)	977	977			
100200304	WHITTIER	CA		03/07/2025		1,113		(47)				(47)	1,066	1,066			
100205609	LAHAINA	HI		05/09/2025		1,123		(53)				(53)	1,070	1,070			
100253572	ROCKVILLE	MD		10/30/2025		1,170		(41)				(41)	1,129	1,129			
100185262	BAKERSFIELD	CA		01/24/2025		1,045		(47)				(47)	998	998			
100228408	SAN DIEGO	CA		08/11/2025		993		(37)				(37)	956	956			
100116367	MURRIETA	CA		07/20/2023		976		(9)				(9)	967	967			
100201152	BAKERSFIELD	CA		03/12/2025		1,101		(35)				(35)	1,066	1,066			
100245436	CAMBRIDGE	MA		10/06/2025		1,230		(39)				(39)	1,191	1,191			
100204153	EL MONTE	CA		03/28/2025		1,229		(35)				(35)	1,194	1,194			
100219674	SANTA ANA	CA		07/07/2025		1,220		(26)				(26)	1,194	1,194			
100190636	MURRELLS INLET	SC		01/28/2025		1,044		(21)				(21)	1,023	1,023			
100161903	MESA	AZ		07/25/2024		1,010		(6)				(6)	1,002	1,002			
100210103	ELL LAY	GA		05/07/2025		1,585		(29)				(29)	1,556	1,556			
100198437	HOVELL	NJ		02/28/2025		1,139		(31)				(31)	1,108	1,108			
100236221	BARABOO	WI		09/10/2025		1,062		(15)				(15)	1,047	1,047			
100221273	HEMET	CA		07/22/2025		1,108		(39)				(39)	1,069	1,069			
100202700	RIVERSIDE	CA		03/24/2025		1,149		(30)				(30)	1,119	1,119			
100201586	LOS ANGELES	CA		03/13/2025		1,141		(22)				(22)	1,119	1,119			
100195647	WHEELING	IL		02/24/2025		1,139		(20)				(20)	1,119	1,119			
100234917	BOTHELL	WA		06/28/2025		1,493		(17)				(17)	1,476	1,476			
100186473	TOLEDO RIVER	NJ		07/08/2025		1,166		(32)				(32)	1,134	1,134			
100048841	BROOK	NY		11/20/2020		2,915		(209)				(209)	2,706	2,706			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173826	PORT REPUBLIC	MD		10/31/2024		1,189	(39)				(39)		1,150	1,150	1,150		
100191387	HOUSTON	TX		01/30/2025		1,096	(48)				(48)		1,048	1,048	1,048		
100076636	MIAMI	FL		12/21/2021		2,234	(170)				(170)		2,064	2,064	2,064		
100238398	SALT GEORGE	UT		09/19/2025		1,083	(28)				(28)		1,055	1,055	1,055		
100076463	MINNETONKA	MN		01/25/2022		2,117	(7)				(7)		2,110	2,110	2,110		
100160621	BEAUMONT	CA		07/19/2024		1,043	(25)				(25)		1,018	1,018	1,018		
100236307	NEW FAIRVIEW	TX		09/10/2025		1,074	(45)				(45)		1,029	1,029	1,029		
100238764	GILBERT	AZ		09/22/2025		1,122	(45)				(45)		1,077	1,077	1,077		
100219558	SPRINGWAY	WA		07/07/2025		1,177	(32)				(32)		1,145	1,145	1,145		
100154607	FRESNO	CA		06/14/2024		1,064	(38)				(38)		1,026	1,026	1,026		
100086651	KISSIMEE	FL		09/30/2022		1,568	(2)				(2)		1,566	1,566	1,566		
100101915	PERRIS	CA		04/14/2023		637	(17)				(17)		620	620	620		
100173302	PIGEON FORGE	TN		10/30/2024		1,195	(43)				(43)		1,152	1,152	1,152		
100167862	WHITEWATER	CA		09/20/2024		2,123	(9)				(9)		2,114	2,114	2,114		
100203131	PORT ARANSAS	TX		03/27/2025		1,300	(48)				(48)		1,252	1,252	1,252		
100151706	LOS ANGELES	CA		05/10/2024		1,552	(9)				(9)		1,543	1,543	1,543		
100214873	SEATTLE	WA		06/11/2025		1,104	(31)				(31)		1,073	1,073	1,073		
100189183	HOMELL	NJ		01/13/2025		1,096	(23)				(23)		1,073	1,073	1,073		
100244756	SUN CITY WEST	AZ		09/29/2025		1,305	(11)				(11)		1,294	1,294	1,294		
100218808	NEW ORLEANS	LA		06/27/2025		995	(33)				(33)		962	962	962		
100190098	MABANK	TX		01/21/2025		1,392	(56)				(56)		1,336	1,336	1,336		
100088951	HOLLYWOOD	FL		11/15/2022		1,148	(18)				(18)		1,130	1,130	1,130		
100155823	HARRAH	OK		06/17/2024		1,241	(15)				(15)		1,226	1,226	1,226		
100182148	SALT AUGUSTINE	FL		12/12/2024		1,203	(26)				(26)		1,177	1,177	1,177		
100219672	SENECA	SC		07/07/2025		3,279	(38)				(38)		3,241	3,241	3,241		
100205888	CASPER	WY		04/14/2025		1,190	(15)				(15)		1,175	1,175	1,175		
100078230	CHULA VISTA	CA		02/10/2022		2,378	(40)				(40)		2,338	2,338	2,338		
100216572	CHARLOTTE	NC		06/23/2025		1,018	(32)				(32)		986	986	986		
100085168	GALT	CA		09/21/2022		883	(26)				(26)		857	857	857		
100180689	HILLSBORO	OR		11/26/2024		931	(28)				(28)		903	903	903		
100169451	LAKE ELSINORE	CA		09/30/2024		1,082	(26)				(26)		1,056	1,056	1,056		
100209631	OVERLAND PARK	KS		05/02/2025		1,137	(35)				(35)		1,102	1,102	1,102		
100268651	FISHERS	IN		12/29/2025		916	(27)				(27)		889	889	889		
100115676	WESLEY CHAPEL	FL		07/20/2023		1,345	(11)				(11)		1,334	1,334	1,334		
100198889	CENTER	TX		02/28/2025		1,247	(25)				(25)		1,222	1,222	1,222		
100192952	ALPHARETTA	GA		02/10/2025		1,125	(26)				(26)		1,099	1,099	1,099		
100175212	COVINA	CA		11/05/2024		2,008	(52)				(52)		1,956	1,956	1,956		
100214663	CHINO HILLS	CA		06/11/2025		1,206	(5)				(5)		1,201	1,201	1,201		
100254445	PARK CITY	UT		11/07/2025		3,175	(39)				(39)		3,136	3,136	3,136		
100172318	LANCASTER	CA		10/25/2024		959	(34)				(34)		925	925	925		
100215883	HAIRSTEAD	NC		06/12/2025		1,220	(6)				(6)		1,214	1,214	1,214		
100246264	TRACY	CA		10/10/2025		1,086	(47)				(47)		1,039	1,039	1,039		
100115571	DEER PARK	TX		07/19/2023		1,151	(13)				(13)		1,138	1,138	1,138		
100167978	PERVIN	CA		09/20/2024		1,271	(30)				(30)		1,241	1,241	1,241		
100146845	LITTLE ELM	TX		03/21/2024		1,480	(61)				(61)		1,419	1,419	1,419		
100218771	LOSVILLE	MN		06/27/2025		1,089	(28)				(28)		1,061	1,061	1,061		
100075975	WESLEY CHAPEL	FL		07/07/2022		2,290	(83)				(83)		2,207	2,207	2,207		
100152782	HESPERIA	CA		05/22/2024		1,044	(12)				(12)		1,032	1,032	1,032		
100160379	ROCKLAND	MA		09/06/2024		1,114	(11)				(11)		1,103	1,103	1,103		
100154074	SAN BERNARDINO	CA		06/06/2024		1,101	(18)				(18)		1,083	1,083	1,083		
100226311	ELMHURST	IL		07/30/2025		1,972	(38)				(38)		1,934	1,934	1,934		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100218841	EFFORT	PA		06/21/2025		1,104		(25)			(25)		1,079	1,079			
100186023	KALISPELL	MT		01/31/2025		1,056		(45)			(45)		1,011	1,011			
100202833	TOINSEND	WI		03/24/2025		1,246		(21)			(21)		1,225	1,225			
100197579	STOCKTON	CA		02/26/2025		785		(15)			(15)		770	770			
100219582	PENSACOLA	FL		07/07/2025		1,595		(43)			(43)		1,552	1,552			
100212346	SAN JACINTO	CA		05/28/2025		927		(44)			(44)		883	883			
100206574	BROKEN ARROW	OK		04/22/2025		1,205		(20)			(20)		1,185	1,185			
100227349	LOS ANGELES	CA		08/04/2025		1,215		(4)			(4)		1,211	1,211			
100206442	HIGHLANDS	NC		04/22/2025		1,276		(17)			(17)		1,259	1,259			
100193347	CAVE CREEK	AZ		07/31/2023		1,288		(20)			(20)		1,268	1,268			
10079756	RALEIGH	NC		04/25/2022		2,216		(16)			(16)		2,200	2,200			
100189231	WEST HARTFORD	RI		01/13/2025		1,113		(33)			(33)		1,080	1,080			
100159454	SACRAMENTO	CA		07/15/2024		1,129		(29)			(29)		1,100	1,100			
100261603	BELTSVILLE	MD		12/15/2025		947		(37)			(37)		910	910			
100193484	DENNIS PORT	MA		02/10/2025		1,119		(20)			(20)		1,099	1,099			
100191788	NAPLES	FL		01/31/2025		1,152		(12)			(12)		1,140	1,140			
100216783	WESTMINSTER	CA		06/27/2025		1,147		(4)			(4)		1,143	1,143			
100201225	METairie	LA		03/12/2025		1,019		(30)			(30)		989	989			
100118869	VENICE	CA		07/27/2023		1,005		(15)			(15)		990	990			
100115184	BERKLEY	MA		07/17/2023		1,103		(32)			(32)		1,071	1,071			
100253886	AUGRES	MI		10/30/2025		1,350		(11)			(11)		1,339	1,339			
100176031	LANCASTER	CA		12/20/2024		1,038		(42)			(42)		996	996			
100138153	NEW SMYRNA BEACH	FL		12/14/2023		1,018		(23)			(23)		995	995			
100180773	VALLEY VILLAGE	CA		11/26/2024		1,095		(34)			(34)		1,061	1,061			
100218490	GLENDALE	CA		06/27/2025		1,131		(4)			(4)		1,127	1,127			
100245724	LAS VEGAS	NV		10/06/2025		3,309		(132)			(132)		3,177	3,177			
100129506	POWALLUP	WA		09/29/2023		1,303		(10)			(10)		1,293	1,293			
100191150	DENVER	CO		01/29/2025		1,439		(67)			(67)		1,372	1,372			
100188455	MIRAMAR	FL		07/08/2025		1,119		(33)			(33)		1,086	1,086			
100220394	MINNEAPOLIS	MINN		07/18/2025		1,727		(24)			(24)		1,703	1,703			
100191089	SAINT CLOUD	FL		01/29/2025		1,250		(10)			(10)		1,240	1,240			
100238989	MEDFORD	OR		09/23/2025		1,167		(38)			(38)		1,138	1,138			
100147572	ADARSVILLE	GA		04/03/2024		1,060		(36)			(36)		1,022	1,022			
100101918	LOS ANGELES	CA		04/14/2023		935		(33)			(33)		902	902			
100272773	KENFIELD	CA		01/13/2026		372		(16)			(16)		356	356			
100159513	SANIT JAMES CITY	FL		07/15/2024		1,735		(48)			(48)		1,687	1,687			
10020573	WASILLA	AK		03/11/2025		1,209		(20)			(20)		1,189	1,189			
100238496	LAS VEGAS	NV		09/19/2025		1,842		(11)			(11)		1,831	1,831			
10078813	SIMI VALLEY	CA		02/24/2022		2,582		(7)			(7)		2,575	2,575			
100219657	BELL GARDENS	CA		07/07/2025		27,388		(460)			(460)		26,908	26,908			
100778560	HEIET	CA		11/20/2024		1,118		(50)			(50)		1,068	1,068			
100165783	WADONG RIVER	NY		08/29/2024		1,036		(75)			(75)		961	961			
100154784	LA QUINTA	CA		07/19/2024		4,080		(67)			(67)		4,013	4,013			
100189277	PAGE	AZ		01/13/2025		1,237		(22)			(22)		1,215	1,215			
100189226	LAS VEGAS	NV		01/13/2025		1,231		(16)			(16)		1,215	1,215			
100202923	EATONTON	GA		03/24/2025		987		(6)			(6)		981	981			
100171705	MARYSVILLE	WA		10/17/2024		1,229		(24)			(24)		1,205	1,205			
100152962	PLAINFIELD	NJ		06/27/2024		936		(14)			(14)		922	922			
100192157	LOS ANGELES	CA		01/31/2025		1,161		(29)			(29)		1,132	1,132			
100257249	TEBICOLA	CA		11/26/2025		1,107		(17)			(17)		1,090	1,090			
100101908	HOLLISTER	CA		04/06/2023		1,197		(29)			(29)		1,168	1,168			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100169772	MORENO VALLEY	CA		09/30/2024		1,054	(22)				(22)		1,032				
100238317	AUBURN	IA		09/19/2025		1,383	(26)				(26)		1,357				
100167321	WORCESTER	MA		10/31/2024		1,136	(43)				(43)		1,093				
100173525	HUNTINGTON STATION	NY		10/29/2024		1,132	(39)				(39)		1,093				
100172993	TOUS RIVER	NJ		10/25/2024		1,140	(47)				(47)		1,093				
100194966	BROOKLYN	NY		02/14/2025		1,198	(44)				(44)		1,154				
100159683	MIAMI	FL		06/16/2024		4,728	(83)				(83)		4,645				
100214688	EASTVALE	CA		06/11/2025		1,182	(20)				(20)		1,162				
100203883	WENTHERFORD	TX		03/28/2025		1,663	(78)				(78)		1,585				
100205078	MIAMI	FL		04/11/2025		774	(20)				(20)		754				
100200676	ASBURY PARK	NJ		03/11/2025		1,288	(19)				(19)		1,269				
100076890	WHITMAN	WA		02/24/2022		3,238	(48)				(48)		3,190				
100219613	PORT SAINT LUCIE	FL		07/08/2025		1,266	(11)				(11)		1,255				
100174107	MAPLE VALLEY	WA		10/31/2024		1,040	(33)				(33)		1,007				
100203822	AMT10CH	CA		03/28/2025		1,275	(3)				(3)		1,272				
100214474	OVIEDO	FL		06/06/2025		990	(47)				(47)		943				
100161445	FORT LAUDERDALE	FL		07/30/2024		1,758	(44)				(44)		1,714				
100082340	HERIMAN	UT		04/14/2022		40	(1)				(1)		39				
100174171	BRANCHBURG	NJ		10/31/2024		1,015	(48)				(48)		967				
100151861	MONROE	NY		05/10/2024		1,206	(20)				(20)		1,186				
100189006	PASADENA	CA		07/09/2025		967	(43)				(43)		924				
100076636	BIG BEAR CITY	CA		12/16/2021		1,149	(90)				(90)		1,059				
100173405	NASHVILLE	TN		10/29/2024		1,054	(22)				(22)		1,032				
100154216	BOTHELL	WA		07/11/2024		600							600				
100227160	WEST JORDAN	UT		07/30/2025		1,039	(39)				(39)		1,000				
100194499	PLANO	TX		02/14/2025		1,190	(30)				(30)		1,160				
100180161	HAIRDEN	CT		11/25/2024		1,041	(17)				(17)		1,024				
100147819	CORRELLA	NC		04/08/2024		1,865	(7)				(7)		1,858				
100238367	FOREST GROVE	OR		09/19/2025		1,165	(41)				(41)		1,124				
100166468	MYSTIC	CT		10/31/2024		1,214	(41)				(41)		1,173				
100190659	FAIRFIELD	CA		07/28/2025		1,264	(14)				(14)		1,250				
100169630	ROSEVILLE	CA		09/30/2024		1,161	(38)				(38)		1,148				
100173656	BREKERTON	WA		10/31/2024		945	(38)				(38)		907				
100079371	GILBERT	AZ		03/17/2022		4,631	(75)				(75)		4,556				
100226579	ESTELL MANOR	NJ		07/30/2025		1,451	(20)				(20)		1,431				
100220390	YIACO	TX		07/15/2025		5,645	(198)				(198)		5,447				
100176822	LONG BEACH	CA		11/15/2024		1,223	(23)				(23)		1,200				
100172869	LOS ANGELES	CA		10/25/2024		1,300	(21)				(21)		1,279				
100162547	FORT WORTH	TX		06/12/2024		1,104	(22)				(22)		1,082				
100175715	DEERFIELD	IL		11/12/2024		1,232	(31)				(31)		1,201				
100203894	DUBLIN	CA		03/26/2025		9,854	(311)				(311)		9,543				
100055635	FLORAL PARK	NY		03/23/2021		2,437	(141)				(141)		2,296				
100214658	ONTARIO	CA		06/11/2025		1,107	(20)				(20)		1,087				
100157619	WINDEMERE	FL		06/01/2024		1,081	(43)				(43)		1,038				
100192449	COUPEVILLE	WA		02/07/2025		1,272	(38)				(38)		1,234				
100214227	RIVERSIDE	CA		05/30/2025		1,021	(39)				(39)		982				
100205612	LONGMONT	CO		05/09/2025		1,065	(44)				(44)		1,021				
100175133	DURANGO	CO		11/05/2024		1,329	(20)				(20)		1,309				
100164468	BONITA SPRINGS	FL		08/21/2024		1,141	(32)				(32)		1,109				
100294775	HENDERSON	NV		06/28/2025		977	(33)				(33)		944				
100265002	SCOTTSDALE	AZ		12/17/2025		663	(32)				(32)		631				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100254768	VICTORVILLE	CA		11/14/2025		1,410		(39)				(39)	1,371	1,371			
100228827	NORTH BEND	IA		06/12/2025		1,000		(42)				(42)	958	958			
100209854	PANAMA CITY BEACH	FL		06/11/2025		1,044		(37)				(37)	1,007	1,007			
100137197	LOS ANGELES	CA		11/28/2023		766		(7)				(7)	759	759			
100173467	CRYSTAL BEACH	TX		10/29/2024		1,197		(25)				(25)	1,172	1,172			
100175096	OAKHURST	NJ		11/05/2024		1,204		(24)				(24)	1,180	1,180			
100220393	SAN DIEGO	CA		07/16/2025		1,176		(19)				(19)	1,157	1,157			
100245061	MIAMI GARDENS	FL		09/30/2025		1,084		(23)				(23)	1,061	1,061			
100272092	AUBURN	IA		01/08/2026		764		(22)				(22)	742	742			
100163317	RENTON	WA		06/13/2024		1,055		(25)				(25)	1,030	1,030			
100203292	SARASOTA SPRINGS	NY		03/27/2025		1,116		(37)				(37)	1,079	1,079			
100206391	PORT RICHEY	FL		05/22/2025		1,562		(53)				(53)	1,509	1,509			
100165040	KEYSTONE	CO		06/28/2024		1,930		(60)				(60)	1,870	1,870			
10021577	DALLAS	TX		06/23/2025		1,752		(6)				(6)	1,746	1,746			
100253470	JOHNSON CITY	TX		10/30/2025		5,475		(162)				(162)	5,313	5,313			
100272050	TOMBALL	TX		01/08/2026		1,178		(16)				(16)	1,162	1,162			
100166144	FAIRBANKS	CA		09/09/2024		1,104		(16)				(16)	1,088	1,088			
100212364	CANDLER	NC		05/28/2025		7,598		(83)				(83)	7,515	7,515			
100205931	ELK GROVE	CA		04/14/2025		1,193		(23)				(23)	1,170	1,170			
100203987	HOMELAND	CA		03/28/2025		1,179		(9)				(9)	1,170	1,170			
100123924	UNIONDALE	NY		09/27/2023		1,121		(28)				(28)	1,093	1,093			
100163398	HOMELAND	CA		09/27/2024		2,082		(86)				(86)	1,996	1,996			
100185492	PAITUCKET	RI		12/20/2024		1,172		(44)				(44)	1,128	1,128			
100159841	BOCA RATON	FL		06/16/2024		839		(49)				(49)	890	890			
100206623	LONGMONT	CO		04/24/2025		1,082		(26)				(26)	1,056	1,056			
100209554	PASADENA	CA		05/02/2025		1,144		(36)				(36)	1,108	1,108			
100180056	OCEAN VIEW	DE		11/25/2024		1,296		(9)				(9)	1,287	1,287			
100267182	RED LODGE	MT		12/23/2025		1,252		(30)				(30)	1,222	1,222			
100155540	CORALLA	NC		07/10/2024		990		(26)				(26)	964	964			
100147063	THOUSAND OAKS	CA		03/28/2024		1,012		(48)				(48)	964	964			
100169752	PORT JEFFERSON	NY		09/30/2024		2,807		(89)				(89)	2,718	2,718			
100140672	COOXA	FL		02/08/2024		1,162		(6)				(6)	1,154	1,154			
100175345	ALPINE	AL		11/05/2024		1,234		(24)				(24)	1,210	1,210			
100129865	SPRING VALLEY	CA		09/27/2023		1,125		(32)				(32)	1,093	1,093			
100164949	HAPPY VALLEY	OR		06/26/2024		1,668		(40)				(40)	1,628	1,628			
100218557	SAN ANTONIO	TX		06/27/2025		1,096		(32)				(32)	1,064	1,064			
100157160	AUBURN	IA		02/20/2025		912		(35)				(35)	877	877			
100174160	MARSHFIELD	MA		10/31/2024		800		(38)				(38)	762	762			
100230004	CHARLOTTE	NC		09/23/2025		1,408		(14)				(14)	1,394	1,394			
100173519	CHANTILLY	VA		10/30/2024		1,335		(19)				(19)	1,316	1,316			
100269420	COLUMBIA FALLS	MT		12/29/2025		801		(15)				(15)	786	786			
100082354	PRESOTT	AZ		04/14/2022		2,075		(45)				(45)	2,030	2,030			
100194151	ELKHART	IN		02/14/2025		1,086		(16)				(16)	1,070	1,070			
100164510	INDIAN SHORES	FL		06/26/2024		1,046		(34)				(34)	1,012	1,012			
100194049	LEWEN GROVE	CA		03/20/2025		217,638		(9,237)				(9,237)	208,401	208,401			
100172933	LATHROP	CA		10/23/2024		1,326		(32)				(32)	1,294	1,294			
100244535	MARIPOSA	CA		09/29/2025		1,150		(51)				(51)	1,099	1,099			
100247603	RAHWAY	NJ		10/29/2025		1,262		(59)				(59)	1,203	1,203			
100173017	POINT PLEASANT BORO	NJ		10/25/2024		1,359		(18)				(18)	1,341	1,341			
100169515	EL CAJON	CA		09/30/2024		1,163		(16)				(16)	1,147	1,147			
100246999	BOYNTON BEACH	FL		10/21/2025		1,385		(41)				(41)	1,344	1,344			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100158530	LONDON	GBR			07/12/2024		1,125		(30)					1,095	1,095			
100150694	CHICAGO	IL			05/06/2024		2,115		(29)					2,086	2,086			
100136881	TEHUACAPI	CA			12/21/2023		1,029		(20)					1,009	1,009			
100156055	DEEFFIELD BEACH	FL			06/16/2024		949		(38)					911	911			
100215294	ELK GROVE	CA			06/12/2025		1,363		(41)					1,322	1,322			
100218568	PRESOTT	AZ			06/27/2025		1,256		(6)					1,250	1,250			
100168608	LUSBY	MD			09/25/2024		1,316		(22)					1,294	1,294			
100165049	YUCCA VALLEY	CA			06/28/2024		946		(56)					890	890			
100177189	MURFREESBORO	TN			01/16/2025		1,072		(43)					1,029	1,029			
100226736	KINSTON	NY			07/30/2025		1,345		(32)					1,313	1,313			
100078709	LOS ANGELES	CA			02/02/2022		4,949		(28)					4,921	4,921			
100294983	EDMOND	OK			11/17/2025		1,373		(66)					1,307	1,307			
100206488	SALINAS	CA			04/22/2025		1,085		(22)					1,063	1,063			
100177372	SAN ANSELMO	CA			01/16/2025		1,261		(18)					1,243	1,243			
100218862	APALACHICOLA	FL			06/27/2025		2,530		(93)					2,437	2,437			
100255437	SACRAMENTO	CA			11/24/2025		1,212		(30)					1,182	1,182			
100261233	TEBICOLA	CA			12/05/2025		1,207		(25)					1,182	1,182			
100176643	GAINESVILLE	VA			11/15/2024		1,044		(30)					1,014	1,014			
100192960	RANCHO PALOS VERDES	CA			02/05/2025		37,020		(604)					36,416	36,416			
100268905	LEBANON JUNCTION	KY			12/29/2025		837		(13)					824	824			
100171865	WEST YARMOUTH	MA			10/17/2024		1,272		(28)					1,244	1,244			
100266982	ROSEVILLE	OH			12/23/2025		1,296		(18)					1,278	1,278			
100044126	SANTA ROSA	CA			06/19/2020		1,598		21					1,619	1,619			
100272869	NEW BEDFORD	MA			01/15/2026		414		(4)					410	410			
100168205	TACOMA	WA			09/20/2024		1,401		(8)					1,393	1,393			
100227964	INDIO	CA			06/04/2025		1,127		(7)					1,120	1,120			
100150497	NEW SMIRNA BEACH	FL			05/03/2024		1,542		(34)					1,508	1,508			
100165454	BAKERSFIELD	CA			06/29/2024		1,216		(15)					1,201	1,201			
100173250	CORAL SPRINGS	FL			10/30/2024		1,420		(11)					1,409	1,409			
100151559	HEADSBURG	CA			05/10/2024		52,124		(1,232)					50,892	50,892			
100237980	LINCOLN	NE			10/10/2025		702		(33)					669	669			
100247339	VAN NUYS	CA			10/28/2025		1,034		(33)					1,001	1,001			
100236254	ARPKA	FL			09/10/2025		1,054		(32)					1,022	1,022			
100247408	SAINT PETERSBURG	FL			10/24/2025		751		(30)					721	721			
100189893	CARY	NC			01/21/2025		1,174		(21)					1,153	1,153			
100157056	JACKSON	TN			02/20/2025		1,446		(35)					1,411	1,411			
100214756	CLAVIS	CA			06/11/2025		1,101		(24)					1,077	1,077			
100229960	SANTA CLARITA	CA			06/20/2025		1,096		(23)					1,073	1,073			
100060121	TRACY	CA			06/25/2021		2,630		(80)					2,550	2,550			
100057957	RICHMOND	TX			06/30/2021		2,800		(69)					2,731	2,731			
100216234	BIG BEAR LAKE	CA			06/20/2025		3,307		(58)					3,249	3,249			
100088962	AVENTURA	FL			11/15/2022		1,202		(2)					1,200	1,200			
100206797	YUCAIPA	CA			04/23/2025		2,303		(82)					2,221	2,221			
100137986	ZOLFO SPRINGS	FL			12/08/2023		691		(11)					680	680			
100205714	HUDSWHILLE	MI			04/14/2025		1,016		(32)					984	984			
100235793	ESCONDIDO	CA			09/04/2025		1,519		(11)					1,508	1,508			
100255445	NAPERVILLE	IL			11/24/2025		1,122		(25)					1,097	1,097			
100159306	WASHINGTON TOWNSHIP	IN			07/15/2024		817		(14)					803	803			
100161910	FLUJAY VARINA	NC			07/25/2024		1,218		(17)					1,201	1,201			
100267017	BROOMFIELD	CO			12/23/2025		1,240		(23)					1,217	1,217			
100193417	CAPE CORAL	FL			02/10/2025		1,152		(6)					1,146	1,146			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100136824	CHICAGO	IL		11/27/2023		941		(17)			(17)		924		924		
10022002	CREVENE	NY		07/15/2025		1,119		(39)			(39)		1,080		1,080		
10016233	CHANTILLY	VA		06/12/2024		1,121		(28)			(28)		1,093		1,093		
100192736	TEBECOLA	CA		02/10/2025		1,199		(6)			(6)		1,193		1,193		
100204517	BOISE	ID		04/04/2025		1,173		(14)			(14)		1,159		1,159		
100154600	PINELLAS PARK	FL		07/19/2024		1,102		(36)			(36)		1,066		1,066		
100174303	HAPPY JACK	AZ		10/31/2024		1,129		(20)			(20)		1,109		1,109		
100080968	SALT LAKE CITY	UT		03/10/2022		2,131		(37)			(37)		2,094		2,094		
100209188	SAINT PETERSBURG	FL		04/30/2025		998		(22)			(22)		946		946		
100149136	INDIO	CA		04/22/2024		865		(33)			(33)		832		832		
100143152	NORTH LAS VEGAS	NV		02/16/2024		1,250		(7)			(7)		1,243		1,243		
100176925	PANAMA CITY BEACH	FL		11/15/2024		1,152		(38)			(38)		1,114		1,114		
100177423	GRAND PRAIRIE	TX		01/16/2025		808		(38)			(38)		770		770		
100169866	PEARLAND	TX		09/30/2024		1,264		(26)			(26)		1,238		1,238		
100162788	ELK GROVE	CA		06/12/2024		1,103		(17)			(17)		1,086		1,086		
100219804	SUWANEE	GA		07/08/2025		1,143		(29)			(29)		1,114		1,114		
100136724	NEWARK	NJ		11/27/2023		958		(10)			(10)		948		948		
100255017	NEW MILFORD	NJ		11/19/2025		1,147		(34)			(34)		1,113		1,113		
100078982	SAN DIEGO	CA		02/24/2022		2,393		(31)			(31)		2,362		2,362		
100176682	HOLLYWOOD	FL		11/15/2024		1,364		(3)			(3)		1,361		1,361		
100228362	HAIRSTEAD	NC		06/11/2025		956		(15)			(15)		941		941		
100172861	PERRIS	CA		10/25/2024		1,229		(13)			(13)		1,216		1,216		
100266219	OCEAN CITY	NJ		12/29/2025		5,485		(104)			(104)		5,391		5,391		
100107825	MANFELD	TX		05/19/2023		819		(10)			(10)		809		809		
100254903	FRISSO	CO		11/14/2025		1,249		(40)			(40)		1,209		1,209		
100219677	DIXON	CA		07/07/2025		1,114		(31)			(31)		1,083		1,083		
100142723	SOMERSET	MA		03/28/2024		1,139		(30)			(30)		1,109		1,109		
100220771	MANFELD	TX		07/18/2025		2,709		(118)			(118)		2,591		2,591		
100203307	BAYE	VA		03/27/2025		1,219		(35)			(35)		1,184		1,184		
100149626	MOSELEY	VA		06/07/2024		7,483		(197)			(197)		7,286		7,286		
100194177	AUSTIN	TX		02/14/2025		1,104		(37)			(37)		1,067		1,067		
100155151	IDAHO FALLS	ID		05/10/2024		1,515		(32)			(32)		1,483		1,483		
100245259	AUSTIN	TX		10/06/2025		5,460		(217)			(217)		5,243		5,243		
100202484	SEQUIM	WA		03/21/2025		956		(38)			(38)		918		918		
100229272	COACHELLA	CA		06/14/2025		1,083		(19)			(19)		1,064		1,064		
100214244	MISSION VIEJO	CA		05/30/2025		1,201		(12)			(12)		1,189		1,189		
100173363	AUSTIN	TX		10/30/2024		1,368		(16)			(16)		1,352		1,352		
100206346	COLORADO SPRINGS	CO		04/17/2025		1,122		(39)			(39)		1,083		1,083		
100044475	FREDONT	MT		11/19/2020		2,464		7			7		2,471		2,471		
100168330	LAKEVIEW	MT		09/20/2024		1,250		(12)			(12)		1,238		1,238		
100147347	TEKLETON	CA		05/08/2024		1,225		(37)			(37)		1,188		1,188		
100179511	PORT ORCHARD	WA		11/21/2024		1,322		(10)			(10)		1,312		1,312		
100214739	LAS VEGAS	NV		06/11/2025		1,123		(22)			(22)		1,101		1,101		
100236921	NORTHRIODE	CA		09/23/2025		1,159		(14)			(14)		1,145		1,145		
100193271	SCOTTSDALE	AZ		11/29/2023		1,025		(27)			(27)		998		998		
100173138	OAK ISLAND	NC		10/30/2024		1,629		(18)			(18)		1,611		1,611		
100197532	ELK GROVE	CA		02/26/2025		1,261		(4)			(4)		1,257		1,257		
100148998	BEECH MOUNTAIN	NC		04/17/2024		964		(19)			(19)		945		945		
100076226	KENT	WA		01/07/2022		2,511		(35)			(35)		2,476		2,476		
100161704	ENGLEWOOD	CO		07/30/2024		1,134		(32)			(32)		1,102		1,102		
100214854	KENT	WA		06/11/2025		1,068		(50)			(50)		1,018		1,018		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100207100	NORWALK	CT		04/24/2025		1,105		(30)			(30)		1,075	1,075			
100254062	MINNEAPOLIS	MIN		10/30/2025		869		(7)			(7)		862	862			
100152824	LANCASTER	CA		06/22/2024		731		(20)			(20)		711	711			
100190680	NAPLES	FL		01/28/2025		1,746		(13)			(13)		1,733	1,733			
100245987	FENTON	MO		10/07/2025		1,137		(27)			(27)		1,110	1,110			
100201443	LAS VEGAS	NV		03/12/2025		964		(13)			(13)		951	951			
100119240	CLARKSVILLE	TN		07/31/2023		1,254		(9)			(9)		1,245	1,245			
100158826	WALLER	TX		07/12/2024		1,124		(25)			(25)		1,099	1,099			
100169401	SANTA ROSA	CA		09/30/2024		1,282		(17)			(17)		1,265	1,265			
100147495	MIAMI	FL		04/03/2024		1,185		(17)			(17)		1,168	1,168			
100168224	IRVINGTON	NJ		09/27/2024		1,273		(19)			(19)		1,254	1,254			
100247306	LINWOOD	CA		10/24/2025		1,124		(22)			(22)		1,102	1,102			
100080376	RANCHO CUCAMONGA	CA		04/14/2022		2,098		(62)			(62)		2,036	2,036			
100210534	JAMAICA	NY		06/15/2025		1,106		(39)			(39)		1,067	1,067			
100246027	FONTANA	CA		10/07/2025		1,088		(32)			(32)		1,056	1,056			
100102408	HIGHLAND	UT		06/07/2023		380		(5)			(5)		375	375			
100175447	KATY	TX		12/23/2024		922		(43)			(43)		879	879			
100147474	HOCKESSACK	MIN		04/03/2024		921		(36)			(36)		885	885			
100147726	FRESNO	CA		04/05/2024		1,048		(34)			(34)		1,014	1,014			
100186209	SNELLVILLE	GA		12/27/2024		669		(8)			(8)		661	661			
100253385	ALPHARETTA	GA		10/30/2025		1,291		(31)			(31)		1,260	1,260			
100188465	COLUMBUS	OH		07/08/2025		1,049		(29)			(29)		1,020	1,020			
100166288	SANTA BARBARA	CA		09/20/2024		1,256		(11)			(11)		1,245	1,245			
100264863	JACKSON	TN		12/17/2025		796		(28)			(28)		768	768			
100229724	ROCKLAND	MA		06/18/2025		1,561		(30)			(30)		1,531	1,531			
100211880	SEATTLE	WA		05/19/2025		1,176		(9)			(9)		1,167	1,167			
100221517	CICERO	IL		07/22/2025		5,753		(181)			(181)		5,572	5,572			
100090764	BOCA RATON	FL		02/28/2023		1,237		(4)			(4)		1,233	1,233			
100134960	TAMPA	FL		10/30/2023		1,053		(6)			(6)		1,045	1,045			
100238808	HIGHLANDS RANCH	CO		09/23/2025		1,707		(63)			(63)		1,644	1,644			
100153297	BRAZENTON	FL		06/27/2024		976		(31)			(31)		945	945			
100139592	YUCAIPA	CA		12/28/2023		1,099		(12)			(12)		1,087	1,087			
100165564	BRAINTREE	MA		12/20/2024		759		(16)			(16)		743	743			
100142740	HAITHORNE	CA		02/08/2024		1,148		(18)			(18)		1,130	1,130			
100166322	PEMBROKE PINES	FL		10/23/2024		1,096		(51)			(51)		1,045	1,045			
100214853	EL CAJON	CA		06/11/2025		1,191		(17)			(17)		1,174	1,174			
100272036	RIVERSIDE	CA		01/08/2026		1,482		(50)			(50)		1,432	1,432			
100174630	ARLINGTON	VA		10/31/2024		1,253		(19)			(19)		1,234	1,234			
100043067	GLEN ALLEN	VA		06/28/2020		1,355		(50)			(50)		1,305	1,305			
100267023	LOWA LINDA	CA		12/23/2025		1,108		(34)			(34)		1,074	1,074			
100246254	OAKLEY	UT		10/06/2025		5,018		(167)			(167)		4,851	4,851			
100164001	DALLAS	TX		06/21/2024		1,124		(42)			(42)		1,082	1,082			
100091579	VALLEJO	CA		02/07/2023		875		(39)			(39)		836	836			
100211809	BETHANY BEACH	DE		06/19/2025		1,040		(7)			(7)		1,033	1,033			
100115642	FONTANA	CA		07/19/2023		1,204		(20)			(20)		1,184	1,184			
100171560	MAINTOSH LAKES	CA		10/17/2024		1,327		(32)			(32)		1,295	1,295			
100189246	SILVER SPRING	MD		07/13/2025		1,200		(23)			(23)		1,177	1,177			
100168731	GLENDALE	CA		07/10/2024		1,134		(16)			(16)		1,118	1,118			
100151201	FLAGSTAFF	AZ		06/10/2024		1,189		(29)			(29)		1,160	1,160			
100170023	TAMPA	FL		11/08/2024		1,258		(35)			(35)		1,223	1,223			
100057509	MESA	AZ		06/30/2021		2,736		(42)			(42)		2,694	2,694			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100255384	RUNNING SPRINGS	CA		11/24/2025		1,655		(42)			(42)		1,613		1,613		
100221379	COCCA BEACH	FL		07/22/2025		1,202		(16)			(16)		1,186		1,186		
100255359	NEIRARK	NJ		11/24/2025		9,068		(290)			(290)		8,778		8,778		
100160512	LAWRENCEVILLE	GA		07/19/2024		909		(33)			(33)		876		876		
100149385	AUSTIN	TX		04/24/2024		1,232		(19)			(19)		1,213		1,213		
100144425	LOS ANGELES	CA		03/07/2024		1,470		(30)			(30)		1,440		1,440		
100120013	HOVELL	NJ		06/11/2023		1,490		(13)			(13)		1,477		1,477		
100210511	CAMARILLO	CA		05/15/2025		1,039		(49)			(49)		990		990		
100163350	INDIO	CA		06/13/2024		1,157		(31)			(31)		1,126		1,126		
100149530	REDMOND	WA		04/26/2024		1,341		(11)			(11)		1,330		1,330		
100149186	BLOOMINGTON	CA		04/22/2024		1,079		(25)			(25)		1,054		1,054		
100229843	PIGEON FORGE	TN		06/18/2025		2,809		(76)			(76)		2,733		2,733		
100136010	POIMFRET CENTER	CT		11/16/2023		924		(39)			(39)		885		885		
100155086	NEW SMYRNA BEACH	FL		07/19/2024		1,163		(26)			(26)		1,137		1,137		
100191794	MODESTO	CA		07/31/2025		1,026		(25)			(25)		1,001		1,001		
100255549	GULF SHORES	AL		11/24/2025		1,515		(43)			(43)		1,472		1,472		
100119762	MIAMI	FL		06/08/2023		1,021		(24)			(24)		997		997		
100218874	FOLSOM	CA		06/27/2025		1,518		(6)			(6)		1,512		1,512		
100043839	PLACERVILLE	CA		06/19/2020		2,934		(223)			(223)		2,711		2,711		
100152809	BELLFLOWER	CA		05/22/2024		1,264		(8)			(8)		1,256		1,256		
100272755	PONCE INLET	FL		07/13/2026		383		(3)			(3)		380		380		
100254176	BRIGHTLINE	NJ		11/06/2025		1,174		(39)			(39)		1,135		1,135		
10027511	RIO VERDE	AZ		02/13/2026		393		(13)			(13)		380		380		
100272676	SHELTON	WA		07/09/2026		395		(6)			(6)		389		389		
100182698	HEBER	UT		12/12/2024		5,236		(124)			(124)		5,112		5,112		
100173916	CAPE MAY	NJ		10/31/2024		1,256		(9)			(9)		1,249		1,249		
100149877	RICHMOND	TX		06/07/2024		1,054		(32)			(32)		1,022		1,022		
100103788	WEST HAVEN	CT		05/10/2023		679		(26)			(26)		653		653		
100261237	TIBICOLA	CA		12/05/2025		820		(15)			(15)		805		805		
100183187	FLORENCE	AL		03/20/2025		1,003		(31)			(31)		972		972		
100272156	FORESTVILLE	MD		07/08/2026		777		(24)			(24)		753		753		
100244803	FRESNO	CA		09/29/2025		1,250		(30)			(30)		1,220		1,220		
100119872	MIAMI BEACH	FL		06/10/2023		729		(31)			(31)		698		698		
100219157	WARIWOK	NY		06/27/2025		1,114		(24)			(24)		1,090		1,090		
100220980	MIRTELE BEACH	SC		07/18/2025		1,433		(38)			(38)		1,395		1,395		
100173347	MANTECA	CA		10/30/2024		1,726		(56)			(56)		1,670		1,670		
100253220	BRIDGEPORT	CT		10/30/2025		1,129		(42)			(42)		1,087		1,087		
100180721	SACRAMENTO	CA		11/26/2024		1,192		(29)			(29)		1,163		1,163		
100261528	LAKE ELSINORE	CA		12/12/2025		767		(24)			(24)		743		743		
100082989	HONOLULU	FL		05/05/2022		7,560		(99)			(99)		7,461		7,461		
100172806	ONTARIO	CA		10/23/2024		1,467		(23)			(23)		1,444		1,444		
100107938	GAINESVILLE	VA		06/29/2023		1,053		(42)			(42)		1,011		1,011		
100133771	GLENVIEW	CA		10/20/2023		211		(11)			(11)		210		210		
100172279	CORVALLIS	OR		10/21/2024		1,203		(32)			(32)		1,171		1,171		
100088204	PLANO	TX		10/13/2022		2,173		(53)			(53)		2,120		2,120		
100182814	COLORADO SPRINGS	CO		02/10/2025		1,101		(30)			(30)		1,071		1,071		
100091914	FRESNO	CA		07/13/2023		1,056		(36)			(36)		1,006		1,006		
100203034	SARATOGA SPRINGS	NY		03/27/2025		1,107		(1)			(1)		1,071		1,071		
100136518	TAMPA	FL		11/20/2023		1,110		(1)			(1)		1,109		1,109		
100210740	FOUNTAIN HILLS	AZ		05/15/2025		11,449		(300)			(300)		11,149		11,149		
100182199	RENO	NV		12/12/2024		1,010		(19)			(19)		991		991		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100272625	DENVER	CO		07/09/2026		886	(19)				(19)		867				
100119666	REDLANDS	CA		06/08/2023		1,064	(14)				(14)		1,050				
100188635	MARLBHEAD	MA		07/08/2025		1,281	(12)				(12)		1,269				
100223767	SUJANEE	GA		06/16/2025		1,073	(31)				(31)		1,042				
100144833	MURRIETA	CA		04/26/2024		1,323	(26)				(26)		1,297				
100188730	SUMNERVILLE	SC		07/09/2025		1,170	(15)				(15)		1,155				
100137692	COVINGTON	GA		12/08/2023		1,206	(15)				(15)		1,191				
100228207	MIAMI	FL		06/11/2025		1,008	(24)				(24)		984				
100175104	GILROY	CA		11/05/2024		1,016	(47)				(47)		969				
100128292	ODESSA	TX		09/14/2023		624	(11)				(11)		613				
100149616	LAS VEGAS	NV		04/29/2024		1,040	(44)				(44)		996				
100172441	PORT ORCHARD	WA		10/23/2024		1,194	(24)				(24)		1,170				
100118948	CEDAR HILL	TX		07/27/2023		1,276	(16)				(16)		1,260				
100202088	TUSCON	AZ		03/07/2025		1,050	(23)				(23)		1,027				
100236228	MIAMI GARDENS	FL		09/10/2025		1,033	(24)				(24)		1,009				
100195665	SILVER SPRING	MD		02/24/2025		1,046	(19)				(19)		1,027				
100154633	LAKEWOOD	CO		07/19/2024		1,268	(20)				(20)		1,248				
100156744	MIAMI	FL		06/26/2024		1,051	(46)				(46)		1,005				
100160382	AUSTIN	TX		09/06/2024		1,141	(17)				(17)		1,124				
100257084	GLENDALE	CA		11/26/2025		761	(30)				(30)		731				
100210063	MARYSVILLE	WA		05/07/2025		42,987	(513)				(513)		42,474				
100065779	ANHEIM	CA		07/28/2021		2,772	(20)				(20)		2,752				
100206809	DALLAS	TX		04/23/2025		983	(34)				(34)		949				
100238118	SPRING VALLEY	CA		09/15/2025		1,013	(47)				(47)		966				
100141654	ELKHIDGE	MD		07/30/2024		1,062	(11)				(11)		1,051				
100220382	ORLANDO	FL		07/15/2025		736	(35)				(35)		701				
100161947	PORT CHARLOTTE	FL		07/31/2024		1,191	(54)				(54)		1,137				
100147359	OAK PARK	CA		05/08/2024		1,708	(32)				(32)		1,676				
100101948	ELIZABETH	NJ		04/14/2023		10,008	(6)				(6)		10,002				
100194717	POMONA	CA		02/21/2025		1,134	(34)				(34)		1,100				
100264908	CHICAGO	IL		12/17/2025		683	(18)				(18)		665				
100129710	QUINCY	MA		09/29/2023		1,185	(26)				(26)		1,159				
100213811	MORENO VALLEY	CA		05/29/2025		1,389	(45)				(45)		1,344				
100153869	CARSON	CA		06/05/2024		1,237	(15)				(15)		1,222				
100166980	HEBER	UT		09/13/2024		1,083	(5)				(5)		1,078				
100160510	FLINT	MI		07/19/2024		1,096	(47)				(47)		1,049				
100220345	FT LAUDERDALE	FL		07/18/2025		1,133	(33)				(33)		1,100				
100205829	CHICAGO	IL		04/14/2025		1,391	(42)				(42)		1,349				
100268778	NAPLES	FL		12/29/2025		415	(7)				(7)		408				
100134442	NEW YORK	NY		10/30/2023		1,206	(1)				(1)		1,205				
100176585	PALMDALE	CA		11/15/2024		2,482	(96)				(96)		2,386				
100293382	RENO	NV		12/05/2025		651	(28)				(28)		623				
100137158	KNOXVILLE	TN		11/28/2023		897	(13)				(13)		884				
100192454	WALKILL	NY		02/07/2025		1,637	(60)				(60)		1,577				
100215673	HELVICO	NC		06/13/2025		1,393	(25)				(25)		1,368				
100218909	BLUFFTON	SC		06/27/2025		1,003	(30)				(30)		973				
100238096	NAPLES	FL		09/15/2025		1,013	(40)				(40)		973				
100191234	LOS ANGELES	CA		01/29/2025		1,137	(53)				(53)		1,084				
100235166	SAN RAMON	CA		06/28/2025		1,149	(30)				(30)		1,119				
100160177	CRYSTAL BEACH	TX		07/18/2024		1,116	(30)				(30)		1,086				
100206510	LEANDER	TX		04/16/2025		1,346	(12)				(12)		1,334				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100137064	AUSTIN	TX		11/28/2023		1,042		(1)			(1)		1,041		1,041		
100160384	TACOMA	WA		09/06/2024		576		(27)			(27)		549		549		
100231718	DECATUR	GA		06/14/2025		1,152		(6)			(6)		1,146		1,146		
100174415	SEDONA	AZ		12/02/2021		2,261		(82)			(82)		2,179		2,179		
100192423	DORAL	FL		02/07/2025		1,070		(50)			(50)		1,020		1,020		
100065294	PORTLAND	OR		07/28/2021		3,008		(82)			(82)		2,926		2,926		
100219137	SPRINGFIELD	VA		06/27/2025		1,020		(34)			(34)		986		986		
100165305	WOODBRIDGE	VA		08/29/2024		888		(12)			(12)		876		876		
100272479	KEARNY	NJ		01/08/2026		763		(22)			(22)		741		741		
100130373	CHAMBLEE	GA		09/28/2023		645		(20)			(20)		625		625		
100268566	EAGLE	ID		12/29/2025		789		(8)			(8)		781		781		
100286425	HOLLYWOOD	FL		12/29/2025		794		(15)			(15)		779		779		
100215767	N TOPSAIL BEACH	NC		06/12/2025		1,327		(28)			(28)		1,299		1,299		
100199873	TACOMA	WA		03/06/2025		1,172		(20)			(20)		1,152		1,152		
100190816	BERKELEY	CA		01/27/2025		1,165		(32)			(32)		1,133		1,133		
100177575	HICKSVILLE	NY		01/16/2025		1,315		(61)			(61)		1,254		1,254		
100186826	FONTANA	CA		09/25/2024		1,257		(25)			(25)		1,232		1,232		
100220472	HUBBARD	OR		07/15/2025		1,188		(32)			(32)		1,156		1,156		
100065534	PORTLAND	OR		07/28/2021		3,026		(82)			(82)		2,944		2,944		
100218720	CHARLOTTE	NC		06/27/2025		1,145		(17)			(17)		1,128		1,128		
100177274	PRESCOTT	AZ		04/26/2018		1,056		31			31		1,187		1,187		
100212891	BAKERSFIELD	CA		05/28/2025		1,167		(32)			(32)		1,135		1,135		
100091854	VALLEJO	CA		01/30/2023		2,558		(48)			(48)		2,510		2,510		
100261145	DENNIS TWP	NJ		12/05/2025		1,018		(32)			(32)		986		986		
100134814	COMPTON	CA		10/30/2023		1,069		(21)			(21)		1,048		1,048		
100191875	WEST CHESTER	PA		02/20/2025		12,757		(56)			(56)		12,241		12,241		
100254089	PETOSKEY	MI		11/07/2025		1,086		(24)			(24)		1,062		1,062		
100206552	WINSTON-SALEM	NC		04/22/2025		1,836		(22)			(22)		1,814		1,814		
100186901	MARLBHEAD	MA		01/08/2025		1,297		(9)			(9)		1,288		1,288		
100255912	PELHAM	AL		11/24/2025		2,136		(51)			(51)		2,085		2,085		
100150797	DOVINGTOWN	PA		05/08/2024		22,913		(56)			(56)		22,857		22,857		
100151524	LEHI	UT		05/10/2024		1,119		(19)			(19)		1,100		1,100		
100245361	BRIER	WA		11/06/2025		2,121		(19)			(19)		2,102		2,102		
100273755	OUTLER BAY	FL		01/23/2026		1,137		(41)			(41)		1,096		1,096		
100194103	WILIE	TX		02/14/2025		821		(39)			(39)		782		782		
100219439	PANAMA CITY BEACH	FL		07/07/2025		1,139		(33)			(33)		1,106		1,106		
100156722	MODESTO	CA		07/10/2024		920		(25)			(25)		895		895		
100220088	OAKWOOD	GA		07/18/2025		1		(21)			(21)		1		1		
100213834	CLARENDON	OK		05/29/2025		1,126		(6)			(6)		1,105		1,105		
100155632	FREMONT	CA		08/23/2024		1,101		(6)			(6)		1,095		1,095		
100175246	ROSEVILLE	OH		11/05/2024		6,480		(119)			(119)		6,361		6,361		
100221210	METCHEN	NJ		07/21/2025		1,159		(11)			(11)		1,148		1,148		
100244925	RIVER	VA		09/29/2025		1,184		(27)			(27)		1,157		1,157		
100216598	FARMINGTON	UT		06/23/2025		1,455		(12)			(12)		1,443		1,443		
100272084	THE VILLAGES	FL		01/08/2026		832		(20)			(20)		812		812		
100268712	FLORENCE	AL		12/29/2025		861		(17)			(17)		844		844		
100265532	CANTON	OH		12/19/2025		1,016		(5)			(5)		1,011		1,011		
100200291	PATERSON	NJ		03/07/2025		1,044		(45)			(45)		999		999		
100173907	ALPHARETTA	GA		10/30/2024		1,082		(29)			(29)		1,053		1,053		
100162261	EAGLE POINT	OR		09/06/2024		986		(15)			(15)		971		971		
100179522	MIAMI	FL		11/21/2024		4,380		(31)			(31)		4,349		4,349		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100211435	TUSTIN	CA		05/16/2025		2,651	(30)				(30)		2,621	2,621			
100203466	ELK GROVE	CA		03/28/2025		2,174	(79)				(79)		2,095	2,095			
100103557	LAKEWOOD	CO		06/08/2023		5,103	(59)				(59)		5,044	5,044			
100120347	HOLLYWOOD	FL		06/18/2023		1,261	(14)				(14)		1,247	1,247			
100141928	LAS VEGAS	NV		03/27/2024		936	(20)				(20)		916	916			
100243893	ROSELLE	GA		09/29/2025		997	(37)				(37)		960	960			
100188627	HALEAH	FL		02/10/2025		961	(33)				(33)		928	928			
100210095	HIGHLANDS RANCH	CO		05/07/2025		1,126	(14)				(14)		1,112	1,112			
100267162	ROSEVILLE	OH		12/23/2025		1,261	(25)				(25)		1,236	1,236			
100172166	TULSA	OK		10/17/2024		951	(40)				(40)		911	911			
100128781	VISALIA	CA		09/21/2023		1,138	(16)				(16)		1,122	1,122			
100220474	NEWARK	NJ		07/15/2025		711	(28)				(28)		683	683			
100226912	MC LEAN	VA		07/30/2025		1,189	(18)				(18)		1,171	1,171			
100148232	CHARLOTTE	NC		04/12/2024		1,240	(25)				(25)		1,215	1,215			
100167017	MADISON	WI		09/13/2024		996	(42)				(42)		954	954			
100243156	CARPINTERIA	CA		09/26/2025		1,417	(25)				(25)		1,392	1,392			
100096559	PHOENIX	AZ		04/06/2023		1,151	(6)				(6)		1,145	1,145			
100071966	PANAMA CITY BEACH	FL		10/29/2021		2,504	(68)				(68)		2,436	2,436			
100166055	FULSHEAR	TX		09/06/2024		4,038	(7)				(7)		4,031	4,031			
100199300	BAKERSFIELD	CA		03/05/2025		1,046	(40)				(40)		1,006	1,006			
100216027	PORTLAND	OR		06/17/2025		1,079	(9)				(9)		1,070	1,070			
100244783	OAKLAND PARK	FL		09/29/2025		1,088	(40)				(40)		1,048	1,048			
100255009	VIENNA	VA		11/19/2025		1,145	(42)				(42)		1,103	1,103			
100247107	CHICAGO	IL		10/22/2025		1,139	(36)				(36)		1,103	1,103			
100182046	RIALTO	CA		12/12/2024		1,285	(10)				(10)		1,275	1,275			
100246046	LAS VEGAS	NV		10/16/2025		978	(45)				(45)		933	933			
100268827	MURRIETA	CA		12/29/2025		864	(8)				(8)		856	856			
100140486	LOS ANGELES	CA		01/19/2024		839	(18)				(18)		821	821			
100152749	LOMPOC	CA		05/22/2024		1,074	(33)				(33)		1,041	1,041			
100236949	LOS ANGELES	CA		09/12/2025		1,164	(8)				(8)		1,156	1,156			
100212573	SCOTTSDALE	AZ		05/29/2025		771	(36)				(36)		735	735			
100243866	SAINT JAMES CITY	FL		09/29/2025		1,016	(36)				(36)		980	980			
100165364	MENFEE	CA		08/29/2024		2,077	(50)				(50)		2,027	2,027			
100057614	PEARBODY	WA		06/30/2021		2,595	(62)				(62)		2,533	2,533			
100189691	PISCATAWAY	NJ		02/20/2025		3,412	(36)				(36)		3,376	3,376			
100268869	GARDEN GROVE	CA		12/29/2025		772	(14)				(14)		758	758			
100254268	RIVERSIDE	CA		11/06/2025		1,669	(53)				(53)		1,616	1,616			
100055294	LAGUNA HILLS	CA		07/28/2021		3,630	(67)				(67)		3,563	3,563			
100246288	TOPEKA RIVER	NJ		10/10/2025		1,056	(27)				(27)		1,029	1,029			
100200136	LAKE HAWAIIA	HI		03/07/2025		1,084	(3)				(3)		1,081	1,081			
100129472	WASHINGTON	DC		09/29/2023		1,193	(11)				(11)		1,182	1,182			
100109165	SCOTTSDALE	AZ		07/21/2023		1,509	(29)				(29)		1,480	1,480			
100194694	MCALLEN	TX		02/21/2025		1,970	(73)				(73)		1,897	1,897			
100268693	MESA	AZ		12/29/2025		848	(19)				(19)		829	829			
100244471	STOCKTON	CA		09/29/2025		1,089	(34)				(34)		1,055	1,055			
100119593	RIVERSIDE	CA		07/31/2023		3,013	(63)				(63)		2,950	2,950			
3340075392	BROOKLYN	NY		05/23/2024		623,301							623,301	623,301			
100166194	MILTON	GA		09/09/2024		1,089							1,067	1,067			
100157708	SILVER SPRING	MD		06/28/2024		885	(40)				(40)		845	845			
100152775	MONROE	NY		05/22/2024		659	(21)				(21)		638	638			
100195537	ASTORIA	NY		11/13/2023		1,150	(4)				(4)		1,146	1,146			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219142	GREENVILLE	SC		06/21/2025		1,172		(16)			(16)		1,156	1,156			
100100206	IRVINGTON	NJ		03/17/2023		1,182		(22)			(22)		1,160	1,160			
100115822	COLUMBUS	OH		07/20/2023		1,814		(8)			(8)		1,806	1,806			
100054106	RANCHO STA MARG	CA		03/23/2021		1,713		(101)			(101)		1,612	1,612			
100219631	RIVERSIDE	CA		07/07/2025		1,091		(39)			(39)		1,052	1,052			
100167764	AWE MARIA	FL		09/19/2024		1,181		(16)			(16)		1,165	1,165			
100172211	BROCKTON	MA		10/17/2024		423		(7)			(7)		416	416			
100192800	BAKERSFIELD	CA		02/10/2025		1,148		(15)			(15)		1,133	1,133			
100227255	OCEAN GATE	NJ		07/31/2025		1,037		(51)			(51)		986	986			
100172590	PEABODY	MA		10/23/2024		20,880		(567)			(567)		20,293	20,293			
100245227	WEBSTER	MA		10/06/2025		992		(30)			(30)		962	962			
100220014	LILBURN	GA		07/30/2025		1,061		(50)			(50)		1,011	1,011			
100219008	SANTA CLARITA	CA		06/27/2025		1,055		(44)			(44)		1,011	1,011			
100229890	COMPTON	CA		08/22/2025		1,137		(1)			(1)		1,136	1,136			
100226395	SALT LAKE CITY	UT		07/30/2025		880		(42)			(42)		838	838			
100213869	GILBERT	AZ		05/29/2025		1,561		(36)			(36)		1,525	1,525			
100165048	PEMBROKE PINES	FL		08/28/2024		7,027		(172)			(172)		6,855	6,855			
100255903	FOLSOM	CA		11/24/2025		1,227		(30)			(30)		1,197	1,197			
100079582	MIAMI	FL		04/08/2022		5,693		(62)			(62)		5,631	5,631			
100110597	MIAMI	FL		06/30/2023		1,203		(3)			(3)		1,200	1,200			
100201255	JUPITER	FL		03/12/2025		1,201		(13)			(13)		1,188	1,188			
100203921	LAKEWOOD RANCH	FL		03/26/2025		1,206		(16)			(16)		1,188	1,188			
100219116	HUNTSVILLE	NC		06/27/2025		746		(17)			(17)		731	731			
100076674	DELAIR BEACH	FL		12/16/2021		4,981		(28)			(28)		4,953	4,953			
100169614	DEXTER	MI		09/30/2024		1,229		(25)			(25)		1,204	1,204			
100253921	PALM DESERT	CA		10/30/2025		1,800		(42)			(42)		1,798	1,798			
100044706	SCOTCH PLAINS	NJ		11/19/2020		925		(62)			(62)		863	863			
100272916	RANCHO CORDOVA	CA		01/08/2026		1,189		(28)			(28)		1,161	1,161			
100115913	SACRAMENTO	CA		07/20/2023		1,308		(19)			(19)		1,289	1,289			
100148122	CORONA	CA		04/10/2024		1,341		(13)			(13)		1,328	1,328			
100211520	TORRANCE	CA		06/05/2025		1,059		(42)			(42)		1,017	1,017			
100180160	ODCEE	FL		11/25/2024		3,356		(25)			(25)		3,331	3,331			
100100006	ANNAPOLIS	MD		03/28/2023		7,368		(65)			(65)		7,303	7,303			
100091993	YONKERS	NY		02/09/2023		1,198		(22)			(22)		1,176	1,176			
100267336	ELKTON	MD		12/24/2025		1,790		(37)			(37)		1,753	1,753			
100247716	FORT COLLINS	CO		10/23/2025		1,149		(31)			(31)		1,118	1,118			
100256634	BOSTON	MA		08/29/2025		681		(27)			(27)		654	654			
100018000	ANNAPOLIS	MD		06/22/2018		2,869		(32)			(32)		2,837	2,837			
100148551	SPRING LAKE	IA		04/12/2024		1,254		(5)			(5)		1,249	1,249			
100157639	ELVA BEACH	HI		07/09/2024		1,195		(8)			(8)		1,187	1,187			
100221628	LAKE HAWASI CITY	AZ		07/23/2025		976		(25)			(25)		951	951			
100078710	GRAND TERRACE	CA		02/02/2022		2,329		(26)			(26)		2,303	2,303			
100267144	VIRGINIA BEACH	VA		12/23/2025		1,199		(25)			(25)		1,174	1,174			
100219834	MODESTO	CA		07/08/2025		1,419		(6)			(6)		1,413	1,413			
100159657	PORTOLA	CA		07/12/2024		7,921		(296)			(296)		7,625	7,625			
100167055	LOXAHATCHEE	FL		09/13/2024		490		(21)			(21)		469	469			
100145871	LAS VEGAS	NV		03/15/2024		787		(35)			(35)		752	752			
100235723	INDIAN LAND	SC		09/22/2025		1,026		(49)			(49)		977	977			
100203981	BAKERSFIELD	CA		03/26/2025		1,192		(13)			(13)		1,179	1,179			
100257009	ARLINGTON	VA		11/26/2025		1,244		(41)			(41)		1,203	1,203			
100272311	NORTH CHARLESTON	SC		01/08/2026		820		(14)			(14)		806	806			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10027253	WILLIAMS BAY	WI		01/08/2026		1,108		(30)				(30)	1,078		1,078		
10007806	HACIENDA HEIGHTS	CA		02/02/2022		2,457		(6)				(6)	2,451		2,451		
10015715	SPRING	TX		02/20/2025		1,080		(40)				(40)	1,040		1,040		
10021432	WEATHERFORD	TX		06/06/2025		1,128		(7)				(7)	1,121		1,121		
10020693	FEDERAL WAY	WA		04/24/2025		1,238		(18)				(18)	1,220		1,220		
100246747	LAKE OSIEGO	OR		10/15/2025		1,094		(38)				(38)	1,056		1,056		
10015114	MOREHEAD CITY	NC		05/10/2024		1,145		(23)				(23)	1,122		1,122		
100221519	DEWEY BEACH	DE		07/22/2025		1,411		(51)				(51)	1,360		1,360		
100216480	DOINEY	CA		06/20/2025		1,173		(25)				(25)	1,148		1,148		
100246416	LONDONERRY	HI		10/10/2025		1,015		(36)				(36)	979		979		
100194091	AUSTIN	TX		02/14/2025		1,003		(41)				(41)	962		962		
100226725	BREKERTON	WA		07/30/2025		1,134		(33)				(33)	1,101		1,101		
100206074	FLOREY BRANCH	GA		05/16/2025		796		(38)				(38)	758		758		
100126284	LITTLE FERRY	NJ		06/30/2023		2,603		(48)				(48)	2,555		2,555		
100189425	FEDMOND	WA		01/14/2025		1,095		(35)				(35)	1,060		1,060		
100126435	PATERSON	NJ		06/30/2023		1,032		(15)				(15)	1,017		1,017		
100053671	FAR ROCKAWAY	NY		03/23/2021		1,057		106				106	1,163		1,163		
100246741	WALKILL	NY		10/15/2025		1,144		(46)				(46)	1,098		1,098		
100110270	ROSELAND	VA		06/30/2023		1,302		(5)				(5)	1,297		1,297		
324010304	BAKERSFIELD	CA		03/21/2024		307,166							307,166		307,166		
100175599	IDAHO FALLS	ID		11/12/2024		886		(29)				(29)	857		857		
100080828	LOS ANGELES	CA		03/10/2022		2,012		(105)				(105)	1,907		1,907		
100148328	SEVIERVILLE	TN		04/12/2024		1,267		(18)				(18)	1,249		1,249		
100190068	CUMMING	GA		01/21/2025		1,116		(31)				(31)	1,085		1,085		
100165605	AMERICAN FORK	UT		10/04/2024		1,013		(53)				(53)	960		960		
100100810	DAMASCUS	OR		04/28/2023		1,853		(40)				(40)	1,813		1,813		
100257077	PORTLAND	OR		11/26/2025		1,249		(25)				(25)	1,224		1,224		
100254948	LAKEWOOD	CO		11/17/2025		1,642		(34)				(34)	1,608		1,608		
100221212	HURRICANE	UT		07/21/2025		1,149		(20)				(20)	1,129		1,129		
100109219	DEWEER	CO		07/21/2023		1,140		(24)				(24)	1,116		1,116		
100244516	NEKOSIA	WI		09/29/2025		2,103		(83)				(83)	2,020		2,020		
100221674	SUNRISE	FL		07/23/2025		996		(24)				(24)	942		942		
100228069	FORT LUTPON	CO		06/07/2025		768		(23)				(23)	745		745		
100253446	WELLINGTON	FL		10/30/2025		1,121		(43)				(43)	1,078		1,078		
100245808	WEST PALM BEACH	FL		10/17/2025		1,842		(78)				(78)	1,764		1,764		
100110865	OWAHA	NE		06/11/2023		617		(30)				(30)	587		587		
100206936	EAST WINDSOR	NJ		04/24/2025		1,089		(34)				(34)	1,055		1,055		
100202866	WINDSOCKET	RI		03/24/2025		996		(32)				(32)	964		964		
100246502	NORTHVILLE	MI		10/10/2025		1,139		(49)				(49)	1,090		1,090		
100254664	ELK GROVE	CA		11/12/2025		1,139		(49)				(49)	1,090		1,090		
100209367	JERREY CITY	NJ		05/02/2025		1,103		(38)				(38)	1,065		1,065		
100220575	BELLE TERRE	NY		07/17/2025		1,014		(30)				(30)	984		984		
100099811	DAVENPORT	FL		03/28/2023		1,031		(5)				(5)	1,026		1,026		
100185729	COMPTON	CA		12/23/2024		991		(46)				(46)	945		945		
100210503	VISTA	CA		05/15/2025		925		(37)				(37)	888		888		
100150041	MARTINEZ	CA		06/07/2024		3,388		(173)				(173)	3,215		3,215		
100205677	ROSEVILLE	OH		05/09/2025		1,223		(13)				(13)	1,210		1,210		
100160162	PITTSBURGH	PA		07/17/2024		1,109		(23)				(23)	1,086		1,086		
100214666	CHARLOTTE	NC		06/06/2025		843		(40)				(40)	803		803		
100134640	PEACHTREE CORNERS	GA		10/30/2023		918		(20)				(20)	898		898		
100091516	KISSIMEE	FL		01/13/2023		1,013		(28)				(28)	985		985		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100211905	ASHURN	VA		05/19/2025		1,099		(26)			(26)		1,073		1,073		
100245267	WHEAT RIDGE	CO		10/06/2025		3,309		(142)			(142)		3,167		3,167		
100218894	CHESTERFIELD	MO		06/27/2025		1,070		(12)			(12)		1,058		1,058		
100221295	MIAMI	FL		07/22/2025		1,090		(32)			(32)		1,058		1,058		
100109371	ANCHORAGE	AK		06/12/2023		1,370		(16)			(16)		1,354		1,354		
100199406	BLOOMINGTON	CA		02/28/2025		1,215		(10)			(10)		1,205		1,205		
100246247	SILVERTHORNE	CO		10/08/2025		980		(38)			(38)		942		942		
100211718	PORTLAND	OR		05/19/2025		1,116		(17)			(17)		1,099		1,099		
100193378	WESTFIELD	NJ		02/10/2025		1,081		(29)			(29)		1,052		1,052		
100201695	ROCKVILLE	MD		03/18/2025		1,000		(30)			(30)		970		970		
100197821	AUBURN	MA		02/26/2025		1,002		(32)			(32)		970		970		
100179344	SWIRNA	GA		12/27/2024		1,081		(23)			(23)		1,058		1,058		
100220038	VERO BEACH	FL		06/14/2025		7,877		(189)			(189)		7,688		7,688		
100195643	RIALTO	CA		02/24/2025		968		(17)			(17)		951		951		
100238613	EAGLE	ID		09/23/2025		1,031		(38)			(38)		993		993		
100212174	MORENO VALLEY	CA		07/22/2025		977		(51)			(51)		926		926		
100156168	HONESTAD	FL		06/20/2024		1,253		(42)			(42)		1,211		1,211		
100078990	TORRANCE	CA		02/10/2022		2,356		(70)			(70)		2,286		2,286		
100246220	BOISE	ID		10/08/2025		1,024		(46)			(46)		978		978		
100148206	JACKSONVILLE	FL		04/12/2024		1,142		(21)			(21)		1,121		1,121		
100254313	EATONTON	GA		11/06/2025		1,380		(34)			(34)		1,346		1,346		
100219128	LAKESIDE	MT		06/27/2025		1,125		(21)			(21)		1,104		1,104		
100205126	VICTORVILLE	CA		04/11/2025		1,118		(31)			(31)		1,087		1,087		
100141261	STERLING	VA		01/30/2024		766		(17)			(17)		749		749		
100226919	FORT COLLINS	CO		07/30/2025		5,857		(111)			(111)		5,746		5,746		
100245894	GREELEY	CO		10/07/2025		2,966		(30)			(30)		2,938		2,938		
100229320	CHINO HILLS	CA		06/14/2025		4,607		(112)			(112)		4,495		4,495		
100194553	KEARNY	NJ		10/30/2023		852							852		852		
100151418	FORT WORTH	TX		05/10/2024		1,176		(22)			(22)		1,154		1,154		
100210005	DAVENPORT	FL		05/09/2025		4,049		(54)			(54)		3,995		3,995		
100261554	ASHLAND	MA		12/12/2025		1,739		(54)			(54)		1,685		1,685		
100159195	BOCA RATON	FL		07/15/2024		1,105		(35)			(35)		1,070		1,070		
100264693	BROWNSTOWN TWP	MI		12/17/2025		1,403		(67)			(67)		1,336		1,336		
100266787	LELAND	NC		12/29/2025		689		(20)			(20)		669		669		
100209444	CHARLESTOWN	MA		04/29/2025		1,013		(34)			(34)		979		979		
100106960	KALAMA	WA		05/31/2023		1,162		(31)			(31)		1,131		1,131		
100277201	BENTONVILLE	AR		02/10/2026		540		(9)			(9)		531		531		
100166276	AUSTIN	TX		09/09/2024		1,236		(23)			(23)		1,213		1,213		
100172173	PHOENIX	AZ		10/17/2024		2,877		(58)			(58)		2,819		2,819		
100238339	WOODBURN	OR		09/19/2025		1,087		(18)			(18)		1,069		1,069		
100143186	AUSTIN	TX		02/16/2024		1,368		(5)			(5)		1,363		1,363		
100108148	ANTIOCH	CA		05/24/2023		2,548		(22)			(22)		2,526		2,526		
100169298	KENDALL PARK	NJ		09/27/2024		2,939		(178)			(178)		2,761		2,761		
100086196	TOMBALL	TX		10/07/2022		1,399		(1)			(1)		1,388		1,388		
100198344	GILBERT	AZ		02/28/2025		1,096		(28)			(28)		1,068		1,068		
100102006	HONOLULU	HI		06/22/2023		8,168		(264)			(264)		7,904		7,904		
100060113	LOS ANGELES	CA		06/26/2021		2,570		(70)			(70)		2,500		2,500		
100227169	HUPRICANE	UT		07/30/2025		1,040		(44)			(44)		996		996		
100200329	NORMAN	OK		03/10/2025		1,025		(25)			(25)		1,000		1,000		
100164607	ROSEVILLE	OH		06/21/2024		1,188		(21)			(21)		1,167		1,167		
100229966	LOS ANGELES	CA		06/22/2025		1,013		(14)			(14)		999		999		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100253346	LEANDER	TX		10/30/2025		1,035	(11)				(11)		1,024		1,024		
100228831	MERIDIAN	ID		06/12/2025		1,174		(30)			(30)		1,144		1,144		
100221592	PLA MINELL	MI		07/22/2025		1,040		(27)			(27)		1,013		1,013		
100110715	MIAMI	FL		06/11/2023		1,142		(28)			(28)		1,114		1,114		
100143661	CARLSBAD	CA		02/22/2024		970		(37)			(37)		933		933		
100186309	SAN BERNARDINO	CA		12/30/2024		946		(28)			(28)		918		918		
100245715	RANCHO CORDOVA	CA		10/06/2025		3,015		(120)			(120)		2,895		2,895		
100141945	MIAMI	FL		02/29/2024		953		(35)			(35)		918		918		
100212251	ACCORD	NY		05/27/2025		939		(32)			(32)		907		907		
100210207	BEDFORD	MA		05/08/2025		1,039		(43)			(43)		996		996		
100221355	TOLEDO	OH		07/22/2025		7,369		(336)			(336)		7,033		7,033		
100101786	NEWARK	NJ		03/31/2023		1,059		(20)			(20)		1,039		1,039		
100168793	CAMARILLO	CA		09/26/2024		823		(15)			(15)		808		808		
100155875	CAPE CORAL	FL		06/17/2024		1,070		(29)			(29)		1,041		1,041		
100164644	KISSIMEE	FL		06/21/2024		884		(2)			(2)		882		882		
100194715	SUMMIT	NJ		02/21/2025		1,208		(18)			(18)		1,190		1,190		
100271809	LAS VEGAS	NV		12/30/2025		396		(11)			(11)		385		385		
100195927	MENFEE	CA		12/26/2024		1,017		(29)			(29)		988		988		
100147457	BRACENTON	FL		04/03/2024		822		(54)			(54)		768		768		
100150545	SILVER SPRING	MD		05/03/2024		1,157		(23)			(23)		1,134		1,134		
100193582	PASO ROBLES	CA		02/10/2025		1,103		(29)			(29)		1,074		1,074		
100189736	CLERMONT	FL		01/21/2025		1,182		(2)			(2)		1,180		1,180		
100227241	BROCKTON	MA		07/31/2025		1,743		(9)			(9)		1,734		1,734		
100167617	LINEN	NJ		09/19/2024		1,054		(25)			(25)		1,029		1,029		
100268891	CAMERIA	CA		12/29/2025		854		(4)			(4)		850		850		
100244880	ROYAL OAK	MI		09/29/2025		4,346		(77)			(77)		4,269		4,269		
100193226	MASHVILLE	TN		02/10/2025		1,188		(14)			(14)		1,174		1,174		
100182187	RENO	NV		12/12/2024		1,152		(8)			(8)		1,144		1,144		
100272151	TITUSVILLE	NJ		01/08/2026		822		(21)			(21)		801		801		
100195278	CAMERON	MT		02/24/2025		2,117		(36)			(36)		2,081		2,081		
100141505	HEIET	CA		01/30/2024		966		(42)			(42)		924		924		
100189751	KISSIMEE	FL		01/21/2025		1,122		(22)			(22)		1,100		1,100		
100173161	CHAPEL HILL	NC		10/30/2024		1,401		(15)			(15)		1,386		1,386		
100206297	NISSIA	IN		04/17/2025		1,810		(46)			(46)		1,764		1,764		
100163359	DANIA BEACH	FL		09/27/2024		909		(41)			(41)		868		868		
100102029	BEAUMONT	CA		04/14/2023		1,131		(28)			(28)		1,103		1,103		
100162032	HOUSTON	TX		07/31/2024		1,061		(43)			(43)		1,018		1,018		
100200047	ANGEL FIRE	NM		03/10/2025		1,050		(34)			(34)		1,016		1,016		
100065238	OAKLAND	CA		07/14/2021		6,044		(13)			(13)		6,031		6,031		
100166519	PEERIS	CA		09/25/2024		1,213		(28)			(28)		1,185		1,185		
100186532	NEW RIVER	AZ		12/30/2024		1,079		(23)			(23)		1,056		1,056		
100181230	RIVERSIDE	CA		12/06/2024		1,081		(25)			(25)		1,056		1,056		
100148675	MARIETTA	GA		04/16/2024		1,008		(14)			(14)		994		994		
100266277	ROSEVILLE	OH		12/29/2025		1,289		(28)			(28)		1,260		1,260		
100195562	RIVERSIDE	CA		11/15/2023		1,005		(28)			(28)		977		977		
100186381	FLORISSANT	CO		12/30/2024		1,283		(5)			(5)		1,278		1,278		
100226600	FORT COLLINS	CO		07/30/2025		1,223		(16)			(16)		1,207		1,207		
100206612	MERIDIAN	ID		04/23/2025		1,281		(57)			(57)		1,224		1,224		
100163222	CARSON	CA		06/13/2024		3,641		(89)			(89)		3,552		3,552		
100023683	PORTLAND	OR		09/04/2018		2,486		(38)			(38)		2,448		2,448		
100142767	FOLSOM	CA		02/08/2024		1,165		(24)			(24)		1,141		1,141		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017730	ALAMEDA	CA		07/20/2023		2,150		(38)					2,112		2,112		
10020386	RONALD	WA		03/27/2025		1,173		(35)					1,138		1,138		
10013726	LEOLA	PA		12/01/2023		910		(15)					895	(15)	895		
10019166	SAN ANTONIO	TX		10/13/2023		3,456		(39)					3,417		3,417		
10016743	RIVERBANK	CA		09/16/2024		1,236		(15)					1,221		1,221		
10026693	MANTECA	CA		12/29/2025		401		(7)					394	(7)	394		
10020268	MOUNTAIN HOME	ID		03/24/2025		1,090		(32)					1,058		1,058		
10016529	BALTIMORE	MD		08/29/2024		638		(14)					624		624		
10022160	LONE TREE	CO		07/23/2025		1,169		(4)					1,165		1,165		
10024594	MOUNTLAKE TERRACE	WA		11/06/2025		2,072		(14)					2,058		2,058		
10022190	PAITUCKET	RI		07/22/2025		694		(22)					672		672		
10006015	SEATTLE	WA		06/26/2021		2,628		(53)					2,575		2,575		
10016007	POVALUP	WA		07/17/2024		1,299		(24)					1,275		1,275		
10017418	FORTUNA	CA		10/31/2024		900		(41)					859		859		
10017270	EDGEWATER	MD		10/23/2024		1,505		(45)					1,460		1,460		
10015746	SAVAGE	WI		07/20/2023		1,187		(15)					1,172		1,172		
10022981	WAXAH	NC		06/18/2025		1,088		(33)					1,055		1,055		
10026198	LAKELAND	FL		12/15/2025		4,258		(172)					4,086		4,086		
100210316	BOISE	ID		05/09/2025		1,010		(16)					994	(16)	994		
100247288	TIVERTON	RI		10/23/2025		1,026		(29)					997		997		
10018892	WEST JORDAN	UT		07/27/2023		5,052		(112)					4,940		4,940		
100280239	HOBOKEN	NJ		06/11/2025		1,176		(14)					1,162		1,162		
100230777	CHECOTAH	OK		08/28/2025		899		(41)					888		888		
10022997	RENO	NV		08/22/2025		1,567		(52)					1,515		1,515		
100134992	STOCKTON	CA		10/30/2023		947		(10)					937	(10)	937		
100175656	SAN MARCOS	TX		11/12/2024		1,336		(19)					1,317		1,317		
100276669	PIONEER	CA		01/30/2026		437		(6)					431	(6)	431		
100207960	BENARDSVILLE	NJ		04/29/2025		1,068		(43)					1,025		1,025		
100172148	SUISUN CITY	CA		10/17/2024		1,052		(6)					1,044		1,044		
100173554	JANESVILLE	WI		10/30/2024		1,071		(27)					1,044		1,044		
100172694	SAN ANTONIO	TX		11/21/2024		1,205		(17)					1,188		1,188		
100276958	LEAWOOD	KS		07/30/2026		406		(12)					394		394		
100043077	EAST PALO ALTO	CA		05/28/2020		2,902		(77)					2,825		2,825		
100132145	PORTLAND	OR		10/13/2023		3,045		(2)					3,043		3,043		
100254659	SCOTTSDALE	AZ		11/12/2025		5,974		(63)					5,911		5,911		
100156727	DALLAS	TX		06/26/2024		1,619		(46)					1,573		1,573		
100080407	INDIO	CA		04/14/2022		2,103		(49)					2,054		2,054		
100164175	GOLD RIVER	CA		08/21/2024		965		(3)					962	(3)	962		
100147557	BOCA RATON	FL		04/03/2024		2,370		(95)					2,275		2,275		
100200184	WOODLAND PARK	CO		03/07/2025		1,073		(34)					1,039		1,039		
100169136	MESA	AZ		09/27/2024		1,533		(25)					1,508		1,508		
100077980	TULARE	CA		02/18/2022		2,775		(155)					2,620		2,620		
100171490	MURRELLS INLET	SC		10/16/2024		1,048		(39)					1,009		1,009		
100244537	MIAMI	FL		09/29/2025		1,018		(53)					965		965		
100246495	PHOENIX	AZ		10/10/2025		671		(26)					645		645		
100169214	MAGIC BEACH	NY		09/27/2024		1,060		(24)					1,036		1,036		
100186354	WOODLAND	CA		12/30/2024		1,532		(24)					1,508		1,508		
100146871	BAKERFIELD	CA		03/26/2024		2,689		(5)					2,584		2,584		
100171512	LAS VEGAS	NV		10/16/2024		1,355		(18)					1,337		1,337		
100230157	BIG BEAR CITY	CA		06/14/2025		974		(20)					954		954		
100193978	FORT WORTH	TX		07/09/2024		1,045		(24)					1,021		1,021		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100141091	ROSELLE	IN		01/30/2024		1,131	(34)	(34)			(34)		1,097	1,097			
100226982	ROSEVILLE	OH		07/30/2025		1,089	(36)	(36)			(36)		1,053	1,053			
100164714	OCEANSIDE	CA		06/23/2024		1,058	(49)	(49)			(49)		1,009	1,009			
100227187	TEMPE	AZ		07/30/2025		3,194	(93)	(93)			(93)		3,101	3,101			
100176219	WICHITA	KS		12/20/2024		1,114	(9)	(9)			(9)		1,105	1,105			
100192791	FRESNO	CA		02/10/2025		1,071	(25)	(25)			(25)		1,046	1,046			
100229330	CITRUS HEIGHTS	CA		06/15/2025		1,149	(28)	(28)			(28)		1,121	1,121			
100076201	LOS ANGELES	CA		02/10/2022		298	(8)	(8)			(8)		290	290			
100119433	SEMINOLE	FL		07/31/2023		1,278	(7)	(7)			(7)		1,271	1,271			
100171892	HELOTES	TX		10/17/2024		1,167	(4)	(4)			(4)		1,163	1,163			
100215337	HONOLULU	HI		06/12/2025		835	(1)	(1)			(1)		834	834			
100160210	MCGHEYSVILLE	VA		07/18/2024		1,091	(18)	(18)			(18)		1,073	1,073			
100147430	BROOKLYN	NY		04/03/2024		1,062	(16)	(16)			(16)		1,046	1,046			
100109081	WEST SACRAMENTO	CA		06/05/2023		1,752	(24)	(24)			(24)		1,728	1,728			
100221554	WESLEY CHAPEL	FL		07/22/2025		2,841	(119)	(119)			(119)		2,722	2,722			
100074163	KENT	WA		12/09/2021		2,508	(62)	(62)			(62)		2,446	2,446			
100160165	TIJAN WHITE	CA		07/18/2024		1,001	(26)	(26)			(26)		975	975			
100170152	SEVIERVILLE	TN		10/08/2024		1,113	(9)	(9)			(9)		1,104	1,104			
100142879	HERNDON	VA		02/09/2024		1,160	(15)	(15)			(15)		1,145	1,145			
100142895	SALINAS	CA		02/02/2024		1,888	(59)	(59)			(59)		1,829	1,829			
100223844	SEASIDE	CA		06/18/2025		1,074	(29)	(29)			(29)		1,045	1,045			
100245788	GRANDA HILLS	CA		10/29/2025		620,118	(14,028)	(14,028)			(14,028)		606,090	606,090			
100172200	LEAGUE CITY	TX		10/17/2024		1,686	(49)	(49)			(49)		1,637	1,637			
100195284	CAPE CORAL	FL		02/24/2025		1,170	(18)	(18)			(18)		1,152	1,152			
100229856	CHARLOTTE	NC		06/18/2025		1,094	(23)	(23)			(23)		1,071	1,071			
100238714	CLOVERDALE	CA		09/22/2025		1,138	(41)	(41)			(41)		1,097	1,097			
100170403	MORENO VALLEY	CA		10/09/2024		1,093	(44)	(44)			(44)		1,049	1,049			
100216702	TEMPE	AZ		06/23/2025		982	(29)	(29)			(29)		953	953			
100193804	LOS CABOS	MEX		02/10/2025		1,153							1,153	1,153			
100138876	MASHVILLE	TN		12/21/2023		980	(15)	(15)			(15)		965	965			
100169343	GASTONIA	NC		09/27/2024		1,043	(43)	(43)			(43)		1,000	1,000			
100141484	LITTLE ROCK	CA		07/30/2024		846	(18)	(18)			(18)		830	830			
100080237	SAN DIEGO	CA		02/25/2022		1,741	(43)	(43)			(43)		1,698	1,698			
100268882	BETHANY BEACH	DE		12/29/2025		807	(13)	(13)			(13)		794	794			
100165991	BURLINGTON	NC		09/06/2024		1,180	(26)	(26)			(26)		1,154	1,154			
100171463	MAGS HEAD	NC		10/16/2024		1,577	(43)	(43)			(43)		1,534	1,534			
100194159	SAINT PETE BEACH	FL		02/14/2025		1,127	(22)	(22)			(22)		1,105	1,105			
100186394	LAKE ELSINORE	CA		12/30/2024		1,094	(35)	(35)			(35)		1,059	1,059			
100179643	LACEY	WA		11/21/2024		718	(16)	(16)			(16)		702	702			
100205840	BOCA RATON	FL		04/14/2025		1,373	(29)	(29)			(29)		1,344	1,344			
100076256	PLACENTIA	CA		02/25/2022		2,320	(57)	(57)			(57)		2,263	2,263			
100207238	CHICAGO	IL		04/28/2025		1,727	(10)	(10)			(10)		1,717	1,717			
100142669	DENVER	CO		03/08/2024		1,134	(5)	(5)			(5)		1,129	1,129			
100272328	BUFFORCK	MT		07/08/2026		766	(25)	(25)			(25)		741	741			
100239006	MOX NNEY	TX		09/23/2025		1,132	(14)	(14)			(14)		1,118	1,118			
100164878	LAS VEGAS	NV		06/26/2024		1,155	(21)	(21)			(21)		1,134	1,134			
100203953	ODEN	UT		03/26/2025		1,168	(19)	(19)			(19)		1,149	1,149			
100264931	LAWRK	IL		12/17/2025		808	(30)	(30)			(30)		778	778			
100221280	JACKSONVILLE	FL		07/22/2025		1,121	(15)	(15)			(15)		1,106	1,106			
100219704	SACRAMENTO	CA		07/07/2025		2,125	(14)	(14)			(14)		2,111	2,111			
100140772	THE VILLAGES	FL		07/22/2024		880	(24)	(24)			(24)		856	856			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100143770	BEAUMONT	CA		02/21/2024		929	(38)				(38)		.891				
100236038	ANACORTES	IA		09/04/2025		1,105	(35)				(35)		1,070				
100267032	TAKE CITY	CA		12/23/2025		1,245	(23)				(23)		1,222				
100149055	GREENACRES	FL		04/19/2024		974	(9)				(9)		.965				
100185792	NEUBURY	MA		12/28/2024		2,044	(60)				(60)		1,984				
100118988	LOIMPOC	CA		07/27/2023		1,038	(36)				(36)		1,002				
100218874	RICHMOND	TX		06/21/2025		1,002	(29)				(29)		.973				
100261588	PHELAN	CA		12/12/2025		3,274	(101)				(101)		3,173				
100235728	PHOENIX	AZ		09/22/2025		1,052	(41)				(41)		1,011				
100188575	PORTER	TX		02/10/2025		1,058	(39)				(39)		1,019				
100234741	RANCHO CORDOVA	CA		06/28/2025		16,819	(777)				(777)		16,042				
100245032	AMERICAN FORK	UT		09/29/2025		1,074	(37)				(37)		1,037				
100115813	BELLEVILLE	IL		07/20/2023		1,541	(1)				(1)		1,540				
100134056	ELIZABETH	NJ		10/25/2023		1,115	(27)				(27)		1,088				
100114735	DEER PARK	TX		07/07/2023		2,556	(36)				(36)		2,520				
100118780	MIAMI	FL		07/25/2023		1,213	(27)				(27)		1,186				
100193172	GEORGETOWN	TX		03/20/2025		1,070	(42)				(42)		1,028				
100115949	WALLINGTON	NJ		07/20/2023		1,786	(10)				(10)		1,776				
100080373	HUNTINGTON BEACH	CA		04/14/2022		1,996	(78)				(78)		1,918				
100167449	PORT SAINT LUCIE	FL		09/16/2024		1,224	(36)				(36)		1,188				
100091587	SILVER SPRING	MD		03/07/2023		.672	(15)				(15)		.657				
100228501	ELLENSBURG	WA		06/11/2025		4,559	(128)				(128)		4,431				
100237061	NORTH PORT	FL		09/12/2025		1,457	(25)				(25)		1,432				
100166191	BOXELIA	FL		09/09/2024		1,083	(27)				(27)		1,056				
100233518	QUEEN CREEK	AZ		10/30/2025		1,145	(30)				(30)		1,115				
100101814	PERTH AIRDY	NJ		03/31/2023		1,015	(21)				(21)		.994				
100186223	GAINESVILLE	VA		12/27/2024		1,123	(47)				(47)		1,076				
100164977	MIAMI	FL		06/28/2024		986	(27)				(27)		959				
100273059	ZEPHYRHILLS	FL		01/15/2026		376	(9)				(9)		.367				
100172165	VENICE	CA		10/17/2024		1,298	(33)				(33)		1,265				
100244529	ROCKLIN	CA		09/29/2025		1,304	(16)				(16)		1,288				
100226015	KNOXVILLE	TN		07/30/2025		.694	(6)				(6)		.686				
100168074	SODA SPRINGS	CA		09/20/2024		1,022	(9)				(9)		1,013				
100153264	HOLMES BEACH	FL		05/30/2024		63,700	(670)				(670)		63,030				
100219401	ELK GROVE	CA		07/07/2025		8,715	(237)				(237)		8,478				
100206427	ALPHARETTA	GA		04/22/2025		1,186	(36)				(36)		1,150				
100212315	DULUTH	GA		05/28/2025		1,192	(4)				(4)		1,188				
100235866	EAST ORANGE	NJ		09/04/2025		1,050	(32)				(32)		1,018				
100194351	PEACHTREE COR	GA		10/27/2023		929	(17)				(17)		.912				
100144225	PENSACOLA BEACH	FL		03/07/2024		1,273	(8)				(8)		1,265				
100145782	SEABECK	WA		05/08/2024		1,188	(24)				(24)		1,164				
100170869	WOODBURY	NY		10/08/2024		2,808	(82)				(82)		2,726				
100171750	BRENTWOOD	TN		10/17/2024		1,291	(5)				(5)		1,286				
100149899	LOS ANGELES (NORTHRIODE AREA)	CA		06/07/2024		1,109	(31)				(31)		1,078				
100177597	RICHMOND	TX		01/16/2025		1,090	(33)				(33)		1,057				
100156044	COMPTON	CA		06/18/2024		1,070	(35)				(35)		1,035				
100219383	BLUE RIDGE	GA		06/30/2025		1,167	(27)				(27)		1,140				
100165015	UNION	NJ		06/28/2024		1,014	(25)				(25)		.989				
100206054	DENVER	CO		05/16/2025		1,105	(15)				(15)		1,090				
100244841	HARDREVILLE	SC		09/29/2025		1,151	(29)				(29)		1,122				
100115709	RANCHO CORDOVA	CA		07/20/2023		1,373	(9)				(9)		1,364				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214192	TEPLETON	CA		05/30/2025		2,767		(55)			(55)		2,712	2,712			
100177474	INDIO	CA		01/16/2025		725		(28)			(28)		697	697			
100236662	AURORA	CO		09/19/2025		1,164		(25)			(25)		1,139	1,139			
100184375	LITTLETON	CO		12/16/2024		1,854		(12)			(12)		1,842	1,842			
100157895	MILLVILLE	DE		07/09/2024		990		(19)			(19)		980	980			
100228322	MERRITT ISLAND	FL		06/11/2025		1,033		(32)			(32)		1,001	1,001			
5,00007E+11	BILTHOVEN	NLD		09/30/2025		61,172							61,172	60,975			(197)
100074437	BAYONE	NJ		12/02/2021		3,401		(146)			(146)		3,255	3,255			
100191815	FORT STOCKTON	TX		01/31/2025		993		(3)			(3)		990	990			
100159627	SUMMERVILLE	SC		07/17/2024		1,261		(23)			(23)		1,238	1,238			
100199256	DALLAS	TX		03/05/2025		2,231		(65)			(65)		2,166	2,166			
100182417	SANTA ROSA	CA		12/12/2024		12,106		(100)			(100)		12,006	12,006			
100228402	NEIGHURGH	NY		06/11/2025		1,072		(38)			(38)		1,034	1,034			
100074418	CHICAGO	IL		12/02/2021		5,633		(273)			(273)		5,360	5,360			
100253517	STRAWBERRY	AZ		10/30/2025		1,920		(55)			(55)		1,865	1,865			
100272070	ORANGE BEACH	AL		01/08/2026		834		(14)			(14)		820	820			
100254570	FORT MYERS	FL		11/07/2025		1,516		(61)			(61)		1,455	1,455			
100165743	GERING	NE		08/29/2024		2,244		(52)			(52)		2,192	2,192			
100192870	BURLINGTON	NC		02/10/2025		1,137		(17)			(17)		1,120	1,120			
100154891	CLIFTON PARK	NY		07/19/2024		1,203		(32)			(32)		1,171	1,171			
100266992	MANCHESTER	CT		12/23/2025		1,130		(24)			(24)		1,106	1,106			
100076778	COCONUT CREEK	FL		12/27/2021		2,412		(67)			(67)		2,345	2,345			
100152424	CAPE CORAL	FL		05/17/2024		1,105		(21)			(21)		1,084	1,084			
100261501	CLEARWATER	FL		12/12/2025		2,225		(75)			(75)		2,150	2,150			
100071981	LOS ANGELES	CA		11/19/2021		2,421		(111)			(111)		2,310	2,310			
100156607	LAGUNA HILLS	CA		06/24/2024		1,196		(14)			(14)		1,182	1,182			
100272680	HOSHOTN	GA		01/09/2026		320		(15)			(15)		305	305			
100128534	MONTEBELLO	CA		09/18/2023		310		(5)			(5)		305	305			
100155021	TUXER	GA		07/19/2024		1,024		(39)			(39)		985	985			
100148775	NAPLES	FL		04/17/2024		3,398		(61)			(61)		3,337	3,337			
100209636	EAST NORTHPORT	NY		05/05/2025		1,227		(48)			(48)		1,179	1,179			
100138036	JURIPA VALLEY	CA		12/13/2023		822		(14)			(14)		808	808			
100149476	DEWEER	CO		04/24/2024		1,244		(24)			(24)		1,220	1,220			
100158497	MADISON	WI		07/10/2024		1,191		(36)			(36)		1,155	1,155			
100236936	SURFSIDE BEACH	SC		09/12/2025		1,010		(33)			(33)		977	977			
100091602	SAN JACINTO	CA		03/07/2023		794		(17)			(17)		777	777			
100143452	SALINAS	CA		02/16/2024		2,016		(19)			(19)		1,997	1,997			
100166461	MIDLOTHIAN	VA		10/31/2024		1,235		(38)			(38)		1,197	1,197			
100163902	LOS ANGELES	CA		09/27/2024		1,017		(44)			(44)		973	973			
100189338	LAVAILLETTE	NJ		01/13/2025		1,188		(24)			(24)		1,164	1,164			
100188686	PIGEON FORGE	TN		07/09/2025		1,039		(23)			(23)		1,016	1,016			
100109288	SARASOTA	FL		06/12/2023		1,369		(19)			(19)		1,350	1,350			
100223791	PASO ROBLES	CA		08/18/2025		1,443		(40)			(40)		1,403	1,403			
100253546	SACRAMENTO	CA		10/30/2025		1,131		(43)			(43)		1,088	1,088			
100110434	TILLAMOOK	OR		06/30/2023		1,267		(10)			(10)		1,257	1,257			
100175354	FRISCO	CO		11/05/2024		1,217		(12)			(12)		1,205	1,205			
100238039	NEWTON	MA		10/03/2025		1,158		(19)			(19)		1,139	1,139			
100268470	SALIDA	CO		12/29/2025		1,408		(16)			(16)		1,392	1,392			
100234560	AMERICAN FORK	UT		06/28/2025		1,138		(28)			(28)		1,110	1,110			
100229493	HIGHLANDS RANCH	CO		06/15/2025		1,134		(24)			(24)		1,110	1,110			
100154175	COLORADO SPRINGS	CO		07/11/2024		1,481		(28)			(28)		1,453	1,453			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	8	9	10							11	12
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100149417	DENVER	CO			04/24/2024		1,476		(24)			(24)		1,452	1,452			
100156427	BOISE	ID			06/24/2024		1,205		(19)			(19)		1,186	1,186			
100237081	WAKEFIELD	MA			09/12/2025		1,263		(31)			(31)		1,232	1,232			
100161495	WINDSORCKET	RI			07/30/2024		1,198		(16)			(16)		1,182	1,182			
100102176	HILLSBORO	OR			04/14/2023		2,398		(65)			(65)		2,333	2,333			
100199154	HIJALEAH	FL			04/04/2025		2,699		(78)			(78)		2,621	2,621			
100132268	BETHESDA	MD			10/13/2023		7,132		(89)			(89)		7,043	7,043			
100212220	JACKSONVILLE	FL			05/23/2025		1,320		(56)			(56)		1,264	1,264			
100238338	BENTONVILLE	AR			09/19/2025		1,461		(44)			(44)		1,417	1,417			
100253321	SALT LAKE CITY	UT			10/30/2025		1,102		(36)			(36)		1,066	1,066			
100185308	ANCHORAGE	AK			12/20/2024		1,174		(11)			(11)		1,163	1,163			
100186553	BRIAN HEAD	UT			09/25/2024		1,284		(22)			(22)		1,262	1,262			
4010075416	MARGATE	NJ			07/26/2024		743		(22)			(22)		721	721			
100214004	BIG SKY	MT			05/29/2025		3,191		(64)			(64)		3,127	3,127			
100272482	DALLAS	TX			01/08/2026		738		(34)			(34)		704	704			
100238612	HENDERSON	NV			09/23/2025		1,791		(33)			(33)		1,758	1,758			
100233857	LOS ANGELES	CA			09/10/2018		2,240		(47)			(47)		2,193	2,193			
100238516	COLORADO SPRINGS	CO			09/19/2025		1,003		(30)			(30)		973	973			
100098612	MANSFELD	TX			01/30/2023		1,134		(13)			(13)		1,121	1,121			
100143982	PHOENIX	AZ			04/24/2024		1,546		(28)			(28)		1,518	1,518			
100245387	HENDERSON	NV			10/06/2025		1,167		(41)			(41)		1,126	1,126			
100115236	HAVERSTRAW	NY			07/17/2023		1,163		(23)			(23)		1,140	1,140			
100211659	GRASSE POINTE PARK	MI			05/19/2025		1,129		(13)			(13)		1,116	1,116			
100175318	DENVER	CO			11/05/2024		1,295		(6)			(6)		1,290	1,290			
100207176	MIAMI	FL			04/28/2025		1,082		(30)			(30)		1,052	1,052			
100159633	LUMBERTON	NJ			08/23/2024		3,420		(51)			(51)		3,369	3,369			
100075216	STATEN ISLAND	NY			02/24/2022		2,308		(47)			(47)		2,261	2,261			
100192827	CHANDLER	AZ			02/10/2025		2,390		(72)			(72)		2,318	2,318			
100209763	LOS ANGELES	CA			05/05/2025		1,114		(31)			(31)		1,083	1,083			
100198364	FRANKLIN	WI			02/28/2025		1,027		(30)			(30)		997	997			
100099811	PORTLAND	OR			03/28/2023		1,164		(27)			(27)		1,137	1,137			
100150798	EL DORADO HILLS	CA			05/08/2024		1,309		(7)			(7)		1,302	1,302			
100205816	SANDY	UT			04/14/2025		1,126		(17)			(17)		1,109	1,109			
100268516	OGDEN	UT			12/29/2025		809		(6)			(6)		803	803			
100237107	SILVERTHORNE	CO			09/12/2025		1,267		(58)			(58)		1,209	1,209			
100235366	AUSTIN	TX			09/04/2025		938		(20)			(20)		918	918			
100247638	PHOENIX	AZ			10/29/2025		21,657		(957)			(957)		20,700	20,700			
100156277	BRANDON	FL			07/25/2024		886		(34)			(34)		852	852			
100211804	CAMARILLO	CA			05/19/2025		1,121		(16)			(16)		1,105	1,105			
100214383	PHOENIX	AZ			06/11/2025		1,383		(65)			(65)		1,318	1,318			
100235526	PUYALLUP	WA			08/29/2025		1,133		(15)			(15)		1,118	1,118			
100203259	SANTA CLARITA	CA			03/27/2025		1,017		(41)			(41)		976	976			
100254145	SCOTTSDALE	AZ			12/12/2025		692		(33)			(33)		659	659			
100273088	PLATE CITY	MO			01/15/2026		344		(13)			(13)		331	331			
100229306	HERNDON	VA			06/18/2025		1,167		(14)			(14)		1,153	1,153			
100179871	MIRLE BEACH	SC			11/22/2024		1,048		(37)			(37)		1,011	1,011			
100253548	EDISON	NJ			10/30/2025		1,194		(15)			(15)		1,179	1,179			
100179409	YAKIMA	WA			12/27/2024		1,074		(28)			(28)		1,046	1,046			
100277538	ROCKAWAY	NJ			02/12/2026		374		(9)			(9)		365	365			
100203393	BURBANK	CA			03/27/2025		1,180		(32)			(32)		1,148	1,148			
100209373	GARDNER	MA			04/29/2025		1,088		(29)			(29)		1,059	1,059			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100192726	HARWOOD	MO		02/10/2025		1,156		(11)			(11)		1,145	1,145			
100137196	GRABY	CO		11/28/2023		1,040		(11)			(11)		1,029	1,029			
100201421	WINDSOR	CT		03/12/2025		1,118		(43)			(43)		1,075	1,075			
100180550	LAS VEGAS	NV		11/26/2024		1,098		(51)			(51)		1,047	1,047			
100162782	LAS VEGAS	NV		06/12/2024		1,083		(25)			(25)		1,058	1,058			
100176280	ELGIN	IL		11/19/2024		2,664		(67)			(67)		2,597	2,597			
100149295	COLLEGE STATION	TX		04/24/2024		1,136		(30)			(30)		1,106	1,106			
100108262	KATY	TX		05/24/2023		1,295		(15)			(15)		1,280	1,280			
100141059	MAPLES	FL		02/20/2024		1,337		(33)			(33)		1,304	1,304			
100167636	WINCHESTER	VA		09/19/2024		1,812		(20)			(20)		1,792	1,792			
100201215	PHOENIX	AZ		03/12/2025		975		(33)			(33)		942	942			
100141074	SUWANEE	GA		02/20/2024		1,235		(59)			(59)		1,177	1,177			
100219620	CORNWALL	VT		07/08/2025		1,168		(22)			(22)		1,146	1,146			
100146659	WESTBROOK	ME		03/20/2024		3,360		(39)			(39)		3,321	3,321			
100280076	PALM HARBOR	FL		11/26/2025		708		(28)			(28)		680	680			
100205656	AUSTIN	TX		05/09/2025		1,064		(30)			(30)		1,034	1,034			
100055721	STATEN ISLAND	NY		03/23/2021		893		(11)			(11)		782	782			
100045745	EVANSTON	IL		11/25/2020		3,729		(20)			(20)		3,709	3,709			
100272030	LANCASTER	CA		01/08/2026		747		(15)			(15)		732	732			
100266736	FRONT ROYAL	VA		12/29/2025		750		(18)			(18)		732	732			
100201123	EDISON	NJ		03/12/2025		1,087		(31)			(31)		1,056	1,056			
100193724	NORTH MYRTLE BEACH	SC		02/10/2025		1,317		(42)			(42)		1,275	1,275			
100166749	ROCHESTER	MI		09/26/2024		3,760		(107)			(107)		3,653	3,653			
100192849	SAVANNAH	GA		02/10/2025		1,743		(45)			(45)		1,698	1,698			
100209815	LAHAINA	HI		06/11/2025		1,037		(35)			(35)		1,002	1,002			
100215796	FRANKLIN	WI		06/12/2025		1,168		(39)			(39)		1,129	1,129			
100255406	ANTIOCH	CA		11/24/2025		31,606		(457)			(457)		31,149	31,149			
100194080	OHIO	CA		02/14/2025		1,016		(27)			(27)		989	989			
100255738	INLET BEACH	FL		11/24/2025		794		(25)			(25)		769	769			
100156724	OAKLAND	CA		06/26/2024		2,007		(84)			(84)		1,923	1,923			
100277033	SAN DIEGO	CA		02/06/2026		821		(14)			(14)		807	807			
100199422	COLUMBUS	OH		02/28/2025		733		(10)			(10)		723	723			
100154795	LOMPOC	CA		07/19/2024		1,058		(29)			(29)		1,029	1,029			
100090230	TAMPA	FL		01/13/2023		966		(27)			(27)		939	939			
100266224	MIAMI GARDENS	FL		12/29/2025		832		(6)			(6)		826	826			
100106377	BROOKLYN	NY		05/25/2023		1,485		(30)			(30)		1,455	1,455			
100108210	ALEXANDRIA	VA		05/24/2023		930		(14)			(14)		916	916			
100199101	VILLAS	NJ		03/03/2025		1,134		(28)			(28)		1,106	1,106			
100254677	SARASOTA	FL		11/12/2025		1,321		(21)			(21)		1,300	1,300			
100218227	ELIZABETH	NJ		06/26/2025		2,463		(73)			(73)		2,390	2,390			
100204682	ATLANTA	GA		04/09/2025		964		(36)			(36)		928	928			
100194075	COLUMBUS	OH		10/27/2023		679		(5)			(5)		674	674			
100211784	SHAWER LAKE	CA		05/19/2025		1,149		(11)			(11)		1,138	1,138			
100203471	PHILADELPHIA	PA		03/26/2025		1,072		(35)			(35)		1,037	1,037			
100175312	HEWLETT	NC		11/05/2024		1,259		(1)			(1)		1,258	1,258			
100192156	AUBURN	VA		01/31/2025		1,081		(36)			(36)		1,045	1,045			
100174214	KENAH	TX		10/31/2024		14,393		(421)			(421)		13,972	13,972			
100216819	HARDEEVILLE	SC		06/27/2025		1,583		(25)			(25)		1,558	1,558			
100055914	N-HOLLYWOOD	CA		03/26/2021		2,714		(65)			(65)		2,649	2,649			
100221236	FORT COLLINS	CO		07/21/2025		1,134		(22)			(22)		1,112	1,112			
100050286	CENTREVILLE	VA		11/20/2020		2,303		(153)			(153)		2,150	2,150			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100156038	ADDISON	TX		06/18/2024		2,560	(106)	(106)			(106)		2,454		2,454			
100167466	BOSTON	MA		09/16/2024		1,049	(38)	(38)			(38)		1,011		1,011			
100169712	ANN ARBOR	MI		09/30/2024		1,131	(24)	(24)			(24)		1,107		1,107			
100268513	MAIMOTH LAKES	CA		12/29/2025		742	(15)	(15)			(15)		727		727			
100254922	TOMS RIVER	NJ		11/17/2025		1,560	(50)	(50)			(50)		1,510		1,510			
100162783	BELLAIRE	TX		06/12/2024		1,146	(23)	(23)			(23)		1,123		1,123			
100268642	FOLEY	AL		12/29/2025		797	(14)	(14)			(14)		783		783			
100188987	PERRIS	CA		01/09/2025		761	(27)	(27)			(27)		734		734			
100200256	DELRAY BEACH	FL		03/07/2025		1,179	(16)	(16)			(16)		1,163		1,163			
100167047	RANCHO MIRAGE	CA		09/13/2024		1,650	(92)	(92)			(92)		1,558		1,558			
100198481	BOULE	MD		02/28/2025		1,138	(3)	(3)			(3)		1,135		1,135			
100228603	FORT WORTH	TX		06/12/2025		891	(42)	(42)			(42)		849		849			
100179664	MOORESVILLE	NC		11/21/2024		757	(12)	(12)			(12)		745		745			
100185836	COLEFAX	WI		12/26/2024		1,216	(4)	(4)			(4)		1,212		1,212			
100221572	SAN FRANCISCO	CA		07/22/2025		1,449	(52)	(52)			(52)		1,397		1,397			
100192482	SELDEN	NY		02/07/2025		4,827	(212)	(212)			(212)		4,615		4,615			
100120827	TRIECOLA	CA		06/18/2023		1,091	(24)	(24)			(24)		1,067		1,067			
100173440	CASPER	WY		10/29/2024		993	(38)	(38)			(38)		955		955			
100147461	ENGLEWOOD	CO		04/03/2024		1,152	(14)	(14)			(14)		1,138		1,138			
100238039	FOLSOM	CA		09/23/2025		1,131	(23)	(23)			(23)		1,108		1,108			
100175308	MANTECA	CA		11/05/2024		1,262	(6)	(6)			(6)		1,256		1,256			
100173127	DES MOINES	IA		10/30/2024		1,999	(26)	(26)			(26)		1,973		1,973			
100151950	ATLANTA	GA		05/10/2024		1,245	(5)	(5)			(5)		1,240		1,240			
100253965	STEAMBOAT SPRINGS	CO		10/30/2025		1,176	(28)	(28)			(28)		1,148		1,148			
100197600	EASTVALE	CA		02/26/2025		1,132	(26)	(26)			(26)		1,106		1,106			
100238659	SOUTH LAKE TAHOE	CA		09/23/2025		1,135	(28)	(28)			(28)		1,107		1,107			
100136355	MIAMI	FL		11/20/2023		1,056	(11)	(11)			(11)		1,045		1,045			
100254825	CHESHIRE	MA		11/17/2025		1,001	(15)	(15)			(15)		986		986			
100215893	SANTA ANA	CA		06/12/2025		1,114	(23)	(23)			(23)		1,091		1,091			
100120205	RENO	NV		06/18/2023		896	(18)	(18)			(18)		878		878			
100268606	LAKE ELSINORE	CA		12/29/2025		1,475	(8)	(8)			(8)		1,467		1,467			
100203192	FREDINGTON SHORES	FL		09/27/2025		2,245	(70)	(70)			(70)		2,175		2,175			
100172737	LONG GROVE	IL		11/21/2024		39,104	(813)	(813)			(813)		38,291		38,291			
10076098	LAKEWOOD	CO		01/07/2022		2,627	(24)	(24)			(24)		2,603		2,603			
100204631	NAPLES	FL		04/04/2025		1,009	(12)	(12)			(12)		997		997			
100195279	OWARD	CA		02/24/2025		1,216	(25)	(25)			(25)		1,191		1,191			
100048664	EAST NORTHPORT	NY		11/20/2020		2,187	31	31			31		2,218		2,218			
100190692	LOXAHATCHEE	FL		01/28/2025		16,480	(272)	(272)			(272)		16,208		16,208			
100088275	PORT WASHINGTON	NY		10/17/2022		7,853	(238)	(238)			(238)		7,615		7,615			
100133638	MEDFORD	OR		10/23/2023		1,145	(11)	(11)			(11)		1,134		1,134			
100054145	NORTH BERGEN	NJ		09/23/2021		2,633	(25)	(25)			(25)		2,446		2,446			
100272309	YOUNG HARRIS	GA		10/08/2026		742	(6)	(6)			(6)		717		717			
100254023	WAUSAU	WI		10/30/2025		739	(22)	(22)			(22)		717		717			
100192904	PISCATAWAY	NJ		02/10/2025		1,198	(11)	(11)			(11)		1,147		1,147			
100166887	HOLLISTER	CA		01/07/2025		1,157	(8)	(8)			(8)		1,149		1,149			
100272126	GREEN LAKE	WI		01/08/2026		754	(19)	(19)			(19)		735		735			
100127079	ACORTH	GA		06/08/2023		973	(24)	(24)			(24)		949		949			
100158702	RIVERSIDE	CA		07/10/2024		2,181	(35)	(35)			(35)		2,146		2,146			
100247248	EUREKA	CA		10/23/2025		1,750	(55)	(55)			(55)		1,695		1,695			
100273763	MARGATE	NJ		07/23/2026		876	(19)	(19)			(19)		857		857			
100175070	SIGNAL HILL	CA		11/05/2024		2,688	(50)	(50)			(50)		2,638		2,638			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100244758	FORT LAUDERDALE	FL		09/29/2025		2,792		(87)			(87)		2,705	2,705			
10019388	CERRITOS	CA		07/26/2018		2,710		(15)			(15)		2,695	2,695			
100127670	BOYNTON BEACH	FL		09/08/2023		1,046		(24)			(24)		1,022	1,022			
100177093	MEDCHAM TOWNSHIP	NJ		01/16/2025		28,251		(225)			(225)		28,026	28,026			
100272174	THE VILLAGES	FL		01/08/2026		791		(19)			(19)		772	772			
100231952	SAN JACINTO	CA		06/14/2025		1,024		(32)			(32)		992	992			
100067866	SIERRA MADRE	CA		09/23/2021		2,409		(84)			(84)		2,325	2,325			
100065471	INDIO	CA		07/28/2021		3,414		(95)			(95)		3,319	3,319			
100189195	MOYOCK	NC		01/13/2025		1,185		(11)			(11)		1,174	1,174			
100192858	ALEDO	TX		02/10/2025		1,179		(5)			(5)		1,174	1,174			
100218551	TEPPE	AZ		06/27/2025		1,195		(11)			(11)		1,184	1,184			
100157459	LEHIGH ACRES	FL		02/20/2025		992		(3)			(3)		989	989			
100151078	PHOENIX	AZ		05/08/2024		1,144		(15)			(15)		1,129	1,129			
100158611	HARRISBURG	NC		07/10/2024		1,363		(13)			(13)		1,350	1,350			
100194453	BAKERSFIELD	CA		02/14/2025		1,088		(43)			(43)		1,045	1,045			
100194470	BAKERSFIELD	CA		02/14/2025		1,088		(43)			(43)		1,045	1,045			
100245766	GILBERT	AZ		10/29/2025		1,181		(27)			(27)		1,154	1,154			
100170144	AURORA	CO		10/08/2024		1,282		(27)			(27)		1,255	1,255			
100148478	ESTERO	FL		04/12/2024		1,149		(31)			(31)		1,118	1,118			
100288869	BENTONVILLE	AR		12/29/2025		777		(15)			(15)		762	762			
100268460	SPRING VALLEY	CA		12/29/2025		394		(5)			(5)		389	389			
100247004	OCEANSIDE	CA		10/22/2025		4,319		(154)			(154)		4,165	4,165			
100246945	LOS ANGELES	CA		10/17/2025		1,109		(37)			(37)		1,072	1,072			
100080969	GARDEN GROVE	CA		02/28/2022		3,062		(52)			(52)		3,010	3,010			
100158445	BRIDGEPORT	CT		06/15/2024		730		(16)			(16)		714	714			
100151273	CUMMING	GA		05/10/2024		1,201		(19)			(19)		1,182	1,182			
100220430	UNIVERSITY PLACE	WA		07/15/2025		987		(36)			(36)		951	951			
100201206	MIDLAND	TX		03/12/2025		2,452		(81)			(81)		2,371	2,371			
100244821	BRADENTON	FL		09/29/2025		1,587		(68)			(68)		1,519	1,519			
100149191	SALT LAKE CITY	UT		04/22/2024		1,206		(34)			(34)		1,172	1,172			
100171790	MANTECA	CA		10/17/2024		2,580		(73)			(73)		2,507	2,507			
100200130	BUFFALO	NY		03/06/2025		1,116		(34)			(34)		1,082	1,082			
100210288	WEEK	CA		05/09/2025		1,296		(16)			(16)		1,280	1,280			
100194666	FAIR LAWN	NJ		02/21/2025		1,164		(8)			(8)		1,156	1,156			
100173320	NORTH SALT LAKE	UT		10/30/2024		1,016		(33)			(33)		983	983			
100254870	HYANNIS	MA		11/17/2025		1,556		(50)			(50)		1,506	1,506			
100054134	LEESBURG	VA		03/23/2021		3,253		(108)			(108)		3,145	3,145			
100206214	KISSIMEE	FL		04/16/2025		1,040		(26)			(26)		1,014	1,014			
100243201	INDIO	CA		09/26/2025		14,425		(67)			(67)		14,358	14,358			
100143171	BUFFORD	GA		02/16/2024		1,222		(16)			(16)		1,206	1,206			
100214299	LAKE HAVASU CITY	AZ		06/02/2025		629		(18)			(18)		611	611			
100219210	MARIETTA	GA		06/27/2025		10,459		(167)			(167)		10,292	10,292			
100211995	HAPPY VALLEY	OR		05/22/2025		967		(33)			(33)		934	934			
100173115	GARDENVILLE	NY		10/30/2024		1,406		(8)			(8)		1,398	1,398			
100140980	PORT SAINT LUCIE	FL		03/28/2024		967		(26)			(26)		941	941			
100147679	ROCKVILLE	MD		04/04/2024		2,613		(35)			(35)		2,578	2,578			
100195982	JERSEY CITY	NJ		12/26/2024		1,031		(22)			(22)		1,009	1,009			
100154136	HURRICANE	UT		07/11/2024		10,070		(170)			(170)		9,900	9,900			
100202399	ALBUQUERQUE	NM		03/21/2025		10,439		(43)			(43)		10,396	10,396			
100201030	KEAHU	HI		03/12/2025		4,431		(64)			(64)		4,367	4,367			
100238684	SHILOH LOU	AZ		09/22/2025		1,045		(36)			(36)		1,009	1,009			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023393	LOS ANGELES	CA		10/30/2025		5,771	(147)				(147)		5,624	5,624			
100189782	GILCHRIST	TX		01/21/2025		1,012	(27)				(27)		985	985			
100129459	LAS VEGAS	NV		09/29/2023		1,297	(21)				(21)		1,276	1,276			
100228589	JERSEY CITY	NJ		06/11/2025		1,088	(29)				(29)		1,059	1,059			
100235251	THE VILLAGES	FL		10/30/2025		1,101	(42)				(42)		1,059	1,059			
100144444	ORLANDO	FL		04/26/2024		1,127	(43)				(43)		1,084	1,084			
100188375	KISS IMMEE	FL		01/08/2025		12,624	(224)				(224)		12,400	12,400			
100158401	HOCKSETT	WI		07/10/2024		912	(29)				(29)		883	883			
100221291	WATERLOO	NE		07/22/2025		1,000	(19)				(19)		981	981			
100169663	WARREN	NJ		09/30/2024		1,008	(26)				(26)		982	982			
100219632	OAK VIEW	CA		07/07/2025		1,193	(28)				(28)		1,165	1,165			
100174579	BROKEN BOWL	OK		10/31/2024		1,141	(22)				(22)		1,119	1,119			
100228311	WEST NEW YORK	NJ		06/11/2025		975	(30)				(30)		945	945			
100159884	BOCA RATON	FL		06/16/2024		949	(43)				(43)		906	906			
100255758	FOAHOKE	VA		11/24/2025		1,132	(34)				(34)		1,098	1,098			
100115702	EL CAJON	CA		07/20/2023		1,302	(16)				(16)		1,286	1,286			
100246331	BROKEN ARROW	OK		10/10/2025		1,552	(57)				(57)		1,495	1,495			
100100884	NEWTOWN	PA		04/28/2023		3,554	(6)				(6)		3,548	3,548			
100209549	ADWORTH	GA		05/02/2025		933	(14)				(14)		919	919			
100212032	GRASS VALLEY	CA		06/27/2025		8,264	(185)				(185)		8,079	8,079			
100088253	NEVARK	NJ		10/17/2022		786	(17)				(17)		769	769			
100210097	ELK GROVE	CA		05/07/2025		1,130	(21)				(21)		1,109	1,109			
100176980	OCEAN CITY	NJ		01/16/2025		936	(25)				(25)		911	911			
100128137	MANVEL	TX		09/11/2023		1,002	(10)				(10)		992	992			
100207523	SAN ANTONIO	TX		04/29/2025		1,030	(43)				(43)		987	987			
100272414	SOUTH KINGSTOWN	RI		01/08/2026		740	(6)				(6)		734	734			
5 00008E-11	ROTTEDAM	NLD		03/31/2025		5,464							5,464	5,779	315		315
100272302	CONCORD	NC		01/08/2026		802	(13)				(13)		789	789			
100173220	ROSELAND	VA		10/30/2024		1,925	(15)				(15)		1,910	1,910			
100169611	NEVARK	NJ		07/15/2024		1,007	(43)				(43)		964	964			
100144398	ANCHORAGE	AK		03/07/2024		1,131	(25)				(25)		1,106	1,106			
100012471	ARRINGTON	TN		04/28/2017		1,553		65			65		1,618	1,618			
100254383	ROSEVILLE	WA		11/24/2025		1,117	(27)				(27)		1,090	1,090			
100243801	LOS ANGELES	CA		09/29/2025		1,077	(18)				(18)		1,059	1,059			
100115704	SPARKS	NV		07/20/2023		1,255	(18)				(18)		1,237	1,237			
100243247	DUMONT	NJ		09/26/2025		1,726	(54)				(54)		1,672	1,672			
100218572	LAPER	MI		06/27/2025		942	(39)				(39)		903	903			
100115542	CORAL SPRINGS	FL		07/19/2023		1,066	(19)				(19)		1,047	1,047			
100228525	DOVER	ID		06/11/2025		1,070	(30)				(30)		1,040	1,040			
100195868	OAK ISLAND	NC		03/05/2025		3,374	(53)				(53)		3,321	3,321			
100264671	SEMINOLE	FL		12/17/2025		14,233	(677)				(677)		13,556	13,556			
100201116	SACRAMENTO	CA		03/12/2025		8,074	(202)				(202)		7,872	7,872			
100175459	FRANKLIN	WI		12/23/2024		1,058	(30)				(30)		1,028	1,028			
100160365	FAIRFAX	CA		09/06/2024		2,283	(75)				(75)		2,218	2,218			
100171366	IDAHO FALLS	ID		10/16/2024		1,172	(31)				(31)		1,141	1,141			
100246512	HOUSTON	TX		10/06/2025		1,109	(43)				(43)		1,066	1,066			
100149291	PORT ARANSAS	TX		04/24/2024		1,110	(31)				(31)		1,079	1,079			
100214128	TRINITY	TX		05/30/2025		1,029	(42)				(42)		987	987			
100268608	ANDERSOVILLE	TN		12/29/2025		843	(6)				(6)		837	837			
100238556	GOOD YEAR	AZ		09/23/2025		1,196	(9)				(9)		1,187	1,187			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023376	POVALUP	IA		10/30/2025		1,276		(16)			(16)		1,260		1,260		
10017283	MIAMI GARDENS	FL		10/25/2024		2,265		(47)			(47)		2,218		2,218		
10019348	BOSTON	MA		02/10/2025		5,021		(71)			(71)		4,950		4,950		
10020637	LOVELAND	CO		04/24/2025		1,044		(33)			(33)		1,011		1,011		
10018508	MARTINA DEL REY	CA		12/20/2024		1,102		(4)			(4)		1,098		1,098		
10024611	MESA	AZ		10/08/2025		1,019		(46)			(46)		.973		.973		
10022009	PL WOUTH	WA		07/18/2025		1,117		(23)			(23)		1,094		1,094		
10020325	LARGO	FL		03/27/2025		1,068		(32)			(32)		1,036		1,036		
10015612	STATEN ISLAND	NY		06/18/2024		1,007		(37)			(37)		.970		.970		
10015912	MIAMI	FL		06/16/2024		1,011		(41)			(41)		.970		.970		
10018287	CHARLOTTE	NC		02/10/2025		1,175		(12)			(12)		1,163		1,163		
10018009	BRIGHT ME	NJ		11/25/2024		1,249		(5)			(5)		1,244		1,244		
10023025	ELK GROVE	CA		12/02/2025		1,575		(35)			(35)		1,540		1,540		
10005509	MISSION VIEJO	CA		03/23/2021		2,686		(136)			(136)		2,550		2,550		
10021871	HUNTERSVILLE	NC		03/18/2025		.980		(36)			(36)		.944		.944		
10022981	CONCORD	NC		06/18/2025		1,025		(42)			(42)		.983		.983		
10014222	SONOMA	CA		02/08/2024		1,182		(24)			(24)		1,158		1,158		
10006344	ELMONT	NY		07/01/2021		2,674		(14)			(14)		2,660		2,660		
10019231	MOUNTLAKE TERRACE	WA		02/10/2025		1,542		(16)			(16)		1,526		1,526		
10016239	W HTPD	CT		08/12/2024		1,095		(18)			(18)		1,077		1,077		
10022793	DENVER	CO		08/18/2025		1,069		(30)			(30)		1,039		1,039		
10011572	KISSIMEE	FL		07/20/2023		1,184		(3)			(3)		1,181		1,181		
10021576	BROOMALL	PA		06/23/2025		.668		(18)			(18)		.650		.650		
10021034	ROCK HILL	SC		05/09/2025		.995		(40)			(40)		.955		.955		
10021517	BIRMINGHAM	AL		06/12/2025		.968		(13)			(13)		.955		.955		
100135028	LAS VEGAS	NV		10/30/2023		1,089		(1)			(1)		1,088		1,088		
10007657	MODIPS	WA		01/07/2022		2,546		(110)			(110)		2,436		2,436		
100149194	LAKE ELSINORE	CA		04/22/2024		.767		(18)			(18)		.749		.749		
10023841	LAS VEGAS	NV		09/19/2025		27,295		(795)			(795)		26,500		26,500		
10022752	SEVIERVILLE	TN		07/31/2025		1,124		(24)			(24)		1,100		1,100		
100031594	LA JOLLA	CA		03/29/2019		1,598		65			65		1,663		1,663		
10008807	BIRMINGHAM	AL		11/10/2022		2,349		(14)			(14)		2,335		2,335		
10022837	POST FALLS	ID		06/11/2025		1,039		(32)			(32)		1,007		1,007		
10016564	PHOENIX	AZ		12/26/2024		.865		(31)			(31)		.834		.834		
10018022	CONROE	TX		11/25/2024		2,144		(10)			(10)		2,134		2,134		
100215847	ADDISON	TX		06/12/2025		1,156		(4)			(4)		1,152		1,152		
100153028	MOUNT LABEL	NJ		07/10/2024		.887		(27)			(27)		.860		.860		
100055005	FAIR OAKS	CA		03/23/2021		1,731		16			16		1,747		1,747		
10016181	LAKE HAVASU CITY	AZ		07/31/2024		1,047		(28)			(28)		1,019		1,019		
10020310	DANBURY	CT		03/28/2025		.602		(15)			(15)		.587		.587		
100236173	HOLMES BEACH	FL		09/10/2025		1,031		(28)			(28)		1,003		1,003		
10025375	PEYTON	CO		10/30/2025		.994		(36)			(36)		.958		.958		
10023601	MIAMI	FL		09/12/2025		.979		(21)			(21)		.958		.958		
100156177	MIAMI	FL		06/20/2024		.977		(71)			(71)		.906		.906		
100171602	MINERAL BLUFF	GA		10/16/2024		1,468		(21)			(21)		1,447		1,447		
100220475	MESA	AZ		07/15/2025		1,220		(10)			(10)		1,210		1,210		
100147828	HOUSTON	TX		04/08/2024		1,305		(5)			(5)		1,300		1,300		
10016901	HOLLYWOOD	FL		09/30/2024		4,707		(117)			(117)		4,590		4,590		
10014300	HOLTSVILLE	NY		02/12/2024		1,086		(30)			(30)		1,056		1,056		
10024661	WASHINGTON	DC		10/15/2025		1,225		(37)			(37)		1,188		1,188		
100166098	JACKSON	TN		09/09/2024		1,070		(27)			(27)		1,043		1,043		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191942	HOOPER	AL		01/30/2025		.492		(19)			(19)		.473				
100171969	KENT	IA		10/17/2024		1,308		(22)			(22)		1,286				
100201470	VERDI	NY		03/12/2025		.917		(40)			(40)		.877				
100228469	OAK ISLAND	NC		06/11/2025		1,004		(33)			(33)		.971				
100221544	KIRKLAND	IA		07/22/2025		2,755		(64)			(64)		2,691				
100211726	TUSCON	AZ		05/19/2025		1,117		(10)			(10)		1,107				
100246196	SALT LAKE CITY	UT		10/08/2025		.833		(38)			(38)		.795				
100083514	COVINA	CA		06/06/2022		2,184		(41)			(41)		2,143				
100119403	PROSPECT PARK	NJ		07/31/2023		1,160		(15)			(15)		1,145				
100166271	WESTMINSTER	CA		09/09/2024		1,236		(17)			(17)		1,219				
100150562	NEWARK	NJ		05/03/2024		1,279		(10)			(10)		1,269				
100120780	WINTER GARDEN	FL		08/25/2023		2,726		(15)			(15)		2,711				
100188830	HIDDEN VALLEY LAKE	CA		01/09/2025		2,825		(34)			(34)		2,791				
100180570	PALMDALE	CA		11/26/2024		.959		(40)			(40)		.919				
100261134	MINNEAPOLIS	MIN		12/05/2025		.785		(22)			(22)		.763				
100202749	BALL GROUND	GA		03/24/2025		1,076		(28)			(28)		1,048				
100140760	PERRY HALL	MD		01/22/2024		.642		(15)			(15)		.627				
100130198	SAINT AUGUSTINE	FL		11/15/2023		.890		(44)			(44)		.846				
100245138	PRESOTT	AZ		10/07/2025		1,063		(20)			(20)		1,043				
100137115	BROOKLET	GA		11/28/2023		.913		(12)			(12)		.901				
100226612	WOOBURY	NY		07/30/2025		1,085		(40)			(40)		1,045				
100155877	BROKEN BOW	OK		06/17/2024		4,277		(60)			(60)		4,217				
100091799	ELK GROVE	CA		01/30/2023		1,140		(22)			(22)		1,118				
100246817	HENDERSVILLE	TN		10/15/2025		1,128		(51)			(51)		1,077				
100220637	MIAMI	FL		07/17/2025		1,951		(52)			(52)		1,899				
100180442	KNOXVILLE	TN		11/25/2024		1,242		(1)			(1)		1,241				
100168308	KENT	IA		09/20/2024		1,138		(22)			(22)		1,116				
100209289	JEFFERSON	GA		04/29/2025		1,146		(30)			(30)		1,116				
100150881	NASS HEAD	NC		05/08/2024		1,104		(32)			(32)		1,072				
100235325	CATHEDRAL CITY	CA		08/29/2025		1,022		(28)			(28)		.994				
100206145	OCEAN CITY	NJ		04/16/2025		1,069		(29)			(29)		1,040				
100235434	NORTH MIAMI	FL		08/29/2025		1,057		(9)			(9)		1,048				
100177097	MIAMI	FL		01/16/2025		1,216		(16)			(16)		1,200				
100197653	GUNISON	CO		02/26/2025		.933		(26)			(26)		.907				
100246963	BRANDON	FL		10/17/2025		3,144		(113)			(113)		3,031				
100243317	AMERICAN CANYON	CA		09/26/2025		1,160		(32)			(32)		1,128				
100163320	PALMDALE	CA		08/13/2024		.815		(17)			(17)		.798				
100141763	WESLEY CHAPEL	FL		01/30/2024		.998		(14)			(14)		.974				
100219027	BROOKFIELD	CO		06/27/2025		2,991		(124)			(124)		2,867				
100135190	WALLIKU	HI		11/07/2023		1,056		(12)			(12)		1,044				
100153784	LONG BEACH	CA		07/10/2024		1,111		(14)			(14)		1,097				
4010076567	MARGATE	NJ		07/26/2024		.734		(21)			(21)		.713				
100080248	VERONA	NJ		02/25/2022		1,888		(81)			(81)		1,807				
100253988	COLUMBUS	OH		10/30/2025		1,906		(23)			(23)		1,883				
100229039	HILLSBORO	OR		06/14/2025		1,062		(36)			(36)		1,026				
100114770	LOS ANGELES	CA		07/07/2023		2,349		(17)			(17)		2,332				
100127680	FREEMOND	NJ		09/08/2023		1,306		(12)			(12)		1,294				
100219609	ONTARIO	CA		07/07/2025		3,319		(36)			(36)		3,283				
100245656	LOS ANGELES	CA		09/30/2025		2,125		(50)			(50)		2,075				
100216040	CAPE CORAL	FL		06/17/2025		.975		(46)			(46)		.929				
100215027	DALLAS	TX		06/11/2025		1,068		(25)			(25)		1,043				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100142972	HAVERRILL	MA		02/09/2024		1,030	(26)	(26)			(26)		1,004	1,004			
100149730	LOS ANGELES	CA		04/26/2024		1,151		(29)			(29)		1,122	1,122			
100055648	THOUSAND OAKS	CA		03/23/2021		2,387	(104)	(104)			(104)		2,283	2,283			
100211598	SANDY	UT		06/23/2025		1,089	(20)	(20)			(20)		1,069	1,069			
100272730	PACLA	KS		01/09/2026		321		(12)			(12)		309	309			
100213888	EDISON	NJ		05/29/2025		780		(15)			(15)		765	765			
100127661	WILBURN	IA		09/08/2023		1,932		(35)			(35)		1,897	1,897			
100236046	SILVERDALE	WA		09/04/2025		1,162		(30)			(30)		1,132	1,132			
100192704	CARSON CITY	NV		02/10/2025		11,056		(259)			(259)		10,797	10,797			
100234563	DEWIS PORT	WA		06/28/2025		1,138		(16)			(16)		1,122	1,122			
100210044	MELBOURNE	AUS		05/07/2025		1,101		(18)			(18)		1,083	1,083			
100130258	LOMPOC	CA		09/28/2023		997		(22)			(22)		975	975			
100189162	RIVERSIDE	CA		01/13/2025		1,073		(30)			(30)		1,043	1,043			
100110491	ROILAND HEIGHTS	CA		06/30/2023		1,389		(4)			(4)		1,385	1,385			
100062536	ACCKEER	MD		07/01/2021		2,725		(36)			(36)		2,689	2,689			
100175912	DAYTONA BEACH	FL		11/14/2024		1,334		(6)			(6)		1,328	1,328			
100188425	NORWALK	CT		01/08/2025		979		(16)			(16)		963	963			
100253177	HIGHLANDS RANCH	CO		10/30/2025		1,532		(32)			(32)		1,500	1,500			
100115778	DALLAS	TX		07/20/2023		1,374		(8)			(8)		1,366	1,366			
100246894	OLD SAYBROOK	CT		10/29/2025		1,308		(37)			(37)		1,271	1,271			
100205047	HURRICANE	UT		04/11/2025		1,090		(51)			(51)		1,039	1,039			
100155866	CLIFTON	VA		06/18/2024		10,291		(251)			(251)		10,040	10,040			
100213839	ORLANDO	FL		05/29/2025		1,075		(33)			(33)		1,042	1,042			
100205737	PHILADELPHIA	PA		04/14/2025		1,134		(8)			(8)		1,126	1,126			
100182701	ROANOKE	VA		12/12/2024		1,447		(35)			(35)		1,412	1,412			
100182988	WATERLY	TN		12/12/2024		1,153		(14)			(14)		1,139	1,139			
100188739	SAVANNAH	GA		09/26/2024		985		(47)			(47)		938	938			
100219827	SAINT AUGUSTINE	FL		07/07/2025		1,092		(39)			(39)		1,053	1,053			
100272576	CHAPIN	SC		01/08/2026		703		(16)			(16)		687	687			
100219511	SAN MARCOS	TX		07/07/2025		1,015		(29)			(29)		986	986			
100146650	PALMDALE	CA		03/20/2024		950		(15)			(15)		935	935			
100235247	SALBEI	OR		08/29/2025		4,183		(42)			(42)		4,141	4,141			
100203011	ASTORIA	NY		04/25/2025		11,105		(199)			(199)		10,906	10,906			
100065663	TAUNTON	MA		07/28/2021		2,407		(73)			(73)		2,334	2,334			
100062338	EDNA	UT		07/01/2021		2,054		(16)			(16)		2,038	2,038			
100091219	MIAMI	FL		01/31/2023		1,209		(17)			(17)		1,192	1,192			
100205798	PHILADELPHIA	PA		04/14/2025		1,164		(13)			(13)		1,151	1,151			
100286672	CULLOIHNEE	NC		12/29/2025		751		(13)			(13)		738	738			
100176515	PINE	AZ		11/15/2024		702		(16)			(16)		686	686			
100192569	YUCCA VALLEY	CA		02/10/2025		1,039		(29)			(29)		1,010	1,010			
100151639	DANBURY	CT		05/10/2024		922		(1)			(1)		921	921			
100172459	ONTARIO	CA		10/23/2024		1,348		(13)			(13)		1,335	1,335			
100139947	SUNRISE	FL		01/09/2024		959		(9)			(9)		950	950			
100148673	WENTHERFORD	TX		04/16/2024		998		(32)			(32)		966	966			
100142803	RANDOLPH	NJ		02/08/2024		1,000		(12)			(12)		988	988			
100102713	FAIRFAX	CA		06/22/2023		857		(53)			(53)		804	804			
100273995	FRANKFORD	DE		07/26/2026		923		(29)			(29)		894	894			
100066961	SPRING	TX		10/24/2022		2,186		(24)			(24)		2,162	2,162			
100048774	BROOKLYN	NY		11/20/2020		1,864		(18)			(18)		1,746	1,746			
100202756	HARTLAND	WI		03/24/2025		1,400		(46)			(46)		1,354	1,354			
100210535	NAMPA	ID		05/15/2025		1,101		(45)			(45)		1,056	1,056			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100203944	ALBUQUERQUE	NM		04/29/2025		1,108		(28)			(28)		1,082	1,082			
100190925	STOCKTON	CA		01/28/2025		1,114		(10)			(10)		1,104	1,104			
100245780	FENTON	IA		10/29/2025		1,020		(38)			(38)		.982	.982			
100195271	LAS VEGAS	NV		02/24/2025		1,030		(27)			(27)		1,003	1,003			
100192667	LITTLETON	CO		02/10/2025		1,146		(13)			(13)		1,133	1,133			
100065466	SACRAMENTO	CA		07/28/2021		3,869		(152)			(152)		3,717	3,717			
100151417	TAMPA	FL		05/10/2024		1,587		(16)			(16)		1,571	1,571			
100204867	PANAMA CITY BEACH	FL		04/09/2025		2,642		(123)			(123)		2,519	2,519			
100294323	ROSEVILLE	OH		11/07/2025		1,101		(37)			(37)		1,064	1,064			
100235766	ELK GROVE	CA		09/22/2025		.994		(47)			(47)		.947	.947			
100114739	SEABROOK	NH		07/07/2023		3,745		(74)			(74)		3,671	3,671			
100102023	BEAUMONT	CA		04/14/2023		1,412		(27)			(27)		1,385	1,385			
100212215	ASBURY PARK	NJ		05/22/2025		1,123		(13)			(13)		1,110	1,110			
100243400	MISSOURI CITY	TX		09/26/2025		1,060		(33)			(33)		1,027	1,027			
100267187	GLEN ALLEN	VA		12/23/2025		1,158		(20)			(20)		1,138	1,138			
100102390	BELLFLOWER	CA		06/07/2023		1,298		(15)			(15)		1,283	1,283			
100185530	GRANBY	CO		12/20/2024		1,484		(22)			(22)		1,462	1,462			
100234339	SANTA FE	NM		08/28/2025		1,546		(51)			(51)		1,485	1,485			
100266668	TAVARES	FL		12/23/2025		2,791		(39)			(39)		2,752	2,752			
100114697	GREELEY	CO		06/29/2023		.930		(33)			(33)		.897	.897			
100169403	HUDSON	NH		07/15/2024		1,073		(19)			(19)		1,054	1,054			
100171598	BOWNEY LAKE	IA		10/16/2024		1,088		(32)			(32)		1,056	1,056			
100185539	FORT LAUDERDALE	FL		12/20/2024		1,151		(25)			(25)		1,126	1,126			
100209703	JERSEY CITY	NJ		05/05/2025		1,145		(19)			(19)		1,126	1,126			
100170240	WACO	TX		10/08/2024		1,051		(20)			(20)		1,031	1,031			
100199289	GREENBUSH	MI		03/05/2025		1,106		(21)			(21)		1,085	1,085			
100194014	THOMPSONS STATION	TN		02/11/2025		.891		(32)			(32)		.859	.859			
100268611	PINEHURST	NC		12/29/2025		.836		(4)			(4)		.832	.832			
100238770	APPOKA	FL		09/22/2025		.955		(18)			(18)		.937	.937			
100201127	SCOTTSDALE	AZ		03/12/2025		8,401		(291)			(291)		8,110	8,110			
100162042	MIAMI	FL		07/31/2024		1,016		(42)			(42)		.974	.974			
100216228	CASSPOLIS	MI		06/20/2025		1,176		(39)			(39)		1,137	1,137			
100192617	PHOENIX	AZ		02/10/2025		1,237		(21)			(21)		1,216	1,216			
100143117	SAN LOUIS OBISPO	CA		02/16/2024		1,167		(24)			(24)		1,143	1,143			
100268614	HILLSBOROUGH	CA		12/29/2025		.898		(6)			(6)		.832	.832			
100090038	SAN JUAN CLOUD	FL		12/22/2022		.860		(18)			(18)		.842	.842			
100237765	NAPLES	FL		09/22/2025		1,017		(40)			(40)		.977	.977			
100129609	WALLA WALLA	WA		09/29/2023		1,140		(17)			(17)		1,123	1,123			
100120360	CLEARFIELD	UT		06/18/2023		.841		(24)			(24)		.817	.817			
100148550	LOS ANGELES	CA		04/12/2024		1,129		(21)			(21)		1,108	1,108			
100294322	CAROLINA BEACH	NC		11/07/2025		1,943		(58)			(58)		1,485	1,485			
100213838	LONGMONT	CO		05/29/2025		.830		(39)			(39)		.791	.791			
100261706	JACOMB	MI		12/12/2025		.661		(21)			(21)		.640	.640			
100143016	JAMAICA	NY		02/12/2024		.849		(34)			(34)		.815	.815			
100165106	MESQUITE	TX		07/19/2024		1,131		(16)			(16)		1,115	1,115			
100235241	FREMONT	CA		08/29/2025		1,065		(39)			(39)		1,026	1,026			
100220941	TRACY	CA		07/18/2025		2,353		(59)			(59)		2,294	2,294			
100141401	ROSELLE PARK	NJ		01/30/2024		.451		(5)			(5)		.446	.446			
100201177	FRANKLIN	WI		03/12/2025		1,726		(64)			(64)		1,662	1,662			
100090996	LOS ANGELES	CA		07/31/2023		1,339		(32)			(32)		1,307	1,307			
100110642	LONG BRANCH	NJ		06/30/2023		3,023		(31)			(31)		2,992	2,992			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024528	WOODSTOCK	GA		10/06/2025		1,056		(48)			(48)		1,008	1,008			
10010381	MIRAMAR BEACH	FL		06/13/2023		1,174		(18)			(18)		1,156	1,156			
100118812	HOMESTEAD	FL		06/30/2023		945		(26)			(26)		.919	.919			
100102419	MIAMI LAKES	FL		06/07/2023		1,097		(40)			(40)		1,057	1,057			
100238318	TULUNGA	CA		09/19/2025		1,010		(40)			(40)		.970	.970			
100173946	ANNAPOLIS	MD		10/31/2024		1,021		(39)			(39)		.982	.982			
100150841	REHOBOTH BEACH	DE		05/08/2024		1,196		(24)			(24)		1,172	1,172			
100140231	SADDLE BROOK	NJ		01/11/2024		3,169		(70)			(70)		3,099	3,099			
100255675	LAKE FOREST	CA		11/24/2025		1,156		(20)			(20)		1,136	1,136			
100161656	BAY SHORE	NY		07/31/2024		932		(33)			(33)		.899	.899			
100144033	PITTSBURG	CA		03/07/2024		1,088		(12)			(12)		1,076	1,076			
100118843	MANTECA	CA		06/30/2023		1,128		(22)			(22)		1,106	1,106			
100188416	CAROLINA BEACH	NC		01/08/2025		1,060		(27)			(27)		1,033	1,033			
100164336	ROXBURY	MA		08/21/2024		20,043		(300)			(300)		19,743	19,743			
100079861	BALDWIN	NY		04/25/2022		6,323		(17)			(17)		6,306	6,306			
100150155	COACHELLA	CA		04/30/2024		.835		(34)			(34)		.801	.801			
100167410	NEW SMYRNA BEACH	FL		09/16/2024		1,106		(18)			(18)		1,088	1,088			
100185946	HESPERIA	CA		12/28/2024		.670		(31)			(31)		.639	.639			
100159207	PALATINE	IL		07/15/2024		1,073		(28)			(28)		1,045	1,045			
100212889	BROOKFIELD	CT		05/28/2025		1,147		(22)			(22)		1,125	1,125			
100238836	VISTA	CA		09/23/2025		1,421		(20)			(20)		1,401	1,401			
100176516	SUGARLOAF	CA		11/15/2024		1,180		(24)			(24)		1,156	1,156			
100154888	HALETHORPE	MD		06/14/2024		1,024		(21)			(21)		1,003	1,003			
100162731	MURRIETA	CA		08/12/2024		1,168		(20)			(20)		1,148	1,148			
100065412	LAKEWOOD	CO		07/28/2021		4,336		(36)			(36)		4,300	4,300			
100119639	NEWARK	NJ		08/04/2023		1,063		(20)			(20)		1,043	1,043			
100181913	MARTIN	FL		12/12/2024		1,238		(3)			(3)		1,235	1,235			
100156664	KEY COLONY BEACH	FL		06/24/2024		.850		(49)			(49)		.801	.801			
100147540	MESA	AZ		04/03/2024		1,303		(14)			(14)		1,289	1,289			
100244864	HOVELL	NJ		09/29/2025		.795		(27)			(27)		.768	.768			
100108191	GARNER	NC		05/24/2023		1,102		(31)			(31)		1,071	1,071			
100235189	FAIRFIELD	CA		08/28/2025		1,091		(33)			(33)		1,058	1,058			
100273169	RIDGE	MD		01/15/2026		.394		(6)			(6)		.388	.388			
100193206	LAKE OSIEGO	OR		02/10/2025		1,038		(29)			(29)		1,009	1,009			
100209831	NORTHBOROUGH	MA		05/05/2025		1,140		(14)			(14)		1,126	1,126			
100055922	PALO ALTO	CA		03/23/2021		4,726		(88)			(88)		4,638	4,638			
100253599	RIDGEFIELD	WA		10/30/2025		1,343		(53)			(53)		1,290	1,290			
100146708	WASHINGTON	DC		03/20/2024		.12							.12	.12			
100070512	VENNOR CITY	NJ		09/23/2021		2,458		(68)			(68)		2,390	2,390			
100220107	SAN ANTONIO	TX		06/06/2025		3,207		(85)			(85)		3,122	3,122			
100170897	ELK GROVE	CA		10/11/2024		1,100		(6)			(6)		1,094	1,094			
100167419	SEVIERVILLE	TN		09/16/2024		1,001		(13)			(13)		.988	.988			
100156206	KAPA	HI		06/20/2024		1,058		(48)			(48)		1,010	1,010			
100170097	NASHVILLE	TN		10/08/2024		1,110		(31)			(31)		1,079	1,079			
100261488	HAITHORNE	CA		12/12/2025		.722		(21)			(21)		.701	.701			
100220349	YULEE	FL		07/14/2025		989		(31)			(31)		.958	.958			
100195953	SAN JUAN CAPISTRANO	CA		12/26/2024		.887		(32)			(32)		.855	.855			
100119610	LOS ANGELES	CA		07/31/2023		.987		(26)			(26)		.961	.961			
100201137	HILTON HEAD ISLAND	SC		03/12/2025		1,602		(56)			(56)		1,546	1,546			
100202433	BARNEGAT	NJ		03/20/2025		1,863		(21)			(21)		1,842	1,842			
100246765	GREEN MOUNTAIN FALLS	CO		10/15/2025		1,096		(25)			(25)		1,071	1,071			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100133485	BLAIRSVILLE	GA		10/19/2023		1,044					(22)		1,022	1,022			
100159676	HIALEAH	FL		06/16/2024		1,100					(22)		1,078	1,078			
100115401	BOHIE	MD		07/17/2023		3,193					(60)		3,133	3,133			
100165552	OCALA	FL		06/29/2024		1,084					(17)		1,067	1,067			
100228552	BENTONVILLE	AR		06/11/2025		1,063					(32)		1,031	1,031			
100203128	LONGWOOD	FL		03/27/2025		1,133					(47)		1,086	1,086			
100150216	PESEDA	CA		04/30/2024		952					(49)		903	903			
100114867	MONETA	VA		07/10/2023		1,575					(19)		1,556	1,556			
100214824	MISSION VIEJO	CA		06/11/2025		1,127					(15)		1,112	1,112			
100190685	MOUNTLAKE TERRACE	WA		07/28/2025		1,233					(16)		1,217	1,217			
100065447	FONTANA	CA		07/28/2021		2,774					(42)		2,732	2,732			
100228549	CHICAGO	IL		06/11/2025		1,128					(19)		1,109	1,109			
100235060	ELK GROVE	CA		06/28/2025		1,132					(23)		1,109	1,109			
100166834	HOUGHTON LAKE	MI		09/13/2024		1,078					(29)		1,049	1,049			
100157699	ROOSEVELT	NY		06/28/2024		1,032					(30)		1,002	1,002			
100108286	ONTARIO	CA		05/24/2023		2,068					(61)		2,007	2,007			
100188431	HOBELL	NJ		01/08/2025		1,439					(38)		1,401	1,401			
100173826	VALLEY COTTAGE	NY		10/31/2024		1,229					(31)		1,198	1,198			
100150461	SAN LUIS OBISPO	CA		05/03/2024		2,969					(12)		2,957	2,957			
100177943	MADERA	CA		01/16/2025		1,047					(29)		1,018	1,018			
100209427	BOISE	ID		04/29/2025		1,001					(23)		978	978			
100220026	RANCHO CUCAMONGA	CA		07/30/2025		1,004					(47)		957	957			
100267019	CHICAGO	IL		12/23/2025		6,293					(189)		6,104	6,104			
100219848	STOCKTON	CA		07/07/2025		1,248					(10)		1,238	1,238			
100067672	SAN FRANCISCO	CA		09/23/2021		2,630					(44)		2,586	2,586			
100157087	ATLANTA	GA		02/20/2025		1,182					(36)		1,146	1,146			
100083870	HALLANDALE BEACH	FL		07/12/2022		2,044					(41)		2,003	2,003			
100220428	NORTHBROOK	MA		07/15/2025		4,556					(166)		4,390	4,390			
100164741	ROTONDA WEST	FL		06/26/2024		1,096					(29)		1,067	1,067			
100173712	SUPERIOR	CO		10/30/2024		1,398					(51)		1,347	1,347			
100235283	WATSONVILLE	CA		06/29/2025		6,680					(184)		6,496	6,496			
100202357	BROOKLYN	NY		03/19/2025		1,081					(18)		1,063	1,063			
100162529	MARYSVILLE	WA		06/12/2024		1,308					(3)		1,305	1,305			
100221524	RANCHO MIRAGE	CA		07/22/2025		2,153					(59)		2,094	2,094			
100261173	HUNTINGTON BEACH	CA		12/05/2025		872					(16)		856	856			
100267293	LITTLETON	CO		07/30/2025		1,096					(33)		1,063	1,063			
100192716	NEW SWIRNA BEACH	FL		02/10/2025		1,055					(32)		1,023	1,023			
100100282	HOUSTON	TX		03/24/2023		1,079					(26)		1,053	1,053			
100277575	BREKERTON	WA		02/13/2026		353					(13)		340	340			
100255689	SAN MARCOS	TX		11/24/2025		1,264					(16)		1,248	1,248			
100207007	MIAMI BEACH	FL		04/24/2025		963					(26)		937	937			
100277556	BLOWING ROCK	NC		02/13/2026		379					(13)		366	366			
100248966	MOYOCK	NC		10/29/2025		1,138					(30)		1,108	1,108			
100156407	WALDHI OK	NJ		06/24/2024		1,067					(18)		1,049	1,049			
100277433	BOSTON	MA		02/13/2026		406					(9)		397	397			
100079438	CHANDLER	AZ		03/17/2022		2,198					(27)		2,171	2,171			
100210752	TEPEE	AZ		05/15/2025		1,080					(29)		1,051	1,051			
100221533	CHICAGO	IL		07/22/2025		2,807					(101)		2,706	2,706			
100219646	ORANGE PARK	FL		07/07/2025		1,242					(3)		1,239	1,239			
100166981	SACRAMENTO	CA		09/13/2024		1,189					(16)		1,173	1,173			
100201741	LAKE HARMONY	PA		03/18/2025		1,188					(23)		1,165	1,165			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
10076840	FRISSO		CO	12/21/2021		2,252		(129)					2,123			
10025427	MASON		OH	12/12/2025		1,151		(11)					1,140			
10020285	BOCA RATON		FL	03/24/2025		1,020		(36)					984			
100211579	LAS VEGAS		NV	06/23/2025		978		(15)					963			
100055413	LAKEWOOD		CO	07/28/2021		2,743		(23)					2,720			
10078658	LAKE ELSINORE		CA	02/02/2022		2,548		(22)					2,526			
10019469	LAGUNA NIGUEL		CA	02/14/2025		1,068		(43)					1,025			
100189132	MENFEE		CA	01/13/2025		995		(30)					965			
100091105	WEST YARMOUTH		MA	01/31/2023		1,127		(33)					1,094			
100215516	CITRUS HEIGHTS		CA	06/12/2025		1,076		(32)					1,044			
100163055	EASTON		MA	06/13/2024		1,109		(26)					1,083			
100274042	MIDVALE		UT	01/26/2026		2,477		(65)					2,392			
100202466	LAS VEGAS		NV	03/21/2025		904		(34)					870			
100160054	AUSTIN		TX	07/17/2024		1,084		(28)					1,056			
100190717	LOS BANOS		CA	01/27/2025		841		(35)					806			
100167532	FAIRFIELD		CA	10/31/2024		1,367		(30)					1,337			
100114571	CHICAGO		IL	06/29/2023		962		(9)					953			
100180051	SPARTA		NJ	11/25/2024		1,186		(19)					1,167			
100230018	NORTH MYRTLE BEACH		SC	06/25/2025		937		(37)					900			
100199000	DENVER		CO	02/28/2025		940		(18)					922			
100103991	WEST HAVESTRAIL		NY	06/22/2023		1,130		(33)					1,097			
100190391	DULUTH		GA	01/23/2025		961		(18)					943			
100254121	FRESNO		CA	12/12/2025		696		(33)					665			
10073279	SALEM		OR	02/28/2022		1,924		(60)					1,864			
100218603	LAS VEGAS		NV	06/27/2025		1,689		(39)					1,650			
100166041	BLUFFTON		SC	09/06/2024		1,336		(36)					1,300			
100221644	LAKELAND		FL	07/23/2025		1,307		(37)					1,270			
100277577	DALLAS		TX	02/13/2026		407		(10)					397			
100137794	MOUNTAIN GREEN		UT	12/08/2023		1,379		(21)					1,358		116	
100146701	HOUSTON		TX	03/20/2024		1,010		(35)					975			
100150663	SALT LAKE CITY		UT	05/08/2024		1,193		(17)					1,176			
100177318	PLACERVILLE		CA	01/16/2025		955		(16)					937			
100065747	ANAHEIM		CA	07/28/2021		2,671		(19)					2,652			
100119862	NORTH WILLOWOOD		NJ	06/11/2023		1,159		(24)					1,135			
100235716	WASHINGTON		DC	09/22/2025		1,119		(27)					1,092			
100157812	GALVESTON		TX	06/01/2024		1,025		(40)					985			
100160569	OCEANSIDE		CA	07/19/2024		819		(40)					779			
100206630	CAPE CORAL		FL	04/24/2025		1,046		(22)					1,026			
100181964	LEBANON		OR	12/12/2024		15,282		(78)					15,204			
100220005	AURORA		CO	06/14/2025		1,708		(29)					1,679			
100133655	RIALTO		CA	10/20/2023		923		(1)					922			
100160079	RIVERTON		UT	07/17/2024		1,610		(35)					1,575			
100140053	ALBUQUERQUE		NM	01/09/2024		3,891		(50)					3,841			
100206650	MERIDIAN		ID	04/24/2025		1,086		(10)					1,076			
100188281	FAIRFAX		CA	01/08/2025		1,241		(18)					1,223			
754469	WOODBURY		NY	12/31/2006		20,527							20,527			
100204633	EDGEWATER		MD	04/04/2025		991		(30)					961			
100737979	MURRIETA		CA	04/25/2022		1,848		(56)					1,792			
100138438	SAN BERNARDINO		CA	12/18/2023		504		(21)					483			
100196962	GEORGETOWN		TX	07/21/2025		98,966		(2,933)					96,633			
100082807	CHATTSWORTH		CA	04/14/2022		1,239		(24)					1,215			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10012004	PICKERINGTON	OH		06/11/2023		1,172	(12)				(12)		1,160	1,160			
100210043	MORENO VALLEY	CA		05/07/2025		1,083	(8)				(8)		1,075	1,075			
100246821	KISSIMEE	FL		10/16/2025		1,036	(33)				(33)		1,003	1,003			
100210256	CAMP COWELL	CA		05/09/2025		994	(11)				(11)		983	983			
100180389	HOMESTEAD	FL		11/26/2024		1,016	(36)				(36)		980	980			
100191557	KAPPA	HI		01/31/2025		66,265	(1,640)				(1,640)		64,625	64,625			
100203413	PROSPER	TX		03/27/2025		21,758	(540)				(540)		21,218	21,218			
100261392	CHARLOTTEVILLE	VA		12/08/2025		1,101	(48)				(48)		1,053	1,053			
100080785	WINTER GARDEN	FL		03/15/2022		2,841	(30)				(30)		2,811	2,811			
100150539	FISHING CREEK	MO		05/03/2024		8,297	(31)				(31)		8,266	8,266			
100151075	SANTAQUIN	UT		05/08/2024		1,179	(12)				(12)		1,167	1,167			
100246300	LAKE ALHAMBRA	CA		10/10/2025		1,616	(53)				(53)		1,563	1,563			
100202997	TAMPA	FL		04/25/2025		1,612	(76)				(76)		1,536	1,536			
100186349	CELINA	TX		12/30/2024		1,144	(13)				(13)		1,131	1,131			
100175334	FRISSO	CO		11/05/2024		1,378	(13)				(13)		1,365	1,365			
100211578	ATHENS	GA		06/23/2025		995	(33)				(33)		962	962			
100151017	DEERFIELD BEACH	FL		05/08/2024		1,085	(22)				(22)		1,063	1,063			
100247533	RICHMOND	TX		10/28/2025		3,199	(114)				(114)		3,085	3,085			
100172006	CASHIERS	NC		10/23/2024		1,368	(11)				(11)		1,357	1,357			
100156734	TURLOCK	CA		06/26/2024		1,109	(19)				(19)		1,090	1,090			
100189501	CHINO HILLS	CA		01/15/2025		1,226	(25)				(25)		1,201	1,201			
100247483	KAILUA KONA	HI		11/26/2025		1,216	(29)				(29)		1,187	1,187			
100192996	FORT WORTH	TX		02/10/2025		611	(21)				(21)		590	590			
100149493	RANCHO CORDOVA	CA		04/24/2024		1,632	(53)				(53)		1,579	1,579			
100053966	YORBA LINDA	CA		03/23/2021		6,548	(170)				(170)		6,378	6,378			
100166306	PROSPECT	KY		10/24/2024		2,458	(66)				(66)		2,392	2,392			
100162066	CLEARWATER	FL		07/31/2024		1,065	(25)				(25)		1,040	1,040			
100119261	CORONA	CA		07/31/2023		1,199	(13)				(13)		1,186	1,186			
100272894	CLEARWATER	FL		01/12/2026		726	(6)				(6)		720	720			
100199402	JUPITER	FL		03/05/2025		1,056	(35)				(35)		1,021	1,021			
100238433	ROSEVILLE	OH		09/19/2025		1,106	(25)				(25)		1,081	1,081			
100154799	SAN JOSE	CA		07/19/2024		1,035	(54)				(54)		981	981			
100179384	STOCKTON	CA		12/27/2024		1,075	(50)				(50)		1,025	1,025			
100216675	SEVIERVILLE	TN		06/23/2025		1,055	(20)				(20)		1,035	1,035			
100269765	APPOKA	FL		12/29/2025		384	(10)				(10)		374	374			
100162750	RICHMOND	TX		06/12/2024		1,162	(20)				(20)		1,142	1,142			
100246929	SAN BERNARDINO	CA		10/17/2025		1,099	(8)				(8)		1,091	1,091			
100247002	FRESNO	CA		10/21/2025		943	(32)				(32)		911	911			
100141680	MAGNOLIA	TX		01/30/2024		1,007	(47)				(47)		960	960			
100220558	OCEAN CITY	NJ		06/15/2025		3,914	(52)				(52)		3,862	3,862			
100088110	GRAND BEACH	FL		10/25/2022		1,160	(2)				(2)		1,158	1,158			
100144135	ROCKVILLE	MD		03/07/2024		1,137	(9)				(9)		1,128	1,128			
100134910	PACIFICA AREA LOS ANGELES	CA		10/30/2023		1,006	(18)				(18)		988	988			
100155226	ODEE	FL		07/19/2024		1,031	(43)				(43)		988	988			
100169116	CHICAGO	IL		09/27/2024		4,043	(133)				(133)		3,910	3,910			
100171219	FRESNO	CA		10/16/2024		1,970	(89)				(89)		1,881	1,881			
100147717	COLORADO SPRINGS	CO		04/05/2024		1,131	(16)				(16)		1,113	1,113			
100194665	ALEDO	TX		02/21/2025		1,143	(3)				(3)		1,140	1,140			
100165666	HOUSTON	TX		10/04/2024		781	(35)				(35)		746	746			
100185150	STOCKTON	CA		12/20/2024		1,041	(38)				(38)		1,003	1,003			
100082361	MIAMI	FL		04/14/2022		1,971	(43)				(43)		1,928	1,928			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100202726	LAS VEGAS	NV		03/24/2025		1,074		(36)				(36)	1,038	1,038			
100185155	PALMDALE	CA		12/20/2024		1,057		(2)				(2)	1,055	1,055			
100236741	MIAMI	FL		06/11/2025		1,929		(28)				(28)	1,901	1,901			
100137223	PHILADELPHIA	PA		11/29/2023		1,001		(11)				(11)	990	990			
100261298	GRANBY	CO		12/08/2025		1,170		(40)				(40)	1,130	1,130			
100294968	CAPE CHARLES	VA		11/17/2025		1,517		(58)				(58)	1,459	1,459			
100161871	LAS VEGAS	NV		07/31/2024		4,503		(42)				(42)	4,461	4,461			
100219009	PAWTOCKET	RI		06/27/2025		1,001		(23)				(23)	978	978			
100204073	THORNTON	CO		03/28/2025		1,249		(42)				(42)	1,207	1,207			
100143872	BIG BEAR LAKE	CA		03/06/2024		2,798		(96)				(96)	2,702	2,702			
100137730	MONROE	NY		12/08/2023		975		(18)				(18)	957	957			
100274058	SURPRISE	AZ		01/26/2026		728		(31)				(31)	697	697			
100186718	FRESNO	CA		12/31/2024		967		(45)				(45)	922	922			
100243268	CONCORD	NC		09/26/2025		1,078		(40)				(40)	1,038	1,038			
100164724	CAMARILLO	CA		08/23/2024		1,521		(39)				(39)	1,482	1,482			
100274059	ATLANTA	GA		01/26/2026		375		(8)				(8)	367	367			
100175399	ORLANDO	FL		11/05/2024		1,251		(15)				(15)	1,236	1,236			
100049076	MIAMI	FL		11/20/2020		1,680		88				88	1,768	1,768			
100180888	MIAMI	FL		11/26/2024		863		(26)				(26)	837	837			
100119866	LARGO	FL		06/11/2023		2,015		(19)				(19)	1,996	1,996			
100149189	LEXINGTON	KY		04/22/2024		849		(33)				(33)	816	816			
100264867	WALWICH	NJ		12/17/2025		780		(25)				(25)	755	755			
100194552	HIALEAH	FL		02/20/2025		1,149							1,149	1,149			
100220495	DENTON	TX		07/15/2025		1,171		(40)				(40)	1,131	1,131			
100215023	NAPA	CA		06/11/2025		2,655		(47)				(47)	2,608	2,608			
100245464	BELLINGHAM	WA		10/06/2025		1,502		(48)				(48)	1,454	1,454			
100261452	PORT CHARLOTTE	FL		12/09/2025		872		(5)				(5)	867	867			
100254479	GLOUCESTER	MA		11/07/2025		1,573		(38)				(38)	1,535	1,535			
100272487	CORISCANA	TX		01/08/2026		716		(18)				(18)	698	698			
100203415	LATHROP	CA		03/27/2025		1,144		(37)				(37)	1,107	1,107			
100253537	DRAPER	UT		10/30/2025		1,230		(30)				(30)	1,200	1,200			
100267020	PORTLAND	OR		12/23/2025		2,432		(71)				(71)	2,361	2,361			
100137765	FORT WORTH	TX		12/08/2023		47,354		(1,102)				(1,102)	46,252	46,252			
100215555	SELBYVILLE	DE		06/12/2025		1,026		(18)				(18)	1,008	1,008			
100235883	HOUSTON	TX		08/29/2025		1,071		(27)				(27)	1,044	1,044			
100247312	MONROE	NY		10/24/2025		745		(26)				(26)	719	719			
100253988	RICHARDSON	TX		10/30/2025		1,103		(28)				(28)	1,075	1,075			
100078734	WILDOMAR	CA		02/25/2022		2,264		(30)				(30)	2,174	2,174			
100110896	COACHELLA	CA		06/11/2023		968		(27)				(27)	941	941			
100157331	OAKLAND	CA		02/20/2025		1,143		(21)				(21)	1,122	1,122			
100284414	PINON HILLS	CA		12/05/2025		662		(31)				(31)	631	631			
100156000	EL CAJON	CA		06/18/2024		1,103		(25)				(25)	1,078	1,078			
100277406	ARNOLD	CA		02/13/2026		347		(8)				(8)	339	339			
100137507	BUENHE	TX		01/11/2024		2,161		(94)				(94)	2,067	2,067			
100272055	HUDSON	WI		01/08/2026		712		(23)				(23)	689	689			
100141554	MIDLOTHIAN	VA		01/30/2024		620		(42)				(42)	578	578			
100055387	WESTMINSTER	CA		03/23/2021		1,329		(2)				(2)	1,327	1,327			
100216521	EAST JORDAN	WI		06/23/2025		1,096		(10)				(10)	1,086	1,086			
100254372	NORRISTOWN	PA		11/07/2025		1,007		(5)				(5)	1,002	1,002			
100169687	PLACERVILLE	CA		09/30/2024		1,107		(13)				(13)	1,094	1,094			
100168100	ELK GROVE	CA		09/20/2024		1,286		(29)				(29)	1,257	1,257			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173475	OCEAN ISLE BEACH	NC		10/29/2024		1,491	(58)	(58)			(58)		1,433	1,433			
100205731	PHOENIX	AZ		04/14/2025		1,152	(5)	(5)			(5)		1,147	1,147			
100229332	BELTSVILLE	MD		06/14/2025		1,205	(27)	(27)			(27)		1,178	1,178			
100246315	KIMBERLY	ID		10/10/2025		1,212	(34)	(34)			(34)		1,178	1,178			
100198067	PHOENIX	AZ		01/14/2025		1,190	(8)	(8)			(8)		1,182	1,182			
100182067	WILDMOOD	NJ		12/12/2024		787	(10)	(10)			(10)		777	777			
100079591	CHULA VISTA	CA		04/08/2022		2,075	(63)	(63)			(63)		2,012	2,012			
100168518	SAVANNAH	GA		09/25/2024		2,218	(51)	(51)			(51)		2,167	2,167			
100211424	MIDDLEBURG	FL		05/16/2025		1,012	(31)	(31)			(31)		981	981			
100236380	SUGARLOAF	CA		09/12/2025		915	(43)	(43)			(43)		872	872			
100159056	BOISE	ID		06/15/2024		1,053	(48)	(48)			(48)		1,005	1,005			
100246357	EL CAJON	CA		10/17/2025		950	(41)	(41)			(41)		909	909			
100172929	OAKLAND	CA		10/25/2024		1,084	(19)	(19)			(19)		1,065	1,065			
100084750	SEATTLE	WA		06/02/2022		2,385	(4)	(4)			(4)		2,391	2,391			
100246574	HOMESTEAD	FL		10/15/2025		961	(46)	(46)			(46)		915	915			
100174523	AUSTIN	TX		10/31/2024		1,074	(22)	(22)			(22)		1,052	1,052			
100236857	SONOMA	CA		09/12/2025		1,485	(55)	(55)			(55)		1,430	1,430			
100084788	MIDVALE	UT		06/02/2022		1,111	(14)	(14)			(14)		1,097	1,097			
100167553	MENFEE	CA		09/19/2024		1,106	(27)	(27)			(27)		1,079	1,079			
100110281	JACKSON	TN		06/30/2023		1,284	(8)	(8)			(8)		1,276	1,276			
100156632	CENTRAL ISLIP	NY		06/27/2024		920	(35)	(35)			(35)		885	885			
100216679	ESPANOLA	NM		06/23/2025		886	(12)	(12)			(12)		874	874			
100207344	TYLER	TX		04/29/2025		1,023	(44)	(44)			(44)		979	979			
100109618	LOS ANGELES	CA		06/14/2023		1,032	(40)	(40)			(40)		992	992			
100237971	OUTLER BAY	FL		10/10/2025		1,087	(29)	(29)			(29)		1,058	1,058			
100195871	ALISO VIEJO	CA		12/26/2024		993	(33)	(33)			(33)		960	960			
100268847	WEST ORANGE	NJ		12/29/2025		646	(5)	(5)			(5)		641	641			
100150144	SPokane	WA		06/14/2024		1,076	(32)	(32)			(32)		1,044	1,044			
100202769	LAKE HAVASU CITY	AZ		03/24/2025		1,060	(32)	(32)			(32)		1,028	1,028			
100076648	CLIFFSIDE PARK	NJ		02/02/2022		7,432	(54)	(54)			(54)		7,378	7,378			
100206895	DUARTE	CA		04/24/2025		5,309	(67)	(67)			(67)		5,242	5,242			
100071983	WINTER GARDEN	FL		10/29/2021		2,344	(84)	(84)			(84)		2,260	2,260			
100261995	MEDIA	PA		12/08/2025		1,252	(11)	(11)			(11)		1,241	1,241			
100146937	FOREST GROVE	OR		03/26/2024		1,115	(9)	(9)			(9)		1,106	1,106			
100254588	CHARLOTTE	NC		11/10/2025		1,165	(42)	(42)			(42)		1,123	1,123			
100165901	HAYWARD	CA		08/29/2024		1,206	(21)	(21)			(21)		1,185	1,185			
100134846	DAVENPORT	FL		10/30/2023		974	(9)	(9)			(9)		965	965			
100110461	HAITHORNE	CA		06/30/2023		1,655	(41)	(41)			(41)		1,614	1,614			
100079271	SARATOGA SPRINGS	NY		02/28/2022		1,928	(37)	(37)			(37)		1,891	1,891			
100253291	GRANBURY	TX		10/30/2025		1,647	(63)	(63)			(63)		1,584	1,584			
100181986	HALENAH	FL		12/06/2024		1,188	(7)	(7)			(7)		1,181	1,181			
100150482	ROSEVILLE	OH		05/03/2024		1,218	(11)	(11)			(11)		1,207	1,207			
100055288	FORT WORTH	TX		03/23/2021		1,645	(112)	(112)			(112)		1,533	1,533			
100144533	KELLER	TX		03/07/2024		1,108	(27)	(27)			(27)		1,081	1,081			
100204111	POCATELLO	ID		03/28/2025		1,141	(18)	(18)			(18)		1,123	1,123			
100244823	CLANTON	AL		09/29/2025		1,341	(52)	(52)			(52)		1,289	1,289			
100238054	MOUNT VERNON	NY		09/23/2025		1,048	(38)	(38)			(38)		1,010	1,010			
100068093	RANCHO CORDOVA	CA		06/25/2021		5,181	(74)	(74)			(74)		5,107	5,107			
100083005	FAIRFIELD	CA		05/05/2022		1,437	(16)	(16)			(16)		1,421	1,421			
100153062	KING OF PRUSSIA	PA		06/27/2024		973	(25)	(25)			(25)		948	948			
100209506	KINGSLAND	TX		05/01/2025		1,042	(29)	(29)			(29)		1,013	1,013			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100267119	SAN DIEGO	CA		12/12/2025		1,121		(24)			(24)		1,197	1,197			
100165533	BALTIMORE	MD		10/04/2024		1,049		(35)			(35)		1,014	1,014			
100067433	UNIVERSITY PL	VA		09/23/2021		2,439		(68)			(68)		2,371	2,371			
100267082	REHOBOTH BEACH	DE		12/23/2025		1,166		(32)			(32)		1,134	1,134			
100170067	WAXAHACHIE	TX		11/08/2024		1,190		(29)			(29)		1,161	1,161			
100220333	PALM COAST	FL		07/15/2025		977		(52)			(52)		925	925			
100153613	BLOOMINGTON	CA		05/31/2024		687		(6)			(6)		679	679			
100169597	GREENHAVEN	AZ		09/30/2024		1,066		(13)			(13)		1,053	1,053			
100065355	LAURENCE	KS		07/28/2021		2,980		(73)			(73)		2,907	2,907			
100228134	KODAK	AK		06/07/2025		720		(14)			(14)		706	706			
100080769	TAVERNIER	FL		03/24/2022		1,876		(26)			(26)		1,850	1,850			
100172290	LITTLE ELM	TX		10/21/2024		1,785		(40)			(40)		1,745	1,745			
100276999	CONROE	TX		01/30/2026		704		(26)			(26)		678	678			
100148803	GALVESTON	TX		04/17/2024		1,138		(16)			(16)		1,122	1,122			
100182357	JACKSONVILLE BEACH	FL		12/12/2024		1,121		(14)			(14)		1,107	1,107			
100247245	FACTORYVILLE	PA		10/23/2025		1,042		(33)			(33)		1,009	1,009			
100218273	CHERRY LOG	GA		06/26/2025		1,392		(51)			(51)		1,341	1,341			
100234346	KEKAAH	HI		08/28/2025		1,188		(22)			(22)		1,166	1,166			
100071590	BOTHELL	WA		10/14/2021		2,240		(38)			(38)		2,202	2,202			
100153839	GREEN COVE SPRINGS	FL		07/10/2024		925		(31)			(31)		794	794			
100142824	WOODLAND HILLS	CA		02/08/2024		1,106		(8)			(8)		1,098	1,098			
100185043	MORENO VALLEY	CA		12/20/2024		978		(27)			(27)		951	951			
100193202	MORESTOWN	NJ		02/10/2025		5,395		(97)			(97)		5,298	5,298			
100065297	JURPA VALLEY	CA		07/28/2021		2,339		(76)			(76)		2,263	2,263			
100133663	KILL DEVIL HILLS	NC		10/23/2023		1,139		(7)			(7)		1,132	1,132			
100230081	DENVER	CO		08/26/2025		1,036		(38)			(38)		998	998			
100140228	NORWALK	CT		01/11/2024		3,570		(51)			(51)		3,519	3,519			
100084512	BREKERTON	VA		09/02/2022		1,370		(8)			(8)		1,362	1,362			
100194963	HOUSTON	TX		03/28/2025		972		(41)			(41)		931	931			
100247217	DALLAS	TX		10/23/2025		1,345		(37)			(37)		1,308	1,308			
100197321	CAMANO ISLAND	WA		02/26/2025		30,301		(707)			(707)		29,594	29,594			
100177391	RICHMOND	TX		01/16/2025		1,913		(63)			(63)		1,850	1,850			
100103303	LOS ANGELES	CA		04/27/2023		2,564		(28)			(28)		2,536	2,536			
100213762	GAITHERSBURG	MD		05/29/2025		1,149		(7)			(7)		1,142	1,142			
100238614	SAN MARCOS	TX		09/19/2025		1,096		(25)			(25)		1,071	1,071			
100164166	MORENO VALLEY	CA		08/21/2024		1,037		(10)			(10)		1,027	1,027			
100214206	LOS LUNAS	NM		05/30/2025		1,052		(8)			(8)		1,044	1,044			
100192493	LAKE ELSINORE	CA		02/07/2025		846		(31)			(31)		815	815			
100191233	BRIGHTON	CO		01/29/2025		1,040		(7)			(7)		1,033	1,033			
100218008	AUSTIN	TX		06/27/2025		996		(16)			(16)		980	980			
100176166	PILOT POINT	TX		12/20/2024		861		(40)			(40)		821	821			
100157910	SURFSIDE BEACH	SC		07/09/2024		3,218		(53)			(53)		3,165	3,165			
100253301	ST. GEORGE	UT		10/30/2025		1,101		(31)			(31)		1,070	1,070			
100078985	RANCHO SANTA MARGARITA	CA		02/02/2022		1,734		(94)			(94)		1,640	1,640			
100229331	NAPLES	FL		06/14/2025		1,084		(10)			(10)		1,074	1,074			
100156763	CHICAGO	IL		06/26/2024		1,124		(7)			(7)		1,117	1,117			
100235963	WASHINGTON	DC		09/04/2025		1,165		(18)			(18)		1,147	1,147			
100202984	COLORADO SPRINGS	CO		04/25/2025		1,145		(42)			(42)		1,103	1,103			
100206662	TAMPA	FL		04/24/2025		1,101		(4)			(4)		1,097	1,097			
100186734	GULF SHORES	AL		12/31/2024		1,087		(45)			(45)		1,042	1,042			
100068209	WASHINGTON	DC		08/25/2021		2,579		(17)			(17)		2,562	2,562			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191600	DURHAM	NC		01/31/2025		1,065	(11)				(11)		1,054		1,054		
100209679	LA SELVA BEACH	CA		05/02/2025		1,142	(37)				(37)		1,105		1,105		
100162799	JASPER	AL		06/12/2024		990	(20)				(20)		970		970		
100203609	HOLLYWOOD	FL		03/26/2025		1,470	(16)				(16)		1,454		1,454		
100102544	JUPITER	FL		06/07/2023		1,162	(19)				(19)		1,143		1,143		
100207515	GREENWOOD	IN		04/28/2025		853	(37)				(37)		816		816		
100132099	HAMILTON	NJ		10/13/2023		1,121	(10)				(10)		1,111		1,111		
100253231	WEST LINN	OR		10/30/2025		1,134	(42)				(42)		1,092		1,092		
100165591	BERNE	TX		12/20/2024		34,040	(1,230)				(1,230)		32,810		32,810		
100235068	VACAVILLE	CA		06/28/2025		1,676	(34)				(34)		1,642		1,642		
100146921	FRISSCO	CO		03/26/2024		10,746	(15)				(15)		10,731		10,731		
100169694	NEW YORK	NY		09/30/2024		2,301	(81)				(81)		2,220		2,220		
100209336	ALEXANDRIA	VA		04/29/2025		3,579	(55)				(55)		3,524		3,524		
100161756	BELFORT	NY		07/31/2024		941	(36)				(36)		905		905		
100154587	SANTA CLARITA	CA		06/14/2024		1,002	(9)				(9)		993		993		
100165906	DAVENPORT	FL		08/29/2024		1,119	(43)				(43)		1,076		1,076		
100194675	VICTORVILLE	CA		12/19/2024		594	(22)				(22)		572		572		
100088249	NEWARK	NJ		10/17/2022		771	(16)				(16)		755		755		
100245381	WINCHESTER	MA		10/06/2025		984	(42)				(42)		942		942		
100236786	DOVER	ID		09/23/2025		949	(30)				(30)		919		919		
100138096	DAMASCUS	OR		12/13/2023		602	(6)				(6)		596		596		
100080793	DUCK	NC		03/15/2022		2,207	(38)				(38)		2,169		2,169		
100120398	BOSTON	MA		06/18/2023		1,039	(18)				(18)		1,021		1,021		
100090102	KANSAS CITY	MO		01/13/2023		990	(11)				(11)		969		969		
100199072	PLANTATION	FL		01/13/2025		1,120	(48)				(48)		1,072		1,072		
100174277	SPARTA	NJ		10/31/2024		1,643	(42)				(42)		1,601		1,601		
100202002	GOLDEN	CO		03/18/2025		903	(42)				(42)		861		861		
100229165	WOODBRIDGE	VA		06/14/2025		938	(35)				(35)		903		903		
100172505	SOUTH JORDAN	UT		10/23/2024		1,493	(22)				(22)		1,471		1,471		
100090000	MIAMI	FL		01/13/2023		908	(31)				(31)		877		877		
100245501	SOUTH LAKE TAHOE	CA		10/06/2025		1,188	(35)				(35)		1,153		1,153		
100137400	GROVILLE	CA		01/11/2024		854	(8)				(8)		846		846		
100238619	WEST PALM BEACH	FL		09/19/2025		992	(26)				(26)		966		966		
100201722	BURNSVILLE	NC		03/18/2025		1,232	(5)				(5)		1,227		1,227		
100156694	ALBRIGHTSVILLE	PA		06/24/2024		1,065	(17)				(17)		1,048		1,048		
100215824	LACONIA	NH		06/12/2025		1,214	(10)				(10)		1,204		1,204		
100253302	CLEVELAND	OH		10/30/2025		1,255	(24)				(24)		1,231		1,231		
100238112	MIAMI	FL		09/15/2025		1,269	(44)				(44)		1,225		1,225		
100077619	CALABASAS	CA		01/14/2022		3,822	(28)				(28)		3,794		3,794		
100204467	TOLLESON	AZ		04/04/2025		943	(21)				(21)		922		922		
100177442	BAKERSFIELD	CA		01/16/2025		1,193	(37)				(37)		1,156		1,156		
100129535	PORT CHARLOTTE	FL		09/29/2023		1,139	(21)				(21)		1,118		1,118		
100204705	BUFORD	GA		04/08/2025		1,164	(36)				(36)		1,128		1,128		
100115789	ORLANDO	FL		07/20/2023		1,144	(10)				(10)		1,134		1,134		
100162940	SNYMERVILLE	MA		06/12/2024		1,652	(26)				(26)		1,626		1,626		
100207704	BAKERSFIELD	CA		04/24/2025		1,085	(36)				(36)		1,049		1,049		
100141578	LOS ANGELES	CA		07/30/2024		1,029	(47)				(47)		982		982		
100171950	CHAPEL HILL	NC		10/17/2024		1,153	(27)				(27)		1,126		1,126		
100073901	ARVADA	CO		03/17/2022		2,147	(65)				(65)		2,082		2,082		
100216639	LEHIGH ACRES	FL		06/23/2025		1,115	(10)				(10)		1,105		1,105		
100203653	OLIVEHURST	CA		04/25/2025		1,014	(45)				(45)		969		969		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022672	MIDDLEBURG	FL		07/30/2025		1,133		(21)			(21)		1,112	1,112			
10021478	SANTA MARIA	CA		06/11/2025		862		(41)			(41)		821	821			
100216736	ENCINO	CA		06/23/2025		1,249		(11)			(11)		1,238	1,238			
100209658	SUPRISE	AZ		05/02/2025		7,842		(162)			(162)		7,680	7,680			
100138712	SAN TAN VALLEY	AZ		02/02/2024		767		(15)			(15)		752	752			
100171986	FEDONDO	WA		10/17/2024		1,637		(34)			(34)		1,603	1,603			
100277068	COLUMBUS	OH		02/06/2026		355		(11)			(11)		344	344			
100175406	ADKINS	TX		12/23/2024		1,029		(37)			(37)		992	992			
100272429	DENVER	CO		01/08/2026		782		(7)			(7)		775	775			
100253584	FORKED RIVER	NJ		10/30/2025		1,120		(37)			(37)		1,083	1,083			
100171668	KENT	WA		10/16/2024		1,104		(37)			(37)		1,067	1,067			
100075987	LITTLE FERRY	NJ		01/07/2022		2,220		(53)			(53)		2,167	2,167			
100128172	WILMINGTON	DE		06/18/2023		1,171		(10)			(10)		1,161	1,161			
100120124	TOIS RIVER	NJ		06/11/2023		1,130		(5)			(5)		1,125	1,125			
100102913	LONG BEACH	CA		06/22/2023		1,059		(62)			(62)		997	997			
100219845	LAS VEGAS	NV		07/08/2025		1,111		(26)			(26)		1,085	1,085			
100215890	JACKSONS GAP	AL		06/12/2025		1,099		(12)			(12)		1,087	1,087			
100175082	LOS ANGELES	CA		11/05/2024		959		(26)			(26)		933	933			
100186515	SODDY DAVIS	TN		12/30/2024		3,173		(68)			(68)		3,105	3,105			
100202879	RICHMOND	TX		03/24/2025		915		(25)			(25)		890	890			
100127480	ELIZABETH	NJ		09/08/2023		1,229		(2)			(2)		1,227	1,227			
100244768	SNYERS POINT	NJ		09/29/2025		959		(32)			(32)		927	927			
100209310	DAYTON	OR		04/29/2025		1,117		(23)			(23)		1,094	1,094			
100172724	MAIMOTH LAKES	CA		11/21/2024		1,052		(49)			(49)		1,003	1,003			
100175539	QUEEN CREEK	AZ		11/05/2024		2,111		(1)			(1)		2,110	2,110			
100054191	PHILADELPHIA	PA		03/23/2021		1,628		(97)			(97)		1,531	1,531			
100219824	MIAMI BEACH	FL		07/08/2025		1,261		(23)			(23)		1,238	1,238			
100247637	LOS ANGELES	CA		10/29/2025		7,286		(69)			(69)		7,197	7,197			
100182216	PUVALUP	WA		12/12/2024		1,033		(13)			(13)		1,020	1,020			
100189639	FRAMINGHAM	MA		01/17/2025		1,050		(6)			(6)		1,044	1,044			
100110007	HUNTINGTON	NY		06/22/2023		1,248		(27)			(27)		1,221	1,221			
100067880	NEW HAVEN	CT		09/23/2021		2,547		(16)			(16)		2,531	2,531			
100128263	RIALTO	CA		09/14/2023		808		(28)			(28)		780	780			
100165029	DELAND	FL		06/28/2024		865		(25)			(25)		840	840			
100139852	OAK ISLAND	NC		01/09/2024		1,039		(27)			(27)		1,012	1,012			
100055911	NEW ORLEANS	LA		03/26/2021		2,349		(43)			(43)		2,306	2,306			
100261279	ELK GROVE	CA		12/05/2025		1,188		(11)			(11)		1,177	1,177			
100218512	ORO VALLEY	AZ		06/27/2025		944		(30)			(30)		914	914			
100191271	CLAREMONT	CA		01/29/2025		1,138		(24)			(24)		1,114	1,114			
100087811	SANTA CLARA	CA		11/17/2022		1,150		(10)			(10)		1,140	1,140			
100201878	PORTLAND	OR		03/18/2025		1,082		(38)			(38)		1,044	1,044			
100107830	LAKE WORTH BEACH	FL		05/19/2023		457		(8)			(8)		449	449			
100154336	CHICAGO	IL		06/07/2024		620		(14)			(14)		606	606			
100163075	RALEIGH	NC		06/13/2024		1,105		(33)			(33)		1,072	1,072			
100152190	BRACENTON	FL		05/17/2024		1,079		(25)			(25)		1,054	1,054			
100195275	COLONIAL BEACH	VA		02/24/2025		1,010		(29)			(29)		981	981			
100220382	LACEY	WA		07/15/2025		1,042		(44)			(44)		998	998			
100244914	SARASOTA	FL		09/29/2025		1,691		(63)			(63)		1,628	1,628			
100210251	FONTANA	CA		05/09/2025		889		(13)			(13)		876	876			
100195999	SACRAMENTO	CA		03/05/2025		951		(31)			(31)		920	920			
100065539	SANTA ROSA	CA		07/23/2021		2,497		(94)			(94)		2,403	2,403			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235079	THE VILLAGES	FL		06/29/2025		1,191		(18)			(18)		1,173		1,173		
100090061	LAURENS	SC		01/13/2023		10,395		(50)			(50)		10,945		10,945		
100277636	STEVENSVILLE	MD		02/13/2026		393		(12)			(12)		381		381		
100109181	KATY	TX		07/21/2023		2,464		(70)			(70)		2,394		2,394		
100120969	LAKELAND	TX		06/30/2023		1,181		(5)			(5)		1,176		1,176		
100140870	FRISSO	CO		03/28/2024		991		(25)			(25)		966		966		
100165618	BRADLEY	CA		10/04/2024		1,894		(60)			(60)		1,834		1,834		
100179915	AURORA	CO		11/25/2024		1,040		(14)			(14)		1,026		1,026		
100207090	BONITA SPRINGS	FL		04/24/2025		1,121		(20)			(20)		1,101		1,101		
100188387	ROSELLE	GA		07/08/2025		1,102		(7)			(7)		1,095		1,095		
100253208	ANCHORAGE	AK		10/30/2025		1,111		(46)			(46)		1,065		1,065		
4010078411	MARGATE	NJ		07/26/2024		720		(19)			(19)		701		701		
100212263	SATELLITE BEACH	FL		05/28/2025		1,041		(8)			(8)		1,033		1,033		
100236858	MOUNT VERNON	NY		09/12/2025		888		(29)			(29)		859		859		
100065487	EUGENE	OR		07/28/2021		2,432		(57)			(57)		2,375		2,375		
100253944	WESTLAKE	OH		10/30/2025		2,177		(103)			(103)		2,074		2,074		
100116016	AUSTIN	TX		07/20/2023		1,352		(30)			(30)		1,322		1,322		
100160057	LAS VEGAS	NV		07/17/2024		1,206		(5)			(5)		1,201		1,201		
100201193	FRESNO	CA		03/12/2025		1,259		(36)			(36)		1,223		1,223		
100140878	LARGO	FL		03/28/2024		914		(8)			(8)		906		906		
100272651	LAS VEGAS	NV		07/09/2026		1,145		(6)			(6)		1,139		1,139		
100164653	BRACENTON	FL		06/26/2024		1,929		(113)			(113)		1,816		1,816		
100099202	DESTIN	FL		11/18/2022		4,182		(46)			(46)		4,136		4,136		
100181331	NEWARK	NJ		12/06/2024		1,161		(13)			(13)		1,148		1,148		
100206862	RICHMOND	TX		04/24/2025		1,052		(38)			(38)		1,014		1,014		
100140138	AURORA	CO		07/09/2024		1,340		(19)			(19)		1,321		1,321		
100213849	WILMINGTON	DE		05/29/2025		1,118		(8)			(8)		1,110		1,110		
100081887	CHATSWORTH	CA		03/31/2022		2,171		(37)			(37)		2,134		2,134		
100140297	CAMBRIA HEIGHTS	NY		07/18/2024		6,975		(134)			(134)		6,841		6,841		
100147808	SANDPOINT	ID		04/08/2024		1,104		(19)			(19)		1,085		1,085		
100277533	WINTER SPRINGS	FL		02/13/2026		364		(11)			(11)		353		353		
5_00007E+11	ALBUQUE	ND		12/23/2025		6,191							6,191		6,028		(163)
100163874	ATWATER	CA		09/27/2024		1,024		(33)			(33)		991		991		
4010083578	AMARILLO	TX		11/26/2024		1,130		(30)			(30)		1,100		1,100		
100277663	SANTA FE	NM		02/19/2026		393		(4)			(4)		389		389		
100216136	BRACENTON	FL		06/17/2025		970		(21)			(21)		949		949		
100057890	LA QUINTA	CA		06/30/2021		2,450		(56)			(56)		2,394		2,394		
100100645	EAGLE POINT	OR		03/28/2023		1,165		(14)			(14)		1,151		1,151		
100186478	MANASSAS	VA		12/30/2024		1,669		(31)			(31)		1,638		1,638		
100174646	ROSELLE	NY		10/31/2024		1,209		(26)			(26)		1,183		1,183		
100073954	COMMERCE CITY	CO		04/25/2022		7,221		(186)			(186)		7,035		7,035		
100192618	LEHI	UT		02/10/2025		1,036		(26)			(26)		1,010		1,010		
100141738	CAPE CORAL	FL		07/07/2023		1,021		(12)			(12)		1,009		1,009		
100226744	WHITE MARSH	MD		07/30/2025		2,989		(69)			(69)		2,920		2,920		
100238697	KIHEI	HI		09/22/2025		1,021		(42)			(42)		979		979		
100181960	PALMDALE	CA		12/06/2024		1,037		(19)			(19)		1,018		1,018		
100194491	EL PRADO	NM		02/14/2025		992		(26)			(26)		966		966		
100175513	SAVANNAH	GA		12/23/2024		1,078		(39)			(39)		1,039		1,039		
100210532	NAPLES	FL		05/15/2025		3,007		(108)			(108)		2,899		2,899		
100168908	ISLEIN	NJ		09/26/2024		898		(42)			(42)		816		816		
100245416	SACRAMENTO	CA		10/06/2025		1,183		(35)			(35)		1,148		1,148		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100210254	TAMPA	FL		05/06/2025		872		(19)			(19)		853	853			
100180308	PITTSBURG	CA		11/25/2024		1,229		(4)			(4)		1,225	1,225			
100118887	SCOTTSDALE	AZ		07/25/2023		956		(22)			(22)		934	934			
100273775	GRESHAM	OR		01/23/2026		632		(22)			(22)		610	610			
100261403	SAN JACINTO	CA		12/12/2025		761		(18)			(18)		743	743			
100153816	BEL AIR	MD		07/10/2024		849		(19)			(19)		830	830			
100253363	BILLINGS	MT		10/30/2025		1,189		(36)			(36)		1,153	1,153			
100108994	FERRIS	TX		05/31/2023		1,325		(57)			(57)		1,268	1,268			
100268922	HAIALEAH	FL		12/29/2025		798		(18)			(18)		780	780			
100272474	SISTERS	OR		01/08/2026		801		(21)			(21)		780	780			
100287708	SEBASTIAN	FL		08/11/2025		1,035		(43)			(43)		992	992			
100202639	RALEIGH	NC		03/24/2025		1,325		(12)			(12)		1,513	1,513			
100268649	PIGEON FORGE	TN		12/29/2025		808		(9)			(9)		799	799			
100175659	HOUSTON	TX		11/12/2024		1,049		(49)			(49)		1,000	1,000			
100142850	CLOWIS	CA		02/09/2024		5,388		(95)			(95)		5,273	5,273			
100268205	FORT MYERS	FL		12/29/2025		794		(14)			(14)		780	780			
100205683	LILBURN	GA		05/06/2025		3,103		(122)			(122)		2,981	2,981			
100219883	CUMMING	GA		07/08/2025		1,183		(4)			(4)		1,189	1,189			
100218471	BAKERSFIELD	CA		06/27/2025		1,050		(1)			(1)		1,049	1,049			
100147828	KENT	WA		04/08/2024		1,176		(15)			(15)		1,161	1,161			
100166313	GRAND PRAIRIE	TX		10/23/2024		1,005		(46)			(46)		959	959			
100133079	WASHINGTON	DC		11/29/2023		933		(8)			(8)		925	925			
100164349	ELK GROVE	CA		08/21/2024		1,197		(13)			(13)		1,184	1,184			
100189422	MADISON	WI		01/14/2025		1,051		(27)			(27)		1,024	1,024			
100066776	ROCKVILLE	MD		08/02/2021		3,063		(4)			(4)		3,059	3,059			
100277598	STURGEON LAKE	WI		02/13/2026		965		(19)			(19)		946	946			
100181384	HENDERSON	NV		01/09/2025		1,067		(26)			(26)		1,041	1,041			
100169127	FAVETTEVILLE	NC		09/27/2024		5,728		(92)			(92)		5,636	5,636			
100080899	EVERGREEN	CO		04/22/2022		2,116		(67)			(67)		2,049	2,049			
100253473	DRAPER	UT		10/30/2025		1,219		(30)			(30)		1,189	1,189			
100154568	LAS VEGAS	NV		06/14/2024		4,632		(230)			(230)		4,402	4,402			
100254024	OXNARD	CA		10/30/2025		678		(16)			(16)		662	662			
100244956	SUPRISE	AZ		09/29/2025		1,062		(35)			(35)		1,027	1,027			
100209742	BEAUMONT	CA		05/05/2025		1,116		(24)			(24)		1,092	1,092			
100269436	MODESTO	CA		12/29/2025		715		(20)			(20)		695	695			
100159624	HONOLULU	HI		07/15/2024		1,047		(43)			(43)		1,004	1,004			
100245615	JAMAICA	NY		10/06/2025		971		(34)			(34)		937	937			
100087015	PANAMA CITY BEACH	FL		11/04/2022													
100171656	SUNSET BEACH	NC		10/16/2024		1,151		(37)			(37)		1,114	1,114			
100254626	BRIDGEWATER	NJ		11/17/2025		1,675		(52)			(52)		1,623	1,623			
100153632	CLEARWATER	FL		05/31/2024		1,102		(34)			(34)		1,068	1,068			
100102115	CYPRESS	TX		04/14/2023		867		(17)			(17)		850	850			
100261421	PORT ARANSAS	TX		12/08/2025		1,190		(33)			(33)		1,157	1,157			
100255448	GERMANTOWN	MD		11/24/2025		1,142		(24)			(24)		1,118	1,118			
100268533	CONCORD	NC		12/29/2025		1,132		(12)			(12)		1,120	1,120			
100179500	SAN DIEGO	CA		11/21/2024		1,269		(4)			(4)		1,265	1,265			
100245316	PARK CITY	UT		10/06/2025		5,295		(182)			(182)		5,113	5,113			
100186776	SAN ANTONIO	TX		12/31/2024		2,850		(70)			(70)		2,780	2,780			
100141914	MENFEE	CA		03/27/2024		914		(18)			(18)		896	896			
100168160	EVERETT	WA		09/20/2024		1,191		(9)			(9)		1,182	1,182			
100229369	DENVER	CO		08/22/2025		984		(22)			(22)		962	962			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014647	OLD GREENWICH	CT		03/20/2024		31,924		(727)			(727)		31,267	31,267			
100261703	FORT WORTH	TX		12/12/2025		953		(29)			(29)		924	924			
100243740	CHINO	CA		09/29/2025		960		(36)			(36)		924	924			
100161768	MASTIC	NY		07/31/2024		953		(36)			(36)		917	917			
100272517	CORALLA	NC		01/08/2026		766		(16)			(16)		750	750			
100246770	CHARLESTON	SC		10/15/2025		966		(17)			(17)		949	949			
100261230	EL CERRITO	CA		12/05/2025		1,274		(11)			(11)		1,263	1,263			
100220748	SUNLAND	CA		06/18/2025		1,038		(47)			(47)		991	991			
100295671	LINWOOD	CA		09/20/2018		1,172		141			141		1,313	1,313			
100200334	GEORGETOWN	TX		03/10/2025		1,208		(9)			(9)		1,199	1,199			
100180031	VALLEY	AL		11/25/2024		1,264		(8)			(8)		1,256	1,256			
100135790	VOLCANO	HI		11/10/2023		1,033		(8)			(8)		1,025	1,025			
100273938	MERIDIAN	ID		07/26/2026		698		(13)			(13)		685	685			
100181382	POCONO	CA		12/06/2024		791		(33)			(33)		758	758			
100141598	SOMERSET	MA		07/30/2024		4,852		(43)			(43)		4,809	4,809			
100174165	RIVERVIEW	FL		10/31/2024		886		(42)			(42)		854	854			
100210041	ALBANY	CA		05/07/2025		2,143		(41)			(41)		2,102	2,102			
100197643	ORANGE	CA		02/26/2025		1,082		(28)			(28)		1,054	1,054			
100255751	SELBVILLE	DE		11/24/2025		1,009		(39)			(39)		970	970			
100266983	MADISON	WI		12/23/2025		1,083		(36)			(36)		1,047	1,047			
100169518	BLOD LAKE	NJ		11/08/2024		1,247		(4)			(4)		1,243	1,243			
10078674	SAN BERNARDINO	CA		02/02/2022		2,654		(75)			(75)		2,579	2,579			
100143188	SAINT AUGUSTINE	FL		02/16/2024		1,099		(27)			(27)		1,072	1,072			
100191580	COLLEGE STATION	TX		07/31/2025		840		(24)			(24)		816	816			
100118139	HEMET	CA		07/20/2023		876		(18)			(18)		858	858			
100264888	WILMINGTON	DE		12/17/2025		1,112		(41)			(41)		1,071	1,071			
100166037	NEW PORT RICHEY	FL		09/06/2024		1,130		(39)			(39)		1,091	1,091			
100194009	RICHMOND	TX		02/11/2025		23,032		(946)			(946)		22,086	22,086			
100060102	LAKESIDE	MT		06/25/2021		2,517		(38)			(38)		2,479	2,479			
100261604	BREA	CA		12/15/2025		1,125		(28)			(28)		1,097	1,097			
100245910	LONDONDERY	NH		11/06/2025		1,481		(22)			(22)		1,459	1,459			
100244361	BENTONVILLE	AR		09/29/2025		928		(44)			(44)		884	884			
100194483	RIALTO	CA		02/14/2025		1,116		(30)			(30)		1,086	1,086			
100118715	SHIRLEY	NY		07/25/2023		1,007		(24)			(24)		983	983			
100254326	SEATTLE	WA		11/07/2025		1,549		(40)			(40)		1,509	1,509			
100191738	DURHAM	NC		01/31/2025		1,217		(38)			(38)		1,179	1,179			
100090861	ROCKLAND	MA		01/31/2023		2,017		(62)			(62)		1,955	1,955			
100156850	MASTIC BEACH	NY		06/27/2024		915		(35)			(35)		880	880			
100266075	EMERALD ISLE	NC		12/23/2025		1,180		(29)			(29)		1,151	1,151			
100115803	LOS ANGELES	CA		07/20/2023		1,185		(5)			(5)		1,180	1,180			
100164171	RIVERSIDE	CA		06/21/2024		954		(28)			(28)		926	926			
100175020	MENFEE	CA		11/05/2024		1,054		(7)			(7)		1,047	1,047			
100166420	MIAMI GARDENS	FL		10/31/2024		1,020		(48)			(48)		972	972			
100255369	FEDLANDS	CA		11/24/2025		1,200		(21)			(21)		1,179	1,179			
100188868	BRKEN BOLL	OK		01/09/2025		1,035		(20)			(20)		1,015	1,015			
100138806	ORLANDO	FL		12/21/2023		911		(9)			(9)		902	902			
100219882	LEHI	UT		07/10/2025		1,068		(25)			(25)		1,043	1,043			
10078656	HESPERIA	CA		02/02/2022		2,257		(23)			(23)		2,234	2,234			
100164734	MOUNTAIN	WI		06/26/2024		979		(30)			(30)		949	949			
100235159	GARDEN GROVE	CA		06/28/2025		8,373		(307)			(307)		8,066	8,066			
100153102	SEATTLE	WA		06/27/2024		1,092		(33)			(33)		1,059	1,059			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016530	WASHINGTON	DC		08/23/2024		1,081	(22)	(31)			(22)	(31)	1,059	1,059			
10028728	SACRAMENTO	CA		08/11/2025		1,014		(31)			(31)		983	983			
100120754	BONITA SPRINGS	FL		08/25/2023		1,165		(2)			(2)		1,163	1,163			
100253739	MOORE	NY		10/30/2025		1,079	(30)	1,079			(30)		1,049	1,049			
100238914	WEST PALM BEACH	FL		09/23/2025		727	(23)	(23)			(23)		704	704			
100244965	DALLAS	TX		09/29/2025		1,087	(34)	(34)			(34)		1,053	1,053			
100210602	BAKERSFIELD	CA		05/15/2025		1,141	(28)	(28)			(28)		1,113	1,113			
100080382	OLIVER CITY	CA		02/28/2022		2,357	(36)	(36)			(36)		2,321	2,321			
100130442	YORKTOWN HEIGHTS	NY		09/28/2023		7,179	(62)	(62)			(62)		7,117	7,117			
100238323	LAKEWOOD	CO		09/19/2025		1,105	(28)	(28)			(28)		1,077	1,077			
100272296	AURORA	CO		01/08/2026		941	(16)	(16)			(16)		925	925			
100200438	STUART	FL		03/10/2025		1,123	(22)	(22)			(22)		1,101	1,101			
100155184	DECATUR	GA		07/19/2024		1,130	(49)	(49)			(49)		1,081	1,081			
100272882	NORTH PORT	FL		01/08/2026		782	(13)	(13)			(13)		769	769			
100128286	MIAMI	FL		09/14/2023		869	(15)	(15)			(15)		854	854			
100118808	RICHMOND	TX		06/30/2023		1,964	(33)	(33)			(33)		1,931	1,931			
100168954	LOUISVILLE	KY		11/08/2024		1,167	(36)	(36)			(36)		1,131	1,131			
100254887	FALLS CHURCH	VA		11/17/2025		1,521	(54)	(54)			(54)		1,467	1,467			
100215662	BAKERSFIELD	CA		06/12/2025		1,150	(10)	(10)			(10)		1,140	1,140			
100215685	BAKERSFIELD	CA		06/12/2025		1,150	(10)	(10)			(10)		1,140	1,140			
100163708	DANVILLE	CA		07/11/2024		1,110	(27)	(27)			(27)		1,083	1,083			
100168881	NORCO	CA		09/25/2024		116,777	(2,587)	(2,587)			(2,587)		114,190	114,190			
100161973	LAS VEGAS	NV		07/31/2024		1,002	(24)	(24)			(24)		978	978			
100186620	ALBUQUERQUE	NM		12/30/2024		1,083	(29)	(29)			(29)		1,054	1,054			
100171206	HOSHOTN	GA		10/16/2024		1,104	(51)	(51)			(51)		1,053	1,053			
100253882	SUITE CITY	NC		10/30/2025		991	(30)	(30)			(30)		961	961			
100244926	BIG BEAR LAKE	CA		09/29/2025		1,180	(22)	(22)			(22)		1,158	1,158			
100265048	CLOWIS	CA		12/17/2025		1,316	(30)	(30)			(30)		1,286	1,286			
100143618	CORAM	NY		02/21/2024		1,089	(31)	(31)			(31)		1,058	1,058			
100177494	MIAMI	FL		01/16/2025		873	(41)	(41)			(41)		832	832			
100169749	SAN DIEGO	CA		09/30/2024		1,062	(13)	(13)			(13)		1,049	1,049			
100181675	COEUR D'ALENE	ID		12/11/2024		1,196	(19)	(19)			(19)		1,177	1,177			
100171691	LAS VEGAS	NV		10/16/2024		2,240	(15)	(15)			(15)		2,225	2,225			
100228102	LEANDER	TX		08/07/2025		1,205	(11)	(11)			(11)		1,194	1,194			
100219420	FRANKLIN	WI		07/07/2025		1,035	(24)	(24)			(24)		1,011	1,011			
100244810	FREDERICKSBURG	VA		09/29/2025		1,384	(45)	(45)			(45)		1,339	1,339			
100238658	AFTON	WV		09/19/2025		1,031	(24)	(24)			(24)		1,007	1,007			
100169037	REHOBOTH	MA		09/27/2024		988	(31)	(31)			(31)		957	957			
100246728	SANTA ROSA BEACH	FL		10/15/2025		1,301	(14)	(14)			(14)		1,287	1,287			
100177561	TUXTER	GA		01/16/2025		924	(43)	(43)			(43)		881	881			
100253219	TRACY	CA		10/30/2025		1,072	(40)	(40)			(40)		1,032	1,032			
100219786	CHICAGO	IL		07/08/2025		1,111	(25)	(25)			(25)		1,086	1,086			
100214366	OLD HICKORY	TN		06/02/2025		981	(26)	(26)			(26)		955	955			
100172498	HEMET	CA		10/23/2024		1,289	(11)	(11)			(11)		1,278	1,278			
100171546	ROSEVILLE	OH		10/16/2024		1,566	(12)	(12)			(12)		1,554	1,554			
100139979	ROSEVILLE	OH		01/09/2024		1,188	(6)	(6)			(6)		1,182	1,182			
100212143	HEWICO	NC		07/25/2025		725	(18)	(18)			(18)		707	707			
100214866	CHANDLER	AZ		06/09/2025		1,060	(41)	(41)			(41)		1,019	1,019			
100245573	ASHBURN	VA		10/06/2025		1,102	(43)	(43)			(43)		1,059	1,059			
100212517	OAKLAND	CA		05/29/2025		761	(36)	(36)			(36)		725	725			
100207562	FORT MYERS	FL		04/29/2025		984	(46)	(46)			(46)		938	938			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023092	PHARR	TX		10/30/2025		1,107		(24)			(24)		1,083		1,083		
10019531	LOGANVILLE	GA		03/27/2025		1,705		(29)			(29)		1,676		1,676		
10023817	AMOCITES	VA		09/15/2025		988		(47)			(47)		941		941		
100245212	RHINELANDER	IL		10/06/2025		978		(35)			(35)		943		943		
10017206	CEDAR PARK	TX		10/23/2024		1,175		(18)			(18)		1,157		1,157		
10024581	FAIRFIELD	CA		10/06/2025		1,149		(40)			(40)		1,109		1,109		
100201098	LATHROP	CA		03/12/2025		1,082		(33)			(33)		1,049		1,049		
100236831	THOUSAND OAKS	CA		09/12/2025		790		(34)			(34)		756		756		
100196050	NEW SIMONA BEACH	FL		06/18/2024		1,090		(25)			(25)		1,065		1,065		
100220145	GLENDALE	CA		06/25/2025		1,138		(2)			(2)		1,136		1,136		
100168685	CASTLE PINES	CO		09/30/2024		1,066		(17)			(17)		1,049		1,049		
100163990	CALVERTON	NY		06/21/2024		1,057		(56)			(56)		1,001		1,001		
100176654	KENT	VA		11/15/2024		3,267		(84)			(84)		3,183		3,183		
100173106	MOUNT LEMON	AZ		10/30/2024		6,560		(106)			(106)		6,454		6,454		
100172955	RIVERSIDE	CA		10/25/2024		1,810		(71)			(71)		1,739		1,739		
100202875	DOVINGTOWN	PA		03/24/2025		918		(40)			(40)		878		878		
100254253	CHICAGO	IL		11/06/2025		1,726		(66)			(66)		1,660		1,660		
100216661	CHARLOTTE	NC		06/23/2025		1,032		(19)			(19)		1,013		1,013		
100178960	WEST NEW YORK	NJ		11/20/2024		954		(26)			(26)		928		928		
100118980	LAS VEGAS	NV		07/27/2023		1,108		(16)			(16)		1,092		1,092		
100253098	LAS VEGAS	NV		10/30/2025		1,081		(43)			(43)		1,038		1,038		
100044450	UNION CITY	CA		11/19/2020		1,612		(50)			(50)		1,562		1,562		
100180071	CHARLOTTE	NC		11/25/2024		1,165		(28)			(28)		1,137		1,137		
100172294	MONTGOMERY TOWNSHIP	NJ		10/21/2024		1,169		(30)			(30)		1,139		1,139		
10020759	BAKERSFIELD	CA		07/18/2025		1,082		(18)			(18)		1,064		1,064		
100220737	LONG BEACH	CA		07/18/2025		1,075		(11)			(11)		1,064		1,064		
100228694	FRANKLIN	IL		06/11/2025		1,092		(27)			(27)		1,065		1,065		
100245270	BRACENTON	FL		10/06/2025		1,114		(49)			(49)		1,065		1,065		
100194515	MIAMI	FL		02/14/2025		1,065		(32)			(32)		1,033		1,033		
100131821	KNIGHTDALE	NC		10/06/2023		890		(24)			(24)		866		866		
100109088	POCONO LAKE	PA		06/05/2023		1,832		(15)			(15)		1,817		1,817		
100244833	ORACLE	AZ		09/29/2025		1,087		(36)			(36)		1,051		1,051		
100218800	SUPRISE	AZ		06/27/2025		992		(21)			(21)		971		971		
100103874	SOUTH ORANGE	NJ		05/10/2023		1,272		(23)			(23)		1,249		1,249		
100150184	LOS ANGELES	CA		04/30/2024		1,210		(18)			(18)		1,192		1,192		
100145800	APPLE VALLEY	CA		05/08/2024		957		(19)			(19)		938		938		
100148480	NAPLES	FL		04/12/2024		1,135		(32)			(32)		1,103		1,103		
100267155	OWENS CROSS ROADS	AL		12/23/2025		875		(21)			(21)		854		854		
100169417	PATERSON	NJ		09/30/2024		1,230		(33)			(33)		1,197		1,197		
100148332	CAROLINA BEACH	NC		04/12/2024		6,984		(201)			(201)		6,783		6,783		
100227283	MIRLE BEACH	SC		07/31/2025		1,186		(16)			(16)		1,170		1,170		
100216517	RICHARDSON	TX		06/23/2025		1,056		(24)			(24)		1,032		1,032		
100229460	SAINT REGIS	MT		06/15/2025		963		(33)			(33)		930		930		
100219309	CAMP VERDE	AZ		06/30/2025		1,067		(23)			(23)		1,044		1,044		
100142224	DELAY BEACH	FL		03/15/2024		1,061		(24)			(24)		1,037		1,037		
100147568	SHOREHAM	NY		04/03/2024		1,111		(32)			(32)		1,079		1,079		
100129498	ROSEVILLE	OH		09/29/2023		1,165		(14)			(14)		1,151		1,151		
100219866	LEHI	UT		07/11/2025		1,103		(32)			(32)		1,071		1,071		
100141931	WOODLAND HILLS AREA	CA		03/27/2024		1,010		(7)			(7)		1,003		1,003		
100234941	LAKE ELSINORE	CA		06/28/2025		1,100		(28)			(28)		1,072		1,072		
100229328	TRUCKEE	CA		06/15/2025		1,100		(28)			(28)		1,072		1,072		

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016604	SEVIERVILLE	TN		09/09/2024		1,039		(22)			(22)		1,017	1,017			
10015863	MANITOWISH WATERS	WI		07/12/2024		2,707		(64)			(64)		2,643	2,643			
10024586	SAN JACINTO	CA		10/07/2025		996		(36)			(36)		920	920			
100120411	STOCKTON	CA		06/16/2023		1,075		(33)			(33)		1,042	1,042			
10009559	LYNN	MA		02/17/2023		942		(19)			(19)		923	923			
100203915	DELAND	CA		03/28/2025		611		(29)			(29)		582	582			
100205815	DREXEL HILL	PA		04/14/2025		1,198		(20)			(20)		1,178	1,178			
100243369	WEST MELBOURNE	FL		09/26/2025		1,365		(50)			(50)		1,315	1,315			
100211770	GREEN MOUNTAIN	NC		05/19/2025		990		(13)			(13)		977	977			
100219632	RANCHO CORDOVA	CA		07/08/2025		1,115		(13)			(13)		1,102	1,102			
100115923	SEMINOLE	FL		07/20/2023		1,483		(21)			(21)		1,462	1,462			
100048008	WHITTIER	CA		11/20/2020		3,081		195			195		3,276	3,276			
100209471	NEW BEDFORD	MA		05/01/2025		930		(16)			(16)		914	914			
100149893	KATY	TX		06/07/2024		902		(23)			(23)		879	879			
100215558	DAVENPORT	FL		06/12/2025		1,034		(17)			(17)		1,017	1,017			
100205650	SIGNAL HILL	CA		05/09/2025		1,052		(27)			(27)		1,025	1,025			
100080345	SAN JOSE	CA		02/28/2022		2,248		(21)			(21)		2,227	2,227			
100189503	LAWRENCEVILLE	GA		01/15/2025		1,165		(37)			(37)		1,128	1,128			
100156777	HOMESTEAD	FL		06/26/2024		1,124							1,124	1,124			
100162898	OAK RIDGE	NJ		06/12/2024		1,132		(8)			(8)		1,124	1,124			
100202459	TRACY	CA		03/20/2025		874		(19)			(19)		855	855			
100204441	HOLLISTER	CA		04/03/2025		886		(41)			(41)		855	855			
100257213	NORTH HOLL WOOD	CA		11/26/2025		2,015		(22)			(22)		1,993	1,993			
100194344	PHILADELPHIA	PA		02/14/2025		1,067		(11)			(11)		1,056	1,056			
100071925	ORANGE	CA		01/21/2022		1,603		(80)			(80)		1,523	1,523			
100216556	PIGEON FORGE	TN		07/23/2025		1,009		(35)			(35)		974	974			
100188702	VENTNOR CITY	NJ		01/09/2025		1,038		(17)			(17)		1,021	1,021			
100210053	RICHARDSON	TX		05/07/2025		1,067		(17)			(17)		1,050	1,050			
100235689	LAS VEGAS	NV		08/29/2025		2,587		(94)			(94)		2,493	2,493			
100211847	PASSAIC	NJ		05/19/2025		1,227		(26)			(26)		1,201	1,201			
100154064	SCOTTSDALE	AZ		06/06/2024		1,591		(30)			(30)		1,561	1,561			
100161020	ELK	WA		07/24/2024		1,069		(14)			(14)		1,055	1,055			
100210200	GARFIELD	NJ		05/07/2025		1,090		(14)			(14)		1,076	1,076			
100192513	LANCASTER	CA		02/10/2025		1,717		(40)			(40)		1,677	1,677			
100109304	MIAMI	FL		06/12/2023		1,241		(24)			(24)		1,217	1,217			
100220304	LOUISVILLE	KY		07/18/2025		3,003		(51)			(51)		2,952	2,952			
100174250	SKY VALLEY	GA		10/31/2024		1,979		(20)			(20)		1,959	1,959			
100213871	OSAGE BEACH	MO		05/29/2025		1,122		(20)			(20)		1,102	1,102			
100147277	ELIZABETH	NJ		03/28/2024		985		(19)			(19)		966	966			
100118919	MESA	AZ		07/27/2023		2,753		(43)			(43)		2,710	2,710			
100151521	CANYON LAKE	TX		05/10/2024		1,041		(14)			(14)		1,027	1,027			
100156841	ROCKLAND	MA		06/27/2024		1,106		(33)			(33)		1,073	1,073			
100079232	SAN MARCOS	TX		02/14/2022		2,282		(57)			(57)		2,235	2,235			
100254341	DALLAS	TX		11/07/2025		182,859		(5,951)			(5,951)		146,908	146,908			
100102722	CORONA	CA		06/22/2023		1,361		(6)			(6)		1,355	1,355			
100193781	LEE	NH		02/10/2025		845		(40)			(40)		805	805			
100204635	ALEXANDRIA	VA		04/09/2025		1,058		(27)			(27)		1,031	1,031			
100202813	GEORGETOWN	TX		03/24/2025		1,000		(27)			(27)		973	973			
100254346	GAINESVILLE	VA		11/07/2025		1,082		(35)			(35)		1,047	1,047			
100164096	LA VERNE	CA		06/21/2024		998		(23)			(23)		945	945			
100186313	ROSENBERG	TX		12/30/2024		1,017		(47)			(47)		970	970			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4010064885	WILLIAMSTOWN	NJ		01/30/2024		929		(31)					898				
100164191	GAITHERSBURG	MD		06/21/2024		2,616		(20)					2,596				
100234807	LAKE LURE	NC		06/28/2025		1,006		(27)					979				
100110592	NEW FAIRVIEW	TX		06/30/2023		1,146		(23)					1,123				
100267169	KIAWAH ISLAND	SC		12/23/2025		3,489		(34)					3,455				
100226952	ROSIAN	NC		07/30/2025		1,443		(29)					1,414				
100162023	LAS VEGAS	NV		07/31/2024		1,017		(42)					975				
100076192	UNIVERSITY PLACE	WA		01/07/2022		3,177		(63)					3,114				
100192542	WINTER GARDEN	FL		02/10/2025		4,072		(26)					4,046				
100265505	HOB SOUND	FL		12/19/2025		1,159		(13)					1,146				
100195276	FOLSOM	CA		02/24/2025		1,076		(23)					1,053				
100207162	TAMPA	FL		04/28/2025		1,087		(5)					1,082				
100165525	LIMA	OH		12/20/2024		1,150		(4)					1,146				
100227288	SALT LAKE CITY	UT		07/31/2025		981		(43)					938				
100201796	CHARLOTTE	NC		03/18/2025		1,161		(29)					1,132				
100167458	LOUISVILLE	KY		09/16/2024		1,629		(28)					1,601				
100115806	BROOK	NY		07/19/2023		1,126		(12)					1,114				
100133377	HONOLULU	HI		11/21/2023		2,822		(47)					2,775				
100079273	SAN DIEGO	CA		02/28/2022		2,055		(60)					1,995				
100166517	PORT ORCHARD	WA		09/25/2024		1,624		(27)					1,597				
100157144	WEST PALM BEACH	FL		02/20/2025		2,098		(42)					2,056				
100159457	METairie	LA		07/15/2024		1,773		(55)					1,718				
100254229	DANVILLE	CA		11/06/2025		2,922		(80)					2,842				
100202773	BRIDGEWATER	NJ		03/24/2025		1,040		(27)					1,013				
100164274	WEST POINT	CA		06/21/2024		2,953		(43)					2,910				
100220975	POCONO PINES	PA		07/18/2025		1,131		(11)					1,120				
100221520	WEST ORANGE	NJ		07/22/2025		5,059		(133)					4,926				
100220688	CAROLINA BEACH	NC		07/17/2025		937		(44)					893				
100063234	FULLERTON	CA		05/10/2022		1,733		(31)					1,702				
100236167	ROBERT	IL		09/10/2025		1,312		(23)					1,289				
100114861	ELK GROVE	CA		07/14/2023		1,239		(23)					1,216				
100140837	FREDERICK	MD		01/18/2024		1,329		(2)					1,327				
100199375	SACRAMENTO	CA		03/05/2025		923		(35)					888				
100254672	BETHLEHEM	PA		11/12/2025		4,143		(27)					4,116				
100218887	SUMNERVILLE	SC		06/27/2025		871		(16)					855				
100116590	MIAMI BEACH	FL		07/20/2023		987		(20)					967				
100205873	BUTLER	TN		04/14/2025		998		(26)					972				
100210104	SARASOTA	FL		05/07/2025		1,172		(10)					1,162				
100215800	NEW BEDFORD	MA		06/12/2025		1,077		(14)					1,063				
100137351	CHARLOTTE	NC		12/01/2023		875		(39)					836				
100245556	MICO	TX		10/06/2025		1,362		(39)					1,323				
100245396	QUEEN CREEK	AZ		10/06/2025		1,108		(46)					1,062				
100245411	TILLAMOOK	OR		10/06/2025		1,108		(46)					1,062				
100102762	MATLAND	FL		06/22/2023		1,121							1,121				
100219641	DENVER	CO		07/07/2025		961		(29)					932				
100076533	SAN PEDRO	CA		01/04/2022		2,086		(73)					2,013				
100202981	ACOROTH	GA		03/24/2025		1,040		(21)					1,019				
100115484	RANCHO PALOS VERDES	CA		07/17/2023		1,251		(5)					1,246				
100211472	DENVER	CO		05/16/2025		1,117		(3)					1,114				
100206698	PANAMA CITY BEACH	FL		04/23/2025		2,657		(126)					2,531				
100173385	LAS VEGAS	NV		10/29/2024		2,011		(136)					1,875				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100143079	SEVIERVILLE	TN		02/16/2024		1,072	(14)				(14)		1,038				
100207028	SUPPLY	NC		04/24/2025		1,274	(23)	(23)			(23)		1,251				
100210042	SEABROOK ISLAND	SC		06/07/2025		1,370	(14)	(14)			(14)		1,356				
100201497	WESTON	FL		03/12/2025		1,474	(24)	(24)			(24)		1,450				
100140197	PANAMA CITY BEACH	FL		01/11/2024		687		(21)			(21)		666				
100150141	SPOKANE	WA		06/14/2024		1,062	(34)	(34)			(34)		1,028				
100164508	WINCHESTER	WA		06/21/2024		1,133		(19)			(19)		1,114				
100220807	PLACENTIA	CA		07/18/2025		757	(15)	(15)			(15)		742				
100205719	LOS ANGELES	CA		04/14/2025		1,012	(34)	(34)			(34)		978				
100176657	HEMPSTEAD	NY		11/15/2024		890	(33)	(33)			(33)		857				
100245253	CENTER CITY	IN		10/06/2025		2,964	(32)	(32)			(32)		2,832				
100219380	CHICAGO	IL		07/07/2025		1,143	(27)	(27)			(27)		1,116				
100078729	POWAY	CA		02/25/2022		2,326	(7)	(7)			(7)		2,319				
100071993	HOLLYWOOD	FL		01/21/2022		54	(4)	(4)			(4)		50				
100078998	CLOWIS	CA		02/24/2022		2,199	(20)	(20)			(20)		2,179				
100109559	ATLANTA	GA		06/22/2023		1,054	(29)	(29)			(29)		1,025				
100172580	AUSTIN	TX		10/23/2024		1,362							1,362				
100086928	DEER LODGE	TN		10/24/2022		1,407	(8)	(8)			(8)		1,399				
100218610	RAHWAY	NJ		06/27/2025		1,875	(22)	(22)			(22)		1,853				
100246821	SANTA ROSA	CA		10/17/2025		1,005	(41)	(41)			(41)		964				
100202843	PANAMA CITY BEACH	FL		03/24/2025		1,396	(33)	(33)			(33)		1,363				
100229564	INDIAN WELLS	CA		06/15/2025		982	(39)	(39)			(39)		943				
100101892	ELIZABETH	NJ		04/14/2023		1,214	(6)	(6)			(6)		1,206				
100078289	MIAMI BEACH	FL		02/10/2022		2,059	(83)	(83)			(83)		1,976				
100219739	ESTERO	FL		07/08/2025		1,014	(48)	(48)			(48)		966				
100134763	WINCHESTER	MA		10/30/2023		990	(20)	(20)			(20)		960				
100176870	IRVINGTON	NJ		11/20/2024		690	(32)	(32)			(32)		658				
100079602	EGG HARBOR TOWNSHIP	NJ		04/08/2022		1,636	(11)	(11)			(11)		1,825				
100141576	BALDWIN PARK	CA		01/30/2024		1,333	(17)	(17)			(17)		1,316				
100142779	KERRVILLE	TX		02/08/2024		957	(25)	(25)			(25)		932				
100169694	FREDERICKSBURG	VA		09/30/2024		1,081	(38)	(38)			(38)		1,043				
100176199	CASPER	WY		12/20/2024		1,008	(24)	(24)			(24)		984				
100176783	TRUCKEE	CA		12/27/2021		2,346	(68)	(68)			(68)		2,278				
100115039	BEND	OR		07/14/2023		1,236	(11)	(11)			(11)		1,225				
100189138	WASHINGTON	DC		01/13/2025		1,035	(32)	(32)			(32)		1,003				
100228571	VALLA VALLA	WA		06/11/2025		1,019	(36)	(36)			(36)		983				
100140520	TRIECOLA	CA		01/19/2024		748	(9)	(9)			(9)		739				
100192864	SANDY SPRINGS	GA		02/10/2025		1,092	(17)	(17)			(17)		1,075				
4010079699	LAWSING	MI		06/27/2024		946	(22)	(22)			(22)		924				
100235255	GREER	AZ		08/29/2025		1,016	(40)	(40)			(40)		976				
100176874	BELLEVUE	WA		11/15/2024		3,174	(67)	(67)			(67)		3,107				
100147662	PEYTON	CO		04/04/2024		696	(22)	(22)			(22)		674				
100168707	MORENO VALLEY	CA		09/25/2024		846	(50)	(50)			(50)		796				
100202631	FRANKINGHAM	MA		03/24/2025		1,178	(3)	(3)			(3)		1,175				
100198439	LAKEVILLE	IN		02/28/2025		1,108	(17)	(17)			(17)		1,091				
100172373	CLEMONT	FL		10/23/2024		1,171	(30)	(30)			(30)		1,141				
100205834	MILLSBORO	DE		04/15/2025		932	(20)	(20)			(20)		912				
100200296	CENTEEACH	NY		03/07/2025		1,035	(42)	(42)			(42)		993				
100063143	EAST GARRISON	CA		07/01/2021		5,332	(2)	(2)			(2)		5,330				
100150881	SHERWOOD	OR		06/08/2024		1,179	(7)	(7)			(7)		1,172				
100160999	TACOMA	WA		07/24/2024		982	(24)	(24)			(24)		958				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100186317	SEVIERVILLE	TN		12/30/2024		1,061		(29)				(29)	1,032	1,032			
100246158	GULF SHORES	AL		10/08/2025		1,574		(57)				(57)	1,517	1,517			
100246531	INDIAN HEAD	MD		10/06/2025		1,045		(20)				(20)	1,025	1,025			
100265390	HOLLYWOOD	FL		12/19/2025		7,924		(250)				(250)	7,674	7,674			
100202741	GRESHAM	OR		03/24/2025		1,797		(53)				(53)	1,744	1,744			
100220367	WEEKI WACHEE	FL		07/14/2025		1,037		(23)				(23)	1,014	1,014			
100194332	ROUGH AND READY	CA		02/14/2025		977		(36)				(36)	941	941			
100189227	OLD BRIDGE	NJ		01/13/2025		1,143		(16)				(16)	1,127	1,127			
100189771	FRISSO	CO		01/21/2025		1,142		(15)				(15)	1,127	1,127			
100254833	PORTLAND	OR		11/17/2025		886		(2)				(2)	884	884			
100048940	BOGOTA	NJ		11/20/2020		1,254		137				137	1,391	1,391			
100153333	COLORADO SPRINGS	CO		05/30/2024		1,144		(1)				(1)	1,143	1,143			
100238932	OCALA	FL		09/23/2025		979		(33)				(33)	946	946			
100180556	PIRU	CA		11/26/2024		1,061		(4)				(4)	1,057	1,057			
100210174	GILBERT	AZ		05/07/2025		1,805		(25)				(25)	1,780	1,780			
100167525	AMARILLO	TX		10/31/2024		997		(47)				(47)	950	950			
100088148	BAYONNE	NJ		06/25/2021		2,405		(73)				(73)	2,332	2,332			
100147732	CREST HILL	IL		04/08/2024		1,097		(26)				(26)	1,071	1,071			
100209447	KILL DEVIL HILLS	NC		04/29/2025		1,005		(34)				(34)	971	971			
100120774	OAKHURST	NJ		08/25/2023		396		(4)				(4)	392	392			
100139526	RIALTO	CA		12/28/2023		1,063		(7)				(7)	1,056	1,056			
100261460	COLUMBUS	OH		12/09/2025		1,169		(34)				(34)	1,135	1,135			
100186680	LEWIS	DE		01/07/2025		1,045		(31)				(31)	1,014	1,014			
100192290	DAYTONA BEACH	FL		01/31/2025		1,910		(65)				(65)	1,845	1,845			
100166148	NAPLES	FL		09/09/2024		1,461		(38)				(38)	1,423	1,423			
100100614	PHOENIX	AZ		04/27/2023		892		(30)				(30)	862	862			
100261923	NEKOSHA	WI		12/08/2025		2,021		(59)				(59)	1,962	1,962			
100253987	STANTON	CA		10/30/2025		1,941		(21)				(21)	1,920	1,920			
100237981	MONROVILLE	OR		10/10/2025		981		(43)				(43)	938	938			
100169953	RICHMOND	TX		11/08/2024		2,765		(127)				(127)	2,638	2,638			
100210701	POST FALLS	ID		05/15/2025		997		(23)				(23)	974	974			
100165525	LOS ANGELES	CA		06/29/2024		893		(53)				(53)	840	840			
100218816	ALBURN	WA		06/27/2025		4,570		(14)				(14)	4,556	4,556			
100216500	WESTMONT	IL		06/23/2025		11,637		(121)				(121)	11,516	11,516			
100264949	MESA	AZ		12/17/2025		739		(34)				(34)	705	705			
100128731	AURORA	CO		09/21/2023		1,039		(18)				(18)	1,021	1,021			
100216240	BROKEN BOW	OK		06/20/2025		1,283		(30)				(30)	1,253	1,253			
100079623	PANAMA CITY BEACH	FL		04/25/2022		2,192		(50)				(50)	2,142	2,142			
100173692	NEWIO	CA		10/30/2024		1,148		(46)				(46)	1,100	1,100			
100254753	WAXAHACHE	TX		11/14/2025		976		(40)				(40)	936	936			
100164082	LANCASTER	CA		06/21/2024		929		(32)				(32)	897	897			
100236796	PORT CHARLOTTE	FL		09/12/2025		2,092		(86)				(86)	2,004	2,004			
100189939	ROGERSVILLE	AL		01/21/2025		1,085		(22)				(22)	1,063	1,063			
100200847	COLUMBIA	SC		03/11/2025		1,149		(15)				(15)	1,134	1,134			
100082115	RANCHO MIRAGE	CA		04/14/2022		1,847		(72)				(72)	1,775	1,775			
100268243	ANNAPOLIS	MD		12/29/2025		1,736		(12)				(12)	1,724	1,724			
100209895	TACOMA	WA		05/02/2025		1,093		(41)				(41)	1,052	1,052			
100164595	BUFORD	GA		06/21/2024		1,058		(16)				(16)	1,042	1,042			
100161941	DUBLIN	CA		07/31/2024		965		(47)				(47)	918	918			
100164681	GILBERT	AZ		06/26/2024		940		(22)				(22)	918	918			
100194578	HIDDEN VALLEY LAKE	CA		02/14/2025		1,137		(44)				(44)	1,093	1,093			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015360	WHITTIER	CA		07/17/2023		1,114		(29)			(29)		1,085	1,085			
10013834	WEST MUEFORD	NJ		12/28/2023		951		(33)			(33)		918	918			
10019341	PUERTO VALLARTA	MEX		02/10/2025		1,030							1,030	1,030			
10003899	DUBLIN	CA		06/21/2019		(4,553)		12			12	(3)	(4,544)	(2,218)	(126)	2,452	
10020106	LAWAH	MO		03/12/2025		742		(10)			(10)		732	732			
10023641	GRANFORD	NJ		09/12/2025		897		(28)			(28)		869	869			
10017765	MIAMI	FL		01/16/2025		888		(42)			(42)		846	846			
10017801	MIAMI	FL		10/30/2024		1,078		(33)			(33)		1,045	1,045			
10019532	AGORA HILLS	CA		02/24/2025		1,023		(31)			(31)		982	982			
10016797	ROSEVELT	NY		09/19/2024		963		(23)			(23)		940	940			
10012033	DAVIE	FL		06/25/2023		778		(18)			(18)		760	760			
10010374	CHARLOTTE HALL	MO		05/08/2023		1,083		(12)			(12)		1,071	1,071			
10007803	GARDNERVILLE	NY		01/12/2022		2,061		(26)			(26)		2,035	2,035			
10025379	KISSIMEE	FL		10/30/2025		1,141		(35)			(35)		1,106	1,106			
10016556	TUMWATER	WA		10/04/2024		1,101		(32)			(32)		1,069	1,069			
10017434	BURTONSVILLE	MO		10/31/2024		977		(34)			(34)		943	943			
10015474	CROCKETT	CA		07/19/2024		392		(9)			(9)		383	383			
10027220	NEW BRUNSWICK	NJ		01/08/2026		1,530		(24)			(24)		1,506	1,506			
10017551	ROCKLAND	MA		11/05/2024		1,048		(21)			(21)		1,027	1,027			
10024638	LELAND	NC		10/10/2025		1,087		(39)			(39)		1,048	1,048			
10010957	MIAMI	FL		06/16/2023		988		(43)			(43)		945	945			
10020313	INDIAN SHORES	FL		03/27/2025		2,933		(111)			(111)		2,822	2,822			
10024485	CHICAGO	IL		09/29/2025		989		(39)			(39)		950	950			
10024707	TALLAHASSEE	FL		10/23/2025		1,024		(33)			(33)		991	991			
10006827	MIDDLETOWN	NJ		06/25/2021		2,412		(72)			(72)		2,340	2,340			
10025645	FRANKLIN	WI		11/25/2025		1,390		(49)			(49)		1,341	1,341			
100215437	PALISADE	MI		06/12/2025		4,019		(111)			(111)		3,908	3,908			
100164206	BIG BEAR LAKE	CA		06/21/2024		1,282		(24)			(24)		1,258	1,258			
100236817	NORTH CHARLESTON	SC		09/12/2025		1,020		(37)			(37)		983	983			
100235656	EAGLEVILLE	TN		06/29/2025		994		(37)			(37)		957	957			
100177078	ANNEHIM	CA		01/16/2025		926		(17)			(17)		909	909			
100272095	PALMDALE	CA		01/08/2026		707		(11)			(11)		686	686			
100169807	NATIONAL CITY	CA		09/30/2024		1,075		(17)			(17)		1,058	1,058			
100230133	SACRAMENTO	CA		08/25/2025		921		(39)			(39)		882	882			
100255024	ORLANDO	FL		11/19/2025		1,099		(32)			(32)		1,067	1,067			
100091929	CONCORD	NC		02/03/2023		1,015		(28)			(28)		987	987			
100172738	PICO RIVERA	CA		11/21/2024		1,176		(31)			(31)		1,145	1,145			
100253141	ATLANTA	CA		10/30/2025		1,063		(40)			(40)		1,023	1,023			
100180026	LAKESIDE	MT		11/25/2024		1,203		(9)			(9)		1,194	1,194			
100210209	HENDERSON	NV		05/08/2025		2,051		(87)			(87)		1,964	1,964			
100065947	WEST LONG BRANCH	NJ		07/23/2021		2,155		(82)			(82)		2,073	2,073			
100255731	MESA	AZ		11/24/2025		4,471		(96)			(96)		4,373	4,373			
100245702	SOUTH LAKE TAHOE	CA		10/06/2025		1,089		(39)			(39)		1,050	1,050			
100253309	MISSOULA	MT		10/30/2025		949		(23)			(23)		926	926			
100057761	PASO ROBLES	CA		06/30/2021		2,506		(54)			(54)		2,452	2,452			
100150821	ANNEHIM	CA		05/08/2024		1,181		(14)			(14)		1,167	1,167			
1000029	HOUSTON	TX		12/27/2006		122,694		(2,340)			(2,340)		120,354	120,354			
100272881	MAIMOTH LAKES	CA		01/12/2026		728		(24)			(24)		704	704			
100226757	SANTA MARIA	CA		07/30/2025		1,099		(11)			(11)		1,088	1,088			
100196951	BUREN	WA		07/10/2024		1,268		(31)			(31)		1,237	1,237			
100195269	CORALLA	NC		02/24/2025		1,053		(31)			(31)		1,022	1,022			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100153400	PATERSON	NJ		05/30/2024		1,005	(15)		(15)		(15)		.990	.990			
100153401	PATERSON	NJ		05/30/2024		1,005		(15)			(15)		.990	.990			
100253239	LAGO VISTA	TX		10/30/2025		1,106	(33)				(33)		1,073	1,073			
100200413	LAKE ARROWHEAD	CA		03/10/2025		3,435	(112)				(112)		3,323	3,323			
100178231	TULSA	OK		11/19/2024		943		(24)			(24)		.919	.919			
100151247	EL PRADO	MI		05/10/2024		2,279	(2)				(2)		2,277	2,277			
100164301	AUSTIN	TX		06/21/2024		1,055	(20)				(20)		1,035	1,035			
100190660	DAVENPORT	FL		01/28/2025		1,372		(8)			(8)		1,364	1,364			
100151147	FOREST	VA		05/09/2024		945		(42)			(42)		.903	.903			
100174188	DRUGGS	ID		10/31/2024		1,060	(20)				(20)		1,040	1,040			
100074107	LONG BEACH	CA		12/09/2021		3,075	(141)				(141)		2,934	2,934			
100238973	GIBSONVILLE	NC		09/23/2025		1,017	(20)				(20)		.997	.997			
100243236	CARSONVILLE	MI		09/26/2025		1,032	(34)				(34)		.998	.998			
100188317	ATLANTA	GA		01/08/2025		1,488	(18)				(18)		1,470	1,470			
100193706	HAPPY VALLEY	OR		02/10/2025		1,065	(19)				(19)		1,046	1,046			
100265556	PROSPECT	KY		12/19/2025		1,041	(39)				(39)		1,002	1,002			
100144899	HAINES CITY	FL		03/13/2024		1,178	(2)				(2)		1,176	1,176			
100173755	LAKE WORTH BEACH	FL		10/30/2024		1,051	(33)				(33)		1,018	1,018			
100210269	CRESCENT LAKE	OR		05/09/2025		1,388	(23)				(23)		1,365	1,365			
100214387	FERDIBOTH BEACH	DE		06/02/2025		924	(24)				(24)		.900	.900			
100164142	SAN FRANCISCO	CA		08/21/2024		1,006	(32)				(32)		.974	.974			
100229900	ESTERO	FL		06/18/2025		1,038	(34)				(34)		1,004	1,004			
100261250	NORTH HOLLWOOD	CA		12/05/2025		548	(9)				(9)		.539	.539			
100226936	ELK GROVE	CA		07/30/2025		1,340	(30)				(30)		1,310	1,310			
100201579	HOUSTON	TX		03/13/2025		1,053	(21)				(21)		1,032	1,032			
100110058	STOCKTON	CA		06/23/2023		1,020	(2)				(2)		1,018	1,018			
100182514	FLAGSTAFF	AZ		12/12/2024		1,193	(7)				(7)		1,186	1,186			
100171566	ROUND ROCK	TX		10/16/2024		1,155	(28)				(28)		1,127	1,127			
100190684	GRANDE	CA		01/28/2025		3,458	(57)				(57)		3,401	3,401			
100172927	ALBURN	WA		10/25/2024		1,007	(13)				(13)		.994	.994			
100228423	VANCOUVER	WA		06/11/2025		.966	(34)				(34)		.932	.932			
100165406	NAPLES	FL		08/29/2024		1,046	(24)				(24)		1,022	1,022			
100229464	NASHVILLE	TN		06/15/2025		1,088	(18)				(18)		1,070	1,070			
100153950	GARDNER	MA		06/05/2024		.997	(22)				(22)		.975	.975			
100174842	SHIRLEY	NY		10/31/2024		1,010	(35)				(35)		.975	.975			
100238903	GRANDEVALE	CA		09/19/2025		2,742	(77)				(77)		2,665	2,665			
100032382	MURRIETA	CA		05/10/2022		1,535	(40)				(40)		1,495	1,495			
100165367	MIAMI	FL		12/20/2024		1,202	(1)				(1)		1,201	1,201			
100155017	TIGARD	OR		07/19/2024		1,117	(47)				(47)		1,070	1,070			
100186542	WILLIAMS	AZ		12/30/2024		1,044	(16)				(16)		1,028	1,028			
100194221	PLUMAS LAKE	CA		02/14/2025		1,028	(24)				(24)		1,004	1,004			
100177163	BAKERSFIELD	CA		01/16/2025		1,845	(52)				(52)		1,793	1,793			
100238344	NAPLES	FL		09/19/2025		1,028	(49)				(49)		.979	.979			
100163377	MIAMI	FL		09/27/2024		1,156	(3)				(3)		1,153	1,153			
100269007	LEON VALLEY	TX		12/29/2025		.333	(10)				(10)		.323	.323			
100226653	COLLEEVILLE	PA		07/30/2025		1,021	(35)				(35)		.986	.986			
100266608	SAN ANTONIO	TX		12/23/2025		.960	(12)				(12)		.948	.948			
100229357	LAS VEGAS	NV		06/15/2025		1,101	(15)				(15)		1,086	1,086			
100168515	WASHINGTON	DC		09/25/2024		1,131	(23)				(23)		1,108	1,108			
100201740	FORS	WA		03/19/2025		1,841	(18)				(18)		1,823	1,823			
100173449	GLEN ALLEN	VA		10/29/2024		.822	(56)				(56)		.766	.766			

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100238660	INDIAN TRAIL	NC		09/23/2025		949	(30)				(30)		919				
100177369	PRESOTT VALLEY	AZ		01/16/2025		754	(35)				(35)		719				
100220311	LAND O LAKES	FL		07/11/2025		1,077	(24)				(24)		1,053				
100179670	CUMMING	GA		11/21/2024		1,157	(23)				(23)		1,134				
100214444	EAST PROVIDENCE	RI		06/06/2025		876	(41)				(41)		835				
100159400	SANTA MARIA	CA		07/15/2024		1,049	(27)				(27)		1,022				
100197430	EAGLE	ID		01/11/2024		428	(10)				(10)		418				
100180024	MONETA	VA		11/25/2024		1,194	(2)				(2)		1,192				
100173345	MANTECA	CA		10/30/2024		764	(21)				(21)		743				
100174927	PROVIDENCE	UT		10/31/2024		1,018	(36)				(36)		982				
100236187	WASHINGTON	DC		09/10/2025		1,225	(19)				(19)		1,206				
100248900	PORT ST. LUCIE	FL		10/29/2025		1,115	(36)				(36)		1,079				
100156490	CLOVIS	CA		06/24/2024		1,088	(9)				(9)		1,079				
100255623	TEMPE	AZ		11/24/2025		1,567	(51)				(51)		1,516				
100166262	SAINT CLOUD	FL		09/09/2024		1,191	(3)				(3)		1,188				
100144014	CHANDLER	AZ		03/07/2024		1,265	(11)				(11)		1,264				
100206125	VERO BEACH	FL		04/16/2025		10,700	(286)				(286)		10,414				
100156766	NORTH MIAMI	FL		06/26/2024		1,479	(31)				(31)		1,448				
100235006	NEW ORLEANS	LA		06/28/2025		1,105	(19)				(19)		1,086				
100159828	DORAL	FL		07/15/2024		1,059	(13)				(13)		1,046				
100147109	LAKEWOOD	CO		05/08/2024		1,017	(5)				(5)		1,012				
100201595	CLEARWATER	FL		03/12/2025		1,344	(21)				(21)		1,323				
100165813	FAVETTEVILLE	NC		08/29/2024		608	(37)				(37)		571				
100236206	CLEARWATER	FL		09/10/2025		996	(25)				(25)		971				
100162014	PHOENIX	AZ		07/31/2024		1,145	(31)				(31)		1,114				
100162759	TEMPE	AZ		06/12/2024		1,131	(17)				(17)		1,114				
100138066	HOLLAND	MI		12/18/2023		604	(17)				(17)		587				
100190081	OXNARD	CA		01/21/2025		1,119	(21)				(21)		1,088				
100227207	GREELEY	CO		07/30/2025		1,021	(26)				(26)		995				
100162734	BERNARDSVILLE	NJ		06/12/2024		1,092	(21)				(21)		1,071				
100152752	MILFORD	WI		05/22/2024		741	(7)				(7)		734				
100067865	LOS ANGELES	CA		09/23/2021		2,545	(46)				(46)		2,499				
100151069	CAPTOLA	CA		05/08/2024		4,084	(85)				(85)		3,999				
100214700	FARMINGTON HILLS	MI		06/11/2025		1,068	(38)				(38)		1,030				
100216485	SHAWER LAKE	CA		06/23/2025		1,080	(12)				(12)		1,068				
100255497	MORRISTOWN	NJ		11/24/2025		1,568	(44)				(44)		1,524				
100218857	MIDDLE RIVER	MD		06/27/2025		974	(37)				(37)		937				
100238626	GATHERSBURG	MD		09/19/2025		1,026	(31)				(31)		995				
100197513	PARAMUS	NJ		02/26/2025		1,099	(30)				(30)		1,069				
100155907	FOILER	CA		06/17/2024		1,081	(22)				(22)		1,059				
100060894	INDIO	CA		03/10/2022		2,497	(165)				(165)		2,332				
100154955	TUSTIN	CA		06/14/2024		2,037	(71)				(71)		1,966				
100164588	MIAMI	FL		08/21/2024		1,363	(20)				(20)		1,343				
100173279	TRINIDAD	CA		10/30/2024		2,523	(45)				(45)		2,478				
100169678	MINNEOLA	FL		09/30/2024		1,055	(24)				(24)		1,031				
100220778	LANSDALE	PA		08/18/2025		1,066	(21)				(21)		1,045				
100199509	URBANDALE	IA		04/09/2025		996	(46)				(46)		950				
100261431	RALEIGH	NC		12/09/2025		1,136	(34)				(34)		1,102				
100141362	LOS ANGELES	CA		01/30/2024		939	(20)				(20)		919				
100175912	EUGENE	OR		07/20/2023		1,149	(11)				(11)		1,138				
100238189	BREA	CA		09/15/2025		1,075	(5)				(5)		1,070				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100277594	OCEAN GROVE	NJ		02/13/2026		389	(12)				(12)		377			
100183738	NASHVILLE	TN		02/10/2025		1,111	(11)				(11)		1,100			
100219042	WINDSOR	CT		06/27/2025		1,081		(15)			(15)		1,066			
100170361	SAINT SIMONS ISLAND	GA		10/08/2024		1,052	(29)				(29)		1,023			
100136182	DOVINGTOWN	PA		12/18/2023		20,191	(348)				(348)		19,843			
100152693	LONGMONT	CO		05/17/2024		1,054	(12)				(12)		1,042			
100120552	SANTA ROSA BEACH	FL		06/18/2023		624	(18)				(18)		606			
100201955	FLAGLER BEACH	FL		03/18/2025		978	(24)				(24)		954			
100143662	MOUNT VERNON	NY		02/22/2024		886	(17)				(17)		869			
100207106	SAINT MARYS	GA		04/24/2025		1,657	(29)				(29)		1,628			
100203462	TOIS RIVER	NJ		03/27/2025		953	(42)				(42)		911			
100206183	PIGEON FORGE	TN		04/16/2025		1,092	(18)				(18)		1,074			
100238015	HAPPY VALLEY	OR		10/10/2025		973	(40)				(40)		933			
100254267	PROVIDENCE	UT		11/08/2025		126,229	(2,584)				(2,584)		123,645			
100198678	SACRAMENTO	CA		02/02/2024		1,157	(47)				(47)		1,110			
100220656	SUPRISE	AZ		07/17/2025		1,391	(42)				(42)		1,349			
100079251	PATTERSON	CA		02/25/2022		2,041		(40)			(40)		2,001			
3500122088	LOS ANGELES	CA		05/22/2025		22,989							22,989			
100189075	TALLAHASSEE	FL		01/13/2025		1,138	(10)				(10)		1,128			
100133193	LOS ANGELES	CA		11/29/2023		904	(14)				(14)		890			
100166580	FRESNO	CA		06/24/2024		1,067	(15)				(15)		1,052			
100130306	LAKESIDE	MT		09/28/2023		1,430	(27)				(27)		1,403			
100204672	CLINTON	CT		04/09/2025		873		(27)			(27)		846			
100216307	ARDEN	NC		06/20/2025		1,077	(31)				(31)		1,046			
100230001	GAITHERSBURG	MD		08/22/2025		1,403	(6)				(6)		1,397			
100235106	LAS VEGAS	NV		08/28/2025		1,084		(31)			(31)		1,053			
100215634	COCOA BEACH	FL		06/12/2025		109,905	(2,955)				(2,955)		106,950			
100165924	MAGA	UT		09/06/2024		1,139	(15)				(15)		1,124			
100184961	TEBICOLA	CA		12/19/2024		1,154	(1)				(1)		1,153			
100247188	KILL DEVIL HILLS	NC		10/23/2025		1,117	(9)				(9)		1,108			
100218625	PALM COAST	FL		06/27/2025		1,089	(13)				(13)		1,076			
100147519	WEST PALM BEACH	FL		04/03/2024		1,071	(29)				(29)		1,042			
100176697	SUFFOLK	VA		11/15/2024		555	(22)				(22)		533			
100144305	GLEN COVE	NY		03/07/2024		2,014	(23)				(23)		1,991			
100243265	ROSWELL	GA		09/26/2025		1,038	(39)				(39)		999			
100194133	MORANTOWN	WV		02/14/2025		4,571	(60)				(60)		4,511			
100137429	EAGLE	ID		01/11/2024		426	(9)				(9)		417			
100202978	WASHINGTON	DC		03/24/2025		1,030	(27)				(27)		1,003			
100238573	MIRLE BEACH	SC		09/19/2025		991	(22)				(22)		969			
100246168	HILTON HEAD ISLAND	SC		10/08/2025		1,121	(51)				(51)		1,070			
100220394	GOLDEN	CO		07/15/2025		4,096	(86)				(86)		4,010			
100078764	CAMARILLO	CA		01/31/2022		2,386	(75)				(75)		2,311			
100216578	CAROLINA BEACH	NC		06/23/2025		1,032	(25)				(25)		1,007			
100253297	CONROE	TX		10/30/2025		1,167	(18)				(18)		1,149			
100168078	ROSEVILLE	OH		09/20/2024		1,165	(9)				(9)		1,156			
100141036	MANSFIELD	TX		02/20/2024		1,208	(64)				(64)		1,144			
100213808	MODESTO	CA		05/29/2025		1,129	(52)				(52)		1,077			
100168665	BRACENTON	FL		07/10/2024		1,208	(9)				(9)		1,199			
100173207	SEDONA	AZ		10/30/2024		1,338	(10)				(10)		1,328			
100195229	BROOMFIELD	CO		07/28/2023		1,212	(5)				(5)		1,207			
100274051	VENICE	CA		01/26/2026		390	(15)				(15)		375			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
Loan Number	City	3	State					8	9	10	11						12	13
				Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100168127	BURBANK	CA			09/20/2024		1,127		(17)			(17)		1,110	1,110			
100078844	DAVIE	FL			02/02/2022		1,753		(66)			(66)		1,687	1,687			
100221100	LODI	CA			07/21/2025		2,231		(36)			(36)		2,195	2,195			
100129653	PALMDALE	CA			09/27/2023		443		(4)			(4)		439	439			
100129730	ORLANDO	FL			09/29/2023		1,103		(16)			(16)		1,087	1,087			
100210693	KENT	WA			05/15/2025		1,329		(28)			(28)		1,301	1,301			
100277446	MADISONVILLE	LA			02/13/2026		349		(10)			(10)		339	339			
100081564	NEWARK	NJ			03/14/2022		1,977		(36)			(36)		1,941	1,941			
100149406	MEADOW VISTA	CA			04/24/2024		1,149		(15)			(15)		1,134	1,134			
100149629	JERSEY CITY	NJ			04/26/2024		1,143		(9)			(9)		1,134	1,134			
100137603	PELHAM	AL			12/06/2023		1,833		(51)			(51)		1,782	1,782			
100201316	LOS ANGELES	CA			03/12/2025		1,021		(35)			(35)		986	986			
100234791	WINNEBAGO	TX			06/28/2025		974		(27)			(27)		947	947			
100120451	CHICAGO	IL			06/18/2023		882		(14)			(14)		868	868			
100170035	YAKIMA	WA			10/08/2024		1,063		(35)			(35)		1,028	1,028			
100257079	MEMPHIS	TN			11/26/2025		1,042		(45)			(45)		997	997			
100162856	ROCKPORT	TX			06/12/2024		1,076		(16)			(16)		1,060	1,060			
100148397	ROCKWALL	TX			04/12/2024		1,116		(19)			(19)		1,097	1,097			
100216567	FOLLY BEACH	SC			06/23/2025		1,110		(1)			(1)		1,109	1,109			
100186125	SAINT AUGUSTINE	FL			01/31/2025		1,068		(27)			(27)		1,041	1,041			
100091644	RIALTO	CA			01/27/2023		1,200		(5)			(5)		1,195	1,195			
100082890	WOODLAND	CA			05/17/2022		4,426		(123)			(123)		4,303	4,303			
100191256	BARKERSVILLE	IN			01/29/2025		1,039		(29)			(29)		1,010	1,010			
100018042	MONROVIA	CA			05/22/2018		3,300		(80)			(80)		3,220	3,220			
100253283	CONROE	TX			10/30/2025		1,167		(18)			(18)		1,149	1,149			
100253296	CONROE	TX			10/30/2025		1,167		(18)			(18)		1,149	1,149			
100253292	CONROE	TX			10/30/2025		1,167		(18)			(18)		1,149	1,149			
100190821	OCEANSIDE	CA			01/28/2025		3,015		(15)			(15)		3,000	3,000			
100273251	MIAMI BEACH	FL			01/16/2026		354		(11)			(11)		343	343			
100194263	WILLIAMS BAY	WI			02/14/2025		882		(33)			(33)		849	849			
100228115	HOLLY SPRINGS	NC			06/07/2025		661		(24)			(24)		637	637			
100119607	SANTA ANA	CA			07/31/2023		1,214		(16)			(16)		1,198	1,198			
100238304	SOUTH GATE	CA			09/19/2025		1,458		(4)			(4)		1,454	1,454			
100220064	VICTORVILLE	CA			07/30/2025		1,943		(92)			(92)		1,851	1,851			
100078639	HARBOR CITY	CA			02/02/2022		3,898		(171)			(171)		3,727	3,727			
100229371	OREN	UT			08/22/2025		1,574		(62)			(62)		1,512	1,512			
100151283	ANDERSON	SC			05/10/2024		1,029		(32)			(32)		997	997			
100088039	WASHINGTON	DC			10/25/2022		925		(26)			(26)		899	899			
100175108	DORAL	FL			11/05/2024		1,029		(47)			(47)		982	982			
100268347	ORLANDO	FL			12/29/2025		760		(12)			(12)		748	748			
100201464	LAS VEGAS	NV			03/12/2025		1,189		(4)			(4)		1,185	1,185			
100203913	SEMINOLE	FL			03/28/2025		885		(41)			(41)		844	844			
100268895	ELK GROVE	CA			12/29/2025		777		(11)			(11)		766	766			
100190723	NAPLES	FL			01/27/2025		1,038		(22)			(22)		1,016	1,016			
100193422	PORT SAINT LUCIE	FL			02/10/2025		695		(15)			(15)		680	680			
100201040	SACRAMENTO	CA			03/12/2025		1,110		(17)			(17)		1,093	1,093			
100271636	PALM HARBOR	FL			12/30/2025		375		(11)			(11)		364	364			
100161540	SAINT AUGUSTINE	FL			12/06/2024		1,048		(25)			(25)		1,023	1,023			
100078007	LIBERTY HILL	TX			01/12/2022		2,013		(25)			(25)		1,988	1,988			
100053361	KINGSTON	NY			03/23/2021		1,358		(127)			(127)		1,231	1,231			
100117634	FRESH MEADOWS	NY			07/20/2023		722		(2)			(2)		720	720			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024690	GLENORA	CA		10/15/2025		1,076		(23)			(23)		1,053				
10014360	CHICAGO	IL		02/16/2024		1,167		(8)			(8)		1,159				
10014361	HUHELL	NJ		02/16/2024		1,093		(14)			(14)		1,079				
10027214	NEWPORT	RI		01/08/2026		666		(5)			(5)		661				
10018016	MORGANVILLE	NJ		11/28/2024		800		(37)			(37)		763				
10021686	AUSTIN	TX		06/23/2025		1,095		(11)			(11)		1,084				
10005302	BRADON	FL		03/23/2021		1,413		(19)			(19)		1,394				
10015722	CENTENNIAL	CO		02/20/2025		1,058		(41)			(41)		1,017				
100102798	HOUSTON	TX		06/22/2023		5,053		(119)			(119)		4,934				
100218591	RICHMOND	TX		06/21/2025		1,089		(8)			(8)		1,081				
100267230	PAYSON	AZ		12/24/2025		712		(17)			(17)		695				
10016594	CAPE CORAL	FL		09/30/2024		857		(31)			(31)		826				
100201564	MANFELD	TX		03/13/2025		23,363		(774)			(774)		22,589				
10019350	SAVANNAH	GA		02/10/2025		661		(9)			(9)		652				
10016697	TACOMA	WA		09/13/2024		1,184		(13)			(13)		1,171				
100119611	SPRING	TX		07/31/2023		989		(7)			(7)		982				
100090243	BURPASS	VA		01/13/2023		1,459		(37)			(37)		1,422				
10021247	FEYBURG	ID		07/21/2025		993		(36)			(36)		957				
100180178	PERRIS	CA		11/25/2024		904		(34)			(34)		870				
100209267	MISSION VIEJO	CA		04/29/2025		1,119		(24)			(24)		1,095				
100206459	SUMNERVILLE	SC		04/22/2025		910		(39)			(39)		871				
100157866	MOLTONBORO	NH		07/09/2024		2,587		(25)			(25)		2,562				
100136654	COACHELLA	CA		01/25/2024		829		(29)			(29)		800				
100000904	LOS ANGELES	CA		09/21/2016		2,100		254			254		2,354				
100165007	DEER PARK	TX		06/28/2024		20,951		(387)			(387)		20,564				
100110265	CASTLE ROCK	CO		06/30/2023		1,642		(17)			(17)		1,625				
100219655	BOOTHBAY HARBOR	ME		07/07/2025		1,550		(54)			(54)		1,496				
100199066	WINTER GARDEN	FL		02/28/2025		1,074		(9)			(9)		1,065				
100207358	RANCHO CUCAMONGA	CA		04/29/2025		1,062		(37)			(37)		1,025				
100001869	DELRAY BEACH	FL		02/25/2022		1,613		(62)			(62)		1,551				
100273919	NORTHBLEN	CO		01/23/2026		351		(11)			(11)		340				
100220242	NORTH COMWAY	NH		07/14/2025		950		(33)			(33)		917				
100274889	CHICAGO	IL		01/08/2026		713		(12)			(12)		701				
100215025	LAVERN	AZ		06/11/2025		1,235		(18)			(18)		1,217				
100272671	BOONE	NC		01/08/2026		647		(25)			(25)		622				
100268206	COLLEGE STATION	TX		12/29/2025		1,152		(20)			(20)		1,132				
100082875	DE LEON SPRINGS	FL		05/17/2022		1,497		(43)			(43)		1,454				
100147759	DAYTONA BEACH	FL		04/08/2024		1,248		(32)			(32)		1,216				
100234342	LOVELAND	CO		06/28/2025		1,088		(32)			(32)		1,056				
100153939	LOS ANGELES	CA		06/05/2024		950		(26)			(26)		924				
100162695	MONTE VISTA	CO		06/12/2024		916		(29)			(29)		887				
100253554	PASADENA	CA		10/30/2025		1,145		(34)			(34)		1,111				
100265518	LANCASTER	CA		12/19/2025		1,006		(35)			(35)		971				
100078679	MURRIETA	CA		02/02/2022		6,290		(9)			(9)		6,286				
100167570	FITCHBURG	MA		02/20/2025		789		(9)			(9)		780				
100273956	FRESNO	CA		01/15/2026		1,788		(21)			(21)		1,767				
100255579	GRANDE BEACH	AL		11/24/2025		1,438		(40)			(40)		1,398				
100246391	MARICOPA	AZ		10/10/2025		1,089		(37)			(37)		1,052				
100202576	GARDEN GROVE	CA		03/21/2025		1,132		(36)			(36)		1,096				
100247477	AUSTIN	TX		11/26/2025		998		(45)			(45)		953				
100177313	BAILEY	CO		01/16/2025		1,067		(18)			(18)		1,049				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100176915	MIAMI	FL		11/15/2024		1,120		(60)			(60)		1,060	1,060			
100074100	VISTA	CA		12/09/2021		2,465		(14)			(14)		2,451	2,451			
100272201	AUSTIN	TX		01/08/2026		757		(19)	757		(19)		738	738			
100151603	ESPERIA	CA		05/10/2024		1,097		(17)			(17)		1,080	1,080			
100271811	LAKE ELMO	IN		12/30/2025		629		(31)			(31)		598	598			
100267064	DALLAS	TX		12/23/2025		1,155		(24)			(24)		1,131	1,131			
100257176	BEAUMONT	CA		11/26/2025		1,067		(32)			(32)		1,035	1,035			
100219639	SAN JACINTO	CA		07/07/2025		1,196		(6)			(6)		1,190	1,190			
100178244	BRENTWOOD	TN		11/19/2024		1,042		(14)			(14)		1,028	1,028			
100086259	BURNSVILLE	NC		09/29/2022		1,113		(30)			(30)		1,083	1,083			
100176258	LOS ANGELES	CA		11/19/2024		1,233		(20)			(20)		1,213	1,213			
100128132	MILBERRY	FL		09/11/2023		1,351		(28)			(28)		1,323	1,323			
100261743	ORLANDO	FL		12/12/2025		775		(24)	775		(24)		751	751			
100238866	FRESNO	CA		09/23/2025		2,754		(81)			(81)		2,673	2,673			
100243484	WHITING	NJ		09/26/2025		873		(41)			(41)		832	832			
100152851	CLINTON	CT		05/22/2024		799		(13)	799		(13)		786	786			
100268647	WEST JORDAN	UT		12/29/2025		1,387		(13)			(13)		1,374	1,374			
100214278	LONG BEACH	CA		05/30/2025		2,080		(36)			(36)		2,044	2,044			
100182380	GILFORD	NH		12/12/2024		947		(36)			(36)		911	911			
100198375	BAKERSFIELD	CA		02/28/2025		991		(32)			(32)		959	959			
100219719	BELLEVUE	WA		07/07/2025		1,077		(28)			(28)		1,049	1,049			
100161778	HUNTINGTON STATION	NY		07/31/2024		1,022		(26)			(26)		996	996			
100155303	PERKOWENVILLE	PA		11/13/2023		1,086		(3)			(3)		1,093	1,093			
100253334	MADISON	WI		10/30/2025		1,090		(32)			(32)		1,058	1,058			
100253655	WILMINGTON	DE		10/30/2025		1,092		(34)			(34)		1,058	1,058			
100167395	BOULE	MD		09/20/2024		976		(6)			(6)		970	970			
100080202	CYPRESS	TX		02/25/2022		1,752		(101)			(101)		1,651	1,651			
100142899	BLUFFTON	SC		02/09/2024		944		(11)			(11)		943	943			
100164162	MORENO VALLEY	CA		06/21/2024		945		(13)	945		(13)		932	932			
100060159	HOLMES BEACH	FL		06/25/2021		2,515		(59)			(59)		2,456	2,456			
100060160	HOLMES BEACH	FL		06/25/2021		2,515		(59)			(59)		2,456	2,456			
100245845	NASHVILLE	TN		10/17/2025		1,050		(50)	1,050		(50)		1,000	1,000			
100244674	RENO	NV		09/29/2025		1,135		(25)			(25)		1,110	1,110			
100253603	WILMINGTON	DE		10/30/2025		1,132		(22)			(22)		1,110	1,110			
100253605	WILMINGTON	DE		10/30/2025		1,132		(22)			(22)		1,110	1,110			
100139445	LAKEBAV	WA		12/28/2023		2,831		(125)			(125)		2,706	2,706			
100272769	PHOENIX	AZ		01/13/2026		379		(7)			(7)		372	372			
100167878	SAN DIEGO	CA		09/20/2024		1,105		(49)			(49)		1,056	1,056			
100156213	HELOTES	TX		06/20/2024		1,084		(27)	1,084		(27)		1,057	1,057			
100243178	WILMINGTON	DE		09/26/2025		1,005		(40)			(40)		965	965			
100161411	BLOOMINGTON	CA		07/26/2024		1,002		(18)			(18)		984	984			
100216230	DANDRIDGE	TN		06/20/2025		1,177		(37)			(37)		1,140	1,140			
100198522	SILVER SPRING	MD		02/28/2025		1,144		(15)			(15)		1,129	1,129			
100194510	SACRAMENTO	CA		02/21/2025		1,119		(16)			(16)		1,103	1,103			
100186558	KISSIMEE	FL		12/30/2024		920		(31)			(31)		889	889			
100243668	RIVERSIDE	CA		09/29/2025		1,047		(34)			(34)		1,013	1,013			
100221549	KISSIMEE	FL		07/23/2025		965		(27)			(27)		938	938			
100220202	OAKLAND	CA		07/15/2025		1,089		(28)			(28)		1,061	1,061			
100152400	OAK ISLAND	NC		05/17/2024		2,673		(8)			(8)		2,665	2,665			
100235900	BOXEYE	AZ		09/04/2025		1,032		(39)			(39)		993	993			
100180705	LANCASTER	CA		11/26/2024		691		(20)			(20)		671	671			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100244740	BOISE	ID		09/29/2025		1,035		(29)			(29)		1,006	1,006			
100146833	LAKE FOREST	CA		03/20/2024		835		(11)			(11)		824	824			
100229492	PASADENA	CA		06/18/2025		1,083		(19)			(19)		1,064	1,064			
100238632	RIVERSIDE	CA		09/19/2025		1,086		(22)			(22)		1,064	1,064			
100164156	STOCKTON	CA		08/21/2024		821		(29)			(29)		792	792			
100215594	MINING	W		06/12/2025		6,751		(98)			(98)		6,653	6,653			
100201545	MIAMI	FL		03/12/2025		465		(2)			(2)		463	463			
100235975	POCONO PINES	PA		09/04/2025		1,114		(23)			(23)		1,091	1,091			
100230067	RICHMOND	TX		06/26/2025		1,086		(19)			(19)		1,047	1,047			
100115015	MAPLE GROVE	WI		07/14/2023		1,036		(9)			(9)		1,027	1,027			
100131799	HAPPY VALLEY	OR		10/06/2023		1,555		(12)			(12)		1,543	1,543			
100226947	COLORADO SPRINGS	CO		07/30/2025		993		(22)			(22)		971	971			
100174074	ATLANTA	GA		10/31/2024		1,461		(68)			(68)		1,393	1,393			
100214863	SAN DIEGO	CA		06/11/2025		3,686		(34)			(34)		3,662	3,662			
100235807	GILBERT	AZ		09/04/2025		1,035		(29)			(29)		1,006	1,006			
100248656	BREUSTER	NY		10/29/2025		1,085		(28)			(28)		1,057	1,057			
10021446	NAPLES	FL		07/22/2025		1,115		(14)			(14)		1,101	1,101			
100220680	SOUTH PASADENA	CA		06/14/2025		912		(33)			(33)		879	879			
100219268	PEARL RIVER	NY		06/30/2025		1,029		(26)			(26)		1,003	1,003			
100180552	SAN BERNARDINO	CA		11/26/2024		811		(12)			(12)		799	799			
100268936	ANCHORAGE	AK		12/29/2025		864		(17)			(17)		847	847			
100071551	RICHMOND	TX		10/14/2021		2,382		(73)			(73)		2,309	2,309			
100220445	CHICO	CA		07/15/2025		1,019		(35)			(35)		984	984			
100184958	PEMBROKE PARK	FL		12/19/2024		1,004		(33)			(33)		971	971			
100228739	DIXON	CA		06/12/2025		1,077		(32)			(32)		1,045	1,045			
100086324	FRAMINGHAM	MA		11/10/2022		884		(29)			(29)		855	855			
100245018	WOLFEBORO	NH		09/29/2025		1,691		(51)			(51)		1,640	1,640			
100236197	LAKE HAVASI CITY	AZ		09/10/2025		856		(20)			(20)		836	836			
100194219	MESA	AZ		02/14/2025		1,060		(35)			(35)		1,025	1,025			
100226387	LEHIGH ACRES	FL		07/30/2025		949		(19)			(19)		930	930			
100163792	LOS ANGELES	CA		09/27/2024		13,627		(806)			(806)		12,821	12,821			
100180506	THOUSAND OAKS	CA		11/26/2024		1,029		(24)			(24)		1,005	1,005			
100065065	PHILADELPHIA	PA		07/14/2021		2,379		(64)			(64)		2,315	2,315			
100209467	DECATUR	GA		04/29/2025		932		(18)			(18)		914	914			
100120530	CLIFFSIDE PARK	NJ		06/16/2023		1,099		(10)			(10)		1,089	1,089			
100227148	AMON	ID		07/30/2025		918		(39)			(39)		879	879			
100151163	ALEDO	TX		05/09/2024		922		(37)			(37)		885	885			
100139602	DAVENPORT	FL		12/28/2023		1,023		(11)			(11)		1,012	1,012			
100165661	DUBLIN	CA		10/04/2024		5,107		(72)			(72)		5,035	5,035			
100166160	WEST HARTFORD	CT		09/09/2024		1,577		(34)			(34)		1,483	1,483			
100194939	SACRAMENTO	CA		02/21/2025		1,728		(19)			(19)		1,709	1,709			
100162798	TACOMA	WA		06/12/2024		1,514		(7)			(7)		1,507	1,507			
100161482	FORT MYERS BEACH	FL		07/30/2024		1,530		(39)			(39)		1,491	1,491			
100099989	ROCKLIN	CA		04/06/2023		1,126		(17)			(17)		1,109	1,109			
100211789	LITTLETON	CO		05/19/2025		1,138		(1)			(1)		1,137	1,137			
100274029	SAN DIEGO	CA		01/26/2026		343		(13)			(13)		330	330			
100150642	PHOENIX	AZ		06/08/2024		1,523		(38)			(38)		1,485	1,485			
100201986	MEDWAY	MA		03/16/2025		1,075		(20)			(20)		1,055	1,055			
100226881	FORT PIERCE	FL		07/30/2025		1,038		(37)			(37)		1,001	1,001			
100211749	CONWAY	NH		05/19/2025		923		(31)			(31)		892	892			
100235121	FREMONT	CA		06/26/2025		1,455		(26)			(26)		1,429	1,429			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100143762	CUMING	GA		04/05/2024		.895		(25)			(25)		.870				
100235344	JOHNSON CITY	TX		10/30/2025		1,479		(47)			(47)		1,432				
100190692	TEBE	AZ		01/28/2025		.799		(7)			(7)		.792				
100074112	OCEANSIDE	CA		12/09/2021		2,125		(106)			(106)		2,019				
100227287	MIDVALE	UT		07/31/2025		1,189		(12)			(12)		1,177				
100206602	CLIMPIA	WA		04/23/2025		2,156		(58)			(58)		2,098				
100129445	PLACENTIA	CA		09/29/2023		1,129		(16)			(16)		1,113				
100123504	ELIZABETH	NJ		09/29/2023		1,116		(3)			(3)		1,113				
100103658	HUNTINGTON STATION	NY		05/10/2023		1,300		(28)			(28)		1,272				
100226544	HIALEAH	FL		07/30/2025		1,059		(7)			(7)		1,052				
100063813	TRACY	CA		07/12/2022		1,631		(15)			(15)		1,616				
100204693	PERTH ABBOT	NJ		04/04/2025		1,024		(27)			(27)		.997				
100268705	GARDEN CITY	GA		12/29/2025		.774		(20)			(20)		.754				
100194738	JACKSON	TN		02/21/2025		2,884		(42)			(42)		2,842				
100120056	JACKSON	TN		06/11/2023		1,101		(5)			(5)		1,086				
100235443	MIDLAND	TX		06/29/2025		.827		(39)			(39)		.788				
100136714	AUBURN	WA		01/25/2024		.868		(32)			(32)		.836				
100189454	METairie	LA		01/15/2025		.709		(11)			(11)		.698				
100234865	DOINEY	CA		06/28/2025		1,207		(8)			(8)		1,199				
100214276	LONG BEACH	CA		05/30/2025		1,052		(27)			(27)		1,025				
100191938	SAINT AUGUSTINE	FL		01/30/2025		1,005		(42)			(42)		.963				
100114793	SEVIERVILLE	TN		07/10/2023		1,612		(5)			(5)		1,607				
100220626	INDIO	CA		07/18/2025		11,159		(177)			(177)		10,982				
100156188	LAS VEGAS	NV		06/20/2024		1,058		(39)			(39)		1,019				
100188334	NACOGDOCHES	TX		01/08/2025		202,340		(3,834)			(3,834)		198,506				
100245043	LAS VEGAS	NV		09/29/2025		1,214		(37)			(37)		1,177				
100177734	SAN JOSE	CA		01/16/2025		.765		(36)			(36)		.729				
100067683	OAKLAND	CA		09/23/2021		2,501		(34)			(34)		2,467				
100215487	RIPON	CA		06/12/2025		1,532		(28)			(28)		1,504				
100099643	PHOENIX	AZ		04/06/2023		1,014		(7)			(7)		1,007				
100218501	OCALA	FL		06/27/2025		1,013		(37)			(37)		.976				
100215717	ORLANDO	FL		06/13/2025		.991		(15)			(15)		.976				
100171341	RIVERSIDE	CA		10/16/2024		.730		(19)			(19)		.711				
100135266	COMANCHE	TX		11/08/2023		1,438		(3)			(3)		1,435				
100135929	HILLSBORO	OR		11/13/2023		15,020		(195)			(195)		14,825				
100079278	FARMERS BRANCH	TX		02/28/2022		2,003		(46)			(46)		1,957				
100206130	VACAVILLE	CA		04/16/2025		.969		(23)			(23)		.946				
100156146	SUNRISE	FL		07/25/2024		1,264		(41)			(41)		1,223				
100245435	TUSON	AZ		10/06/2025		1,327		(36)			(36)		1,291				
100197597	GARFIELD	NJ		02/26/2025		1,133		(22)			(22)		1,111				
100173770	BRENTWOOD	TN		10/30/2024		1,138		(29)			(29)		1,109				
100246815	TRUMBULL	CT		10/15/2025		1,083		(44)			(44)		1,039				
100132715	HONOLULU	HI		11/03/2023		.811		(2)			(2)		.809				
100081624	MIDDLETOWN	NJ		03/24/2022		1,715		(23)			(23)		1,692				
100207015	FRAMINGHAM	MA		04/24/2025		.948		(22)			(22)		.926				
100191220	SACRAMENTO	CA		01/29/2025		510		(23)			(23)		.487				
100245620	DOUGLASVILLE	GA		10/06/2025		1,055		(45)			(45)		1,010				
100266230	PARKS	AZ		12/29/2025		1,114		(22)			(22)		1,092				
100118927	WOODBRIDGE	VA		07/27/2023		.820		(29)			(29)		.791				
100181322	CLERMONT	FL		12/06/2024		1,014		(21)			(21)		.993				
100127708	EFFORT	PA		09/08/2023		1,039		(16)			(16)		1,023				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100212065	CAPE MAY	NJ		05/22/2025		1,054		(16)			(16)		1,038				
100210078	ST SIMONS ISLAND	GA		05/07/2025		1,050		(12)			(12)		1,038				
100213879	INDIO	CA		05/29/2025		1,006		(24)			(24)		982				
100209354	FRESNO	CA		04/29/2025		1,061		(23)			(23)		1,038				
100221560	COLUMBUS	OH		07/22/2025		1,402		(41)			(41)		1,361				
100216755	HASLET	TX		06/27/2025		1,041		(17)			(17)		1,024				
100275566	SUFFOLK	VA		02/13/2026		976		(27)			(27)		949				
100220480	HILTON HEAD	SC		07/15/2025		1,039		(33)			(33)		1,006				
100238456	HUFFMAN	TX		09/19/2025		2,025		(56)			(56)		1,969				
100150677	RICHARDSON	TX		05/06/2024		1,175		(6)			(6)		1,169				
10010059	BRENTWOOD	TN		06/23/2023		1,132		(5)			(5)		1,127				
100235732	NEW BRAUNFELS	TX		09/22/2025		334,613		(7,677)			(7,677)		326,936				
100218807	JANO BEACH	FL		06/27/2025		1,404		(57)			(57)		1,347				
100071869	LA MESA	CA		10/14/2021		2,382		(85)			(85)		2,297				
100184428	BAKERSFIELD	CA		12/17/2024		1,120		(2)			(2)		1,118				
100199193	NAPLES	FL		04/04/2025		1,038		(43)			(43)		995				
100215746	CHICAGO	IL		06/12/2025		1,020		(25)			(25)		995				
100214764	OHIO	CA		06/11/2025		1,021		(26)			(26)		995				
100196547	BROKEN BOW	OK		02/28/2025		962		(30)			(30)		932				
100268451	NEW KENSINGTON	PA		12/29/2025		645		(20)			(20)		625				
100164746	DAYTONA BEACH	FL		08/26/2024		1,016		(12)			(12)		1,004				
100221670	EAGLE MOUNTAIN	UT		07/23/2025		998		(12)			(12)		986				
100219826	NASHVILLE	TN		07/08/2025		1,085		(29)			(29)		1,056				
100247315	DESERT HOT SPRINGS	CA		10/24/2025		710		(34)			(34)		676				
100142654	HONEY IN THE HILLS	FL		02/08/2024		906		(9)			(9)		897				
100109841	FED BANK	NJ		06/22/2023		1,105		(26)			(26)		1,077				
100238654	OLD TOWN	FL		09/23/2025		2,078		(59)			(59)		2,020				
100210146	WHITEFISH BAY	WI		05/07/2025		1,148		(7)			(7)		1,141				
100114650	DALLAS	TX		06/29/2023		1,166		(14)			(14)		1,152				
100149846	WESTPORT	CT		04/29/2024		758		(14)			(14)		744				
100128743	HEMPSTEAD	NY		09/21/2023		4,247		(18)			(18)		4,229				
100207058	SAINT MARYS	GA		04/24/2025		948		(24)			(24)		924				
100152175	ROTONDA WEST	FL		05/17/2024		1,126		(1)			(1)		1,125				
100189019	SAN BERNARDINO	CA		01/09/2025		960		(45)			(45)		915				
100256980	HEWICO	NC		11/26/2025		710		(27)			(27)		683				
100201037	PROVIDENCE	UT		03/12/2025		1,096		(19)			(19)		1,077				
100166552	HARVEYVILLE	SC		09/25/2024		1,021		(32)			(32)		989				
100086041	SPokane	WA		09/23/2021		2,532		(26)			(26)		2,506				
100079556	SAN BERNARDINO	CA		04/08/2022		1,765		(41)			(41)		1,724				
100206781	CAPE CORAL	FL		04/23/2025		1,291		(45)			(45)		1,246				
100142746	LINEN	NJ		02/08/2024		981		(28)			(28)		953				
100247289	POCONO PINES	PA		10/23/2025		938		(21)			(21)		917				
100201658	SCHERTZ	TX		03/13/2025		932		(44)			(44)		888				
100221428	SPANAWAY	WA		07/22/2025		1,033		(11)			(11)		1,022				
100118936	FORT PIERCE	FL		07/27/2023		1,068		(76)			(76)		992				
100245948	LAKE FOREST	CA		11/06/2025		1,057		(44)			(44)		1,013				
100246278	PORI REPUBLIC	MD		10/10/2025		4,184		(236)			(236)		3,948				
100190183	WOODSTOCK	GA		01/21/2025		2,152		(60)			(60)		2,092				
100168195	GLENDALE	CA		09/20/2024		1,182		(18)			(18)		1,164				
100071723	PINEY FLATS	TN		04/26/2018		1,622		86			86		1,708				
100189305	ASHFORD	WA		01/13/2025		1,077		(33)			(33)		984				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100246410	LOS ANGELES	CA		10/10/2025		1,038		(37)			(37)		1,001	1,001			
100120022	LAKELAND	CO		06/11/2023		1,230		(5)			(5)		1,225	1,225			
100216215	LOS BANOS	CA		06/20/2025		2,664		(107)			(107)		2,557	2,557			
100199228	PRESOTT	AZ		02/28/2025		1,093		(18)			(18)		1,075	1,075			
100254028	YOUNTVILLE	CA		11/17/2025		1,434		(67)			(67)		1,367	1,367			
100080920	STOCKTON	CA		04/01/2022		1,986		(55)			(55)		1,931	1,931			
100164635	DAVISVILLE	GA		06/21/2024		1,118		(17)			(17)		1,101	1,101			
100192960	LOGAN	OH		02/10/2025		1,032		(25)			(25)		1,007	1,007			
100294989	CLIFTON	VA		06/28/2025		2,052		(60)			(60)		1,992	1,992			
100057944	HUNTINGTON BEACH	CA		06/30/2021		5,463		(95)			(95)		5,368	5,368			
100209209	LAKE HAVASI CITY	AZ		04/29/2025		1,092		(29)			(29)		1,063	1,063			
100189682	TEJFE	AZ		02/20/2025		988		(12)			(12)		976	976			
100115815	IRVINE	CA		07/20/2023		1,222		(19)			(19)		1,203	1,203			
100159842	POINCIPE BEACH	FL		06/16/2024		1,104		(39)			(39)		1,065	1,065			
100167001	HARRESON	DE		09/19/2024		208,747		(5,817)			(5,817)		202,930	202,930			
100173726	COMMERCIAL POINT	OH		10/30/2024		1,436		(52)			(52)		1,384	1,384			
100203890	MIDLOTHIAN	VA		03/28/2025		1,105		(15)			(15)		1,090	1,090			
100201946	PLEASANT HILL	CA		03/18/2025		117,537		(1,579)			(1,579)		115,958	115,958			
100255530	RENTON	WA		11/24/2025		1,131		(25)			(25)		1,106	1,106			
100146333	OXFORD	CA		04/12/2024		1,183		(26)			(26)		1,157	1,157			
100202840	HAVERHILL	MA		03/24/2025		973		(27)			(27)		946	946			
100161063	TAMPA	FL		07/24/2024		6,575		(148)			(148)		6,427	6,427			
100146520	KATY	TX		04/12/2024		1,091		(4)			(4)		1,087	1,087			
100088123	SUNNY ISLES BEACH	FL		10/25/2022		1,007		(20)			(20)		987	987			
100207018	PHOENIX	AZ		04/24/2025		1,109		(16)			(16)		1,093	1,093			
100272867	NORTH LAS VEGAS	NV		01/15/2026		934		(14)			(14)		920	920			
100199100	SKYSEVILLE	MO		03/03/2025		2,125		(63)			(63)		2,062	2,062			
100253726	JOHNSTON	RI		10/30/2025		1,077		(43)			(43)		1,034	1,034			
100238660	YUBA CITY	CA		09/19/2025		1,014		(31)			(31)		983	983			
100175547	JACKSONVILLE	FL		11/08/2024		968		(41)			(41)		927	927			
100220655	LA QUINTA	CA		07/18/2025		900		(47)			(47)		853	853			
100244900	SEATTLE	WA		09/29/2025		1,194		(9)			(9)		1,185	1,185			
100197936	MARYSVILLE	WA		02/26/2025		1,075		(19)			(19)		1,056	1,056			
100133989	TAMPA	FL		10/25/2023		961		(10)			(10)		951	951			
100268658	POST FALLS	ID		12/29/2025		770		(11)			(11)		759	759			
100188559	EL CAJON	CA		02/10/2025		1,017		(33)			(33)		984	984			
100079060	EL MONTE	CA		02/24/2022		1,413		(15)			(15)		1,398	1,398			
100268635	SHARPS CHAPEL	TN		12/29/2025		777		(13)			(13)		764	764			
100268235	PIGEN FORGE	TN		12/29/2025		818		(2)			(2)		816	816			
100255770	HILLSBORO	OR		11/24/2025		1,173		(23)			(23)		1,150	1,150			
100244970	BOZEMAN	MT		09/29/2025		1,376		(36)			(36)		1,340	1,340			
100185130	PERRIS	CA		12/20/2024		1,101		(11)			(11)		1,090	1,090			
100067989	LOS ANGELES	CA		09/23/2021		2,570		(10)			(10)		2,560	2,560			
100191010	SPRINGFIELD GARDENS	NY		01/29/2025		1,107		(25)			(25)		1,082	1,082			
100151140	TUCSON	AZ		05/09/2024		1,089		(24)			(24)		1,065	1,065			
100102411	SEMINOLE	FL		06/07/2023		1,278		(34)			(34)		1,244	1,244			
100236138	AURORA	CO		09/10/2025		923		(25)			(25)		898	898			
100057622	PORTLAND	OR		06/30/2021		2,452		(50)			(50)		2,402	2,402			
100221141	GLENVIEW	IL		07/21/2025		16,044		(45)			(45)		15,999	15,999			
100079639	PRESOTT	AZ		04/08/2022		2,047		(30)			(30)		2,017	2,017			
100255728	ROSEVILLE	OH		11/24/2025		1,263		(20)			(20)		1,243	1,243			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026824	CENTERTON	AR		12/29/2025		835	(4)		(4)				831				
100201634	MIDDLETON	ID		03/13/2025		1,044	(38)	(38)			(38)		1,006				
100238623	ELK GROVE	CA		09/23/2025		2,375	(28)	(28)					2,347				
100194626	SAN DIEGO	CA		10/30/2023		2,736	(68)	(68)					2,668				
100246018	GAITHERSBURG	MD		10/07/2025		1,403	(48)	(48)					1,355				
100188461	TOLESON	MD		01/08/2025		1,009	(36)	(36)					973				
100176099	DURHAM	NC		12/20/2024		1,057	(19)	(19)					1,038				
100243802	LAS VEGAS	NV		09/29/2025		5,677	(269)	(269)			(269)		5,408				
100170301	PHOENIX	AZ		10/08/2024		1,166	(29)	(29)					1,137				
100214335	SEVIERVILLE	TN		06/02/2025		953	(21)	(21)					932				
100120305	HESPERIA	CA		06/18/2023		697	(4)	(4)					693				
100210636	AUSTIN	TX		05/15/2025		1,024	(39)	(39)					985				
100188607	UNION	NJ		02/10/2025		1,026	(20)	(20)					1,006				
100076042	BURBANK	CA		01/07/2022		2,439	(31)	(31)					2,408				
100188463	MURRIETA	CA		01/08/2025		959	(17)	(17)					942				
100254131	PORT ROYAL	SC		12/12/2025		1,783	(35)	(35)					1,748				
100091551	STATEN ISLAND	NY		01/20/2023		760	(7)	(7)					753				
100228030	BALDWIN PARK	CA		08/06/2025		658	(13)	(13)					645				
100228657	MILLVILLE	DE		06/11/2025		1,042	(29)	(29)					1,013				
100277684	METHUEN	MA		02/19/2026		356	(13)	(13)					343				
100221242	ELK GROVE	CA		07/21/2025		1,114	(17)	(17)					1,097				
100272771	FULSHEAR	TX		01/13/2026		361	(10)	(10)					351				
100216705	BEECH MOUNTAIN	NC		06/23/2025		1,019	(24)	(24)					995				
100253766	WEST HAVEN	CT		10/30/2025		1,157	(25)	(25)					1,132				
100195665	CAPE CORAL	FL		02/24/2025		985	(40)	(40)					945				
100165691	FONTANA	CA		08/29/2024		873	(7)	(7)					866				
100235180	CHESTER	MD		08/28/2025		872	(41)	(41)					831				
100171658	VISALIA	CA		10/17/2024		895	(29)	(29)					866				
100134273	ROSELLE	NJ		10/27/2023		1,342	(36)	(36)					1,306				
100076016	BONEY LAKE	WA		01/07/2022		2,148	(60)	(60)					2,088				
100144149	LOS ANGELES	CA		03/07/2024		1,172	(9)	(9)					1,163				
100235089	LEAVENWORTH	WA		08/28/2025		1,112	(23)	(23)					1,089				
100089593	DUMONT	NJ		01/26/2023		1,105	(23)	(23)					1,082				
100190652	KIRKLAND	WA		01/28/2025		4,692	(47)	(47)					4,645				
100253453	ARDMORE	OK		10/30/2025		1,096	(14)	(14)					1,082				
100266899	MARBLE FALLS	TX		12/29/2025		588	(25)	(25)					563				
100133388	LOS ANGELES	CA		11/21/2023		1,356	(19)	(19)					1,337				
100235042	ROCKLIN	CA		08/28/2025		1,134	(19)	(19)					1,115				
100209777	SITKA	AK		05/05/2025		1,058	(26)	(26)					1,032				
100274010	QUEEN CREEK	AZ		01/26/2026		310	(13)	(13)					297				
100216710	ORLANDO	FL		06/27/2025		1,262	(35)	(35)					1,227				
100234818	JACKSONVILLE	FL		06/28/2025		232,496	(5,169)	(5,169)					227,327				
100155648	HOUSTON	TX		07/10/2024		1,087	(24)	(24)					1,063				
100179009	MILFORD	MI		11/21/2024		1,089	(20)	(20)					1,069				
100168740	GARNER	NC		09/26/2024		1,989	(105)	(105)					1,884				
100119292	BRANTON	FL		07/31/2023		1,131	(16)	(16)					1,115				
100069692	LAWTON	OK		01/13/2023		617	(2)	(2)					615				
100237016	LODI	CA		09/12/2025		1,881	(13)	(13)					1,868				
100174500	ELIZABETH	NJ		10/31/2024		1,403	(53)	(53)					1,350				
100133695	AUSTIN	TX		10/23/2023		1,365	(5)	(5)					1,360				
100206270	PEORIA	AZ		04/17/2025		1,168	(21)	(21)					1,147				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100254902	CHICAGO	IL		11/17/2025		1,988	(85)				(85)		1,903		1,903		
100272271	N TOPSAIL BEACH	NC		01/08/2026		766	(15)				(15)		751		751		
100165966	LOS ANGELES	CA		06/06/2024		1,091	(33)				(33)		1,058		1,058		
100176610	CARSON CITY	NV		11/15/2024		978	(46)				(46)		932		932		
100189240	SAN FRANCISCO	CA		01/13/2025		1,174	(8)				(8)		1,166		1,166		
100238768	MIRLE BEACH	SC		09/22/2025		990	(33)				(33)		957		957		
100200720	SALT LAKE CITY	UT		03/11/2025		1,097	(16)				(16)		1,081		1,081		
100221609	THOUSAND OAKS	CA		07/22/2025		736	(21)				(21)		715		715		
100107592	VACAVILLE	CA		06/29/2023		1,173	(25)				(25)		1,148		1,148		
100254199	PLUMOUTH	MA		11/06/2025		1,322	(59)				(59)		1,263		1,263		
100216538	SALIDA	CO		06/23/2025		1,036	(14)				(14)		1,022		1,022		
100263989	LACEY	WA		10/30/2025		1,217	(13)				(13)		1,204		1,204		
100153720	SKOKIE	IL		07/11/2024		10,716	(215)				(215)		10,501		10,501		
100238736	NASHVILLE	TN		09/22/2025		1,104	(9)				(9)		1,095		1,095		
100205751	WALNUT CREEK	CA		04/14/2025		1,010	(13)				(13)		997		997		
100164512	VICTORVILLE	CA		06/21/2024		1,172	(10)				(10)		1,162		1,162		
100263783	HILLSBORO	OR		10/30/2025		1,068	(29)				(29)		1,039		1,039		
100244905	BAFFIELD	CO		09/29/2025		692	(25)				(25)		667		667		
100192908	JACKSON	TN		02/10/2025		1,113	(8)				(8)		1,105		1,105		
100159659	LAKE HAVASU CITY	AZ		08/23/2024		972	(26)				(26)		946		946		
100136707	HOUSTON	TX		01/25/2024		2,502	(42)				(42)		2,460		2,460		
100185715	BOWTON BEACH	FL		12/20/2024		1,827	(32)				(32)		1,795		1,795		
100228947	BENLEY	MA		06/12/2025		1,656	(39)				(39)		1,617		1,617		
100168009	ALBUQUIN	IL		09/20/2024		2,570	(78)				(78)		2,492		2,492		
100160429	DANBURY	CT		07/19/2024		943	(35)				(35)		908		908		
100247219	BEECH MOUNTAIN	NC		10/23/2025		1,058	(17)				(17)		1,041		1,041		
100199478	MARSHALL	VA		02/28/2025		1,088	(16)				(16)		1,072		1,072		
100157535	WEST BABYLON	NY		02/20/2025		901	(29)				(29)		872		872		
100180182	RIVERVIEW	FL		11/25/2024		1,047	(26)				(26)		1,021		1,021		
100142510	SONORA	CA		02/08/2024		1,824	(26)				(26)		1,798		1,798		
100081608	SAINT AUGUSTINE	FL		03/24/2022		2,214	(49)				(49)		2,165		2,165		
100166435	WHITING	NJ		10/31/2024		1,116	(41)				(41)		1,075		1,075		
100065128	SAN JOSE	CA		07/14/2021		2,516	(62)				(62)		2,454		2,454		
100160581	STOCKTON	CA		11/26/2024		1,335	(59)				(59)		1,276		1,276		
100156749	FAIRVIEW	TX		07/10/2024		1,084	(32)				(32)		1,052		1,052		
100065127	WESTMINSTER	CA		07/14/2021		2,517	(63)				(63)		2,454		2,454		
100150782	BUCKEYE	AZ		05/07/2024		2,140	(29)				(29)		2,111		2,111		
100075990	DANBURY	CT		01/07/2022		2,098	(60)				(60)		2,018		2,018		
100202677	MANDEVILLE	LA		03/24/2025		56,381	(1,299)				(1,299)		55,082		55,082		
100204020	RANCHO CORDOVA	CA		03/28/2025		1,321	(62)				(62)		1,259		1,259		
100215316	FERNAO	FL		06/12/2025		1,066	(22)				(22)		1,044		1,044		
100167941	HEMET	CA		09/20/2024		1,447	(23)				(23)		1,424		1,424		
100254756	MIAMI LAKES	FL		11/14/2025		838	(34)				(34)		804		804		
100214530	LAGO VISTA	TX		06/06/2025		1,022	(28)				(28)		994		994		
100243865	ONTARIO	CA		09/29/2025		1,091	(42)				(42)		1,049		1,049		
100228513	NEIBERG	OR		06/11/2025		986	(30)				(30)		956		956		
100185499	MIRAMAR BEACH	FL		12/20/2024		1,091	(23)				(23)		1,068		1,068		
100205657	ALEXANDRIA	VA		05/09/2025		1,090	(14)				(14)		1,076		1,076		
100176703	MIAMI GARDENS	FL		11/15/2024		1,120	(20)				(20)		1,100		1,100		
100120664	NAVARRE	FL		06/24/2023		1,026	(17)				(17)		1,009		1,009		
100277635	MORENO VALLEY	CA		02/17/2026		330	(14)				(14)		316		316		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100193619	EDINBURG	TX		07/15/2024		922		(6)				(8)	914		914			
100261720	YUMA	AZ		12/12/2025		1,004		(38)				(38)	966		966			
100267066	BERKELEY LAKE	GA		12/24/2025		3,233		(61)				(61)	3,172		3,172			
100084721	COVINA	CA		06/02/2022		1,100		(20)				(20)	1,080		1,080			
100205087	WILLIS	TX		04/11/2025		1,102		(52)				(52)	1,050		1,050			
100198461	MINNEAPOLIS	MIN		02/28/2025		1,501		(50)				(50)	1,451		1,451			
100190701	TOWNSEND	WI		01/28/2025		1,597		(11)				(11)	1,586		1,586			
100228415	WOODBURY	NY		08/11/2025		2,662		(69)				(69)	2,593		2,593			
100171201	PLAINFIELD	NJ		10/16/2024		1,019		(35)				(35)	984		984			
100197646	HILLSIDE	NJ		02/26/2025		795		(35)				(35)	760		760			
100246828	AURORA	CO		10/17/2025		1,014		(48)				(48)	966		966			
100212310	SACRAMENTO	CA		05/28/2025		1,045		(14)				(14)	1,031		1,031			
100136562	BRADYVILLE	MO		05/25/2017		1,571		(10)				(10)	1,681		1,681			
100245302	GILBERT	AZ		10/06/2025		31,006		(1,118)				(1,118)	29,888		29,888			
100142736	BRACENTON	FL		02/08/2024		1,071		(5)				(5)	1,066		1,066			
100098630	VACAVILLE	CA		01/30/2023		840		(29)				(29)	811		811			
100221029	PORT HAYWOOD	VA		07/18/2025		975		(36)				(36)	939		939			
100218193	AUSTIN	TX		06/26/2025		975		(36)				(36)	939		939			
100272158	SPRINGWAY	VA		01/08/2026		730		(18)				(18)	712		712			
100159616	DORAL	FL		07/15/2024		1,100		(65)				(65)	1,035		1,035			
100205720	GARLAND	TX		04/14/2025		1,078		(26)				(26)	1,052		1,052			
100172577	WILLOWOOD	NJ		10/23/2024		1,056		(35)				(35)	1,021		1,021			
100186367	GENEVA	OH		01/08/2025		1,129		(22)				(22)	1,107		1,107			
100204756	ONTARIO	CA		04/09/2025		1,078		(22)				(22)	1,056		1,056			
100257163	THOMPSONS STATION	TN		11/26/2025		1,107		(15)				(15)	1,092		1,092			
100228294	ENGLISH TOWN	NJ		08/11/2025		992		(30)				(30)	962		962			
100268348	PEWEOK	VA		12/29/2025		752		(12)				(12)	740		740			
100165808	FAIRSVILLE	TX		08/29/2024		1,050		(36)				(36)	1,014		1,014			
100161510	FRISCO	CO		07/30/2024		1,028		(33)				(33)	995		995			
100073210	UPPER MARLBORO	MD		02/24/2022		2,029		(19)				(19)	2,010		2,010			
100165984	LOS ANGELES	CA		12/26/2024		1,117		(39)				(39)	1,078		1,078			
100218653	RATHERUM	ID		06/27/2025		1,037		(16)				(16)	1,019		1,019			
100245365	LA FERIA	TX		10/06/2025		992		(52)				(52)	940		940			
100171821	BALDWIN PARK	CA		10/17/2024		1,142		(29)				(29)	1,113		1,113			
100228923	HIALEAH	FL		08/10/2025		977		(28)				(28)	949		949			
100180019	FREMONT	CA		11/25/2024		1,183		(3)				(3)	1,180		1,180			
100080242	NORTH BRANSHIX	NJ		02/25/2022		1,134		(57)				(57)	1,477		1,477			
100170308	GRAND JUNCTION	CO		10/08/2024		1,133		(24)				(24)	1,109		1,109			
100144492	DEWEER	CO		04/26/2024		995		(64)				(64)	931		931			
100209605	WOOD RIDGE	NJ		05/02/2025		1,132		(24)				(24)	1,108		1,108			
100162936	RIVERSIDE	CA		06/12/2024		1,115		(19)				(19)	1,096		1,096			
100173648	HARDEVILLE	SC		10/31/2024		964		(20)				(20)	944		944			
100202419	PARITAN	NJ		03/19/2025		916		(41)				(41)	875		875			
100144243	WESTERVILLE	OH		03/08/2024		828		(38)				(38)	790		790			
100246870	SANDPOINT	ID		10/17/2025		1,034		(36)				(36)	996		996			
100162831	ONTARIO	CA		08/12/2024		2,224		(14)				(14)	2,210		2,210			
100054529	OKMHD	CA		03/23/2021		1,973		(64)				(64)	1,909		1,909			
100164302	PALMDALE	CA		06/21/2024		1,007		(17)				(17)	990		990			
100180038	FAYSTON	VT		11/25/2024		1,152		(19)				(19)	1,133		1,133			
100254184	SMITHFIELD	NC		11/06/2025		1,045		(22)				(22)	1,023		1,023			
100165559	BRYSON CITY	NC		08/29/2024		999		(3)				(3)	996		996			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156571	MESA	AZ		06/24/2024		7,218		(29)				(29)	7,189		7,189		
100114537	JUNCTION CITY	OR		06/29/2023		1,911		(69)				(69)	1,842		1,842		
100138063	SAN BERNARDINO	CA		12/13/2023		655		(5)				(5)	650		650		
100246156	OCEAN PINES	NC		10/06/2025		983		(38)				(38)	945		945		
100253638	CONIFER	CO		10/30/2025		1,087		(41)				(41)	1,046		1,046		
100229170	BIG BEAR LAKE	CA		06/14/2025		1,327		(33)				(33)	1,294		1,294		
100190837	LINCOLN	NE		01/27/2025		1,104		(16)				(16)	1,088		1,088		
100076296	REDLANDS	CA		01/07/2022		2,234		(41)				(41)	2,193		2,193		
100171677	BLUE RIDGE	GA		10/16/2024		1,194		(27)				(27)	1,167		1,167		
100216746	MANASSA	TX		06/23/2025		1,079		(12)				(12)	1,067		1,067		
100162310	NEWARK	NJ		06/12/2024		1,065		(20)				(20)	1,045		1,045		
100166932	HOUSTON	TX		09/13/2024		1,122		(34)				(34)	1,088		1,088		
100174315	PORT ARANSAS	TX		10/31/2024		1,046		(32)				(32)	1,014		1,014		
100172428	PLANO	TX		10/23/2024		1,066		(36)				(36)	1,030		1,030		
100273049	RIVERSIDE	CA		01/15/2026		371		(4)				(4)	367		367		
100091586	ROSELLE	GA		03/07/2023		1,445		(45)				(45)	1,400		1,400		
100202825	MONTEA	VA		03/24/2025		712		(14)				(14)	698		698		
100091430	PHOENIX	AZ		02/22/2023		1,142		(7)				(7)	1,135		1,135		
100141488	COMMERCE	CA		01/30/2024		586		(24)				(24)	562		562		
100137538	KALISPELL	MT		12/08/2023		1,085		(12)				(12)	1,073		1,073		
100071915	SCOTTSDALE	AZ		11/19/2021		2,336		(74)				(74)	2,262		2,262		
100115723	DELRAY BEACH	FL		07/20/2023		2,002		(38)				(38)	1,964		1,964		
100155049	EDGEWOOD	VA		07/19/2024		1,180		(39)				(39)	1,141		1,141		
100226929	MODESTO	CA		07/30/2025		1,034		(18)				(18)	1,016		1,016		
100181510	BIRMINGHAM	AL		12/06/2024		776		(36)				(36)	740		740		
100203181	DANFORTH	CA		03/27/2025		999		(35)				(35)	964		964		
100120392	FONTANA	CA		06/18/2023		914		(38)				(38)	876		876		
100218773	BOSTON	MA		06/27/2025		1,512		(29)				(29)	1,483		1,483		
100110285	HAMILTON	NJ		06/30/2023		1,259		(19)				(19)	1,240		1,240		
100261548	BOSTON	MA		12/08/2025		997		(15)				(15)	982		982		
100235294	WODENHUGH	GA		06/29/2025		1,034		(32)				(32)	1,002		1,002		
100246199	BOSTON	MA		10/08/2025		1,090		(47)				(47)	1,043		1,043		
100155064	BLACK HAWK	CO		07/19/2024		1,134		(31)				(31)	1,103		1,103		
100156401	PORTLAND	OR		06/24/2024		1,043		(16)				(16)	1,027		1,027		
100192469	STANFORD	CT		02/07/2025		1,112		(3)				(3)	1,109		1,109		
100214121	OAK HARBOR	WA		05/30/2025		1,098		(18)				(18)	1,080		1,080		
100174997	NAPLES	FL		10/31/2024		610		(39)				(39)	571		571		
100245610	LUBBOCK	TX		10/06/2025		1,070		(41)				(41)	1,029		1,029		
100218574	FORTLAND	NC		06/27/2025		983		(32)				(32)	951		951		
100205736	KLAMATH FALLS	OR		04/14/2025		1,561		(27)				(27)	1,534		1,534		
100238523	CAPE MAY	NJ		09/19/2025		935		(21)				(21)	914		914		
100115988	AUSTIN	TX		07/20/2023		2,095		(48)				(48)	2,047		2,047		
100134060	BROOKLYN	NY		10/25/2023		1,073		(16)				(16)	1,057		1,057		
100141064	CANYON COUNTRY AREA SANTA CL	CA		02/20/2024		11,863		(113)				(113)	11,750		11,750		
100203997	SCOTCH PLAINS	NJ		03/26/2025		2,066		(39)				(39)	2,027		2,027		
100176754	LINCOLN	NE		11/15/2024		2,692		(49)				(49)	2,643		2,643		
100138704	FRESNO	CA		02/02/2024		292		(12)				(12)	280		280		
100143125	GLENDALE	CA		02/16/2024		977		(30)				(30)	947		947		
100141482	COMMERCE	CA		01/30/2024		879		(33)				(33)	846		846		
100160053	MORGANTON	GA		07/17/2024		1,033		(23)				(23)	1,010		1,010		
100147665	KIMBERLY	ID		04/04/2024		1,055		(13)				(13)	1,042		1,042		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078017	BAYVILLE	NY		01/12/2022		2,183		(31)			(31)		2,152		2,152		
100188823	FONTANA	CA		01/09/2025		1,047		(46)			(46)		1,001		1,001		
100191211	HUNTINGTON PARK	CA		01/29/2025		1,025		(24)			(24)		1,001		1,001		
100162736	BIRMINGHAM	AL		06/12/2024		1,068		(17)			(17)		1,051		1,051		
100257057	CORAL SPRINGS	FL		11/26/2025		1,482		(59)			(59)		1,423		1,423		
100119534	CHARLOTTE	NC		07/28/2023		1,120		(10)			(10)		1,110		1,110		
100253362	FRESNO	CA		10/30/2025		1,181		(23)			(23)		1,158		1,158		
100165436	HOUSTON	TX		08/29/2024		1,130		(2)			(2)		1,128		1,128		
100266696	CONROE	TX		12/29/2025		768		(13)			(13)		755		755		
100237397	PHOENIX	AZ		10/10/2025		1,057		(44)			(44)		1,013		1,013		
100188059	LOGAN	OH		09/20/2024		1,129		(23)			(23)		1,106		1,106		
100254710	NORTH WILDOOD	IN		11/13/2025		3,057		(115)			(115)		2,942		2,942		
100167064	SPRING HILL	TN		09/13/2024		856		(35)			(35)		821		821		
100172407	KING OF RUSSIA	PA		10/23/2024		2,307		(27)			(27)		2,280		2,280		
100264623	BREKEN	IN		12/17/2025		1,486		(61)			(61)		1,425		1,425		
100212200	BRIDGEPORT	CT		05/22/2025		978		(21)			(21)		957		957		
10027571	PLAINFIELD	NJ		02/13/2026		381		(5)			(5)		376		376		
100246794	ACCORD	NY		10/15/2025		1,101		(54)			(54)		1,047		1,047		
100277471	SILVER SPRING	MD		02/13/2026		403		(13)			(13)		390		390		
100115580	HOPKINTON	MA		07/19/2023		1,397		(31)			(31)		1,366		1,366		
100148255	ASHURN	VA		04/12/2024		1,171		(19)			(19)		1,152		1,152		
100228710	GALVESTON	TX		06/11/2025		976		(39)			(39)		937		937		
100261605	BREA	CA		12/15/2025		1,089		(26)			(26)		1,063		1,063		
100109550	CELINA	TX		06/12/2023		1,259		(19)			(19)		1,240		1,240		
100246291	LONGBOAT KEY	FL		10/10/2025		2,999		(82)			(82)		2,917		2,917		
100165006	RICHMOND	TX		08/29/2024		886		(59)			(59)		829		829		
100245235	OAK ISLAND	NC		10/06/2025		962		(19)			(19)		943		943		
100194226	HOMESTEAD	FL		02/14/2025		1,040		(23)			(23)		1,017		1,017		
100170316	LAS VEGAS	NV		10/08/2024		1,052		(37)			(37)		1,015		1,015		
100179568	ST CHARLES	IL		11/21/2024		1,718		(26)			(26)		1,692		1,692		
100244868	KNOXVILLE	TN		09/29/2025		1,046		(25)			(25)		1,021		1,021		
100143897	PORT SAINT LUCIE	FL		02/29/2024		805		(29)			(29)		776		776		
100216631	AURORA	CO		06/23/2025		989		(23)			(23)		966		966		
100152662	SEWICKLEY	PA		05/17/2024		1,034		(11)			(11)		1,023		1,023		
100209687	CONERS	NY		05/02/2025		1,053		(39)			(39)		1,014		1,014		
100212708	WEST VALLEY CITY	UT		05/28/2025		1,140		(16)			(16)		1,124		1,124		
100207121	DENVER	CO		04/25/2025		888		(6)			(6)		882		882		
100221511	AVE MARIA	FL		07/22/2025		1,028		(38)			(38)		990		990		
100155562	DANBURY	CT		06/17/2024		1,140		(25)			(25)		1,115		1,115		
100182110	HARTFORDVILLE	SC		12/12/2024		1,142		(36)			(36)		1,106		1,106		
100205990	CHARLESTON	SC		05/09/2025		971		(45)			(45)		926		926		
100192338	MENEFEE	CA		02/05/2025		1,120		(20)			(20)		1,100		1,100		
100088242	CENTRAL ISLIP	NY		10/17/2022		1,255		(30)			(30)		1,225		1,225		
100235966	DUNDIN	FL		09/04/2025		969		(40)			(40)		929		929		
100175076	AUSTIN	TX		11/05/2024		1,200		(31)			(31)		1,169		1,169		
100149462	HUGHESVILLE	MD		04/24/2024		1,315		(21)			(21)		1,294		1,294		
100253310	ROCKWALL	TX		10/30/2025		4,270		(148)			(148)		4,122		4,122		
100130414	SUFFERN	NY		09/28/2023		847		(7)			(7)		840		840		
100156882	KILL DEVIL HILLS	NC		07/10/2024		1,060		(20)			(20)		1,040		1,040		
100193544	VENTURA	CA		02/10/2025		968		(14)			(14)		954		954		
100215706	MURFREESBORO	TN		06/13/2025		944		(18)			(18)		926		926		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191735	MONROE	NY		02/20/2025		1,251	(54)				(54)		1,197	1,197			
100201748	SELBYVILLE	DE		03/18/2025		927	(26)				(26)		901	901			
100194139	PATERSON	NJ		02/14/2025		1,156	(28)				(28)		1,128	1,128			
100185090	DALLAS	TX		12/20/2024		1,107					1,107		1,107	1,107			
100235682	PHILADELPHIA	PA		08/29/2025		1,397		(49)			(49)		1,348	1,348			
100090428	PALMDALE	CA		12/28/2022		3,187							3,187	3,187			
100143266	WEST ORANGE	NJ		02/16/2024		1,105		(18)			(18)		1,087	1,087			
100188345	SHARPSBURG	GA		09/25/2024		2,633	(66)				(66)		2,567	2,567			
100227983	HIALEAH	FL		06/04/2025		861	(41)				(41)		820	820			
100153562	LAS VEGAS	NV		05/30/2024		1,137	(2)				(2)		1,135	1,135			
100142855	NORTH PLAINFIELD	NJ		02/09/2024		888		(1)			(1)		887	887			
100148418	ROSEVILLE	OH		04/12/2024		1,404		(34)			(34)		1,370	1,370			
100153611	CAPE CORAL	FL		05/31/2024		1,064	(31)				(31)		1,033	1,033			
100245388	MODESTO	CA		11/06/2025		986	(47)				(47)		939	939			
100149201	HEMET	CA		04/22/2024		995	(3)				(3)		992	992			
100176720	PEORIA	AZ		11/15/2024		1,113	(25)				(25)		1,088	1,088			
100151419	PARMUS	NJ		05/10/2024		1,081	(17)				(17)		1,064	1,064			
100080474	FONTANA	CA		03/24/2022		1,845		(62)			(62)		1,783	1,783			
100148542	NAGS HEAD	NC		04/12/2024		1,049		(19)			(19)		1,030	1,030			
100198424	FED LODGE	MT		02/28/2025		1,923	(34)				(34)		1,889	1,889			
100045300	WEST HILLS	CA		11/25/2020		1,194	(33)				(33)		1,161	1,161			
100210116	LAKE HAVASU CITY	AZ		05/07/2025		904	(17)				(17)		887	887			
100148779	MENEFEE	CA		04/17/2024		960	(21)				(21)		959	959			
100137919	BATTLE GROUND	WA		12/12/2023		970	(11)				(11)		959	959			
100164630	WEST COVINA	CA		06/21/2024		1,210	(19)				(19)		1,191	1,191			
100175358	LINCOLN	NE		11/05/2024		1,309	(32)				(32)		1,277	1,277			
100186460	CHICO	CA		12/30/2024		1,162	(2)				(2)		1,160	1,160			
100216277	BAKERSFIELD	CA		06/20/2025		3,006	(59)				(59)		2,947	2,947			
100172291	AMERICAN FORK	UT		10/21/2024		1,196	(14)				(14)		1,182	1,182			
100088255	SARATOGA SPRINGS	NY		10/17/2022		1,075	184				184		1,259	1,259			
100205641	LODI	CA		05/09/2025		2,784	(87)				(87)		2,697	2,697			
100206819	SANTA MARIA	CA		04/24/2025		912	(40)				(40)		872	872			
100142909	FALLS CHURCH	VA		02/09/2024		917	(24)				(24)		893	893			
100218820	PEORIA	AZ		06/27/2025		1,120	(4)				(4)		1,116	1,116			
100253091	HUHELL	NJ		10/30/2025		1,106	(31)				(31)		1,075	1,075			
100185182	HYATTSVILLE	MD		12/20/2024		1,058	(28)				(28)		1,030	1,030			
100081175	SEATTLE	WA		03/18/2022		1,922	(24)				(24)		1,898	1,898			
100134983	VALLEY SPGS	CA		10/27/2023		804	(10)				(10)		794	794			
100161716	ELIZABETH	NJ		07/30/2024		1,432	(35)				(35)		1,397	1,397			
100203330	BENTONVILLE	AR		03/27/2025		895	(42)				(42)		883	883			
100246451	FORT COLLINS	CO		10/06/2025		1,101	(38)				(38)		1,063	1,063			
100182115	WESTON	FL		12/12/2024		1,213	(11)				(11)		1,202	1,202			
100202005	MARCO ISLAND	FL		03/07/2025		1,039	(23)				(23)		1,016	1,016			
100214542	WEST COVINA	CA		06/06/2025		5,289	(122)				(122)		5,167	5,167			
100234949	TILGHMAN	MD		06/28/2025		1,094	(31)				(31)		1,063	1,063			
100139147	CHANDLER	AZ		12/28/2023		1,061	(13)				(13)		1,048	1,048			
100235989	VAN NUYS	CA		09/02/2025		881	(39)				(39)		842	842			
100277206	MORENO VALLEY	CA		02/10/2026		291	(12)				(12)		279	279			
100156478	WEST CHESTER	PA		06/24/2024		1,027	(20)				(20)		1,007	1,007			
100236054	HYATTSVILLE	MD		09/04/2025		910	(42)				(42)		888	888			
100159241	EVERETT	WA		07/15/2024		1,160	(9)				(9)		1,151	1,151			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100134540	EAST ISLIP	NY		10/30/2023		907		(4)				(4)	903	903			
100272762	SAN FRANCISCO	CA		01/13/2026		373		(7)				(7)	366	366			
100272998	NEW BEDFORD	MA		01/15/2026		372		(6)				(6)	366	366			
100235417	POIMONA	CA		06/29/2025		240		(11)				(11)	229	229			
100277427	LITTLETON	CO		02/13/2026		383		(9)				(9)	384	384			
100255082	CHICAGO	IL		11/19/2025		974		(13)				(13)	961	961			
100206213	MADERA	CA		04/16/2025		962		(23)				(23)	939	939			
100272857	MADISON	WI		01/15/2026		348		(8)				(8)	340	340			
100247397	COMPTON	CA		10/24/2025		1,097		(10)				(10)	1,087	1,087			
100143044	AUSTIN	TX		02/14/2024		786		(49)				(49)	737	737			
100267041	HERMITAGE	TN		12/23/2025		1,134		(21)				(21)	1,113	1,113			
100246958	LOVARTCHEE	FL		10/17/2025		21,223		(881)				(881)	20,342	20,342			
100186273	HIGHLANDS RANCH	CO		12/27/2024		1,106		(37)				(37)	1,069	1,069			
100246437	LEESBURG	VA		10/10/2025		1,020		(3)				(3)	1,017	1,017			
100202640	LAKEWOOD	CO		03/24/2025		1,108		(17)				(17)	1,091	1,091			
100255428	PALM HARBOR	FL		11/24/2025		1,145		(5)				(5)	1,140	1,140			
100080505	EDINBURG	TX		03/10/2022		1,339		(31)				(31)	1,308	1,308			
10021039	WOOBLINE	MO		07/18/2025		1,572		(39)				(39)	1,533	1,533			
100160354	SOUTH LAKE TAHOE	CA		07/19/2024		1,303		(17)				(17)	1,286	1,286			
100172488	TALLADEGA	AL		10/23/2024		1,502		(19)				(19)	1,483	1,483			
100215328	SACRAMENTO	CA		06/12/2025		1,052		(29)				(29)	1,023	1,023			
100168514	CANYON LAKE	TX		09/25/2024		973		(32)				(32)	941	941			
100201536	BEAVERTON	OR		03/13/2025		961		(40)				(40)	921	921			
100076948	PHOENIX	AZ		01/07/2022		2,384		(30)				(30)	2,354	2,354			
100268424	AVONDALE	AZ		12/29/2025		11,319		(213)				(213)	11,106	11,106			
100204818	IDAHO FALLS	ID		04/10/2025		1,048		(40)				(40)	1,008	1,008			
100193747	VICTORVILLE	CA		02/10/2025		895		(33)				(33)	862	862			
100153835	PHILADELPHIA	PA		07/10/2024		680		(11)				(11)	669	669			
100268711	SANT CLOUD	FL		12/29/2025		721		(22)				(22)	699	699			
100218762	BOUNTIFUL	UT		06/27/2025		1,016		(29)				(29)	987	987			
100253623	RIDGEFIELD	WA		10/30/2025		1,082		(41)				(41)	1,041	1,041			
100268709	ATHENS	GA		12/29/2025		750		(16)				(16)	734	734			
100268847	AUSTIN	TX		12/29/2025		747		(11)				(11)	736	736			
100221600	RICHMOND	TX		07/25/2025		1,081		(8)				(8)	1,073	1,073			
100157883	ASHURN	VA		07/09/2024		2,111		(19)				(19)	2,092	2,092			
100219153	BEAUFORT	SC		06/27/2025		1,052		(20)				(20)	1,032	1,032			
100151335	FRESNO	CA		05/10/2024		1,630		(19)				(19)	1,611	1,611			
100273891	MIAMI	FL		01/26/2026		572		(27)				(27)	545	545			
100142486	BONITA	CA		03/08/2024		1							1	1			
100167438	GRAND TERRACE	CA		09/16/2024		1,261		(9)				(9)	1,252	1,252			
100272801	MENFEE	CA		01/12/2026		609		(32)				(32)	577	577			
100157121	MIAMI	FL		02/20/2025		973		(43)				(43)	930	930			
100182400	SAN MARCOS	TX		12/12/2024		4,948		(21)				(21)	4,927	4,927			
100018319	LIVIN	WA		06/27/2018		2,481		(4)				(4)	2,477	2,477			
100211471	HEMET	CA		05/16/2025		1,765		(45)				(45)	1,720	1,720			
100102877	FULSHEAR	TX		06/22/2023		1,086		(41)				(41)	1,045	1,045			
100201860	LINWOOD	WA		03/18/2025		1,093		(39)				(39)	1,054	1,054			
100065582	FULLERTON	CA		07/28/2021		2,420		(72)				(72)	2,348	2,348			
100186271	WINTER GARDEN	FL		12/27/2024		1,161		(16)				(16)	1,145	1,145			
100192519	WINTHROP	WA		02/10/2025		974		(24)				(24)	950	950			
100173421	WEST WARRICK	RI		10/29/2024		1,013		(25)				(25)	988	988			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100162532	RICHMOND	TX		06/12/2024		951	(21)	(21)			(21)		930	930			
100162682	SOUTH BEACH	OR		06/12/2024		960		(22)			(22)		938	938			
100215607	NORTH WILDLWOOD	NJ		06/12/2025		5,391	(38)	(38)			(38)		5,353	5,353			
100144450	THORNDALE	TX		04/26/2024		1,128	(9)	(9)			(9)		1,119	1,119			
100206732	SPRINGFIELD	VA		04/23/2025		3,513		(127)			(127)		3,386	3,386			
100226773	VACAVILLE	CA		07/30/2025		972	(33)	(33)			(33)		939	939			
100246132	SAN ANTONIO	TX		10/08/2025		880	(40)	(40)			(40)		840	840			
100148297	RENO	NV		04/12/2024		1,599		(19)			(19)		1,580	1,580			
100172134	VANCOUVER	WA		10/17/2024		1,055	(30)	(30)			(30)		1,025	1,025			
100256892	MOUNTAIN TOP (WRIGHT)	PA		11/26/2025		1,025	(48)				(48)		977	977			
100025188	GRANDE	CA		09/20/2018		1,923		78			78		2,001	2,001			
100171204	HUDSONVILLE	MI		10/16/2024		1,215		(16)			(16)		1,199	1,199			
100248949	ROCKLEDGE	FL		10/29/2025		1,129	(30)	(30)			(30)		1,099	1,099			
100246869	ODDEE	FL		10/17/2025		1,006	(23)	(23)			(23)		983	983			
100129877	MANIET	NY		09/27/2023		1,065	(32)	(32)			(32)		1,033	1,033			
100268558	BOISE	ID		12/29/2025		903	(26)	(26)			(26)		877	877			
100203430	VIDA	OR		03/27/2025		2,607		(108)			(108)		2,499	2,499			
100088968	MIAMI	FL		11/15/2022		856	(40)	(40)			(40)		816	816			
100236294	LAKE PARK	FL		06/10/2025		899		(40)			(40)		859	859			
100066526	KIPULEI	HI		06/02/2021		3,109		(3)			(3)		3,106	3,106			
100170390	HIGHLAND	UT		10/08/2024		1,221		(14)			(14)		1,207	1,207			
100164035	FARMINGTON HILLS	MI		06/21/2024		1,031	(24)	(24)			(24)		1,007	1,007			
100180423	NORTHBRIDGE	MA		11/25/2024		1,160	(6)	(6)			(6)		1,152	1,152			
100160008	MIAMI	FL		06/16/2024		1,023	(14)	(14)			(14)		1,009	1,009			
100181371	LUERNE VALLEY	CA		12/06/2024		804	(37)	(37)			(37)		767	767			
100272859	ALEXANDRIA	VA		01/08/2026		3,907		(60)			(60)		3,847	3,847			
100189663	COMMERCE CITY	CO		01/17/2025		912		(16)			(16)		896	896			
100267179	ROGERS	AR		12/23/2025		1,014		(31)			(31)		983	983			
100157650	LIGHTHOUSE POINT	FL		06/28/2024		1,005	(7)	(7)			(7)		998	998			
100243309	STANTON	CA		09/26/2025		996	(40)	(40)			(40)		956	956			
100206626	RINGOLD	GA		04/24/2025		977		(23)			(23)		954	954			
100199270	PHOENIX	AZ		03/05/2025		940	(29)	(29)			(29)		911	911			
100167011	TRACY CITY	TN		09/13/2024		1,261	(7)	(7)			(7)		1,254	1,254			
100132142	ORESSON	TX		10/13/2023		1,001		(6)			(6)		995	995			
100182177	TRUTMAN	NC		12/12/2024		1,077	(3)	(3)			(3)		1,074	1,074			
100272915	MAPLES	FL		01/08/2026		695	(21)	(21)			(21)		674	674			
100245669	CAPE CORAL	FL		10/24/2025		1,038		(30)			(30)		1,008	1,008			
100195277	MANTECA	CA		02/24/2025		1,150	(1)	(1)			(1)		1,149	1,149			
100200696	RIO RANCHO	MI		03/11/2025		1,099	(15)	(15)			(15)		1,084	1,084			
100182428	ATLANTA	GA		12/12/2024		1,073	(14)	(14)			(14)		1,059	1,059			
100202832	NORTHLENN	CO		03/24/2025		3,728	(130)	(130)			(130)		3,598	3,598			
100256446	HENDERSON	NV		11/25/2025		1,078	(45)	(45)			(45)		1,033	1,033			
100236277	SWIRNA	GA		09/10/2025		1,011		(15)			(15)		996	996			
100253768	ORLANDO	FL		10/30/2025		1,061	(45)	(45)			(45)		1,016	1,016			
100247407	YUMA	AZ		10/24/2025		1,096	(37)	(37)			(37)		1,059	1,059			
100186464	FT WORTH	TX		12/30/2024		1,082		(23)			(23)		1,059	1,059			
100157703	HOUSTON	TX		06/28/2024		760		(49)			(49)		711	711			
100083599	COACHELLA	CA		07/25/2022		1,280	(21)	(21)			(21)		1,239	1,239			
100255596	HIGHLANDS RANCH	CO		11/24/2025		1,515	(36)	(36)			(36)		1,479	1,479			
100197439	HOLLYWOOD	FL		07/11/2024		1,155	(45)	(45)			(45)		1,110	1,110			
100182570	MIAMI	FL		12/12/2024		1,141		(8)			(8)		1,133	1,133			

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	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100236144	HOOPER	AL		06/10/2025		956		(24)			(24)		932		932		
100156324	HOUSTON	TX		07/25/2024		7,803		(345)			(345)		7,458		7,458		
100169770	GLENDALE	CA		09/30/2024		1,008		(26)			(26)		982		982		
100265010	MIAMI	FL		12/17/2025		1,057		(43)			(43)		1,014		1,014		
100055106	NORTH BALDWIN	NY		03/23/2021		975		62			62		1,037		1,037		
100193664	PANAMA CITY BEACH	FL		02/10/2025		970		(14)			(14)		956		956		
100186402	BELLINGHAM	WA		12/30/2024		1,118		(6)			(6)		1,110		1,110		
100148738	VISALIA	CA		04/17/2024		1,070		(14)			(14)		1,056		1,056		
100185160	BERLIN	MA		12/20/2024		1,145		(42)			(42)		1,103		1,103		
100206186	MASSACHUSETTS	VA		04/16/2025		1,095		(22)			(22)		1,073		1,073		
100076484	SANTA BARBARA	CA		12/21/2021		2,218		(48)			(48)		2,170		2,170		
100219638	COMMERCE CITY	CO		07/07/2025		899		(27)			(27)		872		872		
100194064	BROCKTON	MA		02/14/2025		1,052		(38)			(38)		1,014		1,014		
100044772	BRIDGEPORT	CT		11/19/2020		660		64			64		724		724		
100169612	WASHINGTON	DC		09/30/2024		969		(20)			(20)		949		949		
100234844	MILFORD	MI		06/28/2025		918		(38)			(38)		880		880		
100136787	SHIRLEY	NY		11/27/2023		844		(25)			(25)		819		819		
100216446	NEWINGTON	CT		06/20/2025		535		(25)			(25)		510		510		
100215526	RUNNELLS	IA		06/11/2025		968		(40)			(40)		928		928		
100236895	RIO LINDA	CA		09/22/2025		941		(39)			(39)		902		902		
100177065	FORT LAUDERDALE	FL		07/16/2025		3,336		(75)			(75)		3,261		3,261		
100244720	SACRAMENTO	CA		09/29/2025		1,114		(24)			(24)		1,090		1,090		
100244731	PLAIN CITY	OH		09/29/2025		1,123		(6)			(6)		1,117		1,117		
100244421	MOUNTAIN VIEW	CA		09/29/2025		1,018		(27)			(27)		991		991		
100107916	ELIZABETH	NJ		06/29/2023		1,017		(48)			(48)		969		969		
100244803	TUALATIN	OR		09/29/2025		1,264		(48)			(48)		1,216		1,216		
100076983	HOMESTEAD	FL		12/23/2021		974		(67)			(67)		907		907		
100175322	PHOENIX	AZ		11/05/2024		1,197		(20)			(20)		1,177		1,177		
100103037	HOUSTON	TX		06/22/2023		946		(43)			(43)		905		905		
100246644	MURRAY	UT		10/15/2025		1,016		(28)			(28)		988		988		
100221514	FRIPP ISLAND	SC		07/22/2025		2,807		(22)			(22)		2,785		2,785		
100173173	CHARLOTTE	NC		10/30/2024		997		(29)			(29)		968		968		
100172515	ALBRIGHTSVILLE	PA		10/23/2024		1,002		(34)			(34)		968		968		
100229881	HARTWELL	GA		06/18/2025		5,258		(71)			(71)		5,187		5,187		
100198448	DENVER	CO		02/28/2025		1,015		(21)			(21)		994		994		
100253099	ENGLEWOOD	CO		10/30/2025		1,112		(8)			(8)		1,104		1,104		
100176652	CHARLOTTE	NC		11/15/2024		1,135		(19)			(19)		1,116		1,116		
100100221	BROOKLYN	NY		03/17/2023		993		(37)			(37)		956		956		
100219813	ALBANY	IA		07/08/2025		1,051		(30)			(30)		1,021		1,021		
100228482	LIBERTY TWP	OH		06/11/2025		945		(37)			(37)		908		908		
100210406	FRANKINGHAM	MA		05/12/2025		1,879		(12)			(12)		1,867		1,867		
100272897	STOCKBRIDGE	GA		01/12/2026		573		(26)			(26)		547		547		
100189288	CORVALLIS	OR		01/13/2025		1,989		(48)			(48)		1,941		1,941		
100253708	ORLANDO	FL		10/30/2025		1,059		(45)			(45)		1,014		1,014		
100244771	TIGARD	OR		09/29/2025		1,040		(34)			(34)		1,006		1,006		
100140808	FRANKFORT	IL		03/06/2024		1,016		(15)			(15)		1,001		1,001		
100165981	SEFFNER	FL		06/30/2024		1,066		(37)			(37)		1,029		1,029		
100162773	GRAPEVINE	TX		06/12/2024		2,775		(7)			(7)		2,768		2,768		
100238738	FREELAND	MD		09/23/2025		1,088		(18)			(18)		1,070		1,070		
100272051	LANCASTER	CA		07/08/2026		761		(7)			(7)		754		754		
100192892	CORONA	CA		02/10/2025		2,996		(14)			(14)		2,982		2,982		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100115175	ELMWOOD PARK	NJ		07/17/2023		1,333		(39)			(39)		1,294				
100227136	LAKE ELSINORE	CA		07/30/2025		988		(35)			(35)		953				
100238414	PALMDALE	CA		09/19/2025		992		(29)			(29)		963				
100213815	NORTH LAS VEGAS	NV		05/29/2025		756		(36)			(36)		720				
100146638	EVANSTON	IL		03/20/2024		861		(19)			(19)		842				
100162740	BOSTON	MA		06/12/2024		1,128		(14)			(14)		1,114				
100247554	HURRICANE	UT		10/29/2025		979		(45)			(45)		934				
100198513	HVATTISVILLE	MD		02/28/2025		1,092		(15)			(15)		1,077				
100143182	OREGON CITY	OR		02/16/2024		1,137		(26)			(26)		1,111				
100244846	LAUREL	IL		09/29/2025		982		(42)			(42)		940				
100142346	HACIENDA HEIGHTS	CA		03/15/2024		1,380		(83)			(83)		1,297				
100219669	MALDEN	MA		07/07/2025		19,722		(574)			(574)		19,148				
100237765	SOUTH LAKE TAHOE	CA		09/12/2025		1,011		(39)			(39)		972				
100159053	SANTA CLARA	CA		06/15/2024		3,920		(25)			(25)		3,895				
100218955	BARDSTOWN	KY		06/27/2025		899		(6)			(6)		891				
100246191	REDDING	CA		10/08/2025		932		(41)			(41)		891				
100168801	MIAMI	FL		09/26/2024		1,025		(49)			(49)		976				
100277506	NEW BEDFORD	MA		02/13/2026		374		(9)			(9)		365				
100169156	REDINGTON SHORES	FL		09/27/2024		1,385		(29)			(29)		1,356				
100155621	THORNTON	CO		11/09/2023		437		(6)			(6)		429				
100093989	CLOWIS	CA		01/13/2023		886		(29)			(29)		857				
100119822	BAY SHORE	NY		06/08/2023		1,001		(30)			(30)		971				
100164457	CORALLA	NC		06/21/2024		1,055		(26)			(26)		1,029				
100119998	LAKE GENEVA	WI		06/11/2023		1,085		(6)			(6)		1,077				
100156505	DULUTH	GA		06/24/2024		1,020		(16)			(16)		1,002				
100226708	CLARKSVILLE	TN		07/30/2025		1,079		(23)			(23)		1,056				
100267029	PITTSBURG	CA		12/23/2025		1,108		(27)			(27)		1,081				
100166178	SALT LAKE CITY	UT		09/09/2024		1,101		(23)			(23)		1,078				
100140502	BOYNTON BEACH	FL		01/19/2024		1,364		(19)			(19)		1,345				
100155360	FREDERICKSBURG	VA		07/17/2023		1,029		(23)			(23)		1,006				
100186277	LAS VEGAS	NV		12/27/2024		1,688		(62)			(62)		1,628				
100164450	POINT PLEASANT BORO	NJ		06/21/2024		1,058		(22)			(22)		1,036				
100157154	LAUREL	MD		02/20/2025		854		(40)			(40)		814				
100272224	HILTON HEAD ISLAND	SC		01/08/2026		687		(22)			(22)		665				
100171394	LAUREL	MD		10/16/2024		1,828		(38)			(38)		1,790				
100168633	MANFELD	TX		09/25/2024		1,049		(28)			(28)		1,021				
100214926	CONCORD	NC		06/11/2025		1,037		(34)			(34)		1,003				
100143382	LAKE ARROHEAD	CA		02/16/2024		773		(22)			(22)		751				
100245851	HOMESTEAD	FL		10/17/2025		1,008		(28)			(28)		980				
100228720	PRESOTT VALLEY	AZ		06/11/2025		1,127		(5)			(5)		1,122				
100186536	WINTER GARDEN	FL		12/30/2024		3,502		(104)			(104)		3,398				
100226534	PAGE	FL		07/30/2025		1,009		(3)			(3)		1,006				
100057790	WALTHAM	MA		06/30/2021		2,453		(39)			(39)		2,414				
100099577	WILLISTON	FL		04/06/2023		932		(7)			(7)		925				
100175146	PAGE	AZ		11/05/2024		1,107		(19)			(19)		1,088				
100130417	SUFFERN	NY		09/28/2023		767		(9)			(9)		758				
100119310	CHICAGO	IL		07/31/2023		1,088		(12)			(12)		1,076				
100215654	DELRAY BEACH	FL		06/12/2025		942		(23)			(23)		919				
100218711	NAGS HEAD	NC		06/27/2025		1,047		(16)			(16)		1,031				
100229795	LANSDALE	PA		06/18/2025		1,003		(28)			(28)		975				
100238385	SUGARLOAF	CA		09/19/2025		1,837		(66)			(66)		1,771				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State					8	9	10	11	12						13
				Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100198433	EUREKA	CA			02/28/2025		1,092	(7)	(7)			(7)		1,085	1,085			
100219835	PALM SPRINGS	CA			07/08/2025		1,064	(25)	(25)			(25)		1,039	1,039			
100088015	FOULETT	TX			10/25/2022		915	(31)	(31)			(31)		884	884			
100108431	HAVERSTRAW	NY			05/25/2023		1,046	(17)	(17)			(17)		1,029	1,029			
100215803	ANTIOCH	CA			06/12/2025		1,071	(17)	(17)			(17)		1,054	1,054			
100245310	WILLIAMSBURG	VA			10/06/2025		1,073	(42)	(42)			(42)		1,031	1,031			
100226794	CASTLE ROCK	CO			07/30/2025		1,061	(28)	(28)			(28)		1,033	1,033			
100244807	PATERSON	NJ			09/29/2025		336	(13)	(13)			(13)		323	323			
100099859	MIDLAND	TX			03/07/2023		1,114	(23)	(23)			(23)		1,091	1,091			
100172758	ATLANTIC HIGHLANDS	NJ			12/06/2024		1,321	(21)	(21)			(21)		1,300	1,300			
100228654	SAINT GEORGE	UT			06/11/2025		3,999	(98)	(98)			(98)		3,901	3,901			
100244558	MURRELLS INLET	SC			09/29/2025		961	(39)	(39)			(39)		922	922			
100218493	HARWOOD HEIGHTS	IL			06/27/2025		2,267	(44)	(44)			(44)		2,223	2,223			
100194143	TAMPA	FL			02/14/2025		961	(35)	(35)			(35)		926	926			
100115861	AVENTURA	FL			07/20/2023		1,180	(28)	(28)			(28)		1,132	1,132			
100186476	SANGER	CA			12/30/2024		2,013	(38)	(38)			(38)		1,975	1,975			
100238636	OLYMPIA	WA			09/19/2025		967	(22)	(22)			(22)		945	945			
100120132	SCOTTSDALE	AZ			08/11/2023		1,181	(22)	(22)			(22)		1,159	1,159			
100246835	MAHAH	NJ			10/16/2025		999	(30)	(30)			(30)		969	969			
100200214	LEVITTOWN	NY			03/07/2025		2,586	(35)	(35)			(35)		2,551	2,551			
100247351	YAKIMA	WA			10/29/2025		883	(40)	(40)			(40)		843	843			
100209674	HOPKINS	IN			05/02/2025		941	(38)	(38)			(38)		903	903			
100165353	LIBERTY HILL	TX			08/29/2024		1,029	(33)	(33)			(33)		996	996			
100212701	ST. GEORGE	UT			05/28/2025		1,043	(30)	(30)			(30)		1,013	1,013			
100228006	HOUSTON	TX			06/04/2025		1,039	(22)	(22)			(22)		1,017	1,017			
100173188	SAN DIEGO	CA			10/30/2024		1,158	(24)	(24)			(24)		1,134	1,134			
100162447	VIRGINIA BEACH	VA			05/17/2024		1,034	(10)	(10)			(10)		1,024	1,024			
100244534	BOISE	ID			09/29/2025		1,899	(62)	(62)			(62)		1,837	1,837			
100065595	LOS ANGELES	CA			07/28/2021		2,341	(60)	(60)			(60)		2,281	2,281			
100119608	CANTON	OH			07/31/2023		1,109	(17)	(17)			(17)		1,092	1,092			
100115862	LITTLE ROCK	CA			07/20/2023		1,098	(15)	(15)			(15)		1,083	1,083			
100243339	LAURENCEVILLE	GA			09/26/2025		1,080	(23)	(23)			(23)		1,037	1,037			
100226707	PONTE VEDRA	FL			07/30/2025		1,173	(5)	(5)			(5)		1,168	1,168			
100253440	BRACEY	VA			10/30/2025		940	(18)	(18)			(18)		922	922			
100254514	WOODSTOCK	GA			11/07/2025		1,136	(26)	(26)			(26)		1,110	1,110			
100205724	ANNAPOLIS	MD			04/14/2025		6,646	(32)	(32)			(32)		6,614	6,614			
100079606	KATY	TX			04/08/2022		1,973	(63)	(63)			(63)		1,910	1,910			
100216659	JERSEY CITY	NJ			06/23/2025		1,226	(13)	(13)			(13)		1,213	1,213			
100238022	ARVADA	CO			10/10/2025		1,078	(50)	(50)			(50)		1,028	1,028			
100167087	DOVER	ID			09/13/2024		941	(23)	(23)			(23)		918	918			
100127515	AUSTIN	TX			09/08/2023		1,134	(9)	(9)			(9)		1,125	1,125			
100054768	BRINK	NY			03/23/2021		3,488	(163)	(163)			(163)		3,325	3,325			
100229110	AFTON	IN			06/14/2025		1,250	(25)	(25)			(25)		1,225	1,225			
100216736	LAURENCEVILLE	GA			06/27/2025		979	(22)	(22)			(22)		957	957			
100205696	TUKWILA	WA			04/14/2025		978	(27)	(27)			(27)		951	951			
100120873	DENVER	CO			08/28/2023		2,207	(36)	(36)			(36)		2,171	2,171			
100229789	OAK ISLAND	NC			06/18/2025		996	(33)	(33)			(33)		923	923			
100253384	ROBINVILLE	NJ			10/30/2025		1,876	(67)	(67)			(67)		1,809	1,809			
100261667	BARRINGTON	IL			12/12/2025		1,708	(65)	(65)			(65)		1,643	1,643			
100216453	PEMBROKE PINES	FL			06/20/2025		1,030	(7)	(7)			(7)		1,023	1,023			
100189267	BRYSON CITY	NC			01/13/2025		5,613	(66)	(66)			(66)		5,547	5,547			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100150672	SARASOTA	FL		06/08/2024		1,151		(20)			(20)		1,131	1,131			
100234715	SAINT PETERSBURG	FL		06/28/2025		1,060		(35)			(35)		1,025	1,025			
100199298	STOCKTON	CA		03/05/2025		984		(37)			(37)		947	947			
100210367	RIVERSIDE	CA		05/12/2025		1,186		(41)			(41)		1,145	1,145			
100129802	SARASOTA	FL		09/27/2023		1,016		(37)			(37)		979	979			
100191131	ROCKLAND	MA		01/29/2025		898		(27)			(27)		871	871			
100216535	CHANDLER	AZ		06/23/2025		935		(24)			(24)		911	911			
100152781	CHATHAM	CA		05/22/2024		4,670		(22)			(22)		4,648	4,648			
100212318	LANCASTER	CA		05/28/2025		836		(39)			(39)		797	797			
100169868	CORALLA	NC		09/30/2024		700		(20)			(20)		680	680			
100238006	CHICAGO	IL		10/10/2025		1,085		(7)			(7)		1,078	1,078			
100148809	FRESNO	CA		04/17/2024		1,332		(26)			(26)		1,306	1,306			
100203985	JACKSONVILLE	FL		03/28/2025		1,005		(28)			(28)		977	977			
100107307	AUSTIN	TX		06/29/2023		1,097		(15)			(15)		1,082	1,082			
100115508	SUBULMITTY	OR		07/19/2023		1,550		(34)			(34)		1,516	1,516			
100160169	MELBOURNE BEACH	FL		07/18/2024		1,058		(24)			(24)		1,034	1,034			
100206787	CAPE MAY	NJ		04/23/2025		1,037		(36)			(36)		1,001	1,001			
100141432	LAKE WORTH	FL		01/30/2024		898		(19)			(19)		879	879			
100109097	FRESNO	CA		06/05/2023		3,092		(53)			(53)		3,039	3,039			
100246717	TUSCON	AZ		10/15/2025		1,063		(53)			(53)		1,010	1,010			
100177469	DRAPER	UT		01/16/2025		930		(44)			(44)		886	886			
100140237	PATERSON	NJ		01/18/2024		1,115		(25)			(25)		1,090	1,090			
100264975	ATLANTA	GA		12/17/2025		1,211		(55)			(55)		1,156	1,156			
100169867	HILLIARD	OH		01/21/2025		969		(18)			(18)		951	951			
100178410	AUSTIN	TX		11/21/2024		1,007		(27)			(27)		980	980			
100174267	HENDERSON	NV		10/31/2024		1,323		(3)			(3)		1,320	1,320			
100193948	NIPOMO	CA		01/09/2024		1,524		(18)			(18)		1,506	1,506			
100212507	PORTLAND	OR		05/28/2025		1,046		(10)			(10)		1,036	1,036			
100151796	EAST FAIRMOUTH	MA		06/10/2024		5,167		(17)			(17)		5,150	5,150			
100110034	SAN LEANDRO	CA		06/30/2023		1,170		(13)			(13)		1,157	1,157			
100216017	ROYAL PALM BEACH	FL		07/11/2025		960		(34)			(34)		926	926			
100205986	FAIRFAX	CA		04/15/2025		1,095		(20)			(20)		1,075	1,075			
100110262	PETALUMA	CA		06/30/2023		1,118		(29)			(29)		1,089	1,089			
100254977	WOODBRIIDGE	VA		11/17/2025		1,377		(33)			(33)		1,344	1,344			
100108199	DAVENPORT	FL		06/24/2023		785		(57)			(57)		728	728			
100202195	SAN TAN VALLEY	AZ		04/17/2025		1,065		(39)			(39)		1,026	1,026			
100210356	GRAND PRAIRIE	TX		05/09/2025		2,740		(50)			(50)		2,690	2,690			
100119302	ARNOLD	CA		07/31/2023		1,205		(4)			(4)		1,201	1,201			
100136189	CLARKDALE	AZ		11/20/2023		1,095		(15)			(15)		1,080	1,080			
100268837	SACRAMENTO	CA		12/29/2025		730		(7)			(7)		783	783			
100235165	FORT MILL	SC		06/28/2025		990		(41)			(41)		949	949			
100186462	QUEEN CREEK	AZ		12/30/2024		1,147		(28)			(28)		1,119	1,119			
100191248	PERRIS	CA		01/29/2025		1,064		(33)			(33)		1,031	1,031			
100170304	FORT MYERS	FL		10/09/2024		838		(45)			(45)		793	793			
100074215	COLORADO SPRINGS	CO		12/09/2021		2,277		(71)			(71)		2,206	2,206			
100082448	LOS ANGELES	CA		05/17/2022		4,738		(82)			(82)		4,656	4,656			
100080026	MARYSVILLE	WA		04/08/2022		5,339		(49)			(49)		5,290	5,290			
100119418	FORT COLLINS	CO		07/31/2023		1,191		(9)			(9)		1,182	1,182			
100261622	ROULETT	TX		12/15/2025		846		(26)			(26)		820	820			
100147138	BEAULETON	VA		06/08/2024		1,135		(6)			(6)		1,129	1,129			
100142062	WESTMINSTER	CA		02/29/2024		968		(17)			(17)		951	951			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171509	KNOXVILLE	TN		10/16/2024		1,122		(30)			(30)		1,092				
100162858	OLYPIA	IA		06/12/2024		1,223		(31)			(31)		1,192				
100149806	CHANDLER	AZ		04/26/2024		1,157		(5)			(5)		1,152				
100153286	PHOENIX	AZ		05/30/2024		1,033		(4)			(4)		1,029				
100169710	MURRIETA	CA		09/30/2024		1,002		(19)			(19)		983				
100172307	OREN	UT		10/21/2024		1,099		(26)			(26)		1,073				
100114423	KENILWORTH	NJ		03/07/2024		1,151		(4)			(4)		1,147				
100115916	MARATHON	FL		07/20/2023		753		(19)			(19)		734				
100146701	PALMDALE	CA		04/17/2024		997		(19)			(19)		988				
100272452	MIAMI	FL		01/08/2026		1,040		(15)			(15)		1,025				
100236025	MINERAL	VA		09/04/2025		1,036		(29)			(29)		1,007				
100169461	NASHUA	NH		09/30/2024		1,166		(32)			(32)		1,134				
100169502	SAN TAN VALLEY	AZ		09/30/2024		1,004		(21)			(21)		983				
100166448	BREKERTON	IA		06/24/2024		959		(23)			(23)		936				
100169027	MIAMI	FL		09/27/2024		1,406		(37)			(37)		1,369				
100230042	WESTLAKE	OH		06/25/2025		736		(32)			(32)		704				
100236356	CHARLOTTE	NC		09/19/2025		9,935		(366)			(366)		9,569				
100115022	MALVERN	PA		07/14/2023		1,227		(9)			(9)		1,218				
100218743	LITTLE ROCK	AR		06/27/2025		979		(24)			(24)		955				
100245648	SAN BERNARDINO	CA		10/06/2025		1,068		(29)			(29)		1,039				
100215848	TAFTON	PA		06/12/2025		957		(10)			(10)		947				
100193756	TONGS RIVER	NJ		02/10/2025		1,022		(34)			(34)		988				
100192918	SANTA FE	NM		02/10/2025		1,046		(11)			(11)		1,037				
100129250	WESTBROOK	ME		11/03/2023		96,132		(201)			(201)		95,931				
100182907	JACKSON	TN		12/12/2024		992		(20)			(20)		972				
100071593	BELLAIRE	TX		10/19/2021		2,081		(45)			(45)		2,036				
100090041	BELLEVILLE	IL		01/13/2023		1,059		(4)			(4)		1,055				
100177468	VERO BEACH	FL		01/16/2025		1,611		(9)			(9)		1,602				
100202708	SHERIDSBURY	MA		03/24/2025		1,032		(27)			(27)		1,005				
100164211	OCEANSIDE	CA		06/21/2024		1,122		(23)			(23)		1,099				
100189539	COACHELLA	CA		01/17/2025		1,068		(6)			(6)		1,062				
100203533	SAVANNAH	GA		03/26/2025		1,082		(18)			(18)		1,064				
100267028	MARYSVILLE	IA		12/23/2025		1,132		(19)			(19)		1,113				
100205044	SACRAMENTO	CA		04/11/2025		1,005		(30)			(30)		975				
100143459	PALMDALE	CA		02/16/2024		757		(7)			(7)		750				
100200055	HUNTSVILLE	UT		03/06/2025		1,106		(23)			(23)		1,083				
100127687	MIAMI	FL		09/08/2023		397		(6)			(6)		391				
100060093	COMPTON	CA		06/25/2021		2,373		(46)			(46)		2,327				
100172708	TUCCSON	AZ		11/21/2024		1,057		(38)			(38)		1,019				
100191781	EUGENE	OR		01/31/2025		804		(38)			(38)		766				
100234947	NORWALK	CT		06/28/2025		1,045		(17)			(17)		1,028				
100200169	SPANISH FORK	UT		03/07/2025		976		(19)			(19)		957				
100223582	GROVETOWN	GA		06/15/2025		991		(37)			(37)		954				
100200666	RENO	NV		03/11/2025		999		(35)			(35)		964				
100177674	JERSEY CITY	NJ		01/16/2025		1,309		(37)			(37)		1,272				
100245660	EUREKA	CA		10/06/2025		8,684		(307)			(307)		8,377				
100254025	AUSTIN	TX		10/30/2025		1,113		(19)			(19)		1,094				
100091101	STICAMORE	IL		01/31/2023		815		(20)			(20)		795				
100073777	LONG BEACH	CA		04/08/2022		1,598		(144)			(144)		1,404				
100153676	HESPERIA	CA		06/05/2024		825		(47)			(47)		778				
100173786	SHELTON	IA		10/30/2024		782		(37)			(37)		745				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055873	LONG BRANCH	NJ		03/26/2021		2,731		(88)			(88)		2,643		2,643		
100158797	EDMOND	OK		07/10/2024		1,016		(27)			(27)		989		989		
100206808	CARLISHEL	CA		04/24/2025		792		(37)			(37)		755		755		
100151841	JURUPA VALLEY	CA		05/10/2024		4,986		(219)			(219)		4,767		4,767		
100168700	PALM HARBOR	FL		09/25/2024		953		(31)			(31)		922		922		
100161032	RIVIERA BEACH	FL		07/24/2024		1,015		(26)			(26)		989		989		
100215477	CAPE CORAL	FL		06/12/2025		1,526		(26)			(26)		1,500		1,500		
100090728	EAST ORANGE	NJ		12/29/2022		1,101		(20)			(20)		1,081		1,081		
100165487	FLOWER MOUND	TX		08/29/2024		1,273		(4)			(4)		1,269		1,269		
100255871	ANN ARBOR	MI		11/24/2025		1,099		(25)			(25)		1,074		1,074		
100186415	CHICAGO	IL		12/30/2024		1,072		(23)			(23)		1,049		1,049		
100204866	WHITE PLAINS	GA		04/09/2025		985		(42)			(42)		943		943		
100137595	WASHINGTON	DC		12/08/2023		984		(13)			(13)		971		971		
100209595	YUCAIPA	CA		05/02/2025		1,022		(32)			(32)		990		990		
100221480	ANTELOPE	CA		07/22/2025		928		(36)			(36)		892		892		
100067777	HOUSTON	TX		09/23/2021		2,236		(73)			(73)		2,163		2,163		
100148891	VERNON TWP	NJ		04/16/2024		931		(29)			(29)		902		902		
100167481	MIAMI	FL		10/31/2024		1,111		(37)			(37)		1,074		1,074		
100195909	LITCHFIELD PARK	AZ		01/21/2025		1,081		(5)			(5)		1,076		1,076		
100254432	KEARNY	NJ		11/07/2025		1,017		(20)			(20)		997		997		
100137186	BOSTON	MA		11/28/2023		2,478		(78)			(78)		2,400		2,400		
100144403	ROYAL OAK	MI		03/07/2024		3,940		(46)			(46)		3,894		3,894		
100082215	PUNTA MITA	MEX		04/14/2022		1,433							1,433		1,433		
100220884	BOISE	ID		07/18/2025		1,056		(13)			(13)		1,043		1,043		
100188349	GENEVA	OH		01/08/2025		1,113		(14)			(14)		1,099		1,099		
100238003	RENTON	WA		10/10/2025		2,007		(44)			(44)		1,963		1,963		
100235249	BUDA	TX		08/29/2025		1,042		(28)			(28)		1,014		1,014		
100216518	SARASOTA	FL		06/23/2025		1,082		(7)			(7)		1,075		1,075		
100155067	RALEIGH	NC		07/19/2024		2,569		(92)			(92)		2,477		2,477		
100261631	SAN PEDRO	CA		12/12/2025		991		(35)			(35)		956		956		
100244566	CURTITUCK	NC		09/29/2025		665		(26)			(26)		639		639		
100255485	GRANADA HILLS	CA		12/19/2025		891		(37)			(37)		854		854		
100108623	ODESSA	TX		05/31/2023		2,377		(42)			(42)		2,335		2,335		
100277549	CARY	NC		02/13/2026		372		(10)			(10)		362		362		
100273198	GARDEN VALLEY	ID		01/15/2026		390		(1)			(1)		389		389		
100137869	METUCHEN	NJ		12/08/2023		873		(7)			(7)		866		866		
100143485	LAKEWOOD	CO		02/21/2024		1,003		(10)			(10)		993		993		
100173828	MIAMI	FL		10/31/2024		998		(47)			(47)		951		951		
100200166	MELBOURNE	AUS		03/07/2025		1,075		(41)			(41)		1,034		1,034		
100215541	THEPINVILLE	OH		06/12/2025		1,025		(19)			(19)		1,006		1,006		
100227953	BOCA RATON	FL		06/04/2025		1,362		(9)			(9)		1,353		1,353		
100195687	ALEXANDRIA	VA		11/09/2023		653		(33)			(33)		620		620		
100254260	MILLVILLE	DE		11/06/2025		1,075		(21)			(21)		1,054		1,054		
100078646	BRADENTON	FL		02/02/2022		1,701		(66)			(66)		1,635		1,635		
100165351	HOUSTON	TX		08/29/2024		2,475		(54)			(54)		2,421		2,421		
100169738	GILBERT	AZ		09/30/2024		1,043		(23)			(23)		1,020		1,020		
100103791	THE BRONX	NY		05/10/2023		4,956		(189)			(189)		4,767		4,767		
100244737	HARLI OH	IA		09/29/2025		1,100		(20)			(20)		1,080		1,080		
100168511	CHARLOTTE	NC		09/25/2024		1,050		(27)			(27)		1,023		1,023		
100044074	ORANGE	CA		06/19/2020		1,728		(58)			(58)		1,670		1,670		
100117999	EAGLE MOUNTAIN	UT		07/20/2023		741		(15)			(15)		726		726		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100268384	WESTCLIFFE	CO		12/29/2025		606	(25)	(8)			(25)		581		581		
100273106	THE DALLES	OR		01/15/2026		338	(8)				(8)		330		330		
100268767	SAINT GEORGE	UT		12/29/2025		684	(24)	(24)			(24)		660		660		
100236300	SOUTHOLD	NY		09/12/2025		1,002	(38)	(38)			(38)		964		964		
100132127	ROSELVILLE	OH		10/13/2023		1,067	(14)				(14)		1,053		1,053		
100272466	SOUTH YARMOUTH	MA		01/08/2026		697	(23)	(23)			(23)		674		674		
100268189	HILLO	HI		12/29/2025		708	(17)	(17)			(17)		691		691		
100169636	VILBA CITY	CA		09/30/2024		1,085	(45)	(45)			(45)		1,040		1,040		
100273976	PHOENIX	AZ		01/26/2026		388	(13)	(13)			(13)		355		355		
100268815	EDISON	NJ		12/29/2025		719	(11)	(11)			(11)		708		708		
100273993	REDWOOD CITY	CA		01/26/2026		375							364		364		
100268434	HIWASSEE	GA		12/29/2025		737	(12)	(12)			(12)		725		725		
100268845	LITTLETON	CO		12/29/2025		757	(14)	(14)			(14)		743		743		
100273377	SANTA CLARITA	CA		02/12/2026		750	(7)	(7)			(7)		743		743		
100273190	PACIFIC CITY	OR		01/15/2026		371	(7)	(7)			(7)		364		364		
10060119	BELL GARDENS	CA		06/25/2021		3,827	(77)	(77)			(77)		3,750		3,750		
100160172	TAMARAC	FL		07/18/2024		936	(17)	(17)			(17)		919		919		
100202674	FORT LAUDERDALE	FL		03/24/2025		1,047	(21)	(21)			(21)		1,026		1,026		
100160233	CLEVELAND	OH		07/18/2024		938	(17)	(17)			(17)		921		921		
100171656	PALOS PARK	IL		10/17/2024		1,096	(28)	(28)			(28)		1,068		1,068		
100273801	PENSACOLA	FL		01/23/2026		443	(14)	(14)			(14)		429		429		
100229325	LANCASTER	CA		06/20/2025		952	(29)	(29)			(29)		923		923		
100049680	WALDORF	MD		11/20/2020		2,093	(100)	(100)			(100)		1,993		1,993		
100268433	SAINT CHARLES	IL		12/29/2025		933	(37)	(37)			(37)		896		896		
100162816	MANAHIKIN	NJ		06/12/2024		998	(18)				(18)		980		980		
100172486	OAK ISLAND	NC		10/23/2024		993	(34)	(34)			(34)		959		959		
100195261	PIKEVILLE	MD		02/24/2025		914	(40)	(40)			(40)		874		874		
100142589	MCALLEN	TX		02/08/2024		2,354	(55)	(55)			(55)		2,299		2,299		
100276470	LONG BEACH	CA		06/20/2025		1,089	(27)	(27)			(27)		1,062		1,062		
100289112	CONCORD	NC		11/26/2025		1,010	(45)	(45)			(45)		965		965		
100156335	CATHEDRAL CITY	CA		07/19/2023		15,501	(498)	(498)			(498)		15,003		15,003		
100226636	SEVIERVILLE	TN		06/11/2025		1,001	(33)	(33)			(33)		968		968		
100254004	BLAINE	WA		10/30/2025		1,022	(33)	(33)			(33)		989		989		
100267513	SAN BERNARDINO	CA		12/24/2025		691	(29)	(29)			(29)		662		662		
100269444	MELBOURNE	AUS		12/29/2025		1,020	(29)	(29)			(29)		991		991		
100186732	BOULIE	MD		12/31/2024		836	(32)	(32)			(32)		804		804		
100228041	VILLEGE	FL		06/07/2025		19,671	(669)	(669)			(669)		19,002		19,002		
100160100	PHILADELPHIA	PA		07/17/2024		1,411	(17)	(17)			(17)		1,389		1,389		
100245772	MANCHESTER	CT		10/29/2025		695	(17)	(17)			(17)		678		678		
100227155	OCEAN SHORES	WA		07/30/2025		1,137	(25)	(25)			(25)		1,112		1,112		
100226571	LA MIRADA	CA		07/30/2025		974	(16)	(16)			(16)		941		941		
100264865	CORRAL SPRINGS	FL		12/17/2025		761	(33)	(33)			(33)		745		745		
100258104	THE VILLAGES	FL		11/26/2025		1,041	(52)	(52)			(52)		989		989		
100259493	LITTLETON	CO		11/14/2025		1,126	(35)	(35)			(35)		1,091		1,091		
100193208	SAVANNAH	GA		02/10/2025		8,623	(255)	(255)			(255)		8,368		8,368		
100247460	GRANITE BAY	CA		11/26/2025		1,143	(43)	(43)			(43)		1,100		1,100		
100152518	FEDERAL WAY	WA		06/17/2024		1,046	(16)	(16)			(16)		1,030		1,030		
100160131	CHICAGO	IL		07/17/2024		960	(27)	(27)			(27)		933		933		
100174320	PORT SAINT JOE	FL		10/31/2024		1,044	(29)	(29)			(29)		1,015		1,015		
100246867	WASHINGTON	DC		10/17/2025		1,167	(12)	(12)			(12)		1,155		1,155		
100159843	SARASOTA	FL		06/16/2024		1,243	(33)	(33)			(33)		1,210		1,210		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100172979	OAK ISLAND	NC		10/25/2024		1,123		(51)					1,072	1,072			
100243889	HELDERSIN	NV		09/29/2025		633		(30)					603	603			
100173408	ROSENBERG	TX		10/29/2024		1,551	(38)	(38)					1,513	1,513			
100109147	LANCASTER	CA		06/09/2023		2,615	(58)	(58)					2,557	2,557			
100198485	BOUIE	MD		02/28/2025		891	(41)	(41)					850	850			
100255275	SUNTIVER	OR		11/24/2025		1,288	(39)	(39)					1,229	1,229			
100246804	FRESNO	CA		10/17/2025		968	(44)	(44)					924	924			
100147118	RANDOLPH	NJ		05/08/2024		1,054	(6)	(6)					1,048	1,048			
100247197	ROTONDA WEST	FL		10/23/2025		998	(41)	(41)					947	947			
100254669	KENILWORTH	NJ		11/12/2025		993	(45)	(45)					948	948			
100169778	LARGO	FL		09/30/2024		998	(27)	(27)					971	971			
100057620	BALDWIN PARK	CA		06/30/2021		2,441	(49)	(49)					2,392	2,392			
100189491	APPOKA	FL		01/15/2025		974	(39)	(39)					935	935			
100166161	NASHUA	NH		09/09/2024		907	(24)	(24)					883	883			
100247540	GAINESVILLE	VA		10/28/2025		1,004	(33)	(33)					971	971			
100255080	WHITE PLAINS	GA		11/19/2025		1,019	(48)	(48)					971	971			
100261335	SEATTLE	WA		12/08/2025		1,321	(28)	(28)					1,293	1,293			
100176108	SAINT GEORGES	DE		12/20/2024		872		(15)					857	857			
100267063	PHOENIX	AZ		12/23/2025		1,051	(31)	(31)					1,020	1,020			
100191291	COCONUT CREEK	FL		01/30/2025		1,003	(36)	(36)					967	967			
100186946	FAIRFIELD	CA		01/07/2025		996		(29)					967	967			
100159456	GLENDALE	CA		07/15/2024		1,170		(10)					1,160	1,160			
100158870	GULF SHORES	AL		07/12/2024		1,037	(28)	(28)					1,009	1,009			
100221186	PHOENIX	AZ		07/21/2025		1,024		(21)					1,003	1,003			
100115475	COEUR D'ALENE	ID		07/17/2023		1,148	(34)	(34)					1,114	1,114			
100254080	LOS ANGELES	CA		11/06/2025		1,081	(36)	(36)					1,045	1,045			
100246736	LYONS	CO		10/15/2025		1,087	(40)	(40)					1,047	1,047			
100159270	ALGONA	WA		07/15/2024		1,037		(26)					1,011	1,011			
100156873	YONKERS	NY		06/27/2024		1,036	(24)	(24)					1,012	1,012			
100177231	TOWHEGAN TOWNSHIP	ME		01/16/2025		818		(25)					793	793			
10023166	BAHAMA	NC		08/14/2025		855		(22)					833	833			
100261251	MARYSVILLE	WA		12/05/2025		1,088	(18)	(18)					1,070	1,070			
100140771	DAVENPORT	FL		01/22/2024		686	(22)	(22)					664	664			
100155094	TEMPE	AZ		07/19/2024		1,085		(10)					1,075	1,075			
100166512	PORT ORCHARD	WA		09/25/2024		1,136	(18)	(18)					1,118	1,118			
100261183	BONITA SPRINGS	FL		12/05/2025		1,115	(34)	(34)					1,081	1,081			
100199381	GRAHAM	WA		03/05/2025		948		(33)					915	915			
100140409	RALEIGH	NC		01/18/2024		1,073	(28)	(28)					1,045	1,045			
100065500	SALT LAKE CITY	UT		07/28/2021		2,113	(26)	(26)					2,087	2,087			
100255616	MALVERN	PA		11/24/2025		1,537	(43)	(43)					1,494	1,494			
100238761	TEMPE	AZ		09/22/2025		955	(25)	(25)					930	930			
100247409	SCOTTSDALE	AZ		10/24/2025		966	(36)	(36)					930	930			
100266919	RANDOLPH	NJ		12/23/2025		758		(17)					741	741			
100207253	NORTH RICHLAND HILLS	TX		04/28/2025		978	(15)	(15)					963	963			
100141570	FULLERTON	CA		01/30/2024		839	(13)	(13)					826	826			
100191519	PHOENIX	AZ		01/31/2025		821	(26)	(26)					795	795			
100244491	HOLDEN BEACH	NC		09/29/2025		992	(29)	(29)					953	953			
100143369	WHTIAN	WA		02/16/2024		3,800	(56)	(56)					3,744	3,744			
100220460	DEWING	WA		07/15/2025		911	(38)	(38)					873	873			
100272911	KALISPELL	MT		01/15/2026		880	(11)	(11)					869	869			
100254158	NORTH MYRTLE BEACH	SC		11/06/2025		1,024	(41)	(41)					983	983			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100110302	BALTIMORE	MD		06/30/2023		1,771		(20)			(20)		1,751				
100235425	LAGUNA NIGUEL	CA		08/29/2025		1,012		(35)			(35)		.977				
100235776	NASHVILLE	TN		09/22/2025		1,021		(44)			(44)		.977				
100234793	GRANDVIEW	MO		06/28/2025		.930		(31)			(31)		.899				
100246677	SEAL ROCK	OR		10/15/2025		1,028		(42)			(42)		.986				
100235437	LOS ANGELES	CA		08/29/2025		1,154		(55)			(55)		1,099				
100256281	CYPRESS	TX		12/05/2025		.658		(2)			(2)		.656				
100243493	STOCKBRIDGE	GA		09/26/2025		845		(39)			(39)		.806				
100193502	CHEHALIS	WA		02/10/2025		1,387		(7)			(7)		1,380				
100120223	ROCKPORT	TX		06/18/2023		.877		(31)			(31)		.846				
100107361	VANCOUVER	WA		06/29/2023		.879		(53)			(53)		.826				
100180612	BRAEFORD	CT		11/26/2024		1,056		(14)			(14)		1,042				
100220741	LONG BEACH	CA		07/18/2025		.790		(37)			(37)		.753				
100203102	CLIFFSIDE PARK	NJ		03/27/2025		1,087		(43)			(43)		1,044				
100272402	HENDERSONVILLE	TN		01/08/2026		1,037		(21)			(21)		1,016				
100246494	BEAVERCREEK	OH		10/10/2025		1,077		(26)			(26)		1,051				
100247108	MISSION VIEJO	CA		10/22/2025		934		(43)			(43)		.891				
100245630	FRANKFORT	IL		10/06/2025		933		(42)			(42)		.891				
100165907	LEANDER	TX		06/30/2024		1,109		(31)			(31)		1,078				
100164827	GAINESVILLE	VA		08/26/2024		1,017		(16)			(16)		1,001				
100254264	SEASIDE	CA		11/06/2025		1,482		(51)			(51)		1,431				
100253772	CHARLOTTE	NC		10/30/2025		1,108		(31)			(31)		1,077				
100205142	CARTERET	NJ		05/01/2025		946		(30)			(30)		.916				
100147101	HOLLYWOOD	FL		03/28/2024		1,427		(55)			(55)		1,372				
100243208	BOISE	ID		09/26/2025		.958		(45)			(45)		.913				
100240408	PEARLAND	TX		04/04/2025		3,469		(129)			(129)		3,340				
100228136	MILFORD	MI		08/08/2025		.897		(40)			(40)		.857				
100120305	PALM DESERT	CA		06/18/2023		1,289		(13)			(13)		1,256				
100163867	HONOLULU	FL		09/27/2024		1,395		(43)			(43)		1,352				
100253112	HAYWARD	CA		10/30/2025		921		(30)			(30)		.891				
100211722	MILL SPRING	NC		05/19/2025		1,062		(9)			(9)		1,053				
100246116	LINWOOD	WA		10/08/2025		1,853		(16)			(16)		1,837				
100245616	STATELINE	NV		10/06/2025		.960		(24)			(24)		.936				
100236104	TULWATER	WA		09/04/2025		.972		(36)			(36)		.936				
100226592	SAN JACINTO	CA		07/30/2025		1,119		(45)			(45)		1,074				
100176900	LOS ANGELES	CA		11/15/2024		.991		(35)			(35)		.956				
100235254	VALLEJO	CA		08/29/2025		996		(37)			(37)		.959				
100236292	SANTA ANA	CA		08/10/2025		.992		(33)			(33)		.959				
100248629	VIRGINIA BEACH	VA		10/29/2025		.990		(31)			(31)		.959				
100220269	LOS ANGELES	CA		06/14/2025		.991		(32)			(32)		.959				
100255672	SEVIERVILLE	TN		11/24/2025		1,635		(55)			(55)		1,580				
100181890	SAINT AUGUSTINE	FL		12/12/2024		1,102		(16)			(16)		1,086				
100167063	CHICAGO	IL		09/13/2024		954		(16)			(16)		.938				
100236245	HONOLUSSA	FL		06/10/2025		.874		(30)			(30)		.844				
100063501	MORRISTOWN	NJ		06/06/2022		6,970		(141)			(141)		6,829				
100201892	LIVINGSTON	NJ		03/18/2025		1,001		(12)			(12)		.989				
100261411	CHANDLER	AZ		12/08/2025		1,012		(23)			(23)		.989				
100229345	INDIAN HARBOR BEACH	FL		06/14/2025		2,448		(87)			(87)		2,361				
100236033	ORANGE	CA		09/04/2025		1,032		(25)			(25)		1,007				
100236672	SANTA CLARITA	CA		09/12/2025		1,035		(28)			(28)		1,007				
100221721	MINERAL WELLS	TX		07/25/2025		1,037		(30)			(30)		1,007				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10028035	HUDSON	WI		06/06/2025		.893	(18)				(18)		.875				
10006725	PORTLAND	OR		07/28/2021		2,490	(43)				(43)		2,447				
10015679	WEST ALLIS	WI		06/24/2024		1,084	(21)				(21)		1,063				
10021065	OAKLAND	CA		05/07/2025		1,029	(19)				(19)		1,010				
10023560	GRANFORD	NJ		09/04/2025		1,059	(27)				(27)		1,032				
10015196	LOS ANGELES	CA		05/10/2024		1,044	(23)				(23)		1,021				
10020435	VENNOR CITY	NJ		04/04/2025		.959	(28)				(28)		.931				
10012709	CHARLESTON	SC		09/08/2023		1,664	(17)				(17)		1,647				
10029401	PLAIN CITY	OH		06/28/2025		.843	(38)				(38)		.805				
10023529	MONTEBELLO	CA		06/29/2025		1,061	(4)				(4)		1,057				
10023842	ALTON BAY	WI		09/19/2025		.952	(33)				(33)		.919				
10022916	DUNDEN	FL		06/18/2025		.642	(26)				(26)		.616				
10021852	WHITESTONE	NY		06/27/2025		.938	(17)				(17)		.921				
10020969	PALM DESERT	CA		06/11/2025		.855	(38)				(38)		.817				
10019416	HEADSBURG	CA		02/14/2025		.986	(19)				(19)		.967				
10027192	SALT LAKE CITY	UT		02/13/2026		2,426	(73)				(73)		2,353				
10022915	LOUISVILLE	KY		06/14/2025		.971	(29)				(29)		.942				
100230074	PLAINFIELD	NJ		08/26/2025		.966	(24)				(24)		.942				
100206142	NAPLES	FL		04/16/2025		.994	(35)				(35)		.959				
100227073	MERRITT ISLAND	FL		07/30/2025		.982	(40)				(40)		.942				
100215893	PLANTATION	FL		06/16/2025		1,003	(41)				(41)		.962				
10014280	CELINA	TX		02/08/2024		.955	(27)				(27)		.928				
100235739	SAN MATEO	CA		09/22/2025		.863	(42)				(42)		.841				
100255787	POVALUP	WA		11/24/2025		2,226	(29)				(29)		2,197				
100152015	NORTH CHARLESTON	SC		06/14/2024		.998	(15)				(15)		.983				
100220795	BEAR CREEK	NC		07/18/2025		1,002	(37)				(37)		.965				
100212597	SAN LORENZO	CA		05/29/2025		.989	(14)				(14)		.975				
100148247	ATLANTA	GA		04/12/2024		1,219	(11)				(11)		1,208				
100230125	OCEANSIDE	CA		08/25/2025		1,163	(28)				(28)		1,135				
100067982	FEDMOND	WA		10/25/2022		1,056	(16)				(16)		1,040				
100212713	SPANAWAY	WA		05/28/2025		1,039	(14)				(14)		1,025				
100220822	PHOENIX	AZ		07/15/2025		.870	(31)				(31)		.839				
100203550	BROMFIELD	CO		03/27/2025		1,017	(26)				(26)		.991				
100162797	MINERAL	VA		06/12/2024		6,845	(189)				(189)		6,656				
100253247	HI/ALAH	FL		10/30/2025		1,485	(63)				(63)		1,422				
100078667	HENDERSON	NV		02/02/2022		1,717	(19)				(19)		1,698				
100230012	PRESCOTT	AZ		08/22/2025		1,231	(29)				(29)		1,202				
100245382	CHINO	CA		10/06/2025		1,054	(39)				(39)		1,015				
100129650	SILVER SPRING	MD		09/27/2023		.751	(2)				(2)		.749				
100164155	ALISO VIEJO	CA		06/21/2024		.258	(17)				(17)		.241				
100211606	SUN LAKES	AZ		06/23/2025		.937	(35)				(35)		.902				
100160432	SAN BERNARDINO	CA		07/19/2024		.994	(18)				(18)		.976				
100169087	YOUNGSVILLE	LA		09/27/2024		.993	(18)				(18)		.975				
100196542	WINTER GARDEN	FL		02/28/2025		1,195	(44)				(44)		1,151				
100228542	WHEAT RIDGE	CO		06/11/2025		1,050	(13)				(13)		1,037				
100229184	SAINT HELENA ISLAND	SC		06/13/2025		1,081	(44)				(44)		1,037				
100246316	JONESTOWN	TX		10/10/2025		1,431	(52)				(52)		1,379				
100221771	GILFORD	WI		07/25/2025		1,052	(15)				(15)		1,037				
100227268	VIRGINIA BEACH	VA		07/31/2025		1,083	(30)				(30)		1,053				
100238407	VISALIA	CA		09/19/2025		1,273	(44)				(44)		1,229				
100221599	PICO RIVERA	CA		07/25/2025		.971	(46)				(46)		.925				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100140724	NAPLES	FL		02/08/2024		8,638		(207)			(207)		8,431				
100109075	SARASOTA	FL		06/05/2023		17,200		(425)			(425)		16,775				
100204466	ROTUNDA WEST	FL		09/29/2025		47,609		(1,674)			(1,674)		45,935				
100174633	PISCATAWAY	NJ		10/31/2024		764		(46)			(46)		718				
100214483	HUNTINGTON	NY		06/08/2025		984		(36)			(36)		948				
100193612	PALMDALE	CA		11/03/2023		3,396		(19)			(19)		3,377				
100235173	GLENDALE	CA		06/28/2025		903		(29)			(29)		874				
100228266	KENSINGTON	NJ		08/11/2025		985		(28)			(28)		957				
100216183	BEAUMONT	CA		06/20/2025		954		(28)			(28)		926				
100156792	CHANDLER	AZ		06/26/2024		1,115		(22)			(22)		1,093				
100234767	WAYNESVILLE	NC		08/28/2025		1,052		(22)			(22)		1,030				
100120196	SILMAR	CA		08/18/2023		889		(14)			(14)		875				
100238772	SALVERSVILLE	KY		09/22/2025		1,389		(35)			(35)		1,354				
100120313	CORRAL GABLES	FL		08/18/2023		63,305		(1,329)			(1,329)		61,976				
100141879	GLENDALE	CA		03/27/2024		1,031		(20)			(20)		1,011				
100208990	ANTIOCH	CA		04/29/2025		1,060		(34)			(34)		1,026				
100076465	ST. CLOUD	FL		12/21/2021		2,305		(34)			(34)		2,271				
100220289	SANTA FE	NM		07/11/2025		1,116		(1)			(1)		1,115				
100227159	NAPLES	FL		07/30/2025		1,539		(72)			(72)		1,467				
100215015	COLORADO SPRINGS	CO		06/11/2025		914		(28)			(28)		886				
100212279	FALLS CHURCH	VA		05/28/2025		904		(18)			(18)		886				
100228117	PEARLAND	TX		06/07/2025		697		(20)			(20)		677				
100261983	POCONO LAKE	PA		12/08/2025		5,292		(163)			(163)		5,129				
100151254	FRISSO	CO		05/10/2024		1,017		(21)			(21)		996				
100202620	CHARLOTTE	NC		03/24/2025		736		(7)			(7)		729				
100272891	CORPUS CHRISTI	TX		01/12/2026		722		(13)			(13)		709				
100216488	GREENEVILLE	TN		06/23/2025		934		(26)			(26)		908				
100234343	CORPUS CHRISTI	TX		08/28/2025		1,049		(28)			(28)		1,021				
100166875	SPRING HILL	TN		09/25/2024		1,207		(21)			(21)		1,186				
100169600	NEW BEDFORD	MA		09/30/2024		1,510		(14)			(14)		1,496				
100202460	EATONTOWN	NJ		03/20/2025		766		(10)			(10)		756				
100150089	NORTH CHARLESTON	SC		06/14/2024		1,017		(4)			(4)		1,013				
100273765	BANNING	CA		01/23/2026		570		(15)			(15)		555				
100246172	LA QUINTA	CA		10/08/2025		1,047		(39)			(39)		1,008				
100272903	PULASKI	VA		01/08/2026		997		(24)			(24)		973				
100161539	BELGRADE	MT		07/30/2024		1,029		(25)			(25)		1,004				
100198253	SACRAMENTO	CA		02/28/2025		1,039		(18)			(18)		1,021				
100198553	HILLSBORO	OR		02/28/2025		1,041		(20)			(20)		1,021				
100191238	NAPA	CA		01/29/2025		741		(35)			(35)		706				
100216066	HARRISON	ID		06/17/2025		1,298		(61)			(61)		1,237				
100218495	SACRAMENTO	CA		06/27/2025		1,071		(28)			(28)		1,043				
100201079	RENO	NV		03/12/2025		1,015		(25)			(25)		990				
100246383	JUPITER	FL		10/10/2025		1,229		(48)			(48)		1,181				
100188364	DURHAM	NC		07/08/2025		1,109		(16)			(16)		1,093				
100163982	PERRIS	CA		06/21/2024		1,135		(13)			(13)		1,122				
100238166	LAKE ELSINORE	CA		09/15/2025		1,364		(28)			(28)		1,336				
100253411	PLANTATION	FL		10/30/2025		946		(35)			(35)		911				
100216065	SCARBOROUGH	ME		06/17/2025		981		(28)			(28)		953				
100219063	FAIRFIELD	CA		06/27/2025		990		(37)			(37)		953				
100213896	FORT WORTH	TX		05/29/2025		992		(29)			(29)		963				
100235574	HALEAH	FL		09/04/2025		1,267		(54)			(54)		1,213				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023490	STAFFORD	VA		06/28/2025		1,088	(19)				(19)		1,069				
10021226	FARMINGTON	UT		05/22/2025		602	(7)				(7)		595				
10025482	VIRGINIA BEACH	VA		11/17/2025		1,506	(44)				(44)		1,462				
10021953	SAN JOSE	CA		06/30/2025		1,092	(17)				(17)		1,075				
10023479	HOLLYWOOD	FL		06/28/2025		977	(44)				(44)		933				
10014272	AUSTIN	TX		02/09/2024		975	(28)				(28)		947				
10013850	WEST PARK	FL		12/21/2023		964	(17)				(17)		947				
10020206	TOULSON	MD		03/24/2025		2,996	(84)				(84)		2,912				
10022160	OLD BRIDGE	NJ		07/29/2025		841	(31)				(31)		810				
10021361	SEATTLE	WA		05/29/2025		997	(21)				(21)		976				
100149818	BORING	OR		04/29/2024		1,285	(62)				(62)		1,223				
10008608	DORAL	FL		10/25/2022		3,762	(57)				(57)		3,705				
100235210	WINTER GARDEN	FL		06/28/2025		991	(34)				(34)		957				
100200736	MATAMOROS	NJ		03/11/2025		1,036	(28)				(28)		1,008				
10019690	NEW SMYRNA BEACH	FL		02/28/2025		1,081	(10)				(10)		1,071				
100135971	DECATUR	GA		11/16/2023		1,174	(55)				(55)		1,119				
100272178	CORVALLIS	OR		01/08/2026		691	(25)				(25)		666				
100253205	CAPE CORAL	FL		10/30/2025		1,022	(42)				(42)		980				
100206068	LAKE ARROWHEAD	CA		05/16/2025		1,012	(12)				(12)		1,000				
100211481	LOS ANGELES	CA		05/16/2025		1,006	(6)				(6)		1,000				
100209891	SANGER	CA		06/11/2025		1,018	(18)				(18)		1,000				
100151122	SANTA FE	NM		05/08/2024		1,119	(19)				(19)		1,100				
100083663	SANTA CLARITA	CA		06/23/2022		1,952	(3)				(3)		1,949				
100176911	FORT LAUDERDALE	FL		11/15/2024		1,044	(37)				(37)		1,007				
100165936	HIALEAH	FL		08/29/2024		644	(36)				(36)		608				
100220239	STILMAR	CA		07/11/2025		1,255	(33)				(33)		1,222				
100218538	OREN	UT		06/21/2025		1,029	(28)				(28)		1,001				
100206480	TUUSON	AZ		04/22/2025		979	(20)				(20)		959				
100206494	TUUSON	AZ		04/22/2025		978	(19)				(19)		959				
100178268	FREDERICKSBURG	VA		11/19/2024		2,288	(5)				(5)		2,283				
100086157	CASTLE ROCK	CO		10/07/2022		2,092	(36)				(36)		2,056				
100228175	SIERRA VISTA	AZ		06/11/2025		915	(43)				(43)		872				
100237778	SATELLITE BEACH	FL		01/23/2026		2,651	(102)				(102)		2,549				
100133515	BRONX	NY		10/19/2023		984	(21)				(21)		963				
100246386	ORLANDO	FL		10/10/2025		1,049	(24)				(24)		1,025				
100213777	WASHINGTON	DC		05/29/2025		1,026	(1)				(1)		1,025				
100203253	GLENDALE	CA		03/27/2025		1,123	(27)				(27)		1,096				
100215445	ORLANDO	FL		06/12/2025		1,045	(16)				(16)		1,027				
100186115	SARATOGA SPRINGS	NY		01/31/2025		960	(20)				(20)		940				
100235388	HILTON HEAD ISLAND	SC		09/04/2025		1,056	(26)				(26)		1,030				
100149180	SACRAMENTO	CA		04/22/2024		1,069	(42)				(42)		1,041				
100210449	GREENACRES	FL		05/12/2025		978	(42)				(42)		936				
100208955	TOULSON RIVER	NJ		04/29/2025		982	(46)				(46)		936				
100109341	SANTA MARIA	CA		06/12/2023		1,117	(15)				(15)		1,102				
100155906	MIAMI	FL		06/17/2024		1,516	(15)				(15)		1,501				
100099617	LITCHFIELD PARK	AZ		04/06/2023		527	(17)				(17)		510				
100076252	VICTORVILLE	CA		02/25/2022		1,792	(83)				(83)		1,709				
100024732	PANDORNIA CITY	CA		09/20/2018		1,160	149				149		1,309				
100164006	PEORIA	AZ		06/21/2024		1,116	(31)				(31)		1,085				
100268467	TITUS	AL		12/29/2025		674	(17)				(17)		657				
100148396	PLAINFIELD	NJ		04/12/2024		1,134	(7)				(7)		1,127				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245428	SUFFOLK	VA		10/06/2025		973		(34)				(34)	939				
100192824	WASHINGTON	DC		02/10/2025		1,063		(11)				(11)	1,052				
100266515	PHOENIX	AZ		12/29/2025		715		(12)				(12)	703				
100266500	PHOENIX	AZ		12/29/2025		717		(14)				(14)	703				
100216052	SEATTLE	WA		06/17/2025		1,023		(41)				(41)	982				
100216291	TACOMA	WA		06/26/2025		1,013		(31)				(31)	982				
100201435	CARSON	CA		03/12/2025		941		(44)				(44)	897				
100200406	PORT SAINT LUCIE	FL		03/11/2025		1,037		(34)				(34)	1,003				
100204010	GRAPEVINE	TX		03/28/2025		941		(44)				(44)	897				
100209657	EAST FAIRMOUTH	MA		05/02/2025		1,023		(33)				(33)	990				
100244394	BOUNTIFUL	UT		09/29/2025		1,267		(35)				(35)	1,232				
100219342	NORTH READING	MA		06/30/2025		1,104		(17)				(17)	1,087				
100216219	WOODSTOCK	GA		06/20/2025		906		(38)				(38)	868				
100235687	ORLAND BEACH	FL		09/04/2025		1,015		(36)				(36)	979				
100247386	IRVINE	CA		10/29/2025		1,012		(46)				(46)	966				
100213843	HILTON HEAD ISLAND	SC		05/29/2025		1,017		(11)				(11)	1,006				
100210220	KENT	WA		05/09/2025		954		(35)				(35)	919				
100209511	FOREST FALLS	CA		05/02/2025		985		(36)				(36)	949				
100227177	HUBBARD LAKE	MI		07/30/2025		1,032		(22)				(22)	1,010				
100176427	SANDWICH	MA		11/21/2024		825		(27)				(27)	798				
100219421	CRYSTAL RIVER	FL		07/07/2025		1,013		(30)				(30)	983				
100201534	SILVER SPRING	MD		03/13/2025		903		(42)				(42)	861				
100201598	CHARLESTOWN	MA		03/13/2025		975		(33)				(33)	942				
100197604	BLUE RIDGE	GA		02/26/2025		855		(50)				(50)	805				
100220269	CHESAPEAKE	VA		07/11/2025		1,037		(27)				(27)	1,010				
100162594	BALL GROUND	GA		06/12/2024		27,507		(361)				(361)	27,146				
100110417	ENGLEWOOD	CO		06/30/2023		1,120		(19)				(19)	1,101				
100201207	KENESAW	GA		03/12/2025		914		(32)				(32)	882				
100201591	HIALEAH GARDENS	FL		03/13/2025		1,223		(51)				(51)	1,172				
100172212	TEXAS CITY	TX		10/17/2024		1,098		(25)				(25)	1,073				
100202507	HEADSBURG	CA		03/21/2025		990		(25)				(25)	965				
100233940	SAN FERNANDO	CA		10/30/2025		3,566		(102)				(102)	3,464				
100218503	EUGENE	OR		06/27/2025		1,014		(15)				(15)	999				
100109660	CONVERS	GA		06/22/2023		643		(22)				(22)	621				
100254172	JOHNSTOWN	OH		11/06/2025		1,217		(36)				(36)	1,179				
100254030	LANSDALE	PA		10/30/2025		1,038		(30)				(30)	1,008				
100186007	SANMATEO	WA		12/27/2024		312		(9)				(9)	303				
100210755	DAYTON	OR		05/15/2025		1,250		(49)				(49)	1,201				
100191224	HENDERSON	NV		01/29/2025		1,026		(33)				(33)	993				
100254567	ELK GROVE	CA		11/17/2025		1,322		(53)				(53)	1,469				
100215559	MEMPHIS	TN		06/12/2025		1,086		(5)				(5)	1,081				
100203313	ADRIAN	MO		03/27/2025		680		(19)				(19)	661				
100203405	CAPE CORAL	FL		03/27/2025		1,023		(35)				(35)	988				
100202718	CHICAGO	IL		03/24/2025		1,016		(28)				(28)	988				
100165713	MARI COPA	AZ		08/29/2024		518		(26)				(26)	492				
100244373	ASHBURN	VA		09/29/2025		1,137		(15)				(15)	1,122				
100215551	HESPERIA	CA		06/13/2025		5,177		(244)				(244)	4,933				
100148848	CAPE ELIZABETH	ME		04/17/2024		1,044		(14)				(14)	1,030				
100155831	ALEXANDER CITY	AL		07/12/2024		225,505		(3,971)				(3,971)	221,534				
100206984	SAN LORENZO	CA		04/24/2025		1,115		(6)				(6)	1,107				
100210651	FONTANA	CA		05/15/2025		989		(31)				(31)	958				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023897	OAK ISLAND	NC		09/23/2025		2,513		(64)			(64)		2,449	2,449			
10019866	SAN FRANCISCO	CA		02/28/2025		983		(35)			(35)		948	948			
10020132	NEW YORK	NY		03/12/2025		993		(35)			(35)		948	948			
10020162	MIAMI	FL		03/13/2025		986		(38)			(38)		948	948			
10024536	BILLINGS	MT		10/06/2025		1,757		(49)			(49)		1,708	1,708			
10020593	BELT	MT		04/15/2025		1,051		(13)			(13)		1,038	1,038			
100206765	CUMBERLAND	RI		04/23/2025		1,104		(104)			(46)		1,058	1,058			
10012853	LAKE ELSINORE	CA		09/14/2023		951		(31)			(31)		920	920			
10019533	HESPERIA	CA		12/26/2024		759		(25)			(25)		734	734			
10022856	HARROH	IA		06/11/2025		998		(33)			(33)		965	965			
10021908	PALMDALE	CA		06/27/2025		981		(30)			(30)		951	951			
10022954	MOCK INEY	TX		06/15/2025		1,083		(17)			(17)		1,066	1,066			
10019240	GRAND PRAIRIE	TX		02/10/2025		940		(31)			(31)		909	909			
10026490	SUNSHINE BEACH	SC		12/17/2025		1,694		(70)			(70)		1,624	1,624			
10016593	HASTINGS	MIN		09/06/2024		1,693		(26)			(26)		1,667	1,667			
100264942	FLETCHER	NC		12/17/2025		671		(30)			(30)		641	641			
10014806	ORLANDO	FL		04/17/2024		1,008		(25)			(25)		983	983			
10027273	CALABASH	NC		01/08/2026		710		(16)			(16)		694	694			
100206821	NORWOOD	IA		04/24/2025		1,838		(60)			(60)		1,778	1,778			
100120435	WILDOMAR	CA		06/18/2023		1,137		(36)			(36)		1,101	1,101			
100193766	NEW YORK	NY		02/10/2025		963		(32)			(32)		931	931			
100235721	MARIETTA	GA		09/22/2025		3,438		(156)			(156)		3,282	3,282			
100109295	DALLAS	TX		06/12/2023		1,709		(22)			(22)		1,687	1,687			
100255788	BOSTON	MA		11/24/2025		1,480		(31)			(31)		1,449	1,449			
100188883	WEST COVINA	CA		02/10/2025		1,032		(14)			(14)		1,018	1,018			
100244787	FAIRBANKS	AK		09/29/2025		978		(31)			(31)		947	947			
100203992	BELTSVILLE	MD		03/28/2025		859		(27)			(27)		832	832			
100171262	EAST BRUNSWICK	NJ		10/16/2024		3,318		(192)			(192)		3,126	3,126			
100162516	SARASOTA	FL		08/12/2024		1,046		(22)			(22)		1,026	1,026			
100199308	WOODLAND	CA		03/05/2025		985		(31)			(31)		954	954			
10024872	REDMOND	WA		10/29/2025		1,176		(18)			(18)		1,158	1,158			
100016509	CHICAGO	IL		04/10/2018		2,614		(16)			(16)		2,598	2,598			
100140866	LITTITZ	PA		03/06/2024		838		(23)			(23)		815	815			
100205824	PHOENIX	AZ		04/14/2025		1,057		(14)			(14)		1,043	1,043			
100185007	STERLING HEIGHTS	MI		12/19/2024		868		(32)			(32)		836	836			
100087971	LAS VEGAS	NV		10/25/2022		1,065		(7)			(7)		1,058	1,058			
100165322	MARYSVILLE	WA		08/29/2024		776		(6)			(6)		770	770			
100071957	OAKLAND PARK	FL		11/19/2021		2,844		(159)			(159)		2,685	2,685			
100138439	EAST ORANGE	NJ		12/18/2023		533							533	533			
100216302	WASHINGTON	DC		06/20/2025		1,095		(21)			(21)		1,074	1,074			
100206463	ATLANTA	GA		04/22/2025		1,233		(13)			(13)		1,220	1,220			
100099071	CEDAR HILL	TX		01/06/2023		263		(2)			(2)		261	261			
100219321	APTOS	CA		06/30/2025		1,053		(28)			(28)		1,025	1,025			
100243311	ONTARIO	CA		09/26/2025		1,043		(43)			(43)		1,000	1,000			
100209768	VANCOUVER	WA		05/05/2025		1,033		(33)			(33)		1,000	1,000			
100159613	COLONIA	NJ		07/15/2024		713		(33)			(33)		680	680			
100273960	LITCHFIELD PARK	AZ		01/21/2026		278		(12)			(12)		266	266			
100176864	ASHEVILLE	NC		11/15/2024		1,088		(43)			(43)		1,045	1,045			
100060075	LINCOLN	NE		06/25/2021		2,332		(74)			(74)		2,258	2,258			
100139896	RIVERSIDE	CA		12/28/2023		1,385		(6)			(6)		1,379	1,379			
100188295	SARASOTA	FL		01/08/2025		1,168		(8)			(8)		1,160	1,160			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023798	FITCHBURG	MA		06/18/2025		940	(31)				(31)		909	909			
10013162	INDIO	CA		10/06/2023		1,054	(11)				(11)		1,043	1,043			
10019752	PALM SPRINGS	CA		02/26/2025		1,052	(28)				(28)		1,024	1,024			
100156753	ELWOOD PARK	NJ		06/26/2024		649	(7)				(7)		642	642			
100273045	PEORIA	AZ		01/15/2026		325	(8)				(8)		317	317			
100202208	LILBURN	GA		04/17/2025		910	(43)				(43)		867	867			
100053877	MARSTONS MILLS	MA		03/23/2021		1,485	72				72		1,557	1,557			
100193676	HESPERIA	CA		02/10/2025		1,013	(53)				(53)		960	960			
100065584	NASHVILLE	TN		07/28/2021		2,323	(62)				(62)		2,261	2,261			
100193615	SAN DIEGO	CA		02/10/2025		888	(44)				(44)		844	844			
100246461	CHANDLER	AZ		10/10/2025		1,281	(45)				(45)		1,236	1,236			
100150891	LAS VEGAS	NV		05/08/2024		1,014	(22)				(22)		992	992			
100151113	MIAMI	FL		05/08/2024		1,014	(22)				(22)		992	992			
100254317	SALEN	OR		11/06/2025		1,140	(40)				(40)		1,100	1,100			
100132277	LEANDER	TX		10/13/2023		2,001	(5)				(5)		1,996	1,996			
100197603	WHITE PLAINS	GA		02/26/2025		1,131	(12)				(12)		1,119	1,119			
100235178	LAWRENCEVILLE	GA		06/28/2025		989	(30)				(30)		959	959			
100192389	ESTERO	FL		02/07/2025		1,085	(36)				(36)		1,049	1,049			
100151400	NEWARK	NJ		05/10/2024		1,152	(12)				(12)		1,140	1,140			
100185288	MAPLETON	GA		01/24/2025		907	(42)				(42)		865	865			
100176004	SHADON	CA		12/20/2024		994	(11)				(11)		983	983			
100186872	ORANGE	CA		01/07/2025		1,015	(32)				(32)		983	983			
100170514	MAPLETON	GA		10/09/2024		774	(42)				(42)		732	732			
100158441	WHEATHEFFORD	TX		07/10/2024		1,162	(15)				(15)		1,147	1,147			
100168187	ARNOLD	CA		09/20/2024		931	(12)				(12)		919	919			
100185846	OVIEDO	FL		12/26/2024		969	(32)				(32)		937	937			
100131830	CYPRESS	TX		10/06/2023		587	(23)				(23)		564	564			
100156476	SUWANEE	GA		06/24/2024		2,424	(18)				(18)		2,406	2,406			
100226388	AUSTIN	TX		07/30/2025		1,016	(15)				(15)		1,001	1,001			
100243270	SARASOTA	FL		09/26/2025		1,184	(33)				(33)		1,151	1,151			
100175544	CLEARWATER	FL		11/08/2024		937	(53)				(53)		884	884			
100198820	DOINEY	CA		02/28/2025		1,214	(38)				(38)		1,176	1,176			
100206439	ST SIMONS ISLAND	GA		04/22/2025		1,107	(33)				(33)		1,074	1,074			
100194082	SAN JUAN CAPISTRANO	CA		02/14/2025		1,076	(2)				(2)		1,074	1,074			
100209247	FRESNO	CA		04/29/2025		1,099	(21)				(21)		1,078	1,078			
100190865	LOS ANGELES	CA		01/23/2025		1,033	(27)				(27)		1,006	1,006			
100200541	LATHROP	CA		03/11/2025		984	(20)				(20)		964	964			
100206211	PANAMA CITY BEACH	FL		04/16/2025		925	(31)				(31)		894	894			
100115104	KAILUA KONA	HI		07/14/2023		854	(2)				(2)		852	852			
100238488	LAKESIDE	MT		09/19/2025		1,020	(18)				(18)		1,002	1,002			
100102146	TERRELL	TX		04/14/2023		1,065	(25)				(25)		1,040	1,040			
100162938	CARY	NC		06/12/2024		994	(24)				(24)		970	970			
100167837	ANTIOCH	CA		09/19/2024		1,750	(52)				(52)		1,698	1,698			
100204798	WASHINGTON	DC		04/09/2025		1,055	(28)				(28)		1,027	1,027			
100175259	RATHERUM	ID		11/05/2024		1,099	(20)				(20)		1,079	1,079			
100175319	MCALLEN	TX		11/05/2024		1,097	(18)				(18)		1,079	1,079			
100163099	PITTSBORO	IN		06/13/2024		1,190	(13)				(13)		1,177	1,177			
100219071	NORTH HIGHLANDS	CA		06/27/2025		852	(40)				(40)		812	812			
100219897	DENVER	CO		07/07/2025		1,114	(15)				(15)		1,099	1,099			
100155831	MC ALLEN	TX		06/17/2024		1,122	(7)				(7)		1,115	1,115			
100182550	SARASOTA	FL		12/12/2024		2,056	(60)				(60)		1,996	1,996			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219840	HERNDON	VA		07/08/2025		2,710		(45)			(45)		2,665		2,665		
100167751	EAST BOSTON	MA		09/19/2024		879		(10)			(10)		869		869		
100236750	PAGOSA SPRINGS	CO		06/11/2025		986		(27)			(27)		959		959		
100215878	RENO	NV		06/12/2025		1,053		(17)			(17)		1,036		1,036		
100197574	INDIO	CA		02/28/2025		98,125		(3,659)			(3,659)		94,467		94,467		
100166928	EDINBURG	TX		09/13/2024		1,028		(21)			(21)		1,007		1,007		
100162974	STOCKTON	CA		06/12/2024		1,011		(18)			(18)		993		993		
100218607	GILBERT	AZ		06/27/2025		1,094		(17)			(17)		1,077		1,077		
100132073	SAINT PAUL	MN		10/13/2023		1,098		(7)			(7)		1,091		1,091		
100190165	CHICO	CA		01/21/2025		1,636		(45)			(45)		1,591		1,591		
100220458	WESTWOOD	MA		07/15/2025		1,055		(33)			(33)		1,022		1,022		
100150103	VICTORVILLE	CA		06/14/2024		930		(27)			(27)		903		903		
100180615	LAUREL	MD		11/26/2024		1,060		(5)			(5)		1,055		1,055		
100238715	EVERGREEN	CO		09/22/2025		3,363		(159)			(159)		3,204		3,204		
100191069	MASHVILLE	TN		01/29/2025		1,076		(19)			(19)		1,057		1,057		
100194762	NEW ORLEANS	LA		02/21/2025		1,069		(12)			(12)		1,057		1,057		
100152797	BRIDGEPORT	CT		05/22/2024		781		(13)			(13)		768		768		
100245367	ASTORIA	OR		10/08/2025		1,049		(41)			(41)		1,008		1,008		
100166716	TAYLORSVILLE	UT		09/09/2024		1,080		(22)			(22)		1,058		1,058		
100244757	PHOENIX	AZ		09/29/2025		1,069		(26)			(26)		1,043		1,043		
100142036	RIVERHEAD	NY		02/29/2024		1,039		(51)			(51)		988		988		
100162987	QUEEN CREEK	AZ		06/12/2024		1,703		(36)			(36)		1,667		1,667		
100026335	LOS ANGELES	CA		09/20/2018		1,662		119			119		1,781		1,781		
100228336	CARY	NC		06/11/2025		933		(33)			(33)		900		900		
100184997	MOREHEAD CITY	NC		12/19/2024		1,048		(36)			(36)		1,012		1,012		
100176283	MESA	AZ		11/19/2024		1,024		(12)			(12)		1,012		1,012		
100065599	MALIN	OR		07/28/2021		3,326		(99)			(99)		3,227		3,227		
100206422	MURPHY	TX		04/22/2025		1,002		(27)			(27)		975		975		
100160168	BORRERO SPRINGS	CA		07/18/2024		923		(20)			(20)		903		903		
100189740	JACKSON	TN		01/21/2025		1,150		(26)			(26)		1,124		1,124		
100155903	OWIEDO	FL		06/17/2024		1,128		(13)			(13)		1,115		1,115		
100185753	LOS ANGELES	CA		12/23/2024		1,110		(5)			(5)		1,105		1,105		
100186014	HOUSTON	TX		12/27/2024		991		(33)			(33)		958		958		
100265051	BUCKEYE	AZ		12/17/2025		1,060		(31)			(31)		1,029		1,029		
100160542	GRAIN VALLEY	MO		07/19/2024		868		(28)			(28)		840		840		
100201051	SANTA FE	NM		03/12/2025		1,064		(24)			(24)		1,040		1,040		
100142385	RAHWAY	NJ		03/15/2024		910		(17)			(17)		893		893		
100254386	SUPRISE	AZ		11/07/2025		991		(30)			(30)		961		961		
100267529	GALT	CA		12/24/2025		740		(18)			(18)		722		722		
100215564	ASHEVILLE	NC		06/12/2025		1,002		(14)			(14)		988		988		
100173478	FAIRFIELD	CA		10/29/2024		1,047		(52)			(52)		995		995		
100173494	FAIRFIELD	CA		10/29/2024		1,047		(52)			(52)		995		995		
100164410	WESLEY CHAPEL	FL		08/21/2024		1,500		(19)			(19)		1,481		1,481		
100166410	PROVIDENCE	UT		10/31/2024		940		(44)			(44)		896		896		
100185788	PALOS VERDES ESTATES	CA		12/26/2024		1,087		(26)			(26)		1,061		1,061		
100211571	BEND	OR		06/23/2025		1,970		(19)			(19)		1,951		1,951		
100167049	MASHVILLE	TN		09/13/2024		1,449		(82)			(82)		1,367		1,367		
100191305	PHOENIX	AZ		01/30/2025		629		(31)			(31)		598		598		
100150067	EAST HAVEN	CT		06/14/2024		903		(49)			(49)		854		854		
100172514	HASLETT	MI		10/30/2024		992		(27)			(27)		965		965		
100216599	DESOTO	TX		06/20/2025		873		(41)			(41)		832		832		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100161770	MOORE	NY		07/31/2024		890	(24)				(24)		866				
100248881	FAVETTEVILLE	NC		10/29/2025		1,826	(42)				(42)		1,784				
100255895	FREEDOLD	NJ		11/24/2025		1,274	(44)				(44)		1,230				
100258056	INDIANAPOLIS	IL		11/26/2025		1,314	(55)				(55)		1,259				
100162883	RALEIGH	NC		08/12/2024		905	(25)				(25)		880				
100216497	LAS VEGAS	NV		06/23/2025		1,292	(33)				(33)		1,259				
100215625	OHIO VALLEY	AZ		06/12/2025		734	(11)				(11)		723				
100235016	TACOMA	WA		08/28/2025		917	(28)				(28)		889				
100163432	PONTE VERRA	FL		09/27/2024		1,002	(24)				(24)		978				
100353540	BROOKLYN	NY		03/23/2021		3,589	(127)				(127)		3,462				
100267247	BROOKSHIRE	TX		12/24/2025		618	(29)				(29)		589				
100173527	COLORADO SPRINGS	CO		10/29/2024		983	(46)				(46)		937				
100204865	SAN BERNARDINO	CA		04/09/2025		743	(35)				(35)		708				
100170461	PAINTUCKET	RI		10/09/2024		1,069	(26)				(26)		1,043				
100129570	MICALL	ID		09/29/2023		1,159	(12)				(12)		1,147				
100254595	HENDERSON	NV		11/10/2025		4,219	(189)				(189)		4,030				
100173977	HALLANDALE BEACH	FL		10/31/2024		984	(45)				(45)		939				
100174119	SOUTH LEBANON	OH		10/31/2024		985	(46)				(46)		939				
100178278	ONTARIO	CA		11/19/2024		1,139	(28)				(28)		1,111				
100172466	ROGERS	AR		10/23/2024		2,011	(50)				(50)		1,961				
100091410	RENO	NV		02/22/2023		1,196	(10)				(10)		1,186				
100272341	WAAHACHE	TX		01/08/2026		743	(17)				(17)		726				
100080856	DOVER	ID		03/17/2022		1,693	(20)				(20)		1,673				
100206803	SAN ANTONIO	TX		04/24/2025		948	(40)				(40)		908				
100277439	LONGBOAT KEY	FL		02/13/2026		476	(15)				(15)		461				
100229242	ATLANTA	GA		06/13/2025		1,026	(39)				(39)		987				
100174701	PHILADELPHIA	PA		04/08/2024		12,017	(125)				(125)		11,892				
100081880	ANNE HIL	CA		03/31/2022		2,344	(45)				(45)		2,299				
100165515	KEY LARGO	FL		12/20/2024		1,459	(38)				(38)		1,421				
100176536	GRABY	CO		11/15/2024		1,151	(14)				(14)		1,137				
100235156	DORAL	FL		06/28/2025		795	(36)				(36)		759				
100158114	AUSTIN	TX		07/09/2024		1,136	(21)				(21)		1,115				
100228446	FREDMONT	CA		06/11/2025		2,978	(109)				(109)		2,869				
100117942	KATY	TX		07/20/2023		921	(20)				(20)		901				
100100545	MORENO VALLEY	CA		04/27/2023		1,035	(27)				(27)		1,008				
100080754	PHOENIX	AZ		03/10/2022		3,294	(46)				(46)		3,248				
100142598	LAS VEGAS	NV		02/08/2024		899	(21)				(21)		878				
100164986	FERMINO BEACH	FL		08/28/2024		1,288	(27)				(27)		1,227				
100000333	UNION CITY	CA		09/21/2016		2,184	(27)				(27)		2,157				
100173399	MIAMI	FL		10/29/2024		1,425	(63)				(63)		1,362				
100073994	OAKLEY	UT		04/25/2022		2,072	(5)				(5)		2,067				
100150813	ARPKA	FL		05/08/2024		1,015	(26)				(26)		989				
100255650	PORTLAND	OR		11/24/2025		3,154	(68)				(68)		3,086				
100164519	WOODBRIDGE	VA		06/21/2024		1,107	(16)				(16)		1,091				
100236362	BELLARE	TX		09/10/2025		836	(17)				(17)		819				
100236938	ARCON	OH		09/12/2025		838	(18)				(18)		820				
100128373	PLANO	TX		09/15/2023		940	(21)				(21)		919				
100186489	RIDGEFIELD	WA		12/30/2024		1,049	(21)				(21)		1,028				
100167004	WAIKAPU	HI		09/13/2024		1,010	(24)				(24)		986				
100268488	BRADENTON	FL		12/29/2025		670	(17)				(17)		653				
100160046	DAVENPORT	FL		07/17/2024		1,172	(31)				(31)		1,161				

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100255321	AFTON	MI		11/24/2025		1,464	(47)				(47)		1,417	1,417			
100044860	CHULA VISTA	CA		11/19/2020		1,388		31			31		1,419	1,419			
100109001	LAKE ARROHEAD	CA		05/31/2023		2,045	(87)				(87)		1,958	1,958			
100189520	BERKELEY	NJ		01/15/2025		1,164	(14)				(14)		1,150	1,150			
100165344	TOIBALL	TX		08/29/2024		1,075	(26)				(26)		1,049	1,049			
100175262	DALLAS	TX		11/05/2024		1,079	(30)				(30)		1,049	1,049			
100163962	INGLEWOOD	CA		09/27/2024		1,095	(46)				(46)		1,049	1,049			
100173387	WAIMPA	ID		10/29/2024		1,573	(73)				(73)		1,500	1,500			
100148889	DURANGO	CO		03/26/2024		2,149	(51)				(51)		2,088	2,088			
100268187	POST FALLS	ID		12/29/2025		1,745	(11)				(11)		1,734	1,734			
100080762	MIAMI	FL		03/24/2022		1,748	(43)				(43)		1,705	1,705			
100153294	FORT MYERS	FL		05/30/2024		1,309	(16)				(16)		1,293	1,293			
100200545	COLUMBUS	OH		03/11/2025		1,067	(13)				(13)		1,054	1,054			
100076068	ANTHONY	MI		01/07/2022		2,042	(60)				(60)		1,982	1,982			
100268834	HOBOKEN	NJ		12/29/2025		1,776	(6)				(6)		1,770	1,770			
100158841	CHARLOTTEVILLE	VA		07/12/2024		1,033	(28)				(28)		1,005	1,005			
100194289	GREENACRES	FL		02/14/2025		1,660	(52)				(52)		1,608	1,608			
100236195	TOOL	TX		09/10/2025		935	(29)				(29)		906	906			
100255496	NAPLES	FL		11/24/2025		2,604	(122)				(122)		2,482	2,482			
100272557	LEWIS	DE		01/08/2026		891	(21)				(21)		870	870			
100149346	WINTER GARDEN	FL		04/26/2024		1,099	(14)				(14)		1,085	1,085			
100120202	FALLS CHURCH	VA		06/30/2023		1,177	(5)				(5)		1,172	1,172			
100156208	NORTH LAUDERDALE	FL		06/20/2024		979	(50)				(50)		929	929			
100141718	HICKENSHACK	MI		01/30/2024		821	(30)				(30)		791	791			
100163164	WESTLAKE	OH		06/13/2024		2,933	(71)				(71)		2,862	2,862			
100148969	MATECA	CA		04/26/2024		1,154	(18)				(18)		1,136	1,136			
100219764	CLEVELAND	OH		07/08/2025		1,018	(48)				(48)		970	970			
100162098	BROOKLYN	NY		07/31/2024		1,035	(45)				(45)		990	990			
100091315	DETROIT	MI		01/13/2023		787	(4)				(4)		783	783			
100167976	MARGATE	NJ		09/20/2024		1,116	(18)				(18)		1,098	1,098			
100189347	HOWELL	NJ		01/13/2025		1,053	(26)				(26)		1,027	1,027			
100091347	SAVILTA	MEX		01/17/2023		1,296							1,296	1,296			
100178450	GRANFORD	NJ		11/21/2024		1,116	(25)				(25)		1,091	1,091			
100066359	SAN MIGUEL DE ALLENDE	MEX		09/01/2022		1,333							1,333	1,333			
100091621	DENVER	CO		03/07/2023		2,140	(42)				(42)		2,098	2,098			
100151778	LOS ANGELES	CA		05/10/2024		928	(14)				(14)		914	914			
100089623	SUPRISE	AZ		01/30/2023		1,129	(5)				(5)		1,124	1,124			
100143651	CARE CORAL	FL		02/22/2024		1,563	(10)				(10)		1,553	1,553			
100171840	MILPITAS	CA		10/17/2024		1,084	(29)				(29)		1,055	1,055			
100173861	MIAMI	FL		10/31/2024		1,185	(35)				(35)		1,150	1,150			
100175406	SENIOR	CT		12/23/2024		1,118	(16)				(16)		1,102	1,102			
100255793	FUQUAY VARINA	NC		11/24/2025		1,098	(21)				(21)		1,077	1,077			
100221019	KILL DEVIL HILLS	NC		07/18/2025		942	(32)				(32)		910	910			
100171961	TEBE	AZ		10/17/2024		1,275	(15)				(15)		1,260	1,260			
100160373	SAN ANTONIO	TX		09/06/2024		1,316	(47)				(47)		1,289	1,289			
100168743	TORONTO BASIN	AZ		09/26/2024		1,153	(52)				(52)		1,101	1,101			
100235347	FERRIS	CA		08/29/2025		1,475	(1)				(1)		1,474	1,474			
100173639	WINTAGH	NY		10/31/2024		1,159	(35)				(35)		1,124	1,124			
100166560	AUSTIN	TX		09/13/2024		993	(27)				(27)		966	966			
100173072	MORENO VALLEY	CA		10/25/2024		1,315	(28)				(28)		1,287	1,287			
100255624	MINNEAPOLIS	MI		11/24/2025		1,447	(41)				(41)		1,406	1,406			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054715	SANTA CLARITA	CA		03/23/2021		3,335	(77)	(77)			(77)		3,258	3,258	3,258		
100204688	THE VILLAGES	FL		04/04/2025		1,298	(44)	(44)			(44)		1,254	1,254	1,254		
100102893	SANTA PAULA	CA		06/07/2023		1,241	(34)	(34)			(34)		1,207	1,207	1,207		
100229515	LAS VEGAS	NV		06/15/2025		1,121	(7)	(7)			(7)		1,114	1,114	1,114		
100214718	GRESHAM	OR		06/11/2025		1,059	(29)	(29)			(29)		1,030	1,030	1,030		
100109309	INDIAN ROCKS BEACH	FL		06/12/2023		3,771	(40)	(40)			(40)		3,731	3,731	3,731		
100079866	NORTH LAS VEGAS	NV		04/25/2022		1,855	(55)	(55)			(55)		1,800	1,800	1,800		
100245728	VENTURA	CA		10/06/2025		5,133	(225)	(225)			(225)		4,908	4,908	4,908		
100243778	PEMBROKE PINES	FL		09/29/2025		1,882	(16)	(16)			(16)		1,866	1,866	1,866		
100186215	RONDA	NC		12/27/2024		1,024	(22)	(22)			(22)		1,002	1,002	1,002		
100144084	PORTLAND	OR		03/07/2024		1,100	(20)	(20)			(20)		1,080	1,080	1,080		
100162957	MOCK INEY	TX		08/12/2024		1,227	(12)	(12)			(12)		1,215	1,215	1,215		
100265465	TINLEY PARK	IL		12/19/2025		957	(27)	(27)			(27)		930	930	930		
100182487	COLTEWAH	TN		12/12/2024		1,133	(5)	(5)			(5)		1,128	1,128	1,128		
100220036	EL CERRITO	CA		07/30/2025		4,190	(189)	(189)			(189)		4,001	4,001	4,001		
100151663	SHELTON	WA		05/10/2024		1,090	(6)	(6)			(6)		1,084	1,084	1,084		
100212242	AUSTIN	TX		05/23/2025		813	(38)	(38)			(38)		775	775	775		
100155285	FOXBOROUGH	MA		07/19/2024		862	(46)	(46)			(46)		816	816	816		
100181321	SUMMerville	SC		12/06/2024		1,220	(22)	(22)			(22)		1,198	1,198	1,198		
100255720	BREKERTON	WA		11/24/2025		3,333	(40)	(40)			(40)		3,293	3,293	3,293		
100213733	HOMESTEAD	FL		05/29/2025		1,986	(42)	(42)			(42)		1,944	1,944	1,944		
100150719	SACRAMENTO	CA		05/06/2024		1,099	(9)	(9)			(9)		1,090	1,090	1,090		
100165566	LAS VEGAS	NV		08/29/2024		1,167	(3)	(3)			(3)		1,164	1,164	1,164		
100243233	TAMPA	FL		09/26/2025		3,382	(72)	(72)			(72)		3,310	3,310	3,310		
100235974	LANSDALE	PA		09/04/2025		1,235	(36)	(36)			(36)		1,199	1,199	1,199		
100152488	VICTORVILLE	CA		05/16/2024		2,131	(17)	(17)			(17)		2,114	2,114	2,114		
100246221	PHILADELPHIA	PA		10/08/2025		935	(42)	(42)			(42)		893	893	893		
100186545	CRYSTAL BEACH	TX		12/30/2024		947	(15)	(15)			(15)		932	932	932		
100186781	LAS VEGAS	NV		12/31/2024		1,044	(24)	(24)			(24)		1,020	1,020	1,020		
100159208	FLOWER MOUND	TX		07/15/2024		1,152	(22)	(22)			(22)		1,130	1,130	1,130		
100158811	CAPE CORAL	FL		07/10/2024		1,043	(23)	(23)			(23)		1,020	1,020	1,020		
100154861	FONTANA	CA		07/19/2024		921	(52)	(52)			(52)		869	869	869		
100244554	GALVESTON	TX		09/29/2025		1,372	(49)	(49)			(49)		1,323	1,323	1,323		
100177590	BELMONT	CA		01/16/2025		1,148	(3)	(3)			(3)		1,145	1,145	1,145		
100255793	CLAREMONT	CA		11/24/2025		1,027	(17)	(17)			(17)		1,000	1,000	1,000		
100216698	CLAYTON	CA		06/23/2025		978	(17)	(17)			(17)		961	961	961		
100211557	MASON	OH		06/05/2025		981	(20)	(20)			(20)		961	961	961		
100253792	BRANFORD	CT		10/30/2025		1,117	(14)	(14)			(14)		1,103	1,103	1,103		
100201531	SACRAMENTO	CA		03/13/2025		957	(39)	(39)			(39)		918	918	918		
100198410	LEHI	UT		02/28/2025		996	(25)	(25)			(25)		971	971	971		
100202464	BAKERSFIELD	CA		03/20/2025		880	(12)	(12)			(12)		868	868	868		
100129812	WOODBURN	OR		09/27/2023		722	(14)	(14)			(14)		708	708	708		
100273380	FRESNO	CA		01/21/2026		345	(6)	(6)			(6)		339	339	339		
100248652	SUNTIVER	OR		10/29/2025		1,285	(4)	(4)			(4)		1,281	1,281	1,281		
100141200	TAMPA	FL		01/30/2024		877	(21)	(21)			(21)		856	856	856		
100148160	PITTSBURGH	PA		05/15/2024		1,008	(5)	(5)			(5)		1,003	1,003	1,003		
100168097	SAINT PETERSBURG	FL		09/20/2024		1,030	(27)	(27)			(27)		1,003	1,003	1,003		
100171513	NEWARK	NJ		10/16/2024		1,095	(22)	(22)			(22)		1,073	1,073	1,073		
100057769	SACRAMENTO	CA		06/30/2021		2,611	(37)	(37)			(37)		2,574	2,574	2,574		
100277532	ORANGE	CA		02/13/2026		411	(12)	(12)			(12)		399	399	399		
100189077	TALLAHASSEE	FL		01/13/2025		1,077	(2)	(2)			(2)		1,075	1,075	1,075		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100178396	SUNNIVALE	CA		11/21/2024		898	(25)	(25)			(25)		873				
100161974	PALMDALE	CA		07/31/2024		1,393	(36)	(36)			(36)		1,357				
100144485	PUNTA GORDA	FL		04/26/2024		941	(15)	(15)			(15)		926				
100205759	ELK GROVE	CA		04/14/2025		1,100	(14)	(14)			(14)		1,086				
100157616	DEERFIELD BEACH	FL		06/01/2024		1,019	(31)	(31)			(31)		988				
100253416	LAURENCEVILLE	GA		10/30/2025		1,085	(22)	(22)			(22)		1,063				
100193361	ARLINGTON	VA		02/10/2025		969	(21)	(21)			(21)		948				
100214004	MERIDIAN	ID		06/02/2025		2,598	(8)	(8)			(8)		2,590				
100149816	SANTA CLARITA	CA		04/29/2024		1,040	(14)	(14)			(14)		1,026				
100221677	GROVELAND	CA		07/23/2025		883	(22)	(22)			(22)		861				
100272184	GRANITE FALLS	WA		01/08/2026		2,136	(24)	(24)			(24)		2,112				
100176162	CONCORD	NC		12/20/2024		1,128	(16)	(16)			(16)		1,112				
100164496	NEWARK	NJ		06/21/2024		979	(14)	(14)			(14)		965				
100178479	CHERRY HILL	NJ		11/21/2024		1,793	(69)	(69)			(69)		1,724				
100211881	GILBERT	AZ		05/19/2025		996	(19)	(19)			(19)		967				
100170074	DURHAM	NC		10/08/2024		1,172	(32)	(32)			(32)		1,140				
100132828	LANCASTER	CA		11/03/2023		108,603	(182)	(182)			(182)		108,421				
100192369	WEST HILLS	CA		02/05/2025		1,056	(49)	(49)			(49)		1,007				
100071945	CARMI O'HEIL	CA		11/19/2021		3,843	(197)	(197)			(197)		3,646				
100136762	EDGEWATER	MD		11/27/2023		906	(17)	(17)			(17)		889				
100215410	INDIAN RIVER	MI		06/12/2025		894	(18)	(18)			(18)		876				
100268643	APPLE RIVER	IL		12/29/2025		669	(20)	(20)			(20)		649				
100136139	KISSIMEE	FL		12/18/2023		816	(14)	(14)			(14)		802				
100220062	MIAMI	FL		07/30/2025		979	(26)	(26)			(26)		953				
100156875	BRENTWOOD	TN		06/27/2024		960	(20)	(20)			(20)		940				
100156687	LAS VEGAS	NV		06/24/2024		1,070	(20)	(20)			(20)		1,050				
100246318	POINCIANA	FL		10/10/2025		1,030	(36)	(36)			(36)		994				
100215693	THIELS	NY		06/13/2025		1,015	(11)	(11)			(11)		1,014				
100228369	PALM SPRINGS	CA		06/11/2025		1,029	(25)	(25)			(25)		1,004				
100165470	LAS VEGAS	NV		06/29/2024		1,090	(19)	(19)			(19)		1,071				
100155990	CUNEY	MD		07/20/2023		1,210	(16)	(16)			(16)		1,194				
100056002	BOISE	ID		06/30/2021		2,330	(58)	(58)			(58)		2,272				
100266559	DURHAM	NC		12/29/2025		755	(6)	(6)			(6)		749				
100266930	SHINGLETON	CA		12/29/2025		755	(6)	(6)			(6)		749				
100238378	REDMOND	WA		09/19/2025		922	(37)	(37)			(37)		885				
100149845	SALUS	WA		04/29/2024		1,101	(33)	(33)			(33)		1,068				
100055919	POIMTON LAKES	NJ		03/26/2021		16,615	(478)	(478)			(478)		16,137				
100165401	WASILLA	AK		08/29/2024		2,072	(55)	(55)			(55)		2,017				
100136106	HENDERSON	NV		12/18/2023		906	(25)	(25)			(25)		881				
100153398	ELLENBURG	WA		05/30/2024		848	(30)	(30)			(30)		818				
100247272	FERRIS	VA		10/23/2025		1,708	(17)	(17)			(17)		1,691				
100247346	WASHINGTON	DC		10/24/2025		913	(31)	(31)			(31)		882				
100133792	SANTEE	CA		10/20/2023		859	(25)	(25)			(25)		834				
100189451	ELBURN	IL		01/17/2025		6,521	(89)	(89)			(89)		6,432				
100261536	PORT SAINT JOE	FL		12/08/2025		639	(2)	(2)			(2)		637				
100214771	LAS VEGAS	NV		06/11/2025		1,049	(49)	(49)			(49)		1,000				
100139098	SARASOTA	FL		12/28/2023		916	(14)	(14)			(14)		902				
100174600	HESPERIA	CA		10/31/2024		1,683	(106)	(106)			(106)		1,577				
100191118	SOUTH GATE	CA		01/29/2025		1,000	(38)	(38)			(38)		962				
100018049	ATLANTA	GA		06/08/2018		2,373	(44)	(44)			(44)		2,329				
100159881	ORLANDO	FL		06/16/2024		805	(42)	(42)			(42)		763				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10025583	CHANDLER	AZ		11/24/2025		1,079		(31)			(31)		1,048	1,048			
10017910	SAN JOSE	CA		07/20/2023		267		(9)			(9)		258	258			
10015169	CATHEDRAL CITY	CA		06/10/2024		1,107		(8)			(8)		1,099	1,099			
10016953	WILMINGTON	DE		09/27/2024		950		(44)			(44)		906	906			
10015387	BRANDON	FL		05/30/2024		1,101							1,101	1,101			
100216735	ENOCH	UT		06/23/2025		933		(21)			(21)		912	912			
100114807	CUMING	GA		07/13/2023		1,550		(3)			(3)		1,547	1,547			
100207465	BUFORD	GA		04/29/2025		1,051		(29)			(29)		1,022	1,022			
100212084	LAKE FOREST	CA		05/22/2025		892		(9)			(9)		883	883			
100189096	NORTH ATTLEBORO	MA		01/13/2025		1,191		(13)			(13)		1,178	1,178			
100202210	MOONACHE	NJ		04/17/2025		1,115		(28)			(28)		1,087	1,087			
100138198	AUSTIN	TX		12/14/2023		604		(10)			(10)		594	594			
100245283	HIOELL	NJ		10/06/2025		1,067		(43)			(43)		1,024	1,024			
100076538	VAN NUYS	CA		01/04/2022		2,289		(37)			(37)		2,232	2,232			
100238875	AUSTIN	TX		09/23/2025		2,997		(89)			(89)		2,908	2,908			
100246951	MODESTO	CA		10/17/2025		3,251		(150)			(150)		3,101	3,101			
100215407	CHICAGO	IL		06/12/2025		1,052		(7)			(7)		1,045	1,045			
100220485	JACKSON	TN		07/15/2025		880		(41)			(41)		819	819			
100144173	BAILEY	CO		03/07/2024		4,248		(105)			(105)		4,143	4,143			
100192808	SILVER SPRING	MD		02/10/2025		1,008		(16)			(16)		992	992			
100177092	LIVERMORE	CA		01/16/2025		1,026		(29)			(29)		997	997			
100137736	SEVIERVILLE	TN		12/08/2023		893		(6)			(6)		887	887			
100099803	CENTRAL ISLIP	NY		02/28/2023		1,121		(16)			(16)		1,105	1,105			
100227279	MORRISVILLE	NC		07/31/2025		1,012		(36)			(36)		976	976			
100247194	ATLANTIC CITY	NJ		10/23/2025		630		(22)			(22)		608	608			
100171880	WHESTERLY	RI		10/17/2024		1,071		(21)			(21)		1,050	1,050			
100203400	LAS VEGAS	NV		03/27/2025		933		(39)			(39)		894	894			
100148000	WEST PALM BCH	FL		04/10/2024		1,097		(17)			(17)		1,080	1,080			
100254101	DELAN	WI		11/06/2025		3,612		(97)			(97)		3,515	3,515			
100049376	LOS ANGELES	CA		11/20/2020		1,586		71			71		1,657	1,657			
100266835	MAGNOLIA	TX		12/23/2025		1,216		(33)			(33)		1,183	1,183			
100236385	FLUMAS LAKE	CA		08/10/2025		888		(27)			(27)		841	841			
100202475	CAPE CORAL	FL		03/21/2025		1,022		(25)			(25)		997	997			
100203364	NORTH MYRTLE BEACH	SC		07/14/2025		778		(17)			(17)		761	761			
100148902	MAZATLAN	MEX		04/24/2024		1,158							1,158	1,158			
100109708	RANCHO CUCAMONGA	CA		06/16/2023		1,057		(23)			(23)		1,034	1,034			
100142888	SACRAMENTO	CA		02/09/2024		1,102		(10)			(10)		1,092	1,092			
100188313	EDISTO ISLAND	SC		01/08/2025		1,136		(12)			(12)		1,124	1,124			
100142629	LAS VEGAS	NV		02/08/2024		955		(11)			(11)		944	944			
100205015	LAKELAND	FL		04/10/2025		4,417		(117)			(117)		4,300	4,300			
100245358	MERIDIAN	ID		10/06/2025		2,996		(85)			(85)		2,901	2,901			
100191048	VENICE	CA		01/29/2025		840		(37)			(37)		803	803			
100254802	DENVER	CO		11/14/2025		1,065		(36)			(36)		1,029	1,029			
100167820	SAN MIGUEL DE ALLENDE	MEX		09/20/2024		1,112							1,112	1,112			
100188169	BAKERSFIELD	CA		09/20/2024		1,183		(31)			(31)		1,152	1,152			
100191009	DEER PARK	TX		01/29/2025		566		(24)			(24)		542	542			
100253871	LINCOLN CITY	OR		10/30/2025		1,084		(30)			(30)		1,054	1,054			
100150125	GARDEN GROVE	CA		06/14/2024		1,124		(35)			(35)		1,089	1,089			
100272300	DECATUR	GA		01/08/2026		737		(15)			(15)		722	722			
100192984	PERU	VT		02/10/2025		902		(23)			(23)		879	879			
100192987	KINGSFORT	TN		02/10/2025		899		(20)			(20)		879	879			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100272745	PORT CLINTON	OH		01/09/2026		724		(2)			(2)		722				
100169782	RIO RANCHO	NM		09/30/2024		1,096		(21)			(21)		1,075				
100148735	FEEDLEY	CA		04/17/2024		1,037		(17)			(17)		1,020				
100133562	WALEY	NY		10/25/2023		926		(26)			(26)		900				
100235641	RICHMOND	TX		11/25/2025		1,055		(42)			(42)		1,013				
100100909	PITTSBURG	CA		04/28/2023		1,493		(9)			(9)		1,484				
100194007	OCALA	FL		02/11/2025		839		(23)			(23)		816				
100155171	CHARLEVOLIX	MI		07/19/2024		872		(39)			(39)		833				
100128923	SAN PABLO	CA		09/22/2023		900		(20)			(20)		880				
100167430	NORTHAMPTON	PA		06/16/2024		2,916		(93)			(93)		2,823				
100164423	SAN ANTONIO	TX		06/21/2024		1,065		(15)			(15)		1,050				
100221142	SEATTLE	WA		07/21/2025		1,076		(15)			(15)		1,061				
100254197	ANCHORAGE	AK		11/06/2025		1,286		(39)			(39)		1,247				
100166954	TAMPA	FL		09/13/2024		1,076		(19)			(19)		1,057				
100246702	MIRAMAR	FL		10/15/2025		984		(36)			(36)		948				
100138701	ORLANDO BEACH	FL		02/02/2024		841		(9)			(9)		832				
100110180	LAKEWOOD	CO		06/30/2023		1,171		(15)			(15)		1,156				
100244394	OCEAN VIEW	DE		09/29/2025		999		(37)			(37)		962				
100148249	JACKSON	TN		04/12/2024		1,114		(27)			(27)		1,087				
100190900	LONGBOAT KEY	FL		01/28/2025		940		(18)			(18)		922				
100137189	HOMESTEAD	FL		11/28/2023		490		(19)			(19)		471				
100129463	FALLS CHURCH	VA		09/29/2023		1,168		(10)			(10)		1,158				
4010079484	LUFKIN	TX		06/27/2024		1,086		(40)			(40)		1,048				
100226955	PORT SAINT LUCIE	FL		07/30/2025		1,048		(25)			(25)		1,023				
100136936	MOORE VALLEY	CA		01/25/2024		903		(9)			(9)		894				
100206640	DE SOTO	MO		04/24/2025		1,177		(49)			(49)		1,128				
100216939	DURANGO	CO		06/23/2025		3,427		(59)			(59)		3,368				
100228616	ROSEVILLE	OH		06/15/2025		886		(31)			(31)		855				
100127550	ALEXANDRIA	VA		09/08/2023		1,058		(17)			(17)		1,041				
100163104	SARASOTA	FL		06/13/2024		994		(26)			(26)		968				
100194649	ELK GROVE	CA		02/21/2025		1,109		(12)			(12)		1,097				
100235252	BEND	OR		10/30/2025		914		(37)			(37)		877				
100205937	TEBESOLA	CA		04/15/2025		1,042		(22)			(22)		1,020				
100174572	BEND	OR		10/31/2024		1,232		(6)			(6)		1,226				
100210400	SUJANEE	GA		07/16/2025		914		(31)			(31)		883				
100188296	CORNELIUS	NC		01/08/2025		1,131		(8)			(8)		1,123				
100134945	POTOMAC	MD		10/30/2023		943		(7)			(7)		936				
100196884	WALKOLA	HI		02/28/2025		997		(37)			(37)		960				
100156594	SUF CITY	NC		07/10/2024		908		(27)			(27)		881				
100053545	MIAMI	FL		03/23/2021		800		(42)			(42)		758				
100192559	PHOEN X	AZ		02/10/2025		990		(23)			(23)		967				
100193281	LOS ANGELES	CA		11/29/2023		922		(20)			(20)		902				
100261213	NEW YORK	NY		12/05/2025		1,107		(35)			(35)		1,072				
100168092	ARCADIA	CA		09/20/2024		1,194		(26)			(26)		1,168				
100246746	HARBORLOCK HEIGHTS BORO	NJ		10/15/2025		1,276		(52)			(52)		1,224				
100210239	ORLANDO	FL		05/09/2025		981		(34)			(34)		947				
100236175	SANDHURST	WA		06/10/2025		869		(17)			(17)		852				
100245709	FOREST GROVE	OR		10/06/2025		1,221		(50)			(50)		1,171				
100080438	HOMESTEAD	FL		03/10/2022		1,779		(51)			(51)		1,728				
100165356	BOYNTON BEACH	FL		06/29/2024		764		(33)			(33)		731				
100080658	CEDAR PARK	TX		03/10/2022		1,548		(74)			(74)		1,474				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100136602	LANCASTER	CA		11/22/2023		1,013		(2)			(2)		1,011		1,011		
100119991	WOODBRIDGE	VA		06/11/2023		1,564		(18)			(18)		1,546		1,546		
100253414	PORF SAINT LUCIE	FL		10/30/2025		1,011		(24)			(24)		987		987		
100154998	DANBURY	CT		06/14/2024		1,549		(35)			(35)		1,514		1,514		
100228562	ST GEORGE	UT		06/11/2025		993		(26)			(26)		967		967		
100120844	DESERT HOT SPRINGS	CA		06/25/2023		900		(26)			(26)		872		872		
100238006	CAROLINA BEACH	NC		09/23/2025		1,195		(34)			(34)		1,161		1,161		
100081770	ATLANTA	GA		03/25/2022		1,957		(52)			(52)		1,905		1,905		
100253405	FEHOBOTH BEACH	DE		10/30/2025		1,028		(35)			(35)		993		993		
100128562	PHOENIX	AZ		09/14/2023		979		(22)			(22)		957		957		
100155192	BROOKINGS	OR		07/19/2024		1,155		(18)			(18)		1,137		1,137		
100235268	NEW PORT RICHEY	FL		06/29/2025		6,494		(190)			(190)		6,304		6,304		
100205611	MARTIN	TN		05/09/2025		1,444		(39)			(39)		1,405		1,405		
100161715	PEORIA	AZ		07/30/2024		770		(20)			(20)		750		750		
100253246	JACKSONVILLE	FL		10/30/2025		1,042		(27)			(27)		1,015		1,015		
100195567	PORF SAINT JOE	FL		02/24/2025		949		(21)			(21)		928		928		
100075980	PHILADELPHIA	PA		01/07/2022		1,872		(58)			(58)		1,814		1,814		
100156717	FEDMOND	WA		06/26/2024		1,002		(41)			(41)		961		961		
100238932	OAK ISLAND	NC		09/23/2025		9,594		(231)			(231)		9,363		9,363		
100171248	PARITIAN	NJ		10/16/2024		4,222		(242)			(242)		3,980		3,980		
100272906	BRIDGEPORT	CT		01/15/2026		323		(10)			(10)		313		313		
100229836	LAS VEGAS	NV		06/18/2025		625		(20)			(20)		605		605		
100276939	BEAVERTON	OR		01/30/2026		364		(10)			(10)		354		354		
100091855	JACKSONVILLE	FL		01/30/2023		720		(1)			(1)		719		719		
100161975	TAMPA	FL		07/31/2024		800		(32)			(32)		768		768		
100255792	CLAREMONT	CA		11/24/2025		1,022		(27)			(27)		995		995		
100202387	CHESTERFIELD	MO		03/19/2025		1,066		(28)			(28)		1,038		1,038		
100206537	CORVALLIS	OR		04/17/2025		1,067		(29)			(29)		1,038		1,038		
100219136	COEUR D'ALENE	ID		06/27/2025		1,072		(12)			(12)		1,060		1,060		
100272247	BERWIN	PA		01/08/2026		2,832		(83)			(83)		2,749		2,749		
100160496	FLORIDA CITY	FL		07/19/2024		764		(27)			(27)		737		737		
10021503	PINON HILLS	CA		05/16/2025		1,046		(6)			(6)		1,042		1,042		
100150765	PARAMUS	NJ		05/07/2024		1,133		(15)			(15)		1,118		1,118		
100166509	CHANTILLY	VA		09/25/2024		1,109		(18)			(18)		1,091		1,091		
100077949	LATHROP	CA		02/18/2022		1,959		(23)			(23)		1,936		1,936		
100218756	SAINT AUGUSTINE	FL		06/27/2025		951		(18)			(18)		933		933		
100214163	AUDIE	VA		05/30/2025		897		(34)			(34)		863		863		
100196677	WIELINGTON	FL		01/25/2024		552		(10)			(10)		542		542		
100137681	HALEAH	FL		12/08/2023		2,219		(23)			(23)		2,196		2,196		
100243425	FARMERS BRANCH	TX		09/26/2025		805		(38)			(38)		767		767		
100253228	WEST GREENWICH	RI		10/30/2025		1,052		(37)			(37)		1,015		1,015		
100192659	KNOXVILLE	TN		02/10/2025		1,361		(43)			(43)		1,318		1,318		
100226008	HURRICANE	UT		06/11/2025		1,021		(24)			(24)		997		997		
100169734	IRVING	TX		09/30/2024		1,085		(30)			(30)		1,055		1,055		
100238620	PRESOTT	AZ		09/23/2025		1,106		(13)			(13)		1,093		1,093		
100227942	RANCHO CUCAMONGA	CA		06/04/2025		5,127		(151)			(151)		4,976		4,976		
100254360	PISCATAWAY	NJ		11/07/2025		578		(5)			(5)		573		573		
100273771	WEST YARMOUTH	MA		01/23/2026		596		(20)			(20)		576		576		
100129839	RIALTO	CA		09/27/2023		751		(31)			(31)		720		720		
100206909	CHULA VISTA	CA		04/24/2025		1,056		(32)			(32)		1,024		1,024		
100254374	MONTREY	CA		11/07/2025		4,237		(46)			(46)		4,191		4,191		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100168505	WORCESTER	MA		09/25/2024		1,098		(23)			(23)		1,075		1,075			
100191022	BROOKSBURG	IN		01/29/2025		900		(23)			(23)		.877		.877			
100176725	COLONIAL BEACH	VA		11/15/2024		1,100		(21)			(21)		1,079		1,079			
100177291	GIRARDWOOD	AK		01/16/2025		1,061		(30)			(30)		1,031		1,031			
100088083	CENTENNIAL	CO		10/25/2022		1,120		(27)			(27)		1,093		1,093			
100175329	RANCHO CORDOVA	CA		11/05/2024		1,154		(11)			(11)		1,143		1,143			
100234881	MIAMI	FL		06/28/2025		985		(31)			(31)		954		954			
100162012	SEWINGLE	FL		07/31/2024		782		(37)			(37)		745		745			
100171315	FOYSE CITY	TX		10/16/2024		929		(48)			(48)		.881		.881			
100078441	NORTH RIDGE	CA		01/21/2022		3,508		(86)			(86)		3,422		3,422			
100181304	SANTA ANA	CA		12/06/2024		18,912		(46)			(46)		18,866		18,866			
100103738	CORONA	CA		05/08/2023		1,680		(43)			(43)		1,617		1,617			
100134509	MORTON	PA		10/30/2023		790		(23)			(23)		.767		.767			
100174800	JACKSONVILLE	FL		10/31/2024		2,244		(49)			(49)		2,195		2,195			
100202391	TUSCULA	TX		03/19/2025		10,642		(36)			(36)		10,606		10,606			
100233710	MIDDLEFIELD	CT		10/30/2025		25,747		(588)			(588)		25,161		25,161			
100197509	NORTH BEND	IA		02/26/2025		1,050		(18)			(18)		1,032		1,032			
100202362	ELIZABETH	NJ		03/19/2025		948		(36)			(36)		912		912			
100201721	PORT MATILDA	PA		03/18/2025		2,295		(21)			(21)		2,274		2,274			
100181473	HONOLULU	HI		01/09/2025		960		(40)			(40)		920		920			
100255836	CAROLINA BEACH	NC		11/24/2025		1,317		(51)			(51)		1,266		1,266			
100255688	VENICE	CA		11/24/2025		920		(40)			(40)		.880		.880			
100255603	LANCASTER	CA		11/24/2025		1,541		(30)			(30)		1,511		1,511			
100142229	SATELLITE BEACH	FL		03/15/2024		717		(27)			(27)		690		690			
100133575	ARLINGTON	VA		10/23/2023		3,734		(11)			(11)		3,733		3,733			
100265453	ORLANDO	FL		12/19/2025		630		(28)			(28)		602		602			
100221166	GARDNERVILLE	NV		07/21/2025		1,027		(17)			(17)		1,010		1,010			
100148944	ALPHARETTA	GA		04/17/2024		1,006		(20)			(20)		986		986			
100142968	ATLANTA	GA		02/08/2024		1,141		(17)			(17)		1,124		1,124			
100221215	SAVANNAH	GA		07/21/2025		1,040		(13)			(13)		1,027		1,027			
100186524	LAS VEGAS	NV		12/30/2024		1,034		(8)			(8)		1,026		1,026			
100261288	MARCELLUS	MI		12/08/2025		1,002		(31)			(31)		971		971			
100253793	LANCASTER	CA		10/30/2025		1,040		(46)			(46)		994		994			
100173519	JACKSONVILLE	FL		10/29/2024		964		(41)			(41)		923		923			
100154525	BAY POINT	CA		06/14/2024		1,019		(58)			(58)		961		961			
100211742	HENDERSVILLE	TN		05/19/2025		963		(25)			(25)		938		938			
100148094	WINCHESTER	MA		04/19/2024		935		(13)			(13)		922		922			
100212634	CLEMONT	FL		05/29/2025		1,036		(2)			(2)		1,034		1,034			
100261154	HOBOKEN	NJ		12/05/2025		1,088		(35)			(35)		1,053		1,053			
100156614	LAS VEGAS	NV		07/10/2024		991		(25)			(25)		966		966			
100175622	FAIRVIEW	TX		11/12/2024		868		(22)			(22)		846		846			
100255784	HARRISON	ID		11/24/2025		1,087		(18)			(18)		1,069		1,069			
100253794	FONTANA	CA		10/30/2025		1,018		(48)			(48)		970		970			
100220386	INDIAN CROCH	MA		07/15/2025		8,021		(276)			(276)		7,745		7,745			
100115377	MONTCLAIR	NJ		07/17/2023		2,008		(38)			(38)		1,970		1,970			
100226649	MILLVILLE	DE		08/11/2025		1,090		(22)			(22)		1,068		1,068			
100049261	OKAHO	CA		11/20/2020		1,431		48			48		1,479		1,479			
100160543	AURORA	CO		07/19/2024		872		(21)			(21)		.851		.851			
100209575	HOPKINS	MIN		05/02/2025		915		(37)			(37)		878		878			
100170221	CHICAGO	IL		10/08/2024		1,486		(36)			(36)		1,450		1,450			
100180241	BRENTWOOD	TN		11/25/2024		1,153		(4)			(4)		1,149		1,149			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value				
100219802	CARROLLTON	GA		07/08/2025		973	(23)	(29)			(23)		944			
100143887	HICKSVILLE	NY		02/22/2024		700	(5)	(5)			(5)		695			
100212082	PORSMOUTH	RI		05/22/2025		999		(14)			(14)		985			
100102193	HOUSTON	TX		04/14/2023		999	(10)	(174)			(174)		989			
100071904	FRISSCO	CO		11/19/2021									1,713			
100157490	TRIVY	MI		02/20/2025		899	(6)				(6)		893			
100276674	LAWRENCEVILLE	GA		01/29/2026		336		(13)			(13)		323			
5_00007E+11	TERREHAZEN	NLD		09/30/2025		10_939							10_939	10_775	(164)	(164)
100109184	HOUSTON	TX		07/21/2023		1_013		(37)			(37)		976			
100140602	EQUINUS	PA		01/19/2024		953		(11)			(11)		942			
100119842	HEPPIHAN	UT		08/04/2023		658							658			
100293947	OAK HILLS	CA		12/05/2025		1_303		(57)			(57)		1_246			
100156217	HATFIELD	PA		06/20/2024		877	(40)				(40)		837			
100164844	BALDUIN PARK	CA		08/28/2024		2_559		(71)			(71)		2_488			
100244735	DOUBLE SPGS	AL		09/29/2025		3_686		(105)			(105)		3_581			
100253218	MOORE TOWNSHIP	NJ		10/30/2025		1_683		(51)			(51)		1_632			
100179989	BREWARD	NC		11/25/2024		1_396		(24)			(24)		1_372			
100176821	SANTA ROSA BEACH	FL		11/15/2024		3_647		(121)			(121)		3_526			
100170328	ELK GROVE	CA		10/08/2024		5_146		(164)			(164)		4_982			
100155520	KISSIMEE	FL		11/09/2023		1_002		(11)			(11)		991			
100254294	LAS VEGAS	NV		11/06/2025		7_389		(270)			(270)		7_119			
100233198	AUBURN	VA		10/30/2025		2_800		(123)			(123)		2_677			
100142866	FORT WORTH	TX		02/09/2024		21_512		(550)			(550)		20_962			
100203387	MABANK	TX		03/28/2025		927	(44)				(44)		883			
100079784	BORING	OR		04/25/2022		1_591		(84)			(84)		1_507			
100169980	PORTLAND	OR		11/08/2024		1_079		(23)			(23)		1_056			
100246993	MENFEE	CA		10/21/2025		897	(30)				(30)		867			
100171515	ALPENA	MI		10/16/2024		982	(30)				(30)		952			
100182930	MIAMI	FL		02/10/2025		961		(20)			(20)		941			
100198423	LITTLE ELM	TX		02/28/2025		1_816		(30)			(30)		1_786			
100134030	JAWAICA	NY		10/25/2023		3_171		(69)			(69)		3_102			
100164684	WORCESTER	MA		08/21/2024		1_991		(27)			(27)		1_964			
100160864	LAKE FREDERICK	VA		07/24/2024		1_036	(24)				(24)		1_012			
100254985	CLAVIS	CA		11/17/2025		1_254		(42)			(42)		1_212			
100277488	CALDWELL	NJ		02/13/2026		327		(11)			(11)		316			
100267058	FORT WORTH	TX		12/23/2025		1_073		(24)			(24)		1_049			
100243363	WHITTIER	CA		09/26/2025		9_640		(398)			(398)		9_242			
100235083	MESA	AZ		08/28/2025		1_457		(26)			(26)		1_431			
100110075	BEND	OR		06/23/2023		1_010	(27)				(27)		983			
100223949	CHICAGO	IL		08/22/2025		925		(36)			(36)		889			
100272766	SHEPHERD	MT		01/13/2026		326		(14)			(14)		312			
100215831	BEND	OR		06/12/2025		1_151	(23)				(23)		1_128			
100185789	ATLANTA	GA		12/26/2024		317	(6)				(6)		311			
100221641	BLACKSBURG	VA		07/23/2025		1_025		(9)			(9)		1_016			
100212120	PALM DESERT	CA		05/22/2025		1_019	(3)				(3)		1_016			
100141019	MILFORD	MI		02/20/2024		978		(21)			(21)		957			
100267030	MOXINEY	TX		12/23/2025		1_124		(17)			(17)		1_107			
100254588	MAHAH	NJ		11/17/2025		1_341	(68)				(68)		1_273			
100244941	BLACKSBURG	VA		09/29/2025		997	(33)				(33)		964			
100258525	ROYSE CITY	TX		12/05/2025		618	(21)				(21)		597			
100246214	BLUFFTON	SC		10/08/2025		797	(34)				(34)		763			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					8	9	10	11							12
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020936	BERLIN		WA		04/29/2025		1,134		(10)			(10)		1,124		1,124		
10024725	SIMPSONVILLE		SC		10/23/2025		890		(29)			(29)		.861		.861		
10020467	YAK WA		WA		04/04/2025		979		(29)			(29)		.950		.950		
10026888	SUMNERVILLE		SC		12/29/2025		595		(27)			(27)		.568		.568		
10020746	RICHMOND		TX		04/29/2025		1,098		(19)			(19)		1,079		1,079		
10010463	GARDENA		CA		06/30/2023		1,526		(38)			(38)		1,488		1,488		
100215623	FORESYTH		MO		06/12/2025		1,082							1,082		1,082		
10025382	SAIN T LOUIS		MO		10/30/2025		1,214		(19)			(19)		1,195		1,195		
100221430	SANTA MARIA		CA		07/22/2025		518		(24)			(24)		.494		.494		
100161497	TROPHY CLUB		TX		07/30/2024		922		(16)			(16)		.906		.906		
100130197	STUART		FL		11/15/2023		3,964		(140)			(140)		3,824		3,824		
100081627	CELEBRATION		FL		03/24/2022		2,526		(11)			(11)		2,515		2,515		
100245666	HOT SPRINGS VILLAGE		AR		10/06/2025		908		(35)			(35)		.873		.873		
100201104	DELRAY BEACH		FL		03/12/2025		1,003		(30)			(30)		.973		.973		
100189518	EGG HARBOR TOWNSHIP		NJ		07/15/2025		865		(33)			(33)		.832		.832		
100135249	PALETTA		FL		11/08/2023		1,086		(5)			(5)		1,081		1,081		
100267108	DULUTH		GA		12/23/2025		1,085		(30)			(30)		1,055		1,055		
100131974	MISSOULA		MT		10/13/2023		1,074		(14)			(14)		1,060		1,060		
100236276	SAN TAN VALLEY		AZ		06/10/2025		913		(25)			(25)		.888		.888		
100272518	ELL LAY		GA		01/08/2026		1,025		(33)			(33)		.992		.992		
100246137	NORTH MYRTLE BEACH		SC		10/08/2025		4,650		(210)			(210)		4,440		4,440		
100157906	MYRTLE BEACH		SC		07/09/2024		.898		(15)			(15)		.883		.883		
100204899	FORT LAUDERDALE		FL		04/10/2025		970		(27)			(27)		.943		.943		
100103562	CONROE		TX		05/08/2023		7,158		(188)			(188)		6,990		6,990		
100221351	SAN DIEGO		CA		07/22/2025		854		(37)			(37)		.817		.817		
100189475	ELL LAY		GA		02/28/2025		964		(29)			(29)		.935		.935		
100272337	CASTLE PINES		CO		01/08/2026		715		(15)			(15)		.700		.700		
100266979	LOVELAND		CO		12/23/2025		1,080		(30)			(30)		1,050		1,050		
100136595	MATECA		CA		11/22/2023		1,537		(5)			(5)		1,532		1,532		
100092001	NEWARK		NJ		02/09/2023		921		.99			.99		1,020		1,020		
100109733	KENNEWICK		WA		06/16/2023		1,017		(26)			(26)		.991		.991		
100142465	FEDONDO BEACH		CA		03/08/2024		968		(21)			(21)		.947		.947		
100213377	WEST JORDAN		UT		05/29/2025		1,339		(8)			(8)		1,331		1,331		
100178416	GAITHERSVILLE		VA		11/21/2024		1,111		(13)			(13)		1,098		1,098		
100228635	DOVER		ID		08/12/2025		903		(24)			(24)		.879		.879		
100176628	SPRINGFIELD		FL		12/23/2025		18,034		(739)			(739)		17,295		17,295		
100267123	NOKOMIS		VA		11/15/2024		1,023		(40)			(40)		.983		.983		
100189624	HIGHLANDS RANCH		CO		01/21/2025		1,126		(2)			(2)		1,124		1,124		
100091742	RIVERSIDE		CA		03/24/2023		983		(24)			(24)		.959		.959		
100200234	WEST NEW YORK		NJ		03/07/2025		1,001		(22)			(22)		.979		.979		
100136914	OAK ISLAND		NC		12/21/2023		.875		(15)			(15)		.860		.860		
100128208	FLAGSTAFF		AZ		09/18/2023		1,070		(3)			(3)		1,067		1,067		
100246412	SEATTLE		WA		10/10/2025		1,024		(27)			(27)		.997		.997		
100238409	EAST GRAND RAPIDS		MI		09/19/2025		1,263		(36)			(36)		1,227		1,227		
100109166	ROSHARON		TX		07/21/2023		1,090		(23)			(23)		1,067		1,067		
100074464	LOS ANGELES		CA		12/02/2021		2,051		(107)			(107)		1,944		1,944		
100247670	MUPPESBORO		TN		10/29/2025		.677		(26)			(26)		.651		.651		
100193741	CYPRESS		TX		11/29/2023		.789		(12)			(12)		.777		.777		
100179531	HENDERSON		NV		11/21/2024		1,134		(10)			(10)		1,124		1,124		
100210402	INDIO		CA		05/12/2025		.796		(29)			(29)		.767		.767		
100185146	BAKERSFIELD		CA		12/20/2024		.868		(10)			(10)		.838		.838		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100221401	MADISON		IL		07/22/2025		892		(29)			(29)		863				
100209610	CHESAPEAKE BEACH		MD		05/02/2025		2,555		(95)			(95)		2,460				
10026460	PAV PAVI		IV		12/17/2025		1,143		(36)			(36)		1,107				
100177471	HOMESTEAD		FL		01/16/2025		1,081		(43)			(43)		1,038				
100165658	PHOENIX		AZ		08/29/2024		1,173		(56)			(56)		1,117				
100025953	WAINWALD		HI		06/20/2018		2,063		77			77		2,140				
100186513	LANDAFF		NH		12/30/2024		1,059		(5)			(5)		1,054				
100200646	SEATTLE		WA		03/11/2025		1,134		(11)			(11)		1,123				
100227229	CLERMONT		FL		07/31/2025		928		(44)			(44)		884				
100238463	ALBUQUERQUE		NM		09/19/2025		1,207		(32)			(32)		1,175				
100103241	NORCO		CA		04/27/2023		1,026		(28)			(28)		998				
100132094	SALT LAKE CITY		UT		10/13/2023		1,109		(1)			(1)		1,108				
100277540	TUJUNGA		CA		02/12/2026		352		(8)			(8)		344				
100108263	LANCASTER		CA		05/24/2023		1,047		(13)			(13)		1,034				
100198419	MILLCREEK		UT		02/28/2025		1,066		(15)			(15)		1,051				
10018716	WEST COVINA		CA		07/25/2023		1,116		(25)			(25)		1,091				
100230123	SAN ANTONIO		TX		08/25/2025		940		(34)			(34)		906				
100129413	TRACY		CA		09/29/2023		1,072		(21)			(21)		1,051				
100236209	OWAHAY		WI		06/10/2025		971		(19)			(19)		952				
100148092	POINT PLEASANT BORO		NJ		04/10/2024		1,310		(12)			(12)		1,298				
100161413	PANAMA CITY BEACH		FL		05/10/2024		984		(14)			(14)		970				
100150062	ASTATULA		FL		06/14/2024		893		(32)			(32)		861				
100226821	BUCKEYE		AZ		07/30/2025		940		(34)			(34)		906				
100220984	LAWRENCEVILLE		GA		07/18/2025		956		(28)			(28)		928				
100253689	MOFFESBURG		TN		10/30/2025		7,838		(236)			(236)		7,602				
100246106	OZEN CITY		NJ		10/08/2025		1,331		(51)			(51)		1,280				
100143132	KAILUA KONA		HI		02/16/2024		1,082		(23)			(23)		1,059				
100205739	MARIETTA		GA		04/14/2025		1,448		(48)			(48)		1,400				
100199274	CLEARLAKE		CA		09/05/2025		971		(26)			(26)		945				
100247174	FLORISSANT		CO		10/23/2025		1,320		(53)			(53)		1,267				
3510123553	NEW CASTLE		NH		06/01/2025		266,006							266,006				
100201649	BLANCHARD		OK		03/13/2025		997		(26)			(26)		971				
100177261	ALISO VIEJO		CA		01/16/2025		1,632		(76)			(76)		1,556				
100114731	LAUDERHILL		FL		07/07/2023		1,349		(25)			(25)		1,324				
100174234	THIRTYNINE PALMS		CA		10/31/2024		1,015		(23)			(23)		992				
100206441	BLUE RIDGE		GA		04/22/2025		1,060		(26)			(26)		1,034				
100143126	MANCHESTER		CT		02/16/2024		1,022		(17)			(17)		1,005				
100114821	AURORA		CO		07/13/2023		1,075		(20)			(20)		1,055				
100194246	MORFOVIA		CA		02/14/2025		1,014		(30)			(30)		984				
100188885	SAN DIEGO		CA		01/09/2025		1,109		(26)			(26)		1,083				
100267169	DUNEDIN		FL		12/23/2025		4,540		(153)			(153)		4,387				
100273058	BRISTOL		RI		01/15/2026		658		(16)			(16)		642				
10014229	GARDEN GROVE		CA		09/22/2017		5,908		(93)			(93)		5,815				
100229212	CLEARWATER		FL		06/13/2025		642		(6)			(6)		636				
100170367	FAIRHAVEN		MA		10/08/2024		1,064		(12)			(12)		1,052				
100192737	SALTER PATH		NC		02/10/2025		1,047		(15)			(15)		1,032				
100099676	ELK GROVE		CA		03/28/2023		1,047		(6)			(6)		1,041				
100229824	NEW ORLEANS		LA		06/18/2025		3,303		(53)			(53)		3,250				
100155051	SEVIERVILLE		TN		07/19/2024		4,512		(70)			(70)		4,442				
100266828	LARGO		FL		12/29/2025		769		(9)			(9)		760				
100218879	BROKEN BOW		OK		06/27/2025		888		(26)			(26)		862				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157420	WEST PALM BEACH	FL		02/20/2025		1,003	(12)				(12)		.991	(.12)		.991	
100140306	TEMPE	AZ		01/18/2024		.966	(28)				(28)		.938			.938	
100235011	MOUNT DORA	FL		06/28/2025		1,040	(16)				(16)		1,022	(.16)		1,022	
100211971	SUWANE	GA		05/22/2025		.966	(9)				(9)		.957			.957	
100228925	GAIORETOWN	TX		07/30/2025		1,036	(8)				(8)		1,028			1,028	
100212130	MINT HILL	NC		05/22/2025		.976	(13)				(13)		.963			.963	
100234770	LAS VEGAS	NV		06/28/2025		1,639	(56)				(56)		1,583			1,583	
100236243	LITTLEROCK	CA		09/10/2025		.840	(26)				(26)		.814			.814	
100209463	QUEEN CREEK	AZ		04/29/2025		1,031	(25)				(25)		1,006			1,006	
100102931	NAPLES	FL		06/22/2023		1,047	(38)				(38)		1,009			1,009	
100205960	PHILADELPHIA	PA		04/14/2025		1,021	(21)				(21)		1,000			1,000	
100277351	LAS VEGAS	NV		02/12/2026		.647	(31)				(31)		.616			.616	
100176703	PLAINFIELD	NJ		09/13/2024		.998	(37)				(37)		.961			.961	
100117975	SOUTH GATE	CA		07/20/2023		1,097	(10)				(10)		1,087			1,087	
100118897	ROCKVILLE	MD		07/27/2023		1,609	(44)				(44)		1,565			1,565	
100054538	CREAM RIDGE	NJ		03/23/2021		1,352	83				83		1,435			1,435	
100140288	NEWARK	NJ		01/18/2024		1,035	(24)				(24)		1,011			1,011	
100166384	DORAL	FL		10/24/2024		1,172	(17)				(17)		1,155			1,155	
100194727	NASHVILLE	TN		02/21/2025		1,052	(12)				(12)		1,040			1,040	
100211893	HIGHLANDS RANCH	CO		05/19/2025		1,393	(16)				(16)		1,377			1,377	
100268403	SACRAMENTO	CA		12/29/2025		.990	(25)				(25)		.965			.965	
100169466	PHOENIX	AZ		09/30/2024		.920	(24)				(24)		.896			.896	
100195270	LENEXA	KS		02/24/2025		1,033	(9)				(9)		1,024			1,024	
100254369	MAINTHO LAKES	CA		11/07/2025		1,053	(36)				(36)		1,017			1,017	
19219	PHARR	TX		09/25/2012		.59	165				165		59	123		59	123
100143790	ALTON	TX		02/28/2024		1,013	(32)				(32)		.981			.981	
100268406	RIVERBANK	CA		12/29/2025		11,271	(226)				(226)		11,045			11,045	
100118873	SAN LUIS OBISPO	CA		06/30/2023		1,189	(6)				(6)		1,183			1,183	
100267209	ALBUQUERQUE	NM		12/23/2025		.901	(43)				(43)		.858			.858	
100135534	NORCROSS	GA		11/13/2023		3,681	(46)				(46)		3,635			3,635	
100189346	CLOWIS	CA		01/13/2025		1,039	(26)				(26)		1,013			1,013	
100254118	LODUST GROVE	GA		12/12/2025		.934	(38)				(38)		.896			.896	
100100882	RELIANT	FL		03/24/2023		1,078	(28)				(28)		1,050			1,050	
100153040	CANTON	OH		06/27/2024		.859	(33)				(33)		.826			.826	
100148946	FEDLANDS	CA		04/17/2024		.854	(25)				(25)		.829			.829	
100177150	FRANKLIN	WI		01/16/2025		1,110	(19)				(19)		1,091			1,091	
100141757	PALMDALE	CA		01/30/2024		.858	(13)				(13)		.845			.845	
100201472	STOCKTON	CA		03/12/2025		1,302	(43)				(43)		1,259			1,259	
100223158	LAS VEGAS	NV		06/14/2025		1,468	(47)				(47)		1,421			1,421	
100054948	APPEKA	FL		03/23/2021		1,241	42				42		1,283			1,283	
100165914	OKLAHOMA CITY	OK		09/06/2024		2,876	(55)				(55)		2,821			2,821	
100244434	PALM DESERT	CA		09/29/2025		.988	(39)				(39)		.949			.949	
100210664	RANCHO MIRAGE	CA		05/15/2025		1,038	(26)				(26)		1,012			1,012	
100152998	LAS VEGAS	NV		05/17/2024		1,014	(16)				(16)		.998			.998	
100171475	ROSEVILLE	OH		10/16/2024		.965	(25)				(25)		.940			.940	
100255590	ROCKAWAY BEACH	OR		11/24/2025		5,231	(122)				(122)		5,109			5,109	
100049839	KAHLUI	HI		11/20/2020		1,897	13				13		1,910			1,910	
100214602	VERO BEACH	FL		06/09/2025		1,048	(14)				(14)		1,034			1,034	
100275383	BENTONVILLE	AR		02/13/2026		.393	(10)				(10)		.383			.383	
100178217	SANTA ANA	CA		11/19/2024		1,239	(2)				(2)		1,237			1,237	
100267120	TUCSON	AZ		12/23/2025		1,064	(20)				(20)		1,044			1,044	

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10018155	PHOENIX	AZ		12/06/2024		774		(17)			(17)		757				
10019285	RALEIGH	NC		02/24/2025		1,066		(11)			(11)		1,055				
10020246	BELTSVILLE	MD		03/19/2025		855		(27)			(27)		828				
100201473	LINCOLN	NE		03/12/2025		994		(25)			(25)		969				
100204793	WASHINGTON	DC		04/09/2025		985		(16)			(16)		969				
100149822	DOVER	ID		04/24/2024		415		(3)			(3)		412				
100212071	GOOD YEAR	AZ		05/22/2025		992		(43)			(43)		949				
100080191	EAGLE	ID		02/25/2022		609		(12)			(12)		597				
100043559	DAVIE	FL		06/13/2020		1,347		(72)			(72)		1,275				
100153478	HEMPSTEAD	NY		05/30/2024		3,113		(96)			(96)		3,015				
100246378	RIVERSIDE	CA		10/10/2025		1,276		(41)			(41)		1,235				
100219636	DENVER	CO		07/07/2025		1,095		(15)			(15)		1,080				
100206198	COLORADO SPRINGS	NE		04/16/2025		964		(25)			(25)		939				
100158445	COLORADO SPRINGS	CO		07/10/2024		1,037		(26)			(26)		1,011				
100186162	GILBERT	AZ		02/10/2025		1,807		(16)			(16)		1,789				
100191132	EUGENE	OR		01/29/2025		953		(24)			(24)		929				
100049824	MIAMI	FL		11/20/2020		1,137		18			18		1,155				
100200048	HAUAIATOSA	HI		03/06/2025		1,065		(15)			(15)		1,050				
100174507	JURUPA VALLEY	CA		10/31/2024		807		(40)			(40)		767				
100192575	BROOKINGS	OR		02/10/2025		1,128		(46)			(46)		1,082				
100214332	SEVIERVILLE	TN		06/02/2025		932		(23)			(23)		909				
100169658	MIAMI	FL		09/30/2024		983		(31)			(31)		952				
100202983	OCEAN CITY	NJ		03/24/2025		1,350		(23)			(23)		1,327				
100230148	SARASOTA	FL		09/25/2025		840		(32)			(32)		808				
100268609	MC GHEYSVILLE	VA		12/29/2025		1,746		(36)			(36)		1,710				
100219186	ROCKAWAY BEACH	OR		06/27/2025		1,057		(17)			(17)		1,040				
100144817	JURUPA VALLEY	CA		04/26/2024		24		(1)			(1)		23				
100206258	NAPLES	FL		04/17/2025		2,109		(57)			(57)		2,052				
100216706	HIGDEN	AR		06/23/2025		992		(14)			(14)		978				
100143147	STERLING	VA		02/16/2024		1,106		(15)			(15)		1,091				
100149822	LAKE HAVASI CITY	AZ		04/29/2024		893		(14)			(14)		879				
100200203	MIRLE BEACH	SC		03/07/2025		943		(23)			(23)		920				
100110371	PALM SPRINGS	CA		06/30/2023		1,086		(6)			(6)		1,078				
100235300	BETHESDA	MD		09/04/2025		86,176		(670)			(670)		85,506				
100151576	BROOKHAVEN	GA		05/10/2024		1,675		(27)			(27)		1,648				
100193091	JERSEY CITY	NJ		10/13/2023		1,055		(9)			(9)		1,047				
100273914	BAKERSFIELD	CA		01/26/2026		663		(8)			(8)		655				
100055468	TIGARD	OR		07/28/2021		2,322		(36)			(36)		2,286				
100211434	NASHVILLE	TN		05/16/2025		972		(34)			(34)		938				
100182188	PORT SAINT JOE	FL		12/12/2024		950		(18)			(18)		932				
100156880	SHIRLEY	NY		06/27/2024		926		(31)			(31)		895				
100169175	JACKSON	TN		09/21/2024		1,052		(13)			(13)		1,039				
100236285	BONITA	CA		09/10/2025		984		(26)			(26)		958				
100146574	PORT SAINT LUCIE	FL		03/20/2024		919		(27)			(27)		892				
100092635	WAKE FOREST	NC		04/14/2022		1,559		(43)			(43)		1,516				
100209887	VICTORIA	NY		04/29/2025		997		(36)			(36)		961				
100172867	QUAKERTOWN	PA		11/21/2024		899		(24)			(24)		875				
100253060	BARTO	PA		10/30/2025		1,026		(42)			(42)		984				
100193897	RICHMOND	TX		12/28/2023		1,025		(30)			(30)		995				
100071979	HALLANDALE BEACH	FL		10/29/2021		1,904		(124)			(124)		1,780				
100223776	HILTON HEAD ISLAND	SC		06/16/2025		904		(30)			(30)		874				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021549	BRIELLE BOROUGH	NJ		07/29/2025		918		(44)			(44)		874		874		
10011860	CLOVIS	CA		06/30/2023		3,813		(199)			(199)		3,614		3,614		
10020393	THORNTON	CO		07/14/2025		10,273		(183)			(183)		10,090		10,090		
100245716	MIDDLETON	ID		10/06/2025		1,063		(33)			(33)		1,030		1,030		
100167759	HOUSTON	TX		09/19/2024		806		(51)			(51)		755		755		
100167784	HOUSTON	TX		09/19/2024		806		(51)			(51)		755		755		
100153568	VENICE	CA		05/30/2024		986		(20)			(20)		966		966		
100198510	CALDWELL	NJ		02/28/2025		813		(32)			(32)		781		781		
100185993	BREKENFELD	NJ		12/26/2024		1,013		(33)			(33)		980		980		
100066647	EULESS	TX		09/30/2022		1,080		(12)			(12)		1,068		1,068		
100212247	NIPOMO	CA		05/27/2025		1,002		(25)			(25)		977		977		
100108289	TEJPE	AZ		05/24/2023		1,091		(40)			(40)		1,051		1,051		
100091424	AUSTIN	TX		02/22/2023		1,131		(1)			(1)		1,130		1,130		
100213929	SUMNERVILLE	SC		05/29/2025		837		(20)			(20)		817		817		
100253448	HERITMAN	UT		10/30/2025		1,114		(31)			(31)		1,083		1,083		
100079878	BONITA SPRINGS	FL		04/25/2022		2,841		(47)			(47)		2,794		2,794		
100226930	HILTON HEAD ISLAND	SC		06/11/2025		973		(32)			(32)		941		941		
100159286	DULUTH	GA		07/15/2024		981		(23)			(23)		958		958		
100120076	KISSIMEE	FL		06/11/2023		1,059		(22)			(22)		1,037		1,037		
100103321	ARLINGTON	VA		04/28/2023		964		(25)			(25)		939		939		
100176676	SNELLVILLE	GA		11/15/2024		921		(18)			(18)		903		903		
100186475	TUCSON	AZ		12/30/2024		974		(11)			(11)		963		963		
100130322	PORT ORANGE	FL		09/28/2023		1,498		(28)			(28)		1,470		1,470		
100152532	ALPHARETTA	GA		05/17/2024		991		(12)			(12)		979		979		
100221032	LAS VEGAS	NV		07/18/2025		931		(30)			(30)		901		901		
100261241	JAMAICA	NY		12/05/2025		796		(12)			(12)		784		784		
100175657	ELIZABETH	NJ		11/12/2024		713		(7)			(7)		706		706		
100152494	SAN BERNARDINO	CA		05/16/2024		647		(26)			(26)		621		621		
100219165	AUSTIN	TX		06/27/2025		3,012		(66)			(66)		2,926		2,926		
100245375	GILBERT	AZ		10/06/2025		1,069		(33)			(33)		1,036		1,036		
100190087	SANTA MARIA	CA		01/21/2025		2,942		(35)			(35)		2,907		2,907		
100138871	MANCHESTER	CT		12/18/2023		1,288		(27)			(27)		1,241		1,241		
100166510	ASHFORD	VA		09/25/2024		1,150		(18)			(18)		1,132		1,132		
100223772	AMERICAN FORK	UT		06/18/2025		953		(29)			(29)		924		924		
100161932	MODESTO	CA		07/31/2024		782		(3)			(3)		779		779		
100221940	LAVERN	AZ		07/22/2025		876		(39)			(39)		837		837		
100226979	LITTLE ELM	TX		07/30/2025		1,076		(15)			(15)		1,061		1,061		
100189952	THE VILLAGES	FL		01/21/2025		1,005		(19)			(19)		986		986		
100140800	PHOENIX	AZ		02/26/2024		1,088		(45)			(45)		1,043		1,043		
100150087	NORTH CHARLESTON	SC		06/14/2024		956		(14)			(14)		942		942		
100219276	MOAB	UT		06/30/2025		977		(31)			(31)		946		946		
100207068	MILLVILLE	DE		04/24/2025		928		(23)			(23)		905		905		
100253945	TOIS RIVER	NJ		10/30/2025		1,053		(19)			(19)		1,034		1,034		
100164069	NORTH MIAMI	FL		06/21/2024		806		(13)			(13)		793		793		
100255346	BAKERSFIELD	CA		11/25/2025		1,093		(34)			(34)		1,059		1,059		
100180163	LINENHURST	NY		11/25/2024		972		(25)			(25)		947		947		
100186671	QUEEN VALLEY	AZ		02/10/2025		1,038		(32)			(32)		1,006		1,006		
100228549	GLENVILLE	NC		06/12/2025		1,122		(9)			(9)		1,113		1,113		
100103027	GRESHAM	OR		05/31/2023		914		(25)			(25)		889		889		
100140481	GRAND PRAIRIE	TX		07/19/2024		844		(22)			(22)		822		822		
100190669	FRANKLIN	WI		07/28/2025		46,348		(44)			(44)		46,304		46,304		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
10015816	NORTH MYRTLE BEACH	SC		07/12/2024		942	(33)					(33)		909	909			
10021934	BELLUE	CO		07/08/2025		1,017		(16)				(16)		1,001	1,001			
10026610	WESTLEY	RI		12/29/2025		1,152		(13)				(13)		1,139	1,139			
100238102	DURHAM	NC		09/15/2025		924	(17)					(17)		907	907			
10024588	WOODBRIDGE	VA		10/08/2025		1,012		(32)				(32)		980	980			
10015969	HAWFORD	CA		08/23/2024		760		(19)				(19)		741	741			
10023894	BAKERSFIELD	CA		09/23/2025		959		(32)				(32)		927	927			
10023890	BAKERSFIELD	CA		09/23/2025		958		(31)				(31)		927	927			
10023892	BAKERSFIELD	CA		09/23/2025		958		(31)				(31)		927	927			
100213765	JURUPA VALLEY	CA		05/29/2025		958		(29)				(29)		929	929			
100195260	LAKE MARY	FL		02/24/2025		835		(25)				(25)		810	810			
100174996	SAINT ALBAIS	NY		10/31/2024		1,351		(39)				(39)		1,312	1,312			
100165935	PICKERINGTON	OH		08/29/2024		1,919		(86)				(86)		1,833	1,833			
100180181	DEPAH	MA		11/25/2024		1,026		(24)				(24)		1,002	1,002			
100220478	N MYRTLE BCH	SC		07/15/2025		988		(36)				(36)		952	952			
100193746	BIG BEAR LAKE	CA		02/10/2025		929		(18)				(18)		911	911			
100102938	BROOK	NY		06/22/2023		1,057		(77)				(77)		980	980			
100160018	MELBOURNE	AUS		07/17/2024		1,676		(42)				(42)		1,634	1,634			
100220359	SAN TAN VALLEY	AZ		07/14/2025		1,020		(3)				(3)		1,017	1,017			
100166807	HOUSTON	TX		09/26/2024		785		(56)				(56)		729	729			
100152374	CLERMONT	FL		05/17/2024		4,182		(81)				(81)		4,101	4,101			
100172461	PORTLAND	OR		10/23/2024		1,273		(13)				(13)		1,260	1,260			
100019739	DAVIS	CA		07/26/2018		2,699		(29)				(29)		2,670	2,670			
100226390	EMERYVILLE	CA		07/30/2025		983		(38)				(38)		945	945			
100138780	LEXINGTON	KY		12/21/2023		638		(18)				(18)		620	620			
10022097	NASHUA	NH		07/18/2025		1,440		(24)				(24)		1,416	1,416			
100181451	TUALATIN	OR		07/09/2025		1,079		(42)				(42)		1,037	1,037			
100258401	ADSHMET	WA		12/05/2025		957		(43)				(43)		914	914			
100174983	NORTH MIAMI	FL		10/31/2024		2,091		(39)				(39)		2,052	2,052			
100214034	LAS VEGAS	NV		05/29/2025		1,026		(25)				(25)		1,001	1,001			
100215857	SPRINGFIELD	VA		06/12/2025		1,009		(8)				(8)		1,001	1,001			
100167919	MISTIC	NY		09/19/2024		948		(34)				(34)		914	914			
100248891	PORT SAINT LUCIE	FL		10/29/2025		11,535		(391)				(391)		11,144	11,144			
100172501	FAIRHOPE	AL		10/23/2024		1,075		(34)				(34)		1,041	1,041			
100212276	VAN NUYS	CA		05/28/2025		939		(26)				(26)		913	913			
100079638	PALMDALE	CA		04/08/2022		2,498		(84)				(84)		2,414	2,414			
100170181	CHICAGO	IL		10/08/2024		1,104		(23)				(23)		1,081	1,081			
100146655	VIRGINIA BEACH	VA		03/20/2024		798		(27)				(27)		771	771			
100245786	ORLANDO	FL		10/29/2025		970		(27)				(27)		943	943			
100172926	TULALIP	WA		10/25/2024		852		(14)				(14)		838	838			
100194622	DIVIDE	CO		02/14/2025		1,073		(21)				(21)		1,052	1,052			
100194420	ROYAL OAK	MI		02/14/2025		1,044		(33)				(33)		1,011	1,011			
100180166	STRAWBERRY	AZ		11/25/2024		954		(18)				(18)		936	936			
100219652	AUSTIN	TX		07/08/2025		1,068		(20)				(20)		1,048	1,048			
100147663	CHICAGO	IL		04/04/2024		2,729		(14)				(14)		2,715	2,715			
100147539	NAPLES	FL		04/03/2024		527		(28)				(28)		499	499			
100144988	DALLAS	TX		03/07/2024		946		(28)				(28)		918	918			
100204043	SCOTTSDALE	AZ		03/28/2025		994		(36)				(36)		958	958			
100207192	MIAMI	FL		04/28/2025		979		(21)				(21)		958	958			
100238799	STERLING	VA		09/23/2025		1,022		(26)				(26)		996	996			
100244895	PISCATAWAY	NJ		09/29/2025		1,024		(28)				(28)		996	996			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100213379	SEVIERVILLE	TN		05/29/2025		1,084	(11)				(11)		1,073	1,073			
100115838	OAKLAND	CA		02/27/2018		2,362	(28)				(28)		2,334	2,334			
100193304	PHOENIX	AZ		02/10/2025		828	(9)				(9)		819	819			
100212872	LAS VEGAS	NV		05/29/2025		920	(20)				(20)		900	900			
100169001	VANCOUVER	WA		09/30/2024		966	(24)				(24)		942	942			
100054882	KELLER	TX		03/23/2021		905	(49)				(49)		856	856			
100172387	WILMINGTON	DE		10/23/2024		985	(27)				(27)		958	958			
100181881	RIALTO	CA		12/11/2024		994	(36)				(36)		958	958			
100220572	CLYMPIA	WA		07/15/2025		1,012	(31)				(31)		981	981			
100235198	KNOXVILLE	TN		06/28/2025		907	(42)				(42)		865	865			
100055968	BERKELEY HEIGHTS	NJ		08/02/2021		5,183	(26)				(26)		5,157	5,157			
100211603	FORESHILL	CA		06/23/2025		1,807	(55)				(55)		1,752	1,752			
100156472	BELMONT	CA		06/24/2024		1,067	(10)				(10)		1,057	1,057			
100176727	TACOMA	WA		11/15/2024		950	(24)				(24)		926	926			
100210530	DOIMERS GROVE	IL		05/15/2025		997	(14)				(14)		983	983			
100137238	HOVELL	NJ		11/29/2023		677	(21)				(21)		656	656			
100156003	FLORAL PARK	NY		06/27/2024		896	(23)				(23)		873	873			
100049866	BROOKLYN	NY		11/20/2020		1,327	(20)				(20)		1,347	1,347			
100048675	CHICAGO	IL		11/20/2020		1,208	(19)				(19)		1,227	1,227			
100071718	NALIPA	ID		10/14/2021		2,243	(56)				(56)		2,187	2,187			
100261442	MERRIS	TN		12/08/2025		970	(35)				(35)		935	935			
100265487	RANCHO CORDOVA	CA		12/19/2025		1,042	(34)				(34)		1,008	1,008			
100131877	PORT ARANSAS	TX		10/13/2023		1,339	(2)				(2)		1,337	1,337			
100203399	FORT MYERS	FL		03/27/2025		1,018	(26)				(26)		992	992			
100193152	SARASOTA	FL		03/20/2025		1,244	(50)				(50)		1,194	1,194			
100156541	LEHIGH ACRES	FL		07/10/2024		780	(29)				(29)		751	751			
100194659	BELLINGHAM	WA		02/21/2025		2,096	(66)				(66)		2,030	2,030			
100261731	HALLANDALE BEACH	FL		12/12/2025		1,086	(22)				(22)		1,064	1,064			
100237087	HANDFORD	CA		09/12/2025		898	(39)				(39)		859	859			
100154202	CHICAGO	IL		07/11/2024		944	(39)				(39)		905	905			
100201095	RANCHO CORDOVA	CA		03/12/2025		992	(28)				(28)		964	964			
100214670	RIVERSIDE	CA		06/11/2025		335	(12)				(12)		323	323			
100191611	GALT	CA		01/31/2025		1,057	(3)				(3)		1,054	1,054			
100151013	ANNAPOLIS	MD		05/08/2024		1,050	(11)				(11)		1,039	1,039			
100147821	ALPHARETTA	GA		04/08/2024		1,020	(21)				(21)		999	999			
100172314	MIDLAND	TX		10/21/2024		1,198	(17)				(17)		1,181	1,181			
100140777	BOWIE	MD		01/22/2024		699	(27)				(27)		672	672			
100173064	LAS VEGAS	NV		10/25/2024		1,087	(17)				(17)		1,070	1,070			
100171759	PLEASANTON	CA		10/17/2024		1,273	(12)				(12)		1,261	1,261			
100168513	MOXINEY	TX		09/25/2024		1,255	(20)				(20)		1,235	1,235			
100132988	BRIDGTON	ME		10/13/2023		1,226	(3)				(3)		1,223	1,223			
100114829	THORNTON	CO		07/10/2023		1,292	(7)				(7)		1,285	1,285			
100163800	OREGON CITY	OR		09/27/2024		2,369	(112)				(112)		2,257	2,257			
100209329	FARMERS BRANCH	TX		04/29/2025		1,390	(27)				(27)		1,363	1,363			
100054434	OCEAN CITY	NJ		03/23/2021		1,094	(26)				(26)		1,068	1,068			
100195266	FRISSO	CO		02/24/2025		942	(16)				(16)		926	926			
100219284	ROCKWALL	TX		06/30/2025		1,015	(24)				(24)		991	991			
100246695	CHERRY HILL	NJ		10/15/2025		1,013	(40)				(40)		973	973			
100156216	WINTER HAVEN	FL		06/20/2024		840	(20)				(20)		820	820			
100152221	MESA	AZ		06/17/2024		1,066	(3)				(3)		1,063	1,063			
100255072	BLOOMINGTON	CA		11/19/2025		1,012	(17)				(17)		995	995			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100166278	RENO	NV		09/09/2024		1,128	(26)				(26)		1,102	1,102			
100220498	LEESBURG	VA		06/14/2025		939	(19)				(19)		939	939			
100204915	RICHMOND	TX		04/10/2025		909	(35)				(35)		874	874			
100108482	SOMERSET	MA		05/25/2023		780	(21)				(21)		759	759			
100154093	EDMOND	OK		07/11/2024		658	(32)				(32)		626	626			
100166150	SANIT CLOUD	FL		09/09/2024		939	(13)				(13)		926	926			
100261484	BAKERSFIELD	CA		12/12/2025		994	(36)				(36)		958	958			
100156246	AUSTIN	TX		07/25/2024		1,049	(32)				(32)		1,017	1,017			
100177222	ATLANTA	GA		07/16/2025		1,041	(31)				(31)		1,010	1,010			
100177365	LOVELL	WA		07/16/2025		840	(39)				(39)		801	801			
100266707	CRAWFORD	NJ		04/23/2025		1,089	(29)				(29)		1,060	1,060			
100065395	DENVER	CO		07/28/2021		2,255	(60)				(60)		2,195	2,195			
100177272	SILVERTHORPE	CO		07/16/2025		2,016	(30)				(30)		1,986	1,986			
100228674	REDLANDS	CA		06/18/2025		956	(26)				(26)		930	930			
100257019	FOND DU LAC	WI		11/26/2025		598	(32)				(32)		566	566			
100175960	MONTONE	CA		11/05/2024		4,904	(143)				(143)		4,761	4,761			
100172493	WEST CHESTER	PA		10/23/2024		1,076	(30)				(30)		1,046	1,046			
100166081	GLENDALE	CA		09/09/2024		885	(30)				(30)		855	855			
100214012	YULEE	FL		05/29/2025		1,516	(29)				(29)		1,487	1,487			
100049878	FILLMORE	CA		11/20/2020		1,380	(79)				(79)		1,459	1,459			
100223792	WINTER GARDEN	FL		06/18/2025		904	(34)				(34)		870	870			
100265006	SUNRISE	FL		12/17/2025		992	(39)				(39)		953	953			
100128649	GLENVIEW	IL		09/21/2023		1,089	(16)				(16)		1,073	1,073			
100245487	CLARKSVILLE	TN		10/06/2025		1,088	(41)				(41)		1,047	1,047			
100188670	SAN ANTONIO	TX		02/10/2025		963	(33)				(33)		930	930			
100202651	HARTSEL	CO		03/24/2025		1,038	(20)				(20)		1,018	1,018			
100219754	AURORA	CO		07/08/2025		3,806	(193)				(193)		3,613	3,613			
100261257	GLEN	NH		12/05/2025		1,253	(15)				(15)		1,238	1,238			
100236048	MADISON	WI		09/04/2025		1,208	(38)				(38)		1,170	1,170			
100188674	COSTA MESA	CA		02/10/2025		971	(19)				(19)		952	952			
100172915	WOODRIDGE	NY		10/25/2024		866	(30)				(30)		836	836			
100115665	LINEN	NJ		07/20/2023		1,192	(6)				(6)		1,186	1,186			
100109291	MAHAH	NJ		06/12/2023		1,164	(18)				(18)		1,146	1,146			
100203481	BRANFORD	CT		03/26/2025		1,062	(21)				(21)		1,041	1,041			
100025760	ROSLINDALE	MA		09/20/2018		1,159	(30)				(30)		1,289	1,289			
100076136	COLLEVILLE	TX		07/07/2022		1,520	(34)				(34)		1,486	1,486			
100194761	GLEN ALLEN	VA		02/21/2025		931	(17)				(17)		914	914			
100201482	COMMERCE CITY	CO		03/12/2025		1,559	(19)				(19)		1,540	1,540			
100145869	NORTH PORT	FL		03/15/2024		796	(45)				(45)		751	751			
100136556	MORRISVILLE	NC		11/28/2023		927	(6)				(6)		921	921			
100221282	CYPRESS	TX		07/22/2025		777	(36)				(36)		741	741			
100162910	PARKER	CO		06/12/2024		971	(24)				(24)		947	947			
100076861	MIAMI	FL		12/16/2021		2,217	(54)				(54)		2,163	2,163			
100243452	CLEMONS	NC		09/26/2025		1,007	(48)				(48)		969	969			
100137113	ANNAPOLIS	MD		11/28/2023		837	(25)				(25)		812	812			
100169150	INDIANLANTIC	FL		09/27/2024		1,088	(22)				(22)		1,066	1,066			
100271482	MEDINA	WA		02/13/2026		319	(6)				(6)		311	311			
100176655	TOAS RIVER	NJ		11/15/2024		1,649	(77)				(77)		1,572	1,572			
100172542	SMITHVILLE	TN		10/23/2024		1,252	(32)				(32)		1,220	1,220			
100229429	GILBERT	AZ		06/18/2025		915	(29)				(29)		886	886			
100201523	FONTANA	CA		03/13/2025		660	(25)				(25)		635	635			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175635	TAMPA	FL		11/12/2024		919		(33)			(33)		886	886			
100227006	DAUPHIN ISLAND	AL		07/30/2025		1,002		(18)			(18)		984	984			
1002218754	MOUNT LAPEL	NJ		06/27/2025		905		(30)			(30)		875	875			
100143263	NAMPA	ID		02/16/2024		832		(13)			(13)		819	819			
100154805	LOS BANOS	CA		06/14/2024		727		(13)			(13)		714	714			
100245461	RALEIGH	NC		10/06/2025		1,044		(38)			(38)		1,006	1,006			
100199103	JAMAICA	NY		03/03/2025		964		(6)			(6)		958	958			
100243422	BRIDGTON	ME		09/26/2025		942		(45)			(45)		897	897			
100166507	AUSTIN	TX		09/25/2024		1,051		(25)			(25)		1,026	1,026			
100134552	FREEMONT	NY		10/30/2023		523		(5)			(5)		518	518			
100082230	RIVERSIDE	CA		05/10/2022		1,506		(25)			(25)		1,481	1,481			
100191549	ORANGE PARK	FL		07/30/2025		1,054		(7)			(7)		1,047	1,047			
100205074	BAYVILLE	NY		04/11/2025		53,183		(2,173)			(2,173)		51,010	51,010			
100255834	CANDIAN LAKES	IL		11/24/2025		1,442		(31)			(31)		1,411	1,411			
100272542	EAST WINDSOR	NJ		01/08/2026		684		(17)			(17)		667	667			
100266847	KEIZER	OR		12/23/2025		736		(19)			(19)		717	717			
100209575	SPARKS	NV		05/02/2025		692		(21)			(21)		671	671			
100159407	CEDAR LAKE	IN		07/15/2024		2,367		(61)			(61)		2,306	2,306			
100257018	LEHI	UT		11/26/2025		652		(24)			(24)		628	628			
100151241	STAMFORD	CT		05/10/2024		670		(13)			(13)		657	657			
100168279	MISSION VIEJO	CA		09/20/2024		1,000		(48)			(48)		982	982			
100172842	VICTORVILLE	CA		10/25/2024		930		(4)			(4)		882	882			
100182877	BALTIMORE	MD		02/10/2025		1,075		(4)			(4)		1,071	1,071			
100202690	COTTONWOOD	AZ		03/24/2025		997		(29)			(29)		968	968			
100164774	DUCK CREEK VILLAGE	UT		06/26/2024		964		(17)			(17)		947	947			
100154613	PORT SAINT LUCIE	FL		07/19/2024		1,378		(81)			(81)		1,297	1,297			
100198513	BOISE	ID		02/28/2025		1,105		(15)			(15)		1,090	1,090			
100140468	ATLANTA	GA		01/17/2024		1,020		(18)			(18)		1,002	1,002			
100226940	CAMPBELL	CA		07/30/2025		7,550		(272)			(272)		7,278	7,278			
100156687	HENDERSON	NV		06/24/2024		695		(6)			(6)		689	689			
100151585	AUSTIN	TX		05/10/2024		979		(13)			(13)		966	966			
100088116	IMPERIAL BCH	CA		06/25/2021		2,346		(69)			(69)		2,277	2,277			
100080455	STATEN ISLAND	NY		03/10/2022		1,910		(23)			(23)		1,887	1,887			
100161960	SAN BERNARDINO	CA		07/31/2024		1,209		(56)			(56)		1,153	1,153			
100151593	CORALLA	NC		05/10/2024		1,026		(27)			(27)		999	999			
100167053	DUNELLEN	NJ		09/13/2024		1,887		(86)			(86)		1,801	1,801			
100182403	WINDSOCKET	RI		12/12/2024		1,000		(13)			(13)		987	987			
100261180	PINE PLAINS	NY		12/05/2025		709		(22)			(22)		687	687			
100194983	SATELLITE BEACH	FL		02/14/2025		977		(40)			(40)		937	937			
100218220	ROSENBERG	TX		06/26/2025		2,613		(26)			(26)		2,587	2,587			
100147176	MANVEL	TX		07/07/2023		1,167		(14)			(14)		1,153	1,153			
100155235	BIG PINE KEY	FL		07/19/2024		2,287		(110)			(110)		2,177	2,177			
100044385	SAN DIEGO	CA		11/19/2020		1,281		(69)			(69)		1,212	1,212			
100151982	KENESAW	GA		06/14/2024		919		(62)			(62)		857	857			
100255771	RALEIGH	NC		11/24/2025		1,091		(12)			(12)		1,079	1,079			
100148660	PALETTTO BAY	FL		04/15/2024		860		(16)			(16)		844	844			
100219602	LONG BEACH	CA		07/07/2025		1,149							1,149	1,149			
100079696	OAKLEY	UT		04/25/2022		2,022		(4)			(4)		2,018	2,018			
100233151	TUSCALOOSA	AL		10/30/2025		2,804		(72)			(72)		2,732	2,732			
100140752	LINEN	NJ		07/22/2024		863		(26)			(26)		837	837			
100261684	LAKE MARY	FL		12/12/2025		852		(38)			(38)		814	814			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193473	WEST YARMOUTH	MA		02/10/2025		658	(14)				(14)		644		644		
100135351	MIRLE BEACH	SC		11/13/2023		978	(8)				(8)		970		970		
100229411	TACOMA	WA		06/18/2025		1,294	(39)				(39)		1,255		1,255		
100238548	PAGE	AZ		09/19/2025		965	(14)				(14)		951		951		
100246208	WEST WILMIDCO	NI		10/08/2025		997	(45)				(45)		952		952		
100206197	JENSEN BEACH	FL		04/16/2025		886	(21)				(21)		865		865		
100247535	GLENDALE	CA		10/28/2025		930	(37)				(37)		893		893		
100193523	STATEN ISLAND	NY		02/10/2025		1,103	(6)				(6)		1,097		1,097		
100215926	WIELLINGTON	FL		06/12/2025		5,776	(132)				(132)		5,644		5,644		
100253348	MANCHESTER	CT		10/30/2025		1,072	(25)				(25)		1,047		1,047		
100182492	APISON	TN		12/12/2024		1,106	(5)				(5)		1,103		1,103		
100202865	COXS CREEK	KY		03/24/2025		878	(28)				(28)		850		850		
100172550	LOOI	CA		10/23/2024		1,314	(36)				(36)		1,278		1,278		
100163893	SAN ANTONIO	TX		09/27/2024		971	(40)				(40)		931		931		
100168794	PERTH AMBOY	NI		09/26/2024		654	(31)				(31)		623		623		
100243775	PELLA	IA		09/26/2025		919	(42)				(42)		877		877		
100247430	MURRIETA	CA		11/26/2025		907	(35)				(35)		872		872		
100161737	PATCHOGE	NY		07/30/2024		875	(36)				(36)		839		839		
100143748	STERLING	VA		02/16/2024		1,096	(15)				(15)		1,081		1,081		
100149813	PAITUCKET	RI		04/29/2024		841	(10)				(10)		831		831		
100067456	HOLLYWOOD	FL		09/23/2021		2,182	(28)				(28)		2,154		2,154		
100206653	PROSPER	TX		04/24/2025		1,073	(13)				(13)		1,060		1,060		
100219461	BUDD LAKE	NI		07/07/2025		1,071	(12)				(12)		1,059		1,059		
100120864	FORT WORTH	TX		08/28/2023		2,425	(43)				(43)		2,382		2,382		
100267151	HEMIVTAGE	TN		12/23/2025		1,080	(21)				(21)		1,059		1,059		
100186096	CARREL	IN		01/31/2025		990	(27)				(27)		963		963		
100167950	COMPTON	CA		09/20/2024		995	(41)				(41)		954		954		
100147589	LOMPOC	CA		04/04/2024		3,191	(111)				(111)		3,080		3,080		
100216872	FREDERICKSBURG	VA		06/27/2025		856	(25)				(25)		831		831		
100102360	HIGHLAND	UT		06/07/2023		1,331	(7)				(7)		1,324		1,324		
100106400	BURBANK	CA		06/30/2023		1,840	(12)				(12)		1,828		1,828		
100146752	GULF SHORES	AL		04/17/2024		947	(21)				(21)		926		926		
100158005	RUIDOSO	NI		07/09/2024		999	(21)				(21)		978		978		
100114893	DULUTH	GA		07/13/2023		1,186	(8)				(8)		1,178		1,178		
100090197	RALEIGH	NC		01/13/2023		2,092	(5)				(5)		2,087		2,087		
100080321	BRIGHTON	CO		03/30/2022		1,953	(60)				(60)		1,893		1,893		
100245727	BIRMINGHAM	AL		10/06/2025		1,058	(36)				(36)		1,022		1,022		
100254909	BRANCHVILLE	NI		11/17/2025		1,259	(29)				(29)		1,230		1,230		
100223763	LAS VEGAS	NV		06/18/2025		916	(43)				(43)		873		873		
100189304	QUIMING	GA		01/13/2025		965	(32)				(32)		933		933		
100166611	THREE RIVERS	CA		09/25/2024		997	(21)				(21)		976		976		
100175472	SPRINGFIELD	VA		12/23/2024		3,116	(93)				(93)		3,023		3,023		
100162481	NORWALK	CT		06/07/2024		999	(32)				(32)		967		967		
100174235	PRESOTT	AZ		10/31/2024		992	(24)				(24)		968		968		
100128492	EAST HARTFORD	CT		09/15/2023		817	(7)				(7)		810		810		
100173111	SAINT JOHNS	FL		10/30/2024		1,067	(25)				(25)		1,042		1,042		
100140590	POOLER	GA		01/18/2024		2,949	(4)				(4)		2,945		2,945		
100239365	OPA LOCKA	FL		06/22/2025		964	(20)				(20)		944		944		
100179526	HAITHORNE	CA		11/21/2024		1,113	(4)				(4)		1,109		1,109		
100277503	GIG HARBOR	WA		02/13/2026		423	(13)				(13)		410		410		
100238464	WILMINE	HI		09/19/2025		2,537	(97)				(97)		2,440		2,440		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10003626	CENTRAL POINT	OR		07/12/2022		1,048	(34)	(34)			(34)		1,014	1,014			
10025473	NAGS HEAD	NC		11/17/2025		1,433	(51)	(51)			(51)		1,382	1,382			
10022850	PALMER	AK		06/11/2025		1,077		(19)			(19)		1,058	1,058			
10018042	LAS VEGAS	NV		11/25/2024		1,152	(3)	(3)			(3)		1,149	1,149			
10021922	CONVERS	GA		06/30/2025		862		(9)			(9)		853	853			
10021903	SCOTTSDALE	AZ		07/07/2025		865	(25)	(25)			(25)		840	840			
100172739	BERWYN HEIGHTS	MD		11/21/2024		772		(36)			(36)		736	736			
10025369	EDINBURG	TX		10/30/2025		940		(36)			(36)		904	904			
100176821	PALMDALE	CA		11/15/2024		1,307	(26)	(26)			(26)		1,281	1,281			
100202791	LAS VEGAS	NV		03/24/2025		1,262	(40)	(40)			(40)		1,222	1,222			
100176795	SAN ANTONIO	TX		11/15/2024		5,656	(50)	(50)			(50)		5,606	5,606			
100254827	BRUNSWICK	ME		11/17/2025		976	(22)	(22)			(22)		954	954			
100171457	PORT ORCHARD	WA		10/16/2024		988	(27)	(27)			(27)		961	961			
100192167	TACOMA	WA		01/31/2025		1,158	(3)	(3)			(3)		1,155	1,155			
100235972	VERO BEACH	FL		09/04/2025		4,210	(151)	(151)			(151)		4,059	4,059			
100136822	WEST PARK	FL		11/28/2023		642	(9)	(9)			(9)		633	633			
100186382	MANASSAS	VA		12/30/2024		13,039	(104)	(104)			(104)		12,935	12,935			
100268264	LINCOLN	NE		12/29/2025		706	(8)	(8)			(8)		698	698			
100158456	LK HAVASU CITY	AZ		07/10/2024		1,073	(6)	(6)			(6)		1,065	1,065			
100133818	ALBRIGHTSVILLE	PA		10/25/2023		1,204	(27)	(27)			(27)		1,177	1,177			
100253485	SPRINGFIELD	VA		10/30/2025		3,298	(87)	(87)			(87)		3,211	3,211			
100147006	LA PUENTE	CA		04/04/2024		593	(42)	(42)			(42)		551	551			
100274006	WIELINGTON	FL		01/26/2026		382	(15)	(15)			(15)		367	367			
100228394	SEVIERVILLE	TN		08/11/2025		904	(38)	(38)			(38)		866	866			
100168346	PANAMA CITY BEACH	FL		09/25/2024		155,990	(3,077)	(3,077)			(3,077)		152,913	152,913			
100202837	GLENDALE	CA		03/24/2025		2,242	(72)	(72)			(72)		2,170	2,170			
100079196	RIVERSIDE	CA		02/24/2022		2,140	(7)	(7)			(7)		2,133	2,133			
100254305	SPLIT LAKE	IA		11/06/2025		925	(22)	(22)			(22)		903	903			
100164945	BROCKTON	MA		08/28/2024		1,039	(28)	(28)			(28)		1,011	1,011			
100067671	EL MONTE	CA		09/23/2021		2,459	(12)	(12)			(12)		2,447	2,447			
100181960	WAKE FOREST	NC		12/12/2024		1,017	(2)	(2)			(2)		1,015	1,015			
100154847	PUERTO VALLARTA	MEX		06/12/2024		927							927	927			
100246070	MURFREESBORO	TN		10/10/2025		688	(21)	(21)			(21)		667	667			
100202834	BRIGHT ME	NJ		03/24/2025		1,430	(27)	(27)			(27)		1,403	1,403			
100228335	PLUMOUTH	MA		06/11/2025		841	(30)	(30)			(30)		811	811			
100108519	JURIPA VALLEY	CA		05/24/2023		848	(40)	(40)			(40)		808	808			
100150875	MELISSA	TX		05/08/2024		1,108	(17)	(17)			(17)		1,091	1,091			
4010050553	GLOUCESTER CITY	NJ		08/24/2023		1,022	(17)	(17)			(17)		1,005	1,005			
100109576	JACKSONVILLE	FL		06/14/2023		980	(24)	(24)			(24)		956	956			
100123711	LAS VEGAS	NV		09/29/2023		2,706	(9)	(9)			(9)		2,697	2,697			
100204655	HESTERIA	CA		04/09/2025		671	(32)	(32)			(32)		639	639			
100226519	ALBURN	WA		07/30/2025		892	(42)	(42)			(42)		850	850			
100272130	FRISSO	CO		01/08/2026		733	(19)	(19)			(19)		714	714			
100161193	NASHUA	NH		07/24/2024		974	(25)	(25)			(25)		949	949			
100158822	ROBERT PARK	CA		07/10/2024		973	(24)	(24)			(24)		949	949			
100204738	COOEE	FL		04/09/2025		1,242	(6)	(6)			(6)		1,236	1,236			
100245460	COLUMBUS	OH		10/06/2025		1,014	(36)	(36)			(36)		978	978			
100153650	LIBERTY HILL	TX		05/31/2024		868	(39)	(39)			(39)		829	829			
100160104	DALLAS	TX		07/17/2024		973	(18)	(18)			(18)		955	955			
100247342	CATHEDRAL CITY	CA		10/24/2025		1,092	(17)	(17)			(17)		1,075	1,075			
100254546	FORT LAUDERDALE	FL		11/10/2025		1,076	(1)	(1)			(1)		1,075	1,075			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193266	EAGLEVILLE		TN		12/28/2023		.777		(12)			(12)		.765		.765		
100110022	PORT SAINT LUCIE		FL		06/23/2023		1,913		(7)			(7)		1,906		1,906		
100162517	AMITEH		AZ		12/12/2024		1,111		(4)			(4)		1,107		1,107		
100180306	SANTA FE		NM		11/25/2024		1,125		(4)			(4)		1,121		1,121		
100192843	BLUE RIDGE		GA		02/10/2025		943		(17)			(17)		926		926		
100243323	CLAVIS		CA		09/26/2025		1,037		(15)			(15)		1,022		1,022		
100211478	FUDJAY VARINA		NC		05/16/2025		1,918		(14)			(14)		1,904		1,904		
100162820	SAN ANTONIO		TX		06/12/2024		993		(22)			(22)		971		971		
100157422	LOS ANGELES		CA		02/20/2025		1,004		(33)			(33)		971		971		
100254343	LANCASTER		CA		11/17/2025		2,555		(88)			(88)		2,467		2,467		
100120905	CLEARWATER BEACH		FL		06/30/2023		1,039		(8)			(8)		1,031		1,031		
100294750	DAHLONEGA		GA		06/28/2025		1,110		(39)			(39)		1,071		1,071		
100203573	FREDERICKSBURG		VA		03/28/2025		2,491		(55)			(55)		2,436		2,436		
100247569	MOXINEY		TX		10/29/2025		957		(45)			(45)		912		912		
100192854	WOODSTOCK		GA		02/10/2025		1,888		(18)			(18)		1,850		1,850		
100235311	FLAGSTAFF		AZ		06/29/2025		958		(34)			(34)		924		924		
100109024	RIVERSIDE		CA		05/31/2023		1,326		(29)			(29)		1,297		1,297		
100178495	GRAND PRAIRIE		TX		11/21/2024		861		(24)			(24)		837		837		
100216269	DURANGO		CO		06/20/2025		1,926		(49)			(49)		1,877		1,877		
100152009	PHOENIX		AZ		06/14/2024		1,018		(24)			(24)		994		994		
100177048	INDIAN WELLS		CA		01/16/2025		1,018		(24)			(24)		994		994		
100065768	KAHULUI		HI		07/28/2021		2,469		(35)			(35)		2,434		2,434		
100213806	NORTH LAS VEGAS		NV		05/29/2025		1,390		(33)			(33)		1,357		1,357		
100215753	CARROLL		NH		06/12/2025		1,040		(19)			(19)		1,021		1,021		
100277465	BOZEMAN		MT		02/13/2026		354		(12)			(12)		342		342		
100272778	HEATH		TX		01/13/2026		349		(2)			(2)		347		347		
100206775	WILMINGTON		DE		04/23/2025		890		(22)			(22)		868		868		
100214347	PEORIA		AZ		06/02/2025		1,286		(11)			(11)		1,257		1,257		
100192835	BOCA RATON		FL		02/10/2025		3,517		(47)			(47)		3,470		3,470		
100268925	BRACENTON		FL		12/29/2025		772		(5)			(5)		767		767		
100168154	CORONA		CA		09/20/2024		978		(21)			(21)		957		957		
100267006	ST GEORGE		UT		12/23/2025		1,081		(26)			(26)		1,055		1,055		
100206136	FRESNO		CA		04/16/2025		1,023		(26)			(26)		997		997		
100210650	GLENDALE		CA		05/15/2025		1,468		(49)			(49)		1,419		1,419		
100186648	SUPRISE		AZ		12/30/2024		1,101		(2)			(2)		1,099		1,099		
100114715	BOJIE		MD		06/29/2023		701		(10)			(10)		691		691		
100164217	GRAND JUNCTION		CO		06/21/2024		809		(19)			(19)		790		790		
100203837	FARMINGTON		UT		03/27/2025		1,292		(43)			(43)		1,249		1,249		
100190458	BARNSTEAD		NH		01/24/2025		1,273		(28)			(28)		1,245		1,245		
100255923	BUCKEYE		AZ		11/24/2025		3,413		(118)			(118)		3,295		3,295		
100141219	HONOLULU		FL		01/30/2024		844		(24)			(24)		820		820		
100148636	SALT LAKE CITY		UT		04/17/2024		839		(19)			(19)		820		820		
100079718	CAPE CORAL		FL		02/24/2022		2,409		(16)			(16)		2,393		2,393		
100136233	STRATHAIR		NH		11/20/2023		1,979		(22)			(22)		1,957		1,957		
100141582	ANNA		TX		01/30/2024		872		(19)			(19)		853		853		
100237004	ELKO NEW MARKET		IN		09/12/2025		664		(20)			(20)		644		644		
100221242	KINSTON		NY		07/21/2025		997		(21)			(21)		966		966		
100266553	RIVERTON		UT		12/23/2025		636		(20)			(20)		616		616		
100246688	LAS VEGAS		NV		10/15/2025		1,030		(43)			(43)		987		987		
100265039	PLANO		TX		12/17/2025		992		(41)			(41)		951		951		
100164614	STUART		FL		06/21/2024		951		(10)			(10)		941		941		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10075253	LAKEWOOD	CO		12/01/2021		781	(15)	(15)			(15)		766		766		
10021908	KNOXVILLE	TN		07/08/2025		1,013	(22)	(22)			(22)		991		991		
10019839	CANTON	OH		01/21/2025		2,994	(46)	(46)			(46)		2,548		2,548		
10071685	ACWORTH	GA		10/16/2024		1,264	(8)	(8)			(8)		1,256		1,256		
100206420	GARNER	NC		05/22/2025		1,401	(6)	(6)			(6)		1,395		1,395		
100084703	NAPA	CA		06/02/2022		1,313	(13)	(13)			(13)		1,300		1,300		
10015160	CARROLL	CA		05/10/2024		966	(12)	(12)			(12)		954		954		
10017065	SEATTLE	WA		10/08/2024		1,243	(15)	(15)			(15)		1,228		1,228		
10027388	PINE MOUNTAIN CLUB	CA		02/12/2026		731	(16)	(16)			(16)		715		715		
100181319	VICTORVILLE	CA		12/06/2024		1,060	(13)	(13)			(13)		1,047		1,047		
100216743	BASTROP	TX		06/23/2025		5,706	(65)	(65)			(65)		5,641		5,641		
100180564	ACTON	CA		11/26/2024		1,019	(23)	(23)			(23)		996		996		
10072928	PASSAIC	NJ		10/25/2024		805	(27)	(27)			(27)		778		778		
100229513	CLINTON	CT		06/15/2025		4,196	(102)	(102)			(102)		4,094		4,094		
100199386	WELLINGTON	FL		03/05/2025		962	(36)	(36)			(36)		926		926		
100108166	SAN BERNARDINO	CA		05/24/2023		799	(10)	(10)			(10)		789		789		
100286253	LEBANON	OR		12/29/2025		1,090	(16)	(16)			(16)		1,074		1,074		
100221718	ATLANTA	GA		07/25/2025		923	(22)	(22)			(22)		901		901		
100149404	FRISCO	TX		04/24/2024		1,013	(28)	(28)			(28)		985		985		
100253436	LAGO VISTA	TX		10/30/2025		946	(23)	(23)			(23)		923		923		
100141111	MAGIC BEACH	NY		01/30/2024		905	(22)	(22)			(22)		883		883		
100186280	MCKINNEY	TX		12/27/2024		1,040	(35)	(35)			(35)		1,005		1,005		
100227976	PALMDALE	CA		06/04/2025		630	(11)	(11)			(11)		619		619		
100084599	GILBERT	AZ		06/02/2022		1,684	(2)	(2)			(2)		1,682		1,682		
100236539	PLANO	CA		09/12/2025		874	(33)	(33)			(33)		841		841		
100253597	DANVILLE	GA		10/30/2025		120,187	(2,900)	(2,900)			(2,900)		117,287		117,287		
100215464	PHOENIX	AZ		06/12/2025		1,031	(12)	(12)			(12)		1,019		1,019		
100120075	PATERSON	NJ		06/11/2023		1,072							1,072		1,072		
100186573	STOCKTON	CA		07/08/2025		1,047	(23)	(23)			(23)		1,024		1,024		
100151009	MARSHALL	VA		05/08/2024		690	(17)	(17)			(17)		673		673		
100212855	NEW BRIGHTON	IN		05/28/2025		998	(3)	(3)			(3)		995		995		
100137834	ASHURN	VA		12/08/2023		16,783	(147)	(147)			(147)		16,636		16,636		
100194577	LAKE WORTH BEACH	FL		03/28/2025		941	(9)	(9)			(9)		932		932		
100202596	RALEIGH	NC		03/21/2025		974	(42)	(42)			(42)		932		932		
100189021	LOS BANOS	CA		07/09/2025		846	(11)	(11)			(11)		837		837		
100197524	INDIAN SPORES	FL		12/08/2023		1,571	(32)	(32)			(32)		1,539		1,539		
100068185	GLENORA	CA		06/25/2021		2,270	(38)	(38)			(38)		2,232		2,232		
10071507	CASTLE ROCK	CO		10/16/2024		965	(15)	(15)			(15)		950		950		
10074216	SACRAMENTO	CA		12/09/2021		1,999	(85)	(85)			(85)		1,914		1,914		
100189566	SUPRISE	AZ		01/17/2025		358	(8)	(8)			(8)		350		350		
100229814	WEST LINN	OR		06/18/2025		1,011	(25)	(25)			(25)		986		986		
100180030	SAN TIMONIS ISLAND	GA		11/25/2024		1,120	(9)	(9)			(9)		1,111		1,111		
100109538	ESTERO	FL		06/14/2023		943	(32)	(32)			(32)		911		911		
100140536	SOUTH AFOY	NJ		07/18/2024		921	(21)	(21)			(21)		900		900		
100038887	WICKLIOW	IL		09/27/2019		(1,226)	14				14	(6)	(1,218)		(486)		732
100176941	HOUSTON	TX		11/15/2024		991	(33)	(33)			(33)		958		958		
100211786	CARROLLTON	GA		05/19/2025		1,071	(3)	(3)			(3)		1,068		1,068		
100201782	PLAINFIELD	NJ		03/18/2025		838	(23)	(23)			(23)		815		815		
100152832	ATLANTA	GA		05/22/2024		248	(7)	(7)			(7)		241		241		
100185624	JAMESBURG	NJ		12/20/2024		1,792	(12)	(12)			(12)		1,780		1,780		
100172160	ROCKVILLE	MD		10/17/2024		1,072	(37)	(37)			(37)		1,035		1,035		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017623	KISSIMEE	FL		11/15/2024		1,054		(17)			(17)		1,037		1,037		
10022074	ATLANTA	GA		07/15/2025		622		(26)			(26)		596		596		
10020250	MOUNTAIN VIEW	CA		07/11/2025		1,027		(4)			(4)		1,023		1,023		
100188303	APOLLO BEACH	FL		01/08/2025		6,732		(57)			(57)		6,675		6,675		
100186410	FREDERICK	MD		12/30/2024		1,359		(5)			(5)		1,354		1,354		
100200238	CAROLINA BEACH	NC		03/07/2025		966		(29)			(29)		937		937		
100140585	EASTVALE	CA		01/19/2024		953		(31)			(31)		922		922		
100149688	DANISVILLE	GA		04/26/2024		1,068		(15)			(15)		1,053		1,053		
100120057	CHANDLER	AZ		06/11/2023		1,174		(3)			(3)		1,171		1,171		
100130139	MOXINEY	TX		11/15/2023		996		(17)			(17)		979		979		
100143063	IMMAN	SC		02/14/2024		713		(21)			(21)		692		692		
100200399	MESA	AZ		03/10/2025		992		(22)			(22)		960		960		
100204422	SALISBURY MILLS	NY		04/01/2025		860		(21)			(21)		839		839		
100245974	LANCASTER	CA		10/07/2025		894		(29)			(29)		865		865		
100141724	LAUDERHILL	FL		01/30/2024		450		(7)			(7)		443		443		
100132753	SAN BERNARDINO	CA		11/03/2023		896		(38)			(38)		858		858		
100110530	LONG BEACH	CA		06/30/2023		1,247		(7)			(7)		1,240		1,240		
100140280	LAKE HAVASI CITY	AZ		01/18/2024		954		(12)			(12)		942		942		
100193510	HESPERIA	CA		12/28/2023		1,002		(22)			(22)		980		980		
100203402	JOSHUA TREE	CA		03/27/2025		1,004		(37)			(37)		967		967		
100209621	NAPLES	FL		05/02/2025		968		(29)			(29)		939		939		
100120063	DENVER	CO		06/11/2023		18,668		(96)			(96)		18,570		18,570		
100220222	HIALEAH	FL		07/11/2025		1,049		(2)			(2)		1,047		1,047		
100201201	MESA	AZ		03/12/2025		902		(39)			(39)		863		863		
100211728	HENDERSON	NV		05/19/2025		957		(25)			(25)		932		932		
100165906	ORLANDO	FL		06/30/2024		628		(24)			(24)		604		604		
100137950	VAN NUYS	CA		12/13/2023		927							927		927		
100195257	GLEN BURNIE	MD		02/24/2025		966		(23)			(23)		943		943		
100103733	LITTLE FALLS	NJ		05/08/2023		1,138		(24)			(24)		1,114		1,114		
100138408	RIVERSIDE	CA		12/18/2023		623		(3)			(3)		620		620		
100091497	FLORAL PARK	NY		01/20/2023		922		(34)			(34)		888		888		
100253048	ANTELOPE	CA		10/30/2025		1,069		(36)			(36)		1,033		1,033		
100210646	OCEAN CITY	NJ		05/15/2025		2,490		(57)			(57)		2,433		2,433		
100235075	MURRIETA	CA		06/28/2025		1,001		(28)			(28)		973		973		
100246311	LAKE ARROHEAD	CA		10/10/2025		1,943		(10)			(10)		1,933		1,933		
100236259	IRVING	TX		09/10/2025		618		(17)			(17)		601		601		
100154612	LAS VEGAS	NV		06/14/2024		736		(11)			(11)		725		725		
100118882	ZEPHIR COLE	NV		07/25/2023		1,362		(24)			(24)		1,338		1,338		
100186043	CLERMONT	FL		01/31/2025		748		(28)			(28)		720		720		
100236027	CHARLOTTESVILLE	VA		09/04/2025		953		(32)			(32)		921		921		
100170264	LITTLETON	CO		10/08/2024		869		(23)			(23)		846		846		
100189765	DOVER	ID		01/21/2025		913		(6)			(6)		905		905		
100128237	BISHOP	CA		09/14/2023		940		(28)			(28)		912		912		
100211884	WILLIAMSTOWN	NJ		05/19/2025		978		(15)			(15)		963		963		
100228459	CARROLLTON	GA		06/11/2025		842		(43)			(43)		799		799		
100179916	29 PALMS	CA		11/25/2024		1,005		(2)			(2)		1,003		1,003		
100144579	NORCO	CA		04/26/2024		1,089		(5)			(5)		1,084		1,084		
100138155	ALEXANDRIA	VA		12/14/2023		845		(14)			(14)		831		831		
100215807	ARLINGTON	VA		06/12/2025		1,102		(1)			(1)		1,101		1,101		
100266223	ANNANDALE	VA		12/29/2025		375		(3)			(3)		372		372		
100140736	GREENLAKE	NY		01/22/2024		1,190		(21)			(21)		1,169		1,169		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100168303	BEAUFORT	SC		09/25/2024		1,038	(14)				(14)		1,024	1,024			
100234754	GLENDALE	CA		11/14/2025		846	(32)				(32)		814	814			
100101739	ELIZABETH	NJ		03/31/2023		996	(31)				(31)		965	965			
100231444	CATONSVILLE	MD		06/14/2025		849	(30)				(30)		819	819			
100065101	FAIRFAX	CA		07/14/2021		1,514	(39)				(39)		1,475	1,475			
100115800	LAKE ARROWHEAD	CA		07/20/2023		1,056	(10)				(10)		1,046	1,046			
100076326	SPANAWAY	WA		01/07/2022		2,350	(29)				(29)		2,321	2,321			
100099877	DENVER	CO		03/28/2023		1,172	(26)				(26)		1,146	1,146			
100228453	PARISH	FL		06/11/2025		2,021	(72)				(72)		1,949	1,949			
100201631	OCALA	FL		03/13/2025		828	(40)				(40)		788	788			
100168270	GILBERT	AZ		09/20/2024		2,979	(19)				(19)		2,960	2,960			
10023195	CASTRO VALLEY	CA		06/13/2025		1,149	(18)				(18)		1,131	1,131			
100141038	SUGAR LAND	TX		02/20/2024		1,050	(25)				(25)		1,025	1,025			
100137763	WASHINGTON	DC		12/08/2023		886	(12)				(12)		824	824			
100019870	LOS ANGELES	CA		07/26/2018		2,991	(22)				(22)		2,969	2,969			
100192982	TOM'S RIVER	NJ		02/10/2025		1,026	(12)				(12)		1,014	1,014			
100214822	LEESBURG	VA		06/11/2025		902	(38)				(38)		864	864			
100080496	TEJIBE	AZ		03/10/2022		4,619	(150)				(150)		4,469	4,469			
100167152	SPRING	TX		09/13/2024		2,976	(98)				(98)		2,878	2,878			
100275365	LITTLETON	CO		02/13/2026		652	(22)				(22)		630	630			
100272553	TEJIBE	AZ		01/08/2026		662	(17)				(17)		645	645			
100207275	SACRAMENTO	CA		04/28/2025		917	(32)				(32)		885	885			
100186413	NAPA	CA		01/08/2025		937	(17)				(17)		920	920			
100116696	PERIS	CA		07/20/2023		970	(26)				(26)		944	944			
100144415	LEWIS	DE		03/07/2024		1,385	(11)				(11)		1,374	1,374			
100199032	WINTER GARDEN	FL		02/28/2025		975	(17)				(17)		958	958			
100273340	HENDERSON	NV		01/20/2026		352	(4)				(4)		348	348			
100115684	BAKERSFIELD	CA		07/20/2023		1,040	(7)				(7)		1,033	1,033			
100134486	FRONT ROYAL	VA		10/30/2023		862	(2)				(2)		860	860			
100246381	LOS ANGELES	CA		10/17/2025		1,198	(51)				(51)		1,147	1,147			
100150536	OAK PARK	CA		05/03/2024		1,101	(9)				(9)		1,092	1,092			
100115008	TRACY	CA		07/14/2023		1,313	(14)				(14)		1,299	1,299			
100266692	MINNEAPOLIS	MIN		12/29/2025		751	(6)				(6)		745	745			
100189536	ANNE H	CA		01/13/2025		4,665	(59)				(59)		4,606	4,606			
100016387	OAKLAND	CA		04/10/2018		2,412	(19)				(19)		2,393	2,393			
100245206	RANCHO CORDOVA	CA		10/06/2025		1,015	(41)				(41)		974	974			
100088217	LAURENCEVILLE	GA		10/19/2022		1,064	(5)				(5)		1,059	1,059			
100236748	SHARPOEE	MIN		08/11/2025		910	(22)				(22)		888	888			
100281165	NASHUA	NH		12/05/2025		852	(16)				(16)		836	836			
100235164	KATY	TX		06/28/2025		777	(37)				(37)		740	740			
100266669	MOUNT JULIET	TN		12/29/2025		751	(6)				(6)		745	745			
100088900	SINKING SPRING	PA		11/15/2022		706	(23)				(23)		683	683			
100191019	MOORE	NY		01/29/2025		838	(30)				(30)		808	808			
100218693	STARVILLE	MS		06/27/2025		935	(26)				(26)		909	909			
100215638	ASHURN	VA		06/12/2025		923	(14)				(14)		909	909			
100223201	ELL LUY	GA		08/13/2025		938	(29)				(29)		909	909			
100218914	HAIRFIELD	NC		06/27/2025		928	(19)				(19)		909	909			
100165739	ORLANDO	FL		08/29/2024		772	(37)				(37)		735	735			
100156670	AURORA	CO		06/24/2024		778	(36)				(36)		742	742			
1002121049	COTTONWOOD	AZ		07/18/2025		1,277	(52)				(52)		1,225	1,225			
100080043	VALENCIA	CA		04/25/2022		1,891	(56)				(56)		1,835	1,835			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100211985	HOSCHTON	GA		05/22/2025		846	(16)				(16)		830	(830)			
100213892	PORT ISABEL	TX		05/29/2025		1,016	(23)				(23)		993	(993)			
100164455	BEVERCOK	TX		06/21/2024		1,690	(21)				(21)		1,669	(1,669)			
100142141	ELK GROVE	CA		02/29/2024		918	(41)				(41)		877	(877)			
100229447	LAS VEGAS	NV		08/15/2025		975	(20)				(20)		955	(955)			
100181537	ORLANDO	FL		12/06/2024		6,252	(171)				(171)		6,081	(6,081)			
100255341	RANDOLPH	NJ		11/25/2025		1,059	(41)				(41)		1,018	(1,018)			
100138882	FONEY	TX		12/21/2023		1,032	(11)				(11)		1,021	(1,021)			
100206527	LITTLEROCK	CA		04/22/2025		814	(38)				(38)		776	(776)			
100267104	WESTMINSTER	CA		12/23/2025		810	(28)				(28)		782	(782)			
100151827	INDIO	CA		05/10/2024		1,216	(32)				(32)		1,184	(1,184)			
100228231	DAVIDSON	NC		08/11/2025		901	(35)				(35)		866	(866)			
100266801	WENDELL	NC		12/23/2025		312	(7)				(7)		305	(305)			
100192182	ANTIOCH	CA		01/31/2025		1,019	(24)				(24)		995	(995)			
100179527	GLENDALE	OH		11/21/2024		842	(14)				(14)		828	(828)			
100079805	VALPARAISO	FL		04/08/2022		2,292	(5)				(5)		2,287	(2,287)			
100090770	DAQUILA	GA		02/28/2023		1,201	(37)				(37)		1,164	(1,164)			
100213846	POLLOCK PINES	CA		05/29/2025		897	(25)				(25)		872	(872)			
100229098	PHOENIX	AZ		06/14/2025		1,130	(17)				(17)		1,113	(1,113)			
4010076784	TOPEKA	KS		08/27/2024		815	(25)				(25)		790	(790)			
100198909	CENTREVILLE	VA		01/21/2025		10,579	(173)				(173)		10,406	(10,406)			
100159440	FRESNO	CA		07/15/2024		614	(13)				(13)		601	(601)			
100173288	MOUNT DESERT	ME		10/30/2024		1,866	(28)				(28)		1,838	(1,838)			
100078728	BRADENTON	FL		02/25/2022		1,974	(41)				(41)		1,933	(1,933)			
100102795	DALLAS	TX		06/22/2023		1,955	(88)				(88)		1,867	(1,867)			
100164009	WELLINGTON	FL		08/21/2024		8,346	(180)				(180)		8,168	(8,168)			
100174228	DAHLONEGA	GA		10/31/2024		958	(30)				(30)		928	(928)			
100166833	MILWAUKEE	WI		09/13/2024		967	(24)				(24)		943	(943)			
100205086	BUFFORD	GA		04/11/2025		800	(38)				(38)		762	(762)			
100194249	RICHMOND	TX		02/14/2025		911	(33)				(33)		878	(878)			
100120015	LEWISVILLE	NC		08/11/2023		1,170	(3)				(3)		1,167	(1,167)			
100205869	SEASIDE HEIGHTS	NJ		05/09/2025		955	(18)				(18)		937	(937)			
100201087	STANTON	CA		03/12/2025		1,322	(32)				(32)		1,290	(1,290)			
100180150	PANAMA CITY BEACH	FL		11/25/2024		879	(40)				(40)		839	(839)			
100171857	INDIANAPOLIS	IL		10/17/2024		953	(25)				(25)		928	(928)			
100207220	GLENDALE	CA		04/28/2025		993	(20)				(20)		973	(973)			
100175154	PANAMA CITY BEACH	FL		11/05/2024		950	(22)				(22)		928	(928)			
100254585	HOLLYWOOD	FL		11/07/2025		5,184	(119)				(119)		5,065	(5,065)			
100157682	HOLLYWOOD	FL		06/28/2024		928	(5)				(5)		923	(923)			
100215702	PORTLAND	OR		06/13/2025		980	(20)				(20)		960	(960)			
100273034	ALEXANDRIA	VA		01/15/2026		953	(8)				(8)		945	(945)			
100227094	PRESOTT	AZ		07/30/2025		1,613	(166)				(166)		1,447	(1,447)			
100255547	CHELSEA	MA		11/24/2025		1,401	(40)				(40)		1,361	(1,361)			
100272153	BREKERTON	WA		01/08/2026		701	(17)				(17)		684	(684)			
100272883	AURORA	CO		01/08/2026		696	(12)				(12)		684	(684)			
100167005	KITTERY	ME		09/13/2024		854	(18)				(18)		836	(836)			
100171402	MESA	AZ		10/16/2024		992	(38)				(38)		944	(944)			
100132302	ORLANDO	FL		10/13/2023		1,157	(10)				(10)		1,147	(1,147)			
100149828	TAYLORSVILLE	UT		06/07/2024		984	(20)				(20)		964	(964)			
100211475	LEBANON	OR		06/16/2025		2,496	(84)				(84)		2,412	(2,412)			
100137126	CHESTERFIELD	MO		11/28/2023		3,809	(86)				(86)		3,723	(3,723)			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
102021147	PALMDALE	CA		03/12/2025		1,236	(21)	(21)			(21)		1,215		1,215		
100228484	OCONOMOWOC	WI		06/11/2025		1,123	(56)	(56)			(56)		1,067		1,067		
100133882	NORTH MIAMI BEACH	FL		10/24/2023		833	(24)	(24)			(24)		809		809		
100185061	SAN DIEGO	CA		12/20/2024		897	(36)	(36)			(36)		861		861		
100198308	SEERONK	MA		02/28/2025		1,023	(18)	(18)			(18)		1,005		1,005		
100193069	BAKERSFIELD	CA		09/28/2023		2,145	(50)	(50)			(50)		2,095		2,095		
100205969	CHICAGO	IL		04/15/2025		856	(34)	(34)			(34)		822		822		
100165035	UPLAND	CA		08/28/2024		897	(33)	(33)			(33)		864		864		
100151979	SAN MARCOS	TX		06/14/2024		978	(36)	(36)			(36)		942		942		
100159875	MIAMI	FL		06/16/2024		952	(10)	(10)			(10)		942		942		
100120536	MARIETTA	GA		06/18/2023		689	(25)	(25)			(25)		664		664		
100160027	LONG BEACH	CA		07/24/2024		896	(4)	(4)			(4)		892		892		
100162865	CASTLE PINES	CA		06/12/2024		1,038	(11)	(11)			(11)		1,027		1,027		
100254975	LITCHFIELD PARK	AZ		11/17/2025		1,225	(43)	(43)			(43)		1,182		1,182		
100228516	SACRAMENTO	CA		06/11/2025		987	(17)	(17)			(17)		970		970		
100228908	BALTIMORE	MD		06/10/2025		789	(37)	(37)			(37)		752		752		
100148727	GURLAND	TX		04/17/2024		928	(25)	(25)			(25)		903		903		
100155902	CHEYEN	WY		06/17/2024		1,406	(18)	(18)			(18)		1,388		1,388		
100205782	LATHROP	CA		04/14/2025		1,049	(22)	(22)			(22)		1,027		1,027		
100243322	FRESNO	CA		09/26/2025		790	(37)	(37)			(37)		753		753		
100173058	FORT LAUDERDALE	FL		10/25/2024		2,347	(110)	(110)			(110)		2,237		2,237		
100152766	HOT SPRINGS	AR		05/22/2024		766	(25)	(25)			(25)		741		741		
100272554	SACRAMENTO	CA		01/08/2026		596	(16)	(16)			(16)		580		580		
100238336	BRADENTON	FL		09/19/2025		1,265	(24)	(24)			(24)		1,241		1,241		
100142867	WESTMINSTER	CO		02/09/2024		961	(23)	(23)			(23)		938		938		
100185217	BRIGHTON	CO		01/24/2025		934	(32)	(32)			(32)		902		902		
100253514	MCALLEN	TX		10/30/2025		998	(29)	(29)			(29)		959		959		
100205981	ROSEVILLE	OH		04/14/2025		1,068	(16)	(16)			(16)		1,052		1,052		
100158450	LAKEWOOD	CO		07/10/2024		996	(10)	(10)			(10)		986		986		
100115553	ATLLEBORO	MA		07/19/2023		1,664	(19)	(19)			(19)		1,645		1,645		
100219422	SILVER SPRING	MD		07/07/2025		974	(30)	(30)			(30)		944		944		
100244742	MOUNT JULIET	TN		09/29/2025		1,009	(28)	(28)			(28)		981		981		
100200248	WEST PALM BEACH	FL		03/07/2025		686	(11)	(11)			(11)		675		675		
100152446	ARLINGTON	VA		05/17/2024		1,048	(7)	(7)			(7)		1,041		1,041		
100159483	LOVELAND	CO		07/15/2024		884	(28)	(28)			(28)		856		856		
100185911	SUGARLOAF	CA		12/26/2024		1,013	(27)	(27)			(27)		986		986		
100197500	ALLENDALE	PA		02/26/2025		1,001	(15)	(15)			(15)		986		986		
100165509	CHARLOTTESVILLE	VA		08/29/2024		1,134							1,134		1,134		
100199237	SALT LAKE CITY	UT		04/09/2025		999	(33)	(33)			(33)		966		966		
100138665	FORT WORTH	TX		02/02/2024		679	(29)	(29)			(29)		650		650		
100206225	VANCOUVER	WA		04/17/2025		843	(17)	(17)			(17)		826		826		
100255765	SPokane	WA		11/24/2025		994	(26)	(26)			(26)		968		968		
100175174	CHARLOTTE	NC		11/05/2024		1,412	(34)	(34)			(34)		1,378		1,378		
100164916	FORT MYERS	FL		06/26/2024		962	(21)	(21)			(21)		941		941		
100169533	BALLWIN	MO		09/30/2024		975	(19)	(19)			(19)		956		956		
100048348	SECAUCUS	NJ		11/20/2020		1,882	102	102			102		1,984		1,984		
100189773	STOCKTON	CA		01/21/2025		1,022	(12)	(12)			(12)		1,010		1,010		
100147001	TACOMA	WA		03/27/2024		1,076	(9)	(9)			(9)		1,067		1,067		
100066588	SAN DIEGO	CA		09/30/2022		996	(18)	(18)			(18)		978		978		
100149789	GLENDALE	CA		04/26/2024		1,354	(15)	(15)			(15)		1,339		1,339		
100272282	WEST SACRAMENTO	CA		01/08/2026		1,024	(30)	(30)			(30)		994		994		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
	2	3	State					8	9	10	11	12						13	
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
10008006	LAS VEGAS		NV		03/15/2022		3,005		(45)			(45)		2,960					
10021448	VANCOUVER		WA		06/06/2025		986		(39)			(39)		.947					
100101946	WINCHESTER		MA		04/06/2023		.491		(24)			(24)		.467					
100189736	YELLOW SPRINGS		OH		01/21/2025		.822		(30)			(30)		.792					
100243231	HOLLYWOOD		FL		09/26/2025		.843		(39)			(39)		.804					
100191565	MELBOURNE		AUS		01/31/2025		.813		(21)			(21)		.792					
100273802	SELMA		CA		01/23/2026		.654		(23)			(23)		.631					
100185799	PHOENIX		AZ		12/26/2024		4,345		(127)			(127)		4,218					
100148268	PEMBROKE PINES		FL		04/12/2024		2,188		(34)			(34)		2,154					
100267204	CULPEPPER		VA		12/23/2025		1,050		(28)			(28)		1,022					
100253318	BOYNTON BEACH		FL		10/30/2025		.980		(40)			(40)		.940					
100236669	LODI		CA		09/12/2025		.973		(32)			(32)		.941					
100110028	MIAMI		FL		06/23/2023		1,115		(27)			(27)		1,088					
100057642	QUINCY		MA		06/30/2021		2,320		(37)			(37)		2,283					
100192209	SAINT AUGUSTINE		FL		01/31/2025		1,481		(21)			(21)		1,460					
100233169	PONCE INLET		FL		10/30/2025		1,000		(35)			(35)		.965					
100245881	PAYSON		AZ		10/06/2025		1,022		(36)			(36)		.986					
100206005	LANDASTER		CA		04/15/2025		.985		(23)			(23)		.962					
100213771	LONGWOOD		FL		05/29/2025		.964		(12)			(12)		.952					
100236229	BIG BEAR LAKE		CA		09/10/2025		.905		(26)			(26)		.879					
100203479	FAIR LAWN		NJ		03/26/2025		.932		(21)			(21)		.911					
100192808	MENFEE		CA		02/10/2025		.946		(30)			(30)		.916					
100273099	HENDERSON		NV		01/15/2026		.860		(21)			(21)		.839					
100115422	FONTANA		CA		07/17/2023		1,609		(30)			(30)		1,579					
100229304	LOS ANGELES		CA		06/14/2025		.829		(39)			(39)		.790					
100110370	ASHEBURN		VA		06/30/2023		1,990		(6)			(6)		1,982					
100076701	LA MIRADA		CA		02/02/2022		2,050		(26)			(26)		2,024					
100245292	RODANTHE		NC		10/06/2025		.941		(41)			(41)		.900					
100236042	VANCOUVER		WA		09/04/2025		.934		(34)			(34)		.900					
100175067	CULPEPPER		VA		11/05/2024		1,134		(11)			(11)		1,123					
100157885	SOUTH LAKE TAHOE		CA		07/09/2024		1,281		(13)			(13)		1,268					
100221574	AUSTIN		TX		07/22/2025		.915		(37)			(37)		.878					
100119251	LERME		ID		07/31/2023		1,036		(18)			(18)		1,018					
100118677	ALBURN		WA		07/25/2023		1,041		(23)			(23)		1,018					
100229106	SHAWER LAKE		CA		06/14/2025		.842		(21)			(21)		.821					
100169726	AVON		CO		09/30/2024		1,835		(49)			(49)		1,786					
100243288	MINNEAPOLIS		MIN		09/26/2025		1,046		(31)			(31)		1,015					
100175200	KEAHU		HI		11/05/2024		2,068		(26)			(26)		2,040					
100268556	CENTREVILLE		VA		12/29/2025		.700		(6)			(6)		.692					
100218827	SEBRING		FL		06/27/2025		1,006		(7)			(7)		.999					
100164046	FAIRPLAY		CO		06/21/2024		1,301		(23)			(23)		1,278					
100196982	PORT ORCHARD		WA		02/28/2025		.986		(32)			(32)		.954					
100192589	LAVERNE		AZ		02/10/2025		.900		(27)			(27)		.873					
100255631	SACRAMENTO		CA		11/24/2025		1,839		(68)			(68)		1,771					
100115400	NORWALK		CT		07/17/2023		2,031		(45)			(45)		1,986					
100182107	ALPHARETTA		GA		12/12/2024		1,112		(2)			(2)		1,110					
100043857	HAYWARD		CA		06/19/2020		1,897		.26			.26		1,923					
100221654	NORTH BRANSHILL		NJ		07/23/2025		.812		(24)			(24)		.788					
100218766	SPARKS		NV		06/27/2025		.910		(26)			(26)		.884					
100049865	PACIFICA		CA		11/20/2020		1,224		(3)			(3)		1,221					
100158644	WOODBRIIDGE		VA		07/10/2024		.973		(11)			(11)		.962					

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100246443	KENNEWICK	WA		10/10/2025		1,121		(75)			(75)		1,646	1,646			
100205746	COLORADO SPRINGS	CO		04/14/2025		922		(6)			(6)		916	916			
100115296	SEVIERVILLE	TN		07/17/2025		1,423							1,423	1,423			
100191554	KYLE	TX		01/31/2025		945		(29)			(29)		916	916			
100165943	DOINEY	CA		12/28/2024		1,803		(18)			(18)		1,785	1,785			
100074424	FRANKLIN	WI		12/02/2021		1,792		(86)			(86)		1,706	1,706			
100221551	BLUE RIDGE	GA		07/22/2025		943		(37)			(37)		906	906			
100083765	PEORIA	AZ		07/12/2022		1,243		(15)			(15)		1,228	1,228			
100272127	DOWNINGTON	PA		01/08/2026		716		(17)			(17)		699	699			
100245749	CORPUS CHRISTI	TX		10/29/2025		3,807		(80)			(80)		3,727	3,727			
100172124	MILLSAP	TX		10/16/2024		984		(46)			(46)		938	938			
100168189	MEDFORD	OR		09/20/2024		932		(29)			(29)		903	903			
100070407	RENO	NV		09/23/2021		2,324		(36)			(36)		2,288	2,288			
100245266	VIRGINIA BEACH	VA		10/06/2025		962		(34)			(34)		928	928			
100214459	HIGHLAND	UT		06/06/2025		1,023		(18)			(18)		1,005	1,005			
100235322	PERTH AMBOY	NJ		08/29/2025		913		(26)			(26)		887	887			
100140855	OCOLA	FL		03/06/2024		1,059		(39)			(39)		1,020	1,020			
100198872	SPRINGFIELD	VA		02/28/2025		1,034		(9)			(9)		1,025	1,025			
100206772	POST FALLS	ID		04/23/2025		20,484		(916)			(916)		19,568	19,568			
100192769	DALLAS	TX		02/10/2025		2,614		(38)			(38)		2,576	2,576			
100148447	LEESBURG	VA		04/12/2024		1,097		(20)			(20)		1,077	1,077			
100158023	AURORA	CO		07/09/2024		967		(15)			(15)		952	952			
100103501	ARLINGTON	VA		05/08/2023		1,593		(49)			(49)		1,544	1,544			
100117367	KISSIMEE	FL		07/20/2023		1,002		(1)			(1)		1,001	1,001			
100207523	YPSILANTI	MI		04/29/2025		819		(27)			(27)		792	792			
100146510	GARDENA	CA		04/12/2024		2,123		(44)			(44)		2,079	2,079			
100244390	STERLING	VA		09/29/2025		993		(36)			(36)		957	957			
100156335	BRIDGEPORT	CT		07/25/2024		882		(35)			(35)		847	847			
100166638	KATY	TX		09/25/2024		984		(43)			(43)		941	941			
100215018	PORT ST. LUCIE	FL		06/11/2025		920		(30)			(30)		890	890			
100238494	COLCHESTER	VT		09/19/2025		896		(25)			(25)		871	871			
100226974	ALPHARETTA	GA		07/30/2025		1,526		(44)			(44)		1,482	1,482			
100219373	REINION	FL		10/25/2022		929		(61)			(61)		868	868			
100170430	TOWANDA	NY		06/30/2025		1,128		(35)			(35)		1,093	1,093			
100165912	BELL GARDENS	CA		10/09/2024		1,007		(4)			(4)		1,003	1,003			
100165912	PALMDALE	CA		12/26/2024		950		(27)			(27)		923	923			
100155434	DAYTON	OR		11/13/2023		1,012		(2)			(2)		1,010	1,010			
100119633	LAS VEGAS	NV		06/10/2023		733		(24)			(24)		709	709			
100169446	BAKER CITY	OR		09/30/2024		926		(28)			(28)		898	898			
100152363	MERCED	CA		05/17/2024		965		(6)			(6)		959	959			
100143284	ROGERS	AR		02/16/2024		995		(22)			(22)		973	973			
100140864	LA QUINTA	CA		03/28/2024		885		(2)			(2)		883	883			
100151759	SAN BERNARDINO	CA		05/10/2024		306		(15)			(15)		291	291			
100114675	FORT WORTH	TX		07/10/2023		1,057		(10)			(10)		1,047	1,047			
100246207	KILL DEVIL HILLS	NC		10/08/2025		881		(40)			(40)		841	841			
100173740	VANCOUVER	WA		10/30/2024		869		(41)			(41)		828	828			
100201505	LANHAM	MD		03/12/2025		946		(43)			(43)		903	903			
100019737	DAVIS	CA		07/26/2018		2,808		(40)			(40)		2,768	2,768			
100175298	KISSIMEE	FL		11/05/2024		1,169		(12)			(12)		1,157	1,157			
100219638	PAITUCKET	RI		07/08/2025		964		(25)			(25)		939	939			
100194366	WASHINGTONVILLE	NY		02/14/2025		867		(27)			(27)		840	840			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100209659	WINTIAN	WA		05/02/2025		.887		(34)			(34)		.853				
100157851	MAYFLOWER	AR		07/09/2024		1,331		(12)			(12)		1,319				
100139650	STOCKTON	CA		12/28/2023		.569		(4)			(4)		.565				
100168264	COVENTRY	RI		09/20/2024		1,008		(17)			(17)		.991				
100255242	RANCHO CORDOVA	CA		11/24/2025		1,493		(35)			(35)		1,458				
100272748	VICTORVILLE	CA		01/13/2026		.294		(12)			(12)		.282				
100272768	ROSEVILLE	OH		01/13/2026		.343		(8)			(8)		.335				
100268624	MOUNT JULIET	TN		12/29/2025		.341		(6)			(6)		.335				
100209248	ELK GROVE	CA		04/29/2025		6,848		(134)			(134)		6,714				
100166180	COLUMBIA	SC		09/09/2024		1,060		(17)			(17)		1,043				
100273207	GLENSIDE	PA		01/16/2026		.645		(20)			(20)		.625				
100148017	SANTA MARIA	CA		04/10/2024		1,792		(2)			(2)		1,790				
100212173	GIG HARBOR	WA		05/22/2025		.992		(10)			(10)		.982				
100127647	ENGLEWOOD	CO		09/08/2023		2,019		(29)			(29)		1,990				
100174791	JACKSONVILLE	FL		10/31/2024		.837		(50)			(50)		.787				
100120630	SEVIERVILLE	TN		08/25/2023		.765		(11)			(11)		.764				
100191713	AUSTIN	TX		02/20/2025		.962		(36)			(36)		.926				
100162619	MENFEE	CA		12/12/2024		1,126		(6)			(6)		1,120				
100081657	PHOENIX	AZ		03/30/2022		2,721		(30)			(30)		2,691				
100255781	HILTON HEAD ISLAND	SC		11/24/2025		1,074		(11)			(11)		1,063				
100206519	NEW FAIRFIELD	CT		04/22/2025		1,351		(10)			(10)		1,341				
100229821	MINING	WI		06/15/2025		.923		(25)			(25)		.898				
100161015	FRANKFORD	DE		07/24/2024		.907		(25)			(25)		.882				
100246182	YACHTS	OR		10/08/2025		4,106		(174)			(174)		3,932				
100134258	NORRIS	GA		10/27/2023		1,574		(50)			(50)		1,524				
100147669	PLEASANTON	CA		04/04/2024		.654		(2)			(2)		.652				
100049143	MIAMI	FL		11/20/2020		1,622							1,622				
100063878	WEST VALLEY CITY	UT		07/12/2022		1,570		(6)			(6)		1,564				
100226038	HACKETTSTOWN	NJ		06/11/2025		1,011		(21)			(21)		.990				
100206033	WINTER GARDEN	FL		04/15/2025		1,018		(30)			(30)		.988				
100246841	DENVER	CO		10/29/2025		94,914		(2,619)			(2,619)		92,295				
100130222	KATY	TX		11/15/2023		.14,350		(477)			(477)		13,873				
100210675	CHANDLER	AZ		05/15/2025		.968		(29)			(29)		.939				
100120046	SIDNEY	OH		06/11/2023		1,117		(6)			(6)		1,111				
100235375	MELBOURNE	AUS		08/29/2025		1,265		(5)			(5)		1,260				
100228657	MARRAGANETT	RI		06/12/2025		3,917		(146)			(146)		3,771				
100162834	MESA	AZ		06/12/2024		.957		(26)			(26)		.931				
100272821	GAINESVILLE	VA		01/15/2026		.315		(9)			(9)		.306				
100273009	SEVIERVILLE	TN		01/15/2026		.322		(8)			(8)		.314				
100090110	HEIET	CA		01/13/2023		.795		(17)			(17)		.778				
100118082	KISSIMEE	FL		07/20/2023		.687		(14)			(14)		.673				
100206655	DAQUILA	GA		04/24/2025		.880		(22)			(22)		.858				
100169138	MELBOURNE	AUS		09/27/2024		1,057		(18)			(18)		1,039				
100269440	BLUE RIDGE	GA		12/29/2025		.687		(14)			(14)		.673				
100165577	MIDLOTHIAN	VA		12/20/2024		1,060		(44)			(44)		1,016				
100172877	ANCHORAGE	AK		10/25/2024		1,079		(29)			(29)		1,050				
100115346	LOS ANGELES	CA		07/17/2023		2,590		(63)			(63)		2,517				
100268522	WINSTON SALEM	NC		12/29/2025		.642		(16)			(16)		.626				
100216636	SUMNERVILLE	SC		06/23/2025		.982		(9)			(9)		.973				
100205963	MOUNTAIN HOUSE	CA		04/15/2025		1,057		(16)			(16)		1,041				
100094663	MIAMI	FL		06/02/2022		1,062		(48)			(48)		1,014				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100167050	BRADENTON	FL		09/13/2024		789		(34)			(34)		755				
100202351	FORT MYERS	FL		03/24/2025		1,049		(27)			(27)		1,022				
100170909	FULSHEAR	TX		10/11/2024		1,380		(20)			(20)		1,360				
100204930	PORTLAND	OR		04/10/2025		947		(23)			(23)		924				
100220477	CRYSTAL RIVER	FL		07/15/2025		1,009		(35)			(35)		974				
100266655	ARKANSAS PASS	TX		12/29/2025		3,425		(87)			(87)		3,338				
100049065	SEATTLE	WA		11/20/2020		1,586		(7)			(7)		1,579				
100255654	PINE VALLEY	UT		11/24/2025		894		(32)			(32)		862				
100218230	GARDENA	CA		06/26/2025		937		(33)			(33)		904				
100202712	MERIDEN	CT		03/24/2025		967		(22)			(22)		945				
100154141	LAKESBY	WA		07/11/2024		985		(10)			(10)		975				
100216703	LEESBURG	VA		06/23/2025		1,547		(10)			(10)		1,537				
100175110	LAS VEGAS	NV		11/05/2024		1,064		(45)			(45)		1,019				
100117949	FULSHEAR	TX		07/20/2023		780		(25)			(25)		755				
100156412	DEERFIELD BEACH	FL		06/24/2024		942		(5)			(5)		937				
100142862	BOWTON BEACH	FL		02/08/2024		1,832		(70)			(70)		1,762				
100148633	WACO	TX		05/15/2024		902		(2)			(2)		900				
100266874	DUNEDIN	FL		12/23/2025		997		(34)			(34)		963				
100071493	DOUGLASVILLE	GA		10/26/2021		1,690		(18)			(18)		1,672				
100218804	KISSIMEE	FL		06/27/2025		875		(28)			(28)		847				
100215772	FITCHBURG	MA		06/12/2025		983		(15)			(15)		968				
100076066	NORTH LAS VEGAS	NV		01/07/2022		2,359		(100)			(100)		2,259				
100204708	VIRGINIA BEACH	VA		04/08/2025		2,577		(119)			(119)		2,458				
100273891	NEWARK	NJ		01/26/2026		1,317		(51)			(51)		1,266				
100149869	MOORE VALLEY	CA		04/29/2024		815		(54)			(54)		761				
100204037	BLOOMINGTON	CA		03/28/2025		1,228		(23)			(23)		1,205				
100266986	MOUNT JULIET	TN		12/29/2025		705		(12)			(12)		693				
100167855	CARSON CITY	NV		09/20/2024		1,109		(2)			(2)		1,107				
100210659	SEATTLE	WA		05/15/2025		1,091		(6)			(6)		1,083				
100154572	PALMDALE	CA		06/14/2024		809		(17)			(17)		792				
100191274	TAMPA	FL		01/29/2025		868		(19)			(19)		849				
100178254	FITCHBURG	MA		11/19/2024		765		(21)			(21)		744				
100091451	FULSHEAR	TX		01/20/2023		1,306		(29)			(29)		1,277				
100205767	PORTLAND	OR		04/14/2025		953		(25)			(25)		928				
100227210	RALEIGH	NC		07/30/2025		946		(27)			(27)		919				
100254891	CHICAGO	IL		11/17/2025		7,061		(264)			(264)		6,797				
100169281	LONG BRANCH	NJ		09/27/2024		2,032		(104)			(104)		1,928				
100253558	WASHOUGAL	WA		10/30/2025		1,007		(32)			(32)		975				
100166115	SAN TAN VALLEY	AZ		09/09/2024		1,374		(37)			(37)		1,337				
100237345	PURISH	FL		06/18/2025		2,168		(27)			(27)		2,141				
100137696	SAGMORE BCH	WA		12/08/2023		2,213		(1)			(1)		2,212				
100100540	CHARLOTTE	NC		04/27/2023		1,026		(35)			(35)		991				
100186357	STEAMBOAT SPRINGS	CO		12/30/2024		2,022		(51)			(51)		1,971				
100142637	DAVENPORT	FL		02/08/2024		1,005		(25)			(25)		980				
100159023	SAN ANTONIO	TX		06/15/2024		685		(29)			(29)		656				
100152945	MCKINNEY	TX		05/17/2024		1,939		(34)			(34)		1,905				
100134067	LAWRENCEVILLE	GA		10/27/2023		3,042		(50)			(50)		2,982				
100229350	LEHIGH ACRES	FL		06/15/2025		1,047		(3)			(3)		1,044				
100173462	TAUNTON	MA		10/29/2024		1,035		(11)			(11)		1,024				
100211772	MODESTO	CA		05/19/2025		1,032		(6)			(6)		1,026				
100266302	CHEYENNE	WY		12/29/2025		716		(11)			(11)		705				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100166259	SAINT GEORGE	UT		09/09/2024		.947		(24)			(24)		.923		.923		
100201070	CHARLOTTE	NC		03/12/2025		1,000		(26)			(26)		.974		.974		
100205927	CHARLOTTE	NC		04/14/2025		.988		(14)			(14)		.974		.974		
100205063	MANASSAS	VA		04/11/2025		.965		(44)			(44)		.921		.921		
100143393	LANCASTER	CA		02/16/2024		.537		(32)			(32)		.505		.505		
100255424	RANCHO CUCAMONGA	CA		11/24/2025		1,022		(29)			(29)		.993		.993		
100261668	ANTIOCH	CA		12/12/2025		1,028		(35)			(35)		.993		.993		
100190869	DAVENPORT	FL		01/27/2025		1,116		(25)			(25)		1,091		1,091		
100272501	ACORTH	GA		01/08/2026		1,001		(39)			(39)		.962		.962		
100253525	LINDEN	WA		10/30/2025		.982		(29)			(29)		.953		.953		
100191298	BRENTWOOD	TN		01/30/2025		1,044		(16)			(16)		1,028		1,028		
100157537	MONK'S CORNER	SC		07/09/2024		.945		(2)			(2)		.943		.943		
100219651	PROVO	UT		07/07/2025		.925		(33)			(33)		.892		.892		
100137503	IRVING	TX		01/11/2024		.808		(36)			(36)		.772		.772		
100204762	PATTERSON	CA		04/09/2025		.204		(7)			(7)		.197		.197		
100203965	TOSHAWNA	PA		03/26/2025		.973		(19)			(19)		.954		.954		
100189070	LODMONT	CO		01/13/2025		1,113		(27)			(27)		1,086		1,086		
100192698	PEYTON	CO		02/10/2025		.960		(26)			(26)		.934		.934		
100219505	RENO	NV		07/07/2025		.964		(30)			(30)		.934		.934		
100235717	TAMPA	FL		09/22/2025		.905		(43)			(43)		.862		.862		
100170192	HENDERSON	NV		10/08/2024		5,213		(103)			(103)		5,110		5,110		
100053726	MISSOULA	MT		03/23/2021		2,390		(62)			(62)		2,328		2,328		
100103516	CLEMONT	FL		05/08/2023		.770		(26)			(26)		.744		.744		
100176723	ESTERO	FL		11/15/2024		.983		(27)			(27)		.956		.956		
100137663	HIOELL	NJ		12/01/2023		.827		(17)			(17)		.810		.810		
100147772	COLORADO SPRINGS	CO		07/07/2023		.990		(5)			(5)		.975		.975		
100201191	HONOLULU	HI		03/12/2025		1,851		(31)			(31)		1,820		1,820		
100168134	DAVENPORT	FL		09/20/2024		1,307		(36)			(36)		1,271		1,271		
100170470	HONGASSA	FL		10/09/2024		.632		(9)			(9)		.623		.623		
100172714	PEARLAN	WA		11/21/2024		.870		(31)			(31)		.839		.839		
100194746	SOUTH BLOOMINGVILLE	OH		02/21/2025		.907		(11)			(11)		.886		.886		
100086618	WILDOMAR	CA		09/30/2022		1,118		(5)			(5)		1,113		1,113		
100110411	NEITON	WA		06/30/2023		1,332		(25)			(25)		1,307		1,307		
100266818	HARTFORD	CT		12/23/2025		.318		(7)			(7)		.311		.311		
100171907	HOBELAWN	NJ		10/17/2024		1,145		(7)			(7)		1,138		1,138		
100088199	SPRINGFIELD	VA		08/25/2021		2,473		(30)			(30)		2,443		2,443		
100254202	PERRY HALL	MD		11/06/2025		.976		(23)			(23)		.953		.953		
100150556	VIRGINIA BEACH	VA		05/06/2024		.942		(24)			(24)		.918		.918		
100235360	HAVERSTRAW	NY		09/04/2025		.831		(26)			(26)		.805		.805		
100219647	DULUTH	GA		07/07/2025		1,007		(28)			(28)		.979		.979		
100245899	GRANT'S PASS	OR		10/24/2025		1,019		(36)			(36)		.983		.983		
100276673	PALM DESERT	CA		01/29/2026		.325		(12)			(12)		.313		.313		
100175324	BONITFUL	UT		11/05/2024		1,277		(5)			(5)		1,212		1,212		
100179537	LEHI	UT		11/21/2024		1,105		(7)			(7)		1,098		1,098		
100147552	THOUSAND OAKS	CA		04/08/2024		1,299		(11)			(11)		1,288		1,288		
100245687	PARLIN	NJ		10/06/2025		.867		(21)			(21)		.846		.846		
100202699	AUBURN	WA		03/24/2025		.974		(25)			(25)		.949		.949		
100193361	MASTIC BEACH	NY		12/28/2023		.746		(28)			(28)		.718		.718		
100219673	REDLANDS	CA		07/07/2025		1,091		(15)			(15)		1,076		1,076		
100228432	MARIETTA	GA		06/11/2025		.916		(27)			(27)		.889		.889		
100244639	NEW ORLEANS	LA		09/29/2025		.927		(38)			(38)		.889		.889		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245476	BROXTON	GA		10/06/2025		915		(26)					889		889		
100144402	OAK PARK	CA		03/07/2024		2,277		(34)					2,243		2,243		
100152513	RIVERSIDE	CA		06/17/2024		1,024		(7)					1,017		1,017		
100148592	FORT MYERS	FL		04/12/2024		1,186		(26)					1,160		1,160		
100129731	WELDON SPRING	MO		09/29/2023		927		(18)					909		909		
100220314	MORENO VALLEY	CA		07/11/2025		830		(39)					791		791		
100209487	MONROE	NY		05/01/2025		880		(37)					843		843		
100274007	HOUSTON	TX		01/26/2026		320		(15)					305		305		
100057543	SANTA BARBARA	CA		06/30/2021		2,685		(42)					2,643		2,643		
100267273	MIAMI	FL		12/24/2025		643		(20)					623		623		
100171544	SCOTTSDALE	AZ		10/16/2024		1,298		(2)					1,296		1,296		
100227987	SOUTH YARMOUTH	MA		06/04/2025		992		(25)					957		957		
100157795	FLAGSTAFF	AZ		06/01/2024		961		(18)					943		943		
100054619	WESTHAMPTON BEACH	NY		03/23/2021		3,073		73					3,146		3,146		
100255021	STATESBORO	GA		11/19/2025		1,204		(3)					1,201		1,201		
100103668	BROOKLYN	NY		05/10/2023		910		(35)					875		875		
100236174	MOLINO	FL		09/10/2025		982		(2)					980		980		
100228837	POINCIANA	FL		06/12/2025		873		(21)					852		852		
100235677	TRINITY	TX		09/04/2025		16,532		(538)					15,994		15,994		
100192701	BANNER ELK	NC		02/10/2025		1,287		(14)					1,273		1,273		
100261245	SACRAMENTO	CA		12/05/2025		644		(16)					628		628		
100172298	NEIBERG	OR		10/21/2024		947		(27)					920		920		
100141444	BELLEVILLE	IL		01/30/2024		912		(9)					903		903		
100236339	DEERFIELD BEACH	FL		09/10/2025		1,194		(34)					1,160		1,160		
100227100	MOUNT DORA	FL		07/30/2025		1,641		(65)					1,576		1,576		
100143429	HIJALEAH	FL		02/16/2024		901		(26)					875		875		
100119949	HAMI LAKE	WV		06/11/2023		2,371		(8)					2,363		2,363		
100227568	MONTEBELLO	CA		06/04/2025		1,041		(13)					1,028		1,028		
100194739	MATTOON	PA		02/21/2025		1,023		(13)					1,010		1,010		
100243446	BLUE GRASS	IA		09/26/2025		797		(38)					759		759		
100110336	CLARKSBURG	MD		06/30/2023		1,237		(8)					1,229		1,229		
100236772	JACKSON	TN		08/11/2025		941		(22)					919		919		
100165777	POST FALLS	ID		08/29/2024		920		(36)					884		884		
100219774	QUIMING	GA		07/08/2025		855		(39)					816		816		
100229863	NEW/GO	MI		06/16/2025		959		(20)					939		939		
100220287	SP/KANE	IA		07/11/2025		958		(19)					939		939		
100220189	LAS VEGAS	NV		07/11/2025		413		(11)					402		402		
100272487	RIVERSIDE	CA		01/08/2026		1,415		(34)					1,381		1,381		
100174542	SAINT AUGUSTINE	FL		10/31/2024		1,087		(21)					1,066		1,066		
100143650	VENNOR CITY	NJ		02/22/2024		988		(27)					961		961		
100245387	NORTHVILLE	MI		10/06/2025		2,890		(153)					2,737		2,737		
100220769	PROVIDENCE	UT		07/18/2025		976		(14)					962		962		
100115560	RIVERSIDE	CA		07/19/2023		2,308		(46)					2,262		2,262		
100154151	LAKE WORTH	FL		07/11/2024		770		(33)					737		737		
100211610	CONCORD	NC		06/23/2025		885		(28)					857		857		
100226752	BLACKSBURG	VA		07/30/2025		876		(19)					857		857		
100216669	ROSELLE	NJ		06/23/2025		883		(26)					857		857		
100245401	BELHAVEN	NC		10/06/2025		885		(28)					857		857		
100180687	PALO CERO	CA		11/26/2024		946		(17)					929		929		
100219452	LAS VEGAS	NV		07/07/2025		1,083		(12)					1,071		1,071		
100141692	LEOMINSTER	MA		01/30/2024		743		(3)					740		740		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193577	JACKSON	AL		11/13/2023		989							989		989		
100166201	WINTER SPRINGS	FL		09/09/2024		1,061		(17)			(17)		1,044		1,044		
100210766	PHOENIX	AZ		05/15/2025		2,680		(51)			(51)		2,629		2,629		
100221432	MISSISSIPPI	CA		07/22/2025		1,485		(63)			(63)		1,422		1,422		
100192901	PALM BAY	FL		02/07/2025		927		(35)			(35)		892		892		
100186334	MIAMI	ID		12/30/2024		2,854		(33)			(33)		2,821		2,821		
100172556	ANNANDALE	VA		10/23/2024		1,063		(33)			(33)		1,030		1,030		
100188176	OLD SAYBROOK	CT		09/20/2024		979		(17)			(17)		962		962		
100166626	DRACUT	MA		09/13/2024		1,070		(19)			(19)		1,051		1,051		
100192269	AUBURN	VA		01/31/2025		1,035		(26)			(26)		1,009		1,009		
100173911	FREDERICK	MD		10/31/2024		994		(43)			(43)		951		951		
100221617	MAITLAND	FL		07/29/2025		921		(43)			(43)		878		878		
100238549	HOUSTON	TX		09/19/2025		1,040		(6)			(6)		1,034		1,034		
10008240	KISSIMEE	FL		01/26/2023		1,118		(16)			(16)		1,102		1,102		
100272774	HAIRDEN	CT		01/13/2026		1,213		(31)			(31)		1,182		1,182		
100139184	NORTH RIDGE	CA		12/28/2023		900		(6)			(6)		894		894		
100190854	BLUFFTON	SC		01/27/2025		978		(27)			(27)		951		951		
100151973	FARMINGTON	UT		06/14/2024		817		(28)			(28)		789		789		
100151925	EAGLE MOUNTAIN	UT		05/10/2024		1,047		(8)			(8)		1,039		1,039		
100268371	PORTLAND	OR		12/29/2025		974		(30)			(30)		944		944		
100178401	NEW HYDE PARK	NY		11/21/2024		1,444		(33)			(33)		1,411		1,411		
100261424	INDIANAPOLIS	IL		12/08/2025		1,035		(28)			(28)		1,007		1,007		
100196516	HYATTSVILLE	MD		02/28/2025		1,390		(19)			(19)		1,371		1,371		
100076231	HILLSBORO	OR		01/07/2022		2,247		(6)			(6)		2,241		2,241		
100247314	MIAMI	FL		10/24/2025		810		(38)			(38)		772		772		
100229141	GAYLORD	MI		06/14/2025		983		(15)			(15)		968		968		
100226965	SAN BERNARDINO	CA		07/30/2025		987		(17)			(17)		970		970		
100243210	NEW SMYRNA BEACH	FL		09/26/2025		1,709		(42)			(42)		1,667		1,667		
100147837	ARLINGTON	VA		04/08/2024		1,066		(20)			(20)		1,046		1,046		
100228941	GASTERVILLE	WA		06/12/2025		1,377		(38)			(38)		1,339		1,339		
100108483	COACHELLA	CA		05/25/2023		3,101		(81)			(81)		3,020		3,020		
100157689	WOODBURY	NY		06/28/2024		449		(27)			(27)		422		422		
100211952	POINCIPE BEACH	FL		09/22/2025		886		(2)			(2)		884		884		
100219796	ZELLWOOD	FL		07/08/2025		1,018		(9)			(9)		1,009		1,009		
100215903	HOBOKEN	NJ		06/16/2025		4,342		(194)			(194)		4,148		4,148		
100273027	JOHNSON CITY	TX		01/15/2026		635		(12)			(12)		623		623		
100109071	LAWTONVILLE	CA		06/05/2023		1,151		(13)			(13)		1,138		1,138		
100159894	ORLANDO	FL		06/16/2024		765		(19)			(19)		746		746		
100220729	LAS VEGAS	NV		07/18/2025		953		(15)			(15)		938		938		
100137550	CHARLOTTE	NC		12/01/2023		749		(9)			(9)		740		740		
100053510	BAYVIEW	NJ		03/23/2021		1,235		3			3		1,238		1,238		
100162629	AURORA	CO		06/12/2024		1,073		(7)			(7)		1,066		1,066		
100209865	PEMBROKE PINES	FL		06/11/2025		960		(32)			(32)		928		928		
100176961	JACKSON	AL		11/15/2024		1,028		(6)			(6)		1,020		1,020		
100180016	CHERRY LOG	GA		11/25/2024		1,038		(18)			(18)		1,020		1,020		
100268634	DEERFIELD	IL		12/29/2025		756		(12)			(12)		744		744		
100157701	WINTER GARDEN	FL		06/28/2024		791		(44)			(44)		747		747		
100209445	PALM BAY	FL		04/29/2025		877		(30)			(30)		847		847		
100151640	BOWIE	MD		05/10/2024		1,027		(26)			(26)		1,001		1,001		
100150616	DALLAS	TX		05/03/2024		981		(28)			(28)		953		953		
100244841	LEESBURG	VA		09/29/2025		1,734		(69)			(69)		1,665		1,665		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100102301	TOWHANN	PA		06/22/2023		648		(11)			(11)		637	637			
100268620	MINNEAPOLIS	MIN		12/29/2025		2,249		(29)			(29)		2,220	2,220			
100261470	BIG BEAR	CA		12/09/2025		421		(8)			(8)		413	413			
100188482	HOMELL	NJ		01/06/2025		985		(25)			(25)		960	960			
100209667	SEASIDE HEIGHTS	NJ		05/02/2025		996		(23)			(23)		973	973			
100206247	SACRAMENTO	CA		04/17/2025		1,073		(29)			(29)		1,044	1,044			
100207137	PEACHTREE CORNERS	GA		04/28/2025		979		(23)			(23)		956	956			
100109370	DURANGO	CO		06/12/2023		1,589		(28)			(28)		1,561	1,561			
100147045	HEISTERSTOWN	MO		03/27/2024		1,029		(17)			(17)		1,012	1,012			
100175615	BAY POINT	CA		11/12/2024		1,054		(41)			(41)		1,013	1,013			
100206129	FULLERTON	CA		04/16/2025		613		(18)			(18)		595	595			
100204154	SANTA ANA	CA		03/28/2025		933		(44)			(44)		889	889			
100173321	KISSIMEE	FL		10/30/2024		1,124		(23)			(23)		1,101	1,101			
100138672	MONROE	NY		12/21/2023		859		(21)			(21)		838	838			
100254322	THE VILLAGES	FL		11/06/2025		1,017		(33)			(33)		984	984			
100174529	ST AUGUSTINE	FL		10/31/2024		1,486		(37)			(37)		1,449	1,449			
100203985	LAS VEGAS	NV		04/16/2025		953		(42)			(42)		911	911			
100153664	DEERFIELD BEACH	FL		06/16/2024		942		(31)			(31)		911	911			
100273399	TALLAHASSEE	FL		01/21/2026		926		(33)			(33)		889	889			
100156620	VIENNA	VA		05/03/2024		18,254		(253)			(253)		18,001	18,001			
100246792	POINCIPE BEACH	FL		10/15/2025		4,231		(194)			(194)		4,037	4,037			
100255796	EXTON	PA		11/24/2025		1,034		(28)			(28)		1,006	1,006			
100266676	BONSAI	CA		12/29/2025		1,029		(23)			(23)		1,006	1,006			
100272976	BEND	OR		01/08/2026		78,708		(1,943)			(1,943)		76,765	76,765			
100169519	BRIGHTON	CO		09/30/2024		990		(17)			(17)		963	963			
100172695	MCDONOUGH	GA		11/21/2024		560		(27)			(27)		533	533			
100045937	MAHPAC	NY		11/25/2020		1,577		(28)			(28)		1,549	1,549			
100267211	FRESNO	CA		12/23/2025		1,072		(20)			(20)		1,052	1,052			
100160986	GOODYEAR	AZ		09/06/2024		969		(35)			(35)		934	934			
100091341	CABO SAN LUCAS	MEX		01/17/2023		1,213							1,213	1,213			
100139338	VICTORVILLE	CA		12/28/2023		3,913		(9)			(9)		3,904	3,904			
100100242	ELIZABETH	NJ		03/17/2023		1,119		(21)			(21)		1,098	1,098			
100268612	CELINA	TX		12/29/2025		758		(3)			(3)		755	755			
100162970	PLAINFIELD	NJ		06/12/2024		944		(19)			(19)		925	925			
100243171	MONTGOMERY	AL		09/26/2025		828		(32)			(32)		796	796			
100091524	MISSOULA	MT		01/20/2023		1,078		(16)			(16)		1,062	1,062			
100255643	PAILEYS ISLAND	SC		11/24/2025		1,278		(54)			(54)		1,224	1,224			
100210096	BRACENTON	FL		05/07/2025		918		(23)			(23)		895	895			
100214730	SAVANNAH	GA		06/11/2025		926		(31)			(31)		895	895			
100173665	FULSHEAR	TX		12/27/2024		507		(16)			(16)		491	491			
100185148	LAS VEGAS	NV		12/20/2024		790		(13)			(13)		777	777			
100205902	RICHMOND	TX		04/14/2025		1,013		(19)			(19)		994	994			
100149490	LAS VEGAS	NV		04/24/2024		991		(21)			(21)		960	960			
100141070	FLOREY BRANCH	GA		02/20/2024		748		(29)			(29)		719	719			
100115364	EAST ORANGE	NJ		07/17/2023		791		(9)			(9)		782	782			
100108046	OCALA	FL		05/31/2023		1,075		(28)			(28)		1,047	1,047			
100276615	HESPERIA	CA		01/28/2026		322		(13)			(13)		309	309			
100142278	CLIFFSIDE PARK	NJ		03/15/2024		89,855		(2,418)			(2,418)		87,437	87,437			
100068241	TORRANCE	CA		06/25/2021		2,288		(51)			(51)		2,237	2,237			
100115255	ATLANTIC CITY	NJ		07/17/2023		1,223		(46)			(46)		1,177	1,177			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100212178	SANDPOINT	ID		05/22/2025		992		(9)			(9)		993				
100053741	SARATOGA SPRINGS	NY		03/23/2021		1,303		(2)			(2)		1,301				
100153322	LAS VEGAS	NV		05/30/2024		1,237		(13)			(13)		1,224				
100191029	POOLER	GA		01/29/2025		664		(17)			(17)		647				
100272331	BLUFFDALE	UT		01/08/2026		696		(20)			(20)		676				
100228512	PLACERVILLE	CA		06/11/2025		937		(24)			(24)		913				
100156555	NORTH TOPSAIL BEACH	NC		06/24/2024		1,002		(21)			(21)		981				
100147119	MIDLOTHIAN	VA		05/08/2024		882		(43)			(43)		839				
100068426	JURIPA VALLEY	CA		08/25/2021		2,609		(26)			(26)		2,583				
100214832	VALPARAISO	FL		06/11/2025		267		(13)			(13)		254				
100162093	LAKE HAVASU CITY	AZ		07/31/2024		1,215		(28)			(28)		1,187				
100169510	ELK GROVE	CA		09/30/2024		965		(19)			(19)		946				
100205037	NORTH KINGSTOWN	RI		04/11/2025		1,211		(43)			(43)		1,168				
100200566	EDISON	NJ		03/11/2025		886		(8)			(8)		878				
100057920	PITTSBURG	CA		06/30/2021		2,945		(81)			(81)		2,864				
100267148	NASHUA	NH		12/23/2025		1,100		(13)			(13)		1,087				
100100293	BAYONNE	NJ		03/24/2023		962		(36)			(36)		926				
100170438	MOONOUGH	GA		10/09/2024		958		(25)			(25)		933				
100170441	MOONOUGH	GA		10/09/2024		959		(26)			(26)		933				
100170443	MOONOUGH	GA		10/09/2024		958		(25)			(25)		933				
100234308	PLANO	TX		08/28/2025		978		(17)			(17)		961				
100181527	RICHMOND	TX		12/06/2024		691		(27)			(27)		664				
100261242	SEVIERVILLE	TN		12/05/2025		1,005		(31)			(31)		974				
100115809	DORAL	FL		07/20/2023		1,227		(16)			(16)		1,211				
100161742	TARZANA	CA		07/30/2024		834		(46)			(46)		788				
100235620	BRIGHTME	NJ		08/29/2025		2,297		(67)			(67)		2,230				
100173364	LAUREL SPRINGS	NC		10/30/2024		1,015		(20)			(20)		995				
100203339	LANHAM	MD		03/27/2025		285		(5)			(5)		280				
100206209	SHEWANODJH	VA		04/16/2025		830		(25)			(25)		805				
100143100	MIAMI	FL		02/16/2024		1,068		(17)			(17)		1,051				
100204655	PUNTA GORDA	FL		04/10/2025		998		(11)			(11)		987				
100229287	ANTIOCH	CA		08/14/2025		836		(35)			(35)		801				
100089244	MIAMI	FL		01/26/2023		2,832		(34)			(34)		2,798				
100205916	TEBICOLA	CA		04/15/2025		1,107		(5)			(5)		1,102				
100064982	LITTLE RIVER	SC		07/14/2021		2,272		(78)			(78)		2,194				
100195256	TOSHANNA	PA		02/24/2025		889		(25)			(25)		864				
100110596	RANCHO SANTA MARGARITA	CA		06/30/2023		1,027		(13)			(13)		1,014				
100164015	ROYSE CITY	TX		08/21/2024		765		(39)			(39)		726				
100186982	SAN ANTONIO	TX		01/07/2025		1,089		(6)			(6)		1,083				
100203552	WESLEY CHAPEL	FL		03/26/2025		1,105		(20)			(20)		1,085				
100030467	SANTA CRUZ	CA		12/20/2018		5,329		(16)			(16)		5,413				
100198639	FREDERICKSBURG	VA		02/02/2024		939		(25)			(25)		914				
100273101	RENO	NV		01/15/2026		1,331		(51)			(51)		1,280				
100120941	PORR SAINT JOE	FL		06/30/2023		1,036		(6)			(6)		1,030				
100171702	DURHAM	NC		10/17/2024		1,026		(25)			(25)		1,001				
100151202	EAGLE	ID		05/10/2024		1,071		(4)			(4)		1,067				
100238985	AURORA	CO		09/23/2025		1,055		(13)			(13)		1,042				
100156819	MESA	AZ		06/21/2024		662		(18)			(18)		644				
100226751	LARGO	FL		07/30/2025		945		(27)			(27)		918				
100201082	WEST CHESTER	PA		03/12/2025		661		(14)			(14)		647				
100197490	LA HABRA	CA		01/11/2024		827		(41)			(41)		786				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100159228	LACEY	WA		07/15/2024		1,057		(18)			(18)		1,039				
10014706	INDIO	CA		03/28/2024		1,001		(14)			(14)		987				
100277523	MURFREESBORO	TN		02/13/2026		352		(7)			(7)		345				
100238677	MENFEE	CA		09/22/2025		948		(42)			(42)		906				
100235000	CHESAPEAKE	VA		06/28/2025		1,651		(41)			(41)		1,610				
100234989	CHESAPEAKE	VA		06/28/2025		1,652		(41)			(41)		1,611				
100193765	LAKE WORTH	FL		02/10/2025		931		(25)			(25)		906				
100141268	HORSHAM	PA		01/30/2024		825		(7)			(7)		818				
100154775	AUSTIN	TX		07/19/2024		993		(14)			(14)		979				
100220093	ALBUQUERQUE	NM		06/14/2025		929		(23)			(23)		806				
100272725	HANFORD	CA		01/09/2026		272		(13)			(13)		259				
100203238	BAKERSFIELD	CA		03/27/2025		1,023		(31)			(31)		992				
100172302	HIGHLANDS RANCH	CO		10/21/2024		1,238		(5)			(5)		1,233				
100110943	FLEMINGTON	NJ		06/30/2023		1,051		(14)			(14)		1,037				
100156807	LAKEWOOD	CO		06/27/2024		610		(13)			(13)		597				
3510124704	HERNOSA BEACH	CA		06/01/2025		6,300							6,300				
100167960	VANCOUVER	WA		09/20/2024		1,181		(5)			(5)		1,176				
100164655	TULARE	CA		08/23/2024		675		(18)			(18)		657				
100130451	MIDLAND	TX		09/28/2023		750		(18)			(18)		732				
100253449	BROOMFIELD	CO		10/30/2025		1,012		(37)			(37)		975				
100177369	SUITE	SC		01/16/2025		1,752		(60)			(60)		1,692				
100167762	HOUSTON	TX		09/19/2024		783		(51)			(51)		732				
100167763	HOUSTON	TX		09/19/2024		785		(53)			(53)		732				
100216263	MESA	AZ		06/20/2025		1,036		(22)			(22)		1,014				
100190235	NORTH LAS VEGAS	NV		01/21/2025		834		(44)			(44)		890				
100130447	NAPLES	FL		09/28/2023		907		(30)			(30)		877				
100065347	HILLSBORO	OR		07/28/2021		2,192		(58)			(58)		2,134				
100115520	FRIDLEY	MN		07/17/2023		4,159		(91)			(91)		4,068				
100267367	LILBURN	GA		12/24/2025		1,262		(45)			(45)		1,217				
100246361	TINLEY PARK	IL		10/15/2025		1,458		(29)			(29)		1,429				
100253949	BOISE	ID		10/30/2025		1,070		(17)			(17)		1,053				
100162838	NOKOMIS	FL		06/12/2024		1,041		(3)			(3)		1,038				
100221902	SAN ANTONIO	TX		07/25/2025		1,237		(25)			(25)		1,212				
100159484	CORVALLIS	OR		07/15/2024		1,940		(58)			(58)		1,882				
100154104	DALLAS	TX		07/11/2024		494		(32)			(32)		462				
100189632	LOS ANGELES	CA		01/17/2025		1,072		(22)			(22)		1,050				
400203070	BALTIMORE	MD		03/06/2025		2,005		(38)			(38)		1,967				
100215347	SANTA ANA	CA		06/12/2025		910		(24)			(24)		886				
100235043	SACRAMENTO	CA		06/28/2025		1,063		(7)			(7)		1,056				
100195258	MESQUITE	TX		02/24/2025		1,052		(7)			(7)		1,045				
100211702	CARY	NC		05/19/2025		1,333		(18)			(18)		1,315				
100203540	BAKERSFIELD	CA		03/26/2025		1,016		(18)			(18)		998				
100168347	ANN ARBOR	MI		09/25/2024		1,070		(22)			(22)		1,048				
100109023	COLTON	CA		05/31/2023		849		(19)			(19)		830				
100215009	BEENE	TX		06/11/2025		3,372		(72)			(72)		3,300				
100167508	NEIBERG	OR		09/20/2024		796		(9)			(9)		787				
100210075	LAKEWOOD RANCH	FL		06/07/2025		952		(22)			(22)		930				
100193526	MIAMI	FL		02/10/2025		1,024		(4)			(4)		1,020				
100172626	AZLE	TX		12/06/2024		1,941		(20)			(20)		1,921				
100148431	SACRAMENTO	CA		04/12/2024		990		(31)			(31)		949				
100101979	SPRING	TX		04/14/2023		838		(33)			(33)		805				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100209335	MOAB	UT		04/29/2025		978		(25)			(25)		953		953		
100146847	ROSEBURG	OR		03/28/2024		972		(17)			(17)		955		955		
100148571	MURFREESBORO	TN		04/12/2024		972		(17)			(17)		955		955		
100131592	BAKERSFIELD	CA		10/13/2023		2,719		(9)			(9)		2,710		2,710		
100141902	MANSFIELD	TX		03/27/2024		2,439		(93)			(93)		2,346		2,346		
100211978	FULSHEAR	TX		05/22/2025		951		(5)			(5)		946		946		
100180719	HEMET	CA		11/26/2024		1,029		(13)			(13)		1,016		1,016		
100201875	OKEAH	OK		03/18/2025		955		(38)			(38)		917		917		
100166094	DALLAS	TX		09/09/2024		1,075		(14)			(14)		1,061		1,061		
100169435	KAILUA KONA	HI		09/30/2024		1,374		(33)			(33)		1,341		1,341		
100154509	GRANDE	CA		06/14/2024		725		(13)			(13)		712		712		
100091414	MAYNARD	MA		02/22/2023		5,312		(67)			(67)		5,245		5,245		
100153089	LAKEVIEW	TX		06/27/2024		1,037		(18)			(18)		1,019		1,019		
100207305	PHOENIX	AZ		04/28/2025		800		(38)			(38)		764		764		
100212706	DENVER	CO		05/28/2025		952		(38)			(38)		914		914		
100167613	CELINA	TX		09/19/2024		1,283		(34)			(34)		1,249		1,249		
100226558	POOLER	GA		07/30/2025		992		(28)			(28)		964		964		
100078948	FERRDALE	WA		02/24/2022		2,002		(14)			(14)		1,988		1,988		
100235310	VALLEJO	CA		08/29/2025		925		(21)			(21)		904		904		
100219837	HOBELL	NJ		07/08/2025		997		(27)			(27)		970		970		
100246518	PHOENIX	AZ		10/15/2025		981		(36)			(36)		945		945		
100211778	LITCHFIELD PARK	AZ		05/19/2025		958		(12)			(12)		946		946		
100071905	HOLLADAY	UT		11/19/2021		650		(50)			(50)		600		600		
100115944	HAIALEAH	FL		07/20/2023		1,121		(14)			(14)		1,107		1,107		
100210266	RUTHER GLEN	VA		05/09/2025		815		(13)			(13)		802		802		
100204146	BALTIMORE	MD		03/28/2025		549		(12)			(12)		537		537		
100201877	THE WOODLANDS	TX		03/18/2025		1,101		(38)			(38)		1,063		1,063		
100216350	WINNEUCCA	NV		06/20/2025		893		(20)			(20)		873		873		
100144055	NEW BRUNSWICK	NJ		03/07/2024		975		(20)			(20)		955		955		
100206761	STOCKTON	CA		04/23/2025		732		(30)			(30)		702		702		
100090818	MESA	AZ		01/31/2023		1,101		(13)			(13)		1,088		1,088		
100173825	COLUSA	CA		10/31/2024		907		(42)			(42)		865		865		
100173370	LAKE ARROWHEAD	CA		10/30/2024		881		(32)			(32)		849		849		
100140571	SEASIDE HEIGHTS	NJ		01/19/2024		1,094		(23)			(23)		1,071		1,071		
100114733	PORT SAINT LUCIE	FL		07/07/2023		918		(12)			(12)		906		906		
100199866	CRESTLINE	CA		03/06/2025		932		(9)			(9)		923		923		
100156623	SHERMAN OAKS	CA		06/24/2024		1,323		(22)			(22)		1,301		1,301		
100210757	ST SIMONS ISLAND	GA		05/15/2025		864		(21)			(21)		843		843		
100179596	PACIFIC CITY	OR		11/21/2024		1,002		(17)			(17)		985		985		
100181634	RODEO	CA		12/11/2024		1,008		(23)			(23)		985		985		
100245624	SEASIDE HEIGHTS	NJ		10/06/2025		948		(44)			(44)		904		904		
100167526	MIAMI	FL		09/20/2024		924		(38)			(38)		886		886		
100243779	INDIO	CA		09/29/2025		1,001		(18)			(18)		983		983		
100131940	LANCASTER	CA		10/13/2023		990		(1)			(1)		989		989		
100060106	DAVIS	CA		06/25/2021		2,274		(53)			(53)		2,221		2,221		
100091425	SANTA CLARA	CA		02/22/2023		2,129		(23)			(23)		2,106		2,106		
100144256	BOCA RATON	FL		03/08/2024		1,021		(5)			(5)		1,016		1,016		
100261715	FONTANA	CA		12/12/2025		578		(15)			(15)		563		563		
100173493	FAIRFIELD	CA		10/29/2024		994		(49)			(49)		945		945		
100139223	LOGANVILLE	GA		12/28/2023		1,144		(28)			(28)		1,116		1,116		
100265382	OLD BRIDGE	NJ		12/19/2025		907		(43)			(43)		864		864		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100166105	LAWRENCEVILLE		GA		09/09/2024		1,021		(37)			(37)		984		984		
100247221	HOLLAND		MI		10/23/2025		792		(25)			(25)		767		767		
100229828	CELINA		TX		06/18/2025		946		(14)			(14)		932		932		
100147192	BAY SHORE		NY		03/28/2024		906		(15)			(15)		891		891		
100181333	BUCKEYE		AZ		12/06/2024		1,134		(21)			(21)		1,113		1,113		
100211893	SUPRISE		AZ		05/19/2025		1,017		(1)			(1)		1,016		1,016		
100168745	STOCKTON		CA		09/26/2024		942		(35)			(35)		907		907		
100194267	NEUBERG		OR		02/14/2025		1,507		(38)			(38)		1,469		1,469		
100160110	EDINBURG		TX		07/17/2024		2,739		(22)			(22)		2,717		2,717		
100180623	REISTERSTOWN		MD		11/26/2024		717		(5)			(5)		712		712		
100219660	RANCHO CUCAMONGA		CA		07/07/2025		909		(27)			(27)		882		882		
100118944	ALBANY		TX		07/27/2023		1,067		(17)			(17)		1,050		1,050		
100142814	JOHNSTOWN		OH		02/08/2024		983		(22)			(22)		961		961		
100255888	FAYETTEVILLE		NC		11/24/2025		1,026		(25)			(25)		1,001		1,001		
100253906	BELTON		TX		10/30/2025		1,076		(26)			(26)		1,050		1,050		
100149384	DALPHIN ISLAND		AL		04/24/2024		1,060		(21)			(21)		1,039		1,039		
100157964	TITUSVILLE		FL		07/09/2024		1,248		(15)			(15)		1,233		1,233		
100119844	HESPERIA		CA		06/04/2023		1,192		(22)			(22)		1,170		1,170		
100127511	WILMINGTON		DE		09/08/2023		1,808		(13)			(13)		1,795		1,795		
100247173	WOODBURY		NY		11/14/2025		1,006		(30)			(30)		976		976		
100180674	ROGERSVILLE		AL		11/26/2024		1,708		(47)			(47)		1,661		1,661		
100151622	PEYTON		CO		05/10/2024		919		(29)			(29)		890		890		
100159877	POINCIPE BEACH		FL		06/16/2024		4,034		(96)			(96)		3,938		3,938		
100086023	HENDERSON		NV		09/23/2021		2,269		(12)			(12)		2,257		2,257		
100091270	MANSON		WA		01/31/2023		1,053		(23)			(23)		1,030		1,030		
100079330	NAVARE		FL		03/17/2022		1,784		(47)			(47)		1,737		1,737		
100186344	LINDEN		NJ		12/30/2024		880		(14)			(14)		866		866		
100169276	NEW CITY		NY		09/27/2024		995		(44)			(44)		951		951		
100160389	NORTH BRANSHICK		NJ		09/06/2024		1,060		(63)			(63)		997		997		
100100553	DESERT HOT SPRINGS		CA		04/27/2023		777		(16)			(16)		761		761		
100243312	SACRAMENTO		CA		09/26/2025		3,528		(160)			(160)		3,368		3,368		
100244488	MARIETTA		GA		09/29/2025		922		(31)			(31)		891		891		
100140140	GRAND PRAIRIE		TX		01/09/2024		4,236		(9)			(9)		4,227		4,227		
100193518	HAVERSTRAW		NY		02/10/2025		4,783		(120)			(120)		4,663		4,663		
100220370	REHOBOTH BEACH		DE		07/14/2025		808		(24)			(24)		784		784		
100236049	UMATILLA		FL		09/04/2025		1,201		(55)			(55)		1,146		1,146		
100214266	RENTON		WA		05/30/2025		1,014		(17)			(17)		997		997		
100272891	PEERIS		CA		01/09/2026		278		(13)			(13)		265		265		
100175597	KATY		TX		11/12/2024		976		(43)			(43)		933		933		
10014638	BENNETT		CO		06/29/2023		1,001		(21)			(21)		980		980		
100253923	MCCALL		ID		10/30/2025		971		(12)			(12)		959		959		
100120936	MERED		CA		06/30/2023		1,095		(6)			(6)		1,089		1,089		
100137669	BOISE		ID		12/08/2023		1,269							1,269		1,269		
100181364	SALIDA		CO		12/06/2024		2,834		(6)			(6)		2,828		2,828		
100081556	IRVINGTON		NJ		03/14/2022		1,779		(15)			(15)		1,764		1,764		
100165438	DES PLAINES		IL		08/29/2024		944		(19)			(19)		925		925		
100204463	CLERMONT		FL		04/04/2025		1,018		(21)			(21)		997		997		
100277525	SISTERS		OR		02/13/2026		342		(6)			(6)		334		334		
100211614	PENN VALLEY		CA		06/23/2025		916		(23)			(23)		893		893		
100144112	NORWALK		CT		03/07/2024		6,331		(71)			(71)		6,260		6,260		
100144368	ST PETERSBURG		FL		03/07/2024		1,068		(9)			(9)		1,059		1,059		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100071704	LOS ANGELES	CA		10/14/2021		2,180		(73)			(73)		2,107	2,107			
100138716	HOUSTON	TX		02/02/2024		751		(46)			(46)		705	705			
100165922	MONTEREY PARK	CA		09/06/2024		1,022		(26)			(26)		996	996			
100167622	COLUMBIA	SC		09/20/2024		1,009		(13)			(13)		996	996			
100175939	HIALEAH	FL		11/12/2024		666		(24)			(24)		642	642			
100161065	SUMNERVILLE	SC		07/24/2024		1,044		(1)			(1)		1,043	1,043			
100203535	WOODBRIE	VA		03/26/2025		1,013		(18)			(18)		995	995			
100065417	UNION CITY	CA		07/28/2021		2,278		(42)			(42)		2,236	2,236			
100170380	GRAYSON	GA		10/08/2024		959		(31)			(31)		928	928			
100188428	CARMI O'HEI	CA		01/08/2025		956		(25)			(25)		931	931			
100165921	MONTCLAIR	NJ		09/06/2024		949		(14)			(14)		935	935			
100247461	HOCKLEY	TX		11/26/2025		3,176		(98)			(98)		3,078	3,078			
100203567	SALT LAKE CITY	UT		03/26/2025		977		(14)			(14)		963	963			
100221339	CARROLLTON	GA		07/22/2025		1,036		(40)			(40)		996	996			
100234733	LOS ANGELES	CA		08/28/2025		782		(37)			(37)		745	745			
100212554	DALLAS	TX		05/28/2025		913		(30)			(30)		883	883			
100195972	PORT HENRIE	CA		12/26/2024		2,234		(44)			(44)		2,190	2,190			
100100616	SAINT AUGUSTINE	FL		04/27/2023		1,036		(12)			(12)		1,024	1,024			
100136646	WEST MELBOURNE	FL		11/22/2023		660		(4)			(4)		656	656			
100169028	SAFORD	FL		09/27/2024		1,036		(16)			(16)		1,020	1,020			
100191094	BRI CK	NJ		01/29/2025		296,663		(4,503)			(4,503)		292,160	292,160			
100168506	SALADO	TX		09/25/2024		2,081		(54)			(54)		2,027	2,027			
100174864	BLUE RIDGE	GA		10/31/2024		940		(57)			(57)		883	883			
100143972	SANTA ROSA	CA		02/29/2024		767		(15)			(15)		752	752			
100173794	AURORA	CO		10/30/2024		729		(16)			(16)		711	711			
100175948	DENVER	CO		11/21/2024		1,093		(7)			(7)		1,086	1,086			
100219095	MORENO VALLEY	CA		06/27/2025		1,308		(55)			(55)		1,253	1,253			
100276654	PELLIN	PA		01/29/2026		319		(9)			(9)		310	310			
100030938	LOS ANGELES	CA		04/09/2019		2,114		(56)			(56)		2,058	2,058			
100160092	SACRAMENTO	CA		07/17/2024		976		(21)			(21)		955	955			
100175247	MILTON	GA		11/05/2024		1,242		(6)			(6)		1,236	1,236			
100254823	SURFSIDE BEACH	SC		11/17/2025		1,151		(38)			(38)		1,113	1,113			
100146904	BAKERFIELD	CA		03/26/2024		913		(19)			(19)		894	894			
100272920	PAYMOUTH	IN		01/15/2026		306		(17)			(17)		289	289			
100181978	STAFFORD TOWNSHIP	NJ		12/12/2024		1,345		(23)			(23)		1,322	1,322			
100102646	LAS VEGAS	NV		06/22/2023		1,610		(91)			(91)		1,519	1,519			
100143514	AMITYVILLE	NY		02/21/2024		798		(33)			(33)		765	765			
100273747	HOUSTON	TX		01/20/2026		350		(9)			(9)		341	341			
100272493	RENO	NV		01/08/2026		686		(5)			(5)		681	681			
100256999	VIRGINIA BEACH	VA		11/26/2025		1,052		(33)			(33)		1,019	1,019			
100203993	LAKE ELSINORE	CA		03/27/2025		1,293		(41)			(41)		1,252	1,252			
100219975	HILLSBORO	OR		07/07/2025		1,076		(11)			(11)		1,065	1,065			
100238634	VILLAS	NJ		09/19/2025		909		(29)			(29)		880	880			
100192980	MANHATTAN	MT		02/10/2025		924		(23)			(23)		901	901			
100169107	PHOENIX	AZ		09/21/2024		943		(25)			(25)		918	918			
100245342	DORCHESTER	MA		10/06/2025		1,733		(55)			(55)		1,678	1,678			
100115990	NORTH MIAMI BEACH	FL		07/20/2023		1,123		(20)			(20)		1,103	1,103			
100261119	WIMBERLEY	TX		12/05/2025		855		(36)			(36)		819	819			
100181917	SAFORD	FL		12/12/2024		995		(7)			(7)		988	988			
100135137	IDAHO FALLS	ID		11/03/2023		706		(17)			(17)		689	689			
100199351	LAREDO	TX		03/05/2025		1,008		(14)			(14)		994	994			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015595	BROOK	NY		06/16/2024		907		(19)			(19)		888		888		
10020278	MOONOUGH	GA		03/21/2025		948		(9)			(9)		939		939		
10018643	TOLE RIVER	NJ		12/30/2024		1,028		(6)			(6)		1,022		1,022		
100147548	LITHIA SPRINGS	GA		04/03/2024		882		(29)			(29)		853		853		
10019285	RED LODGE	MT		03/05/2025		942		(23)			(23)		919		919		
10020735	MOX INEY	TX		04/28/2025		42,775		(426)			(426)		42,349		42,349		
100173988	PENSACOLA BEACH	FL		10/31/2024		1,121		(49)			(49)		1,172		1,172		
100157047	ELICOTT	NY		02/20/2025		918		(25)			(25)		893		893		
10027254	CHANDLER	AZ		01/08/2026		718		(13)			(13)		705		705		
100268784	SEVELL	NJ		12/29/2025		317		(10)			(10)		307		307		
100218192	ANCHORAGE	AK		06/26/2025		360		(12)			(12)		348		348		
100165702	PEMBROKE PINES	FL		08/29/2024		770		(37)			(37)		733		733		
100246533	LA FOLLETTE	TN		10/16/2025		880		(37)			(37)		843		843		
100180592	AUBURN	IA		11/26/2024		930		(1)			(1)		929		929		
100078027	LAS VEGAS	NV		01/12/2022		2,077		(33)			(33)		2,044		2,044		
100214110	COUPEVILLE	WA		05/30/2025		930		(26)			(26)		904		904		
100047345	TULSA	OK		11/20/2020		1,018		(107)			(107)		911		911		
100273947	VANCOUVER	WA		01/26/2026		653		(2)			(2)		651		651		
100235122	PACIFIC CITY	OR		06/28/2025		898		(33)			(33)		865		865		
100273092	OAK ISLAND	NC		01/15/2026		674		(7)			(7)		667		667		
100261124	NEW YORK	NY		12/05/2025		707		(23)			(23)		684		684		
100169733	LINCOLN	NE		09/30/2024		949		(17)			(17)		932		932		
100205689	WESTON	FL		04/14/2025		4,071		(58)			(58)		4,013		4,013		
100254658	ALEXANDRIA	VA		11/12/2025		823		(39)			(39)		784		784		
100261657	SPIRIT LAKE	IA		12/12/2025		738		(21)			(21)		717		717		
100178415	ORLANDO	FL		11/21/2024		1,280		(44)			(44)		1,236		1,236		
100227980	VICTORVILLE	CA		08/04/2025		925		(18)			(18)		907		907		
100165997	CULPEPER	VA		12/26/2024		951		(44)			(44)		907		907		
100152894	PAITUCKET	RI		05/22/2024		849		(9)			(9)		840		840		
100272268	N MYRTLE BEACH	SC		01/08/2026		16,681		(573)			(573)		16,108		16,108		
100261290	PINETOP	AZ		12/08/2025		1,141		(33)			(33)		1,108		1,108		
100268683	KANSVILLE	UT		12/29/2025		1,065		(18)			(18)		1,047		1,047		
100267140	WILDWOOD	NJ		12/23/2025		887		(40)			(40)		847		847		
100118869	LAKE GENEVA	WI		06/30/2023		694		(11)			(11)		683		683		
100161467	FISHERVILLE	KY		07/30/2024		1,562		(27)			(27)		1,535		1,535		
100228863	BARNEGAT	NJ		06/12/2025		1,141		(41)			(41)		1,100		1,100		
100133370	PHOENIX	AZ		11/21/2023		1,000		(4)			(4)		996		996		
100272916	HUNTERSVILLE	NC		01/15/2026		744		(9)			(9)		735		735		
100245668	BOISE	ID		10/06/2025		988		(41)			(41)		947		947		
100118815	JURPA VALLEY	CA		06/30/2023		891		(46)			(46)		845		845		
100244750	ELK GROVE	CA		09/29/2025		1,208		(29)			(29)		1,179		1,179		
100153949	HICKORY HILLS	IL		06/05/2024		689		(14)			(14)		675		675		
100238083	OAKLAND	CA		10/03/2025		956		(23)			(23)		933		933		
100115751	HUELL	NJ		07/20/2023		1,211		(7)			(7)		1,204		1,204		
100215523	BALDWIN	NY		06/17/2025		628		24			24		652		652		
100160532	CAPE MAY COURT HOUSE	NJ		07/19/2024		995		(4)			(4)		991		991		
100169570	PHOENIX	AZ		12/26/2024		972		(21)			(21)		951		951		
100255088	SAN LUIS OBISPO	CA		11/20/2025		677		(22)			(22)		655		655		
100238278	LOS ANGELES	CA		09/19/2025		829		(39)			(39)		790		790		
100137648	PHOENIX	AZ		12/08/2023		933		(6)			(6)		927		927		
100193574	FONTANA	CA		12/28/2023		893		(15)			(15)		878		878		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100266831	MINNEAPOLIS	MINN		12/23/2025		315	(1)		(19)		(1)		314				
100114575	RED BLUFF	CA		06/29/2023		1,026		(19)			(19)		1,007				
100143643	PANAMA CITY	FL		02/22/2024		901		(21)			(21)		880				
100139303	OCEAN VIEW	DE		12/16/2023		3,543	(77)		(77)		(77)		3,466				
100201709	PHILADELPHIA	PA		03/18/2025		1,004		(10)			(10)		994				
100200638	TULSON	AZ		03/11/2025		1,260		(15)			(15)		1,245				
100272225	JACKSONVILLE	FL		01/08/2026		687		(16)			(16)		671				
100272287	VILLA PARK	CA		01/08/2026		686		(15)			(15)		671				
100272378	SMERVILLE	MA		01/08/2026		682		(11)			(11)		671				
100268458	COMPTON	CA		12/29/2025		1,016	(11)		(11)				1,005				
100195526	WALLKUN	HI		03/27/2025		959	(28)		(28)				931				
100148144	VALLEY PARK	MO		05/15/2024		1,432	(5)		(5)		(5)		1,427				
100175321	WESLAO	TX		11/05/2024		1,031	(12)		(12)		(12)		1,019				
100134989	PITTSBORO	IN		10/30/2023		1,555	(38)		(38)				1,517				
100186505	ELKRIDGE	MD		12/30/2024		3,292	(59)		(59)				3,233				
100175106	MAGNIE VALLEY	NC		11/05/2024		870	(41)		(41)				829				
100247630	GOODYEAR	AZ		10/29/2025		1,093	(40)		(40)				1,053				
100238018	COMPTON	CA		10/10/2025		1,173	(53)		(53)				1,120				
100107905	LEONARD	TX		06/29/2023		964	(45)		(45)				919				
100235306	PHOENIX	AZ		08/29/2025		1,021	(24)		(24)				997				
100192783	PINETOP	AZ		02/10/2025		1,919	(21)		(21)				1,898				
100172186	NASHVILLE	TN		10/17/2024		1,822	(71)		(71)				1,751				
100146591	CIBOLA	TX		03/20/2024		774	(48)		(48)				726				
100238288	DANBURY	CT		09/19/2025		882	(10)		(10)				872				
100246380	VIRGINIA BEACH	VA		10/10/2025		906	(34)		(34)				872				
100255386	ELK GROVE	CA		11/24/2025		985	(36)		(36)				949				
100212808	SACRAMENTO	CA		05/29/2025		863	(30)		(30)				833				
100160950	CHANDLER	AZ		07/24/2024		994	(19)		(19)				975				
100205978	TEBICOLA	CA		04/15/2025		2,021	(46)		(46)				1,975				
100272189	OBANJOIT	ME		01/08/2026		6,003	(207)		(207)				5,796				
100261131	OCEAN CITY	NJ		12/05/2025		1,130	(25)		(25)				1,105				
100157903	HESPERIA	CA		06/28/2024		962	(25)		(25)				937				
100080387	GARDEN GROVE	CA		04/14/2022		1,884	(47)		(47)				1,837				
100253447	LAS VEGAS	NV		10/30/2025		1,046	(36)		(36)				1,010				
100246271	LOS ANGELES	CA		10/10/2025		824	(26)		(26)				598				
100244732	ROSEVILLE	OH		09/29/2025		922	(28)		(28)				894				
100144824	JURIPA VALLEY	CA		03/07/2024		882	(11)		(11)				871				
100074592	FORT LAUDERDALE	FL		12/09/2021		2,627	(81)		(81)				2,546				
100167021	HOMESTEAD	FL		09/13/2024		1,030	(22)		(22)				1,008				
100203227	EVERETT	WA		03/27/2025		1,004	(27)		(27)				977				
100135213	MIRAMAR BEACH	FL		11/08/2023		96,510	(194)		(194)				96,316				
100200533	MIAMI GARDENS	FL		03/11/2025		1,015	(16)		(16)				999				
100188576	HAINES CITY	FL		01/09/2025		911	(33)		(33)				878				
100244736	TWIN FALLS	ID		09/29/2025		943	(27)		(27)				916				
100148292	LAS VEGAS	NV		04/12/2024		2,793	(86)		(86)				2,707				
100174990	MIAMI	FL		10/31/2024		1,116	(71)		(71)				1,045				
100236987	HARRIS	MINN		09/12/2025		814	(34)		(34)				780				
100201492	VACAVILLE	CA		03/12/2025		720	(27)		(27)				693				
100246493	SAINT PAUL	MINN		10/10/2025		864	(35)		(35)				829				
100237083	ORLANDO	FL		09/12/2025		598	(26)		(26)				532				
100216678	ORLANDO	FL		06/23/2025		989	(8)		(8)				981				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100128732	PITTSBURG	CA		09/21/2023		.870	(13)				(13)		.857	.857			
100216044	ORLANDO	FL		06/17/2025		1,946	(49)				(49)		1,897	1,897			
100204533	HENDERSON	NV		11/17/2025		1,336	(58)				(58)		1,278	1,278			
100203699	VANCOUVER	WA		10/30/2025		993	(32)				(32)		.961	.961			
100229162	PALOMAR MOUNTAIN	CA		08/14/2025		850	(20)				(20)		.830	.830			
100164297	CHARLOTTE	NC		06/21/2024		.936	(20)				(20)		.916	.916			
100274011	CHESAPEAKE	VA		01/26/2026		.309	(11)				(11)		.308	.308			
100172564	GLENDALE	CA		10/23/2024		.928	(31)				(31)		.897	.897			
100276985	PRESOTT VALLEY	AZ		01/30/2026		10,994	(347)				(347)		10,647	10,647			
100254156	SALT LAKE CITY	UT		11/06/2025		.871	(36)				(36)		.835	.835			
100150483	COACHELLA	CA		05/03/2024		1,658	(27)				(27)		1,831	1,831			
100179594	ELK GROVE	CA		11/21/2024		.995	(9)				(9)		.986	.986			
100209178	RUPERT	ID		04/30/2025		.834	(16)				(16)		.818	.818			
100272066	TOIS RIVER	NJ		01/08/2026		.690	(15)				(15)		.675	.675			
100142865	FORT MYERS	FL		02/09/2024		.973	(10)				(10)		.963	.963			
100221912	SWYRA	GA		07/25/2025		.867	(11)				(11)		.856	.856			
100212532	OCEANSIDE	CA		05/29/2025		.945	(27)				(27)		.918	.918			
100168591	COVINGTON	GA		09/25/2024		.979	(25)				(25)		.954	.954			
100202883	COLUMBUS	OH		03/24/2025		.799	(34)				(34)		.765	.765			
100244637	CHANDLER	AZ		09/29/2025		1,342	(35)				(35)		1,307	1,307			
100245009	FRESNO	CA		09/29/2025		1,158	(37)				(37)		1,121	1,121			
100138384	CAPE CORAL	FL		12/18/2023		.588	(5)				(5)		.583	.583			
100141167	STATEN ISLAND	NY		01/30/2024		.928	(25)				(25)		.903	.903			
100268722	SHAFTER	CA		12/29/2025		1,045	(25)				(25)		1,020	1,020			
100053452	ODONTON	MO		03/23/2021		.396	(20)				(20)		.376	.376			
100229832	TEMBLETON	CA		06/18/2025		.927	(28)				(28)		.899	.899			
100142653	AUSTIN	TX		02/08/2024		11,261	(142)				(142)		11,119	11,119			
100247666	ANNANDALE	VA		10/29/2025		3,676	(56)				(56)		3,620	3,620			
100140873	SALINAS	CA		03/28/2024		.912	(5)				(5)		.907	.907			
100766823	MORRISTOWN	NJ		12/27/2021		2,868	(177)				(177)		2,691	2,691			
100203558	FRESNO	CA		03/27/2025		1,030	(30)				(30)		1,000	1,000			
100215950	CLIFTON	VA		07/11/2025		.826	(26)				(26)		.800	.800			
100191750	ENOCH	UT		02/20/2025		.750	(35)				(35)		.715	.715			
100081563	HEMPSTEAD	NY		03/14/2022		1,822	(37)				(37)		1,785	1,785			
100209187	PLAINFIELD	NJ		04/30/2025		.900	(20)				(20)		.880	.880			
100243297	PRESOTT VLY	AZ		09/26/2025		.971	(27)				(27)		.944	.944			
100245614	WAIPAHU	HI		10/06/2025		.984	(38)				(38)		.946	.946			
100137106	CHICAGO	IL		11/28/2023		.720	(5)				(5)		.715	.715			
100175368	BIG BEAR CITY	CA		11/05/2024		7,306	(86)				(86)		7,220	7,220			
100277579	BELLEVILLE	IL		02/13/2026		1,942	(47)				(47)		1,895	1,895			
4010040124	TRENTON	NJ		02/02/2023		.977	(33)				(33)		.944	.944			
100215891	NORTH MIAMI BEACH	FL		07/11/2025		1,386	(48)				(48)		1,338	1,338			
100235769	SARASOTA	FL		09/22/2025		.597	(29)				(29)		.568	.568			
100267159	CARY	NC		12/23/2025		1,419	(33)				(33)		1,386	1,386			
100177411	ACWORTH	GA		01/16/2025		.509	(24)				(24)		.485	.485			
100200733	SNYFORD	FL		03/11/2025		1,009	(18)				(18)		.991	.991			
100179871	HAMILTON	NJ		11/25/2024		1,433	(11)				(11)		1,432	1,432			
100140798	SAN LORENZO	CA		03/06/2024		.242	(11)				(11)		.231	.231			
100227267	FREDERICKSBURG	VA		07/31/2025		.864	(24)				(24)		.840	.840			
100219861	ASHLAND	MA		07/10/2025		.927	(26)				(26)		.901	.901			
100236327	CATHEDRAL CITY	CA		09/12/2025		.901	(30)				(30)		.871	.871			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100150736	EAST FAUOUTH	MA		05/08/2024		979		(15)			(15)		964		964		
100148359	WESLEY CHAPEL	FL		04/12/2024		985		(21)			(21)		964		964		
100167380	LAS VEGAS	NV		09/19/2024		903		(1)			(1)		902		902		
100228595	CHICAGO	IL		06/11/2025		890		(29)			(29)		861		861		
100211815	OCEANSIDE	CA		05/19/2025		998		(12)			(12)		986		986		
100230135	LOS ANGELES	CA		08/25/2025		1,050		(35)			(35)		1,015		1,015		
100253763	CASTLE ROCK	CO		10/30/2025		944		(29)			(29)		915		915		
100161408	HIALEAH	FL		07/26/2024		3,382		(99)			(99)		3,283		3,283		
100114834	LAKE HAVASI CITY	AZ		07/13/2023		2,245		(39)			(39)		2,206		2,206		
100261117	POCONO PINES	PA		12/05/2025		2,098		(62)			(62)		2,036		2,036		
100207105	SACRAMENTO	CA		04/24/2025		818		(34)			(34)		784		784		
100120849	SEATTLE	WA		08/25/2023		1,041		(5)			(5)		1,036		1,036		
100103121	BELFORT	NY		04/21/2023		1,031		(23)			(23)		1,008		1,008		
100245098	OLDSMAR	FL		10/03/2025		1,488		(33)			(33)		1,455		1,455		
100261541	PRESOTT	AZ		12/12/2025		590		(28)			(28)		562		562		
100209841	CHARLOTTE	NC		06/11/2025		566		(27)			(27)		539		539		
100226646	BISHOP	CA		07/30/2025		839		(34)			(34)		805		805		
100173843	CHICAGO	IL		10/31/2024		4,424		(49)			(49)		4,375		4,375		
100244660	BOWIE	MD		09/29/2025		1,502		(43)			(43)		1,459		1,459		
100235231	CALDWELL	NJ		08/29/2025		4,193		(180)			(180)		4,013		4,013		
100267056	GORDONSVILLE	VA		12/23/2025		1,580		(38)			(38)		1,542		1,542		
100235026	VENTURA	CA		06/28/2025		951		(24)			(24)		927		927		
100243243	DECATUR	GA		09/26/2025		957		(30)			(30)		927		927		
100207359	TROUTMAN	NC		04/29/2025		913		(28)			(28)		885		885		
100238792	FLOUPTOWN	PA		09/23/2025		1,291		(29)			(29)		1,262		1,262		
100235087	SACRAMENTO	CA		08/28/2025		975		(24)			(24)		951		951		
100245468	LOUISVILLE	KY		10/06/2025		987		(36)			(36)		951		951		
100192801	LAGUNA NIGEL	CA		02/10/2025		307,967		(6,830)			(6,830)		301,137		301,137		
100229951	LOS ANGELES	CA		08/22/2025		788		(25)			(25)		743		743		
100194688	SOLEDAO	CA		02/21/2025		1,076		(1)			(1)		1,075		1,075		
100211966	VALEJO	CA		05/22/2025		1,455		(12)			(12)		1,443		1,443		
100244885	CASTLE ROCK	CO		09/29/2025		1,057		(25)			(25)		1,032		1,032		
100143656	NEW MILFORD	NJ		02/16/2024		1,214		(21)			(21)		1,193		1,193		
100221509	MARQATE	NJ		07/22/2025		869		(23)			(23)		846		846		
100198918	BROOKFIELD	CT		02/28/2025		852		(23)			(23)		829		829		
100221194	DANBURY	CT		07/21/2025		874		(23)			(23)		851		851		
100218154	ARVODA	CO		07/22/2025		999		(45)			(45)		954		954		
100202777	WINTER GARDEN	FL		03/24/2025		930		(32)			(32)		898		898		
100143477	HENDERSON	NV		02/16/2024		971							971		971		
100155873	BROKEN BOW	OK		06/17/2024		897		(20)			(20)		877		877		
100176109	UPLAND	CA		12/20/2024		19,839		(439)			(439)		19,400		19,400		
100101610	KAILUA KONA	HI		04/26/2023		1,022		(3)			(3)		1,019		1,019		
100115673	PHOENIX	AZ		07/20/2023		1,014		(10)			(10)		1,004		1,004		
100247240	PALM COAST	FL		10/23/2025		87		(21)			(21)		796		796		
100261193	BELGRADE	MT		12/05/2025		816		(20)			(20)		796		796		
100244844	AUSTIN	TX		09/29/2025		970		(32)			(32)		938		938		
100164324	PEORIA	AZ		06/21/2024		1,019		(14)			(14)		1,005		1,005		
100109695	HAVERSTRAH	NY		06/22/2023		1,029		(21)			(21)		1,008		1,008		
100148383	BROWNSBURG	IN		04/12/2024		1,069		(10)			(10)		1,059		1,059		
100129481	ELK GROVE	CA		09/29/2023		1,053		(17)			(17)		1,036		1,036		
100273340	WINCHESTER	MA		01/15/2026		364		(1)			(1)		363		363		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157676	VALENCIA	CA		06/28/2024		3,262			(24)		(24)		3,238	3,238			
100201115	NORMAN	OK		03/12/2025		941		(22)			(22)		919	919			
100067914	CHICO	CA		09/23/2021		2,280		(23)			(23)		2,257	2,257			
100142637	BROOKFIELD	CO		02/08/2024		2,500		(30)	2,500		(30)		2,470	2,470			
100243463	RIDGEWOOD	NY		09/28/2025		861		(42)			(42)		819	819			
100153787	VENICE	CA		07/10/2024		943		(15)			(15)		928	928			
100265481	ATHENS	GA		12/19/2025		1,047		(2)			(2)		1,045	1,045			
100144304	JAMESBURG	NJ		03/07/2024		484		(16)			(16)		468	468			
100247538	MIAMI	FL		10/28/2025		1,904		(83)			(83)		1,821	1,821			
100192312	GEORGETOWN	TX		01/31/2025		1,061		(18)			(18)		1,043	1,043			
100180448	EDISON	NJ		11/25/2024		1,308		(2)			(2)		1,306	1,306			
100219001	LOVELL WILD	CA		06/27/2025		1,301		(31)			(31)		1,270	1,270			
100065552	BEAVERTON	OR		07/28/2021		2,172		(57)			(57)		2,115	2,115			
100236740	QUANTICO	VA		09/11/2025		955		(23)			(23)		932	932			
100175216	CAPE CORAL	FL		11/05/2024		3,644		(76)			(76)		3,568	3,568			
100163183	BEAUMONT	CA		06/13/2024		972		(20)			(20)		952	952			
100257081	MINERAL BLUFF	GA		11/26/2025		1,029		(35)			(35)		994	994			
100268774	MINNEOLA	FL		12/29/2025		51,215		(2,355)			(2,355)		48,860	48,860			
100159447	AUSTIN	TX		07/15/2024		1,002		(14)			(14)		988	988			
100221318	TAMPA	FL		07/22/2025		965		(8)			(8)		957	957			
100133052	LOGANVILLE	GA		11/29/2023		1,706		(25)			(25)		1,681	1,681			
100174923	WEST BABYLON	NY		10/31/2024		930		(52)			(52)		878	878			
100144443	FORT MYERS	FL		04/26/2024		936		(24)			(24)		912	912			
100110126	RARITAN	NJ		06/29/2023		950		(52)			(52)		898	898			
100165974	RIVERSIDE	CA		12/26/2024		999		(12)			(12)		987	987			
100160063	CAPE CORAL	FL		07/17/2024		877		(34)			(34)		843	843			
100173974	LUMBERTON	NJ		10/31/2024		3,693		(173)			(173)		3,520	3,520			
100166031	AMERICAN FORK	UT		09/06/2024		805		(44)			(44)		761	761			
100245515	STATELINE	NV		10/06/2025		990		(30)			(30)		950	950			
100227269	HOLLYWOOD	FL		07/31/2025		997		(19)			(19)		978	978			
100218666	SATELLITE BEACH	FL		06/27/2025		995		(17)			(17)		978	978			
100103623	CLEMONT	FL		05/08/2023		847		(18)			(18)		829	829			
100106283	NEW BRAUNFELS	TX		05/24/2023		1,957		(105)			(105)		1,852	1,852			
10076960	FREERD	MI		02/02/2022		1,896		(59)			(59)		1,837	1,837			
100186592	COLORADO SPRINGS	CO		01/08/2025		1,177		(7)			(7)		1,170	1,170			
100115382	RICHMOND	TX		07/17/2023		1,245		(36)			(36)		1,209	1,209			
100212578	CHANDLER	AZ		05/29/2025		865		(41)			(41)		824	824			
100055058	LOS ANGELES	CA		07/14/2021		2,068		(59)			(59)		2,009	2,009			
100245509	TUSCON	AZ		10/06/2025		1,252		(47)			(47)		1,205	1,205			
100090342	SALIDA	CO		12/22/2022		956		(37)			(37)		919	919			
100255084	FREMONT	CA		11/20/2025		939		(32)			(32)		907	907			
100166590	CORRALES	MI		01/07/2025		1,071		(5)			(5)		1,066	1,066			
100142059	SAN FRANCISCO	CA		02/29/2024		3,288		(1)			(1)		3,267	3,267			
100057918	CHICAGO	IL		06/30/2021		2,229		(36)			(36)		2,193	2,193			
100246848	ADELANTO	CA		10/16/2025		663		(31)			(31)		632	632			
100236160	COLLEGE STATION	TX		09/10/2025		788		(29)			(29)		759	759			
100211803	PENID	NV		05/19/2025		950		(12)			(12)		938	938			
100218485	PINOLE	CA		06/27/2025		961		(23)			(23)		938	938			
100181476	SUNRISE	FL		01/09/2025		28,493		(727)			(727)		27,772	27,772			
100220276	PORTLAND	OR		07/18/2025		1,014		(9)			(9)		1,005	1,005			
100255492	FLAGLER BEACH	FL		11/24/2025		2,036		(59)			(59)		1,977	1,977			

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	2	3					8	9	10	11							12
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10019521	HERMITAGE	TN		02/24/2025		999		(17)			(17)		992	992			
10024472	GLENVIEW	IL		09/29/2025		1,240		(56)			(56)		1,184	1,184			
100156009	RENO	NV		07/09/2024		948		(22)			(22)		926	926			
100214632	RICHMOND	TX		06/10/2025		934		(13)			(13)		921	921			
100215424	LA HABRA	CA		06/12/2025		3,227		(82)			(82)		3,145	3,145			
100169851	PIGEON FORGE	TN		09/30/2024		953		(27)			(27)		926	926			
100238263	FRESNO	CA		09/19/2025		1,158		(34)			(34)		1,124	1,124			
100107945	BENVERTON	OR		05/23/2023		961		(17)			(17)		944	944			
100229518	ALLEN	TX		06/15/2025		43,989		(380)			(380)		43,609	43,609			
100210219	TEIPE	AZ		05/09/2025		932		(33)			(33)		899	899			
100209387	FULLERTON	CA		04/29/2025		930		(31)			(31)		899	899			
100220308	CENTRAL POINT	OR		07/18/2025		970		(21)			(21)		949	949			
100172175	HENDERSON	NV		10/17/2024		1,017		(34)			(34)		983	983			
100080887	NORTH MIAMI BEACH	FL		03/10/2022		1,912		(47)			(47)		1,865	1,865			
100067646	OWARD	CA		09/23/2021		2,353		(42)			(42)		2,311	2,311			
100114768	LAS VEGAS	NV		07/07/2023		1,104		(28)			(28)		1,076	1,076			
100108081	APPLE VALLEY	CA		05/24/2023		305		(2)			(2)		303	303			
100144617	OCEAN CITY	NJ		03/13/2024		944		(5)			(5)		939	939			
100144619	OCEAN CITY	NJ		03/13/2024		944		(5)			(5)		939	939			
100243895	NORTH BAY VILLAGE	FL		09/29/2025		940		(39)			(39)		901	901			
100188624	LAVERN	AZ		02/10/2025		913		(17)			(17)		896	896			
100195519	DALLAS	TX		12/20/2024		920		(18)			(18)		902	902			
100160009	JACKSONVILLE	FL		06/16/2024		752		(40)			(40)		712	712			
100209384	COLTEWAH	TN		04/29/2025		969		(26)			(26)		943	943			
100220454	TUCSON	AZ		07/15/2025		973		(30)			(30)		943	943			
100244822	PEQUOT LAKES	WI		09/29/2025		985		(27)			(27)		958	958			
100053759	KEWAU	MD		03/23/2021		1,757		(28)			(28)		1,729	1,729			
100191249	WOODBRIE	VA		01/29/2025		847		(40)			(40)		807	807			
100091732	LAVERN	AZ		03/24/2023		1,852		(52)			(52)		1,800	1,800			
100057997	SALT LAKE CITY	UT		06/30/2021		2,332		(18)			(18)		2,314	2,314			
100164185	MIAMI	FL		06/21/2024		584		(44)			(44)		540	540			
100134468	CINNMINSON	NJ		10/30/2023		752		(5)			(5)		747	747			
100238537	SOUTH JORDAN	UT		09/19/2025		1,043							1,043	1,043			
100134578	ANCHORAGE	AK		10/30/2023		1,398		(9)			(9)		1,389	1,389			
100118620	AUBURN	WA		06/30/2023		991		(47)			(47)		944	944			
100137190	CANTON	OH		11/28/2023		1,179		(58)			(58)		1,121	1,121			
100228596	PLANO	TX		06/11/2025		972		(23)			(23)		949	949			
100177016	CORONA	CA		01/16/2025		1,107		(21)			(21)		1,086	1,086			
100189169	GRANDEVALE	CA		01/13/2025		978		(30)			(30)		948	948			
100268632	MELISSA	TX		12/29/2025		704		(12)			(12)		692	692			
100228363	GULF SHORES	AL		06/11/2025		1,531		(60)			(60)		1,471	1,471			
100253337	CHICAGO	IL		10/30/2025		891		(37)			(37)		854	854			
100175099	DULUTH	GA		11/05/2024		4,270		(55)			(55)		4,215	4,215			
100115339	VANCOUVER	WA		07/17/2023		1,651		(69)			(69)		1,582	1,582			
100169733	HERIMAN	UT		07/10/2024		938		(19)			(19)		919	919			
100159637	GREENWICHES	FL		07/15/2024		5,592		(159)			(159)		5,433	5,433			
100209279	ESTERO	FL		04/29/2025		1,013		(24)			(24)		989	989			
100174692	WHITE HALL	MD		10/31/2024		1,103		(37)			(37)		1,066	1,066			
100128395	EAST STROUDSBURG	PA		09/15/2023		915		(14)			(14)		901	901			
100186425	RUIDOSO	NM		12/30/2024		959		(13)			(13)		946	946			
100236170	COLLEGE STATION	TX		09/10/2025		808		(31)			(31)		777	777			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion						Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100160946	LONG BEACH	CA		07/24/2024		1,192		(7)				(7)	1,185	1,185			
100054976	LITHONIA	GA		03/23/2021		2,163		(23)				(23)	2,140	2,140			
100202849	POOLER	GA		03/24/2025		1,173		(39)				(39)	1,134	1,134			
100190063	BASS LAKE	CA		01/21/2025		2,542		(48)				(48)	2,494	2,494			
100236235	BRYAN	TX		09/10/2025		822		(25)				(25)	797	797			
100198274	BELLEVUE	WA		12/18/2023		572		(19)				(19)	553	553			
100172523	CRESCENT CITY	CA		09/08/2023		1,164		(18)				(18)	1,146	1,146			
100234782	KISSIMEE	FL		08/28/2025		947		(5)				(5)	942	942			
100206543	BUFFORD	GA		04/22/2025		7,130		(237)				(237)	6,893	6,893			
100048801	CORONA	CA		11/20/2020		1,119		33				33	1,152	1,152			
100194066	TREASURE ISLAND	FL		02/14/2025		899		(31)				(31)	868	868			
100209258	CINCINNATI	KY		04/29/2025		1,028		(15)				(15)	1,013	1,013			
100206703	HOLLADAY	UT		04/23/2025		1,061		(24)				(24)	1,037	1,037			
100254382	AVON BY THE SEA	NJ		11/07/2025		234,952		(7,092)				(7,092)	227,860	227,860			
100130046	NEW MILFORD	NJ		09/28/2023		8,301		(159)				(159)	8,142	8,142			
100209825	MURREESBORO	TN		06/11/2025		694		(33)				(33)	661	661			
100216415	SUPRISE	AZ		06/20/2025		967		(37)				(37)	930	930			
100148124	FAIR OAKS	CA		04/10/2024		1,245		(19)				(19)	1,226	1,226			
100191698	OAKLAND	CA		02/20/2025		927		(38)				(38)	889	889			
100253225	LEJEEZ SPRINGS	MI		10/30/2025		2,658		(102)				(102)	2,556	2,556			
100171580	HUNTINGTON BEACH	CA		10/16/2024		10,746		(417)				(417)	10,329	10,329			
100130180	BOCA RATON	FL		11/15/2023		2,367		(72)				(72)	2,295	2,295			
100207432	WHITTIER	CA		04/29/2025		854		(19)				(19)	835	835			
100140850	GLENDALE	CA		03/06/2024		3,248		(83)				(83)	3,165	3,165			
100076989	COLUMBIA	SC		12/23/2021		103		(6)				(6)	97	97			
100211775	BUCKEYE	AZ		05/19/2025		946		(12)				(12)	936	936			
100157208	SAVANNAH	GA		02/20/2025		927		(51)				(51)	876	876			
100228556	MORRIS PLAINS	NJ		06/11/2025		18,256		(386)				(386)	17,870	17,870			
100200257	ANAHEIM	CA		03/07/2025		946		(38)				(38)	910	910			
100200258	ANAHEIM	CA		03/07/2025		946		(38)				(38)	910	910			
100210739	OKLAHOMA CITY	OK		05/15/2025		2,182		(77)				(77)	2,105	2,105			
100055549	PANAMA CITY BEACH	FL		07/28/2021		2,046		(44)				(44)	2,004	2,004			
100152382	FAIRFAX	CA		05/17/2024		966		(13)				(13)	953	953			
100207000	MIAMI	FL		04/24/2025		919		(27)				(27)	892	892			
100206170	CHARLOTTE	NC		04/16/2025		967		(22)				(22)	965	965			
100201717	PLAINFIELD	MI		03/18/2025		2,495		(64)				(64)	2,431	2,431			
100216065	PORTLAND	OR		06/17/2025		1,301		(28)				(28)	1,273	1,273			
100071666	PORT HUENEME	CA		10/14/2021		2,312		(55)				(55)	2,257	2,257			
100195250	METairie	LA		02/24/2025		977		(32)				(32)	945	945			
100267277	KALISPELL	MT		12/24/2025		688		(14)				(14)	674	674			
100216214	GUSTINE	CA		06/20/2025		923		(10)				(10)	913	913			
100132366	LEBANON	OR		10/13/2023		1,006		(4)				(4)	1,002	1,002			
100218885	FRANKFORT	IL		06/27/2025		866		(24)				(24)	842	842			
100211812	HAJIAUTOSA	HI		05/19/2025		674		(2)				(2)	672	672			
100161530	PAITUCKET	RI		07/30/2024		941		(17)				(17)	924	924			
100115970	RALEIGH	NC		07/20/2023		1,146		(9)				(9)	1,137	1,137			
100141584	GLEN BURNIE	MD		07/30/2024		650		(6)				(6)	644	644			
100235192	NORRISTOWN	PA		06/28/2025		935		(28)				(28)	907	907			
100272150	PROVO	UT		01/08/2026		1,809		(35)				(35)	1,774	1,774			
100108169	MESA	AZ		05/24/2023		724		(28)				(28)	696	696			
100272340	CLATSkanie	OR		01/08/2026		2,365		(37)				(37)	2,328	2,328			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006518	PORTLAND	OR		07/28/2021		2,060		(68)			(68)		1,992	1,992			
100203140	SPARKS	NV		03/27/2025		1,094		(26)			(26)		1,068	1,068			
100219844	BELLA VISTA	AR		07/10/2025		929		(26)			(26)		903	903			
100193026	CLEVELAND	OH		02/10/2025		923		(7)			(7)		916	916			
100172845	LANCASTER	CA		10/25/2024		876		(33)			(33)		843	843			
100167693	STUART	FL		09/19/2024		837		(15)			(15)		822	822			
100167604	STUART	FL		09/19/2024		838		(16)			(16)		822	822			
100193582	CRESTONE	CO		02/10/2025		883		(17)			(17)		866	866			
100272884	KNOXVILLE	TN		01/12/2026		613		(27)			(27)		586	586			
100189154	STAFFORD	VA		01/13/2025		957		(19)			(19)		938	938			
100182814	GARDNER	MA		02/10/2025		955		(17)			(17)		938	938			
100198393	SAINT LOUIS	MO		02/28/2025		850		(25)			(25)		825	825			
100189849	CARRABASSETT VALLEY	NE		01/21/2025		904		(25)			(25)		879	879			
100188494	GRAHAM	IA		09/25/2024		974		(26)			(26)		948	948			
100179807	ALPHARETTA	GA		11/21/2024		1,755		(44)			(44)		1,711	1,711			
100221058	PORTLAND	OR		07/18/2025		2,221		(80)			(80)		2,141	2,141			
100195253	HOUSTON	TX		02/24/2025		1,031		(7)			(7)		1,024	1,024			
100176679	WEST PARK	FL		11/15/2024		1,005		(25)			(25)		980	980			
100198443	SAINT JOSEPH	MI		02/28/2025		986		(21)			(21)		965	965			
100146827	BURLEY	ID		03/26/2024		1,046		(5)			(5)		1,041	1,041			
100207138	KEY LARGO	FL		04/28/2025		2,210		(43)			(43)		2,167	2,167			
100115200	HUNTINGTON STATION	NY		07/17/2023		575		(23)			(23)		552	552			
100186486	BIRMINGHAM	AL		09/25/2024		949		(28)			(28)		921	921			
100204968	MURFREESBORO	TN		05/01/2025		1,194		(10)			(10)		1,184	1,184			
100214824	UPLAND	CA		06/11/2025		1,005		(1)			(1)		1,004	1,004			
100167820	LAURENCE	KS		09/20/2024		960		(19)			(19)		941	941			
100142428	BRACENTON	FL		03/08/2024		893		(41)			(41)		852	852			
100192750	UPLAND	CA		02/10/2025		997		(14)			(14)		983	983			
100170465	FITCHBURG	MA		10/09/2024		860		(11)			(11)		849	849			
100079550	VIRGINIA BEACH	VA		04/08/2022		1,714		(52)			(52)		1,662	1,662			
100205768	ANCHORAGE	AK		04/14/2025		990		(5)			(5)		985	985			
100192857	STONE MOUNTAIN	GA		02/10/2025		994		(9)			(9)		985	985			
100218575	BRACENTON	FL		06/27/2025		894		(26)			(26)		868	868			
100172514	LOS BANOS	CA		10/25/2024		950		(44)			(44)		906	906			
100219423	RIPON	CA		07/07/2025		1,116		(6)			(6)		1,108	1,108			
100206473	POTTSTOWN	PA		06/23/2025		907		(23)			(23)		884	884			
100161027	MARIETTA	GA		04/22/2025		921		(34)			(34)		887	887			
100210267	FARMINGTON	UT		07/24/2024		1,496		(15)			(15)		1,481	1,481			
100195262	POCONO PINES	PA		05/09/2025		844		(11)			(11)		833	833			
100206196	SAGELINE	WA		02/24/2025		1,019		(13)			(13)		1,006	1,006			
100206196	JOSHUA TREE	CA		04/16/2025		3,714		(144)			(144)		3,570	3,570			
100171126	LONG BEACH	CA		11/22/2024		654		(23)			(23)		631	631			
100132556	AUBURN	WA		11/03/2023		890		(12)			(12)		878	878			
100246232	FORT WALTON BEACH	FL		10/08/2025		1,447		(65)			(65)		1,382	1,382			
100152807	SUN VALLEY	CA		05/22/2024		1,373		(6)			(6)		1,367	1,367			
100143295	SEVIERVILLE	TN		02/16/2024		1,053		(19)			(19)		1,034	1,034			
100164559	ROSEVILLE	OH		06/21/2024		1,208		(13)			(13)		1,195	1,195			
100194518	NAPLES	FL		02/21/2025		7,801		(225)			(225)		7,576	7,576			
100272446	CENTERTON	AR		01/08/2026		682		(14)			(14)		678	678			
100254545	MAUIELLE	AR		11/17/2025		1,210		(30)			(30)		1,180	1,180			
100168255	HONOLULU	HI		09/20/2024		1,312		(33)			(33)		1,279	1,279			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100271625	HEBER CITY	UT		12/30/2025		332		(5)			(5)		327				
100194003	GARLAND	TX		02/11/2025		14,667		(258)			(258)		14,409				
100190096	EATONTON	GA		01/21/2025		939		(24)			(24)		915				
100065158	SANTA CLARITA	CA		07/14/2021		2,230		(47)			(47)		2,183				
100186275	SKYWAY	GA		12/27/2024		2,442		(40)			(40)		2,402				
100160031	NASHVILLE	TN		07/17/2024		1,048		(9)			(9)		1,039				
100154530	FLAGSTAFF	AZ		06/14/2024		758		(20)			(20)		738				
100243735	PALM DESERT	CA		09/29/2025		897		(32)			(32)		865				
100193256	DAVENPORT	FL		12/28/2023		801		(27)			(27)		774				
100193646	ROSEVILLE	OH		12/28/2023		700		(13)			(13)		687				
100057523	MORENO VAL	CA		06/30/2021		2,317		(31)			(31)		2,286				
100159602	NORTH BRAFORD	CT		07/15/2024		876		(48)			(48)		828				
100214323	HELEN	GA		06/02/2025		1,003							1,003				
100157082	KISSIMEE	FL		02/20/2025		2,087		(50)			(50)		2,037				
100198519	HATTISVILLE	MD		02/28/2025		947		(26)			(26)		921				
100237120	QUINCY	WA		09/12/2025		921		(34)			(34)		887				
100142896	FLAGLER BEACH	FL		02/09/2024		922		(24)			(24)		898				
100159618	JACKSONVILLE	FL		07/15/2024		628		(20)			(20)		608				
100165013	LITHIA	FL		06/28/2024		1,183		(18)			(18)		1,165				
100156839	DANBURY	CT		07/10/2024		858		(25)			(25)		833				
100235361	LARGO	FL		09/04/2025		935		(27)			(27)		908				
100243794	SAINT AUGUSTINE	FL		09/29/2025		952		(27)			(27)		925				
100165268	LOS ANGELES	CA		08/29/2024		942		(18)			(18)		924				
100209233	THORNTON	CO		04/29/2025		1,256		(6)			(6)		1,250				
100165792	CAPE CORAL	FL		08/29/2024		1,003		(34)			(34)		969				
100246834	SACRAMENTO	CA		10/29/2025		831		(30)			(30)		801				
100075931	ROCK HILL	SC		04/25/2022		4,271		(60)			(60)		4,211				
100218585	SEASIDE HEIGHTS	NJ		06/27/2025		871		(10)			(10)		861				
100176675	DAVENPORT	FL		11/15/2024		719		(33)			(33)		686				
100186928	PALMDALE	CA		01/07/2025		1,019		(7)			(7)		1,012				
100200660	AUSTIN	TX		03/11/2025		936		(22)			(22)		914				
100193984	LOS ANGELES	CA		02/11/2025		915		(15)			(15)		900				
100204147	VAL VERDE	CA		03/28/2025		777		(37)			(37)		740				
100200635	HOWELL	NJ		03/11/2025		990		(6)			(6)		984				
100238450	ATLANTA	GA		09/19/2025		1,157		(40)			(40)		1,117				
100159871	COCONUT CREEK	FL		06/16/2024		911		(17)			(17)		894				
100258050	LEHI	UT		11/26/2025		954		(36)			(36)		918				
100277472	WOODLAND PARK	CO		02/13/2026		888		(14)			(14)		874				
100107996	SHIP BOTTOM	NJ		05/25/2023		1,209		(8)			(8)		1,201				
100272007	WINTER HAVEN	FL		01/08/2026		602		(18)			(18)		584				
100245345	GALLATIN	TN		10/06/2025		3,594		(140)			(140)		3,444				
100189635	HATTISVILLE	MD		01/17/2025		1,044		(8)			(8)		1,036				
100131570	CASA GRANDE	AZ		10/05/2023		884		(7)			(7)		877				
100169709	SEATTLE	WA		09/30/2024		947		(22)			(22)		925				
100164547	FOUNTAIN	CO		06/21/2024		906		(46)			(46)		860				
100268715	KITTY HAWK	NC		12/29/2025		1,038		(24)			(24)		1,014				
100170089	FALLS CHURCH	VA		10/08/2024		951		(34)			(34)		917				
100164510	CERES	CA		06/21/2024		844		(4)			(4)		840				
100245806	ANTIOCH	CA		10/29/2025		836		(40)			(40)		796				
100218474	FORT MYERS	FL		06/27/2025		865		(37)			(37)		828				
100185728	LOS ANGELES	CA		12/23/2024		1,354		(29)			(29)		1,325				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100272632	HARLEYSVILLE	PA		01/08/2026		1,103		(28)			(28)		1,075	1,075			
10022006	ROGERS	AR		06/14/2025		811		(17)			(17)		794	794			
100169595	LA PINE	OR		09/30/2024		918		(23)			(23)		895	895			
100235224	CARY	NC		06/29/2025		959		(23)			(23)		936	936			
100128469	BURNET	TX		09/15/2023		1,953		(41)			(41)		1,912	1,912			
100141267	CHAMPIONS GATE	FL		01/30/2024		812		(1)			(1)		811	811			
100164999	PALM COAST	FL		06/28/2024		926		(29)			(29)		897	897			
100194309	GLENDALE	CA		02/14/2025		921		(27)			(27)		894	894			
100140794	WISLEY CHAPEL	FL		03/06/2024		816		(49)			(49)		767	767			
100165869	BROCKTON	MA		06/30/2024		891		(31)			(31)		860	860			
100169275	BALDWIN	NY		09/27/2024		902		(42)			(42)		860	860			
100171259	SOUTH FALLSBURG	NY		10/16/2024		903		(43)			(43)		860	860			
100255536	HELVICO	NC		11/24/2025		1,677		(61)			(61)		1,616	1,616			
100189834	RICHARDSON	TX		01/21/2025		913		(22)			(22)		891	891			
100065170	UNIVERSITY PLACE	WA		07/14/2021		2,145		(44)			(44)		2,101	2,101			
100190671	WORTON	MD		01/28/2025		1,046		(20)			(20)		1,026	1,026			
100243299	TUCSON	AZ		09/26/2025		952		(39)			(39)		913	913			
100201498	MORENO VALLEY	CA		03/12/2025		1,051		(11)			(11)		1,040	1,040			
100108500	MIAMI	FL		05/25/2023		1,213		(22)			(22)		1,191	1,191			
100169754	ASHWHEE	CA		09/30/2024		632		(15)			(15)		617	617			
100221307	BRENTWOOD	TN		07/22/2025		894		(18)			(18)		876	876			
100172334	APPLE VALLEY	CA		10/23/2024		1,004		(26)			(26)		978	978			
100173634	MIAMI	FL		10/31/2024		923		(43)			(43)		880	880			
100110526	SUPRISE	AZ		06/30/2023		1,011		(7)			(7)		1,004	1,004			
100190090	RANCHO CUCAMONGA	CA		01/21/2025		3,062		(35)			(35)		3,027	3,027			
100199232	LAS VEGAS	NV		04/09/2025		976		(38)			(38)		938	938			
100154577	MOUNT VERNON	NY		06/14/2024		981		(23)			(23)		958	958			
100171464	ADWORTH	GA		10/16/2024		877		(32)			(32)		845	845			
100160577	FORT MYERS	FL		07/19/2024		886		(41)			(41)		845	845			
100186684	CHARLOTTESVILLE	VA		12/31/2024		1,009		(22)			(22)		987	987			
100141929	LAS VEGAS	NV		03/27/2024		839		(22)			(22)		817	817			
100127656	WEST PALM BEACH	FL		09/08/2023		919		(6)			(6)		911	911			
100156627	LAKE ARIEL	PA		06/24/2024		935		(14)			(14)		921	921			
100046662	HACIENDA HEIGHTS	CA		11/25/2020		2,883		(17)			(17)		2,866	2,866			
100182707	MORRIS VALLEY	AZ		12/12/2024		922		(16)			(16)		904	904			
100115851	LAS VEGAS	NV		07/20/2023		1,161		(13)			(13)		1,148	1,148			
100255392	PITTSBURGH	PA		11/24/2025		6,102		(276)			(276)		5,826	5,826			
100181900	PACIFICA AREA LOS ANGELES	CA		12/06/2024		1,394		(21)			(21)		1,373	1,373			
100142662	LONG BEACH	CA		02/08/2024		1,055		(16)			(16)		1,039	1,039			
100076342	MOUNT PLEASANT	SC		01/07/2022		2,211		(40)			(40)		2,171	2,171			
100165396	AUSTIN	TX		12/20/2024		1,001		(1)			(1)		1,000	1,000			
100206283	LEAVENWORTH	WA		04/17/2025		1,023		(23)			(23)		1,000	1,000			
100218861	EAST WENTCHEE	WA		06/27/2025		848		(29)			(29)		819	819			
100173129	BLOOMINGBURG	NY		10/30/2024		1,066							1,066	1,066			
100102954	WYOMING	NJ		06/22/2023		1,043		(32)			(32)		1,011	1,011			
100235194	WOODBRIDGE	VA		08/28/2025		84		(3)			(3)		81	81			
100202893	HARBOR CITY	CA		04/25/2025		1,005		(21)			(21)		984	984			
100246320	TEJATE	AZ		10/10/2025		915		(30)			(30)		885	885			
100159514	NEWARK	NJ		07/15/2024		873		(42)			(42)		831	831			
100144518	ASHEVILLE	NC		04/26/2024		945		(39)			(39)		906	906			
100149837	KEIZER	OR		06/07/2024		822		(24)			(24)		798	798			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	State	Loan Type					Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8							9	10	11	12
								Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015536	MIAMI	FL		07/19/2023			1,475		(19)			(19)		1,456	1,456			
10015762	SEVIERVILLE	TN		07/09/2024			929		(11)			(11)		918	918			
100246625	NORTH BERGEN	NJ		10/15/2025			951		(35)			(35)		916	916			
100218856	ARNOLD	CA		06/27/2025			862		(7)			(7)		855	855			
100178326	CATHEDRAL CITY	CA		11/19/2024			1,105		(14)			(14)		1,091	1,091			
100229384	PIGEON FORGE	TN		06/15/2025			813		(27)			(27)		786	786			
100167528	MARIETTA	GA		10/31/2024			786		(37)			(37)		749	749			
100077395	MIAMI	FL		01/10/2022			4,291		(108)			(108)		4,183	4,183			
100246682	PALO ALTO	CA		10/15/2025			998		(46)			(46)		952	952			
100109538	NEW CITY	NY		06/12/2023			1,156		(43)			(43)		1,113	1,113			
100158629	HENDERSON	NV		07/12/2024			1,955		(30)			(30)		1,565	1,565			
100110063	SILVER SPRING	MD		06/23/2023			109,090		(387)			(387)		108,703	108,703			
100181863	TAVERNIER	FL		12/12/2024			996		(13)			(13)		983	983			
100172239	TOIS RIVER	NJ		10/21/2024			1,110		(23)			(23)		1,087	1,087			
100149454	WACO	TX		04/24/2024			941		(14)			(14)		927	927			
100186300	APEX	NC		12/30/2024			1,009		(16)			(16)		993	993			
100150158	PLAINFIELD	NJ		04/30/2024			788		(20)			(20)		768	768			
100246305	STOVSTOWN	PA		10/10/2025			5,783		(134)			(134)		5,649	5,649			
100186530	MEDORA	IN		12/30/2024			894		(19)			(19)		875	875			
100206178	GARDNERVILLE	NV		04/16/2025			1,340		(24)			(24)		1,316	1,316			
100139496	ROSELLE	NJ		12/28/2023			816		(13)			(13)		803	803			
100162753	STOCKTON	CA		06/12/2024			928		(20)			(20)		908	908			
100169295	HIALEAH	FL		09/27/2024			935		(19)			(19)		916	916			
100198322	CLAVIS	CA		02/28/2025			4,612		(12)			(12)		4,600	4,600			
100219026	HOUSTON	TX		06/27/2025			1,257		(14)			(14)		1,243	1,243			
100207296	RANCHO CORDOVA	CA		04/28/2025			882		(37)			(37)		845	845			
100268367	COLUMBIA	SC		12/29/2025			1,764		(16)			(16)		1,748	1,748			
100164169	CLINTON	CT		06/21/2024			738		(14)			(14)		724	724			
100154822	APEX	NC		07/19/2024			971		(6)			(6)		971	971			
100188265	COLUMBIA	SC		01/06/2025			1,111		(2)			(2)		1,109	1,109			
100090331	CHANDLER	AZ		12/22/2022			2,833		(12)			(12)		2,821	2,821			
100174363	QUEEN CREEK	AZ		10/31/2024			814		(11)			(11)		803	803			
100211584	SPRING HILL	TN		06/23/2025			1,453		(46)			(46)		1,407	1,407			
100055412	BROOKLYN	NY		03/23/2021			1,535		22			22		1,557	1,557			
100177653	BLAIRSVILLE	GA		01/16/2025			953		(44)			(44)		909	909			
100193379	SPRING CITY	TN		11/21/2023			869		(10)			(10)		859	859			
100245602	ANCHORAGE	AK		10/06/2025			973		(37)			(37)		936	936			
100164473	WIELDES	OR		06/21/2024			955		(25)			(25)		930	930			
100162617	INDIO	CA		06/12/2024			944		(14)			(14)		930	930			
100170904	ORANGE	CA		10/11/2024			1,041		(11)			(11)		1,030	1,030			
100266629	SUMNERVILLE	SC		12/29/2025			630		(20)			(20)		610	610			
100129400	FORT WORTH	TX		09/26/2023			992		(4)			(4)		988	988			
100261526	HESPERIA	CA		12/12/2025			662		(23)			(23)		639	639			
100142628	LAS VEGAS	NV		02/09/2024			1,223		(20)			(20)		1,203	1,203			
100016521	NORTHRIDGE AREA LOS	CA		04/10/2018			3,025		(14)			(14)		3,011	3,011			
100138083	ROCKVILLE	MD		12/13/2023			1,674		(5)			(5)		1,669	1,669			
100172351	PANAMA CITY BEACH	FL		10/23/2024			1,044		(32)			(32)		1,012	1,012			
100238718	WEST JORDAN	UT		09/22/2025			2,127		(67)			(67)		2,060	2,060			
100120682	WAXAHACHE	TX		08/24/2023			522		(6)			(6)		516	516			
100108264	EAGLE MOUNTAIN	UT		05/24/2023			721		(18)			(18)		703	703			
100272949	SCOTTSDALE	AZ		01/06/2026			771		(31)			(31)		740	740			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100162211	MURRELLS INLET	SC		12/12/2024		974		(5)			(5)		969				
100160006	NAPLES	FL		06/16/2024		973		(23)			(23)		950				
100267145	MARCO ISLAND	FL		12/23/2025		1,046		(12)			(12)		1,034				
100273736	SARASOTA	FL		01/23/2026		504		(19)			(19)		485				
100164723	OCFEE	FL		08/23/2024		1,004		(15)			(15)		989				
100272579	PORT ORCHARD	WA		01/08/2026		676		(21)			(21)		655				
100221927	FORT LAUDERDALE	FL		07/29/2025		882		(8)			(8)		874				
100135173	GAITHERSBURG	MD		11/07/2023		1,828		(17)			(17)		1,811				
100229677	CHERRY HILL	NJ		06/18/2025		1,032		(3)			(3)		1,029				
100168202	GLENDALE	CA		09/20/2024		967		(19)			(19)		948				
100186369	CHANDLER	AZ		01/08/2025		2,477		(47)			(47)		2,430				
100088193	HUNTINGTON PARK	CA		06/25/2021		2,160		(37)			(37)		2,123				
100169146	LAS VEGAS	NV		09/27/2024		1,032		(12)			(12)		1,020				
100142115	CYPRESS	TX		02/29/2024		624		(11)			(11)		613				
100147534	LAKE WORTH BEACH	FL		04/03/2024		978		(24)			(24)		954				
100180440	LOVELL	WA		11/25/2024		1,082		(4)			(4)		1,078				
100229156	VENTURA	CA		06/14/2025		825		(27)			(27)		798				
100248918	DELAND	FL		10/29/2025		1,622		(52)			(52)		1,570				
100234711	SACRAMENTO	CA		06/28/2025		919		(42)			(42)		877				
100145732	BUENA PARK	CA		05/08/2024		11,205		(205)			(205)		11,000				
100254167	BRICK TOWNSHIP	NJ		11/06/2025		947		(36)			(36)		911				
100130346	DAVENPORT	FL		09/28/2023		501		(10)			(10)		491				
100152457	SHEPHERD	MT		05/16/2024		899		(35)			(35)		864				
100170169	CORVALLIS	OR		10/08/2024		1,098		(20)			(20)		1,078				
100230117	OXFORD	NE		06/25/2025		875		(23)			(23)		852				
100055871	KENSINGTON	CA		03/26/2021		2,564		(62)			(62)		2,482				
100211918	JAMAICA BEACH	TX		05/19/2025		929		(15)			(15)		914				
100202681	PALMDALE	CA		03/21/2025		872		(37)			(37)		835				
100219424	HENDERSON	NV		07/07/2025		644		(18)			(18)		626				
100203048	VERONA	NJ		04/25/2025		921		(29)			(29)		892				
100216751	JERSEY CITY	NJ		06/25/2025		25,659		(1,011)			(1,011)		24,648				
100167445	SAPPHIRE	NC		09/16/2024		862		(11)			(11)		851				
100266887	LAKE ARROWHEAD	CA		12/23/2025		632		(23)			(23)		609				
100170413	WALDORF	MD		10/09/2024		1,199		(38)			(38)		1,161				
100143620	MANIET	NY		02/21/2024		563		(22)			(22)		561				
100255702	RICHMOND	TX		11/24/2025		1,032		(23)			(23)		1,009				
100163982	SAN ANTONIO	TX		09/27/2024		811		(39)			(39)		772				
100216033	PROVO	UT		06/17/2025		925		(35)			(35)		890				
100182118	PALM COAST	FL		12/12/2024		1,109		(4)			(4)		1,105				
100254070	SOLEX POINT	NJ		11/06/2025		1,074		(26)			(26)		1,048				
100154108	SUSSEX	NJ		07/11/2024		997		(31)			(31)		966				
100142870	MISSOURI CITY	TX		02/09/2024		843		(10)			(10)		833				
100238512	COCONA BEACH	FL		09/19/2025		977		(22)			(22)		895				
100146849	BERKELEY FIELD	NJ		03/21/2024		649		(24)			(24)		625				
100216075	WOODBURN	OR		06/17/2025		808		(25)			(25)		783				
100207241	CHANDLER	AZ		04/28/2025		910		(19)			(19)		891				
100065666	PHILADELPHIA	PA		07/28/2021		1,351		(29)			(29)		1,322				
100194223	PROVIDENCE	UT		02/14/2025		965		(35)			(35)		930				
100245565	CENTERVILLE	WA		10/06/2025		866		(33)			(33)		833				
100155135	PANAMA CITY BEACH	FL		07/19/2024		977		(29)			(29)		888				
100235051	PALMER	AK		06/28/2025		1,041		(7)			(7)		1,034				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10029324	ALEXANDRIA	VA		12/05/2025		.939		(45)			(45)		.894		.894		
10010025	MIAMI	FL		03/28/2023		1,845		(33)			(33)		1,812		1,812		
100261524	WEST HARTFORD	CT		12/12/2025		1,168		(15)			(15)		1,153		1,153		
100175018	LITTLE ROCK	AR		10/31/2024		1,048		(30)			(30)		1,018		1,018		
100272891	PARMOUNT	CA		01/08/2026		613		(12)			(12)		601		601		
100219827	PLANO	TX		07/08/2025		865		(23)			(23)		842		842		
100245577	TYBEE ISLAND	GA		10/06/2025		900		(33)			(33)		867		867		
100156781	AVONDALE	AZ		06/26/2024		962		(13)			(13)		949		949		
100074203	SACRAMENTO	CA		12/09/2021		1,947		(68)			(68)		1,879		1,879		
100193012	PORT ORANGE	FL		02/10/2025		.833		(26)			(26)		807		807		
100170715	HOLLYWOOD	FL		10/08/2024		1,105		(21)			(21)		1,084		1,084		
100221543	WARSAW	VA		07/22/2025		849		(21)			(21)		828		828		
100272171	WORCESTER	MA		01/08/2026		647		(16)			(16)		631		631		
100188312	CHARLOTTESVILLE	VA		01/08/2025		1,082		(12)			(12)		1,070		1,070		
100157214	FORDS	NJ		02/20/2025		929		(18)			(18)		911		911		
100120575	GARDNER	MA		08/24/2023		794		(12)			(12)		782		782		
100148524	MIAMI	FL		04/12/2024		897		(23)			(23)		874		874		
100261135	VICTORVILLE	CA		12/05/2025		1,047		(29)			(29)		1,018		1,018		
100158866	RIALTO	CA		06/15/2024		909		(32)			(32)		877		877		
100146875	AUBURN	MA		03/26/2024		895		(20)			(20)		875		875		
100167375	BAKERSFIELD	CA		09/20/2024		914		(31)			(31)		883		883		
100198502	EDGEWATER	MD		02/28/2025		916		(22)			(22)		894		894		
100136043	MIAMI	FL		11/16/2023		938		(19)			(19)		919		919		
100076040	MIAMI	FL		01/12/2022		2,106		(45)			(45)		2,061		2,061		
100189644	APPLE VALLEY	CA		01/17/2025		9,194		(413)			(413)		8,781		8,781		
100159467	WATCHUNG	NJ		07/15/2024		1,024		(23)			(23)		1,001		1,001		
100255357	ANN ARBOR	MI		11/24/2025		1,118		(22)			(22)		1,096		1,096		
100272143	AUSTIN	TX		01/08/2026		697		(18)			(18)		679		679		
100160896	PERRIS	CA		07/17/2024		1,555		(32)			(32)		1,523		1,523		
100186578	LITHIA SPRINGS	GA		11/22/2023		468		(4)			(4)		464		464		
100210723	PHOENIX	AZ		05/15/2025		839		(31)			(31)		808		808		
100150837	ATLANTA	GA		05/08/2024		946		(22)			(22)		924		924		
100267066	HONOLULU	HI		12/23/2025		1,075		(11)			(11)		1,064		1,064		
100238279	DESERT HOT SPRINGS	CA		09/19/2025		742		(35)			(35)		707		707		
100155036	COTTONWOOD	AZ		07/19/2024		943		(13)			(13)		930		930		
100163043	SAVANNAH	GA		06/13/2024		1,096		(28)			(28)		1,068		1,068		
100215322	RIVERSIDE	CA		06/12/2025		853		(25)			(25)		828		828		
100272133	BENTONVILLE	AR		01/08/2026		694		(16)			(16)		678		678		
100152479	GRAND RAPIDS	MI		05/16/2024		1,799		(37)			(37)		1,762		1,762		
100192303	ELLICOTTVILLE	NY		01/31/2025		1,644		(53)			(53)		1,591		1,591		
100173668	DENVER	CO		10/31/2024		1,506		(9)			(9)		1,497		1,497		
100210630	WHEAT RIDGE	CO		05/15/2025		1,019		(15)			(15)		1,004		1,004		
100049794	BROOKLYN	NY		11/20/2020		1,722		(110)			(110)		1,612		1,612		
100140814	NORTH MYRTLE BEACH	SC		02/26/2024		884		(10)			(10)		874		874		
100255892	HENDERSON	NV		11/24/2025		1,186		(51)			(51)		1,135		1,135		
100152437	RENTON	WA		05/17/2024		963		(17)			(17)		946		946		
100149108	MIAMI	FL		04/22/2024		973		(27)			(27)		946		946		
100164441	COEUR D'ALENE	ID		06/21/2024		1,191		(27)			(27)		1,164		1,164		
100190337	SOUTH FALLSBURG	NY		01/22/2025		862		(17)			(17)		845		845		
100192983	ELLIJAY	GA		02/10/2025		783		(22)			(22)		761		761		
100137516	RICHMOND	TX		12/08/2023		795		(1)			(1)		794		794		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	2			3	4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18
	City	State	Loan Type						Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9						10	11	12	13
Loan Number				City	State	Loan Type	Date Acquired	Disposal Date					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other					Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019871	SAN DIEGO	CA		11/28/2023		918		(8)				(8)	910	910			
10016881	PARLER	CA		09/25/2024		998		(18)				(18)	980	980			
10015883	INDIANLANTIC	FL		07/09/2024		943		(20)				(20)	923	923			
100235748	KINGS BEACH	CA		09/22/2025		1,167		(61)				(61)	1,106	1,106			
100110418	NAPLES	FL		06/30/2023		1,017		(10)				(10)	1,007	1,007			
100164338	SATINA	GA		08/21/2024		1,050		(18)				(18)	1,032	1,032			
100200538	SOUTH PORTLAND	ME		03/11/2025		886		(20)				(20)	866	866			
100265419	DESERT HOT SPRINGS	CA		12/19/2025		666		(13)				(13)	653	653			
100221688	WIAHAHOHE	TX		07/23/2025		845		(32)				(32)	813	813			
100207037	NEIBERG	OR		04/24/2025		834		(21)				(21)	813	813			
100200314	PRESOTT VALLEY	AZ		03/10/2025		896		(30)				(30)	866	866			
100155563	PLAINFIELD	NJ		05/03/2024		956		(26)				(26)	930	930			
100193510	PLAINFIELD	NJ		12/28/2023		728		(18)				(18)	710	710			
100165788	ANDERSON	SC		08/29/2024		900		(17)				(17)	883	883			
100054383	WALDORF	MD		03/23/2021		1,612		(14)				(14)	1,598	1,598			
100209469	EWING	NJ		05/01/2025		1,362		(50)				(50)	1,312	1,312			
100201165	SAVANNAH	GA		03/12/2025		869		(36)				(36)	833	833			
100148381	CAPE CANAVERAL	FL		04/12/2024		946		(10)				(10)	936	936			
100254578	GREENSBORO	NC		11/17/2025		1,434		(45)				(45)	1,389	1,389			
100106230	JACKSONVILLE	FL		05/24/2023		811		(34)				(34)	777	777			
100115785	SHELTON	WA		07/20/2023		1,223		(7)				(7)	1,216	1,216			
100194213	CRYSTAL BEACH	TX		02/14/2025		884		(31)				(31)	853	853			
100203049	COCA	FL		04/25/2025		888		(41)				(41)	847	847			
100220155	CLEARWATER	FL		06/14/2025		801		(31)				(31)	770	770			
100201188	TURLOCK	CA		03/12/2025		873		(27)				(27)	846	846			
100228137	FORT COLLINS	CO		06/08/2025		23,240		(1,081)				(1,081)	22,159	22,159			
100182668	TULSON	AZ		12/12/2024		997		(6)				(6)	991	991			
100146612	LOS ANGELES	CA		03/20/2024		940		(10)				(10)	930	930			
100025292	SAN DIEGO	CA		04/14/2022		1,598		(32)				(32)	1,566	1,566			
100152576	TRINIDAD	CA		05/17/2024		1,073		(4)				(4)	1,069	1,069			
100127487	STOCKTON	CA		09/08/2023		1,014		(16)				(16)	998	998			
100110237	LAS VEGAS	NV		06/30/2023		1,192		(3)				(3)	1,189	1,189			
100144326	OKLAHOMA CITY	OK		03/07/2024		953		(38)				(38)	915	915			
100151688	LOS ANGELES	CA		05/10/2024		1,035		(5)				(5)	1,030	1,030			
100157064	HALLANDALE BEACH	FL		02/20/2025		995		(38)				(38)	957	957			
100245865	NEW ORLEANS	LA		10/06/2025		968		(35)				(35)	933	933			
100154207	PASADENA	CA		07/11/2024		6,412		(39)				(39)	6,373	6,373			
100156490	ROTONDA WEST	FL		06/24/2024		1,036		(4)				(4)	1,032	1,032			
100084746	SEATTLE	WA		06/02/2022		1,638		(15)				(15)	1,623	1,623			
100148334	HERIMAN	UT		04/12/2024		1,011		(14)				(14)	997	997			
100178308	TAMPA	FL		11/19/2024		4,469		(120)				(120)	4,349	4,349			
100221170	PROVIDENCE	UT		07/21/2025		993		(14)				(14)	979	979			
100246192	MECHANICSVILLE	VA		10/08/2025		858		(39)				(39)	819	819			
100236862	SANTEE	CA		09/12/2025		965		(31)				(31)	954	954			
100163173	ARLINGTON	VA		06/13/2024		157,153		(627)				(627)	156,526	156,526			
100137333	BOLDER	CO		12/01/2023		846		(14)				(14)	832	832			
100102811	JACKSON TOWNSHIP	NJ		06/22/2023		1,132		(10)				(10)	1,122	1,122			
100060322	MESA	AZ		03/17/2022		3,076		(58)				(58)	3,018	3,018			
100215730	POCONO LAKE	PA		06/12/2025		924		(28)				(28)	896	896			
100186514	HENDERSON	NV		07/15/2025		1,021		(32)				(32)	989	989			
100103098	BAY SHORE	NY		04/21/2023		1,1761		(73)				(73)	1,1688	1,1688			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10025392	SAN TAN VALLEY	AZ		10/30/2025		1,029		(28)			(28)		1,001	1,001			
10017208	LAS VEGAS	NV		10/25/2024		567		(43)			(43)		524	524			
10020310	PARK HILLS	KY		03/27/2025		890		(33)			(33)		857	857			
10017129	NORTH SALT LAKE	UT		10/16/2024		586		(27)			(27)		559	559			
10021982	NAPLES	FL		07/08/2025		1,039		(13)			(13)		1,026	1,026			
10015369	DAPHIN ISLAND	AL		05/30/2024		1,018		(5)			(5)		1,013	1,013			
10020217	ROSEVILLE	OH		03/24/2025		944		(27)			(27)		917	917			
10019824	BOISE	ID		02/28/2025		4,227		(105)			(105)		4,122	4,122			
10018643	NEWPORT NEWS	VA		07/08/2025		964		(21)			(21)		943	943			
10023738	HOLLYWOOD	FL		06/18/2025		829		(40)			(40)		789	789			
10024719	CANYON LAKE	TX		11/14/2025		2,455		(72)			(72)		2,383	2,383			
100235127	EDINBURG	TX		06/28/2025		999		(9)			(9)		990	990			
100110269	POOLER	GA		06/30/2023		1,127		(8)			(8)		1,119	1,119			
100198009	POINTE VEDRA	FL		01/09/2025		1,009		(34)			(34)		975	975			
100235102	SUNRIVER	OR		06/28/2025		939		(25)			(25)		914	914			
100210591	MOBILE	AL		05/15/2025		966		(27)			(27)		939	939			
100196484	EVERGREEN	CO		12/30/2024		930		(6)			(6)		914	914			
100272242	MOUNT PROSPECT	IL		01/08/2026		576		(6)			(6)		570	570			
100138738	CAPE CORAL	FL		02/02/2024		923		(2)			(2)		921	921			
100216525	BLAINE	WA		06/23/2025		2,506		(64)			(64)		2,442	2,442			
100152792	OLYMPIA	WA		05/22/2024		2,571		(36)			(36)		2,535	2,535			
100174677	MARIETTA	GA		10/31/2024		873		(52)			(52)		821	821			
100127558	WEST PALM BEACH	FL		09/08/2023		836		(11)			(11)		825	825			
100108441	NEWARK	NJ		05/25/2023		1,023		(4)			(4)		1,019	1,019			
100245044	HOUSTON	TX		09/29/2025		947		(27)			(27)		920	920			
100219490	AUBURNDALE	FL		07/07/2025		1,208		(42)			(42)		1,166	1,166			
100185066	ORLANDO	FL		12/20/2024		950		(14)			(14)		936	936			
100030746	SILVER SPRING	MD		04/09/2019		1,387		(46)			(46)		1,341	1,341			
100164063	HOLLYWOOD	FL		06/21/2024		740		(31)			(31)		709	709			
100199552	BOCA RATON	FL		12/28/2023		839		(15)			(15)		824	824			
100210663	LEANDER	TX		05/15/2025		1,019		(17)			(17)		1,002	1,002			
100174264	SAINT AUGUSTINE	FL		10/31/2024		3,663		(37)			(37)		3,626	3,626			
100253478	FRESNO	CA		10/30/2025		1,047		(22)			(22)		1,025	1,025			
100272207	ISELIN	NJ		01/08/2026		671		(11)			(11)		660	660			
100246107	CORRETT	OR		10/08/2025		1,026		(42)			(42)		984	984			
100103645	ROOSEVELT	NY		05/10/2023		1,054		(24)			(24)		1,030	1,030			
100216207	WALL TOWNSHIP	NJ		06/20/2025		929		(31)			(31)		898	898			
100155658	CANTON	OH		11/13/2023		895		(15)			(15)		880	880			
100219662	LUDLOI	VT		07/07/2025		559		(20)			(20)		539	539			
100054650	OKAIDEE	NC		03/23/2021		888		(104)			(104)		784	784			
100228361	SAN DIEGO	CA		06/11/2025		1,019		(12)			(12)		1,007	1,007			
100173243	ELL LAY	GA		10/30/2024		2,842		(28)			(28)		2,814	2,814			
100079631	GLE ELUM	WA		04/08/2022		2,318		(42)			(42)		2,276	2,276			
100015941	LAGUNA BEACH	CA		02/27/2018		2,407		(6)			(6)		2,401	2,401			
100141748	WAAHANAHIE	TX		01/30/2024		1,092		(50)			(50)		1,042	1,042			
100194217	ALACHUA	FL		02/14/2025		903		(31)			(31)		872	872			
100220661	GENEVA	OH		07/17/2025		955		(35)			(35)		920	920			
100028684	WATSONVILLE	CA		10/26/2018		1,119		(23)			(23)		1,242	1,242			
100128406	HIALEAH	FL		09/15/2023		1,103		(21)			(21)		1,082	1,082			
100209666	BROOMFIELD	CO		05/02/2025		1,065		(14)			(14)		1,051	1,051			
100142861	KISSIMEE	FL		02/09/2024		3,825		(77)			(77)		3,748	3,748			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014102	COESSA	TX		02/20/2024		948	(13)				(13)		935				
10005631	SAN DIEGO	CA		07/28/2021		2,286	(32)				(32)		2,234				
100215710	ANHEIM	CA		06/13/2025		888	(27)				(27)		861				
100201047	RALEIGH	NC		03/12/2025		991	(22)				(22)		969				
100272270	DALLAS	TX		01/08/2026		5,919	(241)				(241)		5,678				
100148254	WAKE FOREST	NC		04/12/2024		1,063	(21)				(21)		1,042				
100161128	WYOME	NJ		07/24/2024		1,456	(9)				(9)		1,447				
100192815	MERCED	CA		02/10/2025		929	(23)				(23)		906				
100203055	COLUMBIA	SC		04/25/2025		7,508	(233)				(233)		7,275				
100237389	CORONA	CA		01/23/2026		582	(20)				(20)		562				
100018313	NORTH HOLLYWOOD AREA	CA		06/27/2018		2,256	(40)				(40)		2,216				
100155033	BERWYN HEIGHTS	MD		07/19/2024		655	(31)				(31)		624				
100066991	SAINT AUGUSTINE	FL		11/04/2022		700	(26)				(26)		674				
100129898	MITCHELL	OR		09/29/2023		943	(18)				(18)		925				
100286762	STAFFORD	VA		12/29/2025		626	(21)				(21)		605				
100273010	WYOMING	WY		01/15/2026		313	(9)				(9)		304				
100176191	ZEBULON	NC		12/20/2024		4,326	(148)				(148)		4,178				
100181159	LITHIA	FL		07/09/2024		915	(1)				(1)		914				
100118105	BAKERSFIELD	CA		07/20/2023		410	(20)				(20)		390				
100173871	WASHINGTON	DC		10/31/2024		866	(17)				(17)		849				
100103029	JERSEY CITY	NJ		06/22/2023		942	(47)				(47)		895				
100254771	LITTLE ROCK	AR		11/14/2025		980	(40)				(40)		940				
100192531	DURHAM	NC		12/12/2024		1,469	(24)				(24)		1,445				
100266950	HADDON HEIGHTS	NJ		12/23/2025		683	(16)				(16)		667				
100143902	SACRAMENTO	CA		02/21/2024		917	(20)				(20)		897				
100141284	SAN ANTONIO	TX		01/30/2024		861	(17)				(17)		844				
100169106	OCEAN CITY	NJ		09/27/2024		1,033	(18)				(18)		1,015				
100090615	ROMONKOMA	NY		12/29/2022		869	101				101		970				
100133828	CAMARILLO	CA		10/19/2023		3,970	(1)				(1)		3,969				
100221487	COCONUT CREEK	FL		07/22/2025		116,340	(3,422)				(3,422)		112,918				
100171748	GRANDVALE	CA		10/17/2024		943	(18)				(18)		925				
100188982	RAINEY	NJ		01/09/2025		979	(28)				(28)		951				
100253778	FREDERICKSBURG	VA		10/30/2025		955	(18)				(18)		937				
100090047	LAKE WORTH	FL		01/13/2023		799	(10)				(10)		789				
100210229	ARVADA	CO		05/09/2025		972	(24)				(24)		948				
100206012	BRISTOL	RI		04/15/2025		945	(29)				(29)		916				
100167571	SARASOTA	FL		09/19/2024		849	(14)				(14)		835				
100213866	DALLAS	TX		05/29/2025		967	(18)				(18)		949				
100255659	ELLIOTT CITY	MD		11/24/2025		1,094	(15)				(15)		1,079				
100134645	GARDENIA AREA CITY OF LOS ANGE	CA		10/30/2023		907	(8)				(8)		899				
100275770	HACKETTSTOWN	NJ		02/13/2026		942	(9)				(9)		933				
100245599	LEWISTON	ID		10/06/2025		967	(36)				(36)		931				
100216883	MORENO VALLEY	CA		06/23/2025		978	(7)				(7)		971				
100219618	SACRAMENTO	CA		07/07/2025		833	(30)				(30)		803				
100199529	DOWNINGTOWN	PA		01/21/2025		940	(28)				(28)		912				
100213795	VICTORVILLE	CA		05/29/2025		669	(32)				(32)		637				
100143788	HAFTON	MI		02/27/2024		835	(43)				(43)		792				
100078463	HOMESTEAD	FL		01/25/2022		1,719	(74)				(74)		1,645				
100144155	LEESBURG	VA		03/07/2024		1,051	(14)				(14)		1,037				
100195917	ARLINGTON	VA		12/26/2024		952	(24)				(24)		928				
100195427	WILSONVILLE	OR		11/13/2023		926	(8)				(8)		918				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148653	STEVENSON RANCH	CA		04/15/2024		1,108		(18)			(18)		1,090	1,090			
100247141	LAGUNA HILLS	CA		11/14/2025		1,218		(58)			(58)		1,160	1,160			
100213803	GILBERT	AZ		05/29/2025		918		(15)			(15)		903	903			
100218676	PORT ANGELES	WA		06/21/2025		894		(34)			(34)		860	860			
100255869	PLACENTIA	CA		11/24/2025		638		(14)			(14)		624	624			
4010055716	TRENTON	NJ		09/28/2023		941		(20)			(20)		921	921			
100144172	WVLE	TX		03/07/2024		1,131		(1)			(1)		1,130	1,130			
100186794	LOS BANOS	CA		12/31/2024		1,038		(8)			(8)		1,030	1,030			
100174009	FORT MYERS	FL		10/31/2024		659		(30)			(30)		629	629			
100272222	ROSEBURG	OR		01/08/2026		632		(18)			(18)		614	614			
100181821	MIDDLETOWN	NJ		12/09/2024		1,398		(8)			(8)		1,390	1,390			
100216128	BRACENTON	FL		06/17/2025		1,045		(23)			(23)		1,022	1,022			
100210285	PHOENIX	AZ		05/09/2025		574		(9)			(9)		565	565			
100255859	SAN ANTONIO	TX		11/24/2025		880		(8)			(8)		872	872			
100176748	DAQUILA	GA		11/15/2024		889		(30)			(30)		859	859			
100158082	SACRAMENTO	CA		07/09/2024		6,325		(38)			(38)		6,487	6,487			
100091361	ELIZABETH	NJ		02/22/2023		1,027		(9)			(9)		1,018	1,018			
100149359	HENDERSON	NV		04/24/2024		1,054		(23)			(23)		1,031	1,031			
100142545	SAVANNAH	GA		02/08/2024		1,044		(13)			(13)		1,031	1,031			
100214074	CHULA VISTA	CA		05/30/2025		740		(35)			(35)		705	705			
100177480	BOWTOWN BEACH	FL		01/16/2025		2,359		(110)			(110)		2,249	2,249			
100079747	ROY	UT		04/25/2022		1,802		(23)			(23)		1,779	1,779			
100272530	EAST PROVIDENCE	RI		01/08/2026		595		(5)			(5)		590	590			
100172897	BAKERFIELD	CA		10/25/2024		1,032		(39)			(39)		993	993			
100192762	AURORA	CO		02/10/2025		989		(15)			(15)		974	974			
100157545	LA QUINTA	CA		02/20/2025		811		(21)			(21)		790	790			
100157805	HYANNIS	MA		08/01/2024		925		(31)			(31)		894	894			
100136885	LINCOLN	NE		11/27/2023		975		(1)			(1)		974	974			
100244889	ROYAL PALM BEACH	FL		09/29/2025		885		(35)			(35)		850	850			
100152768	FREEMPORT	NY		05/22/2024		639		(34)			(34)		605	605			
100244833	SAN ANTONIO	TX		09/29/2025		815		(34)			(34)		781	781			
100167767	LINN	MA		09/19/2024		987		(34)			(34)		953	953			
100108393	ASHEVILLE	NC		05/25/2023		958		(23)			(23)		935	935			
100268309	MELISSA	TX		12/29/2025		664		(14)			(14)		650	650			
100154167	ROSENBERG	TX		07/11/2024		1,201		(61)			(61)		1,140	1,140			
100045519	CHULA VISTA	CA		11/25/2020		1,330		53			53		1,383	1,383			
100268879	INDIAN TRAIL	NC		12/29/2025		719		(3)			(3)		716	716			
100147090	LAS VEGAS	NV		03/28/2024		1,887		(10)			(10)		1,877	1,877			
100156573	KEANSBURG	NJ		05/03/2024		1,409		(8)			(8)		1,401	1,401			
100208049	CLERMONT	FL		04/29/2025		971		(1)			(1)		970	970			
100135372	OAK POINT	TX		11/13/2023		965		(5)			(5)		960	960			
100170559	UNION HILLS	NC		10/08/2024		1,742		(36)			(36)		1,706	1,706			
100229106	BEAUFORT	SC		08/14/2025		536		(19)			(19)		517	517			
100169665	NEW BRUNSWICK	NJ		09/30/2024		829		(31)			(31)		798	798			
100171955	JEROME	ID		10/16/2024		997		(22)			(22)		975	975			
100088344	MESA	AZ		01/06/2023		2,669		(48)			(48)		2,621	2,621			
100247067	CLYMPIA	WA		10/29/2025		843		(18)			(18)		825	825			
100272609	WILMINGTON	DE		01/13/2026		325		(11)			(11)		314	314			
100126431	PATERSON	NJ		08/30/2023		924		(13)			(13)		911	911			
100267350	SEABROOK	MI		12/24/2025		1,383		(31)			(31)		1,352	1,352			
100128437	HARTFORD	CT		09/15/2023		828		(24)			(24)		804	804			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10204947	LAKE HAVASI CITY	AZ		04/10/2025		679		(31)				(31)	648		648		
10224749	QUEEN CREEK	AZ		09/29/2025		872		(37)				(37)	835		835		
10225380	HILLSBORO	OR		10/30/2025		922		(35)				(35)	887		887		
100168068	WATSONVILLE	CA		09/20/2024		1,065		(7)				(7)	1,058		1,058		
102273761	ONTARIO	CA		01/23/2026		315		(10)				(10)	305		305		
100156783	ANDORRAGE	AK		06/26/2024		655		(30)				(30)	625		625		
100168769	CLEARWATER	FL		09/26/2024		715		(49)				(49)	666		666		
102255808	TULLOCK	CA		11/24/2025		961		(29)				(29)	932		932		
100107821	INDIO	CA		05/19/2023		765		(10)				(10)	755		755		
102246223	CHARLOTTE	NC		10/08/2025		1,090		(31)				(31)	1,059		1,059		
102255838	WHiTMAN	WA		11/24/2025		1,007		(29)				(29)	978		978		
100193684	APPOKA	FL		12/28/2023		853		(18)				(18)	835		835		
102255572	MARIANA	AZ		11/24/2025		1,335		(17)				(17)	1,318		1,318		
100144406	SEASIDE HEIGHTS	NJ		03/07/2024		1,041		(12)				(12)	1,029		1,029		
10206713	KISSIMEE	FL		04/23/2025		783		(19)				(19)	764		764		
100114760	MERCED	CA		07/07/2023		1,049		(28)				(28)	1,021		1,021		
100195249	SAN NT GEORGE	UT		02/24/2025		1,586		(14)				(14)	1,572		1,572		
102236366	SAN BERNARDINO	CA		09/12/2025		953		(32)				(32)	921		921		
100120735	DENVER	CO		08/25/2023		1,010		(30)				(30)	980		980		
102236223	VALLEJO	CA		09/10/2025		808		(28)				(28)	780		780		
100019672	LOS ANGELES	CA		07/26/2018		2,272		(23)				(23)	2,249		2,249		
102244484	MERIDIAN	ID		09/29/2025		851		(43)				(43)	808		808		
100173425	HUNSTEAD	FL		10/29/2024		877		(32)				(32)	845		845		
102253890	HERNDON	VA		10/30/2025		1,089		(12)				(12)	1,077		1,077		
10221028	PALATKA	FL		07/18/2025		1,163		(43)				(43)	1,120		1,120		
100149786	OAKLAND	CA		04/26/2024		922		(6)				(6)	816		816		
100138008	NOVATO	CA		12/13/2023		770		(21)				(21)	749		749		
10264982	OVERLAND PARK	KS		12/17/2025		2,747		(119)				(119)	2,628		2,628		
100073539	LONG BEACH	CA		10/26/2021		2,080		(28)				(28)	2,052		2,052		
100130138	SAN MATEO	CA		11/15/2023		1,233		(40)				(40)	1,193		1,193		
100171633	LYNDEN	WA		10/16/2024		1,025		(21)				(21)	1,004		1,004		
100262894	PLAISTOW	MI		05/05/2022		1,486		(29)				(29)	1,457		1,457		
102254563	FIRTH	ID		11/07/2025		3,788		(72)				(72)	3,716		3,716		
100193410	BLUFFTON	SC		02/10/2025		1,045		(2)				(2)	1,043		1,043		
102268868	MILLVILLE	DE		12/29/2025		886		(37)				(37)	849		849		
100012809	LONG BEACH	CA		05/25/2017		1,513		167				167	1,680		1,680		
102027178	LEWISVILLE	NC		04/28/2025		930		(17)				(17)	913		913		
102255463	INDIANAPOLIS	IL		11/24/2025		1,295		(49)				(49)	1,246		1,246		
102267150	STCAMORE	IL		12/23/2025		984		(24)				(24)	960		960		
100162390	MINNEAPOLIS	MIN		06/12/2024		859		(22)				(22)	837		837		
100194222	GLAUSTONE	OR		02/14/2025		876		(29)				(29)	847		847		
102236305	JEFFERSON	GA		09/10/2025		799		(14)				(14)	785		785		
102253624	MAGGIE VALLEY	NC		10/30/2025		956		(30)				(30)	926		926		
102670713	ODEN	UT		12/23/2025		1,031		(23)				(23)	1,008		1,008		
100114307	TORRINGTON	CT		06/29/2023		332		193				193	525		525		
100132558	CASA GRANDE	AZ		11/03/2023		709		(11)				(11)	698		698		
100162073	OCEAN CITY	NJ		07/31/2024		878		(41)				(41)	837		837		
102214105	NAPLES	FL		05/30/2025		982		(14)				(14)	968		968		
100172127	WAPUICK	NY		10/17/2024		1,060		(41)				(41)	1,019		1,019		
102243375	ROME	GA		09/26/2025		2,955		(117)				(117)	2,838		2,838		
100193643	RAMPOD KEY	FL		02/10/2025		967		(42)				(42)	925		925		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065175	MISSION VIEJO	CA		07/14/2021		2,242		(46)			(46)		2,196	2,196			
100218511	ROUNDKE	VA		06/27/2025		570		(18)			(18)		552	552			
100272072	HOUGHTON	MI		01/08/2026		989		(18)			(18)		971	971			
100166016	NEW BRUNSWICK	NJ		09/06/2024		993		(42)			(42)		951	951			
100127577	MIAMI	FL		09/08/2023		990		(18)			(18)		972	972			
100219642	ARVADA	CO		07/07/2025		886		(25)			(25)		861	861			
100079170	CAPE CORAL	FL		02/24/2022		1,730		(47)			(47)		1,683	1,683			
100266860	CLEAR LAKE	IA		12/29/2025		723		(8)			(8)		715	715			
100185224	ONTARIO	CA		01/24/2025		975		(28)			(28)		947	947			
100235744	BETHOOD	CO		09/22/2025		922		(25)			(25)		897	897			
100226993	MUSKOGEE	TX		07/30/2025		895		(29)			(29)		866	866			
100236302	DALLAS	TX		09/10/2025		900		(34)			(34)		866	866			
100057742	EMERSON	NJ		06/30/2021		2,121		(43)			(43)		2,078	2,078			
100258617	LIVINGSTON	NJ		10/30/2025		955		(34)			(34)		921	921			
100157643	CLEARWATER	FL		06/28/2024		949		(38)			(38)		911	911			
100103723	RIALTO	CA		05/08/2023		814		(26)			(26)		788	788			
100209521	ENNIS	MT		05/02/2025		2,322		(84)			(84)		2,238	2,238			
100237043	CHOCOMA	CA		09/12/2025		818		(39)			(39)		779	779			
100254808	INWOOD	WV		11/14/2025		971		(35)			(35)		936	936			
100225886	ANCHORAGE	AK		09/20/2018		1,543		98			98		1,641	1,641			
100220853	YOUNGSVILLE	LA		07/18/2025		922		(34)			(34)		888	888			
100246490	TACOMA	WA		10/10/2025		1,532		(51)			(51)		1,481	1,481			
100253703	VIRGINIA BEACH	VA		10/30/2025		1,248		(31)			(31)		1,217	1,217			
100272321	SPRINGFIELD	VA		01/08/2026		764		(17)			(17)		747	747			
100188457	LOUISVILLE	KY		01/08/2025		1,238		(38)			(38)		1,200	1,200			
100257184	MOXINEE	TX		11/26/2025		793		(20)			(20)		773	773			
100235057	JACKSON	TN		08/28/2025		964		(18)			(18)		946	946			
100227264	GEORGETOWN	TX		07/31/2025		944		(35)			(35)		909	909			
100022588	EL DORADO HILLS	CA		04/14/2022		42,486		(888)			(888)		41,618	41,618			
100185944	WOODSTOCK	GA		12/26/2024		729		(34)			(34)		695	695			
100277520	SANTA MARIA	CA		02/13/2026		323		(13)			(13)		310	310			
100182806	DISCOVERY BAY	CA		02/10/2025		3,092		(30)			(30)		3,062	3,062			
100118891	HOUSTON	TX		07/27/2023		847		(33)			(33)		814	814			
100210609	NEW PORT RICHEY	FL		05/15/2025		882		(34)			(34)		848	848			
100245097	HONOLULU	HI		10/03/2025		835		(22)			(22)		813	813			
100221760	BROOKTON	MA		07/25/2025		957		(25)			(25)		932	932			
100272822	BIG BEAR LAKE	CA		01/13/2026		648		(11)			(11)		637	637			
100109051	ATLANTA	GA		06/05/2023		961		(19)			(19)		942	942			
100109667	FERNANDINA BEACH	FL		06/16/2023		975		(33)			(33)		942	942			
100235573	DELRAY BEACH	FL		09/04/2025		1,186		(40)			(40)		1,146	1,146			
100157354	NEW BRUNSWICK	NJ		02/20/2025		840		(18)			(18)		822	822			
100254588	MINERAL	VA		11/17/2025		1,398		(51)			(51)		1,347	1,347			
100192738	SARASOTA	FL		02/10/2025		1,004		(11)			(11)		993	993			
100155576	WADSWELL	AZ		07/25/2024		4,502		(230)			(230)		4,272	4,272			
100191307	SAN FRANCISCO	CA		01/29/2025		2,227		(62)			(62)		2,165	2,165			
100179541	RENO	NV		11/21/2024		1,064		(3)			(3)		1,061	1,061			
100165965	TOMBALL	TX		08/29/2024		3,707		(284)			(284)		3,423	3,423			
100194656	KELSO	WA		02/21/2025		1,189		(1)			(1)		1,188	1,188			
100246728	PHOENIX	AZ		10/15/2025		908		(27)			(27)		881	881			
100043867	SAN RAFAEL	CA		06/19/2020		1,860		(97)			(97)		1,763	1,763			
100162390	LAS VEGAS	NV		07/31/2024		785		(44)			(44)		741	741			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100261433	VANCOUVER	WA		12/09/2025		2,006		(56)			(56)		1,950	1,950			
100153444	NORTH FORT MYERS	FL		05/30/2024		924		(9)			(9)		915	915			
100165897	ALAMO	CA		06/30/2024		927		(32)			(32)		919	919			
100253287	CONCRETE	WA		10/30/2025		957		(32)			(32)		925	925			
100145777	MILFORD	MI		05/08/2024		938		(21)			(21)		917	917			
100129418	SAVANNAH	GA		09/29/2023		975		(11)			(11)		964	964			
100120423	WILLOTT	CT		06/18/2023		1,153		(24)			(24)		1,129	1,129			
100127518	SAHUARITA	AZ		09/08/2023		989		(18)			(18)		971	971			
100140003	EMERALD ISLE	NC		07/09/2024		1,004		(23)			(23)		981	981			
100129801	HIGHLAND	UT		09/27/2023		1,042		(3)			(3)		1,039	1,039			
100120871	KELLER	TX		06/28/2023		1,376		(19)			(19)		1,357	1,357			
100156597	LEANDER	TX		05/03/2024		970		(25)			(25)		945	945			
100030346	LAKE WORTH	FL		12/22/2022		849		(8)			(8)		841	841			
100189391	WESTLAKE VILLAGE	CA		01/14/2025		928		(13)			(13)		915	915			
100119309	LANCASTER	CA		07/31/2023		995		(14)			(14)		981	981			
100243287	FRISSO	CO		09/26/2025		1,001		(25)			(25)		976	976			
100091374	MORENO VALLEY	CA		02/22/2023		1,696		(12)			(12)		1,684	1,684			
100199385	SACRAMENTO	CA		03/05/2025		873		(33)			(33)		840	840			
100165944	BERKELEY LAKE	GA		09/06/2024		859		(36)			(36)		823	823			
100156203	HOUSTON	TX		06/20/2024		624		(20)			(20)		604	604			
100156420	ROSELLE	NJ		06/24/2024		920		(16)			(16)		904	904			
100228653	HAWAII	CT		06/12/2025		869		(24)			(24)		845	845			
100219351	LONG BRANCH	NJ		06/30/2025		1,151		(33)			(33)		1,118	1,118			
100165618	HALLANDALE BEACH	FL		07/10/2024		885		(17)			(17)		868	868			
100151599	MENTONE	CA		05/10/2024		956		(18)			(18)		938	938			
100031078	LAKE WORTH	FL		03/29/2019		1,759		(41)			(41)		1,718	1,718			
100174934	GALVESTON	TX		10/31/2024		589		(38)			(38)		551	551			
100086126	VALLEJO	CA		10/07/2022		1,736		(18)			(18)		1,718	1,718			
100148021	SANTA MARIA	CA		04/10/2024		1,327		(2)			(2)		1,325	1,325			
100174614	BRACENTON	FL		10/31/2024		1,110		(33)			(33)		1,077	1,077			
100163027	ELIHURST	IL		07/31/2024		1,258		(66)			(66)		1,172	1,172			
100245516	ALLEGAN	MI		10/06/2025		963		(39)			(39)		924	924			
100110595	MODESTO	CA		06/30/2023		1,000		(15)			(15)		985	985			
100238510	SACRAMENTO	CA		09/19/2025		878		(31)			(31)		847	847			
100216221	WEST SACRAMENTO	CA		06/20/2025		1,133		(53)			(53)		1,080	1,080			
100234988	PRESOTT	AZ		08/28/2025		1,212		(30)			(30)		1,182	1,182			
100254667	FONTANA	CA		11/12/2025		902		(34)			(34)		868	868			
100272889	ISLE	MI		01/15/2026		941		(6)			(6)		933	933			
100171742	PARAMUS	NJ		01/16/2025		905		(42)			(42)		863	863			
100141184	LIDO BEACH	NY		01/30/2024		2,629		(82)			(82)		2,547	2,547			
100261510	MONTCLAIR	NJ		12/12/2025		699		(3)			(3)		696	696			
100207298	WEST SACRAMENTO	CA		04/28/2025		957		(37)			(37)		920	920			
100238684	CHANDLER	AZ		09/23/2025		948		(28)			(28)		920	920			
100136130	LEANDER	TX		12/18/2023		877		(38)			(38)		839	839			
100065436	MANASSAS	VA		07/28/2021		2,113		(50)			(50)		2,063	2,063			
100193511	STRATFORD	CT		02/10/2025		922		(17)			(17)		905	905			
100142887	AUSTIN	TX		02/09/2024		1,017		(19)			(19)		998	998			
100773491	ZEPHIR COLE	NY		01/10/2022		1,956		(52)			(52)		1,904	1,904			
100166974	BRYAN	TX		09/13/2024		1,002		(18)			(18)		984	984			
100233114	RICHLAND	WA		10/30/2025		992		(29)			(29)		963	963			
100253618	LODI	CA		10/30/2025		957		(37)			(37)		920	920			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10027670	MACON	GA		01/30/2026		290		(12)					278	278			
100205160	LAKE WORTH	FL		05/01/2025		965		(22)			(22)		943	943			
100151689	RATON	ID		06/10/2024		952		(15)			(15)		937	937			
100210537	HERNANDO	FL		05/15/2025		948		(4)			(4)		944	944			
100115705	HIOELL	NI		07/20/2023		1,095		(18)			(18)		1,077	1,077			
100219031	IBIDELL	NC		06/27/2025		862		(19)			(19)		843	843			
100194174	BENNINGTON	NE		02/14/2025		1,403		(50)			(50)		1,353	1,353			
100264894	SAINT AUGUSTINE	FL		12/17/2025		558		(27)			(27)		531	531			
100192853	WOODSTOCK	GA		02/10/2025		998		(7)			(7)		991	991			
100220363	PORTLAND	OR		07/18/2025		921		(29)			(29)		892	892			
100198477	NEWTON	PA		02/28/2025		4,738		(67)			(67)		4,671	4,671			
100169893	ORLANDO	FL		11/08/2024		1,437		(52)			(52)		1,385	1,385			
100206523	BRADON	FL		04/22/2025		920		(38)			(38)		892	892			
100127561	ANTIOCH	CA		09/08/2023		999		(7)			(7)		992	992			
100153382	SANFORD	FL		05/29/2024		495		(12)			(12)		483	483			
100156417	SACRAMENTO	CA		06/24/2024		977		(9)			(9)		968	968			
100214208	NORTH MYRTLE BEACH	SC		05/30/2025		834		(20)			(20)		814	814			
100221537	PITTSBURGH	PA		07/22/2025		6,474		(159)			(159)		6,316	6,316			
100166353	CHARLOTTE	NC		10/24/2024		905		(1)			(1)		904	904			
100167908	LINEN	NI		09/19/2024		933		(29)			(29)		904	904			
100167681	SAN BERNARDINO	CA		09/20/2024		930		(25)			(25)		905	905			
100205633	FRISSO	OO		05/09/2025		755		(36)			(36)		719	719			
100228779	HOLLYWOOD	FL		06/12/2025		1,505		(71)			(71)		1,434	1,434			
100173218	PORT ISABEL	TX		10/30/2024		3,176		(55)			(55)		3,121	3,121			
100067443	DUWALL	WA		09/23/2021		3,009		(62)			(62)		2,947	2,947			
100148929	COEUR D'ALENE	ID		04/26/2024		1,013		(6)			(6)		1,005	1,005			
100254012	SACRAMENTO	CA		10/30/2025		995		(21)			(21)		974	974			
100186532	DEERWOOD	NI		12/30/2024		902		(17)			(17)		885	885			
100177501	RIVERBANK	CA		01/16/2025		103,264		(1,499)			(1,499)		101,765	101,765			
100257021	GLENDALE	CA		11/26/2025		1,027		(27)			(27)		1,000	1,000			
100171215	BUFORD	GA		10/16/2024		3,141		(141)			(141)		3,000	3,000			
100254408	LAS VEGAS	NV		11/07/2025		2,280		(47)			(47)		2,233	2,233			
100220311	ATHENS	GA		07/18/2025		953		(16)			(16)		937	937			
100234333	FORT LAUDERDALE	FL		06/28/2025		1,013		(27)			(27)		986	986			
100088129	LINDHURST	NI		06/25/2021		4,316		(85)			(85)		4,231	4,231			
100165966	ALTAMONTE SPRINGS	FL		08/29/2024		1,742		(34)			(34)		1,708	1,708			
100265021	GILBERT	AZ		12/17/2025		845		(40)			(40)		805	805			
100168023	SACRAMENTO	CA		09/20/2024		871		(23)			(23)		848	848			
100045869	REDWOOD CITY	CA		11/25/2020		1,422		(87)			(87)		1,335	1,335			
100160192	KATY	TX		07/18/2024		1,056		(18)			(18)		1,038	1,038			
100134291	LAKE FOREST	CA		10/27/2023		856		(25)			(25)		831	831			
100219881	NEWARK	NI		07/08/2025		1,025		(14)			(14)		1,011	1,011			
100090780	MIAMI	FL		02/28/2023		763		(21)			(21)		742	742			
100213870	AUSTIN	TX		05/29/2025		999		(16)			(16)		971	971			
100236260	ROCKLIN	CA		09/10/2025		1,240		(37)			(37)		1,203	1,203			
100128828	WEST PALM BEACH	FL		09/21/2023		1,107		(4)			(4)		1,103	1,103			
100272989	WESTMINSTER	CA		01/08/2026		619		(9)			(9)		610	610			
100219653	PHOENIX	AZ		07/08/2025		1,038		(1)			(1)		1,037	1,037			
100150030	LAGO VISTA	TX		06/07/2024		7,313		(256)			(256)		7,057	7,057			
100205942	BENTONVILLE	AR		04/14/2025		1,425		(24)			(24)		1,401	1,401			
100152552	LAS VEGAS	NV		05/17/2024		953		(15)			(15)		938	938			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100238337	SANTA CLARITA	CA		09/19/2025		1,029		(1)			(1)		1,028	1,028			
100118899	HOLMA	LA		07/27/2023		258		(7)			(7)		251	251			
100151027	MESA	AZ		06/08/2024		1,647		(19)			(19)		1,628	1,628			
100177141	SAPULPA	OK		01/16/2025		1,124		(19)			(19)		1,105	1,105			
100091887	KISSIMEE	FL		03/24/2023		735		(17)			(17)		718	718			
100127516	RICHMOND	TX		06/08/2023		727		(8)			(8)		719	719			
100191098	CARVER	MA		01/29/2025		578		(22)			(22)		556	556			
100277479	MOUNT HERMON	CA		02/13/2026		343		(10)			(10)		333	333			
100060281	THE WOODLANDS	TX		06/25/2021		2,938		(72)			(72)		2,866	2,866			
100277718	CELINA	TX		02/19/2026		341		(3)			(3)		338	338			
100168054	SUNNY ISLES BEACH	FL		09/27/2024		1,686		(74)			(74)		1,612	1,612			
100189451	CLINTON	CT		01/15/2025		836		(39)			(39)		797	797			
100247398	BAKERSFIELD	CA		10/24/2025		926		(16)			(16)		910	910			
100186468	CITRUS HEIGHTS	CA		10/31/2024		2,133		(44)			(44)		2,089	2,089			
100211711	NASHVILLE	TN		05/19/2025		896		(15)			(15)		881	881			
100180365	BLUFF DALE	TX		11/26/2024		1,584		(27)			(27)		1,557	1,557			
100147723	SANTA CLARITA	CA		04/05/2024		976		(18)			(18)		958	958			
100261168	SACRAMENTO	CA		12/05/2025		688		(22)			(22)		646	646			
100114700	MENFEE	CA		06/29/2023		868		(41)			(41)		827	827			
100205890	ELIZABETH	NJ		04/15/2025		1,221		(18)			(18)		1,203	1,203			
100201176	MIDDLETOWN	NJ		03/12/2025		882		(31)			(31)		851	851			
100199382	CLOWIS	CA		03/05/2025		846		(30)			(30)		816	816			
100194833	ATLANTA	GA		02/14/2025		959		(36)			(36)		923	923			
100212714	PHILADELPHIA	PA		05/28/2025		941		(38)			(38)		903	903			
100228721	OCEAN CITY	NJ		06/11/2025		999		(11)			(11)		988	988			
100214807	LOVELL	MA		06/11/2025		842		(23)			(23)		819	819			
100273799	COLORADO SPRINGS	CO		01/23/2026		775		(27)			(27)		748	748			
100108083	CHICAGO	IL		05/24/2023		569		(10)			(10)		559	559			
100162020	TRUCKEE	CA		07/31/2024		939		(23)			(23)		916	916			
100216747	SIEGESBORO	NJ		06/23/2025		1,352		(11)			(11)		1,341	1,341			
100144232	APEX	NC		03/07/2024		923		(17)			(17)		906	906			
100119385	INDIO	CA		07/31/2023		1,080		(6)			(6)		1,074	1,074			
100218840	FISHERS	IN		06/27/2025		2,758		(28)			(28)		2,730	2,730			
100161559	PALM COAST	FL		07/30/2024		999		(10)			(10)		989	989			
100229818	LORIS	SC		06/18/2025		833		(32)			(32)		801	801			
100153289	SAN SABA	TX		05/30/2024		1,262		(10)			(10)		1,252	1,252			
100153636	AURORA	CO		05/31/2024		838		(32)			(32)		806	806			
100172233	HEBER CITY	UT		10/21/2024		1,041		(19)			(19)		1,022	1,022			
100159276	JOHN CREEK	GA		07/15/2024		1,051		(15)			(15)		1,036	1,036			
100213892	SACUSE	TX		05/29/2025		954		(7)			(7)		947	947			
100220489	PHOENIX	AZ		07/15/2025		976		(27)			(27)		949	949			
100204496	BUFFALO	NY		04/04/2025		903		(36)			(36)		867	867			
100166061	ASHWAY	RI		09/09/2024		831		(24)			(24)		807	807			
100162594	ST PETERSBURG	FL		06/12/2024		1,086		(15)			(15)		1,071	1,071			
100268209	PACAWOOD	VA		12/29/2025		645		(15)			(15)		630	630			
100152462	BEAVERTON	OR		05/16/2024		1,701		(75)			(75)		1,626	1,626			
100168259	SAINT GEORGE	UT		09/20/2024		2,693		(3)			(3)		2,690	2,690			
100203254	MILLEDGEVILLE	GA		03/27/2025		918		(31)			(31)		887	887			
100129875	NEW WINDSOR	NY		09/27/2023		800		(12)			(12)		788	788			
100196651	FRIPP ISLAND	SC		06/24/2024		1,014		(11)			(11)		1,003	1,003			
100216476	LAKE GENEVA	WI		06/23/2025		946		(10)			(10)		936	936			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015586	CASSELBERRY	FL		06/17/2024		.857		(5)			(5)		.852				
100182423	HATSVILLE	MD		12/12/2024		1,102		(7)			(7)		1,095				
100160960	SIXLERVILLE	NJ		07/19/2024		2,038		(21)			(21)		2,017				
100176358	LOS ANGELES	CA		11/20/2024		1,051		(70)			(70)		.981				
100152821	BOCA RATON	FL		05/22/2024		3,484		(117)			(117)		3,367				
100166900	FREDERICK	MD		09/25/2024		1,181		(7)			(7)		1,174				
100076353	VALLEJO	CA		01/07/2022		1,874		(53)			(53)		1,821				
100200605	KNOXVILLE	TN		03/11/2025		895		(16)			(16)		.879				
100110212	SOUTH JORDAN	UT		06/30/2023		1,100		(2)			(2)		1,098				
100014235	GARDEN GROVE	CA		09/22/2017		5,735		(89)			(89)		5,646				
100157615	LA CENTER	WA		06/28/2024		4,576		(114)			(114)		4,462				
100031646	MONTESILLO	CA		03/29/2019		2,043		6			6		2,049				
100211761	LEAVENWORTH	WA		05/19/2025		.968		(5)			(5)		.963				
100147488	LAKE WORTH	FL		04/03/2024		1,645		(91)			(91)		1,554				
100193381	NORTH MIDDLETON	NJ		02/10/2025		1,051		(10)			(10)		1,041				
100175094	OWARD	CA		11/05/2024		.816		(8)			(8)		.808				
100192680	MIDLAND	TX		02/10/2025		.667		(6)			(6)		.661				
100119664	WEEKI WACHEE	FL		06/08/2023		1,052		(10)			(10)		1,042				
100176624	MORPARK	CA		11/15/2024		2,322		(55)			(55)		2,267				
100272326	FORTUNA	CA		01/08/2026		614		(21)			(21)		.593				
100244579	SHEWANDAH JUNCTION	WV		09/29/2025		1,715		(60)			(60)		1,655				
100157556	ANCHORAGE	AK		07/09/2024		.911		(11)			(11)		.900				
100143827	MONROE	NY		02/21/2024		.927		(1)			(1)		.926				
100147493	PESEDA	CA		04/03/2024		2,764		(124)			(124)		2,640				
100253961	LOS ANGELES	CA		10/30/2025		1,000		(29)			(29)		.971				
100176827	CRENSHAW	OR		11/15/2024		1,025		(49)			(49)		.976				
100273908	VERO BEACH	FL		01/26/2026		498		(7)			(7)		.491				
100142555	NEW BRAUNFELS	TX		02/08/2024		1,036		(13)			(13)		1,023				
100204897	PUNTA GORDA	FL		04/10/2025		.645		(26)			(26)		.619				
100140070	PHARR	TX		01/09/2024		1,956		(57)			(57)		1,899				
100075968	GREENWICH	CT		01/07/2022		2,739		(86)			(86)		2,653				
100136996	STUART	FL		11/28/2023		1,275		(11)			(11)		1,264				
100193989	PORT SAINT JOE	FL		02/10/2025		1,929		(39)			(39)		1,890				
100143187	POWALLUP	WA		02/16/2024		1,024		(12)			(12)		1,012				
100102006	PALMER	AK		04/14/2023		.820		(40)			(40)		.780				
100188705	BULLHEAD CITY	AZ		01/09/2025		.625		(6)			(6)		.619				
100151565	SAINT JOHNS	FL		05/10/2024		6,220		(117)			(117)		6,103				
100057636	CHULA VISTA	CA		06/30/2021		2,157		(53)			(53)		2,104				
100165918	HELENALE	CA		12/26/2024		3,208		(61)			(61)		3,147				
100177197	LOUISVILLE	KY		01/16/2025		1,364		(38)			(38)		1,326				
100140899	MENEFEE	CA		02/20/2024		.829		(44)			(44)		.785				
100144963	RIVERSIDE	CA		04/26/2024		.935		(44)			(44)		.891				
100082173	DALLAS	TX		04/14/2022		1,299		(89)			(89)		1,210				
100142847	MIAMI	FL		02/09/2024		.663		(16)			(16)		.647				
100070511	PALMDALE	CA		09/23/2021		2,156		(51)			(51)		2,105				
100203482	LAS VEGAS	NV		03/26/2025		905		(29)			(29)		.876				
100226750	THORNTON	CO		07/30/2025		.975		(20)			(20)		.955				
100133757	PITTSBORO	IN		10/23/2023		.881		(13)			(13)		.868				
100171947	LANCASTER	CA		10/17/2024		1,387		(19)			(19)		1,368				
100100562	FORT WORTH	TX		04/27/2023		.862		(52)			(52)		.810				
100189343	CLONIS	CA		01/13/2025		1,000		(21)			(21)		.979				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100155015	PLATTSMOUTH	NE		07/19/2024		846		(36)			(36)		810	810	810		
100120578	TAMPA	FL		08/24/2023		887		(16)			(16)		871	871	871		
100092223	CAROL SAN LUCAS	MEX		04/14/2022		1,572							1,572	1,572	1,572		
100235569	FERNANDINA BEACH	FL		09/04/2025		1,313		(42)			(42)		1,271	1,271	1,271		
100165588	SAN BERNARDINO	CA		10/04/2024		754		(47)			(47)		707	707	707		
100144110	BLUFFTON	SC		03/07/2024		1,376		(22)			(22)		1,354	1,354	1,354		
100178226	OAKLEY	UT		11/19/2024		1,453		(42)			(42)		1,411	1,411	1,411		
100082297	POINCIPE BEACH	FL		04/14/2022		1,955		(52)			(52)		1,903	1,903	1,903		
100228704	TEXAS CITY	TX		06/11/2025		1,047		(3)			(3)		1,044	1,044	1,044		
100146644	WINDSORCKET	RI		03/20/2024		625		(25)			(25)		600	600	600		
100193267	ONTARIO	CA		12/28/2023		872		(11)			(11)		861	861	861		
100236572	CAIRNEN	NJ		09/19/2025		876		(21)			(21)		855	855	855		
100272210	CHANDLER	AZ		01/08/2026		713		(11)			(11)		702	702	702		
4010053836	TRIOY	MI		06/20/2023		952		(20)			(20)		932	932	932		
100065596	WATSONVILLE	CA		07/28/2021		1,540		(26)			(26)		1,514	1,514	1,514		
100272545	BUCKEYE	AZ		01/08/2026		635		(17)			(17)		618	618	618		
100087390	WESTON	FL		10/25/2022		1,330		(19)			(19)		1,311	1,311	1,311		
100135962	NEW BEDFORD	MA		11/13/2023		747		(16)			(16)		731	731	731		
100228074	MATTHEWS	NC		06/07/2025		628		(28)			(28)		600	600	600		
100272080	ANN ARBOR	MI		01/08/2026		610		(18)			(18)		592	592	592		
100189188	INDIO	CA		01/13/2025		899		(17)			(17)		882	882	882		
100246104	OCEAN CITY	NJ		10/08/2025		901		(41)			(41)		860	860	860		
100205716	WUJMAKEE	WI		04/14/2025		972		(29)			(29)		943	943	943		
100133602	AURORA	CO		10/23/2023		881		(7)			(7)		874	874	874		
100088279	IRVINGTON	NJ		10/17/2022		676		(12)			(12)		664	664	664		
100146587	FANNISKIN	CA		04/12/2024		1,042		(3)			(3)		1,039	1,039	1,039		
100273817	LAKESIDE	MT		01/23/2026		1,033		(24)			(24)		1,009	1,009	1,009		
100198523	OCEAN CITY	NJ		02/28/2025		1,030		(2)			(2)		1,028	1,028	1,028		
100234814	TALLAHASSEE	FL		08/28/2025		1,201		(29)			(29)		1,172	1,172	1,172		
100198452	COMMERCE CITY	CO		02/28/2025		1,108		(6)			(6)		1,100	1,100	1,100		
100159884	HIALEAH	FL		06/16/2024		4,413		(78)			(78)		4,335	4,335	4,335		
100235429	FOUNTAIN HILLS	AZ		08/29/2025		963		(27)			(27)		936	936	936		
100253686	ROSEVILLE	OH		10/30/2025		973		(37)			(37)		936	936	936		
100277528	WEST DOVER	VT		02/13/2026		311		(10)			(10)		301	301	301		
100261522	LAS VEGAS	NV		12/12/2025		584		(28)			(28)		556	556	556		
100778112	MEDFORD	OR		12/23/2021		1,753		(97)			(97)		1,656	1,656	1,656		
100199555	OAKHARST	NJ		03/05/2025		979		(14)			(14)		965	965	965		
100202450	LAKE ELSINORE	CA		03/20/2025		1,000		(3)			(3)		997	997	997		
100253229	SACRAMENTO	CA		10/30/2025		965		(29)			(29)		936	936	936		
100163298	ALLEN	TX		06/13/2024		1,051		(18)			(18)		1,033	1,033	1,033		
100195948	DUMONT	NJ		02/24/2025		1,341		(41)			(41)		1,300	1,300	1,300		
100199344	BEAVERTON	OR		03/05/2025		889		(34)			(34)		855	855	855		
100063588	ENGLEWOOD	CO		07/25/2022		1,203		(22)			(22)		1,181	1,181	1,181		
100236359	HIALEAH	FL		09/12/2025		996		(4)			(4)		982	982	982		
100135724	BEND	OR		11/10/2023		946		(2)			(2)		944	944	944		
100201782	TAMPA	FL		03/18/2025		892		(34)			(34)		858	858	858		
100082177	QUEEN CREEK	AZ		04/14/2022		2,325		(39)			(39)		2,286	2,286	2,286		
100098604	PASSAIC	NJ		02/28/2023		1,073		(20)			(20)		1,053	1,053	1,053		
100080477	HICKORY	NC		03/10/2022		1,236		(63)			(63)		1,173	1,173	1,173		
100088946	BAL HARBOUR	FL		11/15/2022		1,014		(6)			(6)		1,008	1,008	1,008		
100151036	WINTER GARDEN	FL		05/08/2024		946		(14)			(14)		932	932	932		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100238647	MISSION VIEJO	CA		09/19/2025		956	(14)				(14)		942				
100238594	INDIANOLA	IA		09/19/2025		859	(25)				(25)		834				
100120336	BRACEY	VA		06/18/2023		317,156		(12,833)			(12,833)		304,323	304,323			
100268727	DAYTONA BEACH	FL		12/29/2025		422	(2)				(2)		420				
100212512	PALM HARBOR	FL		05/29/2025		919	(26)				(26)		893				
100129454	KILL DEVIL HILLS	NC		09/29/2023		1,170	(23)				(23)		1,147				
100157476	CONROE	TX		02/20/2025		928	(15)				(15)		913				
100119840	LINCOLNSHIRE	IL		06/08/2023		931	(17)				(17)		914				
100253944	SCOTTSDALE	AZ		10/30/2025		1,543	(35)				(35)		1,508				
100173219	OCEAN CITY	NJ		10/30/2024		895	(16)				(16)		879				
100253497	NASHVILLE	TN		10/30/2025		756	(1)				(1)		755				
100080212	ODESSA	TX		02/25/2022		1,701	(34)				(34)		1,667				
100219632	LANDALE	PA		07/07/2025		1,045	(12)				(12)		1,033				
100220355	SOMERSET	MA		07/14/2025		882	(17)				(17)		865				
100175045	ELKTON	MD		11/05/2024		935	(27)				(27)		908				
100170278	VASS	NC		10/08/2024		930	(30)				(30)		900				
100177147	WEST PALM BEACH	FL		01/16/2025		1,396	(24)				(24)		1,372				
100191018	OAK POINT	TX		01/29/2025		827	(33)				(33)		794				
100148312	PELUEBVILLE	TX		04/12/2024		963	(22)				(22)		941				
100236559	FL YOUTH	MI		09/19/2025		3,032	(56)				(56)		2,976				
100235373	CATHERAL CITY	CA		08/29/2025		826	(34)				(34)		792				
100073965	NORTH WITBLE BEACH	SC		04/08/2022		1,648	(75)				(75)		1,573				
100151606	MIDVALE	UT		05/10/2024		1,007	(8)				(8)		999				
100172217	RALEIGH	NC		10/17/2024		1,001	(42)				(42)		959				
100128424	NEW RIVER	AZ		09/15/2023		788	(23)				(23)		765				
100100196	BRENTWOOD	TN		03/17/2023		1,856	(52)				(52)		1,804				
100141665	PORTLAND	OR		01/30/2024		697	(9)				(9)		688				
100128226	MORENO VALLEY	CA		09/14/2023		1,012	(10)				(10)		1,002				
100266648	COLORADO SPRINGS	CO		12/29/2025		716	(9)				(9)		709				
100221079	LAS VEGAS	NV		07/18/2025		993	(5)				(5)		988				
100186366	SOUTH WEBER	UT		01/08/2025		990	(19)				(19)		971				
100174192	PARKS	AZ		10/31/2024		929	(17)				(17)		912				
100205687	STUART	FL		05/09/2025		1,026	(19)				(19)		1,007				
100243781	BIG BEAR LAKE	CA		09/29/2025		907	(17)				(17)		890				
100156620	HENDERSON	NV		06/27/2024		834	(5)				(5)		829				
100196538	CENTREVILLE	VA		02/28/2025		1,002	(10)				(10)		992				
100175720	WESTPORT	CT		11/12/2024		1,015	(40)				(40)		975				
100071866	ODESSA	TX		11/05/2021		2,081	(63)				(63)		2,018				
100234562	OWAYO	CA		06/28/2025		900	(20)				(20)		880				
100173578	YUMA	AZ		10/31/2024		878	(41)				(41)		837				
100172987	BRASELTON	GA		10/25/2024		1,076	(30)				(30)		1,046				
100171935	LAS VEGAS	NV		07/20/2023		553	(7)				(7)		546				
100220320	LITHIA	FL		07/11/2025		1,189	(11)				(11)		1,178				
100172946	WILDWOOD	NJ		10/25/2024		990	(28)				(28)		962				
100206727	TACOMA	WA		04/23/2025		842	(35)				(35)		807				
100212699	MCKINNEY	TX		05/28/2025		1,497	(23)				(23)		1,474				
100169328	PANDRMA CITY	CA		09/27/2024		894	(37)				(37)		857				
100236637	GALLISTON	TX		09/19/2025		857	(25)				(25)		832				
100211920	DOINGIAC	MI		05/19/2025		3,154	(47)				(47)		3,107				
100266576	LENNARDTOWN	MD		12/29/2025		934	(32)				(32)		902				
100207496	LAND O' LAKES	FL		04/29/2025		956	(12)				(12)		944				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
10019563	MODESTO	CA		02/24/2025		.467		(20)				(20)		.447				
100031668	HOLLISTER	CA		03/29/2019		1,307		(17)				(17)		1,290				
100067970	SEATTLE	WA		09/23/2021		2,178		(34)				(34)		2,144				
100136140	TEHACHAPI	CA		12/16/2023		918		(24)				(24)		894				
100254906	OCEAN CITY	NJ		11/14/2025		984		(39)				(39)		945				
100173905	WOODSTOCK	GA		10/31/2024		1,100		(51)				(51)		1,049				
100202690	BRACENTON	FL		03/24/2025		959		(20)				(20)		939				
100198350	BRACENTON	FL		02/28/2025		956		(17)				(17)		939				
100247236	CEDAR GLEN	CA		10/23/2025		937		(19)				(19)		918				
100178239	MONTEBELLO	CA		11/19/2024		1,004		(29)				(29)		975				
100180170	CENTER MORICHES	NY		11/25/2024		704		(11)				(11)		693				
100195246	THORNTON	CO		02/24/2025		1,541		(43)				(43)		1,498				
100215287	NORTHAMPTON	PA		06/12/2025		925		(21)				(21)		904				
100219014	OCALA	FL		06/27/2025		396		(8)				(8)		388				
100235440	SACRAMENTO	CA		08/29/2025		656		(31)				(31)		625				
100243702	MARICOPA	AZ		09/29/2025		984		(10)				(10)		974				
100091443	CHARLOTTE	NC		02/22/2023		1,044		(9)				(9)		1,035				
100168167	AURORA	CO		09/20/2024		1,012		(14)				(14)		998				
100166655	PHOENIX	AZ		09/13/2024		943		(24)				(24)		919				
100253171	NORTH LAKE	TX		10/30/2025		3,256		(93)				(93)		3,163				
100212710	WASHINGTON	DC		05/28/2025		889		(13)				(13)		876				
100255395	SKOKIE	IL		11/24/2025		1,159		(42)				(42)		1,117				
100257030	VIRGINIA BEACH	VA		11/26/2025		872		(46)				(46)		826				
100238281	BAKERFIELD	CA		09/19/2025		854		(28)				(28)		826				
100028950	COVINA	CA		10/26/2018		1,392		71				71		1,463				
100179669	RICHLAND	WA		11/21/2024		967		(16)				(16)		951				
4010081503	SALIN	OR		09/27/2024		972		(19)				(19)		953				
100143426	BELLEVUE	WA		02/16/2024		3,263		(108)				(108)		3,155				
100219877	PEERIS	CA		07/08/2025		925		(12)				(12)		913				
100214268	ROBERT PARK	CA		05/30/2025		951		(21)				(21)		930				
100162554	BIG BEAR LAKE	CA		06/12/2024		2,205		(31)				(31)		2,174				
100068104	UNION CITY	CA		08/25/2021		2,260		(26)				(26)		2,234				
100068105	NEWARK	NJ		08/25/2021		2,260		(26)				(26)		2,234				
100163270	SARASOTA	FL		06/13/2024		1,251		(40)				(40)		1,211				
100234823	DAVENPORT	FL		08/28/2025		884		(26)				(26)		858				
100108265	BEAVERTON	OR		05/24/2023		824		(41)				(41)		783				
100065146	OAKLAND	CA		07/14/2021		2,226		(52)				(52)		2,174				
100167069	BONITA SPRINGS	FL		09/13/2024		1,970		(99)				(99)		1,871				
100244713	COEUR D'ALENE	ID		09/29/2025		992		(19)				(19)		973				
100201669	CHULA VISTA	CA		03/18/2025		8,546		(216)				(216)		8,330				
100115825	GOODYEAR	AZ		07/20/2023		2,890		(43)				(43)		2,847				
100203947	DAVENPORT	FL		03/28/2025		995		(1)				(1)		994				
100171368	LEWISTON	ID		10/16/2024		1,010		(28)				(28)		982				
100269001	MAPLE GROVE	MN		12/29/2025		1,632		(46)				(46)		1,586				
100272257	CHARLOTTE	NC		01/08/2026		649		(14)				(14)		635				
100135152	BURLEN	WA		12/15/2023		886		(11)				(11)		885				
100120625	LOS ANGELES	CA		06/18/2023		960		(19)				(19)		941				
100253807	CLOVIS	CA		10/30/2025		858		(27)				(27)		831				
100166101	BURTONSVILLE	MI		09/09/2024		918		(21)				(21)		897				
3510130795	PALMETTO BAY	FL		10/07/2025		48,312								48,312				
100261704	FORT COLLINS	CO		12/12/2025		610		(24)				(24)		586				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100162536	BURNEY	CA		06/12/2024		919	(15)				(15)		904				
100067027	LAKEWOOD	CO		09/23/2021		1,972	(49)				(49)		1,923				
100266054	CUMING	GA		12/29/2025		715	(8)				(8)		707				
100103592	KISSIMEE	FL		05/08/2023		950	(3)				(3)		947				
100235942	AURORA	CO		09/04/2025		909	(21)				(21)		888				
100244061	SOUTHPORT	NC		09/29/2025		922	(34)				(34)		888				
100115333	MINNEOLA	FL		07/17/2023		927	(22)				(22)		905				
100212594	OLYMPIA	WA		05/29/2025		944	(9)				(9)		935				
100294969	NINEVEH	IN		11/17/2025		1,259	(46)				(46)		1,213				
100233641	BARNSTABLE	MA		10/30/2025		946	(34)				(34)		912				
100236084	WINTER GARDEN	FL		09/05/2025		917	(23)				(23)		894				
100235160	CENTER CONWAY	NH		06/28/2025		922	(28)				(28)		894				
100246017	WEBSTER	MA		10/07/2025		1,260	(20)				(20)		1,240				
100169655	BAKERSFIELD	CA		09/30/2024		1,000	(25)				(25)		975				
100055384	HELVICO	NC		03/23/2021		1,583	(77)				(77)		1,506				
100148327	DECATUR	GA		04/12/2024		1,000	(18)				(18)		982				
100246913	COLLINGA	CA		10/17/2025		863	(23)				(23)		840				
100253737	CHICAGO	IL		10/30/2025		981	(24)				(24)		957				
100179523	ROVERSFORD	PA		11/21/2024		1,056	(12)				(12)		1,044				
100164487	WENDELL	NC		06/21/2024		605	(15)				(15)		590				
100219850	CERES	CA		07/08/2025		991	(21)				(21)		970				
100254831	CLERMONT	FL		11/17/2025		1,300	(52)				(52)		1,248				
100177224	NEWMONT	RI		01/16/2025		959	(18)				(18)		941				
100209618	COLUMBUS	OH		05/02/2025		3,157	(65)				(65)		3,072				
100170382	TUCSON	AZ		10/08/2024		1,011	(23)				(23)		988				
100172792	BOYDS	MD		12/06/2024		3,301	(120)				(120)		3,181				
100162504	WOODRUFF	SC		06/12/2024		908	(10)				(10)		898				
100161536	FERNANDINA BEACH	FL		07/30/2024		831	(11)				(11)		820				
100238321	IRVING	TX		09/19/2025		984	(22)				(22)		962				
100245708	SARASOTA	FL		10/06/2025		995	(33)				(33)		962				
100024017	FREDERICKSBURG	VA		09/10/2018		2,219	(17)				(17)		2,202				
100194534	PELUSERVILLE	TX		02/14/2025		1,074	(25)				(25)		1,049				
100168491	DEER PARK	TX		09/25/2024		972	(25)				(25)		947				
100118984	KINGSBURG	CA		07/27/2023		1,537	(34)				(34)		1,503				
100177310	LAS VEGAS	NV		01/16/2025		897	(25)				(25)		872				
100195996	OAKLAND	CA		03/05/2025		12,583	(381)				(381)		12,202				
100211941	VIRGINIA BEACH	VA		05/19/2025		888	(19)				(19)		869				
100166527	BROKEN BOW	OK		12/30/2024		897	(13)				(13)		884				
100228733	NORTH WATTLE BEACH	SC		06/11/2025		23,602	(1,020)				(1,020)		22,582				
100152739	HEIET	CA		05/22/2024		940	(39)				(39)		901				
100243461	MIDDLETON	ID		09/26/2025		888	(31)				(31)		857				
100182112	LONG KEY	FL		12/12/2024		15,050	(239)				(239)		14,812				
100220540	CRYSTAL LAKE	IL		07/15/2025		883	(34)				(34)		849				
100026061	SAN JOSE	CA		06/20/2018		1,602	(40)				(40)		1,642				
100132100	CHELAN	WA		10/13/2023		989	(9)				(9)		981				
100253306	INDIAN TRAIL	NC		10/30/2025		931	(37)				(37)		894				
100226936	HILLTOP LAKES	TX		06/11/2025		908	(30)				(30)		878				
100228445	JURPA VALLEY	CA		06/11/2025		902	(24)				(24)		878				
100200538	HILTON HEAD ISLAND	SC		03/10/2025		1,190	(31)				(31)		1,159				
100143528	FITCHBURG	MA		02/21/2024		828	(28)				(28)		800				
100253761	LAVONIA	GA		10/30/2025		975	(33)				(33)		942				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100210478	PICO RIVERA	CA		05/12/2025		900		(40)			(40)		860				
100258091	CONROE	TX		11/28/2025		1,724		(29)			(29)		1,695				
100076594	CHULA VISTA	CA		12/16/2021		1,673		(127)			(127)		1,546				
100229469	TOIOWILLE	SC		06/15/2025		842		(21)			(21)		821				
100256524	BAKERSFIELD	CA		12/17/2025		877		(40)			(40)		837				
100067648	FREMONT	CA		09/23/2021		2,282		(11)			(11)		2,271				
100216139	LOS ANGELES	CA		06/17/2025		1,574		(34)			(34)		1,540				
100202867	ORLANDO	FL		03/24/2025		973		(20)			(20)		953				
100162311	PHILAN	CA		06/05/2024		5,369		(100)			(100)		5,269				
100169414	GREENVILLE	SC		09/30/2024		916		(22)			(22)		894				
100168781	EAGLE	ID		09/26/2024		525		(46)			(46)		479				
100127715	SHELTON	WA		09/08/2023		981		(12)			(12)		969				
100120769	PHOENIX	AZ		06/25/2023		667		(15)			(15)		652				
100115977	CLENSON	SC		07/20/2023		999		(24)			(24)		975				
100103239	SAN ANTONIO	TX		04/27/2023		773		(43)			(43)		730				
100216006	VALMUT CREEK	CA		07/11/2025		1,188		(42)			(42)		1,146				
100090035	OAKLAND	CA		01/13/2023		748		(17)			(17)		731				
100206673	COMA/CX	NY		04/24/2025		5,510		(167)			(167)		5,343				
100137520	SUGAR GROVE	NC		12/08/2023		29,378		(369)			(369)		29,009				
100144980	SACRAMENTO	CA		04/26/2024		3,225		(89)			(89)		3,136				
100245423	INDIAN HARBOUR BEACH	FL		10/06/2025		1,024		(34)			(34)		990				
100171915	RALEIGH	NC		10/17/2024		1,080		(18)			(18)		1,062				
100145837	PHILADELPHIA	PA		03/15/2024		803		(23)			(23)		780				
100272799	SCOTTSDALE	AZ		01/13/2026		319		(15)			(15)		304				
100226598	FONTANA	CA		07/30/2025		905		(22)			(22)		883				
100076071	SENUA	GA		01/07/2022		4,649		(130)			(130)		4,519				
100255864	MONTICELLO	NY		11/24/2025		1,352		(26)			(26)		1,326				
100130252	KATY	TX		09/28/2023		2,117		(114)			(114)		2,003				
100161556	GLENDALE	CA		07/30/2024		974		(16)			(16)		958				
100221606	BRANSON	MO		07/22/2025		2,354		(60)			(60)		2,294				
100158661	MC DONOUGH	GA		07/10/2024		975		(9)			(9)		966				
100200555	ATASCADERO	CA		03/11/2025		903		(32)			(32)		871				
100206315	SANT CLOUD	FL		04/17/2025		1,086		(12)			(12)		1,074				
100151077	BAYSE	VA		05/08/2024		947		(19)			(19)		928				
100244982	CHAPEL HILL	NC		09/29/2025		993		(23)			(23)		960				
100067650	NEWARK	NJ		09/23/2021		2,283		(11)			(11)		2,272				
100173155	WEST VALLEY	UT		10/30/2024		1,165		(13)			(13)		1,152				
100206257	CINCINNATI	KY		04/17/2025		902		(26)			(26)		874				
100150174	PORT CHARLOTTE	FL		04/30/2024		891		(26)			(26)		865				
100253598	DURHAM	NC		10/30/2025		717		(7)			(7)		710				
100162024	VALHOO	FL		07/31/2024		941		(33)			(33)		908				
100161712	LAS VEGAS	NV		07/30/2024		939		(30)			(30)		909				
100206810	PEACHTREE CITY	GA		04/23/2025		106,311		(3,419)			(3,419)		102,892				
100173187	BAKERSFIELD	CA		10/30/2024		2,635		(66)			(66)		2,569				
100203998	BRISTOL	RI		03/21/2025		626		(9)			(9)		617				
100235145	ORLANDO	FL		06/28/2025		591		(15)			(15)		576				
100165580	BRIDGEPORT	CT		06/29/2024		911		(19)			(19)		892				
100081613	PEARLAND	TX		03/24/2022		1,951		(27)			(27)		1,924				
100163092	STRATFORD	CT		06/13/2024		908		(15)			(15)		893				
100221136	POCONO PINES	PA		07/21/2025		908		(20)			(20)		888				
100068378	PHILADELPHIA	PA		06/25/2021		2,079		(61)			(61)		2,018				

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	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100258247	LEXINGTON	KY		12/02/2025		3,692			(81)		(81)		3,611	3,611			
100153262	COCONUT CREEK	FL		05/30/2024		945		(22)			(22)		923	923			
100133435	PORT ARANSAS	TX		10/19/2023		831		(27)			(27)		804	804			
100199295	ATLANTA	GA		03/05/2025		898		(28)			(28)		870	870			
100163941	LAS VEGAS	NV		09/27/2024		888		(43)			(43)		845	845			
100236794	STEAMBOAT SPRINGS	CO		09/12/2025		48,902		(1,538)			(1,538)		47,364	47,364			
100219888	PORT CHARLOTTE	FL		07/08/2025		1,034		(7)			(7)		1,027	1,027			
100219793	EAST HAVEN	CT		07/08/2025		952		(19)			(19)		933	933			
100254701	WILDMOOD	NJ		11/13/2025		3,076		(44)			(44)		3,032	3,032			
100164529	COMMERCE CITY	CO		06/21/2024		620		(13)			(13)		607	607			
100133791	TAMPA	FL		10/20/2023		774		(43)			(43)		731	731			
100149558	WINTER GARDEN	FL		04/26/2024		1,007		(13)			(13)		984	984			
100170255	BIG BEAR CITY	CA		10/08/2024		896		(16)			(16)		880	880			
100191275	MAGGIE VALLEY	NC		01/29/2025		745		(35)			(35)		710	710			
100146877	FRISSO	CO		03/26/2024		944		(4)			(4)		940	940			
100162018	BAKERSFIELD	CA		07/31/2024		1,010		(49)			(49)		961	961			
100213876	WAIKATOSA	HI		05/29/2025		881		(27)			(27)		854	854			
100201932	GULF SHORES	AL		03/18/2025		881		(40)			(40)		841	841			
100155924	HAULULA	HI		06/17/2024		970		(27)			(27)		943	943			
100228365	LYONS	CO		06/11/2025		939		(24)			(24)		915	915			
100238424	SOUTH JORDAN	UT		09/19/2025		956		(14)			(14)		942	942			
100159202	ORLANDO	FL		07/15/2024		901		(15)			(15)		886	886			
100286537	HILLSBOROUGH	CA		12/29/2025		323		(4)			(4)		319	319			
100172605	LOVELL	WA		10/23/2024		1,166		(9)			(9)		1,157	1,157			
100209550	INDIANAPOLIS	IL		05/02/2025		824		(33)			(33)		791	791			
100083948	SAINT LEONARD	MD		07/12/2022		943		(2)			(2)		341	341			
100169846	WEST MELBOURNE	FL		09/30/2024		942		(30)			(30)		912	912			
100219659	LAKIAH	CA		07/07/2025		1,046		(18)			(18)		1,028	1,028			
100070447	APPOKA	FL		09/23/2021		1,952		(71)			(71)		1,881	1,881			
100206639	VISALIA	CA		04/22/2025		916		(43)			(43)		873	873			
100135712	LOMPOC	CA		11/10/2023		708		(3)			(3)		705	705			
100255837	CROSSVILLE	TN		11/24/2025		930		(35)			(35)		895	895			
100159903	MIAMI	FL		06/16/2024		979		(15)			(15)		964	964			
100143560	WYANDANCH	NY		02/21/2024		889		(31)			(31)		858	858			
100083822	RIVERVIEW	FL		07/12/2022		1,439		(28)			(28)		1,411	1,411			
100215819	OAK ISLAND	NC		06/12/2025		889		(30)			(30)		859	859			
100245521	CHICO	CA		10/06/2025		1,008		(26)			(26)		982	982			
100244466	PITTSBURG	CA		09/29/2025		10,109		(323)			(323)		9,786	9,786			
100172553	LOGANVILLE	GA		10/21/2024		1,136							1,136	1,136			
100200472	MABLETON	GA		03/10/2025		802		(38)			(38)		764	764			
100216697	SUNRISE BEACH	TX		06/23/2025		945		(12)			(12)		933	933			
100102842	MATHER	CA		06/22/2023		1,014		(42)			(42)		972	972			
100186199	BEL AIR	MD		12/27/2024		697		(33)			(33)		664	664			
100173733	VAIL	CO		10/30/2024		724		(33)			(33)		691	691			
100080241	FISCHER	TX		02/25/2022		2,385		(144)			(144)		2,241	2,241			
100162755	HILLSDALE	NJ		06/12/2024		927		(14)			(14)		913	913			
100088982	BROOKHAVEN	GA		11/15/2022		909		(33)			(33)		876	876			
100209291	SACRAMENTO	CA		04/29/2025		976		(22)			(22)		954	954			
100211946	RALEIGH	NC		05/19/2025		966		(12)			(12)		954	954			
100218655	GULF SHORES	AL		06/27/2025		965		(11)			(11)		954	954			
100170242	FREDERICK	MD		10/08/2024		1,148		(11)			(11)		1,137	1,137			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10028179	LAURENCEVILLE	GA		06/11/2025		973		(6)			(8)		965	965			
10015293	KANSAS CITY	MO		05/17/2024		926		(9)			(9)		917	917			
10017025	WILDOMAR	CA		10/08/2024		1,017		(4)			(4)		1,013	1,013			
100068466	NEW BRUNSWICK	NJ		06/25/2021		2,057		(67)			(67)		1,990	1,990			
100167990	RICHMOND	TX		09/20/2024		54,088		(2,267)			(2,267)		51,821	51,821			
100143559	HAVERSTRAW	NY		02/21/2024		967		(17)			(17)		950	950			
100226798	BRAINERD	IL		07/30/2025		829		(12)			(12)		817	817			
100174516	BRADENTON	FL		10/31/2024		967		(31)			(31)		936	936			
100102490	FALL RIVER	MA		06/07/2023		1,100		(30)			(30)		1,070	1,070			
100156505	LOOIST	NC		07/25/2024		645		(30)			(30)		615	615			
100198900	LAKEWOOD VILLAGE	TX		02/28/2025		1,033		(48)			(48)		985	985			
100129558	CENTRAL ISLIP	NY		09/27/2023		787		(29)			(29)		758	758			
100162506	ANGEL FIRE	NM		06/12/2024		931		(22)			(22)		909	909			
100140242	HONOLULU	HI		01/18/2024		871		(9)			(9)		862	862			
100255908	EUREKA	CA		11/24/2025		1,429		(40)			(40)		1,389	1,389			
100175169	LAS VEGAS	NV		11/05/2024		1,016		(25)			(25)		991	991			
100254343	VIRGINIA BEACH	VA		11/07/2025		818		(17)			(17)		801	801			
100156451	PHOENIX	AZ		06/24/2024		940		(14)			(14)		926	926			
100024862	JAMAICA PLAIN	MA		09/20/2018		1,897		79			79		1,976	1,976			
100146865	DESBY	GBR		03/21/2024		655		(13)			(13)		642	642			
100151561	KENT	WA		05/10/2024		916		(12)			(12)		904	904			
100237012	BARTLETT	NH		09/12/2025		1,229		(45)			(45)		1,184	1,184			
100195624	PALMDALE	CA		02/24/2025		879		(37)			(37)		842	842			
100192331	YUCCA VALLEY	CA		02/05/2025		812		(16)			(16)		796	796			
100080945	LOS ANGELES	CA		03/10/2022		1,913		(33)			(33)		1,880	1,880			
100195242	MOUNT DORA	FL		02/24/2025		1,361		(32)			(32)		1,329	1,329			
100207421	KELESVILLE	CA		04/29/2025		952		(31)			(31)		921	921			
100038404	GULF SHORES	AL		11/15/2019		1,841		(71)			(71)		1,770	1,770			
100234913	DALLAS	TX		08/28/2025		990		(2)			(2)		978	978			
100175270	HEBER CITY	UT		11/05/2024		995		(11)			(11)		984	984			
100175274	HEBER CITY	UT		11/05/2024		995		(11)			(11)		984	984			
100210394	AURORA	CO		05/12/2025		789		(19)			(19)		770	770			
100201130	APEX	NC		03/12/2025		916		(32)			(32)		884	884			
100138450	TUSCON	AZ		12/19/2023		2,707		(32)			(32)		2,675	2,675			
100144148	EAST PROVIDENCE	RI		03/07/2024		933		(16)			(16)		917	917			
100234327	AUGUSTA	GA		08/28/2025		9,982		(93)			(93)		9,889	9,889			
100120017	AUSTIN	TX		06/11/2023		977		(12)			(12)		965	965			
100163944	OAK HILLS	CA		10/04/2024		1,047		(24)			(24)		1,023	1,023			
100237148	HOLLYWOOD	FL		08/28/2025		888		(41)			(41)		847	847			
100203541	BAKERSFIELD	CA		03/26/2025		973		(15)			(15)		958	958			
100080393	LAHAINA	HI		04/14/2022		1,751		(47)			(47)		1,704	1,704			
100119863	SAN JOSE	CA		06/10/2023		4,151		(65)			(65)		4,086	4,086			
100214811	FREERHOLD	NJ		06/11/2025		15,194		(322)			(322)		14,872	14,872			
100139447	LAS VEGAS	NV		12/19/2023		786		(15)			(15)		771	771			
100267142	INDEPENDENCE	MI		12/23/2025		989		(21)			(21)		968	968			
100277477	QUEEN CREEK	AZ		02/13/2026		291		(2)			(2)		289	289			
100166141	SAN TAN VALLEY	AZ		09/09/2024		1,423		(21)			(21)		1,402	1,402			
100209284	TUSCON	AZ		04/29/2025		984		(18)			(18)		966	966			
100139165	CARROLLTON	GA		12/28/2023		909		(7)			(7)		902	902			
100195918	BEAUMONT	CA		12/26/2024		802		(9)			(9)		793	793			
100170207	APEX	NC		10/08/2024		1,125		(15)			(15)		1,110	1,110			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175267	FRESNO	CA		11/05/2024		993		(18)			(18)		965	965	965		
100207010	SOIERS POINT	NI		04/24/2025		952		(15)			(15)		937	937			
100194736	CUMING	GA		02/21/2025		955		(16)			(16)		939	939			
100143742	HONOLULU	HI		04/05/2024		986		(10)			(10)		976	976			
100149686	MESA	AZ		04/26/2024		1,033		(16)			(16)		1,017	1,017			
100137698	HILTON HEAD ISLAND	SC		12/08/2023		416		(14)			(14)		402	402			
100025007	OAKLEY	UT		09/20/2018		886		134			134		1,020	1,020			
100160191	ROSE CITY	IN		07/18/2024		1,054		(21)			(21)		1,033	1,033			
100139192	SACRAMENTO	CA		12/28/2023		1,948		(49)			(49)		1,899	1,899			
100261301	AMERICAN CANYON	CA		12/08/2025		887		(13)			(13)		874	874			
100144342	WINCHESTER	MA		03/07/2024		1,286		(5)			(5)		1,281	1,281			
100255515	TALLAHASSEE	FL		06/12/2025		1,289		(33)			(33)		1,256	1,256			
100255515	CANTON	OH		11/24/2025		1,280		(46)			(46)		1,234	1,234			
100180275	JACKSON	TN		11/25/2024		1,052					(30)		868	868			
100219653	HENDERSON	NV		07/07/2025		898							1,077	1,077			
100209518	BELLFLOWER	CA		05/02/2025		1,084		(7)			(7)		1,077	1,077			
100075983	CANTON	OH		01/07/2022		1,946		(59)			(59)		1,787	1,787			
100130323	PLACERVILLE	CA		09/28/2023		955		(3)			(3)		952	952			
100192943	PLANO	TX		02/10/2025		897		(14)			(14)		883	883			
100215729	MOUNT DESERT	ME		06/12/2025		900		(17)			(17)		883	883			
100109773	OAKHURST	NI		08/04/2023		943		(22)			(22)		921	921			
100254562	SACRAMENTO	CA		11/17/2025		1,398		(34)			(34)		1,364	1,364			
100186038	MIAMI	FL		01/31/2025		954		(19)			(19)		935	935			
100254276	ARNOLD	CA		11/06/2025		1,336		(41)			(41)		1,295	1,295			
100115534	MIAMI	FL		07/19/2023		438		(4)			(4)		434	434			
100068257	BELLINGHAM	WA		08/25/2021		5,076		(165)			(165)		4,911	4,911			
100203524	SAN MARCOS	TX		03/26/2025		916		(27)			(27)		889	889			
100177381	BLUFFTON	SC		01/16/2025		17,349		(596)			(596)		16,753	16,753			
100235435	BLUFFTON	SC		08/29/2025		805		(38)			(38)		767	767			
100144602	PALM SPRINGS	CA		03/13/2024		1,236		(18)			(18)		1,218	1,218			
100207039	SAN DIEGO	CA		04/24/2025		1,004		(16)			(16)		988	988			
100060319	MARYSVILLE	WA		06/25/2021		2,164		(32)			(32)		2,132	2,132			
100160637	PORT SAINT LUCIE	FL		07/24/2024		912		(28)			(28)		884	884			
100228119	ARLINGTON	VA		08/07/2025		1,042		(18)			(18)		1,024	1,024			
100167794	MONROE	NY		09/19/2024		1,276		(33)			(33)		1,243	1,243			
100163038	CEDAR PARK	TX		06/13/2024		978		(21)			(21)		957	957			
100157619	FRISCO	CO		06/28/2024		813		(42)			(42)		771	771			
100159347	JACKSON TOWNSHIP	NI		07/15/2024		831		(22)			(22)		809	809			
100194001	SANTA PALLA	CA		02/11/2025		1,220		(12)			(12)		1,208	1,208			
100195244	ROSELLE	GA		02/24/2025		892		(23)			(23)		869	869			
100185737	LAS VEGAS	NV		12/23/2024		894		(19)			(19)		875	875			
100255670	GLENDALE	CA		11/24/2025		935		(20)			(20)		915	915			
100076985	WORCESTER	MA		01/07/2022		913		(7)			(7)		906	906			
100151169	RIVERSIDE	CA		05/09/2024		609		(24)			(24)		585	585			
100065936	LOOT	CA		07/28/2021		2,075		(32)			(32)		2,043	2,043			
100174947	TITUSVILLE	NI		10/31/2024		874		(44)			(44)		830	830			
100129493	DENVER	CO		09/15/2023		899		(12)			(12)		846	846			
100171593	DALLAS	TX		10/17/2024		1,126		(15)			(15)		1,111	1,111			
100102303	PASSAIC	NI		04/21/2023		614		(9)			(9)		605	605			
100198074	LOXEFORD	CA		07/09/2025		977		(23)			(23)		954	954			
100044405	ALEXANDRIA	VA		11/19/2020		1,784		7			7		1,791	1,791			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100201034	LAS VEGAS	NV		03/12/2025		989	(18)				(18)		971				
100128326	CHANDLER	AZ		09/14/2023		796	(26)				(26)		770				
100175198	OCEAN CITY	NJ		11/05/2024		2,373	(11)				(11)		2,362	2,362			
100137539	DENVER	CO		12/08/2023		874	(1)				(1)		873				
100199467	RALEIGH	NC		02/28/2025		1,019					(1)		1,018	1,018			
100171593	OREN	UT		10/16/2024		1,012	(30)				(30)		982				
100134743	ORLANDO	FL		10/30/2023		507	(12)				(12)		495				
100150879	COLLIERVILLE	TN		05/08/2024		952	(26)				(26)		924	924			
100202821	LEAVENWORTH	IA		03/24/2025		1,004	(10)				(10)		994				
100175066	PALMDALE	CA		11/05/2024		892	(34)				(34)		858				
100172219	MURFREESBORO	TN		10/17/2024		1,551	(72)				(72)		1,479	1,479			
100186432	AVONDALE	AZ		07/08/2025		921	(27)				(27)		894				
100255065	EL PASO	TX		11/19/2025		825	(31)				(31)		794				
100288802	DALLAS	TX		12/29/2025		680	(10)				(10)		670				
100191752	HEBER CITY	UT		02/20/2025		867	(33)				(33)		834				
100147571	WEST LAKE	OH		04/03/2024		1,259	(43)				(43)		1,216	1,216			
100189446	FORT MYERS	FL		01/14/2025		842	(24)				(24)		818				
100189191	HOUSTON	TX		07/13/2025		895	(22)				(22)		873				
100171246	ONTARIO	CA		10/16/2024		997	(40)				(40)		957				
100147000	POINCIPE BEACH	FL		03/27/2024		3,106	(14)				(14)		3,092	3,092			
100159475	WAIKOLA	HI		07/15/2024		854	(20)				(20)		834				
100176097	SALT LAKE CITY	UT		01/07/2022		2,192	(8)				(8)		2,184	2,184			
100167421	PORT CLINTON	OH		08/16/2024		842	(13)				(13)		829				
100195245	LAKE ARROWHEAD	CA		02/24/2025		967	(13)				(13)		954				
100235240	YOUNGSVILLE	LA		08/29/2025		791	(25)				(25)		766				
100049284	RICHMOND HILL	GA		11/20/2020		1,274	66				66		1,340	1,340			
100211768	BELLINGHAM	WA		05/19/2025		1,659	(40)				(40)		1,619				
100195241	PLEASANT HILL	CA		02/24/2025		965	(10)				(10)		955				
100277005	PLAINVILLE	MA		07/30/2026		298	(10)				(10)		288				
100174248	AVON	CO		10/31/2024		2,775	(51)				(51)		2,724	2,724			
100218700	OAKLAND	CA		06/27/2025		892	(29)				(29)		863				
100266792	SAN ANTONIO	TX		12/29/2025		308	(6)				(6)		302				
100179575	BOISE	ID		11/21/2024		995	(20)				(20)		975				
100088982	RIVIERA BEACH	FL		11/15/2022		985	(9)				(9)		976				
100200662	ALTON	TX		03/11/2025		1,031	(7)				(7)		1,024	1,024			
100176964	EAST STRADSBURG	PA		11/15/2024		1,348	(24)				(24)		1,324	1,324			
100276610	LYNWOOD	CA		01/28/2026		329	(3)				(3)		326				
100101901	HOLLYWOOD	FL		04/06/2023		841	(21)				(21)		820				
100120665	DUNCANVILLE	TX		08/24/2023		932	(19)				(19)		913				
100144324	GARDEN GROVE	CA		03/07/2024		777	(26)				(26)		751				
100272499	FALLS CHURCH	VA		07/08/2026		621	(14)				(14)		607				
100189434	HILTON HEAD ISLAND	SC		01/14/2025		944	(29)				(29)		915				
100167983	BELTSVILLE	MD		09/20/2024		961	(27)				(27)		934				
100186299	SARASOTA	FL		12/27/2024		973	(18)				(18)		961				
100139123	MARIETTA	GA		12/28/2023		755	(18)				(18)		737				
100169837	SALDOO	TX		09/30/2024		3,247	(105)				(105)		3,142	3,142			
100189538	MONTESANO	WA		07/16/2025		1,086	(7)				(7)		1,079	1,079			
100096571	BROOKLYN	NY		12/29/2022		1,042	(15)				(15)		1,027				
100173140	SMITHFIELD	NC		10/30/2024		890	(26)				(26)		864				
100178483	MIAMI	FL		11/21/2024		5,559	(233)				(233)		5,326	5,326			
100088287	ONTARIO	CA		10/24/2022		1,057	(7)				(7)		1,050	1,050			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100147941	BELGRADE	MT		04/08/2024		1,100		(6)			(8)		1,092	1,092			
100092356	BRENTWOOD	TN		02/09/2023		930		(25)			(25)		905	905			
100218795	WEST FARGO	ND		06/27/2025		902		(24)			(24)		878	878			
100230019	TANNERSVILLE	PA		08/25/2025		760		(27)			(27)		733	733			
100068215	ROCKLIN	CA		08/25/2021		2,218		(32)			(32)		2,186	2,186			
100053346	POIMRET CENTER	CT		03/23/2021		2,652		(58)			(58)		2,594	2,594			
100197564	MARYSVILLE	WA		02/26/2025		1,009		(10)			(10)		999	999			
100141732	OCEANSIDE	CA		01/30/2024		776		(37)			(37)		739	739			
100236233	SHELBY TOWNSHIP	MI		09/10/2025		797		(26)			(26)		771	771			
100271715	SOUTH LAKE TAHOE	CA		02/10/2026		288		(7)			(7)		281	281			
100173700	DEERFIELD BEACH	FL		10/30/2024		915		(31)			(31)		884	884			
100272979	WEST YARMOUTH	MA		01/15/2026		279		(10)			(10)		269	269			
100185234	FRESNO	CA		01/24/2025		1,079		(47)			(47)		1,032	1,032			
100254331	GLENSHAW	PA		11/07/2025		1,076		(22)			(22)		1,054	1,054			
100226696	CHANDLER	AZ		07/30/2025		2,318		(18)			(18)		2,300	2,300			
100154324	LOS ANGELES	CA		06/14/2024		1,061		(14)			(14)		1,047	1,047			
100272900	LAWNDALE	CA		01/08/2026		614		(21)			(21)		593	593			
100203977	GRAND RAPIDS	MI		03/28/2025		932		(8)			(8)		924	924			
100087712	TAMPA	FL		09/29/2022		2,768		(28)			(28)		2,740	2,740			
100273918	PHOENIX	AZ		01/23/2026		313		(7)			(7)		306	306			
100000446	SANTA MARIA	CA		09/27/2016		1,544		164			164		1,708	1,708			
100151788	BOWIE	MD		05/10/2024		717		(13)			(13)		704	704			
100149892	OSIEGO	IL		06/07/2024		876		(23)			(23)		853	853			
100075728	HUFFMAN	TX		04/08/2022		99,317		(92)			(92)		98,725	98,725			
100188345	PLANO	TX		01/08/2025		1,121		(15)			(15)		1,106	1,106			
100268612	JACKSON	TN		12/29/2025		662		(9)			(9)		653	653			
100076218	POWALLUP	WA		01/07/2022		1,296		(36)			(36)		1,230	1,230			
100226784	SILT	CO		07/30/2025		1,516		(40)			(40)		1,476	1,476			
100254211	SAN TAN VALLEY	AZ		11/06/2025		1,174		(24)			(24)		1,150	1,150			
100254865	FORT WORTH	TX		11/17/2025		1,329		(36)			(36)		1,293	1,293			
100147237	SILVER SPRING	MD		01/30/2024		751		(6)			(6)		745	745			
100157325	BROOKLYN	NY		02/20/2025		934		(25)			(25)		909	909			
100218809	NASHVILLE	TN		06/27/2025		915		(16)			(16)		899	899			
100254798	WOODBRIIDGE	VA		11/14/2025		813		(26)			(26)		787	787			
100170327	DURHAM	NC		10/08/2024		3,611		(111)			(111)		3,500	3,500			
100156046	KATY	TX		06/18/2024		865		(5)			(5)		860	860			
100200578	EDINBURG	TX		03/11/2025		1,011		(6)			(6)		1,005	1,005			
100090334	NEWMAN	GA		12/22/2022		807		(18)			(18)		789	789			
100203280	ALTON	TX		03/27/2025		867		(34)			(34)		833	833			
100238108	GENEVA	OH		11/26/2025		841		(34)			(34)		807	807			
100254426	BLOOMINGTON	CA		11/07/2025		559		(13)			(13)		546	546			
100257023	SEMINOLE	FL		11/26/2025		1,022		(34)			(34)		988	988			
100214377	THE VILLAGES	FL		06/02/2025		868		(22)			(22)		846	846			
100054600	BURE	VA		03/23/2021		1,205		(42)			(42)		1,163	1,163			
100190248	HUMBLE	TX		09/28/2023		1,000		(28)			(28)		972	972			
100089253	GARLAND	TX		01/26/2023		1,044		(3)			(3)		1,041	1,041			
100179426	JUPITER	FL		12/27/2024		955		(18)			(18)		937	937			
100171769	SACRAMENTO	CA		10/17/2024		1,094		(21)			(21)		1,073	1,073			
100151441	APEX	NC		05/10/2024		903		(9)			(9)		894	894			
100255095	SPRING HILL	TN		11/20/2025		880		(11)			(11)		869	869			
100272046	MIAMI GARDENS	FL		01/08/2026		603		(22)			(22)		581	581			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148283	PORT ANGELES	WA		04/12/2024		1,223		(19)			(19)		1,204		1,204		
100168663	GLENDALE	CA		09/25/2024		918		(28)			(28)		890		890		
100255980	JASPER	AL		11/24/2025		940		(27)			(27)		913		913		
100273191	SACRAMENTO	CA		01/15/2026		626		(16)			(16)		610		610		
100176389	SAN ANTONIO	TX		11/15/2024		981		(26)			(26)		955		955		
100219816	KILL DEVIL HILLS	NC		07/08/2025		970		(15)			(15)		955		955		
100235047	HANSVILLE	WA		06/28/2025		996		(26)			(26)		970		970		
100254324	FLAGSTAFF	AZ		11/07/2025		902		(30)			(30)		872		872		
100210412	WEST BRIDGEWATER	MA		05/12/2025		340		(16)			(16)		324		324		
100236323	HAMILTON	NJ		09/12/2025		1,916		(60)			(60)		1,856		1,856		
100254002	BEAVERTON	OR		10/30/2025		981		(23)			(23)		958		958		
100266881	QUEEN CREEK	AZ		12/23/2025		989		(31)			(31)		958		958		
100140206	RIVERVIEW	FL		01/11/2024		641		(22)			(22)		619		619		
100192905	MINNEAPOLIS	MN		02/10/2025		1,144		(8)			(8)		1,136		1,136		
100255081	AURORA	CO		11/24/2025		1,000		(18)			(18)		982		982		
100209871	MOUNT PLEASANT	SC		06/11/2025		874		(18)			(18)		856		856		
100199184	CATAIC	CA		04/04/2025		7,385		(209)			(209)		7,186		7,186		
100268442	BONITA SPRINGS	FL		12/29/2025		1,034		(35)			(35)		999		999		
100272947	HUNTSVILLE	NC		01/15/2026		682		(10)			(10)		672		672		
100197637	NORTH CHERSTERFIELD	VA		02/26/2025		595		(33)			(33)		562		562		
100185168	ATLANTA	GA		12/20/2024		1,053		(18)			(18)		1,035		1,035		
100160399	OXFORD	ME		07/19/2024		288		(13)			(13)		255		255		
100169007	ESTERO	FL		09/27/2024		17,230		(76)			(76)		16,454		16,454		
100165947	SACRAMENTO	CA		12/26/2024		809		(19)			(19)		790		790		
100167409	ENGLEWOOD	CO		09/16/2024		955		(15)			(15)		840		840		
100255655	KISSIMEE	FL		11/24/2025		1,060		(5)			(5)		1,055		1,055		
100211560	GOODYEAR	AZ		06/23/2025		864		(29)			(29)		835		835		
100149384	LAVERN	AZ		04/24/2024		1,028		(10)			(10)		1,018		1,018		
100272638	PAISON	AZ		07/09/2026		287		(14)			(14)		273		273		
100272343	ROSELAND	VA		01/08/2026		560		(17)			(17)		543		543		
100071981	MARATHON	FL		10/29/2021		1,980		(59)			(59)		1,921		1,921		
100210433	LOS ANGELES	CA		05/12/2025		1,051		(7)			(7)		1,044		1,044		
100148801	LAKELAND	FL		04/17/2024		1,270		(21)			(21)		1,249		1,249		
100156722	AURORA	CO		06/26/2024		3,946		(73)			(73)		3,873		3,873		
100201727	OCEAN CITY	NJ		03/18/2025		994		(20)			(20)		974		974		
100244584	CHICAGO	IL		09/29/2025		16,107		(266)			(266)		15,841		15,841		
100017093	HAYWARD	CA		04/26/2018		3,270		(5)			(5)		3,265		3,265		
100236333	FRISSO	CO		08/10/2025		669		(29)			(29)		640		640		
100206334	CHICAGO	IL		04/17/2025		1,006		(26)			(26)		980		980		
100243142	BAKERSFIELD	CA		09/26/2025		1,222		(58)			(58)		1,164		1,164		
100167028	PORT SAINT LUCIE	FL		09/13/2024		813		(33)			(33)		780		780		
100272865	LEVERETT	MA		01/08/2026		608		(19)			(19)		589		589		
100192485	EASTON	MA		02/07/2025		901		(5)			(5)		896		896		
100254578	PLACERVILLE	CA		11/07/2025		1,235		(44)			(44)		1,191		1,191		
100247455	CHICAGO	IL		11/26/2025		1,235		(44)			(44)		1,191		1,191		
100245791	MIDLOTHIAN	VA		10/29/2025		934		(38)			(38)		896		896		
100272218	LELAND	NC		07/08/2026		620		(20)			(20)		600		600		
100177130	FRESNO	CA		01/16/2025		703		(33)			(33)		670		670		
100161825	NEWTON	MA		07/31/2024		892		(22)			(22)		870		870		
100244765	WASHINGTON	DC		09/29/2025		789		(31)			(31)		758		758		
100238052	EVANS	CO		10/03/2025		796		(38)			(38)		758		758		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10244470	NEW BUFFALO	MI		09/29/2025		978		(25)			(25)		953		953		
10016404	FALLSBURG	NY		08/28/2024		951		(30)			(30)		921		921		
100164907	FALLSBURG	NY		08/28/2024		951		(30)			(30)		921		921		
10027252	HACKETTSTOWN	NJ		01/08/2026		661		(17)			(17)		644		644		
10025409	ATGLEN	PA		11/17/2025		1,117		(58)			(58)		1,059		1,059		
10014351	SACRAMENTO	CA		02/16/2024		962		(22)			(22)		940		940		
10009037	MARIPOSA	CA		12/22/2022		670		(4)			(4)		666		666		
10015935	NORTH MIAMI	FL		06/16/2024		732		(18)			(18)		714		714		
10025580	MENFEE	CA		11/24/2025		1,029		(18)			(18)		1,011		1,011		
10024481	AUSTIN	TX		09/29/2025		852		(35)			(35)		817		817		
10024649	FRESNO	CA		10/10/2025		845		(28)			(28)		817		817		
10014437	MANOR	TX		03/07/2024		910		(25)			(25)		885		885		
100091977	LOS ANGELES	CA		02/07/2023		958		(11)			(11)		947		947		
10018872	RIDGEFIELD	WA		09/26/2024		1,015		(30)			(30)		985		985		
10024504	MACOMB	MI		10/24/2025		696		(11)			(11)		685		685		
100154198	MIAMI	FL		07/11/2024		928		(27)			(27)		901		901		
100186731	MOBILE	AL		12/31/2024		961		(17)			(17)		944		944		
100171676	SARATOGA SPRINGS	NY		10/16/2024		1,061		(21)			(21)		1,040		1,040		
100173483	LODST VALLEY	NY		10/29/2024		973		(19)			(19)		954		954		
100173008	NUERO	CA		10/25/2024		1,016		(16)			(16)		1,000		1,000		
100171868	LINCOLN	NE		10/17/2024		973		(14)			(14)		959		959		
100246265	ORANGE PARK	FL		10/10/2025		11,692		(488)			(488)		11,224		11,224		
100146822	BENJAMONT	CA		03/20/2024		7,910		(108)			(108)		7,802		7,802		
100238878	MANASSAS PARK	VA		09/23/2025		925		(24)			(24)		901		901		
100244900	FORT WORTH	TX		09/29/2025		933		(32)			(32)		901		901		
100181893	PELUSERYVILLE	TX		12/11/2024		953		(32)			(32)		921		921		
100099888	TULSON	AZ		03/28/2023		511		(17)			(17)		494		494		
100179503	KENT	WA		11/21/2024		1,518		(5)			(5)		1,513		1,513		
100055829	ANCHORAGE	AK		03/23/2021		1,323		(16)			(16)		1,207		1,207		
100070783	BROOKLYN	NY		10/01/2021		2,342		(1)			(1)		2,341		2,341		
100188971	SAN TAN VALLEY	AZ		01/09/2025		631		(15)			(15)		616		616		
100201028	CHARLOTTE	NC		03/12/2025		982		(15)			(15)		967		967		
100189436	CHARLOTTE	NC		01/14/2025		902		(32)			(32)		870		870		
100169406	NORTH BEND	WA		09/30/2024		838		(17)			(17)		821		821		
100177582	CHARLOTTE	NC		01/16/2025		773		(36)			(36)		737		737		
100246739	PORT MURRAY	NJ		10/15/2025		944		(12)			(12)		932		932		
100255882	ROCKLEDGE	FL		09/04/2025		810		(28)			(28)		782		782		
100218885	MIAMI	FL		06/27/2025		712		(34)			(34)		678		678		
100253406	LAKE LURE	NC		10/30/2025		828		(26)			(26)		802		802		
100235730	SPRINGFIELD	VA		09/22/2025		984		(15)			(15)		969		969		
100135989	HYATTSVILLE	MD		11/13/2023		1,146		(1)			(1)		1,145		1,145		
100253126	STATE COLLEGE	PA		10/30/2025		951		(37)			(37)		914		914		
100236202	PEMBROKE PINES	FL		09/10/2025		844		(28)			(28)		816		816		
100235903	ORANGE BEACH	AL		09/04/2025		851		(28)			(28)		823		823		
100219402	OAKLAND	CA		07/07/2025		1,007		(25)			(25)		982		982		
100228298	SPOKANE	WA		08/11/2025		845		(30)			(30)		815		815		
100238094	PATASKALA	OH		09/15/2025		664		(31)			(31)		633		633		
100182145	SARASOTA	FL		12/12/2024		1,349		(7)			(7)		1,342		1,342		
100141580	SAN MARCOS	TX		01/30/2024		753		(28)			(28)		725		725		
100068211	MARTINEZ	CA		06/25/2021		2,658		(98)			(98)		2,560		2,560		
100142109	MISSION VIEJO	CA		02/29/2024		901		(11)			(11)		890		890		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014667	LOGANVILLE	GA		03/20/2024		.986		(.16)				(.16)	.970	.970			
10022821	NIPMOC	CA		06/12/2025		1,053		(24)				(24)	1,029	1,029			
10014273	WALDRF	MD		02/08/2024		.843		(7)				(7)	.836	.836			
10005483	CHICAGO	IL		03/23/2021		1,009		(113)				(113)	.896	.896			
10019240	PL WOUTH	IN		02/07/2025		.933		(9)				(9)	.924	.924			
10025403	PORTLAND	OR		10/30/2025		.728		(25)				(25)	.703	.703			
10016060	WEST PALM BEACH	FL		07/17/2024		.658		(26)				(26)	.832	.832			
10018935	BONNBSORO	MD		01/16/2025		.752		(30)				(30)	.722	.722			
10025473	PUEBLO	CO		11/14/2025		.924		(40)				(40)	.884	.884			
10023634	CHICAGO	IL		09/12/2025		.616		(24)				(24)	.592	.592			
10069146	GAITHERSBURG	MD		09/01/2021		4,457		(77)				(77)	4,380	4,380			
10026492	LOS ANGELES	CA		12/19/2025		32,213		(1,533)				(1,533)	30,680	30,680			
10023367	NORTH HIGHLANDS	CA		10/30/2025		1,214		(34)				(34)	1,180	1,180			
100101975	FONTANA	CA		04/14/2023		.721		(43)				(43)	.678	.678			
100209215	RENO	NV		04/29/2025		1,823		(21)				(21)	1,802	1,802			
10013567	OAKLAND	CA		11/09/2023		.690		(25)				(25)	.665	.665			
100110354	GLEN ST MARY	FL		06/30/2023		.651		(1)				(1)	.650	.650			
100148601	TAMPA	FL		04/12/2024		.932		(21)				(21)	.911	.911			
100220877	HURRICANE	UT		07/18/2025		.969		(12)				(12)	.957	.957			
10023570	CENTENNIAL	CO		10/30/2025		.963		(35)				(35)	.928	.928			
100234851	SAN TAN VALLEY	AZ		06/28/2025		.939		(11)				(11)	.928	.928			
100193466	ROSLINDALE	MA		02/10/2025		1,010		(7)				(7)	1,003	1,003			
100220690	LEVITOWN	NY		07/18/2025		.650		(15)				(15)	.635	.635			
100136297	BLUE RIDGE	GA		12/18/2023		.959		(13)				(13)	.946	.946			
100233621	ROANOKE	VA		10/30/2025		.975		(24)				(24)	.951	.951			
100170356	EAGLE RIVER	AK		10/08/2024		1,007		(25)				(25)	.982	.982			
100115932	EXPORT	PA		07/20/2023		.967		(2)				(2)	.965	.965			
100221576	LA MESA	CA		07/22/2025		.850		(23)				(23)	.827	.827			
100253430	HACKETTSTOWN	NJ		10/30/2025		1,005		(29)				(29)	.976	.976			
100229077	ALACHUA	FL		06/14/2025		1,010		(32)				(32)	.978	.978			
100108988	SUPPLY	NC		05/31/2023		.578		(28)				(28)	.550	.550			
100186962	BEAVERCREEK	OH		02/10/2025		.792		(28)				(28)	.764	.764			
100236009	CARROLLTON	GA		09/04/2025		.881		(34)				(34)	.847	.847			
100238726	MERIDITH	NH		09/22/2025		.863		(16)				(16)	.847	.847			
100186421	POWERSFORD	PA		12/30/2024		1,038		(6)				(6)	1,032	1,032			
100219829	KEIMMER	TX		07/08/2025		3,975		(104)				(104)	3,871	3,871			
4010049915	TRENTON	NJ		03/22/2023		.932		(30)				(30)	.902	.902			
100149692	KEY BISCAYNE	FL		04/26/2024		1,453		(7)				(7)	1,446	1,446			
100162523	MIRAMAR BEACH	FL		06/12/2024		.891		(12)				(12)	.879	.879			
100200353	PIEDMONT	CA		03/10/2025		3,013		(92)				(92)	2,921	2,921			
100243703	EDMOND	OK		09/29/2025		3,698		(80)				(80)	3,618	3,618			
100202417	GRAND RAPIDS	MI		03/19/2025		23,420		(889)				(889)	22,531	22,531			
100092057	NEW HYDE PARK	NY		02/09/2023		5,101		(101)				(101)	5,000	5,000			
100220464	POWDER SPRINGS	GA		07/15/2025		6,769		(226)				(226)	6,543	6,543			
100211514	LAKE HUGHES	CA		06/05/2025		.812		(38)				(38)	.774	.774			
100193200	ASHEVILLE	NC		02/10/2025		.954		(12)				(12)	.942	.942			
100269453	SPOKANE VALLEY	WA		12/29/2025		.536		(12)				(12)	.524	.524			
100236182	WARRINSTER	PA		09/10/2025		1,032		(25)				(25)	1,007	1,007			
100220760	FOLSOM	CA		07/18/2025		.938		(26)				(26)	.912	.912			
100228570	WEST VALLEY CITY	UT		06/11/2025		.934		(21)				(21)	.913	.913			
100220399	LAKEVILLE	WI		07/15/2025		2,540		(51)				(51)	2,489	2,489			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023739	GLENDAL	CA		01/23/2026		305		(9)			(9)		236	236			
10022004	OAK RIDGE	NJ		06/14/2025		982		(35)			(35)		947	947			
10019293	SCHUMBERG	IL		02/10/2025		832		(25)			(25)		807	807			
10016107	NOXIMS	FL		07/24/2024		985		(24)			(24)		961	961			
100151941	CONROE	TX		06/14/2024		1,217		(43)			(43)		1,174	1,174			
100214013	INTERLACHEN	FL		05/29/2025		34,215		(897)			(897)		33,318	33,318			
100209026	CRESTLINE	CA		06/11/2025		892		(33)			(33)		859	859			
100151716	HACKETTSTOWN	NJ		05/10/2024		287		(14)			(14)		273	273			
100227106	ST PETERSBURG	FL		07/30/2025		835		(20)			(20)		815	815			
100173236	MT PLEASANT	SC		10/30/2024		21,251		(435)			(435)		20,816	20,816			
100226361	COLUMBIA	SC		07/30/2025		889		(21)			(21)		868	868			
100114838	BRYSON CITY	NC		07/10/2023		1,173		(4)			(4)		1,169	1,169			
100206578	HOUSTON	TX		05/22/2025		797		(38)			(38)		759	759			
100221290	SUPRISE	AZ		07/22/2025		892		(39)			(39)		853	853			
100206656	SEERONK	WA		04/24/2025		898		(19)			(19)		879	879			
100246155	RENTON	WA		10/08/2025		1,083		(49)			(49)		1,034	1,034			
100215820	PUNTA GORDA	FL		06/12/2025		807		(29)			(29)		778	778			
100221646	MIAMI	FL		07/23/2025		538		(18)			(18)		520	520			
100216194	SANTA ANA	CA		06/20/2025		885		(11)			(11)		874	874			
100221168	MADISON	WI		07/21/2025		924		(17)			(17)		907	907			
100119437	WHEELER	OR		07/31/2023		968		(11)			(11)		957	957			
10014298	SEATTLE	WA		01/30/2024		12,201		(128)			(128)		12,073	12,073			
100204042	FRESNO	CA		03/28/2025		1,194		(21)			(21)		1,173	1,173			
100146800	CHATTANOOGA	TN		03/26/2024		853		(3)			(3)		850	850			
100146905	CHATTANOOGA	TN		03/26/2024		853		(3)			(3)		850	850			
100193960	SANTA MARIA	CA		02/10/2025		981		(18)			(18)		963	963			
100232326	NASHVILLE	TN		08/13/2025		929		(34)			(34)		895	895			
100180728	BELLEROSE	NY		11/26/2024		1,018		(11)			(11)		1,007	1,007			
100074454	WILLIAMSTOWN	NJ		12/02/2021		1,673		(28)			(28)		1,645	1,645			
100128164	PALMETTO	FL		09/18/2023		960		(10)			(10)		950	950			
100154188	SAHARITA	AZ		07/11/2024		637		(27)			(27)		610	610			
100153239	KENNETT SQUARE	PA		05/30/2024		1,123		(1)			(1)		1,122	1,122			
10025562	HILTON HEAD ISLAND	SC		11/24/2025		1,013		(23)			(23)		990	990			
100229326	MODESTO	CA		08/15/2025		842		(25)			(25)		817	817			
100213804	INDIANAPOLIS	IL		05/29/2025		935		(18)			(18)		917	917			
100229137	POINCIPE BEACH	FL		06/14/2025		938		(21)			(21)		917	917			
100216548	WASHINGTON	DC		06/23/2025		928		(10)			(10)		918	918			
100167472	ELK GROVE VILLAGE	IL		10/31/2024		930		(14)			(14)		916	916			
100149805	HENDERSON	NV		04/29/2024		790		(55)			(55)		735	735			
100218505	JOLIET	IL		06/27/2025		1,128		(37)			(37)		1,091	1,091			
100177251	WALKER	HI		01/16/2025		944		(32)			(32)		912	912			
100211421	MIAMI	FL		05/16/2025		878		(41)			(41)		837	837			
100221153	SELBYVILLE	DE		07/21/2025		966		(22)			(22)		944	944			
100204735	VENURA	CA		04/09/2025		789		(25)			(25)		764	764			
100190702	BRKEN BOWL	OK		01/28/2025		7,300		(137)			(137)		7,163	7,163			
100151405	ROUND ROCK	TX		05/10/2024		1,009							1,009	1,009			
100221550	NEW BUFFALO	MI		07/22/2025		985		(23)			(23)		962	962			
100197204	SAN ANTONIO	TX		11/28/2023		820		(31)			(31)		789	789			
100238299	FITCHBURG	MA		09/19/2025		1,564		(31)			(31)		1,533	1,533			
100202782	MONTICELLO	NY		03/24/2025		873		(22)			(22)		851	851			
100159003	TALLAHASSEE	FL		08/15/2024		3,252		(59)			(59)		3,193	3,193			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100210301	TRENTON	NJ		05/09/2025		794		(11)			(11)		783		783		
100204088	FULTON	MD		03/28/2025		806		(23)			(23)		783		783		
100155858	CHARLOTTE	NC		06/17/2024		24 234		(53)			(53)		24 156		24 156		
100065076	TOMAS RIVER	NJ		07/14/2021		1 961		(15)			(15)		1 908		1 908		
100210294	SAN ANTONIO	TX		05/09/2025		779		(34)			(34)		764		764		
100246894	BALDWIN PARK	CA		10/17/2025		848		(50)			(50)		814		814		
100236397	BREKERTON	VA		09/12/2025		1 513		(31)			(31)		1 463		1 463		
100202822	WILLINGTON	DE		03/24/2025		763		(40)			(40)		732		732		
100210584	SOUTH CHESTERFIELD	VA		05/15/2025		843		(19)			(19)		803		803		
100146823	KISSIMEE	FL		03/26/2024		870		(23)			(23)		855		855		
100220202	CHUGIAK	AK		06/14/2025		780		(48)			(48)		761		761		
100226654	EDMOND	OK		07/30/2025		923		(5)			(5)		900		900		
100219894	CHARLOTTESVILLE	VA		07/08/2025		927		(23)			(23)		906		906		
100286751	BURLINGTON	NC		12/29/2025		691		(17)			(17)		686		686		
100166012	MODESTO	CA		09/06/2024		3 014		(81)			(81)		2 966		2 966		
100215475	OLYMPIA	WA		06/12/2025		941		(23)			(23)		924		924		
100151422	HORSESHOE BAY	TX		05/10/2024		925		(42)			(42)		902		902		
100064803	SAN BERNARDINO	CA		07/14/2021		2 112		(21)			(21)		2 031		2 031		
100160523	COLORADO SPRINGS	CO		07/19/2024		456		(40)			(40)		454		454		
100203150	TEBICOLA	CA		03/27/2025		1 003		(18)			(18)		963		963		
100172998	LA PORTE	TX		10/25/2024		1 908		(21)			(21)		1 866		1 866		
100214356	PIGEON FORGE	TN		06/02/2025		1 143		(12)			(12)		1 122		1 122		
4010063201	PHILADELPHIA	PA		04/29/2024		244		(45)			(45)		240		240		
100272669	LAKE ELSINORE	CA		01/09/2026		291		(69)			(69)		279		279		
100246157	AUDUBON	WI		10/08/2025		989		(14)			(14)		944		944		
100226055	FREEDOM	WI		08/11/2025		2 529		(22)			(22)		2 460		2 460		
100207773	BURLINGTON	NC		04/28/2025		885		(21)			(21)		863		863		
100212166	PELLEGRINVILLE	TX		05/22/2025		877		(17)			(17)		863		863		
100211644	TAYLORSVILLE	UT		05/16/2025		884		(18)			(18)		863		863		
100144362	SPRINGFIELD	VA		03/07/2024		960		(120)			(120)		943		943		
100158757	SPRINGWAY	WA		07/10/2024		1 053		(14)			(14)		1 035		1 035		
100245518	PERRY	GA		10/06/2025		2 993		(37)			(37)		2 863		2 863		
100173007	NORTH RICHLAND HILLS	TX		10/25/2024		1 003		(10)			(10)		989		989		
100175268	SANDY	UT		11/05/2024		4 578		(25)			(25)		4 456		4 456		
100209861	ORO VALLEY	AZ		04/29/2025		902		(12)			(12)		884		884		
100210575	LEHIGH ACRES	FL		05/15/2025		900		(30)			(30)		863		863		
100158446	YUCCA VALLEY	CA		07/10/2024		933		(21)			(21)		923		923		
100144400	CORRALA	NC		03/07/2024		885		(18)			(18)		860		860		
100179613	MARGANSETT	RI		11/21/2024		1 273		(10)			(10)		1 252		1 252		
100214152	FORT WORTH	TX		05/30/2025		1 002		(27)			(27)		990		990		
100180634	KISSIMEE	FL		11/26/2024		577		(24)			(24)		550		550		
100164475	APEX	NC		06/21/2024		820		(21)			(21)		796		796		
100148607	BAYOU VISTA	TX		04/12/2024		950		(30)			(30)		929		929		
100155150	MIAMI	FL		07/19/2024		924		(26)			(26)		894		894		
100151011	SEVIERVILLE	TN		05/08/2024		950		(108)			(108)		924		924		
100220256	SONOMA	CA		07/30/2025		2 277		(41)			(41)		2 169		2 169		
100159769	NASHVILLE	TN		07/10/2024		1 967		(35)			(35)		1 926		1 926		
100186189	GLENDALE	CA		12/27/2024		742		(26)			(26)		707		707		
100219843	SANTA ANA	CA		07/10/2025		854		(17)			(17)		828		828		
100157672	ASHBURN	VA		07/09/2024		1 895		(36)			(36)		1 878		1 878		
100169574	NORTH FORT MYERS	FL		12/26/2024		856							820		820		

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100127502	CAROLINA BEACH	NC		06/06/2023		1,033		(13)			(13)		1,020	1,020			
100063621	LAKE ELSINORE	CA		06/06/2022		1,550		(50)			(50)		1,500	1,500			
100244662	VISALIA	CA		09/29/2025		961		(19)			(19)		942	942			
10017258	APPLE VALLEY	CA		04/26/2018		1,293		103			103		1,396	1,396			
100143605	CROFTON	MD		03/06/2024		839		(32)			(32)		807	807			
100203473	DALLAS	TX		03/26/2025		861		(22)			(22)		839	839			
100159698	PHOENIX	AZ		06/23/2024		370		(15)			(15)		355	355			
100207270	BARTON	CA		04/29/2025		873		(25)			(25)		848	848			
100201343	LAS VEGAS	NV		03/12/2025		878		(30)			(30)		848	848			
100209300	WEBSTER	MA		04/29/2025		942		(13)			(13)		929	929			
100057883	ORLANDO	FL		06/30/2021		2,582		(105)			(105)		2,477	2,477			
100151538	SPANAWAY	WA		05/10/2024		988		(6)			(6)		982	982			
100148179	TACOMA	WA		04/12/2024		995		(12)			(12)		983	983			
100154072	WASHINGTON	DC		06/06/2024		4,362		(55)			(55)		4,307	4,307			
100169148	MESLACO	TX		09/27/2024		1,278		(22)			(22)		1,256	1,256			
100254064	PROSPER	TX		10/30/2025		973		(20)			(20)		953	953			
100214767	ATLANTA	GA		06/11/2025		1,013		(10)			(10)		1,003	1,003			
100210127	DAVIDSONVILLE	MD		05/07/2025		988		(9)			(9)		979	979			
100033573	WAYNE	NJ		03/23/2021		2,291		(84)			(84)		2,207	2,207			
100133638	MACOMB	MI		10/20/2023		435		(3)			(3)		432	432			
100176222	CELEBRATION	FL		12/20/2024		729		(34)			(34)		695	695			
100079652	PANORAMA CITY	CA		04/06/2022		1,342		(63)			(63)		1,279	1,279			
100165441	BENTONVILLE	AR		06/29/2024		904		(23)			(23)		881	881			
100236340	BOONE	NC		09/04/2025		1,636		(23)			(23)		1,613	1,613			
100218506	BURBANK	CA		06/27/2025		1,836		(57)			(57)		1,779	1,779			
100144088	VANCOUVER	WA		03/07/2024		943		(14)			(14)		929	929			
100127652	SANT AUGUSTINE	FL		09/08/2023		523		(4)			(4)		519	519			
100147059	LEITCHFIELD	KY		03/27/2024		4,310		(15)			(15)		4,295	4,295			
100203844	HUNSTEAD	FL		03/26/2025		938		(27)			(27)		911	911			
100136657	LEHI	UT		11/20/2023		849		(4)			(4)		845	845			
100232272	CENTREVILLE	VA		10/30/2025		952		(27)			(27)		925	925			
100189519	NEW HAVEN	CT		01/15/2025		508		(20)			(20)		488	488			
100163930	ELGIN	IL		10/04/2024		636		(23)			(23)		613	613			
100146540	HALLANDALE BEACH	FL		04/12/2024		22,804		(276)			(276)		22,528	22,528			
100216287	DALLAS	TX		06/26/2025		181,854		(3,791)			(3,791)		177,863	177,863			
100212837	JANO BEACH	FL		05/29/2025		1,043		(49)			(49)		994	994			
100136161	HIALEAH	FL		12/18/2023		891		(12)			(12)		879	879			
100102760	ALVIN	TX		06/22/2023		990		(30)			(30)		960	960			
100234776	HAMPTON	NH		06/28/2025		759		(28)			(28)		731	731			
100147633	STOCKTON	CA		04/08/2024		1,031		(18)			(18)		1,013	1,013			
100142636	CUMMING	GA		02/06/2024		1,020		(6)			(6)		1,012	1,012			
100119596	SAN DIEGO	CA		07/31/2023		821		(15)			(15)		806	806			
100236219	CLAVIS	CA		09/10/2025		881		(22)			(22)		859	859			
100254765	CRESCENT CITY	CA		11/14/2025		840		(28)			(28)		812	812			
100203105	JERSEY CITY	NJ		03/27/2025		965		(30)			(30)		935	935			
100215739	DAQUILA	GA		06/12/2025		935							935	935			
100165596	MIRAMAR	FL		01/24/2025		838		(39)			(39)		799	799			
100192655	HILO	HI		02/10/2025		827		(28)			(28)		799	799			
100073767	ORLANDO	FL		04/08/2022		2,529		(94)			(94)		2,435	2,435			
100178276	FRESNO	CA		11/19/2024		734		(34)			(34)		700	700			
100185497	MIAMI	FL		12/20/2024		724		(24)			(24)		700	700			

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10016370	KIHEI	HI		10/04/2024		5,783		(20)			(20)		5,583				
10007687	HIALEAH	FL		12/27/2021		586		(63)			(63)		523				
100201120	MIAMI	MI		03/12/2025		896		(22)			(22)		874				
10020978	RICHMOND	TX		05/05/2025		908		(34)			(34)		874				
10006608	GREEN VALLEY	CA		10/24/2022		1,096		(9)			(9)		1,087				
10007928	MESA	AZ		02/14/2022		1,824		(61)			(61)		1,763				
100014521	EAST ELMHURST	NY		09/27/2017		2,022		80			80		2,102				
100219211	GRANSON	GA		06/27/2025		972		(17)			(17)		955				
100192517	LANCASTER	CA		02/10/2025		849		(31)			(31)		818				
100200649	MIDLAND	TX		03/11/2025		840		(22)			(22)		818				
100257061	BENTONVILLE	AR		11/26/2025		1,027		(28)			(28)		999				
100245381	ODDISH	CA		10/07/2025		817		(31)			(31)		786				
100212323	NORTH SMITHFIELD	RI		05/28/2025		925		(11)			(11)		914				
100175993	BROOKFIELD	CO		11/14/2024		1,032		(4)			(4)		1,028				
100197545	NEWMARK	NJ		02/26/2025		962		(15)			(15)		947				
100214786	CHESTERFIELD	MO		06/11/2025		806		(38)			(38)		768				
100180151	ORLANDO	FL		11/25/2024		703		(32)			(32)		671				
100228304	DELRIOSE	TN		08/11/2025		1,817		(45)			(45)		1,772				
100204897	CUTLER BAY	FL		04/10/2025		984		(6)			(6)		978				
10021527	BUFFALO GROVE	IL		06/05/2025		720		(32)			(32)		688				
100189770	NORTH LAS VEGAS	NV		01/21/2025		856		(18)			(18)		838				
100218530	WESTFIELD	NJ		06/27/2025		1,983		(21)			(21)		1,962				
100143130	BRACENTON	FL		02/16/2024		955		(20)			(20)		935				
100234796	CORTIZ	FL		08/28/2025		809		(31)			(31)		778				
100247570	CONDE	TX		10/29/2025		419		(6)			(6)		413				
100130051	PORT SAINT LUCIE	FL		09/28/2023		1,158		(30)			(30)		1,128				
100136384	ALEDO	TX		11/20/2023		854		(3)			(3)		851				
100144383	OCEAN VIEW	DE		03/07/2024		959		(18)			(18)		941				
100156647	LAKE PLACID	NY		06/24/2024		1,491		(42)			(42)		1,449				
100176704	ROBINSDALE	MI		12/20/2024		921		(14)			(14)		907				
100201715	POWALLUP	WA		03/18/2025		888		(30)			(30)		858				
100273080	OVERLAND PARK	KS		01/15/2026		625		(15)			(15)		610				
100140780	HAINES CITY	FL		01/22/2024		471		(22)			(22)		449				
100220023	LILBURN	GA		07/30/2025		854		(37)			(37)		817				
100286635	PUNTA GORDA	FL		12/29/2025		676		(13)			(13)		663				
100198388	SANDY	UT		02/28/2025		957		(17)			(17)		940				
100205865	CATHEDRAL CITY	CA		04/14/2025		945		(5)			(5)		940				
100166941	FOREST HILL	TX		09/13/2024		995		(5)			(5)		990				
10009564	DAQUILA	GA		02/17/2023		710		(8)			(8)		702				
100194062	AVONDALE	AZ		03/20/2025		1,012		(45)			(45)		967				
100055505	ALISO VIEJO	CA		03/23/2021		7,021		(66)			(66)		6,955				
100210128	DENTON	TX		05/07/2025		92,114		(952)			(952)		91,162				
100201670	DENVER	CO		03/18/2025		908		(17)			(17)		891				
100180960	MIAMI	FL		11/26/2024		884		(41)			(41)		843				
100185157	MODESTO	CA		12/20/2024		849		(6)			(6)		843				
100255019	WACO	TX		11/19/2025		895		(43)			(43)		852				
100209812	SAN CARLOS	CA		06/11/2025		1,379		(51)			(51)		1,328				
100176891	PEMBROKE PINES	FL		11/15/2024		967		(26)			(26)		941				
100202623	LAURENCEVILLE	GA		03/24/2025		989		(5)			(5)		984				
100130314	ZEPHYRHILLS	FL		09/28/2023		873		(17)			(17)		856				
100266892	ALLENDALE	PA		12/23/2025		596		(20)			(20)		576				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100151616	MONTGOMERY	AL		05/10/2024		3,656		(65)			(65)		3,591				
100076884	PHOENIX	AZ		02/02/2022		1,469		(86)			(86)		1,383				
100226547	GLEN ALLEN	VA		07/30/2025		1,125		(37)			(37)		1,088				
100254378	HARBOR CITY	CA		11/07/2025		930		(35)			(35)		895				
100200521	LOS ANGELES	CA		03/11/2025		899		(35)			(35)		864				
100189164	JAFFREY	NH		01/13/2025		889		(25)			(25)		864				
100247273	SARASOTA	FL		10/24/2025		906		(1)			(1)		905				
100236076	BELLEVUE	WA		09/05/2025		978		(9)			(9)		969				
100144188	SAVANNAH	GA		03/07/2024		1,026		(8)			(8)		1,018				
100238430	VERO BEACH	FL		09/19/2025		1,629		(48)			(48)		1,581				
100286703	CHAMPION	PA		12/29/2025		4,057		(127)			(127)		3,930				
100120877	OAK CREEK	WI		06/28/2023		824		(10)			(10)		814				
100204139	LAUREL	MD		03/28/2025		970		(9)			(9)		961				
100245010	CLOVIS	CA		09/29/2025		3,404		(89)			(89)		3,315				
100205921	CONCORD	NC		05/09/2025		850		(16)			(16)		834				
100236178	ORLANDO	FL		06/10/2025		890		(21)			(21)		869				
100216255	SEASIDEVILLE	TX		06/20/2025		941		(26)			(26)		915				
100215969	RICHMOND	TX		07/11/2025		1,126		(53)			(53)		1,073				
100195237	PLANO	TX		02/24/2025		962		(16)			(16)		946				
100047870	MISTIC BEACH	NY		11/20/2020		1,311		82			82		1,393				
100162376	FRESNO	CA		12/12/2024		906		(21)			(21)		885				
100160392	CHANDLER	AZ		07/19/2024		689		(19)			(19)		670				
100210765	LAS VEGAS	NV		05/15/2025		1,005		(11)			(11)		994				
100203945	RALEIGH	NC		03/27/2025		943		(34)			(34)		909				
100214782	GLENMOORE	PA		06/11/2025		818		(32)			(32)		786				
100127545	BRENTWOOD	TN		09/08/2023		10,551		(39)			(39)		10,512				
100141937	SACRAMENTO	CA		02/29/2024		1,519		(21)			(21)		1,498				
100201261	CULFAX	WI		03/12/2025		919		(14)			(14)		905				
100148253	LEANDER	TX		04/12/2024		921		(22)			(22)		899				
100082609	SANTA ANA	CA		04/14/2022		1,659		(16)			(16)		1,643				
100161005	WOODSTOCK	GA		07/24/2024		906		(26)			(26)		880				
100219148	MAGNOLIA	TX		06/27/2025		868		(29)			(29)		839				
100163374	LINCOLN	NE		09/27/2024		797		(34)			(34)		763				
100079908	HALLANDALE BEACH	FL		04/08/2022		1,341		(101)			(101)		1,240				
100204800	LAPER	MI		04/10/2025		1,130		(53)			(53)		1,077				
100247229	CHICAGO	IL		10/23/2025		994		(14)			(14)		980				
100147028	BIG BEAR LAKE	CA		03/27/2024		954		(8)			(8)		946				
100155114	WILMINGTON	DE		07/19/2024		1,624		(34)			(34)		1,590				
100196603	SCHENKSVILLE	PA		11/22/2023		888		(25)			(25)		863				
100063919	PEORIA	AZ		07/12/2022		1,464		(22)			(22)		1,442				
100192941	FOULETT	TX		02/10/2025		1,246		(13)			(13)		1,233				
100177297	YORK	SC		01/16/2025		3,817		(78)			(78)		3,739				
100165967	JACKSONVILLE	FL		12/26/2024		830		(14)			(14)		816				
100194530	SACRAMENTO	CA		02/14/2025		904		(24)			(24)		880				
100171194	CENTRAL FALLS	RI		11/22/2024		993		(14)			(14)		979				
100079510	PORTLAND	OR		04/25/2022		1,761		(2)			(2)		1,759				
100247223	SEVIERVILLE	TN		10/23/2025		965		(10)			(10)		955				
100209304	MELLSFORD	VA		04/29/2025		1,724		(46)			(46)		1,678				
100193731	DOVER	ID		02/10/2025		974		(47)			(47)		927				
100245789	FULLERTON	CA		10/29/2025		965		(32)			(32)		933				
100264997	SPokane	WA		12/17/2025		673		(19)			(19)		654				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10027637	SPOKANE	WA		01/30/2026		315		(11)			(11)		304		304		
100253265	SPANISH FORK	UT		10/30/2025		1,182		(34)			(34)		1,148		1,148		
100014809	CARDIFF BY THE SEA	CA		11/06/2017		2,472		(45)			(45)		2,427		2,427		
100211752	PLEASANT HILL	CA		05/19/2025		1,582		(18)			(18)		1,564		1,564		
100166800	BRACENTON	FL		09/25/2024		886		(35)			(35)		801		801		
100142540	WEST JORDAN	UT		02/08/2024		1,031		(7)			(7)		1,024		1,024		
100144386	MILL CREEK	UT		03/07/2024		1,650		(35)			(35)		1,615		1,615		
100253524	PURCELLVILLE	VA		10/30/2025		871		(41)			(41)		830		830		
100204703	RIVERSIDE	CA		04/08/2025		2,138		(94)			(94)		2,044		2,044		
100268701	QUEEN CREEK	AZ		12/29/2025		645		(15)			(15)		630		630		
100262327	SUNBURY	OH		02/27/2026		324		(8)			(8)		316		316		
100198931	AUBURN	WA		01/21/2025		975		(3)			(3)		972		972		
100201392	COLUMBIA	SC		03/12/2025		786		(1)			(1)		785		785		
100137230	NAPLES	FL		11/29/2023		907		(4)			(4)		903		903		
100174116	LILBURN	GA		10/31/2024		860		(40)			(40)		820		820		
100130406	PORT SAINT LUCIE	FL		09/28/2023		641		(2)			(2)		639		639		
100266312	OAK ISLAND	NC		12/29/2025		697		(3)			(3)		694		694		
100164978	POUGHKEEPSIE	NY		06/28/2024		887		(34)			(34)		853		853		
100173985	ORLAND PARK	IL		11/25/2024		899		(24)			(24)		875		875		
100243172	HOUSTON	TX		09/26/2025		4,444		(21)			(21)		4,233		4,233		
100273786	BEAUMONT	CA		01/23/2026		255		(10)			(10)		245		245		
100198971	DEERFIELD BEACH	FL		01/21/2025		996		(1)			(1)		995		995		
100247298	WINTER HAVEN	FL		10/23/2025		2,447		(36)			(36)		2,411		2,411		
100253503	FISH HAVEN	ID		10/30/2025		941		(26)			(26)		915		915		
100150553	KILL DEVIL HILLS	NC		05/03/2024		918		(14)			(14)		904		904		
100151488	WEST CRANES	NJ		05/10/2024		987		(9)			(9)		978		978		
100176045	COLUMBIA	SC		12/20/2024		1,059		(40)			(40)		1,019		1,019		
100210612	TEMPE	AZ		05/15/2025		1,357		(54)			(54)		1,303		1,303		
100238014	CLARKSVILLE	TN		09/23/2025		843		(32)			(32)		811		811		
100255865	BALTIMORE	MD		11/24/2025		816		(16)			(16)		800		800		
100200375	WEST DOVER	VT		03/10/2025		930		(16)			(16)		914		914		
100137322	WORCESTER	MA		12/01/2023		563		(3)			(3)		560		560		
100246400	SCOTTSDALE	AZ		10/10/2025		819		(24)			(24)		795		795		
100211878	WOODBRIIDGE	VA		05/19/2025		934		(15)			(15)		919		919		
100235165	SACRAMENTO	CA		06/28/2025		723		(34)			(34)		689		689		
100238389	CRYSTAL BEACH	TX		09/19/2025		928		(21)			(21)		907		907		
100254405	YUCCA VALLEY	CA		11/07/2025		843		(1)			(1)		842		842		
100130027	CAPE MAY COURT HOUSE	NJ		09/27/2023		550		(25)			(25)		525		525		
100174003	BREKERTON	IA		10/31/2024		834		(28)			(28)		806		806		
100164167	LANHAM	MD		06/21/2024		839		(33)			(33)		806		806		
100135014	LAS VEGAS	NV		11/13/2023		2,647		(21)			(21)		2,626		2,626		
100179661	BOCA RATON	FL		11/21/2024		971		(16)			(16)		955		955		
100186463	SPRINGFIELD	VA		12/30/2024		961		(6)			(6)		955		955		
100200524	GLENWOOD SPRINGS	CO		03/11/2025		1,079		(39)			(39)		1,040		1,040		
100141068	MODESTO	CA		02/20/2024		7,350		(439)			(439)		6,911		6,911		
100166936	OAKLAND	CA		09/13/2024		895		(5)			(5)		890		890		
100272335	FIFTY LAKES	IN		01/08/2026		825		(17)			(17)		808		808		
100272571	NAZARETH	PA		01/06/2026		337		(10)			(10)		327		327		
100253982	GREENVILLE	SC		10/30/2025		927		(24)			(24)		903		903		
100177410	RALEIGH	NC		01/16/2025		444		(21)			(21)		423		423		
100169530	SANTA MARIA	CA		09/30/2024		837		(19)			(19)		818		818		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100253566	BEASLEY	TX		10/30/2025		24,652		(904)				(904)	23,748	23,748	23,748		
100268881	DAQULA	GA		12/29/2025		636		(17)				(17)	619	619			
100253874	GRAVOIS MILLS	MO		10/30/2025		975		(27)				(27)	948	948			
100162812	CELINA	TX		06/12/2024		968		(10)				(10)	958	958			
100257202	AIE MARIA	FL		11/26/2025		1,398		(18)				(18)	1,380	1,380			
100174022	BROOKLYN	NY		10/31/2024		942		(34)				(34)	908	908			
100209339	APOLLO BEACH	FL		04/29/2025		927		(26)				(26)	901	901			
100190630	GLENDALE	CA		01/28/2025		1,048		(6)				(6)	1,042	1,042			
100157668	TACOMA	WA		07/09/2024		1,029		(14)				(14)	1,015	1,015			
100178404	RUFORD	VA		11/21/2024		994		(17)				(17)	977	977			
100115151	SHIRLEY	NY		07/17/2023		950		(27)				(27)	923	923			
100080462	HOLLYWOOD	FL		03/10/2022		3,518		(115)				(115)	3,403	3,403			
100174201	CAPE CHARLES	VA		10/31/2024		853		(22)				(22)	831	831			
100154879	PIONEER	CA		07/19/2024		602		(37)				(37)	565	565			
100157796	GRAND JUNCTION	CO		06/01/2024		820		(28)				(28)	792	792			
100086321	COVINGTON	GA		09/30/2022		1,123		(18)				(18)	1,105	1,105			
100277573	SAN DIEGO	CA		02/13/2026		568		(17)				(17)	551	551			
100267095	WHEATON	IL		12/23/2025		978		(24)				(24)	954	954			
100181685	ARNOLD	CA		12/11/2024		911		(31)				(31)	880	880			
100169766	SIMPSONVILLE	SC		09/30/2024		857		(24)				(24)	833	833			
100162737	BAKERFIELD	CA		06/12/2024		971		(13)				(13)	958	958			
100157164	LOS ANGELES	CA		02/20/2025		847		(43)				(43)	804	804			
100176949	LOS ANGELES	CA		11/15/2024		986		(50)				(50)	938	938			
100253894	WEST MELBOURNE	FL		10/30/2025		854		(36)				(36)	818	818			
100108496	PEMBROKE PINES	FL		05/25/2023		2,505		(37)				(37)	2,468	2,468			
100237051	LAKE ELSINORE	CA		09/12/2025		944		(23)				(23)	921	921			
100128214	BRIGHT ME	NJ		09/18/2023		1,126		(5)				(5)	1,121	1,121			
100264650	SAINT AUGUSTINE	FL		12/17/2025		588		(28)				(28)	560	560			
100233773	KINGMAN	AZ		10/30/2025		847		(38)				(38)	809	809			
100277626	PANAMA CITY BEACH	FL		02/17/2026		246		(11)				(11)	235	235			
100219336	CHICAGO	IL		06/30/2025		831		(26)				(26)	805	805			
100074089	COLORADO SPRINGS	CO		12/09/2021		1,795		(120)				(120)	1,675	1,675			
100103216	BRENTWOOD	TN		04/21/2023		1,841		(39)				(39)	1,802	1,802			
100159665	PHOENIXVILLE	PA		07/15/2024		843		(32)				(32)	811	811			
100219428	PORT BOLIVAR	TX		07/07/2025		933		(32)				(32)	901	901			
100245366	PHILADELPHIA	PA		10/06/2025		851		(29)				(29)	822	822			
100171415	VINELAND	NJ		10/16/2024		1,051		(20)				(20)	1,031	1,031			
100179824	NORTHPORT	NY		11/25/2024		946		(6)				(6)	938	938			
100192078	MUSCOY	CA		10/13/2023		956		(13)				(13)	943	943			
100253564	BOULE	ND		10/30/2025		949		(24)				(24)	925	925			
100221387	MADISON	WI		07/22/2025		746		(35)				(35)	711	711			
100147587	RINGOLD	GA		04/04/2024		1,323		(16)				(16)	1,307	1,307			
100163285	MINNEAPOLIS	MN		06/13/2024		887		(22)				(22)	865	865			
100193608	LAS VEGAS	NV		02/10/2025		952		(11)				(11)	941	941			
100176537	GEORGETOWN	TX		11/15/2024		942		(23)				(23)	919	919			
100179909	TUCSON	AZ		11/25/2024		857		(8)				(8)	849	849			
100215563	WILLIAMSTOWN	NJ		06/12/2025		11,433		(202)				(202)	11,231	11,231			
100246219	BOISE	ID		10/08/2025		890		(40)				(40)	850	850			
100221700	AURORA	CO		07/25/2025		2,478		(82)				(82)	2,396	2,396			
100173404	WIDDINGTON	NC		10/29/2024		1,024		(41)				(41)	983	983			
100215020	LAS VEGAS	NV		06/11/2025		58,563		(843)				(843)	57,720	57,720			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016592	OAKLAND PARK	FL		06/30/2024		937		(51)					886	886			
10016553	YARMOUTH PORT	MA		09/30/2024		912		(26)					886	886			
10025483	LAS VEGAS	NV		11/17/2025		1,131		(57)					1,074	1,074			
4010080751	EL VIRIA	OH		09/27/2024		874		(26)					848	848			
10027255	STAFFORD	VA		01/08/2026		565		(15)					550	550			
100168488	FREDERICKSBURG	VA		09/25/2024		912		(26)					886	886			
100168153	LOS ANGELES	CA		09/20/2024		840		(15)					825	825			
10022907	HICKMAN	CA		06/15/2025		817		(12)					805	805			
10023673	GRABY	CO		09/12/2025		6,445		(262)					6,183	6,183			
10004881	NORTH BERGEN	NJ		11/20/2020		1,795		(10)					1,785	1,785			
10014263	HIOELL	NJ		03/08/2024		2,811		(85)					2,726	2,726			
10022014	COVINGTON	GA		07/15/2025		1,442		(59)					1,383	1,383			
10015350	ROCKLAND	MA		06/05/2024		837		(20)					817	817			
100049710	TRUMBULL	CT		11/20/2020		1,031		144					1,175	1,175			
100186305	LOS ANGELES (SAN FERRA	CA		12/30/2024		1,144		(21)					1,123	1,123			
100108103	SILVER SPRING	MD		05/24/2023		785		(19)					766	766			
100205625	FRASER	CO		05/09/2025		959		(21)					938	938			
100189940	CAMERTON	MO		07/21/2025		1,582		(28)					1,554	1,554			
100155862	ALBUQUERQUE	NM		06/18/2024		807		(23)					784	784			
100176886	BELTSVILLE	MD		11/15/2024		1,008		(2)					1,006	1,006			
100192198	SEATTLE	WA		07/31/2025		951		(20)					931	931			
100170313	LITTLETON	CO		10/08/2024		921		(32)					889	889			
100141114	CHICAGO	IL		07/30/2024		252		(7)					245	245			
100172415	CLERMONT	FL		10/23/2024		970		(26)					944	944			
100255545	MAGNOLIA	TX		11/24/2025		1,503		(26)					1,477	1,477			
100254800	BLOOMINGTON	CA		11/17/2025		1,238		(53)					1,185	1,185			
100167641	PARTISH	FL		09/19/2024		721		(8)					713	713			
100227172	DORRINGTON	CA		07/30/2025		981		(10)					971	971			
100141619	STAFFORD	VA		07/30/2024		707		(23)					684	684			
100170437	FRAMINGHAM	MA		10/09/2024		1,005		(39)					966	966			
100167888	MIAMI	FL		09/20/2024		987		(21)					966	966			
100204751	VACAVILLE	CA		04/09/2025		941		(19)					922	922			
100261674	HOUSTON	TX		12/12/2025		939		(26)					913	913			
100214383	BLOOMINGTON	CA		06/02/2025		775		(3)					772	772			
100236066	TEICUCLA	CA		09/05/2025		1,186		(34)					1,152	1,152			
100236960	TACOMA	WA		09/12/2025		830		(37)					793	793			
100172320	SACRAMENTO	CA		10/21/2024		1,057		(22)					1,035	1,035			
100235963	REDMOND	WA		09/04/2025		850		(37)					813	813			
100173378	CARROLLTON	GA		10/30/2024		1,553		(30)					1,523	1,523			
100160004	TARPON SPRINGS	FL		06/16/2024		928		(35)					893	893			
100236302	DEARBORN	MI		09/19/2025		3,199		(108)					3,091	3,091			
100137782	LANCASTER	CA		12/08/2023		1,108		(8)					1,100	1,100			
100153024	CANYON LAKE	TX		06/27/2024		880		(24)					856	856			
100167012	ASTORIA	NY		09/13/2024		881		(25)					856	856			
100191919	NORTH WRTLE BEACH	SC		10/13/2023		1,028		(4)					1,024	1,024			
100159848	BOYTON BEACH	FL		06/16/2024		1,088		(58)					1,010	1,010			
100229495	FRIDLEY	MIN		06/15/2025		948		(17)					931	931			
100161976	ROILETT	TX		07/31/2024		964		(15)					949	949			
10022108	SUMNERVILLE	SC		07/22/2025		1,043		(35)					1,008	1,008			
100142415	CLAVIS	CA		02/05/2024		498		(13)					485	485			
100206944	MORENO VALLEY	CA		04/25/2025		794		(36)					758	758			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100160139	DUPONT	VA		07/17/2024		1,493		(32)					1,461		1,461		
100136612	POIELL	TN		11/16/2023		853		(13)					840		840		
100235623	ROSEVILLE	OH		09/04/2025		902		(27)					875		875		
100186714	WILMINGTON	DE		12/31/2024		941		(29)					912		912		
100193209	SUNNY ISLES BEACH	FL		12/28/2023		748		(19)					729		729		
100157242	CAPE CORAL	FL		02/20/2025		837		(40)					797		797		
100238776	PEARSON	WI		09/23/2025		943		(24)					919		919		
100221014	FORT WORTH	TX		07/18/2025		1,658		(65)					1,593		1,593		
100192599	MIAMI	FL		02/10/2025		1,184		(10)					1,174		1,174		
100258412	POINCIPE BEACH	FL		12/05/2025		322		(9)					313		313		
100177032	ROUND ROCK	TX		01/16/2025		844		(35)					809		809		
100154627	PEARLBLOSSOM	CA		06/14/2024		897		(20)					877		877		
100186275	SAVANNAH	GA		12/30/2024		923		(21)					902		902		
100244866	DURANGO	CO		09/29/2025		1,144		(41)					1,103		1,103		
100209649	SILVERTON	OR		05/02/2025		963		(21)					942		942		
100258410	RENTON	WA		12/05/2025		612		(28)					584		584		
100245455	FRESNO	CA		10/06/2025		838		(40)					798		798		
100109914	BOISE	ID		06/22/2023		1,120		(25)					1,095		1,095		
100253180	ALLEN	TX		10/30/2025		968		(27)					941		941		
100272738	LAUREL	MD		01/09/2026		321		(6)					315		315		
100219060	WEST COVINA	CA		06/27/2025		916		(23)					893		893		
100228599	LOGAN	OH		06/11/2025		939		(14)					925		925		
100186618	ANAHEIM	CA		09/25/2024		1,050		(15)					1,035		1,035		
100206309	RIVERTON	UT		04/17/2025		969		(27)					942		942		
100215442	MARIETTA	GA		06/12/2025		845		(30)					815		815		
100181539	KATY	TX		12/06/2024		694		(32)					662		662		
100151970	MESA	AZ		06/14/2024		849		(14)					835		835		
100189891	BOWTIE BEACH	FL		01/21/2025		934		(11)					923		923		
100213944	SUNRISE BEACH	TX		05/29/2025		6,023		(126)					5,897		5,897		
100071524	LAKEVILLE	MINN		10/14/2021		2,248		(56)					2,192		2,192		
100198495	HVATTSVILLE	MD		02/28/2025		904		(27)					877		877		
5.00007E-11	DELT	MD		08/29/2025		9,914							9,914		9,902		(112)
100218821	LAS VEGAS	NV		06/27/2025		934		(19)					915		915		
100134455	PROVINCETOWN	MA		10/30/2023		892		(4)					888		888		
100165340	BAKERSFIELD	CA		08/29/2024		3,961		(205)					3,756		3,756		
100201733	KENT	WA		03/18/2025		974		(19)					955		955		
100255648	WASHINGTON	DC		08/29/2025		894		(35)					859		859		
100163071	PHILADELPHIA	PA		06/13/2024		903		(22)					881		881		
100255761	DUCK CREEK VILLAGE	UT		11/24/2025		1,006		(23)					983		983		
100166948	WATKINSVILLE	GA		09/13/2024		932		(21)					911		911		
100266766	SWIRNA	GA		12/29/2025		1,007		(15)					992		992		
100254079	BEAUFORT	SC		11/06/2025		2,530		(57)					2,473		2,473		
100272942	WILMWOOD	NJ		01/15/2026		349		(2)					347		347		
100203397	FEDERAL WAY	WA		03/27/2025		2,040		(68)					1,972		1,972		
100227035	CHARLOTTE	NC		07/30/2025		976		(17)					959		959		
100168034	LAKE ARBOREHEAD	CA		09/20/2024		904		(22)					882		882		
100168069	SANTA MARIA	CA		09/20/2024		904		(22)					882		882		
100235015	INDIANAPOLIS	IL		06/28/2025		922		(18)					904		904		
100255622	NORTH PALMOUTH	MA		08/29/2025		934		(30)					904		904		
100228254	BRIAN HEAD	UT		06/17/2025		557		(18)					539		539		
100174148	OCEAN CITY	NJ		10/31/2024		1,163		(35)					1,128		1,128		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10207013	PHOENIX	AZ		04/24/2025		834		(33)				(33)	801				
10005482	LOS ANGELES	CA		03/23/2021		3,077		(51)				(51)	2,966				
100102632	OUTLER BAY	FL		06/22/2023		4,043		(26)				(26)	3,817				
10076374	DECATUR	GA		12/23/2021		1,666		(73)	1,666			(73)	1,593				
100245417	ORO VALLEY	AZ		10/06/2025		955		(31)				(31)	924				
100164818	HUNTSVILLE	UT		06/26/2024		999		(21)				(21)	978				
100202866	EATONTOWN	NJ		03/19/2025		878		(10)				(10)	868				
100173212	HENDERSON	NV		10/30/2024		1,030		(13)				(13)	1,017				
100164501	GEORGETOWN	TX		06/21/2024		985		(6)				(6)	979				
100206689	HOUSTON	TX		04/24/2025		920		(22)				(22)	898				
100026108	STERLING	VA		09/20/2018		1,063		168				168	1,231				
100132064	COLUMBIA	SC		10/13/2023		1,278		(19)				(19)	1,259				
100102740	RIVERSIDE	CA		06/22/2023		949		(60)				(60)	889				
100235898	DES PLAINES	IL		09/04/2025		992		(5)				(5)	987				
100163047	MAPLES	FL		06/13/2024		930		(28)				(28)	902				
100194138	SALT LAKE CITY	UT		02/14/2025		923		(21)				(21)	902				
100152882	TOIS RIVER	NJ		05/17/2024		921		(17)				(17)	904				
100153010	FRIDLEY	MINN		06/14/2024		767		(23)				(23)	744				
100221069	WARREN	NJ		07/18/2025		789		(25)				(25)	764				
100169172	ELL LAY	GA		09/27/2024		1,321		(21)				(21)	1,300				
100166048	ORELAND	PA		09/06/2024		1,138		(32)				(32)	1,106				
10071719	COMMERCE	CA		10/14/2021		2,163		(32)				(32)	2,131				
100210457	DELANO	CA		05/12/2025		2,163		(100)				(100)	2,063				
100138757	AUSTIN	TX		12/21/2023		780		(23)				(23)	757				
100137152	CORAL SPRINGS	FL		11/28/2023		3,440		(53)				(53)	3,387				
100159482	CLEARWATER	FL		07/10/2024		867							867				
100218777	JOHNS ISLAND	SC		06/27/2025		905		(19)				(19)	886				
100226883	WILMINGTON	DE		07/30/2025		915		(14)				(14)	901				
100197650	OLD MONROE	MO		02/26/2025		785		(28)				(28)	757				
100214884	MENTONE	CA		06/06/2025		832		(29)				(29)	803				
100157650	LAURETTOVILLE	NJ		07/09/2024		932		(9)				(9)	923				
100243450	MATLAND	FL		09/26/2025		957		(34)				(34)	923				
100156522	LEHIGH ACRES	FL		07/10/2024		714		(21)				(21)	693				
100053969	NORWALK	CT		03/23/2021		1,568		(1)				(1)	1,567				
100236244	FORSYTH	WA		08/10/2025		851		(19)				(19)	832				
100174909	HOUSTON	TX		10/31/2024		919		(31)				(31)	888				
100175009	GULF SHORES	AL		12/23/2024		841		(21)				(21)	820				
100166899	SAINT PETERSBURG	FL		09/25/2024		878		(16)				(16)	862				
100254171	FAIRVIEW	TX		11/06/2025		1,149		(16)				(16)	1,133				
100134578	GREENACRES	FL		10/27/2023		758		(1)				(1)	757				
100238014	ELK GROVE	CA		10/10/2025		942		(37)				(37)	905				
100139563	SAN ANTONIO	TX		12/28/2023		458		(32)				(32)	426				
100158921	LAS VEGAS	NV		07/12/2024		1,060		(6)				(6)	1,054				
100156354	LAFALETTE	CA		07/25/2024		3,229		(127)				(127)	3,102				
100246912	CORTE WADSWORTH	CA		10/17/2025		952		(25)				(25)	927				
100143658	CARROLLTON	GA		02/22/2024		909		(9)				(9)	900				
100211639	VANCOUVER	WA		06/16/2025		1,795		(34)				(34)	1,761				
100234929	CHAPEL HILL	NC		06/28/2025		1,146		(33)				(33)	1,113				
100216478	ISLAND PARK	ID		06/23/2025		955		(3)				(3)	952				
100213883	SUPRISE	AZ		05/29/2025		1,259		(28)				(28)	1,231				
100160122	ATLANTIC BEACH	FL		07/17/2024		995		(6)				(6)	989				

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100142673	JACKSON TOWNSHIP	NJ		02/08/2024		891	(20)	(20)			(20)		871	871			
100151428	QUAKERTOWN	PA		05/10/2024		932	(24)	(24)			(24)		908	908			
100229088	SACRAMENTO	CA		06/14/2025		11 223	(429)	(429)			(429)		10 794	10 794			
100151748	LAROC	FL		05/10/2024		389	(4)	(4)			(4)		385	385			
100088343	MANSFIELD	TX		01/06/2023		694	(28)	(28)			(28)		666	666			
100144404	VENICE	CA		03/07/2024		873	(27)	(27)			(27)		846	846			
100226765	SAN DIEGO	CA		07/30/2025		986	(11)	(11)			(11)		975	975			
100049073	CAMERIA HEIGHTS	NY		11/20/2020		518		63			63		581	581			
100159305	MANCHESTER	CT		07/15/2024		895	(21)	(21)			(21)		874	874			
100075963	CORAL SPRINGS	FL		01/07/2022		2 034	(13)	(13)			(13)		2 021	2 021			
100151590	ATTLEBORO	MA		05/10/2024		987	(7)	(7)			(7)		980	980			
100209450	HEBER	UT		04/29/2025		814		(20)			(20)		794	794			
100211562	ORLAND PARK	IL		06/23/2025		927	(18)	(18)			(18)		909	909			
100191218	SPARKS	NV		01/29/2025		1 513		(61)			(61)		1 452	1 452			
100055401	TRACY	CA		03/23/2021		2 518	(73)	(73)			(73)		2 445	2 445			
100199407	WACO	TX		03/05/2025		843	(32)	(32)			(32)		811	811			
100177516	COLORADO SPRINGS	CO		01/16/2025		979	(22)	(22)			(22)		957	957			
100276817	LEHI	UT		01/30/2026		306	(9)	(9)			(9)		297	297			
100151553	NASHVILLE	TN		05/10/2024		942	(13)	(13)			(13)		929	929			
100119249	SUPRISE	AZ		07/31/2023		971	(15)	(15)			(15)		956	956			
100212096	FULLERTON	CA		05/22/2025		843	(15)	(15)			(15)		828	828			
100048756	STATEN ISLAND	NY		11/20/2020		1 855	(139)	(139)			(139)		1 716	1 716			
100209400	HENDERSWILLE	TN		04/29/2025		2 534	(83)	(83)			(83)		2 451	2 451			
100157424	LAS VEGAS	NV		02/20/2025		802	(20)	(20)			(20)		782	782			
100219876	REHOBOTH BEACH	DE		07/08/2025		940	(22)	(22)			(22)		918	918			
100054713	PICO RIVERA	CA		03/23/2021		834	16	16			16		850	850			
100110644	SAN MARCOS	TX		06/30/2023		1 169	(5)	(5)			(5)		1 164	1 164			
100147008	WASHINGTON	DC		03/27/2024		1 536	(6)	(6)			(6)		1 530	1 530			
100220345	LEHIGH ACRES	FL		07/14/2025		794	(31)	(31)			(31)		763	763			
100171339	APPLE VALLEY	CA		10/16/2024		693	(37)	(37)			(37)		656	656			
100194239	BULLHEAD CITY	AZ		02/14/2025		792	(36)	(36)			(36)		756	756			
100127601	HEBER CITY	UT		09/08/2023		1 086	(6)	(6)			(6)		1 080	1 080			
100277598	FORT MYERS	FL		02/13/2026		314	(9)	(9)			(9)		305	305			
100221005	CLEARWATER	FL		07/18/2025		1 011	(39)	(39)			(39)		972	972			
100209556	LONMONT	CO		04/29/2025		974	(17)	(17)			(17)		957	957			
100215608	WHITE STONE	VA		06/12/2025		962	(5)	(5)			(5)		957	957			
100161066	MERIDIAN	ID		07/24/2024		1 038	(3)	(3)			(3)		1 035	1 035			
100060160	PUNTA GORDA	FL		06/25/2021		2 115	(61)	(61)			(61)		2 054	2 054			
100055688	ASBURY PARK	NJ		03/26/2021		2 389	(74)	(74)			(74)		2 325	2 325			
100200677	CATHEDRAL CITY	CA		03/11/2025		1 093	(25)	(25)			(25)		1 068	1 068			
100174580	OCEAN CITY	NJ		10/31/2024		937	(23)	(23)			(23)		914	914			
100148811	SPRING CITY	TN		04/17/2024		789	(20)	(20)			(20)		769	769			
100186523	BOYNE CITY	MI		12/30/2024		941	(7)	(7)			(7)		934	934			
100214842	SUJANEE	GA		06/11/2025		906	(31)	(31)			(31)		875	875			
100246202	CLERMONT	FL		10/08/2025		2 451	(110)	(110)			(110)		2 341	2 341			
100176123	CHICAGO	IL		12/20/2024		4 203	(78)	(78)			(78)		4 125	4 125			
100243277	LAS VEGAS	NV		09/26/2025		705	(28)	(28)			(28)		677	677			
100198540	FINDSBURG	MD		02/28/2025		945	(15)	(15)			(15)		930	930			
100235300	MIDDLETOWN	NJ		09/04/2025		856	(25)	(25)			(25)		831	831			
100243489	FRISCO	CO		09/26/2025		872	(41)	(41)			(41)		831	831			
100159306	RIVERVIEW	FL		06/16/2024		2 151	(38)	(38)			(38)		2 113	2 113			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173251	SHILOH LOUI	AZ		10/30/2024		1,095	(14)				(14)		1,081				
100205729	HARTFORD	CT		04/14/2025		972	(13)				(13)		959				
100076628	KEARNY	NJ		12/16/2021		2,065	(25)				(25)		2,040				
100221510	LAVON	TX		07/22/2025		900	(25)				(25)		875				
100207519	AUBURN	WA		04/29/2025		905	(29)				(29)		876				
100186212	PARTISH	FL		12/27/2024		775	(26)				(26)		749				
100115793	WESTON	FL		07/20/2023		970	(25)				(25)		945				
100150794	EAST FAIRMOUTH	MA		05/08/2024		930	(14)				(14)		916				
100218889	OCEAN PINES	MD		06/27/2025		853	(11)				(11)		842				
100257011	SACRAMENTO	CA		11/26/2025		997	(29)				(29)		968				
100235672	CLEMONT	FL		08/29/2025		3,608	(162)				(162)		3,446				
100174377	LIVINGSTON	NJ		10/31/2024		895	(16)				(16)		879				
100115504	AUSTIN	TX		07/17/2023		814	(54)				(54)		760				
100210088	CLAYTON	CA		05/07/2025		857	(22)				(22)		835				
100236901	DANBURY	CT		09/12/2025		906	(34)				(34)		872				
100144156	LODI	CA		03/07/2024		908	(9)				(9)		899				
100172237	OAKLAND	CA		10/21/2024		1,447	(38)				(38)		1,409				
100149092	EDGEWOOD	WA		04/19/2024		998	(26)				(26)		972				
100210495	AUBURN	WA		05/12/2025		948	(34)				(34)		914				
100186494	HAPPY VALLEY	OR		12/30/2024		809	(26)				(26)		783				
100167669	EVERETT	WA		09/20/2024		566	(11)				(11)		555				
100188454	PHOENIX	AZ		01/08/2025		889	(26)				(26)		863				
100075988	HENDERSON	NV		01/07/2022		1,835	(60)				(60)		1,775				
100233466	SCOTTSDALE	AZ		10/30/2025		1,708	(68)				(68)		1,640				
100221822	BIG BEAR LAKE	CA		07/22/2025		962	(22)				(22)		940				
100179543	ELK GROVE	CA		11/21/2024		27,093	(290)				(290)		26,803				
100247226	YUKON	OK		10/23/2025		1,286	(17)				(17)		1,269				
100239289	SEMINOLE	FL		06/14/2025		912	(17)				(17)		895				
100150834	RENTON	WA		05/08/2024		1,444	(6)				(6)		1,438				
100189198	INDIO	CA		01/13/2025		875	(18)				(18)		857				
100153106	OCEAN ISLE BEACH	NC		06/27/2024		4,333	(141)				(141)		4,192				
100053827	BAINBRIDGE ISLAND	WA		03/23/2021		1,234	88				88		1,302				
100151079	HIGHLANDS RANCH	CO		05/08/2024		1,005	(11)				(11)		994				
100246547	SANTA CLARITA	CA		10/15/2025		1,094	(44)				(44)		1,050				
100147504	MOCKNEY	TX		04/03/2024		960	(4)				(4)		956				
100207208	SAN LEANDRO	CA		04/28/2025		911	(15)				(15)		896				
100228687	LAKE ELMO	MN		06/11/2025		832	(37)				(37)		795				
100156021	HOUSTON	TX		06/18/2024		810	(29)				(29)		781				
100165627	PORTLAND	OR		10/04/2024		322	(22)				(22)		300				
100200370	NORTH PORT	FL		03/10/2025		858	(34)				(34)		824				
100272202	KALISPELL	MT		01/08/2026		795	(5)				(5)		790				
100020281	LOMITA	CA		07/17/2018		2,193	(20)				(20)		2,173				
100201485	WEST PARK	FL		03/12/2025		776	(10)				(10)		766				
100219303	GRANNEVILLE	CA		06/27/2025		971	(32)				(32)		939				
100253394	LITTLE FALLS	NJ		10/30/2025		1,091	(54)				(54)		1,037				
100203548	ALBUQUERQUE	NM		03/26/2025		977	(19)				(19)		958				
100160102	STOCKTON	CA		07/17/2024		897	(19)				(19)		878				
100117569	HOUSTON	TX		07/20/2023		978	(13)				(13)		965				
100173244	PALM COAST	FL		10/30/2024		1,010	(32)				(32)		978				
100154550	NASHVILLE	TN		07/19/2024		964	(24)				(24)		940				
100142883	POCONO LAKE	PA		02/09/2024		928	(18)				(18)		910				

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014797	DENVER	CO		04/10/2024		993	(15)				(15)		978		978		
10014936	NEW YORK	NY		04/28/2024		994	(16)				(16)		978		978		
10021647	BOCA RATON	FL		06/16/2025		970	(20)				(20)		950		950		
100219891	ALLEN	TX		07/08/2025		861	(15)				(15)		846		846		
100176823	SHARPSBURG	GA		11/15/2024		683	(28)				(28)		655		655		
100049679	PORT JEFFERSON STATI	NY		11/20/2020		5 827	(324)				(324)		5 503		5 503		
100218469	BAKERSFIELD	CA		06/27/2025		2 048	(63)				(63)		1 985		1 985		
100143080	MINNEAPOLIS	MINN		02/16/2024		918	(12)				(12)		906		906		
100253623	NORFOLK	VA		10/30/2025		985	(25)				(25)		960		960		
100194020	BEVERLY	TX		02/11/2025		693	(19)				(19)		674		674		
100286237	CLIFTON	VA		12/29/2025		7 823	(158)				(158)		7 665		7 665		
100205792	HOUSTON	TX		04/14/2025		12 058	(201)				(201)		11 857		11 857		
100156057	GRAND PRAIRIE	TX		06/18/2024		1 154	(99)				(99)		1 055		1 055		
100205003	LEWISTON	ID		04/10/2025		911	(40)				(40)		871		871		
100200389	FRANKLIN	WI		03/10/2025		844	(20)				(20)		824		824		
100202076	MYRTLE BEACH	SC		03/21/2025		780	(20)				(20)		760		760		
100134076	HANFORD	CA		10/27/2023		886	(13)				(13)		873		873		
100115417	PANDRMA CITY	CA		07/17/2023		970	(31)				(31)		939		939		
100215799	HOBOKEN	NJ		06/12/2025		971	(3)				(3)		968		968		
100179983	CENTRAL POINT	OR		12/27/2024		854	(25)				(25)		829		829		
100203354	COLUMBUS	OH		03/26/2025		857	(28)				(28)		829		829		
100137944	BAKERSFIELD	CA		12/13/2023		857	(15)				(15)		842		842		
100219637	FORT COLLINS	CO		07/07/2025		857	(27)				(27)		830		830		
100268833	WAUESHA	WI		12/29/2025		2 303	(52)				(52)		2 251		2 251		
100190109	MIDDLETOWN	NJ		01/21/2025		856	(27)				(27)		829		829		
100151288	TRACY	CA		05/10/2024		1 014	(12)				(12)		1 002		1 002		
100189698	TOOLE	UT		02/20/2025		853	(9)				(9)		844		844		
100060123	SAN DIEGO	CA		06/25/2021		2 118	(68)				(68)		2 050		2 050		
100149017	PORTLAND	OR		04/19/2024		1 954	(25)				(25)		1 929		1 929		
100147003	LACEY	WA		03/27/2024		1 044	(17)				(17)		1 027		1 027		
10074474	PELUSERVILLE	TX		12/02/2021		1 718	(168)				(168)		1 552		1 552		
403020364	GARDEN CITY	GA		03/06/2025		5 385	(37)				(37)		5 348		5 348		
100131571	TULUNGA	CA		10/05/2023		969	(11)				(11)		958		958		
100234982	BEVERLY	MA		08/28/2025		1 151	(29)				(29)		1 122		1 122		
100234940	HONOLULU	HI		08/28/2025		1 121	(14)				(14)		1 107		1 107		
100215402	HENDERSON	NV		06/12/2025		979	(1)				(1)		978		978		
100155940	KANSAS CITY	MO		07/15/2024		913	(27)				(27)		886		886		
100207464	WALLER	TX		04/29/2025		698	(33)				(33)		665		665		
100209790	NEW SIMPRA BEACH	FL		05/05/2025		1 359	(62)				(62)		1 297		1 297		
100150667	SUGAR GROVE	NC		05/08/2024		1 034	(11)				(11)		1 023		1 023		
100155176	SOUTHAMPTON	NY		07/19/2024		996	(36)				(36)		960		960		
100180713	DAVENPORT	FL		11/26/2024		810	(13)				(13)		797		797		
100171325	GLENDALE	CA		10/16/2024		1 662	(45)				(45)		1 617		1 617		
100200659	AURORA	CO		03/11/2025		998	(30)				(30)		968		968		
100164980	KISSIMEE	FL		08/28/2024		917	(43)				(43)		874		874		
100219093	NEW RIVER	AZ		06/27/2025		874	(28)				(28)		846		846		
100091666	LITTLEROCK	CA		03/07/2023		1 016	(44)				(44)		972		972		
100173148	BASS LAKE	CA		10/30/2024		915	(4)				(4)		911		911		
100133070	SAN DIEGO	CA		10/19/2023		824	(21)				(21)		803		803		
100202471	BURNET	TX		03/21/2025		802	(18)				(18)		784		784		
100198483	LAUREL	MD		02/28/2025		4 707	(127)				(127)		4 580		4 580		

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	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022582	BALDWIN PARK	CA		06/20/2018		1,053	.16	.16			.16		1,169	1,169			
10020082	CLEARWATER	FL		03/11/2025		.874		(24)			(24)		.850	.850			
10004984	SAN BRUNO	CA		11/20/2020		2,633	(155)	(155)			(155)		2,478	2,478			
10016920	DURHAM	NC		01/13/2025		.980	(17)	(17)			(17)		.963	.963			
10016824	CITRUS HEIGHTS	CA		09/20/2024		1,672		(27)			(27)		1,645	1,645			
10016843	PARLIER	CA		09/25/2024		.954	(17)	(17)			(17)		.937	.937			
10021671	ELK GROVE	CA		06/18/2025		1,196	(16)	(16)			(16)		1,180	1,180			
10016120	WINTER GARDEN	FL		07/25/2024		1,090		(22)			(22)		1,068	1,068			
10021832	RALEIGH	NC		06/27/2025		.926		(21)			(21)		.905	.905			
10020339	ROCKY MOUNT	NC		07/15/2025		.926	(28)	(28)			(28)		.898	.898			
10006200	OAKLAND	CA		07/14/2021		2,734	(48)	(48)			(48)		2,686	2,686			
10017165	HURRICANE	UT		10/16/2024		3,575	(53)	(53)			(53)		3,522	3,522			
10016097	SAINT PETERSBURG	FL		07/24/2024		1,302	(17)	(17)			(17)		1,285	1,285			
10022075	OAK HARBOR	WA		07/30/2025		1,592	(66)	(66)			(66)		1,526	1,526			
10019226	TUCSON	AZ		01/31/2025		1,319	(30)	(30)			(30)		1,289	1,289			
10020347	RUTLEDGE	PA		03/26/2025		.953	(17)	(17)			(17)		.936	.936			
10015340	GRASS VALLEY	CA		05/30/2024		.815		(27)			(27)		.788	.788			
10020096	HARDEEVILLE	SC		03/10/2025		.891		(22)			(22)		.869	.869			
10019226	EAST PROVIDENCE	RI		02/10/2025		.847	(24)	(24)			(24)		.823	.823			
10018924	LAKE LOTAWANA	MO		01/13/2025		.895		(20)			(20)		.875	.875			
10018921	CHESAPEAKE	VA		01/13/2025		.896		(21)			(21)		.875	.875			
10020766	UNIVERSITY PARK	FL		04/23/2025		.567		(11)			(11)		.556	.556			
100220756	CAPE CORAL	FL		07/18/2025		.407		(6)			(6)		.401	.401			
10019435	CHICAGO	IL		02/14/2025		.865		(34)			(34)		.831	.831			
100148109	MARYSVILLE	WA		04/10/2024		1,081	(11)	(11)			(11)		1,070	1,070			
100205127	APPLE VALLEY	CA		04/11/2025		1,030	(47)	(47)			(47)		.983	.983			
10009568	PHOENIX	AZ		03/28/2023		.790	(24)	(24)			(24)		.766	.766			
10026683	HOLLYWOOD	FL		12/23/2025		.547	(21)	(21)			(21)		.526	.526			
100189103	ANTELOPE	CA		09/27/2024		1,093	(3)	(3)			(3)		1,090	1,090			
10023650	CHARLOTTE	NC		12/05/2025		1,037	(41)	(41)			(41)		.996	.996			
10004818	TAMPA	FL		06/02/2022		1,244	(19)	(19)			(19)		1,225	1,225			
10016022	CRESCENT LAKE	OR		07/18/2024		1,665	(28)	(28)			(28)		1,637	1,637			
10020052	SHILOH LOUI	AZ		03/10/2025		4,176	(110)	(110)			(110)		4,066	4,066			
10021380	DENVER	CO		07/22/2025		.840	(47)	(47)			(47)		.793	.793			
100043718	LAKE GROVE	NY		06/13/2020		.717	(66)	(66)			(66)		.631	.631			
100165410	TIGARD	OR		08/29/2024		.901	(2)	(2)			(2)		.899	.899			
100163118	SACRAMENTO	CA		06/13/2024		2,379	(67)	(67)			(67)		2,312	2,312			
100193017	NORTH EAST	MD		02/10/2025		3,790	(67)	(67)			(67)		3,723	3,723			
10012827	MEDFORD	OR		09/21/2023		.901	(14)	(14)			(14)		.887	.887			
100227217	LOS CABOS	MEX		07/31/2025		.883							.883	.883			
100182578	PHOENIX	AZ		12/12/2024		.895	(27)	(27)			(27)		.868	.868			
100188640	EMERYVILLE	CA		02/10/2025		.836	(34)	(34)			(34)		.802	.802			
100188443	BUCKEYE	AZ		01/08/2025		.879	(25)	(25)			(25)		.854	.854			
100254050	OXFORD	ME		10/30/2025		.964	(18)	(18)			(18)		.946	.946			
100065539	BRAINTREE	MA		07/28/2021		2,041	(43)	(43)			(43)		1,998	1,998			
100089596	BANNER ELK	NC		01/30/2023		.743	(10)	(10)			(10)		.733	.733			
100100611	SALEM	OR		04/27/2023		1,087	(45)	(45)			(45)		1,042	1,042			
100098961	OAKLAND	CA		01/26/2023		.774	(35)	(35)			(35)		.739	.739			
100157126	BAYONE	NJ		02/20/2025		16,896	(345)	(345)			(345)		16,551	16,551			
100151729	MUDELEIN	IL		06/10/2024		.631	(21)	(21)			(21)		.610	.610			
100179650	HACKENSACK	NJ		11/21/2024		.803	(28)	(28)			(28)		.775	.775			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006346	SCOTTSDALE	AZ		07/28/2021		2,055	(54)						2,001	2,001			
10016270	FLAGSTAFF	AZ		12/12/2024		947	(6)						941				
10007691	LA HABRA	CA		12/16/2021		1,933	(104)						1,829	1,829			
100170101	SOLDOTNA	AK		10/08/2024		736	(29)						707				
100079749	APPLE VALLEY	CA		04/25/2022		1,762	(55)						1,707	1,707			
100164316	BUFFORD	GA		06/21/2024		927	(21)						906	906			
100196950	WOODSTOCK	GA		11/28/2023		921							921	921			
100254982	CRANDON	WI		11/17/2025		1,236	(58)						1,178	1,178			
100221940	WINTER GARDEN	FL		07/29/2025		907	(42)						865	865			
100144256	STOCKTON	CA		03/08/2024		847	(32)						815	815			
100119601	GAINESVILLE	VA		07/31/2023		881	(22)						859	859			
100134106	HOMESTEAD	FL		12/08/2023		4,043	(9)						4,034	4,034			
100261468	WEST SACRAMENTO	CA		12/09/2025		881	(30)						851	851			
100214068	CHEYENNE	WY		05/30/2025		609	(28)						581	581			
100172892	PERRIS	CA		10/25/2024		2,356	(6)						2,350	2,350			
100255919	RIO RANCHO	CA		11/24/2025		895	(22)						873	873			
100158007	KISSIMEE	FL		07/09/2024		986	(14)						882	882			
100273200	ROCKY HILL	CT		01/16/2026		442	(21)						421	421			
100277028	AURORA	CO		02/06/2026		323	(2)						321	321			
100132117	SOUTH YARMOUTH	MA		10/13/2023		997	(4)						993	993			
100162378	WILLIAMS	AZ		12/12/2024		882	(23)						859	859			
100149746	BLOOMINGBURG	NY		04/26/2024		616	(19)						597	597			
100213700	PARISH	FL		05/29/2025		703	(33)						670	670			
100120966	AUSTIN	TX		06/11/2023		2,087	(37)						2,050	2,050			
100116068	GULF SHORES	AL		07/20/2023		759	(2)						757	757			
100245293	NORRIDGE	IL		10/06/2025		1,397	(61)						1,336	1,336			
100099572	YOUNGSVILLE	LA		04/06/2023		1,030	(22)						1,008	1,008			
100212633	WESTON	FL		05/29/2025		888	(29)						859	859			
100229991	OCALA	FL		08/22/2025		382	(11)						371	371			
100162674	CHICAGO CITY	IN		12/12/2024		1,259	(20)						1,239	1,239			
100198960	ALBANY	CA		02/28/2025		1,234	(26)						1,208	1,208			
100272908	BRIDGEPORT	CT		01/15/2026		290	(9)						281	281			
100167103	KNOXVILLE	TN		09/13/2024		861	(35)						826	826			
100044783	MIAMI	FL		11/19/2020		1,048	(90)						958	958			
100186112	CEDAR PINES PARK	CA		01/31/2025		1,411	(54)						1,357	1,357			
100120779	BIENA VISTA	CO		08/25/2023		886	(6)						880	880			
100018444	MONTGOMERY VILLAGE	MO		06/27/2018		3,125	(30)						3,095	3,095			
100141493	SWIRNA	GA		01/30/2024		812	(23)						789	789			
100193567	TOLESON	MO		11/13/2023		889	(10)						879	879			
100054966	SAINT ALBANS	NY		03/23/2021		1,863	(143)						1,720	1,720			
100244672	MOXINEY	TX		09/29/2025		887	(31)						856	856			
100271832	LEHI	UT		12/30/2025		306	(10)						296	296			
100194167	EAST LOS ANGELES	CA		02/14/2025		876	(27)						849	849			
100150177	WESTMINSTER	CA		04/30/2024		707	(28)						679	679			
100067399	SAN JOSE	CA		09/23/2021		4,388	(60)						4,328	4,328			
100177236	GOOD YEAR	AZ		01/16/2025		1,163	(13)						1,150	1,150			
100065426	HENDERSON	NV		07/28/2021		2,033	(48)						1,985	1,985			
100205912	NORTH KINGSTOWN	RI		04/14/2025		947	(13)						934	934			
100172363	SUNNY ISLES BEACH	FL		10/23/2024		883	(18)						865	865			
100102990	BLOOMINGDALE	IL		06/07/2023		1,130	(10)						1,120	1,120			
100273051	SAN DIEGO	CA		01/15/2026		634	(7)						627	627			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10025507	FRESNO	CA		11/24/2025		.989		(25)			(25)		.964		.964		
10016862	WINTER GARDEN	FL		09/25/2024		.891		(20)			(20)		.871		.871		
10002051	BAILEY	CO		07/27/2018		2,219		(33)			(33)		2,186		2,186		
100140010	KEAU	HI		01/09/2024		1,093		(29)			(29)		1,064		1,064		
10024683	MANASSAS	VA		10/17/2025		750							750		750		
100133451	JORDAN	IN		10/19/2023		.921		(15)			(15)		.906		.906		
100219851	FREDERICK	MD		07/10/2025		.861		(30)			(30)		.831		.831		
100157686	NEW ORLEANS	LA		06/28/2024		.860		(25)			(25)		.835		.835		
100218673	BLUFFTON	SC		06/27/2025		.845		(28)			(28)		.817		.817		
100258409	LAS VEGAS	NV		12/05/2025		.564		(27)			(27)		.537		.537		
100172280	COLUMBUS	OH		10/21/2024		.959		(25)			(25)		.934		.934		
100181961	NEWARK	NJ		12/11/2024		1,082		(61)			(61)		1,021		1,021		
100170146	MISSOURI CITY	TX		10/08/2024		1,049		(23)			(23)		1,026		1,026		
100218198	CHICAGO	IL		06/26/2025		.863		(26)			(26)		.837		.837		
100079704	WINTER GARDEN	FL		04/25/2022		.899		(63)			(63)		.836		.836		
100172561	MIDDLETOWN	NJ		10/23/2024		.961		(33)			(33)		.928		.928		
100247631	LAS VEGAS	NV		10/29/2025		.879		(38)			(38)		.841		.841		
100167617	BRISTOL	RI		09/19/2024		.882		(26)			(26)		.856		.856		
100169400	HAILEY	ID		09/30/2024		.911		(16)			(16)		.895		.895		
100144935	CITRUS HEIGHTS	CA		04/26/2024		2,008		(15)			(15)		1,993		1,993		
100110742	NORTH WIGHTS BEACH	SC		06/11/2023		1,654		(63)			(63)		1,591		1,591		
100158428	LEESBURG	VA		07/10/2024		.927		(13)			(13)		.914		.914		
100236381	RANCHO CUCAMONGA	CA		09/19/2025		2,468		(17)			(17)		2,351		2,351		
100170155	COLLEGE PARK	GA		10/08/2024		.961		(26)			(26)		.935		.935		
100219257	LITTLE EGG HARBOR TWP	NJ		06/30/2025		2,833		(35)			(35)		2,798		2,798		
100203989	RESTON	VA		03/27/2025		1,366		(44)			(44)		1,322		1,322		
100147729	LEI VILLE	NC		04/05/2024		1,413		(13)			(13)		1,400		1,400		
100171591	SELBYVILLE	DE		10/16/2024		.898		(26)			(26)		.872		.872		
100182159	KESTONE	CO		12/12/2024		.884		(5)			(5)		.879		.879		
100272301	EVERETT	WA		01/08/2026		.644		(13)			(13)		.631		.631		
100192616	NEW ORLEANS	LA		02/10/2025		1,200		(6)			(6)		1,194		1,194		
100272175	MOX INNEY	TX		01/08/2026		.653		(7)			(7)		.646		.646		
100253375	FULLSHEAR	TX		10/30/2025		.937		(27)			(27)		.910		.910		
100186704	SUGAR HILL	GA		12/31/2024		.785		(37)			(37)		.748		.748		
100068986	CENTENNIAL	CO		08/25/2021		1,919		(44)			(44)		1,875		1,875		
100164974	MOUNT ANSEL	OR		06/28/2024		1,583		(38)			(38)		1,545		1,545		
100219929	CITRUS HEIGHTS	CA		07/08/2025		1,491		(35)			(35)		1,456		1,456		
100163937	LEI VILLE	NC		10/04/2024		2,143		(76)			(76)		2,067		2,067		
100175258	MANCHESTER	CT		11/05/2024		.954		(20)			(20)		.934		.934		
100257078	JEFFERSON	GA		11/26/2025		.890		(41)			(41)		.849		.849		
100264901	EL CAJON	CA		12/17/2025		.956		(28)			(28)		.908		.908		
100152483	MIAMI	FL		05/16/2024		.816		(40)			(40)		.776		.776		
100160904	ROVERSFORD	PA		07/24/2024		.988		(17)			(17)		.971		.971		
100163983	SALINAS	CA		09/27/2024		.973		(23)			(23)		.950		.950		
100200135	MARLBHEAD	MA		03/06/2025		.971		(20)			(20)		.951		.951		
100119303	SWIRNA	GA		07/31/2023		.940		(11)			(11)		.939		.939		
100115615	GAITHERSBURG	MD		07/19/2023		.948		(9)			(9)		.939		.939		
100039526	NEW YORK	NY		04/09/2019		.963		(12)			(12)		.951		.951		
100140023	EPIORTH	GA		01/09/2024		1,610		(39)			(39)		1,571		1,571		
100180039	JENSEN BEACH	FL		11/25/2024		.974		(16)			(16)		.958		.958		
100099736	WYANDANCH	NY		02/28/2023		.885		(29)			(29)		.856		.856		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100167164	PALM DESERT	CA		09/13/2024		923		(26)			(26)		.897				
100065083	YUCAIPA	CA		07/14/2021		2,427		(65)			(65)		2,362				
100149827	MANASSAS	VA		04/29/2024		775		(17)			(17)		.758				
100174222	SPRING	TX		10/31/2024		828		(30)			(30)		.798				
100244569	STEAMBOAT SPRINGS	CO		09/29/2025		932		(28)			(28)		.904				
100162749	ALBANY	CA		06/12/2024		6,005		(167)			(167)		5,838				
100165239	TAMPA	FL		01/24/2025		974		(21)			(21)		.953				
100194268	SCOTSDALE	AZ		02/14/2025		766		(37)			(37)		.729				
100246384	MARLBOROUGH	MA		10/15/2025		813		(39)			(39)		.774				
100233117	MIRAMAR BEACH	FL		10/30/2025		816		(31)			(31)		.785				
100170351	ENTRAT	IA		10/08/2024		675		(10)			(10)		.665				
100167303	BOUND BROOK	NJ		09/19/2024		1,962		(85)			(85)		1,877				
100166919	KIMBERLY	ID		09/13/2024		899		(17)			(17)		.882				
100234941	DIXON	CA		06/28/2025		818		(27)			(27)		.791				
100100552	NORTH EAST	MD		04/27/2023		892		(28)			(28)		.864				
100182453	WOODLAKE	CA		12/12/2024		1,359		(3)			(3)		1,356				
100246007	CASH GRADE	AZ		10/07/2025		853		(40)			(40)		.813				
100129572	MEDFORD	OR		09/29/2023		1,021		(8)			(8)		1,013				
100119875	DAVIE	FL		06/10/2023		892		(14)			(14)		.878				
100223249	CHICAGO	IL		06/13/2025		930		(36)			(36)		.894				
100216580	ELEN PRARIE	IN		06/23/2025		911		(11)			(11)		.900				
100255482	HOUSTON	TX		11/24/2025		1,332		(37)			(37)		1,295				
100067437	TEPFE	AZ		09/23/2021		3,079		(73)			(73)		3,006				
100244490	PHOENIX	OR		09/29/2025		904		(27)			(27)		.877				
100243190	GEORGETOWN	TX		09/26/2025		875		(30)			(30)		.845				
100266603	CUMMING	GA		12/29/2025		705		(3)			(3)		.702				
100181764	LA MESA	CA		07/25/2023		973		(28)			(28)		.945				
100167432	WASHINGTON	DC		09/16/2024		1,246		(42)			(42)		1,204				
100130354	PORT SAINT LUCIE	FL		09/28/2023		1,671		(26)			(26)		1,645				
100113600	LOS ANGELES	CA		05/25/2017		1,053		(07)			(07)		1,160				
100168949	COLORADO SPRINGS	CO		09/30/2024		921		(21)			(21)		.900				
100067438	PHOENIX	AZ		09/23/2021		2,979		(70)			(70)		2,909				
100247642	MESA	AZ		10/29/2025		1,002		(45)			(45)		.957				
100160090	CAPE CORAL	FL		07/17/2024		890		(18)			(18)		.872				
100229653	NORTHVILLE	MI		06/18/2025		907		(20)			(20)		.887				
100140918	MIAMI	FL		02/26/2024		1,028		(28)			(28)		1,000				
100103373	SALT LAKE CITY	UT		06/16/2023		668		(26)			(26)		.642				
100157519	WEST ORANGE	NJ		02/20/2025		2,916		(70)			(70)		2,846				
100161777	PHILADELPHIA	PA		07/31/2024		.775		(26)			(26)		.749				
100175313	STOCKTON	CA		11/05/2024		1,031		(7)			(7)		1,024				
100254937	ODCEE	FL		11/10/2025		.993		(38)			(38)		.955				
100194382	HOUSTON	TX		02/14/2025		1,285		(40)			(40)		1,245				
100236985	SUNRISE	FL		09/12/2025		899		(18)			(18)		.881				
100153297	NORTH MYRTLE BEACH	SC		05/30/2024		1,282		(13)			(13)		1,269				
100161376	HERMITAGE	TN		07/25/2024		.901		(14)			(14)		.887				
100151598	KAILUA KOHA	HI		06/14/2024		.866		(14)			(14)		.852				
100055908	BAYVINE	NJ		03/26/2021		2,203		(57)			(57)		2,146				
100162869	GRAFF	MO		12/12/2024		.939		(16)			(16)		.923				
100172349	ROSELLE	NJ		10/23/2024		1,120		(4)			(4)		1,116				
100226666	CHARLOTTE	NC		07/30/2025		.896		(25)			(25)		.871				
100109573	LEONMINSTER	VA		06/14/2023		.907		(19)			(19)		.888				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100169571	PALM BAY	FL		09/30/2024		821	(31)	(11)			(31)		790	790			
100244364	CHARLOTTE	NC		09/29/2025		936	(11)	(11)			(11)		925	925			
100204040	CHICAGO	IL		04/01/2025		797	(20)	(20)			(20)		777	777			
100208962	DONEY	CA		04/29/2025		7 474	(266)	(266)			(266)		7 208	7 208			
100246149	STROUDSBURG	PA		10/08/2025		822	(37)	(37)			(37)		785	785			
100202617	BATTLE GROUND	WA		03/21/2025		950	(11)	(11)			(11)		939	939			
100273073	STAR	ID		01/15/2026		297	(7)	(7)			(7)		290	290			
100229248	WOODBRIDGE	VA		06/13/2025		1 054	(32)	(32)			(32)		1 022	1 022			
100236673	HENDERSON	NV		09/22/2025		726	(34)	(34)			(34)		692	692			
100272160	FRISSO	CO		01/08/2026		539	(22)	(22)			(22)		517	517			
100153660	SUN CITY CENTER	FL		05/31/2024		875	(23)	(23)			(23)		852	852			
100137220	BONITA SPRINGS	FL		11/29/2023		670	(21)	(21)			(21)		649	649			
100173332	GLENDEEN BEACH	OR		10/30/2024		1 148	(7)	(7)			(7)		1 141	1 141			
100254304	PASIPPANY	NJ		11/06/2025		1 357	(36)	(36)			(36)		1 321	1 321			
100238652	GILBERT	AZ		09/23/2025		27 939	(1 025)	(1 025)			(1 025)		26 914	27 007		93	93
100148635	SUPRISE	AZ		04/12/2024		903	(13)	(13)			(13)		890	890			
100236891	CAPE CORAL	FL		09/12/2025		1 022							1 022	1 022			
100169162	MCKINNEY	TX		09/27/2024		964	(26)	(26)			(26)		938	938			
18626	BURBANK	CA		02/26/2007		84 487	(64)	(64)			(64)		84 423	84 423			
100236754	ABILENE	TX		09/11/2025		1 135	(27)	(27)			(27)		1 108	1 108			
100197554	NORTH LAS VEGAS	NV		02/26/2025		967	(18)	(18)			(18)		949	949			
100189625	DENVER	CO		01/17/2025		787	(21)	(21)			(21)		766	766			
100261574	SEDONA	AZ		12/12/2025		939	(27)	(27)			(27)		912	912			
100141498	MIRAMAR	FL		01/30/2024		744	(37)	(37)			(37)		707	707			
100090765	ANNA	TX		02/28/2023		768	(51)	(51)			(51)		717	717			
100236155	DENVER	CO		09/10/2025		764	(13)	(13)			(13)		751	751			
100213857	COLUMBUS	OH		05/29/2025		880	(25)	(25)			(25)		855	855			
100221055	NORTH PORT	FL		07/18/2025		537	(22)	(22)			(22)		515	515			
100203866	MIAMI	FL		09/28/2025		70 060	(3 086)	(3 086)			(3 086)		66 972	66 972			
100219134	CHARLOTTE	NC		06/27/2025		1 031	(20)	(20)			(20)		1 011	1 011			
100216645	ESTES PARK	CO		06/23/2025		892	(16)	(16)			(16)		876	876			
100110633	SUN CITY WEST	AZ		06/30/2023		962	(6)	(6)			(6)		956	956			
100265052	BURBANK	CA		12/17/2025		618	(19)	(19)			(19)		599	599			
100146588	WATKINS	CO		03/20/2024		3 256	(100)	(100)			(100)		3 156	3 156			
100219285	BUFFALO	NY		06/30/2025		903	(27)	(27)			(27)		876	876			
100220328	SAN ANTONIO	TX		07/11/2025		910	(12)	(12)			(12)		898	898			
100236159	HOUSTON	TX		09/10/2025		837	(28)	(28)			(28)		809	809			
100245227	MCKINNEY	TX		10/06/2025		828	(19)	(19)			(19)		809	809			
100245355	THE COLONY	TX		10/06/2025		830	(20)	(20)			(20)		810	810			
100176722	GILBERT	AZ		11/15/2024		4 265	(73)	(73)			(73)		4 192	4 192			
100273824	TODD MISSION	TX		07/23/2026		293	(11)	(11)			(11)		282	282			
100110138	LOS BANOS	CA		06/29/2023		1 040	(31)	(31)			(31)		1 009	1 009			
100238484	LODI	CA		09/19/2025		647	(22)	(22)			(22)		625	625			
100139175	WEST VALLEY CITY	UT		12/28/2023		775	(6)	(6)			(6)		767	767			
100057535	RALEIGH	NC		06/30/2021		2 941	(41)	(41)			(41)		2 900	2 900			
100142897	MIAMI	FL		02/12/2024		820	(28)	(28)			(28)		792	792			
100236273	EUREKA	CA		09/10/2025		849	(20)	(20)			(20)		829	829			
100234702	ROCHESTER	NH		06/28/2025		938	(9)	(9)			(9)		929	929			
100102050	HIDDEN VALLEY LAKE	CA		04/14/2023		874	(25)	(25)			(25)		849	849			
100154743	MIDDLETOWN	NJ		07/19/2024		662	(34)	(34)			(34)		628	628			
100154766	CINCINNATI	KY		07/19/2024		794	(51)	(51)			(51)		743	743			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235084	KAPLEI	HI		06/28/2025		913		(22)			(22)		891				
100138666	LENDER	TX		02/02/2024		873		(36)			(36)		837				
100144407	VENICE	CA		03/07/2024		1,434		(14)			(14)		1,420				
100206512	RALEIGH	NC		04/17/2025		992		(23)			(23)		969				
401008090	TOLEDO	OH		11/28/2024		847		(8)			(8)		839				
100229069	KNIGHTDALE	NC		06/14/2025		873		(24)			(24)		849				
100148667	PORT SAINT LUCIE	FL		04/16/2024		921		(36)			(36)		885				
100090988	HEIET	CA		01/31/2023		1,835		(98)			(98)		1,737				
100151557	TAVERNIER	FL		06/10/2024		918		(20)			(20)		898				
100179634	SAN ANTONIO	TX		11/21/2024		876		(13)			(13)		863				
100192563	BLUFFDALE	UT		02/10/2025		1,007		(17)			(17)		990				
100166579	PECORIA	AZ		09/13/2024		1,090		(23)			(23)		1,067				
100247181	ANTHONY	MI		10/23/2025		912		(17)			(17)		895				
100070431	MILL VALLEY	CA		09/23/2021		2,157		(31)			(31)		2,126				
100192234	PHOENIX	AZ		07/31/2025		857		(28)			(28)		829				
100035637	CHICAGO	IL		06/21/2019		1,645		(33)			(33)		1,612				
100207075	FRESNO	CA		04/24/2025		802		(30)			(30)		772				
100120689	NASHVILLE	TN		08/25/2023		1,053		(3)			(3)		1,050				
100215403	MERRIMAC	MA		06/12/2025		881		(20)			(20)		861				
100090027	LINDSAY	CA		01/13/2023		2,439		(56)			(56)		2,383				
100245613	PHILADELPHIA	PA		10/06/2025		938		(31)			(31)		907				
100119374	ROCKPORT	TX		07/31/2023		960		(15)			(15)		945				
100246656	BETHEL	ME		10/15/2025		919		(38)			(38)		881				
100246236	OCEAN CITY	NJ		10/08/2025		5,511		(207)			(207)		5,304				
100067424	TEMPE	AZ		09/23/2021		3,080		(73)			(73)		3,007				
100136773	BRIDGEPORT	CT		11/27/2023		840		(16)			(16)		824				
100161042	BLUFFTON	SC		07/24/2024		923		(10)			(10)		913				
100193620	DALLAS	TX		02/10/2025		989		(16)			(16)		973				
100147844	SARASOTA	FL		04/08/2024		4,660		(122)			(122)		4,538				
100161420	CUMMING	GA		07/29/2024		965		(9)			(9)		956				
100173327	SUPRISE	AZ		10/30/2024		1,036		(21)			(21)		1,015				
100173825	WOODSTOCK	GA		10/31/2024		992		(46)			(46)		946				
100120144	DEARBORN	MI		06/11/2023		796		(35)			(35)		761				
100119770	ANCHORAGE	AK		06/08/2023		816		(33)			(33)		783				
100247249	MORGANTON	GA		10/23/2025		892		(17)			(17)		875				
100221638	WEST PALM BEACH	FL		07/23/2025		3,500		(130)			(130)		3,370				
100054063	HINKLEY	IN		03/23/2021		1,986		(162)			(162)		1,824				
100014385	VISTA	CA		08/27/2017		1,548		(39)			(39)		1,509				
100062075	MIDDLETOWN	NJ		07/01/2021		2,596		(38)			(38)		2,558				
100049262	WHITTIER	CA		11/20/2020		3,030		(185)			(185)		2,845				
100226519	LACONA	NH		07/30/2025		843		(9)			(9)		834				
100235777	LAKE HAVASI CITY	AZ		09/22/2025		757		(36)			(36)		721				
100147832	STERLING	VA		04/08/2024		1,010		(16)			(16)		994				
100152846	VICTORVILLE	CA		09/22/2024		947		(13)			(13)		934				
100193660	FORT MILL	SC		12/28/2023		800		(3)			(3)		797				
100139258	LEXINGTON	KY		12/28/2023		769		(3)			(3)		766				
100216690	LAKE ARIEL	PA		06/23/2025		826		(13)			(13)		813				
100172665	GLENDALE	CA		11/21/2024		910		(35)			(35)		875				
100235680	PITTSBURG	CA		09/04/2025		1,570		(31)			(31)		1,539				
100081607	FOREY	TX		03/24/2022		1,608		(37)			(37)		1,571				
100166153	JEFFERSONTON	VA		09/09/2024		964		(21)			(21)		943				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100247647	BRANSON	MO		10/29/2025		755		(33)			(33)		722				
100268246	LEHIGH ACRES	FL		12/29/2025		292		(5)			(5)		287				
100151266	KENNESAW	GA		06/10/2024		896		(19)			(19)		877				
100193628	FULTON	MO		02/10/2025		870		(27)			(27)		843				
100109373	TUCSON	AZ		06/12/2023		950		(1)			(1)		949				
100226012	CHARLESTON	SC		06/06/2025		864		(32)			(32)		832				
100277240	LOS ANGELES	CA		02/10/2026		322		(6)			(6)		316				
100209686	MONROE	NY		05/02/2025		902		(36)			(36)		866				
100202803	BROKEN BOWL	OK		03/24/2025		820		(29)			(29)		791				
100173686	LA VALLE	WI		11/25/2024		2,789		(31)			(31)		2,758				
100273392	CHANDLER	AZ		01/26/2026		1,376		(54)			(54)		1,322				
100141485	VICTORVILLE	CA		01/30/2024		260		(9)			(9)		251				
100216318	NORTHLENN	CO		06/20/2025		898		(1)			(1)		897				
100115951	KINGSLAND	TX		07/20/2023		1,128		(1)			(1)		1,127				
100155116	CANTON	OH		07/19/2024		813		(29)			(29)		784				
100048518	LAKEWOOD	CO		11/20/2020		1,680		(71)			(71)		1,609				
100216270	POOLER	GA		06/20/2025		817		(27)			(27)		790				
100189925	KAMELIA	HI		01/21/2025		2,425		(32)			(32)		2,393				
100268769	DAVENPORT	FL		12/29/2025		650		(15)			(15)		635				
100207234	OKLAHOMA CITY	OK		04/26/2025		877		(11)			(11)		866				
100215371	SPRINGFIELD	VA		06/12/2025		851		(32)			(32)		819				
100277584	BEVERLY	WA		02/13/2026		436		(12)			(12)		424				
100149306	WINTER SPRINGS	FL		04/24/2024		2,307		(67)			(67)		2,240				
100154866	PEMBROKE PINES	FL		07/19/2024		1,065		(28)			(28)		1,037				
100261277	FREDERICK	MD		12/05/2025		961		(22)			(22)		939				
100156895	ROLESVILLE	NC		06/15/2024		1,486		(40)			(40)		1,446				
100209423	PINE	AZ		04/29/2025		865		(35)			(35)		830				
100220273	LINCOLN	NE		07/11/2025		1,099		(27)			(27)		1,072				
100210170	GULF BREEZE	FL		05/07/2025		928		(16)			(16)		910				
100153389	ASHFORD	WA		05/30/2024		878		(20)			(20)		858				
100057649	FORT COLLINS	CO		06/30/2021		2,122		(25)			(25)		2,097				
100076369	LATHROP	CA		12/23/2021		1,533		(126)			(126)		1,405				
100286284	PALMDALE	CA		12/05/2025		542		(21)			(21)		521				
100135392	DORAL	FL		11/13/2023		936		(8)			(8)		928				
100273643	GARFIELD	NJ		01/23/2026		279		(11)			(11)		268				
100137468	NORTH WALES	PA		01/11/2024		3,801		(144)			(144)		3,657				
100209404	PIKESVILLE	MD		04/29/2025		879		(29)			(29)		850				
100272825	PARKLAND	FL		01/08/2026		572		(13)			(13)		561				
100272478	KANNAPOLIS	NC		01/08/2026		590		(13)			(13)		577				
100273138	RICHMOND	TX		01/15/2026		296		(7)			(7)		289				
100210668	COLLIS	CA		05/15/2025		833		(29)			(29)		804				
100272566	CLARKDALE	AZ		01/08/2026		847		(11)			(11)		836				
100268274	DOVINGTON	PA		12/29/2025		660		(10)			(10)		650				
100143133	AUBURN	WA		02/16/2024		911		(22)			(22)		889				
100169148	WESLACO	TX		09/21/2024		1,412		(25)			(25)		1,387				
100219890	PORTLAND	OR		07/07/2025		845		(30)			(30)		815				
100200277	LONG BEACH	CA		03/07/2025		849		(34)			(34)		815				
100150198	PALM HARBOR	FL		04/30/2024		108,035		(1,791)			(1,791)		106,244				
100245754	TUCKER	GA		10/29/2025		871		(41)			(41)		830				
100215757	QUEEN CREEK	AZ		06/12/2025		884		(19)			(19)		865				
100152236	MANASSAS	VA		05/17/2024		1,576		(10)			(10)		1,566				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100220363	MOBILE	AL		07/14/2025		772		(23)			(23)		749				
10020712	MODESTO	CA		03/18/2025		2,844		(75)			(75)		2,769				
100129234	CATHEDRAL CITY	CA		11/03/2023		1,607		(14)			(14)		1,593				
100189705	LA QUINTA	CA		02/20/2025		859		(24)			(24)		835				
100228230	PARISH	FL		08/11/2025		866		(19)			(19)		847				
100254764	MEYOR	OH		11/14/2025		1,806		(61)			(61)		1,745				
100253847	MIAMI	FL		10/30/2025		822		(38)			(38)		784				
100188168	CLOVERDALE	CA		09/20/2024		970		(15)			(15)		955				
100182111	HENDERSVILLE	TN		12/12/2024		1,048		(28)			(28)		1,020				
100158713	NORTH BRAINFORD	CT		07/10/2024		1,116		(10)			(10)		1,106				
100181532	BLUFFTON	SC		12/06/2024		643		(12)			(12)		631				
100272862	PISMO BEACH	CA		01/08/2026		855		(19)			(19)		836				
100195872	OCEANSIDE	CA		01/09/2024		935		(22)			(22)		913				
100220358	NORTH MYRTLE BEACH	SC		07/14/2025		826		(20)			(20)		806				
100188386	OTHELLO	WA		07/08/2025		934		(24)			(24)		910				
100264922	METHUEN	MA		12/17/2025		609		(29)			(29)		580				
100264918	CHICAGO	IL		12/17/2025		606		(26)			(26)		580				
100221025	LUDLOW	VT		07/18/2025		836		(30)			(30)		806				
100171406	BERLIN	MA		10/16/2024		1,046		(25)			(25)		1,021				
100234985	HOBOKEN	NJ		08/28/2025		935		(18)			(18)		917				
100173485	DILLON	CO		10/29/2024		945		(38)			(38)		907				
100057239	VASHON	WA		05/19/2021		1,931		(65)			(65)		1,866				
100286202	LAKEMONT	GA		12/29/2025		644		(10)			(10)		634				
100200672	NAMPA	ID		03/11/2025		863		(21)			(21)		842				
100148566	CANYON LAKE	TX		04/12/2024		1,001		(5)			(5)		996				
100200086	OCEAN PINES	MD		03/10/2025		777		(18)			(18)		759				
100158844	GREGORY	MI		07/12/2024		1,199		(34)			(34)		1,165				
100255743	OREM	UT		11/24/2025		973		(19)			(19)		954				
100261612	SAN FRANCISCO	CA		12/15/2025		652		(14)			(14)		638				
100267207	ROCKLIN	CA		12/23/2025		972		(18)			(18)		954				
100255656	SILVER SPRING	MD		11/24/2025		977		(22)			(22)		955				
100268416	MORGANTON	GA		12/29/2025		580		(19)			(19)		561				
100218867	MEDINA	WA		06/27/2025		782		(28)			(28)		754				
100243357	DULUTH	GA		09/26/2025		10,771		(459)			(459)		10,312				
100245826	LAKEBERG	PA		10/17/2025		790		(39)			(39)		751				
100194922	COLORADO SPRINGS	CO		02/21/2025		944		(11)			(11)		933				
100049265	HARRISBURG	NC		11/20/2020		2,996		(215)			(215)		2,781				
100137666	KENESAW	GA		12/08/2023		879		(13)			(13)		866				
100214353	LAKELAND	FL		06/02/2025		795		(23)			(23)		772				
100255889	NEW PORT RICHEY	FL		11/24/2025		970		(16)			(16)		954				
100211490	AUSTIN	TX		05/16/2025		931		(2)			(2)		929				
100156553	EVANSVILLE	IN		07/25/2024		2,506		(78)			(78)		2,428				
100204680	GARNERVILLE	NY		04/04/2025		897		(40)			(40)		857				
100220319	TAMPA	FL		07/18/2025		1,543		(39)			(39)		1,504				
100088170	GALT	CA		10/25/2022		947		(28)			(28)		919				
100103904	PORT BOLIVAR	TX		06/12/2023		5,440		(67)			(67)		5,373				
100073627	APACHE JCT	AZ		02/14/2022		1,787		(62)			(62)		1,725				
100246891	TAMPA	FL		10/17/2025		862		(33)			(33)		829				
100212576	EUSTIS	FL		05/29/2025		835		(24)			(24)		811				
100140311	BREKERTON	WA		07/18/2024		857		(23)			(23)		834				
100189547	GOODYEAR	AZ		01/16/2025		894		(33)			(33)		861				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126235	MEDFORD	OR		06/30/2023		913		(24)			(24)		889	889			
100064993	RANCHO CUCAMONGA	CA		07/14/2021		2,008		(65)			(65)		1,943	1,943			
100160517	LAKELAND	FL		07/19/2024		689		(32)			(32)		657	657			
100265432	PASSAIC	NJ		12/19/2025		914		(27)			(27)		887	887			
100245921	ELLENBURG	WA		11/06/2025		903		(11)			(11)		892	892			
100296314	MODESTO	CA		12/05/2025		1,237		(51)			(51)		1,186	1,186			
100268836	ELK GROVE	CA		12/29/2025		1,205		(4)			(4)		1,201	1,201			
100192823	PARISH	FL		02/10/2025		1,136		(30)			(30)		1,106	1,106			
100229887	MANASSAS	VA		06/18/2025		632		(8)			(8)		624	624			
100189253	WESTMINSTER	CA		01/13/2025		901		(20)			(20)		881	881			
100176971	DADEVILLE	AL		01/16/2025		1,024		(48)			(48)		976	976			
100219993	ALEXANDRIA	VA		07/07/2025		1,302		(34)			(34)		1,288	1,288			
100164221	FRESNO	CA		06/21/2024		708		(7)			(7)		701	701			
100265495	PESEDA	CA		12/19/2025		954		(22)			(22)		932	932			
100088206	LAKE ELSINORE	CA		10/13/2022		671		(17)			(17)		654	654			
100195568	RICHLAND	WA		02/24/2025		851		(17)			(17)		834	834			
100272121	CHICAGO	IL		01/08/2026		643		(17)			(17)		626	626			
100129624	NASHVILLE	TN		09/29/2023		1,018		(4)			(4)		1,014	1,014			
100168601	KNOXVILLE	TN		09/25/2024		977		(21)			(21)		956	956			
100254935	LYNN	MA		11/07/2025		1,290		(32)			(32)		1,258	1,258			
100115019	CELINA	TX		07/14/2023		1,046		(11)			(11)		1,035	1,035			
100254616	SAINT LOUIS	MO		11/10/2025		906		(41)			(41)		865	865			
100272866	SAVANNAH	GA		01/08/2026		612		(16)			(16)		596	596			
100195233	LAS VEGAS	NV		02/24/2025		806		(25)			(25)		781	781			
100206424	FAVETTEVILLE	NC		04/22/2025		821		(40)			(40)		781	781			
100246743	LAKE OSIEGO	OR		10/15/2025		808		(33)			(33)		775	775			
100201877	PRINCETON	IN		03/18/2025		929		(23)			(23)		906	906			
100268596	WESTLEY	RI		12/29/2025		643		(9)			(9)		634	634			
100154697	COLTON	CA		07/19/2024		2,619		(90)			(90)		2,529	2,529			
100235708	MIAMI	FL		06/22/2025		835		(21)			(21)		814	814			
100170054	PHOENIX	AZ		09/22/2025		854		(40)			(40)		814	814			
100186693	VALLEY SPRINGS	CA		11/08/2024		879		(27)			(27)		852	852			
100266927	SUGAR HILL	GA		12/31/2024		932		(17)			(17)		915	915			
100201056	HILLSIDE	NJ		12/23/2025		607		(19)			(19)		588	588			
100178992	RIVIERA BEACH	FL		03/12/2025		942		(18)			(18)		924	924			
100182142	JOHNSON CITY	TX		11/21/2024		822		(10)			(10)		812	812			
100188411	ROCKLIN	CA		12/12/2024		1,475		(32)			(32)		1,443	1,443			
100140203	PASCOAG	RI		07/08/2025		891		(25)			(25)		866	866			
100207239	LILBURN	GA		01/11/2024		3,474		(131)			(131)		3,343	3,343			
100215459	VICTOR	ID		04/28/2025		825		(23)			(23)		802	802			
100065730	LAS VEGAS	NV		06/12/2025		826		(24)			(24)		802	802			
100255766	NEW SMYRNA BEACH	FL		07/28/2021		2,020		(51)			(51)		1,969	1,969			
100149498	CHARLOTTE	NC		11/24/2025		960		(30)			(30)		930	930			
100190733	CHANDLER	AZ		04/24/2024		1,065		(6)			(6)		1,059	1,059			
100253236	DIXON	CA		01/27/2025		859		(40)			(40)		819	819			
100236945	RIVERVIEW	FL		10/30/2025		895		(32)			(32)		903	903			
100254538	PORT CLINTON	OH		09/12/2025		884		(6)			(6)		876	876			
100253146	GRAND PRAIRIE	TX		11/17/2025		1,121		(54)			(54)		1,167	1,167			
100243939	CEDAR GROVE	NJ		10/30/2025		755		(13)			(13)		742	742			
100243472	ATLANTA	GA		09/26/2025		779		(37)			(37)		742	742			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100210519	HEFLIN	AL		05/15/2025		851		(29)			(29)		822	822			
10203561	MISSOUR CITY	TX		03/26/2025		952		(6)			(6)		946	946			
100246080	LOS ANGELES	CA		10/15/2025		932		(35)			(35)		897	897			
100179664	RIVERSIDE	CA		11/22/2024		921		(28)			(28)		893	893			
100132006	VANCOUVER	WA		10/13/2023		3 911		(59)			(59)		3 852	3 852			
100162787	LAS VEGAS	NV		08/12/2024		932		(18)			(18)		914	914			
100246445	MANTECA	CA		10/10/2025		937		(18)			(18)		919	919			
100209749	SARASOTA	FL		05/05/2025		874		(35)			(35)		839	839			
100238214	MIAMI	FL		09/18/2025		1 082		(46)			(46)		1 036	1 036			
100268735	WENATCHEE	WA		12/29/2025		313		(5)			(5)		308	308			
100165761	GAINESVILLE	VA		08/29/2024		886		(17)			(17)		869	869			
100229501	PORTERVILLE	CA		06/15/2025		280		(9)			(9)		271	271			
100245637	AUBURN	WA		10/06/2025		2 125		(102)			(102)		2 023	2 023			
100244557	RENTON	WA		09/29/2025		979		(12)			(12)		967	967			
100189291	HOUGHTON LAKE	MI		01/13/2025		931		(23)			(23)		908	908			
100086498	SEATAC	WA		09/30/2022		969		(10)			(10)		959	959			
100182460	WEST POINT	CA		12/12/2024		929		(15)			(15)		914	914			
100246434	PULLMAN	WA		10/10/2025		1 143		(54)			(54)		1 089	1 089			
100253288	ROSEVILLE	OH		10/30/2025		891		(40)			(40)		851	851			
100238187	MIAMI	FL		09/15/2025		855		(16)			(16)		839	839			
100176544	GLADYS	VA		11/15/2024		878		(21)			(21)		857	857			
100107811	OCEAN CITY	NJ		05/19/2023		1 102		(6)			(6)		1 096	1 096			
100195234	HOKSETT	WI		02/24/2025		1 024		(18)			(18)		1 006	1 006			
4010078796	AKRON	OH		07/26/2024		528		(9)			(9)		519	519			
100188377	OWAHA	NE		01/08/2025		951		(22)			(22)		929	929			
100189428	MILWAUKIE	OR		01/14/2025		856		(31)			(31)		825	825			
100147938	BIRMINGHAM	AL		04/08/2024		1 113		(12)			(12)		1 101	1 101			
100229233	FLOVRY BRANCH	GA		06/13/2025		1 866		(37)			(37)		1 829	1 829			
100165290	FORT LAUDERDALE	FL		08/29/2024		825		(41)			(41)		784	784			
100244867	BONE TERRE	MO		09/29/2025		909		(28)			(28)		881	881			
100236331	SARASOTA	FL		09/10/2025		953		(34)			(34)		919	919			
100079897	MARI COPA	AZ		04/25/2022		1 194		(70)			(70)		1 124	1 124			
100220996	OCEAN CITY	NJ		07/18/2025		1 105		(8)			(8)		1 097	1 097			
100171824	APEX	NC		10/16/2024		998		(27)			(27)		971	971			
10021852	EGG HARBOR	NJ		07/29/2025		773		(26)			(26)		747	747			
100220037	PICO RIVERA	CA		07/30/2025		923		(20)			(20)		903	903			
100236799	LEWISY CITY	NJ		09/12/2025		927		(24)			(24)		903	903			
100143090	SUNSET	MA		02/16/2024		1 072		(7)			(7)		1 065	1 065			
100057927	ROSELLE	NJ		06/30/2021		2 128		(1)			(1)		2 127	2 127			
100182530	PHOENIX	AZ		12/12/2024		970		(13)			(13)		957	957			
100177913	UNION CITY	CA		07/20/2023		722		(28)			(28)		694	694			
100246159	GULF SHORES	AL		10/08/2025		764		(29)			(29)		735	735			
100229483	MAINTOSH LAKES	CA		08/15/2025		946		(9)			(9)		937	937			
100099873	SOUTH LAKE TAHOE	CA		03/28/2023		4 663		(83)			(83)		4 580	4 580			
100168010	HUNTLEY	IL		09/20/2024		666		(19)			(19)		647	647			
100245232	SUMNERVILLE	SC		10/06/2025		977		(30)			(30)		947	947			
100148229	LAS VEGAS	NV		04/12/2024		1 393		(30)			(30)		1 363	1 363			
100268893	PANAMA CITY BEACH	FL		12/29/2025		649		(16)			(16)		633	633			
100188441	FORT WORTH	TX		01/08/2025		870		(24)			(24)		846	846			
100238327	GRANDE	CA		09/19/2025		1 009		(48)			(48)		961	961			
100221418	NORTH MIAMI	FL		07/22/2025		765		(32)			(32)		733	733			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10	11	12	13
								Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100268265	VANCOUVER		WA		12/29/2025		683		(3)			(3)		680	680			
100235641	MANCHESTER		CT		08/29/2025		816		(32)			(32)		784	784			
100129681	FORT WALTON BEACH		FL		09/29/2023		929		(11)			(11)		918	918			
100110542	CAROLINA BEACH		NC		06/30/2023		2,214		(50)			(50)		2,164	2,164			
100103200	MOUNT VERNON		NY		04/21/2023		833		(29)			(29)		804	804			
100261736	ARLINGTON		VA		12/12/2025		479		(18)			(18)		461	461			
100220775	LOS ANGELES		CA		07/18/2025		878		(34)			(34)		844	844			
100221321	LONG BEACH		CA		07/22/2025		877		(33)			(33)		844	844			
100269000	CARSON CITY		NV		12/29/2025		985		(32)			(32)		953	953			
100221105	CHIEGO		IL		07/21/2025		1,889		(34)			(34)		1,855	1,855			
100177445	CHESTERFIELD		MO		01/16/2025		654		(30)			(30)		624	624			
100055807	STUDIO CITY		CA		03/26/2021		2,903		(74)			(74)		2,829	2,829			
100243507	PORTLAND		OR		09/26/2025		908		(43)			(43)		865	865			
100219899	ESCONDIDO		CA		07/30/2025		899		(34)			(34)		865	865			
100119424	VENICE		CA		07/31/2023		1,340		(24)			(24)		1,316	1,316			
100149480	MC ALLEN		TX		04/24/2024		897		(25)			(25)		872	872			
100194405	SPRING LAKE		MI		02/14/2025		910		(22)			(22)		888	888			
100214617	WEST LAKE		OH		06/09/2025		884		(28)			(28)		856	856			
100172574	HESPERIA		CA		10/23/2024		1,041		(25)			(25)		1,016	1,016			
100236304	HIGHLAND FALLS		NY		09/12/2025		911		(25)			(25)		886	886			
100234365	VANCOUVER		WA		08/28/2025		915		(27)			(27)		888	888			
100149138	LANHAM		MD		04/22/2024		355		(5)			(5)		350	350			
100264877	FORT WENERS		FL		12/17/2025		493		(23)			(23)		470	470			
100218459	PITTSBURGH		PA		06/21/2025		815		(26)			(26)		789	789			
100226724	GARDNER		MA		07/30/2025		810		(21)			(21)		789	789			
100173122	TRENTON		NJ		10/30/2024		815		(19)			(19)		796	796			
100253138	BALTIMORE		MD		10/30/2025		934		(26)			(26)		908	908			
100245356	LARGO		FL		10/06/2025		946		(38)			(38)		908	908			
100246205	FREDERICKSBURG		VA		10/08/2025		837		(38)			(38)		799	799			
100180638	HOMESTEAD		FL		11/26/2024		929		(31)			(31)		898	898			
100220682	JACKSON TOWNSHIP		NJ		07/17/2025		871		(10)			(10)		861	861			
100246194	WOODINVILLE		WA		10/08/2025		847		(38)			(38)		809	809			
100179671	MODESTO		CA		11/21/2024		973		(16)			(16)		957	957			
100089075	SHIRPSVILLE		SC		01/06/2023		903		(25)			(25)		878	878			
100253969	SAVANNAH		GA		10/30/2025		914		(30)			(30)		884	884			
100254536	VALDICO		FL		11/07/2025		1,648		(4)			(4)		1,644	1,644			
100253121	BROCKTON		MA		10/30/2025		953		(23)			(23)		930	930			
100055112	KENMORE		WA		03/23/2021		1,340		(64)			(64)		1,276	1,276			
100272462	SANIT PETERSBURG		FL		01/08/2026		632		(15)			(15)		617	617			
100154827	BERGENFIELD		NJ		07/19/2024		888		(30)			(30)		858	858			
100211582	LAGO VISTA		TX		06/23/2025		854		(25)			(25)		829	829			
100180169	ORLAND BEACH		FL		11/25/2024		913		(16)			(16)		897	897			
100236063	WENDELL		NC		09/05/2025		845		(27)			(27)		818	818			
100214284	HAVERHILL		MA		05/30/2025		871		(39)			(39)		832	832			
100172552	BOWTOWN BEACH		FL		10/23/2024		1,028		(19)			(19)		1,009	1,009			
100246198	SUGAR MOUNTAIN		NC		10/08/2025		873		(34)			(34)		839	839			
100076065	AUSTIN		TX		07/07/2022		2,070		(35)			(35)		2,035	2,035			
100103096	BAY SHORE		NY		04/21/2023		922		(23)			(23)		899	899			
100167546	SUMMERVILLE		SC		10/31/2024		953		(34)			(34)		919	919			
100170163	BURN RIDE		IL		10/08/2024		898		(30)			(30)		868	868			
100227332	MIAMI BEACH		FL		06/04/2025		985		(16)			(16)		969	969			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171932	HENDERSON	NV		10/17/2024		959		(28)			(28)		.931				
100212840	OSPREY	FL		05/29/2025		879		(30)			(30)		.849				
100221465	CHARLESTON	SC		07/22/2025		880		(31)			(31)		.849				
100158679	COLUMBUS	OH		06/15/2024		853		(26)			(26)		.827				
100137550	FAVETTEVILLE	NC		12/08/2023		931		(6)			(6)		.925				
100168618	PALM COAST	FL		09/26/2024		1,168		(15)			(15)		1,153				
100220383	CHICO	CA		07/15/2025		940		(29)			(29)		.911				
100215808	HEIET	CA		06/12/2025		926		(15)			(15)		.911				
100134585	AUSTIN	TX		10/30/2023		920		(18)			(18)		.902				
100246832	NAPLES	FL		10/16/2025		787		(36)			(36)		.751				
100048415	ANTIOCH	CA		11/20/2020		1,280		28			28		1,308				
100180622	TEIPLE HILLS	MD		11/26/2024		897		(6)			(6)		.891				
100192888	KISSIMEE	FL		02/10/2025		797		(18)			(18)		.779				
100199286	GILBERT	AZ		03/05/2025		2,267		(80)			(80)		2,187				
100244982	SAINT CLOUD	FL		09/29/2025		900		(36)			(36)		.864				
100161725	JUPITER	FL		07/30/2024		760		(39)			(39)		.721				
100151579	LAS VEGAS	NV		05/10/2024		927		(14)			(14)		.913				
100219251	DAVENPORT	FL		06/30/2025		750		(16)			(16)		.734				
100167351	SUMMERVILLE	SC		10/31/2024		974		(34)			(34)		.940				
100169811	BOULE	MD		09/30/2024		872		(26)			(26)		.846				
100172377	SEBASTIAN	FL		10/23/2024		2,338		(59)			(59)		2,279				
100253871	LAS VEGAS	NV		10/30/2025		1,337		(26)			(26)		1,311				
100129229	WINTER PARK	FL		11/03/2023		2,608		(28)			(28)		2,580				
100204833	SOMERVILLE	MA		04/10/2025		859		(13)			(13)		.846				
100246215	PORTLAND	OR		10/08/2025		932		(39)			(39)		.893				
100178222	LANCASTER	CA		11/19/2024		489		(21)			(21)		.488				
100244483	FRESNO	CA		09/29/2025		1,589		(40)			(40)		1,549				
100247208	LAS VEGAS	NV		10/23/2025		871		(24)			(24)		.847				
100171163	WINTER SPRINGS	FL		11/22/2024		939		(27)			(27)		.912				
100276630	SAN ANTONIO	TX		01/30/2026		300		(11)			(11)		.289				
100189398	COTTONWOOD	AZ		01/14/2025		826		(23)			(23)		.803				
100221663	SANDY	UT		07/23/2025		846		(26)			(26)		.820				
100127618	ATHOL	ID		09/08/2023		953		(9)			(9)		.944				
100169086	CAPE CORAL	FL		09/27/2024		4,414		(50)			(50)		4,364				
100147054	LONG POND	PA		03/27/2024		1,023		(6)			(6)		1,015				
100206071	PHOENIX	AZ		05/16/2025		842		(8)			(8)		.834				
100215640	FONTANA	CA		06/12/2025		843		(9)			(9)		.834				
100220268	VISTA	CA		07/18/2025		1,130		(39)			(39)		1,091				
100219245	SOMONIAK	IL		06/30/2025		918		(20)			(20)		.898				
100254531	SANTA CRUZ	CA		11/07/2025		2,329		(62)			(62)		2,467				
100127472	OAKLAND	CA		09/08/2023		942		(14)			(14)		.928				
100200584	FRESNO	CA		03/11/2025		1,020		(6)			(6)		1,014				
100216191	ORANGE	CA		06/20/2025		885		(31)			(31)		.854				
100148877	LEHI	UT		04/17/2024		973		(5)			(5)		.968				
100272315	STEVENSVILLE	MD		01/08/2026		.651		(11)			(11)		.640				
100172421	FREEDHOLD	NJ		10/23/2024		950		(26)			(26)		.924				
100204857	PARQUIP	NV		04/09/2025		818		(38)			(38)		.780				
100129376	STAFFORD TOWNSHIP	NJ		09/26/2023		932		(2)			(2)		.930				
100175371	MOXINEY	TX		11/05/2024		1,068		(5)			(5)		1,063				
100176901	LOXAHATCHEE	FL		11/15/2024		1,153		(36)			(36)		1,117				
100210456	HIALEAH	FL		05/12/2025		.891		(16)			(16)		.875				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023936	MIDDLETON	ID		06/15/2025		986		(4)			(4)		982	982			
10022974	FREDERICKSBURG	VA		08/15/2025		4,077		(63)			(63)		4,014	4,014			
10016854	CHARLOTTE	NC		09/25/2024		97		(21)			(21)		886	886			
100194025	THI SP	VA		02/11/2025		636		(13)			(13)		623	623			
10026600	CHARLOTTE	NC		12/23/2025		563		(5)			(5)		558	558			
100209821	MORENO VALLEY	CA		06/11/2025		913		(17)			(17)		886	886			
100214037	HUNTINGTON BEACH	CA		05/29/2025		909		(12)			(12)		897	897			
10022118	NAPLES	FL		07/21/2025		920		(22)			(22)		898	898			
100261518	POST FALLS	ID		12/12/2025		993		(21)			(21)		572	572			
100171410	VENTNOR	NJ		10/16/2024		972		(24)			(24)		948	948			
100221638	OCEAN CITY	NJ		07/23/2025		841		(22)			(22)		819	819			
100236920	HAIRSFIELD	NC		09/12/2025		750		(28)			(28)		722	722			
100168003	MASHPEE	VA		09/20/2024		877		(9)			(9)		868	868			
100244331	MINNEAPOLIS	MIN		09/29/2025		904		(31)			(31)		873	873			
100109598	LAS VEGAS	NV		06/22/2023		1,040		(27)			(27)		1,013	1,013			
100216041	SAPPHIRE	NC		06/17/2025		934		(16)			(16)		918	918			
100221513	TEMPLE	AZ		07/22/2025		1,258		(37)			(37)		1,221	1,221			
100141695	HILLSBORO	OR		01/30/2024		645		(23)			(23)		622	622			
100198968	CHARLOTTE	NC		01/21/2025		912		(13)			(13)		899	899			
100161058	AURORA	CO		07/24/2024		991		(12)			(12)		979	979			
100158447	NEWTOWN SQUARE	PA		07/10/2024		1,971		(55)			(55)		1,916	1,916			
19120	CHARLOTTE	NC		12/01/2011		112,931							112,931	112,931			
100212292	CHARLOTTE	NC		05/28/2025		856		(17)			(17)		839	839			
100202859	TUCSON	AZ		03/24/2025		793		(27)			(27)		766	766			
100163265	LOS ANGELES (VENICE AREA)	CA		06/13/2024		1,001		(4)			(4)		997	997			
100244983	MANTO	NC		09/29/2025		32,556		(965)			(965)		31,571	31,571			
100220451	CHICO	CA		07/15/2025		848		(33)			(33)		815	815			
100261246	FAIRBURN	GA		12/05/2025		1,185		(56)			(56)		1,129	1,129			
100179779	SAN TAN VALLEY	AZ		11/21/2024		1,026		(18)			(18)		1,008	1,008			
100170125	WOODBRIDGE	VA		10/08/2024		988		(20)			(20)		968	968			
100214242	SAN DIEGO	CA		05/30/2025		956		(13)			(13)		943	943			
100214049	SUMNER FIELD	FL		05/29/2025		958		(18)			(18)		940	940			
100167754	FREDERICKSBURG	VA		09/19/2024		910		(29)			(29)		881	881			
100253913	PORT SAINT LUCIE	FL		10/30/2025		836		(37)			(37)		799	799			
100253748	SACRAMENTO	CA		10/30/2025		963		(25)			(25)		938	938			
100210629	LOMA LINDA	CA		05/15/2025		887		(27)			(27)		860	860			
100207155	LOS ANGELES SUN VALLEY AREA	CA		04/28/2025		881		(21)			(21)		860	860			
100210464	SANT CLOUD	FL		05/12/2025		894		(34)			(34)		860	860			
100206956	WOODLAND	CA		04/24/2025		815		(30)			(30)		785	785			
100257222	NASHVILLE	TN		11/26/2025		932		(16)			(16)		916	916			
100120863	GALVESTON	TX		06/28/2023		1,754		(16)			(16)		1,738	1,738			
100230082	CHAMBLEE	GA		06/26/2025		954		(10)			(10)		944	944			
100208665	BRIOX	NJ		04/24/2025		901		(21)			(21)		880	880			
100209636	HOBOKEN	NJ		05/02/2025		914		(34)			(34)		880	880			
100212857	WOODBRIDGE	VA		05/28/2025		905		(25)			(25)		880	880			
100065638	MOSCOW	ID		07/28/2021		2,013		(45)			(45)		1,968	1,968			
100195980	LAKE WORTH	FL		07/15/2024		832		(20)			(20)		812	812			
100135141	STOCKTON	CA		11/03/2023		1,590		(37)			(37)		1,553	1,553			
100247484	VALLEJO	CA		11/26/2025		899		(35)			(35)		904	904			
100114938	HAUSAU	WI		07/13/2023		1,047		(6)			(6)		1,039	1,039			
100169692	WINDERMERE	FL		09/30/2024		849		(31)			(31)		818	818			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100267233	BARSTOW	CA		12/24/2025		566	(22)				(22)		544		544		
100151183	CHARLOTTE	NC		05/10/2024		1,422	(29)				(29)		1,393		1,393		
100204516	PORT ANGELES	WA		04/04/2025		848	(24)				(24)		824		824		
100214688	LAUDERHILL	FL		06/11/2025		865	(41)				(41)		824		824		
100273982	ROSENBERG	TX		01/26/2026		329	(11)				(11)		318		318		
100215940	CINCINNATI	KY		06/12/2025		915	(12)				(12)		903		903		
100142840	PORT SAINT LUCIE	FL		02/08/2024		842	(26)				(26)		816		816		
100247293	PONTE VEDRA	FL		10/23/2025		1,070	(41)				(41)		1,029		1,029		
100115814	BIG BEAR LAKE	CA		07/20/2023		962	(25)				(25)		937		937		
100155045	GLENDALE	CA		07/19/2024		1,299	(27)				(27)		1,272		1,272		
100206555	LAS VEGAS	NV		04/22/2025		1,081	(51)				(51)		1,030		1,030		
100082150	MIAMI	FL		04/14/2022		2,265	(51)				(51)		2,214		2,214		
100257225	SAN DIEGO	CA		11/26/2025		997	(29)				(29)		968		968		
100135619	VICTOR	ID		11/09/2023		889	(21)				(21)		868		868		
100199572	KISSIMEE	FL		01/17/2025		893	(10)				(10)		883		883		
100127408	GILBERT	AZ		09/08/2023		1,181	(10)				(10)		1,171		1,171		
100245687	AUBURN	WA		10/06/2025		916	(36)				(36)		880		880		
100065711	FERGUSON	MO		07/28/2021		1,983	(50)				(50)		1,933		1,933		
100204850	PASADENA	CA		04/09/2025		956	(33)				(33)		923		923		
100212217	LOMPOC	CA		05/22/2025		928	(5)				(5)		923		923		
100140377	FRESNO	CA		01/18/2024		999	(16)				(16)		983		983		
100119427	NEPTUNE	NJ		07/31/2023		1,586	(25)				(25)		1,561		1,561		
100109693	SAN DIEGO	CA		06/15/2023		913	(6)				(6)		907		907		
100207077	RIDGEMOOD	NY		04/24/2025		831	(41)				(41)		790		790		
100238664	ATLANTA	GA		09/19/2025		828	(32)				(32)		796		796		
100115874	LAMONE	ME		07/20/2023		990	(24)				(24)		956		956		
100134381	CHICAGO	IL		10/21/2023		591	(5)				(5)		586		586		
100206949	CAPE CORAL	FL		04/25/2025		901	(36)				(36)		865		865		
100114623	FONTANA	CA		06/29/2023		1,031	(7)				(7)		1,024		1,024		
100150188	NEW HARTFORD	NY		04/30/2024		17,725	(718)				(718)		17,007		17,007		
100119837	COLLEGE PARK	GA		06/08/2023		990	(18)				(18)		972		972		
100206273	LEANSBURG	NC		04/17/2025		953	(21)				(21)		932		932		
100267525	INDIANAPOLIS	IL		12/24/2025		604	(25)				(25)		579		579		
100246536	JOHNS ISLAND	SC		10/17/2025		898	(32)				(32)		866		866		
100164481	DENVER	CO		08/21/2024		953	(18)				(18)		935		935		
100193025	OAK PARK	CA		02/10/2025		1,062	(22)				(22)		1,040		1,040		
100236279	RUNNING SPRINGS	CA		09/10/2025		757	(19)				(19)		738		738		
100228386	ANDERSON	SC		06/11/2025		1,054	(22)				(22)		1,032		1,032		
100129708	LEHI	UT		09/29/2023		932	(17)				(17)		915		915		
100189784	HELEN	GA		01/21/2025		893	(7)				(7)		886		886		
100054381	SCOTCH PLAINS	NJ		03/23/2021		1,912	(124)				(124)		1,788		1,788		
100202543	SEVERNA PARK	MD		03/21/2025		931	(18)				(18)		913		913		
100140320	MESA	AZ		01/18/2024		856	(21)				(21)		835		835		
100151193	ANTIOCH	CA		05/10/2024		888	(25)				(25)		863		863		
100202410	COEUR D'ALENE	ID		03/19/2025		897	(5)				(5)		892		892		
100204443	LOS ANGELES	CA		04/03/2025		850	(21)				(21)		829		829		
100261164	SALEM	OR		12/05/2025		962	(31)				(31)		931		931		
100248824	ARVADA	CO		10/29/2025		1,093	(4)				(4)		1,089		1,089		
100109313	PALM COAST	FL		06/12/2023		1,249	(3)				(3)		1,246		1,246		
100150766	LEESBURG	VA		06/07/2024		3,289	(15)				(15)		3,274		3,274		
100246505	WATERVILLE	ME		10/15/2025		799	(18)				(18)		781		781		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100218847	PL WYOUTH	MI		06/21/2025		900	(15)				(15)		885				
100253883	SPRINGFIELD	VA		10/30/2025		933	(16)				(16)		977				
100201048	APEX	NC		03/12/2025		942	(21)				(21)		921				
100177732	PLANT CITY	FL		01/16/2025		3,068	(102)				(102)		2,966				
100188654	ALBUQUERQUE	MI		02/10/2025		881	(32)				(32)		849				
100200893	INDIO	CA		03/12/2025		875	(26)				(26)		849				
100151288	FORT LAUDERDALE	FL		05/10/2024		1,863	(17)				(17)		1,846				
100244397	ROYALUP	IA		09/29/2025		830	(39)				(39)		791				
100161494	OAK HARBOR	IA		07/30/2024		877	(15)				(15)		862				
100134650	CORAL SPRINGS	FL		10/30/2023		1,104	(2)				(2)		1,102				
100090888	DANSONVILLE	GA		07/07/2025		950	(21)				(21)		929				
100090888	CHULA VISTA	CA		01/31/2023		1,752	(6)				(6)		1,744				
100221658	FENLEY	NV		07/23/2025		744	(26)				(26)		718				
100234302	GRAPFORD	TX		08/28/2025		825	(14)				(14)		811				
100065198	COMMERCE CITY	CO		07/14/2021		2,156	(38)				(38)		2,118				
100273913	ROSEMBERG	TX		01/26/2026		256	(11)				(11)		245				
100204482	CLIFTON HEIGHTS	PA		04/04/2025		965	(14)				(14)		951				
100203321	DENVER	CO		03/27/2025		975	(24)				(24)		951				
100162728	SILVER SPRING	MD		06/12/2024		875	(18)				(18)		857				
100157488	STATEN ISLAND	NY		02/20/2025		781	(44)				(44)		737				
100204710	AGORA HILLS	CA		04/08/2025		385	(18)				(18)		367				
100221155	DERRY	NH		07/21/2025		849	(18)				(18)		831				
100139166	TAMPA	FL		12/28/2023		10,336	(133)				(133)		10,203				
100228989	AURORA	CO		09/10/2025		866	(35)				(35)		831				
100188368	KUWA	ID		01/08/2025		1,999	(43)				(43)		1,956				
100234774	LAKE ARROWHEAD	CA		08/28/2025		727	(33)				(33)		694				
100163953	LOUISVILLE	KY		10/04/2024		1,636	(54)				(54)		1,582				
100235725	WEAVERFORD	TX		09/22/2025		955	(19)				(19)		936				
100247198	BROKEN BOW	OK		10/23/2025		958	(21)				(21)		937				
100170963	ANNA	TX		10/08/2024		906	(27)				(27)		879				
100162815	CLINTON	CT		08/12/2024		1,042	(24)				(24)		1,018				
100119888	JUPITER	FL		08/11/2023		730	(13)				(13)		717				
100229246	MARIETTA	GA		06/13/2025		923	(33)				(33)		890				
100243179	TRDY	MI		09/26/2025		1,120	(38)				(38)		1,082				
100205597	ATLANTA	GA		05/09/2025		930	(36)				(36)		894				
100165921	MILWAUKIE	OR		12/26/2024		784	(6)				(6)		776				
100188828	LA CENTER	IA		01/09/2025		863	(26)				(26)		837				
100055798	CHICAGO	IL		03/23/2021		5,463	(692)				(692)		4,771				
100215505	ANSANIA	CT		06/16/2025		770	(35)				(35)		735				
100088032	NORTH HOLLYWOOD AREA CITY OF	CA		10/25/2022		934	(29)				(29)		905				
100175526	BROKEN BOW	OK		12/23/2024		859	(21)				(21)		838				
100143191	SEDRO WOOLLEY	WA		02/16/2024		901	(14)				(14)		887				
100206833	VIRGINIA BEACH	VA		04/22/2025		1,253	(42)				(42)		1,211				
100165763	SOMERSET	IA		08/29/2024		648	(53)				(53)		595				
100142867	WAKE FOREST	NC		02/09/2024		795	(18)				(18)		777				
100164529	ANNA	TX		08/21/2024		938	(4)				(4)		934				
100200247	PLAINFIELD	NJ		03/07/2025		966	(10)				(10)		956				
100221086	MERCED	CA		07/18/2025		1,259	(6)				(6)		1,251				
100272266	CANTON	OH		01/08/2026		611	(19)				(19)		592				
100138896	HOUSTON	TX		12/21/2023		800	(18)				(18)		782				
100254596	LOS CABOS	MEX		11/18/2025		882							882				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057934	RALEIGH	NC		06/30/2021		3,169		(44)					3,125	3,125			
100120308	MOREVILLE	PA		08/18/2023		727		(25)					702				
4010049486	CAMDEN	NJ		05/31/2023		901		(29)					872				
100246259	ROSDOLT	WI		10/10/2025		540		(18)					522				
100147370	SANDY	UT		05/08/2024		945		(35)					910				
100268865	BELLINGHAM	WA		12/29/2025		1,019		(19)					1,000				
100218268	PENACOLA	FL		06/26/2025		6,104		(205)					5,899				
100247607	GAINESVILLE	VA		10/29/2025		801		(37)					764				
100197493	ALAMEDA	CA		02/26/2025		985		(6)					979				
100180231	MANCHESTER	CT		11/25/2024		900		(6)					894				
100029080	NEWARK	NJ		10/26/2018		1,357		137					1,494				
100174185	STAR	ID		10/31/2024		874		(25)					849				
100162509	SMITHFIELD	NC		05/17/2024		887		(7)					880				
100148488	BARNETT	MO		04/12/2024		896		(16)					880				
100166433	SAN JACINTO	CA		10/31/2024		792		(37)					755				
100210681	SYRACUSE	UT		05/15/2025		842		(26)					816				
100179394	MALABU	FL		12/27/2024		314		(6)					308				
100169290	PATERSON	NJ		09/27/2024		659		(34)					625				
100148549	OLYMPIA	WA		04/12/2024		4,205		(97)					4,108				
100204573	CROSS JUNCTION	VA		04/04/2025		775		(28)					747				
100205864	COMPTON	CA		04/14/2025		1,010		(6)					1,004				
100201648	HOLWAD	CO		03/13/2025		1,067		(38)					1,029				
100235132	RANCHO CORDOVA	CA		08/28/2025		858		(19)					839				
100166676	SNELLVILLE	GA		06/24/2024		934		(3)					931				
100254552	SOLON	OH		11/07/2025		1,186		(35)					1,151				
100165288	LOS ANGELES	CA		08/29/2024		1,111		(83)					1,028				
100246142	HUNTSVILLE	NC		10/08/2025		782		(35)					747				
100150662	NORTHBRIDE	WA		05/06/2024		915		(15)					900				
100165068	VINELAND	NJ		08/28/2024		2,610		(118)					2,492				
100131638	ZIONSVILLE	IN		10/06/2023		579		12					591				
100203516	NORTHBOROUGH	MA		03/26/2025		860		(27)					833				
100143715	SUJANEE	GA		02/26/2024		690		(12)					678				
100236993	HOLYOKE	MA		09/12/2025		785		(37)					748				
100179584	PHOENIX	AZ		11/21/2024		1,057		(13)					1,044				
100227047	HELIET	CA		07/30/2025		902		(21)					881				
100193505	POVALUP	WA		02/10/2025		916		(20)					896				
100133541	SWOONISH	WA		10/19/2023		711		(21)					690				
100186041	LAGUNA NIGUEL	CA		07/31/2025		970		(6)					964				
100049892	SAN JOSE	CA		11/20/2020		1,434		(125)					1,309				
100227276	COLORADO SPRINGS	CO		07/31/2025		926		(23)					903				
100229620	FORT WORTH	TX		06/15/2025		764		(22)					742				
100198868	BIG BEAR LAKE	CA		02/28/2025		815		(27)					788				
100160382	CLINTON	CT		07/24/2024		864		(15)					849				
100193418	NAPLES	FL		02/10/2025		17,686		(65)					17,621				
100261294	SAN INT MARYS	GA		12/08/2025		1,019		(26)					993				
100080947	GREER	AZ		03/17/2022		1,154		(10)					1,144				
100148105	SAN FRANCISCO	CA		04/10/2024		4,363		(51)					4,312				
100143206	CANYON	TX		02/16/2024		1,163		(11)					1,152				
100025281	FAVETTEVILLE	NC		09/20/2018		880		104					984				
100266394	WEST VALLEY CITY	UT		12/29/2025		10,349		(209)					10,140				
100175253	AUSTIN	TX		11/05/2024		1,022		(12)					1,010				

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10079228	FORT WALTON BEACH	FL		02/14/2022		1,950		(28)			(28)		1,822	1,822			
100190676	MORFESTOWN	NJ		01/28/2025		942		(19)			(19)		923	923			
100167487	AUSTIN	TX		10/31/2024		646		(29)			(29)		617	617			
100191984	BRIDGEWATER	NJ		01/30/2025		946		(23)			(23)		923	923			
100087037	HOMESTEAD	FL		11/04/2022		847		(20)			(20)		827	827			
100202351	IMPERIAL	CA		03/19/2025		857		(36)			(36)		821	821			
100182493	MELISSA	TX		12/12/2024		1,021		(1)			(1)		1,020	1,020			
100067519	ROSELLE PARK	NJ		09/23/2021		1,913		(47)			(47)		1,866	1,866			
100138079	AMT DCH	CA		12/13/2023		1,457		(25)			(25)		1,432	1,432			
100079191	POIMONA	CA		02/24/2022		1,959		(3)			(3)		1,956	1,956			
100286250	ENOCH	UT		12/29/2025		705							705	705			
100244928	MURFREESBORO	TN		09/29/2025		7,137		(238)			(238)		6,899	6,899			
100220634	SOUTH PALM BEACH	FL		07/17/2025		881		(37)			(37)		844	844			
100226002	MOCHESVILLE	VA		07/30/2025		760		(41)			(41)		719	719			
100129388	CELINA	TX		09/26/2023		1,024							1,024	1,024			
100180783	CLAVIS	CA		11/26/2024		1,626		(35)			(35)		1,591	1,591			
100255541	MANCHESTER	CT		11/24/2025		1,314		(38)			(38)		1,276	1,276			
100255516	JEROME	ID		11/24/2025		1,243		(30)			(30)		1,213	1,213			
100155278	SACRAMENTO	CA		07/19/2024		679		(8)			(8)		671	671			
100193497	SPRINGFIELD	VA		02/10/2025		2,550		(6)			(6)		2,544	2,544			
100162559	GALLATIN	TN		12/12/2024		954		(9)			(9)		945	945			
100182560	GALLATIN	TN		12/12/2024		954		(9)			(9)		945	945			
100173860	TROUTMAN	NC		10/31/2024		836		(39)			(39)		797	797			
100179410	SURFSIDE BEACH	SC		12/27/2024		838		(39)			(39)		799	799			
100203412	LAS VEGAS	NV		03/27/2025		950		(24)			(24)		926	926			
100213728	PHOENIX	AZ		05/29/2025		923		(33)			(33)		790	790			
100144064	NEWMAN	GA		03/07/2024		917		(17)			(17)		900	900			
100149091	MIDDLETOWN	NJ		04/19/2024		685		(50)			(50)		635	635			
100244432	BUCKEYE	AZ		09/29/2025		914		(26)			(26)		888	888			
100192823	GRANTS PASS	OR		02/10/2025		1,032		(1)			(1)		1,031	1,031			
100195384	WILMINGTON	DE		02/24/2025		910		(20)			(20)		890	890			
100179622	SACRAMENTO	CA		11/21/2024		869		(17)			(17)		852	852			
100202714	POOLER	GA		03/24/2025		1,543		(43)			(43)		1,500	1,500			
100165376	SAVAGE	IN		08/29/2024		809		(13)			(13)		796	796			
100215592	WINCHESTER	MA		06/12/2025		831		(22)			(22)		809	809			
100165538	BALTIMORE	MD		12/26/2024		1,088		(10)			(10)		1,078	1,078			
100142730	SARASOTA	FL		02/08/2024		907		(21)			(21)		886	886			
100154504	TRENTON	NJ		06/14/2024		925		(6)			(6)		917	917			
100171832	GAINESVILLE	VA		10/17/2024		4,378		(96)			(96)		4,282	4,282			
100160982	BRANTON	FL		07/24/2024		881		(27)			(27)		854	854			
100211433	AIRWAY HEIGHTS	IA		05/16/2025		853		(38)			(38)		815	815			
100219029	BONITA SPRINGS	FL		06/27/2025		3,077		(51)			(51)		3,026	3,026			
100152776	GLEN COVE	NY		05/22/2024		770		(65)			(65)		705	705			
100116017	SUWANEE	GA		07/20/2023		1,319		(17)			(17)		1,317	1,317			
100210059	BRIDGEPORT	CT		05/07/2025		846		(17)			(17)		829	829			
100171945	GLENSIDE	PA		10/17/2024		2,785		(84)			(84)		2,701	2,701			
100254947	OUTLER BAY	FL		11/10/2025		1,009		(55)			(55)		954	954			
100108477	LOVELL	WA		05/25/2023		1,481		(30)			(30)		1,451	1,451			
100168050	CASTLE PINES	CO		09/27/2024		971		(16)			(16)		955	955			
100207088	SUPRISE	AZ		04/24/2025		923		(18)			(18)		905	905			
401005501	CARDONDALE	CO		11/29/2023		765		(10)			(10)		755	755			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100192436	MORELAND	GA		02/07/2025		.865	(32)	(32)			(32)		.833				
10060185	HAVENHILL	MA		06/25/2021		1,783	(31)	(31)			(31)		1,752				
100076610	SALT JOHN	FL		12/16/2021		3,324	(85)	(85)			(85)		3,239				
100076639	OLYMPIA	VA		12/16/2021		1,793	(99)	(99)			(99)		1,694				
100118120	PUNTA GORDA	FL		07/20/2023		588	(25)	(25)			(25)		563				
100215779	OCEAN ISLE BEACH	NC		06/12/2025		1,033	(18)	(18)			(18)		1,015				
100163837	COPELL	TX		09/27/2024		943	(72)	(72)			(72)		871				
100149749	SPENCER	MA		04/26/2024		254	(10)	(10)			(10)		244				
100202232	HOUSTON	TX		04/17/2025		963	(36)	(36)			(36)		927				
100236057	LAKEVILLE	MI		09/04/2025		976	(26)	(26)			(26)		950				
100200470	NEWARK	NJ		03/10/2025		632	(13)	(13)			(13)		619				
3500113662	SUNNYVALE	CA		01/27/2025		1,051,415							1,051,415				
100206859	LITCHFIELD PARK	AZ		04/25/2025		834	(39)	(39)			(39)		795				
100195236	DORVILLE	GA		02/24/2025		1,321	(16)	(16)			(16)		1,305				
100202056	POCONO PINES	PA		07/15/2025		879	(30)	(30)			(30)		849				
100137818	PEARLAND	TX		12/08/2023		709	(26)	(26)			(26)		683				
100286220	CLAVIS	CA		12/29/2025		639	(12)	(12)			(12)		627				
100143129	NEWMAN	GA		02/16/2024		924	(18)	(18)			(18)		906				
100214015	KISSIMEE	FL		05/29/2025		917	(24)	(24)			(24)		893				
100192718	LAS VEGAS	NV		02/10/2025		953	(9)	(9)			(9)		944				
100073233	PANAMA CITY BEACH	FL		02/14/2022		1,899	(18)	(18)			(18)		1,881				
100170563	AVONDALE	AZ		10/08/2024		4,203	(120)	(120)			(120)		4,083				
100264813	HENDERSON	NV		12/17/2025		1,155	(49)	(49)			(49)		1,106				
100205615	BOCA RATON	FL		05/09/2025		1,490	(49)	(49)			(49)		1,441				
100211546	SUPRISE	AZ		06/05/2025		1,428	(50)	(50)			(50)		1,378				
100253407	LAVON	TX		10/30/2025		986	(24)	(24)			(24)		964				
100025419	RICHMOND	TX		09/20/2018		1,358	31	31			31		1,489				
100150124	FREDERICKSBURG	VA		06/14/2024		702	(26)	(26)			(26)		676				
100166080	SOUTH LAKE TAHOE	CA		09/09/2024		1,511	(35)	(35)			(35)		1,476				
100151290	DOMINGTOWN	PA		05/10/2024		1,000	(5)	(5)			(5)		995				
100148555	LAKEWOOD	CO		04/12/2024		884	(7)	(7)			(7)		877				
100168657	OAKLAND PARK	FL		09/25/2024		750	(50)	(50)			(50)		700				
100202831	DALLAS	TX		03/24/2025		3,342	(78)	(78)			(78)		3,264				
100192946	LEHI	UT		02/10/2025		3,066	(92)	(92)			(92)		2,974				
100194686	SOUTH KINGSTOWN	RI		03/28/2025		1,103	(11)	(11)			(11)		1,092				
100266655	DURHAM	NC		12/23/2025		628	(16)	(16)			(16)		612				
100020308	CATHEDRAL CITY	CA		07/17/2018		1,984	(29)	(29)			(29)		1,955				
100153068	SACRAMENTO	CA		06/27/2024		842	(28)	(28)			(28)		814				
100229351	MERED	CA		06/15/2025		2,455	(93)	(93)			(93)		2,362				
100169736	MESA	AZ		09/30/2024		967	(20)	(20)			(20)		947				
100218646	BOGART	GA		06/27/2025		836	(32)	(32)			(32)		804				
100258291	RICHMOND	TX		12/05/2025		546	(18)	(18)			(18)		528				
100076193	LAWRENCE	KS		01/07/2022		1,964	(29)	(29)			(29)		1,935				
100261459	SAN TAN VALLEY	AZ		12/09/2025		1,081	(33)	(33)			(33)		1,048				
100143138	APEX	NC		02/16/2024		1,520	(37)	(37)			(37)		1,483				
100178466	ANNEHUI	CA		11/21/2024		973	(16)	(16)			(16)		957				
100175194	PALM COAST	FL		11/05/2024		1,055	(17)	(17)			(17)		1,038				
100176651	BAYONE	NJ		11/15/2024		958	(40)	(40)			(40)		918				
100182398	NEW ORLEANS	LA		12/12/2024		1,074							1,074				
100201262	THOMOTOSASSA	FL		03/12/2025		1,574	(74)	(74)			(74)		1,500				
100214760	PRESCOTT VALLEY	AZ		06/11/2025		866	(27)	(27)			(27)		839				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100244524	CORAL GABLES	FL		09/29/2025		.937		(.27)			(.27)		.910				
100243804	CHARLESTON	SC		09/29/2025		4,058		(135)			(135)		3,923				
100131946	PALMDALE	CA		10/06/2023		2,215	(4)		(4)		(4)		2,211				
100206528	HILTON HEAD ISLAND	SC		04/17/2025		.996		(.18)			(.18)		.978				
100201073	PLANO	TX		03/12/2025		.918		(.10)			(.10)		.908				
100178905	SAN FERNANDO	CA		11/19/2024		1,043	(1)		(1)		(1)		1,042				
100221070	PHOENIX	AZ		07/18/2025		.734		(.25)			(.25)		.709				
100204839	REEDLEY	CA		04/09/2025		.874		(.14)			(.14)		.860				
100180049	LEAVENWORTH	CO		11/25/2024		.72 281		(93)			(93)		.71 688				
100168468	CUMMING	GA		09/25/2024		.934		(.27)			(.27)		.907				
100172465	MERIDIAN	ID		10/23/2024		1,026		(.19)			(.19)		1,007				
100156750	LOS ANGELES	CA		06/26/2024		.884		(.38)			(.38)		.846				
100192867	WOODBRIDGE	VA		02/10/2025		.925	(11)		(11)		(11)		.914				
100143108	KILL DEVIL HILLS	NC		02/16/2024		.949		(.17)			(.17)		.932				
100173274	CAROLINA BEACH	NC		10/30/2024		.964		(.25)			(.25)		.939				
100201476	DEBARY	FL		03/12/2025		.643		(.30)			(.30)		.613				
10014838	NEW BUFFALO	IL		11/28/2017		2,598		(.36)			(.36)		2,562				
100157498	LAURELTON	NY		02/20/2025		.860		(.47)			(.47)		.813				
100220030	VENICE	CA		06/14/2025		.804		(.31)			(.31)		.773				
100199876	PASADENA	CA		03/06/2025		1,018		(.17)			(.17)		1,001				
100136038	RALEIGH	NC		11/16/2023		.938		(.27)			(.27)		.571				
100238167	EMERYVILLE	CA		09/15/2025		2,220		(.77)			(.77)		2,143				
100086747	FRANKLIN	IL		09/30/2022		1,108		(4)			(4)		1,104				
100128842	CHARLOTTEVILLE	VA		09/21/2023		.789		(.22)			(.22)		.767				
100180693	MIAMI GARDENS	FL		11/26/2024		.807		(.35)			(.35)		.772				
100070886	STEPHENS CITY	VA		10/01/2021		2,842		(33)			(33)		2,809				
100206472	MANASSAS	VA		04/22/2025		.72 295		(2 338)			(2 338)		.69 357				
100066332	STATEN ISLAND	NY		06/02/2021		2,306		(.23)			(.23)		2,283				
100177175	ALPHARETTA	GA		01/16/2025		.908		(.42)			(.42)		.866				
100128267	ROYSE CITY	TX		09/14/2023		1,893		(.45)			(.45)		1,848				
100189582	HESPERIA	CA		01/17/2025		.925		(.11)			(.11)		.914				
100178494	GREELEY	CO		11/21/2024		.979		(.18)			(.18)		.961				
100221786	BOWTON BEACH	FL		07/25/2025		3,790		(102)			(102)		3,688				
100188384	FLOWERY BRANCH	GA		01/08/2025		.915		(.17)			(.17)		.898				
100236043	EVERETT	WA		09/04/2025		.919		(.25)			(.25)		.894				
100174236	CARE CORAL	FL		10/31/2024		.928		(.24)			(.24)		.904				
100277512	WASHINGTON	DC		02/12/2026		.295		(.5)			(.5)		.290				
100159488	GLENDALE	CA		07/15/2024		.933		(.19)			(.19)		.914				
100277432	LORTON	VA		02/13/2026		.312		(.5)			(.5)		.307				
100272733	SUPERSIDE	FL		01/13/2026		.320		(.8)			(.8)		.312				
100192357	MERED	CA		02/10/2025		2,012		(.67)			(.67)		1,945				
100144013	BLACKLOX	OH		03/07/2024		.897		(.20)			(.20)		.877				
100058004	NATIONAL CITY	CA		06/30/2021		1,814		(.66)			(.66)		1,748				
100228676	LAS VEGAS	NV		06/11/2025		.906		(.21)			(.21)		.879				
100164471	DAVENPORT	FL		06/21/2024		.906		(.19)			(.19)		.887				
100172332	HEIET	CA		10/23/2024		1,007		(.24)			(.24)		.983				
100197533	ALBANY	CA		02/26/2025		1,178		(.38)			(.38)		1,140				
100174205	THE COLONY	TX		10/31/2024		.992		(.21)			(.21)		.971				
100134673	WILLINGTON	DE		10/30/2023		2,012		(.12)			(.12)		2,000				
100219111	CLOWIS	CA		05/19/2025		.899		(.6)			(.6)		.891				
100120074	FRISSO	CO		06/11/2023		.996		(.9)			(.9)		.987				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100162613	CARTERSVILLE	GA		06/12/2024		874		(22)			(22)		852				
100139481	JONESBORO	GA		12/28/2023		830		(7)			(7)		823				
100169407	CAPE CORAL	FL		09/30/2024		877		(25)			(25)		852				
100268663	FRISSO	CO		12/29/2025		8 930		(401)			(401)		8 529				
100210762	CITRUS HEIGHTS	CA		05/15/2025		923		(26)			(26)		897				
100164773	DEWEY	AZ		06/26/2024		948		(2)			(2)		946				
100115802	WESLEY CHAPEL	FL		07/20/2023		957		(2)			(2)		955				
100188720	TULSA	OK		01/09/2025		891		(14)			(14)		877				
100254709	WILDMOOD	NJ		11/13/2025		1 287		(13)			(13)		1 274				
100219117	STOCKTON	CA		06/27/2025		3 513		(112)			(112)		3 401				
100193517	SPRING VALLEY	CA		02/10/2025		942		(6)			(6)		936				
100229577	FREDERICKSBURG	VA		06/15/2025		4 090		(63)			(63)		4 027				
100178476	DAVENPORT	FL		11/21/2024		270		(9)			(9)		261				
100215869	CHARLOTTE	NC		06/12/2025		1 614		(15)			(15)		1 599				
100164333	ALEXANDRIA	VA		06/21/2024		978		(11)			(11)		967				
100229227	COLONIAL HEIGHTS	VA		06/13/2025		965		(37)			(37)		928				
100151355	BAKERSFIELD	CA		05/10/2024		963		(15)			(15)		948				
100161169	MIAMI	FL		07/25/2024		947		(40)			(40)		907				
100228614	CIMARRON	CO		06/15/2025		1 118		(57)			(57)		1 061				
100268671	WOODBURY	NY		12/29/2025		625		(15)			(15)		610				
100268664	WOODBRIDGE	VA		12/29/2025		636		(9)			(9)		627				
100135739	LOUISVILLE	KY		11/10/2023		989		(1)			(1)		988				
100152449	POIDERLY	TX		05/17/2024		1 216		(6)			(6)		1 208				
100169525	TOM'S RIVER	NJ		09/30/2024		945		(11)			(11)		934				
100172319	VICTORVILLE	CA		10/21/2024		1 124		(21)			(21)		1 103				
100161061	PARISH	FL		07/24/2024		914		(22)			(22)		892				
100166474	FOILER	CA		06/24/2024		865		(6)			(6)		857				
100194392	HENDERSON	NV		02/14/2025		1 633		(56)			(56)		1 577				
100273018	JOSUA TREE	CA		01/15/2026		311		(7)			(7)		304				
100165986	DELANAN	WI		07/15/2024		2 564		(72)			(72)		2 492				
100170280	IOWA CITY	IA		10/08/2024		797		(20)			(20)		777				
100141982	CELINA	TX		02/29/2024		838		(22)			(22)		816				
100219378	PHOENIX	AZ		07/02/2025		878		(32)			(32)		846				
100199413	SAINT PALL	MINN		03/05/2025		933		(19)			(19)		914				
100043866	MILPITAS	CA		06/19/2020		1 559		(109)			(109)		1 450				
100174621	APPLE VALLEY	CA		10/31/2024		1 484		(79)			(79)		1 405				
100068247	LOS ANGELES	CA		06/25/2021		2 794		(90)			(90)		2 704				
100164451	OCEAN CITY	NJ		06/21/2024		996		(16)			(16)		990				
100235092	BUTTE	MT		06/28/2025		1 441		(40)			(40)		1 401				
100261283	DURHAM	NC		12/05/2025		1 541		(33)			(33)		1 508				
100172850	LAKE ELSINORE	CA		10/25/2024		859		(31)			(31)		828				
100140787	EAST PATOCHE	NY		01/22/2024		771		(23)			(23)		748				
100129580	DALLAS	TX		09/29/2023		946		(17)			(17)		929				
100206794	MADISON	WI		04/23/2025		798		(19)			(19)		779				
100243867	BOISE	ID		09/29/2025		930		(16)			(16)		914				
100158130	YAKIMA	WA		07/09/2024		892		(9)			(9)		883				
100193543	PHOENIX	AZ		11/15/2023		758		(50)			(50)		708				
100197405	RICHMOND	TX		01/11/2024		579		(28)			(28)		551				
100134831	LOS ANGELES	CA		10/30/2023		715		(33)			(33)		682				
100254428	PHARR	TX		11/07/2025		886		(29)			(29)		857				
100194141	DALLAS	TX		02/14/2025		915		(24)			(24)		891				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100160474	LAKE WORTH	FL		07/19/2024		890	(25)	(25)			(25)		865				
100181381	HELENA	AL		12/12/2024		914	(5)	(5)			(5)		909				
100159497	CEDAR PARK	TX		07/15/2024		956	(22)	(22)			(22)		934				
100181272	AUSTIN	TX		12/06/2024		1,459	(55)	(55)			(55)		1,404				
100238971	PROVO	UT		09/23/2025		876	(27)	(27)			(27)		849				
100171351	HEMLOCK	NC		10/16/2024		894	(21)	(21)			(21)		873				
100147592	LAKEWOOD	CO		05/08/2024		31,987	(759)	(759)			(759)		31,228				
100165728	HONOLULU	HI		08/29/2024		899	(17)	(17)			(17)		882				
100176706	IRVINGTON	NJ		11/15/2024		707	(26)	(26)			(26)		681				
100204688	SALINAS	CA		04/04/2025		983	(16)	(16)			(16)		967				
100148897	SANTA ANA	CA		04/19/2024		857	(28)	(28)			(28)		829				
100206321	ELLIJAY	GA		04/17/2025		1,008	(16)	(16)			(16)		982				
100193644	CLINTON	CT		12/28/2023		728	(30)	(30)			(30)		698				
100236116	GARNER	NC		09/05/2025		12,878	(71)	(71)			(71)		12,807				
100174988	PHILADELPHIA	PA		10/31/2024		1,104	(2)	(2)			(2)		1,102				
100253600	ORANGE BEACH	AL		10/30/2025		827	(38)	(38)			(38)		789				
100164077	HOPKINTON	MA		08/21/2024		1,131	(24)	(24)			(24)		1,107				
100141969	COMPTON	CA		02/29/2024		843	(28)	(28)			(28)		815				
100195644	GOOD YEAR	AZ		02/24/2025		710	(33)	(33)			(33)		677				
100286200	MESA	AZ		12/29/2025		650	(10)	(10)			(10)		640				
100254422	THOMPSONVILLE	MI		11/07/2025		6,315	(149)	(149)			(149)		6,166				
100169827	MELBOURNE	AUS		11/08/2024		988	(38)	(38)			(38)		930				
100142852	WATWART	PA		02/09/2024		793	(22)	(22)			(22)		771				
100219429	BUFFALO GROVE	IL		07/07/2025		2,610	(61)	(61)			(61)		2,549				
100165998	MIAMI	FL		12/26/2024		2,236	(69)	(69)			(69)		2,167				
100157655	CARLSBAD	CA		06/28/2024		979	(1)	(1)			(1)		978				
100180251	LUBBOCK	TX		11/25/2024		931	(17)	(17)			(17)		914				
100168065	MARYSVILLE	WA		09/20/2024		952	(12)	(12)			(12)		940				
100247088	INDIAN LAND	SC		10/22/2025		974	(28)	(28)			(28)		946				
100255827	BENTONVILLE	AR		11/24/2025		1,295	(36)	(36)			(36)		1,260				
100141751	EL MIRAGE	AZ		01/30/2024		585	(26)	(26)			(26)		559				
100206266	LEHI	UT		04/17/2025		944	(30)	(30)			(30)		914				
100147491	BALTIMORE	MD		04/03/2024		880	(10)	(10)			(10)		870				
100272689	CAMDEN WYOMING	DE		01/09/2026		285	(10)	(10)			(10)		275				
100161019	HONESTEAD	FL		06/23/2023		1,093	(10)	(10)			(10)		1,083				
100202234	ONTARIO	CA		04/17/2025		886	(35)	(35)			(35)		851				
100186098	HAUPTON	NH		01/31/2025		937	(27)	(27)			(27)		910				
100142088	MANTECA	CA		02/08/2024		1,269	(26)	(26)			(26)		1,243				
100053735	ASHEVILLE	NC		03/23/2021		1,500	6	6			6		1,506				
100229465	MORROSS	GA		06/15/2025		903	(20)	(20)			(20)		883				
100162748	SAN DIEGO	CA		06/12/2024		864	(21)	(21)			(21)		843				
100166569	VERNAL	UT		09/13/2024		867	(24)	(24)			(24)		843				
100079755	ORLANDO	FL		04/25/2022		2,386	(75)	(75)			(75)		2,311				
100261613	STANTON	CA		12/15/2025		1,864	(39)	(39)			(39)		1,825				
100191621	BOISE	ID		01/31/2025		864	(16)	(16)			(16)		848				
100226534	MARI COPA	AZ		07/30/2025		564	(20)	(20)			(20)		544				
100272802	ALVATON	KY		01/12/2026		1,213	(34)	(34)			(34)		1,179				
100219392	WEATHERFORD	TX		07/07/2025		852	(30)	(30)			(30)		822				
100127091	CRYSTAL BEACH	TX		09/08/2023		914	(1)	(1)			(1)		913				
100261711	HONESTEAD	FL		12/12/2025		859	(16)	(16)			(16)		843				
100115668	ATLANTA	GA		07/20/2023		1,052	(16)	(16)			(16)		1,036				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100154676	WHITTIER	CA		07/19/2024		616	(22)				(22)		594		594		
100244847	ROYAL OAK	MI		09/29/2025		838	(36)				(36)		802		802		
100243213	PORTAGE	MI		09/26/2025		827	(25)				(25)		802		802		
100213805	SAINT CLOUD	FL		05/29/2025		954	(1)				(1)		953		953		
100207153	SUWANEE	GA		04/28/2025		836	(20)				(20)		816		816		
100193352	GALVESTON	TX		02/10/2025		1,429	(10)				(10)		1,419		1,419		
100144504	LEESBURG	VA		04/26/2024		675	(29)				(29)		646		646		
100172878	TRIANGLE	VA		10/25/2024		879	(13)				(13)		866		866		
100102019	DESERT HOT SPRINGS	CA		04/14/2023		832	(24)				(24)		808		808		
100102043	DESERT HOT SPRINGS	CA		04/14/2023		833	(25)				(25)		808		808		
100155865	AVENTURA	FL		11/13/2023		797	(20)				(20)		777		777		
100220519	STAFFORD TOWNSHIP	NJ		07/18/2025		761	(30)				(30)		731		731		
100254198	DURHAM	NC		11/06/2025		892	(27)				(27)		865		865		
100194179	CHARLOTTEVILLE	VA		02/14/2025		883	(20)				(20)		863		863		
100010874	SANTA ANA	CA		12/23/2016		1,634	(145)				(145)		1,489		1,489		
100203086	ARLINGTON	VA		04/25/2025		935	(21)				(21)		914		914		
100193736	NASHVILLE	TN		02/10/2025		904	(15)				(15)		889		889		
100220392	LOVELAND	CO		07/18/2025		1,100	(18)				(18)		1,082		1,082		
100142006	SACRAMENTO	CA		02/29/2024		848	(8)				(8)		840		840		
100273400	FIDDLERTOWN	CA		01/21/2026		551	(26)				(26)		525		525		
100255307	ARGYLE	TX		11/24/2025		8,603	(356)				(356)		8,247		8,247		
100144555	TONG RIVER	NJ		03/07/2024		1,136	(13)				(13)		1,123		1,123		
100168186	BEND	OR		09/20/2024		986	(3)				(3)		983		983		
100272157	WESTMINSTER	CA		01/08/2026		837	(16)				(16)		821		821		
100236519	DUNEDIN	FL		09/12/2025		824	(36)				(36)		788		788		
100157958	DAVENPORT	FL		07/09/2024		1,101	(10)				(10)		1,091		1,091		
100246804	DRAPER	UT		10/29/2025		1,135	(41)				(41)		1,094		1,094		
100174246	LAND O LAKES	FL		10/31/2024		996	(15)				(15)		981		981		
100071552	LOS ANGELES	CA		10/14/2021		2,173	(44)				(44)		2,129		2,129		
100106209	ORLANDO	FL		05/24/2023		936	(11)				(11)		925		925		
100167067	TROUTMAN	NC		09/13/2024		805	(39)				(39)		766		766		
100202630	MANCHESTER	CT		03/24/2025		822	(20)				(20)		802		802		
100202468	WHITELAND	IN		03/21/2025		825	(23)				(23)		802		802		
100171946	FORT WORTH	TX		10/17/2024		1,810	(42)				(42)		1,768		1,768		
100143317	APEX	NC		02/16/2024		979	(14)				(14)		965		965		
100115588	BROOKLAND	TX		07/19/2023		967	(6)				(6)		961		961		
100214419	GLENBROOK	NV		06/02/2025		91,296	(65)				(65)		91,231		91,231		
100060126	NEWARK	NJ		06/25/2021		2,024	(62)				(62)		1,962		1,962		
100235330	ATLANTA	GA		08/29/2025		847	(20)				(20)		827		827		
100142121	FEDERAL WAY	WA		02/29/2024		720	(14)				(14)		706		706		
100265877	LAIKENEVILLE	GA		12/29/2025		674	(4)				(4)		670		670		
100174002	FAIRFIELD TOWNSHIP	OH		10/31/2024		857	(40)				(40)		817		817		
100182365	STOCKTON	CA		12/12/2024		968	(1)				(1)		967		967		
100176878	NEW ORLEANS	LA		11/15/2024		897	(32)				(32)		865		865		
100114748	PHOENIX	AZ		07/07/2023		1,322	(32)				(32)		1,290		1,290		
100081760	LOS ANGELES	CA		03/22/2022		1,795	(21)				(21)		1,774		1,774		
100162946	ASHVILLE	NC		06/12/2024		7,733	(151)				(151)		7,582		7,582		
100149190	LOS ANGELES	CA		04/22/2024		980	(13)				(13)		967		967		
100238431	CHARLOTTE	NC		09/19/2025		890	(20)				(20)		870		870		
100253370	SALIN	OR		10/30/2025		904	(34)				(34)		870		870		
100219869	LAVEN	AZ		07/11/2025		780	(26)				(26)		754		754		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
10021638	MIRAMAR	FL		07/29/2025		785		(31)					(31)	754				
10076832	TORRANCE	CA		12/16/2021		1,842		(93)					(93)	1,749	1,749			
100131514	MOUNT VERNON	NY		10/06/2023		780		(6)					(6)	815	815			
100141643	BAKERSFIELD	CA		01/30/2024		823		(8)					(8)	791	791			
100165619	GREEN BAY	WI		10/04/2024		826		(35)					(35)	793	793			
100161901	PAYETTE	ID		07/31/2024		825		(32)					(32)	928	928			
100190664	MESA	AZ		01/21/2025		945		(17)					(17)	930	930			
100186469	OLD ORCHARD BEACH	ME		12/30/2024		933		(3)					(3)	528	528			
100264904	BEECH MOUNTAIN	NC		12/17/2025		549		(21)					(21)	296	296			
100277588	ST GEORGE	UT		02/13/2026		304		(6)					(6)	754	754			
100275568	FRESNO	CA		07/11/2025		777		(23)					(23)	957	957			
100165368	ORLANDO	FL		08/29/2024		998		(11)					(11)	823	823			
100274318	MERCE	CA		06/02/2025		841		(18)					(18)	795	795			
100202827	MILWAUKIE	OR		03/24/2025		828		(33)					(33)	774	774			
100228330	TEIKSBURY	MA		06/11/2025		801		(27)					(27)	913	913			
100206268	LEHI	UT		04/17/2025		941		(28)					(28)	891	891			
100166021	ABERDEEN	NC		09/06/2024		926		(35)					(35)	933	933			
100243672	PINE MOUNTAIN CLUB	CA		09/29/2025		940		(7)					(7)	884	884			
100156322	HARENS ISLAND	WI		07/25/2024		911		(27)					(27)	917	917			
100129890	FARMINGVILLE	NY		09/27/2023		935		(18)					(18)	790	790			
100140841	LAS VEGAS	NV		03/06/2024		844		(54)					(54)	989	989			
100150517	AUSTIN	TX		05/08/2024		1,000		(11)					(11)	950	950			
100173691	PALM DESERT	CA		10/30/2024		978		(28)					(28)	1,165	1,165			
100043861	SANTA ROSA	CA		06/19/2020		1,060		105					105	1,175	1,175			
100081601	HI/ALAH	FL		03/24/2022		1,220		(45)					(45)	1,456	1,456			
100076755	DELANAY BEACH	FL		12/30/2021		1,532		(76)					(76)	832	832			
100228568	BIG LAKE	MI		06/11/2025		857		(25)					(25)	862	862			
100238965	ARVADA	CO		09/23/2025		887		(25)					(25)	857	857			
100099556	POULETT	TX		02/17/2023		860		(3)					(3)	927	927			
100253774	LEHI	UT		10/30/2025		954		(27)					(27)	627	627			
100266166	BIG BEAR LAKE	CA		12/29/2025		642		(15)					(15)	1,198	1,198			
100168197	MURRELLS INLET	SC		09/20/2024		1,216		(18)					(18)	863	863			
100169118	NEW ORLEANS	LA		09/27/2024		888		(25)					(25)	513	513			
100091085	BURLIVILLE	RI		01/31/2023		532		(19)					(19)	824	824			
100172529	APEX	NC		10/23/2024		851		(27)					(27)	4,727	4,727			
100146717	WOODBRIDGE	VA		04/17/2024		4,862		(135)					(135)	853	853			
100220336	LAKE HAVASI CITY	AZ		07/18/2025		870		(17)					(17)	3,659	3,659			
100272236	LEESBURG	VA		01/08/2026		3,764		(105)					(105)	948	948			
100276552	QUEEN CREEK	AZ		06/23/2025		924		(1)					(1)	759	759			
100166538	MIDDLETOWN	NJ		09/30/2024		962		(14)					(14)	1,374	1,374			
100221060	OAK RIDGE	NJ		07/18/2025		776		(12)					(12)	949	949			
100149303	HOLLYWOOD	FL		04/24/2024		1,386		(17)					(17)	885	885			
100162505	SOUTH OGDEN	UT		06/12/2024		951		(2)					(2)	1,422	1,422			
100271524	CHARLOTTE	NC		05/19/2025		892		(7)					(7)	1,238	1,238			
100049429	MIAMI	FL		11/20/2020		1,431		(9)					(9)	1,611	1,611			
100198255	CASTLE PINES	CO		02/28/2025		1,240		(2)					(2)	23,160	23,160			
100207042	SHAKOPEE	MN		04/24/2025		1,656		(45)					(45)	874	874			
100171669	CHARLOTTE	NC		10/17/2024		23,648		(488)					(488)	778	778			
100158624	DANA A BEACH	FL		07/10/2024		891		(17)					(17)	778	778			
100220416	NASHVILLE	TN		07/15/2025		809		(31)					(31)	778	778			
100227253	GARNER	NC		07/31/2025		800		(22)					(22)	778	778			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100137559	LELAND	NC		12/13/2023		1,597		(2)			(2)		1,585	1,585			
100162916	LAS VEGAS	NV		06/12/2024		857		(15)			(15)		842	842			
100247566	DURHAM	NC		10/29/2025		851		(36)			(36)		815	815			
100234760	PALM COAST	FL		06/28/2025		710		(33)			(33)		677	677			
100226783	LONDON	TN		07/30/2025		829		(30)			(30)		799	799			
100226824	LAKEWOOD RANCH	FL		06/11/2025		824		(25)			(25)		799	799			
100216558	SACRAMENTO	CA		06/27/2025		3,312		(96)			(96)		3,214	3,214			
100154581	KRM	TX		06/14/2024		884		(27)			(27)		857	857			
100273751	PEYTON	CO		07/23/2026		259		(9)			(9)		250	250			
100169528	SAN BERNARDINO	CA		09/30/2024		1,038		(22)			(22)		1,016	1,016			
100226633	RALEIGH	NC		06/11/2025		932		(16)			(16)		916	916			
100164033	MODESTO	CA		06/21/2024		915		(18)			(18)		897	897			
100226702	VILLAS	NJ		07/30/2025		840		(23)			(23)		817	817			
100243369	LOS BANOS	CA		09/26/2025		856		(39)			(39)		817	817			
100153622	ORLANDO	FL		06/05/2024		947		(16)			(16)		931	931			
100162612	HOLLY SPRINGS	NC		12/12/2024		864		(27)			(27)		837	837			
100265477	HOUSTON	TX		12/19/2025		879		(7)			(7)		872	872			
100153293	JASPER	AL		05/30/2024		876		(16)			(16)		860	860			
100212616	GLENDALE	CA		05/29/2025		766		(20)			(20)		746	746			
100236627	PLANO	TX		09/12/2025		745		(15)			(15)		730	730			
100220659	PALM CITY	FL		07/17/2025		586		(26)			(26)		560	560			
100186241	EUSTIS	FL		12/27/2024		728		(40)			(40)		688	688			
100229541	INDIAN BEACH	NC		06/15/2025		960		(10)			(10)		950	950			
100163107	KISSIMEE	FL		06/13/2024		875		(8)			(8)		867	867			
4010063700	YOUNGSTOWN	OH		01/30/2024		768		(20)			(20)		748	748			
100175047	WASHINGTON	DC		11/05/2024		918		(40)			(40)		878	878			
100273061	SOUTH DENNIS	MA		01/15/2026		323		(3)			(3)		320	320			
100211688	PHOENIX	AZ		05/19/2025		830		(20)			(20)		810	810			
100162989	DURHAM	NC		06/12/2024		936		(12)			(12)		924	924			
100055618	WAIKAPU	HI		03/23/2021		1,353		(79)			(79)		1,274	1,274			
100261439	LEBANON	OR		12/09/2025		636		(17)			(17)		619	619			
100253750	DALLAS	TX		10/30/2025		946		(20)			(20)		926	926			
100244545	CLAVIS	CA		09/29/2025		952		(25)			(25)		927	927			
100162034	STAR	ID		06/12/2024		949		(16)			(16)		933	933			
100176241	HEMIVTAGE	TN		11/19/2024		23,263		(377)			(377)		22,886	22,886			
100273903	COLUMBUS	OH		01/23/2026		257		(7)			(7)		250	250			
100060312	FAIRFAX	CA		06/25/2021		2,147		(38)			(38)		2,109	2,109			
100206620	ALBANY	CA		04/17/2025		893		(3)			(3)		890	890			
100272912	PITTSBORO	IN		01/15/2026		311		(6)			(6)		305	305			
100216428	TEBECOLA	CA		06/20/2025		908		(29)			(29)		879	879			
100192965	CHICAGO	IL		02/10/2025		4,235		(104)			(104)		4,131	4,131			
100109543	HOLLYWOOD	FL		07/21/2023		819		(36)			(36)		781	781			
100054711	BROOKLYN	NY		03/23/2021		3,225		(171)			(171)		3,054	3,054			
100173075	FLEMINGTON	NJ		10/25/2024		923		(34)			(34)		889	889			
100219121	DAYTONA BEACH	FL		06/27/2025		996		(7)			(7)		989	989			
100191206	SAN DIEGO	CA		01/29/2025		639		(30)			(30)		609	609			
100193210	PARTISH	FL		11/29/2023		759		(20)			(20)		739	739			
100219246	GLOUCESTER	MA		06/30/2025		1,225		(29)			(29)		1,196	1,196			
100228979	WALLINGFORD	CT		09/10/2025		687		(33)			(33)		654	654			
100151505	ELK GROVE	CA		07/14/2023		1,104							1,104	1,104			
100268716	HAMILTON	NJ		12/29/2025		918		(26)			(26)		892	892			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100206099	CINCINNATI	KY		04/16/2025		913		(23)			(23)		890		890		
100228462	WEST DES MOINES	IA		06/11/2025		4,338		(155)			(155)		4,183		4,183		
100091869	MIAMI GARDENS	FL		07/30/2023		859		(3)			(3)		856		856		
100212649	SEVILLE	OH		05/29/2025		847		(25)			(25)		822		822		
100207006	WARHOX	NY		04/24/2025		522		(20)			(20)		502		502		
100178959	SAINT CLOUD	FL		11/25/2024		947		(12)			(12)		935		935		
100195672	ALTAMONTE SPR	FL		11/09/2023		750		(23)			(23)		727		727		
100059654	GRAND JUNCTION	CO		03/23/2021		1,415		(80)			(80)		1,335		1,335		
100236738	PORT ST LUCIE	FL		06/11/2025		972		(26)			(26)		946		946		
100169376	MADERA BEACH	FL		09/27/2024		801		(28)			(28)		773		773		
100133420	SAN PEDRO	CA		10/19/2023		659		(14)			(14)		645		645		
100294854	MISSOULA	MT		11/17/2025		1,011		(18)			(18)		993		993		
100150679	WEST PARK	FL		05/08/2024		905		(5)			(5)		900		900		
100207363	IDAHO FALLS	ID		04/29/2025		539		(25)			(25)		514		514		
100148648	PHOENIX	AZ		04/12/2024		879		(9)			(9)		870		870		
100229102	JIM THORPE	PA		06/14/2025		792		(20)			(20)		772		772		
100212064	MOCLEARY	WA		06/27/2025		8,238		(134)			(134)		8,104		8,104		
100075985	LINEN	NJ		07/07/2022		2,034		(19)			(19)		2,015		2,015		
100186707	PALM SPRINGS	CA		12/31/2024		655		(31)			(31)		624		624		
100164456	TEPEE	AZ		06/21/2024		938		(15)			(15)		923		923		
100211779	SOMERSET	WA		05/19/2025		891		(9)			(9)		882		882		
100135824	NAPLES	FL		11/10/2023		917		(6)			(6)		911		911		
100164278	LAS VEGAS	NV		06/21/2024		971		(10)			(10)		961		961		
100253536	CRYSTAL LAKE	IL		10/30/2025		806		(21)			(21)		785		785		
100049382	NEPTUNE	NJ		11/20/2020		1,433		(13)			(13)		1,420		1,420		
100244956	BRADENTON	FL		09/29/2025		670		(5)			(5)		665		665		
100148689	KANSAS CITY	MO		04/12/2024		909		(18)			(18)		891		891		
100065354	EVANSTON	IL		07/28/2021		1,969		(60)			(60)		1,909		1,909		
100214987	ALAMEDA	CA		06/02/2025		914		(9)			(9)		905		905		
100199498	GERMANTOWN	MD		02/28/2025		6,166		(22)			(22)		6,144		6,144		
100221548	HUNTSVILLE	UT		07/22/2025		1,147		(38)			(38)		1,109		1,109		
100168665	WEST PALM BEACH	FL		09/25/2024		975		(38)			(38)		937		937		
100228908	NOKOMIS	FL		06/12/2025		757		(23)			(23)		734		734		
100199284	OAKLAND PARK	FL		03/05/2025		1,015		(38)			(38)		977		977		
100108945	HENDERSON	NV		05/25/2023		952		(25)			(25)		927		927		
100054024	MAPLE LAKE	MINN		03/23/2021		1,307		(58)			(58)		1,249		1,249		
100140323	SACRAMENTO	CA		01/18/2024		821		(16)			(16)		805		805		
100235642	PALMETTO	FL		08/29/2025		895		(27)			(27)		868		868		
100185776	NORRICH	CT		12/26/2024		739		(16)			(16)		723		723		
100159265	HIGHLAND	UT		07/15/2024		924		(16)			(16)		908		908		
100202370	FAYETTEVILLE	NC		03/19/2025		1,481		(56)			(56)		1,425		1,425		
100190330	PHOENIX	AZ		09/28/2023		871		(21)			(21)		850		850		
100219915	BOONE	NC		07/08/2025		969		(7)			(7)		962		962		
100227130	RALEIGH	NC		07/30/2025		915		(22)			(22)		893		893		
100246552	CITRUS HEIGHTS	CA		10/15/2025		1,236		(21)			(21)		1,215		1,215		
100230006	SAN BERNARDINO	CA		08/22/2025		560		(26)			(26)		534		534		
100199133	PITTSBURG	CA		04/04/2025		832		(39)			(39)		793		793		
100103617	ALEXANDRIA	VA		05/08/2023		654		(22)			(22)		632		632		
100214465	HOLLYWOOD	FL		06/06/2025		797		(34)			(34)		763		763		
100209673	BRIDGEPORT	CT		05/02/2025		866		(29)			(29)		837		837		
10010065295	BALTIMORE	MD		07/30/2024		774		(16)			(16)		758		758		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017347	BIRDSONG	PA		10/25/2024		752		(30)					722	722			
10008947	LDI	CA		11/04/2022		1,023		(8)					1,015	1,015			
10027619	SEVERVILLE	TN		01/30/2026		312		(10)					302	302			
100272465	WEST WILDMOOD	NJ		01/08/2026		674		(11)					606	606			
100220271	OCALA	FL		07/11/2025		2,734		(117)					2,617	2,617			
100226988	PENSACOLA	FL		07/30/2025		869		(36)					833	833			
100100020	HAWTHORNE	CA		03/28/2023		804		(24)					780	780			
100100079	MIAMI	FL		03/28/2023		539		(17)					522	522			
100144071	MOGHEYSVILLE	VA		03/07/2024		912		(21)					891	891			
100216249	HILTON HEAD ISLAND	SC		06/20/2025		1,547		(51)					1,496	1,496			
100205095	NEW CASTLE	NH		04/11/2025		853		(40)					813	813			
100159833	MIAMI	FL		06/16/2024		10,245		(133)					10,112	10,112			
100236961	RICHMOND	TX		09/12/2025		1,221		(34)					1,187	1,187			
100060718	ATLANTA	GA		06/25/2021		2,083		(31)					2,052	2,052			
100176526	STONEFORT	IL		11/15/2024		1,760		(20)					1,740	1,740			
100115933	REEDVILLE	VA		07/20/2023		1,079		(14)					1,065	1,065			
100148905	MT JULIET	TN		04/17/2024		829		(19)					810	810			
100170723	WINNER	GA		10/08/2024		843		(15)					828	828			
100204987	WEST HOLLYWOOD	CA		04/10/2025		870		(38)					832	832			
100245427	ALPHARETTA	GA		10/06/2025		891		(20)					871	871			
100206861	SAN PEDRO	CA		04/25/2025		870		(23)					847	847			
100145902	NOVI	MI		05/08/2024		3,114		(111)					3,003	3,003			
100140263	WASHINGTON	DC		01/18/2024		861		(19)					842	842			
100132113	JACKSON	TN		10/13/2023		916		(14)					902	902			
100220463	FRISSO	CO		07/15/2025		3,077		(88)					2,989	2,989			
100140625	ROCKVILLE	MD		01/19/2024		1,005		(14)					991	991			
100204457	CHEVERLY	MD		04/03/2025		855		(3)					852	852			
100207040	CARSON	CA		04/24/2025		877		(25)					852	852			
100185607	HUDSON	WI		12/20/2024		783		(23)					760	760			
100195230	LOGAN	OH		02/24/2025		758		(29)					729	729			
100220095	HICKORY HILLS	IL		06/06/2025		904		(12)					892	892			
100154194	SANTA BARBARA	CA		07/11/2024		4,842		(65)					4,777	4,777			
100255943	KILL DEVIL HILLS	NC		11/24/2025		860		(33)					827	827			
100256668	CHANDLER	AZ		11/24/2025		2,674		(81)					2,593	2,593			
100133083	ROYAL PALM BEACH	FL		11/29/2023		751		(14)					737	737			
100245021	SELBYVILLE	DE		09/29/2025		814		(35)					779	779			
100151563	SOUTH JORDAN	UT		05/10/2024		990		(5)					985	985			
100209214	LONDONMONT	CO		04/29/2025		2,631		(31)					2,600	2,600			
100243456	ALEXANDRIA	VA		09/26/2025		921		(7)					914	914			
100244770	APEX	NC		09/29/2025		927		(25)					902	902			
100067886	CHATHAM AREA	CA		09/23/2021		2,064		(44)					2,020	2,020			
100115195	THE BROW	NY		07/17/2023		884		(34)					850	850			
100176944	VICTORVILLE	CA		11/15/2024		781		(34)					747	747			
100071381	SAN PEDRO	CA		10/14/2021		1,919		(57)					1,862	1,862			
100148869	FREDERICKSBURG	VA		04/17/2024		840		(27)					813	813			
100186261	LAS VEGAS	NV		12/27/2024		1,946		(40)					1,906	1,906			
100164219	LANCASTER	CA		06/21/2024		778		(16)					762	762			
100169552	PARKER	CO		09/30/2024		948		(22)					926	926			
100115153	MISTIC BEACH	NY		07/17/2023		891		(24)					867	867			
100253963	CLEARWATER	FL		10/30/2025		953		(18)					935	935			
100266987	SARATOGA SPRINGS	NY		12/23/2025		957		(16)					941	941			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026688	SARATOGA SPRINGS	NY		12/23/2025		.957	(.16)	(.16)					.941				
10026691	SARATOGA SPRINGS	NY		12/23/2025		.957	(.16)	(.16)					.941				
10011007	PORT SAINT LUCIE	FL		06/11/2023		2.031	(.70)	(.70)					1.961				
100173024	BAKERSFIELD	CA		10/25/2024		.880	(.33)	(.33)					.847				
100203114	NORTH BERGEN	NJ		03/27/2025		.922	(.26)	(.26)					.896				
100128472	EAST STROUDSBURG	PA		09/15/2023		.798	(.26)	(.26)					.772				
10020327	MOSES LAKE	WA		07/15/2025		.791	(.29)	(.29)					.762				
100246663	CINCINNATI	KY		10/15/2025		3.593	(.68)	(.68)					3.525				
100116070	PEARLAND	TX		07/20/2023		2.372	(.3)	(.3)					2.369				
100189136	THE WOODLANDS	TX		01/13/2025		.756	(.27)	(.27)					.729				
100090697	CENTRAL ISLIP	NY		12/29/2022		.878	(.34)	(.34)					.844				
100144430	KATY	TX		03/07/2024		.993	(.1)	(.1)					.992				
100169032	PORT SAINT LUCIE	FL		09/27/2024		2.430	(.53)	(.53)					2.377				
100133831	CALEXICO	CA		10/20/2023		.729	(.21)	(.21)					.708				
100253674	BLOOMINGTON	CA		10/30/2025		.890	(.30)	(.30)					.860				
100191043	MATAWAN	NJ		01/29/2025		.759	(.25)	(.25)					.734				
100175326	BOURNE	MA		11/05/2024		.961	(.9)	(.9)					.952				
100103225	LOUISVILLE	KY		04/26/2023		.832	(.17)	(.17)					.815				
100137549	WEST PALM BEACH	FL		12/08/2023		.855	(.7)	(.7)					.848				
100144821	SAN DIEGO	CA		04/26/2024		2.036	(.43)	(.43)					1.993				
100119452	WESLEY CHAPEL	FL		07/31/2023		.915	(.1)	(.1)					.914				
100205707	MELROSE PARK	IL		04/14/2025		.878	(.20)	(.20)					.858				
100144346	PORUM	OK		03/07/2024		.927	(.9)	(.9)					.818				
100115192	BROOKHAVEN	GA		07/17/2023		.894	(.33)	(.33)					.861				
100193752	CLEARWATER	FL		02/10/2025		.826	(.23)	(.23)					.803				
100235110	MARYSVILLE	WA		06/28/2025		6.107	(.136)	(.136)					5.971				
100215619	POOLER	GA		06/12/2025		.536	(.14)	(.14)					.522				
100244965	HENDERSON	NV		09/29/2025		.672	(.5)	(.5)					.667				
100236613	POCONO LAKE	PA		09/12/2025		.879	(.20)	(.20)					.859				
100204981	MAIDEN	NC		04/10/2025		.759	(.22)	(.22)					.737				
100801224	SAN BERNARDINO	CA		02/25/2022		8.605	(.342)	(.342)					8.263				
100253521	VACAVILLE	CA		10/30/2025		.898	(.38)	(.38)					.860				
100133444	FORT WORTH	TX		10/19/2023		1.052	(.19)	(.19)					1.033				
10024659	BERKELEY	CA		09/20/2018		1.026	94	94					1.120				
100132060	MELISSA	TX		10/13/2023		1.012	(.1)	(.1)					1.011				
100102139	COLTON	CA		04/14/2023		3.998	(.79)	(.79)					3.919				
100131991	BONITELL	UT		10/13/2023		1.350	(.3)	(.3)					1.347				
100091982	CLIFTON	VA		02/07/2023		.806	(.15)	(.15)					.791				
100148666	WALLINGFORD	CT		04/12/2024		1.000	(.3)	(.3)					.997				
100223297	FAIR OAKS	CA		06/14/2025		.790	(.41)	(.41)					.749				
100216436	TENNILLE	GA		06/20/2025		.819	(.39)	(.39)					.780				
100198672	APEX	NC		02/28/2025		.905	(.6)	(.6)					.899				
100238652	ROSEVILLE	OH		09/19/2025		.887	(.21)	(.21)					.866				
100159601	WILMINGTON	DE		07/12/2024		1.065	(.30)	(.30)					1.035				
100148163	SARASOTA	FL		04/12/2024		.922	(.19)	(.19)					.903				
100206734	HOLLADAY	UT		04/23/2025		1.066	(.21)	(.21)					1.045				
100171438	OAK ISLAND	NC		10/16/2024		3.890	(.50)	(.50)					3.840				
100200176	MIAMI GARDENS	FL		03/07/2025		.866	(.42)	(.42)					.824				
100109651	SACRAMENTO	CA		06/14/2023		.941	(.21)	(.21)					.920				
100266636	LBH	UT		12/29/2025		.993	(.17)	(.17)					.976				
100164601	HUTTO	TX		06/21/2024		.859	(.21)	(.21)					.838				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100212139	WASQUA	WI		05/22/2025		876	(10)				(10)		866				
100198434	ATLANTA	GA		02/28/2025		932	(11)				(11)		921				
100219389	ORLANDO	FL		07/07/2025		1,011	(27)				(27)		984				
100200487	RIVERSIDE	CA		03/10/2025		1,057	(46)				(46)		1,011				
100148287	MIRAMAR BEACH	FL		04/12/2024		1,363	(18)				(18)		1,345				
100215684	HOMESTEAD	FL		06/13/2025		837	(32)				(32)		805				
100210707	ALBREY	TX		05/15/2025		840	(35)				(35)		805				
100166049	MORTON GROVE	IL		09/06/2024		506	(14)				(14)		492				
100209403	PIKESVILLE	MD		04/29/2025		14,506	(483)				(483)		14,023				
100253479	WINTER PARK	FL		10/30/2025		1,012	(20)				(20)		992				
100201825	LOMITA	CA		03/18/2025		831	(31)				(31)		800				
100165266	TAMPA	FL		08/29/2024		959	(29)				(29)		930				
100101592	TACOMA	WA		04/26/2023		1,531	(11)				(11)		1,520				
100119847	MODESTO	CA		06/04/2023		744	(6)				(6)		736				
100215919	PALMDALE	CA		06/17/2025		711	(34)				(34)		677				
100198450	HIGHWOOD	IL		02/28/2025		903	(20)				(20)		883				
100177327	PANAMA CITY BEACH	FL		01/16/2025		830	(22)				(22)		808				
100246127	DENVER	CO		10/08/2025		690	(31)				(31)		659				
100102399	SACRAMENTO	CA		06/07/2023		1,023	(41)				(41)		982				
100110098	ELIZABETH	NJ		06/23/2023		909	(10)				(10)		899				
100272494	LAKE ELSINORE	CA		01/08/2026		14,485	(238)				(238)		14,247				
100247284	FORT WORTH	TX		10/23/2025		1,289	(25)				(25)		1,264				
100165938	NEW LONDON	CT		09/06/2024		813	(7)				(7)		806				
100235932	DENVER	CO		09/04/2025		886	(32)				(32)		854				
100165576	EDISON	NJ		08/29/2024		935	(16)				(16)		919				
100189896	ELKHIDGE	MD		01/21/2025		2,243	(38)				(38)		2,205				
100163174	SOUTHERN PINES	NC		06/13/2024		841	(4)				(4)		837				
100211894	RICHFIELD	WV		05/19/2025		937	(7)				(7)		930				
100086019	TRINITY	TX		10/25/2022		1,152	(44)				(44)		1,108				
100181672	LITHIA	FL		12/12/2024		992	(14)				(14)		978				
100210672	SACRAMENTO	CA		05/15/2025		963	(36)				(36)		927				
100137072	CARSON CITY	NV		11/28/2023		3,744	(17)				(17)		3,727				
100115211	BOISE	ID		07/17/2023		1,029	(23)				(23)		1,006				
100055689	RANCHO SANTA MARGARITA	CA		03/23/2021		2,762	(62)				(62)		2,700				
100277406	BRINNON	TX		02/12/2026		285	(6)				(6)		277				
100120988	HOUSTON	TX		08/30/2023		913	(7)				(7)		906				
100204836	LAS VEGAS	NV		04/09/2025		773	(25)				(25)		748				
100192937	MANKIN SABOT	VA		02/10/2025		308	(2)				(2)		306				
100211694	ROSEVILLE	OH		05/19/2025		944	(6)				(6)		936				
100216253	PRINCETON	IN		06/20/2025		916	(27)				(27)		889				
100209533	BERWIN	PA		04/29/2025		893	(22)				(22)		871				
100191163	BEAUMONT	CA		01/29/2025		771	(31)				(31)		740				
100179610	MORRISTOWN	NJ		11/21/2024		920	(19)				(19)		901				
100175234	NORTH MYRTLE BEACH	SC		11/05/2024		961	(24)				(24)		937				
100216296	DENVER	CO		06/20/2025		954	(28)				(28)		926				
100129716	NEWARK	NJ		09/29/2023		929	(9)				(9)		920				
100194769	STUART	FL		02/21/2025		886	(18)				(18)		868				
100192522	CHARLOTTE	NC		02/10/2025		890	(7)				(7)		883				
100254295	LAS VEGAS	NV		11/06/2025		9,083	(415)				(415)		8,668				
100171921	EUGENE	OR		10/17/2024		1,026	(24)				(24)		1,002				
100221201	LAKEWOOD RANCH	FL		07/21/2025		3,431	(108)				(108)		3,323				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100207167	ANTELOPE	CA		04/28/2025		2,443		(3)			(3)		2,440		2,440		
10014141	LOS ANGELES	CA		05/25/2017		1,599		86			86		1,685		1,685		
100138280	CINNAMINSON	NJ		12/18/2023		650		(2)			(2)		648		648		
100268609	POMPAHO BEACH	FL		12/29/2025		4,220		(79)			(79)		4,141		4,141		
100157562	GATLINBURG	TN		07/09/2024		1,623		(15)			(15)		1,608		1,608		
100055729	BROOKLYN	NY		03/23/2021		3,626		(146)			(146)		3,480		3,480		
100219630	BREKERTON	VA		07/07/2025		985		(15)			(15)		970		970		
100194266	FORT WORTH	TX		02/14/2025		1,044		(35)			(35)		1,009		1,009		
100080232	SAN BERNARDINO	CA		02/25/2022		1,758		(12)			(12)		1,746		1,746		
100088318	PHILADELPHIA	PA		11/10/2022		3,093		(52)			(52)		3,041		3,041		
100228040	LOVELAND	CO		06/07/2025		857		(30)			(30)		827		827		
100147304	RICHMOND	TX		04/08/2024		885		(24)			(24)		861		861		
100099675	NIPOMO	CA		04/06/2023		894		(3)			(3)		891		891		
10021012	WILLINGTON	DE		07/18/2025		3,656		(135)			(135)		3,521		3,521		
100147406	HONOLULU	HI		05/08/2024		759		(21)			(21)		738		738		
100203655	NORTH WALES	PA		03/27/2025		1,350		(44)			(44)		1,306		1,306		
100201570	CARSON	CA		03/13/2025		837		(22)			(22)		815		815		
100091688	MCKINNEY	TX		03/24/2023		401		(31)			(31)		370		370		
100226775	LAKEVILLE	MN		07/30/2025		919		(24)			(24)		895		895		
100176504	ARBILE	TX		11/21/2024		3,754		(26)			(26)		3,728		3,728		
100102094	LOS ANGELES	CA		04/14/2023		3,324		(92)			(92)		3,232		3,232		
100108889	ESTERO	FL		05/31/2023		950		(15)			(15)		935		935		
100172884	SHOREWOOD	MN		10/25/2024		862		(13)			(13)		869		869		
100162214	CAPE CORAL	FL		12/12/2024		5,557		(114)			(114)		5,443		5,443		
100188351	HOLLADAY	UT		01/08/2025		947		(16)			(16)		931		931		
100267197	GALVESTON	TX		12/23/2025		941		(26)			(26)		915		915		
100206311	PROVO	UT		04/17/2025		904		(31)			(31)		873		873		
100148529	COLLINGSVILLE	CT		04/12/2024		891		(25)			(25)		866		866		
100057565	NEWARK	NJ		06/30/2021		1,855		(35)			(35)		1,820		1,820		
100196399	KANSAS CITY	MO		02/28/2025		909		(12)			(12)		897		897		
100160515	ESPERIA	CA		07/19/2024		607		(26)			(26)		581		581		
100103326	PONTE VERA	FL		04/28/2023		950		(23)			(23)		927		927		
100125902	SPRINGVILLE	UT		09/29/2023		914		(16)			(16)		898		898		
100163121	CHANDLER	AZ		06/13/2024		862		(20)			(20)		842		842		
100080639	BONITA SPRINGS	FL		03/10/2022		1,357		(65)			(65)		1,272		1,272		
100261567	ROYAL OAK	MI		12/08/2025		12,335		(335)			(335)		12,000		12,000		
100207141	PORT ST. LUCIE	FL		04/28/2025		792		(27)			(27)		765		765		
100167477	EL CENTRO	CA		10/31/2024		878		(40)			(40)		838		838		
100272946	TULAC	AZ		01/15/2026		283		(6)			(6)		275		275		
100100183	ROOSEVELT	NY		03/17/2023		906		(22)			(22)		884		884		
100206143	PALM HARBOR	FL		04/16/2025		813		(23)			(23)		790		790		
100221199	CLEARWATER BEACH	FL		07/21/2025		898		(19)			(19)		879		879		
100091653	PORTLAND	OR		01/31/2023		1,576		(36)			(36)		1,540		1,540		
100044540	MONTROVIA	CA		11/19/2020		2,000		(139)			(139)		1,861		1,861		
100228372	BILLINGS	MT		06/11/2025		900		(18)			(18)		882		882		
100090730	BRIDGEPORT	CT		12/29/2022		870		(19)			(19)		851		851		
100159683	MADEIRA	CA		06/15/2024		33,617		(1,784)			(1,784)		31,833		31,833		
100253900	WOODBRIDGE	VA		10/30/2025		859		(14)			(14)		845		845		
100210730	OCEAN VIEW	DE		05/15/2025		807		(23)			(23)		784		784		
100177148	PARK HILL	OK		07/16/2025		334		(9)			(9)		325		325		
100221115	PISCATAWAY	NJ		07/21/2025		918		(18)			(18)		900		900		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023527	MERCED	CA		06/29/2025		724		(34)			(34)		690		690		
10008153	COMBINED LOCKS	WI		03/18/2022		1,741		(13)			(13)		1,728				
10026699	FOREST LAKE	MI		12/23/2025		629		(9)			(9)		620				
10015652	AMHERST	NY		06/16/2024		686		(19)			(19)		667				
100181201	LAKELAND	FL		12/06/2024		828		(21)			(21)		807				
100236181	DEVINE	TX		06/10/2025		733		(26)			(26)		707				
100165493	NEW GERMANY	IN		12/20/2024		583		(40)			(40)		543				
100054824	MISSION HILLS	CA		03/23/2021		2,268		(70)			(70)		2,198				
100205054	COLUMBIA	SC		04/11/2025		713		(32)			(32)		681				
100079847	MOXINEE	TX		04/08/2022		1,720		(36)			(36)		1,684				
100188420	AURORA	CO		01/08/2025		797		(29)			(29)		768				
10027328	LONG BEACH	CA		01/20/2026		366		(6)			(6)		360				
100116064	NORWALK	CT		07/20/2023		954		(15)			(15)		939				
100079298	CELINA	TX		02/28/2022		1,618		(84)			(84)		1,534				
100181204	TEIPE	AZ		12/06/2024		696		(33)			(33)		663				
100170381	TAILORSVILLE	UT		10/08/2024		4,375		(107)			(107)		4,268				
100119809	PROVIDENCE	UT		06/11/2023		1,009		(12)			(12)		997				
100128803	SAN ANTONIO	TX		09/21/2023		860		(1)			(1)		859				
1001011679	KATY	TX		04/06/2023		943		(5)			(5)		938				
100186267	EAST RUTHERFORD	NJ		01/08/2025		1,004		(5)			(5)		999				
100162461	WYME	NJ		12/12/2024		1,256		(11)			(11)		1,245				
100178362	DESERT VIEW	CA		11/20/2024		974		(37)			(37)		937				
100192775	LINEVILLE	AL		02/10/2025		856		(16)			(16)		840				
100198226	CONCORD	NC		02/28/2025		861		(21)			(21)		840				
100206455	SANIT HELENA ISLAND	SC		04/22/2025		874		(34)			(34)		840				
100065081	FRUITLAND	ID		07/14/2021		2,024		(55)			(55)		1,969				
100184956	JAMAICA	NY		12/19/2024		817		(30)			(30)		787				
100130309	DENVER	CO		09/28/2023		711		(32)			(32)		679				
100212042	WALNUT CREEK	CA		06/27/2025		1,449		(48)			(48)		1,401				
100209283	KENESAW	GA		04/29/2025		925		(19)			(19)		906				
100207157	DENTON	TX		04/28/2025		915		(12)			(12)		903				
100268296	CHESTERFIELD	MO		12/29/2025		597		(19)			(19)		578				
100186941	ONTARIO	CA		01/07/2025		1,032		(10)			(10)		1,022				
100192629	KANSAS CITY	MO		02/10/2025		622		(4)			(4)		618				
100151105	AUBREY	TX		05/08/2024		892		(18)			(18)		874				
100238673	BILLINGS	MT		09/23/2025		785		(29)			(29)		756				
100188934	HACIENDA HEIGHTS	CA		01/09/2025		1,405		(60)			(60)		1,345				
100261164	CHAMPLIN	MN		12/05/2025		625		(18)			(18)		607				
100168557	COLTON	CA		09/25/2024		1,124		(9)			(9)		1,115				
100255618	SPARKS	NV		11/24/2025		958		(25)			(25)		933				
100150776	BOSTON	MA		05/07/2024		908		(14)			(14)		894				
100171271	LOWELL	MA		10/16/2024		975		(34)			(34)		941				
100165940	PLAINVIEW	NY		12/26/2024		705		(31)			(31)		674				
100152572	LACEY	WA		06/27/2024		776		(29)			(29)		747				
100255616	GILBERT	AZ		11/24/2025		973		(20)			(20)		953				
100204658	MALDEN	MA		04/09/2025		2,697		(126)			(126)		2,571				
100228993	THIRTYNINE PALMS	CA		09/10/2025		686		(32)			(32)		654				
100141540	LOS ANGELES	CA		01/30/2024		940		(6)			(6)		934				
100194941	CHARLOTTE	NC		02/14/2025		960		(27)			(27)		933				
100255006	LOS CARLOS	MEX		11/18/2025		703							703				
100228441	CRESTONE	CO		06/11/2025		812		(26)			(26)		786				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100176815	FREEROLD	NJ		11/15/2024		991	(49)				(49)		942		942		
100128810	STONE MOUNTAIN	GA		09/21/2023		474	(26)				(26)		448		448		
100167105	HOMESTEAD	FL		09/13/2024		724	(35)				(35)		689		689		
100207095	PHOENIX	AZ		04/24/2025		839	(31)				(31)		808		808		
100202467	TROUTMAN	NC		03/20/2025		869	(4)				(4)		865		865		
100185014	WEST RICHLAND	WA		12/19/2024		844	(33)				(33)		811		811		
100237027	MIAMI	FL		09/12/2025		928	(9)				(9)		919		919		
100218869	BENTON	LA		06/27/2025		759	(25)				(25)		734		734		
100219158	FEDLANDS	CA		06/27/2025		17,065	(570)				(570)		16,485		16,485		
100171945	AUSTIN	TX		10/17/2024		927	(17)				(17)		910		910		
100141378	SUPRISE	AZ		01/30/2024		2,431	(45)				(45)		2,386		2,386		
100245330	OAKLEY	UT		10/06/2025		1,002	(25)				(25)		977		977		
100171655	SACRAMENTO	CA		10/16/2024		30,628	(628)				(628)		30,000		30,000		
100120452	PORT SAINT LUCIE	FL		08/18/2023		1,077	(2)				(2)		1,075		1,075		
100166104	ROSEVILLE	OH		09/09/2024		871	(20)				(20)		851		851		
100091532	JONESBORO	GA		01/13/2023		760	(2)				(2)		758		758		
100171391	CRUFTON	MD		10/16/2024		1,767	(32)				(32)		1,735		1,735		
100228514	PORT CLINTON	OH		08/11/2025		4,042	(124)				(124)		3,918		3,918		
100150560	ENGLEWOOD	CO		05/03/2024		15,244	(244)				(244)		15,000		15,000		
100108948	WEST PALM BEACH	FL		05/31/2023		856	(41)				(41)		815		815		
100176893	HILTON HEAD ISLAND	SC		11/15/2024		41,105	(1,105)				(1,105)		40,000		40,000		
100238547	MOUNT HOLLY	NJ		09/19/2025		889	(21)				(21)		868		868		
100204723	RANCHO SANTA MARGARITA	CA		04/08/2025		8,821	(389)				(389)		8,432		8,432		
100090052	DALLAS	TX		02/03/2023		785	(33)				(33)		752		752		
100110773	SALT LAKE CITY	UT		06/11/2023		865	(16)				(16)		849		849		
100158764	APEX	NC		07/10/2024		957	(10)				(10)		947		947		
100110054	SARASOTA	FL		06/23/2023		994	(14)				(14)		980		980		
100193557	FREMONT	CA		02/10/2025		1,298	(22)				(22)		1,276		1,276		
100171905	APEX	NC		10/16/2024		953	(26)				(26)		927		927		
100193471	PEARLAND	TX		10/19/2023		1,021	(16)				(16)		1,005		1,005		
100114833	HILLSBORO	OR		06/29/2023		1,028	(3)				(3)		1,025		1,025		
100246034	BOJIE	MD		10/07/2025		845	(37)				(37)		808		808		
100174223	SAN DIEGO	CA		10/31/2024		947	(14)				(14)		933		933		
100209189	LAS VEGAS	NV		04/30/2025		17,268	(162)				(162)		17,106		17,106		
100152761	PIONEERTOWN	CA		05/22/2024		2,086	(13)				(13)		2,053		2,053		
100267163	WILLOWOOD CREST	NJ		12/23/2025		16,530	(467)				(467)		16,063		16,063		
100202891	LEANDER	TX		03/24/2025		887	(19)				(19)		868		868		
100190133	GAINESVILLE	VA		01/21/2025		916	(15)				(15)		903		903		
100215988	BERKELEY	CA		07/11/2025		1,114	(37)				(37)		1,077		1,077		
100266538	SEBRING	FL		12/23/2025		1,715	(81)				(81)		1,634		1,634		
100261478	SEASIDE HEIGHTS	NJ		12/12/2025		3,041	(60)				(60)		2,981		2,981		
100049246	WARRIOR	NY		11/20/2020		3,759	(215)				(215)		3,544		3,544		
100244501	POCATELLO	ID		09/29/2025		901	(26)				(26)		875		875		
100247611	JAMAICA BEACH	TX		10/29/2025		905	(30)				(30)		875		875		
100244656	LOS ANGELES	CA		09/29/2025		906	(31)				(31)		875		875		
100273325	CORVALLIS	OR		01/20/2026		1,154	(45)				(45)		1,109		1,109		
100173268	NEWARK	NJ		10/30/2024		1,034	(15)				(15)		1,019		1,019		
100055903	WILMINGTON	DE		03/26/2021		2,133	(53)				(53)		2,080		2,080		
100102372	SAN FRANCISCO	CA		06/22/2023		914	(2)				(2)		912		912		
100110158	APTOS	CA		06/11/2023		1,112	(16)				(16)		1,086		1,086		
100139122	MIAMI	FL		12/28/2023		693	(16)				(16)		677		677		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100108329	RICHMOND	TX		05/25/2023		856		(30)			(30)		826				
100173723	ENTERPRISE	OR		10/30/2024		668		(28)			(28)		640				
100236224	MOBILE	AL		06/10/2025		706		(18)			(18)		688				
100253747	LAIPENCEVILLE	GA		10/30/2025		944		(26)			(26)		918				
100173106	BAJERA	TX		10/30/2024		862		(26)			(26)		836				
100274005	LAS VEGAS	NV		07/26/2026		305		(12)			(12)		293				
100234763	SEBASTIAN	FL		06/28/2025		818		(39)			(39)		779				
100189873	HATTENAS	NC		01/21/2025		918		(16)			(16)		902				
100189150	CYPRESS	TX		07/13/2025		956		(6)			(6)		950				
100067984	OLIVEHURST	CA		10/25/2022		757					(17)		740				
100171466	LITTLE ELM	TX		10/16/2024		1,222		(22)			(22)		1,200				
100140846	SNELLVILLE	GA		03/28/2024		618		(29)			(29)		589				
100214339	PAHOA	HI		06/02/2025		815		(20)			(20)		795				
100264981	PEMBROKE PINES	FL		12/17/2025		702		(33)			(33)		669				
100179988	DENT	MI		11/25/2024		19,612		(333)			(333)		19,279				
100176977	MAVS LANDING	NJ		07/16/2025		644		(29)			(29)		615				
100156808	FAIRBANKS	AK		07/10/2024		851		(11)			(11)		840				
100173461	ACIORTH	GA		10/29/2024		883		(45)			(45)		838				
100172310	AUSTIN	TX		10/21/2024		1,010		(18)			(18)		992				
100163309	LAS VEGAS	NV		09/27/2024		2,558		(41)			(41)		2,517				
100220031	WATERLOO	NE		06/14/2025		830		(21)			(21)		809				
100199082	HIGHLANDS	NC		02/28/2025		869		(15)			(15)		854				
100141988	LAKE WORTH	FL		02/29/2024		16,881		(493)			(493)		16,388				
100181289	MIAMI	FL		12/06/2024		15,006		(565)			(565)		14,441				
100163856	CHARLOTTE	NC		09/27/2024		864		(43)			(43)		821				
100170167	SUN CITY	AZ		10/08/2024		851		(29)			(29)		822				
100165596	DALLAS	TX		10/04/2024		1,081		(73)			(73)		1,008				
100129657	NAPLES	FL		09/29/2023		1,211		(11)			(11)		1,200				
100176381	NORTH LAS VEGAS	NV		11/21/2024		1,166		(21)			(21)		1,145				
100227188	SOUTH BEND	IN		07/30/2025		534		(22)			(22)		512				
100252965	MIAMI	FL		09/20/2018		1,018		107			107		1,125				
100209582	FRAMINGHAM	MA		05/02/2025		1,172		(47)			(47)		1,125				
100156073	FORT LAUDERDALE	FL		07/25/2024		926		(11)			(11)		915				
100175282	BOYTON BEACH	FL		11/05/2024		1,023		(8)			(8)		1,015				
100276003	MUNDY PARK	AZ		02/13/2026		277		(3)			(3)		274				
100268871	SURFSIDE BEACH	SC		12/29/2025		579		(19)			(19)		560				
100146670	WESLEY CHAPEL	FL		03/20/2024		778		(40)			(40)		738				
100206084	RICHMOND	TX		04/17/2025		874		(33)			(33)		841				
100200153	MIAMI	FL		03/06/2025		848		(7)			(7)		841				
100176966	SUNNY ISLES BEACH	FL		11/15/2024		999		(47)			(47)		952				
100210734	MESA	AZ		05/15/2025		8,857		(277)			(277)		8,580				
100195863	MADERA	CA		11/13/2023		578		(16)			(16)		562				
100165517	TUSCON	AZ		08/29/2024		869		(17)			(17)		852				
100076404	DAMASCUS	OR		12/23/2021		1,903		(24)			(24)		1,879				
100265885	SHADON	CA		12/19/2025		670		(32)			(32)		638				
100209893	RICHMOND	TX		05/02/2025		912		(23)			(23)		889				
100079781	POINCIPE BEACH	FL		04/25/2022		1,508		(76)			(76)		1,432				
100268407	STERLING	VA		12/29/2025		1,042		(29)			(29)		1,013				
100218223	UNION CITY	CA		06/26/2025		7,521		(212)			(212)		7,309				
100164547	LAIPENCEVILLE	GA		06/21/2024		2,984		(68)			(68)		2,916				
100206643	BUCHANAN	TN		04/24/2025		1,145		(45)			(45)		1,100				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10025422	TERRE HAUTE	IN		11/17/2025		6,515		(272)			(272)		6,243	6,243			
10020186	HARKERS ISLAND	NC		03/18/2025		3,774		(51)			(51)		3,723	3,723			
10019152	SACRAMENTO	CA		07/31/2025		639		(30)			(30)		609	609			
100180471	GALLATIN	TN		11/26/2024		905		(30)			(30)		875	875			
10023560	PORTLAND	OR		08/29/2025		3,633		(36)			(36)		3,597	3,597			
10014221	CROFTON	MD		03/15/2024		805		(38)			(38)		767	767			
4010062450	BALT MORE	MD		11/29/2023		706		(12)			(12)		694	694			
10016406	HESPERIA	CA		08/21/2024		838		(11)			(11)		827	827			
100220910	CHANNON	IL		07/18/2025		882		(16)			(16)		866	866			
100198414	LOS ANGELES	CA		02/28/2025		926		(25)			(25)		901	901			
100200726	PALM COAST	FL		03/11/2025		993		(5)			(5)		988	988			
100173653	LIBERTYVILLE	IL		10/31/2024		1,107		(52)			(52)		1,055	1,055			
10021637	TRENTON	NJ		07/23/2025		790		(30)			(30)		760	760			
100067700	AUSTIN	TX		09/23/2021		2,138		(10)			(10)		2,128	2,128			
100091800	ELK GROVE	CA		07/30/2023		907		(21)			(21)		886	886			
100120291	MANFIELD	TX		06/18/2023		2,191		(44)			(44)		2,147	2,147			
100167390	DAQUILA	GA		09/19/2024		561		(8)			(8)		553	553			
100210642	CYPRESS	TX		05/15/2025		1,529		(55)			(55)		1,474	1,474			
100148139	MIAMI BEACH	FL		05/15/2024		750		(18)			(18)		732	732			
100154717	PHOENIX	AZ		07/19/2024		775		(32)			(32)		743	743			
100153818	CONCORD	NC		07/10/2024		930		(36)			(36)		894	894			
100172613	LITTLETON	CO		10/23/2024		965		(26)			(26)		939	939			
100060271	NASHVILLE	TN		06/25/2021		2,093		(48)			(48)		2,045	2,045			
100255894	MILLSBORO	DE		11/24/2025		850		(30)			(30)		820	820			
100206729	ALBUQUERQUE	NM		04/23/2025		752		(15)			(15)		737	737			
100147043	NAMPA	ID		03/27/2024		896		(13)			(13)		883	883			
100215308	LAWRENCEVILLE	GA		06/12/2025		792		(30)			(30)		762	762			
100261658	FAIRHOPE	AL		12/12/2025		618		(28)			(28)		590	590			
100273984	LOGANVILLE	GA		01/26/2026		313		(10)			(10)		303	303			
100261419	REHOBOTH	WA		12/08/2025		936		(31)			(31)		905	905			
100128519	GAITHERSBURG	MD		09/14/2023		732		(7)			(7)		725	725			
100144168	SACRAMENTO	CA		03/07/2024		996		(10)			(10)		976	976			
100143729	LANCASTER	CA		02/26/2024		718		(21)			(21)		697	697			
100268611	HARRISBURG	NC		12/29/2025		584		(21)			(21)		563	563			
100140026	SAVANNAH	GA		01/09/2024		756		(13)			(13)		743	743			
100223322	BALT MORE	MD		06/14/2025		954		(3)			(3)		951	951			
100176677	VAL RICO	FL		11/15/2024		892		(26)			(26)		866	866			
100227005	STRASBURG	CO		07/30/2025		989		(28)			(28)		961	961			
100272132	JOHNS CREEK	GA		01/08/2026		525		(25)			(25)		500	500			
100155649	EASTON	MA		08/23/2024		826		(39)			(39)		787	787			
100162536	GOODYEAR	AZ		06/12/2024		851		(19)			(19)		832	832			
100151057	WOODLAND	CA		05/08/2024		893		(23)			(23)		870	870			
100272407	ROSELLE	NJ		01/08/2026		533		(20)			(20)		513	513			
100118766	FAIRFAX	CA		07/25/2023		1,415		(31)			(31)		1,384	1,384			
100168469	KANSAS CITY	MO		09/25/2024		979		(12)			(12)		967	967			
100179578	WABUOK	NY		11/21/2024		1,243		(16)			(16)		1,227	1,227			
100129639	LANCASTER	CA		09/29/2023		914		(14)			(14)		900	900			
100071543	LOS ANGELES	CA		10/14/2021		1,983		(63)			(63)		1,925	1,925			
100156242	PORT SAINT LUCIE	FL		06/18/2024		817		(18)			(18)		799	799			
100268234	PATERSON	NJ		12/29/2025		969		(11)			(11)		958	958			
100219598	PARKER	CO		07/07/2025		1,706		(9)			(9)		1,697	1,697			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100172372	NORTH LAKE	TX		10/23/2024		1,046		(16)			(16)		1,030	1,030			
100188873	COCOA	FL		01/09/2025		823		(19)			(19)		904	904			
100150690	WESTERVILLE	OH		06/08/2024		864		(14)			(14)		850	850			
100254350	ASHLAND CITY	TN		11/07/2025		1,125		(28)			(28)		1,097	1,097			
100261632	PHOENIX	AZ		12/12/2025		848		(23)			(23)		825	825			
100268629	WINCHESTER	WA		12/29/2025		630		(14)			(14)		616	616			
100254670	JERSEY CITY	NJ		11/12/2025		590		(24)			(24)		566	566			
100272425	PRESOTT VALLEY	AZ		01/08/2026		572		(5)			(5)		567	567			
100246637	VERNON HILLS	IL		10/15/2025		701		(20)			(20)		681	681			
100195232	KANSAS CITY	MO		02/24/2025		854		(18)			(18)		836	836			
100191241	ALEXANDRIA	VA		01/29/2025		648		(30)			(30)		618	618			
100146575	PLANO	TX		03/20/2024		1,122		(29)			(29)		1,093	1,093			
100257031	HOOPER	UT		11/26/2025		604		(24)			(24)		580	580			
100144361	LAS VEGAS	NV		03/07/2024		822		(26)			(26)		796	796			
100100039	KATY	TX		03/24/2023		401		(7)			(7)		394	394			
100254841	NEW HOLLAND	PA		11/17/2025		1,164		(52)			(52)		1,112	1,112			
100171927	LENDER	TX		10/17/2024		2,551		(45)			(45)		2,506	2,506			
100152396	LITTLETON	CO		05/17/2024		875		(19)			(19)		856	856			
100152176	INGLEWOOD	CA		05/17/2024		899		(9)			(9)		890	890			
100066717	JACKSON	TN		06/02/2021		1,796		(14)			(14)		1,782	1,782			
100194271	KANSAS CITY	MO		02/14/2025		1,133		(48)			(48)		1,085	1,085			
100254161	MONTGOMERY	AL		11/06/2025		733		(17)			(17)		716	716			
10005736	UNION CITY	CA		07/28/2021		2,103		(26)			(26)		2,077	2,077			
100226891	DURHAM	NC		07/30/2025		2,457		(70)			(70)		2,387	2,387			
100076487	AUBURN	VA		12/21/2021		1,934		(30)			(30)		1,904	1,904			
100245850	AURORA	CO		10/17/2025		929		(19)			(19)		910	910			
100153999	OWIEDO	FL		05/31/2024		908		(3)			(3)		905	905			
100102733	FAIRBURN	GA		06/22/2023		864		(43)			(43)		821	821			
100205833	MT. JULIET	TN		04/14/2025		2,092		(42)			(42)		2,050	2,050			
100158751	EMERALD ISLE	NC		07/10/2024		2,252		(38)			(38)		2,214	2,214			
100235768	MADERA	CA		09/22/2025		807		(36)			(36)		771	771			
100205571	GARDEN GROVE	CA		05/09/2025		810		(36)			(36)		774	774			
100180656	TOLEDO	OH		11/26/2024		633		(21)			(21)		612	612			
100156009	FRESNO	CA		06/24/2024		844		(7)			(7)		837	837			
100175707	BURLESON	TX		11/12/2024		1,038		(9)			(9)		1,029	1,029			
100110694	SUNLAND	CA		06/30/2023		1,117		(5)			(5)		1,112	1,112			
100235407	VENICE	CA		08/29/2025		827		(36)			(36)		791	791			
100148679	MARY ESTHER	FL		04/12/2024		900		(19)			(19)		881	881			
100277633	GRAND PRAIRIE	TX		02/17/2026		280		(8)			(8)		272	272			
100192894	ARNOLD	CA		02/10/2025		769		(23)			(23)		746	746			
100164474	MILLIKEN	CO		06/21/2024		1,007		(29)			(29)		978	978			
100130430	LOS ANGELES	CA		09/28/2023		740		(15)			(15)		725	725			
100213827	BRYAN	TX		05/29/2025		906		(11)			(11)		895	895			
100140326	BERWIN	PA		01/18/2024		812		(16)			(16)		796	796			
100075916	MADEIRA BEACH	FL		01/07/2022		771		(13)			(13)		758	758			
100046101	WASHINGTON CROSSING	PA		11/25/2020		552		(28)			(28)		524	524			
100229333	INDIAN HARBOUR BEACH	FL		06/14/2025		639		(30)			(30)		609	609			
100220392	CHATTILLY	VA		07/16/2025		1,178		(26)			(26)		1,152	1,152			
100127706	SAN BERNARDINO	CA		09/08/2023		1,495		(11)			(11)		1,484	1,484			
100060086	RIVERSIDE	CA		06/25/2021		2,417		(69)			(69)		2,348	2,348			
100166301	ALBUQUERQUE	NM		10/23/2024		824		(30)			(30)		794	794			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100172912	METARIE	LA		10/25/2024		949	(38)				(38)		911				
100168466	WOODSTOCK	GA		09/25/2024		969	(19)				(19)		950				
100235377	MIAMI	FL		10/30/2025		903	(31)				(31)		872				
100151663	TUCSON	AZ		05/10/2024		709	(29)				(29)		680				
4010073736	WILKES-BARRE	PA		09/27/2024		889	(19)				(19)		870				
100155305	BUELLTON	CA		07/19/2024		924	(28)				(28)		896				
100203566	FRESNO	CA		03/26/2025		908	(9)				(9)		899				
100072001	MISSOURI CITY	TX		10/29/2021		1,694	(72)				(72)		1,622				
100201341	PASADENA	CA		03/12/2025		796	(30)				(30)		766				
100103771	MIAMI	FL		05/10/2023		908	(14)				(14)		894				
100193651	STOCKTON	CA		12/28/2023		719	(29)				(29)		690				
100246944	LAGUNA NIGUEL	CA		10/16/2025		7,846	(271)				(271)		7,575				
100130022	CENTRAL ISLIP	NY		09/27/2023		953	(26)				(26)		927				
100110400	SAN DIEGO	CA		06/30/2023		13,186	(354)				(354)		12,832				
100206200	KISSIMEE	FL		04/16/2025		821	(24)				(24)		797				
100210270	FAVETTEVILLE	NC		05/09/2025		753	(11)				(11)		742				
100235054	GONZALES	CA		06/28/2025		899	(16)				(16)		883				
100156681	LAKE ARIEL	PA		06/24/2024		855	(13)				(13)		842				
100236323	OAKLAND	CA		09/10/2025		1,071	(14)				(14)		1,057				
100173050	ATLANTA	GA		10/25/2024		609	(21)				(21)		588				
100213387	WEST CALDWELL	NJ		05/29/2025		893	(22)				(22)		871				
100156684	WESLEY CAPEL	FL		07/10/2024		992	(1)				(1)		991				
100170214	BOTHELL	WA		10/08/2024		1,862	(55)				(55)		1,807				
100254787	SPRINGBORO	OH		11/14/2025		830	(20)				(20)		810				
100195362	LAKELAND	FL		02/24/2025		720	(21)				(21)		699				
100234764	SANTA MARIA	CA		08/28/2025		563	(18)				(18)		545				
100235650	MANFIELD	TX		08/29/2025		855	(39)				(39)		816				
100209305	WINTHROP	MA		04/29/2025		902	(21)				(21)		881				
100151968	PORT SAINT LUCIE	FL		06/14/2024		608	(26)				(26)		582				
100221251	COLORADO SPRINGS	CO		07/21/2025		867	(20)				(20)		847				
100189133	BUFFRO	GA		01/13/2025		916	(11)				(11)		905				
100202884	WEST SPRINGFIELD	MA		03/24/2025		4,071	(158)				(158)		3,913				
100130407	AUSTIN	TX		09/28/2023		718	(49)				(49)		669				
100199192	SAN ANTONIO	TX		04/04/2025		864	(41)				(41)		823				
100140769	SAN TAN VALLEY	AZ		01/22/2024		521	(9)				(9)		512				
100137231	WEST GROVE	PA		11/29/2023		722	(8)				(8)		714				
100170232	WILMINGTON	DE		10/08/2024		941	(23)				(23)		918				
100188494	BLOOMINGDALE	IL		07/08/2025		2,515	(56)				(56)		2,459				
100214293	PALMDALE	CA		05/30/2025		3,135	(73)				(73)		3,062				
100235226	PORTLAND	OR		09/19/2025		792	(30)				(30)		762				
100134622	WESLEY CAPEL	FL		10/30/2023		799	(10)				(10)		789				
100203447	COLTEWAH	TN		03/27/2025		867	(24)				(24)		843				
100149423	ORLANDO	FL		04/24/2024		954	(17)				(17)		937				
100236012	CELINA	TX		09/04/2025		918	(20)				(20)		898				
100148816	FRISSO	CO		04/17/2024		921	(20)				(20)		901				
100277370	CAPE MAY	NJ		02/13/2026		308	(9)				(9)		299				
100236732	SHERILLIS FORD	NC		06/11/2025		771	(4)				(4)		767				
100025113	VAN NUYS	CA		09/20/2018		1,344	16				16		1,460				
100221763	HOLLYWOOD	FL		07/25/2025		927	(7)				(7)		920				
100169176	CASTLE ROCK	CO		09/27/2024		5,553	(101)				(101)		5,452				
100115198	ELIZABETH	NJ		07/17/2023		964	(23)				(23)		941				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022980	GRAND JUNCTION	CO		06/18/2025		826		(26)					800	800			
100221384	FORT LAUDERDALE	FL		07/22/2025		840		(40)					800	800			
100146749	ORLANDO	FL		03/20/2024		816		(1)					815	815			
100169003	COCOA	FL		01/21/2025		823		(17)					806	806			
100192833	PRINCETON	IN		02/10/2025		884		(9)					875	875			
100246662	CHICO	CA		10/15/2025		1,451		(64)					1,387	1,387			
100227122	INDIANAPOLIS	IL		07/30/2025		841		(21)					820	820			
100235719	CHANDLER	AZ		06/28/2025		850		(30)					820	820			
100245344	CENTENIAL	CO		10/06/2025		882		(42)					840	840			
100147847	ROCKS	AR		04/08/2024		970		(11)					959	959			
100170402	RENO	NV		10/09/2024		365		(7)					358	358			
100254021	CLEARWATER	FL		10/30/2025		647		(14)					633	633			
100120096	LACKAWANEN	PA		06/11/2023		979		(11)					968	968			
100101825	PLANT CITY	FL		04/26/2023		1,067		(23)					1,044	1,044			
100245812	WILCOTT	CT		10/17/2025		862		(18)					844	844			
100273851	SILVANIA	OH		01/26/2026		587		(23)					564	564			
100254239	COLORADO SPRINGS	CO		11/06/2025		694		(15)					679	679			
100245328	MERIDIAN	ID		10/06/2025		884		(22)					862	862			
100160389	BIG BEAR LAKE	CA		07/19/2024		867		(38)					829	829			
100244532	CLEVELAND	OH		09/29/2025		940		(26)					914	914			
100141052	ORLANDO	FL		02/20/2024		11,173		(184)					10,989	10,989			
100140771	PISCATAWAY	NJ		01/09/2024		878		(6)					872	872			
100255282	WONDER LAKE	IL		10/30/2025		809		(34)					775	775			
100173716	NEW SMYRNA BEACH	FL		10/30/2024		999		(18)					981	981			
100168712	MONTAGE	NJ		09/25/2024		577		(25)					552	552			
100127714	ROSELLE	NJ		09/08/2023		2,919		(50)					2,869	2,869			
100219806	FLAISTAFF	AZ		07/07/2025		819		(24)					795	795			
100175921	HEWICO	NC		11/14/2024		1,754		(26)					1,728	1,728			
100245454	BOONE	NC		10/06/2025		828		(28)					800	800			
100182586	BAKERSFIELD	CA		12/12/2024		1,138		(11)					1,127	1,127			
100215617	KISSIMEE	FL		06/12/2025		1,116		(31)					1,085	1,085			
100189182	PORTLAND	OR		01/13/2025		992		(31)					961	961			
100150481	ROSEVILLE	OH		05/03/2024		2,524		(23)					2,501	2,501			
100109709	RANCHO CUCAMONGA	CA		06/16/2023		907		(17)					890	890			
100216527	FRISSO	CO		06/23/2025		839		(14)					825	825			
100076960	MODESTO	CA		12/23/2021		1,639		(94)					1,545	1,545			
100201409	HESPERIA	CA		03/12/2025		880		(14)					866	866			
100214230	PALM DESERT	CA		05/30/2025		592		(17)					565	565			
100272843	CLOVIS	CA		01/15/2026		331							331	331			
100236735	GEORGETOWN	TX		09/11/2025		1,501		(38)					1,463	1,463			
100266615	MOXINEY	TX		12/23/2025		263		(12)					251	251			
100053468	WEST NEW YORK	NJ		03/23/2021		1,184		(136)					1,048	1,048			
100065482	SANTA MARIA	CA		07/28/2021		1,829		(60)					1,769	1,769			
100235050	FLOWER MOUND	TX		06/28/2025		892		(26)					866	866			
100065089	NORTH PALM BEACH	FL		07/14/2021		2,002		(53)					1,949	1,949			
100206240	TOLEBALL	TX		04/17/2025		628		(28)					600	600			
100228627	STEPHENSON	VA		06/11/2025		901		(20)					881	881			
100118856	WEST PALM BEACH	FL		06/30/2023		714		(19)					695	695			
100087722	SYROUSE	UT		10/07/2022		5,148		(117)					5,031	5,031			
100151884	LAKE WORTH	FL		06/10/2024		1,176		(39)					1,137	1,137			
100210145	OFALLON	MO		05/07/2025		1,026		(5)					1,021	1,021			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148393	RIVERHEAD	NY		04/12/2024		1,685		(6)			(8)		1,677	1,677			
100048827	UPPER MERLBORO	ND		11/20/2020		3,142		(136)			(136)		3,006	3,006			
100115523	LONG BEACH	CA		07/17/2023		349		(13)			(13)		336	336			
100154790	DETROIT	MI		07/19/2024		927		(13)			(13)		914	914			
100135324	EAST PROVIDENCE	RI		11/13/2023		853		(7)			(7)		846	846			
100131861	BROOKFIELD	CT		10/06/2023		895		(3)			(3)		892	892			
100212146	JACKSON	TN		07/21/2025		916		(6)			(6)		908	908			
100189522	LOCHART	TX		01/15/2025		525		(22)			(22)		503	503			
100253942	HOUSTON	TX		10/30/2025		1,412		(15)			(15)		1,397	1,397			
100174227	SACRAMENTO	CA		10/31/2024		797		(25)			(25)		772	772			
100234991	COLTON	CA		06/28/2025		848		(24)			(24)		824	824			
100169131	CLERMONT	FL		09/27/2024		956		(23)			(23)		933	933			
100192712	TUCSON	AZ		02/10/2025		890		(16)			(16)		874	874			
100174867	PONCE INLET	FL		10/31/2024		1,752		(113)			(113)		1,639	1,639			
100149467	VENTNOR CITY	NJ		04/24/2024		1,030		(5)			(5)		1,025	1,025			
100210732	DUCK CREEK VILLAGE	UT		05/15/2025		1,252		(29)			(29)		1,223	1,223			
100211590	JERSEY CITY	NJ		06/23/2025		906		(32)			(32)		874	874			
100246916	KISSIMEE	FL		10/17/2025		1,208		(17)			(17)		1,191	1,191			
100162768	HARTFORD	CT		06/12/2024		883		(15)			(15)		868	868			
100148228	APEX	NC		04/12/2024		834		(20)			(20)		814	814			
100128777	NORWALK	CT		09/21/2023		803		(16)			(16)		787	787			
100197536	CENTER TUFTONBORO	NH		02/26/2025		671		(24)			(24)		647	647			
100114919	ROSWELL	GA		07/13/2023		1,431		(33)			(33)		1,398	1,398			
100206426	MIRLE BEACH	SC		04/22/2025		876		(38)			(38)		838	838			
100191103	OWASKA	WI		01/29/2025		34,056		(1,109)			(1,109)		32,947	32,947			
100151744	MIAMI	FL		05/10/2024		1,247		(30)			(30)		1,217	1,217			
4010087778	ARRON	OH		11/26/2024		498		(11)			(11)		487	487			
100209216	ATLANTA	GA		04/29/2025		1,140							1,140	1,140			
100133943	HARTFORD	CT		10/25/2023		782		(15)			(15)		767	767			
100165570	ARCADIA	CA		08/29/2024		3,591		(91)			(91)		3,500	3,500			
100146704	SHALLOTTE	NC		03/20/2024		916		(2)			(2)		914	914			
100192270	COLUMBIA FALLS	MT		01/31/2025		826		(26)			(26)		800	800			
100186283	LANCASTER	CA		12/27/2024		789		(34)			(34)		755	755			
100214507	ATLANTA	GA		06/06/2025		830		(26)			(26)		804	804			
100214508	ATLANTA	GA		06/06/2025		830		(26)			(26)		804	804			
100189550	EDGEWATER	MD		01/13/2025		879		(20)			(20)		859	859			
100600071	PHOENIX	AZ		06/25/2021		1,844		(24)			(24)		1,820	1,820			
100156106	EDISON	NJ		06/18/2024		870		(10)			(10)		860	860			
100205646	BALDWIN PARK	CA		05/09/2025		622		(11)			(11)		611	611			
100102028	MARICOPA	AZ		04/14/2023		573		(15)			(15)		558	558			
100110275	HOT SPRINGS	AR		06/30/2023		1,475		(14)			(14)		1,461	1,461			
100193465	PHOENIX	AZ		02/10/2025		884		(10)			(10)		874	874			
100221555	PARKER	CO		07/22/2025		6,953		(230)			(230)		6,723	6,723			
100159008	DENVER	CO		07/09/2024		882		(17)			(17)		865	865			
100173906	LONGVIEW	WA		10/31/2024		584		(14)			(14)		570	570			
100181483	MIRLE BEACH	SC		01/09/2025		684		(32)			(32)		652	652			
100209442	NORTHGOSD	AZ		04/29/2025		1,052		(38)			(38)		1,014	1,014			
100148783	WINTER GARDEN	FL		04/17/2024		1,878		(3)			(3)		1,875	1,875			
100156729	CARROLLTON	GA		06/26/2024		709		(43)			(43)		666	666			
100267234	ATLANTA	GA		12/24/2025		250		(12)			(12)		238	238			
100203939	DENVER	CO		03/28/2025		914		(29)			(29)		885	885			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024323	SANT CLOUD	FL		09/26/2025		903		(24)			(24)		.879				
100288789	BELFAIR	IA		12/29/2025		278		(8)			(8)		.270				
10015395	BEE BRANCH	AR		05/30/2024		886		(2)			(2)		.886				
100268411	CREVE COEUR	MO		12/29/2025		2,768		(111)			(111)		2,657				
100206570	SANTA ANA	CA		04/22/2025		877		(22)			(22)		.855				
100060270	BRENTWOOD	TN		06/25/2021		2,037		(31)			(31)		2,006				
100090066	WEST VALLEY CITY	UT		01/13/2023		.668		(8)			(8)		.660				
100042309	PLAINFIELD	NJ		08/19/2020		927		109			109		1,036				
100272884	DUBLIN	CA		01/15/2026		309		(4)			(4)		.305				
100255081	WEST BLOOMFIELD	MI		11/19/2025		.896		(33)			(33)		.863				
100013100	HUNTERSVILLE	NC		05/25/2017		883		136			136		.819				
100294587	CAMBRIDGE	MA		11/07/2025		1,879		(60)			(60)		1,819				
100228339	WAIKATOHA	WI		08/11/2025		1,265		(31)			(31)		1,234				
100091573	GAITHERSBURG	MD		03/07/2023		680		(31)			(31)		.649				
100135945	LIBERTY HILL	TX		11/15/2023		5,053		(36)			(36)		5,017				
100162262	NEW BRAUNFELS	TX		09/06/2024		.733		(39)			(39)		.694				
100286230	SORRENTO	FL		12/02/2025		836		(40)			(40)		.796				
100247715	GRAND JCT	CO		10/23/2025		876		(33)			(33)		.843				
100045529	CLIFFSIDE PARK	NJ		11/25/2020		1,724		(80)			(80)		1,644				
100228395	AVE MARIA	FL		08/11/2025		.487		(15)			(15)		.472				
100148651	SAN BERNARDINO	CA		04/15/2024		.597		(17)			(17)		.580				
100206687	WOODBURY	NY		04/24/2025		.913		(16)			(16)		.897				
100194376	WHEATON	IL		02/14/2025		854		(34)			(34)		.820				
100191571	APPAKA	FL		01/31/2025		1,483		(37)			(37)		1,446				
100194002	CHAPEL HILL	NC		02/11/2025		.723		(22)			(22)		.701				
100181363	HEWLETCO	NC		12/06/2024		3,961		(185)			(185)		3,776				
100205035	NORTH MYRTLE BEACH	SC		04/11/2025		.858		(38)			(38)		.820				
100211438	TAMPA	FL		05/16/2025		.948		(29)			(29)		.919				
100167148	BELLEUE	WA		09/13/2024		.801		(14)			(14)		.787				
100123980	MASTIC	NY		09/27/2023		.870		(23)			(23)		.847				
100246982	CAPE CORAL	FL		10/17/2025		.809		(28)			(28)		.781				
100236363	SAN ANTONIO	TX		12/05/2025		.566		(25)			(25)		.541				
100213807	QUINCY	MA		05/29/2025		.881		(11)			(11)		.870				
100235944	AURORA	CO		09/04/2025		.920		(19)			(19)		.901				
100288657	ATLANTA	GA		12/29/2025		.613		(16)			(16)		.597				
100103307	LAKELAND	FL		04/27/2023		1,051		(12)			(12)		1,039				
100191635	FAIR OAKS	CA		01/31/2025		1,646		(78)			(78)		1,568				
100212837	LAS VEGAS	NV		09/29/2025		.789		(19)			(19)		.770				
100212579	HILTON HEAD ISLAND	SC		05/29/2025		.569		(6)			(6)		.563				
100220024	ABERDEEN	NC		07/15/2025		.766		(24)			(24)		.742				
100195529	FRESNO	CA		02/24/2025		.828		(22)			(22)		.806				
100057528	NEWTON	MA		06/30/2021		2,107		(28)			(28)		2,079				
100060188	BROCKTON	MA		06/25/2021		1,978		(46)			(46)		1,932				
100201195	REHOBOTH BEACH	DE		03/12/2025		.810		(24)			(24)		.786				
100172202	MIAMI	FL		10/17/2024		.809		(38)			(38)		.771				
100175503	LENNSVILLE	NC		12/23/2024		.828		(31)			(31)		.797				
100147051	MYRTLE BEACH	SC		03/27/2024		2,140		(24)			(24)		2,116				
100276632	MESA	AZ		01/30/2026		.389		(14)			(14)		.385				
100213824	RIVERSIDE	CA		05/29/2025		1,005		(10)			(10)		.985				
100148008	NOKOMIS	FL		04/12/2024		.973		(10)			(10)		.963				
100210117	KENNESAW	GA		05/07/2025		.929		(11)			(11)		.918				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100210115	KENESAW	GA		05/07/2025		927		(9)			(9)		918	918			
100220775	HENDERSON	NV		08/18/2025		850		(28)			(28)		822	822			
100114951	PORTERVILLE	CA		07/13/2023		981		(15)			(15)		966	966			
100209271	FRISCO	CO		04/29/2025		924		(22)			(22)		902	902			
100273113	GREENVILLE	SC		01/15/2026		257		(10)			(10)		247	247			
100207175	LAKE SAINT LOUIS	MO		04/28/2025		1,406		(26)			(26)		1,380	1,380			
100153698	FRISCO	CO		05/31/2024		2,021		(119)			(119)		1,902	1,902			
100168400	FRESNO	CA		09/25/2024		1,000		(10)			(10)		990	990			
100255753	LAKE HAVASI CITY	AZ		11/24/2025		807		(32)			(32)		775	775			
100076225	FRISCO	CO		01/07/2022		2,091		(34)			(34)		2,057	2,057			
100152272	SAINT PETERSBURG	FL		05/17/2024		1,061		(23)			(23)		1,038	1,038			
100203529	NEPTUNE	NJ		03/26/2025		811		(19)			(19)		792	792			
100152910	ALABASTER	AL		05/22/2024		751		(12)			(12)		739	739			
100161010	VIRGINIA BEACH	VA		07/24/2024		965		(8)			(8)		957	957			
100169911	WOODSTOCK	GA		11/08/2024		964		(16)			(16)		948	948			
100257053	PHOENIX	AZ		11/26/2025		864		(28)			(28)		836	836			
100185072	TWIN PEAKS	CA		12/20/2024		770		(29)			(29)		741	741			
100247265	BURLINGTON	NC		10/24/2025		873		(18)			(18)		855	855			
100255617	SAUNDERSTOWN	RI		11/24/2025		882		(27)			(27)		855	855			
100163029	HEBRON	WI		10/04/2024		8,499		(191)			(191)		8,308	8,308			
100194456	AIE MARIA	FL		02/14/2025		856		(37)			(37)		819	819			
100267272	CLUMING	GA		12/24/2025		415		(14)			(14)		401	401			
100193687	HARRISBURG	NC		02/10/2025		4,456		(146)			(146)		4,310	4,310			
100175655	HERNDON	VA		11/12/2024		727		(16)			(16)		711	711			
100266602	MATTHEIS	NC		12/23/2025		700		(10)			(10)		690	690			
100127505	LANHAM	MD		09/08/2023		930		(15)			(15)		915	915			
100169936	ALEDO	TX		11/08/2024		932		(22)			(22)		910	910			
100172311	RIVERTON	UT		10/21/2024		999		(17)			(17)		982	982			
100166182	ROUND ROCK	TX		09/09/2024		1,304		(25)			(25)		1,279	1,279			
100261074	RANGER	GA		12/08/2025		967		(24)			(24)		943	943			
100191125	HESPERIA	CA		01/29/2025		901		(15)			(15)		886	886			
100200729	PALM COAST	FL		03/11/2025		996		(5)			(5)		981	981			
100103666	SHIRLEY	NY		05/10/2023		957		(27)			(27)		930	930			
100150604	FONTANA	CA		05/08/2024		935		(7)			(7)		928	928			
100189778	LITTLE EGG HARBOR	NJ		01/21/2025		845		(15)			(15)		830	830			
100255769	DAVISONVILLE	GA		11/24/2025		945		(23)			(23)		922	922			
100148207	HILLSBORO	OR		04/12/2024		945		(17)			(17)		928	928			
100076384	GRANBY	CO		12/23/2021		1,703		(16)			(16)		1,587	1,587			
100247238	LEWIS	DE		10/23/2025		537		(15)			(15)		522	522			
100100305	PALMDALE	CA		03/24/2023		1,629		(44)			(44)		1,585	1,585			
100210165	BRIGHTME	NJ		05/07/2025		881		(13)			(13)		868	868			
100243497	DEPTFORD	NJ		09/26/2025		1,925		(68)			(68)		1,857	1,857			
100180029	MORGANTON	GA		11/25/2024		1,650		(10)			(10)		1,640	1,640			
100236313	VALPARAISO	IN		09/10/2025		1,726		(62)			(62)		1,664	1,664			
100186465	STOCKTON	CA		12/30/2024		819		(22)			(22)		797	797			
100148684	PHOENIX	AZ		04/16/2024		762		(13)			(13)		749	749			
100246714	COTTRELLVILLE	MI		10/15/2025		691		(15)			(15)		676	676			
100156233	WINTER GARDEN	FL		06/20/2024		1,510		(52)			(52)		1,458	1,458			
100118210	MIRTELE BEACH	SC		07/31/2023		913		(10)			(10)		903	903			
100180183	MARION	WA		11/25/2024		750		(34)			(34)		716	716			
100172843	SANDY	UT		10/25/2024		978		(25)			(25)		953	953			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024407	PALM SPRINGS	CA		09/29/2025		798		(31)			(31)		767	767			
10020179	BENSALEN	PA		03/18/2025		786		(22)			(22)		764	764			
10018846	CHARLOTTE	NC		07/08/2025		839		(23)			(23)		816	816			
10027233	BRIGHTON	CO		01/08/2026		619		(15)			(15)		604	604			
100204895	OAKLAND PARK	FL		04/10/2025		864		(31)			(31)		833	833			
100254613	KANAB	UT		11/10/2025		998		(31)			(31)		927	927			
100159603	PORT ST LUCIE	FL		07/15/2024		766		(23)			(23)		743	743			
100216138	COLLEGE STATION	TX		06/17/2025		3 982		(87)			(87)		3 895	3 895			
100244519	ROCHESTER	NH		09/29/2025		942		(17)			(17)		925	925			
100126290	WATERBURY	CT		06/30/2023		836		(15)			(15)		821	821			
100163163	SEASIDE HEIGHTS	NJ		08/19/2024		851		(21)			(21)		830	830			
100164124	LUGOFF	SC		07/11/2024		820		(27)			(27)		793	793			
100192879	FREDERICK	MD		02/10/2025		894		(2)			(2)		892	892			
100055837	ROCKAWAY	NJ		03/23/2021		1 487		(36)			(36)		1 451	1 451			
100186683	BEAUMONT	CA		12/31/2024		849		(14)			(14)		835	835			
100151073	HERMITIAN	UT		05/08/2024		1 263		(24)			(24)		1 239	1 239			
100076279	JACKSONVILLE BEACH	FL		01/07/2022		3 255		(29)			(29)		3 226	3 226			
100254974	MILTON	GA		11/17/2025		1 166		(15)			(15)		1 151	1 151			
100267046	MERIDIAN	ID		12/23/2025		960		(12)			(12)		948	948			
100186363	AUBURN	WA		01/08/2025		960		(9)			(9)		951	951			
100204149	CLOWIS	CA		03/28/2025		928		(6)			(6)		922	922			
100120420	KEESVILLE	CA		06/18/2023		872		(19)			(19)		853	853			
100169079	ORLANDO	FL		09/27/2024		906		(21)			(21)		885	885			
100128818	PAGOSA SPRINGS	CO		09/21/2023		424		(9)			(9)		415	415			
100268740	PRESOTT	AZ		12/29/2025		538		(22)			(22)		516	516			
100273155	BUFORD	GA		01/15/2026		316		(4)			(4)		312	312			
100246753	LONG BEACH	CA		10/15/2025		557		(19)			(19)		538	538			
100115555	PHILADELPHIA	PA		07/19/2023		6 119		(131)			(131)		5 988	5 988			
100165571	CARROLL	MI		12/20/2024		776		(23)			(23)		753	753			
100090312	PITTSBURGH	PA		01/06/2023		812		(21)			(21)		791	791			
100244696	WESTERVILLE	OH		09/29/2025		856		(32)			(32)		824	824			
100110228	MINNEAPOLIS	MN		06/30/2023		915		(6)			(6)		907	907			
100153858	VICTORVILLE	FL		07/11/2025		922		(2)			(2)		920	920			
100209651	PEPIN VALLEY	CA		06/05/2024		831		(20)			(20)		811	811			
100255528	PAHLUMP	NV		05/02/2025		1 412		(54)			(54)		1 358	1 358			
100236532	CAMBRIDGE	MA		11/24/2025		1 064		(4)			(4)		1 060	1 060			
100054567	CHAPEL HILL	NC		09/12/2025		733		(31)			(31)		702	702			
100163361	TOINSEND	WI		03/23/2021		1 210		(19)			(19)		1 091	1 091			
100055336	ALENIA	NY		09/27/2024		742		(21)			(21)		721	721			
100073512	VANCOUVER	WA		03/23/2021		919		77			77		996	996			
100247655	ARLINGTON	VA		04/25/2022		1 742		(14)			(14)		1 728	1 728			
100254308	SAVANNAH	GA		10/29/2025		873		(27)			(27)		846	846			
100234785	WILMINGTON	DE		11/06/2025		828		(24)			(24)		804	804			
100244772	FIDUJAY VARINA	NC		08/28/2025		743		(28)			(28)		715	715			
100244795	PHOENIX	AZ		09/29/2025		887		(22)			(22)		865	865			
100080003	CHANDLER	AZ		09/29/2025		885		(20)			(20)		865	865			
100253186	PUNTA GORDA	FL		04/25/2022		1 579		(43)			(43)		1 536	1 536			
100194984	ANNA	TX		10/30/2025		788		(36)			(36)		752	752			
100169364	SAVANNAH	GA		02/14/2025		856		(25)			(25)		831	831			
100195621	MIAMI	FL		09/27/2024		769		(31)			(31)		738	738			
				02/24/2025		847		(22)			(22)		825	825			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100174497	FORT WASHINGTON	MD		10/31/2024		627		(40)			(40)		587		587		
100247210	ALMA	CO		10/23/2025		925		(17)			(17)		908		908		
100253300	WEST PALM BEACH	FL		10/30/2025		802		(32)			(32)		770		770		
100219435	FRESNO	CA		07/07/2025		817		(29)			(29)		788		788		
100203599	CEDAR PARK	TX		03/28/2025		923		(17)			(17)		906		906		
100115893	KATY	TX		07/20/2023		1,050		(4)			(4)		1,046		1,046		
100165910	RIVERSIDE	CA		09/06/2024		2,498		(48)			(48)		2,450		2,450		
100195224	SAVANNAH	GA		02/24/2025		899		(8)			(8)		891		891		
100159239	MERED	CA		07/15/2024		862		(18)			(18)		844		844		
100226366	LARGO	FL		07/30/2025		4,073		(130)			(130)		3,943		3,943		
100146580	HILLSIDE	IL		03/20/2024		587		(9)			(9)		578		578		
100272540	ROYAL OAK	MI		01/08/2026		619		(8)			(8)		611		611		
100165479	VISALIA	CA		08/29/2024		870		(20)			(20)		850		850		
100110512	GALVESTON	TX		06/30/2023		938		(26)			(26)		912		912		
100149027	BDA	TX		04/19/2024		830		(45)			(45)		785		785		
100155327	LAS VEGAS	NV		07/19/2024		1,290		(12)			(12)		1,278		1,278		
100189000	NAPLES	FL		01/09/2025		1,243		(23)			(23)		1,220		1,220		
100209974	FEDLANDS	CA		06/11/2025		856		(36)			(36)		820		820		
100195219	CHARLOTTEVILLE	VA		02/24/2025		993		(12)			(12)		981		981		
100101942	COTTONWOOD	AZ		04/06/2023		808		(28)			(28)		780		780		
100102553	VIRGINIA BEACH	VA		06/22/2023		881		(29)			(29)		852		852		
100254469	BISHOP	CA		11/07/2025		1,215		(42)			(42)		1,173		1,173		
100130281	SAN JACINTO	CA		09/28/2023		712		(10)			(10)		702		702		
100156721	YAKIMA	WA		06/26/2024		921		(33)			(33)		888		888		
100235904	HEBER	UT		09/04/2025		870		(20)			(20)		850		850		
100176897	RANCHO CORDOVA	CA		11/15/2024		797		(23)			(23)		774		774		
100190842	EMERALD ISLE	NC		01/27/2025		812		(38)			(38)		774		774		
100127604	KEAU	HI		09/08/2023		894		(2)			(2)		892		892		
100189247	IONE	CA		01/13/2025		895		(20)			(20)		875		875		
100229075	HIDEAWAY	TX		06/14/2025		728		(24)			(24)		704		704		
100149519	HUTTO	TX		04/26/2024		848		(6)			(6)		842		842		
100149451	ROCKVILLE	MD		04/24/2024		978		(19)			(19)		959		959		
100159232	TONG RIVER	NJ		07/15/2024		926		(20)			(20)		906		906		
100173172	MC KINNEY	TX		10/30/2024		990		(16)			(16)		974		974		
100244982	SELMA	CA		09/29/2025		895		(25)			(25)		870		870		
100253916	LAS VEGAS	NV		10/30/2025		3,167		(111)			(111)		3,056		3,056		
100166146	BDA	TX		09/09/2024		865		(21)			(21)		844		844		
100165378	WINDSTOCK	GA		08/29/2024		962		(12)			(12)		970		970		
100171982	ANTIOCH	CA		10/16/2024		862		(34)			(34)		828		828		
100235028	SAVANNAH	GA		06/28/2025		782		(26)			(26)		756		756		
100294251	YAKIMA	WA		11/06/2025		959		(27)			(27)		932		932		
100203324	BROOKVILLE	NY		03/27/2025		817		(26)			(26)		791		791		
100137121	SUWANEE	GA		11/28/2023		524		(16)			(16)		508		508		
100176901	WOODLAND	CA		11/15/2024		765		(36)			(36)		729		729		
100166574	WASHVILLE	TN		06/24/2024		859		(23)			(23)		836		836		
100203600	BEAUMONT	CA		03/26/2025		867		(24)			(24)		843		843		
100065512	SPARKS	NV		07/28/2021		2,075		(31)			(31)		2,044		2,044		
100226574	BUFFALO	NY		07/30/2025		802		(27)			(27)		775		775		
100235946	PORTSMOUTH	RI		09/04/2025		810		(35)			(35)		775		775		
100147350	PANAMA CITY BEACH	FL		06/09/2024		830		(27)			(27)		803		803		
100266548	UPPER ARLINGTON	OH		12/29/2025		299		(3)			(3)		296		296		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100103261	WALLER	TX		04/21/2023		817	(67)				(67)		750		750		
100193943	NORFOLK	MA		03/05/2025		819	(30)				(30)		789		789		
100201488	PHOENIX	AZ		03/12/2025		692	(37)				(37)		655		655		
100109359	FRESNO	CA		06/12/2023		948	(16)				(16)		932		932		
100245655	HOUSTON	TX		10/06/2025		944	(9)				(9)		935		935		
100120011	NEW BRAUNFELS	TX		06/11/2023		989	(6)				(6)		983		983		
100197523	BOSTON	MA		02/26/2025		886	(23)				(23)		863		863		
100193095	SHELTON	VA		12/28/2023		2,680	(26)				(26)		2,654		2,654		
100191979	MANVEL	TX		01/29/2025		598	(24)				(24)		484		484		
100168698	METUCHEN	NJ		09/25/2024		862	(50)				(50)		812		812		
100143906	CROFTON	MD		03/06/2024		796	(37)				(37)		759		759		
100174347	SEFFNER	FL		10/31/2024		909	(21)				(21)		888		888		
100212128	PHOENIXVILLE	PA		07/21/2025		1,051	(5)				(5)		1,046		1,046		
100219002	BARTON	CA		06/27/2025		839	(5)				(5)		834		834		
100133086	MORENO VALLEY	CA		11/29/2023		835	(2)				(2)		833		833		
100209643	BROOKLYN PARK	MINN		05/02/2025		846	(22)				(22)		824		824		
100216108	NORFOLK	VA		06/17/2025		780	(37)				(37)		743		743		
100074470	PROVIDENCE	UT		12/02/2021		1,697	(86)				(86)		1,611		1,611		
100182574	MURRIETA	CA		12/12/2024		934	(11)				(11)		923		923		
100173311	MC CHERSVILLE	VA		10/30/2024		1,000	(20)				(20)		980		980		
100228622	PORTLAND	OR		08/11/2025		877	(23)				(23)		854		854		
100245422	AFTON	MINN		10/06/2025		889	(35)				(35)		854		854		
100211704	DANFORTHVILLE	GA		05/19/2025		882	(10)				(10)		872		872		
100228615	RICHMOND	TX		08/11/2025		879	(23)				(23)		856		856		
100194272	KANSAS CITY	MO		02/14/2025		1,031	(44)				(44)		987		987		
100202472	CARLSLE	MA		03/21/2025		31,677	(657)				(657)		31,020		31,020		
100235382	NASHVILLE	TN		09/04/2025		942	(18)				(18)		924		924		
100213345	MADISON	WI		05/29/2025		864	(19)				(19)		845		845		
100148188	MINNEAPOLIS	MINN		04/12/2024		2,328	(33)				(33)		2,295		2,295		
100162514	STOCKTON	CA		08/12/2024		769	(21)				(21)		748		748		
100157823	BREKERTON	VA		06/01/2024		776	(28)				(28)		748		748		
100229838	DAYTONA BEACH	FL		08/18/2025		893	(18)				(18)		875		875		
100235037	SEABO	ME		08/28/2025		888	(13)				(13)		875		875		
100201716	MERCED	CA		03/18/2025		865	(23)				(23)		842		842		
100190863	HAMILTON	NJ		01/27/2025		895	(9)				(9)		886		886		
100215582	MEDFORD OF DAN	VA		06/12/2025		818	(14)				(14)		804		804		
100084445	PANORAMA CITY	CA		08/12/2022		1,180	(25)				(25)		1,155		1,155		
100115886	NEW ORLEANS	LA		07/20/2023		918	(14)				(14)		904		904		
100151398	RICHMOND	TX		05/10/2024		862	(21)				(21)		841		841		
100151602	ORANGE BEACH	AL		05/10/2024		861	(20)				(20)		841		841		
100266248	MORRISVILLE	NC		12/29/2025		950	(14)				(14)		936		936		
100207516	ANTELOPE	CA		04/29/2025		828	(37)				(37)		791		791		
100238051	MERCED	CA		10/03/2025		367	(15)				(15)		352		352		
100220288	LULLA	GA		07/11/2025		1,115	(53)				(53)		1,062		1,062		
100265403	INDIO	CA		12/19/2025		622	(19)				(19)		603		603		
100170376	BELLE CENTER	OH		10/08/2024		876	(25)				(25)		851		851		
100163042	SPRINGFIELD	VA		06/13/2024		782	(9)				(9)		773		773		
100228104	MADISON	WI		06/07/2025		665	(3)				(3)		662		662		
100193271	WINTER GARDEN	FL		12/28/2023		798	(4)				(4)		794		794		
100194327	AUSTIN	TX		02/14/2025		732	(27)				(27)		705		705		
100218859	NORMAN	OK		06/27/2025		299,806	(8,697)				(8,697)		291,109		291,109		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	8					9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100172159	BAKERSFIELD	CA		10/17/2024		941		(34)				(34)	907					
100143094	MIAMI	FL		04/19/2024		1,163		(31)				(31)	1,132					
100143367	CHICAGO	IL		02/21/2024		784		(20)				(20)	764					
100129636	MOORE	NY		09/27/2023		876		(36)				(36)	840					
100144035	SANTA ROSA	CA		03/07/2024		649		(3)				(3)	646					
100166674	AIE MARIA	FL		09/25/2024		839		(33)				(33)	806					
100108463	AMITYVILLE	NY		05/25/2023		958		(18)				(18)	940					
100110276	HURRICANE	UT		06/30/2023		998		(9)				(9)	989					
100219204	AUBURN	WA		06/27/2025		2,460		(82)				(82)	2,378					
100165526	MORRISON	CO		12/26/2024		925		(17)				(17)	908					
100199230	WILLOW SPRINGS	IL		04/09/2025		858		(28)				(28)	830					
100078675	ORMOND BEACH	FL		02/02/2022		1,166		(26)				(26)	1,140					
100175419	VICTORVILLE	CA		12/23/2024		818		(33)				(33)	785					
100171478	LAKE HAVASU CITY	AZ		10/16/2024		833		(16)				(16)	817					
100234983	HOUSTON	TX		08/28/2025		883		(22)				(22)	861					
100159842	LAUDERHILL	FL		06/16/2024		763		(45)				(45)	718					
100025678	MOUNT LAKE TERRACE	WA		09/20/2018		1,030		105				105	1,135					
100206692	RIVERSIDE	CA		04/24/2025		807		(30)				(30)	777					
100254620	FRIENDSWOOD	TX		11/10/2025		827		(36)				(36)	791					
100181706	LAS VEGAS	NV		12/11/2024		949		(20)				(20)	929					
100055751	MABLETON	GA		03/23/2021		1,180		(91)				(91)	1,089					
100149871	NORTH CHARLESTON	SC		06/07/2024		892		(17)				(17)	875					
100234932	LANDALE	PA		08/28/2025		893		(13)				(13)	880					
100273023	RICHMOND	TX		01/15/2026		290		(6)				(6)	284					
100203182	MANTECA	CA		03/27/2025		2,264		(53)				(53)	2,211					
100219437	FRISCO	CO		07/07/2025		962		(12)				(12)	950					
100190100	AVONDALE	AZ		01/30/2025		855		(20)				(20)	835					
100151623	STERLING	VA		07/10/2024		742		(14)				(14)	728					
100229387	GALVESTON	TX		08/15/2025		922		(20)				(20)	902					
100245205	DALLAS	TX		10/06/2025		868		(35)				(35)	833					
100215352	CAPE CORAL	FL		06/12/2025		848		(24)				(24)	824					
100107970	MILWAUKEE	OR		05/22/2023		704		(13)				(13)	691					
100189504	TALLAHASSEE	FL		01/15/2025		895		(31)				(31)	864					
100226730	LAVERGNEVILLE	GA		07/30/2025		909		(8)				(8)	901					
100166137	SANTA ROSA BEACH	FL		09/09/2024		835		(13)				(13)	822					
100180168	WINNETKA	CA		11/25/2024		850		(28)				(28)	822					
100160106	LAVERGNEVILLE	GA		07/17/2024		962		(4)				(4)	958					
100164967	RIVIERA BEACH	FL		08/28/2024		1,140		(160)				(160)	11,280					
100149876	NORTH CHARLESTON	SC		06/07/2024		873		(19)				(19)	854					
100209345	SAINT LOUIS	MO		04/29/2025		866		(22)				(22)	844					
100246958	MT. CRESTED BUTTE	CO		10/17/2025		700		(32)				(32)	668					
100178265	KEYES	CA		11/19/2024		3,047		(36)				(36)	3,011					
100174629	WOODBRIDGE	VA		10/31/2024		3,538		(99)				(99)	3,439					
10013986	PINULE	CA		05/25/2017		794		78				78	872					
100169526	FUQUAY VARINA	NC		11/08/2024		1,000		(28)				(28)	972					
100054571	LITTLE FALLS	NJ		03/23/2021		3,342		(133)				(133)	3,209					
100235917	FREDERICK	MD		09/04/2025		909		(19)				(19)	890					
100088972	BRIGHTON	CO		11/15/2022		879		(10)				(10)	869					
100194225	WEST PALM BEACH	FL		02/14/2025		793		(24)				(24)	769					
100228636	ELEWILLE	NY		06/12/2025		923		(33)				(33)	890					
100204651	LANHAM	MD		04/09/2025		2,077		(70)				(70)	2,007					

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100273379	COLORADO SPRINGS	CO		01/21/2026		261	(12)				(12)		249		.249		
100228088	EDGEWATER	ND		06/07/2025		835	(10)				(10)		825		.825		
100129706	LAS VEGAS	NV		09/27/2023		923	(19)				(19)		904		.904		
100166672	FRESNO	CA		09/13/2024		862	(16)				(16)		846		.846		
100219663	MIAMI	FL		07/07/2025		837	(30)				(30)		807		.807		
100147022	ALBUQUERQUE	NM		03/27/2024		989	(18)				(18)		971		.971		
100045741	MIDDLETOWN	NJ		11/25/2020		1,139	(19)				(19)		1,120		.1,120		
100203742	BLYTHEWOOD	SC		03/27/2025		4,156	(186)				(186)		3,970		.3,970		
100176519	MOLTERIE	GA		11/15/2024		1,285	(20)				(20)		1,265		.1,265		
100209464	OCALA	FL		04/29/2025		921	(14)				(14)		907		.907		
100197638	MOORE TOWNSHIP	NJ		02/26/2025		3,181	(109)				(109)		3,072		.3,072		
100246652	AURORA	CO		10/15/2025		3,330	(75)				(75)		3,255		.3,255		
100166027	BLAINE	WA		09/06/2024		864	(32)				(32)		832		.832		
100216473	RENO	NV		06/20/2025		865	(27)				(27)		838		.838		
100214452	HAGERSTOWN	MD		06/06/2025		779	(22)				(22)		757		.757		
100273633	POCONO	CA		01/23/2026		294	(6)				(6)		288		.288		
100140345	PEMBROKE PINES	FL		01/18/2024		827	(20)				(20)		807		.807		
100220365	EVANSTON	IL		07/18/2025		13,193	(323)				(323)		12,870		.12,870		
100153668	KISSIMEE	FL		05/31/2024		825	(30)				(30)		795		.795		
100236251	BALDWIN PARK	CA		09/19/2025		2,689	(4)				(4)		2,685		.2,685		
100220456	PANAMA CITY BEACH	FL		07/15/2025		1,171	(42)				(42)		1,129		.1,129		
100186187	DAQUILA	GA		12/27/2024		676	(13)				(13)		663		.663		
100247127	COBLENCE	AL		10/23/2025		755	(17)				(17)		738		.738		
100221301	MASCOITTE	FL		07/22/2025		483	(23)				(23)		460		.460		
100147256	TAMPA	FL		01/30/2024		621	(16)				(16)		605		.605		
100151084	BOZEMAN	MT		05/08/2024		957	(13)				(13)		944		.944		
100161717	PORT SAINT LUCIE	FL		07/30/2024		795	(30)				(30)		765		.765		
100159466	MIDDLETOWN	NJ		07/15/2024		851	(24)				(24)		827		.827		
100049407	LOS ANGELES	CA		11/20/2020		1,389	(39)				(39)		1,350		.1,350		
100205058	KATY	TX		04/11/2025		832	(37)				(37)		795		.795		
100173576	APEX	NC		10/30/2024		911	(27)				(27)		884		.884		
100160627	ROSTRAVER TOWNSHIP	PA		07/19/2024		861	(14)				(14)		847		.847		
100272873	MIDWAY	GA		01/12/2026		850	(29)				(29)		821		.821		
100147076	LAS VEGAS	NV		02/20/2024		755	(33)				(33)		722		.722		
100129465	CUMMING	GA		09/29/2023		916	(14)				(14)		904		.904		
100060135	FORT COLLINS	CO		06/25/2021		2,047	(56)				(56)		1,991		.1,991		
100277485	SUPERSIDE BEACH	SC		02/13/2026		275	(7)				(7)		268		.268		
100253632	WASILLA	AK		10/30/2025		873	(31)				(31)		842		.842		
100253690	SACRAMENTO	CA		10/30/2025		871	(29)				(29)		842		.842		
100152640	PALMDALE	CA		05/22/2024		28,301	(1,326)				(1,326)		26,975		.26,975		
100205966	LONG BEACH	CA		05/09/2025		1,214	(30)				(30)		1,184		.1,184		
100167062	SUMMERVILLE	SC		09/13/2024		799	(34)				(34)		765		.765		
100091966	OLATHE	KS		02/22/2023		1,528	(9)				(9)		1,519		.1,519		
100255538	VANCOUVER	WA		11/24/2025		1,148	(3)				(3)		1,145		.1,145		
100235300	SUF CITY	NC		09/04/2025		746	(34)				(34)		712		.712		
100212150	TOIS RIVER	NJ		05/22/2025		773	(9)				(9)		764		.764		
100253724	MANSON	WA		10/30/2025		2,085	(64)				(64)		2,021		.2,021		
100273243	FREDERICKSBURG	VA		01/16/2026		506	(24)				(24)		482		.482		
100234726	MILTON	GA		06/28/2025		782	(34)				(34)		748		.748		
100174281	PANAMA CITY BEACH	FL		10/31/2024		959	(15)				(15)		944		.944		
100272185	AURORA	CO		01/08/2026		619	(15)				(15)		604		.604		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100198454	HENDERSON	NV		02/28/2025		946		(15)			(15)		931	.931			
100101588	KISSIMEE	FL		04/14/2023		583		(43)			(43)		540	.540			
100089291	SMITHVILLE	TN		01/26/2023		4,061		(38)			(38)		4,023	4,023			
100153834	LEESVILLE	SC		07/10/2024		698		(26)			(26)		672	.672			
100155835	HOMESTEAD	FL		06/17/2024		862		(24)			(24)		838	.838			
100243170	PHOENIX	AZ		09/26/2025		1,036		(15)			(15)		1,021	1,021			
100269014	BEAVER	PA		12/29/2025		577		(13)			(13)		564	.564			
100044014	LONG BEACH	CA		06/19/2020		1,049		(18)			(18)		1,031	1,031			
100272827	LAKE ORION	MI		01/15/2026		285		(6)			(6)		279	.279			
100206135	HAPPY JACK	AZ		04/16/2025		914		(18)			(18)		896	.896			
100273807	HIGHLAND PARK	CA		01/23/2026		558		(17)			(17)		541	.541			
100277261	LAUREL	MD		02/11/2026		1,024		(24)			(24)		1,000	1,000			
100165349	BENSENVILLE	IL		08/29/2024		1,159		(22)			(22)		1,137	1,137			
100254234	MILLBURY	MA		11/06/2025		989		(18)			(18)		971	.971			
100204898	HURRICANE	UT		04/10/2025		506		(24)			(24)		482	.482			
100255886	PLANO	TX		11/24/2025		880		(29)			(29)		851	.851			
100238730	OCEANSIDE	CA		09/22/2025		624		(23)			(23)		601	.601			
100258282	AZUSA	CA		12/05/2025		640		(3)			(3)		637	.637			
100172360	POOLER	GA		10/23/2024		3,566		(111)			(111)		3,455	3,455			
100190886	AUSTIN	TX		01/28/2025		770		(21)			(21)		749	.749			
100143869	NORTH CHARLESTON	SC		06/07/2024		869		(17)			(17)		852	.852			
100254336	MAIMOTH LAKES	CA		11/07/2025		56,456		(1,819)			(1,819)		54,637	54,637			
100146897	YPSILANTI	MI		03/20/2024		816		(29)			(29)		787	.787			
100246539	TAILORS	SC		10/10/2025		1,061		(44)			(44)		1,017	1,017			
100245757	MONTGOMERY	AL		10/29/2025		876		(35)			(35)		841	.841			
100178240	LOVELL	MA		11/19/2024		1,785		(6)			(6)		1,777	1,777			
100211774	MESA	AZ		05/19/2025		609		(4)			(4)		605	.605			
100137832	FARMINGTON HILLS	MI		12/08/2023		697		(9)			(9)		688	.688			
100049758	MASSAPEQUA	NY		11/20/2020		2,565		(182)			(182)		2,383	2,383			
100238386	PALM DESERT	CA		12/05/2025		224		(16)			(16)		208	.208			
100168443	ROSAMOND	CA		09/30/2024		932		(25)			(25)		907	.907			
100192571	TALENT	OR		02/10/2025		896		(6)			(6)		888	.888			
100078317	AMERICAN FORK	UT		02/10/2022		100		(4)			(4)		96	.96			
100189684	RENO	NV		02/20/2025		839							839	.839			
100203424	TUSCON	AZ		03/27/2025		867		(28)			(28)		839	.839			
100142416	MANVEL	TX		02/05/2024		669		(21)			(21)		648	.648			
100220747	SUMMIT	NJ		07/18/2025		789		(17)			(17)		772	.772			
100220193	WOODBRIDGE	VA		07/11/2025		790		(18)			(18)		772	.772			
100236241	MELBOURNE	AUS		09/10/2025		800		(28)			(28)		772	.772			
100202128	LAS VEGAS	NV		03/18/2025		893		(11)			(11)		882	.882			
100055588	PICO RIVERA	CA		07/28/2021		1,926		(64)			(64)		1,862	1,862			
100192566	CYPRESS	TX		02/10/2025		908		(6)			(6)		900	.900			
100141913	KATY	TX		03/27/2024		827		(22)			(22)		805	.805			
100151018	CONWAY	MI		06/08/2024		858		(20)			(20)		838	.838			
100148322	PHOENIX	AZ		04/12/2024		858		(20)			(20)		838	.838			
100253467	LEHI	UT		10/30/2025		939		(30)			(30)		909	.909			
100294815	PORT SAINT JOE	FL		06/28/2025		940		(15)			(15)		925	.925			
100144885	ANDERSON	SC		03/07/2024		807		(21)			(21)		786	.786			
100083797	LOS BANOS	CA		07/12/2022		1,139		(5)			(5)		1,134	1,134			
100175861	WINTER SPRINGS	FL		11/12/2024		723		(34)			(34)		689	.689			
100164179	NORTH LAS VEGAS	NV		08/21/2024		725		(3)			(3)		722	.722			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	8	9	10							11
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024454	FRESNO	CA			09/29/2025		887					(27)		880		880		
10014778	VIRGINIA BEACH	VA			04/08/2024		1,363					(11)		1,352		1,352		
100201247	DETROIT	MI			03/12/2025		709					(24)		685		685		
100143312	WOODLAND	CA			02/16/2024		16,759					(205)		16,554		16,554		
100205885	ALDIE	VA			04/14/2025		877					(18)		859		859		
100286493	ATHENS	GA			12/29/2025		999					(7)		992		992		
100173154	MESA	AZ			10/30/2024		9,348					(175)		9,173		9,173		
100289011	ORANGE BEACH	AL			12/29/2025		601					(9)		592		592		
100207042	ASHURN	VA			09/26/2018		1,559					37		1,596		1,596		
100223103	INDIO	CA			06/14/2025		744					(28)		716		716		
100234038	LAS VEGAS	NV			08/28/2025		840					(10)		830		830		
100218872	NEW BRITAIN	CT			06/27/2025		851					(21)		830		830		
10023190	ATLANTA	GA			06/13/2025		865					(35)		830		830		
100198236	BRIDGEPORT	CT			02/28/2025		890					(10)		880		880		
100205755	ALLEN	TX			04/14/2025		897					(16)		881		881		
100218778	TRAVELERS REST	SC			06/27/2025		765					(26)		739		739		
10091420	WOODBRIDGE	VA			02/22/2023		973					(12)		961		961		
100147454	DANIA	FL			04/03/2024		714					(32)		682		682		
10027201	SAINT HELENA ISLAND	SC			07/30/2025		2,505					(84)		2,421		2,421		
10025560	PRINCETON JUNCTION	NJ			11/24/2025		36,825					(838)		35,967		35,967		
100046108	AMISSVILLE	VA			11/25/2020		1,999					1		2,000		2,000		
100220057	NORTH HIGHLANDS	CA			07/30/2025		2,264					(107)		2,157		2,157		
100186466	CHICAGO	IL			01/08/2025		804					(27)		777		777		
10021035	SELBYVILLE	DE			07/18/2025		781					(23)		758		758		
100219127	ROUND ROCK	TX			06/27/2025		933					(31)		902		902		
100191760	JACKSONVILLE	FL			02/20/2025		13,816					(473)		13,343		13,343		
100253204	ANDOVER	MA			10/30/2025		792					(26)		766		766		
100236190	ROYAL OAK	MI			09/10/2025		879					(8)		871		871		
100197602	FEINOLDSBURG	OH			02/26/2025		909					(8)		901		901		
100133475	JERSEY CITY	NJ			10/19/2023		1,956					(66)		1,890		1,890		
100215520	OWIEDO	FL			06/12/2025		19,311					(262)		19,049		19,049		
100186528	PHOENIX	AZ			12/30/2024		934					(8)		926		926		
100195225	ANNA	TX			02/24/2025		859					(15)		844		844		
100198509	FREDERICK	MD			02/28/2025		783					(30)		753		753		
100272820	LITTLE EGG HARBOR TWP	NJ			01/08/2026		862					(21)		841		841		
100219882	BROOKHAVEN	GA			06/30/2025		808					(24)		784		784		
100028528	SAN JOSE	CA			10/26/2018		1,188					66		1,234		1,234		
100161119	MANOS	CO			07/24/2024		929					(16)		913		913		
100198331	CHARLOTTE	NC			12/18/2023		1,444					(20)		1,424		1,424		
100164584	ROYSE CITY	TX			08/21/2024		1,649					(23)		1,626		1,626		
100193536	BRIDGEPORT	CT			02/10/2025		817					(12)		805		805		
100193538	BRIDGEPORT	CT			02/10/2025		817					(12)		805		805		
100226304	FERNANDINA BEACH	FL			07/30/2025		905					(18)		887		887		
100151574	MATTHEWS	NC			05/10/2024		725					(9)		716		716		
100200561	NEW ORLEANS	LA			03/11/2025		836					(26)		810		810		
100245457	KEIZER	OR			10/06/2025		7,370					(320)		7,050		7,050		
100246243	ASHEVILLE	NC			10/08/2025		979					(44)		935		935		
100049784	STAMFORD	CT			11/20/2020		2,164					(28)		2,136		2,136		
100025822	SOUTH LAKE TAHOE	CA			09/20/2018		688					71		759		759		
100228401	HAMDEN	CT			09/10/2025		3,254					(125)		3,129		3,129		
100153387	NORTH MIAMI BEACH	FL			05/29/2024		988					(15)		973		973		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100159201	RALEIGH	NC		07/15/2024		2,194		(46)				(46)	2,148	2,148			
100255333	MADISON	WI		11/24/2025		1,237		(45)				(45)	1,192	1,192			
100139202	ALLENDALE	PA		12/28/2023		3,190		(34)				(34)	3,156	3,156			
100245856	PEORIA	AZ		10/24/2025		937		(19)				(19)	918	918			
100143282	SUPRISE	AZ		02/16/2024		15,493		(258)				(258)	15,235	15,235			
100188936	FORT PIERCE	FL		07/09/2025		892		(7)				(7)	885	885			
100192634	MIDDLETOWN	NJ		02/10/2025		895		(9)				(9)	886	886			
100255441	STOCKTON	CA		11/24/2025		1,265		(14)				(14)	1,251	1,251			
100154945	EAST ORANGE	NJ		07/19/2024		795		(22)				(22)	773	773			
100075270	MOSELEY	VA		12/01/2021		2,879		(21)				(21)	2,858	2,858			
100150798	EUREKA	CA		05/08/2024		856		(19)				(19)	837	837			
100175026	DELMAR	DE		11/05/2024		640		(17)				(17)	623	623			
100138643	AUSTIN	TX		02/02/2024		687		(57)				(57)	630	630			
100137450	PHOENIX	AZ		01/11/2024		519		(32)				(32)	487	487			
100053479	ROSHARON	TX		03/23/2021		1,079		(48)				(48)	1,031	1,031			
100169197	ROELAND PARK	KS		09/27/2024		835		(39)				(39)	796	796			
100211909	GREENWOOD	IN		05/19/2025		865		(19)				(19)	846	846			
100189276	DELLWOOD	MI		07/13/2025		922		(16)				(16)	906	906			
100189300	BRIGHTON	CO		01/13/2025		571		(17)				(17)	554	554			
100255719	TAMPA	FL		11/24/2025		3,803		(85)				(85)	3,718	3,718			
100137486	SACRAMENTO	CA		01/11/2024		823							823	823			
100152461	HAMILTON	NJ		05/16/2024		635		(18)				(18)	617	617			
100202819	PLANSBORO	NJ		03/24/2025		908		(28)				(28)	880	880			
100137701	FRISSO	CO		12/08/2023		812		(16)				(16)	796	796			
100152835	HOMESTEAD	FL		05/22/2024		957		(2)				(2)	955	955			
100133780	NEUBERG	OR		10/20/2023		1,746		(15)				(15)	1,731	1,731			
100261296	MERIDITH	ND		12/08/2025		887		(26)				(26)	861	861			
100221561	COMEAU LAKE	PA		07/22/2025		3,037		(104)				(104)	2,933	2,933			
100212370	SACRAMENTO	CA		05/28/2025		4,452		(129)				(129)	4,323	4,323			
100261174	BILLINGS	MT		12/05/2025		624		(14)				(14)	610	610			
100193498	SEATTLE	WA		02/10/2025		867		(3)				(3)	864	864			
100133482	CLOVIS	CA		10/19/2023		791		(24)				(24)	767	767			
100185502	SAN DIEGO	CA		12/20/2024		825		(10)				(10)	815	815			
100186013	COLTON	CA		12/27/2024		831		(16)				(16)	815	815			
100024905	SNYMA	GA		07/01/2021		494		(10)				(10)	484	484			
100286831	HADDON TOWNSHIP	NJ		12/29/2025		1,046		(14)				(14)	1,032	1,032			
100078005	WRIGHTWOOD	CA		01/12/2022		1,842		(22)				(22)	1,820	1,820			
100129606	HOLLYWOOD	FL		09/27/2023		744		(13)				(13)	731	731			
100203284	MIAMI LAKES	FL		03/27/2025		7,702		(286)				(286)	7,416	7,416			
100157025	BLUE RIDGE	GA		07/09/2024		858		(8)				(8)	850	850			
100244617	SIGNAL MTN	TN		09/29/2025		832		(27)				(27)	805	805			
100255975	NOBLESVILLE	IN		11/24/2025		893		(24)				(24)	869	869			
100137233	SOLON	OH		11/29/2023		826		(9)				(9)	817	817			
100244903	DENVER	CO		09/29/2025		3,662		(165)				(165)	3,497	3,497			
100192243	TEIPE	AZ		01/31/2025		856		(27)				(27)	829	829			
100141058	TEBICOLA	CA		02/20/2024		885		(17)				(17)	868	868			
100067791	MATECA	CA		09/23/2021		2,056		(35)				(35)	2,021	2,021			
100277438	OAK ISLAND	NC		02/13/2026		289		(9)				(9)	280	280			
100100081	MIAMI	FL		03/28/2023		792		(26)				(26)	766	766			
100192530	ATLANTIS	FL		02/05/2025		870		(27)				(27)	843	843			
100235308	AUBURN	VA		09/04/2025		986		(15)				(15)	971	971			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100151692	MARIETTA	GA		05/10/2024		940		(1)			(1)		939		939		
100194603	MINNEAPOLIS	MIN		02/14/2025		878		(33)			(33)		845		845		
100201804	SPRINGFIELD	VA		03/18/2025		774		(23)			(23)		751		751		
100060227	ELIZABETH	NJ		06/25/2021		2,113		(35)			(35)		2,078		2,078		
100190861	SAN ANTONIO	TX		01/27/2025		905		(18)			(18)		887		887		
100156491	SAN JUAN	PR		06/24/2024		837		(7)			(7)		830		830		
100129466	FERNANDINA BEACH	FL		09/29/2023		896		(17)			(17)		879		879		
100150706	ASHEVILLE	NC		05/06/2024		864		(17)			(17)		847		847		
100261297	TURLOCK	CA		12/08/2025		882		(26)			(26)		856		856		
100243187	STATE COLL (FERGUSON)	PA		09/26/2025		1,366		(54)			(54)		1,312		1,312		
100186445	WHITEHALL	MI		12/30/2024		618		(9)			(9)		609		609		
100103255	JACKSONVILLE	FL		04/27/2023		1,232		(42)			(42)		1,190		1,190		
100230359	LOS ANGELES	CA		06/14/2025		846		(23)			(23)		823		823		
100266909	HULL	MA		12/23/2025		958		(18)			(18)		940		940		
100229903	HEATHSVILLE	VA		08/18/2025		866		(17)			(17)		849		849		
100110584	OAK ISLAND	NC		06/30/2023		1,259		(17)			(17)		1,242		1,242		
100235983	MIRLE BEACH	SC		09/04/2025		1,455		(56)			(56)		1,399		1,399		
100210638	FIFE	WA		05/15/2025		783		(29)			(29)		754		754		
100238738	ADAIR VILLAGE	OR		09/22/2025		5,618		(227)			(227)		5,391		5,391		
32404550	JOHN ISLAND	SC		07/01/2024		256,698							256,698		256,698		
100147764	SAVANNAH	GA		04/08/2024		884		(22)			(22)		862		862		
100205985	CANTON	OH		05/09/2025		1,502		(71)			(71)		1,431		1,431		
100185949	HEIET	CA		12/26/2024		631		(28)			(28)		603		603		
100182178	GRAND JUNCTION	CO		12/12/2024		880		(6)			(6)		874		874		
100137888	NAIIPA	ID		12/08/2023		821		(11)			(11)		810		810		
100084709	HAITHORNE	CA		08/02/2022		1,095		(56)			(56)		1,039		1,039		
100244638	LOMA CITY	IA		09/29/2025		869		(30)			(30)		839		839		
100244972	GREENSBORO	NC		09/29/2025		890		(21)			(21)		869		869		
100214372	PALM COAST	FL		06/02/2025		542		(16)			(16)		526		526		
100156446	BERTHOUD	CO		06/24/2024		852		(17)			(17)		835		835		
100156552	PUNTA GORDA	FL		07/25/2024		861		(31)			(31)		830		830		
100244708	ROSELLE	GA		09/29/2025		1,302		(38)			(38)		1,264		1,264		
100156782	OAK HILLS	CA		06/26/2024		1,191		(38)			(38)		1,153		1,153		
100253950	CORRELLA	NC		10/30/2025		28,671		(341)			(341)		28,330		28,330		
100156777	HOUSTON	TX		07/10/2024		900		(16)			(16)		884		884		
100255988	ABSECON	NJ		11/24/2025		838		(32)			(32)		806		806		
100204070	LINDEN	UT		03/28/2025		99,910		(2,512)			(2,512)		97,398		97,398		
100188908	LAKE FOREST	CA		07/08/2025		965		(11)			(11)		954		954		
100157694	MAPLE GROVE	MIN		06/28/2024		533		(36)			(36)		497		497		
100266694	SACRAMENTO	CA		12/29/2025		604		(13)			(13)		591		591		
100277386	MEDIA	PA		02/13/2026		611		(15)			(15)		596		596		
100220376	TRINITY	TX		07/18/2025		837		(29)			(29)		808		808		
100171780	KENWOOD	MI		10/17/2024		808		(2)			(2)		806		806		
100142526	SYRACUSE	UT		02/08/2024		1,032		(7)			(7)		1,025		1,025		
100201744	CENTENNIAL	CO		03/18/2025		769		(28)			(28)		741		741		
100102089	HUNTINGTON PARK	CA		04/14/2023		679		(13)			(13)		666		666		
100194275	MIAMI	FL		02/14/2025		851		(35)			(35)		816		816		
100185022	LUTZ	FL		12/19/2024		680		(31)			(31)		649		649		
100203828	CATHEDRAL CITY	CA		03/28/2025		888		(15)			(15)		873		873		
100213699	LAS VEGAS	NV		05/29/2025		622		(29)			(29)		593		593		
100195221	PORT SAINT LUCIE	FL		02/24/2025		780		(21)			(21)		759		759		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065728	FAIRVIEW	TX		07/28/2021		2,053		(28)			(28)		2,025	2,025			
100268405	SOPRITO	FL		12/29/2025		552		(2)			(2)		550				
100195223	YAKIMA	WA		02/24/2025		886		(11)			(11)		885				
100065671	CHARLOTTE	NC		07/28/2021		2,023		(35)			(35)		1,988				
100227157	PRESOTT	AZ		07/30/2025		2,337		(74)			(74)		2,263				
100168109	MIRAMAR BEACH	FL		09/20/2024		197,972		(1,690)			(1,690)		196,282				
100238064	EAST STROUDSBURG	PA		09/23/2025		861		(23)			(23)		838				
100062207	HAPPY VALLEY	OR		07/01/2021		3,654		(30)			(30)		3,624				
100176975	WORTHINGTON	OH		01/16/2025		1,078		(50)			(50)		1,028				
100156884	PHILADELPHIA	PA		06/27/2024		936		(25)			(25)		911				
100091194	WORCESTER	MA		01/31/2023		498		(12)			(12)		486				
100076364	SARASOTA	FL		12/23/2021		1,488		(93)			(93)		1,395				
100165738	VERO BEACH	FL		06/29/2024		1,779		(84)			(84)		1,695				
100208943	OAKWOOD	CA		04/29/2025		867		(8)			(8)		859				
100236036	MANASSAS	VA		09/04/2025		909		(19)			(19)		890				
100192613	EXTON	PA		02/10/2025		907		(3)			(3)		904				
100160360	SACRAMENTO	CA		09/06/2024		893		(48)			(48)		845				
100220442	KATY	TX		07/15/2025		2,883		(107)			(107)		2,776				
100268287	AURORA	CO		12/29/2025		618		(13)			(13)		605				
100166921	YUMA	AZ		09/13/2024		789		(22)			(22)		767				
100261532	ROBERT PARK	CA		12/08/2025		1,164		(33)			(33)		1,131				
100238910	BLAIRSVILLE	GA		09/23/2025		1,084		(44)			(44)		1,040				
100219493	FT LAUDERDALE	FL		07/07/2025		772		(27)			(27)		745				
100166165	PORT SAINT LUCIE	FL		09/09/2024		916		(18)			(18)		898				
100162620	HUTCHINSON ISLAND	FL		12/12/2024		1,261		(36)			(36)		1,225				
100162992	BARTON	CA		06/12/2024		939		(7)			(7)		932				
100169589	MIAMI	FL		09/30/2024		837		(26)			(26)		811				
100191296	MIAMI	FL		01/30/2025		934		(14)			(14)		920				
5_00006E-11	USCHELEN	ND		09/26/2024		42,399							42,399		2,309		2,309
100080868	FRESNO	CA		03/10/2022		1,736		(90)			(90)		1,646				
100201259	FREDERICKSBURG	VA		03/12/2025		840		(25)			(25)		815				
100157790	MIAMI	FL		06/01/2024		810		(31)			(31)		779				
100160900	CEDAR PARK	TX		07/24/2024		800		(21)			(21)		779				
100126513	JOSHUA TREE	CA		09/15/2023		770		(35)			(35)		735				
100254006	HUNTLEY	IL		10/30/2025		817		(32)			(32)		785				
100220398	OLD FORT	NC		07/15/2025		777		(30)			(30)		747				
100226678	THE VILLAGES	FL		07/30/2025		1,129		(36)			(36)		1,093				
100136241	NORTHLAKE	TX		11/20/2023		1,063		(5)			(5)		1,058				
100201735	MASON	OH		03/18/2025		817		(27)			(27)		790				
100272306	CHANDLER	AZ		01/08/2026		657		(13)			(13)		644				
100057503	CLINTON	CT		06/30/2021		2,198		(24)			(24)		2,174				
100132004	WEST JORDAN	UT		10/13/2023		833		(14)			(14)		819				
100167474	HOUSTON	TX		10/31/2024		2,287		(83)			(83)		2,204				
100188967	ELIZABETHPORT	NJ		02/10/2025		794		(12)			(12)		782				
100215648	NORTH HOLLYWOOD	CA		06/13/2025		816		(37)			(37)		779				
100227131	PARIS	FRA		07/30/2025		4,020		(157)			(157)		3,863				
100175989	WENATOCHEE	WA		11/05/2024		901		(16)			(16)		885				
100205167	EDGEWOOD	IA		05/01/2025		3,034		(97)			(97)		2,937				
100273194	TEMPLE	GA		01/15/2026		326		(2)			(2)		324				
100147014	CHEVELAH	IA		03/27/2024		2,563		(7)			(7)		2,556				
100236145	CLIFTON	VA		09/10/2025		774		(24)			(24)		750				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014366	WHEATLEY HEIGHTS		NY		02/22/2024		.752		(34)			(34)		.718				
10020502	GREELEY		CO		04/10/2025		1,352		(27)			(27)		1,325				
10019803	SANTA FE		NM		02/28/2025		.827		(31)			(31)		.796				
10009972	WATKINS		CO		01/26/2023		.780		(26)			(26)		.754				
10026177	KISSIMEE		FL		12/08/2025		.816		(11)			(11)		.805				
10012096	MIAMI		FL		06/18/2023		.920		(3)			(3)		.917				
100177205	PHOENIX		AZ		01/16/2025		1,177		(47)			(47)		1,130				
10021640	BONITA SPRINGS		FL		06/23/2025		1,178		(1)			(1)		1,177				
100101974	HESPERIA		CA		04/14/2023		.749		(36)			(36)		.713				
100254834	SANT CHARLES		IL		11/17/2025		1,180		(41)			(41)		1,139				
100181254	PALM COAST		FL		12/06/2024		1,880		(60)			(60)		1,820				
10015103	ISLAND PARK		ID		07/14/2023		1,126		(13)			(13)		1,113				
100254258	DAVISONVILLE		GA		11/06/2025		.831		(15)			(15)		.816				
100234869	SEATTLE		WA		06/28/2025		3,950		(91)			(91)		3,859				
100186197	HEMET		CA		12/27/2024		.811		(42)			(42)		.769				
100156064	DAYTONA BEACH		FL		06/18/2024		.793		(40)			(40)		.753				
100173271	BELLA VISTA		AR		10/30/2024		.915		(8)			(8)		.907				
100207033	STOCKTON		CA		04/24/2025		1,123		(47)			(47)		1,076				
100154537	SALEM		OR		06/14/2024		.817		(32)			(32)		.785				
100254079	SALEM		OR		11/17/2025		1,206		(47)			(47)		1,159				
100049816	SALINAS		CA		11/20/2020		1,171		(105)			(105)		1,066				
100204058	GAINESVILLE		VA		03/28/2025		1,198		(54)			(54)		1,144				
100254249	DURHAM		NC		11/06/2025		.953		(31)			(31)		.922				
100201588	KATY		TX		03/13/2025		.854		(14)			(14)		.840				
100099980	BIG BEAR LAKE		CA		04/06/2023		.746		(30)			(30)		.716				
100175022	SANTA ANA		CA		11/05/2024		.774		(36)			(36)		.738				
100164465	MUSKOGEE		TN		06/21/2024		.857		(20)			(20)		.837				
100157675	SUMMERVILLE		SC		06/26/2024		3,127		(104)			(104)		3,023				
100147807	MURFREESBORO		TN		04/08/2024		1,277		(9)			(9)		1,268				
100236988	WEST HAVERSTRAW		NY		09/12/2025		.836		(21)			(21)		.815				
100226847	FORT WORTH		TX		07/30/2025		.884		(17)			(17)		.867				
100118627	GARLAND		TX		07/25/2023		1,133		(35)			(35)		1,098				
100161898	JURIPA VALLEY		CA		07/31/2024		.911		(21)			(21)		.890				
100174524	RUIDOSO		NM		10/31/2024		1,166		(7)			(7)		1,159				
100055965	TIGARD		OR		07/28/2021		1,908		(56)			(56)		1,852				
100273346	EAST WENTHOE		WA		01/20/2026		.319		(7)			(7)		.312				
100067639	SAN MATEO		CA		09/23/2021		2,043		(32)			(32)		2,011				
100156307	NEWARK		NJ		07/25/2024		.837		(27)			(27)		.810				
100203334	APEX		NC		03/21/2025		.511		(20)			(20)		.491				
100160001	DORAL		FL		06/16/2024		.863		(8)			(8)		.855				
100198510	CAMDEN		NJ		02/28/2025		1,329		(13)			(13)		1,316				
100161153	CHARLOTTE		NC		07/24/2024		.874		(19)			(19)		.855				
100076078	ARMALE		TX		01/07/2022		1,811		(42)			(42)		1,769				
100019704	PRINCETON		IN		07/26/2018		2,117		(6)			(6)		2,109				
100204653	LOS ANGELES		CA		04/10/2025		.789		(37)			(37)		.752				
100272904	PLUMOUTH		WA		01/08/2026		719		(19)			(19)		.700				
100156450	GILBERT		AZ		06/24/2024		.840		(19)			(19)		.821				
100102131	WEST YARMOUTH		MA		04/14/2023		.762		(5)			(5)		.757				
100076360	ARVADA		CO		01/07/2022		4,124		(96)			(96)		4,028				
100215451	VICTORVILLE		CA		06/12/2025		.917		(11)			(11)		.906				
100141397	WINERME		FL		01/30/2024		.758		(18)			(18)		.740				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100254310	ENTERPRISE	OR		11/06/2025		776		(33)					743				
100184379	GURNEE	IL		12/16/2024		846		(20)					826				
100204072	OCEANSIDE	CA		03/28/2025		899		(18)					881				
100118663	MOUNT VERNON	NY		07/25/2023		2,688		(55)					2,633				
100215479	CARROLLTON	GA		06/12/2025		867		(24)					843				
100246660	TRIVY	MI		10/15/2025		795		(32)					763				
10027681	BLOOMINGTON	CA		02/19/2026		277		(11)					266				
100219568	SWANTON	ND		07/07/2025		734		(26)					708				
100235680	PUNTA GORDA	FL		08/29/2025		1,701		(59)					1,642				
100090373	SAN ANTONIO	TX		02/03/2023		742		(56)					686				
100173566	WILTON	CA		11/19/2021		3,249		(51)					3,198				
100188427	FORT WORTH	TX		07/08/2025		861		(16)					845				
100172277	RANCHO CORDOVA	CA		10/21/2024		989		(13)					976				
100206796	FRESNO	CA		04/23/2025		887		(23)					864				
100119772	BRINX	NY		08/08/2023		863		(32)					831				
100157798	OAK CREEK	WI		06/01/2024		1,322		(23)					1,289				
100244429	NAPLES	FL		09/29/2025		58,032		(1,765)					56,267				
100161016	VISALIA	CA		07/24/2024		3,451		(94)					3,357				
331007321	MONROE	NY		09/18/2024		331,137							331,137				
100235886	BOISE	ID		09/04/2025		3,730		(106)					3,624				
100174547	CLINTON	CT		10/31/2024		756		(33)					763				
100229016	NORTH LAUDERDALE	FL		06/14/2025		709		(27)					682				
100213878	TACOMA	WA		05/29/2025		802		(24)					778				
100255344	DALPHIN	PA		11/25/2025		937		(29)					908				
100164480	DENVER	CO		06/21/2024		914		(18)					896				
100055753	BIRMINGHAM	AL		03/23/2021		3,311		(147)					3,164				
100205025	SEABROOK	NH		04/10/2025		855		(26)					829				
100110389	PROVO	UT		06/30/2023		1,078		(11)					1,077				
100162878	EAGLE	ID		08/12/2024		1,149		(30)					1,119				
100186044	EL MIRAGE	AZ		07/31/2025		670		(3)					667				
100200636	ANNA	TX		03/11/2025		1,156		(27)					1,129				
100168482	CASH GRADE	AZ		09/25/2024		758		(28)					730				
100109644	FAIRBURN	GA		06/14/2023		999		(24)					975				
100255887	MOKEBA	IL		11/24/2025		793		(29)					764				
100201641	FORT WORTH	TX		03/13/2025		831		(17)					814				
100168465	CARLTON	WI		09/25/2024		864		(22)					842				
100188589	OAKDALE	CA		02/10/2025		8,098		(3)					8,095				
100173344	SUFFOLK	VA		10/30/2024		1,730		(12)					1,718				
100164007	CHICAGO	IL		08/21/2024		719		(19)					700				
100233738	APACHE JUNCTION	AZ		10/30/2025		1,761		(46)					1,715				
100245308	AMES	IA		10/06/2025		803		(36)					767				
4010059786	TRENTON	NJ		09/28/2023		869		(23)					846				
100128471	EAST STROUDSBURG	PA		09/15/2023		762		(12)					750				
100229055	DES MOINES	IA		06/14/2025		739		(27)					712				
100215856	CHARLOTTE	NC		06/12/2025		2,210		(16)					2,194				
100226914	PERTH AMBOY	NJ		07/30/2025		3,374		(92)					3,282				
100204530	DOVER	ID		04/04/2025		1,475		(60)					1,415				
100210515	HARRISON	ID		05/15/2025		989		(37)					952				
100171867	BOZEMAN	MT		10/17/2024		918		(26)					892				
100233156	KINGMAN	AZ		10/30/2025		2,184		(66)					2,118				
100215332	STUART	FL		06/12/2025		2,355		(84)					2,271				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014307	CROFTON	MD		03/06/2024		788		(37)			(37)		751		751		
100132035	BELLEVUE	WA		10/13/2023		4,185		(11)			(11)		4,174		4,174		
100076965	KALAMAZOO	MI		12/23/2021		8,704		(662)			(662)		8,042		8,042		
100173315	VILLAS	NJ		10/30/2024		1,308		(39)			(39)		1,269		1,269		
100155897	FORT WORTH	TX		06/17/2024		865		(14)			(14)		851		851		
100160924	LAS VEGAS	NV		07/24/2024		932		(16)			(16)		916		916		
100267165	DOWLESTOWN	PA		12/23/2025		1,640		(41)			(41)		1,599		1,599		
100119281	WESTON	FL		07/31/2023		3,686		(63)			(63)		3,623		3,623		
100074995	SCOTTSDALE	VA		12/02/2021		2,044		(121)			(121)		1,923		1,923		
100067719	MODESTO	CA		09/23/2021		1,903		(49)			(49)		1,854		1,854		
100170449	PAWTOCKET	RI		10/09/2024		844		(28)			(28)		816		816		
100181529	PORT SAINT LUCIE	FL		12/06/2024		700		(33)			(33)		667		667		
100071924	HIALEAH	FL		01/21/2022		10,051		(412)			(412)		9,639		9,639		
100110476	SAN ANTONIO	TX		06/30/2023		957		(15)			(15)		942		942		
100108165	FORT PIERCE	FL		05/24/2023		817		(19)			(19)		798		798		
100130413	HOLLYWOOD	FL		09/28/2023		714		(42)			(42)		672		672		
100253427	ANTELOPE	CA		10/30/2025		998		(5)			(5)		993		993		
100282823	ASHEVILLE	NC		02/27/2026		230		(7)			(7)		223		223		
100165463	WINDSOR LOCKS	CT		08/29/2024		852		(21)			(21)		831		831		
100177429	PORTLAND	OR		01/16/2025		849		(30)			(30)		819		819		
100140168	LAND O LAKES	FL		01/09/2024		897		(19)			(19)		878		878		
100151097	FREDERICKSBURG	VA		05/08/2024		857		(25)			(25)		832		832		
100221810	SAINT PETERSBURG	FL		07/25/2025		814		(9)			(9)		805		805		
100268982	EAST DUNDEE	IL		12/29/2025		288		(9)			(9)		279		279		
100277104	WILLIS	TX		02/12/2026		292		(6)			(6)		286		286		
100235239	MIAMI	FL		08/29/2025		685		(30)			(30)		655		655		
100129774	DALLAS	TX		09/27/2023		1,209		(17)			(17)		1,192		1,192		
100162639	JOHNS ISLAND	SC		08/12/2024		827		(13)			(13)		814		814		
100254532	JACKSONS GAP	AL		11/07/2025		12,428		(113)			(113)		12,315		12,315		
100078009	ELIZABETH	NJ		01/12/2022		7,339		(122)			(122)		7,217		7,217		
100220497	THE VILLAGES	FL		07/15/2025		827		(37)			(37)		790		790		
100195548	MACOMB	MI		09/27/2025		1,437		(59)			(59)		1,378		1,378		
100169468	LANCASTER	CA		09/30/2024		785		(26)			(26)		759		759		
100216111	HARTWELL	GA		06/17/2025		898		(42)			(42)		856		856		
100212556	GLEN HEIGHTS	TX		05/29/2025		810		(14)			(14)		796		796		
100231123	LOGAN	OH		10/30/2025		931		(23)			(23)		908		908		
100213713	LAWRENCEVILLE	GA		05/29/2025		2,468		(38)			(38)		2,430		2,430		
100153075	LAS VEGAS	NV		06/27/2024		1,950		(70)			(70)		1,880		1,880		
100090356	FRANKFORT	IL		02/03/2023		692		(1)			(1)		691		691		
100215505	CRIMMO BEACH	FL		06/12/2025		1,915		(57)			(57)		1,858		1,858		
100140533	PELHAM	AL		01/19/2024		806		(16)			(16)		790		790		
4010046416	TRENTON	NJ		03/22/2023		782		(25)			(25)		757		757		
100203544	SPRINGFIELD	VA		03/26/2025		917		(17)			(17)		900		900		
100202987	AVONDALE	AZ		03/24/2025		905		(11)			(11)		894		894		
100166163	SEVIERVILLE	TN		09/09/2024		1,123		(27)			(27)		1,096		1,096		
100139108	NEUBURGH	NY		12/28/2023		727		(12)			(12)		715		715		
100266693	MACON	GA		12/23/2025		955		(19)			(19)		936		936		
100161533	MYERSVILLE	MD		07/30/2024		1,074		(26)			(26)		1,048		1,048		
100194575	ALEXANDRIA	VA		03/28/2025		1,875		(4)			(4)		1,871		1,871		
100135798	LAKE WORTH	FL		11/10/2023		883		(5)			(5)		878		878		
100188422	ATHENS	GA		01/06/2025		3,365		(77)			(77)		3,288		3,288		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100109035	BEND	OR		06/02/2023		889		(16)				(16)		873				
10023796	LAS VEGAS	NV		10/30/2025		393		(11)				(11)		382				
401008217	BELLEVILLE	IL		03/28/2025		760		(12)				(12)		748				
100075991	NASHUA	NH		01/07/2022		1,674		(71)				(71)		1,603				
100209569	KAILUA KONA	HI		06/11/2025		365		(17)				(17)		348				
100154556	SACRAMENTO	CA		06/14/2024		3,916		(84)				(84)		3,832				
100176093	REDFEII	PA		12/20/2024		828		(24)				(24)		804				
100181341	MANTECA	CA		12/06/2024		570		(22)				(22)		548				
100243709	TORRANCE	CA		09/29/2025		924		(5)				(5)		919				
100268556	STEPHENS CITY	VA		12/29/2025		576		(17)				(17)		559				
100193530	COLUMBIA FALLS	MT		02/10/2025		833		(21)				(21)		812				
100230082	PLANO	TX		10/03/2025		835		(28)				(28)		807				
100268414	WEST SACRAMENTO	CA		12/29/2025		587		(14)				(14)		573				
100162893	LEHIGH ACRES	FL		06/12/2024		2,420		(27)				(27)		2,393				
100273070	BUCKHEAD	GA		01/15/2026		342		(13)				(13)		329				
100200473	MURPHY	TX		03/10/2025		802		(5)				(5)		797				
100261607	BEND	OR		12/15/2025		825		(27)				(27)		798				
100192351	BALTIMORE	MD		02/10/2025		750		(31)				(31)		719				
100192159	BRIDGEPORT	CT		01/31/2025		825		(26)				(26)		799				
100193429	FULTON	MD		02/10/2025		825		(26)				(26)		799				
100166987	PHARR	TX		09/13/2024		4,230		(15)				(15)		4,215				
100266245	PHILADELPHIA	PA		12/29/2025		1,050		(34)				(34)		1,016				
100180025	CLEARWATER	FL		11/25/2024		961		(4)				(4)		957				
100235089	CYPRESS	TX		08/28/2025		2,505		(16)				(16)		2,489				
100201111	HESPERIA	CA		03/12/2025		837		(25)				(25)		812				
100236149	SENECA	SC		09/10/2025		761		(20)				(20)		741				
100168130	BUFFORD	GA		09/20/2024		935		(6)				(6)		929				
100151279	SPRINGTOWN	TX		05/10/2024		877		(21)				(21)		856				
100214133	CHARLOTTE	NC		05/30/2025		781		(37)				(37)		744				
100164080	NAPLES	FL		08/21/2024		853		(7)				(7)		846				
100079189	TAMPA	FL		02/24/2022		1,746		(10)				(10)		1,736				
100192949	ANNA	TX		02/10/2025		904		(5)				(5)		899				
100162081	CLAYTON	CA		07/31/2024		796		(51)				(51)		745				
100201916	FREDERICK	MD		03/18/2025		843		(34)				(34)		809				
100266556	OLYMPIA	WA		12/29/2025		600		(13)				(13)		587				
100151240	PLANO	TX		05/10/2024		1,038		(20)				(20)		1,018				
100167417	WINNERMERE	FL		09/16/2024		859		(32)				(32)		827				
100235976	PITTSBURGH	PA		09/04/2025		811		(32)				(32)		779				
100219896	BROKEN BOWL	OK		07/08/2025		809		(9)				(9)		800				
100172252	FRESNO	CA		10/21/2024		990		(17)				(17)		973				
100100114	MIAMI	FL		03/28/2023		747		(20)				(20)		727				
100084794	KISSIMEE	FL		06/02/2022		1,100		(23)				(23)		1,077				
100227132	AUSTIN	TX		07/30/2025		1,083		(30)				(30)		1,053				
100195934	AURORA	CO		12/26/2024		4,333		(18)				(18)		4,315				
100143455	HAFTSVILLE	MD		02/16/2024		660		(11)				(11)		649				
100175937	SACRAMENTO	CA		11/05/2024		977								977				
100246790	BRADENTON	FL		10/15/2025		829		(35)				(35)		794				
100255989	BERLIN	MA		11/24/2025		570		(20)				(20)		550				
401066351	CLEVELAND HEIGHTS	OH		01/10/2024		710		(18)				(18)		692				
100150573	WILMINGTON	DE		06/08/2024		895		(19)				(19)		876				
100148448	FRONT ROYAL	VA		04/12/2024		897		(21)				(21)		876				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100155865	NEW BRUNSWICK	NJ		06/18/2024		718		(42)			(42)		676		676			
100273809	GILBERT	AZ		01/23/2026		878		(34)			(34)		844		844			
100144391	ROCKPORT	TX		03/07/2024		805		(24)			(24)		781		781			
100201542	RALEIGH	NC		03/13/2025		10,012		(202)			(202)		9,810		9,810			
100151406	ROVERSFORD	PA		05/10/2024		1,001		(2)			(2)		999		999			
100086357	CUTLER BAY	FL		09/30/2022		790		(44)			(44)		746		746			
100157620	MATTHEWS	NC		06/01/2024		839		(26)			(26)		813		813			
100186442	CYPRESS	TX		12/30/2024		912		(7)			(7)		905		905			
100161837	CHICAGO	IL		07/31/2024		336							336		336			
100162534	NASHVILLE	TN		06/12/2024		941		(6)			(6)		935		935			
100214733	PORT SAINT LUCIE	FL		06/11/2025		778		(29)			(29)		749		749			
100201350	THOUSAND PALMS	CA		03/12/2025		781		(32)			(32)		749		749			
100154592	SUTHERLAND	VA		06/14/2024		739		(19)			(19)		720		720			
100173037	PATTERSON	CA		10/25/2024		819		(18)			(18)		801		801			
100245386	ONTARIO	CA		10/06/2025		877		(32)			(32)		845		845			
100023866	MIAMI	FL		09/10/2018		1,826		(41)			(41)		1,785		1,785			
100148344	LENDER	TX		04/12/2024		886		(24)			(24)		862		862			
100220067	CLOWIS	CA		07/30/2025		777		(37)			(37)		740		740			
100118721	BAKERSFIELD	CA		07/25/2023		688		(22)			(22)		676		676			
100175215	BAY POINT	CA		11/05/2024		1,037		(19)			(19)		1,018		1,018			
100117826	SAN DIEGO	CA		07/20/2023		1,180		(41)			(41)		1,139		1,139			
100168634	GARLAND	TX		09/25/2024		945		(22)			(22)		923		923			
100144029	CHARLOTTE	NC		03/07/2024		941		(15)			(15)		926		926			
100273792	CHICAGO	IL		01/23/2026		237		(7)			(7)		230		230			
100192932	HOUSTON	TX		02/10/2025		865		(8)			(8)		857		857			
100071478	COOPER CITY	FL		10/26/2021		1,822		(145)			(145)		1,677		1,677			
100272131	MARIETTA	GA		01/08/2026		546		(7)			(7)		539		539			
100165548	KUNA	ID		08/29/2024		1,003		(2)			(2)		1,001		1,001			
100236216	ENCINAMENT	NY		08/10/2025		1,071		(22)			(22)		1,049		1,049			
100228639	MILFORD	MI		06/12/2025		3,254		(94)			(94)		3,160		3,160			
100185087	CARMI/CHIEL	CA		12/20/2024		3,706		(46)			(46)		3,660		3,660			
100186860	SPARTA	NJ		09/25/2024		993		(41)			(41)		942		942			
100268704	W/AR/IOX	NY		12/29/2025		627		(11)			(11)		616		616			
100210432	CARSON CITY	NV		05/12/2025		1,436		(7)			(7)		1,429		1,429			
100254876	STRAWBERRY	AZ		11/17/2025		939		(31)			(31)		908		908			
100203891	HENDERSON	NV		03/28/2025		629		(30)			(30)		599		599			
100143204	DOUGLAS	MI		02/16/2024		875		(22)			(22)		853		853			
100212170	GLASTONBURY	CT		05/22/2025		537		(6)			(6)		531		531			
100190632	CONCORD	NC		01/28/2025		666		(11)			(11)		655		655			
100163112	RICHARDSON	TX		08/13/2024		862		(6)			(6)		856		856			
100140090	NAPLES	FL		07/09/2024		1,176		(33)			(33)		1,143		1,143			
100156584	WESTFIELD	NJ		06/24/2024		833		(15)			(15)		818		818			
100169487	PORT ORCHARD	WA		09/30/2024		1,062		(13)			(13)		1,049		1,049			
100148873	GILBERT	AZ		04/26/2024		1,008		(3)			(3)		1,005		1,005			
100188366	LAWRENCEVILLE	GA		01/08/2025		887		(19)			(19)		868		868			
100079184	SAINT CLOUD	FL		02/24/2022		1,788		(1)			(1)		1,767		1,767			
100207149	PRINCETON	IN		04/28/2025		818		(19)			(19)		799		799			
100209628	CHESTERFIELD	MO		05/05/2025		705		(33)			(33)		672		672			
100253615	GENTRY	AR		10/30/2025		762		(27)			(27)		735		735			
100171471	FULSHEAR	TX		10/16/2024		1,105		(6)			(6)		1,099		1,099			
100254871	CHICAGO	IL		11/17/2025		1,037		(36)			(36)		1,001		1,001			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156302	VISALIA	CA		07/25/2024		902		(31)					871	871			
100160424	RIVERVIEW	FL		07/19/2024		887		(16)					871	871			
100049662	ORLANDO	FL		11/20/2020		2,933		196			196		3,129	3,129			
100254157	CABOT	AR		11/06/2025		796		(24)			24		772	772			
100219807	GOOD YEAR	AZ		07/07/2025		749		(26)			26		723	723			
100192951	ANNA	TX		02/10/2025		905		(7)					898	898			
100207492	TUSTIN	CA		04/29/2025		872		(33)			33		839	839			
100114523	MORENO VALLEY	CA		06/29/2023		897		(33)			33		864	864			
100118918	PALMDALE	CA		07/27/2023		887		(24)			24		863	863			
100090323	CAMAS	WA		01/06/2023		772		(29)			29		743	743			
100162206	WILLIAMSTON	SC		06/05/2024		39,155		(892)			892		38,263	38,263			
100025955	QUEENSTOWN	MD		09/20/2018		1,372		152			152		1,524	1,524			
100186436	MYRTLE BEACH	SC		12/30/2024		844		(20)			20		824	824			
100272882	NEWTOWN SQUARE	PA		01/12/2026		473		(21)			21		452	452			
100214690	AUSTIN	TX		06/11/2025		793		(37)			37		756	756			
100210308	TAMPA	FL		05/09/2025		727		(3)			3		724	724			
100195211	WESTAMPTON	NI		02/24/2025		736		(31)			31		705	705			
100171592	COLLEGE STATION	TX		10/16/2024		669		(19)			19		650	650			
100245711	CARY	NC		10/06/2025		850		(34)			34		816	816			
100236828	TUSCON	AZ		09/12/2025		720		(27)			27		693	693			
100176372	CENTRAL FALLS	RI		11/20/2024		835		(26)			26		809	809			
100210713	HORIZON CITY	TX		05/15/2025		1,930		(63)			63		1,867	1,867			
100143084	HIGHTSTOWN	NI		02/16/2024		905		(18)			18		887	887			
100060199	TAKOMA PARK	MD		06/25/2021		1,939		(25)			25		1,914	1,914			
100062991	RICHMOND	TX		05/05/2022		1,523		(20)			20		1,503	1,503			
100152025	ROCKFORD	IL		05/14/2024		833		(10)			10		823	823			
100134752	PARISH	FL		10/30/2023		767		(14)			14		753	753			
100146838	BREKERTON	VA		03/26/2024		932		(4)			4		928	928			
100233728	CHANDLER	AZ		10/30/2025		925		(32)			32		893	893			
100206177	HILTON HEAD ISLAND	SC		04/16/2025		868		(20)			20		848	848			
100235668	ORLANDO	FL		09/04/2025		791		(33)			33		758	758			
100288195	PETOSKEY	MI		12/29/2025		689		(6)			6		683	683			
100228068	HENDERSONVILLE	TN		06/07/2025		804		(27)			27		777	777			
100134572	MERIDIAN	ID		10/30/2023		731		(13)			13		718	718			
100210272	WOODSTOCK	GA		05/09/2025		789		(10)			10		779	779			
100206648	HILLO	HI		04/25/2025		817		(33)			33		784	784			
100091542	CAROL SAN LUCAS	MEX		01/17/2023		1,023							1,023	1,023			
100045841	DALLAS	TX		11/25/2020		1,150		(99)			99		1,051	1,051			
100204966	WASHVILLE	TN		04/10/2025		811		(13)			13		798	798			
100148091	LAURENCEVILLE	GA		04/10/2024		946		(7)			7		939	939			
100171628	ROMULUS	MI		10/16/2024		1,743		(52)			52		1,691	1,691			
100201043	SACRAMENTO	CA		03/12/2025		888		(16)			16		872	872			
100147031	SUNSET BEACH	NC		03/27/2024		711		(4)			4		707	707			
100161729	LAS VEGAS	NV		07/30/2024		812		(39)			39		773	773			
100211762	FREDERICKSBURG	VA		05/19/2025		844		(22)			22		822	822			
100221565	FLEMING ISLAND	FL		07/22/2025		857		(30)			30		827	827			
3340091553	QUINCY	IA		01/16/2025		1,797,840							1,797,840	1,797,840			
100161511	VISALIA	CA		12/06/2024		887		(41)			41		846	846			
100138354	BIG SANDY	TX		12/18/2023		1,028		(51)			51		977	977			
100221198	FORT WORTH	TX		07/21/2025		859		(25)			25		834	834			
100273094	CLEMONS	NC		01/15/2026		1,420		(15)			15		1,405	1,405			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004826	PATTOGUE	NY		11/20/2020		1,491	(60)				(60)		1,431		1,431		
10021906	DESOTO	TX		06/27/2025		775	(31)				(31)		744		744		
10023709	SEDONA	AZ		09/12/2025		758	(24)				(24)		734		734		
10020464	GUNISON	CO		04/04/2025		893	(2)				(2)		891		891		
10019935	BIG BEAR LAKE	CA		03/05/2025		858	(23)				(23)		835		835		
10027656	OAK PARK	CA		07/28/2026		257	(10)				(10)		247		247		
10002891	QUINCY	MA		10/26/2018		1,502	91				91		1,593		1,593		
10016986	LACEY	WA		09/27/2024		875	(37)				(37)		838		838		
10015101	HEADING	WA		05/10/2024		999	(22)				(22)		977		977		
10009162	HIALEAH	FL		01/31/2023		752	(49)				(49)		703		703		
10024587	FRANKFORT	IL		10/24/2025		818	(8)				(8)		810		810		
10011524	KINSTON	NY		07/17/2023		836	(28)				(28)		808		808		
100210177	EVERETT	WA		05/07/2025		45,688	(665)				(665)		45,023		45,023		
10013795	BLUE RIDGE	GA		12/13/2023		715	(3)				(3)		712		712		
10012690	BALTIMORE	MD		06/30/2023		806	(20)				(20)		786		786		
10014860	HOUSTON	TX		04/12/2024		927	(7)				(7)		920		920		
10028608	RALEIGH	NC		12/29/2025		650	(5)				(5)		645		645		
10016871	PORTLAND	OR		09/26/2024		916	(15)				(15)		901		901		
10005462	TOPSFIELD	MA		03/23/2021		1,807	(98)				(98)		1,709		1,709		
100254911	CYPRESS	TX		11/17/2025		1,256	(41)				(41)		1,215		1,215		
100221542	OSGODA	MI		07/22/2025		753	(22)				(22)		731		731		
10022980	WHITNEY	TX		06/15/2025		756	(25)				(25)		731		731		
10006086	FRESNO	CA		03/10/2022		1,710	(30)				(30)		1,620		1,620		
10017649	EAST HARTFORD	CT		12/20/2024		799	(17)				(17)		782		782		
100128790	WHITE PLAINS	GA		09/21/2023		746	(24)				(24)		722		722		
100235153	HIALEAH	FL		06/28/2025		747	(27)				(27)		720		720		
100201500	ROYSE CITY	TX		03/12/2025		798	(33)				(33)		765		765		
100144143	DENVER	CO		03/07/2024		957	(7)				(7)		950		950		
100073549	FLOWER MOUND	TX		11/19/2021		1,538	(38)				(38)		1,500		1,500		
100042928	WOODBURN	OR		02/09/2024		721	(9)				(9)		712		712		
100065250	LA MESA	CA		07/14/2021		2,139	(20)				(20)		2,119		2,119		
100220829	TUSCON	AZ		07/18/2025		837	(17)				(17)		820		820		
100228565	ALBANY	TX		06/11/2025		32,793	(93)				(93)		31,800		31,800		
100207221	MONUMENT	CO		04/28/2025		786	(27)				(27)		759		759		
100189066	MAGGIE VALLEY	NC		01/13/2025		880	(14)				(14)		866		866		
100062958	ALBANY	WA		05/17/2022		1,437	(67)				(67)		1,370		1,370		
100128452	SPOKANE	WA		09/15/2023		684	(21)				(21)		663		663		
100199038	WINTER GARDEN	FL		02/28/2025		6,841	(32)				(32)		6,809		6,809		
100147549	ANNA	TX		04/08/2024		846	(13)				(13)		833		833		
100174557	HENDERSON	NV		10/31/2024		1,923							1,923		1,923		
100136211	VISTA	CA		12/14/2023		729	(24)				(24)		705		705		
100154119	HOLIDAY	FL		07/11/2024		3,990	(156)				(156)		3,834		3,834		
100067416	SHORELINE	WA		09/23/2021		1,899	(55)				(55)		1,844		1,844		
100137239	STRATFORD	CT		11/29/2023		740	(11)				(11)		729		729		
100142508	OVIDO	FL		02/08/2024		883	(17)				(17)		866		866		
100088883	SWIRNA	GA		11/15/2022		1,119	(16)				(16)		1,103		1,103		
100172367	CHANDLER	AZ		10/23/2024		1,002	(20)				(20)		982		982		
100172635	BIRMINGHAM	AL		12/06/2024		1,383	(19)				(19)		1,374		1,374		
100076470	SOUTH EL MONTE	CA		12/21/2021		5,426	(16)				(16)		5,310		5,310		
100192424	PARTISH	FL		02/07/2025		1,804	(30)				(30)		1,774		1,774		
100071976	HEBER CITY	UT		10/29/2021		3,292	(36)				(36)		3,256		3,256		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015991	STOCKTON	CA		06/23/2024		1,727		(48)					679	1,214			
10006682	LAKINDALE	CA		10/07/2022		1,214							1,214	1,214			
10017610	EAST HARTFORD	CT		12/20/2024		798		(17)					781	1,004			
100160658	YARLEY	PA		07/24/2024		2,028		(24)					2,004	2,004			
100162553	CARLSLE	MA		06/12/2024		1,649		(33)					1,616	1,616			
100137556	MANHATTAN	MT		12/08/2023		891		(7)					884	884			
100143771	PHOENIX	AZ		02/21/2024		847		(20)					827	827			
100073980	LONG BEACH	CA		03/17/2022		3,079		(140)					2,939	2,939			
100109105	KISSIMEE	FL		06/05/2023		831		(11)					820	820			
100234731	HOUSTON	TX		06/28/2025		1,139		(42)					1,097	1,097			
100198256	MESA	AZ		02/28/2025		792		(22)					770	770			
100170120	DAVENPORT	FL		10/08/2024		1,536		(36)					1,500	1,500			
100175610	LOS ANGELES	CA		11/12/2024		977		(4)					973	973			
100171298	BROCKTON	MA		10/16/2024		846		(23)					823	823			
100220046	ODESSA	TX		06/14/2025		30,433		(1,134)					29,299	29,299			
100216579	DENTON	TX		06/23/2025		852		(7)					845	845			
100226916	ANTELOPE	CA		07/30/2025		859		(13)					846	846			
100201448	PEWaukee	WI		03/12/2025		786		(22)					764	764			
100202856	HENDERSVILLE	TN		03/24/2025		759		(26)					733	733			
100236001	PROVIDENCE VILLAGE	TX		09/04/2025		1,357		(14)					1,343	1,343			
100109029	SILVER SPRING	MD		05/31/2023		3,181		(33)					3,148	3,148			
100236110	SAHARITA	AZ		09/05/2025		2,487		(113)					2,374	2,374			
100216612	WILMINGTON	DE		06/23/2025		790		(18)					772	772			
100154087	DENVER	CO		07/11/2024		617		(9)					608	608			
100277572	PAINTUCKET	RI		02/13/2026		292		(7)					285	285			
100186424	CORVALLIS	OR		01/08/2025		862		(23)					839	839			
100146694	HYATTSVILLE	MD		03/20/2024		886		(14)					872	872			
100273174	NORTON SHORES	MI		01/15/2026		303		(5)					298	298			
100228130	PASCO	WA		06/07/2025		2,494		(74)					2,420	2,420			
100054951	WOODBURY	NY		03/23/2021		2,329		(112)					2,217	2,217			
100272723	MONTBELLO	CA		07/31/2025		844		(37)					807	807			
100269422	GLEN ALLEN	VA		12/29/2025		540		(20)					520	520			
100193228	FT WORTH	TX		02/10/2025		858		(10)					848	848			
100099897	CLEMONT	FL		03/28/2023		777		(16)					761	761			
100200430	HUTTO	TX		03/10/2025		691		(32)					659	659			
100203229	MIRAMAR	FL		03/27/2025		838		(24)					814	814			
100065182	NEW MARKET	TN		07/14/2021		2,019		(42)					1,977	1,977			
100135592	LANCASTER	CA		11/09/2023		735		(13)					722	722			
100131596	SUNSET BEACH	NC		10/06/2023		897		(11)					886	886			
100170035	WASHINGTON	DC		11/08/2024		923		(16)					907	907			
100071674	WASHINGTON	DC		10/14/2021		1,937		(68)					1,869	1,869			
100214457	HOMESTEAD	FL		06/06/2025		824		(14)					810	810			
100180353	AUSTIN	TX		11/25/2024		890		(13)					877	877			
100091050	CROWLEY	TX		07/31/2023		492		(36)					456	456			
100209692	LEANDER	TX		06/11/2025		1,022		(38)					984	984			
100202046	JUPITER	FL		03/07/2025		785		(34)					751	751			
100182700	ROBESVILLE	AL		12/12/2024		873		(8)					865	865			
100219343	PLANT CITY	FL		06/30/2025		719		(18)					701	701			
100221513	WYLE	TX		07/22/2025		1,022		(28)					994	994			
100206648	RICHMOND	TX		04/24/2025		1,011		(20)					991	991			
100186534	FRANKFORT	IL		12/30/2024		819		(14)					805	805			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100160083	VALLEJO	CA		07/17/2024		804	(22)				(22)		782				
100175555	PHOENIX	AZ		11/05/2024		1,198	(17)				(17)		1,181				
100294063	FORT MYERS	FL		11/12/2025		882	(24)				(24)		858				
100218816	SOUTH BEND	IN		06/27/2025		766	(18)				(18)		748				
100134979	ATLANTA	GA		10/30/2023		955	(11)				(11)		944				
100147251	QUEENS	NY		03/28/2024		850	(20)				(20)		830				
100162056	INDIAN LAND	SC		07/31/2024		934	(42)				(42)		892				
100192240	BELLEVILLE	IL		01/31/2025		901	(21)				(21)		880				
100092258	FEDDING	CA		04/14/2022		2,212	(86)				(86)		2,126				
100253100	STATELINE	NV		10/30/2025		901	(17)				(17)		884				
100162618	KISSIMEE	FL		06/12/2024		889	(15)				(15)		874				
100198535	ANNA	TX		02/28/2025		1,545	(27)				(27)		1,518				
100160655	PL WYOUTH	IN		07/24/2024		863	(23)				(23)		840				
100253127	LAVON	TX		10/30/2025		8,883	(330)				(330)		8,553				
100143151	CHARLOTTE	NC		02/16/2024		858	(14)				(14)		844				
100201200	MACON	NC		03/12/2025		771	(20)				(20)		751				
100101557	ST AUGUSTINE	FL		04/26/2023		1,240	(10)				(10)		1,230				
100203432	PROSPER	TX		03/27/2025		848	(32)				(32)		816				
100199253	ORLANDO	FL		03/05/2025		840	(29)				(29)		811				
100272893	PALM SPRINGS	CA		01/08/2026		310	(9)				(9)		301				
100115865	ALLEN	TX		08/11/2023		967	(9)				(9)		958				
100172266	STAR	ID		10/21/2024		817	(15)				(15)		802				
100140746	SUGAR LAND	TX		01/22/2024		615	(33)				(33)		582				
100057586	BALDWIN PARK	CA		06/30/2021		3,055	(58)				(58)		2,997				
100277085	NAVARE	FL		02/06/2026		326	(11)				(11)		315				
100172341	APPLE VALLEY	CA		10/23/2024		1,004	(14)				(14)		990				
100143225	ROSEVILLE	OH		02/16/2024		1,038	(2)				(2)		1,036				
100211935	LOUISBURG	NC		05/19/2025		830	(15)				(15)		815				
100088149	PELUSERVILLE	TX		10/25/2022		909	(9)				(9)		900				
100186389	LANCASTER	CA		12/30/2024		896	(11)				(11)		885				
100146621	FORT WASHINGTON	MD		03/20/2024		1,343	(5)				(5)		1,338				
100118186	DELTONA	FL		07/20/2023		623	(18)				(18)		605				
100215662	SACRAMENTO	CA		06/13/2025		1,248	(59)				(59)		1,189				
100271814	AMERY	WI		12/30/2025		563	(20)				(20)		543				
100244553	VENICE	CA		09/29/2025		1,811	(90)				(90)		1,721				
100272053	LITTLETON	CO		01/08/2026		1,038	(48)				(48)		990				
100244655	TOBYHANNA	PA		09/29/2025		4,624	(114)				(114)		4,510				
100204638	PHOENIX	AZ		04/04/2025		522	(12)				(12)		510				
100272123	HUNTINGTON BEACH	CA		01/08/2026		1,668	(37)				(37)		1,631				
100139573	ROCKPORT	TX		12/28/2023		650	(30)				(30)		620				
100118672	HALENAH	FL		07/25/2023		2,918	(64)				(64)		2,834				
100161496	VILLIAMSBURG	VA		07/30/2024		1,867	(21)				(21)		1,846				
100238148	SAN BERNARDINO	CA		09/15/2025		797	(37)				(37)		760				
100294371	PARLIN	NJ		11/07/2025		524	(14)				(14)		510				
100110373	NORTH POTOMAC	MD		06/30/2023		1,004	(10)				(10)		994				
100164884	LAWRENCEVILLE	GA		08/26/2024		4,332	(101)				(101)		4,231				
100192210	LONG POND	PA		12/12/2024		798	(13)				(13)		785				
100209080	CLEVELAND	OH		04/29/2025		817	(22)				(22)		795				
100160055	GALVESTON	TX		07/17/2024		908	(30)				(30)		878				
100065161	RIVERSIDE	CA		07/14/2021		1,873	(39)				(39)		1,834				
100273105	EUFALA	OK		01/15/2026		555	(14)				(14)		541				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100169787	ANA	TX		09/30/2024		871		(31)			(31)		840		840		
100272475	TUCSON	AZ		01/08/2026		833		(20)			(20)		813		813		
100272694	ERRATA	WA		01/09/2026		589		(20)			(20)		569		569		
100142873	HOUSTON	TX		02/09/2024		952		(15)			(15)		937		937		
100194148	CAZADERO	CA		02/14/2025		894		(15)			(15)		879		879		
100102040	LAS VEGAS	NV		04/14/2023		1,003		(66)			(66)		937		937		
100267156	CLYDE	WA		12/23/2025		946		(17)			(17)		929		929		
100168020	LAS VEGAS	NV		09/20/2024		800		(18)			(18)		782		782		
100254761	ARVADA	CO		11/14/2025		1,913		(45)			(45)		1,868		1,868		
100165564	HENDERSON	NV		08/29/2024		1,451		(18)			(18)		1,433		1,433		
100060940	WHITNEY	TX		04/01/2022		1,429		(76)			(76)		1,353		1,353		
100206587	LANCASTER	CA		04/22/2025		898		(22)			(22)		876		876		
100215369	CASTLE ROCK	CO		06/12/2025		831		(22)			(22)		809		809		
100160181	BENSON	NC		07/18/2024		777		(18)			(18)		759		759		
100188304	PARKVILLE	MO		01/08/2025		1,006		(7)			(7)		999		999		
100158841	ROGERSVILLE	AL		07/12/2024		934		(21)			(21)		913		913		
100272441	CONCORD	NC		01/08/2026		612		(10)			(10)		602		602		
100100946	ROSELBURG	TX		04/28/2023		988		(16)			(16)		952		952		
100147841	MOCKNEY	TX		04/08/2024		955		(15)			(15)		940		940		
100238864	NORFLAKE	TX		09/23/2025		1,810		(43)			(43)		1,767		1,767		
100013589	SAN DIEGO	CA		05/25/2017		1,103		104			104		1,207		1,207		
100087050	SAN ANTONIO	TX		11/04/2022		670		(18)			(18)		652		652		
100148386	SAN DIEGO	CA		04/12/2024		889		(25)			(25)		864		864		
100268525	MANCHESTER	CT		12/29/2025		772		(30)			(30)		742		742		
100277448	MELBOURNE	AUS		02/13/2026		314		(5)			(5)		309		309		
100169072	SAINT CLOUD	FL		09/27/2024		974		(19)			(19)		955		955		
100253903	STALLINGS A/K/A MATTHEIS	NC		10/30/2025		798		(35)			(35)		763		763		
100133820	KYBURZ	CA		10/25/2023		797		(6)			(6)		791		791		
100238678	WEST PALM BEACH	FL		09/22/2025		64,349		(2,139)			(2,139)		62,210		62,210		
100272258	ROTUNDA WEST	FL		01/08/2026		536		(25)			(25)		511		511		
100192883	FLUDJAY VARINA	NC		02/10/2025		734		(30)			(30)		704		704		
100180211	LAS VEGAS	NV		11/25/2024		901		(20)			(20)		881		881		
100267012	OAK ISLAND	NC		12/23/2025		840		(17)			(17)		823		823		
10027274	BOGART	GA		01/08/2026		567		(17)			(17)		550		550		
100175867	KISSIMEE	FL		11/12/2024		1,832		(85)			(85)		1,747		1,747		
100048516	MODESTO	CA		11/20/2020		1,233		93			93		1,326		1,326		
100210638	SPANISH FORK	UT		05/15/2025		1,416		(33)			(33)		1,383		1,383		
100162516	LEHIGH ACRES	FL		06/12/2024		822		(15)			(15)		807		807		
100257574	COLTEWAH	TN		11/24/2025		793		(31)			(31)		762		762		
100267074	RINDGE	NH		12/23/2025		866		(25)			(25)		841		841		
100253886	OPRACOME	NC		10/30/2025		869		(28)			(28)		841		841		
100254475	TACOMA	WA		11/07/2025		853		(12)			(12)		841		841		
100110206	NEWARK	NJ		06/30/2023		898		(12)			(12)		886		886		
100157313	PESEDA	CA		02/20/2025		838		(25)			(25)		813		813		
100272988	CRANSTON	RI		01/08/2026		588		(12)			(12)		576		576		
100256464	VIRGINIA BEACH	VA		11/25/2025		795		(38)			(38)		757		757		
100253947	VANCOUVER	WA		10/30/2025		927		(27)			(27)		900		900		
100203579	SUPRISE	AZ		03/27/2025		919		(26)			(26)		893		893		
100055380	CAMAS	WA		07/28/2021		1,960		(59)			(59)		1,901		1,901		
100255583	YUCCA VALLEY	CA		11/24/2025		1,236		(33)			(33)		1,203		1,203		
100238324	PARKER	CO		09/19/2025		801		(38)			(38)		763		763		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10027287	GAINESVILLE	VA		01/09/2026		.623		(4)			(4)		.619		.619		
100201541	RENO	NV		03/13/2025		1,149		(13)			(13)		1,136		1,136		
100157427	OREN	UT		02/20/2025		.807		(19)			(19)		.788		.788		
100219426	ALBREY	TX		07/07/2025		.658		(30)			(30)		.828		.828		
100220742	BOERNE	TX		06/18/2025		.797		(38)			(38)		.759		.759		
100172189	THIAIN WHITE	CA		10/17/2024		1,963		(90)			(90)		1,873		1,873		
100176672	FRESNO	CA		11/15/2024		.694		(34)			(34)		.660		.660		
100065546	RICHMOND	TX		07/28/2021		1,915		(59)			(59)		1,856		1,856		
100228928	LEE	NH		06/10/2025		.782		(15)			(15)		.767		.767		
100246266	WALDOFF	MD		10/10/2025		.882		(30)			(30)		.852		.852		
100267223	DES PLAINES	IL		12/23/2025		.775		(27)			(27)		.748		.748		
100247601	MOONDS	OK		10/29/2025		.821		(34)			(34)		.787		.787		
100173955	SILVERTHORPE	CO		10/31/2024		2,407		(65)			(65)		2,342		2,342		
100126301	MISTIC BEACH	NY		06/30/2023		.845		(22)			(22)		.823		.823		
100091007	LOS ANGELES	CA		01/31/2023		1,510		(44)			(44)		1,466		1,466		
100212188	ATLANTA	GA		05/22/2025		.792		(17)			(17)		.775		.775		
100151127	MELISSA	TX		05/08/2024		.954		(7)			(7)		.947		.947		
100194006	DAYTONA BEACH	FL		02/11/2025		.559		(26)			(26)		.533		.533		
100245073	KISSIMEE	FL		10/03/2025		.967		(7)			(7)		.960		.960		
100115044	LANCASTER	CA		07/14/2023		.914		(8)			(8)		.906		.906		
100173588	MIDDLETOWN	NJ		11/21/2024		1,174		(17)			(17)		1,157		1,157		
100244823	PITTSBURGH	PA		09/29/2025		.858		(31)			(31)		.827		.827		
100244942	PARTIAN	NJ		09/29/2025		.856		(31)			(31)		.827		.827		
100255052	MARIETTA	GA		11/19/2025		.861		(34)			(34)		.827		.827		
100091107	EL CENTRO	CA		01/13/2023		.815		(24)			(24)		.791		.791		
100182456	GRANDVILLE	MD		12/12/2024		4,623		(44)			(44)		4,579		4,579		
100025787	ORANGE	CA		09/20/2018		1,957		.152			.152		2,109		2,109		
100139154	BROOKLYN	NY		12/28/2023		.490		(19)			(19)		.471		.471		
100261129	NARROWSBURG	NY		12/05/2025		.936		(20)			(20)		.916		.916		
100205975	WAKE FOREST	NC		04/14/2025		.923		(16)			(16)		.907		.907		
100179509	NOBLESVILLE	IN		11/21/2024		.982		(6)			(6)		.976		.976		
100115662	CUMMING	GA		07/20/2023		1,853		(20)			(20)		1,833		1,833		
100196844	CAPE MAY COURT HOUSE	NJ		11/27/2023		.364		(10)			(10)		.354		.354		
100261549	WELFLEET	MA		12/08/2025		1,493		(48)			(48)		1,445		1,445		
100180105	MERINO	CO		11/25/2024		.901		(24)			(24)		.877		.877		
100235284	DAYTON	OR		08/29/2025		1,176		(19)			(19)		1,157		1,157		
100162552	RALEIGH	NC		06/12/2024		.918		(11)			(11)		.907		.907		
100253214	PAULEYS ISLAND	SC		10/30/2025		.789		(36)			(36)		.753		.753		
100201674	BAKERFIELD	CA		03/18/2025		.765		(36)			(36)		.729		.729		
100253777	PELUGERVILLE	TX		10/30/2025		.934		(24)			(24)		.910		.910		
100159664	OCEAN CITY	NJ		07/12/2024		.853		(22)			(22)		.831		.831		
100157919	ATLANTA	GA		07/09/2024		.822		(4)			(4)		.818		.818		
100175961	GAITHERSBURG	MD		11/05/2024		.597		(28)			(28)		.569		.569		
100277363	LAS VEGAS	NV		02/12/2026		.270		(7)			(7)		.263		.263		
100151865	ORLANDO	FL		05/10/2024		.828		(29)			(29)		.799		.799		
100161508	FORT WORTH	TX		07/30/2024		.850		(14)			(14)		.836		.836		
4010048318	WATERBURY	CT		03/22/2023		.878		(19)			(19)		.859		.859		
100223796	LAS VEGAS	NV		06/16/2025		.796		(24)			(24)		.772		.772		
100175156	MESQUITE	TX		11/05/2024		.807		(7)			(7)		.800		.800		
100162499	SCOTTSDALE	AZ		06/12/2024		.822		(22)			(22)		.800		.800		
100179535	HUNTSVILLE	UT		11/21/2024		3,459		(20)			(20)		3,439		3,439		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100246716	ATLANTIC BEACH	FL		10/15/2025		1,044			(44)			(44)	1,000	1,000			
100254863	MURRIETA	CA		11/17/2025		1,125		(47)			(47)		1,078	1,078			
100277037	SALIN	OR		02/06/2026		611		(14)			(14)		597	597			
100245218	AUSTIN	TX		10/06/2025		720		(16)			(16)		704	704			
100171707	LAWRENCEVILLE	GA		10/17/2024		900		(21)			(21)		879	879			
100149325	HOUSTON	TX		04/24/2024		2,698		(36)			(36)		2,662	2,662			
100182455	ST PETERSBURG	FL		12/12/2024		827		(19)			(19)		808	808			
100120353	PORT SAINT LUCIE	FL		06/18/2023		846		(13)			(13)		833	833			
100189385	FENTON	IA		01/14/2025		801		(37)			(37)		764	764			
100237101	PALATINE	IL		09/12/2025		855		(24)			(24)		831	831			
100160218	FRIENDSHIP	WI		07/18/2024		738		(20)			(20)		738	738			
100127721	EASTON	MA		09/08/2023		4,763		(119)			(119)		4,644	4,644			
100179381	MADISON	WI		12/27/2024		765		(12)			(12)		753	753			
100203936	SARATOGA SPRINGS	NY		03/26/2025		1,302		(19)			(19)		1,283	1,283			
100244444	SAN BERNARDINO	CA		09/29/2025		698		(33)			(33)		665	665			
100129471	GUNTER	TX		09/29/2023		883		(17)			(17)		866	866			
100166947	HAPPER	TX		09/13/2024		1,459		(44)			(44)		1,415	1,415			
100218732	HYATTSVILLE	MD		06/27/2025		682		(24)			(24)		658	658			
100235783	OAKLAND	CA		09/22/2025		899		(27)			(27)		872	872			
100101842	EAST WENTCHEE	IA		04/26/2023		917		(20)			(20)		897	897			
100203351	STEPHENS CITY	VA		03/27/2025		813		(33)			(33)		780	780			
100168057	CLERMONT	FL		09/20/2024		852		(16)			(16)		836	836			
100207334	DENNIS PORT	MA		04/29/2025		858		(4)			(4)		854	854			
100214850	BOHEMIA	NY		06/11/2025		797		(23)			(23)		774	774			
100159802	FLORIDA CITY	FL		06/16/2024		856		(18)			(18)		838	838			
100236304	SACRAMENTO	CA		09/19/2025		828		(32)			(32)		796	796			
100156388	KISSIMEE	FL		07/25/2024		729		(53)			(53)		676	676			
100177177	BURLESON	TX		01/16/2025		709		(33)			(33)		676	676			
100254980	VANCOUVER	WA		11/17/2025		1,483		(40)			(40)		1,443	1,443			
100152988	MERCED	CA		06/27/2024		33,236		(1,982)			(1,982)		31,254	31,254			
100257220	NASHVILLE	TN		11/26/2025		898		(26)			(26)		872	872			
100246304	SANTA FE	NM		10/10/2025		1,095		(24)			(24)		1,071	1,071			
10017226	SCOTTSDALE	AZ		04/26/2018		1,206		69			69		1,275	1,275			
100166377	LUTZ	FL		10/24/2024		699		(34)			(34)		665	665			
100176980	PHOENIX	AZ		11/15/2024		881		(16)			(16)		865	865			
100208715	BOJNE	WA		04/29/2025		1,090		(51)			(51)		1,039	1,039			
100168477	SOUTH BEACH	OR		09/25/2024		747		(26)			(26)		721	721			
100171599	ALBUQUERQUE	NM		10/16/2024		751		(30)			(30)		721	721			
100179918	CRANFORD BEACH	FL		11/25/2024		761		(21)			(21)		740	740			
100221516	DAHLONGA	GA		07/22/2025		825		(29)			(29)		796	796			
100140400	SUPRISE	AZ		01/18/2024		1,627		(42)			(42)		1,585	1,585			
100140673	PALERMO	CA		02/08/2024		788		(28)			(28)		760	760			
100177080	SACRAMENTO	CA		01/16/2025		738		(35)			(35)		703	703			
100220328	NAIIPA	ID		07/15/2025		898		(21)			(21)		837	837			
100191927	MAWAHAWIN	HI		10/13/2023		821		(12)			(12)		809	809			
100132678	SNEELVILLE	GA		11/03/2023		808		(11)			(11)		807	807			
100163367	POLOUT SPRINGS	GA		09/27/2024		701		(63)			(63)		638	638			
100140605	BEAUMONT	CA		01/19/2024		1,253		(19)			(19)		1,234	1,234			
100180365	CEDAR KNOLLS	NJ		11/25/2024		1,880		(5)			(5)		1,875	1,875			
100218214	WENTHERFORD	TX		06/26/2025		781		(37)			(37)		744	744			
100180491	CLEARWATER	FL		11/26/2024		884		(9)			(9)		876	876			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100247003	BEVERLY	MA		10/21/2025		745		(22)			(22)		723				
100025516	ESCONDIDO	CA		09/20/2018		1,446		141			141		1,587				
100206738	PLYMOUTH	MI		04/23/2025		2,527		(95)			(95)		2,432				
100218518	WARETOWN (TOWNSHIP OF	NJ		06/21/2025		10,158		(248)			(248)		9,910				
100074387	TEMPE	AZ		12/02/2021		1,764		(32)			(32)		1,732				
100268876	CHINOTEAPE ISLAND	VA		12/29/2025		520		(19)			(19)		501				
100226382	DALLAS	TX		07/30/2025		795		(32)			(32)		763				
100202222	WASHINGTON	DC		04/17/2025		786		(37)			(37)		749				
100138125	DAVENPORT	FL		12/14/2023		756		(9)			(9)		747				
100235339	STOCKTON	CA		08/29/2025		1,275		(58)			(58)		1,217				
100220623	TUCSON	AZ		07/15/2025		894		(17)			(17)		877				
100235124	LAVERGNE	AZ		06/28/2025		887		(10)			(10)		877				
100048521	QUEENS VILLAGE	NY		11/20/2020		1,576		78			78		1,654				
100175284	KANSAS CITY	MO		11/05/2024		5,697		(28)			(28)		5,669				
100273753	MESA	AZ		01/23/2026		449		(17)			(17)		432				
100168212	ATLANTA	GA		09/20/2024		875		(19)			(19)		856				
100138732	CHARLOTTE	NC		12/21/2023		736		(6)			(6)		730				
100218849	LINCOLN	NE		06/27/2025		808		(26)			(26)		782				
100218197	VISTA	CA		06/26/2025		799		(17)			(17)		782				
100261506	NORTH LOGAN	UT		12/12/2025		575		(21)			(21)		554				
100221052	OTTER LAKE	MI		07/18/2025		750		(29)			(29)		721				
100140765	DAVENPORT	FL		01/22/2024		700		(23)			(23)		677				
100168054	NORTH FORT WILERS	FL		09/20/2024		872		(16)			(16)		856				
100149497	APEX	NC		04/24/2024		867		(25)			(25)		842				
100238618	LEWISVILLE	NC		09/19/2025		1,163		(16)			(16)		1,147				
100127490	ODEN	UT		09/08/2023		878		(7)			(7)		871				
100267085	CHARLOTTE	NC		12/23/2025		850		(30)			(30)		820				
100165307	GLENARDEN	MD		08/29/2024		756							756				
100030808	SALINAS	CA		04/09/2019		1,414		131			131		1,545				
100227045	RALEIGH	NC		07/30/2025		829		(28)			(28)		801				
100110724	SAN ANTONIO	TX		06/11/2023		863		(6)			(6)		857				
100244789	BARNEGAT	NJ		09/29/2025		866		(27)			(27)		839				
100176653	WEST PALM BEACH	FL		11/15/2024		860		(53)			(53)		807				
100179535	SHOW LOW	AZ		11/21/2024		829		(22)			(22)		807				
100207089	PANAMA CITY BEACH	FL		04/24/2025		809		(30)			(30)		779				
100216544	MIDLAND	TX		06/23/2025		4,115		(109)			(109)		4,006				
100216282	BARTLETT	NH		06/20/2025		1,162		(18)			(18)		1,144				
100261505	SEABROOK ISLAND	SC		12/05/2025		1,435		(32)			(32)		1,403				
100200426	SANDY SPRINGS	GA		03/10/2025		1,233		(36)			(36)		1,197				
100152323	BRANTON	FL		05/17/2024		769		(21)			(21)		748				
100165730	AMBLER	PA		06/29/2024		715		(18)			(18)		697				
100066743	EATON RAPIDS	MI		06/02/2021		1,390		(16)			(16)		1,374				
100162574	ALLEN TOWN	PA		06/12/2024		13,181		(294)			(294)		12,887				
100123919	ATLANTA	GA		09/29/2023		4,023		(40)			(40)		3,983				
100142605	BIG BEAR LAKE	CA		02/08/2024		939		(18)			(18)		921				
100253877	FITCHBURG	MA		10/30/2025		915		(13)			(13)		902				
100119257	KISSIMEE	FL		07/31/2023		990		(2)			(2)		988				
100212884	YUCCA VALLEY	CA		05/29/2025		781		(32)			(32)		749				
100163811	WINTER GARDEN	FL		09/27/2024		819		(45)			(45)		774				
100186634	SLIDELL	LA		12/30/2024		976		(6)			(6)		968				
100229509	CORINTH	TX		06/15/2025		864		(22)			(22)		842				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100195612	WILDMAR	CA		07/15/2024		2,460		(77)			(77)		2,383	2,383			
100216522	PARKLAND	FL		06/23/2025		867		(6)			(6)		861	861			
100286781	APEX	NC		12/29/2025		277		(6)			(6)		269	269			
100193028	KISSIMEE	FL		02/10/2025		722		(23)			(23)		699	699			
100220219	KNOXVILLE	TN		08/13/2025		873		(31)			(31)		842	842			
100170075	ANDOVER	MA		10/08/2024		821		(28)			(28)		793	793			
100247011	SIMPSONVILLE	SC		10/22/2025		1,493		(20)			(20)		1,473	1,473			
100087129	MILL LANE	HI		11/04/2022		869		(19)			(19)		850	850			
100196883	EDISON	NJ		07/10/2024		1,395		(25)			(25)		1,370	1,370			
100244892	SOUTH HAVEN	MI		09/29/2025		1,108		(33)			(33)		1,075	1,075			
100229306	ALBURN	VT		06/18/2025		832		(23)			(23)		809	809			
100164520	LOGANVILLE	GA		08/21/2024		896		(13)			(13)		883	883			
100238478	MANNING	SC		09/19/2025		776		(19)			(19)		757	757			
100076224	LAKE WORTH	FL		01/07/2022		1,756		(44)			(44)		1,712	1,712			
100206401	DENVER	CO		05/22/2025		817		(11)			(11)		806	806			
100150705	JACKSONVILLE	FL		05/06/2024		872		(20)			(20)		852	852			
100169441	GARDEN VALLEY	ID		09/30/2024		2,058		(26)			(26)		2,032	2,032			
100174540	PORT CHARLOTTE	FL		10/31/2024		844		(28)			(28)		816	816			
100204528	NEIGHBURGH	NY		04/04/2025		767		(30)			(30)		737	737			
100236067	LAURENCEVILLE	GA		09/05/2025		843		(13)			(13)		830	830			
100171650	WINGATE	NC		10/16/2024		961		(25)			(25)		936	936			
100065133	SUN VALLEY	CA		07/14/2021		4,069		(92)			(92)		3,977	3,977			
100195528	CELINA	TX		02/24/2025		1,049		(4)			(4)		1,045	1,045			
100205993	LEHIGH ACRES	FL		05/09/2025		836		(11)			(11)		825	825			
100168487	CARY	NC		09/25/2024		939		(22)			(22)		917	917			
100200042	HELENA	AL		03/06/2025		872		(83)			(83)		865	865			
100120219	PEACHTREE CITY	GA		06/18/2023		4,194		(585)			(585)		4,111	4,111			
100236575	SANTA CLARITA	CA		09/12/2025		16,658		(22)			(22)		16,073	16,073			
100201032	CELINA	TX		03/12/2025		1,226		(5)			(5)		1,204	1,204			
100175984	SUGARLOAF	CA		11/25/2024		927		(145)			(145)		922	922			
100150682	HANFORD	CA		05/06/2024		4,991		(12)			(12)		4,846	4,846			
100244763	MANSFIELD	TX		09/29/2025		1,820		(27)			(27)		1,793	1,793			
100142156	CLAVIS	CA		02/29/2024		813		(25)			(25)		801	801			
100139509	PALMDALE	CA		12/28/2023		672		(12)			(12)		647	647			
100210192	ELGIN	IL		05/07/2025		857		(7)			(7)		845	845			
100195917	MIAMI	FL		11/13/2023		547		(12)			(12)		540	540			
100143009	AURORA	CO		02/12/2024		792		(30)			(30)		780	780			
100169004	STILLWATER	OK		09/30/2024		1,758		(32)			(32)		1,728	1,728			
100244913	FAVETTEVILLE	NC		09/29/2025		985		(13)			(13)		953	953			
100120667	ORLANDO	FL		08/24/2023		626		(15)			(15)		613	613			
100109355	SALT LAKE CITY	UT		06/12/2023		1,009		(69)			(69)		984	984			
100220483	LITCHFIELD PARK	AZ		07/15/2025		921		(15)			(15)		852	852			
100129894	HARTFORD	CT		09/27/2023		800		(79)			(79)		785	785			
100078332	CAPE CORAL	FL		02/10/2022		1,546		(30)			(30)		1,467	1,467			
100255360	SAN ANTONIO	TX		11/24/2025		1,295		(14)			(14)		1,265	1,265			
100178302	KEARNY	NJ		11/19/2024		758		(7)			(7)		744	744			
100100860	GRANITE FALLS	WA		04/28/2023		985		(13)			(13)		978	978			
100268877	IRVING	TX		12/29/2025		608		(18)			(18)		595	595			
100210340	PHOENIX	AZ		05/09/2025		748		(24)			(24)		730	730			
100142092	SACRAMENTO	CA		02/29/2024		713		(38)			(38)		689	689			
100218579	RICHMOND	TX		06/27/2025		1,797							1,759	1,759			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016355	COLUMBIA	SC		06/13/2024		969	(35)	(35)					934				
100137501	AGORA HILLS	CA		01/11/2024		772	(43)	(43)					729				
100254252	FISHERS	IN		11/06/2025		926	(22)	(22)					904				
100091578	SEVERN	MD		02/07/2023		787	(28)	(28)					759				
100228900	SANTA MARIA	CA		06/12/2025		1,419	(9)	(9)					1,410				
100253580	APEX	NC		10/30/2025		865	(35)	(35)					830				
100204724	OAKLAND	CA		04/09/2025		835	(25)	(25)					810				
10021438	KNOXVILLE	TN		06/02/2025		723	(23)	(23)					700				
100182377	DAVISONVILLE	GA		12/12/2024		822	(22)	(22)					800				
100154689	WILL INGBORO	NJ		07/19/2024		596	(27)	(27)					569				
401005860	BALTIMORE	MD		06/24/2023		784	(17)	(17)					767				
100133401	GASTONIA	NC		11/21/2023		203	(10)	(10)					193				
100161498	PHOENIX	AZ		07/30/2024		834	(19)	(19)					815				
100102732	KISSIMEE	FL		06/22/2023		813	(38)	(38)					775				
100206235	FREEMONT	NY		04/17/2025		795	(36)	(36)					759				
100203151	PRESOTT	AZ		03/27/2025		931	(33)	(33)					898				
100169039	LEHNSVILLE	NC		09/27/2024		1,067	(32)	(32)					1,035				
100180191	CLERMONT	FL		11/25/2024		871	(1)	(1)					870				
100210355	HOMESTEAD	FL		05/09/2025		2,027	(59)	(59)					1,968				
100221352	SPOTSVILVANIA	VA		07/22/2025		770	(14)	(14)					756				
100108195	MISSION	TX		05/24/2023		783	(26)	(26)					757				
100211987	DESERT HOT SPRINGS	CA		05/22/2025		816	(11)	(11)					805				
100253923	RALEIGH	NC		10/30/2025		800	(28)	(28)					772				
100166084	DAVENPORT	FL		09/09/2024		1,176	(21)	(21)					1,155				
100221689	BOYTON BEACH	FL		07/23/2025		855	(5)	(5)					850				
100206779	SANTA ROSA	CA		04/23/2025		1,085	(33)	(33)					1,052				
100203359	MISSION VIEJO	CA		03/27/2025		869	(17)	(17)					852				
100212711	TACOMA	WA		05/28/2025		885	(33)	(33)					852				
100137558	PROSPER	TX		12/08/2023		1,096	(6)	(6)					1,088				
100186869	DENVER	CO		01/07/2025		26,952	(789)	(789)					26,163				
100254548	DURHAM	NC		11/07/2025		810	(18)	(18)					792				
100101552	MANTO	NC		04/26/2023		3,143	(25)	(25)					3,118				
100272039	WEST SPRINGFIELD	MA		01/08/2026		561	(19)	(19)					542				
100257005	TAMPA	FL		11/26/2025		849	(36)	(36)					813				
100286869	BAILEYS HBR	WI		12/29/2025		559	(14)	(14)					545				
100149100	MOXINEY	TX		04/19/2024		721	(52)	(52)					669				
100172117	LAS VEGAS	NV		10/17/2024		881	(37)	(37)					844				
100162911	AUBURN	WA		06/12/2024		896	(14)	(14)					882				
100186856	TUSCON	AZ		09/25/2024		904	(22)	(22)					882				
100161105	VENICE	CA		07/24/2024		37,492	(959)	(959)					36,533				
100180764	GRANDER	TX		11/26/2024		1,111	(41)	(41)					1,070				
100221523	FOREY	IN		07/22/2025		890	(19)	(19)					871				
100136154	EDGEWOOD	WA		12/18/2023		831	(17)	(17)					814				
100219346	PORT ORANGE	FL		06/30/2025		708	(18)	(18)					690				
100078743	COTTONWOOD	AZ		02/25/2022		1,504	(87)	(87)					1,417				
100173371	PEACHTREE CITY	GA		10/30/2024		1,052	(11)	(11)					1,041				
100159244	ALEXANDER CITY	AL		07/15/2024		1,765	(30)	(30)					1,735				
100246627	GRAND LAKE	CO		10/15/2025		842	(16)	(16)					826				
100194125	ORLAND BEACH	FL		02/14/2025		668	(25)	(25)					643				
100218168	AUSTIN	TX		07/22/2025		1,515	(64)	(64)					1,451				
100254007	DAVISVILLE	GA		10/30/2025		862	(25)	(25)					837				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100110325	MAYWOOD	CA		06/30/2023		1,034		(3)			(3)		1,031	1,031			
100151594	ELL LAY	GA		05/10/2024		905		(5)			(5)		900	900			
100206094	TACOMA	WA		06/16/2025		1,023		(6)			(6)		1,015	1,015			
100188352	KANSAS CITY	MO		01/08/2025		1,431		(16)			(16)		1,415	1,415			
100174360	PORT ST. LUCIE	FL		10/31/2024		909		(15)			(15)		894	894			
100050256	SHERMET	WA		11/20/2020		1,648		30			30		1,678	1,678			
100235065	HOUSTON	TX		06/28/2025		863		(10)			(10)		853	853			
100152744	TOIS RIVER	NJ		05/22/2024		986		(38)			(38)		948	948			
100207053	QUEEN CREEK	AZ		04/24/2025		855		(20)			(20)		835	835			
100228596	FORT MILL	SC		06/11/2025		1,332		(34)			(34)		1,298	1,298			
100216675	SAN DIEGO	CA		06/23/2025		779		(17)			(17)		762	762			
100201797	SPRINGFIELD	VA		03/18/2025		702		(33)			(33)		669	669			
100158646	LAS VEGAS	NV		07/10/2024		518		(10)			(10)		508	508			
100236188	LAKE HAWASI CITY	AZ		09/10/2025		887		(20)			(20)		867	867			
100198357	OREI	UT		02/28/2025		800		(18)			(18)		782	782			
100117970	PANAMA CITY BEACH	FL		07/20/2023		1,004		(43)			(43)		961	961			
100174355	RIVERVIEW	FL		10/31/2024		1,001		(15)			(15)		986	986			
100185153	LAS VEGAS	NV		12/20/2024		702		(3)			(3)		699	699			
100277521	SEATTLE	WA		02/13/2026		269		(5)			(5)		264	264			
100207435	PEEKSKILL	NY		04/29/2025		875		(18)			(18)		857	857			
100215726	SOUTHPORT	NC		06/12/2025		875		(18)			(18)		857	857			
100156041	SAN BENITO	TX		06/18/2024		3,794		(112)			(112)		3,682	3,682			
100094637	PUNTA GORDA	FL		06/02/2022		915		(22)			(22)		893	893			
100172526	AVONDALE	AZ		10/23/2024		1,008		(14)			(14)		994	994			
100115035	TAMPA	FL		07/14/2023		1,197		(1)			(1)		1,196	1,196			
100201078	DANSONVILLE	GA		03/12/2025		854		(14)			(14)		840	840			
100236861	CENTRAL VALLEY	NY		09/12/2025		831		(24)			(24)		807	807			
100199899	AUSTIN	TX		03/06/2025		914		(6)			(6)		908	908			
100198991	VENICE	CA		02/28/2025		787		(20)			(20)		767	767			
100189116	DANSONVILLE	GA		01/13/2025		842		(10)			(10)		832	832			
100169069	SAINT JOHNS	FL		11/08/2024		1,526		(63)			(63)		1,463	1,463			
100071894	PORTLAND	OR		01/21/2022		1,636		(137)			(137)		1,499	1,499			
100163328	SAN BERNARDINO	CA		06/13/2024		1,758		(89)			(89)		1,669	1,669			
100185255	HUNTSVILLE	UT		01/24/2025		521		(19)			(19)		502	502			
100200864	TUSCALOOSA	AL		03/11/2025		795		(27)			(27)		768	768			
100235536	DURHAM	NC		08/29/2025		3,099		(44)			(44)		3,055	3,055			
100150576	LEHI	UT		05/08/2024		931		(11)			(11)		920	920			
100164432	CHANDLER	AZ		06/21/2024		897		(16)			(16)		881	881			
100207191	LEXINGTON	KY		04/28/2025		731		(33)			(33)		698	698			
100227086	BATON ROUGE	LA		07/30/2025		804		(31)			(31)		773	773			
100255029	KISSIMEE	FL		12/17/2025		942		(19)			(19)		923	923			
100149327	ROCKAWAY BEACH	OR		04/24/2024		855		(16)			(16)		839	839			
100090453	CYPRESS	TX		03/10/2022		1,574		(59)			(59)		1,515	1,515			
100076394	LEHI	UT		07/07/2022		1,937		(35)			(35)		1,902	1,902			
100246297	SEASIDE HEIGHTS	NJ		10/10/2025		2,289		(46)			(46)		2,243	2,243			
100192584	SCHUMBERG	IL		02/10/2025		760		(23)			(23)		737	737			
100169535	RENO	NV		09/30/2024		896		(15)			(15)		881	881			
100169541	WINTER PARK	FL		09/30/2024		3,870		(107)			(107)		3,763	3,763			
100193881	EL CERRITO	CA		02/28/2025		887		(25)			(25)		862	862			
100255587	APPLE VALLEY	CA		11/24/2025		1,133		(40)			(40)		1,093	1,093			
100115242	FLEMINGTON	NJ		07/17/2023		1,112		(24)			(24)		1,088	1,088			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100236023	GRAND PRAIRIE		TX		09/04/2025		981		(30)			(30)		951	951	951		
100156618	SUPRISE		AZ		06/24/2024		864		(12)			(12)		852	852	852		
401006485	MILWAUKEE		WI		01/10/2024		657		(16)			(16)		639	639	639		
100151133	MEMPHIS		TN		05/09/2024		776		(19)			(19)		757	757	757		
100174848	BETHLEHEM		PA		10/31/2024		811		(22)			(22)		789	789	789		
100214045	FORT MYERS		FL		05/29/2025		849		(26)			(26)		823	823	823		
100155888	BELLA VISTA		AR		06/17/2024		873		(16)			(16)		857	857	857		
100154673	MONROE		NY		07/19/2024		864		(6)			(6)		858	858	858		
100162830	BOSTON		MA		06/12/2024		834		(13)			(13)		821	821	821		
100071637	POCONO		CA		10/14/2021		2,031		(60)			(60)		1,971	1,971	1,971		
100229820	CHANTILLY		VA		06/20/2025		318		(13)			(13)		305	305	305		
100084708	EUGENE		OR		06/02/2022		1,810		(26)			(26)		1,784	1,784	1,784		
100134795	WINTER GARDEN		FL		10/30/2023		3,461		(87)			(87)		3,374	3,374	3,374		
100029119	CORAL SPRINGS		FL		10/26/2018		1,213		88			88		1,301	1,301	1,301		
100246473	BAKERSFIELD		CA		10/10/2025		766		(22)			(22)		744	744	744		
100164381	DEBARY		FL		06/21/2024		1,208		(2)			(2)		1,206	1,206	1,206		
100109857	CLIFTON		VA		06/12/2023		1,091		(9)			(9)		1,082	1,082	1,082		
100189344	DAVIE		FL		01/13/2025		2,255		(42)			(42)		2,213	2,213	2,213		
100228568	NORTH HIGHLANDS		CA		09/10/2025		844		(16)			(16)		826	826	826		
100243892	DELRAY BEACH		FL		09/29/2025		779		(12)			(12)		767	767	767		
100226762	FEDMOND		WA		07/30/2025		928		(5)			(5)		923	923	923		
100155922	KISSIMEE		FL		06/17/2024		6,767		(186)			(186)		6,581	6,581	6,581		
100147005	OCEAN CITY		NJ		03/27/2024		1,257		(13)			(13)		1,244	1,244	1,244		
100238437	NORTH PORT		FL		09/19/2025		900		(6)			(6)		894	894	894		
100254173	PROSPER		TX		11/06/2025		6,408		(173)			(173)		6,235	6,235	6,235		
100201699	IRVING		TX		03/18/2025		921		(29)			(29)		792	792	792		
100268663	SUN LAKES		AZ		12/29/2025		607		(13)			(13)		594	594	594		
100245453	SACRAMENTO		CA		10/06/2025		1,345		(53)			(53)		1,292	1,292	1,292		
100203512	SPRING		TX		03/26/2025		881		(16)			(16)		865	865	865		
100103680	VICTORVILLE		CA		05/08/2023		778		(9)			(9)		769	769	769		
100221038	MIAMI		FL		07/18/2025		759		(24)			(24)		735	735	735		
100205898	NAPLES		FL		04/14/2025		949		(3)			(3)		946	946	946		
100157205	HIALEAH		FL		02/20/2025		2,992		(154)			(154)		2,838	2,838	2,838		
100139250	WINDSOR HILL		MD		12/28/2023		717		(2)			(2)		715	715	715		
100152730	HELIET		CA		05/22/2024		855		(35)			(35)		820	820	820		
100153421	MAPERVILLE		IL		05/30/2024		809		(17)			(17)		792	792	792		
100146940	LAKE HAVASI CITY		AZ		03/26/2024		850		(15)			(15)		835	835	835		
100148220	PIGEON FORGE		TN		04/12/2024		833		(13)			(13)		820	820	820		
100235286	OAKLAND		CA		08/29/2025		821		(31)			(31)		790	790	790		
100164675	LAS VEGAS		NV		06/26/2024		901		14			14		915	915	915		
100046630	GAITHERSBURG		MD		11/25/2020		1,152		24			24		1,176	1,176	1,176		
100049697	FEDERAL WAY		WA		11/20/2020		1,514		(38)			(38)		1,476	1,476	1,476		
100065555	PELIGERVILLE		TX		07/28/2021		1,986		(55)			(55)		1,931	1,931	1,931		
100229072	BLUE RIDGE		GA		06/14/2025		793		(21)			(21)		772	772	772		
100226972	PEORIA		AZ		07/30/2025		788		(16)			(16)		772	772	772		
100174603	ROYAL OAK		MI		10/31/2024		1,478		(55)			(55)		1,423	1,423	1,423		
100069072	BOTHELL		WA		09/01/2021		4,150		(42)			(42)		4,108	4,108	4,108		
100178469	SKOKIE		IL		11/21/2024		800		(22)			(22)		778	778	778		
100192516	LINCOLNSHIRE		IL		02/24/2025		584		(10)			(10)		574	574	574		
100218504	KATY		TX		06/27/2025		2,697		(29)			(29)		2,668	2,668	2,668		
100173181	HENDERSON		NV		10/30/2024		1,230		(33)			(33)		1,197	1,197	1,197		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100254821	MIDLAND	TX		11/17/2025		712		(24)			(24)		688	688			
100174228	LAKE HAVASI CITY	AZ		10/31/2024		795		(30)			(30)		765	765			
100200634	SACRAMENTO	CA		03/11/2025		867		(17)			(17)		850	850			
100188383	CHARLOTTE	NC		01/06/2025		872		(22)			(22)		850	850			
100244975	ATTLEBORO	MA		09/29/2025		1,781		(63)			(63)		1,718	1,718			
100220441	LEAGUE CITY	TX		07/15/2025		727		(23)			(23)		704	704			
100088835	MURRELLS INLET	SC		11/15/2022		911		(6)			(6)		905	905			
100235825	SACRAMENTO	CA		09/04/2025		819		(27)			(27)		792	792			
100156097	DURHAM	NC		06/18/2024		917		(5)			(5)		912	912			
100120127	REDDING	CA		06/11/2023		943		(9)			(9)		934	934			
100255824	VALLEJO	CA		11/24/2025		1,152		(21)			(21)		1,131	1,131			
100177942	MOUNT JACKSON	VA		01/16/2025		710		(33)			(33)		677	677			
100220695	CLARKSVILLE	TN		06/14/2025		848		(17)			(17)		831	831			
100148067	BOGART	GA		04/10/2024		825		(2)			(2)		823	823			
100185167	PESEDA	CA		12/20/2024		888		(18)			(18)		870	870			
100091996	NEW HAVEN	CT		02/09/2023		820		97			97		917	917			
100216244	CABLE	WI		06/20/2025		899		(27)			(27)		872	872			
100200532	MARLBHEAD	MA		03/11/2025		2,300		(78)			(78)		2,222	2,222			
100049108	GLENDALE	CA		11/20/2020		2,065		(37)			(37)		2,028	2,028			
100140552	LAKE LEE LANU	MI		01/19/2024		878		(16)			(16)		862	862			
100147846	MELISSA	TX		04/08/2024		997		(7)			(7)		990	990			
401005235	WOODRUFF	SC		06/20/2023		755		(28)			(28)		727	727			
100175894	BANNING	CA		11/12/2024		911		(19)			(19)		892	892			
100194758	CORINTH	TX		02/21/2025		897		(6)			(6)		891	891			
100277501	LANSDALE	PA		02/13/2026		285		(4)			(4)		281	281			
100161519	CHARLOTTE	NC		12/06/2024		823		(27)			(27)		796	796			
100268714	SAN DIEGO	CA		12/29/2025		295		(7)			(7)		288	288			
100220981	MILWAUKEE	OR		07/18/2025		802		(25)			(25)		777	777			
100268700	PORT HUEHNE	CA		12/29/2025		302		(7)			(7)		295	295			
100192896	HAMPSTEAD	NC		02/10/2025		802		(17)			(17)		785	785			
100134898	BUFFORD	GA		10/30/2023		715		(7)			(7)		708	708			
100229883	SUGAR LAND	TX		06/18/2025		3,142		(86)			(86)		3,056	3,056			
100108112	GALVESTON	TX		05/24/2023		791		(19)			(19)		772	772			
100156170	CAPE CANAVERAL	FL		06/20/2024		682		(33)			(33)		649	649			
100152859	FAIETTEVILLE	NC		05/22/2024		855		(24)			(24)		831	831			
100205770	MADISON	WI		04/14/2025		809		(11)			(11)		798	798			
100247212	NOBLESVILLE	IN		10/23/2025		859		(25)			(25)		834	834			
100161674	LONG BEACH	CA		07/31/2024		746		(25)			(25)		721	721			
100156630	SAFETY HARBOR	FL		07/10/2024		1,305		(2)			(2)		1,303	1,303			
100186286	DAYTONA BEACH	FL		12/27/2024		763		(33)			(33)		730	730			
100091741	GAHESVILLE	VA		03/24/2023		617		(33)			(33)		584	584			
100192636	AURORA	CO		02/10/2025		1,098		(8)			(8)		1,090	1,090			
100194988	KATY	TX		02/14/2025		846		(34)			(34)		812	812			
100267100	ROUND ROCK	TX		12/23/2025		951		(10)			(10)		941	941			
100268760	NORTH CHARLESTON	SC		12/29/2025		565		(15)			(15)		550	550			
100140270	NAPERVILLE	IL		01/18/2024		773		(7)			(7)		766	766			
100080824	ARVADA	CO		03/17/2022		1,628		(77)			(77)		1,551	1,551			
100211570	SIMI VALLEY	CA		06/23/2025		811		(22)			(22)		789	789			
100220082	DAVENPORT	FL		06/14/2025		968		(29)			(29)		939	939			
100220069	UNITY	WI		07/18/2025		865		(27)			(27)		838	838			
100238310	SANTA CLARITA	CA		09/19/2025		737		(31)			(31)		706	706			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100142663	WESTERVILLE	OH		02/08/2024		869	(15)				(15)		854		854		
100171861	HESPERIA	CA		10/17/2024		914	(20)				(20)		894		894		
100155892	SAN DIEGO	CA		06/17/2024		940	(14)				(14)		926		926		
100163048	EUGENE	OR		06/13/2024		1,070	(27)				(27)		1,043		1,043		
100115881	OAK ISLAND	NC		07/20/2023		936	(18)				(18)		918		918		
100091662	DELEHI	CA		01/27/2023		1,399	(36)				(36)		1,363		1,363		
100101545	CHICO	CA		04/26/2023		1,118	(3)				(3)		1,115		1,115		
100078797	CHARLOTTE	NC		02/24/2022		1,738					(31)		1,707		1,707		
100267240	ROILETT	TX		12/24/2025		2,643	(84)				(84)		2,559		2,559		
100247608	PORTLAND	OR		10/29/2025		794	(34)				(34)		760		760		
100195471	HOLTVILLE	CA		02/24/2025		828	(5)				(5)		823		823		
100065627	RANCHO CUCAMONGA	CA		07/28/2021		2,309	(54)				(54)		2,255		2,255		
100164671	BURLESON	TX		06/26/2024		1,077	(24)				(24)		993		993		
401009347	O'FALLON	IL		03/28/2025		760	(14)				(14)		746		746		
100172603	LEHI	UT		10/23/2024		846	(25)				(25)		821		821		
100074201	SACRAMENTO	CA		12/09/2021		1,688	(91)				(91)		1,597		1,597		
100087723	PERRIS	CA		10/07/2022		887	(16)				(16)		871		871		
100161141	WEEKI WACHEE	FL		07/24/2024		1,042	(1)				(1)		1,041		1,041		
100115780	MORENO VALLEY	CA		07/20/2023		954	(15)				(15)		939		939		
100177358	LAUREL	MD		01/16/2025		224	(9)				(9)		215		215		
100194625	NAMPA	ID		02/14/2025		851	(27)				(27)		824		824		
100216749	NORTH HAVEN	CT		06/25/2025		685	(32)				(32)		653		653		
100146875	DURHAM	NC		04/12/2024		921	(13)				(13)		908		908		
100210288	PHILADELPHIA	PA		09/09/2025		1,030							1,030		1,030		
100088088	KISSIMEE	FL		10/25/2022		832	(35)				(35)		797		797		
100133483	NORTH PORT	FL		10/19/2023		762	(14)				(14)		748		748		
4010046745	TRENTON	NJ		09/31/2023		836	(21)				(21)		815		815		
100253941	BURNSVILLE	NC		10/30/2025		968	(11)				(11)		957		957		
100205740	TUSCON	AZ		04/14/2025		749	(7)				(7)		742		742		
100108430	HAVERSTRAW	NY		09/25/2023		863	(25)				(25)		838		838		
100140020	CAPE MAY	NJ		01/09/2024		784	(13)				(13)		771		771		
100142844	STRAIN	TX		02/09/2024		762	3				3		765		765		
100226668	FREDMOND	WA		07/30/2025		775	(36)				(36)		739		739		
100265385	PITTSBURG	CA		12/19/2025		459	(20)				(20)		439		439		
100257085	LOUISVILLE	KY		11/26/2025		1,145	(53)				(53)		1,092		1,092		
100164736	STOVER	MO		06/26/2024		908	(21)				(21)		887		887		
100076415	ROSELLE	GA		12/23/2021		1,916	(21)				(21)		1,895		1,895		
100253489	HUELL	NJ		10/30/2025		911	(31)				(31)		880		880		
100209642	MODESTO	CA		05/02/2025		777	(20)				(20)		757		757		
100165461	INDEPENDENCE	IN		08/29/2024		771	(21)				(21)		750		750		
100207158	NORTH LAS VEGAS	NV		04/28/2025		792	(24)				(24)		768		768		
100103662	PALMDALE	CA		05/08/2023		722	(30)				(30)		692		692		
100233135	LAS VEGAS	NV		10/30/2025		6,174	(92)				(92)		6,082		6,082		
100218613	GREENVILLE	SC		06/27/2025		2,021	(63)				(63)		1,958		1,958		
100166431	SAN BERNARDINO	CA		10/31/2024		923	(43)				(43)		880		880		
100220115	SPRING	TX		08/14/2025		798	(27)				(27)		771		771		
100120574	SOUTH FULTON	GA		06/18/2023		710	(29)				(29)		681		681		
100180017	BOZEMAN	MT		11/25/2024		899	(17)				(17)		882		882		
100201066	DURHAM	NC		03/12/2025		857	(20)				(20)		837		837		
100142782	LEHI	UT		02/08/2024		2,269	(20)				(20)		2,249		2,249		
100156526	CAPE CORAL	FL		07/25/2024		841	(48)				(48)		793		793		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014251	ASHEVILLE	NC		02/08/2024		7,667		(197)			(197)		7,470		7,470		
10021969	BALTIMORE	MD		07/10/2025		814		(28)			(28)		786		786		
10021494	FORT LEE	NJ		06/11/2025		808		(22)			(22)		786		786		
10015760	NEW MILFORD	NJ		02/20/2025		781		(20)			(20)		761		761		
10016981	FRESNO	CA		09/30/2024		1,774		(48)			(48)		1,726		1,726		
100013104	CLARKSBURG	MD		06/25/2017		808		134			134		942		942		
100157435	DARTMOUTH	MA		02/20/2025		714		(12)			(12)		702		702		
100165715	LENOIR CITY	TN		08/29/2024		787		(48)			(48)		739		739		
10015214	HENDERSON	NV		06/17/2024		7,185		(203)			(203)		6,982		6,982		
100274111	MERIDIAN	ID		01/27/2026		314		(11)			(11)		313		313		
100210072	BOLIVIA	NC		06/07/2025		814		(8)			(8)		806		806		
100210499	MIRAMAR	FL		05/12/2025		1,025		(47)			(47)		978		978		
100152224	VICTORVILLE	CA		06/17/2024		889		(16)			(16)		873		873		
100059877	ELIZABETH	NJ		03/26/2021		2,278		(68)			(68)		2,210		2,210		
100194779	SAN ANTONIO	TX		02/21/2025		827		(19)			(19)		808		808		
100161992	AUBREY	TX		07/31/2024		633		(26)			(26)		607		607		
100253372	WILLIAM	IN		10/30/2025		868		(25)			(25)		843		843		
100159865	BATON ROUGE	LA		07/12/2024		759		(27)			(27)		731		731		
100171635	SELBVILLE	DE		10/16/2024		4,748		(114)			(114)		4,634		4,634		
100115771	FORT LAUDERDALE	FL		07/20/2023		1,062		(7)			(7)		1,055		1,055		
100247113	MORRIS PLAINS	NJ		10/22/2025		906		(28)			(28)		878		878		
100189219	CHARLOTTE	NC		01/13/2025		1,340		(7)			(7)		1,333		1,333		
100102930	STUART	FL		06/22/2023		2,018		(70)			(70)		1,948		1,948		
100168480	AURORA	CO		09/25/2024		881		(16)			(16)		865		865		
100255613	RALEIGH	NC		11/24/2025		963		(7)			(7)		956		956		
100172988	BLOD LAKE	NJ		10/21/2024		891		(26)			(26)		865		865		
100074489	WOODLAND HILLS	CA		12/14/2021		1,869		(45)			(45)		1,824		1,824		
100186837	SCHUMBERG	IL		02/10/2025		888		(5)			(5)		883		883		
100175679	SARASOTA	FL		11/12/2024		918		(23)			(23)		895		895		
100071615	CLAVIS	CA		10/14/2021		1,898		(59)			(59)		1,839		1,839		
100243751	WALDORF	MD		09/29/2025		505		(9)			(9)		496		496		
100169059	DALLAS	TX		09/27/2024		885		(15)			(15)		870		870		
100166287	TOLLESON	AZ		09/20/2024		850		(21)			(21)		829		829		
100211844	EASTHAM	MA		05/19/2025		39,236		(902)			(902)		38,334		38,334		
100216275	WASHINGTON	DC		06/20/2025		1,070		(6)			(6)		1,064		1,064		
100202798	SARASOTA	FL		03/24/2025		795		(23)			(23)		772		772		
100155100	PHOENIX	AZ		07/19/2024		865		(26)			(26)		839		839		
100172841	KALAMIA	MA		10/25/2024		865		(40)			(40)		825		825		
100182133	INDIAN TRAIL	NC		12/12/2024		11,947		(225)			(225)		11,722		11,722		
100074202	SACRAMENTO	CA		12/09/2021		1,708		(82)			(82)		1,626		1,626		
100076076	GARDEN GROVE	CA		07/07/2022		1,990		(53)			(53)		1,927		1,927		
100253779	KANNAPOLIS	NC		10/30/2025		877		(29)			(29)		848		848		
100171639	FRESNO	CA		10/16/2024		1,101		(33)			(33)		1,068		1,068		
100170105	MODESTO	CA		10/08/2024		915		(28)			(28)		887		887		
100167634	SANFORD	FL		09/19/2024		896		(9)			(9)		887		887		
100213710	MESQUITE	TX		05/29/2025		710		(20)			(20)		690		690		
100049029	MIAMI	FL		11/20/2020		1,205		45			45		1,250		1,250		
100163367	MOUNT AERY	MD		06/13/2024		935		(10)			(10)		925		925		
100268490	CLEARWATER	FL		12/29/2025		869		(22)			(22)		847		847		
100247195	OREN	UT		10/23/2025		694		(23)			(23)		671		671		
100140827	WEST PALM BEACH	FL		03/06/2024		1,061		(53)			(53)		1,008		1,008		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009220	BEAUFORT	SC		11/16/2022		.446		(13)			(13)		.433				
10017653	HEIDERSIN	NV		11/15/2024		1,087		(30)			(30)		1,057				
10010849	FRESNO	CA		05/25/2023		4,635		(72)			(72)		4,563				
100201478	CARY	NC		03/12/2025		1,369		(27)			(27)		1,342				
100200597	HANDVER PARK	IL		03/11/2025		1,028		(18)			(18)		1,010				
100060612	BROOKLYN	NY		03/15/2022		1,658		(60)			(60)		1,598				
100274421	FLAGSTAFF	AZ		02/13/2026		.298		(8)			(8)		.290				
100233759	TEHACHAPI	CA		10/30/2025		890		(25)			(25)		865				
100207004	PRINCETON	IN		04/24/2025		737		(36)			(36)		701				
100210654	LAKE ARIEL	PA		05/15/2025		1,020		(26)			(26)		994				
100255633	CHESTERTON	IN		11/24/2025		1,197		(36)			(36)		1,161				
100162526	MORROSS	GA		06/12/2024		830		(13)			(13)		817				
100160940	VALLEJO	CA		07/24/2024		842		(25)			(25)		817				
100172553	FRISSO	CO		10/23/2024		833		(27)			(27)		806				
100254904	MANASSAS	VA		11/17/2025		997		(37)			(37)		960				
100236923	KENSINGTON	CA		09/12/2025		.751		(29)			(29)		.722				
100209864	ENGLEWOOD	CO		06/11/2025		1,790		(84)			(84)		1,706				
100149799	CORDOVA	TN		04/26/2024		699		(41)			(41)		658				
100138691	BAKERSFIELD	CA		02/02/2024		.888		(6)			(6)		.892				
100204780	INGLEWOOD	CA		04/09/2025		916		(9)			(9)		907				
100266669	MACUNGIE	PA		12/23/2025		542		(20)			(20)		522				
100219621	SACRAMENTO	CA		07/07/2025		954		(7)			(7)		947				
100141266	ODESSA	TX		01/30/2024		972		(1)			(1)		971				
100165237	LONG BEACH	CA		08/29/2024		891		(21)			(21)		870				
100175171	MERIDIAN	ID		11/05/2024		.895		(25)			(25)		.870				
100154661	FOREY	TX		05/10/2024		6,267		(137)			(137)		6,130				
100202753	PECORIA	AZ		03/24/2025		3,068		(103)			(103)		2,965				
100243274	NORTH ANDOVER	MA		09/26/2025		789		(21)			(21)		768				
100238990	POOLER	GA		09/23/2025		791		(32)			(32)		759				
100218704	NAVAREE	FL		06/27/2025		1,228		(34)			(34)		1,194				
100160909	LITTLE ELM	TX		07/24/2024		850		(14)			(14)		836				
100188664	PARADISE VALLEY	AZ		02/10/2025		1,007		(47)			(47)		960				
100054057	MANALAPAN	NJ		03/23/2021		1,188		(91)			(91)		1,097				
4010067302	ARGON	OH		04/29/2024		236		(5)			(5)		231				
100147935	SOUTH LAKE TAHOE	CA		04/08/2024		11,247		(138)			(138)		11,109				
100131854	DANBURY	CT		10/06/2023		1,370		(24)			(24)		1,346				
100203436	SAN ANTONIO	TX		03/27/2025		813		(30)			(30)		783				
100186336	ANNA	TX		12/30/2024		861		(14)			(14)		847				
100130432	CHERRY HILL	NJ		09/28/2023		897		(19)			(19)		878				
100267136	WEST DOVER	VT		12/23/2025		908		(26)			(26)		882				
100102015	HIGHLAND VILLAGE	TX		04/14/2023		957		(1)			(1)		956				
100269893	JACKSONVILLE	FL		12/29/2025		801		(34)			(34)		767				
100185241	PHOENIX	AZ		01/24/2025		7,253		(35)			(35)		7,218				
100048519	INDIANTLCTIC	FL		11/20/2020		1,295		(7)			(7)		1,288				
100175265	ROOSEVELT	NY		11/05/2024		956		(7)			(7)		949				
100161526	SAINT GEORGE	UT		07/30/2024		827		(19)			(19)		808				
100149308	GERMERTOWN	TX		04/24/2024		850		(16)			(16)		834				
100254221	HOUSTON	TX		11/06/2025		908		(30)			(30)		878				
100202260	HARRISON TOWNSHIP	MI		04/17/2025		11,177		(348)			(348)		10,829				
100160092	DAYTONA BEACH	FL		07/17/2024		845		(18)			(18)		827				
100192732	PHOENIX	AZ		02/10/2025		856		(15)			(15)		841				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100238651	SPRING	TX		09/19/2025		829	(30)				(30)		799	799	799		
100084622	PORTER	TX		06/02/2022		801	(16)				(16)		785	785	785		
100255571	SPRING HILL	TN		11/24/2025		1,203	(43)				(43)		1,160	1,160	1,160		
100203030	NEW BERLIN	WI		04/25/2025		784	(18)				(18)		766	766	766		
100173182	HENDERSON	WV		10/30/2024		916	(24)				(24)		892	892	892		
100190407	MONKS CORNER	SC		03/20/2025		852	(17)				(17)		835	835	835		
100163446	TUJUNGA	MEX		06/16/2024		3,549							3,549	3,549	3,549		
100228400	AUBURN	IA		08/11/2025		784		(21)			(21)		763	763	763		
100135446	SAINT AUGUSTINE	FL		11/13/2023		1,381							1,381	1,381	1,381		
100272735	VALESE	NC		01/09/2026		291		(11)			(11)		280	280	280		
100272713	MINNETONKA	MN		02/10/2026		291		(11)			(11)		280	280	280		
100163120	ALEDO	TX		06/13/2024		1,353		(15)			(15)		1,338	1,338	1,338		
100203563	NAPERVILLE	IL		03/26/2025		798		(14)			(14)		784	784	784		
100118711	FARMINGDALE	NY		07/25/2023		1,012		(18)			(18)		994	994	994		
100209495	WEBSTER	MA		05/01/2025		799		(20)			(20)		779	779	779		
100277502	SOLVANG	CA		02/13/2026		306		(9)			(9)		297	297	297		
100190128	WINNER	GA		01/21/2025		809		(23)			(23)		786	786	786		
100053530	CHESAPEAKE	VA		03/23/2021		3,849		(249)			(249)		3,600	3,600	3,600		
100119360	CUMMING	GA		07/31/2023		956	(5)				(5)		951	951	951		
100213802	CHANDLER	AZ		05/29/2025		1,423	(47)				(47)		1,376	1,376	1,376		
100100942	MANASSAS	VA		04/28/2023		934	(31)				(31)		903	903	903		
100118837	NORTHLAKE	TX		01/08/2025		901	(8)				(8)		893	893	893		
100245450	FOREST GROVE	OR		10/06/2025		2,528	(38)				(38)		2,490	2,490	2,490		
100147418	AUSTIN	TX		04/08/2024		995	(9)				(9)		986	986	986		
100138636	SAN ANTONIO	TX		02/02/2024		604	(36)				(36)		568	568	568		
100173301	NOBLESVILLE	IN		10/30/2024		1,057	(14)				(14)		1,043	1,043	1,043		
100229973	BIRCHWOOD	WI		06/18/2025		727	(31)				(31)		696	696	696		
100174989	SAINT AUGUSTINE	FL		10/31/2024		1,109	(56)				(56)		1,053	1,053	1,053		
100277524	TANNERSVILLE	PA		02/13/2026		512	(14)				(14)		498	498	498		
100155923	BALTIMORE	MD		06/17/2024		832	(19)				(19)		813	813	813		
100253173	TONS RIVER	NJ		10/30/2025		852	(29)				(29)		823	823	823		
100164897	DIXSON CITY	PA		08/28/2024		741	(23)				(23)		718	718	718		
100150659	CAPE MAY	NJ		05/06/2024		1,145	(29)				(29)		1,116	1,116	1,116		
100221192	MELBOURNE	AUS		07/21/2025		837	(19)				(19)		818	818	818		
100130454	PORT CHESTER	NY		09/28/2023		934	(18)				(18)		916	916	916		
100227168	PUNTA GORDA	FL		07/30/2025		761	(30)				(30)		731	731	731		
100192903	WILLIAMSTOWN	NJ		02/10/2025		815	(14)				(14)		801	801	801		
100261222	PORTLAND	OR		12/05/2025		970	(16)				(16)		954	954	954		
100179657	STOCKTON	CA		11/22/2024		783	(15)				(15)		768	768	768		
100206724	EASTVALE	CA		04/23/2025		990	(17)				(17)		973	973	973		
100272286	SAN BERNARDINO	CA		01/08/2026		515	(23)				(23)		492	492	492		
100168124	SEBRING	FL		09/20/2024		570	(17)				(17)		553	553	553		
100175957	SAINT CLOUD	FL		11/14/2024		1,556	(11)				(11)		1,555	1,555	1,555		
100194231	ALLEN	TX		02/14/2025		3,264	(48)				(48)		3,216	3,216	3,216		
100169654	NORTH HIGHLANDS	CA		09/30/2024		875	(25)				(25)		850	850	850		
100146705	DESERT HOT SPRINGS	CA		03/20/2024		799	(35)				(35)		764	764	764		
100235014	PHOENIX	AZ		06/28/2025		845	(11)				(11)		834	834	834		
100171218	MESA	AZ		10/16/2024		1,656	(77)				(77)		1,579	1,579	1,579		
100212304	WOODBURY	NY		05/22/2025		1,684	(24)				(24)		1,660	1,660	1,660		
100148339	NORTH LAS VEGAS	NV		04/12/2024		1,095	(5)				(5)		1,090	1,090	1,090		
100228663	BOISE	ID		06/11/2025		798	(30)				(30)		768	768	768		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100200455	LAS VEGAS	NV		03/10/2025		531		(12)			(12)		519				
10016394	SAN PEDRO	CA		04/10/2018		1,976		(39)			(39)		1,937				
100244909	BRIGHT ME	NJ		09/29/2025		1,321		(44)			(44)		1,277				
100188881	MILLERSVILLE	MD		01/09/2025		750		(13)			(13)		737				
100180743	BRIGHT ME	NJ		11/28/2024		782		(39)			(39)		743				
100195220	LIVINSTON	NJ		02/24/2025		802		(15)			(15)		787				
100219491	COTTAGE GROVE	IN		07/07/2025		680		(21)			(21)		659				
100111480	BROXX	NY		06/29/2023		1,446		191			191		1,637				
100168484	PALM DESERT	CA		09/25/2024		901		(16)			(16)		885				
100131988	OREN	UT		10/13/2023		898		(10)			(10)		888				
100273114	LORIS	SC		01/15/2026		582		(6)			(6)		576				
100245712	HAVELOCK	NC		10/06/2025		942		(16)			(16)		926				
100233613	VICTORVILLE	CA		10/30/2025		944		(18)			(18)		926				
100238656	WILLINGTON	DE		09/19/2025		825		(24)			(24)		801				
100195215	STAR	ID		02/24/2025		846		(6)			(6)		840				
100149492	MOCKNEY	TX		04/24/2024		929		(15)			(15)		914				
100257045	SUNRISE	FL		11/26/2025		763		(35)			(35)		728				
100245245	FORT COLLINS	CO		10/06/2025		837		(31)			(31)		806				
100149568	NORTH CHARLESTON	SC		06/07/2024		860		(14)			(14)		846				
100080923	WHEAT RIDGE	CO		04/01/2022		1,769		(12)			(12)		1,757				
100158711	LARGO	FL		07/09/2024		888		(2)			(2)		886				
100245441	CUMMING	GA		11/07/2025		1,144		(30)			(30)		1,114				
100110465	GRABURY	TX		06/30/2023		967		(11)			(11)		956				
100243407	ROSMAN	NC		09/26/2025		671		(32)			(32)		639				
100245350	LEWISTON	ID		10/06/2025		31,491		(1,503)			(1,503)		29,988				
100149638	BEAUMONT	CA		04/26/2024		1,096		(14)			(14)		1,084				
100267093	MUSKIEVILLE	TN		12/23/2025		888		(17)			(17)		871				
100228551	FREDERICK	MD		06/11/2025		847		(19)			(19)		828				
100210069	GLASSBORO	NJ		05/07/2025		910		(5)			(5)		905				
100210632	DURHAM	NC		05/15/2025		847		(24)			(24)		823				
100136647	MARGATE	NJ		11/22/2023		727		(16)			(16)		711				
100143054	LITTLE RIVER	SC		02/14/2024		477		(24)			(24)		463				
100171525	SALER	OR		10/16/2024		1,361		(10)			(10)		1,351				
100065383	SUPERSIDE BEACH	SC		07/28/2021		1,983		(54)			(54)		1,929				
100142971	FRISCO	CO		02/09/2024		17,783		(425)			(425)		17,358				
100162065	PORT HELENIE	CA		07/31/2024		1,288		(48)			(48)		1,240				
100156626	KALIRIAN	TX		06/24/2024		914		(11)			(11)		903				
100194136	NAIPIA	ID		02/14/2025		982		(22)			(22)		960				
100227249	CHARLOTTE	NC		07/31/2025		841		(30)			(30)		811				
100207488	HAWLEY	PA		04/29/2025		641		(29)			(29)		612				
100169046	WINTER HAVEN	FL		09/27/2024		753		(11)			(11)		742				
100168250	FREDERICKSBURG	VA		09/20/2024		884		(18)			(18)		866				
100170339	POOLER	GA		10/08/2024		986		(17)			(17)		969				
100272486	SAN DIEGO	CA		01/08/2026		297		(8)			(8)		289				
100209529	CHICAGO	IL		05/02/2025		862		(18)			(18)		844				
100074146	SALINAS	CA		12/09/2021		1,789		(105)			(105)		1,684				
100178236	MESA	AZ		11/19/2024		829		(37)			(37)		792				
100103068	EAST PATCHOGUE	NY		04/21/2023		839		(26)			(26)		813				
100148307	PORT SAINT LUCIE	FL		04/10/2024		846		(14)			(14)		832				
100235345	WESTON	FL		06/29/2025		852		(23)			(23)		829				
100259252	MIAMI GARDENS	FL		12/02/2025		867		(2)			(2)		865				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100243793	OAK ISLAND	NC		09/29/2025		696	(33)	(33)			(33)		663				
100192316	FT WORTH	TX		01/31/2025		830	(24)	(24)			(24)		806				
100143991	MONEY	NY		03/06/2024		820	(33)	(33)			(33)		787				
100142941	WELLS	NE		02/09/2024		776	(15)	(15)			(15)		761				
100245750	MARTINA	CA		10/29/2025		905	(19)	(19)			(19)		886				
100146949	LOS ANGELES	CA		03/20/2024		847	(29)	(29)			(29)		818				
10024856	DALLAS	TX		06/11/2025		1,673	(75)	(75)			(75)		1,598				
100245016	LAS VEGAS	NV		09/29/2025		3,172	(126)	(126)			(126)		3,046				
100151955	MURRELLS INLET	SC		06/14/2024		2,532	(61)	(61)			(61)		2,471				
100155105	LOUI	CA		07/19/2024		885	(24)	(24)			(24)		861				
100206148	DORVILLE	GA		04/16/2025		778	(22)	(22)			(22)		756				
100115047	LAVERN	AZ		07/14/2023		820	(3)	(3)			(3)		817				
100194214	CLYDE	VA		02/14/2025		869	(40)	(40)			(40)		829				
100091931	SACRAMENTO	CA		01/30/2023		2,883	(70)	(70)			(70)		2,613				
100164930	GUN BARREL CITY	TX		08/26/2024		1,119	(27)	(27)			(27)		1,092				
100221151	LAKEWOOD	CO		07/21/2025		851	(14)	(14)			(14)		837				
100220653	WALDEN	NY		06/14/2025		3,344	(101)	(101)			(101)		3,243				
100180054	DUDLEY	MA		11/26/2024		657	(5)	(5)			(5)		652				
100175374	LITTLE ELIJAH	TX		11/05/2024		974	(6)	(6)			(6)		968				
100131943	HYANNIS	MA		10/06/2023		677	(21)	(21)			(21)		656				
100190470	OSPIEE	NH		01/24/2025		921	(38)	(38)			(38)		883				
100140254	NEW ALBANY	OH		01/18/2024		793	(19)	(19)			(19)		774				
100254008	AURORA	CO		10/30/2025		834	(29)	(29)			(29)		805				
100149925	PILLAGER	MI		04/26/2024		819	(7)	(7)			(7)		812				
100182995	GALVESTON	TX		12/12/2024		2,533	(42)	(42)			(42)		2,491				
100141324	MIRANA	AZ		01/30/2024		802	(4)	(4)			(4)		798				
100152453	LOS ANGELES	CA		05/17/2024		906							906				
100049960	DEWEY	AZ		11/20/2020		769	(81)	(81)			(81)		688				
100134949	SAN BERNARDINO	CA		10/30/2023		612	(16)	(16)			(16)		596				
100221126	CHATTANOOGA	TN		07/21/2025		883	(7)	(7)			(7)		876				
100055447	EAST ORANGE	NJ		03/23/2021		899	(52)	(52)			(52)		847				
100185938	SPRINGFIELD	VA		12/26/2024		961	(11)	(11)			(11)		950				
100212184	BELLEVUE	WA		09/22/2025		1,015	(12)	(12)			(12)		1,003				
100272570	TUCSON	AZ		01/08/2026		582	(8)	(8)			(8)		574				
100253964	DELTONA	FL		10/30/2025		837	(26)	(26)			(26)		809				
100164550	DAQUILA	GA		06/21/2024		5,542	(59)	(59)			(59)		5,483				
100139869	OPA LOCKA	FL		12/21/2023		124	214	214			214		338				
100235939	CALEXICO	CA		09/04/2025		1,448	(27)	(27)			(27)		1,421				
100214222	CAPE CORAL	FL		05/30/2025		878	(1)	(1)			(1)		877				
100169781	WOODBRIDGE	VA		09/30/2024		780	(29)	(29)			(29)		751				
100108403	BAYTOWN	TX		09/25/2023		879	(19)	(19)			(19)		860				
100272162	IDAHO SPRINGS	CO		01/08/2026		571	(17)	(17)			(17)		554				
100134260	LEHIGH ACRES	FL		10/27/2023		719	(26)	(26)			(26)		693				
100271493	JERSEY CITY	NJ		02/13/2026		274	(6)	(6)			(6)		268				
100235719	THE VILLAGES	FL		09/22/2025		3,316	(157)	(157)			(157)		3,159				
100131984	DURHAM	NC		10/13/2023		939	(4)	(4)			(4)		935				
100186232	SILVERDALE	WA		09/20/2024		4,665	(108)	(108)			(108)		4,557				
100151477	CUMMING	GA		05/10/2024		954	(20)	(20)			(20)		934				
100171342	DENVER	CO		10/16/2024		860	(44)	(44)			(44)		816				
100170239	GLEN DALE	MD		10/08/2024		1,074	(5)	(5)			(5)		1,069				
100171154	GREENVILLE	TN		11/22/2024		886	(36)	(36)			(36)		850				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100121001	HOT SPRINGS	AR		06/30/2023		874		(8)			(8)		866	866			
100144511	MORENO VALLEY	CA		04/26/2024		743		(16)			(16)		727	727			
100273415	LAKE ARROHEAD	CA		01/21/2026		228		(11)			(11)		217	217			
100206651	MIDVALE	UT		04/24/2025		1,001		(28)			(28)		973	973			
100195222	ANGLER	PA		02/24/2025		1,015		(33)			(33)		982	982			
100137695	GLENDALE	CA		12/08/2023		1,379		(22)			(22)		1,357	1,357			
100167573	PINEVILLE	NC		09/19/2024		1,375		(22)			(22)		1,353	1,353			
100226887	YOUNGSVILLE	LA		07/30/2025		874		(14)			(14)		860	860			
100216314	NEVARK	NJ		06/20/2025		1,221		(33)			(33)		1,188	1,188			
100238518	LONGWOOD	FL		09/23/2025		1,538		(37)			(37)		1,501	1,501			
100129824	CRESTLINE	CA		09/27/2023		818		(10)			(10)		808	808			
100261291	FORT LAUDERDALE	FL		12/08/2025		1,367		(46)			(46)		1,321	1,321			
100182516	SAN DIEGO	CA		12/12/2024		815		(24)			(24)		791	791			
100236565	WOODBRIDGE	VA		09/19/2025		795		(29)			(29)		766	766			
100101587	MAPLES	FL		04/26/2023		983		(15)			(15)		968	968			
100102668	DESERT HOT SPRINGS	CA		06/22/2023		779		(23)			(23)		756	756			
100276991	LEESBURG	VA		01/30/2026		295		(9)			(9)		286	286			
100206784	STAFFORD	CT		04/23/2025		1,149		(42)			(42)		1,107	1,107			
100031571	SALINAS	CA		03/29/2019		1,038		167			167		1,205	1,205			
100282272	GLEN ALLEN	VA		02/27/2026		307		(7)			(7)		300	300			
100255368	PALMETTO	FL		11/24/2025		864		(36)			(36)		828	828			
100244784	CARREL	IN		09/29/2025		1,037		(27)			(27)		1,010	1,010			
100235734	IDAHO FALLS	ID		09/22/2025		813		(19)			(19)		794	794			
100171564	RENO	NV		10/16/2024		1,236		(6)			(6)		1,230	1,230			
100207166	OKLAHOMA CITY	OK		04/28/2025		814		(19)			(19)		795	795			
100156490	ORANGE BEACH	AL		07/10/2024		906		(21)			(21)		885	885			
100162884	SANTA CLARA	CA		06/12/2024		743		(21)			(21)		722	722			
100188447	METAIRIE	LA		01/08/2025		807		(22)			(22)		785	785			
100168475	GAINESVILLE	VA		09/25/2024		826		(24)			(24)		802	802			
100170355	CASSELBERRY	FL		10/08/2024		830		(27)			(27)		803	803			
100024519	ATLANTA	GA		09/20/2018		1,808		(29)			(29)		1,779	1,779			
100229613	BRADENTON	FL		06/15/2025		727		(38)			(38)		689	689			
100152725	PORT SAINT LUCIE	FL		05/22/2024		846		(21)			(21)		825	825			
100233500	SALEN	OR		10/30/2025		866		(33)			(33)		833	833			
100254941	GOLD BAR	WA		11/17/2025		1,158		(50)			(50)		1,108	1,108			
100170191	AUSTIN	TX		10/08/2024		818		(16)			(16)		802	802			
100226801	WILLOUGHBY	OH		07/30/2025		1,061		(28)			(28)		1,033	1,033			
100173132	BLAINE	WA		10/30/2024		832		(17)			(17)		815	815			
100189264	MOXINEY	TX		01/13/2025		931		(10)			(10)		921	921			
100134778	SACRAMENTO	CA		10/30/2023		657		(17)			(17)		640	640			
100160535	PHOENIX	AZ		07/19/2024		776		(37)			(37)		739	739			
100175915	PINEVILLE	NC		11/14/2024		886		(20)			(20)		866	866			
100114877	CLERMONT	FL		07/10/2023		900		(8)			(8)		892	892			
100101903	MIAMI	FL		04/06/2023		862		(21)			(21)		841	841			
100174868	ROILETT	TX		10/31/2024		908		(3)			(3)		905	905			
100273068	SOUTH HAVEN	WI		01/15/2026		489		(19)			(19)		470	470			
100255483	EATONTON	GA		11/24/2025		1,226		(35)			(35)		1,191	1,191			
100229523	MANVEL	TX		06/15/2025		1,382		(22)			(22)		1,360	1,360			
100207068	DEERFIELD BEACH	FL		04/29/2025		869		(27)			(27)		842	842			
100164542	HARTISBURG	NC		06/21/2024		844		(6)			(6)		838	838			
100118925	FORT WASHINGTON	MD		07/27/2023		12,358		(553)			(553)		11,805	11,805			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022073	OCEAN CITY	NJ		07/18/2025		891		(5)			(5)		886	888			
10027376	PORT SAINT LUCIE	FL		01/23/2026		281		(7)			(7)		274	274			
100139136	HAZLET	NJ		12/28/2023		616		(22)			(22)		594	594			
100191745	ORLANDO	FL		02/20/2025		5,087		(142)			(142)		4,945	4,945			
100162249	MIAMI GARDENS	FL		09/06/2024		844		(4)			(4)		840	840			
100163095	NAVARRE	FL		06/13/2024		894		(16)			(16)		878	878			
100206788	BRIDGEPORT	CT		04/23/2025		800		(32)			(32)		768	768			
100266511	SKOKIE	IL		12/29/2025		590		(7)			(7)		573	573			
100218945	NEW HINDSBR	NY		06/27/2025		530		(2)			(2)		528	528			
100273758	AURORA	CO		01/23/2026		441		(16)			(16)		425	425			
100161409	HIAMASSEE	GA		07/30/2024		826		(21)			(21)		805	805			
100147618	NORTH PROVIDENCE	RI		04/04/2024		709		(45)			(45)		664	664			
100080400	FOREST GROVE	OR		04/14/2022		1,677		(23)			(23)		1,654	1,654			
100176737	APEX	NC		11/15/2024		901		(18)			(18)		883	883			
100246640	PHOENIX	AZ		10/15/2025		846		(34)			(34)		812	812			
100246841	CHANDLER	AZ		10/17/2025		854		(27)			(27)		827	827			
100148080	MIAMI	FL		04/10/2024		826		(15)			(15)		811	811			
100078660	SAINT PETERSBURG	FL		02/02/2022		5,273		(256)			(256)		5,017	5,017			
100166110	SUWANEE	GA		09/09/2024		1,749		(29)			(29)		1,720	1,720			
100215719	PHOENIX	AZ		06/13/2025		3,003		(26)			(26)		2,977	2,977			
100148449	LITTLE RIVER	SC		04/12/2024		835		(12)			(12)		823	823			
100235226	MORRISTOWN	NJ		08/29/2025		842		(24)			(24)		818	818			
100220750	PALMDALE	CA		07/18/2025		838		(20)			(20)		818	818			
100162932	GLENDALE	CA		08/12/2024		1,186		(21)			(21)		1,165	1,165			
100109077	WILMINGTON	DE		06/05/2023		938		(6)			(6)		932	932			
100147426	TOPSHAM	ME		04/03/2024		522		(26)			(26)		496	496			
100220415	MESA	AZ		07/15/2025		836		(30)			(30)		806	806			
100272519	FLAGSTAFF	AZ		01/08/2026		22,029		(287)			(287)		21,742	21,742			
100170826	HENDERSON	NV		10/08/2024		924		(25)			(25)		899	899			
100179667	NORTH LAS VEGAS	NV		11/22/2024		657		(12)			(12)		645	645			
100147184	PHOENIX	AZ		03/28/2024		1,059		(9)			(9)		1,050	1,050			
100273614	ITASCA	TX		01/23/2026		505		(19)			(19)		486	486			
100190102	DALLAS	TX		01/21/2025		3,411		(49)			(49)		3,362	3,362			
100161564	TRIECOLA	CA		07/25/2024		964		(7)			(7)		957	957			
100136678	HUNSTEAD	FL		01/25/2025		721		(13)			(13)		708	708			
100219386	VISALIA	CA		07/07/2025		2,861		(101)			(101)		2,760	2,760			
100091075	PALMDALE	CA		01/31/2023		1,088		(39)			(39)		1,049	1,049			
100229167	EUGENE	OR		06/14/2025		754		(26)			(26)		728	728			
100216299	CANTON	OH		06/20/2025		936		(16)			(16)		920	920			
100268476	CHANDLER	AZ		12/29/2025		994		(12)			(12)		982	982			
100101606	FRESNO	CO		04/26/2023		1,060		(14)			(14)		1,046	1,046			
100160951	APEX	NC		07/24/2024		1,263		(23)			(23)		1,240	1,240			
100273952	MERCED	CA		01/15/2026		344		(4)			(4)		340	340			
100075993	KISSIMEE	FL		01/07/2022		1,643		(49)			(49)		1,594	1,594			
100214827	DAQUILA	GA		06/11/2025		879		(2)			(2)		877	877			
100161505	BRIDGEPORT	CT		07/30/2024		836		(13)			(13)		823	823			
100244778	THORNTON	CO		09/29/2025		822		(25)			(25)		797	797			
100150653	PEMBROKE	MA		05/06/2024		858		(19)			(19)		839	839			
100068444	LOS ANGELES	CA		06/25/2021		4,057		(97)			(97)		3,960	3,960			
100255521	BOONE	NC		11/24/2025		773		(29)			(29)		744	744			
100223996	PINON HILLS	CA		06/22/2025		883		(4)			(4)		879	879			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020380	LAS VEGAS	NV		03/21/2025		803	(30)				(30)		773				
100238469	OLD BRIDGE	NJ		09/19/2025		771	(24)				(24)		747				
10012847	PROSPER	TX		09/15/2023		827	(7)				(7)		820				
100179764	PIGEON FORGE	TN		11/21/2024		798	(22)				(22)		776				
100115578	LOXAHATCHEE	FL		07/19/2023		767	(13)				(13)		754				
100220358	ROANOKE	VA		07/15/2025		809	(33)				(33)		776				
100144234	WILMINGTON	DE		03/07/2024		1,937	(23)				(23)		1,914				
100149605	CHARLOTTE	NC		04/26/2024		977	(2)				(2)		975				
100192239	CORVALLIS	OR		07/31/2025		1,065	(45)				(45)		1,020				
100146882	PORT SAINT LUCIE	FL		03/26/2024		854	(13)				(13)		841				
100174836	TAMPA	FL		10/31/2024		825	(32)				(32)		593				
100227022	ELKHORN	NE		07/30/2025		807	(23)				(23)		784				
10022830	CAPTOL HEIGHTS	MO		01/15/2026		282	(7)				(7)		275				
100202786	PORT ARANSAS	TX		03/24/2025		826	(25)				(25)		801				
100157764	LEXINGTON	KY		08/01/2024		831	(25)				(25)		806				
100255796	ALBUQUERQUE	NM		11/24/2025		884	(22)				(22)		862				
100190909	STUART	FL		01/28/2025		780	(20)				(20)		760				
100214805	FRASER	CO		06/11/2025		2,845	(85)				(85)		2,760				
100173484	MENFEE	CA		10/29/2024		963	(24)				(24)		939				
100118843	BROOKLYN	NY		07/25/2023		751	(15)				(15)		736				
100153566	HILTON HEAD ISLAND	SC		05/30/2024		888	(5)				(5)		883				
100110868	MIAMI	FL		06/30/2023		37,964	(772)				(772)		37,192				
100188733	SAN ANTONIO	TX		01/09/2025		871	(1)				(1)		870				
100216752	ROBERT PARK	CA		06/25/2025		864	(8)				(8)		856				
100169153	RICHMOND	TX		09/27/2024		888	(18)				(18)		870				
100219883	GALVESTON	TX		07/08/2025		789	(33)				(33)		756				
100192480	WEST MELBOURNE	FL		02/07/2025		853	(29)				(29)		824				
100200180	RALEIGH	NC		03/07/2025		790	(26)				(26)		764				
100220776	LOS ANGELES	CA		07/18/2025		870	(7)				(7)		863				
100143111	PRINCETON	IN		02/16/2024		727	(16)				(16)		711				
100236784	OPELIKA	AL		09/12/2025		925	(26)				(26)		899				
100137766	WILDWOOD	NJ		12/08/2023		847	(8)				(8)		839				
100220383	JACKSONVILLE	FL		07/18/2025		789	(19)				(19)		770				
100065032	HERCULES	CA		07/14/2021		2,061	(62)				(62)		1,999				
100181883	SARASOTA	FL		12/12/2024		887	(6)				(6)		881				
100156436	ELK RIDGE	MO		06/24/2024		806	(8)				(8)		798				
100253830	HOUSTON	TX		10/30/2025		742	(35)				(35)		707				
100195512	CHAPEL HILL	NC		02/24/2025		790	(12)				(12)		778				
100201038	VERNON HILLS	IL		03/12/2025		868	(16)				(16)		852				
100147380	HARRISONBURG	VA		05/08/2024		799	(14)				(14)		785				
100148519	PRINCETON	IN		04/12/2024		841	(20)				(20)		821				
100149347	ANCHORAGE	AK		04/24/2024		2,819	(44)				(44)		2,775				
100206822	HOUSTON	TX		04/24/2025		816	(17)				(17)		799				
100147806	HEMET	CA		04/08/2024		950	(7)				(7)		943				
100148664	MIRLE BEACH	SC		04/15/2024		998	(17)				(17)		981				
100133172	LOS ANGELES AREA OF VAN NUYS	CA		11/29/2023		829	(3)				(3)		826				
100254984	PITTSBURG	CA		11/12/2025		873	(27)				(27)		846				
100140739	PORT SAINT LUCIE	FL		01/22/2024		578	(26)				(26)		552				
100195546	WHEATON	IL		02/24/2025		814	(4)				(4)		810				
100110416	HINGHAM	MA		06/30/2023		971	(13)				(13)		958				
100220491	SUPRISE	AZ		07/15/2025		1,871	(63)				(63)		1,808				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006567	ANACORTES	IA		07/28/2021		1,916		(30)			(30)		1,886	1,886			
100203865	LOUISVILLE	KY		03/28/2025		887		(1)			(1)		886	886			
100200446	THE VILLAGES	FL		07/15/2025		845		(16)			(16)		829	829			
100166969	WESTON	FL		09/13/2024		968		(14)			(14)		954	954			
100094846	MIAMI	FL		06/02/2022		798		(83)			(83)		715	715			
100143746	RICHMOND	TX		04/05/2024		1,214		(68)			(68)		1,146	1,146			
100048381	BAKERSFIELD	CA		11/20/2020		602		66			66		668	668			
100195842	OCEAN CITY	NJ		02/28/2025		2,800		(49)			(49)		2,751	2,751			
100202880	BOULE	MD		03/24/2025		715		(15)			(15)		700	700			
100166078	SUGAR HILL	GA		09/09/2024		841		(16)			(16)		825	825			
100065163	RIVERSIDE	CA		07/14/2021		1,838		(39)			(39)		1,799	1,799			
100192703	STAR	ID		02/10/2025		850		(15)			(15)		835	835			
100157148	BOULE	MD		02/20/2025		686		(33)			(33)		653	653			
100167414	WILMUNA	FL		09/16/2024		770		(20)			(20)		750	750			
100076909	FORT COLLINS	CO		12/27/2021		1,535		(114)			(114)		1,421	1,421			
100159280	FAIRFAX	CA		07/15/2024		892		(16)			(16)		876	876			
100193226	LAURENCEVILLE	GA		12/28/2023		2,070		(12)			(12)		2,058	2,058			
100238979	ALBUQUERQUE	NM		09/23/2025		616		(24)			(24)		592	592			
100221484	MURRELLS INLET	SC		07/22/2025		815		(27)			(27)		788	788			
100247246	ELL LAY	GA		10/23/2025		780		(27)			(27)		753	753			
100203025	HONOLULU	HI		04/25/2025		826		(33)			(33)		793	793			
100160544	WATERFORD	NY		07/19/2024		794		(37)			(37)		757	757			
100186477	MORRIS	NY		12/30/2024		1,484		(25)			(25)		1,459	1,459			
100186363	CENTERVILLE	MA		12/30/2024		824		(22)			(22)		802	802			
100169661	PEARL RIVER	NY		09/30/2024		21,378		(862)			(862)		20,516	20,516			
100244940	CLOVIS	CA		09/29/2025		856		(25)			(25)		831	831			
100220697	LAS VEGAS	NV		07/18/2025		841		(19)			(19)		822	822			
100238951	HOUSTON	TX		09/23/2025		860		(9)			(9)		851	851			
100254729	CHESAPEAKE	VA		11/14/2025		1,129		(41)			(41)		1,088	1,088			
100120027	LONGMONT	CO		06/18/2023		799		(11)			(11)		788	788			
100165905	TORRANCE	CA		12/26/2024		842		(27)			(27)		815	815			
100146821	WILMINGTON	DE		04/12/2024		988		(2)			(2)		986	986			
100194629	PT CHARLOTTE	FL		02/21/2025		773		(4)			(4)		769	769			
100149456	HELONA	AL		04/24/2024		914		(20)			(20)		894	894			
10028198	WATERBURY	CT		06/11/2025		752		(12)			(12)		740	740			
100048733	MIAMI	FL		11/20/2020		1,024		63			63		1,087	1,087			
100261147	MOUNTAIN HOME	ID		12/05/2025		2,556		(78)			(78)		2,478	2,478			
100173984	SAN DIEGO	CA		10/29/2024		902		(30)			(30)		872	872			
100159418	SHELTON	IA		07/15/2024		1,284		(33)			(33)		1,251	1,251			
100243182	CHANDLER	AZ		09/26/2025		1,046		(38)			(38)		1,008	1,008			
100257216	COLUMBUS	OH		11/26/2025		737		(31)			(31)		706	706			
100140074	MERIDIAN	ID		01/09/2024		697		(7)			(7)		690	690			
100182563	CLEMONT	FL		12/12/2024		932		(2)			(2)		930	930			
100150001	FOILER	CA		06/07/2024		761		(13)			(13)		748	748			
100143192	CYPRESS	TX		02/16/2024		1,032		(26)			(26)		1,006	1,006			
100206984	BAKERSFIELD	CA		04/25/2025		813		(34)			(34)		779	779			
100218243	YUCCA VALLEY	CA		06/26/2025		740		(28)			(28)		712	712			
100202668	BURLINGTON	NC		03/24/2025		736		(24)			(24)		712	712			
100055317	RANCHO CUCUMONGA	CA		03/23/2021		1,183		(87)			(87)		1,096	1,096			
100172384	CEDAR CITY	UT		10/23/2024		913		(20)			(20)		893	893			
100200488	BONITA SPRINGS	FL		03/11/2025		802		(9)			(9)		793	793			

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100173138	PHOENIX	AZ		10/30/2024		1,084			(21)			(21)	1,063		1,063		
100209417	DUCK CREEK VILLAGE	UT		04/29/2025		852		(27)			(27)		825		825		
100172894	AMITYVILLE	NY		06/29/2023		1,788		(43)			(43)		1,745		1,745		
100142646	HOMEROOD	AL		02/08/2024		1,250		(28)			(28)		1,222		1,222		
100192405	PALMDALE	CA		02/07/2025		22,132		(426)			(426)		21,706		21,706		
100203986	PROSPER	TX		10/30/2025		883		(23)			(23)		860		860		
100253176	WILMINGTON	DE		10/30/2025		876		(14)			(14)		862		862		
100181895	CARNEGIE	PA		12/09/2024		819		(16)			(16)		803		803		
100143249	RIVERTON	UT		02/16/2024		940		(12)			(12)		928		928		
100130429	HEMPSTEAD	NY		09/28/2023		885		(11)			(11)		884		884		
100238445	PANAMA CITY BEACH	FL		09/19/2025		3,682		(120)			(120)		3,562		3,562		
100171882	RALEIGH	NC		10/17/2024		996		(5)			(5)		991		991		
100168052	ATLANTIC CITY	NJ		09/20/2024		931		(7)			(7)		924		924		
100085153	TEMPE	AZ		07/14/2021		1,958		(42)			(42)		1,916		1,916		
100221579	CYPRESS	TX		07/22/2025		1,599		(60)			(60)		1,539		1,539		
100255589	GREENSBORO	NC		11/24/2025		1,243		(35)			(35)		1,208		1,208		
100221825	TOLEBALL	TX		07/29/2025		862		(10)			(10)		852		852		
100150781	SOUTHINGTON	CT		05/07/2024		878		(9)			(9)		869		869		
100076054	CORAL SPRINGS	FL		01/07/2022		868		(12)			(12)		856		856		
100277053	SNELLVILLE	GA		02/06/2026		239		(8)			(8)		231		231		
100079121	RICHMOND	TX		02/24/2022		1,185		(1)			(1)		1,184		1,184		
100176060	ATLANTA	GA		12/20/2024		896		(15)			(15)		881		881		
100140350	GILBERT	AZ		01/18/2024		796		(20)			(20)		776		776		
100206846	ASHLAND	MA		04/24/2025		916		(11)			(11)		905		905		
100244430	GREEN VALLEY	CA		09/29/2025		798		(35)			(35)		763		763		
100155271	SELEN	NY		07/19/2024		811		(44)			(44)		767		767		
100128336	ORLANDO	FL		09/14/2023		692		(34)			(34)		658		658		
100180727	NEW BEDFORD	MA		11/26/2024		606		(10)			(10)		596		596		
100158610	HUNTERSVILLE	NC		07/10/2024		827		(12)			(12)		815		815		
100103273	MENFEE	CA		04/27/2023		816		(35)			(35)		781		781		
100235196	HEMICO	NC		06/28/2025		541		(18)			(18)		523		523		
100141088	WATERBURY	CT		01/30/2024		778		(16)			(16)		760		760		
100193222	FT WORTH	TX		02/10/2025		1,054		(13)			(13)		1,041		1,041		
100141395	RICHMOND	TX		01/30/2024		711		(11)			(11)		700		700		
100168286	LAVERN	AZ		09/20/2024		876		(21)			(21)		855		855		
100207404	HOUSTON	TX		04/29/2025		573		(27)			(27)		546		546		
100151500	HENDERSON	NV		05/10/2024		1,183		(15)			(15)		1,168		1,168		
100176549	CATHAMET	VA		11/15/2024		902		(10)			(10)		892		892		
100205922	VIHAK FOREST	NC		04/14/2025		882		(13)			(13)		869		869		
100189570	LAS VEGAS	NV		01/17/2025		877		(17)			(17)		860		860		
100090637	LAJUEL	MD		07/31/2023		719		(11)			(11)		708		708		
100202065	MENTONE	CA		07/14/2025		754		(23)			(23)		731		731		
100204779	PATTERSON	CA		04/09/2025		914		(15)			(15)		899		899		
100204771	PATTERSON	CA		04/09/2025		912		(13)			(13)		899		899		
100064988	KILL DEVIL HILLS	NC		07/14/2021		1,874		(61)			(61)		1,813		1,813		
100238361	ITASCA	TX		09/19/2025		337		(9)			(9)		328		328		
100238360	ITASCA	TX		09/19/2025		338		(10)			(10)		328		328		
100255619	TURLOCK	CA		11/24/2025		3,409		(55)			(55)		3,354		3,354		
100151900	PORTLAND	OR		07/10/2024		724		(23)			(23)		701		701		
100142606	POINT	TX		02/08/2024		839		(17)			(17)		822		822		
100205966	MONROE	NY		04/15/2025		866		(16)			(16)		850		850		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100268927	COLUMBUS	OH		12/29/2025		502		(10)			(10)		492		492		
100253645	SAINT GEORGE	UT		10/30/2025		1,322		(58)			(58)		1,464		1,464		
100189173	WILLIAMSBURG	VA		01/13/2025		775		(25)			(25)		750		750		
100203860	CYPRESS	TX		03/28/2025		1,148		(11)			(11)		1,137		1,137		
100158743	RENO	NV		07/10/2024		810		(14)			(14)		796		796		
100219408	GLENDALE	CA		07/07/2025		841		(24)			(24)		817		817		
100128715	ANDERSONVILLE	TN		09/21/2023		818		(25)			(25)		793		793		
100268681	MIDWAY	GA		12/29/2025		558		(15)			(15)		543		543		
10067468	TERRELL HILLS	TX		09/23/2021		1,195		(38)			(38)		1,157		1,157		
100161171	STOCKTON	CA		07/25/2024		743		(25)			(25)		718		718		
100109201	RIVIERA BEACH	FL		07/21/2023		734		(28)			(28)		706		706		
100160196	BAYOU VISTA	TX		07/18/2024		1,549		(30)			(30)		1,519		1,519		
100192812	CATHERAL CITY	CA		02/10/2025		867		(12)			(12)		855		855		
100102542	COALVILLE	UT		06/07/2023		1,033		(27)			(27)		1,006		1,006		
100155880	COLLEGE STATION	TX		06/17/2024		4,229		(65)			(65)		4,164		4,164		
100132077	AVENTURA	FL		10/13/2023		875		(7)			(7)		868		868		
100257071	PAPILLION	NE		11/26/2025		1,082		(40)			(40)		1,042		1,042		
100166124	ROCKLEDGE	FL		09/09/2024		810		(20)			(20)		790		790		
100177504	HOMESTEAD	FL		01/16/2025		954		(12)			(12)		942		942		
100201836	FRANKINGHAM	MA		03/18/2025		885		(14)			(14)		871		871		
10017886	POLLOCK PINES	CA		05/30/2018		2,096		(26)			(26)		2,070		2,070		
100219146	LIBERTYVILLE	IL		06/27/2025		780		(26)			(26)		754		754		
100223202	MINERAL	VA		08/13/2025		775		(21)			(21)		754		754		
100273886	LACEY	WA		01/26/2026		326		(11)			(11)		315		315		
100151287	HUNTERSVILLE	NC		05/10/2024		978		(12)			(12)		966		966		
100228088	LOUISVILLE	KY		08/07/2025		7,302		(345)			(345)		6,957		6,957		
100189915	FRESNO	CA		01/21/2025		800		(20)			(20)		780		780		
100233108	TOWNVILLE	SC		10/30/2025		4,940		(203)			(203)		4,737		4,737		
100204110	CAPE CORAL	FL		03/28/2025		921		(17)			(17)		904		904		
100234610	LAFAVETTE	CA		06/28/2025		716		(31)			(31)		685		685		
100204075	HOUSTON	TX		03/28/2025		1,956		(8)			(8)		1,948		1,948		
100229018	KISSIMEE	FL		08/14/2025		895		(27)			(27)		868		868		
100189087	MELBOURNE	AUS		01/13/2025		1,337		(68)			(68)		1,269		1,269		
100179617	DAVISONVILLE	GA		11/21/2024		834		(18)			(18)		816		816		
100146614	FORT MYERS	FL		03/20/2024		1,504		(68)			(68)		1,436		1,436		
100075571	LAUDERDALE LAKES	FL		01/07/2022		1,839		(26)			(26)		1,813		1,813		
100246689	WEST HAVERSTRAW	NY		10/15/2025		826		(37)			(37)		789		789		
100277553	PUTNAM	CT		02/13/2026		386		(11)			(11)		355		355		
100186293	GLEN ARI	MO		12/27/2024		834		(35)			(35)		799		799		
100142715	SALEN	OR		02/08/2024		1,022		(3)			(3)		1,019		1,019		
100200697	AURORA	CO		03/11/2025		1,094		(1)			(1)		1,093		1,093		
100186736	FORT LAUDERDALE	FL		12/31/2024		818		(22)			(22)		796		796		
4010078412	MARGATE	NJ		07/26/2024		827		(24)			(24)		803		803		
100210569	PHOENIX	AZ		05/15/2025		759		(37)			(37)		722		722		
100216236	LURAY	VA		06/20/2025		973		(22)			(22)		951		951		
100119543	WEST SACRAMENTO	CA		07/28/2023		887		(7)			(7)		880		880		
100273038	BUFFORD	GA		01/15/2026		304		(6)			(6)		298		298		
100110034	WILLINGBORO	NJ		06/23/2023		532		(19)			(19)		513		513		
100268865	KISSIMEE	FL		12/29/2025		901		(20)			(20)		881		881		
100245723	SAINT CLOUD	FL		10/06/2025		851		(36)			(36)		815		815		
100141392	ATLANTA	GA		01/30/2024		1,671		(87)			(87)		1,584		1,584		

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175368	WASHVILLE	TN		11/05/2024		.868	(13)				(13)		.855		.855		
100176555	GRAND JUNCTION	CO		11/15/2024		.867	(11)				(11)		.856		.856		
100243459	SHELBY TOWNSHIP	MI		09/26/2025		.874	(35)				(35)		.839		.839		
100253757	SHILOH LOU	AZ		10/30/2025		.891	(22)				(22)		.869		.869		
100110342	CENTRALIA	WA		06/30/2023		.878	(11)				(11)		.867		.867		
100188965	DENVER	CO		01/09/2025		.716	(13)				(13)		.703		.703		
100221681	NORTH CHARLESTON	SC		07/23/2025		.840	(10)				(10)		.830		.830		
100210067	PROVO	UT		05/07/2025		.839	(8)				(8)		.831		.831		
100155510	NEWARK	NJ		07/19/2024		.880	(29)				(29)		.831		.831		
100257207	MANTECA	CA		11/26/2025		.257	(8,689)				(8,689)		.248	950	.248		
100238417	KERKOMSON	NY		09/19/2025		.753	(29)				(29)		.724		.724		
100246924	TULSON	AZ		10/16/2025		.864	(20)				(20)		.844		.844		
100148284	LAS VEGAS	NV		04/12/2024		.902	(11)				(11)		.891		.891		
100139117	RANDALLSTOWN	MD		12/28/2023		.729	(13)				(13)		.716		.716		
100207071	SHARPSGOTT	WA		04/24/2025		.731	(21)				(21)		.710		.710		
100068190	ROCKVILLE	MD		06/25/2021		1,879	(39)				(39)		1,840		1,840		
100247541	WATERBURY	CT		10/28/2025		.737	(28)				(28)		.709		.709		
100086566	MESA	AZ		09/30/2022		.932	(47)				(47)		.885		.885		
100210257	WILMAHUA	FL		05/09/2025		.719	(10)				(10)		.709		.709		
100076318	SAINT AUGUSTINE	FL		01/07/2022		2,095	(38)				(38)		2,057		2,057		
100057824	SACRAMENTO	CA		06/30/2021		2,111	(53)				(53)		2,058		2,058		
100143180	ALLEN	TX		02/16/2024		.914	(11)				(11)		.903		.903		
100115891	GREENSBORO	NC		07/20/2023		1,695	(22)				(22)		1,673		1,673		
100204698	PLAYA DEL CARMEN	MEX		04/07/2025		.670	(20)				(20)		.670		.670		
100214759	DECATUR	GA		06/11/2025		2,950	(30)				(30)		2,920		2,920		
100174769	GREENVILLE	SC		10/31/2024		1,670	(50)				(50)		1,620		1,620		
100174274	SARASOTA	FL		10/31/2024		1,192	(20)				(20)		1,172		1,172		
100190654	ROSEVILLE	OH		01/28/2025		.865	(11)				(11)		.854		.854		
100062591	VICTORVILLE	CA		04/14/2022		2,414	(12)				(12)		2,402		2,402		
100148746	BROKEN BOWL	OK		04/17/2024		.818	(20)				(20)		.798		.798		
100272280	GLEN ALLEN	VA		01/08/2026		.590	(13)				(13)		.577		.577		
100245644	CHERRY LOG	GA		10/06/2025		.865	(32)				(32)		.833		.833		
100188679	MIRTLE BEACH	SC		01/09/2025		.668	(31)				(31)		.637		.637		
100166925	WINTER GARDEN	FL		01/07/2025		.887	(15)				(15)		.872		.872		
100076790	VALHICO	FL		12/27/2021		1,524	(136)				(136)		1,388		1,388		
100168463	TUNNEL HILL	GA		09/25/2024		.879	(19)				(19)		.860		.860		
100173945	ABILENE	TX		10/31/2024		.345	(16)				(16)		.329		.329		
100071620	TACOMA	WA		10/14/2021		3,181	(82)				(82)		3,099		3,099		
100254533	GLENDALE	CA		11/17/2025		1,018	(46)				(46)		.972		.972		
100196503	LUTHERVILLE TIMONIUH	MD		02/28/2025		.933	(16)				(16)		.917		.917		
100167556	PENDERGRASS	GA		09/19/2024		.800	(4)				(4)		.796		.796		
100049778	GILROY	CA		11/20/2020		1,968	(93)				(93)		1,875		1,875		
100146936	BYRAM TWP	NJ		03/27/2024		.789	(4)				(4)		.785		.785		
100177000	FORT LAUDERDALE	FL		01/16/2025		.727	(34)				(34)		.693		.693		
100053747	CHULA VISTA	CA		03/23/2021		1,155	(85)				(85)		1,070		1,070		
100156418	UNION	NJ		06/24/2024		.808	(14)				(14)		.794		.794		
100245037	HICKORY	NC		09/29/2025		.805	(36)				(36)		.769		.769		
100158642	RICHMOND HILL	GA		07/10/2024		.814	(20)				(20)		.794		.794		
100221773	GLASTONBURY	CT		07/21/2025		.897	(18)				(18)		.879		.879		
100067823	FEDLANDS	CA		09/23/2021		1,729	(54)				(54)		1,675		1,675		
100272973	MENIFEE	CA		01/15/2026		.513	(13)				(13)		.500		.500		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026830	SOUTH BLOOMINGVILLE	OH		12/29/2025		559	(17)				(17)		542		542		
10021566	HARRISBURG	NC		06/12/2025		9,655	(316)				(316)		9,339		9,339		
10017738	GRESHAM	OR		01/16/2025		929	(16)				(16)		913		913		
10024481	BALTIMORE	MD		09/29/2025		823	(35)				(35)		788		788		
10017976	HUNTSVILLE	NC		11/21/2024		855	(21)				(21)		834		834		
10016698	ST CLOUD	MI		09/09/2024		879	(13)				(13)		866		866		
10024760	LACEY	WA		11/26/2025		853	(17)				(17)		836		836		
10025499	ODESSA	TX		11/17/2025		1,124	(49)				(49)		1,075		1,075		
10024487	PROSPER	TX		09/29/2025		837	(28)				(28)		809		809		
10019414	CARREL	IN		02/14/2025		857	(13)				(13)		844		844		
100114791	MESA	AZ		07/07/2023		877	(18)				(18)		859		859		
100177502	PILESBORO	NJ		01/16/2025		1,515	(54)				(54)		1,461		1,461		
10015867	PORT SAINT LUCIE	FL		07/10/2024		812	(13)				(13)		799		799		
100084773	MIAMI	FL		06/02/2022		804	(85)				(85)		719		719		
10007850	WEST NEW YORK	NJ		02/10/2022		1,644	(48)				(48)		1,596		1,596		
100044517	SANTA ROSA	CA		11/19/2020		2,092	(50)				(50)		2,042		2,042		
10026858	MESA	AZ		12/29/2025		596	(12)				(12)		584		584		
10025380	NASHVILLE	TN		10/30/2025		837	(30)				(30)		807		807		
10026873	BEAVERTON	OR		12/23/2025		537	(21)				(21)		516		516		
10024562	CLEVELAND	OH		10/06/2025		750	(28)				(28)		724		724		
100247419	HURRICANE	UT		10/24/2025		887	(19)				(19)		868		868		
100154508	HOUSTON	TX		06/14/2024		838	(25)				(25)		813		813		
100198024	SALT LAKE CITY	UT		01/13/2025		22,540	(152)				(152)		22,388		22,388		
100193000	JACKSONVILLE	FL		02/10/2025		726	(23)				(23)		703		703		
100152985	DAVENPORT	FL		05/17/2024		764	(8)				(8)		756		756		
100119808	MANASSAS	VA		06/11/2023		947	(7)				(7)		940		940		
100138606	WATERBURY	CT		11/27/2023		646	(14)				(14)		632		632		
100267040	HESPERIA	CA		12/23/2025		760	(34)				(34)		726		726		
100254566	MEDFORD	OR		11/17/2025		1,216	(34)				(34)		1,182		1,182		
100167609	MESA	AZ		09/19/2024		792	(10)				(10)		782		782		
100179579	APEX	NC		11/21/2024		1,202	(16)				(16)		1,186		1,186		
100236014	LITTLE ELM	TX		09/04/2025		785	(31)				(31)		754		754		
100235979	PITTSBURGH	PA		09/04/2025		3,019	(97)				(97)		2,922		2,922		
100272863	SALEN	OR		01/08/2026		614	(5)				(5)		609		609		
100254222	CLATHE	KS		11/06/2025		1,235	(24)				(24)		1,211		1,211		
100115753	FORT WORTH	TX		07/20/2023		902	(17)				(17)		885		885		
100245900	MIDDLE RIVER	MD		10/07/2025		788	(25)				(25)		763		763		
100172861	DANSONVILLE	GA		10/23/2024		847	(31)				(31)		816		816		
100199061	DAYTONA BEACH	FL		02/28/2025		842	(11)				(11)		831		831		
100204861	WESTMINSTER	CA		04/09/2025		1,104	(37)				(37)		1,067		1,067		
100110343	JOHNS CREEK	GA		06/30/2023		1,303	(12)				(12)		1,291		1,291		
100244700	BOLLER CREEK	CA		09/29/2025		100,056	(2,761)				(2,761)		97,295		97,295		
100268605	PRESOTT VALLEY	AZ		12/29/2025		619	(6)				(6)		613		613		
100203423	PRINCETON	IN		03/27/2025		1,308	(38)				(38)		1,270		1,270		
100079270	VALLEJO	CA		02/28/2022		1,955	(198)				(198)		1,657		1,657		
100140325	AURORA	CO		01/18/2024		875	(20)				(20)		855		855		
100144150	AUSTIN	TX		03/07/2024		860	(6)				(6)		854		854		
100165762	PICO RIVERA	CA		12/23/2024		881	(39)				(39)		842		842		
100220520	LAKEWOOD	CO		07/15/2025		871	(23)				(23)		848		848		
100172548	MESA	AZ		10/23/2024		913	(24)				(24)		889		889		
100235303	SHAWNEE	KS		09/04/2025		822	(30)				(30)		792		792		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100151116	HUMELSTOWN	PA		05/08/2024		839	(15)				(15)		824				
100267128	SMITHSBURG	MD		12/23/2025		919	(14)				(14)		905				
100179355	DAVISONVILLE	GA		11/21/2024		917	(7)				(7)		910				
100203043	CAPE CORAL	FL		04/25/2025		877	(17)				(17)		860				
100236008	BRADENTON	FL		11/28/2025		1,633	(76)				(76)		1,557				
100180514	LA CROSSE	WI		11/26/2024		711	(22)				(22)		689				
100228037	TUCSON	AZ		06/07/2025		990	(39)				(39)		951				
100162576	CHARLOTTE	NC		08/12/2024		895	(9)				(9)		886				
100176636	LANCASTER	CA		11/15/2024		880	(33)				(33)		847				
100156665	FRESNO	CA		06/24/2024		11,220	(174)				(174)		11,046				
100255948	KILL DEVIL HILLS	NC		11/24/2025		1,704	(84)				(84)		1,620				
100188403	LAS VEGAS	NV		07/08/2025		12,841	(337)				(337)		12,504				
100151628	ANTIOCH	CA		05/10/2024		907	(2)				(2)		905				
100244482	SOMERSET	MA		09/29/2025		884	(22)				(22)		862				
100253459	KISSIMEE	FL		10/30/2025		858	(26)				(26)		832				
100253454	COLLEGE STATION	TX		10/30/2025		851	(19)				(19)		832				
100151984	EUGENE	OR		05/10/2024		818	(14)				(14)		804				
100206749	MOUNT PROSPECT	IL		04/23/2025		961	(36)				(36)		925				
100102122	FOREY	TX		04/14/2023		572	(41)				(41)		531				
100152679	BENTONVILLE	AR		05/17/2024		833	(15)				(15)		818				
100194163	VILLAS	NJ		02/14/2025		771	(15)				(15)		756				
100043217	BRIDGEWATER	NJ		06/13/2020		2,786	(109)				(109)		2,677				
100234919	OCEAN CITY	NJ		08/28/2025		936	(19)				(19)		917				
100114933	HOUSTON	TX		07/13/2023		885	(7)				(7)		878				
100056579	KINGSBURG	CA		07/28/2021		1,787	(65)				(65)		1,722				
100191946	DENVER	CO		01/30/2025		795	(22)				(22)		773				
100086906	LANCASTER	CA		09/21/2022		788	(15)				(15)		773				
100186196	WEST HAVEN	CT		12/27/2024		687	(9)				(9)		678				
100079120	SPOKANE	WA		02/24/2022		1,719	(37)				(37)		1,682				
100235363	NEW BRUNSWICK	NJ		09/04/2025		908	(14)				(14)		894				
10012898	HOLLISTER	CA		05/25/2017		927	173				173		1,100				
100182532	MOYOCK	NC		12/12/2024		1,502	(21)				(21)		1,452				
100193040	LEXINGTON	KY		09/28/2023		623	(21)				(21)		602				
100141277	WOLFF RICH TWP	NJ		01/30/2024		557	(22)				(22)		535				
100238386	BOONE	NC		09/19/2025		796	(18)				(18)		778				
100155988	CHATHAM	NJ		06/17/2024		822	(18)				(18)		804				
100209198	SACRAMENTO	CA		04/29/2025		9,490	(94)				(94)		9,396				
100076862	STOCKTON	CA		12/16/2021		1,817	(19)				(19)		1,798				
100153604	BROOKLYN	NY		05/31/2024		474	(15)				(15)		459				
100101516	PENSACOLA	FL		04/26/2023		886	(3)				(3)		883				
100246249	TUCSON	AZ		10/08/2025		883	(40)				(40)		843				
100163558	SAINT MARYS	GA		10/04/2024		1,783	(67)				(67)		1,716				
100189134	BELLE ISLE	FL		01/13/2025		890	(21)				(21)		869				
100199470	MIDDLETHIAN	VA		02/28/2025		825	(25)				(25)		800				
100171768	BAKERSFIELD	CA		10/17/2024		5,484	(103)				(103)		5,381				
100089017	MCKEGAN LAKE	NY		09/01/2021		2,707	(17)				(17)		2,690				
100267122	POWELL	TN		12/23/2025		883	(22)				(22)		861				
100164276	VINCHESTER	MA		06/21/2024		874	(15)				(15)		859				
100025942	NORWALK	CT		09/20/2018		1,231	98				98		1,329				
100103031	CLINTON	CT		06/22/2023		1,214	(128)				(128)		1,086				
100188483	PHILADELPHIA	PA		07/08/2025		2,051	(65)				(65)		1,986				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175833	MEIRHIS	TN		11/14/2024		.924							.924				
100244815	GRAND JUNCTION	CO		09/29/2025		1,381		(30)			(30)		1,351				
100193220	WEST SENECA	NY		02/10/2025		.702		(18)			(18)		.684				
100115718	SPOKANE	WA		07/20/2023		.992		(16)			(16)		.966				
100228881	MIDDLETOWN	NJ		08/12/2025		.754		(27)			(27)		.727				
100266292	SALIDA	CO		12/29/2025		.949		(20)			(20)		.929				
100186541	CRANDALL	TX		12/30/2024		2,222		(7)			(7)		2,215				
100173285	SACRAMENTO	CA		10/30/2024		1,061		(26)			(26)		1,035				
100273096	WAKE FOREST	NC		01/15/2026		2,573		(30)			(30)		2,543				
100226980	JUDSONIA	AR		07/30/2025		1,073		(33)			(33)		1,040				
100071868	LOS ANGELES	CA		10/14/2021		5,665		(209)			(209)		5,456				
100141625	SNELLVILLE	GA		01/30/2024		1,024		(26)			(26)		.998				
100271813	NASHVILLE	TN		12/30/2025		.584		(16)			(16)		.568				
100271810	NASHVILLE	TN		12/30/2025		.584		(16)			(16)		.568				
100271812	NASHVILLE	TN		12/30/2025		.584		(16)			(16)		.568				
100212862	BROKEN ARROW	OK		05/29/2025		.745		(18)			(18)		.727				
100158801	MIDDLETOWN	NJ		07/10/2024		.540		(9)			(9)		.531				
100215327	ROSEVILLE	OH		06/12/2025		.742		(28)			(28)		.714				
100146868	KATY	TX		03/26/2024		.830		(16)			(16)		.814				
100167415	WINTER PARK	FL		09/16/2024		1,063		(24)			(24)		1,039				
100266959	ORLANDO	FL		12/23/2025		.949		(32)			(32)		.917				
100233681	OLD BRIDGE	NJ		10/30/2025		.858		(33)			(33)		.825				
100044853	LESLIE	MO		11/20/2020		.893		17			17		.910				
100268826	BIG PINE	CA		12/29/2025		.632		(6)			(6)		.626				
100198859	NEW LONDON	CT		02/28/2025		.737							.737				
100163126	WINDERME	FL		08/13/2024		.835		(26)			(26)		.809				
100169383	OWARD	CA		09/27/2024		.875		(23)			(23)		.852				
100171578	CHARLOTESVILLE	VA		10/16/2024		.901		(27)			(27)		.874				
100128725	FLETCHER	NC		09/21/2023		.765		(12)			(12)		.753				
100236045	TACOMA	WA		09/04/2025		1,163		(27)			(27)		1,136				
100191174	LITTLE ROCK AREA	CA		01/29/2025		.787		(34)			(34)		.753				
100076064	SWIRNA	GA		01/07/2022		1,898		(24)			(24)		1,874				
100235107	ROSEBURG	OR		08/28/2025		.795		(18)			(18)		.777				
100142809	ARGYLE	TX		02/08/2024		.633		(35)			(35)		.598				
100163082	LEHI	UT		08/13/2024		1,062		(11)			(11)		1,051				
100163200	COLTON	CA		06/13/2024		.846		(28)			(28)		.818				
100195006	BERKELEY SPRINGS	WV		02/24/2025		.691		(25)			(25)		.666				
100057665	ROSEVILLE	OH		06/30/2021		1,886		(38)			(38)		1,828				
100211739	PRINCETON	IN		05/19/2025		.853		(6)			(6)		.847				
100170333	SANDPOINT	ID		10/08/2024		5,326		(145)			(145)		5,181				
100134286	MIAMI	FL		10/27/2023		.830		(21)			(21)		.819				
100194319	CLAYTON	CA		02/14/2025		.795		(11)			(11)		.774				
100218822	ROSEMOUNT	WV		06/27/2025		.852		(36)			(36)		.841				
100176940	MIAMI	FL		11/15/2024		.723		(61)			(61)		.687				
100165684	TOOL	TX		10/04/2024		.748		(14)			(14)		.624				
100110085	PHOENIX	AZ		06/23/2023		.638		(5)			(5)		1,561				
100135349	WINDERME	FL		11/13/2023		1,966		(42)			(42)		1,343				
100062912	SACRAMENTO	CA		05/17/2022		1,385		(70)			(70)		3,886				
100228000	MAHATTAN	MT		08/04/2025		3,966		(4)			(4)		2,341				
100069735	MORENO VALLEY	CA		09/01/2021		2,945		(6)			(6)		.959				
100180386	BROKEN BOW	OK		11/25/2024		.965											

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023580	KOW	IO		09/04/2025		888	(17)				(17)		871				
10025321	CHARLOTESVILLE	VA		10/30/2025		786	(33)				(33)		753				
100120612	FORT LAUDERDALE	FL		06/18/2023		771	(36)				(36)		741				
100220012	FORT LAUDERDALE	FL		06/14/2025		748	(21)				(21)		727				
100220237	HUNTSVILLE	UT		07/11/2025		337	(8)				(8)		329				
100153874	LOUISBURG	NC		06/05/2024		799	(44)				(44)		755				
100049114	BOLINGBROOK	IL		11/20/2020		2,696		11			11		2,707				
100216483	ORLANDO	FL		06/23/2025		868	(6)				(6)		862				
100055488	DUNKIRK	MO		03/23/2021		963	(40)				(40)		923				
100169584	VALENCIA	CA		09/30/2024		892	(13)				(13)		879				
100236091	LAWRENCEVILLE	GA		09/05/2025		896	(4)				(4)		892				
100168278	MONROE	NY		09/20/2024		835	(19)				(19)		816				
100221084	LAKE ARIEL	PA		07/18/2025		1,702	(51)				(51)		1,651				
100065776	SAN DIEGO	CA		07/28/2021		1,792	(41)				(41)		1,751				
100141009	DAVENPORT	FL		02/20/2024		708	(34)				(34)		674				
100115808	CENTRAL FALLS	RI		07/20/2023		2,030	(35)				(35)		1,995				
100054136	OLYMPIC VALLEY	CA		03/23/2021		1,544	(59)				(59)		1,485				
100226769	WASHINGTON	DC		07/30/2025		1,002	(31)				(31)		971				
100172297	GROVELAND	CA		10/21/2024		2,533	(51)				(51)		2,482				
100076547	SAN ANTONIO	TX		07/04/2022		1,186	(45)				(45)		1,141				
100165792	PORTLAND	OR		07/10/2024		865	(16)				(16)		849				
100142474	PIEDMONT	CA		03/08/2024		21,607	(465)				(465)		21,142				
100268684	HANFORD	CA		12/29/2025		2,452	(57)				(57)		2,395				
100176380	LOS ANGELES	CA		11/20/2024		979	(27)				(27)		952				
100206151	ANNAPOLIS	MD		04/16/2025		3,410	(66)				(66)		3,344				
100156086	LAVERGNE	AZ		07/25/2024		802	(35)				(35)		767				
100207298	MONROE	NY		04/28/2025		607	(18)				(18)		589				
10020276	NORTH CONWAY	NH		03/07/2025		677	(21)				(21)		656				
100067457	WALLINGTON	NJ		09/23/2021		1,759	(60)				(60)		1,699				
100138335	TEBICOOLA	CA		12/18/2023		840	(14)				(14)		826				
100238560	NORTH MYRTLE BEACH	SC		09/23/2025		1,344	(44)				(44)		1,300				
100081594	CORONA	CA		03/24/2022		1,392	(14)				(14)		1,378				
100180164	PEWASKEEN	WI		11/25/2024		653	(40)				(40)		613				
100023361	FREDERICKSBURG	VA		06/16/2018		7,725	(92)				(92)		7,633				
100173166	EL PRADO	MI		10/30/2024		790	(21)				(21)		769				
100247058	PARISHAW	NJ		10/22/2025		773	(26)				(26)		747				
100228677	LAS VEGAS	NV		06/11/2025		1,055	(22)				(22)		1,033				
100147182	WAILUKU	HI		03/28/2024		840	(18)				(18)		822				
100131596	FREDERICK	MD		10/06/2023		960	(6)				(6)		954				
100205713	CAPE CORAL	FL		04/14/2025		727	(11)				(11)		716				
100119208	PANAMA CITY BEACH	FL		07/31/2023		886	(10)				(10)		866				
100228101	VANCOUVER	WA		06/07/2025		634	(2)				(2)		632				
100213824	LINCOLN	NE		05/29/2025		856	(10)				(10)		846				
100235720	MATECA	CA		06/28/2025		782	(25)				(25)		757				
100060249	EUGENE	OR		06/25/2021		1,914	(53)				(53)		1,861				
100129758	ATLANTA	GA		09/27/2023		851	(7)				(7)		844				
100213849	MANHAWKIN	NJ		05/29/2025		798	(25)				(25)		773				
100190068	LAWRENCEVILLE	GA		01/21/2025		799	(23)				(23)		776				
100197505	MOUNT VERNON	NY		02/26/2025		1,231	(37)				(37)		1,194				
100168463	RIVERVIEW	FL		09/30/2024		829	(27)				(27)		802				
100140422	RIVER RIDGE	LA		01/18/2024		780	(22)				(22)		758				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219690	PALM DESERT	CA		07/08/2025		879		(13)					866				
100209776	MIAMI	FL		05/05/2025		385		(9)					376				
100099946	SAN JUAN CAPISTRANO	CA		03/28/2023		1,727		(69)					1,658				
100133402	CONCORD	NC		11/21/2023		687		(18)					669				
100109159	BAKERSFIELD	CA		07/21/2023		912		(16)					896				
100179648	ELL COTT CITY	MD		11/21/2024		785		(17)					768				
100238784	DAVISONVILLE	GA		09/23/2025		829		(20)					809				
100204557	LAKEWOOD	CO		04/04/2025		996		(32)					964				
100211932	ARLEN	NC		05/19/2025		1,452		(18)					1,434				
100159869	MIAMI	FL		06/16/2024		800		(28)					772				
100127626	PHOENIX	AZ		09/08/2023		644		(3)					641				
100234923	PAITUCKET	RI		06/28/2025		847		(25)					822				
100115711	KATY	TX		07/20/2023		691		(2)					689				
100115231	BLOOMINGBURG	NY		07/17/2023		856		(25)					831				
100049738	NILES	IL		11/20/2020		1,303		(36)					1,267				
100165073	OWINGS MILLS	MD		06/28/2024		21,685		(110)					21,575				
100210195	RALEIGH	NC		05/07/2025		912		(3)					909				
100236758	BAKERSFIELD	CA		09/11/2025		1,975		(60)					1,915				
100175179	WILLINGBORO	NJ		11/05/2024		791		(17)					774				
100245208	QUAKER HILL	CT		10/06/2025		1,157		(48)					1,109				
100277542	TACOMA	WA		02/12/2026		237		(11)					226				
100243372	CIBOLA	TX		09/26/2025		822		(27)					795				
100255020	NORTHVILLE	MI		11/19/2025		1,395,790		(33,212)					1,362,578				
100272800	MANTECA	CA		01/13/2026		262		(12)					250				
100120378	HOUSTON	TX		06/18/2023		816		(23)					793				
100277430	VASHON	WA		02/13/2026		273		(11)					262				
100254196	AURORA	CO		11/06/2025		1,133		(38)					1,095				
100118628	ELK GROVE	CA		07/25/2023		1,033		(19)					1,014				
100206134	SELMA	CA		04/16/2025		722		(21)					701				
100216246	CYPRESS	TX		06/20/2025		1,744		(59)					1,685				
100168016	ROCKWOOD	MI		09/20/2024		827		(35)					792				
100103528	EUGENE	OR		05/08/2023		861		(63)					798				
100277001	ELL LAY	GA		01/30/2026		349		(13)					336				
100211502	CLAYTON	CA		05/16/2025		999		(13)					986				
100079904	MORESVILLE	NC		04/25/2022		1,450		(46)					1,404				
10020716	SILVERHILL	AL		03/24/2025		815		(18)					797				
100209567	EGG HARBOR CITY	NJ		04/29/2025		819		(22)					797				
100206323	ASHLAND CITY	TN		04/17/2025		916		(18)					900				
100076152	BOCA RATON	FL		01/07/2022		1,650		(43)					1,607				
100235036	ANOLD	MD		06/28/2025		913		(9)					904				
100166135	IDYLLWILD	CA		09/09/2024		738		(23)					715				
100065342	JERSEY CITY	NJ		07/28/2021		1,842		(61)					1,781				
100068189	OAKLAND	CA		06/25/2021		1,941		(43)					1,898				
100175028	WARRENTON	VA		11/05/2024		729		(20)					709				
100170057	NORTH CONWAY	WI		10/08/2024		793		(15)					778				
100182664	IDYLLWILD	CA		12/12/2024		1,212		(14)					1,198				
100266775	MESA	AZ		12/29/2025		437		(15)					422				
100156823	ARLINGTON	VA		07/12/2024		884		(16)					868				
100192579	LAURENCEVILLE	GA		02/10/2025		759		(26)					733				
100120061	LAUREL	MD		06/18/2023		1,280		(3)					1,277				
100149594	VISALIA	CA		04/26/2024		1,202		(17)					1,185				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10207478	COCOA	FL		04/29/2025		557		(26)			(26)		531				
10202081	ATLANTA	GA		03/07/2025		786		(20)			(20)		766				
10015595	STUART	FL		06/17/2024		911		(10)			(10)		901				
10016907	BRACENTON	FL		09/27/2024		926		(18)			(18)		908				
10021382	PORTERVILLE	CA		05/29/2025		858		(13)			(13)		845				
10007881	MOHAWVILLE	OR		02/24/2022		1,955		(26)			(26)		1,929				
100107946	BEAVERTON	OR		05/23/2023		937		(21)			(21)		916				
10004947	HIALEAH	FL		11/20/2020		1,231		143			143		1,374				
10015798	BREA	CA		07/09/2024		847		(14)			(14)		833				
100246706	PROVIDENTOWN	VA		10/15/2025		3,420		(87)			(87)		3,333				
100273784	FLORENSSANT	CO		01/23/2026		277		(7)			(7)		270				
100272652	SUSHORE	ID		01/15/2026		279		(9)			(9)		270				
10008065	PHILADELPHIA	PA		10/25/2022		647		(12)			(12)		635				
100164187	SALINAS	CA		08/21/2024		636		(10)			(10)		626				
100139612	CONVERS	GA		12/28/2023		491		(9)			(9)		482				
100175541	ANSANIA	CT		11/05/2024		821		(24)			(24)		797				
100083021	TOLESON	MD		05/11/2022		1,645		(24)			(24)		1,621				
100024666	FLAGSTAFF	AZ		09/20/2018		1,667		107			107		1,774				
100273790	SALT LAKE CITY	UT		01/23/2026		589		(9)			(9)		580				
100177822	PORT SAINT LUCIE	FL		01/16/2025		645		(29)			(29)		616				
100053824	ATILEBORO	MA		03/23/2021		369		(46)			(46)		323				
100128496	MURRELLS INLET	SC		09/15/2023		824		(2)			(2)		822				
100159800	LAKE WORTH	FL		06/16/2024		808		(51)			(51)		757				
100186195	SANDY HOOK	CT		12/27/2024		940		(28)			(28)		912				
100076275	SACRAMENTO	CA		01/07/2022		1,921		(19)			(19)		1,902				
100276822	LAS VEGAS	NV		01/29/2026		265		(6)			(6)		257				
100161983	NEW BRAUNFELS	TX		07/25/2024		892		(9)			(9)		883				
100272580	HICKORY	NC		01/08/2026		617		(8)			(8)		609				
100198460	AURORA	CO		02/28/2025		772		(26)			(26)		746				
100174240	WALKER	MI		10/31/2024		5,483		(102)			(102)		5,381				
100102691	FRESNO	CA		06/22/2023		891		(12)			(12)		879				
100166671	HYANNIS	MA		09/25/2024		725		(11)			(11)		714				
100146608	MESA	AZ		03/20/2024		669		(17)			(17)		652				
100179827	VERO BEACH	FL		11/25/2024		3,875		(29)			(29)		3,846				
100277526	AVE MARIA	FL		02/13/2026		886		(15)			(15)		871				
100165263	PALMDALE	CA		08/29/2024		821		(5)			(5)		816				
100164234	BAKERSFIELD	CA		08/21/2024		8,646		(266)			(266)		8,380				
100201064	HINDSVILLE	AR		03/12/2025		834		(13)			(13)		821				
100207024	UKIAH	CA		04/24/2025		816		(28)			(28)		788				
100164564	RIVERSIDE	CA		06/21/2024		952		(7)			(7)		945				
100060416	PALM CITY	FL		04/14/2022		1,469		(18)			(18)		1,451				
100255414	CHICO	CA		11/24/2025		772		(37)			(37)		735				
100195198	NORTH MYRTLE BEACH	SC		02/24/2025		795		(25)			(25)		770				
100199421	HEMET	CA		02/28/2025		894		(7)			(7)		887				
100068045	BREKERTON	VA		09/23/2021		1,978		(20)			(20)		1,958				
100153073	MIAMI	FL		06/27/2024		795		(42)			(42)		753				
100150866	OXON HILL	MD		06/08/2024		918		(17)			(17)		901				
100198474	RIVERVIEW	FL		02/28/2025		2,307		(67)			(67)		2,240				
100200398	KINGSLAND	TX		03/10/2025		2,380		(44)			(44)		2,336				
100271974	SATELLITE BEACH	FL		01/09/2026		940		(24)			(24)		916				
100177499	IDAEL	OK		01/16/2025		870		(19)			(19)		851				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100243195	PEORIA	AZ		09/26/2025		2,590	(126)	(23)			(126)		2,464	2,464			
100192865	WINCHESTER	MA		02/10/2025		811		(23)			(23)		788	788			
100202732	CUMING	GA		03/24/2025		815		(27)			(27)		788	788			
100211744	PORT SAINT LUCIE	FL		05/19/2025		785		(19)			(19)		766	766			
100254739	WAXAHACHIE	TX		11/14/2025		858		(27)			(27)		831	831			
100109106	LEESBURG	VA		06/05/2023		791		(28)			(28)		763	763			
100220447	SUPRISE	AZ		07/15/2025		844		(15)			(15)		829	829			
100267077	RENO	NV		12/23/2025		649		(12)			(12)		637	637			
100255639	OSAGE BEACH	MO		11/24/2025		879		(27)			(27)		852	852			
100267339	MERIDIAN	ID		12/24/2025		552		(23)			(23)		529	529			
100172490	EASTON	MA		10/23/2024		823		(19)			(19)		804	804			
100226910	MONROE	NY		07/30/2025		831		(18)			(18)		813	813			
100193900	SPRINGFIELD	VA		12/28/2023		760		(27)			(27)		733	733			
100185916	WINNER	GA		12/26/2024		739		(31)			(31)		708	708			
100254394	COLTON	CA		11/10/2025		908		(14)			(14)		894	894			
100171472	DRIPPING SPRINGS	TX		10/16/2024		1,590		(37)			(37)		1,553	1,553			
100237011	NASHVILLE	TN		09/12/2025		1,894		(41)			(41)		1,853	1,853			
100067741	LOS BANOS	CA		09/23/2021		2,462		(76)			(76)		2,386	2,386			
100080471	BIG BEAR CITY	CA		03/10/2022		1,506		(42)			(42)		1,464	1,464			
100076481	NORTHLAKE	TX		02/02/2022		1,849		(66)			(66)		1,783	1,783			
100212382	EUREKA	CA		05/29/2025		654		(26)			(26)		628	628			
100130440	STUART	FL		09/28/2023		685		(34)			(34)		651	651			
100286232	OAK ISLAND	NC		12/29/2025		594		(10)			(10)		584	584			
100053884	RAINIER	WA		03/23/2021		1,449		(74)			(74)		1,375	1,375			
100195210	CANOGA PARK	CA		02/24/2025		791		(17)			(17)		774	774			
100201296	FRAZIER PARK	CA		03/12/2025		737		(28)			(28)		709	709			
100195206	BRENTWOOD	TN		02/24/2025		932		(31)			(31)		901	901			
100163384	GLOUCESTER	MA		09/27/2024		696		(44)			(44)		652	652			
100243383	BRASELTON	GA		09/26/2025		529		(24)			(24)		505	505			
100246125	BELLAIRE	TX		10/08/2025		1,214		(51)			(51)		1,163	1,163			
100114608	LEWINGSTER	MA		06/29/2023		647		(16)			(16)		631	631			
100219830	HENDERSON	NV		07/08/2025		1,093		(21)			(21)		1,072	1,072			
100261693	TEHILE	GA		12/12/2025		1,104		(31)			(31)		1,073	1,073			
100268311	CHARLOTTE	NC		12/29/2025		588		(9)			(9)		579	579			
100261606	PHOENIX	AZ		12/15/2025		564		(19)			(19)		545	545			
100253968	BYRAM TOWNSHIP	NJ		10/30/2025		1,124		(31)			(31)		1,093	1,093			
100120354	BOCA RATON	FL		06/18/2023		680		(8)			(8)		672	672			
100245238	WAPORVILLE	IL		10/06/2025		834		(36)			(36)		798	798			
100143184	NEW ORLEANS	LA		02/16/2024		835		(18)			(18)		817	817			
100219506	SUGAR HILL	GA		07/07/2025		759		(27)			(27)		732	732			
100206326	BUENHE	TX		04/17/2025		1,947		(33)			(33)		1,914	1,914			
100065358	LOS ANGELES	CA		07/28/2021		1,838		(24)			(24)		1,814	1,814			
100267127	DALLAS	TX		12/23/2025		56,613		(1,479)			(1,479)		55,134	55,134			
100172436	GLASSBORO	NJ		10/23/2024		1,207		(38)			(38)		1,169	1,169			
100246884	LA HABRA	CA		10/17/2025		878		(22)			(22)		856	856			
100203466	LAKE FOREST	CA		03/26/2025		783		(33)			(33)		750	750			
100266990	KALISPELL	MT		12/23/2025		903		(24)			(24)		879	879			
100254744	LACONIA	NH		11/14/2025		726		(18)			(18)		708	708			
100253643	ROSEVILLE	OH		10/30/2025		733		(25)			(25)		708	708			
100245793	JOLIET	IL		10/29/2025		859		(23)			(23)		836	836			
100162739	ANDERSON	SC		06/12/2024		866		(6)			(6)		860	860			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021541	SAN JOSE	CA		07/22/2025		859		(22)					837				
10016406	RALEIGH	NC		06/21/2024		895		(13)					882				
100094661	KISSIMEE	FL		06/02/2022		869		(53)					816				
100267716	WILLOTTVILLE	IN		12/23/2025		979		(17)					962				
100238745	TAMPA	FL		09/22/2025		759		(15)					744				
100245001	SOMERS POINT	NJ		09/29/2025		778		(34)					744				
10005528	MINNEAPOLIS	MINN		03/23/2021		829		(6)					823				
100186500	BLUE SPRINGS	MO		12/30/2024		849		(18)					831				
100161512	TACOMA	WA		07/30/2024		755		(15)					740				
100244629	PARSONSFIELD	NE		09/29/2025		797		(34)					763				
100244824	COEUR D'ALENE	ID		09/29/2025		792		(29)					763				
100200300	UNION	NJ		03/07/2025		893		(19)					839				
100165508	ATLANTA	GA		06/29/2024		876		(11)					865				
10014214	CLACKAMAS	OR		01/30/2024		768		(13)					755				
100194518	JACKSON	TN		02/14/2025		824		(36)					788				
100198442	VENTNOR CITY	NJ		02/28/2025		856		(13)					843				
100237394	PENITWATER	MI		01/23/2026		1,064		(32)					1,032				
100202247	LEIDORE	CA		04/17/2025		615		(29)					586				
100129333	MANOR	TX		09/25/2023		849		(3)					846				
100236783	AUBREY	TX		09/12/2025		884		(21)					863				
100229415	CAMBRIDGE	MA		06/18/2025		886		(8)					878				
100273916	ROCHESTER HILLS	MI		01/23/2026		272		(9)					263				
100118671	GLEN OVE	NY		07/25/2023		931		(13)					918				
100075231	PANAMA CITY BEACH	FL		02/14/2022		1,652		(59)					1,593				
100253507	NAPLES	FL		10/30/2025		840		(20)					820				
100209795	RICHMOND	TX		05/05/2025		358		(6)					350				
100235909	QUEEN CREEK	AZ		09/04/2025		873		(21)					852				
100167989	HOUSTON	TX		09/20/2024		763		(46)					717				
100101580	PRESOTT VALLEY	AZ		04/26/2023		961		(2)					959				
100189259	APACHE JUNCTION	AZ		01/13/2025		934		(6)					928				
100116050	HALLANDALE BEACH	FL		07/20/2023		943		(5)					938				
100169819	EVANS	CO		09/30/2024		1,707		(70)					1,637				
100205763	LAS VEGAS	NV		04/14/2025		794		(13)					781				
100229885	PRESOTT	AZ		06/18/2025		758		(28)					730				
100238961	GRANVILLE	OH		09/23/2025		862		(13)					849				
100186577	BRACENTON	FL		09/25/2024		1,411		(3)					1,408				
100131518	GLEN ELLYN	IL		10/13/2023		803		(19)					784				
100244673	SAINT LOUIS PARK	MINN		09/29/2025		746		(32)					714				
100245343	TOLLESON	AZ		10/06/2025		891		(25)					866				
100210183	GLEN ALLEN	VA		05/07/2025		960		(11)					949				
100174252	PECORIA	AZ		10/31/2024		857		(26)					831				
100120556	LAKE ELSINORE	CA		06/18/2023		634		(24)					610				
100272700	SAN BERNARDINO	CA		01/09/2026		271		(3)					268				
100268679	OCEAN VIEW	DE		12/29/2025		320		(2)					318				
100151525	VICTORVILLE	CA		05/10/2024		813		(14)					799				
100188581	LAS VEGAS	NV		02/10/2025		845		(6)					839				
100229572	SAINT JOHN	FL		06/15/2025		835		(17)					818				
100190206	ELK GROVE VILLAGE	IL		11/15/2023		777		(17)					760				
100254515	PHOENIX	AZ		11/07/2025		1,034		(3)					1,031				
100229407	NORTH BEACH	MD		06/14/2025		692		(26)					666				
100190044	SALT LAKE CITY	UT		01/21/2025		842		(18)					824				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10027646	CAPE CORAL	FL		01/30/2026		295		(6)			(6)		289	..289			
10024610	BAKERSFIELD	CA		10/07/2025		1,416		(8)			(8)		1,408	..1,408			
10018260	CAMDENTON	MO		12/12/2024		627		(11)			(11)		616	..616			
10026862	WACO	TX		12/29/2025		311		(4)			(4)		307	..307			
10012817	ROYAL PALM BEACH	FL		09/21/2023		751		(37)			(37)		714	..714			
10015985	SUNRISE	FL		07/15/2024		925		(4)			(4)		921	..921			
10015257	AUSTIN	TX		05/17/2024		822							822	..822			
10013767	ELKINS PARK	PA		12/08/2023		718		(20)			(20)		698	..698			
10016612	HOYSE CITY	TX		09/09/2024		909		(15)			(15)		894	..894			
10017026	CAROLINA BEACH	NC		10/08/2024		1,042		(37)			(37)		1,005	..1,005			
10023858	DAYTON	OR		09/23/2025		840		(33)			(33)		807	..807			
100236013	COLLEGE STATION	TX		09/04/2025		796		(29)			(29)		767	..767			
100115657	SACRAMENTO	CA		07/19/2023		3,224		(78)			(78)		3,146	..3,146			
100141329	GEORGETOWN	TX		01/30/2024		873		(35)			(35)		838	..838			
10023142	SAN ANDREAS	CA		08/14/2025		728		(28)			(28)		700	..700			
100216300	SACRAMENTO	CA		06/20/2025		748		(23)			(23)		725	..725			
100286639	SACRAMENTO	CA		12/29/2025		627		(5)			(5)		622	..622			
100185436	NEW MILFORD	NJ		12/20/2024		862		(7)			(7)		855	..855			
100220094	MIAMI	FL		06/06/2025		837		(12)			(12)		825	..825			
100245795	SONORA	CA		10/29/2025		961		(44)			(44)		917	..917			
100226348	LAS VEGAS	NV		07/30/2025		944		(45)			(45)		949	..949			
322030402	PRESCOTT	AZ		05/09/2022		1,622,400							1,622,400	..1,622,400			
100148724	ATLANTA	GA		04/17/2024		837		(21)			(21)		816	..816			
100068216	WASHINGTON	DC		08/25/2021		2,253		(34)			(34)		2,219	..2,219			
100118804	ROUND ROCK	TX		06/30/2023		870		(38)			(38)		832	..832			
100235706	GLEN ALLEN	VA		11/24/2025		1,718		(27)			(27)		1,691	..1,691			
100231445	PINE	AZ		08/14/2025		754		(19)			(19)		735	..735			
100205084	TAMPA	FL		04/11/2025		825		(39)			(39)		786	..786			
100207120	CHARLOTTE	NC		04/24/2025		539		(13)			(13)		526	..526			
100084006	ORLANDO	FL		06/27/2022		1,496		(54)			(54)		1,442	..1,442			
100219375	HOLLYWOOD	FL		07/02/2025		765		(36)			(36)		729	..729			
100235108	LOGAN	OH		08/28/2025		1,794		(35)			(35)		1,759	..1,759			
100141782	NEW MILFORD	NJ		01/30/2024		1,337		(39)			(39)		1,298	..1,298			
100220079	KIMBERLING CITY	MO		07/18/2025		776		(23)			(23)		753	..753			
100189810	PROVIDENCE VILLAGE	TX		01/21/2025		1,158		(14)			(14)		1,144	..1,144			
100228103	MADISON	WI		06/07/2025		7,092		(35)			(35)		7,057	..7,057			
100228416	JOHNSTOWN	OH		08/11/2025		846		(21)			(21)		825	..825			
100157280	ORLANDO	FL		02/20/2025		3,339		(97)			(97)		3,242	..3,242			
100157165	SAN ANTONIO	TX		02/20/2025		1,208		(59)			(59)		1,149	..1,149			
100134632	FRIENDSHOOD	TX		10/30/2023		701		(25)			(25)		676	..676			
100235566	NAPLES	FL		09/04/2025		1,195		(26)			(26)		1,169	..1,169			
100221047	MILWAUKEE	WI		07/18/2025		1,929		(74)			(74)		1,855	..1,855			
100210332	BLUE RIDGE	GA		05/09/2025		767		(3)			(3)		764	..764			
100181595	MONTICELLO	NY		12/09/2024		899		(10)			(10)		889	..889			
100272477	COLUMBUS	OH		01/08/2026		557		(7)			(7)		550	..550			
100166401	LACEY	WA		10/24/2024		967		(23)			(23)		944	..944			
100266702	EULESS	TX		12/29/2025		576		(12)			(12)		564	..564			
100272865	COLLINGSWOOD	NJ		01/15/2026		290		(7)			(7)		283	..283			
100172137	BREKERTON	WA		10/17/2024		858		(17)			(17)		841	..841			
100172140	BREKERTON	WA		10/17/2024		857		(16)			(16)		841	..841			
100173171	CENTURIA	WI		10/30/2024		865		(24)			(24)		841	..841			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171365	PRESOTT VALLEY	AZ		10/16/2024		954		(25)			(25)		929				
100163865	PHOENIX	AZ		06/21/2024		802		(3)			(3)		799				
100273226	HURRICANE	UT		01/16/2026		993		(15)			(15)		978				
100066569	TAMPA	FL		09/30/2022		926	(4)	(4)			(4)		922				
100226558	ARROYO	TX		06/11/2025		822		(26)			(26)		796				
100214582	CARROLLTON	GA		06/06/2025		739		(35)			(35)		704				
100238206	OKEANS	MI		06/18/2025		753		(36)			(36)		717				
100236210	OXFORD	ME		09/10/2025		824		(14)			(14)		810				
100195626	LANCASTER	CA		02/24/2025		510		(24)			(24)		486				
100172611	GLENDALE	CA		10/23/2024		9,580		(270)			(270)		9,310				
100126423	ENDICOTT	NY		06/30/2023		2,167		(91)			(91)		2,076				
100119477	VILLA RICA	GA		07/31/2023		579		(10)			(10)		569				
100209242	FRESNO	CA		04/29/2025		904		(10)			(10)		894				
100244764	GLENDALE	CA		09/29/2025		863		(24)			(24)		839				
100174008	ABILENE	TX		10/31/2024		359		(10)			(10)		349				
100203233	NAMPA	ID		03/27/2025		801		(24)			(24)		777				
100133034	STUART	FL		10/19/2023		414		(14)			(14)		400				
100144380	DALWORTHINGTON GARDENS	TX		03/07/2024		1,588		(33)			(33)		1,535				
100226565	GLEN ALLEN	VA		07/30/2025		781		(28)			(28)		753				
100193507	MOUNT VERNON	NY		02/10/2025		870		(6)			(6)		864				
100149585	LEADER	TX		04/26/2024		886		(11)			(11)		875				
100228473	KUMA	ID		06/11/2025		846		(16)			(16)		830				
100236833	MERGED	CA		09/23/2025		876	(16)	(16)			(16)		860				
100214257	MONTCLAIR	NJ		05/30/2025		775		(35)			(35)		740				
100119214	WASILLA	AK		07/31/2023		1,130		(13)			(13)		1,117				
100190729	BUFFORD	GA		01/27/2025		1,412		(55)			(55)		1,357				
100110296	MARIPOSA	CA		06/30/2023		1,079		(2)			(2)		1,077				
100139162	LAURENCEVILLE	GA		12/28/2023		2,530		(45)			(45)		2,485				
100179402	MIAMI	FL		12/27/2024		1,438		(64)			(64)		1,374				
100169112	JOSHUA TREE AREA	CA		09/27/2024		799		(19)			(19)		780				
100142708	SALEM	OR		02/08/2024		1,010		(3)			(3)		1,007				
100153070	MIDDLEBURG	FL		06/27/2024		768		(24)			(24)		744				
100212607	CHICAGO	IL		05/29/2025		780		(22)			(22)		758				
100079139	AVENEL	NJ		02/24/2022		1,780		(5)			(5)		1,775				
100245380	NORTHVILLE	MI		10/06/2025		2,746		(147)			(147)		2,601				
100236988	CRESTWOOD	IL		09/12/2025		11,243		(201)			(201)		11,042				
100147050	MOAB	UT		03/27/2024		934		(5)			(5)		929				
4010046844	CLEVELAND	OH		03/22/2023		812		(23)			(23)		789				
100195203	BAKERFIELD	CA		02/24/2025		799		(20)			(20)		779				
100168474	KELLER	TX		09/25/2024		794		(19)			(19)		775				
100151571	LAURENCEVILLE	GA		06/10/2024		911		(15)			(15)		896				
100160528	WINTER SPRINGS	FL		07/19/2024		4,057		(147)			(147)		3,910				
100066866	POIPANO BEACH	FL		10/07/2022		962		(13)			(13)		949				
100164538	LOS BANOS	CA		06/21/2024		2,238		(45)			(45)		2,193				
100148323	HENDERSON	NV		04/12/2024		1,055		(23)			(23)		1,032				
100226927	CAIEN	NJ		07/30/2025		1,089		(34)			(34)		1,055				
100294168	PHILADELPHIA	PA		11/06/2025		835		(29)			(29)		806				
100254033	FRANKFORT	IL		10/30/2025		861		(13)			(13)		848				
100228760	PALMDALE	CA		10/26/2018		817		93			93		910				
100266225	BRADENTON	FL		12/29/2025		641		(3)			(3)		638				
100245721	YANKEETOWN	FL		10/06/2025		1,179		(47)			(47)		1,132				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024532	TOLLESON	AZ		10/06/2025		851	(27)						824		824		
10024620	PAULEY'S ISLAND	SC		10/08/2025		855	(39)	(39)					816		816		
100194304	WALLA WALLA	WA		02/14/2025		749	(24)	(24)					725		725		
10027228	GRIFFIN	GA		01/08/2026		1,265	(6)	(6)					1,259		1,259		
100129473	KILLEEN	TX		09/29/2023		939							939		939		
100065375	OAKLAND	CA		07/28/2021		1,842	(35)	(35)					1,807		1,807		
100141413	GREER	AZ		01/30/2024		684	(4)	(4)					680		680		
100221008	FORT MYERS	FL		07/18/2025		1,168	(43)	(43)					1,125		1,125		
100215886	HAVERHILL	MA		06/13/2025		753	(7)	(7)					746		746		
100204559	AUSTIN	TX		04/09/2025		713	(34)	(34)					679		679		
100165451	TUCSON	AZ		06/29/2024		802	(17)	(17)					785		785		
100153515	WINTER SPRINGS	FL		07/10/2024		949	(62)	(62)					887		887		
100238011	SALT LAKE CITY	UT		10/10/2025		3,275	(92)	(92)					3,183		3,183		
100190866	WENTWOOE	WA		01/27/2025		2,453	(48)	(48)					2,405		2,405		
100152402	FRESNO	CA		05/17/2024		732	(13)	(13)					719		719		
100147573	POUGHKEEPSIE	NY		04/03/2024		714	(50)	(50)					664		664		
100216021	GRAND PRAIRIE	TX		07/11/2025		795	(32)	(32)					763		763		
100228862	TOM'S RIVER	NJ		06/12/2025		733	(21)	(21)					712		712		
100169800	PHOENIX	AZ		09/30/2024		833	(22)	(22)					811		811		
100256573	CHICAGO	IL		08/29/2025		1,396	(58)	(58)					1,338		1,338		
100188550	DAVENPORT	FL		07/09/2025		553	(11)	(11)					542		542		
100268528	APRON	OH		12/29/2025		686	(34)	(34)					662		662		
100209457	PEPPERELL	MA		04/29/2025		713	(17)	(17)					696		696		
100175949	ANGLER	NC		11/14/2024		845	(11)	(11)					834		834		
100157113	SACD	NE		02/20/2025		702	(21)	(21)					681		681		
100129648	HOLLY SPRINGS	NC		09/29/2023		931	(7)	(7)					924		924		
100238467	LAWRENCEVILLE	GA		09/19/2025		4,178	(148)	(148)					4,030		4,030		
100220563	DAVISONVILLE	GA		07/15/2025		708	(28)	(28)					680		680		
100173983	ABILENE	TX		10/31/2024		330	(16)	(16)					314		314		
100165414	ANNA	TX		06/29/2024		836	(14)	(14)					822		822		
100163115	AUSTIN	TX		06/13/2024		752	(20)	(20)					732		732		
100156721	MODESTO	CA		07/10/2024		1,227	(25)	(25)					1,202		1,202		
100160094	GAITHERSBURG	MD		07/17/2024		1,181	(29)	(29)					1,152		1,152		
100044515	LOS ANGELES	CA		11/19/2020		1,572							1,572		1,572		
100162607	NASHVILLE	TN		06/12/2024		816	(16)	(16)					800		800		
100238959	HOUSTON	TX		09/23/2025		818	(18)	(18)					800		800		
100175980	OLD HICKORY	TN		11/05/2024		1,319	(25)	(25)					1,294		1,294		
100073997	AVONDALE	AZ		01/13/2022		1,776	(37)	(37)					1,739		1,739		
100163094	MOSES LAKE	WA		06/13/2024		4,547	(101)	(101)					4,446		4,446		
100207076	FRESNO	CA		04/24/2025		11,450	(408)	(408)					11,042		11,042		
100216256	BROOMFIELD	CO		06/20/2025		879	(22)	(22)					857		857		
100265009	CAPE CORAL	FL		12/17/2025		545	(21)	(21)					524		524		
100216168	WEST HILLS	CA		06/18/2025		816	(16)	(16)					800		800		
100236989	NEW BRUNSWICK	NJ		09/12/2025		698	(27)	(27)					671		671		
100148063	NEW YORK	NY		04/10/2024		903	(23)	(23)					880		880		
100256518	WESTLIFFE	CO		08/29/2025		1,075	(48)	(48)					1,027		1,027		
100101938	JOSHUA TREE	CA		04/14/2023		924	(16)	(16)					908		908		
100207151	LOS ANGELES	CA		04/28/2025		765	(34)	(34)					731		731		
100170117	EXTON	PA		10/08/2024		872	(21)	(21)					851		851		
100128884	IDAHO FALLS	ID		09/21/2023		818	(12)	(12)					806		806		
100209611	DURHAM	NC		05/02/2025		811	(25)	(25)					786		786		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100107091	LUDLOW FALLS	OH		06/29/2023		228		(12)			(12)		216	..216			
100206677	ROCKLIN	CA		04/24/2025		898		(6)			(6)		..892	..892			
100067995	PASSAIC	NJ		09/23/2021		1,624		(62)			(62)		1,562	1,562			
100213847	VERO BEACH	FL		05/29/2025		733		(20)			(20)		713	..713			
100048723	VAN NUYS	CA		11/20/2020		1,589		(20)			(20)		1,569	1,569			
100086269	BAYVILLE	NY		11/10/2022		12,933		(74)			(74)		12,859	12,859			
100210759	TAMPA	FL		05/15/2025		745		(32)			(32)		713	..713			
100176558	DOUGLASVILLE	GA		11/21/2024		972		(9)			(9)		963	..963			
100171440	VANCOUVER	WA		10/16/2024		963		(20)			(20)		943	..943			
100170422	PALETTO	FL		10/09/2024		909		(3)			(3)		906	..906			
100182147	CHARLOTTE	NC		12/12/2024		809		(23)			(23)		786	..786			
100142803	HIGHLAND PARK	CA		02/02/2024		701		(17)			(17)		684	..684			
100247452	MEDFORD	OR		09/29/2025		791		(31)			(31)		760	..760			
100156609	FONTANA	CA		06/24/2024		754		(18)			(18)		736	..736			
100081696	CONROE	TX		03/24/2022		1,642		(32)			(32)		1,610	1,610			
100220648	LEAGUE CITY	TX		07/17/2025		1,110		(38)			(38)		1,072	1,072			
100173350	KINSTON	NY		10/30/2024		978		(13)			(13)		965	..965			
100210234	ROCKLEDGE	FL		05/09/2025		865		(26)			(26)		839	..839			
100201057	CHESAPEAKE BEACH	MD		03/12/2025		836		(20)			(20)		816	..816			
100119488	GEORGETOWN	TX		07/28/2023		815		(20)			(20)		795	..795			
100155880	AVENTURA	FL		06/17/2024		866		(22)			(22)		844	..844			
100164095	LA VERNE	CA		06/21/2024		754		(30)			(30)		724	..724			
100273142	SPOKANE VALLEY	WA		01/15/2026		6,704		(72)			(72)		6,632	6,632			
100192699	WEST CHESTER	PA		02/10/2025		804		(21)			(21)		783	..783			
100192743	ASHEVILLE	NC		02/10/2025		1,266		(38)			(38)		1,228	1,228			
100247082	HIATTSVILLE	MD		10/22/2025		957		(32)			(32)		925	..925			
100274013	LEXINGTON	KY		07/26/2026		505		(10)			(10)		495	..495			
4010068035	MAPLE HEIGHTS	OH		02/29/2024		695		(17)			(17)		678	..678			
100255461	LA VERKIN	UT		11/24/2025		1,097		(42)			(42)		1,055	1,055			
100229906	TULSON	AZ		06/15/2025		777		(25)			(25)		752	..752			
100068222	BREA	CA		06/25/2021		1,928		(43)			(43)		1,885	1,885			
100180358	BRISTOL	RI		11/25/2024		927							927	..927			
100138145	DAVENPORT	FL		12/14/2023		707		(6)			(6)		701	..701			
100197565	BOISE	ID		02/26/2025		633		(20)			(20)		613	..613			
100212488	TAMPA	FL		05/28/2025		825		(39)			(39)		786	..786			
100202216	JACKSONVILLE	FL		04/17/2025		543		(18)			(18)		525	..525			
100204081	DAVENPORT	FL		03/28/2025		823		(37)			(37)		786	..786			
100143876	MARATHON	FL		03/06/2024		862		(25)			(25)		837	..837			
100244585	SALIN	OR		09/29/2025		829		(30)			(30)		799	..799			
100244618	DENVER	CO		09/29/2025		830		(31)			(31)		799	..799			
100272420	WEST BEVO	WI		07/08/2026		551		(15)			(15)		536	..536			
100221701	CHARLOTTE	NC		07/25/2025		718		(34)			(34)		684	..684			
100254507	EDENTON	NC		11/07/2025		1,107		(34)			(34)		1,073	1,073			
100167949	ELKHIDGE	MD		09/20/2024		869		(25)			(25)		844	..844			
100161007	WINTNEY	TX		07/24/2024		825		(20)			(20)		805	..805			
100268330	ALPHARETTA	GA		12/29/2025		600		(9)			(9)		591	..591			
100210054	SAN ANTONIO	TX		06/07/2025		882		(2)			(2)		880	..880			
100148236	ANNA	TX		04/12/2024		3,550		(45)			(45)		3,505	3,505			
100254943	BURLEY	ID		11/17/2025		1,122		(35)			(35)		1,087	1,087			
100181613	HARTFORD	CT		12/09/2024		805		(38)			(38)		767	..767			
100203176	HALES CITY	FL		03/27/2025		787		(18)			(18)		769	..769			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100147616	CAYCE	SC		04/04/2024		769		(27)			(27)		742		..742		
100233248	LAS VEGAS	NV		10/30/2025		842		(25)			(25)		..817		..817		
100165074	BETHLEHEM	PA		08/29/2024		1,354		(14)			(14)		..1,540		..1,540		
100212707	SOUTH PACE ISLAND	TX		05/28/2025		840		(35)			(35)		..805		..805		
100233383	SELLERSVILLE	PA		10/30/2025		857		(20)			(20)		..837		..837		
100211934	GARNET VALLEY	PA		05/19/2025		726		(24)			(24)		..702		..702		
100188913	BRIDGEPORT	CT		01/09/2025		813		(5)			(5)		..808		..808		
100177404	BELLEVILLE	IL		01/16/2025		843		(32)			(32)		..811		..811		
100134306	MONTVERDE	FL		10/27/2023		761		(15)			(15)		..746		..746		
100081677	BAKERSFIELD	CA		03/21/2022		1,835		(28)			(28)		..1,807		..1,807		
100224560	PULLMAN	WA		01/08/2026		593		(9)			(9)		..584		..584		
100120220	NORTH HALEDON	NJ		06/18/2023		835		(24)			(24)		..811		..811		
100133801	SPRING	TX		10/20/2023		446		(13)			(13)		..433		..433		
100189041	PASADENA	CA		01/09/2025		624		(16)			(16)		..608		..608		
100267217	TOLLESON	AZ		12/23/2025		880		(22)			(22)		..858		..858		
100208964	SACRAMENTO	CA		04/29/2025		851		(26)			(26)		..825		..825		
100165408	PLANTATION	FL		08/29/2024		872		(11)			(11)		..861		..861		
100079838	ROSENBERG	TX		04/25/2022		1,452		(59)			(59)		..1,394		..1,394		
100171468	LITTLE ELM	TX		10/16/2024		968		(20)			(20)		..948		..948		
100232771	WALKERSVILLE	MD		06/18/2025		782		(25)			(25)		..757		..757		
100141419	LAS VEGAS	NV		01/30/2024		703		(24)			(24)		..679		..679		
100151698	MYRTLE BEACH	SC		07/10/2024		772		(24)			(24)		..748		..748		
100235352	NEW BRITAIN	CT		08/29/2025		746		(5)			(5)		..741		..741		
100246429	CHARLOTTE	NC		10/10/2025		770		(24)			(24)		..746		..746		
100065759	WARPENTON	VA		07/28/2021		1,874		(40)			(40)		..1,834		..1,834		
100118705	LOGANDALE	NV		07/25/2023		894		(26)			(26)		..868		..868		
100169026	CHICAGO	IL		09/27/2024		560		(19)			(19)		..541		..541		
100204742	MARTINEZ	CA		04/10/2025		517		(12)			(12)		..505		..505		
100209893	FLAUSTAFF	AZ		05/02/2025		869		(26)			(26)		..843		..843		
100209287	TEMBLE TERRACE	FL		04/29/2025		1,144		(22)			(22)		..1,122		..1,122		
100215759	WIND LAKE	WI		06/12/2025		854		(10)			(10)		..844		..844		
100203164	MILTON	GA		09/27/2025		794		(22)			(22)		..772		..772		
100200431	ALTAMONTE SPRINGS	FL		03/10/2025		783		(11)			(11)		..772		..772		
100165992	MIDDLE RIVER	MD		12/26/2024		692		(32)			(32)		..660		..660		
100221190	ARGYLE	TX		07/21/2025		836		(16)			(16)		..820		..820		
100220962	CLERMONT	FL		07/18/2025		2,131		(15)			(15)		..2,116		..2,116		
100237383	FORT MYERS	FL		01/23/2026		556		(21)			(21)		..535		..535		
100154982	WORCESTER	MA		07/19/2024		840		(33)			(33)		..807		..807		
100245365	BROOKFIELD	CO		10/06/2025		1,327		(40)			(40)		..1,287		..1,287		
100191739	SAN JOSE	CA		02/20/2025		737		(14)			(14)		..723		..723		
100205723	NORTH LAS VEGAS	NV		04/14/2025		741		(16)			(16)		..723		..723		
100228671	SUNFIDE BCH	SC		06/11/2025		778		(27)			(27)		..751		..751		
100220501	GLENDALE	CA		07/15/2025		994		(37)			(37)		..957		..957		
100246775	TUSCON	AZ		10/15/2025		823		(24)			(24)		..799		..799		
100066949	HALLANDALE BEACH	FL		09/30/2022		899		(6)			(6)		..893		..893		
100177664	WESLEY CHAPEL	FL		01/16/2025		853		(23)			(23)		..830		..830		
100109391	NEW HAVEN	CT		06/13/2023		874		(19)			(19)		..855		..855		
100238624	GRAND BLANC	MI		09/19/2025		823		(19)			(19)		..804		..804		
100244514	MURRELLS INLET	SC		09/29/2025		973		(7)			(7)		..966		..966		
100168123	FREDERICKSBURG	VA		09/20/2024		830		(22)			(22)		..808		..808		
100254986	DECATUR	GA		11/17/2025		1,132		(46)			(46)		..1,086		..1,086		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100168070	EL CAJON	CA		09/20/2024		831		(23)			(23)		808		808		
100201604	CARROLL	CA		03/13/2025		768		(28)			(28)		740		740		
100201625	MIAMI	FL		03/13/2025		776		(36)			(36)		740		740		
100193659	PARK CITY	UT		02/10/2025		770		(30)			(30)		740		740		
100226098	SUSEX	NJ		07/30/2025		840		(18)			(18)		822		822		
100277414	LUBBOCK	TX		02/12/2026		259		(6)			(6)		251		251		
100219808	STAMFORD	CT		07/08/2025		1,143		(38)			(38)		1,105		1,105		
100193906	LA PAZ	MEX		02/10/2025		728							728		728		
100092621	WEST CHICAGO	IL		04/14/2022		2,493		(54)			(54)		2,439		2,439		
100165092	THOMASASSA	FL		12/20/2024		884		(18)			(18)		866		866		
100175465	SNELLVILLE	GA		12/23/2024		898		(2)			(2)		896		896		
100161028	BUENA VISTA	CO		07/24/2024		810		(20)			(20)		790		790		
100194430	LAS VEGAS	NV		02/14/2025		808		(37)			(37)		771		771		
100225860	LONG BEACH	CA		09/20/2018		1,712		112			112		1,824		1,824		
100247040	LAWRENCEVILLE	GA		10/22/2025		604		(17)			(17)		587		587		
100247653	LAWRENCEVILLE	GA		10/22/2025		604		(17)			(17)		587		587		
100198230	HIJALEH	FL		02/28/2025		764		(24)			(24)		740		740		
100154073	POWALLUP	WA		06/06/2024		824		(14)			(14)		810		810		
100099848	INDIO	CA		03/28/2023		767		(5)			(5)		762		762		
100226860	WINDHAM	VT		08/11/2025		780		(30)			(30)		750		750		
100226514	HOUSTON	TX		07/30/2025		769		(14)			(14)		755		755		
100149043	WEST PALM BEACH	FL		04/19/2024		831		(36)			(36)		795		795		
100286293	CHARLOTTE	NC		12/29/2025		625		(6)			(6)		619		619		
100159247	EAGLE	ID		07/15/2024		907		(11)			(11)		896		896		
100202821	FRESNO	CA		03/24/2025		788		(28)			(28)		740		740		
100235344	WESTON	FL		08/29/2025		637		(22)			(22)		615		615		
100219017	CHARLOTTE	NC		06/21/2025		778		(9)			(9)		769		769		
100202868	CANON CITY	CO		03/24/2025		794		(17)			(17)		777		777		
100159734	CLERMONT	FL		08/23/2024		581		(45)			(45)		536		536		
100176652	COLCHESTER	VT		12/20/2024		751		(18)			(18)		733		733		
100103651	KATY	TX		05/08/2023		710		(30)			(30)		680		680		
100185831	FORT WORTH	TX		12/26/2024		668		(31)			(31)		637		637		
100246887	PATCHOGE	NY		10/15/2025		1,116		(55)			(55)		1,061		1,061		
100172247	GRASS VALLEY	CA		10/21/2024		1,029		(9)			(9)		1,020		1,020		
10021627	PRINCETON	IN		07/23/2025		704		(27)			(27)		677		677		
100164578	CHARLOTTE	NC		08/21/2024		6,311		(84)			(84)		6,227		6,227		
100229465	SACRAMENTO	CA		08/15/2025		681		(12)			(12)		669		669		
100236231	ISLE	MIN		08/10/2025		714		(20)			(20)		694		694		
100219849	MOORE	NY		07/07/2025		796		(26)			(26)		770		770		
100174534	PORT CHARLOTTE	FL		10/31/2024		1,439		(38)			(38)		1,401		1,401		
100151595	SAN BERNARDINO	CA		05/10/2024		831		(18)			(18)		813		813		
100071014	SOUTH OZNE PARK	NY		10/01/2021		1,983		(2)			(2)		1,981		1,981		
100150912	WOODSTOCK	GA		05/08/2024		833		(14)			(14)		819		819		
100147052	OCEAN CITY	NJ		03/27/2024		1,423		(20)			(20)		1,403		1,403		
100165521	EAST GRAND FORKS	MIN		12/20/2024		488		(20)			(20)		468		468		
100218831	ARNOLD	CA		06/27/2025		839		(12)			(12)		827		827		
100079173	GERMERTOWN	TX		02/24/2022		1,809		(6)			(6)		1,801		1,801		
100254375	LOS ALAMOS	CA		11/07/2025		7,753		(234)			(234)		7,469		7,469		
100189862	TULARE	CA		01/17/2025		715		(22)			(22)		693		693		
100229868	ROCKLEDE	FL		06/18/2025		820		(17)			(17)		803		803		
3340119832	NEW BRAUNFELS	TX		12/04/2025		31,680							31,680		31,680		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100220376	NEW ULM	TX		07/15/2025		3,541		(184)			(184)		3,357	3,357			
100226984	NORTHBROOK	IL		07/30/2025		862		(15)			(15)		847	847			
100186081	MIAMI	FL		01/31/2025		799		(36)			(36)		763	763			
100203084	HOUSTON	TX		04/25/2025		8,843		(254)			(254)		8,589	8,589			
100203374	MAPLETON	UT		03/27/2025		797		(26)			(26)		771	771			
100153434	SOUTH FALLSBURG	NY		05/30/2024		796		(4)			(4)		792	792			
100175214	CAROLINA BEACH	NC		11/05/2024		887		(17)			(17)		870	870			
100200290	STATEN ISLAND	NY		03/07/2025		864		(30)			(30)		834	834			
100203384	VANCOUVER	WA		03/27/2025		852		(24)			(24)		828	828			
100131523	PALMDALE	CA		10/06/2023		550		(6)			(6)		542	542			
100165526	CELINA	TX		08/29/2024		879		(4)			(4)		875	875			
100119086	FORT WALTON BEACH	FL		07/31/2023		217,147		(4,808)			(4,808)		212,339	212,339			
100079236	FORT LAUDERDALE	FL		02/14/2022		3,803		(37)			(37)		3,766	3,766			
100199301	KISSIMEE	FL		03/05/2025		806		(25)			(25)		781	781			
100200537	LUBBOCK	TX		03/11/2025		780		(17)			(17)		763	763			
100199266	STUART	FL		03/05/2025		859		(18)			(18)		841	841			
100194384	LITTLE ELM	TX		02/14/2025		848		(27)			(27)		821	821			
100180400	RALEIGH	NC		11/25/2024		929		(4)			(4)		925	925			
100176966	NEWPORT	RI		01/16/2025		1,030		(48)			(48)		982	982			
100210849	WEST GROVE	PA		05/15/2025		743		(32)			(32)		711	711			
100091009	EL MONTE	CA		01/31/2023		860		(14)			(14)		846	846			
100245027	TRUCKEE	CA		09/29/2025		171,246		(4,992)			(4,992)		166,254	166,254			
100225192	SPRING VALLEY	CA		09/20/2018		1,194		73			73		1,267	1,267			
100239235	RICHARDSON	TX		08/11/2025		808		(16)			(16)		792	792			
100163329	FRESNO	CA		06/13/2025		821		(29)			(29)		792	792			
100214023	ARLINGTON	VA		06/13/2024		518		(31)			(31)		487	487			
100160065	SAINT PALL	NM		05/29/2025		934		(1)			(1)		933	933			
100148468	PECOS	AZ		07/17/2024		759		(18)			(18)		741	741			
100195200	EDMOND	OK		04/12/2024		816		(16)			(16)		800	800			
100164848	ATLANTA	GA		02/24/2025		679		(43)			(43)		636	636			
100176112	MANCHESTER	CT		08/26/2024		768		(18)			(18)		750	750			
100202164	FRESNO	CA		12/20/2024		773		(23)			(23)		750	750			
100148402	BAKERSFIELD	CA		03/18/2025		1,550		(10)			(10)		1,540	1,540			
100101881	PINEREE GROVE	IL		04/06/2023		709		(11)			(11)		698	698			
100216633	MESQUITE	TX		06/23/2025		821		(9)			(9)		812	812			
100203370	BIG BEAR LAKE	CA		03/27/2025		125,297		(3,658)			(3,658)		121,639	121,746			107
100178069	MASON	OH		12/20/2024		29,931		(407)			(407)		29,524	29,524			
100165528	FORT MYERS	FL		08/29/2024		870		(11)			(11)		859	859			
100212523	ARGYLE	TX		07/21/2025		841		(10)			(10)		831	831			
100181961	MILFORD	MI		12/06/2024		738		(34)			(34)		704	704			
100176164	LANGDALE	PA		12/20/2024		785		(17)			(17)		768	768			
100211435	DAVIE	FL		05/16/2025		744		(33)			(33)		711	711			
100212159	BIRMINGHAM	AL		07/21/2025		861		(11)			(11)		850	850			
100162037	LOVELAND	CO		07/31/2024		1,680		(9)			(9)		1,671	1,671			
100181468	LAS VEGAS	NV		01/09/2025		832		(26)			(26)		806	806			
100062020	DALLAS	TX		07/01/2021		1,283		(1)			(1)		1,282	1,282			
100151091	FLUGERVILLE	TX		05/08/2024		884		(13)			(13)		871	871			
100220600	CHICPEE	MA		07/15/2025		805		(27)			(27)		778	778			
100246141	NEW ORLEANS	LA		10/08/2025		913		(41)			(41)		872	872			
100065573	PASSAIC	NJ		07/28/2021		1,810		(38)			(38)		1,772	1,772			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100091714	PLEASANT RIDGE	MI		03/24/2023		2,492		(124)			(124)		2,368	2,368			
100026116	PITTSBURG	CA		09/20/2018		1,104		67			67		1,171	1,171			
100148295	FLUORVILLE	TX		04/12/2024		1,105		(6)			(6)		1,099	1,099			
100170463	SPRINGFIELD	VA		10/09/2024		624		(28)			(28)		596	596			
100102522	NORTH PORT	FL		06/07/2023		863		(11)			(11)		852	852			
100119837	CLAVIS	CA		06/10/2023		826		(11)			(11)		815	815			
100079619	EL CAJON	CA		04/08/2022		1,452		(34)			(34)		1,418	1,418			
100162843	WESLEY CHAPEL	FL		06/12/2024		753		(25)			(25)		728	728			
100253978	CARPENTERSVILLE	IL		10/30/2025		2,433		(64)			(64)		2,369	2,369			
100115623	WESTERVILLE	OH		07/19/2023		794		(28)			(28)		766	766			
100209028	ROYAL OAK	MI		04/29/2025		758		(30)			(30)		728	728			
100102714	MARIETTA	GA		06/22/2023		845		(43)			(43)		802	802			
100267052	GLASSBORO	NJ		12/23/2025		910		(18)			(18)		892	892			
100220061	ORLANDO	FL		06/14/2025		1,849		(62)			(62)		1,787	1,787			
100134563	CONOVER	NC		10/27/2023		728		(22)			(22)		706	706			
100219857	FLAGSTAFF	AZ		07/08/2025		830		(12)			(12)		818	818			
100218519	PHILADELPHIA	PA		06/27/2025		838		(20)			(20)		818	818			
100109112	DANBURY	CT		06/05/2023		826		(23)			(23)		803	803			
100216553	BELLA VISTA	AR		06/23/2025		840		(9)			(9)		831	831			
100192302	NORTH PORT	FL		01/31/2025		769		(19)			(19)		750	750			
100192709	GLASSBORO	NJ		02/10/2025		786		(24)			(24)		762	762			
100152239	ODEN	UT		05/17/2024		825		(13)			(13)		812	812			
100201277	PRICE	UT		03/12/2025		668		(31)			(31)		637	637			
100175116	PORT ARANSAS	TX		11/05/2024		801		(28)			(28)		773	773			
100214955	CRESTONE	CO		06/09/2025		828		(17)			(17)		811	811			
100203183	PORT SAINT LUCIE	FL		03/27/2025		721		(23)			(23)		698	698			
100180254	LAS VEGAS	NV		11/25/2024		872		(15)			(15)		857	857			
100120317	BRUNSWICK	ME		06/18/2023		2,411		(48)			(48)		2,363	2,363			
100255407	GARLAND	TX		11/24/2025		875		(10)			(10)		865	865			
100048866	BABYLON	NY		11/20/2020		1,390		86			86		1,476	1,476			
100176269	WOODBRIIDGE	VA		11/19/2024		809		(18)			(18)		791	791			
100203515	SEVEN	MD		03/26/2025		865		(21)			(21)		844	844			
100156481	INDIAN TRAIL	NC		06/24/2024		807		(20)			(20)		787	787			
100148936	MELISSA	TX		04/17/2024		961		(30)			(30)		931	931			
100095015	MISSOURI CITY	TX		08/12/2022		1,987		(83)			(83)		1,904	1,904			
100154195	GRESHAM	OR		07/11/2024		773		(33)			(33)		740	740			
100201406	MIAMI	FL		03/12/2025		624		(29)			(29)		595	595			
100148194	CHARLOTTE	NC		04/12/2024		895		(19)			(19)		876	876			
100142818	RICHMOND	TX		02/08/2024		782		(15)			(15)		767	767			
100149534	HUTTO	TX		04/26/2024		1,331		(30)			(30)		1,301	1,301			
100181933	TUXER	GA		12/12/2024		850		(15)			(15)		835	835			
100245479	SACRAMENTO	CA		10/06/2025		840		(35)			(35)		805	805			
100171518	LAS VEGAS	NV		10/16/2024		739		(26)			(26)		713	713			
100172833	BAKERSFIELD	CA		10/25/2024		1,335		(53)			(53)		1,282	1,282			
100048116	CARY	NC		11/20/2020		1,076		15			15		1,091	1,091			
100215817	RICHMOND	TX		06/12/2025		817		(15)			(15)		802	802			
100103626	PALMDALE	CA		06/08/2023		923		(19)			(19)		904	904			
100215804	NEW HAVEN	CT		06/12/2025		744		(11)			(11)		733	733			
100149805	TULLOCK	CA		04/26/2024		803		(10)			(10)		793	793			
100211423	SEATTLE	WA		06/16/2025		770		(35)			(35)		735	735			
100180549	UNCAVILLE	CT		11/26/2024		529		(21)			(21)		508	508			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10012020	NAPLES	FL		06/11/2023		328		(4)			(4)		324		324		
10017720	ISLE OF PALMS	SC		01/16/2025		1,404		(42)			(42)		1,362		1,362		
10014989	GILBERT	AZ		04/29/2024		778		(45)			(45)		733		733		
100188462	FRISSO	CO		01/06/2025		14,470		(508)			(508)		13,962		13,962		
100164779	SUPRISE	AZ		06/26/2024		954		(1)			(1)		953		953		
100189174	DAHLONEGA	GA		01/13/2025		841		(26)			(26)		815		815		
100142143	CLOSMAR	FL		02/29/2024		404		(25)			(25)		379		379		
100219658	FORT COLLINS	CO		07/07/2025		563		(16)			(16)		547		547		
100115637	PHOENIX	AZ		07/19/2023		1,207		(15)			(15)		1,192		1,192		
100172487	KATY	TX		10/23/2024		815		(13)			(13)		802		802		
100132424	MODESTO	CA		11/03/2023		2,129		(85)			(85)		2,044		2,044		
100054653	RIVERSIDE	CA		03/23/2021		1,216		(38)			(38)		1,178		1,178		
100065689	EAST HANOVER	NJ		07/28/2021		1,923		(52)			(52)		1,871		1,871		
100182710	DESTIN	FL		12/12/2024		796		(24)			(24)		772		772		
100205022	CORDOVA	TN		04/10/2025		759		(31)			(31)		727		727		
100171124	CEDARBURG	IL		11/22/2024		829		(18)			(18)		811		811		
100254257	BELLA VISTA	AR		11/06/2025		746		(26)			(26)		720		720		
100186183	HONOLULU	HI		02/10/2025		788		(27)			(27)		761		761		
100159489	MIDDELTOWN	NJ		07/15/2024		3,087		(87)			(87)		3,000		3,000		
100175536	NOVATO	CA		11/12/2024		845		(16)			(16)		829		829		
100161614	ROSEVELT	NY		07/31/2024		781		(17)			(17)		764		764		
100138837	FORT WORTH	TX		12/21/2023		773		(13)			(13)		760		760		
100194024	BEECH MOUNTAIN	NC		02/14/2025		857		(18)			(18)		839		839		
100133850	MANLEY	NY		10/25/2023		732		(25)			(25)		707		707		
100133860	WATERBURY	CT		10/25/2023		695		(16)			(16)		679		679		
100137125	EL CAJON	CA		11/28/2023		755		(24)			(24)		731		731		
100203219	ST. PETERSBURG	FL		03/27/2025		803		(15)			(15)		788		788		
100135833	FLEMING ISLAND	FL		11/10/2023		780		(8)			(8)		772		772		
100163064	COLUMBUS	OH		06/13/2024		823		(18)			(18)		805		805		
100110197	DURHAM	NC		06/30/2023		1,018							1,018		1,018		
100157262	RED OAK	TX		02/20/2025		1,240		(45)			(45)		1,195		1,195		
100142892	WARRINGTON	PA		02/08/2024		746		(11)			(11)		737		737		
100209542	PFLUGERVILLE	TX		04/29/2025		824		(17)			(17)		807		807		
100180200	DAVINSVILLE	GA		11/25/2024		768		(4)			(4)		764		764		
100172538	FRISSO	CO		10/23/2024		791		(27)			(27)		764		764		
100182717	NORTHPORT	NY		12/12/2024		806		(12)			(12)		794		794		
100167643	NASHVILLE	TN		09/19/2024		661		(16)			(16)		645		645		
100216707	LONWODD	FL		06/23/2025		839		(10)			(10)		829		829		
100189126	MESA	AZ		04/04/2025		778		(28)			(28)		750		750		
100209407	FRESNO	CA		04/29/2025		838		(24)			(24)		814		814		
100195197	METHUEN	MA		02/24/2025		922		(17)			(17)		905		905		
100191283	BALTIMORE	MD		01/29/2025		792		(37)			(37)		755		755		
100120070	SARASOTA	FL		06/11/2023		865		(1)			(1)		864		864		
100199570	PALEIGH	NC		02/28/2025		104,952		(3,288)			(3,288)		101,324		101,324		
100206156	WALDORF	MD		04/16/2025		843		(15)			(15)		828		828		
100272712	SPARKS	NV		01/09/2026		228		(11)			(11)		217		217		
100165988	LUTZ	FL		12/26/2024		837		(20)			(20)		817		817		
100046624	SILVERTON	OR		11/25/2020		1,159		(48)			(48)		1,207		1,207		
100128302	WOODBRIDGE	VA		09/14/2023		835		(21)			(21)		814		814		
100163806	PALM COAST	FL		09/27/2024		812		(30)			(30)		782		782		
100168764	MIAMI	FL		09/26/2024		795		(13)			(13)		782		782		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100199238	DURHAM	NC		01/13/2025		773		(25)			(25)		748	748			
100166003	COLORADO SPRINGS	CO		09/06/2024		576		(20)			(20)		556	556			
100048698	FREDERICKSBURG	VA		11/20/2020		1,488		21					1,509	1,509			
100268555	SEVIERVILLE	TN		12/29/2025		266	(7)						259	259	(7)		
100153827	CATONSVILLE	MD		06/05/2024		880		(17)			(17)		863	863			
100119453	LA VERGIE	TN		07/31/2023		1,278		(1)					1,277	1,277			
100199570	BAINBRIDGE ISLAND	WA		03/06/2025		862		(28)			(28)		834	834			
100134269	PATERSON	NJ		10/27/2023		509		(15)			(15)		494	494			
100043162	VALLEJO	CA		06/28/2020		881		(35)			(35)		846	846			
100148177	MOUNT DESERT	ME		04/12/2024		977		(16)			(16)		901	901			
100167142	WATERBURY	CT		09/13/2024		770		(19)			(19)		751	751			
100268536	CEDAR KNOLLS	NJ		12/29/2025		377		(2)			(2)		315	315			
100164568	MOXINEY	TX		06/21/2024		816		(4)			(4)		812	812			
100118898	WALNUT CREEK	CA		07/25/2023		915		(28)			(28)		887	887			
100176518	APACHE JUNCTION	AZ		11/15/2024		2,900		(64)			(64)		2,836	2,836			
100192760	ALBURY	TX		02/10/2025		902		(10)			(10)		892	892			
100203448	PAGE	AZ		03/27/2025		2,486		(85)			(85)		2,401	2,401			
100165940	GOOD YEAR	AZ		09/06/2024		839		(38)			(38)		801	801			
100055577	NORTH BRANSWICK	NJ		03/23/2021		1,177		(5)			(5)		1,172	1,172			
100054612	CANTON	OH		03/23/2021		559	(48)				(48)		511	511			
100100051	GERBETOWN	TX		03/28/2023		636		(20)			(20)		616	616			
100197561	MINNEAPOLIS	MN		02/26/2025		767		(25)			(25)		742	742			
100219291	SAINT PAUL	MN		06/30/2025		953		(19)			(19)		934	934			
100201578	SAVANNAH	GA		03/13/2025		1,609		(72)			(72)		1,537	1,537			
100136834	EAST FISH KILL	NY		11/27/2023		771		(4)			(4)		767	767			
100246328	LOUISVILLE	KY		10/10/2025		2,601		(80)			(80)		2,521	2,521			
100182372	DULUTH	GA		12/12/2024		864		(9)			(9)		855	855			
100189168	DAYTONA BEACH	FL		01/13/2025		786		(22)			(22)		764	764			
100165719	WAXAHACHE	TX		08/29/2024		1,062		(40)			(40)		1,022	1,022			
100165063	CHINO	CA		08/28/2024		791		(22)			(22)		769	769			
100117594	ZEPHYRHILLS	FL		07/20/2023		559		(6)			(6)		553	553			
100133481	BRIDGEPORT	CT		10/19/2023		790		(12)			(12)		778	778			
100162053	ROTONDA WEST	FL		07/31/2024		695		(40)			(40)		655	655			
100157322	FORT LEE	NJ		02/20/2025		622		(31)			(31)		591	591			
100024651	CORONA	CA		08/20/2018		1,076		71					1,147	1,147			
100162291	JARELL	TX		09/06/2024		1,159		(69)			(69)		1,090	1,090			
100203495	MANCHESTER	CT		03/26/2025		787		(27)			(27)		760	760			
100156883	WATERBURY	CT		06/27/2024		728		(21)			(21)		707	707			
100211725	GILBERT	AZ		05/19/2025		1,058	(18)				(18)		1,040	1,040			
100182450	PISCATAWAY	NJ		12/12/2024		4,183		(80)			(80)		4,103	4,103			
100026068	MORPARK	CA		08/20/2018		1,333		177					1,510	1,510			
100198068	COLORADO SPRINGS	CO		02/28/2025		833		(1)			(1)		832	832			
100171588	FRESNO	CA		10/17/2024		1,319		(18)			(18)		1,301	1,301			
100089265	CLIFTON	VA		10/17/2022		1,034		(26)			(26)		1,008	1,008			
100202405	CAPE CORAL	FL		03/19/2025		791		(18)			(18)		773	773			
100164004	MIAMI	FL		08/21/2024		788		(1)			(1)		787	787			
100253583	DORVILLE	GA		10/30/2025		801		(33)			(33)		788	788			
100273781	MESQUITE	TX		01/23/2026		270		(9)			(9)		261	261			
100186228	JOHN ISLAND	SC		12/27/2024		745		(21)			(21)		724	724			
100114690	NORTH MIAMI BEACH	FL		06/29/2023		1,144							1,144	1,144			
100199374	AMERICAN FORK	UT		03/05/2025		688		(25)			(25)						843

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100192161	TACOMA	WA		01/31/2025		846			(29)		(29)		817	817			
100273408	SCHUMBERG	IL		01/21/2026		571			(12)		(12)		559	559			
100206338	AUBURN	WA		04/17/2025		928			(12)		(12)		916	916			
100154546	HENDERSON	NV		06/14/2024		753			(27)		(27)		726	726			
100164454	WESTLEY	RI		06/21/2024		732			(17)		(17)		715	715			
100181983	TULSON	AZ		01/09/2025		937			(44)		(44)		893	893			
100218774	LAVON	TX		06/21/2025		842			(14)		(14)		828	828			
100221568	WAYNE	MI		07/22/2025		10 385			(314)		(314)		10 071	10 071			
100137348	BUCKEYE	AZ		12/01/2023		575			(13)		(13)		562	562			
100076399	BRACENTON	FL		12/23/2021		1 476			(102)		(102)		1 374	1 374			
100273797	WASHINGTON	WA		01/23/2026		537			(18)		(18)		519	519			
100175443	SOUTHPORT	NC		12/23/2024		817			(11)		(11)		806	806			
100165913	OKLAHOMA CITY	OK		09/06/2024		825			(19)		(19)		806	806			
100137720	APEX	NC		12/08/2023		860			(2)		(2)		858	858			
100209947	CHICAGO	IL		06/11/2025		851			(25)		(25)		826	826			
100071612	OCEAN CITY	NJ		10/14/2021		2 744			(61)		(61)		2 683	2 683			
100200167	SACRAMENTO	CA		03/07/2025		842			(31)		(31)		811	811			
100203162	HOUSTON	TX		03/27/2025		753			(22)		(22)		731	731			
100169109	DAVENPORT	FL		09/27/2024		803			(29)		(29)		774	774			
100162767	SPRINGFIELD	VA		06/12/2024		793			(19)		(19)		774	774			
100164413	PAHIA	HI		06/21/2024		785			(11)		(11)		774	774			
100238674	HAPPY JACK	AZ		09/23/2025		805			(27)		(27)		778	778			
100204460	OPA LOCKA	FL		04/03/2025		783			(34)		(34)		749	749			
100192673	CARLEI	IN		02/10/2025		829			(13)		(13)		816	816			
100150989	GILBERT	AZ		05/08/2024		1 185			(30)		(30)		1 155	1 155			
100099900	SPokane	WA		03/28/2023		945			(32)		(32)		913	913			
100102988	OREN	UT		06/22/2023		4 184			(124)		(124)		4 060	4 060			
100065521	TEBICOLA	CA		07/28/2021		2 738			(61)		(61)		2 677	2 677			
100200714	LEHI	UT		03/11/2025		889			(13)		(13)		876	876			
100188468	SIGNAL MOUNTAIN	TN		01/08/2025		732			(21)		(21)		711	711			
100165920	WILLIAMSTOWN	NJ		12/26/2024		848			(26)		(26)		822	822			
100167337	SAINT AUGUSTINE	FL		10/31/2024		939			(24)		(24)		915	915			
100131968	BLAIRSVILLE	GA		10/13/2023		764			(6)		(6)		758	758			
100142384	ROSSVILLE	GA		02/09/2024		1 029			(30)		(30)		999	999			
100134746	WINCHESTER	MA		10/30/2023		827			(2)		(2)		825	825			
100107940	AGORA HILLS	CA		05/23/2023		965			(23)		(23)		942	942			
100143195	AUSTIN	TX		02/16/2024		935			(8)		(8)		927	927			
100266757	SCOTTSDALE	AZ		12/29/2025		787			(24)		(24)		763	763			
100161727	PALM COAST	FL		07/30/2024		822			(30)		(30)		792	792			
100203506	MINERAL BLUFF	GA		03/26/2025		908			(11)		(11)		897	897			
100090980	VICTORVILLE	CA		01/31/2023		1 955			(32)		(32)		1 533	1 533			
100179651	FT WORTH	TX		11/21/2024		1 078			(34)		(34)		1 044	1 044			
100110608	LAUDERHILL	FL		06/30/2023		877			(2)		(2)		875	875			
100119652	LAS VEGAS	NV		06/10/2023		902							902	902			
100078871	CHARLOTTE	NC		02/24/2022		1 755			(6)		(6)		1 749	1 749			
100186891	PIONEER	CA		01/09/2025		846			(13)		(13)		833	833			
100236942	CATHEDRAL CITY	CA		09/12/2025		762			(26)		(26)		736	736			
100074462	HUTTO	TX		12/02/2021		1 518			(131)		(131)		1 387	1 387			
100090401	GRAND PRAIRIE	TX		12/28/2022		850			(10)		(10)		840	840			
100162741	TERRE HAUTE	IN		06/12/2024		741			(20)		(20)		721	721			
100274062	DAVENPORT	FL		01/26/2026		578			(16)		(16)		562	562			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100103618	CHARLOTTE	NC		05/08/2023		813		(6)			(8)		805		805		
100141563	BALTIMORE	MD		01/30/2024		647		(24)			(24)		623		623		
100168729	COPPERPOLIS	CA		09/20/2024		885		(2)			(2)		883		883		
100166563	BAKERSFIELD	CA		09/13/2024		2,367		(47)			(47)		2,320		2,320		
100168586	LOUIST GROVE	GA		09/25/2024		2,168		(45)			(45)		2,123		2,123		
100172592	DENTON	TX		10/23/2024		1,341		(13)			(13)		1,328		1,328		
100065774	SOUTH LAKE TADIE	CA		07/28/2021		2,054		(43)			(43)		2,011		2,011		
100175533	MANTORVILLE	IN		11/12/2024		1,001		(4)			(4)		997		997		
100218257	JARELL	TX		06/26/2025		721		(21)			(21)		700		700		
100214836	SAINT AUGUSTINE	FL		06/11/2025		767		(24)			(24)		743		743		
100139033	ROUND ROCK	TX		12/22/2023		1,556		(80)			(80)		1,276		1,276		
100086017	DORAL	FL		10/25/2022		894		(14)			(14)		880		880		
100151652	WATCHUNG	NJ		05/10/2024		734		(15)			(15)		719		719		
100087988	NORTH BAY VILLAGE	FL		10/25/2022		852		(10)			(10)		842		842		
100031898	LOS ANGELES	CA		03/29/2019		1,024		95			95		1,119		1,119		
100182894	GOLD BEACH	OR		12/12/2024		834		(13)			(13)		821		821		
100211955	PEACHTREE CORNERS	GA		05/22/2025		801		(13)			(13)		788		788		
100167465	KETCHUM	ID		09/16/2024		890		(26)			(26)		864		864		
100220953	GRAND PRAIRIE	TX		07/18/2025		785		(21)			(21)		764		764		
100173722	COLUMBIA	SC		10/30/2024		892		(27)			(27)		865		865		
100209451	ELL LAY	GA		04/29/2025		1,439		(45)			(45)		1,394		1,394		
100157191	ORLANDO	FL		02/20/2025		686		(34)			(34)		652		652		
100080388	PARADISE	CA		04/14/2022		1,552		(23)			(23)		1,529		1,529		
100166097	OPELIKA	AL		09/09/2024		1,535		(35)			(35)		1,500		1,500		
100194497	MARLBOROUGH	MA		02/14/2025		815		(36)			(36)		779		779		
100114762	NEW YORK	NY		07/07/2023		5,096		(96)			(96)		5,000		5,000		
100205834	MOUNT JULIET	TN		04/14/2025		4,154		(75)			(75)		4,079		4,079		
100176721	FORT WORTH	TX		11/15/2024		4,306		(141)			(141)		4,165		4,165		
100131572	PANAMA CITY BEACH	FL		10/05/2023		442		(7)			(7)		435		435		
100130173	GARDNER	MA		11/15/2023		618		(24)			(24)		594		594		
100150511	QUINCY	GA		05/03/2024		2,131		(56)			(56)		2,075		2,075		
100120293	DENVER	CO		06/18/2023		736		(13)			(13)		723		723		
100220318	WHITESTOWN	IN		07/18/2025		1,773		(42)			(42)		1,731		1,731		
100160228	EMPIRIA	KS		07/18/2024		728		(20)			(20)		708		708		
100055306	MIAMI	FL		07/28/2021		1,800		(55)			(55)		1,745		1,745		
100148517	STEPHENVILLE	TX		04/12/2024		1,803		(27)			(27)		1,776		1,776		
100246021	SAN BERNARDINO	CA		10/07/2025		825		(19)			(19)		806		806		
100246030	SAN BERNARDINO	CA		10/07/2025		825		(19)			(19)		806		806		
100200718	CLIFTON	VA		03/11/2025		1,920		(53)			(53)		1,867		1,867		
100206248	CYPRESS	TX		04/17/2025		990		(28)			(28)		962		962		
100140220	AUSTIN	TX		01/11/2024		477		(32)			(32)		445		445		
100171557	GLASSBORO	NJ		10/16/2024		733		(24)			(24)		709		709		
100135580	LANCASTER	CA		11/09/2023		590		(6)			(6)		584		584		
100203375	YELM	WA		03/27/2025		734		(33)			(33)		701		701		
100272969	CHARLOTTE	NC		01/08/2026		569		(4)			(4)		565		565		
100152747	JACKSON	TN		05/22/2024		868		(17)			(17)		851		851		
100169463	LILBURN	GA		09/30/2024		749		(29)			(29)		720		720		
100256447	SUPPLISE	AZ		11/25/2025		864		(24)			(24)		840		840		
100175310	JACKSON	TN		11/05/2024		949		(6)			(6)		943		943		
100244927	SEDONA	AZ		09/29/2025		723		(24)			(24)		699		699		
100152659	INDIO	CA		05/16/2024		1,395		(59)			(59)		1,337		1,337		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10203189	HURST	TX		03/21/2025		.888		(3)			(3)		.885				
100054897	CHICAGO	IL		03/23/2021		1,097		29			29		1,126				
100193277	SWYNA	GA		12/28/2023		2,313		(34)			(34)		2,279				
100161557	CELINA	TX		07/30/2024		.809		(25)			(25)		.784				
100155603	DOLPHS	CO		06/24/2024		.798		(14)			(14)		.784				
100065137	STERLING	VA		07/14/2021		1,972		(48)			(48)		1,924				
100229335	ROCKLEDGE	FL		06/15/2025		.808		(20)			(20)		.788				
100192764	GLEN ALLEN	VA		02/10/2025		2,161		(24)			(24)		2,137				
100211776	DURHAM	NC		05/19/2025		.842		(10)			(10)		.832				
100193269	CAPE CORAL	FL		12/15/2023		.638		(6)			(6)		.632				
100192230	KANSAS CITY	MO		01/31/2025		.842		(21)			(21)		.821				
100219266	SOUTHRIDGE	MA		06/30/2025		.766		(21)			(21)		.745				
100212492	CAPE CORAL	FL		05/28/2025		.774		(19)			(19)		.755				
100076788	LOUISVILLE	KY		12/27/2021		2,175		(4)			(4)		2,171				
100186441	CHARLOTTE	NC		12/30/2024		.783		(20)			(20)		.763				
100147235	WATERBURY	CT		03/28/2024		.748		(18)			(18)		.730				
100255945	ATHENS	GA		11/24/2025		1,224		(8)			(8)		1,216				
100238757	LAFAVETTE HILL	PA		09/22/2025		.779		(23)			(23)		.756				
100226975	THE VILLAGES	FL		07/30/2025		1,330		(53)			(53)		1,277				
100254212	SARATOGA SPRINGS	NY		11/06/2025		.753		(35)			(35)		.718				
100271981	HAYWARD	CA		01/08/2026		.914		(19)			(19)		.895				
100274069	HIGH POINT	NC		01/26/2026		2,367		(87)			(87)		2,280				
100246229	ORANGE BEACH	AL		10/08/2025		.712		(32)			(32)		.680				
100153838	PORTLAND	OR		07/10/2024		.683		(49)			(49)		.634				
100158636	CHANDLER	AZ		07/10/2024		.948		(13)			(13)		.835				
100054156	BROOK	NY		03/23/2021		2,434		43			43		2,477				
100143447	MCHENRY	MD		02/16/2024		.728		(16)			(16)		.712				
100254386	AURORA	CO		11/17/2025		1,077		(26)			(26)		1,051				
100244885	CORPUS CHRISTI	TX		09/29/2025		.816		(27)			(27)		.791				
100152604	KNOXVILLE	TN		05/17/2024		.802							.802				
100245572	RIO RANCHO	NM		10/06/2025		.756		(41)			(41)		.715				
100229312	GILCHRIST	TX		06/18/2025		.688		(18)			(18)		.670				
100234789	HARDINSBURG	KY		08/28/2025		1,113		(36)			(36)		1,077				
100216230	GRAND LAKE	CO		06/20/2025		.873		(28)			(28)		.845				
100137321	CONWAY	MI		12/01/2023		.865		(18)			(18)		.847				
100244773	RENO	NV		09/29/2025		.832		(22)			(22)		.810				
100186413	WINTER GARDEN	FL		12/30/2024		.931		(6)			(6)		.925				
100245337	WHEATON	IL		10/06/2025		.833		(30)			(30)		.803				
100155985	MIAMI	FL		06/16/2024		.513		(18)			(18)		.495				
100129599	CHICAGO	IL		09/29/2023		.863		(8)			(8)		.855				
100172423	DANSMVILLE	GA		10/23/2024		.822		(24)			(24)		.798				
100170169	HUNTLEY	IL		10/08/2024		.787		(26)			(26)		.761				
100157959	ATLANTA	GA		07/09/2024		.784		(6)			(6)		.778				
100128750	MIDDLETOWN	NJ		09/21/2023		.674		(37)			(37)		.637				
100157977	POTOMAC	MD		07/09/2024		.834		(13)			(13)		.821				
100165278	NATIONAL CITY	CA		08/29/2024		.831		(42)			(42)		.789				
100164580	SANTA CLARITA	CA		06/21/2024		.955		(9)			(9)		.946				
100277066	BUCKEYE	AZ		02/06/2026		.231		(11)			(11)		.220				
100137662	COTTONWOOD	AZ		12/08/2023		.893		(1)			(1)		.892				
100146883	ATTLEBORO	MA		03/26/2024		.856		(25)			(25)		.831				
100103592	NAPLES	FL		05/08/2023		.700		(31)			(31)		.669				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100151284	PASCO	WA		06/10/2024		819		(24)			(24)		795	795	795		
100206266	BELLEVUE	WA		04/17/2025		797		(18)			(18)		779	779	779		
100109811	SHIRLEY	NY		06/22/2023		845		(24)			(24)		821	821	821		
100086481	MODESTO	CA		09/30/2022		871		(5)			(5)		866	866	866		
100253148	MELISSA	TX		10/30/2025		883		(22)			(22)		861	861	861		
100129616	JERSEY CITY	NJ		09/29/2023		793		(19)			(19)		774	774	774		
100192640	HURRICANE	UT		02/10/2025		826		(12)			(12)		814	814	814		
100174017	ATKINSON	WI		10/31/2024		769		(38)			(38)		731	731	731		
100203893	ANNA	TX		03/27/2025		2,576		(104)			(104)		2,472	2,472	2,472		
100266628	PANAMA CITY BEACH	FL		12/23/2025		522		(17)			(17)		505	505	505		
100288737	MECHANICSVILLE	VA		12/29/2025		511		(5)			(5)		506	506	506		
100219664	TURLOCK	CA		07/07/2025		898		(24)			(24)		834	834	834		
100288791	PORTSMOUTH	RI		12/29/2025		534		(16)			(16)		518	518	518		
100286321	WEST VALLEY CITY	UT		12/05/2025		538		(20)			(20)		518	518	518		
100286082	FUQUAY VARINA	NC		12/29/2025		545		(14)			(14)		531	531	531		
100276664	NATICK	MA		01/29/2026		276		(10)			(10)		266	266	266		
100175834	MIAMI	FL		11/12/2024		852		(17)			(17)		835	835	835		
100166200	FOREY	TX		09/09/2024		723		(22)			(22)		701	701	701		
100154178	BUCKEYE	AZ		07/11/2024		889		(15)			(15)		874	874	874		
100272853	WALTON	KY		01/15/2026		283		(4)			(4)		279	279	279		
100120193	HOMESTEAD	FL		08/18/2023		263		(7)			(7)		256	256	256		
100192955	KATY	TX		02/10/2025		853		(7)			(7)		846	846	846		
100273943	SACRAMENTO	CA		01/20/2026		295		(9)			(9)		286	286	286		
100268640	MELISSA	TX		12/29/2025		579		(8)			(8)		571	571	571		
100193006	HOLLAND	MI		02/10/2025		745		(18)			(18)		727	727	727		
100172532	LAURENCEVILLE	GA		10/23/2024		1,033		(9)			(9)		1,024	1,024	1,024		
100229865	ROMAUXE	VA		08/18/2025		812		(17)			(17)		795	795	795		
100229478	RALEIGH	NC		08/15/2025		811		(19)			(19)		792	792	792		
100110734	WEST PALM BEACH	FL		08/11/2023		832		(28)			(28)		804	804	804		
100272091	HAYESVILLE	NC		01/08/2026		848		(12)			(12)		836	836	836		
100268629	QUINCY	MA		12/29/2025		543		(9)			(9)		534	534	534		
100140881	ANNA	TX		01/19/2024		827		(16)			(16)		811	811	811		
100176541	NEW ORLEANS	LA		11/15/2024		872		(21)			(21)		851	851	851		
100246477	GRANDALL	TX		10/10/2025		733		(29)			(29)		704	704	704		
100157357	INDIANAPOLIS	IL		02/20/2025		866		(24)			(24)		842	842	842		
100288676	AURORA	CO		12/29/2025		846		(2)			(2)		844	844	844		
100143885	CLACKAMAS	OR		02/29/2024		755		(9)			(9)		746	746	746		
100142774	HAINES CITY	FL		02/08/2024		717		(12)			(12)		705	705	705		
100029367	SAN JUAN CAPISTRANO	CA		10/26/2018		1,616		57			57		1,673	1,673	1,673		
100189753	PALOS HEIGHTS	IL		01/21/2025		773		(16)			(16)		757	757	757		
100228410	HONOLULU	HI		08/11/2025		748		(22)			(22)		726	726	726		
100244533	WINTER GARDEN	FL		09/29/2025		863		(23)			(23)		840	840	840		
100204719	MOORENO VALLEY	CA		04/08/2025		792		(27)			(27)		765	765	765		
100164784	MURRELLS INLET	SC		08/26/2024		784		(18)			(18)		766	766	766		
100177371	CHICAGO	IL		01/16/2025		908		(22)			(22)		886	886	886		
100142041	BROOKHALL	PA		02/29/2024		778		(15)			(15)		763	763	763		
100141060	WILIE	TX		02/20/2024		784		(21)			(21)		763	763	763		
100177043	WILTON	CA		01/16/2025		1,182		(44)			(44)		1,138	1,138	1,138		
100088296	DEPAH	MA		10/24/2022		1,332		(5)			(5)		1,327	1,327	1,327		
100209254	WINDLELL	NC		04/29/2025		1,187		(16)			(16)		1,171	1,171	1,171		
100215881	ENIGRANT GAP	CA		06/12/2025		850		(14)			(14)		836	836	836		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100140387	OVIEDO	FL		01/18/2024		1,117		(5)				(5)	1,112		1,112		
100164408	ANNA	TX		08/21/2024		753		(18)				(18)	735		735		
100238949	BURPASS	VA		09/23/2025		1,083		(27)				(27)	1,056		1,056		
100255662	GRAYSON	GA		11/24/2025		788		(28)				(28)	760		760		
100190828	CEDAR PARK	TX		01/27/2025		763		(26)				(26)	737		737		
100135195	UPPER MERLBORO	MD		11/07/2023		664		(7)				(7)	657		657		
100272726	LAS VEGAS	NV		01/09/2026		293		(14)				(14)	279		279		
100255945	PRESOTT	AZ		11/24/2025		812		(33)				(33)	779		779		
100261231	SPOKANE	WA		12/05/2025		534		(12)				(12)	522		522		
100133327	PLAINFIELD CITY	NJ		10/19/2023		548		(10)				(10)	538		538		
100180340	AUBURN	WA		11/25/2024		852		(16)				(16)	836		836		
100082139	WEST BABYLON	NY		07/01/2021		2,387		(34)				(34)	2,353		2,353		
100165262	LAS VEGAS	NV		08/29/2024		565		(6)				(6)	559		559		
100243465	LAWRENCEVILLE	GA		09/26/2025		820		(39)				(39)	781		781		
100157922	CONCORD	NC		07/09/2024		790		(8)				(8)	782		782		
100253975	SAN DIEGO	CA		10/30/2025		558		(11)				(11)	547		547		
100198538	LAS VEGAS	NV		12/28/2023		764		(13)				(13)	751		751		
100165538	LAKE CITY	CO		10/04/2024		812		(34)				(34)	778		778		
100221828	SANTA CLARITA	CA		07/29/2025		1,199		(53)				(53)	1,146		1,146		
100179805	PROSPERITY	SC		11/21/2024		1,042		(30)				(30)	1,012		1,012		
100140853	SAVANNAH	GA		03/06/2024		803		(22)				(22)	781		781		
100157055	PORT ORCHARD	WA		02/20/2025		369		(15)				(15)	354		354		
100120376	CORVALLIS	OR		08/18/2023		959		(4)				(4)	955		955		
100139148	NASHVILLE	TN		12/28/2023		647		(21)				(21)	626		626		
100220961	LAKE PLACID	NY		07/18/2025		1,651		(24)				(24)	1,627		1,627		
100255973	CHARLOTTE	NC		10/30/2025		800		(12)				(12)	588		588		
100078731	TIGARD	OR		02/25/2022		1,631		(69)				(69)	1,562		1,562		
100089296	MANOR	TX		01/26/2023		795		(16)				(16)	779		779		
100087770	COCONUT CREEK	FL		11/17/2022		2,063		(1)				(1)	2,062		2,062		
100234978	KENNETT SQUARE	PA		08/28/2025		753		(3)				(3)	730		730		
100220417	KENTWOOD	MI		07/15/2025		1,032		(46)				(46)	986		986		
100179374	BRADENTON	FL		12/27/2024		6,291		(239)				(239)	6,052		6,052		
100235112	MIDDLETON	ID		08/28/2025		749		(22)				(22)	727		727		
100229146	WICHITA	KS		08/14/2025		815		(15)				(15)	800		800		
100255382	DALLAS	TX		11/25/2025		644		(12)				(12)	632		632		
100133943	ELKRIDGE	MD		10/20/2023		2,596		(36)				(36)	2,560		2,560		
100266914	WAXAHAW	NC		12/23/2025		489		(20)				(20)	469		469		
100186233	BRISTOW	VA		09/20/2024		610		(6)				(6)	602		602		
100206742	HOBOKEN	NJ		04/23/2025		716		(23)				(23)	693		693		
100166171	WESLEY CHAPEL	FL		09/09/2024		780		(15)				(15)	765		765		
100148106	NORTH BRANSWICK	NJ		04/10/2024		879		(15)				(15)	864		864		
100205986	RICHMOND	TX		04/14/2025		800		(9)				(9)	791		791		
100137033	ORLANDO	FL		11/28/2023		682		(5)				(5)	677		677		
100167425	NAPLES	FL		08/16/2024		814		(25)				(25)	789		789		
100243215	MIAMI BEACH	FL		09/26/2025		1,662		(75)				(75)	1,587		1,587		
100162609	NASHVILLE	TN		08/12/2024		806		(16)				(16)	790		790		
100255611	CLERMONT	FL		11/24/2025		1,049		(32)				(32)	1,017		1,017		
100261490	BUFFALO GROVE	IL		12/12/2025		527		(10)				(10)	517		517		
100078638	ST PETERSBURG	FL		02/02/2022		1,403		(60)				(60)	1,343		1,343		
100246987	MANASSAS	VA		10/24/2025		813		(10)				(10)	803		803		
100203161	PRINCETON	IN		03/27/2025		827		(25)				(25)	802		802		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219897	COLUMBUS	OH		07/08/2025		800		(10)			(10)		790		790		
100194276	PORT SAINT JOE	FL		02/14/2025		853		(30)			(30)		823		823		
100164617	DRIPPING SPRINGS	TX		06/21/2024		857		(16)			(16)		841		841		
100162579	ATHENS	GA		06/12/2024		1,213		(19)			(19)		1,194		1,194		
100267018	KISSIMEE	FL		12/23/2025		835		(12)			(12)		823		823		
100207348	BURLINGTON	NC		04/29/2025		451		(21)			(21)		430		430		
100227108	RAPID CITY	WI		07/30/2025		820		(19)			(19)		801		801		
100230008	SAN LUIS	AZ		08/22/2025		1,556		(56)			(56)		1,500		1,500		
100166943	OREN	UT		09/13/2024		859		(13)			(13)		846		846		
100158075	CHANDLER	AZ		07/09/2024		905		(11)			(11)		904		904		
100143844	NORTH PORT	FL		02/29/2024		782		(13)			(13)		769		769		
100166057	SACRAMENTO	CA		09/09/2024		778		(19)			(19)		759		759		
100245209	PORT CHARLOTTE	FL		10/06/2025		823		(17)			(17)		806		806		
100100210	JACKSONVILLE	FL		03/17/2023		841		(22)			(22)		819		819		
100164327	NAVARRE	FL		06/21/2024		822		(14)			(14)		808		808		
100070432	MERCED	CA		09/23/2021		2,541		(59)			(59)		2,482		2,482		
100287178	OCEAN PARK	IA		12/23/2025		871		(22)			(22)		849		849		
100173490	MC LEANSVILLE	NC		10/29/2024		732		(42)			(42)		690		690		
100141561	REDLANDS	CA		01/30/2024		888		(36)			(36)		852		852		
100272393	GARRISON	MI		01/08/2026		574		(23)			(23)		551		551		
100067422	TEBICOLA	CA		09/23/2021		1,867		(52)			(52)		1,815		1,815		
100120024	STOCKTON	CA		06/11/2023		874		(15)			(15)		859		859		
100255597	SAN DIEGO	CA		11/24/2025		1,185		(34)			(34)		1,151		1,151		
100205959	LANDALE	PA		04/14/2025		768		(15)			(15)		753		753		
100171294	FIRESTONE	CO		10/16/2024		880		(25)			(25)		855		855		
100210824	PLEASANT HILL	CA		05/15/2025		771		(26)			(26)		745		745		
100054810	MOORE	NY		03/23/2021		1,433		(83)			(83)		1,350		1,350		
100100212	JACKSONVILLE	FL		03/17/2023		847		(23)			(23)		824		824		
100246019	SAINT PETERSBURG	FL		10/15/2025		743		(28)			(28)		715		715		
100254069	MC KENNEY	VA		11/17/2025		984		(34)			(34)		950		950		
100168472	FRESNO	CA		09/25/2024		935		(13)			(13)		922		922		
100054422	ARVINE	NY		03/23/2021		1,513		(83)			(83)		1,430		1,430		
100253386	GASTONIA	NC		10/30/2025		1,192		(22)			(22)		1,170		1,170		
100199293	WINTER PARK	FL		03/05/2025		826		(27)			(27)		799		799		
100149486	FREDERICK	MD		04/24/2024		848		(24)			(24)		824		824		
100202757	MURIELTA	CA		03/24/2025		4,762		(150)			(150)		4,612		4,612		
100245029	NORTH MYRTLE BEACH	SC		09/29/2025		764		(32)			(32)		732		732		
100286454	MANASSAS	VA		12/29/2025		1,610		(44)			(44)		1,566		1,566		
100189153	BUFORD	GA		01/13/2025		864		(14)			(14)		850		850		
100221667	LILBURN	GA		07/23/2025		1,393		(44)			(44)		1,349		1,349		
100054846	VENUS	TX		03/23/2021		1,265		(66)			(66)		1,199		1,199		
100150877	LEWIS	DE		05/08/2024		901		(16)			(16)		885		885		
100094982	KEY LARGO	FL		09/29/2022		1,674		(62)			(62)		1,612		1,612		
100143051	PORT CHARLOTTE	FL		02/14/2024		897		(15)			(15)		882		882		
100172241	NEWARK	NJ		10/21/2024		938		(17)			(17)		921		921		
100186768	BOCA RATON	FL		12/31/2024		920		(31)			(31)		889		889		
100180154	OLD HICKORY	TN		07/09/2024		811		(12)			(12)		799		799		
100244355	HUDSON	WI		09/29/2025		816		(28)			(28)		788		788		
100272249	LILLIAN	AL		01/08/2026		548		(20)			(20)		528		528		
100129485	HENDERSON	NY		09/29/2023		935		(9)			(9)		926		926		
100108301	LAUREL	MD		05/24/2023		538		(16)			(16)		522		522		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10027344	DESERT HOT SPRINGS	CA		06/04/2025		701		(33)			(33)		668	668			
100236198	PITTSBURGH	PA		09/10/2025		686		(18)			(18)		668	668			
100088673	KING OF PRUSSIA	PA		11/15/2022		742		(15)			(15)		727	727			
100238065	HILTON HEAD ISLAND	SC		09/23/2025		830		(22)			(22)		808	808			
100120874	MANOR	TX		08/28/2023		4,265		(65)			(65)		4,200	4,200			
100142914	MADERA	CA		02/09/2024		699		(20)			(20)		679	679			
100214481	TOMBALL	TX		06/06/2025		766		(32)			(32)		734	734			
100211446	ANDERSON	SC		05/16/2025		1,120		(46)			(46)		1,074	1,074			
100171216	LAS VEGAS	NV		10/16/2024		875		(27)			(27)		848	848			
100139540	MIAMI	FL		12/28/2023		582		(19)			(19)		563	563			
100255821	SAN ANTONIO	TX		11/24/2025		1,130		(36)			(36)		1,094	1,094			
100206419	TURLOCK	CA		05/22/2025		819		(10)			(10)		809	809			
100174795	BROCKTON	MA		10/31/2024		707		(34)			(34)		673	673			
100142400	PALMDALE	CA		02/02/2024		761		(24)			(24)		737	737			
100214322	MERGER	PA		06/02/2025		722		(18)			(18)		704	704			
100148730	CLERMONT	FL		04/17/2024		893		(23)			(23)		870	870			
100165026	GRAY	ME		06/28/2024		855		(27)			(27)		828	828			
100166951	TAYLOR	TX		09/13/2024		791		(22)			(22)		769	769			
100155825	HOUSTON	TX		06/17/2024		5,705		(67)			(67)		5,638	5,638			
100065766	REDONDO BEACH	CA		07/28/2021		1,902		(30)			(30)		1,872	1,872			
100261551	WABASH	MA		12/12/2025		420		(5)			(5)		415	415			
100156611	CUTLER BAY	FL		06/24/2024		801		(20)			(20)		781	781			
100054613	MIDDLETOWN	NJ		03/23/2021		1,464		(80)			(80)		1,384	1,384			
100160134	COLUMBUS	OH		07/17/2024		828		(11)			(11)		817	817			
100088092	DENVER	CO		10/25/2022		584		(19)			(19)		565	565			
100236338	PUNTA GORDA	FL		09/10/2025		746		(27)			(27)		719	719			
100153877	LOS ANGELES	CA		06/05/2024		928		(3)			(3)		925	925			
100169750	PRINCETON	IN		09/30/2024		852		(26)			(26)		826	826			
100253686	WRIGHT CITY	MO		10/30/2025		1,701		(30)			(30)		1,671	1,671			
100195202	GARBERVILLE	CA		02/24/2025		1,638		(38)			(38)		1,600	1,600			
100229381	EL PASO	TX		08/22/2025		771		(34)			(34)		737	737			
100170103	AVONDALE	AZ		10/08/2024		802		(25)			(25)		777	777			
100236793	WRIGHTWOOD	CA		09/12/2025		775		(31)			(31)		744	744			
100161525	DUCK CREEK VILLAGE	UT		07/30/2024		1,003		(31)			(31)		972	972			
100203319	DANSONVILLE	GA		03/27/2025		828		(27)			(27)		801	801			
100220025	DOVER	ID		06/14/2025		679		(22)			(22)		657	657			
100199365	ELIZABETH	NJ		03/05/2025		747		(28)			(28)		719	719			
100133866	KATY	TX		11/29/2023		733		(6)			(6)		725	725			
100198307	PITTSBORO	IN		12/18/2023		1,133		(1)			(1)		1,132	1,132			
100253147	CARY	NC		10/30/2025		796		(22)			(22)		774	774			
100173204	LORDS VALLEY	PA		10/30/2024		851		(17)			(17)		834	834			
100266868	MONTICELLO	NY		12/29/2025		1,846		(39)			(39)		1,807	1,807			
100174495	SANTA CLARITA	CA		10/31/2024		914		(23)			(23)		891	891			
100156278	LAS VEGAS	NV		07/25/2024		2,710		(123)			(123)		2,587	2,587			
100157768	EAST STRADSBURG	PA		06/01/2024		583		(22)			(22)		561	561			
100236248	BULLHEAD CITY	AZ		09/10/2025		654		(15)			(15)		639	639			
100244981	HOUSTON	TX		09/29/2025		815		(26)			(26)		789	789			
100200991	WINTER GARDEN	FL		03/12/2025		2,090		(43)			(43)		2,047	2,047			
100235980	BLANDON	PA		09/04/2025		813		(20)			(20)		793	793			
100229490	LANCASTER	CA		08/22/2025		802		(9)			(9)		793	793			
100227157	DESERT HOT SPRINGS	CA		07/25/2025		802		(9)			(9)		793	793			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023842	OKLAHOMA CITY	OK		10/30/2025		.981		(21)			(21)		.980	.960			
10022716	HOUSTON	TX		07/30/2025		2,033		(76)			(76)		1,957	1,957			
100255815	BRIOX	NJ		11/24/2025		.862		(25)			(25)		.837	.837			
100247038	LAUDERDALE LAKES	FL		10/22/2025		.969		(12)			(12)		.957	.957			
100229108	KUKE BEACH	NC		08/14/2025		.707		(18)			(18)		.689	.689			
100243486	ALLEN	TX		09/26/2025		.723		(34)			(34)		.689	.689			
100215297	FREDERICKSBURG	VA		06/12/2025		.636		(22)			(22)		.814	.814			
100237062	PAGOSA SPRINGS	CO		09/12/2025		.822		(27)			(27)		.795	.795			
100253383	OCEAN CITY	NJ		10/30/2025		.834		(22)			(22)		.812	.812			
100253212	MODESTO	CA		10/30/2025		.841		(27)			(27)		.814	.814			
100219638	LITHIA	FL		07/07/2025		.855		(24)			(24)		.831	.831			
100220787	CAPE CORAL	FL		07/18/2025		.736		(30)			(30)		.706	.706			
100253149	LAKE ARIEL	PA		10/30/2025		.726		(20)			(20)		.706	.706			
100229087	GARDEN VALLEY	ID		06/14/2025		.721		(15)			(15)		.706	.706			
100161278	WINTER GARDEN	FL		07/25/2024		.794		(25)			(25)		.769	.769			
100207215	ST. PETERSBURG	FL		04/28/2025		1,505		(21)			(21)		1,484	1,484			
100254231	COLUMBIA	SC		11/06/2025		.820		(32)			(32)		.788	.788			
100211900	MOX INNEY	TX		05/19/2025		.823		(13)			(13)		.810	.810			
100100321	ROYAL PALM BEACH	FL		04/27/2023		1,040		(41)			(41)		.989	.989			
100192835	GEORGETOWN	TX		02/10/2025		.833		(2)			(2)		.831	.831			
100188402	SARATOGA SPRINGS	NY		01/08/2025		.839		(22)			(22)		.817	.817			
100228082	EUGENE	OR		06/07/2025		.760		(36)			(36)		.724	.724			
100229761	MIDDLE ISLAND	NY		08/18/2025		.754		(30)			(30)		.724	.724			
100238267	WATERBURY	CT		09/19/2025		.894		(37)			(37)		.857	.857			
100227150	EUPEKA SPRINGS	AR		07/30/2025		.750		(25)			(25)		.725	.725			
100186435	BRIDGEPORT	CT		12/30/2024		1,384		(4)			(4)		1,380	1,380			
100155566	LEANDER	TX		06/17/2024		.870		(14)			(14)		.856	.856			
100139216	DULUTH	GA		12/28/2023		.724		(16)			(16)		.708	.708			
100238903	PENSACOLA	FL		09/23/2025		1,088		(49)			(49)		1,019	1,019			
100133810	BALTIMORE	MD		10/20/2023		.462		(11)			(11)		.441	.441			
100236133	HOUSTON	TX		09/05/2025		1,038		(13)			(13)		1,025	1,025			
100129746	MIAMI	FL		09/27/2023		1,865		(5)			(5)		1,860	1,860			
100215556	TAMARAC	FL		06/12/2025		.945		(30)			(30)		.915	.915			
100060177	BOISE	ID		06/25/2021		1,930		(32)			(32)		1,898	1,898			
100286880	STERLING	VA		12/29/2025		1,781		(47)			(47)		1,734	1,734			
100091023	MORENO VALLEY	CA		01/31/2023		.653		(31)			(31)		.622	.622			
100172887	HOUSTON	TX		10/25/2024		1,232		(26)			(26)		1,206	1,206			
100189143	LAURENCEVILLE	GA		01/13/2025		.752		(23)			(23)		.729	.729			
100216586	CYPRESS	TX		06/23/2025		.752		(17)			(17)		.735	.735			
100195204	BLUE ROCK	OH		02/24/2025		.788		(14)			(14)		.754	.754			
100254084	TINTON FALLS	NJ		11/06/2025		1,067		(46)			(46)		1,021	1,021			
100120397	HIGHLAND	UT		06/18/2023		.749		(7)			(7)		.742	.742			
100220352	SELMA	CA		07/14/2025		.699		(23)			(23)		.676	.676			
100071673	OREGON CITY	OR		10/14/2021		2,423		(69)			(69)		2,354	2,354			
100078850	TOMAS RIVER	NJ		02/24/2022		1,677		(36)			(36)		1,641	1,641			
100167026	CELINA	TX		09/13/2024		.687		(38)			(38)		.649	.649			
100083835	ACORTH	GA		07/12/2022		2,531		(135)			(135)		2,396	2,396			
100173267	NAPLES	FL		10/30/2024		.950		(20)			(20)		.930	.930			
100086708	DESTIN	FL		09/30/2022		.873		(21)			(21)		.852	.852			
100115480	SNELLVILLE	GA		07/17/2023		.877		(22)			(22)		.855	.855			
100109163	OCALA	FL		07/21/2023		1,042		(44)			(44)		.998	.998			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100118202	MONTGOMERY	AL		07/21/2023		922		(13)			(13)		909	909			
10015465	CITRUS HEIGHTS	CA		07/19/2024		943		(7)			(7)		936	936			
100174157	THOUSAND OAKS	CA		10/31/2024		844		(5)			(5)		839	839			
100221315	CLEVELAND	OH		07/22/2025		727		(34)			(34)		693	693			
100214514	LANCASTER	CA		06/06/2025		727		(34)			(34)		693	693			
100231329	HARKER HEIGHTS	TX		06/14/2025		720		(27)			(27)		693	693			
100159687	MIAMI	FL		06/16/2024		2,462		(75)			(75)		2,387	2,387			
100057741	AUSTIN	TX		06/30/2021		1,887		(71)			(71)		1,816	1,816			
100171659	AUSTIN	TX		10/17/2024		1,017		(9)			(9)		1,008	1,008			
100253082	SACRAMENTO	CA		10/30/2025		827		(28)			(28)		799	799			
100219313	PALM DESERT	CA		06/30/2025		737		(27)			(27)		710	710			
100155510	DAVENPORT	FL		05/03/2024		901		(25)			(25)		876	876			
100175904	STEPHENSON	VA		11/14/2024		760		(8)			(8)		752	752			
100228064	HENDERSON	NV		06/07/2025		738		(35)			(35)		723	723			
100195194	HENDERSON	NV		02/24/2025		712		(28)			(28)		684	684			
100207119	VALHICO	FL		04/24/2025		762		(36)			(36)		726	726			
100158096	LAND O LAKES	FL		07/09/2024		887		(7)			(7)		880	880			
100100559	LONG BRANCH	NJ		04/27/2023		799		(49)			(49)		750	750			
100216196	STOCKTON	CA		06/20/2025		680		(32)			(32)		648	648			
100140245	SAN JACINTO	CA		01/18/2024		22,559		(313)			(313)		22,246	22,246			
100133319	SAN FRANCISCO	CA		10/25/2023		836		(10)			(10)		826	826			
100151628	LAS VEGAS	NV		05/10/2024		817		(11)			(11)		806	806			
100186236	ROSELAND	NV		09/09/2024		952		(10)			(10)		942	942			
100228612	ATLANTA	GA		06/11/2025		853		(16)			(16)		837	837			
100130368	POTTSDORO	TX		09/28/2023		784		(25)			(25)		759	759			
100137134	BUENA VISTA	CO		11/28/2023		776		(17)			(17)		759	759			
100095784	SCOTTSDALE	AZ		02/28/2023		791		121			121		912	912			
100087970	STAFFORD	VA		10/25/2022		923		(14)			(14)		909	909			
100245242	AUSTIN	TX		10/06/2025		781		(35)			(35)		746	746			
100218734	SPRINGFIELD	VA		06/27/2025		771		(25)			(25)		746	746			
100218825	WESTAMPTON	NJ		06/27/2025		677		(13)			(13)		664	664			
100086916	HAMILTON	NJ		10/24/2022		875		(6)			(6)		867	867			
100110157	BEAVERTON	OR		06/30/2023		1,155		(9)			(9)		1,146	1,146			
100255736	CORCORAN	WA		11/24/2025		999		(17)			(17)		982	982			
100199197	VANCOUVER	WA		04/04/2025		720		(34)			(34)		686	686			
100205771	MADISON	WI		04/14/2025		779		(12)			(12)		767	767			
100238457	PASO ROBLES	CA		09/19/2025		780		(16)			(16)		764	764			
100204965	WEST NEW YORK	NJ		04/04/2025		104,782		(3,329)			(3,329)		101,453	101,453			
100147960	BUFFORD	GA		04/08/2024		1,642		(21)			(21)		1,621	1,621			
100162379	PHILADELPHIA	PA		06/12/2024		851		(20)			(20)		831	831			
100067945	GREENWICH	CT		09/23/2021		1,898		(39)			(39)		1,859	1,859			
100221343	RENO	NV		07/22/2025		1,013		(22)			(22)		991	991			
100227066	LAWRENCEVILLE	GA		07/30/2025		885		(7)			(7)		878	878			
100200477	BELLEVILLE	IL		03/10/2025		953		(24)			(24)		929	929			
100221439	CHATTANOOGA	TN		07/22/2025		959		(32)			(32)		927	927			
100268682	CAPE CORAL	FL		12/29/2025		567		(12)			(12)		555	555			
100234911	NEW ORLEANS	LA		06/28/2025		804		(21)			(21)		783	783			
100219195	LAVON	TX		06/27/2025		812		(27)			(27)		785	785			
100151278	ATLANTA	GA		05/10/2024		834		(17)			(17)		817	817			
100266378	PEORIA	AZ		12/29/2025		990		(12)			(12)		988	988			
100211484	COMPTON	CA		05/16/2025		667		(30)			(30)		637	637			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100130260	ALBURN	IA		09/28/2023		635	(11)				(11)		624		624		
100218624	KANSAS CITY	MO		06/27/2025		816	(14)				(14)		802		802		
100219302	PHILADELPHIA	PA		06/30/2025		823	(19)				(19)		804		804		
100228128	FRANKLIN	WI		06/07/2025		828	(24)				(24)		804		804		
100181467	LAKE ORION	MI		01/09/2025		532	(25)				(25)		507		507		
100133476	HACKENSACK	NJ		10/19/2023		3,526	(106)				(106)		3,420		3,420		
100202692	KNOXDIALE	NC		03/24/2025		1,364	(40)				(40)		1,324		1,324		
100120386	TAMPA	FL		08/18/2023		1,579	(41)				(41)		1,538		1,538		
100088011	FAIRFIELD	CA		10/25/2022		827	(9)				(9)		818		818		
100216666	FAIRVIEW	TX		06/23/2025		829	(7)				(7)		822		822		
100202696	TULSON	AZ		03/24/2025		870	(26)				(26)		844		844		
100155007	HAWLEY	PA		07/19/2024		763	(4)				(4)		759		759		
100053697	HIOELL	NJ		03/23/2021		2,391	(96)				(96)		2,295		2,295		
100129684	CUTLER BAY	FL		09/29/2023		19,069	(252)				(252)		18,817		18,817		
100188019	COLUMBIA	SC		09/20/2024		638	(44)				(44)		594		594		
100188666	STOCKTON	CA		02/10/2025		698	(28)				(28)		570		570		
3510126220	LOS ANGELES	CA		07/15/2025		218							218		218		
100168748	MERIDEN	CT		09/26/2024		727	(40)				(40)		687		687		
100261487	CONCORD	NC		12/12/2025		756	(36)				(36)		720		720		
100221686	PORT CHARLOTTE	FL		07/23/2025		710	(25)				(25)		685		685		
100172642	CHANDLER	AZ		10/24/2024		1,444	(41)				(41)		1,403		1,403		
100147714	DURHAM	NC		04/05/2024		6,161	(134)				(134)		6,027		6,027		
100165673	HILTON HEAD ISLAND	SC		12/20/2024		707	(30)				(30)		677		677		
100261386	TALLAHASSEE	FL		12/08/2025		870	(13)				(13)		857		857		
100277544	LA HABRA HEIGHTS	CA		02/13/2026		272	(9)				(9)		263		263		
100209637	BOSTON	NJ		05/02/2025		3,505	(58)				(58)		3,447		3,447		
100228971	LAKE STEVENS	WA		09/10/2025		804	(37)				(37)		767		767		
100177036	HENDERSON	NV		01/16/2025		1,196	(41)				(41)		1,155		1,155		
100158051	OCALA	FL		07/09/2024		1,024	(6)				(6)		1,018		1,018		
100209686	LEITCHFIELD	KY		05/02/2025		729	(22)				(22)		707		707		
100267219	WICHITA FALLS	TX		12/23/2025		714	(24)				(24)		690		690		
100070494	BOSTON	MA		09/23/2021		1,950	(23)				(23)		1,927		1,927		
100216699	FREDERICA	DE		06/23/2025		1,061	(14)				(14)		1,047		1,047		
100203647	TULARE	CA		03/28/2025		739	(19)				(19)		720		720		
100227194	ELL COTT CITY	MD		07/30/2025		7,221	(357)				(357)		6,864		6,864		
100173375	COLUMBUS	OH		10/30/2024		1,265	(21)				(21)		1,244		1,244		
100053536	STAFFORD	CT		03/23/2021		1,835	(94)				(94)		1,741		1,741		
100206890	FLORIDA CITY	FL		04/24/2025		767	(23)				(23)		744		744		
100144374	PROVIDENCE VILLAGE	TX		03/07/2024		1,150	(10)				(10)		1,140		1,140		
100219624	FAVETTEVILLE	NC		07/07/2025		832	(25)				(25)		807		807		
100220366	LONDON	GBR		07/14/2025		742	(22)				(22)		720		720		
100238919	TOINSEND	WI		09/23/2025		859	(14)				(14)		845		845		
100212303	SAN FERNANDO	CA		05/28/2025		850	(13)				(13)		837		837		
100206001	WROCESTER	MA		04/22/2025		506	(13)				(13)		493		493		
100188446	FORT WORTH	TX		01/08/2025		780	(22)				(22)		758		758		
100191282	CHICAGO	IL		01/29/2025		645	(29)				(29)		616		616		
100083042	GARDEN CITY	GA		06/11/2022		1,191	(44)				(44)		1,147		1,147		
100209392	HANOVER PARK	IL		04/29/2025		842	(16)				(16)		826		826		
100172227	SNELLVILLE	GA		10/17/2024		1,435	(67)				(67)		1,368		1,368		
100173144	AUSTIN	TX		10/30/2024		909	(18)				(18)		891		891		
100202006	SNELLVILLE	GA		03/18/2025		807	(38)				(38)		769		769		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100140265	MIAMI GARDENS	FL		01/18/2024		785	(15)				(15)		770				
100115773	HOMESTEAD	FL		07/20/2023		997	(10)				(10)		987				
100115636	DEER FELD BEACH	FL		07/19/2023		684	(20)				(20)		664				
100209684	TWIN HARBOR	CA		05/02/2025		832	(21)				(21)		811				
100246796	COLLEENVILLE	PA		10/15/2025		3 975	(88)				(88)		3 887				
100157249	SPRING	TX		02/20/2025		1 832	(63)				(63)		1 769				
100202414	MURFREESBORO	TN		03/19/2025		784	(18)				(18)		766				
100140261	TOIS RIVER	NJ		01/18/2024		814	(13)				(13)		801				
100185609	HONOLULU	HI		12/20/2024		3 025	(24)				(24)		3 001				
100236166	OLD L'NE	CT		06/10/2025		872	(17)				(17)		855				
100219858	MAGGIE VALLEY	NC		07/08/2025		863	(17)				(17)		846				
100243340	CONCORD	NC		09/26/2025		858	(12)				(12)		846				
100197582	THOMASVILLE	GA		02/26/2025		7 715	(215)				(215)		7 500				
100163821	WESLEY CHAPEL	FL		09/27/2024		1 034	(30)				(30)		1 004				
100133119	HOLBROOK	NY		11/29/2023		727	(4)				(4)		723				
100048634	HOLLYWOOD	FL		11/20/2020		1 042	19				19		1 061				
100054028	INGLEWOOD	CA		03/23/2021		1 181	(64)				(64)		1 117				
100221819	EDGEMOORE	OR		07/29/2025		678	(32)				(32)		646				
100220408	LILBURN	GA		07/15/2025		742	(35)				(35)		707				
100153673	LAS VEGAS	NV		10/23/2023		846	(3)				(3)		843				
100148300	MILLTOWN	NJ		04/12/2024		884	(18)				(18)		866				
100227036	SAINT AUGUSTINE	FL		07/30/2025		703	(33)				(33)		670				
100076487	AUSTIN	TX		02/02/2022		1 236	(91)				(91)		1 145				
100155659	SUGARLOAF	CA		06/17/2024		885	(10)				(10)		875				
100272868	EVERETT	WA		01/15/2026		285	(7)				(7)		278				
100170943	DURHAM	NC		10/08/2024		800	(26)				(26)		774				
100199058	PENDERGRASS	GA		02/28/2025		681	(20)				(20)		661				
100158664	MINNEAPOLIS	MINN		06/15/2024		643	(31)				(31)		612				
100080452	COCONUT CREEK	FL		03/10/2022		1 301	(66)				(66)		1 235				
100210061	TRINITY	TX		05/07/2025		810	(18)				(18)		792				
100200683	AUSTIN	TX		03/11/2025		869	(6)				(6)		863				
100234613	STOVER	MO		08/28/2025		1 355	(54)				(54)		1 301				
100103526	COLTON	CA		05/08/2023		762	(14)				(14)		748				
100245740	LAPORTE	IN		10/06/2025		1 477	(43)				(43)		1 434				
100163942	ORLAND	CA		09/27/2024		1 786	(71)				(71)		1 715				
100048667	POIMONA	CA		11/20/2020		1 469	37				37		1 506				
100192533	MANHAWKIN	NJ		02/10/2025		870	(8)				(8)		862				
100110357	MOUND	MINN		06/30/2023		1 044	(10)				(10)		1 034				
100109384	FORT BRAGG	CA		06/13/2023		813	(27)				(27)		786				
100065195	HAUPONT	NH		07/14/2021		1 979	(35)				(35)		1 944				
100080456	POIMATAN	VA		03/10/2022		4 293	(46)				(46)		4 247				
100057800	NOFFOLK	VA		06/30/2021		2 563	(55)				(55)		2 508				
100207384	MIAMI	FL		04/29/2025		825	(12)				(12)		813				
100203658	MODESTO	CA		03/26/2025		882	(14)				(14)		868				
100166000	MARLETTE	MI		09/06/2024		790	(11)				(11)		779				
100151458	CHARLOTTE	NC		05/10/2024		804	(8)				(8)		796				
100100250	STATEN ISLAND	NY		03/17/2023		3 668	(136)				(136)		3 532				
100055575	BEENE	TX		03/23/2021		2 912	(102)				(102)		2 810				
100254570	CLAVIS	CA		11/17/2025		1 228	(44)				(44)		1 184				
100218779	DOBSON	MD		06/27/2025		765	(21)				(21)		744				
100192414	PHOENIX	AZ		02/07/2025		749	(2)				(2)		747				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100196308	MOX NNEY	TX		11/20/2023		777		(2)				(2)	775				
100091125	AGUILA	AZ		01/31/2023		8,940		(223)				(223)	8,617				
100210232	MIAMI	FL		05/09/2025		843		(12)				(12)	831				
100202764	TULARE	CA		03/24/2025		781		(21)				(21)	760				
100220117	ORLANDO	FL		08/14/2025		815		(14)				(14)	801				
100195371	JASPER	AL		02/24/2025		671		(21)				(21)	650				
100204876	GRAND PRAIRIE	TX		04/09/2025		833		(16)				(16)	817				
100110382	HERNDON	VA		06/30/2023		1,422		(7)				(7)	1,415				
100185030	HOMESTEAD	FL		12/20/2024		748		(26)				(26)	722				
100234588	VERDI	NV		06/28/2025		4,163		(144)				(144)	4,019				
100206867	MOUNT LABEL	NJ		04/25/2025		891		(39)				(39)	852				
100202847	LAS VEGAS	NV		03/24/2025		741		(30)				(30)	711				
100079062	THOMPSONS STATION	TN		02/24/2022		1,712		(12)				(12)	1,700				
100135146	NORTH LAS VEGAS	NV		11/03/2023		834		(29)				(29)	805				
100244989	OGDEN	UT		09/29/2025		1,138		(38)				(38)	1,100				
100198827	DESOTO	TX		02/28/2025		746		(35)				(35)	711				
100137300	LEHIGH ACRES	FL		12/13/2023		755		(15)				(15)	740				
100175046	SAINT CLOUD	FL		11/05/2024		836		(39)				(39)	797				
100158832	POCONO SUMMIT	PA		07/12/2024		799		(16)				(16)	783				
100149847	DRIPPING SPRINGS	TX		04/26/2024		537		(13)				(13)	524				
100226821	PHOENIX	AZ		07/30/2025		805		(19)				(19)	786				
100151176	VICTORVILLE	CA		05/09/2024		424		(1)				(1)	423				
100156749	CLEVELAND	OH		06/26/2024		566		(47)				(47)	519				
100272537	LAKE HARMONY	PA		01/08/2026		991		(28)				(28)	963				
100172381	SILER CITY	NC		10/23/2024		770		(20)				(20)	750				
100185144	PALMDALE	CA		12/20/2024		710		(23)				(23)	687				
100154664	CHARLOTTE	NC		07/19/2024		853		(34)				(34)	819				
100212683	EAGLE MOUNTAIN	UT		05/28/2025		888		(17)				(17)	871				
100142787	LAKE WORTH BEACH	FL		02/08/2024		708		(11)				(11)	697				
100209582	INDIO	CA		04/29/2025		821		(24)				(24)	797				
100216264	FAIRFAX	CA		06/20/2025		6,273		(209)				(209)	6,064				
100199680	RIVERHEAD	NV		03/05/2025		2,034		(30)				(30)	2,004				
100079825	HIGHLAND	UT		04/25/2022		1,984		(1)				(1)	1,983				
100182773	EL MIRAGE	AZ		02/10/2025		761		(15)				(15)	746				
100218259	CARROLLTON	GA		06/26/2025		1,017		(25)				(25)	992				
100083016	DESTIN	FL		05/11/2022		1,419		(38)				(38)	1,381				
100119447	TUSCON	AZ		07/31/2023		838		(3)				(3)	835				
100151808	LILBURN	GA		05/10/2024		614		(17)				(17)	597				
100118165	CHARLOTTE	NC		07/20/2023		476		(22)				(22)	454				
100075641	PINON HILLS	CA		12/01/2021		1,895		(35)				(35)	1,860				
100219513	SACRAMENTO	CA		07/07/2025		725		(26)				(26)	699				
100170273	LOUISVILLE	KY		10/08/2024		3,342		(35)				(35)	3,307				
100102775	RICHMOND	TX		06/22/2023		888		(31)				(31)	857				
100129436	BARNEGAT	NJ		09/15/2023		1,149		(49)				(49)	1,100				
100065113	WINCHESTER	MA		07/14/2021		1,931		(50)				(50)	1,881				
100266894	WEST CHESTER	PA		12/23/2025		52,651		(799)				(799)	51,852				
100190043	TOM'S RIVER	NJ		01/21/2025		737		(21)				(21)	716				
100189578	HYATTSVILLE	MD		01/17/2025		659		(31)				(31)	628				
100172420	SPRING HILL	TN		10/23/2024		856		(26)				(26)	830				
100172497	LATON	UT		10/23/2024		898		(22)				(22)	876				
100174031	GREELEY	CO		10/31/2024		737		(30)				(30)	707				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100201703	MERCE	CA		03/18/2025		805	(22)				(22)		783				
100244719	HARRISBURG	NC		09/29/2025		1,193	(23)				(23)		1,170				
100191649	MIAMI	FL		07/31/2025		777	(44)				(44)		733				
10015850	ATLANTA	GA		07/20/2023		1,767	(11)				(11)		1,756				
10014840	MADERA	CA		04/12/2024		2,895	(21)				(21)		2,874				
100229774	WEST BRANCH	MI		06/18/2025		751	(13)				(13)		738				
100221087	PATASKALA	OH		07/18/2025		553	(9)				(9)		544				
100165242	HOUSTON	TX		06/29/2024		697	(44)				(44)		653				
100156735	WEST SACRAMENTO	CA		06/26/2024		1,427	(49)				(49)		1,378				
100267196	ARMOORE	OK		12/23/2025		876	(16)				(16)		860				
100149178	AUSTIN	TX		04/22/2024		488	(29)				(29)		459				
100170989	SURREY SE	AZ		10/08/2024		893	(24)				(24)		869				
100140077	ATLANTA	GA		07/09/2024		835	(11)				(11)		824				
100240065	STANFORD	CT		09/10/2018		1,785	(25)				(25)		1,760				
100186058	VICTORVILLE	CA		07/31/2025		771	(20)				(20)		751				
100198297	DURHAM	NC		02/28/2025		771	(19)				(19)		752				
100203507	PFLUGERVILLE	TX		03/26/2025		786	(33)				(33)		753				
100272180	ATLANTA	GA		01/08/2026		600	(12)				(12)		588				
100175505	BOISE	ID		12/23/2024		619	(27)				(27)		592				
100084628	HEISET	CA		06/02/2022		912	(36)				(36)		876				
100135529	WASHINGTON	DC		11/13/2023		763							763				
100198516	WALDORF	MD		02/28/2025		835	(12)				(12)		823				
100174371	CHASE CITY	VA		10/31/2024		1,424	(34)				(34)		1,390				
100048804	NORTH HOLLYWOOD	CA		11/20/2020		1,409	(90)				(90)		1,319				
100221596	CASCO	ME		07/22/2025		1,403	(24)				(24)		1,379				
100182150	CHARLOTTE	NC		12/12/2024		790	(23)				(23)		767				
100065524	AUSTIN	TX		07/28/2021		1,956	(71)				(71)		1,885				
100145960	CAPE CORAL	FL		03/15/2024		1,066	(49)				(49)		1,017				
100268768	MINNIEHOUS LAKES	CA		12/29/2025		263	(7)				(7)		256				
100049433	WINDERMERE	FL		11/20/2020		1,232	36				36		1,268				
100269003	GENEVA	OH		12/29/2025		803	(30)				(30)		773				
100146508	IRVING	TX		04/12/2024		888	(19)				(19)		869				
100243384	HOPKINS	ME		09/26/2025		1,095	(39)				(39)		1,056				
100203121	ALBUQUERQUE	NM		03/27/2025		2,241	(91)				(91)		2,150				
100195185	RALEIGH	NC		02/24/2025		693	(28)				(28)		665				
100057837	PHILADELPHIA	PA		06/30/2021		1,820	(50)				(50)		1,770				
100109777	OCALA	FL		06/04/2023		888	(15)				(15)		873				
100148874	PLEASANT HILL	CA		04/17/2024		843	(11)				(11)		832				
100154205	PORT SAINT LUCIE	FL		07/11/2024		1,411	(68)				(68)		1,343				
100132121	WOODBRIDGE	VA		10/13/2023		2,896	(59)				(59)		2,837				
100266228	LOUISBURG	VA		12/29/2025		848	(16)				(16)		832				
100055738	KENT	WA		03/23/2021		1,380	(55)				(55)		1,325				
100155294	CHICAGO	IL		07/19/2024		9,130	(319)				(319)		8,811				
100164351	DAYTONA BEACH	FL		06/21/2024		859	(19)				(19)		840				
100198288	CANTON	OH		02/28/2025		2,555	(58)				(58)		2,497				
100214657	SAVANNAH	GA		06/11/2025		877	(16)				(16)		861				
100178347	LAVERNE	AZ		11/19/2024		395	(6)				(6)		387				
100076565	FRESNO	CA		12/16/2021		1,411	(53)				(53)		1,358				
100053349	LAKE FOREST	CA		03/23/2021		1,023	(86)				(86)		937				
100162067	NEW SMITH BEACH	FL		07/31/2024		3,427	(49)				(49)		3,378				
100161952	HENDERSON	NV		07/31/2024		773	(44)				(44)		729				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100166125	COALA	FL		09/09/2024		1,588		(13)			(13)		1,575				
100192231	STRATFORD	CT		01/31/2025		772		(21)			(21)		751				
100074191	SUPRISE	AZ		12/09/2021		1,745		(63)			(63)		1,682				
100197594	SCOTTSDALE	AZ		02/26/2025		826		(19)			(19)		807				
100258368	CLOWIS	CA		12/05/2025		907		(13)			(13)		894				
100272074	ATHENS	GA		01/08/2026		483		(20)			(20)		463				
100108954	GLENDALE	CA		05/31/2023		762		(41)			(41)		721				
100203510	POOLER	GA		03/26/2025		826		(19)			(19)		807				
100228960	PLANTATION	FL		09/10/2025		2,161		(52)			(52)		2,109				
100176071	NEPTUNE	NJ		12/20/2024		775		(19)			(19)		756				
100138773	ANTIOCH	CA		12/21/2023		501		(9)			(9)		492				
100073982	SUPRISE	AZ		04/25/2022		1,313		(60)			(60)		1,253				
100255737	FRISSO	CO		11/24/2025		6,432		(141)			(141)		6,291				
100273787	DENVER	CO		01/23/2026		219		(8)			(8)		211				
100273900	MCHAVE VALLEY	AZ		01/23/2026		435		(15)			(15)		420				
100206284	CLOWIS	CA		04/17/2025		887		(24)			(24)		863				
100199910	CANTON	GA		01/21/2025		6,238		(178)			(178)		6,060				
100060285	FRISSO	CO		06/25/2021		2,005		(40)			(40)		1,965				
100195192	ANTIOCH	CA		02/24/2025		822		(16)			(16)		806				
100202869	SWIRNA	GA		03/24/2025		836		(10)			(10)		826				
100193024	SOUTH BEND	IN		02/10/2025		687		(18)			(18)		669				
100049813	MONTCLAIR	NJ		11/20/2020		1,619		(90)			(90)		1,529				
100267008	NORTH CHERSTER FELD	VA		12/23/2025		920		(23)			(23)		797				
100193605	LAS VEGAS	NV		02/10/2025		849		(4)			(4)		845				
100195272	WESLEY CHAPEL	FL		03/05/2025		856		(11)			(11)		845				
100065337	SWANANOA	NC		07/28/2021		1,864		(30)			(30)		1,834				
100146956	PLEASANT GROVE	UT		03/26/2024		2,145		(8)			(8)		2,137				
100178408	SHENANDOAH JUNCTION	WV		11/21/2024		773		(30)			(30)		743				
100155024	CANYON LAKE	TX		07/19/2024		908		(14)			(14)		894				
100167497	MIAMI	FL		10/31/2024		1,107		(29)			(29)		1,078				
100172288	STAR	ID		10/21/2024		933		(1)			(1)		932				
100215904	CATHERAL CITY	CA		06/12/2025		810		(26)			(26)		784				
100191007	LEHIGH ACRES	FL		01/29/2025		743		(28)			(28)		715				
100268275	NOBLESVILLE	IN		12/29/2025		612		(4)			(4)		608				
100189716	BOULDER	CO		09/30/2024		734		(27)			(27)		707				
100219166	CONCORD	NC		06/21/2025		2,176		(38)			(38)		2,138				
100210684	PEQUANNOCK	NJ		05/15/2025		4,403		(149)			(149)		4,254				
100216293	LONVILLE	MI		06/20/2025		808		(27)			(27)		781				
100200709	NASHVILLE	TN		03/11/2025		878		(13)			(13)		865				
100201539	MICHIGAN CITY	IN		03/18/2025		795		(34)			(34)		761				
100153957	MEMPHIS	TN		06/05/2024		599		(23)			(23)		566				
100177137	OWAYO	CA		01/16/2025		878		(27)			(27)		851				
100212860	SAN BERNARDINO	CA		05/28/2025		1,593		(29)			(29)		1,564				
100189702	DOINERS GROVE	IL		02/20/2025		757		(12)			(12)		745				
100176548	SANTA ROSA BEACH	FL		11/15/2024		707		(23)			(23)		684				
100236026	DALLAS	TX		09/04/2025		21,618		(145)			(145)		21,473				
100235906	SUPRISE	AZ		09/04/2025		744		(30)			(30)		714				
100246252	PARAMOUNT	CA		10/09/2025		789		(39)			(39)		750				
100119834	WYANDANCH	NY		06/08/2023		808		(18)			(18)		790				
100176233	NEWARK	NJ		07/20/2023		630		(23)			(23)		653				
100175600	ANCHORAGE	AK		11/12/2024		801		(22)			(22)		779				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100198929	PUEBLO WEST	CO		02/28/2025		791	(10)				(10)		781	(10)			
100090311	PITTSBURGH	PA		01/06/2023		752		(20)			(20)		732				
100100216	LAKEWOOD	CO		03/17/2023		847		(16)			(16)		831				
10027562	WEST PALM BEACH	FL		02/13/2026		273		(9)			(9)		264				
100172188	SAN BERNARDINO	CA		10/17/2024		883		(41)			(41)		842				
10016259	PAYSON	AZ		06/12/2024		46,121		(1,122)			(1,122)		44,999				
100200703	NAUATUOK	CT		03/11/2025		935		(24)			(24)		911				
10005975	SUNRISE	FL		03/26/2021		2,091		(61)			(61)		2,030				
100142760	MERIDIAN	ID		02/08/2024		1,055		(17)			(17)		1,038				
100255423	CLEARWATER	FL		11/24/2025		823		(32)			(32)		791				
100165949	SEBRING	FL		09/06/2024		714		(13)			(13)		701				
100211846	PORTLAND	OR		05/19/2025		839		(11)			(11)		828				
100268397	HARTWELL	GA		12/29/2025		556		(14)			(14)		542				
100186460	WEST JORDAN	UT		12/30/2024		2,532		(70)			(70)		2,462				
100186204	AURORA	CO		12/27/2024		574		(27)			(27)		547				
100027771	GONZALES	CA		10/26/2018		1,179		72			72		1,251				
100203226	GATLINBURG	TN		03/27/2025		751		(24)			(24)		727				
100191525	LAS VEGAS	NV		01/29/2025		703		(23)			(23)		680				
100173979	PEORIA	AZ		10/31/2024		809		(38)			(38)		771				
100186360	BUFFORD	GA		01/08/2025		859		(9)			(9)		850				
100227230	SAVANNAH	GA		07/31/2025		741		(35)			(35)		706				
100157086	GALVESTON	TX		02/20/2025		615		(33)			(33)		582				
100137731	DURHAM	NC		12/08/2023		814		(5)			(5)		809				
100220008	LIVE OAK	FL		06/14/2025		473		(16)			(16)		457				
100175509	BOWTIE BEACH	FL		12/23/2024		677		(32)			(32)		645				
100132919	GATLINBURG	TN		11/03/2023		794		(10)			(10)		784				
100177454	ELLENWOOD	GA		01/16/2025		553		(26)			(26)		527				
100200171	LOGAN	OH		03/07/2025		832		(11)			(11)		821				
100153615	SAINT CLOUD	FL		05/31/2024		771		(32)			(32)		739				
100187996	DIACULA	GA		02/10/2025		783		(15)			(15)		768				
100239291	MARSTONS MILLS	MA		06/14/2025		1,311		(36)			(36)		1,275				
100182534	PHOENIX	AZ		12/12/2024		833		(17)			(17)		816				
100159424	SAVANNAH	GA		07/15/2024		786		(17)			(17)		769				
100065197	HARRISBURG	NC		07/14/2021		2,360		(42)			(42)		2,318				
100188711	MADEWILLE	LA		01/09/2025		874		(19)			(19)		855				
100049796	POINT PLEASANT BEACH	NJ		11/20/2020		1,438		28			28		1,466				
100167897	FORT WYERS	FL		09/20/2024		1,478		(87)			(87)		1,391				
100211430	SUGAR LAND	TX		06/16/2025		774		(6)			(6)		766				
100261665	TINLEY PARK	IL		12/12/2025		757		(36)			(36)		721				
100161067	FISHERS	IN		07/24/2024		804		(17)			(17)		787				
100115930	LEWISVILLE	NC		07/20/2023		929		(12)			(12)		917				
100214106	TIKI ISLAND	TX		05/30/2025		710		(33)			(33)		677				
100245041	STUART	FL		09/29/2025		701		(15)			(15)		686				
100157244	HAIALEAH	FL		02/20/2025		1,093		(67)			(67)		1,026				
100090313	PHOENIX	AZ		01/06/2023		358		(3)			(3)		355				
100127597	OLIVEHURST	CA		09/08/2023		856		(11)			(11)		845				
100257049	LAS VEGAS	NV		11/26/2025		811		(33)			(33)		778				
100144273	NEWARK	NJ		03/07/2024		686		(3)			(3)		683				
100170518	WYLYE	TX		10/09/2024		733		(38)			(38)		695				
100210108	RONALD	WA		06/07/2025		1,144		(10)			(10)		1,134				
100169702	PALESTINE	TX		09/30/2024		747		(36)			(36)		711				

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004986	LONG BEACH	CA		11/20/2020		1,237		10			10		1,247		1,247		
10017106	AURORA	CO		10/17/2024		774		(22)			(22)		752		752		
10017474	PRAIRIEVILLE	LA		10/31/2024		602		(26)			(26)		576		576		
10018679	BOCA RATON	FL		12/31/2024		1,487		(70)			(70)		1,417		1,417		
100156157	PALLETTO	FL		07/25/2024		725		(36)			(36)		689		689		
10016920	CHERRY HILL	NJ		09/27/2024		827		(25)			(25)		802		802		
100110005	SOUTHURY	CT		06/22/2023		744		(22)			(22)		722		722		
100120065	TEIPE	AZ		08/11/2023		849		(17)			(17)		832		832		
100109257	TULSON	AZ		07/21/2023		842		(10)			(10)		832		832		
100182508	MOX INEY	TX		12/12/2024		915		(2)			(2)		913		913		
100210743	NORTH CHELMSFORD	MA		05/15/2025		720		(29)			(29)		691		691		
100193908	TACOMA	WA		02/10/2025		823		(18)			(18)		805		805		
100204916	OCALA	FL		04/10/2025		816		(7)			(7)		809		809		
100136069	BEECH MOUNTAIN	NC		11/16/2023		655		(31)			(31)		624		624		
100162752	FLORISSANT	CO		06/12/2024		710		(17)			(17)		693		693		
100148658	KISS IMMEE	FL		04/15/2024		1,622		(21)			(21)		1,601		1,601		
100246557	MIAMI LAKES	FL		10/15/2025		734		(26)			(26)		708		708		
100244883	ALPENA	MI		09/29/2025		743		(34)			(34)		709		709		
100094008	PORT MURRAY	NJ		06/27/2022		953		(26)			(26)		927		927		
100156227	COBINE	TX		06/20/2024		678		(39)			(39)		639		639		
100162302	CALIFORNIA	MO		06/12/2024		907		(6)			(6)		899		899		
100238016	PHOENIX	AZ		12/05/2025		487		(23)			(23)		464		464		
100186256	BUFFORD	GA		12/27/2024		936		(13)			(13)		923		923		
100198403	OAK ISLAND	NC		02/28/2025		1,119		(35)			(35)		1,084		1,084		
100140774	SAN BERNARDINO	CA		01/22/2024		446		(10)			(10)		436		436		
100163198	BAKERSFIELD	CA		06/13/2024		782		(43)			(43)		739		739		
100220349	ASHEVILLE	NC		07/18/2025		2,333		(62)			(62)		2,271		2,271		
100229600	CHEYENNE	WY		06/15/2025		787		(28)			(28)		759		759		
100148167	BONITA SPRINGS	FL		05/15/2024		816		(26)			(26)		792		792		
100195201	GUTTON	GA		02/24/2025		1,535		(11)			(11)		1,524		1,524		
100254706	WINCHESTER	MA		11/13/2025		1,304		(20)			(20)		1,284		1,284		
100235426	LEAGUE CITY	TX		08/29/2025		806		(25)			(25)		781		781		
100167010	WINTER PARK	FL		09/13/2024		748		(33)			(33)		715		715		
100218598	CHARLOTTE	NC		06/27/2025		829		(13)			(13)		816		816		
100273945	CLOVIS	CA		01/20/2026		579		(15)			(15)		564		564		
100173904	CORTLAND MANOR	NY		10/30/2024		846		(6)			(6)		840		840		
100226631	FORT MYERS	FL		07/30/2025		4,453		(45)			(45)		4,408		4,408		
100172523	MADISON	IL		10/23/2024		865		(23)			(23)		842		842		
100181670	MERRILLVILLE	IN		12/12/2024		845		(3)			(3)		842		842		
100167624	NORTH MYRTLE BEACH	SC		09/19/2024		781		(24)			(24)		757		757		
100191062	MERIDIAN	ID		01/29/2025		1,034		(28)			(28)		1,006		1,006		
100088091	JACKSONVILLE	FL		10/25/2022		704		(10)			(10)		694		694		
100195193	STEPHENS CITY	VA		02/24/2025		1,149		(35)			(35)		1,114		1,114		
100168473	SACRAMENTO	CA		09/25/2024		4,309		(141)			(141)		4,168		4,168		
100160626	LAKE WORTH BEACH	FL		07/24/2024		872		(21)			(21)		851		851		
100194235	SALEN	OR		02/14/2025		800		(33)			(33)		767		767		
100196413	SPOKANE	WA		07/10/2024		784		(11)			(11)		773		773		
100198986	GLENDALE	CA		02/28/2025		1,875		(32)			(32)		1,843		1,843		
100277058	HENDERSON	NV		02/06/2026		1,153		(32)			(32)		1,121		1,121		
100165539	BANDON	OR		10/04/2024		847		(40)			(40)		807		807		
100157239	PANAMA CITY BEACH	FL		02/20/2025		711		(30)			(30)		681		681		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100100267	BROOKHAVEN	GA		03/17/2023		794	(22)	(22)			(22)		772				
100149895	HUTTO	TX		04/26/2024		1,673	(11)	(11)			(11)		1,662				
100134443	PATERSON	NJ		10/30/2023		2,703	(11)	(11)			(11)		2,692				
100076632	BRYAN	TX		12/27/2021		1,610	(10)	(10)			(10)		1,509				
100136193	GALVESTON	TX		11/20/2023		550	(10)	(10)			(10)		540				
100274126	STOCKTON	CA		01/27/2026		297	(4)	(4)			(4)		293				
100266840	SCOTTSDALE	AZ		12/29/2025		2,223	(51)	(51)			(51)		2,172				
100211857	HOLLY SPRINGS	NC		05/19/2025		830	(9)	(9)			(9)		821				
100177026	MC LOUIS	KS		01/16/2025		556	(26)	(26)			(26)		530				
100247524	PHILADELPHIA	PA		10/28/2025		747	(22)	(22)			(22)		725				
100216744	KISSIMEE	FL		06/23/2025		1,441	(26)	(26)			(26)		1,415				
100176712	LAKE WORTH BEACH	FL		11/15/2024		894	(20)	(20)			(20)		874				
100169672	DULUTH	GA		09/30/2024		801	(21)	(21)			(21)		780				
100201232	APPLE VALLEY	CA		03/12/2025		736	(20)	(20)			(20)		716				
100235970	MELBOURNE	AUS		09/04/2025		777	(29)	(29)			(29)		748				
100267505	CLAYTON	CA		12/24/2025		504	(17)	(17)			(17)		487				
100257066	NORTH LAS VEGAS	NV		11/26/2025		3,166	(22)	(22)			(22)		3,144				
100228218	HOUSTON	TX		06/11/2025		494	(16)	(16)			(16)		476				
100203444	GOOD YEAR	AZ		03/27/2025		2,130	(71)	(71)			(71)		2,059				
100156904	MARCO ISLAND	FL		07/12/2024		743	(27)	(27)			(27)		716				
100236394	PUNTA GORDA	FL		09/23/2025		721	(31)	(31)			(31)		690				
100159699	MIAMI	FL		06/16/2024		720	(34)	(34)			(34)		686				
100253904	CELINA	TX		10/30/2025		800	(29)	(29)			(29)		771				
100236791	HIDE PARK	WA		09/12/2025		800	(26)	(26)			(26)		774				
100235995	SEVIERVILLE	TN		09/04/2025		806	(19)	(19)			(19)		787				
100215938	CHEYENNE	WY		06/12/2025		737	(14)	(14)			(14)		723				
100218272	CARSON CITY	NV		06/26/2025		813	(20)	(20)			(20)		793				
100057664	ROSEVILLE	OH		06/30/2021		1,824	(52)	(52)			(52)		1,772				
100272909	ROSELLE	GA		01/15/2026		314	(10)	(10)			(10)		304				
100220732	SAN JACINTO	CA		07/18/2025		710	(28)	(28)			(28)		682				
100167900	CHICAGO	IL		09/20/2024		739	(23)	(23)			(23)		716				
100070400	BURKE	VA		09/23/2021		1,698	(50)	(50)			(50)		1,648				
100205697	FRESNO	CA		04/14/2025		1,069	(4)	(4)			(4)		1,065				
100171655	LAS VEGAS	NV		10/17/2024		932	(20)	(20)			(20)		912				
100120038	MIDLAND	TX		06/11/2023		865	(9)	(9)			(9)		856				
100162677	WISLEY CHAPEL	FL		06/12/2024		856	(13)	(13)			(13)		843				
100163127	PROVIDENCE	UT		06/13/2024		766	(3)	(3)			(3)		763				
100264675	TONG RIVER	NJ		12/17/2025		575	(16)	(16)			(16)		557				
100223180	PORT WENTWORTH	GA		06/14/2025		721	(22)	(22)			(22)		699				
100142688	RALEIGH	NC		02/09/2024		826	(19)	(19)			(19)		807				
100164419	MONROE	NY		06/21/2024		740	(14)	(14)			(14)		726				
100182195	FERRARI	VA		12/12/2024		925	(26)	(26)			(26)		899				
100076992	PHOENIX	AZ		12/30/2021		1,707	(72)	(72)			(72)		1,635				
100243454	MONTGOMERY	AL		09/26/2025		753	(36)	(36)			(36)		717				
100177651	HESPERIA	CA		01/16/2025		820	(6)	(6)			(6)		812				
100178262	SAN DIEGO	CA		11/19/2024		562	(7)	(7)			(7)		555				
100247247	GROVELAND	CA		10/23/2025		829	(16)	(16)			(16)		813				
100165392	GEORGETOWN	TX		06/29/2024		828	(11)	(11)			(11)		817				
100180712	DESERT HOT SPRINGS	CA		11/26/2024		1,482	(57)	(57)			(57)		1,425				
100253530	FRANKLIN PARK	NJ		10/30/2025		1,874	(61)	(61)			(61)		1,813				
100151676	BEAUMONT	CA		05/10/2024		637	(29)	(29)			(29)		608				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006624	MAKAWAO	HI		06/02/2021		3,400		(7)			(7)		3,393				
10023335	FRANKLIN PARK	NJ		10/30/2025		1,879		(61)			(61)		1,818				
10016692	WINDSTOCK	GA		09/09/2024		803		(23)			(23)		780				
10020321	CYPRESS	TX		03/27/2025		866		(15)			(15)		851				
100080421	LAHAINA	HI		04/14/2022		1,421		(39)			(39)		1,382				
10027312	LIBERTY	MO		07/15/2026		500		(19)			(19)		481				
10016200	HILTON HEAD ISLAND	SC		06/12/2024		799		(18)			(18)		781				
10014905	LODI	CA		04/26/2024		907		(13)			(13)		894				
10008689	HOLLYWOOD	FL		09/30/2022		993		(34)			(34)		949				
10023547	CHARLOTTE	NC		09/04/2025		867		(2)			(2)		865				
100162781	EAST STROUDSBURG	PA		06/12/2024		808		(17)			(17)		791				
10023525	ANCHORAGE	AK		08/29/2025		783		(30)			(30)		753				
100220426	LAS VEGAS	NV		07/15/2025		623		(26)			(26)		597				
100246245	CHATTANOOGA	TN		10/08/2025		702		(32)			(32)		670				
10018933	IDAHO SPRINGS	CO		07/13/2025		809		(20)			(20)		789				
100164176	LAKE FOREST (TRABUCO CANYON AR	CA		06/21/2024		842		(11)			(11)		831				
100206120	FORT COLLINS	CO		04/16/2025		1,152		(54)			(54)		1,098				
10016066	TWIN FALLS	ID		07/24/2024		1,776		(39)			(39)		1,737				
100245394	KRM	TX		10/06/2025		16,967		(732)			(732)		16,235				
10019003	HARDDEVILLE	SC		07/27/2023		442		(15)			(15)		427				
100169524	MURFREESBORO	TN		09/30/2024		850		(25)			(25)		836				
100254574	MESA	AZ		11/07/2025		1,029		(4)			(4)		1,004				
100277632	BRADENTON	FL		02/17/2026		270		(39)			(39)		266				
100154684	SAINT CLOUD	FL		07/19/2024		555		(16)			(16)		516				
100162636	GAITHERSBURG	MD		06/12/2024		814		(19)			(19)		798				
100234945	PINE VALLEY	UT		06/28/2025		761		(24)			(24)		742				
100238949	CARY	NC		09/23/2025		823		(16)			(16)		799				
100164387	ADELANTO	CA		06/21/2024		814		(192)			(192)		798				
100025934	SAN FERNANDO	CA		09/20/2018		1,288		(14)			(14)		1,460				
100156423	LINEN	NJ		06/24/2024		781		(13)			(13)		767				
100169964	GILBERT	AZ		11/08/2024		956		(78)			(78)		943				
100028990	BALDIWIN PARK	CA		10/26/2018		1,008		(9)			(9)		1,086				
100160524	LITTLE RIVER	SC		07/19/2024		320		(8)			(8)		311				
100272759	LACEY	WA		07/31/2025		472		(6)			(6)		464				
100110378	EAGLE MOUNTAIN	UT		06/30/2023		869		(32)			(32)		996				
100160390	PALMETTO	FL		09/28/2023		1,018		(11)			(11)		852				
100164322	DENTON	TX		06/21/2024		863		(729)			(729)		9,900				
100076558	COEUR D'ALENE	ID		12/16/2021		10,629		(26)			(26)		565				
100167511	RICHARDSON	TX		10/31/2024		591		(47)			(47)		3,220				
100213895	HOUSTON	TX		05/29/2025		3,267		(19)			(19)		898				
100171653	SCHERRVILLE	IN		10/17/2024		877		(41)			(41)		975				
100083046	HONOLULU	HI		05/11/2022		1,016		(24)			(24)		792				
100177113	COLMA	MI		01/16/2025		816		(66)			(66)		1,362				
100150212	HOLLYWOOD	FL		04/30/2024		1,428		(34)			(34)		723				
100272785	DUNCANVILLE	TX		07/31/2025		757		(19)			(19)		906				
100173277	STAFFORD	VA		10/30/2024		925		(147)			(147)		3,384				
100246788	ENNIS	TX		10/15/2025		3,531		(8)			(8)		756				
100216295	RICHMOND	MI		06/20/2025		778		(59)			(59)		5,237				
100143554	LEESBURG	VA		02/21/2024		764							1,742				
100043001	CARSON	CA		06/28/2020		5,243											
100108105	JARRELL	TX		05/24/2023		1,801											

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100189721	BARTLETT	IL		01/21/2025		996		(29)			(29)		967		967		
100243235	ORLANDO	FL		09/28/2025		778		(31)			(31)		747		747		
100159485	LAKEWOOD	CO		07/10/2024		762		(8)			(8)		754		754		
100176163	GREELEY	CO		12/20/2024		746		(35)			(35)		711		711		
100147274	WATERBURY	CT		03/28/2024		709		(13)			(13)		696		696		
100218247	TITUSVILLE	NJ		06/26/2025		953		(18)			(18)		935		935		
100202767	MURRAY	UT		03/24/2025		780		(26)			(26)		754		754		
100137594	PALM DESERT	CA		12/08/2023		1,384		(14)			(14)		1,370		1,370		
100189055	PRESOTT VALLEY	AZ		01/09/2025		1							1		1		
100171889	PALM DESERT	CA		10/17/2024		886		(16)			(16)		870		870		
100076315	CAPE CORAL	FL		01/07/2022		2,004		(39)			(39)		1,965		1,965		
100192619	WEST HARTFORD	CT		02/10/2025		751		(19)			(19)		732		732		
100177181	SAN MARCOS	TX		01/16/2025		845		(23)			(23)		822		822		
100229549	INDIO	CA		06/15/2025		794		(26)			(26)		768		768		
100214547	LOS ANGELES	CA		06/06/2025		998		(4)			(4)		994		994		
100238568	SAN DIEGO	CA		09/23/2025		806		(26)			(26)		780		780		
100255597	RALEIGH	NC		10/30/2025		819		(33)			(33)		786		786		
100163096	ANNA	TX		06/13/2024		813		(22)			(22)		791		791		
100268518	SUPPLY	NC		12/29/2025		3,658		(82)			(82)		3,576		3,576		
100171890	SPRINGVILLE	UT		10/17/2024		947		(16)			(16)		931		931		
100246515	DALLAS	TX		10/10/2025		809		(30)			(30)		779		779		
100235881	COMMERCE	CA		09/04/2025		741		(30)			(30)		711		711		
100237956	VALLEJO	CA		10/10/2025		814		(16)			(16)		798		798		
100180739	CHATTANOOGA	TN		11/26/2024		927		(13)			(13)		914		914		
100216609	LODI	CA		06/23/2025		744		(18)			(18)		726		726		
100229908	VICTORVILLE	CA		06/18/2025		6,563		(264)			(264)		6,319		6,319		
100109946	PHILADELPHIA	PA		06/22/2023		826		(31)			(31)		795		795		
100272159	RENO	NV		01/08/2026		596		(10)			(10)		586		586		
100065123	WINIBERLEY	TX		07/14/2021		1,805		(44)			(44)		1,761		1,761		
100167554	LAS VEGAS	NV		09/19/2024		696		(15)			(15)		681		681		
100168170	FRESNO	CA		09/20/2024		871		(18)			(18)		853		853		
100079502	BRIGHTME	NJ		04/08/2022		1,424		(36)			(36)		1,388		1,388		
100213703	LODI	CA		05/29/2025		1,060		(3)			(3)		1,057		1,057		
100200500	NASHUA	NH		03/11/2025		4,489		(54)			(54)		4,435		4,435		
100057632	S SAN FRAN	CA		06/30/2021		6,322		(135)			(135)		6,187		6,187		
100133797	MOLALLA	OR		10/20/2023		751		(29)			(29)		722		722		
100028230	MERCED	CA		10/26/2018		904		107			107		1,011		1,011		
100180146	SUMMITVILLE	SC		11/25/2024		1,979		(23)			(23)		1,956		1,956		
100173114	ELLIJAY	GA		10/30/2024		1,015		(6)			(6)		1,009		1,009		
100221680	MCHAVE VALLEY	AZ		07/23/2025		705		(26)			(26)		679		679		
100155653	BROOKLYN CENTER	MIN		05/31/2024		796		(7)			(7)		789		789		
100263144	TYBEE ISLAND	GA		10/30/2025		775		(29)			(29)		746		746		
100277452	TEMPLE	AZ		02/13/2026		251		(3)			(3)		248		248		
100273072	LILBURN	GA		01/15/2026		514		(13)			(13)		501		501		
100163248	MARYVILLE	TN		05/30/2024		803		(7)			(7)		796		796		
100228497	ACTON	CA		08/11/2025		695		(31)			(31)		664		664		
100167962	PORT HUENEME	CA		09/20/2024		1,363		(26)			(26)		1,337		1,337		
100029039	RESEDA AREA LOS ANGELES	CA		10/26/2018		1,712		68			68		1,780		1,780		
100109333	APEX	NC		06/12/2023		1,003		(14)			(14)		989		989		
100109543	SPOKANE	WA		06/12/2023		1,052		(16)			(16)		1,036		1,036		
100054661	PONTE VEDRA BEACH	FL		03/23/2021		987		(34)			(34)		953		953		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100204741	CANON CITY	CO		04/10/2025		729	(16)				(16)		713				
100211773	TAMPA	FL		05/19/2025		542	(12)	(12)			(12)		530				
100206976	SPARKS	NV		04/25/2025		830	(39)	(39)			(39)		791				
100168467	HOUSTON	TX		09/25/2024		1,042	(30)	(30)			(30)		1,012				
100071881	FRESNO	CA		10/14/2021		1,893	(26)	(26)			(26)		1,867				
100215573	SELBVILLE	DE		06/12/2025		791	(11)	(11)			(11)		780				
100220318	HUMBLE	TX		07/11/2025		1,564	(10)	(10)			(10)		1,554				
100109228	ALTAMONTE SPRINGS	FL		07/21/2023		617	(19)	(19)			(19)		598				
100057686	ASHLAND	MA		06/30/2021		1,880	(56)	(56)			(56)		1,804				
100272170	CALDWELL	NJ		01/08/2026		568	(16)	(16)			(16)		552				
100149293	MOXLEYVILLE	CA		04/24/2024		796	(20)	(20)			(20)		776				
100143738	SAINT AUGUSTINE	FL		04/05/2024		767	(21)	(21)			(21)		746				
100198548	SAVANNAH	GA		02/28/2025		857	(11)	(11)			(11)		846				
100202866	MURPHY	TX		03/24/2025		1,358	(32)	(32)			(32)		1,326				
100218497	FREDERICA	DE		06/27/2025		720	(18)	(18)			(18)		702				
100287226	MILLILANI	HI		06/11/2025		832	(10)	(10)			(10)		822				
100227038	CHAPEL HILL	NC		07/30/2025		2,411	(68)	(68)			(68)		2,343				
100209588	GLEN ALLEN	VA		04/29/2025		987	(26)	(26)			(26)		961				
100221045	HOUSTON	TX		07/18/2025		722	(25)	(25)			(25)		697				
100255028	SAN TAN VALLEY	AZ		11/19/2025		859	(17)	(17)			(17)		842				
100110387	LEON GROVE	CA		06/30/2023		1,032	(4)	(4)			(4)		1,028				
100254026	WILMINGTON	DE		10/30/2025		678	(12)	(12)			(12)		666				
100171925	WOODBURY	NV		10/17/2024		1,011	(15)	(15)			(15)		996				
100157884	ORANGE BEACH	AL		07/09/2024		782	(6)	(6)			(6)		776				
4010067287	HOUSTON	TX		02/29/2024		589	(11)	(11)			(11)		578				
100161296	PORTLAND	OR		07/25/2024		876	(14)	(14)			(14)		862				
100210087	NOBLESVILLE	IN		05/07/2025		800	(15)	(15)			(15)		785				
100180766	HAGERSTOWN	MD		11/26/2024		513	(24)	(24)			(24)		489				
100227013	NOKIUS	FL		07/30/2025		779	(26)	(26)			(26)		751				
100179502	PENDERGRASS	GA		11/21/2024		939							939				
100171436	EUGENE	OR		10/16/2024		935	(16)	(16)			(16)		919				
100119748	HARTFORD	CT		08/08/2023		833	(15)	(15)			(15)		818				
100254573	TELEFORD	PA		11/07/2025		5,623	(132)	(132)			(132)		5,491				
100114516	ACTON AREA	CA		06/29/2023		1,417	(68)	(68)			(68)		1,349				
100086374	DANBURY	CT		09/23/2022		886	(4)	(4)			(4)		884				
100205920	LAWRENCEVILLE	GA		04/15/2025		898	(4)	(4)			(4)		894				
100134327	SPOKANE VALLEY	WA		10/27/2023		760	(3)	(3)			(3)		757				
100245367	PALM DESERT	CA		10/06/2025		829	(35)	(35)			(35)		794				
100267249	MASSACHUSETTS	VA		12/24/2025		534	(12)	(12)			(12)		522				
100238411	RICHMOND	TX		09/19/2025		794	(25)	(25)			(25)		769				
100210648	BEAUFORT	WA		05/15/2025		16,386	(384)	(384)			(384)		16,004				
100178291	TAMARAC	FL		11/19/2024		942	(6)	(6)			(6)		934				
100274030	TAMPA	FL		01/26/2026		281	(13)	(13)			(13)		268				
100195204	LOS ANGELES	CA		01/24/2025		852	(12)	(12)			(12)		840				
100261161	QUAKERTOWN	PA		12/05/2025		579	(17)	(17)			(17)		562				
100199226	FOUNTAIN INN	SC		04/09/2025		814	(29)	(29)			(29)		785				
100152423	MERIDIANVILLE	AL		05/17/2024		813	(19)	(19)			(19)		794				
100236744	CELINA	TX		09/11/2025		801	(13)	(13)			(13)		788				
100189765	MURFREESBORO	TN		01/21/2025		805	(4)	(4)			(4)		801				
100181638	LOS ANGELES	CA		12/11/2024		1,171	(52)	(52)			(52)		1,119				
100192733	THORNTON	CO		02/10/2025		1,861	(34)	(34)			(34)		1,827				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100130292	RIVERVIEW	FL		09/28/2023		768		(24)				(24)	744		744		
100214917	TACOMA	WA		06/11/2025		801		(30)				(30)	771		771		
100209318	SAN TAN VALLEY	AZ		04/29/2025		821		(17)				(17)	804		804		
100158821	LAS VEGAS	NV		07/10/2024		2,121		(57)				(57)	2,064		2,064		
100206893	HENDERSON	NV		04/24/2025		933		(28)				(28)	905		905		
100190073	LAS VEGAS	NV		07/21/2025		818		(12)				(12)	806		806		
100103594	BALTIMORE	MD		05/08/2023		755		(50)				(50)	705		705		
100173812	SAINT LOUIS	MO		10/31/2024		730		(17)				(17)	713		713		
100277538	PALM SPRINGS	CA		02/13/2026		394		(9)				(9)	385		385		
100065207	EDGEMO	OR		07/14/2021		1,914		(33)				(33)	1,881		1,881		
100173259	ANCHORAGE	AK		10/30/2024		769		(26)				(26)	743		743		
100207112	COLORADO SPRINGS	CO		04/24/2025		798		(26)				(26)	772		772		
100150739	AUSTIN	TX		05/06/2024		884		(8)				(8)	876		876		
100212051	ROCKSVILLE	VA		06/27/2025		751		(14)				(14)	737		737		
100053781	WYANNE	NJ		03/23/2021		1,201		(55)				(55)	1,146		1,146		
100133659	WATERBURY	CT		10/25/2023		682		(15)				(15)	667		667		
100136064	HOUSTON	TX		11/16/2023		774		(36)				(36)	738		738		
100244577	CHARLOTTE	NC		09/29/2025		806		(15)				(15)	791		791		
100200680	LEHI	UT		03/11/2025		873		(13)				(13)	860		860		
401008453	ALLIANCE	GA		11/26/2024		699		(19)				(19)	680		680		
100172479	DAVISONVILLE	GA		10/23/2024		879		(17)				(17)	862		862		
100245886	HILLIARD	OH		10/07/2025		5,458		(107)				(107)	5,351		5,351		
100065275	RIVERSIDE	CA		07/28/2021		1,871		(51)				(51)	1,820		1,820		
100150942	LAGRANGE	GA		05/08/2024		833		(18)				(18)	815		815		
100142066	ELKINS PARK	PA		02/29/2024		773		(5)				(5)	768		768		
100261496	CONCORD	NC		12/12/2025		527		(16)				(16)	509		509		
100151629	BAKERFIELD	CA		05/10/2024		1,926		(71)				(71)	1,855		1,855		
100234924	AUSTIN	TX		06/28/2025		794		(20)				(20)	774		774		
100087790	AUSTIN	TX		11/17/2022		2,374		(90)				(90)	2,284		2,284		
100221154	PROSPER	TX		07/21/2025		790		(12)				(12)	778		778		
100253134	LAKEWOOD	CO		10/30/2025		903		(15)				(15)	888		888		
100245530	LAKEWOOD	CO		10/06/2025		904		(16)				(16)	888		888		
100189699	RIMROCK	AZ		02/20/2025		737		(15)				(15)	722		722		
100205712	DAVENPORT	FL		04/14/2025		785		(27)				(27)	758		758		
100164143	ATLANTA	GA		08/21/2024		798		(26)				(26)	772		772		
100078222	BALTIMORE	MD		02/10/2022		1,406		(102)				(102)	1,304		1,304		
100214735	DANBURY	CT		06/11/2025		791		(2)				(2)	789		789		
100219187	PHOENIX	AZ		06/27/2025		810		(21)				(21)	789		789		
100175595	KINSTON	NY		11/12/2024		611		(19)				(19)	592		592		
100226740	PHILADELPHIA	PA		07/30/2025		815		(21)				(21)	794		794		
100148578	KISSIMEE	FL		04/12/2024		891		(9)				(9)	882		882		
100268213	MADISON	WI		12/29/2025		575		(9)				(9)	566		566		
100268260	MILFORD	WI		12/29/2025		574		(8)				(8)	566		566		
100207524	HOMESTEAD	FL		04/29/2025		1,356		(16)				(16)	1,340		1,340		
100076538	INGLEWOOD	CA		01/04/2022		974		(70)				(70)	904		904		
100082590	ATLANTA	GA		04/14/2022		2,886		(101)				(101)	2,765		2,765		
100147041	THIAIN HART	CA		03/27/2024		770		(14)				(14)	756		756		
100119342	LAKE DALLAS	TX		07/31/2023		841		(6)				(6)	833		833		
100182658	BELLEVONT	AZ		12/12/2024		1,959		(21)				(21)	1,938		1,938		
100161541	TAMPA	FL		07/30/2024		722		(23)				(23)	699		699		
100166066	BRYAN	TX		09/09/2024		783		(17)				(17)	766		766		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100261240	SAN DIEGO	CA		12/05/2025		615		(6)			(8)		607	807			
100158078	CHARLOTTE	NC		07/09/2024		891		(1)			(1)		890				
100101058	RAHWAY	NJ		06/30/2023		919		(6)			(8)		911	911			
100203606	DANBURY	CT		03/26/2025		785	(28)	(28)	785		(28)		757				
100158882	FRANKLIN	WI		07/20/2023		1,013		(2)			(2)		1,011	1,011			
100230121	SHERWOOD	OR		08/25/2025		1,590		(51)			(51)		1,529	1,529			
100099232	NORTH PALM BEACH	FL		01/26/2023		859		(21)			(21)		838	838			
100186105	FREMONT	CA		01/31/2025		726		(17)			(17)		709	709			
100119832	TACOMA	WA		06/10/2023		1,898		(57)			(57)		1,841	1,841			
100088193	ALLEN	TX		10/13/2022		979		(30)			(30)		949	949			
100221631	LANCASTER	CA		07/23/2025		722		(28)			(28)		694	694			
100207353	LENDER	TX		04/29/2025		894		(23)			(23)		871	871			
100207087	FREDERICK	MD		04/24/2025		859		(11)			(11)		848	848			
100108146	LAS VEGAS	NV		05/24/2023		586		(17)			(17)		569	569			
100209282	GULF SHORES	AL		04/29/2025		1,078		(15)			(15)		1,063	1,063			
100192942	RICHMOND	TX		02/10/2025		748		(22)			(22)		726	726			
100142823	PORTLAND	OR		02/08/2024		763		(19)			(19)		744	744			
100050344	SILVER SPRING	MD		11/20/2020		1,594		(74)			(74)		1,520	1,520			
100219811	PORTLAND	OR		07/08/2025		738		(26)			(26)		712	712			
100102033	ELIZABETH	NJ		04/14/2023		646		(19)			(19)		627	627			
100244687	WESTFIELD	NJ		09/29/2025		831		(21)			(21)		810	810			
100066502	GRASS VALLEY	CA		09/30/2022		814		(18)			(18)		796	796			
100172637	SAN BERNARDINO	CA		10/24/2024		820		(23)			(23)		797	797			
100019689	ENGLEWOOD	CO		07/26/2018		1,891		(23)			(23)		1,868	1,868			
100158140	MARIETTA	GA		07/09/2024		848		(4)			(4)		844	844			
100220486	VANCOUVER	WA		07/15/2025		826		(27)			(27)		799	799			
100076532	DRAPER	UT		01/07/2022		1,840		(33)			(33)		1,807	1,807			
100174616	OVERLAND PARK	KS		10/31/2024		718		(39)			(39)		679	679			
100152779	VENTURA	CA		05/22/2024		816		(4)			(4)		812	812			
100246768	SPOKANE VALLEY	WA		10/15/2025		807		(36)			(36)		771	771			
100171159	FORT WORTH	TX		11/22/2024		1,473		(69)			(69)		1,404	1,404			
100268079	VILLAS	NJ		12/29/2025		329		(19)			(19)		310	310			
100176189	SALINAS	CA		12/20/2024		3,273		(153)			(153)		3,120	3,120			
100049171	SPRINGFIELD	VA		11/20/2020		1,446		(39)			(39)		1,407	1,407			
100214056	GRAYSON	GA		05/29/2025		900		(2)			(2)		898	898			
100203992	NORTHFIELD	NJ		03/26/2025		1,556		(31)			(31)		1,525	1,525			
100253072	PRESCOTT	AZ		10/30/2025		887		(16)			(16)		871	871			
100219980	DESERT HOT SPRINGS	CA		07/11/2025		829		(13)			(13)		816	816			
100144280	BALDWIN PARK	CA		03/07/2024		1,217		(35)			(35)		1,182	1,182			
100079601	MCHENRY	MD		04/25/2022		1,518		(66)			(66)		1,452	1,452			
100151741	WESLEY CHAPEL	FL		05/10/2024		677		(26)			(26)		651	651			
100253865	LAFAVETTE	CA		10/30/2025		490		(20)			(20)		470	470			
100234595	MARIETTA	GA		08/28/2025		2,828		(18)			(18)		2,810	2,810			
100140715	ALBUQUERQUE	NM		02/08/2024		829		(6)			(6)		823	823			
100154738	MIAMI	FL		07/19/2024		905		(15)			(15)		890	890			
100143265	SOUTH KINGSTOWN	RI		02/16/2024		1,369		(16)			(16)		1,353	1,353			
100228419	WHITEHORN	CA		06/11/2025		3,790		(44)			(44)		3,746	3,746			
100223041	COLUMBIAYILLE	MI		06/14/2025		668		(18)			(18)		650	650			
100195190	GLASSBORO	NJ		02/24/2025		784		(22)			(22)		762	762			
100117203	COTTONWOOD	AZ		07/20/2023		910		(7)			(7)		903	903			
100148088	CHARLOTTE	NC		04/10/2024		783		(3)			(3)		780	780			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100213366	CARLISLE	IA		05/29/2025		.850	(.14)	(.14)					.836				
100137573	WINTER GARDEN	FL		12/08/2023		.269	(.4)	(.4)					.265				
100229043	SAN ANTONIO	TX		06/14/2025		.741	(.28)	(.28)					.713				
100205104	CINCINNATI	KY		04/11/2025		.785	(.21)	(.21)					.764				
100194098	HICKORY	NC		12/19/2024		2.440		(.10)					2.330	2.330			
100157509	PALM COAST	FL		07/09/2024		.807	(.1)	(.1)					.806	.806			
100138605	HOWELL	NJ		12/21/2023		.770		(.15)					.755	.755			
100235316	HILLSBOROUGH	CA		10/30/2025		.922		(.22)					.900	.900			
100173471	PHOENIX	AZ		10/29/2024		.821	(.25)	(.25)					.796	.796			
100253451	WILLIAMSBURG	VA		10/30/2025		.822	(.27)	(.27)					.795	.795			
100138847	NORTH PLAINFIELD	NJ		12/21/2023		2.141	(.48)	(.48)					2.093	2.093			
100221556	HARRIS FERRY	GA		07/22/2025		.695		(.12)					.683	.683			
100143693	NEWTON	MA		02/22/2024		.464	(.13)	(.13)					.451	.451			
100235746	NAPLES	FL		10/30/2025		.823		(.28)					.795	.795			
100264886	CHELSEA	MA		12/17/2025		.733		(.35)					.698	.698			
100065732	DENVER	CO		07/28/2021		1.911		(.34)					1.877	1.877			
100214201	KALISPELL	MT		05/30/2025		.813		(.15)					.798	.798			
100179514	WEST HARTFORD	CT		11/21/2024		.840		(.19)					.821	.821			
100219573	FRANKLIN	WI		07/07/2025		.695		(.25)					.670	.670			
100161428	MOLLEN	TX		07/29/2024		.821		(.10)					.811	.811			
100218649	SNOWFLAKE	AZ		06/27/2025		1.077		(.9)					1.068	1.068			
100049378	OUTLER BAY	FL		11/20/2020		1.871		(.86)					1.785	1.785			
100214882	FREDERICKSBURG	VA		06/11/2025		.922		(.19)					.803	.803			
100181653	LEHIGH ACRES	FL		12/11/2024		.750		(.19)					.731	.731			
100147880	MOOREA	CA		04/08/2024		.924		(.2)					.922	.922			
100236085	CLAVIS	CA		12/05/2025		.886		(.2)					.866	.866			
100238289	LONG BEACH	CA		09/19/2025		.889		(.13)					.876	.876			
100188656	GLEN ALLEN	VA		01/09/2025		.718		(.38)					.680	.680			
100173216	ALBANY	CA		10/30/2024		.781		(.16)					.765	.765			
100164647	RED BLUFF	CA		06/26/2024		.802		(.42)					.760	.760			
100157223	LOOLIST GROVE	GA		06/28/2024		.683		(.38)					.645	.645			
100248878	ROTONDA WEST	FL		10/29/2025		.476		(.17)					.469	.469			
100088887	ORLANDO	FL		11/15/2022		.921		(.9)					.912	.912			
100169167	STAR	ID		09/27/2024		.879		(.14)					.865	.865			
100145812	NICEVILLE	FL		05/08/2024		.937		(.36)					.901	.901			
100189309	BALTIMORE	MD		01/13/2025		3.396		(.136)					3.260	3.260			
100206538	MADISON	WI		04/23/2025		.764		(.13)					.751	.751			
100209374	KEAHO	HI		04/29/2025		.779		(.25)					.754	.754			
100216409	SANT LOUIS	MO		06/20/2025		2.299		(.80)					2.219	2.219			
100248372	DEWEY	AZ		10/29/2025		.745		(.27)					.718	.718			
100126307	CORAM	NY		06/30/2023		.758		(.24)					.734	.734			
100198274	LAS VEGAS	NV		02/28/2025		.711		(.25)					.686	.686			
100143457	AUBURN	VA		02/16/2024		.495		(.22)					.473	.473			
100160086	SAINT PAUL	MINN		07/17/2024		.739		(.17)					.722	.722			
100192548	LAWRENCEVILLE	GA		02/10/2025		.732		(.24)					.708	.708			
100076889	TEMPE	AZ		12/30/2021		2.316		(.95)					2.221	2.221			
100229365	PERFIS	CA		06/14/2025		.777		(.15)					.762	.762			
100193595	LANCASTER	CA		11/09/2023		.766		(.11)					.755	.755			
100076516	SANTA ROSA	CA		12/27/2021		1.780		(.36)					1.744	1.744			
100220354	LOS ANGELES	CA		07/18/2025		.694		(.33)					.661	.661			
100168694	LEICHTVILLE	CO		09/25/2024		1.100		(.19)					1.081	1.081			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100130193	SIMI VALLEY	CA		11/15/2023		780	(25)	(25)			(25)		755		755		
100238738	MIDLOTHIAN	VA		09/23/2025		803	(26)	(26)			(26)		777		777		
100115934	OVIDO	FL		07/20/2023		1,133	(3)	(3)			(3)		1,130		1,130		
100204553	MURRIETA	CA		04/04/2025		769	(24)	(24)			(24)		745		745		
100266948	COLUMBIA	SC		12/23/2025		578	(17)	(17)			(17)		561		561		
100179804	BATON ROUGE	LA		11/21/2024		827	(28)	(28)			(28)		799		799		
100169705	ROY	UT		09/30/2024		776	(20)	(20)			(20)		756		756		
100253437	METAIRIE	LA		10/30/2025		830	(31)	(31)			(31)		799		799		
100167423	DUBOIS	WY		06/16/2024		821	(28)	(28)			(28)		793		793		
100204834	LOS ANGELES	CA		04/09/2025		1,504	(6)	(6)			(6)		1,496		1,496		
100209317	RALEIGH	NC		04/29/2025		822	(21)	(21)			(21)		801		801		
100214686	HAMILTON	NJ		06/11/2025		772	(34)	(34)			(34)		738		738		
100191627	COLORADO SPRINGS	CO		01/31/2025		769	(26)	(26)			(26)		743		743		
100203373	ANNA	TX		03/27/2025		1,056	(41)	(41)			(41)		1,015		1,015		
100181666	LITHIA	FL		12/12/2024		835	(9)	(9)			(9)		826		826		
100218842	TEMPE	AZ		06/21/2025		819	(9)	(9)			(9)		810		810		
100179988	WEST VALLEY CITY	UT		04/25/2022		1,620	(1)	(1)			(1)		1,619		1,619		
100163986	MIAMI GARDENS	FL		06/21/2024		512	(24)	(24)			(24)		488		488		
100201052	STOCKTON	CA		03/12/2025		831	(19)	(19)			(19)		812		812		
100141908	PASADENA	CA		03/27/2024		793	(7)	(7)			(7)		786		786		
100055470	NEWARK	NJ		03/23/2021		1,157	(62)	(62)			(62)		1,219		1,219		
100209563	KILLINGTON	VT		05/02/2025		846	(25)	(25)			(25)		821		821		
100089607	FEEDING	CA		01/30/2023		1,313	(35)	(35)			(35)		1,278		1,278		
100169512	TIGARD	OR		09/30/2024		1,164	(17)	(17)			(17)		1,147		1,147		
100215331	QUINING	GA		06/12/2025		947	(26)	(26)			(26)		921		921		
100172480	NASHVILLE	TN		10/23/2024		3,676	(98)	(98)			(98)		3,578		3,578		
100214715	CUMMING	GA		06/11/2025		816	(29)	(29)			(29)		787		787		
100246624	HOBOKEN	NJ		10/15/2025		886	(27)	(27)			(27)		859		859		
100205090	STUART	FL		04/11/2025		839	(13)	(13)			(13)		826		826		
100178216	FREETPORT	NY		11/19/2024		1,438	(19)	(19)			(19)		1,419		1,419		
100168110	CAPE CORAL	FL		09/20/2024		1,180	(11)	(11)			(11)		1,169		1,169		
100138697	CEDAR PARK	TX		12/21/2023		825	(19)	(19)			(19)		806		806		
100197956	ALBUQUERQUE	NM		02/26/2025		731	(24)	(24)			(24)		707		707		
100210303	WOLFEBORO	NH		05/09/2025		753	(18)	(18)			(18)		735		735		
100185760	RIO LINDA	CA		12/23/2024		843	(19)	(19)			(19)		824		824		
100212310	SUNNYVALE	CA		01/08/2026		592	(15)	(15)			(15)		577		577		
100185154	LEAGUE CITY	TX		12/20/2024		662	(31)	(31)			(31)		631		631		
100108357	MISTIC BEACH	NY		05/25/2023		730	(30)	(30)			(30)		700		700		
100120279	LEHIGH ACRES	FL		06/18/2023		734	(15)	(15)			(15)		719		719		
100168632	RICHMOND	TX		09/25/2024		740	(46)	(46)			(46)		694		694		
100101957	TRACY	CA		04/14/2023		3,881	(20)	(20)			(20)		3,861		3,861		
100193656	GILBERT	AZ		01/09/2024		865	(14)	(14)			(14)		851		851		
100120355	ALBURN	VA		06/18/2023		809	(16)	(16)			(16)		793		793		
100254348	TRAIL	OR		11/07/2025		817	(31)	(31)			(31)		786		786		
100198346	MANHATTAN	MT		02/28/2025		710	(25)	(25)			(25)		685		685		
100170190	MOCKNEY	TX		10/08/2024		844	(19)	(19)			(19)		825		825		
100080489	AUSTIN	TX		03/10/2022		1,804	(87)	(87)			(87)		1,717		1,717		
100238786	SAN FRANCISCO	CA		09/23/2025		1,108	(21)	(21)			(21)		1,087		1,087		
100255874	NASHVILLE	TN		11/24/2025		3,929	(120)	(120)			(120)		3,809		3,809		
100147037	KISSIMEE	FL		03/27/2024		748	(1)	(1)			(1)		747		747		
100120288	STATESBORO	GA		06/18/2023		768	(21)	(21)			(21)		747		747		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021065	CHINO	TEAGUE ISLAND	VA	03/12/2025		806	(14)				(14)		792				
100205943	SALEM	OR		04/14/2025		809	(17)				(17)		792				
100046431	STILMAR	CA		11/25/2020		1,785		13					1,778				
100115612	FRESNO	CA		07/19/2023		896	(20)				(20)		876				
100160071	ANCHORAGE	AK		07/17/2024		808	(20)				(20)		788				
100108116	BLOOMINGTON	CA		05/24/2023		864	(23)				(23)		861				
100147062	TAMPA	FL		03/28/2024		688	(27)				(27)		661				
100149083	ORLANDO	FL		04/19/2024		665	(51)				(51)		614				
100216394	HUNTINGTON PARK	CA		06/20/2025		749	(32)				(32)		717				
100172832	HOLT	MI		12/06/2024		853	(11)				(11)		842				
100120866	ANNA	TX		08/25/2023		769	(4)				(4)		765				
100172874	NEW BRAUNFELS	TX		10/25/2024		892	(19)				(19)		873				
100179982	SOUTHSIDE	AL		11/25/2024		816	(8)				(8)		808				
100266961	POCHTELLO	ID		12/23/2025		709	(30)				(30)		679				
100169539	PLANO	TX		09/30/2024		776	(25)				(25)		751				
100215601	CAPE CORAL	FL		06/12/2025		754	(20)				(20)		734				
100094909	NAMPA	ID		06/02/2022		950	(11)				(11)		939				
100192653	PLANO	TX		02/10/2025		780	(20)				(20)		760				
100171682	APEX	NC		10/16/2024		2,921	(64)				(64)		2,857				
100199884	DILLON	CO		03/06/2025		730	(13)				(13)		717				
100220355	ARVONIA	VA		07/15/2025		1,386	(45)				(45)		1,341				
100150635	TACOMA	WA		05/03/2024		821	(25)				(25)		796				
100147893	MADERA	CA		04/05/2024		484	(8)				(8)		476				
100206300	KANSAS CITY	MO		04/17/2025		794	(18)				(18)		776				
100068270	TAMPA	FL		06/25/2021		1,571	(18)				(18)		1,553				
100065490	TAMPA	FL		07/28/2021		1,612	(59)				(59)		1,553				
100144462	ALBREY	TX		03/07/2024		938	(14)				(14)		924				
100193511	LEE	HI		11/13/2023		1,178	(6)				(6)		1,172				
100060216	HUNTERSVILLE	NC		06/25/2021		1,942	(36)				(36)		1,906				
100172816	PHOENIX	AZ		12/06/2024		849	(21)				(21)		828				
100205275	SPRING HILL	TN		05/09/2025		2,971	(93)				(93)		2,878				
100158618	SPOKANE	WA		07/10/2024		777	(16)				(16)		761				
100196292	MAPLETON	UT		02/28/2025		2,480	(1)				(1)		2,479				
100221643	WESTFIELD	NJ		07/23/2025		769	(20)				(20)		749				
100130284	KISSIMEE	FL		09/28/2023		549	(13)				(13)		536				
100277000	FORT WORTH	TX		01/30/2026		598	(11)				(11)		587				
100156431	INDIAN TRAIL	NC		06/24/2024		795	(16)				(16)		779				
100267354	SCOTTSDALE	AZ		12/24/2025		1,448	(40)				(40)		1,408				
100172317	SOUTH BEND	IN		10/21/2024		867	(9)				(9)		858				
100143236	PROVO	UT		02/16/2024		1,031	(2)				(2)		1,029				
100235329	SNELLVILLE	GA		08/29/2025		743	(32)				(32)		711				
100169659	TUCSON	AZ		09/30/2024		694	(19)				(19)		675				
100205904	KNOXVILLE	TN		04/14/2025		843	(13)				(13)		830				
100100127	ORLANDO	FL		03/28/2023		5,989	(121)				(121)		5,468				
100210311	CALHOON	GA		05/09/2025		720	(11)				(11)		709				
100220515	SACRAMENTO	CA		07/18/2025		815	(25)				(25)		790				
100199307	SAVANNAH	GA		12/28/2023		1,000	(13)				(13)		987				
100218337	LAS VEGAS	NV		06/30/2025		814	(23)				(23)		791				
100221326	ROSEVILLE	OH		07/22/2025		807	(16)				(16)		791				
100171476	FRESNO	CA		10/16/2024		925	(20)				(20)		905				
100160384	LUCERNE	CA		09/06/2024		18,557	(478)				(478)		18,079				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017932	SAVANNAH	GA		11/21/2024		947		(21)			(21)		926		926		
10019730	NASHUA	NH		02/28/2025		811		(14)			(14)		797		797		
10029406	BOISE	ID		11/07/2025		834		(28)			(28)		806		806		
10004380	ROSEVILLE	OH		06/13/2020		1,027		(24)			(24)		1,003		1,003		
10026840	CHANDLER	AZ		12/29/2025		618		(2)			(2)		616		616		
10022157	WEST PARK	FL		07/22/2025		835		(26)			(26)		809		809		
10021383	TULSON	AZ		05/29/2025		753		(27)			(27)		726		726		
10017849	LAKELAND	FL		11/21/2024		910		(16)			(16)		894		894		
10020615	COLUMBIA	SC		04/16/2025		750		(24)			(24)		726		726		
10015824	VENICE	CA		07/12/2024		870		(13)			(13)		857		857		
10015103	GLENDALE	CA		05/08/2024		999		(24)			(24)		975		975		
10021040	DAVISVILLE	GA		05/07/2025		829		(10)			(10)		819		819		
10019833	NUTLEY	NJ		02/28/2025		828		(11)			(11)		817		817		
10021020	SACRAMENTO	CA		05/09/2025		579		(27)			(27)		552		552		
10016344	EL PASO	TX		09/27/2024		1,628		(83)			(83)		1,545		1,545		
10021588	WINTER SPRINGS	FL		06/12/2025		817		(16)			(16)		801		801		
10021034	BAKERSFIELD	CA		05/09/2025		783		(17)			(17)		766		766		
10015704	BAKERSFIELD	CA		02/20/2025		531		(29)			(29)		502		502		
100200371	SALEM	OR		03/10/2025		724		(23)			(23)		701		701		
100199029	LAWRENCEVILLE	GA		02/28/2025		891							891		891		
100199168	FRIENDSWOOD	TX		04/04/2025		1,390		(65)			(65)		1,325		1,325		
100147669	ATLANTA	GA		04/08/2024		805		(9)			(9)		796		796		
100174511	TAMPA	FL		10/31/2024		639		(41)			(41)		598		598		
100272763	SUGAR LAND	TX		01/13/2026		278		(6)			(6)		272		272		
100277541	OVERLAND PARK	KS		02/13/2026		279		(7)			(7)		272		272		
100128418	CAPTOL HTS	MD		09/15/2023		418		(19)			(19)		399		399		
100272851	BROKEN BOWL	OK		01/15/2026		283		(5)			(5)		278		278		
100218609	PHOENIX	AZ		06/27/2025		736		(20)			(20)		716		716		
100236882	DURHAM	NC		09/23/2025		800		(25)			(25)		775		775		
100192831	ALTAMONTE SPRINGS	FL		02/10/2025		835		(1)			(1)		834		834		
100179576	YUMA	AZ		11/21/2024		846		(12)			(12)		834		834		
100246304	WEST NORRITON	PA		10/10/2025		3,101		(57)			(57)		3,044		3,044		
100276956	COLORADO SPRINGS	CO		01/30/2026		561		(16)			(16)		545		545		
100138403	BOULE	ND		12/18/2023		606		(26)			(26)		580		580		
100245256	VISALIA	CA		10/06/2025		843		(26)			(26)		817		817		
100102633	SARASOTA	FL		06/22/2023		1,030		(46)			(46)		984		984		
100163404	ROUND ROCK	TX		09/27/2024		982		(45)			(45)		937		937		
100197174	TOLEDO RIVER	NJ		06/08/2023		812		(15)			(15)		797		797		
100268718	PARLIN	NJ		12/29/2025		583		(10)			(10)		573		573		
100140623	MABLETON	GA		01/19/2024		824		(12)			(12)		812		812		
100171659	LAS VEGAS	NV		10/16/2024		2,397		(39)			(39)		2,358		2,358		
100171904	ARGYLE	TX		10/17/2024		923		(19)			(19)		904		904		
100130449	HOUSTON	TX		09/28/2023		1,573		(54)			(54)		1,519		1,519		
100084946	MISSOURI CITY	TX		06/02/2022		1,241		(9)			(9)		1,232		1,232		
100226338	HARROOD HEIGHTS	IL		07/30/2025		1,402		(43)			(43)		1,359		1,359		
100129573	GROVELAND	CA		09/29/2023		1,491		(2)			(2)		1,489		1,489		
100235381	SUMMERVILLE	SC		09/04/2025		6,137		(149)			(149)		5,988		5,988		
100200230	ARLINGTON HEIGHTS	IL		03/07/2025		763		(27)			(27)		736		736		
100167582	LOPWA	TX		09/20/2024		4,118		(65)			(65)		4,053		4,053		
100101858	SAN FERNANDO	CA		04/06/2023		734		(17)			(17)		717		717		
100166039	SILVERA	GA		09/06/2024		4,962		(121)			(121)		4,841		4,841		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100218616	PLANTATION KEY	FL		06/21/2025		849	(11)				(11)		838	(11)			
100206303	MERCE	CA		04/17/2025		832		(13)			(13)		919	(13)			
100214364	SILVA	NC		06/02/2025		987		(19)			(19)		968	(19)			
100169676	CORVALLIS	OR		09/30/2024		794	(22)				(22)		772	(22)			
100220370	EUREKA	CA		07/15/2025		5,567		(302)			(302)		5,265				
100071828	WEST HARTFORD	CT		10/14/2021		2,321	(88)				(88)		2,233				
100120318	RICHARDSON	TX		06/18/2023		812	(26)				(26)		786				
100148645	SUPRISE	AZ		05/15/2024		823		(26)			(26)		797				
100160626	SAN ANTONIO	TX		07/18/2024		516		(10)			(10)		508				
100166231	WILMINGTON	DE		09/09/2024		857		(8)			(8)		849				
100168645	PARLER	CA		09/25/2024		836		(18)			(18)		818				
100194164	GULF SHORES	AL		02/14/2025		938		(6)			(6)		932				
100192646	WINTERME	FL		02/10/2025		731	(25)				(25)		706				
100153820	NEI/PORT NEIS	VA		06/05/2024		737		(29)			(29)		708				
100175231	RIVIERA BEACH	FL		11/05/2024		864		(21)			(21)		843				
100273231	ROTONDA WEST	FL		01/16/2026		254		(12)			(12)		242				
100172213	DEJAY	AZ		10/17/2024		1,423		(48)			(48)		1,375				
100214462	HASKELL	NJ		06/06/2025		1,450		(68)			(68)		1,382				
100229476	CARTERSVILLE	GA		06/15/2025		741		(26)			(26)		715				
100266835	AUSTIN	TX		12/23/2025		526		(19)			(19)		507				
100189158	S SALT LAKE	UT		01/13/2025		789		(20)			(20)		769				
100044822	BAKERSFIELD	CA		11/19/2020		645		(43)			(43)		602				
100194218	CAPE CORAL	FL		02/14/2025		777		(38)			(38)		739				
100212169	ORLANDO	FL		05/22/2025		719		(6)			(6)		713				
100175951	HEMET	CA		11/12/2024		792		(4)			(4)		788				
100133803	SPRING	TX		10/20/2023		470		(10)			(10)		460				
100199922	PRINETON	IN		03/05/2025		829		(12)			(12)		817				
100201812	STOCKTON	CA		03/18/2025		1,065		(11)			(11)		1,054				
100235002	NEW ORLEANS	LA		08/28/2025		809		(21)			(21)		788				
100266619	CORPUS CHRISTI	TX		12/29/2025		582		(10)			(10)		572				
100028779	VAN NUIS	CA		10/26/2018		1,432		52			52		1,484				
100157642	SNELLVILLE	GA		06/28/2024		746		(52)			(52)		696				
100165321	TULARE	CA		08/29/2024		2,911		(11)			(11)		2,900				
100172782	NORTH FORT MYERS	FL		12/06/2024		338		(6)			(6)		332				
100171485	DOUGLASVILLE	GA		10/16/2024		1,882		(39)			(39)		1,843				
100192160	BLAINE	WA		01/31/2025		826		(24)			(24)		802				
100161337	CHARLOTTE	NC		07/25/2024		755		(11)			(11)		754				
100273841	HESPERIA	CA		01/23/2026		222		(13)			(13)		209				
100173552	SANT LOUIS	MO		10/30/2024		780		(24)			(24)		756				
100245261	MADISON	WI		10/06/2025		746		(36)			(36)		710				
100073304	FULSHEAR	TX		02/28/2022		1,781		(45)			(45)		1,736				
100245458	ERIE	CO		10/06/2025		742		(36)			(36)		706				
10014809	MARIPOSA	CA		07/10/2023		1,124		(7)			(7)		1,117				
100178864	NORTIDGE	IL		07/25/2023		751		(12)			(12)		739				
100091560	HALLANDALE BEACH	FL		01/31/2023		705		(27)			(27)		678				
100215338	ANTHEM	AZ		06/12/2025		795		(22)			(22)		773				
100273171	NEVIS	IN		01/15/2026		285		(5)			(5)		280				
100169121	DAVENPORT	FL		09/27/2024		863		(14)			(14)		849				
100257022	NASHVILLE	TN		11/28/2025		724		(33)			(33)		691				
100165530	VICTORVILLE	CA		08/29/2024		1,921		(44)			(44)		1,877				
100188630	ROSENBERG	TX		02/10/2025		775		(22)			(22)		753				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10005547	TUALATIN	OR		03/23/2021		1,146		(48)			(48)		1,098	1,098			
100127637	MEMPHIS	TN		09/08/2023		832		(11)			(11)		821	821			
100209833	SAN DIEGO	CA		05/02/2025		3,059		(113)			(113)		2,945	2,945			
100166177	PLANTATION	FL		09/09/2024		934							934	934			
100203568	AUSTIN	TX		03/28/2025		807		(12)			(12)		795	795			
100243250	MONROE	LA		09/26/2025		659		(31)			(31)		627	627			
100272890	MIAMI	FL		01/12/2026		765		(22)			(22)		743	743			
100188270	HOT SPRINGS VILLAGE	AR		01/08/2025		843		(16)			(16)		827	827			
100277458	ONTARIO	CA		02/13/2026		252		(6)			(6)		246	246			
100049731	SAN DIEGO	CA		11/20/2020		1,593		(118)			(118)		1,465	1,465			
100146838	TWENTYNINE PALMS	CA		03/26/2024		971		(13)			(13)		958	958			
100254061	GREENTOWN	PA		10/30/2025		526		(16)			(16)		510	510			
100171275	NEW BRITAIN	CT		10/16/2024		775		(32)			(32)		743	743			
100172138	GRAND RAPIDS	MI		10/17/2024		774		(31)			(31)		743	743			
100148570	CLEARWATER	FL		04/12/2024		733		(5)			(5)		728	728			
100129397	WILMINGTON	DE		09/26/2023		828		(6)			(6)		822	822			
100179782	CHARLOTTE	NC		11/21/2024		774		(31)			(31)		743	743			
100273078	MUNSTER	IN		01/15/2026		306		(4)			(4)		302	302			
100172612	MAGNA	UT		10/23/2024		952		(18)			(18)		934	934			
10014832	SARASOTA	FL		04/26/2024		709		(36)			(36)		673	673			
100212886	GAINESVILLE	VA		05/28/2025		508		(12)			(12)		496	496			
100144182	RATHFRUI	ID		03/07/2024		1,219		(15)			(15)		1,204	1,204			
100198456	HENDERSON	NV		02/28/2025		1,298		(17)			(17)		1,281	1,281			
100105967	PHOENIX	AZ		06/22/2023		818		(12)			(12)		806	806			
100221545	LINCOLN	NE		07/23/2025		1,345		(40)			(40)		1,305	1,305			
100140483	PITTSBORO	IN		01/19/2024		696		(13)			(13)		683	683			
100194254	NEW CARROLLTON	MD		10/27/2023		566		(10)			(10)		556	556			
100120311	RIVERDALE	UT		06/18/2023		880		(6)			(6)		854	854			
100204650	GLOUCESTER	MA		04/04/2025		826		(23)			(23)		803	803			
100201414	LOS ANGELES	CA		03/12/2025		829		(26)			(26)		803	803			
100154534	ALBEMARLE	NC		06/14/2024		5,863		(195)			(195)		5,668	5,668			
100150482	SACRAMENTO	CA		05/03/2024		35,352		(947)			(947)		34,405	34,405			
100272838	SCOTTSDALE	AZ		01/13/2026		463		(13)			(13)		450	450			
100156108	PALMDALE	CA		06/18/2024		736		(34)			(34)		702	702			
100254795	APEX	NC		11/14/2025		700		(23)			(23)		677	677			
100198665	KISSIMEE	FL		02/02/2024		657		(21)			(21)		636	636			
100136792	YONKERS	NY		11/27/2023		726		(14)			(14)		712	712			
100161073	LONGBEAT KEY	FL		07/24/2024		886		(11)			(11)		855	855			
100245026	FREDERICK	MD		09/29/2025		827		(16)			(16)		811	811			
100186983	AVONDALE	AZ		01/07/2025		610		(12)			(12)		598	598			
100067408	WESTMINSTER	CA		09/23/2021		1,778		(62)			(62)		1,716	1,716			
4010084928	TRAFFORD	PA		01/30/2025		765		(7)			(7)		758	758			
100245443	OXFORD	CA		10/06/2025		858		(17)			(17)		841	841			
100107572	BAFFIELD	CO		05/22/2023		809		(12)			(12)		797	797			
100219519	OLD ORCHARD BEACH	ME		07/07/2025		713		(25)			(25)		688	688			
100206560	FORT LAUDERDALE	FL		04/22/2025		1,551		(82)			(82)		1,469	1,469			
100141269	CHAMPIONS GATE	FL		01/30/2024		879		(12)			(12)		867	867			
100169392	ORLANDO	FL		09/27/2024		2,243		(43)			(43)		2,200	2,200			
100175177	LEHI	UT		11/05/2024		993		(4)			(4)		989	989			
100206748	LOS OSOS	CA		04/23/2025		993		(25)			(25)		908	908			
100065060	ASBURY PARK	NJ		07/14/2021		1,806		(52)			(52)		1,754	1,754			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100073537	MODESTO	CA		10/26/2021		1,369		(15)			(15)		1,354				
100234772	BRADENTON	FL		06/28/2025		736		(15)			(15)		721				
100140205	SPRING	TX		01/11/2024		709		(33)			(33)		676				
100221620	SEBASTIAN	FL		07/22/2025		736		(14)			(14)		782				
100053888	MECHANICSVILLE	VA		03/23/2021		1,385		(86)			(86)		1,299				
100201208	GREENSBORO	NC		03/12/2025		698		(16)			(16)		682				
100171813	INDIANAPOLIS	IL		10/17/2024		780		(27)			(27)		753				
100268806	FUNEY	TX		12/29/2025		567		(8)			(8)		559				
100142912	FRISCO	CO		02/09/2024		768		(24)			(24)		744				
100215531	PHOENIX	AZ		06/11/2025		647		(27)			(27)		620				
100176973	GILLSVILLE	GA		01/16/2025		646		(20)			(20)		626				
100207135	WEST COVINA	CA		04/28/2025		985		(41)			(41)		944				
100102373	MYRTLE BEACH	SC		06/07/2023		2,894		(5)			(5)		2,889				
100185136	CHICAGO	IL		12/20/2024		1,353		(48)			(48)		1,305				
100227227	LOS CABOS	MEX		07/31/2025		671							671				
100272223	EAGLE MOUNTAIN	UT		01/08/2026		564		(13)			(13)		551				
100103432	AUSTIN	TX		06/16/2023		8							8				
100132296	STEPHENSON	VA		10/13/2023		2,525		(26)			(26)		2,499				
100147236	WATERBURY	CT		03/28/2024		729		(18)			(18)		711				
100219847	FOUNTAIN	CO		07/10/2025		817		(18)			(18)		799				
100161691	KEY LARGO	FL		07/31/2024		714		(29)			(29)		685				
100027013	VALLEJO	CA		09/26/2018		985		41			41		1,026				
100176757	COLONIAL BEACH	VA		11/15/2024		866		(19)			(19)		847				
100026125	LONG BEACH	CA		09/20/2018		1,429		(26)			(26)		1,555				
100168457	VICTORVILLE	CA		09/25/2024		791		(25)			(25)		766				
100266870	KISSIMEE	FL		12/29/2025		657		(20)			(20)		637				
100272295	RALEIGH	NC		01/08/2026		590		(12)			(12)		578				
100266986	DAHLGEGA	GA		12/23/2025		898		(18)			(18)		880				
100134511	HELPSTEAD	NY		10/30/2023		3,586		(3)			(3)		3,583				
100088264	HICKSVILLE	NY		10/17/2022		4,891		(167)			(167)		4,724				
100151604	HUMBLE	TX		05/10/2024		586		(27)			(27)		559				
100227278	DURHAM	NC		07/31/2025		9,203		(332)			(332)		8,871				
100129403	SALT LAKE CITY	UT		09/26/2023		866		(7)			(7)		859				
100176150	HESPERIA	CA		12/20/2024		527		(21)			(21)		506				
100206221	SAN RAFAEL	CA		04/17/2025		1,387		(26)			(26)		1,359				
100088146	ROCKPORT	TX		10/25/2022		754		(53)			(53)		701				
100206169	RALEIGH	NC		04/16/2025		818		(14)			(14)		804				
100118827	JURIPA VALLEY	CA		06/30/2023		88,934		(1,081)			(1,081)		37,853				
100165006	AVENTURA	FL		06/28/2024		833		(17)			(17)		816				
100218510	MEDFORD	OR		06/27/2025		567		(11)			(11)		556				
100214736	FORT MOHAWIE	AZ		06/11/2025		847		(20)			(20)		827				
100206265	FRESNO	CA		04/17/2025		952		(20)			(20)		932				
100089205	BURLESON	TX		11/18/2022		815		(31)			(31)		784				
100126827	BAY HARBOR ISLANDS	FL		09/21/2023		893		(1)			(1)		892				
100254441	DESERT HOT SPRINGS	CA		11/07/2025		782		(30)			(30)		752				
100071734	MELISSA	TX		10/14/2021		5,112		(66)			(66)		5,046				
100114660	HENDERSON	NV		06/29/2023		849		(3)			(3)		846				
100172978	FREDERICKSBURG	VA		10/25/2024		850		(20)			(20)		830				
100195209	GLASSBORO	NJ		02/24/2025		1,026		(25)			(25)		1,001				
100169736	SAN BERNARDINO	CA		09/30/2024		804		(15)			(15)		789				
100238930	KENNESAW	GA		09/23/2025		861		(11)			(11)		850				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048191	PALMDALE	CA		11/20/2020		1,322		(17)			(17)		1,305		1,305		
100176834	FORT PIERCE	FL		11/15/2024		756		(35)			(35)		.721		.721		
100159518	FORT WALTON BEACH	FL		07/15/2024		779		(26)			(26)		.753		.753		
100181252	FREDERICK	MD		12/06/2024		.697		(22)			(22)		.675		.675		
100115776	SMITHVILLE	TN		07/20/2023		1,295		(16)			(16)		1,279		1,279		
100182418	JACKSONVILLE	FL		12/12/2024		.841		(3)			(3)		.838		.838		
100214001	JOHNS CREEK	GA		05/29/2025		3,894		(56)			(56)		3,838		3,838		
100254391	SIERRA VISTA	AZ		11/07/2025		829		(26)			(26)		.803		.803		
100206467	CHARLESTON	SC		04/22/2025		.872		(25)			(25)		.847		.847		
100171344	WICHITA	KS		10/16/2024		.692		(34)			(34)		.658		.658		
100195273	WASHINGTON	DC		02/24/2025		52,631		(662)			(662)		51,969		51,969		
100190865	STEPHENSON	VA		07/28/2025		.667		(13)			(13)		.654		.654		
100151291	RENO	NV		05/10/2024		.785		(16)			(16)		.769		.769		
100150963	HUTTO	TX		05/08/2024		3,652		(46)			(46)		3,606		3,606		
100028709	TRACY	CA		10/26/2018		1,080		100			100		1,180		1,180		
100148363	MERCED	CA		04/12/2024		.960		(7)			(7)		.953		.953		
100088679	DENVER	CO		11/15/2022		1,056		(16)			(16)		1,040		1,040		
100266527	CLAYTON	CA		12/29/2025		.850		(10)			(10)		.840		.840		
100163602	BROOKFIELD	CT		06/15/2024		.916		(21)			(21)		.895		.895		
100219917	MORGANTON	GA		07/08/2025		2,118		(59)			(59)		2,059		2,059		
100255458	BUFORD	GA		11/24/2025		.860		(1)			(1)		.859		.859		
100255822	DAVENPORT	FL		11/24/2025		.879		(20)			(20)		.859		.859		
100127579	SPRINGFIELD	VA		09/08/2023		.874		(2)			(2)		.872		.872		
100102943	HILLSBOROUGH	CA		06/22/2023		.794		(16)			(16)		.778		.778		
100182207	NEW ALBURN	WI		12/12/2024		.809		(4)			(4)		.805		.805		
100144161	CHARLOTTE	NC		03/07/2024		.809		(11)			(11)		.798		.798		
100144164	CHARLOTTE	NC		03/07/2024		.809		(11)			(11)		.798		.798		
100055683	ORLAND	CA		03/23/2021		1,419		(64)			(64)		1,355		1,355		
100156426	RALEIGH	NC		06/24/2024		.790		(14)			(14)		.776		.776		
100130192	GREENVILLE	SC		11/15/2023		.999		(48)			(48)		.951		.951		
100214124	RINGWOOD	NJ		05/30/2025		.763		(27)			(27)		.736		.736		
100140285	SUMMIT	NJ		01/18/2024		.670		(19)			(19)		.651		.651		
100219634	DENVER	CO		07/07/2025		.835		(22)			(22)		.813		.813		
100154181	JACKSONVILLE	FL		07/11/2024		.766		(26)			(26)		.740		.740		
100154182	JACKSONVILLE	FL		07/11/2024		.766		(26)			(26)		.740		.740		
100071600	SACRAMENTO	CA		10/14/2021		1,799		(50)			(50)		1,749		1,749		
100115953	WAREHAM	MA		07/20/2023		.841		(15)			(15)		.826		.826		
100253250	HEWLETT	NC		10/30/2025		.735		(14)			(14)		.721		.721		
100226999	LAKEVILLE	MI		07/30/2025		.683		(26)			(26)		.657		.657		
100169426	NEW BEDFORD	MA		09/30/2024		.730		(23)			(23)		.707		.707		
100166109	BEND	OR		09/09/2024		.838		(17)			(17)		.821		.821		
100164264	NEW BRUNSWICK	NJ		06/21/2024		.836		(11)			(11)		.825		.825		
100228404	GREENFIELD	CA		06/11/2025		.669		(28)			(28)		.641		.641		
100071399	LOS ANGELES	CA		10/14/2021		1,940		(58)			(58)		1,782		1,782		
100065553	DANIA BEACH	FL		07/28/2021		1,965		(40)			(40)		1,825		1,825		
100170395	ORLANDO	FL		10/09/2024		.716		(31)			(31)		.685		.685		
100162961	LANTANA	TX		06/12/2024		.804		(15)			(15)		.789		.789		
100190296	LAS VEGAS	NV		09/28/2023		.652		(25)			(25)		.627		.627		
100154603	LILBURN	GA		06/14/2024		.853		(30)			(30)		.823		.823		
100218658	LANDRIUM	SC		06/27/2025		.779		(12)			(12)		.767		.767		
100272194	NEW BRITAIN	CT		01/08/2026		.529		(17)			(17)		.512		.512		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019056	Angler	NC		01/28/2025		726		(5)				(5)	721				
10027288	Denver	CO		01/08/2026		548		(17)				(17)	531				
100177675	CASH GRADE	AZ		01/16/2025		647		(30)				(30)	617				
100272111	NEW BRITAIN	CT		01/08/2026		536		(12)				(12)	524				
100255076	MANCHESTER	CT		11/24/2025		1,080		(32)				(32)	1,048				
100139643	WILTON MANARS	FL		12/28/2023		747		(31)				(31)	716				
100153592	RIVERSIDE	CA		05/31/2024		722		(28)				(28)	694				
100172413	DILLARD	GA		10/23/2024		865		(25)				(25)	840				
100189045	LAS VEGAS	NV		01/09/2025		2,092		(53)				(53)	2,039				
100174894	GREELEY	CO		10/31/2024		812		(33)				(33)	779				
100161031	PARISH	FL		07/24/2024		777		(20)				(20)	757				
100160545	BAINBRIDGE ISLAND	WA		09/06/2024		841		(40)				(40)	801				
100060078	MODESTO	CA		06/25/2021		1,878		(38)				(38)	1,840				
100162955	SEASIDE HEIGHTS	NJ		06/12/2024		686		(13)				(13)	683				
100184407	TURLOCK	CA		12/17/2024		815		(17)				(17)	798				
100253463	BUXTON	NC		10/30/2025		841		(27)				(27)	814				
100233714	AURORA	CO		10/30/2025		971		(24)				(24)	947				
100110435	LAS VEGAS	NV		06/30/2023		1,136		(23)				(23)	1,113				
100188311	SALT LAKE CITY	UT		01/08/2025		1,203		(13)				(13)	1,190				
100228433	HENDERSON	NV		06/11/2025		732		(25)				(25)	707				
100227139	SAN TAN VALLEY	AZ		07/30/2025		736		(27)				(27)	709				
100229015	NEW RIVER	AZ		06/14/2025		736		(25)				(25)	711				
100169110	BAKERSFIELD	CA		09/27/2024		690		(7)				(7)	683				
100067917	SACRAMENTO	CA		10/25/2022		1,131		(18)				(18)	1,113				
100247186	GLEN ALLEN	VA		10/23/2025		852		(16)				(16)	834				
100254895	OCEAN CITY	NJ		11/17/2025		1,331		(19)				(19)	1,312				
100148893	ODEEN	UT		04/19/2024		638		(13)				(13)	625				
100215417	MILWAUKEE	WI		06/12/2025		828		(13)				(13)	815				
19135	WESTMONT	IL		12/21/2011		11,148		(43)				(43)	11,105				
100219636	SACRAMENTO	CA		07/07/2025		752		(27)				(27)	725				
100195186	MELISSA	TX		02/24/2025		827		(13)				(13)	814				
100253559	LIBERTY LAKE	WA		10/30/2025		742		(27)				(27)	715				
100166464	EAGLE MOUNTAIN	UT		10/31/2024		939		(29)				(29)	910				
100134450	WILLIS	TX		10/30/2023		706		(40)				(40)	666				
100254951	CANAWAN	ME		11/17/2025		19,098		(684)				(684)	18,414				
100246109	CHARLOTTE	NC		10/08/2025		678		(31)				(31)	647				
100192714	STEPHENS CITY	VA		02/10/2025		2,419		(68)				(68)	2,351				
100029517	LOS ANGELES	CA		10/26/2018		1,372		106				106	1,478				
100218482	LAKEVILLE	MI		06/27/2025		1,005		(11)				(11)	994				
100152277	SARATOGA SPRINGS	NY		05/17/2024		826		(2)				(2)	824				
100142949	MECHANICSBURG	PA		02/09/2024		751		(13)				(13)	738				
100230060	PLAINFIELD	NJ		08/26/2025		763		(20)				(20)	743				
100255967	PACE	FL		11/24/2025		1,241		(27)				(27)	1,214				
100090149	SPokane	WA		01/13/2023		676		(16)				(16)	658				
100162507	LAS VEGAS	NV		06/12/2024		834		(9)				(9)	826				
100078653	RIVERVIEW	FL		02/02/2022		1,678		(48)				(48)	1,630				
100246734	FORT MYERS	FL		10/15/2025		787		(29)				(29)	758				
100236508	HARRIS	MI		09/12/2025		667		(28)				(28)	639				
100143363	LEHIGH ACRES	FL		02/16/2024		566		(21)				(21)	545				
100186568	NEWARK	NJ		12/30/2024		797		(18)				(18)	779				
100176965	DOVER	ID		01/16/2025		3,930		(76)				(76)	3,854				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
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100128470	PALM BAY	FL		09/15/2023		.490		(10)			(10)		.490		.480		
100180207	CLOVIS	CA		11/25/2024		.926		(5)			(5)		.921		.921		
100215622	CHARLOTTE	NC		06/12/2025		.694		(16)			(16)		.678		.678		
100268890	INTERLOCHEN	MI		12/29/2025		.546		(16)			(16)		.530		.530		
100173309	LA PORTE	TX		10/30/2024		.983		(8)			(8)		.975		.975		
100060245	FENO	NV		06/25/2021		2.070		(34)			(34)		2.036		2.036		
100194418	CHANDLER	AZ		02/14/2025		11.718		(612)			(512)		11.206		11.206		
100227151	WEEKFORD	PA		07/30/2025		.798		(18)			(18)		.780		.780		
100245287	RICHLAND	WA		10/06/2025		.802		(21)			(21)		.781		.781		
100233753	NORTH LAS VEGAS	NV		10/30/2025		.813		(25)			(25)		.788		.788		
100244718	NOXON	FL		09/29/2025		.808		(20)			(20)		.788		.788		
100244721	FLINT	MI		09/29/2025		.814		(26)			(26)		.788		.788		
100150791	COTTAGE GROVE	IN		05/08/2024		.556		(13)			(13)		.543		.543		
100134564	LAND O' LAKES	FL		10/30/2023		.663		(13)			(13)		.650		.650		
100152908	WESLEY CHAPEL	FL		05/17/2024		.787		(19)			(19)		.768		.768		
100148049	CAPE CORAL	FL		04/10/2024		2.241		(3)			(3)		2.238		2.238		
100216049	KAILUA KONA	HI		06/17/2025		.724		(29)			(29)		.695		.695		
100226593	RICHFIELD	IN		07/30/2025		.608		(29)			(29)		.579		.579		
100228093	LAWRENCEVILLE	GA		06/07/2025		.490		(17)			(17)		.473		.473		
100221258	BUCKEYE	AZ		07/21/2025		.713		(14)			(14)		.699		.699		
100244605	BENTONVILLE	AR		09/29/2025		.827		(19)			(19)		.808		.808		
100159228	ELK GROVE VILLAGE	IL		07/20/2023		.914		(11)			(11)		.903		.903		
100211731	CANTON	OH		05/19/2025		.757		(22)			(22)		.735		.735		
100218804	PITTSBORO	IN		06/27/2025		.734		(22)			(22)		.712		.712		
100164396	DEBARY	FL		06/21/2024		.854		(9)			(9)		.845		.845		
100194318	GRAND PRAIRIE	TX		02/14/2025		1.586		(51)			(51)		1.535		1.535		
100254585	LAKELAND	FL		11/17/2025		1.137		(37)			(37)		1.100		1.100		
100180563	MIAMI	FL		11/26/2024		.877		(21)			(21)		.856		.856		
100214119	VISALIA	CA		05/30/2025		.806		(28)			(28)		.578		.578		
100235213	ESTERO	FL		08/28/2025		.734		(32)			(32)		.702		.702		
100142915	ORLANDO	FL		02/09/2024		.779		(20)			(20)		.759		.759		
100130382	MIRLE BEACH	SC		09/28/2023		.807		(12)			(12)		.795		.795		
100228667	CLARKSVILLE	TN		06/11/2025		.815		(16)			(16)		.799		.799		
100198558	REDDING	CA		02/28/2025		.774		(24)			(24)		.750		.750		
100162763	TEPEE	AZ		06/12/2024		.850		(196)			(196)		.846		.846		
100253333	SEVINOLE	FL		10/30/2023		18.268		(26)			(26)		.737		.737		
100141636	PARLISH	FL		10/30/2025		.763		(21)			(21)		.552		.552		
100253467	BAKERSFIELD	CA		01/30/2024		.573		(110)			(110)		2.971		2.971		
100253467	SACRAMENTO	CA		10/30/2025		3.081		(39)			(39)		1.992		1.992		
100258270	OVERLAND PARK	KS		12/05/2025		2.031		(23)			(23)		.700		.700		
100174195	FONTAIN SPRINGS	CA		10/31/2024		.723		(1.010)			(1.010)		.50.000		.50.000		
100214098	MORTON GROVE	IL		05/30/2025		.51.010		(30)			(30)		.672		.672		
100207509	SALEM	OR		04/29/2025		.702		(17)			(17)		.922		.922		
100151138	LADSON	SC		05/09/2024		.939		(11)			(11)		.766		.766		
100202085	CAMBRIDGE	MA		07/14/2025		.777		(5)			(5)		.931		.931		
100115021	WINTER GARDEN	FL		07/14/2023		.936		(17)			(17)		.983		.983		
100100178	NEW BRITAIN	CT		03/17/2023		1.000		(17)			(17)		.699		.699		
100211747	SAINT LOUIS	MO		05/19/2025		.716		(7)			(7)		.571		.571		
100268479	COLORADO SPRINGS	CO		12/29/2025		.578		(21)			(21)		1.232		1.232		
100221116	CLAYTON	CA		07/21/2025		1.253		(18)			(18)		.716		.716		
100164888	SWAN LAKE	NY		06/28/2024		.734											

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100204946	DELAY BEACH	FL		04/10/2025		1,660	(35)				(35)		1,625	1,625			
100218303	PHILADELPHIA	PA		06/30/2025		806	(14)				(14)		792	792			
100238449	MIAMI	FL		09/19/2025		716	(27)				(27)		689	689			
100014142	KAMELUA	HI		05/25/2017		1,124	141				141		1,265	1,265			
100209827	WOODBURN	OR		05/02/2025		814	(33)				(33)		781	781			
100219809	PORTERVILLE	CA		07/08/2025		735	(14)				(14)		721	721			
100168468	OCEAN PARK	VA		09/25/2024		2,733	(69)				(69)		2,664	2,664			
100054743	MONTEBELLO	CA		03/23/2021		1,821	(24)				(24)		1,597	1,597			
100220617	ARLINGTON	VA		07/15/2025		739	(33)				(33)		706	706			
100048296	BRICK	NJ		11/20/2020		1,596	(75)				(75)		1,521	1,521			
100118848	PLANTATION	FL		07/25/2023		803	(27)				(27)		776	776			
100214348	HUNTSVILLE	UT		06/02/2025		882	(17)				(17)		865	865			
100210371	PICO RIVERA	CA		05/12/2025		768	(34)				(34)		734	734			
100174109	CUMMING	GA		10/31/2024		764	(36)				(36)		728	728			
100243177	RALEIGH	NC		09/28/2025		1,143	(48)				(48)		1,095	1,095			
100150192	PARRISH	FL		04/30/2024		820	(35)				(35)		785	785			
100151594	POOLER	GA		05/10/2024		799	(14)				(14)		785	785			
100143196	YUMA	AZ		02/16/2024		3,178	(95)				(95)		3,083	3,083			
100163519	IRVING	TX		06/13/2024		752	(11)				(11)		741	741			
100205808	PALM HARBOR	FL		04/14/2025		1,439	(7)				(7)		1,432	1,432			
100219863	MILWAUKIE	OR		07/08/2025		661	(11)				(11)		650	650			
100180474	HALEAH	FL		11/26/2024		983	(22)				(22)		961	961			
100228617	ROSEVILLE	CA		06/12/2025		767	(25)				(25)		742	742			
100216464	SEDONA	AZ		06/20/2025		1,786	(60)				(60)		1,726	1,726			
100154567	BAKERSFIELD	CA		06/14/2024		666	(57)				(57)		609	609			
100276965	TAMPA	FL		01/30/2026		231	(10)				(10)		221	221			
100192798	SANTA CLARA	CA		02/10/2025		790	(17)				(17)		773	773			
100227072	ALTAMONTE SPRINGS	FL		07/30/2025		786	(26)				(26)		760	760			
100135873	ENFIELD	CT		11/13/2023		1,218	(6)				(6)		1,212	1,212			
100141027	ROCKWALL	TX		02/20/2024		732	(24)				(24)		708	708			
100219810	PORTLAND	OR		07/08/2025		737	(26)				(26)		711	711			
100200211	SIMPSNOVILLE	SC		03/07/2025		856	(12)				(12)		844	844			
100055912	NEW ORLEANS	LA		03/26/2021		1,709	(32)				(32)		1,677	1,677			
100235027	FRESNO	CA		08/28/2025		800	(20)				(20)		780	780			
100228386	KENNETT SQUARE	PA		06/11/2025		792	(12)				(12)		780	780			
100244911	MARTINETTE	WI		09/29/2025		2,981	(119)				(119)		2,862	2,862			
100189474	NORTH PORT	FL		01/15/2025		719	(29)				(29)		690	690			
100226574	LEHIGH ACRES	FL		07/30/2025		713	(19)				(19)		694	694			
100221306	LOMBARD	IL		07/22/2025		728	(34)				(34)		694	694			
100274064	CHOUCHILLA	CA		01/26/2026		249	(10)				(10)		239	239			
100168277	PORT SAINT LUCIE	FL		09/20/2024		3,308	(36)				(36)		3,272	3,272			
100209888	WILMINGTON	DE		05/02/2025		3,215	(80)				(80)		3,135	3,135			
100076355	CHANDLER	AZ		01/07/2022		1,554	(47)				(47)		1,507	1,507			
100198573	ELLIOTTSVILLE	MO		02/28/2025		758	(15)				(15)		743	743			
4010059000	LOGAN	OH		09/28/2023		651	(14)				(14)		637	637			
100164574	TAMPA	FL		08/21/2024		566	(7)				(7)		559	559			
100151000	BULLHEAD CITY	AZ		05/08/2024		789	(17)				(17)		772	772			
100192942	LAWRENCEVILLE	GA		02/10/2025		742	(18)				(18)		724	724			
100245264	ROSELAND	VA		10/06/2025		749	(38)				(38)		711	711			
100175654	DALLAS	TX		11/12/2024		233	(3)				(3)		230	230			
100141559	TAMPA	FL		01/30/2024		570	(17)				(17)		553	553			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100201204	LAVON	TX		03/12/2025		709		(30)			(30)		.679		.679		
100132758	ORLANDO	FL		05/22/2024		1,248		(67)			(67)		1,181		1,181		
100019644	SPRING VALLEY	CA		07/26/2018		1,762		(17)			(17)		1,745		1,745		
100211957	MIRLE BEACH	SC		05/22/2025		1,165		(48)			(48)		1,117		1,117		
100220991	SILVERTON	OR		07/18/2025		753		(25)			(25)		728		728		
100218846	IRVINE	CA		06/27/2025		750		(22)			(22)		728		728		
100235111	CUMING	GA		06/28/2025		815		(16)			(16)		799		799		
100154888	SEBASTIAN	FL		07/19/2024		674		(25)			(25)		649		649		
10020719	LANCASTER	CA		07/18/2025		761		(15)			(15)		746		746		
100067414	MIAMI	FL		09/23/2021		1,780		(61)			(61)		1,719		1,719		
100146876	ANNA	TX		03/26/2024		1,042		(2)			(2)		1,040		1,040		
100206475	ATLANTA	GA		04/22/2025		1,543		(35)			(35)		1,508		1,508		
100194240	SEBASTIAN	FL		02/14/2025		816		(18)			(18)		798		798		
100143128	HENDERSON	NV		02/16/2024		963		(15)			(15)		948		948		
100216516	RICHMOND	TX		06/23/2025		777		(13)			(13)		764		764		
100152271	TUCSON	AZ		05/17/2024		1,480		(19)			(19)		1,461		1,461		
100221123	WALKERSHA	IL		07/21/2025		783		(14)			(14)		769		769		
100170986	FEDLANDS	CA		10/09/2024		859		(27)			(27)		832		832		
100272558	BOURNE	MA		01/08/2026		545		(16)			(16)		529		529		
100207103	BEAUFORT	SC		04/24/2025		730		(22)			(22)		708		708		
100171371	HENDERSON	NV		10/16/2024		1,587		(52)			(52)		1,535		1,535		
100057787	PHILADELPHIA	PA		06/30/2021		1,836		(61)			(61)		1,775		1,775		
100221099	ANN ARBOR	MI		07/21/2025		932		(4)			(4)		928		928		
100228707	YUCCA VALLEY	CA		08/11/2025		812		(20)			(20)		792		792		
100236973	VICTORVILLE	CA		09/12/2025		731		(35)			(35)		696		696		
100156577	LAKEWOOD RANCH	FL		06/24/2024		765		(10)			(10)		755		755		
100206373	BARNEGAT	NJ		05/22/2025		714		(16)			(16)		698		698		
100197632	KATY	TX		02/26/2025		763		(27)			(27)		736		736		
100216504	MINNEAPOLIS	MN		06/23/2025		793		(6)			(6)		785		785		
401007936	TRVY	MI		04/29/2024		674		(18)			(18)		656		656		
100133588	TRAVERSE CITY	MI		10/23/2023		757		(11)			(11)		746		746		
100246179	CENTRAL POINT	OR		10/08/2025		1,829		(76)			(76)		1,753		1,753		
100155944	LAGO VISTA	TX		06/17/2024		886		(7)			(7)		879		879		
100045287	PHILADELPHIA	PA		11/25/2020		1,121		(68)			(68)		1,053		1,053		
100236177	YUBA CITY	CA		08/10/2025		792		(14)			(14)		778		778		
100268657	AUSTELL	GA		12/29/2025		619		(6)			(6)		603		603		
100220603	MILWAUKEE	WI		07/15/2025		748		(31)			(31)		717		717		
100146812	MIDDLETOWN	NJ		04/12/2024		792		(13)			(13)		779		779		
100172491	FOREY	TX		10/23/2024		758		(19)			(19)		739		739		
100198529	DAVENPORT	FL		02/28/2025		1,468		(18)			(18)		1,450		1,450		
100261770	CAPE MAY COURT HOUSE	NJ		12/05/2025		1,038		(23)			(23)		1,015		1,015		
100161514	DUNEDIN	FL		07/30/2024		779		(19)			(19)		760		760		
100071900	WOODLAND HILLS	CA		11/19/2021		1,778		(88)			(88)		1,690		1,690		
100102500	BRADENTON	FL		06/07/2023		736		(4)			(4)		732		732		
100195183	FORT WORTH	TX		02/24/2025		706		(27)			(27)		679		679		
100201738	SAN ANTONIO	TX		03/18/2025		287		(7)			(7)		280		280		
100212964	ORLANDO	FL		05/29/2025		745		(12)			(12)		733		733		
100203377	MIDLOTHIAN	VA		03/27/2025		1,022		(34)			(34)		988		988		
100209796	FREMONT	CA		05/05/2025		1,211		(43)			(43)		1,168		1,168		
100266894	EAGLE RIVER	AK		12/23/2025		717		(31)			(31)		686		686		
100078287	COCONA BEACH	FL		02/10/2022		1,678		(16)			(16)		1,662		1,662		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020023	PHILADELPHIA	PA		03/07/2025		1,908		(9)			(9)		1,799	1,799			
100206947	ADELANTO	CA		04/22/2025		847		(15)			(15)		832	832			
100173754	EDINBURG	TX		10/30/2024		682		(49)			(49)		633	633			
100155063	YUCCA VALLEY	CA		07/19/2024		735		(12)			(12)		723	723			
100117854	RUSKIN	FL		07/20/2023		373		(18)			(18)		355	355			
100209756	SAN BERNARDINO	CA		05/05/2025		837		(6)			(6)		829	829			
100246272	LEWIS	DE		10/10/2025		8,166		(162)			(162)		8,004	8,004			
100110436	JOHNSTON	RI		06/30/2023		840		(12)			(12)		828	828			
100218663	NORTH CHESTERFIELD	VA		06/27/2025		925		(21)			(21)		904	904			
100171657	RICHMOND	TX		10/16/2024		2,279		(68)			(68)		2,211	2,211			
100158663	GLASSBORO	NJ		07/10/2024		709		(18)			(18)		691	691			
100144603	CHARLOTTE	NC		03/13/2024		1,106		(4)			(4)		1,102	1,102			
100141540	SAN BERNARDINO	CA		01/30/2024		941		(22)			(22)		919	919			
100208956	NEPTUNE	NJ		04/29/2025		748		(28)			(28)		720	720			
100080770	KISSIMEE	FL		03/15/2022		418		(25)			(25)		393	393			
100175014	ROSAMOND	CA		10/31/2024		539		(2)			(2)		537	537			
100191931	ASHEVILLE	NC		10/13/2023		808		(3)			(3)		805	805			
100147777	AURORA	CO		04/08/2024		855		(10)			(10)		846	846			
100220065	CAMDEN	NJ		06/14/2025		3,126		(76)			(76)		3,050	3,050			
100223827	TUXTER	GA		06/18/2025		708		(26)			(26)		682	682			
100177413	TAMPA	FL		01/16/2025		808		(38)			(38)		770	770			
100167805	DAVENPORT	FL		09/19/2024		946		(48)			(48)		888	888			
100147034	LOUISVILLE	KY		03/27/2024		756		(16)			(16)		740	740			
100245489	COLUMBIANA	TN		10/06/2025		754		(32)			(32)		722	722			
100267116	TOANO	VA		12/23/2025		698		(8)			(8)		690	690			
100065145	WEST HARTFORD	CT		07/14/2021		1,839		(42)			(42)		1,797	1,797			
100226661	VISALIA	CA		07/30/2025		819		(18)			(18)		801	801			
100266815	MATTHEIS	NC		12/23/2025		569		(14)			(14)		555	555			
100219766	OCEAN	NJ		07/08/2025		828		(2)			(2)		826	826			
100200095	APEX	NC		03/06/2025		979		(11)			(11)		968	968			
100079545	SAVANNAH	GA		04/08/2022		1,331		(67)			(67)		1,264	1,264			
100209431	HOUSTON	TX		04/29/2025		237,239		(8,500)			(8,500)		228,739	228,739			
100185247	NORRIDGE	IL		01/24/2025		618		(29)			(29)		589	589			
100147800	MELISSA	TX		04/08/2024		867		(1)			(1)		866	866			
100236203	NAVARE	FL		08/10/2025		1,109		(40)			(40)		1,069	1,069			
100152844	DALLAS	TX		06/27/2024		822		(32)			(32)		790	790			
100191532	MERCED	CA		01/30/2025		751		(34)			(34)		717	717			
100201210	SEASIDE	CA		03/12/2025		703		(28)			(28)		675	675			
100272630	SARASOTA	FL		01/09/2026		264		(1)			(1)		263	263			
100214016	KISSIMEE	FL		05/29/2025		1,059		(31)			(31)		1,028	1,028			
100209490	COLORADO SPRINGS	CO		06/01/2025		1,039		(11)			(11)		1,028	1,028			
100214892	AVE MARIA	FL		06/11/2025		711		(4)			(4)		707	707			
100165415	FRESNO	CA		08/29/2024		1,767		(29)			(29)		1,738	1,738			
100219590	PATERSON	NJ		07/07/2025		796		(12)			(12)		784	784			
100226741	TEJIFE	AZ		07/30/2025		807		(24)			(24)		783	783			
100049080	DUNCANON	PA		11/20/2020		1,453		(22)			(22)		1,431	1,431			
100202919	OAK ISLAND	NC		03/24/2025		751		(27)			(27)		724	724			
100246891	HOMESTEAD	FL		10/17/2025		560		(25)			(25)		535	535			
100227019	FRESNO	CA		07/30/2025		729		(20)			(20)		709	709			
100151501	MONROE	NY		06/10/2024		812		(11)			(11)		801	801			
100179571	SANIT GEORGE	UT		11/21/2024		851		(7)			(7)		844	844			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100149329	POOLER	GA		04/24/2024		.896	(12)				(12)		.884		.884		
100065172	KENILWORTH	NJ		07/14/2021		1,885	(41)				(41)		1,844		1,844		
100189818	THE VILLAGES	FL		01/21/2025		.768	(16)				(16)		.752		.752		
100078995	CHESTER	MD		02/24/2022		1,617	(6)				(6)		1,611		1,611		
100210113	FRESNO	CA		05/07/2025		808	(14)				(14)		.794		.794		
100268881	ELIZABETHOWN	KY		12/29/2025		2,396	(68)				(68)		2,298		2,298		
100210339	PHOENIX	AZ		05/09/2025		.698	(18)				(18)		.680		.680		
100147619	CAYCE	SC		04/04/2024		719	(7)				(7)		.712		.712		
100198891	POINCIPE BEACH	FL		02/28/2025		.725	(23)				(23)		.702		.702		
100173514	CENTERTON	AR		11/21/2024		.907	(2)				(2)		.905		.905		
100172248	COEUR D'ALENE	ID		10/21/2024		1,046	(17)				(17)		1,029		1,029		
100189171	VINELAND	NJ		01/13/2025		.745	(23)				(23)		.722		.722		
100145811	VERO BEACH	FL		05/08/2024		1,436	(120)				(120)		1,316		1,316		
100220857	HONOLULU	HI		08/14/2025		.747	(26)				(26)		.721		.721		
100141977	PHOENIX	AZ		02/29/2024		.484	(12)				(12)		.472		.472		
100188104	WOODLAND	CA		09/20/2024		.878	(12)				(12)		.866		.866		
100147507	MARIETTA	GA		04/03/2024		.777	(43)				(43)		.734		.734		
100211910	LIBERTY HILL	TX		05/19/2025		.745	(14)				(14)		.731		.731		
100238551	SHERMAN	TX		09/19/2025		.750	(29)				(29)		.721		.721		
100174654	CINCINNATI	KY		10/31/2024		.693	(41)				(41)		.652		.652		
100245278	OCEAN SHORES	WA		10/06/2025		1,999	(64)				(64)		1,935		1,935		
100155921	CHARLESTON	SC		06/17/2024		.785	(16)				(16)		.769		.769		
100186760	MESQUON	MI		12/31/2024		.808	(29)				(29)		.779		.779		
100218145	CONROE	TX		07/22/2025		2,384	(73)				(73)		2,311		2,311		
100176127	BROOKFIELD	CT		12/20/2024		.751	(12)				(12)		.739		.739		
100228107	WILMINGTON	DE		08/07/2025		6,681	(146)				(146)		6,535		6,535		
100218833	PAHLUMP	NV		06/21/2025		.800							.800		.800		
100233545	GLEN ALLEN	VA		10/30/2025		.799	(32)				(32)		.767		.767		
100154602	MAPLETON	UT		06/14/2024		.861	(14)				(14)		.847		.847		
100203946	NOBLESVILLE	IN		04/29/2025		.823	(18)				(18)		.805		.805		
100202748	VISALIA	CA		03/24/2025		.772	(26)				(26)		.746		.746		
100152324	LITTLE EGG HARBOR	NJ		05/17/2024		.789	(7)				(7)		.782		.782		
100151953	FRESNO	CA		06/14/2024		1,285	(33)				(33)		1,252		1,252		
100109703	NORTHPORT	NY		06/16/2023		.783	(16)				(16)		.767		.767		
100164222	LONGVIEW	WA		08/21/2024		1,740	(52)				(52)		1,688		1,688		
100149520	MERED	CA		04/26/2024		.363	(10)				(10)		.353		.353		
100103631	LOS BANOS	CA		05/08/2023		1,045	(27)				(27)		1,018		1,018		
100228295	PARISH	FL		08/11/2025		.758	(18)				(18)		.740		.740		
100148547	ROULETT	TX		04/12/2024		.893	(3)				(3)		.890		.890		
100198541	KINGSVILLE	MD		02/28/2025		.704	(22)				(22)		.682		.682		
100207022	GREENDALE	IL		04/24/2025		.714	(25)				(25)		.689		.689		
100181258	TALLAHASSEE	FL		12/12/2024		.848	(10)				(10)		.838		.838		
100205741	READING	MA		04/14/2025		.782	(18)				(18)		.764		.764		
100254289	LUSON	AZ		11/06/2025		1,218	(39)				(39)		1,179		1,179		
100142916	LANCASTER	CA		02/09/2024		.986	(26)				(26)		.960		.960		
100199085	RALEIGH	NC		02/28/2025		.870	(3)				(3)		.867		.867		
100245513	HAWFORD	CA		10/06/2025		1,150	(57)				(57)		1,093		1,093		
100190218	NORTH CHARLESTON	SC		01/21/2025		.789	(32)				(32)		.757		.757		
100160838	SYLMAR	CA		07/24/2024		.872	(6)				(6)		.866		.866		
100192519	LARGO	FL		02/10/2025		.736	(20)				(20)		.716		.716		
100057901	ATLANTA	GA		06/30/2021		1,834	(55)				(55)		1,779		1,779		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157061	PALM DESERT	CA		02/20/2025		763							763		763		
10022822	CASPER	WY		06/15/2025		795		(23)			(23)		772		772		
100236240	RUNNING SPRINGS	CA		06/10/2025		674		(21)			(21)		653		653		
100119075	GAITHERSBURG	MD		07/21/2023		640		(23)			(23)		617		617		
100155908	ELLENS	TX		06/17/2024		982		(2)			(2)		980		980		
100205909	ARIONA	CA		04/15/2025		838		(24)			(24)		814		814		
100167766	PALM COAST	FL		09/19/2024		477		(11)			(11)		466		466		
100219726	MARIETTA	GA		07/07/2025		862		(7)			(7)		855		855		
100174113	MCALLEN	TX		10/31/2024		698		(31)			(31)		627		627		
100161345	STEPHENSON	VA		07/25/2024		2,654		(66)			(66)		2,588		2,588		
100255763	ROCKAWAY BEACH	OR		11/24/2025		855		(21)			(21)		834		834		
100049488	SPRINGFIELD GARDENS	NY		11/20/2020		1,256		32			32		1,288		1,288		
100189065	CANYON COUNTRY	CA		01/13/2025		823		(30)			(30)		793		793		
100089024	PORTLAND	OR		11/04/2022		910		(21)			(21)		889		889		
100229909	EXTON	PA		06/18/2025		1,571		(21)			(21)		1,550		1,550		
100205639	LAS VEGAS	NV		04/14/2025		946		(22)			(22)		924		924		
100155965	PORT SAINT LUCIE	FL		11/16/2023		558		(3)			(3)		555		555		
100205775	FRISCO	CO		04/14/2025		824		(21)			(21)		803		803		
100162068	MODESTO	CA		07/31/2024		749		(20)			(20)		729		729		
100209221	CHARLOTTE	NC		04/29/2025		885		(9)			(9)		876		876		
100204679	FREDMOND	WA		04/04/2025		760		(19)			(19)		741		741		
100211654	CANTON	OH		05/19/2025		1,151		(12)			(12)		1,139		1,139		
100172712	PHOENIX	AZ		11/21/2024		783		(22)			(22)		761		761		
100144008	BAKERSFIELD	CA		02/29/2024		800		(13)			(13)		787		787		
100173263	FRANKFORD	DE		10/30/2024		745		(9)			(9)		736		736		
100215542	COLORADO SPRINGS	CO		06/12/2025		827		(3)			(3)		824		824		
100076213	SPANAWAY	WA		01/07/2022		1,572		(61)			(61)		1,511		1,511		
100209570	PEORIA	AZ		04/29/2025		770		(17)			(17)		753		753		
100202855	MESQUITE	TX		03/24/2025		781		(22)			(22)		759		759		
100255730	LITCHFIELD PARK	AZ		11/24/2025		927		(9)			(9)		918		918		
100253468	AUSTIN	TX		10/30/2025		885		(17)			(17)		868		868		
100255671	RATHERUM	ID		11/24/2025		874		(16)			(16)		858		858		
100201928	CAPE CORAL	FL		03/18/2025		755		(35)			(35)		720		720		
100172468	APEX	NC		10/23/2024		951		(22)			(22)		929		929		
100221018	OVERLAND PARK	KS		07/18/2025		3,938		(125)			(125)		3,813		3,813		
100218806	SPOTSVILANIA	VA		06/27/2025		617		(18)			(18)		599		599		
100254503	KANSAS CITY	MO		11/07/2025		785		(23)			(23)		762		762		
100215509	MADISON	IL		06/12/2025		786		(14)			(14)		772		772		
100080047	PONTE VERDE BEACH	FL		04/08/2022		1,515		(31)			(31)		1,484		1,484		
100201180	LATON	UT		03/12/2025		742		(27)			(27)		715		715		
100255884	PHOENIX	AZ		11/24/2025		3,869		(143)			(143)		3,726		3,726		
100151747	LOS ANGELES	CA		05/10/2024		854		(17)			(17)		837		837		
100193244	FRONT ROYAL	VA		02/10/2025		738		(5)			(5)		733		733		
100200886	PHILADELPHIA	PA		03/11/2025		803		(16)			(16)		787		787		
100213715	DAYTONA BEACH	FL		05/29/2025		803		(15)			(15)		788		788		
100168464	RALEIGH	NC		09/25/2024		806		(23)			(23)		783		783		
100176960	KISSIMEE	FL		07/20/2023		524		(108)			(108)		524		524		
100167066	WASHINGTON	DC		09/13/2024		2,986		(20)			(20)		2,878		2,878		
100245566	GALVESTON	TX		10/06/2025		700		(23)			(23)		680		680		
100218602	GAITHERSVILLE	VA		06/27/2025		696		(14)			(14)		673		673		
100143553	LUTZ	FL		02/16/2024		1,018							1,004		1,004		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023132	GARDEN CITY	GA		06/14/2025		733		(24)					709				
100272941	PORT SAINT JOE	FL		01/15/2026		21,034		(468)					20,566				
100139448	TUCKERTON	NJ		12/28/2023		627		(26)					601				
100177477	BLAIRSVILLE	GA		01/16/2025		791		(31)					760				
100215941	LAKEWOOD	CO		06/12/2025		719		(11)					708				
100128529	BELTSVILLE	MD		09/15/2023		2,393		(24)					2,359				
100153651	MIDWAY	GA		05/31/2024		1,016		(33)					983				
100139868	MOXINEY	TX		01/09/2024		890		(10)					880				
100159542	GLASTONE	OR		07/10/2024		621		(25)					596				
100188437	KISSIMEE	FL		01/08/2025		778		(22)					756				
100194782	ROULETT	TX		02/21/2025		775		(19)					756				
100244909	HEATHSVILLE	VA		09/29/2025		737		(27)					710				
100144331	LAKEWOOD	CO		04/26/2024		3,189		(28)					3,161				
4010079066	MEMPHIS	TN		06/27/2024		765		(9)					756				
100159586	SPRING HILL	TN		05/03/2024		541		(12)					529				
100076629	BAYONE	NJ		12/21/2021		1,662		(72)					1,590				
100159571	NORTHWOOD	OH		11/12/2024		844		(27)					817				
100243149	NORTH HIGHLANDS	CA		09/28/2025		1,035		(49)					986				
100176836	ATLANTA	GA		11/15/2024		762		(27)					735				
100212619	CONWAY	MI		05/29/2025		1,315		(33)					1,282				
100199361	OCEAN CITY	NJ		03/05/2025		960		(29)					931				
100245368	SUNSET BEACH	NC		10/06/2025		753		(31)					722				
100216271	HUNTERSVILLE	NC		06/20/2025		907		(16)					891				
100266590	SUMMIT	SC		12/29/2025		954		(24)					930				
100219779	SAN DIEGO	CA		07/08/2025		793		(12)					781				
100201611	ATLANTA	GA		03/13/2025		553		(26)					527				
100219800	RICHMOND	TX		07/07/2025		504		(18)					486				
100188343	HERMITAGE	TN		01/08/2025		813		(21)					792				
100200645	DUBLIN	CA		03/11/2025		807		(15)					792				
100127549	BAKERSFIELD	CA		09/08/2023		1,210		(23)					1,187				
100272221	DURHAM	NC		01/08/2026		559		(13)					546				
100158059	MIRLE BEACH	SC		07/09/2024		877		(1)					876				
100193217	SUWANEE	GA		12/28/2023		703		(16)					687				
100130409	CORTLANDT MANOR	NY		09/28/2023		2,680		(46)					2,634				
100199328	PRINCETON	IN		03/05/2025		790		(22)					768				
100065225	COLORADO SPRINGS	CO		07/14/2021		1,886		(29)					1,857				
100162277	SALEN	OR		09/06/2024		1,014		(53)					961				
100214431	TABONA	UT		06/02/2025		1,083		(11)					1,072				
100206269	BALTIMORE	MD		04/17/2025		834		(26)					808				
100226733	ESPERIA	CA		07/30/2025		2,389		(68)					2,321				
100253975	ROUND ROCK	TX		10/30/2025		868		(17)					851				
100173283	SPRING HILL	TN		10/30/2024		830		(22)					808				
100088658	YULEE	FL		11/15/2022		274		(1)					273				
100162497	VISALIA	CA		12/12/2024		780		(20)					760				
100169164	LONGWOOD	FL		09/27/2024		829		(16)					813				
100115633	HEIET	CA		07/19/2023		751		(13)					738				
100168967	CLEARWATER	FL		09/25/2024		794		(23)					771				
100057628	LONG BEACH	CA		06/30/2021		1,825		(36)					1,789				
100167882	GREENSBORO	NC		09/20/2024		686		(12)					664				
100163346	GLEN BURNIE	MD		06/13/2024		1,053		(36)					1,017				
100198537	OCEAN CITY	NJ		02/28/2025		1,164		(11)					1,153				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100170519	HAGERSTOWN	MD		10/09/2024		1,397	(68)	(68)			(68)		1,329	1,329			
100211753	CALDWELL	NJ		05/19/2025		8,074	(264)	(264)			(264)		7,810	7,810			
100057499	FENO	NV		06/30/2021		1,676	(46)	(46)			(46)		1,630	1,630			
100247548	DURHAM	NC		10/28/2025		724	(20)		724		(20)		704	704			
100288779	BUFFALO GROVE	IL		12/29/2025		252	(9)	(9)			(9)		243	243			
100190740	BAKERSFIELD	CA		01/27/2025		745	(31)	(31)			(31)		714	714			
100186291	GROVELAND	CA		12/27/2024		818							818	818			
100186408	MILFORD	MI		12/30/2024		841		(11)			(11)		830	830			
100162942	MAPLES	FL		06/12/2024		1,741	(31)	(31)			(31)		1,710	1,710			
100192529	HUTTO	TX		02/10/2025		3,043	(89)	(89)			(89)		2,954	2,954			
100288212	GOODYEAR	AZ		12/29/2025		571	(6)	(6)			(6)		565	565			
100194927	FORT WORTH	TX		02/14/2025		485	(18)	(18)			(18)		467	467			
100194311	JACKSONVILLE	FL		02/14/2025		767	(28)	(28)			(28)		739	739			
100246329	SOMERSET	MA		10/10/2025		14,727	(272)	(272)			(272)		14,455	14,455			
100175211	WASHINGTON	DC		11/05/2024		927	(13)	(13)			(13)		914	914			
100273244	SELMA	CA		01/16/2026		528	(12)	(12)			(12)		516	516			
100194908	LAKE HAVASI CITY	AZ		02/14/2025		2,361	(71)	(71)			(71)		2,290	2,290			
100202470	UNION	NJ		03/21/2025		727	(18)	(18)			(18)		709	709			
100079930	SUPRISE	AZ		04/25/2022		1,646	(75)	(75)			(75)		1,571	1,571			
100218873	LITCHFIELD PARK	AZ		06/27/2025		747	(23)	(23)			(23)		724	724			
100175248	HOMESTEAD	FL		11/05/2024		933	(20)	(20)			(20)		913	913			
100198954	SHEPHERD	MT		02/28/2025		614	(20)	(20)			(20)		594	594			
100156421	BRIGHTME	NJ		06/24/2024		6,439	(80)	(80)			(80)		6,359	6,359			
100219801	RICHMOND	TX		07/07/2025		758	(27)	(27)			(27)		731	731			
100143748	BRIDGEPORT	CT		04/05/2024		1,725	(34)	(34)			(34)		1,691	1,691			
100076346	SUPRISE	AZ		01/07/2022		1,746	(43)	(43)			(43)		1,703	1,703			
100272492	HICKORY	NC		01/08/2026		541	(16)	(16)			(16)		525	525			
100201068	CANYON LAKE	TX		03/12/2025		1,083	(24)	(24)			(24)		1,059	1,059			
100238607	KNOXVILLE	TN		09/19/2025		1,011	(26)	(26)			(26)		985	985			
100083093	PHELAN	CA		05/26/2022		989	(39)	(39)			(39)		950	950			
100214357	AUSTIN	TX		06/02/2025		718	(19)	(19)			(19)		699	699			
100205832	GEORGETOWN	TX		04/14/2025		816	(17)	(17)			(17)		801	801			
100129965	MEDIA	PA		09/29/2023		1,229	(8)	(8)			(8)		1,221	1,221			
100267172	PARKER	CO		12/23/2025		1,143	(29)	(29)			(29)		1,114	1,114			
100246174	OCEAN CITY	NJ		10/08/2025		9,355	(422)	(422)			(422)		8,933	8,933			
100253512	DAVISONVILLE	GA		10/30/2025		814	(27)	(27)			(27)		787	787			
100194096	HOUSTON	TX		02/14/2025		757	(8)	(8)			(8)		749	749			
100194094	HOUSTON	TX		02/14/2025		757	(8)	(8)			(8)		749	749			
100218821	OCEAN SHORES	WA		06/27/2025		675	(24)	(24)			(24)		651	651			
100115032	PALM SPRINGS	CA		07/14/2023		900	(5)	(5)			(5)		895	895			
100071641	NAIPA	ID		10/14/2021		1,761	(44)	(44)			(44)		1,717	1,717			
100190247	DAVENPORT	FL		09/28/2023		869	(12)	(12)			(12)		857	857			
100199336	PRINCETON	IN		03/05/2025		849	(5)	(5)			(5)		844	844			
100269413	FRANKLIN	WI		12/29/2025		462	(21)	(21)			(21)		441	441			
100175477	LAWRENCEVILLE	GA		12/23/2024		529	(10)	(10)			(10)		519	519			
100155144	OVERGAARD	AZ		07/19/2024		836	(64)	(64)			(64)		772	772			
100272257	LAWRENCEVILLE	GA		01/08/2026		1,055	(47)	(47)			(47)		1,008	1,008			
100268659	TEJFE	AZ		12/29/2025		618	(13)	(13)			(13)		605	605			
100089744	SCOTTSDALE	AZ		12/02/2022		756	(20)	(20)			(20)		736	736			
100164152	PALM DESERT	CA		06/21/2024		637	(27)	(27)			(27)		610	610			
100131884	NEWARK	NJ		10/06/2023		629	(14)	(14)			(14)		615	615			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10028341	LITTLE EGG HARBOR	NJ		07/30/2025		765		(16)			(16)		749		749		
10021813	BAKERSFIELD	CA		05/19/2025		721		(10)			(10)		711		711		
100267344	CHICAGO	IL		12/24/2025		519		(19)			(19)		500		500		
100266623	SALEM	OR		12/23/2025		520		(20)			(20)		500		500		
100079223	PRESOTT	AZ		02/14/2022		1,513		(62)			(62)		1,451		1,451		
100079224	PRESOTT	AZ		02/14/2022		1,511		(60)			(60)		1,451		1,451		
100147955	FORT COLLINS	CO		04/08/2024		7,547		(98)			(98)		7,449		7,449		
100170416	WARNOCK	NY		10/09/2024		797		(14)			(14)		783		783		
100159057	LATON	UT		06/15/2024		1,090		(31)			(31)		1,059		1,059		
100156602	CLERMONT	FL		06/24/2024		1,666		(16)			(16)		1,650		1,650		
100286563	HEMLOCK	NC		12/29/2025		557		(6)			(6)		551		551		
100172916	GREENBELT	MD		10/25/2024		529		(25)			(25)		504		504		
100168063	CHESAPEAKE	VA		09/20/2024		1,188		(4)			(4)		1,184		1,184		
100088928	FLOREY BRANCH	GA		11/15/2022		834		(11)			(11)		823		823		
100159556	MIAMI	FL		06/16/2024		906		(43)			(43)		863		863		
100246559	MYRTLE BEACH	SC		10/15/2025		684		(27)			(27)		657		657		
100198277	RALEIGH	NC		02/28/2025		827		(9)			(9)		818		818		
100193387	ST. CLOUD	FL		02/11/2025		640		(24)			(24)		616		616		
100110656	WESTMINSTER	CA		06/30/2023		1,007		(1)			(1)		1,006		1,006		
100229231	DESTIN	FL		06/13/2025		2,395		(76)			(76)		2,319		2,319		
100203301	BUFFORD	GA		03/27/2025		700		(26)			(26)		674		674		
100088056	BOTHELL	WA		09/23/2021		2,070		(13)			(13)		2,057		2,057		
100236092	NORTH MYRTLE BEACH	SC		09/15/2025		653		(30)			(30)		623		623		
100186424	DAVENPORT	FL		12/30/2024		1,075		(6)			(6)		1,069		1,069		
100090622	NEWARK	NJ		12/29/2022		767		(32)			(32)		735		735		
100086242	RICHMOND	TX		06/25/2021		2,108		(48)			(48)		2,060		2,060		
100171766	CENTERTON	AR		10/17/2024		785		(15)			(15)		770		770		
100043607	SANTA FE	NM		06/13/2020		1,074		(44)			(44)		1,030		1,030		
100138137	ORLANDO	FL		12/14/2023		998		(28)			(28)		960		960		
100202634	TEKEE	AZ		03/21/2025		716		(25)			(25)		691		691		
100148111	TOBHAMMA	PA		04/10/2024		930		(9)			(9)		921		921		
100143675	WEST HAVEN	CT		03/06/2024		759		(23)			(23)		736		736		
100067737	CLYMPIA	WA		09/23/2021		1,742		(38)			(38)		1,704		1,704		
100214168	LAND O' LAKES	FL		05/30/2025		677		(32)			(32)		645		645		
100171782	AURORA	CO		10/17/2024		897		(15)			(15)		822		822		
100255893	MEDFORD	OR		11/24/2025		762		(28)			(28)		734		734		
100154092	LAKE HAVASI CITY	AZ		07/11/2024		791		(41)			(41)		750		750		
100079022	NORTH LAS VEGAS	NV		02/24/2022		3,322		(65)			(65)		3,457		3,457		
100267167	GALLISTON	TX		12/23/2025		1,042		(25)			(25)		1,017		1,017		
100247093	CHARLOTTE	NC		10/22/2025		733		(25)			(25)		708		708		
100143140	MELISSA	TX		02/16/2024		797		(20)			(20)		777		777		
100165575	BATON ROUGE	LA		08/29/2024		763		(19)			(19)		744		744		
100268314	MILWAUKEE	WI		12/29/2025		524		(12)			(12)		512		512		
100254491	MELFREET	MA		11/07/2025		1,043		(28)			(28)		1,015		1,015		
100156525	WASHVILLE	TN		07/25/2024		744		(34)			(34)		710		710		
100205797	SPANISH FORK	UT		04/14/2025		4,122		(102)			(102)		4,020		4,020		
100171945	ROUND ROCK	TX		10/16/2024		756		(22)			(22)		734		734		
100078266	LAKE WORTH	FL		02/10/2022		1,389		(77)			(77)		1,312		1,312		
100048897	MIAMI	FL		11/20/2020		1,451		(53)			(53)		1,504		1,504		
100148225	CENTERTON	AR		04/12/2024		852		(17)			(17)		835		835		
100195188	PRINCETON	IN		02/24/2025		839		(10)			(10)		829		829		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100128391	REISTERSTOWN	MD		09/14/2023		571	(22)				(22)		549		549		
100272668	FAVETTEVILLE	NC		01/08/2026		566	(14)				(14)		552		552		
100273843	DALEVILLE	AL		01/26/2026		558	(17)				(17)		541		541		
100268677	MATTHEWS	NC		12/29/2025		576	(13)				(13)		563		563		
100235919	JEFFERSON	GA		09/04/2025		482	(14)				(14)		468		468		
100099763	MERFORD	OR		02/28/2023		837	(24)				(24)		813		813		
100221572	WICKENBURG	AZ		07/22/2025		3 842	(92)				(92)		3 750		3 750		
100200224	CHICAGO	IL		03/07/2025		750	(25)				(25)		725		725		
100068478	FRISCO	CO		06/25/2021		1 757	(45)				(45)		1 712		1 712		
100115270	MADRID	ES		07/17/2023		1 735	(61)				(61)		1 674		1 674		
100238004	LAS VEGAS	NV		09/23/2025		819	(19)				(19)		800		800		
100163091	BRADENTON	FL		09/27/2024		765	(22)				(22)		743		743		
100154667	GULFPORT	FL		07/19/2024		769	(39)				(39)		730		730		
100159248	BLUE SPRINGS	MO		07/15/2024		785	(18)				(18)		767		767		
100110217	YUCCA VALLEY	CA		06/30/2023		862	(7)				(7)		855		855		
100186339	BLOOMINGDALE	IL		12/30/2024		755	(20)				(20)		735		735		
100169674	PAGOSA SPRINGS	CO		09/30/2024		787	(26)				(26)		761		761		
100142856	GREENVILLE	SC		02/08/2024		690	(36)				(36)		654		654		
100235984	SUMMERVILLE	SC		09/04/2025		743	(31)				(31)		712		712		
100076946	BRADLEY	CA		12/16/2021		1 607	(91)				(91)		1 516		1 516		
100172628	DULUTH	GA		10/24/2024		1 816	(85)				(85)		1 731		1 731		
100078004	LUTHERVILLE	MD		01/12/2022		1 518	(75)				(75)		1 443		1 443		
100127558	GLENDALE	CA		09/08/2023		887	(6)				(6)		881		881		
100268973	AVON	CO		12/29/2025		904	(4)				(4)		900		900		
100254300	LEWINGSTER	WA		11/06/2025		1 475	(61)				(61)		1 414		1 414		
100136388	FOREY	TX		12/18/2023		638	(20)				(20)		618		618		
100140078	KAILUA KONA	HI		01/18/2024		668	(20)				(20)		648		648		
100167434	LOUISVILLE	KY		06/16/2024		795	(21)				(21)		774		774		
100229857	BLOOMINGDALE	IL		06/18/2025		709	(31)				(31)		678		678		
100216481	CYPRESS	TX		06/23/2025		787	(9)				(9)		778		778		
100143047	COLLEGE STATION	TX		02/14/2024		671	(28)				(28)		643		643		
100229123	FUQUAY VARINA	NC		06/14/2025		737	(26)				(26)		711		711		
100133512	POYALLUP	WA		10/19/2023		993	(8)				(8)		985		985		
100114704	KEARNER	TX		06/29/2023		700	(33)				(33)		667		667		
100048720	MIAMI	FL		11/20/2020		1 959	(99)				(99)		1 860		1 860		
100079154	LEANDER	TX		02/24/2022		1 635	(6)				(6)		1 629		1 629		
100065462	MANCHESTER	CT		07/28/2021		1 981	(21)				(21)		1 960		1 960		
100024181	LOS ANGELES	CA		08/20/2018		1 678	2				2		1 680		1 680		
100214329	FAIRPORT	NY		06/02/2025		1 536	(39)				(39)		1 497		1 497		
100206558	MOBENO VALLEY	CA		04/22/2025		642	(26)				(26)		616		616		
100049273	MIAMI	FL		11/20/2020		639	(34)				(34)		605		605		
100265357	KENSINGTON	CA		12/19/2025		529	(14)				(14)		515		515		
100150600	DALLAS	TX		05/03/2024		1 151	(37)				(37)		1 114		1 114		
100065476	CLARKSVILLE	TN		07/28/2021		1 643	(47)				(47)		1 596		1 596		
100161490	NEW ORLEANS	LA		07/30/2024		735	(16)				(16)		719		719		
100143539	SCRANTON	PA		02/21/2024		688	(12)				(12)		676		676		
100236612	BRIOX	NJ		09/12/2025		1 248	(23)				(23)		1 225		1 225		
100147234	WATERBURY	CT		03/28/2024		719	(17)				(17)		702		702		
100193015	IDAHO FALLS	ID		02/10/2025		688	(20)				(20)		668		668		
100060293	DALLAS	TX		06/25/2021		2 420	(37)				(37)		2 383		2 383		
100219814	LAS VEGAS	NV		07/08/2025		805	(22)				(22)		783		783		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100233413	RICHMOND	TX		10/30/2025		814		(29)			(29)		785		785		
100219877	CHANDLER	AZ		07/02/2025		804		(22)			(22)		782		782		
100198677	HUNTSVILLE	NC		07/10/2024		789		(17)			(17)		772		772		
100272892	CROZET	VA		01/15/2026		569		(14)			(14)		555		555		
100255667	WILMINGTON	DE		11/24/2025		1,107		(25)			(25)		1,082		1,082		
100133468	KYLE	TX		10/19/2023		2,631		(75)			(75)		2,556		2,556		
100215504	MILLEDGEVILLE	GA		06/12/2025		760		(15)			(15)		745		745		
100243188	COLLEEVILLE (TS PM)	PA		09/26/2025		740		(28)			(28)		712		712		
100165398	WORCESTER	MA		08/29/2024		773		(7)			(7)		766		766		
100229221	HAGLE	VA		06/13/2025		129,436		(5,199)			(5,199)		124,237		124,237		
100230102	VALEJO	CA		06/26/2025		472		(22)			(22)		450		450		
100044226	ONTARIO	CA		08/19/2020		931		95			95		1,026		1,026		
100151623	MONROE	NY		05/10/2024		1,893		(8)			(8)		1,885		1,885		
100152204	MONROE	NY		05/17/2024		805		(9)			(9)		796		796		
100143519	IRVINGTON	NJ		02/21/2024		803		(17)			(17)		786		786		
100195187	INDIANAPOLIS	IL		02/24/2025		766		(19)			(19)		747		747		
100248559	ROCKPORT	TX		10/29/2025		716		(26)			(26)		690		690		
100255946	DEVILWILD	CA		11/24/2025		723		(33)			(33)		690		690		
100156745	DUNDALK	MD		06/26/2024		536		(7)			(7)		529		529		
100198480	BALTIMORE	MD		02/28/2025		721		(21)			(21)		700		700		
100204755	ELK GROVE	CA		04/09/2025		697		(33)			(33)		664		664		
100254752	SHELBYVILLE	KY		11/14/2025		912		(32)			(32)		880		880		
100089294	ROSEVILLE	OH		01/26/2023		829		(26)			(26)		803		803		
100235983	NEW ALBANY	OH		09/04/2025		2,356		(100)			(100)		2,256		2,256		
100169034	SAN DIEGO	CA		09/27/2024		718		(25)			(25)		693		693		
100174527	CYPRESS	TX		10/31/2024		565		(36)			(36)		529		529		
100147250	CAPE MAY COURT HOUSE	NJ		03/28/2024		412		(10)			(10)		402		402		
100257035	GRAPEVIEW	VA		11/26/2025		836		(28)			(28)		808		808		
100141250	LAURENCEVILLE	GA		01/30/2024		695		(21)			(21)		674		674		
100238916	LONG BEACH	CA		09/23/2025		741		(17)			(17)		724		724		
100272638	ORLANDO	FL		01/09/2026		983		(21)			(21)		962		962		
100159292	ANNA	TX		07/15/2024		840		(18)			(18)		822		822		
100159479	FARMERS BRANCH	TX		07/15/2024		773		(25)			(25)		748		748		
100148443	SAINT PALL	IN		04/12/2024		721		(20)			(20)		701		701		
100228458	SALEN	OR		08/11/2025		663		(30)			(30)		633		633		
100142655	LANEHOME	PA		03/15/2024		673		(35)			(35)		638		638		
100272163	POULSON	VA		01/08/2026		560		(16)			(16)		544		544		
100134270	HAINES CITY	FL		10/27/2023		697		(18)			(18)		679		679		
100277448	CAMPTON	KY		02/13/2026		263		(8)			(8)		255		255		
100272595	CLARKSTON	MI		01/09/2026		261		(6)			(6)		255		255		
100189308	MELISSA	TX		01/13/2025		743		(26)			(26)		717		717		
100261516	DEWEY	CO		12/12/2025		780		(19)			(19)		761		761		
100261190	MAHPAC	NY		12/05/2025		485		(22)			(22)		463		463		
100140058	LAND O LAKES	FL		01/18/2024		1,159		(2)			(2)		1,157		1,157		
100192431	DALLAS	TX		11/03/2023		691		(9)			(9)		683		683		
100274041	TUCSON	AZ		01/28/2026		278		(4)			(4)		274		274		
100227098	NEWTON	MA		07/30/2025		789		(18)			(18)		771		771		
100220516	SPokane	WA		07/15/2025		797		(25)			(25)		772		772		
100167964	SAN MARCOS	TX		09/20/2024		630		(39)			(39)		591		591		
100199496	NORTH BEACH	MD		02/28/2025		798		(14)			(14)		784		784		
100235038	ORLANDO	FL		06/28/2025		1,091		(12)			(12)		1,079		1,079		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100162676	MIDLAND	TX		06/12/2024		731		(17)			(17)		714				
100246275	CAPE CORAL	FL		10/10/2025		676		(16)			(16)		660				
100236096	HOFMAN ESTATES	IL		09/05/2025		684		(24)			(24)		660				
100238710	PEARLAND	TX		09/22/2025		672		(32)			(32)		640				
100182135	GAINESVILLE	VA		12/12/2024		854		(12)			(12)		842				
100210373	DURHAM	NC		05/12/2025		595		(28)			(28)		557				
100194077	PALM BEACH GARDENS	FL		03/20/2025		3,387		(132)			(132)		3,255				
100165646	PASCO	WA		10/04/2024		752		(6)			(6)		746				
100229063	PALM HARBOR	FL		06/14/2025		11,242		(359)			(359)		10,883				
100140741	MIRAMAR	FL		01/22/2024		843		(9)			(9)		834				
100186497	ARMOURE	OK		12/30/2024		3,512		(125)			(125)		3,387				
100246254	CAPE CORAL	FL		10/09/2025		1,177		(56)			(56)		1,121				
100160020	BLOOMINGDALE	IL		07/17/2024		761		(8)			(8)		753				
100115756	LOVE	CA		07/20/2023		2,194		(31)			(31)		2,163				
100172135	BREKERTON	WA		10/17/2024		815		(15)			(15)		800				
100168162	HUNTSVILLE	UT		09/20/2024		751		(15)			(15)		736				
100150788	ELL COTTIVILLE	NY		05/07/2024		785		(8)			(8)		777				
100148679	RICHMOND	TX		04/16/2024		801		(24)			(24)		777				
100055842	OLYMPIC VALLEY	CA		07/23/2021		1,443		(55)			(55)		1,388				
100115801	SPRING HILL	TN		07/20/2023		1,349		(4)			(4)		1,345				
100048887	MIAMI	FL		11/20/2020		995		34			34		1,029				
100214517	ATLANTA	GA		06/06/2025		747		(26)			(26)		721				
100164359	ROUND ROCK	TX		08/21/2024		3,912		(50)			(50)		3,862				
100071469	ANAHEIM	CA		10/26/2021		1,874		(28)			(28)		1,846				
100236207	KNOXVILLE	TN		09/10/2025		729		(18)			(18)		711				
100066676	NEW RICHMOND	OH		08/02/2021		1,311							1,311				
100076316	KIRKLAND	WA		02/10/2022		1,930		(5)			(5)		1,925				
100207065	MESA	AZ		04/24/2025		1,132		(40)			(40)		1,092				
100244916	ALBUQUERQUE	NM		09/29/2025		742		(36)			(36)		706				
100212334	KYLE	TX		05/28/2025		764		(15)			(15)		749				
100151939	SALT LAKE CITY	UT		06/14/2024		1,306		(72)			(72)		1,234				
100206107	BRIDGTON	ME		04/16/2025		781		(32)			(32)		749				
100182152	WESLEY CHAPEL	FL		12/12/2024		846		(24)			(24)		822				
100238979	PRESOTT	AZ		09/23/2025		750		(26)			(26)		724				
100133456	LEANDER	TX		10/19/2023		554		(21)			(21)		533				
100133925	TOLLESON	AZ		10/20/2023		646		(4)			(4)		642				
100220043	EAST BOSTON	MA		07/18/2025		776		(19)			(19)		757				
100168159	MELISSA	TX		09/20/2024		856		(6)			(6)		848				
100119231	HONOLULU	HI		07/31/2023		896		(4)			(4)		892				
100228739	FORT WORTH	TX		06/12/2025		681		(32)			(32)		649				
100236200	JACKSON	TN		09/10/2025		892		(30)			(30)		862				
100192789	MESA	AZ		02/10/2025		788		(18)			(18)		770				
100215853	MIDDLETOWN	NJ		06/12/2025		787		(20)			(20)		767				
100236217	FOREY	TX		09/10/2025		777		(12)			(12)		765				
100243292	UNIVERSAL CITY	TX		09/26/2025		804		(35)			(35)		769				
100120714	HUPPULSE	NY		08/25/2023		2,031							2,031				
100148298	ALPHARETTA	GA		04/12/2024		876		(17)			(17)		859				
100190138	WENTZVILLE	MO		01/21/2025		843		(12)			(12)		831				
100138425	TAMARAC	FL		12/18/2023		683		(15)			(15)		668				
100236249	CHANDLER	AZ		09/10/2025		688		(23)			(23)		665				
100175467	DALLAS	TX		12/23/2024		812		(10)			(10)		802				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100103730	FREDERICK	MD		05/08/2023		705		(13)			(13)		692				
100254847	ALBURN	IA		11/17/2025		1,064		(29)			(29)		1,035				
100266814	WAKE FOREST	NC		12/29/2025		562		(13)			(13)		549				
100148851	JACKSON	TN		04/17/2024		770		(19)			(19)		751				
100230069	LACEY	WA		10/03/2025		770		(10)			(10)		760				
100227282	DETROIT	MI		07/31/2025		716		(35)			(35)		681				
100137728	DURHAM	NC		12/08/2023		811		(7)			(7)		804				
100114983	FORT MYERS	FL		07/14/2023		2,062		(14)			(14)		2,048				
100094824	COLTON	CA		06/02/2022		1,182		(9)			(9)		1,173				
100235232	SAINT PETERSBURG	FL		08/29/2025		309		(11)			(11)		298				
100268843	ROSEVILLE	OH		12/29/2025		596		(5)			(5)		591				
100100252	TOM'S RIVER	NJ		03/17/2023		853		(16)			(16)		837				
100119536	MIDLOTHIAN	VA		07/28/2023		837		(6)			(6)		831				
100065134	PLANO	TX		07/14/2021		3,645		(89)			(89)		3,556				
100161425	DALLAS	TX		07/29/2024		785		(14)			(14)		771				
100143043	SAN MARCOS	TX		02/14/2024		658		(1)			(1)		657				
100171364	N CHELMSFORD	MA		10/16/2024		1,321		(40)			(40)		1,281				
100215546	TULSON	AZ		06/12/2025		819		(14)			(14)		805				
100161170	MODERNA	CA		07/25/2024		688		(16)			(16)		672				
100138803	CLEMONT	FL		12/21/2023		1,286		(15)			(15)		1,271				
100116522	SAVANNAH	GA		04/10/2018		2,335		(52)			(52)		2,283				
100168460	ANNA	TX		09/25/2024		844		(14)			(14)		830				
100179860	CHICHUILLA	CA		11/22/2024		696		(9)			(9)		687				
100227120	MILFORD	MI		07/30/2025		44,994		(853)			(853)		44,141				
100244765	MARICOPA	AZ		09/29/2025		1,338		(43)			(43)		1,295				
100226095	LOS ANGELES	CA		07/30/2025		935		(39)			(39)		896				
100138052	LITHPOLIS	OH		12/15/2023		993		(11)			(11)		982				
100246230	GREENSBORO	NC		10/08/2025		701		(32)			(32)		669				
100149012	PHOENIX	AZ		04/19/2024		1,484		(43)			(43)		1,441				
100142554	ROUND ROCK	TX		02/08/2024		2,957		(29)			(29)		2,928				
100238563	HAVRE DE GRACE	MD		09/23/2025		791		(26)			(26)		765				
100228387	LA JUNITA	CA		06/11/2025		784		(19)			(19)		765				
100149152	LAS VEGAS	NV		04/22/2024		839		(7)			(7)		832				
100466005	BETHLEHEM	PA		11/25/2020		1,310		(7)			(7)		1,303				
100136888	SAINT LOUIS	MO		11/28/2023		729		(6)			(6)		721				
100244865	OSHEGO	IL		09/29/2025		924		(1)			(1)		923				
100211738	BONITA SPRINGS	FL		05/19/2025		795		(15)			(15)		780				
100147654	GLASSBORO	NJ		04/08/2024		823		(18)			(18)		805				
100228915	RANCHO CUCAMONGA	CA		06/18/2025		799		(16)			(16)		783				
100171498	GOOD YEAR	AZ		10/16/2024		1,352		(19)			(19)		1,333				
100160189	FERN PARK	FL		07/18/2024		3,661		(76)			(76)		3,585				
100206626	ALBUQUERQUE	NM		04/24/2025		2,399		(94)			(94)		2,305				
100195207	RALEIGH	NC		02/24/2025		2,639		(33)			(33)		2,606				
100228451	NORTH PORT	FL		06/11/2025		802		(14)			(14)		788				
100110564	KENESAW	GA		06/30/2023		825		(5)			(5)		820				
100149344	BAKERSFIELD	CA		04/24/2024		943		(4)			(4)		939				
100144268	HARDEEVILLE	SC		03/07/2024		871		(7)			(7)		864				
100209302	WINNSBORO	TX		04/29/2025		813		(21)			(21)		792				
100230061	LELAND	NC		06/26/2025		787		(21)			(21)		766				
100160880	KANSAS CITY	MO		07/24/2024		854		(13)			(13)		841				
100212540	BAKERSFIELD	CA		05/29/2025		730		(27)			(27)		703				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100166512	MARYSVILLE	IA		06/24/2024		814		(7)			(7)		807	807			
100220614	MERIDIAN	ID		07/15/2025		2,345		(71)			(71)		2,274	2,274			
100192939	MOX INEY	TX		02/10/2025		688		(22)			(22)		668	688			
100118066	MIAMI	FL		07/20/2023		657		(29)			(29)		628	628			
100209823	NORTH RICHLAND HILLS	TX		06/11/2025		719		(34)			(34)		685	685			
100171725	FAIRBURN	GA		10/17/2024		908		(11)			(11)		897	897			
100212675	NATIONAL CITY	CA		05/29/2025		1,512		(16)			(16)		1,496	1,496			
100203194	DURHAM	NC		03/27/2025		771		(18)			(18)		753	753			
100236392	BAKERSFIELD	CA		09/19/2025		743		(28)			(28)		715	715			
100144569	CLINTON TOWNSHIP	MI		04/26/2024		3,130		(117)			(117)		3,013	3,013			
100247532	LAS VEGAS	NV		10/28/2025		717		(34)			(34)		683	683			
100165324	SCOTTSDALE	AZ		08/29/2024		829		(27)			(27)		802	802			
100160145	DAVISONVILLE	GA		07/17/2024		710		(26)			(26)		684	684			
100091343	LOS BARBILES	MEX		01/17/2023		3,376							3,376	3,376			
100065359	ROUND ROCK	TX		07/28/2021		1,612		(21)			(21)		1,591	1,591			
100137523	BETHLEHEM	PA		12/01/2023		722		(6)			(6)		716	716			
100151453	GOLD CANYON	AZ		05/10/2024		833		(7)			(7)		826	826			
100212612	GRAND HAVEN	MI		05/29/2025		773		(17)			(17)		756	756			
100127622	GEORGETOWN	TX		09/08/2023		3,876		(20)			(20)		3,856	3,856			
100245307	TAIPS	FL		10/06/2025		805		(17)			(17)		788	788			
100148573	TOMIS RIVER	NJ		04/12/2024		787		(19)			(19)		768	768			
100094637	PROVO	UT		06/02/2022		1,013		(4)			(4)		1,009	1,009			
100244684	NOBLESVILLE	IN		09/29/2025		796		(26)			(26)		772	772			
100227182	DIACULA	GA		07/30/2025		793		(23)			(23)		770	770			
100238529	SUPRISE	AZ		09/19/2025		788		(18)			(18)		770	770			
100132615	SILMAR AREA LOS ANGELES	CA		11/03/2023		31,391		(171)			(171)		31,220	31,220			
10017232	MAPLE VALLEY	WA		04/26/2018		1,334		160			160		1,494	1,494			
100212966	PORT ORANGE	FL		05/29/2025		640		(30)			(30)		610	610			
100162985	OCEAN VIEW	DE		06/12/2024		694		(20)			(20)		674	674			
100228609	BOHLE	MO		08/11/2025		19,373		(456)			(456)		18,917	18,917			
100211876	MONT CLARE	PA		05/19/2025		785		(6)			(6)		779	779			
100133361	ROYAL PALM BEACH	FL		11/21/2023		787		(25)			(25)		762	762			
100147951	LAS VEGAS	NV		04/08/2024		853		(16)			(16)		837	837			
100119188	NORTH LAS VEGAS	NV		07/31/2023		811		(3)			(3)		808	808			
100138165	KISSIMEE	FL		12/14/2023		850		(14)			(14)		836	836			
100091770	DEWER	CO		01/30/2023		978		(31)			(31)		947	947			
100192630	SACHE	TX		02/10/2025		1,748		(17)			(17)		1,731	1,731			
100170223	SANTA ROSA BEACH	FL		10/08/2024		502		(10)			(10)		492	492			
100172539	SANT CHARLES	IL		10/23/2024		771		(22)			(22)		749	749			
100206843	WINNOCOTE	PA		04/25/2025		674		(29)			(29)		645	645			
100181969	EUGENE	OR		12/12/2024		4,075		(19)			(19)		4,056	4,056			
100151666	JEANETTE	PA		05/10/2024		849		(3)			(3)		846	846			
100153233	ROCKLIFF	KY		05/30/2024		782		(2)			(2)		780	780			
100138659	GEORGETOWN	TX		12/21/2023		759		(21)			(21)		738	738			
100076191	NEWARK	NJ		01/07/2022		1,704		(9)			(9)		1,695	1,695			
100216211	STOCKTON	CA		06/20/2025		749		(25)			(25)		724	724			
100201729	QUAI	CA		03/18/2025		2,412		(67)			(67)		2,345	2,345			
100135180	YUCCA VALLEY	CA		11/07/2023		669		(13)			(13)		656	656			
100215778	CONROE	TX		06/12/2025		724		(12)			(12)		712	712			
100219599	KAURIAN	TX		07/07/2025		1,105		(34)			(34)		1,071	1,071			
100236183	MERCED	CA		09/10/2025		707		(24)			(24)		683	683			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014826	GAINESVILLE	VA		04/12/2024		804		(17)			(17)		787	787			
100174027	HOUSTON	TX		10/31/2024		695		(33)			(33)		662	662			
100165746	LAVON	TX		06/29/2024		776		(16)			(16)		758	758			
100166619	LAS VEGAS	NV		06/24/2024		850		(10)			(10)		840	840			
100214467	PEABLOSSOM	CA		06/06/2025		771		(29)			(29)		742	742			
100076336	RIVERTON	UT		01/07/2022		1,894		(34)			(34)		1,860	1,860			
100214340	WALKEE	IA		06/02/2025		770		(10)			(10)		760	760			
100255206	CROZET	VA		11/24/2025		1,747		(54)			(54)		1,693	1,693			
100218665	STATESVILLE	NC		06/27/2025		718		(25)			(25)		693	693			
100190650	CAPE CORAL	FL		01/27/2025		1,128		(24)			(24)		1,104	1,104			
100205648	PITTSBURGH	PA		04/14/2025		812		(16)			(16)		796	796			
100195188	ARDMORE	OK		02/24/2025		848		(5)			(5)		843	843			
100216645	THREE LAKES	WI		06/23/2025		770		(15)			(15)		755	755			
100245420	MERIDIAN	ID		10/06/2025		783		(36)			(36)		747	747			
100254949	HOUSTON	TX		11/17/2025		58,688		(1,806)			(1,806)		56,882	56,882			
100253320	TATE	GA		10/30/2025		794		(34)			(34)		760	760			
100160224	ALBUQUERQUE	NM		07/18/2024		697		(19)			(19)		678	678			
100254820	HOLLYWOOD	FL		11/14/2025		786		(33)			(33)		753	753			
100014823	OLYMPIC VALLEY	CA		11/28/2017		2,367		(43)			(43)		2,324	2,324			
100247252	BOONE	NC		10/23/2025		759		(19)			(19)		740	740			
100188820	ARVADA	CO		01/09/2025		801		(20)			(20)		781	781			
100254304	BELGRADE	MT		11/07/2025		1,086		(34)			(34)		1,054	1,054			
100142870	BRIDGEPORT	CT		02/09/2024		670		(10)			(10)		660	660			
100057749	BELLINGHAM	WA		06/30/2021		1,676		(65)			(65)		1,611	1,611			
100149435	GEORGETOWN	TX		04/12/2024		658		(23)			(23)		635	635			
100196992	HOUSTON	TX		02/28/2025		707		(20)			(20)		687	687			
100220513	TACOMA	WA		07/15/2025		754		(30)			(30)		724	724			
100086166	CONROE	TX		10/07/2022		825		(30)			(30)		795	795			
100223784	NEW ALBANY	OH		06/18/2025		825		(14)			(14)		811	811			
10019228	MINERAL	VA		07/31/2023		299		(1)			(1)		298	298			
100071805	BOYTON BEACH	FL		10/14/2021		1,655		(52)			(52)		1,603	1,603			
100221139	OCALA	FL		07/21/2025		857		(17)			(17)		840	840			
100245707	EUGENE	OR		10/06/2025		1,014		(40)			(40)		974	974			
100117980	STRAITFORD	CT		07/20/2023		592		(32)			(32)		560	560			
100137764	PAINTUCKET	RI		12/08/2023		726		(12)			(12)		714	714			
100208871	ORLANDO	FL		04/29/2025		712		(30)			(30)		682	682			
100212574	PARISH	FL		05/29/2025		753		(6)			(6)		747	747			
100088659	FARMINGTON	UT		11/15/2022		859		(4)			(4)		855	855			
100029577	DULUTH	GA		10/26/2018		4,724		268			268		4,992	4,992			
100186331	MOUNT VERNON	NY		12/30/2024		518		(5)			(5)		513	513			
100166048	POWALLUP	WA		09/20/2024		837		(13)			(13)		824	824			
100238629	PIONEER	CA		09/19/2025		1,899		(37)			(37)		1,862	1,862			
100198813	CORVALLIS	OR		02/28/2025		762		(5)			(5)		757	757			
100218694	POCONO LAKE	PA		06/27/2025		702		(16)			(16)		684	684			
100204620	SCOTTSDALE	AZ		04/10/2025		733		(34)			(34)		699	699			
100214638	CRYSTAL LAKE	IL		06/11/2025		732		(33)			(33)		699	699			
100236064	LACEY	WA		10/03/2025		769		(11)			(11)		758	758			
100186265	SAVANNAH	GA		12/27/2024		841		(12)			(12)		829	829			
100253531	SHOREWOOD	WI		10/30/2025		1,777		(48)			(48)		1,729	1,729			
100132755	LOS ANGELES	CA		11/03/2023		721		(7)			(7)		714	714			
100182381	ZEELAND	MI		12/12/2024		756		(20)			(20)		736	736			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019400	CEAR ISLAND	NC		02/21/2025		804	(18)				(18)		786	786			
100108177	BOJIE	MD		05/24/2023		646	(15)				(15)		631	631			
10015769	LAS VEGAS	NV		07/09/2024		765	(20)				(20)		745	745			
10016642	MOX INNEY	TX		10/31/2024		908	(42)				(42)		866	866			
100177618	SNELLVILLE	GA		01/16/2025		774	(17)				(17)		757	757			
100209421	MC GHEYSVILLE	VA		04/29/2025		739	(28)				(28)		711	711			
100205164	SAN DIEGO	CA		05/01/2025		1 045	(29)				(29)		1 016	1 016			
100152868	CLOVIS	CA		05/17/2024		756	(5)				(5)		751	751			
100090775	TOOLE	UT		02/28/2023		810	(11)				(11)		799	799			
100195191	AUSTIN	TX		02/24/2025		806	(11)				(11)		795	795			
100180431	MOX INNEY	TX		11/25/2024		879	(4)				(4)		875	875			
100128820	HUDSON	NH		09/21/2023		4 239	(115)				(115)		4 124	4 124			
100172323	LOUISVILLE	KY		10/21/2024		1 259	(30)				(30)		1 229	1 229			
100149820	FONTANA	CA		04/29/2024		834	(24)				(24)		810	810			
100182161	NEW BERN	NC		12/12/2024		30 478	(136)				(136)		30 342	30 342			
100177620	FOLSOM	CA		01/16/2025		1 924	(67)				(67)		1 857	1 857			
100135804	MELISSA	TX		11/10/2023		877	(5)				(5)		872	872			
100173981	KISSIMEE	FL		10/31/2024		992	(46)				(46)		946	946			
100142619	GALVESTON	TX		02/08/2024		806	(16)				(16)		790	790			
100162754	ROME CITY	IN		06/12/2024		816	(18)				(18)		798	798			
100213928	APEX	NC		05/29/2025		824	(8)				(8)		816	816			
100163629	PATTERSON	CA		09/27/2024		1 109	(48)				(48)		1 061	1 061			
100203912	HESPERIA	CA		03/28/2025		721	(34)				(34)		687	687			
100150806	MELISSA	TX		05/08/2024		863	(13)				(13)		850	850			
100161157	FREEMPORT	NY		07/24/2024		706	(26)				(26)		680	680			
100195529	NORRIDGE	IL		01/24/2025		611	(29)				(29)		582	582			
100203933	SHELTON	WA		03/28/2025		716	(34)				(34)		682	682			
100164294	AUSTIN	TX		06/21/2024		21 471	(413)				(413)		21 058	21 058			
100196954	ANNA	TX		02/28/2025		829	(11)				(11)		818	818			
100173100	HOMESTEAD	FL		10/30/2024		746	(22)				(22)		724	724			
100147549	ORLANDO	FL		04/03/2024		829	(36)				(36)		793	793			
100155945	CEDAR PARK	TX		06/17/2024		871	(11)				(11)		860	860			
100195200	NORTH PORT	FL		11/07/2023		851	(13)				(13)		838	838			
100151919	HELIET	CA		07/10/2024		716	(23)				(23)		693	693			
100172408	NAIPIA	ID		10/23/2024		918	(18)				(18)		900	900			
100246282	JUSTICE	IL		10/10/2025		732	(19)				(19)		713	713			
100238567	RICHMOND	TX		09/19/2025		1 296	(38)				(38)		1 258	1 258			
4010080715	HARRISBURG	NC		09/27/2024		793	(9)				(9)		784	784			
100193992	NORTH POTOMAC	MD		01/09/2024		796	(19)				(19)		777	777			
100172430	PORT ORCHARD	WA		10/23/2024		13 335	(389)				(389)		12 946	12 946			
100020166	PLACENTIA	CA		07/17/2018		1 872	(17)				(17)		1 855	1 855			
4010060715	BALTIMORE	MD		10/27/2023		664	(16)				(16)		648	648			
100080918	TEBICOLA	CA		03/10/2022		1 658	(26)				(26)		1 632	1 632			
100142695	MERGED	CA		02/08/2024		955	(1)				(1)		954	954			
100216693	STATE COLLEGE	PA		06/23/2025		1 040	(22)				(22)		1 018	1 018			
100148663	PHOENIX	AZ		04/15/2024		946	(10)				(10)		936	936			
100244473	SANT JOSEPH	MI		09/29/2025		6 279	(227)				(227)		6 052	6 052			
100172429	KISSIMEE	FL		10/23/2024		854	(14)				(14)		840	840			
100065228	LOS ANGELES	CA		07/14/2021		2 101	(31)				(31)		2 070	2 070			
100192490	RIVERSIDE	CA		02/07/2025		2 215	(137)				(137)		2 078	2 078			
100255343	GLEN ALLEN	VA		11/25/2025		857	(33)				(33)		824	824			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100137672	GARDNER	MA		12/08/2023		737		(1)					736	736			
100071387	CAPE CORAL	FL		11/19/2021		1,876		(170)			(170)		1,706	1,706			
100202862	RAISON	WV		03/24/2025		752		(14)			(14)		738	738			
100153817	LAURENCEVILLE	GA		07/10/2024		603		(22)			(22)		581	581			
100177080	CRYSTAL LAKE	IL		01/16/2025		7,338		(132)			(132)		7,206	7,206			
100192744	WALDORF	MD		02/10/2025		810		(10)			(10)		800	800			
100084748	HOLLYWOOD	FL		06/02/2022		855		(32)			(32)		823	823			
100211713	HISTORIC NEW CASTLE	DE		05/19/2025		806		(5)			(5)		801	801			
100266798	DOIMERS GROVE	IL		12/23/2025		607		(15)			(15)		592	592			
10015824	NAPLES	FL		07/20/2023		8,726		(140)			(140)		8,586	8,586			
100132892	LAURENCEVILLE	GA		11/03/2023		727		(3)			(3)		724	724			
100174877	ARNOLD	CA		10/31/2024		718		(36)			(36)		682	682			
100254559	SUGAR HILL	GA		11/07/2025		1,472		(45)			(45)		1,427	1,427			
100090784	TINLEY PARK	IL		02/28/2023		625		(18)			(18)		607	607			
100172864	VICTORIA	NY		10/25/2024		3,771		(51)			(51)		3,720	3,720			
100213897	PHOENIXVILLE	PA		05/29/2025		835		(14)			(14)		821	821			
100168501	MOUNT SINAI	NY		09/30/2024		828		(28)			(28)		800	800			
100150777	LINDON	UT		05/07/2024		8,856		(136)			(136)		8,720	8,720			
100194278	WALKERSHA	WV		02/14/2025		803		(30)			(30)		773	773			
100203889	DAUPHRIES	VA		03/27/2025		777		(27)			(27)		750	750			
100192241	HEIET	CA		01/31/2025		748		(35)			(35)		713	713			
10078237	LOS ANGELES	CA		11/19/2024		1,061		(39)			(39)		1,022	1,022			
100065279	DAYTONA BEACH SHORES	FL		07/28/2021		1,765		(24)			(24)		1,741	1,741			
100157920	BLACKSTONE	VA		07/09/2024		755		(6)			(6)		749	749			
100146833	TEWALE TERRACE	FL		03/26/2024		723		(3)			(3)		720	720			
100195184	WEST CHESTER	PA		02/24/2025		724		(16)			(16)		708	708			
100212665	PALM COAST	FL		05/29/2025		731		(14)			(14)		717	717			
100118826	DECATUR	GA		06/08/2023		786		(23)			(23)		763	763			
100175185	GAITHERSBURG	MD		11/05/2024		974		(4)			(4)		970	970			
100198494	JARETTSVILLE	MO		02/28/2025		684		(26)			(26)		658	658			
100205760	MONROE	NY		04/14/2025		781		(7)			(7)		774	774			
100079627	HOLLYWOOD	FL		04/08/2022		1,428		(53)			(53)		1,375	1,375			
100163321	SAN BERNARDINO	CA		06/13/2024		611		(61)			(61)		550	550			
100109772	CHANDLER	AZ		06/04/2023		993		(8)			(8)		985	985			
100139156	NORTHRIIDGE	CA		12/28/2023		3,894		(64)			(64)		3,830	3,830			
100156001	BONITA SPRINGS	FL		06/18/2024		896		(40)			(40)		856	856			
100133814	AVONDALE	AZ		10/20/2023		641		(2)			(2)		639	639			
100247091	LOND BEACH	CA		10/22/2025		664		(17)			(17)		647	647			
100136129	POMPAHO BEACH	FL		12/18/2023		3,246		(217)			(217)		3,029	3,029			
100246301	BLUFFTON	SC		10/10/2025		1,007		(31)			(31)		976	976			
100214830	MESQUITE	TX		06/11/2025		7,104		(113)			(113)		6,991	6,991			
100023381	CYPRESS	TX		06/16/2018		1,844		(15)			(15)		1,829	1,829			
100205803	GEORGETOWN	TX		04/14/2025		757		(20)			(20)		737	737			
100215474	TOLEDO RIVER	NJ		06/12/2025		4,331		(88)			(88)		4,243	4,243			
100272919	SHOREWOOD	WI		01/08/2026		590		(9)			(9)		581	581			
100078498	WINNIPIEKE	FL		02/25/2022		1,487		(65)			(65)		1,422	1,422			
100066831	PLANTATION	RI		06/02/2021		1,365		5			5		1,370	1,370			
100200278	WONOSOCKET	GA		03/27/2025		695		(31)			(31)		664	664			
100203200	FRANKLIN SQUARE	NY		10/26/2018		1,135		(101)			(101)		1,236	1,236			
100029884	PROVO	UT		05/30/2024		7,838		(88)			(88)		7,750	7,750			

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020297	MORAN	UT		03/24/2025		778		(23)			(23)		755		755		
100185197	HUMELSTON	PA		01/24/2025		768		(8)			(8)		760		760		
100219046	FUQUAY VARINA	NC		06/27/2025		826		(33)			(33)		793		793		
100164650	TACOMA	WA		06/26/2024		435							435		435		
100245407	ALLEN	TX		10/06/2025		834		(30)			(30)		804		804		
100151738	RIO LINDA	CA		06/10/2024		66							66		66		
100257208	MOX INNEY	TX		11/26/2025		666		(19)			(19)		647		647		
100140723	CHARLOTTESVILLE	VA		01/09/2024		1,118		(14)			(14)		1,104		1,104		
100179562	DAVISVILLE	GA		11/21/2024		1,167		(15)			(15)		1,152		1,152		
100254470	RANSON	WV		11/07/2025		772		(10)			(10)		762		762		
100185936	STOCKTON	CA		12/26/2024		69							69		69		
100188557	PHOENIX	AZ		02/10/2025		751		(27)			(27)		724		724		
100135632	LITTLE EGG HARBOR TWP	NJ		11/10/2023		804		(9)			(9)		795		795		
100094609	WENDELL	NC		06/02/2022		843		(29)			(29)		814		814		
100205913	LAS VEGAS	NV		04/14/2025		809		(16)			(16)		793		793		
100188464	APEX	NC		01/08/2025		737		(25)			(25)		712		712		
100171379	WENTZVILLE	MO		10/16/2024		902		(24)			(24)		878		878		
100198315	MESA	AZ		02/28/2025		1,018		(32)			(32)		986		986		
100131972	COLUMBIA	SC		10/13/2023		1,188		(6)			(6)		1,162		1,162		
100115476	CHARLOTTE	NC		07/17/2023		870		(9)			(9)		861		861		
100211589	SACRAMENTO	CA		06/23/2025		726		(19)			(19)		707		707		
100255614	KNIGHTDALE	NC		11/24/2025		914		(14)			(14)		900		900		
100256460	PASADENA	CA		11/10/2025		712		(32)			(32)		680		680		
100055457	CHICAGO	IL		03/23/2021		1,401		(78)			(78)		1,323		1,323		
100028456	VICTORVILLE	CA		10/26/2018		1,746		69			69		1,815		1,815		
100192931	MEMPHIS	TN		02/10/2025		773		(13)			(13)		760		760		
100083988	STOCKTON	CA		07/12/2022		1,052		(2)			(2)		1,050		1,050		
100176015	WEST CHESTER	PA		12/20/2024		773		(8)			(8)		765		765		
100209469	BROOKFIELD	CT		04/29/2025		841		(7)			(7)		834		834		
100179419	WEST HARTFORD	CT		12/27/2024		725		(18)			(18)		707		707		
100144081	LAS VEGAS	NV		03/07/2024		783		(1)			(1)		782		782		
100255468	MIDDLETON	ID		11/24/2025		1,207		(18)			(18)		1,189		1,189		
100215966	TEPEE	AZ		06/12/2025		805		(11)			(11)		794		794		
100042864	SIMI VALLEY	CA		05/28/2020		1,516		(60)			(60)		1,456		1,456		
100245391	BOL INBROOK	IL		10/06/2025		813		(29)			(29)		784		784		
100133649	BARTLETT	WI		10/23/2023		793		(1)			(1)		792		792		
100199003	FARMINGTON	UT		02/28/2025		739		(144)			(144)		755		755		
100203697	VERO BEACH	FL		03/28/2025		753		(27)			(27)		726		726		
100168161	FOLSOM	CA		09/20/2024		852		(10)			(10)		842		842		
100174242	MANFELD	TX		10/31/2024		802		(25)			(25)		777		777		
100114535	MORENO VALLEY	CA		06/29/2023		644		(31)			(31)		613		613		
100192663	HOLLY SPRINGS	NC		02/10/2025		805		(9)			(9)		796		796		
100220682	SEWELL	NJ		07/18/2025		814		(11)			(11)		803		803		
100166453	BETHLEHEM	PA		09/25/2024		1,144		(23)			(23)		1,121		1,121		
100074144	SIXLERVILLE	NJ		12/09/2021		820		(15)			(15)		805		805		
100178234	HOBBS	NM		11/19/2024		284		(1)			(1)		283		283		
100161977	BASTROP	TX		07/31/2024		678		(44)			(44)		634		634		
100088867	SANTA ROSA BEACH	FL		11/15/2022		840		(7)			(7)		833		833		
100146897	CHICAGO	IL		03/26/2024		778		(9)			(9)		769		769		
100086919	ST GEORGE	UT		10/24/2022		1,207		(14)			(14)		1,193		1,193		
100168701	WHITE LAKE	MI		09/25/2024		695		(19)			(19)		676		676		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157691	ASHEVILLE	NC		06/28/2024		603		(29)			(29)		574		574		
100083674	ORLANDO	FL		06/21/2022		1,038		(34)			(34)		1,004		1,004		
100293181	AURORA	CO		06/14/2025		673		(24)			(24)		649		649		
100165222	BAKERSFIELD	CA		01/24/2025		817		(2)			(2)		815		815		
100153261	GREEN VALLEY	CA		05/30/2024		875		(13)			(13)		862		862		
100137339	KATY	TX		12/01/2023		607		(19)			(19)		588		588		
100194450	BAKERSFIELD	CA		02/14/2025		753		(22)			(22)		731		731		
100194504	HENDERSON	NV		02/14/2025		760		(35)			(35)		725		725		
100180167	PORTLAND	OR		11/25/2024		3,427		(111)			(111)		3,316		3,316		
100120751	ANNA	TX		08/25/2023		848		(7)			(7)		841		841		
100214784	RICHFIELD	MI		06/11/2025		1,034		(22)			(22)		1,012		1,012		
100155904	BRIDGEPORT	CT		06/17/2024		842		(11)			(11)		831		831		
100201412	NEW ORLEANS	LA		03/12/2025		796		(11)			(11)		785		785		
100247260	MOUNT JACKSON	VA		10/23/2025		792		(19)			(19)		773		773		
100244474	RALEIGH	NC		09/29/2025		799		(26)			(26)		773		773		
100090703	WEST BABYLON	NY		12/29/2022		737		(27)			(27)		710		710		
100216673	TOUS RIVER	NJ		06/23/2025		702		(21)			(21)		681		681		
100148748	WAKE FOREST	NC		04/17/2024		851		(9)			(9)		842		842		
100201423	DENTON	TX		03/12/2025		645		(30)			(30)		615		615		
100226792	WESLEY CAPEL	FL		07/30/2025		1,231		(21)			(21)		1,210		1,210		
100219365	CLATHE	KS		06/30/2025		734		(19)			(19)		715		715		
100119273	BAKERSFIELD	CA		07/31/2023		914		(1)			(1)		913		913		
100108986	CHARLOTTE	NC		05/31/2023		779		(23)			(23)		756		756		
100091413	MINNEAPOLIS	MI		02/22/2023		872		(6)			(6)		864		864		
100266821	FISHERS	IN		12/29/2025		592		(6)			(6)		586		586		
100216751	HACKBERRY	LA		06/27/2025		3,072		(99)			(99)		2,973		2,973		
100255713	NEWARK	NJ		11/24/2025		870		(9)			(9)		861		861		
100180559	SACRAMENTO	CA		11/26/2024		5,988		(174)			(174)		5,694		5,694		
100194703	ANTIOCH	TN		02/21/2025		780		(13)			(13)		767		767		
100148099	HUTTO	TX		04/10/2024		911							911		911		
100174097	ORANGE BEACH	AL		10/31/2024		705		(24)			(24)		681		681		
100153257	TAMPA	FL		05/30/2024		153,707		(2,602)			(2,602)		151,105		151,105		
100054032	CHURCHVILLE	MD		03/23/2021		944		(59)			(59)		885		885		
100118145	CORPUS CHRISTI	TX		07/20/2023		373		(14)			(14)		359		359		
100218177	VACAVILLE	CA		07/22/2025		1,273		(49)			(49)		1,224		1,224		
100103090	ROOSEVELT	NY		04/21/2023		808		(34)			(34)		774		774		
100212269	ALBURN	VA		05/28/2025		6,347		(132)			(132)		6,215		6,215		
100055012	HIALEAH	FL		03/23/2021		1,605		(76)			(76)		1,529		1,529		
100166067	FREEDRICKSBURG	VA		09/09/2024		740		(14)			(14)		726		726		
100148069	YOUNGSVILLE	LA		04/10/2024		853		(6)			(6)		847		847		
100152751	HOT SPRINGS	AR		05/22/2024		629		(27)			(27)		602		602		
100172609	FOUNTAIN HILLS	AZ		10/23/2024		737		(18)			(18)		719		719		
100162613	WESTAMPTON	NJ		12/12/2024		832		(12)			(12)		820		820		
100194788	SAN ANTONIO	TX		02/21/2025		826		(6)			(6)		820		820		
100146636	SALADO	TX		03/26/2024		774		(5)			(5)		769		769		
100147925	WESTON	FL		04/08/2024		966		(2)			(2)		964		964		
100218686	DENVER	CO		06/27/2025		3,200		(76)			(76)		3,124		3,124		
100171787	MENFEE	CA		10/17/2024		26,241		(442)			(442)		25,799		25,799		
100243705	SUGARLOAF	CA		09/29/2025		635		(30)			(30)		605		605		
100246144	OCEAN PINES	MD		10/08/2025		3,079		(136)			(136)		2,943		2,943		
100071936	SILVER CLIFF	CO		11/19/2021		1,637		(62)			(62)		1,575		1,575		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175063	LAS VEGAS	NV		11/05/2024		772		(21)			(21)		751	751			
100166019	MODERNA	CA		09/06/2024		10,620		(165)			(165)		10,455	10,455			
100173741	WEST CHESTER	PA		10/30/2024		773		(35)			(35)		738	738			
100201795	CHICAGO	IL		03/16/2025		763		(20)			(20)		743	743			
100194968	LIVINGSTON MANOR	NV		02/14/2025		693		(17)			(17)		676	676			
100164047	MOSELEY	VA		06/21/2024		643		(36)			(36)		607	607			
100158712	RALEIGH	NC		07/10/2024		855		(2)			(2)		853	853			
100244671	GRANBY	CO		09/29/2025		1,200		(58)			(58)		1,142	1,142			
100157523	CANTON	OH		02/20/2025		725		(39)			(39)		686	686			
100193543	CAPE CORAL	FL		12/18/2023		1,269		(4)			(4)		1,265	1,265			
100272908	ATLANTA	GA		01/08/2026		289		(10)			(10)		279	279			
100207936	PHILADELPHIA	PA		04/29/2025		732		(25)			(25)		707	707			
100193109	DALLAS	TX		12/28/2023		674		(17)			(17)		657	657			
100267192	COVINGTON	GA		12/23/2025		829		(23)			(23)		806	806			
100272869	MAITLAND	FL		01/08/2026		551		(12)			(12)		539	539			
100229597	BRIDGTON	ME		06/15/2025		448		(18)			(18)		430	430			
100065767	BOTHELL	WA		07/28/2021		1,812		(46)			(46)		1,766	1,766			
100261354	FORT MYERS	FL		12/08/2025		836		(23)			(23)		813	813			
100236969	WESLEY CHAPEL	FL		09/12/2025		320,353		(1,892)			(1,892)		318,461	318,461			
100209888	MURRISVILLE	PA		06/11/2025		26,560		(726)			(726)		25,834	25,834			
100247022	JENSEN BEACH	FL		10/22/2025		850		(25)			(25)		825	825			
100193406	TAMPA	FL		02/10/2025		809		(13)			(13)		796	796			
100163221	DAVENPORT	FL		06/13/2024		814		(11)			(11)		803	803			
4010078035	PITTSBURGH	PA		06/27/2024		660		(17)			(17)		643	643			
100174183	SAINT PETERSBURG	FL		10/31/2024		713		(27)			(27)		686	686			
100172571	LAS VEGAS	NV		10/23/2024		786		(25)			(25)		761	761			
100192163	SPARKS	NV		01/31/2025		748		(20)			(20)		728	728			
100216574	ALBUQU	WA		06/23/2025		780		(11)			(11)		769	769			
100079144	VENTURA	CA		02/24/2022		1,662		(18)			(18)		1,644	1,644			
100151612	PHOENIX	AZ		05/10/2024		647		(15)			(15)		632	632			
100235943	CHARLOTTE	NC		09/04/2025		901		(6)			(6)		895	895			
100246460	MILWAUKEE	WI		10/10/2025		870		(29)			(29)		841	841			
100167772	GRANDVIEW	MO		09/19/2024		13,881		(227)			(227)		13,654	13,654			
100046495	WOODBRIDGE	VA		11/20/2020		1,098		(27)			(27)		1,071	1,071			
100134563	LEESBURG	VA		10/30/2023		6,991		(189)			(189)		6,802	6,802			
100119619	PERFIS	CA		07/31/2023		728		(18)			(18)		710	710			
100191072	SAINT AUGUSTINE	FL		01/29/2025		829		(11)			(11)		818	818			
100266793	ACKWORTH	GA		12/29/2025		253		(7)			(7)		246	246			
100218473	PHOENIX	AZ		06/27/2025		9,229		(229)			(229)		9,000	9,000			
100177663	AURORA	CO		01/16/2025		469		(18)			(18)		451	451			
100202659	AURORA	CO		03/24/2025		1,486		(30)			(30)		1,456	1,456			
100160540	HENDERSON	NV		07/19/2024		741		(40)			(40)		701	701			
100277331	MIAMI	FL		02/12/2026		233		(10)			(10)		223	223			
100055702	MIDDLETOWN	NJ		03/23/2021		1,061		79			79		1,140	1,140			
100169549	HAMILTON	NJ		09/27/2024		783		(4)			(4)		779	779			
100238778	REDMOND	WA		09/23/2025		2,110		(58)			(58)		2,052	2,052			
100140575	ANNA	TX		01/19/2024		1,219		(22)			(22)		1,197	1,197			
100273693	WALLINGFORD	CT		07/26/2026		254		(6)			(6)		246	246			
100273827	NAPLES	FL		01/26/2026		257		(11)			(11)		246	246			
100277591	CLEVELAND HEIGHTS	OH		02/13/2026		257		(9)			(9)		248	248			
100220966	GLEN ALLEN	VA		07/16/2025		733		(24)			(24)		709	709			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026624	HOT SPRINGS	AR		12/23/2025		269	(12)	(12)			(12)		257	257			
100277297	INDIANAPOLIS	IL		02/12/2026		260	(2)	(2)			(2)		258	258			
10015489	AVENTURA	FL		07/19/2024		825	(44)	(44)			(44)		781	781			
100190709	SPRING	TX		01/28/2025		2,353	(45)	(45)			(45)		2,308	2,308			
10022009	HUBBARD	OR		08/14/2025		818	(31)	(31)			(31)		787	787			
10011390	KENT	WA		06/29/2023		887	(34)	(34)			(34)		853	853			
10023127	BROOKINGS	OR		06/14/2025		712	(22)	(22)			(22)		690	690			
10027504	PISCATAWAY FOREST	NC		02/13/2026		291	(6)	(6)			(6)		285	285			
100023797	SPRINGFIELD	VA		09/04/2018		1,851	(17)	(17)			(17)		1,834	1,834			
100158766	WAKE FOREST	NC		07/10/2024		858	(6)	(6)			(6)		852	852			
100205798	SPANISH FORK	UT		04/14/2025		4,107	(102)	(102)			(102)		4,005	4,005			
100132674	AVONDALE	AZ		11/03/2023		1,555	(32)	(32)			(32)		1,503	1,503			
100216553	LANCASTER	CA		06/20/2025		498	(9)	(9)			(9)		489	489			
100083660	LINWOOD	CA		06/23/2022		1,412	(11)	(11)			(11)		1,401	1,401			
100254369	SOUTHPORT	NC		11/07/2025		19,186	(380)	(380)			(380)		18,806	18,806			
100065443	DARLINGTON	VA		07/28/2021		1,865	(1)	(1)			(1)		1,864	1,864			
100236191	GARDEN CITY	GA		09/10/2025		1,352	(27)	(27)			(27)		1,325	1,325			
100164399	WAKE FOREST	NC		08/21/2024		822	(14)	(14)			(14)		808	808			
100132039	SUWANEE	GA		10/13/2023		1,133	(1)	(1)			(1)		1,132	1,132			
100108074	MARPERO	LA		06/05/2023		2,986	(17)	(17)			(17)		2,969	2,969			
100202992	SPRINGFIELD	VA		03/21/2025		1,333	(58)	(58)			(58)		1,275	1,275			
100190726	JACKSONVILLE	FL		01/27/2025		4,328	(69)	(69)			(69)		4,259	4,259			
100147091	TRACY	CA		03/28/2024		517	(2)	(2)			(2)		515	515			
100067687	BLOOMFIELD	NJ		09/23/2021		2,343	(37)	(37)			(37)		2,306	2,306			
100276984	WALDORF	MD		01/30/2026		384	(6)	(6)			(6)		378	378			
100272626	PORT HENRIE	CA		01/09/2026		386	(1)	(1)			(1)		385	385			
100057993	PASO ROBLES	CA		06/30/2021		2,390	(54)	(54)			(54)		2,336	2,336			
100171487	ANNA	TX		10/16/2024		914	(17)	(17)			(17)		897	897			
100138088	GERMANTOWN	MD		12/13/2023		562	(7)	(7)			(7)		555	555			
100205613	GLADSTONE	OR		05/09/2025		1,118	(53)	(53)			(53)		1,065	1,065			
100150960	CHARLOTTE	NC		05/08/2024		768	(17)	(17)			(17)		751	751			
100044155	FOUNTAIN VALLEY	CA		08/19/2020		1,455	(7)	(7)			(7)		1,448	1,448			
100205762	CYPRESS	TX		04/14/2025		813	(17)	(17)			(17)		796	796			
100172335	HELEN	GA		10/23/2024		833	(17)	(17)			(17)		816	816			
100163956	KATY	TX		08/13/2024		2,353	(57)	(57)			(57)		2,296	2,296			
100298273	GREEN VALLEY	CA		12/05/2025		492	(23)	(23)			(23)		469	469			
100206290	FORT COLLINS	CO		04/17/2025		857	(22)	(22)			(22)		835	835			
100186886	LAURENCEVILLE	GA		12/31/2024		821	(21)	(21)			(21)		800	800			
100188314	TWIN HARBOR	CA		01/08/2025		874	(10)	(10)			(10)		864	864			
100277545	LENOIR	NC		02/13/2026		250	(6)	(6)			(6)		244	244			
100160963	YUCAIPA	CA		07/24/2024		697	(24)	(24)			(24)		673	673			
100293932	CLOVIS	CA		12/05/2025		518	(25)	(25)			(25)		493	493			
100268412	PAYSON	AZ		12/29/2025		510	(17)	(17)			(17)		493	493			
100159465	LAUREL	MD		07/15/2024		847	(13)	(13)			(13)		834	834			
100168449	AUBURN	WA		09/25/2024		780	(20)	(20)			(20)		760	760			
100146879	LEANDER	TX		03/26/2024		1,494	(32)	(32)			(32)		1,462	1,462			
100268678	TRIVY	MI		12/29/2025		520	(14)	(14)			(14)		506	506			
100273110	HILLSBORO	OR		01/15/2026		259	(6)	(6)			(6)		253	253			
100206466	JACKSONVILLE	FL		04/22/2025		6,228	(326)	(326)			(326)		5,902	5,902			
100055757	GOSHEN	NY		03/23/2021		1,144	(128)	(128)			(128)		1,016	1,016			
100115651	BALTIMORE	MD		07/19/2023		819	(28)	(28)			(28)		791	791			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100137897	ORLANDO	FL		12/08/2023		585	(17)				(17)		588	(17)	568		
100272560	CHARLOTTE	NC		01/08/2026		524	(5)				(5)		519		519		
100188297	RALEIGH	NC		01/08/2025		885	(1)				(1)		884		884		
100268536	MATTHEWS	NC		12/29/2025		538	(6)				(6)		532		532		
100101746	NEIGHBURH	NY		03/31/2023		564		99			99		663		663		
100204635	NAPLES	FL		04/04/2025		720		(9)			(9)		711		711		
100273199	SAN DIEGO	CA		01/15/2026		278	(5)				(5)		273		273		
100286331	FORT WORTH	TX		12/29/2025		556		(11)			(11)		545		545		
100273130	KEARNS	UT		01/15/2026		282	(3)				(3)		279		279		
100277457	LA GRANGE PARK	IL		02/13/2026		572		(15)			(15)		557		557		
100221632	LAS VEGAS	NV		07/23/2025		654		(19)			(19)		635		635		
100272572	COLORADO SPRINGS	CO		01/08/2026		515		(17)			(17)		498		498		
100175157	BARTLETT	NH		11/05/2024		695		(5)			(5)		690		690		
100273339	CAVE CREEK	AZ		01/20/2026		314		(10)			(10)		304		304		
100207113	NORTH LAS VEGAS	NV		04/24/2025		754	(26)	(26)			(26)		728		728		
100287006	FLETCHER	NC		06/11/2025		800		(19)			(19)		781		781		
100100296	SUN CITY WEST	AZ		03/24/2023		190		(5)			(5)		185		185		
100048841	PANDRMA CITY	CA		11/20/2020		1,961		(113)			(113)		1,848		1,848		
100175081	CALIFESIA	CA		11/05/2024		687		(55)			(55)		632		632		
100247355	CHARLOTTE	NC		10/24/2025		671		(32)			(32)		639		639		
100171722	MCKINNEY	TX		10/17/2024		738		(14)			(14)		724		724		
100164241	WINCHESTER	VA		06/21/2024		1,476		(41)			(41)		1,435		1,435		
100272804	EMETT	ID		01/15/2026		228	(6)				(6)		220		220		
100205059	BRANBLETON	VA		04/11/2025		694		(33)			(33)		661		661		
100212049	FORT LAUDERDALE	FL		06/27/2025		728		(2)			(2)		726		726		
100215281	MURPHY	TX		06/12/2025		786		(14)			(14)		774		774		
100157663	DAVENPORT	FL		06/28/2024		768		(10)			(10)		758		758		
100268679	SANT LOUIS	MO		12/29/2025		715		(26)			(26)		689		689		
100198511	ELKTON	MD		02/28/2025		1,055		(26)			(26)		1,029		1,029		
100210468	SANTA ANA	CA		05/12/2025		1,031		(30)			(30)		1,001		1,001		
100063748	CHARLESTON	SC		07/01/2021		1,173		(5)			(5)		1,168		1,168		
100219616	FAIR OAKS	CA		07/07/2025		730		(26)			(26)		704		704		
100149797	WILLIS	TX		04/26/2024		709		(26)			(26)		683		683		
100213717	MILWAUKEE	WI		05/29/2025		2,319		(50)			(50)		2,269		2,269		
100149646	DIPPING SPRINGS	TX		04/26/2024		1,471		(33)			(33)		1,438		1,438		
100255884	SEVIERVILLE	TN		11/24/2025		768		(26)			(26)		742		742		
100258327	CHICAGO	IL		12/05/2025		777		(35)			(35)		742		742		
100273360	SAN LOUIS 08190	CA		01/16/2026		521		(25)			(25)		496		496		
100261341	RIVIERA BEACH	FL		12/08/2025		767		(24)			(24)		743		743		
100120216	LEESBURG	VA		06/18/2023		926		(10)			(10)		916		916		
100261618	MONTEREY PARK	CA		12/15/2025		539		(16)			(16)		521		521		
100054050	PARLIN	NJ		03/23/2021		893							893		893		
100221314	VIOLET	LA		07/22/2025		695		(16)			(16)		679		679		
100159719	TRUMBULL	CT		07/10/2024		770		(13)			(13)		757		757		
100255902	REDDING	CA		11/24/2025		821		(23)			(23)		798		798		
100261172	JERSEY CITY	NJ		12/05/2025		827		(29)			(29)		798		798		
100261088	HOBOKEN	NJ		12/08/2025		817		(19)			(19)		798		798		
100261307	LAS VEGAS	NV		12/08/2025		547		(13)			(13)		534		534		
100264944	PARISH	FL		12/17/2025		508		(24)			(24)		484		484		
100246321	DAVIS	CA		10/10/2025		2,942		(45)			(45)		2,897		2,897		
100235079	CHICAGO	IL		06/28/2025		800		(19)			(19)		781		781		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100206934	LAUREL	MD		04/25/2025		676		(32)					644		644		
100273795	HOOVER	AL		01/23/2026		837		(32)					805		805		
100294511	OAK ISLAND	NC		11/07/2025		830		(24)					806		806		
100143661	PROVIDENCE	UT		02/22/2024		638		(23)					615		615		
100130276	GRAYS LAKE	IL		09/28/2023		523		(13)					510		510		
100273264	FORT MOHAWE	AZ		01/16/2026		552		(5)					547		547		
100062634	BLOOMFIELD	NJ		07/01/2021		2,997		(22)					2,975		2,975		
100171437	VANCOUVER	WA		10/16/2024		908		(19)					889		889		
100267239	MESA	AZ		12/24/2025		855		(23)					832		832		
100118127	PORT SAINT LUCIE	FL		07/20/2023		752		(26)					726		726		
100253679	MANHAWKIN	NJ		10/30/2025		848		(10)					838		838		
100253901	BLUE RIDGE	GA		10/30/2025		856		(20)					838		838		
100261405	LEESBURG	VA		12/08/2025		855		(18)					838		838		
100255381	WESTFIELD	NJ		11/24/2025		568		(8)					560		560		
100119357	MELISSA	TX		07/31/2023		882		(6)					876		876		
100210202	GALENA	IL		05/07/2025		787		(8)					779		779		
100139475	BURNET	TX		12/28/2023		799		(19)					780		780		
100166264	OAK ISLAND	NC		09/09/2024		1,373		(27)					1,346		1,346		
100147643	LAS VEGAS	NV		04/04/2024		847		(4)					843		843		
100195180	WESTMINSTER	NJ		02/24/2025		760		(22)					738		738		
100067718	HALLANDALE BEACH	FL		09/23/2021		1,731		(48)					1,683		1,683		
100150765	REDWOOD CITY	CA		05/07/2024		8,547		(206)					8,341		8,341		
100076868	ST CHARLES	IL		02/02/2022		1,164		(47)					1,117		1,117		
100109757	LOS ANGELES	CA		06/16/2023		7,383		(82)					7,301		7,301		
100156866	ENFIELD	CT		06/27/2024		686		(16)					670		670		
100247384	MILWAUKEE	WI		10/24/2025		712		(19)					693		693		
100266644	GREINA	LA		12/29/2025		927		(5)					922		922		
100171466	PHOENIX	AZ		10/16/2024		1,021		(39)					982		982		
100156504	PROVO	UT		07/10/2024		758		(12)					746		746		
100140532	BAKERSFIELD	CA		01/19/2024		856		(10)					846		846		
100091288	FORT MORGAN	CO		01/31/2023		637		(44)					593		593		
100146748	VISALIA	CA		03/20/2024		641		(36)					605		605		
100188555	LOWELL	MA		01/08/2025		2,737		(43)					2,694		2,694		
100065415	WEST NEW YORK	NJ		07/28/2021		1,844		(26)					1,818		1,818		
100175175	MOCKNEY	TX		11/05/2024		854		(26)					828		828		
100265482	FAIRBURN	GA		12/19/2025		978		(33)					945		945		
100273636	SPRINGFIELD	VA		01/23/2026		495		(20)					475		475		
100219237	LITCHFIELD PARK	AZ		06/30/2025		768		(20)					748		748		
100254425	ARLINGTON	VA		11/07/2025		978		(32)					946		946		
100189462	ROCKLEDGE	FL		01/08/2025		785		(12)					773		773		
100203317	RALEIGH	NC		03/27/2025		2,341		(73)					2,268		2,268		
100165483	POOLER	GA		08/29/2024		828		(17)					811		811		
100087032	CONROE	TX		11/04/2022		1,182		(66)					1,116		1,116		
100148498	STUART	FL		04/12/2024		778		(18)					760		760		
100272022	CYPRESS	TX		01/06/2026		507		(18)					489		489		
100277536	ARLINGTON	VA		02/13/2026		1,001		(23)					978		978		
100129443	HOLLYWOOD	FL		09/15/2023		921		(31)					890		890		
100196597	SAN JACINTO	CA		11/22/2023		638		(13)					625		625		
100247606	LUCAS	TX		10/29/2025		783		(36)					747		747		
100246022	ROSLYN	NY		10/07/2025		770		(23)					747		747		
100199067	LAWRENCEVILLE	GA		02/28/2025		8,474		(23)					8,451		8,451		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100142627	LONGWOOD	FL		02/08/2024		.817	(15)				(15)		.802		.802		
100120358	PEARLAND	TX		06/18/2023		.716	(21)				(21)		.695		.695		
100175271	GAINESVILLE	VA		11/05/2024		.882	(9)				(9)		.873		.873		
100171501	MOX INEY	TX		10/16/2024		.892	(19)				(19)		.873		.873		
100243713	LOS ANGELES	CA		09/29/2025		.528	(17)				(17)		.511		.511		
100246540	HACKENSACK	NJ		10/10/2025		.795	(30)				(30)		.765		.765		
100267097	BRIGHT ME	NJ		12/23/2025		.785	(20)				(20)		.765		.765		
100253510	JACKSONVILLE	FL		10/30/2025		.627	(10)				(10)		.617		.617		
100128876	GRABURY	TX		09/21/2023		.642	(17)				(17)		.625		.625		
100091310	GODDLETTSVILLE	TN		01/13/2023		.749	(7)				(7)		.742		.742		
100148259	SAN ANTONIO	TX		04/12/2024		.910	(8)				(8)		.902		.902		
100226706	AVON	CO		07/30/2025		1.310	(33)				(33)		1.277		1.277		
100261342	LAKEWOOD	CO		12/08/2025		1.069	(27)				(27)		1.042		1.042		
100194637	HOUSTON	TX		10/30/2023		.664	(14)				(14)		.650		.650		
100141534	KISSIMEE	FL		01/30/2024		.412	(8)				(8)		.404		.404		
100246564	HOUSTON	TX		10/15/2025		.680	(32)				(32)		.648		.648		
100213890	WOODSTOCK	GA		05/29/2025		1.646	(11)				(11)		1.635		1.635		
100254565	SIMI VALLEY	CA		11/07/2025		1.111	(33)				(33)		1.078		1.078		
100254551	WESTPORT	CT		11/07/2025		.832	(21)				(21)		.811		.811		
100235731	PHOENIA	HI		09/22/2025		2.561	(121)				(121)		2.440		2.440		
100144943	RICHMOND	TX		03/07/2024		.744	(24)				(24)		.720		.720		
100244948	RICHMOND	TX		09/29/2025		1.020	(39)				(39)		.981		.981		
100147009	AUSTIN	TX		03/27/2024		.832	(13)				(13)		.819		.819		
100255566	KING OF PRUSSIA	PA		11/24/2025		1.117	(23)				(23)		1.094		1.094		
100258087	RICHMOND	TX		11/26/2025		1.121	(27)				(27)		1.094		1.094		
100272894	FORT WORTH	TX		01/08/2026		.557	(6)				(6)		.551		.551		
100179581	DAVISVILLE	GA		11/21/2024		1.861	(20)				(20)		1.841		1.841		
100221468	MYRTLE BEACH	SC		07/22/2025		1.139	(33)				(33)		1.106		1.106		
100055983	MESA	AZ		03/23/2021		2.800	(64)				(64)		2.736		2.736		
100246724	SODUS POINT	NY		10/15/2025		.710	(29)				(29)		.681		.681		
100235372	SANTA MARIA	CA		06/29/2025		.715	(34)				(34)		.681		.681		
100158136	CHARLOTTE	NC		07/09/2024		.712	(13)				(13)		.699		.699		
100188906	HUMBLE	TX		01/09/2025		3.758	(64)				(64)		3.694		3.694		
100247125	JURIPA VALLEY	CA		10/23/2025		.732	(34)				(34)		.698		.698		
100220371	WINCHESTER	MA		07/14/2025		.627	(13)				(13)		.614		.614		
100216097	CORNELIUS	NC		06/17/2025		.421	(20)				(20)		.401		.401		
100165377	LA MARQUE	TX		06/29/2024		.764	(20)				(20)		.744		.744		
100219825	SPRING	TX		07/08/2025		1.647	(34)				(34)		1.613		1.613		
100244456	MANTOLOKING	NJ		09/29/2025		103.424	(3.424)				(3.424)		100.000		100.000		
100069669	LAKELAND	FL		09/01/2021		1.912	(11)				(11)		1.911		1.911		
100186438	CHARLOTTE	NC		12/30/2024		.778	(18)				(18)		.760		.760		
100261741	FOREY	TX		12/12/2025		.979	(28)				(28)		.951		.951		
100243224	SUPRISE	AZ		09/26/2025		.756	(23)				(23)		.733		.733		
100171369	WASHINGTON	DC		10/16/2024		.897	(24)				(24)		.873		.873		
100175052	MADERA	CA		11/05/2024		1.177	(39)				(39)		1.138		1.138		
100055006	KEARNY	NJ		03/23/2021		.947	(133)				(133)		.814		.814		
100245019	DULUTH	GA		09/29/2025		.732	(35)				(35)		.697		.697		
100068142	EVERETT	WA		06/25/2021		1.826	(18)				(18)		1.808		1.808		
100228018	DECATUR	GA		09/10/2025		.518	(16)				(16)		.502		.502		
100243710	LOS ANGELES	CA		09/29/2025		.767	(16)				(16)		.751		.751		
100237075	VERO BEACH	FL		09/12/2025		.753	(2)				(2)		.751		.751		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156554	KANAB	UT		06/24/2024		839		(2)			(2)		837				
100246791	HANVER/RAW	NY		10/15/2025		786		(34)			(34)		752				
100246719	QUOGUE	NY		10/15/2025		529		(26)			(26)		503				
100182518	BOULE	MD		12/12/2024		16,507		(93)			(93)		16,414				
100235900	CLATHE	KS		09/04/2025		652		(16)			(16)		636				
100245662	PORT ROYAL	SC		10/06/2025		652		(16)			(16)		636				
100055988	NEW ORLEANS	LA		03/26/2021		1,926		(55)			(55)		1,871				
100065943	EASTON	MA		07/23/2021		2,765		(105)			(105)		2,660				
100261678	ARNOLD	CA		12/12/2025		792		(27)			(27)		765				
100268197	BOCA RATON	FL		12/29/2025		276		(6)			(6)		270				
100244575	PLACENTIA	CA		09/29/2025		798		(29)			(29)		769				
100236893	FRESNO	CA		09/23/2025		784		(15)			(15)		769				
100133534	MIAMI	FL		10/19/2023		650		(31)			(31)		619				
100171524	RENO	NV		10/16/2024		1,041		(2)			(2)		1,039				
100166613	COLUMBUS	OH		06/24/2024		775		(14)			(14)		761				
100226900	CHARLESTON	SC		07/30/2025		1,659		(62)			(62)		1,597				
100255498	EDMOND	OK		11/24/2025		1,083		(35)			(35)		1,048				
100253682	SNEADS FERRY	NC		10/30/2025		812		(24)			(24)		788				
100261167	COLUMBIA	SC		12/05/2025		1,073		(31)			(31)		1,042				
100134017	PHILADELPHIA	PA		10/25/2023		638		(15)			(15)		623				
100236316	BAY POINT	CA		09/10/2025		682		(14)			(14)		668				
100245639	ADELANTO	CA		10/06/2025		691		(23)			(23)		668				
100272256	CHEYEN	WY		01/08/2026		550		(10)			(10)		540				
100272259	LAUREL	MD		01/08/2026		555		(15)			(15)		540				
100236300	PASADENA	CA		09/19/2025		810		(3)			(3)		807				
100255082	SACRAMENTO	CA		10/30/2025		829		(22)			(22)		807				
100173264	DAVISVILLE	GA		10/30/2024		998		(7)			(7)		951				
100161054	HILTON HEAD ISLAND	SC		07/24/2024		5,195		(124)			(124)		5,071				
100236188	COOK	IL		09/10/2025		702		(21)			(21)		681				
100226914	TOLEDO	OH		09/10/2025		708		(23)			(23)		685				
100230017	WEST HARTFORD	CT		06/22/2025		686		(1)			(1)		685				
100253553	TIPTONVILLE	TN		10/30/2025		716		(30)			(30)		686				
100173995	STAR	ID		10/31/2024		713		(34)			(34)		679				
100147002	NAPLES	FL		03/27/2024		831		(7)			(7)		824				
100159470	UNION HALL	VA		07/10/2024		713		(21)			(21)		692				
100244555	MARCO ISLAND	FL		09/29/2025		848		(21)			(21)		827				
100253716	RALEIGH	NC		10/30/2025		850		(21)			(21)		829				
100261655	BIG BEAR CITY	CA		12/08/2025		807		(29)			(29)		778				
100215589	BOWLIRE	GA		06/12/2025		1,022		(23)			(23)		999				
100160089	PASCO	WA		07/17/2024		703		(9)			(9)		694				
100150763	DURHAM	NC		05/07/2024		877		(6)			(6)		869				
100228314	TULSON	AZ		06/11/2025		727		(25)			(25)		702				
100237063	CINCINNATI	KY		09/12/2025		717		(15)			(15)		702				
100065543	ENGLEWOOD	CO		07/28/2021		1,821		(28)			(28)		1,793				
100150002	CHARLOTTE	NC		06/07/2024		2,057		(24)			(24)		2,033				
100221626	PALM COAST	FL		07/23/2025		3,573		(134)			(134)		3,439				
100236911	BETHLEHEM	PA		09/23/2025		808		(20)			(20)		788				
100244831	MERIDIAN	ID		09/29/2025		826		(19)			(19)		807				
100169705	APPLE VALLEY	CA		09/27/2024		757		(24)			(24)		733				
100142750	PORT SAINT LUCIE	FL		02/08/2024		775		(5)			(5)		770				
100150736	MARCO ISLAND	FL		05/08/2024		765		(16)			(16)		749				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100244901	HILLSDALE	NJ		09/29/2025		751		(32)			(32)		719				
100238365	LAGUNA HILLS	CA		09/19/2025		751		(32)			(32)		719				
100086078	CUTLER BAY	FL		10/25/2022		1,090		(29)			(29)		1,061				
100272529	CAROLINA BEACH	NC		01/08/2026		802	(4)	(4)			(4)		798				
100247192	AUSTIN	TX		10/23/2025		748		(28)			(28)		720				
100170176	MARIETTA	GA		10/08/2024		837		(23)			(23)		814				
100244759	GREEN BAY	WI		09/29/2025		765		(28)			(28)		737				
100246481	PARISH	FL		10/10/2025		766		(29)			(29)		737				
100143213	WISLEY CHAPEL	FL		02/16/2024		782		(17)			(17)		765				
100173229	CHARLOTTE	NC		10/30/2024		968		(12)			(12)		956				
100152651	IDAHO FALLS	ID		05/17/2024		765		(11)			(11)		754				
100144356	SACRAMENTO	CA		03/07/2024		800		(18)			(18)		782				
100228267	MENTONE	CA		06/11/2025		884		(25)			(25)		859				
100202869	MANASSAS	VA		03/24/2025		673		(30)			(30)		643				
100175469	FLUSHING	NY		12/23/2024		852		(20)			(20)		832				
100236553	TRACY	CA		09/12/2025		786		(29)			(29)		757				
100114870	WOODSTOCK	GA		07/14/2023		1,221		(23)			(23)		1,198				
100099574	DAVENPORT	FL		04/06/2023		808		(3)			(3)		805				
100055654	LAHAINA	HI		07/27/2021		1,283		(44)			(44)		1,239				
100195381	BALTIMORE	MD		02/24/2025		738		(14)			(14)		724				
100236304	OVERGAARD	AZ		09/10/2025		800		(26)			(26)		774				
100247034	RIO RICO	AZ		10/22/2025		1,068		(39)			(39)		1,029				
100161460	PANAMA CITY BEACH	FL		07/30/2024		90,633		(2,589)			(2,589)		88,044				
100174763	CONVERS	GA		10/31/2024		848		(40)			(40)		808				
100244343	FORT WALTON BEACH	FL		09/29/2025		797		(23)			(23)		774				
100151376	HENDERSON	NV		05/10/2024		1,050		(18)			(18)		1,032				
100145814	PALM SPRINGS	CA		05/08/2024		776		(10)			(10)		766				
100229808	HARTFORD	CT		06/18/2025		700		(28)			(28)		672				
100138112	NEW BRAUNFELS	TX		12/14/2023		895		(22)			(22)		873				
100272484	PASADENA	CA		01/08/2026		569		(14)			(14)		555				
100228018	WALNUT CREEK	CA		06/06/2025		546		(16)			(16)		530				
100235256	FORT WORTH	TX		08/29/2025		805		(13)			(13)		792				
100192796	FRESNO	CA		02/10/2025		768		(14)			(14)		754				
100206672	WINNIE	TX		04/24/2025		1,043		(21)			(21)		1,022				
100148116	EL DORADO HILLS	CA		04/10/2024		911		(5)			(5)		906				
100215481	DES PLAINES	IL		06/12/2025		941		(17)			(17)		924				
100235020	SAINT LOUIS	MO		06/28/2025		715		(26)			(26)		689				
100245257	MADISON	WI		10/06/2025		724		(35)			(35)		689				
100245260	MADISON	WI		10/06/2025		724		(35)			(35)		689				
100230021	INDIO	CA		08/25/2025		723		(34)			(34)		689				
100143214	LA PLATA	MD		02/16/2024		1,259		(2)			(2)		1,257				
100227107	PLAZA VOUTH	WI		07/30/2025		718		(28)			(28)		690				
100234970	HOUSTON	TX		08/28/2025		707		(17)			(17)		690				
100235360	SACRAMENTO	CA		08/29/2025		692		(29)			(29)		663				
100088229	NEW BRUNSWICK	NJ		10/17/2022		1,214		(33)			(33)		1,181				
100057851	COEUR D'ALENE	ID		06/30/2021		1,748		(45)			(45)		1,703				
100199291	PRINCETON	IN		03/05/2025		834		(5)			(5)		829				
100246625	ARRINGTON	TN		10/16/2025		741		(35)			(35)		706				
100236104	JERSEY CITY	NJ		09/05/2025		731		(25)			(25)		706				
100235660	ROTONDA WEST	FL		09/04/2025		738		(32)			(32)		706				
100238374	PARRIPPANY	NJ		09/19/2025		741		(35)			(35)		706				

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020304	TUSCON	AZ		07/11/2025		724	(34)	(34)				(34)	690				
100190265	CHATTANOOGA	TN		01/22/2025		649	(21)	(21)				(21)	628				
100044290	VIRGINIA BEACH	VA		06/19/2020		3,198	(6)	(6)				(6)	3,192				
10002237	HOUSTON	TX		04/14/2022		1,228	(58)	(58)				(58)	1,170				
100221706	POTEET	TX		07/25/2025		660	(31)	(31)				(31)	629				
10023537	CHARLOTTE	NC		09/04/2025		837	(6)	(6)				(6)	831				
100238391	BAYNE	VA		09/19/2025		998	(36)	(36)				(36)	962				
100151405	RANCHO SANTA MARGARITA	CA		05/10/2024		797	(13)	(13)				(13)	784				
100028386	EAGLE LAKE	CA		10/26/2018		775							851				
100147533	LAS VEGAS	NV		04/03/2024		791							789				
100049747	GARDENA	CA		11/20/2020		2,140		(49)				(49)	2,091				
100246218	ALVORD	TX		10/08/2025		605		(25)				(25)	580				
100168735	RIVERVIEW	FL		09/26/2024		881		(41)				(41)	640				
100107812	WILMAJIA	FL		05/19/2023		988		(7)				(7)	981				
100201954	BRADENTON	FL		03/18/2025		770		(11)				(11)	759				
100186202	STOCKTON	CA		12/27/2024		1,318		(23)				(23)	1,295				
100206246	DURHAM	NC		04/17/2025		1,405		(37)				(37)	1,368				
100246217	MIRTLE BEACH	SC		10/08/2025		891		(31)				(31)	660				
100228595	CAMERONTON	MO		06/11/2025		750		(27)				(27)	723				
100166584	LAKE LUKE	NC		09/25/2024		948		(3)				(3)	945				
100228629	FLAGSTAFF	AZ		06/11/2025		783		(23)				(23)	760				
100229847	ATHENS	GA		06/18/2025		1,031		(21)				(21)	1,010				
100221773	HUTTO	TX		07/25/2025		760							760				
100180018	NAPLES	FL		11/25/2024		847		(12)				(12)	835				
100238557	NAPLES	FL		09/19/2025		811		(19)				(19)	792				
100168451	FORT WORTH	TX		09/25/2024		750		(23)				(23)	727				
100180130	MIRAMAR	FL		11/25/2024		3,987		(49)				(49)	3,938				
100146932	WATERBURY	CT		03/26/2024		1,247		(8)				(8)	1,239				
100254485	HARBENS ISLAND	MI		11/07/2025		1,636		(51)				(51)	1,585				
100214451	MASPETH	NY		06/06/2025		695		(18)				(18)	677				
100245204	ACWORTH	GA		10/06/2025		708		(31)				(31)	677				
100226968	NAPA	CA		07/30/2025		786		(6)				(6)	778				
100238552	GALLATIN	TN		09/19/2025		792		(14)				(14)	778				
100245314	FRUITA	CO		10/06/2025		803		(25)				(25)	778				
100142639	ARGYLE	TX		02/08/2024		945		(1)				(1)	944				
100203371	CEDEARBURG	WI		03/27/2025		807		(26)				(26)	781				
100144388	ORLANDO	FL		03/07/2024		4,656		(60)				(60)	4,596				
100221093	HAYDEN	ID		07/21/2025		798		(16)				(16)	782				
100246084	HENDERSVILLE	TN		10/08/2025		709		(32)				(32)	677				
100188852	OCEAN CITY	NJ		01/09/2025		2,734		(1)				(1)	2,733				
100213850	SAVANNAH	GA		05/29/2025		710		(17)				(17)	693				
100246060	BALTIMORE	MD		10/08/2025		966		(44)				(44)	922				
100237040	AUSTIN	TX		09/12/2025		710		(17)				(17)	693				
100214247	PALMDALE	CA		05/30/2025		728		(34)				(34)	694				
100238139	FONTANA	CA		09/15/2025		804		(7)				(7)	797				
100227232	CARY	NC		07/31/2025		820		(23)				(23)	797				
100160600	HOUSTON	TX		07/24/2024		487		(33)				(33)	454				
100156245	DAVENPORT	FL		06/20/2024		717		(24)				(24)	693				
100258276	CLOWIS	CA		12/05/2025		857		(1)				(1)	856				
100206507	LOS ANGELES	CA		04/22/2025		664		(31)				(31)	633				
100188603	SANFORD	FL		02/10/2025		1,060		(2)				(2)	1,058				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8							9	10	11	12
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022022	MANASSAS		VA		07/15/2025		742		(32)			(32)		710	710			
100234700	LAKE ELSINORE		CA		06/28/2025		741		(31)			(31)		710	710			
100212577	LITTLE ELM		TX		05/29/2025		733		(23)			(23)		710	710			
100220394	ORO VALLEY		AZ		07/18/2025		736		(26)			(26)		710	710			
100235066	COLLEGE STATION		TX		06/28/2025		792		(14)			(14)		778	778			
100245982	BAKERSFIELD		CA		10/07/2025		1,612		(7)			(7)		1,605	1,605			
100082842	HAMPSHIRE		NC		04/14/2022		1,369		(22)			(22)		1,347	1,347			
100220874	PHILADELPHIA		PA		07/18/2025		823		(7)			(7)		816	816			
100219240	CLINTON		CT		06/30/2025		736		(19)			(19)		717	717			
100082872	STREETSBORO		OH		05/17/2022		1,024		(20)			(20)		1,004	1,004			
100271892	MIAMI		FL		01/08/2026		75,562		(2,966)			(2,966)		72,596	72,596			
100142360	MURFREESBORO		TN		02/09/2024		757		(6)			(6)		751	751			
100211811	FINLEYVILLE		PA		05/19/2025		1,370		(45)			(45)		1,325	1,325			
100206376	MODERNA		CA		05/22/2025		673		(25)			(25)		648	648			
100210492	BROOKLYN		NY		05/12/2025		684		(35)			(35)		649	649			
100219749	FORT MYERS		FL		07/08/2025		753		(25)			(25)		728	728			
100246070	RATHERUM		ID		10/08/2025		762		(34)			(34)		728	728			
100100010	PANAMA CITY BEACH		FL		03/28/2023		2,619		(22)			(22)		2,597	2,597			
100055693	COLLEGE POINT		NY		03/23/2021		1,377		(71)			(71)		1,306	1,306			
100153985	BROOKVILLE		NY		05/30/2024		729		(16)			(16)		713	713			
100161565	MABLETON		GA		07/25/2024		1,476		(15)			(15)		1,461	1,461			
100120806	WEST YARMOUTH		MA		06/25/2023		775		(13)			(13)		762	762			
100220366	DOVER		ID		07/15/2025		464		(20)			(20)		444	444			
100164539	STOCKTON		CA		08/21/2024		825		(21)			(21)		804	804			
100245482	CHATHAM		NJ		10/06/2025		833		(17)			(17)		816	816			
100245444	OXFORD		CA		10/06/2025		831		(15)			(15)		816	816			
100221187	LAS VEGAS		NV		07/21/2025		772		(22)			(22)		750	750			
100254162	BOYDTON BEACH		FL		11/06/2025		917		(37)			(37)		880	880			
100063047	BALDWIN		NY		07/01/2021		2,358		(13)			(13)		2,345	2,345			
100211862	KITTERY		ME		05/19/2025		699		(18)			(18)		681	681			
100213305	PIONEER		CA		05/29/2025		706		(25)			(25)		681	681			
100214960	LANCASTER		CA		06/06/2025		784		(20)			(20)		764	764			
100214876	GALVANIS FERRY		SC		06/06/2025		786		(22)			(22)		764	764			
100244862	CHARLOTTE		NC		09/29/2025		760		(29)			(29)		731	731			
100148311	LAURENCEVILLE		GA		04/12/2024		700		(15)			(15)		685	685			
100054947	SOUND BEACH		NY		03/23/2021		504		(63)			(63)		441	441			
100207472	PANAMA CITY BEACH		FL		04/29/2025		652		(31)			(31)		621	621			
100228438	HARDREEVILLE		SC		06/11/2025		775		(19)			(19)		756	756			
100169688	NORWALK		CT		09/30/2024		857		(16)			(16)		841	841			
100076197	SUGARLOAF		CA		01/07/2022		1,563		(40)			(40)		1,523	1,523			
100192425	WEST ORANGE		NJ		02/07/2025		741		(27)			(27)		714	714			
100119825	ORLANDO		FL		06/08/2023		799		(15)			(15)		784	784			
100220490	LAKE GENEVA		WI		07/15/2025		7,231		(264)			(264)		6,967	6,967			
100214203	DOBINS		CA		05/30/2025		725		(27)			(27)		698	698			
100229510	KATY		TX		06/15/2025		798		(14)			(14)		784	784			
100226597	PHOENIX		AZ		07/30/2025		798		(16)			(16)		782	782			
100246135	LA QUINTA		CA		10/08/2025		819		(37)			(37)		782	782			
100218823	VICTORVILLE		CA		06/21/2025		721		(22)			(22)		699	699			
100198239	ANNA		TX		02/28/2025		828		(5)			(5)		823	823			
100193690	KISSIMEE		FL		02/10/2025		756		(21)			(21)		735	735			
100083739	BRIGHTON		CO		07/12/2022		963		(15)			(15)		948	948			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100128170	LITTLE EGG HARBOR TWP	NJ		09/18/2023		1,454		(3)			(3)		1,451	1,451			
100139575	COMMERCE CITY	CO		12/28/2023		500		(11)			(11)		489	489			
100202851	CLINTON	CT		03/24/2025		1,049		(36)			(36)		1,013	1,013			
100102539	KISSIMEE	FL		06/07/2023		841		(27)			(27)		814	814			
100206528	TAYLORS	SC		04/22/2025		767		(35)			(35)		732	732			
100204066	KINGWOOD	TX		07/15/2025		759		(27)			(27)		732	732			
100244437	AUSTIN	TX		09/29/2025		780		(28)			(28)		732	732			
100216042	SYLVIA	NC		06/17/2025		756		(24)			(24)		732	732			
100189630	CEDAR PARK	TX		01/17/2025		37,534		(1,756)			(1,756)		35,778	35,778			
100219750	DAYTONA BEACH	FL		07/08/2025		821		(29)			(29)		592	592			
100152220	LAWRENCEVILLE	GA		05/17/2024		764							764	764			
100212143	CHICAGO	IL		05/22/2025		758		(9)			(9)		749	749			
100212156	TULSA	OK		05/22/2025		457		(10)			(10)		447	447			
100167844	NASHVILLE	TN		09/19/2024		623		(15)			(15)		608	608			
100116073	MIAMI GARDENS	FL		07/20/2023		719		(1)			(1)		718	718			
100245035	WILMINGTON	DE		09/29/2025		1,366		(12)			(12)		1,354	1,354			
100076210	ORANGE PARK	FL		01/07/2022		1,750		(6)			(6)		1,734	1,734			
100079558	MANEVILLE	LA		04/25/2022		1,549		(16)			(16)		1,533	1,533			
100171636	CELINA	TX		10/16/2024		6,112		(195)			(195)		5,917	5,917			
100236578	BALTIMORE	MD		09/19/2025		1,074		(37)			(37)		1,037	1,037			
100144578	WILMINGTON	DE		03/07/2024		779		(11)			(11)		768	768			
100244446	STATEN ISLAND	NY		09/29/2025		771		(21)			(21)		750	750			
100214198	POINCIPE BEACH	FL		05/30/2025		763		(13)			(13)		750	750			
100151368	WOODLAND	CA		05/10/2024		838		(13)			(13)		825	825			
100212152	SAINT CLOUD	FL		05/22/2025		759		(9)			(9)		750	750			
100087956	ROSEVILLE	CA		10/25/2022		791		(12)			(12)		779	779			
100148791	DAVENPORT	FL		04/17/2024		808		(16)			(16)		792	792			
100147030	WESTMINSTER	CA		03/27/2024		1,424		(5)			(5)		1,419	1,419			
100193948	PARUPE	NV		03/05/2025		678		(26)			(26)		652	652			
100246626	WINTER PARK	FL		10/15/2025		713		(28)			(28)		685	685			
100206079	SUMMERFIELD	FL		04/25/2025		723		(38)			(38)		685	685			
100202929	AUSTIN	TX		03/21/2025		780		(9)			(9)		771	771			
100261667	WESTMINSTER	CA		12/12/2025		17,969		(724)			(724)		17,245	17,245			
100205577	KILMATH FALLS	OR		05/09/2025		796		(28)			(28)		768	768			
100212614	FORT MOHAVE	AZ		05/29/2025		785		(16)			(16)		769	769			
100210377	LOS ANGELES	CA		05/12/2025		786		(17)			(17)		769	769			
100244427	BROOKLYN	NY		09/29/2025		789		(19)			(19)		770	770			
100214427	SALT LAKE CITY	UT		06/02/2025		782		(12)			(12)		770	770			
100148655	COLUMBIA	SC		04/15/2024		832		(17)			(17)		815	815			
100168334	IRVING	TX		09/20/2024		812		(17)			(17)		795	795			
100220620	RALEIGH	NC		07/15/2025		1,074		(40)			(40)		1,034	1,034			
100254880	MOSES LAKE	WA		11/12/2025		793		(31)			(31)		762	762			
100202043	GLENDALE	CA		03/20/2025		658		(17)			(17)		641	641			
100205056	MIAMI	FL		04/11/2025		492		(22)			(22)		470	470			
100210661	RICHMOND	TX		05/15/2025		733		(31)			(31)		702	702			
100210865	CLOSTER	NJ		05/15/2025		731		(29)			(29)		702	702			
100209562	BOZEMAN	MT		05/02/2025		721		(24)			(24)		703	703			
100244889	MAPLETON	UT		09/29/2025		796		(29)			(29)		767	767			
100160561	AURORA	CO		07/19/2024		1,592		(57)			(57)		1,535	1,535			
100194135	LAS VEGAS	NV		02/14/2025		714		(24)			(24)		690	690			
100172412	WHITE CITY	OR		10/23/2024		740		(20)			(20)		720	720			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10	11	12	13
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100153812	SPRING HPE		NC		07/10/2024		620	(27)				(27)		593				
100171383	WHITE CITY		OR		10/16/2024		741	(21)				(21)		720				
100202094	SCOTTSDALE		AZ		07/15/2025		911	(32)				(32)		879				
100219564	BROOKSVILLE		FL		07/07/2025		416	(15)				(15)		401				
100215344	SAINT MARYS		GA		06/12/2025		808	(19)				(19)		789				
100235986	POST FALLS		ID		09/04/2025		790	(16)				(16)		772				
100238579	FLAGSTAFF		AZ		09/19/2025		709	(22)				(22)		687				
100238600	BALTIMORE		MD		09/19/2025		714	(27)				(27)		687				
100229076	SEBRING		FL		06/14/2025		938	(15)				(15)		923				
100218671	GULF SHORES		AL		06/27/2025		524	(9)				(9)		515				
100055460	SHIRLEY		NY		03/23/2021		1,167	(84)				(84)		1,083				
100195178	CLERMONT		FL		02/24/2025		754	(20)				(20)		734				
100207269	HELVICO		NC		04/28/2025		740	(21)				(21)		719				
100209578	SAN TAN VALLEY		AZ		05/02/2025		740	(21)				(21)		719				
100228094	WAKE FOREST		NC		06/07/2025		745	(26)				(26)		719				
100209576	CHICAGO		IL		04/29/2025		746	(27)				(27)		719				
100148028	CHARLOTTE		NC		04/10/2024		680	(1)				(1)		679				
100220027	DES MOINES		IA		07/30/2025		1,772	(84)				(84)		1,688				
100229533	HEPPER		OR		06/15/2025		820	(18)				(18)		802				
100170254	AUSTIN		TX		10/08/2024		2,187	(73)				(73)		2,114				
100176689	KATY		TX		11/15/2024		312	(30)				(30)		282				
100185793	DORAL		FL		12/26/2024		881	(3)				(3)		878				
100212045	PINEBLUFF		NC		06/27/2025		807	(1)				(1)		806				
100198363	DOYLESTOWN		PA		02/28/2025		812	(9)				(9)		803				
100148006	ANNA		TX		04/12/2024		854	(4)				(4)		850				
100207411	SPARTA		NJ		04/29/2025		753	(16)				(16)		737				
100206918	PORT CHARLOTTE		FL		04/24/2025		755	(18)				(18)		737				
100142549	ANACORTES		IA		02/08/2024		15,023	(91)				(91)		14,932				
100207048	DETROIT		MI		04/24/2025		696	(23)				(23)		673				
100227012	LITTLE ELM		TX		07/30/2025		1,091	(16)				(16)		1,075				
100169410	WATERFORD		NY		09/30/2024		794	(20)				(20)		774				
100190120	CLERMONT		FL		01/21/2025		698	(27)				(27)		671				
100080944	HOLLYWOOD		FL		03/10/2022		1,114	(91)				(91)		1,023				
100207373	FORT WORTH		TX		04/29/2025		827	(33)				(33)		794				
100200302	SHIRLEY		NY		03/07/2025		701	(16)				(16)		683				
100207254	ORLANDO		FL		04/28/2025		737	(16)				(16)		721				
100049213	POMONA		CA		11/20/2020		901	64				64		965				
100206301	ULSTER		PA		04/17/2025		1,852	(49)				(49)		1,803				
100178465	LAKELAND		FL		11/21/2024		4,026	(148)				(148)		3,878				
100174552	ELLEBE		NC		10/31/2024		425	(27)				(27)		398				
100199224	HANFORD		CA		04/09/2025		782	(27)				(27)		755				
100204943	IRVING		TX		04/10/2025		705	(15)				(15)		690				
100220522	BLACKSHEAR		GA		07/18/2025		780	(4)				(4)		776				
100189440	SUGAR GROVE		NC		01/17/2025		618	(29)				(29)		589				
100139550	CENTER CONWAY		WI		10/20/2023		673	(11)				(11)		662				
100214182	LAKE WORTH		FL		05/30/2025		1,155							1,155				
100246469	WILMINGTON		DE		10/10/2025		1,806	(46)				(46)		1,760				
100212382	COMMERCE		CA		05/28/2025		761	(24)				(24)		737				
100227536	MADISON HEIGHTS		MI		06/04/2025		770	(17)				(17)		753				
100127582	DURHAM		NC		06/09/2023		829	(6)				(6)		823				
100243193	ANACORTES		IA		09/26/2025		784	(30)				(30)		754				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100247005	CROILEY	TX		10/22/2025		725	(26)				(26)		699		699		
100204763	MIAMI	FL		04/09/2025		789	(16)				(16)		773		773		
100219681	ROCKRIDGE	OH		07/07/2025		730	(24)				(24)		706		706		
100212162	SUPRISE	AZ		05/22/2025		782	(8)				(8)		774		774		
100151830	CLINTON TOWNSHIP	MI		05/10/2024		413	(22)				(22)		391		391		
100127677	MISTIC	NY		06/08/2023		549	(10)				(10)		539		539		
100210299	SANIT AUGUSTINE	FL		05/09/2025		692	(7)				(7)		685		685		
100156853	PHILADELPHIA	PA		06/27/2024		684	(12)				(12)		672		672		
100214115	ROSENBERG	TX		05/30/2025		787	(13)				(13)		774		774		
100148467	PAVISON	AZ		04/12/2024		792	(23)				(23)		769		769		
100215653	CANTON	OH		06/13/2025		1,255	(59)				(59)		1,196		1,196		
100182576	CLARKSVILLE	TN		12/12/2024		1,641	(6)				(6)		1,635		1,635		
100243265	LAS VEGAS	NV		09/26/2025		752	(32)				(32)		720		720		
100226397	MONKEY	NY		07/30/2025		713	(20)				(20)		693		693		
100214573	BOCA RATON	FL		06/06/2025		1,103	(30)				(30)		1,073		1,073		
100203155	WESTAMPTON	NJ		03/27/2025		684	(23)				(23)		661		661		
100226648	WELLSBORO	PA		06/11/2025		812	(17)				(17)		795		795		
100206612	STOCKTON	CA		04/24/2025		811	(20)				(20)		791		791		
100207405	MIAMI	FL		04/29/2025		807	(16)				(16)		791		791		
100212270	ALPHARETTA	GA		05/28/2025		795	(4)				(4)		791		791		
100204665	MOLALLA	OR		04/04/2025		753	(29)				(29)		724		724		
100206633	DALLAS	TX		04/24/2025		759	(35)				(35)		724		724		
100191087	PORT CHARLOTTE	FL		01/29/2025		649	(30)				(30)		619		619		
100192509	POIMONT LAKES	NJ		02/07/2025		863	(41)				(41)		822		822		
100204549	MADISON	WI		04/04/2025		690	(22)				(22)		668		668		
100236382	HONOLULU	FL		09/12/2025		409	(19)				(19)		390		390		
100080236	LAS VEGAS	NV		02/25/2022		1,496	(16)				(16)		1,480		1,480		
100155927	SUPRISE	AZ		06/17/2024		830	(12)				(12)		818		818		
100216432	KISSIMEE	FL		06/20/2025		722	(30)				(30)		692		692		
100202404	PENNSAUKEN	NJ		03/19/2025		695	(18)				(18)		677		677		
100099810	ALBANY	CA		03/28/2023		894	(40)				(40)		854		854		
100209868	TRUTMAN	NC		04/29/2025		1,014	(33)				(33)		981		981		
100118069	HAINES CITY	FL		07/20/2023		560	(8)				(8)		552		552		
100141502	KISSIMEE	FL		01/30/2024		675	(13)				(13)		662		662		
100206609	ROSWELL	GA		04/23/2025		814	(4)				(4)		810		810		
100203998	SMITHFIELD	NC		03/28/2025		829	(18)				(18)		811		811		
100103721	GUSTINE	CA		05/08/2023		619	(12)				(12)		607		607		
100057146	FULLERTON	CA		07/28/2021		2,575	(94)				(94)		2,481		2,481		
100203188	BOWTOWN BEACH	FL		03/27/2025		766	(25)				(25)		741		741		
100203326	GREEN BROOK	NJ		03/27/2025		767	(26)				(26)		741		741		
100204612	LEWISTOWN	NJ		04/04/2025		753	(12)				(12)		741		741		
100101596	ST GEORGE	UT		04/26/2023		3,907	(81)				(81)		3,826		3,826		
100245495	TALLAHASSEE	FL		10/06/2025		789	(30)				(30)		759		759		
100182594	CAROLINA BEACH	NC		12/12/2024		821	(9)				(9)		812		812		
100244523	SEVIERVILLE	TN		09/29/2025		747	(36)				(36)		711		711		
100045235	BOLDER	CO		11/25/2020		2,389	(57)				(57)		2,332		2,332		
100115349	CYPRESS	TX		07/17/2023		1,167	(20)				(20)		1,147		1,147		
100048784	GPSUM	CO		11/20/2020		914	(80)				(80)		894		894		
100246114	WOODSTOCK	GA		10/08/2025		799	(35)				(35)		764		764		
100141031	INDIANAPOLIS	IL		02/20/2024		2,965	(46)				(46)		2,919		2,919		
100147550	SAN ANTONIO	TX		04/08/2024		857	(11)				(11)		856		856		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100200242	HOUSTON	TX		03/07/2025		719		(25)					694	694			
100195991	RIVERSIDE	CA		02/24/2025		726		(32)					694	694			
100179992	PHOENIX	AZ		11/25/2024		735		(9)					726	726			
100206070	EVANSTON	IL		05/16/2025		683		(20)					663	663			
100189285	STALLINGS	NC		01/13/2025		2,392		(42)					2,350	2,350			
100202814	MIDDLETOWN	NJ		03/24/2025		724		(30)					694	694			
100235724	NASHVILLE	TN		09/22/2025		750		(21)					729	729			
100210132	WINCHESTER	MA		05/07/2025		835		(5)					830	830			
100189210	GLASSBORO	NJ		01/13/2025		1,340		(40)					1,300	1,300			
100206108	KILL DEVIL HILLS	NC		04/16/2025		794		(35)					759	759			
100199377	COTTONWOOD	AZ		03/05/2025		675		(24)					651	651			
100188753	DUNDALK	MD		09/26/2024		719		(34)					685	685			
100268860	ORANGE BEACH	AL		12/29/2025		269		(6)					263	263			
100155012	BRADENTON	FL		07/19/2024		753		(16)					737	737			
100152445	LAS VEGAS	NV		05/17/2024		750		(5)					745	745			
100203171	TUCSON	AZ		03/27/2025		494		(19)					475	475			
100202864	VESTABURG	MI		03/24/2025		737		(26)					711	711			
100191562	LAKE FOREST	CA		01/29/2025		733		(22)					711	711			
100168320	BRADLEY	CA		09/20/2024		1,045		(18)					1,027	1,027			
100165369	MELBOURNE	AUS		08/29/2024		599		(53)					546	546			
100205524	ROSEVILLE	OH		04/15/2025		52,713		(1,229)					51,484	51,484			
100076255	WEST HAVEN	CT		01/07/2022		1,671		(33)					1,638	1,638			
100221023	COLUMBUS	OH		07/18/2025		710		(24)					686	686			
100194070	MIAMI	FL		03/20/2025		788		(11)					777	777			
100273182	LOVE OAK	TX		01/15/2026		291		(2)					289	289			
100209479	BROOKLYN	NY		05/01/2025		782		(3)					779	779			
100194765	CALDWELL	NJ		02/21/2025		708		(21)					687	687			
100237983	DECATUR	GA		10/10/2025		927		(11)					916	916			
100221989	KATY	TX		07/22/2025		3,928		(136)					3,792	3,792			
100268990	ESTES PARK	CO		12/29/2025		561		(8)					553	553			
100203498	GREAT FALLS	VA		03/26/2025		758		(19)					739	739			
100142645	OAKLAND	CA		02/08/2024		2,693		(60)					2,633	2,633			
100220980	OVIDO	FL		07/18/2025		840		(8)					832	832			
100201763	BLACKSBURG	VA		03/18/2025		668		(31)					637	637			
100202407	DETROIT	MI		03/19/2025		736		(6)					728	728			
100204638	LAS VEGAS	NV		04/04/2025		997		(29)					968	968			
100175983	BENTONVILLE	AR		11/05/2024		4,234		(79)					4,155	4,155			
100245409	SHERIDAN	WY		10/06/2025		1,832		(50)					1,782	1,782			
100202900	SINCLAIR	NE		03/24/2025		804		(8)					796	796			
100206551	LOS ANGELES	CA		04/22/2025		818		(22)					796	796			
100211418	SCOTTSDALE	AZ		05/16/2025		823		(27)					796	796			
100169548	BOISE	ID		09/30/2024		791		(18)					773	773			
100227166	BATON ROUGE	LA		07/30/2025		697		(28)					669	669			
100191102	GARDEN GROVE	CA		01/29/2025		714		(32)					682	682			
100236795	PHOENIX	AZ		09/12/2025		713		(25)					688	688			
100155001	OCEAN VIEW	DE		05/03/2024		1,198		(11)					1,187	1,187			
100154716	HUMBLE	TX		07/19/2024		1,341		(71)					1,270	1,270			
100158725	GRAPEVINE	TX		07/10/2024		768		(15)					753	753			
100268708	LANEENBERG	PA		12/29/2025		3,059		(165)					2,894	2,894			
100206465	SAINT AUGUSTINE	FL		04/22/2025		781		(35)					746	746			
100180177	ATLANTA	GA		11/25/2024		598		(25)					573	573			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004844	DOUGLASVILLE	GA		11/20/2020		337		10			10		347		347		
100201616	HAMOND	LA		03/13/2025		1,977		(44)			(44)		1,933		1,933		
100202429	FRANKFORT	IL		03/20/2025		818		(3)			(3)		815		815		
100192776	FAVETTEVILLE	NC		02/10/2025		1,190		(33)			(33)		1,157		1,157		
100197577	JOSHUA TREE	CA		02/26/2025		711		(29)			(29)		682		682		
100101553	JENSEN BEACH	FL		04/26/2023		984		(6)			(6)		976		976		
100213844	COOL IN	ID		05/29/2025		1,019		(20)			(20)		999		999		
100201071	NATICK	MA		03/12/2025		784		(20)			(20)		764		764		
100202683	CHARLOTTESVILLE	VA		03/24/2025		780		(16)			(16)		764		764		
100211416	NEWCASTLE	CA		05/16/2025		1,043		(28)			(28)		1,015		1,015		
100236382	VAN BUREN TOWNSHIP	MI		12/05/2025		495		(18)			(18)		477		477		
100105582	CHARLESTOWN	MA		06/14/2023		917		(6)			(6)		911		911		
100204138	LONG BEACH	CA		03/28/2025		843		(9)			(9)		834		834		
100205566	ANNANDALE	VA		04/15/2025		616		(22)			(22)		594		594		
100246295	GLOUCESTER	MA		10/10/2025		1,880		(49)			(49)		1,811		1,811		
100268638	SPOKANE VALLEY	WA		12/29/2025		511		(8)			(8)		503		503		
100172789	PELUEBVILLE	TX		12/06/2024		658		(31)			(31)		627		627		
100065764	BEAUMONT	CA		07/28/2021		1,828		(18)			(18)		1,810		1,810		
100267255	GOLD RIVER	CA		12/24/2025		531		(17)			(17)		514		514		
100229359	TUXER	GA		06/15/2025		2,349		(57)			(57)		2,292		2,292		
100185775	LAKE PARK	FL		12/26/2024		687		(17)			(17)		670		670		
100152940	LAKE MARY	FL		05/17/2024		2,076		(5)			(5)		2,071		2,071		
100163894	BIG SPRING	TX		09/27/2024		571		(54)			(54)		517		517		
100207507	CALHOUN	GA		04/29/2025		726		(26)			(26)		700		700		
100201602	MIAMI	FL		03/13/2025		799		(16)			(16)		783		783		
100167518	FRESNO	CA		10/31/2024		2,473		(16)			(16)		2,357		2,357		
100246206	OCEAN VIEW	DE		10/08/2025		799		(36)			(36)		763		763		
100199273	FRESNO	CA		03/05/2025		830		(5)			(5)		825		825		
100191980	SUPRISE	AZ		01/30/2025		746		(13)			(13)		733		733		
100191017	BRAFORD	CT		01/29/2025		740		(7)			(7)		733		733		
100127713	DEER PARK	TX		09/08/2023		615		(10)			(10)		605		605		
100192311	EAST STROUDSBURG	PA		01/31/2025		812		(19)			(19)		793		793		
100214863	THOUSAND PALMS	CA		06/11/2025		747		(30)			(30)		717		717		
100167600	HOUSTON	TX		09/19/2024		844		(11)			(11)		833		833		
100201834	BAKERFIELD	CA		03/18/2025		720		(34)			(34)		686		686		
100268841	APEX	NC		12/29/2025		598		(4)			(4)		594		594		
100157399	PITTSBURGH	PA		02/20/2025		673		(22)			(22)		651		651		
100172625	AVENTURA	FL		10/24/2024		10,873		(484)			(484)		10,389		10,389		
100244346	GLEN ALLEN	VA		09/29/2025		725		(32)			(32)		693		693		
100198435	AUSTIN	TX		01/08/2025		759		(21)			(21)		738		738		
100029768	BUXLEY	WA		10/26/2018		920		93			93		1,013		1,013		
100203575	FORT WORTH	TX		03/26/2025		811		(10)			(10)		801		801		
100175906	BUFORD	GA		11/14/2024		2,904		(2)			(2)		2,902		2,902		
100203003	PRIEST RIVER	ID		04/25/2025		1,011		(48)			(48)		963		963		
100273632	SHAWNEE	KS		01/23/2026		234		(10)			(10)		224		224		
100268270	LAWRENCEVILLE	GA		12/29/2025		562		(10)			(10)		552		552		
100209762	SAN DIEGO	CA		05/05/2025		780		(30)			(30)		750		750		
100198236	CENTERTON	AR		02/28/2025		768		(18)			(18)		750		750		
100203770	LONGWOOD	FL		05/05/2025		771		(21)			(21)		750		750		
100195276	GRASS VALLEY	CA		03/05/2025		774		(24)			(24)		750		750		
100167629	ARNOLD	CA		09/19/2024		813		(6)			(6)		805		805		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100067887	OAKLAND	CA		09/23/2021		1,802		(39)			(39)		1,763					
100255887	COLUMBUS	OH		11/24/2025		918		(3)			(3)		915					
100277483	SALEM	OR		02/13/2026		274		(4)			(4)		270					
100191586	OAK PARK	CA		01/31/2025		768		(18)			(18)		750					
100150526	BRACKLTON	GA		05/03/2024		788		(21)			(21)		767					
100261202	SYRACUSE	UT		12/05/2025		711		(28)			(28)		683					
100024969	RIVERSIDE	CA		09/20/2018		1,130		74			74		1,204					
100140219	WILLIS	TX		01/11/2024		464		(8)			(8)		456					
100160920	LAURENCEVILLE	GA		07/24/2024		679		(17)			(17)		662					
100246900	SPARKS	NV		10/17/2025		385,126		(11,088)			(11,088)		374,028					
100129690	CASH GRANDE	AZ		09/29/2023		796		(13)			(13)		783					
100137661	MIDVALE	UT		12/08/2023		908		(9)			(9)		899					
100203984	SALEM	OR		03/28/2025		1,045		(24)			(24)		1,021					
100190127	MARIETTA	GA		01/21/2025		785		(17)			(17)		768					
100174790	SAN DIEGO	CA		10/31/2024		709		(23)			(23)		686					
100180125	SAINT PETERSBURG	FL		11/25/2024		699		(25)			(25)		674					
100181416	PHOENIX	AZ		01/09/2025		748		(28)			(28)		720					
100189115	BUTTERNUT	WI		01/13/2025		724		(4)			(4)		720					
100221590	BLAINE	VA		07/22/2025		1,642		(53)			(53)		1,589					
100265374	LOS ANGELES	CA		12/19/2025		3,416		(162)			(162)		3,254					
100073548	SAN PABLO	CA		11/19/2021		1,709		(10)			(10)		1,699					
100065105	SOUTH LAKE TAHE	CA		07/14/2021		1,722		(44)			(44)		1,678					
100226820	COLUMBUS	OH		07/30/2025		786		(2)			(2)		784					
100140243	CAPE CORAL	FL		01/18/2024		781		(13)			(13)		768					
100171407	ROSEVILLE	OH		10/16/2024		3,279		(102)			(102)		3,177					
100149473	CLARKSVILLE	TN		04/24/2024		830		(13)			(13)		817					
100254062	DAVISVILLE	GA		10/30/2025		787		(22)			(22)		765					
100199358	CHARLOTTE	NC		03/05/2025		4,687		(177)			(177)		4,510					
100207388	JURIPA VALLEY	CA		04/29/2025		493		(22)			(22)		471					
100164723	BRACENTON	FL		08/23/2024		608		(2)			(2)		606					
100176938	MANASSAS	VA		11/15/2024		640		(34)			(34)		606					
100148661	VAN ALSTINE	TX		04/12/2024		838		(11)			(11)		827					
100216305	CLINTON	CT		06/20/2025		987		(27)			(27)		960					
100071978	PHOENIX	AZ		10/29/2021		1,519		(96)			(96)		1,423					
100177408	DENTON	TX		01/16/2025		841		(28)			(28)		813					
100192945	ROCKPORT	TX		02/10/2025		929		(10)			(10)		919					
100166143	FRISSO	CO		09/09/2024		4,131		(100)			(100)		4,031					
100215515	YUMA	AZ		06/12/2025		830		(12)			(12)		818					
100226318	SAN DIEGO	CA		07/30/2025		2,078		(49)			(49)		2,029					
100192281	PHILADELPHIA	PA		01/31/2025		754		(21)			(21)		733					
100185554	LAS VEGAS	NV		12/26/2024		789		(2)			(2)		787					
100180571	DURHAM	NC		11/26/2024		762		(25)			(25)		737					
100175418	UNION GROVE	WI		12/23/2024		585		(27)			(27)		558					
100046524	SAN JOSE	CA		11/25/2020		3,339		(42)			(42)		3,297					
100195177	HELVICO	NC		02/24/2025		742		(21)			(21)		721					
100181463	LILBURN	GA		01/09/2025		9,686		(370)			(370)		9,316					
100091622	ALBUQUERQUE	NM		03/07/2023		702		(15)			(15)		687					
100133736	BEAUMONT	CA		10/20/2023		821		(6)			(6)		815					
100198449	NAPERVILLE	IL		02/28/2025		815		(14)			(14)		801					
100190157	KNOXVILLE	TN		01/21/2025		738		(22)			(22)		716					
100168452	MONROE	NY		09/25/2024		1,881		(23)			(23)		1,858					

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019303	HUNTLED	TN		01/30/2025		824	(19)				(19)		805	805			
100200623	IRVING	TX		03/11/2025		814	(9)				(9)		805	805			
100200231	PASADENA	CA		03/07/2025		823	(18)				(18)		805	805			
100050298	HIOELL	NJ		11/20/2020		2 235	(180)				(180)		2 055	2 055			
100133422	MONROE	NY		10/19/2023		570	(1)				(1)		569	569			
100189590	MANASSAS	VA		01/17/2025		547	(9)				(9)		538	538			
100194066	DUNEDIN	FL		03/20/2025		749	(10)				(10)		739	739			
100155147	PHOENIX	AZ		07/19/2024		785	(29)				(29)		756	756			
100213374	APEX	NC		05/29/2025		17 176	(181)				(181)		16 995	16 995			
100138898	COLUMBUS	OH		12/21/2023		5 919	(154)				(154)		5 765	5 765			
100182898	DIVIDE	CO		12/12/2024		774	(19)				(19)		755	755			
100190223	ALBUQUERQUE	NM		01/21/2025		777	(22)				(22)		755	755			
100166946	ROCKPORT	TX		09/13/2024		756	(23)				(23)		733	733			
100161560	COOPER CITY	FL		07/30/2024		754	(21)				(21)		733	733			
100189515	MONROE	NY		01/15/2025		757	(2)				(2)		755	755			
100190046	VENICE	CA		01/21/2025		769	(14)				(14)		755	755			
100157729	HEIPRSTEAD	NY		06/28/2024		605	(33)				(33)		572	572			
100119970	CHARLOTTE	NC		06/11/2023		806							806	806			
100176125	TOMS RIVER	NJ		12/20/2024		866	(29)				(29)		837	837			
100065579	THORNTON	CO		07/28/2021		1 764	(49)				(49)		1 715	1 715			
100029735	WINNETKA	CA		10/26/2018		1 398	97				97		1 495	1 495			
100192774	TEMPE	AZ		02/10/2025		712	(20)				(20)		692	692			
10017223	HIALEAH	FL		04/26/2018		1 027	72				72		1 099	1 099			
100204630	AIKEN	SC		04/04/2025		713	(26)				(26)		687	687			
100179806	ORLANDO	FL		11/21/2024		2 130	(37)				(37)		2 093	2 093			
100269016	GONZALES	CA		12/29/2025		500	(11)				(11)		489	489			
100194611	PALM BAY	FL		02/21/2025		731	(7)				(7)		724	724			
100172851	WORCESTER	MA		10/25/2024		759	(35)				(35)		724	724			
100131994	BENTONVILLE	AR		10/13/2023		801	(13)				(13)		788	788			
100201976	MASHVILLE	TN		03/18/2025		791	(18)				(18)		773	773			
100215028	BLAINE	VA		06/12/2025		4 014	(73)				(73)		3 941	3 941			
100211743	FREETPORT	NY		05/19/2025		829	(16)				(16)		811	811			
100220999	CEDAR PARK	TX		07/18/2025		1 553	(32)				(32)		1 521	1 521			
100202778	SPRINGFIELD	VA		03/24/2025		734	(25)				(25)		709	709			
100214633	ANHEIM	CA		06/10/2025		103 669	(2 385)				(2 385)		101 284	101 284			
100227154	SAN ANTONIO	TX		07/30/2025		1 093	(7)				(7)		1 086	1 086			
100194400	PHOENIX	AZ		02/14/2025		760	(27)				(27)		733	733			
100194532	GOODYEAR	AZ		02/14/2025		766	(33)				(33)		733	733			
100140669	RENO	NV		03/28/2024		651	(41)				(41)		610	610			
100205080	BRIDGEPORT	CT		04/11/2025		789	(14)				(14)		775	775			
100141450	PROVIDENCE	UT		01/30/2024		990	(22)				(22)		968	968			
100144266	NEITON	WA		03/07/2024		645	(10)				(10)		635	635			
100068015	MESA	AZ		09/23/2021		1 719	(31)				(31)		1 688	1 688			
100216746	AVON	CO		06/27/2025		756	(14)				(14)		742	742			
100221642	GLENDALE	CA		07/23/2025		1 101	(10)				(10)		1 087	1 087			
100191284	BALTIMORE	MD		01/29/2025		691	(32)				(32)		659	659			
100245651	WASHINGTON	DC		10/06/2025		814	(27)				(27)		787	787			
100115341	JACKSONVILLE	FL		07/20/2023		806	(7)				(7)		799	799			
100129719	LEANDER	TX		09/29/2023		826	(8)				(8)		818	818			
100198579	HALLIOELL	ME		02/28/2025		747	(20)				(20)		727	727			
100197491	SCOTTSDALE	AZ		02/26/2025		622	(17)				(17)		605	605			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100114847	FRANKLIN	WI			07/10/2023		889	(15)				(15)		874				
100115763	GRAND PRAIRIE	TX			07/20/2023		1,759	(24)				(24)		1,735				
100151019	LAURENCEVILLE	GA			06/08/2024		1,929	(38)				(38)		1,791				
100189007	SEVERANCE	CO			01/09/2025		814	(23)				(23)		791				
100161515	POOLER	GA			07/30/2024		756	(19)				(19)		737				
100198533	CLARKSVILLE	TN			02/28/2025		802	(9)				(9)		793				
100189539	APEX	NC			01/13/2025		1,224	(27)				(27)		1,197				
100159808	JACKSONVILLE	FL			06/16/2024		609	(9)				(9)		600				
100199304	STURGEON BAY	WI			03/05/2025		682	(16)				(16)		666				
100228716	DALLAS	TX			06/11/2025		18,004	(890)				(890)		17,114				
100272173	RIVERSIDE	CA			01/08/2026		564	(6)				(6)		558				
100209453	RIOHLAND	WA			04/29/2025		666	(17)				(17)		649				
100138792	TACOMA	WA			12/21/2023		811	(18)				(18)		793				
100228498	HOMESTEAD	FL			08/11/2025		725	(24)				(24)		701				
100147590	LOS ANGELES	CA			04/04/2024		567	(36)				(36)		531				
100194346	MIDDLETOWN	NJ			02/14/2025		702	(29)				(29)		673				
100194349	MIDDLETOWN	NJ			02/14/2025		702	(29)				(29)		673				
100132342	ANNA	TX			10/13/2023		823	(5)				(5)		818				
100247427	LACONIA	NH			10/24/2025		705	(13)				(13)		692				
100216560	VANCOUVER	WA			06/23/2025		763	(16)				(16)		747				
100160127	LAFAVETTE HILL	PA			07/17/2024		758	(21)				(21)		737				
100215392	REVER	WI			06/12/2025		800	(10)				(10)		790				
100131961	DECATUR	GA			10/13/2023		808	(3)				(3)		805				
100172741	EL PASO	TX			11/21/2024		796	(37)				(37)		759				
100172791	VENICE	CA			12/06/2024		772	(13)				(13)		759				
100200559	SACRAMENTO	CA			03/11/2025		816	(6)				(6)		810				
100228124	JEFFERSON	GA			08/07/2025		1,011	(21)				(21)		990				
100228946	PARADISE	CA			09/10/2025		743	(34)				(34)		709				
100176115	CHELSEA	MA			12/20/2024		846	(30)				(30)		816				
100234366	CINCINNATI	KY			06/28/2025		629	(29)				(29)		600				
100273987	MINNEAPOLIS	MINN			01/15/2026		251	(6)				(6)		245				
100273139	RICHMOND	TX			01/15/2026		251	(6)				(6)		245				
100173342	MILLIKEN	CO			10/30/2024		989	(2)				(2)		987				
100159703	MIAMI	FL			08/23/2024		484	(27)				(27)		457				
100206875	LINCOLN CITY	OR			04/25/2025		794	(37)				(37)		757				
100229345	BEVERE	TX			06/15/2025		1,401	(12)				(12)		1,389				
100229087	DECATUR	GA			06/14/2025		1,681	(64)				(64)		1,617				
100156804	ATLANTA	GA			06/27/2024		726	(11)				(11)		715				
100190663	COLUMBUS	OH			01/28/2025		1,001	(23)				(23)		978				
100193904	PHOENIXVILLE	PA			02/10/2025		787	(14)				(14)		773				
100144164	SUPRISE	AZ			03/07/2024		910	(4)				(4)		906				
100169288	LANOKA HARBOR	NJ			09/27/2024		1,127	(141)				(141)		1,086				
100175135	SAN PEDRO	CA			11/05/2024		806	(29)				(29)		777				
100173991	EAST STROUDSBURG	PA			11/21/2024		795	(18)				(18)		777				
100169632	GOODETSVILLE	TN			09/30/2024		680	(20)				(20)		660				
100235422	LEIINVILLE	NC			08/29/2025		819	(10)				(10)		809				
100152362	ROUND ROCK	TX			05/17/2024		754	(11)				(11)		743				
100234343	STRASBURG	CO			06/28/2025		688	(25)				(25)		663				
100228293	CHICAGO	IL			08/11/2025		682	(19)				(19)		663				
100193494	OREGON CITY	OR			02/10/2025		598	(15)				(15)		543				
100176809	NEW PORT RICHEY	FL			11/15/2024		782	(36)				(36)		746				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100244663	BALTIMORE	MD		09/29/2025		820		(19)				(19)		801	801			
100171533	PROVO	UT		10/16/2024		3,775		(7)				(7)		3,768	3,768			
100135144	NORTH LAS VEGAS	NV		11/03/2023		1,355		(15)				(15)		1,340	1,340			
100180268	HOMESTEAD	FL		11/25/2024		889		(4)				(4)		885	885			
100205138	MIAMI	FL		05/01/2025		734		(18)				(18)		716	716			
100272181	YUMA	AZ		01/08/2026		575		(3)				(3)		572	572			
100176092	RALEIGH	NC		12/20/2024		780		(34)				(34)		746	746			
100185244	CHARLOTTE	NC		01/24/2025		817		(21)				(21)		796	796			
100186382	COLORADO SPRINGS	CO		01/08/2025		811		(15)				(15)		796	796			
100175048	LAS VEGAS	NV		11/05/2024		804		(8)				(8)		796	796			
100245714	CHILLOUIN	OR		10/06/2025		747		(16)				(16)		731	731			
100219861	HENDERSON	NV		07/08/2025		733		(23)				(23)		710	710			
100177235	SAN MARCOS	TX		01/16/2025		677		(32)				(32)		645	645			
100150864	HUTTO	TX		05/08/2024		689		(13)				(13)		676	676			
100247162	MIRLE BEACH	SC		11/14/2025		716		(34)				(34)		682	682			
100244862	PLAINFIELD	NJ		09/29/2025		898		(4)				(4)		894	894			
100103026	MIAMI	FL		06/22/2023		2,493		(31)				(31)		2,462	2,462			
100175243	NASHVILLE	TN		11/05/2024		732		(16)				(16)		716	716			
100172558	WENTZVILLE	MO		10/23/2024		882		(23)				(23)		859	859			
100148325	CHARLOTTE	NC		04/12/2024		788		(5)				(5)		783	783			
100149280	GROVELAND	CA		04/24/2024		772		(24)				(24)		748	748			
100135533	PEPPER PIKE	OH		11/15/2023		7,639		(106)				(106)		7,533	7,533			
100156538	RALEIGH	NC		06/24/2024		4,248		(49)				(49)		4,199	4,199			
100216265	SOUTHFIELD	MI		06/20/2025		841		(27)				(27)		814	814			
100065639	HACKENSACK	NJ		07/28/2021		1,624		(44)				(44)		1,580	1,580			
100074446	MIRAMAR	FL		12/02/2021		2,696		(78)				(78)		2,618	2,618			
100148689	BAKERFIELD	CA		04/16/2024		634		(27)				(27)		607	607			
100140283	TAMPA	FL		01/18/2024		869		(20)				(20)		849	849			
100152322	OVIEDO	FL		05/17/2024		804		(3)				(3)		801	801			
100180745	MIAMI	FL		11/26/2024		847		(33)				(33)		814	814			
100109330	NEW BRITAIN	CT		06/12/2023		1,048		(1)				(1)		1,047	1,047			
100194613	OPRHOKE	NC		02/21/2025		800		(3)				(3)		797	797			
100235655	TAMPA	FL		08/29/2025		751		(20)				(20)		731	731			
100221103	ORLANDO	FL		07/21/2025		1,919		(12)				(12)		1,907	1,907			
100060247	BEAVERTON	OR		06/25/2021		2,436		(46)				(46)		2,388	2,388			
100220067	AUSTIN	TX		06/14/2025		660		(25)				(25)		635	635			
100137232	CASA GRANDE	AZ		11/29/2023		602		(8)				(8)		594	594			
100193671	POCAHELLO	ID		02/10/2025		823		(2)				(2)		821	821			
100255700	SALIN	OR		11/24/2025		1,197		(19)				(19)		1,178	1,178			
100148023	SANTA MARIA	CA		04/10/2024		1,340		(2)				(2)		1,338	1,338			
100175846	MADISON	WI		07/20/2023		1,625		(12)				(12)		1,613	1,613			
100169292	SAN FRANCISCO	CA		09/27/2024		752		(19)				(19)		733	733			
100170345	PLYMOUTH	IN		10/08/2024		756		(23)				(23)		733	733			
100170296	KNOXVILLE	TN		10/08/2024		751		(16)				(16)		733	733			
100157718	DALLAS	TX		06/28/2024		665		(31)				(31)		634	634			
100245281	HOUSTON	TX		10/06/2025		785		(35)				(35)		750	750			
100119741	PATERSON	NJ		06/08/2023		1,003		(32)				(32)		971	971			
100176892	HICKORY	NC		11/15/2024		5,022		(214)				(214)		4,808	4,808			
100265606	WYILE	TX		12/19/2025		253		(4)				(4)		249	249			
100155910	DENON	TX		06/17/2024		748		(6)				(6)		742	742			
100065632	OVIEDO	FL		07/28/2021		1,075		(34)				(34)		1,041	1,041			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100268477	FRESNO	CA		12/29/2025		264		(3)			(3)		261		261		
100236969	WATERTOWN	MA		09/12/2025		736		(23)			(23)		713		713		
100136090	MUNSTER	IN		12/18/2023		548		(21)			(21)		527		527		
100162296	STAFFORD	VA		09/06/2024		4,121		(243)			(243)		3,878		3,878		
100146853	NAVARE	FL		03/28/2024		826		(13)			(13)		813		813		
100079636	LAS VEGAS	NV		04/08/2022		1,254		(79)			(79)		1,175		1,175		
100246123	MASHPEE	MA		10/08/2025		828		(37)			(37)		791		791		
100188318	TEBICOLA	CA		01/08/2025		5,433		(52)			(52)		5,381		5,381		
100027780	SAN LEANDRO	CA		10/26/2018		974		91			91		1,065		1,065		
100175065	LOS ANGELES	CA		11/05/2024		1,640		(51)			(51)		1,589		1,589		
100115473	MIDDLEBURG	FL		07/17/2023		574		(7)			(7)		567		567		
100100066	WAYNE	NJ		03/28/2023		631		(30)			(30)		601		601		
100143558	COPLAGE	NY		02/21/2024		724		(19)			(19)		705		705		
100160413	MIRAMAR	FL		07/19/2024		699		(23)			(23)		676		676		
100267203	COLONIAL BEACH	VA		12/23/2025		836		(20)			(20)		816		816		
100201014	BENTONVILLE	AR		03/12/2025		1,157		(8)			(8)		1,149		1,149		
100138443	PANAMA CITY BEACH	FL		12/19/2023		854		(23)			(23)		831		831		
100180048	NORTHFIELD	NJ		11/25/2024		819		(19)			(19)		800		800		
100170407	HENDERSON	NV		10/09/2024		808		(8)			(8)		800		800		
100179789	SAVANNAH	GA		11/21/2024		946		(21)			(21)		825		825		
100216176	ROUND ROCK	TX		06/18/2025		1,709		(1)			(1)		1,708		1,708		
100168738	MOORE	OK		09/26/2024		745		(12)			(12)		733		733		
100194457	PALM COAST	FL		02/14/2025		837		(26)			(26)		811		811		
100154096	DENVER	CO		07/11/2024		928		(36)			(36)		892		892		
100165870	SWIRNA	GA		06/30/2024		675		(26)			(26)		649		649		
100226076	CREDNOR	NC		07/30/2025		1,784		(48)			(48)		1,736		1,736		
100166040	KATY	TX		09/06/2024		796		(28)			(28)		768		768		
100132036	GLENDALE	CA		10/13/2023		878		(3)			(3)		875		875		
100139275	HUNTSVILLE	UT		12/28/2023		661		(13)			(13)		648		648		
100156507	BAKERSFIELD	CA		06/24/2024		684		(19)			(19)		665		665		
100157173	MARIPOSA	CA		02/20/2025		686		(21)			(21)		665		665		
100229024	CLEMONT	FL		06/14/2025		673		(26)			(26)		647		647		
100162906	PASO ROBLES	CA		06/12/2024		746		(20)			(20)		726		726		
100247671	HALLANDALE BEACH	FL		10/29/2025		18,882		(471)			(471)		18,411		18,411		
100206450	COVINGTON	GA		04/22/2025		783		(28)			(28)		755		755		
100165477	SARASOTA	FL		08/29/2024		765		(18)			(18)		747		747		
100152033	LAS VEGAS	NV		05/17/2024		806		(5)			(5)		801		801		
100115365	NORTH LAUDERDALE	FL		07/17/2023		783		(9)			(9)		774		774		
100165266	LACEY	WA		01/24/2025		781		(15)			(15)		766		766		
100182579	EL DORADO HILLS	CA		12/12/2024		873							873		873		
100177228	BEAVERTON	OR		01/16/2025		767		(29)			(29)		738		738		
100220218	LANCASTER	CA		07/11/2025		760		(7)			(7)		753		753		
100268370	MOORESTOWN	NJ		12/29/2025		503		(15)			(15)		488		488		
100269710	BAKERSFIELD	CA		12/29/2025		508		(20)			(20)		488		488		
100171900	MURRELLS INLET	SC		10/16/2024		791		(23)			(23)		768		768		
100219088	MONTGOMERY	AL		06/27/2025		508		(24)			(24)		484		484		
100195669	OAK RIDGE	NJ		07/25/2024		745		(36)			(36)		709		709		
100024624	PALMDALE	CA		09/20/2018		850		92			92		942		942		
100201967	VICTORVILLE	CA		03/12/2025		786		(12)			(12)		774		774		
100068417	ALDIE	VA		06/25/2021		1,695		(25)			(25)		1,670		1,670		
100185142	MADISON	WI		12/20/2024		2,697		(14)			(14)		2,683		2,683		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100170166	CYPRESS	TX		10/08/2024		810	(23)				(23)		.787				
100171304	BAYONE	NJ		10/16/2024		831	(44)				(44)		.787				
100172567	SPRING CITY	TN		10/23/2024		809	(22)				(22)		.787				
100109553	WEST PALM BEACH	FL		06/12/2023		2,121	(74)				(74)		2,647				
100174197	ROSSFORD	OH		10/31/2024		842	(27)				(27)		815				
100213815	FOREY	TX		05/29/2025		762	(17)				(17)		745				
100175660	PALMDALE	CA		11/12/2024		912	(29)				(29)		883				
100153808	VACAVILLE	CA		06/05/2024		855	(11)				(11)		844				
100094635	HIALEAH	FL		06/02/2022		413	53				53		466				
100220396	MISSOURI CITY	TX		07/14/2025		793	(3)				(3)		790				
100268824	GLACIER	WA		12/29/2025		584	(7)				(7)		577				
100234906	SAINT AUGUSTINE	FL		06/28/2025		1,933	(39)				(39)		1,554				
100245359	COLLEGE STATION	TX		10/06/2025		819	(29)				(29)		790				
100245361	COLLEGE STATION	TX		10/06/2025		819	(29)				(29)		790				
100193436	DANA POINT	CA		02/10/2025		52,327	(1,134)				(1,134)		51,193				
100215679	KISSIMEE	FL		06/13/2025		734	(29)				(29)		705				
100219806	TUCSON	AZ		07/08/2025		727	(18)				(18)		709				
100226920	MABLETON	GA		07/30/2025		823	(14)				(14)		809				
100156515	MIAMI	FL		07/25/2024		740	(15)				(15)		725				
100161156	SUPRISE	AZ		07/24/2024		741	(16)				(16)		725				
100164412	COLON	MI		06/21/2024		745	(19)				(19)		726				
100160908	TUCSON	AZ		07/24/2024		739	(13)				(13)		726				
100200624	IRVING	TX		03/11/2025		811	(9)				(9)		802				
100169519	NEW ALBANY	OH		09/27/2024		828	(23)				(23)		805				
100166372	LAKEWOOD	CO		10/24/2024		832	(27)				(27)		805				
100119661	DADE CITY	FL		06/08/2023		764	(14)				(14)		750				
100244988	GRAND JUNCTION	CO		09/29/2025		1,198	(14)				(14)		1,184				
100155911	ATLANTA	GA		06/17/2024		829	(16)				(16)		813				
100212993	HILO	HI		05/29/2025		666	(23)				(23)		643				
100067446	CLINTON	CT		09/23/2021		1,685	(33)				(33)		1,652				
100115848	ATLANTA	GA		07/20/2023		955	(3)				(3)		952				
100190967	DES PLAINES	IL		01/22/2025		822	(16)				(16)		806				
100163711	AURORA	CO		07/11/2024		735	(38)				(38)		697				
100179766	MINT HILL	NC		11/21/2024		1,126	(23)				(23)		1,103				
100165639	CEDAR PARK	TX		10/04/2024		520	(24)				(24)		496				
100173183	ALLEN/OWIN	PA		10/30/2024		874	(16)				(16)		858				
100173113	SACRAMENTO	CA		10/30/2024		1,105	(21)				(21)		1,084				
100163195	JEFFETT CITY	CT		06/13/2024		801	(28)				(28)		773				
4010049477	CENTER POINT	AL		03/22/2023		804	(22)				(22)		782				
100068152	SAINT LOUIS	MO		06/25/2021		1,808	(20)				(20)		1,788				
100206314	CALDWELL	NJ		04/17/2025		801	(24)				(24)		777				
100198225	DALLAS	TX		12/14/2023		56,255	(767)				(767)		55,488				
100272718	ORLAND PARK	IL		01/09/2026		474	(18)				(18)		456				
100065961	UNION CITY	CA		07/28/2021		1,742	(24)				(24)		1,718				
100197426	JACKSONVILLE	FL		01/11/2024		615	(54)				(54)		561				
100169946	LAWRENCEVILLE	GA		01/21/2025		1,097	(16)				(16)		1,081				
100165905	FORT WORTH	TX		06/29/2024		780	(15)				(15)		765				
100273007	AUSTIN	TX		01/15/2026		240	(6)				(6)		232				
100255404	RICHMOND	TX		11/24/2025		825	(17)				(17)		808				
100166892	LANCASTER	CA		09/25/2024		765	(33)				(33)		732				
100166052	NORTH LAS VEGAS	NV		09/06/2024		279	(4)				(4)		275				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016461	LA HABRA	CA		06/26/2024		759	(16)				(16)		743		743		
10017579	JERSEY CITY	NJ		12/23/2024		771	(28)				(28)		743		743		
10016106	ATLANTIC BEACH	FL		07/26/2024		757	(14)				(14)		743		743		
100110487	BANGOR	ME		06/30/2023		824	(4)				(4)		820		820		
100180377	BORDENTOWN	NJ		11/25/2024		833	(9)				(9)		824		824		
100029576	SOUTH GATE	CA		10/26/2018		1,063	80				80		1,143		1,143		
100144434	SAFORD	FL		03/07/2024		865	(8)				(8)		857		857		
100162964	ALBANY	CA		06/12/2024		927	(20)				(20)		907		907		
100142693	JERSEY CITY	NJ		03/08/2024		674	(66)				(66)		608		608		
100157390	GAITHERSBURG	TN		07/09/2024		744	(14)				(14)		730		730		
100142273	PHOENIX	AZ		03/15/2024		677	(45)				(45)		632		632		
100147462	COLTON	CA		04/03/2024		680	(48)				(48)		632		632		
100143665	ELLENWOOD	GA		02/29/2024		666	(34)				(34)		632		632		
100286218	CHARLOTTE	NC		12/29/2025		537	(13)				(13)		524		524		
100245304	FORKS	WA		10/06/2025		789	(29)				(29)		760		760		
100134666	ATLANTA	GA		10/30/2023		838	(27)				(27)		811		811		
100134853	LAURENCEVILLE	GA		10/30/2023		674	(6)				(6)		668		668		
100161946	HOUSTON	WA		07/31/2024		808	(17)				(17)		791		791		
100175172	NAMPA	ID		11/05/2024		818	(27)				(27)		791		791		
100164343	ALPHARETTA	GA		06/21/2024		807	(16)				(16)		791		791		
100082612	LOS ANGELES	CA		04/14/2022		1,400	(11)				(11)		1,389		1,389		
100268226	GLEN ALLEN	VA		12/29/2025		560	(10)				(10)		550		550		
100048991	BROOKLYN	NY		11/20/2020		1,111	(93)				(93)		1,018		1,018		
100255810	MIAMI	FL		11/24/2025		829	(21)				(21)		808		808		
100193698	DAVENPORT	FL		02/10/2025		645	(30)				(30)		615		615		
100199012	RALEIGH	NC		02/28/2025		1,160	(4)				(4)		1,156		1,156		
100159720	DALLAS	TX		08/23/2024		786	(26)				(26)		760		760		
100175227	TARPON SPRINGS	FL		11/05/2024		824	(24)				(24)		800		800		
100236150	NAPLES	FL		09/10/2025		627	(20)				(20)		607		607		
100047913	LAKE WORTH	FL		11/20/2020		1,318	(72)				(72)		1,246		1,246		
100268373	NAPLES	FL		12/29/2025		860	(12)				(12)		848		848		
100137475	MODESTO	CA		01/11/2024		641	(43)				(43)		598		598		
100221095	MARTINEZ	CA		07/21/2025		804	(5)				(5)		799		799		
100158828	DANBURY	CT		07/12/2024		755	(25)				(25)		730		730		
100083991	HONOLULU	FL		07/12/2022		990	(13)				(13)		967		967		
100164602	DALLAS	TX		06/21/2024		596	(2)				(2)		594		594		
100267050	MURFREESBORO	TN		12/23/2025		978	(20)				(20)		958		958		
100139159	HESPERIA	CA		12/28/2023		497	(12)				(12)		485		485		
100178458	WINTER GARDEN	FL		11/21/2024		903	(5)				(5)		898		898		
100080653	HEMET	CA		03/10/2022		1,433	(84)				(84)		1,349		1,349		
100166227	ZEPHYRHILLS	FL		09/20/2024		726	(25)				(25)		701		701		
100203275	MIDDLETOWN	NJ		03/27/2025		1,168	(29)				(29)		1,139		1,139		
100228625	JERSEY CITY	NJ		06/12/2025		829	(15)				(15)		814		814		
100080914	KISSIMEE	FL		03/15/2022		835	(44)				(44)		791		791		
100255723	GREENVILLE	SC		11/24/2025		771	(20)				(20)		751		751		
100169473	BERWYN	PA		09/30/2024		3,748	(101)				(101)		3,647		3,647		
100175186	RALEIGH	NC		11/05/2024		836	(25)				(25)		811		811		
100234830	PANAMA CITY	FL		06/28/2025		701	(19)				(19)		682		682		
100175287	SAINT LOUIS	MO		11/05/2024		2,388	(48)				(48)		2,340		2,340		
100175488	ANHEIM	CA		07/17/2023		3,578	(13)				(13)		3,565		3,565		
100206533	GOODLETTSVILLE	TN		04/17/2025		838	(26)				(26)		812		812		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065278	EUGENE	OR		07/28/2021		1,637		(49)					1,588	1,588			
100273329	ORLANDO	FL		01/20/2026		259		(8)					251	251			
100114614	SARASOTA	FL		06/29/2023		2,422		(127)			(127)		2,295	2,295			
100238114	WAREN	NJ		11/26/2025		738		(24)			(24)		714	714			
100261166	ABSECON	NJ		12/05/2025		491		(13)			(13)		478	478			
100136179	TURLOCK	CA		12/18/2023		1,264		(53)			(53)		1,211	1,211			
100182656	WEST DOVER	VT		12/12/2024		1,079		(2)			(2)		1,077	1,077			
100156887	LONG POND	PA		07/10/2024		758		(11)			(11)		747	747			
100171879	BUFORD	GA		10/17/2024		884		(17)			(17)		867	867			
100255864	KISSIMEE	FL		11/24/2025		509		(19)			(19)		490	490			
100185312	SCOTTSDALE	AZ		12/20/2024		992		(4)			(4)		988	988			
100158851	FREEMONT	NY		07/12/2024		755		(25)			(25)		730	730			
100150079	HOUSTON	TX		06/14/2024		747		(29)			(29)		718	718			
100288857	SAYEVILLE	NJ		12/29/2025		516		(18)			(18)		498	498			
100147614	CAYCE	SC		04/04/2024		714		(24)			(24)		690	690			
100173270	SCOTTSDALE	AZ		10/30/2024		805		(25)			(25)		780	780			
100142856	DOUGLASVILLE	GA		02/09/2024		795		(13)			(13)		782	782			
100153806	DULUTH	GA		07/10/2024		724		(33)			(33)		691	691			
100101187	FONTANA	CA		04/06/2023		951		(15)			(15)		936	936			
100229176	BRYAN	TX		06/14/2025		644		(25)			(25)		619	619			
100090838	DALLAS	TX		07/06/2023		4,069		(59)			(59)		4,010	4,010			
100136751	GREELEY	CO		11/27/2023		711		(14)			(14)		697	697			
100133786	SPRING	TX		10/20/2023		416		(13)			(13)		403	403			
100139326	NEVADA CITY	CA		12/28/2023		625		(23)			(23)		602	602			
100216662	TYBEE ISLAND	GA		06/23/2025		988		(31)			(31)		957	957			
100244710	PRUDENVILLE	MI		09/29/2025		815		(22)			(22)		793	793			
100247444	PAGOSA SPRINGS	CO		09/29/2025		826		(33)			(33)		793	793			
100188874	AUBREY	TX		01/09/2025		1,874		(43)			(43)		1,831	1,831			
100244482	ROCHESTER HILLS	MI		09/29/2025		818		(25)			(25)		793	793			
100158761	DURHAM	NC		07/10/2024		832		(10)			(10)		822	822			
100254356	DAVENPORT	FL		11/07/2025		1,084		(27)			(27)		1,057	1,057			
100160886	PITTSBURGH	PA		07/24/2024		813		(17)			(17)		796	796			
100180838	DRIPPING SPRINGS	TX		11/25/2024		884		(2)			(2)		882	882			
100141556	DUBLIN	CA		01/30/2024		634		(7)			(7)		627	627			
100165498	HOUSTON	TX		08/29/2024		807		(6)			(6)		801	801			
100175919	CHARLOTTE	NC		11/14/2024		917		(26)			(26)		891	891			
100155989	GOODLETTSVILLE	TN		06/18/2024		773		(8)			(8)		765	765			
100194684	WINTER GARDEN	FL		02/21/2025		792		(18)			(18)		774	774			
100220307	MINNEOLA	FL		07/15/2025		1,019		(24)			(24)		995	995			
100253614	BELZONIA	MI		10/30/2025		702		(30)			(30)		672	672			
100171753	LAS VEGAS	NV		10/17/2024		880		(15)			(15)		865	865			
100168448	EUREKA	CA		09/25/2024		857		(9)			(9)		848	848			
100181482	LOGANVILLE	GA		01/09/2025		598		(28)			(28)		570	570			
100155886	FATE	TX		06/17/2024		751		(12)			(12)		739	739			
100220022	MONKS CORNER	SC		06/14/2025		736		(15)			(15)		721	721			
100120266	CHATTANOOGA	TN		08/18/2023		784		(12)			(12)		772	772			
100062039	MARIETTA	GA		07/01/2021		2,244		(6)			(6)		2,236	2,236			
100235540	KENTWOOD	MI		08/29/2025		4,108		(140)			(140)		3,968	3,968			
100134885	KANSAS CITY	MO		10/30/2023		598		(28)			(28)		570	570			
100175888	CORONA	TN		11/05/2024		886		(4)			(4)		882	882			
100234583	MCFARLAND	WI		08/28/2025		924		(27)			(27)		897	897			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10054278	CEDAR HILL	TX		03/23/2021		1,179		(47)			(47)		1,132		1,132		
10019575	FAVETTEVILLE	NC		02/24/2025		913		(15)			(15)		898		898		
10022904	TYLER	TX		06/14/2025		770		(18)			(18)		752		752		
100162705	LIBERTY HILL	TX		06/12/2024		822		(6)			(6)		816		816		
100153263	ROCKY POINT	NY		05/30/2024		1,285		(10)			(10)		1,275		1,275		
100272077	INDIAN ROCKS BEACH	FL		01/08/2026		2,017		(25)			(25)		1,992		1,992		
100109006	PANAMA CITY	FL		05/31/2023		209		(16)			(16)		193		193		
100115259	GLOUCESTER TOWNSHIP	NJ		07/17/2023		453		(15)			(15)		438		438		
100121023	ROCKPORT	TX		06/30/2023		789		(5)			(5)		784		784		
100172261	LEXINGTON	KY		10/21/2024		807		(23)			(23)		784		784		
100228338	GRAND RAPIDS	MI		06/11/2025		2,547		(105)			(105)		2,442		2,442		
100168293	LOUISVILLE	KY		09/20/2024		776		(24)			(24)		752		752		
100253474	GAITHERSBURG	MD		10/30/2025		780		(32)			(32)		748		748		
100214349	MEMPHIS	TN		06/02/2025		689		(15)			(15)		674		674		
100147089	PALM BEACH GARDENS	FL		03/28/2024		745		(22)			(22)		723		723		
100159810	MIAMI	FL		06/16/2024		774		(21)			(21)		753		753		
100158931	SPRING	TX		07/12/2024		768		(15)			(15)		753		753		
100191702	MELBOURNE	AUS		02/20/2025		722		(16)			(16)		706		706		
100172207	MESA	AZ		10/17/2024		600		(31)			(31)		569		569		
100168234	BURNSVILLE	NC		09/20/2024		758		(21)			(21)		737		737		
100153656	SANTA CLARITA	CA		05/31/2024		761		(9)			(9)		752		752		
100205715	SAINT PETERSBURG	FL		04/14/2025		759		(13)			(13)		746		746		
100050092	WASHINGTON	DC		11/20/2020		1,569		(52)			(52)		1,517		1,517		
100144417	WILLOWOOD	NJ		03/07/2024		849		(24)			(24)		825		825		
100149752	TUCSON	AZ		04/26/2024		745		(17)			(17)		728		728		
100246986	SALT LAKE CITY	UT		10/17/2025		799		(26)			(26)		773		773		
100167576	PENDERGRASS	GA		09/19/2024		797		(12)			(12)		785		785		
100209894	PHOENIX	AZ		06/11/2025		702		(11)			(11)		691		691		
100244741	OCEAN VIEW	DE		09/29/2025		801		(23)			(23)		778		778		
100150490	KREMLING	CO		05/03/2024		820		(16)			(16)		804		804		
100138295	HERMITAGE	TN		12/18/2023		1,742		(11)			(11)		1,731		1,731		
100246670	ANTIOCH	CA		10/15/2025		3,136		(91)			(91)		3,045		3,045		
100235565	ORLANDO	FL		09/04/2025		690		(30)			(30)		660		660		
100161838	CHICAGO	IL		07/31/2024		695		(20)			(20)		675		675		
100229276	SUNRISE BEACH	TX		08/18/2025		754		(21)			(21)		733		733		
100171390	ALBANY	TX		10/16/2024		969		(24)			(24)		945		945		
100144096	LEBANON	OR		03/07/2024		1,107		(3)			(3)		1,104		1,104		
100218775	WARSAW	VA		06/27/2025		673		(20)			(20)		653		653		
100253234	CRYSTAL BEACH	TX		10/30/2025		700		(24)			(24)		676		676		
100158121	VENICE	CA		07/09/2024		754		(20)			(20)		734		734		
100180967	FREDERICKSBURG	VA		11/26/2024		792		(37)			(37)		755		755		
100159601	HONOLULU	HI		07/15/2024		783		(14)			(14)		769		769		
100150836	BRANDYWINE	MD		05/08/2024		756		(17)			(17)		739		739		
100151259	FRESNO	CA		05/10/2024		751		(12)			(12)		739		739		
100151403	PARON	AR		05/10/2024		763		(24)			(24)		739		739		
100151630	ROILETT	TX		05/10/2024		752		(13)			(13)		739		739		
100074252	CRYSTAL LAKE	IL		12/09/2021		3		(31)			(31)		3		3		
100193548	DENVER	CO		11/15/2023		652		(7)			(7)		621		621		
100147070	ELK GROVE	CA		03/27/2024		881		(7)			(7)		874		874		
100214371	WILFORD	IA		06/02/2025		739		(14)			(14)		725		725		
100254275	PRINCETON	IN		11/06/2025		1,134		(22)			(22)		1,112		1,112		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100137577	TITUSVILLE	IN		12/08/2023		799		(9)			(9)		790		790		
100191268	VALENCIA	CA		01/29/2025		1,683		(52)			(52)		1,631		1,631		
100272116	MOUNT JULIET	TN		01/08/2026		539		(6)			(6)		533		533		
100156775	LOS ANGELES	CA		06/26/2024		766		(26)			(26)		740		740		
100207111	VAN ALSTINE	TX		03/18/2025		3,284		(45)			(45)		3,239		3,239		
100188736	LA QUINTA	CA		01/09/2025		843		(8)			(8)		835		835		
100171523	FUQUAY VARINA	NC		10/16/2024		956		(12)			(12)		944		944		
100204068	FRESNO	CA		03/28/2025		655		(25)			(25)		630		630		
100202693	LAS VEGAS	NV		03/24/2025		767		(14)			(14)		753		753		
100077901	MIAMI	FL		12/23/2021		1,399		(62)			(62)		1,337		1,337		
100154177	BUCKEYE	AZ		07/11/2024		833		(14)			(14)		819		819		
100151847	THOUSAND PALMS	CA		05/10/2024		684		(17)			(17)		667		667		
100120513	PHOENIX	AZ		06/18/2023		821		(25)			(25)		796		796		
100205766	DENVER	CO		04/14/2025		1,417		(17)			(17)		1,400		1,400		
100154161	DES PLAINES	IL		07/11/2024		948		(23)			(23)		825		825		
100144294	PHOENIX	AZ		03/07/2024		718		(19)			(19)		699		699		
100161516	HORSHAM	PA		07/30/2024		833		(9)			(9)		824		824		
100148157	TIGARD	OR		05/15/2024		845		(29)			(29)		816		816		
100245635	SEATTLE	WA		10/06/2025		774		(27)			(27)		747		747		
100136300	ARROYO	TX		12/18/2023		758		(9)			(9)		749		749		
100151518	TOLLESON	AZ		05/10/2024		768		(10)			(10)		758		758		
100228515	STURTEVANT	WI		06/11/2025		942		(35)			(35)		807		807		
100246440	BUCKEYE	AZ		10/10/2025		1,297		(39)			(39)		1,258		1,258		
100268404	LAKESIDE	MT		12/29/2025		479		(17)			(17)		462		462		
100188889	AUSTIN	TX		01/09/2025		459		(18)			(18)		441		441		
100175305	HARLINGEN	TX		11/05/2024		947		(1)			(1)		946		946		
100174913	YOUNG HARRIS	GA		10/31/2024		758		(19)			(19)		739		739		
100173147	DAKINSVILLE	GA		10/30/2024		890		(14)			(14)		876		876		
100206090	TALLAHASSEE	FL		04/16/2025		1,772		(73)			(73)		1,699		1,699		
100167610	SANTA CLARITA	CA		09/19/2024		969		(2)			(2)		967		967		
100214314	HUNTERTOWN	IN		06/02/2025		693		(15)			(15)		678		678		
100253249	SAINT PETERSBURG	FL		10/30/2025		683		(24)			(24)		659		659		
100214475	LAS VEGAS	NV		06/06/2025		1,079		(11)			(11)		1,068		1,068		
100194596	MIRAMAR	FL		03/28/2025		966		(8)			(8)		958		958		
100177654	PRESOTT	AZ		01/16/2025		782		(29)			(29)		753		753		
100176724	HENDERSON	NV		11/15/2024		886		(9)			(9)		877		877		
100245415	POWDER SPRINGS	GA		10/06/2025		717		(37)			(37)		680		680		
100221030	CHARLOTTE	NC		07/18/2025		703		(23)			(23)		680		680		
100212566	PHOENIX	AZ		05/29/2025		24,225		(503)			(503)		23,722		23,722		
100175464	HOOVER	AL		12/23/2024		1,263		(39)			(39)		1,224		1,224		
100273028	BOONE	NC		01/15/2026		1,297		(53)			(53)		1,244		1,244		
100160504	TAMPA	FL		07/19/2024		491		(13)			(13)		478		478		
100065483	SIGNAL HILL	CA		07/28/2021		2,339		(45)			(45)		2,294		2,294		
100235743	SUN CITY WEST	AZ		09/22/2025		694		(33)			(33)		661		661		
100235865	NEPTUNE	NJ		08/29/2025		468		(15)			(15)		453		453		
100129249	HOUSTON	TX		11/03/2023		750		(13)			(13)		737		737		
100119681	WATERBURY	CT		06/08/2023		722		(27)			(27)		695		695		
100141841	BROOKLYN	NY		02/29/2024		487		(9)			(9)		478		478		
100151122	CAPE CORAL	FL		05/09/2024		813		(7)			(7)		806		806		
100175051	KINGSLAND	TX		07/14/2023		839		(3)			(3)		836		836		
100272480	WALDPOR	OR		01/08/2026		4,680		(104)			(104)		4,576		4,576		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100272602	MURRELLS INLET	SC		01/06/2026		3,280	(155)	(155)			(155)		3,105	3,105			
100151126	STOCKTON	CA		05/08/2024		760	(16)	(16)			(16)		744	744			
100116057	LAS VEGAS	NV		07/20/2023		792	(16)	(16)			(16)		776	776			
100149356	LONGWOOD	FL		04/24/2024		763	(19)	(19)			(19)		744	744			
100120666	EDGEWATER	MD		08/24/2023		708	(10)	(10)			(10)		698	698			
100168089	NATIONAL CITY	CA		09/20/2024		803	(26)	(26)			(26)		777	777			
100150728	CLEVELAND	OH		05/06/2024		762	(13)	(13)			(13)		749	749			
100114897	MELISSA	TX		07/14/2023		1,506	(5)	(5)			(5)		1,501	1,501			
100215375	BOSTON	MA		06/12/2025		1,096	(20)	(20)			(20)		1,076	1,076			
100129605	RIVERHEAD	NY		09/27/2023		742	(22)	(22)			(22)		720	720			
100220081	BUFFALO GROVE	IL		06/06/2025		726	(11)	(11)			(11)		715	715			
100234970	PARKER	CO		08/28/2025		152,493	(756)	(756)			(756)		151,737	151,737			
100148642	JACKSONVILLE	FL		04/17/2024		853	(8)	(8)			(8)		845	845			
100254439	BARTLETT	IN		11/07/2025		4,369	(11)	(11)			(11)		4,358	4,358			
100204830	BONSBORO	MD		04/09/2025		697	(14)	(14)			(14)		683	683			
100074430	TAMPA	FL		12/02/2021		1,768	(96)	(96)			(96)		1,670	1,670			
100254527	TUCSON	AZ		11/07/2025		94	(31)	(31)			(31)		63	63			
100142733	OCEAN CITY	NJ		02/08/2024		840	(13)	(13)			(13)		827	827			
100172934	GRAFTON	MA		10/25/2024		729	(9)	(9)			(9)		720	720			
100103105	CENTEREACH	NY		04/21/2023		774	(20)	(20)			(20)		754	754			
100142682	HUNTINGTON BEACH	CA		02/09/2024		775	(43)	(43)			(43)		732	732			
100153798	INWOOD	IV		07/10/2024		790	(29)	(29)			(29)		761	761			
100149419	NAPERVILLE	IL		04/24/2024		804	(12)	(12)			(12)		792	792			
100175250	SEVIERVILLE	TN		11/05/2024		861	(11)	(11)			(11)		850	850			
100227978	LA HABRA	CA		06/04/2025		94,128	(683)	(683)			(683)		93,445	93,445			
100171864	TULARE	CA		11/19/2021		1,551	(127)	(127)			(127)		1,424	1,424			
100147665	GREELEY	CO		04/04/2024		801	(24)	(24)			(24)		777	777			
100155909	OAKLAND PARK	FL		11/13/2023		2,682	(42)	(42)			(42)		2,640	2,640			
100146878	DENVER	CO		03/26/2024		779	(13)	(13)			(13)		766	766			
100193370	WEST NEW YORK	NJ		02/10/2025		2,803	(61)	(61)			(61)		2,742	2,742			
100138110	ROCKVILLE	MD		12/14/2023		678	(12)	(12)			(12)		666	666			
100173374	FOREY	TX		10/30/2024		796	(20)	(20)			(20)		778	778			
100151699	GAINESVILLE	VA		05/10/2024		879	(11)	(11)			(11)		868	878			
100101745	TRENTON	NJ		03/31/2023		669	(25)	(25)			(25)		644	644			
100140800	SAN MATEO	CA		01/19/2024		5,128	(119)	(119)			(119)		5,009	5,009			
100169579	HOBOKEN	NJ		09/30/2024		2,475	(38)	(38)			(38)		2,437	2,437			
100119441	CLINTON	CT		07/31/2023		1,269	(12)	(12)			(12)		1,257	1,257			
100138165	MAGGIE VALLEY	NC		12/14/2023		679	(7)	(7)			(7)		672	672			
100110195	YUCCA VALLEY	CA		06/30/2023		822	(10)	(10)			(10)		812	812			
100132717	COBENTON	MD		11/03/2023		640	(10)	(10)			(10)		630	630			
100193740	SUMMERTON	SC		02/10/2025		747	(21)	(21)			(21)		726	726			
100293968	LIVIN	MA		12/05/2025		567	(6)	(6)			(6)		561	561			
100209708	SAINT AUGUSTINE	FL		05/05/2025		711	(30)	(30)			(30)		681	681			
100228345	ATLANTA	GA		06/11/2025		693	(13)	(13)			(13)		680	680			
100221021	CAPITOL HEIGHTS	MD		07/18/2025		704	(24)	(24)			(24)		680	680			
100144073	SARATOGA SPRINGS	NY		03/07/2024		834	(12)	(12)			(12)		822	822			
100159007	AUSTIN	TX		06/15/2024		6,152	(253)	(253)			(253)		5,899	5,899			
100198622	HOUSTON	TX		12/21/2023		714	(17)	(17)			(17)		697	697			
100258250	HOUSTON	TX		12/02/2025		801	(15)	(15)			(15)		786	786			
100229396	ROSEVELT	NY		06/14/2025		802	(11)	(11)			(11)		801	801			
100103306	SAN ANGELO	TX		04/27/2023		2,708	(35)	(35)			(35)		2,673	2,673			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173044	SAN BERNARDINO	CA		10/25/2024		4,086		(233)			(233)		3,853				
100202566	MINERAL BLUFF	GA		03/24/2025		1,745		(60)			(60)		1,685				
100153398	NEW ALBANY	OH		05/31/2024		897		(14)			(14)		883				
100230058	CANTON	OH		06/25/2025		717		(20)			(20)		697				
100165084	BRANDON	FL		09/06/2024		4,318		(163)			(163)		4,155				
100150480	RIVERSIDE	CA		05/03/2024		769		(20)			(20)		749				
100274249	OAKLAND	CA		02/13/2026		635		(22)			(22)		613				
100165912	METairie	LA		08/29/2024		705		(37)			(37)		668				
100211871	SAVANNAH	GA		05/19/2025		771		(11)			(11)		760				
100164202	GIWNN OAK	MD		06/21/2024		555		(5)			(5)		550				
100149655	ANNA	TX		04/26/2024		822		(12)			(12)		810				
100255708	GLEN ALLEN	VA		11/24/2025		1,649		(28)			(28)		1,621				
100155941	FORT WORTH	TX		06/17/2024		852		(4)			(4)		848				
100076462	BOUIE	MO		12/21/2021		1,772		(151)			(151)		1,621				
100190025	SUPPLY	NC		01/21/2025		811		(7)			(7)		804				
100220394	LILBURN	GA		07/15/2025		730		(34)			(34)		696				
100153860	WATERBURY	CT		06/05/2024		1,082		(9)			(9)		1,073				
100080195	NORTH BAY VILLAGE	FL		02/25/2022		1,384		(6)			(6)		1,378				
100136062	MEDFORD	OR		11/16/2023		716		(35)			(35)		681				
100138421	NAVARRE	FL		12/18/2023		643		(22)			(22)		621				
100079114	AUSTIN	TX		02/24/2022		1,807		(15)			(15)		1,792				
100194444	TAMPA	FL		02/14/2025		785		(16)			(16)		769				
100221281	DENTON	TX		07/21/2025		749		(13)			(13)		736				
100062466	CHEYENNE	WY		07/01/2021		1,738		(14)			(14)		1,724				
100169975	VISALIA	CA		11/08/2024		913		(42)			(42)		871				
100169039	CORINTH	TX		09/27/2024		1,803		(88)			(88)		1,715				
100228722	ATLANTA	GA		08/11/2025		2,149		(33)			(33)		2,116				
100175064	NEWPORT NEWS	VA		11/05/2024		591		(28)			(28)		563				
100130274	GOOD YEAR	AZ		09/28/2023		497		(11)			(11)		486				
100219102	TAMARAC	FL		06/27/2025		759		(5)			(5)		754				
100152997	CLAYTON	CA		05/16/2024		676		(15)			(15)		661				
100147007	LAS VEGAS	NV		03/27/2024		840		(9)			(9)		831				
100160498	OCEAN VIEW	DE		05/03/2024		788		(22)			(22)		766				
100163150	PAIPIA	TX		06/13/2024		716		(29)			(29)		687				
100194137	FLAGSTAFF	AZ		02/14/2025		837		(6)			(6)		829				
100203104	RIDLEY PARK	PA		03/27/2025		796		(26)			(26)		770				
100065427	CHULA VISTA	CA		07/28/2021		2,018		(37)			(37)		1,981				
100090295	MIAMI	FL		01/13/2023		561		(36)			(36)		525				
100150648	WIEWOTH	WA		05/08/2024		837		(7)			(7)		830				
100203399	SAVANNAH	GA		03/27/2025		1,241		(37)			(37)		1,204				
100228290	AUSTIN	TX		06/11/2025		748		(14)			(14)		734				
100268713	BELLAIRE	TX		12/29/2025		546		(12)			(12)		534				
100142009	GLENDALE	CA		02/29/2024		709		(25)			(25)		684				
100135711	PINEVILLE	NC		11/10/2023		1,537		(32)			(32)		1,537				
100202401	CHARLOTTE	NC		03/19/2025		702		(10)			(10)		670				
100201574	GARLAND	TX		03/13/2025		731		(9)			(9)		721				
100168887	DAVENPORT	FL		09/25/2024		761		(9)			(9)		752				
100198321	BEND	OR		12/18/2023		485		(43)			(43)		476				
100060196	BOUIE	MO		06/25/2021		1,753		(70)			(70)		1,710				
100247220	TRINITY	TX		10/23/2025		2,573		(2)			(2)		2,503				
100229343	SUPRI SE	AZ		06/15/2025		793							791				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214248	WEEHAWEN	NJ		05/30/2025		799		(8)				(8)	791		791		
100216227	MOLALLA	OR		06/20/2025		750		(14)				(14)	736		736		
100206154	DOBTON	MO		04/16/2025		851		(19)				(19)	832		832		
4010046675	TRENTON	NJ		03/22/2023		823		(7)				(7)	816		816		
100272568	LEWIS CENTER	OH		01/15/2026		261		(8)				(8)	253		253		
100175327	CRYSTAL BEACH	TX		11/05/2024		860		(15)				(15)	845		845		
100213782	HESPERIA	CA		05/29/2025		1,152		(12)				(12)	1,140		1,140		
100142727	HOUSTON	TX		02/08/2024		763		(9)				(9)	754		754		
100151736	SAINT PETERSBURG	FL		05/10/2024		323		(3)				(3)	320		320		
100165549	HI-ALEAH	FL		10/04/2024		765		(51)				(51)	714		714		
100171362	WEST SACRAMENTO	CA		10/16/2024		825		(23)				(23)	802		802		
100143880	ATASCADERO	CA		03/06/2024		799		(15)				(15)	784		784		
100109292	PANAMA CITY	FL		06/12/2023		1,338		(18)				(18)	1,320		1,320		
100220071	SOUTH PLAINFIELD	NJ		06/14/2025		2,707		(103)				(103)	2,604		2,604		
100155909	CHICAGO	IL		06/17/2024		857		(9)				(9)	848		848		
100144608	WINTER GARDEN	FL		03/13/2024		828		(13)				(13)	815		815		
100144630	WINTER GARDEN	FL		03/13/2024		828		(13)				(13)	815		815		
100148015	WINTER GARDEN	FL		04/10/2024		827		(12)				(12)	815		815		
100209555	SPOKANE	WA		05/02/2025		665		(21)				(21)	644		644		
100165028	NEWTON	MA		08/28/2024		1,799		(49)				(49)	1,750		1,750		
100210700	MELISSA	TX		05/15/2025		755		(32)				(32)	723		723		
100160107	SACOSE	TX		07/17/2024		772		(19)				(19)	753		753		
100254271	MELISSA	TX		11/06/2025		1,744		(45)				(45)	1,699		1,699		
100221148	SAN ANTONIO	TX		07/21/2025		2,129		(41)				(41)	2,088		2,088		
100148490	ESTERO	FL		04/12/2024		840		(20)				(20)	820		820		
100091635	DENVER	CO		03/07/2023		1,313		(48)				(48)	1,265		1,265		
100172555	BEL AIR	MD		10/21/2024		819		(29)				(29)	790		790		
100174574	PICKERINGTON	OH		10/31/2024		458		(18)				(18)	440		440		
100201822	JACKSON	TN		03/18/2025		1,389		(64)				(64)	1,325		1,325		
100135761	VICTORVILLE	CA		11/10/2023		722		(8)				(8)	714		714		
100244634	KALISPELL	MT		09/29/2025		749		(33)				(33)	716		716		
100150708	PORT CHARLOTTE	FL		05/06/2024		772		(20)				(20)	752		752		
100257161	YORK	SC		11/26/2025		3,453		(101)				(101)	3,352		3,352		
100215574	NORTH PORT	FL		06/12/2025		743		(20)				(20)	723		723		
100157670	CENTREVILLE	VA		07/09/2024		826		(2)				(2)	824		824		
100138744	MILWAUKIE	OR		02/02/2024		727		(8)				(8)	719		719		
100198249	SAVANNAH	GA		02/28/2025		664		(26)				(26)	638		638		
100245326	SARASOTA	FL		10/06/2025		6,071		(171)				(171)	5,900		5,900		
100100452	SCOTTRUN	PA		04/27/2023		1,012		(1)				(1)	1,011		1,011		
100142588	SARASOTA	FL		02/08/2024		779		(20)				(20)	759		759		
100177299	CINCINNATI	OH		01/16/2025		839		(9)				(9)	830		830		
100155088	OCALA	FL		07/19/2024		749		(47)				(47)	702		702		
100220519	KANSAS CITY	MO		07/15/2025		714		(24)				(24)	690		690		
100109354	VENICE	CA		06/12/2023		912		(17)				(17)	895		895		
100228563	CONCORD	NC		06/11/2025		693		(31)				(31)	662		662		
100147926	LAS VEGAS	NV		04/08/2024		839		(5)				(5)	834		834		
100147811	WILLIAMSBURG	VA		04/08/2024		564		(7)				(7)	557		557		
100221546	PALM BAY	FL		07/22/2025		3,322		(12)				(12)	3,310		3,310		
100220536	BOISE	ID		07/15/2025		742		(22)				(22)	720		720		
100211973	SAINT CLOUD	FL		05/22/2025		462		(5)				(5)	457		457		
100228247	KANAB	UT		08/11/2025		722		(27)				(27)	695		695		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100146879	LAKEWOOD	CO		03/26/2024		.848		(10)					.838	.838			
100182626	DENVER	TX		12/12/2024		2,686		(1)					2,685	2,685			
100206942	PHOENIX	AZ		04/25/2025		.843		(17)					.826	.826			
100110460	WEST DES MOINES	IA		06/30/2023		1,519		(15)					1,504	1,504			
100246036	LOS ANGELES	CA		10/07/2025		.823		(14)					.809	.809			
100129942	COLTON	CA		09/27/2023		.747		(18)					.729	.729			
100148759	BALTIMORE	MD		04/17/2024		.752		(23)					.729	.729			
100253282	HOUSTON	TX		10/30/2025		.776		(31)					.745	.745			
100102814	GOODLETTSVILLE	TN		06/22/2023		.777		(31)					.746	.746			
100148816	JUPITER	FL		04/17/2024		.784		(20)					.764	.764			
100247234	HUBERT	NC		10/23/2025		.677		(24)					.653	.653			
100277072	CORPUS CHRISTI	TX		02/06/2026		.287		(7)					.280	.280			
100253501	ANNA	TX		10/30/2025		.768		(23)					.745	.745			
100255602	PORTLAND	OR		11/24/2025		1,134		(32)					1,102	1,102			
100253538	PHILMATH	OR		10/30/2025		2,442		(54)					2,388	2,388			
100165603	HIGHLANDS	NC		12/26/2024		1,676		(78)					1,598	1,598			
100209402	PEA RIDGE	AR		04/29/2025		.698		(22)					.676	.676			
100108128	PECERIA	AZ		05/24/2023		.640		(20)					.620	.620			
100165453	MONTICELLO	NY		08/29/2024		.987		(16)					.971	.971			
100171694	KILLEEN	TX		10/16/2024		.732		(26)					.706	.706			
100182220	MARY	LA		12/12/2024		.723		(17)					.706	.706			
100099668	QUINCY	IA		03/28/2023		.621		(32)					.589	.589			
100230005	RALEIGH	NC		09/23/2025		.526		(11)					.515	.515			
100212112	MAPLES	FL		05/22/2025		.738		(10)					.728	.728			
100120306	AUSTIN	TX		06/18/2023		.677		(23)					.654	.654			
100101967	DALLAS	TX		04/14/2023		.229		(16)					.213	.213			
100080775	MAGNOLIA	TX		03/15/2022		1,202		(32)					1,170	1,170			
100211925	MESA	AZ		05/19/2025		.734		(11)					.723	.723			
100213908	PARRISH	FL		07/22/2025		.800		(6)					.792	.792			
100101120	LARGO	FL		04/28/2023		.818		(13)					.805	.805			
100226863	BOLSE	ID		07/30/2025		.891		(23)					.868	.868			
100066383	JACKSON	TN		08/02/2021		4,503		(9)					4,494	4,494			
100134765	VICTORVILLE	CA		10/30/2023		.734		(16)					.718	.718			
100149401	CHARLOTTE	NC		04/24/2024		.865		(12)					.853	.853			
100176913	LOUIS	CA		11/15/2024		.844		(30)					.814	.814			
100209337	VISALIA	CA		04/29/2025		.768		(23)					.745	.745			
100215416	APPEKA	FL		06/12/2025		.763		(18)					.745	.745			
100103524	HOUSTON	TX		05/08/2023		.766		(15)					.751	.751			
100168026	COLLEGE PLACE	IA		09/20/2024		.991		(36)					.955	.955			
100140310	APEX	NC		01/18/2024		8,149		(185)					7,964	7,964			
100165621	KENNETON	IA		12/20/2024		1,168		(19)					1,149	1,149			
100142843	ANNA	TX		02/09/2024		.727		(19)					.708	.708			
100220400	THE VILLAGES	FL		07/15/2025		.662		(28)					.634	.634			
100277602	WESTBROOK	ME		02/13/2026		.279		(7)					.272	.272			
100206031	FORT WORTH	TX		04/15/2025		.637		(20)					.617	.617			
100236912	NIANTIC	CT		09/12/2025		.785		(10)					.775	.775			
100205659	KISSIMEE	FL		05/09/2025		.794		(18)					.776	.776			
100261226	PECERIA	AZ		12/08/2025		.813		(22)					.791	.791			
100137582	DURHAM	NC		12/08/2023		2,834		(38)					2,796	2,796			
100266227	GLEN ALLEN	VA		12/29/2025		.357		(10)					.347	.347			
100048262	HUNTLEY	IL		11/20/2020		1,790		(7)					1,783	1,783			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100142726	PORT SAINT LUCIE	FL		02/08/2024		668	(10)	(10)			(10)		658	658			
100209406	CEDAR PARK	TX		04/29/2025		726	(16)	(16)			(16)		710	710			
100181425	PALM DESERT	CA		07/09/2025		543	(25)	(25)			(25)		518	518			
100102681	AVENTURA	FL		06/22/2023		1,738	(73)	(73)			(73)		1,665	1,665			
100137373	NORTH MYTLE BEACH	SC		12/13/2023		739	(5)	(5)			(5)		734	734			
100215563	CARROLLTON	GA		07/11/2025		693	(31)	(31)			(31)		662	662			
100139113	CAPE CORAL	FL		12/28/2023		671							671	671			
100157980	CABOT	AR		07/09/2024		820	(9)	(9)			(9)		811	811			
100071691	PHOENIX	AZ		11/19/2021		1,667	(54)	(54)			(54)		1,613	1,613			
100245268	WHEAT RIDGE	CO		10/06/2025		2,951	(116)	(116)			(116)		2,835	2,835			
100065574	BELLEVILLE	IL		07/28/2021		1,847	(11)	(11)			(11)		1,836	1,836			
100207237	AVONDALE	AZ		04/28/2025		743	(16)	(16)			(16)		727	727			
100206327	HANFORD	CA		04/17/2025		1,086	(40)	(40)			(40)		1,046	1,046			
100176741	DES PLAINES	IL		11/15/2024		1,934	(31)	(31)			(31)		1,903	1,903			
100192989	KNOXVILLE	TN		02/10/2025		740	(11)	(11)			(11)		729	729			
100218860	VENICE	CA		06/27/2025		739	(22)	(22)			(22)		717	717			
100215635	BOVEY	MI		06/12/2025		856	(18)	(18)			(18)		838	838			
100223091	TENINO	WA		06/14/2025		727	(28)	(28)			(28)		699	699			
100192650	HELVICO	NC		02/10/2025		3,232	(91)	(91)			(91)		3,141	3,141			
100164754	VERNON	CA		08/26/2024		737	(15)	(15)			(15)		722	722			
100156681	RALEIGH	NC		06/24/2024		743	(12)	(12)			(12)		731	731			
100168493	DURHAM	NC		09/25/2024		2,865	(69)	(69)			(69)		2,796	2,796			
100203381	LAS VEGAS	NV		03/27/2025		743	(29)	(29)			(29)		714	714			
100267042	LAKE ARIEL	PA		12/23/2025		8,105	(164)	(164)			(164)		7,941	7,941			
100200357	PARISSH	FL		03/10/2025		2,364	(72)	(72)			(72)		2,292	2,292			
100203803	SHELTON	WA		03/28/2025		726	(31)	(31)			(31)		697	697			
100223759	YUKON	OK		06/18/2025		1,219	(58)	(58)			(58)		1,161	1,161			
100166810	FRANKFORT	IL		09/25/2024		804	(23)	(23)			(23)		781	781			
100068097	PETALUMA	CA		06/25/2021		1,736	(50)	(50)			(50)		1,686	1,686			
100137116	ANNAPOLIS	MD		11/28/2023		644	(26)	(26)			(26)		618	618			
100171697	BAKERSFIELD	CA		10/17/2024		2,250	(77)	(77)			(77)		2,173	2,173			
100266221	WEST JEFFERSON	NC		12/29/2025		520	(12)	(12)			(12)		508	508			
100130171	MANFIELD	TX		11/15/2023		782	(1)	(1)			(1)		781	781			
100141456	PLYMOUTH	IN		01/30/2024		667	(14)	(14)			(14)		653	653			
100180044	GARFIELD	NJ		11/25/2024		877	(18)	(18)			(18)		859	859			
100235363	MILLBERRY	FL		09/04/2025		879	(1)	(1)			(1)		878	878			
100158802	ALTON	TX		07/10/2024		900	(21)	(21)			(21)		879	879			
100166820	RALEIGH	NC		09/25/2024		1,395	(7)	(7)			(7)		1,388	1,388			
100207520	FRISSO	CO		04/29/2025		787	(25)	(25)			(25)		762	762			
100066016	TRIECOLA	CA		09/02/2022		958	(31)	(31)			(31)		927	927			
100247214	CHARLOTTE	NC		10/23/2025		774	(23)	(23)			(23)		751	751			
100177535	PORT ORANGE	FL		01/16/2025		520	(24)	(24)			(24)		496	496			
100160361	JACKSONVILLE	FL		09/06/2024		610	(35)	(35)			(35)		575	575			
100199653	MERIDIAN	ID		01/21/2025		814	(12)	(12)			(12)		802	802			
100128791	OVIEDO	FL		09/21/2023		774	(21)	(21)			(21)		753	753			
100146861	MILTON	GA		03/26/2024		866	(1)	(1)			(1)		865	865			
100246498	MADISON	IL		10/06/2025		2,949	(97)	(97)			(97)		2,852	2,852			
100254339	MARCO ISLAND	FL		11/07/2025		672	(11)	(11)			(11)		661	661			
100200365	SAN TAN VALLEY	AZ		03/10/2025		706	(21)	(21)			(21)		685	685			
100203307	BUENA PARK	CA		03/28/2025		719	(34)	(34)			(34)		685	685			
100167442	JEFFERSON HILLS	PA		09/16/2024		690	(17)	(17)			(17)		673	673			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100162521	ROVERSFORD	PA		12/12/2024		3,852		(88)			(88)		3,764	3,764			
100236164	SAN ANTONIO	TX		09/10/2025		893		(34)			(34)		859	859			
100265004	HI/ALEAH	FL		12/17/2025		783		(36)			(36)		747	747			
100144373	BONITA SPRINGS	FL		03/07/2024		845		(15)			(15)		830	830			
100173975	HOUSTON	TX		10/31/2024		1,498		(69)			(69)		1,429	1,429			
100294987	CHARLOTTE	NC		11/17/2025		1,103		(39)			(39)		1,064	1,064			
100215700	NEWPORT BEACH	CA		06/13/2025		772		(15)			(15)		757	757			
100085166	BELTON	TX		09/21/2022		5,086		(125)			(125)		4,961	4,961			
100264995	ORANGE PARK	FL		12/17/2025		690		(33)			(33)		657	657			
100177436	ORLANDO	FL		01/16/2025		872		(10)			(10)		862	862			
100210669	EL CAJON	CA		05/15/2025		821		(20)			(20)		801	801			
100115981	FEDLANDS	CA		07/20/2023		796		(4)			(4)		792	792			
100147946	FLORENCE	AL		04/08/2024		844		(11)			(11)		833	833			
100235312	SACRAMENTO	CA		08/29/2025		737		(13)			(13)		724	724			
100140417	LAGO VISTA	TX		01/18/2024		1,020		(17)			(17)		1,003	1,003			
100192993	HENDERSON	NV		02/10/2025		743		(20)			(20)		723	723			
100140088	ORONOGO	MO		01/09/2024		2,108		(6)			(6)		2,102	2,102			
100109123	PHILADELPHIA	PA		06/05/2023		988		(31)			(31)		937	937			
100257088	BLUFFTON	SC		11/26/2025		836		(15)			(15)		821	821			
100228702	NAMPA	ID		08/11/2025		1,675		(16)			(16)		1,659	1,659			
100216007	FELTON	CA		07/11/2025		728		(29)			(29)		699	699			
100090107	SOQUEL	CA		01/13/2023		627		(12)			(12)		615	615			
100255393	CLEMONT	FL		11/24/2025		855		(14)			(14)		841	841			
100201141	MADIRA	CA		03/12/2025		757		(17)			(17)		740	740			
100149101	GRANBURY	TX		04/19/2024		738		(35)			(35)		703	703			
100155914	ATLANTA	GA		06/17/2024		772		(20)			(20)		752	752			
100058005	PATERSON	NJ		06/30/2021		1,616		(55)			(55)		1,561	1,561			
100246184	LENOIR	NC		10/08/2025		835		(32)			(32)		803	803			
100193466	GLENDALE	CA		02/10/2025		704		(14)			(14)		690	690			
100159438	CONCORD	NC		07/15/2024		2,406		(62)			(62)		2,344	2,344			
100192644	MANASSAS	VA		02/10/2025		757		(16)			(16)		741	741			
100201102	LEBANON	OR		03/12/2025		1,017		(32)			(32)		985	985			
401006923	ELQUID	OH		01/30/2025		760		(11)			(11)		749	749			
100166940	MYRTLE BEACH	SC		09/25/2024		1,365		(36)			(36)		1,329	1,329			
100054115	STRAITFORD	CT		03/23/2021		1,023		(81)			(81)		942	942			
100218201	MELBOURNE	AUS		06/26/2025		739		(23)			(23)		716	716			
100246119	NEW BRUNSWICK	NJ		10/08/2025		2,982		(133)			(133)		2,849	2,849			
100129478	PORTERVILLE	CA		09/29/2023		780		(7)			(7)		773	773			
100155068	MESA	AZ		07/19/2024		800		(27)			(27)		773	773			
100272943	MOUNT HOLLY	NJ		01/08/2026		665		(16)			(16)		649	649			
100194934	FITCHBURG	MA		02/14/2025		782		(17)			(17)		765	765			
100238912	APOLLO BEACH	FL		09/23/2025		798		(6)			(6)		792	792			
100054885	COLD SPRING	NY		03/23/2021		1,448		(94)			(94)		1,354	1,354			
100031503	NAPLES	FL		03/29/2019		1,385		(77)			(77)		1,462	1,462			
100162519	GREELEY	CO		06/12/2024		909		(20)			(20)		889	889			
100169043	DURHAM	NC		09/27/2024		666		(10)			(10)		656	656			
1000716943	ORANGE	CA		10/14/2021		2,575		(83)			(83)		2,492	2,492			
100100621	NEW BRITAIN	CT		04/27/2023		719		(36)			(36)		683	683			
100110340	CHEYENNE	WY		06/30/2023		2,573		(17)			(17)		2,556	2,556			
100226779	RALEIGH	NC		07/30/2025		774		(23)			(23)		751	751			
100221138	NORTH CHERSTER FELD	VA		07/21/2025		768		(12)			(12)		756	756			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013757	MELISSA	TX		12/08/2023		1,043	(16)				(16)		1,027				
10016538	NEW BRITAIN	CT		08/29/2024		590	(34)				(34)		556				
10017330	SAVANNAH	GA		10/30/2024		945	(7)				(7)		938				
10016467	MOXINEE	TX		06/21/2024		800	(10)				(10)		790				
100286794	CHESTERFIELD	MO		12/29/2025		542	(9)				(9)		533				
100132281	CHERRY HILL	NJ		10/13/2023		796	(6)				(6)		790				
100143135	HOLLYWOOD	FL		02/16/2024		1,129	(40)				(40)		1,689				
100177038	FORT WASHINGTON	MD		01/16/2025		521	(24)				(24)		497				
100053496	MIAMI	FL		03/23/2021		2,274	(96)				(96)		2,178				
100076331	BRACENTON BEACH	FL		01/07/2022		1,752	(14)				(14)		1,738				
100205574	WALNOT CREEK	CA		05/09/2025		731	(28)				(28)		703				
100109887	GILROY	CA		06/16/2023		767	(18)				(18)		749				
100172498	FORT WORTH	TX		10/23/2024		839	(22)				(22)		817				
100161824	FRANKLIN PARK	NJ		07/31/2024		744	(18)				(18)		726				
100179647	VALPARAISO	IN		11/21/2024		743	(19)				(19)		724				
100173324	DAVISVILLE	GA		10/30/2024		22,198	(552)				(552)		21,646				
100228910	AUBURN	WA		08/18/2025		686	(26)				(26)		660				
100091412	SAHUARITA	AZ		02/22/2023		830	(3)				(3)		827				
100161785	SAINT STEPHEN	SC		07/31/2024		1,003	(32)				(32)		971				
100120513	LOS ANGELES	CA		08/18/2023		795	(17)				(17)		778				
100130289	ATLANTIC BEACH	FL		09/28/2023		809	(31)				(31)		778				
100167526	COACHELLA	CA		10/31/2024		703	(33)				(33)		670				
100193526	HAVESTRAW	NY		02/10/2025		774	(15)				(15)		759				
100171576	SUPRISE	AZ		10/16/2024		873	(18)				(18)		855				
100099892	CLEVELAND	OH		04/06/2023		723	(35)				(35)		688				
100215304	SANT HELENS	OR		06/12/2025		693	(19)				(19)		674				
100253740	CENTRAL POINT	OR		10/30/2025		673	(23)				(23)		650				
100162809	CARLEIL	IN		08/12/2024		914	(23)				(23)		891				
100147763	HUTO	TX		04/08/2024		891	(2)				(2)		889				
100206364	CROWLEY	TX		04/17/2025		484	(18)				(18)		466				
100079128	NORTH LAS VEGAS	NV		02/24/2022		1,538	(33)				(33)		1,505				
100216490	LITTLE RIVER	SC		06/23/2025		884	(22)				(22)		862				
100246074	ALBUQUERQUE	NM		10/08/2025		726	(33)				(33)		693				
100192552	SAN TAN VALLEY	AZ		02/10/2025		751	(21)				(21)		730				
100219105	MARGATE	NJ		06/27/2025		2,201	(34)				(34)		2,167				
100156881	LABELLE	FL		06/15/2024		618	(30)				(30)		588				
100221491	MODESTO	CA		07/22/2025		735	(9)				(9)		726				
100117837	PORT SAINT LUCIE	FL		07/20/2023		630	(5)				(5)		625				
100150767	SEVIERVILLE	TN		05/07/2024		800	(13)				(13)		787				
100198388	CHESTERTON	IN		02/28/2025		780	(8)				(8)		772				
100194752	RICHMOND	TX		02/21/2025		734	(24)				(24)		710				
100184114	HILLSBORO	OR		12/17/2024		752	(7)				(7)		745				
100065538	RICHMOND	TX		07/28/2021		2,908	(68)				(68)		2,840				
100138167	CATONSVILLE	MD		12/14/2023		2,770	(35)				(35)		2,735				
100205639	ISELIN	NJ		05/09/2025		793	(19)				(19)		774				
100189898	MARICOPA	AZ		01/21/2025		729	(19)				(19)		710				
100209411	PARISH	FL		04/29/2025		719	(27)				(27)		692				
100254566	SEGUIN	TX		11/17/2025		905	(35)				(35)		870				
100220566	LAKEWOOD	CO		07/18/2025		568	(17)				(17)		551				
100099576	SPRING HILL	TN		04/06/2023		906	(33)				(33)		873				
100144576	PELOUSEVILLE	TX		03/07/2024		853	(7)				(7)		846				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100159267	FORT WORTH	TX		07/15/2024		781	(17)	(17)			(17)		764	764			
100118204	ATLANTA	GA		07/21/2023		780	(26)	(26)			(26)		754	754			
100219873	ANN ARBOR	MI		07/08/2025		801	(9)	(9)			(9)		792	792			
100220365	CHEERYFIELD	ME		07/18/2025		2,985	(94)	(94)			(94)		2,891	2,891			
100156062	KISSIMEE	FL		06/18/2024		1,369	(36)	(36)			(36)		1,333	1,333			
100229179	FORT WORTH	TX		08/14/2025		690	(26)	(26)			(26)		664	664			
100143266	TAMPA	FL		02/16/2024		854	(11)	(11)			(11)		843	843			
100175228	CHESHIRE	MA		11/05/2024		820	(22)	(22)			(22)		798	798			
100169198	PHILADELPHIA	PA		09/27/2024		740	(35)	(35)			(35)		705	705			
100172502	FORT WORTH	TX		10/23/2024		838	(22)	(22)			(22)		816	816			
100179511	HILLSBORO	OR		11/21/2024		1,099	(24)	(24)			(24)		1,075	1,075			
100175943	CHARLOTTE	NC		11/14/2024		677	(17)	(17)			(17)		660	660			
100167651	MABLETON	GA		09/19/2024		794	(16)	(16)			(16)		778	778			
100159360	GLASSBORO	NJ		07/15/2024		1,352	(35)	(35)			(35)		1,317	1,317			
100127508	LAOSAN	SC		09/08/2023		794	(11)	(11)			(11)		783	783			
100120005	HERITAGE	TN		06/11/2023		800	(17)	(17)			(17)		783	783			
100115546	LEHIGH ACRES	FL		07/19/2023		798	(15)	(15)			(15)		783	783			
100067735	LAHAINA	HI		09/23/2021		1,664	(29)	(29)			(29)		1,635	1,635			
100245201	ASHEVILLE	NC		10/06/2025		754	(32)	(32)			(32)		722	722			
100165507	PEACEVILLE	GA		08/29/2024		766	(9)	(9)			(9)		757	757			
100190156	DAVENPORT	FL		01/21/2025		770	(8)	(8)			(8)		762	762			
100175292	SACRAMENTO	CA		11/05/2024		892	(18)	(18)			(18)		874	874			
100218686	TWIN FALLS	ID		06/27/2025		1,289	(11)	(11)			(11)		1,288	1,288			
100203550	PALM BAY	FL		03/26/2025		731	(26)	(26)			(26)		705	705			
100199390	NORTH PORT	FL		01/14/2025		773	(10)	(10)			(10)		763	763			
100223905	ALBERTVILLE	AL		06/14/2025		1,357	(15)	(15)			(15)		1,342	1,342			
100243279	MAPLES	FL		09/26/2025		769	(25)	(25)			(25)		744	744			
100157965	DURHAM	NC		07/09/2024		811	(9)	(9)			(9)		802	802			
100145514	PASCO	WA		04/26/2024		523	(12)	(12)			(12)		511	511			
100198269	ANNA	TX		12/18/2023		716	(5)	(5)			(5)		711	711			
100128526	MELBOURNE	AUS		09/15/2023		660	(15)	(15)			(15)		645	645			
100160017	ENGLEWOOD	CO		07/17/2024		1,815	(66)	(66)			(66)		1,749	1,749			
100203206	POWELL	TN		03/27/2025		12,521	(399)	(399)			(399)		12,122	12,122			
100229839	LITTLE ELMI	TX		06/18/2025		773	(15)	(15)			(15)		758	758			
100246037	ORLANDO	FL		10/07/2025		645	(31)	(31)			(31)		614	614			
100227357	SAN BERNARDINO	CA		06/04/2025		909	(33)	(33)			(33)		876	876			
100238531	LAKE WORTH	FL		09/23/2025		759	(18)	(18)			(18)		741	741			
100189224	TEJALE	GA		01/13/2025		740	(16)	(16)			(16)		722	722			
100161527	FORT MYERS	FL		07/30/2024		687	(25)	(25)			(25)		662	662			
100219820	WESLEY CHAPEL	FL		07/08/2025		1,313	(31)	(31)			(31)		1,282	1,282			
100171405	CLARKSVILLE	TN		10/16/2024		813	(15)	(15)			(15)		798	798			
100220429	EUREKA	CA		07/15/2025		793	(15)	(15)			(15)		778	778			
100175238	LAS VEGAS	NV		11/05/2024		1,604	(19)	(19)			(19)		1,585	1,585			
100132095	TIVERTON	RI		10/13/2023		804	(3)	(3)			(3)		801	801			
100101905	COJEE	FL		04/26/2023		2,385	(27)	(27)			(27)		2,358	2,358			
100174213	ROCKAWAY BEACH	OR		10/31/2024		1,229	(15)	(15)			(15)		1,214	1,214			
100150605	VENNOR CITY	NJ		06/08/2024		741	(8)	(8)			(8)		733	733			
100160224	ORLAND BEACH	FL		07/18/2024		739	(16)	(16)			(16)		723	723			
100164078	BALTIMORE	MD		08/21/2024		652	(15)	(15)			(15)		637	637			
100236051	EAGLE RIVER	AK		09/04/2025		809	(13)	(13)			(13)		796	796			
100201441	DENTON	TX		03/12/2025		583	(27)	(27)			(27)		556	556			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026823	TEIPE	AZ		12/29/2025		1,092		(7)					1,085	1,085			
10014314	BLUFF DALE	TX		02/16/2024		776		(21)					755	755			
100109791	KEY LARGO	FL		06/04/2023		815		(15)					800	800			
100119506	VANCOUVER	WA		07/28/2023		809		(9)					800	800			
100202676	COLUMBIA	SC		03/24/2025		727		(28)					699	699			
100272109	MICHIGAN CITY	IN		01/08/2026		960		(9)					551	551			
100180116	SAN ANTONIO	TX		12/30/2024		722		(20)					702	702			
100220610	WORCESTER	MA		07/15/2025		777		(26)					751	751			
100157940	HAINES CITY	FL		07/09/2024		682		(15)					667	667			
100181676	OCALA	FL		12/11/2024		783		(34)					749	749			
100168225	SACRAMENTO	CA		09/20/2024		1,958		(30)					1,928	1,928			
100213395	ANNA	TX		05/29/2025		819		(6)					811	811			
100143451	MESA	AZ		02/16/2024		503		(8)					495	495			
100065122	YUCAIPA	CA		07/14/2021		1,704		(42)					1,662	1,662			
100054807	PATCHOGUE	NY		03/23/2021		1,351		(87)					1,264	1,264			
100167597	CHARLOTTE	NC		09/19/2024		727		(20)					707	707			
100013726	SEATTLE	WA		05/25/2017		1,522		10					1,632	1,632			
100229983	BAKERFIELD	CA		08/22/2025		659		(20)					638	638			
100209236	TOLLESON	AZ		04/29/2025		827		(11)					816	816			
100115824	TUCSON	AZ		07/20/2023		795		(7)					788	788			
100148857	WAKE FOREST	NC		04/17/2024		804		(9)					795	795			
100266639	PINEHURST	NC		12/29/2025		705		(15)					690	690			
100243397	TEIPE	GA		09/26/2025		2,970		(14)					2,856	2,856			
100189362	COLUMBUS	OH		01/14/2025		825		(7)					818	818			
100213865	FOREY	TX		05/29/2025		838		(6)					832	832			
100179593	ROVERSFOED	PA		11/21/2024		816		(12)					804	804			
100186869	GARY	IN		01/09/2025		1,310		(29)					1,281	1,281			
100214437	PHOENIX	AZ		06/02/2025		700		(14)					686	686			
100165697	ASBURN	VA		08/29/2024		641		(20)					621	621			
100162602	ROUND ROCK	TX		06/12/2024		748		(14)					734	734			
100025997	LOS ANGELES	CA		09/20/2018		1,475		59					1,534	1,534			
100277489	WALTHAM	MA		02/13/2026		249		(9)					240	240			
100262776	HICKMAN	CA		07/30/2025		675		(12)					663	663			
100206021	SCOTCH PLAINS	NJ		04/15/2025		521		(9)					512	512			
100277537	ROCKY RIVER	OH		02/13/2026		265		(7)					258	258			
100272509	MIRLE BEACH	SC		01/08/2026		624		(9)					615	615			
100169447	HIXSON	TN		09/30/2024		827		(29)					798	798			
100120107	BLACK DIAMOND	WA		06/11/2023		834		(16)					818	818			
100176122	DAQUILA	GA		12/20/2024		3,903		(81)					3,822	3,822			
100179595	NAVARRE	FL		11/25/2024		774		(6)					768	768			
100204521	METAIRIE	LA		09/29/2025		3,177		(97)					3,080	3,080			
100192510	IRVING	TX		02/07/2025		447		(19)					428	428			
100228281	KILL DEVIL HILLS	NC		06/11/2025		1,350		(42)					1,308	1,308			
100193177	WEST PALM BEACH	FL		03/20/2025		728		(12)					716	716			
100221016	TUALATIN	OR		07/18/2025		946		(35)					911	911			
100253581	GARDNER	MA		10/30/2025		750		(29)					721	721			
100173379	ALVIN	TX		10/30/2024		813		(23)					790	790			
100209752	COTTONWOOD	AZ		05/05/2025		322		(10)					312	312			
100158903	CHAMPION	PA		07/12/2024		748		(21)					727	727			
100266656	MIDVALE	UT		12/29/2025		560		(6)					574	574			
100245986	LAKE DALLAS	TX		10/07/2025		409		(19)					390	390			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100254866	SOLDOTNA	AK		11/17/2025		881	(18)				(18)		863				
100188336	DURHAM	NC		01/08/2025		3,702	(88)				(88)		3,614				
100261594	GLENDALE	CA		12/12/2025		730	(23)				(23)		707				
100170158	ORVILLE	CA		10/08/2024		716	(9)				(9)		707				
100192887	HURRICANE	UT		02/10/2025		784	(10)				(10)		774				
100199341	MISSION TX	TX		03/05/2025		3,327	(121)				(121)		3,206				
100189863	TOLLESON	AZ		02/20/2025		740	(7)				(7)		733				
100182584	WINTER GARDEN	FL		12/12/2024		820	(11)				(11)		809				
100257181	WINTER GARDEN	FL		11/26/2025		12,207	(208)				(208)		11,999				
100115739	MURRELLS INLET	SC		07/20/2023		815	(10)				(10)		805				
100182139	RENO	NV		12/12/2024		1,860	(15)				(15)		1,845				
100268844	COLUMBIA	SC		12/29/2025		702	(30)				(30)		672				
100180035	SARASOTA	FL		11/26/2024		712	(33)				(33)		679				
100163220	TACOMA	WA		06/13/2024		1,637	(45)				(45)		1,592				
100083790	MANEVILLE	LA		07/12/2022		906	(27)				(27)		879				
100169437	NEW ALBANY	OH		09/30/2024		1,328	(16)				(16)		1,312				
100127470	HOLLY SPRINGS	NC		09/08/2023		788	(12)				(12)		776				
100200696	KENESAW	GA		03/11/2025		705	(18)				(18)		687				
100255464	MANOR	TX		11/24/2025		1,052	(34)				(34)		1,018				
100086229	REVIRE	MA		06/25/2021		1,716	(44)				(44)		1,672				
100100685	SPOTSVILANIA	VA		04/28/2023		985	(11)				(11)		974				
100255673	SAN TAN VALLEY	AZ		11/24/2025		721	(32)				(32)		689				
100199384	SODDY DASH	TN		03/05/2025		845	(25)				(25)		820				
100218701	O FALLON	MO		06/27/2025		682	(24)				(24)		658				
100194766	ENGLEWOOD	CO		02/21/2025		952	(10)				(10)		942				
100216636	LAURENCEVILLE	GA		06/23/2025		739	(6)				(6)		731				
100246309	HAINES CITY	FL		10/10/2025		3,177	(82)				(82)		3,095				
100268749	ROTONDA WEST	FL		12/29/2025		542	(12)				(12)		530				
100065770	MIRAMAR	FL		07/28/2021		1,895	(42)				(42)		1,853				
100129621	LAS VEGAS	NV		09/29/2023		787	(17)				(17)		770				
100154550	CABO SAN LUCAS	MEX		06/12/2024		689							689				
100236804	RENO	NV		09/12/2025		761	(11)				(11)		750				
100237005	BIG BEAR CITY	CA		09/12/2025		540	(26)				(26)		514				
100165874	FREEMPORT	NY		08/30/2024		734	(39)				(39)		695				
100221195	ARGYLE	TX		07/21/2025		772	(18)				(18)		754				
100268898	HELENA	AL		12/29/2025		500	(18)				(18)		482				
100206069	HONOLULU	HI		05/16/2025		496	(13)				(13)		483				
100272883	AUSTIN	TX		01/15/2026		254	(7)				(7)		247				
100164368	APPLE VALLEY	CA		06/21/2024		832	(7)				(7)		825				
100192666	INDIAN TRAIL	NC		02/10/2025		814	(2)				(2)		812				
100268365	FEDDING	CA		12/29/2025		521	(16)				(16)		505				
100218728	GLENDALE	CA		06/27/2025		781	(14)				(14)		767				
100168024	HOUSTON	TX		09/20/2024		707	(29)				(29)		678				
100180055	DAVENPORT	FL		11/25/2024		754	(23)				(23)		731				
100054670	WESLEY CHAPEL	FL		03/23/2021		854	2				2		856				
100154570	WILMINGTON	DE		06/14/2024		681	(25)				(25)		656				
100169361	CAPE CORAL	FL		09/27/2024		629	(32)				(32)		597				
100165757	RICHLAND HILLS	TX		08/29/2024		566	(56)				(56)		510				
100151940	BAKERSFIELD	CA		05/10/2024		631	(16)				(16)		615				
100160862	DAYTON	OH		07/24/2024		715	(24)				(24)		691				
100234563	KILL DEVIL HILLS	NC		08/28/2025		1,704	(111)				(111)		1,593				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015927	JACKSONVILLE	FL		07/09/2024		985	(12)				(12)		973				
100207266	LAWRENCEVILLE	GA		04/28/2025		2,347	(31)				(31)		2,316				
100266677	KILL DEVIL HILLS	NC		12/29/2025		578	(8)				(8)		570				
100092020	MORTON	PA		02/09/2023		829	(16)				(16)		813				
100127552	ORLANDO	FL		09/08/2023		1,198	(16)				(16)		1,182				
100162849	GLASSBORO	NJ		06/12/2024		706	(18)				(18)		688				
100204076	BIG BEAR CITY	CA		03/28/2025		997	(17)				(17)		980				
100228320	GARNERVILLE	NY		08/11/2025		747	(32)				(32)		715				
100200014	LITTLE ELM	TX		03/06/2025		856	(9)				(9)		847				
100143303	CAPE CORAL	FL		02/16/2024		909	(5)				(5)		904				
100180070	CHARLOTTE	NC		11/25/2024		947	(12)				(12)		935				
100139180	HOMESTEAD	FL		12/28/2023		675	(5)				(5)		670				
100151766	KATY	TX		05/10/2024		2,534	(33)				(33)		2,501				
100115004	LADY LAKE	FL		07/14/2023		811	(1)				(1)		810				
100159401	HOMESTEAD	FL		07/15/2024		669	(13)				(13)		656				
100159874	KISSIMEE	FL		06/16/2024		655	(39)				(39)		616				
100137004	ODONNIT	ME		11/28/2023		716	(7)				(7)		709				
100162926	KNOXVILLE	TN		08/12/2024		799	(12)				(12)		787				
100110572	FOLSOM	CA		06/30/2023		2,061	(3)				(3)		2,058				
100150024	CHANDLER	AZ		06/07/2024		789	(10)				(10)		779				
100165774	SPRINGFIELD	VA		08/29/2024		760	(32)				(32)		728				
100067992	SACRAMENTO	CA		09/23/2021		1,870	(50)				(50)		1,820				
100142676	TOIS RIVER	NJ		02/09/2024		1,003	(11)				(11)		992				
100158866	CAPE CORAL	FL		07/12/2024		1,344	(56)				(56)		1,338				
100277417	HAYWARD	CA		02/13/2026		239	(3)				(3)		236				
100116466	VERDI	NV		07/20/2023		694	(16)				(16)		678				
100149857	CONVERS	GA		04/29/2024		632	(12)				(12)		620				
10013767	MERRITT ISLAND	FL		10/30/2024		832	(5)				(5)		827				
100245255	FARMINGTON	UT		10/06/2025		678	(21)				(21)		657				
100268654	GLASSBORO	NJ		12/29/2025		531	(14)				(14)		517				
100272430	COPPELL	TX		01/08/2026		1,363	(25)				(25)		1,338				
100170256	FORT WORTH	TX		10/08/2024		803	(22)				(22)		781				
100170257	FORT WORTH	TX		10/08/2024		803	(22)				(22)		781				
100263688	CHICAGO	IL		12/29/2025		532	(12)				(12)		520				
100205877	APEX	NC		04/14/2025		805	(18)				(18)		787				
100073559	SAN DIEGO	CA		11/19/2021		1,612	(59)				(59)		1,553				
100170216	ANNA	TX		10/08/2024		972	(21)				(21)		951				
100273228	GRAND PRAIRIE	TX		01/16/2026		535	(2)				(2)		533				
100273233	GRAND PRAIRIE	TX		01/16/2026		534	(1)				(1)		533				
100227166	ARROYO	TX		07/30/2025		687	(30)				(30)		657				
100161008	VENICE	CA		07/24/2024		744	(23)				(23)		721				
100200060	HUDLESTON	VA		03/10/2025		718	(20)				(20)		698				
100164801	HILTON HEAD ISLAND	SC		08/26/2024		784	(18)				(18)		766				
100212511	OXFORD	ME		07/22/2025		95,150	(1,563)				(1,563)		93,587				
100169055	WASHVILLE	TN		09/27/2024		846	(16)				(16)		830				
100151545	SAVANNAH	GA		05/10/2024		765	(16)				(16)		749				
100238953	TEKLE	GA		09/23/2025		779	(23)				(23)		756				
100177530	TAMPA	FL		01/16/2025		853	(12)				(12)		841				
100084764	NILES	IL		08/02/2022		928							928				
100226314	PLANO	TX		07/30/2025		1,072	(4)				(4)		1,068				
100048334	FLUSHING	NY		11/20/2020		5,797	(217)				(217)		5,580				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100190472	GIBBSBORO	NJ		01/24/2025		2,204		(46)			(46)		2,158	2,158			
100163801	ORLANDO	FL		09/27/2024		34,586		(1,564)			(1,564)		33,022	33,022			
100208711	HOUSTON	TX		06/11/2025		750		(25)			(25)		725	725			
100162745	MIDLOTHIAN	VA		06/12/2024		731		(15)			(15)		716	716			
100193242	COLUMBUS	OH		02/10/2025		779		(5)			(5)		774	774			
100202946	SUN CITY	AZ		03/24/2025		26,784		(1,085)			(1,085)		25,699	25,699			
100153685	LAKE WORTH	FL		05/31/2024		381		(20)			(20)		361	361			
100244802	PRIEST RIVER	ID		09/29/2025		622		(9)			(9)		613	613			
100115798	DURHAM	NC		07/20/2023		969		(2)			(2)		967	967			
100253910	HICKORY CREEK	TX		10/30/2025		911		(18)			(18)		893	893			
100119509	ANNA	TX		07/28/2023		807		(9)			(9)		798	798			
100120722	MONROE	NY		08/25/2023		863		(4)			(4)		859	859			
100171919	GRAND PRAIRIE	TX		10/17/2024		875		(19)			(19)		856	856			
100273971	WILMINGTON	DE		01/26/2026		241		(9)			(9)		232	232			
100107626	GLEN BURNIE	MD		05/19/2023		1,100		(18)			(18)		1,082	1,082			
100142287	CAPE CORAL	FL		03/15/2024		691		(37)			(37)		654	654			
100190129	FLINTSTONE	GA		01/21/2025		722		(15)			(15)		707	707			
100150128	MOUNT PLEASANT	SC		06/14/2024		1,763		(26)			(26)		1,737	1,737			
100166623	KNOXVILLE	TN		09/13/2024		982		(18)			(18)		964	964			
100200628	FREDERICKSBURG	VA		03/11/2025		861		(3)			(3)		858	858			
100235983	HERMITAGE	TN		09/04/2025		5,135		(162)			(162)		4,973	4,973			
100109047	PLANTATION	FL		06/05/2023		2,227		(33)			(33)		2,194	2,194			
100253163	CHERTON	IN		10/30/2025		2,455		(77)			(77)		2,378	2,378			
100268987	SEVIERVILLE	TN		12/29/2025		497		(17)			(17)		480	480			
100101628	SHOW LOW	AZ		04/26/2023		806		(3)			(3)		803	803			
100161986	WINTER GARDEN	FL		07/25/2024		2,389		(30)			(30)		2,359	2,359			
100204678	JOHNSTON	RI		04/09/2025		771		(35)			(35)		736	736			
100158534	EDINBURG	TX		07/10/2024		798		(11)			(11)		787	787			
100220895	GULF BREEZE	FL		07/14/2025		764		(3)			(3)		761	761			
100227127	LAKE	MI		07/30/2025		684		(27)			(27)		657	657			
100108910	EAST STROUDSBURG	PA		05/31/2023		865		(19)			(19)		846	846			
100129686	ROGERS	AR		09/29/2023		797		(11)			(11)		786	786			
100277424	POMONA	CA		02/13/2026		633		(10)			(10)		623	623			
100197501	WOODLAND	CA		02/26/2025		840		(3)			(3)		837	837			
100201951	OLD HICKORY	TN		09/12/2025		716		(9)			(9)		709	709			
100020319	DEWER	CO		07/17/2018		1,891		(41)			(41)		1,850	1,850			
100244680	CHESTERFIELD	MO		09/29/2025		729		(32)			(32)		697	697			
100164623	MANHARTSVILLE	TN		06/26/2024		488		(6)			(6)		482	482			
100172325	THOMPSONS STATION	TN		10/21/2024		942		(10)			(10)		932	932			
100255375	GLENDALE	CA		11/24/2025		810		(8)			(8)		802	802			
100267060	BOISE	ID		12/23/2025		819		(17)			(17)		802	802			
100151578	DENTON	TX		05/10/2024		812		(10)			(10)		802	802			
100151623	HUTTO	TX		05/10/2024		807		(5)			(5)		802	802			
100164662	KNOXVILLE	TN		06/26/2024		703		(42)			(42)		661	661			
100147027	SUNBURY	OH		03/27/2024		1,159		(16)			(16)		1,143	1,143			
100228904	HOVER	AL		09/10/2025		736		(34)			(34)		702	702			
100148665	MERIDIAN	ID		04/17/2024		736		(13)			(13)		723	723			
100141033	GRAND SALINE	TX		02/20/2024		1,705		(94)			(94)		1,611	1,611			
100209779	LAURENCEVILLE	GA		05/05/2025		736		(10)			(10)		726	726			
100266437	LONS	SC		12/29/2025		466		(20)			(20)		446	446			
100141767	HAYVE DE GRACE	MD		01/30/2024		411		(13)			(13)		398	398			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
	2	3	State					8	9	10	11	12						13	
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100129652	GOSHEN		IN		09/21/2023		703	(13)				(13)		690	690				
100175344	TAINERSVILLE		PA		11/05/2024		898	(7)				(7)		891	891				
100015149	BOYIE		MD		12/14/2017		1,170	(7)				(7)		1,163	1,163				
100238333	SACRAMENTO		CA		09/19/2025		695	(15)				(15)		680	680				
100115041	QUARTZ HILL		CA		07/14/2023		888	(8)				(8)		880	880				
100228257	EDINBURG		TX		06/11/2025		444	(13)				(13)		431	431				
100235117	GREENVILLE		SC		06/28/2025		677	(16)				(16)		661	661				
100219280	CROSSLAKE		MINN		06/30/2025		763	(15)				(15)		748	748				
100193720	FAVETTEVILLE		NC		02/10/2025		667	(30)				(30)		637	637				
100193735	FAVETTEVILLE		NC		02/10/2025		667	(30)				(30)		637	637				
100247276	OMAHA		NE		10/23/2025		603	(13)				(13)		590	590				
100162631	LAKE HAMILTON		FL		06/12/2024		952	(11)				(11)		941	941				
100160212	SURFSIDE BEACH		SC		07/18/2024		763	(19)				(19)		744	744				
100266870	ALLENTOIN		PA		12/23/2025		487	(16)				(16)		471	471				
100199275	WEST SACRAMENTO		CA		03/05/2025		792	(15)				(15)		777	777				
100102724	LANCASTER		CA		06/22/2023		964	(5)				(5)		959	959				
100254674	WICHITA		KS		11/12/2025		755	(33)				(33)		722	722				
100159194	WINTER GARDEN		FL		07/15/2024		789	(23)				(23)		766	766				
100138148	STERLING		VA		12/14/2023		695	(5)				(5)		690	690				
100236644	CELINA		TX		09/19/2025		813	(1)				(1)		812	812				
100732669	NORTH MIAMI BEACH		FL		02/28/2022		1,427	(59)				(59)		1,368	1,368				
100172539	HENDERSON		NV		10/23/2024		920	(8)				(8)		912	912				
100244863	ROSLAND		VA		09/29/2025		779	(29)				(29)		750	750				
100215867	INDIAN HEAD PARK		IL		07/11/2025		697	(24)				(24)		673	673				
100158762	SAN ANGELO		TX		07/10/2024		751	(13)				(13)		738	738				
100254210	SPRINGVILLE		UT		11/06/2025		745	(31)				(31)		714	714				
100173386	LAGUNA WOODS		CA		10/29/2024		744	(10)				(10)		734	734				
100268466	DENVER		CO		12/29/2025		524	(6)				(6)		518	518				
100264891	BYRON CENTER		MI		12/17/2025		989	(47)				(47)		942	942				
100212553	DENTON		TX		05/29/2025		694	(12)				(12)		682	682				
100177509	MOCKNEY		TX		01/16/2025		1,328	(33)				(33)		1,295	1,295				
100244753	MAPLE GROVE		MINN		09/29/2025		792	(24)				(24)		768	768				
100140304	LAS VEGAS		NV		01/18/2024		1,075	(19)				(19)		1,056	1,056				
100186337	PASADENA		CA		12/30/2024		841	(7)				(7)		834	834				
100172763	DAYTONA BEACH		FL		12/06/2024		689	(27)				(27)		662	662				
100166894	FARMINGTON		UT		09/20/2024		777	(17)				(17)		760	760				
100146745	MEMPHIS		TN		03/20/2024		721	(19)				(19)		702	702				
100152231	FRESNO		CA		06/17/2024		5,847	(16)				(16)		5,831	5,831				
100254807	MARIANA		AZ		11/14/2025		819	(23)				(23)		796	796				
100014210	HACIENDA HEIGHTS		CA		08/30/2017		2,079	(36)				(36)		2,043	2,043				
100159503	GODDLETTSVILLE		TN		07/15/2024		723	(8)				(8)		715	715				
100254230	MESA		AZ		11/06/2025		828	(20)				(20)		808	808				
100024653	INGLEWOOD		CA		09/20/2018		1,475	(55)				(55)		1,530	1,530				
100177965	BAKERSFIELD		CA		01/16/2025		5,161	(141)				(141)		5,020	5,020				
100128378	LEHIGH ACRES		FL		09/15/2023		571	(11)				(11)		560	560				
100156022	NORTH PORT		FL		06/18/2024		767	(11)				(11)		756	756				
100148492	SPOKANE		WA		04/12/2024		820	(6)				(6)		812	812				
100253980	MARCO ISLAND		FL		10/30/2025		1,122	(24)				(24)		1,098	1,098				
100244658	FLETCHER		NC		09/29/2025		704	(29)				(29)		675	675				
100142496	MORESTOWN		NJ		03/08/2024		729	(39)				(39)		690	690				
100164751	GREEN VALLEY		CA		06/26/2024		753	(22)				(22)		731	731				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100205110	LEBANON	OR		04/11/2025		1,004	(10)				(10)		994	994			
100071716	CENTRAL FALLS	RI		10/14/2021		1,701		(57)			(57)		1,644	1,644			
100236030	HUDLESTON	VA		09/04/2025		750		(29)			(29)		721	721			
100218612	HENDERSON	WV		06/27/2025		685		(25)			(25)		660	660			
100219090	KATY	TX		06/27/2025		438		(21)			(21)		417	417			
100195606	HOUSTON	TX		07/10/2024		3,111		(188)			(188)		2,923	2,923			
100253409	WINCHESTER	MA		10/30/2025		765		(29)			(29)		736	736			
100209559	WESLEY CHAPEL	FL		05/02/2025		1,551		(48)			(48)		1,503	1,503			
100204051	CHARLOTTE	NC		03/28/2025		725		(22)			(22)		703	703			
100080475	MIAMI BEACH	FL		03/10/2022		1,378		(18)			(18)		1,360	1,360			
100110524	KISSIMEE	FL		06/30/2023		828		(17)			(17)		811	811			
100244811	BLACK MOUNTAIN	NC		09/29/2025		779		(25)			(25)		754	754			
100076458	PANAMA CITY BEACH	FL		12/21/2021		1,629		(46)			(46)		1,583	1,583			
100254192	VENICE	CA		11/06/2025		629		(14)			(14)		615	615			
100228394	APPLE VALLEY	CA		08/11/2025		889		(27)			(27)		862	862			
100152942	ORCHARD	WV		05/17/2024		775		(11)			(11)		764	764			
100261549	JACKSONVILLE	FL		12/12/2025		1,071		(25)			(25)		1,046	1,046			
100244877	TELFORD	PA		09/29/2025		745		(32)			(32)		713	713			
100149630	WILCOXVILLE	GA		04/26/2024		736		(6)			(6)		730	730			
100247052	WILCOXSTER	MA		10/22/2025		663		(17)			(17)		646	646			
100268844	FEDDING	CA		12/29/2025		3,116		(35)			(35)		3,081	3,081			
100202706	FAIRFIELD BAY	AR		03/24/2025		1,234		(38)			(38)		1,196	1,196			
100150096	STATESVILLE	NC		06/14/2024		751		(27)			(27)		724	724			
100185242	NEW ORLEANS	LA		01/24/2025		751		(16)			(16)		735	735			
100065859	LITTLE ELM	TX		07/27/2021		1,956		(19)			(19)		1,937	1,937			
100202655	CHARLOTTE	NC		03/24/2025		778		(16)			(16)		762	762			
100109566	BRADENTON	FL		06/12/2023		920		(17)			(17)		903	903			
100254046	LAS VEGAS	NV		10/30/2025		876		(16)			(16)		860	860			
100268659	LAKEVILLE	MIN		12/29/2025		1,114		(25)			(25)		1,089	1,089			
100219577	GREENVILLE	SC		07/07/2025		838		(10)			(10)		828	828			
100148034	HUTTO	TX		04/10/2024		854		(17)			(17)		837	837			
100117855	TACOMA	WA		07/20/2023		968		(23)			(23)		945	945			
100044982	YONKERS	NY		11/19/2020		818		(61)			(61)		757	757			
100163237	MIAMI	FL		08/13/2024		740		(14)			(14)		726	726			
100253167	KISSIMEE	FL		10/30/2025		743		(20)			(20)		723	723			
100228731	PRICE	UT		06/11/2025		669		(21)			(21)		648	648			
100108217	NEW CARROLLTON	ND		05/24/2023		988		(34)			(34)		954	954			
100143558	NORTH PROVIDENCE	RI		02/16/2024		293		(2)			(2)		291	291			
100189201	INDIO	CA		01/13/2025		720		(15)			(15)		705	705			
100228523	KNOXVILLE	TN		06/11/2025		714		(26)			(26)		688	688			
100209535	DANSONVILLE	GA		04/29/2025		825		(13)			(13)		812	812			
100235118	MIRLE BEACH	SC		06/28/2025		793		(16)			(16)		777	777			
100180245	RIVERSIDE	CA		11/25/2024		783		(10)			(10)		773	773			
100102209	BAHIA DE BANDERAS	MEX		04/17/2023		12,966		(11)			(11)		12,966	12,966			
100218846	PHOENIX	AZ		06/27/2025		753		(17)			(17)		742	742			
100169625	FRESNO	CA		09/30/2024		1,422		(48)			(48)		1,374	1,374			
100229177	ST. GEORGE	UT		06/18/2025		790		(18)			(18)		772	772			
100235214	WESTVILLE	NJ		06/28/2025		648		(29)			(29)		619	619			
100120801	COLUMBIA	SC		08/18/2023		665		(38)			(38)		627	627			
100236538	BIG BEAR CITY	CA		09/19/2025		906		(29)			(29)		877	877			
100223148	INDIANAPOLIS	IL		06/14/2025		679		(19)			(19)		660	660			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015724	GROVETOWN	GA		06/28/2024		1,633		(16)			(16)		1,517				
10015740	SCHENSVILLE	PA		07/20/2023		839		(2)			(2)		937				
10020578	WENDELL	NC		04/14/2025		2,145		(45)			(45)		2,100				
100219265	WATKINS GLEN	NY		06/30/2025		683		(17)			(17)		666				
10022690	MONTGOMERY	AL		07/30/2025		776		(17)			(17)		759				
10019650	WASHINGTON	DC		02/28/2025		2,720		(32)			(32)		2,688				
100151054	CAPE CORAL	FL		05/08/2024		792		(17)			(17)		775				
100238440	SACRAMENTO	CA		09/19/2025		728		(28)			(28)		700				
100142097	GRAYSON	GA		02/29/2024		719		(13)			(13)		706				
100172284	ANNA	TX		10/21/2024		890		(16)			(16)		874				
100194277	PHOENIX	AZ		02/14/2025		727		(20)			(20)		707				
100070403	WOODLAND	CA		09/23/2021		1,562		(56)			(56)		1,506				
100218703	MIAMI BEACH	FL		06/27/2025		469		(17)			(17)		452				
100189288	SAINT GEORGE	UT		01/13/2025		819		(17)			(17)		802				
100177082	OCEAN CITY	NJ		01/16/2025		771		(30)			(30)		741				
100155832	FT LAUDERDALE	FL		06/17/2024		869		(26)			(26)		843				
100078053	WINTER PARK	FL		01/21/2022		1,620		(23)			(23)		1,597				
100080205	LAFAVETTE	CA		02/25/2022		1,342		(16)			(16)		1,326				
100173543	VICTORVILLE	CA		10/30/2024		1,159		(13)			(13)		1,146				
100245537	LITTLE ELM	TX		10/06/2025		879		(36)			(36)		843				
100144386	NEW BRAUNFELS	TX		03/07/2024		2,505		(67)			(67)		2,438				
100206522	OAK POINT	TX		04/22/2025		1,457		(20)			(20)		1,437				
100197613	SCOTTSDALE	AZ		02/26/2025		750		(20)			(20)		730				
100277498	OTIS ORCHARDS	WA		02/13/2026		587		(16)			(16)		571				
100276888	HIXSON	TN		01/29/2026		238		(4)			(4)		234				
100211439	LOS ANGELES	CA		05/16/2025		757		(37)			(37)		720				
100172209	SHELBYVILLE	KY		10/17/2024		858		(15)			(15)		843				
100164496	LAKE ARIEL	PA		06/21/2024		1,517		(19)			(19)		1,498				
100227209	PAGE	AZ		07/30/2025		708		(25)			(25)		683				
100215623	PIONEER	CA		06/12/2025		654		(22)			(22)		632				
100182136	MIRLE BEACH	SC		12/12/2024		636		(8)			(8)		628				
100020764	BALDWIN PARK	CA		07/17/2018		1,761		(31)			(31)		1,730				
100140561	CHARLOTTE	NC		01/19/2024		711		(10)			(10)		701				
100144410	PITTSBURGH	PA		03/07/2024		1,204		(27)			(27)		1,177				
100165427	KANAWAKE	IL		08/29/2024		832		(27)			(27)		805				
100048121	WEST BABYLON	NY		11/20/2020		3,050		57			57		3,107				
100186440	MATTHEWS	NC		12/30/2024		436		(11)			(11)		425				
100147526	ESTERO	FL		04/03/2024		757		(6)			(6)		751				
100140225	SAN ANTONIO	TX		01/11/2024		367		(15)			(15)		352				
100144239	GRAND RAPIDS	MI		03/07/2024		765		(9)			(9)		756				
100170268	PHOENIX	AZ		10/08/2024		2,876		(101)			(101)		2,775				
100164006	YAKIMA	WA		06/21/2024		618		(44)			(44)		574				
100091049	BLENA PARK	CA		01/31/2023		1,083		(16)			(16)		1,067				
100105000	FORT LAUDERDALE	FL		06/12/2023		961		(4)			(4)		957				
100155933	ARVADA	CO		06/17/2024		772		(11)			(11)		761				
100246399	WINDO	SC		10/10/2025		1,006		(29)			(29)		977				
100216655	CUMMING	GA		06/23/2025		756		(11)			(11)		745				
100244827	WILMINGTON	DE		09/29/2025		762		(26)			(26)		736				
100244888	ALPINE	AL		09/29/2025		970		(40)			(40)		930				
100601668	SAVANNAH	GA		06/25/2021		1,686		(59)			(59)		1,627				
100163054	ANNA	TX		06/13/2024		824		(16)			(16)		808				

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013246	ANNA	TX		10/13/2023		805		(3)			(3)		802		802		
10025586	NORTH CHARLESTON	SC		11/24/2025		726		(23)			(23)		703		703		
10021529	JUPITER	FL		06/12/2025		770		(7)			(7)		763		763		
100218865	TITUSVILLE	NJ		06/21/2025		777		(14)			(14)		763		763		
100248887	EDINBURG	TX		10/29/2025		792		(29)			(29)		763		763		
100226064	ZEPHYRHILLS	FL		07/30/2025		685		(5)			(5)		680		680		
100189292	DAVISVILLE	GA		01/13/2025		776		(19)			(19)		757		757		
100194079	FRESNO	CA		03/20/2025		716		(9)			(9)		707		707		
100165513	BENTONVILLE	AR		08/29/2024		2 893		(39)			(39)		2 854	2 854			
100173209	CONCORD	NC		10/30/2024		795		(22)			(22)		773		773		
100091588	GLEN BURNIE	MD		03/07/2023		1 287		(80)			(80)		1 207	1 207			
100220398	DONNELLY	ID		07/15/2025		735		(28)			(28)		707		707		
100257108	WADDELL	AZ		11/26/2025		821		(22)			(22)		799		799		
100101989	CAL MESA	CA		04/14/2023		1 125		(73)			(73)		1 052	1 052			
100288688	PHILMATH	OR		12/29/2025		266		(3)			(3)		263		263		
100155551	FLORENCE	AL		07/19/2023		1 916		(33)			(33)		1 883	1 883			
100048352	POINCIANO BEACH	FL		11/20/2020		1 327		48			48		1 375	1 375			
100188006	TOM'S RIVER	NJ		09/20/2024		783		(31)			(31)		752		752		
100118163	DORAL	FL		07/20/2023		850		(27)			(27)		823		823		
100192173	CARSON CITY	NV		01/31/2025		761		(32)			(32)		729		729		
100221635	HERZIBAH	GA		07/23/2025		635		(23)			(23)		612		612		
100220387	BARNESVILLE	GA		07/18/2025		711		(24)			(24)		687		687		
100171553	WHITE HOUSE	TN		10/16/2024		945		(15)			(15)		930		930		
100165532	ANNA	TX		08/29/2024		836		(11)			(11)		825		825		
100238541	KATY	TX		09/19/2025		1 234		(25)			(25)		1 209	1 209			
100214747	UNION	NJ		06/11/2025		570		(27)			(27)		543		543		
100065575	EVERETT	WA		07/28/2021		1 679		(61)			(61)		1 618	1 618			
100168118	LAWRENCEVILLE	GA		09/20/2024		778		(20)			(20)		758		758		
100203941	NEW BRITAIN	CT		03/27/2025		679		(27)			(27)		652		652		
100188655	CHANDLER	AZ		01/09/2025		2 674		(76)			(76)		2 598	2 598			
100191630	COLORADO SPRINGS	CO		01/31/2025		724		(25)			(25)		699		699		
100195363	THE VILLAGES	FL		02/24/2025		640		(21)			(21)		619		619		
100010842	TUKWILA	WA		12/23/2016		1 908		(94)			(94)		1 814	1 814			
100140353	DUENEG	NO		01/18/2024		834		(12)			(12)		822		822		
100048580	FONTANA	CA		11/20/2020		1 077		15			15		1 092	1 092			
100162623	CORVALLIS	OR		06/12/2024		2 574		(26)			(26)		2 548	2 548			
100060631	HAPPY VALLEY	OR		03/10/2022		1 469		(89)			(89)		1 380	1 380			
100146881	NEIPIROT	RI		03/26/2024		830		(6)			(6)		824		824		
100179542	CHATTANOOGA	TN		11/21/2024		720		(20)			(20)		700		700		
100228480	AUSTIN	TX		06/11/2025		760		(19)			(19)		741		741		
100218646	CHICAGO	IL		06/27/2025		760		(11)			(11)		749		749		
100146876	PITTSBURGH	PA		03/26/2024		3 013		(33)			(33)		2 980	2 980			
100172576	FONEY	TX		10/23/2024		802		(25)			(25)		777		777		
100176868	BOCA RATON	FL		11/15/2024		956		(45)			(45)		911		911		
100228717	CLAVIS	CA		06/11/2025		1 370		(45)			(45)		1 325	1 325			
100138222	PEMBROKE PINES	FL		12/14/2023		677		(26)			(26)		651		651		
100235905	SITKA	AK		09/04/2025		990		(41)			(41)		939		939		
100207327	OAKLAND PARK	FL		04/29/2025		707		(22)			(22)		685		685		
100218628	TUCKER	GA		06/27/2025		766		(9)			(9)		757		757		
100137171	KREMLING	CO		11/28/2023		725		(5)			(5)		720		720		
100164277	HENDERSON	NV		06/21/2024		1 822		(11)			(11)		1 811		1 811		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023101	HAWFORD	CA		06/14/2025		933	(36)	(36)			(36)		897	897			
10006878	KISSIMEE	FL		06/21/2022		928	(52)	(52)			(52)		876	876			
100203139	KUMA	ID		03/27/2025		909		(32)			(32)		777	777			
100175856	BERWIN	PA		11/12/2024		791	(7)	(7)			(7)		784	784			
100068284	BELLEVILLE	IL		08/25/2021		1,547	(55)	(55)			(55)		1,492	1,492			
100207096	SANIT PETERSBURG	FL		04/24/2025		664	(23)	(23)			(23)		641	641			
100169074	CHICAGO	IL		09/27/2024		676	(12)	(12)			(12)		664	664			
100165586	TUCSON	AZ		10/04/2024		624	(36)	(36)			(36)		588	588			
100143492	ANNA	TX		02/21/2024		779	(6)	(6)			(6)		773	773			
100235183	AGORA HILLS	CA		08/28/2025		721	(29)	(29)			(29)		692	692			
100210249	GOODYEAR	AZ		05/09/2025		772	(28)	(28)			(28)		744	744			
100246026	WILLIS	TX		10/07/2025		655	(31)	(31)			(31)		624	624			
100196552	NORTH RIVERSIDE	IL		02/02/2024		6 226	(213)	(213)			(213)		6 013	6 013			
100211836	PITTSBURGH	PA		05/19/2025		978	(23)	(23)			(23)		955	955			
100246222	OCEAN CITY	NJ		10/08/2025		752	(34)	(34)			(34)		718	718			
100219871	ATHENS	GA		07/08/2025		784	(13)	(13)			(13)		771	771			
100268439	FEDDING	CA		12/29/2025		456	(20)	(20)			(20)		436	436			
100120148	DESTIN	FL		08/11/2023		652	(44)	(44)			(44)		608	608			
100155001	NORTH JACKSON	NC		07/19/2024		4 492	(186)	(186)			(186)		4 306	4 306			
100101559	CANDLER	NC		04/26/2023		951	(4)	(4)			(4)		947	947			
100150537	BATON ROUGE	LA		05/03/2024		791	(18)	(18)			(18)		773	773			
100126530	DETROIT	MI		06/30/2023		710	(18)	(18)			(18)		692	692			
100170210	DANSONVILLE	GA		10/08/2024		811	(19)	(19)			(19)		792	792			
100076772	ANHEIM	CA		12/27/2021		1 530	(54)	(54)			(54)		1 476	1 476			
100133423	MIDLAND	TX		10/19/2023		702	(36)	(36)			(36)		666	666			
100110753	CHICAGO	IL		08/11/2023		1 270	(61)	(61)			(61)		1 209	1 209			
100102391	MILLBURY	MA		06/07/2023		1 128	(43)	(43)			(43)		1 085	1 085			
100171699	ANNA	TX		10/16/2024		1 455	(55)	(55)			(55)		1 400	1 400			
100209293	PARISH	FL		04/29/2025		819	(4)	(4)			(4)		815	815			
100229446	BILLINGS	MT		06/15/2025		643	(12)	(12)			(12)		631	631			
100216443	PALMDALE	CA		06/20/2025		767	(23)	(23)			(23)		744	744			
100163013	PALMIRA	VA		08/13/2024		1 547	(21)	(21)			(21)		1 526	1 526			
100207665	MOORE	NY		04/29/2025		589	(28)	(28)			(28)		561	561			
100216162	NORTH RIDGE	CA		06/18/2025		790	(19)	(19)			(19)		771	771			
100277529	CHICAGO	IL		02/13/2026		255	(7)	(7)			(7)		248	248			
100228973	FRISSO	CO		08/12/2025		745	(19)	(19)			(19)		726	726			
100169622	HEIET	CA		09/30/2024		2 332	(40)	(40)			(40)		2 292	2 292			
100268377	BUKETE	AZ		12/29/2025		615	(22)	(22)			(22)		593	593			
100227090	LIBBOX	TX		07/30/2025		709	(28)	(28)			(28)		681	681			
100202461	SALEN	OR		03/20/2025		577	(11)	(11)			(11)		566	566			
100160646	DALLAS	TX		06/06/2024		841	(7)	(7)			(7)		834	834			
100205033	STATEN ISLAND	NY		04/11/2025		713	(7)	(7)			(7)		706	706			
100236022	MIDLOTHIAN	VA		09/04/2025		761	(26)	(26)			(26)		735	735			
100175195	PALM COAST	FL		07/20/2023		996	(2)	(2)			(2)		994	994			
100118710	SPARTANBURG	SC		07/25/2023		714	(22)	(22)			(22)		692	692			
100179521	TOBALL	TX		11/21/2024		852	(5)	(5)			(5)		847	847			
100080764	WINTER GARDEN	FL		03/10/2022		1 201	(71)	(71)			(71)		1 130	1 130			
100211751	STRAHAM	WI		05/19/2025		709	(13)	(13)			(13)		696	696			
100165341	BAKERSFIELD	CA		08/29/2024		594	(32)	(32)			(32)		562	562			
100228576	ATLANTA	GA		06/11/2025		682	(29)	(29)			(29)		653	653			
100196584	BAKERSFIELD	CA		11/22/2023		927	(29)	(29)			(29)		898	898			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10025532	JENSEN BEACH	FL		11/24/2025		1,768		(50)			(50)		1,718	1,718			
10015710	NEWMAN	GA		02/20/2025		701		(23)			(23)		.678	.678			
10008671	CASH GRADE	AZ		09/30/2022		.861		(15)			(15)		.846	.846			
10020468	GLENDALE	CA		04/04/2025		548		(12)			(12)		.536	.536			
10020308	CHRISTIANSBURG	VA		03/27/2025		809		(19)			(19)		.790	.790			
10029406	GAINESVILLE	VA		10/30/2025		.833		(16)			(16)		.817	.817			
10020962	RALEIGH	NC		04/29/2025		.799		(9)			(9)		.790	.790			
10015683	HURRICANE	UT		06/24/2024		577		(10)			(10)		.567	.567			
10010154	ROSNY	TX		04/26/2023		970		(3)			(3)		.967	.967			
10020306	SANIT PETERSBURG	FL		04/25/2025		4,007		(177)			(177)		3,830	3,830			
10021166	MANASSAS	VA		05/19/2025		3,809		(6)			(6)		3,801	3,801			
10012024	SOUTH GATE	CA		06/18/2023		.830		(6)			(6)		.824	.824			
10015928	BUFFORD	GA		07/15/2024		.674		(23)			(23)		.651	.651			
10016806	CALABASH	NC		06/26/2024		.728		(17)			(17)		.711	.711			
10025702	CAPE CORAL	FL		11/26/2025		1,148		(31)			(31)		1,117	1,117			
10006512	SAN DIEGO	CA		07/14/2021		1,785		(44)			(44)		1,741	1,741			
10008188	PICKERINGTON	OH		10/13/2022		.855		(21)			(21)		.834	.834			
10016909	NOKOMIS	FL		09/27/2024		.833		(17)			(17)		.816	.816			
100153702	LIVE OAK	FL		05/31/2024		.579		(21)			(21)		.558	.558			
100190362	LEE'S SUMMIT	MO		01/22/2025		.660		(25)			(25)		.635	.635			
100244563	WILMINGTON	DE		09/29/2025		5,477		(259)			(259)		5,219	5,219			
100194514	LAS VEGAS	NV		02/21/2025		.815		(12)			(12)		.803	.803			
100028667	ATASCADERO	CA		10/26/2018		1,516		101			101		1,619	1,619			
100162630	FOREY	TX		06/12/2024		.664		(13)			(13)		.651	.651			
100236576	SARASOTA	FL		09/19/2025		1,342		(51)			(51)		1,291	1,291			
100107816	OCEAN CITY	NJ		05/19/2023		.955		(3)			(3)		.952	.952			
100179783	MIRLE BEACH	SC		11/21/2024		.797		(26)			(26)		.771	.771			
100091196	CLEARWATER	FL		01/31/2023		.831		(43)			(43)		.788	.788			
100215286	HENDERSON	NV		06/12/2025		.813		(4)			(4)		.809	.809			
100215888	OXFORD	ME		06/12/2025		.702		(6)			(6)		.694	.694			
100149549	MOSELEY	VA		04/26/2024		.996		(23)			(23)		.973	.973			
100135914	BRIDGEWATER	NJ		11/13/2023		4,318		(36)			(36)		4,280	4,280			
100266567	HOUSTON	TX		12/29/2025		.498		(18)			(18)		.480	.480			
100156445	BETHOUD	CO		06/24/2024		.746		(19)			(19)		.727	.727			
100129579	DENTON	TX		09/29/2023		.955		(9)			(9)		.946	.946			
100074096	MESA	AZ		12/09/2021		2,113		(66)			(66)		2,047	2,047			
100080163	HOLLYWOOD	FL		02/25/2022		1,460		(16)			(16)		1,444	1,444			
100266612	WASHINGTON	DC		02/23/2025		.253		(9)			(9)		.244	.244			
100142506	MANOR	TX		02/08/2024		.844		(11)			(11)		.833	.833			
100198281	BLUE JAY	CA		02/28/2025		.718		(25)			(25)		.693	.693			
100203172	REHOBOTH BEACH	DE		03/27/2025		.795		(19)			(19)		.776	.776			
100210081	GALLISTON	TX		05/07/2025		.789		(13)			(13)		.776	.776			
100158617	DEBARY	FL		07/10/2024		.762		(12)			(12)		.750	.750			
100172964	MODESTO	CA		10/23/2024		.795		(26)			(26)		.769	.769			
100195960	CLERMONT	FL		11/13/2023		.652		(12)			(12)		.640	.640			
100155034	CANTON	OH		07/19/2024		.795		(13)			(13)		.782	.782			
100177023	CLEVELAND	OH		01/16/2025		.706		(33)			(33)		.673	.673			
100228520	STEPHENS CITY	VA		06/11/2025		1,405		(19)			(19)		1,386	1,386			
100171772	BIG SKY	MT		10/17/2024		2,656		(28)			(28)		2,628	2,628			
100153674	CAPE CORAL	FL		06/05/2024		.620		(24)			(24)		.596	.596			
100214308	SHIPPENSBURG	PA		06/02/2025		1,048		(16)			(16)		1,032	1,032			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156210	PORT ST LUCIE	FL		06/20/2024		742		(48)			(48)		694				
100264866	OAKHURST	NJ		12/17/2025		508		(24)			(24)		484				
100219880	QUEEN CREEK	AZ		07/08/2025		1,527		(13)			(13)		1,514				
100176760	GRANITE FALLS	VA		11/15/2024		7,018		(138)			(138)		6,880				
100215412	LA GRANGE	KY		06/12/2025		737		(20)			(20)		717				
100150820	CHARLOTTE	NC		06/08/2024		511		(7)			(7)		504				
100142126	GRAYSON	GA		02/29/2024		716		(13)			(13)		703				
100182581	HOSCHTON	GA		12/12/2024		1,126		(8)			(8)		1,118				
100268842	GLEN ALLEN	VA		12/29/2025		1,373		(17)			(17)		1,356				
100170473	REISTERSTOWN	MD		10/09/2024		24,358		(345)			(345)		24,013				
100090836	SHIRLEY	NY		12/29/2022		751		(21)			(21)		730				
100168462	CHARLOTTE	NC		09/25/2024		1,436		(37)			(37)		1,399				
100202020	SAINT CLOUD	FL		03/19/2025		747		(2)			(2)		745				
100200869	SEASIDEVILLE	TX		03/11/2025		779		(11)			(11)		768				
100234936	DURHAM	NC		08/28/2025		660		(3)			(3)		657				
100195176	PRESOTT VALLEY	AZ		02/24/2025		710		(13)			(13)		697				
100202948	TUSCON	AZ		03/24/2025		649		(21)			(21)		628				
100088115	NEW PORT RICHEY	FL		10/25/2022		484		(21)			(21)		463				
100186481	LITHONIA	GA		12/30/2024		769		(9)			(9)		760				
100220334	LEESBURG	VA		07/18/2025		1,802		(36)			(36)		1,766				
100185015	BROOK	NY		12/19/2024		555		(40)			(40)		515				
100265368	LA PLATA	MD		12/19/2025		486		(9)			(9)		477				
100076466	CAPE CORAL	FL		01/25/2022		1,201		(93)			(93)		1,108				
100200648	HOLLYWOOD	FL		03/11/2025		740		(26)			(26)		714				
100067988	TAMPA	FL		09/23/2021		1,793		(18)			(18)		1,775				
100201483	PRINCETON	IN		03/12/2025		1,854		(60)			(60)		1,794				
100159224	ALBURN	VA		07/15/2024		737		(21)			(21)		716				
100175770	TOLLESON	AZ		11/12/2024		892		(12)			(12)		880				
100181648	SOUTH PITTSBURG	TN		12/11/2024		1,970		(16)			(16)		1,954				
100215348	WEST VALLEY CITY	UT		06/12/2025		780		(10)			(10)		770				
100272564	MILWAUKEE	WI		01/08/2026		563		(19)			(19)		544				
100137311	NEWARK	NJ		12/01/2023		556		(2)			(2)		554				
100236147	VENICE	CA		09/10/2025		1,977		(53)			(53)		1,924				
100088254	PENSACOLA	FL		10/17/2022		1,266		(14)			(14)		1,252				
100236299	GLENDALE	CA		12/05/2025		566		(1)			(1)		565				
100065491	PORTLAND	OR		07/28/2021		1,760		(32)			(32)		1,728				
100107971	LAKELAND	FL		05/22/2023		955		(16)			(16)		939				
100120125	CALDWELL	NJ		08/11/2023		845		(3)			(3)		842				
100076727	FRESNO	CA		12/30/2021		1,473		(62)			(62)		1,411				
100255435	RALEIGH	NC		11/24/2025		824		(8)			(8)		816				
100272336	SACRAMENTO	CA		01/08/2026		556		(11)			(11)		545				
100179762	NILES	IL		11/21/2024		699		(27)			(27)		672				
100180513	HOUSTON	TX		11/26/2024		715		(30)			(30)		685				
100180517	HOUSTON	TX		11/26/2024		712		(27)			(27)		685				
100180520	HOUSTON	TX		11/26/2024		715		(30)			(30)		685				
100168567	LAS VEGAS	NV		09/25/2024		957		(3)			(3)		954				
100151191	NEW SMIRNA BEACH	FL		06/10/2024		800		(9)			(9)		791				
100244549	CHESTERTON	IN		09/29/2025		771		(26)			(26)		745				
100141553	LAS VEGAS	NV		01/30/2024		674		(14)			(14)		660				
100169147	LONGWOOD	FL		09/27/2024		4,246		(56)			(56)		4,190				
100172270	IDAHO FALLS	CA		10/21/2024		860		(15)			(15)		845				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100218811	OCALA	FL		06/21/2025		772	(12)		(12)		(12)		760	760			
100129700	LAS VEGAS	NV		09/29/2023		1,802	(6)		(6)		(6)		1,796	1,796			
100065251	RAPID CITY	MI		07/14/2021		4,755	(25)		(25)		(25)		4,730	4,730			
100265054	HIGH POINT	NC		12/17/2025		441	(17)		(17)		(17)		424	424			
100160355	SUPRISE	AZ		09/06/2024		1,187	(12)		(12)		(12)		1,175	1,175			
100060133	WASHINGTON	DC		06/25/2021		1,738	(25)		(25)		(25)		1,713	1,713			
100268382	OKLAHOMA CITY	OK		12/29/2025		452	(18)		(18)		(18)		434	434			
100014949	SIMI VALLEY	CA		12/12/2017		2,155	(20)		(20)		(20)		2,135	2,135			
100086765	ROSELLE	NJ		10/04/2022		763			10		10		873	873			
100192288	STAMFORD	CT		01/31/2025		719	(17)		(17)		(17)		702	702			
100049357	BROOKLYN	NY		11/20/2020		2,279	(153)		(153)		(153)		2,126	2,126			
100158873	PORT SAINT LUCIE	FL		07/12/2024		1,652	(17)		(17)		(17)		1,635	1,635			
100067525	MOKENA	WA		09/23/2021		1,536	(57)		(57)		(57)		1,479	1,479			
100254536	OAKLAND	CA		11/10/2025		717	(34)		(34)		(34)		683	683			
100138375	EAST STRADSBURG	PA		12/18/2023		606	(16)		(16)		(16)		590	590			
100103697	EASTON	WA		05/08/2023		645	(25)		(25)		(25)		620	620			
100271988	BAIDERA	TX		01/08/2026		501	(20)		(20)		(20)		481	481			
100235346	ROY	UT		08/29/2025		618	(2)		(2)		(2)		616	616			
100112924	GAINESVILLE	VA		06/29/2023		1,888	(188)		(188)		(188)		2,076	2,076			
100190865	STEPHENSON	VA		01/28/2025		1,072	(32)		(32)		(32)		1,040	1,040			
100173298	GARNER	NC		10/30/2024		931	(10)		(10)		(10)		921	921			
100168283	ATHENS	GA		09/20/2024		746	(26)		(26)		(26)		720	720			
100150883	LACKAWAEN	PA		05/08/2024		1,210	(29)		(29)		(29)		1,181	1,181			
100077813	LAVEREN	AZ		12/23/2021		1,601	(69)		(69)		(69)		1,532	1,532			
100077790	MESA	AZ		12/23/2021		2,174	(91)		(91)		(91)		2,083	2,083			
100172478	DANFORSVILLE	GA		10/23/2024		823	(22)		(22)		(22)		801	801			
100199579	TULSA	OK		03/05/2025		690	(26)		(26)		(26)		664	664			
100137566	COMMERCE CITY	CO		12/08/2023		707	(6)		(6)		(6)		701	701			
100172601	KOKOMO	IN		10/23/2024		899	(14)		(14)		(14)		885	885			
100165563	LAVEREN	AZ		06/29/2024		843	(8)		(8)		(8)		835	835			
100199397	LAVERNEVILLE	GA		03/05/2025		795	(10)		(10)		(10)		785	785			
100272437	MERED	CA		01/08/2026		552	(11)		(11)		(11)		541	541			
100255401	LAVERNEVILLE	GA		11/24/2025		812	(2)		(2)		(2)		810	810			
100188583	PUNTA GORDA	FL		02/10/2025		473	(22)		(22)		(22)		451	451			
100179847	GORDONVILLE	TX		11/25/2024		706	(16)		(16)		(16)		690	690			
100254920	PANAMA CITY BEACH	FL		11/17/2025		1,105	(37)		(37)		(37)		1,068	1,068			
100146801	NORTH LAS VEGAS	NV		03/28/2024		870	(11)		(11)		(11)		869	869			
100228558	RICHLAND	WA		08/12/2025		1,989	(63)		(63)		(63)		1,926	1,926			
100161558	LAVERNEVILLE	GA		07/25/2024		717	(2)		(2)		(2)		715	715			
100100181	OWIEDO	FL		03/17/2023		8,274	1,450		1,450		1,450		9,724	9,724			
100147275	PORT CHARLOTTE	FL		03/28/2024		1,194	(21)		(21)		(21)		1,173	1,173			
100173174	LAS VEGAS	NV		10/30/2024		1,932	(2)		(2)		(2)		1,930	1,930			
100247682	PEARLAND	TX		10/29/2025		682	(12)		(12)		(12)		670	670			
100102834	WESLEY CHAPEL	FL		06/22/2023		660	(29)		(29)		(29)		631	631			
100272307	APEX	NC		01/08/2026		556	(11)		(11)		(11)		545	545			
100245219	INDIANAPOLIS	IL		10/06/2025		748	(34)		(34)		(34)		714	714			
100043549	SAN BERNARDINO	CA		08/13/2020		1,213	(53)		(53)		(53)		1,160	1,160			
100144411	ASTON	PA		03/07/2024		899	(1)		(1)		(1)		898	898			
100151982	WARSAM	VA		05/10/2024		550	(24)		(24)		(24)		526	526			
100221255	POOLER	GA		07/21/2025		3,946	(94)		(94)		(94)		3,852	3,852			
100214742	WOODLAND PARK	CO		06/11/2025		713	(27)		(27)		(27)		686	686			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100144170	PLANO	TX		03/07/2024		1,877	(19)				(19)		1,858				
100142730	MURFREESBORO	TN		02/08/2024		845	(14)				(14)		831				
100194988	ROUND ROCK	TX		03/28/2025		768	(7)				(7)		761				
100162300	PRIOR	OK		09/06/2024		647	(37)				(37)		610				
100176800	RIVERSIDE	CA		11/15/2024		799	(26)				(26)		773				
100143264	COLORADO SPRINGS	CO		02/16/2024		12,596	(121)				(121)		12,475				
100246327	SOUTH HAVEN	MI		10/10/2025		766	(27)				(27)		739				
100244875	WINTER PARK	FL		09/29/2025		776	(27)				(27)		749				
100235892	POST FALLS	ID		09/04/2025		766	(17)				(17)		749				
100186409	ARLINGTON	VA		12/30/2024		737	(14)				(14)		723				
100180040	REHOBOTH BEACH	DE		11/25/2024		734	(11)				(11)		723				
100220142	PALM COAST	FL		08/25/2025		2,242	(95)				(95)		2,147				
100066971	AURORA	CO		10/24/2022		889	(19)				(19)		870				
100200871	WENTWORTH	TX		03/11/2025		771	(23)				(23)		748				
100179919	DAVENPORT	FL		11/25/2024		669	(19)				(19)		650				
100143978	FISHERS	IN		02/29/2024		695	(25)				(25)		670				
100286933	BEDMINSTER	NJ		12/29/2025		545	(7)				(7)		538				
100064884	MEHALEN	OR		08/25/2021		1,769	(21)				(21)		1,748				
100221409	SUPPESIDE	FL		07/22/2025		625	(31)				(31)		594				
100245838	MORGANVILLE	NJ		10/06/2025		812	(26)				(26)		786				
100151597	PORT SAINT LUCIE	FL		05/10/2024		687	(11)				(11)		676				
100203918	BIRMINGHAM	AL		03/28/2025		742	(17)				(17)		725				
100220019	SAN ANTONIO	TX		07/30/2025		1,519	(71)				(71)		1,448				
100190873	MCKINNEY	TX		01/28/2025		1,373	(40)				(40)		1,333				
100211498	RUNNING SPRINGS	CA		05/16/2025		1,366	(30)				(30)		1,336				
100243747	MORENO VALLEY	CA		09/29/2025		823	(9)				(9)		814				
100209809	MIDLAND	TX		05/05/2025		753	(23)				(23)		730				
100198493	ROCK HALL	MD		02/28/2025		708	(24)				(24)		684				
100176183	DESBTO	TX		12/20/2024		716	(32)				(32)		684				
100202626	PELLEGRIVERVILLE	TX		03/24/2025		802	(9)				(9)		793				
100166614	GREENVILLE	SC		09/25/2024		942	(7)				(7)		935				
100191619	HURRICANE	UT		07/31/2025		712	(33)				(33)		679				
100200051	WARSAW	VA		03/06/2025		641	(6)				(6)		635				
100136041	GARNER	NC		11/16/2023		473	(29)				(29)		444				
100147762	WHEATVILLE	NC		04/08/2024		814	(13)				(13)		801				
100205914	MCKINNEY	TX		04/15/2025		1,670	(32)				(32)		1,638				
100099889	MORRIS	OR		03/28/2023		613	(22)				(22)		591				
100119063	BAKERSFIELD	CA		07/27/2023		675	(19)				(19)		656				
100198801	DECATUR	GA		11/27/2023		637	(15)				(15)		622				
100162966	CENTERTON	AR		08/12/2024		819	(3)				(3)		816				
100055942	AUSTIN	TX		03/26/2021		1,823	(46)				(46)		1,777				
100245221	INDIANAPOLIS	IL		10/06/2025		752	(34)				(34)		718				
100245224	INDIANAPOLIS	IL		10/06/2025		752	(34)				(34)		718				
100131635	DESTIN	FL		10/06/2023		760	(4)				(4)		756				
100202009	AUSTIN	TX		07/15/2025		976	(29)				(29)		947				
100137781	MANCHESTER	CT		12/08/2023		701	(12)				(12)		689				
100253188	WOLFORTH	TX		10/30/2025		738	(30)				(30)		708				
100147555	GLASSBORO	NJ		04/08/2024		800	(12)				(12)		788				
100149124	LANCASTER	CA		04/22/2024		1,170	(67)				(67)		1,103				
100218699	OVERLAND PARK	KS		06/27/2025		705	(17)				(17)		688				
100218605	MERRILL	KS		06/27/2025		705	(17)				(17)		688				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10027063	TUXER	GA		07/30/2025		2,063	(27)				(27)		2,036	2,036			
100243889	CHICAGO	IL		09/29/2025		741	(15)				(15)		726	726			
10024654	NORWOOD	MA		10/15/2025		759	(32)				(32)		727	727			
100175131	VICTORVILLE	CA		11/05/2024		11,130	(75)				(75)		11,055	11,055			
100215887	INDIANAPOLIS	IL		06/13/2025		760	(9)				(9)		751	751			
100164373	FRESNO	CA		06/21/2024		846	(12)				(12)		834	834			
100182845	MI WUK VILLAGE	CA		12/12/2024		833	(3)				(3)		830	830			
100065519	NEWARK	NJ		07/28/2021		1,785	(23)				(23)		1,762	1,762			
100109875	KANAPOLIS	NC		06/16/2023		669	(16)				(16)		653	653			
100220047	LA PORTE	TX		06/14/2025		443	(16)				(16)		427	427			
100168025	ANNA	TX		09/20/2024		713	(27)				(27)		686	686			
100247189	MIDDLETOWN	VA		10/23/2025		1,729	(49)				(49)		1,680	1,680			
100176817	BOWTON BEACH	FL		11/15/2024		736	(38)				(38)		698	698			
100235687	SANFORD	FL		06/29/2025		503	(10)				(10)		493	493			
100099842	CHICAGO	IL		02/28/2023		796	(18)				(18)		778	778			
100156865	PHILADELPHIA	PA		06/27/2024		627	(22)				(22)		605	605			
100198320	ATHENS	GA		02/28/2025		792	(8)				(8)		784	784			
100048876	LA HABRA	CA		11/20/2020		1,526	(75)				(75)		1,451	1,451			
100220761	LAS VEGAS	NV		07/18/2025		791	(11)				(11)		780	780			
100211769	NAPLES	FL		05/19/2025		1,697	(36)				(36)		1,661	1,661			
100175228	KATY	TX		11/05/2024		7,601	(192)				(192)		7,409	7,409			
100080909	MURRIETA	CA		03/10/2022		1,993	(21)				(21)		1,572	1,572			
100194829	VANCOUVER	WA		02/14/2025		728	(31)				(31)		697	697			
100108028	JACKSON TOWNSHIP	NJ		05/25/2023		1,411	(6)				(6)		1,405	1,405			
100220912	CARSON CITY	NV		07/18/2025		7,234	(169)				(169)		7,065	7,065			
100245896	ROCKPORT	TX		10/06/2025		743	(31)				(31)		712	712			
100108242	PORTLAND	OR		05/24/2023		605	(24)				(24)		581	581			
100120123	PATERSON	NJ		06/11/2023		813	(5)				(5)		808	808			
100046537	NEUBURG	NY		11/25/2020		649	(68)				(68)		581	581			
100163187	NEW MARKET	TN		06/13/2024		829	(14)				(14)		815	815			
100165533	ASEVILLE	NC		06/29/2024		960	(13)				(13)		947	947			
100156741	HUTTO	TX		07/10/2024		1,338	(28)				(28)		1,310	1,310			
100164489	RIVERVIEW	FL		06/21/2024		1,923	(27)				(27)		1,896	1,896			
100165466	NEW ORLEANS	LA		06/29/2024		3,775	(51)				(51)		3,724	3,724			
100201886	PLAINFIELD	NJ		03/18/2025		889	(30)				(30)		859	859			
100238441	ATLANTA	GA		09/19/2025		688	(26)				(26)		662	662			
100161293	CLINTON	CT		07/25/2024		768	(6)				(6)		762	762			
100166945	HUNTSVILLE	UT		09/13/2024		682	(18)				(18)		664	664			
100198243	NASHUA	NH		02/28/2025		717	(27)				(27)		690	690			
100102348	DAVENPORT	FL		06/07/2023		825	(13)				(13)		812	812			
100277419	LAGOS DE MARBLEHEAD	OH		02/13/2026		255	(6)				(6)		249	249			
100164539	DAVISONVILLE	GA		06/21/2024		792	(14)				(14)		778	778			
100054891	SHELTON	WA		03/23/2021		1,289	(63)				(63)		1,226	1,226			
100192500	WASHINGTON	DC		02/07/2025		664	(7)				(7)		657	657			
100159254	DURHAM	NC		07/15/2024		890	(16)				(16)		874	874			
100238183	RIVERSIDE	CA		09/15/2025		771	(5)				(5)		766	766			
100171522	BLAIRSVILLE	GA		10/16/2024		1,619	(34)				(34)		1,585	1,585			
100075539	ST PETERSBURG	FL		01/07/2022		1,645	(27)				(27)		1,618	1,618			
100175975	ORLANDO	FL		11/14/2024		657	(6)				(6)		651	651			
100167614	SAINT CLOUD	FL		09/19/2024		722	(19)				(19)		703	703			
100169084	HOUSTON	TX		09/27/2024		1,605	(7)				(7)		1,598	1,598			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100188316	MEKOSHA	WV		01/08/2025		841		(9)			(9)		832				
100162567	JOHNS TOWN	OH		06/12/2024		717		(14)			(14)		703				
100220303	PRESBOTT	AZ		07/18/2025		1,034		(22)			(22)		1,012				
100214151	STATESVILLE	NC		05/30/2025		538		(20)			(20)		518				
100188650	MARIETTA	GA		09/25/2024		706		(13)			(13)		693				
100273135	GLEN ALLEN	VA		01/15/2026		814		(20)			(20)		794				
100109619	PALM BAY	FL		06/14/2023		554		(26)			(26)		528				
100221064	PORTLAND	OR		07/18/2025		641		(27)			(27)		614				
100175634	VISALIA	CA		11/12/2024		747		(6)			(6)		739				
100066199	WEST SACRAMENTO	CA		06/02/2021		2,358		(24)			(24)		2,334				
100194321	ALBUQUERQUE	NM		02/14/2025		677		(23)			(23)		654				
100229542	SUNNYSIDE	WA		06/15/2025		773		(16)			(16)		757				
100177515	KATY	TX		01/16/2025		526		(25)			(25)		501				
100185442	CINCINNATI	KY		12/20/2024		800		(1)			(1)		799				
100221074	ALBUQUERQUE	NM		07/18/2025		575		(16)			(16)		559				
100088230	WILLOWOOD	IL		06/25/2021		2,607		(36)			(36)		2,571				
100161143	SPANISH FORK	UT		07/24/2024		698		(22)			(22)		676				
100216298	HARRIS FERRY	WV		06/20/2025		745		(21)			(21)		724				
100080834	REDMOND	WA		03/10/2022		1,414		(70)			(70)		1,344				
100211926	SUN CITY	AZ		05/19/2025		710		(18)			(18)		692				
100165397	ANNA	TX		08/29/2024		1,431		(33)			(33)		1,398				
100246154	SAINT PETERSBURG	FL		10/08/2025		765		(35)			(35)		730				
100186842	SELMA	CA		09/25/2024		783		(16)			(16)		767				
100175364	HOLLY SPRINGS	NC		11/05/2024		783		(16)			(16)		767				
100228425	POOLER	GA		06/11/2025		939		(39)			(39)		900				
100194279	CHICAGO	IL		02/14/2025		741		(21)			(21)		720				
100245015	MAPLETON	UT		09/29/2025		2,349		(84)			(84)		2,265				
100190132	WILLOWOOD CREST	NJ		01/21/2025		11,245		(319)			(319)		10,926				
100024486	VALENCIA	CA		08/20/2018		1,285		(48)			(48)		1,333				
100190168	COLORADO SPRINGS	CO		01/21/2025		1,001		(29)			(29)		972				
100160886	MIAMI	FL		07/24/2024		687		(23)			(23)		664				
100142888	SAINT AUGUSTINE	FL		02/02/2024		823		(13)			(13)		810				
100253084	COLUMBIA FALLS	MT		10/30/2025		766		(30)			(30)		736				
100032167	LOS ANGELES	CA		03/29/2019		1,111		41			41		1,152				
100243496	MELISSA	TX		09/26/2025		3,918		(131)			(131)		3,787				
100175059	GLEN BURNIE	MD		11/05/2024		777		(2)			(2)		775				
100215543	MOUNT DORA	FL		06/12/2025		774		(12)			(12)		762				
100214406	PASADENA	CA		06/02/2025		777		(15)			(15)		762				
100191717	LYONS	CO		02/20/2025		710		(4)			(4)		706				
100218702	LAS VEGAS	NV		06/27/2025		2,336		(59)			(59)		2,277				
100164273	SEVERVILLE	TN		06/21/2024		726		(19)			(19)		707				
100194156	NAPLES	FL		02/14/2025		3,567		(28)			(28)		3,539				
100102893	WHITE PLAINS	GA		06/22/2023		213,368		(12,015)			(12,015)		201,353				
100177399	SAN DIEGO	CA		01/16/2025		798		(16)			(16)		782				
100142977	KENNER	LA		02/09/2024		761		(18)			(18)		743				
100198868	WESTFIELD	NJ		01/21/2025		1,108		(3)			(3)		1,105				
100226995	HESPERIA	CA		06/12/2025		4,298		(91)			(91)		4,207				
100209844	MIAMI	FL		06/11/2025		1,833		(83)			(83)		1,750				
100245388	HENDERSON	NV		10/06/2025		797		(27)			(27)		770				
100173260	FORT WORTH	TX		10/30/2024		808		(22)			(22)		786				
100163124	ORLAND BEACH	FL		06/13/2024		733		(21)			(21)		712				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100190679	ANNA	TX		01/28/2025		1,238		(34)			(34)		1,224	1,224			
100268665	LAKE GENEVA	WI		12/29/2025		517		(6)			(6)		511	511			
100147649	TAIWARAC	FL		04/04/2024		661		(34)			(34)		627	627			
100068138	MINNEAPOLIS	WI		06/25/2021		1,655		(36)			(36)		1,619	1,619			
100261457	FRIENDSHIP	WI		12/09/2025		738		(22)			(22)		716	716			
100115375	CHICAGO	IL		07/17/2023		1,333		(41)			(41)		1,292	1,292			
100168446	KNOXVILLE	TN		09/25/2024		1,570		(26)			(26)		1,544	1,544			
100221660	SHERILL'S FORD	NC		07/23/2025		667		(24)			(24)		643	643			
100174198	PALM BAY	FL		10/31/2024		703		(29)			(29)		674	674			
100067039	ROSENBERG	TX		11/04/2022		743		(38)			(38)		705	705			
100044641	VAN NUYS	CA		11/19/2020		1,706		(88)			(88)		1,618	1,618			
100212575	EAST HAVEN	CT		05/29/2025		666		(12)			(12)		654	654			
100162732	OCEAN CITY	NJ		06/12/2024		690		(11)			(11)		679	679			
100210374	KNOXVILLE	TN		05/12/2025		813		(14)			(14)		799	799			
100185968	LAVERN	AZ		12/26/2024		799		(21)			(21)		778	778			
100206032	HARTFORD	CT		04/15/2025		691		(23)			(23)		668	668			
100211692	MIDDLEBURY	IN		05/19/2025		1,181		(27)			(27)		1,154	1,154			
100162661	ORLAND BEACH	FL		12/12/2024		950		(11)			(11)		939	939			
100134463	HIALEAH	FL		10/30/2023		789		(12)			(12)		777	777			
100213873	FRISCO	CO		05/29/2025		820		(2)			(2)		818	818			
100175625	CATONSVILLE	MD		11/12/2024		816		(5)			(5)		811	811			
100148110	STANLEY	ID		04/10/2024		824		(6)			(6)		818	818			
100140751	BATON ROUGE	LA		01/22/2024		1,069		(19)			(19)		1,050	1,050			
100220474	CYPRESS	TX		06/15/2025		1,325		(10)			(10)		1,315	1,315			
100255611	AUSTIN	TX		11/24/2025		724		(27)			(27)		697	697			
100115772	PRESOTT VALLEY	AZ		07/20/2023		807		(16)			(16)		789	789			
100142622	TULSA	OK		02/08/2024		1,629		(10)			(10)		1,619	1,619			
100247177	CAPE CARTERET	NC		10/23/2025		7,124		(217)			(217)		6,907	6,907			
100195171	FUQUAY VARINA	NC		02/24/2025		772		(12)			(12)		760	760			
100086010	GILBERT	AZ		09/02/2022		978		(27)			(27)		951	951			
100175161	LEHI	UT		11/05/2024		814		(24)			(24)		790	790			
100157153	LANHAM	MD		02/20/2025		619		(36)			(36)		583	583			
100168450	SOUTH PADRE ISLAND	TX		09/25/2024		1,107		(30)			(30)		1,077	1,077			
100276920	BUCKEYE	AZ		01/30/2026		453		(20)			(20)		433	433			
100172632	ALLENTOIN	PA		10/25/2024		783		(4)			(4)		779	779			
100238663	LEVI SVILLE	NC		09/19/2025		1,809		(37)			(37)		1,772	1,772			
100210709	MORRILTON	AR		05/07/2025		779		(13)			(13)		766	766			
100169065	CAPE CORAL	FL		09/27/2024		758		(16)			(16)		742	742			
100215419	FREDERICKSBURG	VA		06/12/2025		6,178		(28)			(28)		6,150	6,150			
100268288	TUXTER	GA		12/29/2025		524		(13)			(13)		511	511			
100155147	MOUNT AIRY	MD		07/09/2024		726		(10)			(10)		716	716			
100219896	MILWAUKEE	WI		07/08/2025		772		(11)			(11)		761	761			
100060632	REDMOND	WA		03/10/2022		1,434		(65)			(65)		1,369	1,369			
100238442	INGERSNESS	CA		09/19/2025		921		(15)			(15)		921	921			
100272188	SAVANNAH	GA		01/06/2026		532		(24)			(24)		517	517			
100245013	MAPLETON	UT		09/29/2025		784		(24)			(24)		760	760			
100245014	MAPLETON	UT		09/29/2025		784		(24)			(24)		760	760			
100049612	LINWOOD	CA		11/20/2020		1,364		(60)			(60)		1,304	1,304			
100170110	MADISON	WI		10/08/2024		810		(21)			(21)		789	789			
100266396	ASHLAND	WA		12/29/2025		820		(29)			(29)		791	791			
100159435	COLLEWAH	TN		07/15/2024		704		(20)			(20)		684	684			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100166219	BREININGVILLE	PA		09/09/2024		879		(7)			(7)		872		872		
100238516	TUCSON	AZ		09/23/2025		983		(32)			(32)		951		951		
100078673	ROY	UT		02/24/2022		1,981		(13)			(13)		1,968		1,968		
100203222	PENSACOLA	FL		03/27/2025		735		(17)			(17)		718		718		
100173863	EAU CLAIRE	WI		10/31/2024		747		(34)			(34)		713		713		
100049814	STATEN ISLAND	NY		11/20/2020		2,256		(10)			(10)		2,246		2,246		
100165551	ANNA	TX		06/29/2024		854		(3)			(3)		851		851		
100175366	SAN ANTONIO	TX		11/05/2024		852		(11)			(11)		841		841		
100180310	SAN ANTONIO	TX		11/25/2024		817		(10)			(10)		807		807		
100221227	DALLAS	TX		07/21/2025		799		(6)			(6)		793		793		
100148115	OAKLAND PARK	FL		04/10/2024		3,895		(26)			(26)		3,869		3,869		
100272267	CITRUS HEIGHTS	CA		01/08/2026		562		(6)			(6)		556		556		
100156414	FORT LAUDERDALE	FL		06/24/2024		739		(10)			(10)		729		729		
100151921	BLOOMINGDALE	IL		07/10/2024		730		(1)			(1)		729		729		
100209240	BURLINGTON	NC		04/29/2025		815		(11)			(11)		804		804		
100142638	EVANS	CO		02/08/2024		2,578		(28)			(28)		2,550		2,550		
100094914	SCOTSDALE	AZ		09/29/2022		992		(8)			(8)		984		984		
100189955	SALEM	OR		01/21/2025		704		(6)			(6)		698		698		
100149710	DALLAS	TX		04/22/2024		566		(24)			(24)		542		542		
100149860	LINDA	CA		04/26/2024		761		(17)			(17)		744		744		
100091261	INDIO	CA		01/31/2023		999		(27)			(27)		972		972		
100211833	THE VILLAGES	FL		05/19/2025		762		(14)			(14)		748		748		
100116004	COARSEGOLD	CA		07/20/2023		2,281		(20)			(20)		2,261		2,261		
100171887	DALLAS	TX		10/17/2024		877		(12)			(12)		865		865		
100170969	HOLLY SPRINGS	NC		10/08/2024		1,121		(43)			(43)		1,078		1,078		
100055865	HURRICANE	UT		03/23/2021		1,440		(38)			(38)		1,402		1,402		
100161546	ACWORTH	GA		07/30/2024		764		(14)			(14)		750		750		
100220746	KALAMAZO	MI		07/18/2025		937		(3)			(3)		934		934		
100102012	BAKERSFIELD	CA		04/14/2023		12,421		(347)			(347)		12,074		12,074		
100162965	KISSIMEE	FL		06/12/2024		722		(16)			(16)		706		706		
100272502	ARNOLD	CA		01/08/2026		1,567		(52)			(52)		1,515		1,515		
100110659	HEWICO	NC		06/30/2023		876		(9)			(9)		867		867		
100255376	FITCHBURG	MA		11/24/2025		4,253		(132)			(132)		4,121		4,121		
100247056	NASHUA	NH		10/22/2025		793		(20)			(20)		773		773		
100206119	PENSACOLA	FL		04/16/2025		777		(37)			(37)		740		740		
100189865	PULLMAN	WA		01/21/2025		916		(22)			(22)		894		894		
100247300	LAKE ARROWHEAD	CA		10/24/2025		688		(33)			(33)		655		655		
100272720	PLAINFIELD	NJ		01/09/2026		299		(4)			(4)		295		295		
100173284	FREEMONT	NY		10/30/2024		850		(15)			(15)		835		835		
100168088	FREDERICKSBURG	VA		09/20/2024		967		(6)			(6)		961		961		
100136378	MIAMI	FL		12/18/2023		622		(21)			(21)		601		601		
100220399	SEBASTIAN	FL		07/15/2025		709		(29)			(29)		680		680		
100115421	ORLANDO BEACH	FL		07/17/2023		1,343		(5)			(5)		1,338		1,338		
100185169	FAUNTING SPRINGS	CA		12/20/2024		996		(27)			(27)		939		939		
100244478	HUNTSVILLE	UT		09/29/2025		824		(13)			(13)		811		811		
100166982	HOUSTON	TX		09/13/2024		812		(12)			(12)		800		800		
100174863	SAVANNAH	GA		10/31/2024		970		(2)			(2)		968		968		
100175640	PORT CHARLOTTE	FL		11/12/2024		937		(38)			(38)		919		919		
100277704	PANAMA CITY BEACH	FL		02/13/2026		365		(16)			(16)		349		349		
100166536	BONITA SPRINGS	FL		09/20/2024		745		(27)			(27)		718		718		
1010046062	PHILADELPHIA	PA		03/22/2023		814		(20)			(20)		794		794		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057966	MT JULIET	TN		06/30/2021		1,740	(41)				(41)		1,699	1,699			
100272862	PARLIER	CA		01/08/2026		463	(14)				(14)		449	449			
100171914	CHARLOTTE	NC		10/17/2024		865	(19)				(19)		846	846			
100134473	LOGANVILLE	GA		10/30/2023		533	(16)				(16)		517	517			
100273022	KEEOG HARBOR	MI		01/15/2026		196	(6)				(6)		190	190			
100148630	SPANISH FORK	UT		05/15/2024		563	(24)				(24)		539	539			
100204845	BOLIVIA	NC		04/10/2025		559	(26)				(26)		533	533			
100158653	ACWORTH	GA		07/10/2024		682	(15)				(15)		667	667			
100150668	COTTAGE GROVE	IN		05/06/2024		3,440	(20)				(20)		3,420	3,420			
100219658	KEESEVILLE	NY		07/10/2025		472	(18)				(18)		454	454			
100189288	LONDON	UT		01/13/2025		2,319	(56)				(56)		2,263	2,263			
100253515	SCOTTSDALE	AZ		10/30/2025		755	(35)				(35)		720	720			
100148706	HOLLY HILL	FL		04/17/2024		638	(23)				(23)		615	615			
100273806	CANTON	OH		01/23/2026		435	(17)				(17)		418	418			
100244616	FRANKLIN	WI		09/29/2025		736	(31)				(31)		705	705			
100151762	BUFFALO	NY		05/10/2024		1,153	(15)				(15)		1,138	1,138			
100169608	PLYMOUTH	IN		09/30/2024		783	(13)				(13)		770	770			
100025864	RIVERSIDE	CA		09/20/2018		1,531	47				47		1,578	1,578			
100194599	PORTOLA	CA		02/21/2025		945	(5)				(5)		940	940			
100193511	POUGHKEEPSIE	NY		10/19/2023		3,154	(17)				(17)		3,137	3,137			
100268445	TAVARES	FL		12/29/2025		451	(21)				(21)		430	430			
100138865	WILMINGTON	DE		12/21/2023		705	(19)				(19)		686	686			
100162764	KATY	TX		06/12/2024		1,667	(28)				(28)		1,639	1,639			
100142890	WHITE SETTLEMENT	TX		02/09/2024		635	(15)				(15)		620	620			
100024309	MENFEE	CA		09/20/2018		1,976	(20)				(20)		1,956	1,956			
100246745	FRISCO	CO		10/15/2025		752	(26)				(26)		724	724			
100150667	COTTAGE GROVE	IN		05/06/2024		3,478	(21)				(21)		3,457	3,457			
100272943	NORTH PORT	FL		01/08/2026		648	(11)				(11)		637	637			
100150630	LAKE FREDERICK	VA		05/03/2024		831	(9)				(9)		822	822			
100254330	CHANDLER	AZ		11/07/2025		105,360	(2,924)				(2,924)		102,436	102,436			
100158862	HATTERAS	NC		07/12/2024		769	(19)				(19)		750	750			
100247459	ENFIELD	CT		11/26/2025		491	(17)				(17)		474	474			
100277022	GARLAND	TX		02/06/2026		247	(10)				(10)		237	237			
100151611	LAWRENCEVILLE	GA		05/10/2024		730	(9)				(9)		721	721			
100158486	ANTHONY	MI		07/10/2024		750	(29)				(29)		721	721			
100065718	MOUNT LAKE TERRACE	IA		07/28/2021		1,801	(60)				(60)		1,741	1,741			
100258399	ORLANDO	FL		12/05/2025		492	(7)				(7)		485	485			
100168242	LEANDER	TX		09/20/2024		701	(18)				(18)		683	683			
100079265	TAMPA	FL		02/28/2022		2,804	(185)				(185)		2,619	2,619			
100150670	COTTAGE GROVE	IN		05/06/2024		3,483	(21)				(21)		3,462	3,462			
100268646	SALT LAKE CITY	UT		12/29/2025		535	(13)				(13)		522	522			
100216466	HANOVER	MD		06/20/2025		1,071	(12)				(12)		1,059	1,059			
100184386	SPRING	TX		12/16/2024		544	(24)				(24)		520	520			
100148544	COTTAGE GROVE	IN		04/12/2024		3,524	(32)				(32)		3,492	3,492			
100079694	MECHANICSVILLE	VA		04/25/2022		2,356	(24)				(24)		2,332	2,332			
100133830	PHOENIX	AZ		10/20/2023		393	(10)				(10)		383	383			
100169157	CENTERTON	AR		09/27/2024		855	(11)				(11)		844	844			
100156434	LEHIGH ACRES	FL		06/24/2024		803	(4)				(4)		799	799			
100193242	BALTIMORE	MD		02/10/2025		1,844	(29)				(29)		1,815	1,815			
100165904	BROWNSBURG	IN		06/30/2024		8,265	(265)				(265)		8,000	8,000			
100253365	AURORA	CO		10/30/2025		825	(24)				(24)		801	801			

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100150818	EDMOND	OK		05/08/2024		760		(21)			(21)		739				
100157776	MORFE	NY		06/01/2024		2,793		(18)			(18)		2,675				
100253360	ARNOLD	CA		10/30/2025		718		(26)			(26)		692				
100166994	TAMARAC	FL		09/13/2024		891		(2)			(2)		889				
100197591	RAYNHAM	MA		02/26/2025		749		(15)			(15)		734				
100213881	STATE COLLEGE	PA		05/29/2025		2,295		(55)			(55)		2,240				
100168440	YOUNGSVILLE	LA		09/25/2024		757		(23)			(23)		734				
100174328	SANIGA	CA		10/31/2024		742		(18)			(18)		724				
100273844	ELIZABETH	NJ		07/23/2026		231		(9)			(9)		222				
100162546	BEVERLY HILLS	CA		06/12/2024		970		(22)			(22)		948				
100161830	TOSHAWNA	PA		07/31/2024		686		(17)			(17)		679				
100148532	FOREY	TX		05/15/2024		1,508		(17)			(17)		1,491				
100261654	LAWRENCEVILLE	GA		12/12/2025		430		(20)			(20)		410				
100253104	LENNESVILLE	NC		10/30/2025		756		(28)			(28)		728				
100158056	COLLEGE STATION	TX		07/08/2024		1,122		(30)			(30)		1,092				
100172587	SAINT CHARLES	IL		10/23/2024		872		(13)			(13)		859				
100142406	FORKED RIVER	NJ		02/02/2024		1,151		(33)			(33)		1,118				
100174522	WILLIS	TX		10/31/2024		774		(19)			(19)		755				
100067628	SACRAMENTO	CA		09/23/2021		1,546		(58)			(58)		1,488				
100221678	GILCHRIST	TX		07/27/2025		623		(24)			(24)		599				
100148066	DAVISVILLE	GA		04/10/2024		738		(13)			(13)		725				
100220017	SICKLERVILLE	NJ		07/30/2025		668		(21)			(21)		647				
100156135	TEIPLE	GA		07/09/2024		750		(13)			(13)		737				
100261418	WALLINGFORD	CT		12/08/2025		797		(23)			(23)		774				
100162559	MANOR	TX		06/12/2024		1,165		(3)			(3)		1,162				
100045846	REDMOND	WA		11/20/2020		1,649		(54)			(54)		1,595				
100253869	DENVER	CO		10/30/2025		819		(14)			(14)		805				
100201577	RIVERSIDE	CA		03/13/2025		743		(22)			(22)		721				
100161333	CHARLOTTE	NC		07/25/2024		726		(16)			(16)		710				
100193565	SAINT CLOUD	FL		11/13/2023		657		(3)			(3)		654				
100227144	GLOUCESTER CITY	NJ		07/30/2025		707		(27)			(27)		680				
100200515	HOUSTON	TX		03/11/2025		801		(11)			(11)		790				
100221217	MCKINNEY	TX		07/21/2025		21,238		(328)			(328)		20,910				
100245745	PRINCETON	IN		10/06/2025		821		(19)			(19)		802				
100167596	CHARLOTTE	NC		09/19/2024		709		(14)			(14)		695				
100168068	LAKE PLACID	NY		09/20/2024		813		(6)			(6)		805				
100235652	MIDDLETOWN	NJ		09/04/2025		778		(20)			(20)		758				
100235041	KISSIMEE	FL		06/28/2025		716		(20)			(20)		696				
100168441	SAUTEE MACOOCHEE	GA		09/25/2024		735		(24)			(24)		711				
100150557	CHATTANOOGA	TN		05/06/2024		762		(15)			(15)		747				
100206823	ODESSA	TX		04/24/2025		697		(32)			(32)		665				
100220342	METTEREE	WY		07/18/2025		982		(27)			(27)		955				
100195628	GAITHERSBURG	MD		02/24/2025		517		(11)			(11)		506				
100228553	MORRISVILLE	NC		06/11/2025		743		(31)			(31)		712				
100065773	CHARLESTON	SC		07/28/2021		1,672		(42)			(42)		1,630				
100024145	VANCOUVER	WA		09/10/2018		1,918		(34)			(34)		1,884				
1002294945	LAS VEGAS	NV		06/20/2025		726		(12)			(12)		714				
100194041	CRYSTAL RIVER	FL		03/20/2025		705		(33)			(33)		672				
100073976	PARK CITY	UT		04/08/2022		1,422		(30)			(30)		1,392				
100273769	RIVERVIEW	FL		07/23/2026		668		(25)			(25)		643				
100159626	DOYLESTOWN	PA		05/08/2024		866		(25)			(25)		841				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100121019	TRACY CITY	TN		06/30/2023		999		(4)			(4)		995		995		
100233943	ACWORTH	GA		10/30/2025		1,797		(22)			(22)		1,775		1,775		
100155639	PRESOTT VALLEY	AZ		06/17/2024		1,324		(34)			(34)		1,290		1,290		
100152626	AUSTIN	TX		05/17/2024		755		(12)			(12)		743		743		
100213881	BENVENTON	OR		05/29/2025		5,535		(121)			(121)		5,414		5,414		
100229470	MELISSA	TX		06/15/2025		797		(6)			(6)		791		791		
100127620	UNITY	IN		09/08/2023		809		(11)			(11)		798		798		
100151502	DENTON	TX		05/10/2024		732		(12)			(12)		720		720		
100296391	DAVENPORT	FL		12/05/2025		942		(8)			(8)		934		934		
100198279	NORTH PORT	FL		02/28/2025		712		(21)			(21)		691		691		
100140017	MURFREESBORO	TN		01/09/2024		627		(13)			(13)		614		614		
100161788	LAUDERDALE LAKES	FL		07/31/2024		928		(16)			(16)		912		912		
100152006	AUBREY	TX		06/14/2024		1,521		(29)			(29)		1,492		1,492		
100149610	HUTTO	TX		04/26/2024		727		(7)			(7)		720		720		
100216427	ENERVILLE	CA		06/20/2025		699		(31)			(31)		668		668		
100198530	ELLIOTT CITY	MD		02/28/2025		833		(5)			(5)		828		828		
100129628	FARMERSVILLE	TX		09/29/2023		776		(14)			(14)		762		762		
100221149	MASHUA	IN		07/21/2025		693		(21)			(21)		672		672		
100143570	RIDGE	MD		02/21/2024		630		(23)			(23)		607		607		
100236028	FREDERICKSBURG	VA		09/04/2025		721		(30)			(30)		691		691		
100180632	MURFREESBORO	TN		11/25/2024		1,228		(17)			(17)		1,211		1,211		
100141169	WOODRIDGE	NY		01/30/2024		706		(24)			(24)		682		682		
100172391	SPARKS	NV		10/23/2024		928		(9)			(9)		919		919		
100049536	EDMONDS	WA		11/20/2020		1,229		(3)			(3)		1,226		1,226		
100271823	WHITE LAKE	MI		12/30/2025		261		(8)			(8)		253		253		
100247110	PHOENIXVILLE	PA		10/22/2025		659		(22)			(22)		637		637		
100142811	ALBUQUERQUE	NM		02/08/2024		664		(10)			(10)		654		654		
100171923	PASADENA	CA		10/17/2024		1,594		(23)			(23)		1,571		1,571		
100065762	ANN ARBOR	MI		07/28/2021		1,752		(39)			(39)		1,713		1,713		
100209301	ARVIN	CA		04/29/2025		782		(18)			(18)		764		764		
100228139	TUCSON	AZ		06/08/2025		644		(20)			(20)		624		624		
100180002	MIRLE BEACH	SC		11/25/2024		877		(29)			(29)		848		848		
100246069	MAPLEWOOD	NJ		10/08/2025		767		(35)			(35)		732		732		
100155094	LITTLE ELM	TX		07/19/2024		623		(19)			(19)		604		604		
100169966	FRESNO	CA		11/08/2024		1,995		(61)			(61)		1,934		1,934		
100151497	CANTON	OH		05/10/2024		740		(4)			(4)		736		736		
100171113	HAMILTON	NJ		11/22/2024		451		(21)			(21)		430		430		
100219960	HELVICO	NC		07/08/2025		728		(6)			(6)		722		722		
100191259	LAS VEGAS	NV		01/29/2025		909		(43)			(43)		866		866		
100247095	FAIRVIEW	TX		10/22/2025		684		(14)			(14)		670		670		
100244837	ROSELLE	GA		09/29/2025		702		(32)			(32)		670		670		
100151512	KISSIMEE	FL		05/10/2024		812		(2)			(2)		810		810		
100244944	HAUGHTON	IN		09/29/2025		442		(16)			(16)		426		426		
100170121	SARASOTA	FL		10/08/2024		926		(27)			(27)		899		899		
100046391	SNOQUALMIE	WA		11/25/2020		1,485		(36)			(36)		1,447		1,447		
100019887	ANNEHIM	CA		07/26/2018		1,825		(3)			(3)		1,822		1,822		
4010083120	SALEN	OR		11/26/2024		728		(17)			(17)		711		711		
100272310	GLEN HAVEN	CO		02/22/2023		841		(16)			(16)		825		825		
100294935	KLANATH FALLS	OR		01/16/2026		1,841		(44)			(44)		1,797		1,797		
100173312	JEFFERSON CITY	MO		06/28/2025		609		(28)			(28)		581		581		
	LEONARDTOWN	MD		10/30/2024		502		(15)			(15)		487		487		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009441	FLAGLER BEACH	FL		02/22/2023		812		(5)			(5)		807				
10016479	PARISH	FL		06/28/2024		588		(12)			(12)		576				
10025090	HOUSTON	TX		10/30/2025		608		(11)			(11)		597				
100221257	MANALAPAN	NJ		07/21/2025		750		(13)			(13)		737				
100234037	UNIVERSITY PARK	FL		06/28/2025		755		(18)			(18)		737				
100076411	MINNIE LAKES	CA		12/23/2021		4 423		(161)			(161)		4 262				
100243776	ELLESS	TX		09/29/2025		729		(8)			(8)		721				
100199069	FATE	TX		01/21/2025		768		(8)			(8)		760				
100204465	LONG BRANCH	NJ		04/04/2025		638		(20)			(20)		618				
100228426	PALM BAY	FL		06/11/2025		799		(28)			(28)		771				
100236347	OAKLAND	CA		09/19/2025		640		(30)			(30)		610				
100171906	SARDINIA	OH		10/17/2024		933		(35)			(35)		888				
100044865	ANTIOCH	CA		11/19/2020		1 599		(121)			(121)		1 478				
100206717	LAKE ZURICH	IL		04/23/2025		674		(25)			(25)		649				
100221145	AZLE	TX		07/21/2025		692		(16)			(16)		676				
100174068	SUGAR LAND	TX		10/31/2024		544		(26)			(26)		518				
100135911	ROTONDA WEST	FL		11/13/2023		679		(10)			(10)		669				
100245382	CLINTON TOWNSHIP	MI		10/06/2025		734		(21)			(21)		713				
100144030	HOLTVILLE	CA		03/07/2024		807		(12)			(12)		795				
100286614	NEIBERRY	FL		12/29/2025		266		(6)			(6)		260				
100144364	PHILADELPHIA	PA		03/07/2024		781		(12)			(12)		769				
100192341	DELTONA	FL		02/05/2025		692		(23)			(23)		669				
100101872	BLUE BELL	PA		04/06/2023		544		(8)			(8)		536				
100246733	DAYTONA BEACH	FL		10/15/2025		786		(21)			(21)		765				
100255551	ROSELVILLE	NC		11/24/2025		13 651		(380)			(380)		13 271				
100253113	MERRIMAC	MA		10/30/2025		663		(22)			(22)		641				
100273039	YUKON	OK		01/15/2026		275		(3)			(3)		272				
4010063499	CLEVELAND	OH		01/10/2024		399		(13)			(13)		386				
100142948	PHOENIXVILLE	PA		02/09/2024		878		(26)			(26)		852				
100137902	RIALTO	CA		12/08/2023		439		(4)			(4)		435				
100115671	ATHEIS	GA		07/20/2023		617		(9)			(9)		608				
100159288	DANNSVILLE	GA		07/15/2024		794		(16)			(16)		778				
100175090	FORT STOCKTON	TX		11/05/2024		904		(18)			(18)		886				
100181877	PHOENIX	AZ		12/12/2024		788		(6)			(6)		782				
100177911	GLENDALE	CA		07/20/2023		516		(10)			(10)		508				
100162561	TEIPE	AZ		01/20/2026		297		(9)			(9)		288				
100152032	TURLOCK	CA		06/12/2024		1 093		(14)			(14)		1 079				
100174818	LIBERTY	MO		05/15/2024		322		(13)			(13)		309				
100218633	SUN CITY	AZ		06/27/2025		795		(4)			(4)		791				
100236899	KNOXDALE	NC		09/23/2025		817		(4)			(4)		813				
100235032	COLUMBUS	OH		06/28/2025		692		(24)			(24)		668				
100247016	JACK INNEY	TX		10/22/2025		891		(13)			(13)		878				
100109145	SNELLVILLE	GA		06/09/2023		1 597		(16)			(16)		1 569				
100076139	MEARS	MI		01/07/2022		1 488		(51)			(51)		1 437				
100135970	ORIENT	OH		11/16/2023		704		(20)			(20)		684				
100191938	SPRING HILL	TN		07/31/2025		1 521		(24)			(24)		1 497				
100255827	PLANTWORTH	WI		11/24/2025		2 961		(79)			(79)		2 882				
100247024	ZEBULON	NC		10/22/2025		1 869		(42)			(42)		1 827				
100182537	CHARLOTTE	NC		12/12/2024		949		(14)			(14)		935				
100160394	BAKERSFIELD	CA		07/24/2024		823		(21)			(21)		802				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235713	CLARKSVILLE	TN		09/22/2025		707		(33)				(33)	674		674		
100253471	SPRINGDALE	AR		10/30/2025		638		(13)				(13)	625		625		
100119886	CINCINNATI	KY		06/11/2023		860		(2)				(2)	858		858		
100142904	LIBERTY HILL	TX		02/09/2024		760		(21)				(21)	739		739		
100170381	PHOENIX	AZ		10/09/2024		700		(28)				(28)	672		672		
100235972	EDMOND	OK		09/04/2025		501		(15)				(15)	486		486		
100109648	PANAMA CITY BEACH	FL		06/14/2023		740		(18)				(18)	722		722		
100266629	LAKE LUKE	NC		12/29/2025		450		(17)				(17)	433		433		
100257221	ZEBULON	NC		11/26/2025		2,262		(88)				(88)	2,174		2,174		
100218857	MIDLAND CITY	AL		06/27/2025		639		(9)				(9)	630		630		
100219188	EVON	OH		06/27/2025		699		(23)				(23)	676		676		
100141569	BONHAI	TX		07/30/2024		670		(21)				(21)	649		649		
100192585	HOUSTON	TX		02/10/2025		1,231		(42)				(42)	1,189		1,189		
100220650	CAIDEN	MI		08/14/2025		616		(17)				(17)	599		599		
100236148	ARMSTRONG CREEK	WI		09/10/2025		657		(12)				(12)	645		645		
100197618	FORT WORTH	TX		02/26/2025		590		(13)				(13)	577		577		
10024572	LINWOOD	CA		09/20/2018		1,113		92					1,205		1,205		
100207337	SUMMERVILLE	SC		04/29/2025		701		(21)				(21)	680		680		
100219875	BLUE SPRINGS	MO		07/08/2025		771		(9)				(9)	762		762		
100209449	HEIPHILL	TX		04/29/2025		7,458		(298)				(298)	7,160		7,160		
100277510	SUNRISE	FL		02/13/2026		262		(7)				(7)	255		255		
100200411	LEHIGH APRES	FL		03/10/2025		660		(28)				(28)	632		632		
100258069	MIRANA	AZ		11/26/2025		493		(18)				(18)	475		475		
100120437	SUGAR LAND	TX		06/18/2023		649		(44)				(44)	605		605		
100227186	LAURENCEVILLE	GA		07/30/2025		684		(22)				(22)	662		662		
100273219	NOVATO	CA		01/16/2026		507		(20)				(20)	487		487		
100142618	PHOENIX	AZ		02/08/2024		712		(9)				(9)	703		703		
100204082	CYPRESS	TX		03/28/2025		503		(27)				(27)	476		476		
100110601	VANCOUVER	WA		06/30/2023		3,138		(19)				(19)	3,119		3,119		
100200172	PORTLAND	OR		03/07/2025		761		(25)				(25)	736		736		
100153568	DIBOLL	TX		05/30/2024		1,046		(17)				(17)	1,029		1,029		
100107915	NAPLES	FL		06/29/2023		10,825		(288)				(288)	10,537		10,537		
100070423	SAN JOSE	CA		09/23/2021		67,214		(1,293)				(1,293)	65,921		65,921		
100156864	FRESNO	CA		06/24/2024		11,241		(208)				(208)	11,033		11,033		
100213813	KISSIMEE	FL		05/29/2025		3,031		(96)				(96)	2,935		2,935		
100144187	KISSIMEE	FL		03/07/2024		504		(5)				(5)	499		499		
100144108	JACK INNEY	TX		03/07/2024		752		(6)				(6)	746		746		
100266570	LIBERTY LAKE	WA		12/29/2025		616		(7)				(7)	609		609		
100245365	PLANTHOUTH	MI		10/06/2025		2,349		(127)				(127)	2,222		2,222		
100049863	EVERETT	WA		11/20/2020		1,188							1,188		1,188		
100228319	ELIZABETHOWN	KY		06/11/2025		416		(11)				(11)	405		405		
100179660	KELLER	TX		11/21/2024		770		(13)				(13)	757		757		
100148335	NORTH PORT	FL		04/12/2024		736		(3)				(3)	733		733		
100267355	LAURENCEVILLE	GA		12/24/2025		1,188		(40)				(40)	1,148		1,148		
100096533	MODESTO	CA		09/30/2022		903		(14)				(14)	889		889		
100149294	COTTAGE GROVE	MI		04/24/2024		1,456		(31)				(31)	1,425		1,425		
100246658	COLUMBIA	SC		10/15/2025		2,669		(97)				(97)	2,572		2,572		
100221536	VINERMEER	FL		07/22/2025		821		(6)				(6)	813		813		
100117611	PORTER	TX		07/20/2023		241		(3)				(3)	238		238		
100190986	GREENSBORO	NC		07/28/2025		4,117		(97)				(97)	4,020		4,020		
100236161	LOS BANOS	CA		09/10/2025		742		(13)				(13)	729		729		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100166208	SUNSET BEACH	NC		09/09/2024		517	(15)				(15)		502		502			
100218866	GREENVILLE	SC		06/27/2025		667	(17)				(17)		650		650			
100190874	MOX INEY	TX		01/28/2025		575	(17)				(17)		558		558			
100142738	ARNOLD	CA		02/08/2024		761	(17)				(17)		744		744			
100171881	SAN TAN VALLEY	AZ		10/16/2024		833	(16)				(16)		917		917			
100229056	MENFEE	CA		06/14/2025		764	(17)				(17)		747		747			
100221531	BRAXTON	KY		07/22/2025		3 056	(57)				(57)		2 999		2 999			
100243758	DAYTONA BEACH	FL		09/29/2025		733	(18)				(18)		715		715			
100254327	LEWIS	DE		11/07/2025		753	(23)				(23)		730		730			
100169066	WIETHERSFIELD	CT		09/27/2024		723	(21)				(21)		702		702			
100088171	PARK CITY	UT		10/25/2022		816	(16)				(16)		800		800			
100234903	RANEELEY	ME		06/28/2025		643	(9)				(9)		634		634			
100119077	THOUSAND OAKS	CA		07/27/2023		432	(9)				(9)		423		423			
100243775	NAZARETH	PA		09/29/2025		718	(3)				(3)		715		715			
100171465	CHICAGO	IL		10/16/2024		804	(23)				(23)		781		781			
100152911	HOUSTON	TX		05/22/2024		282	(3)				(3)		279		279			
100171824	HIGHLAND	UT		10/17/2024		808	(24)				(24)		784		784			
100024040	LOS ANGELES	CA		09/10/2018		1 726	(4)				(4)		1 722		1 722			
100119332	DEBARY	FL		07/31/2023		774	(3)				(3)		771		771			
100175160	WINDERMERE	FL		11/05/2024		2 640	(18)				(18)		2 622		2 622			
100043669	SAN GABRIEL	CA		06/13/2020		1 332	(14)				(14)		1 318		1 318			
100055876	CORONA	CA		03/26/2021		2 087	(67)				(67)		2 020		2 020			
100048659	HELPSTEAD	NY		11/20/2020		1 275	96				96		1 371		1 371			
100215043	BALTIMORE	MD		06/12/2025		698	(16)				(16)		682		682			
100214282	KENOSHA	WI		05/30/2025		696	(14)				(14)		682		682			
100214857	ENGLEWOOD	CO		06/06/2025		696	(14)				(14)		682		682			
100214341	BAR HARBOR	ME		06/02/2025		1 176	(28)				(28)		1 148		1 148			
100182319	SOMERSET	MA		12/12/2024		795	(8)				(8)		787		787			
100245870	CHARLOTTE	NC		10/24/2025		645	(29)				(29)		616		616			
100167463	OSHEGO	IL		09/16/2024		724	(9)				(9)		715		715			
100195357	PIONEER	CA		02/24/2025		689	(16)				(16)		673		673			
100218584	RICHMOND	TX		06/27/2025		460	(15)				(15)		445		445			
100213719	TARPON SPRS	FL		09/29/2025		433	(17)				(17)		416		416			
100188843	NORTH HIGHLANDS	CA		01/09/2025		4 117	(174)				(174)		3 943		3 943			
100204690	CORAL SPRINGS	FL		04/04/2025		786	(23)				(23)		745		745			
100162583	HALTOM CITY	TX		06/12/2024		729	(9)				(9)		720		720			
100142558	CAPE CORAL	FL		02/08/2024		760	(10)				(10)		750		750			
100201513	TUSCON	AZ		03/12/2025		2 319	(85)				(85)		2 234		2 234			
100157504	RIALTO	CA		02/20/2025		637	(24)				(24)		613		613			
100055529	LAKEWOOD	CO		03/23/2021		952	(55)				(55)		897		897			
100261531	LANCASTER	CA		12/12/2025		1 934	(72)				(72)		1 862		1 862			
100198430	LAVON	TX		02/28/2025		750	(14)				(14)		736		736			
100135507	RIVERVIEW	FL		11/13/2023		684	(11)				(11)		683		683			
100255617	QUINCY	MA		11/24/2025		4 021	(148)				(148)		3 873		3 873			
100214568	BRACENTON	FL		06/02/2025		647	(9)				(9)		638		638			
100173110	NEWARK	NJ		10/30/2024		774	(18)				(18)		756		756			
100244435	PARKER	CO		09/29/2025		742	(26)				(26)		716		716			
100195170	COLUMBUS	OH		02/24/2025		782	(10)				(10)		772		772			
100142736	APEX	NC		02/08/2024		1 976	(38)				(38)		1 938		1 938			
100065593	SANTA FE	NM		07/28/2021		1 709	(55)				(55)		1 654		1 654			
100192004	PATERSON	NJ		02/07/2025		548	(17)				(17)		531		531			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10073638	NAPA	CA		04/25/2022		1,486		(11)			(11)		1,455	1,455			
100127300	ROCKLEDGE	FL		09/08/2023		784		(7)			(7)		777	777			
100195915	NEW HAVEN	CT		12/26/2024		1,543		(15)			(15)		1,528	1,528			
100169623	GLENDALE	CA		09/30/2024		703		(32)			(32)		671	671			
100159259	MOXINEY	TX		07/15/2024		727		(20)			(20)		707	707			
100214362	LAURENCEBURG	TN		06/02/2025		672		(16)			(16)		654	654			
100254005	INNSBROOK	MO		10/30/2025		751		(24)			(24)		727	727			
100216409	EUGENE	OR		06/23/2025		983		(31)			(31)		952	952			
100218617	WILLIAMSBURG	VA		06/27/2025		749		(15)			(15)		734	734			
100215548	OCALA	FL		06/12/2025		666		(11)			(11)		655	655			
100210745	PHOENIX	AZ		05/15/2025		905		(30)			(30)		875	875			
100181670	ROUND ROCK	TX		12/11/2024		1,127		(46)			(46)		1,081	1,081			
100074113	RICHMOND	TX		12/09/2021		2,230		(182)			(182)		2,048	2,048			
100244977	HOFFMAN EST	IL		09/29/2025		748		(28)			(28)		720	720			
100195507	PLANO	TX		07/15/2025		103,606		(1,939)			(1,939)		101,667	101,667			
100244588	ANNA	TX		09/29/2025		3,941		(189)			(189)		3,752	3,752			
100185069	MEMPHIS	TN		12/20/2024		719		(13)			(13)		706	706			
100214205	CANTON	OH		05/30/2025		689		(19)			(19)		670	670			
100205623	OVERLAND PARK	KS		05/09/2025		696		(26)			(26)		670	670			
100176404	SAINT PETERSBURG	FL		11/21/2024		796		(22)			(22)		774	774			
100246738	TAMPA	FL		10/15/2025		846		(15)			(15)		831	831			
100148995	PALM DESERT	CA		04/19/2024		678		(26)			(26)		652	652			
100216661	CANTON	OH		06/23/2025		710		(12)			(12)		698	698			
100154788	LANCASTER	CA		07/19/2024		818,430		(32,682)			(32,682)		785,748	785,748			
100025143	SANTA MARIA	CA		09/20/2018		1,394		119			119		1,513	1,513			
100220438	VILAS	NC		07/15/2025		941		(29)			(29)		912	912			
100186491	MARCO ISLAND	FL		12/30/2024		789		(14)			(14)		775	775			
100188358	JAYNESVILLE	NC		07/08/2025		796		(15)			(15)		781	781			
3340069016	SPRING VALLEY	CA		03/14/2024		1,518,926							1,518,926	1,518,926			
100134765	LAKE HIAWATHA	NJ		10/30/2023		958		(21)			(21)		937	937			
100166116	HAINES CITY	FL		09/09/2024		660		(22)			(22)		638	638			
100189471	BLANCO	TX		07/15/2025		728		(5)			(5)		723	723			
100221655	HOMESTEAD	FL		07/23/2025		652		(25)			(25)		627	627			
100047538	BROOKLYN	NY		11/20/2020		1,775		(108)			(108)		1,667	1,667			
100164525	CHARLOTTE	NC		06/21/2024		716		(16)			(16)		702	702			
100108077	SONORA	CA		05/24/2023		690		(28)			(28)		662	662			
100190611	PRAIRIE GROVE	AR		07/27/2025		804		(12)			(12)		792	792			
100153332	LAKELAND	FL		05/30/2024		688		(18)			(18)		670	670			
100189460	AURORA	CO		07/15/2025		559		(26)			(26)		532	532			
100235399	RUNNING SPRINGS	CA		08/29/2025		683		(32)			(32)		651	651			
100169427	MUSKIEVILLE	TN		09/30/2024		970		(24)			(24)		946	946			
100174056	CHICAGO	IL		10/31/2024		674		(17)			(17)		657	657			
100172562	SPOTSVILANIA	VA		10/25/2024		740		(20)			(20)		720	720			
100114524	PHILADELPHIA	PA		06/29/2023		1,282		(60)			(60)		1,222	1,222			
100243487	NORCROSS	GA		09/26/2025		727		(21)			(21)		706	706			
100210331	DAVENPORT	FL		05/09/2025		690		(4)			(4)		686	686			
100065920	PORF SAINT LUCIE	FL		07/28/2021		1,531		(62)			(62)		1,469	1,469			
100267215	DAVENPORT	FL		12/23/2025		665		(11)			(11)		654	654			
100167924	LOS ANGELES	CA		09/20/2024		789		(29)			(29)		760	760			
100173246	COLUMBUS	OH		10/30/2024		777		(17)			(17)		760	760			
100100034	VIRGIN	UT		03/28/2023		450		(41)			(41)		409	409			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100209477	RED BANK	NJ		05/01/2025		674	(16)				(16)		658				
100213709	TEIPLE	GA		05/29/2025		695	(30)				(30)		665				
100128623	GRANT'S PASS	OR		09/15/2023		651	(5)				(5)		646				
100148740	EVANSTON	IL		04/17/2024		725	(16)				(16)		709				
100142725	SAINT GEORGE	UT		02/08/2024		6 551					(127)		6 424	6 424			
100076572	BRADON	FL		02/10/2022		1 086	(83)				(83)		1 003	1 003			
100160950	NEWMAN	GA		07/24/2024		760	(20)				(20)		740	740			
100272135	KAPLEI	HI		01/08/2026		496	(15)				(15)		481	481			
100212693	AUSTIN	TX		05/28/2025		687	(13)				(13)		674	674			
100203111	LAKEWOOD	CO		03/27/2025		767	(32)				(32)		735	735			
100158637	LITTLE ROCK	AR		07/12/2024		749	(19)				(19)		730	730			
100148018	ORLANDO	FL		04/10/2024		730	(3)				(3)		727	727			
100203537	PLAINFIELD	NJ		03/26/2025		727	(22)				(22)		705	705			
100190048	OCEAN CITY	NJ		01/21/2025		723	(18)				(18)		705	705			
100132269	MONTGOMERY CENTER	VT		10/13/2023		761	(7)				(7)		754	754			
100261536	WOODBRIE	VA		12/12/2025		520	(1)				(1)		519	519			
100257063	ROGERS	AR		11/26/2025		829	(23)				(23)		806	806			
100151229	POOLER	GA		05/10/2024		738	(21)				(21)		717	717			
100171901	ANNA	TX		10/17/2024		724	(21)				(21)		703	703			
100206202	GLENPOOL	OK		04/16/2025		681	(23)				(23)		658	658			
100174550	CLARKSON	KY		10/31/2024		669	(17)				(17)		652	652			
100154617	RIALTO	CA		06/14/2024		709	(35)				(35)		674	674			
100203041	LOS ANGELES	CA		04/25/2025		720	(30)				(30)		690	690			
100199179	MIAMI	FL		04/04/2025		710	(20)				(20)		690	690			
100213807	BOISE	ID		05/29/2025		711	(21)				(21)		690	690			
100102949	MIAMI GARDENS	FL		06/22/2023		660	(37)				(37)		623	623			
100075983	FOREY	TX		12/01/2021		1 135	(15)				(15)		1 120	1 120			
100138178	KISSIMEE	FL		12/14/2023		1 946	(42)				(42)		1 904	1 904			
100120371	ATLANTA	GA		06/16/2023		555	(40)				(40)		515	515			
100220364	TALLADEGA	AL		07/18/2025		1 033	(30)				(30)		1 003	1 003			
100253481	LAWRENCEVILLE	GA		10/30/2025		714	(26)				(26)		688	688			
100214005	POCONO LAKE	PA		05/29/2025		1 057	(32)				(32)		1 025	1 025			
100268699	PHILADELPHIA	PA		12/29/2025		858	(7)				(7)		851	851			
100176797	EAST BRUNSWICK	NJ		11/15/2024		582	(46)				(46)		536	536			
100115145	WATERBURY	CT		07/17/2023		740	(14)				(14)		726	726			
100207045	ARNOLD	CA		04/24/2025		679	(17)				(17)		662	662			
100215866	FORT LAUDERDALE	FL		06/12/2025		5 012	(96)				(96)		4 916	4 916			
100136726	DEL VALLE	TX		02/02/2024		605	(27)				(27)		578	578			
100150940	FORT MYERS	FL		05/08/2024		740	(19)				(19)		721	721			
100132016	SAINT AUGUSTINE	FL		10/13/2023		720	(1)				(1)		719	719			
100219322	WINTER PARK	FL		06/30/2025		745	(23)				(23)		722	722			
100197014	GREENWOOD	IN		11/28/2023		703	(5)				(5)		698	698			
100174382	WINTER HAVEN	FL		10/31/2024		747	(26)				(26)		721	721			
100201015	AMERICAN FORK	UT		03/12/2025		811	(3)				(3)		808	808			
100144550	SURFSIDE	FL		03/07/2024		635	(20)				(20)		615	615			
100220037	WELCOME	IN		07/18/2025		717	(7)				(7)		710	710			
100171387	APEX	NC		10/16/2024		803	(24)				(24)		779	779			
100236078	CHARLOTTE	NC		09/05/2025		708	(20)				(20)		688	688			
100228462	HAWI RIVER	NC		06/11/2025		730	(20)				(20)		710	710			
100192944	MANOR	TX		02/10/2025		763	(6)				(6)		757	757			
100190091	KISSIMEE	FL		01/21/2025		731	(22)				(22)		709	709			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100194664	LAKE COMO	NJ		02/21/2025		728	(19)				(19)		709		709		
100115855	LAS VEGAS	NV		07/20/2023		2,141	(41)				(41)		2,100	2,100			
100151182	BOJIE	MD		06/10/2024		16,194	(330)				(330)		15,864	15,864			
100236040	TACOMA	WA		09/04/2025		761	(24)				(24)		737	737			
100177808	NEW CUMBERLAND	PA		01/16/2025		978	(3)				(3)		975	975			
100017043	DEARBEST	NJ		05/16/2018		1,747	(43)				(43)		1,704	1,704			
100127614	GREELEY	CO		09/08/2023		767	(9)				(9)		758	758			
100127521	AUBREY	TX		09/08/2023		763	(5)				(5)		758	758			
100200719	SAN ANTONIO	TX		03/11/2025		1,771	(38)				(38)		1,733	1,733			
100132398	MORRISVILLE	NC		10/13/2023		758	(5)				(5)		753	753			
100170306	COLLEEVILLE	PA		10/08/2024		718	(22)				(22)		696	696			
100166360	WALLINGFORD	CT		10/24/2024		989	(29)				(29)		960	960			
100146849	VENICE	CA		03/26/2024		1,032	(5)				(5)		1,027	1,027			
100272409	PORT SAINT LUCIE	FL		01/08/2026		501	(1)				(1)		500	500			
100228373	GOODYEAR	AZ		06/11/2025		3,914	(66)				(66)		3,848	3,848			
100253951	BLOOMINGDALE	IL		10/30/2025		546	(11)				(11)		535	535			
100220457	CRYSTAL BEACH	TX		07/15/2025		670	(22)				(22)		648	648			
100212770	NEW BEDFORD	MA		07/25/2025		513	(6)				(6)		507	507			
100211443	NEWMAN	GA		05/16/2025		858	(33)				(33)		825	825			
100181866	MALLEN	TX		12/11/2024		1,402	(58)				(58)		1,344	1,344			
100166372	CAPE CORAL	FL		12/30/2024		744	(18)				(18)		726	726			
100165365	MANOR	TX		06/29/2024		1,899	(60)				(60)		1,839	1,839			
100253280	LAKE ARROWHEAD	CA		10/30/2025		804	(27)				(27)		777	777			
100245090	EL MONTE	CA		10/03/2025		790	(13)				(13)		777	777			
100131951	CAPE CORAL	FL		10/13/2023		794	(6)				(6)		788	788			
100065498	MOUNTAIN HOUSE	CA		07/28/2021		1,757	(45)				(45)		1,712	1,712			
100215752	PRINCETON	IN		06/12/2025		789	(5)				(5)		784	784			
100182538	GARNER	NC		12/12/2024		1,059	(19)				(19)		1,040	1,040			
100054421	SANTA BARBARA	CA		09/23/2021		2,206	(29)				(29)		2,177	2,177			
100205900	SURFSIDE BEACH	SC		04/14/2025		683	(17)				(17)		666	666			
100090183	STATEN ISLAND	NY		01/13/2023		738	(19)				(19)		719	719			
100110897	LEHIGH ACRES	FL		06/11/2023		679	(29)				(29)		650	650			
100186466	KENNESAW	GA		12/30/2024		1,432	(21)				(21)		1,411	1,411			
100140456	SARATOGA SPRINGS	NY		01/18/2024		834	(14)				(14)		820	820			
100206639	SANT LOUIS	MO		04/24/2025		996	(29)				(29)		967	967			
100132046	JOSHUA TREE	CA		10/13/2023		756	(8)				(8)		748	748			
100220275	KANSAS CITY	MO		07/15/2025		940	(17)				(17)		923	923			
100244451	WOODBRIDGE	VA		09/29/2025		2,996	(84)				(84)		2,912	2,912			
100119093	NEWARK	NJ		07/31/2023		808	(7)				(7)		801	801			
100209227	DULUTH	GA		04/29/2025		45,779	(558)				(558)		45,221	45,221			
100138172	ARLINGTON	VA		12/14/2023		544	(24)				(24)		520	520			
100161908	NEWBURGH	NY		07/31/2024		596	(14)				(14)		572	572			
100254382	NEWPORT	RI		11/07/2025		903	(26)				(26)		877	877			
100203103	JERSEY CITY	NJ		03/27/2025		779	(31)				(31)		748	748			
100218602	WINCHESTER	MA		06/27/2025		885	(7)				(7)		878	878			
100043865	SACRAMENTO	CA		06/19/2020		1,491	(105)				(105)		1,386	1,386			
100165327	OCALA	FL		06/29/2024		1,777	(63)				(63)		1,733	1,733			
100246185	EVERGREEN	CO		10/08/2025		1,458	(7)				(7)		1,395	1,395			
100182669	FRESNO	CA		12/12/2024		787	(23)				(23)		760	760			
100165946	WEST VALLEY CITY	UT		09/06/2024		800	(22)				(22)		777	777			
100179646	BLUE SPRINGS	MO		11/21/2024		665	(22)				(22)		643	643			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015102	PFLUGERVILLE	TX		05/08/2024		758		(21)			(21)		737	737			
10018927	LAUREL	MD		01/09/2025		673		(18)			(18)		655	655			
10023983	CORDOVA	TN		10/30/2025		616		(13)			(13)		603	603			
10018500	BULLHEAD CITY	AZ		12/19/2024		550		(25)			(25)		525	525			
100255760	MANVEL	TX		11/24/2025		834		(15)			(15)		819	819			
100170424	FOREY	TX		10/09/2024		776		(4)			(4)		772	772			
100245040	SACHE	TX		09/29/2025		2 347		(70)			(70)		2 277	2 277			
100192711	FORT WORTH	TX		02/10/2025		787		(8)			(8)		779	779			
100163006	MODESTO	CA		06/15/2024		507		(13)			(13)		494	494			
100168651	STONE MOUNTAIN	GA		09/25/2024		577		(27)			(27)		550	550			
100238521	MOUNT LAUREL	NJ		09/19/2025		745		(17)			(17)		728	728			
100086046	BREKERTON	WA		09/23/2021		1 767		(18)			(18)		1 749	1 749			
100086049	BREKERTON	WA		09/23/2021		1 767		(18)			(18)		1 749	1 749			
100086050	BREKERTON	WA		09/23/2021		1 767		(18)			(18)		1 749	1 749			
100163006	MELISSA	TX		06/13/2024		788		(23)			(23)		765	765			
100229044	N RICHMOND HILLS	TX		06/15/2025		5 904		(197)			(197)		5 707	5 707			
100146906	CARROLLTON	GA		03/26/2024		2 274		(27)			(27)		2 247	2 247			
100151205	BARSTOW	CA		05/10/2024		805		(6)			(6)		799	799			
100086337	FREDERICKSBURG	VA		06/25/2021		1 608		(56)			(56)		1 552	1 552			
100151665	FLOWER MOUND	TX		05/10/2024		778		(11)			(11)		767	767			
100186510	SAINT SIMONS ISLAND	GA		01/08/2025		690		(20)			(20)		670	670			
100178903	HOUSTON	TX		11/21/2024		1 073		(25)			(25)		1 048	1 048			
100189432	BETHLEHEM	PA		01/14/2025		650		(22)			(22)		628	628			
100221108	ASTOR	FL		07/21/2025		673		(22)			(22)		651	651			
100100101	MANFIELD	TX		03/28/2023		809		(39)			(39)		770	770			
100163907	CAPITOL HEIGHTS	MD		10/04/2024		723		(22)			(22)		701	701			
100179615	DAVISDALE	GA		11/21/2024		1 216		(23)			(23)		1 193	1 193			
100229884	DAVISDALE	GA		06/18/2025		852		(30)			(30)		822	822			
100223950	AURORA	CO		06/14/2025		656		(18)			(18)		638	638			
100176612	VERO BEACH	FL		11/15/2024		392		(28)			(28)		364	364			
100154779	AZUSA	CA		07/19/2024		754		(44)			(44)		710	710			
100199313	SEVIERVILLE	TN		09/05/2025		708		(21)			(21)		687	687			
100236050	BULLHEAD CITY	AZ		09/04/2025		751		(21)			(21)		730	730			
100157917	WILLIOUGHBY	OH		07/09/2024		714		(4)			(4)		710	710			
100186868	GRESHAM	OR		01/09/2025		824		(4)			(4)		820	820			
100205616	BOWTOWN BEACH	FL		05/09/2025		1 176		(55)			(55)		1 121	1 121			
100243303	WINTER PARK	FL		09/26/2025		752		(31)			(31)		721	721			
100201620	PROVIDENCE	UT		03/18/2025		1 631		(46)			(46)		1 585	1 585			
100216484	SNELLVILLE	GA		06/23/2025		760		(4)			(4)		756	756			
100149376	N TOPSAIL BEACH	NC		04/19/2024		683		(17)			(17)		666	666			
100235064	LAS VEGAS	NV		06/28/2025		838		(16)			(16)		822	822			
100194317	SANT JOSEPH	MI		02/14/2025		651		(26)			(26)		625	625			
100154516	COLORADO SPRINGS	CO		06/14/2024		877		(16)			(16)		861	861			
100220219	AARON	OH		07/11/2025		692		(33)			(33)		659	659			
100127534	LANDSVILLE	NJ		09/08/2023		783		(12)			(12)		771	771			
100226989	FORT WORTH	TX		07/30/2025		572		(16)			(16)		556	556			
100194969	LINCOLN	NE		10/30/2023		90 645		(162)			(162)		90 483	90 483			
100238301	THE VILLAGES	FL		09/19/2025		668		(26)			(26)		642	642			
100153900	LOMPOC	CA		06/05/2024		644		(7)			(7)		637	637			
100053382	SANTA CRUZ	CA		03/23/2021		4 076		(40)			(40)		4 036	4 036			
100109188	CHARLOTTE	NC		07/21/2023		552		(26)			(26)		526	526			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245011	MAPLETON	UT		09/29/2025		776		(24)				(24)	752		752		
100148445	BRELETON	IA		04/12/2024		548		(7)				(7)	541		541		
100120621	BALTIMORE	MD		06/18/2023		795		(3)				(3)	792		792		
100116005	RENO	NV		07/20/2023		3,891		(59)				(59)	3,832		3,832		
100108382	HICKSVILLE	NY		05/25/2023		666		53				53	719		719		
100114773	HEMET	CA		07/07/2023		815		(7)				(7)	808		808		
100254303	TUKER	GA		11/06/2025		889		(27)				(27)	862		862		
100172843	MARGATE	NJ		10/24/2024		4,288		(81)				(81)	4,207		4,207		
100148823	ALBRIGHTSVILLE	PA		04/29/2024		713		(20)				(20)	693		693		
100173225	BRASSETON	GA		10/30/2024		901		(9)				(9)	892		892		
100150884	GLENDALE	CA		05/08/2024		809		(5)				(5)	804		804		
100148609	ORLAND BEACH	FL		03/26/2024		763		(17)				(17)	746		746		
100215019	PINELLAS PARK	FL		06/11/2025		664		(20)				(20)	644		644		
100163256	VAN NUYS AREA LOS ANGELES	CA		08/13/2024		1,104		(30)				(30)	1,074		1,074		
100182396	SEFFNER	FL		12/12/2024		711		(20)				(20)	691		691		
100173800	FORT MYERS	FL		10/30/2024		698		(7)				(7)	691		691		
100181377	ADDISON	TX		12/06/2024		724		(33)				(33)	691		691		
100268851	GREENVILLE	SC		12/29/2025		509		(16)				(16)	493		493		
100100624	MORENO VALLEY	CA		04/27/2023		1,910		(100)				(100)	1,810		1,810		
100169691	BRACENTON	FL		09/30/2024		703		(37)				(37)	666		666		
100170341	WALKESHA	WI		10/08/2024		606		(24)				(24)	582		582		
100139628	BATTON	TX		12/28/2023		437		(34)				(34)	403		403		
100261925	AUGUSTA	GA		02/26/2026		224		(9)				(9)	215		215		
100160078	LANCASTER	CA		07/17/2024		821		(6)				(6)	815		815		
100170384	BAKERSFIELD	CA		10/08/2024		739		(16)				(16)	723		723		
100226081	SEASIDE HEIGHTS	NJ		08/11/2025		746		(21)				(21)	727		727		
100245365	WEST BLOOMFIELD	MI		10/06/2025		757		(30)				(30)	727		727		
100169755	LAURENCEVILLE	GA		09/30/2024		977		(23)				(23)	954		954		
100159583	WESTAMPTON	NJ		07/15/2024		968		(19)				(19)	949		949		
100228902	INDIAN LAND	SC		08/12/2025		1,101		(52)				(52)	1,049		1,049		
100147783	NORFOLK	VA		04/08/2024		773		(19)				(19)	754		754		
100261580	LAURENCEVILLE	GA		12/12/2025		202		(6)				(6)	196		196		
100246810	TITUSVILLE	NJ		10/15/2025		585		(13)				(13)	572		572		
100243471	NEW HAVEN	CT		09/26/2025		551		(26)				(26)	525		525		
100170420	LANCASTER	CA		10/09/2024		786		(18)				(18)	770		770		
100254223	SEDALIA	CO		11/06/2025		754		(21)				(21)	733		733		
100206863	CAPE CORAL	FL		04/24/2025		3,493		(57)				(57)	3,436		3,436		
100234908	CALEDONTON	MO		08/28/2025		701		(24)				(24)	677		677		
100141270	WOODBRIDGE	VA		01/30/2024		394		(12)				(12)	382		382		
100101905	KISSIMEE	FL		04/06/2023		654		(20)				(20)	634		634		
100246231	RICHMOND	TX		10/08/2025		693		(31)				(31)	662		662		
100197318	WHARTON	NJ		12/01/2023		1,041		(16)				(16)	1,025		1,025		
100168444	COLLEGE PARK	GA		09/25/2024		797		(20)				(20)	777		777		
100166996	SAINT LOUIS	MO		09/13/2024		713		(15)				(15)	698		698		
100165544	LEWIS CENTER	OH		08/29/2024		713		(15)				(15)	698		698		
100169730	STOCKTON	CA		09/30/2024		726		(28)				(28)	698		698		
100273699	MESA	AZ		07/26/2026		245		(22)				(22)	245		245		
10009743	NESCONSET	NY		02/28/2023		846		(78)				(78)	824		824		
100143279	AUSTIN	TX		02/16/2024		4,129		(25)				(25)	4,051		4,051		
100186520	FRANCON	IV		07/08/2025		704		(19)				(19)	679		679		
100206250	EUGENE	OR		04/17/2025		503		(19)				(19)	484		484		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076371	LIBERTY HILL	TX		12/23/2021		1,257		(141)			(141)		1,116	1,116			
100103585	CONROE	TX		05/08/2023		725		(14)			(14)		.711	.711			
100139595	CHAPEL HILL	NC		12/28/2023		692		(12)			(12)		.680	.680			
100143403	CHICAGO	IL		02/16/2024		562		(17)			(17)		.545	.545			
100221413	PALATINE	IL		07/22/2025		691		(13)			(13)		.678	.678			
100201089	LAS VEGAS	NV		03/12/2025		729		(14)			(14)		.715	.715			
100276981	JACKSONVILLE	FL		01/30/2026		436		(28)			(28)		.408	.408			
100195164	COLORADO SPRINGS	CO		02/24/2025		735		(15)			(15)		.720	.720			
100140939	HOUSTON	TX		03/28/2024		420		(25)			(25)		.395	.395			
100079664	NORTH PORT	FL		04/25/2022		1,388		(34)			(34)		1,354	1,354			
100169005	DUBLIN	CA		09/30/2024		674		(28)			(28)		.646	.646			
100160048	CLAYTON	CA		07/17/2024		661		(17)			(17)		.644	.644			
100148564	ARGYLE	TX		04/12/2024		7,287		(30)			(30)		7,257	7,257			
100188165	HARKER HEIGHTS	TX		09/20/2024		1,142		(31)			(31)		1,111	1,111			
100194617	ORLAND	CA		02/21/2025		702		(7)			(7)		.695	.695			
100212886	CLAVIS	CA		05/28/2025		745		(23)			(23)		.722	.722			
100175256	DAVENPORT	FL		11/05/2024		777		(20)			(20)		.757	.757			
100254296	PHOENIX	AZ		11/06/2025		2,760		(98)			(98)		2,662	2,662			
100273077	TOPEKA	KS		01/15/2026		261		(3)			(3)		.258	.258			
100153947	OCEAN CITY	NJ		05/30/2024		736		(9)			(9)		.727	.727			
100103548	MELISSA	TX		06/12/2023		808		(12)			(12)		.796	.796			
100134272	PALMDALE	CA		10/27/2023		688		(19)			(19)		.669	.669			
100254429	STOCKTON	CA		11/07/2025		1,038		(8)			(8)		1,030	1,030			
100155397	POMPAHO BEACH	FL		07/19/2023		639		(6)			(6)		.633	.633			
100188114	LA MIRADA	CA		09/20/2024		796		(13)			(13)		.783	.783			
100151524	ESTERO	FL		05/10/2024		4,749		(19)			(19)		4,630	4,630			
100120211	LARGO	FL		06/18/2023		737		(23)			(23)		.714	.714			
100167572	PENDERGRASS	GA		09/19/2024		747		(13)			(13)		.734	.734			
100123958	PRINCETON	IN		09/25/2023		773							.773	.773			
100188633	PLANTATION	MI		01/09/2025		722		(20)			(20)		.702	.702			
100102102	WALDORF	MD		04/14/2023		560		(30)			(30)		.530	.530			
100201281	APPOKA	FL		09/12/2025		664		(31)			(31)		.633	.633			
100190214	MAURICE	LA		01/21/2025		8,364		(300)			(300)		8,064	8,064			
100176940	FORT LAUDERDALE	FL		11/15/2024		711		(28)			(28)		.683	.683			
100055912	PLAYA DEL REY	CA		03/23/2021		3,263		(139)			(139)		3,124	3,124			
100288625	SAINT CLAIR	MO		12/29/2025		2,229		(73)			(73)		2,156	2,156			
100158612	PONTE VEDRA BEACH	FL		07/10/2024		3,656		(29)			(29)		3,627	3,627			
100160961	ATLANTA	GA		07/24/2024		1,453		(39)			(39)		1,414	1,414			
100234822	GROVETOWN	GA		06/28/2025		863		(37)			(37)		.826	.826			
100246235	MEBANE	NC		10/08/2025		19,145		(688)			(688)		18,457	18,457			
100228651	BREVARD	NC		06/11/2025		748		(22)			(22)		.726	.726			
100205992	ASHLAND	MA		04/15/2025		661		(18)			(18)		.643	.643			
100060258	HORSHAM	PA		06/25/2021		878		(28)			(28)		.850	.850			
100180069	CHARLOTTE	NC		11/25/2024		813		(20)			(20)		.793	.793			
100195374	TRENTON	NJ		02/24/2025		658		(21)			(21)		.637	.637			
100205985	PENDERGRASS	GA		04/15/2025		805		(11)			(11)		.794	.794			
100160039	MOXINEY	TX		07/17/2024		946		(17)			(17)		.929	.929			
100128514	HEMERSVILLE	TN		09/15/2023		434		(26)			(26)		.408	.408			
100128148	KILL DEVIL HILLS	NC		09/18/2023		1,373		(2)			(2)		1,371	1,371			
100220410	BRYAN	TX		07/15/2025		2,876		(37)			(37)		2,839	2,839			
100159452	FREDERICK	MD		07/15/2024		820		(11)			(11)		.809	.809			

SCHEDULE B - PART 3

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100070421	PORTLAND	OR		09/23/2021		3,594		(70)			(70)		3,524				
100148233	CLINTON	CT		04/12/2024		2,151		(4)			(4)		2,147				
100181469	ALBUQUERQUE	NM		07/09/2025		772		(18)			(18)		754				
100228564	MIAMI	FL		09/10/2025		769							769				
100171569	LAVON	TX		10/16/2024		790		(16)			(16)		774				
10029799	SAINT CHARLES	IL		06/18/2025		680		(28)			(28)		652				
100161049	BUFFALO	NY		07/24/2024		724		(21)			(21)		703				
100156842	HIOELL	NJ		06/24/2024		722		(19)			(19)		703				
100065525	BETHTOORFF	IA		07/28/2021		1,776		(30)			(30)		1,746				
100066629	LAVON	TX		09/30/2022		1,328		(20)			(20)		1,308				
100277045	SUMNERVILLE	SC		02/06/2026		241		(5)			(5)		236				
100221132	MINNEAPOLIS	MIN		07/21/2025		747		(12)			(12)		735				
100228725	POOLER	GA		06/11/2025		782		(21)			(21)		761				
100229898	VIRGINIA BEACH	VA		06/18/2025		795		(3)			(3)		792				
100290043	STERLING HEIGHTS	MI		11/26/2025		748		(26)			(26)		722				
100268865	ST GEORGE	UT		12/29/2025		747		(25)			(25)		722				
100142074	CYPRESS	TX		02/29/2024		702		(12)			(12)		690				
100103119	KANSAS CITY	MO		04/21/2023		744		(14)			(14)		730				
100176733	YAKIMA	WA		11/15/2024		1,092		(30)			(30)		1,062				
100176865	CHATTANOOGA	TN		11/15/2024		758		(25)			(25)		733				
100255909	COLUMBUS	OH		11/24/2025		797		(20)			(20)		777				
100148026	STALLINGS	NC		04/17/2024		1,459		(23)			(23)		1,436				
100197634	LITTLE ELM	TX		02/26/2025		732		(18)			(18)		714				
100266338	OWAHA	NE		12/29/2025		531		(11)			(11)		520				
100195609	ADDISON	TX		02/24/2025		706		(6)			(6)		698				
5 00008E+11	ALPHEAN AIN DEN RIJN	NLD		02/25/2026		3,159							3,159				(91)
100253981	MELISSA	TX		10/30/2025		814		(18)			(18)		796				
100155191	ELLIJAY	GA		07/19/2024		713		(28)			(28)		685				
100156842	FORT MYERS	FL		07/12/2024		739		(20)			(20)		719				
100169344	BLACK BUTTE RANCH	OR		01/21/2025		60,247		(1,945)			(1,945)		58,702				
100186371	BOISE	ID		01/08/2025		1,312		(28)			(28)		1,284				
100185235	FRONT ROYAL	VA		01/24/2025		696		(26)			(26)		668				
100215368	MOAB	UT		06/12/2025		1,031		(12)			(12)		1,019				
100245744	GRAND MARAIS	WI		10/06/2025		1,225		(58)			(58)		1,167				
100254639	MADISON	WI		11/10/2025		753		(13)			(13)		740				
100172544	CHATTANOOGA	TN		10/23/2024		729		(24)			(24)		705				
100210102	GARNER	NC		05/07/2025		746		(14)			(14)		732				
100024573	ROSEMEAD	CA		09/20/2018		1,538		21			21		1,559				
100168442	ROUND ROCK	TX		09/25/2024		811		(14)			(14)		797				
100031508	CLOVERDALE	CA		03/29/2019		794		90			90		884				
100219096	THE COLONY	TX		06/27/2025		722		(11)			(11)		711				
100227174	BLUE ASH	OH		07/30/2025		2,316		(96)			(96)		2,220				
100073544	PACIFICA	CA		11/19/2021		1,657		(3)			(3)		1,654				
100206638	LORIS	SC		04/24/2025		751		(11)			(11)		740				
100188356	CHARLOTTE	NC		01/08/2025		787		(11)			(11)		776				
100151514	LAVEN	AZ		05/10/2024		805		(5)			(5)		800				
100170714	TAMNERSVILLE	PA		10/08/2024		869		(16)			(16)		851				
100171686	DANVILLE	CA		10/16/2024		718		(14)			(14)		704				
100103716	SILVER SPRING	MD		05/08/2023		2,477		(81)			(81)		2,396				
100219875	HOT SPRINGS VILLAGE	AR		06/27/2025		733		(20)			(20)		713				
100221435	ANTIOCH	CA		07/22/2025		655		(26)			(26)		629				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193879	ORLANDO	FL		11/13/2023		775		(17)			(17)		738	738			
100194242	GAINESVILLE	VA		02/14/2025		640		(32)			(32)		608	608			
100177233	FOLEY	AL		01/16/2025		491		(9)			(9)		482	482			
100057519	DENVER	CO		06/30/2021		1,807		(26)			(26)		1,781	1,781			
100203225	DELRAY BEACH	FL		03/27/2025		767		(18)			(18)		749	749			
100153725	OREN	UT		07/11/2024		650		(27)			(27)		623	623			
100047933	PITTSBURG	CA		11/20/2020		1,400		(23)			(23)		1,377	1,377			
100253789	MILFORD	MI		10/30/2025		703		(33)			(33)		670	670			
100108246	HYATTSVILLE	MD		05/24/2023		526		(18)			(18)		508	508			
100244480	POKATKAN	VA		09/29/2025		749		(22)			(22)		727	727			
100244898	AVON	CO		09/29/2025		751		(24)			(24)		727	727			
100200189	GRESHAM	OR		03/07/2025		741		(28)			(28)		713	713			
100149475	PINEVILLE	NC		04/24/2024		970		(26)			(26)		944	944			
100228612	EPING	IN		08/15/2025		1,258		(58)			(58)		1,200	1,200			
100188757	NORTH CHESTERFIELD	VA		09/26/2024		334		(12)			(12)		322	322			
100193927	LAS VEGAS	NV		12/28/2023		417		(4)			(4)		413	413			
100193828	LAS VEGAS	NV		12/28/2023		418		(5)			(5)		413	413			
100140821	ENGLEWOOD	CO		02/26/2024		1,351		(42)			(42)		1,309	1,309			
100201196	WINTER HAVEN	FL		03/12/2025		679		(16)			(16)		663	663			
100147352	DENTON	TX		05/08/2024		701		(30)			(30)		671	671			
100143062	STERLING	VA		04/19/2024		689		(21)			(21)		668	668			
100207197	AUBREY	TX		04/28/2025		734		(14)			(14)		720	720			
100107975	BRADENTON	FL		05/22/2023		681		(9)			(9)		672	672			
100172900	FISHERS	IN		10/21/2024		850		(15)			(15)		835	835			
100247133	TEHACHAPI	CA		10/23/2025		821		(21)			(21)		800	800			
100229119	ANTIOCH	CA		08/14/2025		407		(10)			(10)		397	397			
100244823	LOWELL	MA		09/29/2025		675		(28)			(28)		647	647			
100082919	MERCER ISLAND	WA		05/17/2022		1,207		(47)			(47)		1,160	1,160			
100115386	MESA	AZ		07/17/2023		560		(31)			(31)		529	529			
100268543	PHILADELPHIA	PA		12/29/2025		493		(12)			(12)		481	481			
100257206	CHARLOTTE	NC		11/26/2025		3,707		(107)			(107)		3,600	3,600			
100091078	CALEXICO	CA		01/31/2023		849		(28)			(28)		821	821			
100218851	SUN CITY CENTER	FL		06/27/2025		447		(16)			(16)		431	431			
100238986	CHATTANOOGA	TN		09/23/2025		692		(29)			(29)		663	663			
100141762	PEMBROKE PINES	FL		01/30/2024		550		(16)			(16)		534	534			
100160197	VIAC	TX		07/18/2024		730		(10)			(10)		720	720			
100189314	LAKE BLUFF	IL		01/13/2025		710		(21)			(21)		689	689			
100197531	CYPRESS	TX		02/26/2025		668		(17)			(17)		651	651			
100141650	ANTIOCH	CA		01/30/2024		562		(6)			(6)		556	556			
100226573	WILCOTT	CT		07/30/2025		1,344		(27)			(27)		1,317	1,317			
100238901	NOKOMIS	FL		09/23/2025		703		(24)			(24)		679	679			
100159867	POIMANO BEACH	FL		06/16/2024		658		(30)			(30)		628	628			
100156575	STALLINGS	NC		06/24/2024		778		(7)			(7)		771	771			
100146553	LUTZ	FL		03/20/2024		597		(18)			(18)		579	579			
100153340	FORT MYERS	FL		05/30/2024		780		(4)			(4)		776	776			
100247201	BERLIN	MA		10/23/2025		725		(29)			(29)		696	696			
100254261	GRAND JUNCTION	CO		11/06/2025		726		(30)			(30)		696	696			
100133762	NAVAREE	FL		10/23/2023		749		(6)			(6)		743	743			
100190304	MERRICK	NY		01/22/2025		734		(9)			(9)		725	725			
100147851	BREKERTON	WA		04/08/2024		963		(2)			(2)		961	961			
100155227	MANOR	TX		07/19/2024		592		(40)			(40)		552	552			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024623	REXFOLDSBURG	OH		10/15/2025		742	(27)				(27)		715				
10013880	HURON	OH		12/21/2023		767		(25)			(25)		742				
10006804	PORTLAND	OR		09/23/2021		1,762		(22)			(22)		1,740				
100158124	ORLANDO	FL		07/09/2024		993	(21)				(21)		972				
100063062	OWINGS MILLS	MD		07/01/2021		2,356		(25)			(25)		2,331				
100253902	LITTLE ELM	TX		10/30/2025		1,261		(34)			(34)		1,227				
100276938	BRACENTON	FL		01/30/2026		242		(9)			(9)		233				
100168906	FREEDOLD	NJ		11/08/2024		97		(2)			(2)		95				
100205151	MESA	AZ		05/01/2025		706		(20)			(20)		686				
100257036	THE VILLAGES	FL		11/26/2025		669	(31)				(31)		638				
100268459	SUGARLOAF	CA		12/29/2025		509		(6)			(6)		503				
100158663	COLUMBUS	OH		06/27/2024		748		(13)			(13)		735				
100137345	FRESNO	CA		12/01/2023		586	(9)				(9)		577				
10025698	LAWRENCEVILLE	GA		11/24/2025		969	(4)				(4)		965				
100164476	CONCORD	NC		08/21/2024		750		(6)			(6)		742				
100160944	HOUSTON	TX		07/24/2024		1,767	(73)				(73)		1,694				
100229897	BRIGHTON	CO		08/22/2025		773	(6)				(6)		767				
100176943	SENECA	SC		11/15/2024		501	(21)				(21)		480				
100054265	BROCKTON	MA		03/23/2021		1,248	(65)				(65)		1,183				
100151564	MOXINEY	TX		05/10/2024		739	(11)				(11)		728				
100200689	BRACENTON	FL		03/11/2025		767		(14)			(14)		753				
100254228	STERLING	VA		11/06/2025		812	(26)				(26)		786				
100266808	TIGH VALLEY	OR		12/29/2025		561	(7)				(7)		554				
100151220	DENTON	TX		05/10/2024		12,313	(93)				(93)		12,220				
100148473	UNION	NJ		04/12/2024		698	(20)				(20)		678				
100177122	DENISON	TX		01/16/2025		800	(9)				(9)		791				
100193951	PALMDALE	CA		01/09/2024		764	(9)				(9)		755				
100086144	HELIAMAN	UT		10/07/2022		997	(4)				(4)		993				
100140826	CHICAGO	IL		03/06/2024		545	(28)				(28)		517				
100100012	KISSIMEE	FL		03/28/2023		642	(20)				(20)		622				
100209371	ZEPHYRHILLS	FL		04/29/2025		1,057	(38)				(38)		1,019				
100109352	SPRINTON	PA		06/12/2023		877	(12)				(12)		865				
100243256	HONOLULU	HI		09/26/2025		721	(22)				(22)		699				
10024813	OCEANSIDE	CA		09/20/2018		1,476	255				255		1,731				
100169540	MIDDLETON	ID		09/30/2024		998	(35)				(35)		963				
100180492	BAKERSFIELD	CA		11/26/2024		107	(4)				(4)		103				
100127110	TONS RIVER	NJ		09/08/2023		1,846	(50)				(50)		1,796				
100063887	OCEAN VIEW	DE		07/01/2021		1,946	(6)				(6)		1,942				
100193678	MIAMI	FL		10/23/2023		30,374	(479)				(479)		29,895				
100162766	GREENVILLE	SC		06/12/2024		712	(16)				(16)		696				
100115313	PALM COAST	FL		07/17/2023		830	(7)				(7)		823				
100201108	CHARLOTTE	NC		03/12/2025		732	(20)				(20)		712				
100068123	AURORA	CO		08/25/2021		1,639	(46)				(46)		1,593				
100141571	FAYETTEVILLE	NC		07/30/2024		21,467	(322)				(322)		20,945				
100214018	FOREST GROVE	OR		05/29/2025		5,687	(125)				(125)		5,562				
100141380	GARLAND	TX		01/30/2024		601	(27)				(27)		574				
100195616	FAYETTEVILLE	NC		07/15/2024		720	(19)				(19)		701				
100156781	MAGNOLIA	TX		07/10/2024		718	(17)				(17)		701				
100063837	LAKE WORTH	FL		07/12/2022		575	(13)				(13)		562				
100204971	ONTARIO	CA		04/10/2025		661	(31)				(31)		630				
100160390	CLONIS	CA		09/06/2024		787	(26)				(26)		761				

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024790	CHENAI	IA		09/29/2025		22,462		(527)			(527)		21,935	21,935			
10014908	PRINCETON	IN		04/28/2024		756		(7)			(7)		749	749			
10014420	WOLFORTH	TX		03/07/2024		1,033		(17)			(17)		1,016	1,016			
10022795	FLOREY BRANCH	GA		06/04/2025		577		(27)			(27)		550	550			
100190208	GREENSBORO	NC		01/21/2025		795		(17)			(17)		778	778			
100247007	MOX INEY	TX		10/22/2025		672		(26)			(26)		646	646			
100211746	BAKERSFIELD	CA		05/19/2025		726		(12)			(12)		714	714			
100142842	FRESNO	CA		02/08/2024		829		(9)			(9)		820	820			
100226381	ETOILE	TX		06/11/2025		684		(29)			(29)		655	655			
100272276	LIBERTYVILLE	IL		01/08/2026		1,036		(23)			(23)		1,013	1,013			
100168433	OAKHURST	NJ		09/25/2024		709		(23)			(23)		686	686			
100221564	DUBLIN	CA		07/22/2025		2,361		(70)			(70)		2,291	2,291			
100153562	LORDS VALLEY	PA		05/30/2024		990		(16)			(16)		974	974			
100142864	BIG BEAR CITY	CA		02/09/2024		702		(19)			(19)		683	683			
100046092	CRYSTAL	MI		11/25/2020		881		88			88		969	969			
100120797	HOUSTON	TX		06/25/2023		217		(11)			(11)		206	206			
100163137	GEORGETOWN	TX		06/13/2024		854		(11)			(11)		843	843			
100216269	CHESAPEAKE	VA		06/20/2025		828		(21)			(21)		807	807			
100253202	TUCSON	AZ		10/30/2025		753		(18)			(18)		735	735			
100147630	TAMPA	FL		04/04/2024		687		(25)			(25)		662	662			
100236996	FERRDALE	IA		09/23/2025		803		(13)			(13)		790	790			
100158988	SANIT CLOUD	FL		07/20/2023		844		(1)			(1)		843	843			
100087102	DESOTO	TX		11/04/2022		730		(21)			(21)		709	709			
100140301	LAS VEGAS	NV		01/18/2024		687		(21)			(21)		666	666			
100139264	PALM BEACH GARDENS	FL		12/28/2023		888		(14)			(14)		874	874			
100190124	FISHERS	IN		01/21/2025		705		(16)			(16)		687	687			
100205649	STOCKTON	CA		05/09/2025		1,028		(6)			(6)		1,020	1,020			
100164036	PEMBROKE PINES	FL		06/21/2024		788		(24)			(24)		764	764			
100228543	MIRLE BEACH	SC		06/11/2025		724		(20)			(20)		704	704			
100246195	BRIDGEWATER	NJ		10/08/2025		749		(31)			(31)		718	718			
100212588	CHATSORTH	CA		05/29/2025		653		(26)			(26)		627	627			
100134740	FRISSO	CO		10/30/2023		666		(35)			(35)		631	631			
100151416	MELISSA	TX		05/10/2024		813		(2)			(2)		811	811			
100254309	HURST	TX		11/06/2025		1,059		(37)			(37)		1,021	1,021			
100170199	OVERLAND PARK	KS		10/08/2024		704		(16)			(16)		686	686			
100161018	DESOTO	TX		07/24/2024		727		(22)			(22)		705	705			
100089566	SCOTTSDALE	AZ		11/15/2022		694		(37)			(37)		657	657			
100229001	LEESBURG	VA		06/15/2025		500		(17)			(17)		483	483			
100216034	LEHIGH ACRES	FL		06/17/2025		625		(27)			(27)		598	598			
100123544	DAVENPORT	FL		09/29/2023		771		(1)			(1)		770	770			
100201649	MESA	AZ		03/18/2025		678		(31)			(31)		647	647			
100228056	FLEMING ISLAND	FL		06/07/2025		747		(6)			(6)		739	739			
100272586	DELAIR BEACH	FL		01/09/2026		505		(24)			(24)		481	481			
100171982	AUSTIN	TX		10/17/2024		931		(23)			(23)		908	908			
100168437	LEANDER	TX		09/25/2024		1,041		(23)			(23)		1,018	1,018			
100212153	MADRAS	OR		05/22/2025		551		(16)			(16)		535	535			
100212312	PEARLAND	TX		05/28/2025		738		(20)			(20)		718	718			
100238783	BIG BEAR LAKE	CA		09/23/2025		777		(20)			(20)		757	757			
100201894	STOCKTON	CA		03/18/2025		982		(11)			(11)		971	971			
100176530	DENON	TX		11/21/2024		823		(6)			(6)		817	817			
100048691	ELK GROVE	CA		11/20/2020		2,299		(165)			(165)		2,134	2,134			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100261191	MOBILE	AL		12/05/2025		526	(16)				(16)		510				
100054165	LAKEWOOD	CO		03/23/2021		3,310	(24)				(24)		3,286				
100162765	CARLE	IN		06/12/2024		1,131	(28)				(28)		1,103				
100255891	BOGART	GA		11/24/2025		790	(16)				(16)		774				
100261407	TACOMA	WA		12/08/2025		799	(23)				(23)		776				
100203291	ARLINGTON	VA		03/27/2025		916	(38)				(38)		878				
100166957	WILMINGTON	DE		09/13/2024		674	(12)				(12)		662				
100148780	ROYSE CITY	TX		04/17/2024		686	(25)				(25)		671				
100255363	CRESTLINE	CA		11/25/2025		793							793				
100246096	MOFFESBURG	TN		10/08/2025		699	(29)				(29)		670				
100120530	LAS VEGAS	NV		06/18/2023		851	(9)				(9)		842				
100135145	PORT SAINT LUCIE	FL		11/03/2023		588	(6)				(6)		582				
100215580	DICKINSON	TX		06/12/2025		675	(15)				(15)		660				
100189101	MARIETTA	GA		01/13/2025		3,196	(131)				(131)		3,065				
100156823	SPRANTON	PA		06/27/2024		625	(19)				(19)		606				
100229255	NORTH CHARLESTON	SC		06/13/2025		712	(20)				(20)		692				
100128343	VIRGINIA BEACH	VA		09/14/2023		776	(12)				(12)		764				
100139893	OXFORD	ME		07/08/2024		613	(7)				(7)		606				
100171610	LAS VEGAS	NV		10/17/2024		1,563	(44)				(44)		1,519				
100171709	LAWRENCEVILLE	GA		10/17/2024		773	(20)				(20)		753				
100227235	FLORENCE	AL		07/31/2025		733	(25)				(25)		708				
100246165	WALPORT	OR		10/08/2025		741	(33)				(33)		708				
100229482	GULF SHORES	AL		06/15/2025		721	(13)				(13)		708				
100255629	MINOOKA	IL		11/24/2025		1,931	(63)				(63)		1,868				
100070425	MIRAMAR	FL		09/23/2021		1,741	(25)				(25)		1,716				
100215780	AMON	ID		06/12/2025		1,125	(15)				(15)		1,110				
100131791	PALMETTO	FL		10/06/2023		596	(23)				(23)		573				
100261212	VIRGINIA BEACH	VA		12/05/2025		512	(10)				(10)		502				
100108249	NORTH LAS VEGAS	NV		05/24/2023		654	(57)				(57)		597				
100143160	GOLDEN	CO		02/16/2024		742	(17)				(17)		725				
100169198	TAMPA	FL		09/27/2024		797	(25)				(25)		772				
100253165	PEERIS	CA		10/30/2025		830	(19)				(19)		811				
100148222	FOREY	TX		04/12/2024		723	(13)				(13)		710				
100205773	LANCASTER	CA		04/14/2025		750	(5)				(5)		745				
100238641	KANSAS CITY	MO		09/23/2025		1,034	(23)				(23)		1,011				
100075949	MIAMI	FL		04/25/2022		9,121	(253)				(253)		8,868				
100188469	W. LAFAYETTE	IN		01/08/2025		683	(27)				(27)		656				
100218619	WEST WARRICK	RI		06/27/2025		741	(14)				(14)		727				
100140110	BRACENTON	FL		01/09/2024		871	(17)				(17)		854				
100144145	KISSIMEE	FL		03/07/2024		769	(15)				(15)		754				
100163130	EAST POINT	GA		06/13/2024		669	(16)				(16)		653				
100261538	NEW PORT RICHEY	FL		12/12/2025		443	(21)				(21)		422				
100161383	GALLATIN	TN		07/25/2024		718	(18)				(18)		700				
100148604	POOLER	GA		04/12/2024		759	(5)				(5)		754				
100204148	MANASSAS	VA		03/28/2025		696	(24)				(24)		672				
100053661	HEBER	UT		03/23/2021		804	(10)				10		814				
100121517	OCEAN CITY	NJ		06/08/2023		815	(10)				(10)		805				
100192539	BRENTWOOD	TN		02/10/2025		629	(25)				(25)		604				
100192537	BRENTWOOD	TN		02/10/2025		629	(25)				(25)		604				
100110638	ORLANDO	FL		06/30/2023		780	(17)				(17)		763				
100229315	PORTERVILLE	CA		06/18/2025		624	(22)				(22)		602				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156506	BUKEE	AZ		06/24/2024		661	(13)				(13)		648		648		
100205671	COLONIAL BEACH	VA		05/09/2025		684	(21)				(21)		663		663		
100201535	SANTA ANA	CA		03/13/2025		7,140	(78)				(78)		7,062		7,062		
100254044	COOPERSBURG	PA		10/30/2025		1,002	(16)				(16)		986		986		
100150854	ROCKWALL	TX		05/08/2024		726	(11)				(11)		715		715		
100156408	BLAINE	WA		06/24/2024		787					787		787		787		
4010045916	STATESVILLE	NC		03/22/2023		12,376	(175)				(175)		12,201		12,201		
100155104	PINELLAS PARK	FL		07/19/2024		844	(3)				(3)		841		841		
100151646	SEQUIM	WA		05/10/2024		787	(8)				(8)		779		779		
100095930	JACKSONVILLE	FL		01/30/2023		483	(24)				(24)		459		459		
100186404	LANCASTER	CA		12/30/2024		1,693	(32)				(32)		1,661		1,661		
100109783	NAPA	CA		06/04/2023		2,824	(22)				(22)		2,802		2,802		
100198259	FARMINGTON	UT		02/28/2025		731	(21)				(21)		710		710		
100243419	KUKE BEACH	NC		09/26/2025		294,966	(10,142)				(10,142)		284,824		284,824		
100214865	PHOENIX	AZ		06/11/2025		649	(29)				(29)		620		620		
100188669	GLENDALE	CA		02/10/2025		691	(14)				(14)		677		677		
100060309	RICHMOND	TX		06/25/2021		1,904	(51)				(51)		1,853		1,853		
100246986	DOVER	ID		10/15/2025		649	(21)				(21)		628		628		
100211724	LAURENCEVILLE	GA		05/19/2025		710	(14)				(14)		696		696		
100136268	AVONDALE	AZ		11/20/2023		910	(13)				(13)		897		897		
100214317	OAKLAND	CA		06/02/2025		686	(22)				(22)		664		664		
100128230	OXFORD	ME		09/14/2023		509	(9)				(9)		500		500		
100246435	NORTH FORT WIEBS	FL		10/10/2025		672	(28)				(28)		644		644		
100138871	FORTYTH	MO		12/21/2023		711	(19)				(19)		692		692		
100207019	EATONVILLE	WA		04/24/2025		441	(16)				(16)		425		425		
100146534	MOXINEY	TX		04/12/2024		815	(8)				(8)		807		807		
100130211	SEATTLE	WA		11/15/2023		670	(5)				(5)		665		665		
100205689	GRASS VALLEY	CA		05/09/2025		740	(27)				(27)		713		713		
100131860	ORLANDO	FL		10/06/2023		628	(13)				(13)		615		615		
100166162	ST AUGUSTINE	FL		09/09/2024		976	(24)				(24)		952		952		
100210623	DEARBORN	MI		05/15/2025		675	(24)				(24)		651		651		
100049351	MIAMI	FL		11/20/2020		907	35				35		942		942		
100110045	ANSANIA	CT		06/23/2023		544	(5)				(5)		539		539		
100194131	MIDWAY	GA		02/14/2025		757	(14)				(14)		743		743		
100196338	DENTON	TX		02/28/2025		762	(11)				(11)		751		751		
100189766	VIRGINIA BEACH	VA		01/21/2025		600	(12)				(12)		588		588		
100119459	VIRGINIA BEACH	VA		07/31/2023		768	(11)				(11)		757		757		
100066501	LAS VEGAS	NV		09/30/2022		770	(21)				(21)		749		749		
100076126	SOUTH OGDEN	UT		01/07/2022		1,676	(21)				(21)		1,655		1,655		
100253672	MOON	IN		10/30/2025		2,853	(27)				(27)		2,826		2,826		
100152297	WESTAMPTON	NJ		05/17/2024		855	(14)				(14)		841		841		
100221174	YUMA	AZ		07/21/2025		756	(8)				(8)		748		748		
100212970	WEST GLACIER	MT		01/15/2026		53,172	(1,258)				(1,258)		51,914		51,914		
100106322	PORTLAND	OR		05/24/2023		594	(25)				(25)		569		569		
100254528	CLE ELUM	WA		11/07/2025		2,848	(55)				(55)		2,793		2,793		
100221688	WOODLAND	CA		07/23/2025		742	(7)				(7)		735		735		
100181876	LONG BEACH	CA		07/25/2023		1,367	(44)				(44)		1,323		1,323		
100197533	VENTNOR CITY	NJ		12/08/2023		3,660	(50)				(50)		3,610		3,610		
100197541	BEND	OR		02/26/2025		2,377	(16)				(16)		2,361		2,361		
100135960	STOCKTON	CA		11/13/2023		945	(4)				(4)		941		941		
100255894	STEVENSVILLE	MD		11/24/2025		775	(20)				(20)		755		755		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016975	YUBA CITY	CA		09/30/2024		720		(25)			(25)		695		695		
100115817	SANTA ROSA BEACH	FL		07/20/2023		838		(17)			(17)		821		821		
100219870	PHOENIX	AZ		07/08/2025		781		(9)			(9)		772		772		
100115877	SEMINOLE	FL		07/20/2023		1,236		(32)			(32)		1,204		1,204		
100219865	AVON	CO		07/08/2025		781		(11)			(11)		770		770		
100151527	FAYETTEVILLE	NC		06/10/2024		764		(4)			(4)		760		760		
100090759	SCOTTSDALE	AZ		02/28/2023		1,742		(108)			(108)		1,634		1,634		
100229866	ALBUQUERQUE	NM		08/18/2025		673		(25)			(25)		648		648		
100115376	CHICAGO	IL		07/17/2023		705		(22)			(22)		683		683		
100268432	DURHAM	NC		12/29/2025		512		(11)			(11)		501		501		
100142547	GEORGETOWN	TX		02/08/2024		1,572		(16)			(16)		1,556		1,556		
100171653	HONOLULU	HI		10/17/2024		814		(21)			(21)		793		793		
100238535	CAPE CORAL	FL		09/23/2025		692		(28)			(28)		664		664		
100160114	ORLANDO	FL		07/17/2024		709		(22)			(22)		687		687		
100173966	ROCKWALL	TX		10/30/2024		769		(22)			(22)		747		747		
100152414	FLOJAY-VIRGINIA	NC		05/17/2024		831		(2)			(2)		829		829		
100219942	LAS VEGAS	NV		07/07/2025		755		(26)			(26)		729		729		
100191107	VICTORVILLE	CA		01/29/2025		588		(28)			(28)		560		560		
100214134	JOPPA	MO		05/30/2025		741		(24)			(24)		717		717		
100191729	GEORGETOWN	TX		02/20/2025		569		(27)			(27)		542		542		
100172313	HAMDEN	CT		10/21/2024		761		(10)			(10)		751		751		
100080015	EAST WENTCHEE	VA		04/08/2022		2,241		(2)			(2)		2,239		2,239		
100138428	SAN ANTONIO	TX		12/18/2023		578		(24)			(24)		554		554		
100238426	MINERAL	VA		09/19/2025		1,345		(51)			(51)		1,294		1,294		
100179554	SALADO	TX		11/21/2024		553		(4)			(4)		549		549		
100179547	SALADO	TX		11/21/2024		553		(4)			(4)		549		549		
100090221	LEXINGTON	KY		01/13/2023		904		(40)			(40)		864		864		
100131579	PALISADE	NM		10/13/2023		742		(14)			(14)		728		728		
100057731	MEMPHIS	TN		06/30/2021		1,693		(51)			(51)		1,642		1,642		
100188306	RALEIGH	NC		07/08/2025		836		(6)			(6)		828		828		
100169077	TOMBALL	TX		09/27/2024		718		(25)			(25)		693		693		
100102700	KATY	TX		06/22/2023		823		(45)			(45)		778		778		
100166142	CHECK	VA		09/09/2024		977		(27)			(27)		950		950		
100159315	POOLER	GA		07/15/2024		750		(18)			(18)		732		732		
100182146	WINTER HAVEN	FL		12/12/2024		777		(11)			(11)		766		766		
100048869	CHICAGO	IL		11/20/2020		1,619		(90)			(90)		1,529		1,529		
100210763	PENINSULA	OH		05/15/2025		769		(17)			(17)		752		752		
100210514	MIAMI	FL		05/15/2025		770		(18)			(18)		752		752		
100198425	LAS VEGAS	NV		02/28/2025		1,129		(44)			(44)		1,085		1,085		
100207029	TORRINGTON	CT		04/24/2025		717		(30)			(30)		687		687		
100143064	HAINES CITY	FL		02/14/2024		462		(21)			(21)		441		441		
100245214	WOLFFORTH	TX		10/06/2025		753		(32)			(32)		721		721		
100228488	KENNESAW	GA		08/11/2025		665		(29)			(29)		636		636		
100219849	TEMPLE	AZ		07/11/2025		653		(17)			(17)		636		636		
100144891	LONGMONT	CO		03/13/2024		2,497		(20)			(20)		2,477		2,477		
100140548	HAMILTON	NJ		01/19/2024		682		(11)			(11)		681		681		
100151645	MARSHVILLE	NC		06/10/2024		235		(10)			(10)		225		225		
100088317	WEST PALM BEACH	FL		11/10/2022		1,952		(36)			(36)		1,916		1,916		
100188519	PEORIA	AZ		07/08/2025		705		(20)			(20)		685		685		
100237022	LONG BEACH	CA		09/12/2025		787		(5)			(5)		782		782		
100200270	WORCESTER	MA		03/07/2025		670		(25)			(25)		645		645		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013181	TURLOCK	CA		10/13/2023		701	(16)	(16)			(16)		685	685			
10013402	ORLANDO	FL		10/30/2023		659	(16)	(16)			(16)		643	643			
100076782	BRADENTON	FL		12/27/2021		1,603	(51)	(51)			(51)		1,552	1,552			
100135161	BOLLING SPRINGS	SC		12/15/2023		647	(3)	(3)			(3)		644	644			
100164755	NOXIMS	FL		08/28/2024		858	(3)	(3)			(3)		855	855			
100201639	FED OAK	TX		03/13/2025		350	(16)	(16)			(16)		334	334			
100246665	YUMA	AZ		10/15/2025		643	(16)	(16)			(16)		627	627			
100221661	WOODSTOCK	GA		07/23/2025		728	(12)	(12)			(12)		716	716			
100243219	CLEMONS	NC		09/26/2025		698	(29)	(29)			(29)		669	669			
100174287	GRABURY	TX		10/31/2024		801	(23)	(23)			(23)		778	778			
100243306	RALEIGH	NC		09/26/2025		714	(34)	(34)			(34)		680	680			
100243350	FRESNO	CA		09/26/2025		625	(30)	(30)			(30)		595	595			
100031524	LOMPOC	CA		03/29/2019		1,402	(8)	(8)			(8)		1,394	1,394			
100186215	NOX INNEY	TX		09/20/2024		1,211	(38)	(38)			(38)		1,173	1,173			
100200374	POOLER	GA		03/10/2025		883	(24)	(24)			(24)		859	859			
100116008	VISTA	CA		07/20/2023		4,046	(98)	(98)			(98)		3,948	3,948			
100160956	KENT	WA		07/24/2024		44,794	(1,071)	(1,071)			(1,071)		43,723	43,723			
100254410	DENVER	CO		11/07/2025		438	(1)	(1)			(1)		437	437			
100195162	BALTIMORE	MD		02/24/2025		688	(23)	(23)			(23)		675	675			
100155397	ROYSE CITY	TX		11/13/2023		743	(4)	(4)			(4)		739	739			
100206579	HUMBLE	TX		04/22/2025		532	(25)	(25)			(25)		507	507			
100238075	BRISTOL	RI		09/23/2025		715	(23)	(23)			(23)		692	692			
100220470	ORLANDO	FL		07/15/2025		765	(25)	(25)			(25)		740	740			
100236333	DALLAS	TX		09/19/2025		737	(17)	(17)			(17)		720	720			
100149683	ANNA	TX		04/26/2024		752	(15)	(15)			(15)		737	737			
100128005	OXFORD	ME		09/21/2023		625	(2)	(2)			(2)		623	623			
100206468	SKY VALLEY	GA		04/22/2025		721	(29)	(29)			(29)		692	692			
100189155	HENDERSON	NV		01/13/2025		751	(15)	(15)			(15)		736	736			
100205982	RALEIGH	NC		04/15/2025		755	(15)	(15)			(15)		740	740			
100109679	BRENTWOOD	TN		06/22/2023		759	(15)	(15)			(15)		744	744			
100101689	VICTORVILLE	CA		03/31/2023		670	(16)	(16)			(16)		654	654			
100166965	AUSTIN	TX		09/09/2024		896	(23)	(23)			(23)		873	873			
100188579	TOLLESON	AZ		02/10/2025		711	(3)	(3)			(3)		708	708			
100215733	DOUGLASVILLE	GA		06/12/2025		725	(17)	(17)			(17)		708	708			
100204109	HONOLULU	FL		03/28/2025		774	(5)	(5)			(5)		769	769			
100131911	DALLAS	TX		10/13/2023		11,885	(202)	(202)			(202)		11,683	11,683			
100109346	MELISSA	TX		06/12/2023		810	(21)	(21)			(21)		789	789			
100147398	FIREBAUGH	CA		06/08/2024		519	(50)	(50)			(50)		469	469			
100209559	LAKELAND	FL		04/29/2025		711	(17)	(17)			(17)		694	694			
100238085	KELSEVILLE	CA		10/03/2025		1,720	(74)	(74)			(74)		1,646	1,646			
100255560	RICHMOND	TX		11/24/2025		1,039	(31)	(31)			(31)		1,008	1,008			
100115861	PUEBLO WEST	CO		07/20/2023		967	(3)	(3)			(3)		964	964			
100154648	DADEVILLE	AL		07/19/2024		778	(35)	(35)			(35)		743	743			
100204478	BEALS	ME		04/04/2025		751	(26)	(26)			(26)		725	725			
100148187	PITTSBURGH	PA		04/12/2024		805	(9)	(9)			(9)		796	796			
100255944	TUCSON	AZ		11/24/2025		748	(26)	(26)			(26)		722	722			
100253633	ATLANTA	GA		10/30/2025		1,229	(30)	(30)			(30)		1,199	1,199			
100166266	ORLANDO	FL		12/27/2024		5,839	(184)	(184)			(184)		5,655	5,655			
100083232	ATWATER	CA		05/10/2022		1,196	(20)	(20)			(20)		1,176	1,176			
100171632	BELLINGHAM	WA		10/16/2024		1,674	(28)	(28)			(28)		1,646	1,646			
100076341	MIAMI	FL		01/07/2022		1,598	(33)	(33)			(33)		1,475	1,475			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100192628	FRESNO	CA		02/10/2025		686	(16)				(16)		680		680		
100261225	PITTSBURGH	PA		12/05/2025		1,250	(4)				(4)		1,246		1,246		
100090693	TOMBALL	TX		12/28/2022		471	(24)				(24)		447		447		
100202932	PHOENIX	AZ		07/11/2025		724	(34)				(34)		690		690		
100098903	PALOS HILLS	IL		01/30/2023		562	(6)				(6)		556		556		
100192594	SANIT AUGUSTINE	FL		12/12/2024		1,382	(46)				(46)		1,336		1,336		
100142893	HARTFORD	CT		02/09/2024		752	(19)				(19)		733		733		
100089264	ELGIN	IL		01/26/2023		729	(5)				(5)		724		724		
100186072	FEDWOOD CITY	CA		01/31/2025		6,546	(134)				(134)		6,412		6,412		
100091975	SUMNERVILLE	SC		02/22/2023		928	(1)				(1)		927		927		
100228972	NEW BRUNSWICK	NJ		06/12/2025		1,425	(39)				(39)		1,386		1,386		
100202652	CALIBUCK	ID		03/24/2025		757	(12)				(12)		745		745		
100079641	BOLINGBROOK	IL		04/08/2022		1,271	(32)				(32)		1,239		1,239		
100079942	CYPRESS	TX		04/25/2022		1,309	(70)				(70)		1,239		1,239		
100137660	RALEIGH	NC		12/08/2023		1,002	(5)				(5)		997		997		
100228930	HOUSTON	TX		06/10/2025		2,297	(73)				(73)		2,224		2,224		
100049574	STAFFORD	VA		11/20/2020		1,948	17				17		1,365		1,365		
100202643	CHARLOTTE	NC		03/24/2025		774	(13)				(13)		761		761		
100218158	MOXINEY	TX		07/22/2025		911	(38)				(38)		873		873		
100101940	CONROE	TX		04/06/2023		552	(39)				(39)		513		513		
100273777	COOKE	FL		01/23/2026		386	(15)				(15)		371		371		
100159443	LANCASTER	CA		07/15/2024		3,465	(68)				(68)		3,387		3,387		
100119828	MANVILLE	NJ		08/08/2023		777	(8)				(8)		769		769		
100067744	CINCINNATI	KY		09/23/2021		1,552	(55)				(55)		1,497		1,497		
100219615	WINTER GARDEN	FL		07/07/2025		1,700	(21)				(21)		1,679		1,679		
100064874	DENVER	CO		07/14/2021		1,697	(56)				(56)		1,641		1,641		
100244733	RAYVILLE	MO		09/29/2025		8,489	(345)				(345)		8,144		8,144		
100150966	GASTONIA	NC		05/08/2024		1,445	(25)				(25)		1,420		1,420		
100254321	HORSHAM	PA		11/06/2025		641	(15)				(15)		626		626		
100166279	CHESTER	MO		09/09/2024		723	(17)				(17)		706		706		
100120761	HELEN	GA		08/25/2023		737	(21)				(21)		716		716		
100203820	ORLANDO	FL		03/28/2025		4,968	(60)				(60)		4,908		4,908		
100156654	MOORE	NY		06/27/2024		804	(14)				(14)		790		790		
100215395	BODI RATON	FL		06/12/2025		440	(17)				(17)		423		423		
100156688	CASSELBERRY	FL		06/24/2024		2,254	(46)				(46)		2,208		2,208		
100238965	TEHRLE	GA		09/23/2025		701	(27)				(27)		674		674		
100238575	EDISON	NJ		09/19/2025		705	(21)				(21)		684		684		
100146532	CHATTANOOGA	TN		04/12/2024		2,946	(28)				(28)		2,918		2,918		
100147276	KENNESWICK	VA		03/28/2024		726	(18)				(18)		708		708		
100048731	ROYAL PALM BEACH	FL		11/20/2020		838	79				79		917		917		
100243320	FAIRFAX	CA		09/26/2025		2,090	(94)				(94)		1,996		1,996		
100172513	LAWRENCEVILLE	GA		10/23/2024		2,148	(35)				(35)		2,113		2,113		
100272905	MERIDIAN	ID		01/08/2026		646	(16)				(16)		630		630		
100114796	BERLIN	MA		07/10/2023		1,707	(8)				(8)		1,699		1,699		
100142065	RICHMOND	TX		02/29/2024		1,735	(35)				(35)		1,700		1,700		
100170303	DALLAS	TX		10/08/2024		14,637	(505)				(505)		14,132		14,187		55
100228108	SAVANNAH	GA		06/07/2025		508	(13)				(13)		495		495		
100243304	HOSCHTON	GA		09/26/2025		1,220	(39)				(39)		1,181		1,181		
100207413	FOREY	TX		04/29/2025		742	(8)				(8)		734		734		
100186593	RIO RANCHO	NM		12/30/2024		718	(18)				(18)		700		700		
100180771	PUNTA GORDA	FL		11/26/2024		732	(32)				(32)		700		700		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100236376	GOOD YEAR	AZ		09/12/2025		1,352		(48)			(48)		1,304				
100211634	BIG BEAR LAKE	CA		05/16/2025		688		(33)			(33)		665				
100180270	CHICAGO	IL		11/25/2024		1,381		(7)			(7)		1,374				
100265479	OXFORD	ME		12/19/2025		444		(21)			(21)		423				
100115308	INDIO	CA		07/17/2023		668		(11)			(11)		657				
100229011	FORT WORTH	TX		06/14/2025		665		(25)			(25)		640				
100264941	EL CAJON	CA		12/17/2025		479		(23)			(23)		456				
100244865	PHARR	TX		09/29/2025		2,542		(82)			(82)		2,460				
100229070	ORLAND BEACH	FL		06/14/2025		750		(16)			(16)		734				
100184387	MIAMI LAKES	FL		12/16/2024		708		(8)			(8)		700				
100151940	PATERSON	NJ		06/14/2024		688		(34)			(34)		664				
100064645	KNIGHTDALE	NC		07/01/2021		1,095		18			18		1,114				
100148152	SAN MARCOS	TX		05/15/2024		759		(19)			(19)		740				
100244878	DAYTONA BEACH	FL		09/29/2025		727		(31)			(31)		696				
100170196	ANNA	TX		10/08/2024		2,847		(69)			(69)		2,778				
100147889	WESLEY CHAPEL	FL		04/08/2024		10,868		(120)			(120)		10,748				
100156162	NIBLEY	UT		06/20/2024		716		(15)			(15)		701				
100193031	GREENWOOD	IN		02/10/2025		709		(12)			(12)		697				
100169045	CELINA	TX		09/27/2024		2,022		(71)			(71)		1,951				
100109192	HOUSTON	TX		07/21/2023		905		(51)			(51)		854				
100049627	SIMI VALLEY	CA		11/20/2020		2,975		(103)			(103)		2,872				
100076637	MANCHESTER	CT		12/30/2021		2,408		(104)			(104)		2,304				
100206299	PORTLAND	OR		04/17/2025		1,548		(49)			(49)		1,499				
100246314	MERCED	CA		10/10/2025		751		(21)			(21)		730				
100169452	SHELTON	VA		09/30/2024		674		(25)			(25)		649				
100193866	BREWSTER	NY		02/10/2025		736		(6)			(6)		730				
100129990	DUENIEG	MO		09/29/2023		769		(4)			(4)		765				
100219867	CAMERON PARK	CA		07/07/2025		618		(22)			(22)		596				
100189887	LUDINGTON	MI		01/21/2025		749		(15)			(15)		734				
100164566	CHARLOTTE	NC		06/21/2024		1,557		(34)			(34)		1,523				
100236251	ROCHESTER HILLS	MI		09/10/2025		593		(23)			(23)		570				
100160862	PHOENIX	AZ		07/24/2024		2,045		(44)			(44)		2,001				
100167455	ALBUQUERQUE	NM		09/16/2024		943		(29)			(29)		914				
100191022	MIAMI	FL		01/29/2025		866		(15)			(15)		851				
100226945	WINTERVILLE	NC		07/30/2025		686		(21)			(21)		667				
100216413	WEST RICHLAND	VA		06/20/2025		726		(21)			(21)		705				
100206857	SAINT PETERSBURG	FL		04/24/2025		601		(28)			(28)		573				
100257185	SALISBURY	MA		11/26/2025		686		(2)			(2)		686				
100161033	DEBARY	FL		07/24/2024		771		(16)			(16)		755				
100175188	NORTH LAS VEGAS	NV		11/05/2024		940		(2)			(2)		938				
100186518	TAIAPA	FL		07/08/2025		729		(24)			(24)		705				
100190673	ALBUIN	VA		01/28/2025		1,734		(1)			(1)		1,733				
100202068	NASHVILLE	TN		03/18/2025		771		(19)			(19)		752				
100218677	PHOENIX	AZ		06/27/2025		738		(15)			(15)		723				
100244536	BOZEMAN	MT		09/29/2025		963		(35)			(35)		928				
100161155	KYLE	TX		07/24/2024		713		(17)			(17)		696				
100185220	STERLING HEIGHTS	MI		01/24/2025		1,252		(41)			(41)		1,211				
100190105	MODESTO	CA		01/21/2025		955		(34)			(34)		921				
100110480	MODESTO	CA		06/30/2023		851		(15)			(15)		836				
100200306	HOUSTON	TX		03/07/2025		5,178		(128)			(128)		5,050				
100148531	CHATTANOOGA	TN		04/12/2024		2,578		(37)			(37)		2,541				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023532	ORLANDO	FL		06/29/2025		394		(28)			(28)		566				
10004339	SACRAMENTO	CA		08/19/2020		1,485		(100)			(100)		1,385				
10008165	SOUTH OZONE PARK	NY		03/24/2022		1,285		(21)			(21)		1,264				
10013743	PHOENIX	AZ		01/11/2024		580		(19)			(19)		561				
10014432	RALEIGH	NC		03/13/2024		786		(6)			(6)		780				
10024558	HUNTSVILLE	UT		10/06/2025		688		(34)			(34)		634				
10009176	PAVISON	AZ		03/07/2023		622		(13)			(13)		609				
10018630	ARLINGTON	VA		12/30/2024		780		(11)			(11)		769				
10022602	AUSTIN	TX		07/30/2025		859		(31)			(31)		828				
100152815	SHELLEVILLE	GA		05/22/2024		535		(22)			(22)		513				
10021873	ELK RIDGE	MD		06/27/2025		765		(8)			(8)		757				
10015374	GARLAND	TX		05/31/2024		663		(41)			(41)		622				
100215811	BETHEL	ME		06/12/2025		11,569		(386)			(386)		11,183				
100221188	CREDNOR	NC		07/21/2025		1,388		(29)			(29)		1,339				
100218599	HINSDALE	IL		06/27/2025		677		(22)			(22)		655				
100151875	TUCKER	GA		05/10/2024		567		(29)			(29)		538				
100164750	RIVERVIEW	FL		06/26/2024		14,805		(339)			(339)		14,466				
100110199	DURHAM	NC		06/30/2023		871		(3)			(3)		868				
100210679	LAND O LAKES	FL		05/15/2025		715		(30)			(30)		685				
100243272	PACIFIC	WA		09/26/2025		652		(27)			(27)		625				
100237976	LANDSALE	PA		10/10/2025		364		(16)			(16)		348				
100236192	MURPHY	TX		09/10/2025		1,708		(42)			(42)		1,666				
100214890	ANDERSON	SC		06/06/2025		2,289		(67)			(67)		2,222				
100220664	LAKE WORTH	FL		07/17/2025		1,009		(34)			(34)		975				
100157094	PORT SAINT LUCIE	FL		02/20/2025		717		(16)			(16)		701				
100186512	SAINT LOUIS	MO		07/08/2025		791		(22)			(22)		769				
100156567	CHARLOTTE	NC		06/24/2024		938		(18)			(18)		920				
100169238	KINSTON	NY		09/27/2024		654		(31)			(31)		623				
100135008	RIVERDALE	UT		10/30/2023		701		(3)			(3)		698				
100235819	PHOENIX	AZ		09/04/2025		1,249		(50)			(50)		1,199				
100109680	SILVERTON	OR		06/16/2023		837		(20)			(20)		817				
100043851	E PALO ALTO	CA		08/19/2020		1,563		(22)			(22)		1,541				
100247827	LOVELAND	CO		10/29/2025		782		(26)			(26)		756				
100090361	CHARLOTTE	NC		02/03/2023		693		(21)			(21)		672				
100151111	ACKWORTH	GA		05/08/2024		757		(18)			(18)		739				
100055282	DOUGLAS	MI		03/23/2021		1,204		(66)			(66)		1,138				
100143331	PORTLAND	OR		02/16/2024		821		(12)			(12)		809				
100211428	HOUSTON	TX		05/16/2025		883		(29)			(29)		854				
100166066	WATERBURY	CT		09/06/2024		1,558		(25)			(25)		1,533				
100163213	ROSEMAD	CA		08/13/2024		679		(41)			(41)		638				
100194685	LITITZ	PA		02/21/2025		807		(1)			(1)		806				
100190148	CATONSVILLE	MD		01/21/2025		807		(1)			(1)		806				
100215885	LAS VEGAS	NV		06/12/2025		679		(16)			(16)		663				
100110001	BERKELEY TOWNSHIP	NJ		06/22/2023		778		(17)			(17)		761				
100132034	DAVENSVILLE	GA		10/13/2023		781		(5)			(5)		776				
100147820	FERRIS	TX		04/08/2024		1,683		(21)			(21)		1,662				
100192891	HENDERSON	NV		02/10/2025		713		(19)			(19)		694				
100254205	MORRISVILLE	NC		11/06/2025		734		(26)			(26)		708				
100234730	WEST PARK	FL		08/28/2025		649		(31)			(31)		618				
100255841	NORTH RICHLAND HILLS	TX		11/24/2025		1,079		(32)			(32)		1,047				
100195163	WEST VALLEY CITY	UT		02/24/2025		712		(16)			(16)		696				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100168434	PHILADELPHIA	PA		09/25/2024		703		(22)			(22)		681				
100198305	ROUND ROCK	TX		02/28/2025		1,771		(42)			(42)		1,729				
100148307	LEANDER	TX		04/12/2024		857		(3)			(3)		854				
100253361	HACKENSACK	NJ		10/30/2025		723		(24)			(24)		699				
100101676	ORANGE PARK	FL		04/06/2023		4,991		(13)			(13)		4,978				
100157671	YORBA LINDA	CA		06/28/2024		826		(7)			(7)		819				
100200177	KISSIMEE	FL		03/07/2025		785		(14)			(14)		771				
100067664	SUGAR LAND	TX		09/23/2021		1,733		(31)			(31)		1,702				
100168699	OSHEGO	IL		11/08/2024		747		(21)			(21)		726				
100169622	OSHEGO	IL		11/08/2024		747		(21)			(21)		726				
100245069	GREENVILLE	SC		10/03/2025		89,752		(3,067)			(3,067)		86,685				
100228359	MANASSAS	VA		08/11/2025		2,155		(25)			(25)		2,130				
100049435	BROOKLYN	NY		11/20/2020		1,538		(73)			(73)		1,465				
100219916	DENTON	TX		07/08/2025		2,812		(74)			(74)		2,738				
100221113	DENTON	TX		07/21/2025		2,802		(64)			(64)		2,738				
100254571	CORVALLIS	OR		11/07/2025		772		(14)			(14)		758				
100134854	EDEN	UT		10/30/2023		529		(24)			(24)		505				
100238380	TAMPA	FL		09/19/2025		1,316		(62)			(62)		1,254				
100151724	LOS ANGELES	CA		05/10/2024		609		(31)			(31)		578				
100246183	WOODSTOCK	GA		10/08/2025		688		(31)			(31)		657				
100164692	TOSHAWNA	PA		08/28/2024		5,609		(144)			(144)		5,465				
100144371	MILTON	GA		03/07/2024		3,288		(13)			(13)		3,275				
100168435	ARCOLA	TX		09/25/2024		909		(3)			(3)		906				
100194909	ROYAL	AR		04/24/2024		783		(9)			(9)		774				
100165697	LAS VEGAS	NV		09/06/2024		473		(36)			(36)		437				
100255660	HENDERSON	NV		10/30/2025		747		(23)			(23)		724				
100220383	MERCED	CA		07/18/2025		734		(18)			(18)		716				
100096008	SANFORD	FL		04/06/2023		431		(19)			(19)		412				
100175237	WASILLA	AK		11/05/2024		10,768		(134)			(134)		10,634				
100160171	SANT PETERSBURG	FL		07/18/2024		710		(15)			(15)		695				
100175519	BIG BEAR LAKE	CA		12/23/2024		733		(20)			(20)		713				
100165416	NEW ORLEANS	LA		08/29/2024		715		(14)			(14)		701				
100167045	LAKELAND	FL		09/13/2024		670		(53)			(53)		617				
100151484	HUTTO	TX		05/10/2024		479		(11)			(11)		468				
100150614	MESQUITE	TX		05/03/2024		815		(9)			(9)		806				
100161165	NILES	IL		07/25/2024		505		(14)			(14)		491				
100115667	BEAUMONT	CA		07/20/2023		914		(9)			(9)		905				
100143235	MERCED	CA		02/16/2024		888		(4)			(4)		884				
100162570	TUSCON	AZ		06/12/2024		1,052		(12)			(12)		1,040				
100156372	MADERA	CA		07/25/2024		750		(26)			(26)		724				
100246012	BEACH PARK	IL		10/07/2025		1,762		(21)			(21)		1,741				
100174312	HOT SPRINGS	AR		10/31/2024		2,779		(64)			(64)		2,715				
100173119	GEORGETOWN	TX		10/30/2024		3,701		(38)			(38)		3,663				
100167440	GRATON	WA		09/16/2024		3,298		(6)			(6)		3,292				
100160190	DAQUILA	GA		07/18/2024		638		(11)			(11)		627				
100226518	SOUTHPORT	NC		08/11/2025		538		(26)			(26)		512				
100196959	HAIALEAH	FL		07/17/2025		729		(34)			(34)		695				
100202479	COLUMBIA	SC		03/21/2025		727		(17)			(17)		710				
100220375	CHRISTIANSBURG	VA		07/18/2025		710		(24)			(24)		686				
100254586	JERSEY CITY	NJ		11/07/2025		1,075		(22)			(22)		1,053				
100099777	TRENTON	NJ		02/28/2023		737		(13)			(13)		724				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173361	AUSTIN	TX		10/30/2024		10,153		(230)			(230)		9,903	9,903			
100215492	SUGARLOF	CA		06/12/2025		693		(22)			(22)		671	671			
100044892	TALLAHASSEE	FL		11/20/2020		1,355		(91)			(91)		1,264	1,264			
100209365	MARIANA	AZ		04/29/2025		1,064		(36)			(36)		1,028	1,028			
100071913	ARLINGTON	VA		11/19/2021		1,374		(124)			(124)		1,250	1,250			
100132625	CLEARWATER	FL		11/03/2023		450		(5)			(5)		445	445			
100162635	NORTH BRANSWICK	NJ		06/12/2024		664		(17)			(17)		647	647			
100244842	FENTON	MO		09/29/2025		459		(21)			(21)		438	438			
100214272	BLAINE	WA		05/30/2025		794		(1)			(1)		793	793			
100102317	KISSIMEE	FL		06/22/2023		652		(20)			(20)		632	632			
100065506	WINCHESTER	MA		07/28/2021		1,915		(28)			(28)		1,887	1,887			
100156905	PHILADELPHIA	PA		06/27/2024		665		(15)			(15)		650	650			
100244633	ALBANY	CA		09/29/2025		703		(31)			(31)		672	672			
100255905	ATLANTA	GA		11/24/2025		740		(26)			(26)		714	714			
100253095	SAINT CHARLES	IL		10/30/2025		2,310		(80)			(80)		2,230	2,230			
100165389	SAVANNAH	GA		08/29/2024		735		(13)			(13)		722	722			
100023988	DOINEY	CA		09/20/2018		1,152		73			73		1,225	1,225			
100136402	BERTHOUD	CO		11/20/2023		1,973		(6)			(6)		1,967	1,967			
100081492	LAKEWOOD	CO		03/18/2022		1,547		(3)			(3)		1,544	1,544			
100182181	NAVASA	NC		12/12/2024		738		(1)			(1)		737	737			
100076774	SILVER SPRING	MD		12/27/2021		1,406		(53)			(53)		1,353	1,353			
100214014	ST AUGUSTINE	FL		05/29/2025		774		(14)			(14)		760	760			
100176552	CHELSEA	MA		11/21/2024		824		(9)			(9)		815	815			
100155223	VALPARICO	FL		07/19/2024		534		(46)			(46)		488	488			
100188596	EUGENE	OR		02/10/2025		905		(42)			(42)		863	863			
100057567	FT LAUDERDALE	FL		06/30/2021		825		(22)			(22)		803	803			
100130025	TACOMA	WA		09/28/2023		997		(55)			(55)		942	942			
100268675	RIDGECREST	CA		12/29/2025		489		(15)			(15)		474	474			
100086223	KENWIL	NJ		10/17/2022		887		(16)			(16)		871	871			
100253754	BUDA	TX		10/30/2025		760		(19)			(19)		741	741			
100228326	SPRINGFIELD	VA		06/11/2025		699		(24)			(24)		675	675			
100220278	HUDSON	NY		07/18/2025		788		(6)			(6)		780	780			
100221518	PORT ST. LUCIE	FL		07/22/2025		2,288		(71)			(71)		2,217	2,217			
100162315	LILBURN	GA		06/05/2024		722		(17)			(17)		705	705			
100147983	CHESAPEAKE	VA		04/10/2024		646		(1)			(1)		645	645			
100134041	HIGHLAND MILLS	NY		10/25/2023		678		(21)			(21)		657	657			
100268619	CONCORD	NC		12/29/2025		521		(11)			(11)		510	510			
100268689	PITTSBURGH	PA		12/29/2025		522		(11)			(11)		511	511			
100213779	PENSACOLA	FL		05/29/2025		2,829		(64)			(64)		2,765	2,765			
100234710	SAINT GEORGE	UT		06/28/2025		673		(29)			(29)		644	644			
100213891	CHARLES TOWN	WV		09/29/2025		757		(15)			(15)		742	742			
100244794	ARLINGTON	VA		09/29/2025		792		(15)			(15)		777	777			
100151662	PALM DESERT	CA		05/10/2024		675		(24)			(24)		651	651			
100268687	ORO VALLEY	AZ		12/29/2025		550		(2)			(2)		548	548			
100181625	ORLANDO	FL		12/06/2024		705		(19)			(19)		686	686			
100145853	LAS VEGAS	NV		03/15/2024		3,799		(308)			(308)		3,491	3,491			
100201129	TACOMA	WA		03/12/2025		921		(32)			(32)		889	889			
100202082	WESLEY CHAPEL	FL		07/14/2025		594		(17)			(17)		577	577			
100226903	SELBYVILLE	DE		07/30/2025		3,390		(106)			(106)		3,284	3,284			
100210197	WICHITA	KS		06/07/2025		723		(16)			(16)		707	707			
100084739	DEBARY	FL		06/02/2022		793		(42)			(42)		751	751			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100166983	SANTA ROSA	CA		09/13/2024		773		(17)			(17)		756	756			
100193787	ROEDERS	AR		02/10/2025		686		(10)			(10)		676	676			
100148094	DRIPPING SPRINGS	TX		04/10/2024		10,870		(146)			(146)		10,724	10,724			
100219126	HOBBS SOUND	FL		06/27/2025		732		(10)			(10)		722	722			
100167560	RICHMOND	TX		09/19/2024		578		(14)			(14)		564	564			
100192359	WAXAHACHE	TX		12/12/2024		717		(15)			(15)		702	702			
100219529	PINEHURST	NC		07/07/2025		609		(22)			(22)		587	587			
100066882	WASHINGTON	DC		08/02/2021		1,229		(3)			(3)		1,226	1,226			
100247377	HARLINGEN	TX		10/24/2025		982		(4)			(4)		978	978			
100168426	DUPHAM	NC		09/25/2024		788		(19)			(19)		769	769			
100147768	LAS VEGAS	NV		04/08/2024		1,593		(21)			(21)		1,572	1,572			
100167659	MCKINNEY	TX		09/19/2024		2,441		(54)			(54)		2,387	2,387			
100277557	COKEVILLE	TN		02/11/2026		243		(9)			(9)		234	234			
100175457	BAKERSFIELD	CA		12/23/2024		718		(13)			(13)		705	705			
100053546	RIGHTON PARK	IL		03/23/2021		1,422		(104)			(104)		1,318	1,318			
100194512	PITTSBURGH	PA		02/14/2025		2,152		(55)			(55)		2,097	2,097			
100261451	SPRINGFIELD	VA		12/09/2025		732		(19)			(19)		713	713			
100166025	ROCKWALL	TX		09/06/2024		908		(25)			(25)		883	883			
100152373	N LAS VEGAS	NV		05/17/2024		8,888		(192)			(192)		8,696	8,696			
100198512	CALIFORNIA	MD		02/28/2025		779		(7)			(7)		772	772			
100119515	SUPRISE	AZ		07/31/2023		738		(10)			(10)		728	728			
100160392	PACKWOOD	VA		07/24/2024		729		(19)			(19)		710	710			
100154582	SILVER SPRING	MD		06/14/2024		722		(12)			(12)		710	710			
100176956	ATLANTA	GA		11/15/2024		681		(34)			(34)		647	647			
100253976	LIHUE	HI		10/30/2025		787		(20)			(20)		767	767			
100257054	YOUNGTOWN	AZ		11/26/2025		786		(20)			(20)		768	768			
100156371	ROCKPORT	TX		07/25/2024		707		(19)			(19)		688	688			
100246635	MANCHESTER	CT		10/15/2025		692		(14)			(14)		678	678			
100253970	MARIETTA	GA		10/30/2025		797		(19)			(19)		778	778			
100108031	VISALIA	CA		05/25/2023		814		(12)			(12)		802	802			
100162592	DAVISONVILLE	GA		08/12/2024		1,788		(20)			(20)		1,768	1,768			
100254008	ROUND ROCK	TX		10/30/2025		804		(18)			(18)		786	786			
100189152	TULARE	CA		01/13/2025		790		(5)			(5)		785	785			
100162682	REEDVILLE	VA		12/12/2024		749		(13)			(13)		736	736			
100175332	PELUEVILLE	TX		11/05/2024		906		(2)			(2)		904	904			
100253163	SIMI VALLEY	CA		10/30/2025		708		(28)			(28)		680	680			
100115889	CORPUS CHRISTI	TX		07/20/2023		1,246		(17)			(17)		1,229	1,229			
100166108	NORTH RICHLAND HILLS	TX		09/09/2024		775		(19)			(19)		756	756			
100102421	RICHMOND	TX		06/07/2023		773		(46)			(46)		727	727			
100067387	SAN JOSE DEL CABO	MEX		08/13/2021		2,267							2,267	2,267			
100049543	RIALTO	CA		11/20/2020		1,044		36			36		1,080	1,080			
100147842	SANT CHARLES	IL		04/08/2024		654		(10)			(10)		644	644			
100182191	CRISTOFVAL	TX		12/12/2024		630		(19)			(19)		611	611			
100160042	EUREKA	CA		07/17/2024		742		(11)			(11)		731	731			
100117584	HERITMAN	UT		07/20/2023		814		(13)			(13)		801	801			
100043570	SALUIS	MA		08/13/2020		773		(50)			(50)		723	723			
100206777	NORTH LAS VEGAS	NV		04/23/2025		821		(31)			(31)		790	790			
100162581	LANTANA	TX		06/12/2024		7,333		(128)			(128)		7,205	7,205			
100166108	CONVERS	GA		09/09/2024		790		(16)			(16)		774	774			
100129287	LAS VEGAS	NV		09/25/2023		790		(2)			(2)		788	788			
100274000	ORLANDO	FL		01/26/2026		928		(22)			(22)		906	906			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100189175	DAVISONVILLE	GA		01/13/2025		655		(23)			(23)		632				
100148503	MASCOFFE	FL		04/12/2024		732		(19)			(19)		713				
100172447	STEPHENS CITY	VA		10/23/2024		48,591		(949)			(949)		47,642				
100102164	LOS ANGELES	CA		04/14/2023		832		(10)			(10)		822				
100277556	SPOKANE	WA		02/13/2026		239		(7)			(7)		232				
100057244	RANCHO CUCAMONGA	CA		06/19/2021		1,457		(49)			(49)		1,408				
100219706	THE VILLAGES	FL		07/07/2025		1,097		(39)			(39)		1,058				
100177369	WINCHESTER	MA		01/16/2025		771		(28)			(28)		743				
100137760	DURHAM	NC		12/08/2023		1,416		(28)			(28)		1,388				
100244755	JONES	MI		09/29/2025		752		(17)			(17)		735				
100247668	CANTON	OH		10/29/2025		779		(26)			(26)		753				
100155836	MOX INEY	TX		06/17/2024		736		(17)			(17)		719				
100146892	MOX INEY	TX		03/26/2024		1,537		(11)			(11)		1,526				
100147797	HOUSTON	TX		04/08/2024		791		(9)			(9)		782				
100089248	NEW BRITAIN	CT		01/28/2023		705		(15)			(15)		690				
100143290	HARRISBURG	NC		02/16/2024		1,016		(23)			(23)		993				
100172238	CANON CITY	CO		10/21/2024		775		(25)			(25)		750				
100170163	CLAYTON	CA		10/08/2024		797		(22)			(22)		775				
100085144	SACRAMENTO	CA		09/21/2022		883		(4)			(4)		879				
100165561	AUBREY	TX		08/29/2024		831		(3)			(3)		828				
100065023	SOMERSWORTH	NH		07/14/2021		1,643		(50)			(50)		1,593				
100171615	ALLENDALE	PA		10/17/2024		746		(27)			(27)		719				
100190712	HOUSTON	TX		01/28/2025		1,003		(12)			(12)		991				
100244498	HEINICO	NC		09/29/2025		791		(20)			(20)		771				
100255621	MERGED	CA		11/24/2025		1,052		(25)			(25)		1,027				
100267038	GEORGETOWN	TX		12/23/2025		786		(15)			(15)		773				
100277195	DEERFIELD BEACH	FL		02/10/2026		251		(4)			(4)		247				
100199114	FORT MYERS	FL		03/03/2025		485		(23)			(23)		462				
100140011	YAPHANK	NY		01/09/2024		612		(13)			(13)		599				
100189254	CHARLOTTE	NC		01/13/2025		746		(16)			(16)		730				
100272822	WILMINGTON	DE		01/15/2026		216		(10)			(10)		206				
100154585	GREENVILLE	SC		06/14/2024		689		(44)			(44)		645				
100154746	HESPERIA	CA		07/19/2024		839		(2)			(2)		837				
100182221	SPRING LAKE	NJ		12/12/2024		700		(16)			(16)		684				
100211656	ANGER	NC		05/19/2025		1,181		(5)			(5)		1,176				
100244618	MIDLAND	TX		09/29/2025		650		(28)			(28)		622				
100153920	OCALA	FL		05/22/2024		700		(26)			(26)		674				
100186260	FOLSOM	CA		12/27/2024		1,732		(9)			(9)		1,723				
100151332	SANT GEORGE ISLAND	FL		05/10/2024		846		(6)			(6)		840				
100210335	PHOENIX	AZ		05/09/2025		654		(27)			(27)		627				
100149728	TRENTON	NJ		04/26/2024		715		(13)			(13)		702				
100151432	MELBOURNE	AUS		05/10/2024		718		(16)			(16)		702				
100268613	LITTLE ELIJAH	TX		12/29/2025		517		(8)			(8)		509				
100169642	STOCKTON	CA		09/30/2024		718		(21)			(21)		697				
100169056	PHOENIX	AZ		09/27/2024		741		(21)			(21)		720				
100157478	FAVETTEVILLE	NC		02/20/2025		946		(17)			(17)		929				
100210263	STANARDSVILLE	VA		05/09/2025		704		(6)			(6)		698				
100246641	KISSIMEE	FL		10/15/2025		951		(34)			(34)		917				
100173603	VENUS	TX		10/30/2024		818		(11)			(11)		807				
100195302	CONWAY	NH		12/20/2024		768		(9)			(9)		759				
100254241	WILMINGTON	DE		11/06/2025		727		(23)			(23)		704				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100254242	WILMINGTON	DE		11/06/2025		727		(23)			(23)		704		704		
100149887	COLUMBIAH	TN		04/29/2024		699		(18)			(18)		681		681		
100057511	GARFIELD	NJ		06/30/2021		2,141		(42)			(42)		2,099	2,099			
100153862	IRVINGTON	NJ		06/05/2024		782		(4)			(4)		778		778		
100081299	LAS VEGAS	NV		03/18/2022		1,345		(6)			(6)		1,339	1,339			
100143699	DUBLIN	CA		02/22/2024		482		(27)			(27)		455	455			
100150597	SOUTH ELGIN	IL		05/08/2024		738		(19)			(19)		719	719			
100168027	HOUSTON	TX		09/20/2024		792		(8)			(8)		784	784			
100186032	HOUSTON	TX		09/20/2024		792		(8)			(8)		784	784			
100201133	RICHARDSON	TX		03/12/2025		758		(25)			(25)		733	733			
100076115	LEHI	UT		01/07/2022		1,485		(32)			(32)		1,453	1,453			
100216057	DELAND	FL		06/17/2025		469		(20)			(20)		449	449			
100109245	HOLLYWOOD	FL		07/21/2023		1,382		(58)			(58)		1,324	1,324			
100115334	BOYNTON BEACH	FL		07/17/2023		842		(3)			(3)		839	839			
100150638	SOLIDARIDAD	MEX		05/03/2024		687							687	687			
100244821	SHASTA LAKE	CA		09/29/2025		776		(19)			(19)		757	757			
100244874	HONOLULU	HI		09/29/2025		769		(12)			(12)		757	757			
100144127	RICHMOND	TX		03/07/2024		790		(3)			(3)		787	787			
100098243	FULSHEAR	TX		01/26/2023		768		(8)			(8)		760	760			
100172582	PORTLAND	OR		10/23/2024		6,018		(131)			(131)		5,887	5,887			
100244893	TUCSON	AZ		09/29/2025		842		(30)			(30)		812	812			
100253723	LOUISVILLE	KY		10/30/2025		797		(20)			(20)		777	777			
100186744	PHOENIX	AZ		12/31/2024		716		(17)			(17)		699	699			
100194463	MORROSS	GA		02/14/2025		899		(24)			(24)		875	875			
100142222	CHARLESTON	SC		03/07/2024		1,157		(13)			(13)		1,144	1,144			
100143122	ACWORTH	GA		02/16/2024		673		(20)			(20)		653	653			
100169825	PEORIA	AZ		09/30/2024		690		(21)			(21)		669	669			
100261676	ELKIN	NC		12/12/2025		811		(21)			(21)		790	790			
100090117	LAKEHILLS	TX		01/13/2023		8,374		(329)			(329)		8,045	8,045			
100747171	YORKVILLE	IL		12/09/2021		1,410		(64)			(64)		1,346	1,346			
100169746	VALRICO	FL		09/30/2024		770		(21)			(21)		749	749			
100200675	EMERATA	VA		03/11/2025		801		(14)			(14)		787	787			
100155587	EDISON	NJ		06/17/2024		784		(14)			(14)		770	770			
100158085	DECATUR	GA		07/09/2024		773		(3)			(3)		770	770			
100261437	GALLATIN	TN		12/09/2025		643		(30)			(30)		613	613			
100146862	ZEPHYRHILLS	FL		03/26/2024		722		(11)			(11)		711	711			
100254323	MOOREHEAD CITY	NC		11/06/2025		711		(20)			(20)		691	691			
100261623	KATY	TX		12/15/2025		434		(14)			(14)		420	420			
100048371	FREERHOLD	NJ		11/20/2020		1,516		(90)			(90)		1,426	1,426			
100254347	MAVELOVER	AR		11/17/2025		999		(36)			(36)		963	963			
4010060064	TRENTON	NJ		02/29/2024		698		(12)			(12)		686	686			
100119220	PERTH AMBOY	NJ		07/31/2023		1,027		(14)			(14)		1,013	1,013			
100175346	MIRLE BEACH	SC		11/05/2024		902		(6)			(6)		896	896			
100219393	SALEN	OR		07/07/2025		734		(26)			(26)		708	708			
100110374	CENTREVILLE	VA		06/30/2023		584		(2)			(2)		582	582			
10073945	PHOENIX	AZ		04/08/2022		1,333		(65)			(65)		1,288	1,288			
100253200	BOYNTON BEACH	FL		10/30/2025		1,443		(42)			(42)		1,401	1,401			
100142515	FORT LAUDERDALE	FL		02/08/2024		829		(2)			(2)		827	827			
100192826	NEWARK	NJ		02/10/2025		879		(12)			(12)		867	867			
100180162	HOUSTON	TX		11/25/2024		530		(19)			(19)		511	511			
100228460	GRAND JUNCTION	CO		06/11/2025		649		(19)			(19)		630	630			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100238344	SAINT LOUIS	MO		09/19/2025		655		(25)			(25)		630		630		
100255913	MOULTON	CA		11/24/2025		726		(15)			(15)		711		711		
100237000	ARPLETON	MI		09/12/2025		11,934		(20)			(20)		11,914		11,914		
100267228	BELLA VISTA	AR		12/24/2025		225		(7)			(7)		218		218		
100148040	ROUND ROCK	TX		04/10/2024		1,244		(5)			(5)		1,239		1,239		
100253193	COLUMBUS	OH		10/30/2025		762		(19)			(19)		743		743		
100273015	NEWAYGO	MI		01/15/2026		239		(9)			(9)		230		230		
100067678	ALOHA	OR		09/23/2021		1,758		(31)			(31)		1,727		1,727		
100147546	PUNTA GORDA	FL		04/03/2024		818		(28)			(28)		790		790		
100212437	KATY	TX		07/22/2025		107,704		(4,967)			(4,967)		102,737		102,737		
100158872	VERO BEACH	FL		07/12/2024		729		(20)			(20)		709		709		
100024287	JACKSON	TN		09/20/2018		1,998		(28)			(28)		1,940		1,940		
100245269	AUSTIN	TX		10/06/2025		680		(33)			(33)		647		647		
100221017	MERIDEN	CT		07/18/2025		673		(26)			(26)		647		647		
100071606	MARYSVILLE	WA		10/14/2021		1,609		(56)			(56)		1,553		1,553		
100161145	COOPER CITY	FL		07/24/2024		2,486		(64)			(64)		2,422		2,422		
100148773	MESA	AZ		04/17/2024		2,092		(21)			(21)		2,071		2,071		
100118737	BOWTIN BEACH	FL		07/25/2023		890		(9)			(9)		881		881		
100054468	KISSIMEE	FL		03/23/2021		1,859		(55)			(55)		1,804		1,804		
100026882	ELIZABETH	NJ		05/17/2022		716		(25)			(25)		691		691		
100179518	WESTFIELD	NJ		11/21/2024		882		(4)			(4)		878		878		
100201904	ORLANDO BEACH	FL		03/18/2025		742		(3)			(3)		739		739		
100210051	PALMER	AK		05/07/2025		893		(16)			(16)		877		877		
100162001	CANTON	OH		07/31/2024		591		(38)			(38)		553		553		
100103045	PHOENIX	AZ		06/22/2023		740		(25)			(25)		715		715		
100229326	MIAMI	FL		06/14/2025		521							521		521		
100137511	LAKE ARROWHEAD	CA		01/11/2024		564		(20)			(20)		544		544		
100141729	LITTLE FALLS	NJ		01/30/2024		40,813		(1,336)			(1,336)		39,477		39,477		
100181376	BUCKEYE	AZ		12/06/2024		784		(20)			(20)		764		764		
100192679	CONROE	TX		02/10/2025		752		(9)			(9)		743		743		
100210045	OCEAN SHORES	WA		05/07/2025		741		(13)			(13)		728		728		
100244483	CONCORD	NC		09/29/2025		1,904		(41)			(41)		1,863		1,863		
100216276	ROCKINGHAM	VA		06/20/2025		5,751		(23)			(23)		5,728		5,728		
100220025	ATLANTIC CITY	NJ		07/18/2025		720		(7)			(7)		713		713		
100227002	PUERTO RICO	PR		07/30/2025		735		(22)			(22)		713		713		
100227093	GRAND JUNCTION	CO		07/30/2025		735		(22)			(22)		713		713		
100134573	LAS VEGAS	NV		10/30/2023		392		(11)			(11)		381		381		
100254517	WHARTON	NJ		11/07/2025		905		(21)			(21)		905		905		
100228735	VIRGINIA BEACH	VA		06/11/2025		858		(21)			(21)		837		837		
100133463	DECATUR	GA		10/19/2023		745		(19)			(19)		726		726		
100063103	LEAGUE CITY	TX		07/01/2021		1,401		(12)			(12)		1,389		1,389		
100086493	DANBURY	CT		09/30/2022		1,077		(12)			(12)		1,065		1,065		
100169723	ROCKWALL	TX		09/30/2024		711		(25)			(25)		686		686		
100171948	FORT WORTH	TX		10/17/2024		790		(21)			(21)		769		769		
100258361	HEMET	CA		12/05/2025		434		(7)			(7)		427		427		
100272932	ALLEN	TX		01/08/2026		1,153		(8)			(8)		1,145		1,145		
100082184	LEONARD	TX		04/14/2022		1,185		(36)			(36)		1,149		1,149		
100165548	PRINCETON JUNCTION	NJ		07/25/2024		696		(42)			(42)		654		654		
100175138	PALMDALE	CA		11/05/2024		732		(16)			(16)		716		716		
100218761	WIETHERSFIELD	CT		06/27/2025		667		(16)			(16)		651		651		
100272554	HYATTSVILLE	MD		01/15/2026		239		(8)			(8)		231		231		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014745	MISTIC BEACH	NY		01/30/2024		590	(11)				(11)		579	579			
10027378	NORTH AUGUSTA	SC		01/23/2026		246	(9)				(9)		237	237			
10009208	NEWARK	NJ		02/09/2023		714	(18)				(18)		696	696			
10012517	PORT SAINT JOE	FL		09/08/2023		774	(15)				(15)		759	759			
10016987	VISALIA	CA		11/08/2024		874	(41)				(41)		833	833			
10025411	CORVALLIS	OR		12/12/2025		506	(11)				(11)		495	495			
10026853	WOODBRIDGE	VA		12/29/2025		514	(5)				(5)		509	509			
100138714	ROUND ROCK	TX		02/02/2024		672	(14)				(14)		658	658			
100101922	JAMESTOWN	RI		04/14/2023		1,042	(43)				(43)		999	999			
100273532	MODESTO	CA		01/20/2026		366	(20)				(20)		346	346			
100254568	WILMETTE	IL		11/07/2025		1,585	(47)				(47)		1,538	1,538			
100246134	WILMINGTON	DE		10/08/2025		714	(32)				(32)		682	682			
100220367	FRASER	CO		07/18/2025		705	(23)				(23)		682	682			
100245312	GREEN BAY	WI		10/06/2025		709	(27)				(27)		682	682			
100090113	BREKERTON	WA		01/13/2023		6,725	(272)				(272)		6,453	6,453			
100268599	LITTLE RIVER	SC		12/29/2025		552	(6)				(6)		546	546			
100093964	SCOTTSDALE	AZ		07/12/2022		931	(3)				(3)		928	928			
100228632	LIBBY	MT		08/11/2025		1,053	(11)				(11)		1,042	1,042			
100215457	DEARBORN	MI		06/12/2025		4,259	(75)				(75)		4,184	4,184			
100244864	MIDLOTHIAN	VA		09/29/2025		682	(35)				(35)		647	647			
100268873	PALM DESERT	CA		12/29/2025		590	(18)				(18)		572	572			
100179560	ARMORE	OK		11/21/2024		803	(11)				(11)		792	792			
100186472	CHARLOTTE	NC		01/08/2025		1,837	(24)				(24)		1,813	1,813			
100189829	HOUSTON	TX		01/21/2025		1,054	(22)				(22)		1,032	1,032			
100150025	YOSEMITE NATIONAL PARK	CA		06/07/2024		719	(23)				(23)		696	696			
100194380	SAVANNAH	GA		02/14/2025		650	(21)				(21)		629	629			
100065240	LAS VEGAS	NV		07/14/2021		1,766	(21)				(21)		1,745	1,745			
100238104	DAVENPORT	FL		09/15/2025		670	(32)				(32)		638	638			
100218581	ATLANTA	GA		06/27/2025		753	(23)				(23)		730	730			
100140595	BAKERSFIELD	CA		01/19/2024		704	(16)				(16)		688	688			
100055994	DELRAY BEACH	FL		03/26/2021		2,170	(56)				(56)		2,114	2,114			
100168714	RALEIGH	NC		09/25/2024		774	(13)				(13)		761	761			
100143722	MIAMI	FL		02/26/2024		597	(36)				(36)		561	561			
100157004	GOODYEAR	AZ		07/09/2024		815	(2)				(2)		813	813			
100248824	FRESNO	CA		10/29/2025		848	(12)				(12)		836	836			
100205926	ELLI SON BAY	WI		04/14/2025		699	(15)				(15)		684	684			
100272511	MATAWAN	NJ		01/08/2026		687	(22)				(22)		665	665			
100266592	BROKEN BOW	OK		12/23/2025		706	(30)				(30)		676	676			
100210194	FRANKLINTON	NC		05/07/2025		749	(11)				(11)		738	738			
100168443	AUSTIN	TX		09/25/2024		870	(19)				(19)		851	851			
100060464	WINTER HAVEN	FL		03/10/2022		1,264	(30)				(30)		1,234	1,234			
100212129	MILLSBORO	DE		05/22/2025		616	(18)				(18)		598	598			
100065823	HACKENSACK	NJ		07/23/2021		1,405	(53)				(53)		1,352	1,352			
100043256	BELLFLOWER	CA		06/13/2020		749	(7)				(7)		742	742			
100234979	MOSELEY	VA		06/28/2025		756	(10)				(10)		746	746			
100216846	NASHVILLE	TN		06/23/2025		753	(2)				(2)		751	751			
100142878	WENTHEFFORD	TX		02/09/2024		753	(16)				(16)		737	737			
100189868	PRAIRIE RIDGE	TX		01/21/2025		938	(31)				(31)		907	907			
100268428	GREENVILLE	SC		12/29/2025		759	(15)				(15)		744	744			
100255746	ALPHARETTA	GA		11/24/2025		761	(16)				(16)		745	745			
100235061	COBBY	TN		06/28/2025		1,026	(25)				(25)		1,001	1,001			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100202774	FORT WORTH	TX		03/24/2025		5,122	(138)	(138)			(138)		4,984	4,984			
100130392	GRABY	CO		09/28/2023		569		(26)			(26)		543	543			
100235715	BUTLER	TN		11/24/2025		786		(21)			(21)		765	765			
100268490	HALLANDALE BEACH	FL		12/29/2025		773		(8)			(8)		765	765			
100100111	HULLMA	HI		03/28/2023		582		(24)			(24)		558	558			
100202861	COMANCHE	TX		03/24/2025		875		(33)			(33)		842	842			
100261730	SNELLVILLE	GA		12/12/2025		523		(13)			(13)		510	510			
100065507	LAS VEGAS	NV		07/28/2021		1,700		(33)			(33)		1,667	1,667			
100273161	DENNIS PORT	MA		01/15/2026		529		(6)			(6)		523	523			
100255400	LAWRENCEVILLE	GA		11/24/2025		785		(3)			(3)		782	782			
100192915	LAS VEGAS	NV		02/10/2025		766		(8)			(8)		758	758			
100255978	COLTEWAH	TN		11/24/2025		734		(24)			(24)		710	710			
100207240	MOSES LAKE	WA		04/28/2025		658		(31)			(31)		627	627			
100149462	LAWRENCEVILLE	GA		04/24/2024		739		(20)			(20)		719	719			
100190704	LANDASTER	CA		07/28/2025		5,349		(136)			(136)		5,213	5,213			
100156484	DURHAM	NC		06/24/2024		772		(9)			(9)		763	763			
100161052	TAMPA	FL		07/24/2024		655		(11)			(11)		644	644			
100206906	BUFORD	GA		04/24/2025		704		(25)			(25)		679	679			
100152465	WHITEHALL	MI		05/16/2024		687		(14)			(14)		673	673			
100150818	CLEMONT	FL		05/08/2024		713		(13)			(13)		700	700			
100255467	GERMANTOWN	MD		11/24/2025		868		(29)			(29)		839	839			
100143205	MARIETTA	GA		02/16/2024		762		(13)			(13)		749	749			
100201881	LOUISVILLE	KY		03/18/2025		650		(16)			(16)		634	634			
100210276	HENDERSONVILLE	TN		05/09/2025		4,433		(65)			(65)		4,368	4,368			
100169639	BAKERSFIELD	CA		09/30/2024		1,062		(41)			(41)		1,021	1,021			
100215458	SEATAC	WA		06/12/2025		709		(21)			(21)		688	688			
100150658	CYPRESS	TX		05/06/2024		709		(5)			(5)		704	704			
100255574	NASHVILLE	TN		11/24/2025		885		(25)			(25)		860	860			
100143982	KILLEEN	TX		04/24/2024		844		(2)			(2)		842	842			
100194294	LEHIGH ACRES	FL		10/27/2023		704		(21)			(21)		683	683			
100054645	BETHPAGE	NY		03/23/2021		693		(43)			(43)		650	650			
100254065	FRIENDSHIP	IL		10/30/2025		707		(27)			(27)		680	680			
100171763	GULF SHORES	AL		10/17/2024		4,759		(4)			(4)		4,755	4,755			
100174256	BLACKSBURG	VA		10/31/2024		724		(14)			(14)		710	710			
100169097	AUSTIN	TX		09/27/2024		787		(16)			(16)		771	771			
100162906	LAS VEGAS	NV		06/12/2024		747		(12)			(12)		735	735			
100165510	NORTH BAY VILLAGE	FL		12/20/2024		1,399		(71)			(71)		1,328	1,328			
100173377	WICKENBURG	AZ		10/30/2024		779		(18)			(18)		761	761			
100247216	PFLUDERVILLE	TX		10/23/2025		738		(24)			(24)		714	714			
100273065	LA PLATA	MD		01/15/2026		237		(6)			(6)		231	231			
100093965	MODESTO	CA		07/12/2022		852		(19)			(19)		833	833			
100155980	SANTA FE	NM		07/19/2024		644		(47)			(47)		597	597			
100172668	OAKLAND	CA		10/25/2024		812		(2)			(2)		810	810			
100164422	FRANKLIN	IL		06/21/2024		1,025		(18)			(18)		1,007	1,007			
100236193	PRESOTT VALLEY	AZ		09/10/2025		659		(15)			(15)		644	644			
100102488	HUMBLE	TX		06/07/2023		908		(12)			(12)		896	896			
100209592	FORT LAUDERDALE	FL		04/29/2025		2,642		(43)			(43)		2,599	2,599			
100243241	CHARLOTTE	NC		09/26/2025		5,190		(18)			(18)		5,072	5,072			
100171531	MURFREESBORO	TN		10/16/2024		880		(7)			(7)		873	873			
100266639	PITTSBURGH	PA		12/23/2025		1,039		(30)			(30)		1,009	1,009			
100147553	DURHAM	NC		04/08/2024		809		(11)			(11)		798	798			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100272447	ALLENTOWN	PA		01/08/2026		527	(14)				(14)		513				
100267037	HERMITAGE	TN		12/23/2025		783	(15)				(15)		768				
100277500	RUTHERFORD	NJ		02/13/2026		226	(2)				(2)		224				
100255900	SOUTH LAKE TAHOE	CA		11/24/2025		989	(44)				(44)		945				
100192851	LAWRENCEVILLE	GA		02/10/2025		665	(25)				(25)		640				
100128445	HUNTINGTON STATION	NY		09/15/2023		638	(23)				(23)		615				
100247558	SUGAR LAND	TX		10/29/2025		647	(27)				(27)		620				
100261464	NEWARK	NJ		12/09/2025		236	(69)				(69)		227				
100172445	DENTON	TX		10/23/2024		1491	(16)				(16)		1475				
100158151	MIDDLE BEACH	SC		07/09/2024		954	(17)				(17)		937				
100191067	BIG BEAR LAKE	CA		01/29/2025		736	(9)				(9)		727				
100108161	COLLEGE PARK	GA		05/24/2023		524	(21)				(21)		503				
100055784	BURBANK	CA		07/28/2021		1550	(44)				(44)		1506				
100144421	SAINT CLOUD	FL		03/07/2024		914	(10)				(10)		904				
100244630	STONE PARK	IL		09/29/2025		666	(31)				(31)		635				
100246465	RIO RANCHO	NM		10/10/2025		644	(9)				(9)		635				
100254993	SIERRA VISTA	AZ		11/17/2025		873	(27)				(27)		846				
100148758	HANFORD	CA		04/17/2024		743	(18)				(18)		725				
100149641	CHARLOTTE	NC		04/26/2024		779	(11)				(11)		768				
100092055	PATERSON	NJ		02/09/2023		2954	(89)				(89)		2865				
100244667	TUCSON	AZ		09/29/2025		683	(32)				(32)		651				
100167460	PALM COAST	FL		09/16/2024		7392	(242)				(242)		7150				
100246550	WOODLAND HILLS	CA		10/15/2025		1051	(50)				(50)		1001				
100152435	STAFFORD	VA		05/17/2024		734	(1)				(1)		733				
100247184	BLOOMINGTON	CA		10/23/2025		779	(12)				(12)		767				
100162590	FREEDPORT	NY		06/12/2024		709	(15)				(15)		694				
100170108	DAVISVILLE	GA		10/08/2024		765	(23)				(23)		742				
100246577	PASSAIC	NJ		10/15/2025		681	(14)				(14)		667				
100123941	WATERBURY	CT		09/27/2023		701	(13)				(13)		688				
100189777	CINCINNATI	KY		01/21/2025		701	(13)				(13)		688				
100231138	PORTSMOUTH	RI		06/14/2025		627	(24)				(24)		603				
100161162	CORAL SPRINGS	FL		07/24/2024		750	(23)				(23)		727				
100148275	FERRIS	TX		04/12/2024		855	(8)				(8)		847				
100165523	FORT MYERS	FL		06/29/2024		801	(9)				(9)		792				
100170311	DAVISVILLE	GA		10/08/2024		747	(23)				(23)		724				
100172560	AUSTIN	TX		10/21/2024		844	(11)				(11)		833				
100165537	ALBANY	TX		06/29/2024		788	(14)				(14)		774				
100176076	WILMINGTON	DE		12/20/2024		564	(21)				(21)		543				
100181125	TAMPA	FL		12/06/2024		948	(5)				(5)		943				
100236584	COLUMBIA	SC		09/12/2025		631	(21)				(21)		610				
100095984	HONOLULU	FL		03/28/2023		519	(12)				(12)		507				
100204506	LEHIGH ACRES	FL		04/04/2025		662	(27)				(27)		635				
100192782	TUCSON	AZ		02/10/2025		721	(12)				(12)		709				
100236059	GERMANTOWN	MD		09/04/2025		755	(20)				(20)		735				
100175565	LAS VEGAS	NV		11/05/2024		1152	(19)				(19)		1133				
100245589	MARYVILLE	TN		10/06/2025		649	(25)				(25)		624				
100238455	COLUMBIA	SC		09/19/2025		649	(25)				(25)		624				
100253539	ATHENS	GA		10/30/2025		773	(20)				(20)		753				
100076887	EVERETT	WA		12/16/2021		1473	(80)				(80)		1393				
100119015	BALTIMORE	MD		07/27/2023		687	(22)				(22)		665				
100228430	TEMPER	AZ		06/11/2025		664	(25)				(25)		639				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100209009	MOUNT GRETNA	PA		05/02/2025		703		(23)			(23)		690		690		
100236007	PHILADELPHIA	PA		09/12/2025		662		(22)			(22)		640		640		
100173040	HENDERSON	NY		10/30/2024		877		(5)			(5)		872		872		
100195165	KILLEEN	TX		02/24/2025		673		(22)			(22)		651		651		
100202888	FENTON	MO		03/24/2025		679		(28)			(28)		651		651		
100244602	CHARLOTTE	NC		09/29/2025		783		(11)			(11)		772		772		
100168332	ROSEVILLE	OH		09/20/2024		982		(1)			(1)		981		981		
100158827	RODANTHE	NC		07/12/2024		773		(16)			(16)		757		757		
100206453	MURRELLS INLET	SC		04/22/2025		634		(25)			(25)		609		609		
100255863	PANDRA	IA		11/24/2025		904		(33)			(33)		871		871		
100220412	ATHENS	GA		07/15/2025		725		(30)			(30)		695		695		
100211459	KAYSVILLE	UT		05/16/2025		469		(21)			(21)		448		448		
100268409	FULSHEAR	TX		12/29/2025		527		(8)			(8)		519		519		
100150383	MECHANICSBURG	PA		05/03/2024		818		(4)			(4)		814		814		
100244611	DES MOINES	IA		09/29/2025		647		(28)			(28)		619		619		
100078461	LAKE CITY	CO		01/25/2022		1,290		(56)			(56)		1,234		1,234		
100236258	PHOENIX	AZ		09/10/2025		702		(14)			(14)		688		688		
100205830	GEORGETOWN	TX		04/15/2025		1,637		(52)			(52)		1,585		1,585		
100247193	AUSTIN	TX		10/23/2025		678		(22)			(22)		656		656		
100110424	FERNANDINA BEACH	FL		06/30/2023		927		(4)			(4)		923		923		
100246387	FLOER MOUND	TX		10/17/2025		918		(25)			(25)		893		893		
100128532	CHARLOTTE	NC		09/15/2023		257		(15)			(15)		242		242		
100226948	FERNANDINA BEACH	FL		07/30/2025		719		(13)			(13)		706		706		
100220045	ENGLEWOOD	CO		08/14/2025		670		(26)			(26)		644		644		
100050055	DANBURY	CT		11/20/2020		750		42			42		792		792		
100221383	DEL RIO	TN		07/22/2025		885		(16)			(16)		867		867		
100206737	PARKER	CO		04/23/2025		755		(9)			(9)		746		746		
100206998	NORTH LAS VEGAS	NV		04/24/2025		703		(25)			(25)		678		678		
100238915	PLAIN CITY	OH		09/23/2025		744		(22)			(22)		722		722		
100253456	MARCO ISLAND	FL		10/30/2025		745		(23)			(23)		722		722		
100238515	NOVI	MI		09/19/2025		731		(9)			(9)		722		722		
100254731	FORT WORTH	TX		11/14/2025		1,293		(60)			(60)		1,233		1,233		
100144183	VANCOUVER	WA		03/07/2024		853		(2)			(2)		851		851		
100235802	TUCSON	AZ		09/04/2025		654		(26)			(26)		628		628		
100221041	PARKER	CO		07/18/2025		651		(23)			(23)		628		628		
100223781	FOLSOM	CA		06/18/2025		646		(18)			(18)		628		628		
100190159	ASHEVILLE	NC		01/21/2025		1,084		(24)			(24)		1,060		1,060		
100157083	JAMICA	NY		02/20/2025		731		(21)			(21)		710		710		
100156624	NEW ORLEANS	LA		06/24/2024		694		(6)			(6)		688		688		
100244632	SPRINGVILLE	UT		09/29/2025		915		(32)			(32)		883		883		
100050311	STILMAR	CA		11/20/2020		3,098		(135)			(135)		2,963		2,963		
100216555	CARTERSVILLE	GA		06/23/2025		685		(21)			(21)		664		664		
100231069	GLADWIN	MI		08/14/2025		664		(21)			(21)		643		643		
100243374	SANTA CLARITA	CA		09/26/2025		675		(32)			(32)		643		643		
100120224	DES PLAINES	IL		06/18/2023		767		(28)			(28)		739		739		
100221006	COLUMBIA	SC		07/18/2025		669		(25)			(25)		644		644		
100216109	CONWAY	MI		06/17/2025		664		(27)			(27)		637		637		
100138004	KISSIMEE	FL		12/13/2023		1,879		(21)			(21)		1,858		1,858		
100268372	FLORESMANT	CO		12/29/2025		506		(12)			(12)		494		494		
100139853	AUSTIN	TX		07/09/2024		720		(13)			(13)		707		707		
100071568	STERLING	VA		10/14/2021		1,688		(36)			(36)		1,632		1,632		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100134322	SAN ANGELO	TX		10/27/2023		1,170		(66)			(66)		1,104	1,104			
100156513	OCEAN CITY	NJ		06/24/2024		763		(14)			(14)		749	749			
100236151	NORTH BRANSM/OX	NJ		06/10/2025		674		(15)			(15)		659	659			
100152719	ALBANY	TX		05/17/2024		770		(4)			(4)		766	766			
100181268	SUGAR LAND	TX		12/12/2024		764		(9)			(9)		755	755			
100156406	CANONSBURG	PA		06/24/2024		705		(13)			(13)		692	692			
100214033	PRINCETON	IN		05/29/2025		813		(3)			(3)		810	810			
100268883	BENTONVILLE	AR		12/29/2025		546		(2)			(2)		544	544			
100150132	HOFFMAN ESTATES	IL		06/14/2024		629		(13)			(13)		616	616			
100203343	ANGIER	NC		03/27/2025		797		(15)			(15)		782	782			
100210092	BIXBY	OK		05/07/2025		1,047		(7)			(7)		1,040	1,040			
100246094	LAKEWOOD RANCH	FL		10/08/2025		707		(32)			(32)		675	675			
100261133	CHICAGO	IL		12/05/2025		388		(9)			(9)		379	379			
100188914	CHICAGO	IL		01/09/2025		691		(20)			(20)		671	671			
100186959	SAN ANTONIO	TX		01/09/2025		734		(6)			(6)		728	728			
100079794	PHOENIX	AZ		04/25/2022		1,480		(1)			(1)		1,459	1,459			
100171943	HOUSTON	TX		10/17/2024		815		(16)			(16)		799	799			
100102810	TAMNERSVILLE	PA		06/22/2023		644		(33)			(33)		611	611			
100075504	MIAMI	FL		12/01/2021		1,713		(63)			(63)		1,650	1,650			
100142837	ORLANDO	FL		02/09/2024		611		(1)			(1)		610	610			
100203572	HOFFMAN ESTATES	IL		03/26/2025		745		(11)			(11)		734	734			
100221312	PHOENIX	AZ		07/22/2025		633		(17)			(17)		616	616			
100226269	SMITHFIELD	NC		06/11/2025		734		(25)			(25)		709	709			
100049035	CARSON	CA		11/20/2020		1,054		20			20		1,074	1,074			
100212570	NAPERVILLE	IL		05/29/2025		634		(18)			(18)		616	616			
100155160	HILTON HEAD ISLAND	SC		07/19/2024		540		(16)			(16)		524	524			
100212121	MARIPOSA	CA		07/21/2025		727		(12)			(12)		715	715			
100228794	PALM DESERT	CA		06/12/2025		736		(27)			(27)		709	709			
100100160	SHIRLEY	NY		03/17/2023		744		(18)			(18)		728	728			
100266558	ALLEN/OJN	PA		12/29/2025		472		(12)			(12)		460	460			
100164514	MABLETON	GA		06/21/2024		724		(20)			(20)		704	704			
100233735	NEWARK	NJ		10/30/2025		755		(21)			(21)		734	734			
100165071	SUGARLOAF	CA		06/28/2024		806		(34)			(34)		772	772			
100245449	ORLANDO	FL		10/06/2025		756		(30)			(30)		726	726			
100102921	HOUSTON	TX		06/22/2023		607		(54)			(54)		553	553			
100244600	ZEPHYRHILLS	FL		09/29/2025		776		(24)			(24)		752	752			
100088224	HOLLYWOOD	FL		10/17/2022		528		(16)			(16)		512	512			
100259266	DESERT HOT SPRINGS	CA		12/05/2025		501		(6)			(6)		493	493			
100129474	AVONDALE	AZ		09/29/2023		762		(11)			(11)		751	751			
100191653	DORAL	FL		01/29/2025		686		(27)			(27)		659	659			
100220652	LOS BANOS	CA		07/18/2025		692		(29)			(29)		663	663			
100214264	HARDEEVILLE	SC		05/30/2025		862		(41)			(41)		821	821			
100256900	TARPON SPRINGS	FL		11/26/2025		741		(29)			(29)		712	712			
100227003	HUNTLUULU	HI		07/30/2025		786		(4)			(4)		782	782			
100060298	GRAPEVINE	TX		06/25/2021		3,632		(53)			(53)		3,579	3,579			
100067463	CLIFTON	VA		09/23/2021		1,533		(56)			(56)		1,477	1,477			
100221538	BURTON	OH		07/22/2025		625		(20)			(20)		605	605			
100091453	CATAMBA	NC		01/20/2023		628		(7)			(7)		621	621			
100127582	LAS VEGAS	NV		09/08/2023		666		(12)			(12)		654	654			
100127492	WALDORF	MD		06/09/2023		747		(6)			(6)		739	739			
4010068312	BALTIMORE	MD		02/29/2024		204		(5)			(5)		199	199			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	State	Loan Type					Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	8							9	10	11	12	Total Foreign Exchange Change in Book Value
								Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)		Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10055834	PLEASANT GROVE	UT		03/23/2021			1,409		(49)			(49)		1,360	1,360			
10015281	MOUNT JULIET	TN		05/17/2024			766							766	766			
10017934	LITHONIA	GA		11/25/2024			686		(10)			(10)		686	686			
100149211	BUFFALO	NY		04/22/2024			267		(3)			(3)		264	264			
100142796	AUSTIN	TX		02/08/2024			751		(5)			(5)		746	746			
100175933	SEATTLE	WA		11/12/2024			805		(14)			(14)		791	791			
100206526	TITUSVILLE	NJ		04/22/2025			435		(20)			(20)		415	415			
100132619	HARTFORD	CT		05/17/2024			2,281		(7)			(7)		2,274	2,274			
100171949	LAS VEGAS	NV		10/17/2024			883		(12)			(12)		871	871			
100261203	MOX NEEY	TX		12/05/2025			1,371		(38)			(38)		1,333	1,333			
100163229	LAS VEGAS	NV		08/13/2024			1,442		(6)			(6)		1,436	1,436			
100091827	SAN ANTONIO	TX		01/30/2023			4,283		(97)			(97)		4,186	4,186			
100127630	CONVERSE	TX		09/08/2023			751		(12)			(12)		739	739			
100165903	STOCKTON	CA		08/30/2024			565		(31)			(31)		534	534			
100235761	ROSENBERG	TX		09/22/2025			881		(32)			(32)		849	849			
100203401	ROYAL OAK	MI		03/27/2025			11,149		(365)			(365)		10,784	10,784			
100245560	MODESTO	CA		10/06/2025			867		(36)			(36)		831	831			
100191134	QUINCY	WA		01/23/2025			696		(5)			(5)		691	691			
100212113	CARROLLTON	GA		07/21/2025			736		(17)			(17)		719	719			
100209485	GREENWOOD LAKE	NY		05/01/2025			609		(29)			(29)		580	580			
100203981	RICHMOND	TX		06/11/2025			2,549		(33)			(33)		2,516	2,516			
100147881	TROUTMAN	NC		04/08/2024			875							875	875			
100255740	LAKEVILLE	MN		11/24/2025			907		(16)			(16)		891	891			
100238632	WICHES	WA		09/23/2025			48,752		(1,738)			(1,738)		47,014	47,014			
100204821	PHOENIX	AZ		04/10/2025			506		(23)			(23)		483	483			
100246294	LAKE HAVASU CITY	AZ		10/10/2025			1,803		(56)			(56)		1,747	1,747			
100177465	SANTAQUIN	UT		01/16/2025			925		(14)			(14)		911	911			
100216549	COLLEGE STATION	TX		06/23/2025			664		(13)			(13)		651	651			
100213883	FISHERS	IN		05/29/2025			672		(21)			(21)		651	651			
100168423	RIDELAND	MS		09/25/2024			637		(21)			(21)		616	616			
100153300	CULLMAN	AL		05/30/2024			785		(2)			(2)		783	783			
100182719	OSAGE BEACH	MO		12/12/2024			677		(14)			(14)		663	663			
100168289	TOLLESON	AZ		09/20/2024			730		(21)			(21)		709	709			
100065369	PORTLAND	OR		07/28/2021			1,596		(47)			(47)		1,549	1,549			
100127563	BRYANT	AR		09/08/2023			763		(6)			(6)		755	755			
100156604	PHILADELPHIA	PA		06/24/2024			730		(10)			(10)		720	720			
100194547	PHOENIX	AZ		02/20/2025			524		(17)			(17)		507	507			
100203981	SPRING	TX		04/29/2025			688		(21)			(21)		667	667			
100213304	LEXINGTON	KY		05/29/2025			688		(21)			(21)		667	667			
100216492	MOORESVILLE	NC		06/23/2025			909		(22)			(22)		887	887			
100203410	DURHAM	NC		03/27/2025			936		(24)			(24)		912	912			
100216043	CONWAY	NH		06/17/2025			738		(14)			(14)		724	724			
100210643	SUN CITY CENTER	FL		05/15/2025			634		(25)			(25)		609	609			
100255586	AUBREY	TX		11/24/2025			1,026		(33)			(33)		993	993			
100215615	NAPLES	FL		06/12/2025			917		(29)			(29)		888	888			
100148326	ROCKAWAY	NJ		04/12/2024			909		(10)			(10)		899	899			
100213742	MANCHESTER CENTER	VT		05/29/2025			585		(24)			(24)		561	561			
100191314	NEW ORLEANS	LA		01/30/2025			1,128		(40)			(40)		1,088	1,088			
100134071	DALLAS	TX		10/27/2023			11,932		(154)			(154)		11,778	11,778			
100193427	SEVIERVILLE	TN		02/10/2025			727		(7)			(7)		720	720			
100215390	VAN NUYS	CA		06/12/2025			705		(21)			(21)		684	684			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100237112	ROCKDALE	TX		09/12/2025		680		(22)			(22)		638		638		
100272109	EDISON	NI		01/08/2026		527		(15)			(15)		512		512		
100247259	CEDAR CITY	UT		10/23/2025		640		(23)			(23)		617		617		
100066919	FORT MYERS	FL		06/02/2021		1,699		(9)			(9)		1,690		1,690		
100142639	BRADENTON	FL		02/08/2024		733		(21)			(21)		712		712		
100025573	WILTON MANORS	FL		06/20/2018		1,167		73			73		1,240		1,240		
100213906	WENTZVILLE	MO		05/29/2025		687		(20)			(20)		667		667		
100079164	MATTHEWS	NC		02/24/2022		1,564		(14)			(14)		1,550		1,550		
100215939	CHANNASSEN	MI		06/12/2025		783		(2)			(2)		781		781		
100272556	MEDFORD	OR		01/08/2026		475		(16)			(16)		469		469		
100084747	PAULEY'S ISLAND	SC		06/02/2022		250		(8)			(8)		242		242		
100086235	GULF SHORES	AL		09/29/2022		814		(7)			(7)		807		807		
100186493	STAR	ID		12/30/2024		681		(23)			(23)		658		658		
100189251	LITTLE ELM	TX		01/13/2025		756		(14)			(14)		742		742		
100212630	EL CENTRO	CA		05/29/2025		725		(8)			(8)		717		717		
100220667	ALBUQUERQUE	NM		07/17/2025		978		(23)			(23)		955		955		
100176197	CARROLLTON	GA		12/20/2024		2,359		(29)			(29)		2,330		2,330		
100185296	CAPE CORAL	FL		01/24/2025		812		(22)			(22)		790		790		
100245563	CHARLOTTE	NC		10/06/2025		777		(21)			(21)		756		756		
100065724	NEWARK	NI		07/28/2021		1,585		(32)			(32)		1,553		1,553		
100236162	STORRS MANSFIELD	CT		09/10/2025		752		(29)			(29)		723		723		
100108464	NORTH PORT	FL		05/25/2023		1,351		(26)			(26)		1,325		1,325		
100133682	CHARLOTTE	NC		10/23/2023		735		(2)			(2)		733		733		
100141861	CHICAGO	IL		03/27/2024		607		(26)			(26)		581		581		
100177409	DUNCANVILLE	TX		01/16/2025		826		(39)			(39)		787		787		
100161095	PEMBROKE PINES	FL		07/24/2024		1,400		(25)			(25)		1,375		1,375		
100193906	PEMBROKE PINES	FL		02/10/2025		588		(26)			(26)		560		560		
100142529	ROCKY RIVER	OH		02/08/2024		1,448		(19)			(19)		1,429		1,429		
100186345	ROULETT	TX		12/30/2024		722		(15)			(15)		707		707		
100172123	PATERSON	NJ		10/17/2024		1,006		(27)			(27)		979		979		
100233354	KISSIMEE	FL		06/14/2025		633		(22)			(22)		611		611		
100188422	GASTONIA	NC		09/25/2024		723		(25)			(25)		698		698		
100218487	CLINTON TOWNSHIP	MI		06/27/2025		874		(31)			(31)		843		843		
100189266	APEX	NC		01/13/2025		1,647		(14)			(14)		1,633		1,633		
100228346	CHICAGO	IL		06/11/2025		2,051		(95)			(95)		1,956		1,956		
100244821	GLEN ALLEN	VA		09/29/2025		757		(24)			(24)		733		733		
100065168	FRESNO	CA		07/14/2021		1,177		(37)			(37)		1,140		1,140		
100155872	FEDDING	CA		06/17/2024		681		(25)			(25)		656		656		
100236787	PLAUMOUTH	MI		09/12/2025		1,674		(68)			(68)		1,606		1,606		
100234633	FORT MOHAVE	AZ		06/28/2025		412		(17)			(17)		395		395		
100195870	ESSEX	MT		02/24/2025		602		(14)			(14)		588		588		
100197576	HIGH POINT	NC		02/26/2025		556		(18)			(18)		538		538		
100189252	WENTZVILLE	MO		01/13/2025		724		(17)			(17)		707		707		
100210047	THE VILLAGES	FL		06/07/2025		662		(16)			(16)		644		644		
100202638	LEVI TOWN	NY		03/24/2025		666		(22)			(22)		644		644		
100272573	FORT MYERS	FL		01/09/2026		2,066		(21)			(21)		2,045		2,045		
100213908	PHOENIX	AZ		05/29/2025		731		(19)			(19)		712		712		
100168311	SNELLVILLE	GA		09/20/2024		784		(22)			(22)		762		762		
100144893	HUTTO	TX		03/13/2024		786		(11)			(11)		775		775		
100277548	STEVENSVILLE	MD		02/13/2026		261		(6)			(6)		255		255		
100226696	LITTLETON	CO		07/30/2025		800		(10)			(10)		790		790		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100205736	BETHANY	CT		04/14/2025		979	(33)	(33)			(33)		946	..946	.....	.....	.....
100150896	CHARLOTTE	NC		05/08/2024		717		(21)			(21)		696	..696	.....	.....	.....
100186419	HOFMAN ESTATES	IL		12/30/2024		796		(1)			(1)		795	..795	.....	.....	.....
100210221	MURRELLS INLET	SC		05/09/2025		747	(26)	(26)			(26)		721	..721	.....	.....	.....
100266820	ATLANTA	GA		12/29/2025		471		(12)			(12)		459	..459	.....	.....	.....
100243296	ORANGE BEACH	AL		09/26/2025		1,187		(45)			(45)		1,142	..1,142	.....	.....	.....
100172155	GRAND RAPIDS	MI		10/17/2024		768		(12)			(12)		756	..756	.....	.....	.....
100186218	PALM BAY	FL		12/27/2024		550		(23)			(23)		527	..527	.....	.....	.....
100155987	BLAINE	WA		06/18/2024		715		(24)			(24)		691	..691	.....	.....	.....
100152737	HEMET	CA		05/22/2024		721		(30)			(30)		691	..691	.....	.....	.....
100206743	JERSEY CITY	NJ		04/23/2025		729		(25)			(25)		704	..704	.....	.....	.....
100137778	RIVIERA BEACH	FL		12/08/2023		1,628		(16)			(16)		1,612	..1,612	.....	.....	.....
100128741	GEORGE WEST	TX		09/21/2023		2,420		(67)			(67)		2,353	..2,353	.....	.....	.....
100129276	CAMDEN	NJ		09/25/2023		707		(10)			(10)		697	..697	.....	.....	.....
100206146	SANIBEL	FL		04/16/2025		930		(32)			(32)		898	..898	.....	.....	.....
100205052	MIAMI	FL		04/11/2025		695		(20)			(20)		675	..675	.....	.....	.....
100152802	KEIZER	OR		05/22/2024		643		(4)			(4)		639	..639	.....	.....	.....
100215008	PALMDALE	CA		06/12/2025		955		(32)			(32)		923	..923	.....	.....	.....
100206657	COLUMBUS	OH		04/24/2025		654		(15)			(15)		639	..639	.....	.....	.....
100223919	PHOENIX	AZ		06/18/2025		3,031		(39)			(39)		2,992	..2,992	.....	.....	.....
100203778	LITTLE FERRY	NJ		03/27/2025		699		(24)			(24)		675	..675	.....	.....	.....
100147631	FORT WORTH	TX		04/04/2024		618		(22)			(22)		596	..596	.....	.....	.....
100199164	LEHIGH AORES	FL		04/04/2025		818		(38)			(38)		780	..780	.....	.....	.....
100235029	CORONA	CA		08/28/2025		714		(20)			(20)		694	..694	.....	.....	.....
100254560	TUCSON	AZ		11/07/2025		984		(31)			(31)		953	..953	.....	.....	.....
100186312	CLEARWATER	FL		12/30/2024		765		(14)			(14)		751	..751	.....	.....	.....
100218873	CORAPOLIS	PA		06/27/2025		578		(22)			(22)		556	..556	.....	.....	.....
100169205	MIAMI	FL		09/27/2024		751		(28)			(28)		723	..723	.....	.....	.....
100100857	HOUSTON	TX		04/27/2023		638		(36)			(36)		602	..602	.....	.....	.....
100043638	HAYWARD	CA		06/13/2020		907		(37)			(37)		870	..870	.....	.....	.....
100161351	GEORGETOWN	TX		07/25/2024		1,174		(9)			(9)		1,165	..1,165	.....	.....	.....
100179930	CRYSTAL LAKE	IL		11/25/2024		690		(12)			(12)		678	..678	.....	.....	.....
100159114	MIAMI	FL		07/20/2023		776		(11)			(11)		765	..765	.....	.....	.....
100055924	BROOKLYN	NY		03/23/2021		1,770		(93)			(93)		1,677	..1,677	.....	.....	.....
100206982	BULLHEAD CITY	AZ		04/25/2025		777		(21)			(21)		756	..756	.....	.....	.....
100199098	ELMHURST	IL		03/03/2025		710		(18)			(18)		692	..692	.....	.....	.....
100213759	ATLANTA	GA		05/29/2025		871		(14)			(14)		857	..857	.....	.....	.....
100164000	SAINT PETERSBURG	FL		08/21/2024		806		(36)			(36)		570	..570	.....	.....	.....
100163122	ST PETERSBURG	FL		06/13/2024		642		(19)			(19)		623	..623	.....	.....	.....
100268546	SAN ANTONIO	TX		12/29/2025		499		(6)			(6)		493	..493	.....	.....	.....
100194624	HOUSTAI	WA		02/14/2025		797		(39)			(39)		758	..758	.....	.....	.....
100169780	LOUIST GROVE	GA		09/30/2024		711		(19)			(19)		692	..692	.....	.....	.....
100159847	DAVENPORT	FL		08/15/2024		956		(44)			(44)		912	..912	.....	.....	.....
100139768	PALM BAY	FL		12/21/2023		314		(1)			(1)		313	..313	.....	.....	.....
100028221	WHITE LAKE	MI		10/26/2018		1,165		(76)			(76)		1,341	..1,341	.....	.....	.....
100247261	REHOBOTH BEACH	DE		10/23/2025		1,556		(40)			(40)		1,516	..1,516	.....	.....	.....
100139526	JACKSONVILLE	FL		11/09/2023		515		(17)			(17)		498	..498	.....	.....	.....
100074444	WOODLAND	CA		12/02/2021		1,537		(70)			(70)		1,467	..1,467	.....	.....	.....
100143294	VAN ALSTINE	TX		02/16/2024		498		(11)			(11)		487	..487	.....	.....	.....
100166596	POTTSTOWN	PA		10/24/2024		818		(13)			(13)		805	..805			
100227237	STAFFORD	VA		07/31/2025		701		(23)			(23)		678	..678			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100129436	RICHLAND	IA		09/29/2023		828		(4)			(4)		824	824			
100128219	RED BANK	NI		09/14/2023		891		(2)			(2)		889	889			
100201160	HORSHAM	PA		03/12/2025		665		(22)			(22)		663	663			
100221110	FISHERS	IN		07/21/2025		1,700		(32)			(32)		1,668	1,668			
100201054	ACWORTH	GA		03/12/2025		743		(17)			(17)		726	726			
100216242	SELBVILLE	DE		06/20/2025		1,142		(21)			(21)		1,121	1,121			
100192965	CLYDE	NC		02/10/2025		645		(24)			(24)		621	621			
100193797	ORLANDO	FL		02/10/2025		652		(31)			(31)		621	621			
100188728	SPOKANE	WA		07/09/2025		703		(14)			(14)		689	689			
100171758	MILLERSPORT	OH		10/17/2024		757		(5)			(5)		752	752			
100175546	DANSONVILLE	GA		11/21/2024		1,213		(14)			(14)		1,199	1,199			
100081637	WEST CHESTER	PA		03/24/2022		1,150		(6)			(6)		1,144	1,144			
100127538	EUGENE	OR		09/08/2023		760		(6)			(6)		754	754			
100181865	SAVANNAH	GA		12/12/2024		773		(5)			(5)		768	768			
100132241	ANNA	TX		10/13/2023		770		(5)			(5)		765	765			
100191529	BUCHANAN DAM	TX		07/30/2025		663		(27)			(27)		636	636			
100254254	CHARLOTTE	NC		11/06/2025		667		(20)			(20)		647	647			
100186611	PHOENIX	AZ		02/10/2025		1,074		(31)			(31)		1,043	1,043			
100058001	TUCKER	GA		06/30/2021		1,594		(48)			(48)		1,546	1,546			
100256100	ALBUQUERQUE	NM		11/26/2025		2,531		(62)			(62)		2,469	2,469			
100189209	AUSTIN	TX		07/13/2025		780		(4)			(4)		776	776			
100254333	MAIMOTH LAKES	CA		11/07/2025		1,799		(68)			(68)		1,731	1,731			
100091862	RICHMOND	TX		07/30/2023		938		(12)			(12)		926	926			
100134684	VICTORVILLE	CA		10/30/2023		4,734		(93)			(93)		4,641	4,641			
4010061658	BALTIMORE	MD		01/10/2024		642		(16)			(16)		626	626			
100186258	BENSALEM	PA		12/27/2024		599		(27)			(27)		572	572			
100266640	RINCON	GA		12/23/2025		843		(7)			(7)		836	836			
100133675	COLORADO SPRINGS	CO		10/23/2023		818		(8)			(8)		810	810			
100268692	MIDWAY	GA		12/29/2025		257		(6)			(6)		251	251			
100220943	CALDWELL	NJ		07/18/2025		725		(2)			(2)		723	723			
100210093	OVERLAND PARK	KS		05/07/2025		814		(11)			(11)		803	803			
100127606	DETROIT	MI		09/08/2023		736							736	736			
100062677	CHESAPEAKE	VA		07/01/2021		1,622		(24)			(24)		1,598	1,598			
100164533	POINCIANA	FL		06/21/2024		829		(2)			(2)		827	827			
100114695	SAN JACINTO	CA		06/29/2023		692		(10)			(10)		682	682			
100185111	LANCASTER	CA		12/20/2024		656		(31)			(31)		625	625			
100155932	LANCASTER	CA		11/15/2023		614		(30)			(30)		584	584			
100210607	CANYON LAKE	TX		05/15/2025		650		(28)			(28)		622	622			
100024345	SIOUX FALLS	SD		09/20/2018		1,590		8			8		1,598	1,598			
100188722	HOUSTON	TX		07/09/2025		705		(12)			(12)		693	693			
100128604	SACRAMENTO	CA		09/21/2023		507		(13)			(13)		494	494			
100253439	CLEVELAND	OH		10/30/2025		714		(30)			(30)		684	684			
100181866	SARASOTA	FL		12/12/2024		761		(5)			(5)		756	756			
100177321	TOMBALL	TX		07/16/2025		13,952		(551)			(551)		13,031	13,031			
100206150	ALBUQUERQUE	IA		04/16/2025		800		(3)			(3)		797	797			
100163165	HOUSTON	TX		06/13/2024		699		(15)			(15)		684	684			
100169198	FORT WORTH	TX		09/27/2024		775		(16)			(16)		759	759			
100176523	BAKERSFIELD	CA		11/19/2024		629		(29)			(29)		600	600			
100167455	SEBASTIAN	FL		09/16/2024		731		(23)			(23)		708	708			
100171414	MOXINEY	TX		10/16/2024		552		(14)			(14)		538	538			
100108330	CHERRY HILL	NJ		05/25/2023		820		(15)			(15)		805	805			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100024121	SOLDOTNA	AK		09/10/2018		1,624	(31)				(31)		1,593		1,593		
100180383	CINCINNATI	KY		11/25/2024		768	(11)				(11)		757		757		
100164730	MADERA	CA		08/23/2024		551		(12)			(12)		539		539		
100100584	CHULA VISTA	CA		04/27/2023		707	(30)				(30)		677		677		
100215888	CHARLOTTE	NC		06/13/2025		662		(13)			(13)		649		649		
100115717	PHILADELPHIA	PA		07/20/2023		838		(6)			(6)		830		830		
100120104	LITTLE ELM	TX		06/11/2023		835		(5)			(5)		830		830		
100148751	TOLLESON	AZ		04/17/2024		730		(10)			(10)		720		720		
100142748	RIVERVIEW	FL		02/08/2024		724		(14)			(14)		710		710		
100188515	DURHAM	NC		01/08/2025		726		(16)			(16)		710		710		
100201109	FRESNO	CA		03/12/2025		841		(18)			(18)		823		823		
100149824	BRADENTON	FL		04/29/2024		688		(28)			(28)		660		660		
100141013	MOXINEY	TX		02/20/2024		734		(20)			(20)		714		714		
100266960	TUCSON	AZ		12/23/2025		559		(7)			(7)		552		552		
100164828	GRAVOIS MILLS	MO		08/26/2024		717		(20)			(20)		697		697		
100151162	POTTSTOWN	PA		05/09/2024		1,103		(44)			(44)		1,059		1,059		
100080975	DESERT HOT SPRINGS	CA		03/10/2022		930		(38)			(38)		892		892		
100246284	JAMES CREEK	PA		10/10/2025		3,953		(91)			(91)		3,862		3,862		
100076720	GLENDALE	CA		12/30/2021		1,559		(43)			(43)		1,516		1,516		
100174775	SOUTH RIVER	NJ		10/31/2024		1,071		(35)			(35)		1,036		1,036		
100165484	CHICAGO	IL		08/29/2024		716		(15)			(15)		701		701		
100189351	APACHE JCT	AZ		01/13/2025		5,759		(174)			(174)		5,585		5,585		
100201481	CAPE MAY COURT HOUSE	NJ		03/12/2025		1,745		(61)			(61)		1,684		1,684		
100175811	HAMILTON	NJ		11/12/2024		782		(6)			(6)		776		776		
100210286	CAPE CORAL	FL		05/09/2025		619		(12)			(12)		607		607		
100164836	BUCKEYE	AZ		08/26/2024		1,039		(32)			(32)		1,007		1,007		
100156868	WOODRIDGE	NY		06/27/2024		637		(16)			(16)		621		621		
100204658	BOSTON	MA		04/04/2025		836		(11)			(11)		835		835		
100268607	FAVETTEVILLE	NC		12/29/2025		515		(11)			(11)		504		504		
100273069	MABLETON	GA		01/15/2026		256		(3)			(3)		253		253		
100119414	APOLLO BEACH	FL		07/31/2023		823		(6)			(6)		817		817		
100151510	CHARLOTTE	NC		06/10/2024		716		(18)			(18)		700		700		
100165950	NORFOLK	VA		08/29/2024		561		(31)			(31)		530		530		
100169101	ORLANDO	FL		09/27/2024		702		(23)			(23)		679		679		
100164744	JACKSONVILLE	FL		08/26/2024		1,719		(39)			(39)		1,680		1,680		
100272866	SAN ANTONIO	TX		01/15/2026		263		(5)			(5)		258		258		
100165529	CHARLOTTE	NC		08/29/2024		715		(15)			(15)		700		700		
100039466	DUBLIN	CA		08/27/2019		(3,509)		87			(87)	(45)	(3,467)		(1,365)	2,212	2,102
100189764	ELLSWORTH	ME		01/21/2025		691		(19)			(19)		672		672		
100191504	SUNSET BEACH	NC		01/30/2025		698		(26)			(26)		672		672		
100216741	SHORECROES	TX		06/23/2025		1,097		(18)			(18)		1,079		1,079		
100274065	HOUSTON	TX		01/26/2026		553		(16)			(16)		537		537		
100154140	KNOXVILLE	TN		07/11/2024		729		(16)			(16)		713		713		
100195157	MORRISVILLE	NC		02/24/2025		784		(1)			(1)		783		783		
100198078	KNOXDALE	NC		12/13/2023		412		(20)			(20)		392		392		
100179666	LEANDER	TX		11/21/2024		858		(14)			(14)		844		844		
100161038	CHARLEVILLE	MI		07/24/2024		707		(23)			(23)		684		684		
100221009	MOUNTAIN REST	SC		07/16/2025		665		(24)			(24)		641		641		
100147466	KATY	TX		04/03/2024		625		(18)			(18)		607		607		
100200331	PORF SAINT JOE	FL		03/10/2025		727		(10)			(10)		717		717		
100163129	PARRISH	FL		06/13/2024		703		(14)			(14)		689		689		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100166366	SCOTTSDALE	AZ		10/24/2024		1,547	(47)				(47)		1,500	1,500			
100189269	FORT MYERS	FL		01/13/2025		702	(19)				(19)		683	683			
100115872	GORE	OK		07/20/2023		821	(17)				(17)		804	804			
100048606	WEST ORANGE	NJ		11/20/2020		1,405	(52)				(52)		1,353	1,353			
100089275	ROSENBERG	TX		01/28/2023		604	(18)				(18)		586	586			
100172321	LAWRENCEVILLE	GA		10/21/2024		827	(18)				(18)		809	809			
100179551	PENACOLA	FL		11/21/2024		819	(10)				(10)		809	809			
100170439	EL PASO	TX		10/09/2024		628	(9)				(9)		619	619			
100181386	MIAMI	FL		01/09/2025		772	(21)				(21)		751	751			
100193625	BRIAN HEAD	UT		02/10/2025		754	(3)				(3)		751	751			
100190071	PAWIA	CO		01/21/2025		759	(8)				(8)		751	751			
100191228	BAKERSFIELD	CA		01/29/2025		598	(24)				(24)		484	484			
100193265	LAS VEGAS	NV		12/28/2023		648	(12)				(12)		636	636			
100176116	SAINT CLOUD	FL		12/20/2024		712	(8)				(8)		704	704			
100244635	OSAGE BEACH	MO		09/29/2025		4,415	(188)				(188)		4,247	4,247			
100255683	SCOTTSDALE	AZ		11/24/2025		707	(19)				(19)		688	688			
100070402	LOVELL	MA		09/23/2021		1,969	(46)				(46)		1,923	1,923			
100156114	MCLELLAN	TX		06/18/2024		728	(6)				(6)		722	722			
100084869	NASHUA	NH		06/25/2021		1,473	(58)				(58)		1,415	1,415			
100090108	FORT MILL	SC		01/13/2023		611	(22)				(22)		589	589			
100143134	ACWORTH	GA		02/16/2024		882	(20)				(20)		862	862			
100115037	NAMPA	ID		07/14/2023		791	(12)				(12)		779	779			
100169068	MESQUITE	TX		09/27/2024		797	(14)				(14)		783	783			
100109394	CATHERAL CITY	CA		06/13/2023		460	1				1		461	461			
100012862	FILLMORE	CA		05/25/2017		918	164				164		1,082	1,082			
100200007	HOUSTON	TX		03/07/2025		5,482	(146)				(146)		5,336	5,336			
100214861	CHARLOTTE	NC		06/11/2025		697	(12)				(12)		685	685			
100255849	HOUSTON	TX		11/24/2025		763	(24)				(24)		739	739			
100214659	PALM BEACH GARDENS	FL		06/30/2025		1,386	(6)				(6)		1,380	1,380			
100083897	BAKERSFIELD	CA		07/12/2022		892	(11)				(11)		881	881			
100166268	PEACHTREE CITY	GA		09/09/2024		909	(18)				(18)		891	891			
100137822	MARCUS HOOK	PA		12/08/2023		762	(12)				(12)		750	750			
100186387	SELMA	CA		12/30/2024		694	(18)				(18)		676	676			
100162774	HUTTO	TX		08/12/2024		747	(1)				(1)		746	746			
100172597	PEA RIDGE	AR		10/23/2024		883	(20)				(20)		863	863			
100172599	PEA RIDGE	AR		10/23/2024		883	(20)				(20)		863	863			
100160919	EASLEY	SC		07/24/2024		965	(12)				(12)		953	953			
100238688	SACRAMENTO	CA		09/23/2025		1,128	(32)				(32)		1,096	1,096			
100206034	HOUSTON	TX		04/15/2025		745	(16)				(16)		729	729			
100141503	KISSIMEE	FL		01/30/2024		416	(7)				(7)		409	409			
100190699	MOXINEY	TX		01/28/2025		868	(19)				(19)		849	849			
100201918	PLANT CITY	FL		03/18/2025		678	(29)				(29)		649	649			
100166321	LAKE WORTH	FL		10/23/2024		676	(27)				(27)		649	649			
100088143	MINNEAPOLIS	MN		06/25/2021		1,989	(35)				(35)		1,954	1,954			
100162393	BLUE RIDGE	GA		12/12/2024		710	(18)				(18)		692	692			
100190198	GREENSBORO	NC		01/21/2025		751	(13)				(13)		738	738			
100071701	SACRAMENTO	CA		10/14/2021		1,617	(53)				(53)		1,564	1,564			
100155234	SARASOTA	FL		07/19/2024		1,000	(27)				(27)		973	973			
100238576	HUDSON	NH		09/23/2025		9,334	(111)				(111)		9,223	9,223			
100115652	BIG BEAR LAKE	CA		07/20/2023		824	(6)				(6)		816	816			
100205786	MOUNTAIN HOME	ID		04/14/2025		687	(25)				(25)		662	662			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10003360	VAN NUYS	CA		03/23/2021		1,767		(58)			(58)		1,709	1,709			
10017179	ROILETT	TX		10/16/2024		820		(19)			(19)		.801	.801			
100062177	DELMAR	DE		07/01/2021		537		(4)			(4)		.533	.533			
10023118	DELMAR	NE		06/14/2025		604		(23)			(23)		.581	.581			
10020168	SAVANNAH	GA		03/12/2025		677		(27)			(27)		.650	.650			
100141747	LONG BEACH	CA		07/30/2024		801		(30)			(30)		.771	.771			
100221901	LAS VEGAS	NV		07/25/2025		608							.608	.608			
100186395	ALLENTOVN	PA		12/30/2024		675		(11)			(11)		.664	.664			
100180730	CHICAGO	IL		11/26/2024		683		(19)			(19)		.664	.664			
100200518	MECHANICSBURG	PA		03/11/2025		809		(2)			(2)		.807	.807			
100143893	ACWORTH	GA		03/06/2024		655		(29)			(29)		.626	.626			
10023160	BIG BEAR CITY	CA		06/14/2025		617		(24)			(24)		.593	.593			
100236238	POCONO LAKE	PA		09/10/2025		616		(23)			(23)		.593	.593			
100186479	MANFIELD	TX		12/30/2024		764		(8)			(8)		.756	.756			
100169926	ELKHART	MO		09/30/2024		955		(39)			(39)		.916	.916			
100186761	DELANO	CA		12/31/2024		627		(29)			(29)		.598	.598			
100165498	KILLEEN	TX		06/29/2024		1,815		(27)			(27)		1,788	1,788			
100205958	ASHEVILLE	NC		04/14/2025		688		(10)			(10)		.678	.678			
100167019	WEST PALM BEACH	FL		09/13/2024		584		(33)			(33)		.551	.551			
100195376	HARBOR SPRINGS	MI		02/24/2025		613		(23)			(23)		.590	.590			
100076529	HADDONFIELD	NJ		07/07/2022		1,548		(27)			(27)		1,521	1,521			
100157628	TAMPA	FL		06/01/2024		636		(24)			(24)		.612	.612			
100114721	FORT LAUDERDALE	FL		06/29/2023		22,212		(712)			(712)		21,500	21,500			
100176026	CHICAGO	IL		12/20/2024		778		(4)			(4)		.774	.774			
100204674	GASTONIA	NC		04/04/2025		676		(3)			(3)		.673	.673			
100162919	FRESNO	CA		06/12/2024		763		(12)			(12)		.751	.751			
100156741	FRIENDSWOOD	TX		06/26/2024		604		(16)			(16)		.588	.588			
100194619	EPHATA	VA		02/21/2025		788		(10)			(10)		.778	.778			
100253616	ANCHORAGE	AK		10/30/2025		652		(22)			(22)		.630	.630			
100120480	TEKLE HILLS	MO		06/18/2023		1,476		(60)			(60)		1,416	1,416			
100261137	MONTAIGLE	TN		12/05/2025		513		(15)			(15)		.498	.498			
100193034	HICKORY	NC		02/10/2025		750		(19)			(19)		.731	.731			
100170494	SPRING	TX		10/09/2024		731		(35)			(35)		.696	.696			
100150986	BOCA RATON	FL		05/08/2024		722		(19)			(19)		.703	.703			
100161556	PORT SAINT LUCIE	FL		07/30/2024		746		(9)			(9)		.739	.739			
100070448	LOS ANGELES	CA		09/23/2021		1,509		(49)			(49)		1,460	1,460			
100168203	DURHAM	NC		09/20/2024		781		(7)			(7)		.774	.774			
100175112	BAKERSFIELD	CA		11/05/2024		770		(27)			(27)		.743	.743			
100175563	BRIDGEPORT	CT		11/12/2024		753		(10)			(10)		.743	.743			
100244547	MILWAUKEE	WI		09/29/2025		692		(31)			(31)		.661	.661			
100076613	FRISSO	CO		12/27/2021		1,515		(53)			(53)		1,462	1,462			
100197515	JULIAN	CA		01/11/2024		505		(33)			(33)		.472	.472			
100065180	PHOENIX	AZ		07/14/2021		1,693		(35)			(35)		1,658	1,658			
100169660	MIAMI	FL		09/30/2024		652		(20)			(20)		.632	.632			
100236072	PORTLAND	OR		09/05/2025		2,188		(46)			(46)		2,142	2,142			
100167929	STOCKTON	CA		09/20/2024		672		(3)			(3)		.669	.669			
100193613	CLEVELAND	OH		12/28/2023		1,380		(23)			(23)		1,357	1,357			
100254580	CHARLOTTE	NC		11/17/2025		942		(52)			(52)		.890	.890			
100209429	FAVETTEVILLE	NC		04/29/2025		661		(25)			(25)		.636	.636			
100277282	NINETYH	IN		02/11/2026		243		(6)			(6)		.237	.237			
100156099	HOMESTEAD	FL		06/18/2024		574		(19)			(19)		.555	.555			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100160123	TAYLOR	TX		07/17/2024		602		(20)					582		582		
10027668	MCCORDSVILLE	IN		01/29/2026		210		(8)					202		202		
100168031	HOUSTON	TX		09/20/2024		782		(6)					774		774		
100055198	CLINTON	CT		03/23/2021		1,301		(67)					1,234		1,234		
100171714	LONGS	SC		10/17/2024		904		(4)					900		900		
100272106	TOLEDO RIVER	NJ		01/08/2026		488		(12)					476		476		
100244578	COPELL	TX		09/29/2025		740		(28)					712		712		
100221031	HAIRSTEAD	NC		07/18/2025		663		(20)					643		643		
100108652	ATLANTA	GA		05/25/2023		1,108		(2)					1,106		1,106		
100272601	WILLIAMSBURG	VA		01/09/2026		230		(7)					223		223		
100218813	BIG BEAR CITY	CA		06/27/2025		430		(11)					419		419		
100166068	BRYAN	TX		09/09/2024		689		(20)					669		669		
100202902	MIDDLE BEACH	SC		03/24/2025		712		(19)					693		693		
100161160	IRVING	TX		07/24/2024		634		(18)					616		616		
100054208	SIMI VALLEY	CA		03/23/2021		962		(65)					897		897		
100244609	AVONDALE	AZ		09/29/2025		754		(25)					729		729		
100142871	WAKE FOREST	NC		02/09/2024		634		(14)					620		620		
100173481	RICHMOND	TX		10/29/2024		709		(25)					684		684		
100170479	PORT CHARLOTTE	FL		10/09/2024		689		(4)					685		685		
100272732	FEDERALSBURG	MD		01/09/2026		235		(8)					227		227		
100144196	CHARLOTTE	NC		03/07/2024		1,604		(36)					1,568		1,568		
100267152	WINTER HAVEN	FL		12/23/2025		630		(4)					626		626		
100129689	AVON	CO		09/29/2023		738		(10)					728		728		
100156438	LEHIGH ACRES	FL		06/24/2024		496		(2)					494		494		
100215843	SUNRISE	FL		06/12/2025		1,387		(23)					1,364		1,364		
100254177	LONGVIEW	WA		11/06/2025		663		(30)					633		633		
100216296	ROCKWALL	TX		06/20/2025		771		(16)					755		755		
100142860	LIVINGSTON	NJ		02/09/2024		670		(21)					649		649		
100069947	LAS VEGAS	NV		01/26/2023		697		(25)					672		672		
100136652	ANNA	TX		11/27/2023		688		(3)					665		665		
100220105	SPRING	TX		06/06/2025		662		(13)					649		649		
100226913	CAPE CORAL	FL		07/30/2025		451		(17)					434		434		
100192514	LONG BEACH	CA		02/10/2025		799		(4)					795		795		
100226716	SAN TAN VALLEY	AZ		07/30/2025		1,641		(50)					1,591		1,591		
100156936	GUTHRIE	OK		07/12/2024		707		(24)					683		683		
100175979	HATFIELD	PA		11/12/2024		724		(21)					703		703		
100246267	CAMP HILL	PA		10/10/2025		690		(25)					665		665		
100188614	LACEY	WA		02/10/2025		698		(5)					693		693		
100266881	JUSTIN	TX		12/29/2025		1,229		(28)					1,201		1,201		
100228532	MARIETTA	GA		06/11/2025		702		(20)					682		682		
100161893	ELKHIDGE	MD		07/31/2024		699		(26)					673		673		
100175612	RIVERSIDE	CA		11/12/2024		803		(7)					796		796		
100169033	CHARLOTTE	NC		09/27/2024		661		(15)					646		646		
100161954	LAKELAND	FL		07/31/2024		538		(29)					509		509		
100169599	GLASSBORO	NJ		11/08/2024		790		(12)					778		778		
100226569	PAGE	AZ		07/30/2025		615		(23)					592		592		
100171914	WEST PALM BEACH	FL		07/20/2023		1,093		(17)					1,076		1,076		
100065844	SAN ANTONIO	TX		07/23/2021		1,372		(52)					1,320		1,320		
100103505	FORT MYERS	FL		05/08/2023		1,415		(36)					1,379		1,379		
100168140	LINCOLNBURG	VA		09/20/2024		784		(10)					774		774		
100168775	MANCHESTER	CT		09/26/2024		743		(26)					717		717		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100209616	ORLANDO	FL		05/02/2025		2,876		(111)			(111)		2,765	2,765			
100156346	JACKSONVILLE	FL		07/25/2024		4,016		(138)			(138)		3,878	3,878			
100221022	STANTON	VA		07/18/2025		1,463		(50)			(50)		1,413	1,413			
100235827	POLLOCK PINES	CA		09/04/2025		737		(21)			(21)		716	716			
100138800	INDIANAPOLIS	IL		12/21/2023		618		(19)			(19)		599	599			
100149134	VICTORVILLE	CA		04/22/2024		590		(16)			(16)		572	572			
100155919	PRINCETON	IN		06/17/2024		791		(11)			(11)		780	780			
100185733	LAS VEGAS	NV		12/23/2024		727		(8)			(8)		719	719			
100159460	PARISH	FL		07/15/2024		763		(14)			(14)		749	749			
100107351	POINCIPE BEACH	FL		06/29/2023		596		(37)			(37)		559	559			
100191297	ATLANTA	GA		01/30/2025		4,822		(109)			(109)		4,513	4,513			
100160947	FRESNO	CA		07/24/2024		882		(21)			(21)		861	861			
100147222	TAMPA	PA		03/28/2024		601		(20)			(20)		581	581			
100165663	PLANTATION	FL		10/04/2024		750		(16)			(16)		734	734			
100176639	EAGLE LAKE	FL		11/15/2024		762		(28)			(28)		734	734			
100253215	BRENNHAM	TX		10/30/2025		739		(24)			(24)		715	715			
100148593	APPLE VALLEY	CA		04/12/2024		715		(13)			(13)		702	702			
100261197	BENNINGER	NJ		12/05/2025		1,333		(48)			(48)		1,285	1,285			
100153564	LAUGHLIN	NV		05/30/2024		1,518		(19)			(19)		1,499	1,499			
100119476	WILLINGTON	DE		07/31/2023		796		(6)			(6)		790	790			
100157461	BAKERSFIELD	CA		02/20/2025		631		(21)			(21)		610	610			
100173392	FORT PIERCE	FL		10/29/2024		803		(21)			(21)		782	782			
100191052	BARTINGTON	IL		01/29/2025		802		(20)			(20)		782	782			
100167498	KATY	TX		10/31/2024		807		(25)			(25)		782	782			
100215746	ATHENS	GA		06/12/2025		746		(7)			(7)		739	739			
100094823	RICHMOND	TX		09/29/2022		922		(14)			(14)		908	908			
100180060	HILLSIDE	NJ		11/26/2024		2,265		(86)			(86)		2,179	2,179			
100179564	CLAVIS	CA		11/21/2024		774		(9)			(9)		765	765			
100192702	CYPRESS	TX		02/10/2025		806		(6)			(6)		798	798			
100272346	ALBREY	TX		01/08/2026		527		(7)			(7)		520	520			
100119234	MINNEAPOLIS	IL		07/31/2023		763		(8)			(8)		755	755			
100268623	BLUE SPRINGS	MO		12/29/2025		540		(1)			(1)		539	539			
100268630	LAS VEGAS	NV		12/29/2025		545		(6)			(6)		539	539			
100014525	BLAUVELT	NY		09/27/2017		1,091		(3)			(3)		1,088	1,088			
100220970	WESTMONT	IL		07/18/2025		892		(23)			(23)		869	869			
100088975	PORT SAINT LUCIE	FL		11/15/2022		3,727		(28)			(28)		3,699	3,699			
100253646	HOUSTON	TX		10/30/2025		660		(16)			(16)		644	644			
100218698	CROFTON	MD		06/27/2025		1,372		(15)			(15)		1,357	1,357			
100152785	LOMBARD	IL		05/22/2024		881		(9)			(9)		872	872			
100245517	MARS	PA		10/06/2025		712		(26)			(26)		686	686			
100177389	ATLANTA	GA		01/16/2025		968		(45)			(45)		923	923			
100167921	TALLAHASSEE	FL		09/20/2024		760		(9)			(9)		751	751			
100181335	FRESNO	CA		12/06/2024		1,098		(8)			(8)		1,090	1,090			
100235653	RALEIGH	NC		08/29/2025		752		(15)			(15)		737	737			
100171577	WHITESTOWN	IN		10/16/2024		772		(19)			(19)		753	753			
100163904	FORT LAUDERDALE	FL		09/27/2024		772		(2)			(2)		770	770			
100182101	MIAMI	FL		12/12/2024		803		(2)			(2)		801	801			
100151246	SALT LAKE CITY	UT		05/10/2024		773		(12)			(12)		761	761			
100175908	SPRING	TX		11/05/2024		724		(34)			(34)		690	690			
100201900	HAYWARD	CA		03/18/2025		1,745		(58)			(58)		1,687	1,687			
4010060622	FRANKFORT	IL		01/10/2024		536		(15)			(15)		521	521			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100212047	PHOENIX	AZ		06/27/2025		655		(29)			(29)		626	626			
100151365	SUPRISE	AZ		05/10/2024		787		(9)			(9)		778	778	778		
100220900	WEST CHESTER	PA		07/18/2025		733		(13)			(13)		720	720	720		
100025656	SILVER SPRING	MD		09/20/2018		1,167		145			145		1,312	1,312			
100174753	EAST HARTFORD	CT		10/31/2024		683		(33)			(33)		650	650			
100148638	CAPE CORAL	FL		04/17/2024		679		(26)			(26)		653	653			
100173019	HONOLULU	HI		10/25/2024		785		(16)			(16)		769	769			
100141523	ATLANTA	GA		01/30/2024		567		(22)			(22)		545	545			
100043980	FONTANA	CA		08/19/2020		4,310		(221)			(221)		4,089	4,089			
100265400	WALLINGFORD	CT		12/19/2025		460		(6)			(6)		454	454			
100274031	INDIO	CA		01/26/2026		294		(12)			(12)		282	282			
100261943	BOSTON	MA		12/08/2025		740		(22)			(22)		718	718			
100172376	AMBLER	PA		10/23/2024		835		(16)			(16)		819	819			
100199980	SACRAMENTO	CA		03/06/2025		830		(11)			(11)		819	819			
100171462	ANNA	TX		10/16/2024		830		(11)			(11)		819	819			
100151746	LOS ANGELES	CA		05/10/2024		649		(9)			(9)		640	640			
100164793	MIRLE BEACH	SC		08/28/2024		2,349		(66)			(66)		2,283	2,283			
100273076	INDIANAPOLIS	IL		01/15/2026		238		(6)			(6)		232	232			
100079406	GLENDALE	CA		03/17/2022		1,475		(3)			(3)		1,472	1,472			
100156637	PHOENIX	AZ		07/25/2024		753		(15)			(15)		738	738			
100115760	BASTROP	TX		07/20/2023		765		(22)			(22)		743	743			
100171412	ISSAQUAH	WA		10/16/2024		919		(17)			(17)		902	902			
100246118	COLLEGE STATION	TX		10/08/2025		686		(31)			(31)		665	665			
100253977	LEHI	UT		10/30/2025		802		(11)			(11)		791	791			
100079807	JACKSONVILLE	FL		04/08/2022		1,470		(104)			(104)		1,366	1,366			
100214723	ORLANDO	FL		06/11/2025		1,336		(63)			(63)		1,273	1,273			
100141531	PHOENIX	AZ		01/30/2024		757		(33)			(33)		724	724			
100062644	LINCOLN	NE		07/01/2021		2,423		(30)			(30)		2,393	2,393			
100196872	HOLLYWOOD	FL		09/03/2025		934		(27)			(27)		907	907			
100192646	DULUTH	GA		02/10/2025		1,388		(35)			(35)		1,353	1,353			
100109303	LIBERTY	MO		06/12/2023		922		(8)			(8)		914	914			
100204654	SACRAMENTO	CA		04/10/2025		652		(13)			(13)		639	639			
100076474	MARTIN	MA		12/21/2021		2,042		(80)			(80)		1,962	1,962			
100228312	LANSDALE	PA		08/11/2025		711		(30)			(30)		681	681			
100162670	CLAYTON	CA		08/12/2024		655		(20)			(20)		635	635			
100114998	ALBANY	WA		07/14/2023		841		(1)			(1)		840	840			
100182392	SCHAMBERG	IL		12/12/2024		735		(12)			(12)		723	723			
100156015	SAND SPRINGS	OK		07/09/2024		772		(3)			(3)		769	769			
100190272	GOOD YEAR	AZ		09/28/2023		772		(6)			(6)		769	769			
100065845	OCALA	FL		07/23/2021		1,396		(53)			(53)		1,343	1,343			
100137667	PENNSAUKEN	NJ		12/08/2023		677		(7)			(7)		670	670			
100198340	CHICAGO	IL		12/18/2023		678		(6)			(6)		670	670			
100133616	BAKERSFIELD	CA		10/20/2023		502		(4)			(4)		498	498			
100186514	MODESTO	CA		07/08/2025		712		(22)			(22)		690	690			
100168191	COLUMBUS	OH		09/20/2024		791		(9)			(9)		782	782			
100200626	LITTLE ROCK	AR		03/11/2025		677		(24)			(24)		653	653			
100137208	HOUSTON	TX		11/28/2023		465		(10)			(10)		455	455			
100065590	AURORA	CO		07/28/2021		1,640		(46)			(46)		1,594	1,594			
100254566	WHEATON	IL		11/07/2025		617		(11)			(11)		606	606			
100265684	PENSACOLA	FL		12/19/2025		722		(4)			(4)		718	718			
100167454	KOKOMO	IN		09/16/2024		633		(13)			(13)		620	620			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016240	TALLAHASSEE		FL		12/12/2024		738		(10)			(10)		728		728		
10016030	CLEARWATER		FL		07/24/2024		655		(12)			(12)		643		643		
10004980	NORTH HOLLYWOOD		CA		11/20/2020		990		(38)			(38)		952		952		
100139637	LOS ANGELES		CA		12/28/2023		567		(18)			(18)		549		549		
100114865	LAWRENCEVILLE		GA		07/14/2023		815		(13)			(13)		802		802		
100254506	NORTH LAS VEGAS		NV		11/07/2025		915		(30)			(30)		885		885		
100156597	HENDERSON		NV		07/25/2024		656		(56)			(56)		600		600		
100152468	SPRING HPE		NC		05/16/2024		675		(31)			(31)		644		644		
100134568	BOWLIE		GA		10/30/2023		748		(17)			(17)		731		731		
100048492	BRENTWOOD		TN		11/20/2020		3,786		(143)			(143)		3,643		3,643		
100170912	NORCROSS		GA		10/11/2024		1,932		(101)			(101)		1,831		1,831		
100068002	DENVER		CO		09/23/2021		1,679		(28)			(28)		1,651		1,651		
100245207	WINDHAM		VT		10/06/2025		1,806		(72)			(72)		1,734		1,734		
100153403	NEW HAVEN		NY		05/30/2024		449		(13)			(13)		436		436		
100138245	DAYTON		OR		12/14/2023		2,351		(17)			(17)		2,334		2,334		
100273019	GRAHAM		WA		01/15/2026		448		(16)			(16)		432		432		
100160141	HUDSON		WI		07/17/2024		723		(21)			(21)		702		702		
100186457	KNOXVILLE		TN		12/30/2024		744		(16)			(16)		728		728		
100168425	MIDLOTHIAN		VA		09/25/2024		791		(18)			(18)		773		773		
100156128	PEACHTREE CITY		GA		07/09/2024		780		(5)			(5)		775		775		
100203909	NORTH CHARLESTON		SC		06/11/2025		672		(11)			(11)		661		661		
100200508	TANEYTON		MO		03/11/2025		1,008		(13)			(13)		995		995		
100211837	PITTSBURGH		PA		05/19/2025		677		(16)			(16)		661		661		
100234914	COEUR D'ALENE		ID		08/28/2025		1,962		(49)			(49)		1,913		1,913		
100172614	ZEBULON		NC		10/23/2024		835		(17)			(17)		818		818		
100068221	VANCOUVER		WA		08/25/2021		1,712		(14)			(14)		1,698		1,698		
100238407	MANTECA		CA		12/05/2025		486		(9)			(9)		477		477		
100247483	FRESNO		CA		11/26/2025		744		(9)			(9)		735		735		
100266796	STOCKTON		CA		12/23/2025		502		(10)			(10)		492		492		
100245289	BELTON		TX		10/06/2025		782		(23)			(23)		759		759		
100268615	OSCEOLA		MO		12/29/2025		512		(11)			(11)		501		501		
100166102	HOLIE		OK		09/09/2024		744		(19)			(19)		725		725		
100236212	STOCKTON		CA		09/10/2025		907		(25)			(25)		882		882		
100253982	SOUTHPORT		NC		10/30/2025		811		(24)			(24)		787		787		
100079142	SAN TAN VALLEY		AZ		02/24/2022		1,510		(10)			(10)		1,500		1,500		
100195674	COMPTON		CA		02/24/2025		826		(12)			(12)		814		814		
100141189	SHIRLEY		NY		01/30/2024		604		(13)			(13)		591		591		
100160087	FORT WORTH		TX		07/17/2024		707		(17)			(17)		690		690		
100043832	ALHAMBRA		CA		06/19/2020		1,251		(91)			(91)		1,160		1,160		
100179957	MELBOURNE		AUS		11/25/2024		714		(15)			(15)		699		699		
100154792	SUN CITY		AZ		07/19/2024		739		(22)			(22)		717		717		
100151867	LEANDER		TX		05/10/2024		781		(12)			(12)		769		769		
100115549	INDIANAPOLIS		IL		07/19/2023		181		(5)			(5)		176		176		
100139301	SAN FRANCISCO		CA		12/28/2023		993		(6)			(6)		957		957		
100192172	TACOMA		WA		01/31/2025		612		(20)			(20)		592		592		
100228250	WOODBRIE		VA		08/11/2025		723		(11)			(11)		712		712		
100119069	MODESTO		CA		07/27/2023		598		(13)			(13)		545		545		
100189127	NAMPA		ID		01/13/2025		684		(16)			(16)		668		668		
100140934	MADERA		CA		03/28/2024		623		(24)			(24)		599		599		
401009554	LUFKIN		TX		03/28/2025		631		(17)			(17)		614		614		
100071996	PANAMA CITY BEACH		FL		10/29/2021		1,795		(48)			(48)		1,747		1,747		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100228366	WALESA	GA		06/11/2025		1,383	(11)				(11)		1,372	1,372			
100172536	ANTIOCH	CA		10/23/2024		829	(25)	(25)			(25)		804	804			
100174595	TAFT	CA		10/31/2024		294	(16)	(16)			(16)		278	278			
100210178	PHILADELPHIA	PA		05/07/2025		740	(12)	(12)			(12)		728	728			
100211898	NEW ORLEANS	LA		05/19/2025		735	(7)	(7)			(7)		728	728			
100255877	HIGH POINT	NC		11/24/2025		877	(27)	(27)			(27)		850	850			
100271973	MIAMI	FL		01/08/2026		451	(16)	(16)			(16)		435	435			
100246251	HILTON HEAD ISLAND	SC		10/08/2025		852	(38)	(38)			(38)		814	814			
100110613	ENGLEWOOD	CO		06/30/2023		804	(11)	(11)			(11)		793	793			
100156471	DAVISONVILLE	GA		06/24/2024		701	(16)	(16)			(16)		685	685			
100234919	KISSIMEE	FL		06/28/2025		900	(16)	(16)			(16)		884	884			
100253927	PHILADELPHIA	PA		10/30/2025		710	(26)	(26)			(26)		684	684			
100255903	BROWNS SUMMIT	NC		11/24/2025		475	(18)	(18)			(18)		457	457			
100213823	NAPLES	FL		05/29/2025		810	(16)	(16)			(16)		794	794			
100055524	PEEKSKILL	NY		03/23/2021		1,248	(104)	(104)			(104)		1,144	1,144			
100198875	SANTA MARIA	CA		02/28/2025		710	(19)	(19)			(19)		691	691			
100080406	HACKENSACK	IN		03/10/2022		1,660	(92)	(92)			(92)		1,768	1,768			
100129489	PERRY HALL	MD		09/29/2023		1,422	(24)	(24)			(24)		1,398	1,398			
100261643	WINTER HAVEN	FL		12/12/2025		485	(17)	(17)			(17)		468	468			
100071998	PANAMA CITY BEACH	FL		10/29/2021		1,818	(49)	(49)			(49)		1,769	1,769			
100261254	CHICAGO	IL		12/05/2025		733	(16)	(16)			(16)		717	717			
100125053	NORFOLK	VA		06/18/2023		3,898	(171)	(171)			(171)		3,727	3,727			
100057942	NEWPORT	RI		06/30/2021		1,713	(23)	(23)			(23)		1,690	1,690			
100209224	WESTFIELD	NJ		04/29/2025		1,725	(25)	(25)			(25)		1,700	1,700			
100048872	PATCOBLE	NY		11/20/2020		1,153	43	43			43		1,196	1,196			
100079708	KIHEI	HI		04/25/2022		1,324	(41)	(41)			(41)		1,283	1,283			
100257013	ST. PETERSBURG	FL		11/26/2025		509	(18)	(18)			(18)		491	491			
100152331	CHARLOTTE	NC		05/17/2024		1,733	(19)	(19)			(19)		1,714	1,714			
100266559	PITTSBURGH	PA		12/29/2025		510	(5)	(5)			(5)		505	505			
100158439	HONOLULU	HI		07/10/2024		723	(5)	(5)			(5)		718	718			
100209243	FLUJAY VARINA	NC		04/29/2025		760	(15)	(15)			(15)		745	745			
100237094	GULF BREEZE	FL		09/12/2025		693	(21)	(21)			(21)		672	672			
100151625	RILEYVILLE	VA		05/10/2024		702	(12)	(12)			(12)		690	690			
100149653	GALLATIN	TN		04/26/2024		692	(2)	(2)			(2)		690	690			
100149654	GALLATIN	TN		04/26/2024		692	(2)	(2)			(2)		690	690			
100253903	COLORADO SPRINGS	CO		10/30/2025		801	(11)	(11)			(11)		790	790			
100159419	PICKENS	SC		07/15/2024		652	(17)	(17)			(17)		635	635			
100181286	PHOENIX	AZ		12/06/2024		562	(26)	(26)			(26)		536	536			
100161473	MURFREESBORO	TN		07/30/2024		1,104	(30)	(30)			(30)		1,074	1,074			
100142509	WARNER SPRINGS	CA		02/08/2024		786	(10)	(10)			(10)		776	776			
100238767	OVERGARD	AZ		09/22/2025		444	(1)	(1)			(1)		443	443			
100171455	PLANO	TX		10/16/2024		896	(15)	(15)			(15)		881	881			
100138437	HIGHTSTOWN	NJ		12/18/2023		608	(5)	(5)			(5)		603	603			
100247213	CLIFTON TWP	PA		10/23/2025		648	(26)	(26)			(26)		622	622			
100257020	PHOENIX	AZ		11/26/2025		655	(33)	(33)			(33)		622	622			
100091673	STEPHENVILLE	TX		01/30/2023		3,494	(129)	(129)			(129)		3,365	3,365			
100245985	LA JUNITA	CA		10/06/2025		7,165	(312)	(312)			(312)		6,853	6,853			
100176670	SAINT PAUL	MINN		11/15/2024		697	(25)	(25)			(25)		672	672			
100182248	KATY	TX		12/12/2024		722	(5)	(5)			(5)		717	717			
100211714	ALPENA	MI		05/19/2025		996	(31)	(31)			(31)		965	965			
100157983	OCEAN CITY	NJ		07/09/2024		770	(5)	(5)			(5)		765	765			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013202	KATY	TX		10/13/2023		786	(10)	(22)			(10)		726	726			
100109315	HAILEY	PA		06/12/2023		786		(22)			(22)		764	764			
100057525	SIMI VALLEY	CA		06/30/2021		1,879	(38)	(58)			(58)		1,821	1,821			
100194281	PIGEON FORGE	TN		02/14/2025		708		(29)			(29)		679	679			
100173149	MINNEAPOLIS	MINN		10/30/2024		3,339		(107)			(107)		3,232	3,232			
100157163	CORDOVA	TN		02/20/2025		504		(22)			(22)		482	482			
100214703	FORT WALTON BEACH	FL		06/11/2025		683		(14)			(14)		669	669			
100198262	DUNEDIN	FL		02/28/2025		664		(22)			(22)		642	642			
100219376	MIAMI	FL		07/02/2025		8,886		(283)			(283)		8,583	8,583			
100220794	CHARLOTTE	NC		07/18/2025		635		(20)			(20)		615	615			
100190197	JACKSONVILLE	FL		01/21/2025		591		(28)			(28)		563	563			
100109335	AUSTIN	TX		06/12/2023		854		(19)			(19)		835	835			
100172278	CEDAR PARK	TX		10/21/2024		829		(21)			(21)		808	808			
100193619	HOUSTON	TX		02/10/2025		649		(22)			(22)		627	627			
100076114	LAS VEGAS	NV		01/07/2022		1,607		(28)			(28)		1,579	1,579			
100193663	OWIEDO	FL		12/28/2023		622		(5)			(5)		617	617			
100227175	OXFORD	ME		07/30/2025		747		(20)			(20)		727	727			
100237048	FORT WORTH	TX		09/12/2025		2,710		(115)			(115)		2,595	2,595			
100202720	LAS VEGAS	NV		03/24/2025		707		(21)			(21)		686	686			
100166089	SACHE	TX		09/09/2024		4,212		(68)			(68)		4,126	4,126			
100246864	AUSTIN	TX		10/17/2025		740		(19)			(19)		721	721			
100226970	VAN ALSTINE	TX		07/30/2025		664		(29)			(29)		635	635			
100170093	CLEVELAND	OH		10/08/2024		750		(19)			(19)		731	731			
100194643	DEARBORN	MI		10/30/2023		673		(1)			(1)		672	672			
100110478	WINTER PARK	FL		06/30/2023		3,826		(75)			(75)		3,751	3,751			
100228474	INDIANAPOLIS	IL		06/11/2025		775		(4)			(4)		771	771			
100188372	EDINA	MINN		01/08/2025		1,719		(37)			(37)		1,682	1,682			
100118655	CAPE CORAL	FL		07/25/2023		813		(12)			(12)		801	801			
100142433	NEW ORLEANS	LA		03/08/2024		723		(29)			(29)		694	694			
100149309	CALHOUN	GA		04/24/2024		712		(18)			(18)		694	694			
100261573	HARTFORD	MA		12/12/2025		2,569		(60)			(60)		2,509	2,509			
100212514	ORLANDO	FL		05/29/2025		678		(6)			(6)		672	672			
100268790	AIKEN	SC		12/29/2025		435		(15)			(15)		420	420			
100155660	GRAND JUNCTION	CO		11/16/2023		634		(27)			(27)		607	607			
100088168	NEW HAVEN	CT		08/25/2021		1,989		(25)			(25)		1,964	1,964			
100166192	MADISON	WI		09/09/2024		887		(17)			(17)		870	870			
100246534	LAKE HAVASI CITY	AZ		10/16/2025		656		(30)			(30)		626	626			
100169632	COTTONWOOD	AZ		09/30/2024		721		(27)			(27)		707	707			
100215511	PHILADELPHIA	PA		06/12/2025		1,026		(27)			(27)		999	999			
100238965	SAINT PETERSBURG	FL		09/23/2025		668		(26)			(26)		642	642			
100272075	RICHARDSON	TX		01/08/2026		528		(7)			(7)		521	521			
100193657	CHARLOTTE	NC		10/23/2023		729		(4)			(4)		725	725			
100206157	FREDERICK	MD		04/16/2025		2,320		(59)			(59)		2,261	2,261			
100045424	MURRIETA	CA		11/25/2020		1,296		65			65		1,331	1,331			
100170161	GROVELAND	CA		10/08/2024		758		(9)			(9)		750	750			
100267517	CALIFORNIA CITY	CA		12/24/2025		683		(29)			(29)		654	654			
100244307	HAIRES CITY	FL		09/29/2025		678		(20)			(20)		658	658			
100221553	WALDORF	MD		07/22/2025		730		(21)			(21)		709	709			
100179545	LAS VEGAS	NV		11/21/2024		806		(8)			(8)		798	798			
100236274	SNYDER	GA		06/10/2025		611		(22)			(22)		589	589			
100147866	TROUTMAN	NC		04/08/2024		2,643							2,643	2,643			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100155949	HUTTO	TX		06/17/2024		798		(6)			(6)		792					
100236017	KATY	TX		09/04/2025		691		(17)			(17)		674					
100167623	KAPLEI	HI		09/19/2024		889			(3)		(3)		886					
100199415	PASADENA	CA		03/05/2025		630		(24)			(24)		606					
100180439	PLEASANT GROVE	UT		11/25/2024		837		(4)			(4)		833					
100218625	ANGER	NC		06/27/2025		740		(1)			(1)		739					
100257164	MOX NNEY	TX		11/26/2025		718		(31)			(31)		687					
100253619	PORT ST LUCIE	FL		10/30/2025		709		(17)			(17)		692					
100161549	DURHAM	NC		07/30/2024		891		(20)			(20)		871					
100117891	BAKERSFIELD	CA		07/20/2023		767		(10)			(10)		757					
100138723	DUNDEE	OR		02/02/2024		579		(36)			(36)		543					
100144629	NEW BEDFORD	MA		03/07/2024		757		(23)			(23)		734					
100206009	ANGER	NC		04/15/2025		897		(2)			(2)		895					
100207003	PLAINFIELD	NJ		04/24/2025		743		(21)			(21)		722					
100142801	SARASOTA	FL		02/08/2024		648		(2)			(2)		646					
100148699	WAPERVILLE	IL		04/17/2024		658		(12)			(12)		646					
100159271	DURHAM	NC		07/15/2024		828		(4)			(4)		824					
100235797	DAPHNE	AL		09/04/2025		534		(14)			(14)		520					
100230294	DERBY	GBR		06/14/2025		3 881		(107)			(107)		3 774					
100120016	MOX NNEY	TX		08/11/2023		941		(11)			(11)		930					
100160133	ACICORTH	GA		07/17/2024		719		(17)			(17)		702					
100272991	LIBERTYVILLE	IL		01/15/2026		236		(9)			(9)		227					
100180428	HURRICANE	UT		11/25/2024		817		(1)			(1)		816					
100109933	WATERBURY	CT		06/22/2023		681		(14)			(14)		667					
100129669	LAUNERS	CA		09/29/2023		737		(12)			(12)		725					
100131922	ROCKWALL	TX		10/13/2023		736		(11)			(11)		725					
100203990	BRYAN	TX		03/26/2025		655		(9)			(9)		646					
100099988	PHOENIX	AZ		04/06/2023		634		(26)			(26)		608					
100229147	HOUSTON	TX		06/14/2025		587		(22)			(22)		565					
100045373	WEST COVINA	CA		11/25/2020		1 398		(6)			(6)		1 390					
100265387	MINNEAPOLIS	MINN		12/19/2025		240		(3)			(3)		237					
100149018	LOS ANGELES	CA		04/19/2024		722		(23)			(23)		699					
100120979	ALVIN	TX		06/28/2023		1 386		(20)			(20)		1 366					
100238683	PRESOTT VALLEY	AZ		09/23/2025		727		(20)			(20)		707					
100273193	HUNTINGDON VALLEY	PA		01/15/2026		254		(5)			(5)		249					
100028550	SAN MARCOS	TX		10/26/2018		1 363		11			11		1 374					
100160153	AUSTIN	TX		07/17/2024		813		(2)			(2)		811					
100013065	SAN DIEGO	CA		06/25/2017		882		142			142		1 024					
100255534	HERNDON	VA		11/24/2025		1 043		(31)			(31)		1 012					
100049128	SUNSHINE CITY	CA		11/20/2020		849		14			14		863					
100100649	ANNAPOLIS	MD		04/28/2023		1 457		(3)			(3)		1 454					
100067011	MIAMI	FL		11/04/2022		1 199		(20)			(20)		1 179					
100137490	UNION CITY	CA		01/11/2024		949		(45)			(45)		904					
100179931	COBR	IL		11/25/2024		674		(14)			(14)		660					
100191519	DALLAS	TX		01/30/2025		689		(27)			(27)		662					
100272988	THE COLONY	TX		01/15/2026		255		(6)			(6)		249					
100054514	PLAINWELL	MI		03/23/2021		959		(57)			(57)		902					
100236739	CRESCENT LAKE	OR		09/11/2025		580		(20)			(20)		560					
100148553	MARIETTA	GA		04/12/2024		776		(5)			(5)		771					
100229487	EAGLE MOUNTAIN	UT		06/15/2025		725		(19)			(19)		706					
100043626	SAN JOSE	CA		06/13/2020		5 240		(277)			(277)		4 963					

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100154127	SANT PETERSBURG	FL		07/11/2024		989	(18)				(18)		971				
100142376	KATY	TX		02/29/2024		708	(9)				(9)		699				
100150093	TUCSON	AZ		06/14/2024		938	(51)				(51)		887				
100176649	ORANGE PARK	FL		11/15/2024		663	(23)				(23)		640				
100147724	ARLINGTON	VA		04/05/2024		659	(32)				(32)		627				
100150530	IDAHO FALLS	ID		05/03/2024		1,564	(42)				(42)		1,522				
100048413	MIAMI	FL		11/20/2020		1,290	(49)				(49)		1,241				
100103717	BLUFFTON	SC		05/08/2023		656	(15)				(15)		641				
100236211	PALM SPRINGS	CA		09/10/2025		696	(15)				(15)		681				
100031268	ELK GROVE	CA		03/29/2019		1,367	(15)				(15)		1,352				
100133772	BLUE ISLAND	IL		10/20/2023		633	(7)				(7)		626				
100130007	GOSHEN	NY		09/27/2023		711	(18)				(18)		693				
100080167	FORT LAUDERDALE	FL		02/25/2022		1,766	(26)				(26)		1,740				
100086044	BELL	CA		09/23/2021		1,708	(16)				(16)		1,692				
100109220	MIAMI	FL		07/21/2023		728	(26)				(26)		702				
100103259	PALM DESERT	CA		04/27/2023		716	(35)				(35)		681				
100244966	ROLESVILLE	NC		09/29/2025		722	(24)				(24)		698				
100236052	BELLA VISTA	AR		09/04/2025		873	(34)				(34)		839				
100053911	COMPTON	CA		03/23/2021		1,141	(28)				(28)		1,113				
100146198	AUBREY	TX		04/12/2024		964	(9)				(9)		955				
100255278	NORFOLK	VA		11/24/2025		821	(16)				(16)		805				
100136365	FRESNO	CA		11/20/2023		650							650				
100108953	PHOENIX	AZ		05/31/2023		1,866	(66)				(66)		1,800				
100268622	READING	MA		12/29/2025		430	(10)				(10)		420				
100100234	WALDEN	NY		03/17/2023		631	(10)				(10)		621				
100190205	PARLUP	NV		01/21/2025		669	(19)				(19)		650				
100145942	COLFAX	WV		03/15/2024		968	(19)				(19)		949				
100246697	LAKE WORTH	FL		10/15/2025		758	(29)				(29)		729				
100193004	PIEDMONT	CA		02/10/2025		679	(30)				(30)		649				
100115792	ROGERS	AR		07/20/2023		1,139	(22)				(22)		1,117				
100156712	CHOCOWINITY	NC		06/26/2024		747	(7)				(7)		740				
100165560	TACOMA	WA		08/29/2024		1,890	(39)				(39)		1,851				
100067652	LOVELL	WY		09/23/2021		2,213	(26)				(26)		2,187				
100214918	LAS VEGAS	NV		06/11/2025		673	(32)				(32)		641				
100200523	CRYSTAL LAKE	IL		03/11/2025		706	(12)				(12)		694				
100194149	OCEAN CITY	NJ		02/14/2025		797	(6)				(6)		791				
100272575	ORLANDO	FL		01/08/2026		258	(8)				(8)		250				
100199694	TAMPA	FL		01/21/2025		687	(21)				(21)		666				
100155981	EDMOND	OK		06/17/2024		712	(19)				(19)		693				
100071687	TULARE	CA		10/14/2021		1,598	(56)				(56)		1,542				
100265030	APPLE VALLEY	CA		12/17/2025		686	(26)				(26)		660				
100174496	FREDERICK	MD		10/31/2024		659	(25)				(25)		633				
100245006	TULSA	OK		10/24/2025		710	(8)				(8)		702				
100139102	NEIGHBURH	NY		12/28/2023		624	(19)				(19)		605				
100064914	ROCKLIN	CA		07/14/2021		1,559	(58)				(58)		1,501				
100244654	NAVARRE	FL		09/29/2025		989	(42)				(42)		947				
100175702	SAN ANTONIO	TX		11/12/2024		759	(22)				(22)		737				
100198843	JEFFERSON	GA		12/21/2023		682	(12)				(12)		670				
100198515	OCEAN CITY	NJ		02/28/2025		741	(12)				(12)		729				
100190976	MOXINEY	TX		07/28/2025		736	(7)				(7)		729				
100227020	DAYTONA BEACH	FL		07/30/2025		703	(21)				(21)		692				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100188516	LANCASTER	CA		01/08/2025		703		(21)			(21)		682				
100120533	GRANBURY	TX		08/18/2023		536		(33)			(33)		503				
100220418	LOGAN	OH		07/15/2025		627		(20)			(20)		607				
100271972	ENCINO	CA		01/08/2026		621		(21)			(21)		600				
100221175	BREILERTON	IA		07/21/2025		1,063		(14)			(14)		1,049				
100103789	HOLBROOK	NY		06/10/2023		3,206		(74)			(74)		3,132				
100132114	NORTH CHESTERFIELD	VA		10/13/2023		1,953		(4)			(4)		1,949				
100174737	ZELAND	MI		10/31/2024		804		(26)			(26)		778				
100108114	BETHLEHEM	PA		05/24/2023		949		(16)			(16)		933				
100048366	SOMERTON	AZ		11/20/2020		639		40			40		879				
100229468	BRYAN	TX		06/15/2025		674		(20)			(20)		654				
100147269	FREEMONT	NY		03/28/2024		669		(22)			(22)		647				
100231133	WINSTON SALEM	NC		08/14/2025		665		(21)			(21)		644				
100171404	BILLINGS	MT		10/16/2024		822		(15)			(15)		807				
100228924	DEPUE BAY	OR		08/12/2025		735		(19)			(19)		716				
100244597	CHARLOTTE	NC		09/29/2025		777		(17)			(17)		760				
100197584	WEST LAFAVETTE	IN		02/26/2025		748		(8)			(8)		740				
100137044	RIO RANCHO	NM		11/28/2023		688		(7)			(7)		681				
100227200	SPIRIT LAKE	IA		07/30/2025		663		(24)			(24)		639				
100255742	ORIOND BEACH	FL		11/24/2025		709		(29)			(29)		680				
100267523	NEW EGYPT	NJ		12/24/2025		474		(18)			(18)		456				
100233587	TULSA	OK		10/30/2025		2,484		(51)			(51)		2,433				
100161389	WENDELL	NC		07/25/2024		758		(13)			(13)		745				
100149133	BAKERFIELD	CA		04/22/2024		433		(20)			(20)		413				
100129586	NORFOLK	VA		09/29/2023		745		(11)			(11)		734				
100119836	CREAM RIDGE	NJ		08/10/2023		743		(9)			(9)		734				
100160926	SACRAMENTO	CA		07/24/2024		2,011		(56)			(56)		1,955				
100212504	STONE MOUNTAIN	GA		05/28/2025		824		(25)			(25)		799				
100228990	ACORTH	GA		08/11/2025		728		(17)			(17)		711				
100192305	BUFFALO	NY		07/31/2025		694		(28)			(28)		666				
100214350	VENUS	TX		06/02/2025		1,536		(35)			(35)		1,501				
100254055	JAMESTOWN	RI		10/30/2025		736		(22)			(22)		714				
100221402	OLD HICKORY	TN		07/22/2025		665		(11)			(11)		654				
100186364	SWYRNA	GA		12/30/2024		713		(15)			(15)		698				
100079126	PORTLAND	OR		02/24/2022		1,544		(14)			(14)		1,530				
100229902	SANFORD	FL		06/18/2025		724		(8)			(8)		716				
100184991	EL PASO	TX		12/19/2024		700		(14)			(14)		686				
100261153	MERIDIAN	ID		12/05/2025		770		(20)			(20)		750				
100210066	GRAND JUNCTION	CO		05/07/2025		768		(3)			(3)		765				
100238922	GARNER	NC		09/23/2025		770		(10)			(10)		760				
100142881	DULUTH	GA		02/09/2024		1,892		(55)			(55)		1,837				
100216312	CENTERVILLE	IA		06/20/2025		624		(24)			(24)		600				
100049729	PLAINFIELD	NJ		11/20/2020		717		36			36		753				
100071494	DECATUR	GA		10/26/2021		1,431		(97)			(97)		1,334				
100128516	MIAMI	FL		09/15/2023		649		(15)			(15)		634				
100102362	CHELSEA	IA		06/07/2023		606		(6)			(6)		600				
100199446	KISSIMEE	FL		02/28/2025		782		(2)			(2)		780				
100169501	MOXINEE	TX		01/21/2025		728		(13)			(13)		715				
100119047	MOONOUGH	GA		07/27/2023		696		(27)			(27)		669				
100255705	FRAMINGHAM	MA		11/24/2025		820		(14)			(14)		806				
100147018	AUSTIN	TX		03/27/2024		712		(16)			(16)		696				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016904	DULUTH	GA		09/30/2024		1,945		(58)			(58)		1,887	1,887			
10017754	MEARS	MI		01/16/2025		663		(27)			(27)		636	636			
10005921	LOVELAND	CO		06/30/2021		1,742		(43)			(43)		1,699	1,699			
10015624	DAVENPORT	FL		06/20/2024		1,049		(14)			(14)		1,035	1,035			
10024709	MOX WNEY	TX		10/22/2025		640		(16)			(16)		624	624			
100119078	SEMINOLE	FL		07/27/2023		647		(22)			(22)		625	625			
100209671	TANNERSVILLE	PA		05/02/2025		655		(6)			(6)		647	647			
100246285	ORO VALLEY	AZ		10/10/2025		981		(37)			(37)		944	944			
100236941	VAN ALSTINE	TX		09/23/2025		738		(15)			(15)		723	723			
100200601	CARLSLE	WA		03/11/2025		801		(2)			(2)		799	799			
100146566	INDIANAPOLIS	IL		04/12/2024		740		(10)			(10)		730	730			
100192611	GRAN VALLEY	MO		02/10/2025		1,298		(32)			(32)		1,266	1,266			
100163241	FARMINGTON	UT		06/13/2024		1,787		(23)			(23)		1,764	1,764			
100142777	CORNELIUS	NC		02/08/2024		1,239		(27)			(27)		1,212	1,212			
100220328	NEW BRAUNFELS	TX		07/15/2025		667		(24)			(24)		643	643			
100199362	BAKERSFIELD	CA		03/05/2025		862		(12)			(12)		850	850			
100150624	BAYSE	VA		05/03/2024		728		(19)			(19)		709	709			
100272928	LACONIA	NH		07/15/2026		213		(8)			(8)		205	205			
100207466	MAPANA	AZ		04/29/2025		616		(29)			(29)		587	587			
100180512	PHOENIX	AZ		11/26/2024		623		(19)			(19)		604	604			
100214652	LAS VEGAS	NV		05/30/2025		237		(4)			(4)		233	233			
100079522	BRACENTON	FL		04/08/2022		1,381		(26)			(26)		1,355	1,355			
100067653	FENLEY	NV		09/23/2021		1,707		(18)			(18)		1,689	1,689			
100261639	PHOENIX	AZ		12/12/2025		727		(30)			(30)		697	697			
100212272	MONTGOMERY	AL		05/28/2025		701		(13)			(13)		688	688			
100259009	CELINA	TX		10/30/2025		733		(17)			(17)		716	716			
100059595	LAS VEGAS	NV		07/28/2021		1,619		(56)			(56)		1,563	1,563			
100211806	GREENSBORO	NC		05/19/2025		674		(16)			(16)		658	658			
100140543	BUTLER	TN		07/19/2024		676		(15)			(15)		661	661			
100227270	CARY	NC		07/31/2025		1,030		(47)			(47)		983	983			
100192672	WOODSTOCK	GA		02/10/2025		1,052		(34)			(34)		1,018	1,018			
100172896	LANCASTER	CA		10/25/2024		895		(21)			(21)		874	874			
100065900	LEANDER	TX		07/28/2021		1,618		(54)			(54)		1,564	1,564			
100180357	CHICAGO	IL		11/25/2024		737		(8)			(8)		729	729			
100157602	BELTSVILLE	MD		06/28/2024		542		(5)			(5)		537	537			
100286835	CHESTERFIELD	MO		12/29/2025		6796		(75)			(75)		6,721	6,721			
100245082	SUNNY ISLES BEACH	FL		10/03/2025		751		(15)			(15)		736	736			
100171282	MOX WNEY	TX		10/16/2024		782		(18)			(18)		764	764			
100216179	MANFELD	TX		06/18/2025		682		(6)			(6)		674	674			
100267154	SALEM	OR		12/23/2025		772		(18)			(18)		754	754			
100156004	NORTH LAUDERDALE	FL		06/16/2024		593		(24)			(24)		569	569			
100164073	WALKERSVILLE	MD		06/21/2024		471		(3)			(3)		468	468			
100243261	LOS ANGELES	CA		09/26/2025		4,131		(145)			(145)		3,986	3,986			
100129888	FONTANA	CA		09/27/2023		745		(14)			(14)		731	731			
100227216	LA PAZ	MEX		07/31/2025		2,378							2,378	2,378			
100076653	GLENDALE	CA		12/16/2021		1,524		(73)			(73)		1,451	1,451			
100214728	DESOTO	TX		06/11/2025		837		(36)			(36)		801	801			
100150019	WEBSTER	MA		06/07/2024		904		(10)			(10)		894	894			
100195389	WEEK ORD	PA		02/24/2025		614		(20)			(20)		594	594			
100024956	OKMHD	CA		06/20/2018		998		(38)			(38)		1,126	1,126			
100079648	DESTIN	FL		04/25/2022		1,213		(80)			(80)		1,133	1,133			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054827	0 FALLON	MO		03/23/2021		578		(121)			(121)		457	457			
100149851	LARIME	IY		04/28/2024		781		(8)			(8)		773	773			
100261244	OXON HILL	MD		12/05/2025		817		(7)			(7)		810	810			
100166120	CONWAY	IH		09/09/2024		848		(7)			(7)		841	841			
100137943	COLUMBUS	OH		12/13/2023		910		(14)			(14)		896	896			
100166159	CYPRESS	TX		09/09/2024		3,233		(88)			(88)		3,145	3,145			
100147588	BERWYN HEIGHTS	MD		04/04/2024		403		(31)			(31)		372	372			
100203174	BRADENTON	FL		03/27/2025		665		(19)			(19)		646	646			
100272464	ENGLEWOOD	CO		01/08/2026		450		(10)			(10)		440	440			
100182551	RICHFIELD	IN		12/12/2024		732		(17)			(17)		715	715			
100155043	CAPE CORAL	FL		07/19/2024		716		(15)			(15)		701	701			
100135382	HOLLY LAKE RANCH	TX		11/13/2023		680		(2)			(2)		678	678			
100245680	GROVELAND	CA		10/06/2025		723		(29)			(29)		694	694			
100142656	NAPLES	FL		02/08/2024		758		(1)			(1)		757	757			
100205640	PLAINFIELD	NJ		05/09/2025		744		(20)			(20)		724	724			
100177847	KATY	TX		07/20/2023		539		(6)			(6)		533	533			
100245756	POCONO LAKE	PA		06/12/2025		685		(23)			(23)		662	662			
100157789	GLEN BURNIE	MD		08/01/2024		643		(17)			(17)		626	626			
100103648	CALIFORNIA CITY	CA		05/08/2023		166		(5)			(5)		161	161			
100171443	WOODSTOCK	GA		10/16/2024		672		(14)			(14)		658	658			
100201084	WOODSTOCK	GA		03/12/2025		710		(23)			(23)		687	687			
100120472	CHARLESTON	SC		06/18/2023		563		(13)			(13)		550	550			
100086415	ST AUGUSTINE	FL		08/25/2021		1,502		(57)			(57)		1,445	1,445			
100148263	AUSTIN	TX		04/12/2024		859		(8)			(8)		851	851			
100148354	MYRTLE BEACH	SC		04/12/2024		857		(6)			(6)		851	851			
100171034	COLUMBUS	OH		10/16/2024		769		(23)			(23)		746	746			
100067403	ENCINITAS	CA		09/23/2021		3,325		(54)			(54)		3,271	3,271			
100202939	BRANSON	MO		03/24/2025		1,379		(30)			(30)		1,349	1,349			
100272829	PALM SPRINGS	CA		01/15/2026		446		(15)			(15)		431	431			
100206645	MIAMI	FL		04/25/2025		736		(32)			(32)		704	704			
100244487	RALEIGH	NC		09/29/2025		732		(27)			(27)		705	705			
100229909	MONTROSE	CO		08/18/2025		596		(28)			(28)		558	558			
100203216	PITTSBURGH	PA		03/27/2025		661		(24)			(24)		637	637			
100148166	SAN JOSE	CA		05/15/2024		2,404		(22)			(22)		2,382	2,382			
100204067	CAPITOL HEIGHTS	MD		03/28/2025		547		(18)			(18)		529	529			
100161442	PRAIRIE GROVE	AR		07/29/2024		784							784	784			
100221634	PALM HARBOR	FL		07/23/2025		712		(25)			(25)		687	687			
100190028	PHILADELPHIA	PA		01/22/2025		699		(7)			(7)		692	692			
100238820	SUN CITY WEST	AZ		09/23/2025		755		(15)			(15)		740	740			
100193234	BETHLEHEM	PA		02/10/2025		644		(5)			(5)		639	639			
4010082061	CANONSBURG	PA		09/27/2024		747		(54)			(54)		729	729			
100118811	DORAL	FL		06/30/2023		1,859		(49)			(49)		1,805	1,805			
100247155	MOHAWVILLE	OR		11/14/2025		11,446							10,997	10,997			
100199085	GAHESVILLE	VA		03/05/2025		642		(24)			(24)		618	618			
100053731	BOULE	MD		03/23/2021		2,376		(60)			(60)		2,316	2,316			
100268780	SAINT AUGUSTINE	FL		12/29/2025		691		(18)			(18)		673	673			
100215980	FREDERICK	MD		06/12/2025		15,914		(317)			(317)		15,597	15,597			
100150567	LINWOOD	NJ		05/03/2024		746		(17)			(17)		729	729			
100156669	PATERSON	NJ		06/24/2024		624		(23)			(23)		601	601			
100202822	LOOIST GROVE	GA		03/24/2025		984		(36)			(36)		948	948			
100182515	FRESNO	CA		12/12/2024		791		(2)			(2)		789	789			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100194677	WINNER	GA		02/21/2025		693		(13)					690				
100210474	DEARBORN HEIGHTS	MI		05/12/2025		729		(17)					712				
100060108	WILMINGTON	DE		06/25/2021		1,639		(40)					1,599				
100169429	WATERBURY	CT		09/30/2024		694		(23)					671				
100100638	MIAMI	FL		04/27/2023		651		(27)					624				
100198636	DOINERS GROVE	IL		02/28/2025		683		(16)					667				
100202938	POLLOCK PINES	CA		03/24/2025		694		(19)					675				
100110242	NOBLESVILLE	IN		06/30/2023		782		(9)					773				
100115611	CASATLHAN SPRINGS	TN		07/19/2023		903		(18)					885				
100054841	E STROUDSBURG	PA		03/23/2021		1,237		(41)					1,196				
100174803	KANSAS CITY	MO		10/31/2024		2,405		(120)					2,285				
100244968	ACTON	CA		09/29/2025		719		(25)					694				
100079652	COBENTON	MO		04/25/2022		1,997		(62)					1,935				
100110203	LEESBURG	VA		06/30/2023		834		(3)					831				
100190891	PARTISH	FL		07/28/2025		961		(6)					955				
100182539	ALBUQUERQUE	NM		12/12/2024		769		(11)					758				
100216745	EAGLE PASS	TX		06/23/2025		695		(10)					685				
100143183	WILMINGTON	DE		09/13/2024		907		(21)					886				
100166660	GLEN ALLEN	VA		02/16/2024		784		(15)					769				
100246240	FORT WIMERS	FL		10/08/2025		22,839		(1,027)					21,812				
100209251	NEW BERLIN	WI		04/29/2025		762		(16)					746				
100108014	KENESAW	GA		05/25/2023		765		(17)					748				
100147705	FORT WORTH	TX		04/05/2024		1,030		(38)					992				
100206132	CANNON CITY	CO		04/16/2025		688		(22)					666				
100158962	LAS VEGAS	NV		06/15/2024		883		(29)					854				
100156693	ALBUQUERQUE	NM		06/24/2024		646		(17)					631				
100172923	INDIO	CA		10/25/2024		656		(15)					641				
100115856	RIO RANCHO	NM		07/20/2023		777		(15)					762				
100114666	LAKE PARK	FL		06/29/2023		595		(23)					572				
100273157	MCX INNEY	TX		01/15/2026		267		(1)					266				
100128484	FRESNO	CA		09/15/2023		735		(25)					710				
100057933	NEW ORLEANS	LA		06/30/2021		2,027		(67)					1,960				
100226381	YUMA	AZ		06/11/2025		864		(26)					838				
100228983	MIDLAND	TX		09/10/2025		976		(29)					947				
100164739	JACKSON	TN		06/26/2024		693		(22)					671				
100048056	NORTH BERKEN	NJ		11/20/2020		1,067		(19)					1,048				
100126331	WESTFIELD	NJ		06/30/2023		695		(19)					676				
100166167	WINTERVILLE	NC		09/09/2024		654		(19)					635				
100171593	ALBURY	WA		10/16/2024		766		(20)					746				
100076212	PATERSON	NJ		01/07/2022		1,520		(43)					1,477				
100220948	LEBANON	OR		07/18/2025		702		(22)					680				
100223338	MARINA DEL REY	CA		06/14/2025		700		(20)					680				
100071618	HAITHORNE	CA		10/14/2021		1,604		(52)					1,552				
100179429	WHITEHALL	MI		12/27/2024		952		(19)					933				
100102416	TULSON	AZ		06/07/2023		549		(10)					539				
100150640	TUSCON	AZ		05/06/2024		716		(16)					700				
100186465	INDIANAPOLIS	IL		12/30/2024		795		(2)					793				
100273035	MCX INNEY	TX		01/15/2026		340		(5)					335				
100057630	BEAVERTON	OR		06/30/2021		1,597		(37)					1,560				
100197357	HILTON HEAD ISLAND	SC		12/01/2023		508		(9)					499				
100148528	SPRINGFIELD	VA		04/12/2024		1,695		(42)					1,653				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156837	MONTICELLO	NV		06/21/2024		878	(14)	(14)			(14)		864				
100228585	PARISH	FL		08/11/2025		716	(20)	(20)			(20)		696				
100172880	MODESTO	CA		10/25/2024		427	(18)	(18)			(18)		409				
100065666	SAN BERNARDINO	CA		07/28/2021		1,577	(45)	(45)			1,532		1,532				
100138285	MOSELEY	VA		12/18/2023		678	(5)	(5)			(5)		673				
100162960	HARROGATE	TN		06/12/2024		892	(21)	(21)			(21)		671				
100102055	HESPERIA	CA		04/14/2023		5,765	(201)	(201)			(201)		5,564				
100189780	WEST PALM BEACH	FL		01/21/2025		731	(5)	(5)			(5)		726				
100139270	ARLINGTON	VA		12/28/2023		992	(21)	(21)			(21)		571				
100193409	BISHOPVILLE	SC		02/10/2025		995	(7)	(7)			(7)		988				
100194711	ACWORTH	GA		02/21/2025		703	(24)	(24)			(24)		679				
100208841	MONTEBELLO	CA		04/29/2025		994	(28)	(28)			(28)		966				
100168119	SAN DIEGO	CA		09/20/2024		4,209	(52)	(52)			(52)		4,157				
100128817	BERKELEY	CA		09/21/2023		738	(12)	(12)			(12)		726				
100127513	GRAND JUNCTION	CO		09/08/2023		728	(2)	(2)			(2)		726				
100127824	DELAWARE BEACH	FL		09/08/2023		740	(14)	(14)			(14)		726				
100110076	BUDA	TX		06/23/2023		703	(15)	(15)			(15)		688				
100170150	MCGREGOR	MI		10/08/2024		862	(9)	(9)			(9)		853				
100190578	BELMONT	CA		01/28/2025		765	(5)	(5)			(5)		760				
100201366	BREKERTON	IA		03/12/2025		2,345	(2)	(2)			(2)		2,343				
100099689	HESPERIA	CA		02/28/2023		656	(14)	(14)			(14)		642				
100215765	MYRTLE BEACH	SC		06/12/2025		1,189	(40)	(40)			(40)		1,149				
100286267	HOUSTON	TX		12/29/2025		493	(9)	(9)			(9)		484				
100149114	TOLLESON	AZ		04/22/2024		688	(16)	(16)			(16)		672				
100154655	MESA	AZ		07/19/2024		871	(7)	(7)			(7)		864				
100286807	NORTH LAS VEGAS	NV		12/29/2025		517	(14)	(14)			(14)		503				
100164443	CHARLOTTE	NC		08/21/2024		695	(20)	(20)			(20)		675				
100158622	MANASSAS	VA		07/10/2024		680	(5)	(5)			(5)		675				
100090824	PORTLAND	OR		01/31/2023		773	(15)	(15)			(15)		758				
100192678	SAVANNAH	GA		02/10/2025		848	(9)	(9)			(9)		839				
100268303	KATY	TX		12/29/2025		537	(4)	(4)			(4)		533				
100207132	CORAL GABLES	FL		04/28/2025		1,387	(13)	(13)			(13)		1,374				
100170302	AUSTIN	TX		10/08/2024		1,121	(30)	(30)			(30)		1,091				
100175957	NORTH LAS VEGAS	NV		11/05/2024		703	(19)	(19)			(19)		684				
100175890	DUCK CREEK VILLAGE	UT		11/12/2024		701	(17)	(17)			(17)		684				
100199054	ANGLIER	NC		02/28/2025		732	(11)	(11)			(11)		721				
100130397	ATLANTA	GA		09/28/2023		523	(28)	(28)			(28)		495				
100165545	SHERMAN	TX		08/29/2024		862	(12)	(12)			(12)		670				
100190070	CHESTERFIELD	MO		01/21/2025		691	(17)	(17)			(17)		674				
100209721	PECOS	TX		05/05/2025		693	(19)	(19)			(19)		674				
100202743	SAN ANTONIO	TX		03/24/2025		695	(21)	(21)			(21)		674				
100192547	MAGGIE VALLEY	NC		02/10/2025		689	(15)	(15)			(15)		674				
100246789	NEW BRUNSWICK	NJ		10/15/2025		2,823	(67)	(67)			(67)		2,756				
100171463	GAINESVILLE	VA		10/16/2024		816	(18)	(18)			(18)		798				
100219868	CHARLOTTE	NC		07/08/2025		725	(19)	(19)			(19)		706				
100173718	BRANTON	FL		10/30/2024		559	(28)	(28)			(28)		531				
100054993	MILFORD	MI		03/23/2021		1,081	6	6			6		1,087				
100181433	CLEVELAND	OH		01/09/2025		685	(22)	(22)			(22)		663				
100023004	GROVER BEACH	CA		07/17/2018		1,617	(40)	(40)			(40)		1,577				
100110261	LANCASTER	CA		06/30/2023		17,547	(296)	(296)			(296)		17,251				
100173414	LAS VEGAS	NV		10/29/2024		780	(10)	(10)			(10)		770				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004503	MAPLES	FL		11/25/2020		926	(53)	(53)			(53)		873			
10008932	ASEVILLE	NC		11/17/2022		645	(40)	(40)			(40)		605			
10016636	DALLAS	TX		10/24/2024		739	(18)	(18)			(18)		721			
10014379	LUTZ	FL		02/16/2024		738	(8)	(8)			(8)		730			
10017268	LEANDER	TX		10/21/2024		1,353	(35)	(35)			(35)		1,318			
10015957	HUNTSVILLE	NC		07/15/2024		651	(22)	(22)			(22)		629			
10020159	GREENSBORO	NC		03/13/2025		523	(25)	(25)			(25)		498			
10010300	PHILADELPHIA	PA		06/22/2023		683	(36)	(36)			(36)		647			
10016706	TEMPLE HILLS	MD		06/23/2023		675	(6)	(6)			(6)		669			
10018615	FOLSOM	CA		09/19/2024		813	(16)	(16)			(16)		797			
10020976	MANCHESTER	CT		02/10/2025		3,988	(138)	(138)			(138)		3,850			
10020976	CORRAY	CO		04/30/2025		9,498	(342)	(342)			(342)		9,156			
100180307	ANNA	TX		11/25/2024		1,183	(5)	(5)			(5)		1,178			
100205617	VALLEYFORD	VA		05/09/2025		704	(33)	(33)			(33)		671			
100228975	STATE COLLEGE	PA		06/12/2025		695	(24)	(24)			(24)		671			
100102929	KEAU	HI		06/22/2023		674	(37)	(37)			(37)		637			
100210546	CYPRESS	TX		05/15/2025		628	(30)	(30)			(30)		598			
100100038	DAVENPORT	FL		03/28/2023		532	(28)	(28)			(28)		504			
100088028	BRIGHTON	CO		09/23/2021		1,563	(37)	(37)			(37)		1,526			
100172476	DANSONVILLE	GA		10/23/2024		803	(19)	(19)			(19)		784			
100157180	ELGIN	IL		02/20/2025		532	(14)	(14)			(14)		518			
100229466	REDMOND	VA		06/15/2025		794	(24)	(24)			(24)		770			
100120563	ATLANTA	GA		06/18/2023		787	(28)	(28)			(28)		759			
100255765	SEABROOK ISLAND	SC		11/24/2025		513	(14)	(14)			(14)		499			
100168285	NORFOLK	GA		09/20/2024		708	(28)	(28)			(28)		680			
100235776	MODESTO	CA		11/24/2025		514	(14)	(14)			(14)		500			
100153373	STOCKTON	CA		05/29/2024		559	(13)	(13)			(13)		546			
100151107	VAN ALSTINE	TX		05/08/2024		764	(13)	(13)			(13)		751			
100205988	SEDONA	AZ		04/15/2025		659	(26)	(26)			(26)		633			
100149796	JEFFERSON	GA		04/26/2024		675	(15)	(15)			(15)		660			
100220353	DONALDSONVILLE	GA		07/14/2025		4,334	(140)	(140)			(140)		4,194			
100135988	DANIA BEACH	FL		11/16/2023		568	(20)	(20)			(20)		548			
100169118	ARLINGTON	VA		07/09/2024		698	(14)	(14)			(14)		684			
100147766	JACK INEY	TX		04/08/2024		833	(4)	(4)			(4)		829			
10008177	FLOWER MOUND	TX		06/25/2021		1,111	(14)	(14)			(14)		1,097			
100227112	FREDERICKSBURG	VA		07/30/2025		1,060	(37)	(37)			(37)		1,023			
100055290	SALINAS	CA		07/28/2021		1,888	(18)	(18)			(18)		1,870			
100054788	LINEN	NJ		03/23/2021		502	(141)	(141)			(141)		361			
100166471	NEW HAVEN	CT		10/31/2024		728	(40)	(40)			(40)		688			
100026087	KALLIA KOHA	HI		09/20/2018		1,435	47	47			47		1,482			
100133384	WARNER ROBINS	GA		11/21/2023		537	(2)	(2)			3		540			
100185553	PITTSBURGH	PA		01/24/2025		726	(2)	(2)			3		724			
100109577	SARASOTA	FL		06/14/2023		873	(40)	(40)			(40)		833			
100067963	NEIGHALL	CA		09/23/2021		1,664	(43)	(43)			(43)		1,621			
100147016	LEHIGH	OK		03/27/2024		710	(2)	(2)			(2)		708			
100167001	CONVERS	GA		09/13/2024		765	(10)	(10)			(10)		755			
100272018	MUSKOGEE	MI		01/08/2026		645	(27)	(27)			(27)		618			
100255715	PRESOTT VALLEY	AZ		11/24/2025		1,330	(39)	(39)			(39)		1,291			
100210510	SCOTTSDALE	AZ		05/15/2025		722	(16)	(16)			(16)		706			
100220337	GAITHERVILLE	VA		07/15/2025		730	(24)	(24)			(24)		706			
100199340	PANAMA CITY BEACH	FL		03/05/2025		2,166	(82)	(82)			(82)		2,084			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060103	NORTH HIGHLANDS	CA		06/25/2021		1,394		(37)			(37)		1,557	1,557			
100146874	GLEN BURNIE	MD		03/28/2024		1,474		(33)			(33)		1,441	1,441			
10020366	SUMMITVILLE	SC		03/27/2025		697		(27)			(27)		670	670			
100165520	BEDFORD	MA		12/20/2024		657		(2)			(2)		655	655			
100156641	OWASSO	OK		06/24/2024		710		(14)			(14)		696	696			
100156643	OWASSO	OK		06/24/2024		710		(14)			(14)		696	696			
100179641	PRINCETON	IN		11/21/2024		679		(23)			(23)		656	656			
100165628	ALLENDALE	PA		12/26/2024		711		(12)			(12)		699	699			
100253911	JUSTIN	TX		10/30/2025		788		(19)			(19)		769	769			
100060317	SPOKANE	WA		06/25/2021		1,611		(52)			(52)		1,559	1,559			
100176390	GLEN BURNIE	MD		11/21/2024		707		(24)			(24)		683	683			
100166174	ROYSE CITY	TX		09/09/2024		770		(16)			(16)		754	754			
100191253	HERMISTON	OR		01/29/2025		756		(32)			(32)		724	724			
100120701	PRINCETON	IN		08/25/2023		746		(5)			(5)		741	741			
100100266	HOMESTEAD	FL		03/17/2023		476		(9)			(9)		467	467			
100253604	LEANDER	TX		10/30/2025		727		(24)			(24)		703	703			
100108188	WORCESTER	MA		05/24/2023		2,089		(12)			(12)		2,077	2,077			
100143355	FLOSSMOOR	IL		02/21/2024		640		(14)			(14)		626	626			
100143185	SAVANNAH	GA		02/16/2024		729		(14)			(14)		715	715			
100115654	GRANTON	MA		07/20/2023		744		(9)			(9)		735	735			
100171549	DAHLONEGA	GA		10/16/2024		859		(5)			(5)		854	854			
100171559	FORT WORTH	TX		10/16/2024		865		(11)			(11)		854	854			
100265476	JACKSON	TN		12/19/2025		612		(29)			(29)		583	583			
100254414	SALISBURY	MA		11/07/2025		959		(28)			(28)		931	931			
100140784	DECATUR	GA		01/22/2024		940		(35)			(35)		905	905			
100192650	LAWRENCEVILLE	GA		02/10/2025		12,092		(58)			(58)		11,574	11,574			
100190273	BUCKEYE	AZ		09/28/2023		548		(13)			(13)		535	535			
100159672	STOCKTON	CA		08/23/2024		600		(38)			(38)		562	562			
100174590	LILLIAN	AL		10/31/2024		870		(9)			(9)		861	861			
100130421	RANDALLSTOWN	MD		09/28/2023		579		(27)			(27)		552	552			
100207169	VERO BEACH	FL		04/28/2025		687		(12)			(12)		675	675			
100168144	SANTA ROSA BEACH	FL		09/20/2024		716		(23)			(23)		695	695			
100209557	PRINCETON	IN		04/29/2025		1,666		(34)			(34)		1,632	1,632			
100246238	RAEFORD	NC		10/08/2025		807		(36)			(36)		771	771			
100157989	SANTA ROSA BEACH	FL		07/09/2024		1,468		(24)			(24)		1,444	1,444			
100272140	CHESAPEAKE	VA		01/08/2026		501		(11)			(11)		490	490			
100277539	DEXTER	MI		02/13/2026		232		(8)			(8)		224	224			
100266266	FORT WORTH	TX		12/29/2025		477		(14)			(14)		463	463			
100060070	SCOTTSDALE	AZ		06/25/2021		1,616		(22)			(22)		1,594	1,594			
100103535	RIVERSIDE	CA		05/08/2023		1,712		(59)			(59)		1,653	1,653			
100266962	CHARLOTTE	NC		12/23/2025		767		(38)			(38)		729	729			
100266665	CHARLOTTE	NC		12/23/2025		767		(38)			(38)		729	729			
100245318	ORLANDO	FL		11/06/2025		1,015		(17)			(17)		998	998			
100108955	MIAMI	FL		05/31/2023		934		(33)			(33)		901	901			
100206639	BAVFIELD	CO		04/25/2025		740		(14)			(14)		726	726			
100103061	IRVING	TX		06/22/2023		654		(31)			(31)		623	623			
100079696	PARK CITY	UT		04/08/2022		1,551		(18)			(18)		1,533	1,533			
100266590	CANTON	OH		12/29/2025		282		(6)			(6)		286	286			
100139686	COLLIERVILLE	TN		01/09/2024		703		(15)			(15)		688	688			
100133697	BUDA	TX		10/23/2023		739		(3)			(3)		736	736			
100091947	OCALA	FL		02/03/2023		175		(14)			(14)		161	161			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100142704	LAS VEGAS	NV			02/08/2024		867		(3)			(13)		864				
100255402	LITTLE ROCK	AR			11/24/2025		745		(13)			(13)		732				
100076224	DENVER	CO			01/07/2022		1,350		(39)			(39)		1,311				
100245017	CHAPEL HILL	NC			09/29/2025		666		(30)			(30)		636				
100268884	KATY	TX			12/29/2025		537		(5)			(5)		532				
100188981	HYATTSVILLE	MD			01/09/2025		689		(16)			(16)		673				
100243281	TOKELAND	WA			09/26/2025		692		(32)			(32)		660				
100150827	WINTER HAVEN	FL			05/08/2024		711		(11)			(11)		700				
100149685	SUGAR LAND	TX			04/26/2024		781		(12)			(12)		769				
100186976	CHARLOTTE	NC			01/07/2025		798		(4)			(4)		794				
100168081	CAMDEN WYOMING	DE			09/27/2024		3,344		(79)			(79)		3,265				
100155918	TAMPA	FL			06/17/2024		716		(12)			(12)		704				
100110326	STUART	FL			06/30/2023		662		(12)			(12)		650				
100211806	CHARLOTTE	NC			05/19/2025		736		(10)			(10)		726				
100147798	BAKERSFIELD	CA			04/08/2024		647		(20)			(20)		627				
100235824	SACRAMENTO	CA			09/04/2025		705		(20)			(20)		685				
100158736	DURHAM	NC			07/10/2024		764		(7)			(7)		757				
100140006	BREKERTON	WA			01/19/2024		613		(2)			(2)		611				
100017745	ESCONDIDO	CA			04/26/2018		664		(16)			(16)		648				
100103646	CHICUCHILLA	CA			05/08/2023		3,052		(102)			(102)		2,950				
100155855	OWAHA	NE			07/20/2023		879		(1)			(1)		878				
100108975	COLORADO SPRINGS	CO			05/31/2023		1,632		(35)			(35)		1,597				
100019759	LAKEWOOD	CO			07/26/2018		1,647		(14)			(14)		1,633				
100202909	FOUNTAIN HILLS	AZ			03/24/2025		699		(20)			(20)		679				
100173331	SALINAS	CA			10/30/2024		687		(16)			(16)		671				
100214864	CHICAGO	IL			06/06/2025		703		(4)			(4)		699				
100137411	CHARLOTTE	NC			01/11/2024		463		(27)			(27)		436				
100163065	ADIRORTH	GA			06/13/2024		789		(9)			(9)		780				
100255480	CHARLOTTE	NC			11/24/2025		1,052		(56)			(56)		996				
100146620	FRESNO	CA			05/15/2024		436		(16)			(16)		420				
100245606	SAINT PALL	MIN			10/06/2025		639		(29)			(29)		610				
5_00007E+11	EINDHOVEN	NLD			12/23/2025		6,246		(25)			(25)		6,134		(112)		(112)
100213840	EASTVALE	CA			05/29/2025		523		(29)			(29)		498				
100272073	PEARLAND	TX			01/08/2026		599		(13)			(13)		586				
100194425	HARRISBURG	NC			02/14/2025		708		(29)			(29)		679				
100202038	FORT MILL	SC			07/18/2025		879		(20)			(20)		859				
100253450	PHILADELPHIA	PA			10/30/2025		759		(22)			(22)		737				
100171282	ALUMA	CO			10/16/2024		657		(29)			(29)		628				
100246225	CORALLA	NC			10/08/2025		851		(10)			(10)		841				
100099604	BOCA RATON	FL			04/06/2023		729		(1)			(1)		728				
100176906	SEFFNER	FL			11/15/2024		705		(30)			(30)		675				
100238774	TOSHANNA	PA			09/23/2025		654		(28)			(28)		626				
100246909	JACKSONVILLE	FL			10/15/2025		914		(19)			(19)		895				
100181286	BANGOR	ME			12/06/2024		799		(33)			(33)		766				
100110023	CINCINNATI	KY			06/23/2023		418		(26)			(26)		392				
100188401	FREDERICK	MD			01/08/2025		2,865		(73)			(73)		2,792				
100202801	MAY	TX			03/24/2025		671		(19)			(19)		652				
100149840	FRESNO	CA			06/07/2024		445		(15)			(15)		430				
100214768	CEDAR CITY	UT			06/11/2025		733		(20)			(20)		713				
100174210	GROVELAND	CA			10/31/2024		647		(24)			(24)		623				
100202657	FERNLEY	NV			03/24/2025		730		(16)			(16)		714				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014102	SHIRLEY	NY		01/30/2024		5,787	(164)				(164)		5,623				
100165482	POOLER	GA		08/29/2024		768			(12)		(12)		756				
100238630	FLOWERY BRANCH	GA		09/19/2025		696		(27)			(27)		669				
100080168	BASTROP	TX		02/25/2022		2,401	(18)		(18)		(18)		2,383				
100130288	MIAMI	FL		09/28/2023		693		(19)			(19)		674				
100205946	WINTER SPRINGS	FL		04/14/2025		1,616	(44)		(44)		(44)		1,572				
100247033	LAKE ALFRED	FL		10/22/2025		678	(10)		(10)		(10)		668				
100060863	FLAGSTAFF	AZ		06/25/2021		1,628	(45)		(45)		(45)		1,583				
100071692	CEDAR CREEK	TX		10/14/2021		1,625	(42)		(42)		(42)		1,583				
100165310	LAS VEGAS	NV		12/20/2024		696	(6)		(6)		(6)		688				
100180088	TAMPA	FL		12/30/2024		599	(28)		(28)		(28)		571				
100235922	PLANT COUNTRY	MI		09/04/2025		716	(26)		(26)		(26)		690				
100238615	EAST HARTFORD	CT		09/19/2025		709	(19)		(19)		(19)		690				
100186884	CHARLOTTE	NC		01/07/2025		803	(4)		(4)		(4)		799				
100147758	MANCHESTER	CT		04/08/2024		811	(5)		(5)		(5)		806				
100170208	ANNA	TX		10/08/2024		778	(19)		(19)		(19)		759				
100129867	COVENTRY TOWNSHIP	OH		09/29/2023		1,232	(5)		(5)		(5)		1,227				
100216336	LAWRENCEVILLE	GA		06/20/2025		425	(15)		(15)		(15)		410				
100101631	MEMPHIS	IL		04/26/2023		751	(6)		(6)		(6)		745				
100235977	PHILADELPHIA	PA		09/04/2025		716	(26)		(26)		(26)		690				
100219868	LEHIGH ACRES	FL		07/11/2025		648	(16)		(16)		(16)		632				
100237108	JACKSONVILLE	FL		09/22/2025		2,267	(96)		(96)		(96)		2,171				
100170166	PALM COAST	FL		10/08/2024		740	(16)		(16)		(16)		724				
100172477	DURHAM	NC		10/23/2024		808	(18)		(18)		(18)		790				
100226890	OVERLAND PARK	KS		07/30/2025		751	(10)		(10)		(10)		741				
100235912	FAIRBANKS	AK		09/04/2025		650	(24)		(24)		(24)		626				
100162345	FRESNO	CA		08/12/2024		714	(14)		(14)		(14)		700				
100264848	SAINT CHARLES	IL		12/17/2025		496	(10)		(10)		(10)		486				
100203145	KINGSFORD	TN		09/27/2025		732	(32)		(32)		(32)		700				
100128463	OWENSBORO	KY		09/15/2023		1,896	(37)		(37)		(37)		1,859				
100205103	WASHINGTON	DC		04/11/2025		781	(16)		(16)		(16)		765				
100173272	WHEATLAND	MO		10/30/2024		710	(19)		(19)		(19)		691				
100204519	PINE	AZ		04/04/2025		820	(35)		(35)		(35)		785				
100117250	SUNRISE	FL		07/20/2023		421	(5)		(5)		(5)		416				
100120945	ROCKLEDGE	FL		06/18/2023		725	(13)		(13)		(13)		712				
100177662	INDIAN TRAIL	NC		01/16/2025		739	(27)		(27)		(27)		712				
100204862	ROCKY MOUNT	MO		04/10/2025		10,633	(70)		(70)		(70)		10,563				
100186892	JUNESBORO	GA		12/31/2024		752	(16)		(16)		(16)		736				
100148482	VENTURA	CA		04/12/2024		840	(9)		(9)		(9)		831				
100164298	SACRAMENTO	CA		08/21/2024		754	(8)		(8)		(8)		746				
100201301	HAITHORNE	CA		03/12/2025		730	(13)		(13)		(13)		717				
100175538	WAAHACHIE	TX		11/05/2024		794	(9)		(9)		(9)		785				
100179520	LAS VEGAS	NV		11/21/2024		790	(5)		(5)		(5)		785				
100115572	STERLING	VA		07/19/2023		875	(21)		(21)		(21)		854				
100227075	DRAPER	UT		07/30/2025		699	(23)		(23)		(23)		676				
100193191	PUNTA GORDA	FL		03/20/2025		1,487	(57)		(57)		(57)		1,430				
100168704	VANCOUVER	WA		09/25/2024		1,661	(55)		(55)		(55)		1,606				
100150619	HUNTERSVILLE	NC		05/08/2024		778	(11)		(11)		(11)		767				
100148176	CHARLOTTE	NC		04/12/2024		781	(14)		(14)		(14)		767				
100218627	COLORADO SPRINGS	CO		06/27/2025		708	(15)		(15)		(15)		693				
100228042	ACWORTH	GA		06/07/2025		698	(4)		(4)		(4)		694				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014968	YOUNGVILLE	LA		04/26/2024		1,074		(12)			(12)		1,062				
100202614	TACOMA	WA		03/21/2025		745		(11)			(11)		734				
100209756	LAS VEGAS	NV		06/18/2025		1,183		(32)			(32)		1,151				
100159616	MIAMI	FL		06/16/2024		776		(4)			(4)		772				
100150707	FORT WORTH	TX		05/06/2024		982		(26)			(26)		956				
100255526	GROVE CITY	OH		11/24/2025		708		(16)			(16)		692				
100190075	AURORA	CO		01/21/2025		711		(23)			(23)		688				
100250528	GREELEY	CO		04/11/2025		920		(18)			(18)		902				
100193669	MOCKEY	TX		02/10/2025		1,261		(40)			(40)		1,221				
100189746	RICHMOND	TX		01/13/2025		663		(19)			(19)		644				
100115866	BROOMFIELD	CO		07/20/2023		1,192		(9)			(9)		1,183				
100150665	AUBREY	TX		05/08/2024		698		(16)			(16)		682				
100202181	MODESTO	CA		03/18/2025		737		(14)			(14)		723				
100175119	FRESNO	CA		11/05/2024		551		(27)			(27)		524				
100117889	WOODLAND PARK	CO		07/20/2023		1,305		(32)			(32)		1,273				
100066203	ELK RIDGE	ND		06/02/2021		5,427							5,427				
100154555	LAS VEGAS	NV		06/14/2024		669		(43)			(43)		626				
100216634	PITTSFIELD	MA		06/23/2025		667		(19)			(19)		648				
100229461	OVERLAND PARK	KS		06/15/2025		668		(20)			(20)		648				
100161338	MANTECA	CA		07/25/2024		10,255		(133)			(133)		10,122				
100151010	PAULEYS ISLAND	SC		05/08/2024		670		(14)			(14)		656				
100138693	HOUSTON	TX		02/02/2024		427		(36)			(36)		391				
100143807	CHICO	CA		04/24/2024		702		(20)			(20)		682				
100091973	CHAMPLIN	MI		02/22/2023		2,676		(5)			(5)		2,671				
4010046997	BALTIMORE	MD		03/22/2023		771		(17)			(17)		754				
100194024	LEHIGH ACRES	FL		02/11/2025		1,104		(14)			(14)		1,090				
100207343	COVINGTON	GA		04/29/2025		649		(31)			(31)		618				
100254040	RALEIGH	NC		10/30/2025		715		(24)			(24)		691				
100067306	CLIFTON	VA		09/23/2021		1,660		(30)			(30)		1,630				
100209695	DES PLAINES	IL		05/05/2025		661		(31)			(31)		630				
100057726	CHICAGO	IL		06/30/2021		1,610		(23)			(23)		1,587				
100226530	SAINT JOHNS	FL		07/30/2025		653		(19)			(19)		634				
100048660	CATHEDRAL CITY	CA		11/20/2020		1,672		101			101		1,773				
100155109	PORT ST JUE	FL		07/19/2024		2,238		(89)			(89)		2,149				
100136165	CHELSEA	MA		12/18/2023		696		(10)			(10)		686				
100204714	BAKERFIELD	CA		04/08/2025		377		(16)			(16)		361				
100165503	BENSALEM	PA		08/29/2024		691		(19)			(19)		672				
100143866	LAKELAND	FL		02/06/2024		584		(38)			(38)		546				
100157533	NORFOLK	MA		02/20/2025		590		(35)			(35)		555				
100144583	CLEVESON	SC		03/07/2024		708		(4)			(4)		704				
100173831	VALDEJO	NY		10/31/2024		807		(18)			(18)		789				
100254041	PENDELTON	IN		10/30/2025		1,089		(26)			(26)		1,063				
100206205	YAKIMA	WA		04/16/2025		999		(28)			(28)		971				
100209691	CLEVELAND HEIGHTS	OH		05/02/2025		1,137		(11)			(11)		1,126				
100218759	COLORADO SPRINGS	CO		06/27/2025		641		(20)			(20)		621				
100128173	RICHARDSON	TX		09/18/2023		1,490		(5)			(5)		1,485				
100254972	MILTON	GA		11/17/2025		1,015		(38)			(38)		977				
100170337	FLAGSTAFF	AZ		10/08/2024		1,063		(29)			(29)		1,034				
100156338	LAURENCEVILLE	GA		07/25/2024		471		(30)			(30)		441				
100191944	COMMERCE	CA		07/30/2025		709		(17)			(17)		692				
100161074	CLONIS	CA		07/24/2024		862		(15)			(15)		847				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014246	WILMINGTON	DE		02/08/2024		726		(12)			(12)		714				
100246519	PORT ORANGE	FL		10/15/2025		717		(33)			(33)		684				
100129882	COCONINO	HI		09/29/2023		776					(3)		773				
100138766	FARLEYS BRANCH	TX		12/21/2023		351		(25)			(25)		326				
100206900	CASH GRANDE	AZ		04/24/2025		608		(27)			(27)		581				
100193672	FRONT ROYAL	VA		12/28/2023		507		(11)			(11)		496				
100075946	SAN DIEGO	CA		01/07/2022		1 643							1 643				
100247071	DALLAS	TX		10/22/2025		675		(25)			(25)		650				
100193082	BRIDGEPORT	CT		09/28/2023		1 002		(44)			(44)		958				
100078324	PHOENIX	AZ		02/10/2022		1 413		(43)			(43)		1 370				
100205031	ALAMOGONDO	NM		04/11/2025		570		(27)			(27)		543				
100245006	LOHRY CROSSING	TX		09/29/2025		737		(20)			(20)		717				
100109742	FONTANA	CA		06/16/2023		870		(32)			(32)		838				
100228537	OAK ISLAND	NC		08/11/2025		720		(25)			(25)		695				
100268773	CHARLESTON	SC		12/29/2025		236		(7)			(7)		229				
100153901	NEW CARROLLTON	MD		06/05/2024		19 455		(329)			(329)		18 926				
100244387	MONROE	NY		09/29/2025		657		(34)			(34)		623				
100148505	CUMMING	GA		04/12/2024		798		(5)			(5)		793				
100267254	LEHIGH APRES	FL		12/24/2025		242		(2)			(2)		240				
100150056	DELTONA	FL		06/14/2024		659		(18)			(18)		641				
100166904	DELTAVILLE	VA		09/25/2024		1 005		(37)			(37)		968				
100200335	PANAMA CITY BEACH	FL		03/10/2025		779		(6)			(6)		773				
100276946	CHARLESTON	SC		01/30/2026		273		(2)			(2)		271				
100186592	AVONDALE	AZ		02/10/2025		589		(28)			(28)		561				
100117657	NASHVILLE	TN		07/20/2023		690					(28)		690				
100194942	ISANTI	MI		02/14/2025		1 390		(28)			(28)		1 362				
100165395	KYLE	TX		08/29/2024		1 067		(29)			(29)		1 038				
100272764	SMITHVILLE	TN		01/13/2026		226		(3)			(3)		223				
100221535	MODESTO	CA		07/22/2025		2 899		(82)			(82)		2 817				
100254354	COLUMBUS	OH		11/07/2025		458		(15)			(15)		443				
100018416	VACAVILLE	CA		06/27/2018		1 605		(20)			(20)		1 585				
100171793	CONCORD	NC		10/17/2024		791		(3)			(3)		788				
100219840	SARASOTA	FL		07/08/2025		721		(16)			(16)		705				
100168430	COLUMBUS	OH		09/25/2024		803		(9)			(9)		794				
100162919	MIAMI GARDENS	FL		08/05/2024		1 385		(63)			(63)		1 322				
100172454	FOLEY	AL		10/23/2024		883		(8)			(8)		875				
100193351	SAN DIEGO	CA		02/10/2025		742		(4)			(4)		738				
100147633	HESPERIA	CA		04/04/2024		693		(28)			(28)		665				
100046440	HOSHOTON	GA		11/25/2020		3 099		(40)			(40)		3 059				
100144095	EDEN PRAIRIE	MN		03/07/2024		783		(6)			(6)		777				
100186867	MANFELD	TX		07/09/2025		732		(25)			(25)		707				
100181412	TROUTDALE	OR		01/09/2025		761		(19)			(19)		742				
100189725	WEATHERFORD	TX		01/21/2025		745		(3)			(3)		742				
100213817	HUNTINGTON	NY		09/29/2025		723		(5)			(5)		718				
100227084	SHAKER HEIGHTS	OH		07/30/2025		1 749		(47)			(47)		1 702				
100153069	CLEVELAND	OH		06/27/2024		625		(14)			(14)		611				
100219130	ARAB	AL		06/27/2025		976		(16)			(16)		960				
100207051	PORT SAINT LUCIE	FL		04/24/2025		630		(31)			(31)		599				
100083261	NORTH HIGHLANDS	CA		05/10/2022		984		(16)			(16)		968				
100205987	LAKE HAVASI CITY	AZ		04/15/2025		622		(19)			(19)		603				
100109536	MIDLAND	TX		06/12/2023		829		(17)			(17)		812				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076845	CHAMPIONS GATE	FL		12/21/2021		1,430	(95)	(95)			(95)		1,335	1,335			
100103606	TEIPLE HILLS	MO		05/08/2023		481	(14)	(14)			(14)		467	467			
100193916	IRVINGTON	NJ		11/13/2023		446	(13)	(13)			(13)		433	433			
100054374	CYPRESS	TX		03/23/2021		1,516	(44)	(44)			(44)		1,472	1,472			
100050033	PAPRI SH	FL		11/20/2020		1,294	(52)	(52)			(52)		1,242	1,242			
100215903	MOX INEY	TX		06/12/2025		696	(24)	(24)			(24)		672	672			
100201940	PASADENA	CA		03/12/2025		640	(26)	(26)			(26)		614	614			
100273140	LUDLOW	VT		01/15/2026		231	(6)	(6)			(6)		225	225			
100140667	RICHMOND HILL	GA		03/07/2024		786	(9)	(9)			(9)		777	777			
100205900	POOLER	GA		04/14/2025		745	(13)	(13)			(13)		732	732			
100102067	HOUSTON	TX		04/14/2023		998	(42)	(42)			(42)		956	956			
100188935	RESERVE	LA		07/09/2025		1,559	(31)	(31)			(31)		1,528	1,528			
100158608	LAS VEGAS	NV		07/10/2024		783	(23)	(23)			(23)		760	760			
100272688	CALIFORNIA CITY	CA		01/09/2026		425	(20)	(20)			(20)		405	405			
100156077	SMITHFIELD	NC		06/18/2024		562	(30)	(30)			(30)		532	532			
100101743	VERNON	CA		03/31/2023		899	(21)	(21)			(21)		878	878			
100212670	SAVANA	GA		05/29/2025		533	(25)	(25)			(25)		508	508			
100253758	PHENIX	AZ		10/30/2025		6,829	(197)	(197)			(197)		6,632	6,632			
100253960	LITTITZ	PA		10/30/2025		780	(19)	(19)			(19)		761	761			
100117474	SAVANNAH	GA		07/20/2023		794	(7)	(7)			(7)		787	787			
100029362	ONTARIO	CA		10/26/2018		928	(65)	(65)			(65)		893	893			
100268861	SPARTANBURG	SC		12/29/2025		505	(12)	(12)			(12)		493	493			
100193231	TEMPE	AZ		02/10/2025		799	(1)	(1)			(1)		798	798			
100186705	MAPERVILLE	IL		12/31/2024		624	(29)	(29)			(29)		595	595			
100193646	CLEARWATER	FL		02/10/2025		7,187	(250)	(250)			(250)		6,937	6,937			
100146870	PETERSBURG	AK		03/26/2024		735	(9)	(9)			(9)		726	726			
100196331	WESTAMPTON	NJ		11/20/2023		679							679	679			
100220244	SUNRISE	FL		07/11/2025		688	(13)	(13)			(13)		675	675			
100139405	MONROE	NY		12/28/2023		581	(9)	(9)			(9)		572	572			
100063305	BEL ALTON	MO		07/01/2021		1,091	(10)	(10)			(10)		1,081	1,081			
100161424	SUMMERVILLE	SC		07/29/2024		700	(8)	(8)			(8)		682	682			
10021916	MOHAVE VALLEY	AZ		05/19/2025		2,091	(28)	(28)			(28)		2,063	2,063			
100149791	FRESNO	CA		04/26/2024		684	(19)	(19)			(19)		665	665			
100165940	BIG BEAR LAKE	CA		12/26/2024		796							796	796			
100215529	PHILADELPHIA	PA		06/11/2025		731	(9)	(9)			(9)		722	722			
100220039	RUSK	TX		07/30/2025		1,663	(79)	(79)			(79)		1,584	1,584			
100216235	PRINCETON	IN		06/20/2025		1,123	(33)	(33)			(33)		1,090	1,090			
100150550	FED LODGE	MT		05/03/2024		1,454	(20)	(20)			(20)		1,434	1,434			
100151431	CORNELIUS	NC		05/10/2024		725	(12)	(12)			(12)		713	713			
100188487	PALM COAST	FL		01/08/2025		773	(11)	(11)			(11)		762	762			
100214512	SAINT PETERS	MO		06/06/2025		741	(1)	(1)			(1)		740	740			
100171978	MOBILE	AL		10/17/2024		1,612	(32)	(32)			(32)		1,580	1,580			
100175297	MARYSVILLE	WA		11/05/2024		734	(12)	(12)			(12)		722	722			
100255091	WESTFIELD	NJ		11/20/2025		697	(23)	(23)			(23)		674	674			
100173261	ROSCOMMON	MI		10/30/2024		737	(20)	(20)			(20)		717	717			
100221028	LAS CRUCES	NM		07/18/2025		650	(23)	(23)			(23)		627	627			
100247148	ALLENJOHN	PA		11/14/2025		708	(19)	(19)			(19)		689	689			
100214780	MIDDLESEX	VT		06/11/2025		644	(30)	(30)			(30)		614	614			
100203028	LEWIS	DE		03/27/2025		1,787	(52)	(52)			(52)		1,735	1,735			
100173577	SEATTLE	WA		11/21/2024		12,012	(180)	(180)			(180)		11,832	11,832			
100164668	ORLANDO	FL		06/26/2024		963	(15)	(15)			(15)		948	948			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026466	WOODSTOCK	GA		12/17/2025		491		(19)			(19)		472				
10020281	TRAVERSE CITY	MI		03/24/2025		653		(20)			(20)		633				
100210439	HELENDALE	CA		05/12/2025		2,232		(105)			(105)		2,127				
100273940	PL YOUTH MEETING	PA		01/26/2026		253		(10)			(10)		243				
100192992	BELLAVILLE	NC		02/10/2025		1,787		(29)			(29)		1,758				
100103204	CHICAGO	IL		04/21/2023		634		(20)			(20)		614				
100257027	HOUSTON	TX		11/26/2025		766		(23)			(23)		743				
100090651	HACKETTSTOWN	NJ		12/29/2022		779		(10)			(10)		769				
100168421	BRADENTON	FL		09/25/2024		769		(13)			(13)		756				
100115273	NEW ORLEANS	LA		07/17/2023		681		(17)			(17)		664				
100166437	ALTIMONTE SPRINGS	FL		10/31/2024		765		(31)			(31)		734				
100215542	ATLANTA	GA		06/12/2025		871		(2)			(2)		869				
100048392	SUCCASUNNA	NJ		11/20/2020		4,494		127			127		4,621				
100254654	GURNEE	IL		11/10/2025		12,733		(455)			(455)		12,278				
100140583	BAKERFIELD	CA		01/19/2024		776		(9)			(9)		767				
100120332	CASSELBERRY	FL		06/18/2023		4,238		(35)			(35)		4,203				
100253909	SAINT JOSEPH	MI		10/30/2025		3,936		(138)			(138)		3,798				
100192912	ALBUQUERQUE	NM		02/10/2025		3,665		(138)			(138)		3,527				
100257083	OLD HICKORY	TN		11/26/2025		502		(18)			(18)		484				
100155287	PETERSBURG	AK		07/19/2024		730		(29)			(29)		701				
100247224	LAKE PARK	FL		10/23/2025		638		(25)			(25)		613				
100144263	PHILADELPHIA	PA		03/08/2024		619							619				
100142636	MANOR	TX		02/08/2024		857		(3)			(3)		854				
100148879	CONCORD	NC		04/17/2024		658		(16)			(16)		642				
100218619	SHAWNEE	KS		06/27/2025		687		(22)			(22)		665				
100131649	DAGSBORO	DE		10/06/2023		1,559		(10)			(10)		1,549				
100065042	CARY	NC		07/14/2021		1,586		(47)			(47)		1,539				
100246924	MENDOTA	CA		10/17/2025		444		(13)			(13)		431				
100165880	LITTLEROCK	CA		08/30/2024		757		(14)			(14)		743				
100060163	CHICAGO	IL		06/25/2021		1,615		(45)			(45)		1,570				
100131582	HENDERSVILLE	TN		10/13/2023		726		(11)			(11)		715				
100172876	LOS ANGELES	CA		10/25/2024		808		(6)			(6)		800				
100162490	ROSEVILLE	OH		06/07/2024		699		(23)			(23)		676				
100161731	FAIRLESS HILLS	PA		07/30/2024		686		(9)			(9)		677				
100192201	KENNEWICK	WA		01/31/2025		2,456		(45)			(45)		2,411				
100205944	VINDHAM	VT		04/15/2025		738		(1)			(1)		737				
100197590	JACKSONVILLE	FL		02/26/2025		694		(14)			(14)		680				
100140514	SNELVILLE	GA		01/19/2024		710		(10)			(10)		700				
100246922	LITTLE ROCK	AR		10/17/2025		568		(23)			(23)		545				
100228693	AURORA	CO		06/11/2025		3,911		(82)			(82)		3,829				
100214271	SPRING LAKE	NJ		09/30/2025		681		(30)			(30)		651				
100163550	VILMINGTON	DE		05/30/2024		1,560		(25)			(25)		1,535				
100091539	ROSARIO	MEX		01/17/2023		831							831				
100247244	DAPHIN ISLAND	AL		10/23/2025		612		(21)			(21)		591				
100255982	NORWAN	OK		11/24/2025		717		(24)			(24)		693				
100272900	NEW HARTFORD	NY		01/08/2026		470		(6)			(6)		464				
100147057	ALLENJOHN	PA		03/27/2024		731		(9)			(9)		722				
100193921	NORTH WRTLE BEACH	SC		02/10/2025		657		(20)			(20)		637				
100055754	CHANDLER	AZ		03/23/2021		1,094		(49)			(49)		1,045				
100165988	PARTISH	FL		08/29/2024		687		(22)			(22)		665				
100182174	DOVER	ID		12/12/2024		715		(4)			(4)		711				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100154903	SAN BERNARDINO	CA		06/14/2024		659	(35)				(35)		624	624			
100115754	CAROLINA BEACH	NC		07/20/2023		871	(3)		(3)		(3)		868	868			
100152639	FORT WORTH	TX		05/22/2024		1,989	(37)				(37)		1,952	1,952			
100272949	COLUMBIA	SC		01/15/2026		232	(8)		(8)		(8)		224	224			
100127944	JEFFERSONTOWN	KY		09/08/2023		980	(7)		(7)		(7)		973	973			
100179607	TULSON	AZ		11/21/2024		729	(13)		(13)		(13)		716	716			
100076559	SACRAMENTO	CA		01/07/2022		1,319	(10)		(10)		(10)		1,309	1,309			
100166217	ALEXANDRIA	VA		09/09/2024		710	(18)		(18)		(18)		692	692			
100168946	SELMA	CA		09/25/2024		737	(16)		(16)		(16)		721	721			
100158880	MELBOURNE	AUS		07/12/2024		748	(7)		(7)		(7)		741	741			
100094641	WHARTON	NJ		06/02/2022		830	(21)		(21)		(21)		809	809			
100165543	TRENTON	NJ		10/04/2024		543	(29)		(29)		(29)		514	514			
100135347	POTTSTOWN	PA		11/13/2023		731							731	731			
100168889	MARIANA	AZ		09/25/2024		722	(18)		(18)		(18)		704	704			
100173107	LITTLETON	CO		10/30/2024		808	(23)		(23)		(23)		785	785			
100214300	CINCINNATI	KY		06/02/2025		999	(10)		(10)		(10)		989	989			
100140454	SARATOGA SPRINGS	NY		01/18/2024		793	(14)		(14)		(14)		779	779			
100109966	PHOENIX	AZ		06/22/2023		692	(17)		(17)		(17)		675	675			
100256463	DURHAM	NC		12/19/2025		710	(17)		(17)		(17)		693	693			
100176345	PALLETTO	FL		11/19/2024		799	(13)		(13)		(13)		786	786			
100216280	CAPE CORAL	FL		06/20/2025		839	(11)		(11)		(11)		828	828			
100229399	HOUSTON	TX		06/20/2025		562	(27)		(27)		(27)		535	535			
100160201	CASSELBERRY	FL		07/18/2024		577	(11)		(11)		(11)		566	566			
100192982	MINNEAPOLIS	MINN		02/10/2025		684	(16)		(16)		(16)		668	668			
100055903	SOLEDAD	CA		03/23/2021		1,288	(50)		(50)		(50)		1,238	1,238			
100081892	SAN DIMAS	CA		03/21/2022		97	(2)		(2)		(2)		95	95			
100244893	NORTH LAUDERDALE	FL		09/29/2025		676	(28)		(28)		(28)		648	648			
100209261	BRENTWOOD	TN		04/29/2025		1,569	(33)		(33)		(33)		1,536	1,536			
100167428	LOGAN	OH		08/16/2024		710	(24)		(24)		(24)		686	686			
100174100	BRYAN	TX		10/31/2024		660	(31)		(31)		(31)		629	629			
100129674	KISSIMEE	FL		09/29/2023		743	(12)		(12)		(12)		731	731			
100205570	NEW CASTLE	NE		05/09/2025		723	(7)		(7)		(7)		716	716			
100071824	FRESNO	CA		10/14/2021		1,434	(51)		(51)		(51)		1,383	1,383			
100143221	MONTGOMERY	AL		02/16/2024		837	(4)		(4)		(4)		833	833			
100076732	KATY	TX		12/30/2021		509	(38)		(38)		(38)		471	471			
100200668	TULSON	AZ		03/11/2025		702	(17)		(17)		(17)		685	685			
100079723	GALLATIN	TN		04/08/2022		1,263	(63)		(63)		(63)		1,200	1,200			
100255012	BIG BEAR LAKE	CA		11/19/2025		708	(26)		(26)		(26)		682	682			
100268605	RENO	NV		12/29/2025		2,782	(38)		(38)		(38)		2,744	2,744			
100201406	PHOENIX	AZ		03/12/2025		712	(3)		(3)		(3)		709	709			
100267199	PARIA	OH		12/23/2025		689	(16)		(16)		(16)		673	673			
100165557	PHOENIX	AZ		01/24/2025		1,423	(67)		(67)		(67)		1,356	1,356			
100254269	SOUTH PALME ISLAND	TX		11/06/2025		954	(4)		(4)		(4)		950	950			
100245229	CHARLOTTE	NC		10/06/2025		630	(24)		(24)		(24)		606	606			
100120389	ANTIOCH	CA		06/18/2023		784	(3)		(3)		(3)		781	781			
100115739	SCHENCKSVILLE	PA		07/20/2023		874	(2)		(2)		(2)		872	872			
100236998	RICHMOND	TX		09/23/2025		647	(26)		(26)		(26)		621	621			
100159398	LAS VEGAS	NV		07/15/2024		690	(21)		(21)		(21)		669	669			
100268198	GRAND	MI		12/29/2025		507	(12)		(12)		(12)		495	495			
100203993	ALLEN	TX		03/28/2025		649	(21)		(21)		(21)		628	628			
100246903	HOUSTON	TX		10/17/2025		1,009	(3)		(3)		(3)		1,006	1,006			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100233795	LAS VEGAS	NV		10/30/2025		768	(10)				(10)		758	(10)			
100237111	POLLOCK PINES	CA		09/12/2025		447	(21)				(21)		426	(10)			
100164181	RANCHO CUCAMONGA	CA		06/21/2024		755	(13)				(13)		742	(13)			
100205811	PROSPER	TX		04/14/2025		735	(17)				(17)		718	(17)			
100206438	YORKTOWN	VA		04/22/2025		1,060	(46)				(46)		1,014	(46)			
100094688	TULSON	AZ		06/02/2022		694	(60)				(60)		634	(60)			
100202663	HAGERSTOWN	MD		03/24/2025		732	(13)				(13)		719	(13)			
100195661	BUFFORD	GA		02/24/2025		616	(29)				(29)		587	(29)			
100134734	ROCKLEDGE	FL		10/30/2023		2,522	(56)				(56)		2,466	(56)			
100236302	COLTWIHAH	TN		09/05/2025		43,658	(1,703)				(1,703)		41,955	(1,703)			
100165082	TRACY	CA		06/28/2024		755	(12)				(12)		743	(12)			
100268866	LAS VEGAS	NV		12/29/2025		503	(7)				(7)		496	(7)			
100065611	CARPINTERIA	CA		07/28/2021		1,701	(31)				(31)		1,670	(31)			
100165689	CONROE	TX		08/29/2024		582	(35)				(35)		547	(35)			
100214748	PHILADELPHIA	PA		06/11/2025		664	(21)				(21)		643	(21)			
100254208	GLEN BURNIE	MD		11/06/2025		694	(30)				(30)		664	(30)			
100215744	DORAL	FL		06/12/2025		720	(15)				(15)		705	(15)			
100151645	FORT WORTH	TX		05/10/2024		767	(3)				(3)		764	(3)			
100077799	BRACENTON	FL		12/23/2021		1,225	(69)				(69)		1,156	(69)			
100202647	ABERDEEN	NC		03/21/2025		1,125	(24)				(24)		1,101	(24)			
100151020	LILLINGTON	NC		05/08/2024		708	(12)				(12)		696	(12)			
100277574	NORTH OGDEN	UT		02/13/2026		466	(17)				(17)		449	(17)			
100140348	PORT SAINT LUCIE	FL		01/18/2024		649	(6)				(6)		641	(6)			
100140632	OCEAN CITY	NJ		01/19/2024		857	(5)				(5)		852	(5)			
100165625	KNOXVILLE	TN		08/29/2024		1,051	(31)				(31)		1,020	(31)			
100175115	RANCHO CORDOVA	CA		11/05/2024		922	(15)				(15)		907	(15)			
100205000	CUTLER BAY	FL		04/10/2025		736	(16)				(16)		720	(16)			
100071802	PLANO	TX		10/14/2021		1,604	(39)				(39)		1,565	(39)			
100248646	LEWISVILLE	CO		10/29/2025		711	(26)				(26)		685	(26)			
100129456	PITTSBURGH	PA		09/29/2023		1,519	(10)				(10)		1,509	(10)			
100238532	APACHE JUNCTION	AZ		09/19/2025		1,360	(32)				(32)		1,328	(32)			
100164127	WALDORF	MD		06/21/2024		746	(18)				(18)		730	(18)			
100115769	BRACENTON	FL		07/20/2023		8,559	(140)				(140)		8,419	(140)			
100081071	MATAPAN	MA		03/18/2022		1,465	(6)				(6)		1,459	(6)			
100202847	INDYLLILD	CA		03/24/2025		13,745	(462)				(462)		13,283	(462)			
100195153	DURHAM	NC		02/24/2025		2,917	(87)				(87)		2,830	(87)			
100067640	WEST SACRAMENTO	CA		09/23/2021		1,678	(36)				(36)		1,642	(36)			
100179606	NEW BRITAIN	CT		11/21/2024		744	(11)				(11)		733	(11)			
100140284	LAKE ALFRED	FL		01/18/2024		585	(6)				(6)		579	(6)			
100255650	FAVETTEVILLE	NC		11/24/2025		1,759	(73)				(73)		1,686	(73)			
100203896	STATESVILLE	NC		03/28/2025		631	(19)				(19)		612	(19)			
100119874	SEATTLE	WA		06/10/2023		4,972	(139)				(139)		4,833	(139)			
100065418	CLIFTON	VA		07/28/2021		1,691	(26)				(26)		1,665	(26)			
100194026	HOUSTON	TX		02/11/2025		535	(25)				(25)		510	(25)			
100209740	NORTH LAS VEGAS	NV		05/05/2025		681	(18)				(18)		663	(18)			
100201006	HERMITAGE	TN		03/12/2025		849	(25)				(25)		824	(25)			
100215732	PORT SAINT LUCIE	FL		06/12/2025		691	(26)				(26)		665	(26)			
100076624	AUSTIN	TX		12/21/2021		1,330	(129)				(129)		1,201	(129)			
100076306	SACO	ME		01/07/2022		1,523	(6)				(6)		1,517	(6)			
100194674	MECHANICSBURG	PA		02/21/2025		1,391	(28)				(28)		1,363	(28)			
100154893	CHICAGO	IL		06/14/2024		516	(3)				(3)		513	(3)			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10018154	PHILADELPHIA	PA		12/09/2024		670		(3)			(3)		667	667			
10016434	NEWMAN	GA		06/26/2024		1,456		(31)			(31)		1,425	1,425			
10025706	CORINTH	TX		11/26/2025		2,198		(40)			(40)		2,158	2,158			
100268752	BIXBY	OK		12/29/2025		503		(9)			(9)		494	494			
10004623	HARDREEVILLE	SC		11/25/2020		922		(6)			(6)		916	916			
100253304	MILTON	GA		10/30/2025		22,533		(471)			(471)		22,062	22,062			
100138434	GIBSONTON	FL		12/16/2023		578		(13)			(13)		565	565			
100220569	FLOJAY VARINA	NC		07/18/2025		677		(21)			(21)		656	656			
100254656	ROUND ROCK	TX		11/17/2025		2,091		(69)			(69)		2,022	2,022			
100200540	WILMINGTON	DE		03/11/2025		739		(16)			(16)		723	723			
100091610	WINCHESTER	MA		03/07/2023		573		(26)			(26)		545	545			
100156486	HEADSBURG	CA		07/10/2024		756		(10)			(10)		746	746			
100160163	SIMPSONVILLE	SC		07/16/2024		628		(16)			(16)		612	612			
100169671	MONROE	NY		09/30/2024		707		(24)			(24)		683	683			
100257017	GALVESTON	TX		11/26/2025		776		(32)			(32)		744	744			
100157563	NASHVILLE	TN		07/09/2024		731		(14)			(14)		717	717			
10020626	TOWNSHIP OF MIDDLETOWN	NJ		05/02/2025		760		(19)			(19)		741	741			
100086278	ANNAPOLIS	MD		07/06/2023		849		(6)			(6)		841	841			
100236539	ALBRIGHTSVILLE	PA		09/19/2025		674		(18)			(18)		656	656			
100196632	ROCKPORT	TX		01/21/2025		747		(6)			(6)		739	739			
100161151	OFALLON	MO		07/24/2024		673		(9)			(9)		664	664			
100109719	HOUSTON	TX		06/16/2023		757		(23)			(23)		734	734			
100115779	CAPTAIN COOK	HI		07/20/2023		729							729	729			
100186469	LAND O LAKES	FL		07/08/2025		998		(19)			(19)		979	979			
100149622	TULARE	CA		04/26/2024		476		(3)			(3)		473	473			
100166416	COLONIAL BEACH	VA		09/25/2024		646		(25)			(25)		623	623			
100226463	FULLSHEAR	TX		06/11/2025		720		(15)			(15)		705	705			
100166468	ARLINGTON	VA		12/30/2024		749		(10)			(10)		739	739			
100066261	FRANKFORD	DE		09/29/2022		193		(3)			(3)		190	190			
100165599	MENDOTA	CA		09/06/2024		368		(19)			(19)		349	349			
100161372	MYRTLE BEACH	SC		07/25/2024		743		(9)			(9)		734	734			
100173704	ST PETERSBURG	FL		10/30/2024		686		(21)			(21)		665	665			
100165537	GLEN ELLYN	IL		12/26/2024		723		(1)			(1)		722	722			
100244568	LAWRENCEVILLE	GA		09/29/2025		29,269		(212)			(212)		29,057	29,057			
100243792	BAKERSFIELD	CA		09/29/2025		1,915		(1)			(1)		1,914	1,914			
100226271	PORTLAND	OR		06/11/2025		667		(27)			(27)		640	640			
100271628	PARLISH	FL		12/30/2025		267		(4)			(4)		263	263			
100246227	GRANDVIEW	MO		10/08/2025		674		(30)			(30)		644	644			
100162566	CARRABELLE	FL		06/12/2024		685		(6)			(6)		679	679			
100184590	PLANO	TX		12/16/2024		621		(25)			(25)		596	596			
100088155	MENFEE	CA		10/25/2022		4,624		(66)			(66)		4,538	4,538			
100196245	HARTFORD	CT		02/28/2025		936		(26)			(26)		910	910			
100138610	LAWRENCEVILLE	GA		12/21/2023		2,054		(35)			(35)		2,019	2,019			
100199564	PRINCETON	IN		03/05/2025		690		(23)			(23)		667	667			
100215621	ANTIOCH	CA		06/12/2025		647		(19)			(19)		628	628			
100176103	GLENDALE	CA		12/20/2024		689		(17)			(17)		672	672			
100159654	GREENVILLE	SC		07/12/2024		1,050		(29)			(29)		1,021	1,021			
100201600	TAMPA	FL		03/16/2025		710		(18)			(18)		692	692			
100161462	FORT PIERCE	FL		07/30/2024		774		(6)			(6)		768	768			
100118192	SHAWNEE	KS		07/20/2023		4,962		(70)			(70)		4,892	4,892			
100203360	BLUFFTON	SC		03/27/2025		1,010		(33)			(33)		977	977			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175152	BLUFFTON	SC		11/05/2024		.640		(.26)				(.26)	.614				
100238668	VISALIA	CA		09/23/2025		.733		(9)				(9)	.724				
100142118	WEST CHESTER	PA		02/29/2024		.642		(.16)				(.16)	.626				
100255747	PFLUGERVILLE	TX		11/24/2025		1,749		(.27)				(.27)	1,722				
100151526	PORT SAINT LUCIE	FL		05/10/2024		4,088		(.59)				(.59)	4,029				
100220393	MONTGOMERY	AL		07/15/2025		.556		(.30)				(.30)	.526				
100142802	DAVENPORT	FL		02/08/2024		1,259		(.31)				(.31)	1,228				
100050288	FAIRFIELD	CA		11/20/2020		1,124		.97				.97	1,221				
100156015	CHAPARRAL	NM		06/18/2024		.557		(.15)				(.15)	.542				
100000630	WEST HELMSTEAD	NY		09/21/2016		.627		.74				.74	.701				
100215482	HAWAIIAN	SC		06/12/2025		.641		(.24)				(.24)	.617				
100271622	SUGAR LAND	TX		12/30/2025		.231		(9)				(9)	.222				
100146886	ORLANDO BEACH	FL		03/26/2024		.774		(.2)				(.2)	.772				
100084781	THORNTON	CO		06/02/2022		.732		(.15)				(.15)	.717				
100128836	VISALIA	CA		09/22/2023		1,709		(.38)				(.38)	1,671				
100188360	ALPHARETTA	GA		01/08/2025		1,172		(.15)				(.15)	1,157				
100101056	SAN ANTONIO	TX		06/29/2023		.740		(.60)				(.60)	.680				
100161739	NEW HAVEN	CT		07/30/2024		.523		(.19)				(.19)	.504				
100236235	HIDDEN VALLEY LAKE	CA		12/02/2025		.880		(.42)				(.42)	.838				
100182003	TALLAHASSEE	FL		12/12/2024		.788		(.4)				(.4)	.784				
100055687	SPRING VALLEY	CA		03/23/2021		.770		(.38)				(.38)	.732				
100233488	SAINT LOUIS	MO		10/30/2025		.710		(.25)				(.25)	.665				
100135307	BEAVERTON	OR		11/13/2023		.704		(.2)				(.2)	.702				
100162577	SWIRNA	GA		12/12/2024		.801		(.2)				(.2)	.799				
100235395	WAKE FOREST	NC		09/04/2025		.669		(.30)				(.30)	.639				
100148221	MARIANA	AZ		04/12/2024		1,198		(.14)				(.14)	1,184				
100215538	NORWICH	OK		06/12/2025		.667		(.16)				(.16)	.651				
100198298	MONROE	NY		02/28/2025		.704		(.21)				(.21)	.683				
100141424	LAS VEGAS	NV		01/30/2024		.635		(.5)				(.5)	.630				
100110466	JOHN ISLAND	SC		06/30/2023		.883		(.7)				(.7)	.876				
100088067	VIRGINIA BEACH	VA		10/25/2022		.652		(.21)				(.21)	.631				
100212303	CROFTON	MD		05/22/2025		.587		(.6)				(.6)	.579				
100151022	HAMMOND	LA		05/08/2024		1,732		(.36)				(.36)	1,696				
100198345	ATLANTA	GA		02/28/2025		1,221		(.19)				(.19)	1,202				
100173316	WAKE FOREST	NC		10/30/2024		.696		(.26)				(.26)	.670				
100164654	SCHLIMBURG	IL		06/26/2024		1,073		(.28)				(.28)	1,045				
100165891	MORROSS	GA		06/30/2024		.748		(.37)				(.37)	.711				
100101659	RICHARDSON	TX		04/26/2023		.904		(.3)				(.3)	.901				
100142485	BOCA RATON	FL		03/08/2024		.733		(.18)				(.18)	.715				
100148278	SAFORD	FL		04/12/2024		.731		(.16)				(.16)	.715				
100164775	EATONTON	GA		06/26/2024		.740		(.17)				(.17)	.723				
100086676	LAS VEGAS	NV		09/30/2022		.652		(.30)				(.30)	.622				
100221224	GREYNA	LA		07/21/2025		.742		(.11)				(.11)	.731				
100164991	ORLANDO	FL		06/28/2024		.674		(.31)				(.31)	.643				
100205034	CIBOLA	TX		04/11/2025		.529		(.24)				(.24)	.505				
100103673	BROOKFIELD	CT		05/08/2023		.605		(.17)				(.17)	.588				
100210066	BRIDGEPORT	CT		05/07/2025		.675		(.11)				(.11)	.664				
100143119	NORWICH	OK		02/16/2024		.721		(.6)				(.6)	.713				
100267094	MOUNT PROSPECT	IL		12/23/2025		.744		(.19)				(.19)	.725				
100102159	SARASOTA	FL		04/14/2023		1,704		(.4)				(.4)	1,700				
100176950	FAVETTEVILLE	NC		11/15/2024		.724		(.27)				(.27)	.697				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100211431	LAS VEGAS	NV		06/16/2025		707		(22)			(22)		685				
100288755	NORTH PORT	FL		12/29/2025		442		(19)			(19)		423				
100198821	SAVANNAH	GA		02/28/2025		600		(28)			(28)		572				
100068271	DAVENPORT	FL		06/25/2021		1,498		(47)			(47)		1,451				
100174084	NORFOLKE	IL		10/31/2024		877		(32)			(32)		845				
100109726	NAPLES	FL		06/16/2023		629		(22)			(22)		607				
100226384	LINCOLN	NE		07/30/2025		679		(24)			(24)		655				
100182888	PALM COAST	FL		12/12/2024		1,626		(22)			(22)		1,604				
100267011	VAN ALSTINE	TX		12/23/2025		777		(16)			(16)		761				
100162597	EAST PETERSBURG	PA		06/12/2024		449		(9)			(9)		440				
100108469	PHILADELPHIA	PA		05/25/2023		758		(8)			(8)		750				
100170080	OVIEDO	FL		10/08/2024		710		(24)			(24)		686				
100156578	WHITESTOWN	IN		06/24/2024		1,000		(23)			(23)		977				
100257041	TOCCOA	GA		11/26/2025		775		(19)			(19)		756				
100049739	TARZANA	CA		11/20/2020		1,071		41			41		1,112				
100210731	BRASELTON	GA		05/15/2025		725		(22)			(22)		703				
100148515	SANTA CLARITA	CA		04/12/2024		727		(25)			(25)		702				
100191790	HILLIARD	OH		01/31/2025		19,196		(319)			(319)		18,877				
100268771	SALT LAKE CITY	UT		12/29/2025		488		(12)			(12)		456				
100108208	LAS VEGAS	NV		05/24/2023		4,398		(376)			(376)		4,022				
100159515	ANDERSON	SC		07/15/2024		760		(15)			(15)		745				
100170362	LEWIS	DE		10/08/2024		693		(24)			(24)		669				
100133975	NAUGATUCK	CT		10/25/2023		812		(22)			(22)		790				
100200732	BUCKEYE	AZ		03/11/2025		792		(15)			(15)		777				
100247626	REPUBLIC	MO		10/29/2025		1,605		(38)			(38)		1,567				
100140282	SURFSIDE BEACH	SC		01/18/2024		891		(13)			(13)		878				
100148205	CHARLOTTE	NC		04/12/2024		1,622		(22)			(22)		1,600				
100227184	HOUSTON	TX		07/30/2025		589		(25)			(25)		564				
100057919	PHOENIX	AZ		06/30/2021		3,305		(74)			(74)		3,231				
100076988	SAVANNAH	GA		12/23/2021		1,305		(89)			(89)		1,216				
100226680	PORT ST LUCIE	FL		07/30/2025		5,210		(121)			(121)		5,089				
100212868	MADEIRA	IL		05/29/2025		3,884		(33)			(33)		3,851				
100207118	CLAMING	GA		04/24/2025		1,214		(22)			(22)		1,192				
100243300	MARYSVILLE	WA		09/26/2025		713		(27)			(27)		686				
100164731	CHARLOTTE	NC		08/23/2024		529		(13)			(13)		516				
100209465	SUGARLOAF	CA		04/29/2025		663		(25)			(25)		638				
100108259	YORKVILLE	IL		05/24/2023		2,346		(49)			(49)		2,297				
100170318	PHILADELPHIA	PA		10/08/2024		1,373		(43)			(43)		1,330				
100147447	VERO BEACH	FL		03/27/2024		2,106		(14)			(14)		2,092				
100163082	HOLLY SPRINGS	NC		09/27/2024		684		(20)			(20)		664				
100143586	CAHERON	MT		02/16/2024		1,526		(27)			(27)		1,499				
100214866	COVINGTON	GA		06/11/2025		221		(4)			(4)		217				
100246975	MAGNOLIA	TX		10/17/2025		669		(12)			(12)		657				
100202780	CENTERTON	AR		03/24/2025		998		(30)			(30)		968				
100203488	HAZEL GREEN	AL		03/26/2025		721		(18)			(18)		703				
100144510	LUBBOCK	TX		04/26/2024		1,064		(84)			(84)		980				
100120562	PHOENIX	AZ		06/18/2023		473		(35)			(35)		438				
100094006	ABILENE	TX		11/17/2022		586		(7)			(7)		579				
100202808	MILWAUKEE	WI		03/24/2025		655		(25)			(25)		630				
100155134	NOBLESVILLE	IN		07/19/2024		564		(29)			(29)		535				
100213732	LAWRENCEVILLE	GA		05/29/2025		769		(2)			(2)		767				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100120425	FOREY	TX		06/18/2023		507		(37)				(37)	470		470		
100141438	GARLAND	TX		01/30/2024		539		(23)				(23)	516		516		
100119397	DOWNINGTOWN	PA		07/31/2023		812		(3)				(3)	809		809		
100273402	PELHAMD	TX		01/21/2026		234		(2)				(2)	232		232		
100164753	LAKE HANNOY	PA		06/26/2024		684		(22)				(22)	662		662		
100266738	TEIPE	AZ		12/29/2025		245		(7)				(7)	238		238		
100155108	KELLER	TX		07/19/2024		754		(21)				(21)	733		733		
100255889	SAINT AUGUSTINE	FL		11/24/2025		678		(25)				(25)	653		653		
100035376	MOUNT SINAI	NY		03/23/2021		2 457		(183)				(183)	2 274		2 274		
100189736	LOTTSBURG	VA		01/21/2025		733		(13)				(13)	720		720		
100171520	DENVERSON	TX		10/16/2024		759		(23)				(23)	736		736		
100119571	PORT ORANGE	FL		06/08/2023		1 376		(25)				(25)	1 351		1 351		
100205938	ANDOVER	MA		04/14/2025		669		(24)				(24)	645		645		
100159291	MEREDITH	MA		07/15/2024		656		(20)				(20)	636		636		
100266745	OLYMPIA	WA		12/29/2025		272		(3)				(3)	269		269		
100177469	BATTLE GROUND	WA		01/16/2025		752		(22)				(22)	730		730		
100159388	MANFIELD	TX		07/15/2024		632		(21)				(21)	611		611		
100135168	GRWIN OAK	MO		12/15/2023		504		(12)				(12)	492		492		
100206863	WEST PALM BEACH	FL		04/24/2025		708		(7)				(7)	701		701		
100182162	SUPRISE	AZ		12/12/2024		1 034		(27)				(27)	1 007		1 007		
100206822	CHAPIN	SC		04/24/2025		655		(30)				(30)	625		625		
100193390	FLUJAY VARINA	NC		02/10/2025		733							733		733		
100186841	GARLAND	TX		01/09/2025		644		(36)				(36)	608		608		
100200127	CORAPOLIS	PA		03/06/2025		787		(5)				(5)	782		782		
100142548	SACRAMENTO	CA		02/08/2024		1 874		(7)				(7)	1 867		1 867		
100156317	DORAL	FL		07/25/2024		687		(9)				(9)	678		678		
100255882	LEES SUMMIT	MO		11/24/2025		757		(20)				(20)	737		737		
100272948	FORTSON	GA		01/08/2026		469		(15)				(15)	454		454		
100266829	SAN BERNARDINO	CA		12/23/2025		390		(12)				(12)	378		378		
100173797	GLEN ROSE	TX		10/30/2024		730		(34)				(34)	696		696		
100180121	DAVENPORT	FL		11/25/2024		2 253		(20)				(20)	2 233		2 233		
100166267	ANNA	TX		09/20/2024		652		(26)				(26)	626		626		
100226303	THIENTYNE PALMS	CA		07/30/2025		689		(25)				(25)	664		664		
100144367	TONS RIVER	MI		03/07/2024		717		(22)				(22)	695		695		
100170433	PAITUCKET	RI		10/09/2024		632		(15)				(15)	617		617		
100156815	SILVERTHORNE	CO		07/12/2024		4 838		(153)				(153)	4 685		4 685		
100210530	LARABIE	IY		05/15/2025		7 140		(206)				(206)	6 934		6 934		
100190107	COPPELL	TX		01/21/2025		1 499		(18)				(18)	1 481		1 481		
100169080	EAST BRUNSWICK	NJ		09/27/2025		745		(19)				(19)	726		726		
100272544	HOWARD	CO		01/08/2026		443		(10)				(10)	433		433		
100173663	COPPERAS COVE	TX		11/21/2024		730		(6)				(6)	782		782		
100079646	COMPTON	CA		04/08/2022		1 392		(7)				(7)	1 385		1 385		
100273111	NORTH MYRTLE BEACH	SC		01/15/2026		234		(6)				(6)	228		228		
100294087	LANCASTER	CA		12/05/2025		467		(12)				(12)	455		455		
100220397	PHARR	TX		07/18/2025		663		(25)				(25)	638		638		
100267516	COLORADO SPRINGS	CO		12/24/2025		483		(17)				(17)	466		466		
100265359	SAN BERNARDINO	CA		12/19/2025		479		(13)				(13)	466		466		
100156586	RALEIGH	NC		06/24/2024		1 149		(9)				(9)	1 140		1 140		
100140332	WOLFORTH	TX		01/18/2024		740		(12)				(12)	728		728		
100246136	CARTERSVILLE	GA		10/08/2025		689		(31)				(31)	658		658		
100268667	PRINCETON	IN		12/29/2025		502		(13)				(13)	489		489		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100176631	SPRING	TX		11/15/2024		76		(25)			(25)		751		751		
100226625	DUNEDIN	FL		07/30/2025		680		(10)			(10)		670		670		
100065291	CAPE CORAL	FL		07/28/2021		1,597		(38)			(38)		1,559		1,559		
100060300	TAMPA	FL		04/01/2022		1,070		(70)			(70)		1,000		1,000		
10065719	SELBYVILLE	DE		07/28/2021		1,608		(50)			(50)		1,558		1,558		
100245488	HARTISON	ID		10/06/2025		644		(37)			(37)		607		607		
100268591	MOX INNEY	TX		12/29/2025		512		(11)			(11)		501		501		
100055629	CHICAGO	IL		03/23/2021		1,116		(92)			(92)		1,024		1,024		
100210052	ENGLEWOOD	CO		06/07/2025		757		(5)			(5)		752		752		
100109014	JACKSONVILLE	FL		05/31/2023		26							26		26		
100268633	PROVO	UT		12/29/2025		531		(5)			(5)		526		526		
100214011	LAS VEGAS	NV		05/29/2025		724		(16)			(16)		708		708		
100164458	DALLAS	TX		06/21/2024		722		(12)			(12)		710		710		
100170039	WAUKEE	IA		11/08/2024		719		(29)			(29)		690		690		
100049120	NORTH LAUDERDALE	FL		11/20/2020		722		74			74		796		796		
100268846	VISALIA	CA		12/29/2025		543		(4)			(4)		539		539		
100173221	MANASSAS	VA		10/30/2024		804		(17)			(17)		787		787		
100175296	ST GEORGE	UT		11/05/2024		793		(6)			(6)		787		787		
100268706	OCEAN CITY	NJ		12/29/2025		576		(15)			(15)		561		561		
100200265	MOODS VIEW	MI		03/07/2025		1,072		(35)			(35)		1,037		1,037		
100157060	LARGO	FL		02/20/2025		730		(10)			(10)		720		720		
100175285	BARNETT	NJ		11/05/2024		747		(22)			(22)		725		725		
100171627	CELINA	TX		10/16/2024		6,265		(165)			(165)		6,100		6,100		
100119176	PALM COAST	FL		07/31/2023		482							482		482		
100149628	SWEET HOME	OR		04/26/2024		903		(20)			(20)		883		883		
100156058	GREENVILLE	SC		06/18/2024		2,405		(12)			(12)		2,293		2,293		
100174282	Ocala	FL		10/31/2024		1,085		(35)			(35)		1,050		1,050		
100273245	MYRTLE BEACH	SC		01/16/2026		311		(14)			(14)		297		297		
100016838	ARLINGTON	VA		04/06/2023		1,843		(53)			(53)		1,790		1,790		
100253528	ROANOKE	VA		10/30/2025		708		(25)			(25)		683		683		
100152422	SHERMAN	TX		05/17/2024		727		(14)			(14)		713		713		
100102528	WARRENTON	VA		06/07/2023		779		(4)			(4)		775		775		
100246383	BRISTOL	RI		10/10/2025		644		(26)			(26)		618		618		
100157265	PINELLAS PARK	FL		02/20/2025		606		(29)			(29)		577		577		
100199389	BRENTWOOD	TN		03/05/2025		733		(13)			(13)		720		720		
100202945	ARNOLD	CA		03/24/2025		694		(18)			(18)		676		676		
100170107	WESLEY CHAPEL	FL		10/08/2024		834		(10)			(10)		824		824		
100173130	MYRTLE BEACH	SC		10/30/2024		1,090		(19)			(19)		1,071		1,071		
100220358	CAPE CORAL	FL		07/18/2025		747		(21)			(21)		726		726		
100119076	BURBANK	CA		07/27/2023		573		(14)			(14)		559		559		
100243167	NORTH CHESTERFIELD	VA		09/26/2025		880		(25)			(25)		855		855		
100094650	HOUSTON	TX		06/02/2022		1,060		(39)			(39)		1,021		1,021		
100044065	OCEANSIDE	CA		06/19/2020		1,681		(43)			(43)		1,638		1,638		
100107382	CHORCHILLA	CA		05/25/2023		1,045		(20)			(20)		1,025		1,025		
100254443	GREEN COVE SPRINGS	FL		11/07/2025		728		(23)			(23)		705		705		
100134354	MODESTO	CA		10/27/2023		1,180		(56)			(56)		1,124		1,124		
100165962	RIO RANCHO	NM		10/04/2024		561		(28)			(28)		533		533		
100264638	CARSON	CA		12/17/2025		498		(18)			(18)		480		480		
100268802	PORT ST LUCIE	FL		12/29/2025		736		(17)			(17)		719		719		
100255801	NEW ORLEANS	LA		11/24/2025		739		(20)			(20)		719		719		
100142544	FORT WORTH	TX		02/08/2024		1,208		(18)			(18)		1,190		1,190		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245844	KENERSVILLE	NC		10/17/2025		706	(29)						.677		.677		
100261347	MOUNTAIN VIEW	CA		12/08/2025		750	(24)						.726		.726		
100255866	BELLA VISTA	AR		11/24/2025		505		(12)					.493		.493		
100277079	CITY OF SUNRISE	FL		02/06/2026		286	(10)						.256		.256		
100023914	AUBURN	IA		09/10/2018		2,212		(53)					2,159		2,159		
100190096	COTTLEVILLE	MO		01/21/2025		935		(6)					.927		.927		
100157625	MASSAPEQUA	NY		06/28/2024		1,927		(94)					1,833		1,833		
100246690	WEEKI WAGREE	FL		10/15/2025		612		(18)					.594		.594		
100154618	FISHING CREEK	MO		06/14/2024		489		(22)					.467		.467		
100247657	DE VALB	TX		10/29/2025		420		(14)					.406		.406		
100120747	PRINCETON	IN		06/25/2023		736		(5)					.731		.731		
100266319	CLERMONT	FL		12/29/2025		814		(3)					.811		.811		
100215460	MI WUK VILLAGE	CA		06/12/2025		635		(16)					.619		.619		
100076466	MIAMI	FL		12/21/2021		1,390		(121)					1,269		1,269		
100159304	LAS VEGAS	NV		07/15/2024		838		(5)					.833		.833		
100168431	ADWORTH	GA		09/25/2024		2,453		(12)					2,441		2,441		
100173196	DEL VALLE	TX		10/30/2024		805		(19)					.786		.786		
100245378	SAINT CHARLES	IL		10/06/2025		2,300		(88)					2,212		2,212		
100229848	VAN ALSTINE	TX		06/18/2025		715		(17)					.698		.698		
100020228	PROSPECT	KY		07/17/2018		1,607		(28)					1,579		1,579		
100186959	HOUSTON	TX		01/07/2025		660		(23)					.637		.637		
100100381	LAWRENCEVILLE	GA		04/27/2023		9,056		(289)					8,767		8,767		
100181261	DANIA BEACH	FL		12/06/2024		654		(17)					.637		.637		
100186292	CORTLAND	OH		12/27/2024		607		(9)					.598		.598		
100048360	LOS ANGELES	CA		11/20/2020		1,204		(83)					1,121		1,121		
100116387	BLANCHARD	OK		07/20/2023		182		(10)					.172		.172		
100186176	PALMDALE	CA		02/10/2025		2,115		(14)					2,101		2,101		
100156559	DENTON	TX		06/24/2024		740		(9)					.731		.731		
100267183	SANFORD	FL		12/23/2025		886		(13)					.673		.673		
100084007	MIAMI	FL		06/27/2022		888		(28)					.860		.860		
100055113	WEST COVINA	CA		03/23/2021		1,210		(43)					1,167		1,167		
100255946	OCEAN CITY	NJ		11/24/2025		714		(26)					.688		.688		
100245832	HANFORD	CA		10/17/2025		485		(14)					.471		.471		
100247322	APPLE VALLEY	CA		10/24/2025		726		(21)					.705		.705		
100182935	GRAND BLAND	MI		12/12/2024		671		(16)					.653		.653		
100210105	SANT CLOUD	FL		05/07/2025		1,349		(12)					1,337		1,337		
100192666	MIDLOTHIAN	VA		02/10/2025		1,680		(28)					1,652		1,652		
100272559	PALM SPRINGS	CA		01/08/2026		720		(16)					.704		.704		
100153007	PROVO	UT		06/27/2024		998		(14)					.984		.984		
100068443	NEW ORLEANS	LA		06/25/2021		1,484		(56)					1,428		1,428		
100100281	BOILING GREEN	KY		03/24/2023		812		(39)					.773		.773		
100190126	CLEARWATER	FL		01/21/2025		2,024		(58)					1,966		1,966		
100159209	LEHIGH	FL		07/15/2024		669		(9)					.660		.660		
100157296	MIRLE BEACH	SC		02/20/2025		649		(17)					.632		.632		
100189648	CORAL GABLES	FL		01/17/2025		701		(33)					.668		.668		
100194643	HENDERSON	NV		02/21/2025		948		(16)					.932		.932		
100176579	AZUSA	CA		11/15/2024		789		(9)					.780		.780		
100218847	BRADLEY	CA		06/27/2025		678		(5)					.673		.673		
100244748	FEDERAL WAY	WA		09/29/2025		659		(31)					.628		.628		
100210419	WOODBRIDGE	VA		05/12/2025		701		(7)					.694		.694		
100165539	HUMBLE	TX		06/29/2024		800		(4)					.796		.796		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026666	GULF SHORES	AL		12/23/2025		736	(18)	(18)			(18)		718		718		
10027267	CHANDLER	AZ		01/08/2026		731	(17)	(17)			(17)		714		714		
100094939	OSOLA	FL		06/02/2022		709		(11)			(11)		698		698		
100164530	MOX NNEY	TX		06/21/2024		1,848	(27)	(27)			(27)		1,821		1,821		
10025327	LUBBOCK	TX		10/30/2025		689	(30)	(30)			(30)		659		659		
10025366	FUQUAY VARINA	NC		10/30/2025		745	(18)	(18)			(18)		727		727		
100246782	DANBURY	CT		10/15/2025		712	(19)	(19)			(19)		693		693		
100091684	HAMILTON	NJ		03/24/2023		693	(16)	(16)			(16)		677		677		
100254159	SEIMES	AL		11/06/2025		573	(14)	(14)			(14)		559		559		
100148782	WESTAMPTON	NJ		04/17/2024		728	(13)	(13)			(13)		715		715		
100180180	NEW BRUNSWICK	NJ		11/25/2024		761	(35)	(35)			(35)		726		726		
100253458	WESTFIELD	NJ		10/30/2025		653	(25)	(25)			(25)		628		628		
100144254	CORPUS CHRISTI	TX		03/08/2024		821	(25)	(25)			(25)		796		796		
100238867	CARREL	IN		09/23/2025		687	(11)	(11)			(11)		676		676		
100244657	BAKERFIELD	CA		09/29/2025		703	(26)	(26)			(26)		677		677		
100254844	LANCASTER	CA		11/17/2025		941	(41)	(41)			(41)		900		900		
100140866	TAMPA	FL		02/08/2024		671	(18)	(18)			(18)		653		653		
100221072	CARY	NC		07/18/2025		525	(29)	(29)			(29)		496		496		
100253771	BEAVER	PA		10/30/2025		711	(19)	(19)			(19)		692		692		
100060242	LAS VEGAS	NV		06/25/2021		1,566	(24)	(24)			(24)		1,542		1,542		
100152579	GLENSIDE	PA		05/17/2024		1,817	(17)	(17)			(17)		1,800		1,800		
100238934	KENESAW	GA		09/23/2025		728	(19)	(19)			(19)		709		709		
100106396	BAYVILLE	NY		05/25/2023		799	(15)	(15)			(15)		784		784		
100254337	INDIANAPOLIS	IL		11/07/2025		706	(20)	(20)			(20)		686		686		
100053430	ASHLAND	WA		03/23/2021		1,349	(15)	(15)			(15)		1,334		1,334		
100267138	CHESTERFIELD	MO		12/23/2025		773	(15)	(15)			(15)		758		758		
100238949	LITTLE RIVER	SC		09/23/2025		756	(10)	(10)			(10)		746		746		
100136006	BIG BEAR CITY	CA		11/16/2023		652	(4)	(4)			(4)		648		648		
100167886	JACKSONVILLE	FL		09/20/2024		1,410	(23)	(23)			(23)		1,387		1,387		
100185529	GRAND RAPIDS	MI		12/20/2024		724	(5)	(5)			(5)		719		719		
100090073	PLANO	TX		01/13/2023		661	(14)	(14)			(14)		647		647		
100137797	WESTVILLE	OH		12/08/2023		750	(2)	(2)			(2)		748		748		
100247070	DUBLURY	MA		10/22/2025		1,065	(34)	(34)			(34)		1,031		1,031		
100174884	ROGERS	AR		10/31/2024		758	(23)	(23)			(23)		735		735		
100247282	WAREHAM	MA		10/23/2025		671	(24)	(24)			(24)		647		647		
100230099	FLOER MOUND	TX		06/26/2025		447	(14)	(14)			(14)		433		433		
100143713	ORTING	WA		02/26/2024		573	(16)	(16)			(16)		557		557		
100053567	LOS ANGELES	CA		03/23/2021		4,870	(31)	(31)			(31)		4,839		4,839		
100171575	SEVIA	GA		10/16/2024		672	(22)	(22)			(22)		650		650		
100268554	LANCASTER	CA		12/29/2025		818	(9)	(9)			(9)		809		809		
100133659	ORLANDO	FL		10/23/2023		744	(2)	(2)			(2)		742		742		
100086242	PHILADELPHIA	PA		09/29/2022		1,121	(13)	(13)			(13)		1,108		1,108		
100201572	GRAYSON	GA		03/13/2025		763	(14)	(14)			(14)		749		749		
100171386	CYPRESS	TX		10/16/2024		1,187	(30)	(30)			(30)		1,157		1,157		
100235335	HIALEAH	FL		06/29/2025		694	(14)	(14)			(14)		680		680		
100127497	NORTH MYRTLE BEACH	SC		09/08/2023		1,775	(16)	(16)			(16)		1,759		1,759		
100201182	HOUSTON	TX		03/12/2025		656	(13)	(13)			(13)		643		643		
100168178	THENTWINE PALMS	CA		09/20/2024		777	(8)	(8)			(8)		769		769		
100131670	PUNTA GORDA	FL		10/06/2023		613	(15)	(15)			(15)		598		598		
100171966	FORTWORTH	TX		10/17/2024		635	(153)	(153)			(153)		6,372		6,372		
100164402	TAMPA	FL		06/21/2024		737	(13)	(13)			(13)		724		724		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100149016	BOURG	LA		04/19/2024		747		(6)			(8)		739	739			
100151087	SAN ANTONIO	TX		05/08/2024		2,011		(1)			(1)		2,010	2,010			
100229495	FORT WORTH	TX		06/15/2025		717		(21)			(21)		696	696			
100235279	PALM DESERT	CA		06/29/2025		706		(12)			(12)		696	696			
100245678	SIMPSONVILLE	SC		10/06/2025		721		(25)			(25)		696	696			
100277207	SULPHUR	LA		02/10/2026		859		(27)			(27)		832	832			
100048807	BROOKLYN	NY		11/20/2020		6,788		(284)			(284)		6,504	6,504			
100102845	NEW BRAUNFELS	TX		06/22/2023		692		(65)			(65)		627	627			
100148065	MELISSA	TX		04/10/2024		1,057		(16)			(16)		1,041	1,041			
100172518	TEKILE	GA		10/23/2024		769		(20)			(20)		749	749			
100186414	KATY	TX		09/25/2024		698		(23)			(23)		675	675			
100245434	MARION	WA		10/06/2025		652		(32)			(32)		620	620			
100154172	DAYTON	OH		07/11/2024		293		(3)			(3)		290	290			
100182595	GLEN ALLEN	VA		12/12/2024		706		(18)			(18)		688	688			
100029327	VISTA	CA		10/26/2018		1,063		133			133		1,196	1,196			
100210866	BENTONVILLE	AR		05/15/2025		948		(17)			(17)		931	931			
100133651	MEMPHIS	TN		10/23/2023		728		(4)			(4)		724	724			
100176967	SAFETY HARBOR	FL		11/15/2024		695		(32)			(32)		663	663			
100164566	FLUJAY VARIANA	NC		06/21/2024		747		(6)			(6)		741	741			
100286893	MIRLE BEACH	SC		12/29/2025		504		(12)			(12)		492	492			
100253101	ROUND ROCK	TX		10/30/2025		3,941		(130)			(130)		3,811	3,811			
100132027	NAIPIA	ID		10/13/2023		902		(1)			(1)		901	901			
100261258	GARNER	NC		12/05/2025		505		(2)			(2)		503	503			
100157939	PLAINFIELD	NJ		07/09/2024		737		(3)			(3)		734	734			
100135276	VERNON	CA		11/08/2023		644		(3)			(3)		641	641			
100156098	HENDERSON	NV		07/25/2024		639		(54)			(54)		585	585			
100167901	READING	WA		09/19/2024		611		(26)			(26)		585	585			
100151261	ARLINGTON	VA		05/10/2024		763		(5)			(5)		758	758			
100066515	HENDERSONVILLE	TN		06/25/2021		1,474		(49)			(49)		1,425	1,425			
100244840	KANSAS CITY	MO		09/29/2025		714		(23)			(23)		691	691			
100166063	TOWNS RIVER	NJ		09/09/2024		668		(18)			(18)		650	650			
100065094	MESA	AZ		07/14/2021		1,537		(41)			(41)		1,496	1,496			
100136645	LAKE HARMONY	PA		11/28/2023		639		(3)			(3)		636	636			
100137092	HOUSTON	TX		11/28/2023		640		(4)			(4)		636	636			
100227149	THE COLONY	TX		07/30/2025		861		(14)			(14)		867	867			
100140001	ACWORTH	GA		01/09/2024		670		(15)			(15)		655	655			
100117663	ORLANDO	FL		07/20/2023		770		(14)			(14)		756	756			
100243786	BATON ROUGE	LA		09/29/2025		661		(19)			(19)		642	642			
100167973	SUWANEE	GA		09/20/2024		4,308		(117)			(117)		4,191	4,191			
100170342	MESQUITE	TX		10/08/2024		25,567		(271)			(271)		25,296	25,296			
100066966	CLIFTON	VA		06/25/2021		1,805		(51)			(51)		1,754	1,754			
100146668	LOS ANGELES	CA		03/20/2024		791		(6)			(6)		783	783			
100144337	LAWRENCEVILLE	GA		03/07/2024		894		(13)			(13)		881	881			
100246163	AUBURN	WA		10/08/2025		636		(27)			(27)		609	609			
100190175	GRIFFIN	GA		01/21/2025		652		(21)			(21)		631	631			
100118718	DECATUR	GA		07/25/2023		1,067		(24)			(24)		1,043	1,043			
100245236	AURORA	CO		10/06/2025		723		(23)			(23)		700	700			
100144142	MIRLE BEACH	SC		03/07/2024		730		(15)			(15)		715	715			
100253519	CHICAGO	IL		10/30/2025		699		(23)			(23)		676	676			
100159494	CARROLLTON	GA		07/10/2024		576		(24)			(24)		552	552			
100220382	PEARLAND	TX		07/16/2025		763		(20)			(20)		743	743			

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100194787	WARDEN	WA		02/21/2025		725		(7)			(7)		718				
100246683	CINCINNATI	KY		10/15/2025		714		(23)			(23)		691				
100221104	BRYAN	TX		07/21/2025		634		(6)			(6)		628				
100091938	SACRAMENTO	CA		02/03/2023		9,455		(200)			(200)		9,255				
100179909	WINNABOW	NC		11/25/2024		1,055		(22)			(22)		1,033				
100220888	CHARLOTTE	NC		07/18/2025		727		(10)			(10)		717				
100182182	SAN ANTONIO	TX		12/12/2024		716		(7)			(7)		709				
100179968	KISSIMEE	FL		04/25/2022		1,311		(35)			(35)		1,276				
100151157	ZEPHYRHILLS	FL		05/09/2024		1,301		(75)			(75)		1,226				
100225107	RIVERSIDE	CA		09/20/2018		775		97			97		872				
100129387	WRTL BEACH	SC		09/26/2023		3,109		(17)			(17)		3,092				
100147511	PHILADELPHIA	PA		04/03/2024		9,909		(654)			(654)		9,255				
100220436	PALOS HEIGHTS	IL		07/15/2025		666		(27)			(27)		639				
100188639	BAKERSFIELD	CA		01/09/2025		5,890		(137)			(137)		5,753				
100218897	FEDLANDS	CA		06/27/2025		773		(36)			(36)		737				
100188638	DELTONA	FL		02/10/2025		728		(4)			(4)		724				
100254307	DENTON	TX		11/06/2025		999		(35)			(35)		964				
100228328	ASHURN	VA		06/11/2025		748		(6)			(6)		742				
100220301	SPRING HILL	TN		07/18/2025		716		(16)			(16)		700				
100147772	MURFREESBORO	TN		04/08/2024		876		(24)			(24)		852				
100215894	CHARLOTTESVILLE	VA		06/16/2025		682		(27)			(27)		655				
100216198	MIAMI	FL		06/20/2025		675		(20)			(20)		655				
100194040	LEHIGH AORES	FL		03/20/2025		638		(16)			(16)		622				
100174692	KATY	TX		10/31/2024		3,739		(239)			(239)		3,500				
100173276	NORTH CHARLESTON	SC		10/30/2024		746		(19)			(19)		727				
100268196	MIDLOTHIAN	VA		12/29/2025		502		(11)			(11)		491				
100151797	PEARLAND	TX		05/10/2024		993		(39)			(39)		954				
100159662	NASHVILLE	TN		08/23/2024		655		(11)			(11)		654				
100229388	BLACK MTN	NC		08/15/2025		619		(21)			(21)		598				
100220316	BOONE	NC		07/15/2025		697		(26)			(26)		671				
10075920	FORT WORTH	TX		01/07/2022		1,576		(14)			(14)		1,562				
10067980	LEAGUE CITY	TX		09/23/2021		2,111		(26)			(26)		2,085				
100226369	SACRAMENTO	CA		10/26/2018		841		74			74		915				
100218606	PALM SPRINGS	CA		06/27/2025		931		(17)			(17)		914				
100234909	CHESTERFIELD	MO		08/28/2025		706		(17)			(17)		689				
100218665	PHOENIX	AZ		06/27/2025		702		(13)			(13)		689				
10076608	MESA	AZ		12/16/2021		1,493		(73)			(73)		1,420				
100120880	TULARE	CA		08/28/2023		1,609		(34)			(34)		1,575				
100198611	INDIANAPOLIS	IL		12/21/2023		685		(15)			(15)		670				
10079735	HOUSTON	TX		04/25/2022		1,188		(79)			(79)		1,089				
10020394	CHARLOTTE	NC		03/27/2025		644		(22)			(22)		622				
10070199	MESQUITE	TX		10/08/2024		686		(17)			(17)		669				
100171751	PHOENIXVILLE	PA		10/17/2024		32,323		(52)			(52)		31,771				
100220959	CHARLOTTE	NC		07/18/2025		10,935		(92)			(92)		10,843				
100245748	MUSKEGON	MI		10/06/2025		709		(31)			(31)		678				
100141351	ALBANY	TX		01/30/2024		634		(8)			(8)		626				
100164517	RALEIGH	NC		06/21/2024		4,109		(45)			(45)		4,064				
100091955	NEW HAVEN	CT		02/07/2023		660		(34)			(34)		626				
100194626	LUBBOCK	TX		02/21/2025		1,394		(14)			(14)		1,380				
100215644	KINSTON	NY		06/12/2025		770		(23)			(23)		747				
100121020	SOUTHPORT	NC		06/30/2023		749		(4)			(4)		745				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173234	SUFF CITY	NC		10/30/2024		847		(3)			(3)		844		844		
100171373	SPRING	TX		10/16/2024		489		(12)			(12)		477		477		
100071510	KAL ISPELL	MT		10/19/2021		1,411		(22)			(22)		1,389	1,389			
100149459	TIETON	WA		04/24/2024		809							809		809		
100141022	VERO BEACH	FL		02/20/2024		557		(32)			(32)		525		525		
100218221	SARATOGA SPRINGS	NY		06/26/2025		725		(4)			(4)		721		721		
100215646	PHILADELPHIA	PA		06/12/2025		723		(2)			(2)		721		721		
100161465	TEBLE	GA		07/30/2024		711		(23)			(23)		688		688		
100243443	LACEY	WA		09/26/2025		894		(24)			(24)		870		870		
100244969	ADKINS	TX		09/29/2025		595		(10)			(10)		585		585		
100166385	HOUSTON	TX		10/24/2024		792		(23)			(23)		769		769		
100149470	POINT HARBOR	NC		04/24/2024		767		(26)			(26)		741		741		
100201209	BEND	OR		03/12/2025		618		(22)			(22)		596		596		
100065379	CAPE CORAL	FL		07/28/2021		1,501		(43)			(43)		1,458		1,458		
100133658	ORLANDO	FL		10/23/2023		726		(3)			(3)		723		723		
100246211	MYRTLE BEACH	SC		10/08/2025		3,019		(136)			(136)		2,883		2,883		
100079709	DOVER	ID		04/25/2022		1,801		(112)			(112)		1,689		1,689		
100186918	LAWRENCEVILLE	GA		07/07/2025		3,054		(85)			(85)		2,969		2,969		
100157314	LEHIGH ACRES	FL		02/20/2025		678		(15)			(15)		663		663		
100212641	KISSIMEE	FL		05/29/2025		667		(8)			(8)		659		659		
100140087	YUBA CITY	CA		07/09/2024		1,428		(23)			(23)		1,405		1,405		
100213888	WYOMING	WV		05/29/2025		1,391		(47)			(47)		1,344		1,344		
100206631	SELMA	CA		04/24/2025		613		(11)			(11)		602		602		
100161142	INDIANAPOLIS	IL		07/24/2024		450		(10)			(10)		440		440		
100140375	SAN ANTONIO	TX		01/16/2024		725		(17)			(17)		708		708		
100229770	HIGHLANDS	NC		06/16/2025		639		(24)			(24)		615		615		
100173796	CHICAGO	IL		10/30/2024		588		(13)			(13)		575		575		
100221235	LIBERTY	MO		07/21/2025		688		(13)			(13)		675		675		
100216617	NORTH LAS VEGAS	NV		06/23/2025		681		(6)			(6)		675		675		
100220452	MOLINE	IL		07/15/2025		699		(24)			(24)		675		675		
100143678	DOVER	ID		02/22/2024		832		(21)			(21)		811		811		
100137655	WESTON	FL		12/06/2023		2,538		(7)			(7)		2,531		2,531		
100219806	CHESTERFIELD	MO		07/08/2025		628		(16)			(16)		612		612		
100175777	TRENTON	NJ		11/12/2024		708		(2)			(2)		706		706		
100146893	VISALIA	CA		03/20/2024		606		(46)			(46)		560		560		
100150663	PRINCETON	TX		05/06/2024		1,228		(16)			(16)		1,212		1,212		
100157188	SUGAR LAND	TX		02/20/2025		4,161		(161)			(161)		4,000		4,000		
100209644	EAST STROUDSBURG	PA		05/02/2025		683		(21)			(21)		662		662		
100065481	GILBERT	AZ		07/28/2021		1,578		(36)			(36)		1,542		1,542		
100181467	HOVER	AL		01/09/2025		683		(22)			(22)		661		661		
100049447	AMITYVILLE	NY		11/20/2020		1,639		(74)			(74)		1,565		1,565		
100057658	PENSACOLA	FL		06/30/2021		1,536		(35)			(35)		1,501		1,501		
100229207	ELLIJAY	GA		06/13/2025		721		(28)			(28)		693		693		
100246188	RICHMOND	TX		10/06/2025		965		(44)			(44)		921		921		
100272864	OVERLAND PARK	KS		01/06/2026		1,064		(31)			(31)		1,033		1,033		
100227056	MOORE	NY		07/30/2025		791		(3)			(3)		788		788		
100180678	BELLFLOWER	CA		11/26/2024		684		(2)			(2)		682		682		
100060122	SANTA ANA	CA		06/25/2021		2,506		(89)			(89)		2,417		2,417		
100076144	HOUSTON	TX		01/07/2022		1,610		(13)			(13)		1,597		1,597		
100243773	LAWRENCEVILLE	GA		09/29/2025		685		(16)			(16)		669		669		
100043963	SAINT GEORGE	UT		11/20/2020		1,415		(56)			(56)		1,359		1,359		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100186434	DALLAS	TX		12/30/2024		.881		(17)			(17)		.864		.864		
100147755	AVONDALE	AZ		04/08/2024		2,133		(5)			(5)		2,128		2,128		
100076847	ALLEN/JOIN	PA		12/27/2021		1,865		(75)			(75)		1,790		1,790		
100211723	HOUSTON	TX		05/19/2025		.663	(16)				(16)		.647		.647		
100211703	BOYNTON BEACH	FL		05/19/2025		.667		(20)			(20)		.647		.647		
100194059	PHOENIX	AZ		03/20/2025		.613		(22)			(22)		.591		.591		
100168136	MIRTE BEACH	SC		09/20/2024		.750		(13)			(13)		.737		.737		
100210213	DAVENPORT	FL		05/09/2025		.655		(4)			(4)		.651		.651		
100130376	DENVER	CO		09/28/2023		.499		(25)			(25)		.474		.474		
100070417	WESTMINSTER	CA		09/23/2021		1,750		(31)			(31)		1,719		1,719		
100207201	NORCROSS	GA		04/28/2025		.615		(28)			(28)		.587		.587		
100210123	TRENTON	NJ		05/07/2025		.676		(13)			(13)		.663		.663		
100171667	NEWTOWN	PA		10/16/2024		3,706		(74)			(74)		3,632		3,632		
100169480	WEST SACRAMENTO	CA		09/30/2024		.883		(21)			(21)		.862		.862		
100157105	ATASCADERO	CA		02/20/2025		.688		(6)			(6)		.662		.662		
100084757	ELK GROVE	CA		06/02/2022		.934		(1)			(1)		.933		.933		
100143723	PEPPERIS	CA		02/26/2024		.211		(6)			(6)		.205		.205		
100246834	SOKOLIE	IL		12/17/2025		1,534		(57)			(57)		1,477		1,477		
100159889	MIAMI	FL		06/16/2024		.763		(8)			(8)		.755		.755		
100202833	VIRGINIA BEACH	VA		03/24/2025		.638		(17)			(17)		.621		.621		
100165001	FORT WORTH	TX		08/28/2024		.747		(13)			(13)		.734		.734		
100171698	CHESAPEAKE	VA		10/16/2024		2,067		(64)			(64)		2,003		2,003		
100194631	COLLEGE STATION	TX		02/21/2025		.733		(7)			(7)		.726		.726		
100138242	KISSIMEE	FL		12/14/2023		.570		(15)			(15)		.555		.555		
100110805	KNOXVILLE	TN		06/30/2023		1,105		(1)			(1)		1,104		1,104		
100192910	NORTH BRANSH/OX	NJ		02/10/2025		.719		(9)			(9)		.710		.710		
100081855	PALM BCH GONS	FL		04/12/2022		.930		(25)			(25)		.905		.905		
100146896	REDDING	CA		03/26/2024		.947		(19)			(19)		.928		.928		
100165686	CAPE CORAL	FL		08/29/2024		.709		(4)			(4)		.705		.705		
100244573	PANAMA CITY	FL		09/29/2025		.669		(28)			(28)		.641		.641		
100063932	PELZER	SC		07/12/2022		1,244		(2)			(2)		1,242		1,242		
100228302	TACOMA	WA		08/11/2025		.692		(20)			(20)		.672		.672		
100273014	LEAGUE CITY	TX		01/15/2026		.51,708		(1,326)			(1,326)		50,382		50,382		
100211701	BRICENTON	FL		05/19/2025		.711		(14)			(14)		.697		.697		
100140300	CHARLOTTE	NC		01/18/2024		.706		(18)			(18)		.688		.688		
100162612	FELTON	CA		06/12/2024		.686		(9)			(9)		.677		.677		
100209465	RICHMOND	TX		04/29/2025		1,084		(39)			(39)		1,045		1,045		
100216797	KELSEVILLE	CA		06/27/2025		.702		(16)			(16)		.686		.686		
100029551	BRIGHTON	CO		10/26/2018		3,767		(6)			(6)		3,761		3,761		
100201544	SAN TAN VALLEY	AZ		03/13/2025		.617		(22)			(22)		.595		.595		
100201197	COLUMBUS	OH		03/12/2025		.621		(26)			(26)		.595		.595		
100152967	TIETON	WA		06/27/2024		.602		(42)			(42)		.560		.560		
100149824	RALEIGH	NC		04/26/2024		.753		(13)			(13)		.740		.740		
100214200	PEORIA	AZ		05/30/2025		.755		(9)			(9)		.746		.746		
100178257	GASTONIA	NC		11/19/2024		.913		(1)			(1)		.912		.912		
100143802	CARMEL	IN		02/28/2024		.858		(57)			(57)		.801		.801		
100207500	KERNAN	CA		04/29/2025		.734		(22)			(22)		.712		.712		
100227083	WILMINGTON	DE		07/30/2025		.763		(11)			(11)		.752		.752		
100216618	PULLMAN	WA		06/23/2025		.718		(9)			(9)		.709		.709		
100203251	WASHINGTON	DC		03/27/2025		.876		(25)			(25)		.851		.851		
100186224	PHILADELPHIA	PA		12/27/2024		.512		(24)			(24)		.488		.488		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100141224	ALLENJOHN	PA		01/30/2024		569		(14)			(14)		555		555		
100138648	RICHMOND	TX		02/02/2024		1,008		(68)			(68)		940		940		
100087014	KNOXVILLE	TN		11/04/2022		2,424		(58)			(58)		2,366		2,366		
100142860	THOMOTOSASSA	FL		02/08/2024		884		(14)			(14)		870		870		
100218876	VILLA RICA	GA		06/27/2025		585		(21)			(21)		564		564		
100265531	APPLE VALLEY	CA		12/19/2025		689		(21)			(21)		668		668		
100203170	SAINT PETERSBURG	FL		03/27/2025		679		(12)			(12)		667		667		
100206174	GLASSBORO	NJ		04/16/2025		688		(21)			(21)		667		667		
100194258	CHARLOTTE	NC		02/14/2025		752		(7)			(7)		745		745		
100151498	GLASSBORO	NJ		05/10/2024		688		(17)			(17)		671		671		
100114842	KILLEEN	TX		06/29/2023		877		(8)			(8)		869		869		
100186220	WEST PALM BEACH	FL		12/27/2024		559		(25)			(25)		534		534		
100071642	WOODBRIE	VA		10/14/2021		1,885		(48)			(48)		1,837		1,837		
100273005	MIO	MI		01/15/2026		211		(6)			(6)		205		205		
100138899	BAKERSFIELD	CA		01/08/2024		7,016		(157)			(157)		6,859		6,859		
100067421	STERLING	VA		09/23/2021		1,553		(48)			(48)		1,505		1,505		
100195380	STEVENSON	ME		02/24/2025		643		(18)			(18)		625		625		
100201174	LITTLE RIVER	SC		03/12/2025		653		(28)			(28)		625		625		
100257203	MIRLE BEACH	SC		11/26/2025		1,013		(28)			(28)		985		985		
100140498	LEHIGH ACRES	FL		01/19/2024		591		(5)			(5)		586		586		
100140496	LEHIGH ACRES	FL		01/19/2024		591		(5)			(5)		586		586		
100253984	CIBOLA	TX		10/30/2025		729		(29)			(29)		700		700		
100152217	ATLANTA	GA		05/17/2024		701		(14)			(14)		687		687		
100268640	ALHERST	NY		12/29/2025		464		(12)			(12)		452		452		
100272950	GALVESTON	TX		01/15/2026		233		(7)			(7)		226		226		
100212513	NORTH PORT	FL		05/29/2025		680		(6)			(6)		674		674		
100170889	GAITHERSBURG	MD		10/11/2024		699		(25)			(25)		674		674		
100277590	STILLWATER	OK		02/13/2026		216		(2)			(2)		214		214		
100195159	WAPERVILLE	IL		02/24/2025		831		(5)			(5)		826		826		
100151297	CORALVILLE	IA		05/10/2024		722		(8)			(8)		714		714		
100110555	TUCSON	AZ		06/30/2023		798		(9)			(9)		789		789		
100066341	NORTHVALE	NJ		08/02/2021		2,870		(3)			(3)		2,867		2,867		
100191214	BORRERO SPRINGS	CA		01/29/2025		587		(21)			(21)		566		566		
100210725	JACKSONVILLE	FL		05/15/2025		771		(6)			(6)		765		765		
100156570	GLENDALE	CA		07/25/2024		682		(26)			(26)		656		656		
100202675	CLIFTON	VA		03/24/2025		716		(16)			(16)		700		700		
100253985	PORT CHARLOTTE	FL		10/30/2025		455		(19)			(19)		436		436		
100189165	WEST CHESTER	PA		09/27/2024		32,553		(493)			(493)		32,060		32,060		
100142887	KISSIMEE	FL		03/08/2024		730		(27)			(27)		703		703		
100080882	MANALAPAN	NJ		04/22/2022		1,345		(81)			(81)		1,264		1,264		
100103736	TROPHY CLUB	TX		05/08/2023		2,424		(31)			(31)		2,393		2,393		
100189776	LAKELWOOD	CO		01/21/2025		785		(10)			(10)		775		775		
100194446	BIG BEAR CITY	CA		02/14/2025		3,017		(105)			(105)		2,912		2,912		
100188881	ENTERPRISE	OR		01/09/2025		635		(21)			(21)		614		614		
100194099	CAPE CORAL	FL		02/14/2025		643		(29)			(29)		614		614		
100193054	DAYTON	OR		02/10/2025		733		(14)			(14)		719		719		
100261600	VISALIA	CA		12/15/2025		611		(25)			(25)		586		586		
100079609	RICHMOND	TX		04/25/2022		1,291		(44)			(44)		1,247		1,247		
100065566	KISSIMEE	FL		07/28/2021		1,605		(51)			(51)		1,554		1,554		
100211689	SOUTH SAINT PAUL	MIN		05/19/2025		689		(11)			(11)		678		678		
100203107	KISSIMEE	FL		03/27/2025		641		(21)			(21)		620		620		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100107872	MELISSA	TX		06/29/2023		555	(46)				(46)		509	509			
100142035	RIVERVIEW	FL		02/29/2024		635	(16)				(16)		619	619			
100236003	NEW BRAUNFELS	TX		09/04/2025		691	(15)				(15)		676	676			
100189373	ROYSTON	GA		01/14/2025		686	(22)				(22)		664	664			
100218275	KUDE BEACH	NC		06/28/2025		742	(8)				(8)		734	734			
100253925	ANTIOCH	CA		10/30/2025		656	(25)				(25)		631	631			
100198396	SUMMerville	SC		02/28/2025		654	(25)				(25)		629	629			
100273095	CHARLOTTE	NC		01/15/2026		443		(11)			(11)		432	432			
100200440	SUNRISE	FL		03/10/2025		726	(24)				(24)		702	702			
100267320	WHITESTOWN	IN		12/24/2025		463	(20)				(20)		443	443			
100198861	CARMESIE	PA		02/28/2025		569	(17)				(17)		552	552			
100129532	LAVON	TX		09/29/2023		733	(12)				(12)		721	721			
100247332	BOCA RATON	FL		10/24/2025		573	(30)				(30)		543	543			
100142894	ANNOR	SC		02/08/2024		644	(5)				(5)		639	639			
100192904	MCKINNEY	TX		02/10/2025		660	(16)				(16)		644	644			
100165417	NEWMAN	GA		08/29/2024		716	(19)				(19)		697	697			
100272844	RALEIGH	NC		01/08/2026		9265	(304)				(304)		8961	8961			
100193004	CAMERTON	MO		02/10/2025		657	(12)				(12)		645	645			
100205814	SAINT LOUIS	MO		04/14/2025		716	(12)				(12)		704	704			
100152848	OAKWOOD	GA		05/17/2024		702	(16)				(16)		686	686			
100141872	WEBSTER	MA		03/27/2024		764	(1)				(1)		763	763			
100101978	ALBUQUERQUE	NM		04/14/2023		652	(14)				(14)		638	638			
100214449	WATERBURY	CT		06/06/2025		680	(11)				(11)		669	669			
100180896	WYOMING	WY		11/26/2024		562	(20)				(20)		542	542			
100209343	ANTIOCH	CA		04/29/2025		8183	(229)				(229)		7954	7954			
100221216	ALBUQUERQUE	NM		07/21/2025		2308	(45)				(45)		2263	2263			
100026939	SALINAS	CA		09/26/2018		865							865	865			
100200384	CONWAY	NH		03/10/2025		676	(17)				(17)		659	659			
100203905	PLAINFIELD	NJ		03/26/2025		681	(22)				(22)		659	659			
100235940	EAST HADDAM	CT		09/04/2025		674	(30)				(30)		644	644			
100152394	PHILADELPHIA	PA		05/17/2024		742	(7)				(7)		735	735			
100255459	EVANSVILLE	IN		11/24/2025		833	(30)				(30)		803	803			
100140883	NEWARK	NJ		01/18/2024		786	(6)				(6)		780	780			
100192078	RIVERSIDE	CA		02/07/2025		735	(14)				(14)		721	721			
100185106	BALTIMORE	MD		12/20/2024		715	(2)				(2)		713	713			
100221024	HALE	MI		07/18/2025		644	(23)				(23)		621	621			
100048205	ELIZABETHPORT	NJ		11/20/2020		775	22				22		797	797			
100190066	PAGE	AZ		01/21/2025		694	(19)				(19)		675	675			
100134670	TEIPLE	GA		10/30/2023		586	(19)				(19)		567	567			
100233560	RICHMOND	TX		10/30/2025		702	(25)				(25)		677	677			
100144303	MOUNT HOLLY	NJ		03/07/2024		21256	(416)				(416)		20840	20840			
100195148	GRANDE PARK	FL		02/24/2025		658	(25)				(25)		633	633			
100162006	COLTON	CA		07/31/2024		740	(20)				(20)		720	720			
100150556	GARNER	NC		05/03/2024		784	(4)				(4)		780	780			
100138703	MELISSA	TX		02/02/2024		735	(51)				(51)		684	684			
100209319	OAKLAND	CA		04/29/2025		712	(17)				(17)		695	695			
100172985	MONTGOMERY VILLAGE	MD		10/25/2024		993	(39)				(39)		954	954			
100160497	CADDOWILLS	TX		07/19/2024		585	(31)				(31)		554	554			
100156543	FISHERS	IN		06/24/2024		2766	(35)				(35)		2731	2731			
100091526	HARTFORD	CT		07/20/2023		630	(23)				(23)		607	607			
100267111	FISHERS	IN		12/23/2025		674	(6)				(6)		668	668			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100267079	LAKE ARIEL	PA		12/23/2025		682		(11)			(11)		671	671			
100171800	ROUND ROCK	TX		10/17/2024		542		(12)			(12)		530	530			
100043811	SOUTH GATE	CA		06/19/2020		1,112		(81)			(81)		1,031	1,031			
100138873	ESPERIA	CA		12/21/2023		15,806		(278)			(278)		15,528	15,528			
100193209	BASKING RIDGE	NJ		02/10/2025		658		(14)			(14)		644	644			
100195982	SWANEE	GA		03/05/2025		708		(17)			(17)		691	691			
100134900	BROOKSVILLE	FL		10/30/2023		614		(10)			(10)		604	604			
100182547	ABLETON	GA		12/12/2024		668		(20)			(20)		648	648			
100186526	TEBICOLA	CA		01/08/2025		673		(25)			(25)		648	648			
100148398	BRYAN	TX		04/12/2024		689		(15)			(15)		674	674			
100144144	MURRAY	UT		03/07/2024		772		(8)			(8)		764	764			
100128880	WESTCHESTER	IL		09/21/2023		2,531		(87)			(87)		2,444	2,444			
100192316	BUTLER	TN		02/10/2025		666		(23)			(23)		643	643			
100129832	ORLANDO	FL		09/27/2023		593		(13)			(13)		580	580			
100261467	FARMINGTON	UT		12/09/2025		754		(22)			(22)		732	732			
100179567	ANNA	TX		11/21/2024		2,322		(46)			(46)		2,276	2,276			
100176889	PHOENIX	AZ		12/16/2021		1,479		(65)			(65)		1,414	1,414			
100110055	NEWMARK	NJ		06/23/2023		7,012		(207)			(207)		6,805	6,805			
100190282	OAK LAWN	IL		01/22/2025		680		(19)			(19)		661	661			
100199411	LA GRANGE	KY		03/05/2025		720		(11)			(11)		709	709			
100545111	NORTH HILLS	CA		03/23/2021		1,135		(52)			(52)		1,083	1,083			
100180057	LEWIS	DE		11/25/2024		3,082		(82)			(82)		3,000	3,000			
100174959	SAINT PETERSBURG	FL		10/31/2024		511		(33)			(33)		478	478			
100203398	PITTSBURGH	PA		03/27/2025		721		(23)			(23)		698	698			
100189326	MESA	AZ		01/13/2025		956		(5)			(5)		951	951			
100255008	RALEIGH	NC		10/30/2025		745		(19)			(19)		726	726			
100200282	AVE MARIA	FL		03/07/2025		778		(5)			(5)		773	773			
100268856	FRESNO	CA		12/29/2025		527		(6)			(6)		521	521			
100201156	CHARLOTTE	NC		03/12/2025		673		(27)			(27)		646	646			
100220946	FRESNO	CA		07/18/2025		725		(14)			(14)		711	711			
100193808	PUERTO VALLARTA	MEX		02/10/2025		656							656	656			
100238828	LIBERTY	MO		09/23/2025		649		(26)			(26)		623	623			
100195821	CHARLOTTE	NC		11/10/2023		702		(3)			(3)		699	699			
100219317	BROOMFIELD	CO		06/30/2025		1,188		(33)			(33)		1,155	1,155			
100202412	LAURENCEVILLE	GA		03/19/2025		446		(9)			(9)		437	437			
100272345	RICHMOND	TX		01/08/2026		491		(12)			(12)		479	479			
100215884	MELISSA	TX		06/12/2025		1,030		(5)			(5)		1,025	1,025			
401006555	ROCHESTER	NH		01/10/2024		513		(16)			(16)		497	497			
100236318	STOCKTON	CA		09/12/2025		659		(20)			(20)		639	639			
100062294	LAKE ELSINORE	CA		07/01/2021		2,199		(32)			(32)		2,167	2,167			
100199345	LARAMIE	WY		03/05/2025		702		(23)			(23)		679	679			
100202480	JANESVILLE	VA		03/21/2025		713		(4)			(4)		709	709			
100220915	JUSTIN	TX		07/18/2025		1,343		(34)			(34)		1,309	1,309			
100202959	GRANBURY	TX		03/24/2025		673		(24)			(24)		649	649			
100127516	RALEIGH	NC		09/08/2023		878		(1)			(1)		877	877			
100146597	CHICAGO	IL		03/20/2024		1,581		(12)			(12)		1,569	1,569			
100150576	NORTH LAS VEGAS	NV		05/03/2024		698		(19)			(19)		679	679			
100060094	BIG BEAR CITY	CA		06/25/2021		1,555		(22)			(22)		1,533	1,533			
100221271	PALM SPRINGS	CA		07/22/2025		1,314		(56)			(56)		1,258	1,258			
100053782	DUNALK	MD		03/23/2021		670		52			52		722	722			
100203440	CUMMING	GA		03/27/2025		747		(15)			(15)		732	732			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019959	FAVETTEVILLE	NC		01/21/2025		2,517		(53)			(53)		2,464	2,464			
10022698	CHARLOTTE	NC		07/30/2025		644		(23)			(23)		621				
100189746	HASTINGS	MI		01/21/2025		665		(13)			(13)		652				
100165666	PHOENIX	AZ		12/26/2024		723		(28)			(28)		695				
100181247	BROCKTON	MA		12/06/2024		704		(9)			(9)		695				
100192986	SHALLOWATER	TX		02/10/2025		701		(6)			(6)		695				
100076421	MIAMI	FL		12/23/2021		1,945		(49)			(49)		1,496				
100163033	WICHITA FALLS	TX		06/13/2024		670		(8)			(8)		662				
100173102	SOUTH PLAINFIELD	NJ		10/30/2024		1,674		(27)			(27)		1,647				
100146631	YORK	SC		03/20/2024		677		(8)			(8)		669				
100264672	FOLEY	AL		12/17/2025		355		(17)			(17)		338				
100102155	HOUSTON	TX		04/14/2023		509		(35)			(35)		474				
100156211	FULSHEAR	TX		06/20/2024		1,761		(4)			(4)		1,757				
100109194	FAIRBURN	GA		07/21/2023		703		(30)			(30)		673				
100226994	CHARLOTTE	NC		07/30/2025		666		(28)			(28)		638				
100236332	JACKSONVILLE	FL		09/19/2025		733		(12)			(12)		721				
100195155	ROUND ROCK	TX		02/24/2025		1,421		(50)			(50)		1,371				
100200643	ZUNI	VA		03/11/2025		765		(6)			(6)		759				
100166462	SEBRING	FL		10/31/2024		670		(29)			(29)		641				
100044093	OLIVER CITY	CA		06/19/2020		1,345		82			82		1,427				
100254477	GREENVILLE	SC		11/07/2025		8,881		(79)			(79)		8,802				
100235910	BATON ROUE	LA		09/04/2025		639		(27)			(27)		612				
100156682	RALEIGH	NC		06/24/2024		774		(5)			(5)		769				
100195925	WASHOE VALLEY	NV		02/24/2025		1,948		(91)			(91)		1,857				
100189312	CROSSVILLE	TN		01/13/2025		729		(16)			(16)		713				
100277490	SANDY	UT		02/13/2026		239		(9)			(9)		230				
100253482	MIRTL BEACH	SC		10/30/2025		646		(12)			(12)		634				
100173206	BAKERSFIELD	CA		10/30/2024		11,305		(309)			(309)		10,996				
100195145	CELINA	TX		02/24/2025		715		(12)			(12)		703				
100205965	FAIRBURN	GA		04/14/2025		2,553							2,553				
100158109	GROVE CITY	OH		07/09/2024		698		(12)			(12)		686				
100245431	MARYVILLE	TN		10/06/2025		752		(22)			(22)		730				
100200464	APPLE VALLEY	CA		03/10/2025		696		(10)			(10)		686				
100179767	KISSIMEE	FL		11/21/2024		698		(21)			(21)		677				
100169299	HUDSON	MI		09/27/2024		4							4				
100244371	MILFORD	MI		09/29/2025		2,254		(93)			(93)		2,161				
100165023	RIVERBANK	CA		06/28/2024		838		(23)			(23)		815				
100091666	LANCASTER	CA		02/07/2023		630		(40)			(40)		590				
100261432	EAST STRADSBURG (TOWNSHIP OF	PA		12/09/2025		885		(28)			(28)		857				
100186385	MANASSAS	VA		12/30/2024		695		(12)			(12)		683				
100189103	MERRIMACK	NH		01/13/2025		751		(22)			(22)		729				
100220316	COMEAU LAKE	PA		07/18/2025		703		(18)			(18)		685				
100068267	WHEATLAND	NO		06/25/2021		1,471		(59)			(59)		1,412				
100226549	COMMERCE	CA		07/30/2025		962		(31)			(31)		931				
100142022	NAPLES	FL		02/29/2024		666		(19)			(19)		647				
100211805	ALBUQUERQUE	NM		05/19/2025		830		(16)			(16)		814				
100163314	SAN ANTONIO	TX		06/13/2024		455		(26)			(26)		429				
100255725	FORT WORTH	TX		11/24/2025		746		(15)			(15)		731				
100129726	GARNER	NC		09/29/2023		717		(14)			(14)		703				
100199140	PALM DESERT	CA		04/04/2025		1,321		(62)			(62)		1,259				
100194375	GEORGETOWN	TX		02/14/2025		718		(25)			(25)		693				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100091665	SARASOTA	FL		01/21/2023		673	(12)				(12)		661		661		
100065722	LONGWOOD	FL		07/28/2021		1,325	(39)				(39)		1,486		1,486		
100144266	STOCKTON	CA		03/07/2024		427	(22)				(22)		405		405		
100164646	HANDOVER TOWNSHIP	PA		06/28/2024		604	(14)				(14)		590		590		
100137096	LIBERTY	MO		11/28/2023		848	(4)				(4)		844		844		
100235726	MCKINNEY	TX		10/30/2025		766	(23)				(23)		743		743		
100172856	BAKERSFIELD	CA		10/25/2024		717	(17)				(17)		700		700		
100142157	ARLINGTON	VA		02/29/2024		9,906	(172)				(172)		9,734		9,734		
100226759	ROYAL OAK	MI		07/30/2025		729	(12)				(12)		717		717		
100144469	KYLE	TX		04/26/2024		692	(39)				(39)		653		653		
100192368	WEST POINT	CA		02/10/2025		736	(7)				(7)		729		729		
100057514	PHOENIX	AZ		06/30/2021		1,558	(45)				(45)		1,513		1,513		
100138662	ANNA	TX		12/21/2023		662	(10)				(10)		652		652		
100235718	TRIOY	MI		10/30/2025		719	(6)				(6)		703		703		
100065676	CLINTON	CT		07/28/2021		1,718	(25)				(25)		1,693		1,693		
100265636	SUGAR LAND	TX		12/19/2025		652	(22)				(22)		630		630		
100071862	AUSTIN	TX		10/14/2021		1,556	(51)				(51)		1,505		1,505		
100190970	CHARLOTTE	NC		01/28/2025		651	(9)				(9)		642		642		
100245653	SACRAMENTO	CA		11/06/2025		647	(31)				(31)		616		616		
100047142	LAKE WORTH	FL		11/20/2020		1,446		58			58		1,504		1,504		
100156811	CUBA	IL		07/12/2024		737	(13)				(13)		724		724		
100189149	FORT WORTH	TX		01/13/2025		650	(19)				(19)		631		631		
100210804	MESA	AZ		05/15/2025		401	(25)				(25)		376		376		
100075903	STOCKBRIDGE	GA		04/08/2022		2,531	(88)				(88)		2,443		2,443		
100172344	WARTON	NJ		10/23/2024		667	(27)				(27)		640		640		
100130026	LEHIGH ACRES	FL		09/28/2023		573	(21)				(21)		552		552		
100053770	LANCASTER	CA		03/23/2021		1,033	(10)				(10)		1,023		1,023		
100219289	DUNELLON	FL		06/30/2025		599	(18)				(18)		581		581		
100143820	CHARLOTTE	NC		02/29/2024		605	(23)				(23)		582		582		
100175960	BOYNE FALLS	MI		11/25/2024		687	(16)				(16)		671		671		
100155169	LAS VEGAS	NV		07/19/2024		3,867	(8)				(8)		3,859		3,859		
100175056	CULPEPER	VA		11/05/2024		1,001	(3)				(3)		998		998		
100131584	YOUNGSVILLE	LA		10/06/2023		720							720		720		
100246769	STEAMBOAT SPRINGS	CO		10/15/2025		2,220	(58)				(58)		2,162		2,162		
100055777	ATLANTA	GA		06/30/2021		1,604	(28)				(28)		1,556		1,556		
100201636	TONTI TOWN	AR		03/13/2025		620	(30)				(30)		592		592		
100165631	PHILADELPHIA	PA		10/04/2024		690	(30)				(30)		660		660		
100151666	HUTTO	TX		06/10/2024		745	(12)				(12)		733		733		
100129696	KANSAS CITY	MO		09/29/2023		2,740	(30)				(30)		2,710		2,710		
100247012	MCKINNEY	TX		10/22/2025		631	(24)				(24)		607		607		
100087915	COLORADO SPRINGS	CO		11/17/2022		754	(15)				(15)		739		739		
100174540	AVENTURA	FL		10/31/2024		562	(36)				(36)		526		526		
100110463	PORT ORANGE	FL		06/30/2023		973	(5)				(5)		968		968		
100076510	ASHEVILLE	NC		12/21/2021		820	(43)				(43)		777		777		
100090299	HOUSTON	TX		01/13/2023		735	(2)				(2)		733		733		
100238447	ABINGDON	MD		09/19/2025		644	(25)				(25)		619		619		
100221010	GERMANTOWN	MD		07/18/2025		640	(19)				(19)		621		621		
100060964	PEORIA	AZ		03/10/2022		1,461	(11)				(11)		1,450		1,450		
100071566	SAN LEANDRO	CA		10/14/2021		9,345	(91)				(91)		9,254		9,254		
100195148	ANNA	TX		02/24/2025		709	(15)				(15)		694		694		
100272411	EDMOND	OK		01/08/2026		528	(2)				(2)		526		526		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100210522	FOREY	TX		05/15/2025		751		(27)			(27)		724				
100160832	BARTLETT	IN		07/24/2024		625		(17)			(17)		608				
100171516	BLUE RIDGE	GA		10/16/2024		715		(25)			(25)		690				
100182465	WESLEY CHAPEL	FL		12/12/2024		681		(19)			(19)		662				
100159565	HOLLYWOOD	FL		08/16/2024		642		(28)			(28)		614				
100172390	PANAMA CITY BEACH	FL		10/23/2024		687		(27)			(27)		660				
100273061	PANACEA	FL		01/15/2026		246		(3)			(3)		243				
100193040	CHARLOTTE	NC		02/10/2025		3 040		(1)			(1)		3 039				
100115980	ORLANDO	FL		07/20/2023		925		(19)			(19)		906				
100168575	MERCED	CA		07/11/2024		526		(8)			(8)		518				
100245584	GALLATIN	TN		10/06/2025		651		(21)			(21)		630				
100069572	STUART	FL		09/01/2021		1 844							1 844				
100190628	RED WING	IN		01/27/2025		725		(5)			(5)		720				
100173510	DAVENPORT	FL		10/30/2024		744		(22)			(22)		722				
100213320	TARPOON SPRINGS	FL		05/29/2025		641		(17)			(17)		624				
100188319	VISALIA	CA		01/08/2025		776		(8)			(8)		768				
100206965	DEWINEST	GA		04/25/2025		709		(29)			(29)		680				
100175773	JURIPA VALLEY	CA		05/22/2018		2 024		(18)			(18)		2 006				
100272965	LAKEWOOD	CO		01/08/2026		743		(15)			(15)		728				
100213845	HAUNTON	IN		05/29/2025		889		(35)			(35)		854				
100142660	MAGNA	UT		02/08/2024		60 582		(744)			(744)		59 838				
100128162	CAPE MAY	NJ		09/18/2023		952		(5)			(5)		947				
100132604	WILMINGTON	DE		11/03/2023		635		(5)			(5)		630				
100261463	DUMFRIES	VA		12/09/2025		778		(14)			(14)		764				
100168417	ARCOLA	TX		09/25/2024		861		(3)			(3)		858				
100148119	KATY	TX		04/10/2024		884		(4)			(4)		880				
100157127	WILLIS	TX		02/20/2025		1 943		(50)			(50)		1 893				
100177031	CAROLINA BEACH	NC		01/16/2025		655		(23)			(23)		632				
100144851	BIXBY	OK		03/07/2024		912		(6)			(6)		904				
100154738	LONG POND	PA		07/19/2024		556		(26)			(26)		530				
100151155	ORLANDO	FL		05/09/2024		603		(28)			(28)		575				
100093444	WIDDENBOUGH	GA		07/01/2021		1 476		(34)			(34)		1 442				
100266503	HILLO	HI		12/29/2025		446		(5)			(5)		441				
100255741	SPRINGFIELD	VA		11/24/2025		811		(9)			(9)		802				
100186528	RALEIGH	NC		01/08/2025		678		(17)			(17)		661				
100228674	SCOTTSDALE	AZ		06/11/2025		697		(19)			(19)		678				
100203273	WINCHESTER	MA		03/27/2025		1 060		(30)			(30)		1 030				
100175229	WEST PALM BEACH	FL		11/05/2024		737		(32)			(32)		705				
100162606	RAMON	IV		06/12/2024		675		(17)			(17)		658				
100180780	HASTINGS	IN		11/26/2024		402		(16)			(16)		386				
100213813	BAKERSFIELD	CA		05/29/2025		646		(21)			(21)		625				
100150531	POOLER	GA		05/03/2024		751		(13)			(13)		738				
100168639	PORT ST. LUCIE	FL		09/25/2024		729		(21)			(21)		708				
100169143	NEW ORLEANS	LA		09/27/2024		730		(18)			(18)		712				
100218897	GRAND PRAIRIE	TX		06/21/2025		752		(1)			(1)		751				
100216694	WOODSTOCK	GA		06/23/2025		717		(1)			(1)		716				
100165488	SUNSHIDE BEACH	SC		08/29/2024		630		(16)			(16)		614				
100176948	MIAMI	FL		11/15/2024		17 350		(438)			(438)		16 912				
100159648	MARLTON	NJ		08/23/2024		698		(18)			(18)		680				
100065597	KYLE	TX		07/28/2021		1 590		(51)			(51)		1 539				
100173191	FOLEY	AL		10/30/2024		1 163		(4)			(4)		1 159				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100230244	WASHINGTON	DC		06/18/2025		596		(30)			(30)		566		566		
100218652	WEST DES MOINES	IA		06/27/2025		888		(18)			(18)		870		870		
100049866	NEWARK	NJ		11/20/2020		714		58			772		772		772		
100103608	REISTERSTOWN	MD		05/08/2023		1,002		(13)			(13)		989		989		
100153177	DURHAM	NC		05/30/2024		743		(4)			(4)		739		739		
100166949	SPRINGDALE	AR		09/13/2024		674		(21)			(21)		653		653		
100170143	PHILADELPHIA	PA		10/08/2024		743		(18)			(18)		725		725		
100171823	MARIETTA	GA		10/17/2024		732		(20)			(20)		712		712		
100025209	QUAIL VALLEY	CA		08/20/2018		910		95			95		1,005		1,005		
100166121	NEWAYGO	MI		09/09/2024		633		(21)			(21)		612		612		
100165458	HELVICO	NC		06/29/2024		667		(10)			(10)		657		657		
100151989	KINGSFORD	TN		06/14/2024		648		(21)			(21)		627		627		
100169217	PHILADELPHIA	PA		09/27/2024		743		(16)			(16)		727		727		
100276933	MANHATTAN	MT		01/30/2026		223		(10)			(10)		213		213		
100169048	GLENWOOD	MI		09/27/2024		629		(13)			(13)		616		616		
100091609	PAVILDUCKET	RI		03/07/2023		587		(25)			(25)		562		562		
100173522	LOS BANOS	CA		10/29/2024		788		(16)			(16)		772		772		
100172378	RANCHO CORDOVA	CA		10/23/2024		791		(19)			(19)		772		772		
100162265	HUTTO	TX		09/06/2024		684		(25)			(25)		659		659		
100150051	GLENDALE	CA		06/14/2024		674		(12)			(12)		662		662		
100151473	LAGRANGE	GA		05/10/2024		710		(11)			(11)		699		699		
100228403	LARAWIE	NY		06/11/2025		1,054		(33)			(33)		1,021		1,021		
100151492	VANCOUVER	WA		05/10/2024		1,472		(28)			(28)		1,444		1,444		
100167575	SUMMERSVILLE	SC		09/19/2024		682		(18)			(18)		664		664		
100169645	HONESTEAD	FL		09/30/2024		624		(31)			(31)		593		593		
100150758	EUGENE	OR		05/07/2024		21,238		(367)			(367)		20,871		20,871		
100182582	PENDERGRASS	GA		12/12/2024		772		(5)			(5)		767		767		
100236011	SAN ANTONIO	TX		09/04/2025		736		(12)			(12)		724		724		
100180219	IDAHO FALLS	ID		11/25/2024		747		(6)			(6)		741		741		
100209576	TAMPA	FL		05/02/2025		713		(20)			(20)		693		693		
100179534	MINNETRISTA	IL		11/21/2024		783		(11)			(11)		772		772		
100129705	HAGERSTRAH	NY		09/29/2023		787		(1)			(1)		786		786		
100157649	ORLANDO	FL		06/28/2024		673		(31)			(31)		642		642		
100129732	BAKERSFIELD	CA		09/27/2023		696		(18)			(18)		678		678		
100177948	LEESBURG	VA		01/16/2025		819		(27)			(27)		792		792		
100057553	MIAMI-SPOLIS	MI		06/30/2021		1,790		(3)			(3)		1,787		1,787		
100055668	LEWIS CITY	NJ		03/23/2021		3,439		(129)			(129)		3,310		3,310		
100149434	CENTERTON	AR		04/24/2024		810		(6)			(6)		802		802		
100149804	GARLAND	TX		04/26/2024		341		(25)			(25)		316		316		
100074229	TWENTYNINE PALMS	CA		12/09/2021		1,478		(43)			(43)		1,435		1,435		
100046283	LOS ANGELES	CA		11/25/2020		4,035		(83)			(83)		3,952		3,952		
100272919	HOUSTON	TX		01/15/2026		249		(1)			(1)		248		248		
100182184	LUMBERTON	NJ		12/12/2024		680		(15)			(15)		665		665		
100137628	EDMOND	OK		12/08/2023		624		(9)			(9)		615		615		
100065552	SALT LAKE CITY	UT		07/28/2021		1,629		(26)			(26)		1,603		1,603		
100211892	PRINCETON	IN		05/19/2025		725		(5)			(5)		720		720		
100161980	CANTON	OH		07/31/2024		5,396		(189)			(189)		5,177		5,177		
100188494	DELTA	UT		01/08/2025		712		(19)			(19)		693		693		
100200460	CENTRAL ISLIP	NY		03/10/2025		539		(25)			(25)		514		514		
100161110	HONOLULU	FL		07/24/2024		680		(23)			(23)		657		657		
100055989	ANNEHIM	CA		03/23/2021		955		(36)			(36)		919		919		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100160867	AZLE	TX		07/24/2024		650	(19)	(19)			(19)		631	(19)		631	
100160868	AZLE	TX		07/24/2024		650		(19)			(19)		631	(19)		631	
100160869	AZLE	TX		07/24/2024		650		(19)			(19)		631	(19)		631	
100162913	AZLE	TX		06/12/2024		650		(19)			(19)		631	(19)		631	
10009656	HESPERIA	CA		04/06/2023		1,075		(6)			(6)		1,059	(6)		1,059	
100191265	LEWISVILLE	NC		01/29/2025		591		(28)			(28)		563	(28)		563	
100175716	PHOENIX	AZ		11/12/2024		744		(30)			(30)		714	(30)		714	
100219144	ATLANTA	GA		06/27/2025		745		(11)			(11)		734	(11)		734	
100194980	HOMESTEAD	FL		02/14/2025		4,412		(177)			(177)		4,235	(177)		4,235	
100053564	CRANFORD	NJ		03/23/2021		3,020		(112)			(112)		2,908	(112)		2,908	
100220791	NASHVILLE	TN		07/18/2025		555		(26)			(26)		529	(26)		529	
100229475	IDAHO FALLS	ID		06/15/2025		1,178		(5)			(5)		1,173	(5)		1,173	
100268674	LEXINGTON	KY		12/29/2025		480		(9)			(9)		471	(9)		471	
100136704	MORENO VALLEY	CA		01/25/2024		557		(28)			(28)		529	(28)		529	
100196682	ONTARIO	CA		01/25/2024		556		(27)			(27)		529	(27)		529	
100277029	SAINT PETERSBURG	FL		02/06/2026		235		(6)			(6)		229	(6)		229	
100164573	WINTER HAVEN	FL		06/21/2024		542		(4)			(4)		538	(4)		538	
100276546	CARROLLTON	GA		01/28/2026		236		(1)			(1)		235	(1)		235	
100141574	ARLINGTON	VA		01/30/2024		574		(23)			(23)		551	(23)		551	
100201659	OMAHA	NE		03/13/2025		606		(28)			(28)		578	(28)		578	
100116061	THE VILLAGES	FL		07/20/2023		800		(1)			(1)		799	(1)		799	
100131903	DEL VALLE	TX		10/13/2023		705		(4)			(4)		701	(4)		701	
4010056932	TRIOY	MI		08/24/2023		670		(11)			(11)		659	(11)		659	
100153944	LONG BEACH	CA		06/05/2024		681		(8)			(8)		673	(8)		673	
100130405	TAMARAC	FL		09/28/2023		719		(11)			(11)		708	(11)		708	
100138138	WHITTIER	CA		12/14/2023		1,281		(22)			(22)		1,259	(22)		1,259	
100068501	COTTAGE GROVE	MINN		08/25/2021		1,521		(21)			(21)		1,500	(21)		1,500	
100190933	BENSALEM	PA		01/28/2025		640		(6)			(6)		634	(6)		634	
100229186	WESLEY CHAPEL	FL		06/13/2025		1,173		(6)			(6)		1,155	(6)		1,155	
100167629	PASCO	WA		09/20/2024		3,141		(25)			(25)		3,116	(25)		3,116	
100210644	HEBER SPRINGS	AR		05/15/2025		644		(17)			(17)		627	(17)		627	
100088046	YUCCA VALLEY	CA		10/25/2022		678		(6)			(6)		670	(6)		670	
100114887	ODESSA	TX		07/13/2023		2,618		(9)			(9)		2,609	(9)		2,609	
100169504	NAPLES	FL		09/30/2024		1,632		(51)			(51)		1,581	(51)		1,581	
100235795	VANCOUVER	WA		09/04/2025		147,053		(4,154)			(4,154)		142,899	(4,154)		142,899	
100151655	FRONT ROYAL	VA		05/10/2024		754		(4)			(4)		750	(4)		750	
100257015	CAPE CORAL	FL		11/26/2025		732		(23)			(23)		709	(23)		709	
100210553	THORNHILL	OH		05/15/2025		720		(13)			(13)		707	(13)		707	
100095969	CABO SAN LUCAS	MEX		02/17/2023		843							843			843	
100175417	WILLIS	TX		12/23/2024		672		(20)			(20)		652	(20)		652	
100102907	FORT WALTON BEACH	FL		06/22/2023		989		(19)			(19)		970	(19)		970	
100219387	MERIDIAN	ID		07/07/2025		824		(4)			(4)		820	(4)		820	
100194056	FRESNO	CA		03/20/2025		945		(7)			(7)		938	(7)		938	
100159690	SAN ANTONIO	TX		07/12/2024		1,731		(6)			(6)		1,723	(6)		1,723	
100150534	VIALESKA	GA		05/03/2024		771		(4)			(4)		767	(4)		767	
100160941	LUMBERTON	NJ		07/24/2024		702		(14)			(14)		688	(14)		688	
100161161	SACRAMENTO	CA		07/24/2024		702		(14)			(14)		688	(14)		688	
100190511	DILLON	CO		01/28/2025		921		(6)			(6)		915	(6)		915	
100206244	ANGLER	NC		04/17/2025		1,403		(53)			(53)		1,350	(53)		1,350	
100170140	PEACHTREE CITY	GA		10/08/2024		857		(11)			(11)		846	(11)		846	
100254510	HOLT	MI		11/14/2025		787		(22)			(22)		765	(22)		765	

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100129246	MOUNTAIN VIEW	CA		11/03/2023		859	(19)				(19)		840				
100206238	VERO BEACH	FL		04/17/2025		1,881	(80)				(80)		1,801				
100148728	NEW ORLEANS	LA		04/17/2024		1,442	(31)				(31)		1,411				
100091616	LAS VEGAS	NV		03/07/2023		363	79				79		442				
100115755	WARRICK	NY		07/20/2023		852	(2)				(2)		850				
100119935	GERMANTOWN	MD		06/10/2023		667	(12)				(12)		655				
100201173	AUSTIN	TX		03/12/2025		1,583	(66)				(66)		1,517				
100076566	IRVINGTON	NJ		01/07/2022		1,323	(46)				(46)		1,277				
100263347	VINEYARD	UT		10/30/2025		717	(12)				(12)		705				
100170206	BENTON HARBOR	MI		10/08/2024		788	(7)				(7)		781				
100253987	MERCED	CA		10/30/2025		702	(27)				(27)		675				
100171834	VISALIA	CA		10/17/2024		862	(26)				(26)		836				
100136190	FRESNO	CA		11/20/2023		862	(11)				(11)		851				
100114815	NIANTIC	CT		07/10/2023		1,333	(17)				(17)		1,316				
100188488	HUTCHINSON ISLAND	FL		01/08/2025		740	(14)				(14)		726				
100182125	DELTONA	FL		12/12/2024		802							802				
100246306	BEREA	KY		10/10/2025		7,478	(186)				(186)		7,292				
100060241	LAS VEGAS	NV		06/25/2021		1,548	(23)				(23)		1,525				
100177641	ANGONIA	CT		01/16/2025		537	(25)				(25)		512				
100150015	WEBSTER	MA		06/07/2024		712	(8)				(8)		704				
4010073661	LORAIN	OH		04/29/2024		581	(16)				(16)		565				
100200604	JOLLET	IL		03/11/2025		719	(14)				(14)		705				
100163275	COUMPTON	CA		08/13/2024		731	(3)				(3)		728				
100235433	INDIANAPOLIS	IL		08/29/2025		644	(10)				(10)		634				
100257076	DELAWARE	OH		11/26/2025		766	(22)				(22)		744				
100182502	NORTH LAS VEGAS	NV		12/12/2024		789	(2)				(2)		787				
100165245	DAVENPORT	FL		08/29/2024		696	(6)				(6)		690				
100205626	HARDEEVILLE	SC		05/09/2025		899	(25)				(25)		874				
100114911	ODESSA	TX		07/13/2023		1,392	(4)				(4)		1,388				
100246751	NORWALK	CT		10/15/2025		72,758	(3,222)				(3,222)		69,536				
100202881	TUSCON	AZ		03/24/2025		903	(43)				(43)		860				
100253679	LITTLE ELM	TX		10/30/2025		721	(21)				(21)		700				
100162888	KATY	TX		06/12/2024		756	(6)				(6)		750				
100153909	CONVERS	GA		07/15/2024		672	(16)				(16)		656				
100067762	DALLAS	TX		09/23/2021		1,520	(36)				(36)		1,484				
100070415	TYBEE ISLAND	GA		09/23/2021		1,705	(29)				(29)		1,676				
100199556	JACKSONVILLE	FL		03/05/2025		632	(23)				(23)		609				
100188678	VANCOUVER	WA		02/10/2025		2,959							2,959				
100218851	MARI COPA	AZ		06/27/2025		751	(13)				(13)		738				
100170195	CALABASH	NC		10/08/2024		609	(21)				(21)		588				
100162886	NORTH LAS VEGAS	NV		06/12/2024		1,422	(1)				(1)		1,421				
100163526	CEDAR GROVE	NJ		10/04/2024		718	(11)				(11)		707				
100202888	PUNTA GORDA	FL		03/24/2025		678	(12)				(12)		666				
100149463	PHOEN X	AZ		04/24/2024		683	(18)				(18)		665				
100151218	FORT WASHINGTON	MO		05/10/2024		672	(7)				(7)		665				
100153523	BAYVILLE	NY		11/09/2023		554	(15)				(15)		539				
100134985	OCALA	FL		10/30/2023		984	(6)				(6)		978				
100235321	EASTPORT	ME		09/04/2025		2,002	(64)				(64)		1,938				
100150685	LITTLE ELM	TX		05/06/2024		687	(17)				(17)		670				
100218218	FAIR OAKS	CA		06/26/2025		647	(30)				(30)		617				
100120456	FORT WASHINGTON	MO		06/18/2023		1,264	(44)				(44)		1,220				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10027217	TWIN PEAKS	CA		01/08/2026		438		(14)			(14)		444		444		
10022816	CODY	WY		06/07/2025		485		(11)			(11)		474		474		
10016621	BRASELTON	GA		07/20/2023		874		(4)			(4)		870		870		
10016760	DESTIN	FL		09/19/2024		615		(32)			(32)		583		583		
100170304	GALLATIN	TN		10/08/2024		662		(20)			(20)		642		642		
100200207	TOIBALL	TX		03/07/2025		646		(27)			(27)		619		619		
100161471	LEHIGH ACRES	FL		07/30/2024		654		(24)			(24)		630		630		
100202498	LINCHBURG	VA		03/21/2025		633		(14)			(14)		619		619		
100199049	SUPRISE	AZ		02/28/2025		2 274		(100)			(100)		2 174		2 174		
100159226	GARNER	NC		07/15/2024		751		(14)			(14)		737		737		
100201019	HOCKESSIN	DE		03/12/2025		761		(6)			(6)		755		755		
100149384	KANAPOLIS	NC		04/26/2024		740		(10)			(10)		730		730		
100202912	SELBVILLE	DE		03/24/2025		998		(9)			(9)		989		989		
100272145	PULLMAN	WA		01/08/2026		486		(10)			(10)		476		476		
100218739	DELAWARE	OH		06/27/2025		665		(17)			(17)		648		648		
100244869	TULARE	CA		09/29/2025		682		(14)			(14)		668		668		
100202463	LEHIGH ACRES	FL		03/20/2025		1 411		(29)			(29)		1 382		1 382		
100108154	ATLANTA	GA		05/24/2023		913		(19)			(19)		894		894		
100108261	KENESAW	GA		05/24/2023		700		(27)			(27)		673		673		
100162951	HOUSTON	TX		06/12/2024		724		(9)			(9)		715		715		
100171506	ALBURN	WA		10/16/2024		790		(15)			(15)		775		775		
100245279	PALM BAY	FL		10/06/2025		857		(47)			(47)		810		810		
100103108	PHILADELPHIA	PA		04/21/2023		733		(26)			(26)		705		705		
100176233	CARROLLTON	GA		07/07/2022		1 538		(22)			(22)		1 516		1 516		
100220613	SAINT LOUIS	MO		07/15/2025		655		(27)			(27)		628		628		
100141025	ORLANDO	FL		02/20/2024		564		(32)			(32)		532		532		
100214662	HAINES CITY	FL		06/11/2025		624		(20)			(20)		604		604		
100202807	JACKSONVILLE	FL		03/24/2025		2 985		(115)			(115)		2 870		2 870		
100143887	SAFORD	FL		03/06/2024		593		(21)			(21)		572		572		
100201453	PALMER	AK		03/12/2025		610		(19)			(19)		591		591		
100254887	HUNTLEY	IL		11/17/2025		845		(32)			(32)		813		813		
100166017	CENTRALIA	WA		06/06/2024		481		(14)			(14)		467		467		
100152676	SAFORD	FL		05/17/2024		722		(4)			(4)		718		718		
100144284	LEHIGH ACRES	FL		03/07/2024		562		(20)			(20)		542		542		
100255721	RICHLAND	WA		11/24/2025		786		(6)			(6)		780		780		
100053933	LAS VEGAS	NV		03/23/2021		1 777		(134)			(134)		1 643		1 643		
100183633	BROOKSHIRE	TX		01/08/2025		1 385		(27)			(27)		1 358		1 358		
100164173	NORTH LAS VEGAS	NV		06/21/2024		517		(22)			(22)		495		495		
100182588	ANNA	TX		12/12/2024		755		(6)			(6)		747		747		
100160579	PUNTA GORDA	FL		07/19/2024		735		(10)			(10)		725		725		
100161539	CHARLOTTE	NC		07/25/2024		684		(13)			(13)		671		671		
100031614	MANTECA	CA		03/29/2019		1 290		34			34		1 324		1 324		
100130187	HOUSTON	TX		11/15/2023		594		(57)			(57)		537		537		
100244636	EDMONDS	WA		09/29/2025		679		(29)			(29)		650		650		
100157069	HALLANDALE BEACH	FL		02/20/2025		1 514		(75)			(75)		1 439		1 439		
100193966	MURPHY	TX		01/21/2025		828		(8)			(8)		820		820		
100073986	PARK CITY	UT		04/25/2022		1 313		(27)			(27)		1 286		1 286		
100142674	APEX	NC		02/08/2024		8 327		(35)			(35)		8 292		8 292		
100159308	PRINCETON	IN		07/15/2024		764		(10)			(10)		754		754		
100094625	TAMPA	FL		06/02/2022		888		(32)			(32)		856		856		
100190592	OAKWOOD	GA		01/28/2025		625		(17)			(17)		608		608		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023395	DRAKE	CO		10/30/2025		705	(22)				(22)		683				
10016820	FRESNO	CA		09/30/2024		1,062	(31)				(31)		1,031				
10006536	EAST BOSTON	MA		07/28/2021		1,983	(34)				(34)		1,949				
10019896	SAN DIEGO	CA		07/30/2018		1,558	(31)				(31)		1,527				
10027211	SAINT CLAIR	MO		01/08/2026		468	(15)				(15)		453				
10006546	PORTLAND	OR		07/28/2021		1,676	(53)				(53)		1,623				
10016122	NORFOLK	IL		06/10/2024		685	(14)				(14)		671				
10023702	MIAMI	FL		09/12/2025		1,215	(64)				(64)		1,151				
10017459	MANDAN	ND		10/31/2024		1,174	(29)				(29)		1,145				
100201475	PUEBLO	CO		03/12/2025		421	(20)				(20)		401				
10018286	SAN ANTONIO	TX		12/12/2024		1,010	(16)				(16)		994				
10016979	COMPTON	CA		09/30/2024		699	(23)				(23)		676				
10020096	WINDHAM	VT		03/12/2025		8,271	(192)				(192)		8,079				
100228734	BERLIN	MA		06/11/2025		630	(21)				(21)		609				
100116009	SACRAMENTO	CA		07/20/2023		722	(6)				(6)		714				
100238788	SPOKANE	WA		09/23/2025		611	(22)				(22)		589				
100254456	GALLATIN	TN		11/07/2025		995	(26)				(26)		969				
100218561	KEIAH	TX		06/27/2025		2,076	(81)				(81)		1,995				
100129300	LAWRENCEVILLE	GA		09/25/2023		4,311	(28)				(28)		4,283				
100109875	CLINTON TOWNSHIP	MI		06/22/2023		233	(5)				(5)		228				
100236948	CANTON	OH		09/23/2025		1,244	(29)				(29)		1,215				
100161719	WINTER GARDEN	FL		07/30/2024		6,133	(142)				(142)		5,991				
100168627	ATHENS	GA		09/20/2024		751	(6)				(6)		743				
100076026	MANFIELD	TX		01/12/2022		1,853	(24)				(24)		1,829				
100161948	HOUSTON	TX		07/25/2024		748	(16)				(16)		732				
100254005	DANSONVILLE	GA		10/30/2025		51,513	(1,431)				(1,431)		50,082				
100161015	BALTIMORE	MD		06/08/2024		740	(11)				(11)		729				
100148446	RIVERSIDE	CA		04/12/2024		712	(11)				(11)		701				
100199364	CHARLOTTE	NC		03/05/2025		687	(17)				(17)		670				
100146813	ELL LAY	GA		03/26/2024		694	(16)				(16)		678				
100076803	AUBREY	TX		12/27/2021		1,284	(102)				(102)		1,182				
100272470	LAS VEGAS	NV		01/08/2026		8,913	(308)				(308)		8,605				
100209413	LEXINGTON	KY		04/29/2025		649	(23)				(23)		626				
100161942	HOUSTON	TX		07/25/2024		748	(16)				(16)		732				
100182866	HOLIE	OK		02/10/2025		717	(25)				(25)		692				
100155999	TEJPE	AZ		07/20/2023		732	(18)				(18)		714				
100117617	CHARLOTTE	NC		07/20/2023		684	(12)				(12)		672				
100110162	MANOR	TX		06/29/2023		716	(7)				(7)		709				
100203520	CHOLICILLA	CA		03/26/2025		2,814	(55)				(55)		2,759				
100175887	CHARLOTTE	NC		11/14/2024		1,011	(27)				(27)		984				
100150821	HERMITAGE	TN		06/08/2024		679	(13)				(13)		666				
100153094	CHERRY HILL	NJ		06/27/2024		691	(5)				(5)		686				
100028991	GARDEN GROVE	CA		10/26/2018		1,211	41				41		1,252				
100244839	HATTERAS	NC		09/29/2025		694	(27)				(27)		667				
100204908	TOAS RIVER	NJ		04/10/2025		567	(27)				(27)		540				
100162881	ALBUQUERQUE	NM		06/12/2024		659	(9)				(9)		650				
100218724	FAYETTEVILLE	NC		06/27/2025		710	(14)				(14)		696				
100194442	WVLE	TX		02/14/2025		633	(19)				(19)		614				
100168845	BURLESON	TX		09/30/2024		903	(8)				(8)		895				
100161457	MARIETTA	GA		07/30/2024		671	(17)				(17)		654				
100158048	VANCOUVER	WA		07/09/2024		3,020	(34)				(34)		2,996				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100212214	SARASOTA	FL		05/22/2025		802		(6)			(6)		796	796			
100097284	SAN DIEGO	CA		01/31/2023		192		(20)			(20)		172	172			
100228541	WINCHESTER	MA		06/11/2025		426		(17)			(17)		409	409			
100156533	CAPE CORAL	FL		06/24/2024		747		(6)			(6)		741	741			
100134869	SACRAMENTO	CA		10/30/2023		593		(17)			(17)		576	576			
100247287	RAYMORE	MO		10/23/2025		976		(33)			(33)		943	943			
100172559	CENTERTON	AR		10/23/2024		675		(19)			(19)		656	656			
100108049	VERO BEACH	FL		05/25/2023		722		(3)			(3)		719	719			
100110381	DIXONSON	TX		06/30/2023		734		(4)			(4)		730	730			
100143072	GALLIWAY	OH		02/14/2024		415		(25)			(25)		390	390			
100084433	NEWARK	NJ		06/25/2021		1,556		(33)			(33)		1,523	1,523			
100161012	CALABASH	NC		07/24/2024		742		(6)			(6)		736	736			
100277180	COACHELLA	CA		02/10/2026		242		(8)			(8)		234	234			
100199314	DECATUR	GA		03/05/2025		646		(24)			(24)		622	622			
100207255	BUFFALO GROVE	IL		04/28/2025		700		(12)			(12)		688	688			
100138004	KNIGHTDALE	NC		12/21/2023		612		(14)			(14)		598	598			
100253472	WATERVILLE	IL		10/30/2025		785		(15)			(15)		770	770			
100054366	MOTTINGHAM	NH		03/23/2021		1,016		(27)			(27)		989	989			
100169165	ROILETT	TX		09/27/2024		786		(9)			(9)		777	777			
100215692	YULIE	FL		06/13/2025		601		(25)			(25)		576	576			
100149485	AVON LAKE	OH		04/24/2024		962		(24)			(24)		938	938			
100255016	SPRINGFIELD	VA		11/24/2025		976		(31)			(31)		945	945			
100210566	BOYNTON BEACH	FL		05/15/2025		729		(25)			(25)		704	704			
100210560	BOYNTON BEACH	FL		05/15/2025		725		(21)			(21)		704	704			
100210563	BOYNTON BEACH	FL		05/15/2025		726		(22)			(22)		704	704			
100214138	BOYNTON BEACH	FL		05/30/2025		726		(22)			(22)		704	704			
100147354	ANKENY	IA		04/08/2024		745		(11)			(11)		734	734			
100151658	COLORADO SPRINGS	CO		05/10/2024		740		(6)			(6)		734	734			
100134914	ENFIELD	CT		10/30/2023		3,909		(73)			(73)		3,836	3,836			
100168411	RALEIGH	NC		09/25/2024		1,006		(29)			(29)		977	977			
100044194	WILLINGTON	DE		06/19/2020		1,222		111			111		1,333	1,333			
100145942	CYPRESS	TX		04/26/2024		911		(18)			(18)		893	893			
100091956	SAN BERNARDINO	CA		02/07/2023		235		(8)			(8)		227	227			
100117993	KISSIMEE	FL		07/20/2023		1,084		(37)			(37)		1,047	1,047			
100049434	NEWARK	NJ		11/20/2020		1,363		(96)			(96)		1,267	1,267			
100140214	HAIRES CITY	FL		01/11/2024		439		(15)			(15)		424	424			
100228561	MELISSA	TX		06/11/2025		707		(17)			(17)		690	690			
100185575	BARTLETT	MD		12/20/2024		3,730		(120)			(120)		3,610	3,610			
100161458	OVERLAND PARK	KS		07/30/2024		1,822		(52)			(52)		1,770	1,770			
100161583	MIRAMAR BEACH	FL		07/31/2024		589		(27)			(27)		562	562			
100155946	YUMA	AZ		06/17/2024		704		(16)			(16)		688	688			
100164479	IDAHO FALLS	ID		06/21/2024		739		(12)			(12)		727	727			
100220985	GAINESVILLE	VA		07/18/2025		717		(10)			(10)		707	707			
100142732	OCEAN VIEW	DE		02/08/2024		705		(11)			(11)		694	694			
100235200	PETERSBURG	AK		06/28/2025		626		(15)			(15)		611	611			
100044322	COLUMBUS	OH		06/04/2020		896		(33)			(33)		863	863			
100206068	ELON	NC		04/22/2025		751		(9)			(9)		742	742			
100186523	LAND O LAKES	FL		01/08/2025		1,141		(33)			(33)		1,108	1,108			
100189665	MARTINSBURG	WV		01/17/2025		744		(6)			(6)		738	738			
100233194	PHILADELPHIA	PA		10/30/2025		743		(23)			(23)		720	720			
100115892	DECATUR	GA		07/20/2023		2,167		(5)			(5)		2,162	2,162			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100174255	CLAYTON	CA		10/31/2024		724	(14)	(14)			(14)		710				
100100092	SWANANO	NC		03/28/2023		623	(15)	(15)			(15)		608				
100272496	PORT ORCHARD	WA		01/08/2026		470	(12)	(12)			(12)		458				
100268222	PAHIA	HI		12/29/2025		475	(6)	(6)			(6)		469				
100140084	FORT MYERS	FL		01/09/2024		673	(17)	(17)			(17)		656				
100168412	NORTH PORT	FL		09/25/2024		663	(23)	(23)			(23)		640				
100158164	CHAPEL HILL	NC		07/09/2024		2 405	(14)	(14)			(14)		2 391				
100255920	LAKEVILLE	IN		11/24/2025		691	(19)	(19)			(19)		672				
100209326	YANCEVILLE	NC		04/29/2025		709	(17)	(17)			(17)		692				
100227101	HENDERSVILLE	TN		07/30/2025		665	(23)	(23)			(23)		642				
100273066	ATLANTA	GA		01/15/2026		244	(3)	(3)			(3)		241				
100238106	PATASKALA	OH		09/15/2025		663	(17)	(17)			(17)		646				
100212529	LONGWOOD	FL		05/29/2025		608	(18)	(18)			(18)		590				
100164561	DALLAS	TX		06/21/2024		629	(14)	(14)			(14)		615				
100188466	MURRELLS INLET	SC		07/08/2025		754	(18)	(18)			(18)		736				
100088137	SAN BERNARDINO	CA		10/25/2022		3 121	(141)	(141)			(141)		3 580				
100228736	RIVERVIEW	FL		06/11/2025		425	(12)	(12)			(12)		413				
100150643	LEHIGH ACRES	FL		05/06/2024		2 794	(19)	(19)			(19)		2 775				
100199451	KIRTLAND	OH		02/28/2025		855	(12)	(12)			(12)		843				
100146244	INDOZLK	MA		04/12/2024		854	(22)	(22)			(22)		832				
100268261	TAMPA	FL		12/29/2025		451	(15)	(15)			(15)		436				
100162974	CLERMONT	FL		06/12/2024		605	(15)	(15)			(15)		590				
100142851	HEMITAGE	TN		02/08/2024		861	(10)	(10)			(10)		851				
100202854	DELANAN	WI		03/24/2025		1 364	(34)	(34)			(34)		1 330				
100157072	POINDER SPRINGS	GA		02/20/2025		593	(36)	(36)			(36)		557				
100221510	BELLAIRE	TX		07/22/2025		1 649	(21)	(21)			(21)		1 628				
100253611	HOUSTON	TX		10/30/2025		609	(17)	(17)			(17)		592				
100068140	DISTRICT HTS	MD		06/25/2021		1 149	(32)	(32)			(32)		1 117				
4010057058	TRENTON	NJ		06/24/2023		700	(12)	(12)			(12)		688				
100138708	LOS ANGELES (VAN NUYS AREA)	CA		02/02/2024		739	(20)	(20)			(20)		719				
100159563	PHOENIX	AZ		12/26/2024		633	(11)	(11)			(11)		622				
100055173	TACOMA	WA		07/14/2021		1 475	(29)	(29)			(29)		1 446				
100160530	CASA GRANDE	AZ		07/19/2024		329	(6)	(6)			(6)		323				
401006537	BALTIMORE	MD		01/30/2024		740	(19)	(19)			(19)		721				
100194986	MCDONOUGH	GA		02/14/2025		669	(18)	(18)			(18)		651				
100276921	MCDONOUGH	VA		01/30/2026		452	(24)	(24)			(24)		428				
100268176	FORT WORTH	TX		12/29/2025		444	(16)	(16)			(16)		428				
100168018	LULING	LA		09/20/2024		708	(37)	(37)			(37)		671				
100165764	CYPRESS	TX		06/29/2024		803	(33)	(33)			(33)		770				
100094559	MARIETTA	GA		06/02/2022		2 732	(5)	(5)			(5)		2 727				
100192403	NEW BRUNSWICK	NJ		02/07/2025		521	(27)	(27)			(27)		494				
100065636	MODESTO	CA		07/28/2021		1 556	(35)	(35)			(35)		1 521				
100227052	ATLANTA	GA		07/30/2025		737	(13)	(13)			(13)		724				
100220313	CLARKSVILLE	TN		07/18/2025		690	(16)	(16)			(16)		674				
100063066	UNION	IN		07/01/2021		2 197	(34)	(34)			(34)		2 163				
100247327	WOODBURY	NY		10/24/2025		475	(15)	(15)			(15)		460				
100272011	CONVERS	GA		01/06/2026		472	(12)	(12)			(12)		460				
100172363	CARTERSVILLE	GA		10/23/2024		668	(24)	(24)			(24)		644				
100164509	CHARLOTTE	NC		06/21/2024		800	(23)	(23)			(23)		777				
100220512	DECATUR	GA		07/15/2025		690	(24)	(24)			(24)		666				
100179768	CHARLOTTE	NC		11/21/2024		990	(19)	(19)			(19)		971				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235010	DAVISVILLE	GA		06/28/2025		751		(6)			(8)		743				
100167361	CONCORD	NC		09/19/2024		641		(9)			(9)		632				
100149487	NORTHPORT	NY		04/24/2024		691		(6)					683				
100148690	HOUSTON	TX		04/17/2024		709		(22)			(22)		687				
100167469	DURHAM	NC		09/16/2024		746		(22)			(22)		724				
100174679	VICTORVILLE	CA		10/31/2024		766		(20)			(20)		746				
100261594	CLAVIS	CA		12/12/2025		769		(11)			(11)		758				
100177306	TAMPA	FL		01/16/2025		637		(23)			(23)		614				
100141023	ROSENBERG	TX		02/20/2024		688		(11)			(11)		677				
100137656	FRESNO	CA		12/08/2023		664		(14)			(14)		650				
100170218	PORT SAINT LUCIE	FL		10/08/2024		28 270		(774)			(774)		27 496				
100030714	LAKEWOOD	CO		04/09/2019		2 261		65			65		2 326				
100033562	YUBA CITY	CA		03/23/2021		1 052		(62)			(62)		990				
100119440	HACKETTSTOWN	NJ		07/31/2023		1 155		(2)			(2)		1 153				
100057659	LEICANTO	FL		06/30/2021		1 726		(37)			(37)		1 689				
100148302	HAYVILLE	GA		04/12/2024		779		(7)			(7)		772				
100147719	CONROE	TX		04/05/2024		696		(13)			(13)		683				
100236857	CANYON COUNTRY	CA		09/23/2025		691		(21)			(21)		670				
100174221	BLAIRSVILLE	GA		10/31/2024		755		(14)			(14)		741				
100142863	POINDER SPRINGS	GA		02/08/2024		566		(48)			(48)		518				
100115805	SOCIAL CIRCLE	GA		07/20/2023		1 260		(17)			(17)		1 243				
100246002	NEWMAN	CA		10/07/2025		661		(29)			(29)		632				
100255807	ELKHORN	NE		11/24/2025		666		(27)			(27)		639				
100065618	MODESTO	CA		07/28/2021		1 491		(46)			(46)		1 445				
100141172	PATERSON	NJ		01/30/2024		701		(14)			(14)		687				
100235385	SAN DIEGO	CA		08/29/2025		543		(26)			(26)		517				
100272023	LEHIGH ACRES	FL		01/08/2026		421		(14)			(14)		407				
100207140	GRAND PRAIRIE	TX		04/28/2025		604		(25)			(25)		579				
100108963	CENTRALIA	WA		05/25/2023		630		(16)			(16)		612				
100194445	FREDERICKSBURG	VA		02/14/2025		715		(26)			(26)		669				
100206402	HOUSTON	TX		05/22/2025		652		(3)			(3)		649				
100215605	LAKE WORTH	FL		06/12/2025		667		(16)			(16)		649				
100248865	LIBERTY	MO		10/29/2025		681		(25)			(25)		656				
100134794	LAND O' LAKES	FL		10/30/2023		669		(4)			(4)		665				
100060144	LAKE WORTH	FL		06/25/2021		1 603		(32)			(32)		1 571				
100191711	PLANTWORTH	IN		02/20/2025		584		(25)			(25)		559				
100212987	CONOVERS	GA		05/28/2025		678		(8)			(8)		670				
100186480	FREEDHOLD	NJ		12/30/2024		2 081		(13)			(13)		2 068				
100233130	SPRING	TX		10/30/2025		680		(28)			(28)		652				
100166211	FORT WORTH	TX		09/09/2024		782		(11)			(11)		781				
100220453	SUNRISE BEACH	TX		07/15/2025		804		(27)			(27)		777				
100211825	RALEIGH	NC		05/19/2025		696		(13)			(13)		683				
100228600	PHILADELPHIA	PA		06/11/2025		2 301		(44)			(44)		2 257				
100226163	GARNER	NC		07/30/2025		757		(10)			(10)		747				
100264651	OCEAN CITY	NJ		12/17/2025		753		(26)			(26)		727				
100273950	GROVELAND	CA		01/15/2026		245		(3)			(3)		242				
100190196	PORT ARTHUR	TX		01/21/2025		2 344		(103)			(103)		2 241				
100076944	HOUSTON	TX		04/25/2022		936		(66)			(66)		870				
100161942	LEHIGH ACRES	FL		07/31/2024		560		(16)			(16)		544				
100254269	PROVO	UT		11/06/2025		1 989		(60)			(60)		1 929				
100150544	SEVERN	MD		05/03/2024		686		(19)			(19)		667				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100261679	PALM CITY	FL		12/12/2025		619		(22)			(22)		.597					
100084000	SAN BERNARDINO	CA		06/12/2022		970		(22)			(22)		.948					
100132432	WINTER HAVEN	FL		11/03/2023		1,082		(28)			(28)		1,054					
100206548	HUTTO	TX		04/17/2025		813		(6)			(6)		.807					
100218659	GLASSBORO	NJ		06/27/2025		918		(10)			(10)		.908					
100118734	LANTANA	TX		07/25/2023		449		(12)			(12)		.437					
100194220	ALVARADO	TX		02/14/2025		692		(20)			(20)		.672					
100288220	ARNOLD	CA		12/29/2025		2,335		(56)			(56)		2,279					
100215727	LAS VEGAS	NV		06/12/2025		602		(15)			(15)		.587					
100210169	PASCO	WA		05/07/2025		634		(11)			(11)		.623					
100192777	TUCSON	AZ		02/10/2025		655		(19)			(19)		.636					
100207008	CHESTER	MD		04/24/2025		666		(24)			(24)		.642					
100140565	CHARLOTTE	NC		01/19/2024		611		(13)			(13)		.598					
100228449	ROSEBERG	TX		06/11/2025		745		(3)			(3)		.742					
100211698	CAPE CORAL	FL		05/19/2025		713		(11)			(11)		.702					
100235245	NEW BRITAIN	CT		06/29/2025		651		(19)			(19)		.632					
100221112	BLOOMINGDALE	IL		07/21/2025		707		(10)			(10)		.697					
100162362	BEAVERTON	OR		06/12/2024		1,029		(26)			(26)		1,003					
100245228	FAIRBURN	GA		10/06/2025		481		(6)			(6)		.475					
100272368	BAKERSFIELD	CA		01/08/2026		686		(15)			(15)		.681					
100203287	ANNAPOLIS	MD		03/27/2025		649		(18)			(18)		.631					
100165750	THE COLONY	TX		06/29/2024		662		(30)			(30)		.632					
100255623	GLEN ALLEN	VA		11/24/2025		1,099		(31)			(31)		1,068					
100235244	PLAINVILLE	MA		08/29/2025		662		(15)			(15)		.647					
100162880	CHARLOTTE	NC		06/12/2024		723		(11)			(11)		.712					
100160913	PORT CHARLOTTE	FL		07/24/2024		675		(12)			(12)		.663					
100054065	LOS ANGELES	CA		03/23/2021		1,209		(92)			(92)		1,117					
100161075	RALEIGH	NC		07/24/2024		1,399		(9)			(9)		1,390					
100209881	FOREY	TX		04/29/2025		821		(27)			(27)		.794					
100165782	SILT	CO		07/10/2024		2,001		(42)			(42)		1,959					
100114694	WILLIS	TX		06/29/2023		2,597		(85)			(85)		2,512					
100150710	PORT SAINT LUCIE	FL		05/06/2024		703		(17)			(17)		.686					
100158011	CHERRY HILL	NJ		07/09/2024		660		(4)			(4)		.656					
100220360	MEADOWVIEW	VA		07/14/2025		644		(15)			(15)		.629					
100261615	ASHBURN	VA		12/15/2025		5,295		(78)			(78)		5,117					
100246650	TACOMA	WA		10/15/2025		727		(31)			(31)		.696					
100045635	FENTON	MO		11/25/2020		1,259		(97)			(97)		1,162					
100126382	ABSECON	NJ		06/30/2023		693		(22)			(22)		.671					
100210157	RESTON	VA		05/07/2025		740		(3)			(3)		.737					
100138294	GEORGETOWN	TX		12/18/2023		809		(6)			(6)		.803					
100209894	HIDE SOUND	FL		05/02/2025		921		(25)			(25)		.896					
100254487	SHINER	TX		11/07/2025		706		(14)			(14)		.692					
100139564	NORTH CHESTERFIELD	VA		12/28/2023		4,215		(200)			(200)		4,015					
100063459	LBH	UT		07/01/2021		1,702		(16)			(16)		1,686					
100142551	BURNSVILLE	NC		02/08/2024		1,212		(20)			(20)		1,192					
100048189	FRESH MEADOWS	NY		11/20/2020		2,575		(132)			(132)		2,443					
100084495	LAWRENCEVILLE	GA		09/02/2022		902		(13)			(13)		.889					
100235403	MIAMI GARDENS	FL		06/29/2025		732		(9)			(9)		.723					
100151282	LA QUINTA	CA		05/10/2024		712		(16)			(16)		.696					
100170477	CRYSTAL LAKE	IL		10/09/2024		677		(12)			(12)		.665					
100268508	MINNETONKA	MN		12/29/2025		219		(8)			(8)		.211					

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100168341	CARROLLTON	GA		09/20/2024		708		(20)			(20)		688		688		
100110766	LITHONIA	GA		06/11/2023		683		(24)			(24)		659		659		
100129781	WATUGA	TX		09/27/2023		514		(17)			(17)		497		497		
100219827	OCALA	FL		07/08/2025		3,454		(80)			(80)		3,374		3,374		
100026563	CLOVIS	CA		09/28/2018		1,311		18			18		1,329		1,329		
100211639	BRICK	NJ		05/19/2025		683		(14)			(14)		669		669		
100157240	LABELLE	FL		02/20/2025		679		(12)			(12)		667		667		
100140597	ANNA	TX		01/19/2024		613		(12)			(12)		601		601		
100173222	UNION	NJ		10/30/2024		871		(7)			(7)		864		864		
100221296	ANNA	TX		07/22/2025		676		(16)			(16)		660		660		
100158662	HUDSON	IN		07/10/2024		683		(14)			(14)		669		669		
100137750	SILVERA	GA		12/08/2023		800		(2)			(2)		798		798		
100176756	AVONDALE	AZ		11/15/2024		772		(11)			(11)		761		761		
100158107	CINCINNATI	KY		07/09/2024		676		(15)			(15)		661		661		
100221443	NOKOMIS	FL		07/22/2025		13,691		(279)			(279)		13,412		13,412		
100024541	DUARTE	CA		09/20/2018		1,234		98			98		1,332		1,332		
100214359	BELLA VISTA	AR		06/02/2025		616		(13)			(13)		603		603		
100146945	ALBUQUERQUE	NM		03/26/2024		719		(12)			(12)		707		707		
100236679	PROVIDENCE	UT		09/12/2025		673		(21)			(21)		652		652		
100158439	ROUND ROCK	TX		09/25/2024		2,126		(35)			(35)		2,091		2,091		
100214375	CHARLOTTE	NC		06/02/2025		636		(19)			(19)		617		617		
100090377	VICTORIA	NY		04/14/2022		1,213		(45)			(45)		1,168		1,168		
100202705	MAUDLIN	SC		03/24/2025		682		(20)			(20)		662		662		
100230109	CLEVELAND	OH		08/26/2025		1,475		(57)			(57)		1,418		1,418		
100164344	BUCKEYE	AZ		06/21/2024		687		(17)			(17)		670		670		
100055035	BROOKLYN	NY		03/23/2021		5,367		(388)			(388)		4,979		4,979		
100180415	EAGLE RIVER	AK		11/25/2024		1,019		(6)			(6)		1,011		1,011		
100174142	FREDERICKSBURG	VA		10/31/2024		746		(35)			(35)		711		711		
100243938	CENTER VALLEY	PA		09/26/2025		709		(26)			(26)		683		683		
100031720	NORWALK	CT		03/29/2019		1,415		66			66		1,481		1,481		
100080161	GALVESTON	TX		02/25/2022		6,124		(23)			(23)		6,101		6,101		
100169654	BENTONVILLE	AR		09/30/2024		760		(17)			(17)		743		743		
100110151	COTTONWOOD	AZ		06/29/2023		704		(30)			(30)		674		674		
100202376	RAVENEL	SC		03/19/2025		585		(27)			(27)		558		558		
100221080	JEFFERSONTOWN	KY		07/18/2025		610		(20)			(20)		590		590		
100228503	TACOMA	WA		06/11/2025		619		(25)			(25)		594		594		
100161298	LAKE JACKSON	TX		07/25/2024		665		(13)			(13)		652		652		
100120558	VISALIA	CA		06/18/2023		487		(28)			(28)		459		459		
100175590	TAMPA	FL		11/14/2024		816		(10)			(10)		806		806		
100235697	PALATINE	IL		09/04/2025		700		(21)			(21)		679		679		
100025324	GERMANTOWN	MD		09/20/2018		1,083		15			15		1,198		1,198		
100200405	EDGEWATER	MD		03/10/2025		638		(23)			(23)		615		615		
100102483	DEER PARK	TX		06/07/2023		7,549		(30)			(30)		7,519		7,519		
100102036	WEBSTER	WA		04/14/2023		694		(40)			(40)		654		654		
100094656	SNELLVILLE	GA		06/02/2022		705		(21)			(21)		684		684		
100169653	CHARLOTTE	NC		09/30/2024		681		(19)			(19)		662		662		
100153271	DAHLONEGA	GA		05/30/2024		660		(4)			(4)		656		656		
100118104	WALL TOWNSHIP	NJ		07/20/2023		11,554		(666)			(666)		10,888		10,888		
100220985	CHARLOTTE	NC		07/18/2025		645		(21)			(21)		624		624		
100238622	ALLEN	TX		09/19/2025		2,222		(85)			(85)		2,137		2,137		
100076559	WHITEFISH	MT		01/07/2022		1,523		(37)			(37)		1,486		1,486		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10027700	SAN ANTONIO	TX		02/19/2026		.233		(10)					.223		.223		
10076469	ORLANDO	FL		12/21/2021		1,442		(46)					1,396				
10027362	CLERMONT	FL		01/15/2026		.235		(6)					.229				
100201072	LEBANON	OR		03/12/2025		.696		(18)					.678				
100286438	WHITEHALL	MI		12/29/2025		.479		(12)					.467				
100246729	KATY	TX		10/15/2025		.703		(34)					.669				
100189108	HOUSTON	TX		01/13/2025		.940		(23)					.917				
100182545	FORT WORTH	TX		12/12/2024		.687		(16)					.671				
100142823	OAKDALE	CA		02/09/2024		.661		(19)					.642				
100079116	COEUR D'ALENE	ID		02/24/2022		1,382		(20)					1,362				
100186346	LADY LAKE	FL		12/30/2024		.657		(18)					.639				
100147924	LAKEHURST	GA		04/08/2024		.904		(1)					.903				
100206529	MONTGOMERY	AL		04/22/2025		.20 320		(514)					19 806				
100170900	OLD HICKORY	TN		10/08/2024		1,695		(63)					1,632				
100127179	WEST GROVE	PA		09/08/2023		.788		(4)					.784				
100140093	LEVI TOWNSHIP	NY		01/09/2024		1,126		(40)					1,086				
100193163	CLINTON TOWNSHIP	MI		03/20/2025		.654		(8)					.646				
100243483	INDIANAPOLIS	IL		09/26/2025		.546		(26)					.520				
100209803	MODESTO	CA		06/11/2025		.411		(21)					.390				
100054098	JOHNS ISLAND	SC		03/23/2021		2,711		(125)					2,586				
100075723	WOODBRIDGE	VA		12/01/2021		1,700		(14)					1,686				
100171661	KALISPELL	MT		10/16/2024		.784		(19)					.765				
100182139	SAVANNAH	GA		12/12/2024		1,379		(28)					1,351				
100070516	COLORADO SPRINGS	CO		09/23/2021		1,350		(47)					1,303				
100245333	DALLAS	TX		10/06/2025		.700		(28)					.672				
100179794	DADE CITY	FL		11/21/2024		.803		(16)					.787				
100186673	DALLAS	TX		01/07/2025		.644		(20)					.624				
100254387	TOB HANNA	PA		11/10/2025		.591		(28)					.563				
100181960	ROSENBERG	TX		12/12/2024		.708		(12)					.686				
100173993	ORLANDO	FL		10/30/2024		1,006		(36)					.970				
100138281	OCFEE	FL		12/18/2023		.440		(8)					.432				
100228700	CHARLOTTE	NC		06/11/2025		.705		(18)					.687				
100120740	RANCHO MIRAGE	CA		08/25/2023		.720		(4)					.716				
100201024	DETROIT	MI		03/12/2025		.730		(7)					.723				
100129715	BEAUFORT	SC		09/29/2023		.697		(2)					.695				
100238500	FRANKLIN PARK	NJ		09/19/2025		1,335		(28)					1,307				
100203478	PHOENIX	AZ		03/26/2025		.629		(10)					.619				
100238646	KILLEEN	TX		09/23/2025		.635		(30)					.605				
100214568	PORTLAND	OR		07/22/2025		.640		(28)					.612				
100186373	SUMMERVILLE	SC		12/30/2024		.656		(17)					.639				
100161520	DAVENPORT	FL		07/30/2024		.690		(16)					.672				
100143215	FORT WORTH	TX		02/16/2024		1,016		(2)					1,014				
100214877	CHAPIN	SC		06/11/2025		.487		(23)					.464				
100155027	SAVANNAH	GA		07/19/2024		.767		(15)					.752				
100228678	RALEIGH	NC		06/11/2025		.731		(10)					.721				
100200320	NEWAYGO	MI		03/10/2025		.656		(22)					.634				
100266944	BAYNE	VA		12/23/2025		.695		(20)					.675				
100267257	GARLAND	TX		12/24/2025		.702		(16)					.686				
100254630	LOUISVILLE	NC		11/10/2025		.708		(22)					.686				
100115838	GLASSBORO	NJ		07/20/2023		.732		(6)					.726				
100199320	ROUND ROCK	TX		03/05/2025		.712		(13)					.699				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10018892	ATLANTA	GA		01/09/2025		695		(9)			(9)		686		686		
10023515	HIGHLANDS RANCH	CO		06/28/2025		747		(7)			(7)		740		740		
10021571	MIAMI	FL		06/13/2025		615		(28)			(28)		587		587		
10017548	ALBURN	VA		12/23/2024		15,689		(123)			(123)		15,566		15,566		
100186405	SPANISH FORK	UT		12/30/2024		748		(7)			(7)		741		741		
10009986	LAS VEGAS	NV		03/28/2023		738		(5)			(5)		733		733		
100247027	MONT BELVIEU	TX		10/22/2025		586		(20)			(20)		566		566		
100221493	LEWISVILLE	NC		07/22/2025		664		(23)			(23)		641		641		
10019069	LAKE PLACID	NY		01/21/2025		689		(19)			(19)		670		670		
100110060	PIKESVILLE	MD		06/23/2023		661		(13)			(13)		648		648		
100157644	ROCKFORD	IL		06/28/2024		187		(6)			(6)		181		181		
100102201	KISSIMEE	FL		04/14/2023		650		(2)			(2)		648		648		
100272200	PHOENIX	AZ		01/08/2026		505		(9)			(9)		496		496		
100195146	FRANKLIN	WI		02/24/2025		680		(15)			(15)		665		665		
10015732	BUFFALO	NY		07/09/2024		695		(8)			(8)		687		687		
100218863	ATLANTA	GA		06/21/2025		702		(11)			(11)		691		691		
100079118	MESA	AZ		02/24/2022		1,460		(20)			(20)		1,440		1,440		
100049001	LAKE FOREST	CA		11/20/2020		5,159		(165)			(165)		4,993		4,993		
100219397	ALBANY	TX		07/07/2025		693		(25)			(25)		668		668		
100156349	DUNBAR	CA		07/25/2024		568		(48)			(48)		520		520		
10076068	HAIALEAH	FL		01/07/2022		1,438		(18)			(18)		1,420		1,420		
100188310	MEADOWS PLACE	TX		01/08/2025		766		(7)			(7)		759		759		
100211695	CHELSEA	MA		05/19/2025		2,303		(45)			(45)		2,258		2,258		
100188747	KATY	TX		01/09/2025		664		(26)			(26)		638		638		
100206100	MIDDLEBURG	FL		04/16/2025		731		(14)			(14)		717		717		
100133837	BLUE RIDGE	GA		10/19/2023		583		(11)			(11)		572		572		
100218670	OAKLAND PARK	FL		06/27/2025		667		(9)			(9)		658		658		
100080797	YUCCA VALLEY	CA		03/15/2022		1,208		(24)			(24)		1,184		1,184		
100216735	AUSTIN	TX		06/27/2025		731		(6)			(6)		725		725		
100192227	NAPLES	FL		01/31/2025		694		(21)			(21)		673		673		
100182543	LANORPNE	PA		12/12/2024		716		(14)			(14)		702		702		
100213712	GILBERT	AZ		05/29/2025		561		(22)			(22)		539		539		
100276972	CYPRESS	TX		01/30/2026		447		(14)			(14)		433		433		
100205072	MONROE	NY		04/11/2025		705		(17)			(17)		688		688		
100228957	WVLE	TX		08/10/2025		613		(29)			(29)		584		584		
100244791	ALBRIGHTSVILLE	PA		09/29/2025		610		(26)			(26)		584		584		
100214732	JACKSONVILLE	FL		06/11/2025		691		(2)			(2)		689		689		
100144207	MIRLE BEACH	SC		03/07/2024		822							822		822		
100247623	THORNTON	CO		10/29/2025		759		(18)			(18)		741		741		
100101751	WATERBURY	CT		03/31/2023		698		(15)			(15)		683		683		
100134289	MIAMI	FL		10/27/2023		614		(29)			(29)		585		585		
100167084	KILLEEN	TX		09/13/2024		661		(26)			(26)		635		635		
100054865	LANCASTER	CA		03/23/2021		1,077		21			21		1,098		1,098		
100168108	PALM DESERT	CA		09/20/2024		900		(12)			(12)		888		888		
100215890	DURHAM	NC		06/12/2025		639		(19)			(19)		620		620		
100146984	NAPLES	FL		03/26/2024		755		(16)			(16)		739		739		
100151086	MESQUITE	TX		06/10/2024		707		(16)			(16)		691		691		
100172570	LAS VEGAS	NV		10/23/2024		616		(10)			(10)		606		606		
100212140	BOONE	NC		05/22/2025		691		(6)			(6)		665		665		
100247165	RALEIGH	NC		10/23/2025		752		(11)			(11)		741		741		
100049722	ELKO NEW MARKET	WV		11/20/2020		978		66			66		1,044		1,044		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100160140	KENNEWICK	WA		07/17/2024		946		(26)			(26)		920	.920			
100114830	OCEAN PINES	MD		07/10/2023		732		(7)			(7)		725	.725			
100243298	JUSTIN	TX		09/26/2025		5,120		(238)			(238)		4,882	4,882			
100268193	HYATTSVILLE	MD		12/29/2025		3,337		(4)			(4)		3,333	3,333			
100195386	WHITE CLOUD	MI		02/24/2025		679		(10)			(10)		669	669			
100143103	ENID	OK		02/16/2024		557		(3)			(3)		554	554			
100210677	TWIN PEAKS	CA		05/15/2025		1,550		(66)			(66)		1,484	1,484			
100209278	SUNLAND PARK	MI		04/29/2025		662		(27)			(27)		635	635			
100205901	MINNEAPOLIS	MI		04/14/2025		643		(14)			(14)		629	629			
100166193	BALTIMORE	MD		09/09/2024		930		(22)			(22)		908	908			
100236617	PLAISTOW	NY		09/19/2025		593		(19)			(19)		574	574			
100160072	PITTSBURGH	PA		07/24/2024		646		(15)			(15)		631	631			
100170516	SANTA ROSA BEACH	FL		10/09/2024		552		(32)			(32)		520	520			
100188315	WILLINGTON	DE		01/08/2025		763		(10)			(10)		753	753			
100268262	ARNOLD	CA		12/29/2025		942		(32)			(32)		910	910			
100215887	PALMER	AK		07/11/2025		4,596							4,596	4,596			
100012866	PALMDALE	CA		05/25/2017		1,138		214			214		1,352	1,352			
100246453	CAROLINA BEACH	NC		10/10/2025		612		(24)			(24)		588	588			
100169697	MARYVILLE	TN		09/30/2024		3,197		(83)			(83)		3,114	3,114			
100244807	FARMERS BRANCH	TX		09/29/2025		716		(6)			(6)		710	710			
100253380	ORLANDO	FL		10/30/2025		1,339		(44)			(44)		1,295	1,295			
100194517	CLERMONT	FL		02/14/2025		459		(20)			(20)		439	439			
100166568	LINCOLNBURG	VA		09/25/2024		716		(12)			(12)		704	704			
100071101	APPLE VALLEY	CA		10/01/2021		1,727		(2)			(2)		1,725	1,725			
100229001	MARICOPA	AZ		06/18/2025		627		(24)			(24)		603	603			
100181861	RICE LAKE	WI		12/12/2024		679		(17)			(17)		662	662			
100165956	THOUSAND PALMS	CA		09/06/2024		665		(29)			(29)		636	636			
100132687	MARYSVILLE	VA		11/03/2023		601		(12)			(12)		589	589			
100026630	FOINLAND	CA		09/26/2018		800		10			10		810	810			
100792677	PENSACOLA BEACH	FL		02/28/2022		4,976		(79)			(79)		4,897	4,897			
100149479	COLUMBIA	SC		04/24/2024		686		(13)			(13)		673	673			
100054037	FRESNO	CA		09/23/2021		726		36			36		762	762			
100212137	ST SIMONS ISLAND	GA		07/21/2025		2,465		(70)			(70)		2,385	2,385			
100109034	LOGANVILLE	GA		06/02/2023		1,042		(12)			(12)		1,030	1,030			
100173459	GLASSBORO	NJ		10/29/2024		751		(23)			(23)		728	728			
100173473	GLASSBORO	NJ		10/29/2024		742		(14)			(14)		728	728			
100244670	CLINTON	CT		09/29/2025		655		(26)			(26)		629	629			
100227123	VIRGINIA BEACH	VA		07/30/2025		16,260		(586)			(586)		15,674	15,674			
100235813	SUN CITY WEST	AZ		09/04/2025		743		(30)			(30)		713	713			
100212344	ROILETT	TX		05/28/2025		651		(16)			(16)		635	635			
100147773	LAIPENCEVILLE	GA		04/08/2024		839		(4)			(4)		835	835			
100167327	MIAMI	FL		12/01/2023		559		(23)			(23)		536	536			
100156250	SARASOTA	FL		06/20/2024		1,136		(20)			(20)		1,116	1,116			
100171969	MELISSA	TX		10/16/2024		877		(26)			(26)		851	851			
100171794	FOREY	TX		10/17/2024		882		(17)			(17)		865	865			
100067942	LANCASTER	CA		09/23/2021		1,594		(34)			(34)		1,560	1,560			
100069435	PORTLAND	OR		11/18/2022		1,882		(41)			(41)		1,841	1,841			
100168418	ANNA	TX		09/25/2024		1,409		(32)			(32)		1,377	1,377			
100023220	AUSTIN	TX		08/16/2018		1,527		(14)			(14)		1,513	1,513			
100227007	THE VILLAGES	FL		07/30/2025		590		(27)			(27)		563	563			
100102022	HOUSTON	TX		04/14/2023		673		(9)			(9)		669	669			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060230	NORTH LAS VEGAS	NV		06/25/2021		1,559	(44)				(44)		1,515		1,515		
100179604	GRANBURY	TX		11/21/2024		712	(18)				(18)		694		694		
100162539	PEORIA	AZ		06/12/2024		2,624	(49)				(49)		2,575		2,575		
100245246	BOLINGBROOK	IL		10/06/2025		694	(28)				(28)		666		666		
100247063	SOUTH COEN	UT		10/22/2025		901	(16)				(16)		885		885		
100120106	HOUSTON	TX		06/11/2023		773	(4)				(4)		769		769		
100100559	WILLIS	TX		04/27/2023		596	(55)				(55)		541		541		
100164748	POCONO LAKE	PA		06/26/2024		786	(17)				(17)		769		769		
100137138	LAKELAND	FL		11/28/2023		644	(41)				(41)		603		603		
100219265	WELLINGTON	FL		06/30/2025		706	(17)				(17)		689		689		
100192498	BUCKEYE	AZ		02/07/2025		585	(25)				(25)		560		560		
100132098	MESQUITE	TX		10/13/2023		714	(7)				(7)		707		707		
100130444	ARTESIA	CA		09/28/2023		590	(28)				(28)		562		562		
100139248	RICHMOND	TX		12/28/2023		3,875	(14)				(14)		3,861		3,861		
100219304	TULSON	AZ		06/30/2025		1,233	(39)				(39)		1,194		1,194		
100227153	YULEE	FL		07/30/2025		618	(26)				(26)		592		592		
100253162	HILLIARD	OH		10/30/2025		614	(22)				(22)		592		592		
100172530	ACACOEKEE	MO		10/23/2024		2,832	(68)				(68)		2,764		2,764		
100138793	COLUMBUS	OH		12/21/2023		854	(17)				(17)		837		837		
100156504	MADISON	WI		06/24/2024		1,166	(14)				(14)		1,152		1,152		
100176227	LITTLETON	CO		12/20/2024		417	(1)				(1)		416		416		
100165473	RENTON	WA		06/29/2024		667	(18)				(18)		649		649		
100180015	PINEDALE	AZ		11/25/2024		761	(3)				(3)		758		758		
100000104	BEAMONT	CA		12/17/2015		2,169	(55)				(55)		2,114		2,114		
100160980	PORT SAINT LUCIE	FL		07/24/2024		787	(5)				(5)		782		782		
100229820	WAYNESVILLE	NC		06/18/2025		743	(19)				(19)		724		724		
100171717	KANNAPOLIS	NC		10/17/2024		635	(35)				(35)		635		635		
100182430	CHAMPLIN	IN		12/12/2024		863	(19)				(19)		844		844		
100253241	BROWNSBURG	IN		10/30/2025		1,025	(35)				(35)		990		990		
100209657	PINEHURST	NC		05/05/2025		1,570	(1)				(1)		1,569		1,569		
100203095	REDMOND	WA		03/27/2025		718	(30)				(30)		688		688		
100220977	BOZEMAN	MT		07/18/2025		659	(22)				(22)		637		637		
100118967	ANNAPOLIS	MD		07/27/2023		663	(31)				(31)		632		632		
100159339	BLOOMINGDALE	IL		07/15/2024		707	(16)				(16)		691		691		
100055536	WINSTED	PA		03/23/2021		895	(41)				(41)		854		854		
100273965	DUNMORE	PA		01/26/2026		466	(9)				(9)		457		457		
100171572	LOUISVILLE	KY		10/16/2024		2,106	(50)				(50)		2,056		2,056		
100246170	TAMPA	FL		10/08/2025		994	(27)				(27)		567		567		
100177455	STATEN ISLAND	NY		01/16/2025		4,401	(204)				(204)		4,197		4,197		
100169664	AUSTIN	TX		09/30/2024		745	(23)				(23)		722		722		
100219182	MOUNT VERNON	NY		06/27/2025		1,185	(39)				(39)		1,146		1,146		
100065526	SACRAMENTO	CA		07/28/2021		1,537	(47)				(47)		1,490		1,490		
100152559	MCKINNEY	TX		05/17/2024		729	(7)				(7)		722		722		
5-00008E+11	S-GREENHAE	MD		12/23/2025		5,819	(20)				(20)		5,819		5,704		(115)
100228539	PLAIN CITY	OH		06/11/2025		689	(15)				(15)		669		669		
100075184	FREDERICKSBURG	VA		12/01/2021		1,543	(26)				(26)		1,528		1,528		
100172259	WILE	TX		10/21/2024		676	(12)				(12)		650		650		
100179566	LAKEWOOD	CO		11/21/2024		753	(85)				(85)		741		741		
100245894	LAS VEGAS	NV		10/24/2025		2,635	(16)				(16)		2,550		2,550		
100100177	LAKEHURST	NJ		03/17/2023		889	(230)				(230)		873		873		
100253378	LAKEWOOD RANCH	FL		10/30/2025		5,709	(230)				(230)		5,419		5,419		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100274049	MESQUITE	TX		01/26/2026		220		(5)			(5)		215		215		
100192158	BLUFFTON	SC		01/31/2025		655		(18)			(18)		637		637		
100119283	SUNNY ISLES BEACH	FL		07/31/2023		5,874		(31)			(31)		5,843		5,843		
100115543	PROVIDENCE	UT		07/19/2023		951		(14)			(14)		937		937		
100110674	TUCSON	AZ		06/30/2023		782		(8)			(8)		774		774		
100115003	STOCKTON	CA		07/14/2023		781		(7)			(7)		774		774		
100179655	YORKVILLE	IL		11/25/2024		657		(16)			(16)		641		641		
100132248	DAYTONA BEACH	FL		10/13/2023		712		(4)			(4)		708		708		
100143281	BEL AIRE	KS		02/16/2024		702		(14)			(14)		688		688		
100102181	SAN DIEGO	CA		04/14/2023		708		(7)			(7)		701		701		
100135188	STONE MOUNTAIN	GA		11/07/2023		550		(2)			(2)		548		548		
100142026	GRAND PRAIRIE	TX		02/29/2024		556		(29)			(29)		527		527		
100162022	GLENDALE	CA		07/31/2024		685		(35)			(35)		650		650		
100193206	LAWMAN	MD		02/10/2025		438		(6)			(6)		432		432		
100169753	MESA	AZ		09/30/2024		783		(8)			(8)		775		775		
100202227	FORT PIERCE	FL		04/17/2025		1,285		(20)			(20)		1,265		1,265		
100118775	POINCIANA	FL		07/25/2023		564		(7)			(7)		557		557		
100141609	AURORA	CO		01/30/2024		152		(1)			(1)		151		151		
100206447	SAINT AUGUSTINE	FL		04/22/2025		475		(21)			(21)		454		454		
100151231	DENTON	TX		05/10/2024		734		(12)			(12)		722		722		
100203329	GOSHEN	NY		03/21/2025		710		(24)			(24)		686		686		
100155125	EDMOND	OK		07/19/2024		629		(41)			(41)		588		588		
100273150	SHELBYVILLE	KY		01/15/2026		221		(5)			(5)		216		216		
100201049	HAMPSHIRE	IL		03/12/2025		1,223		(28)			(28)		1,195		1,195		
100173355	OAK RIDGE	NJ		10/30/2024		736		(20)			(20)		716		716		
100272481	RICHMOND	TX		01/08/2026		224		(3)			(3)		221		221		
100210728	PALM DESERT	CA		05/15/2025		758		(27)			(27)		731		731		
100162939	WILLIAMSBURG	VA		06/12/2024		677		(18)			(18)		659		659		
100182148	CHARLOTTE	NC		12/12/2024		594		(22)			(22)		572		572		
100162601	SUWANEE	GA		06/12/2024		675		(15)			(15)		660		660		
100189413	SUMMERVILLE	SC		01/14/2025		636		(30)			(30)		606		606		
100273151	WEST FALLS	NY		01/15/2026		236		(4)			(4)		232		232		
100173995	COCONUT CREEK	FL		10/30/2024		1,248		(45)			(45)		1,203		1,203		
100048109	ADA	MI		11/20/2020		581		31			31		612		612		
100273102	COLUMBUS	OH		01/15/2026		246		(3)			(3)		243		243		
100202747	SAINT LOUIS	MO		03/24/2025		662		(19)			(19)		643		643		
100071267	CONROE	TX		10/01/2021		1,659		(1)			(1)		1,658		1,658		
100194985	DEKALB	IL		02/14/2025		666		(28)			(28)		638		638		
100190957	STUART	FL		01/28/2025		825		(1)			(1)		824		824		
100110191	TRIOY	MI		06/30/2023		799		(8)			(8)		791		791		
100057621	HUGO	MN		06/30/2021		751		(22)			(22)		729		729		
100103009	SEVIERVILLE	TN		06/22/2023		484		(22)			(22)		462		462		
100155293	HOFFMAN EST	IL		07/19/2024		1,029		(11)			(11)		1,018		1,018		
100049742	MIAMI	FL		11/20/2020		941		(13)			(13)		928		928		
100160966	SACRAMENTO	CA		07/24/2024		622		(19)			(19)		603		603		
100029827	SEATTLE	WA		10/26/2018		1,011		68			68		1,079		1,079		
100067051	TAMPA	FL		09/23/2021		1,600		(35)			(35)		1,565		1,565		
100229452	OKLAHOMA CITY	OK		06/15/2025		8,786		(297)			(297)		8,489		8,489		
100162814	CROFTON	MD		06/12/2024		689		(14)			(14)		675		675		
100254927	CYPRESS	TX		11/17/2025		830		(46)			(46)		784		784		
100209630	TAMPA	FL		05/05/2025		679		(25)			(25)		654		654		

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100025384	LA PUENTE	CA		09/20/2018		1,317		111				111		1,428		1,428		
100247242	VIRGINIA BEACH	VA		10/23/2025		665		(15)				(15)		650				
100131982	CAPE CORAL	FL		10/13/2023		24,307		(159)				(159)		24,148		24,148		
100142539	WESLEY CHAPEL	FL		02/08/2024		686		(9)				(9)		677		677		
100128935	LAWRENCEVILLE	GA		09/22/2023		672		(12)				(12)		660		660		
100057596	POYALLUP	WA		06/30/2021		1,577		(32)				(32)		1,545		1,545		
100065025	CITRUS HEIGHTS	CA		07/14/2021		1,559		(48)				(48)		1,511		1,511		
100115547	SACRAMENTO	CA		07/19/2023		671		(10)				(10)		661		661		
100115706	HARTFORD	CT		07/20/2023		770		(14)				(14)		756		756		
100044623	SAN DIEGO	CA		11/19/2020		1,362		8				8		1,370		1,370		
100086354	BARTON	FL		08/25/2021		1,724		(51)				(51)		1,673		1,673		
100254107	ROUND ROCK	TX		12/12/2025		439		(18)				(18)		421		421		
100169494	PROVINCETOWN	MA		09/30/2024		3,196		(60)				(60)		3,136		3,136		
100276880	HUDSON	MA		01/29/2026		230		(8)				(8)		222		222		
100153017	NORTH CHARLESTON	SC		06/14/2024		685		(22)				(22)		663		663		
100165760	KILLEEN	TX		08/29/2024		751		(35)				(35)		716		716		
100272526	CHICAGO	IL		01/08/2026		468		(14)				(14)		454		454		
100204536	SAN MARCOS	TX		04/04/2025		709		(22)				(22)		687		687		
100268617	NORTH LAS VEGAS	NV		12/29/2025		487		(10)				(10)		477		477		
100150696	CHARLOTTE	NC		05/06/2024		1,314		(25)				(25)		1,289		1,289		
100193278	VENICE	CA		02/10/2025		619		(3)				(3)		616		616		
100138869	PANAMA CITY BEACH	FL		12/21/2023		632		(7)				(7)		625		625		
100193546	RAINSVILLE	NY		02/10/2025		627		(6)				(6)		621		621		
100099540	CHANDLER	AZ		04/06/2023		294		(3)				(3)		291		291		
100268671	FOREY	TX		12/29/2025		495		(7)				(7)		488		488		
100268649	AURORA	CO		12/29/2025		498		(10)				(10)		488		488		
100268720	PRINCETON	IN		12/29/2025		500		(11)				(11)		489		489		
100268663	VENNOR CITY	NJ		12/29/2025		495		(7)				(7)		488		488		
100186010	LOUISVILLE	KY		12/27/2024		1,257		(38)				(38)		1,219		1,219		
100177652	NIANTIC	CT		01/16/2025		2,441		(57)				(57)		2,384		2,384		
100229395	GAINESVILLE	VA		08/15/2025		588		(23)				(23)		565		565		
100147795	CAMP HILL	PA		04/08/2024		800		(4)				(4)		796		796		
100071467	PERIA	AZ		10/26/2021		1,376		(102)				(102)		1,274		1,274		
100055881	MONTREY	CA		03/26/2021		2,644		(69)				(69)		2,575		2,575		
100176550	PAISON	AZ		11/15/2024		708		(16)				(16)		692		692		
100266678	KISSIMEE	FL		12/23/2025		501		(11)				(11)		490		490		
100141986	HAIVEN	CT		02/29/2024		600		(21)				(21)		579		579		
100168413	MESQUITE	TX		09/25/2024		762		(14)				(14)		748		748		
100211415	PITTSBURGH	PA		05/16/2025		655		(23)				(23)		633		633		
100170969	HOUSTON	TX		11/08/2024		706		(19)				(19)		687		687		
100243780	JACKSONVILLE	FL		09/29/2025		8,865		(171)				(171)		8,694		8,694		
100110037	PARKVILLE	MO		06/23/2023		648		(18)				(18)		630		630		
100218820	COON RAPIDS	MINN		06/27/2025		632		(23)				(23)		609		609		
100235065	CLEVELAND	OH		06/28/2025		743		(13)				(13)		730		730		
100168166	WOODSTOCK	GA		07/09/2024		665		(14)				(14)		651		651		
100215725	KATY	TX		06/12/2025		579		(18)				(18)		561		561		
100215835	SUNRISE BEACH	TX		06/12/2025		747		(11)				(11)		736		736		
100159470	WEST DES MOINES	IA		07/15/2024		5,939		(113)				(113)		5,826		5,826		
100054123	MODESTO	CA		03/23/2021		848		20				20		868		868		
100255517	THIENTINNE PALMS	CA		11/24/2025		617		(25)				(25)		592		592		
100173727	REUNION	FL		10/30/2024		780		(21)				(21)		759		759		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100261371	PHILADELPHIA	PA		12/08/2025		673		(22)			(22)		651		651		
100276884	HAGLE	VA		01/29/2026		453		(18)			(18)		435		435		
100153470	HILLCREST HEIGHTS	MO		05/30/2024		989			989				989		989		
100254411	ALLENDALE	PA		11/07/2025		673		(20)			(20)		653		653		
100076101	SPRINGFIELD	VA		01/07/2022		9,606		(131)			(131)		9,475		9,475		
100195579	BAKERSFIELD	CA		02/24/2025		566		(12)			(12)		554		554		
100238517	TALLAHASSEE	FL		09/19/2025		613		(23)			(23)		590		590		
100273125	MANSFIELD	TX		01/15/2026		361		(9)			(9)		352		352		
100147737	BROOKFIELD	CO		04/08/2024		26,540		(4)			(4)		26,536		26,536		
100188597	WOODRIDGE	NY		02/10/2025		545		(26)			(26)		519		519		
100207044	COLORADO SPRINGS	CO		04/24/2025		632		(25)			(25)		607		607		
100219854	COAL CREEK	CO		07/10/2025		630		(23)			(23)		607		607		
100192469	COLUMBUS	OH		02/07/2025		533		(14)			(14)		519		519		
100061844	PASO ROBLES	CA		07/01/2021		1,561		(13)			(13)		1,548		1,548		
100198875	LORIS	SC		01/21/2025		1,414		(43)			(43)		1,371		1,371		
100273232	VERNAL	UT		01/16/2026		460		(4)			(4)		456		456		
100201097	OVIEDO	FL		03/12/2025		677		(20)			(20)		657		657		
100255748	PALM COAST	FL		11/24/2025		484		(19)			(19)		465		465		
100254382	ELL LAY	GA		11/07/2025		704		(18)			(18)		686		686		
100216451	HYATTSVILLE	MD		06/20/2025		579		(27)			(27)		552		552		
100254463	MARYVILLE	TN		11/07/2025		713		(14)			(14)		699		699		
100268255	TUCSON	AZ		12/29/2025		716		(17)			(17)		699		699		
100158026	CEDAR PARK	TX		07/09/2024		744		(6)			(6)		738		738		
100169835	MORROSS	GA		09/30/2024		769		(27)			(27)		742		742		
100273916	NEW EGYPT	NJ		01/26/2026		226		(11)			(11)		215		215		
100266980	MANTOU SPRINGS	CO		12/29/2025		486		(9)			(9)		479		479		
100165504	FORT WORTH	TX		06/29/2024		702		(8)			(8)		694		694		
100228097	CHARLOTTEVILLE	VA		06/07/2025		644		(22)			(22)		622		622		
100255800	MOXINEY	TX		11/24/2025		747		(14)			(14)		733		733		
100261476	EWING	NJ		12/09/2025		748		(15)			(15)		733		733		
100153941	LAND O LAKES	FL		07/15/2024		1,006		(18)			(18)		988		988		
100076322	N LAS VEGAS	NV		01/07/2022		1,537		(31)			(31)		1,506		1,506		
100245210	BEAUFORT	SC		10/06/2025		555		(7)			(7)		548		548		
100164401	MORICE	NY		06/21/2024		651		(9)			(9)		642		642		
100266684	MARSING	ID		12/29/2025		777		(6)			(6)		769		769		
100255824	GERMANTOWN	MO		11/24/2025		786		(17)			(17)		769		769		
100088052	KISSIMEE	FL		10/25/2022		721		(21)			(21)		700		700		
100294789	THE VILLAGES	FL		06/28/2025		1,017		(29)			(29)		988		988		
100079203	SEBASTIAN	FL		02/24/2022		1,272		(26)			(26)		1,246		1,246		
100182572	MARICOPA	AZ		12/12/2024		762		(3)			(3)		759		759		
100152408	PORT RICHEY	FL		05/17/2024		666		(15)			(15)		651		651		
100174543	DUNN	NC		10/31/2024		606		(37)			(37)		569		569		
100165553	BAKERSFIELD	CA		08/29/2024		2,237		(52)			(52)		2,185		2,185		
100065539	WALDORF	MD		07/28/2021		1,429		(51)			(51)		1,378		1,378		
100181169	PALMDALE	CA		12/06/2024		548		(26)			(26)		522		522		
100173292	NASHVILLE	TN		10/30/2024		957		(13)			(13)		944		944		
100131516	APPLE VALLEY	CA		10/06/2023		646		(22)			(22)		624		624		
100216622	WINCHESTER	MA		06/23/2025		1,202		(23)			(23)		1,179		1,179		
100049651	LEESBURG	VA		11/20/2020		731		72			72		803		803		
100219728	DERBY	GBR		07/07/2025		2,953		(84)			(84)		2,869		2,869		
100255440	DUEWIEG	MO		11/24/2025		719		(4)			(4)		715		715		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100246861	SAINT LOUIS	MO		10/17/2025		601	(24)				(24)		577		577		
100162944	LINEN	NI		06/12/2024		659	(17)				(17)		642		642		
100163001	FORT MYERS	FL		06/12/2024		658	(16)				(16)		642		642		
100100241	NEWARK	NJ		03/17/2023		633	72				72		705		705		
100201179	GAINESVILLE	VA		03/12/2025		633		(22)			(22)		611		611		
100200516	MIAMI	FL		03/11/2025		659	(24)				(24)		635		635		
100161387	FOREY	TX		07/25/2024		817		(15)			(15)		802		802		
100173247	HOWARD CITY	MI		10/30/2024		736		(22)			(22)		714		714		
100272840	WOODSTOCK	GA		01/08/2026		460		(13)			(13)		447		447		
100245884	LEVINSVILLE	NC		10/24/2025		677	(8)				(8)		669		669		
100193368	FREEDOLD	NI		02/10/2025		29 291	(203)				(203)		29 088		29 088		
100135181	SEVEN	MO		11/07/2023		2 055	(9)				(9)		2 046		2 046		
100176560	NEW MARKET	TN		11/15/2024		764		(5)			(5)		759		759		
100255063	MELBOURNE	AUS		11/19/2025		701		(15)			(15)		686		686		
100115747	BAKERSFIELD	CA		07/20/2023		878		(12)			(12)		866		866		
100171786	CONCORD	NC		10/17/2024		1 201	(9)				(9)		1 192		1 192		
100267084	NASHVILLE	TN		12/23/2025		711	(8)				(8)		703		703		
100205069	COLUMBIA	SC		04/11/2025		700	(16)				(16)		684		684		
100272347	NORTH CHESTERFIELD	VA		01/08/2026		491	(10)				(10)		481		481		
100272380	BATON ROUGE	LA		01/08/2026		492	(11)				(11)		481		481		
100199315	FRESNO	CA		03/05/2025		609	(23)				(23)		586		586		
100182144	THE VILLAGES	FL		12/12/2024		741	(12)				(12)		729		729		
100186403	WENMOUTH	MA		09/25/2024		738	(20)				(20)		718		718		
100272381	CHATTANOOGA	TN		01/08/2026		501	(8)				(8)		493		493		
100267061	CAPE CORAL	FL		12/23/2025		752	(15)				(15)		737		737		
100156454	MOXEE	WA		07/10/2024		2 038	(60)				(60)		1 978		1 978		
100167598	ANNA	TX		09/19/2024		1 347	(36)				(36)		1 311		1 311		
100152454	GAINESVILLE	VA		05/17/2024		718	(3)				(3)		715		715		
100109016	MOUNT VERNON	NY		05/31/2023		5 575	(75)				(75)		5 500		5 500		
100194426	HARTISBURG	NC		02/14/2025		678	(27)				(27)		651		651		
100079849	FRANKLIN	WI		04/25/2022		1 299	(41)				(41)		1 258		1 258		
100147769	PHILADELPHIA	PA		04/08/2024		675	(15)				(15)		660		660		
100228566	FAVETTEVILLE	NC		06/11/2025		881	(32)				(32)		849		849		
100190115	LANESBOROUGH	MA		01/21/2025		811	(20)				(20)		791		791		
100175190	NEW BRUNSWICK	NJ		11/05/2024		801	(14)				(14)		787		787		
100090656	VENTURA	CA		01/06/2023		1 609	(32)				(32)		1 577		1 577		
100152844	MONKS CORNER	SC		05/17/2024		662	(2)				(2)		660		660		
100049605	MIAMI	FL		11/20/2020		1 057	25				25		1 082		1 082		
100159434	ZEBULON	NC		07/15/2024		739	(13)				(13)		726		726		
100246110	TROUTMAN	NC		10/08/2025		719	(32)				(32)		687		687		
100244945	COLLEGE STATION	TX		09/29/2025		666	(25)				(25)		641		641		
100254191	TULSA	OK		11/06/2025		663	(22)				(22)		641		641		
100254901	WILLIAMSTOWN	NI		11/17/2025		883	(31)				(31)		852		852		
100272064	DUDLEY	MA		01/08/2026		442	(13)				(13)		429		429		
100253550	CONCORD	NC		10/30/2025		659	(17)				(17)		641		641		
100023403	IMPERIAL BEACH	CA		08/16/2018		1 656	(13)				(13)		1 643		1 643		
100185281	ROULETT	TX		01/24/2025		845	(30)				(30)		815		815		
100198257	JACKSONVILLE	FL		02/28/2025		638	(23)				(23)		615		615		
100193864	ACWORTH	GA		02/10/2025		871	(11)				(11)		860		860		
100244834	CLATHE	KS		09/29/2025		862	(24)				(24)		838		838		
100110495	PITTSBURGH	PA		06/30/2023		848							848		848		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10018062	SAN DIEGO	CA		11/26/2024		690	(27)				(27)		663				
10009197	WINSTON	GA		02/22/2023		495	(10)				(10)		485				
10005543	NORTH ANDOVER	MA		03/23/2021		901	(71)				(71)		830				
10014251	WESLEY CHAPEL	FL		02/08/2024		675	(5)				(5)		670				
10023541	ALLENTOYN	PA		08/29/2025		677	(4)				(4)		673				
10024449	CHAPEL HILL	NC		09/29/2025		698	(25)				(25)		673				
10024498	SAN ANTONIO	TX		09/29/2025		686	(13)				(13)		673				
10026841	FRIDLEY	MIN		12/29/2025		1,433	(67)				(67)		1,366				
10021365	LEBANON	OR		05/29/2025		3,834	(55)				(55)		3,779				
100156214	HARTFORD	CT		06/20/2024		631	(14)				(14)		617				
10015005	PROVIDENCE VILLAGE	TX		05/03/2024		756	(10)				(10)		746				
10011962	FRESNO	CA		06/08/2023		709	(10)				(10)		699				
100160116	DALLAS	TX		07/17/2024		2,620	(45)				(45)		2,575				
10017335	LEHI	UT		10/30/2024		789	(13)				(13)		776				
10019477	MIDLAND	TX		02/14/2025		2,146	(71)				(71)		2,075				
100170496	LAS VEGAS	NV		10/09/2024		732	(25)				(25)		707				
10014696	OAK RIDGE	NJ		04/12/2024		780	(4)				(4)		776				
10067659	CHARLOTTE	NC		09/23/2021		1,752	(37)				(37)		1,715				
100235638	CLAVIS	CA		09/04/2025		708	(18)				(18)		690				
100253174	POIPANO BEACH	FL		10/30/2025		711	(21)				(21)		690				
100253882	MAPLES	FL		10/30/2025		713	(23)				(23)		690				
100164632	COLEMAN	FL		06/26/2024		658	(21)				(21)		637				
100230118	ROULETT	TX		08/25/2025		614	(29)				(29)		585				
100079187	NEW CITY	NY		02/24/2022		1,388	(19)				(19)		1,369				
100155057	SPRING HILL	TN		07/19/2024		673	(15)				(15)		658				
100230147	CALIFORNIA CITY	CA		08/25/2025		606	(9)				(9)		599				
100170491	LOS ANGELES	CA		10/09/2024		931	(25)				(25)		906				
100226559	RIMROCK	AZ		07/30/2025		747	(14)				(14)		733				
100254301	LAKEWOOD	CO		11/06/2025		987	(23)				(23)		964				
100142648	GAITHERSBURG	MD		02/08/2024		3,266	(66)				(66)		3,200				
100190135	MUSKOGEE	MI		01/21/2025		663	(18)				(18)		645				
100238777	SAN NT LOUIS	MO		09/23/2025		642	(28)				(28)		614				
100244552	TAMPA	FL		09/29/2025		758	(17)				(17)		741				
100254988	ALBRIGHTSVILLE	PA		11/17/2025		999	(13)				(13)		986				
100168763	KISSIMEE	FL		09/26/2024		550	(22)				(22)		508				
100078556	PHOENIX	AZ		02/10/2022		1,434	(11)				(11)		1,423				
100172551	PHOENIX	AZ		10/23/2024		660	(23)				(23)		637				
100236990	SIERRA VISTA	AZ		09/12/2025		646	(19)				(19)		629				
100236035	HELVICO	NC		09/04/2025		656	(27)				(27)		629				
100165469	TUSCON	AZ		08/29/2024		673	(17)				(17)		656				
100229273	FRONT ROYAL	VA		06/14/2025		573	(27)				(27)		546				
100134062	SANTA CLARITA	CA		10/27/2023		682	(14)				(14)		668				
100066914	KISSIMEE	FL		10/24/2022		797	(25)				(25)		772				
100159783	EDMOND	OK		07/10/2024		708	(22)				(22)		686				
100238609	POCONO LAKE	PA		09/19/2025		879	(22)				(22)		857				
100182540	MOCKNEY	TX		12/12/2024		1,049	(20)				(20)		1,029				
100140100	MARBLE FALLS	TX		07/09/2024		768	(11)				(11)		757				
100192535	WAKE FOREST	NC		02/10/2025		635	(16)				(16)		619				
100054521	BROOKLYN	NY		03/23/2021		591	(63)				(63)		528				
100194427	HARTISBURG	NC		02/14/2025		678	(27)				(27)		651				
100115872	SHOREWOOD	MIN		07/20/2023		850	(8)				(8)		842				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013273	FREDERICKSBURG	VA		11/03/2023		566		(20)			(20)		546		546		
10021160	ENGLEWOOD	CO		05/19/2025		26,237		(324)			(324)		25,713		25,713		
10014875	FAVETTEVILLE	NC		04/12/2024		812		(1)			(1)		811		811		
100147065	PHOENIX	AZ		03/28/2024		437		(23)			(23)		414		414		
100140588	RALEIGH	NC		01/19/2024		743		(9)			(9)		734		734		
100194523	BAKERSFIELD	CA		02/14/2025		608		(20)			(20)		588		588		
100226345	SUN VALLEY	CA		07/30/2025		797		(38)			(38)		759		759		
100100804	STAFFORD	VA		04/28/2023		1,012		(12)			(12)		1,000		1,000		
100159694	GREER	AZ		08/23/2024		685		(10)			(10)		675		675		
100238871	EDGEWATER	MO		09/23/2025		380		(18)			(18)		342		342		
100205743	SEVERANCE	CO		04/14/2025		782		(10)			(10)		772		772		
100238388	FOREST	VA		09/19/2025		666		(21)			(21)		645		645		
100219419	PRINCETON	IN		07/07/2025		692		(25)			(25)		667		667		
100246822	SPRING CITY	TN		10/16/2025		617		(29)			(29)		588		588		
100135688	TAMPA	FL		11/08/2023		425		(13)			(13)		412		412		
100150658	CASTLE HAYNE	NC		05/08/2024		746		(9)			(9)		737		737		
100235918	DANIELSCOTTA	ME		09/04/2025		713		(20)			(20)		693		693		
100245823	COLUMBUS	OH		10/06/2025		713		(20)			(20)		693		693		
100101564	OAK ISLAND	NC		04/26/2023		859		(7)			(7)		852		852		
100186743	OKLAHOMA CITY	OK		12/31/2024		588		(28)			(28)		560		560		
100115294	STRAITFORD	CT		07/17/2023		720		(13)			(13)		707		707		
100173523	LOS BANOS	CA		10/29/2024		773		(15)			(15)		758		758		
100151949	FORT WHITE	FL		06/14/2024		478		(29)			(29)		449		449		
100238650	OCEAN CITY	NJ		09/19/2025		1,024		(33)			(33)		991		991		
100253319	DRIPPING SPRS	TX		10/30/2025		731		(21)			(21)		710		710		
100175051	BETHLEHEM	PA		11/05/2024		237		(5)			(5)		232		232		
100232324	LAWRENCEVILLE	GA		08/13/2025		646		(28)			(28)		618		618		
100235331	DULUTH	GA		09/04/2025		645		(27)			(27)		618		618		
100062625	SUMMERFIELD	FL		07/01/2021		2,466		(5)			(5)		2,461		2,461		
100142702	FORT WORTH	TX		02/08/2024		828		(1)			(1)		827		827		
100238144	SUGARLOAF	CA		09/15/2025		601		(13)			(13)		588		588		
100201824	PITTSBURG	CA		03/18/2025		7,540		(151)			(151)		7,389		7,389		
100226589	TALLAHASSEE	FL		07/30/2025		574		(24)			(24)		550		550		
100245800	LAWRENCEVILLE	GA		10/29/2025		869		(24)			(24)		845		845		
100143656	PHILADELPHIA	PA		02/22/2024		648		(10)			(10)		638		638		
100232383	BAKERSFIELD	CA		06/14/2025		675		(14)			(14)		661		661		
100238046	NORTH CHARLESTON	SC		10/03/2025		647		(14)			(14)		633		633		
100172817	ALLENDALE	PA		12/06/2024		822		(29)			(29)		593		593		
401009521	ROCKY MOUNT	MO		03/28/2025		407		(4)			(4)		403		403		
100244848	FORKED RIVER	NJ		09/29/2025		883		(41)			(41)		842		842		
100201440	MODESTO	CA		03/12/2025		637		(17)			(17)		620		620		
100090162	ENGLEWOOD	CO		01/13/2023		690		(3)			(3)		687		687		
100243294	ASHEVILLE	NC		09/26/2025		2,459		(54)			(54)		2,405		2,405		
100261428	WEST DUNDEE	IL		12/08/2025		702		(22)			(22)		680		680		
100235344	FAVETTEVILLE	NC		09/04/2025		740		(13)			(13)		727		727		
100195147	PALM COAST	FL		02/24/2025		713		(4)			(4)		709		709		
100151002	SUGAR LAND	TX		06/08/2024		917		(5)			(5)		912		912		
100146529	CHARLOTTE	NC		03/26/2024		1,039		(24)			(24)		1,015		1,015		
100238466	PROVIDENCE VILLAGE	TX		09/19/2025		669		(20)			(20)		649		649		
100146895	CHICAGO	IL		03/26/2024		678		(10)			(10)		668		668		
100146898	MOCKMEE	TX		03/26/2024		689		(21)			(21)		668		668		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100146939	MOX INEY	TX		03/26/2024		689		(21)					688		688		
100209772	HENDERSON	WY		05/05/2025		712		(8)					704		704		
100065181	MOX INEY	TX		07/14/2021		1,999		(33)					1,966		1,966		
100228274	EUTAWVILLE	SC		06/11/2025		805		(37)					768		768		
100076273	MELBOURNE	AUS		02/10/2022		1,218		(72)					1,146		1,146		
100229369	CHARLOTTE	NC		06/14/2025		643		(25)					618		618		
100173771	MADISON	WV		10/30/2024		587		(27)					560		560		
100253964	ELIZABETHTOWN	KY		10/30/2025		623		(33)					590		590		
100166987	MORRISVILLE	NC		09/13/2024		723		(20)					703		703		
100024569	MENLO PARK	CA		09/20/2018		1,195		26			26		1,221		1,221		
100152688	CLEARWATER	FL		05/17/2024		660		(1)					659		659		
100133760	NEW ORLEANS	LA		10/23/2023		703		(4)					699		699		
100176642	CHARLOTTE	NC		11/15/2024		626		(29)					597		597		
100192171	CENTREACH	WY		01/31/2025		436		(12)					424		424		
100013048	STOCKTON	CA		05/25/2017		956		153			153		1,109		1,109		
100228466	SANIT LEONARD	MD		06/11/2025		617		(27)			(27)		590		590		
100162572	ORLANDO	FL		06/12/2024		646		(6)			(6)		640		640		
100076270	BLUFFTON	SC		01/07/2022		1,836		(4)			(4)		1,832		1,832		
100119392	CAPE CORAL	FL		07/31/2023		719		(2)			(2)		717		717		
100191783	TAMPA	FL		01/31/2025		662		(25)			(25)		637		637		
100228653	WILLIAMSBURG	VA		06/11/2025		699		(18)			(18)		681		681		
100154639	REGO PARK	WY		07/19/2024		733		(26)			(26)		707		707		
100155847	ACWORTH	GA		06/17/2024		760		(9)			(9)		751		751		
100177526	TAMPA	FL		01/16/2025		818		(30)			(30)		788		788		
100179586	MUPPESBORO	TN		11/21/2024		727		(17)			(17)		710		710		
100046776	JERSEY CITY	NJ		11/20/2020		1,346		(120)			(120)		1,228		1,228		
100257167	FORT PIERCE	FL		11/26/2025		626		(21)			(21)		605		605		
100203967	OWAHA	NE		03/28/2025		672		(6)			(6)		666		666		
100170364	SANIT CHARLES	IL		10/08/2024		671		(23)			(23)		648		648		
100214440	SAN ANTONIO	TX		06/02/2025		625		(13)			(13)		612		612		
100186398	BALTIMORE	MD		12/30/2024		706		(9)			(9)		697		697		
100244702	PRINCETON	IN		09/29/2025		737		(26)			(26)		718		718		
100206319	BEDFORD	MA		04/17/2025		683		(15)			(15)		667		667		
100254684	ALBUQUERQUE	NM		11/12/2025		481		(19)			(19)		466		466		
100228429	DELAND	FL		06/11/2025		611		(14)			(14)		592		592		
100193989	SMITHVILLE	TN		07/09/2024		657		(19)			(19)		643		643		
100186770	FORT LAUDERDALE	FL		12/31/2024		616		(29)			(29)		587		587		
100077977	WINTER HAVEN	FL		07/06/2022		1,195		(96)			(96)		1,099		1,099		
100148045	RALEIGH	NC		04/10/2024		741							741		741		
100193692	NASHVILLE	TN		02/10/2025		616		(32)			(32)		584		584		
100169513	NAPERVILLE	IL		09/30/2024		669		(14)			(14)		655		655		
100235282	PLEASANT GROVE	UT		08/29/2025		628		(19)			(19)		609		609		
100218680	SEVIERVILLE	TN		06/27/2025		667		(14)			(14)		653		653		
100234957	TUSCALOOSA	AL		06/28/2025		670		(17)			(17)		653		653		
100209228	VISALIA	CA		04/29/2025		837		(7)			(7)		830		830		
100151293	CHARLOTTE	NC		05/10/2024		733		(10)			(10)		723		723		
100170545	WESLEY CHAPEL	FL		06/30/2023		712		(1)			(1)		711		711		
100177568	CINCINNATI	KY		07/16/2025		1,112		(10)			(10)		1,102		1,102		
100160331	FORT WASHINGTON	MD		07/19/2024		551		(10)			(10)		541		541		
100255714	HOUSTON	TX		11/24/2025		5,375		(133)			(133)		5,242		5,242		
100172781	MOUNT PLEASANT	SC		12/06/2024		1,743		(61)			(61)		1,682		1,682		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100188717	WARSW	VA		01/09/2025		756		(22)					734		734		
100060079	CHANDLER	AZ		06/25/2021		1,614		(27)					1,587		1,587		
100210588	KATY	TX		05/15/2025		596		(25)					571		571		
100218722	WENTZVILLE	MO		06/21/2025		680		(10)					670		670		
100159281	KUNA	ID		07/15/2024		704		(16)					688		688		
100182643	SEATTLE	WA		12/12/2024		755		(3)					752		752		
100156118	LAS VEGAS	NV		06/18/2024		681		(6)					675		675		
100186955	ANNA	TX		01/07/2025		649		(17)					632		632		
100235333	HARTISBURG	NC		08/29/2025		2,261		(53)					2,208		2,208		
100185563	WATTSVILLE	MO		12/26/2024		692		(1)					691		691		
100206282	HEIET	CA		04/17/2025		666		(25)					641		641		
100150684	VAN ALSTINE	TX		05/06/2024		685		(12)					673		673		
100219287	LAS VEGAS	NV		06/30/2025		698		(21)					677		677		
100219306	BONITA SPRINGS	FL		06/30/2025		706		(15)					691		691		
100228435	SAVANNAH	GA		08/11/2025		748		(17)					731		731		
100155982	CUMING	GA		06/17/2024		1,253		(32)					1,221		1,221		
100244899	BAXTER	TN		09/29/2025		697		(20)					677		677		
100140277	ACIORTH	GA		01/18/2024		578		(20)					558		558		
100226660	PELLEGRINI	TX		07/30/2025		717		(12)					705		705		
100255226	AMES	IA		11/24/2025		750		(20)					730		730		
100199104	LAKELAND	FL		03/03/2025		547		(26)					521		521		
100175996	LANCASTER	CA		11/05/2024		730		(30)					700		700		
100136174	BAKERSFIELD	CA		12/18/2023		1,073		(8)					1,065		1,065		
100162787	PALMETTO	FL		05/22/2024		687		(23)					664		664		
100163301	CAPITOL HEIGHTS	MO		06/13/2024		519		(6)					511		511		
100054109	MINOCLA	NY		03/23/2021		1,246		(120)					1,126		1,126		
100204786	PETERSBURG	AK		04/09/2025		607		(22)					585		585		
100119890	LANCASTER	CA		08/11/2023		771		(8)					763		763		
100109639	LAUREL	MD		06/14/2023		3,586		(22)					3,566		3,566		
100172427	COLORADO SPRINGS	CO		10/23/2024		654		(24)					630		630		
100148997	FULLSPEAR	TX		04/10/2024		734		(12)					722		722		
100253522	MERGED	CA		10/30/2025		1,528		(47)					1,481		1,481		
100177551	PERIA	AZ		01/16/2025		696		(31)					665		665		
100109298	MOXINEY	TX		06/12/2023		886		(3)					883		883		
100221233	LIBERTY	MO		07/21/2025		668		(12)					656		656		
100235986	MURRELLS INLET	SC		09/04/2025		630		(31)					599		599		
100276986	JACKSONVILLE	FL		01/30/2026		252		(16)					236		236		
100173313	MONROE	NY		10/30/2024		687		(15)					672		672		
100272539	GIJIN	MI		01/08/2026		262		(6)					254		254		
100276993	RIO RANCHO	NM		01/30/2026		238		(8)					230		230		
100206789	BARTLETT	IL		04/23/2025		621		(21)					600		600		
100164582	CHARLOTTE	NC		06/21/2024		1,320		(40)					1,280		1,280		
100192235	CHELSEA	MA		01/31/2025		716		(20)					696		696		
100235942	CLATHE	KS		09/04/2025		687		(30)					657		657		
100157571	ALEXANDRIA	VA		07/09/2024		2,966		(33)					2,933		2,933		
100151090	WARRIQUX	NY		05/08/2024		730		(13)					717		717		
100198997	HOUSTON	TX		02/28/2025		590		(24)					566		566		
100167908	READING	MA		09/19/2024		591		(24)					567		567		
100212091	WHITMAN	MA		05/22/2025		682		(8)					674		674		
100170283	NEWPORT NEWS	VA		10/08/2024		606		(25)					581		581		
100177007	FORT MILL	SC		01/16/2025		607		(26)					581		581		

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1		Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148271	FORNEY	TX			04/12/2024		772		(11)					761		761		
100176875	LEWITOWN	NY			11/15/2024		699		(27)					672		672		
100157202	TARON SPRINGS	FL			02/20/2025		583		(25)					558		558		
100245030	COLLEGE STATION	TX			09/29/2025		793		(29)					764		764		
100073553	MIAMI	FL			11/19/2021		1,387		(52)					1,335		1,335		
100261602	DAYTONA BEACH	FL			12/15/2025		405		(16)					387		387		
100191762	KISSIMEE	FL			02/20/2025		34,414		(1,263)					33,151		33,151		
100169142	SUNWEE	GA			09/27/2024		1,379		(32)					1,347		1,347		
100173003	HANFORD	CA			10/25/2024		688							688		688		
100206836	KISSIMEE	FL			04/24/2025		658		(29)					629		629		
100209883	COLUMBUS	OH			04/29/2025		655		(26)					629		629		
100174135	MODESTO	CA			10/31/2024		773		(52)					721		721		
100177132	SNELLVILLE	GA			01/16/2025		671		(29)					642		642		
100182223	NOVI	MI			12/12/2024		650		(14)					636		636		
100152005	EAGAN	MINN			06/14/2024		660		(16)					644		644		
100195980	MAUMELLE	AR			02/24/2025		564		(26)					538		538		
100244906	ROYSE CITY	TX			09/29/2025		732		(11)					721		721		
100157395	LANCASTER	CA			02/20/2025		597		(26)					571		571		
100215527	PHILADELPHIA	PA			06/11/2025		651		(6)					645		645		
100172201	SUGAR LAND	TX			10/17/2024		726		(22)					704		704		
100176710	BUFFORD	GA			11/15/2024		1,702		(43)					1,659		1,659		
100214024	LEWISVILLE	NC			05/29/2025		731		(9)					722		722		
100272536	LAS CRUCES	NM			01/08/2026		816		(16)					800		800		
100166068	STEPHENSVILLE	TX			09/09/2024		650		(16)					634		634		
100138787	TERRELL	TX			12/21/2023		698		(16)					682		682		
4010055289	BUFFALO	NY			08/24/2023		219		(6)					213		213		
100195513	WAKE FOREST	NC			11/13/2023		682							682		682		
100245523	EAST PROVIDENCE	RI			10/06/2025		719		(6)					713		713		
100182198	GARFIELD	NJ			12/12/2024		708		(7)					701		701		
100149690	RALEIGH	NC			04/26/2024		728		(11)					717		717		
100211982	SUGAR HILL	GA			05/22/2025		654		(10)					644		644		
100221361	SUMNERVILLE	SC			07/22/2025		582		(20)					562		562		
100195365	CAMDENSIS	PA			02/24/2025		8,204		(187)					8,017		8,017		
100205883	BAKERSFIELD	CA			04/14/2025		3,960		(11)					3,949		3,949		
100200483	VISALIA	CA			03/10/2025		593		(28)					565		565		
100244980	KELLER	TX			09/29/2025		1,165		(58)					1,107		1,107		
100227182	RICHARDSON	TX			07/30/2025		656		(25)					631		631		
100189623	CATONSVILLE	MD			09/30/2024		2,018		(54)					1,964		1,964		
100202732	NEWARK	NJ			03/24/2025		638		(20)					618		618		
100140538	CORINTH	TX			01/19/2024		743		(12)					731		731		
100170168	FREDERICKSBURG	VA			10/08/2024		1,171		(15)					1,156		1,156		
100156501	STATESVILLE	NC			06/24/2024		681		(11)					670		670		
100216542	GEORGETOWN	TX			06/23/2025		610		(19)					591		591		
100169853	DAVENPORT	FL			09/30/2024		837		(30)					807		807		
100078972	FALL RIVER	MA			02/24/2022		1,356		(18)					1,338		1,338		
100189836	JACKSONVILLE	FL			02/20/2025		590		(11)					579		579		
100133818	EUREKA	CA			10/20/2023		456		(11)					445		445		
100213322	CHANDLER	AZ			05/29/2025		932		(11)					921		921		
100227016	NEWMAN	GA			07/30/2025		636		(20)					616		616		
100196600	MAPLE GROVE	MINN			07/10/2024		412		(11)					401		401		
100227134	VIRGINIA BEACH	VA			07/30/2025		627		(26)					601		601		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100158755	RIGBY	ID		07/10/2024		616	(16)				(16)		600	600			
100147262	MIDDLETOWN	NJ		03/28/2024		546	(13)				(13)		533	533			
100202848	NORFOLK	MA		03/24/2025		413	(17)				(17)		396	396			
100194434	CENTRAL CITY	CO		02/14/2025		608	(18)				(18)		590	590			
100261275	FAIRFIELD	CA		12/05/2025		551	(3)				(3)		548	548			
100205945	INNSBROOK	MO		04/29/2025		725	(16)				(16)		709	709			
100086663	MANCHESTER	CT		10/24/2022		719	(23)				(23)		696	696			
100141229	HOUSTON	TX		01/30/2024		635	(13)				(13)		622	622			
100202728	BAKERSFIELD	CA		03/24/2025		688	(19)				(19)		649	649			
100204004	NEW ORLEANS	LA		03/28/2025		651	(2)				(2)		649	649			
100108094	TAMPA	FL		05/24/2023		821					(11)		810	810			
100129542	OVIEDO	FL		09/29/2023		790	(13)				(13)		777	777			
100244877	ACWORTH	GA		09/29/2025		2,199	(59)				(59)		2,140	2,140			
100192571	FREDERICK	MD		02/10/2025		7,928	(56)				(56)		7,872	7,872			
100127507	ST SIMONS ISLAND	GA		09/08/2023		703	(12)				(12)		691	691			
100149433	DURHAM	NC		04/24/2024		752	(14)				(14)		738	738			
100147948	VAN ALSTINE	TX		04/08/2024		750	(11)				(11)		739	739			
100145932	LINWOOD	WA		09/27/2017		1,283	(19)				(19)		1,264	1,264			
100135560	CORPUS CHRISTI	TX		11/13/2023		1,038	(2)				(2)		1,036	1,036			
100244886	VOLO	IL		09/29/2025		1,775	(15)				(15)		1,760	1,760			
100201172	TUCSON	AZ		03/12/2025		634	(27)				(27)		607	607			
100160974	EDMOND	OK		07/24/2024		624	(11)				(11)		613	613			
100194284	GOLDEN VALLEY	MN		02/14/2025		559	(19)				(19)		540	540			
100209237	SHELBYVILLE	KY		04/29/2025		738	(12)				(12)		726	726			
100188489	GALVESTON	TX		07/08/2025		1,057	(12)				(12)		1,045	1,045			
100205827	WINSTON SALEM	NC		04/15/2025		884	(20)				(20)		864	864			
100205949	DAYTONA BEACH	FL		04/15/2025		881	(17)				(17)		864	864			
100200254	AVE MARIA	FL		03/07/2025		641	(28)				(28)		613	613			
100143068	MIDLOTHIAN	VA		02/14/2024		519	(17)				(17)		502	502			
100176214	WILMINGTON	DE		12/20/2024		566	(34)				(34)		532	532			
100186533	SKOWHEGAN	NE		12/30/2024		652	(17)				(17)		635	635			
100197573	ORO VALLEY	AZ		02/26/2025		641	(26)				(26)		615	615			
100151242	MAPERVILLE	IL		05/10/2024		735	(14)				(14)		721	721			
100200652	BONITA SPRINGS	FL		03/11/2025		675	(18)				(18)		657	657			
100204120	NORWOOD	MA		03/28/2025		886	(6)				(6)		880	880			
100201938	SAN TAN VALLEY	AZ		03/18/2025		811	(29)				(29)		582	582			
100188576	TINLEY PARK	IL		02/10/2025		610	(28)				(28)		582	582			
100175153	HAINES CITY	FL		11/05/2024		867	(29)				(29)		838	838			
100141734	WOODSTOCK	GA		01/30/2024		539	(25)				(25)		514	514			
100244624	CROWN POINT	IN		09/29/2025		1,808	(54)				(54)		1,754	1,754			
100204556	LUDLOW	VT		04/04/2025		917	(24)				(24)		893	893			
100148726	KATY	TX		04/17/2024		750	(9)				(9)		741	741			
100155897	MAPLE GROVE	WI		07/10/2024		620	(17)				(17)		603	603			
100147445	ALPHA	NJ		04/03/2024		592	(26)				(26)		556	556			
100254187	VALEIN	WI		11/06/2025		619	(27)				(27)		592	592			
100186917	WENDELL	NC		01/07/2025		1,096	(2)				(2)		1,094	1,094			
100166050	PHENIX	AZ		09/06/2024		335	(7)				(7)		328	328			
100165778	SPRING	TX		08/29/2024		716	(20)				(20)		696	696			
100167632	ANNA	TX		09/19/2024		6,206	(206)				(206)		6,000	6,000			
100199863	TAMPA	FL		03/05/2025		681	(26)				(26)		655	655			
100218709	DELAWARE	WI		06/27/2025		923	(9)				(9)		914	914			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100137543	DENVER	CO		12/08/2023		639	(13)				(13)		626				
100201091	QUAKERTOWN	PA		03/12/2025		669	(17)				(17)		652				
100115823	BENTONVILLE	AR		07/20/2023		1,494	(25)				(25)		1,469				
100202257	OKLAHURST	IL		04/17/2025		432	(12)				(12)		420				
100268334	WENTZVILLE	MO		12/29/2025		727	(15)				(15)		712				
100215499	CONVERS	GA		06/12/2025		687	(20)				(20)		667				
100228465	BAKERSFIELD	CA		06/11/2025		16,715	(671)				(671)		16,044				
100192394	PHOENIX	AZ		02/10/2025		628	(17)				(17)		611				
100157168	KISSIMEE	FL		02/20/2025		644	(2)				(2)		642				
100144631	FAIRBURYVILLE	TX		03/13/2024		553	(6)				(6)		547				
100141512	BAKERSFIELD	CA		01/30/2024		539	(26)				(26)		513				
100247396	PERRIS	CA		10/29/2025		910	(42)				(42)		868				
100247066	WEST GROVE	PA		09/29/2025		737	(17)				(17)		720				
100203210	CLATHE	KS		03/27/2025		696	(23)				(23)		673				
100170913	MORROSS	GA		10/11/2024		151	(128)				(128)		23				
100211423	BEAVERTON	OR		05/16/2025		672	(29)				(29)		643				
100215770	LUBBOCK	TX		06/12/2025		658	(15)				(15)		643				
100191778	MIAMI	FL		01/31/2025		680	(25)				(25)		655				
100175902	OAKWOOD	GA		11/14/2024		692	(10)				(10)		682				
100149611	LEANDER	TX		04/26/2024		2,514	(20)				(20)		2,494				
100202018	PITTSBURGH	PA		03/18/2025		635	(9)				(9)		626				
100254281	CARLSBAD	CA		11/06/2025		7,195	(260)				(260)		6,935				
100168156	DESERT HOT SPRINGS	CA		09/20/2024		695	(22)				(22)		673				
100080950	ROYSE CITY	TX		03/17/2022		1,199	(64)				(64)		1,135				
100137463	FORT WYERS	FL		01/11/2024		658	(18)				(18)		640				
100149881	HOLIDAY	FL		04/29/2024		429	(21)				(21)		408				
100132118	DAVENPORT	FL		10/13/2023		483	(3)				(3)		480				
100218623	PHILADELPHIA	PA		06/27/2025		1,571	(19)				(19)		1,552				
100076117	NORTH LAS VEGAS	NV		01/07/2022		1,567	(18)				(18)		1,549				
100143259	DENVER	CO		02/16/2024		678	(12)				(12)		666				
100199251	CASPER	WY		03/05/2025		662	(21)				(21)		641				
100057811	WINCHESTER	MA		06/30/2021		1,639	(40)				(40)		1,599				
100266530	LAS CRUCES	NM		12/29/2025		211	(8)				(8)		203				
100049891	BONEY LAKE	WA		11/20/2020		868	48				48		916				
100209332	VISALIA	CA		04/29/2025		892	(26)				(26)		868				
100253516	VANDOVER	WA		10/30/2025		684	(26)				(26)		658				
100169117	BELMONT	CA		09/27/2024		613	(20)				(20)		593				
100109745	AUSTIN	TX		06/16/2023		678	(15)				(15)		663				
100211737	CHESAPEAKE BEACH	MD		05/19/2025		1,838	(54)				(54)		1,784				
100277238	SPRINGFIELD	VA		02/10/2026		222	(4)				(4)		218				
100254287	PLAINFIELD	NJ		11/06/2025		1,008	(28)				(28)		980				
100095974	CONROE	TX		04/06/2025		628	(31)				(31)		597				
100079403	PHOENIX	AZ		03/17/2022		1,339	(11)				(11)		1,328				
100273696	CAMANO ISLAND	WA		07/26/2026		240	(5)				(5)		235				
100266583	SUN CITY WEST	AZ		12/29/2025		246	(5)				(5)		241				
100190257	CHICAGO	IL		01/22/2025		667	(13)				(13)		654				
100186164	CINCINNATI	OH		02/10/2025		657	(1)				(1)		656				
100273230	EAST HARTFORD	CT		01/16/2026		5,398	(128)				(128)		5,270				
100198300	DOUGLASVILLE	GA		02/28/2025		839	(22)				(22)		817				
100181475	CENTRAL POINT	OR		07/09/2025		645	(30)				(30)		615				
100190736	LEHIGH ACRES	FL		01/27/2025		636	(21)				(21)		615				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10201809	MANALAPAN	NJ		03/18/2025		629		(14)			(14)		615				
10277480	BULLHEAD CITY	AZ		02/13/2026		285		(10)			(10)		275				
10004869	SEATTLE	WA		11/20/2020		2,504		(78)			(78)		2,426				
10016137	ROYSE CITY	TX		07/29/2024		663		(16)			(16)		647				
100219271	HAMMONT	NJ		06/30/2025		1,337		(40)			(40)		1,297				
100141028	POINCIAN BEACH	FL		02/20/2024		646		(16)			(16)		630				
100151577	MILFORD	IL		05/10/2024		739		(10)			(10)		729				
100203573	MISSOURI CITY	TX		03/26/2025		683		(11)			(11)		672				
100172731	CAPTOL HEIGHTS	MD		11/21/2024		616		(26)			(26)		590				
100186192	PORT SAINT LUCIE	FL		12/27/2024		1,199		(18)			(18)		1,181				
100245568	AURORA	CO		10/06/2025		3,904		(118)			(118)		3,786				
100186055	RICHMOND	TX		09/20/2024		1,974		(22)			(22)		1,952				
100076494	ST CLOUD	IN		12/21/2021		1,474		(45)			(45)		1,429				
100226558	UNION	NJ		07/30/2025		651		(21)			(21)		630				
100159437	CLONIS	CA		07/15/2024		946		(89)			(89)		857				
100165811	BAKERSFIELD	CA		08/29/2024		508		(47)			(47)		461				
100238471	KATY	TX		09/19/2025		1,485		(39)			(39)		1,446				
100188758	LAGUNA WOODS	CA		09/28/2024		665		(6)			(6)		659				
100115677	FOUNTAIN	CO		07/20/2023		707		(8)			(8)		699				
100025539	LOVELAND	CO		04/14/2022		2,197		(16)			(16)		2,181				
100144341	DALE	TX		03/07/2024		1,481		(41)			(41)		1,440				
100120536	HOUSTON	TX		06/18/2023		736		(14)			(14)		722				
100190176	MERGED	CA		01/21/2025		701		(12)			(12)		689				
100202940	CALHOUN	GA		03/24/2025		628		(26)			(26)		602				
100164845	HOUSTON	TX		06/26/2024		653		(21)			(21)		632				
100164572	NOKOMIS	FL		08/21/2024		3,858		(66)			(66)		3,792				
100156600	DURHAM	NC		06/24/2024		741		(3)			(3)		738				
100079551	WINTER GARDEN	FL		04/08/2022		411		(18)			(18)		393				
100175261	CROSS ROADS	TX		11/05/2024		804		(10)			(10)		794				
100188497	WAIKATOSA	HI		07/08/2025		698		(17)			(17)		681				
100253269	AURORA	CO		10/30/2025		743		(18)			(18)		725				
100273385	PALMDALE	CA		01/21/2026		447		(9)			(9)		438				
100186957	FORT MILL	SC		01/07/2025		692		(3)			(3)		689				
100173947	SOUTHAMPTON TOWNSHIP	NJ		10/31/2024		734		(15)			(15)		719				
100218133	MOUNT DORA	FL		07/22/2025		650		(20)			(20)		630				
100230072	CYPRESS	TX		08/26/2025		645		(15)			(15)		630				
100243380	STOCKTON	CA		09/28/2025		654		(24)			(24)		630				
100115143	ANDOVER	MA		07/17/2023		705		(23)			(23)		682				
100272531	BORRERO SPRINGS	CA		01/08/2026		239		(6)			(6)		231				
100155082	OCEANSIDE	CA		07/19/2024		682		(8)			(8)		684				
100109823	GLASSBORO	NJ		06/22/2023		682		(16)			(16)		666				
100144226	DAHLONEGA	GA		03/07/2024		1,192		(11)			(11)		1,181				
100110163	WILLINGTON	DE		06/30/2023		996		(3)			(3)		993				
100268996	OSHEGO	IL		12/29/2025		482		(11)			(11)		471				
100186431	SNEADS FERRY	NC		12/30/2024		674		(14)			(14)		660				
100254104	MODESTO	CA		12/12/2025		486		(3)			(3)		483				
100149301	WASHINGTON	DC		04/24/2024		667		(16)			(16)		651				
100130280	SWIRNA	GA		09/28/2023		440		(13)			(13)		427				
100194539	ENGLEWOOD	CO		02/14/2025		654		(27)			(27)		627				
100156760	ROCKINGHAM	VA		07/10/2024		601		(18)			(18)		583				
100143067	TUSCALOOSA	AL		02/14/2024		436		(13)			(13)		423				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100236069	CONROE	TX		09/05/2025		391	(10)	(10)			(10)		381	(10)			
100236080	CONROE	TX		09/05/2025		391		(10)			(10)		381				
100162294	BOYTON BEACH	FL		09/06/2024		453	(25)	(25)			(25)		428	(25)			
100129713	GRAND RAPIDS	MI		09/29/2023		914		(10)			(10)		904	(10)			
100193298	LOUISVILLE	KY		02/10/2025		859		(22)			(22)		837				
100076254	PITTSFIELD	MA		01/07/2022		2,203	(35)	(35)			(35)		2,168				
100193419	TAMPA	FL		02/10/2025		678		(6)			(6)		672				
100203027	CLAYTON	CA		03/27/2025		740		(19)			(19)		721				
100228580	BIXBY	OK		06/11/2025		7,748		(238)			(238)		7,510				
100167548	SUMMERVILLE	SC		10/31/2024		668	(34)	668			(34)		634	(34)			
100186831	LITTLE SUMMIT	WI		01/08/2025		429		(5)			(5)		424				
100186405	AUBURN	MA		09/25/2024		844		(8)			(8)		836				
100209278	DELAWARE	OH		04/29/2025		706		(16)			(16)		690				
100194471	LAS VEGAS	NV		02/14/2025		657		(30)			(30)		627				
100254683	MAHAH	NJ		11/12/2025		612		(29)			(29)		583				
100247153	STATESVILLE	NC		11/14/2025		612		(29)			(29)		583				
100186255	LAPER	MI		12/27/2024		229		(5)			(5)		224				
100138867	AUBURNDALE	FL		11/27/2023		634		(4)			(4)		630				
100070475	CHICAGO CITY	IN		09/23/2021		1,942		(44)			(44)		1,898				
100245720	CARY	NC		10/06/2025		1,104		(41)			(41)		1,063				
100227103	FLUJAY VARINA	NC		07/30/2025		739		(16)			(16)		723				
100212343	MIAMI/SEBORG	OH		07/21/2025		712		(6)			(6)		706				
100227014	NEWMAN	GA		07/30/2025		633		(19)			(19)		614				
100071528	LAKEWOOD	CO		10/14/2021		1,585		(40)			(40)		1,545				
100182098	PRINCETON	IN		12/12/2024		2,264		(10)			(10)		2,254				
100190041	THE VILLAGES	FL		01/21/2025		427		(16)			(16)		411				
100150606	PROVIDENCE VILLAGE	TX		05/03/2024		738		(14)			(14)		724				
100156547	HOOVER	AL		06/24/2024		1,313		(27)			(27)		1,286				
100071695	FEND	NV		10/14/2021		1,517		(53)			(53)		1,464				
100261739	TUCSON	AZ		12/12/2025		587		(146)			(146)		441				
100209172	HOMESTEAD	FL		04/30/2025		584		(20)			(20)		564				
100215319	COLUMBIA	SC		06/12/2025		630		(13)			(13)		617				
100102426	GULF SHORES	AL		06/07/2023		853		(13)			(13)		840				
100179994	DUCK CREEK VILLAGE	UT		11/25/2024		754		(1)			(1)		753				
100259413	LAS VEGAS	NV		10/30/2025		696		(21)			(21)		675				
100099681	SALINAS	CA		04/06/2023		508		(25)			(25)		483				
100099790	LANTANA	TX		02/28/2023		845		98			98		943				
100166397	MANDEVILLE	LA		09/25/2024		589		(19)			(19)		570				
100176936	OTTUMWA	IA		11/15/2024		644		(21)			(21)		623				
100199666	WINTER PARK	FL		01/21/2025		719		(10)			(10)		709				
100177556	ELLINGTON	CT		01/16/2025		826		(1)			(1)		825				
100174238	JOSHUA TREE	CA		10/31/2024		725		(16)			(16)		709				
100156536	KENNESAW	GA		06/24/2024		714		(5)			(5)		709				
100073942	CLOVIS	CA		02/24/2022		1,448		(2)			(2)		1,446				
100199683	STATESVILLE	NC		03/05/2025		1,270		(48)			(48)		1,222				
100147713	BRADENTON	FL		04/05/2024		686		(31)			(31)		655				
100147787	OKLAHA	NE		04/08/2024		688		(13)			(13)		655				
100148208	HILLSBOROUGH	CA		04/12/2024		668		(13)			(13)		655				
100108982	MIAMI	FL		05/31/2023		701		(28)			(28)		673				
100133988	LAS VEGAS	NV		11/29/2023		2,330		(3)			(3)		2,327				
100142920	SAN ANTONIO	TX		02/09/2024		561		(2)			(2)		559				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100150974	MONT CLARE	PA		05/08/2024		690		(8)			(8)		692		692		
100133207	ARLINGTON	VA		11/29/2023		585		(13)			(13)		572		572		
100186566	COLUMBUS	OH		12/30/2024		868		(8)			(8)		860		860		
100235105	ARLINGTON	VA		06/28/2025		681		(15)			(15)		666		666		
100229867	CLARKSVILLE	TN		08/18/2025		684		(19)			(19)		665		665		
100204476	ALLENTOWN	PA		04/04/2025		1,633		(31)			(31)		1,602		1,602		
100204477	ALLENTOWN	PA		04/04/2025		1,633		(31)			(31)		1,602		1,602		
100172469	CLEVELAND	OH		10/23/2024		662		(24)			(24)		638		638		
100194662	MIAMI	FL		03/28/2025		1,332							1,332		1,332		
100267319	PROSSER	GA		12/24/2025		806		(31)			(31)		775		775		
100218614	PHILADELPHIA	PA		06/27/2025		1,425		(14)			(14)		1,411		1,411		
100216648	FORT WORTH	TX		06/23/2025		683		(2)			(2)		681		681		
100192432	HAINES CITY	FL		02/07/2025		708		(14)			(14)		694		694		
10005597	SEGUIN	TX		07/28/2021		1,535		(36)			(36)		1,499		1,499		
100071554	SEGUIN	TX		10/14/2021		1,545		(46)			(46)		1,499		1,499		
100174154	JIMMICKALEE	FL		10/31/2024		582		(35)			(35)		547		547		
100164310	BUFFORD	GA		08/21/2024		1,914		(31)			(31)		1,883		1,883		
100244864	HERNICO	NC		09/29/2025		844		(28)			(28)		816		816		
100161147	WILMINGTON	DE		07/24/2024		597		(19)			(19)		578		578		
100168404	XENIA	OH		09/25/2024		838		(3)			(3)		835		835		
100176587	EAGLE LAKE	FL		11/15/2024		2,360		(130)			(130)		2,230		2,230		
100158074	FORT WORTH	TX		07/09/2024		627		(3)			(3)		624		624		
100020088	MONTEREY	CA		07/27/2018		1,591		(25)			(25)		1,566		1,566		
100198490	MOTT INGHAM	MI		02/28/2025		400		(12)			(12)		388		388		
100163974	ALLENTOWN	PA		10/04/2024		668		(15)			(15)		653		653		
100171231	ARLINGTON	VA		10/16/2024		685		(32)			(32)		653		653		
100175621	MARQUETTE	MI		11/21/2024		669		(16)			(16)		653		653		
100214343	GREENVILLE	SC		06/02/2025		776		(21)			(21)		755		755		
100202980	BROWNS MILLS	GA		03/19/2025		606		(23)			(23)		583		583		
100246020	DAVENPORT	FL		10/07/2025		661		(14)			(14)		647		647		
100206255	PATERSON	NJ		04/17/2025		756		(14)			(14)		742		742		
100179670	WASHINGTON COURT HOUSE	OH		11/21/2024		708		(12)			(12)		696		696		
100167536	SUMMERVILLE	SC		10/31/2024		716		(20)			(20)		696		696		
10015835	DAVENPORT	FL		07/20/2023		802		(3)			(3)		799		799		
100164546	NEWARK	NJ		08/21/2024		601		(12)			(12)		589		589		
100164627	FOREY	TX		08/21/2024		607		(18)			(18)		589		589		
100129665	LEANDER	TX		09/29/2023		774		(3)			(3)		771		771		
100140056	KILMARNOCK	VA		01/18/2024		612		(3)			(3)		609		609		
100128212	ARGYLE	TX		09/18/2023		699		(11)			(11)		688		688		
100246593	PLANTATION	FL		10/15/2025		686		(17)			(17)		679		679		
100254781	SAN ANTONIO	TX		11/14/2025		695		(16)			(16)		679		679		
100254077	PEACHTREE CITY	GA		11/06/2025		700		(21)			(21)		679		679		
100247588	BAKERSFIELD	CA		10/24/2025		459		(5)			(5)		454		454		
100109587	LA FAYETTE	GA		06/14/2023		712		(41)			(41)		671		671		
100180364	BROOKSHIRE	TX		11/25/2024		800							800		800		
100254401	WELLS	ME		11/07/2025		710		(27)			(27)		683		683		
100045788	SHERIDAN	WY		11/25/2020		925		(93)			(93)		832		832		
100172550	TULSA	OK		10/23/2024		691		(23)			(23)		668		668		
100140406	ALBUQUERQUE	FL		01/18/2024		699		(15)			(15)		684		684		
100167550	SUMMERVILLE	SC		10/31/2024		732		(19)			(19)		713		713		
100173014	MADISONVILLE	LA		10/25/2024		726		(13)			(13)		713		713		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004569	LONG BEACH	CA		11/25/2020		1,596		(72)			(72)		1,524	1,524			
100235364	ENFIELD	CT		08/29/2025		588		(13)			(13)		575	575			
100219264	AMHERST	NY		06/30/2025		1,328		(39)			(39)		1,289	1,289			
100176204	NEWINGTON	CT		12/20/2024		591		(21)			(21)		570	570			
100265472	MIAMI	FL		12/19/2025		731		(5)			(5)		726	726			
100142986	PHILADELPHIA	PA		02/12/2024		864		(20)			(20)		844	844			
100256884	LAKE ALFRED	FL		11/26/2025		613		(23)			(23)		590	590			
100171427	KANSAS CITY	MO		10/16/2024		667		(25)			(25)		642	642			
100171824	WESTON	FL		10/17/2024		2,565		(65)			(65)		2,500	2,500			
100267190	CHESAPEAKE	VA		12/23/2025		726		(18)			(18)		708	708			
100220788	SHIRLEY	NY		07/18/2025		2,789		(67)			(67)		2,722	2,722			
100194292	MURPHY	TX		02/14/2025		679		(28)			(28)		651	651			
100253573	MAINTHO CAVE	KY		10/30/2025		109,328		(4,148)			(4,148)		105,180	105,180			
100048300	ANTIOCH	CA		11/20/2020		2,244		(67)			(67)		2,177	2,177			
100193671	FRESNO	CA		07/09/2024		684		(16)			(16)		668	668			
100210636	NEWTON	MA		05/15/2025		646		(20)			(20)		626	626			
100253206	CHATTANOOGA	TN		10/30/2025		666		(23)			(23)		643	643			
100049439	SHELTON	WA		11/20/2020		1,344		(53)			(53)		1,291	1,291			
100132244	ANNA	TX		10/13/2023		3,195		(20)			(20)		3,175	3,175			
100220372	CONROE	TX		07/14/2025		518		(12)			(12)		506	506			
100161125	LEXINGTON	KY		07/24/2024		666		(15)			(15)		651	651			
100166821	ZEPHYRHILLS	FL		09/26/2024		683		(26)			(26)		657	657			
100060323	ARIEL	WA		06/25/2021		1,055		(36)			(36)		1,019	1,019			
100055565	DORCHESTER	MA		03/23/2021		2,107		(91)			(91)		2,016	2,016			
100151098	CHARLOTTE	NC		05/08/2024		619		(14)			(14)		605	605			
100100647	BAKERSFIELD	CA		04/28/2023		781		(27)			(27)		754	754			
100253305	MORRIS	OH		10/30/2025		677		(21)			(21)		656	656			
100273012	STANLEY	ID		01/15/2026		1,612		(64)			(64)		1,548	1,548			
100142989	MONROE	NY		02/16/2024		734		(15)			(15)		719	719			
100169798	CASA GRANDE	AZ		09/30/2024		681		(20)			(20)		661	661			
100204824	SACRAMENTO	CA		04/09/2025		339		(6)			(6)		333	333			
100228225	PERIS	CA		06/11/2025		578		(27)			(27)		551	551			
100206173	SILVER CITY	NM		04/16/2025		655		(14)			(14)		641	641			
100167163	BANNING	CA		09/13/2024		119		(4)			(4)		115	115			
100235363	HESPERIA	CA		08/29/2025		862		(15)			(15)		867	867			
100246369	ALBRIGHTSVILLE	PA		10/10/2025		993		(28)			(28)		965	965			
100236542	GREENSBORO	NC		09/19/2025		584		(19)			(19)		565	565			
100025568	BALDWIN PARK	CA		08/20/2018		996		97			97		1,033	1,033			
100119550	ST SIMONS ISLAND	GA		06/11/2023		773		(3)			(3)		770	770			
100166922	JEFFERSONVILLE	IN		09/13/2024		656		(21)			(21)		635	635			
100195312	BUFFALO GROVE	IL		07/15/2024		1,456		(46)			(46)		1,410	1,410			
100220721	FREDERICK	MD		07/18/2025		602		(23)			(23)		579	579			
100236081	EDENTON	NC		09/05/2025		851		(16)			(16)		835	835			
100167060	WISLEY CHAPEL	FL		09/19/2024		990		(2)			(2)		988	988			
100186417	KISSIMEE	FL		12/30/2024		909		(15)			(15)		894	894			
100158798	GARFIELD	NJ		07/10/2024		600		(18)			(18)		582	582			
100202711	FORT MYERS	FL		03/24/2025		691		(16)			(16)		673	673			
100235328	HAMILTON	NJ		09/04/2025		621		(27)			(27)		594	594			
100238966	TOB HANNA	PA		09/23/2025		612		(18)			(18)		594	594			
100229300	MURCHISON	TX		06/14/2025		622		(26)			(26)		594	594			
100078745	FORT LAUDERDALE	FL		02/25/2022		1,346		(83)			(83)		1,263	1,263			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100229889	SAN MARCOS	TX		06/18/2025		820		(25)			(25)		595				
100272416	EASTMAN	WI		01/08/2026		823		(17)			(17)		806				
100168065	CONCORD	NC		09/20/2024		750		(4)			(4)		746				
100253742	TEIPLE	GA		10/30/2025		736		(19)			(19)		717				
100253745	TEIPLE	GA		10/30/2025		735		(18)			(18)		717				
100254247	NORTH PORT	FL		11/06/2025		998		(33)			(33)		965				
100067666	HOUSTON	TX		09/23/2021		1,995		(29)			(29)		1,566				
100209774	CHICAGO	IL		05/05/2025		420		(9)			(9)		411				
100115965	LILBURN	GA		07/20/2023		793		(11)			(11)		782				
100229845	GREEN LAKE	PA		06/18/2025		631		(23)			(23)		608				
100244860	COLUMBUS	OH		09/29/2025		635		(27)			(27)		608				
100230103	TAVARES	FL		06/26/2025		424		(17)			(17)		407				
100270709	BOWTON BEACH	FL		07/30/2025		1,058		(36)			(36)		1,022				
100190945	SHERMAN	TX		01/28/2025		611		(17)			(17)		594				
100169789	LOGANVILLE	GA		09/30/2024		675		(25)			(25)		650				
100156292	PANAMA CITY	FL		07/25/2024		661		(41)			(41)		620				
100165390	POTTSTOWN	PA		06/15/2024		657		(37)			(37)		620				
100133662	OTTAWA	OH		10/23/2023		694		(1)			(1)		693				
100175572	LOUISVILLE	KY		11/05/2024		702		(14)			(14)		688				
100205636	CENTRAL	SC		04/14/2025		4,003		(92)			(92)		3,911				
100198879	VICTORIA	NY		12/21/2023		645		(13)			(13)		632				
100206635	CLEARWATER	FL		04/24/2025		694		(5)			(5)		689				
100120231	NORTH HANTINGDON	PA		06/18/2023		693		(15)			(15)		678				
100148621	CLOWIS	CA		05/15/2024		413		(15)			(15)		398				
100155121	SAN ANTONIO	TX		07/19/2024		674		(22)			(22)		652				
100172309	MARYVILLE	TN		10/21/2024		711		(19)			(19)		692				
100149657	NORTH CHARLESTON	SC		06/07/2024		994		(22)			(22)		972				
100228555	LACKAWAEN	PA		06/11/2025		492		(2)			(2)		490				
100228133	ROUND ROCK	TX		06/07/2025		391		(13)			(13)		378				
100268606	SARASOTA	FL		12/29/2025		249		(3)			(3)		246				
100100945	HAGERSTOWN	MD		04/28/2023		812		(20)			(20)		792				
100060235	SANTA FE	NM		06/25/2021		1,533		(49)			(49)		1,484				
100062336	CALVERT CITY	KY		07/01/2021		1,795		(25)			(25)		1,770				
100201410	MOONSLUGH	GA		03/12/2025		1,726		(46)			(46)		1,680				
100142148	SUMTER	SC		02/29/2024		1,001		(20)			(20)		981				
100120458	CHAPEL HILL	NC		06/18/2023		538		(14)			(14)		524				
100221050	NEWINGTON	CT		07/18/2025		405		(15)			(15)		390				
100163104	SPRINGFIELD	VA		06/13/2024		656		(17)			(17)		639				
100203196	LOWELL	MA		03/27/2025		717		(19)			(19)		698				
100155124	VERO BEACH	FL		07/19/2024		657		(15)			(15)		642				
100053574	MIAMI	FL		03/23/2021		675		(74)			(74)		601				
100143584	KANSAS CITY	MO		02/21/2024		632		(16)			(16)		616				
100181198	CHARLOTTE	NC		12/06/2024		697		(2)			(2)		695				
100175944	LAVON	TX		11/14/2024		757		(11)			(11)		750				
100195169	RANDALLSTOWN	MD		12/15/2023		483		(1)			(1)		472				
100176966	PHILADELPHIA	PA		12/20/2024		387		(9)			(9)		378				
100109770	RANCHO MISSION VIEJO	CA		06/04/2023		1,324		(27)			(27)		1,297				
100212988	BENSALEM	PA		05/29/2025		554		(23)			(23)		531				
100253129	LAGRANGE	GA		10/30/2025		725		(21)			(21)		704				
100220378	BULLHEAD CITY	AZ		07/18/2025		630		(18)			(18)		612				
100162762	LAS VEGAS	NV		06/12/2024		666		(16)			(16)		650				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100162377	CHESAPEAKE	VA		06/12/2024		667	(17)				(17)		650	650			
100160366	GRAND PRAIRIE	TX		07/19/2024		756	(60)				(60)		696	696			
100065193	COLLEGE PLACE	WA		07/14/2021		1,618	(30)				(30)		1,588	1,588			
100171521	HENDERSON	NV		10/16/2024		743	(22)				(22)		721	721			
100169668	PISCATAWAY	NJ		09/30/2024		1,042	(30)				(30)		1,012	1,012			
100195414	HAIRPORT	MI		02/24/2025		590	(11)				(11)		579	579			
100236005	ROYSE CITY	TX		09/04/2025		729	(8)				(8)		721	721			
100152760	EDGEWOOD	WA		05/22/2024		586	(24)				(24)		562	562			
100228487	BATON ROUGE	LA		06/11/2025		710	(7)				(7)		703	703			
100268178	LOMBARD	IL		12/29/2025		448	(12)				(12)		436	436			
100167562	SAINT CLOUD	FL		09/19/2024		484	(9)				(9)		475	475			
100143590	JAMAICA	NY		02/21/2024		2,813	(36)				(36)		2,777	2,777			
100230068	HAWAII	LA		06/26/2025		651	(24)				(24)		627	627			
100220965	BUCKEYE	AZ		07/18/2025		648	(21)				(21)		627	627			
100099866	BREKERTON	WA		03/28/2023		6,497	(78)				(78)		6,419	6,419			
100147407	HARWOOD HEIGHTS	IL		05/08/2024		628	(28)				(28)		600	600			
100272728	OVERBOARD	AZ		02/11/2026		237	(7)				(7)		230	230			
100133556	DANBURY	CT		10/19/2023		629	(19)				(19)		610	610			
100142113	DAVENPORT	FL		02/29/2024		646	(18)				(18)		628	628			
100216568	PORTLAND	OR		06/23/2025		477	(1)				(1)		476	476			
100171894	ALVIN	TX		10/17/2024		712	(20)				(20)		692	692			
100127633	SAN TAN VALLEY	AZ		09/08/2023		745	(13)				(13)		732	732			
100175316	SUFFOLK	VA		11/05/2024		1,032	(11)				(11)		1,021	1,021			
100147966	PORT CHARLOTTE	FL		04/08/2024		811	(1)				(1)		810	810			
100220618	GRAND JUNCTION	CO		07/15/2025		729	(31)				(31)		698	698			
100054893	ORLANDO	FL		03/23/2021		641	20				20		661	661			
100246491	VALDOSTA	GA		10/10/2025		855	(29)				(29)		826	826			
100150564	BRICK	NJ		05/03/2024		690	(20)				(20)		670	670			
100108113	ASHLAND	MA		06/24/2023		579	(21)				(21)		558	558			
100140894	COSTA MESA	CA		02/20/2024		794	(20)				(20)		774	774			
100102504	PACE	FL		06/07/2023		400	(16)				(16)		384	384			
100169645	DURHAM	NC		11/08/2024		753	(15)				(15)		738	738			
100076130	RICHMOND	CA		01/07/2022		1,413	(37)				(37)		1,376	1,376			
100220713	KNOXVILLE	TN		07/18/2025		638	(11)				(11)		627	627			
100172331	CONVERS	GA		10/23/2024		742	(17)				(17)		725	725			
100165422	BAKERSFIELD	CA		08/29/2024		682	(13)				(13)		669	669			
100153965	CANTON	OH		07/15/2024		441	(14)				(14)		427	427			
100156798	SUFFOLK	VA		07/10/2024		657	(18)				(18)		639	639			
100221767	INDIO	CA		07/25/2025		792	(15)				(15)		777	777			
100172751	LILBURN	GA		11/21/2024		1,750	(50)				(50)		1,700	1,700			
100166190	NO OAKS	MI		09/09/2024		959	(26)				(26)		933	933			
100151533	GILBERT	FL		05/10/2024		608	(18)				(18)		590	590			
100189212	CHATTANOOGA	TN		01/13/2025		952	(26)				(26)		926	926			
100054762	CHICAGO	IL		03/23/2021		1,405	(46)				(46)		1,309	1,309			
100078904	COLORADO SPRINGS	CO		02/24/2022		1,353	(21)				(21)		1,332	1,332			
100218817	HANFORD	CA		06/27/2025		615	(13)				(13)		602	602			
100126317	EAST ORANGE	NJ		06/30/2023		627	(15)				(15)		612	612			
100200642	COLORADO SPRINGS	CO		03/11/2025		1,101	(37)				(37)		1,064	1,064			
100129765	DULUTH	GA		09/27/2023		726	(8)				(8)		718	718			
100243769	BAKERSFIELD	CA		09/29/2025		1,434	(28)				(28)		1,406	1,406			
100192990	LAKE LURE	NC		02/10/2025		635	(13)				(13)		622	622			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100244449	POTTSTOWN	PA		09/29/2025		640		(24)			(24)		616				
100111364	BROOKFIELD	CT		06/29/2023		325		(15)			(15)		310				
100244489	CORONA	TN		09/29/2025		706		(24)			(24)		682				
100153994	REDMOND	WA		05/31/2024		746		(6)			(6)		740				
100169649	MONTGOMERY	AL		09/30/2024		923		(30)			(30)		893				
100153950	LAOSN	SC		06/27/2024		672		(18)			(18)		654				
100156253	PALM BAY	FL		06/20/2024		659		(5)			(5)		654				
100229223	CRANE HILL	AL		06/13/2025		607		(17)			(17)		590				
100101866	TUSCON	AZ		06/30/2023		723		(11)			(11)		712				
100101877	TUSCON	AZ		06/30/2023		723		(11)			(11)		712				
100101888	TUSCON	AZ		06/30/2023		723		(11)			(11)		712				
100101900	TUSCON	AZ		06/30/2023		723		(11)			(11)		712				
100157283	MEMPHIS	TN		02/20/2025		570		(30)			(30)		540				
100143994	ANNAPOLIS	MD		03/06/2024		587		(30)			(30)		557				
100153639	FEISTERSTOWN	MO		05/31/2024		985		(16)			(16)		969				
100158052	KATY	TX		07/09/2024		667		(9)			(9)		658				
100146742	WIREHAWI	MA		03/20/2024		824		(20)			(20)		804				
100219125	BAYSE	VA		06/27/2025		655		(20)			(20)		635				
100255389	INDIANAPOLIS	IL		11/24/2025		690		(17)			(17)		673				
100190093	LONSDALE	MI		01/21/2025		655		(18)			(18)		637				
100220344	MARPERVILLE	IL		07/15/2025		675		(22)			(22)		653				
100267205	INDIAN RIVER	FL		12/23/2025		709		(20)			(20)		689				
100188745	SANDBORN	WI		01/09/2025		1,265		(46)			(46)		1,219				
100188103	MCKINNEY	TX		09/20/2024		733		(9)			(9)		724				
100161552	FORT WORTH	TX		07/30/2024		656		(18)			(18)		638				
100255889	PUEBLO	CO		10/30/2025		715		(21)			(21)		694				
100120080	WOODBRIDGE	VA		08/11/2023		3,494		(10)			(10)		3,484				
100268612	MILWAUKEE	WI		12/29/2025		737		(14)			(14)		723				
100079225	MERIDIAN	ID		02/14/2022		1,538		(13)			(13)		1,525				
100201153	AURORA	CO		03/12/2025		728		(27)			(27)		701				
100148041	LANCASTER	CA		04/10/2024		815		(6)			(6)		809				
100215011	PHOENIX	AZ		06/11/2025		2,234		(49)			(49)		2,185				
100065148	SAN DIEGO	CA		07/14/2021		1,587		(37)			(37)		1,550				
100166312	RIVERTON	UT		10/23/2024		1,049		(16)			(16)		1,033				
100203842	LAS VEGAS	NV		09/27/2025		829		(22)			(22)		807				
100014765	WASHINGTON	DC		11/06/2017		1,835		(17)			(17)		1,818				
100151188	VICTORVILLE	CA		05/10/2024		661		(18)			(18)		643				
100160000	TONG RIVER	NJ		07/17/2024		653		(10)			(10)		643				
100168240	HILLSBOROUGH	CA		09/20/2024		663		(20)			(20)		643				
100212548	ESTERO	FL		05/29/2025		599		(23)			(23)		576				
100163439	HAWAII	CA		09/27/2024		1,005		(19)			(19)		986				
100159847	NORTH PORT	FL		08/23/2024		704		(12)			(12)		692				
100220216	LAS VEGAS	NV		07/11/2025		988		(34)			(34)		954				
100218172	MEDFORD	OR		05/19/2025		623		(16)			(16)		605				
100169586	ANCHORAGE	AK		09/30/2024		5,624		(166)			(166)		5,458				
100214571	GREELEY	CO		06/06/2025		697		(19)			(19)		678				
100221945	LEHIGH ACRES	FL		07/29/2025		886		(6)			(6)		878				
100110525	JUSTIN	TX		06/30/2023		837							837				
100155555	CEDAR PARK	TX		11/13/2023		1,300		(4)			(4)		1,296				
100188868	JASPER	AL		02/10/2025		928		(19)			(19)		909				
100165673	LAS VEGAS	NV		10/04/2024		2,357		(86)			(86)		2,271				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193724	GOODLETTSVILLE	TN		02/10/2025		681		(13)			(13)		668		668		
100047748	EAST NORTHPORT	NY		11/20/2020		1,046		1			1		1,047		1,047		
100159498	DETROIT	MI		07/10/2024		574		(30)			(30)		544		544		
100167904	BROOKS	GA		09/19/2024		750		(2)			(2)		748		748		
100132699	COLUMBUS	OH		11/03/2023		618		(6)			(6)		612		612		
100214307	OSOLA	FL		06/02/2025		1,257		(36)			(36)		1,221		1,221		
100173297	MILWAUKEE	WI		10/30/2024		476		(9)			(9)		467		467		
100134570	BRADENTON	FL		10/30/2023		603		(15)			(15)		588		588		
100174723	SUTTLAND	MO		10/31/2024		637		(29)			(29)		608		608		
100139482	JOHNSTON	RI		12/28/2023		537		(19)			(19)		518		518		
100090383	TEMPLE	GA		12/28/2022		1,885		(49)			(49)		1,836		1,836		
100162872	BENTONVILLE	AR		06/12/2024		988		(16)			(16)		972		972		
100149788	LAKE WORTH	FL		04/26/2024		1,848		(4)			(4)		1,844		1,844		
100151784	LOS ANGELES	CA		06/10/2024		605		(21)			(21)		584		584		
100191528	VAN NUYS	CA		01/29/2025		3,921		(53)			(53)		3,868		3,868		
100148145	YPSILANTI	MI		05/15/2024		665		(7)			(7)		658		658		
100246842	ASHEVILLE	NC		10/15/2025		673		(27)			(27)		646		646		
100160147	HUTTO	TX		07/17/2024		678		(19)			(19)		659		659		
100272983	LAS VEGAS	NV		01/15/2026		445		(16)			(16)		429		429		
100277264	BOISE	ID		02/11/2026		2,143		(30)			(30)		2,113		2,113		
100024094	MORRO BAY	CA		09/10/2018		1,660		(23)			(23)		1,637		1,637		
100268552	PITTSBURGH	PA		12/29/2025		674		(17)			(17)		657		657		
100215900	PASSAIC	NJ		06/16/2025		673		(23)			(23)		650		650		
100155048	LA MARQUE	TX		07/19/2024		696		(31)			(31)		665		665		
100272399	MANASSAS	VA		01/08/2026		477		(14)			(14)		463		463		
100272008	HOUSTON	TX		01/08/2026		461		(12)			(12)		449		449		
100188864	CLINTON	CT		01/09/2025		483		(20)			(20)		463		463		
100149875	BUCKEYE	AZ		04/29/2024		629		(2)			(2)		627		627		
100220413	BATON ROUGE	LA		07/15/2025		746		(26)			(26)		720		720		
100253982	PELLEGRIVERVILLE	TX		10/30/2025		711		(22)			(22)		689		689		
10079680	PARK CITY	UT		04/08/2022		1,309		(15)			(15)		1,294		1,294		
100123920	PRINCETON	IN		09/25/2023		646		(7)			(7)		641		641		
100143606	GRANDE CITY	FL		02/21/2024		720		(2)			(2)		718		718		
100203417	ANNA	TX		03/27/2025		1,669		(42)			(42)		1,627		1,627		
100130422	RANDALLSTOWN	MD		09/28/2023		549		(26)			(26)		523		523		
100219801	WASHINGTON	DC		07/08/2025		642		(19)			(19)		623		623		
100157374	RENTON	WA		02/20/2025		678		(5)			(5)		673		673		
100177044	WIREESTER	MA		01/16/2025		464		(14)			(14)		450		450		
100261128	WESTPORT	CT		12/05/2025		659		(14)			(14)		644		644		
100185736	SALEN	OR		12/26/2024		472		(19)			(19)		453		453		
100150874	LAS VEGAS	NV		06/08/2024		728		(13)			(13)		715		715		
100157178	BLOSSBURG	PA		02/20/2025		659		(12)			(12)		647		647		
100146811	VIRGINIA BEACH	VA		03/26/2024		617		(15)			(15)		602		602		
100209412	SABATTUS	ME		04/29/2025		634		(24)			(24)		610		610		
100206164	MINNEAPOLIS	MINN		04/16/2025		700		(13)			(13)		687		687		
100144897	RALEIGH	NC		03/13/2024		721		(6)			(6)		715		715		
100253914	TUSCON	AZ		10/30/2025		677		(21)			(21)		656		656		
100172746	YAKIMA	WA		11/21/2024		1							1		1		
100139049	REDWOOD CITY	CA		12/28/2023		565							565		565		
100150847	CASTLE HAYNE	NC		06/08/2024		742		(9)			(9)		733		733		
100216526	SAFEEVILLE	NJ		06/23/2025		700		(2)			(2)		698		698		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10005520	AVENEL	NJ		03/23/2021		835		(6)			(6)		829				
10020389	RALEIGH	NC		04/29/2025		646		(23)			(23)		623				
10020940	AUBREY	TX		04/29/2025		644		(21)			(21)		623				
10023713	PHOENIX	AZ		09/12/2025		547		(25)			(25)		522				
10020068	KATY	TX		03/11/2025		679		(7)			(7)		672				
10023824	EDMOND	OK		09/19/2025		1,059		(11)			(11)		1,048				
10013842	CHESAPEAKE	VA		12/18/2023		1,920		(36)			(36)		1,884				
10015490	SACRAMENTO	CA		06/14/2024		727		(10)			(10)		717				
100130182	OMAHA	NE		11/15/2023		559		(24)			(24)		535				
100206317	HUNELSTOWN	PA		04/17/2025		760		(15)			(15)		745				
10023826	CHICAGO	IL		09/19/2025		623		(10)			(10)		613				
10023464	NOKOMIS	FL		06/28/2025		679		(10)			(10)		669				
100149157	CLEBURNE	TX		04/22/2024		865		(19)			(19)		846				
10016248	DURHAM	NC		06/12/2024		810		(12)			(12)		798				
10020920	NORTH HIGHLANDS	CA		04/29/2025		965		(21)			(21)		944				
100203050	OCEANSIDE	CA		04/25/2025		668		(29)			(29)		639				
100206982	MANCHESTER	CT		04/25/2025		670		(31)			(31)		639				
100203963	VERO BEACH	FL		04/29/2025		659		(20)			(20)		639				
100214709	FLUSHING	NY		06/11/2025		611		(28)			(28)		583				
100207072	WESLEY CHAPEL	FL		04/24/2025		614		(31)			(31)		583				
100055711	HOMELAND	CA		03/23/2021		967		54			54		1,021				
100152664	BREKERTON	VA		05/17/2024		674		(6)			(6)		666				
100152688	SAINT PETERSBURG	FL		05/17/2024		673		(7)			(7)		666				
10024322	CHARLOTTE	NC		09/26/2025		584		(21)			(21)		563				
100186943	HOUSTON	TX		01/07/2025		647		(17)			(17)		630				
100245742	CEDAR	MI		10/06/2025		1,386		(33)			(33)		1,355				
100156784	MEDFORD	OR		06/26/2024		1,074		(37)			(37)		1,037				
100178337	SHELTON	VA		11/19/2024		721		(12)			(12)		709				
100114557	WALLINGFORD	CT		06/29/2023		527		(29)			(29)		498				
100206898	ORLANDO	FL		04/24/2025		607		(26)			(26)		579				
100219332	NEWPORT	RI		06/30/2025		547		(17)			(17)		530				
100174333	SAINT LOUIS	MO		10/31/2024		883		(22)			(22)		861				
100149559	CHARLOTTE	NC		04/26/2024		2,113		(29)			(29)		2,084				
100193041	LA GRANGE	KY		02/10/2025		555		(18)			(18)		537				
100115935	CAPE CORAL	FL		07/20/2023		838		(3)			(3)		835				
100165620	SALEM	OR		10/04/2024		861		(63)			(63)		798				
100214043	PRINCETON	IN		05/29/2025		1,880		(9)			(9)		1,871				
100147959	MERCED	CA		04/08/2024		670		(19)			(19)		651				
100219169	PALM SPRINGS	CA		06/27/2025		423		(14)			(14)		409				
100214708	POINCIANA	FL		06/11/2025		642		(30)			(30)		612				
100218245	ASHEVILLE	NC		06/26/2025		627		(15)			(15)		612				
100185496	MOHAWVILLE	OR		12/20/2024		529		(6)			(6)		523				
100189636	BALTIMORE	MD		01/17/2025		512		(22)			(22)		490				
100254942	KEAUHOU	HI		11/17/2025		790		(29)			(29)		761				
100154646	LINCOLN	NE		07/19/2024		22,936		(991)			(991)		22,345				
100214025	CHARLES TOWN	WV		05/29/2025		643		(24)			(24)		619				
100084456	SAN FRANCISCO	CA		07/11/2022		1,010							1,010				
100202755	LITTLE RIVER	SC		03/24/2025		968		(33)			(33)		935				
100136736	SANTA FE	NM		11/27/2023		570		(13)			(13)		557				
100109650	ENGLEWOOD	CO		06/14/2023		689		(14)			(14)		675				
100079914	BOCA RATON	FL		04/08/2022		1,498		(14)			(14)		1,484				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100234860	LAS VEGAS	NV		11/17/2025		822		(42)			(42)		780				
100109755	COLUMBUS	OH		06/16/2023		679		(20)			(20)		659				
100214754	NORTH CHERSTERFIELD	VA		06/11/2025		642		(30)			(30)		612				
100057607	VANCOUVER	WA		06/30/2021		1,617		(30)			(30)		1,587				
100201897	SCOTTSDALE	AZ		03/18/2025		647		(17)			(17)		630				
100065626	GRAND JUNCTION	CO		07/28/2021		1,447		(45)			(45)		1,402				
100142457	ALTON	TX		03/08/2024		1,042		(22)			(22)		1,020				
100065216	SALT LAKE CITY	UT		07/14/2021		1,601		(26)			(26)		1,575				
100164275	VIRGINIA BEACH	VA		06/21/2024		1,281		(18)			(18)		1,263				
100245033	COLUMBIA	SC		09/29/2025		632		(30)			(30)		602				
100167228	EAST PROVIDENCE	RI		09/20/2024		1,658		(8)			(8)		1,650				
100266750	MUSKEGON	MI		12/29/2025		760		(9)			(9)		751				
100068151	PERRIS	CA		06/25/2021		1,534		(41)			(41)		1,493				
100272192	HE'BURN	ID		01/08/2026		471		(7)			(7)		464				
100053728	REHOBOTH	WA		03/23/2021		2,736		(89)			(89)		2,647				
100234039	BLUE SPRINGS	MO		10/30/2025		802		(7)			(7)		795				
100243202	DUBURY	MA		09/26/2025		643		(26)			(26)		617				
100062897	DUMFRIES	VA		07/01/2021		1,517		(17)			(17)		1,500				
100174593	WATERBURY	CT		10/31/2024		651		(34)			(34)		617				
100186016	FRESNO	CA		12/27/2024		1,285		(56)			(56)		1,229				
100134463	PORT SAINT LUCIE	FL		10/30/2023		572		(12)			(12)		560				
100168204	JENSEN BEACH	FL		09/20/2024		730		(8)			(8)		722				
10021693	CHICAGO	IL		07/25/2025		663		(6)			(6)		657				
100151277	SELEBYVILLE	DE		05/10/2024		906		(21)			(21)		885				
100129622	LELAND	NC		09/29/2023		1,061		(17)			(17)		1,044				
100136834	GRAND RAP IDS	MI		12/21/2023		893		(12)			(12)		881				
100166398	SAN MARCOS	TX		09/25/2024		952		(5)			(5)		947				
100155912	KATY	TX		06/17/2024		736		(10)			(10)		726				
100247203	FEDDING	CA		10/23/2025		670		(22)			(22)		648				
100110570	HARTISBURG	NC		06/30/2023		1,870		(11)			(11)		1,859				
100076345	VILLAS	NJ		01/07/2022		1,468		(23)			(23)		1,445				
100109722	FARMINGTON	UT		06/16/2023		750		(24)			(24)		726				
100071725	ATLANTA	GA		10/14/2021		2,641		(57)			(57)		2,584				
100163405	EAST STROODSBURG	PA		09/27/2024		2,308		(96)			(96)		2,212				
100084657	CLEMONT	FL		06/25/2021		1,485		(36)			(36)		1,447				
100163311	KENNER	LA		06/13/2024		567		(10)			(10)		557				
100150714	FLOWERY BRANCH	GA		05/06/2024		620		(24)			(24)		596				
100233489	PLAINFIELD	NJ		10/30/2025		699		(19)			(19)		680				
100253654	WEST CHESTER	PA		10/30/2025		698		(18)			(18)		680				
100244711	SUPRISE	AZ		09/29/2025		702		(22)			(22)		680				
100115721	COLUMBUS	OH		07/20/2023		853		(5)			(5)		848				
100265513	WINSTON-SALEM	NC		12/19/2025		972		(44)			(44)		928				
100190104	SIMPSONVILLE	SC		01/21/2025		571		(17)			(17)		554				
100228684	LOQUIST	NC		06/11/2025		712		(11)			(11)		701				
100150555	MOUNT AIRY	MO		05/03/2024		647		(17)			(17)		630				
100055004	AMERICAN CANYON	CA		03/23/2021		1,663		(51)			(51)		1,612				
100191758	LAS VEGAS	NV		02/20/2025		644		(28)			(28)		616				
100201158	CINCINNATI	KY		03/12/2025		629		(13)			(13)		616				
100161555	PLANO	TX		07/30/2024		676		(20)			(20)		656				
100148679	MANOR	TX		04/24/2024		1,923		(37)			(37)		1,786				
100218781	BROOKLAND	TX		06/27/2025		634		(20)			(20)		614				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100151668	SUPRI SE	AZ		05/10/2024		716		(7)			(7)		709	709			
100151670	SUPRI SE	AZ		05/10/2024		716		(7)			(7)		709	709			
100152200	MODESTO	CA		05/17/2024		710		(1)			(1)		709	709			
100152947	NORTH PORT	FL		05/17/2024		712		(3)			(3)		709	709			
100230062	WEST LINDA	CA		06/26/2025		620		(27)			(27)		593	593			
100142831	INDIO	CA		02/09/2024		620		(13)			(13)		607	607			
100170315	MYRTLE BEACH	SC		10/08/2024		638		(15)			(15)		623	623			
100254293	POLLOCK PINES	CA		11/06/2025		972		(22)			(22)		950	950			
100202788	CHARLES TOWN	WV		03/24/2025		636		(20)			(20)		616	616			
100149052	EUGENE	OR		04/19/2024		1,117		(40)			(40)		1,077	1,077			
100197551	ROYALVALP	WA		02/26/2025		648		(17)			(17)		631	631			
100065373	HOUSTON	TX		07/28/2021		5,515		(180)			(180)		5,335	5,335			
100186949	CONROE	TX		01/07/2025		344		(11)			(11)		333	333			
100216169	WESTMINSTER	CA		06/18/2025		680		(15)			(15)		665	665			
100253709	CAVE SPRINGS	AR		10/30/2025		1,780		(45)			(45)		1,735	1,735			
100201142	SAINT CLOUD	FL		03/12/2025		434		(12)			(12)		422	422			
100114447	HANDOVER PARK	IL		06/29/2023		354		7			7		361	361			
100144267	EAST STRADSBURG	PA		03/07/2024		5,762		(59)			(59)		5,703	5,703			
100088915	KATY	TX		11/15/2022		909		(81)			(81)		828	828			
100247350	LA MIRADA	CA		10/24/2025		755		(12)			(12)		743	743			
100048639	KINGS PARK	NY		11/20/2020		1,141		(57)			(57)		1,084	1,084			
100142906	PHILADELPHIA	PA		02/08/2024		838		(13)			(13)		825	825			
100206733	LEBANON	OR		04/23/2025		503		(13)			(13)		490	490			
100235158	DURHAM	NC		06/28/2025		1,313		(52)			(52)		1,261	1,261			
100135699	DECATUR	GA		11/09/2023		599		(26)			(26)		573	573			
100065248	WILMINGTON	DE		07/14/2021		1,589		(14)			(14)		1,575	1,575			
100253476	LAKEWOOD	CO		10/30/2025		660		(24)			(24)		636	636			
100146951	BENSON	NC		03/26/2024		697		(12)			(12)		685	685			
100150595	SEVIERVILLE	TN		05/03/2024		3,415		(30)			(30)		3,385	3,385			
100100268	CHICAGO	IL		03/24/2023		684		(22)			(22)		662	662			
100227119	MOUNT GRETNA	PA		07/30/2025		679		(22)			(22)		657	657			
100216226	MERGED	CA		06/23/2025		1,006		(41)			(41)		965	965			
100167597	TAMPA	FL		09/19/2024		655		(17)			(17)		638	638			
100066199	CYPRESS	TX		10/07/2022		933		(45)			(45)		888	888			
100166087	VIRGINIA BEACH	VA		09/09/2024		1,398		(29)			(29)		1,369	1,369			
100154935	WESLEY CHAPEL	FL		07/19/2024		768		(4)			(4)		764	764			
100136108	WACO	TX		12/18/2023		564		(26)			(26)		538	538			
100246701	HILLSBOROUGH	CA		10/15/2025		678		(30)			(30)		648	648			
100155243	PINELLAS PARK	FL		07/19/2024		678		(7)			(7)		671	671			
100164560	SARASOTA	FL		06/21/2024		873		(28)			(28)		845	845			
100176855	CUMMING	GA		11/15/2024		717		(21)			(21)		696	696			
100166267	CHICO	CA		09/09/2024		1,300		(39)			(39)		1,261	1,261			
100186257	FLAGLER BEACH	FL		12/27/2024		505		(9)			(9)		496	496			
100120963	EDGECLIFF VILLAGE	TX		06/28/2023		720		(5)			(5)		715	715			
100219135	LAWRENCEVILLE	GA		06/27/2025		742		(13)			(13)		729	729			
100191622	NORTH MYRTLE BEACH	SC		01/31/2025		634		(14)			(14)		620	620			
100254743	LOXPORT	IL		11/14/2025		614		(23)			(23)		591	591			
100143778	PHOENIX	AZ		02/27/2024		254		(5)			(5)		249	249			
100173360	HEMPSTEAD	NY		10/30/2024		777		(20)			(20)		757	757			
100101951	RICHMOND	TX		04/06/2023		11,448		(173)			(173)		11,275	11,275			
100078900	LAS VEGAS	NV		02/24/2022		1,524		(5)			(5)		1,519	1,519			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014300	MILFORD	MI		02/16/2024		675		(16)			(16)		659		659		
10005702	AUSTIN	TX		06/30/2021		1,504		(43)			(43)		1,461		1,461		
10026125	MONROE	NY		12/05/2025		648		(9)			(9)		639		639		
10019358	HOUSTON	TX		02/10/2025		682		(4)			(4)		678		678		
10019859	REDDING	CA		02/28/2025		693		(15)			(15)		678		678		
100159481	FARMINGTON	UT		07/15/2024		978		(26)			(26)		952		952		
100155216	IRVINGTON	NJ		07/19/2024		639		(39)			(39)		600		600		
100209483	LAS VEGAS	NV		05/01/2025		6,417		(117)			(117)		6,300		6,300		
100129773	SLATKINGTON	PA		09/27/2023		716		(12)			(12)		704		704		
100150533	BOGART	GA		05/03/2024		728		(15)			(15)		713		713		
100161106	SAINT AUGUSTINE	FL		07/24/2024		1,503		(39)			(39)		1,464		1,464		
100179471	ROUND ROCK	TX		11/21/2024		2,459		(3)			(3)		2,456		2,456		
100235304	WILMINGTON	DE		09/04/2025		862		(32)			(32)		830		830		
100147272	ALBUQUERQUE	NM		03/28/2024		1,061		(5)			(5)		1,056		1,056		
100139542	TRIPLE HILLS	MD		12/28/2023		2,991		(67)			(67)		2,924		2,924		
100172525	SUPRISE	AZ		10/23/2024		1,382		(48)			(48)		1,334		1,334		
100235582	BARNESAT	NJ		09/04/2025		665		(26)			(26)		639		639		
100253905	FORT WORTH	TX		10/30/2025		2,288		(55)			(55)		2,233		2,233		
100080803	KISSIMEE	FL		03/24/2022		1,126		(60)			(60)		1,066		1,066		
100195142	PRINCETON	IN		02/24/2025		665		(15)			(15)		650		650		
100158546	LIVINGSTON	NJ		07/10/2024		664		(24)			(24)		640		640		
100153891	SPRINGFIELD	VA		05/31/2024		12,332		(441)			(441)		11,891		11,891		
100189142	WESTFIELD	NJ		01/13/2025		1,485		(24)			(24)		1,461		1,461		
100170314	GRAHAM	WA		10/08/2024		776		(18)			(18)		758		758		
100171712	DALLAS	TX		10/17/2024		877		(24)			(24)		853		853		
100234976	CHICAGO	IL		08/28/2025		83,185		(1,378)			(1,378)		81,807		81,807		
100261136	CHATHAMNORTH	CA		12/05/2025		772		(13)			(13)		759		759		
100171963	ALLENDAWN	PA		10/17/2024		1,510		(37)			(37)		1,473		1,473		
100055179	GARDENA	CA		03/23/2021		1,950		(83)			(83)		1,867		1,867		
100170388	LINESVILLE	PA		10/08/2024		669		(12)			(12)		657		657		
100060205	CHESTERFIELD	MO		06/25/2021		1,595		(36)			(36)		1,559		1,559		
100150566	SOMERSET	MA		05/03/2024		2,463		(40)			(40)		2,423		2,423		
100128301	MIRAMAR BEACH	FL		09/14/2023		644		(30)			(30)		614		614		
100060082	HELIET	CA		06/25/2021		1,520		(52)			(52)		1,468		1,468		
100228493	LOUISVILLE	KY		08/11/2025		1,881		(59)			(59)		1,822		1,822		
100175075	HAMPTON	VA		11/05/2024		995		(11)			(11)		984		984		
100136170	SHIRPSWILLE	SC		12/18/2023		556		(11)			(11)		545		545		
100053867	FORT LAUDERDALE	FL		03/23/2021		1,114		15			15		1,129		1,129		
100234887	UNCAVILLE	CT		06/28/2025		617		(19)			(19)		598		598		
100246422	FAIRFAX	CA		10/10/2025		2,531		(120)			(120)		2,411		2,411		
100238900	ARNOLD	CA		09/23/2025		690		(11)			(11)		679		679		
100236529	CLEVELAND	OH		09/12/2025		1,516		(52)			(52)		1,464		1,464		
100188525	SPRING	TX		01/08/2025		1,160		(26)			(26)		1,134		1,134		
100148705	HIJASSEE	GA		04/17/2024		572		(21)			(21)		551		551		
100137187	CEDAR SPRINGS	MI		11/28/2023		548		(14)			(14)		534		534		
100178272	HOUSTON	TX		11/19/2024		633		(20)			(20)		613		613		
100253988	LEHI	UT		10/30/2025		881		(28)			(28)		853		853		
100061647	WHITMAN	WA		07/01/2021		1,516		(20)			(20)		1,496		1,496		
100119238	PLAINFIELD	NJ		07/31/2023		718		(9)			(9)		709		709		
100065403	EVANS	CO		07/28/2021		3,506		(32)			(32)		3,474		3,474		
100195427	NORTH PALM BEACH	FL		02/24/2025		688		(5)			(5)		683		683		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10027890	CORPUS CHRISTI	TX		01/12/2026		466		(7)			(7)		469		469		
100207081	NORTH CHESTERFIELD	VA		04/24/2025		5,803		(247)			(247)		5,556		5,556		
100142828	PHOENIXVILLE	PA		02/08/2024		700		(10)			(10)		690		690		
100211937	PRESGOTT	AZ		05/19/2025		641		(13)			(13)		628		628		
100253224	PAYSON	AZ		10/30/2025		23,101		(902)			(902)		22,199		22,199		
100172826	LOUIS COLONY	TX		10/21/2024		767		(17)			(17)		750		750		
100142473	LAS VEGAS	NV		03/08/2024		730		(13)			(13)		717		717		
100191267	HOUSTON	TX		01/29/2025		744							744		744		
100080222	SAVANNAH	GA		02/25/2022		1,147		(28)			(28)		1,119		1,119		
100219578	ARLINGTON	VA		07/07/2025		11,039		(204)			(204)		10,835		10,835		
100148487	AUBREY	TX		04/12/2024		755		(5)			(5)		750		750		
100200691	PELDERVILLE	TX		03/11/2025		711		(13)			(13)		698		698		
100277225	POOLESVILLE	MD		02/10/2026		210		(9)			(9)		201		201		
100193291	DAYTONA BEACH	FL		12/28/2023		602		(7)			(7)		595		595		
100202905	ENNIS	MT		03/21/2025		584		(13)			(13)		571		571		
100245393	MIAMI	FL		10/06/2025		1,085		(31)			(31)		1,054		1,054		
100140327	CHARLOTTEVILLE	VA		01/18/2024		627		(8)			(8)		619		619		(136)
5,00009E+11	OMEN	MD		07/28/2026		1,339							1,339		1,203		(136)
100166333	TOLLESON	AZ		10/24/2024		589		(38)			(38)		551		551		
100137559	NORTH RICHLAND HILLS	TX		12/08/2023		3,631		(25)			(25)		3,606		3,606		
100147692	MODESTOIN	NJ		04/05/2024		451		(13)			(13)		438		438		
100219239	LEWISVILLE	NC		06/30/2025		672		(12)			(12)		660		660		
100206816	OWENS CROSS ROADS	AL		04/23/2025		927		(35)			(35)		892		892		
100203387	CHICAGO	IL		03/27/2025		10,161		(295)			(295)		9,866		9,866		
100180740	PORT ISABEL	TX		11/26/2024		622		(34)			(34)		588		588		
100162733	FAVETTEVILLE	NC		06/12/2024		651		(16)			(16)		635		635		
100213842	INDIANAPOLIS	IL		05/29/2025		623		(20)			(20)		603		603		
100135332	NASHVILLE	TN		11/13/2023		650		(8)			(8)		642		642		
100261238	MOXINEY	TX		12/05/2025		396		(10)			(10)		376		376		
100144236	FOUR OAKS	NC		03/07/2024		745		(10)			(10)		735		735		
100175101	KATY	TX		11/05/2024		491		(23)			(23)		468		468		
100119514	ANNA	TX		07/28/2023		1,423		(14)			(14)		1,409		1,409		
100143321	REISTERSTOWN	MD		02/29/2024		701		(5)			(5)		696		696		
100116018	TAMPA	FL		07/20/2023		2,097		(29)			(29)		2,068		2,068		
100226099	SALT LAKE CITY	UT		07/30/2025		787		(15)			(15)		772		772		
100236782	POCONO PINES	PA		09/12/2025		686		(20)			(20)		666		666		
100119820	ST. CLOUD	FL		06/08/2023		627		(17)			(17)		610		610		
100172845	KNOXVILLE	TN		10/23/2024		1,014		(26)			(26)		988		988		
100169769	LAWRENCEVILLE	GA		09/30/2024		728		(18)			(18)		710		710		
100198486	BALTIMORE	MD		02/28/2025		413		(12)			(12)		401		401		
100238691	CHESTER	MD		09/22/2025		997		(42)			(42)		945		945		
100054764	LEAGUE CITY	TX		03/23/2021		826		(54)			(54)		772		772		
100065183	TEMPER	AZ		07/14/2021		1,573		(32)			(32)		1,541		1,541		
100238867	LAKE HAVASI CITY	AZ		09/23/2025		662		(20)			(20)		662		662		
100186559	FAIRFIELD	CA		12/27/2024		665		(22)			(22)		643		643		
100074429	TREASURE ISLAND	FL		12/02/2021		1,248		(67)			(67)		1,181		1,181		
100192457	WEST HILLS	CA		02/07/2025		1,274		(41)			(41)		1,233		1,233		
100211907	STRATTON	VT		05/19/2025		643		(16)			(16)		632		632		
100140429	RALEIGH	NC		01/18/2024		709		(15)			(15)		694		694		
100190125	TUXERTON	NJ		07/21/2025		648		(18)			(18)		630		630		
100245539	VENICE	CA		10/06/2025		1,593		(67)			(67)		1,516		1,516		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100164763	HARRIS FERRY	WV		06/26/2024		1,404		(26)			(26)		1,378	1,378			
100159557	HINESVILLE	GA		07/15/2024		677		(32)			(32)		645	645			
100143282	ORLANDO BEACH	FL		02/16/2024		736		(14)			(14)		722	722			
100293656	HURRICANE	UT		12/05/2025		961		(37)			(37)		924	924			
100234817	LOVELAND	CO		06/28/2025		597		(22)			(22)		575	575			
100193603	LAS VEGAS	NV		02/10/2025		924		(12)			(12)		912	912			
100149565	WILMINGTON	DE		04/24/2024		761		(11)			(11)		750	750			
100226398	ROSSVILLE	GA		07/30/2025		655		(8)			(8)		647	647			
100170272	LOGANVILLE	GA		10/08/2024		750		(17)			(17)		733	733			
100193540	BILLINGS	MT		02/10/2025		701		(3)			(3)		698	698			
100182243	SAINT LOUIS	MO		12/12/2024		629		(12)			(12)		617	617			
100148320	CONROE	TX		04/12/2024		791		(11)			(11)		780	780			
100190662	LEWISIA	NJ		01/28/2025		716		(9)			(9)		707	707			
100159666	GRAND PRAIRIE	TX		08/23/2024		592		(37)			(37)		555	555			
100154079	FRESNO	CA		06/06/2024		1,146		(17)			(17)		1,129	1,129			
100196488	LAUREL	MD		02/28/2025		676		(18)			(18)		658	658			
100057756	FERNANDINA BEACH	FL		06/30/2021		1,451		(20)			(20)		1,431	1,431			
100143166	POINCIAN BEACH	FL		02/16/2024		9,538		(18)			(18)		9,520	9,520			
100137663	SAINT LOUIS	MO		12/08/2023		611		(12)			(12)		599	599			
100048832	BEAUMONT	CA		11/20/2020		939		47			47		986	986			
100094981	LEANDER	TX		09/29/2022		702		(25)			(25)		677	677			
100148862	CARLEIL	IN		04/17/2024		693		(10)			(10)		683	683			
100192558	ODESSA	TX		02/10/2025		598		(23)			(23)		575	575			
100167991	GARDEN GROVE	CA		09/20/2024		530		(28)			(28)		502	502			
100212128	DEL VALLE	TX		05/22/2025		622		(16)			(16)		606	606			
100179638	MANOR	TX		11/21/2024		650		(18)			(18)		632	632			
100147469	ORLANDO	FL		04/03/2024		1,162		(54)			(54)		1,108	1,108			
100165041	LEAGUE CITY	TX		06/28/2024		593		(25)			(25)		568	568			
100142768	CEDAR CITY	UT		02/08/2024		720		(10)			(10)		710	710			
100194462	KATY	TX		02/14/2025		659		(19)			(19)		640	640			
100151292	STALLINGS	NC		05/10/2024		746		(6)			(6)		740	740			
100272824	CHICO	CA		01/15/2026		238		(4)			(4)		234	234			
100129469	CANTON	OH		09/29/2023		718		(9)			(9)		709	709			
100194097	HIALEAH	FL		02/14/2025		601		(16)			(16)		585	585			
100202864	DELTA	UT		03/24/2025		581		(14)			(14)		567	567			
100140262	CONVERS	GA		01/18/2024		750		(12)			(12)		738	738			
100266532	HENDERSON	NV		12/29/2025		509		(8)			(8)		501	501			
100193053	MURFREESBORO	TN		02/10/2025		619		(15)			(15)		604	604			
100169532	LOS FRESNOS	TX		09/27/2024		855		(49)			(49)		806	806			
100167812	HIALEAH	FL		09/19/2024		639		(33)			(33)		606	606			
100204040	GASTONIA	NC		03/28/2025		534		(25)			(25)		509	509			
100119709	CHICAGO	IL		06/08/2023		637		(21)			(21)		616	616			
100212124	GREENWOOD	IN		07/21/2025		702		(7)			(7)		695	695			
100135523	GLENSIDE	PA		11/13/2023		673		(1)			(1)		672	672			
100216583	POWTELLE	PA		06/23/2025		1,080		(34)			(34)		1,046	1,046			
100088106	JACKSON	TN		10/25/2022		722		(21)			(21)		701	701			
100171762	ASTORIA	NY		10/17/2024		693		(10)			(10)		683	683			
100190698	HOUSTON	TX		01/28/2025		623		(15)			(15)		608	608			
100204749	CEES	CA		04/10/2025		1,058		(10)			(10)		1,048	1,048			
100159517	HUNTERSVILLE	NC		07/15/2024		1,670		(41)			(41)		1,629	1,629			
100216667	OSCODA	MI		06/23/2025		1,139		(30)			(30)		1,109	1,109			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048077	LAS VEGAS	NV		11/20/2020		1,317		(70)			(70)		1,247	1,247			
100188347	TAMPA	FL		01/09/2025		594		(33)			(33)		561	561			
100134319	HOUSTON	TX		10/27/2023		186		(9)			(9)		177	177			
100135542	MOUNTLAKE TERRACE	WA		11/15/2023		13,243		(688)			(688)		12,575	12,575			
100286862	BARKERSVILLE	IN		12/29/2025		638		(31)			(31)		607	607			
100128261	SAN ANTONIO	TX		09/14/2023		804		(7)			(7)		797	797			
100129822	VICTORVILLE	CA		09/27/2023		779		(22)			(22)		757	757			
100188383	GREEN BAY	WI		09/25/2024		643		(22)			(22)		621	621			
100171597	LAS VEGAS	NV		10/16/2024		687		(20)			(20)		667	667			
100209348	BAKERSFIELD	CA		04/29/2025		673		(22)			(22)		651	651			
100194068	SPOKANE	WA		03/20/2025		611		(16)			(16)		595	595			
100086328	STOCKTON	CA		06/25/2021		1,413		(17)			(17)		1,396	1,396			
100163810	GRESHAM	OR		09/27/2024		675		(24)			(24)		651	651			
100186197	DANSONVILLE	GA		09/09/2024		1,386		(28)			(28)		1,358	1,358			
100131606	ROCKLEDGE	FL		10/06/2023		1,251		(3)			(3)		1,248	1,248			
100186900	MORAGA	CA		12/31/2024		679		(17)			(17)		662	662			
100151513	CHANDLER	AZ		05/10/2024		741		(1)			(1)		740	740			
100203460	HENDERSON	NV		03/27/2025		578		(21)			(21)		557	557			
100246365	CARRABELLE	FL		10/10/2025		587		(17)			(17)		570	570			
100043553	ORLANDO	FL		06/13/2020		858		64			64		922	922			
100210284	JACKSONVILLE	FL		05/09/2025		1,592		(16)			(16)		1,576	1,576			
100206751	WEEHAWEN	NJ		04/23/2025		689		(21)			(21)		668	668			
100190187	SACRAMENTO	CA		01/21/2025		1,065		(30)			(30)		1,035	1,035			
100272541	LENOIR CITY	TN		01/08/2026		435		(2)			(2)		433	433			
100024869	MANTECA	CA		09/20/2018		726		75			75		801	801			
100273148	HUMBLE	TX		01/15/2026		204		(9)			(9)		195	195			
100200022	NORTH WATTLE BEACH	SC		03/10/2025		657		(21)			(21)		636	636			
100081768	BUFFORD	GA		03/25/2022		1,464		(37)			(37)		1,427	1,427			
100170076	HARRIS FERRY	WI		10/08/2024		659		(22)			(22)		637	637			
100175901	CAPE CORAL	FL		04/25/2022		1,325		(6)			(6)		1,319	1,319			
100200288	HOLLIS	NH		03/07/2025		588		(18)			(18)		570	570			
100214052	NORTH LAS VEGAS	NV		05/29/2025		6,114		(121)			(121)		5,993	5,993			
100176148	DAVENPORT	FL		01/07/2022		1,342		(38)			(38)		1,304	1,304			
100190055	MARSHALL	VA		01/21/2025		6,313		(195)			(195)		6,118	6,118			
100186559	GEORGETOWN	TX		12/30/2024		624		(17)			(17)		607	607			
100179540	SUTTER CREEK	CA		11/21/2024		3,263		(90)			(90)		3,173	3,173			
100148572	LEANDER	TX		04/12/2024		751		(18)			(18)		733	733			
100229611	CENTRE HALL	PA		06/15/2025		3,254		(120)			(120)		3,134	3,134			
100195337	ROCK HILL	SC		11/13/2023		676							676	676			
100210706	CLAYTON	CA		05/07/2025		481		(2)			(2)		479	479			
100189258	WINDSOR	CT		09/20/2024		948		(32)			(32)		916	916			
100146807	MURFREESBORO	TN		03/26/2024		733		(17)			(17)		716	716			
100081779	DALLAS	TX		03/30/2022		4,409		(109)			(109)		4,300	4,300			
100190719	HOUSTON	TX		01/27/2025		323		(15)			(15)		308	308			
100205744	DENVER	CO		04/14/2025		42,169		(1,152)			(1,152)		41,017	41,017			
100216642	WOODBRIDGE	VA		06/23/2025		652		(7)			(7)		645	645			
100133484	ANTIOCH	CA		10/19/2023		430		(18)			(18)		412	412			
100161935	LOUISVILLE	KY		07/31/2024		637		(12)			(12)		625	625			
100235345	WENDELL	NC		09/04/2025		623		(24)			(24)		599	599			
100244967	LAWNOE	ME		09/29/2025		943		(36)			(36)		907	907			
100210143	LAS VEGAS	NV		05/07/2025		4,098		(52)			(52)		4,046	4,046			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100144618	PARIISH	FL		03/13/2024		1,056		(4)				(4)	1,052		1,052		
100141232	KATY	TX		01/30/2024		581		(10)				(10)	.571				
100161978	DALLAS	TX		07/31/2024		527		(24)				(24)	.503				
100245857	HOUSTON	TX		10/24/2025		949		(10)				(10)	.939				
100128278	SOUTH SALT LAKE CITY	UT		09/14/2023		295		(1)				(1)	.294				
100159620	WEST DES MOINES	IA		07/15/2024		994		(18)				(18)	.576				
100201150	CAPE CORAL	FL		03/12/2025		632		(19)				(19)	.613				
100102077	STOCKTON	CA		04/14/2023		602		(13)				(13)	.589				
100151542	BRISTOL	RI		06/14/2024		621		(42)				(42)	.579				
100209175	BULLHEAD CITY	AZ		04/30/2025		522		(25)				(25)	.497				
100065367	KEYPORT	NJ		07/28/2021		1,494		(39)				(39)	1,455		1,455		
100191786	MONT CLARE	PA		01/31/2025		570		(15)				(15)	.555				
100132054	FORT LAUDERDALE	FL		10/13/2023		695		(3)				(3)	.692				
100186480	LAKE PLACID	NY		12/30/2024		782		(16)				(16)	.766				
100142793	STAR	ID		02/08/2024		5,353		(43)				(43)	5,310				
100078874	MERIDIAN	ID		02/24/2022		1,437		(5)				(5)	1,432				
100254056	ALMA	CO		10/30/2025		701		(17)				(17)	.684				
100082377	HAINES CITY	FL		04/14/2022		2,543		(92)				(92)	2,451				
100182375	ORLANDO BEACH	FL		12/12/2024		786		(12)				(12)	.774				
100228903	SAINT PAUL	MI		06/18/2025		626		(24)				(24)	.602				
100153303	CHARLOTTE	NC		05/30/2024		1,201		(25)				(25)	1,176				
100234762	PORTLAND	OR		06/28/2025		505		(24)				(24)	.481				
100230013	TUSCON	AZ		08/22/2025		932		(23)				(23)	.909				
100277582	OVERGAARD	AZ		02/13/2026		208		(2)				(2)	.206				
100203197	PALM DESERT	CA		03/27/2025		706		(19)				(19)	.687				
100148472	CLEMONT	FL		04/12/2024		16,061		(111)				(111)	15,950				
100153860	CAPE CORAL	FL		06/05/2024		606		(16)				(16)	.590				
100171447	SPRING PARK	MI		10/16/2024		655		(25)				(25)	.630				
100268879	FUQUAY VARINA	NC		12/29/2025		721		(16)				(16)	.705				
100244571	PARLIER	CA		09/29/2025		2,461		(48)				(48)	2,413				
100272401	MESA	AZ		01/08/2026		387		(9)				(9)	.378				
100102961	TAMPA	FL		06/22/2023		613		(32)				(32)	.581				
100228070	WICHITA	KS		06/07/2025		2,057		(97)				(97)	1,960				
100150609	ROYSE CITY	TX		05/03/2024		743		(10)				(10)	.733				
100150827	KATY	TX		05/08/2024		715		(5)				(5)	.710				
100209547	PHILADELPHIA	PA		05/02/2025		694		(22)				(22)	.672				
100195136	FREDDING	CA		02/24/2025		623		(21)				(21)	.602				
100180041	BILLINGS	MT		11/25/2024		2,759		(44)				(44)	2,715				
100238646	LAS VEGAS	NV		09/19/2025		701		(4)				(4)	.697				
100200525	LEWIS	DE		03/11/2025		628		(25)				(25)	.603				
100142900	ATLANTA	GA		02/09/2024		960		(5)				(5)	.955				
100166058	KANSAS CITY	MO		09/09/2024		772		(19)				(19)	.753				
100150607	IVAN ALSTINE	TX		05/03/2024		11,132		(375)				(375)	10,757				
100202600	FULSHEAR	TX		03/21/2025		433		(16)				(16)	.417				
100161478	COLLINGSWOOD	NJ		07/30/2024		619		(11)				(11)	.608				
100244788	GREENWOOD	IN		09/29/2025		684		(24)				(24)	.660				
100203469	LAKE WALES	FL		03/26/2025		628		(26)				(26)	.602				
100192496	GREER	AZ		02/07/2025		587		(9)				(9)	.578				
100050053	LESSUP	MO		11/20/2020		1,172		(47)				(47)	1,125				
100044861	GARFIELD	NJ		11/20/2020		1,221		34				34	1,255				
100209534	WALTHAM	MA		05/02/2025		1,150		(22)				(22)	1,128				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016192	CHARLOTTE	NC		07/25/2024		916		(21)			(21)		895		895		
10021030	APRICKA	FL		05/07/2025		720		(5)			(5)		715		715		
10025381	CLAYTON	CA		10/30/2025		689		(22)			(22)		667		667		
100071666	N MYRTLE BEACH	SC		10/14/2021		1,378		(29)			(29)		1,349		1,349		
100134051	ABSECON	NJ		10/25/2023		637		(18)			(18)		619		619		
100253281	OMAHA	NE		10/30/2025		591		(18)			(18)		573		573		
100268618	WHEATON	IL		12/29/2025		913		(27)			(27)		886		886		
100140761	BENSALEM	PA		01/22/2024		526		(20)			(20)		506		506		
100186330	AMBLER	PA		12/30/2024		693		(10)			(10)		683		683		
100155917	MATTHEWS	NC		06/17/2024		656		(10)			(10)		646		646		
100046610	TRACY	CA		11/25/2020		847		16			16		863		863		
100127538	WINDSOR MILL	MD		09/08/2023		709		(13)			(13)		696		696		
100055157	MANCHESTER	CT		03/23/2021		599		(46)			(46)		553		553		
100079923	OCALA	FL		04/08/2022		1,189		(71)			(71)		1,118		1,118		
100194988	TULSON	AZ		02/14/2025		938		(16)			(16)		922		922		
100206446	DUPHAM	NC		04/22/2025		720		(25)			(25)		695		695		
100140786	PROVIDENCE	UT		01/22/2024		676		(40)			(40)		636		636		
100048322	FEDLANDS	CA		11/20/2020		1,097		(16)			(16)		1,081		1,081		
100272663	CHICAGO	IL		01/08/2026		441		(9)			(9)		432		432		
100086369	DOUGLASVILLE	GA		01/06/2023		604		(28)			(28)		576		576		
100247672	HIOELL	NJ		10/29/2025		487		(15)			(15)		472		472		
100065738	IRVINE	CA		07/28/2021		1,084		(31)			(31)		1,053		1,053		
100062977	VIRGINIA BEACH	VA		07/01/2021		2,204		(15)			(15)		2,189		2,189		
100277026	ESKO	MI		02/06/2026		245		(5)			(5)		240		240		
100193938	CATHEDRAL CITY	CA		02/10/2025		620		(18)			(18)		602		602		
100201041	KANSAS CITY	MO		03/12/2025		759		(16)			(16)		743		743		
100206288	LUTZ	FL		04/17/2025		703		(27)			(27)		676		676		
100243141	CLIFTON	VA		09/26/2025		4,172		(196)			(196)		3,976		3,976		
100121041	VALLEJO	CA		06/30/2023		2,057		(2)			(2)		2,055		2,055		
100199105	SACRAMENTO	CA		03/03/2025		823		(39)			(39)		784		784		
100214330	RALEIGH	NC		06/02/2025		606		(19)			(19)		587		587		
100163928	SEGUIN	TX		10/04/2024		730		(16)			(16)		714		714		
100159460	ATHENS	GA		07/15/2024		647		(14)			(14)		633		633		
100181630	BOKA RATON	FL		12/11/2024		656		(31)			(31)		625		625		
100238386	ROCHESTER HILLS	MI		09/19/2025		6,893		(234)			(234)		6,659		6,659		
100172809	TAMPA	FL		12/06/2024		675		(6)			(6)		667		667		
100114936	HOUSTON	TX		07/13/2023		676		(14)			(14)		662		662		
100110655	LARGO	FL		06/30/2023		745		(7)			(7)		738		738		
100057707	CLYDE A	IA		06/30/2021		1,425		(51)			(51)		1,374		1,374		
100167544	SHELTON	WA		10/31/2024		654		(24)			(24)		630		630		
100186327	RICHMOND	TX		12/30/2024		819		(20)			(20)		799		799		
100134077	PHOENIX	AZ		10/27/2023		659		(18)			(18)		640		640		
100181569	EVERGREEN PARK	IL		12/09/2024		654		(20)			(20)		634		634		
100175182	PORF SAINT LUCIE	FL		11/05/2024		732		(13)			(13)		719		719		
100165498	FULLSHEAR	TX		08/29/2024		720		(6)			(6)		712		712		
100255351	AUSTIN	TX		11/25/2025		573		(13)			(13)		560		560		
100207292	HOLT	MI		04/28/2025		635		(23)			(23)		612		612		
100076652	PHOENIX	AZ		12/16/2021		1,423		(68)			(68)		1,355		1,355		
100129443	ROTONDA WEST	FL		09/29/2023		740		(14)			(14)		726		726		
100206778	BELLEVUE	WA		04/23/2025		656		(22)			(22)		634		634		
100207526	BURLINGTON	NC		04/29/2025		1,119		(25)			(25)		1,094		1,094		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100155229	SANTA MARIA	CA		07/19/2024		571		(41)			(41)		530	530			
100162614	WOODBURY	NY		06/12/2024		650		(17)			(17)		633	633			
100233469	SOUTH HAVEN	MI		10/30/2025		3,844		(167)			(167)		3,677	3,677			
100057529	WEST ORANGE	NJ		06/30/2021		2,113		(47)			(47)		2,066	2,066			
100165978	SAINT LEONARD	MO		12/26/2024		695		(7)			(7)		688	688			
100079432	CATHEDRAL CITY	CA		03/17/2022		3,739		(98)			(98)		3,641	3,641			
100162404	OCALA	FL		06/07/2024		722		(4)			(4)		718	718			
100169794	BURLESON	TX		09/30/2024		1,320		(51)			(51)		1,269	1,269			
100267092	SANTA FE	NM		12/23/2025		1,050		(14)			(14)		1,036	1,036			
100065371	ATLANTA	GA		07/28/2021		1,528		(49)			(49)		1,479	1,479			
100119416	SPRINGFIELD	VA		07/31/2023		709		(9)			(9)		700	700			
100134256	FORKED RIVER	NJ		10/27/2023		472		(7)			(7)		465	465			
100060080	PERRIS	CA		06/25/2021		1,507		(47)			(47)		1,460	1,460			
100200501	CLARKSVILLE	TN		03/11/2025		713		(14)			(14)		699	699			
100186697	PENDELTON	IN		07/09/2025		680		(6)			(6)		674	674			
100195139	VAN ALSTINE	TX		02/24/2025		701		(7)			(7)		694	694			
100159875	SANFORD	FL		06/16/2024		818		(50)			(50)		768	768			
100140524	ANGIER	NC		07/19/2024		728		(4)			(4)		724	724			
100234726	OXFORD	ME		06/28/2025		634		(33)			(33)		601	601			
100168747	FORT WORTH	TX		09/26/2024		623		(33)			(33)		590	590			
100254022	MIDDLETON	ID		10/30/2025		480		(12)			(12)		468	468			
100049552	DES PLAINES	IL		11/20/2020		887		47			47		934	934			
100168297	WASHINGTON	DC		09/20/2024		861		(24)			(24)		637	637			
100209238	NORRISTOWN	PA		04/29/2025		732		(6)			(6)		726	726			
100255902	ANNA	TX		11/24/2025		731		(14)			(14)		717	717			
100115920	HOUSTON	TX		07/20/2023		705		(16)			(16)		689	689			
100172359	SALEM	OR		10/23/2024		642		(13)			(13)		629	629			
100151906	BLOOMINGDALE	NJ		07/10/2024		653		(6)			(6)		647	647			
100090033	RIVERVIEW	FL		01/13/2023		669		(10)			(10)		659	659			
100065503	FREDERICKSBURG	VA		07/28/2021		1,528		(28)			(28)		1,500	1,500			
100101812	BROWNS MILLS, PEBBERTON TOWNSH	NJ		03/31/2023		760		(12)			(12)		748	748			
100189729	TEIPLE	GA		01/21/2025		683		(12)			(12)		671	671			
100189730	TEIPLE	GA		01/21/2025		683		(12)			(12)		671	671			
100151981	SUGAR LAND	TX		06/14/2024		3,632		(112)			(112)		3,520	3,520			
100213916	DAVENPORT	FL		05/29/2025		646		(19)			(19)		629	629			
100151615	BIRMINGHAM	AL		05/10/2024		655		(14)			(14)		641	641			
100185002	STILLWATER	OK		12/19/2024		646		(17)			(17)		629	629			
100194679	PLANO	TX		02/21/2025		1,935		(4)			(4)		1,931	1,931			
100167522	LOOT	CA		10/31/2024		824		(9)			(9)		815	815			
100177361	HICKMAN	CA		01/16/2025		522		(17)			(17)		505	505			
100120052	PHOENIX	AZ		06/11/2023		928		(10)			(10)		918	918			
100175224	CHARLOTTE	NC		11/05/2024		608		(27)			(27)		581	581			
100169877	CHILBROOK	ID		01/21/2025		693		(5)			(5)		688	688			
100226515	AUBREY	TX		07/30/2025		689		(13)			(13)		676	676			
100119553	PHOENIX	AZ		07/28/2023		719		(3)			(3)		716	716			
100050274	MIAMI	FL		11/20/2020		1,489		(32)			(32)		1,457	1,457			
100173296	FEDMOND	WA		10/30/2024		483		(20)			(20)		463	463			
100173006	WESTON	FL		10/25/2024		666		(34)			(34)		632	632			
100168273	SAN JOSE	CA		09/20/2024		725		(9)			(9)		716	716			
100119641	CONCORD	NC		06/04/2023		480		(9)			(9)		471	471			
100167666	CONCORD	NC		09/19/2024		572		(13)			(13)		559	559			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100210676	OCALA	FL		05/15/2025		687		(24)			(24)		663		663		
100120502	STEPHENS CITY	VA		06/18/2023		3,159		(98)			(98)		3,061		3,061		
100164940	WOOBURY	NY		06/28/2024		564		(16)			(16)		548		548		
100147538	RINCON	GA		04/08/2024		739		(13)			(13)		726		726		
100148150	KODAK	TN		05/15/2024		604		(24)			(24)		580		580		
100282830	GAYDOSVILLE	CT		02/27/2026		201		(5)			(5)		196		196		
100043594	TALLALA	OK		06/13/2020		786		(48)			(48)		738		738		
100120650	PARISH	FL		08/24/2023		709		(14)			(14)		695		695		
100161127	JURPA VALLEY	CA		07/24/2024		705		(11)			(11)		694		694		
100188469	GALLOWAY	OH		01/08/2025		712		(14)			(14)		698		698		
4010061173	BRIDGETON	NJ		10/27/2023		5,745		(26)			(26)		5,519		5,519		
100192660	WILIE	TX		02/10/2025		704		(6)			(6)		698		698		
100157483	AUSTIN	TX		02/20/2025		831		(33)			(33)		798		798		
100268448	VERNON	CA		12/29/2025		438		(16)			(16)		422		422		
100159804	LAKE WORTH	FL		06/16/2024		1,173		(23)			(23)		1,150		1,150		
100205790	MODESTO	CA		04/14/2025		642		(16)			(16)		626		626		
100167780	PENNSAUKEN	NJ		09/19/2024		605		(16)			(16)		589		589		
100268661	SAN ANTONIO	TX		12/29/2025		458		(5)			(5)		453		453		
100288776	GARDEN VALLEY	ID		12/29/2025		466		(13)			(13)		453		453		
100273109	HEMISTON	OR		01/15/2026		215		(5)			(5)		210		210		
100164477	ANTIOCH	CA		06/21/2024		673		(16)			(16)		657		657		
100163111	ANNA	TX		06/13/2024		2,412		(46)			(46)		2,366		2,366		
100219427	AUBREY	TX		07/07/2025		652		(23)			(23)		629		629		
100170446	KELSO	WA		10/09/2024		598		(23)			(23)		575		575		
100188838	YUKON	OK		01/09/2025		768		(2)			(2)		766		766		
100206636	ARLINGTON	VA		04/22/2025		1,251		(59)			(59)		1,192		1,192		
100162542	SUFF CITY	NC		12/12/2024		683		(13)			(13)		670		670		
100173990	ANKENY	IA		10/30/2024		1,031		(35)			(35)		996		996		
100066918	BEENE	TX		10/24/2022		664		(39)			(39)		625		625		
100182464	HOLLAND	MI		12/12/2024		684		(10)			(10)		674		674		
100149834	PHOENIX	AZ		04/29/2024		647		(11)			(11)		636		636		
100151611	CHICAGO	IL		06/10/2024		699		(17)			(17)		682		682		
100200658	CANYON LAKE	TX		03/11/2025		3,238		(72)			(72)		3,166		3,166		
100172604	LEHI	UT		10/23/2024		642		(14)			(14)		628		628		
100110679	POOLER	GA		06/30/2023		881		(5)			(5)		876		876		
100050380	HOPKELL JUNCTION	NY		11/20/2020		1,173		(72)			(72)		1,101		1,101		
100170507	CIBOLA	TX		10/09/2024		1,043		(14)			(14)		1,029		1,029		
100127615	JAMICA BEACH	TX		09/08/2023		2,947		(47)			(47)		2,900		2,900		
100025972	SEATTLE	WA		09/20/2018		914		44			44		958		958		
100079979	SACHE	TX		04/25/2022		1,342		(11)			(11)		1,331		1,331		
100110160	SCHUBURG	IL		06/29/2023		2,143		(4)			(4)		2,139		2,139		
100253764	NIVA	MO		10/30/2025		601		(18)			(18)		583		583		
100140244	CLENTON	NJ		01/18/2024		682		(12)			(12)		670		670		
100215985	SPRINGDALE	AR		06/12/2025		643		(15)			(15)		628		628		
100170204	SANIT PALL	WI		10/08/2024		638		(20)			(20)		618		618		
100115910	HUTTO	TX		07/20/2023		826		(3)			(3)		823		823		
100196656	WAAHACHE	TX		07/10/2024		734		(3)			(3)		731		731		
100142806	WICHITA	KS		02/09/2024		741		(12)			(12)		729		729		
100227239	WASHINGTON	DC		07/31/2025		2,794		(117)			(117)		2,677		2,677		
100220883	SAFORD	FL		07/18/2025		7,963		(135)			(135)		7,828		7,828		
100182400	BRAZORIA	TX		12/12/2024		661		(18)			(18)		643		643		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100174735	STUART	FL		10/31/2024		668		(36)				(36)	632				
100149402	DURHAM	NC		04/24/2024		1,591		(29)			(29)		1,562				
100273215	MIAMI	FL		01/16/2026		432		(9)			(9)		423				
100254097	GRAND PRAIRIE	TX		11/06/2025		665		(32)			(32)		633				
100261606	GRAND PRAIRIE	TX		12/12/2025		443		(20)			(20)		423				
100133384	WESTAMPTON	NJ		10/23/2023		682		(4)			(4)		678				
100149099	ELLENWOOD	GA		04/19/2024		694		(23)			(23)		671				
100147394	HALLDALE	FL		05/08/2024		688		(17)			(17)		671				
100264915	MOBILE	AL		12/17/2025		225		(7)			(7)		218				
100140536	YOUNGSVILLE	LA		01/19/2024		699		(9)			(9)		690				
100157043	N BALDWIN	NY		02/20/2025		1,794		(145)			(145)		1,649				
100192741	LITTLE ELM	TX		02/10/2025		575		(26)			(26)		549				
100264877	BANNER ELK	NC		12/17/2025		465		(20)			(20)		445				
100046205	TINLEY PARK	IL		11/25/2020		398		(45)			(45)		353				
100156056	VERO BEACH	FL		06/18/2024		1,262		(62)			(62)		1,200				
100201434	WASCO	CA		03/12/2025		6,480		(180)			(180)		6,300				
100246212	WINTER HAVEN	FL		10/08/2025		622		(28)			(28)		594				
100120010	PENSACOLA	FL		06/11/2023		1,894		(27)			(27)		1,867				
100272284	NAPERVILLE	IL		01/08/2026		1,515		(38)			(38)		1,477				
100216295	NASHVILLE	TN		06/20/2025		820		(4)			(4)		816				
100177525	HAIRTON	NH		01/16/2025		616		(29)			(29)		587				
100156528	BLOOMINGDALE	NJ		06/24/2024		1,330							1,330				
100031442	FAIRFIELD	CA		03/29/2019		994		(12)			(12)		982				
100167159	BROWNSTON	MI		09/13/2024		626		(19)			(19)		607				
100177169	NORTH LAUDERDALE	FL		01/16/2025		216		(10)			(10)		206				
100101927	BEAR LAKE	MI		04/14/2023		659		(17)			(17)		642				
100141050	CALABASAS	CA		02/20/2024		652		(18)			(18)		634				
100203120	FLAGLER BEACH	FL		03/27/2025		95,449		(4,228)			(4,228)		91,221				
100160570	HAIJEN	CT		07/19/2024		585		(2)			(2)		583				
100018328	SAN DIEGO	CA		06/27/2018		1,878		(19)			(19)		1,859				
100147556	PARADISE VALLEY	AZ		04/04/2024		820		(8)			(8)		812				
100153832	CYPRESS	TX		06/05/2024		650		(19)			(19)		631				
100186367	LAS VEGAS	NV		12/30/2024		40,024		(592)			(592)		39,432				
100171426	TWAIN HART	CA		10/16/2024		711		(21)			(21)		690				
100206470	DULUTH	GA		04/22/2025		913		(17)			(17)		896				
100254412	STAFFORD	CT		11/07/2025		1,263		(38)			(38)		1,225				
100164624	RICHMOND	TX		06/21/2024		660		(3)			(3)		657				
100200083	SANT AUGUSTINE	FL		03/06/2025		747		(7)			(7)		740				
100182602	PLAYA DEL REY	CA		12/12/2024		495		(2)			(2)		493				
100147527	MESA	AZ		04/03/2024		683		(7)			(7)		676				
100202432	BARNEGAT	NJ		03/20/2025		1,444		(17)			(17)		1,427				
100206946	CHARLOTTE	NC		04/25/2025		894		(22)			(22)		872				
100194287	MANCHESTER	CT		02/14/2025		2,513		(92)			(92)		2,421				
100134565	PANAMA CITY BEACH	FL		10/27/2023		848							848				
100226512	TOSHAWNA	PA		07/30/2025		8,009		(28)			(28)		7,981				
100246505	WARREN	NJ		10/10/2025		658		(21)			(21)		637				
100238360	BALTIMORE	MD		09/19/2025		608		(19)			(19)		589				
100164544	OSBURN	ID		06/21/2024		1,666		(12)			(12)		1,654				
100159690	HUMBLE	TX		08/23/2024		654		(13)			(13)		641				
100157091	WILLIAMSBURG	VA		02/20/2025		665		(16)			(16)		649				
100205099	ALTAMONTE SPRINGS	FL		04/11/2025		692		(11)			(11)		681				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10007925	CATHEDRAL CITY	CA		10/25/2022		679		(12)			(12)		667				
10015931	ATLANTA	GA		07/17/2024		942		(21)			(21)		921				
10020645	CRESTVIEW	FL		04/22/2025		1,260		(70)			(70)		1,190				
10014274	HALES CITY	FL		02/08/2024		702		(13)			(13)		689				
10016556	ST GEORGE	UT		08/29/2024		922		(17)			(17)		905				
10004904	SANT CHARLES	IL		11/20/2020		846		61			61		907				
10012651	MONTICELLO	NY		06/30/2023		435		(12)			(12)		423				
10019457	KISSIMEE	FL		02/21/2025		1,159		(3)			(3)		1,156				
10023693	LAWRENCEVILLE	GA		09/12/2025		566		(13)			(13)		553				
100189714	GRANT'S PASS	OR		02/20/2025		1,604		(3)			(3)		1,601				
100189214	MADISON	WI		01/13/2025		777		(1)			(1)		776				
10024366	WESTFIELD	IN		09/26/2025		649		(30)			(30)		619				
10017182	SAN ANTONIO	TX		10/17/2024		619		(17)			(17)		602				
100195141	HOLLY SPRINGS	NC		02/24/2025		1,023		(14)			(14)		1,009				
100109731	LANCASTER	CA		06/16/2023		635		(22)			(22)		613				
10017395	WOODBURY	NY		10/30/2024		701		(23)			(23)		678				
100179497	DENTON	TX		11/21/2024		2,417		(6)			(6)		2,411				
10016933	WESTLEY	RI		09/30/2024		650		(15)			(15)		635				
100254407	SPRINGFIELD	VA		11/07/2025		978		(19)			(19)		959				
10026688	GRAND PRAIRIE	TX		12/23/2025		474		(10)			(10)		464				
100172357	RIALTO	CA		10/23/2024		777		(12)			(12)		765				
100186910	NOKOMIS	FL		01/07/2025		714		(5)			(5)		709				
100144072	SUGAR HILL	GA		03/07/2024		1,968		(26)			(26)		1,942				
100234904	DELTOWA	FL		08/28/2025		663		(12)			(12)		651				
100148836	ODONTON	MO		04/17/2024		663		(15)			(15)		648				
10071855	NORTH KINGSTOWN	RI		10/14/2021		2,103		(75)			(75)		2,028				
100228554	SIERRA VISTA	AZ		08/11/2025		801		(27)			(27)		574				
100205066	AMHERST	NY		04/11/2025		942		(44)			(44)		898				
100152237	OFALLON	MO		05/17/2024		667		(11)			(11)		656				
100254969	COLUMBIA	SC		11/17/2025		858		(27)			(27)		831				
100174260	OCEALA	FL		10/31/2024		801		(4)			(4)		797				
100109751	NAUGATUCK	CT		06/16/2023		1,000		(10)			(10)		990				
100268615	GERMANTOWN	MD		12/29/2025		484		(10)			(10)		474				
100044112	FAIRFIELD	CA		08/19/2020		1,623		(29)			(29)		1,594				
100228222	TAYLOR	TX		08/11/2025		546		(19)			(19)		529				
100214114	SOMERSET	MA		05/30/2025		636		(24)			(24)		612				
100203271	SAVANNAH	GA		03/27/2025		1,351		(1)			(1)		1,350				
100168365	TIOGA	TX		09/25/2024		1,002		(34)			(34)		968				
100103654	HAVERSTRAW	NY		05/10/2023		766		(14)			(14)		752				
100202936	DELAND	FL		03/24/2025		696		(16)			(16)		680				
100255308	RAYMORE	MO		11/24/2025		891		(18)			(18)		873				
100129420	PHENIX	AZ		09/29/2023		1,493		(7)			(7)		1,486				
100165641	DAVIDSON	NC		10/04/2024		693		(31)			(31)		662				
100160146	KNOXVILLE	TN		07/17/2024		664		(15)			(15)		649				
100152633	BALA CYNWID	PA		05/17/2024		1,654		(25)			(25)		1,629				
100160881	SQUAMISH	WA		07/24/2024		659		(19)			(19)		640				
100161491	SANT GEORGE	UT		07/30/2024		670		(21)			(21)		649				
100243790	PAINTUCKET	RI		09/29/2025		1,184		(40)			(40)		1,154				
100171735	GALLATIN	TN		10/17/2024		754		(14)			(14)		740				
100099691	HILLSBOROUGH	CA		03/28/2023		2,231		(65)			(65)		2,166				
100149460	STILLWATER	OK		04/24/2024		732		(13)			(13)		719				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009039	SNELLVILLE	GA		03/17/2022		1,152		(77)			(77)		1,075	1,075			
10009866	STOCKTON	CA		03/28/2023		885		(21)			(21)		864	864			
10020365	LAND O LAKES	FL		03/27/2025		637		(27)			(27)		610	610			
100173339	GUYTON	GA		10/30/2024		757		(17)			(17)		740	740			
100235427	POOLER	GA		08/29/2025		466		(5)			(5)		461	461			
100011176	EL CAJON	CA		12/23/2016		1,760		(18)			(18)		1,742	1,742			
100179458	LAKE LOTAWANA	MO		11/21/2024		807		(1)			(1)		806	806			
100063299	PHILADELPHIA	PA		07/01/2021		1,553		(22)			(22)		1,531	1,531			
100236556	SHOY LOI	AZ		09/19/2025		694		(22)			(22)		672	672			
100160418	FORT WORTH	TX		07/19/2024		569		(40)			(40)		529	529			
100191719	SPRINGFIELD	VA		02/20/2025		597		(16)			(16)		581	581			
100244592	MOORE	NY		09/29/2025		719		(13)			(13)		706	706			
100146860	PHARR	TX		03/26/2024		662		(14)			(14)		648	648			
100255023	FULSHEAR	TX		04/10/2025		1,617		(33)			(33)		1,584	1,584			
10016694	MILTON	GA		09/13/2024		701		(14)			(14)		687	687			
100272129	PALM HARBOR	FL		01/08/2026		490		(7)			(7)		483	483			
100054786	BAY SHORE	NY		03/23/2021		1,564		(207)			(207)		1,357	1,357			
100245331	KENESAW	GA		10/06/2025		821		(23)			(23)		798	798			
100179633	SAINT LOUIS	MO		11/21/2024		644		(17)			(17)		627	627			
100171567	BUDA	TX		10/16/2024		746		(19)			(19)		727	727			
100172599	MISSOULA	MT		10/25/2024		741		(19)			(19)		722	722			
100149069	SAINT CLOUD	FL		04/19/2024		589		(35)			(35)		554	554			
100163154	HUTTO	TX		06/13/2024		675		(15)			(15)		660	660			
100218153	KINGWOOD	TX		07/22/2025		559		(26)			(26)		533	533			
100142892	MIDLOTHIAN	VA		02/09/2024		794		(6)			(6)		788	788			
100160112	SAINT GEORGE	UT		07/17/2024		672		(21)			(21)		651	651			
100272555	JUPITER	FL		01/08/2026		510		(21)			(21)		489	489			
100235658	RIVERVIEW	FL		09/04/2025		699		(25)			(25)		674	674			
100176827	ELGIN	IL		11/19/2024		847		(13)			(13)		834	834			
100146865	OAKWOOD	GA		03/26/2024		735		(3)			(3)		732	732			
100255038	WRIGHT CITY	MO		11/19/2025		695		(27)			(27)		668	668			
100211604	O FALLON	MO		05/19/2025		2,695		(84)			(84)		2,611	2,611			
100203655	MURPHY	TX		03/27/2025		717		(18)			(18)		699	699			
100155999	CLEARWATER	FL		06/17/2024		726		(9)			(9)		717	717			
100200635	CLARKSON	KY		03/11/2025		1,663		(23)			(23)		1,640	1,640			
100212377	LAWRENCEVILLE	GA		05/28/2025		668		(6)			(6)		662	662			
100213756	ZILLAH	WA		05/29/2025		62							62	62			
100195138	MELISSA	TX		02/24/2025		649		(16)			(16)		633	633			
100172437	KYLE	TX		10/23/2024		743		(16)			(16)		727	727			
100142542	WEST RICHLAND	WA		02/08/2024		12,798		(168)			(168)		12,630	12,630			
100205905	PALMETTO	FL		04/14/2025		3,946		(20)			(20)		3,926	3,926			
100209698	HAULLA	HI		06/11/2025		697		(7)			(7)		690	690			
100063087	DESOTO	TX		07/01/2021		2,326		(31)			(31)		2,295	2,295			
100168131	MIAMI	FL		09/20/2024		672		(23)			(23)		649	649			
100170236	MUFFEESBORO	TN		10/08/2024		811		(9)			(9)		802	802			
100171737	MOORE	NY		10/17/2024		756		(12)			(12)		744	744			
100228421	TITUSVILLE	NJ		06/11/2025		669		(9)			(9)		660	660			
100199046	CHARLOTTE	NC		02/28/2025		763		(33)			(33)		730	730			
100245571	COLUMBUS	OH		10/06/2025		595		(21)			(21)		574	574			
100254366	WHITEHALL	MI		11/07/2025		1,272		(25)			(25)		1,247	1,247			
100194656	MOORE	NY		10/30/2023		632		(10)			(10)		622	622			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100160128	COLTEWAH	TN		07/17/2024		1,337	(48)				(48)		1,289	1,289			
100084675	MIAMI	FL		06/02/2022		885	(2)				(2)		883	883			
100149407	LUXEBEE	AL		04/24/2024		685	(11)				(11)		674	674			
100206274	SPANISH FORK	UT		04/17/2025		638	(22)				(22)		616	616			
100143288	GRAND JUNCTION	CO		02/16/2024		745	(10)				(10)		735	735			
100229513	KENT CITY	MI		06/18/2025		665	(20)				(20)		645	645			
100172898	VICTORVILLE	CA		10/25/2024		719	(8)				(8)		711	711			
100219509	ROCKBRIDGE BATHS	VA		07/07/2025		1,119	(40)				(40)		1,079	1,079			
100161538	AUBREY	TX		07/30/2024		654	(21)				(21)		633	633			
100220369	GREAT FALLS	VA		07/18/2025		625	(22)				(22)		603	603			
100188406	ARLINGTON	VA		09/25/2024		2,303	(63)				(63)		2,240	2,240			
100091988	ROUND ROCK	TX		02/22/2023		719	(8)				(8)		711	711			
100141157	COLUMBUS	OH		01/30/2024		539	(11)				(11)		538	538			
100176866	MERIDEN	CT		11/15/2024		1,546	(61)				(61)		1,485	1,485			
100253781	MECHANICSBURG	PA		10/30/2025		604	(20)				(20)		584	584			
100235088	MONROE	NY		09/04/2025		479	(5)				(5)		474	474			
100236280	HILLSBORO	OR		09/19/2025		695	(11)				(11)		684	684			
100272238	KANAPOLIS	NC		01/08/2026		469	(12)				(12)		457	457			
100144570	DENVER	CO		04/26/2024		88,475	(944)				(944)		87,531	87,531			
100220267	FRIDLEY	MN		07/18/2025		634	(17)				(17)		617	617			
100108668	PISCATAWAY	NJ		05/31/2023		583	(33)				(33)		550	550			
100143607	BLOOMINGBURG	NY		02/21/2024		425	(13)				(13)		412	412			
100161036	SAINT GERMAIN	WI		07/24/2024		661	(22)				(22)		639	639			
100214863	VICTORVILLE	CA		05/30/2025		513	(24)				(24)		489	489			
100272472	NAPLES	FL		01/08/2026		451	(11)				(11)		440	440			
100268688	ROYAL OAK	MI		12/29/2025		455	(15)				(15)		440	440			
100129707	SHERMAN	TX		09/29/2023		689	(13)				(13)		676	676			
100203061	MEDFORD	OR		04/25/2025		625	(25)				(25)		600	600			
100060268	GREENVILLE	SC		06/25/2021		1,589	(44)				(44)		1,545	1,545			
100206756	CALIFORNIA CITY	CA		04/23/2025		4,924	(163)				(163)		4,761	4,761			
100103319	MANSFIELD	TX		04/28/2023		548	(7)				(7)		541	541			
100157634	YUKON	OK		06/28/2024		1,094	(29)				(29)		1,065	1,065			
100268188	MONTGOMERY VILLAGE	MO		12/29/2025		473	(11)				(11)		462	462			
100268617	GRAND PRAIRIE	TX		12/29/2025		503	(6)				(6)		497	497			
100131955	RIGGINS	ID		10/13/2023		694	(7)				(7)		687	687			
100142743	BUFFALO GROVE	IL		02/08/2024		805	(16)				(16)		789	789			
100247292	EL PASO	TX		10/23/2025		623	(14)				(14)		609	609			
100163065	MESQUITE	TX		06/13/2024		727	(16)				(16)		711	711			
100246076	OCALA	FL		10/08/2025		604	(27)				(27)		577	577			
100227105	PINCKNEY	MI		07/30/2025		682	(18)				(18)		664	664			
100159639	MIAMI	FL		06/16/2024		1,725	(105)				(105)		1,620	1,620			
100144478	HARTFORD	CT		04/26/2024		623	(24)				(24)		599	599			
100268662	CYPRESS	TX		12/29/2025		557	(4)				(4)		553	553			
100216868	LAURENCE	KS		06/23/2025		609	(17)				(17)		592	592			
100210278	CAMDEN WOMING	DE		05/09/2025		635	(5)				(5)		630	630			
100218839	MONTGOMERY	AL		06/27/2025		613	(20)				(20)		593	593			
100194989	GRANDVIEW	MO		02/14/2025		634	(15)				(15)		619	619			
100254250	DURHAM	NC		11/06/2025		667	(26)				(26)		641	641			
100268343	MONROE	NY		12/29/2025		575	(13)				(13)		562	562			
100158656	SAFORD	FL		07/12/2024		733	(10)				(10)		723	723			
100129433	WICHITA	KS		09/29/2023		686	(10)				(10)		676	676			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014301	ROSENBERG	TX		02/21/2024		1,338	(48)	(48)			(48)		1,290	1,230			
10014286	GLENDALE	CA		02/08/2024		2,708	(163)	(163)			(163)		2,545	2,545			
100076311	IRVINGTON	NJ		01/07/2022		1,503	(31)	(31)			(31)		1,472	1,472			
100220091	POMPAHO BEACH	FL		06/06/2025		2,252	(50)	(50)			(50)		2,202	2,202			
100138292	ROUND ROCK	TX		12/18/2023		843	(15)	(15)			(15)		828	828			
100164527	NOKOMIS	FL		06/21/2024		721	(7)	(7)			(7)		714	714			
100164016	PEMBROKE PINES	FL		06/21/2024		589	(26)	(26)			(26)		563	563			
100167655	GALLATIN	TN		09/19/2024		653	(18)	(18)			(18)		635	635			
100228237	SUTTON	MA		06/11/2025		2,106	(45)	(45)			(45)		2,061	2,061			
100268268	READING	MA		12/29/2025		438	(7)	(7)			(7)		429	429			
100255792	HEMET	CA		11/24/2025		650	(19)	(19)			(19)		631	631			
100247285	CLAYTON	CA		10/23/2025		849	(23)	(23)			(23)		826	826			
100134982	NEW LONDON	CT		10/30/2023		516	(1)	(1)			(1)		515	515			
100141123	QUEENS	NY		01/30/2024		750	(2)	(2)			(2)		748	748			
100067857	ORLANDO	FL		09/23/2021		1,467	(45)	(45)			(45)		1,422	1,422			
100261413	GLEN BURNIE	MD		12/08/2025		660	(14)	(14)			(14)		646	646			
100180980	BAKERSFIELD	CA		11/26/2024		953	(39)	(39)			(39)		914	914			
100161999	TUCSON	AZ		07/31/2024		507	(36)	(36)			(36)		471	471			
100177420	LARGO	FL		01/16/2025		518	(24)	(24)			(24)		494	494			
100149631	PLANTATION	FL		04/26/2024		650	(12)	(12)			(12)		638	638			
100031907	SANTA ROSA	CA		03/29/2019		1,259	31	31			31		1,290	1,290			
100192715	LIND O LAKES	FL		02/10/2025		697	(7)	(7)			(7)		690	690			
100196971	RALEIGH	NC		02/28/2025		646	(23)	(23)			(23)		623	623			
100120541	GROTON	MA		06/18/2023		590	(35)	(35)			(35)		555	555			
100144221	CLAYTON	CA		03/07/2024		665	(18)	(18)			(18)		647	647			
100253983	ORLANDO BEACH	FL		10/30/2025		715	(20)	(20)			(20)		695	695			
100142634	DALLAS	TX		02/08/2024		638	(16)	(16)			(16)		622	622			
100238244	ELIZABETH LAKE	CA		12/02/2025		720	(8)	(8)			(8)		712	712			
100048359	UNIONDALE	NY		11/20/2020		967	28	28			28		995	995			
100194914	VILAS	NC		04/24/2024		734	(13)	(13)			(13)		721	721			
100195133	CARTERSVILLE	GA		02/24/2025		677	(14)	(14)			(14)		663	663			
100091650	KYLE	TX		01/27/2023		697	(12)	(12)			(12)		685	685			
100151570	LAKELAND	FL		05/10/2024		665	(12)	(12)			(12)		653	653			
100161389	CONCORD	NC		07/25/2024		744	(8)	(8)			(8)		736	736			
100191706	BAKERSFIELD	CA		02/20/2025		641	(7)	(7)			(7)		634	634			
100060236	BAYNE	NJ		06/25/2021		1,514	(36)	(36)			(36)		1,478	1,478			
100192865	ANN ARBOR	MI		02/10/2025		555	(13)	(13)			(13)		542	542			
100202256	RIDGECREST	CA		04/17/2025		706	(10)	(10)			(10)		696	696			
100261138	YUCAIPA	CA		12/05/2025		531	(7)	(7)			(7)		524	524			
100062343	STOCKBRIDGE	GA		07/01/2021		1,143	(2)	(2)			(2)		1,141	1,141			
100054693	PORTLAND	OR		03/23/2021		776	(20)	(20)			(20)		756	756			
100206260	CHESTERFIELD	MO		04/17/2025		650	(25)	(25)			(25)		625	625			
100235883	SUWANEE	GA		09/04/2025		681	(22)	(22)			(22)		659	659			
100219370	DALLAS	TX		06/30/2025		594	(7)	(7)			(7)		587	587			
100071628	LAS VEGAS	NV		10/14/2021		1,443	(43)	(43)			(43)		1,400	1,400			
100218601	STAFFORD	VA		06/27/2025		885	(16)	(16)			(16)		869	869			
100131647	LINCOLN	NE		10/06/2023		161	(5)	(5)			(5)		156	156			
100246016	TULARE	CA		10/07/2025		642	(23)	(23)			(23)		619	619			
100206322	DURHAM	NC		04/17/2025		676	(25)	(25)			(25)		651	651			
100153726	ROUND ROCK	TX		07/11/2024		998	(32)	(32)			(32)		936	936			
100075977	MIAMI	FL		01/07/2022		1,277	(41)	(41)			(41)		1,236	1,236			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
10022907	EAU CLAIRE	WI		06/18/2025		686		(11)						675	675			
10024761	QUEEN CREEK	AZ		10/29/2025		444		(20)						424	424			
10010936	MEDICAL LAKE	WA		06/12/2023		830		(6)						824	824			
100204911	MARLIN	TX		04/10/2025		549		(26)						523	523			
100238076	SIGNAL HILL	CA		10/03/2025		668		(18)						650	650			
100093957	POOLER	GA		07/12/2022		4,440		(76)						4,364	4,364			
100149319	PORT SAINT LUCIE	FL		04/24/2024		661		(19)						642	642			
100150532	KENNESAW	GA		05/03/2024		736		(9)						727	727			
100173070	JENKS	OK		10/25/2024		755								755	755			
100261425	HIVISON	TN		12/08/2025		908		(20)						888	888			
100088912	HOMESTEAD	FL		11/15/2022		2,047		(94)						1,953	1,953			
100272316	MENTOR	OH		01/08/2026		464		(8)						456	456			
100267188	CORPUS CHRISTI	TX		12/23/2025		699		(17)						682	682			
100119831	CEDARVILLE	NJ		06/08/2023		562		(21)						541	541			
100057735	BOHIE	MD		06/30/2021		1,973		(55)						1,918	1,918			
100127707	DAVENPORT	FL		09/08/2023		633		(22)						611	611			
100160976	ARROYO	TX		07/24/2024		639		(11)						628	628			
100202751	ROGERS	AR		03/24/2025		643		(20)						623	623			
100254964	STATE COLLEGE	PA		11/17/2025		794		(44)						750	750			
100274957	YOUNGTOWN	AZ		01/26/2026		473		(14)						459	459			
100770586	EASTON	MA		10/01/2021		515		(1)						514	514			
100255379	MIDLAND	TX		11/24/2025		719		(3)						716	716			
100266934	SPRING	TX		12/29/2025		1,727		(22)						1,705	1,705			
100177188	ATLANTA	GA		01/16/2025		617		(25)						592	592			
100215528	WOODSTOCK	GA		06/11/2025		694		(2)						692	692			
100156222	WASHINGTON	DC		06/20/2024		634		(6)						628	628			
100192993	CHARLOTTE	NC		02/10/2025		778		(24)						754	754			
100132090	BORDENTOWN	NJ		10/13/2023		677		(7)						670	670			
100186676	HOUSTON	TX		07/07/2025		646		(15)						631	631			
100156652	MADISON	WI		06/24/2024		717		(6)						711	711			
100245706	GARNER	NC		10/06/2025		764		(4)						760	760			
100151251	KISSIMEE	FL		05/10/2024		728		(11)						717	717			
100159901	MIAMI	FL		06/16/2024		686		(23)						663	663			
100215415	FORNEY	TX		06/12/2025		685		(13)						672	672			
100247200	NAPLES	FL		10/23/2025		620		(27)						593	593			
100247112	KILLINGTON	VT		10/22/2025		622		(29)						593	593			
100148432	DENVER	CO		04/12/2024		672		(15)						657	657			
100080427	HOUSTON	TX		04/14/2022		1,112		(40)						1,072	1,072			
100156770	COLUMBIA FALLS	MT		06/26/2024		591		(11)						580	580			
100114540	NIANTIC	CT		06/29/2023		550		(15)						535	535			
100013809	ONTARIO	CA		05/25/2017		1,684		127						1,811	1,811			
100209539	NEW RICHMOND	OH		05/02/2025		692		(12)						680	680			
100129631	RICHMOND	TX		09/29/2023		709		(8)						701	701			
100199699	LAS VEGAS	NV		03/06/2025		967		(4)						963	963			
100175972	CONCORD	NC		11/14/2024		760		(1)						759	759			
100237130	FREDERICK	MD		09/12/2025		656		(13)						643	643			
100156485	SARATOGA SPRINGS	NY		06/24/2024		732								732	732			
100235387	FREDERICKSBURG	VA		06/29/2025		217		(6)						209	209			
100244366	FORT WORTH	TX		09/29/2025		648		(25)						623	623			
100140457	WHITEFIELD	NH		07/19/2024		667		(16)						651	651			
100150661	APACHE JUNCTION	AZ		05/08/2024		1,856		(3)						1,853	1,853			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020282	HOPE MILLS	NC		03/24/2025		546		(22)			(22)		524		324		
100220545	ATHENS	GA		07/15/2025		712		(8)			(8)		704		704		
100156483	DURHAM	NC		06/24/2024		676		(14)			(14)		662		662		
100120538	MUFFREESBORO	TN		06/21/2023		614		(11)			(11)		603		603		
100175897	DAVENPORT	FL		11/14/2024		757		(3)			(3)		754		754		
100147939	GOOSE CREEK	SC		04/08/2024		681		(9)			(9)		672		672		
100203109	SNEADS FERRY	NC		03/27/2025		608		(20)			(20)		588		588		
100246698	VACAVILLE	CA		10/15/2025		699		(29)			(29)		670		670		
100053777	HANFORD	CA		03/23/2021		1,107		(152)			(152)		955		955		
100137615	DESTIN	FL		12/08/2023		701		(5)			(5)		696		696		
100180041	KISSIMEE	FL		11/25/2024		833		(23)			(23)		810		810		
100200185	PHOENIX	AZ		03/07/2025		690		(26)			(26)		664		664		
100243726	LONG BEACH	CA		09/29/2025		11,166		(459)			(459)		10,707		10,707		
100214167	FRANKLIN	WI		05/30/2025		652		(13)			(13)		639		639		
100253749	WILLOW GROVE	PA		10/30/2025		708		(22)			(22)		686		686		
100185095	GRAND PRAIRIE	TX		12/20/2024		695		(11)			(11)		684		684		
100164320	ANNA	TX		06/21/2024		675		(11)			(11)		664		664		
100207054	VENICE	CA		04/24/2025		627		(24)			(24)		603		603		
100141510	KATY	TX		01/30/2024		581		(12)			(12)		569		569		
100135556	CHARLOTTE	NC		11/13/2023		27,515		(167)			(167)		27,348		27,348		
100119428	INDIANAPOLIS	IL		07/31/2023		731		(5)			(5)		726		726		
100218660	DALLAS	TX		06/27/2025		13,649		(259)			(259)		13,390		13,390		
100169791	GAINESVILLE	VA		09/30/2024		673		(20)			(20)		653		653		
100234820	RALEIGH	NC		08/28/2025		616		(19)			(19)		597		597		
100128765	PORTERVILLE	CA		09/21/2023		790		(38)			(38)		752		752		
100026139	CENTREVILLE	VA		09/20/2018		1,542		44			44		1,586		1,586		
100254946	KATY	TX		11/17/2025		984		(27)			(27)		957		957		
100078001	GARLAND	TX		02/18/2022		1,169		(70)			(70)		1,099		1,099		
100170215	DURHAM	NC		10/08/2024		745		(16)			(16)		729		729		
100170021	CAVE CREEK	AZ		11/08/2024		742		(23)			(23)		719		719		
100135226	CLARKSVILLE	TN		11/08/2023		2,996		(2)			(2)		2,984		2,984		
100207318	RICHMOND	TX		04/28/2025		59,244		(1,972)			(1,972)		57,272		57,272		
100253423	MANASSAS	VA		10/30/2025		628		(17)			(17)		611		611		
100268861	CICERO	IL		12/29/2025		479		(7)			(7)		472		472		
100244935	COALINGA	CA		09/29/2025		990		(10)			(10)		980		980		
10021462	SEABROOK ISLAND	SC		07/22/2025		494		(23)			(23)		471		471		
100192886	WOODBURY	NY		02/10/2025		752		(15)			(15)		737		737		
100201155	MIDDLETOWN	NJ		03/12/2025		3,846		(144)			(144)		3,702		3,702		
100227199	COLLEGE STATION	TX		07/30/2025		647		(21)			(21)		626		626		
100094602	MAGNA	UT		06/02/2022		818		(22)			(22)		796		796		
100140275	LINCOLN	NE		01/18/2024		823		(24)			(24)		799		799		
100235391	SPARTANBURG	SC		09/04/2025		648		(22)			(22)		626		626		
100100224	NEIBURGH	NY		03/17/2023		608		96			96		704		704		
100204085	PORTERVILLE	CA		03/28/2025		623		(29)			(29)		594		594		
100192344	SIGNAL HILL	CA		02/05/2025		2,506		(32)			(32)		2,474		2,474		
100228938	DEERING	WI		08/12/2025		375		(11)			(11)		364		364		
100215993	FORT WORTH	TX		07/11/2025		866		(6)			(6)		858		858		
100094736	FEDERAL WAY	WA		06/02/2022		893		(1)			(1)		892		892		
100245266	INDIANAPOLIS	IL		10/06/2025		686		(29)			(29)		657		657		
100172821	PLANO	TX		10/25/2024		603		(26)			(26)		577		577		
100053556	ARLETA	CA		03/23/2021		3,688		(37)			(37)		3,651		3,651		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100216078	FAIR LAWN	NJ		06/17/2025		7,065	(195)	(195)					6,870	6,870			
100152486	NASHVILLE	TN		05/16/2024		657		(9)					648	648			
100165748	DAHLONEGA	GA		08/29/2024		591	(15)	(15)					576	576			
100264986	TIFTON	GA		12/17/2025		451	(18)	(18)					433	433			
100102177	BATAVIA	IL		04/14/2023		472	(3)	(3)					469	469			
100139859	OCEAN CITY	NJ		07/09/2024		693	(12)	(12)					681	681			
100065623	LAWRENCE	KS		07/28/2021		1,588	(42)	(42)					1,546	1,546			
100203244	IDAHO FALLS	ID		03/27/2025		668	(20)	(20)					648	648			
100154138	DALHART	TX		07/11/2024		1,558	(93)	(93)					1,465	1,465			
100158452	PALM DESERT	CA		07/10/2024		688	(6)	(6)					682	682			
100214839	DURHAM	NC		06/11/2025		633	(16)	(16)					617	617			
100199380	LAKEVILLE	MIN		03/05/2025		577	(22)	(22)					555	555			
100150554	SAINT LOUIS	MO		05/03/2024		716	(13)	(13)					703	703			
100151631	TOINSEND	WI		05/10/2024		706	(3)	(3)					703	703			
100244981	ARLINGTON	VA		09/29/2025		696	(22)	(22)					674	674			
100164534	KYLE	TX		06/21/2024		721	(4)	(4)					717	717			
100148030	ROUND ROCK	TX		04/10/2024		704	(1)	(1)					703	703			
100154848	MARYVILLE	TN		07/19/2024		735		(21)					714	714			
100218858	TAMPA	FL		06/27/2025		2,270	(41)	(41)					2,229	2,229			
100209764	GALVESTON	TX		05/05/2025		627	(20)	(20)					607	607			
100181115	NORTH CHARLESTON	SC		01/29/2025		554	(26)	(26)					528	528			
100228337	BUFFALO	NY		06/11/2025		612	(21)	(21)					591	591			
100157266	HONOLULU	HI		02/20/2025		697	(6)	(6)					689	689			
100235865	COLUMBUS	OH		09/04/2025		703	(13)	(13)					690	690			
100195130	CASA GRANDE	AZ		02/24/2025		591	(23)	(23)					568	568			
100209878	SAN ANTONIO	TX		06/11/2025		658	(19)	(19)					639	639			
100086510	RAHWAY	NJ		09/30/2022		1,001	(11)	(11)					990	990			
100220090	SCHUMBERG	IL		06/06/2025		614	(14)	(14)					600	600			
100209644	TUSCON	AZ		05/02/2025		443	(13)	(13)					430	430			
100254225	MACON	NC		11/06/2025		4,346	(153)	(153)					4,193	4,193			
100137576	POCAHELLO	ID		12/08/2023		2,213	(11)	(11)					2,202	2,202			
100215455	GAITHERSBURG	MD		06/12/2025		828	(16)	(16)					810	810			
100220629	GARBERVILLE	CA		07/15/2025		834	(23)	(23)					811	811			
100186548	CROWLEY	TX		12/30/2024		651	(6)	(6)					645	645			
100228282	BROOKTOWN	TN		06/11/2025		736	(20)	(20)					716	716			
100139550	NEW BRAUNFELS	TX		01/09/2024		634	(9)	(9)					625	625			
100175546	CONWAY	NH		11/08/2024		485	(8)	(8)					477	477			
100150823	HUNTSVILLE	UT		05/08/2024		706	(6)	(6)					698	698			
100219849	ATLANTA	GA		07/08/2025		1,324	(32)	(32)					1,492	1,492			
100049410	ROBINSON SPRINGS	CA		11/20/2020		793	46	46					839	839			
100133741	HANOVER	MD		10/23/2023		612	(7)	(7)					605	605			
100159245	OCEAN CITY	NJ		07/15/2024		870	(9)	(9)					862	862			
100200735	TOIBALL	TX		03/11/2025		712	(7)	(7)					705	705			
100200142	DOVER	ID		03/06/2025		750	(14)	(14)					736	736			
100143383	PALM BAY	FL		02/16/2024		617	(16)	(16)					601	601			
100226972	DURHAM	NC		07/30/2025		666	(19)	(19)					647	647			
100246517	CHATTANOOGA	TN		10/06/2025		674	(27)	(27)					647	647			
100243200	HYATTSVILLE	MD		09/26/2025		574	(15)	(15)					559	559			
100153497	CAMPBELL HALL	NY		05/30/2024		890	(25)	(25)					865	865			
100220433	HEBER CITY	UT		07/15/2025		604	(29)	(29)					575	575			
100236047	DANBURY	CT		09/04/2025		683	(22)	(22)					661	661			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100218135	BROOKFIELD	CT		07/22/2025		667		(6)			(6)		661		661		
10024569	MELISSA	TX		10/06/2025		683		(22)			(22)		661		661		
100150893	BUDA	TX		06/08/2024		714		(16)			(16)		698		698		
100228338	WHEAT RIDGE	CO		06/11/2025		682		(14)			(14)		668		668		
100151106	MELBOURNE	AUS		05/08/2024		718		(12)			(12)		706		706		
10021499	KATY	TX		07/22/2025		605		(16)			(16)		589		589		
100171972	NEWARK	NJ		10/16/2024		661		(19)			(19)		642		642		
100201016	SAVANNAH	GA		03/12/2025		475		(7)			(7)		468		468		
100199252	GAITHERSBURG	MD		03/05/2025		634		(24)			(24)		610		610		
100192523	TUCSON	AZ		02/10/2025		625		(15)			(15)		610		610		
100188442	BAKERSFIELD	CA		01/08/2025		30 891		(744)			(744)		30 147		30 147		
100172453	FORT WORTH	TX		10/23/2024		823		(11)			(11)		812		812		
100133605	DARLINGTON	MD		10/23/2023		821							821		821		
100212842	LAS VEGAS	NV		05/29/2025		563		(25)			(25)		538		538		
100201879	HAINES CITY	FL		03/18/2025		600		(28)			(28)		572		572		
100269013	CHICAGO	IL		12/29/2025		625		(27)			(27)		598		598		
100206873	LAS VEGAS	NV		04/25/2025		676		(33)			(33)		643		643		
100200245	CLATHE	KS		03/07/2025		406		(13)			(13)		393		393		
100162256	CYPRESS	TX		09/06/2024		667		(39)			(39)		628		628		
100164951	DENTON	TX		06/21/2024		709		(10)			(10)		699		699		
100218794	PERRYSBURG	OH		06/27/2025		639		(20)			(20)		619		619		
100077936	SAN DIEGO	CA		01/10/2022		1 333		(28)			(28)		1 305		1 305		
100153713	BUFFORD	GA		07/11/2024		6 927		(76)			(76)		6 851		6 851		
100272653	WILMINGTON	DE		01/08/2026		463		(8)			(8)		455		455		
100151920	RIVERTON	UT		05/10/2024		1 732		(44)			(44)		1 688		1 688		
100100126	MIAMI	FL		03/28/2023		647		(9)			(9)		638		638		
100150194	ELK GROVE	CA		04/30/2024		2 390		(11)			(11)		2 379		2 379		
10010543	SAINT AUGUSTINE	FL		06/30/2023		1 069		(6)			(6)		1 063		1 063		
100205703	BELLA VISTA	AR		04/14/2025		668		(18)			(18)		650		650		
100246064	MAPLEWOOD	NJ		10/08/2025		682		(31)			(31)		651		651		
100091961	PANAMA CITY	FL		01/30/2023		1 998		(34)			(34)		1 964		1 964		
100220925	GRAYS LAKE	IL		07/15/2025		762		(10)			(10)		752		752		
100243226	SAINT CLOUD	FL		09/26/2025		994		(27)			(27)		967		967		
100162739	OCALA	FL		08/12/2024		555		(17)			(17)		538		538		
100268732	ASHLAND	MA		12/29/2025		235		(6)			(6)		229		229		
100266211	ELL LAY	GA		12/29/2025		249		(3)			(3)		246		246		
100220305	NORTH CONWAY	NH		07/18/2025		901		(17)			(17)		884		884		
100216631	PLAINFIELD	NJ		06/23/2025		673		(6)			(6)		665		665		
100235949	OVERLAND PARK	KS		08/29/2025		606		(25)			(25)		581		581		
100054900	ORLANDO	FL		03/23/2021		602		71			71		673		673		
100024590	HEBRON	NH		09/20/2018		1 500		(18)			(18)		1 482		1 482		
100057623	DURHAM	NC		06/30/2021		1 573		(26)			(26)		1 547		1 547		
100198482	EASTON	MA		02/28/2025		634		(20)			(20)		614		614		
100214274	FORT WORTH	TX		03/30/2025		1 997		(17)			(17)		1 980		1 980		
100214395	HERNANDO	FL		06/02/2025		624		(16)			(16)		608		608		
100209871	TOLLESON	AZ		06/11/2025		629		(21)			(21)		608		608		
100176986	HOUSTON	TX		01/16/2025		3 105		(103)			(103)		3 002		3 002		
100210070	ALBUQUERQUE	NM		05/07/2025		418		(9)			(9)		409		409		
100182212	ELKTON	MD		12/12/2024		672		(8)			(8)		664		664		
100199019	SPRINGFIELD	VA		02/28/2025		407		(12)			(12)		395		395		
100246387	SOUTH HOLLAND	IL		10/10/2025		584		(16)			(16)		568		568		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100190540	RATONIA	MD		05/03/2024		720		(9)			(9)		711				
100213858	SUCKLEVILLE	NJ		05/29/2025		616		(8)			(8)		608				
100048619	BENMINSTER	NJ		11/20/2020		1,352		(45)			(45)		1,307				
100272639	LAREDO	TX		01/13/2026		219		(5)			(5)		214				
100215447	AUSTIN	TX		06/12/2025		642		(20)			(20)		622				
100215518	PORT SAINT LUCIE	FL		06/12/2025		640		(18)			(18)		622				
100151023	DIVIDE	CO		05/08/2024		650		(15)			(15)		635				
100189177	PORT WENTWORTH	GA		01/13/2025		645		(16)			(16)		629				
100176120	HOUSTON	TX		12/20/2024		256		(11)			(11)		245				
100219867	LOUISVILLE	KY		07/11/2025		1,785		(32)			(32)		1,753				
1000775943	SANFORD	FL		01/07/2022		1,363		(41)			(41)		1,322				
100245975	CEDAR PARK	TX		10/07/2025		674		(11)			(11)		663				
100103372	STEPHENSVILLE	TX		06/16/2023		709		(22)			(22)		687				
100234938	LAKELAND	FL		06/28/2025		551		(25)			(25)		526				
100189122	FOREY	TX		01/13/2025		664		(15)			(15)		649				
100210275	MISSOURI CITY	TX		05/09/2025		594		(12)			(12)		582				
100172595	LEWIS CENTER	OH		10/23/2024		756		(22)			(22)		734				
100192542	WARRINGTON	PA		02/10/2025		6,703		(174)			(174)		6,529				
1000775989	TOTOWA	NJ		01/07/2022		845		(27)			(27)		818				
100235355	ALBUQUERQUE	NM		09/04/2025		595		(25)			(25)		570				
100159432	PALM COAST	FL		07/15/2024		987		(21)			(21)		966				
100171948	CYPRESS	TX		10/17/2024		716		(21)			(21)		695				
100214083	PALM COAST	FL		05/30/2025		666		(12)			(12)		654				
100176529	SAVANNAH	GA		11/15/2024		682		(13)			(13)		669				
100140138	EDMOND	OK		01/09/2024		617		(8)			(8)		609				
100194390	OMAHA	NE		02/14/2025		654		(24)			(24)		630				
100203063	STERLING HEIGHTS	MI		04/25/2025		615		(18)			(18)		597				
100204666	DERRY	NH		04/04/2025		406		(7)			(7)		399				
100134061	DEBRY	QBR		10/25/2023		498		(15)			(15)		483				
100189659	AUSTIN	TX		01/21/2025		587		(16)			(16)		571				
100276682	JOHN ISLAND	SC		01/29/2026		397		(12)			(12)		385				
100090429	CORONA	CA		12/28/2022		698		(11)			(11)		687				
100071977	FRIDBUSHOOD	TX		10/29/2021		1,088		(78)			(78)		1,010				
100219791	LEWEN BEACH	FL		07/08/2025		686		(12)			(12)		674				
100218516	CHAPEL HILL	NC		06/27/2025		727		(4)			(4)		723				
100206212	BALTIMORE	MD		04/16/2025		573		(15)			(15)		558				
100128723	ORLANDO	FL		09/21/2023		712		(8)			(8)		704				
100049243	FREEDPORT	NY		11/20/2020		1,104		81			81		1,185				
100180481	MOXINEY	TX		11/26/2024		739		(22)			(22)		717				
100140167	PORTLAND	OR		01/09/2024		2,771		(79)			(79)		2,692				
100138753	CHARLOTTE	NC		12/21/2023		378		(17)			(17)		361				
100198555	CENTERTON	AR		02/28/2025		903		(3)			(3)		900				
100195134	CENTERTON	AR		02/24/2025		900							900				
100150956	DORAL	FL		05/08/2024		1,281		(14)			(14)		1,267				
100065273	TACOMA	WA		07/28/2021		2,732		(41)			(41)		2,691				
100261286	SUPPLY	NC		12/05/2025		770		(2)			(2)		768				
100216520	DALLAS	TX		06/23/2025		918		(7)			(7)		911				
100175889	BRACENTON	FL		11/14/2024		712		(18)			(18)		694				
100206022	SAVANNAH	GA		04/15/2025		892		(6)			(6)		886				
100129486	RALEIGH	NC		09/29/2023		763		(4)			(4)		759				
100043569	MESA	AZ		06/19/2020		1,279		(92)			(92)		1,187				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100115843	PORT CHARLOTTE	FL		07/20/2023		818		(3)			(3)		815	815			
100210702	CAMP CONELL	CA		05/15/2025		652		(26)			(26)		626	626			
100202946	JERREY CITY	NJ		04/17/2025		645		(19)			(19)		626	626			
100047549	VALLEJO	CA		11/20/2020		1,134		(3)			(3)		1,131	1,131			
100159227	OWINGS MILLS	MD		07/15/2024		2,042		(38)			(38)		2,004	2,004			
100128402	GALVESTON	TX		09/15/2023		640		(22)			(22)		618	618			
100215568	REISTERSTOWN	MD		06/12/2025		705		(4)			(4)		701	701			
100151158	LAWRENCEVILLE	GA		05/09/2024		493		(21)			(21)		472	472			
100212106	SACRAMENTO	CA		05/22/2025		648		(7)			(7)		641	641			
100150603	ROSENBERG	TX		05/03/2024		1,442		(17)			(17)		1,425	1,425			
100147750	ROSEBURG	OR		04/08/2024		652		(11)			(11)		641	641			
100147958	FOREY	TX		04/08/2024		725		(8)			(8)		717	717			
100220552	TUCSON	AZ		07/15/2025		727		(7)			(7)		720	720			
100167379	SEDONA	AZ		09/20/2024		763		(7)			(7)		756	756			
100115468	DISTRICT HEIGHTS	MD		07/17/2023		4,259		(103)			(103)		4,156	4,156			
100149636	FOREY	TX		04/26/2024		587		(10)			(10)		577	577			
100169714	STERLING HEIGHTS	MI		09/30/2024		655		(20)			(20)		635	635			
100190872	DAHLONEGA	GA		01/27/2025		642		(30)			(30)		612	612			
100199212	SKOKIE	IL		04/09/2025		672		(15)			(15)		657	657			
100214714	ADELANTO	CA		06/11/2025		621		(20)			(20)		601	601			
100209516	AVONDALE	AZ		05/02/2025		934		(32)			(32)		902	902			
100212172	VIRGINIA BEACH	VA		05/22/2025		666		(8)			(8)		658	658			
100204803	BRIDGEVILLE	DE		04/10/2025		660		(2)			(2)		658	658			
100204640	FLORENCE	AL		04/04/2025		623		(21)			(21)		602	602			
100161464	ANNA	TX		07/30/2024		1,698		(34)			(34)		1,664	1,664			
100243382	STOCKTON	CA		09/26/2025		637		(24)			(24)		613	613			
100175496	FORT WORTH	TX		12/23/2024		700		(9)			(9)		691	691			
100255842	FARMINGTON	UT		11/24/2025		696		(21)			(21)		675	675			
100202882	WAKE FOREST	NC		03/24/2025		598		(26)			(26)		562	562			
100172864	MODESTO	CA		10/25/2024		390		(15)			(15)		375	375			
100054883	PITTSBURG	CA		03/23/2021		3,894		(110)			(110)		3,784	3,784			
100202762	LOGAN	OR		03/24/2025		637		(22)			(22)		615	615			
100203318	CHARLOTTE	NC		03/27/2025		636		(21)			(21)		615	615			
100220448	FLOWER MOUND	TX		07/15/2025		644		(29)			(29)		615	615			
100203124	PORTLAND	OR		03/27/2025		640		(25)			(25)		615	615			
100190311	PHILADELPHIA	PA		01/22/2025		505		(14)			(14)		491	491			
100188482	CHICAGO	IL		01/08/2025		677		(14)			(14)		663	663			
100029488	LOS ANGELES (PACIFIC AREA)	CA		10/26/2018		1,334		62					1,396	1,396			
100160028	PRINCETON	IN		07/17/2024		722		(11)			(11)		711	711			
100079136	SOUTH RIVER	NJ		02/24/2022		1,304		(23)			(23)		1,281	1,281			
100146214	BLOOMINGDALE	NJ		03/07/2024		790		(28)			(28)		760	760			
100194482	SPokane	WA		02/14/2025		583		(22)			(22)		555	555			
100219430	COTTONWOOD	AZ		07/07/2025		619		(22)			(22)		597	597			
100025934	LITTLEROCK	CA		09/20/2018		940		127					1,067	1,067			
100168573	VENICE	CA		09/25/2024		858		(33)			(33)		825	825			
100147084	IRVINGTON	NJ		03/28/2024		484		(27)			(27)		457	457			
100253428	MOXINEY	TX		10/30/2025		822		(21)			(21)		801	801			
100206660	NOXONIS	FL		04/24/2025		691		(2)			(2)		689	689			
100203801	COLUMBUS	OH		03/26/2025		5,129		(163)			(163)		4,966	4,966			
100194455	EAST LANSING	MI		02/14/2025		1,975		(68)			(68)		1,907	1,907			
100211903	LITTLE ROCK	AR		05/19/2025		782		(15)			(15)		767	767			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100294010	LEROY	MI		10/30/2025		2,560	(97)	(97)			(97)		2,463	2,463			
100028408	MONTCLAIR	NJ		10/26/2018		633		91			91		724	724			
100150586	BERLIN	MA		09/03/2024		1,154	(33)	(33)			(33)		1,121	1,121			
100272808	WILMINGTON	DE		01/13/2026		453	(13)	(13)			(13)		440	440			
100164558	LONGS	SC		08/21/2024		750	(7)	(7)			(7)		743	743			
100268261	GRABURY	TX		12/29/2025		473	(11)	(11)			(11)		462	462			
100146820	BAKERSFIELD	CA		03/26/2024		654	(6)	(6)			(6)		648	648			
100195633	HAUPTON	MI		02/24/2025		479	(23)	(23)			(23)		456	456			
100247412	CAPE CORAL	FL		10/24/2025		11,519	(443)	(443)			(443)		11,076	11,076			
100235023	CLEVELAND HEIGHTS	OH		06/28/2025		821	(3)	(3)			(3)		818	818			
100080460	HIALEDALE	ID		03/10/2022		1,845	(67)	(67)			(67)		1,778	1,778			
100204704	LAKEWOOD	CO		04/08/2025		671	(26)	(26)			(26)		645	645			
100171374	WATERLOO	NE		10/16/2024		635	(24)	(24)			(24)		611	611			
100172492	MOTTINGHAM	MI		10/23/2024		634	(23)	(23)			(23)		611	611			
100216514	SOMERS POINT	NJ		06/23/2025		615	(13)	(13)			(13)		602	602			
100199861	SALTILLO	TX		01/21/2025		1,655	(16)	(16)			(16)		1,639	1,639			
100152847	WINTER HAVEN	FL		05/22/2024		184	(10)	(10)			(10)		174	174			
100219592	DANDRIDGE	TN		07/07/2025		626	(22)	(22)			(22)		604	604			
100143265	EL RENO	OK		02/16/2024		781	(4)	(4)			(4)		777	777			
100159642	HUNSDALE	IL		08/23/2024		1,035	(43)	(43)			(43)		992	992			
100206256	BRADENTON	FL		04/17/2025		771	(22)	(22)			(22)		749	749			
100169063	SOUTH BRISTOL	NE		09/27/2024		602	(15)	(15)			(15)		587	587			
100167232	DEARBORN	MI		02/20/2025		782	(11)	(11)			(11)		771	771			
100238706	SCOTTSDALE	AZ		09/22/2025		547	(26)	(26)			(26)		521	521			
100176718	WINCHESTER	VA		11/15/2024		676	(17)	(17)			(17)		659	659			
100144104	SHERMAN	TX		03/07/2024		790							790	790			
100215828	SAINT CHARLES	IL		06/12/2025		668	(6)	(6)			(6)		662	662			
100206887	THE COLONY	TX		04/24/2025		1,154	(54)	(54)			(54)		1,100	1,100			
100115638	KATY	TX		07/19/2023		1,189	(32)	(32)			(32)		1,157	1,157			
100169399	SANTA MARIA	CA		09/30/2024		582	(19)	(19)			(19)		563	563			
100227031	EUREKA	CA		07/30/2025		666	(21)	(21)			(21)		645	645			
100228517	CONCORD	NC		06/11/2025		771	(32)	(32)			(32)		739	739			
100182311	RALEIGH	NC		12/12/2024		2,187	(2)	(2)			(2)		2,185	2,185			
100165613	SUGAR LAND	TX		10/04/2024		648	(22)	(22)			(22)		626	626			
100053666	STONINGTON	CT		03/23/2021		1,196	(70)	(70)			(70)		1,126	1,126			
100198337	GRAND JUNCTION	CO		02/28/2025		641	(22)	(22)			(22)		619	619			
100156475	RIDGELAND	MS		06/24/2024		530	(10)	(10)			(10)		520	520			
401008188	CLEVELAND	OH		11/26/2024		610	(15)	(15)			(15)		595	595			
100129697	GRABURY	TX		09/29/2023		684	(13)	(13)			(13)		671	671			
100193555	FORT WORTH	TX		02/10/2025		558	(19)	(19)			(19)		539	539			
100236789	SANTA ANA	CA		09/12/2025		1,285	(59)	(59)			(59)		1,226	1,226			
100188965	MESA	AZ		02/10/2025		608	(28)	(28)			(28)		580	580			
100162525	TOBYHANNA	PA		06/12/2024		636	(12)	(12)			(12)		624	624			
100131900	IRVING	TX		10/06/2023		839	(27)	(27)			(27)		812	812			
100198260	JACKSONVILLE	FL		02/28/2025		648	(14)	(14)			(14)		634	634			
100220213	BLUE RIDGE	GA		06/13/2025		605	(16)	(16)			(16)		589	589			
100166023	MOTTINGHAM	MI		06/06/2024		454	(9)	(9)			(9)		445	445			
100198386	TEMPLE	GA		02/28/2025		2,615	(91)	(91)			(91)		2,524	2,524			
100176114	STERLING HEIGHTS	MI		12/20/2024		793	(17)	(17)			(17)		776	776			
100144568	RAPID RIVER	NC		03/07/2024		911	(23)	(23)			(23)		888	888			
100165541	LEHIGH ACRES	FL		12/20/2024		682	(15)	(15)			(15)		667	667			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100198238	PALLETTO	FL		02/28/2025		704		(6)			(6)		.698		.698		
100171666	HOCKLEY	TX		10/16/2024		846		(28)			(28)		.818		.818		
100220392	WILMINGTON	DE		07/14/2025		969		(12)			(12)		.957		.957		
100192635	MARYVILLE	TN		02/10/2025		703		(1)			(1)		.702		.702		
100266672	ROUNDKE	VA		12/29/2025		682		(7)			(7)		.675		.675		
100266673	ROUNDKE	VA		12/29/2025		682		(7)			(7)		.675		.675		
100175294	ROUND ROCK	TX		11/05/2024		791		(1)			(1)		.790		.790		
100065102	PITTSBURG	CA		07/14/2021		1,499		(39)			(39)		1,460		1,460		
100203502	MOUNT PLEASANT	SC		03/26/2025		631		(23)			(23)		.608		.608		
100172414	TALLAHASSEE	FL		10/23/2024		2,784		(73)			(73)		2,711		2,711		
100193360	GLADEWATER	TX		02/10/2025		630		(20)			(20)		.610		.610		
100114627	OWINGS MILLS	MD		06/29/2023		662		(12)			(12)		.650		.650		
100178943	KISSIMEE	FL		02/24/2022		1,334		(11)			(11)		1,323		1,323		
100162308	JUSTICE	IL		12/12/2024		15,995		(360)			(360)		15,635		15,635		
100129549	WEST SPRINGFIELD	MA		09/29/2023		682		(5)			(5)		.677		.677		
100161367	CONCORD	NC		07/25/2024		574		(7)			(7)		.567		.567		
100211641	FRESNO	CA		05/16/2025		637		(6)			(6)		.621		.621		
100229344	OKLAHOMA CITY	OK		08/15/2025		17,480		(943)			(943)		16,917		16,917		
100264854	GULF BREEZE	FL		12/17/2025		477		(4)			(4)		.473		.473		
100110049	MALLEN	TX		06/23/2023		812		(15)			(15)		.797		.797		
100107615	THE VILLAGES	FL		05/19/2023		784		(6)			(6)		.778		.778		
100246754	NAUGATUCK	CT		10/15/2025		681		(15)			(15)		.666		.666		
100166662	HONOLULU	HI		09/25/2024		702		(21)			(21)		.681		.681		
4010067163	TRIVY	MI		02/29/2024		573		(18)			(18)		.555		.555		
100079095	BUDA	TX		02/24/2022		1,419		(11)			(11)		1,408		1,408		
100091395	RICHMOND	TX		02/22/2023		896							.896		.896		
100144228	ZEBULON	NC		03/07/2024		714		(10)			(10)		.704		.704		
100201903	NORTH RIDGEVILLE	OH		03/18/2025		1,430		(6)			(6)		1,424		1,424		
100255628	FREEMPT	NY		11/24/2025		949		(24)			(24)		.925		.925		
100266860	TWIN FALLS	ID		12/29/2025		459		(12)			(12)		.447		.447		
100135134	PLACITAS	NM		11/03/2023		8,489		(138)			(138)		8,351		8,351		
100144157	PELUSERVILLE	TX		03/07/2024		1,231		(27)			(27)		1,231		1,231		
100164011	WILLINGTON	CT		06/21/2024		530		(25)			(25)		.503		.503		
100219720	PANAMA CITY BEACH	FL		07/07/2025		930		(2)			(2)		.905		.905		
100144122	EL RENO	OK		03/07/2024		902		(27)			(27)		.900		.900		
100128766	GRAND RAPIDS	MI		09/21/2023		506		(127)			(127)		.479		.479		
100079145	CAPE CORAL	FL		02/24/2022		1,854		(6)			(6)		1,848		1,848		
100162498	EUREKA	CA		12/12/2024		667		(9)			(9)		.658		.658		
100020421	SAN DIEGO	CA		07/27/2018		1,538		(10)			(10)		1,528		1,528		
100167123	THOUSAND PALMS	CA		09/13/2024		573		(15)			(15)		.558		.558		
100156152	SEVERN	MD		07/09/2024		638		(6)			(6)		.632		.632		
100236965	CHICAGO	IL		09/12/2025		1,926		(78)			(78)		1,848		1,848		
100189790	RIVERVIEW	FL		01/21/2025		655		(17)			(17)		.638		.638		
100199458	LEWIS	DE		02/28/2025		666		(17)			(17)		.649		.649		
100192649	VAN BUREN TOWNSHIP	MI		02/10/2025		617		(20)			(20)		.597		.597		
100055862	PROVIDENCE	UT		03/23/2021		693		(2)			(2)		.691		.691		
100148864	LEANDER	TX		04/17/2024		721		(28)			(28)		.693		.693		
100107628	JUPITER	FL		05/19/2023		275		(6)			(6)		.269		.269		
100194251	TUNNEL HILL	GA		02/14/2025		681		(15)			(15)		.666		.666		
100246167	EVERETT	WA		10/08/2025		645		(29)			(29)		.616		.616		
100194748	GARLAND	TX		10/30/2023		2,365		(77)			(77)		2,288		2,288		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100135143	MARATHON	FL	FL		11/03/2023		578		(21)			(21)		557	557			
100143668	PHOENIX	AZ	AZ		02/16/2024		607		(9)			(9)		598	598			
100162592	RIVERSIDE	CA	CA		06/12/2024		632		(13)			(13)		619	619			
100164382	GEORGETOWN	TX	TX		06/21/2024		630		(11)			(11)		619	619			
100157364	BENSON	NC	NC		02/20/2025		633		(14)			(14)		619	619			
100015768	SANTA CLARITA	CA	CA		02/02/2018		1,731		(3)			(3)		1,728	1,728			
100228495	LELAND	NC	NC		06/11/2025		564		(23)			(23)		541	541			
100198405	KILLEN	AL	AL		02/28/2025		668		(15)			(15)		653	653			
100193916	CHARLOTTE	NC	NC		07/15/2024		606		(11)			(11)		595	595			
100177278	PROVIDENCE	UT	UT		01/16/2025		756		(16)			(16)		740	740			
100201798	SUNRISE	FL	FL		03/18/2025		641		(29)			(29)		612	612			
100189260	ALLENTOIN	PA	PA		01/13/2025		632		(20)			(20)		612	612			
100180045	SCOTTSDALE	AZ	AZ		11/25/2024		1,830		(18)			(18)		1,812	1,812			
100165975	COLUMBIA	SC	SC		06/30/2024		691		(31)			(31)		660	660			
100203514	KENAI	AK	AK		03/26/2025		1,851		(3)			(3)		1,848	1,848			
100245726	BUDA	TX	TX		10/06/2025		678		(24)			(24)		654	654			
100226519	SAINT AUGUSTINE	FL	FL		06/11/2025		593		(25)			(25)		568	568			
100252559	WILMINGTON	DE	DE		09/20/2018		982		40			40		1,022	1,022			
100203409	GARNER	NC	NC		03/27/2025		653		(24)			(24)		629	629			
100157710	RICHMOND	TX	TX		06/28/2024		532		(26)			(26)		506	506			
100206522	CHICAGO	IL	IL		04/17/2025		610		(23)			(23)		587	587			
100117262	MONROE	NY	NY		07/20/2023		752		(10)			(10)		742	742			
100162801	ORLANDO	FL	FL		06/12/2024		630		(11)			(11)		619	619			
100162544	AURORA	CO	CO		12/12/2024		645		(18)			(18)		627	627			
100189224	ARLINGTON	VA	VA		01/13/2025		643		(16)			(16)		627	627			
100215734	KATY	TX	TX		06/12/2025		564		(15)			(15)		549	549			
100203311	READING	MA	MA		03/27/2025		606		(22)			(22)		584	584			
100066702	MESA	AZ	AZ		09/30/2022		4,738		(75)			(75)		4,663	4,663			
100219576	CELEBRATION	FL	FL		07/07/2025		698		(18)			(18)		680	680			
100115759	TAMPA	FL	FL		07/20/2023		768		(14)			(14)		754	754			
100120205	BROCKTON	MA	MA		06/18/2023		735		(13)			(13)		722	722			
100151104	CHELSEA	MA	MA		05/08/2024		651		(19)			(19)		632	632			
100214806	GAINESVILLE	VA	VA		06/11/2025		2,684		(25)			(25)		2,659	2,659			
100163116	DENVER	CO	CO		06/13/2024		713		(2)			(2)		711	711			
100185270	MONUMENT	CO	CO		01/24/2025		690		(6)			(6)		684	684			
100204980	VINCHESTER	MA	MA		04/04/2025		607		(19)			(19)		588	588			
100164584	CONCORD	NC	NC		06/21/2024		598		(9)			(9)		589	589			
100200610	POWERSFORD	PA	PA		03/11/2025		768		(10)			(10)		758	758			
100236542	WILDMOOD	NJ	NJ		09/12/2025		533		(12)			(12)		521	521			
100164535	MATTHEWS	NC	NC		06/21/2024		644		(11)			(11)		633	633			
100164404	MATTHEWS	NC	NC		06/21/2024		644		(11)			(11)		633	633			
100202662	SAINT CLOUD	FL	FL		03/24/2025		888		(19)			(19)		869	869			
100109121	DEERFIELD BEACH	FL	FL		06/05/2023		715		(11)			(11)		704	704			
100202811	CHARLOTTE	NC	NC		03/24/2025		993		(23)			(23)		970	970			
100175525	ROYAL OAK	MI	MI		11/05/2024		654		(16)			(16)		638	638			
100180171	PATERSON	NJ	NJ		11/25/2024		5,882		(148)			(148)		5,734	5,734			
100229493	MURPHY	TX	TX		06/15/2025		614		(17)			(17)		597	597			
100071731	ASHEVILLE	NC	NC		10/14/2021		1,456		(47)			(47)		1,409	1,409			
100181843	IVINS	UT	UT		12/11/2024		720		(10)			(10)		710	710			
100159496	HICKORY	NC	NC		07/15/2024		640		(17)			(17)		623	623			
100192578	CHEYENNE	WY	WY		02/10/2025		704		(3)			(3)		701	701			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006908	TAVARES	FL		07/28/2021		1,417		(46)			(46)		1,371	1,371			
10021921	NORTH SIMAZEY	IN		05/19/2025		2,676		(64)			(64)		2,612	2,612			
100172616	MISSOURI CITY	TX		10/23/2024		782		(11)			(11)		771	771			
100211417	WILMINGTON	DE		05/16/2025		636		(27)			(27)		609	609			
100255471	KATY	TX		11/24/2025		839		(18)			(18)		821	821			
100044401	VALHIOO	FL		11/19/2020		577		14			14		591	591			
100116019	HILLSBORO	OR		07/20/2023		818		(6)			(6)		812	812			
100213705	PORT ST LUCIE	FL		05/29/2025		1,568		(38)			(38)		1,530	1,530			
100173359	KINSTON	NY		10/30/2024		746		(10)			(10)		736	736			
100193389	FREDERICKSBURG	VA		02/10/2025		718		(1)			(1)		717	717			
100205950	DENVER	CO		04/14/2025		664		(16)			(16)		648	648			
100205954	MCKINNEY	TX		04/15/2025		2,902		(52)			(52)		2,850	2,850			
100203989	SNELLVILLE	GA		03/26/2025		603		(15)			(15)		588	588			
100194718	BRYAN	TX		02/21/2025		721							721	721			
100200549	BAKERSFIELD	CA		03/11/2025		686		(14)			(14)		672	672			
100181458	TAMPA	FL		01/09/2025		505		(26)			(26)		479	479			
100151377	WAKE FOREST	NC		05/10/2024		837		(1)			(1)		836	836			
100114811	LEWIS	DE		07/10/2023		764		(3)			(3)		761	761			
100079030	VAN ALSTINE	TX		02/24/2022		1,328		(19)			(19)		1,309	1,309			
100215886	CONCORD	NC		06/12/2025		705		(2)			(2)		703	703			
100185135	LOS ANGELES	CA		12/20/2024		593		(25)			(25)		568	568			
100151568	SAINT CLOUD	FL		05/10/2024		400		(6)			(6)		394	394			
100212657	TAMPA	FL		05/29/2025		562		(24)			(24)		538	538			
100146884	LITTLE ELMI	TX		03/26/2024		735							735	735			
100164068	CAPE CORAL	FL		06/21/2024		551		(36)			(36)		515	515			
100085192	NEW ORLEANS	LA		07/14/2021		744		(14)			(14)		730	730			
100138121	NEW SOTLAND	NY		12/14/2023		616		(5)			(5)		611	611			
100210443	WORESTER	MA		05/12/2025		442		(12)			(12)		430	430			
100091584	CAPTOL HEIGHTS	MD		03/07/2023		1,786		(73)			(73)		1,713	1,713			
100243426	TUCSON	AZ		09/26/2025		713		(19)			(19)		694	694			
100172131	NASHVILLE	TN		10/17/2024		629		(24)			(24)		605	605			
100134909	PLACENTIA	CA		10/30/2023		2,214		(24)			(24)		2,190	2,190			
100267105	DENVER	CO		12/23/2025		662		(18)			(18)		644	644			
100090055	WETHERSFIELD	CT		01/13/2023		2,824		(15)			(15)		2,809	2,809			
100169060	CHANDLER	AZ		09/27/2024		695		(16)			(16)		679	679			
100129323	ROSBELL	GA		09/25/2023		672		(3)			(3)		669	669			
100048010	SYLMAR	CA		11/20/2020		1,506		(85)			(85)		1,421	1,421			
100216637	ASHLAND	MA		06/23/2025		641		(11)			(11)		630	630			
100186944	WESLEY CHAPEL	FL		01/07/2025		3,254		(33)			(33)		3,221	3,221			
100172182	SOUTHBRIDGE	MA		10/17/2024		559		(25)			(25)		534	534			
100228146	NEW PORT RICHEY	FL		06/08/2025		360		(17)			(17)		343	343			
100175529	SAINT CLOUD	FL		11/14/2024		690		(3)			(3)		687	687			
100115782	WAIKATOHA	WI		07/20/2023		695		(11)			(11)		684	684			
100195984	LOMA CITY	IA		07/15/2024		1,030		(21)			(21)		1,009	1,009			
100277935	PANAMA CITY BEACH	FL		02/12/2026		191		(9)			(9)		182	182			
100277296	PANAMA CITY BEACH	FL		02/12/2026		191		(9)			(9)		182	182			
100296234	CONCORD	NC		12/02/2025		969		(15)			(15)		954	954			
100245718	UNION CITY	CA		10/06/2025		1,503		(53)			(53)		1,450	1,450			
100268512	MINNETONKA	MN		12/29/2025		210		(8)			(8)		202	202			
100255767	NATCHITOCHES	LA		11/24/2025		3,294		(92)			(92)		3,202	3,202			
100166092	WILLIS	TX		09/09/2024		705		(10)			(10)		695	695			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020367	ROCKPORT	TX		03/24/2025		634		(21)			(21)		613		613		
10015835	PAGE	AZ		07/12/2024		634		(16)			(16)		618		618		
100210539	JURPA VALLEY	CA		05/15/2025		90 939		(1 388)			(1 388)		49 571		49 571		
100194338	MINERAL BLUFF	GA		02/14/2025		721	(22)				(22)		699		699		
100151672	DALLAS	TX		05/10/2024		4 186	(84)				(84)		4 102		4 102		
100155869	TOIS RIVER	NJ		06/18/2024		608	(15)				(15)		593		593		
100172635	HENDERSON	NV		10/24/2024		488	(13)				(13)		465		465		
100152178	HENDERSON	NV		05/17/2024		652		(10)			(10)		642		642		
100151145	SEBASTIAN	FL		05/09/2024		656		(14)			(14)		642		642		
100209797	FRIENDSWOOD	TX		05/05/2025		734	(27)				(27)		707		707		
100201058	COLONIAL BEACH	VA		03/12/2025		1 158		(23)			(23)		1 135		1 135		
100163196	DESOTO	TX		06/13/2024		598	(27)				(27)		571		571		
100182362	MAGNOLIA	TX		12/12/2024		995	(25)				(25)		970		970		
100189288	WESTFIELD	NJ		01/13/2025		728	(7)				(7)		721		721		
100169123	PARKER	CO		09/27/2024		596	(24)				(24)		572		572		
100195132	REDDING	CA		02/24/2025		675	(12)				(12)		663		663		
100272728	FAVETTEVILLE	NC		01/09/2026		306		(15)			(15)		291		291		
100099795	LAS VEGAS	NV		02/28/2023		693	(24)				(24)		669		669		
100203511	KENAI	AK		03/26/2025		1 858	(3)				(3)		1 855		1 855		
100057554	RIDGECREST	CA		06/30/2021		1 654	(18)				(18)		1 636		1 636		
100167615	BARRINGTON	IL		09/19/2024		627	(18)				(18)		609		609		
100171781	SHAFTER	CA		10/17/2024		616		(7)			(7)		609		609		
100150639	TESA CAY	SC		05/06/2024		837	(20)				(20)		817		817		
100140437	FLOREY BRANCH	GA		01/18/2024		681	(16)				(16)		665		665		
100169644	NICE	CA		09/30/2024		646		(14)			(14)		632		632		
100080412	MESA	AZ		04/14/2022		1 083		(22)			(22)		1 061		1 061		
100135203	ATTLBORO	MA		11/07/2023		425	(4)				(4)		421		421		
100213848	SCHUMBURG	IL		05/29/2025		604		(10)			(10)		594		594		
100153431	MONTICELLO	NY		05/30/2024		198		(11)			(11)		187		187		
100238907	MANASSAS	VA		09/23/2025		680		(16)			(16)		664		664		
100229747	PEARLAND	TX		06/18/2025		603		(28)			(28)		575		575		
100147942	ANNA	TX		04/08/2024		1 196		(21)			(21)		1 175		1 175		
100080980	PHOENIX	AZ		03/10/2022		1 382		(12)			(12)		1 370		1 370		
100140141	GARLAND	TX		01/09/2024		663		(14)			(14)		649		649		
100255556	KNOXVILLE	TN		11/24/2025		932	(28)				(28)		904		904		
100134939	GLASSBORO	NJ		10/30/2023		708	(4)				(4)		704		704		
100171593	LAVON	TX		10/17/2024		2 005	(27)				(27)		1 978		1 978		
100049577	CHICAGO	IL		11/20/2020		785		53			53		838		838		
100024773	PLANTATION	FL		09/20/2018		1 588		99			99		1 687		1 687		
100082180	LEXINGTON	KY		04/14/2022		896	(37)				(37)		859		859		
100272943	STEPHENS CITY	VA		01/08/2026		411		(6)			(6)		405		405		
100179616	APPLETON	WI		11/21/2024		680		(15)			(15)		665		665		
100137572	SILVER SPRING	MD		12/08/2023		769	(8)				(8)		761		761		
100266864	SAINT PAUL	MINN		12/23/2025		598	(25)				(25)		563		563		
100172722	LANCASTER	CA		11/21/2024		482	(9)				(9)		474		474		
100181514	DELANO	CA		12/06/2024		719	(11)				(11)		708		708		
100185511	LEHIGH ACRES	FL		12/20/2024		725	(17)				(17)		708		708		
100164461	COEUR D'ALENE	ID		06/21/2024		1 061	(25)				(25)		1 036		1 036		
100055566	MISTIC BEACH	NY		03/23/2021		1 028	(93)				(93)		935		935		
100266893	APPLETON	WI		12/29/2025		498		(12)			(12)		446		446		
100236099	CONCORD	NC		09/05/2025		622	(16)				(16)		606		606		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214003	LULA	GA		05/29/2025		679	(14)	(14)			(14)		665	665			
100272471	WEST PALM BEACH	FL		01/08/2026		477	(9)	(9)			(9)		468	468			
100178289	NEW ORLEANS	LA		11/19/2024		1,047	(37)	(37)			(37)		1,010	1,010			
100060304	SALT LAKE CITY	UT		06/25/2021		1,526	(49)	(49)			(49)		1,477	1,477			
100018202	KANSAS CITY	MO		06/08/2018		1,357	(6)	(6)			(6)		1,351	1,351			
100149063	ASHLEY	OH		04/19/2024		537	(28)	(28)			(28)		509	509			
100060098	SACRAMENTO	CA		06/25/2021		1,474	(37)	(37)			(37)		1,437	1,437			
100055832	BLUE POINT	NY		03/23/2021		3,611	(86)	(86)			(86)		3,525	3,525			
100268265	LAWRENCEVILLE	GA		12/29/2025		486	(13)	(13)			(13)		463	463			
100025109	MARTINEZ	CA		09/20/2018		763	75	75			75		838	838			
100163861	WEST MELBOURNE	FL		09/27/2024		674	(21)	(21)			(21)		653	653			
100201186	POCONO PINES	PA		03/12/2025		8,014	(318)	(318)			(318)		7,686	7,686			
100167092	ORANGE PARK	FL		09/13/2024		590	(25)	(25)			(25)		565	565			
100140420	OCALA	FL		01/18/2024		746	(14)	(14)			(14)		732	732			
100110443	SHERMAN	TX		06/30/2023		872	(2)	(2)			(2)		870	870			
100151693	KYLE	TX		05/10/2024		664	(3)	(3)			(3)		661	661			
100256444	LAKE GENEVA	IL		11/25/2025		605	(26)	(26)			(26)		579	579			
100179656	MAPLES	FL		11/22/2024		712	(16)	(16)			(16)		696	696			
100254704	PISCATAWAY	NJ		11/13/2025		804	(14)	(14)			(14)		790	790			
100164777	DONNELLY	ID		08/26/2024		642	(15)	(15)			(15)		627	627			
100215728	RALEIGH	NC		06/12/2025		1,305	(23)	(23)			(23)		1,282	1,282			
100220385	MINERAL	VA		07/15/2025		835	(38)	(38)			(38)		797	797			
100261558	GREER	AZ		12/12/2025		646	(23)	(23)			(23)		623	623			
100193668	RICHMOND	TX		02/10/2025		760	(14)	(14)			(14)		746	746			
100143865	HALETHORPE	MD		02/29/2024		668	(39)	(39)			(39)		629	629			
100114548	LAS VEGAS	NV		06/29/2023		299	(26)	(26)			(26)		273	273			
100154518	NEW HAVEN	CT		06/14/2024		619	(40)	(40)			(40)		579	579			
100147805	VAN ALSTINE	TX		04/08/2024		778	(9)	(9)			(9)		769	769			
100159886	MIRAMAR	FL		08/16/2024		606	(26)	(26)			(26)		580	580			
100174668	WOODBRIDGE	VA		10/31/2024		945	(32)	(32)			(32)		913	913			
100277515	LAS VEGAS	NV		02/13/2026		869	(21)	(21)			(21)		848	848			
100266865	FARMINGTON	UT		12/23/2025		693	(22)	(22)			(22)		671	671			
100198216	GARDEN GROVE	CA		12/14/2023		2,607	(57)	(57)			(57)		2,550	2,550			
100166202	NEWINGTON	CT		09/09/2024		655	(13)	(13)			(13)		642	642			
100169067	JEFFERSONVILLE	IN		09/27/2024		985	(14)	(14)			(14)		971	971			
100054000	WOODLAND	CA		03/23/2021		735	(55)	(55)			(55)		680	680			
100198415	HENDERSON	NV		02/28/2025		651	(20)	(20)			(20)		631	631			
100075940	PORT ORCHARD	WA		01/07/2022		6,276	(206)	(206)			(206)		6,070	6,070			
100228517	ROANOKE	VA		06/11/2025		660	(20)	(20)			(20)		640	640			
100163175	DULUTH	GA		06/13/2024		641	(20)	(20)			(20)		621	621			
100246820	PARAQUIP	NV		10/17/2025		982	(28)	(28)			(28)		954	954			
100266645	KATY	TX		12/23/2025		759	(23)	(23)			(23)		736	736			
100210350	CHONCHILLA	CA		05/09/2025		516	(9)	(9)			(9)		507	507			
100165951	NORTH OSTERFIELD	VA		12/20/2024		674	(15)	(15)			(15)		659	659			
100169627	NEW ALBANY	OH		09/30/2024		709	(19)	(19)			(19)		690	690			
100179527	FORT WORTH	TX		11/21/2024		740	(11)	(11)			(11)		729	729			
100247389	BAKERSFIELD	CA		10/24/2025		985	(17)	(17)			(17)		968	968			
100198213	RICHMOND	TX		12/14/2023		470	(12)	(12)			(12)		458	458			
100110635	KEIZER	OR		06/30/2023		702	(10)	(10)			(10)		692	692			
100133464	LAKE WORTH	FL		10/19/2023		995	(7)	(7)			(7)		988	988			
100221740	ORLANDO	FL		07/25/2025		19	(1)	(1)			(1)		18	18			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100143138	FITCHBURG	MA		02/16/2024		619		(5)			(5)		614				
100057653	VANCOUVER	WA		06/30/2021		1,536		(36)			(36)		1,500				
100159036	KISSIMEE	FL		06/15/2024		674		(17)			(17)		657				
100206431	LONGS	SC		04/22/2025		685		(30)			(30)		655				
100245600	GREAT FALLS	VA		10/08/2025		4,487		(143)			(143)		4,344				
100159811	SEMINOLE	FL		05/08/2024		4,806		(99)			(99)		4,707				
100216113	SARASOTA	FL		06/17/2025		645		(27)			(27)		618				
100255669	CHARLOTTE	NC		11/24/2025		839		(17)			(17)		822				
100169470	PLANT COUNTRY	GA		09/30/2024		695		(13)			(13)		682				
100171918	CHENEY	WA		10/17/2024		592		(22)			(22)		570				
100247126	ADELANTO	CA		10/23/2025		648		(21)			(21)		627				
100210162	CLATHE	KS		05/07/2025		695		(10)			(10)		685				
100190170	HAVESVILLE	NC		01/21/2025		667		(10)			(10)		657				
100156594	SCOTTSDALE	AZ		08/24/2024		704		(19)			(19)		685				
100150151	PHOENIX	AZ		06/14/2024		657		(2)			(2)		655				
100246879	BATON ROUGE	LA		10/17/2025		645		(3)			(3)		642				
100247182	VAN ALSTINE	TX		10/23/2025		667		(25)			(25)		642				
100138223	KATY	TX		12/14/2023		482		(13)			(13)		469				
10076644	BAKERSFIELD	CA		12/30/2021		9,566		(737)			(737)		8,829				
100175091	ROSENBERG	TX		11/05/2024		641		(13)			(13)		628				
100226509	MOUNTAIN HOME	ID		08/11/2025		6,288		(114)			(114)		6,174				
10077951	FRESNO	CA		01/13/2022		1,316		(43)			(43)		1,273				
100060128	FORT COLLINS	CO		06/25/2021		1,550		(36)			(36)		1,494				
100272287	MANASSAS	VA		01/08/2026		464		(13)			(13)		451				
100162602	HILLIARD	OH		06/12/2024		654		(8)			(8)		646				
100247385	CHARLOTTE	NC		10/29/2025		549		(5)			(5)		544				
100151996	ATLANTA	GA		06/14/2024		621		(15)			(15)		606				
100167070	AVENUE	FL		09/13/2024		5,303		(281)			(281)		5,022				
100193976	SPRINGTON	PA		12/28/2023		502		(10)			(10)		492				
100156806	NEIGHBORHOOD	NY		06/27/2024		631		(10)			(10)		621				
100159473	SIXTYSIX	NY		07/15/2024		639		(18)			(18)		621				
100272193	DAQUILA	GA		01/08/2026		3,577		(104)			(104)		3,473				
100169724	PHILADELPHIA	PA		09/30/2024		723		(15)			(15)		708				
100255682	YUMA	AZ		08/29/2025		591		(25)			(25)		566				
100272413	MARYSVILLE	WA		01/08/2026		475		(2)			(2)		473				
100143097	BAKERSFIELD	CA		02/16/2024		652		(10)			(10)		642				
100253145	PROSPER	TX		10/30/2025		668		(23)			(23)		645				
100272068	LOXPORT	IL		01/08/2026		497		(13)			(13)		484				
100158443	PHOENIX	AZ		07/10/2024		786		(31)			(31)		755				
100151025	TAMPA	FL		05/08/2024		1,289		(25)			(25)		1,264				
100765656	MATTHEWS	NC		07/07/2022		1,488		(27)			(27)		1,461				
100275119	FORT COLLINS	CO		02/13/2026		229		(5)			(5)		224				
100221249	AURORA	CO		07/21/2025		2,210		(30)			(30)		2,180				
100159446	ESSEX	MA		07/17/2023		561		(28)			(28)		533				
100220303	MABANK	TX		07/15/2025		546		(16)			(16)		530				
100228278	VICTORVILLE	CA		08/11/2025		391		(10)			(10)		381				
100170263	SAINT AUGUSTINE	FL		10/08/2024		751		(18)			(18)		733				
100170298	SAINT AUGUSTINE	FL		10/08/2024		751		(18)			(18)		733				
100173553	FOREY	TX		11/21/2024		743		(10)			(10)		733				
100170469	FRANKLIN	IL		10/09/2024		750		(17)			(17)		733				
100144074	HOUSTON	TX		03/07/2024		1,460		(17)			(17)		1,443				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18		
	2	3	State					8	9	10	11							12	
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100065308	VANCOUVER		WA		07/28/2021		2,286	(77)	(77)			(77)		2,209	2,209				
100165934	DISTRICT HEIGHTS		MO		09/06/2024		668	(10)	(10)			(10)		658	658				
100143297	FLOREY BRANCH		GA		02/16/2024		731	(10)	(10)			(10)		721	721				
100254569	YOUNG HARRIS		GA		11/17/2025		856	(38)	(38)			(38)		818	818				
100137611	BEDWINSTER		NJ		12/08/2023		1,299	(6)	(6)			(6)		1,293	1,293				
100014162	LOS ANGELES		CA		06/25/2017		878	70	70			70		948	948				
100151245	EAGLE LAKE		FL		05/10/2024		1,014	(1)	(1)			(1)		1,013	1,013				
100158661	OUTLER BAY		FL		06/15/2024		717	(13)	(13)			(13)		704	704				
100159717	FENTON		WA		08/23/2024		718	(14)	(14)			(14)		704	704				
100206848	TEIPE		AZ		04/24/2025		1,751	(71)	(71)			(71)		1,680	1,680				
100065263	SANDY HOOK		CT		07/28/2021		1,307	(42)	(42)			(42)		1,265	1,265				
100243280	WINTER PARK		FL		09/26/2025		686	(18)	(18)			(18)		678	678				
100146894	BOLINGBROOK		IL		03/26/2024		673	(10)	(10)			(10)		668	668				
100206017	ANNANDALE		VA		04/15/2025		521	(19)	(19)			(19)		502	502				
100206004	GALLATIN		TN		04/15/2025		399	(4)	(4)			(4)		395	395				
100180349	CARTHAGE		TN		11/25/2024		751	(1)	(1)			(1)		750	750				
100244520	WICHITA		KS		09/29/2025		680	(18)	(18)			(18)		662	662				
100177405	COPPERPOLIS		CA		07/16/2025		642	(20)	(20)			(20)		622	622				
100234805	NEW KENSINGTON		PA		06/28/2025		582	(21)	(21)			(21)		561	561				
100171917	WHITESTOWN		IN		10/17/2024		764	(10)	(10)			(10)		754	754				
100253866	LOS ANGELES		CA		10/30/2025		481							481	481				
100172615	CORDOVA		TN		10/23/2024		812	(14)	(14)			(14)		798	798				
100120331	WARNER ROBINS		GA		06/18/2023		605	(6)	(6)			(6)		599	599				
100168107	CHARLOTTE		NC		09/20/2024		645	(20)	(20)			(20)		625	625				
100192822	COLUMBUS		OH		02/10/2025		692	(6)	(6)			(6)		686	686				
100146277	RADFORD		VA		04/12/2024		597	(20)	(20)			(20)		577	577				
100235371	MOUNT BETHEL		PA		09/04/2025		601	(26)	(26)			(26)		575	575				
100126588	CHESAPEAKE		VA		06/30/2023		8							8	8				
100065305	SEBASTIAN		FL		07/28/2021		1,724	(46)	(46)			(46)		1,678	1,678				
100102794	ODESSA		TX		06/22/2023		826	(43)	(43)			(43)		783	783				
100205630	FREDERICK		MD		04/14/2025		1,136	(13)	(13)			(13)		1,123	1,123				
100087981	LULLING		LA		10/25/2022		1,054	(48)	(48)			(48)		1,006	1,006				
100234781	LEBANON		OR		06/28/2025		604	(14)	(14)			(14)		590	590				
100139361	WATERBURY		CT		12/28/2023		560	(14)	(14)			(14)		546	546				
100286707	SAN ANTONIO		TX		12/29/2025		440	(15)	(15)			(15)		425	425				
100238640	RANCHO CORDOVA		CA		09/19/2025		638	(24)	(24)			(24)		614	614				
100062805	ANCHORAGE		AK		07/01/2021		2,162	(17)	(17)			(17)		2,145	2,145				
100221107	SCHUMBERG		IL		07/21/2025		1,543	(23)	(23)			(23)		1,520	1,520				
100238192	TAMARAC		FL		09/15/2025		830	(27)	(27)			(27)		803	803				
100176639	CONVERSE		TX		11/15/2024		864	(40)	(40)			(40)		824	824				
100202980	SAFORD		FL		03/21/2025		3,930	(180)	(180)			(180)		3,650	3,650				
100159410	WAKE FOREST		NC		07/15/2024		754	(3)	(3)			(3)		751	751				
100115845	BENTONVILLE		AR		07/20/2023		811	(3)	(3)			(3)		808	808				
100115643	KISSIMEE		FL		07/19/2023		204	(6)	(6)			(6)		198	198				
100238857	DEL VALLE		TX		09/23/2025		894	(15)	(15)			(15)		879	879				
100189222	ROUND ROCK		TX		01/13/2025		661	(12)	(12)			(12)		649	649				
100150040	WISLEY CHAPEL		FL		06/07/2024		659	(20)	(20)			(20)		639	639				
100202089	LIBERTY		MO		07/14/2025		539	(1)	(1)			(1)		538	538				
100128733	DAYTONA BEACH		FL		09/21/2023		600	(33)	(33)			(33)		567	567				
100192781	CENTERTON		AR		02/10/2025		1,320	(6)	(6)			(6)		1,314	1,314				
100246139	LA VERNIA		TX		10/08/2025		499	(21)	(21)			(21)		478	478				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100186443	ARGYLE	TX		12/30/2024		1,239		(13)					1,286	1,286			
100221371	RICHMOND	TX		07/22/2025		565		(14)					551	551			
100142770	DURHAM	NC		02/08/2024		549		(13)					536	536			
100220152	CHICO	CA		06/25/2025		1,444		(38)					1,406	1,406			
100236015	KATY	TX		09/04/2025		665		(15)					650	650			
100164113	NEVADA CITY	CA		06/21/2024		683		(7)					676	676			
100149737	MONROE	NY		04/26/2024		638		(16)					622	622			
100160964	KENNESAW	GA		07/24/2024		583		(20)					563	563			
100261255	MOCK INNEY	TX		12/05/2025		398		(9)					349	349			
100156644	GRAND JUNCTION	CO		06/24/2024		711		(20)					691	691			
100158496	PORT SAINT LUCIE	FL		07/10/2024		665		(11)					654	654			
100229337	PHOENIX	AZ		06/20/2025		597		(17)					580	580			
100068430	SAN PABLO	CA		06/25/2021		1,478		(36)					1,442	1,442			
100151117	HALLULA	HI		05/08/2024		645		(17)					628	628			
100140797	CHARLOTTE	NC		03/06/2024		1,355		(29)					1,326	1,326			
100226578	PENSACOLA	FL		07/30/2025		166,797		(3,186)					163,611	163,611			
100141116	TALLAHASSEE	FL		01/30/2024		650		(6)					644	644			
100033888	RICHMOND	TX		07/12/2022		1,026		(34)					992	992			
100158094	KISSIMEE	FL		07/09/2024		589		(3)					586	586			
100135193	WEST PALM BEACH	FL		11/07/2023		46,543		(1,136)					45,407	45,407			
100244604	MADERA	CA		09/29/2025		758		(12)					746	746			
100180666	KISSIMEE	FL		11/26/2024		645		(29)					616	616			
100261176	BULLHEAD CITY	AZ		12/05/2025		460		(13)					447	447			
100109659	SOUTH FALLSBURG	NY		06/22/2023		700		(13)					687	687			
100227029	DURHAM	NC		07/30/2025		716		(9)					707	707			
100245348	SPRINGFIELD	VA		10/06/2025		653		(30)					623	623			
100215372	FORT MILL	SC		06/12/2025		643		(18)					625	625			
100193032	SAINT PAUL	WI		02/10/2025		647		(6)					641	641			
100196844	CLEARWATER	FL		03/03/2025		534		(13)					521	521			
100159650	HIALEAH	FL		06/16/2024		645		(27)					618	618			
100261502	CHICAGO	IL		12/12/2025		456		(1)					455	455			
100236764	BETHLEHEM	PA		09/11/2025		561		(6)					555	555			
100143983	CLATHE	KS		02/21/2024		612		(15)					597	597			
100107889	CONROE	TX		06/29/2023		781		(51)					730	730			
100089101	FORT WORTH	TX		01/06/2023		646		(17)					631	631			
100165996	WOODBRIDGE	VA		09/06/2024		2,916		(21)					2,895	2,895			
100243251	RIVERVIEW	FL		09/26/2025		657		(18)					639	639			
100131689	MESA	AZ		10/06/2023		691		(4)					687	687			
100221502	CAPE CORAL	FL		07/22/2025		596		(28)					568	568			
100164891	MONTICELLO	NY		06/28/2024		672		(11)					661	661			
100118137	HONOLULU	HI		07/20/2023		429		(25)					404	404			
100151007	POCATELLO	ID		05/08/2024		697		(3)					694	694			
100067763	NEWPORT	RI		09/23/2021		5,201		(180)					5,021	5,021			
100060078	PHOENIX	AZ		03/10/2022		1,376		(12)					1,364	1,364			
100276630	HURST	TX		01/29/2026		493		(9)					484	484			
100033084	SAN JOSE	CA		03/29/2019		1,207		30					1,237	1,237			
100115696	RIVERBANK	CA		07/31/2023		1,012		(7)					1,005	1,005			
100142807	NORTH FORT MYERS	FL		02/08/2024		606		(22)					584	584			
100218800	CHARLES TOWN	WV		06/27/2025		1,080		(42)					1,038	1,038			
100206814	EAST RUTHERFORD	NJ		04/23/2025		855		(29)					826	826			
100226377	LOGAN	OH		07/30/2025		665		(16)					669	669			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148539	DENVER	CO		04/12/2024		726		(12)			(12)		714	714			
100221098	BATON ROUGE	LA		07/21/2025		541		(9)			(9)		532	532			
100050000	EAST ISLIP	NY		11/20/2020		686		(1)			(1)		687	687			
100149847	DURHAM	NC		04/29/2024		634		(32)			(32)		602	602			
100268650	WHEATSTOWN	IN		12/29/2025		476		(10)			(10)		466	466			
100186902	LEANDER	TX		01/08/2025		663		(6)			(6)		657	657			
100267047	CHARLOTTE	NC		12/23/2025		1,151		(22)			(22)		1,129	1,129			
100099013	DENVER	CO		01/31/2023		1,063		(3)			(3)		1,060	1,060			
100159883	GALVESTON	TX		06/06/2024		654		(18)			(18)		636	636			
100216613	HILLIARD	OH		06/23/2025		5,429		(142)			(142)		5,287	5,287			
100174801	ROOSEVELT	NY		10/31/2024		684		(25)			(25)		659	659			
100244714	HEADING	MA		09/29/2025		663		(22)			(22)		641	641			
100131633	BATTLE GROUND	VA		10/06/2023		683		(7)			(7)		676	676			
100076221	STEVENSVILLE	MD		01/07/2022		1,473		(22)			(22)		1,451	1,451			
100272607	WOODBRIDGE	VA		01/09/2026		219		(3)			(3)		216	216			
100168268	CANTON	OH		09/20/2024		1,420		(15)			(15)		1,405	1,405			
100151372	IDAHO FALLS	ID		06/10/2024		670		(12)			(12)		658	658			
100267115	AUGUSTA	GA		12/23/2025		686		(14)			(14)		672	672			
100216712	WATERLIET	MI		06/23/2025		837		(4)			(4)		833	833			
100140440	ATLANTA	GA		01/18/2024		617		(18)			(18)		599	599			
100091094	DELRAY BEACH	FL		01/31/2023		727		(12)			(12)		715	715			
100044906	STATEN ISLAND	NY		11/19/2020		5,900		(23)			(23)		5,877	5,877			
100244300	CRESTLINE	CA		09/29/2025		909		(30)			(30)		879	879			
100158720	PUNTA GORDA	FL		07/10/2024		710		(6)			(6)		704	704			
100218870	NORTH ATTLEBORO	MA		06/27/2025		583		(11)			(11)		572	572			
100128942	SAVANNAH	GA		09/14/2023		642		(21)			(21)		621	621			
100174972	KERKOWSKN	NY		10/31/2024		770		(30)			(30)		740	740			
100180667	MICHIGAN CITY	IN		11/26/2024		968		(35)			(35)		933	933			
100000140	CORONA	CA		03/23/2016		1,873		(26)			(26)		1,847	1,847			
100159462	FORT WORTH	TX		07/15/2024		812		(20)			(20)		792	792			
100135689	PLAINFIELD	NJ		11/09/2023		343		(7)			(7)		336	336			
100077820	HUNTINGTON BEACH	CA		01/14/2022		1,442		(39)			(39)		1,403	1,403			
100253494	CHATTANOOGA	TN		10/30/2025		606		(22)			(22)		584	584			
100244872	GRANDIS MILLS	NC		09/29/2025		613		(29)			(29)		584	584			
100148807	RALEIGH	NC		04/17/2024		708		(11)			(11)		697	697			
100168387	DAPHNE	AL		09/25/2024		793		(5)			(5)		788	788			
100215524	NEWARK	NJ		06/12/2025		609		(23)			(23)		586	586			
100229741	CHARLOTTE	NC		06/18/2025		519		(25)			(25)		494	494			
100226723	CHARLOTTE	NC		07/30/2025		673		(16)			(16)		657	657			
100119538	LAS VEGAS	NV		07/28/2023		736		(3)			(3)		733	733			
100174645	BOILING GREEN	KY		10/31/2024		613		(24)			(24)		589	589			
100166199	ROCKINGHAM	VA		09/09/2024		610		(21)			(21)		589	589			
100057835	OCEANSIDE	CA		06/30/2021		1,505		(45)			(45)		1,460	1,460			
100212652	BEVERNE	TX		05/29/2025		621		(21)			(21)		600	600			
100235174	NORTHPORT	NY		06/28/2025		658		(15)			(15)		643	643			
100152804	HOUSTON	TX		05/22/2024		538		(23)			(23)		515	515			
100129664	GARNER	NC		09/29/2023		703		(6)			(6)		695	695			
100220420	VALDOSTA	GA		07/15/2025		666		(25)			(25)		641	641			
100146825	MORFEE	NY		03/26/2024		647		(6)			(6)		641	641			
100024757	SUNSHIN CITY	CA		09/20/2018		1,925		80			80		2,005	2,005			
100129516	MIAMI LAKES	FL		09/29/2023		153,350		(815)			(815)		152,535	152,535			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171213	HYATTSVILLE	MD		10/16/2024		531		(24)					507	507			
100132782	MIAMI	FL		11/03/2023		525		(6)					519	519			
100169348	DEMPREST	GA		09/27/2024		431		(17)					414	414			
100238590	HOLLAND	MI		09/19/2025		1,267		(48)					1,219	1,219			
100134617	JENSEN BEACH	FL		10/30/2023		599		(8)					591	591			
100110768	DEARBORN	MI		06/11/2023		627		(30)					597	597			
100207540	PORT ST JOE	FL		04/29/2025		572		(20)					552	552			
100140247	FOREY	TX		01/18/2024		730		(11)					719	719			
100206176	GODDLETTSVILLE	TN		04/16/2025		995		(19)					576	576			
100109073	MARICOPA	AZ		06/05/2023		866		(18)					848	848			
100159866	MIAMI	FL		06/16/2024		547		(33)					514	514			
100147413	PHILADELPHIA	PA		05/08/2024		645		(34)					611	611			
100268624	WHITE BEAR LAKE	WI		12/29/2025		397		(15)					382	382			
100253444	SAVANNAH	GA		10/30/2025		598		(24)					574	574			
100268236	ARLINGTON	VA		12/29/2025		491		(3)					488	488			
100181894	MELISSA	TX		12/12/2024		666		(5)					661	661			
100076663	JACKSONVILLE	FL		12/16/2021		1,340		(41)					1,299	1,299			
100163978	MIAMI	FL		09/27/2024		560		(28)					532	532			
100198636	PASCO	WA		01/21/2025		600		(8)					592	592			
100061649	NEUBURGH	NY		07/01/2021		490		(1)					489	489			
100185490	ZEBULON	NC		12/20/2024		435		(5)					430	430			
100253579	WEST CREEK	NJ		10/30/2025		647		(30)					617	617			
100253715	ROYSE CITY	TX		10/30/2025		724		(15)					709	709			
100076067	CINCINNATI	KY		01/07/2022		1,321		(40)					1,281	1,281			
100268321	WHITE BEAR LAKE	WI		12/29/2025		422		(19)					403	403			
100136866	WILMINGTON	DE		12/21/2023		613		(17)					596	596			
100150690	KAPALEI	HI		05/06/2024		1,685		(41)					1,644	1,644			
100158606	OCALA	FL		07/10/2024		642		(15)					627	627			
100214057	NORTH PORT	FL		05/29/2025		671		(10)					661	661			
100123981	POUGHKEEPSIE	NY		09/27/2023		995		(17)					578	578			
100103614	CINCINNATI	KY		05/10/2023		617		(17)					600	600			
100203684	TALLAHASSEE	FL		04/29/2025		626		(22)					604	604			
100054106	SCOTTSBURG	NY		03/23/2021		844		(72)					772	772			
100068175	LAS VEGAS	NV		06/25/2021		1,568		(27)					1,541	1,541			
100146500	HOUSTON	TX		04/12/2024		3,845		(69)					3,776	3,776			
100244854	KISSIMEE	FL		09/29/2025		627		(29)					598	598			
100142749	EL CENTRO	CA		02/08/2024		651		(8)					643	643			
100110320	WOOD VILLAGE	OR		06/30/2023		1,166		(69)					1,107	1,107			
100178448	JUPITER	FL		11/21/2024		1,771,027		(21,027)					1,750,000	1,750,000			
100227204	PROVIDENCE	UT		07/30/2025		648		(16)					632	632			
100236628	WALLA WALLA	WA		09/19/2025		654		(20)					634	634			
100156710	FOREY	TX		07/10/2024		637		(19)					618	618			
100218204	WINNETTE	PA		06/26/2025		837		(27)					810	810			
100136641	CAPE MAY COURT HOUSE	NJ		11/27/2023		241		(11)					230	230			
100148203	NAPLES	FL		04/12/2024		705		(12)					693	693			
100168399	COESHA	TX		09/25/2024		637		(17)					620	620			
100195131	CHARLOTTE	NC		02/24/2025		688		(9)					679	679			
100228730	MARS	PA		06/11/2025		661		(13)					648	648			
100235327	AUGUSTA	GA		09/04/2025		667		(19)					648	648			
100140628	CHARLOTTE	NC		01/19/2024		640		(13)					627	627			
100236114	WAVESBORO	PA		09/05/2025		596		(9)					587	587			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100140624	BAKERSFIELD	CA		01/19/2024		630		(14)				(14)	616	616			
100179865	PARK CITY	UT		04/25/2022		1,134		(58)				(58)	1,076	1,076			
100218625	BOCA RATON	FL		06/26/2025		615		(19)				(19)	596	596			
100148381	UNION CITY	CA		04/12/2024		779		(3)				(3)	776	776			
100226940	MECHANICSVILLE	VA		07/30/2025		677		(13)				(13)	664	664			
100246712	BENO	OR		10/15/2025		678		(28)				(28)	650	650			
100228436	PHILADELPHIA	PA		06/11/2025		593		(16)				(16)	577	577			
100228524	MILWAUKEE	WI		08/11/2025		601		(24)				(24)	577	577			
100210616	LAWRENCEVILLE	GA		05/15/2025		973		(41)				(41)	932	932			
100214844	BROOKLYN CENTER	MINN		06/11/2025		2,204		(104)				(104)	2,100	2,100			
100228414	JASPER	AL		08/11/2025		1,019		(40)				(40)	979	979			
100048014	CHICAGO	IL		11/20/2020		1,058		18			18		1,076	1,076			
100151156	AUSTIN	TX		05/09/2024		1,758		(18)			(18)		1,740	1,740			
100151960	JACKSONVILLE	FL		06/14/2024		576		(24)			(24)		552	552			
100159845	CASTLE HAYNE	NC		05/08/2024		719		(9)			(9)		710	710			
100236641	SAN NT AUGUSTINE	FL		09/19/2025		835		(29)			(29)		806	806			
100055570	RIALTO	CA		03/23/2021		808		12			12		820	820			
100172846	EMHATA	WA		10/25/2024		692		(21)			(21)		671	671			
100119467	AZUSA	CA		07/31/2023		2,217		(23)			(23)		2,194	2,194			
100147901	FORT WORTH	TX		04/08/2024		877		(2)			(2)		875	875			
100101542	LAS VEGAS	NV		04/26/2023		1,219		(4)			(4)		1,215	1,215			
100235058	SAN ANTONIO	TX		06/28/2025		562		(9)			(9)		553	553			
100054293	SANTA MARIA	CA		03/23/2021		1,075		32			32		1,107	1,107			
100166008	FORTH WORTH	TX		09/06/2024		1,065		(15)			(15)		1,050	1,050			
100171199	WEST WELBOURNE	FL		11/22/2024		429		(20)			(20)		409	409			
100228944	CREST HILL	IL		09/10/2025		632		(20)			(20)		612	612			
100220317	TAMPA	FL		07/18/2025		651		(14)			(14)		637	637			
100160963	PORT ISABEL	TX		07/24/2024		829		(27)			(27)		802	802			
100244619	SUNLAND PARK	NM		09/29/2025		597		(27)			(27)		570	570			
100170065	KYLE	TX		10/08/2024		1,099		(41)			(41)		1,058	1,058			
100207211	SAN ANTONIO	TX		04/28/2025		1,184		(38)			(38)		1,146	1,146			
100155317	PUNTA GORDA	FL		07/19/2024		719		(22)			(22)		697	697			
100158624	ST PETERSBURG	FL		07/10/2024		975		(4)			(4)		971	971			
100147075	COARSEGOLD	CA		03/28/2024		580		(13)			(13)		567	567			
100146252	BALTIMORE	MD		04/12/2024		729		(4)			(4)		725	725			
100238396	LARAMIE	WY		09/19/2025		665		(13)			(13)		652	652			
100205165	BLUE SPRINGS	MO		05/01/2025		1,195		(36)			(36)		1,159	1,159			
100206461	ATLANTA	GA		04/22/2025		618		(35)			(35)		583	583			
100206671	LEWIS	OK		04/24/2025		572		(27)			(27)		545	545			
100226569	ORLANDO	FL		07/30/2025		601		(20)			(20)		581	581			
100172203	MISSION	TX		10/17/2024		2,135		(99)			(99)		2,036	2,036			
100228601	LANCASTER	CA		06/11/2025		1,900		(86)			(86)		1,814	1,814			
100219209	RALEIGH	NC		06/27/2025		656		(18)			(18)		638	638			
100176054	KISSIMEE	FL		12/20/2024		1,603		(63)			(63)		1,540	1,540			
100181226	BAKERSFIELD	CA		12/06/2024		382		(17)			(17)		365	365			
100162975	LEANDER	TX		08/12/2024		1,182		(7)			(7)		1,175	1,175			
100207526	HOUSTON	TX		04/29/2025		840		(39)			(39)		801	801			
100202099	KATHLEEN	GA		07/16/2025		618		(23)			(23)		595	595			
100202040	WENDELL	NC		03/07/2025		610		(13)			(13)		597	597			
100193984	SAN NT AUGUSTINE	FL		02/10/2025		596		(27)			(27)		559	559			
100181910	NORTH RICHLAND HILLS	TX		12/12/2024		685		(6)			(6)		677	677			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245216	KNOXVILLE	TN		10/06/2025		5,814		(209)			(208)		5,606	5,606			
100073941	ALIQUippA	PA		04/08/2022		1,155		(14)			(14)		1,141	1,141			
100137536	CHICAGO	IL		12/08/2023		633		(9)			(9)		.624	.624			
100253667	DICKINSON	TX		10/30/2025		1,287		(53)			(53)		1,234	1,234			
100277936	BAKERSFIELD	CA		02/19/2026		404		(10)			(10)		394	394			
100261504	MIAMI	FL		12/12/2025		421		(20)			(20)		.401	.401			
100165582	PRINCETON	IN		06/29/2024		7,560		(171)			(171)		7,389	7,389			
100147756	DAHLONEGA	GA		04/08/2024		660		(15)			(15)		645	645			
100162668	LAND O LAKES	FL		06/12/2024		633		(16)			(16)		.617	.617			
100261587	CONVERS	GA		12/12/2025		416		(5)			(5)		.411	.411			
100258320	CHARLESTON	SC		12/05/2025		414		(3)			(3)		.411	.411			
100102609	SAINT LOUIS	MO		06/22/2023		519		(9)			(9)		.510	.510			
100140535	TOM'S RIVER	NJ		01/19/2024		.881		(19)			(19)		.862	.862			
100076276	HALLANDALE	FL		02/10/2022		2,887		(186)			(186)		2,701	2,701			
100216303	ARVONIA	VA		06/20/2025		647		(21)			(21)		.626	.626			
100175113	PALMDALE	CA		11/05/2024		.687		(16)			(16)		.671	.671			
100090264	VACAVILLE	CA		01/13/2023		4,922		(343)			(343)		4,579	4,579			
100203948	MAGNOLIA	TX		03/28/2025		.692		(7)			(7)		.685	.685			
100207050	NEW PORT RICHEY	FL		04/24/2025		.694		(9)			(9)		.685	.685			
100167861	LAS VEGAS	NV		09/20/2024		319		(6)			(6)		.313	.313			
100218897	ROSEMONT	IL		05/19/2025		.669		(9)			(9)		.660	.660			
100228709	ELEPHANT BUTTE	WI		06/11/2025		.457		(15)			(15)		.442	.442			
100165382	ODALA	FL		06/29/2024		.486		(24)			(24)		.462	.462			
100156487	O FALLON	MO		06/24/2024		.650		(13)			(13)		.637	.637			
100269009	EDMOND	OK		12/29/2025		.427		(16)			(16)		.411	.411			
100149627	FARMERSVILLE	TX		04/26/2024		.643		(17)			(17)		.626	.626			
100053869	OSAGE BEACH	MO		03/23/2021		2,607		(141)			(141)		2,466	2,466			
100273979	HONESTAD	FL		01/26/2026		.215		(9)			(9)		.206	.206			
100267173	RICHMOND	TX		12/23/2025		.912		(23)			(23)		.889	.889			
100199090	SAINT CLOUD	FL		02/28/2025		.46,008		(1,125)			(1,125)		44,883	44,883			
100181821	LAUDERDALE BY THE SEA	FL		12/06/2024		.545		(18)			(18)		.527	.527			
100155995	PORT WENTWORTH	GA		06/17/2024		.656		(1)			(1)		.655	.655			
100198411	BRACENTON	FL		02/28/2025		.616		(19)			(19)		.597	.597			
100159865	CHATTANOOGA	TN		07/20/2023		.680		(8)			(8)		.672	.672			
100192673	RAYMOND	ME		02/10/2025		.607		(19)			(19)		.598	.598			
100166676	SAN TAN VALLEY	AZ		07/11/2024		6,728		(143)			(143)		6,585	6,585			
100200310	SOUTH YARMOUTH	MA		03/07/2025		.676		(18)			(18)		.658	.658			
100143105	ROCKFORD	IL		02/16/2024		.740		(25)			(25)		.715	.715			
100233707	PORT HENRIE	CA		10/30/2025		.651		(31)			(31)		.620	.620			
100138653	LEIGHTON	PA		12/21/2023		.682		(14)			(14)		.668	.668			
100229001	SPOKANE	WA		06/10/2025		.299		(7)			(7)		.292	.292			
100192991	ARGYLE	TX		02/10/2025		.626		(11)			(11)		.615	.615			
100147760	ST. PETERSBURG	FL		04/08/2024		1,549		(5)			(5)		1,544	1,544			
100227192	PHOENIX	AZ		07/30/2025		.652		(16)			(16)		.636	.636			
100170017	KANSAS CITY	MO		11/08/2024		.564		(24)			(24)		.540	.540			
100066617	BOYTON BEACH	FL		09/30/2022		.338		(13)			(13)		.325	.325			
100110107	LAKELAND	FL		06/23/2023		1,014		(13)			(13)		1,001	1,001			
100120233	FORT LAUDERDALE	FL		06/16/2023		.613		(18)			(18)		.595	.595			
100226510	FORT WORTH	TX		07/30/2025		.630		(2)			(2)		.628	.628			
100055963	SILVER SPRING	MD		03/26/2021		1,698		(50)			(50)		1,648	1,648			
100150004	CENTRAL POINT	OR		06/07/2024		.638		(17)			(17)		.621	.621			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100198657	CYPRESS	TX		07/10/2024		637	(16)				(16)		621	(16)			
100143278	LOGAN	OH		02/16/2024		721	(4)				(4)		717				
100226568	SAINT LOUIS	MO		07/30/2025		3,295	(74)				(74)		3,221				
100234915	FORT WORTH	TX		06/28/2025		672	(14)				(14)		658				
100253820	MIAMI	FL		10/30/2025		647	(29)				(29)		618				
100273831	RIO RICO	AZ		07/23/2026		78	(3)				(3)		75				
100247150	SAINT PETERSBURG	FL		11/14/2025		663	(29)				(29)		634				
100165516	LOGANVILLE	GA		08/29/2024		3,553	(28)				(28)		3,525				
100253401	PLAINFIELD	NJ		10/30/2025		603	(30)				(30)		573				
100151252	ATLANTA	GA		05/10/2024		713	(9)				(9)		704				
100135386	AUBREY	TX		11/13/2023		654	(1)				(1)		653				
100218466	DENISON	TX		06/27/2025		607	(13)				(13)		594				
100199373	KENESAW	GA		03/05/2025		651	(21)				(21)		630				
100147871	LEHIGH ACRES	FL		04/08/2024		736	(8)				(8)		728				
100261338	DENNIS PORT	MA		12/08/2025		440	(12)				(12)		428				
100253867	CADIZ	KY		10/30/2025		687	(22)				(22)		665				
100084731	MIRLE BEACH	SC		06/02/2022		781	(21)				(21)		760				
100182696	BLACKSBURG	VA		12/12/2024		757	(24)				(24)		733				
100171539	CEDAR CITY	UT		10/16/2024		786	(6)				(6)		780				
100179580	SAN ANTONIO	TX		11/21/2024		797	(19)				(19)		778				
100254003	TACOMA	WA		11/07/2025		703	(18)				(18)		685				
100099587	EDGEWATER PARK	NJ		04/06/2023		565	(18)				(18)		547				
100186509	LOGAN	OH		12/30/2024		577	(17)				(17)		560				
100171551	DENTON	TX		10/16/2024		800	(15)				(15)		785				
100214059	WILMINGTON	DE		05/29/2025		49,491	(899)				(899)		48,592				
100071702	MOLALLA	OR		10/14/2021		1,929	(55)				(55)		1,874				
100186172	PORTLAND	OR		02/10/2025		3,128	(17)				(17)		3,111				
100218890	SHERMAN	TX		06/27/2025		616	(22)				(22)		594				
100254389	BRIGHT ME	NJ		11/07/2025		533	(18)				(18)		515				
100194817	JEFFERSON	GA		02/21/2025		624	(19)				(19)		605				
100268685	BRIGHT CITY	UT		12/29/2025		494	(7)				(7)		487				
100268687	BRIGHT CITY	UT		12/29/2025		494	(7)				(7)		487				
100172808	SOUTH BARRINGTON	IL		12/06/2024		2,372	(4)				(4)		2,368				
100235885	NAIAPA	ID		09/04/2025		3,746	(115)				(115)		3,631				
100201114	ATLANTA	GA		03/12/2025		633	(22)				(22)		611				
100172464	DENTON	TX		10/23/2024		534	(1)				(1)		533				
100195128	TUCKER	GA		02/24/2025		672	(11)				(11)		661				
100192983	OKAHURST	NJ		02/10/2025		661	(25)				(25)		661				
100247191	ALLEN/JOIN	PA		10/23/2025		617	(1)				(1)		592				
100218117	CINCINNATI	KY		05/19/2025		692	(1)				(1)		691				
100156652	COLUMBIA	SC		06/24/2024		716	(19)				(19)		697				
100186517	ALBURN	WA		12/30/2024		633	(14)				(14)		619				
100115993	WESTAMPTON	NJ		07/20/2023		680	(18)				(18)		672				
100120716	CHARLOTTE	NC		08/25/2023		685	(6)				(6)		677				
100203332	ROTONDA WEST	FL		03/27/2025		603	(25)				(25)		578				
100215784	MOORE	NY		06/12/2025		594	(16)				(16)		578				
100087968	BRIDGEVILLE	DE		10/25/2022		1,226	(24)				(24)		1,202				
100243707	TEIPE	AZ		09/29/2025		628	(6)				(6)		622				
100164421	LEANDER	TX		08/21/2024		652	(11)				(11)		641				
100255074	VICTORVILLE	CA		11/19/2025		650	(27)				(27)		623				
100103082	BIG BEAR LAKE	CA		06/22/2023		3							3				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100102446	ESSEX	MT		06/07/2023		785		(21)					764		764		
100200213	CAPE CANVERAL	FL		03/07/2025		651		(11)					640		640		
100245917	PALM COAST	FL		11/06/2025		663		(26)					637		637		
100254344	SEAFORD	NY		11/07/2025		871		(24)					847		847		
100115929	PHOENIX	AZ		07/20/2023		823		(2)					821		821		
100236012	CLAVIS	CA		10/10/2025		668		(15)					653		653		
100172653	BATON ROUGE	LA		11/21/2024		605		(11)					594		594		
100172654	BATON ROUGE	LA		11/21/2024		606		(12)					594		594		
100181513	BATON ROUGE	LA		12/06/2024		606		(12)					594		594		
100150988	SANIT AUGUSTINE	FL		05/08/2024		739		(4)					735		735		
100188748	CELINA	TX		01/09/2025		1,302		(49)					1,253		1,253		
100230150	ISMIT	MN		08/25/2025		365		(13)					352		352		
100189495	SANGER	CA		01/15/2025		229		(2)					227		227		
100152411	FERRIS	TX		05/17/2024		703							703		703		
100245764	SHELTON	WA		10/29/2025		688		(19)					669		669		
100261569	SANDWICH	MA		12/08/2025		690		(21)					669		669		
100143846	LAKEWAY	TX		02/29/2024		590		(12)					588		588		
100143847	LAKEWAY	TX		02/29/2024		590		(12)					588		588		
100219897	BEEBA	KY		07/30/2025		614		(10)					604		604		
100080865	MANULAPAN	NJ		03/10/2022		1,259		(81)					1,178		1,178		
100166968	NORTH AUGUSTA	SC		09/13/2024		737		(11)					726		726		
100272352	RALEIGH	NC		01/08/2026		469		(11)					458		458		
100267170	FAVETTEVILLE	NC		12/23/2025		703		(18)					685		685		
100267039	HERMITAGE	TN		12/23/2025		697		(12)					685		685		
100172435	WALKEE	IA		10/23/2024		1,922		(27)					1,895		1,895		
100159426	HOUSTON	TX		07/10/2024		732		(32)					700		700		
100176187	PORTLAND	OR		12/20/2024		656		(7)					649		649		
100210463	ALBUQUERQUE	FL		05/12/2025		497		(23)					474		474		
100220108	CANOGA PARK	CA		08/25/2025		385		(6)					379		379		
100186449	LENOIR CITY	TN		12/30/2024		647		(13)					634		634		
100195121	SAFORD	FL		02/24/2025		823		(31)					792		792		
100261002	LAKE HIAWATHA	NJ		12/08/2025		473		(7)					466		466		
100255779	FULSHEAR	TX		11/24/2025		717		(19)					698		698		
100194637	NEW ORLEANS	LA		02/21/2025		665		(12)					653		653		
100272203	PRESOTT	AZ		01/08/2026		488		(7)					481		481		
100238227	PROVIDENCE FORGE	VA		09/18/2025		646		(11)					635		635		
100272550	DELAN	WI		01/08/2026		488		(7)					481		481		
100201033	BAKERSFIELD	CA		03/12/2025		638		(17)					621		621		
100206199	NORTH PORT	FL		04/16/2025		1,581		(27)					1,554		1,554		
100169694	COLUMBIA	SC		11/08/2024		373		(14)					359		359		
100236362	BALDWIN PARK	CA		09/12/2025		607		(11)					596		596		
100205010	BOLINGBROOK	IL		04/10/2025		2,765		(88)					2,677		2,677		
100160968	NORMAN	OK		07/24/2024		1,981		(15)					1,966		1,966		
100133987	VERO BEACH	FL		10/23/2023		875		(3)					865		865		
100054914	WEST HAVERTHAW	NY		03/23/2021		877		(12)					865		865		
100254889	TEMPE	AZ		11/17/2025		849		(37)					812		812		
100151500	ANNA	TX		05/10/2024		1,175		(27)					1,148		1,148		
100205908	CHARLOTTE	NC		04/15/2025		580		(17)					563		563		
100188474	CHARLOTTE	NC		01/08/2025		367		(11)					356		356		
100151150	LANCASTER	CA		05/09/2024		622		(31)					591		591		
100172392	CAMERON	MO		10/30/2024		1,055		(33)					1,022		1,022		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100199083	CHARLOTTE	NC		02/28/2025		.721							.721				
100162742	WIND GAP	PA		06/12/2024		.673		(14)			(14)		.659				
100202776	CLEVELAND	OH		03/24/2025		.619		(22)			(22)		.597				
100144158	NEWTOWN	PA		03/07/2024		7,030		(30)	7,030		(30)		7,000				
100165951	ESSEX	MT		12/28/2024		2,478		(36)			(36)		2,442				
100216740	DUNCANVILLE	TX		06/23/2025		1,371		(49)			(49)		1,322				
100197581	WEST HARTFORD	CT		02/26/2025		.579		(22)			(22)		.557				
100190077	GALLATIN	TN		01/28/2025		.571		(14)			(14)		.557				
100160974	MISSOURI CITY	TX		07/24/2024		.628		(13)			(13)		.615				
100255011	CARSON CITY	NV		11/19/2025		.675		(17)			(17)		.658				
100157360	RIVIERA BEACH	FL		07/09/2024		1,646		(23)			(23)		1,623				
100148116	WILLOW SPRING	NC		07/10/2023		.820							.820				
100099635	DALLAS	TX		02/28/2023		.448		(17)			(17)		.431				
100161394	CONCORD	NC		07/25/2024		.739		(3)			(3)		.736				
100236106	SPARKS	NV		09/05/2025		.580		(23)			(23)		.557				
100235404	WAVESVILLE	NC		06/29/2025		.582		(25)			(25)		.557				
100137314	GASTONIA	NC		12/12/2023		.559		(7)			(7)		.552				
100146652	SEVERN	MD		03/20/2024		.458		(19)			(19)		.439				
100216507	CLATHE	KS		06/23/2025		.663		(9)			(9)		.654				
100141434	AUSTELL	GA		01/30/2024		4,168		(248)			(248)		3,920				
100271841	LARGO	TX		12/30/2025		.446		(15)			(15)		.431				
100233376	ORLANDO	FL		10/30/2025		.993		(22)			(22)		.971				
100194634	CENTERVILLE	MA		02/21/2025		.620		(6)			(6)		.612				
100210071	FREDERICKSBURG	VA		05/07/2025		.663		(11)			(11)		.652				
100246678	CHARLESTOWN	MA		10/15/2025		.474		(13)			(13)		.461				
100245028	MIRLE BEACH	SC		09/29/2025		.705		(16)			(16)		.689				
100233765	ACIORTH	GA		10/30/2025		.711		(22)			(22)		.689				
100165923	MARIETTA	GA		12/26/2024		1,439		(67)			(67)		1,372				
100195119	GEORGETOWN	TX		02/24/2025		.608		(23)			(23)		.585				
100157684	MOBILE	AL		06/28/2024		.370		(19)			(19)		.351				
100243492	PHOENIX	AZ		09/26/2025		.614		(29)			(29)		.585				
100177949	POINTBLANK	TX		01/16/2025		.995		(22)			(22)		.973				
100065030	PHOENIX	AZ		07/14/2021		1,404		(43)			(43)		1,361				
100084942	PANAMA CITY BEACH	FL		06/02/2022		.733		(38)			(38)		.695				
100205710	GRANDVIEW	MO		04/14/2025		.644		(19)			(19)		.625				
100084710	VALLEJO	CA		06/02/2022		.220		(12)			(12)		.208				
100236692	LOHIELL	MA		09/22/2025		.623		(24)			(24)		.599				
100190021	CHICAGO	IL		01/22/2025		.554		(12)			(12)		.542				
100191258	LAS VEGAS	NV		01/29/2025		.526		(25)			(25)		.501				
100202926	ELL LURY	GA		03/24/2025		.687		(4)			(4)		.683				
100202431	BROOKSVILLE	FL		03/20/2025		.656		(16)			(16)		.640				
100236555	BROOKX	NY		09/12/2025		.634		(29)			(29)		.605				
100147742	PITTSBURGH	PA		04/08/2024		3,324		(50)			(50)		3,474				
100189757	DAVENPORT	FL		01/21/2025		.505		(14)			(14)		.491				
100192607	PRINCETON	IN		02/10/2025		.602		(17)			(17)		.585				
100075539	MURFREESBORO	TN		12/01/2021		1,430		(37)			(37)		1,393				
100261530	MAINMOTH LAKES	CA		12/08/2025		3,248		(96)			(96)		3,152				
100171365	APEX	NC		10/16/2024		5,997		(115)			(115)		5,882				
100190852	BUCKEYE	AZ		01/27/2025		.652		(25)			(25)		.627				
100165573	MOCKNA	IL		06/29/2024		1,100		(12)			(12)		1,088				
100228344	MARIETTA	GA		06/11/2025		.552		(19)			(19)		.533				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100220766	MEHRIS	TN		07/16/2025		559	(26)				(26)		533				
100235308	LOUISVILLE	KY		09/04/2025		1,456		(72)			(72)		1,384				
100198526	SKESVILLE	MD		02/28/2025		685	(15)	(15)			(15)		670				
100049184	COMPTON	CA		11/20/2020		1,476	(16)	(16)			(16)		1,460				
100205925	METARIE	LA		04/14/2025		654		(14)			(14)		640				
100255918	PIGEON	MI		11/24/2025		572	(27)	(27)			(27)		545				
100234946	BETTENDORF	IA		06/28/2025		665	(16)	(16)			(16)		649				
100153405	MIDDLETOWN	NJ		05/30/2024		202		(11)			(11)		191				
100155943	KATY	TX		06/17/2024		720		(4)			(4)		716				
100228364	KINGSTON	NY		06/11/2025		659		(14)			(14)		645				
100100240	SCOTT TOWNSHIP	PA		03/17/2023		597		(14)			(14)		583				
100053989	LAUREL	MD		03/23/2021		1,361		(37)			(37)		1,324				
100198238	HOLLY SPRINGS	NC		02/28/2025		662	(7)	(7)			(7)		655				
100182663	HOT SPRINGS	AR		12/12/2024		694		(10)			(10)		684				
100235663	DANBURY	CT		08/29/2025		673		(13)			(13)		660				
100245225	TAVARES	FL		10/06/2025		683		(23)			(23)		660				
100203336	BETHLEHEM	PA		03/27/2025		679		(23)			(23)		656				
100227018	CARTERSVILLE	GA		07/30/2025		631		(24)			(24)		607				
100246803	MYRTLE BEACH	SC		10/15/2025		660		(30)			(30)		630				
100264858	COLUMBUS	OH		12/17/2025		1,339		(46)			(46)		1,293				
100171496	GAINESVILLE	VA		10/16/2024		779		(14)			(14)		765				
100132304	LAKE ARIEL	PA		10/13/2023		1,014		(3)			(3)		1,011				
100255891	BRICK	NJ		11/24/2025		768		(19)			(19)		749				
100253189	RIVERVIEW	FL		10/30/2025		657		(27)			(27)		630				
100234723	GASTONIA	NC		06/28/2025		615		(27)			(27)		588				
100134576	PANAMA CITY BEACH	FL		10/30/2023		629		(7)			(7)		622				
100235946	KANSAS CITY	MO		08/29/2025		3,075		(136)			(136)		2,939				
100043103	SALINAS	CA		05/28/2020		1,463		(13)			(13)		1,450				
100143277	LEANDER	TX		02/16/2024		1,073		(26)			(26)		1,047				
100182592	MURRELLS INLET	SC		12/12/2024		627		(20)			(20)		607				
100176900	CAPE CORAL	FL		11/15/2024		674		(17)			(17)		657				
100152959	HONOLULU	HI		06/27/2024		1,485		(9)			(9)		1,476				
100053663	TAKOMA PARK	MD		03/23/2021		1,920		(43)			(43)		1,877				
100191744	SALINAS	CA		02/20/2025		670		(4)			(4)		666				
100245311	VIRGINIA BEACH	VA		10/06/2025		626		(23)			(23)		603				
100212164	SHERMAN	TX		05/22/2025		685		(3)			(3)		682				
100228354	LAKE WORTH	FL		06/11/2025		626		(22)			(22)		604				
100191011	BUCKEYE	AZ		01/29/2025		1,225		(55)			(55)		1,170				
100065624	WINTER GARDEN	FL		07/28/2021		1,484		(47)			(47)		1,437				
100045249	WEST CHESTER	PA		11/25/2020		635		(31)			(31)		604				
100157668	LAS VEGAS	NV		06/28/2024		2,360		(74)			(74)		2,286				
100045835	WOODLAND	CA		11/25/2020		789		(66)			(66)		723				
100065541	WASILLA	AK		07/28/2021		1,372		(45)			(45)		1,327				
100226732	ELKHORN	NE		07/30/2025		3,987		(110)			(110)		3,777				
100162653	LAND O LAKES	FL		06/12/2024		591		(4)			(4)		587				
100243388	TEMPLE	GA		09/26/2025		639		(21)			(21)		618				
100054492	ACICORTH	GA		03/23/2021		1,035		(22)			(22)		1,035				
100176520	LAKEWOOD	CO		11/15/2024		638		(11)			(11)		616				
100226944	STRASBURG	CO		07/30/2025		430		(11)			(11)		419				
100020315	LAKE WORTH	FL		07/17/2018		1,450		(19)			(19)		1,431				
100054133	OAK BLUFFS	MA		03/23/2021		4,102		(216)			(216)		3,886				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020982	OAKLAND	CA		06/11/2025		578	(28)				(28)		550	550			
100244517	OPELIKA	AL		09/29/2025		728	(6)				(6)		722	722			
100057640	BARRINGTON	IL		06/30/2021		1,484	(39)				(39)		1,445	1,445			
100176837	HOMESTEAD	FL		11/15/2024		693	(21)				(21)		672	672			
100169773	ELLABELL	GA		09/30/2024		639	(19)				(19)		620	620			
100166090	ALLEN	TX		09/09/2024		621	(15)				(15)		606	606			
100181549	MONTICELLO	NY		12/09/2024		614	(11)				(11)		603	603			
100134986	COMPTON	CA		10/30/2023		641	(5)				(5)		636	636			
100054605	LOS ANGELES	CA		03/23/2021		1,640	(77)				(77)		1,563	1,563			
100236851	WENATCHEE	WA		09/12/2025		995	(52)				(52)		943	943			
100167051	LEXINGTON	KY		09/13/2024		593	(12)				(12)		581	581			
100268610	SHERILLIS FORD	NC		12/29/2025		501	(4)				(4)		497	497			
100156842	PHILADELPHIA	PA		06/27/2024		578	(22)				(22)		556	556			
100235847	WILLINGTON	DE		09/04/2025		581	(25)				(25)		556	556			
100244508	ZEBULON	NC		09/29/2025		1,045	(19)				(19)		1,026	1,026			
100068425	MATTHEWS	NC		06/25/2021		1,440	(37)				(37)		1,403	1,403			
100206182	ROUND ROCK	TX		04/16/2025		607	(21)				(21)		586	586			
100214821	LAKE ELSINORE	CA		06/06/2025		605	(27)				(27)		578	578			
100169381	DAVIE	FL		09/30/2024		627	(18)				(18)		609	609			
100101971	DELRAY BEACH	FL		04/14/2023		561	(28)				(28)		533	533			
100138220	NEW BRUNSWICK	NJ		12/14/2023		450	(18)				(18)		432	432			
100219077	MARTINEZ	CA		06/27/2025		347	(16)				(16)		331	331			
100115866	GAITHERSBURG	MD		07/19/2023		4,577	(97)				(97)		4,480	4,480			
100236753	SUMMERSVILLE	SC		09/11/2025		558	(20)				(20)		538	538			
100055460	TOLEDO	WI		03/23/2021		718	(37)				(37)		681	681			
100166286	PALM BAY	FL		09/09/2024		637	(17)				(17)		620	620			
100214468	KISSIMEE	FL		06/06/2025		617	(25)				(25)		592	592			
100173170	COLONIAL BEACH	VA		10/30/2024		2,340	(68)				(68)		2,272	2,272			
100228149	CAPE CORAL	FL		08/08/2025		679	(26)				(26)		653	653			
100228161	SEATTLE	WA		08/11/2025		693	(13)				(13)		680	680			
100160430	LAS VEGAS	NV		07/19/2024		625	(30)				(30)		595	595			
100175427	LEWISVILLE	NC		12/23/2024		624	(29)				(29)		595	595			
100253284	MASHVILLE	TN		10/30/2025		710	(20)				(20)		690	690			
100170434	MODONOUGH	GA		10/09/2024		672	(11)				(11)		661	661			
100244822	CEDAR PARK	TX		09/29/2025		86,072	(2,797)				(2,797)		83,275	83,275			
100192669	WIEISER	ID		02/10/2025		668	(9)				(9)		660	660			
100129646	MOX INNEY	TX		09/29/2023		668	(11)				(11)		657	657			
100164518	CAMPTON	KY		08/21/2024		598	(16)				(16)		572	572			
100186528	ROCKWALL	TX		12/27/2024		862	(22)				(22)		840	840			
100166071	DAVENPORT	FL		09/09/2024		650	(15)				(15)		635	635			
100119503	LAVERN	AZ		07/28/2023		695	(52)				(52)		660	660			
100067023	BELLINGHAM	WA		11/04/2022		1,506	(17)				(17)		1,454	1,454			
100161823	SPRATTON	PA		07/31/2024		519	(12)				(12)		502	502			
100205747	FRESNO	CA		04/14/2025		862	(19)				(19)		840	840			
100167337	MAGNOLIA	TX		09/20/2024		680	(28)				(28)		661	661			
100253986	GOOD YEAR	AZ		10/30/2025		644	(16)				(16)		616	616			
100116280	KISSIMEE	FL		07/20/2023		481	(22)				(22)		465	465			
100150612	LITTLE ELM	TX		05/03/2024		649	(7)				(7)		627	627			
100151255	COLUMBIA	SC		05/10/2024		691	(9)				(9)		684	684			
100228404	HEADING	WA		06/11/2025		541	(27)				(27)		554	554			
100210462	RINDWOOD	NJ		05/12/2025		581											

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100204618	MONROVIA	CA		04/09/2025		1,008		(14)					994		994		
100215867	GULF BREEZE	FL		06/12/2025		634		(13)					621		621		
100071981	SCHUMBERG	IL		10/29/2021		1,143		(65)					1,078		1,078		
100219406	SARASOTA	FL		07/07/2025		658		(23)					635		635		
100144889	FARMERSVILLE	TX		03/13/2024		529		(6)					523		523		
100207496	BRIDGEPORT	CT		04/29/2025		602		(16)					586		586		
100210190	RENO	NV		05/07/2025		640		(10)					630		630		
100182474	DULUTH	GA		12/12/2024		1,809		(6)					1,803		1,803		
100151053	BRADENTON	FL		05/08/2024		710		(11)					699		699		
100219041	DESERT HOT SPRINGS	CA		06/27/2025		645		(8)					637		637		
100221382	LINWOOD	CA		07/22/2025		649		(11)					638		638		
100182510	SURPRISE	AZ		12/12/2024		1,178		(2)					1,176		1,176		
100076209	UNION CITY	CA		01/07/2022		1,410		(35)					1,375		1,375		
100171508	BUDA	TX		10/16/2024		11,236		(348)					10,888		10,888		
100194364	GLEN MILLS	PA		02/14/2025		801		(25)					776		776		
100177519	GARLAND	TX		01/16/2025		816		(38)					778		778		
100065199	FORT WORTH	TX		07/14/2021		1,516		(26)					1,490		1,490		
100157687	HAVERHILL	MA		06/28/2024		904		(2)					902		902		
100120704	ANNA	TX		08/25/2023		689		(10)					679		679		
100236817	DAVENPORT	FL		09/12/2025		21,207		(285)					20,912		20,912		
100147575	FAIRFAX	CA		04/08/2024		793							793		793		
100189533	GREELEY	CO		01/16/2025		555		(26)					529		529		
100067946	FT LAUDERDALE	FL		09/23/2021		1,346		(51)					1,295		1,295		
100025054	HUNTINGTON STATION	NY		09/20/2018		990		143					1,123		1,123		
100204571	WEEFORD	PA		04/04/2025		649		(15)					634		634		
100205082	WAREHAM	MA		04/11/2025		520		(24)					496		496		
100102655	PALMDALE	CA		06/22/2023		612		(3)					609		609		
100195125	KENESAW	GA		02/24/2025		780		(13)					747		747		
100153894	ANGELS CAMP	CA		06/05/2024		614		(15)					599		599		
100203091	APPROA	FL		04/25/2025		654		(24)					630		630		
100156933	CYPRESS	TX		07/10/2024		5,251		(56)					5,195		5,195		
100092013	WATERBURY	CT		02/09/2023		645		(14)					631		631		
100150679	STEVENS	PA		05/06/2024		709		(9)					700		700		
100152945	LAKE ELSINORE	CA		05/22/2024		18,769		(227)					18,542		18,542		
100212338	SUN VALLEY AREA LOS ANGELES	CA		05/28/2025		585		(28)					557		557		
100210658	FRESNO	CA		05/15/2025		582		(25)					557		557		
100119569	YUMA	AZ		06/11/2023		752		(4)					748		748		
100110102	GULFPORT	FL		06/23/2023		794		(13)					781		781		
100228887	FORCED RIVER	NJ		06/12/2025		861		(30)					831		831		
100212086	SPRINGFIELD	VA		05/22/2025		635		(10)					625		625		
100176610	SAN ANTONIO	TX		11/15/2024		1,129		(53)					1,076		1,076		
100223780	DELAWARE	OH		06/18/2025		429		(9)					420		420		
100172177	SAN DIEGO	CA		10/17/2024		21,964		(653)					21,311		21,311		
100195923	TULSA	OK		07/15/2024		786		(25)					761		761		
100109692	LANCASTER	CA		06/22/2023		431		(7)					424		424		
100216360	AVENTURA	FL		06/20/2025		651		(11)					640		640		
100212632	SNELLVILLE	GA		05/29/2025		652		(12)					640		640		
100115791	KODAK	TN		07/20/2023		682		(13)					669		669		
100209688	TUCSON	AZ		05/02/2025		438		(9)					429		429		
100190144	BELMONT	CA		07/21/2025		959		(26)					933		933		
100180204	LACKAWANEN	PA		11/25/2024		779		(10)					769		769		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100189400	ROSTON	GA		01/14/2025		635		(19)			(19)		616				
100108324	KATY	TX		06/12/2023		701		(12)			(12)		689				
100202397	HIGH POINT	NC		03/21/2025		24,408		(450)			(450)		23,958				
100206344	POIDERSVILLE	SC		04/17/2025		706		(19)			(19)		687				
100204983	FENNVILLE	MI		04/04/2025		631		(22)			(22)		609				
100205610	LOVE PINE	CA		05/09/2025		676		(20)			(20)		656				
100170237	STEPHENS CITY	VA		10/08/2024		788		(7)			(7)		781				
100202200	PRESOTT	AZ		04/17/2025		626		(27)			(27)		599				
100210484	VICTORVILLE	CA		05/12/2025		623		(24)			(24)		599				
100174933	PHOENIX	AZ		10/31/2024		712		(18)			(18)		694				
100074875	SCOTCH PLAINS	NJ		12/01/2021		1,364		(22)			(22)		1,342				
100160906	WARMINGSTER	PA		07/24/2024		646		(18)			(18)		628				
100180787	RANCHO MIRAGE	CA		11/26/2024		698		(30)			(30)		668				
100158765	CARVER	MA		07/10/2024		644		(16)			(16)		628				
100142082	BAKERSFIELD	CA		02/29/2024		548		(13)			(13)		535				
100268845	EGG HARBOR TOWNSHIP	NJ		12/29/2025		487		(3)			(3)		484				
100190829	WENDELL	NC		01/28/2025		746		(1)			(1)		745				
100074993	SALINAS	CA		12/02/2021		1,466		(19)			(19)		1,447				
100159262	CLARKSVILLE	TN		07/15/2024		789		(8)			(8)		781				
100157887	DAVENPORT	FL		07/09/2024		580		(10)			(10)		570				
100186720	KISSIMEE	FL		12/31/2024		598		(28)			(28)		570				
100066239	LEVITOWN	NY		06/02/2021		2,128		(6)			(6)		2,122				
100160095	ATLANTA	GA		07/17/2024		698		(5)			(5)		693				
100167631	SAN BRUNO	CA		09/19/2024		691		(12)			(12)		679				
100169626	TAMPA	FL		09/30/2024		735		(7)			(7)		728				
100190771	HAMDEN	CT		01/27/2025		591		(15)			(15)		576				
100166891	BURDET	TX		09/25/2024		600		(24)			(24)		576				
100082900	BIG BEAR CITY	CA		05/17/2022		1,169		(26)			(26)		1,143				
100147918	PALM COAST	FL		04/08/2024		650		(4)			(4)		646				
100202826	SALISBURY MILLS	NY		03/24/2025		586		(7)			(7)		579				
100209482	SEABECK	VA		05/01/2025		649		(20)			(20)		629				
100216607	MOUNT LAPEL	NJ		06/23/2025		791		(10)			(10)		781				
100183192	BELLINGHAM	WA		03/20/2025		802		(38)			(38)		764				
100138814	NAVAREE	FL		12/21/2023		1,228		(28)			(28)		1,200				
100244829	COLUMBUS	OH		09/29/2025		663		(25)			(25)		638				
100174349	HANDVORTON	OH		10/31/2024		665		(14)			(14)		651				
100158738	NORTH CHESTERFIELD	VA		07/10/2024		653		(11)			(11)		642				
100178444	KINGS MOUNTAIN	NC		11/21/2024		3,374		(128)			(128)		3,246				
100151217	SALT LAUGUSTINE	FL		05/10/2024		1,698		(36)			(36)		1,662				
100220506	CEDAR RAPIDS	IA		07/18/2025		648		(11)			(11)		637				
100157674	VENICE	CA		06/28/2024		636		(19)			(19)		617				
100153273	LONDON	TN		05/30/2024		622		(5)			(5)		617				
100065230	MORENO VALLEY	CA		07/14/2021		1,532		(20)			(20)		1,512				
100163873	SACRAMENTO	CA		09/27/2024		612		(40)			(40)		572				
100159673	SUNNY ISLES BEACH	FL		06/16/2024		2,056		(3)			(3)		2,053				
100205910	CAPITOL HEIGHTS	MD		04/14/2025		659		(15)			(15)		644				
100206105	BANNING	CA		04/16/2025		646		(30)			(30)		616				
100209824	BARNEGAT	NJ		05/02/2025		668		(23)			(23)		645				
100209568	KENT	WA		05/02/2025		668		(23)			(23)		645				
100204604	DALY CITY	CA		04/04/2025		616		(26)			(26)		590				
100233150	PITTSBURGH	PA		10/30/2025		687		(17)			(17)		670				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100179771	SAVANNAH	GA		11/21/2024		840	(13)				(13)		827	827			
100195387	MAPLEWOOD	NJ		02/24/2025		636	(15)				(15)		621	621			
100197297	BROWNWOOD	TX		12/01/2023		942	(30)				(30)		912	912			
100199074	WINNETKA	CA		02/28/2025		1,300	(8)				(8)		1,292	1,292			
100192809	LILLINGTON	NC		02/10/2025		638	(12)				(12)		626	626			
100166062	WAKE FOREST	NC		09/09/2024		671	(12)				(12)		659	659			
100164459	FLEMINGTON	NI		06/21/2024		696	(11)				(11)		685	685			
100193160	LOS ANGELES	CA		03/20/2025		618	(15)				(15)		603	603			
100206544	CONCORD	NC		04/22/2025		632	(29)				(29)		603	603			
100160560	FOREY	TX		07/24/2024		625	(8)				(8)		617	617			
100229463	TULSA	OK		06/15/2025		2,439	(18)				(18)		2,421	2,421			
100156739	KATY	TX		07/10/2024		665	(8)				(8)		657	657			
100195129	RIDLEY PARK	PA		02/24/2025		1,326	(37)				(37)		1,289	1,289			
100118962	PANAMA CITY BEACH	FL		07/27/2023		697	(34)				(34)		663	663			
100268565	CLAYTON	CA		12/29/2025		333	(9)				(9)		324	324			
100055826	METHUEN	MA		03/23/2021		1,169	(78)				(78)		1,091	1,091			
100254042	RALEIGH	NC		10/30/2025		2,253	(63)				(63)		2,190	2,190			
100132509	NEW MARKET	TN		11/03/2023		472	(16)				(16)		456	456			
100180201	PARIISH	FL		11/25/2024		737	(9)				(9)		728	728			
100207527	CHARLOTTE	NC		04/29/2025		692	(17)				(17)		675	675			
100203871	CITRUS SPGS	FL		03/28/2025		630	(12)				(12)		618	618			
100207392	PHOENIX	AZ		04/29/2025		633	(15)				(15)		618	618			
100186836	COOS BAY	OR		01/09/2025		843	(9)				(9)		834	834			
100073265	LARGO	FL		02/28/2022		1,085	(60)				(60)		1,025	1,025			
100186243	CANTON	OH		09/20/2024		7,504	(241)				(241)		7,263	7,263			
100151232	CINCINNATI	KY		05/10/2024		691	(9)				(9)		682	682			
100099916	VIDOR	TX		03/28/2023		319	(18)				(18)		301	301			
100219788	DURHAM	NC		07/08/2025		657	(18)				(18)		639	639			
100171548	LITTLE RIVER	SC		10/16/2024		781	(6)				(6)		775	775			
100219682	WOODBRIDGE	VA		07/07/2025		999	(21)				(21)		978	978			
100201164	BOONE	NC		03/12/2025		602	(24)				(24)		578	578			
100155092	LAGO VISTA	TX		07/19/2024		575	(24)				(24)		551	551			
100115024	KNOXVILLE	TN		07/14/2023		683							683	683			
100219190	VENTURA	CA		06/27/2025		655	(22)				(22)		633	633			
100205075	BROOKLYN	NY		04/11/2025		664	(31)				(31)		633	633			
100159217	HILLSBOROUGH	CA		07/15/2024		688	(15)				(15)		673	673			
100179378	OAKLAND	CA		12/27/2024		557	(16)				(16)		541	541			
100189626	LA GRANGE	KY		01/17/2025		563	(21)				(21)		542	542			
100126307	LEXINGTON	KY		09/14/2023		130	(5)				(5)		125	125			
100214729	RALEIGH	NC		06/11/2025		629	(18)				(18)		611	611			
100238110	BLOOMFIELD	NJ		09/15/2025		596	(28)				(28)		568	568			
100254708	OWINGS MILLS	MD		11/13/2025		759	(28)				(28)		731	731			
100151095	FORT WORTH	TX		05/08/2024		638	(17)				(17)		621	621			
100196980	NORTH CHERSTERFIELD	VA		01/25/2024		449	(18)				(18)		431	431			
100202941	HARSHAW	WI		03/24/2025		662	(19)				(19)		643	643			
100253488	AURORA	CO		10/30/2025		670	(12)				(12)		658	658			
100214671	PALMDALE	CA		06/11/2025		620	(28)				(28)		592	592			
100253445	MANEDEVILLE	LA		10/30/2025		574	(6)				(6)		568	568			
100246514	DENVER	CO		10/15/2025		923	(39)				(39)		884	884			
100144278	SOMERS	NY		03/07/2024		421	(5)				(5)		416	416			
100254560	LAINSBURG	MI		11/17/2025		984	(20)				(20)		964	964			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156668	MIAMI GARDENS	FL		06/24/2024		380	(10)				(10)		370	370			
100129881	MIAMI	FL		09/27/2023		370	(13)				(13)		357	357			
100164532	CHARLOTTE	NC		06/21/2024		652	(15)				(15)		637	637			
100099753	WATERBURY	CT		02/28/2023		692	(14)				(14)		678	678			
100235627	WOODSTOCK	GA		08/29/2025		704	(13)				(13)		691	691			
100071973	SPRINGFIELD	VA		10/29/2021		1,451	(48)				(48)		1,403	1,403			
100272351	MARLTON	NJ		01/08/2026		459	(14)				(14)		445	445			
100191279	NEIGHALL	CA		01/30/2025		596	(28)				(28)		568	568			
100198709	SPRING	TX		02/02/2024		332	(15)				(15)		317	317			
100057676	BOISE	ID		06/30/2021		1,431	(44)				(44)		1,387	1,387			
100273122	BRYAN	TX		01/15/2026		210	(5)				(5)		205	205			
100169574	LAS VEGAS	NV		09/30/2024		627	(19)				(19)		608	608			
100028251	LODI	CA		10/26/2018		755	29				29		784	784			
100151705	FRESNO	CA		05/10/2024		1,376	(6)				(6)		1,370	1,370			
100048246	MORENO VALLEY	CA		11/20/2020		841	9				9		850	850			
100197562	PORT CLINTON	OH		02/26/2025		639	(18)				(18)		621	621			
100198912	CRYSTAL BEACH	TX		02/28/2025		640	(19)				(19)		621	621			
100200243	HOUSTON	TX		03/07/2025		636	(15)				(15)		621	621			
100171688	ASHBURN	VA		10/16/2024		696	(22)				(22)		674	674			
100147203	MONTICELLO	NV		03/28/2024		623	(9)				(9)		614	614			
100203198	SAVANNAH	GA		03/27/2025		670	(22)				(22)		648	648			
100138251	GARDEN GROVE	CA		12/15/2023		4,827	(32)				(32)		4,595	4,595			
100170261	ATHENS	GA		10/08/2024		637	(19)				(19)		618	618			
100201226	FAIRWAY	KS		03/12/2025		540	(16)				(16)		524	524			
100227247	GULF SHORES	AL		07/31/2025		5,735	(53)				(53)		5,682	5,682			
100221988	WATERBURY	CT		07/22/2025		3,757	(96)				(96)		3,661	3,661			
100188307	WEST MELBOURNE	FL		01/08/2025		720	(6)				(6)		714	714			
100065335	COVINGTON	GA		07/28/2021		1,561	(49)				(49)		1,512	1,512			
100207482	FOREY	TX		04/29/2025		613	(15)				(15)		598	598			
100169357	ORLANDO	FL		09/27/2024		3,763	(89)				(89)		3,674	3,674			
100151114	RIVERTON	UT		05/08/2024		1,276	(7)				(7)		1,269	1,269			
100169822	FEDDING	CA		09/30/2024		733	(7)				(7)		726	726			
100199500	SEVEN	MO		02/28/2025		675	(13)				(13)		662	662			
100189566	CLAYTON	CA		01/21/2025		683	(7)				(7)		676	676			
100215387	BANNER ELK	NC		06/12/2025		4,557	(89)				(89)		4,468	4,468			
100150488	PALM SPRINGS	CA		05/03/2024		644	(19)				(19)		625	625			
100174238	ST. CLOUD	FL		10/31/2024		646	(21)				(21)		625	625			
100161030	MARVILLE	TN		07/24/2024		652	(14)				(14)		638	638			
100211721	SAPPHIRE	NC		05/19/2025		530	(18)				(18)		512	512			
100087937	SUFFOLK	VA		10/25/2022		682	(6)				(6)		676	676			
100176034	EATONTOWN	NJ		12/20/2024		595	(27)				(27)		568	568			
100119435	COLLETVILLE	TX		07/31/2023		778	(1)				(1)		777	777			
100202577	PHILADELPHIA	PA		03/21/2025		783	(33)				(33)		750	750			
100138336	ANNA	TX		12/18/2023		935	(3)				(3)		932	932			
100168249	OAKLEY	UT		09/20/2024		1,036	(22)				(22)		1,014	1,014			
100177163	GREENWICH	CT		01/16/2025		646	(29)				(29)		617	617			
100209778	ATLANTA	GA		05/05/2025		666	(14)				(14)		652	652			
100205766	SIMLA	CO		04/14/2025		671	(19)				(19)		652	652			
100186571	HOUSTON	TX		12/30/2024		684	(3)				(3)		661	661			
100199001	MOLALLA	OR		02/28/2025		657	(4)				(4)		653	653			
100199047	HINDSVILLE	AR		02/28/2025		662	(9)				(9)		653	653			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100177190	OCEAN CITY	NJ		01/16/2025		999		(20)			(20)		579				
100208667	HAYWARD	CA		04/29/2025		949		(2)			(2)		947				
100246648	DELAIR BEACH	FL		10/15/2025		686		(26)			(26)		660				
100214888	STATE COLLEGE	PA		06/11/2025		592		(20)			(20)		572				
100147950	GREER	AZ		04/08/2024		1,785		(3)			(3)		1,782				
100065610	LONG BEACH	CA		07/28/2021		1,517		(42)			(42)		1,475				
100209602	TRACY	CA		05/02/2025		1,740		(63)			(63)		1,677				
100202384	NAPLES	FL		03/19/2025		679		(12)			(12)		667				
100049487	LOS ANGELES	CA		11/20/2020		2,372		(107)			(107)		2,265				
100203576	FAIRFIELD	CA		03/26/2025		2,321		(60)			(60)		2,261				
100188045	SAVEVILLE	NJ		09/20/2024		697		(4)			(4)		693				
100154754	LITTLE EGG HARBOR TOWNSHIP	NJ		07/19/2024		646		(6)			(6)		640				
100255906	TUCSON	AZ		11/24/2025		427		(17)			(17)		410				
100206117	BEND	OR		04/16/2025		733		(4)			(4)		729				
100229368	RALEIGH	NC		06/15/2025		630		(11)			(11)		619				
100065801	OKLAHOMA	CA		07/28/2021		1,320		(49)			(49)		1,271				
100067890	CYPRESS	TX		09/23/2021		1,508		(12)			(12)		1,496				
100133156	VIRGINIA BEACH	VA		11/29/2023		566		(7)			(7)		559				
100181227	SAN LUIS	AZ		12/06/2024		515		(21)			(21)		494				
100253253	NORFOLK	MA		10/30/2025		661		(20)			(20)		641				
100205855	GARLAND	TX		04/14/2025		692		(9)			(9)		683				
100141278	PALMDALE	CA		01/30/2024		590		(9)			(9)		581				
100049482	OAKLAND	CA		11/20/2020		1,540		(102)			(102)		1,438				
100212806	LAKESIDE	MT		05/29/2025		641		(15)			(15)		626				
100244798	FRUITLAND	ID		09/29/2025		2,196		(99)			(99)		2,097				
100244777	FRESNO	CA		09/29/2025		710		(13)			(13)		697				
100272713	AURORA	CO		01/09/2026		188		(9)			(9)		179				
100207085	BRANDON	FL		04/24/2025		17,420		(722)			(722)		16,698				
100253960	FREDERICK	MD		10/30/2025		693		(25)			(25)		668				
100114624	CHICAGO	IL		06/29/2023		644		(9)			(9)		635				
100276573	LEES SUMMIT	MO		01/28/2026		199		(6)			(6)		193				
100193179	LAS VEGAS	NV		03/20/2025		697		(2)			(2)		695				
100276611	LAUREL	MD		01/28/2026		209		(6)			(6)		203				
100176178	LODUST GROVE	GA		12/20/2024		634		(34)			(34)		600				
100201767	FISKILL	NY		03/18/2025		629		(29)			(29)		600				
100245890	CHESTER	MD		10/06/2025		638		(28)			(28)		610				
100156212	CHICAGO	IL		06/20/2024		307		(15)			(15)		292				
100189646	NORLEYSVILLE	IN		01/21/2025		571		(17)			(17)		554				
100256587	IRVING	TX		11/26/2025		576		(31)			(31)		545				
100276576	ALLENTOWN	PA		01/30/2026		245		(11)			(11)		234				
100067734	MENASHI	NJ		09/23/2021		1,996		(47)			(47)		1,939				
100246778	STROUDSBURG	PA		10/15/2025		1,944		(53)			(53)		1,891				
100140194	RICHARDSON	TX		01/11/2024		329		(11)			(11)		318				
100141264	RICHMOND	TX		01/30/2024		7,068		(64)			(64)		7,004				
100162566	FREDERICK	MD		06/12/2024		669		(4)			(4)		665				
100202831	DELTA	UT		03/24/2025		593		(20)			(20)		573				
100254984	FAYETTEVILLE	NC		11/17/2025		882		(36)			(36)		846				
100209755	TEBICOLA	CA		05/05/2025		666		(11)			(11)		655				
100201132	PORTLAND	OR		03/12/2025		1,301		(47)			(47)		1,254				
100195379	CALABASH	NC		02/24/2025		547		(20)			(20)		527				
100218856	FORT WORTH	TX		06/27/2025		675		(10)			(10)		665				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016992	ORLANDO	FL		11/08/2024		604		(28)			(28)		576	576			
10018129	PORTLAND	OR		01/09/2025		644		(30)			(30)		614	614			
10016636	MARTIN	TN		10/24/2024		752		(46)			(46)		706	706			
100220209	CAPE CORAL	FL		07/11/2025		212							212	212			
10016258	LAWRENCEVILLE	GA		08/12/2024		4,481		(93)			(93)		4,388	4,388			
100054099	PORT SAINT LUCIE	FL		03/23/2021		998		36			36		1,034	1,034			
100143116	AMHERST	NY		02/16/2024		538		(13)			(13)		525	525			
100205997	PETERSBURG	AK		04/14/2025		683		(18)			(18)		665	665			
10029631	WEST ALLIS	WI		09/12/2025		508		(24)			(24)		484	484			
100115241	DANBURY	CT		07/17/2023		669		(20)			(20)		649	649			
100202694	SARATOGA SPRINGS	NY		03/24/2025		633		(13)			(13)		620	620			
100186091	STATE COLLEGE	PA		09/20/2024		636		(21)			(21)		615	615			
100186532	RIDGECREST	CA		01/08/2025		695		(23)			(23)		672	672			
100191633	CORAL SPRINGS	FL		01/31/2025		691		(20)			(20)		671	671			
100147625	MARIPOSA	CA		04/04/2024		621		(30)			(30)		591	591			
100138605	FORT LAUDERDALE	FL		12/21/2023		2,441		(53)			(53)		2,388	2,388			
100255690	POLLSBO	IA		11/24/2025		654		(22)			(22)		632	632			
100077955	COLORADO SPRINGS	CO		01/13/2022		1,322		(109)			(109)		1,213	1,213			
100141516	GRAND PRAIRIE	TX		01/30/2024		556		(19)			(19)		537	537			
100230122	ALEXANDRIA	VA		08/25/2025		299,979		(8,743)			(8,743)		251,236	251,236			
100071654	NAPLES	FL		10/14/2021		1,459		(37)			(37)		1,422	1,422			
100108245	DAVENPORT	FL		05/24/2023		667		(40)			(40)		627	627			
100206711	VAN NUYS	CA		04/23/2025		870		(30)			(30)		840	840			
100076025	IRVINGTON	NJ		01/07/2022		1,258		(40)			(40)		1,218	1,218			
100138841	CORCORAN	IN		12/21/2023		617		(17)			(17)		600	600			
100152979	CYPRESS	TX		06/27/2024		347		(18)			(18)		329	329			
100201403	HOUSTON	TX		03/12/2025		697		(10)			(10)		687	687			
100109374	KISSIMEE	FL		06/12/2023		1,112		(15)			(15)		1,087	1,087			
100266909	CONCORD	NC		12/29/2025		410		(13)			(13)		397	397			
100219308	WESTMINSTER	CA		06/30/2025		1,131		(27)			(27)		1,104	1,104			
100175541	LAS VEGAS	NV		11/08/2024		607		(3)			(3)		604	604			
100182391	TROUTMAN	NC		12/12/2024		621		(17)			(17)		604	604			
100186961	STUART	FL		01/07/2025		658		(14)			(14)		644	644			
100200345	BRADLEY	CA		03/10/2025		1,055		(37)			(37)		1,018	1,018			
100194654	WABENO	WI		02/21/2025		631		(26)			(26)		605	605			
100253432	COLUMBIA HEIGHTS	IN		10/30/2025		730		(12)			(12)		718	718			
100157645	DALLAS	TX		06/28/2024		446		(42)			(42)		404	404			
100182675	GLENDEEN BEACH	OR		12/12/2024		941		(17)			(17)		924	924			
100272894	MARLBOROUGH	MA		01/15/2026		227		(7)			(7)		220	220			
100055901	ARLINGTON	VA		03/26/2021		1,633		(46)			(46)		1,587	1,587			
100134098	SARITA LAKE	CA		12/08/2023		704		(29)			(29)		675	675			
100196536	MOXINEE	TX		11/20/2023		1,334		(9)			(9)		1,326	1,326			
100172507	YORK	SC		10/23/2024		673		(20)			(20)		653	653			
100152635	NEWARK	NJ		05/17/2024		688		(3)			(3)		685	685			
100119727	ORLANDO	FL		06/08/2023		683		(13)			(13)		670	670			
100244723	RIVIERA BEACH	FL		09/29/2025		605		(28)			(28)		577	577			
100185084	LUSBY	MD		12/20/2024		420		(12)			(12)		408	408			
100200414	GASTONIA	NC		03/10/2025		590		(24)			(24)		566	566			
100200719	TACOMA	WA		03/07/2025		720		(17)			(17)		703	703			
100191152	LOS ANGELES	CA		01/29/2025		708		(5)			(5)		703	703			
100188967	WHITTIER	CA		01/09/2025		714		(11)			(11)		703	703			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017728	NEUBURPORT	MA		01/16/2025		513		(24)				(24)	489		489		
10016329	SAN BERNARDINO	CA		06/13/2024		530		(9)				(9)	521		521		
10021666	FAIRHOPE	AL		06/23/2025		578		(16)				(16)	560		560		
10014006	LEWISVILLE	NC		01/09/2024		537		(9)				(9)	528		528		
10024463	MISSION	TX		09/29/2025		613		(22)				(22)	591		591		
100273156	YORKVILLE	IL		01/15/2026		486		(4)				(4)	482		482		
10026659	REIDBURG	ID		12/29/2025		489		(7)				(7)	482		482		
100071720	IDAHO FALLS	ID		10/14/2021		1,405		(43)				(43)	1,362		1,362		
10022692	THREE BRIDGES	NJ		06/11/2025		645		(19)				(19)	626		626		
100055271	HEIDERSVILLE	TN		07/28/2021		1,394		(43)				(43)	1,351		1,351		
10026657	SPokane	WA		12/29/2025		466		(5)				(5)	461		461		
10020350	WINDELL	NC		03/27/2025		858		(21)				(21)	837		837		
10016969	FRESNO	CA		12/26/2024		902		(40)				(40)	862		862		
100091980	KATY	TX		02/07/2023		946		(28)				(28)	318		318		
100237127	LAKE HAVASI CITY	AZ		09/12/2025		639		(16)				(16)	621		621		
100140370	KNOXDALE	NC		01/16/2024		797		(10)				(10)	787		787		
100180765	CHESTERFIELD	MO		11/26/2024		607		(14)				(14)	593		593		
100147637	DALLAS	TX		04/04/2024		671		(11)				(11)	660		660		
100178451	DESOTO	TX		11/21/2024		611		(30)				(30)	581		581		
100245739	HEIDERSON	NV		10/06/2025		538		(12)				(12)	526		526		
100160610	ORLANDO	FL		07/19/2024		561		(27)				(27)	534		534		
100230081	MANCHESTER	CT		11/26/2025		953		(6)				(6)	945		945		
100067917	ALBANY	CA		09/23/2021		1,498		(30)				(30)	1,468		1,468		
100014613	CALABASAS	CA		09/27/2017		5,906		(205)				(205)	5,701		5,701		
100215944	LEO	CA		07/11/2025		903		(43)				(43)	860		860		
100161295	WEST HOLLYWOOD	CA		12/06/2024		862		(7)				(7)	675		675		
100198921	FEARSTERVILLE TREVOISE	PA		02/28/2025		677		(17)				(17)	660		660		
100148776	MIRLE BEACH	SC		04/17/2024		638		(21)				(21)	617		617		
100265049	LAKE PLACID	NY		12/17/2025		867		(16)				(16)	651		651		
100166030	WEST JORDAN	UT		09/06/2024		580		(11)				(11)	569		569		
100245263	FORT DAVIS	TX		10/06/2025		554		(7)				(7)	547		547		
100115950	HILTON HEAD ISLAND	SC		07/20/2023		754		(6)				(6)	746		746		
100162953	BOISE	ID		06/12/2024		100,222		(2,426)			(2,426)		97,796		97,796		
10014241	BIG BEAR LAKE	CA		03/07/2024		881		(4)				(4)	877		877		
100254982	WILMINGTON	DE		11/17/2025		904		(17)				(17)	887		887		
100267193	ROGERS	AR		12/23/2025		900		(17)				(17)	883		883		
100165619	PEACHTREE CORNERS	GA		12/26/2024		627		(20)				(20)	607		607		
100235851	ORLANDO	FL		09/04/2025		995		(28)				(28)	567		567		
100255658	CHICAGO	IL		11/24/2025		653		(26)				(26)	627		627		
100161706	PHILADELPHIA	PA		07/31/2024		537		(15)				(15)	522		522		
100166962	BROOKLYN PARK	MINN		09/13/2024		857		(16)				(16)	841		841		
100140519	YOUNGSVILLE	LA		01/19/2024		555		(14)				(14)	541		541		
100053568	ANNOR	SC		03/23/2021		1,080		(28)				(28)	1,052		1,052		
100165950	KELLER	TX		10/04/2024		637		(54)				(54)	583		583		
100216563	POCONO LAKE	PA		06/23/2025		1,574		(56)				(56)	1,518		1,518		
100143121	STILLWELL	KS		02/16/2024		679		(17)				(17)	662		662		
100226944	MUDELEIN	IL		06/11/2025		635		(22)				(22)	613		613		
100247046	MOXINEEY	TX		10/22/2025		860		(30)				(30)	830		830		
100237100	CHICAGO	IL		09/12/2025		614		(19)				(19)	595		595		
100174607	VERONA	NJ		10/31/2024		450		(29)				(29)	421		421		
100050239	FORT LAUDERDALE	FL		11/20/2020		823		71			71		894		894		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013323	HAVANA	FL		10/19/2023		617	(14)				(14)		603		603		
100195124	GROVE CITY	OH		02/24/2025		2,802	(92)	(92)			(92)		2,710		2,710		
100206335	GREENVILLE	SC		04/17/2025		712		(17)			(17)		695		695		
100089737	BAHIA DE BANDERAS	MEX		12/02/2022		749					749		749		749		
10027322	PARLUMP	WV		02/12/2026		222	(4)	(4)			(4)		218		218		
100268853	TUSCALOOSA	AL		12/29/2025		476	(6)	(6)			(6)		470		470		
100253866	LAKE OZARK	MO		10/30/2025		564	(20)				(20)		544		544		
100115391	PALM COAST	FL		07/17/2023		1,262	(68)	(68)			(68)		1,194		1,194		
100173512	BAKERSFIELD	CA		10/29/2024		829	(36)	(36)			(36)		793		793		
100143302	BLAKESLEE	PA		04/24/2024		664	(16)	(16)			(16)		648		648		
100186356	SPARKS	NV		12/30/2024		2,035		(2)			(2)		2,033		2,033		
100141547	FRESNO	CA		07/30/2024		553		(17)			(17)		536		536		
100176981	JEFFERSON CITY	MO		01/16/2025		663	(31)	(31)			(31)		632		632		
100246133	BURLINGTON	NC		10/08/2025		639	(29)	(29)			(29)		610		610		
100255881	CYPRESS	TX		11/24/2025		3,784	(133)	(133)			(133)		3,651		3,651		
100163832	NORWALK	CT		09/27/2024		624	(20)				(20)		604		604		
100202512	BRUNSWICK	ME		03/21/2025		647	(17)	(17)			(17)		630		630		
100238923	VENICE	CA		09/23/2025		2,416	(91)	(91)			(91)		2,325		2,325		
100086043	MATTHEWIS	NC		08/24/2022		719	(6)	(6)			(6)		713		713		
100199875	OLYMPIA	WA		03/06/2025		692		(13)			(13)		679		679		
100228461	ALBURN	WA		08/11/2025		582	(26)	(26)			(26)		556		556		
100174076	PINELLAS PARK	FL		10/31/2024		819	(38)	(38)			(38)		781		781		
100172267	GREENVILLE	SC		10/21/2024		805	(16)	(16)			(16)		789		789		
100246926	BURTON	OH		10/16/2025		519	(25)	(25)			(25)		494		494		
100147845	PROVIDENCE VILLAGE	TX		04/08/2024		714	(10)	(10)			(10)		704		704		
100236000	FOREY	TX		09/04/2025		622	(25)	(25)			(25)		597		597		
100129223	OCALA	FL		11/03/2023		627	(10)	(10)			(10)		617		617		
100081132	ANNA	TX		03/18/2022		1,169	(17)	(17)			(17)		1,152		1,152		
100150470	SUPRISE	AZ		05/03/2024		713	(7)	(7)			(7)		706		706		
100254063	SAINT AUGUSTINE	FL		10/30/2025		430	(17)	(17)			(17)		413		413		
100160556	HOUSTON	TX		07/24/2024		643		(18)			(18)		625		625		
100150558	MOORESVILLE	NC		05/03/2024		702	(11)	(11)			(11)		691		691		
100255638	STRAITTON	VT		11/24/2025		871	(32)	(32)			(32)		839		839		
100271982	PORTLAND	OR		06/04/2025		2,679	(3)	(3)			(3)		2,676		2,676		
100172191	PHOENIX	AZ		10/17/2024		885	(33)	(33)			(33)		852		852		
100173698	ROUND ROCK	TX		10/30/2024		884	(32)	(32)			(32)		852		852		
100150487	TURLOCK	CA		05/03/2024		657	(19)	(19)			(19)		638		638		
100158655	PUNTA GORDA	FL		07/12/2024		1,134		(29)			(29)		1,105		1,105		
100165900	LOS ANGELES	CA		06/30/2024		616	(29)	(29)			(29)		587		587		
100129547	CENTERTON	AR		09/29/2023		674	(11)	(11)			(11)		673		673		
100155130	CARTERSVILLE	GA		07/19/2024		761		(22)			(22)		739		739		
100237129	PENACOLA	FL		09/12/2025		535	(14)	(14)			(14)		521		521		
100171982	WILLOWBROOK	IL		10/17/2024		673		(18)			(18)		655		655		
100101572	DAVENPORT	FL		04/26/2023		776	(11)	(11)			(11)		765		765		
100151908	PORT LAVACA	TX		07/10/2024		395	(18)	(18)			(18)		377		377		
100179492	STEPHENS CITY	VA		11/21/2024		773	(11)	(11)			(11)		772		772		
100128338	HAGERSTOWN	MD		09/14/2023		2,126	(59)	(59)			(59)		2,067		2,067		
100271965	COLUMBIA	SC		01/06/2026		690	(11)	(11)			(11)		679		679		
100230002	THE VILLAGES	FL		09/23/2025		570	(22)	(22)			(22)		548		548		
100066226	GARY	IN		06/25/2021		1,444	(33)	(33)			(33)		1,411		1,411		
100227183	BAKERSFIELD	CA		07/30/2025		604	(20)	(20)			(20)		584		584		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100244625	MARBLE FALLS	TX		09/29/2025		588	(27)	(27)					561	561			
100150621	VAN ALSTINE	TX		05/03/2024		754	(9)	(9)					745	745			
100134699	APPLE VALLEY	CA		10/30/2023		633	(2)	(2)					631	631			
100145819	FORT LAUDERDALE	FL		05/08/2024		2,771	(96)	(96)					2,675	2,675			
100186547	SUNSET	UT		12/30/2024		830	(24)	(24)					806	806			
100201592	WILLIS	TX		03/13/2025		601	(7)	(7)					594	594			
100084723	FEDERAL WAY	WA		06/02/2022		688	(1)	(1)					867	867			
100136146	GRAND PRAIRIE	TX		12/18/2023		473	(38)	(38)					435	435			
100253684	LAKELAND	FL		10/30/2025		598	(23)	(23)					575	575			
100060289	SOUTH PADRE ISLAND	TX		06/25/2021		1,737	(24)	(24)					1,713	1,713			
100162684	KYLE	TX		06/12/2024		640	(16)	(16)					624	624			
100151673	NEW ALBANY	OH		05/10/2024		681	(2)	(2)					679	679			
100171609	WINCHESTER	WA		10/17/2024		632	(27)	(27)					605	605			
100288179	GLEN ALLEN	VA		12/29/2025		467	(8)	(8)					459	459			
100253369	BERNE	TX		10/30/2025		656	(17)	(17)					639	639			
100078330	SUGAR LAND	TX		02/10/2022		1,485	(129)	(129)					1,356	1,356			
100236020	FORT WORTH	TX		09/04/2025		612	(22)	(22)					590	590			
100238929	GROTTOS	VA		09/23/2025		614	(24)	(24)					590	590			
100186543	TUCSON	AZ		12/30/2024		613	(15)	(15)					598	598			
100267078	MCKINNEY	TX		12/23/2025		2,332	(54)	(54)					2,278	2,278			
100167456	LAWRENCEVILLE	GA		02/20/2025		400	(15)	(15)					385	385			
100268513	MUSKEGON	IL		12/29/2025		747	(19)	(19)					728	728			
100236982	MARIPOSA	NJ		09/23/2025		643	(22)	(22)					621	621			
100244949	CAROLINA BEACH	NC		09/29/2025		644	(23)	(23)					621	621			
100086326	REDMOND	WA		06/25/2021		1,423	(36)	(36)					1,387	1,387			
100236356	GIBBSINTON	FL		09/19/2025		551	(26)	(26)					525	525			
100126574	BAY SHORE	NY		06/30/2023		624	(18)	(18)					606	606			
100164985	NORTH LAS VEGAS	NV		06/28/2024		1,723	(37)	(37)					1,686	1,686			
100211782	TELFORD	PA		05/19/2025		1,256	(48)	(48)					1,208	1,208			
100201139	ANNA	TX		03/12/2025		625	(21)	(21)					604	604			
100148876	MINT HILL	NC		04/17/2024		598	(14)	(14)					584	584			
100268931	MCKINNEY	TX		12/29/2025		498	(5)	(5)					493	493			
100181903	PALM BAY	FL		12/12/2024		663	(8)	(8)					655	655			
100171408	PLEASANTVILLE	NJ		10/16/2024		678	(23)	(23)					655	655			
100214773	RAIMONA	CA		06/11/2025		607	(28)	(28)					579	579			
100154096	POST FALLS	ID		07/11/2024		610	(31)	(31)					579	579			
100238570	EDINBURG	TX		09/23/2025		664	(14)	(14)					650	650			
100149320	BREINIGSVILLE	PA		04/24/2024		705	(10)	(10)					695	695			
100218864	WATERBURY	CT		06/27/2025		619	(17)	(17)					602	602			
100143159	SUPRISE	AZ		02/16/2024		1,279	(18)	(18)					1,261	1,261			
100236324	GLENDALE	CA		08/10/2025		564	(13)	(13)					551	551			
100079684	PARK CITY	UT		04/08/2022		1,120	(59)	(59)					1,061	1,061			
100166310	SEATTLE	WA		10/23/2024		712	(13)	(13)					699	699			
100154678	COLUMBUS	OH		07/19/2024		593	(21)	(21)					562	562			
100245831	TAYLOR	TX		10/06/2025		568	(14)	(14)					554	554			
100176989	GOOD YEAR	AZ		11/15/2024		893	(40)	(40)					853	853			
100228738	CROWN POINT	IN		06/11/2025		989	(23)	(23)					966	966			
100164272	GRAND PRAIRIE	TX		06/21/2024		814	(10)	(10)					804	804			
100216647	TAMPA	FL		06/23/2025		626	(9)	(9)					617	617			
100169111	LOGANVILLE	GA		09/27/2024		631	(27)	(27)					604	604			
100255473	BAKERSFIELD	CA		11/24/2025		928	(19)	(19)					909	909			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100243744	SPRING HILL	TN		09/29/2025		632		(2)			(2)		630		630		
100156374	GEORGETOWN	TX		07/25/2024		629		(24)			(24)		605		605		
100042492	INGLEWOOD	CA		06/28/2020		1,041	7				7		1,048		1,048		
100186090	INDIANAPOLIS	IL		01/31/2025		621		(29)			(29)		592		592		
100159657	DEWAR	CA		08/23/2024		672		(28)			(28)		644		644		
100048514	LOS ANGELES	CA		11/20/2020		1,178		11			11		1,189		1,189		
100079688	MIAMI	FL		04/08/2022		1,071		(94)			(94)		977		977		
100209313	BUCKEYE	AZ		04/29/2025		755		(17)			(17)		738		738		
100264632	SKOKIE	IL		12/17/2025		2,949		(98)			(98)		2,451		2,451		
100205904	HELVICO	NC		04/14/2025		641		(6)			(6)		633		633		
100156120	STATEN ISLAND	NY		06/18/2024		397		(24)			(24)		373		373		
100175970	HALETHORPE	MD		11/14/2024		717		(33)			(33)		715		715		
100255866	OCEAN CITY	NJ		11/24/2025		917		(12)			(12)		884		884		
100132759	LAS VEGAS	NV		11/03/2023		601		(9)			(9)		592		592		
100057988	LOMA LINDA	CA		06/30/2021		10,753		(234)			(234)		10,519		10,519		
100253343	PLANO	TX		10/30/2025		634		(26)			(26)		608		608		
100238625	SPOKANE	WA		09/23/2025		694		(12)			(12)		682		682		
100147774	CHAPEL HILL	NC		04/08/2024		693		(10)			(10)		683		683		
100172895	VINEMONT	AL		10/25/2024		718		(32)			(32)		686		686		
100152406	MIDLOTHIAN	VA		05/17/2024		2,287		(32)			(32)		2,255		2,255		
100099871	BAKERSFIELD	CA		03/28/2023		501		(20)			(20)		481		481		
100129588	LAS VEGAS	NV		09/29/2023		705		(5)			(5)		700		700		
100247135	RUNNING SPRINGS	CA		10/23/2025		988		(13)			(13)		975		975		
100159268	NORTH AURORA	IL		07/15/2024		626		(17)			(17)		609		609		
100188480	BLUE SPRINGS	MO		01/08/2025		1,407		(29)			(29)		1,378		1,378		
100109140	MIDLAND	TX		06/09/2023		602		(10)			(10)		592		592		
100253364	DULUTH	GA		10/30/2025		640		(17)			(17)		623		623		
100181273	NASHVILLE	TN		12/06/2024		6,354		(190)			(190)		6,164		6,164		
100171381	AMON	ID		10/16/2024		943		(30)			(30)		913		913		
100190776	MIRAMAR	FL		01/27/2025		688		(2)			(2)		666		666		
100218769	TUSCALOOSA	AL		06/27/2025		643		(12)			(12)		631		631		
100156612	AZLE	TX		06/24/2024		643		(14)			(14)		629		629		
100110311	HAIVEN	CT		06/30/2023		817		(6)			(6)		811		811		
100247114	MORICE	NY		10/22/2025		761		(9)			(9)		752		752		
100155038	ORLANDO	FL		07/19/2024		547		(41)			(41)		506		506		
100169506	STRAITFORD	CT		09/30/2024		667		(20)			(20)		647		647		
10017488	LOS ANGELES	CA		04/26/2018		5,231		(42)			(42)		5,189		5,189		
100071043	ERRIATA	WA		10/01/2021		1,677		(2)			(2)		1,675		1,675		
100230141	HAULLA	HI		08/25/2025		563		(8)			(8)		555		555		
100144092	PROVIDENCE	UT		03/07/2024		661		(15)			(15)		646		646		
100226621	ROYSE CITY	TX		06/11/2025		594		(29)			(29)		555		555		
100168742	FORT BRAGG	CA		09/26/2024		691		(32)			(32)		659		659		
100132023	FORT WORTH	TX		10/13/2023		658		(9)			(9)		649		649		
100176528	FORD RIVER	NJ		11/15/2024		729		(12)			(12)		717		717		
100238613	COLUMBUS	OH		09/19/2025		667		(13)			(13)		654		654		
100235006	LEXINGTON	KY		09/04/2025		670		(16)			(16)		654		654		
100175317	DELAND	FL		11/05/2024		729		(10)			(10)		719		719		
100202065	SEVIERVILLE	TN		07/15/2025		574		(21)			(21)		553		553		
100238605	COLUMBUS	OH		09/19/2025		670		(12)			(12)		658		658		
100065142	COLORADO SPRINGS	CO		07/14/2021		2,075		(47)			(47)		2,028		2,028		
100204144	NORWOOD	MA		03/28/2025		651		(7)			(7)		644		644		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100218157	SALEM	OR		07/22/2025		587		(18)				(18)		569				
100221144	MEDICINE PARK	OK		07/21/2025		659		(14)				(14)		645				
100179965	SUMTER	SC		11/25/2024		623		(17)				(17)		606				
100162914	SAN DIEGO	CA		06/12/2024		651		(18)				(18)		633				
100163922	NOVI	MI		10/04/2024		713		(11)				(11)		702				
100153030	SACHE	TX		06/27/2024		648		(25)				(25)		623				
100164405	COLUMBUS	OH		06/21/2024		624		(16)				(16)		608				
100164407	COLUMBUS	OH		08/21/2024		624		(16)				(16)		608				
100202636	MURFREESBORO	TN		03/24/2025		684		(4)				(4)		680				
100147690	ALBUQUERQUE	NM		04/05/2024		4,004		(112)				(112)		3,892				
100192652	STEPHENS CITY	VA		02/10/2025		613		(20)				(20)		593				
100074099	CHARLESTON	SC		12/09/2021		11,300		(695)				(695)		10,605				
100150990	CUMMING	GA		05/08/2024		698		(4)				(4)		694				
100220968	PAULEY'S ISLAND	SC		07/18/2025		613		(16)				(16)		597				
100202701	RICHMOND	TX		03/24/2025		4,006		(112)				(112)		3,894				
100195909	WOODSTOCK	GA		07/15/2024		569		(16)				(16)		553				
100220615	ELKHORN	NE		07/15/2025		1,958		(68)				(68)		1,890				
100174724	FORT WASHINGTON	MD		10/31/2024		639		(28)				(28)		611				
100103013	BRIDGEPORT	CT		06/22/2023		601		(36)				(36)		565				
100257026	APEX	NC		11/26/2025		468		(15)				(15)		453				
100169421	MIAMI	FL		09/30/2024		462		(7)				(7)		455				
100245421	PALM BEACH GARDENS	FL		10/06/2025		639		(27)				(27)		612				
100161918	TAMPA	FL		07/31/2024		719		(6)				(6)		711				
100045982	PITTSFORD	NY		11/25/2020		1,005		(40)				(40)		965				
100253361	RAEFORD	NC		10/30/2025		729		(10)				(10)		719				
100146955	SANGER	CA		03/26/2024		649		(1)				(1)		648				
100024021	MIAMI	FL		09/10/2018		1,646		(19)				(19)		1,627				
100206769	MILWAUKEE	WI		04/23/2025		564		(21)				(21)		543				
100076945	TEJER	AZ		02/10/2022		2,267		(128)				(128)		2,139				
100205989	CONCORD	NC		04/15/2025		11,438		(100)				(100)		11,338				
100166263	MORRISVILLE	NC		09/20/2024		1,305		(14)				(14)		1,291				
100253087	BENSALEM	PA		10/30/2025		651		(23)				(23)		628				
100161518	WATERBURY	CT		07/30/2024		639		(12)				(12)		627				
100221570	HALLULA	HI		07/22/2025		522		(25)				(25)		497				
100100985	KATY	TX		04/28/2023		629		(22)				(22)		607				
100266004	MECHANICSVILLE	VA		12/29/2025		9,040		(70)				(70)		8,970				
100177946	NORTH PORT	FL		01/16/2025		711		(21)				(21)		690				
100177211	CAIDEN	NJ		01/16/2025		699		(9)				(9)		690				
100226864	ANNA	TX		06/11/2025		659		(16)				(16)		642				
100226536	LYON STATION	PA		06/11/2025		657		(15)				(15)		642				
100244673	LITTLETON	CO		09/29/2025		630		(27)				(27)		603				
100071587	BROOKLYN PARK	MINN		10/14/2021		2,544		(75)				(75)		2,469				
100148051	MELISSA	TX		04/10/2024		9,229		(229)				(229)		9,000				
100133495	SACRAMENTO	CA		11/21/2023		625		(10)				(10)		615				
100218893	CLARKVILLE	NY		06/27/2025		578		(6)				(6)		572				
100243402	BUFORD	GA		09/26/2025		600		(28)				(28)		572				
100203338	SAVANNAH	GA		03/27/2025		4,949		(148)				(148)		4,801				
100207510	EWING	NJ		04/28/2025		1,284		(56)				(56)		1,228				
100109083	KISSIMEE	FL		06/05/2023		632		(13)				(13)		619				
100229457	HARTSON	ID		06/15/2025		526		(7)				(7)		519				
100163968	SAN BERNARDINO	CA		10/04/2024		737		(2)				(2)		735				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022030	FLOREY BRANCH	GA		07/15/2025		685		(3)			(3)		682	682			
10018061	DUCK CREEK VILLAGE	UT		11/25/2024		733		(7)			(7)		726	726			
10022892	TAVARES	FL		06/11/2025		670		(13)			(13)		657	657			
100090321	DALLAS	TX		01/06/2023		567		(27)			(27)		540	540			
100143861	LEHI	UT		04/24/2024		753		(6)			(6)		747	747			
10023582	SPRINGFIELD	VA		09/04/2025		705		(14)			(14)		691	691			
100159511	HICKMAN	CA		07/15/2024		622		(18)			(18)		604	604			
100169813	KANSAS CITY	MO		09/30/2024		1,763		(52)			(52)		1,711	1,711			
100195111	ALLENJOHN	PA		02/24/2025		847		(41)			(41)		806	806			
100220163	ORLANDO	FL		07/11/2025		600		(14)			(14)		586	586			
100172902	BAKERSFIELD	CA		10/25/2024		789		(6)			(6)		783	783			
100192166	BETHLEHEM	PA		01/31/2025		627		(20)			(20)		607	607			
100268643	REPUBLIC	MO		12/29/2025		4,133		(90)			(90)		4,043	4,043			
100000189	AURORA	CO		09/27/2016		3,699		(125)			(125)		3,574	3,574			
100044630	AVON	CO		11/19/2020		1,550		(67)			(67)		1,483	1,483			
100174564	ATLANTA	GA		10/31/2024		437		(28)			(28)		409	409			
100149806	SAN JOSE	CA		04/29/2024		625		(13)			(13)		612	612			
100148640	MCKENZIE	TN		05/15/2024		621		(9)			(9)		612	612			
100238384	STILLWATER	OK		09/19/2025		646		(25)			(25)		621	621			
100228616	RALEIGH	NC		06/11/2025		685		(11)			(11)		674	674			
100023446	SACRAMENTO	CA		08/16/2018		2,814		8			8		2,822	2,822			
100130375	OCALA	FL		09/28/2023		649		(15)			(15)		634	634			
100206730	TRUSSVILLE	AL		04/23/2025		602		(18)			(18)		584	584			
100172392	MURFREESBORO	TN		10/23/2024		807							807	807			
100169717	PATTERSON	CA		09/30/2024		782		(21)			(21)		761	761			
100206298	SAN TAN VALLEY	AZ		04/17/2025		750		(5)			(5)		745	745			
100163056	FORT MYERS	FL		06/13/2024		597		(19)			(19)		578	578			
100054675	BLOOMFIELD	NJ		03/23/2021		886		(65)			(65)		821	821			
100186537	WESLEY CHAPEL	FL		07/08/2025		629		(24)			(24)		605	605			
100163141	SANFORD	FL		06/13/2024		2,066		(45)			(45)		2,021	2,021			
100191187	RICHMOND	TX		01/29/2025		812		(36)			(36)		776	776			
100164637	STOCKTON	CA		06/21/2024		686		(6)			(6)		680	680			
100244675	FAVETTEVILLE	NC		09/29/2025		852		(25)			(25)		827	827			
100268661	MEMPHIS	TN		12/29/2025		499		(6)			(6)		493	493			
100159425	CHATTANOOGA	TN		07/15/2024		3,054		(75)			(75)		2,979	2,979			
100193281	NORTH RICHLAND HILLS	TX		12/28/2023		374		(16)			(16)		358	358			
100154597	CHINO	CA		06/14/2024		672		(20)			(20)		652	652			
100174936	DALLAS	TX		10/31/2024		688		(36)			(36)		652	652			
100204078	BAKERSFIELD	CA		03/28/2025		627		(29)			(29)		598	598			
100213766	NORTH LAUDERDALE	FL		05/29/2025		610		(12)			(12)		598	598			
100161654	FOREY	TX		07/25/2024		624		(16)			(16)		608	608			
100169732	DURHAM	NC		09/30/2024		695		(16)			(16)		679	679			
100198995	PRINCETON	IN		01/21/2025		749		(31)			(31)		718	718			
100152874	LAUDERHILL	FL		09/22/2024		686		(33)			(33)		653	653			
100214217	SARASOTA	FL		05/30/2025		631		(1)			(1)		630	630			
100228625	FRANKLIN	WI		06/11/2025		651		(20)			(20)		631	631			
100171543	MIRLE BEACH	SC		10/16/2024		6,085		(97)			(97)		5,988	5,988			
100162560	PUNTA GORDA	FL		09/06/2024		731		(6)			(6)		723	723			
100149859	ST. AUGUSTINE	FL		04/29/2024		574		(4)			(4)		570	570			
100245008	CHINOTEAGUE	VA		09/29/2025		1,297		(47)			(47)		1,250	1,250			
100115658	NAVARRE	FL		07/19/2023		123,632		(4,414)			(4,414)		119,218	119,218			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014582	VICTORVILLE	CA		06/29/2023		531		(17)			(17)		514		514		
10018036	CHICAGO	IL		11/28/2024		2,240		(4)			(4)		2,236		2,236		
10020272	JACKSONVILLE	FL		03/24/2025		627		(14)			(14)		613		613		
10022917	CEDAR CITY	UT		06/15/2025		654		(8)			(8)		646		646		
10018217	CASH GRANDE	AZ		12/12/2024		1,767		(10)			(10)		1,757		1,757		
10017265	EDINBURG	TX		10/21/2024		819		(15)			(15)		804		804		
10017216	EAGLE RIVER	AK		10/17/2024		678		(13)			(13)		665		665		
10024579	HAPPERS FERRY	WV		06/12/2025		408		(14)			(14)		394		394		
100194745	MIAMI	FL		02/21/2025		707		(12)			(12)		695		695		
100228357	PEWESVILLE	NJ		06/11/2025		561		(16)			(16)		545		545		
100202825	DELRAY BEACH	FL		03/24/2025		597		(23)			(23)		574		574		
100186391	KATY	TX		09/25/2024		766		(5)			(5)		761		761		
100169440	CHICAGO	IL		09/30/2024		677		(10)			(10)		667		667		
100170509	AGAWAM	MA		10/09/2024		453		(13)			(13)		440		440		
100218629	IRVING	TX		06/27/2025		667		(6)			(6)		661		661		
100120247	MIAMI	FL		06/18/2023		651		(9)			(9)		642		642		
100157077	GARDEN GROVE	CA		02/20/2025		645		(4)			(4)		641		641		
100246785	LOGANVILLE	GA		10/15/2025		2,631		(67)			(67)		2,564		2,564		
100247232	MIDLAND	TX		10/23/2025		591		(21)			(21)		570		570		
100162896	BENTONVILLE	AR		06/12/2024		588		(13)			(13)		575		575		
100253368	NEWMAN	GA		10/30/2025		666		(25)			(25)		641		641		
100137181	MEBANE	NC		11/28/2023		796		(17)			(17)		779		779		
100107958	LAKE GENEVA	WI		06/29/2023		679		(2)			(2)		677		677		
100164284	BELLINGHAM	WA		08/21/2024		686		(9)			(9)		677		677		
100174284	EAST ELLIJAY	GA		10/31/2024		582		(17)			(17)		565		565		
100194017	SAN ANTONIO	TX		02/11/2025		607		(19)			(19)		588		588		
100199512	MANASSAS	VA		03/05/2025		572		(22)			(22)		550		550		
100152791	LANCASTER	CA		05/22/2024		443		(27)			(27)		416		416		
100199942	STOCKTON	CA		03/05/2025		572		(22)			(22)		550		550		
100174622	RIO RANCHO	NM		10/31/2024		261		(8)			(8)		253		253		
100229804	FORISTELL	MO		06/18/2025		812		(21)			(21)		791		791		
100066271	MARGATE	NJ		08/02/2021		1,596		(3)			(3)		1,593		1,593		
100188574	CHANDLER	AZ		02/10/2025		597		(24)			(24)		573		573		
100143270	FORT WORTH	TX		02/16/2024		806							806		806		
100148678	POINCIANO BEACH	FL		04/16/2024		601		(19)			(19)		582		582		
100143377	LAKELAND	FL		02/16/2024		1,096		(23)			(23)		1,073		1,073		
100209439	BAKERSFIELD	CA		04/29/2025		588		(23)			(23)		565		565		
100079686	GLENDALE	CA		04/25/2022		1,175		(52)			(52)		1,123		1,123		
100261239	GARNER	NC		12/05/2025		508		(2)			(2)		506		506		
100132134	ROGERS	AR		10/13/2023		712		(3)			(3)		709		709		
100220338	DENVER	CO		07/15/2025		658		(23)			(23)		635		635		
100065534	WESTERN SPRINGS	IL		07/28/2021		1,464		(44)			(44)		1,420		1,420		
100173918	NORTH LAS VEGAS	NV		10/31/2024		590		(28)			(28)		562		562		
100244847	MIDLAND	TX		09/29/2025		725		(15)			(15)		710		710		
100057746	MANCHESTER	CT		06/30/2021		1,443		(42)			(42)		1,401		1,401		
100165703	WILMINGTON	DE		08/29/2024		576		(18)			(18)		558		558		
100060176	BRVYN	PA		06/25/2021		1,428		(19)			(19)		1,409		1,409		
100101686	SPRING VALLEY	CA		04/26/2023		698		(6)			(6)		692		692		
100165215	ALLEN	TX		01/24/2025		739		(8)			(8)		731		731		
100162985	ARCADIA	CA		06/12/2024		734							727		727		
100128410	SEBASTIAN	FL		09/15/2023		536		(34)			(34)		502		502		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013777	BEREA	KY		12/08/2023		.669	(1)				(1)		.668		.668		
10021584	LAS VEGAS	NV		06/12/2025		1,973	(4)				(4)		1,969		1,969		
10021986	FORT MYERS	FL		07/10/2025		.620	(27)				(27)		.593		.593		
100238540	PEARLAND	TX		09/19/2025		1,094	(14)				(14)		1,080		1,080		
100216510	HAMBURG	IA		06/23/2025		575	(14)				(14)		.561		.561		
10027241	OAKLAND PARK	FL		01/08/2026		.426	(15)				(15)		.411		.411		
100191225	VILLA RICA	GA		01/29/2025		1,080	(47)				(47)		1,033		1,033		
10015380	HEATHSVILLE	VA		05/30/2024		.674	(3)				(3)		.671		.671		
10020972	ASHVILLE	NC		04/29/2025		.621		(19)			(19)		.602		.602		
10014927	PASADENA	CA		06/07/2024		23,425		(1,232)			(1,232)		22,193		22,193		
10020089	LA GRANDE	OR		03/10/2025		.625	(23)				(23)		.602		.602		
100128409	GUYTON	GA		09/15/2023		2,247	(20)				(20)		2,227		2,227		
100180257	CYPRESS	TX		11/25/2024		.693	(13)				(13)		.680		.680		
10016180	COLUMBUS	OH		07/25/2024		.673	(25)				(25)		.648		.648		
10018189	DELTONA	FL		12/12/2024		4,378	(52)				(52)		4,326		4,326		
100129876	SPARROW BUSH	NY		09/27/2023		.665	(19)				(19)		.646		.646		
100071822	COOKE	FL		10/14/2021		1,464	(33)				(33)		1,431		1,431		
100207485	ARLINGTON HEIGHTS	IL		04/29/2025		.664	(31)				(31)		.633		.633		
100114567	BEACH PARK	IL		06/29/2023		1,092	(6)				(6)		1,086		1,086		
100135439	MECHANICSVILLE	VA		11/13/2023		.592	(6)				(6)		.586		.586		
100198863	FRANKLINTON	NC		02/28/2025		.527	(11)				(11)		.516		.516		
100189465	IRVING	TX		01/15/2025		.412	(7)				(7)		.405		.405		
100196865	TUSCALOOSA	AL		02/28/2025		.492	(11)				(11)		.481		.481		
100228304	OCALA	FL		08/11/2025		8,118	(333)				(333)		7,785		7,785		
100150574	LAS VEGAS	NV		05/03/2024		3,260	(81)				(81)		3,179		3,179		
100205828	SANGER	CA		04/14/2025		.994	(24)				(24)		.970		.970		
100214623	BLUFFTON	SC		06/10/2025		2,097	(27)				(27)		2,070		2,070		
100201000	TACOMA	WA		03/12/2025		2,253	(1)				(1)		2,252		2,252		
100054272	GAINESVILLE	VA		09/23/2021		3,840	(136)				(136)		3,704		3,704		
100189257	MADIRA	CA		01/13/2025		2,377	(71)				(71)		2,306		2,306		
100149572	PRINCETON	IN		04/26/2024		.630	(15)				(15)		.615		.615		
100148930	EAGLE RIVER	AK		04/17/2024		.709	(23)				(23)		.686		.686		
100162628	DALLAS	TX		06/12/2024		.649	(13)				(13)		.636		.636		
100228370	NEWPORT	RI		10/26/2018		.964	95				95		1,059		1,059		
100204641	PHOENIX	AZ		04/04/2025		.605	(22)				(22)		.583		.583		
100229623	BILLINGS	MT		06/15/2025		.610	(29)				(29)		.581		.581		
100203158	CAROLINA BEACH	NC		03/27/2025		.608	(24)				(24)		.584		.584		
100209510	CHARLOTTESVILLE	VA		09/02/2025		2,679	(7)				(7)		2,672		2,672		
100166880	MOORE	NY		09/25/2024		.649	(22)				(22)		.627		.627		
100153803	HIRAM	GA		06/05/2024		.521	(32)				(32)		.489		.489		
100216732	EDMOND	OK		06/27/2025		.422	(11)				(11)		.411		.411		
100189187	FORT WORTH	TX		01/13/2025		.602	(21)				(21)		.581		.581		
100274107	CHEYENNE	WY		01/27/2026		216	(7)				(7)		.209		.209		
100090958	HUDSON	MI		07/31/2023		.668	(30)				(30)		.638		.638		
100161536	GEORGETOWN	TX		07/25/2024		.703	(10)				(10)		.693		.693		
100175980	GREENVILLE	SC		11/14/2024		.603	(4)				(4)		.599		.599		
100209623	REHOBOTH BEACH	DE		05/02/2025		.666	(13)				(13)		.653		.653		
100212636	NORTH WITLIE BEACH	SC		05/28/2025		.676	(23)				(23)		.653		.653		
100087977	MOORE	NY		10/25/2022		.680	(4)				(4)		.666		.666		
100211867	CUMMING	GA		05/19/2025		.590	(15)				(15)		.565		.565		
100180355	WILMINGTON	DE		11/25/2024		.687	(18)				(18)		.669		.669		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100161046	POINCIANA	FL		07/24/2024		738		(7)			(7)		731		731		
100253070	IDAHO FALLS	ID		10/30/2025		714		(18)			(18)		696				
100134307	TULSON	AZ		10/27/2023		574		(28)			(28)		546				
100149570	PORT JEFFERSON STATION	NY		04/26/2024		762		(28)			(28)		734				
100140044	ARLINGTON	VA		01/09/2024		1,227		(24)			(24)		1,203				
100152965	KNOXVILLE	TN		06/17/2024		877		(2)			(2)		875				
100188534	EMMETT	ID		01/08/2025		616		(21)			(21)		595				
100211858	ARLINGTON	VA		05/19/2025		3,719		(39)			(39)		3,680				
100202731	LANCASTER	CA		03/24/2025		629		(17)			(17)		612				
100078274	HOMESTEAD	FL		02/10/2022		1,294		(33)			(33)		1,261				
100161488	FLOWER MOUND	TX		07/30/2024		1,090		(35)			(35)		1,055				
100254558	TULSON	AZ		11/07/2025		3,256		(58)			(58)		3,198				
100246150	HAUPON	NH		10/08/2025		484		(22)			(22)		462				
100162843	THE WOODLANDS	TX		08/12/2024		630		(14)			(14)		616				
100162847	THE WOODLANDS	TX		08/12/2024		630		(14)			(14)		616				
100221338	TORRINGTON	CT		07/22/2025		490		(23)			(23)		467				
100202474	CHINOCTEAGUE ISLAND	VA		03/21/2025		591		(18)			(18)		573				
100129492	MURRELLS INLET	SC		09/29/2023		861		(10)			(10)		851				
100197656	SPRING GROVE	IL		02/26/2025		510		(26)			(26)		484				
100067524	GARNER	NC		09/23/2021		1,369		(42)			(42)		1,327				
100186422	HOLYOKE	MA		12/30/2024		623		(14)			(14)		609				
100181258	ATLANTA	GA		12/06/2024		620		(11)			(11)		609				
100152801	BRIDGEPORT	CT		05/22/2024		907		(34)			(34)		873				
100031276	DISTRICT HEIGHTS	MD		03/29/2019		995		88			88		1,063				
100160019	SUPPER ISE	AZ		07/17/2024		636		(22)			(22)		614				
100177466	TONOPAH	NV		01/16/2025		669		(31)			(31)		638				
100143563	MONTICELLO	NY		02/21/2024		654		(16)			(16)		638				
100203147	COLORADO SPRINGS	CO		03/27/2025		995		(20)			(20)		975				
100023985	LODI	CA		10/26/2018		982		71			71		1,053				
1000919321	SARASOTA	FL		01/13/2023		268		25			25		293				
100235694	LOMBARD	IL		09/04/2025		2,031		(74)			(74)		1,957				
100228729	CHARLOTTE	NC		08/11/2025		621		(16)			(16)		605				
100159426	HUDSON	NH		07/15/2024		1,706		(56)			(56)		1,650				
100171700	GLASSBORO	NJ		10/16/2024		570		(21)			(21)		549				
100171713	CONCORD	NC		10/17/2024		891		(16)			(16)		875				
100247065	PUNTA GORDA	FL		10/22/2025		622		(9)			(9)		613				
100163988	EAU CLAIRE	WI		08/21/2024		494		(21)			(21)		473				
100133142	DAVENPORT	FL		11/29/2023		589		(6)			(6)		581				
100188529	LA PINE	OR		01/08/2025		1,486		(51)			(51)		1,435				
100057628	CAPE CORAL	FL		06/30/2021		2,359		(40)			(40)		2,319				
100215758	CAPE CORAL	FL		06/12/2025		658		(1)			(1)		657				
100166260	CLARKESVILLE	GA		09/09/2024		689		(16)			(16)		673				
100186694	CHARLOTTE	NC		12/31/2024		589		(28)			(28)		561				
100110073	RANDALLSTOWN	MD		06/23/2023		647		(16)			(16)		631				
100143209	HOUSTON	TX		02/16/2024		636		(9)			(9)		628				
100272289	OVERLAND PARK	KS		01/08/2026		463		(12)			(12)		451				
100200408	SAINT AUGUSTINE	FL		03/10/2025		635		(20)			(20)		615				
100192387	ELVERSON	PA		02/10/2025		607		(20)			(20)		587				
100244707	GAINESVILLE	VA		09/29/2025		707		(16)			(16)		691				
100238473	HAUAI TOSA	HI		09/19/2025		1,453		(27)			(27)		1,426				
100212163	HERNDON	VA		05/22/2025		606		(14)			(14)		592				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020778	ALBURN	IA		04/24/2025		613		(17)			(17)		536				
100186275	CARY	NC		09/20/2024		770		(25)			(25)		745				
100206613	GLENDALE	CA		04/22/2025		1,735		(45)			(45)		1,690				
10025562	LAGRANGE	GA		11/24/2025		16,230		(780)			(780)		15,450				
100194945	WINNER	GA		02/14/2025		4,334		(130)			(130)		4,204				
100074877	FONTANA	CA		12/01/2021		657		(8)			(8)		649				
100166669	FORT WORTH	TX		09/13/2024		597		(20)			(20)		577				
100235419	CARLSBAD	CA		08/29/2025		2,759		(63)			(63)		2,696				
100266733	HOUSTON	TX		12/29/2025		231		(4)			(4)		227				
100161388	FOREY	TX		07/25/2024		1,248		(15)			(15)		1,233				
100186894	HOUSTON	TX		01/09/2025		590							590				
100165259	POOLESVILLE	MD		08/29/2024		573		(21)			(21)		552				
100155296	SAN DIEGO	CA		07/19/2024		544		(44)			(44)		500				
100118761	MILLBERRY	FL		07/25/2023		3,002		(54)			(54)		2,948				
100215514	PROSPECT PARK	NJ		06/12/2025		942		(29)			(29)		913				
100220514	RIO COMMUNITIES	MI		07/15/2025		761		(26)			(26)		735				
100228496	THOMASVILLE	GA		08/11/2025		625		(20)			(20)		605				
100182847	NEW BROOKTON	AL		12/12/2024		1,172		(3)			(3)		1,169				
100255620	AURORA	CO		11/24/2025		1,782		(20)			(20)		1,762				
100162597	OLATHE	KS		12/12/2024		726		(2)			(2)		724				
100161517	ALBURN	IA		07/30/2024		660		(19)			(19)		641				
100173998	PALM BAY	FL		10/30/2024		614		(25)			(25)		589				
100162557	CALDWELL	NJ		08/12/2024		608		(11)			(11)		597				
100186724	DORAL	FL		12/31/2024		637		(30)			(30)		607				
100148033	MELISSA	TX		04/10/2024		705		(9)			(9)		696				
100108908	WOODWAY	IA		05/31/2023		651		(44)			(44)		607				
100228405	EAGLE LAKE	FL		08/11/2025		876		(31)			(31)		845				
100155136	OCEANSIDE	CA		07/19/2024		650		(7)			(7)		643				
100228098	NIBLEY	UT		08/07/2025		646		(14)			(14)		632				
100148622	MINNEAPOLIS	MN		04/17/2024		628		(20)			(20)		608				
100065771	LEXINGTON PARK	MD		07/28/2021		1,473		(8)			(8)		1,465				
100137366	BROOKLYN	NY		12/01/2023		616		(10)			(10)		608				
100084669	RAVILINS	NY		08/02/2022		208		(10)			(10)		198				
100063541	MILACA	MINN		07/01/2021		1,503		(3)			(3)		1,500				
100141768	DELRAN	NJ		01/30/2024		335		(5)			(5)		330				
100214674	DORAVILLE	GA		06/11/2025		801		(19)			(19)		782				
100137242	PALMDALE	CA		12/01/2023		573		(5)			(5)		568				
100179628	WILLOUGHBY HILLS	OH		11/21/2024		617		(15)			(15)		602				
100170412	CHARLOTTE	NC		10/09/2024		629	(26)				(26)		603				
100115069	CHARLOTTE	NC		07/14/2023		1,814		(23)			(23)		1,791				
100140574	OAKTON	VA		01/19/2024		647		(15)			(15)		632				
100115691	APPLE VALLEY	CA		07/20/2023		680		(10)			(10)		670				
100100623	ROCHESTER	NH		04/27/2023		620		(22)			(22)		598				
100171966	LINDA	CA		10/17/2024		803		(15)			(15)		788				
100067566	ALBUQUERQUE	NM		09/23/2021		1,345		(45)			(45)		1,300				
100165481	LOUISVILLE	KY		08/29/2024		663		(14)			(14)		649				
100167393	DALLAS	TX		09/19/2024		624		(17)			(17)		607				
100065309	PORT ARANSAS	TX		07/28/2021		1,385		(45)			(45)		1,340				
100236925	ATLANTA	GA		09/12/2025		597		(21)			(21)		576				
100142167	DAQUILA	GA		02/29/2024		19,130		(33)			(33)		18,597				
100102066	MARIANA	AZ		04/14/2023		796		(30)			(30)		766				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100134714	DORAL	FL		10/30/2023		601		(3)			(3)		538		538		
100218406	NEW FAIRFIELD	CT		06/27/2025		2,259		(107)			(107)		2,152		2,152		
100238032	FRESNO	CA		10/03/2025		1,376		(65)			(65)		1,311		1,311		
100068294	LAS VEGAS	NV		06/25/2021		1,398		(34)			(34)		1,364		1,364		
100138868	TAMPA	FL		12/21/2023		644		(16)			(16)		628		628		
100266844	METARIE	LA		12/23/2025		202		(6)			(6)		196		196		
100071182	MIDLAND	TX		10/01/2021		1,607		(2)			(2)		1,605		1,605		
100169119	WAXAHACHE	TX		09/27/2024		635		(20)			(20)		615		615		
100255908	UNIVERSITY HEIGHTS	OH		11/24/2025		848		(34)			(34)		814		814		
100192418	DAVENPORT	FL		02/07/2025		618		(18)			(18)		600		600		
100164605	KANNAPOLIS	NC		06/21/2024		564		(8)			(8)		556		556		
100219350	SAINT AUGUSTINE	FL		06/30/2025		621		(3)			(3)		618		618		
100163877	ANSON	TX		09/27/2024		4,507		(148)			(148)		4,359		4,359		
100286761	MONROE	NY		12/29/2025		240		(2)			(2)		238		238		
100179847	BOILING SPRINGS	SC		11/22/2024		686		(23)			(23)		673		673		
100091281	EAST PROVIDENCE	RI		01/31/2023		516		(30)			(30)		486		486		
100055790	KANSAS CITY	MO		03/23/2021		1,108		(50)			(50)		1,058		1,058		
100049061	MIAMI	FL		11/20/2020		698		(93)			(93)		791		791		
100172383	LENOIR CITY	TN		10/23/2024		629		(23)			(23)		606		606		
100153836	JASPER	AL		07/10/2024		477		(31)			(31)		446		446		
100159433	FORT MYERS	FL		07/15/2024		706		(16)			(16)		690		690		
100068114	LAKE HARMONY	PA		06/25/2021		1,965		(31)			(31)		1,934		1,934		
100267242	LEBANON	OR		12/24/2025		311		(15)			(15)		296		296		
100080188	COLUMBUS	OH		02/25/2022		1,160		(35)			(35)		1,125		1,125		
100190154	HOUSTON	TX		01/21/2025		675		(11)			(11)		664		664		
100151988	BELMONT	CA		06/10/2024		1,042		(9)			(9)		1,033		1,033		
100140426	WAKE FOREST	NC		01/18/2024		644		(15)			(15)		629		629		
100198268	LIBERTY LAKE	WA		02/28/2025		637		(14)			(14)		623		623		
100261256	MOXINEY	TX		12/05/2025		391		(14)			(14)		377		377		
100192261	MIDDLETOWN	NJ		01/31/2025		702		(17)			(17)		685		685		
100079113	LAS VEGAS	NV		02/24/2022		1,205		(12)			(12)		1,193		1,193		
100214539	PALMDALE	CA		06/06/2025		727		(14)			(14)		713		713		
100147962	NATCHEZ	LA		04/08/2024		2,781		(44)			(44)		2,737		2,737		
100210380	RANDALLSTOWN	MD		05/12/2025		601		(14)			(14)		587		587		
100186501	INDIAN TRAIL	NC		01/08/2025		1,247		(23)			(23)		1,224		1,224		
100204479	YORVILLE	IL		04/04/2025		527		(13)			(13)		514		514		
100091070	HARTFORD	CT		01/31/2023		712		(31)			(31)		681		681		
100170270	DURHAM	NC		10/08/2024		629		(23)			(23)		606		606		
100195120	GLENSIDE	PA		02/24/2025		683		(3)			(3)		680		680		
100169639	SAN ANTONIO	TX		09/30/2024		463		(13)			(13)		450		450		
100175985	SARASOTA	FL		11/12/2024		941		(19)			(19)		922		922		
100243434	SAVANNAH	GA		09/26/2025		605		(26)			(26)		579		579		
100202738	MYRTLE BEACH	SC		03/24/2025		617		(22)			(22)		595		595		
100164438	NAIIPA	ID		06/21/2024		632		(17)			(17)		615		615		
100166070	OVERLAND PARK	KS		09/09/2024		614		(18)			(18)		596		596		
100268244	CHICAGO	IL		12/29/2025		407		(14)			(14)		393		393		
100029846	SAN FERNANDO	CA		10/26/2018		1,101		(16)			(16)		1,117		1,117		
100176968	NASHVILLE	TN		01/16/2025		507		(23)			(23)		484		484		
100076285	CARROLLTON	GA		01/07/2022		1,418		(21)			(21)		1,397		1,397		
100076382	CARROLLTON	GA		01/07/2022		1,419		(22)			(22)		1,397		1,397		
100160184	LAS VEGAS	NV		07/18/2024		614		(9)			(9)		605		605		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100147734	GOLDSBORO	PA		04/08/2024		2,454	(63)				(63)		2,391	2,391			
100165253	WEST HAVEN	CT		08/29/2024		647	(45)				(45)		602	602			
100157536	PINE	AZ		02/20/2025		603	(27)				(27)		576	576			
100137557	CONCORD	NC		12/08/2023		655	(5)				(5)		650	650			
100168381	CLEVELAND	OH		09/25/2024		592	(20)				(20)		572	572			
100164409	SAN ANTONIO	TX		06/21/2024		597	(15)				(15)		572	572			
100266584	EASTON	MA		12/29/2025		456	(11)				(11)		445	445			
100203469	INDEPENDENCE	IN		03/27/2025		673	(18)				(18)		655	655			
100077465	COLLEEVILLE	PA		07/03/2022		1,359	(10)				(10)		1,349	1,349			
100238568	CAMDEN W/OMING	DE		09/23/2025		62,712	(1,742)				(1,742)		60,970	60,970			
100194642	NEW ORLEANS	LA		02/21/2025		667	(11)				(11)		656	656			
100070942	CORONA	CA		10/01/2021		2,122	(11)				(11)		2,111	2,111			
100190113	YAKIMA	WA		01/21/2025		612	(19)				(19)		593	593			
100149203	FERRIS	CA		04/22/2024		533	(26)				(26)		507	507			
100175508	HENDERSON	NV		11/21/2024		731	(9)				(9)		722	722			
100109798	LAVEN	AZ		06/04/2023		692	(8)				(8)		684	684			
100110024	CARLISLE	MA		06/23/2023		8,237	(177)				(177)		8,060	8,060			
100138080	PHILADELPHIA	PA		12/13/2023		389	(7)				(7)		382	382			
100245394	BUDA	TX		10/06/2025		674	(21)				(21)		653	653			
100228491	CLIFTON	VA		06/11/2025		794	(28)				(28)		766	766			
100188538	PANAMA CITY BEACH	FL		07/08/2025		644	(18)				(18)		626	626			
100186351	CANYON LAKE	TX		12/30/2024		639	(13)				(13)		626	626			
100181249	MOXINEY	TX		12/06/2024		654	(1)				(1)		653	653			
100156796	NEW BRITAIN	CT		06/26/2024		596	(10)				(10)		586	586			
100213871	GRAFTON	MA		05/29/2025		606	(15)				(15)		591	591			
100228420	MIDLAND	TX		06/11/2025		1,009	(33)				(33)		976	976			
100103605	KATY	TX		05/08/2023		1,831	(96)				(96)		1,735	1,735			
100171615	OCEAN SHORES	VA		10/16/2024		4,099	(120)				(120)		3,979	3,979			
100055147	GREENSBORO	NC		03/23/2021		1,838	(261)				(261)		1,577	1,577			
100167951	WOODSTOCK	GA		09/20/2024		650							650	650			
100159669	MIAMI BEACH	FL		06/16/2024		589	(25)				(25)		564	564			
100084963	PALM HARBOR	FL		06/25/2021		1,237	(35)				(35)		1,202	1,202			
100164932	RALEIGH	NC		06/21/2024		695	(4)				(4)		691	691			
100238583	BURNHAM	NE		09/23/2025		613	(24)				(24)		589	589			
100226570	MESA	AZ		07/30/2025		626	(29)				(29)		597	597			
100169284	DELAN	WI		09/21/2024		1,390	(42)				(42)		1,348	1,348			
100164434	CLAYTON	CA		06/21/2024		691	(5)				(5)		686	686			
100236939	LUTHERVILLE THIMNIUM	MD		09/12/2025		593	(19)				(19)		574	574			
100175331	MOXINEY	TX		11/05/2024		756	(8)				(8)		748	748			
100247225	CONWAY	NH		10/23/2025		492	(11)				(11)		491	491			
100214842	LAS VEGAS	NV		06/11/2025		51,734	(383)				(383)		51,351	51,351			
100188503	COLORADO SPRINGS	CO		07/08/2025		658	(17)				(17)		641	641			
100164436	WAKE FOREST	NC		06/21/2024		669	(10)				(10)		659	659			
100190213	KANNAPOLIS	NC		07/21/2025		1,462	(13)				(13)		1,449	1,449			
100216201	VIRGINIA BEACH	VA		06/20/2025		617	(6)				(6)		611	611			
100267948	MATTHEWS	NC		12/23/2025		1,305	(32)				(32)		1,273	1,273			
100065569	BASTROP	TX		07/28/2021		1,362	(53)				(53)		1,309	1,309			
100209640	LAKEWOOD	CO		05/02/2025		649	(23)				(23)		626	626			
100164587	CONCORD	NC		06/21/2024		687	(11)				(11)		676	676			
100057984	STOCKTON	CA		06/30/2021		1,431	(18)				(18)		1,413	1,413			
100173307	DALLAS	TX		10/30/2024		724	(15)				(15)		709	709			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100261200	KISSIMEE	FL		12/05/2025		454		(18)			(18)		436		438		
100115413	BRANLEY	CA		07/17/2023		654		(15)			(15)		639		639		
100209773	WENATHERFORD	TX		05/05/2025		634		(2)			(2)		632		632		
100115708	TUCKER	GA		07/20/2023		791		(4)			(4)		787		787		
100150726	PHILADELPHIA	PA		05/06/2024		631		(10)			(10)		621		621		
100175144	LAWMONT	FL		11/05/2024		662		(5)			(5)		657		657		
100255490	COATESVILLE	IN		11/24/2025		767		(28)			(28)		739		739		
100065442	VALERICO	FL		07/28/2021		1,550		(2)			(2)		1,548		1,548		
100210280	ROCK HILL	SC		05/09/2025		996		(13)			(13)		973		973		
100067365	SAN MIGUEL DE ALLENDE	MEX		06/13/2021		965							965		965		
100203465	BREVARO	NC		03/27/2025		601		(21)			(21)		580		580		
100152662	ST AUGUSTINE	FL		05/17/2024		802		(9)			(9)		793		793		
100261178	SAN JOSE	CA		12/05/2025		705		(21)			(21)		684		684		
100150751	NORMAN	OK		05/06/2024		682		(6)			(6)		676		676		
100244712	COLLEGE STATION	TX		09/29/2025		678		(22)			(22)		656		656		
100162851	ARVIN	CA		06/12/2024		627		(13)			(13)		614		614		
100256280	CLOVIS	CA		12/05/2025		711		(10)			(10)		701		701		
100054392	BARTLETT	MI		03/23/2021		422		27			27		449		449		
100198343	TAYLOR	TX		02/28/2025		612		(24)			(24)		588		588		
100209290	TUSCON	AZ		04/29/2025		439		(4)			(4)		435		435		
100193247	MIAMI	FL		10/13/2023		654		(10)			(10)		644		644		
100272922	ELL LAY	GA		01/08/2026		2,247		(64)			(64)		2,183		2,183		
100254209	LEAGUE CITY	TX		11/06/2025		1,066		(35)			(35)		1,031		1,031		
100141735	COLTON	CA		01/30/2024		612		(1)			(1)		611		611		
100151982	AUBREY	TX		05/10/2024		697		(9)			(9)		688		688		
100148055	CLIFFSIDE PARK	NJ		04/10/2024		1,484		(26)			(26)		1,458		1,458		
100216691	RAPID CITY	MI		06/23/2025		596		(14)			(14)		582		582		
100169638	KNOXVILLE	TN		09/30/2024		703		(18)			(18)		685		685		
100268496	BAKERSFIELD	CA		12/29/2025		429		(11)			(11)		418		418		
100189313	PHILADELPHIA	PA		01/13/2025		622		(19)			(19)		603		603		
100164993	OAKLYN	NJ		06/28/2024		411		(6)			(6)		405		405		
100202914	PUNTA GORDA	FL		03/24/2025		10,032		(255)			(255)		9,777		9,777		
100159946	MAPLES	FL		06/16/2024		557		(34)			(34)		523		523		
100065025	GEORGETOWN	TX		07/28/2021		1,526		(14)			(14)		1,512		1,512		
100047448	SAN FRANCISCO	CA		11/20/2020		904		33			33		937		937		
100189513	CHANDLER	AZ		01/15/2025		746		(27)			(27)		719		719		
100119407	NEW ORLEANS	LA		07/31/2023		722		(2)			(2)		720		720		
100176554	BATH	NC		11/15/2024		662		(17)			(17)		645		645		
100214030	OCALA	FL		05/29/2025		634		(19)			(19)		615		615		
100200367	TOCOCA	GA		03/10/2025		62,287		(1,300)			(1,300)		60,987		60,987		
100267177	BATAVIA	IL		12/23/2025		627		(16)			(16)		609		609		
100140627	HOUSTON	TX		01/19/2024		2,462		(24)			(24)		2,438		2,438		
100149418	LANCASTER	CA		04/24/2024		4,228		(122)			(122)		4,106		4,106		
100228357	GEDAR CITY	UT		06/11/2025		602		(24)			(24)		578		578		
100151984	STEPHENS CITY	VA		05/10/2024		573		(16)			(16)		557		557		
100150639	EL MIRAGE	AZ		05/08/2024		638		(11)			(11)		627		627		
100272875	PORTLAND	OR		01/12/2026		663		(16)			(16)		645		645		
100138790	SANGER	CA		12/21/2023		718		(20)			(20)		698		698		
100170276	DENVER	CO		10/08/2024		642		(23)			(23)		619		619		
100266730	CHARLOTTE	NC		12/29/2025		752		(6)			(6)		744		744		
100219651	INDIANAPOLIS	IL		07/06/2025		649		(14)			(14)		635		635		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100273033	LEAKEY	TX		01/15/2026		448	(10)				(10)		438		438		
100255635	WILMINGTON	DE		11/24/2025		907	(35)				(35)		872				
100044433	VALHOO	FL		11/19/2020		781	16				16		803				
100129417	KATY	TX		09/29/2023		670	(11)				(11)		659				
100264061	SAINT MARYS	GA		12/17/2025		1,204	(57)				(57)		1,147				
100204624	CHARLES TOWN	WV		04/10/2025		852	(24)				(24)		828				
100171433	PULLMAN	WA		10/16/2024		576	(7)				(7)		569				
100200056	INDIANAPOLIS	IL		03/06/2025		658	(13)				(13)		645				
100255362	COTTONWOOD	AZ		11/24/2025		689	(17)				(17)		672				
100267038	HERMITAGE	TN		12/23/2025		686	(14)				(14)		672				
100256308	PRESOTT	AZ		12/05/2025		691	(19)				(19)		672				
100273185	BRIGHTON	CO		01/15/2026		458	(8)				(8)		450				
100173265	ARLINGTON	VA		10/30/2024		681	(20)				(20)		661				
100182143	SOUTHPORT	NC		12/12/2024		674	(13)				(13)		661				
100202245	LAS VEGAS	NV		04/17/2025		736	(13)				(13)		723				
100047671	ORLANDO	FL		11/20/2020		1,054	24				24		1,078				
100150673	KALAMAZOO	MI		05/06/2024		1,253	(26)				(26)		1,227				
100149118	POST FALLS	ID		04/22/2024		369	(28)				(28)		341				
100175938	BUDA	TX		11/14/2024		671	(10)				(10)		661				
100153344	GREENVILLE	SC		05/30/2024		597	(4)				(4)		593				
100169049	HOUSTON	TX		09/27/2024		623	(24)				(24)		599				
100169102	LINCOLN	NE		09/27/2024		621	(22)				(22)		599				
100191641	MADISON	WI		01/31/2025		1,577	(58)				(58)		1,519				
100049865	LINWOOD	CA		11/20/2020		1,317	(90)				(90)		1,227				
100133690	VIRGINIA BEACH	VA		10/23/2023		698	(1)				(1)		697				
100192278	DALLAS	TX		01/31/2025		665	(25)				(25)		640				
100180000	CHARLOTTE	NC		11/25/2024		619	(19)				(19)		600				
100127555	GRENA	LA		09/08/2023		660	(12)				(12)		648				
100265028	BOILING GREEN	KY		12/17/2025		410	(20)				(20)		390				
100156261	BALCH SPRINGS	TX		07/25/2024		646	(42)				(42)		604				
100228205	PHOENIX	AZ		06/11/2025		519	(25)				(25)		494				
100165710	COLUMBIA	SC		08/29/2024		617	(22)				(22)		595				
100161919	FREDERICK	MD		07/31/2024		536	(5)				(5)		531				
100253455	MIAMI	FL		10/30/2025		627	(29)				(29)		598				
100065097	MOCKEY	TX		07/14/2021		1,906	(49)				(49)		1,857				
100177673	MISSOURI CITY	TX		07/20/2023		671	(9)				(9)		662				
100163138	HUTTO	TX		06/13/2024		931	(34)				(34)		897				
100016673	ALBUQU	NC		04/10/2018		1,559	(22)				(22)		1,537				
100266743	LAS CRUCES	NM		12/29/2025		428	(13)				(13)		415				
100204919	HOT SPRINGS	AR		04/10/2025		9,403	(42)				(42)		8,961				
100109358	EUSTIS	FL		06/12/2023		872	(3)				(3)		869				
100243460	COTTONWOOD	AZ		09/26/2025		472	(22)				(22)		450				
100137643	PRAIRIE VIEW	TX		12/08/2023		515	(25)				(25)		490				
100245423	FORT WORTH	TX		10/06/2025		659	(22)				(22)		637				
100254179	HOUSTON	TX		11/06/2025		651	(23)				(23)		628				
100254182	HOUSTON	TX		11/06/2025		651	(23)				(23)		628				
100254180	HOUSTON	TX		11/06/2025		651	(23)				(23)		628				
100246616	EL PASO	TX		10/15/2025		574	(17)				(17)		557				
100168377	NAIPA	ID		09/25/2024		572	(18)				(18)		554				
100160195	FORT WAYNE	IN		07/18/2024		561	(18)				(18)		563				
100166449	SUMMERVILLE	SC		10/31/2024		645	(30)				(30)		615				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026494	WESTON	FL		12/17/2025		609		(29)			(29)		590		590		
10019342	HYDE PARK	MA		02/10/2025		549		(20)			(20)		529		529		
10023506	STILLWATER	OK		06/28/2025		652		(11)			(11)		641		641		
100136150	HIGHLAND HEIGHTS	KY		12/18/2023		503		(15)			(15)		488		488		
100253415	HAYSVILLE	KS		10/30/2025		22,550		(894)			(894)		21,656		21,656		
100156832	PEMEROE	MA		06/08/2024		623		(11)			(11)		612		612		
100254915	TALKEETNA	AK		11/17/2025		888		(32)			(32)		856		856		
100136586	NEWPORT NEWS	VA		11/22/2023		527		(17)			(17)		510		510		
100100635	RIVERSIDE	CA		04/27/2023		613		(35)			(35)		578		578		
100060129	CARLSBAD	CA		06/25/2021		1,479		(42)			(42)		1,437		1,437		
100078733	LAKE ELSINORE	CA		02/25/2022		1,603		(80)			(80)		1,523		1,523		
100247474	NEWINGTON	CT		11/26/2025		606		(16)			(16)		590		590		
100090048	MERED	CA		01/13/2023		599		(12)			(12)		587		587		
100164411	NASHVILLE	TN		08/21/2024		616		(17)			(17)		599		599		
100138632	DULUTH	GA		12/21/2023		1,902		(35)			(35)		1,867		1,867		
100186458	BALDWIN CITY	KS		12/30/2024		678		(13)			(13)		665		665		
100159293	WALTON	KY		07/15/2024		646		(14)			(14)		632		632		
100163156	FORT WORTH	TX		08/13/2024		622		(20)			(20)		602		602		
100188546	PORTLAND	OR		01/09/2025		512		(5)			(5)		507		507		
100167461	GOLDEN VALLEY	MINN		09/16/2024		1,745		(46)			(46)		1,699		1,699		
100203153	BLOOMFIELD	NJ		03/27/2025		1,784		(72)			(72)		1,712		1,712		
100226906	SALEM	OR		07/30/2025		596		(23)			(23)		573		573		
100234742	NAPLES	FL		08/28/2025		594		(21)			(21)		573		573		
100158698	HOUSTON	TX		07/10/2024		646		(11)			(11)		635		635		
100180059	EAST STROUDSBURG	PA		11/25/2024		719		(11)			(11)		708		708		
100145785	CAMPFIELD	OH		06/08/2024		559		(29)			(29)		530		530		
100254921	DAYTONA BEACH	FL		11/17/2025		952		(27)			(27)		925		925		
100159455	VANCOUVER	WA		07/15/2024		4,076		(29)			(29)		4,047		4,047		
100261628	HONOLULU	FL		12/12/2025		420		(20)			(20)		400		400		
100066190	LA VERNA	TX		08/02/2021		2,256		(26)			(26)		2,230		2,230		
100261575	ROSEMOUNT	MINN		12/08/2025		680		(13)			(13)		667		667		
100147396	MORRISVILLE	NC		04/10/2024		3,445		(42)			(42)		3,403		3,403		
100201691	TOBALL	TX		03/13/2025		626		(24)			(24)		602		602		
100281933	FAVETTEVILLE	NC		02/26/2026		190		(9)			(9)		181		181		
100192950	STEPHENSVILLE	TX		02/10/2025		853		(11)			(11)		842		842		
100152704	SHERMAN	TX		05/17/2024		753		(7)			(7)		746		746		
100153208	SHERMAN	TX		05/30/2024		754		(8)			(8)		746		746		
100153211	SHERMAN	TX		05/30/2024		754		(8)			(8)		746		746		
100025997	GRASS VALLEY	CA		09/20/2018		1,667		10			10		1,677		1,677		
100158031	APEX	NC		07/09/2024		668							668		668		
100172969	AURORA	CO		10/25/2024		405		(15)			(15)		390		390		
100210384	MIDDLE TOWNSHIP	NJ		05/12/2025		2,779		(93)			(93)		2,686		2,686		
100220579	HOUSTON	TX		07/18/2025		879		(9)			(9)		870		870		
100079171	TEXAS CITY	TX		02/24/2022		3,170		(44)			(44)		3,126		3,126		
100198552	STANTON	VA		02/28/2025		576		(20)			(20)		556		556		
100164159	DAVENPORT	FL		08/21/2024		5,227		(126)			(126)		5,101		5,101		
100053396	CANYON COUNTRY	CA		03/23/2021		4,260		(45)			(45)		4,215		4,215		
100114827	VENICE	CA		07/10/2023		7,060		(178)			(178)		6,882		6,882		
100240344	NICHOLASVILLE	KY		09/29/2025		1,298		(61)			(61)		1,237		1,237		
100152559	ATLANTA	GA		06/17/2024		590		(16)			(16)		574		574		
100179557	NEWMAN	GA		11/21/2024		716		(9)			(9)		707		707		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100215301	MIDLOTHIAN	VA		06/12/2025		736		(26)			(26)		710	710			
100080469	NAPLES	FL		03/10/2022		4,073		(118)			(118)		3,955	3,955			
100151536	MIAMI LAKES	FL		06/10/2024		617		(6)			(6)		611	611			
100153309	PORTLAND	OR		05/30/2024		620		(9)			(9)		611	611			
100234981	KILLEEN	TX		08/28/2025		643		(17)			(17)		626	626			
100164315	EULESS	TX		06/21/2024		664		(11)			(11)		653	653			
100216310	PORTSMOUTH	RI		06/20/2025		715		(18)			(18)		697	697			
100161104	SAINT AUGUSTINE	FL		07/24/2024		561		(13)			(13)		548	548			
100192250	CHATHAM	AL		01/31/2025		677		(15)			(15)		662	662			
100214050	PILOT POINT	TX		05/29/2025		2,135		(13)			(13)		2,122	2,122			
100272036	CARTERSVILLE	GA		01/08/2026		428		(14)			(14)		414	414			
100194100	ROSENBERG	TX		02/14/2025		1,910		(90)			(90)		1,820	1,820			
100044211	TAUNTON	MA		06/19/2020		1,355		57			57		1,412	1,412			
100167395	DALLAS	TX		09/19/2024		629		(16)			(16)		613	613			
100245633	BEGGS	OK		10/06/2025		671		(24)			(24)		647	647			
100090578	SWYRNA	GA		01/31/2023		687		(52)			(52)		635	635			
100195987	BURLESON	TX		12/26/2024		563		(17)			(17)		546	546			
100204632	HENDERSON	NV		04/04/2025		633		(23)			(23)		610	610			
100110563	LAKELAND	FL		06/30/2023		738		(9)			(9)		729	729			
100173368	KANSAS CITY	MO		10/30/2024		1,184		(40)			(40)		1,144	1,144			
100156557	GRAND FORKS	ND		06/24/2024		619		(17)			(17)		602	602			
100139318	FORT WORTH	TX		12/28/2023		1,212		(10)			(10)		1,202	1,202			
100166393	CHARLOTTE	NC		09/25/2024		684		(19)			(19)		665	665			
100158609	CARTERSVILLE	GA		07/10/2024		620		(18)			(18)		602	602			
100151660	CHARLOTTE	NC		05/10/2024		571		(15)			(15)		556	556			
100086825	PALM BEACH	FL		11/15/2022		406		(14)			(14)		392	392			
100182165	FLETCHER	NC		12/12/2024		624		(14)			(14)		610	610			
100140566	MILLSBORO	DE		01/19/2024		979		(27)			(27)		952	952			
100199231	AMARILLO	TX		04/09/2025		677		(26)			(26)		651	651			
100166375	SAN ANTONIO	TX		10/24/2024		919		(67)			(67)		852	852			
100233571	CYPRESS	TX		10/30/2025		701		(21)			(21)		680	680			
100186487	TALLAHASSEE	FL		12/30/2024		3,690		(40)			(40)		3,650	3,650			
100223360	MIAMI BEACH	FL		06/14/2025		600		(9)			(9)		591	591			
100166552	WESTON	FL		12/30/2024		611		(16)			(16)		595	595			
100055316	WINTER GARDEN	FL		07/28/2021		1,478		(41)			(41)		1,437	1,437			
100158723	CARTERSVILLE	GA		07/10/2024		730							730	730			
100049867	BOLTON	CT		11/20/2020		1,137		(60)			(60)		1,077	1,077			
100120213	SANDUSTON	VA		06/18/2023		335		(2)			(2)		333	333			
100211809	EUGENE	OR		06/23/2025		552		(26)			(26)		526	526			
100141336	HAVERTOWN	PA		01/30/2024		519		(14)			(14)		505	505			
100186302	LAVEREN	AZ		07/08/2025		25,799		(217)			(217)		25,582	25,582			
100166300	OCEAN PARK	VA		09/13/2024		739		(14)			(14)		725	725			
100162006	RIO VISTA	CA		07/31/2024		539		(30)			(30)		509	509			
100120632	SACRAMENTO	CA		08/25/2023		700		(7)			(7)		693	693			
100149604	RALEIGH	NC		04/26/2024		687		(12)			(12)		675	675			
100168379	PILOT POINT	TX		09/25/2024		616		(22)			(22)		594	594			
100174865	VERO BEACH	FL		07/10/2023		449		(10)			(10)		439	439			
100267121	LAKEWOOD RANCH	FL		12/23/2025		181,839		(2,822)			(2,822)		179,017	179,017			
100216362	ROSSVILLE	GA		06/20/2025		550		(11)			(11)		539	539			
100078051	NORTHRIDE AREA LOS	CA		06/08/2018		1,601		(6)			(6)		1,595	1,595			
100167557	KANNAPOLIS	NC		09/19/2024		667		(15)			(15)		652	652			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100211645	KISSIMEE	FL		05/16/2025		728		(24)			(24)		704				
100267264	WHITNEY	TX		12/24/2025		435		(14)			(14)		421				
100120048	HARTFORD	CT		06/11/2023		664		(12)			(12)		652				
100090043	MIAMI GARDENS	FL		01/13/2023		594		(21)			(21)		573				
100172808	LEHI	UT		10/23/2024		680		(21)			(21)		659				
100047523	NEWBURYPORT	MA		11/20/2020		1,125		66			66		1,191				
100174803	BASTROP	TX		10/31/2024		396		(15)			(15)		381				
100212617	SEGUN	TX		05/29/2025		582		(12)			(12)		570				
100235053	GAINESVILLE	VA		06/28/2025		640		(19)			(19)		621				
100171652	RIO RANCHO	NM		10/17/2024		1,296		(41)			(41)		1,255				
100219278	LAS VEGAS	NV		06/30/2025		643		(18)			(18)		625				
100133486	CHICAGO	IL		10/19/2023		570		(11)			(11)		559				
100164101	BELLINGHAM	WA		06/21/2024		303		(11)			(11)		292				
100203294	GAINESVILLE	VA		03/27/2025		1,287		(41)			(41)		1,246				
100079418	PHOENIX	AZ		03/17/2022		1,143		(59)			(59)		1,085				
100273391	POIMANO BEACH	FL		01/21/2026		219		(4)			(4)		215				
100244570	RALEIGH	NC		09/29/2025		613		(30)			(30)		583				
100214795	KINGMAN	AZ		06/11/2025		483		(23)			(23)		460				
100110681	SPRING CITY	TN		06/30/2023		663		(7)			(7)		656				
100237124	HYATTSVILLE	MD		09/12/2025		606		(19)			(19)		587				
100155338	WEEKI WAHCEE	FL		06/17/2024		696		(10)			(10)		686				
100100294	LOS BANOS	CA		03/24/2023		5,568		(138)			(138)		5,430				
100134431	ROULETT	TX		10/30/2023		672		(1)			(1)		671				
100223955	FAIRHOPE	AL		06/18/2025		6,402		(174)			(174)		6,228				
100156509	CARTERSVILLE	GA		06/24/2024		616		(10)			(10)		606				
3310081554	NEW PALTZ	NY		09/26/2024		136,965							136,965				
100180205	WINNABOW	NC		11/25/2024		686		(19)			(19)		667				
100211783	AUBREY	TX		05/19/2025		603		(18)			(18)		585				
100134613	HIDEAWAY	TX		10/30/2023		546		(19)			(19)		529				
100186472	TUCSON	AZ		12/30/2024		910		(14)			(14)		896				
100172448	WAIKEE	IA		10/23/2024		3,524		(49)			(49)		3,475				
100202685	O FALLON	MO		03/24/2025		640		(14)			(14)		626				
100162545	COLLEGE STATION	TX		06/12/2024		667		(10)			(10)		657				
100209895	FORT WYERS	FL		06/11/2025		554		(24)			(24)		530				
100219807	LINTHICUM HTS	MD		07/07/2025		534		(19)			(19)		515				
100078275	HOMESTEAD	FL		02/10/2022		1,598		(88)			(88)		1,510				
100228555	ANCHORAGE	AK		06/12/2025		614		(20)			(20)		594				
100194652	SAINT AUGUSTINE	FL		02/14/2025		636		(19)			(19)		617				
100175170	RIVIERA BEACH	FL		11/05/2024		691		(18)			(18)		673				
100091003	FORT WASHINGTON	MD		01/31/2023		407		(25)			(25)		382				
100227211	ROSEDALE	NY		07/30/2025		562		(17)			(17)		545				
100202610	SUMTER	SC		03/24/2025		590		(22)			(22)		568				
100254043	SAVANNAH	GA		10/30/2025		611		(22)			(22)		589				
100166392	HOPKELL	VA		09/25/2024		8,670		(194)			(194)		8,476				
100158708	LIBERTY HILL	TX		07/10/2024		658		(12)			(12)		646				
100182402	POCONO LAKE	PA		12/12/2024		605		(20)			(20)		585				
100179603	KILLINGTON	VT		11/21/2024		660		(16)			(16)		644				
100203546	FOREY	TX		03/26/2025		633		(18)			(18)		615				
100055535	LITTLE EGG HARBOR TWP	NJ		03/23/2021		1,311		(108)			(108)		1,203				
100273047	SUPRISE	AZ		07/15/2026		368		(14)			(14)		354				
100257048	PINE MOUNTAIN CLUB	CA		11/26/2025		631		(26)			(26)		605				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100079119	KEWPORT	NJ		02/24/2022		1,733		(22)			(22)		1,711	1,711			
100254009	BARNEGAT	NJ		11/07/2025		637		(25)			(25)		612	612			
100126334	BALTIMORE	MD		06/30/2023		618		(9)			(9)		609	609			
100212135	GUTTENBERG	NJ		05/22/2025		628		(11)			(11)		617	617			
100144281	LEHIGH ACRES	FL		03/07/2024		608		(2)			(2)		606	606			
100067988	GREENWICH	CT		09/23/2021		1,475		(30)			(30)		1,445	1,445			
100218550	RICHMOND	TX		06/27/2025		848		(30)			(30)		818	818			
100177441	HOUSTON	TX		01/16/2025		624		(29)			(29)		595	595			
100197534	LITTLE ELMI	TX		02/26/2025		653		(14)			(14)		639	639			
100206517	BALTIMORE	MD		04/22/2025		507		(16)			(16)		491	491			
100065155	EAST WENATCHEE	WA		07/14/2021		1,412		(31)			(31)		1,381	1,381			
100053730	MARTINSVILLE	MO		03/23/2021		1,008		(41)			(41)		967	967			
100238343	SIMPSONVILLE	SC		09/19/2025		2,455		(102)			(102)		2,353	2,353			
100060206	HELENA	AL		06/25/2021		2,005		(46)			(46)		1,959	1,959			
100177317	VALDOSTA	GA		01/16/2025		584		(21)			(21)		563	563			
100048863	LAS VEGAS	NV		11/20/2020		770		46			46		816	816			
100144482	MOCKNEY	TX		04/26/2024		486		(35)			(35)		451	451			
100140071	WINDSOR	CT		01/09/2024		654		(11)			(11)		643	643			
100143340	RICHTON PARK	IL		02/16/2024		503		(10)			(10)		493	493			
100204105	CHANDLER	AZ		03/28/2025		540		(20)			(20)		520	520			
100110280	CHARLOTTE	NC		06/30/2023		737		(2)			(2)		735	735			
100194348	PHILADELPHIA	PA		02/14/2025		624		(18)			(18)		606	606			
100146814	SPRINGFIELD	VA		03/26/2024		1,010		(21)			(21)		989	989			
100185294	KISSIMEE	FL		01/24/2025		801		(24)			(24)		777	777			
100171887	FOLEY	AL		10/16/2024		1,373		(3)			(3)		1,370	1,370			
100266829	LANCASTER	CA		12/23/2025		1,137		(36)			(36)		1,101	1,101			
100150798	SCRANTON	PA		05/08/2024		620		(10)			(10)		610	610			
100247010	KNIGHTDALE	NC		10/22/2025		635		(22)			(22)		613	613			
100229884	ASEVILLE	NC		08/22/2025		528		(23)			(23)		505	505			
100194792	SAINT LOUIS	MO		02/21/2025		621		(17)			(17)		604	604			
100246592	ST. CLOUD	FL		10/15/2025		577		(27)			(27)		550	550			
100257214	DECATUR	GA		11/26/2025		562		(12)			(12)		550	550			
100147255	COLLEGE PARK	GA		03/28/2024		609		(20)			(20)		589	589			
100142610	ATLANTA	GA		02/08/2024		529		(9)			(9)		520	520			
100236797	RALEIGH	NC		09/12/2025		609		(23)			(23)		586	586			
100155876	COLUMBIA	SC		06/17/2024		1,188		(36)			(36)		1,132	1,132			
100243760	SWIRNA	GA		09/29/2025		589		(25)			(25)		564	564			
100156075	TUSCON	AZ		06/18/2024		538		(38)			(38)		500	500			
100221042	STON	OH		07/18/2025		561		(13)			(13)		548	548			
100048401	NAPA	CA		11/20/2020		1,408		(101)			(101)		1,307	1,307			
100140554	ALBRIGHTSVILLE	PA		01/19/2024		851		(22)			(22)		829	829			
100164574	FOREY	TX		06/21/2024		686		(13)			(13)		673	673			
100245783	MESA	AZ		10/29/2025		612		(29)			(29)		583	583			
100049748	GARDEN GROVE	CA		11/20/2020		1,228		(60)			(60)		1,168	1,168			
100171854	WEST GROVE	PA		10/17/2024		735		(21)			(21)		714	714			
100179825	INDIANAPOLIS	IL		11/21/2024		648		(6)			(6)		642	642			
100195114	SOUTHERN PINES	NC		02/24/2025		644		(14)			(14)		630	630			
100261666	EVANSTON	IL		12/08/2025		812		(6)			(6)		804	804			
100214204	CORVALLIS	OR		05/30/2025		614		(11)			(11)		613	613			
100244705	FOREY	TX		09/29/2025		630		(22)			(22)		608	608			
100218864	WASHINGTON	DC		06/27/2025		690		(2)			(2)		688	688			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020364	COLUMBUS	OH		03/21/2025		584		(20)			(20)		564		564		
10014904	SAINT PETERSBURG	FL		04/24/2024		626		(2)			(2)		624		624		
10013048	TOMBHANA	PA		09/28/2023		571		(26)			(26)		545		545		
10019587	OAK LAWN	IL		11/16/2023		495		(7)			(7)		488		488		
10014129	CAPE MAY COURT HOUSE	NJ		01/30/2024		446		(14)			(14)		432		432		
10021611	HAINES CITY	FL		06/20/2025		692		(9)			(9)		683		683		
10025547	CHICAGO RIDGE	IL		11/24/2025		626		(23)			(23)		603		603		
10022681	SEATAC	WA		07/30/2025		649		(20)			(20)		629		629		
10006540	ATLANTA	GA		07/28/2021		1,878		(51)			(51)		1,827		1,827		
10015622	WILMINGTON	DE		06/20/2024		587		(14)			(14)		573		573		
100247301	KISSIMEE	FL		11/26/2025		636		(18)			(18)		618		618		
100215929	TUCSON	AZ		06/12/2025		591		(18)			(18)		573		573		
100065804	APPLE VALLEY	CA		07/28/2021		1,468		(17)			(17)		1,451		1,451		
10027234	BELTON	TX		01/08/2026		458		(11)			(11)		447		447		
10025560	OWAHA	NE		11/24/2025		687		(17)			(17)		670		670		
100142667	LAS VEGAS	NV		02/08/2024		635		(13)			(13)		622		622		
100079598	PANAMA CITY BEACH	FL		04/25/2022		1,275		(1)			(1)		1,274		1,274		
100267291	OWAHA	NE		10/30/2025		562		(20)			(20)		542		542		
100216587	DILLON	CO		12/24/2025		937		(34)			(34)		903		903		
10024521	SAN MARCOS	TX		06/23/2025		1,437		(19)			(19)		1,418		1,418		
100148073	LEWIS CENTER	OH		07/08/2025		651		(5)			(5)		646		646		
100254321	JERSEY CITY	NJ		11/07/2025		660		(5)			(5)		655		655		
100148073	CONCORD	NC		04/10/2024		682		(8)			(8)		674		674		
100189223	SPokane	WA		01/13/2025		4,935		(81)			(81)		4,854		4,854		
100220351	BLACK MTN	NC		07/15/2025		576		(21)			(21)		555		555		
100161440	AUBREY	TX		07/29/2024		672		(6)			(6)		664		664		
100161072	FAVETTEVILLE	NC		07/24/2024		618		(17)			(17)		601		601		
100236988	OWAHA	NE		09/12/2025		582		(28)			(28)		554		554		
100156113	WESTFIELD	NJ		06/10/2024		652		(13)			(13)		639		639		
100255780	DALTON	GA		11/24/2025		696		(15)			(15)		681		681		
100150721	FORT WORTH	TX		06/06/2024		632		(14)			(14)		618		618		
100142600	NEW BRAUNFELS	TX		02/08/2024		2,433		(71)			(71)		2,362		2,362		
100100148	TOMBALL	TX		03/28/2023		424		(7)			(7)		417		417		
100171423	MURPHY	TX		10/16/2024		808		(12)			(12)		796		796		
100140863	RALEIGH	NC		01/18/2024		645		(18)			(18)		627		627		
100115575	BALTIMORE	MD		07/19/2023		806		(16)			(16)		790		790		
100273030	DELAWARE BEACH	FL		01/15/2026		732		(27)			(27)		705		705		
100200226	MONTELEONE	IL		03/10/2025		633		(19)			(19)		614		614		
100130145	CHICAGO	IL		11/15/2023		525		(27)			(27)		498		498		
100136854	ARMORE	OK		11/27/2023		25,828		(76)			(76)		25,752		25,752		
100197544	BUSKILL	PA		02/26/2025		952		(20)			(20)		932		932		
100213300	PEWNAUKEN	NJ		05/29/2025		675		(1)			(1)		674		674		
100182615	FORT WORTH	TX		12/12/2024		704		(3)			(3)		701		701		
100109215	GARLAND	TX		05/24/2023		626		(28)			(28)		598		598		
100149656	JELTON	TN		04/29/2024		6526		(28)			(28)		6,498		6,498		
100194008	SUNNY ISLES BEACH	FL		02/11/2025		535		(21)			(21)		514		514		
100235745	FAIRBURYVILLE	TX		09/22/2025		575		(22)			(22)		553		553		
100186274	KENT	WA		12/21/2024		176,852		(2,604)			(2,604)		174,248		174,248		
100091039	DISTRICT HEIGHTS	MD		01/31/2023		189		(5)			(5)		184		184		
100246652	CAPE CORAL	FL		10/16/2025		547		(26)			(26)		521		521		
100156545	FREDERICK	MD		06/24/2024		687		(7)			(7)		680		680		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016650	MADISON	IL		06/24/2024		687		(7)			(7)		680		680		
100210516	FLORIDA CITY	FL		05/15/2025		622		(6)			(6)		616		616		
100175994	FORT PIERCE	FL		11/14/2024		943		(13)			(13)		930		930		
100212716	DEPTFORD	NJ		05/28/2025		568		(9)			(9)		559		559		
100025569	SAN DIEGO	CA		09/20/2018		1,278		35			35		1,313				
100273100	PISCATAWAY	NJ		01/15/2026		219		(2)			(2)		217		217		
100237096	PANAMA CITY BEACH	FL		09/12/2025		556		(26)			(26)		530		530		
100212990	DETROIT	MI		05/29/2025		547		(19)			(19)		528		528		
100164622	BDA	TX		06/21/2024		609		(17)			(17)		592		592		
100141304	WACO	TX		01/30/2024		563		(14)			(14)		549		549		
100204948	PALMDALE	CA		04/09/2025		791		(24)			(24)		767		767		
100150910	FARMINGTON	UT		05/08/2024		648		(10)			(10)		638		638		
100080798	OAK HILLS	CA		03/15/2022		971		(40)			(40)		931		931		
100244496	FLOREY BRANCH	GA		09/29/2025		646		(25)			(25)		621		621		
100142728	ARCADIA	CA		02/08/2024		781		(22)			(22)		759		759		
100152696	DURHAM	NC		05/16/2024		327		(12)			(12)		315		315		
100050223	LINWOOD	VA		11/20/2020		1,331		(14)			(14)		1,317		1,317		
100244526	KISSIMEE	FL		09/29/2025		772		(32)			(32)		740		740		
100245003	PATTERSON	CA		09/29/2025		585		(28)			(28)		557		557		
100171710	GALLATIN	TN		10/17/2024		723		(14)			(14)		709		709		
100024634	MIAMI	FL		09/20/2018		910		126			126		1,036		1,036		
100153701	SPHERTZ	TX		05/31/2024		728		(36)			(36)		692		692		
100215560	DOINEY	CA		06/12/2025		666		(6)			(6)		658		658		
100068446	PHOENIX	AZ		08/25/2021		2,846		(57)			(57)		2,789		2,789		
100102674	MIAMI	FL		06/22/2023		692		(33)			(33)		659		659		
100141921	KISSIMEE	FL		01/30/2024		506		(3)			(3)		503		503		
100091735	CHICAGO	IL		03/24/2023		565		(11)			(11)		554		554		
100205730	MARYVILLE	TN		04/14/2025		1,218		(24)			(24)		1,194		1,194		
100215632	BLACKSBURG	VA		06/12/2025		647		(15)			(15)		632		632		
100192854	FORT WORTH	TX		02/10/2025		917		(31)			(31)		886		886		
100219866	HOUSTON	TX		07/08/2025		656		(10)			(10)		646		646		
100236788	CINCINNATI	KY		09/12/2025		582		(24)			(24)		558		558		
100255555	MCKINNVILLE	GA		11/24/2025		4,049		(122)			(122)		3,927		3,927		
100207232	SARASOTA	FL		06/18/2025		606		(21)			(21)		585		585		
100174905	TOMBHANA	PA		10/31/2024		899		(21)			(21)		878		878		
100209557	MARYSVILLE	TN		04/29/2025		672		(10)			(10)		662		662		
100244567	RALEIGH	NC		09/29/2025		579		(26)			(26)		553		553		
100206844	SPOKANE	WA		04/24/2025		632		(27)			(27)		605		605		
100272718	UNION CITY	CA		01/08/2026		492		(5)			(5)		487		487		
100054643	MINNEOLA	NY		03/23/2021		1,157		(51)			(51)		1,106		1,106		
100131690	SPOKANE	WA		10/13/2023		591		(7)			(7)		584		584		
100143257	TULSON	AZ		02/16/2024		704		(2)			(2)		702		702		
100245262	RICHMOND	TX		10/06/2025		2,381		(92)			(92)		2,289		2,289		
100102897	FORT LAUDERDALE	FL		06/22/2023		206		(6)			(6)		200		200		
100166384	FORT WORTH	TX		09/25/2024		787		(5)			(5)		782		782		
100114560	WATERBURY	CT		06/29/2023		42		(1)			(1)		41		41		
100218652	PHOENIX	AZ		06/26/2025		552		(16)			(16)		536		536		
100207423	NORTH CHESTERFIELD	VA		04/29/2025		627		(7)			(7)		620		620		
100145658	LAKEWAY	TX		04/26/2024		710		(26)			(26)		684		684		
100195109	MORTON GROVE	IL		02/24/2025		608		(19)			(19)		589		589		
100238981	ATLANTIC CITY	NJ		09/23/2025		609		(14)			(14)		595		595		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100243276	VERNAL	UT		09/26/2025		696		(31)				(31)	665		665		
100202508	LEHIGH ACRES	FL		03/21/2025		550		(10)				(10)	540		540		
100128420	OWINGS MILLS	MD		09/15/2023		590		(15)				(15)	575		575		
100192988	ROYSE CITY	TX		02/10/2025		874		(6)				(6)	868		868		
100203963	WILMINGTON	DE		03/27/2025		600		(19)				(19)	581		581		
100080796	AVENTURA	FL		03/15/2022		2 045		(63)				(63)	1 982		1 982		
100110470	ASHEVILLE	NC		06/30/2023		722		(11)				(11)	721		721		
100238655	BALTIMORE	MD		09/23/2025		643		(18)				(18)	625		625		
100173394	LEHIGH ACRES	FL		10/29/2024		511		(43)				(43)	488		488		
100186412	HOUSTON	TX		12/30/2024		638		(10)				(10)	628		628		
100216665	PUNTA GORDA	FL		06/23/2025		511		(12)				(12)	499		499		
100245380	MARYVILLE	TN		10/06/2025		562		(15)				(15)	547		547		
100253137	SHOPOEE	WI		10/30/2025		569		(22)				(22)	547		547		
100238617	ASOTIN	WA		09/23/2025		657		(17)				(17)	640		640		
100065350	FENO	NV		07/28/2021		1 629		(21)				(21)	1 608		1 608		
100128789	CONROE	TX		09/21/2023		902		(3)				(3)	899		899		
100149612	MELISSA	TX		04/26/2024		1 885		(7)				(7)	1 878		1 878		
100236307	MASON	OH		09/19/2025		596		(22)				(22)	574		574		
100137698	CARSON CITY	NV		12/08/2023		530		(7)				(7)	523		523		
100126387	TALLAHASSEE	FL		09/15/2023		567		(31)				(31)	536		536		
100155619	SAN ANTONIO	TX		05/03/2024		645		(23)				(23)	622		622		
100264893	DAYTONA BEACH	FL		12/17/2025		1 663		(79)				(79)	1 584		1 584		
100182488	KATY	TX		12/12/2024		1 289		(6)				(6)	1 283		1 283		
100129651	SUNNY ISLES BEACH	FL		09/29/2023		663		(8)				(8)	655		655		
100136282	CANTONMENT	FL		11/20/2023		388		(4)				(4)	384		384		
100103624	LAS VEGAS	NV		05/08/2023		630		(10)				(10)	620		620		
100174591	DESOTO	TX		10/31/2024		375		(18)				(18)	357		357		
100143165	NORFOLK	VA		02/16/2024		634		(12)				(12)	622		622		
100152986	CASH GRADE	AZ		05/17/2024		896		(2)				(2)	894		894		
100244382	ATHENS	GA		09/29/2025		686		(14)				(14)	672		672		
100246579	YUMA	AZ		10/15/2025		388		(9)				(9)	379		379		
100142016	BROKEN ARROW	OK		02/29/2024		624		(7)				(7)	617		617		
100214556	JACKSONVILLE	FL		06/06/2025		550		(26)				(26)	524		524		
100239003	MONTPELIER	VT		09/23/2025		1 702		(45)				(45)	1 657		1 657		
100155185	FENTON	VA		07/19/2024		1 134		(17)				(17)	1 117		1 117		
100235585	DEWEER	CO		09/04/2025		611		(27)				(27)	584		584		
100235631	DUNEDIN	FL		08/29/2025		607		(23)				(23)	584		584		
100020440	ASHURN	VA		07/27/2018		1 619		(14)				(14)	1 605		1 605		
100157915	OSAGE BEACH	MO		07/09/2024		869		(2)				(2)	867		867		
100220738	DURHAM	NC		07/18/2025		622		(4)				(4)	618		618		
100180611	KNOXVILLE	TN		11/26/2024		448		(14)				(14)	434		434		
100244541	COLLEGE STATION	TX		09/29/2025		740		(22)				(22)	718		718		
100228472	JAMESTOWN	RI		06/11/2025		835		(38)				(38)	797		797		
100089889	ORLAND	CA		11/15/2022		658		(15)				(15)	643		643		
100182665	BIG BEAR CITY	CA		12/12/2024		457		(9)				(9)	449		449		
100193679	ALBANY	CA		02/10/2025		539		(6)				(6)	533		533		
100090021	AGORA HILLS	CA		07/13/2023		669		(1)				(1)	668		668		
100152658	LIVONIA	MI		05/22/2024		2 145		(66)				(66)	2 079		2 079		
100165432	GARLAND	TX		08/29/2024		744		(11)				(11)	733		733		
100138616	EDINA	MN		12/21/2023		564		(16)				(16)	548		548		
100126436	CHICAGO HEIGHTS	IL		06/30/2023		562		(14)				(14)	548		548		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020321	POOLSON	VA		03/24/2025		655	(15)				(15)		.640				
100119462	KINGSLAND	TX		07/31/2023		666	(2)				(2)		.664				
10020726	MIAMI	FL		07/18/2025		655	(7)				(7)		.648				
100229633	ROBINVILLE	NJ		06/16/2025		642	(13)				(13)		.629				
100235865	SPRING HILL	TN		09/04/2025		650	(21)				(21)		.629				
100245629	ELGIN	IL		10/06/2025		652	(23)				(23)		.629				
100254049	STEPHENSON	VA		10/30/2025		752	(4)				(4)		.748				
100248863	TEIPLE	GA		10/29/2025		1,441	(52)				(52)		1,389				
100204912	SACRAMENTO	CA		06/20/2018		865	73				73		.938				
100200715	MIDLAND	TX		03/11/2025		2,087	(54)				(54)		2,033				
100120576	PERRYSBURG	OH		06/18/2023		616	(15)				(15)		.601				
100179787	OAK LAWN	IL		11/21/2024		669	(24)				(24)		.645				
100227233	SAN ANTONIO	TX		06/18/2025		534	(25)				(25)		.509				
100090931	SAN BERNARDINO	CA		01/31/2023		662	(15)				(15)		.647				
100186719	AUSTIN	TX		12/31/2024		642	(29)				(29)		.613				
100255388	WEST VALLEY CITY	UT		11/24/2025		637	(21)				(21)		.616				
100215636	CARBORO	NC		06/12/2025		593	(15)				(15)		.578				
100120547	DAPHNE	AL		09/29/2025		793	(36)				(36)		.757				
100244923	SOUTH KINGSTOWN	RI		06/30/2023		974	(10)				(10)		.964				
100120947	LANCASTER	CA		07/31/2025		589	(28)				(28)		.561				
100180361	LIBERTY HILL	TX		11/25/2024		11,026	(113)				(113)		10,913				
100268719	JUSTIN	TX		12/29/2025		1,327	(31)				(31)		1,286				
100226774	BLUFFTON	SC		07/30/2025		586	(23)				(23)		.563				
100142655	WAKE FOREST	NC		02/08/2024		609	(12)				(12)		.597				
100166270	NEENAH	WI		09/09/2024		635	(16)				(16)		.619				
100220450	BUTTE	MT		07/15/2025		545	(18)				(18)		.527				
100193988	EAGLE LAKE	FL		02/11/2025		586	(12)				(12)		.574				
100054430	SANTA ANA	CA		03/23/2021		1,662	(32)				(32)		1,630				
100138797	GLEN ALLEN	VA		12/21/2023		650	(10)				(10)		.640				
100221001	RESTON	VA		07/18/2025		594	(20)				(20)		.574				
100247060	LONGS	SC		10/22/2025		4,853	(101)				(101)		4,752				
100171387	MCDONSVILLE	IN		10/16/2024		1,305	(41)				(41)		1,264				
100202163	BURLESON	TX		03/18/2025		591	(17)				(17)		.574				
100148887	HOUSTON	TX		04/17/2024		4,170	(128)				(128)		4,042				
100228782	PHOENIX	AZ		06/12/2025		806	(18)				(18)		.588				
100211541	FRESNO	CA		06/05/2025		523	(25)				(25)		.498				
100205777	PEA RIDGE	AR		04/14/2025		682	(13)				(13)		.669				
100117673	HILTON HEAD ISLAND	SC		07/20/2023		861	(15)				(15)		.846				
100062966	FRANKFORD	DE		05/05/2022		1,055	(15)				(15)		1,040				
100115894	CYPRESS	TX		07/20/2023		798	(7)				(7)		.791				
100065797	KYLE	TX		07/28/2021		1,319	(42)				(42)		1,277				
100108507	LAKE HAVASI CITY	AZ		05/25/2023		.621	(6)				(6)		.615				
100204634	N LAS VEGAS	NV		04/04/2025		877	(27)				(27)		.850				
100181903	COLTON	CA		12/06/2024		590	(2)				(2)		.588				
100067679	RICHMOND	TX		09/23/2021		1,321	(44)				(44)		1,277				
100140051	SEACOVILLE	TX		01/09/2024		875	(4)				(4)		.871				
100229490	SPokane	WA		06/18/2025		.752	(4)				(4)		.748				
100226309	PROVO	UT		07/30/2025		.637	(20)				(20)		.617				
100076204	LEESBURG	VA		01/07/2022		1,314	(24)				(24)		1,290				
10023198	FOLEY	AL		06/13/2025		.637	(19)				(19)		.618				
100151030	CASA GRANDE	AZ		05/08/2024		4,312	(117)				(117)		4,195				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100268475	FREDING	CA		12/29/2025		655		(8)			(8)		647	647			
100238400	WILLMAR	MI		09/19/2025		2,521		(67)			(67)		2,454	2,454			
100143805	WASHINGTON	DC		02/28/2024		555		(32)			(32)		523	523			
100109574	FRESNO	CA		06/14/2023		595		(21)			(21)		574	574			
100220360	WEST LAFAYETTE	IN		07/14/2025		643		(11)			(11)		632	632			
100200511	FUSTON	LA		03/11/2025		652		(8)			(8)		644	644			
100211748	LYNCHBURG	VA		05/19/2025		599		(18)			(18)		581	581			
100227026	FLOWERY BRANCH	GA		07/30/2025		412		(9)			(9)		403	403			
100080669	KILLEEN	TX		10/25/2022		654		(21)			(21)		633	633			
100216540	ALBUQUERQUE	NM		06/23/2025		583		(20)			(20)		563	563			
100166128	PHARR	TX		09/09/2024		562		(18)			(18)		544	544			
100165435	AUSTIN	TX		08/29/2024		626		(1)			(1)		625	625			
100220868	BIXBY	OK		07/18/2025		647		(11)			(11)		636	636			
100211717	ANN ARBOR	MI		05/19/2025		608		(12)			(12)		596	596			
100238240	WICHITA	KS		09/18/2025		625		(30)			(30)		595	595			
100148750	COPPERAS COVE	TX		04/17/2024		653		(23)			(23)		630	630			
100200606	ROUND ROCK	TX		03/11/2025		668		(10)			(10)		658	658			
100205011	PALM COAST	FL		04/10/2025		588		(24)			(24)		544	544			
100164282	CHARLOTTE	NC		06/21/2024		766		(11)			(11)		755	755			
100272165	COLORADO SPRINGS	CO		01/08/2026		405		(11)			(11)		394	394			
10019377	DEL VALLE	TX		07/31/2023		1,395		(29)			(29)		1,366	1,366			
100218731	OCALA	FL		06/27/2025		611		(20)			(20)		591	591			
100153063	NEW ORLEANS	LA		06/27/2024		452		(4)			(4)		448	448			
100164216	FRESNO	CA		08/21/2024		607		(40)			(40)		567	567			
100246281	CASTLE ROCK	CO		10/10/2025		17,273		(455)			(455)		16,818	16,818			
100175268	COLORADO SPRINGS	CO		11/05/2024		685		(20)			(20)		665	665			
100202501	HIGHLAND LAKES	NJ		03/21/2025		582		(17)			(17)		565	565			
100173202	SAN ANTONIO	TX		10/30/2024		2,473		(75)			(75)		2,398	2,398			
100046790	HUAPUQUE	NY		11/20/2020		1,261		16			16		1,277	1,277			
100182565	CRESTWOOD	IL		12/12/2024		1,196		(33)			(33)		1,163	1,163			
100244670	DES MOINES	IA		09/29/2025		647		(23)			(23)		624	624			
100076324	PEPPER PIKE	OH		01/07/2022		1,606		(22)			(22)		1,584	1,584			
100173348	FREDERICKSBURG	VA		10/30/2024		725		(18)			(18)		707	707			
100160472	ONTARIO	CA		07/19/2024		778		(8)			(8)		770	770			
100201128	COLUMBIA	SC		03/12/2025		2,992		(103)			(103)		2,879	2,879			
100156810	PORT SAINT LUCIE	FL		07/12/2024		4,210		(143)			(143)		4,067	4,067			
100171985	SUMNERVILLE	SC		10/16/2024		816		(16)			(16)		800	800			
100171721	PONDER	TX		10/17/2024		614		(18)			(18)		596	596			
100134705	COLUMBIA	SC		10/30/2023		907		(33)			(33)		874	874			
100212558	TAMPA	FL		05/29/2025		568		(15)			(15)		553	553			
100157120	PORT ORANGE	FL		02/20/2025		648		(27)			(27)		621	621			
100158800	WILMINGTON	DE		07/10/2024		632		(18)			(18)		614	614			
100137571	DECATUR	GA		12/08/2023		652		(8)			(8)		644	644			
100238627	BALTIMORE	MD		09/19/2025		850		(23)			(23)		827	827			
100049899	HOFFMAN ESTATES	IL		11/20/2020		1,285		(97)			(97)		1,188	1,188			
100255620	KATY	TX		11/24/2025		917		(29)			(29)		888	888			
100048265	NEW YORK	NY		11/20/2020		1,095		(27)			(27)		1,068	1,068			
100177468	SALADO	TX		01/16/2025		451		(21)			(21)		430	430			
100272906	FARMINGTON	UT		01/08/2026		416		(11)			(11)		405	405			
100194720	FORT WORTH	TX		02/21/2025		694		(5)			(5)		689	689			
100048148	UNION	NJ		11/20/2020		1,367		(125)			(125)		1,242	1,242			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100267132	HANDOVER PARK	IL		12/23/2025		693		(11)			(11)		682	682			
100216659	INDIAN HEAD PARK	IL		06/23/2025		644		(8)			(8)		636	636			
100227042	PARADISE	CA		07/30/2025		653		(17)			(17)		636	636			
100055607	SALUIS	WA		03/23/2021		1,038		(36)			(36)		1,002	1,002			
100152723	HAINES CITY	FL		05/17/2024		578		(8)			(8)		570	570			
100226549	DENTON	TX		07/30/2025		2,005		(95)			(95)		1,910	1,910			
100180265	SINKING SPRING	PA		11/25/2024		902		(11)			(11)		891	891			
100257228	CHARLOTTE	NC		11/26/2025		726		(10)			(10)		716	716			
100215304	GALLATIN	TN		06/12/2025		617		(18)			(18)		599	599			
100156814	WOODRUFF	SC		07/12/2024		1,030		(17)			(17)		1,013	1,013			
100165601	DELRAY BEACH	FL		10/04/2024		686		(27)			(27)		659	659			
100115613	HOLLYWOOD	FL		07/19/2023		560		(9)			(9)		551	551			
100271640	HARRISONBURG	VA		12/30/2025		228		(4)			(4)		224	224			
100166196	FORT WORTH	TX		09/09/2024		714		(3)			(3)		711	711			
100238150	FORT CHARLOTTE	FL		09/15/2025		579		(16)			(16)		563	563			
100218821	FORT PIERCE	FL		06/27/2025		678		(7)			(7)		671	671			
100076798	OAKLAND PARK	FL		12/27/2021		2,806		(154)			(154)		2,652	2,652			
100273103	GAHANNA	OH		01/15/2026		205		(5)			(5)		200	200			
100255076	MATTHEWS	NC		11/19/2025		636		(27)			(27)		609	609			
100060024	MADISON	WI		06/25/2021		1,395		(32)			(32)		1,363	1,363			
100054141	FRESNO	CA		03/23/2021		596		23			23		619	619			
100099888	EDMONS	WA		03/28/2023		558		(27)			(27)		531	531			
100236315	FELTON	CA		09/10/2025		534		(19)			(19)		515	515			
100219279	HORSHAM	PA		06/30/2025		1,403		(20)			(20)		1,383	1,383			
100066948	BUCKEYE	AZ		10/24/2022		774		(24)			(24)		750	750			
100189022	MIRLE BEACH	SC		01/13/2025		695		(14)			(14)		681	681			
100181866	KISSIMEE	FL		12/14/2023		552		(5)			(5)		547	547			
100025468	PORTLAND	OR		09/20/2018		890		65			65		955	955			
100206822	DETROIT	MI		04/24/2025		617		(7)			(7)		610	610			
100210189	CHARLOTTE	NC		05/07/2025		619		(9)			(9)		610	610			
100173965	FORT WALTON BEACH	FL		10/31/2024		572		(27)			(27)		545	545			
100238418	KILL DEVIL HILLS	NC		09/19/2025		771		(24)			(24)		747	747			
100148672	WASHVILLE	TN		04/17/2024		748		(19)			(19)		729	729			
100126391	MARIETTA	GA		08/30/2023		665		(6)			(6)		659	659			
100156488	OWASSO	OK		06/24/2024		573		(21)			(21)		552	552			
100080950	AVENTURA	FL		03/10/2022		1,216		(66)			(66)		1,150	1,150			
100168376	POCATELLO	ID		09/25/2024		570		(20)			(20)		550	550			
100167747	FERMINIE	PA		09/19/2024		2,566		(66)			(66)		2,500	2,500			
100276629	WASHVILLE	TN		01/29/2026		409		(14)			(14)		395	395			
100211736	YUCCA VALLEY	CA		05/19/2025		1,444		(35)			(35)		1,409	1,409			
100169728	COVINGTON	GA		09/30/2024		890		(9)			(9)		881	881			
100084845	AVONDALE	AZ		06/02/2022		703		(47)			(47)		656	656			
100067894	PASSAIC	NJ		09/23/2021		1,331		(47)			(47)		1,284	1,284			
100274070	HONESTADO	FL		07/26/2026		184		(6)			(6)		176	176			
100060200	MINNEAPOLIS	MINN		06/25/2021		1,374		(44)			(44)		1,330	1,330			
100060166	NEW ORLEANS	LA		06/25/2021		1,487		(47)			(47)		1,440	1,440			
100175043	DUDLEY	MA		11/05/2024		455		(14)			(14)		441	441			
100062228	MURFREESBORO	TN		07/01/2021		1,943		(14)			(14)		1,929	1,929			
100022617	GREELEY	CO		09/20/2018		537		100			100		637	637			
100173605	SUMNERVILLE	SC		10/31/2024		636		(27)			(27)		609	609			
100236021	STEPHENS CITY	VA		09/04/2025		597		(29)			(29)		568	568			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100119198	WINCHESTER	MA		07/31/2023		652		(5)			(5)		647		647		
100135217	PARIS	FRA		11/08/2023		636		(1)			(1)		635		635		
100025462	SAN BERNARDINO	CA		06/20/2018		919		53					972		972		
100192934	LAWRENCE TOWNSHIP	NJ		02/10/2025		1,613		(24)			(24)		1,589		1,589		
100141807	SOUTH YARMOUTH	MA		01/30/2024		1,340		(24)					1,316		1,316		
100079115	PLEASANT GRV	UT		02/24/2022		1,309		(17)			(17)		1,282		1,282		
100210237	DECATUR	GA		05/09/2025		604		(20)			(20)		584		584		
100218537	LEHI	UT		06/27/2025		666		(11)			(11)		655		655		
100132102	FORT MYERS	FL		10/13/2023		644		(6)			(6)		638		638		
100140238	VICTORIA	NY		01/18/2024		694		(15)			(15)		679		679		
100129686	WARREN	NJ		09/29/2023		649		(11)					638		638		
100272639	NORRISTOWN	PA		01/08/2026		998		(22)			(22)		976		976		
100079987	SAN ANTONIO	TX		04/25/2022		1,205		(33)			(33)		1,172		1,172		
100219828	CONCORD	NC		07/08/2025		669		(10)			(10)		659		659		
100261511	CLOWIS	CA		12/12/2025		704		(10)					694		694		
100204988	CHICAGO	IL		04/04/2025		568		(21)			(21)		547		547		
100195986	RIVERVIEW	FL		12/26/2024		555		(26)			(26)		529		529		
100094843	GLENDALE	CA		06/02/2022		753		(23)			(23)		730		730		
100109683	VANCOUVER	WA		06/16/2023		1,177		(34)			(34)		1,143		1,143		
100204511	MANDEVILLE	LA		04/04/2025		538		(25)			(25)		513		513		
100194759	CLERMONT	FL		02/21/2025		712		(3)			(3)		709		709		
100135724	MIDLOTHIAN	VA		11/10/2023		632		(4)					628		628		
100099242	FINLAY	OH		01/26/2023		813		(22)			(22)		791		791		
100137844	PHILADELPHIA	PA		12/08/2023		551		(15)			(15)		536		536		
100209512	KATY	TX		05/02/2025		1,617		(16)			(16)		1,601		1,601		
100205985	MOXINEE	TX		04/15/2025		590		(20)			(20)		560		560		
100214636	NORTH CHARLESTON	SC		06/10/2025		6,142		(124)			(124)		6,018		6,018		
100198331	GREENVILLE	SC		01/08/2025		698		(6)			(6)		692		692		
100174956	PORTSMOUTH	RI		10/31/2024		595		(38)			(38)		557		557		
100057777	GRANTS PASS	OR		06/30/2021		1,446		(40)			(40)		1,406		1,406		
100147749	HUTTO	TX		04/08/2024		1,204		(21)			(21)		1,183		1,183		
100157866	SACHE	TX		07/09/2024		641		(15)			(15)		626		626		
100078233	PALM CITY	FL		02/10/2022		2,176		(81)			(81)		2,095		2,095		
100150121	ELK RIVER	MINN		06/14/2024		1,324		(17)			(17)		1,307		1,307		
100178454	PAITUCKET	RI		11/21/2024		614		(27)			(27)		587		587		
100167955	FORT WORTH	TX		09/19/2024		618		(15)			(15)		603		603		
100057780	NEWPORT	RI		06/30/2021		1,436		(48)			(48)		1,388		1,388		
100165018	CHARLOTTE	NC		06/28/2024		590		(15)			(15)		575		575		
100206184	COLLEGE STATION	TX		04/16/2025		646		(18)			(18)		628		628		
100204099	BALENTON	FL		03/28/2025		590		(16)			(16)		574		574		
100210750	BAHRIKIDOE ISLAND	WA		05/15/2025		648		(19)			(19)		629		629		
1001046212	COLUMBUS	OH		03/22/2023		908		(11)			(11)		797		797		
100131965	CASA GRANDE	AZ		10/13/2023		660		(8)			(8)		652		652		
100130024	CITY OF ORANGE	NJ		09/27/2023		665		(12)			(12)		653		653		
100216638	STEPHENS CITY	VA		06/23/2025		3,022		(84)			(84)		2,938		2,938		
100078271	HONESTAD	FL		02/10/2022		1,275		(33)			(33)		1,242		1,242		
100195886	POIPANO BEACH	FL		06/16/2024		1,968		(30)			(30)		1,938		1,938		
100154547	SUTTLAND	MO		06/14/2024		550		(20)			(20)		530		530		
100165440	PANAMA CITY	FL		08/29/2024		571		(14)			(14)		557		557		
100176860	PUNTA GORDA	FL		11/15/2024		707		(1)			(1)		706		706		
100204456	SHENANDOAH	VA		04/03/2025		602		(14)			(14)		588		588		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100165377	IDAHO FALLS	ID		12/20/2024		663		(9)				(9)	654		654		
100137644	FORT WORTH	TX		12/08/2023		579		(6)				(6)	573		573		
100176666	PORF SAINT LUCIE	FL		11/15/2024		671		(17)				(17)	654		654		
100272907	MIRTL BEACH	SC		01/15/2026		734		(26)				(26)	708		708		
100162671	LENOIR	NC		12/12/2024		1,550		(30)				(30)	1,520		1,520		
100180058	THE VILLAGES	FL		11/25/2024		702		(5)				(5)	697		697		
100130010	MONTGOMERY	AL		09/27/2023		621		(17)				(17)	604		604		
100203289	LEBANON	OR		03/27/2025		3,198		(121)				(121)	3,077		3,077		
100180210	WATERFORD	NY		11/25/2024		716		(3)				(3)	713		713		
100057798	AURORA	CO		06/30/2021		1,728		(37)				(37)	1,691		1,691		
100255446	ST. PETERSBURG	FL		11/24/2025		1,124		(26)				(26)	1,098		1,098		
100168271	SACRAMENTO	CA		09/20/2024		2,914		(66)				(66)	2,848		2,848		
100134437	MERIDEN	CT		10/30/2023		425		(21)				(21)	404		404		
100220346	YACHTS	OR		07/14/2025		553		(18)				(18)	535		535		
100213740	WINTER SPRINGS	FL		05/29/2025		567		(1)				(1)	566		566		
100235024	COLUMBIA	SC		09/04/2025		1,461		(65)				(65)	1,396		1,396		
100136004	BRANLEY	CA		11/16/2023		601		(15)				(15)	586		586		
100190151	HAINES CITY	FL		01/21/2025		518		(17)				(17)	501		501		
100065138	ALBANY	CA		07/14/2021		1,486		(37)				(37)	1,449		1,449		
100067656	CLOVIS	CA		09/23/2021		1,466		(31)				(31)	1,435		1,435		
100165576	OAKLAND	CA		12/20/2024		680		(11)				(11)	669		669		
100197560	BRISTOL	RI		02/26/2025		579		(15)				(15)	564		564		
100202770	TAMPA	FL		03/24/2025		639		(20)				(20)	619		619		
100209223	ELK GROVE VILLAGE	IL		04/29/2025		12,034		(126)				(126)	11,908		11,908		
100131995	BRENE	TX		10/13/2023		676		(9)				(9)	667		667		
100272827	KANAWPOLIS	NC		01/08/2026		11,105		(15)				(15)	10,990		10,990		
100191609	LEHIGH ACRES	FL		01/31/2025		548		(19)				(19)	529		529		
100191615	LEHIGH ACRES	FL		01/31/2025		546		(19)				(19)	529		529		
100194114	LEHIGH ACRES	FL		02/14/2025		547		(18)				(18)	529		529		
100143027	FREDERICK	MD		02/12/2024		1,214		(3)				(3)	1,211		1,211		
100134968	KENESAW	GA		10/30/2023		2,360		(27)				(27)	2,333		2,333		
100234912	GULF SHORES	AL		06/28/2025		1,096		(36)				(36)	1,060		1,060		
100203416	COLLIERVILLE	TN		03/27/2025		703		(22)				(22)	681		681		
100205618	MILLEDGEVILLE	GA		04/14/2025		601		(23)				(23)	578		578		
100169160	OVERLAND PARK	KS		09/27/2024		862		(13)				(13)	849		849		
100200249	RIVIERA BEACH	FL		03/07/2025		561		(19)				(19)	542		542		
100253462	TACOS	NM		10/30/2025		2,048		(60)				(60)	1,988		1,988		
100202670	CHESAPEAKE	VA		03/24/2025		641		(9)				(9)	632		632		
100226516	SHOPLA	PA		07/30/2025		592		(13)				(13)	579		579		
100054980	LITHIA	FL		03/23/2021		1,960		(63)				(63)	1,897		1,897		
100076105	SAINT LOUIS PARK	MN		07/07/2022		1,328		(25)				(25)	1,303		1,303		
100238463	LAVON	TX		09/19/2025		666		(5)				(5)	661		661		
100172165	CHICAGO	IL		10/17/2024		479		(9)				(9)	470		470		
100186205	GAHESVILLE	VA		12/27/2024		540		(12)				(12)	528		528		
100163613	MIAMI BEACH	FL		06/15/2024		631		(14)				(14)	617		617		
100010815	STOCKTON	CA		12/23/2016		674		71				71	745		745		
100171711	MOXINEY	TX		10/17/2024		1,200		(27)				(27)	1,173		1,173		
100197620	GREER	AZ		02/26/2025		2,694		(28)				(28)	2,666		2,666		
100071764	CHARLOTESVILLE	VA		10/14/2021		1,333		(51)				(51)	1,282		1,282		
100186432	FORT WORTH	TX		12/30/2024		797		(4)				(4)	793		793		
100164414	VIRGINIA BEACH	VA		06/21/2024		408		(12)				(12)	396		396		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019059	SCHILLER PARK	IL		07/21/2023		696		(3)			(3)		693				
10018914	TUCSON	AZ		01/13/2025		590		(18)			(18)		572				
10025495	AMARILLO	TX		11/17/2025		899		(31)			(31)		868				
10017996	MASCOT	TN		11/25/2024		704		(3)			(3)		701				
10021404	MUPPESBORO	TN		06/11/2025		26 903		(542)			(542)		26 361	26 361			
10019938	SAN ANTONIO	TX		12/28/2023		601		(8)			(8)		593	593			
10021214	UNION CITY	CA		05/22/2025		932		(1)			(1)		931	931			
10016536	JACKSON	TN		10/04/2024		719		(19)			(19)		700	700			
10014988	KANSAS CITY	MO		04/24/2024		669		(5)			(5)		664	664			
10020103	LAKEWOOD	CO		03/12/2025		623		(17)			(17)		606	606			
10024620	OCEAN CITY	NJ		10/08/2025		602		(27)			(27)		575	575			
10015847	CHICAGO	IL		07/12/2024		626		(15)			(15)		611	611			
10019307	LATON	UT		07/31/2023		658		(12)			(12)		646	646			
10024719	WENDELL	NC		10/23/2025		762		(26)			(26)		736	736			
10016407	CAPE CORAL	FL		06/21/2024		548		(14)			(14)		534	534			
10014872	FORT SMITH	AR		04/17/2024		1 764		(68)			(68)		1 696	1 696			
100190767	RALEIGH	NC		01/27/2025		766		(36)			(36)		730	730			
10024481	GILFORD	NH		09/29/2025		2 303		(56)			(56)		2 247	2 247			
100180309	WESTAMPTON	NJ		11/25/2024		678		(5)			(5)		673	673			
10017686	ALABASTER	AL		01/16/2025		600		(28)			(28)		572	572			
10022809	CHICAGO	IL		06/12/2025		1 937		(63)			(63)		1 874	1 874			
100215783	PALM COAST	FL		06/12/2025		679		(1)			(1)		678	678			
100199280	ARLINGTON	VA		03/05/2025		604		(23)			(23)		581	581			
10020098	STOKESVILLE	MD		03/11/2025		600		(19)			(19)		581	581			
100199870	DURHAM	NC		01/21/2025		617		(17)			(17)		600	600			
100146750	SPRINGFIELD	VA		03/20/2024		540		(33)			(33)		507	507			
100175780	PHILADELPHIA	PA		11/12/2024		537		(25)			(25)		512	512			
100137646	RALEIGH	NC		12/08/2023		608		(9)			(9)		599	599			
10005009	HILTON HEAD ISLAND	SC		11/20/2020		763		43			43		806	806			
100261159	LEHIGH ACRES	FL		12/05/2025		2 943		(80)			(80)		2 463	2 463			
100215473	LEHIGH ACRES	FL		06/12/2025		573		(22)			(22)		551	551			
100155143	HURST	TX		07/19/2024		763		(46)			(46)		717	717			
100202477	COLUMBUS	OH		03/21/2025		579		(16)			(16)		563	563			
100140246	SAINT LOUIS	MO		01/18/2024		821		(25)			(25)		796	796			
100177650	CLIVEHURST	CA		01/16/2025		651		(30)			(30)		621	621			
100190123	CHARLOTTE	NC		01/21/2025		610		(15)			(15)		595	595			
100229005	RED OAK	TX		06/18/2025		1 143		(55)			(55)		1 088	1 088			
10019488	MARIETTA	GA		02/14/2025		851		(22)			(22)		829	829			
100198874	BIRMINGHAM	AL		12/21/2023		1 369		(36)			(36)		1 331	1 331			
100233197	HOUSTON	TX		10/30/2025		1 289		(40)			(40)		1 249	1 249			
100190488	WINNER	GA		01/24/2025		641		(27)			(27)		614	614			
100219118	JACKSONVILLE	FL		06/27/2025		617		(21)			(21)		596	596			
100191270	LANCASTER	CA		01/29/2025		3 414		(159)			(159)		3 255	3 255			
100120007	MOBILE	AL		06/18/2023		571		(9)			(9)		562	562			
100205067	POMPANO BEACH	FL		04/11/2025		601		(27)			(27)		574	574			
100153460	WHEATON	IL		05/30/2024		590		(15)			(15)		575	575			
100211986	BOZEMAN	MT		05/22/2025		198		(4)			(4)		194	194			
100215378	ROCKFORD	AR		06/12/2025		662		(11)			(11)		651	651			
100171469	LAURENCEVILLE	GA		10/16/2024		798		(12)			(12)		786	786			
100103028	NATIONAL CITY	CA		06/22/2023		638		(22)			(22)		616	616			
100198248	YUKON	OK		02/28/2025		632		(12)			(12)		620	620			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191651	BRYAN	TX		01/31/2025		630		(6)			(6)		624				
100153676	LAS VEGAS	NV		06/05/2024		2,892		(79)			(79)		2,813				
100157632	LIBERTYVILLE	IL		06/01/2024		516		(20)			(20)		496				
100165495	MONTCLAIR	NJ		06/29/2024		1,786		(35)			(35)		1,751				
100212211	CORDOVA	TN		05/22/2025		632		(8)			(8)		624				
100172594	FATE	TX		10/23/2024		555		(25)			(25)		530				
100160478	DYER	IN		07/19/2024		636		(16)			(16)		620				
100126337	BALTIMORE	MD		06/30/2023		642		(3)			(3)		639				
100093953	PHOENIX	AZ		07/12/2022		491		(13)			(13)		478				
100071665	OAKLAND	CA		10/14/2021		1,455		(47)			(47)		1,408				
100286232	GRANITEVILLE	SC		12/29/2025		401		(14)			(14)		387				
100150012	KINGWOOD	TX		06/07/2024		1,678		(33)			(33)		1,645				
100254624	SUTLAND	MD		11/10/2025		415		(8)			(8)		407				
100175975	ADDISON	TX		11/12/2024		610		(7)			(7)		603				
100120097	WORCESTER	MA		06/11/2023		455		(4)			(4)		451				
100071629	KANSAS CITY	MO		07/15/2025		1,471		(32)			(32)		1,439				
100220476	SAN MARCOS	TX		10/23/2024		687		(23)			(23)		664				
100109117	WINNERMERE	FL		06/05/2023		6,247		(202)			(202)		6,045				
100286390	THE VILLAGES	FL		12/29/2025		448		(10)			(10)		438				
100068127	BARTLETT	IL		06/25/2021		1,484		(18)			(18)		1,466				
100160981	MADISON	WI		07/24/2024		635		(22)			(22)		613				
100175053	GREER	AZ		11/05/2024		2,452		(18)			(18)		2,334				
100204923	ROSEMOUNT	IL		04/04/2025		658		(12)			(12)		646				
100190173	CENTERTON	AR		01/21/2025		652		(12)			(12)		640				
100210035	LADY LAKE	FL		05/15/2025		623		(26)			(26)		597				
100153901	FOREY	TX		07/15/2024		639		(15)			(15)		624				
100254059	STREAMWOOD	IL		10/30/2025		602		(23)			(23)		579				
100229013	OAKLAND PARK	FL		06/14/2025		2,874		(108)			(108)		2,766				
100175943	SAINT LOUIS PARK	MINN		11/25/2024		11,292		(269)			(269)		11,023				
100228062	GREENSBORO	NC		06/07/2025		556		(26)			(26)		530				
100156756	HARVEST	AL		07/10/2024		971		(10)			(10)		961				
100180614	ANAHEIM	CA		11/26/2024		1,378		(3)			(3)		1,375				
100140354	MESA	AZ		01/18/2024		656		(14)			(14)		642				
100193027	HICKORY	NC		02/10/2025		684		(13)			(13)		671				
100182156	CAPE CORAL	FL		12/12/2024		639		(12)			(12)		627				
100102156	HOUSTON	TX		04/14/2023		8,752		(404)			(404)		8,348				
100173066	TUSSON	AZ		10/25/2024		679		(14)			(14)		665				
100220387	FORT WORTH	TX		07/15/2025		3,884		(129)			(129)		3,755				
100165988	LEHIGH ACRES	FL		06/30/2024		617		(30)			(30)		587				
100234921	MESQUITE	TX		06/28/2025		591		(11)			(11)		570				
100163068	PANAMA CITY BEACH	FL		06/13/2024		638		(19)			(19)		619				
100158092	AVENURA	FL		07/09/2024		634		(16)			(16)		618				
100186513	AVON	CO		07/08/2025		642		(14)			(14)		628				
100216288	CALABASH	NC		06/20/2025		657		(18)			(18)		639				
100181469	CHICAGO	IL		01/09/2025		1,562		(73)			(73)		1,489				
100192988	LEES SUMMIT	MO		02/10/2025		672		(2)			(2)		670				
100055497	REDMOND	WA		03/23/2021		1,047		(23)			(23)		1,024				
100209646	NASHVILLE	TN		05/02/2025		2,485		(73)			(73)		2,412				
100218265	CELINA	TX		06/26/2025		650		(5)			(5)		645				
100221657	FEWSDENBURG	OH		07/23/2025		8,798		(320)			(320)		8,478				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10201145	CLAYTON	CA		03/12/2025		602	(25)	(25)					577	577	577		
100182386	MIDLAND	TX		12/12/2024		804	(32)	(32)					772	772			
100210048	GASTONIA	NC		06/07/2025		665	(9)	(9)					656	656			
100143757	HOMEDALE	ID		04/05/2024		558	(17)	(17)					541	541			
100119894	FALLS CHURCH	VA		08/10/2023		497	(16)	(16)					481	481			
100194702	SEASIDEVILLE	TX		02/21/2025		1,159	(2)	(2)					1,157	1,157			
100188507	NILES	IL		01/08/2025		657	(14)	(14)					643	643			
100238111	TULLOCK	CA		09/15/2025		507	(24)	(24)					483	483			
100266249	NORTH CHESTERFIELD	VA		12/29/2025		448	(6)	(6)					440	440			
100273090	WARRENSBURG	MO		01/15/2026		223	(2)	(2)					221	221			
100090336	MODESTO	CA		12/22/2022		601	(8)	(8)					593	593			
100221156	PEA RIDGE	AR		07/21/2025		648	(12)	(12)					636	636			
100146722	IRVING	TX		03/20/2024		598	(18)	(18)					580	580			
100152420	FENLEY	NY		05/17/2024		780	(6)	(6)					774	774			
100267113	COATESVILLE	IN		12/23/2025		889	(14)	(14)					875	875			
100245376	CASA GRANDE	AZ		10/06/2025		636	(31)	(31)					605	605			
100180068	WESLEY CHAPEL	FL		11/25/2024		568	(26)	(26)					542	542			
100174028	POUGHKEEPSIE	NY		10/31/2024		586	(27)	(27)					559	559			
100102576	NORTH PORT	FL		06/07/2023		683	(5)	(5)					678	678			
100193511	CHALFONT	PA		02/10/2025		546	(20)	(20)					526	526			
100175276	CHARLOTTE	NC		11/05/2024		779	(8)	(8)					771	771			
100115887	NORTH PORT	FL		07/20/2023		785	(9)	(9)					776	776			
100136723	MIAMI	FL		01/25/2024		534	(7)	(7)					527	527			
100140024	LEWITT	NY		01/09/2024		541	(14)	(14)					527	527			
100188504	WINGATE	NC		01/08/2025		672	(14)	(14)					658	658			
100120230	DEBARY	FL		06/18/2023		105,658	(2,919)	(2,919)					102,739	102,739			
100099805	SHAKER HEIGHTS	OH		02/28/2023		665	(14)	(14)					651	651			
100257229	MARI COPA	AZ		11/26/2025		834	(28)	(28)					806	806			
100194291	MARI COPA	AZ		02/14/2025		611	(25)	(25)					586	586			
100065675	COLORADO SPRINGS	CO		07/28/2021		1,341	(49)	(49)					1,292	1,292			
100063969	BELLA VISTA	AR		07/12/2022		690	(17)	(17)					673	673			
100197537	BROCKTON	MA		02/26/2025		1,101	(11)	(11)					1,090	1,090			
100188693	SUMMERFIELD	FL		01/09/2025		551	(12)	(12)					539	539			
100109508	MEMPHIS	TN		06/12/2023		676	(18)	(18)					658	658			
100168160	ARLINGTON	VA		09/20/2024		1,700	(53)	(53)					1,647	1,647			
100161882	DECATUR	GA		07/31/2024		581	(6)	(6)					573	573			
100267278	FRESNO	CA		12/24/2025		438	(11)	(11)					437	437			
100253429	PHOENIX	AZ		10/30/2025		612	(20)	(20)					592	592			
100158076	TAFTON	PA		07/09/2024		25,681	(50)	(50)					25,631	25,631			
100236771	TERRE HAUTE	IN		09/11/2025		492	(14)	(14)					478	478			
100188523	CENTER VALLEY	PA		07/08/2025		1,433	(5)	(5)					1,428	1,428			
100154108	AUSTINTOWN	OH		07/11/2024		542	(30)	(30)					512	512			
100142002	PROVIDENCE VILLAGE	TX		02/29/2024		572	(15)	(15)					557	557			
100150615	VENUS	TX		05/08/2024		862	(12)	(12)					870	870			
100245383	FRISSO	CO		10/06/2025		683	(24)	(24)					659	659			
100141662	CASA GRANDE	AZ		01/30/2024		460	(11)	(11)					449	449			
100175983	PORTRICHEY	FL		11/12/2024		508	(24)	(24)					484	484			
100065501	CARY	NC		07/28/2021		1,456	(34)	(34)					1,422	1,422			
100195105	BRYAN	TX		02/24/2025		618	(20)	(20)					598	598			
100169477	KATY	TX		09/30/2024		1,098	(24)	(24)					1,074	1,074			
100246303	DENTON	TX		10/10/2025		4,801	(102)	(102)					4,699	4,699			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219320	LIBERTY	MO		06/30/2025		618	(16)				(16)		602		602		
100171863	BAILEY	CO		10/16/2024		724	(21)				(21)		703		703		
100139046	DEERFIELD BEACH	FL		12/22/2023		521	(1)				(1)		520		520		
100149838	MILWAUKEE	WI		04/29/2024		527	(20)				(20)		507		507		
100267033	GILBERTSVILLE	PA		12/23/2025		650	(19)				(19)		631		631		
100213818	RANSON	WV		05/29/2025		2,343	(84)				(84)		2,259		2,259		
100141658	MESA	AZ		01/30/2024		1,067	(18)				(18)		1,049		1,049		
100025430	RICHMOND	TX		09/20/2018		1,158		129			129		1,287		1,287		
100234986	LONGS	SC		06/28/2025		92	(1)				(1)		91		91		
100255710	PANAMA CITY BEACH	FL		11/24/2025		688	(22)				(22)		646		646		
100198566	MORHEAD	IN		12/28/2023		1,511	(4)				(4)		1,507		1,507		
100182467	BETHLEHEM	PA		12/12/2024		691	(2)				(2)		689		689		
10014886	HOUSTON	TX		07/13/2023		902	(16)				(16)		886		886		
100157991	WYOMING	WV		07/09/2024		654	(26)				(26)		628		628		
100101549	RALEIGH	NC		04/26/2023		809	(6)				(6)		803		803		
100060127	COLORADO SPRINGS	CO		06/25/2021		1,435	(23)				(23)		1,412		1,412		
100120072	ASTON	PA		08/11/2023		726	(4)				(4)		722		722		
100162897	BENTONVILLE	AR		06/12/2024		576	(13)				(13)		563		563		
100245683	CROWVILLE	CA		10/06/2025		711	(8)				(8)		703		703		
100220267	PALMDALE	CA		07/11/2025		33,101	(752)				(752)		32,349		32,349		
100164864	SACRAMENTO	CA		07/19/2024		628	(20)				(20)		608		608		
100159336	BROOKSVILLE	FL		07/15/2024		560	(19)				(19)		541		541		
100099800	NEW HAVEN	CT		02/28/2023		654	(14)				(14)		640		640		
100172495	GRAND JUNCTION	CO		10/23/2024		605	(23)				(23)		582		582		
100189001	BAKERSFIELD	CA		01/09/2025		999	(4)				(4)		995		995		
100235701	HERSEY	PA		10/30/2025		573	(24)				(24)		549		549		
100068309	LAS VEGAS	NV		06/25/2021		1,306	(15)				(15)		1,291		1,291		
100200391	AUBURN	VA		03/10/2025		2,171	(72)				(72)		2,099		2,099		
100218804	BUTTE	MT		06/27/2025		567	(21)				(21)		546		546		
100057857	PENACOLA	FL		06/30/2021		1,467	(17)				(17)		1,450		1,450		
100162038	PLANT CITY	FL		07/31/2024		444	(34)				(34)		410		410		
100195118	PLANO	TX		02/24/2025		1,600	(38)				(38)		1,562		1,562		
100153172	FOREY	TX		05/30/2024		644	(8)				(8)		636		636		
100120133	CHESAPEAKE	VA		06/11/2023		816	(10)				(10)		806		806		
100169405	HINDALE	IL		09/30/2024		1,435	(54)				(54)		1,381		1,381		
100147087	LAWRENCEVILLE	GA		03/28/2024		501	(22)				(22)		479		479		
100172554	HOUSTON	TX		10/21/2024		906	(31)				(31)		875		875		
100141702	GEORGETOWN	TX		01/30/2024		461	(23)				(23)		438		438		
100169526	NEW SMYRNA BEACH	FL		09/27/2024		347	(21)				(21)		326		326		
100221748	TAMPA	FL		07/25/2025		524	(25)				(25)		499		499		
100155532	HONOLULU	HI		11/13/2023		814	(4)				(4)		810		810		
100156466	ORLANDO	FL		06/24/2024		514	(19)				(19)		495		495		
100066002	LOS CABOS	MEX		06/19/2022		793							793		793		
100166166	WOODBURY	NY		09/09/2024		4,104	(63)				(63)		4,041		4,041		
10071488	LEHIGH ACRES	FL		10/26/2021		1,718	(20)				(20)		1,698		1,698		
100172509	HAIKEN	CT		10/23/2024		659	(24)				(24)		635		635		
100255470	JACKSONVILLE	FL		11/24/2025		851	(28)				(28)		823		823		
100255510	JACKSONVILLE	FL		11/24/2025		851	(28)				(28)		823		823		
100200297	STAMFORD	CT		03/07/2025		663	(15)				(15)		648		648		
100221106	FORT WORTH	TX		07/21/2025		634	(13)				(13)		621		621		
100155554	YREKA	CA		07/20/2023		695	(12)				(12)		683		683		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100149648	FORNEY	TX		04/26/2024		1,654		(31)			(31)		1,623				
100091249	SAINT LOUIS	MO		01/31/2023		1,126		(50)			(50)		1,076				
100238623	FORT WORTH	TX		09/19/2025		1,429		(7)			(7)		1,422				
100128920	RICHMOND	TX		09/22/2023		2,361		(55)			(55)		2,306				
100165409	YUMA	AZ		08/29/2024		572		(18)			(18)		554				
100266770	BELLA VISTA	AR		12/29/2025		394		(17)			(17)		377				
100247079	WAVESBORO	PA		10/22/2025		670		(20)			(20)		650				
100152613	PENSACOLA	FL		05/17/2024		622		(10)			(10)		612				
100247665	GRAND PRAIRIE	TX		10/29/2025		1,706		(67)			(67)		1,639				
100223922	MILLSBORO	DE		06/18/2025		639		(17)			(17)		622				
100170275	WAKE FOREST	NC		10/08/2024		745		(10)			(10)		735				
100163015	S. IDELL	LA		06/13/2024		681		(19)			(19)		662				
100119181	W/ATATOSA	W		07/31/2023		645		(2)			(2)		643				
100164822	DALLAS	TX		06/26/2024		403		(11)			(11)		392				
100206804	DENTON	TX		04/23/2025		1,810		(67)			(67)		1,743				
100203018	WILMINGTON	DE		04/25/2025		573		(20)			(20)		553				
100205748	ARVILLE	TX		04/14/2025		1,858		(37)			(37)		1,821				
100169459	PORTLAND	OR		09/30/2024		411		(17)			(17)		394				
100189216	FORT WORTH	TX		01/13/2025		999		(16)			(16)		983				
100127599	GARNER	NC		09/08/2023		1,195		(2)			(2)		1,193				
100215382	SAINT PALL	MIN		06/12/2025		690		(3)			(3)		687				
100173317	HAGERSTOWN	MD		10/30/2024		687		(17)			(17)		670				
100153064	MARTINSBURG	WV		06/27/2024		561		(21)			(21)		540				
100148126	ANNA	TX		04/10/2024		5,371		(45)			(45)		5,326				
100267027	LANCASTER	CA		12/23/2025		720		(21)			(21)		699				
100246659	WEST LAFAYETTE	IN		10/15/2025		612		(27)			(27)		585				
100247327	MIDLOTHIAN	VA		10/28/2025		1,605		(21)			(21)		1,584				
100175440	RICHMOND HILL	GA		12/23/2024		566		(26)			(26)		540				
100045319	VIRGINIA BEACH	VA		11/25/2020		619		(22)			(22)		597				
100245704	PEORIA	AZ		10/06/2025		621		(28)			(28)		593				
100162714	VENICE	CA		06/12/2024		701		(13)			(13)		688				
100216039	CAPE CORAL	FL		06/17/2025		532		(25)			(25)		507				
100164026	BRACENTON	FL		06/21/2024		621		(21)			(21)		600				
100228600	KISSIMEE	FL		06/12/2025		541		(26)			(26)		515				
100214788	MONROE	NY		06/11/2025		598		(24)			(24)		544				
100169095	CEDAR CITY	UT		09/27/2024		734		(6)			(6)		728				
100169098	CEDAR CITY	UT		09/27/2024		732		(6)			(6)		728				
100166993	CEDAR CITY	UT		09/13/2024		732		(4)			(4)		728				
100054990	GRANDE PARK	UT		03/23/2021		911		(9)			(9)		920				
100214241	ROYAL PALM BEACH	FL		05/30/2025		1,597		(31)			(31)		1,566				
100159384	FRANCON	WV		07/15/2024		679		(11)			(11)		668				
100048575	BARTON	FL		11/20/2020		1,112		(14)			(14)		1,098				
100141980	DOINEY	CA		02/29/2024		4,012		(146)			(146)		3,866				
100194945	PHILADELPHIA	PA		02/14/2025		660		(22)			(22)		638				
100134534	PALM COAST	FL		10/30/2023		428		(5)			(5)		423				
100172984	ABERDEEN	NC		10/23/2024		661		(22)			(22)		639				
100219724	ANTIOCH	CA		07/07/2025		696		(5)			(5)		691				
100253762	OCEAN ISLE BEACH	NC		10/30/2025		563		(2)			(2)		561				
100158737	MESQUITE	TX		07/10/2024		608		(14)			(14)		594				
100253424	BATON ROUGE	LA		10/30/2025		618		(23)			(23)		595				
100166375	COLUMBUS	OH		09/25/2024		633		(19)			(19)		614				

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016357	KILLEEN	TX		06/13/2024		601		(3)			(3)		538		538		
10021981	DURHAM	NC		06/30/2025		541		(17)			(17)		524		524		
10015672	MOORE	NY		06/27/2024		656		(5)			(5)		651		651		
10015868	PORT RICEY	FL		07/20/2023		745		(5)			(5)		740		740		
10020068	POCAHELLO	ID		03/11/2025		592		(23)			(23)		569		569		
100014317	TACOMA	WA		06/27/2017		846		(8)			(8)		838		838		
100156508	SPRINGFIELD	VA		06/24/2024		404		(10)			(10)		394		394		
100067823	DENVER	CO		09/23/2021		1,458		(31)			(31)		1,427		1,427		
100106820	THOMOTOSASSA	FL		05/24/2023		957		(25)			(25)		932		932		
100168378	NORTH BRANSWICK	NJ		09/25/2024		673		(18)			(18)		655		655		
100235059	TONEY	AL		06/28/2025		557		(16)			(16)		541		541		
100159235	NEW BRUNSWICK	NJ		07/15/2024		596		(6)			(6)		590		590		
100186511	TOSHAWNA	PA		12/30/2024		602		(15)			(15)		587		587		
100161906	ARLINGTON	VA		07/31/2024		604		(5)			(5)		599		599		
100060173	LAKE ZURICH	IL		06/25/2021		1,424		(35)			(35)		1,389		1,389		
100168080	BRIGHTME	NJ		09/20/2024		1,442		(18)			(18)		1,424		1,424		
100076281	BAYONNE	NJ		01/07/2022		1,346		(38)			(38)		1,308		1,308		
100146680	GERMANTOWN	MD		03/20/2024		532		(14)			(14)		518		518		
100218293	EWING	NJ		06/26/2025		534		(17)			(17)		517		517		
100216512	MEMPHIS	TN		06/23/2025		663		(1)			(1)		662		662		
100076435	SEBASTIAN	FL		12/23/2021		1,612		(85)			(85)		1,527		1,527		
100109059	KISSIMEE	FL		06/05/2023		1,318		(32)			(32)		1,286		1,286		
100045796	HENDERSON	NV		11/25/2020		1,077		(6)			(6)		1,071		1,071		
100186355	MANFIELD	TX		12/30/2024		819		(15)			(15)		804		804		
100161146	ELKTON	MD		07/24/2024		620		(17)			(17)		603		603		
100175290	GREENVILLE	SC		11/05/2024		683		(14)			(14)		669		669		
100189905	ROANOKE	VA		01/21/2025		1,239		(39)			(39)		1,200		1,200		
100194608	VENICE	CA		02/21/2025		841		(18)			(18)		823		823		
100173983	NORTH CHARLESTON	SC		11/25/2024		602		(14)			(14)		588		588		
100171898	FERRIS	TX		10/17/2024		691		(18)			(18)		673		673		
100161060	LITTLE ROCK	AR		07/24/2024		647		(16)			(16)		631		631		
100179657	SACRAMENTO	CA		11/21/2024		27,973		(453)			(453)		27,520		27,520		
10021436	TEHACHAPI	CA		07/22/2025		556		(11)			(11)		545		545		
100156514	SCAPPOUSE	OR		07/10/2024		581		(23)			(23)		558		558		
100156728	LAKE CHARLES	LA		07/10/2024		594		(16)			(16)		588		588		
100165988	LEANDER	TX		09/06/2024		590		(9)			(9)		581		581		
100174904	TOLEDO	OH		10/31/2024		602		(19)			(19)		583		583		
100182037	FOREST	VA		12/12/2024		658		(9)			(9)		649		649		
100147456	ORLANDO	FL		04/03/2024		652		(21)			(21)		631		631		
100164430	BILLERICA	MA		06/21/2024		632		(14)			(14)		618		618		
100169588	VISALIA	CA		09/30/2024		1,507		(54)			(54)		1,453		1,453		
100139647	HEARTLAND	TX		12/28/2023		289		(14)			(14)		285		285		
100273916	LANCASTER	CA		01/15/2026		1,042							1,042		1,042		
100199418	FORT WORTH	TX		02/28/2025		682		(3)			(3)		679		679		
100163161	SUGAR LAND	TX		06/13/2024		614		(21)			(21)		593		593		
100158631	WEST HARTFORD	CT		07/10/2024		611		(18)			(18)		593		593		
100053870	MORRISVILLE	NC		03/23/2021		943		5			5		948		948		
100156597	LA VERGNE	TN		06/24/2024		559		(12)			(12)		547		547		
100048439	SANTA ROSA	CA		11/20/2020		1,228		(38)			(38)		1,190		1,190		
100180467	PORT CHARLOTTE	FL		11/26/2024		767		(53)			(53)		714		714		
100246865	MORONGO VALLEY	CA		10/17/2025		1,865		(45)			(45)		1,820		1,820		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100062935	PINE	AZ		07/01/2021		1,993		(26)			(26)		1,967	1,967			
100166269	HOOPER	AL		09/09/2024		814		(26)			(26)		788	788			
100160160	CHESTER	MD		07/17/2024		685		(6)			(6)		677	677			
100168000	KATY	TX		09/20/2024		30,115		(631)			(631)		29,484	29,484			
100220122	NEWARK	NJ		08/25/2025		552		(28)			(28)		524	524			
100119439	ROUND ROCK	TX		07/31/2023		1,370		(11)			(11)		1,359	1,359			
100149782	MONTICELLO	NY		04/26/2024		568		(17)			(17)		551	551			
100210297	OCALA	FL		05/09/2025		715		(7)			(7)		708	708			
100219170	FALLING WATERS	WV		06/27/2025		677		(15)			(15)		662	662			
100180436	NEW ORLEANS	LA		11/25/2024		702							702	702			
100226754	EDWARDSVILLE	IL		07/30/2025		611		(11)			(11)		600	600			
100166636	HOUSTON	TX		07/10/2024		615		(8)			(8)		607	607			
100169169	WATAGA	TX		09/27/2024		714		(9)			(9)		705	705			
100088907	SAINT PETERSBURG	FL		11/15/2022		490		(38)			(38)		452	452			
100091640	MIDLAND	TX		03/07/2023		274		(21)			(21)		253	253			
100203272	NORTH WITBLE BEACH	SC		03/27/2025		625		(23)			(23)		602	602			
100203968	GREENSBORO	NC		03/28/2025		920		(33)			(33)		887	887			
100105923	SAINT LOUIS	MO		06/12/2023		810		(10)			(10)		800	800			
100246707	NEW PORT RICHEY	FL		10/15/2025		536		(3)			(3)		533	533			
100061654	BRAEFORD	CT		03/24/2022		3,232		(7)			(7)		3,225	3,225			
100136024	MAUGANSVILLE	MD		11/16/2023		590		(1)			(1)		589	589			
100277287	PANAMA CITY BEACH	FL		02/12/2026		183		(9)			(9)		174	174			
100173157	LAKE GENEVA	WI		10/30/2024		715		(19)			(19)		696	696			
100120736	HERMITAGE	TN		08/25/2023		707		(5)			(5)		702	702			
100140902	GREENSBORO	NC		02/26/2024		549		(19)			(19)		530	530			
100266541	WEEKEND	PA		12/29/2025		202		(5)			(5)		197	197			
100218863	OCEAN CITY	NJ		06/27/2025		1,676		(40)			(40)		1,636	1,636			
100150607	PUNTA GORDA	FL		05/08/2024		400		(1)			(1)		399	399			
100156172	ATHENS	GA		06/20/2024		616		(21)			(21)		597	597			
100169669	PISCATAWAY	NJ		09/30/2024		1,590		(51)			(51)		1,539	1,539			
100220696	ROYSE CITY	TX		07/18/2025		986		(20)			(20)		966	966			
100174778	DAVE	FL		10/31/2024		671		(14)			(14)		657	657			
100149488	HOUSTON	TX		04/24/2024		918		(22)			(22)		896	896			
100158028	WAKE FOREST	NC		07/09/2024		614		(13)			(13)		601	601			
100273132	NORTH LOGAN	UT		01/15/2026		225		(3)			(3)		222	222			
100185543	DURHAM	NC		12/20/2024		656		(8)			(8)		648	648			
100164539	KANAPOLIS	NC		08/21/2024		601		(13)			(13)		588	588			
100029118	PESEDA	CA		10/26/2018		858		46			46		904	904			
100229895	POCATELLO	ID		06/18/2025		614		(18)			(18)		596	596			
100162947	HASLET	TX		06/12/2024		669		(7)			(7)		662	662			
100186893	ROSDALE	NY		07/09/2025		943		(6)			(6)		937	937			
100182610	VINTZVILLE	MO		12/12/2024		670		(11)			(11)		659	659			
100159278	STATESVILLE	NC		07/15/2024		699		(6)			(6)		693	693			
100167965	TUSON	AZ		09/20/2024		646		(8)			(8)		638	638			
100162588	ANCHORAGE	AK		06/12/2024		612		(15)			(15)		597	597			
100134440	LAKE PEBSKILL	NY		10/30/2023		484		(13)			(13)		471	471			
100120166	FORT MYERS	FL		06/14/2023		756		(28)			(28)		728	728			
100162117	MADISON HEIGHTS	MI		12/12/2024		662		(3)			(3)		659	659			
100130790	WILSON	WY		11/15/2023		1,856		(61)			(61)		1,795	1,795			
100192622	WINDSOR LOCKS	CT		02/10/2025		1,025		(32)			(32)		993	993			
100179549	WARRENVILLE	IL		11/21/2024		793		(9)			(9)		784	784			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021262	LAFAYETTE	CA		05/29/2025		544		(26)			(26)		518		518		
100150074	ALBERTIS	PA		06/14/2024		613		(2)			(2)		611		611		
100202462	CHARLOTTE	NC		03/20/2025		505			(1)		(1)		504		504		
100141956	APPOKA	FL		02/29/2024		22,699		(407)			(407)		22,292		22,292		
100204906	MIAMI	FL		04/10/2025		646		(4)			(4)		642		642		
100152418	NORTH MYRTLE BEACH	SC		05/17/2024		622		(10)			(10)		612		612		
100176956	REXFOLDSBURG	OH		11/15/2024		644		(30)			(30)		614		614		
100071639	NAMPA	ID		10/14/2021		1,390		(35)			(35)		1,355		1,355		
100070506	NAMPA	ID		09/23/2021		1,381		(26)			(26)		1,355		1,355		
100214027	AURORA	CO		05/29/2025		638		(18)			(18)		620		620		
100153166	ELIHURST	IL		05/30/2024		584		(15)			(15)		569		569		
100062160	MARLTON	NJ		07/01/2021		2,060		(5)			(5)		2,055		2,055		
100168366	WOODBURY	NY		09/25/2024		793		(16)			(16)		777		777		
100024547	MONTCLAIR	NJ		09/20/2018		1,050		42			42		1,092		1,092		
100167823	DECATUR	GA		09/20/2024		659		(6)			(6)		653		653		
100171652	MAPLE GROVE	WI		10/16/2024		2,406		(48)			(48)		2,358		2,358		
100158718	SEATTLE	WA		07/10/2024		418		(10)			(10)		408		408		
100268402	HOSHAMI	PA		12/29/2025		398		(13)			(13)		385		385		
100210628	GOODYEAR	AZ		05/15/2025		603		(24)			(24)		579		579		
100144060	CLEAR SPRING	MD		03/07/2024		564		(9)			(9)		555		555		
100158610	COLLINGSWOOD	NJ		07/10/2024		642		(17)			(17)		625		625		
100173141	FRESNO	CA		10/30/2024		942		(19)			(19)		923		923		
100070510	STUART	FL		09/23/2021		1,422		(28)			(28)		1,394		1,394		
100167027	WEST CHESTER	PA		09/13/2024		539		(38)			(38)		501		501		
100078301	MARICOPA	AZ		02/10/2022		1,375		(49)			(49)		1,326		1,326		
100254946	CAPE CORAL	FL		11/17/2025		64,483		(2,998)			(2,998)		61,485		61,485		
100158081	GLENROCK	NY		07/09/2024		639		(10)			(10)		629		629		
100272918	FENTON	MO		01/15/2026		213		(5)			(5)		208		208		
100055688	JACKSON	TN		07/28/2021		2,176		(74)			(74)		2,102		2,102		
100150737	SUFFOLK	VA		05/06/2024		622		(17)			(17)		605		605		
100272980	SCHOLCRAFT	MI		01/15/2026		219		(6)			(6)		213		213		
100266268	CONCORD	NC		12/29/2025		437		(12)			(12)		425		425		
100192205	NORTH ANDOVER	MA		01/31/2025		612		(20)			(20)		592		592		
100071634	RICHMOND	TX		10/14/2021		1,309		(44)			(44)		1,265		1,265		
100182713	BARTLETT	MI		12/12/2024		3,240		(84)			(84)		3,156		3,156		
100266568	FORT COLLINS	CO		12/29/2025		475		(7)			(7)		468		468		
100268325	NORTH EAST	MD		12/29/2025		474		(6)			(6)		468		468		
100268660	PITTSBURGH	PA		12/29/2025		2,786		(67)			(67)		2,719		2,719		
100196697	CAPE CORAL	FL		11/28/2023		628		(1)			(1)		627		627		
100227164	BRYAN	TX		07/30/2025		1,901		(62)			(62)		1,839		1,839		
100174940	ARLINGTON	VA		10/31/2024		655		(15)			(15)		640		640		
100210074	PALM BAY	FL		05/07/2025		792		(13)			(13)		779		779		
100126338	DAVENPORT	FL		08/30/2023		685		(14)			(14)		671		671		
100169241	FRANKIE	VA		09/20/2024		636		(21)			(21)		615		615		
100092652	AVENTURA	FL		04/14/2022		1,512		(2)			(2)		1,510		1,510		
100243788	ROCKINGHAM	VA		09/29/2025		359		(17)			(17)		342		342		
100155035	ROCKLIN	CA		07/19/2024		474		(30)			(30)		444		444		
100257062	DECATUR	GA		11/26/2025		550		(26)			(26)		524		524		
100185162	MADERA	CA		12/20/2024		936		(5)			(5)		931		931		
100213888	ROSEMOUNT	MI		05/29/2025		3,721		(77)			(77)		3,644		3,644		
100162984	GERMANTOWN	MD		06/12/2024		3,487		(104)			(104)		3,383		3,383		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175952	MUSKOGEE	TX		11/14/2024		697		(2)			(2)		695				
100147503	CHARLOTTE	NC		04/03/2024		1,325		(29)			(29)		1,296				
100147505	CHARLOTTE	NC		04/03/2024		1,326		(30)			(30)		1,296				
100255774	GROSSE POINTE PARK	IL		11/24/2025		598	(28)				(28)		560				
100164507	GALLATIN	TN		08/21/2024		604		(16)			(16)		588				
100164594	GALLATIN	TN		08/21/2024		604		(16)			(16)		588				
100079098	MURFREESBORO	TN		02/24/2022		2,934							2,934				
100177672	SEGUN	TX		01/16/2025		517		(24)			(24)		493				
100135600	DAYT BOY SH	FL		11/09/2023		689		(25)			(25)		664				
100245883	GROVELAND	CA		10/07/2025		452	(21)				(21)		431				
100141871	VALLEJO	CA		03/27/2024		888		(23)			(23)		865				
100294383	SEBRING	FL		11/07/2025		600		(19)			(19)		581				
100268415	FORT WORTH	TX		12/29/2025		485		(6)			(6)		479				
100190158	GREENSBORO	NC		01/21/2025		632		(12)			(12)		620				
100273949	FRANKLIN	IL		01/26/2026		213		(9)			(9)		204				
100253798	INDIO	CA		10/30/2025		624		(16)			(16)		608				
100192857	ANNA	TX		02/10/2025		669		(4)			(4)		665				
100201772	WILMINGTON	DE		03/18/2025		571		(27)			(27)		544				
100253949	BIG BEAR LAKE	CA		10/30/2025		483		(18)			(18)		465				
100109395	LITHONIA	GA		06/13/2023		171		(3)			(3)		168				
100258048	ADELANTO	CA		11/26/2025		430		(13)			(13)		417				
100048662	BOWIE	MD		11/20/2020		2,631		(119)			(119)		2,512				
100162821	WATERLIET	MI		08/12/2024		2,464		(52)			(52)		2,412				
100192998	BELMONT	CA		02/10/2025		800		(12)			(12)		788				
100025567	ONTARIO	CA		09/20/2018		881		73			73		954				
100265035	HOUSTON	TX		12/17/2025		501		(24)			(24)		477				
100127693	LOGANVILLE	GA		09/08/2023		8,571		(141)			(141)		8,430				
100255434	NEW BRAUNFELS	TX		11/24/2025		653		(14)			(14)		639				
100261441	HOUSTON	TX		12/09/2025		658		(19)			(19)		639				
100158481	PLEASANT HILL	CA		07/10/2024		5,761		(213)			(213)		5,548				
100171672	STATESVILLE	NC		10/17/2024		796		(6)			(6)		790				
100154539	KISSIMEE	FL		06/14/2024		155		(5)			(5)		150				
100163067	CONOWINGO	MD		08/13/2024		618		(10)			(10)		608				
100254420	AUSTIN	TX		11/07/2025		675		(17)			(17)		658				
100089445	PEMBROKE PINES	FL		09/01/2021		1,939		(23)			(23)		1,916				
100253398	COVINGTON	GA		10/30/2025		547		(15)			(15)		532				
100255688	FORT WORTH	TX		11/24/2025		683		(13)			(13)		670				
100055906	KEY LARGO	FL		03/26/2021		1,507		(42)			(42)		1,465				
100205987	KENNESICK	WA		04/14/2025		582		(23)			(23)		559				
100194723	IRVING	TX		02/21/2025		575		(8)			(8)		567				
100190064	POINCIANA	FL		01/21/2025		889		(25)			(25)		864				
100200262	POLLOCK PINES	CA		03/07/2025		585		(24)			(24)		561				
100206602	ALBURN	WA		04/23/2025		655		(3)			(3)		652				
100229423	HEWITCO	NC		06/20/2025		10,452		(231)			(231)		10,221				
100215731	MARYSVILLE	WA		06/12/2025		765	(28)				(28)		737				
100211448	LATON	UT		05/16/2025		594		(20)			(20)		574				
100160117	PRINCETON	IN		07/17/2024		702		(2)			(2)		700				
100159216	TAMPA	FL		07/15/2024		653		(6)			(6)		645				
100173104	KANSAS CITY	MO		10/30/2024		989		(21)			(21)		968				
100159429	MC CORMICK	SC		07/10/2024		2,717		(48)			(48)		2,669				
100220266	GOODYEAR	AZ		07/16/2025		62,823		(1,218)			(1,218)		61,605				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
100108913	LINENHURST		NY	05/31/2023		1,847		(54)				(54)	1,793			
100165923	GLEN ALLEN		VA	12/28/2024		1,221		(18)				(18)	1,203			
100169776	ANN ARBOR		MI	09/30/2024		668		(21)				(21)	647			
100193546	BAKERSFIELD		CA	12/18/2023		357		(9)				(9)	348			
100067425	NORTH ARLINGTON		NJ	09/23/2021		1,420		(44)				(44)	1,376			
100065110	MEDINA		IA	07/14/2021		1,411		(35)				(35)	1,376			
100142757	BROOKLYN PARK		IN	02/08/2024		1,342		(8)				(8)	1,334			
100210153	WOODSTOCK		GA	05/07/2025		688		(4)				(4)	684			
100294066	LODUST GROVE		GA	10/30/2025		577		(22)				(22)	555			
100158025	WAKE FOREST		NC	07/09/2024		660		(9)				(9)	651			
100071884	BURLINGTON		NC	10/14/2021		987		(16)				(16)	971			
100243998	LOS ANGELES		CA	09/29/2025		584		(16)				(16)	568			
100195387	MADISON		WI	11/13/2023		648		(3)				(3)	645			
100143106	MONTAIGLE		TN	02/16/2024		573		(11)				(11)	562			
100226975	FEASTERVILLE TRE/05E		PA	07/30/2025		898		(34)				(34)	864			
100203558	MEIRHIS		TN	03/27/2025		607		(25)				(25)	582			
100142820	DULUTH		GA	02/08/2024		2,217		(50)				(50)	2,167			
100238722	FRESNO		CA	09/22/2025		492		(23)				(23)	469			
100179653	ARAB		AL	11/21/2024		993		(16)				(16)	977			
100246797	CHICAGO		IL	10/15/2025		4,047		(129)				(129)	3,918			
100195107	HOUSTON		TX	02/24/2025		857		(14)				(14)	843			
100192892	ROSEMOUNT		IN	02/10/2025		638		(4)				(4)	634			
100199327	LONG BEACH		CA	03/05/2025		571		(22)				(22)	549			
100179556	ROGERS		AR	11/21/2024		473		(6)				(6)	467			
100158754	COVINGTON		GA	07/10/2024		606		(15)				(15)	591			
100238055	CITRUS HEIGHTS		CA	10/03/2025		633		(21)				(21)	612			
100185473	ALBUQUERQUE		NM	12/20/2024		634		(6)				(6)	628			
100209536	HAYWARD		CA	05/02/2025		1,909		(48)				(48)	1,861			
100065283	BROOKLYN PARK		IN	07/28/2021		1,296		(36)				(36)	1,260			
100246780	PHOENIX		AZ	10/15/2025		345		(7)				(7)	338			
100238234	HICKORY		NC	09/18/2025		447		(21)				(21)	426			
100272338	VICTORIA		NY	01/08/2026		440		(11)				(11)	429			
100267087	LOGAN		OH	12/23/2025		661		(19)				(19)	642			
100246764	BAKERSFIELD		CA	10/15/2025		532		(14)				(14)	518			
100054503	COLUMBUS		OH	03/23/2021		807		(62)				(62)	745			
100168982	SALINT AUGUSTINE		FL	09/25/2024		851		(9)				(9)	842			
100168374	SAVANNAH		GA	09/25/2024		688		(17)				(17)	671			
100064878	DENVER		CO	07/14/2021		1,462		(49)				(49)	1,413			
100142119	DAVENPORT		FL	02/29/2024		1,456		(62)				(62)	1,394			
100054763	MIRAMAR		FL	03/23/2021		743		3				3	746			
100238661	SHALPOOEE		IN	09/23/2025		949		(18)				(18)	931			
100176159	WEST JORDAN		UT	11/27/2023		659		(12)				(12)	647			
100165555	PHOENIX		AZ	12/20/2024		21,914		(1,063)				(1,063)	20,851			
100091227	DAVENPORT		FL	08/29/2024		996		(30)				(30)	966			
100099806	NEW BEDFORD		MA	01/31/2023		458		(25)				(25)	433			
100065700	KINSTON		NY	02/28/2023		588		(14)				(14)	574			
100174289	HENDERSON		NY	07/28/2021		1,575		(54)				(54)	1,521			
10022111	MUSTANG		OK	10/31/2024		627		(23)				(23)	604			
100226662	HOUSTON		TX	07/21/2025		641		(9)				(9)	632			
100200629	BLOWING ROCK		NC	07/30/2025		632		(18)				(18)	614			
	RALEIGH		NC	03/11/2025		594		(18)				(18)	576			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024551	NAMPA	ID		10/06/2025		1,153		(30)			(30)		1,123				
10021481	COLUMBUS	OH		06/11/2025		930		(35)			(35)		895				
10024496	KANAWOLIS	NC		09/29/2025		993		(25)			(25)		958				
10024767	CHINOTTEAGUE ISLAND	VA		10/22/2025		771		(29)			(29)		742				
10024476	OCEAN CITY	NJ		09/29/2025		580		(22)			(22)		558				
10024917	GRAND RAPIDS	MI		09/29/2025		993		(25)			(25)		958				
10023860	LAS VEGAS	NV		09/19/2025		779		(37)			(37)		742				
10021868	MARTINSBURG	WV		05/19/2025		602		(14)			(14)		588				
10023597	IOWA COLONY	TX		09/04/2025		498		(26)			(26)		472				
10026857	PORT ST LUCIE	FL		12/29/2025		479		(11)			(11)		468				
100157954	TOBYHANNA	PA		07/09/2024		601		(6)			(6)		595				
10017237	CUMMING	GA		10/23/2024		747		(17)			(17)		730				
100133487	JACKSONVILLE	FL		10/19/2023		2,071		(57)			(57)		2,014				
100243169	NORTH CHERSTERFIELD	VA		09/26/2025		781		(22)			(22)		759				
100159049	LAREDO	TX		07/09/2024		709		(16)			(16)		693				
100201184	YOUNGSVILLE	LA		03/12/2025		3,153		(126)			(126)		3,027				
100228284	SAN ANTONIO	TX		06/11/2025		493		(9)			(9)		484				
100049560	SEATTLE	WA		11/20/2020		795		(76)			(76)		871				
100268630	COLONIAL BEACH	VA		12/29/2025		220		(4)			(4)		216				
100244888	SMITHFIELD	NC		09/29/2025		614		(28)			(28)		586				
100176078	MADERA	CA		12/20/2024		544		(27)			(27)		517				
100233590	HAWMOND	LA		10/30/2025		624		(22)			(22)		602				
100247178	MESKORO	IL		10/23/2025		624		(22)			(22)		602				
100246720	TEQUESTA	FL		10/15/2025		624		(22)			(22)		602				
100110736	PIPE CREEK	TX		06/11/2023		1,353		(92)			(92)		1,261				
100273192	MIDLOTHIAN	VA		01/15/2026		7,778		(202)			(202)		7,576				
100101906	BRICK TOWNSHIP	NJ		03/31/2023		600		(12)			(12)		588				
100202665	ARROYO GRANDE	CA		03/24/2025		308,273		(5,098)			(5,098)		303,175				
100244497	FEND	WV		09/29/2025		774		(15)			(15)		759				
100182373	CHARLOTTE	NC		12/12/2024		995		(15)			(15)		980				
100244601	HILTON HEAD ISLAND	SC		09/29/2025		640		(25)			(25)		615				
100246772	VANCOUVER	WA		10/15/2025		650		(29)			(29)		621				
100173287	HAFTON	WI		10/30/2024		1,228		(40)			(40)		1,188				
100273182	NAPLES	FL		01/15/2026		221		(3)			(3)		218				
100110857	SHERMAN	TX		06/30/2023		940		(6)			(6)		934				
100154796	BEAVERCREEK	OH		07/19/2024		663		(1)			(1)		662				
100155168	LAURENCE HARBOR	NJ		07/19/2024		683		(21)			(21)		662				
100094652	MIAMI GARDENS	FL		06/02/2022		632		(17)			(17)		612				
100223797	ROSDALE	NY		06/18/2025		551		(20)			(20)		534				
100235639	CAPE CORAL	FL		08/29/2025		561		(27)			(27)		534				
100254186	MORTON GROVE	IL		11/06/2025		954		(20)			(20)		934				
100157211	LAFAVETTE	CA		02/20/2025		381		(13)			(13)		368				
100254236	ROSELVILLE	IL		11/06/2025		668		(22)			(22)		646				
100253984	AUBURN	WA		10/30/2025		662		(16)			(16)		646				
100045743	SPOTOSWOOD	NJ		11/25/2020		854		(20)			(20)		834				
100235681	CHESAPEAKE	VA		08/29/2025		572		(24)			(24)		548				
100247290	PALM BAY	FL		10/23/2025		571		(23)			(23)		548				
100245042	KYLE	TX		09/29/2025		574		(26)			(26)		548				
100236094	SALISBURY	MA		09/12/2025		622		(20)			(20)		602				
100076028	CUMMING	GA		07/07/2022		1,299		(47)			(47)		1,252				
100148628	MELISSA	TX		04/17/2024		1,133		(31)			(31)		1,102				

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100132074	COVENTRY TOWNSHIP	OH		10/13/2023		1,297		(2)			(2)		1,295	1,295			
100143719	KENT	IA		02/26/2024		548		(16)			(16)		532	532			
100238690	THE VILLAGES	FL		09/23/2025		596		(25)			(25)		561	561			
100161051	COQUILLE	OR		07/24/2024		660		(11)			(11)		649	649			
100174338	LAWRENCEBURG	TN		10/31/2024		614		(15)			(15)		599	599			
100216626	CHIPPENIA FALLS	WI		06/23/2025		913		(15)			(15)		898	898			
100143869	ALLEN	TX		02/29/2024		683		(5)			(5)		678	678			
100173001	MISSOULA	MT		10/25/2024		1,033		(27)			(27)		1,006	1,006			
100228740	NASHVILLE	TN		06/12/2025		539		(27)			(27)		512	512			
100144262	UNION CITY	CA		03/08/2024		1,531		(94)			(94)		1,437	1,437			
100238124	AUSTIN	TX		09/15/2025		626		(22)			(22)		604	604			
100120063	POCONO LAKE	PA		06/11/2023		666		(12)			(12)		654	654			
100273398	REVERE	MA		01/21/2026		205		(4)			(4)		201	201			
100057638	PHOENIX	AZ		06/30/2021		1,622		(19)			(19)		1,603	1,603			
100272812	CLINT	TX		01/13/2026		412		(9)			(9)		403	403			
100173135	CYPRESS	TX		10/30/2024		8,447		(211)			(211)		8,236	8,236			
100230032	HUMBLE	TX		06/25/2025		551		(26)			(26)		525	525			
100219141	BERNE	TX		06/27/2025		1,299		(24)			(24)		1,275	1,275			
100140418	KUKLETTOWN	PA		01/18/2024		634		(18)			(18)		616	616			
100200687	HASLET	TX		03/11/2025		663		(15)			(15)		648	648			
100203593	HARKER HEIGHTS	TX		03/26/2025		663		(15)			(15)		648	648			
100227161	SAN ANTONIO	TX		07/30/2025		563		(25)			(25)		538	538			
100235039	ORLANDO	FL		06/28/2025		545		(7)			(7)		538	538			
100243444	GOODLETTSVILLE	TN		09/26/2025		559		(21)			(21)		538	538			
100080761	WINTER GARDEN	FL		03/10/2022		1,118		(24)			(24)		1,094	1,094			
100110041	LAS VEGAS	NV		06/30/2023		658		(10)			(10)		648	648			
100170229	WAIKEE	IA		10/08/2024		728		(10)			(10)		718	718			
100238631	FRAZIER PARK	CA		09/19/2025		621		(15)			(15)		606	606			
100219331	BUFFALO	NY		06/30/2025		567		(20)			(20)		547	547			
100220308	PILOT POINT	TX		07/18/2025		574		(23)			(23)		551	551			
100223800	ARCADIA	CA		06/18/2025		603		(25)			(25)		578	578			
100266803	WILDWOOD CREST	NJ		12/23/2025		365		(7)			(7)		358	358			
100253191	CHARLOTTE	NC		10/30/2025		663		(14)			(14)		649	649			
100054739	STATEN ISLAND	NY		03/23/2021		4,294		(174)			(174)		4,120	4,120			
100055730	CHESTERTON	IN		03/23/2021		1,090		(36)			(36)		1,054	1,054			
100227135	CAMP CONELL	CA		07/30/2025		588		(23)			(23)		565	565			
100234727	PALM SPRINGS	CA		06/28/2025		593		(28)			(28)		565	565			
100243220	FRANKFORT	IL		09/26/2025		577		(12)			(12)		565	565			
100166281	SHAWNEE	KS		09/09/2024		761		(19)			(19)		742	742			
100228447	ELIWOOD	TN		06/11/2025		562		(24)			(24)		538	538			
100220374	STATESVILLE	NC		07/18/2025		599		(20)			(20)		579	579			
100220161	ORLANDO	FL		07/11/2025		539		(24)			(24)		515	515			
100077983	DECATUR	GA		01/13/2022		5,277		(333)			(333)		4,944	4,944			
100269401	BEAULETON	VA		12/29/2025		453		(9)			(9)		444	444			
100207017	SCOTTSDALE	AZ		04/24/2025		591		(21)			(21)		570	570			
100179516	HOUSTON	TX		11/21/2024		745		(10)			(10)		735	735			
100202649	ST AUGUSTINE	FL		03/24/2025		653		(10)			(10)		643	643			
100209255	FOREY	TX		04/29/2025		664		(14)			(14)		650	650			
100221451	LANCASTER	CA		07/22/2025		548		(20)			(20)		528	528			
100168465	CONCORD	NC		09/25/2024		6,032		(201)			(201)		5,831	5,831			
100076696	POMPANO BEACH	FL		12/30/2021		1,189		(90)			(90)		1,099	1,099			

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1		Location		3	4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100228697	PRINCETON	IN		06/11/2025		626		(18)				(18)	608		608			
100228559	HAMPSHIRE	NC		06/11/2025		624		(16)				(16)	608		608			
100228578	LINCOLN	VA		06/11/2025		627		(18)				(18)	609		609			
100055986	MANFELD	TX		03/26/2021		1,531		(44)				(44)	1,487		1,487			
100173967	GLENDALE	CA		10/30/2024		725		(15)				(15)	710		710			
100060189	LOVELL	MA		06/25/2021		3,104		(90)				(90)	3,014		3,014			
100120733	LAS VEGAS	NV		06/25/2023		890		(16)				(16)	874		874			
100057655	HOLLY SPRINGS	NC		06/30/2021		1,477		(19)				(19)	1,458		1,458			
100091089	ORLANDO	FL		07/31/2023		3,378		(195)				(195)	3,183		3,183			
100235888	ATLANTA	GA		09/04/2025		739		(16)				(16)	723		723			
100079068	RENO	NV		02/24/2022		1,271		(13)				(13)	1,258		1,258			
100221086	FREDERICK	MD		07/18/2025		601		(20)				(20)	581		581			
100132115	COLUMBIA	TN		10/13/2023		650		(6)				(6)	644		644			
100151883	LAKELAND	FL		05/10/2024		577		(8)				(8)	569		569			
100201805	PEORIA	AZ		03/18/2025		275		(13)				(13)	262		262			
100102178	DENVER	CO		04/14/2023		633		(19)				(19)	614		614			
100195127	MEMPHIS	TN		02/24/2025		573		(123)				(123)	5,608		5,608			
100119508	PRINCETON	IN		07/28/2023		699		(1)				(1)	698		698			
100244934	FISHERS	IN		09/29/2025		53,644		(1,667)				(1,667)	51,977		51,977			
100238413	CONESTOGA	PA		09/19/2025		1,455		(36)				(36)	1,419		1,419			
100202660	LEES SUMMIT	MO		03/24/2025		639		(14)				(14)	625		625			
100228765	CATHEDRAL CITY	CA		06/12/2025		329		(22)				(22)	307		307			
100216479	DELAND	CA		06/23/2025		583		(15)				(15)	568		568			
100216637	CLERMONT	FL		06/23/2025		581		(13)				(13)	568		568			
100218638	HUNTSVILLE	UT		06/27/2025		585		(17)				(17)	568		568			
100109940	FONTANA	CA		06/12/2023		897		(5)				(5)	892		892			
100235948	REDSVILLE	NC		09/04/2025		995		(27)				(27)	968		968			
100203945	MODDOUGH	GA		03/28/2025		295		(13)				(13)	282		282			
100218798	ROCKINGHAM	VA		06/27/2025		557		(16)				(16)	541		541			
100226980	KATHLEEN	GA		07/30/2025		612		(19)				(19)	593		593			
100229851	FLOJAY VARINA	NC		06/18/2025		661		(8)				(8)	653		653			
100227092	DURHAM	NC		07/30/2025		661		(8)				(8)	653		653			
100159231	CONCORD	NC		07/15/2024		662		(14)				(14)	648		648			
100247215	VAIL	CO		10/23/2025		1,154		(39)				(39)	1,115		1,115			
100102570	VESTAVIA HILLS	AL		06/07/2023		652		(10)				(10)	642		642			
100234707	PHOENIX	AZ		06/28/2025		536		(17)				(17)	519		519			
100060320	DUMFRIES	VA		06/25/2021		1,503		(32)				(32)	1,471		1,471			
100154814	MINT HILL	NC		07/19/2024		897		(10)				(10)	887		887			
100142707	LAS VEGAS	NV		02/08/2024		4,950		(17)				(17)	4,933		4,933			
100129453	GRAND HAVEN	MI		09/15/2023		580		(2)				(2)	578		578			
100253280	CONROE	TX		10/30/2025		633		(26)				(26)	607		607			
100019874	ROUND ROCK	TX		07/30/2018		1,424		(19)				(19)	1,405		1,405			
100130014	MIDDLE TOWNSHIP	NJ		09/27/2023		258		(11)				(11)	247		247			
100229480	INDEPENDENCE	IN		06/15/2025		531		(13)				(13)	518		518			
100023592	ROUND ROCK	TX		09/04/2018		1,483		(7)				(7)	1,476		1,476			
100161293	CHARLOTTE	NC		07/25/2024		657		(10)				(10)	647		647			
100254464	NEVADA	TX		11/07/2025		934		(41)				(41)	893		893			
100215714	NORTH PORT	FL		06/13/2025		607		(10)				(10)	597		597			
100201724	KIRKLAND	WA		03/18/2025		75,238		(760)				(760)	74,478		74,478			
100236071	WATKINSBORO	PA		09/05/2025		645		(6)				(6)	637		637			
100080424	HOLLY HILL	FL		04/14/2022		1,009		(62)				(62)	947		947			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100188320	KYLE	TX		01/08/2025		2,546		(29)			(29)		2,517	2,517			
100063432	WARSW	VA		07/01/2021		1,591		(22)			(22)		1,569	1,569			
100140423	WINCHESTER	MA		01/18/2024		673		(14)			(14)		659	659			
100178433	FORT WORTH	TX		11/21/2024		663		(22)			(22)		641	641			
100203564	FOREST FALLS	CA		03/28/2025		630		(13)			(13)		617	617			
100210479	DELAND	FL		05/12/2025		563		(16)			(16)		545	545			
100215559	GEORGETOWN	TX		06/12/2025		620		(8)			(8)		612	612			
100238528	MADISON	WI		09/19/2025		892		(33)			(33)		899	899			
100245384	TOOLE	UT		10/06/2025		728		(29)			(29)		699	699			
100194658	BRIOX	NJ		10/30/2023		1,323		(23)			(23)		1,300	1,300			
100211437	BATON ROUGE	LA		05/16/2025		522		(25)			(25)		497	497			
100143202	SAN ANTONIO	TX		02/16/2024		688		(2)			(2)		686	686			
100143203	SAN ANTONIO	TX		02/16/2024		687		(2)			(2)		685	685			
100167668	FORNEY	TX		09/19/2024		596		(19)			(19)		577	577			
100147597	AURORA	CO		04/04/2024		596		(12)			(12)		584	584			
100129777	CHARLOTTE	NC		09/27/2023		629		(5)			(5)		624	624			
100133692	GULFPORT	FL		10/23/2023		628		(4)			(4)		624	624			
100135333	HALETHORPE	MD		11/13/2023		625		(1)			(1)		624	624			
100254388	LAS VEGAS	NV		11/07/2025		659		(21)			(21)		638	638			
100214551	CONCORD	NC		06/06/2025		778		(36)			(36)		742	742			
100220496	LAWRENCE	KS		07/15/2025		646		(20)			(20)		626	626			
100199360	KEIZER	OR		03/05/2025		687		(15)			(15)		672	672			
100157916	LITTLE RIVER	SC		07/09/2024		783		(14)			(14)		769	769			
100186164	WEST PALM BEACH	FL		02/10/2025		2,930		(55)			(55)		2,875	2,875			
100172394	WALKEE	IA		10/23/2024		790		(3)			(3)		787	787			
100067946	CHICAGO	IL		10/25/2022		575		(5)			(5)		570	570			
100243199	ARPKA	FL		09/26/2025		553		(24)			(24)		529	529			
100215618	GLENWOOD	IN		06/12/2025		589		(17)			(17)		572	572			
100135681	MAGNOLIA	TX		11/09/2023		424		(27)			(27)		397	397			
100179610	DELRAY BEACH	FL		11/21/2024		2,511		(97)			(97)		2,414	2,414			
100138152	JACKSONVILLE	FL		12/14/2023		497		(18)			(18)		479	479			
100164178	MESQUITE	TX		06/21/2024		8,674		(230)			(230)		8,444	8,444			
100196517	CALIFORNIA	MD		02/28/2025		1,003		(23)			(23)		980	980			
100244610	BIG LAKE	IN		09/29/2025		612		(28)			(28)		584	584			
100169745	NEW PORT RICHEY	FL		09/30/2024		620		(26)			(26)		594	594			
100213855	ROCKFORD	IL		05/29/2025		596		(10)			(10)		586	586			
100055462	EVANS	CO		03/23/2021		1,332		(115)			(115)		1,217	1,217			
100218650	AMON	ID		06/27/2025		662		(5)			(5)		657	657			
100201062	CENTREVILLE	VA		07/11/2025		659		(2)			(2)		657	657			
100203022	CLAYTON	CA		03/27/2025		682		(13)			(13)		669	669			
100026227	FREDERICK	MD		10/26/2018		1,098		92			92		1,190	1,190			
100205568	MOXINEE	TX		04/15/2025		552		(17)			(17)		535	535			
100173750	SPRING CREEK	NV		10/30/2024		466		(17)			(17)		449	449			
100294539	FRUENVILLE	MI		06/28/2025		1,908		(76)			(76)		1,832	1,832			
100176543	FENLEY	NV		11/15/2024		754		(7)			(7)		747	747			
100173982	RIVERSIDE	CA		10/25/2024		367		(18)			(18)		349	349			
100211760	HELEN	GA		05/19/2025		613		(13)			(13)		600	600			
100220321	MECHANICSBURG	PA		07/15/2025		614		(14)			(14)		600	600			
100214255	PHOENIX	AZ		05/30/2025		621		(21)			(21)		600	600			
100216029	COLE	TX		06/17/2025		622		(22)			(22)		600	600			
100226615	MECHANICSBURG	PA		06/15/2025		614		(14)			(14)		600	600			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015803	HUTTO	TX		07/20/2023		2,343		(52)					2,291	2,291			
10016847	DOUGLASVILLE	GA		09/27/2024		506		(31)					475	475			
10020696	SPOKANE	WA		04/23/2025		515		(14)					501	501			
100246426	FREDERICKSBURG	VA		10/10/2025		625		(30)					595	595			
100245288	HOIE	OK		10/06/2025		556		(23)					533	533			
100227212	LAS CRUCES	NM		07/30/2025		550		(17)					533	533			
100066688	EUGENE	OR		09/30/2022		937		(43)					894	894			
100080183	CHESERBROOK	PA		02/25/2022		1,145		(43)					1,102	1,102			
100071051	LAKE WORTH BEACH	FL		10/14/2021		1,321		(50)					1,271	1,271			
100214032	KENNEWICK	WA		05/29/2025		633		(17)					616	616			
100227116	MANSFIELD	TX		07/30/2025		750		(8)					742	742			
100200410	WATERBURY	CT		03/10/2025		537		(24)					513	513			
100109578	CITRUS HEIGHTS	CA		06/14/2023		636		(21)					615	615			
100247030	CHARLOTTE	NC		10/22/2025		452		(11)					441	441			
100271837	ST PETERSBURG	FL		12/30/2025		363		(17)					346	346			
100131970	MURREESBORO	TN		10/13/2023		636		(8)					628	628			
100236131	ROUND ROCK	TX		09/05/2025		599		(11)					588	588			
100214188	COEUR D'ALENE	ID		05/30/2025		633		(3)					630	630			
100168373	OWINGS MILLS	MD		09/25/2024		949		(29)					920	920			
100219293	DOVINGTOWN	PA		06/30/2025		2,623		(17)					2,606	2,606			
100193048	GIBBSVILLE	NC		02/10/2025		556		(19)					537	537			
100261217	PALM BAY	FL		12/05/2025		378		(5)					373	373			
100067006	SARASOTA	FL		09/23/2021		1,870		(63)					1,807	1,807			
100044887	LUDINGTON	MI		11/19/2020		4,703		(62)					4,641	4,641			
100238657	NASHVILLE	TN		09/19/2025		568		(22)					546	546			
100153617	MERIDEN	CT		05/31/2024		529		(15)					514	514			
100115976	BEAUFORT	SC		07/20/2023		674		(18)					656	656			
100229860	TUSCON	AZ		06/18/2025		787		(22)					765	765			
100214088	PELHAME PINES	FL		05/30/2025		563		(22)					561	561			
100209454	LEBANON	OR		04/29/2025		533		(19)					514	514			
100101588	WASHINGTON	DC		04/26/2023		730		(13)					717	717			
100186308	PHILADELPHIA	PA		12/30/2024		422		(20)					402	402			
100075905	CALEY CO	CA		01/07/2022		4,727		(138)					4,589	4,589			
100114579	BAKERSFIELD	CA		06/29/2023		600		(19)					581	581			
100154132	INMAN	SC		07/11/2024		594		(23)					561	561			
100140092	MANCHESTER	CT		01/09/2024		627		(13)					614	614			
100267207	TUSCON	AZ		12/24/2025		1,051		(44)					1,007	1,007			
100268650	FAIRHOPE	AL		12/29/2025		471		(6)					465	465			
100147188	CHICAGO	IL		03/28/2024		418		(19)					399	399			
100205957	MOXINEY	TX		04/15/2025		612		(8)					604	604			
100215789	GLENDALE	CA		06/12/2025		566		(14)					552	552			
100216733	BOWTON BEACH	FL		06/25/2025		569		(17)					339	339			
100159632	HIALEAH	FL		08/16/2024		361		(22)					698	698			
100169090	LEAVENWORTH	WA		09/27/2024		670		(12)					1,122	1,122			
100078718	PALMDALE	CA		02/25/2022		1,187		(65)					4,422	4,422			
100218708	MESA	AZ		06/27/2025		4,511		(89)					564	564			
100189331	RAISON	IV		01/13/2025		598		(24)					886	886			
100214022	FORT MYERS	FL		05/29/2025		321		(35)					631	631			
100162398	ARLINGTON HEIGHTS	IL		08/12/2024		645		(14)					544	544			
100217193	CLARKSTON	MI		05/19/2025		562		(18)					2,123	2,123			
100218763	LEWINT	IL		06/27/2025		2,182		(59)									

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100143200	ROISE CITY	TX		02/16/2024		732							732		732		
100054752	BRICK	NJ		03/23/2021		1,648		(78)			(78)		1,570		1,570		
100244620	CHEAPEAKE	VA		09/29/2025		638		(25)			(25)		613		613		
100202737	BRICK	NJ		03/24/2025		584		(19)			(19)		565		565		
100203012	PHOENIX	AZ		04/29/2025		637		(18)			(18)		619		619		
100215762	NEW HAVEN	CT		06/12/2025		629		(10)			(10)		619		619		
100156630	NEW ORLEANS	LA		06/24/2024		623		(15)			(15)		608		608		
100115777	MILVERN	PA		07/20/2023		950		(10)			(10)		940		940		
100086029	CAPE CORAL	FL		10/25/2022		254		(30)			(30)		224		224		
100156437	BALTIMORE	MD		06/24/2024		604		(16)			(16)		588		588		
100164762	SAINT AUGUSTINE	FL		06/26/2024		735		(2)			(2)		733		733		
100181979	DULUTH	GA		12/12/2024		694		(4)			(4)		690		690		
100180654	HOUSTON	TX		11/26/2024		661		(31)			(31)		630		630		
100127586	LAWRENCEVILLE	GA		09/08/2023		643		(11)			(11)		632		632		
100075986	KIRKLAND	WA		07/07/2022		2,001		(79)			(79)		1,922		1,922		
100210697	CUMMING	GA		05/15/2025		649		(16)			(16)		633		633		
100205027	CORVALLIS	OR		04/10/2025		647		(14)			(14)		633		633		
100247041	CHARLOTTE	NC		10/22/2025		674		(15)			(15)		659		659		
100060130	SAN LEANDRO	CA		06/25/2021		1,656		(44)			(44)		1,612		1,612		
100054111	DES PLAINES	IL		03/23/2021		951		(28)			(28)		923		923		
100215776	NEWPORT NEWS	VA		06/12/2025		736		(18)			(18)		718		718		
100234352	HUGHSON	CA		06/28/2025		701		(14)			(14)		687		687		
100203376	CLAYTON	CA		03/27/2025		657		(20)			(20)		637		637		
100171828	RANSON	WY		10/17/2024		690		(19)			(19)		671		671		
100062983	BLOOMFIELD	NJ		07/01/2021		2,074		(11)			(11)		2,063		2,063		
100086912	HELIET	CA		11/15/2022		10,735		(276)			(276)		10,459		10,459		
100206668	LEXINGTON PARK	MD		04/24/2025		616		(23)			(23)		593		593		
100207101	BAKERSFIELD	CA		04/24/2025		615		(22)			(22)		593		593		
100048938	CHICAGO	IL		11/20/2020		944		(2)			(2)		942		942		
100219129	GAINESVILLE	VA		06/27/2025		664		(11)			(11)		653		653		
100272384	GROVELAND	CA		01/08/2026		888		(23)			(23)		865		865		
100196409	LARAMIE	WY		02/28/2025		577		(22)			(22)		555		555		
100199027	LAVON	TX		02/28/2025		577		(22)			(22)		555		555		
100202615	TUCSON	AZ		03/24/2025		575		(20)			(20)		555		555		
100204610	WEST ORANGE	NJ		04/04/2025		575		(20)			(20)		555		555		
100219872	FORT VALLEY	VA		07/08/2025		741		(24)			(24)		717		717		
10025772	WENELL	NC		11/24/2025		680		(14)			(14)		666		666		
100215365	GOLDSBORO	PA		06/12/2025		665		(1)			(1)		664		664		
100211730	NEW BRAUNFELS	TX		05/19/2025		666		(2)			(2)		664		664		
100202844	COLORADO SPRINGS	CO		03/24/2025		563		(21)			(21)		542		542		
100149472	VESTAL	NY		04/19/2024		629		(14)			(14)		615		615		
100201219	ATLANTA	GA		03/12/2025		536		(15)			(15)		521		521		
100091432	MOORESTOWN	NJ		02/22/2023		3,473		(45)			(45)		3,428		3,428		
100211612	WINCHESTER	MA		06/23/2025		906		(45)			(45)		861		861		
100226911	GAINESVILLE	VA		07/30/2025		623		(17)			(17)		606		606		
100247296	JAMESTOWN	RI		10/23/2025		548		(24)			(24)		524		524		
33100810701	CEANPORT	NJ		10/31/2024		357,992							357,992		357,992		
100060166	LAKE WORTH	FL		06/25/2021		1,360		(46)			(46)		1,314		1,314		
100247059	CHARLOTTE	NC		10/22/2025		980		(9)			(9)		971		971		
100142080	MIAMI LAKES	FL		02/29/2024		643							634		634		
100202937	PANAMA CITY BEACH	FL		03/24/2025		588		(19)			(19)		569		569		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State					8	9	10	11	12						13
				Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100247251	CHURLEVILLE		UT		10/23/2025		560		(22)			(22)		538		538		
100235088	CORPUS CHRISTI		TX		06/28/2025		645		(9)			(9)		636		636		
100228418	MIDLAND		TX		06/11/2025		1,120		(36)			(36)		1,084		1,084		
100203333	BRACENTON		FL		03/27/2025		643		(20)			(20)		623		623		
100157630	CONVERS		GA		06/28/2024		720		(36)			(36)		684		684		
100192417	SAN ANTONIO		TX		02/07/2025		742		(34)			(34)		708		708		
100120540	SAN BERNARDINO		CA		06/21/2023		614		(6)			(6)		608		608		
100203169	TAMPA		FL		03/27/2025		649		(10)			(10)		639		639		
100195099	GENEVA		OH		02/24/2025		587		(18)			(18)		569		569		
100148827	OAK LAWN		IL		04/17/2024		4,192		(72)			(72)		4,120		4,120		
100081282	LEBANON		OR		03/18/2022		1,555		(22)			(22)		1,533		1,533		
100079160	LEBANON		OR		02/24/2022		1,283		(7)			(7)		1,276		1,276		
100202709	CASA GRANDE		AZ		03/24/2025		617		(20)			(20)		597		597		
100198251	SECANE		PA		02/28/2025		616		(19)			(19)		597		597		
100148863	CLINTON		CT		04/16/2024		572		(16)			(16)		556		556		
100195110	ROYSE CITY		TX		02/24/2025		570		(11)			(11)		559		559		
100203982	LAKE ARROHEAD		CA		03/26/2025		579		(20)			(20)		559		559		
100205711	KNOXVILLE		TN		04/14/2025		575		(16)			(16)		559		559		
100206702	SPRINGFIELD		VA		04/23/2025		679		(20)			(20)		659		659		
100246819	BULLHEAD CITY		AZ		10/29/2025		686		(13)			(13)		683		683		
100201377	KEANS		UT		03/12/2025		634		(23)			(23)		611		611		
100209340	MINT HILL		NC		04/29/2025		25,364		(850)			(850)		24,514		24,514		
100071225	COLORADO SPRINGS		CO		10/01/2021		1,485		(2)			(2)		1,483		1,483		
100157511	SPRINGFIELD GARDENS		NY		02/20/2025		2,282		(79)			(79)		2,203		2,203		
100254961	PALM BAY		FL		11/17/2025		728		(9)			(9)		719		719		
100130439	NORRICH		CT		09/28/2023		486		(27)			(27)		459		459		
100071965	SPRINGFIELD		VA		10/29/2021		1,330		(58)			(58)		1,272		1,272		
100081787	STEAMBOAT SPRINGS		CO		03/30/2022		923		(22)			(22)		901		901		
100156671	NAUGATUCK		CT		06/24/2024		524		(15)			(15)		509		509		
100221097	CHATTANOOGA		TN		07/21/2025		1,261		(13)			(13)		1,248		1,248		
100185120	BAKERSFIELD		CA		12/20/2024		562		(25)			(25)		537		537		
100120095	ANDORAGE		AK		06/11/2023		659		(9)			(9)		650		650		
100276662	PHOENIX		AZ		01/29/2026		218		(7)			(7)		211		211		
100209415	ELKTON		MD		04/29/2025		588		(23)			(23)		565		565		
100288851	CHARLOTTE		NC		12/29/2025		443		(11)			(11)		432		432		
100205738	HOUSTON		TX		04/14/2025		642		(16)			(16)		626		626		
100119600	UNION		MI		07/31/2023		352		(11)			(11)		351		351		
100244676	MEDICINE PARK		OK		09/29/2025		589		(21)			(21)		568		568		
100266295	ARRON		OH		12/29/2025		448		(6)			(6)		442		442		
100107639	CALDWELL		NJ		06/11/2023		1,735		(56)			(56)		1,679		1,679		
100200350	SAVANNAH		GA		03/10/2025		641		(14)			(14)		627		627		
100238794	CHICAGO		IL		09/23/2025		52,429		(1,706)			(1,706)		50,723		50,723		
100213800	NASHVILLE		TN		05/29/2025		846		(22)			(22)		824		824		
100161014	BERRIEN SPRGS		MI		07/24/2024		2,573		(82)			(82)		2,491		2,491		
100167779	ALACHUA		FL		09/19/2024		345		(23)			(23)		322		322		
100236079	LONGS		SC		09/05/2025		454		(19)			(19)		435		435		
100115870	READING		MA		07/20/2023		653		(6)			(6)		645		645		
100192975	PLAINFIELD		NJ		02/10/2025		604		(18)			(18)		586		586		
100171401	EL MIRAGE		AZ		10/16/2024		745		(18)			(18)		727		727		
100167513	WESTMINSTER		CA		10/31/2024		465		(4)			(4)		461		461		
100181375	MIAMI BEACH		FL		12/06/2024		568		(19)			(19)		549		549		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100234463	MARTINSBURG	WV		11/07/2025		593		(10)					583		583		
100238390	SHOW LOW	AZ		09/19/2025		1,227		(35)					1,192		1,192		
100254537	SARASOTA	FL		11/07/2025		325			325				325		325		
100190049	ATLANTA	GA		01/21/2025		3,541		(90)					3,451		3,451		
100199309	RALEIGH	NC		03/05/2025		631		(21)					610		610		
100201033	RALEIGH	NC		03/12/2025		653		(13)					640		640		
100201342	CARROLLTON	GA		03/12/2025		662		(22)					640		640		
100110546	GLASSBORO	NJ		06/30/2023		806		(8)					798		798		
100170222	ANDORRAGE	AK		10/08/2024		713		(15)					698		698		
100198361	CASA GRANDE	AZ		02/28/2025		824		(26)					798		798		
100255768	SAVANNAH	GA		11/24/2025		669		(20)					649		649		
100229323	BAKERSFIELD	CA		06/14/2025		541		(23)					518		518		
100176037	ARLETA	CA		12/20/2024		774		(27)					747		747		
100203240	COLORADO SPRINGS	CO		03/27/2025		611		(25)					586		586		
100220464	MAGNOLIA	TX		07/15/2025		554		(21)					533		533		
100244613	PLAINFIELD	NJ		09/29/2025		650		(23)					627		627		
100165392	ANTIOCH	CA		12/20/2024		692		(3)					689		689		
100254523	RALEIGH	NC		11/07/2025		986		(21)					965		965		
100229794	BLOOMINGDALE	NJ		06/18/2025		16,849		(711)					16,138		16,138		
100170058	GRAND PRAIRIE	TX		11/08/2024		669		(12)					657		657		
100173418	KILLEEN	TX		10/29/2024		680		(23)					657		657		
100234609	SAN ANTONIO	TX		06/28/2025		498		(26)					472		472		
100195096	SANFORD	FL		02/24/2025		616		(29)					587		587		
100057677	FORT COLLINS	CO		06/30/2021		1,473		(23)					1,450		1,450		
100144552	WESLEY CHAPEL	FL		04/26/2024		885		(21)					864		864		
100186913	COUDE	TN		01/07/2025		563		(7)					576		576		
100189151	CARRABASSETT VALLEY	ME		01/13/2025		993		(17)					976		976		
100181240	BELLEVUE	WA		12/06/2024		590		(14)					576		576		
100253161	GROVE CITY	OH		10/30/2025		590		(28)					562		562		
100146711	NORTH LAS VEGAS	NV		03/20/2024		605		(19)					586		586		
100244540	ROULETT	TX		09/29/2025		690		(17)					673		673		
100073364	LUBBOCK	TX		11/01/2021		1,019		(6)					1,011		1,011		
100171715	GALLATIN	TN		10/17/2024		1,317		(34)					1,283		1,283		
100110368	BESSEMER CITY	NC		06/30/2023		661		(7)					654		654		
100091119	DENVER	CO		01/31/2023		2,734		(212)					2,522		2,522		
100088844	RICHMOND	TX		11/15/2022		663		(5)					658		658		
100053442	HAL FAX	WA		03/23/2021		1,345		(48)					1,297		1,297		
100168046	ANGER	NC		09/20/2024		1,309		(22)					1,287		1,287		
100147420	HIGHLAND PARK	CA		04/03/2024		915		(27)					888		888		
100205636	CALDWELL	NJ		04/15/2025		675		(8)					667		667		
100203949	RUSH CITY	MI		04/29/2025		2,032		(58)					1,974		1,974		
100174129	BENTON HARBOR	MI		10/31/2024		333		(14)					319		319		
100200679	REXBURG	ID		03/11/2025		654		(10)					644		644		
100200617	LAS VEGAS	NV		03/11/2025		659		(15)					644		644		
100201516	ALBUQUERQUE	NM		03/13/2025		1,155		(54)					1,101		1,101		
100172919	POOLER	GA		10/23/2024		727		(18)					709		709		
100168498	MECHANICSBURG	PA		07/08/2025		2,311		(50)					2,261		2,261		
100165054	LAS VEGAS	NV		12/20/2024		614		(10)					604		604		
100197626	LONG BEACH	CA		02/26/2025		617		(13)					604		604		
100186533	KINGWOOD	TX		07/08/2025		621		(17)					604		604		
100160074	FORT WORTH	TX		07/17/2024		610		(20)					590		590		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100272060	HUDSON	HI		01/08/2026		382	(14)				(14)		388	388			
100049010	SPARKS	NV		11/20/2020		2,289	(77)				(77)		2,212	2,212			
100078916	OAKLAND	CA		02/24/2022		1,329	(10)				(10)		1,319	1,319			
100076416	KYLE	TX		12/23/2021		1,342	(33)				(33)		1,309	1,309			
100053862	CHICAGO	IL		03/23/2021		1,000	(69)				(69)		931	931			
100195880	MIAMI	FL		06/16/2024		479	(40)				(40)		439	439			
100245703	LAS VEGAS	NV		10/06/2025		682	(21)				(21)		661	661			
100229871	NEW PORT RICHEY	FL		08/18/2025		1,455	(59)				(59)		1,396	1,396			
100239007	DE SOTO	MO		09/23/2025		591	(13)				(13)		578	578			
100130261	SHEEP-PORT	LA		09/28/2023		500	(16)				(16)		484	484			
100173979	HAMMOND	LA		10/31/2024		519	(22)				(22)		497	497			
100148005	MINNEAPOLIS	MIN		07/10/2023		676	(7)				(7)		669	669			
100149566	PLANO	TX		04/24/2024		1,234	(9)				(9)		1,225	1,225			
100188541	LAKELAND	FL		01/08/2025		600	(21)				(21)		579	579			
100194774	LAKELAND	FL		02/21/2025		630	(12)				(12)		618	618			
100244728	ALBUQUERQUE	NM		09/29/2025		1,994	(44)				(44)		1,550	1,550			
100235907	NEW ORLEANS	LA		09/04/2025		589	(28)				(28)		561	561			
100188540	INDIANAPOLIS	IL		01/08/2025		618	(14)				(14)		604	604			
100194421	ALBANY	TX		02/14/2025		577	(27)				(27)		550	550			
100146654	SAN ANTONIO	TX		03/20/2024		581	(23)				(23)		558	558			
100155897	ROCKWALL	TX		07/20/2023		645	(10)				(10)		635	635			
10017272	SEASIDE	CA		10/21/2024		669	(24)				(24)		645	645			
100177107	BALTIMORE	MD		01/16/2025		598	(17)				(17)		521	521			
100215446	WAXAHACHE	TX		06/12/2025		623	(19)				(19)		604	604			
100169578	PINON HILLS	CA		09/30/2024		17,797	(110)				(110)		17,687	17,687			
100192707	HARVEST	AL		02/10/2025		4,013	(88)				(88)		3,925	3,925			
100071896	BUFFORD	GA		10/14/2021		1,372	(40)				(40)		1,332	1,332			
100195365	HARVEST	AL		02/24/2025		570	(16)				(16)		554	554			
100171894	CONROE	TX		10/17/2024		1,700	(27)				(27)		1,673	1,673			
100213731	MONTGOMERY	AL		05/29/2025		1,027	(24)				(24)		1,003	1,003			
100048976	LODI	CA		11/20/2020		2,339	(161)				(161)		2,178	2,178			
100194788	MOSCOW	ID		02/21/2025		842	(9)				(9)		833	833			
100108367	HOLYOKE	MA		05/25/2023		652	(14)				(14)		638	638			
100152417	THE VILLAGES	FL		05/17/2024		9,734	(175)				(175)		9,559	9,559			
100109880	MANHAWKIN	NJ		06/22/2023		891	(13)				(13)		878	878			
100141982	FLEMING ISLAND	FL		01/30/2024		571	(5)				(5)		566	566			
100090045	WEST ORANGE	NJ		01/13/2023		592	(7)				(7)		585	585			
100238626	CARPENTERSVILLE	IL		09/23/2025		373	(12)				(12)		361	361			
100149469	SEATTLE	WA		04/24/2024		15,518	(410)				(410)		15,108	15,108			
100153281	PAULEYS ISLAND	SC		05/30/2024		619	(10)				(10)		609	609			
100171986	WINNER	GA		10/16/2024		544	(23)				(23)		521	521			
100233172	KATY	TX		10/30/2025		1,752	(35)				(35)		1,717	1,717			
100169114	SAVANNAH	GA		09/27/2024		645	(21)				(21)		624	624			
100210689	BENTONVILLE	AR		05/15/2025		871	(9)				(9)		862	862			
100202233	NORTH PORT	FL		04/17/2025		811	(25)				(25)		786	786			
100238515	ROCHESTER	NH		09/23/2025		2,297	(82)				(82)		2,215	2,215			
100091055	SPRINGFIELD	VA		01/31/2023		2,463	(73)				(73)		2,390	2,390			
100204663	PALMDALE	CA		04/09/2025		1,400	(18)				(18)		1,382	1,382			
100192590	WINCHENDON	MA		02/10/2025		529	(10)				(10)		519	519			
100162596	HIGH POINT	NC		12/12/2024		620	(13)				(13)		607	607			
100206010	MIRTE BEACH	SC		04/15/2025		2,065	(36)				(36)		2,029	2,029			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100194987	OMAHA	NE		02/14/2025		394	(17)				(17)		577	577			
100257205	MADISON	WI		11/28/2025		892	(20)				(20)		872	872			
100152480	LAKEWOOD RANCH	FL		06/16/2024		487	(33)				(33)		454	454			
100193384	TAMPA	FL		02/10/2025		6 283	(7)				(7)		6 276	6 276			
100193292	FORT BRAGG	CA		02/10/2025		629	(11)				(11)		618	618			
100253647	GREER	AZ		10/30/2025		581	(28)				(28)		553	553			
100179990	SUNRISE BEACH	TX		11/25/2024		600	(17)				(17)		583	583			
100201884	AURORA	CO		03/18/2025		604	(21)				(21)		583	583			
100172488	DULUTH	GA		10/23/2024		607	(23)				(23)		584	584			
100182703	SUNSET BEACH	NC		12/12/2024		602	(18)				(18)		584	584			
100188500	SACRAMENTO	CA		01/08/2025		675	(12)				(12)		663	663			
100190079	GREENVILLE	SC		01/21/2025		670	(7)				(7)		663	663			
100216241	AUSTIN	TX		06/20/2025		11 566	(174)				(174)		11 392	11 392			
100264936	OCEAN CITY	NJ		12/17/2025		46 389	(2 011)				(2 011)		44 378	44 378			
100235242	NEW BERN	NC		08/29/2025		548	(26)				(26)		522	522			
100156776	LANCASTER	CA		06/26/2024		123	(7)				(7)		116	116			
100159859	STAKE	FL		06/16/2024		517	(33)				(33)		484	484			
100179565	FOLSOM	CA		04/25/2022		998	(52)				(52)		906	906			
100204658	WEST CHESTER	PA		04/10/2025		845	(13)				(13)		832	832			
100151715	KANSAS CITY	MO		05/10/2024		495	(31)				(31)		464	464			
100086673	JACKSON	TN		09/30/2022		910	(11)				(11)		899	899			
100047457	PLA YOUTH	IN		11/20/2020		867	(88)				(88)		779	779			
100189530	DURHAM	NC		09/30/2024		696							696	696			
100202989	LAKE HAMILTON	FL		03/21/2025		915	(35)				(35)		880	880			
100182154	BRANDON	FL		12/12/2024		612	(15)				(15)		597	597			
100176700	POCONO	CA		11/15/2024		623	(26)				(26)		597	597			
100229866	BROOKFIELD	CT		06/18/2025		566	(23)				(23)		543	543			
100234536	NORTH WANKATO	WI		06/28/2025		560	(17)				(17)		543	543			
100229292	SEMINOLE	FL		06/14/2025		556	(13)				(13)		543	543			
100179667	TORRINGTON	CT		11/21/2024		649	(11)				(11)		638	638			
100194784	MODESTO	CA		02/21/2025		651	(13)				(13)		638	638			
100219695	SAN FRANCISCO	CA		07/07/2025		870	(21)				(21)		849	849			
100216444	ADELANTO	CA		06/20/2025		442	(24)				(24)		418	418			
100171604	CONVERS	GA		10/16/2024		594	(21)				(21)		573	573			
100218596	SPRING HILL	TN		06/27/2025		38 820	(933)				(933)		37 887	37 887			
100211777	BOARDMAN	OR		05/19/2025		636	(10)				(10)		626	626			
100065794	FORT COLLINS	CO		07/28/2021		1 831	(65)				(65)		1 766	1 766			
100157118	KANSAS CITY	MO		05/10/2024		504	(28)				(28)		476	476			
100065497	GRAND JUNCTION	CO		07/28/2021		1 290	(42)				(42)		1 248	1 248			
100170141	PROVO	UT		10/08/2024		631	(20)				(20)		611	611			
100244559	MIAMI	FL		09/29/2025		802	(35)				(35)		767	767			
100159673	SPRANTON	PA		08/23/2024		576	(26)				(26)		550	550			
100188324	HUXLEY	IA		01/08/2025		698	(4)				(4)		694	694			
100065037	GILBERT	AZ		07/14/2021		1 990	(60)				(60)		1 930	1 930			
100212811	STROUDSBURG	PA		05/29/2025		540	(12)				(12)		528	528			
100163813	EUREKA	CA		09/27/2024		363	(32)				(32)		331	331			
100148216	RALEIGH	NC		04/12/2024		1 006	(10)				(10)		996	996			
100167654	LEBANON	OR		09/19/2024		1 327	(21)				(21)		1 306	1 306			
100169457	HUMBELT	TX		09/30/2024		520	(21)				(21)		499	499			
100193441	SUN CITY	AZ		02/10/2025		734	(14)				(14)		720	720			
100172401	ELGIN	IL		10/23/2024		609	(22)				(22)		587	587			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100170387	COLUMBIA	SC		10/08/2024		995	(22)	(22)					573				
100115073	MELROSE PARK	IL		07/14/2023		703	(3)	(3)					700				
100227988	BALTIMORE	MD		06/04/2025		603	(4)						599				
100273079	INDIANAPOLIS	IL		01/15/2026		195	(5)	(5)					190				
100199876	WIELSBORO	PA		01/21/2025		590	(16)	(16)					574				
100054069	WAIPAHU	HI		03/23/2021		3,175	(197)	(197)					2,978				
100255745	CLAYTON	CA		11/24/2025		705	(9)	(9)					696				
100149890	CENTERTON	AR		04/29/2024		528	(41)	(41)					487				
100194630	MEMPHIS	TN		02/21/2025		638	(12)	(12)					628				
100228695	OSSEO	MI		06/11/2025		1,412	(43)	(43)					1,369				
100228560	LEES SUMMIT	MO		06/18/2025		629	(15)	(15)					614				
100175923	LARKSVILLE	PA		11/12/2024		570	(11)	(11)					559				
100129819	DAQUILA	GA		09/27/2023		931	(29)	(29)					902				
100161023	ROUND ROCK	TX		07/24/2024		3,971	(84)	(84)					3,887				
100253199	MURRELLS INLET	SC		10/30/2025		646	(17)	(17)					629				
100219488	PEORIA	AZ		07/07/2025		1,067	(38)	(38)					1,029				
100167890	OCEAN CITY	MD		09/20/2024		755	(36)	(36)					719				
100227085	STUART	FL		07/30/2025		562	(15)	(15)					547				
100246781	PHOENIX	AZ		10/15/2025		634	(24)	(24)					610				
100236861	LAS VEGAS	NV		09/23/2025		628	(18)	(18)					610				
100179519	LYONS	CO		11/21/2024		618	(17)	(17)					601				
100254884	SPOKANE VALLEY	WA		11/17/2025		1,422	(53)	(53)					1,369				
100157453	MEMPHIS	TN		02/20/2025		542	(23)	(23)					519				
100158088	SAN MARCOS	TX		07/09/2024		620	(13)	(13)					607				
100229609	PORTLAND	OR		06/15/2025		585	(17)	(17)					568				
100165664	DAVENPORT	FL		09/30/2024		759	(34)	(34)					725				
100152535	ESSEX	MT		05/17/2024		578	(16)	(16)					562				
100143664	BURLESON	TX		02/22/2024		486	(26)	(26)					460				
100151742	ARLINGTON	VA		05/10/2024		520	(21)	(21)					499				
100179790	SAINT MARYS	GA		11/21/2024		1,526	(46)	(46)					1,480				
100172142	JACKSONVILLE	FL		10/17/2024		438	(10)	(10)					428				
100245502	TAMPA	FL		10/06/2025		669	(21)	(21)					648				
100187398	BALTIMORE	MD		12/21/2023		590	(12)	(12)					578				
100159029	KATY	TX		07/15/2024		601	(16)	(16)					585				
100203241	WENDELL	NC		09/27/2025		977	(26)	(26)					951				
100164291	HOUSTON	TX		08/21/2024		994	(13)	(13)					981				
100186471	CANTON	OH		12/30/2024		712	(12)	(12)					700				
100170293	CROSSVILLE	TN		10/08/2024		1,112	(35)	(35)					1,077				
100151516	CLERMONT	FL		05/10/2024		2,268	(48)	(48)					2,220				
100179538	MEMPHIS	TN		11/21/2024		682	(9)	(9)					683				
100173162	FRESNO	CA		10/30/2024		679	(25)	(25)					654				
100188491	SPRINGFIELD	VA		01/08/2025		6,440	(61)	(61)					6,379				
100190806	SALINAS	CA		01/27/2025		635	(20)	(20)					615				
100254513	JAMESTOWN	RI		11/14/2025		469	(20)	(20)					449				
100079640	RENTON	WA		04/25/2022		1,243	(3)	(3)					1,240				
100075935	OCALA	FL		04/25/2022		1,242	(2)	(2)					1,240				
100163007	KINGSFORD	TN		06/13/2024		569	(12)	(12)					557				
100157327	YOUNGSTOWN	OH		02/20/2025		548	(16)	(16)					532				
100188946	BATTLE GROUND	WA		01/09/2025		686	(9)	(9)					677				
100210451	KISSIMEE	FL		05/12/2025		1,097	(37)	(37)					1,060				
100245496	LEHIGH ACRES	FL		10/06/2025		618	(30)	(30)					588				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10203442	SAINT AUGUSTINE	FL		03/21/2025		12,632		(230)			(230)		12,342		12,342		
100149874	KENNEWICK	WA		04/28/2024		.494		(3)			(3)		.491		.491		
100054746	PLAINFIELD	NJ		03/23/2021		.904		(44)			(44)		.860		.860		
100182594	WESLEY CHAPEL	FL		12/12/2024		.698							.698		.698		
100245478	COLTEWAH	TN		10/08/2025		.627		(23)			(23)		.604		.604		
100055267	ELIZABETH	NJ		03/23/2021		.815		(45)			(45)		.770		.770		
100121046	OWARD	CA		06/30/2023		.935		(18)			(18)		.917		.917		
100071750	BERKEFIELD	NJ		10/14/2021		1,951		(59)			(59)		1,892		1,892		
100151768	CROSBY	MI		06/10/2024		1,149		(43)			(43)		1,106		1,106		
100153569	ACCOMAC	VA		05/30/2024		2,265		(43)			(43)		2,222		2,222		
100190177	CONROE	TX		01/21/2025		.600		(21)			(21)		.579		.579		
100159629	WESLACO	TX		07/15/2024		.544		(32)			(32)		.512		.512		
100181916	KATY	TX		12/12/2024		.672		(1)			(1)		.671		.671		
100164478	PHILADELPHIA	PA		08/21/2024		.614		(10)			(10)		.604		.604		
100139865	MONMOUTH JUNCTION	NJ		01/09/2024		2,428		(53)			(53)		2,375		2,375		
100140223	HAINES CITY	FL		01/11/2024		.458		(20)			(20)		.438		.438		
100212844	LULA	GA		01/15/2026		1,026		(30)			(30)		.996		.996		
100086967	ALLENJOIN	PA		10/24/2022		.688		(13)			(13)		.675		.675		
100091087	CHARLOTTE	NC		01/31/2023		.762		(74)			(74)		.688		.688		
100219241	GREENVILLE	SC		06/30/2025		.587		(18)			(18)		.569		.569		
100170324	MEMPHIS FALLS	WI		10/08/2024		.605		(25)			(25)		.580		.580		
100160989	BAKERSFIELD	CA		07/24/2024		.746		(16)			(16)		.728		.728		
100206222	MATECA	CA		04/17/2025		5,546		(19)			(19)		5,429		5,429		
100057668	ALBURN	WA		06/30/2021		1,386		(35)			(35)		1,351		1,351		
100161064	MANHATTAN	MT		07/24/2024		.573		(16)			(16)		.557		.557		
100162318	SHAFTER	CA		08/05/2024		.574		(17)			(17)		.557		.557		
100151338	RALEIGH	NC		05/10/2024		12,787		(91)			(91)		12,696		12,696		
102254513	STOW	OH		11/07/2025		.542		(19)			(19)		.523		.523		
100076347	KENNEWICK	WA		01/07/2022		1,439		(22)			(22)		1,417		1,417		
100194908	CARLISLE	MA		02/21/2025		.931		(13)			(13)		.918		.918		
100158438	TAMPA	FL		07/10/2024		.564		(29)			(29)		.535		.535		
100194296	PHOENIX	AZ		02/14/2025		.672		(20)			(20)		.652		.652		
100137117	STOCKTON	CA		12/08/2023		.625		(3)			(3)		.622		.622		
100166133	ANGLER	NC		09/09/2024		.931		(24)			(24)		.907		.907		
100172222	SOLON	OH		10/21/2024		.705		(15)			(15)		.690		.690		
100138048	HOUSTON	TX		12/13/2023		.444		(6)			(6)		.438		.438		
100199339	BAYNE	VA		03/05/2025		.641		(22)			(22)		.619		.619		
100203451	LUBBOCK	TX		03/27/2025		.995		(20)			(20)		.975		.975		
100165459	CHARLOTTE	NC		08/29/2024		.615		(19)			(19)		.596		.596		
100233557	N. CHARLESTON	SC		10/30/2025		3,085		(26)			(26)		3,059		3,059		
100171579	TACOMA	WA		10/16/2024		.670		(11)			(11)		.659		.659		
100205988	DALLAS	TX		04/15/2025		.630		(10)			(10)		.620		.620		
100163037	READING	MA		08/13/2024		.616		(18)			(18)		.598		.598		
100189248	VOLUNTOWN	CT		01/13/2025		.598		(7)			(7)		.591		.591		
100152423	KYLE	TX		05/17/2024		1,275		(23)			(23)		1,252		1,252		
100150551	BLOOMINGTON	CA		05/03/2024		.698		(8)			(8)		.690		.690		
100186335	NEWPORT NEWS	VA		07/08/2025		4,671		(42)			(42)		4,629		4,629		
100204662	HILLSBORO	OR		04/04/2025		1,136		(44)			(44)		1,092		1,092		
100172624	NEUBURGH	NY		10/24/2024		.577		(11)			(11)		.566		.566		
100024096	AUSTIN	TX		09/10/2018		1,494		(29)			(29)		1,465		1,465		
100138719	KISSIMEE	FL		02/02/2024		.534		(32)			(32)		.502		.502		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100067564	REDMOND	WA		09/23/2021		1,408	(33)				(33)		1,375	1,375			
100198436	DAYTON	OH		02/28/2025		573	(21)				(21)		552	552			
100205137	NORTH PORT	FL		06/01/2025		526	(21)				(21)		505	505			
100172494	MESQUITE	TX		10/23/2024		1,295	(40)				(40)		1,255	1,255			
100210151	COLLEGE STATION	TX		05/07/2025		637	(8)				(8)		629	629			
100156296	WHEELING	IL		07/25/2024		501	(22)				(22)		479	479			
100166451	LEHIGH ACRES	FL		10/31/2024		2,148	(100)				(100)		2,048	2,048			
100198974	TUCSON	AZ		01/21/2025		652	(6)				(6)		646	646			
100234900	VERNON	CA		06/28/2025		628	(11)				(11)		617	617			
100238548	WINTER SPRINGS	FL		09/23/2025		1,849	(82)				(82)		1,767	1,767			
100268542	ENGLEWOOD	CO		12/29/2025		409	(10)				(10)		399	399			
100141398	FRESNO	CA		01/30/2024		431	(27)				(27)		404	404			
100255517	MARCO ISLAND	FL		11/24/2025		1,004	(30)				(30)		974	974			
100205019	INDIANAPOLIS	IL		04/10/2025		533	(22)				(22)		511	511			
100143354	BAY HARBOR ISLANDS	FL		02/16/2024		578	(18)				(18)		560	560			
100161003	MAQUETTE	MI		07/24/2024		999	(15)				(15)		984	984			
100195900	PORTER	TX		12/26/2024		581	(12)				(12)		569	569			
100268652	ROCKFORD	IL		12/29/2025		8,949	(256)				(256)		8,693	8,693			
100210665	EXCELSIOR	MN		05/15/2025		594	(23)				(23)		571	571			
100141781	POINCIANA	FL		01/30/2024		660	(24)				(24)		636	636			
100092026	LINEN	NJ		02/09/2023		694	(21)				(21)		673	673			
100156614	FAVETTEVILLE	NC		06/24/2024		769	(23)				(23)		746	746			
100156540	MIRLE BEACH	SC		06/24/2024		577	(16)				(16)		561	561			
100267003	EGG HARBOR CITY	NJ		12/23/2025		559	(24)				(24)		535	535			
100158150	SAINT LOUIS	MO		07/09/2024		600	(12)				(12)		588	588			
100164791	PENSACOLA	FL		06/26/2024		640	(7)				(7)		633	633			
100144116	CHARLOTTE	NC		03/07/2024		613	(8)				(8)		605	605			
100080050	SAN ANTONIO	TX		04/08/2022		1,133	(53)				(53)		1,080	1,080			
100218618	HEWLETT	NC		06/27/2025		672	(10)				(10)		662	662			
100165563	SPARKS	NV		07/28/2021		7,446	(207)				(207)		7,239	7,239			
100206043	SACRAMENTO	CA		05/16/2025		595							595	595			
100226721	EDMOND	OK		07/30/2025		615	(20)				(20)		595	595			
100186791	WATERBURY	CT		12/31/2024		625	(3)				(3)		622	622			
100078446	RIALTO	CA		01/21/2022		1,090	(25)				(25)		1,065	1,065			
100171611	FAVETTEVILLE	NC		10/16/2024		710	(20)				(20)		690	690			
100175245	CINCINNATI	OH		11/05/2024		693	(3)				(3)		690	690			
100216058	VIRGINIA BEACH	VA		06/17/2025		591	(9)				(9)		582	582			
100190968	HALES CITY	FL		01/28/2025		596	(16)				(16)		570	570			
100229458	RICHARDSON	TX		06/15/2025		1,838	(24)				(24)		1,814	1,814			
100272214	VANDALIA	IL		01/08/2026		408	(13)				(13)		395	395			
100169528	LANCASTER	CA		11/08/2024		636	(16)				(16)		620	620			
100194361	PHILADELPHIA	PA		02/14/2025		698	(17)				(17)		681	681			
100213889	SUGAR LAND	TX		05/29/2025		622	(12)				(12)		610	610			
100160136	KALISPELL	MT		07/17/2024		615	(14)				(14)		601	601			
100143596	JACKSONVILLE	FL		02/21/2024		533	(21)				(21)		512	512			
100172374	WINTER HAVEN	FL		10/23/2024		682	(19)				(19)		663	663			
100137624	BUENA PARK	CA		12/08/2023		682	(1)				(1)		681	681			
100244701	TAMPA	FL		09/29/2025		570	(23)				(23)		547	547			
100165216	BETHELEM	PA		01/24/2025		574	(19)				(19)		555	555			
100126373	SPRING VALLEY	CA		06/30/2023		597	(14)				(14)		583	583			
100261416	COON RAPIDS	WI		12/08/2025		587							587	587			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173739	PORT ST LUCIE	FL			10/30/2024		654		(30)			(30)		624		624		
100173872	HANDLER PARK	IL			11/22/2024		999		(23)			(23)		976		976		
100214183	FISHERS	IN			05/30/2025		765		(36)			(36)		729		729		
100165557	ELK INS PARK	PA			08/29/2024		658		(15)			(15)		643		643		
100152196	ARLINGTON	VA			05/17/2024		597		(9)			(9)		588		588		
100200653	LEXINGTON	KY			03/11/2025		989		(20)			(20)		969		969		
100163044	MODESTO	CA			06/13/2024		636		(20)			(20)		616		616		
100153207	TOUS RIVER	NJ			05/30/2024		577		(12)			(12)		565		565		
100157255	YPSILANTI	MI			02/20/2025		516		(22)			(22)		494		494		
100060273	FRANKLIN	WI			06/25/2021		1,411		(39)			(39)		1,372		1,372		
100202816	WORCESTER	MA			03/24/2025		3,378		(83)			(83)		3,295		3,295		
100102064	SACRAMENTO	CA			04/14/2023		536		(6)			(6)		530		530		
100115871	MARIETTA	GA			07/20/2023		780		(3)			(3)		777		777		
100158073	DALLAS	TX			07/09/2024		1,180		(10)			(10)		1,170		1,170		
100024742	HIGHLAND	UT			09/20/2018		886		53			53		919		919		
100140779	POINCIPE BEACH	FL			01/22/2024		515		(22)			(22)		493		493		
100185796	MIAMI	FL			12/26/2024		5,901		(164)			(164)		5,737		5,737		
100186727	LOVELL	WY			12/31/2024		659		(7)			(7)		652		652		
100140732	DELANO	CA			01/22/2024		496		(3)			(3)		493		493		
100202857	SAN ANTONIO	TX			03/24/2025		810		(2)			(2)		808		808		
100159488	KUWA	ID			07/15/2024		838		(19)			(19)		819		819		
100273104	CINCINNATI	KY			01/15/2026		210		(2)			(2)		208		208		
100136821	ST CHARLES	IL			12/21/2023		927		(26)			(26)		901		901		
100212712	FORT WORTH	TX			05/28/2025		570		(27)			(27)		543		543		
100154333	JACKSONVILLE	FL			06/07/2024		392		(8)			(8)		384		384		
100245384	ALCOA	TN			10/06/2025		614		(27)			(27)		587		587		
100237105	PERTH AMBOY	NJ			09/12/2025		801		(8)			(8)		793		793		
100150042	WESLEY CHAPEL	FL			06/07/2024		608		(7)			(7)		601		601		
100272081	GROVE CITY	OH			01/08/2026		369		(12)			(12)		357		357		
100146842	CHESAPEAKE	VA			03/21/2024		580		(24)			(24)		556		556		
100194391	ARLINGTON	VA			02/14/2025		573		(19)			(19)		554		554		
100144640	ELGIN	IL			03/13/2024		747		(11)			(11)		736		736		
100109369	NEW ORLEANS	LA			06/12/2023		776		(11)			(11)		765		765		
100235278	WALDORF	MD			08/29/2025		535		(20)			(20)		515		515		
100177193	PONDER	TX			01/16/2025		676		(26)			(26)		650		650		
100254287	CARE CORAL	FL			11/06/2025		856		(28)			(28)		828		828		
100246812	LITTLE EGG HARBOR TWP	NJ			10/15/2025		2,247		(76)			(76)		2,171		2,171		
100135820	ELGIN	IL			11/10/2023		791		(3)			(3)		788		788		
100199318	GREENVILLE	SC			03/05/2025		607		(21)			(21)		586		586		
100233122	FORT WORTH	TX			10/30/2025		669		(23)			(23)		646		646		
100171894	BUDA	TX			10/17/2024		655		(15)			(15)		640		640		
100055525	VIKARFIELD	MA			03/23/2021		1,079		(89)			(89)		990		990		
100157369	ST. PETERSBURG	FL			02/20/2025		676		(29)			(29)		647		647		
100210442	RALEIGH	NC			05/12/2025		2,193		(49)			(49)		2,144		2,144		
100188536	MECHANICSVILLE	VA			01/08/2025		590		(18)			(18)		572		572		
100203987	RALEIGH	NC			04/29/2025		14,176		(554)			(554)		13,622		13,622		
100244490	NAVARE	FL			09/29/2025		445		(6)			(6)		437		437		
100245452	LYNCHBURG	VA			10/06/2025		630		(28)			(28)		602		602		
100079207	SAN ANTONIO	TX			02/24/2022		870		(12)			(12)		858		858		
100235046	HOFFMAN ESTATES	IL			06/28/2025		703		(6)			(6)		695		695		
100226710	SPRINGFIELD	VA			07/30/2025		551		(14)			(14)		537		537		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100161735	HIALEAH	FL		07/30/2024		613		(20)			(20)		593		593		
100048664	MONTGOMERY VILLAGE	MD		11/20/2020		2,502		(41)			(41)		2,461	2,461			
100109611	FORT WORTH	TX		06/14/2023		1,694		(128)			(128)		1,566	1,566			
100138750	EL CAJON	CA		12/21/2023		507		(10)			(10)		497	497			
100163431	ORLANDO	FL		09/27/2024		1,140		(21)			(21)		1,119	1,119			
100211673	FORT LEE	NJ		05/19/2025		699		(3)			(3)		696	696			
100189620	PORT SAINT LUCIE	FL		01/17/2025		705		(13)			(13)		692	692			
100193022	FRENCH LICK	IN		02/10/2025		564		(13)			(13)		551	551			
100266443	MAYHARDVILLE	TN		12/29/2025		381		(18)			(18)		363	363			
100266641	COLUMBIA	SC		12/23/2025		411		(13)			(13)		398	398			
100226686	CASH GRANDE	AZ		06/11/2025		602		(20)			(20)		582	582			
100237050	MECHANICSBURG	PA		09/12/2025		603		(21)			(21)		582	582			
100141513	WESLEY CHAPEL	FL		07/30/2024		548		(11)			(11)		537	537			
100150699	FORT WORTH	TX		05/08/2024		601		(10)			(10)		591	591			
100057656	MIRAMAR	FL		06/30/2021		1,380		(41)			(41)		1,339	1,339			
100182655	WAKE FOREST	NC		12/12/2024		756		(6)			(6)		750	750			
100084413	BRADENTON	FL		06/12/2022		787		(67)			(67)		720	720			
100141488	OSWATIMIE	KS		07/30/2024		577		(18)			(18)		559	559			
100210353	CONROE	TX		05/09/2025		1,879		(59)			(59)		1,820	1,820			
100163072	MATTHEWS	NC		06/13/2024		656		(11)			(11)		645	645			
100161151	GREENVILLE	SC		05/09/2024		654		(30)			(30)		624	624			
100195100	SHERMAN	TX		02/24/2025		648		(8)			(8)		640	640			
100273826	GOOSE CREEK	SC		01/26/2026		203		(5)			(5)		198	198			
100023877	RICHMOND	TX		09/10/2018		1,604		(24)			(24)		1,580	1,580			
100165056	MAYWOOD	CA		06/28/2024		589		(28)			(28)		561	561			
100272890	VENICE	CA		01/15/2026		190		(4)			(4)		186	186			
100266670	REINDEERVILLE	OH		12/29/2025		475		(3)			(3)		472	472			
100266891	IOWA CITY	IA		12/29/2025		477		(5)			(5)		472	472			
100101551	SUFFOLK	VA		04/26/2023		2,032		(18)			(18)		2,014	2,014			
100219386	HOUSTON	TX		07/07/2025		719		(8)			(8)		711	711			
100044175	LAS VEGAS	NV		06/19/2020		1,030		6			6		1,036	1,036			
100234949	FORT MYERS	FL		06/28/2025		645		(19)			(19)		626	626			
100148262	MIDLOTHIAN	VA		04/12/2024		11,634		(431)			(431)		11,203	11,203			
100228114	CHARLOTTE	NC		06/07/2025		421		(5)			(5)		416	416			
100266807	CHATTANOOGA	TN		12/29/2025		473		(1)			(1)		472	472			
100049188	ALLEN/OWIN	PA		11/20/2020		986		29			29		1,015	1,015			
100143406	CHICAGO	IL		02/16/2024		533		(14)			(14)		519	519			
100276633	COVINGTON	GA		01/29/2026		264		(7)			(7)		257	257			
100150045	YOUNGSTOWN	AZ		06/07/2024		518		(21)			(21)		497	497			
100153314	STALLINGS	NC		07/15/2024		679		(9)			(9)		670	670			
100141247	LAKE WALES	FL		07/30/2024		451		(14)			(14)		437	437			
100169756	LIBERTY LAKE	WA		09/30/2024		666		(19)			(19)		647	647			
100132143	WILMINGTON	DE		10/13/2023		2,500		(49)			(49)		2,451	2,451			
100129617	LONG BEACH	CA		09/27/2023		534		(34)			(34)		500	500			
100141624	ATLANTA	GA		01/30/2024		583		(11)			(11)		572	572			
100153282	MISSOURI CITY	TX		07/15/2024		648		(17)			(17)		631	631			
100156640	PORT ORANGE	FL		06/24/2024		563		(20)			(20)		543	543			
100156513	PENSACOLA	FL		05/03/2024		3,014		(95)			(95)		2,919	2,919			
100151588	ATLANTIC CITY	NJ		05/10/2024		605		(10)			(10)		595	595			
100153202	VAN ALSTINE	TX		05/30/2024		605		(10)			(10)		595	595			
100161455	INDIAN TRAIL	NC		07/30/2024		673		(13)			(13)		660	660			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175523	CLAYTON	CA		11/05/2024		790							790		790		
100215463	FRESNO	CA		06/12/2025		625		(24)			(24)		601		601		
100192561	MAGGIE VALLEY	NC		12/12/2024		660		(12)			(12)		648		648		
100139483	FONTANA	CA		12/28/2023		528		(8)			(8)		520		520		
100165022	BALTIMORE	MD		08/28/2024		2,328		(62)			(62)		2,266		2,266		
100257098	POCONO LAKE COOLBAUGH	PA		11/26/2025		398		(17)			(17)		381		381		
100238837	CEDAR PARK	TX		09/23/2025		637		(15)			(15)		622		622		
100255867	ELGIN	IL		11/24/2025		610		(25)			(25)		585		585		
100138200	STAFFORD	TX		12/14/2023		553		(12)			(12)		541		541		
100221254	FAVETTEVILLE	NC		07/21/2025		620		(15)			(15)		605		605		
100243242	JACKSONVILLE	FL		09/26/2025		605		(24)			(24)		581		581		
100164482	PELUSERVILLE	TX		08/21/2024		761		(6)			(6)		755		755		
100180339	FORT WORTH	TX		11/25/2024		692		(4)			(4)		688		688		
100274053	CLEVELAND	OH		01/26/2026		188		(7)			(7)		181		181		
100192925	SPRING HILL	TN		02/10/2025		988		(34)			(34)		934		934		
100142171	HELENDALE	CA		02/29/2024		596		(29)			(29)		567		567		
100065432	ARLINGTON	VA		07/28/2021		1,375		(6)			(6)		1,369		1,369		
100148289	ITASCA	TX		04/12/2024		1,708		(13)			(13)		1,695		1,695		
100109865	EAST HARTFORD	CT		06/16/2023		1,615		(45)			(45)		1,570		1,570		
100138175	LINCOLN	NE		12/14/2023		518		(6)			(6)		512		512		
100269002	HEDESVILLE	WV		12/29/2025		395		(16)			(16)		379		379		
100174901	MEAD	WA		10/31/2024		681		(22)			(22)		659		659		
100206060	COALA	FL		05/16/2025		3,598		(6)			(6)		3,592		3,592		
100152923	CLACKAMAS	OR		09/22/2024		670		(11)			(11)		659		659		
100065543	PELUSERVILLE	TX		07/28/2021		1,446		(33)			(33)		1,413		1,413		
100044782	APPOKA	FL		11/19/2020		704		(38)			(38)		666		666		
100170197	GALLATIN	TN		10/08/2024		761		(2)			(2)		759		759		
100171987	O FALLON	MO		10/16/2024		942		(28)			(28)		914		914		
100173980	HURST	TX		10/30/2024		675		(18)			(18)		657		657		
100216243	DESOTO	TX		06/20/2025		723		(14)			(14)		709		709		
100277566	HIALEAH	FL		02/12/2026		206		(3)			(3)		203		203		
100155946	NEDERLAND	CO		07/19/2024		604		(50)			(50)		554		554		
100268519	SAINT LOUIS	MO		12/29/2025		433		(5)			(5)		428		428		
100268820	PHILMATH	OR		12/29/2025		442		(4)			(4)		438		438		
100131580	SALEN	OR		10/05/2023		505		(1)			(1)		504		504		
100143212	FLOJAY VARINA	NC		02/16/2024		661		(4)			(4)		657		657		
100128001	MANOR	TX		09/08/2023		631		(11)			(11)		630		630		
100140313	NORTH MYRTLE BEACH	SC		01/18/2024		565		(11)			(11)		554		554		
100211780	NEW BRAUNFELS	TX		05/19/2025		582		(17)			(17)		565		565		
100176572	HINTON	IA		11/15/2024		595		(16)			(16)		579		579		
100066054	BROOMFIELD	CO		08/02/2021		1,011		(6)			(6)		1,005		1,005		
100261609	CONVERS	GA		12/15/2025		571		(25)			(25)		546		546		
100228512	NEWMAN	GA		08/12/2025		2,197		(77)			(77)		2,120		2,120		
100261438	YOUNGSVILLE	LA		12/09/2025		676		(16)			(16)		660		660		
100171526	MADELEIN	IL		10/16/2024		1,440		(18)			(18)		1,422		1,422		
100144129	CARREL	IN		03/07/2024		608		(9)			(9)		599		599		
100235098	HUDSON	MI		08/28/2025		649		(4)			(4)		645		645		
100206435	HONOLULU	HI		04/22/2025		739		(41)			(41)		698		698		
100140457	LEHI	UT		01/18/2024		1,263		(7)			(7)		1,256		1,256		
100170510	LAKE CITY	CO		10/09/2024		518		(29)			(29)		489		489		
100171137	LONG BEACH	CA		11/22/2024		533		(11)			(11)		522		522		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100206830	TULLAHOA	TN		04/24/2025		580		(25)			(25)		555		555		
100165467	FORT WORTH	TX		08/29/2024		603		(18)			(18)		585		585		
100294446	INDEPENDENCE	IN		11/07/2025		357		(10)			(10)		347		347		
100218713	MIAMI BEACH	FL		06/21/2025		1,622		(43)			(43)		1,579		1,579		
100130374	MORONGO VALLEY	CA		09/28/2023		446		(19)			(19)		427		427		
100246915	MIAMI	FL		10/17/2025		610		(22)			(22)		588		588		
100211709	CHICAGO	IL		05/19/2025		1,233		(27)			(27)		1,206		1,206		
100163100	THE VILLAGES	FL		08/13/2024		1,737		(37)			(37)		1,700		1,700		
100165460	DENTON	TX		08/29/2024		1,055		(2)			(2)		1,053		1,053		
100255888	MILLEDGEVILLE	GA		03/26/2021		1,512		(44)			(44)		1,468		1,468		
100140238	BOISE	ID		01/18/2024		579		(12)			(12)		567		567		
100205937	CLAYTON	CA		04/14/2025		750		(13)			(13)		737		737		
100182186	SHERMAN	TX		12/12/2024		638		(4)			(4)		634		634		
100120108	TAKOMA PARK	MD		08/11/2023		699		(10)			(10)		689		689		
100255653	ROULETT	TX		11/24/2025		1,084		(32)			(32)		1,052		1,052		
100162821	CHANDLER	AZ		06/12/2024		40,079		(864)			(864)		39,215		39,215		
100175946	FARMERSVILLE	TX		11/14/2024		587		(12)			(12)		575		575		
100218789	HOLLY SPRINGS	NC		06/27/2025		617		(12)			(12)		605		605		
100091198	MEMPHIS	TN		01/31/2023		542		(29)			(29)		513		513		
100163188	OCEAN CITY	NJ		08/13/2024		660		(10)			(10)		650		650		
100137762	DURHAM	NC		12/08/2023		18,236		(280)			(280)		17,956		17,956		
100141442	PL YOUTH	IN		01/30/2024		577		(9)			(9)		568		568		
100162625	FAIRMOUNT HEIGHTS	MD		08/12/2024		811		(16)			(16)		795		795		
100150660	FORT WORTH	TX		05/06/2024		676		(8)			(8)		668		668		
100233916	ROCKWALL	TX		10/30/2025		680		(17)			(17)		663		663		
100146742	HARRIS FERRY	WV		04/17/2024		573		(15)			(15)		558		558		
100221411	SUFFRIDE	FL		07/22/2025		496		(24)			(24)		472		472		
100149733	NEW HAVEN	CT		04/26/2024		542		(7)			(7)		535		535		
100206694	CHARLOTTE	NC		04/24/2025		512		(9)			(9)		503		503		
100080490	UPPER OXCHESTER	PA		03/10/2022		2,038		(127)			(127)		1,911		1,911		
10062167	DAVASCUS	OR		07/01/2021		1,753		(7)			(7)		1,746		1,746		
100174178	GREENSBORO	NC		10/31/2024		697		(28)			(28)		669		669		
100109668	ASHEVILLE	NC		06/16/2023		505		(23)			(23)		482		482		
100166789	CASSELBERRY	FL		12/31/2024		645		(6)			(6)		639		639		
100172516	TUSCON	AZ		10/23/2024		7,032		(242)			(242)		6,790		6,790		
100161990	FARMERSVILLE	TX		07/25/2024		484		(8)			(8)		476		476		
100170330	CLAYTON	CA		10/08/2024		541		(24)			(24)		517		517		
100168735	ROSELLE	GA		01/09/2025		575		(14)			(14)		561		561		
100266632	VALLINGFORD	CT		12/23/2025		209		(6)			(6)		203		203		
100220686	TONPAH	AZ		07/18/2025		642		(11)			(11)		631		631		
100245081	SMERTON	AZ		10/03/2025		594		(7)			(7)		577		577		
100137141	ANN ARBOR	MI		11/28/2023		560		(11)			(11)		549		549		
100149678	LEJESY CITY	NJ		04/26/2024		678		(14)			(14)		664		664		
100149196	TULOCK	CA		04/22/2024		973		(29)			(29)		944		944		
100141867	DANVILLE	CA		03/27/2024		627		(7)			(7)		627		627		
100148315	SUMNERVILLE	SC		04/12/2024		659		(7)			(7)		652		652		
100216502	GALVESTON	TX		06/23/2025		551		(17)			(17)		534		534		
100149861	COLUMBIA	SC		04/29/2024		412		(11)			(11)		401		401		
100119873	SUMERTOWN	TN		08/10/2023		577		(24)			(24)		493		493		
100149891	GAINESVILLE	VA		04/24/2024		1,733		(39)			(39)		1,694		1,694		
100215742	PL YOUTH	IN		06/12/2025		1,668		(14)			(14)		1,654		1,654		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016935	KISSIMEE	FL		09/30/2024		1,550		(65)			(65)		1,485	1,485			
10014002	SAINT CLOUD	FL		01/18/2024		684		(2)			(2)		682	682			
10023602	MOX INEY	TX		09/05/2025		603		(18)			(18)		585	585			
100136738	WATERBURY	CT		11/27/2023		557		(3)			(3)		554	554			
100238004	DALTON	GA		09/23/2025		622		(16)			(16)		606	606			
100196339	MAPLE GROVE	IN		02/28/2025		617		(12)			(12)		605	605			
100228413	MIAMI	FL		06/11/2025		717		(27)			(27)		690	690			
100161002	FORT MYERS	FL		07/24/2024		1,038		(22)			(22)		1,016	1,016			
100244884	WAKEFIELD	MA		09/29/2025		642		(21)			(21)		621	621			
100235569	PLAINFIELD	NJ		09/04/2025		638		(17)			(17)		621	621			
100235568	ROBINSVILLE	NJ		09/04/2025		638		(17)			(17)		621	621			
100068194	CERES	CA		06/25/2021		1,456		(24)			(24)		1,432	1,432			
100194544	WINNER	GA		02/14/2025		1,119		(42)			(42)		1,077	1,077			
100244887	WILSONVILLE	OR		09/29/2025		600		(23)			(23)		577	577			
100246664	RIDLEY PARK	PA		10/15/2025		486		(13)			(13)		473	473			
100247597	FORT MYERS	FL		10/29/2025		557		(25)			(25)		532	532			
100186733	MILWAUKEE	WI		12/31/2024		886		(19)			(19)		867	867			
100151620	ROCKPORT	TX		05/10/2024		613		(32)			(32)		581	581			
100228378	SHARPSBURG	GA		06/11/2025		553		(14)			(14)		539	539			
100152463	CLAYMONT	DE		05/16/2024		576		(4)			(4)		572	572			
100173510	SUPRISE	AZ		10/29/2024		578		(27)			(27)		551	551			
100153225	MYRTLE BEACH	SC		05/17/2024		600		(10)			(10)		590	590			
100153804	LANCASTER	CA		06/05/2024		21,306		(424)			(424)		20,882	20,882			
100202014	NORTH LAS VEGAS	NV		03/18/2025		629		(1)			(1)		628	628			
100065422	LEADVILLE	CO		07/28/2021		1,380		(27)			(27)		1,353	1,353			
100194993	LAURENCE	KS		02/14/2025		760		(37)			(37)		723	723			
100195810	FRANKLIN PARK	NJ		11/10/2023		576		(3)			(3)		573	573			
100055369	ELK GROVE	CA		03/23/2021		946		29			29		975	975			
100246382	POINCIANA	FL		10/10/2025		546		(26)			(26)		522	522			
100132009	BIGELOW	AR		10/13/2023		636		(1)			(1)		635	635			
100247669	YOUNGSVILLE	LA		10/29/2025		658		(22)			(22)		636	636			
100136370	MANCHESTER	CT		11/20/2023		1,690		(24)			(24)		1,666	1,666			
100162559	FOREST	VA		06/12/2024		725		(18)			(18)		707	707			
100108149	ARLINGTON	VA		05/24/2023		515		(19)			(19)		496	496			
100153518	MURPHY	TX		05/30/2024		905		(13)			(13)		892	892			
100236123	CONCORD	NC		09/05/2025		595		(15)			(15)		580	580			
100173942	DESOTO	TX		10/25/2024		1,614		(113)			(113)		1,501	1,501			
100203891	MARIETTA	GA		03/26/2025		640		(21)			(21)		619	619			
100235589	DALTON	GA		09/04/2025		607		(20)			(20)		587	587			
100226532	ORLANDO	FL		07/30/2025		484		(23)			(23)		461	461			
100178355	CROWELEY	TX		11/20/2024		611		(21)			(21)		590	590			
100212168	AURORA	CO		05/22/2025		654		(2)			(2)		652	652			
100220461	TWIN HARTS	CA		07/15/2025		663		(11)			(11)		652	652			
100244819	FORT MYERS	FL		09/29/2025		824		(32)			(32)		792	792			
100207021	CHARLOTTE	NC		04/24/2025		22,490		(698)			(698)		21,792	21,792			
100115917	SPRING HILL	TN		07/20/2023		1,982		(7)			(7)		1,975	1,975			
100212077	CAPE CORAL	FL		05/22/2025		528		(17)			(17)		511	511			
100193497	KISSIMEE	FL		12/28/2023		544		(6)			(6)		536	536			
100165243	ROGERS	AR		01/24/2025		671		(7)			(7)		664	664			
100244986	LEBANON	OR		09/29/2025		631		(22)			(22)		609	609			
100211693	WEST DES MOINES	IA		05/19/2025		658		(2)			(2)		656	656			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100226005	SOUTH BEND	IN		07/30/2025		616		(12)					604		604		
100167507	LAKEWOOD	CO		10/31/2024		608		(30)					578		578		
100238198	OAK RIDGE	NJ		09/15/2025		548		(19)					529		529		
100200119	ALLENDALE	PA		03/06/2025		669		(12)					657		657		
100151070	KILLEEN	TX		05/10/2024		608		(5)					603		603		
100102106	FREEDHOLD	NJ		04/14/2023		492		(11)					481		481		
100229496	CARTERSVILLE	GA		06/15/2025		1,983		(73)					1,910		1,910		
100160773	TOBYHANNA	PA		07/18/2024		578		(15)					563		563		
100235336	PINEVILLE	NC		09/04/2025		640		(16)					624		624		
100174558	NEWARK	NJ		10/31/2024		551		(19)					532		532		
100091446	FRUITA	CO		02/22/2023		804		(5)					799		799		
100219818	CHAPIN	SC		07/08/2025		611		(20)					591		591		
100245682	BAYTOWN	TX		10/06/2025		659		(20)					639		639		
100152886	NORTH MYRTLE BEACH	SC		05/17/2024		596		(3)					593		593		
100255692	RENO	NV		11/24/2025		1,058		(28)					1,030		1,030		
100199281	BUFFORD	GA		03/05/2025		3,059		(72)					2,987		2,987		
100065733	NEWARK	NJ		07/28/2021		1,630		(45)					1,585		1,585		
100127526	WILMINGTON	DE		09/08/2023		3,777		(37)					3,740		3,740		
100134569	SAINT LOUIS	MO		10/30/2023		2,272		(72)					2,200		2,200		
100221758	DURHAM	NC		07/25/2025		562		(10)					552		552		
100202736	HEPICO	NC		03/24/2025		601		(15)					586		586		
100203177	PHILADELPHIA	PA		03/27/2025		607		(21)					586		586		
100235880	THE VILLAGES	FL		09/04/2025		590		(24)					566		566		
100220625	OVERLAND PARK	KS		07/15/2025		613		(14)					599		599		
100245231	MIDLAND	TX		10/06/2025		623		(24)					599		599		
100227015	LANCASTER	CA		07/30/2025		619		(20)					599		599		
100114622	GRINN OAK	MO		06/29/2023		733		(14)					719		719		
100195103	SANTA ROSA BEACH	FL		02/24/2025		1,280		(29)					1,251		1,251		
100166872	TULSA	OK		09/25/2024		866		(15)					851		851		
100171444	SHARPEE	NM		10/16/2024		722		(14)					708		708		
100226643	LEHIGH ACRES	FL		07/30/2025		555		(22)					533		533		
100235008	MANDEVILLE	LA		06/28/2025		548		(15)					533		533		
100226593	NORTH FORT MYERS	FL		07/30/2025		552		(19)					533		533		
100140453	CLAYTON	CA		01/18/2024		628		(12)					616		616		
100207009	EDISON	NJ		04/24/2025		43,277		(1,516)					41,759		41,759		
100171654	LITTLE EGG HARBOR TWP	NJ		10/16/2024		602		(20)					582		582		
100261243	WAVESBORO	PA		12/05/2025		598		(15)					583		583		
100129682	TORRINGTON	CT		09/27/2023		492		(13)					479		479		
100175517	PORT CHARLOTTE	FL		11/12/2024		2,211		(42)					2,169		2,169		
100200406	LONGBOAT KEY	FL		03/10/2025		95,710		(3,303)					92,407		92,407		
100149613	DRIPPING SPRINGS	TX		04/26/2024		620		(17)					603		603		
100165592	HOMESTEAD	FL		08/29/2024		413		(23)					390		390		
100169151	CHARLOTTE	NC		09/27/2024		609		(24)					585		585		
100169757	CONCORD	NC		09/30/2024		26,596		(590)					26,006		26,006		
100091222	SAFORD	FL		01/31/2023		668		(34)					634		634		
100273146	HARRISON	ID		01/15/2026		183		(4)					179		179		
100201084	HERNIMON	OR		03/12/2025		590		(18)					562		562		
100068279	JACKSONVILLE	FL		06/25/2021		1,302		(49)					1,253		1,253		
100103021	CORONA	CA		05/31/2023		443		(13)					430		430		
100236241	WOODBURN	OR		06/18/2025		612		(13)					599		599		
100049601	UPPER MERIDORE	MO		11/20/2020		1,062		(17)					1,045		1,045		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100272896	PRINCETON	IN		01/15/2026		1,276		(30)			(30)		1,246	1,246			
100210131	PHOENIX	AZ		05/07/2025		14,356		(54)			(454)		13,902	13,902			
100235023	CYPRESS	TX		06/28/2025		696							695	695			
100070451	BANDON	OR		09/23/2021		1,576		(33)			(33)		1,543	1,543			
100140073	NORRISTOWN	PA		01/09/2024		637					(12)		625	625			
100202129	COLUMBUS	OH		03/18/2025		597					(12)		575	575			
100138768	LAKE ARIEL	PA		12/21/2023		643					(15)		628	628			
100067656	PRINCETON	IN		09/23/2021		1,458		(9)			(9)		1,449	1,449			
100202698	BAYTOWN	TX		07/18/2025		3,551		(27)			(27)		3,524	3,524			
100246178	SHALIMAR	FL		10/08/2025		600		(27)			(27)		573	573			
100203866	BIG BEAR CITY	CA		04/29/2025		601		(20)			(20)		581	581			
100227197	MOCKNEY	TX		07/30/2025		564		(22)			(22)		542	542			
100207314	PORT ST LUCIE	FL		04/28/2025		22,897		(1,075)			(1,075)		21,822	21,822			
100236117	CONROE	TX		09/05/2025		560		(10)			(10)		550	550			
100235040	CHICAGO	IL		06/28/2025		662		(4)			(4)		658	658			
100138366	BREUSTER	NY		12/18/2023		428		(14)			(14)		414	414			
100086075	NEW ORLEANS	LA		09/23/2021		1,666		(10)			(10)		1,656	1,656			
100044765	BROOKSVILLE	FL		11/19/2020		724		(57)			(57)		667	667			
100055687	SALINAS	CA		07/28/2021		930		(24)			(24)		906	906			
100201312	WEST PARK	FL		03/12/2025		606		(17)			(17)		589	589			
100198275	ATLANTA	GA		02/28/2025		608		(19)			(19)		589	589			
100203085	MESA	AZ		04/25/2025		603		(22)			(22)		581	581			
100172569	BURLINGTON	NC		10/23/2024		1,072		(39)			(39)		1,033	1,033			
100157396	ENOCH	UT		02/20/2025		545		(18)			(18)		527	527			
100120498	VISALIA	CA		06/18/2023		600		(16)			(16)		582	582			
100149881	THE VILLAGES	FL		04/26/2024		1,104		(1)			(1)		1,103	1,103			
100164203	SOUTH SALT LAKE	UT		08/21/2024		604		(18)			(18)		586	586			
100169609	LUBBOCK	TX		09/30/2024		553		(20)			(20)		533	533			
100179474	FOREY	TX		11/21/2024		746		(1)			(1)		747	747			
100172281	MURFREESBORO	TN		10/21/2024		654		(11)			(11)		643	643			
100194540	HEMPSTEAD	NY		02/14/2025		717		(17)			(17)		700	700			
100191712	KEAUHOU	HI		02/20/2025		769		(11)			(11)		758	758			
100198447	HOUSTON	TX		02/28/2025		596		(21)			(21)		575	575			
100206433	ORANBURG	SC		04/22/2025		1,665		(93)			(93)		1,572	1,572			
100065512	REDMOND	WA		07/28/2021		2,174		(60)			(60)		2,114	2,114			
100235884	HELEN	GA		09/04/2025		581		(26)			(26)		555	555			
100139604	LAS VEGAS	NV		12/28/2023		493		(8)			(8)		485	485			
100148195	BEECH MOUNTAIN	NC		04/12/2024		765							765	765			
100193503	MESA	AZ		11/10/2023		632		(4)			(4)		628	628			
100185228	FORT VALLEY	VA		01/24/2025		524		(25)			(25)		499	499			
100173059	OAKWOOD	GA		10/25/2024		620		(21)			(21)		599	599			
100206412	EUREKA	CA		05/22/2025		552		(16)			(16)		536	536			
100057989	COLLIERVILLE	TN		06/30/2021		1,802		(53)			(53)		1,749	1,749			
100246162	MIRLE BEACH	SC		10/08/2025		572		(26)			(26)		546	546			
100220263	ATHOL	ID		07/11/2025		638		(11)			(11)		627	627			
100064905	GAINESVILLE	VA		07/14/2021		1,919		(73)			(73)		1,846	1,846			
100103795	WALDEN	NY		06/10/2023		559		(10)			(10)		549	549			
100161750	WILMINGTON	DE		07/30/2024		463		(11)			(11)		452	452			
100060221	CHARLOTTE	NC		06/25/2021		1,590		(39)			(39)		1,551	1,551			
100100437	MEDFORD	OR		04/27/2023		1,044		(43)			(43)		1,001	1,001			
100079668	PHOENIX	AZ		04/25/2022		943		(64)			(64)		879	879			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016193	TRACY	CA		07/31/2024		335		(16)					519	519			
10021492	SIMPSONVILLE	SC		06/06/2025		643		(4)					639	639			
10020397	NORTH CHARLESTON	SC		04/25/2025		353		(26)					327	327			
100127204	LAKE PARK	FL		06/30/2023		518	6				6		524	524			
100227266	TUCSON	AZ		07/31/2025		607		(9)					598	598			
100091004	LOS ANGELES	CA		07/31/2023		1,835		(29)					1,806	1,806			
100216347	ATLANTA	GA		06/20/2025		646		(4)					642	642			
100220283	RANCHO CORDOVA	CA		07/11/2025		383		(18)					365	365			
100132653	NEDERLAND	CO		11/03/2023		531		(16)					515	515			
100165423	APOLLO BEACH	FL		08/29/2024		3,077		(62)					3,015	3,015			
100213881	BONNER SPRINGS	KS		05/29/2025		603		(12)					591	591			
100215539	WETHERFORD	TX		06/12/2025		604		(13)					591	591			
100202101	PLAINVILLE	MA		03/18/2025		599		(6)					593	593			
100228813	NEIPIROT	RI		06/18/2025		776		(23)					753	753			
100210119	HAMMOND	LA		05/07/2025		3,838		(91)					3,747	3,747			
100170372	WEEDE	CA		10/08/2024		995		(24)					971	971			
100215283	WESLEY CHAPEL	FL		06/12/2025		2,236		(82)					2,154	2,154			
100228105	GRAND RAPIDS	MI		08/07/2025		410		(5)					405	405			
100179558	KODAK	TN		11/25/2024		993		(16)					977	977			
100086319	PROSPECT PARK	NJ		11/10/2022		1,280		(14)					1,266	1,266			
100247101	WAINESBORO	PA		10/22/2025		610		(20)					590	590			
100254549	GALLOWAY	OH		11/07/2025		776		(19)					757	757			
100209688	BUFFALO	NY		05/02/2025		663		(27)					636	636			
100054211	WALDORF	MD		03/23/2021		741		(2)					739	739			
100265578	FRESNO	CA		12/19/2025		323		(15)					308	308			
100149845	FOREY	TX		04/26/2024		677		(9)					668	668			
100101897	NEWARK	NJ		04/14/2023		556		(18)					538	538			
100002271	SAN BRUNO	CA		09/27/2016		5,528		(22)					5,506	5,506			
100190795	MIT VERNON	VT		01/27/2025		661		(6)					653	653			
100084610	SANT CHARLES	IL		08/02/2022		640		(13)					627	627			
100130255	LOS RANGS	CA		09/28/2023		1,273		(5)					1,268	1,268			
100209571	KANNAPOLIS	NC		05/02/2025		513		(11)					502	502			
100143287	FRESNO	CA		02/16/2024		698		(4)					694	694			
100109297	FARMERS BRANCH	TX		06/12/2023		782		(5)					777	777			
100135379	SCARBOROUGH	ME		11/13/2023		633		(1)					632	632			
100206165	CHESEAPEAKE	VA		04/16/2025		801		(21)					580	580			
100151390	HARRISBURG	NC		05/10/2024		669		(7)					662	662			
100043173	PLYMOUTH	MI		05/28/2020		1,237		(20)					1,217	1,217			
100016497	FORT LAUDERDALE	FL		04/10/2018		1,487		(9)					1,478	1,478			
100141506	MISSION	TX		01/30/2024		434		(20)					414	414			
100244940	LAKE MARY	FL		09/29/2025		564		(29)					535	535			
100238379	PELDERVILLE	TX		09/19/2025		540		(25)					515	515			
100246710	TACOMA	WA		10/15/2025		610		(30)					580	580			
100180109	MONTICELLO	NY		11/25/2024		579		(20)					559	559			
100272910	BALDWIN	NY		01/15/2026		993		(19)					974	974			
100153964	MASON	OH		05/30/2024		549		(14)					535	535			
100144085	WESLAO	TX		03/07/2024		3,283		(11)					3,272	3,272			
100268635	MOX NNEY	TX		12/29/2025		465		(7)					458	458			
100227203	CHARLOTTE	NC		07/30/2025		609		(16)					593	593			
100221046	ADAPKA	FL		07/18/2025		1,077		(45)					1,032	1,032			
100109120	CAPE CORAL	FL		06/05/2023		603		(13)					590	590			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100201562	LA GRANDE	OR		03/13/2025		533		(25)			(25)		508	508	508		
100228926	HOUSTON	TX		07/30/2025		633		(11)			(11)		622	622	622		
100065532	CENTREVILLE	VA		07/28/2021		1,401		(21)			(21)		1,380	1,380	1,380		
100215317	PINELLAS PARK	FL		06/12/2025		624		(14)			(14)		610	610	610		
100203159	CAHERON	MT		03/27/2025		578		(21)			(21)		557	557	557		
100177443	LAKELAND	FL		07/16/2025		564		(26)			(26)		538	538	538		
100159525	EULESS	TX		07/15/2024		607		(14)			(14)		593	593	593		
100044135	LOS ANGELES	CA		08/19/2020		2,675		(17)			(17)		2,658	2,658	2,658		
100211498	BAKERSFIELD	CA		05/16/2025		995		(1)			(1)		994	994	994		
100137131	PORT SAINT LUCIE	FL		11/28/2023		568		(14)			(14)		554	554	554		
100229116	BONITA SPRINGS	FL		08/14/2025		8,871		(289)			(289)		8,582	8,582	8,582		
100267180	COTTAGE GROVE	IN		12/23/2025		609		(24)			(24)		585	585	585		
100194527	BALTIMORE	MD		02/14/2025		598		(19)			(19)		579	579	579		
100210720	MINNEAPOLIS	MIN		05/15/2025		639		(6)			(6)		623	623	623		
100209580	RILLITO	AZ		04/29/2025		587		(17)			(17)		570	570	570		
100220323	DURHAM	NC		07/11/2025		850		(20)			(20)		830	830	830		
100152753	PORT RICHEY	FL		05/22/2024		542		(6)			(6)		526	526	526		
100195678	TUSCUMBIA	AL		02/24/2025		488		(24)			(24)		444	444	444		
100142053	NORTH FORT MYERS	FL		02/29/2024		811		(17)			(17)		794	794	794		
100189841	COLUMBIA	SC		07/21/2025		540		(20)			(20)		520	520	520		
100065538	JACKSONVILLE BEACH	FL		07/28/2021		1,303		(39)			(39)		1,264	1,264	1,264		
100214019	MURRELLS INLET	SC		05/29/2025		576		(23)			(23)		553	553	553		
100167359	FARMERSVILLE	TX		09/19/2024		803		(26)			(26)		777	777	777		
100103324	SAINT PETERSBURG	FL		04/28/2023		579		(7)			(7)		572	572	572		
100179529	BIG PINE	CA		11/21/2024		3,138		(48)			(48)		3,090	3,090	3,090		
100143491	MOUNT DORA	FL		02/21/2024		590		(6)			(6)		582	582	582		
100127566	JACKSONVILLE	FL		09/08/2023		639		(3)			(3)		636	636	636		
100170075	FOLEY	AL		10/08/2024		608		(24)			(24)		584	584	584		
100175015	GROVELAND	CA		10/31/2024		238		(15)			(15)		223	223	223		
100134489	RIVERSIDE	CA		10/30/2023		479		(9)			(9)		470	470	470		
100067458	AUSTIN	TX		09/23/2021		1,305		(55)			(55)		1,250	1,250	1,250		
100236074	WAYNESBORO	PA		09/05/2025		582		(14)			(14)		568	568	568		
100255465	TOLESON	MO		11/24/2025		744		(34)			(34)		710	710	710		
100206187	NEW BRAUNFELS	TX		04/16/2025		664		(10)			(10)		654	654	654		
100156069	LEAGUE CITY	TX		06/18/2024		1,929		(101)			(101)		1,828	1,828	1,828		
100207529	CINCINNATI	KY		04/29/2025		568		(16)			(16)		552	552	552		
100213769	NORTH LAS VEGAS	NV		05/29/2025		584		(12)			(12)		572	572	572		
100162996	LAS VEGAS	NV		06/12/2024		657		(11)			(11)		646	646	646		
100150588	KNOXVILLE	TN		05/03/2024		681		(16)			(16)		665	665	665		
100177614	GRIFFIN	GA		12/23/2021		935		(43)			(43)		892	892	892		
100202788	SHELBY TOWNSHIP	MI		03/24/2025		576		(16)			(16)		560	560	560		
100189715	ALBUQUERQUE	NM		02/20/2025		567		(7)			(7)		560	560	560		
100200383	GRAND JUNCTION	CO		03/10/2025		572		(12)			(12)		560	560	560		
100150513	CENTENIAL	CO		05/08/2024		902		(12)			(12)		890	890	890		
100156544	WOODBRIDGE	VA		06/20/2024		630		(9)			(9)		621	621	621		
100221163	RENO	NV		07/21/2025		630		(12)			(12)		618	618	618		
100061903	EAST BRUNSTON	NJ		07/01/2021		1,397		(29)			(29)		1,368	1,368	1,368		
100214007	TUCSON	AZ		05/29/2025		899		(9)			(9)		890	890	890		
100211729	DOUGLASVILLE	GA		05/19/2025		2,230		(38)			(38)		2,192	2,192	2,192		
100175720	NORTH WHITLE BEACH	SC		07/20/2023		1,056		(23)			(23)		1,033	1,033	1,033		
100204049	LAKE HAWASI CITY	AZ		03/28/2025		635		(23)			(23)		612	612	612		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100186206	WEST NEW YORK	NJ		12/27/2024		1,219		(54)			(54)		1,165	1,165			
100177218	WYOMING	WY		01/16/2025		601		(28)			(28)		573	573			
100158132	TULSON	AZ		07/09/2024		610		(10)			(10)		600	600			
100060275	FORTH WORTH	TX		06/25/2021		2,338		(65)			(65)		2,273	2,273			
100117201	PANAMA CITY BEACH	FL		07/20/2023		632		(16)			(16)		616	616			
100189863	AUSTIN	TX		01/21/2025		598		(17)			(17)		581	581			
100214031	BESSEMER CITY	NC		05/29/2025		995		(22)			(22)		573	573			
100193896	HAUGHTON	WV		02/10/2025		498		(23)			(23)		475	475			
100268288	SHEVEPORT	LA		12/29/2025		612		(5)			(5)		607	607			
100151024	MESQUITE	TX		05/08/2024		669		(13)			(13)		656	656			
100204837	LAS VEGAS	NV		04/04/2025		611		(22)			(22)		589	589			
100253741	ROYSE CITY	TX		10/30/2025		1,292		(45)			(45)		1,247	1,247			
100266873	CLEVELAND	OH		12/23/2025		754		(23)			(23)		731	731			
100288396	LINTHICUM HEIGHTS	MD		12/29/2025		428		(13)			(13)		415	415			
100129816	PENULTON	IN		09/27/2023		952		(25)			(25)		927	927			
100175140	JACKSONVILLE	FL		11/05/2024		1,073		(6)			(6)		1,067	1,067			
100160865	OKLAHOMA CITY	OK		07/24/2024		1,203		(90)			(90)		1,113	1,113			
100172948	LAKELAND	FL		10/25/2024		506		(24)			(24)		482	482			
100109760	HOUSTON	TX		06/16/2023		623		(16)			(16)		607	607			
100049032	KUSSIMEE	FL		11/20/2020		1,037		(3)			(3)		1,034	1,034			
100258271	DRAIN	OR		12/05/2025		581		(15)			(15)		566	566			
100043311	BLUTHWOOD	SC		06/13/2020		1,737		(24)			(24)		1,713	1,713			
100119820	FORT WALTON BEACH	FL		07/28/2023		651		(11)			(11)		640	640			
100157881	BANNING	CA		07/09/2024		548		(14)			(14)		534	534			
100049843	INGLEWOOD	CA		11/20/2020		1,198		(71)			(71)		1,127	1,127			
100180054	PORTERFIELD	WV		11/25/2024		693		(19)			(19)		674	674			
100206783	NORTH BEND	WA		04/23/2025		405		(15)			(15)		390	390			
100126314	TORRINGTON	CT		06/30/2023		597		(13)			(13)		584	584			
100143085	POIMANO BEACH	FL		04/19/2024		487		(20)			(20)		467	467			
100159889	RICHMOND	TX		07/20/2023		635		(5)			(5)		630	630			
100165914	ORLAND PARK	IL		12/26/2024		536		(25)			(25)		511	511			
100182867	FORT WAYNE	IN		02/10/2025		625		(9)			(9)		616	616			
100195106	RINCON	GA		02/24/2025		625		(9)			(9)		616	616			
100247049	SAN DIEGO	CA		10/22/2025		708		(12)			(12)		696	696			
100199887	MADERA	CA		02/28/2025		14,704		(680)			(680)		14,024	14,024			
100215868	PANAMA CITY BEACH	FL		06/12/2025		724		(4)			(4)		720	720			
100184895	SPRING HILL	TN		12/19/2024		623		(9)			(9)		614	614			
100243798	KINGMAN	AZ		09/29/2025		540		(24)			(24)		516	516			
100227024	BEAUFORT	SC		07/30/2025		757		(30)			(30)		727	727			
100204815	STEVENSON	CA		04/09/2025		671		(3)			(3)		668	668			
100169076	PALM COAST	FL		09/27/2024		1,505		(15)			(15)		1,490	1,490			
100140096	ROCHESTER	WV		01/09/2024		537		(13)			(13)		524	524			
100087077	PUERTO ESCONDIRO	MEX		09/26/2022		949							949	949			
100205786	DALTON	GA		04/14/2025		641		(11)			(11)		630	630			
100201035	RALEIGH	NC		03/12/2025		643		(13)			(13)		630	630			
100129821	DAQUILA	GA		09/27/2023		928		(36)			(36)		892	892			
100073886	LOS BANOS	CA		03/17/2022		1,168		(41)			(41)		1,127	1,127			
100067965	CUMMING	GA		09/23/2021		1,474		(9)			(9)		1,465	1,465			
100203119	BUTTE	MT		03/27/2025		538		(18)			(18)		520	520			
100172168	GLENPOOL	OK		10/17/2024		607		(18)			(18)		589	589			
100129437	RICHMOND	TX		09/29/2023		1,338		(25)			(25)		1,313	1,313			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	2			3	4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	City	State	Loan Type						Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9							10	11	12
Loan Number				City	State	Loan Type	Date Acquired	Disposal Date					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)				Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023036	HOUSTON	TX			06/14/2025			628		(7)			621		621			
10024667	GREENWICH	FL			10/06/2025			3,737		(82)			3,655		3,655			
10016380	MIAMI	FL			09/27/2024			468		(39)			429		429			
100100302	CHICAGO	IL			03/24/2023			2,286		(12)			2,274		2,274			
100236118	FRANKFORD	DE			09/05/2025			561		(21)			540		540			
100149878	FAIRVIEW	TX			04/29/2024			2,100		(81)			2,019		2,019			
100229274	LAS VEGAS	NV			06/14/2025			639		(3)			636		636			
100077965	SAVANNAH	GA			01/13/2022			2,778		(228)			2,550		2,550			
100057784	ROCKLEDGE	FL			06/30/2021			1,287		(42)			1,245		1,245			
100193742	CHESAPEAKE	VA			02/10/2025			585		(22)			563		563			
100171460	CINCINNATI	KY			10/16/2024			973		(14)			959		959			
100149741	MONROE	NY			04/26/2024			630		(13)			617		617			
100253143	SATSUMA	AL			10/30/2025			640		(7)			633		633			
100268627	OLATHE	KS			12/29/2025			443		(8)			435		435			
100115042	SANGER	CA			07/14/2023			651		(7)			644		644			
100199110	PORTLAND	OR			03/03/2025			754		(27)			727		727			
100201074	WENTZVILLE	MO			03/12/2025			623		(18)			605		605			
100214154	ST AUGUSTINE	FL			05/30/2025			357		(17)			340		340			
100076488	KATY	TX			12/21/2021			1,290		(52)			1,238		1,238			
100276603	GOLDSBORO	NC			01/28/2026			328		(13)			315		315			
100185140	ROSDALE	NY			12/20/2024			519		(4)			515		515			
100134255	BEVERLY HILLS	CA			10/27/2023			584		(8)			576		576			
100255632	MIAMI	FL			11/24/2025			868		(33)			835		835			
100079783	MIAMI	FL			04/08/2022			1,105		(64)			1,041		1,041			
100246441	CORAM	NY			10/10/2025			531		(25)			506		506			
100228242	DANDRIDGE	TN			06/11/2025			797		(25)			772		772			
100176955	KATY	TX			11/15/2024			609		(34)			575		575			
100136612	HARTFORD	CT			11/22/2023			1,152		(5)			1,147		1,147			
100192731	ROUND ROCK	TX			02/10/2025			629		(10)			619		619			
100090008	ASTORIA	NY			01/13/2023			354		(41)			313		313			
100110321	MESA	AZ			06/30/2023			776		(1)			775		775			
100090031	NEW SMYRNA BEACH	FL			01/13/2023			596		(11)			575		575			
100189316	NEW LONDON	CT			01/13/2025			598		(18)			580		580			
100257198	ANDERSON	SC			11/26/2025			809		(27)			782		782			
100253919	ORLANDO	FL			10/30/2025			544		(6)			538		538			
100172308	LEANDER	TX			10/21/2024			1,635		(36)			1,599		1,599			
100091440	MUTLEY	NJ			02/22/2023			1,864		(17)			1,847		1,847			
100142985	FORT MYERS	FL			02/08/2024			736		(3)			733		733			
100169425	LITTLE ELM	TX			09/30/2024			705		(22)			683		683			
100245354	MIDLOTHIAN	VA			10/06/2025			625		(16)			609		609			
100146841	FORT PIERCE	FL			04/17/2024			571		(22)			549		549			
100174736	GREENVILLE	SC			10/31/2024			459		(18)			441		441			
100199378	FREDERICKSBURG	VA			03/05/2025			643		(9)			634		634			
100139510	KNOXDALE	NC			12/21/2023			528		(13)			515		515			
100140851	DURHAM	NC			03/28/2024			345		(13)			332		332			
100188858	SOUTH WINDSOR	CT			01/09/2025			653		(15)			638		638			
100228038	LONG BEACH	CA			06/07/2025			627		(3)			624		624			
100268322	CHARLOTTE	NC			12/29/2025			451		(6)			445		445			
100148235	PHOENIX	AZ			04/12/2024			663		(4)			659		659			
100194307	SANFORD	FL			02/14/2025			591		(27)			564		564			
100164425	FARGO	ND			06/21/2024			557		(15)			542		542			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016896	SHERIDAN	WY		09/25/2024		645	(26)				(26)		619		619		
10015022	BOISE	ID		05/08/2024		606	(3)				(3)		603		603		
100244514	RIO RICO	AZ		09/29/2025		560	(27)				(27)		533		533		
10023250	JASPER	AL		06/13/2025		644	(20)				(20)		624		624		
100273013	COTTONTOWN	TN		01/15/2026		200	(7)				(7)		193		193		
100115774	COLUMBIA	SC		07/20/2023		695	(11)				(11)		684		684		
100238782	HARRIS FERRY	GA		09/23/2025		695	(27)				(27)		668		668		
100194476	VIRGINIA BEACH	VA		02/14/2025		1,535	(44)				(44)		1,491		1,491		
100194501	GROVELAND	CA		02/14/2025		603	(25)				(25)		578		578		
100047742	TRACY	CA		11/20/2020		1,326	(59)				(59)		1,267		1,267		
100209691	CHEEKTOWAGA	NY		05/02/2025		571	(15)				(15)		556		556		
100157692	BIRMINGHAM	AL		07/09/2024		1,292	(22)				(22)		1,270		1,270		
100176773	GREENVILLE	SC		11/15/2024		433	(14)				(14)		419		419		
100167094	THOMPSONS STATION	TN		09/13/2024		1,149	(44)				(44)		1,105		1,105		
100195101	MESQUITE	TX		02/24/2025		664							664		664		
100189273	WHITE BEAR TOWNSHIP	WI		01/13/2025		672	(8)				(8)		664		664		
100130276	WILLINGBORO	NJ		09/28/2023		491	(10)				(10)		481		481		
100150662	COLUMBIA	SC		05/08/2024		662	(5)				(5)		657		657		
100211823	PARLER	CA		05/19/2025		550	(17)				(17)		533		533		
100244792	GRAND BAY	AL		09/29/2025		607	(20)				(20)		587		587		
100189271	LOGAN	OH		01/13/2025		636	(13)				(13)		623		623		
100226563	ELLIJAY	GA		07/30/2025		824	(27)				(27)		797		797		
100226667	KATY	TX		07/30/2025		611	(11)				(11)		600		600		
100137802	HAMPTON	NH		12/08/2023		577	(10)				(10)		567		567		
100108125	COCOA	FL		05/24/2023		569	(9)				(9)		560		560		
100272791	OAKLAND PARK	FL		01/13/2026		203	(7)				(7)		196		196		
100143048	BRIDGTON	NJ		02/14/2024		241	(11)				(11)		230		230		
100272706	LAKE SAINT LOUIS	MO		07/30/2025		585	(23)				(23)		562		562		
100272703	WADSWORTH	NC		07/30/2025		662	(20)				(20)		642		642		
100055865	HERITMAN	UT		03/26/2021		1,613	(51)				(51)		1,562		1,562		
100115136	PORT JERVIS	NY		07/17/2023		551	(11)				(11)		540		540		
100159412	RIO RANCHO	NM		07/15/2024		593	(16)				(16)		577		577		
100185059	BAKERSFIELD	CA		12/20/2024		3,526	(15)				(15)		3,511		3,511		
100141965	ELIZABETHOWN	KY		02/29/2024		500	(9)				(9)		491		491		
100146281	HUTO	TX		04/12/2024		710	(1)				(1)		709		709		
100245503	PORT CHARLOTTE	FL		10/06/2025		627	(18)				(18)		609		609		
100144638	STUART	FL		03/13/2024		712	(3)				(3)		709		709		
100150590	MURFREESBORO	TN		05/03/2024		712	(19)				(19)		693		693		
100246949	BRADON	FL		10/17/2025		527	(25)				(25)		502		502		
100179770	MISSOULA	MT		11/21/2024		689	(12)				(12)		677		677		
100219024	FAIRFIELD	CA		06/27/2025		645	(2)				(2)		643		643		
100253313	CAPE CANVERAL	FL		10/30/2025		872	(18)				(18)		854		854		
100166330	FAIRBURN	GA		10/24/2024		530	(30)				(30)		500		500		
100189496	FORT MYERS	IN		07/08/2025		662	(9)				(9)		653		653		
100151663	PLANO	TX		05/10/2024		647	(5)				(5)		642		642		
100158628	PORT CHARLOTTE	FL		07/10/2024		612	(8)				(8)		604		604		
100162941	SEASOFTVILLE	TX		06/12/2024		626	(12)				(12)		614		614		
100195552	WOODSTOCK	GA		11/13/2023		594	(6)				(6)		588		588		
100206759	LACKAWANEN	PA		04/23/2025		2,191	(69)				(69)		2,122		2,122		
100164100	WINDLELL	NC		06/21/2024		598	(17)				(17)		551		551		
100078464	WESTPORT	CT		02/02/2022		1,189	(52)				(52)		1,137		1,137		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10027261	MOXINEY	TX		01/08/2026		1,061		(32)			(32)		1,029				
10014324	WILLINGTON	DE		02/16/2024		673		(3)			(3)		670				
10006532	TOIG RIVER	NJ		07/28/2021		2,332		(82)			(82)		2,250	2,250			
10016438	WESLEY CHAPEL	FL		06/21/2024		539		(9)			(9)		530				
10005708	SANTA ROSA BEACH	FL		06/30/2021		1,258		(46)			(46)		1,212	1,212			
10013494	PHENIX	AZ		10/27/2023		590		(23)			(23)		567	567			
10017173	MILFORD	MI		10/17/2024		423		(3)			(3)		420	420			
10020548	PALM BEACH	FL		05/02/2025		624		(17)			(17)		607	607			
10019002	PARLIER	CA		01/21/2025		609		(1)			(1)		608	608			
10017263	YUMA	AZ		10/25/2024		1,712		(69)			(69)		1,643	1,643			
10016413	CEDAR CITY	UT		06/21/2024		633		(4)			(4)		629	629			
10020232	ROSDALE	NY		03/21/2025		2,476		(64)			(64)		2,412	2,412			
10016892	ARLINGTON	VA		09/25/2024		587		(23)			(23)		564	564			
10021985	MADERA	CA		07/08/2025		630		(10)			(10)		620	620			
10017407	BATON ROUGE	LA		10/31/2024		732		(11)			(11)		721	721			
10011944	HAMPTON	NH		07/31/2023		3,094		(30)			(30)		3,064	3,064			
100182196	CORNELLUS	NC		01/31/2025		649		(11)			(11)		638	638			
10023665	ELDON	MO		09/12/2025		384		(18)			(18)		366	366			
100199356	CORRYTON	TN		07/13/2025		645		(12)			(12)		633	633			
10014430	VAN ALSTINE	TX		03/07/2024		15,500		(76)			(76)		15,424	15,424			
10018244	FORKED RIVER	NJ		12/12/2024		646		(5)			(5)		641	641			
100218798	RANSON	WV		06/27/2025		564		(22)			(22)		542	542			
100169743	TAINERSVILLE	PA		09/30/2024		565		(20)			(20)		545	545			
100156652	PHILADELPHIA	PA		06/27/2024		512		(16)			(16)		496	496			
100162822	SAINT PALL	IN		06/12/2024		531		(11)			(11)		520	520			
100055141	COFTON	CA		03/23/2021		1,270		(68)			(68)		1,202	1,202			
100272155	VISALIA	CA		07/08/2026		447		(8)			(8)		439	439			
10025091	LYWOOD	CA		09/20/2018		515		55			55		570	570			
100168367	TIBBEE ISLAND	GA		09/25/2024		598		(20)			(20)		578	578			
10017437	CLINTON	CT		04/26/2018		2,509		(60)			(60)		2,449	2,449			
100162315	GARLAND	TX		06/12/2024		613		(13)			(13)		600	600			
100182582	PALM HARBOR	FL		12/12/2024		954		(15)			(15)		939	939			
100198246	MUSTANG	OK		02/28/2025		610		(11)			(11)		599	599			
100238422	MINNEAPOLIS	MINN		09/19/2025		573		(21)			(21)		552	552			
100247254	NEW ORLEANS	LA		10/23/2025		565		(21)			(21)		544	544			
100238918	RIVERIRA BEACH	FL		09/23/2025		569		(25)			(25)		544	544			
10015601	FRESNO	CA		07/19/2023		543		(5)			(5)		538	538			
100175968	CONCORD	NC		11/14/2024		627		(11)			(11)		616	616			
100049690	WILDOMAR	CA		11/20/2020		712		(12)			(12)		700	700			
100043072	LORTON	VA		05/28/2020		4,075		19			19		4,094	4,094			
100238119	DULUTH	GA		09/15/2025		756		(36)			(36)		720	720			
100172744	BIG BEAR CITY	CA		11/21/2024		658		(2)			(2)		656	656			
100142159	KATY	TX		02/29/2024		867		(22)			(22)		845	845			
100147102	FORT MOHVE	AZ		03/28/2024		471		(18)			(18)		453	453			
100173792	HOUSTON	TX		10/30/2024		484		(23)			(23)		461	461			
10020755	WATERBURY	CT		03/18/2025		623		(12)			(12)		611	611			
100245233	GREENVILLE	SC		10/06/2025		993		(28)			(28)		965	965			
100168915	MINNEOLA	FL		09/26/2024		772		(32)			(32)		740	740			
100272843	SCHUMBERG	IL		07/13/2026		194		(5)			(5)		189	189			
100245012	BLACKSBURG	VA		09/29/2025		610		(24)			(24)		586	586			
100090790	SPRING	TX		02/28/2023		1,298		(63)			(63)		1,195	1,195			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157109	ATLANTA	GA		02/20/2025		677	(51)				(51)		626		626		
100158616	LINCOLNBURG	VA		07/10/2024		643	(10)				(10)		633		633		
100165590	HEMLOCKSBURG	OH		08/29/2024		589	(18)				(18)		571		571		
100175598	GREELEY	CO		12/08/2023		564	(8)				(8)		556		556		
100172942	WILLIS	TX		10/23/2024		749	(7)				(7)		742		742		
100186055	SUMMERVILLE	SC		07/31/2025		604	(1)				(1)		603		603		
100169243	SPICEWOOD	TX		09/21/2024		635	(30)				(30)		605		605		
100119063	PELLEGRINVILLE	TX		07/31/2023		748	(2)				(2)		746		746		
100159427	PETERSBURG	AK		07/15/2024		543	(19)				(19)		524		524		
100065793	BAKERSFIELD	CA		07/28/2021		990	(26)				(26)		964		964		
100141889	CHARLOTTE	NC		01/30/2024		583	(26)				(26)		557		557		
100118675	JACKSONVILLE	FL		07/25/2023		2,540	(85)				(85)		2,455		2,455		
100076658	TAYLORSVILLE	UT		01/07/2022		1,392	(22)				(22)		1,370		1,370		
100255528	OCEAN PINES	MD		11/24/2025		885	(26)				(26)		859		859		
100119660	LAS VEGAS	NV		08/08/2023		604	(9)				(9)		595		595		
100204126	LAS VEGAS	NV		03/28/2025		610	(29)				(29)		581		581		
100154694	LAS VEGAS	NV		07/19/2024		595	(16)				(16)		579		579		
100193018	CHARLOTTE	NC		10/13/2023		727	(2)				(2)		725		725		
100170497	GROVELAND	CA		10/09/2024		611	(10)				(10)		601		601		
100236888	TOWANDA	NY		09/12/2025		567	(20)				(20)		547		547		
100261522	LAKELAND	FL		12/08/2025		1,403	(50)				(50)		1,353		1,353		
100207351	ASHURN	VA		04/29/2025		170,837	(4,313)				(4,313)		166,524		166,524		
100189359	SPRING	TX		01/14/2025		680							680		680		
100272059	KALISPELL	MT		01/08/2026		451	(9)				(9)		442		442		
100162275	WILMINGTON	DE		09/06/2024		600	(42)				(42)		558		558		
100213832	KERNVILLE	TX		05/29/2025		746	(3)				(3)		745		745		
100170157	WINDSOR LOCKS	CT		10/08/2024		639	(19)				(19)		620		620		
100068459	BOISE	ID		08/25/2021		2,506	(39)				(39)		2,467		2,467		
100151442	KISSIMEE	FL		05/10/2024		1,944	(42)				(42)		1,902		1,902		
100119384	MESQUITE	TX		07/31/2023		626	(3)				(3)		623		623		
100161148	TUCSON	AZ		07/24/2024		558	(21)				(21)		537		537		
100171697	APPLE VALLEY	CA		10/16/2024		2,795	(59)				(59)		2,736		2,736		
100177557	YUMA	AZ		01/16/2025		676	(5)				(5)		671		671		
100138268	DENVER	CO		12/15/2023		467	(21)				(21)		446		446		
100152940	HOUSTON	TX		05/17/2024		647	(2)				(2)		645		645		
100048551	LEAVITT	IL		11/20/2020		1,680	(70)				(70)		1,610		1,610		
100214482	MOUNT LABEL	NJ		06/06/2025		351	(17)				(17)		334		334		
100162900	FLOSSMOOR	IL		08/12/2024		587	(16)				(16)		571		571		
100173706	MERRILLVILLE	IN		10/30/2024		608	(21)				(21)		587		587		
100212556	ANNA	TX		05/29/2025		834	(39)				(39)		795		795		
100162784	BATON ROUGE	LA		08/12/2024		548	(16)				(16)		532		532		
100238397	COLUMBUS	OH		09/19/2025		8,949	(226)				(226)		8,723		8,723		
100160033	MARIETTA	GA		07/17/2024		702	(9)				(9)		693		693		
100201556	DELAND	FL		03/13/2025		950	(14)				(14)		936		936		
100202739	HENEFER	UT		03/24/2025		591	(21)				(21)		570		570		
100229899	LEWIS	DE		08/18/2025		1,675	(53)				(53)		1,622		1,622		
100136623	EDGEWATER	MD		11/28/2023		405	(10)				(10)		395		395		
100176592	PAYNE SPRINGS	TX		11/21/2024		1,389	(28)				(28)		1,361		1,361		
100102081	PORT SAINT LUCIE	FL		04/14/2023		936	(20)				(20)		916		916		
100088280	DYER	IN		10/17/2022		743	(14)				(14)		729		729		
100199559	SAN LOUIS	AZ		03/05/2025		582	(21)				(21)		561		561		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100115327	AURORA	CO		07/20/2023		644	(17)				(17)		627	627			
100119802	POUGHKEEPSIE	NY		06/08/2023		587	(14)				(14)		573	573			
100216591	WHITE CITY	OR		06/23/2025		1,179	(20)				(20)		1,159	1,159			
100215864	SHEESBORO	NJ		06/12/2025		554	(18)				(18)		536	536			
100166277	WOODSTOCK	GA		09/09/2024		1,017	(17)				(17)		1,000	1,000			
100129714	CAPE CORAL	FL		09/29/2023		645	(3)				(3)		642	642			
100206899	RICHMOND	TX		04/24/2025		556	(20)				(20)		536	536			
100220074	KATY	TX		07/30/2025		462	(22)				(22)		440	440			
100137108	GARLAND	TX		11/28/2023		3,315	(85)				(85)		3,230	3,230			
100238668	PALM SPRINGS	CA		09/22/2025		565	(14)				(14)		551	551			
100247109	CONCORD	NC		10/22/2025		1,990	(59)				(59)		1,931	1,931			
100215540	CHICAGO	IL		06/12/2025		617	(15)				(15)		602	602			
100158640	BIG BEAR CITY	CA		07/12/2024		372	(8)				(8)		364	364			
100228624	AURORA	CO		06/15/2025		542	(21)				(21)		521	521			
100067978	PINON HILLS	CA		09/23/2021		1,426	(25)				(25)		1,401	1,401			
100180737	PITTSBURGH	PA		11/26/2024		628	(23)				(23)		605	605			
100071982	SALISBURY	MA		11/19/2021		1,208	(83)				(83)		1,125	1,125			
100191951	COLUMBIA	SC		02/28/2025		914	(22)				(22)		892	892			
100234795	PALM SPRINGS	CA		01/30/2025		564	(17)				(17)		547	547			
100198278	SAINT LOUIS	MO		08/28/2025		552	(18)				(18)		534	534			
100190147	WARNER ROBINS	GA		01/21/2025		1,267	(14)				(14)		1,253	1,253			
100127586	CEDAR CITY	UT		09/08/2023		709	(1)				(1)		708	708			
100119876	GULF BREEZE	FL		06/11/2023		710	(2)				(2)		708	708			
100165526	OWIEDO	FL		08/29/2024		447	(16)				(16)		431	431			
100100770	OWINGS MILLS	MD		04/28/2023		757	(6)				(6)		751	751			
100219097	GILBERT	AZ		06/27/2025		849	(40)				(40)		809	809			
100161387	CONCORD	NC		07/25/2024		3,700	(88)				(88)		3,632	3,632			
100170066	DAYTON	OH		10/08/2024		643	(20)				(20)		623	623			
100200299	SUFFERN	NY		03/07/2025		823	(25)				(25)		598	598			
100212127	PLYMOUTH	MI		09/22/2025		1,031	(10)				(10)		1,021	1,021			
100176618	LIVE OAK	FL		11/15/2024		635	(16)				(16)		619	619			
100169006	MILWAUKEE	WI		09/30/2024		919	(25)				(25)		894	894			
100229230	CARTERSVILLE	GA		06/13/2025		2,448	(59)				(59)		2,389	2,389			
100048234	WEST COVINA	CA		11/20/2020		1,326	(69)				(69)		1,257	1,257			
100154614	ALEXANDRIA	VA		06/14/2024		3,916	(283)				(283)		3,633	3,633			
100204728	ASHEBORO	NC		04/08/2025		551	(25)				(25)		526	526			
100156425	GILLSVILLE	GA		06/24/2024		589	(14)				(14)		575	575			
100191683	LAKE HAVASI CITY	AZ		01/29/2025		832	(19)				(19)		813	813			
100185184	DANBURY	CT		12/20/2024		815	(16)				(16)		799	799			
100088097	BOYNTON BEACH	FL		10/25/2022		645	(23)				(23)		622	622			
100199060	DENVER	CO		02/28/2025		557	(1)				(1)		556	556			
100071958	FRIDENSVOOD	TX		11/19/2021		1,188	(148)				(148)		1,040	1,040			
100153236	FORT WORTH	TX		05/30/2024		655							655	655			
100198535	OCEAN CITY	NJ		02/28/2025		1,941	(77)				(77)		1,864	1,864			
100071858	WEST PALM BEACH	FL		10/14/2021		1,836	(65)				(65)		1,771	1,771			
100253480	FULLSPEAR	TX		10/30/2025		1,582	(88)				(88)		1,514	1,514			
100169184	CAPE CORAL	FL		09/27/2024		2,948	(42)				(42)		2,906	2,906			
100048879	MIAMI	FL		11/20/2020		776	70				70		846	846			
100129363	KAPOLEI	HI		09/25/2023		621	(8)				(8)		613	613			
100079147	RAHWAY	NJ		02/24/2022		1,243	(18)				(18)		1,225	1,225			
100227275	ALACHUA	FL		07/31/2025		576	(26)				(26)		550	550			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10011904	SAN TAN VALLEY	AZ		06/10/2023		613		(32)			(32)		581		581		
10016106	MIRLE BEACH	SC		07/24/2024		606		(16)			(16)		590				
10008040	BISBEE	AZ		03/10/2022		1,245		(33)			(33)		1,212				
10017293	BALTIMORE	MD		10/25/2024		1,704		(74)			(74)		1,630				
10003567	HANDY PARK	IL		03/23/2021		768		22			22		790				
10016049	KELLER	TX		07/17/2024		610		(18)			(18)		592				
10021409	TOLESON	MO		06/02/2025		678		(2)			(2)		676				
10018079	DENVER	CO		11/25/2024		686							686				
10006796	PORTLAND	OR		09/23/2021		1,403		(29)			(29)		1,374				
10079598	ANSANIA	CT		04/08/2022		1,878		(87)			(87)		1,791				
10016045	HOUSTON	TX		07/19/2024		635		(8)			(8)		627				
10071676	STOCKTON	CA		10/14/2021		2,847		(45)			(45)		2,802				
10014137	BELLEVILLE	IL		01/30/2024		513		(20)			(20)		493				
10011084	IRVINE	CA		06/30/2023		770		(4)			(4)		766				
10004399	RALEIGH	NC		06/13/2020		579		(7)			(7)		572				
10013321	GREENVILLE	SC		10/19/2023		411		(13)			(13)		398				
10014129	HUMBLE	TX		01/30/2024		627		(12)			(12)		615				
10015314	LAS VEGAS	NV		05/22/2024		595		(16)			(16)		579				
10015648	HOLLAND	MI		06/24/2024		593		(14)			(14)		579				
10016043	ALBANY	CA		07/17/2024		596		(17)			(17)		579				
10016835	SANIT PALL	MI		09/20/2024		598		(19)			(19)		579				
10005648	JOSHUA TREE	CA		07/28/2021		1,383		(40)			(40)		1,343				
10019716	CHICAGO	IL		06/08/2023		623		(15)			(15)		608				
100163190	FORT WORTH	TX		05/30/2024		585		(3)			(3)		582				
100199317	LUPTON	MI		03/05/2025		626		(9)			(9)		617				
100181988	SEBRING	FL		12/12/2024		824		(14)			(14)		810				
10024486	CYPRESS	TX		09/29/2025		5,881		(182)			(182)		5,699				
100214316	CLARKSVILLE	TN		06/02/2025		514		(17)			(17)		497				
100201105	BATON	TX		03/12/2025		601		(18)			(18)		583				
100152321	BELVIDERE	IL		05/17/2024		620		(6)			(6)		614				
100168660	KATY	TX		09/30/2024		617		(25)			(25)		592				
100198337	GALLATIN	TN		06/12/2023		761		(7)			(7)		754				
100165387	CELINA	TX		08/29/2024		1,397		(45)			(45)		1,352				
100170025	PHOENIX	AZ		11/08/2024		1,391		(65)			(65)		1,326				
100130203	TAMPA	FL		11/15/2023		556		(14)			(14)		542				
100152246	HARVEST	AL		05/17/2024		540		(10)			(10)		530				
100194300	CRESCENT CITY	CA		02/14/2025		605		(22)			(22)		583				
100156634	IDAHO FALLS	ID		06/24/2024		624		(8)			(8)		616				
100218839	CONCORD	NC		06/27/2025		576		(13)			(13)		563				
100156707	CLAYTON	CA		07/10/2024		627		(11)			(11)		616				
100084770	APPLE VALLEY	CA		06/02/2022		542		(3)			(3)		755				
100157578	BULLHEAD CITY	AZ		07/09/2024		542		(16)			(16)		526				
100119056	NORTH GROSVEENORDALE	CT		07/27/2023		455		(20)			(20)		435				
100175493	SPRING	TX		12/23/2024		607		(15)			(15)		592				
100068340	MIAMI	FL		06/25/2021		1,375		(46)			(46)		1,329				
100115559	LAS VEGAS	NV		07/19/2023		595		(10)			(10)		585				
100235138	SAN ANTONIO	TX		06/28/2025		1,243		(29)			(29)		1,214				
100198658	SOUTH DAYTONA	FL		02/02/2024		451		(34)			(34)		417				
100147257	CHICAGO	IL		03/28/2024		487		(16)			(16)		471				
100282361	SALIN	OR		02/27/2026		198			(7)		(7)		191				
100054144	BUCKEYE	AZ		03/23/2021		948		(23)			(23)		925				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009228	EAGLE	IO		01/26/2023		1,172		(57)			(57)		1,115	1,115			
10014007	ATLANTA	GA		01/09/2024		513		(16)			(16)		497	497			
10016291	YAMHILL	OR		06/12/2024		663		(7)			(7)		656	656			
10017266	HOUSTON	TX		10/23/2024		870		(30)			(30)		840	840			
10021629	STATESBORO	GA		06/23/2025		589		(4)			(4)		585	585			
10014915	ROCKPORT	TX		04/22/2024		455		(12)			(12)		443	443			
10002334	LAFAYETTE HILL	PA		09/04/2018		1,425		(15)			(15)		1,410	1,410			
10016087	POTTSTOWN	PA		07/24/2024		662		(16)			(16)		646	646			
100017307	MIAMI	FL		04/26/2018		716		(14)			(14)		702	702			
100211691	DENVER	CO		05/19/2025		520		(1)			(1)		519	519			
100204505	LUPTON	MI		04/04/2025		502		(14)			(14)		488	488			
10019661	PHILADELPHIA	PA		01/25/2024		467		(12)			(12)		455	455			
100156598	POTTSTOWN	PA		06/24/2024		638		(7)			(7)		631	631			
100127493	ATLANTA	GA		09/08/2023		619		(2)			(2)		617	617			
100215521	HASLET	TX		06/12/2025		1,278		(5)			(5)		1,273	1,273			
100158674	BANGOR	ME		07/10/2024		613		(7)			(7)		606	606			
100219995	ATLANTA	GA		07/07/2025		628		(22)			(22)		606	606			
100192720	WEST CHICAGO	IL		02/10/2025		925		(32)			(32)		893	893			
100177355	MANVEL	TX		01/16/2025		961		(45)			(45)		916	916			
100165464	FORT WORTH	TX		08/29/2024		675		(8)			(8)		667	667			
100185186	WEEK1 WACHEE	FL		12/20/2024		536		(25)			(25)		511	511			
100201017	SOUTH OGDEN	UT		03/12/2025		662		(5)			(5)		657	657			
100189433	PEARL RIVER	NY		01/14/2025		369		(17)			(17)		352	352			
100016402	AUSTIN	TX		04/05/2018		1,566		(8)			(8)		1,558	1,558			
100233722	PLAINFIELD	NJ		10/30/2025		570		(24)			(24)		546	546			
100193613	MIDLOTHIAN	VA		12/18/2023		609		(10)			(10)		599	599			
100194474	FESTON	VA		02/14/2025		941		(27)			(27)		914	914			
100160922	BIRMINGHAM	AL		07/24/2024		656		(11)			(11)		645	645			
100146180	BUDA	TX		04/12/2024		1,106		(24)			(24)		1,082	1,082			
100202890	VENICE	CA		03/24/2025		828		(29)			(29)		799	799			
100162578	LOUISVILLE	KY		06/12/2024		965		(20)			(20)		945	945			
100129684	POCAHELLO	ID		09/29/2023		615		(3)			(3)		612	612			
100114989	CHARLOTTE	NC		07/14/2023		2,454		(29)			(29)		2,425	2,425			
100151591	INDIANAPOLIS	IL		05/10/2024		612		(16)			(16)		596	596			
100151592	INDIANAPOLIS	IL		05/10/2024		612		(16)			(16)		596	596			
100181460	SAN ANTONIO	TX		01/09/2025		448		(21)			(21)		427	427			
100211669	PARMA	OH		05/19/2025		612		(8)			(8)		604	604			
100211480	BUCKEYE	AZ		05/16/2025		590		(15)			(15)		575	575			
100229888	CHARLOTTE	NC		06/18/2025		572		(23)			(23)		549	549			
100238274	MIDLOTHIAN	VA		12/05/2025		389		(7)			(7)		382	382			
100186965	DAVENPORT	FL		07/07/2025		670		(5)			(5)		665	665			
100150735	LAWRENCEVILLE	GA		05/06/2024		615		(15)			(15)		600	600			
100153170	HOUSTON	TX		05/30/2024		610		(10)			(10)		600	600			
100103505	GAINESVILLE	VA		04/27/2023		1,311		(24)			(24)		1,287	1,287			
100233179	DELAWARE	OH		10/30/2025		846		(33)			(33)		813	813			
100219388	SAINT PETERSBURG	FL		07/07/2025		698		(25)			(25)		673	673			
100195956	RICHMOND	TX		07/15/2024		672		(14)			(14)		658	658			
100166574	SCHERTZ	TX		09/25/2024		690		(8)			(8)		682	682			
100142155	EULESS	TX		02/29/2024		617		(13)			(13)		604	604			
100266327	DOWNTOWN	PA		12/29/2025		441		(9)			(9)		432	432			
100228939	NEWMAN	GA		06/12/2025		6,357		(223)			(223)		6,134	6,134			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171926	MIDLAND	TX		10/17/2024		772		(6)			(6)		766		766		
100214823	VALDOSTA	GA		06/11/2025		610		(11)			(11)		599		599		
100203208	GRAHAM	VA		03/27/2025		1,275		(51)			(51)		1,224		1,224		
100230132	VICTORVILLE	CA		08/25/2025		510		(16)			(16)		494		494		
100161463	PELUGERVILLE	TX		07/30/2024		617		(21)			(21)		596		596		
100219191	TOTTHANNA	PA		06/27/2025		922		(28)			(28)		964		964		
100219709	MAPLETON	UT		07/07/2025		992		(21)			(21)		971		971		
100150645	MANHEIM	PA		05/06/2024		606		(16)			(16)		590		590		
100070507	MECHANICSVILLE	VA		09/23/2021		1,300		(31)			(31)		1,269		1,269		
100143272	EVERMAN	TX		02/16/2024		609		(1)			(1)		608		608		
100116283	CHAMPIONS GATE	FL		07/20/2023		792		(51)			(51)		741		741		
100182618	ASHEVILLE	NC		12/12/2024		639		(15)			(15)		624		624		
100272884	SAINT CLAIR SHORES	MI		01/15/2026		183		(8)			(8)		175		175		
100193001	HAWLEY	PA		02/10/2025		500		(17)			(17)		483		483		
100153371	WALLE	TX		05/30/2024		608		(3)			(3)		605		605		
100065421	FRIESCO	CO		07/28/2021		1,373		(31)			(31)		1,342		1,342		
100182722	ALBANY	CA		08/12/2024		1,968		(49)			(49)		1,919		1,919		
100079111	HOLLYWOOD	FL		02/24/2022		1,288		(16)			(16)		1,252		1,252		
100103708	OKLAHOMA CITY	OK		05/08/2023		5,029		(101)			(101)		4,928		4,928		
100186839	CONCORD	NC		01/07/2025		697		(1)			(1)		696		696		
100189298	CHAMPLIN	MI		07/13/2025		31,757		(803)			(803)		30,954		30,954		
100148050	JACKSON	TN		04/10/2024		1,300		(2)			(2)		1,298		1,298		
100195102	GLASTONBURY	CT		02/24/2025		1,315		(16)			(16)		1,299		1,299		
100215587	GERBERTOWN	TX		06/12/2025		575		(16)			(16)		559		559		
100138845	RICHMOND	TX		12/21/2023		622		(15)			(15)		607		607		
100156830	RICHMOND	TX		07/12/2024		3,983		(128)			(128)		3,855		3,855		
100103503	BASTROP	TX		05/08/2023		6,280		(128)			(128)		6,152		6,152		
100255851	NORTH MYRTLE BEACH	SC		11/24/2025		588		(27)			(27)		561		561		
100150749	MOXINEY	TX		05/06/2024		627		(14)			(14)		613		613		
100203232	FORT MYERS	FL		03/27/2025		3,054		(125)			(125)		2,929		2,929		
100141772	CUMMINSON	NJ		01/30/2024		336		(8)			(8)		328		328		
100221015	MECHANICSVILLE	VA		07/18/2025		7,010		(250)			(250)		6,760		6,760		
100261985	LAKEWOOD	CO		12/08/2025		994		(13)			(13)		981		981		
100091599	BRYAN	TX		03/07/2023		526		(27)			(27)		499		499		
100213880	LA VERGIE	TN		05/29/2025		498		(23)			(23)		475		475		
100254546	ALLENJOHN	PA		11/07/2025		620		(15)			(15)		605		605		
100156715	WINTER HAVEN	FL		07/10/2024		599		(12)			(12)		587		587		
100203367	KYLE	TX		03/27/2025		613		(21)			(21)		592		592		
100053761	SHELTON	WA		03/23/2021		742		(40)			(40)		702		702		
100156482	WHITESTOWN	IN		06/24/2024		666		(2)			(2)		664		664		
100195097	FAFETTEVILLE	NC		02/24/2025		728		(11)			(11)		717		717		
100235326	CHESTERFIELD	MO		09/04/2025		31,784		(1,164)			(1,164)		30,620		30,620		
100227195	PRINCETON	IN		07/30/2025		635		(15)			(15)		620		620		
100169463	NEWARK	NJ		09/30/2024		2,710		(77)			(77)		2,633		2,633		
100054530	SUSSEX	NJ		03/23/2021		3,630		(140)			(140)		3,490		3,490		
100076440	WEST SACRAMENTO	CA		12/23/2021		4,636		(25)			(25)		4,611		4,611		
100255749	MOXINEY	TX		11/24/2025		694		(13)			(13)		681		681		
100268514	LA PORTE	TX		12/29/2025		196		(5)			(5)		191		191		
100207034	FORT MYERS	FL		04/24/2025		1,614		(57)			(57)		1,557		1,557		
100266739	CHARLOTTE	NC		12/29/2025		211		(6)			(6)		205		205		
100067601	BALTIMORE	MD		09/23/2021		1,269		(38)			(38)		1,231		1,231		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100164519	MOORE	OK		06/21/2024		571		(2)			(2)		569	569			
100091251	LAKEWOOD	CO		01/31/2023		660		(21)			(21)		639	639			
100120406	CONROE	TX		06/18/2023		678		(4)			(4)		674	674			
100043723	FALL RIVER	MA		06/13/2020		691		(28)			(28)		663	663			
100247032	LA GRANGE	KY		10/22/2025		632		(17)			(17)		615	615			
100147752	ORONILEY	TX		04/08/2024		3,265		(79)			(79)		3,186	3,186			
100071927	NEW BRAUNFELS	TX		11/19/2021		1,303		(89)			(89)		1,214	1,214			
100186380	WYLE	TX		12/30/2024		2,871		(8)			(8)		2,863	2,863			
100179864	LITTLE RIVER	SC		11/25/2024		830		(16)			(16)		814	814			
100155868	ORLANDO	FL		06/18/2024		553		(21)			(21)		532	532			
100149821	MELISSA	TX		04/26/2024		651		(13)			(13)		638	638			
100198304	KENESAW	GA		02/28/2025		1,012		(25)			(25)		987	987			
100151614	ATLANTA	GA		05/10/2024		657		(4)			(4)		653	653			
100190097	FORENY	TX		01/21/2025		567		(22)			(22)		545	545			
100198312	RALEIGH	NC		12/18/2023		605		(7)			(7)		598	598			
100078049	DETROIT	MI		01/21/2022		1,572		(18)			(18)		1,554	1,554			
100277232	FORT WORTH	TX		02/10/2026		305		(5)			(5)		300	300			
100177286	MONROE TOWNSHIP	NJ		01/16/2025		610		(10)			(10)		600	600			
100077972	SIMI VALLEY	CA		02/18/2022		1,276		(32)			(32)		1,244	1,244			
100198276	SILVER SPRING	AR		02/28/2025		567		(22)			(22)		545	545			
100158120	KYLE	TX		07/08/2024		1,083		(12)			(12)		1,071	1,071			
100141664	HOUSTON	TX		01/30/2024		374		(27)			(27)		347	347			
100118888	VANDALLA	MI		06/30/2023		3,671		(155)			(155)		3,516	3,516			
100129438	MAPLES	FL		09/29/2023		2,580		(28)			(28)		2,552	2,552			
100140880	ASHEVILLE	NC		01/25/2024		1,740		(36)			(36)		1,704	1,704			
100172870	EAST POINT	GA		10/25/2024		1,051		(67)			(67)		984	984			
100186451	BRISTOL	RI		12/30/2024		1,382		(22)			(22)		1,370	1,370			
100192937	ORLANDO	FL		02/05/2025		575		(16)			(16)		559	559			
100167885	DALLAS	TX		09/20/2024		653		(37)			(37)		616	616			
100268894	BURLESON	TX		12/29/2025		372		(18)			(18)		354	354			
100053835	BROOKLYN	NY		03/23/2021		1,172		(84)			(84)		1,088	1,088			
100148743	FRANKLIN PARK	NJ		04/17/2024		1,406		(33)			(33)		1,373	1,373			
100067428	FORT MYERS	FL		09/23/2021		1,249		(36)			(36)		1,213	1,213			
100175988	FORENY	TX		11/14/2024		1,856		(4)			(4)		1,852	1,852			
100143156	KATY	TX		02/16/2024		551		(4)			(4)		547	547			
100128559	ELK GROVE	CA		05/25/2017		461		41			41		502	502			
100080419	BELLAIRE	TX		04/14/2022		1,383		(56)			(56)		1,327	1,327			
100272805	WEST HARBORSBORO	VT		01/15/2026		198		(7)			(7)		191	191			
100228331	KENNESVILLE	NC		06/11/2025		1,389		(30)			(30)		1,359	1,359			
100065459	LOS ANGELES	CA		07/28/2021		1,403		(20)			(20)		1,383	1,383			
100235376	TAMPA	FL		08/29/2025		547		(6)			(6)		541	541			
100169455	CAPE CORAL	FL		09/30/2024		561		(27)			(27)		534	534			
100219892	MELISSA	TX		07/08/2025		622		(10)			(10)		612	612			
100190040	BETHPAGE	NY		01/21/2025		519		(18)			(18)		501	501			
100268897	WAPERVILLE	IL		12/29/2025		421		(10)			(10)		411	411			
100267268	GOLDSBORO	NC		12/24/2025		354		(17)			(17)		337	337			
100076402	MIAMI	FL		12/23/2021		1,284		(81)			(81)		1,203	1,203			
100101887	FORT LAUDERDALE	FL		04/06/2023		456		(25)			(25)		431	431			
100205800	RICHMOND	TX		04/14/2025		1,282		(27)			(27)		1,255	1,255			
100152250	WILMINGTON	DE		06/17/2024		3,841		(46)			(46)		3,795	3,795			
100132061	DAVISONVILLE	GA		10/13/2023		2,548		(4)			(4)		2,544	2,544			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235302	HIGHTSTOWN	NJ		06/29/2025		905		(24)			(24)		481				
100065516	ROUND ROCK	TX		07/28/2021		1,414		(32)			(32)		1,382				
100201311	WEST PARK	FL		03/12/2025		601		(16)			(16)		585				
100186017	PORT ORANGE	FL		12/27/2024		562		(14)			(14)		548				
100219800	FORT WAYNE	IN		07/08/2025		407		(8)			(8)		399				
100164488	RICHMOND	TX		06/21/2024		384		(7)			(7)		377				
100029813	MCRAVE VALLEY	AZ		10/26/2018		748		90			90		838				
100244851	GAYLORD	MI		09/29/2025		621		(25)			(25)		596				
100152539	HAMILTON TOWNSHIP	NJ		05/17/2024		1,377		(38)			(38)		1,339				
100205921	DENVER	CO		04/14/2025		652		(13)			(13)		639				
100165024	CLE ELUM	IA		06/28/2024		604		(22)			(22)		582				
100115716	HALLANDALE BEACH	FL		07/20/2023		864		(23)			(23)		841				
100019621	DEERFIELD	IL		07/26/2018		1,390		(17)			(17)		1,373				
100110299	WHITE HALL	MD		06/30/2023		4,629		(60)			(60)		4,569				
100247486	BLOOMFIELD HILLS	MI		11/26/2025		546		(26)			(26)		520				
100150729	MISSOURI CITY	TX		05/06/2024		601		(17)			(17)		584				
100247054	NEWMAN	GA		10/22/2025		647		(21)			(21)		626				
100205920	PORT SAINT JOE	FL		04/14/2025		16,334		(389)			(389)		15,945				
100235904	LAWRENCE	KS		09/04/2025		568		(24)			(24)		544				
100235998	DUNLAP	TN		09/04/2025		567		(23)			(23)		544				
100193947	CLYMPIA	IA		02/10/2025		570		(13)			(13)		557				
100226985	NORRISTOWN	PA		07/30/2025		575		(18)			(18)		557				
100147583	NIXA	MO		04/04/2024		602		(8)			(8)		594				
100147566	NIXA	MO		04/04/2024		602		(8)			(8)		594				
100154985	ABERDEEN	NC		07/19/2024		620		(4)			(4)		616				
100200181	OSAGE BEACH	MO		03/07/2025		1,020		(25)			(25)		995				
100232988	EL PASO	TX		06/14/2025		573		(2)			(2)		571				
100264969	WASHINGTON	DC		12/17/2025		429		(6)			(6)		423				
100253988	TONEY	AL		10/30/2025		657		(16)			(16)		641				
100190179	MOORE	OK		01/21/2025		629		(1)			(1)		628				
10009292	LONG BEACH	CA		01/26/2023		591		(22)			(22)		569				
100228630	GRANDER	IN		06/11/2025		604		(19)			(19)		585				
100162546	SEATTLE	WA		06/12/2024		578		(5)			(5)		573				
100188634	LEHIGH ACRES	FL		02/10/2025		1,352		(24)			(24)		1,328				
100048277	UNION CITY	CA		11/20/2020		861		(13)			(13)		841				
100254632	COLUMBUS	OH		11/10/2025		397		(5)			(5)		384				
100182367	EDGEWATER	MD		12/12/2024		640		(4)			(4)		636				
100164981	OPRORKE	NC		06/28/2024		861		(26)			(26)		835				
100228723	TUCSON	AZ		06/11/2025		608		(8)			(8)		600				
100236002	MEMPHIS	TN		09/04/2025		612		(12)			(12)		600				
100136412	JAMESTOWN	RI		11/20/2023		531		(21)			(21)		521				
100245419	VILMINGTON	DE		10/06/2025		542		(9)			(9)		643				
100169439	WINDSOR	CT		09/30/2024		652		(16)			(16)		487				
100150993	HAIALEAH	FL		06/18/2024		503		(11)			(11)		1,162				
100229276	WOODBURY	NY		06/14/2025		667		(10)			(10)		657				
100153941	GREENVILLE	SC		05/30/2024		1,173		(26)			(26)		929				
100173524	BUCKEYE	AZ		10/29/2024		955		(16)			(16)		939				
100170297	INDIANAPOLIS	IL		10/08/2024		590		(25)			(25)		574				
100175969	HOUSTON	TX		11/05/2024		538		(12)			(12)		614				
100238428	PORT CLINTON	OH		09/19/2025		626		(33)			(33)		896				
100254283	SUFFOLK	VA		11/06/2025		929											

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100198391	LAWRENCEVILLE		GA		02/28/2025		1,981		(57)			(57)		1,924				
100228567	FARGO		ND		07/30/2025		732		(21)			(21)		.711				
100119521	HOUSTON		TX		07/28/2023		769		(6)			(6)		.763				
100060448	FORT LAUDERDALE		FL		06/25/2021		1,365		(44)			(44)		1,321				
100060197	BALTIMORE		MD		06/25/2021		1,397		(28)			(28)		1,369				
100171514	FARMERSVILLE		TX		10/16/2024		1,513		(29)			(29)		1,484				
100220459	WILMINGTON		DE		07/15/2025		900		(29)			(29)		.871				
100115738	TULARE		CA		07/20/2023		649		(22)			(22)		.627				
100189739	GRANTS PASS		OR		01/21/2025		370		(6)			(6)		.364				
100245842	OCALA		FL		10/06/2025		945		(23)			(23)		.522				
100160970	MESQUITE		TX		07/24/2024		596		(14)			(14)		.582				
100192958	RINGGOLD		GA		02/10/2025		756		(11)			(11)		.745				
100140881	ALBUQUERQUE		NM		01/25/2024		490		(18)			(18)		.472				
100182164	ROANOKE		VA		12/12/2024		579		(14)			(14)		.565				
100261285	AVONDALE		AZ		12/05/2025		424		(11)			(11)		.413				
100160167	SHARPSBURG		GA		07/18/2024		644		(16)			(16)		.628				
100151330	WEEKI WADDEE		FL		05/10/2024		2,369		(57)			(57)		2,312				
100244438	PALATINE		IL		09/29/2025		585		(24)			(24)		.561				
100203497	KENESAW		GA		03/26/2025		637		(19)			(19)		.618				
100215879	OMAHA		NE		06/12/2025		686		(14)			(14)		.682				
100212648	KATY		TX		05/29/2025		783							.783				
100140039	LONGVIEW		WA		01/09/2024		637		(13)			(13)		.624				
100163061	NORTH LAS VEGAS		NV		06/13/2024		1,219		(14)			(14)		1,205				
100235116	STREAMWOOD		IL		08/28/2025		616		(13)			(13)		.603				
100219707	MAPLETON		UT		07/07/2025		1,079		(22)			(22)		1,057				
100235071	COLUMBUS		OH		06/28/2025		4,623		(74)			(74)		4,549				
100169051	GRAHAM		VA		09/21/2024		603		(23)			(23)		.580				
100245483	BOSTON		MA		10/06/2025		597		(22)			(22)		.575				
100235882	ALBUQUERQUE		NM		06/29/2025		785		(13)			(13)		.772				
100043643	AVON		CO		06/13/2020		4,407		(241)			(241)		4,166				
100218472	LAS VEGAS		NV		06/27/2025		534		(22)			(22)		.512				
100188960	LAS VEGAS		NV		01/09/2025		384		(16)			(16)		.388				
100156088	FLOIRERY BRANCH		GA		06/18/2024		1,824		(91)			(91)		1,733				
100175944	HARVEST		AL		11/05/2024		598		(17)			(17)		.581				
100202019	NORTH LAS VEGAS		NV		03/18/2025		633		(1)			(1)		.632				
100161123	JASPER		AL		07/24/2024		2,322		(71)			(71)		2,251				
100143489	DENVER		CO		02/21/2024		515		(28)			(28)		.487				
100140021	WEST WILDWOOD		NJ		01/09/2024		2,095		(51)			(51)		2,044				
100114620	SAINT PAUL		MI		06/29/2023		531		(24)			(24)		.507				
100238229	RAISON		IV		09/18/2025		1,205		(10)			(10)		1,195				
100212715	GALVESTON		TX		05/28/2025		659		(18)			(18)		.641				
100053754	SPARTA		NJ		03/23/2021		1,130		(42)			(42)		1,172				
100186748	FRANKLIN		WI		12/31/2024		609		(23)			(23)		.586				
100047262	LAKE WORTH		FL		11/20/2020		1,453		(72)			(72)		1,381				
100177179	WESTLAND		MI		01/16/2025		675		(32)			(32)		.643				
100168928	KISSIMEE		FL		09/30/2024		617		(23)			(23)		.594				
100200222	NEWARK		NJ		03/07/2025		1,636		(58)			(58)		1,578				
100065613	CINCINNATI		KY		07/28/2021		1,257		(47)			(47)		1,210				
100234974	DALTON		GA		06/28/2025		626		(8)			(8)		.618				
100234975	DALTON		GA		06/28/2025		626		(8)			(8)		.618				
100272408	DOUGLASVILLE		GA		01/08/2026		356		(15)			(15)		.341				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100179601	LEWIST	IL		11/21/2024		694		(19)			(19)		675				
100209661	TULLOCH	CA		05/02/2025		614		(22)			(22)		592				
100204946	TOANO	VA		04/09/2025		548		(16)			(16)		532				
100110120	CHATTANOOGEE HILLS	GA		06/23/2023		354		(2)			(2)		352				
100103416	FRESNO	CA		06/16/2023		242		(12)			(12)		230				
100135438	PELL CITY	AL		11/13/2023		565							565				
100143336	PALETTE	FL		02/16/2024		665		(1)			(1)		664				
100207407	PALM BAY	FL		04/29/2025		573		(15)			(15)		558				
100234907	RUSSELLVILLE	MO		06/28/2025		569		(12)			(12)		557				
100152308	KATY	TX		05/17/2024		604		(11)			(11)		593				
100093513	MIAMI	FL		06/06/2022		756		(61)			(61)		695				
100292396	CLAY	MI		02/27/2026		640		(15)			(15)		625				
100186974	GREENSBORO	NC		01/07/2025		617		(11)			(11)		606				
100147974	ARDEN HILLS	MN		04/08/2024		595		(12)			(12)		583				
100175183	KISSIMEE	FL		11/05/2024		713		(17)			(17)		696				
100219819	FAIRFIELD	CA		06/30/2025		658		(20)			(20)		638				
100134477	PARKVILLE	MO		10/30/2023		571		(13)			(13)		558				
100206352	DUNBAR	CA		04/17/2025		367		(56)			(56)		311				
100228258	LEIGHTON	PA		06/11/2025		781		(11)			(11)		770				
100255641	SALER	OR		11/24/2025		533		(16)			(16)		517				
100236805	CAPE CORAL	FL		09/12/2025		531		(14)			(14)		517				
100103794	WALDORF	MD		05/10/2023		806		(23)			(23)		783				
100246767	BRIDGEWATER	NJ		10/15/2025		176,301		(4,581)			(4,581)		171,720	171,720			
100193546	ROYSE CITY	TX		11/13/2023		608		(3)			(3)		605				
100053387	SAN LEANDRO	CA		03/23/2021		5,095		(95)			(95)		5,000				
100140088	ATLANTA	GA		01/18/2024		574		(17)			(17)		557				
100142633	ATLANTA	GA		02/08/2024		573		(16)			(16)		557				
100088172	FORT PIERCE	FL		10/25/2022		909		(14)			(14)		895				
100141771	DELRAN	NJ		01/30/2024		462		(13)			(13)		449				
100206415	EUREKA	CA		05/22/2025		565		(11)			(11)		554				
100137546	WEST PALM BEACH	FL		12/08/2023		1,601		(22)			(22)		1,579				
100228276	LITITZ	PA		06/11/2025		741		(25)			(25)		716				
100129940	LAWRENCEVILLE	GA		09/27/2023		810		(10)			(10)		800				
100206081	WARREN	NJ		05/16/2025		551		(10)			(10)		541				
100221164	AURORA	CO		07/21/2025		616		(6)			(6)		610				
100169296	BALTIMORE	MD		09/27/2024		499		(24)			(24)		475				
100133942	OWINGS MILLS	MD		10/20/2023		1,634		(25)			(25)		1,609				
100156455	COMMERCE	CA		06/24/2024		570		(13)			(13)		557				
100233106	WILLOW	AK		10/30/2025		586		(16)			(16)		570				
100218538	BAKERSFIELD	CA		06/27/2025		625		(4)			(4)		621				
100174666	LINDHURST	NJ		10/31/2024		499		(25)			(25)		474				
100227048	MORRISVILLE	NC		07/30/2025		513		(18)			(18)		495				
100074456	SAN ANTONIO	TX		12/02/2021		1,150		(93)			(93)		1,057				
100080190	PONTE VERA BEACH	FL		02/25/2022		1,141		(19)			(19)		1,122				
100060055	SAN TAN VALLEY	AZ		06/25/2021		1,376		(34)			(34)		1,342				
100271824	WHITTIER	CA		12/30/2025		1,403		(39)			(39)		1,364				
100128234	LAS VEGAS	NV		09/14/2023		662		(21)			(21)		641				
100246246	GLENAS FERRY	ID		10/08/2025		355		(16)			(16)		339				
100057863	MEDFORD	OR		06/30/2021		1,429		(30)			(30)		1,399				
100110541	PRESCOTT	AZ		06/30/2023		694		(13)			(13)		681				
100129538	LYNCHBURG	VA		09/29/2023		622		(13)			(13)		609				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100170079	OLATHE	KS		10/08/2024		634		(20)			(20)		674				
100141944	KATY	TX		02/29/2024		462		(31)			(31)		431				
100161341	CONROE	TX		07/25/2024		638		(11)			(11)		627				
100158000	READING	WA		07/09/2024		602		(18)			(18)		584				
100076779	STAFFORD	VA		12/27/2021		1,228		(45)			(45)		1,183				
100228650	TODD	NC		06/11/2025		785		(21)			(21)		764				
100221065	PORT ANGELES	WA		07/18/2025		515		(20)			(20)		495				
100170109	CHESTERBROOK	PA		10/08/2024		455		(12)			(12)		443				
100238459	PORTSMOUTH	RI		09/19/2025		554		(21)			(21)		533				
100158625	CROILEY	TX		07/10/2024		585		(15)			(15)		570				
100148854	FORENY	TX		04/17/2024		646		(14)			(14)		632				
100200640	LITTLE ROCK	AR		03/11/2025		673		(12)			(12)		661				
100148830	CAPE CORAL	FL		04/17/2024		1,297		(56)			(56)		1,241				
100206333	SAINT PETERSBURG	FL		04/17/2025		1,119		(5)			(5)		1,114				
100192736	PEARLAND	TX		02/10/2025		1,145		(18)			(18)		1,127				
100171817	MESQUITE	TX		10/17/2024		596		(22)			(22)		574				
100188569	CRESTLINE	CA		09/25/2024		709		(15)			(15)		694				
100226727	GREEN VALLEY	CA		07/30/2025		607		(10)			(10)		597				
100212702	EWING	NJ		05/28/2025		556		(24)			(24)		532				
100126824	FISHERVILLE	KY		08/30/2023		644		(17)			(17)		627				
100195093	ANTIOCH	CA		02/24/2025		514		(22)			(22)		492				
100158879	PORT O CONNOR	TX		07/12/2024		540		(21)			(21)		519				
100170282	FLINT	MI		10/08/2024		539		(19)			(19)		520				
100205752	KISSIMEE	FL		04/14/2025		576		(24)			(24)		552				
100209408	SUITE CITY	NC		04/29/2025		568		(23)			(23)		545				
100148102	HASLET	TX		04/10/2024		603		(16)			(16)		587				
100031518	POINONA	CA		03/29/2019		1,086		(23)			(23)		1,063				
100153385	PORT CHARLOTTE	FL		05/29/2024		600		(2)			(2)		598				
100088111	POINCIANO BEACH	FL		10/25/2022		629		(12)			(12)		617				
100102812	OCALA	FL		06/22/2023		473		(26)			(26)		447				
100147710	DENVER	CO		04/05/2024		528		(18)			(18)		510				
100132107	LAKELAND	FL		10/13/2023		627		(5)			(5)		622				
100132108	LAKELAND	FL		10/13/2023		627		(5)			(5)		622				
100234566	CASA GRANDE	AZ		08/28/2025		580		(7)			(7)		573				
100228238	INDEPENDENCE	MI		06/11/2025		554		(6)			(6)		546				
100229343	OCALA	FL		06/14/2025		553		(7)			(7)		546				
100131617	VIRGINIA BEACH	VA		10/08/2023		626		(8)			(8)		618				
100160161	BLOOMINGDALE	IL		07/17/2024		1,173		(16)			(16)		1,157				
100133596	DAQUILA	GA		10/23/2023		2,326		(1)			(1)		2,325				
100236549	MURPHY	TX		09/12/2025		576		(20)			(20)		556				
100261512	STANFIELD	NC		12/12/2025		378		(17)			(17)		361				
100091259	JOSHUA TREE	CA		01/31/2023		544		(30)			(30)		514				
100203441	KANSAS CITY	MO		03/27/2025		591		(20)			(20)		571				
100203088	PHILADELPHIA	PA		04/25/2025		594		(13)			(13)		571				
100215367	ANGLER	PA		06/12/2025		588		(17)			(17)		571				
100150680	PRINCETON	IN		05/06/2024		612		(16)			(16)		596				
100025705	RANCHO CORDOVA	CA		09/20/2018		806		(75)			(75)		881				
100062942	HINESVILLE	GA		07/01/2021		1,916		(22)			(22)		1,894				
100201187	CLARKSVILLE	TN		03/12/2025		543		(21)			(21)		522				
100205931	PARISH	FL		04/15/2025		591		(16)			(16)		575				
100202100	FRONT ROYAL	VA		03/18/2025		648		(22)			(22)		626				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100129542	SAINT AUGUSTINE	FL		09/29/2023		624	(12)				(12)		612				
100129540	SAINT AUGUSTINE	FL		09/29/2023		626	(13)				(13)		613				
100079967	MIAMI	FL		04/08/2022		1,150	(32)				(32)		1,118				
100108624	PALERMO	CA		05/24/2023		492	(19)				(19)		473				
100108444	BERLIN	MA		05/25/2023		410	(10)				(10)		400				
100026547	LANCASTER	CA		06/26/2018		649	43				43		692				
100189243	BENTONVILLE	AR		01/13/2025		801	(14)				(14)		587				
100182105	LEANDER	TX		12/12/2024		631	(7)				(7)		624				
100028318	LOS ANGELES	CA		10/26/2018		710	83				83		793				
100219175	BRYAN	TX		06/27/2025		602	(17)				(17)		585				
100194228	HILLSBOROUGH	CA		02/14/2025		551	(21)				(21)		530				
100086934	SILVER SPRING	MD		10/24/2022		6,249	(249)				(249)		6,000				
100110227	BENTONVILLE	AR		06/30/2023		745	(2)				(2)		743				
100131945	FORT WORTH	TX		10/13/2023		610	(2)				(2)		608				
100203442	ACIORTH	GA		03/27/2025		560	(23)				(23)		537				
100148223	DALLAS	TX		04/12/2024		1,931	(52)				(52)		1,879				
100171975	PEACHTREE CITY	GA		10/16/2024		1,170	(25)				(25)		1,145				
100139306	WESTFIELD	NJ		12/28/2023		503	(10)				(10)		493				
100175973	CONCORD	NC		11/14/2024		674	(5)				(5)		669				
100063659	CEES	CA		06/23/2022		710	(7)				(7)		703				
100237652	SHERILL'S FORD	NC		06/18/2025		574	(25)				(25)		549				
100206190	FISHERSVILLE	VA		04/16/2025		1,808	(67)				(67)		1,741				
100196994	BURNSVILLE	NC		02/28/2025		378	(12)				(12)		366				
100206476	MANASSAS	VA		04/22/2025		581	(32)				(32)		549				
100190211	ELLENWOOD	GA		01/21/2025		2,242	(35)				(35)		2,207				
100186977	APLETON	FL		01/07/2025		747	(9)				(9)		738				
100253207	ORLANDO	FL		10/30/2025		664	(20)				(20)		644				
100045339	ANTELOPE	CA		11/25/2020		680	47				47		727				
100166079	MARS	PA		09/09/2024		7,049	(147)				(147)		6,902				
100235103	ARLINGTON	VA		06/28/2025		1,172	(20)				(20)		1,152				
100065091	GRANT'S PASS	OR		07/14/2021		1,361	(37)				(37)		1,324				
100190949	THROUP	PA		01/22/2025		437	(17)				(17)		420				
100186361	BEAR	DE		12/30/2024		608	(16)				(16)		592				
100127510	FOX LAKE	IL		09/08/2023		638	(12)				(12)		626				
100175928	CONCORD	NC		11/14/2024		687	(3)				(3)		684				
100209424	CHICAGO	IL		04/29/2025		572	(25)				(25)		547				
100062994	ATLANTA	GA		07/01/2021		993	(12)				(12)		981				
100078219	CELINA	TX		02/10/2022		1,006	(66)				(66)		920				
100202715	NORFOLK	MA		03/24/2025		591	(17)				(17)		574				
100209607	AURORA	CO		05/02/2025		591	(17)				(17)		574				
100161438	DELAWARE	OH		07/29/2024		653	(7)				(7)		646				
100080179	BOCA RATON	FL		02/25/2022		1,100	(40)				(40)		1,060				
100128713	PHILADELPHIA	PA		09/21/2023		540	(23)				(23)		517				
100205733	AFTON	MI		04/14/2025		911	(43)				(43)		868				
100238723	NAPA	CA		09/22/2025		2,695	(66)				(66)		2,629				
100168364	TAYLOR	TX		09/25/2024		614	(21)				(21)		593				
100070509	CAPE CORAL	FL		09/23/2021		1,351	(24)				(24)		1,327				
100228437	CIBOLA	TX		06/11/2025		658	(24)				(24)		634				
100140012	WILLIAMSON	NY		01/09/2024		512	(7)				(7)		505				
100199413	COLUMBIA	SC		02/28/2025		559	(21)				(21)		538				
100214478	CHANDLER	AZ		06/06/2025		585	(28)				(28)		557				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100115583	VENICE	CA		07/19/2023		1,195		(23)			(23)		1,172		1,172		
100115719	SCOTTSDALE	AZ		07/20/2023		937		(8)			(8)		929		929		
100151980	TULSON	AZ		06/10/2024		548		(22)			(22)		526		526		
100054130	SYLMAR	CA		03/23/2021		737		(46)			(46)		691		691		
100164863	SACRAMENTO	CA		08/28/2024		600		(12)			(12)		588		588		
100120050	PRIOR LAKE	IL		06/11/2023		628		(11)			(11)		617		617		
100192168	ARRON	OH		01/31/2025		562		(16)			(16)		546		546		
100220785	AUSTIN	TX		06/18/2025		557		(20)			(20)		537		537		
100228299	PALM SPRINGS	CA		06/11/2025		515		(21)			(21)		494		494		
100236390	GARLAND	TX		09/12/2025		7,117		(256)			(256)		6,861		6,861		
100202775	LAKE OSIEGO	OR		03/24/2025		574		(22)			(22)		552		552		
100076239	PHOENIX	AZ		01/07/2022		1,371		(25)			(25)		1,346		1,346		
100050051	SAINT AUGUSTINE	FL		11/20/2020		1,071		(37)			(37)		1,034		1,034		
100227865	PALM COAST	FL		07/31/2025		713		(22)			(22)		691		691		
100057624	ELIZABETH	NJ		06/30/2021		1,150		(23)			(23)		1,127		1,127		
100159284	STEPHENS CITY	VA		07/15/2024		665		(10)			(10)		655		655		
100129653	SALT LAKE CITY	UT		09/29/2023		1,393		(19)			(19)		1,374		1,374		
100205794	ROCKFORD	IL		04/14/2025		583		(19)			(19)		564		564		
100179498	OWENS CROSS ROADS	AL		11/21/2024		718		(2)			(2)		716		716		
100049176	FRAZIER PARK	CA		11/20/2020		670		(20)			(20)		650		650		
100182352	MAPLEWOOD	NJ		12/12/2024		868		(15)			(15)		853		853		
100156797	DALLAS	TX		06/26/2024		578		(22)			(22)		556		556		
100102598	KENSBURG	NJ		06/07/2023		623		(12)			(12)		611		611		
100229489	CARTERSVILLE	GA		08/15/2025		2,175		(80)			(80)		2,095		2,095		
100235030	DOYLESTOWN	PA		06/28/2025		627		(12)			(12)		615		615		
100234832	STILLWATER	OK		08/28/2025		532		(17)			(17)		515		515		
100229983	BELLA VISTA	AR		06/18/2025		584		(22)			(22)		562		562		
100209443	TEHRAN	GA		04/29/2025		552		(22)			(22)		530		530		
100091664	HELLERTOWN	PA		01/27/2023		467		(10)			(10)		457		457		
100047678	BAYVILLE	NY		11/20/2020		1,214		57			57		1,271		1,271		
100157970	SAN ANTONIO	TX		07/09/2024		382		(3)			(3)		379		379		
100205754	CHRISTIANSBURG	VA		04/14/2025		1,020		(21)			(21)		999		999		
100265448	SEATTLE	WA		12/19/2025		597		(26)			(26)		571		571		
100151520	LAS VEGAS	NV		05/10/2024		653		(3)			(3)		650		650		
100218660	FORT WORTH	TX		06/27/2025		611		(15)			(15)		596		596		
100185200	MERCEDES	TX		01/24/2025		565		(24)			(24)		541		541		
100210096	SHIRPSWILLE	SC		05/07/2025		560		(16)			(16)		544		544		
10014892	FORT WORTH	TX		03/13/2024		1,320		(14)			(14)		1,306		1,306		
100156171	ATHENS	GA		06/20/2024		992		(19)			(19)		973		973		
100173200	HUNTSVILLE	UT		10/30/2024		729		(4)			(4)		725		725		
100193387	TRAVERSE CITY	MI		02/10/2025		2,647		(19)			(19)		2,628		2,628		
100191730	LAKEWOOD	CO		02/20/2025		487		(23)			(23)		464		464		
100149176	EL DORNO	CA		04/22/2024		3,946		(146)			(146)		3,800		3,800		
100215570	SAVANNAH	GA		06/12/2025		661							661		661		
100198635	SPRING	TX		11/27/2023		475		(14)			(14)		461		461		
100205734	NEWARK	NJ		04/14/2025		607		(15)			(15)		592		592		
100139769	LOKHART	TX		12/21/2023		451		(31)			(31)		420		420		
100065301	SAINT LOUIS	MO		07/28/2021		1,507		(19)			(19)		1,488		1,488		
100146657	JACKSONVILLE	FL		03/20/2024		650		(36)			(36)		614		614		
100194130	CARLEIL	IN		02/14/2025		8,209		(213)			(213)		7,996		7,996		
100192728	ROYSE CITY	TX		02/10/2025		562		(21)			(21)		541		541		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100161318	DAVENPORT	FL		07/25/2024		640	(4)		(4)			(4)	636		636		
100088880	RICHFIELD	IN		11/15/2022		714	(14)		(14)			(14)	700		700		
100210703	WEST PALM BEACH	FL		05/15/2025		394	(24)		(24)			(24)	570		570		
100108218	EAST HAVEN	CT		05/24/2023		448	(23)		(23)			(23)	425		425		
100057926	DUBLIN	CA		06/30/2021		1,375	(32)		(32)			(32)	1,343		1,343		
100174549	HENDERSON	NV		10/31/2024		547	(28)		(28)			(28)	519		519		
100161066	FLOREY BRANCH	GA		07/24/2024		560	(18)		(18)			(18)	542		542		
100164491	MORRIS	NY		08/21/2024		760	(23)		(23)			(23)	737		737		
100203563	FORT WORTH	TX		03/27/2025		614	(22)		(22)			(22)	592		592		
100172273	KATY	TX		10/21/2024		691	(15)		(15)			(15)	676		676		
100189227	POCATELLO	ID		01/13/2025		520	(22)		(22)			(22)	498		498		
100171421	HOUSTON	TX		10/16/2024		844	(20)		(20)			(20)	824		824		
100180006	LEWISTON	ID		11/25/2024		623	(15)		(15)			(15)	608		608		
100158874	DAYTON	OH		08/15/2024		460	(31)		(31)			(31)	429		429		
100227248	PHOENIX	AZ		07/31/2025		828	(25)		(25)			(25)	803		803		
100192293	MAPLE PLAIN	IN		01/31/2025		666	(6)		(6)			(6)	660		660		
100110355	LAUSDLE	PA		06/30/2023		713	(7)		(7)			(7)	706		706		
100076248	CHANDLER	AZ		01/07/2022		1,322	(32)		(32)			(32)	1,290		1,290		
100073993	FRISCO	CO		02/24/2022		1,206	(24)		(24)			(24)	1,182		1,182		
100162575	PHOENIX	AZ		08/12/2024		652	(7)		(7)			(7)	645		645		
100141864	MISSOURI CITY	TX		02/29/2024		592	(7)		(7)			(7)	585		585		
100091428	WHITTIER	CA		02/22/2023		1,389	(21)		(21)			(21)	1,368		1,368		
100200509	HARTVILLE	OH		03/11/2025		638	(5)		(5)			(5)	633		633		
100246762	TUCSON	AZ		10/15/2025		606	(27)		(27)			(27)	579		579		
100244502	OAKLAND	CA		09/29/2025		604	(12)		(12)			(12)	592		592		
100216689	SIOUX FALLS	SD		06/23/2025		594	(11)		(11)			(11)	583		583		
100162841	WACONIA	MINN		08/12/2024		645	(6)		(6)			(6)	639		639		
100244887	MYRTLE BEACH	SC		09/29/2025		614	(22)		(22)			(22)	592		592		
100195627	AUBURN	WA		02/24/2025		556	(25)		(25)			(25)	511		511		
100156518	BENTONVILLE	AR		06/24/2024		1,473	(9)		(9)			(9)	1,464		1,464		
100048305	UPLAND	CA		11/20/2020		2,530	(115)		(115)			(115)	2,415		2,415		
100218723	TERRACE PARK	OH		06/27/2025		542	(20)		(20)			(20)	522		522		
100176982	BETHANY BEACH	DE		01/16/2025		7,908	(169)		(169)			(169)	7,739		7,739		
100267054	MURPHY	TX		12/23/2025		3,854	(40)		(40)			(40)	3,814		3,814		
100235207	PHOENIX	AZ		08/28/2025		431	(20)		(20)			(20)	411		411		
100245432	LEANDER	TX		10/06/2025		1,260	(33)		(33)			(33)	1,227		1,227		
100063516	MIAMI	FL		06/06/2022		809	(43)		(43)			(43)	766		766		
100178411	MERIDEN	CT		11/21/2024		707	(12)		(12)			(12)	695		695		
100243477	KNOXDALE	NC		09/26/2025		553	(26)		(26)			(26)	527		527		
100063079	DUNCAN	SC		07/01/2021		1,713	(47)		(47)			(47)	1,666		1,666		
100200663	ARLINGTON	VA		03/11/2025		625	(4)		(4)			(4)	611		611		
100198347	FORT PIERCE	FL		12/18/2023		565	(4)		(4)			(4)	561		561		
100015792	CLOVERDALE	CA		02/02/2018		1,499	(16)		(16)			(16)	1,483		1,483		
100177277	FREDERICK	MD		01/16/2025		596	(14)		(14)			(14)	582		582		
100150691	GARLAND	TX		05/06/2024		1,190	(23)		(23)			(23)	1,167		1,167		
100134479	CAPE CORAL	FL		10/30/2023		552	(16)		(16)			(16)	536		536		
100272861	FRESNO	CA		01/15/2026		422	(12)		(12)			(12)	410		410		
100120631	JACKSONVILLE	FL		06/18/2023		586	(16)		(16)			(16)	570		570		
100206161	CLAYTON	CA		04/16/2025		640	(16)		(16)			(16)	624		624		
100048884	RANCHO CUCAMONGA	CA		11/20/2020		2,437	(113)		(113)			(113)	2,324		2,324		
100203218	MESQUITE	TX		03/27/2025		571	(21)		(21)			(21)	550		550		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100138191	PLAINFIELD	NJ		12/14/2023		475		(6)			(6)		469				
100230073	FOREY	TX		06/28/2025		513		(20)			(20)		493				
100091083	MALDEN	MA		01/31/2023		70,603		(2,590)			(2,590)		68,013				
100209818	RIVERDALE	UT		06/11/2025		460		(22)			(22)		438				
100140302	FORT WORTH	TX		01/18/2024		562		(17)			(17)		545				
100207082	LAKE WALES	FL		04/24/2025		620		(18)			(18)		602				
100081816	TUCSON	AZ		03/30/2022		1,203		(13)			(13)		1,190				
100048724	PATCHOGUE	NY		11/20/2020		3,308		186			186		3,494				
100157228	GIWYN OAK	MD		02/20/2025		1,942		(3)			(3)		1,939				
100151608	ORLANDO	FL		05/10/2024		614		(10)			(10)		604				
100115741	LAURENCEVILLE	GA		07/20/2023		651		(3)			(3)		648				
100071604	METLAIRIE	LA		10/14/2021		1,412		(50)			(50)		1,362				
100170374	NORWAN	OK		10/08/2024		779		(21)			(21)		758				
100092065	TOIS RIVER	NJ		02/09/2023		614		(17)			(17)		597				
100159213	MORRISVILLE	NC		07/15/2024		674		(13)			(13)		661				
100168321	SPRING	TX		09/20/2024		594		(22)			(22)		572				
100278777	CHICAGO	IL		02/19/2026		197		(8)			(8)		189				
100149574	MCKINNEY	TX		04/28/2024		855		(15)			(15)		841				
100276864	CONWAY (BUCKS)	SC		01/30/2026		206		(9)			(9)		197				
100150697	MONROE	NY		05/06/2024		597		(13)			(13)		584				
100258296	KATY	TX		12/05/2025		440		(2)			(2)		438				
100203113	NORTH HIGHLANDS	CA		03/27/2025		985		(39)			(39)		946				
100192582	LITITZ	PA		02/10/2025		547		(20)			(20)		527				
100119379	PENINSULA	OH		07/31/2023		671		(9)			(9)		662				
100168216	LITHONIA	GA		09/20/2024		569		(23)			(23)		546				
100216530	SHERMAN	TX		06/23/2025		720		(23)			(23)		697				
100220171	KISSIMEE	FL		07/11/2025		555		(11)			(11)		544				
100067405	TAUNTON	MA		09/23/2021		4,161		(105)			(105)		4,056				
100190143	VISALIA	CA		01/21/2025		554		(14)			(14)		540				
100143326	CHARLOTTE	NC		02/16/2024		1,320		(22)			(22)		1,298				
100198438	VIRGINIA BCH	VA		02/28/2025		630		(11)			(11)		619				
100053769	EASTON	MA		09/23/2021		759		(7)			(7)		752				
100228547	WEST COLUMBIA	SC		06/11/2025		578		(21)			(21)		557				
100220247	BUENA PARK	CA		07/11/2025		581		(10)			(10)		571				
100267222	NORTH CHARLESTON	SC		12/23/2025		832		(15)			(15)		817				
100221244	ATLANTA	GA		07/21/2025		591		(17)			(17)		574				
100200565	WESTFIELD	NJ		03/11/2025		567		(14)			(14)		553				
100140177	ORLANDO	FL		01/11/2024		403		(7)			(7)		396				
100165567	GLEN ALLEN	VA		08/29/2024		576		(13)			(13)		563				
100076454	COOKE	FL		12/23/2021		1,123		(102)			(102)		1,021				
100075909	SCOTTSDALE	AZ		01/07/2022		1,360		(12)			(12)		1,348				
100159478	BUDA	TX		07/15/2024		1,345		(29)			(29)		1,316				
100244930	WAXAHW	NC		09/29/2025		6,431		(217)			(217)		6,214				
100071835	NEWTON	MA		10/14/2021		2,148		(57)			(57)		2,091				
100229573	NORFOLK	VA		06/15/2025		537		(16)			(16)		521				
100153278	GULF SHORES	AL		05/29/2024		855		(4)			(4)		851				
100218554	VIATUGA	TX		06/27/2025		635		(23)			(23)		612				
100228511	WILLOW SPRING	NC		06/11/2025		642		(25)			(25)		617				
100268010	CHESTERFIELD	MO		12/29/2025		402		(14)			(14)		388				
100131532	ARVADA	CO		10/19/2023		616		(11)			(11)		605				
100143033	MVRTLE BEACH	SC		02/12/2024		376		(8)			(8)		368				

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026621	LAWRENCEVILLE	GA		12/23/2025		.424		(6)			(6)		.418	.418			
100073611	ALBURN	IA		04/25/2022		1,185		(5)			(5)		1,180	1,180			
100088909	LUTZ	FL		11/15/2022		.531		(31)			(31)		.500	.500			
100168715	PASCO	IA		09/25/2024		.651		(33)			(33)		.618	.618			
100211745	MINNEAPOLIS	IN		05/19/2025		.568		(17)			(17)		.551	.551			
100170349	SAN ANTONIO	TX		10/08/2024		1,012		(28)			(28)		.984	.984			
100200255	NAPLES	FL		03/07/2025		.617		(13)			(13)		.604	.604			
100192492	VICTORVILLE	CA		02/07/2025		.614		(26)			(26)		.588	.588			
100173696	TAMPA	FL		10/31/2024		.606		(28)			(28)		.578	.578			
100054031	PHOENIX	AZ		03/23/2021		1,186		(7)			(7)		1,179	1,179			
100182432	LANCASTER	CA		12/12/2024		.626		(9)			(9)		.617	.617			
100210655	DAYTONA BEACH	FL		05/15/2025		.538		(23)			(23)		.515	.515			
100086362	BOISE	ID		06/25/2021		1,244		(16)			(16)		1,228	1,228			
100200892	FARMERSVILLE	TX		03/12/2025		.540		(21)			(21)		.519	.519			
100140164	CLARKSVILLE	TN		07/08/2024		.820		(22)			(22)		.798	.798			
100142731	EAGLE RIVER	AK		02/08/2024		.858		(18)			(18)		.840	.840			
100076056	TAYLORSVILLE	UT		07/07/2022		1,371		(22)			(22)		1,349	1,349			
100198893	GALLATIN	TN		02/28/2025		.597		(3)			(3)		.594	.594			
100199031	GALLATIN	TN		02/28/2025		.597		(3)			(3)		.594	.594			
100176774	SAINT JOHNS	FL		11/15/2024		.918		(46)			(46)		.872	.872			
100167765	PORTSMOUTH	RI		09/19/2024		.582		(27)			(27)		.555	.555			
100054305	HICKORY HILLS	IL		03/23/2021		1,500		(121)			(121)		1,379	1,379			
100043887	NESSONSET	NY		06/13/2020		1,538		(92)			(92)		1,446	1,446			
100134072	COHITTA	GA		10/27/2023		.489		(6)			(6)		.483	.483			
100115768	CAPE CORAL	FL		07/20/2023		.701		(8)			(8)		.693	.693			
100189080	LAWRENCEVILLE	GA		01/13/2025		12,050		(335)			(335)		11,715	11,715			
100272449	HELLERTOWN	PA		07/08/2026		.394		(14)			(14)		.380	.380			
100151656	SUMMITVILLE	SC		05/10/2024		.994		(7)			(7)		.987	.987			
100026181	MODESTO	CA		09/20/2018		.397		105			105		1,102	1,102			
100186623	BARNEGAT	NJ		12/30/2024		.539		(21)			(21)		.518	.518			
100172472	MESA	AZ		10/23/2024		.587		(19)			(19)		.568	.568			
100165069	PIXLEY	CA		08/28/2024		.726		(50)			(50)		.676	.676			
100190148	LAUREL	MD		01/21/2025		1,044		(2)			(2)		1,042	1,042			
100156009	DURHAM	NC		06/27/2024		.505		(12)			(12)		.493	.493			
100171461	JACKSON	TN		10/16/2024		.418		(13)			(13)		.405	.405			
100169670	FORT WORTH	TX		09/30/2024		.705		(11)			(11)		.694	.694			
100246777	NORTH TOWANDA	NY		10/15/2025		.552		(29)			(29)		.523	.523			
100171250	ERRATA	IA		10/16/2024		.571		(25)			(25)		.546	.546			
100177170	VILLA RICA	GA		01/16/2025		.383		(18)			(18)		.365	.365			
100267309	MIDLOTHIAN	VA		12/24/2025		.432		(13)			(13)		.419	.419			
100219467	TUSCON	AZ		07/07/2025		.681		(4)			(4)		.677	.677			
100201580	LAGRANGE	GA		03/13/2025		7,488		(129)			(129)		7,359	7,359			
100220465	INDIANAPOLIS	IL		07/15/2025		.530		(27)			(27)		.503	.503			
100201490	GREENFIELD	CA		03/12/2025		.492		(16)			(16)		.474	.474			
100228263	FREDING	CA		06/11/2025		2,049		(7)			(7)		2,042	2,042			
100254449	CHULA VISTA	CA		11/07/2025		.439		(7)			(7)		.432	.432			
100132119	SAINT AUGUSTINE	FL		10/13/2023		.617		(12)			(12)		.605	.605			
100246672	BATON ROUGE	LA		10/15/2025		.572		(23)			(23)		.549	.549			
100172460	SOUTHPORT	NC		10/23/2024		.600		(18)			(18)		.582	.582			
100179769	METAIRIE	LA		11/21/2024		.604		(22)			(22)		.582	.582			
100169306	MESQUITE	TX		09/27/2024		.604		(22)			(22)		.582	.582			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023937	INDIANAPOLIS	IL		06/15/2025		640		(6)			(8)		632		632		
100108323	DOUGLASVILLE	GA		05/24/2023		653		(35)			(35)		618		618		
100210674	DOTHAN	AL		05/15/2025		993		(42)			(42)		951		951		
100049883	MOUNT VERNON	NY		11/20/2020		915		20			20		935		935		
100173164	BELLEVUE	WA		10/30/2024		639		(18)			(18)		621		621		
100115528	HOLLY HILL	FL		07/17/2023		674		(12)			(12)		662		662		
100182469	CHARLOTTE	NC		12/12/2024		662		(1)			(1)		661		661		
100175036	ROCKFORD	IL		11/05/2024		584		(24)			(24)		560		560		
100159615	KYLE	TX		07/10/2024		632		(9)			(9)		623		623		
100272632	ATHENS	GA		01/09/2026		202							202		202		
100215366	CHATTANOOGA	TN		06/12/2025		1,584		(57)			(57)		1,527		1,527		
100239759	SAN ANTONIO	TX		06/28/2025		1,612		(74)			(74)		1,538		1,538		
100162708	LITTLE ROCK	AR		06/12/2024		551		(14)			(14)		537		537		
100175481	HOSKTON	GA		12/23/2024		11,465		(91)			(91)		11,374		11,374		
100254599	MC DONOUGH	GA		11/10/2025		550		(22)			(22)		528		528		
100214781	AUSTIN	TX		06/11/2025		1,612		(39)			(39)		1,573		1,573		
100219199	BAKERSFIELD	CA		06/27/2025		563		(19)			(19)		544		544		
100164518	MCDONOUGH	GA		06/21/2024		696		(2)			(2)		694		694		
100180050	FERNANDINA BEACH	FL		11/25/2024		646		(11)			(11)		635		635		
100210570	LAS VEGAS	NV		05/15/2025		13,217		(609)			(609)		12,608		12,608		
100190634	EAST BETHEL	MI		01/27/2025		589		(15)			(15)		574		574		
100140594	MONROE	NY		01/19/2024		566		(13)			(13)		553		553		
100169687	COLUMBIA	SC		09/30/2024		599		(23)			(23)		576		576		
100109301	POVALUP	WA		06/12/2023		1,003		(6)			(6)		995		995		
100170289	BAKERSFIELD	CA		10/08/2024		631		(21)			(21)		610		610		
100180410	SAINT PAUL	MI		11/25/2024		621		(11)			(11)		610		610		
100181218	ANTIOCH	CA		12/06/2024		430		(10)			(10)		420		420		
100192264	STUART	FL		01/31/2025		3,085		(64)			(64)		3,021		3,021		
100153861	SPRINGFIELD	VA		06/05/2024		546		(18)			(18)		528		528		
100175123	CYPRESS	TX		11/05/2024		999		(12)			(12)		987		987		
100205745	CHESTERFIELD	MO		04/14/2025		597		(22)			(22)		575		575		
100210708	FORT WORTH	TX		05/15/2025		2,197		(93)			(93)		2,104		2,104		
100179791	SUMMERVILLE	SC		11/21/2024		661		(21)			(21)		640		640		
100272272	PINEY POINT	MD		01/08/2026		441		(9)			(9)		432		432		
100170378	SAVANNAH	GA		10/08/2024		550		(22)			(22)		528		528		
100168963	INDIANAPOLIS	IL		09/25/2024		420		(12)			(12)		408		408		
100243284	WACO	TX		09/26/2025		554		(26)			(26)		528		528		
100151535	CHARLOTTE	NC		06/10/2024		1,513		(30)			(30)		1,483		1,483		
100194250	PALMIRA	VA		02/14/2025		999		(17)			(17)		982		982		
100065788	GILBERT	AZ		07/28/2021		1,281		(51)			(51)		1,230		1,230		
100199363	LARGO	FL		03/05/2025		1,241		(18)			(18)		1,223		1,223		
100144644	FORT WORTH	TX		03/13/2024		934		(7)			(7)		927		927		
100164640	FORNEY	TX		06/21/2024		579		(17)			(17)		562		562		
100214808	LAKE HAVASI CITY	AZ		06/11/2025		465		(22)			(22)		443		443		
100204006	MONROVIA	CA		04/09/2025		706		(6)			(6)		698		698		
100168362	MIAMI	FL		09/25/2024		642		(18)			(18)		624		624		
100206715	HARTISBURG	NC		04/23/2025		552		(21)			(21)		531		531		
100245591	DENTON	TX		10/06/2025		602		(21)			(21)		581		581		
100182288	PLANT CITY	FL		12/12/2024		611		(10)			(10)		601		601		
100201148	HAGERSTOWN	MD		03/12/2025		3,900		(131)			(131)		3,769		3,769		
100191957	MORRISVILLE	NC		10/13/2023		1,238		(7)			(7)		1,231		1,231		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100254065	BLUE SPRINGS	MO		11/10/2025		541		(26)			(26)		515				
100054327	SACRAMENTO	CA		03/23/2021		2,295		(37)			(37)		2,258				
100135575	SUMNERST	WA		11/13/2023		577		(4)			(4)		573				
100110202	SPARKS	NV		06/30/2023		745		(2)			(2)		743				
100272304	SEASIDE	CA		01/08/2026		432		(10)			(10)		422				
100186921	CONCORD	NC		01/07/2025		688		(1)			(1)		687				
100191075	HOUSTON	TX		01/29/2025		470		(21)			(21)		449				
100107889	DESERT HOT SPRINGS	CA		06/29/2023		1,125		(6)			(6)		1,119				
100133333	GLENBURN	ME		10/20/2023		191		(1)			(1)		190				
100158668	MANOR	TX		06/15/2024		361		(22)			(22)		339				
100236987	WARNOCK	NY		09/23/2025		570		(26)			(26)		544				
100175508	TULSON	AZ		12/23/2024		523		(24)			(24)		499				
100180361	APPOKA	FL		11/26/2024		647		(11)			(11)		636				
100057679	LAS VEGAS	NV		06/30/2021		1,286		(20)			(20)		1,266				
100179533	MARTINSBURG	WV		11/21/2024		673		(9)			(9)		665				
100023916	NEW BRAUNFELS	TX		09/10/2018		1,305		(25)			(25)		1,280				
100166187	EAST STRADSBURG	PA		09/09/2024		600		(15)			(15)		585				
100171679	WESTFIELD	NJ		10/16/2024		575		(21)			(21)		554				
100102103	COTTAGE GROVE	WI		04/14/2023		526		(23)			(23)		503				
100203342	MANCHESTER	CT		03/27/2025		578		(20)			(20)		558				
100170295	COLUMBIA	SC		10/08/2024		634		(21)			(21)		613				
100254054	BAKERSFIELD	CA		11/07/2025		555		(12)			(12)		543				
100102757	CHARLOTTE	NC		06/22/2023		404		(19)			(19)		385				
100114871	ATLANTIC BEACH	FL		07/10/2023		657		(13)			(13)		644				
100245549	EDMOND	OK		10/06/2025		567		(29)			(29)		538				
100228227	LAS VEGAS	NV		06/11/2025		558		(20)			(20)		538				
100153313	CYPRESS	TX		05/30/2024		6,171		(83)			(83)		6,088				
100159318	MILLEDGEVILLE	GA		07/15/2024		579		(13)			(13)		566				
100164045	SAINT AUGUSTINE	FL		06/21/2024		581		(15)			(15)		566				
100161013	NEEDVILLE	TX		07/24/2024		583		(17)			(17)		566				
100171680	WESTFIELD	NJ		10/16/2024		583		(16)			(16)		567				
100272120	TALLAHASSEE	FL		01/08/2026		352		(6)			(6)		346				
100171899	SOUTH ELGIN	IL		10/17/2024		646		(18)			(18)		628				
100126322	TORRINGTON	CT		06/30/2023		568		(11)			(11)		557				
100079872	GALVESTON	TX		04/25/2022		1,116		(44)			(44)		1,072				
100229973	TOWNSKET	WA		06/18/2025		573		(22)			(22)		551				
100150509	DELTONA	FL		05/03/2024		650		(11)			(11)		639				
100151161	FRANKOE	VA		05/09/2024		951		(41)			(41)		910				
100126561	BROCKTON	MA		06/30/2023		2,490		(104)			(104)		2,386				
100049534	ORANGE	CA		11/20/2020		3,829		(122)			(122)		3,707				
100214811	LAS VEGAS	NV		06/11/2025		547		(26)			(26)		521				
100238543	ROYSE CITY	TX		09/19/2025		609		(12)			(12)		597				
100176770	NORFOLK	MA		11/15/2024		599		(24)			(24)		575				
100167670	KANAWAPOLIS	NC		09/19/2024		671		(3)			(3)		668				
100160509	VISTA	CA		07/19/2024		4,134		(297)			(297)		3,837				
100189826	MONTGOMERY	AL		01/21/2025		3,933		(80)			(80)		3,853				
100196390	LACROIE	LA		02/28/2025		648		(6)			(6)		640				
100143311	PRINCETON	IN		02/16/2024		811		(12)			(12)		799				
100071880	YORBA LINDA	CA		11/05/2021		1,701		(49)			(49)		1,652				
100246881	ORLANDO	FL		10/17/2025		491		(23)			(23)		468				
100253110	MACON	NC		10/30/2025		616		(23)			(23)		593				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100128866	CARY	NC		09/21/2023		630		(4)				(4)	626		626		
100164129	BLOOMINGTON	CA		08/21/2024		567		(10)			(10)		557		557		
100115728	FENTON	VA		07/20/2023		757		(3)			(3)		754		754		
100166261	ALBURN	VA		09/09/2024		655		(13)			(13)		642		642		
100236722	KATY	TX		11/14/2025		1,231		(30)			(30)		1,201		1,201		
100245641	GREEN COVE SPRINGS	FL		10/06/2025		630		(22)			(22)		608		608		
100115995	KENNEWICK	WA		07/20/2023		784		(17)			(17)		767		767		
100164504	FORNEY	TX		08/21/2024		630		(13)			(13)		617		617		
100159212	CHARLOTTE	NC		07/15/2024		631		(14)			(14)		617		617		
100171613	ELON	NC		10/16/2024		700		(16)			(16)		684		684		
100190674	BROOKSTON	KY		01/28/2025		3,006		(30)			(30)		2,976		2,976		
100204021	WILLIS	TX		03/28/2025		786		(23)			(23)		763		763		
100193663	SPRING HILL	TN		12/28/2023		494		(8)			(8)		486		486		
100172539	WACONIA	MN		10/23/2024		2,392		(46)			(46)		2,346		2,346		
100178407	PASADENA	CA		11/21/2024		790		(2)			(2)		788		788		
100274026	CABOT	AR		01/26/2026		776		(19)			(19)		757		757		
100186517	MUKWONGO	IL		01/08/2025		575		(19)			(19)		556		556		
100119510	CHARLOTTE	NC		07/28/2023		633		(7)			(7)		626		626		
100238607	MURREESBORO	TN		09/23/2025		648		(11)			(11)		637		637		
100186270	DULUTH	GA		12/27/2024		448		(10)			(10)		438		438		
100160078	WILLIAMSTOWN	NJ		07/24/2024		581		(12)			(12)		569		569		
100151664	THE VILLAGES	FL		06/10/2024		578		(9)			(9)		569		569		
100159517	AUDUBON	MN		07/15/2024		587		(18)			(18)		569		569		
100219432	PHOENIX	AZ		07/07/2025		592		(21)			(21)		571		571		
100235949	ANGLER	NC		09/04/2025		599		(19)			(19)		580		580		
100139104	NEUBURGH	NY		12/28/2023		477		(18)			(18)		459		459		
100190907	CONCORD	NC		01/28/2025		593		(5)			(5)		588		588		
100226621	OCALA	FL		07/30/2025		506		(12)			(12)		494		494		
100236659	BEACHWOOD	NJ		09/12/2025		646		(9)			(9)		639		639		
100244327	FAIRFAX	CA		09/29/2025		15,234		(583)			(583)		14,651		14,651		
100188950	DALLAS	TX		01/09/2025		617		(22)			(22)		595		595		
100161040	PHILADELPHIA	PA		07/24/2024		542		(16)			(16)		526		526		
100153884	BAKERSFIELD	CA		06/05/2024		534		(8)			(8)		526		526		
100102105	ORLANDO	FL		04/14/2023		1,145		(7)			(7)		1,138		1,138		
100245919	PORTLAND	OR		11/06/2025		1,022		(29)			(29)		993		993		
100177614	BOCA RATON	FL		07/20/2023		576		(12)			(12)		564		564		
100155538	DELTON	IL		11/13/2023		1,581		(10)			(10)		1,571		1,571		
100276461	PORTLAND	OR		06/20/2025		521		(15)			(15)		506		506		
100206308	GULF BREEZE	FL		04/17/2025		650		(17)			(17)		633		633		
100245471	STILLWELL	KS		10/06/2025		610		(27)			(27)		583		583		
100210082	BATON ROUE	LA		05/07/2025		1,847		(31)			(31)		1,816		1,816		
100067687	ANNA	TX		09/23/2021		1,414		(9)			(9)		1,405		1,405		
100168217	KINGMAN	AZ		09/20/2024		659		(4)			(4)		655		655		
100185105	PARKMOUNT	CA		12/20/2024		9,270		(171)			(171)		9,099		9,099		
100190335	BAYTOWN	TX		09/28/2023		413		(27)			(27)		386		386		
100228399	SALEN	OR		08/11/2025		532		(13)			(13)		519		519		
100247256	HERMITAGE	TN		10/23/2025		543		(22)			(22)		521		521		
100159289	CHARLOTTE	NC		07/15/2024		625		(15)			(15)		610		610		
100221474	TAPPON SPRINGS	FL		07/22/2025		1,097		(38)			(38)		1,059		1,059		
100053873	SANTA ROSA	CA		03/23/2021		694		(24)			(24)		670		670		
100038540	BOISE	ID		11/15/2019		1,566		(39)			(39)		1,527		1,527		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100079631	RICHMOND	TX		04/25/2022		22,039		(775)			(775)		21,264	21,264			
100246332	AUGUSTA	GA		10/10/2025		720		(24)			(24)		696	696			
100164400	HALTOM CITY	TX		06/21/2024		575		(14)			(14)		561	561			
100083536	JACKSONVILLE	FL		07/25/2022		724		(25)			(25)		699	699			
100074317	PROSPER	TX		12/09/2021		1,408		(8)			(8)		1,400	1,400			
100189095	WASHINGTON TERRACE	UT		01/13/2025		659		(19)			(19)		640	640			
100158696	KNOXVILLE	TN		07/10/2024		555		(16)			(16)		539	539			
100054154	FREDERICKSBURG	VA		03/23/2021		582		(58)			(58)		524	524			
100067081	WINTER GARDEN	FL		09/23/2021		1,388		(30)			(30)		1,358	1,358			
100206845	WILLOW CREST	NJ		04/24/2025		633		(17)			(17)		616	616			
100182706	AUBURN	MA		12/12/2024		1,097		(36)			(36)		1,061	1,061			
100094638	SAN BERNARDINO	CA		06/02/2022		342		(35)			(35)		307	307			
100063321	FOREY	TX		07/01/2021		1,487		(8)			(8)		1,479	1,479			
100070847	WIPPINGERS FALLS	NY		10/01/2021		1,341		(10)			(10)		1,331	1,331			
100195104	SOUTH SAINT PAUL	MINN		02/24/2025		587		(9)			(9)		578	578			
100065100	WILTON	CA		07/14/2021		1,357		(35)			(35)		1,322	1,322			
100162854	SAINT AUGUSTINE	FL		06/12/2024		624		(3)			(3)		621	621			
100142124	RICHMOND	TX		02/29/2024		889		(28)			(28)		861	861			
100141500	CAPE CORAL	FL		01/30/2024		557		(9)			(9)		548	548			
100203234	BRANDON	FL		03/27/2025		559		(16)			(16)		543	543			
100277308	FORT MYERS	FL		02/12/2026		194		(2)			(2)		192	192			
100186788	PHOENIX	AZ		12/31/2024		1,699		(40)			(40)		1,659	1,659			
100234075	PULLMAN	WA		06/28/2025		834		(2)			(2)		832	832			
100192668	PROVO	UT		02/10/2025		581		(17)			(17)		564	564			
100209252	YOUNGSVILLE	LA		04/29/2025		651		(15)			(15)		636	636			
100142578	SUMNERVILLE	SC		02/08/2024		592		(4)			(4)		588	588			
100150904	PALOS HILLS	IL		05/08/2024		584		(11)			(11)		573	573			
100151529	PORTSMOUTH	RI		05/10/2024		584		(11)			(11)		573	573			
100101753	KANSAS CITY	MO		03/31/2023		594		(11)			(11)		583	583			
100164494	LAURENCEVILLE	GA		06/21/2024		589		(14)			(14)		575	575			
100226992	NAPERVILLE	IL		07/30/2025		1,326		(36)			(36)		1,290	1,290			
100164792	BRADENTON	FL		06/26/2024		1,304		(35)			(35)		1,269	1,269			
100159811	MILTON	GA		06/16/2024		526		(33)			(33)		493	493			
100209822	STONEWALL	TX		06/11/2025		265		(8)			(8)		257	257			
100024874	FONTANA	CA		09/20/2018		1,069		88			88		1,137	1,137			
100221963	CINCINNATI	KY		07/22/2025		232,950		(6,995)			(6,995)		225,955	225,955			
100168612	BRANSON WEST	MO		09/25/2024		5,220		(169)			(169)		5,051	5,051			
100244839	WEST DOVER	VT		09/29/2025		597		(22)			(22)		575	575			
100204828	MORFOVIA	CA		04/09/2025		871		(12)			(12)		859	859			
100203146	PARADISE VALLEY	AZ		03/27/2025		597		(27)			(27)		570	570			
100254989	FOLEY	AL		11/17/2025		1,256		(44)			(44)		1,212	1,212			
100152278	BAKERFIELD	CA		05/17/2024		596		(10)			(10)		586	586			
100149633	JERSEY CITY	NJ		04/26/2024		600		(12)			(12)		588	588			
100185052	CLEERO	IL		12/20/2024		579		(11)			(11)		568	568			
100243366	VENUS	TX		09/26/2025		1,252		(59)			(59)		1,193	1,193			
100220053	MANOR	TX		07/30/2025		361		(17)			(17)		344	344			
100196510	PORTERVILLE	CA		06/24/2024		598		(10)			(10)		588	588			
100272818	BOZEMAN	MT		01/13/2026		243,616		(7,415)			(7,415)		236,201	236,201			
100216316	CLARKSVILLE	TN		06/20/2025		654		(13)			(13)		641	641			
100119067	LAS VEGAS	NV		07/27/2023		605		(24)			(24)		581	581			
100202026	PHOENIX	AZ		07/15/2025		559		(22)			(22)		537	537			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014940	JACKSONVILLE	FL		07/13/2023		403	(11)				(11)		392				
10017198	HUTTO	TX		10/17/2024		761	(9)				(9)		752				
10026837	NOBLESVILLE	IN		12/29/2025		400	(15)				(15)		385				
10017390	WESTMINSTER	CA		10/30/2024		680	(13)				(13)		667				
10017972	JACKSONVILLE	FL		11/21/2024		679	(12)				(12)		667				
10017628	ELL COTT CITY	MD		11/15/2024		666	(13)				(13)		653				
10004994	FAIRFIELD	CA		11/20/2020		925	9				9		934				
10014332	ATLANTA	GA		02/16/2024		566	(12)				(12)		554				
10015617	KELLER	TX		07/09/2024		1,131	(28)				(28)		1,103				
100268729	SAINT LOUIS	MO		12/29/2025		408	(11)				(11)		397				
100245617	MISSION	TX		10/06/2025		597	(18)				(18)		579				
10015699	FAYETTEVILLE	NC		07/10/2024		572	(6)				(6)		566				
10015104	NORWOOD	MA		05/10/2024		606	(6)				(6)		600				
10026874	CHATTANOOGA	TN		12/29/2025		416	(11)				(11)		405				
100161087	VIAN	OK		07/24/2024		592	(14)				(14)		578				
100175971	CONCORD	NC		11/14/2024		666	(3)				(3)		663				
10015854	GRAIN VALLEY	MO		05/10/2024		593	(14)				(14)		579				
100142657	WOODBURY	NY		02/08/2024		2,031	(61)				(61)		1,970				
10019950	CONCORD	NC		02/28/2025		643	(8)				(8)		635				
10014620	RALEIGH	NC		03/13/2024		638	(5)				(5)		633				
100136011	GRETNA	LA		11/16/2023		522	(18)				(18)		504				
100238666	ABILENE	TX		09/23/2025		372	(16)				(16)		356				
100256568	PONDER	TX		11/24/2025		626	(17)				(17)		609				
100268324	NOBLESVILLE	IN		12/29/2025		461	(4)				(4)		457				
100203252	LAWRENCEVILLE	GA		03/27/2025		934	(34)				(34)		900				
10005595	YUBA CITY	CA		07/28/2021		1,330	(41)				(41)		1,289				
100210322	MC MINNVILLE	TN		05/09/2025		553	(11)				(11)		542				
100120082	MESQUITE	TX		06/11/2023		1,959	(14)				(14)		1,945				
100071712	ENCINITAS	CA		10/14/2021		1,334	(43)				(43)		1,291				
10005469	WINNEWOOD	PA		03/23/2021		854	(60)				(60)		794				
100221003	BELGRADE	MT		07/18/2025		562	(22)				(22)		540				
100131661	SHERMAN	TX		10/06/2023		1,164	(16)				(16)		1,148				
100179620	PENSACOLA	FL		11/21/2024		586	(11)				(11)		575				
100175718	FARR WEST	UT		11/12/2024		295	(14)				(14)		281				
100200513	STATESVILLE	NC		03/11/2025		995	(24)				(24)		971				
100157930	SEBASTIAN	FL		07/09/2024		580	(8)				(8)		572				
100209642	PANAMA CITY	FL		05/05/2025		511	(19)				(19)		492				
100180097	COHITTA	GA		12/30/2024		2,292	(79)				(79)		2,213				
100170112	WISLEY CHAPEL	FL		10/08/2024		796	(13)				(13)		783				
100055815	JEFFERSONVILLE	IN		03/23/2021		2,060	(62)				(62)		1,998				
100161077	MAGNOLIA	TX		07/24/2024		631	(11)				(11)		620				
100268337	MAGNOLIA	IN		12/29/2025		402	(15)				(15)		387				
100048006	SAN BERNARDINO	CA		11/20/2020		732	20				20		752				
100161041	MINNEAPOLIS	MN		07/24/2024		529	(16)				(16)		513				
100180613	HOUSTON	TX		11/26/2024		7,385	(345)				(345)		7,040				
100151991	LANCASTER	CA		06/14/2024		7,672	(275)				(275)		7,397				
100150607	FARMINGTON	UT		05/09/2024		608	(6)				(6)		600				
100169180	GARNER	NC		09/27/2024		711	(9)				(9)		702				
100190902	CONCORD	NC		01/28/2025		800	(2)				(2)		798				
100194905	GLENDALE	CA		02/21/2025		630	(6)				(6)		624				
100214653	MOXINEY	TX		05/29/2025		631	(13)				(13)		618				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026820	MOBLESVILLE	IN		12/29/2025		.603	(.23)	(.23)			(.23)		.580		.580		
10072209	LAS VEGAS	NV		10/29/2021		1.140		(.93)			(.93)		1.047		1.047		
10024711	BRADFORD	MA		10/22/2025		.643		(.15)			(.15)		.628		.628		
10024723	O FALLON	MO		10/23/2025		.527		(.20)			(.20)		.507		.507		
10008897	CABO SAN LUCAS	MEX		11/04/2022		1.020							1.020		1.020		
10015285	MILWAUKEE	WI		06/17/2024		.984		(.3)			(.3)		.581		.581		
100068464	SEBRING	FL		06/25/2021		1.154		(.32)			(.32)		1.122		1.122		
10073971	WOODBRIDGE	VA		04/25/2022		1.123		(.38)			(.38)		1.085		1.085		
10017390	COLUMBUS	OH		10/30/2024		1.271		(.47)			(.47)		1.224		1.224		
100214797	DUMONT	NJ		06/11/2025		.676		(.32)			(.32)		.644		.644		
10006262	KINGWOOD	TX		07/01/2021		2.123		(.23)			(.23)		2.100		2.100		
100261448	VENICE	CA		12/09/2025		.656		(.17)			(.17)		.639		.639		
100206805	MIAMI SHORES	FL		04/23/2025		.601		(.22)			(.22)		.579		.579		
100206859	LAWRENCEVILLE	GA		04/24/2025		.605		(.26)			(.26)		.579		.579		
100206927	ATLANTA	GA		04/24/2025		.587		(.6)			(.6)		.579		.579		
100235143	LIGHTHOUSE PT	FL		06/28/2025		2.633		(.96)			(.96)		2.537		2.537		
100132022	YUMA	AZ		10/13/2023		.663		(.4)			(.4)		.659		.659		
100218289	ROCKAWAY	NJ		06/26/2025		.555		(.26)			(.26)		.529		.529		
100247365	BISEE	AZ		10/24/2025		.662		(.21)			(.21)		.641		.641		
100118934	FONTANA	CA		07/27/2023		.659		(.19)			(.19)		.640		.640		
100109924	WARETOWN	NJ		06/22/2023		.856		(.26)			(.26)		.830		.830		
100233651	MIAMI	FL		10/30/2025		1.019		(.31)			(.31)		.988		.988		
100156692	HUNTSVILLE	UT		07/10/2024		.937		(.22)			(.22)		.915		.915		
100189178	MEDFORD	OR		01/13/2025		7.308		(.24)			(.24)		7.084		7.084		
100257188	DUNCAN	SC		11/26/2025		.367		(.22)			(.22)		.345		.345		
100247356	GLEN BURNIE	MD		10/24/2025		.598		(.22)			(.22)		.516		.516		
100212688	GILBERT	AZ		05/28/2025		.617		(.23)			(.23)		.594		.594		
100227097	ROSHARON	TX		07/30/2025		.637		(.13)			(.13)		.624		.624		
10076272	STERLING	VA		01/07/2022		1.274		(.43)			(.43)		1.231		1.231		
100151381	KATY	TX		06/10/2024		.579		(.7)			(.7)		.572		.572		
100152899	BAKERSFIELD	CA		05/22/2024		3.718		(.3)			(.3)		3.715		3.715		
100248964	COOLIDGE	AZ		10/29/2025		.681		(.10)			(.10)		.671		.671		
100200994	BLAIRSVILLE	GA		03/10/2025		.671		(.10)			(.10)		.661		.661		
100214365	PHILADELPHIA	PA		06/02/2025		.509		(.13)			(.13)		.496		.496		
100076062	BROOKSHIRE	TX		01/07/2022		.677		(.11)			(.11)		.666		.666		
100176993	RUSKIN	FL		11/15/2024		.532		(.25)			(.25)		.507		.507		
100214446	PARKVILLE	MO		06/06/2025		.544		(.10)			(.10)		.534		.534		
100243394	JACKSONVILLE	FL		09/26/2025		.574		(.26)			(.26)		.548		.548		
100170211	FORT WORTH	TX		10/08/2024		.698		(.15)			(.15)		.683		.683		
100115680	MINNEAPOLIS	MIN		07/20/2023		.693		(.8)			(.8)		.685		.685		
100167971	MONTGOMERY VILLAGE	MD		09/20/2024		.596		(.4)			(.4)		.552		.552		
100119500	PRINCETON	IN		07/28/2023		.630		(.6)			(.6)		.624		.624		
100119513	PRINCETON	IN		07/28/2023		.629		(.5)			(.5)		.624		.624		
100206872	MODESTO	CA		04/25/2025		.618		(.24)			(.24)		.594		.594		
100109694	TILLAMOOK	OR		06/15/2023		.481		(.22)			(.22)		.469		.469		
100201076	WAKE FOREST	NC		03/12/2025		.596		(.14)			(.14)		.582		.582		
100140895	BLOOMINGTON	CA		02/26/2024		.532		(.12)			(.12)		.520		.520		
100206590	PARKVILLE	MO		04/22/2025		.635		(.16)			(.16)		.619		.619		
100143374	ROYAL OAK	MI		02/14/2024		.523		(.27)			(.27)		.496		.496		
100165424	HOUSTON	TX		08/29/2024		.943		(.6)			(.6)		.537		.537		
100198504	BEL AIR	MD		02/28/2025		.810		(.18)			(.18)		.792		.792		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100268391	LAFAYETTE	CA		12/29/2025		546	(17)				(17)		529		529		
100167058	CAMP CONELL	CA		09/13/2024		562	(21)				(21)		541		541		
100144100	ORLANDO	FL		03/07/2024		590	(6)				(6)		584		584		
100206163	RALEIGH	NC		04/16/2025		3,631	(92)				(92)		3,539		3,539		
100067739	CHESTER	MD		09/23/2021		1,777	(33)				(33)		1,744		1,744		
100190699	HOUSTON	TX		07/28/2025		6,272	(123)				(123)		6,149		6,149		
100206097	LAKE LOS ANGELES	CA		04/16/2025		548	(19)				(19)		529		529		
100253997	SAN ANTONIO	TX		10/30/2025		661	(3)				(3)		658		658		
100198629	LAFAYETTE	CA		12/21/2023		1,538	(34)				(34)		1,504		1,504		
100163167	PEA RIDGE	AR		06/13/2024		646	(12)				(12)		634		634		
100076449	SARASOTA	FL		12/23/2021		3,856	(166)				(166)		3,690		3,690		
100115928	GLENDALE	CA		07/20/2023		685	(13)				(13)		672		672		
10021286	LOUISVILLE	KY		05/28/2025		594	(16)				(16)		578		578		
100176947	FULSHEAR	TX		11/15/2024		612	(10)				(10)		602		602		
100159668	MIRAMAR	FL		06/16/2024		11,683	(309)				(309)		11,374		11,374		
100120122	MONROE	LA		06/11/2023		639	(15)				(15)		624		624		
100191708	MIAMI	FL		02/20/2025		569	(24)				(24)		545		545		
100151538	BATON ROUGE	LA		05/10/2024		594	(9)				(9)		585		585		
100091477	WESTBURY	NY		01/20/2023		536	64				64		600		600		
100165621	MERCEDES	CA		08/29/2024		579	(16)				(16)		563		563		
100216359	HARDEVILLE	SC		06/20/2025		794	(3)				(3)		791		791		
100209821	PIKE ROAD	AL		05/05/2025		538	(23)				(23)		515		515		
100155985	PHOENIX	AZ		11/16/2023		608	(12)				(12)		596		596		
100160051	KINGSTON	NY		07/17/2024		1,999	(40)				(40)		1,959		1,959		
100173096	VILLAS	NJ		10/30/2024		637	(21)				(21)		616		616		
100196908	ARLINGTON	VA		02/28/2025		535	(16)				(16)		519		519		
100246749	HIOELL	NJ		10/15/2025		613	(22)				(22)		591		591		
100135522	DANVILLE	CA		11/13/2023		552	(8)				(8)		544		544		
100136373	PHILADELPHIA	PA		12/18/2023		3,401	(146)				(146)		3,255		3,255		
100065782	OWARD	CA		07/28/2021		926	(27)				(27)		899		899		
100244989	HAVERTOWN	PA		09/29/2025		581	(22)				(22)		559		559		
100076335	WASHINGTON	DC		01/07/2022		2,079	(42)				(42)		2,037		2,037		
100076109	MIAMI	FL		01/07/2022		1,260	(30)				(30)		1,230		1,230		
100204986	TUSCON	AZ		04/10/2025		620	(10)				(10)		610		610		
100219608	ORLANDO	FL		07/07/2025		626	(16)				(16)		610		610		
100174249	SAN ANTONIO	TX		10/31/2024		589	(30)				(30)		559		559		
100272932	TIGER	GA		01/15/2026		207	(6)				(6)		201		201		
100177212	PLEASANT VIEW	UT		01/16/2025		559	(26)				(26)		533		533		
100236010	CYPRESS	TX		09/04/2025		606	(19)				(19)		587		587		
100196983	BOLDER	CO		02/28/2025		5,923	(240)				(240)		5,683		5,683		
100190884	CONCORD	NC		07/28/2025		592	(2)				(2)		590		590		
100134658	FORT LEE	NJ		10/30/2023		504	(9)				(9)		495		495		
100109636	VERNON	CA		06/14/2023		869	(57)				(57)		812		812		
100255940	BETHLEHEM	PA		11/24/2025		638	(15)				(15)		623		623		
100158877	WILMINGTON	DE		07/12/2024		659	(27)				(27)		632		632		
100180584	VENTURA	CA		11/26/2024		4,785	(54)				(54)		4,731		4,731		
100226864	CONWAY	MI		07/30/2025		1,206	(45)				(45)		1,161		1,161		
100207059	COALINGA	CA		04/24/2025		404	(14)				(14)		390		390		
100236935	TINTON FALLS	NJ		09/12/2025		541	(19)				(19)		522		522		
100193510	REEDLEY	CA		11/19/2023		563	(7)				(7)		556		556		
100080440	CHESTERBROOK	PA		03/10/2022		1,061	(49)				(49)		1,012		1,012		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100071710	PITTSBURGH	PA		10/14/2021		1,374		(40)			(40)		1,334	1,334			
100257001	CHARLOTTE	NC		11/28/2025		593		(20)			(20)		573	573			
100200594	WIND GAP	PA		03/11/2025		573		(25)			(25)		548	548			
100193551	LAS VEGAS	NV		02/10/2025		754		(25)			(25)		729	729			
100068101	AURORA	CO		08/25/2021		1,407		(23)			(23)		1,384	1,384			
100199203	DAVENPORT	FL		01/21/2025		646		(30)			(30)		616	616			
100140048	OWENSBORO	KY		01/09/2024		649		(20)			(20)		629	629			
100147542	PALM COAST	FL		04/03/2024		681		(23)			(23)		658	658			
100199018	CHARLOTTE	NC		02/28/2025		4,944		(32)			(32)		4,912	4,912			
100177343	CADDO WILLS	TX		01/16/2025		484		(23)			(23)		461	461			
100245220	MANOR	TX		10/06/2025		481		(4)			(4)		477	477			
100120129	DAISONVILLE	GA		08/11/2023		676		(9)			(9)		667	667			
100068391	NORRISTOWN	PA		08/25/2021		1,231		(39)			(39)		1,192	1,192			
100245389	COLUMBUS	OH		10/06/2025		617		(23)			(23)		594	594			
100250068	LONG BEACH	CA		11/19/2025		2,222		(55)			(55)		2,167	2,167			
100099898	HOLIDAY	FL		01/13/2023		3,820		(229)			(229)		3,591	3,591			
100163080	MIAMI	FL		06/13/2024		582		(20)			(20)		562	562			
100273364	MINNEAPOLIS	MINN		01/21/2026		387		(3)			(3)		384	384			
100226935	PICKERINGTON	OH		07/30/2025		995		(19)			(19)		976	976			
100169058	EULESS	TX		09/27/2024		639		(16)			(16)		623	623			
100191679	PORTLAND	OR		02/20/2025		618		(4)			(4)		614	614			
100137783	FOREY	TX		12/08/2023		1,291		(10)			(10)		1,281	1,281			
100079870	ORLANDO	FL		04/08/2022		1,379		(48)			(48)		1,331	1,331			
100210034	TAMPA	FL		05/12/2025		274		(10)			(10)		264	264			
100062847	HAVERHILL	MA		07/01/2021		1,930		(19)			(19)		1,911	1,911			
100179352	WAKAHU	NC		12/27/2024		1,304		(57)			(57)		1,247	1,247			
100164546	SAINT AUGUSTINE	FL		08/21/2024		4,035		(100)			(100)		3,935	3,935			
100114722	HAYFORK	CA		06/29/2023		527		(16)			(16)		511	511			
100200263	PETALUMA	CA		03/07/2025		596		(21)			(21)		575	575			
100244522	MATTHEWIS	NC		09/29/2025		614		(24)			(24)		590	590			
100192430	NORTH SPRINGHOUSE	NY		02/07/2025		2,206		(81)			(81)		2,125	2,125			
100194985	WAIKATANA	WI		02/14/2025		382		(12)			(12)		370	370			
100227081	THEODORE	AL		07/30/2025		711		(30)			(30)		681	681			
100161395	PRINCETON	IN		07/25/2024		574		(16)			(16)		558	558			
100182387	PENNAACOLA	FL		12/12/2024		14,075		(516)			(516)		13,559	13,559			
100194311	CADDO WILLS	TX		10/27/2023		525		(26)			(26)		499	499			
100236004	HOUSTON	TX		09/04/2025		621		(17)			(17)		604	604			
100202854	ELKTON	MD		03/24/2025		542		(20)			(20)		522	522			
100255865	BETHLEHEM	PA		11/24/2025		859		(26)			(26)		833	833			
100158603	NEWARK	NJ		07/10/2024		1,580		(38)			(38)		1,542	1,542			
100079297	SPOTSWOOD	NJ		02/28/2022		1,180		(10)			(10)		1,170	1,170			
100054656	PAWLING	NY		03/23/2021		872		(38)			(38)		834	834			
100154675	BEL AIR	MD		07/19/2024		310		(17)			(17)		293	293			
100136295	TOLESON	MD		11/20/2023		940		(1)			(1)		939	939			
100220170	MERCED	CA		07/11/2025		613		(10)			(10)		603	603			
100253523	SAN DIEGO	CA		10/30/2025		2,020		(75)			(75)		1,945	1,945			
100190927	ALBUQUERQUE	NM		01/27/2025		561		(24)			(24)		537	537			
100178212	SPRING	TX		11/19/2024		854		(40)			(40)		814	814			
100165579	CARLEIL	IN		08/29/2024		11,663		(159)			(159)		11,504	11,504			
100228493	MOONBROUGH	GA		08/10/2025		260,750		(9,550)			(9,550)		251,200	251,200			
100179466	FISHERS	IN		11/21/2024		722		(2)			(2)		720	720			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100170299	LOUISVILLE	KY		10/08/2024		577		(22)					555		555		
100143842	ROSELAND	NY		02/22/2024		655		(26)					629		629		
100055699	LAWRENCEBURG	TN		03/23/2021		645		(5)					640		640		
100176776	PORTLAND	OR		12/27/2021		1,109		(63)					1,046		1,046		
100109064	FORT WASHINGTON	MD		06/05/2023		728		(4)					724		724		
100266763	BETHLEHEM	PA		12/29/2025		531		(9)					522		522		
100201190	ATHENS	GA		03/12/2025		1,200		(36)					1,164		1,164		
100188577	POINCIPE BEACH	FL		02/10/2025		500		(15)					485		485		
100238619	LAKE SAINT LOUIS	MO		09/23/2025		2,185		(53)					2,132		2,132		
100076180	TAMPA	FL		01/07/2022		344		(6)					336		336		
100168844	PARLER	CA		09/25/2024		619		(14)					605		605		
100043222	PHOENIXVILLE	PA		06/13/2020		781		3					784		784		
100181461	MEMPHIS	TN		01/09/2025		593		(28)					565		565		
100149807	BATESVILLE	MS		04/29/2024		546		(2)					544		544		
100065628	WARRIUX	NY		07/28/2021		1,358		(52)					1,306		1,306		
100206216	LONGS	SC		04/16/2025		543		(12)					531		531		
100202513	HIAMUSSEE	GA		03/21/2025		806		(26)					780		780		
100157112	KILLDEER	ND		05/10/2024		555		(15)					540		540		
100065103	ERIE	CO		07/14/2021		1,350		(35)					1,315		1,315		
100137796	FLEMINGTON	NJ		12/08/2023		1,299		(27)					1,272		1,272		
100228087	LADSON	SC		06/07/2025		518		(15)					503		503		
100171905	ATHENS	GA		10/17/2024		633		(24)					609		609		
100162723	LAKE O LAKES	FL		06/12/2024		540		(17)					523		523		
100080917	MESA	AZ		03/17/2022		2,861		(97)					2,764		2,764		
100170317	ALBUQUERQUE	NM		10/08/2024		969		(33)					936		936		
100254238	BLACKSBURG	VA		11/06/2025		670		(9)					661		661		
100167776	MOORE	NY		09/19/2024		594		(31)					563		563		
100261120	SEATTLE	WA		12/05/2025		631		(24)					607		607		
100057609	HYATTSVILLE	MD		06/30/2021		1,337		(38)					1,299		1,299		
100101658	DELAND	FL		04/26/2023		642		(16)					626		626		
100228514	GRAND PRAIRIE	TX		06/11/2025		610		(17)					593		593		
100143149	ARLINGTON	VA		02/16/2024		587		(2)					585		585		
100250407	WOODRUFF	SC		10/30/2025		637		(15)					622		622		
100212704	LAWRENCEVILLE	GA		05/28/2025		860		(35)					825		825		
100100232	CHICAGO	IL		03/17/2023		626		(12)					614		614		
100047893	RANDOLPH	NJ		11/20/2020		2,499		(85)					2,414		2,414		
100149823	WENDELL	NC		04/29/2024		538		(22)					516		516		
100060143	STUART	FL		06/25/2021		1,354		(33)					1,321		1,321		
100159277	CARTERSVILLE	GA		07/15/2024		593		(17)					576		576		
100137598	PORT ORANGE	FL		12/13/2023		543							543		543		
100202137	VIRGINIA BEACH	VA		03/18/2025		653		(21)					632		632		
100193442	MINNEAPOLIS	MINN		02/10/2025		568		(11)					557		557		
100164259	CHARLOTTE	NC		08/21/2024		643		(5)					638		638		
100164261	CHARLOTTE	NC		06/21/2024		644		(6)					638		638		
100164262	CHARLOTTE	NC		06/21/2024		643		(5)					638		638		
100164270	CHARLOTTE	NC		06/21/2024		643		(5)					638		638		
100147804	ALVO	NE		04/08/2024		605		(11)					594		594		
100114649	CHARLOTTE	NC		06/29/2023		521		(34)					487		487		
100079174	YUCAIPA	CA		02/24/2022		1,709		(4)					1,705		1,705		
100074718	ORACHELLA	CA		12/09/2021		938		(78)					860		860		
100119775	ORLANDO	FL		06/08/2023		521		(18)					503		503		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100108045	MAVASSAS PARK	VA		05/25/2023		781	(16)	(250)			(16)		765				
100254387	BRIGHTLINE	NI		11/07/2025		38,816		(250)			(250)		38,566				
100204688	WILCOBRI DDE	VA		04/04/2025		579		(21)			(21)		558				
100171532	CEDAR CITY	UT		10/16/2024		2,417	(40)	2,417			(40)		2,377				
100157019	FORT WORTH	TX		02/20/2025		7,173	(393)	(393)			(393)		6,780				
100244856	LUBBOCK	TX		09/29/2025		575	(18)	(18)			(18)		557				
100268864	FRANKFORT	IL		12/29/2025		734		(10)			(10)		724				
100163598	OBERLIN	OH		08/15/2024		497		(18)			(18)		479				
100185089	ANNAPOLIS	MD		12/20/2024		624		(17)			(17)		607				
100157119	KILLDEER	ND		05/10/2024		584		(18)			(18)		566				
100190878	CONCORD	NC		01/28/2025		547		(13)			(13)		534				
100120717	PRINCETON	IN		08/25/2023		573		(8)			(8)		565				
100171799	FOREY	TX		10/17/2024		1,085		(32)			(32)		1,053				
100148818	NACOGDOCHES	TX		04/17/2024		629		(20)			(20)		609				
100069231	LOOPOORT	IL		09/01/2021		1,831		(16)			(16)		1,815				
100055867	OCEAN CITY	NI		03/26/2021		1,029		(32)			(32)		997				
100216070	STATESVILLE	NC		06/17/2025		539		(20)			(20)		519				
100141230	VALRICO	FL		01/30/2024		471		(11)			(11)		460				
10012874	ORLANDO	FL		05/25/2017		755		137			137		892				
100214002	CARTERSVILLE	GA		05/29/2025		561		(23)			(23)		538				
100181943	RALEIGH	NC		12/12/2024		659							659				
100218807	PITTSBURGH	PA		06/27/2025		568		(13)			(13)		555				
100247382	DENVER	CO		10/24/2025		626	(16)	(16)			(16)		610				
100169859	COLUMBIA	SC		09/30/2024		3,176	(122)	(122)			(122)		3,054				
100244974	ROSELLE	GA		09/29/2025		509	(17)	(17)			(17)		492				
100115403	DANSONVILLE	GA		07/17/2023		533	(27)	(27)			(27)		506				
100157999	DALLAS	TX		07/09/2024		614	(11)	(11)			(11)		603				
100132007	LOCKHART	TX		10/13/2023		607	(8)	(8)			(8)		599				
100132315	STOUGHTON	MA		10/13/2023		606	(7)	(7)			(7)		599				
100220378	POST FALLS	ID		07/15/2025		1,966		(79)			(79)		1,887				
100167436	LAREDO	TX		09/16/2024		1,503		(19)			(19)		1,484				
100137901	LEHIGH ACRES	FL		12/08/2023		565	(13)	(13)			(13)		552				
100245034	SUNNYSIDE BEACH	SC		09/29/2025		541	(23)	(23)			(23)		518				
100192174	NORTH PORT	FL		01/31/2025		609	(17)	(17)			(17)		592				
100165573	MIRTELE BEACH	SC		08/29/2024		340	(17)	(17)			(17)		323				
100156655	HARTFORD	CT		06/24/2024		615	(15)	(15)			(15)		600				
100080437	N LAS VEGAS	NV		03/10/2022		1,093	(67)	(67)			(67)		1,026				
100181417	TUXER	GA		07/09/2025		814	(38)	(38)			(38)		776				
100189890	FISHERS	IN		01/21/2025		567	(16)	(16)			(16)		551				
100171538	HARVEST	AL		10/16/2024		723		(12)			(12)		711				
100071580	MIAMI	FL		10/14/2021		4,120		(52)			(52)		4,068				
100025292	HYATTSVILLE	MD		09/20/2018		683	86	86			86		769				
100094533	MOONOUGH	GA		08/02/2022		915	(20)	(20)			(20)		895				
100167003	TUSCON	AZ		09/13/2024		671		(32)			(32)		671				
100079976	RICHMOND	TX		04/25/2022		1,092	(14)	(14)			(14)		1,060				
100153014	PALM HARBOR	FL		08/15/2024		547	(20)	(20)			(20)		527				
100221143	ARLINGTON	VA		07/21/2025		596		(19)			(19)		572				
100244769	PORT O CONNOR	TX		09/29/2025		590		(19)			(19)		571				
100103982	NEUBURGH	NY		06/22/2023		574		(12)			(12)		562				
100185065	LAS VEGAS	NV		12/20/2024		815		(4)			(4)		811				
100185070	HENDERSON	NV		12/20/2024		621		(11)			(11)		610				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100043651	GILLETTE	WY		06/13/2020		438	(36)				(36)		462				
100188719	VOPREESVILLE	NY		01/09/2025		557	(5)				(5)		552				
100172257	ELLIABELL	GA		10/21/2024		745	(14)				(14)		731				
100215385	HAINES CITY	FL		06/12/2025		556	(21)				(21)		535				
100128824	LAKE WORTH BEACH	FL		09/21/2023		320							320				
100170102	ACIORTH	GA		10/08/2024		863	(21)				(21)		842				
100245483	KIRTLAND	OH		10/06/2025		529	(21)				(21)		508				
100188477	GRAND PRAIRIE	TX		01/08/2025		3 328	(64)				(64)		3 264				
100049720	PLAINFIELD	NJ		11/20/2020		1 330	(89)				(89)		1 241				
100175670	DULUTH	GA		11/12/2024		641	(17)				(17)		624				
100247309	ORLANDO	FL		10/28/2025		542	(25)				(25)		517				
100261572	HOUSTON	TX		12/12/2025		1 088	(60)				(60)		1 028				
100120787	WINFIELD	IN		06/25/2023		715	(23)				(23)		692				
100211948	BROOKLYN CENTER	MN		05/19/2025		833	(8)				(8)		825				
100159461	CLAYTON	CA		07/15/2024		775	(11)				(11)		764				
100171874	CYPRESS	TX		10/17/2024		1 128	(27)				(27)		1 101				
100173238	DELTAVILLE	VA		10/30/2024		1 105	(26)				(26)		1 079				
100128334	LAS VEGAS	NV		09/14/2023		2 025	(36)				(36)		1 989				
100234874	ASHEVILLE	NC		06/28/2025		562	(12)				(12)		550				
100190951	CONCORD	NC		01/28/2025		593	(6)				(6)		587				
100155231	BURTON	OH		07/19/2024		601	(29)				(29)		572				
100212109	MOVPE	NY		05/22/2025		762	(15)				(15)		747				
100215755	RICHMOND	TX		06/12/2025		572	(10)				(10)		562				
100136742	HAMILTON	NJ		11/27/2023		511	(16)				(16)		495				
100205844	AUSTIN	TX		04/14/2025		873	(35)				(35)		838				
100076410	WILKINGTON	DE		12/23/2021		1 010	(80)				(80)		930				
100258298	BAYTOWN	TX		12/05/2025		614	(1)				(1)		613				
100129321	MANOR	TX		09/25/2023		2 602	(8)				(8)		2 594				
100078479	NORTH BAY VILLAGE	FL		02/02/2022		2 709	(135)				(135)		2 574				
100149065	COCONUT CREEK	FL		04/19/2024		597	(8)				(8)		589				
100226550	HOUSTON	TX		07/30/2025		584	(10)				(10)		574				
100286258	COLUMBIA	SC		12/29/2025		431	(9)				(9)		422				
100221200	MIRLIE BEACH	SC		07/21/2025		946	(9)				(9)		937				
100194120	SACHE	TX		02/14/2025		517	(24)				(24)		493				
100255744	MIAMI	FL		11/24/2025		675	(6)				(6)		667				
100083735	NEWJO VALLARTA MAY	MEX		06/28/2022		1 472							1 472				
100202601	KATY	TX		03/21/2025		593	(14)				(14)		579				
100228417	SAINT CLOUD	FL		06/11/2025		530	(19)				(19)		511				
100134033	LIBERTY	MO		10/25/2023		505	(20)				(20)		485				
100084610	FRESNO	CA		06/02/2022		742	(5)				(5)		737				
100221027	NEWARK	NJ		07/18/2025		540	(16)				(16)		524				
100228259	NORRIDGE	IL		06/11/2025		709	(12)				(12)		697				
100211794	COMERCIAL POINT	OH		05/19/2025		867	(18)				(18)		849				
100221943	HEMET	CA		07/29/2025		2 322	(61)				(61)		2 261				
100049823	PASADENA	CA		11/20/2020		561	(13)				(13)		548				
100203903	KISSIMEE	FL		04/29/2025		614	(11)				(11)		603				
100207067	ELK INS PARK	PA		04/24/2025		572	(20)				(20)		552				
100172162	SALINAS	CA		10/17/2024		649	(21)				(21)		628				
100203603	BRECKSVILLE	OH		03/26/2025		2 185	(74)				(74)		2 111				
100120232	NEW ORLEANS	LA		06/18/2023		487	(5)				(5)		482				
100155071	DAQULA	GA		07/19/2024		628	(21)				(21)		607				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013787	VICTORVILLE	CA		12/08/2023		543		(6)			(6)		537		537		
10022340	DAQUILA	GA		06/14/2025		1,450		(33)			(33)		1,417		1,417		
100238410	LISSEN	CT		09/19/2025		572		(22)			(22)		550		550		
100160368	MAGNA	UT		07/19/2024		560		(17)			(17)		543		543		
100162524	LANCASTER	CA		06/12/2024		550		(7)			(7)		543		543		
100203372	SPOKANE	WA		03/27/2025		584		(19)			(19)		565		565		
100162993	PACIFIC	WA		06/12/2024		637		(16)			(16)		621		621		
100228126	CHARLOTTE	NC		06/07/2025		512		(22)			(22)		490		490		
100076103	STUART	FL		07/07/2022		1,237		(7)			(7)		1,230		1,230		
100193461	TUSCON	AZ		02/10/2025		618		(2)			(2)		616		616		
100161306	GRANDVIEW	MO		07/25/2024		540		(17)			(17)		523		523		
100164279	CHARLOTTE	NC		06/21/2024		767		(16)			(16)		751		751		
100054630	KAPPA	HI		03/23/2021		4,054		(31)			(31)		4,023		4,023		
100210631	HOLWARD	CO		05/15/2025		544		(18)			(18)		526		526		
100159366	WOODRUFF	SC		07/15/2024		1,331		(27)			(27)		1,304		1,304		
100119244	CALDWELL	NJ		07/31/2023		1,040		(2)			(2)		1,038		1,038		
100063174	NORTH CHERSTERFIELD	VA		07/01/2021		2,589		(49)			(49)		2,540		2,540		
100067922	TUSTIN	CA		09/23/2021		1,847		(39)			(39)		1,808		1,808		
100214028	SCHERTZ	TX		05/29/2025		730		(20)			(20)		710		710		
100150709	KILLEEN	TX		05/06/2024		638		(10)			(10)		628		628		
100150713	KILLEEN	TX		05/06/2024		638		(10)			(10)		628		628		
100167985	DOTHAN	AL		09/20/2024		964		(28)			(28)		936		936		
100216887	ATHENS	GA		06/27/2025		534		(20)			(20)		514		514		
100191747	HAILEN	CT		02/20/2025		562		(20)			(20)		542		542		
100226929	HOUSTON	TX		07/30/2025		598		(7)			(7)		591		591		
100123893	AMARILLO	TX		09/29/2023		658		(4)			(4)		654		654		
100203982	RICHMOND	TX		03/27/2025		560		(18)			(18)		542		542		
100228548	MELISSA	TX		06/11/2025		805		(19)			(19)		786		786		
100119897	SUMNERVILLE	SC		06/11/2023		636		(16)			(16)		620		620		
10021231	SACRAMENTO	CA		07/21/2025		778		(10)			(10)		768		768		
100078742	LONG BEACH	CA		02/25/2022		785		(52)			(52)		733		733		
100099805	COCONUT CREEK	FL		03/28/2023		620		(5)			(5)		615		615		
100218590	NEWARK	NJ		06/27/2025		557		(17)			(17)		540		540		
100110698	SAINT PETERSBURG	FL		06/11/2023		642		(47)			(47)		595		595		
100169677	NORCROSS	GA		09/30/2024		556		(26)			(26)		530		530		
100246629	CAPE CORAL	FL		10/15/2025		390		(16)			(16)		374		374		
100050001	CHESTER	MO		11/20/2020		1,419		114			114		1,533		1,533		
100179848	GREENVILLE	SC		11/22/2024		1,228		(57)			(57)		1,171		1,171		
10027427	CYPRESS	TX		01/08/2026		592		(22)			(22)		570		570		
100188860	POINCIANA	FL		01/09/2025		587		(25)			(25)		562		562		
100159293	CARLISLE	MA		07/15/2024		623		(12)			(12)		611		611		
100218752	MILFORD	MI		06/27/2025		627		(3)			(3)		624		624		
100215875	BRYAN	TX		06/12/2025		649							649		649		
100152517	LAS VEGAS	NV		05/17/2024		642							642		642		
100128425	SAWFORD	FL		09/15/2023		522		(10)			(10)		512		512		
100173185	EUGENE	OR		10/30/2024		688		(15)			(15)		673		673		
100186447	PENACOLA	FL		12/30/2024		1,676		(31)			(31)		1,645		1,645		
100200495	WEST DES MOINES	IA		03/11/2025		556		(23)			(23)		533		533		
100149545	CHARLOTTE	NC		04/26/2024		1,691		(44)			(44)		1,647		1,647		
100254181	BETHLEHEM	PA		11/06/2025		620		(22)			(22)		598		598		
100141552	WATERBURY	CT		01/30/2024		598		(4)			(4)		504		504		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015963	BEL AIR	MD			07/15/2024		593	(10)				(10)		583				
10020306	FORT WORTH	TX			03/27/2025		604	(22)	(22)			(22)		582				
10014764	CHICAGO	IL			06/08/2024		889	(17)	(17)			(17)		872				
100219270	SYRACUSE	UT			06/30/2025		602	(20)	(20)			(20)		582				
100065374	THOMPSON STATION	TN			07/28/2021		1,263	(42)	(42)			(42)		1,221				
100057714	GREENVILLE	SC			06/30/2021		1,282	(37)	(37)			(37)		1,245				
100156413	MIDLAND	TX			06/24/2024		569	(9)	(9)			(9)		560				
100157618	HONOLULU	HI			06/28/2024		21,073	(535)	(535)			(535)		20,538				
100144601	NEW YORK	NY			03/13/2024		735	(19)	(19)			(19)		716				
100108376	MONTICELLO	NY			05/25/2023		623	(12)	(12)			(12)		611				
100253285	LEXINGTON	KY			10/30/2025		553	(21)	(21)			(21)		532				
100086038	PLAINVILLE	MA			09/23/2021		1,309	(37)	(37)			(37)		1,272				
100159272	LEANDER	TX			07/15/2024		3,001	(36)	(36)			(36)		2,965				
100198288	NEW BRIGHTON	MA			02/28/2025		608	(11)	(11)			(11)		597				
100192661	BAKERSFIELD	CA			02/10/2025		576	(17)	(17)			(17)		559				
100188508	ALBUQUERQUE	NM			01/08/2025		7,624	(195)	(195)			(195)		7,429				
100119473	ARLINGTON	VA			07/31/2023		634	(10)	(10)			(10)		624				
100067440	FENLEY	NV			09/23/2021		1,305	(40)	(40)			(40)		1,265				
100243445	CELENA	TX			09/26/2025		577	(14)	(14)			(14)		563				
100220473	OVERLAND PARK	KS			07/15/2025		518	(22)	(22)			(22)		496				
100158612	PALMSBORO	NJ			11/27/2023		487	(23)	(23)			(23)		464				
100172251	PRINCETON	IN			10/21/2024		686	(21)	(21)			(21)		665				
100148649	FOREY	TX			04/26/2024		583	(15)	(15)			(15)		568				
100198427	OVERGAARD	AZ			02/28/2025		619	(9)	(9)			(9)		610				
100136001	SEBRING	FL			11/16/2023		461	(17)	(17)			(17)		444				
100253586	APEX	NC			10/30/2025		599	(25)	(25)			(25)		574				
100191720	WINSTON SALEM	NC			02/20/2025		444	(21)	(21)			(21)		423				
100054200	CHICAGO	IL			03/23/2021		905	(4)	(4)			(4)		901				
100207444	TORRINGTON	CT			04/29/2025		487	(23)	(23)			(23)		464				
100191165	ATLANTA	GA			01/29/2025		577	(5)	(5)			(5)		572				
100245308	PRESTON	CT			10/06/2025		606	(19)	(19)			(19)		587				
100194797	TAMPA	FL			02/21/2025		601	(11)	(11)			(11)		590				
100273088	WENTZVILLE	MO			01/15/2026		212	(2)	(2)			(2)		210				
100159337	HOUSTON	TX			07/15/2024		989	(21)	(21)			(21)		968				
100086256	VINELAND	NJ			10/17/2022		862	(11)	(11)			(11)		871				
100200447	NORTH LAS VEGAS	NV			03/10/2025		465	(21)	(21)			(21)		434				
100210490	PHILADELPHIA	PA			05/12/2025		534	(13)	(13)			(13)		521				
100115767	MAPLE SHADE	NJ			07/20/2023		836	(19)	(19)			(19)		817				
100261299	KISSIMEE	FL			12/08/2025		591	(16)	(16)			(16)		575				
100155982	CHERRY VALLEY	CA			07/15/2024		608	(22)	(22)			(22)		586				
100189272	PISCATAWAY	NJ			01/13/2025		599	(13)	(13)			(13)		586				
100177316	TOOELE	UT			01/16/2025		517	(21)	(21)			(21)		496				
100179538	ANNA	TX			11/21/2024		628	(10)	(10)			(10)		618				
100054397	NEW PALTZ	NY			03/23/2021		4,001	(221)	(221)			(221)		3,780				
100175518	BRACENTON	FL			11/12/2024		539	(25)	(25)			(25)		514				
100216690	HOLLY RIDGE	NC			06/23/2025		785	(7)	(7)			(7)		778				
100076738	EVANS	CO			12/30/2021		1,415	(104)	(104)			(104)		1,311				
100071814	BRENTWOOD	TN			10/14/2021		1,369	(32)	(32)			(32)		1,337				
100173991	LAKE HARMONY	PA			10/30/2024		28,443	(740)	(740)			(740)		27,703				
100268455	NORTH MYRTLE BEACH	SC			12/29/2025		557	(6)	(6)			(6)		551				
100139120	MIAMI	FL			12/28/2023		20,327	(438)	(438)			(438)		19,869				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100134662	ATLANTA	GA		10/30/2023		553							553		553		
100236770	ROSEBURG	OR		09/11/2025		568		(19)			(19)		549		549		
100236127	CONCORD	NC		09/05/2025		536		(17)			(17)		519		519		
100120706	PRINCETON	IN		08/25/2023		968		(4)			(4)		964		964		
100212132	CONCORD	NC		05/22/2025		555		(8)			(8)		547		547		
100245413	ARLINGTON	VA		10/06/2025		595		(23)			(23)		562		562		
100110268	RICHMOND HILL	GA		06/30/2023		639		(11)			(11)		628		628		
100153009	ALEXANDRIA	VA		05/31/2024		486		(21)			(21)		465		465		
100018305	COLORADO SPRINGS	CO		06/27/2018		1,479		(12)			(12)		1,467		1,467		
100261121	GRANTS PASS	OR		12/05/2025		478		(14)			(14)		464		464		
100119482	LITHIA	FL		07/31/2023		607		(1)			(1)		606		606		
100202578	APPROA	FL		03/21/2025		537		(25)			(25)		512		512		
100192877	LAND O LAKES	FL		02/10/2025		620		(6)			(6)		614		614		
100155860	BAY POINT	CA		11/15/2023		480		(15)			(15)		465		465		
100160187	JACKSONVILLE	FL		07/18/2024		598		(13)			(13)		555		555		
100202052	NEW BRITAIN	CT		03/18/2025		578		(3)			(3)		575		575		
100165933	CERES	CA		09/06/2024		626		(10)			(10)		616		616		
100178221	BALDWIN PARK	CA		11/19/2024		3,303		(11)			(11)		3,292		3,292		
100226691	LINCOLNBURG	VA		07/30/2025		609		(16)			(16)		593		593		
100091651	NEW WINDSOR	NY		01/27/2023		2,602		(42)			(42)		2,560		2,560		
100089785	FLORAL CITY	FL		12/02/2022		670		(18)			(18)		652		652		
100110577	LAS VEGAS	NV		06/30/2023		661		(9)			(9)		652		652		
100221082	SEATTLE	WA		07/18/2025		999		(43)			(43)		956		956		
100057607	ANAHEIM	CA		06/30/2021		1,407		(41)			(41)		1,366		1,366		
100245686	CRISFIELD	MD		10/06/2025		715		(14)			(14)		701		701		
100220498	CARPENTERSVILLE	IL		07/15/2025		3,581		(171)			(171)		3,410		3,410		
100257052	STATE COLLEGE	PA		11/26/2025		436		(10)			(10)		426		426		
100192874	HAVERHILL	MA		02/10/2025		632		(4)			(4)		628		628		
100065416	SAN JOSE	CA		07/28/2021		1,408		(26)			(26)		1,382		1,382		
100194985	CINCINNATI	KY		02/14/2025		536		(19)			(19)		517		517		
100082230	SAVILLITA	MEX		04/14/2022		1,141							1,141		1,141		
100200707	MOXINEY	TX		03/11/2025		623		(9)			(9)		614		614		
100176168	PHILADELPHIA	PA		12/20/2024		595		(6)			(6)		589		589		
100268855	YORK	SC		12/29/2025		1,118		(4)			(4)		1,114		1,114		
100235353	PALM BAY	FL		08/29/2025		596		(12)			(12)		554		554		
100160126	APIACHE JUNCTION	AZ		07/17/2024		648		(1)			(1)		647		647		
100228288	HAMILTON	NJ		06/11/2025		566		(17)			(17)		549		549		
100247187	SPOKANE	WA		10/23/2025		596		(22)			(22)		564		564		
100129683	FOREY	TX		09/29/2023		645		(7)			(7)		638		638		
100049118	SANTA MARIA	CA		11/20/2020		1,346		(35)			(35)		1,311		1,311		
100164747	HARTFIELD	VA		06/26/2024		2,850		(77)			(77)		2,773		2,773		
100209893	ROANKE	VA		04/29/2025		759		(28)			(28)		731		731		
100203525	BUFFALO GROVE	IL		03/26/2025		8,977		(172)			(172)		8,745		8,745		
100126352	WATERBURY	CT		06/30/2023		590		(15)			(15)		545		545		
100168427	CONCORD	NC		09/25/2024		1,995		(22)			(22)		1,573		1,573		
100221043	PAGE	AZ		07/18/2025		2,083		(83)			(83)		2,000		2,000		
100207074	FLORENCE	AL		04/24/2025		531		(16)			(16)		515		515		
100133691	BATON ROUGE	LA		10/23/2023		2,241		(15)			(15)		2,226		2,226		
100110536	KISSIMEE	FL		06/30/2023		1,359		(4)			(4)		1,355		1,355		
100044138	SEATTLE	WA		06/19/2020		1,414		(12)			(12)		1,402		1,402		
100236291	STERLING HEIGHTS	MI		09/10/2025		2,391		(113)			(113)		2,278		2,278		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157555	GREENVILLE	SC		07/09/2024		539	(14)	(14)			(14)		525	525			
100204514	CAPE CANVERAL	FL		04/04/2025		597	(20)	(20)			(20)		577	577			
100199386	ARLINGTON	VA		03/05/2025		514	(19)	(19)			(19)		495	495			
100171612	MECHANICSVILLE	VA		10/16/2024		1,274	(35)	(35)			(35)		1,239	1,239			
100154615	GARLAND	TX		06/14/2024		500	(31)	(31)			(31)		469	469			
100236075	MCKINNEY	TX		09/05/2025		561							561	561			
100198505	ABINGDON	MD		02/28/2025		1,099	(39)	(39)			(39)		1,060	1,060			
100261391	MILLTOWN	NJ		12/08/2025		629	(20)	(20)			(20)		609	609			
100143564	ATLANTIC BEACH	FL		03/15/2024		994	(24)	(24)			(24)		570	570			
100227219	LORETTO	MEX		07/31/2025		1,439							1,439	1,439			
100150618	KATY	TX		05/03/2024		600	(21)	(21)			(21)		579	579			
100226620	PILOT POINT	TX		06/11/2025		555	(26)	(26)			(26)		509	509			
100206728	HOUSTON	TX		04/23/2025		530	(15)	(15)			(15)		515	515			
100189767	TUCSON	AZ		01/21/2025		910	(23)	(23)			(23)		887	887			
100165448	KINSTON	NY		08/29/2024		1,596	(46)	(46)			(46)		1,550	1,550			
100221036	CABOT	AR		07/18/2025		945	(20)	(20)			(20)		925	925			
100214487	NORTHVILLE	MI		06/06/2025		1,984	(30)	(30)			(30)		1,954	1,954			
100194104	WHAVERLY	TN		02/14/2025		443	(21)	(21)			(21)		422	422			
100272099	GEORGETOWN	TX		01/08/2026		1,487	(35)	(35)			(35)		1,452	1,452			
100165945	PERRY	GA		12/26/2024		983	(46)	(46)			(46)		937	937			
100262304	LAVON	TX		02/27/2026		1,175	(7)	(7)			(7)		1,168	1,168			
100238621	CYPRESS	TX		09/19/2025		1,372	(19)	(19)			(19)		1,353	1,353			
100236908	PARISH	FL		09/23/2025		920	(13)	(13)			(13)		907	907			
100128523	HOUSTON	TX		09/14/2023		671	(44)	(44)			(44)		627	627			
100158666	FREMONT	CA		07/12/2024		544	(23)	(23)			(23)		521	521			
100161173	FRESNO	CA		07/25/2024		262	(7)	(7)			(7)		255	255			
100207400	ELGIN	IL		04/29/2025		2,091	(61)	(61)			(61)		2,030	2,030			
100173352	PL WYOUTH	IN		10/30/2024		592	(23)	(23)			(23)		569	569			
100191299	ODESSA	TX		01/30/2025		542	(24)	(24)			(24)		518	518			
100182494	CEDAR CITY	UT		12/12/2024		617	(10)	(10)			(10)		607	607			
100172510	ROSHARON	TX		10/23/2024		1,175	(28)	(28)			(28)		1,147	1,147			
100238427	VIRGINIA BEACH	VA		09/19/2025		590	(19)	(19)			(19)		561	561			
100066475	YAKIMA	WA		06/02/2021		1,464	(9)	(9)			(9)		1,455	1,455			
100246821	PALM SPRINGS	CA		10/29/2025		4,051	(141)	(141)			(141)		3,910	3,910			
100159411	ZEBULON	NC		07/15/2024		8,695	(142)	(142)			(142)		8,553	8,553			
100226318	LOUISVILLE	KY		06/11/2025		572	(20)	(20)			(20)		552	552			
100148624	SUWANEE	GA		04/17/2024		566	(18)	(18)			(18)		548	548			
100029033	LOS ANGELES	CA		10/26/2018		1,424	(2)	(2)			(2)		1,422	1,422			
100192301	SNEADS FERRY	NC		02/10/2025		613	(10)	(10)			(10)		603	603			
100235633	EAGLE RIVER	AK		06/29/2025		360	(13)	(13)			(13)		347	347			
100214336	SAINT JOSEPH	MI		06/02/2025		939	(28)	(28)			(28)		911	911			
100137111	PL WYOUTH	IN		10/30/2024		441	(22)	(22)			(22)		419	419			
100238643	DALLAS	TX		09/23/2025		1,845	(80)	(80)			(80)		1,765	1,765			
100065238	PHILADELPHIA	PA		07/14/2021		1,397	(16)	(16)			(16)		1,379	1,379			
100235369	ANTIOCH	CA		09/04/2025		16,681	(600)	(600)			(600)		16,081	16,081			
100175967	LABELLE	FL		11/12/2024		616							616	616			
100140376	FOLSOM	TX		07/18/2024		804	(24)	(24)			(24)		780	780			
100171494	COLLINGSVILLE	CT		10/16/2024		583	(24)	(24)			(24)		559	559			
100191136	GILBERT	AZ		01/29/2025		1,092	(50)	(50)			(50)		1,042	1,042			
100200867	BALTIMORE	MD		03/11/2025		1,213	(1)	(1)			(1)		1,212	1,212			
100214355	SPRINGFIELD	VA		06/02/2025		543	(15)	(15)			(15)		528	528			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100142034	MADERA	CA		02/29/2024		925		(34)			(34)		891		891		
100195095	ATLANTA	GA		02/24/2025		599		(5)			(5)		594		594		
100153186	PLEASANT HILL	CA		05/30/2024		600		(5)			(5)		595		595		
100228444	CULPEPER	VA		06/11/2025		554		(20)			(20)		534		534		
100189666	LAS VEGAS	NV		01/17/2025		384		(18)			(18)		366		366		
100186543	MINNEAPOLIS	MIN		01/08/2025		2 948		(71)			(71)		2 877		2 877		
100169482	SUN CITY CENTER	FL		09/30/2024		635		(11)			(11)		624		624		
100218534	PHILADELPHIA	PA		06/27/2025		2 211		(57)			(57)		2 154		2 154		
100164540	SCOTLAND	MD		06/21/2024		872		(18)			(18)		854		854		
100218662	SUGAR LAND	TX		06/27/2025		89 925		(940)			(940)		88 985		88 985		
100246773	BROOKHAVEN	GA		10/15/2025		613		(27)			(27)		586		586		
100194906	BIRMINGHAM	AL		02/21/2025		730		(7)			(7)		723		723		
100146738	LAPEL	IN		03/20/2024		937		(13)			(13)		924		924		
100206852	NORTH PORT	FL		04/24/2025		556		(33)			(33)		523		523		
100175999	CONCORD	NC		11/14/2024		673		(3)			(3)		670		670		
100228481	RICHMOND	TX		06/11/2025		541		(26)			(26)		515		515		
100095966	SAN MIGUEL DE ALLENDE CENTRO	MEX		02/17/2023		8 018							8 018		8 018		
100188333	KYLE	TX		01/08/2025		659		(8)			(8)		650		650		
100043583	LOS ANGELES	CA		06/13/2020		909		(59)			(59)		850		850		
100142093	LAS VEGAS	NV		02/29/2024		594		(7)			(7)		587		587		
100268495	STOCKBRIDGE	GA		12/29/2025		415		(5)			(5)		410		410		
100049707	LAKE VILLA	IL		11/20/2020		1 379		(65)			(65)		1 314		1 314		
100244306	CHASKA	MIN		09/29/2025		616		(21)			(21)		595		595		
100108490	BRUNSWICK	NE		05/25/2023		642		(2)			(2)		640		640		
100110274	NOTTINGHAM	NH		06/30/2023		632		(3)			(3)		629		629		
100156005	AUBREY	TX		06/24/2024		25 996		(317)			(317)		25 669		25 669		
100137519	BAYONE	NJ		12/01/2023		534							534		534		
100158842	ANN ARBOR	MI		07/12/2024		531		(24)			(24)		507		507		
100201590	SNELLVILLE	GA		03/13/2025		526		(25)			(25)		501		501		
100114639	LOS ANGELES	CA		06/29/2023		699		(1)			(1)		698		698		
100200657	SEASIDE	CA		03/11/2025		7 052		(124)			(124)		6 928		6 928		
100182089	ABILENE	TX		12/12/2024		626		(1)			(1)		625		625		
100243479	EL PASO	TX		09/26/2025		574		(27)			(27)		547		547		
100116003	CAPE CORAL	FL		07/20/2023		652		(16)			(16)		636		636		
100227222	PUERTO VALLARTA	MEX		07/31/2025		552							552		552		
100190193	PALM BAY	FL		01/21/2025		561		(14)			(14)		547		547		
100234720	MAGNOLIA	TX		06/28/2025		573		(26)			(26)		547		547		
100201637	PENACOLLA	FL		03/13/2025		566		(17)			(17)		549		549		
100201655	PENACOLLA	FL		03/13/2025		569		(20)			(20)		549		549		
100127527	GILBERT	AZ		09/08/2023		673		(1)			(1)		672		672		
100254719	OCEAN CITY	NJ		11/13/2025		686		(20)			(20)		666		666		
100254564	AMES	IA		11/07/2025		510		(1)			(1)		499		499		
100211757	WESTLAND	MI		05/19/2025		602		(6)			(6)		596		596		
100115536	NORTH LAS VEGAS	NV		07/19/2023		578		(10)			(10)		568		568		
100265025	GARLAND	TX		12/17/2025		587		(23)			(23)		564		564		
100192928	JACKSON	TN		02/10/2025		596		(12)			(12)		584		584		
100057983	SAN FRANCISCO	CA		06/30/2021		1 381		(49)			(49)		1 332		1 332		
100146005	CHULA VISTA	CA		09/21/2017		800		(47)			(47)		753		753		
100162512	PHILLIPSBURG	NJ		06/12/2024		587		(11)			(11)		576		576		
100135578	JACKSONVILLE	FL		11/13/2023		557		(9)			(9)		548		548		
100089297	SEQUIM	WA		01/26/2023		593		(22)			(22)		571		571		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245020	HUTTO	TX		09/29/2025		650	(11)				(11)		639				
100201673	SUPPLY	NC		03/13/2025		370	(17)				(17)		353				
100142677	PENDERGRASS	GA		02/08/2024		698							698				
100198662	DORAL	FL		02/28/2025		536	(4)				(4)		532				
100255912	ETNA	OH		11/24/2025		591	(18)				(18)		573				
100074484	FRESNO	CA		12/14/2021		1,237	(43)				(43)		1,194				
100163077	COLLEGE STATION	TX		06/13/2024		805	(15)				(15)		790				
100181520	PORTLAND	OR		12/06/2024		377	(17)				(17)		360				
100176713	FAIRBURN	GA		11/15/2024		611	(23)				(23)		588				
100253565	JOSEPHINE	TX		10/30/2025		574	(18)				(18)		556				
100254065	JOSEPHINE	TX		11/17/2025		574							556				
100147964	SOMERVILLE	MA		04/08/2024		647		(4)			(4)		643				
100186370	OKLAHOMA CITY	OK		09/25/2024		710							710				
100131986	CONWAY	MI		10/13/2023		795	(15)				(15)		780				
100119485	WALTON	KY		07/31/2023		654	(4)				(4)		650				
100202673	ANNA	TX		03/24/2025		603	(13)				(13)		590				
100110527	CARROLLTON	GA		06/30/2023		733	(2)				(2)		731				
100182015	POCONO LAKE	PA		12/12/2024		765	(1)				(1)		764				
100055640	MODESTO	CA		07/28/2021		1,640	(60)				(60)		1,580				
100210523	COCKSON	OK		05/15/2025		905	(7)				(7)		898				
100169307	TUCSON	AZ		01/21/2025		575	(13)				(13)		562				
100201640	PENSACOLA	FL		03/13/2025		569	(17)				(17)		552				
100194620	GREENVILLE	SC		02/21/2025		561	(11)				(11)		550				
100150676	SIWANNOA	NC		05/06/2024		636	(8)				(8)		628				
100206830	FORT PIERCE	FL		04/24/2025		596	(24)				(24)		572				
100162935	SPRINGDALE	AR		06/12/2024		581	(14)				(14)		567				
100185079	FRANKLIN PARK	NJ		12/20/2024		505	(21)				(21)		484				
100268294	DALTON	GA		12/29/2025		441	(1)				(1)		440				
100115761	LAKE LURE	NC		07/20/2023		1,327	(40)				(40)		1,287				
100185093	CITRUS HEIGHTS	CA		12/20/2024		1,067	(24)				(24)		1,043				
100202392	HAIRSTEAD	NC		03/19/2025		583	(18)				(18)		565				
100173878	LAKELAND	FL		10/31/2024		495	(20)				(20)		475				
100197651	KERNVILLE	CA		02/26/2025		578	(12)				(12)		566				
100152923	BALTIMORE	MD		05/17/2024		650	(12)				(12)		638				
100288617	DOING MARIAC	MI		12/29/2025		725	(6)				(6)		717				
100182350	WHITEHALL	MI		12/12/2024		575	(11)				(11)		564				
100216059	LAWRENCEVILLE	GA		06/17/2025		1,161	(55)				(55)		1,106				
100029638	ASPEN HILL	MD		01/29/2025		464	(10)				(10)		454				
100245747	MIRAMAR	FL		10/26/2018		1,131	(43)				(43)		1,174				
100194737	FORT WORTH	TX		10/06/2025		683	(24)				(24)		659				
100194323	TOLEBALL	TX		02/21/2025		593	(19)				(19)		564				
100194323	NEW PORT RICHEY	FL		02/14/2025		596	(15)				(15)		571				
100267062	LUBBOCK	TX		12/23/2025		646	(11)				(11)		635				
100139428	SAN ANTONIO	TX		12/22/2023		1,176	(15)				(15)		1,161				
100199007	MOORE	NY		02/28/2025		993	(14)				(14)		979				
100218765	BIG CREEK	CA		06/27/2025		624	(3)				(3)		621				
100169651	BEECH GROVE	IN		09/30/2024		606	(23)				(23)		583				
100140095	KINGSFORD	TN		01/09/2024		2,873	(57)				(57)		2,821				
100266692	APACHE JUNCTION	AZ		06/02/2022		780	(5)				(5)		775				
100118638	LITTLE ROCK	AR		12/29/2025		396	(15)				(15)		371				
	CLARENCE	NY		07/25/2023		596	(3)				(3)		593				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020666	ALBURN	WA		04/24/2025		501	(16)				(16)		485		485		
100102017	SKOKIE	IL		04/14/2023		2 623	(24)				(24)		2 599		2 599		
100161039	HOUSTON	TX		07/24/2024		972	(13)				(13)		959		959		
100267116	NE/PORT NEIS	VA		12/12/2025		3 813	(172)				(172)		3 641		3 641		
100164296	PHOENIX	AZ		08/21/2024		628	(9)				(9)		619		619		
100163101	PEACHTREE CITY	GA		06/13/2024		4 002	(77)				(77)		3 925		3 925		
100067658	SACRAMENTO	CA		09/23/2021		1 373	(29)				(29)		1 344		1 344		
100201964	MONTGOMERY	AL		03/18/2025		540	(25)				(25)		515		515		
100154807	JACKSONVILLE	FL		07/19/2024		185	(12)				(12)		173		173		
100086534	ROSDALE	NY		09/30/2022		2 147	(47)				(47)		2 100		2 100		
100254361	KENESAW	GA		11/07/2025		606	(17)				(17)		589		589		
100158091	MANOR	TX		07/09/2024		625	(5)				(5)		620		620		
100205951	RACINE	WI		04/15/2025		529	(3)				(3)		526		526		
100057779	PUEBLO	CO		06/30/2021		1 304	(19)				(19)		1 285		1 285		
100206471	ORLAND BEACH	FL		04/22/2025		427	(23)				(23)		404		404		
100219814	WESTFIELD	NJ		07/08/2025		633	(5)				(5)		628		628		
100055578	FATE	TX		07/28/2021		1 296	(18)				(18)		1 278		1 278		
100156498	FLEMINGTON	NJ		06/24/2024		525	(15)				(15)		510		510		
100076501	TAMPA	FL		12/21/2021		1 018	(76)				(76)		942		942		
100144821	FOREY	TX		03/13/2024		541	(10)				(10)		531		531		
100220462	CALABASH	NC		07/15/2025		522	(25)				(25)		497		497		
100253675	CONVERS	GA		10/30/2025		520	(20)				(20)		500		500		
100180334	BLOOMINGTON	CA		11/25/2024		675	(2)				(2)		673		673		
100193061	FAIRFIELD	CA		12/28/2023		669	(33)				(33)		636		636		
100206786	TUCSON	AZ		04/23/2025		529	(20)				(20)		509		509		
100215980	SHEWANDOH	VA		06/12/2025		622	(15)				(15)		607		607		
100148789	LOCKHART	TX		04/17/2024		568	(22)				(22)		546		546		
100135521	KNOXVILLE	TN		11/13/2023		555	(2)				(2)		553		553		
100227096	GALVESTON	TX		07/30/2025		655	(10)				(10)		645		645		
100076600	EL MIRAGE	AZ		12/16/2021		1 269	(54)				(54)		1 215		1 215		
100194802	CROWN POINT	IN		02/21/2025		565	(19)				(19)		546		546		
100161174	MIDLOTHIAN	VA		07/25/2024		1 140	(71)				(71)		1 069		1 069		
100174548	BLUE RIDGE	GA		10/31/2024		593	(14)				(14)		579		579		
100066017	EAST MEADOW	NY		06/02/2021		2 345	(3)				(3)		2 342		2 342		
100165941	CLARKSVILLE	TN		09/06/2024		646	(1)				(1)		645		645		
100221558	ALEXANDER CITY	AL		07/22/2025		33 089	(589)				(589)		32 500		32 500		
100046634	GRAND BLANC	MI		11/25/2020		889	35				35		924		924		
100186652	TODLE	UT		12/30/2024		569	(10)				(10)		559		559		
100075219	INDIO	CA		12/01/2021		1 765	(23)				(23)		1 742		1 742		
100234757	BELLINGHAM	WA		08/28/2025		555	(26)				(26)		529		529		
100206831	CANTON	OH		04/24/2025		1 425	(67)				(67)		1 358		1 358		
100147712	ROSENBERG	TX		04/05/2024		563	(34)				(34)		529		529		
100110168	HYPOLUXO	FL		06/30/2023		630	(10)				(10)		620		620		
100162587	HOUSTON	TX		06/12/2024		1 003	(3)				(3)		1 000		1 000		
100109510	HILLSBORO	OR		06/12/2023		752	(6)				(6)		746		746		
100018061	LEWIS GROVE	CA		06/08/2018		1 358	(15)				(15)		1 343		1 343		
100272887	NIXA	MO		07/15/2026		196	(6)				(6)		190		190		
100189390	POIMANO BEACH	FL		07/14/2025		923	(35)				(35)		888		888		
100163102	COLLEGE STATION	TX		08/13/2024		531	(13)				(13)		518		518		
100246621	HOUSTON	TX		10/06/2025		7 010	(251)				(251)		6 759		6 759		
100152452	WEST BLOOMFIELD	MI		05/17/2024		565	(1)				(1)		564		564		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10026623	DIXON	TN		12/23/2025		163		(8)			(8)		155		155		
100202760	PLANO	TX		03/24/2025		563		(16)			(16)		547		547		
10026622	BAYTOWN	TX		12/23/2025		167		(8)			(8)		159		159		
100071763	FERNANDINA BEACH	FL		10/14/2021		1,234		(47)			(47)		1,187		1,187		
100272605	CORONA	CA		01/09/2026		194		(5)			(5)		189		189		
100120218	PORT SAINT LUCIE	FL		06/18/2023		5							5		5		
100267073	LITTLETON	CO		12/23/2025		537		(16)			(16)		521		521		
100206603	MARIETTA	GA		04/23/2025		616		(3)			(3)		613		613		
10015820	CADDO MILLS	TX		07/15/2024		655		(10)			(10)		625		625		
100238470	LINCOLNBURG	VA		09/19/2025		1,778		(63)			(63)		1,715		1,715		
100046594	STATEN ISLAND	NY		11/25/2020		3,638		(171)			(171)		3,467		3,467		
100103058	CLINTON	CT		06/22/2023		631		(8)			(8)		623		623		
100135586	CROYDON	PA		11/09/2023		390		(5)			(5)		385		385		
100167844	COLLEGE PARK	GA		09/20/2024		602		(4)			(4)		598		598		
100130164	ALLENTOYN	PA		11/15/2023		3,237		(74)			(74)		3,163		3,163		
100137708	RED BANK	NJ		12/08/2023		496		(11)			(11)		485		485		
100254255	SOUTH LYON	MI		11/06/2025		631		(19)			(19)		612		612		
100053979	ARLINGTON HEIGHTS	IL		03/23/2021		1,038		(59)			(59)		979		979		
100190094	AUBURN	VA		01/21/2025		2,740		(38)			(38)		2,702		2,702		
100136811	WIETERSFIELD	CT		12/21/2023		498		(10)			(10)		488		488		
100049163	MOAPA	NV		11/20/2020		958		(7)			(7)		951		951		
100209729	ST. LOUIS	MO		05/05/2025		558		(21)			(21)		537		537		
100071623	PURCELLVILLE	VA		10/14/2021		1,934		(49)			(49)		1,885		1,885		
100186159	VISALIA	CA		02/10/2025		10,006		(411)			(411)		9,595		9,595		
100253946	BENTON	LA		10/30/2025		1,362		(47)			(47)		1,315		1,315		
100245574	HENDERSONVILLE	TN		10/06/2025		599		(26)			(26)		573		573		
100193381	RALEIGH	NC		02/10/2025		599		(13)			(13)		586		586		
100201046	LAVON	TX		03/12/2025		1,722		(36)			(36)		1,686		1,686		
100163836	WEBSTER	MA		09/27/2024		938		(35)			(35)		903		903		
100180197	ROYSE CITY	TX		11/25/2024		990		(10)			(10)		970		970		
100179528	PLAINFIELD	NJ		11/21/2024		657		(5)			(5)		652		652		
100276977	NORTH WILKWOOD	NJ		01/30/2026		379		(16)			(16)		363		363		
100261529	PARKVIEW	IA		12/12/2025		377		(7)			(7)		370		370		
100261559	PARKVIEW	IA		12/12/2025		377		(7)			(7)		370		370		
100193985	BOONE	NC		02/10/2025		589		(53)			(53)		582		582		
100054125	MAPLE VALLEY	WA		03/23/2021		697		(15)			(15)		644		644		
100079744	FAVETTEVILLE	NC		04/25/2022		1,090		(43)			(43)		1,047		1,047		
100234989	LAURENCEVILLE	GA		06/28/2025		608		(6)			(6)		600		600		
100243462	BLOOMFIELD	NJ		09/26/2025		519		(25)			(25)		494		494		
100148230	FOUNTAIN	CO		04/12/2024		636		(3)			(3)		633		633		
100169460	LINDHURST	NJ		09/30/2024		777		(27)			(27)		750		750		
100273343	TUSCON	AZ		01/15/2026		207		(2)			(2)		205		205		
100108106	LEAGUE CITY	TX		05/24/2023		562		(18)			(18)		544		544		
100191512	BATTLE GROUND	WA		01/30/2025		3,378		(120)			(120)		3,258		3,258		
100197609	TEMALE	GA		12/08/2023		553		(7)			(7)		546		546		
100273941	FORT WORTH	TX		01/20/2026		216		(6)			(6)		210		210		
100228623	FORT WORTH	TX		06/11/2025		625		(10)			(10)		615		615		
100272213	KAI SER	MO		01/08/2026		423		(9)			(9)		414		414		
100209379	REHOBOTH BEACH	DE		04/29/2025		85,460		(3,143)			(3,143)		82,317		82,317		
100172474	CITRUS SPRINGS	FL		10/23/2024		698		(10)			(10)		687		687		
100102524	KISSIMEE	FL		06/07/2023		606		(10)			(10)		596		596		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	3					8	9	10	11						
				Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100205962	WOODBURY	NY			04/15/2025		669						653		653		
100058003	BOSTON	MA			07/28/2021		1,597						1,555		1,555		
100156663	GULF BREEZE	FL			06/24/2024		324						309		309		
100108163	RICHMOND	TX			05/24/2023		1,962						1,919		1,919		
100171566	PHOENIX	AZ			10/16/2024		570						543		543		
100068361	OCEAN BREEZE	FL			08/25/2021		2,085						2,017		2,017		
100201159	RICHMOND	TX			03/12/2025		559						537		537		
100137314	OCALA	FL			12/01/2023		499						494		494		
100261080	WILMINGTON	DE			12/08/2025		4,818						4,664		4,664		
100226569	COLLEGE STATION	TX			07/30/2025		548						535		535		
100175927	PHILADELPHIA	PA			11/12/2024		589						581		581		
100198463	FRESNO	CA			02/28/2025		989						977		977		
100245007	BOCA RATON	FL			09/29/2025		2,510						2,435		2,435		
100203474	FORT WORTH	TX			03/26/2025		618						605		605		
100253567	NEW BRAUNFELS	TX			10/30/2025		670						660		660		
100169680	NORCROSS	GA			09/30/2024		550						525		525		
100206704	COLORADO SPRINGS	CO			04/23/2025		577						560		560		
100247355	ELGIN	IL			11/26/2025		529						504		504		
100156636	SPRINGDALE	AR			06/24/2024		379						371		371		
100055680	HYATTSVILLE	MD			07/28/2021		2,024						1,962		1,962		
100065594	BRADENTON	FL			07/28/2021		1,270						1,221		1,221		
100238406	VALDOSTA	GA			09/19/2025		3,118						2,999		2,999		
100080855	CLEARWATER	FL			04/22/2022		986						886		886		
100170122	BROOKLYN PARK	MINN			10/08/2024		850						819		819		
100151531	TAMPA	FL			05/10/2024		622						618		618		
100195082	INWOOD	FL			02/24/2025		502						479		479		
100134797	SAN JOAQUIN	CA			10/30/2023		7,057						7,045		7,045		
100171913	LAS CRUCES	NM			10/17/2024		629						617		617		
100261221	TAMPA	FL			12/05/2025		370						363		363		
100265430	LAKE WALES	FL			12/19/2025		387						369		369		
100055273	BAYVILLE	NY			03/23/2021		1,161						1,086		1,086		
100088228	HOUSTON	TX			10/17/2022		688						675		675		
100227181	GRANDER	IN			07/30/2025		992						972		972		
100151554	LEES SUMMIT	MO			05/10/2024		629						618		618		
100172678	PRINCETON	IN			11/21/2024		535						510		510		
100167119	VISALIA	CA			09/13/2024		539						513		513		
100188327	OCALA	FL			01/08/2025		662						658		658		
100092044	HOUSTON	TX			02/09/2023		516						587		587		
100160914	KISSIMEE	FL			07/24/2024		585						568		568		
100055821	WOODFORD	VA			03/23/2021		2,336						2,230		2,230		
100141231	IRVING	TX			07/30/2024		292						273		273		
19074	EL PASO	TX			07/19/2011		132,420						132,420		132,420		
100077666	MIAMI	FL			01/03/2022		1,360						1,333		1,333		
100176736	MESA	AZ			11/15/2024		590						571		571		
100150669	LITHONIA	GA			05/06/2024		578						570		570		
100118189	HOUSTON	TX			07/20/2023		414						394		394		
100268191	LAS VEGAS	NV			12/29/2025		348						339		339		
100013781	LIVINGTON	NJ			05/25/2017		728						796		796		
100013781	LIVINGTON	NJ			05/25/2017		728						796		796		
100272088	CHICAGO	IL			01/08/2026		384						373		373		
100206272	LAKE ZURICH	IL			04/17/2025		1,283						1,250		1,250		
100202754	SAVANNAH	GA			03/24/2025		566						550		550		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100134058	HUDSON	HI		10/25/2023		519		(6)					513	513			
100261267	KLANATH FALLS	OR		12/05/2025		444		(3)			(3)		441	441			
100220632	SIMPSONVILLE	SC		07/17/2025		544		(26)			(26)		518	518			
100267166	SOUTH BEND	IN		12/23/2025		692		(17)			(17)		675	675			
100046158	STREET	MD		11/25/2020		349		(4)			(4)		345	345			
100120084	ROSEVILLE	OH		06/11/2023		608		(8)			(8)		600	600			
100191055	ATLANTA	GA		01/29/2025		361		(16)			(16)		345	345			
100151173	KENNER	LA		05/09/2024		495		(30)			(30)		465	465			
100061988	WILMINGTON	DE		07/01/2021		1,225		(15)			(15)		1,210	1,210			
100071563	CHARLOTTEVILLE	VA		10/14/2021		1,390		(20)			(20)		1,370	1,370			
100157637	COLONIA TULUM PUEBLO	MEX		07/08/2024		526							526	526			
100206829	FORT WORTH	TX		04/24/2025		631		(30)			(30)		601	601			
100069046	ANCHORAGE	AK		09/01/2021		1,312		(13)			(13)		1,289	1,289			
100203009	NAPLES	FL		03/07/2025		1,026		(23)			(23)		1,003	1,003			
100272139	BEAVERDAIR	VA		01/08/2026		381		(16)			(16)		365	365			
100267206	JOSHUA TREE	CA		12/23/2025		563		(17)			(17)		546	546			
100257188	MOXINEE	TX		11/26/2025		374		(9)			(9)		365	365			
100193504	HAZLET TOWNSHIP	NJ		12/28/2023		493		(13)			(13)		480	480			
100194451	MIAMI	FL		02/14/2025		603		(17)			(17)		586	586			
100146128	KANAWPOLIS	NC		04/10/2024		625		(4)			(4)		621	621			
100148234	DURHAM	NC		04/12/2024		52,220		(1,479)			(1,479)		50,741	50,741			
100272277	NAPERVILLE	IL		01/08/2026		386		(11)			(11)		375	375			
100272899	EAST PALMISTINE	OH		01/08/2026		380		(5)			(5)		375	375			
100266896	GREAT FALLS	VA		12/23/2025		461		(8)			(8)		453	453			
100167942	LAREDO	TX		09/20/2024		553		(28)			(28)		525	525			
100272370	CHARLOTTE	NC		01/08/2026		394		(10)			(10)		384	384			
100193755	STONE MOUNTAIN	GA		10/23/2023		624		(3)			(3)		621	621			
100165019	LAWRENCEVILLE	GA		06/28/2024		566		(10)			(10)		556	556			
100235616	YUMA	AZ		09/04/2025		1,729		(47)			(47)		1,682	1,682			
100068315	FRANKLIN	WI		06/25/2021		1,337		(33)			(33)		1,304	1,304			
100135843	CHATTANOOGA	TN		11/10/2023		550		(5)			(5)		545	545			
100135905	KNOXVILLE	TN		11/13/2023		408		(30)			(30)		378	378			
100255488	BUSHNELL	FL		11/24/2025		827		(26)			(26)		801	801			
100255609	CEDAR RAPIDS	IA		11/24/2025		822		(21)			(21)		801	801			
100257179	ROUND ROCK	TX		11/26/2025		633		(31)			(31)		602	602			
100272281	DALLAS	TX		01/08/2026		412		(9)			(9)		403	403			
100267109	POWDER SPRINGS	GA		12/23/2025		618		(16)			(16)		602	602			
100201650	PENACOLLA	FL		03/13/2025		571		(18)			(18)		553	553			
100140333	MORRISTOWN	NJ		01/18/2024		407		(11)			(11)		396	396			
100191618	CEDAR HILL	TX		01/31/2025		553		(26)			(26)		527	527			
100205863	ORLEANS	MA		04/14/2025		558		(21)			(21)		537	537			
100272387	NORTH LAS VEGAS	NV		01/08/2026		420		(9)			(9)		412	412			
100114926	WINTER GARDEN	FL		07/13/2023		20,418		(1,067)			(1,067)		19,351	19,351			
100272085	POCONO LAKE	PA		01/08/2026		419		(7)			(7)		412	412			
100267166	DURHAM	NC		12/23/2025		624		(6)			(6)		618	618			
100254175	WINFIELD	IN		11/06/2025		691		(29)			(29)		662	662			
100196898	GALLATIN	TN		02/28/2025		1,750		(12)			(12)		1,738	1,738			
100060272	SEVIERVILLE	TN		06/25/2021		1,329		(19)			(19)		1,310	1,310			
100220946	CLEVELAND	OH		07/18/2025		1,212		(33)			(33)		1,179	1,179			
100246444	VALLEJO	CA		10/10/2025		534		(24)			(24)		510	510			
100255564	SUMTER	SC		11/24/2025		713		(35)			(35)		678	678			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100197559	CASA GRADE	AZ		02/26/2025		1,219		(4)				(4)	1,215				
100114984	PRINCETON	IN		07/14/2023		622		(4)				(4)	618				
100110088	NORTH MIDDLETOWN	IN		06/23/2023		415		(8)				(8)	407				
100159041	GARLAND	TX		07/09/2024		767		(9)				(9)	758				
100143307	KISSIMEE	FL		02/16/2024		598		(9)				(9)	589				
100110401	DAWVILLE	CA		06/30/2023		2,162		(50)				(50)	2,112				
100180297	SPIRIT LAKE	IA		11/25/2024		632		(7)				(7)	625				
100065577	CARROLL	CA		07/28/2021		1,308		(42)				(42)	1,266				
100254273	EMERALD ISLE	NC		11/06/2025		571		(22)				(22)	549				
100272076	SOUTH BEND	IN		01/08/2026		380		(13)				(13)	367				
100165431	LOUISVILLE	KY		06/29/2024		587		(20)				(20)	567				
100186672	LANCASTER	CA		09/25/2024		582		(2)				(2)	580				
100171692	MADISON	WI		10/16/2024		722		(4)				(4)	718				
100288734	SAN ANTONIO	TX		12/29/2025		182		(3)				(3)	179				
100255548	INDIANAPOLIS	IL		11/24/2025		780		(31)				(31)	749				
100244564	SHELLVILLE	GA		09/29/2025		572		(8)				(8)	564				
100164267	BROCK	NJ		08/21/2024		3,664		(10)				(10)	3,554				
100220324	STOCKTON	CA		07/11/2025		535		(18)				(18)	517				
100144102	STREAMWOOD	IL		03/07/2024		627		(2)				(2)	625				
100180748	GALVESTON	TX		11/26/2024		689		(32)				(32)	657				
100214029	CALDWELL	NJ		05/29/2025		595		(16)				(16)	579				
100111322	PLANT COUNTRY	PA		01/21/2017		389		9				9	398				
100185400	RICHMOND	TX		08/29/2024		619		(15)				(15)	604				
100067722	DALLAS	TX		09/23/2021		1,400		(39)				(39)	1,361				
100173454	ORLANDO	FL		10/29/2024		206		(15)				(15)	191				
100201124	ALTOONA	WI		03/12/2025		1,773		(55)				(55)	1,718				
100255639	TREBOR	WI		11/24/2025		1,032		(55)				(55)	977				
100175987	DUNCAN	SC		11/14/2024		647		(8)				(8)	639				
100134823	LAKELAND	FL		10/30/2023		496		(13)				(13)	483				
100182516	GLENDALE	CA		12/12/2024		611		(9)				(9)	602				
100205079	MORRIS	NY		04/11/2025		601		(15)				(15)	586				
100233760	GOSHEN	NY		10/30/2025		624		(19)				(19)	605				
100216069	GLENDALE HEIGHTS	IL		06/17/2025		536		(24)				(24)	512				
100043867	FLANDERS	NJ		06/19/2020		771		(36)				(36)	735				
100091668	SUPRISE	AZ		01/27/2023		534		1				1	535				
100161121	COVINGTON	GA		07/30/2024		578		(21)				(21)	557				
100055463	MILWAUKEE	WI		03/23/2021		718		(8)				(8)	710				
100236388	COLLEGE STATION	TX		09/19/2025		551		(21)				(21)	530				
100169873	MERRITT ISLAND	FL		09/30/2024		885		(36)				(36)	849				
100135566	CALMONT	MO		11/13/2023		554		(7)				(7)	547				
100233991	SAINT CLOUD	FL		10/30/2025		637		(16)				(16)	621				
100255487	KATY	TX		11/24/2025		865		(20)				(20)	845				
100192730	DAYTON	OH		02/10/2025		1,534		(18)				(18)	1,516				
100234984	MIDDLE RIVER	MD		06/28/2025		518		(10)				(10)	508				
100236381	HONEYE FALLS	NY		09/12/2025		580		(27)				(27)	553				
100179498	KATY	TX		11/21/2024		2,645		(21)				(21)	2,624				
100229241	COLLECKA	TN		06/13/2025		175		(7)				(7)	168				
100239989	AURORA	CO		06/22/2025		575		(22)				(22)	553				
100245390	AVE MARIA	FL		10/06/2025		578		(25)				(25)	553				
100246908	KENOSHA	WI		10/06/2025		575		(22)				(22)	553				
100203132	LOUISVILLE	KY		03/27/2025		614		(27)				(27)	587				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100132616	TAMPA	FL		11/03/2023		538	(16)				(16)		522		522		
100215388	AUSTIN	TX		06/12/2025		592	(13)				(13)		579		579		
100120093	BOISE	ID		06/11/2023		646	(5)				(5)		641		641		
100261525	RICHMOND	TX		12/12/2025		370	(10)				(10)		360		360		
100137585	LOGAN	OH		12/08/2023		588	(6)				(6)		582		582		
100169785	ROME	GA		09/30/2024		1,761	(38)				(38)		1,723		1,723		
100155200	PAHOA	HI		07/19/2024		534	(36)				(36)		498		498		
100135891	TANEYTON	MO		11/13/2023		471	(32)				(32)		439		439		
100179559	CYPRESS	TX		11/21/2024		1,764	(27)				(27)		1,737		1,737		
100238593	CLARKSVILLE	TN		09/19/2025		581	(14)				(14)		567		567		
100253412	WILLINGTON	DE		10/30/2025		589	(22)				(22)		567		567		
100245536	BELMAR	NJ		10/06/2025		592	(25)				(25)		567		567		
100245705	BELLAH	CO		10/06/2025		589	(22)				(22)		567		567		
100156588	MADISON	WI		06/24/2024		590	(10)				(10)		580		580		
100176087	HOUSTON	TX		12/20/2024		19,248	(848)				(848)		18,400		18,400		
100253352	WILMINGTON	DE		10/30/2025		599	(19)				(19)		580		580		
100056444	TACOMA	WA		07/28/2021		1,379	(18)				(18)		1,361		1,361		
100056593	THOUSAND OAKS	CA		07/28/2021		1,387	(26)				(26)		1,361		1,361		
100253184	SAGINAW	TX		10/30/2025		605	(18)				(18)		587		587		
100163049	LIBERTY TWP	OH		08/13/2024		626	(25)				(25)		601		601		
100091781	LAKELAND	FL		01/30/2023		53,463	(1,736)				(1,736)		51,727		51,727		
100253105	MUPFREESBORO	TN		10/30/2025		577	(24)				(24)		553		553		
100238207	DAGSBORO	DE		09/18/2025		533	(20)				(20)		513		513		
100127717	LAWRENCEVILLE	GA		09/08/2023		466	(5)				(5)		461		461		
100253226	FOREY	TX		10/30/2025		611	(17)				(17)		594		594		
100203112	LONG POND	PA		09/27/2025		2,870	(113)				(113)		2,757		2,757		
10021949	MARYSVILLE	WA		07/22/2025		520	(3)				(3)		517		517		
100277223	ROTONDA WEST	FL		02/10/2026		195	(2)				(2)		193		193		
100049005	SAINT GEORGE	UT		11/20/2020		1,024	(46)				(46)		978		978		
100172881	MOLENSVILLE	TN		10/25/2024		634	(7)				(7)		627		627		
100065508	PRESCOTT VALLEY	AZ		07/28/2021		2,683	(31)				(31)		2,652		2,652		
100173356	NOGALES	AZ		10/30/2024		907	(37)				(37)		870		870		
100228305	NORTH LAS VEGAS	NV		06/11/2025		539	(17)				(17)		522		522		
100244817	SPRING	TX		09/29/2025		626	(17)				(17)		609		609		
100151129	CYPRESS	TX		05/08/2024		652	(10)				(10)		642		642		
100165624	FORT WORTH	TX		10/04/2024		496	(42)				(42)		454		454		
100114825	SAN ANTONIO	TX		07/13/2023		886	(23)				(23)		863		863		
100202273	FEDDING	CA		03/19/2025		523	(25)				(25)		498		498		
100139068	FALL RIVER	MA		12/28/2023		12,783	(139)				(139)		12,644		12,644		
100245676	BATON ROUGE	LA		10/06/2025		644	(16)				(16)		628		628		
100221082	WHEATSTOWN	IN		07/18/2025		562	(19)				(19)		543		543		
100226624	LA PUENTE	CA		07/30/2025		563	(20)				(20)		543		543		
100135294	MADISON LAKE	WI		11/13/2023		588	(3)				(3)		585		585		
100149708	SOUTH FALLSBURG	NY		04/26/2024		552	(7)				(7)		545		545		
100221692	MOX INNEY	TX		07/25/2025		562	(15)				(15)		547		547		
100147895	TAMPA	FL		04/05/2024		2,036	(36)				(36)		2,000		2,000		
100191050	OKLAHOMA CITY	OK		01/29/2025		563	(24)				(24)		539		539		
100254473	BREKERTON	WA		11/07/2025		571	(14)				(14)		556		556		
100204089	MILLVILLE	DE		04/04/2025		2,842	(125)				(125)		2,717		2,717		
100067973	KILLINGLY	CT		09/23/2021		1,185	(42)				(42)		1,143		1,143		
100212502	JACKSONVILLE	FL		05/28/2025		462	(22)				(22)		440		440		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100133152	ASTON	PA		11/29/2023		525		(7)			(7)		518	518			
100219260	CHICAGO	IL		06/30/2025		520		(25)			(25)		495	495			
100135528	HAMLEN	CT		11/13/2023		589			(3)		(3)		586	586			
100186407	CONVERS	GA		12/30/2024		1,053		(17)			(17)		1,036	1,036			
100132123	DAYTONA BEACH	FL		10/13/2023		857		(16)			(16)		841	841			
100253591	RALEIGH	NC		10/30/2025		596		(20)			(20)		576	576			
100167578	TEXAS CITY	TX		09/19/2024		624		(10)			(10)		614	614			
100266809	BATON ROUGE	LA		12/23/2025		642		(12)			(12)		630	630			
100136005	HARTSVILLE	OH		11/16/2023		607		(8)			(8)		599	599			
100167912	PHILAN	CA		09/20/2024		613		(28)			(28)		585	585			
100133685	SAN ANTONIO	TX		01/09/2024		1,077		(33)			(33)		1,044	1,044			
100200539	AUSTIN	TX		03/11/2025		2,472		(77)			(77)		2,395	2,395			
100147799	KELLOGG	ID		04/08/2024		527		(9)			(9)		518	518			
100268507	LACVIGNE	KS		12/29/2025		387		(10)			(10)		377	377			
100186094	CONCORD	NC		09/20/2024		1,591		(15)			(15)		1,576	1,576			
100226564	OXON HILL	MD		07/30/2025		602		(4)			(4)		598	598			
100268504	SAVANNAH	GA		12/29/2025		397		(10)			(10)		387	387			
100261637	CHOOCHILLA	CA		12/12/2025		395		(8)			(8)		387	387			
100139434	JACKSONVILLE	FL		12/28/2023		477		(21)			(21)		456	456			
100170148	SAFORD	FL		10/06/2024		683		(15)			(15)		668	668			
100221002	LINCOLN	NE		07/18/2025		543		(10)			(10)		533	533			
100214303	ANTIOCH	CA		06/02/2025		631		(16)			(16)		615	615			
100220740	GLENDALE	CA		07/18/2025		413		(4)			(4)		409	409			
100220758	FREDERICKSBURG	VA		07/18/2025		613		(1)			(1)		612	612			
100188326	OVERLAND PARK	KS		01/08/2025		1,054		(4)			(4)		1,050	1,050			
100243389	OCALA	FL		09/26/2025		554		(25)			(25)		529	529			
100102578	TOMBHAWK	PA		06/07/2023		651		(3)			(3)		648	648			
100130389	THE VILLAGES	FL		09/28/2023		519		(18)			(18)		501	501			
100221336	LOXPORT	IL		07/22/2025		555		(9)			(9)		546	546			
100197553	LIVERPOOL	NY		02/26/2025		582		(21)			(21)		561	561			
100132083	TEMPLE	GA		10/13/2023		663		(1)			(1)		662	662			
100164490	GALLATIN	TN		06/21/2024		1,326		(32)			(32)		1,294	1,294			
100103265	FREDERICK	MD		04/27/2023		671		(10)			(10)		661	661			
100182401	SPRINGFIELD	VA		12/12/2024		1,230		(34)			(34)		1,196	1,196			
100234910	MADISON HEIGHTS	MI		06/28/2025		557		(14)			(14)		523	523			
100171903	KENESAW	GA		10/17/2024		622		(24)			(24)		598	598			
100054980	CARROLLTON	GA		03/23/2021		2,798		(85)			(85)		2,713	2,713			
100136063	CRYSTAL LAKE	IL		11/16/2023		995		(2)			(2)		993	993			
100181346	WICHITA FALLS	TX		12/06/2024		321		(15)			(15)		306	306			
100221114	RICHMOND	TX		07/21/2025		575		(12)			(12)		563	563			
100133542	PEERSKILL	NY		10/19/2023		1,270		(17)			(17)		1,253	1,253			
100221181	HACKENSACK	NJ		07/21/2025		577		(12)			(12)		565	565			
100208952	ORLAND	CA		04/29/2025		477		(22)			(22)		455	455			
100079604	NEWARK	NJ		04/25/2022		1,013		(31)			(31)		982	982			
100254598	CINCINNATI	OH		11/17/2025		1,189		(19)			(19)		1,170	1,170			
100193325	LAKE ZURICH	IL		02/10/2025		581		(6)			(6)		575	575			
100265033	GREENRIER	TN		12/17/2025		1,030		(34)			(34)		996	996			
100267124	POWDER SPRINGS	GA		12/23/2025		578		(19)			(19)		559	559			
100245336	SEVILLA	GA		10/06/2025		503		(26)			(26)		477	477			
100226627	SCOTTSDALE	AZ		07/30/2025		523		(12)			(12)		511	511			
100132112	LANCASTER	CA		10/13/2023		597		(8)			(8)		589	589			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100218688	ASHTON	ID		06/21/2025		579		(5)			(5)		574		574		
100132120	SAINT AUGUSTINE	FL		10/13/2023		589		(10)			(10)		589		589		
100029463	LITTLEROCK	CA		10/26/2018		663		68			68		731		731		
100206801	WALLACE	ID		04/23/2025		479		(13)			(13)		466		466		
100148831	SAINT PAUL	IN		04/17/2024		563		(20)			(20)		543		543		
100206444	GAINESVILLE	VA		04/22/2025		2 298		(104)			(104)		2 194		2 194		
100171464	BOWLING GREEN	GA		10/16/2024		557		(16)			(16)		541		541		
100245366	DICKSON CITY	PA		10/06/2025		529		(26)			(26)		503		503		
100218528	SPRINGFIELD	VA		06/27/2025		542		(19)			(19)		523		523		
100218654	CHUBBUCK	ID		06/21/2025		588		(11)			(11)		587		587		
100220524	MOUNT LABEL	NJ		07/15/2025		549		(25)			(25)		524		524		
100228611	AUBURN	WA		06/12/2025		579		(20)			(20)		559		559		
100253815	MILWAUKEE	WI		10/30/2025		565		(11)			(11)		554		554		
100048204	RENO	NV		11/20/2020		1 290		(96)			(96)		1 194		1 194		
100076102	HI/ALEH	FL		07/07/2022		1 245		(39)			(39)		1 206		1 206		
100272069	WHITESTOWN	IN		01/08/2026		420		(9)			(9)		411		411		
100079409	STOCKTON	CA		03/17/2022		1 152		(49)			(49)		1 103		1 103		
100214249	EL DORADO	KS		05/30/2025		746		(33)			(33)		713		713		
100220423	ENFIELD	CT		07/15/2025		563		(27)			(27)		536		536		
100219878	ALPINE	AL		07/11/2025		662		(16)			(16)		646		646		
100155119	FLORIDA CITY	FL		07/19/2024		545		(12)			(12)		533		533		
100065498	GALVESTON	TX		07/28/2021		1 211		(44)			(44)		1 167		1 167		
100214826	FORT WORTH	TX		06/11/2025		513		(23)			(23)		490		490		
100103731	SALINA	OR		05/08/2023		11 449		(454)			(454)		10 995		10 995		
100044726	SUMNERFIELD	FL		11/19/2020		993		(48)			(48)		945		945		
100154100	ORLANDO	FL		07/11/2024		2 083		(83)			(83)		2 000		2 000		
100212889	WEST BALDWIN	ME		05/29/2025		551		(2)			(2)		549		549		
100212138	HILLSDALE	NJ		05/22/2025		557		(8)			(8)		549		549		
100218527	FORT MYERS	FL		06/27/2025		562		(12)			(12)		550		550		
100254687	LAKE WALES	FL		11/12/2025		329		(16)			(16)		313		313		
100266898	ORANGE BEACH	AL		12/23/2025		582		(21)			(21)		561		561		
100257040	MOUNT WASHINGTON	KY		11/26/2025		616		(16)			(16)		600		600		
100134616	BRACENTON	FL		10/30/2023		493		(8)			(8)		485		485		
100221635	GENEVA	OH		07/29/2025		2 216		(55)			(55)		2 161		2 161		
100245074	ROCK HILL	SC		10/03/2025		518		(25)			(25)		493		493		
100228050	MARIETTA	GA		06/07/2025		404		(18)			(18)		386		386		
100178400	TORRINGTON	CT		11/21/2024		495		(23)			(23)		472		472		
100174946	CONVERS	GA		10/31/2024		649		(24)			(24)		625		625		
100207443	LIVERPOOL	NY		04/29/2025		533		(19)			(19)		514		514		
100206876	INDIANAPOLIS	IL		04/24/2025		534		(20)			(20)		514		514		
100253716	ANCHORAGE	AK		10/30/2025		1 600		(35)			(35)		1 565		1 565		
100109126	FRANKLIN	WI		06/05/2023		423		(18)			(18)		405		405		
100161076	PALM BAY	FL		07/24/2024		631		(10)			(10)		621		621		
100206860	CHARLOTTE	NC		04/25/2025		598		(14)			(14)		584		584		
100226788	WILMINGTON	DE		07/30/2025		686		(18)			(18)		668		668		
100216397	ORLAND PARK	IL		06/20/2025		579		(3)			(3)		576		576		
100219110	LINCOLN CITY	OR		06/27/2025		763		(15)			(15)		748		748		
100206813	LANCASTER	CA		04/23/2025		666		(26)			(26)		640		640		
100140308	BLOOMINGTON	CA		01/18/2024		539		(18)			(18)		521		521		
100152870	GRATON	WA		05/22/2024		1 909		(82)			(82)		1 827		1 827		
100209608	WEST PALM BEACH	FL		05/02/2025		554		(27)			(27)		527		527		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022814	BELMONT	CA		06/12/2025		673	(18)				(18)		655				
10004617	WEST DOVER	VT		06/02/2022		398		(16)			(16)		382				
10020494	BIG BEAR LAKE	CA		04/04/2025		5,536	(236)				(236)		5,300				
10026717	ENFIELD	CT		12/23/2025		573		(16)			(16)		557				
10019082	GRAHAM	IA		01/28/2025		593							593				
100219819	CHICAGO	IL		07/08/2025		605		(11)			(11)		594				
100074182	READING	MA		12/09/2021		919		(57)			(57)		862				
100160948	MILLBERRY	FL		07/24/2024		1,184		(27)			(27)		1,157				
10020982	PALM BEACH GARDENS	FL		05/02/2025		590		(21)			(21)		539				
100211687	SEWOUR	CT		05/19/2025		551		(12)			(12)		539				
100060287	HOUSTON	TX		06/25/2021		1,721		(42)			(42)		1,679				
100151635	LUSBY	MD		05/10/2024		579		(6)			(6)		573				
100076162	KISSIMEE	FL		01/07/2022		1,169		(9)			(9)		1,160				
100115563	CONCORD	NC		07/19/2023		515		(6)			(6)		509				
100253744	VILLA RICA	GA		10/30/2025		633		(15)			(15)		618				
100177541	MOXINEY	TX		01/16/2025		1,303		(33)			(33)		1,270				
100182166	MOUNT NEBO	WV		12/12/2024		568		(10)			(10)		558				
100267131	SANT CHARLES	IL		12/23/2025		617		(18)			(18)		599				
100272373	STILLWATER	OK		01/08/2026		412		(11)			(11)		401				
100204827	SUITER	SC		04/04/2025		529		(23)			(23)		506				
100177484	ORLANDO	FL		01/16/2025		575		(27)			(27)		548				
100267138	PROVO	UT		12/23/2025		630		(16)			(16)		614				
100272990	PROVO	UT		01/08/2026		419		(8)			(8)		411				
100223992	KATY	TX		08/20/2025		226		(7)			(7)		219				
100200428	EAST WINDSOR	NJ		03/10/2025		1,100		(37)			(37)		1,063				
100079574	CANYON COUNTRY	CA		04/08/2022		851		(51)			(51)		800				
100215805	FORT LAUDERDALE	FL		06/12/2025		606		(12)			(12)		594				
100261400	TWIN HARTS	CA		12/08/2025		1,889		(47)			(47)		1,842				
100255878	SAINT LOUIS	MO		10/30/2025		532		(24)			(24)		508				
100235418	BONHAI	TX		08/29/2025		532		(24)			(24)		508				
100137532	DURHAM	NC		12/08/2023		587		(7)			(7)		580				
100048041	OXFORD	CA		11/20/2020		1,244		(12)			(12)		1,232				
100212949	WEST NEW YORK	NJ		05/27/2025		585		(19)			(19)		566				
100206739	CLEVELAND	OH		04/23/2025		540		(23)			(23)		517				
100151915	BAKERSFIELD	CA		05/10/2024		654		(13)			(13)		654				
100255818	ALTAMONTE SPRINGS	FL		11/24/2025		705		(14)			(14)		692				
100253465	FANCY GAP	VA		10/30/2025		535		(5)			(5)		521				
100070882	SPOKANE	WA		10/01/2021		1,035		(19)			(19)		1,030				
100201183	ROYAL OAK	MI		03/12/2025		473		(45)			(45)		464				
100205874	MOXINEY	TX		04/15/2025		1,616		(14)			(14)		1,571				
100229482	ALBUQUERQUE	NM		06/15/2025		708		(11,443)			(11,443)		694				
100244812	OAK ISLAND	NC		09/29/2025		287,577		(30)			(30)		276,134				
100065423	PLANO	TX		07/28/2021		1,320		(14)			(14)		1,290				
100071598	WOODSTOCK	GA		10/14/2021		1,384		(18)			(18)		1,370				
100206001	ROUND ROCK	TX		04/15/2025		548		(15)			(15)		530				
100253322	CHATTANOOGA	TN		10/30/2025		593		(9)			(9)		581				
100212175	STOCKTON	CA		05/22/2025		590		(19)			(19)		597				
100115986	BENBROOK	TX		07/20/2023		616		(19)			(19)		597				
100116020	SAINT LOUIS	MO		07/20/2023		616		(19)			(19)		597				
100206838	PRINCETON	IN		04/25/2025		363		(9)			(9)		354				
100148321	IDAHO FALLS	ID		04/12/2024		578		(1)			(1)		577				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10	11	12	13
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019390	MARLTON		NJ		11/13/2023		1,223		(8)			(8)		1,215	1,215			
10016018	PLAINFIELD		NJ		07/17/2024		626		(15)			(15)		.611	.611			
10016393	TAMPA		FL		09/27/2024		916		(38)			(38)		.878	.878			
10017036	EAST HARTFORD		CT		10/06/2024		600		(11)			(11)		.589	.589			
100214054	AMMON		ID		05/29/2025		609		(15)			(15)		.594	.594			
100245722	PELUSERVILLE		TX		10/06/2025		485		(10)			(10)		.475	.475			
100088068	GREENVILLE		SC		10/25/2022		672		(6)			(6)		.666	.666			
100119197	MOHAVE VALLEY		AZ		07/31/2023		614		(2)			(2)		.612	.612			
100245362	PEORIA		AZ		10/06/2025		553		(25)			(25)		.528	.528			
100238293	WEST PALM BEACH		FL		09/19/2025		1,556		(61)			(61)		1,495	1,495			
10025666	CYPRESS		TX		06/29/2025		648		(7)			(7)		.641	.641			
100219895	MCDONOVILLE		NC		07/08/2025		601		(11)			(11)		.590	.590			
100212180	MOX NNEY		TX		05/22/2025		614		(6)			(6)		.608	.608			
100133822	POINCIANA		FL		10/20/2023		404		(3)			(3)		.401	.401			
100204617	DURHAM		NC		04/04/2025		579		(23)			(23)		.556	.556			
100206714	CAPE MAY COURT HOUSE		NJ		04/23/2025		579		(23)			(23)		.556	.556			
100245492	MURRELLS INLET		SC		10/06/2025		3,344		(164)			(164)		3,180	3,180			
100254991	LEXINGTON		KY		11/17/2025		822		(21)			(21)		.801	.801			
100205913	SHERMAN		TX		04/15/2025		833		(16)			(16)		.817	.817			
100172995	SPRING		TX		10/25/2024		3,091		(91)			(91)		3,000	3,000			
100193511	HOLLY SPRINGS		NC		11/13/2023		702		(2)			(2)		.700	.700			
100206950	TOOLE		UT		04/24/2025		.636		(21)			(21)		.615	.615			
100236369	MINNEAPOLIS		MN		09/19/2025		536		(25)			(25)		.511	.511			
100227972	SOUTH WILWAKEE		WI		06/04/2025		351		(9)			(9)		.342	.342			
100237093	ZEBULON		NC		09/12/2025		.536		(25)			(25)		.511	.511			
100181456	PARLER		CA		07/09/2025		505		(24)			(24)		.481	.481			
100215289	EWING		NJ		06/12/2025		603		(10)			(10)		.593	.593			
100195635	MEMPHIS		TN		11/09/2023		537		(17)			(17)		.520	.520			
100199010	GALLATIN		TN		02/28/2025		508		(20)			(20)		.488	.488			
100215815	CYPRESS		TX		06/12/2025		.624		(2)			(2)		.622	.622			
100165577	TULLOCK		CA		06/29/2024		5,056		(132)			(132)		4,924	4,924			
100101569	PORTLAND		OR		04/26/2023		.694		(13)			(13)		.681	.681			
100065129	ROCKVILLE		MD		07/14/2021		1,371		(34)			(34)		1,337	1,337			
100043290	LAS VEGAS		NV		06/13/2020		1,545		(79)			(79)		1,466	1,466			
100163988	STANTON		CA		09/27/2024		1,246		(76)			(76)		1,170	1,170			
100188661	PLAINVILLE		MA		02/10/2025		.475		(22)			(22)		.463	.463			
100273117	PELUSERVILLE		TX		01/15/2026		201		(2)			(2)		.199	.199			
100198677	LAKESIDE		CO		02/28/2025		.943		(2)			(2)		.541	.541			
100171978	LONDONERRY		WI		10/16/2024		.633		(25)			(25)		.608	.608			
100204711	GREENSBORO		NC		04/08/2025		.619		(22)			(22)		.597	.597			
100065657	FORT LAUDERDALE		FL		07/28/2021		1,312		(30)			(30)		1,282	1,282			
100205050	STONE MOUNTAIN		GA		04/11/2025		2,538		(101)			(101)		2,437	2,437			
100245694	LAS VEGAS		NV		10/06/2025		602		(24)			(24)		.578	.578			
100195943	POCONO LAKE		PA		07/12/2024		.629		(16)			(16)		.613	.613			
100150698	BLOOMINGDALE		NJ		05/08/2024		.590		(18)			(18)		.572	.572			
100214040	HENDERSVILLE		TN		05/29/2025		.607		(8)			(8)		.599	.599			
100129441	YOUNGSTOWN		OH		09/29/2023		.661		(3)			(3)		.658	.658			
100019653	HERNDON		VA		07/26/2018		1,413		(12)			(12)		1,411	1,411			
100147260	MONTICELLO		NY		03/28/2024		.569		(17)			(17)		.552	.552			
100202521	MACOMB		MI		03/21/2025		.598		(9)			(9)		.599	.599			
100200225	GRAYSLAKE		IL		03/07/2025		.553		(18)			(18)		.535	.535			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100161924	SOUTH PASADENA	CA		07/31/2024		234		(12)			(12)		222				
100255067	PHOENIX	AZ		11/19/2025		914		(25)			(25)		889				
100166214	VERO BEACH	FL		09/09/2024		575		(19)			(19)		556				
100194478	OREIE	VA		02/14/2025		892		(29)			(29)		863				
100120821	ELOY	AZ		08/25/2023		613		(30)			(30)		583				
100198815	CORINTH	TX		02/28/2025		574		(15)			(15)		559				
100152818	NORTH CHESTERFIELD	VA		05/22/2024		429		(9)			(9)		420				
100188509	AIKEN	SC		01/08/2025		398		(7)			(7)		391				
100048547	RANCHO CUCAMONGA	CA		11/20/2020		1,933		(84)			(84)		1,509				
100191012	STATEN ISLAND	NY		01/29/2025		2,117		(60)			(60)		2,057				
100158043	LAKELAND	FL		07/09/2024		634		(3)			(3)		631				
100171210	RIO VISTA	CA		10/16/2024		335		(16)			(16)		319				
100115766	PALMER	AK		07/20/2023		660		(3)			(3)		657				
100214835	HUNTSASSA	FL		06/06/2025		576		(5)			(5)		571				
100170983	AUSTIN	TX		10/08/2024		545		(19)			(19)		526				
100203472	RINCON	GA		03/26/2025		556		(19)			(19)		537				
100044188	WHITTIER	CA		08/19/2020		1,218		31			31		1,249				
100220395	DANVILLE	CA		07/15/2025		323		(12)			(12)		311				
100205894	OCEAN CITY	NJ		04/14/2025		601		(15)			(15)		586				
100226748	GASTONIA	NC		07/30/2025		587		(15)			(15)		572				
100129888	KANSAS CITY	MO		09/27/2023		553		(13)			(13)		540				
100212811	PATERSON	NJ		05/29/2025		506		(13)			(13)		493				
100115466	LAS VEGAS	NV		07/17/2023		624		(23)			(23)		601				
100063835	CAMBRIDGE	MA		07/01/2021		460		2			2		462				
100246881	LOCKPORT	IL		10/15/2025		806		(22)			(22)		784				
100245800	MANFIELD	TX		10/06/2025		1,473		(41)			(41)		1,432				
100189017	PHOENIX	AZ		01/09/2025		562		(13)			(13)		549				
100077843	CLEARFIELD	UT		01/03/2022		682		(20)			(20)		662				
100172988	WINNER	GA		10/25/2024		505		(23)			(23)		482				
100176043	ENFIELD	CT		12/20/2024		534		(19)			(19)		515				
100169122	VALENCIA	CA		09/27/2024		5,197		(155)			(155)		5,042				
100134821	DREXEL HILL	PA		10/30/2023		3,914		(77)			(77)		3,837				
100245541	PHILADELPHIA	PA		10/06/2025		604		(23)			(23)		581				
100204567	CLEVELAND	OH		04/04/2025		607		(7)			(7)		600				
100173195	FOREY	TX		10/30/2024		617		(15)			(15)		602				
100115058	ANCHORAGE	AK		07/14/2023		1,046		(13)			(13)		1,033				
100261449	SUITE	SC		12/09/2025		1,056		(22)			(22)		1,034				
100067745	INDUOLK	MA		09/23/2021		1,259		(32)			(32)		1,227				
100168251	INDIO	CA		09/20/2024		1,106		(40)			(40)		1,066				
100214882	GLENDALE HEIGHTS	IL		06/11/2025		505		(24)			(24)		481				
100201567	DAVENPORT	FL		03/13/2025		3,853		(99)			(99)		3,754				
100180573	ROYAL PALM BEACH	FL		11/26/2024		543		(16)			(16)		527				
100208812	SAN DIEGO	CA		05/05/2025		538		(11)			(11)		527				
100025944	SANTA MARIA	CA		09/20/2018		1,184		60			60		1,244				
100205919	CONCORD	NC		04/15/2025		659		(3)			(3)		656				
100057569	DUNEDIN	FL		06/30/2021		4,520		(77)			(77)		4,443				
100214266	KENOSHA	WI		05/30/2025		945		(15)			(15)		930				
100055541	STATESBORO	GA		03/23/2021		917		7			7		924				
100221239	MECHANICSVILLE	VA		07/21/2025		542		(8)			(8)		534				
100140595	DOVER	ID		01/18/2024		488		(12)			(12)		476				
100235084	LAS VEGAS	NV		06/28/2025		614		(5)			(5)		609				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100174653	OCALA	FL		10/31/2024		925	(44)				(44)		.881				
100193255	ZANESVILLE	OH		02/10/2025		547	(11)				(11)		.536				
100220360	MILWAUKEE	WI		07/15/2025		570	(26)				(26)		.544				
100223462	MINNEAPOLIS	MINN		06/15/2025		.551	(7)				(7)		.544				
100266805	LOLO	MT		12/23/2025		2,325		(91)			(91)		2,434				
100176098	KATY	TX		12/20/2024		560	(20)				(20)		.540				
100194661	LAKELAND	FL		02/21/2025		.560	(20)				(20)		.540				
100194776	WILLINGBORO	NJ		02/21/2025		555	(15)				(15)		.540				
100065799	LEICESTER	NC		07/28/2021		2,013	(56)				(56)		1,957				
100171941	FORT WORTH	TX		10/17/2024		2,401	(37)				(37)		2,364				
100160035	LEAGUE CITY	TX		07/17/2024		631		(8)			(8)		.623				
100137855	APEX	NC		12/08/2023		526		(7)			(7)		.519				
100189779	ALVARADO	TX		01/21/2025		.354	(12)				(12)		.342				
100226253	HOLLIS	MA		06/11/2025		.887		(38)			(38)		.849				
100166339	PHOENIX	AZ		10/24/2024		523		(38)			(38)		.485				
100088244	RICHMOND	TX		06/25/2021		1,792		(40)			(40)		1,752				
100194814	TUCSON	AZ		02/21/2025		601		(11)			(11)		.590				
100254983	FOREY	TX		11/17/2025		710		(24)			(24)		.686				
100189796	CARROLLTON	TX		01/21/2025		.565	(12)				(12)		.553				
100044070	PITTSBURG	CA		06/19/2020		2,279		(39)			(39)		2,240				
100201067	VINTZVILLE	MO		03/12/2025		21,698		(432)			(432)		21,266				
100148245	HANDOVER	MA		04/12/2024		13,222		(283)			(283)		12,939				
100115963	GARLAND	TX		07/20/2023		3,797		(48)			(48)		3,749				
100203532	ROBINSVILLE	NJ		03/26/2025		993		(15)			(15)		.578				
100228235	NAPLES	FL		06/11/2025		.597		(13)			(13)		.584				
100235154	COLUMBUS	GA		06/28/2025		.489		(23)			(23)		.476				
100055633	MIAMI GARDENS	FL		03/23/2021		1,217		(130)			(130)		1,087				
100192465	DEERFIELD BEACH	FL		02/07/2025		.787		(34)			(34)		.753				
100182475	INDIANAPOLIS	IL		12/12/2024		3,896		(12)			(12)		3,884				
100220349	LAWRENCE	KS		07/15/2025		.509		(22)			(22)		.487				
100179336	DEFUNIAK SPRINGS	FL		12/27/2024		.272		(13)			(13)		.259				
100173192	FOREY	TX		10/30/2024		.619		(17)			(17)		.602				
100102160	CROSBY	MINN		04/14/2023		.560		(25)			(25)		.535				
100173795	BAKERSFIELD	CA		10/30/2024		.547		(38)			(38)		.509				
100146874	LAKELAND	FL		03/20/2024		.426		(24)			(24)		.402				
100057882	KANAB	UT		06/30/2021		1,264		(18)			(18)		1,246				
100057566	SUPRISE	AZ		06/30/2021		1,295		(33)			(33)		1,262				
100142499	CLAYTON	CA		02/08/2024		.541		(16)			(16)		.523				
100219159	MC MINNVILLE	TN		06/27/2025		.360		(12)			(12)		.348				
100182327	SPRINGFIELD	VA		12/12/2024		.737		(15)			(15)		.722				
100180146	OKLAHOMA CITY	OK		11/26/2024		.561		(18)			(18)		.543				
100170344	RALEIGH	NC		10/08/2024		.632		(12)			(12)		.620				
100063098	SEVEN VALLEYS	PA		07/01/2021		2,050		(25)			(25)		2,025				
100043376	OAK PARK	CA		06/13/2020		1,091		(12)			(12)		1,079				
100148038	MELISSA	TX		04/10/2024		2,873		(61)			(61)		2,812				
100254474	HOUSTON	TX		11/07/2025		.549		(26)			(26)		.523				
100236129	PENACOLA	FL		09/05/2025		.27,115		(722)			(722)		26,393				
100226743	ROSEVILLE	GA		07/30/2025		.567		(7)			(7)		.560				
100100615	SUPERSIDE BEACH	SC		04/27/2023		.529		(22)			(22)		.507				
100109375	OREN	UT		06/12/2023		.676		(16)			(16)		.660				
100277675	YUKON	OK		02/19/2026		.173		(8)			(8)		.165				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100254226	CRESCENT	OK		11/06/2025		625	(22)	(22)			(22)		603		603		
100180124	BROOKFIELD	CT		11/25/2024		568	(12)	(12)			(12)		556		556		
100200600	PINELLAS PARK	FL		03/11/2025		999	(6)	(6)			(6)		993		993		
100141665	BROOKLYN PARK	MI		01/30/2024		496	(28)	(28)			(28)		468		468		
100194825	LOUIS CITY	IA		02/21/2025		605	(11)	(11)			(11)		594		594		
100191624	GALLIWAY	OH		01/31/2025		603	(22)	(22)			(22)		581		581		
100194519	RINCON	GA		02/14/2025		587	(24)	(24)			(24)		563		563		
100177724	LAS VEGAS	NV		01/16/2025		418	(20)	(20)			(20)		398		398		
100087062	RIVERA BEACH	FL		11/04/2022		462	(18)	(18)			(18)		434		434		
100247076	ADAMSVILLE	GA		10/22/2025		555	(26)	(26)			(26)		529		529		
100229477	HARDDEVILLE	SC		06/15/2025		576	(16)	(16)			(16)		560		560		
100243511	WEST PALM BEACH	FL		09/26/2025		1,036	(49)	(49)			(49)		987		987		
100188940	WILLIS	TX		01/09/2025		649	(13)	(13)			(13)		636		636		
100170099	SUNLAND PARK	MI		10/08/2024		627	(21)	(21)			(21)		606		606		
100198019	WERNERSVILLE	PA		07/09/2024		835	(19)	(19)			(19)		816		816		
100150750	CHARLOTTE	NC		05/06/2024		579	(18)	(18)			(18)		561		561		
100115165	MONROE	NY		07/17/2023		574	(15)	(15)			(15)		559		559		
100220684	BAYTOWN	TX		07/18/2025		2,301	(15)	(15)			(15)		2,286		2,286		
100162313	MANASSAS	VA		06/05/2024		492	(30)	(30)			(30)		462		462		
100236577	EASLEY	SC		09/19/2025		517	(20)	(20)			(20)		497		497		
100180639	MARINA	CA		11/26/2024		604	(9)	(9)			(9)		595		595		
100233371	PFLUGERVILLE	TX		10/30/2025		1,621	(68)	(68)			(68)		1,553		1,553		
100247075	CHARLOTTE	NC		10/22/2025		678	(17)	(17)			(17)		661		661		
100210767	BIG BEAR CITY	CA		05/15/2025		523	(20)	(20)			(20)		503		503		
100267201	GALLATIN	TN		12/23/2025		608	(11)	(11)			(11)		597		597		
100254482	ODEN	UT		11/07/2025		821	(20)	(20)			(20)		801		801		
100209580	EASTPOINT	FL		05/02/2025		3,251	(78)	(78)			(78)		3,173		3,173		
100180618	PORTLAND	OR		11/26/2024		635	(13)	(13)			(13)		622		622		
100185406	WARSAW	VA		12/20/2024		594	(11)	(11)			(11)		583		583		
100089229	WEST SACRAMENTO	CA		01/26/2023		774	(9)	(9)			(9)		765		765		
100088940	BLUFFTON	SC		11/15/2022		596	(6)	(6)			(6)		590		590		
100130271	CHICAGO	IL		09/28/2023		508							508		508		
100152727	SAN JACINTO	CA		05/22/2024		499	(31)	(31)			(31)		468		468		
100210599	SUGARLOAF	CA		05/15/2025		538	(23)	(23)			(23)		515		515		
100168778	GRAND PRAIRIE	TX		09/26/2024		565	(40)	(40)			(40)		525		525		
100207061	ATLANTA	GA		04/24/2025		539	(24)	(24)			(24)		515		515		
100220532	STAFFORD	VA		07/15/2025		540	(22)	(22)			(22)		518		518		
100101550	GALLATIN	TN		04/26/2023		753	(7)	(7)			(7)		746		746		
100192408	MOUNTAIN DALE	NY		02/07/2025		508	(26)	(26)			(26)		482		482		
100276638	LITTLE ROCK	AR		01/29/2026		193	(5)	(5)			(5)		188		188		
100129444	BRUNSWICK	ME		09/29/2023		658	(2)	(2)			(2)		656		656		
100165526	PLAINFIELD	NJ		12/20/2024		605	(7)	(7)			(7)		598		598		
100049767	UPPER MERLBORO	MD		11/20/2020		1,090	(59)	(59)			(59)		1,031		1,031		
100152986	KNOXVILLE	TN		06/27/2024		505	(21)	(21)			(21)		484		484		
100120236	CLARKSTON	MI		06/18/2023		14,997	(87)	(87)			(87)		14,910		14,910		
100176919	CAPITOL HEIGHTS	MD		11/15/2024		679	(29)	(29)			(29)		650		650		
100203649	FORT WORTH	TX		03/28/2025		749	(6)	(6)			(6)		741		741		
100169699	NEWMAN	GA		09/30/2024		604	(20)	(20)			(20)		584		584		
100192402	HYATTSVILLE	MD		02/07/2025		472	(10)	(10)			(10)		462		462		
100228106	RICHMOND	TX		06/07/2025		597	(6)	(6)			(6)		591		591		
100202541	DAHLONEGA	GA		03/21/2025		870	(23)	(23)			(23)		847		847		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214821	RAEFORD	NC		06/11/2025		583		(6)			(6)		577		577		
100174787	DUNELLON	FL		10/31/2024		420		(26)			(26)		394		394		
100192592	CHATTANOOGA	TN		02/10/2025		2,012		(47)			(47)		1,965		1,965		
100257059	LEXINGTON	KY		11/26/2025		566		(25)			(25)		541		541		
100198864	MESA	AZ		02/28/2025		765		(14)			(14)		751		751		
100093812	GARLAND	TX		07/12/2022		708		(13)			(13)		695		695		
100190243	WELSER	ID		01/22/2025		490		(16)			(16)		474		474		
100048861	MIAMI	FL		11/20/2020		1,438		(2)			(2)		1,436		1,436		
100207092	ATHENS	GA		04/24/2025		574		(21)			(21)		553		553		
100210259	KANSAS CITY	MO		05/09/2025		3,734		(53)			(53)		3,681		3,681		
100172467	MURFREESBORO	TN		10/23/2024		3,319		(75)			(75)		3,244		3,244		
100071817	NEW BRITAIN	CT		10/14/2021		1,388		(37)			(37)		1,351		1,351		
100078837	FRESNO	CA		02/24/2022		1,213		(2)			(2)		1,211		1,211		
100088169	CORDOVA	TN		08/25/2021		1,339		(21)			(21)		1,318		1,318		
100154728	HARTFORD	CT		07/19/2024		473		(34)			(34)		439		439		
100254567	FOREST LAKE	WI		11/17/2025		2,408		(94)			(94)		2,314		2,314		
100176556	LEXINGTON	KY		11/15/2024		598		(12)			(12)		586		586		
100253332	SAVANNAH	GA		10/30/2025		1,508		(29)			(29)		1,479		1,479		
100020005	SANTA ROSA	CA		07/30/2018		1,263		(27)			(27)		1,236		1,236		
100147024	BRADENTON	FL		03/27/2024		7,936		(156)			(156)		7,780		7,780		
100272440	LAKELAND	FL		01/08/2026		604		(12)			(12)		592		592		
100018347	DENVER	CO		06/27/2018		1,341		(25)			(25)		1,316		1,316		
100272204	BATON ROUGE	LA		01/08/2026		417		(9)			(9)		408		408		
100163153	SCHENKSVILLE	PA		08/13/2024		529		(19)			(19)		510		510		
100142765	CYPRESS	TX		02/08/2024		585		(12)			(12)		573		573		
100235713	MATTHEWS	NC		10/30/2025		658		(13)			(13)		645		645		
100212516	PALM BAY	FL		05/29/2025		541		(8)			(8)		533		533		
100195303	CYPRESS	TX		12/20/2024		1,461		(15)			(15)		1,446		1,446		
100176576	LAS VEGAS	NV		11/15/2024		760		(17)			(17)		743		743		
100245065	MIAMI	FL		10/03/2025		1,597		(59)			(59)		1,538		1,538		
100210391	PALM HARBOR	FL		05/12/2025		598		(17)			(17)		581		581		
100172153	HANFORD	CA		10/17/2024		612		(12)			(12)		600		600		
100140899	RIVERVIEW	FL		02/26/2024		352		(11)			(11)		341		341		
100200047	ELIJAH GROVE	WI		03/06/2025		610		(9)			(9)		601		601		
100172619	FORT MYERS	FL		10/24/2024		809		(20)			(20)		789		789		
100164197	TULARE	CA		08/21/2024		837		(39)			(39)		798		798		
100170083	PRINCETON	IN		10/08/2024		618		(21)			(21)		597		597		
100143210	GERMANTOWN	MD		02/16/2024		816		(6)			(6)		810		810		
100226718	MCCALLEN	TX		07/30/2025		595		(12)			(12)		583		583		
100164519	KANNAPOLIS	NC		08/21/2024		1,426		(20)			(20)		1,406		1,406		
100195546	FORT WORTH	TX		03/27/2025		1,402		(66)			(66)		1,336		1,336		
100126417	LAUDERHILL	FL		06/30/2023		619		(10)			(10)		609		609		
100214127	SEWOUR	CT		05/30/2025		569		(25)			(25)		544		544		
100119387	KIMBERLY	ID		07/31/2023		607		(4)			(4)		603		603		
100170030	MAVFIELD HEIGHTS	OH		11/08/2024		505		(11)			(11)		494		494		
100246413	WHITE PLAINS	GA		10/10/2025		426		(19)			(19)		407		407		
100192706	NORTH RICHLAND HILLS	TX		02/10/2025		1,666		(31)			(31)		1,635		1,635		
100057696	SNYMERVILLE	IA		06/30/2021		1,250		(16)			(16)		1,234		1,234		
100167866	PALM BAY	FL		09/20/2024		597		(21)			(21)		576		576		
100235100	CENTRAL POINT	OR		06/28/2025		1,446		(15)			(15)		1,431		1,431		
100110592	SAN ANTONIO	TX		06/30/2023		682		(7)			(7)		675		675		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057973	ALPHARETTA	GA		06/30/2021		2,247		(59)			(59)		2,188	2,188			
100090201	ANDERSON	SC		01/13/2023		558		(12)			(12)		546	546			
100090202	ANDERSON	SC		01/13/2023		558		(12)			(12)		546	546			
100192982	FAIRPORT	NY		01/31/2025		628	(17)	(17)			(17)		611	611			
100255381	FRIENDSWOOD	TX		11/24/2025		1,151		(3)			(3)		1,148	1,148			
100166927	ST AUGUSTINE	FL		09/13/2024		550	(17)	(17)			(17)		533	533			
100238458	SUFFOLK	VA		09/19/2025		520	(20)	(20)			(20)		500	500			
100257182	MONROE	NY		11/26/2025		576		(21)			(21)		555	555			
100171838	PORTERVILLE	CA		10/17/2024		647		(20)			(20)		627	627			
100147711	LAWRENCEVILLE	GA		04/05/2024		867		(6)			(6)		861	861			
100176574	CONWAY	IN		11/15/2024		624		(10)			(10)		614	614			
100173870	GARLAND	TX		10/31/2024		397		(19)			(19)		378	378			
100043988	CHICAGO	IL		11/20/2020		1,355	3	3			3		1,358	1,358			
100199871	MOLDOOD	CA		03/06/2025		656		(1)			(1)		655	655			
100203366	PEA RIDGE	AR		03/28/2025		614		(16)			(16)		598	598			
100158097	NEW LONDON	CT		07/09/2024		715		(14)			(14)		701	701			
100110529	NEWINGTON	CT		06/30/2023		626		(10)			(10)		616	616			
100094682	JACKSONVILLE	FL		08/02/2022		652		(23)			(23)		629	629			
100168360	BIBBY	OK		09/25/2024		639		(12)			(12)		627	627			
100109661	EL PASO	TX		06/14/2023		899		(55)			(55)		844	844			
100063349	WILLIMANTIC	CT		07/01/2021		1,999		(15)			(15)		1,984	1,984			
100159476	SAINT LOUIS	MO		07/15/2024		514		(16)			(16)		498	498			
100197905	NORTH BEREN	NJ		02/26/2025		548		(4)			(4)		544	544			
351012900	FORT LAUDERDALE	FL		09/08/2025		22,089							22,089	22,089			
100254217	LOUISVILLE	KY		11/06/2025		564		(7)			(7)		557	557			
100191030	PORT CHARLOTTE	FL		01/29/2025		595		(7)			(7)		588	588			
100065296	AVON LAKE	OH		07/28/2021		1,277		(25)			(25)		1,252	1,252			
100161751	BAKERSFIELD	CA		07/30/2024		437		(20)			(20)		417	417			
100189601	ANNAPOLIS	MD		01/17/2025		552		(18)			(18)		534	534			
100152338	MIDLOTHIAN	VA		05/17/2024		572		(9)			(9)		563	563			
100204713	HOCKLEY	TX		04/08/2025		588		(22)			(22)		566	566			
100195366	PALM BAY	FL		02/24/2025		1,616		(48)			(48)		1,588	1,588			
100210136	WILDMOOD	NJ		05/07/2025		1,761		(27)			(27)		1,734	1,734			
100234966	LAKELAND	FL		06/28/2025		538		(10)			(10)		528	528			
100185960	EAST HARTFORD	CT		12/26/2024		408		(5)			(5)		403	403			
100160957	FORT WORTH	TX		07/24/2024		550		(6)			(6)		544	544			
100131612	KNOXVILLE	TN		10/06/2023		409		(20)			(20)		389	389			
100163103	INDIANAPOLIS	IL		06/13/2024		564		(16)			(16)		548	548			
100030308	LORTON	VA		12/20/2018		4,707		(23)			(23)		4,684	4,684			
100202028	WILLIAMS BAY	WI		03/07/2025		602		(11)			(11)		591	591			
100026031	NASHVILLE	TN		09/20/2018		1,070		23			23		1,093	1,093			
100140371	CAPE CORAL	FL		01/18/2024		545		(10)			(10)		535	535			
100194022	BAKERSFIELD	CA		02/11/2025		534		(22)			(22)		512	512			
100169133	CITRUS HEIGHTS	CA		09/27/2024		623		(15)			(15)		608	608			
100182065	WHITELAND	IN		12/12/2024		643							643	643			
100180294	ARLINGTON	VA		11/25/2024		624		(10)			(10)		614	614			
100175649	CERRILAS	WA		11/12/2024		700		(15)			(15)		685	685			
100169602	MERRITT ISLAND	FL		09/30/2024		838		(24)			(24)		814	814			
100182587	WILMINGTON	DE		12/12/2024		675		(24)			(24)		651	651			
100203304	FORT PIERCE	FL		03/28/2025		531		(17)			(17)		514	514			
100103644	HAMPTON	IN		05/08/2023		518		(13)			(13)		505	505			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100015781	WESTMINSTER	CA		02/02/2018		1,532		(9)			(9)		1,523				
10016124	FORT WORTH	TX		07/25/2024		649		(15)			(15)		634				
100253391	SAINT LOUIS	MO		10/30/2025		1,041		(41)			(41)		1,000				
100226526	PLANO	TX		07/30/2025		1,228		(20)			(20)		1,208				
100133050	DORAL	FL		11/29/2023		533		(8)			(8)		525				
100221088	MARYVILLE	TN		07/18/2025		3,847		(7)			(7)		3,840				
100166351	CHICAGO	IL		10/24/2024		773		(19)			(19)		754				
100268652	GROVE CITY	OH		12/29/2025		378		(7)			(7)		371				
100120635	WISLEY CHAPEL	FL		06/18/2023		403		(26)			(26)		377				
100238402	SAN DIEGO	CA		09/19/2025		633		(20)			(20)		613				
100167965	RIDGELAND	MS		09/20/2024		507		(8)			(8)		499				
100071598	TUCSON	AZ		10/14/2021		1,548		(52)			(52)		1,496				
100164104	BOISE	ID		06/21/2024		611		(18)			(18)		593				
100164125	MERIDIAN	ID		06/21/2024		610		(17)			(17)		593				
100164128	MERIDIAN	ID		06/21/2024		610		(17)			(17)		593				
100164148	MERIDIAN	ID		06/21/2024		610		(17)			(17)		593				
100076089	PHILADELPHIA	PA		01/07/2022		1,220		(24)			(24)		1,196				
100165511	CHARLOTTE	NC		08/29/2024		608		(11)			(11)		597				
100169040	CARMEI	IN		09/27/2024		614		(17)			(17)		597				
100191040	EUGENE	OR		01/29/2025		3,766		(50)			(50)		3,716				
100219201	SOUTH HAVEN	MI		06/27/2025		558		(19)			(19)		539				
100148083	PORTERVILLE	CA		04/10/2024		562		(2)			(2)		560				
100056395	CHARLOTTE	NC		07/28/2021		1,361		(32)			(32)		1,329				
100168765	ACICORTH	GA		09/26/2024		466		(13)			(13)		453				
100205845	COLUMBUS	OH		04/14/2025		2,646		(91)			(91)		2,555				
100103247	LEHIGH AORES	FL		04/27/2023		1,519		(66)			(66)		1,433				
100170212	WYOMING	WY		10/08/2024		4,522		(165)			(165)		4,357				
100060238	ANDOVER	MA		06/25/2021		1,312		(24)			(24)		1,288				
100068434	MOSCOW	ID		06/25/2021		1,308		(39)			(39)		1,269				
100159506	REBEL LING	NJ		07/15/2024		556		(8)			(8)		548				
100156659	STOCKTON	CA		06/24/2024		566		(18)			(18)		548				
100206889	HANFORD	CA		04/24/2025		533		(23)			(23)		510				
100190737	GREENSBORO	NC		01/27/2025		600		(13)			(13)		587				
100272024	KISSIMEE	FL		01/08/2026		332		(16)			(16)		316				
100190873	SOUTH PAIRE ISLAND	TX		01/28/2025		595		(7)			(7)		588				
100161500	CANAL WINCHESTER	OH		07/30/2024		568		(17)			(17)		551				
100179844	GASTONIA	NC		11/22/2024		541		(25)			(25)		516				
100273646	CONVERSE	TX		01/23/2026		169		(6)			(6)		163				
100244793	DAVIE	FL		09/29/2025		1,168		(26)			(26)		1,142				
100156706	DUNDALK	MD		06/26/2024		428		(11)			(11)		417				
100080001	LAS VEGAS	NV		04/08/2022		1,058		(46)			(46)		1,012				
100016552	JACKSON	TN		04/10/2018		1,342		(20)			(20)		1,322				
100219325	DOVER	ID		06/30/2025		577		(8)			(8)		569				
100162641	MESA	AZ		12/12/2024		744		(3)			(3)		741				
100048879	LAS VEGAS	NV		11/20/2020		798		(26)			(26)		824				
100228440	LAS CRUCES	NM		08/11/2025		527		(3)			(3)		524				
100160915	GRAND PRAIRIE	TX		07/24/2024		597		(4)			(4)		583				
1001000658	MIAMI	FL		03/28/2023		478		(24)			(24)		454				
100216628	SUTHERLIN	OR		06/23/2025		9,834		(104)			(104)		9,730				
100163031	KATY	TX		06/19/2024		766		(17)			(17)		749				
100180276	TULSA	OK		11/25/2024		652		(5)			(5)		647				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100180268	CLINTON	CT		11/25/2024		648	(1)				(1)		647	..647			
100093631	BISMARCK	ND		04/06/2023		334	(2)				(2)		332	..332			
100167656	MOONINGH	GA		09/19/2024		659	(11)				(11)		647	..647			
100080915	BYRON	GA		03/15/2022		1,381	(29)				(29)		1,352	..1,352			
100063909	ORLAND BEACH	FL		07/12/2022		707	(17)				(17)		690	..690			
100238472	RALEIGH	NC		09/19/2025		613	(23)				(23)		590	..590			
100172935	WESTFIELD	NJ		10/21/2024		668	(18)				(18)		650	..650			
100139131	SPANISH FORK	UT		12/28/2023		450	(16)				(16)		434	..434			
100172943	PEMBROKE PINES	FL		10/25/2024		704	(15)				(15)		689	..689			
100173123	BANGOR	ME		10/30/2024		1,763	(35)				(35)		1,728	..1,728			
100168141	HOUSTON	TX		09/20/2024		583	(19)				(19)		564	..564			
100168142	HOUSTON	TX		09/20/2024		583	(19)				(19)		564	..564			
100119375	ACICORTH	GA		07/31/2023		601	(4)				(4)		597	..597			
100160080	ROULETT	TX		07/17/2024		577	(13)				(13)		564	..564			
100088285	HOUSTON	TX		10/17/2022		632	(13)				(13)		619	..619			
100245465	RICHMOND	TX		10/06/2025		632	(9)				(9)		623	..623			
100194760	RIVERVIEW	FL		02/21/2025		552	(11)				(11)		541	..541			
100233862	OCALA	FL		10/30/2025		583	(6)				(6)		577	..577			
100161374	MOORE	OK		07/25/2024		571	(11)				(11)		560	..560			
100204865	MESQUITE	TX		04/10/2025		550	(15)				(15)		535	..535			
100110248	WAPERVILLE	IL		06/30/2023		925	(27)				(27)		898	..898			
100045900	HAW LAKE	WI		11/25/2020		667	(35)				(35)		632	..632			
100235494	LEXINGTON	KY		11/24/2025		995	(35)				(35)		960	..960			
100100172	CHICAGO	IL		03/17/2023		570	(17)				(17)		553	..553			
100235266	REDONDO BEACH	CA		08/29/2025		597	(21)				(21)		576	..576			
100235265	ALLENTOIN	PA		08/29/2025		459	(22)				(22)		437	..437			
100246750	HURST	TX		10/15/2025		518	(17)				(17)		501	..501			
100142559	NORTH CHARLESTON	SC		02/08/2024		918	(14)				(14)		904	..904			
100220266	THOMASVILLE	GA		07/11/2025		551	(1)				(1)		550	..550			
100261466	ACICORTH	GA		12/09/2025		680	(11)				(11)		669	..669			
100046168	DENTON	TX		11/25/2020		655	(66)				(66)		589	..589			
100196995	WESLEY CHAPEL	FL		02/28/2025		581	(3)				(3)		578	..578			
100164932	TOINSEND	WI		08/28/2024		548	(8)				(8)		540	..540			
100194809	LITTLE ROCK	AR		02/21/2025		704	(12)				(12)		692	..692			
100164223	LAS VEGAS	NV		08/21/2024		3,495	(40)				(40)		3,455	..3,455			
100060301	ODEN	UT		06/25/2021		1,305	(19)				(19)		1,286	..1,286			
100128428	MANHATTAN	MT		09/15/2023		1,727	(29)				(29)		1,698	..1,698			
100079058	CARROLLTON	GA		02/24/2022		1,257	(5)				(5)		1,252	..1,252			
100221159	NASHVILLE	TN		07/21/2025		569	(12)				(12)		557	..557			
100163155	MARYVILLE	TN		08/13/2024		617	(3)				(3)		614	..614			
100200321	CONWAY	WI		03/10/2025		2,903	(127)				(127)		2,776	..2,776			
100203530	SHAKOPEE	WI		03/26/2025		649	(3)				(3)		646	..646			
100203256	VIRGINIA BEACH	VA		03/27/2025		2,745	(117)				(117)		2,628	..2,628			
100153376	DAVENPORT	FL		09/29/2024		565	(1)				(1)		564	..564			
100196831	MERIDEN	CT		11/27/2023		467	(14)				(14)		453	..453			
100160973	WINNABOW	NC		07/24/2024		1,292	(7)				(7)		1,285	..1,285			
100159053	FORTUNA	CA		07/09/2024		572	(5)				(5)		567	..567			
100136791	KANSAS CITY	MO		11/27/2023		463	(8)				(8)		455	..455			
100165538	TUCSON	AZ		08/29/2024		663	(9)				(9)		654	..654			
100136763	KANSAS CITY	MO		11/27/2023		462	(6)				(6)		456	..456			
100071709	SAINT PAUL	WI		10/14/2021		1,294	(28)				(28)		1,266	..1,266			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100267001	DECATUR	GA		12/23/2025		616		(17)			(17)		599		599		
100163177	FULSHEAR	TX		06/13/2024		643		(22)			(22)		621		621		
100079605	PORF SAINT LUCIE	FL		04/25/2022		814		(69)			(69)		745		745		
1001141967	ELIZABETHOWN	KY		02/29/2024		454		(10)			(10)		444		444		
100068224	SALEN	OR		08/25/2021		1,319		(33)			(33)		1,286		1,286		
100154505	LAS VEGAS	NV		06/14/2024		612		(12)			(12)		600		600		
100110539	ALLEN	TX		06/30/2023		962		(6)			(6)		956		956		
100065557	ANTIOCH	CA		07/28/2021		1,305		(34)			(34)		1,271		1,271		
100153215	THE VILLAGES	FL		05/30/2024		567		(12)			(12)		555		555		
100253323	FORT WORTH	TX		10/30/2025		3,305		(110)			(110)		3,195		3,195		
100140563	GASTONIA	NC		01/19/2024		1,452		(29)			(29)		1,423		1,423		
100134096	SHASTA LAKE	CA		12/08/2023		479		(13)			(13)		466		466		
100152607	SARANT	TX		05/17/2024		568		(10)			(10)		558		558		
100152610	HANFORD	CA		05/17/2024		571		(13)			(13)		558		558		
100236968	LOS ANGELES	CA		09/12/2025		2,406		(81)			(81)		2,325		2,325		
100235654	PALM COAST	FL		08/29/2025		572		(19)			(19)		553		553		
100111915	BROOK	NY		06/29/2023		380		146			146		526		526		
100109044	HARLINGEN	TX		06/05/2023		782		(13)			(13)		769		769		
100140756	DAVENPORT	FL		01/09/2024		6,757		(97)			(97)		6,660		6,660		
100140401	WESLEY CHAPEL	FL		01/16/2024		2,404		(71)			(71)		2,333		2,333		
100235012	BROOKFIELD	CO		08/28/2025		2,161		(23)			(23)		2,138		2,138		
100200589	CONWAY	NH		03/11/2025		854		(4)			(4)		850		850		
100247267	STONE MOUNTAIN	GA		10/23/2025		555		(13)			(13)		542		542		
100138739	BOCA RATON	FL		02/02/2024		532		(28)			(28)		504		504		
100132905	PRINCETON	IN		10/13/2023		601		(5)			(5)		596		596		
100065742	ALBUQUERQUE	NM		07/28/2021		1,359		(13)			(13)		1,346		1,346		
100134993	WILMINGTON	DE		10/30/2023		463		(5)			(5)		458		458		
100042969	SAN DIEGO	CA		05/28/2020		1,569		(59)			(59)		1,510		1,510		
100194704	JACKSONVILLE	FL		02/21/2025		603		(6)			(6)		595		595		
100186535	ABILENE	TX		01/08/2025		3,934		(133)			(133)		3,801		3,801		
10076169	NEWARK	NJ		01/07/2022		1,235		(16)			(16)		1,219		1,219		
100115983	DESTERHAN	LA		07/17/2023		587		(22)			(22)		565		565		
100178271	BAKERFIELD	CA		11/19/2024		542		(15)			(15)		527		527		
100161050	RESTON	VA		07/24/2024		935		(31)			(31)		904		904		
100120594	HELIET	CA		08/18/2023		659		(2)			(2)		657		657		
100163113	MARSHVILLE	TN		08/13/2024		531		(21)			(21)		510		510		
100205910	FREMONT	CA		04/15/2025		1,030		(29)			(29)		1,001		1,001		
100120820	UPPER ARLINGTON	OH		08/30/2023		627		(6)			(6)		619		619		
100138794	ALLEN/JOIN	PA		12/21/2023		559		(7)			(7)		552		552		
100246709	VANCOUVER	WA		10/15/2025		3,766		(158)			(158)		3,608		3,608		
100247087	ADAIRSVILLE	GA		10/22/2025		592		(23)			(23)		569		569		
100205970	DEL VALLE	TX		04/14/2025		636		(11)			(11)		625		625		
100068146	CORONA	TN		08/25/2021		1,273		(25)			(25)		1,248		1,248		
100156790	OKLAHOMA CITY	OK		06/26/2024		515		(10)			(10)		505		505		
100159592	TUCSON	AZ		07/15/2024		531		(10)			(10)		521		521		
100150701	MANTON/C	WI		05/06/2024		574		(12)			(12)		562		562		
100024529	WEST VALLEY CITY	UT		09/20/2018		1,387		(2)			(2)		1,385		1,385		
100215433	INDIANAPOLIS	IL		06/12/2025		551		(17)			(17)		534		534		
100215333	LITTLE ELM	TX		06/12/2025		659		(25)			(25)		634		634		
100068474	CLENSON	SC		08/25/2021		1,148		(40)			(40)		1,108		1,108		
100158538	SANDUSKY	OH		07/12/2024		645		(16)			(16)		629		629		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024526	EXETER	CA		10/06/2025		547	(15)				(15)		532				
10014319	PHOENIX	AZ		02/29/2024		440	(10)				(10)		430				
10005450	VISALIA	CA		03/23/2021		722	(12)				(12)		710				
10013603	JERSEY CITY	NJ		11/16/2023		537	(30)				(30)		507				
10020246	EAST GREENVILLE	PA		03/24/2025		523	(11)				(11)		512				
10020340	CHATTANOOGA	TN		07/14/2025		786	(20)				(20)		766				
10025519	MAPLETON	UT		11/24/2025		833	(20)				(20)		813				
10015363	CORRAL SPRINGS	FL		05/31/2024		588	(8)				(8)		580				
10016410	DURHAM	NC		06/21/2024		683	(2)				(2)		681				
100169719	PHILADELPHIA	PA		09/30/2024		565	(23)				(23)		542				
100164031	JACKSON	TN		06/21/2024		408	(22)				(22)		386				
100177625	TRACY	CA		01/16/2025		431	(10)				(10)		421				
100147394	EAGAN	WI		04/10/2024		441	(52)				(52)		4359				
100130194	SAINT CLAIR SHORES	MI		11/15/2023		401	(13)				(13)		388				
100141613	CHICAGO	IL		01/30/2024		429	(23)				(23)		406				
100079651	FORT WALTON BEACH	FL		04/08/2022		1,084	(34)				(34)		1,050				
100150732	ATLANTA	GA		05/06/2024		574	(13)				(13)		561				
100054460	BALLSTON LAKE	NY		03/23/2021		1,041	(76)				(76)		965				
100151172	RALEIGH	NC		05/09/2024		503	(20)				(20)		483				
100163041	MELBOURNE	AUS		06/13/2024		771	(21)				(21)		750				
100152519	PORTSMOUTH	RI		05/17/2024		580	(9)				(9)		571				
100155900	WVLE	TX		06/17/2024		581	(10)				(10)		571				
100257194	LAVON	TX		11/26/2025		822	(33)				(33)		789				
100167637	FALLS CHURCH	VA		09/20/2024		587	(13)				(13)		574				
100164337	BONITA SPRINGS	FL		06/21/2024		2,605	(68)				(68)		2,537				
100186420	ALEXANDER	NC		12/30/2024		4,162	(66)				(66)		4,096				
100143772	OREGON CITY	OR		02/27/2024		7,092	(147)				(147)		6,945				
100212623	NAPLES	FL		05/29/2025		569	(13)				(13)		556				
100054975	SAINT PAUL	MN		03/23/2021		1,238	(28)				(28)		1,210				
100139171	BRACENTON	FL		12/28/2023		472	(7)				(7)		465				
100152678	TAMPA	FL		05/17/2024		567	(10)				(10)		557				
100206278	WADSWORTH	IL		04/17/2025		573	(22)				(22)		551				
100200244	GRANBURY	TX		03/07/2025		743	(19)				(19)		724				
100218647	ANTIOCH	CA		06/27/2025		1,600	(16)				(16)		1,584				
100133201	HOUSTON	TX		11/29/2023		899	(9)				(9)		890				
100043307	WHITEHALL	MI		06/19/2020		3,582	(205)				(205)		3,377				
100162354	HOPKESHE BAY	TX		08/12/2024		575	(7)				(7)		568				
100132308	MANWATO	IN		10/13/2023		1,504	(7)				(7)		1,497				
100180194	CHICAGO	IL		11/25/2024		994	(7)				(7)		987				
100141146	SOUTH FALLSBERG	NY		01/30/2024		550	(10)				(10)		540				
100062386	CONROE	TX		04/14/2022		4,358	(98)				(98)		4,260				
100054060	LINDENHURST	NY		03/23/2021		891	(40)				(40)		851				
100153949	AURORA	CO		06/05/2024		510	(2)				(2)		508				
100129780	HOLYOKE	MA		09/27/2023		516	(25)				(25)		491				
100067883	MIAMI	FL		09/23/2021		1,707	(51)				(51)		1,656				
100065276	LOS ANGELES	CA		07/28/2021		1,837	(31)				(31)		1,806				
100114517	FOULETT	TX		06/29/2023		325	(19)				(19)		306				
100150676	SWANSBORO	GA		05/08/2024		612	(4)				(4)		608				
100164133	GRAND RAPIDS	MI		06/21/2024		501	(24)				(24)		477				
100150681	SPRING	TX		05/06/2024		622	(11)				(11)		611				
100201523	CONVERSE	TX		03/18/2025		529	(22)				(22)		507				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214869	MONTGOMERY	AL		06/11/2025		3,347		(158)				(158)	3,189	3,189			
100157408	BALTIMORE	MD		02/20/2025		542							542	542			
100068407	TAMPA	FL		06/25/2021		1,199		(43)				(43)	1,156	1,156			
3340105506	VALDEN	NY		06/26/2025		164,821							164,821	164,821			
100148101	FOREY	TX		04/10/2024		476		(15)				(15)	461	461			
100169280	PORT JEFFERSON STATION	NY		09/27/2024		323		(24)				(24)	299	299			
100143877	FLORESVILLE	TX		02/22/2024		482		(32)				(32)	450	450			
100160198	DODGE CITY	KS		07/18/2024		525		(5)				(5)	520	520			
100060278	FORT WORTH	TX		06/25/2021		1,552		(44)				(44)	1,508	1,508			
100194722	PHILADELPHIA	PA		02/21/2025		555		(20)				(20)	535	535			
100152493	CAPE MAY COURT HOUSE	NJ		05/17/2024		732		(3)				(3)	729	729			
100205753	TOM'S RIVER	NJ		04/14/2025		551		(23)				(23)	528	528			
100159890	CUTLER BAY	FL		06/16/2024		648		(1)				(1)	647	647			
100120473	RACINE	WI		06/18/2023		469		(15)				(15)	454	454			
100065241	CARY	NC		07/14/2021		1,396		(16)				(16)	1,380	1,380			
100087656	PHOENIX	AZ		10/25/2022		722		(9)				(9)	713	713			
100134059	RINDWOOD	NJ		10/25/2023		516		(9)				(9)	507	507			
100191782	NEW SMIRNA BEACH	FL		01/31/2025		804		(32)				(32)	772	772			
100201945	TURLOCK	CA		03/18/2025		2,974		(104)				(104)	2,870	2,870			
100158055	ASHEVILLE	NC		07/09/2024		620		(10)				(10)	610	610			
100089736	LA PAZ	MEX		12/02/2022		625							625	625			
100181518	STATESBORO	GA		12/06/2024		1,667		(13)				(13)	1,654	1,654			
100128421	TAYLOR	TX		09/15/2023		489		(28)				(28)	461	461			
100128890	HAWAIIAN	SC		09/21/2023		2,193		(41)				(41)	2,152	2,152			
100194071	WILMINGTON	DE		03/20/2025		545		(21)				(21)	524	524			
100024800	LAKE ELSINORE	CA		09/20/2018		874		99				99	973	973			
100181471	FALLS CHURCH	VA		01/09/2025		456		(21)				(21)	435	435			
100175189	POINCIANA	FL		11/05/2024		680		(19)				(19)	661	661			
100254510	REVERE	MA		11/07/2025		820		(24)				(24)	796	796			
100169817	CHICAGO	IL		09/30/2024		912		(33)				(33)	879	879			
100200065	FLEMING ISLAND	FL		03/06/2025		881		(12)				(12)	869	869			
100147824	GLASSBORO	NJ		04/08/2024		617		(6)				(6)	611	611			
100109072	METairie	LA		06/05/2023		692		(7)				(7)	685	685			
100142616	MODDOUGH	GA		02/08/2024		472		(26)				(26)	446	446			
100194299	BEVERLY	MA		02/14/2025		555		(24)				(24)	531	531			
100219878	RALEIGH	NC		07/08/2025		570		(15)				(15)	555	555			
100115570	MODESTO	CA		07/19/2023		8,487		(160)				(160)	8,327	8,327			
100205892	CHARLOTTEVILLE	VA		04/14/2025		1,261		(27)				(27)	1,234	1,234			
100246343	FORT MYERS	FL		10/17/2025		552		(15)				(15)	537	537			
100205911	GALLATIN	TN		04/15/2025		562		(16)				(16)	546	546			
100149825	PANAMA CITY BEACH	FL		06/07/2024		8,782		(249)				(249)	8,533	8,533			
100068420	ALLEN	TX		06/25/2021		1,308		(16)				(16)	1,292	1,292			
100147025	ROCK HALL	MD		03/27/2024		1,491		(9)				(9)	1,482	1,482			
100162061	AUGUSTA	GA		07/31/2024		811		(68)				(68)	743	743			
100191724	FORT VALLEY	VA		02/20/2025		366		(10)				(10)	356	356			
100201075	MOBELAND	GA		03/12/2025		5,088		(144)				(144)	4,944	4,944			
100153438	MONTICELLO	NY		05/30/2024		944		(14)				(14)	930	930			
100255304	DAVISONVILLE	GA		11/24/2025		52,822		(2,163)				(2,163)	50,659	50,659			
100175333	HENDERSON	NV		11/05/2024		658		(14)				(14)	644	644			
100255007	KEENE	TX		11/24/2025		874		(20)				(20)	854	854			
100196307	ALANSON	MI		11/20/2023		529		(3)				(3)	526	526			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100139404	SOUTH FALLSBURG	NY		12/28/2023		327		(10)			(10)		317		317		
100140634	HASLET	TX		01/19/2024		516		(14)			(14)		502		502		
100159493	KISSIMEE	FL		07/10/2024		553		(17)			(17)		536		536		
100226666	CAROLINA SHORES	NC		07/30/2025		515		(15)			(15)		500		500		
100228737	GOOSE CREEK	SC		08/11/2025		3,712		(160)			(160)		3,552		3,552		
100214157	ST AUGUSTINE	FL		05/30/2025		155		(7)			(7)		148		148		
100152609	ZION	IL		05/17/2024		672		(11)			(11)		661		661		
100138842	TAMPA	FL		12/21/2023		557		(16)			(16)		541		541		
100163022	HEADING	WA		06/13/2024		524		(5)			(5)		519		519		
100162922	LEESBURG	VA		06/12/2024		668		(10)			(10)		658		658		
10028102	MIRAMAR	FL		10/26/2018		1,009		171			171		1,180		1,180		
100100807	MINT HILL	NC		04/28/2023		4,421		(153)			(153)		4,268		4,268		
100266897	CHARLOTTE	NC		12/23/2025		403		(12)			(12)		391		391		
100130320	ARGON	OH		09/28/2023		7,973		(193)			(193)		7,780		7,780		
100153856	ENNIS	MT		06/05/2024		1,189		(112)			(112)		1,077		1,077		
100148337	STILLWATER	OK		04/12/2024		596		(5)			(5)		591		591		
100235250	HOUSTON	TX		08/29/2025		524		(15)			(15)		509		509		
100257165	CHANDLER	AZ		11/28/2025		430		(12)			(12)		418		418		
100071730	ARLINGTON	VA		10/14/2021		1,254		(45)			(45)		1,209		1,209		
100216306	ATHENS	GA		06/20/2025		686		(26)			(26)		660		660		
100254316	HOUSTON	TX		11/06/2025		547		(20)			(20)		527		527		
100151264	TOMBALL	TX		05/10/2024		603		(15)			(15)		588		588		
100168303	HASLET	TX		09/20/2024		571		(22)			(22)		549		549		
100148286	ANTIOCH	CA		04/12/2024		645		(6)			(6)		639		639		
100158020	HUDSON	NH		07/09/2024		559		(7)			(7)		552		552		
100209166	JACKSONVILLE	FL		04/30/2025		362		(10)			(10)		352		352		
100255331	SKOKIE	IL		11/24/2025		763		(25)			(25)		738		738		
100210262	ALBUQUERQUE	NM		05/09/2025		9,189		(163)			(163)		9,026		9,026		
100204657	SPRINGFIELD	VA		04/04/2025		511		(16)			(16)		495		495		
100215876	FRONT ROYAL	VA		06/12/2025		539		(19)			(19)		520		520		
100209690	PALM BAY	FL		05/02/2025		540		(20)			(20)		520		520		
100123981	NEW HAVEN	CT		09/27/2023		2,318		(65)			(65)		2,253		2,253		
100167981	DEWEER	CO		09/20/2024		430		(12)			(12)		418		418		
100118974	NORFOLK	VA		07/27/2023		525		(23)			(23)		502		502		
100043600	CHICAGO HEIGHTS	IL		06/13/2020		448		(32)			(32)		416		416		
100216102	DICKINSON	TX		06/17/2025		4,974		(181)			(181)		4,793		4,793		
100254263	WOODBURY	NY		11/06/2025		596		(15)			(15)		581		581		
100180824	NORTH PORT	FL		11/25/2024		743		(4)			(4)		739		739		
100189457	HOUSTON	TX		01/15/2025		519		(24)			(24)		495		495		
100032043	HOUSTON	TX		02/09/2023		572		(12)			(12)		560		560		
100245649	COLUMBIA	SC		10/06/2025		521		(28)			(28)		493		493		
100247088	FORT WORTH	TX		10/22/2025		613		(18)			(18)		595		595		
100247265	DARLINGTON	MO		10/23/2025		804		(9)			(9)		795		795		
100178255	LAKE VILLA	IL		11/19/2024		637		(15)			(15)		622		622		
100220002	FORT PIERCE	FL		07/30/2025		2,160		(101)			(101)		2,059		2,059		
100238707	KATY	TX		09/23/2025		856		(20)			(20)		836		836		
100138799	FORT WORTH	TX		12/21/2023		540		(13)			(13)		527		527		
100077539	LAKE HAVASU CITY	AZ		01/10/2022		785		(22)			(22)		763		763		
100177221	HAMEN	CT		01/16/2025		568		(27)			(27)		541		541		
100193687	WINTER HAVEN	FL		12/28/2023		488		(17)			(17)		471		471		
100255472	OKLAHOMA CITY	OK		11/24/2025		472		(7)			(7)		465		465		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100237085	DAVISVILLE	GA		09/12/2025		.488	(23)				(23)		.465		.465			
100163117	DYER	IN		06/13/2024		1,128	(34)				(34)		1,094		1,094			
100167987	DAYTON	OR		09/20/2024		.999	(17)				(17)		.982		.982			
100253354	INDIANAPOLIS	IL		10/30/2025		.546	(16)				(16)		.530		.530			
100120198	GUSTINE	CA		06/18/2023		.411	(10)				(10)		.401		.401			
100141165	LAKEWOOD	CO		07/30/2024		.627	(12)				(12)		.615		.615			
100144266	PHOENIX	AZ		03/07/2024		2,944	(16)				(16)		2,928		2,928			
100076238	EL CAJON	CA		02/10/2022		1,210	(11)				(11)		1,199		1,199			
100048769	MOBILE	AL		11/20/2020		1,230	(48)				(48)		1,182		1,182			
100253402	ANCHORAGE	AK		10/30/2025		.568	(24)				(24)		.544		.544			
100076099	EAST HANOVER	NJ		01/07/2022		1,190	(28)				(28)		1,162		1,162			
100267227	PANAMA CITY	FL		12/24/2025		.344	(16)				(16)		.328		.328			
100139172	DEL VALLE	TX		12/28/2023		.479	(15)				(15)		.464		.464			
100180344	PHILADELPHIA	PA		11/25/2024		.926	(8)				(8)		.918		.918			
100108176	FITCHBURG	MA		05/24/2023		.409	(15)				(15)		.394		.394			
100120400	HOUSTON	TX		06/18/2023		.775	(27)				(27)		.748		.748			
100161392	KANNAPOLIS	NC		07/25/2024		.895	(17)				(17)		.878		.878			
100245920	EL PASO	TX		11/06/2025		.849	(40)				(40)		.809		.809			
100159514	PARKVILLE	MO		07/15/2024		.910	(22)				(22)		.888		.888			
100253595	HAGERSTOWN	MD		10/30/2025		.578	(21)				(21)		.557		.557			
100078974	PENSACOLA	FL		02/24/2022		1,225	(14)				(14)		1,211		1,211			
100079157	LAS VEGAS	NV		02/24/2022		1,202	(20)				(20)		1,182		1,182			
100142799	DAVENPORT	FL		02/08/2024		7,526	(147)				(147)		7,379		7,379			
100202241	PACIFICA	CA		04/17/2025		.993	(17)				(17)		.976		.976			
100204623	SAVANNAH	GA		04/04/2025		.945	(21)				(21)		.924		.924			
100262771	TOMBALL	TX		07/30/2025		1,154	(32)				(32)		1,122		1,122			
100126523	TORRINGTON	CT		06/30/2023		.545	(10)				(10)		.535		.535			
100161730	NEW SMYRNA BEACH	FL		07/30/2024		4,105	(175)				(175)		3,930		3,930			
100163051	ROSE CITY	TX		06/13/2024		.585	(19)				(19)		.566		.566			
100175381	FAIRHOPE	AL		11/05/2024		.659	(1)				(1)		.658		.658			
100147516	DEER BAY	OR		04/08/2024		.624	(6)				(6)		.618		.618			
100219826	TAINERSVILLE	PA		06/30/2025		.570	(10)				(10)		.560		.560			
100162039	LAS VEGAS	NV		07/31/2024		.993	(27)				(27)		.966		.966			
100052567	GEORGETOWN	TX		07/28/2021		1,295	(46)				(46)		1,249		1,249			
100067782	TUSCON	AZ		09/23/2021		1,224	(40)				(40)		1,184		1,184			
100141170	MONTICELLO	NY		01/30/2024		.191	(8)				(8)		.183		.183			
100228262	PORT JERVIS	NY		06/11/2025		.541	(20)				(20)		.521		.521			
100214473	MCHENRY	MD		06/06/2025		.534	(6)				(6)		.528		.528			
100161884	LAKEVILLE	IN		07/31/2024		2,663	(56)				(56)		2,607		2,607			
100169760	DECAT	MA		09/30/2024		.688	(26)				(26)		.662		.662			
100131640	MAPLE GROVE	IN		10/06/2023		.471	(4)				(4)		.467		.467			
100133663	PALMDALE	CA		10/20/2023		.476	(9)				(9)		.467		.467			
100238545	ROSEMONT	IN		09/19/2025		2,299	(34)				(34)		2,265		2,265			
100253160	MURRELLS INLET	SC		10/30/2025		2,154	(82)				(82)		2,072		2,072			
100163178	KINSTON	NY		06/13/2024		.576	(19)				(19)		.557		.557			
100138878	JACKSONVILLE	FL		12/21/2023		.611	(9)				(9)		.602		.602			
100211759	NEW BRAUNFELS	TX		05/19/2025		6,868	(143)				(143)		6,725		6,725			
100143321	HOUSTON	TX		02/16/2024		2,003	(39)				(39)		1,964		1,964			
100254900	PLAINFIELD	NJ		11/17/2025		.857	(27)				(27)		.830		.830			
100065777	BELLE CHASSE	LA		07/28/2021		1,227	(31)				(31)		1,196		1,196			
100067561	GLASTONBURY	CT		09/23/2021		1,240	(44)				(44)		1,196		1,196			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219605	TUSCON	AZ		07/08/2025		561		(4)			(4)		557		557		
100218226	HENDERSON	NV		06/28/2025		418		(20)			(20)		398		398		
100221365	NORTH CHARLESTON	SC		07/22/2025		510		(11)			(11)		499		499		
100115238	MARQUATE	NJ		07/17/2023		803		(23)			(23)		780		780		
100198219	DAUPHIN ISLAND	AL		01/13/2025		69 670		(1 528)			(1 528)		68 142		68 142		
100146394	NORTH CHARLESTON	SC		03/20/2024		3 901		(122)			(122)		3 779		3 779		
100166009	CLEBURNE	TX		09/06/2024		4 032		(230)			(230)		3 802		3 802		
100129406	HALETHORPE	MD		09/29/2023		655		(4)			(4)		651		651		
100028425	RANCHO CORDOVA	CA		10/26/2018		985		18			18		1 103		1 103		
100238406	MONTGOMERY	AL		12/05/2025		776		(21)			(21)		755		755		
100147529	HOMESTEAD	FL		04/03/2024		389		(9)			(9)		380		380		
100027928	TUKWILA	WA		10/26/2018		766		55			55		821		821		
100140094	PLANT CITY	FL		01/09/2024		1 489		(45)			(45)		1 444		1 444		
100175300	BRYAN	TX		11/05/2024		883		(10)			(10)		873		873		
100152661	KNOXVILLE	TN		05/17/2024		790		(10)			(10)		780		780		
100235668	AUSTIN	TX		08/29/2025		713		(32)			(32)		681		681		
100235074	SCHULBURG	IL		08/28/2025		632		(11)			(11)		621		621		
100201746	BLOOMINGDALE	NJ		03/18/2025		1 343		(27)			(27)		1 316		1 316		
100253752	INDIANAPOLIS	IL		10/30/2025		588		(18)			(18)		570		570		
100221184	WESTMONT	IL		07/21/2025		542		(15)			(15)		527		527		
100203387	OAK RIDGE	NJ		03/26/2025		604		(7)			(7)		597		597		
100138192	NEWMAN	GA		12/14/2023		948		(5)			(5)		943		943		
100167144	MAGNOLIA	TX		09/13/2024		467		(23)			(23)		444		444		
100238465	BASKING RIDGE	NJ		09/19/2025		556		(19)			(19)		537		537		
100272714	RICHMOND	TX		01/09/2026		189		(4)			(4)		185		185		
100071969	PANAMA CITY BEACH	FL		10/29/2021		1 170		(80)			(80)		1 090		1 090		
100193963	MARTINSBURG	WV		01/09/2024		911		(10)			(10)		901		901		
100207188	SUMMERVILLE	SC		04/28/2025		1 129		(30)			(30)		1 099		1 099		
100206533	KANAWOLIS	NC		04/22/2025		391		(16)			(16)		375		375		
100193948	COLLINGSWOOD	NJ		12/28/2023		555		(12)			(12)		543		543		
100067563	WESLEY CAPEL	FL		09/23/2021		1 164		(41)			(41)		1 123		1 123		
100214209	IRVING	TX		05/30/2025		499		(9)			(9)		490		490		
100198291	SAINT CLOUD	FL		12/18/2023		628		(2)			(2)		626		626		
100108066	TAMPA	FL		05/24/2023		441		(16)			(16)		425		425		
100267088	LAS VEGAS	NV		12/23/2025		608		(18)			(18)		590		590		
100202183	LAS VEGAS	NV		07/11/2025		561		(1)			(1)		560		560		
100115235	WEST PALM BEACH	FL		07/17/2023		745		(27)			(27)		718		718		
100200861	COPPERAS COVE	TX		03/11/2025		3 131		(67)			(67)		3 064		3 064		
100219843	SHERMAN	TX		07/08/2025		945		(18)			(18)		927		927		
100261406	CHICAGO	IL		12/08/2025		620		(15)			(15)		605		605		
100221560	KISSIMEE	FL		07/22/2025		513		(15)			(15)		498		498		
100101775	LAKESHURST	NJ		03/31/2023		690		(13)			(13)		677		677		
100150741	SPRING	TX		05/06/2024		574		(20)			(20)		554		554		
100271621	EDINBORO (WASHINGTON	PA		12/30/2025		942		(14)			(14)		928		928		
100221121	CLAYTON	CA		07/21/2025		657		(2)			(2)		655		655		
100156640	LEXINGTON	KY		11/22/2023		641		(11)			(11)		630		630		
100060207	BIDDEFORD	ME		06/25/2021		1 273		(18)			(18)		1 255		1 255		
100202081	MORANTON	GA		07/15/2025		1 191		(63)			(63)		1 128		1 128		
100076159	WOODBRIDGE	VA		01/07/2022		1 297		(12)			(12)		1 285		1 285		
100057794	RIVERBANK	CA		06/30/2021		1 280		(33)			(33)		1 247		1 247		
100108104	HOUSTON	TX		05/24/2023		624		(26)			(26)		598		598		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100163132	WINTER PARK	FL		06/13/2024		573	(18)				(18)		555	(18)			
100212325	BENSON	NC		07/22/2025		703	(24)				(24)		679				
100272827	SUPRISE	AZ		01/13/2026		185	(8)				(8)		177				
100178442	CHARLOTTE	NC		11/21/2024		18 034	(128)				(128)		17 906	17 906			
100043308	CLEMONT	FL		06/13/2020		394	(20)				(20)		374	374			
100069560	LENOIR CITY	TN		06/01/2021		1 434	(8)				(8)		1 426	1 426			
100115707	BUFFORD	GA		07/20/2023		710	(6)				(6)		704	704			
100286446	LITITZ	PA		12/29/2025		375	(13)				(13)		362	362			
100206920	DEERFIELD BEACH	FL		04/24/2025		40 538	(597)				(597)		39 941	39 941			
100218191	EL PASO	TX		06/26/2025		1 406	(66)				(66)		1 340	1 340			
100204681	BUFFALO	NY		04/04/2025		1 418	(67)				(67)		1 351	1 351			
100194647	GROVETOWN	GA		02/21/2025		604	(9)				(9)		595	595			
100267256	ROSEVILLE	OH		12/24/2025		401	(12)				(12)		389	389			
100077071	WASHINGTON	DC		01/03/2022		3 642	(35)				(35)		3 607	3 607			
100254311	LAKELAND	FL		11/06/2025		512	(21)				(21)		491	491			
100147738	BRIGHTON	CO		04/08/2024		5 173	(74)				(74)		5 099	5 099			
100152658	HAUPONT	VA		05/17/2024		577	(10)				(10)		567	567			
100138141	ROCKWALL	TX		12/14/2023		536	(4)				(4)		532	532			
100122550	VOIINOXEL	PA		05/27/2025		542	(24)				(24)		518	518			
100189176	ORLANDO	FL		04/04/2025		546	(28)				(28)		518	518			
100199204	ORLANDO	FL		04/04/2025		546	(28)				(28)		518	518			
100157135	ATLANTA	GA		02/20/2025		2 144	(59)				(59)		2 085	2 085			
100064821	STOCKTON	CA		07/14/2021		1 248	(47)				(47)		1 201	1 201			
100172128	CHICOHILLA	CA		10/17/2024		712	(33)				(33)		679	679			
100273041	PIKE ROAD	AL		01/15/2026		396	(4)				(4)		392	392			
100269008	METairie	LA		12/29/2025		341	(19)				(19)		322	322			
100254444	POTTSTOWN	PA		11/07/2025		502	(6)				(6)		496	496			
100195094	GRAPEVINE	TX		02/24/2025		3 215	(100)				(100)		3 115	3 115			
100176963	CONTOX PARK	MI		11/15/2024		665	(11)				(11)		654	654			
100210615	NEW BEDFORD	MA		05/15/2025		586	(15)				(15)		571	571			
100179463	LEES SUMMIT	MO		11/21/2024		5 551	(14)				(14)		5 537	5 537			
100261253	THE VILLAGES	FL		12/05/2025		535	(4)				(4)		531	531			
100102922	ATLANTA	GA		06/22/2023		2 327	(156)				(156)		2 171	2 171			
100253461	CHAMPLON	PA		10/30/2025		4 165	(131)				(131)		4 034	4 034			
100228069	HELEFORD	AZ		06/12/2025		470	(10)				(10)		460	460			
100254178	ATLANTA	GA		11/06/2025		1 032	(25)				(25)		1 007	1 007			
100203570	NASHVILLE	TN		03/26/2025		1 067	(17)				(17)		1 050	1 050			
100118168	WEST PALM BEACH	FL		07/20/2023		406	(14)				(14)		392	392			
100236530	BREKERTON	VA		09/12/2025		563	(20)				(20)		543	543			
100238227	LAKESIDE	MT		12/02/2025		598	(12)				(12)		586	586			
100049187	HILLO	HI		11/20/2020		1 335	(120)				(120)		1 215	1 215			
100272094	WEST SPRINGFIELD	MA		01/08/2026		2 005	(40)				(40)		1 965	1 965			
100213823	SAINT LOUIS PARK	MN		05/29/2025		501	(24)				(24)		477	477			
100171969	WEST PALM BEACH	FL		07/20/2023		492	(9)				(9)		483	483			
100109562	CHICAGO	IL		06/22/2023		536	(18)				(18)		518	518			
100165598	KALAMA	WA		12/20/2024		481	(18)				(18)		463	463			
100193382	SOMERSET	MA		02/10/2025		989	(7)				(7)		982	982			
100120572	FRESNO	CA		06/18/2023		510	(11)				(11)		499	499			
100076389	SCOTTSDALE	AZ		02/10/2022		1 158	(31)				(31)		1 127	1 127			
100272291	PAPILLION	NE		01/09/2026		336	(12)				(12)		324	324			
100100091	CHICAGO	IL		03/28/2023		548	(8)				(8)		540	540			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100128238	MICANOPY	FL		09/14/2023		589	(37)				(37)		552		552		
100140374	EVERGREEN PARK	IL		01/18/2024		834	(19)				(19)		815		815		
100210397	SEVERN	MD		05/15/2025		600	(16)				(16)		584		584		
100166995	PHILADELPHIA	PA		09/13/2024		2,204	(68)				(68)		2,136		2,136		
100245889	COLORADO SPRINGS	CO		10/06/2025		536	(21)				(21)		515		515		
100075117	KANSAS CITY	MO		12/01/2021		1,417	(15)				(15)		1,402		1,402		
100076266	RIVERSIDE	CA		01/07/2022		17,170	(115)				(115)		17,055		17,055		
100143280	SAINT CLOUD	FL		02/16/2024		729	(7)				(7)		722		722		
100152812	ISELIN	NJ		05/22/2024		590	(21)				(21)		569		569		
100171542	WONDER LAKE	IL		10/16/2024		1,362	(3)				(3)		1,359		1,359		
100254189	CLARKSVILLE	TN		11/06/2025		1,623	(38)				(38)		1,585		1,585		
100194707	GREENVILLE	SC		02/21/2025		622	(9)				(9)		613		613		
100254543	PALMER LAKE	CO		11/07/2025		733	(23)				(23)		710		710		
100150716	JASPER	AL		05/06/2024		869	(24)				(24)		845		845		
100163146	OVERLAND PARK	KS		06/13/2024		513	(21)				(21)		492		492		
100246857	BRISTOL	RI		10/17/2025		558	(11)				(11)		547		547		
100246006	ORLANDO	FL		10/07/2025		549	(2)				(2)		547		547		
100077164	SCHODACK LANDING	NY		01/03/2022		1,596	(2)				(2)		1,594		1,594		
100193340	KIRKLAND	WA		02/10/2025		603	(7)				(7)		596		596		
100142898	OCALA	FL		02/12/2024		688	(8)				(8)		680		680		
100175192	PHOENIX	AZ		11/05/2024		696	(18)				(18)		678		678		
100103586	PALM COAST	FL		05/08/2023		1,185	(42)				(42)		1,143		1,143		
100187650	PLANTATION	FL		07/25/2023		607	(16)				(16)		591		591		
100254779	GREEN VALLEY LAKE	CA		11/14/2025		596	(21)				(21)		575		575		
100215837	OCALA	FL		06/12/2025		527	(9)				(9)		518		518		
100060316	CLE ELUM	WA		06/25/2021		1,196	(35)				(35)		1,161		1,161		
100247031	KEWAH	TX		10/22/2025		1,129	(19)				(19)		1,110		1,110		
100267045	UKIAH	CA		12/23/2025		607	(18)				(18)		589		589		
100267080	WAKE FOREST	NC		12/23/2025		608	(17)				(17)		591		591		
100205791	MOUNT LABEL	NJ		04/14/2025		546	(22)				(22)		524		524		
100273930	NOVI	MI		01/26/2026		174	(7)				(7)		167		167		
100168077	VIRGINIA BEACH	VA		09/20/2024		571	(21)				(21)		550		550		
100247369	KISSIMEE	FL		10/24/2025		603	(13)				(13)		603		603		
100234951	ALBUQUERQUE	NM		06/28/2025		510	(18)				(18)		497		497		
100254193	MEDINA	WA		11/06/2025		505	(24)				(24)		487		487		
100253986	RICHMOND	TX		10/30/2025		511	(51)				(51)		487		487		
100245039	UNIONTOWN	OH		09/29/2025		30,228	(1,137)				(1,137)		29,091		29,091		
100193389	FAIR PLAY	SC		11/13/2023		1,925	(28)				(28)		1,897		1,897		
100166013	RICHMOND	TX		09/20/2024		468	(20)				(20)		448		448		
100253158	PHILADELPHIA	PA		10/30/2025		593	(21)				(21)		572		572		
100254256	ABILENE	TX		11/06/2025		688	(25)				(25)		663		663		
100244779	SOUTH EUCLID	OH		09/29/2025		507	(6)				(6)		499		499		
100245729	CRESTWOOD	IL		10/06/2025		750	(32)				(32)		718		718		
100198435	COLORADO SPRINGS	CO		01/21/2025		550	(14)				(14)		536		536		
100126411	COLUMBUS	OH		06/30/2023		565	(10)				(10)		555		555		
100234867	GREENVILLE	SC		06/28/2025		1,043	(28)				(28)		1,015		1,015		
100254277	GALVESTON	TX		11/06/2025		562	(25)				(25)		537		537		
100711566	KISSIMEE	FL		10/14/2021		1,253	(32)				(32)		1,221		1,221		
100258008	PHILADELPHIA	PA		11/26/2025		583	(9)				(9)		574		574		
100212985	KATY	TX		05/28/2025		867	(20)				(20)		847		847		
100255495	STREAMWOOD	IL		11/24/2025		706	(25)				(25)		681		681		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100253392	YOUNGSVILLE	LA		10/30/2025		591		(20)			(20)		571				
100055293	DOUBLE OAK	TX		03/23/2021		744		(52)			(52)		692				
100237003	LATHROP	CA		09/12/2025		548		(24)			(24)		524				
100191601	DELTONA	FL		01/31/2025		425		(20)			(20)		405				
100152505	ROYSE CITY	TX		05/17/2024		849		(9)			(9)		840				
100254940	DORRINGTON	CA		11/17/2025		738		(24)			(24)		714				
100209748	CHARLOTTE	NC		05/05/2025		559		(9)			(9)		550				
100234948	LAKEHUR	IL		08/28/2025		3,719		(92)			(92)		3,627				
100201698	OCEAN PINES	MD		03/18/2025		1,415		(14)			(14)		1,401				
100246402	BASKING RIDGE	NJ		10/10/2025		568		(17)			(17)		551				
100235378	CALIFORNIA CITY	CA		08/29/2025		557		(6)			(6)		551				
100266984	MOXINEY	TX		12/23/2025		557		(23)			(23)		534				
100156327	NORTH FORT MYERS	FL		07/25/2024		324		(35)			(35)		489				
100200510	ANGLER	NC		03/11/2025		583		(16)			(16)		567				
100254170	NEW ORLEANS	LA		11/08/2025		585		(21)			(21)		564				
100118156	PANAMA CITY BEACH	FL		07/20/2023		474		(21)			(21)		463				
100228310	BOYNTON BEACH	FL		08/11/2025		564		(14)			(14)		550				
100163045	JEFFERSON CITY	MO		08/13/2024		632		(22)			(22)		610				
100255568	BALTIMORE	MD		11/24/2025		734		(25)			(25)		709				
100200727	LEXINGTON	KY		03/11/2025		550		(22)			(22)		528				
100238080	BIG BEAR LAKE	CA		10/03/2025		749		(22)			(22)		727				
100205648	VALHALL	NJ		05/09/2025		4,283		(176)			(176)		4,107				
100276671	NEW BERN	NC		01/29/2026		185		(9)			(9)		176				
100229571	LEHI	UT		08/15/2025		577		(14)			(14)		563				
100090388	TULSA	OK		12/28/2022		483		(13)			(13)		470				
100228003	CHATTANOOGA	TN		08/04/2025		516		(14)			(14)		502				
100049251	MIRTL BEACH	SC		11/20/2020		1,052		6			6		1,058				
100203578	CARY	NC		03/26/2025		592		(14)			(14)		578				
100236632	LAS VEGAS	NV		09/12/2025		527		(6)			(6)		511				
100199278	PANAMA CITY BEACH	FL		03/05/2025		758		(29)			(29)		729				
100245559	LYNDHURST	NJ		10/06/2025		4,386		(180)			(180)		4,206				
100245534	FAIETEVILLE	NC		10/06/2025		641		(12)			(12)		629				
100115004	VIRGINIA BEACH	VA		07/17/2023		1,479		(10)			(10)		1,469				
100255577	LOE PINE	CA		11/24/2025		1,075		(15)			(15)		1,060				
100108988	JACKSONVILLE	FL		05/25/2023		615		(15)			(15)		600				
100054560	CHESAPEAKE	VA		03/23/2021		896		(50)			(50)		846				
100226524	GLENDALE	CA		07/30/2025		565		(21)			(21)		544				
100175304	CADDO MILLS	TX		11/05/2024		1,144		(6)			(6)		1,136				
100167862	HAMILTON	NJ		09/20/2024		571		(2)			(2)		569				
100247511	PALMDALE	CA		10/28/2025		568		(17)			(17)		551				
100272066	JONESVILLE	VA		01/08/2026		341		(4)			(4)		337				
100055533	GARDNER	MA		03/23/2021		1,046		(80)			(80)		966				
100068317	DULUTH	GA		08/25/2021		1,587		(61)			(61)		1,526				
100266988	WEST PALM BEACH	FL		12/23/2025		19,140		(251)			(251)		18,889				
100048276	BEAVERTON	OR		11/20/2020		1,213		(42)			(42)		1,171				
100193037	PHILADELPHIA	PA		02/10/2025		472		(2)			(2)		470				
100100467	ADELANTO	CA		04/27/2023		1,096		(15)			(15)		1,081				
100272448	FUQUAY VARINA	NC		01/08/2026		402		(9)			(9)		393				
100253508	LEXINGTON	KY		10/30/2025		589		(22)			(22)		567				
100142098	SHILOPEE	IN		02/29/2024		530		(11)			(11)		519				
100092064	WARETOWN	NJ		02/09/2023		583		(15)			(15)		568				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10025490	MIRTL BEACH	SC		11/17/2025		783		(34)				(34)	749	749			
10021596	FRANKLIN PARK	NI		07/11/2025		515		(22)				(22)	493	493			
100140911	CHARLOTTE	NC		02/26/2024		2,696		(105)				(105)	2,591	2,591			
100138782	SANFORD	FL		12/21/2023		418		(22)				(22)	396	396			
100175608	ROSELING	NI		11/12/2024		513		(16)				(16)	497	497			
100229295	CLINT	TX		06/14/2025		477		(23)				(23)	454	454			
100180217	GASTONIA	NC		11/25/2024		993		(11)				(11)	582	582			
100190289	MIDLOTHIAN	VA		01/22/2025		497		(14)				(14)	483	483			
100054582	EMPIRE	CA		03/23/2021		1,604		(39)				(39)	1,565	1,565			
100219864	ROUND ROCK	TX		07/08/2025		583		(14)				(14)	569	569			
100164444	GLEN ALLEN	VA		06/21/2024		1,273		(44)				(44)	1,229	1,229			
100212246	ELGIN	IL		05/27/2025		534		(18)				(18)	516	516			
100235659	RICHMOND	TX		06/29/2025		538		(20)				(20)	518	518			
100247609	WEBSTER	MA		10/29/2025		498		(20)				(20)	478	478			
100266956	GLENDALE	CA		12/23/2025		405		(7)				(7)	398	398			
100148662	KATY	TX		04/15/2024		485		(13)				(13)	472	472			
100043282	DISTRICT HEIGHTS	MO		06/13/2020		944		(68)				(68)	876	876			
100071239	BAYTOWN	TX		10/01/2021		1,425							1,425	1,425			
100120521	MILWAUKEE	WI		06/18/2023		577		(9)				(9)	568	568			
100254235	TUSCON	AZ		11/06/2025		513		(24)				(24)	489	489			
100245385	STRONGSVILLE	OH		10/06/2025		546		(15)				(15)	531	531			
100169810	FRESNO	CA		09/30/2024		957		(28)				(28)	929	929			
100154063	FEDWOOD CITY	CA		06/06/2024		189,267		(4,711)				(4,711)	184,556	184,556			
100110272	FORT MYERS	FL		06/30/2023		4,202		(109)				(109)	4,093	4,093			
100115128	CINCINNATI	KY		07/17/2023		570		(14)				(14)	556	556			
100216047	NORTH RICHLAND HILLS	TX		06/17/2025		452		(21)				(21)	431	431			
100245243	COLUMBUS	OH		10/06/2025		1,147		(23)				(23)	1,124	1,124			
100157473	WINTER HAVEN	FL		02/20/2025		1,170		(40)				(40)	1,130	1,130			
100200657	SAINT CLOUD	FL		03/11/2025		565		(19)				(19)	566	566			
100175700	JARRELL	TX		11/12/2024		488		(15)				(15)	473	473			
100245215	HEBER SPRINGS	AR		10/06/2025		570		(12)				(12)	558	558			
100132478	DAPHNE	AL		11/03/2023		366		(1)				(1)	365	365			
100218126	MARYSVILLE	WA		07/22/2025		514		(18)				(18)	496	496			
100218742	SPRING	TX		06/27/2025		500		(4)				(4)	496	496			
100218549	INDIANAPOLIS	IL		06/27/2025		513		(17)				(17)	496	496			
100253590	CHICAGO	IL		10/30/2025		547		(17)				(17)	530	530			
100067724	LA CRESCENTA	CA		09/23/2021		1,275		(30)				(30)	1,245	1,245			
100152027	ATLANTA	GA		05/14/2024		613		(12)				(12)	601	601			
100218467	ARSDALE	NC		06/27/2025		522		(14)				(14)	508	508			
100218490	BIG BEAR LAKE	CA		06/27/2025		526		(18)				(18)	508	508			
100150689	PHOENIX	AZ		06/06/2024		985		(16)				(16)	969	969			
100255489	EDMOND	OK		11/24/2025		845		(20)				(20)	825	825			
100226966	KNOXVILLE	TN		07/30/2025		529		(12)				(12)	517	517			
100273124	LONGVIEW	WA		01/15/2026		196		(2)				(2)	194	194			
100090158	PANAMA CITY BEACH	FL		02/25/2022		1,112		(1)				(1)	1,111	1,111			
100246666	TURLOCK	CA		10/15/2025		965		(43)				(43)	922	922			
100245340	SACHE	TX		10/06/2025		621		(22)				(22)	599	599			
100199390	HAZLETON	PA		03/05/2025		993		(6)				(6)	585	585			
100219772	GRAND JUNCTION	CO		07/08/2025		554		(20)				(20)	534	534			
100150181	SAN ANTONIO	TX		04/30/2024		1,219		(64)				(64)	1,155	1,155			
100194509	NEW CARROLLTON	MD		02/14/2025		1,372		(15)				(15)	1,357	1,357			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100267168	BOSTON	MA		12/23/2025		602	(15)				(15)		587	587			
100060244	PORTLAND	OR		06/25/2021		4,127	(125)				(125)		4,002	4,002			
100170185	BUCKEYE	AZ		10/08/2024		1,274	(22)				(22)		1,252	1,252			
100065469	LUTHERVILLE TIMONUM	MD		07/28/2021		1,214	(41)				(41)		1,173	1,173			
100169616	EWING	MI		09/30/2024		604	(18)				(18)		586	586			
100023823	AUSTIN	TX		06/04/2018		1,298	(5)				(5)		1,293	1,293			
100216348	PHOENIX	AZ		06/20/2025		565	(18)				(18)		547	547			
100228249	DUPONT	WA		08/11/2025		1,943	(82)				(82)		1,861	1,861			
100212464	MOXINEY	TX		07/22/2025		479	(19)				(19)		460	460			
100238824	HOUSTON	TX		09/23/2025		736	(17)				(17)		719	719			
100212555	VENICE	CA		05/29/2025		572	(12)				(12)		560	560			
100161886	BALTIMORE	MD		07/31/2024		465	(30)				(30)		435	435			
100168093	PROVIDENCE	UT		09/20/2024		7,125	(61)				(61)		7,064	7,064			
100214270	HAVERTHILL	MA		05/30/2025		605	(22)				(22)		583	583			
100049436	LAS VEGAS	NV		11/20/2020		650	(31)				(31)		619	619			
100119314	FORT WORTH	TX		07/31/2023		2,521	(18)				(18)		2,503	2,503			
100272089	SOUTHPORT	NC		01/08/2026		361	(5)				(5)		356	356			
100220357	SAVANNAH	GA		07/15/2025		591	(17)				(17)		574	574			
100245244	MOXBIA	IL		10/06/2025		592	(18)				(18)		574	574			
100205757	FORT COLLINS	CO		04/14/2025		606	(13)				(13)		593	593			
100199523	TUCSON	AZ		03/05/2025		3,309	(71)				(71)		3,238	3,238			
100076673	SUPRISE	AZ		12/16/2021		1,215	(58)				(58)		1,157	1,157			
100219864	ENGLEWOOD	CO		06/30/2025		589	(10)				(10)		579	579			
100126568	COLUMBIA	SC		08/30/2023		3,054	(197)				(197)		2,857	2,857			
100079664	MIAMI	FL		04/08/2022		1,090	(31)				(31)		1,059	1,059			
100245470	PRINCETON	IN		10/06/2025		920	(31)				(31)		889	889			
100174894	LAS VEGAS	NV		10/31/2024		2,022	(123)				(123)		1,899	1,899			
100199387	VACAVILLE	CA		03/05/2025		508	(19)				(19)		489	489			
100133877	LOUISVILLE	KY		10/25/2023		780	(14)				(14)		766	766			
100199578	CHINO	CA		03/06/2025		661	(8)				(8)		653	653			
100236761	PHILADELPHIA	PA		09/11/2025		942	(20)				(20)		922	922			
100214846	ALBANY	CA		06/11/2025		517	(24)				(24)		493	493			
100184411	HANFORD	CA		12/17/2024		1,342	(63)				(63)		1,279	1,279			
100210749	GREENVILLE	SC		05/15/2025		512	(22)				(22)		490	490			
100199367	COLUMBUS	OH		09/05/2025		518	(17)				(17)		501	501			
100267129	GOLD CANYON	AZ		12/23/2025		2,250	(45)				(45)		2,205	2,205			
100261282	ZEBULON	NC		12/05/2025		617	(5)				(5)		612	612			
100171728	MOXINEY	TX		10/17/2024		546	(18)				(18)		528	528			
100066519	HOLLY SPRINGS	NC		06/25/2021		1,778	(21)				(21)		1,757	1,757			
100221135	SALISBURY	MA		07/21/2025		568	(18)				(18)		550	550			
100212194	SAINTOOTH CITY	ID		09/22/2025		560	(10)				(10)		550	550			
100099695	KATY	TX		04/06/2023		488	(31)				(31)		457	457			
100226600	TAMPA	FL		07/30/2025		624	(4)				(4)		620	620			
100220010	SILVER SPRING	MD		07/30/2025		441	(21)				(21)		420	420			
100067673	MADERO	MEX		10/03/2022		778							778	778			
100212506	CINCINNATI	KY		05/29/2025		569	(5)				(5)		564	564			
100245679	SCHUBURG	IL		10/06/2025		1,509	(41)				(41)		1,468	1,468			
100228334	FREDERICKSBURG	VA		06/11/2025		771	(19)				(19)		752	752			
100199165	ORLANDO	FL		04/04/2025		543	(28)				(28)		515	515			
100149750	BRUNSWICK	ME		04/26/2024		446	(17)				(17)		429	429			
100114595	LUTZ	FL		06/29/2023		887	(6)				(6)		881	881			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057925	PATERSON	NJ		06/30/2021		1,271		(25)			(25)		1,246	1,246			
100060077	CHANDLER	AZ		06/25/2021		2,093		(36)			(36)		2,057	2,057			
100134750	GAINESVILLE	VA		10/30/2023		547		(1)			(1)		546	546			
100200074	DIXON	TX		03/10/2025		441		(21)			(21)		420	420			
100194065	PHOENIX	AZ		03/20/2025		506		(24)			(24)		482	482			
100203070	WICKENBURG	AZ		04/25/2025		543		(16)			(16)		527	527			
100016427	VENTURA	CA		04/05/2018		1,394		(17)			(17)		1,377	1,377			
100090792	FULSHEAR	TX		02/28/2023		932		(27)			(27)		905	905			
100132695	CAMDEN	NJ		11/03/2023		5,819		(42)			(42)		5,777	5,777			
100103982	IRVINGTON	NJ		05/10/2023		550		(10)			(10)		540	540			
100254538	CLIFTON HEIGHTS	PA		11/07/2025		1,137		(34)			(34)		1,103	1,103			
100245197	OCALA	FL		10/06/2025		673		(32)			(32)		641	641			
100208822	ST. AUGUSTINE	FL		10/26/2018		1,062		98			98		1,160	1,160			
100195951	BUFORD	GA		02/24/2025		33,627		(1,566)			(1,566)		32,061	32,061			
100199922	WESTERVILLE	OH		01/21/2025		547		(9)			(9)		538	538			
100212980	SACRAMENTO	CA		05/28/2025		554		(14)			(14)		540	540			
100186095	TULARE	CA		09/09/2024		487		(4)			(4)		483	483			
100076122	CLEARWATER	FL		01/07/2022		1,169		(29)			(29)		1,140	1,140			
100236902	ORO VALLEY	AZ		09/12/2025		744		(34)			(34)		710	710			
100230100	SOUTH BEND	IN		06/26/2025		527		(23)			(23)		504	504			
100199202	ORLANDO	FL		04/04/2025		538		(23)			(23)		515	515			
100220419	ATLANTA	GA		07/15/2025		505		(22)			(22)		483	483			
100050064	CROFTON	MD		11/20/2020		1,071		(45)			(45)		1,026	1,026			
100236077	VENUS	TX		09/05/2025		1,995		(60)			(60)		1,935	1,935			
100245369	SPRINGFIELD	VA		10/06/2025		6,013		(241)			(241)		5,772	5,772			
100140091	CAPE MAY	NJ		01/09/2024		857		(7)			(7)		850	850			
100063765	ATLANTA	GA		07/01/2021		449		4			4		453	453			
100169759	HOUSTON	TX		09/30/2024		661		(7)			(7)		654	654			
100247013	SURFSIDE BCH	SC		10/22/2025		31,108		(584)			(584)		30,524	30,524			
100048040	RICHMOND	TX		11/20/2020		1,716		44			44		1,760	1,760			
100178507	TORRINGTON	CT		11/21/2024		340		(16)			(16)		324	324			
100079804	TAMPA	FL		04/08/2022		811		(61)			(61)		750	750			
100169329	KISSIMEE	FL		09/27/2024		563		(26)			(26)		537	537			
100200219	CEDAR PARK	TX		03/07/2025		886		(22)			(22)		864	864			
100157986	KINSTON	NY		02/20/2025		513		(23)			(23)		490	490			
100214847	BRIDGEPORT	CT		06/11/2025		519		(24)			(24)		495	495			
100120515	MORROW	OH		06/18/2023		487		(11)			(11)		486	486			
100207409	MIAMI	FL		04/29/2025		593		(15)			(15)		588	588			
100205955	LAS VEGAS	NV		04/15/2025		585		(17)			(17)		568	568			
100209612	LONG POND	PA		05/02/2025		531		(12)			(12)		519	519			
100165311	NEW HAVEN	CT		08/29/2024		504		(13)			(13)		491	491			
100196645	STOCKTON	CA		11/22/2023		437		(2)			(2)		435	435			
100115036	FLORIDA CITY	FL		07/14/2023		801		(2)			(2)		799	799			
100253390	HOUSTON	TX		10/30/2025		550		(15)			(15)		535	535			
100207146	ANTELOPE	CA		04/28/2025		584		(4)			(4)		580	580			
100175928	RED BLUFF	CA		11/12/2024		776		(16)			(16)		760	760			
100074445	CRETE	IL		12/02/2021		1,494		(43)			(43)		1,451	1,451			
100043472	HOMESTEAD	FL		06/13/2020		770		(4)			(4)		766	766			
100109312	ROCKVALE	TN		06/12/2023		700		(14)			(14)		686	686			
100253326	GRAND PRAIRIE	TX		10/30/2025		641		(19)			(19)		622	622			
100245433	SANTA ROSA BEACH	FL		10/06/2025		582		(27)			(27)		555	555			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10018199	INDIANAPOLIS	IL		07/21/2023		659		(20)			(20)		639				
100246757	CORAL SPRINGS	FL		10/15/2025		587		(25)			(25)		562				
100214704	ORLAND BEACH	FL		06/11/2025		1,841		(68)			(68)		1,773				
100219327	POHATAN	VA		06/30/2025		523		(16)			(16)		507				
100213559	POHATAN	VA		06/30/2025		523		(16)			(16)		507				
100268481	ATLANTA	GA		12/29/2025		22,220		(259)			(259)		21,962				
100176671	DALLAS	TX		11/15/2024		3,646		(170)			(170)		3,476				
100162307	WASCO	CA		08/12/2024		364		(6)			(6)		358				
100220432	TIAIN WHITE	CA		07/15/2025		488		(20)			(20)		448				
100048412	FRESNO	CA		11/20/2020		533		(74)			(74)		459				
100063191	SAVANNAH	GA		07/01/2021		2,250		(21)			(21)		2,229				
100208606	FLORENCE	AL		04/23/2025		560		(3)			(3)		557				
100265415	CHICAGO	IL		12/19/2025		6,150		(150)			(150)		6,000				
100199338	PALMIRA	VA		03/05/2025		496		(19)			(19)		477				
100110629	BOGART	GA		06/30/2023		693		(1)			(1)		692				
100115052	CHARLESTON	SC		07/14/2023		678		(9)			(9)		669				
100206760	MESQUITE	TX		04/23/2025		617		(26)			(26)		591				
100173730	SALT LAKE CITY	UT		10/30/2024		640		(7)			(7)		633				
100200041	LAKE ST LOUIS	MO		03/06/2025		638		(5)			(5)		633				
100253460	FALLING WATERS	WV		10/30/2025		548		(23)			(23)		525				
100148401	KYLE	TX		04/12/2024		685		(5)			(5)		680				
3510129003	FORT LAUDERDALE	FL		09/08/2025		22,089							22,089				
100120710	PRINCETON	IN		08/25/2023		598		(6)			(6)		592				
100216309	ARLINGTON	VA		06/20/2025		589		(19)			(19)		570				
100199004	ASHLAND CITY	TN		02/28/2025		572		(1)			(1)		571				
100202105	PHILADELPHIA	PA		03/18/2025		498		(10)			(10)		488				
100068179	CORDOVA	TN		08/25/2021		1,335		(16)			(16)		1,319				
100170427	ST. PETERS	MO		10/09/2024		619		(11)			(11)		608				
100209212	DURHAM	NC		04/29/2025		91,689		(759)			(759)		90,930				
100163610	SPRING	TX		06/15/2024		743		(13)			(13)		730				
100180441	MASON	OH		11/25/2024		651		(4)			(4)		647				
100057613	LANCASTER	CA		06/30/2021		1,310		(27)			(27)		1,283				
100219176	HAMPTON	NH		06/27/2025		2,007		(20)			(20)		1,987				
100065095	SACRAMENTO	CA		07/14/2021		1,358		(36)			(36)		1,322				
100206018	HUBERT	NC		04/15/2025		678		(16)			(16)		662				
100214021	WOODBRIDGE	VA		05/29/2025		3,814		(127)			(127)		3,687				
100108289	LINDALE	TX		05/24/2023		636		(3)			(3)		633				
100171877	ALVARADO	TX		10/17/2024		604		(21)			(21)		583				
100065022	NEW SMYRNA BEACH	FL		07/14/2021		1,325		(41)			(41)		1,284				
100218555	WILMINGTON	DE		06/27/2025		528		(20)			(20)		508				
100219192	HELVICO	NC		07/08/2025		607		(14)			(14)		593				
100155987	WINER	GA		06/18/2024		543		(17)			(17)		526				
100204547	YORK	SC		04/04/2025		543		(13)			(13)		530				
100261378	CHICAGO	IL		12/08/2025		1,524		(35)			(35)		1,489				
100065014	IRVINE	CA		07/14/2021		1,293		(40)			(40)		1,253				
100073405	PRINCETON	IN		11/01/2021		1,383		(7)			(7)		1,376				
100245493	WINCHESTER	MA		10/06/2025		529		(25)			(25)		504				
100180141	GREENLAWN	NY		11/25/2024		910		(62)			(62)		848				
100158537	MERCED	CA		07/10/2024		542		(25)			(25)		517				
100078480	ANNA	TX		02/02/2022		838		(78)			(78)		760				
100203602	WILMINGTON	DE		03/26/2025		641		(5)			(5)		636				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175244	ANCHORAGE	AK		11/05/2024		625	(15)				(15)		610				
100215366	THE VILLAGES	FL		06/12/2025		595	(23)				(23)		572				
100177168	PORF ST LUCIE	FL		01/16/2025		25,767	(1,206)	(1,206)			(1,206)		24,561	24,361			
100254537	ODESSA	TX		11/07/2025		2,237	(49)	(49)	2,237		(49)		2,188	2,188			
100172240	MOUNT LAUREL	NJ		10/21/2024		617	(19)	(19)			(19)		598	598			
100199246	LOVELL	WA		04/09/2025		685	(15)	(15)			(15)		670	670			
100200308	CAPE CORAL	FL		03/07/2025		524	(23)	(23)			(23)		501	501			
100203091	BIRDSEYE	IN		03/26/2025		539	(14)	(14)			(14)		525	525			
10088263	SCHENECTADY	NY		10/17/2022		646	(26)	(26)			(26)		620	620			
100175254	WALKEE	IA		11/05/2024		648	(12)	(12)			(12)		636	636			
100175279	CENTERTON	AR		11/05/2024		647	(11)	(11)			(11)		636	636			
100075245	SACRAMENTO	CA		12/01/2021		2,417	(21)	(21)			(21)		2,396	2,396			
100157187	CLAYTON	CA		02/20/2025		549	(11)	(11)			(11)		538	538			
100158062	HAMLEN	CT		07/09/2024		619	(5)	(5)			(5)		614	614			
100220707	BANNING	CA		07/18/2025		589	(27)	(27)			(27)		562	562			
100182026	CHESAPEAKE	VA		12/12/2024		902	(2)	(2)			(2)		900	900			
100164199	TULARE	CA		06/21/2024		853	(39)	(39)			(39)		814	814			
100164639	LAS VEGAS	NV		08/21/2024		552	(5)	(5)			(5)		547	547			
100172225	KATY	TX		10/17/2024		632	(29)	(29)			(29)		603	603			
10067392	VANCOUVER	WA		09/23/2021		2,292	(46)	(46)			(46)		2,246	2,246			
100155037	ROCK HILL	SC		07/19/2024		346	(19)	(19)			(19)		327	327			
100165542	MANOR	TX		08/29/2024		603	(13)	(13)			(13)		590	590			
100171873	NUTLEY	NJ		10/17/2024		670	(16)	(16)			(16)		654	654			
100200569	TULSA	OK		03/11/2025		529	(14)	(14)			(14)		515	515			
100065741	DENVER	CO		07/28/2021		1,329	(17)	(17)			(17)		1,312	1,312			
100153296	GULFPORT	FL		05/30/2024		547	(5)	(5)			(5)		542	542			
100200630	SAN ANTONIO	TX		03/11/2025		548	(11)	(11)			(11)		537	537			
100142533	LELAND	NC		02/08/2024		565	(7)	(7)			(7)		558	558			
100126413	COLUMBUS	OH		08/30/2023		587	(6)	(6)			(6)		581	581			
100204480	OCALA	FL		04/04/2025		613	(12)	(12)			(12)		601	601			
100127545	SAINT PALL	MINN		09/08/2023		453	(16)	(16)			(16)		437	437			
100216218	VENICE	CA		06/20/2025		523	(25)	(25)			(25)		498	498			
100253111	PLAINFIELD	NJ		10/30/2025		614	(18)	(18)			(18)		596	596			
100167900	READING	MA		09/19/2024		485	(34)	(34)			(34)		451	451			
100200312	JOHNSTON	RI		03/07/2025		609	(7)	(7)			(7)		602	602			
100150717	LOOKHART	TX		05/06/2024		618	(11)	(11)			(11)		607	607			
100197539	FAIRFIELD	CA		02/26/2025		582	(18)	(18)			(18)		564	564			
100266238	FUQUAY VARINA	NC		12/29/2025		11,436	(143)	(143)			(143)		11,293	11,293			
100160989	BIG BEAR LAKE	CA		07/24/2024		18,159	(426)	(426)			(426)		17,733	17,733			
100143993	LEESBURG	VA		02/21/2024		549	(8)	(8)			(8)		541	541			
100162281	TRIOY	MI		09/06/2024		488	(44)	(44)			(44)		444	444			
351012901	FORT LAUDERDALE	FL		09/09/2025		22,089							22,089	22,089			
100272640	PHOENIX	AZ		01/09/2026		131	(6)	(6)			(6)		125	125			
100075796	CONVERSE	TX		12/01/2021		1,269	(17)	(17)			(17)		1,252	1,252			
100200717	MOUNT AIRY	MO		03/11/2025		584	(6)	(6)			(6)		578	578			
100202535	LADSON	SC		03/21/2025		552	(10)	(10)			(10)		542	542			
100119060	LOUISVILLE	KY		07/27/2023		385	(12)	(12)			(12)		373	373			
100216212	HOUSTON	TX		06/20/2025		659	(14)	(14)			(14)		645	645			
100194986	REDMOND	WA		02/14/2025		498	(17)	(17)			(17)		481	481			
100071957	NASHVILLE	TN		07/30/2018		1,292	(31)	(31)			(31)		1,261	1,261			
100076261	EAGLE MOUNTAIN	UT		01/07/2022		1,280	(31)	(31)			(31)		1,249	1,249			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100216365	WINNECOGA	WV		06/20/2025		579	(21)	(21)			(21)		558	558	558		
100234981	RICHMOND HILL	GA		06/28/2025		575	(16)	(16)			(16)		559	559			
100132908	PASCO	WA		11/03/2023		501		(9)			(9)		492	492			
3510129002	FORT LAUDERDALE	FL		06/16/2025		22,089							22,089	22,089			
100099874	WILLINGTON	DE		03/28/2023		1,260		(71)			(71)		1,189	1,189			
100205949	MOX INEY	TX		04/14/2025		590	(16)	(16)			(16)		574	574			
100101742	BRIDGETON	NJ		03/31/2023		498	(16)	(16)			(16)		482	482			
100202526	JACKSONVILLE	FL		03/21/2025		915		(4)			(4)		911	911			
100228638	CAPE CORAL	FL		06/12/2025		586		(21)			(21)		565	565			
100065435	FRANKLIN CENTER	PA		07/28/2021		1,341		(19)			(19)		1,322	1,322			
100067844	SAFETY HARBOR	FL		09/23/2021		1,306		(33)			(33)		1,273	1,273			
100218460	DESERT HOT SPRINGS	CA		06/27/2025		591		(13)			(13)		578	578			
100060295	MIDLOTHIAN	VA		06/25/2021		1,318		(31)			(31)		1,287	1,287			
100202506	LEWISVILLE	NC		03/21/2025		558		(12)			(12)		546	546			
100028241	BIRMINGHAM	AL		10/26/2018		718		93			93		811	811			
100194966	GREENTOWN	PA		02/14/2025		518		(14)			(14)		504	504			
100194294	WAIUATOSA	HI		02/14/2025		474		(17)			(17)		457	457			
100159551	VIRGINIA BEACH	VA		07/15/2024		554		(8)			(8)		546	546			
100076265	PATERSON	NJ		01/07/2022		1,126		(39)			(39)		1,087	1,087			
100135768	PHOENIX	AZ		11/10/2023		533		(1)			(1)		532	532			
100160091	JUSTIN	TX		07/17/2024		618		(10)			(10)		608	608			
100158014	KALAMAZOO	MI		07/09/2024		569		(11)			(11)		558	558			
100014031	PEERIS	CA		05/25/2017		865		53			53		738	738			
100271833	SPANISH FORK	UT		12/30/2025		221		(4)			(4)		217	217			
100038117	MAIMOTH LAKES	CA		11/15/2019		1,280		(30)			(30)		1,230	1,230			
100180028	MENDOTA LAKES	TX		11/25/2024		791		(19)			(19)		772	772			
100185091	COROPAN	MI		12/20/2024		587		(6)			(6)		581	581			
100076006	STAFFORD	VA		01/07/2022		1,156		(34)			(34)		1,122	1,122			
100048355	NORTH LAS VEGAS	NV		11/20/2020		1,343		(48)			(48)		1,295	1,295			
100118751	BLUE SPRINGS	MO		07/25/2023		627		(11)			(11)		616	616			
100179559	SAN ANGELO	TX		11/22/2024		580		(23)			(23)		557	557			
100043610	SPRINGFIELD	VA		06/13/2020		1,602		(916)			(916)		684	684			
100156616	HARRISBURG	NC		06/24/2024		628		(1)			(1)		627	627			
100141979	GRANITE BAY	CA		02/29/2024		6,903		(26)			(26)		6,877	6,877			
100055661	ALBUQUERQUE	NM		07/28/2021		1,477		(47)			(47)		1,430	1,430			
100175173	COALA	FL		11/05/2024		686		(2)			(2)		684	684			
100102450	ALBRIGHTSVILLE	PA		06/07/2023		636		(20)			(20)		616	616			
100108065	PALM DESERT	CA		05/24/2023		742		(21)			(21)		721	721			
100091035	VISALIA	CA		01/31/2023		2,779		(103)			(103)		2,676	2,676			
100158035	KYLE	TX		07/09/2024		563		(10)			(10)		553	553			
100207441	MEMPHIS	TN		04/29/2025		719		(21)			(21)		698	698			
100209560	HAMBURG	IA		05/02/2025		544		(19)			(19)		525	525			
100163433	ARLINGTON	VA		09/27/2024		543		(42)			(42)		501	501			
100046190	GREENVILLE	SC		11/25/2020		877		(46)			(46)		831	831			
100256598	ABBEVILLE	LA		11/26/2025		550		(24)			(24)		526	526			
100151982	ALEXANDRIA	VA		06/14/2024		561		(49)			(49)		512	512			
1002294519	KELSEVILLE	CA		06/15/2025		529		(19)			(19)		510	510			
100194632	WESTFIELD	NJ		02/21/2025		596		(6)			(6)		590	590			
100199405	HAZLETON	PA		03/05/2025		594		(4)			(4)		590	590			
100221152	BELLE CHASSE	LA		07/21/2025		9,407		(204)			(204)		9,203	9,203			
100191677	BERRIEN SPRINGS	MI		02/20/2025		471		(22)			(22)		449	449			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076163	RALEIGH	NC		01/07/2022		860	(11)				(11)		849				
100154834	TULARE	CA		07/19/2024		545	(22)				(22)		523				
100194529	PRINCETON	IN		02/14/2025		590	(13)				(13)		577				
100254565	HAGERSTOWN	MD		11/17/2025		654	(29)				(29)		625				
100103215	NEW LONDON	CT		04/21/2023		433	(11)				(11)		422				
100156077	BUSHKILL	PA		07/09/2024		661	(17)				(17)		644				
100254345	POLAND	OH		11/07/2025		601	(9)				(9)		592				
100176942	MONTICELLO	NY		11/15/2024		1,504	(70)				(70)		1,434				
100235378	N MYRTLE BEACH	SC		10/30/2025		542	(22)				(22)		520				
100160391	SUSSEX	NJ		07/19/2024		542	(18)				(18)		524				
100185740	GROSSE ILE	MI		12/23/2024		595	(10)				(10)		585				
100088983	DORAL	FL		11/15/2022		599	(10)				(10)		589				
100165531	DEL VALLE	TX		06/29/2024		51,825	(204)				(204)		51,621				
100180374	BUTTE	MT		11/25/2024		655	(6)				(6)		649				
100273175	RALEIGH	NC		01/15/2026		187	(8)				(8)		179				
100024042	CHICO	CA		09/10/2018		1,240	(26)				(26)		1,214				
100193296	EGG HARBOR TOWNSHIP	NJ		12/28/2023		428	(6)				(6)		422				
100149883	RALEIGH	NC		04/29/2024		460	(24)				(24)		436				
100164236	FORT WORTH	TX		06/21/2024		638	(6)				(6)		632				
100147511	FAUNING SPRINGS	CA		04/04/2024		1,806	(18)				(18)		1,788				
100054407	CINCINNATI	KY		03/23/2021		1,777	(165)				(165)		1,612				
100172688	GRAND PRAIRIE	TX		11/21/2024		611	(14)				(14)		597				
100180752	LEHIGH ACRES	FL		11/26/2024		625	(28)				(28)		597				
100158095	BATON ROUGE	LA		07/09/2024		617	(5)				(5)		612				
100167002	POOLER	GA		09/13/2024		632	(9)				(9)		623				
100272445	BENTONVILLE	AR		01/08/2026		408	(10)				(10)		398				
100119926	MIDDLE RIVER	MD		08/10/2023		515	(5)				(5)		510				
100171270	FAIRHOPE	AL		10/16/2024		567	(29)				(29)		538				
100167899	COLUMBUS	OH		09/20/2024		547	(9)				(9)		538				
100165894	ARLINGTON	VA		06/30/2024		602	(7)				(7)		595				
100201656	LEESVILLE	SC		03/13/2025		510	(15)				(15)		495				
100203489	GREELEY	CO		02/26/2025		593	(13)				(13)		580				
100245404	HOUSTON	TX		10/06/2025		524	(19)				(19)		505				
100228537	WAKE FOREST	NC		06/15/2025		515	(9)				(9)		506				
100214051	APEX	NC		05/29/2025		1,404	(58)				(58)		1,346				
100057751	HERNANDO BEACH	FL		06/30/2021		1,336	(27)				(27)		1,309				
100201430	RICHMOND	TX		03/12/2025		2,928	(29)				(29)		2,899				
100257193	CLEMONT	FL		11/26/2025		547	(18)				(18)		529				
100057626	PINETOP	AZ		06/30/2021		1,213	(42)				(42)		1,171				
100276652	BOLIVAR	MO		01/29/2026		199	(6)				(6)		193				
100073045	LAS VEGAS	NV		02/24/2022		1,064	(26)				(26)		1,038				
100182580	LAS VEGAS	NV		12/12/2024		49,863	(147)				(147)		49,716				
100162316	MESQUITE	TX		06/05/2024		556	(7)				(7)		549				
100161098	SAINT AUGUSTINE	FL		07/24/2024		26,367	(657)				(657)		25,710				
100173416	PHOENIX	AZ		10/29/2024		562	(11)				(11)		551				
100165935	PORT SAINT LUCIE	FL		09/06/2024		559	(8)				(8)		551				
100235428	GARLAND	TX		08/29/2025		602	(1)				(1)		601				
100163151	NORTH CHESTERFIELD	VA		06/13/2024		512	(13)				(13)		499				
100133080	PORTOLA	CA		11/29/2023		341	(8)				(8)		333				
100262264	LONGS	SC		02/27/2026		195	(3)				(3)		192				
100191947	MANHATTAN	MT		10/13/2023		4,934	(40)				(40)		4,894				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100152650	ARLINGTON	VA		05/22/2024		470		(13)				(13)	457		457		
100150736	NEW LONDON	CT		05/06/2024		618		(3)				(3)	615		615		
100210573	KISSIMEE	FL		05/15/2025		2,166		(25)				(25)	2,141		2,141		
100164611	GLEN BURNIE	MD		06/21/2024		551		(17)				(17)	534		534		
100165510	POOLER	GA		08/29/2024		620		(8)				(8)	612		612		
100195979	HOFFMAN ESTATES	IL		12/26/2024		175		(1)				(1)	174		174		
100200625	SEABROOK	NH		03/11/2025		598		(9)				(9)	589		589		
100048257	OXFORD	CA		11/20/2020		1,458		17				17	1,475		1,475		
100054346	FARMINGTON HILLS	MI		03/23/2021		910		(4)				(4)	906		906		
100175219	NEW ORLEANS	LA		11/05/2024		710		(11)				(11)	699		699		
100138854	DAVENPORT	FL		12/21/2023		530		(13)				(13)	517		517		
100171670	NORTH ATTLEBORO	MA		10/17/2024		670		(18)				(18)	652		652		
100083519	FOREY	TX		06/06/2022		4,455		(264)				(264)	4,191		4,191		
100255300	LITTLE RIVER	SC		11/24/2025		594		(15)				(15)	579		579		
100204645	VAIL	CO		04/04/2025		598		(17)				(17)	581		581		
100170704	ALPHARETTA	GA		10/08/2024		2,803		(89)				(89)	2,714		2,714		
100068094	RANCHO CORDOVA	CA		06/25/2021		2,668		(43)				(43)	2,625		2,625		
100233103	FORT VALLEY	VA		10/10/2025		489		(22)				(22)	467		467		
100149059	NEW PORT RICHEY	FL		10/30/2025		611		(17)				(17)	594		594		
100062326	ORANGE PARK	FL		04/19/2024		635		(6)				(6)	629		629		
100272319	NORTH LAS VEGAS	NV		07/01/2021		1,950		(18)				(18)	1,932		1,932		
100169152	BALTIMORE	MD		01/08/2026		340		(11)				(11)	329		329		
10019879	FAVETTEVILLE	NC		09/27/2024		801		(21)				(21)	580		580		
10019879	AVENTURA	FL		08/10/2023		584		(13)				(13)	571		571		
100121013	WINSTON SALEM	NC		06/30/2023		2,224		(29)				(29)	2,195		2,195		
100165908	JACKSONVILLE	FL		08/30/2024		563		(9)				(9)	554		554		
100136818	SOLDOTNA	AK		11/27/2023		512		(9)				(9)	503		503		
100136819	SOLDOTNA	AK		11/27/2023		511		(8)				(8)	503		503		
100201514	HOUSTON	TX		03/13/2025		897		(22)				(22)	875		875		
100161942	MORGANTOWN	WV		07/31/2024		502		(10)				(10)	492		492		
100174283	SAN ANTONIO	TX		10/31/2024		393		(17)				(17)	376		376		
100163019	WEST BRANCH	MI		08/13/2024		546		(11)				(11)	535		535		
100247129	VIRGINIA BEACH	VA		10/23/2025		1,801		(45)				(45)	1,756		1,756		
100243715	KISSIMEE	FL		09/29/2025		568		(14)				(14)	554		554		
100243905	KISSIMEE	FL		09/29/2025		568		(14)				(14)	554		554		
100143749	PHOENIX	AZ		04/05/2024		535		(13)				(13)	522		522		
100169159	BUDA	TX		09/27/2024		662		(10)				(10)	652		652		
100109233	PHOENIX	AZ		07/21/2023		512		(30)				(30)	482		482		
100163378	PHOENIX	AZ		09/27/2024		805		(69)				(69)	736		736		
100140052	HERNICO	NC		01/09/2024		1,576		(43)				(43)	1,533		1,533		
100170911	HESTERIA	CA		10/11/2024		613		(9)				(9)	604		604		
100101744	PHILADELPHIA	PA		03/31/2023		1,822		(56)				(56)	1,766		1,766		
100206847	MURFREESBORO	TN		04/24/2025		1,324		(54)				(54)	1,270		1,270		
100100625	WYNESVILLE	NC		04/27/2023		474		(24)				(24)	450		450		
100272367	PHOENIX	AZ		01/08/2026		407		(6)				(6)	399		399		
100071677	YORKTOWN	VA		10/14/2021		2,423		(63)				(63)	2,360		2,360		
100162859	DORR	MI		06/12/2024		1,909		(49)				(49)	1,860		1,860		
100029618	LOS ANGELES	CA		10/26/2018		882		115				115	997		997		
100166423	ANCHORAGE	AK		10/31/2024		258		(12)				(12)	246		246		
100156058	RALEIGH	NC		07/09/2024		629		(5)				(5)	624		624		
100108069	MANOR	TX		05/24/2023		537		(47)				(47)	490		490		

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245200	WEST LAFAVETTE	IN		10/06/2025		541		(25)			(25)		516	516			
100238560	MODESTO	CA		09/23/2025		28,391		(637)			(637)		27,754	27,754			
100133342	LIVE OAK	FL		11/29/2023		673		(5)			(5)		668	668			
100171619	FORT WORTH	TX		10/17/2024		645		(18)			(18)		627	627			
100152882	NORFOLK	VA		05/17/2024		698		(5)			(5)		693	693			
100253900	SAVANNAH	GA		10/30/2025		890		(23)			(23)		867	867			
100216056	NORTH LAUDERDALE	FL		06/17/2025		461		(13)			(13)		448	448			
100170365	SAIN'T MICHEL	IN		10/08/2024		8,098		(164)			(164)		7,934	7,934			
100253612	OAK PARK	CA		10/30/2025		555		(24)			(24)		531	531			
100154559	OCALA	FL		06/14/2024		539		(4)			(4)		535	535			
100060215	KILL DEVIL HILLS	NC		06/25/2021		1,339		(26)			(26)		1,313	1,313			
100219635	VANCOUVER	WA		07/08/2025		575		(13)			(13)		562	562			
100180193	LORDS VALLEY	PA		11/25/2024		2,115		(61)			(61)		2,054	2,054			
100147552	ORANGE PARK	FL		04/03/2024		490		(15)			(15)		475	475			
100276927	ANGIER	NC		07/30/2026		207		(8)			(8)		199	199			
100254290	LAKE HAVASU CITY	AZ		11/06/2025		568		(23)			(23)		545	545			
100047496	SAN DIEGO	CA		11/06/2017		1,539		(14)			(14)		1,525	1,525			
100197647	NORTH PORT	FL		02/26/2025		579		(5)			(5)		574	574			
100253765	QUEEN CREEK	AZ		10/30/2025		577		(19)			(19)		558	558			
100139135	UPPER MERLBORO	MD		12/28/2023		433		(2)			(2)		431	431			
100071548	GREENSBORO	NC		10/14/2021		1,265		(36)			(36)		1,229	1,229			
100160446	RIALTO	CA		07/19/2024		592		(22)			(22)		570	570			
100162009	WILMINGTON	DE		07/31/2024		508		(25)			(25)		483	483			
100149215	MISSOURI CITY	TX		04/22/2024		12							12	12			
100156193	LAREDO	TX		06/20/2024		567		(19)			(19)		548	548			
100169737	SPARTA	NJ		09/30/2024		562		(19)			(19)		563	563			
100253377	MOORE	NY		10/30/2025		534		(25)			(25)		509	509			
100149210	SIMI VALLEY	CA		04/22/2024		2,790		(85)			(85)		2,705	2,705			
100255512	ANNA	TX		11/24/2025		1,360		(38)			(38)		1,322	1,322			
100142162	HUMBLE	TX		02/29/2024		13,328		(265)			(265)		13,063	13,063			
100065745	BELGRADE	MT		07/28/2021		1,261		(32)			(32)		1,229	1,229			
100079633	HOUSTON	TX		04/25/2022		760		(2)			(2)		758	758			
100253496	WHELEND	IN		10/30/2025		540		(19)			(19)		521	521			
100143727	CORONA	CA		02/26/2024		482		(23)			(23)		469	469			
100165445	OKLAHOMA CITY	OK		08/29/2024		599		(12)			(12)		587	587			
100216208	HOCKLEY	TX		06/20/2025		1,924		(89)			(89)		1,835	1,835			
100165476	ADDIS	LA		08/29/2024		591		(4)			(4)		587	587			
100219639	PLAINFIELD	NJ		07/08/2025		566		(18)			(18)		548	548			
100071511	KAL SPELL	MT		10/19/2021		1,138		(17)			(17)		1,121	1,121			
100133463	OCALA	FL		10/19/2023		545		(11)			(11)		534	534			
100130341	OCALA	FL		09/28/2023		541		(7)			(7)		534	534			
100215006	PASADENA	CA		12/12/2025		339		(16)			(16)		323	323			
100153188	HAWMOND	LA		05/30/2024		1,336		(5)			(5)		1,331	1,331			
100192524	ODESSA	TX		02/10/2025		10,270		(337)			(337)		9,933	9,933			
100076200	PERFIS	CA		01/07/2022		1,298		(6)			(6)		1,292	1,292			
100055115	DAWVILLE	CA		03/23/2021		460		(19)			(19)		441	441			
100206262	MYRTLE BEACH	SC		04/17/2025		690		(14)			(14)		676	676			
100255630	WALKEGAN	IL		11/24/2025		759		(23)			(23)		736	736			
100126384	CAPE MAY COURT HOUSE	NJ		06/30/2023		479		(22)			(22)		457	457			
100142893	ELIZABETH	NJ		02/08/2024		728		(5)			(5)		723	723			
100219633	BENTONVILLE	AR		07/06/2025		551		(3)			(3)		548	548			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100233784	CAPE CORAL	FL		10/30/2025		507		(20)			(20)		487		487		
100140253	SALEN	OR		01/18/2024		1,869		(45)			(45)		1,824		1,824		
100060179	CHICAGO	IL		06/25/2021		1,205		(38)			(38)		1,167		1,167		
100119809	PORTSMOUTH	RI		06/08/2023		568		(15)			(15)		553		553		
100168316	TEMPE	AZ		09/20/2024		678		(22)			(22)		656		656		
100168276	SAN DIEGO	CA		09/20/2024		569		(16)			(16)		551		551		
100153824	NORTH PORT	FL		06/05/2024		734		(1)			(1)		733		733		
100172555	LITTLE ROCK	AR		10/23/2024		534		(14)			(14)		520		520		
100078796	HENDERSVILLE	NC		02/24/2022		1,155		(21)			(21)		1,134		1,134		
100128327	REISTERSTOWN	MD		09/14/2023		484		(21)			(21)		463		463		
100243502	CONCORD	NC		09/26/2025		533		(25)			(25)		508		508		
100013598	MANTECA	CA		05/25/2017		945		10			10		1,055		1,055		
100103719	HUMBLE	TX		05/08/2023		422		(24)			(24)		398		398		
100272054	ALBRIGHTSVILLE	PA		01/08/2026		366		(14)			(14)		352		352		
100151948	LAKE ODESSA	MI		06/14/2024		882		(10)			(10)		872		872		
100071960	REXBURG	ID		10/14/2021		1,206		(30)			(30)		1,176		1,176		
100210482	SANTA CLARITA	CA		05/12/2025		544		(21)			(21)		523		523		
100120241	JACKSONVILLE	FL		05/09/2025		181		(5)			(5)		176		176		
100238566	SAINT LOUIS	MO		09/19/2025		541		(16)			(16)		525		525		
100157332	OCALA	FL		02/20/2025		558		(11)			(11)		547		547		
100176856	NEW BERN	NC		11/15/2024		332		(16)			(16)		316		316		
100055655	GLEN WILLS	PA		03/23/2021		1,034		(74)			(74)		960		960		
100174850	COLUMBUS	OH		10/31/2024		600		(13)			(13)		587		587		
100165386	LOUIS CITY	IA		08/29/2024		978		(20)			(20)		958		958		
100158125	CANYON	TX		07/09/2024		1,069		(16)			(16)		1,053		1,053		
100267175	FORT WORTH	TX		12/23/2025		567		(14)			(14)		553		553		
100129836	KANSAS CITY	MO		09/27/2023		546		(13)			(13)		533		533		
100234967	WYLE	TX		06/28/2025		552		(15)			(15)		537		537		
100201980	ANDKA	MN		03/12/2025		506		(17)			(17)		489		489		
100238556	SAINT LOUIS	MO		09/19/2025		542		(17)			(17)		525		525		
100228666	FRANKESTOWN	NH		06/12/2025		329		(9)			(9)		320		320		
100157172	DALLAS	TX		02/20/2025		440		(20)			(20)		420		420		
100191738	HOUSTON	TX		02/20/2025		531		(14)			(14)		517		517		
100150693	HONESTAD	FL		05/06/2024		552		(6)			(6)		546		546		
100068447	COLLEGE PARK	GA		08/25/2021		2,300		(78)			(78)		2,222		2,222		
100161984	CONROE	TX		07/25/2024		515		(16)			(16)		499		499		
100220238	HOUSTON	TX		07/11/2025		551							551		551		
100253870	LAKE ARIEL	PA		10/30/2025		590		(9)			(9)		581		581		
100234369	DELRAN	NJ		08/28/2025		566		(14)			(14)		552		552		
100245510	KINGSVILLE	MD		10/06/2025		570		(18)			(18)		552		552		
100086165	DEER PARK	TX		10/07/2022		634		(26)			(26)		608		608		
100171812	ALBREY	TX		10/17/2024		66385		(935)			(935)		65450		65450		
100200526	BRKN #W	OK		03/11/2025		530		(9)			(9)		521		521		
100200532	BROOKSHIRE	TX		03/11/2025		592		(1)			(1)		591		591		
100247073	CAMERON	MT		10/22/2025		559		(15)			(15)		544		544		
100219243	AUTUMN	IN		06/30/2025		10676		(28)			(28)		10648		10648		
100216281	ZEPHYRHILLS	FL		06/20/2025		78763		(2992)			(2992)		76171		76171		
100219202	FORT MOHAVE	AZ		06/21/2025		553		(14)			(14)		539		539		
100102008	SPRINGFIELD	VA		04/14/2023		483		(19)			(19)		464		464		
100227989	KISSIMEE	FL		06/04/2025		437		(21)			(21)		416		416		
100126345	BRIDGETON	NJ		08/30/2023		455		(19)			(19)		436		436		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014347	STUART	FL		02/22/2024		535		(22)			(22)		513		513		
10015829	MISSION	TX		07/10/2024		425		(28)			(28)		397		397		
10016270	OAK LAWN	IL		09/06/2024		610		(28)			(28)		582		582		
10007642	MOHAWVILLE	OR		01/07/2022		1,228		(28)			(28)		1,200		1,200		
10014428	RICHMOND	TX		03/07/2024		567		(22)			(22)		545		545		
10018988	ABILENE	TX		01/13/2025		4,024		(131)			(131)		3,893		3,893		
100180212	JARRELL	TX		11/25/2024		963		(10)			(10)		953		953		
100170137	HUNTSVILLE	UT		10/08/2024		1,755		(60)			(60)		1,695		1,695		
10020202	BOCA RATON	FL		04/17/2025		6,772		(315)			(315)		6,457		6,457		
100167625	MILWAUKEE	WI		09/19/2024		541		(14)			(14)		527		527		
100158422	DECATUR	GA		07/10/2024		547		(1)			(1)		546		546		
100186653	PENSACOLA BEACH	FL		09/25/2024		1,240		(74)			(74)		1,166		1,166		
100253506	REXBURG	ID		10/30/2025		625		(22)			(22)		603		603		
100238620	OAK RIDGE	NJ		09/19/2025		561		(21)			(21)		540		540		
100238200	HAZLETON	PA		09/15/2025		743		(12)			(12)		731		731		
100236334	FRUITLAND PARK	FL		09/10/2025		490		(7)			(7)		483		483		
100255882	LEHIGH ACRES	FL		10/30/2025		860		(4)			(4)		856		856		
100203580	AURORA	CO		03/28/2025		582		(13)			(13)		569		569		
100267010	SAGINAW	TX		12/23/2025		558		(18)			(18)		540		540		
100220823	EL CENTRO	CA		07/18/2025		661		(8)			(8)		653		653		
100253721	PRINCETON	IN		10/30/2025		2,545		(67)			(67)		2,478		2,478		
100188860	BOILING GREEN	KY		02/10/2025		329		(9)			(9)		320		320		
100194781	FOREY	TX		02/21/2025		720		(2)			(2)		718		718		
100049473	TANEYJOHN	MO		11/20/2020		996		(71)			(71)		925		925		
100060763	CENTREVILLE	VA		06/01/2021		1,378		6			6		1,384		1,384		
100226582	WALTON	KY		07/30/2025		526		(6)			(6)		520		520		
100019746	SAN DIEGO	CA		07/26/2018		1,330		(14)			(14)		1,316		1,316		
100173300	SAINT AUGUSTINE	FL		10/30/2024		1,709		(22)			(22)		1,687		1,687		
100066882	KNOXVILLE	TN		06/02/2021		2,448		(38)			(38)		2,410		2,410		
100173548	VINTON	VA		10/31/2024		889		(41)			(41)		848		848		
100147753	LAS VEGAS	NV		04/08/2024		549		(1)			(1)		548		548		
100258404	CLEVELAND	OH		12/05/2025		556		(21)			(21)		535		535		
100065341	AUSTELL	GA		07/28/2021		1,213		(32)			(32)		1,181		1,181		
100253434	MESQUITE	TX		10/30/2025		576		(16)			(16)		560		560		
100219839	DEVILS LAKE	ND		07/08/2025		555		(6)			(6)		547		547		
100229243	SAINT AUGUSTINE	FL		06/13/2025		42,800		(2,207)			(2,207)		40,593		40,593		
100253549	GADSDEN	AL		10/30/2025		1,099		(34)			(34)		1,065		1,065		
100186046	TITUSVILLE	IN		01/31/2025		505		(22)			(22)		483		483		
100272742	MONTGOMERY	AL		01/09/2026		474		(20)			(20)		454		454		
100127682	PARRISH	FL		09/08/2023		30,797		(412)			(412)		30,385		30,385		
100186099	BASFOR	KS		01/31/2025		529		(21)			(21)		508		508		
100091447	SEBRING	FL		02/22/2023		803		(2)			(2)		801		801		
100108628	WILMAHMA	FL		06/14/2023		558		(2)			(2)		556		556		
100215862	KENESAW	GA		06/12/2025		1,280		(5)			(5)		1,275		1,275		
100180249	CARTERSVILLE	GA		11/25/2024		971		(11)			(11)		960		960		
100160058	ORENE	VA		07/17/2024		1,924		(49)			(49)		1,875		1,875		
100294737	ORLANDO	FL		06/28/2025		2,522		(123)			(123)		2,399		2,399		
100171585	MURRAY	UT		10/17/2024		34,398		(577)			(577)		33,821		33,821		
100163308	UNIVERSITY HEIGHTS	OH		06/13/2024		548		(11)			(11)		537		537		
100219648	MISSOURI CITY	TX		07/08/2025		11,110		(250)			(250)		10,860		10,860		
100211676	CHATTANOOGA	TN		05/19/2025		533		(11)			(11)		522		522		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100233720	CHALMETTE	LA		10/30/2025		602		(19)			(19)		583		583		
100208088	OCALA	FL		04/29/2025		578		(21)			(21)		557		557		
100156086	BENSON	NC		06/18/2024		5							5				
100220049	BONITA SPRINGS	FL		07/17/2025		210 825		(8 591)			(8 591)		202 234	202 234			
100161946	ROSEBERG	TX		07/25/2024		548		(15)			(15)		533		533		
100272117	BARBOURSVILLE	VA		01/08/2026		372		(14)			(14)		358		358		
100164758	VIRGINIA BEACH	VA		08/26/2024		1 496		(19)			(19)		1 477		1 477		
100228384	CLYDE	NC		06/11/2025		523		(16)			(16)		507		507		
100256322	WASCO	CA		12/05/2025		820		(9)			(9)		811		811		
100176687	WESLEY CHAPEL	FL		11/15/2024		551		(25)			(25)		526		526		
100220168	NEW ORLEANS	LA		07/11/2025		563		(14)			(14)		549		549		
100245315	MACINGIE	PA		10/06/2025		576		(26)			(26)		550		550		
100149025	NORFOLK	VA		04/19/2024		379		(26)			(26)		353		353		
100138856	TOLEDO	OH		12/21/2023		525		(11)			(11)		514		514		
100000443	HESPERIA	CA		09/27/2016		1 013		125			125		1 138	1 138			
100191540	OCALA	FL		01/30/2025		566		(21)			(21)		545		545		
100049571	EASTON	MA		11/20/2020		1 962		(141)			(141)		1 821		1 821		
100228177	VANDALIA	MI		06/11/2025		480		(18)			(18)		462		462		
100171636	EAGLE RIVER	AK		10/17/2024		600		(22)			(22)		578		578		
100206152	LOVELL	MA		04/16/2025		630		(7)			(7)		623		623		
100253213	MARLE	NC		10/30/2025		1 610		(19)			(19)		1 591	1 591			
100060313	RICHMOND	TX		06/25/2021		1 308		(31)			(31)		1 277	1 277			
100109686	CHICAGO	IL		06/16/2023		458		(7)			(7)		451		451		
100136176	CAPE CORAL	FL		12/18/2023		4 400		(177)			(177)		4 223	4 223			
100131941	KANSAS CITY	MO		10/13/2023		1 030		(8)			(8)		1 022	1 022			
100276651	MC HENRY	MO		01/29/2026		180		(6)			(6)		174		174		
100236643	PHILADELPHIA	PA		09/19/2025		727		(28)			(28)		699		699		
100135894	DALLAS	TX		11/13/2023		525		(2)			(2)		523		523		
100276624	STANTON	VA		01/29/2026		185		(6)			(6)		179		179		
100133375	NORTH LAS VEGAS	NV		11/21/2023		577		(18)			(18)		559		559		
100245406	WILMINGTON	DE		10/06/2025		612		(22)			(22)		590		590		
100273064	POLK CITY	IA		01/15/2026		386		(4)			(4)		382		382		
100276650	MORGANTOWN	WV		01/29/2026		196		(4)			(4)		192		192		
100161706	EDGEWATER	ND		07/30/2024		6 389		(89)			(89)		6 300	6 300			
100254630	BATON ROUGE	LA		11/17/2025		835		(31)			(31)		804		804		
100245272	TULSON	AZ		10/06/2025		2 043		(61)			(61)		1 982		1 982		
100065377	PHILADELPHIA	PA		07/28/2021		1 679		(40)			(40)		1 639	1 639			
100023261	EDINBURG	TX		08/16/2018		1 268		(18)			(18)		1 250	1 250			
100205976	NORTH CHARLESTON	SC		04/14/2025		1 255		(22)			(22)		1 233	1 233			
100163332	SAN DIEGO	CA		06/13/2024		21 501		(405)			(405)		21 096	21 096			
100160333	PRINCETON	IN		07/24/2024		1 767		(20)			(20)		1 747		1 747		
100067977	SILVER SPRING	MD		09/23/2021		1 326		(23)			(23)		1 303		1 303		
100220206	PRAIRIE VIEW	TX		07/11/2025		532		(9)			(9)		523		523		
100047694	CHICAGO	IL		11/20/2020		596		13			13		609		609		
100189119	FAVETTEVILLE	NC		01/13/2025		5 062		(78)			(78)		4 984		4 984		
100026059	QUINING	GA		09/20/2018		957		19			19		976		976		
100165004	VERONA	NJ		08/29/2024		615		(7)			(7)		608		608		
100254585	PHILADELPHIA	PA		11/07/2025		509		(11)			(11)		498		498		
100205966	CONROE	TX		04/14/2025		537		(22)			(22)		515		515		
100206451	LEXINGTON	KY		04/22/2025		945		(30)			(30)		915		915		
100247136	KENNESAW	GA		10/23/2025		622		(15)			(15)		607		607		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100271975	KINSTON	NY		01/08/2026		351		(11)					340	340			
100253483	ROSHARON	TX		10/30/2025		1,674		(62)					1,612	1,612			
100204001	PALM COAST	FL		03/28/2025		540		(25)					515	515			
100238451	OAKWOOD	GA		09/19/2025		869		(23)					846	846			
100216419	GREENSBORO	NC		06/20/2025		393		(6)					387	387			
100090245	SAN BERNARDINO	CA		01/13/2023		293		(17)					276	276			
100161140	GREENSBORO	NC		07/24/2024		2,618		(63)					2,555	2,555			
100173789	MODENA	CA		10/30/2024		17,246		(470)					16,776	16,776			
100109583	PORTER	TX		06/14/2023		1,482		(68)					1,414	1,414			
100245890	DALLAS	TX		10/06/2025		1,621		(57)					1,564	1,564			
100205788	PHILADELPHIA	PA		04/14/2025		529		(23)					506	506			
100166988	DAVIE	FL		09/13/2024		1,669		(35)					1,634	1,634			
100047435	NEW HUDSON	MI		11/20/2020		1,178		25					1,203	1,203			
100103296	GARLAND	TX		04/27/2023		474		(9)					465	465			
100114878	SUSSEX	NJ		07/10/2023		1,523		(18)					1,505	1,505			
100194516	VERO BEACH	FL		02/14/2025		458		(19)					439	439			
100246034	BROOKLYN	NY		10/15/2025		2,373		(56)					2,317	2,317			
100165709	EAST STRADSBURG	PA		08/29/2024		503		(14)					489	489			
100164636	FARMERSVILLE	TX		06/21/2024		547		(18)					529	529			
100086270	STANHOPE	NJ		10/17/2022		676		(22)					654	654			
100141203	BATON ROUGE	LA		01/30/2024		485		(17)					468	468			
100045336	FRIANT	CA		11/25/2020		489		(32)					457	457			
100154782	DAVENPORT	FL		07/19/2024		618		(27)					591	591			
100238355	PEW VALLEY	CA		09/19/2025		901		(11)					890	890			
100157018	OCALA	FL		02/20/2025		423		(16)					405	405			
10026795	CHICAGO	IL		07/30/2025		555		(16)					539	539			
100163371	PITTSBURGH	PA		09/27/2024		741		(39)					702	702			
100234331	SCHUMBERG	IL		06/28/2025		560		(15)					545	545			
100205847	TUSCON	AZ		04/14/2025		531		(12)					519	519			
100202827	MARSHFIELD	MA		03/21/2025		533		(13)					520	520			
100063966	SIXCLERVILLE	NJ		07/01/2021		1,377		(2)					1,375	1,375			
100261132	RIO COMMUNITIES	MI		12/05/2025		549		(25)					524	524			
100253303	BANGOR	ME		10/30/2025		506		(24)					482	482			
100253118	LAKE OZARK	MO		10/30/2025		1,010		(43)					967	967			
100203122	ALVARADO	TX		03/27/2025		998		(46)					892	892			
100198861	CLEVELAND HEIGHTS	OH		12/21/2023		551		(13)					538	538			
100169252	DEL VALLE	TX		09/27/2024		5,129		(221)					4,908	4,908			
100172797	ANDERSON	SC		12/06/2024		571		(6)					565	565			
100200681	OXFORD	ME		03/11/2025		550		(19)					531	531			
100047804	SANTA FE	NM		11/20/2020		895		(14)					881	881			
100165385	CHESAPEAKE	VA		08/29/2024		907		(33)					874	874			
100216340	ADELANTO	CA		06/20/2025		861		(3)					858	858			
100167881	CONVERSE	TX		09/20/2024		273		(10)					263	263			
100254874	ANTIOCH	CA		11/17/2025		17,779		(784)					16,995	16,995			
100081587	DEERFIELD BEACH	FL		03/24/2022		1,872		(48)					1,824	1,824			
100246397	BREUSTER	NY		10/10/2025		489		(23)					466	466			
100214035	STATESBORO	GA		05/29/2025		955		(9)					946	946			
100203138	CINCINNATI	KY		03/27/2025		486		(14)					472	472			
100100147	MEMPHIS	TN		03/28/2023		474		(13)					461	461			
100272880	PHOENIXVILLE	PA		07/08/2026		1,945		(32)					1,513	1,513			
100174710	TAMPA	FL		10/31/2024		539		(35)					504	504			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	8	9	10	11	12	13				
	100090478	EVANS	CO	03/10/2022		3,487		(120)			(120)		3,367			
	100185141	WEST JORDAN	UT	12/20/2024		1,065		(6)			(6)		1,059			
	100153809	WARREN	NJ	06/05/2024		503		(24)			(24)		479			
	100227281	ALBUQUERQUE	NM	07/31/2025		2,153		(71)			(71)		2,082			
	100235711	GLENDALE	CA	09/22/2025		465		(22)			(22)		443			
	100272421	ATASCOCITA	TX	01/08/2026		374		(13)			(13)		361			
	100110095	DISTRICT HEIGHTS	MO	06/23/2023		654		(8)			(8)		646			
	100119811	TEMPE	AZ	08/10/2023		592		(29)			(29)		563			
	100207032	MIDDLETOWN	NJ	04/24/2025		535		(24)			(24)		511			
	100153539	HAGERSTOWN	MD	05/30/2024		2,084		(28)			(28)		2,056			
	100192244	CLIFTON HEIGHTS	PA	01/31/2025		503		(17)			(17)		486			
	100148172	TULSON	AZ	05/15/2024		520		(30)			(30)		490			
	100210576	NORTH ROYALTON	OH	05/15/2025		329		(22)			(22)		307			
	100188949	ENGLEWOOD	CO	01/09/2025		577		(17)			(17)		560			
	100078702	FORT LAUREDALE	FL	02/02/2022		2,674		(36)			(36)		2,638			
	100043240	EXETER	CA	06/13/2020		720		54			54		774			
	100000193	FLAGSTAFF	AZ	09/27/2016		2,896		(44)			(44)		2,852			
	100206030	RICHMOND	TX	04/15/2025		541		(18)			(18)		523			
	100205750	HOMESTEAD	FL	04/14/2025		612		(4)			(4)		608			
	100065509	MIDDLEVILLE	MI	07/01/2021		1,495		(21)			(21)		1,474			
	100229473	PRINCETON	IN	06/15/2025		568		(12)			(12)		556			
	100267214	LAREDO	TX	12/23/2025		552		(11)			(11)		541			
	100235416	LANCASTER	CA	08/29/2025		558		(17)			(17)		541			
	100235355	GARLAND	TX	08/29/2025		542		(1)			(1)		541			
	100065073	BRIGHTON	CO	07/14/2021		1,256		(35)			(35)		1,221			
	100200613	COLUMBUS	OH	03/11/2025		585		(14)			(14)		571			
	100162528	VIRGINIA BEACH	VA	08/12/2024		533		(1)			(1)		532			
	100153218	OCALA	FL	05/30/2024		553		(10)			(10)		543			
	100161799	NORCROSS	GA	07/31/2024		3,153		(60)			(60)		3,093			
	100102785	STATEN ISLAND	NY	06/22/2023		25,375		(494)			(494)		24,881			
	100189633	NOKOMIS	FL	01/21/2025		994		(6)			(6)		988			
	100158042	MIAMI	FL	07/09/2024		2,581		(71)			(71)		2,510			
	100253342	CLAYTON	CA	10/30/2025		489		(8)			(8)		481			
	100199321	EASTIAN	WI	03/05/2025		588		(4)			(4)		584			
	100267009	MEBUSA	IL	12/23/2025		796		(9)			(9)		789			
	100253443	DULUTH	GA	10/30/2025		894		(27)			(27)		867			
	100159562	KISSIMEE	FL	06/16/2024		489		(17)			(17)		472			
	100176105	TERRELL	TX	12/20/2024		764		(36)			(36)		728			
	100243484	GEORGETOWN	TX	09/26/2025		518		(25)			(25)		493			
	100245632	CINCINNATI	KY	10/06/2025		513		(19)			(19)		494			
	100012850	PALMDALE	CA	05/25/2017		761		(109)			(109)		870			
	100173101	WESTCLIFFE	CO	10/30/2024		5,186		(29)			(29)		5,157			
	100091668	FLORENCE	AL	01/30/2023		519		(17)			(17)		502			
	100237121	MOUNT PLEASANT	NJ	09/12/2025		519		(14)			(14)		505			
	100055171	WESTMINSTER	CA	03/23/2021		2,334		(76)			(76)		2,258			
	100220702	ATLANTA	GA	07/18/2025		460		(22)			(22)		438			
	100170451	NEW LONDON	CT	10/09/2024		513		(21)			(21)		492			
	100195351	MIAMI	FL	02/24/2025		607		(15)			(15)		592			
	100236948	ORLANDO	FL	09/12/2025		596		(8)			(8)		588			
	100165428	HALTOM CITY	TX	08/29/2024		562		(18)			(18)		544			
	100165579	WESTFIELD	NJ	08/29/2024		560		(16)			(16)		544			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193426	BOCA RATON	FL		02/10/2025		655	(1)						655				
100078476	MOUNT LABEL	NJ		02/02/2022		3,433	(82)	(82)					3,351	3,351			
100246015	PALM BAY	FL		10/07/2025		3,089	(83)	(83)					3,006	3,006			
100049525	PLAINFIELD	NJ		11/20/2020		624	35	35					659	659			
100225966	FOLEY	AL		08/15/2025		537	(26)	(26)					511	511			
100220069	DENVER	CO		07/18/2025		332	(16)	(16)					316	316			
100229361	STOCKTON	CA		06/20/2025		489	(17)	(17)					472	472			
100191273	GARLAND	TX		01/29/2025		18,901	(882)	(882)					18,019	18,019			
100102891	ORLANDO	FL		06/22/2023		180	(12)	(12)					168	168			
100043908	CENTEREACH	NY		06/19/2020		413	(11)	(11)					402	402			
100199022	GALLATIN	TN		02/28/2025		587	(4)	(4)					583	583			
100245388	SOUTH PADRE ISLAND	TX		10/06/2025		509	(25)	(25)					484	484			
100194538	DELAWARE	OH		02/14/2025		562	(18)	(18)					544	544			
100215882	GUNTERSVILLE	AL		06/12/2025		582	(10)	(10)					572	572			
4010081751	AKRON	OH		08/21/2024		300	(10)	(10)					290	290			
100102946	MARIETTA	GA		06/22/2023		567	(18)	(18)					549	549			
100142897	LOGANVILLE	GA		02/08/2024		2,446	(1)	(1)					2,445	2,445			
100186012	ORLANDO	FL		12/27/2024		494	(20)	(20)					474	474			
100108346	BARNEGAT TOWNSHIP	NJ		05/25/2023		582	(17)	(17)					565	565			
100220270	LEHIGH ACRES	FL		07/18/2025		552	(1)	(1)					551	551			
100164668	BOCA RATON	FL		08/28/2024		434	(22)	(22)					412	412			
100188740	HOUSTON	TX		01/09/2025		559	(9)	(9)					550	550			
100056900	FRESNO	CA		07/28/2021		1,194	(47)	(47)					1,147	1,147			
100216013	ARLINGTON	VA		07/11/2025		532	(15)	(15)					517	517			
100060059	CHANDLER	AZ		06/25/2021		1,267	(40)	(40)					1,227	1,227			
100170444	TUCSON	AZ		10/09/2024		389	(12)	(12)					377	377			
100067674	ALAMEDA	CA		09/23/2021		1,785	(23)	(23)					1,762	1,762			
100065790	BONITA SPRINGS	FL		07/28/2021		1,245	(52)	(52)					1,193	1,193			
100199084	MONROE	NY		02/28/2025		581	(14)	(14)					567	567			
100055590	EGG HARBOR TOWNSHIP	NJ		03/23/2021		758	(75)	(75)					683	683			
100156904	PHILADELPHIA	PA		06/27/2024		444	(12)	(12)					432	432			
100157798	FRESNO	CA		08/01/2024		633	(36)	(36)					597	597			
100164570	FARMERSVILLE	TX		08/21/2024		897	(27)	(27)					870	870			
100057660	PROVIDENCE	UT		06/30/2021		1,250	(31)	(31)					1,219	1,219			
100159243	CHARLOTTE	NC		07/15/2024		875	(3)	(3)					872	872			
100103021	WATERBURY	CT		06/22/2023		567	(22)	(22)					545	545			
100210528	THE COLONY	TX		05/15/2025		544	(12)	(12)					532	532			
100160883	STONE MOUNTAIN	GA		07/24/2024		1,063	(22)	(22)					1,041	1,041			
100114600	HOUSTON	TX		06/29/2023		578	(37)	(37)					541	541			
100218563	PHOENIX	AZ		06/27/2025		504	(17)	(17)					487	487			
100109275	CHICAGO	IL		07/21/2023		121	(3)	(3)					118	118			
100210538	LAURINBURG	NC		05/15/2025		916	(42)	(42)					874	874			
100048307	SUN VALLEY	CA		11/20/2020		955	(41)	(41)					914	914			
100194733	DYLESBURG	PA		02/21/2025		572	(12)	(12)					578	578			
100238474	SPRING	TX		09/19/2025		572	(12)	(12)					560	560			
100100937	PORT CHARLOTTE	FL		04/28/2023		860	(30)	(30)					830	830			
100220427	ORLANDO BEACH	FL		07/15/2025		518	(18)	(18)					500	500			
100128448	WALLINGFORD	CT		09/15/2023		335	(12)	(12)					323	323			
100167584	SHELBY	NC		09/19/2024		536	(17)	(17)					519	519			
100044674	FREDERICK	MD		11/19/2020		693	(23)	(23)					670	670			
100162533	NORTH LAS VEGAS	NV		09/06/2024		558	(22)	(22)					536	536			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100165021	PEARLAND	TX		06/28/2024		451		(20)			(20)		431		431		
100136635	CLEARWATER	FL		11/22/2023		717		(25)			(25)		692		692		
100294612	MIAMI BEACH	FL		11/14/2025		367		(11)			(11)		356		356		
100255327	BARTLETT	IL		11/24/2025		794		(22)			(22)		772		772		
100228095	APPLE VALLEY	CA		06/07/2025		359		(11)			(11)		348		348		
100070611	MIDDLETOWN	NJ		10/01/2021		2,676		(20)			(20)		2,656		2,656		
100253552	CHARLOTTE	NC		10/30/2025		505		(13)			(13)		492		492		
100221140	CENTERTON	AR		07/21/2025		531		(4)			(4)		527		527		
100171723	GREENVILLE	SC		10/17/2024		621		(14)			(14)		607		607		
100049785	VICTORVILLE	CA		11/20/2020		1,005		(62)			(62)		943		943		
100165444	DUBOIS	IL		06/29/2024		501		(19)			(19)		482		482		
100175495	FAIRBURN	GA		12/23/2024		536		(22)			(22)		514		514		
100191631	MIAMI	FL		01/31/2025		587		(17)			(17)		570		570		
100186070	MONROE	NY		01/31/2025		367		(10)			(10)		357		357		
100186093	MONROE	NY		01/31/2025		367		(10)			(10)		357		357		
100186101	MONROE	NY		01/31/2025		367		(10)			(10)		357		357		
100065591	NEPTUNE	NJ		07/28/2021		1,211		(15)			(15)		1,196		1,196		
100054188	CLAVIS	CA		03/23/2021		1,137		(34)			(34)		1,103		1,103		
100244477	PLANO	TX		09/29/2025		38,070		(878)			(878)		37,192		37,192		
100176532	LINCOLN	NE		11/15/2024		568		(13)			(13)		555		555		
100166867	GASTONIA	NC		06/27/2024		512		(7)			(7)		505		505		
100202005	INDIANAPOLIS	IL		07/15/2025		1,244		(65)			(65)		1,179		1,179		
100114718	STILMAR	CA		06/29/2023		2,202		(122)			(122)		2,080		2,080		
100203539	SUMMERVILLE	SC		03/26/2025		587		(5)			(5)		582		582		
100062450	SAN ANTONIO	TX		07/01/2021		2,024		(19)			(19)		2,005		2,005		
100246820	GAINESVILLE	VA		10/29/2025		5,309		(191)			(191)		5,118		5,118		
100068522	ST. CLOUD	FL		08/25/2021		1,320		(22)			(22)		1,298		1,298		
100165615	ENFIELD	CT		12/20/2024		1,260		(41)			(41)		1,219		1,219		
100201990	SAVANNAH	GA		09/12/2025		139		(6)			(6)		133		133		
100164918	CATSKILL	NY		06/28/2024		530		(10)			(10)		520		520		
100172340	CIBOLO	TX		10/23/2024		593		(13)			(13)		580		580		
100152673	BERKELEY	CA		06/17/2024		551		(10)			(10)		541		541		
100167649	FARMERSVILLE	TX		09/19/2024		543		(20)			(20)		523		523		
100076302	CLERMONT	FL		01/07/2022		1,199		(23)			(23)		1,176		1,176		
100261130	SUNNER	IA		12/05/2025		549		(30)			(30)		519		519		
100191779	MIAMI BEACH	FL		01/31/2025		577		(20)			(20)		557		557		
100161476	MELBOURNE	AUS		07/30/2024		572		(13)			(13)		559		559		
100180192	PINEHURST	NC		11/25/2024		748		(11)			(11)		737		737		
100204052	GUTHRIE	OK		03/28/2025		581		(16)			(16)		565		565		
100128361	STONE MOUNTAIN	GA		09/14/2023		56		(3)			(3)		53		53		
100226633	KANAPOLIS	NC		06/12/2025		541		(14)			(14)		527		527		
100165594	WAPORVILLE	IL		12/20/2024		614		(28)			(28)		586		586		
100194731	WYOMING	WV		02/21/2025		637		(5)			(5)		632		632		
100049534	BELLINGHAM	WA		11/20/2020		1,055		(19)			(19)		1,036		1,036		
100099811	FORCED RIVER	NJ		02/28/2023		592		(16)			(16)		576		576		
100172197	SAN ANTONIO	TX		10/17/2024		308		(2)			(2)		306		306		
100164132	ORLANDO	FL		06/21/2024		472		(20)			(20)		452		452		
100203981	MOHENRY	MO		03/28/2025		434		(6)			(6)		426		426		
100246925	BATON ROUGE	LA		10/17/2025		330		(12)			(12)		318		318		
100193903	PALM COAST	FL		02/10/2025		416		(5)			(5)		411		411		
100140614	DAVISVILLE	GA		01/19/2024		862		(13)			(13)		849		849		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
	2	3	State					8	9	10	11	12						13	
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100191637	COLUMBIA FALLS		MT		01/31/2025		1,593		(50)			(50)		1,543	1,543				
100099796	BARNESAT		NJ		02/28/2023		546		(17)			(17)		529	529				
100055098	NEWARK		NJ		03/23/2021		203		(31)			(31)		172	172				
100065795	SAN DIEGO		CA		07/28/2021		1,233		(36)			(36)		1,197	1,197				
100080214	ROCKVILLE		MD		02/25/2022		975		(50)			(50)		925	925				
100156812	AURORA		CO		06/08/2024		31,372		(330)			(330)		31,042	31,101				
100117737	MAGNOLIA		TX		07/20/2023		2,097		(67)			(67)		2,030	2,030				59
100030130	HIGHLAND		UT		12/20/2018		451		13			13		464	464				
100199102	SOUTH DAYTONA		FL		03/03/2025		478		(16)			(16)		462	462				
100206564	PALM BAY		FL		04/22/2025		522		(17)			(17)		505	505				
100133720	SANDIA PARK		NM		10/23/2023		2,105		(20)			(20)		2,085	2,085				
100103843	GLENDALE HEIGHTS		IL		06/10/2023		1,012		(27)			(27)		985	985				
100163170	FAIRVIEW HEIGHTS		IL		06/13/2024		546		(17)			(17)		529	529				
100076229	MERGED		CA		01/07/2022		1,196		(17)			(17)		1,179	1,179				
100247745	WAYNE		NJ		11/28/2025		545		(23)			(23)		522	522				
100255077	WARTON		NJ		11/19/2025		542		(20)			(20)		522	522				
100117799	GREENVILLE		SC		07/20/2023		621		(11)			(11)		610	610				
100186047	CENTERTON		AR		01/31/2025		2,003		(37)			(37)		1,966	1,966				
100090416	BROKEN ARROW		OK		12/28/2022		1,195		(49)			(49)		1,146	1,146				
100120756	KIRKLAND		WA		08/25/2023		2,425		(30)			(30)		2,395	2,395				
100212097	WARETOWN		NJ		05/22/2025		2,700		(56)			(56)		2,644	2,644				
100230107	SUNSET BEACH		NC		06/26/2025		817		(31)			(31)		786	786				
100201444	LAS VEGAS		NV		03/12/2025		813		(31)			(31)		782	782				
100261415	HIXSON		TN		12/08/2025		1,586		(26)			(26)		1,560	1,560				
100115034	FLORIDA CITY		FL		07/14/2023		787		(2)			(2)		785	785				
100201771	FORT WORTH		TX		03/18/2025		614		(3)			(3)		611	611				
100210361	HIXSON		TN		05/12/2025		556		(13)			(13)		543	543				
100071619	PETERSBURG		AK		10/14/2021		1,175		(33)			(33)		1,142	1,142				
100206832	MIRLE BEACH		SC		04/25/2025		456		(20)			(20)		436	436				
100060276	NASHVILLE		TN		06/25/2021		1,243		(19)			(19)		1,224	1,224				
100100013	SHELTON		WA		03/28/2023		553		(2)			(2)		551	551				
100076211	TUSCON		AZ		01/07/2022		1,176		(20)			(20)		1,156	1,156				
100172274	LAKE HUGHES		CA		10/21/2024		657		(16)			(16)		641	641				
100079817	WINTER GARDEN		FL		04/25/2022		1,004		(69)			(69)		935	935				
100201426	NORTH LAS VEGAS		NV		03/12/2025		477		(12)			(12)		465	465				
100086520	CHICAGO		IL		09/30/2022		572		(8)			(8)		564	564				
100135433	WOODLAND		CA		12/28/2023		62,416		(921)			(921)		61,495	61,495				
100194943	PITTSBURGH		PA		02/14/2025		601		(16)			(16)		583	583				
100048537	GRAND BEACH		FL		11/20/2020		1,035		76			76		1,111	1,111				
100214752	BIXBY		OK		06/11/2025		355		(15)			(15)		340	340				
100108079	NAPA		CA		09/24/2023		581							581	581				
100109735	FAIRVIEW		TX		06/16/2023		587		(6)			(6)		581	581				
100257219	MORFEE		NV		11/26/2025		560		(17)			(17)		543	543				
100115084	PRINCETON		IN		07/14/2023		663		(3)			(3)		660	660				
100151426	AURORA		CO		05/10/2024		590		(1)			(1)		589	589				
100161945	HIGHLAND		UT		07/24/2024		532		(3)			(3)		529	529				
100171460	NORCROSS		GA		10/16/2024		652		(1)			(1)		651	651				
100204026	JONESBORO		GA		03/28/2025		534		(13)			(13)		521	521				
100228100	OWENS CROSS ROADS		AL		06/07/2025		614		(6)			(6)		608	608				
100167884	BLUE ISLAND		IL		09/20/2024		556		(25)			(25)		531	531				
100196808	GIBBSTOWN		NJ		11/27/2023		426		(15)			(15)		411	411				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100186400	DAVENVILLE	GA		12/30/2024		15,754		(161)			(161)		15,593				
100185137	COACHELLA	CA		12/20/2024		205		(5)			(5)		200				
100246519	ODESSA	TX		10/06/2025		2,270		(76)			(76)		2,194				
100100662	EAST ORANGE	NJ		04/28/2023		703		(6)			(6)		697				
100167868	ELLENWOOD	GA		09/20/2024		628		(3)			(3)		625				
100174203	SUMNER FLD	FL		10/31/2024		1,530		(56)			(56)		1,474				
100181081	PASADENA	CA		12/11/2024		1,370		(50)			(50)		1,320				
100156422	CLARKSVILLE	TN		06/24/2024		546		(4)			(4)		542				
100204622	KISSIMEE	FL		04/09/2025		288		(3)			(3)		285				
100226693	SCHAMBURG	IL		07/30/2025		763		(13)			(13)		750				
100139197	PHOENIX	AZ		12/28/2023		503		(11)			(11)		492				
100255634	ANNOR	SC		11/24/2025		771		(25)			(25)		746				
100157660	BOCA RATON	FL		06/28/2024		487		(17)			(17)		470				
100135887	EDGEWATER	MD		11/13/2023		470		(16)			(16)		464				
100152412	NORFOLK	VA		05/17/2024		6,141		(108)			(108)		6,033				
100197495	CHICAGO	IL		02/26/2025		486		(17)			(17)		469				
100252504	BUENA PARK	CA		09/20/2018		3,327		(101)			(101)		3,226				
100171519	ALBURN	VA		10/16/2024		633		(8)			(8)		625				
100175601	HENDERSON	NV		11/12/2024		2,971		(112)			(112)		2,859				
100254237	ALBUQUERQUE	NM		11/06/2025		565		(26)			(26)		539				
100228379	HOBE SOUND	FL		06/11/2025		522		(19)			(19)		503				
100055638	MATTHEWS	NC		07/28/2021		1,327		(42)			(42)		1,285				
100100078	DELRAY BEACH	FL		03/28/2023		444		(16)			(16)		428				
100133460	HOUSTON	TX		10/19/2023		488		(30)			(30)		458				
100154174	LITTLE ELM	TX		07/11/2024		1,702		(43)			(43)		1,659				
100257237	SAGINAW	TX		11/26/2025		564		(9)			(9)		555				
100137954	NEW ORLEANS	LA		12/13/2023		1,704		(20)			(20)		1,684				
100176664	CASSELBERRY	FL		11/15/2024		446		(16)			(16)		430				
100272856	GRAND FORMS	MD		01/15/2026		330		(17)			(17)		313				
100233442	MEIRPHIS	TN		10/30/2025		557		(15)			(15)		542				
100066516	SUNRISE	FL		06/02/2021		2,074		(16)			(16)		2,058				
100140860	CONROE	TX		03/06/2024		2,061		(71)			(71)		1,990				
100246511	VILLA RICA	GA		10/06/2025		603		(17)			(17)		586				
100158045	BLACKWOOD	NJ		07/09/2024		562		(4)			(4)		558				
100054126	ORANGE	CA		03/23/2021		979		(36)			(36)		943				
100115470	ELKRIDGE	MD		07/17/2023		643		(2)			(2)		641				
100200708	RALEIGH	NC		03/11/2025		516		(13)			(13)		503				
100133424	MC KEES ROCKS	PA		10/19/2023		1,562		(46)			(46)		1,516				
100171726	CONCORD	NC		10/17/2024		1,724		(21)			(21)		1,703				
100128450	N. CHARLESTON	SC		09/15/2023		507		(15)			(15)		492				
100057633	BALCH SPRINGS	TX		06/30/2021		1,305		(22)			(22)		1,283				
100193751	OCEAN CITY	NJ		02/10/2025		536		(21)			(21)		515				
100185218	HUMELSTOWN	PA		01/24/2025		531		(16)			(16)		515				
100199572	CONROE	TX		03/05/2025		535		(20)			(20)		515				
100076171	BLACKSBURG	VA		01/07/2022		1,468		(28)			(28)		1,440				
100235677	CABOT	AR		08/29/2025		479		(24)			(24)		455				
100141144	WOODRIDGE	NY		07/30/2024		490		(14)			(14)		476				
100161901	NEWARK	NJ		12/12/2024		625		(5)			(5)		620				
100220362	BROCKTON	MA		06/14/2025		538		(19)			(19)		519				
100236336	GENEVA	OH		09/19/2025		535		(16)			(16)		519				
100190084	CYPRESS	TX		07/21/2025		1,562		(30)			(30)		1,532				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175163	JARRELL	TX		11/05/2024		1,945	(45)	(45)			(45)		1,500	1,500			
100115095	GEORGETOWN	TX		07/14/2023		652	(6)	(6)			(6)		646	646			
100207164	FORT WORTH	TX		04/28/2025		1,997	(78)	(78)			(78)		1,909	1,909			
100182510	LAS VEGAS	NV		12/12/2024		618	(2)	(2)			(2)		616	616			
100219253	NAPLES	FL		06/30/2025		549	(14)	(14)			(14)		535	535			
100170281	WINDHAM	VT		10/08/2024		8,346	(308)	(308)			(308)		8,038	8,038			
100220345	PATTERSON	CA		07/18/2025		551	(7)	(7)			(7)		544	544			
100266810	NORWAN	OK		12/23/2025		1,269	(5)	(5)			(5)		1,264	1,264			
100132012	LUTZ	FL		10/13/2023		54,517	(439)	(439)			(439)		54,078	54,078			
100163027	FOREY	TX		06/13/2024		581	(14)	(14)			(14)		567	567			
100253417	SPARTA	NJ		10/30/2025		675	(21)	(21)			(21)		654	654			
100216284	BETHEL	ME		06/20/2025		556	(16)	(16)			(16)		540	540			
100245477	DENTON	TX		10/06/2025		572	(14)	(14)			(14)		558	558			
100180182	LAKE WALES	FL		07/17/2024		601	(4)	(4)			(4)		597	597			
100188148	RIVERVIEW	FL		07/08/2024		603	(6)	(6)			(6)		597	597			
100147574	JOLIET	IL		04/04/2024		555	(6)	(6)			(6)		549	549			
100149122	CAPE MAY COURT HOUSE	NJ		04/22/2024		350	(12)	(12)			(12)		338	338			
100229565	GRABRY	TX		08/15/2025		490	(5)	(5)			(5)		485	485			
100150671	FAVETTEVILLE	NC		05/06/2024		569	(17)	(17)			(17)		552	552			
100158033	BANDOR	ME		07/08/2024		562	(10)	(10)			(10)		552	552			
100220192	APPOKA	FL		07/11/2025		576	(5)	(5)			(5)		571	571			
100140716	POINDER SPRINGS	GA		01/11/2024		314	(7)	(7)			(7)		307	307			
100210899	KINGWOOD	TX		05/15/2025		632	(27)	(27)			(27)		605	605			
100075762	OSHEGO	IL		04/25/2022		856	(47)	(47)			(47)		809	809			
100170320	NORRIDGE	IL		10/08/2024		557	(16)	(16)			(16)		541	541			
100210025	SANT SIMONS ISLAND	GA		05/15/2025		2,961	(89)	(89)			(89)		2,872	2,872			
100194309	GALVESTON	TX		02/14/2025		555	(18)	(18)			(18)		537	537			
100214461	STARKE	FL		06/06/2025		504	(24)	(24)			(24)		480	480			
100153448	ELMHURST	IL		05/30/2024		528	(18)	(18)			(18)		510	510			
100196988	EDINBURG	TX		02/28/2025		386	(6)	(6)			(6)		380	380			
100204603	CHICAGO	IL		04/04/2025		521	(26)	(26)			(26)		495	495			
100080184	FRESNO	CA		02/25/2022		1,043	(41)	(41)			(41)		1,002	1,002			
100253893	TINLEY PARK	IL		10/30/2025		558	(20)	(20)			(20)		538	538			
100087071	STERLING HEIGHTS	MI		11/04/2022		571	(17)	(17)			(17)		554	554			
100152868	HAGERSTOWN	MD		05/17/2024		569	(4)	(4)			(4)		565	565			
100234928	VISTA	CA		08/28/2025		552	(18)	(18)			(18)		534	534			
100221407	ATLANTA	GA		07/22/2025		536	(2)	(2)			(2)		534	534			
100060114	MENFEE	CA		06/25/2021		2,440	(86)	(86)			(86)		2,354	2,354			
100155252	MILLERSVILLE	MD		07/19/2024		607	(4)	(4)			(4)		603	603			
100152705	SMYERVILLE	WA		05/17/2024		556	(11)	(11)			(11)		555	555			
100282339	ARDEN	NC		02/27/2026		187	(7)	(7)			(7)		180	180			
100047783	LONG BEACH	CA		11/20/2020		1,482	(93)	(93)			(93)		1,389	1,389			
100255329	YREKA	CA		11/24/2025		771	(22)	(22)			(22)		749	749			
100246539	BREKERTON	WA		10/15/2025		535	(21)	(21)			(21)		514	514			
100011261	SANTA ROSA	CA		12/23/2016		602	14	602			14		616	616			
100206356	MIRTELE BEACH	SC		04/17/2025		2,015	(76)	(76)			(76)		1,939	1,939			
100054516	NEW ALBANY	OH		03/23/2021		934	(43)	(43)			(43)		891	891			
100245803	LOMBARD	IL		10/06/2025		647	(26)	(26)			(26)		621	621			
100075074	ACWORTH	GA		12/01/2021		2,294	(8)	(8)			(8)		2,286	2,286			
324090435	ALBANY	CA		01/22/2025		1,273,145							1,273,145	1,273,145			
100179589	DOVER	ID		11/21/2024		3,425	(32)	(32)			(32)		3,393	3,393			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10003318	ORMOND BEACH	FL		07/12/2022		680	(15)				(15)		665		.665		
10020564	LOUISVILLE	KY		05/09/2025		884	(42)				(42)		842		.842		
100132634	LAUREY	FL		11/03/2023		441					(2)		439		.439		
100186673	FISHERS	IN		12/30/2024		2,237	(2)				(2)		2,235		2,235		
100068377	SEASIDE HEIGHTS	NI		08/25/2021		1,135	(38)				(38)		1,097		1,097		
100135973	HENICO	NC		11/16/2023		2,933	(75)				(75)		2,858		2,858		
100017054	PLANO	TX		05/16/2018		1,308	(34)				(34)		1,274		1,274		
100043231	POUGHKEEPS	NY		08/13/2020		1,177	(43)				(43)		1,134		1,134		
100055917	BALTIMORE	MD		03/26/2021		1,346	(33)				(33)		1,313		1,313		
100175139	CLATHE	KS		11/05/2024		538	(16)				(16)		522		522		
100236254	TAMPA	FL		12/02/2025		263							263		.263		
100215861	RIVERDALE	UT		06/12/2025		554		(13)			(13)		541		.541		
100127494	ATLANTA	GA		09/08/2023		2,274	(6)				(6)		2,268		2,268		
100161469	MISSOULA	MT		07/30/2024		1,676	(8)				(8)		1,668		1,668		
100065489	BELLA VISTA	AR		07/28/2021		1,950	(38)				(38)		1,912		1,912		
100065614	LAKEWOOD	CO		07/28/2021		791	(30)				(30)		761		.761		
100149712	MIDDLETOWN	NI		04/26/2024		528	(15)				(15)		513		.513		
100234940	GERBETOWN	TX		08/28/2025		620	(19)				(19)		601		.601		
100088066	LAS VEGAS	NV		10/25/2022		590	(30)				(30)		560		.560		
100215299	OCALA	FL		06/12/2025		498	(19)				(19)		479		.479		
100186922	MCKINNEY	TX		01/07/2025		1,422	(44)				(44)		1,378		1,378		
100156739	BALTIMORE	MD		06/26/2024		615	(17)				(17)		598		.598		
100277243	SARATOGA SPRINGS	NY		02/10/2026		179	(8)				(8)		171		.171		
100139442	WATERBURY	CT		12/28/2023		438	(13)				(13)		425		.425		
100147374	MACKEYNEY PARK	IL		05/08/2024		260	(10)				(10)		250		.250		
100192463	CITRUS SPRINGS	FL		02/07/2025		576	(5)				(5)		571		.571		
100167949	CHICAGO	IL		09/20/2024		484	(4)				(4)		480		.480		
100206940	YUMA	AZ		04/24/2025		515	(24)				(24)		491		.491		
100133821	LAKELAND	FL		10/20/2023		876	(12)				(12)		864		.864		
100043928	MIAMI	FL		06/19/2020		1,284	(91)				(91)		1,193		1,193		
100254200	HARRISBURG	NC		11/06/2025		514	(24)				(24)		490		.490		
100276661	WINTERSET	IA		01/29/2026		195	(5)				(5)		190		.190		
100273173	ORLANDO	FL		01/15/2026		194	(4)				(4)		190		.190		
100262936	CLEVELAND HEIGHTS	OH		12/29/2025		379	(11)				(11)		378		.378		
100202719	MORRISVILLE	NC		03/24/2025		1,511	(6)				(6)		1,491		1,491		
100190217	HOUSTON	TX		01/21/2025		589	(6)				(6)		583		.583		
100079754	ORLANDO	FL		04/08/2022		1,049	(35)				(35)		1,014		1,014		
100190796	BENSON	NC		01/27/2025		2,833	(74)				(74)		2,759		2,759		
100177041	SLIDELL	LA		01/16/2025		577	(15)				(15)		562		.562		
100168209	NEWARK	NI		09/20/2024		3,129	(89)				(89)		3,040		3,040		
100246904	HIGHLANDS	NC		10/29/2025		520	(25)				(25)		495		.495		
100163166	NORTHAMPTON	PA		06/13/2024		650	(19)				(19)		631		.631		
100169355	NORTH TOWAWANDA	NY		09/27/2024		518	(26)				(26)		492		.492		
100165916	HOUSTON	TX		10/04/2024		521	(29)				(29)		492		.492		
100129657	BUFORD	GA		09/21/2023		514	(28)				(28)		486		.486		
100172318	JOSEPHINE	TX		10/21/2024		645	(18)				(18)		627		.627		
100221092	SAINT LOUIS	MO		07/21/2025		513	(10)				(10)		503		.503		
100168102	ROSHARON	TX		09/20/2024		2,104	(25)				(25)		2,079		2,079		
100204087	MCLENDON-CHISHOLM	TX		03/28/2025		20,125	(60)				(60)		20,065		20,065		
100190768	FULSHEAR	TX		01/27/2025		567	(10)				(10)		557		.557		
100053577	SOMERSET	MA		03/23/2021		860	(38)				(38)		822		.822		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100176397	SAN ANTONIO	TX		11/15/2024		9,110		(218)					8,892	8,892			
100188901	MIDLAND	TX		01/09/2025		489		(23)					466	466			
100141183	STATESVILLE	NC		01/30/2024		501		(9)					492	492			
100065737	STEAMBOAT SPRINGS	CO		07/28/2021		1,286		(39)					1,227	1,227			
100253826	LITTLETON	CO		10/30/2025		490		(23)					467	467			
100158112	PHILADELPHIA	PA		07/09/2024		630		(10)					620	620			
100068503	PITTSBURGH	PA		06/25/2021		1,288		(21)					1,267	1,267			
100194341	TRAFFORD	PA		02/14/2025		564		(11)					553	553			
100159600	HAIRSPRING	IL		07/15/2024		506		(24)					482	482			
100261579	STANHOPE	NJ		12/08/2025		325		(9)					316	316			
100069466	SHIRLEY	NY		09/01/2021		1,367		(12)					1,355	1,355			
100165413	NORVAL	IL		08/29/2024		532		(5)					527	527			
100114826	WELLINGTON	FL		06/29/2023		1,891		(3)					1,888	1,888			
100190346	ELLENVILLE	NY		01/22/2025		534		(7)					527	527			
100188146	FOULETT	TX		09/20/2024		568		(21)					547	547			
100161873	PORTSMOUTH	RI		07/31/2024		485		(13)					472	472			
324010888	PORTLAND	OR		03/21/2024		256,410							256,410	256,410			
100256989	KENESAW	GA		11/26/2025		604		(35)					569	569			
100235072	ROCHESTER	NH		06/28/2025		538		(8)					530	530			
100090301	DAVENPORT	FL		01/13/2023		420		(18)					402	402			
100223952	POINTBLANK	TX		08/22/2025		1,445		(2)					1,443	1,443			
100210756	HEMPSTEAD	NY		05/15/2025		1,001		(30)					971	971			
100216420	SAN DIEGO	CA		04/05/2018		1,362		(12)					1,350	1,350			
100245324	COLUMBIA	SC		10/06/2025		549		(23)					526	526			
100143988	SUMMERFIELD	FL		02/22/2024		291		(23)					268	268			
100146643	LOMBARD	IL		03/20/2024		146		(7)					141	141			
100162312	PERRY HALL	MD		08/12/2024		481		(6)					475	475			
100235701	FRESNO	CA		09/02/2025		509		(8)					501	501			
100039874	LAS VEGAS	NV		10/28/2019		1,094		(36)					1,058	1,058			
100149161	HYANIS	MA		04/22/2024		430		(9)					421	421			
100049026	MIAMI	FL		11/20/2020		1,016		(1)					1,015	1,015			
100066889	NEW PORT RICHEY	FL		08/02/2021		1,336							1,336	1,336			
100220573	NEW FRANKLIN	OH		07/15/2025		3,846		(195)					3,651	3,651			
100206601	POWDER SPRINGS	GA		04/23/2025		584		(3)					581	581			
100205083	NORTH BABYLON	NY		04/11/2025		557		(26)					531	531			
100205933	CENTERVILLE	MA		04/15/2025		551		(20)					531	531			
100245288	SAN ANTONIO	TX		10/06/2025		556		(24)					532	532			
100185945	PADUCAH	KY		12/26/2024		521		(20)					501	501			
100206035	KATY	TX		04/15/2025		515		(9)					506	506			
100254811	IRVING	TX		11/14/2025		551		(23)					528	528			
100171950	ORLANDO	FL		07/20/2023		596		(12)					574	574			
100140540	FOREY	TX		01/19/2024		564		(14)					550	550			
100138176	CARTERSVILLE	GA		12/14/2023		449		(11)					438	438			
100228071	THORNDALE	TX		06/07/2025		501		(24)					477	477			
100197891	PEOLI AR	MO		12/08/2023		376		(15)					361	361			
100115223	SPRING HILL	TN		07/17/2023		518		(17)					501	501			
100245475	KOKOMO	IN		10/06/2025		615		(16)					599	599			
100144849	WICHITA	KS		04/26/2024		583		(10)					573	573			
100108164	RENO	NV		05/24/2023		462		(20)					442	442			
100089265	EL PASO	TX		07/28/2023		545		(33)					512	512			
100156811	INDIANAPOLIS	IL		06/27/2024		485		(12)					473	473			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100234863	HAMMONT	NJ		06/28/2025		754		(9)			(9)		745		745		
100065253	WARENTON	VA		07/14/2021		1,317		(9)			(9)		1,308		1,308		
100271835	HOLLY SPRINGS	NC		12/30/2025		1,029		(6)			(6)		1,023		1,023		
100200497	MILWAUKEE	WI		03/11/2025		526		(22)			(22)		504		504		
100171863	RICHMOND	TX		10/17/2024		670		(14)			(14)		656		656		
100080466	MIAMI BEACH	FL		03/10/2022		908		(38)			(38)		870		870		
100164109	DECATUR	GA		06/21/2024		532		(1)			(1)		531		531		
100108336	KINGSTON	NY		05/25/2023		480		(18)			(18)		462		462		
100166095	ATLANTA	GA		09/20/2024		11,245		(49)			(49)		11,196		11,196		
100152883	SPRING	TX		05/17/2024		587		(1)			(1)		586		586		
100267072	LUBBOCK	TX		12/23/2025		619		(4)			(4)		615		615		
100254244	TERRE HAUTE	IN		11/06/2025		519		(22)			(22)		497		497		
100177184	BULLHEAD CITY	AZ		01/16/2025		517		(19)			(19)		498		498		
100221196	ABILENE	TX		07/21/2025		749		(29)			(29)		720		720		
100205118	SANTA CLARITA	CA		04/11/2025		587		(2)			(2)		585		585		
100150191	SEVIELL	NJ		04/30/2024		467		(15)			(15)		452		452		
100108093	TAMPA	FL		05/24/2023		518		(12)			(12)		506		506		
100126425	ALBANY	CA		06/30/2023		518		(13)			(13)		505		505		
100255468	METARIE	LA		11/24/2025		842		(20)			(20)		822		822		
100190253	WINCHESTER	MA		01/22/2025		647		(4)			(4)		643		643		
100138655	PENACOLA	FL		12/21/2023		573		(16)			(16)		557		557		
100199350	LOS ANGELES	CA		03/05/2025		663		(25)			(25)		638		638		
100157414	PUEBLO	CO		02/20/2025		510		(6)			(6)		502		502		
100201532	ARNOLD	CA		03/12/2025		492		(22)			(22)		470		470		
100141225	ORLANDO	FL		01/30/2024		1,008		(16)			(16)		990		990		
100099684	KNOXVILLE	TN		04/06/2023		667		(26)			(26)		639		639		
100205923	ANGIER	NC		04/15/2025		578		(17)			(17)		561		561		
100206537	LAS VEGAS	NV		04/22/2025		429		(20)			(20)		409		409		
100210375	DEVINE	TX		05/12/2025		424		(15)			(15)		409		409		
100084771	FERNANDINA BEACH	FL		06/02/2022		603		(38)			(38)		565		565		
100139559	SANTA FE	NM		12/28/2023		525		(2)			(2)		523		523		
100272122	CHICAGO	IL		01/08/2026		369		(13)			(13)		356		356		
100267739	KINSTON	NY		07/30/2025		504		(21)			(21)		483		483		
100167589	CHARLOTTE	NC		09/19/2024		4,213		(140)			(140)		4,073		4,073		
100214256	NAPERVILLE	IL		05/30/2025		367		(13)			(13)		354		354		
100194307	KNOXVILLE	TN		02/14/2025		525		(15)			(15)		510		510		
100163012	STEPHENVILLE	TX		06/13/2024		556		(18)			(18)		538		538		
100174200	AUBURN	WA		10/31/2024		553		(15)			(15)		538		538		
100162518	MEIRHIS	TN		06/12/2024		3,158		(58)			(58)		3,100		3,100		
100254555	SAINT PETERSBURG	FL		11/07/2025		1,025		(25)			(25)		1,000		1,000		
100152615	WILMINGTON	DE		05/17/2024		942		(5)			(5)		937		937		
100267174	COLLEGE STATION	TX		12/23/2025		585		(14)			(14)		571		571		
100067738	CHARLOTTE	NC		09/23/2021		1,246		(35)			(35)		1,211		1,211		
100246446	YORVILLE	IL		10/15/2025		485		(23)			(23)		462		462		
100246692	YORVILLE	IL		10/15/2025		485		(23)			(23)		462		462		
100246673	YORVILLE	IL		10/15/2025		485		(23)			(23)		462		462		
100101921	CHICAGO	IL		03/31/2023		619		(20)			(20)		599		599		
100172395	DAHLONEGA	GA		10/23/2024		1,084		(4)			(4)		1,080		1,080		
100194467	IRVING	TX		02/14/2025		550		(24)			(24)		526		526		
100065981	AUSTIN	TX		07/28/2021		1,313		(28)			(28)		1,285		1,285		
100210347	APPLE VALLEY	CA		05/09/2025		361		(10)			(10)		351		351		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100174215	SOUTH BEND	IN		10/31/2024		608	(15)				(15)		593				
100254222	CHATHAM	NI		11/06/2025		488	(16)				(16)		472				
100159444	TEBLE	GA		07/15/2024		515	(2)				(2)		513				
100193579	PORT SAINT LUCIE	FL		02/10/2025		588	(1)				(1)		587				
100255569	NORTH CHARLESTON	SC		11/24/2025		790	(26)				(26)		764				
100160351	FALLS CHURCH	VA		07/19/2024		567	(20)				(20)		547				
100196849	PALM BAY	FL		11/28/2023		559	(2)				(2)		557				
19073	EL PASO	TX		07/19/2011		125 511							125 511				
100211706	CRUZET	VA		05/19/2025		45 997	(967)				(967)		45 030				
100253238	HILTON HEAD ISLAND	SC		10/30/2025		558	(19)				(19)		539				
100137654	LAWRENCEVILLE	GA		12/08/2023		2 383	(30)				(30)		2 353				
100083015	BAKERSFIELD	CA		05/11/2022		1 357	(35)				(35)		1 322				
100071722	LITTLE ELM	TX		10/14/2021		1 182	(38)				(38)		1 144				
100253211	COLLEGE STATION	TX		10/30/2025		588	(17)				(17)		551				
100141182	STATESVILLE	NC		07/30/2024		489	(9)				(9)		490				
100206029	MC KINNEY	TX		04/15/2025		3 904	(114)				(114)		3 790				
100169155	LAKELAND	FL		09/27/2024		600	(16)				(16)		584				
100171957	HAVERHORN	PA		10/17/2024		709	(55)				(55)		654				
100193660	HOCKLEY	TX		02/10/2025		571	(7)				(7)		564				
100273031	WENTZVILLE	MO		01/15/2026		978	(19)				(19)		959				
100120757	PHILADELPHIA	PA		08/25/2023		598	(3)				(3)		595				
100067975	ROANOKE	VA		10/25/2022		651	(10)				(10)		641				
100234985	DAYTON	OR		08/28/2025		515	(12)				(12)		503				
100073059	HOUSTON	TX		02/24/2022		1 097	(17)				(17)		1 080				
100233181	VIRGINIA BEACH	VA		10/30/2025		6 965	(262)				(262)		6 703				
100245898	HOUSTON	TX		10/06/2025		605	(13)				(13)		592				
100105947	BERLIN	MA		06/22/2023		569	(12)				(12)		557				
100143789	VILLA RICA	GA		02/28/2024		388	(22)				(22)		346				
100166945	VERO BEACH	FL		07/09/2025		558	(17)				(17)		541				
100235388	COVINGTON	GA		08/29/2025		914	(43)				(43)		871				
100165394	AILETT	VA		08/29/2024		544	(6)				(6)		538				
100130383	LUBBOCK	TX		09/28/2023		417	(23)				(23)		394				
100049811	COMPTON	CA		11/20/2020		1 169	(74)				(74)		1 095				
100150644	SUGARLOAF	CA		05/06/2024		2 902	(21)				(21)		2 971				
100102764	RUNNING SPRINGS	CA		06/22/2023		501	(24)				(24)		477				
100253659	CEDAR RAPIDS	IA		10/30/2025		483	(11)				(11)		472				
100174239	MORRIS	OK		10/31/2024		550	(21)				(21)		529				
100201919	WILLOW GROVE	PA		03/18/2025		627	(19)				(19)		608				
100214213	SAINT LOUIS	MO		05/30/2025		491	(9)				(9)		482				
100160163	DISTRICT HEIGHTS	MO		07/17/2024		534	(2)				(2)		532				
100159539	NEW ROCHELLE	NY		07/15/2024		560	(20)				(20)		540				
100190290	PORT SAINT LUCIE	FL		09/28/2023		533	(22)				(22)		511				
100048239	WESTBURY	NY		11/20/2020		1 103	17				17		1 120				
100077151	LAPER	MI		07/03/2022		931	(14)				(14)		917				
100130009	BLOOMINGBURG	NY		09/27/2023		526	(14)				(14)		512				
100076100	WILMINGTON	DE		01/07/2022		1 620	(30)				(30)		1 590				
100238522	LYNN HAVEN	FL		09/19/2025		552	(14)				(14)		538				
100167943	KILLINGLY	CT		09/20/2024		511	(11)				(11)		500				
100076963	JACKSONVILLE	FL		01/07/2022		1 795	(42)				(42)		1 753				
100194965	GRAND RAPIDS	MI		02/14/2025		560	(22)				(22)		538				
100048599	EVERETT	WA		11/20/2020		873	7				7		885				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004332	FARMVILLE	NC		06/13/2020		578		(41)			(41)		537				
100130142	FREEMOND	NJ		11/15/2023		1,160		(65)			(65)		1,095				
100171637	DURHAM	NC		10/16/2024		4,862		(18)			(18)		4,744				
100181372	APPOKA	FL		12/06/2024		481		(13)			(13)		468				
100076184	MIRAMAR BEACH	FL		01/07/2022		1,088		(32)			(32)		1,056				
100205988	SPRINGFIELD	VA		04/14/2025		820		(21)			(21)		799				
100218843	BELLA VISTA	AR		06/27/2025		546		(12)			(12)		534				
100168266	ALBUQUERQUE	NM		09/20/2024		641		(8)			(8)		633				
100215485	RANCHO MIRAGE	CA		06/12/2025		598		(7)			(7)		561				
100165868	KENOSHA	WI		12/26/2024		505		(18)			(18)		487				
100245371	OWASSO	MI		10/06/2025		551		(9)			(9)		542				
100088260	BALTIMORE	MD		10/17/2022		634		(13)			(13)		621				
100194459	MISSOURI CITY	TX		02/14/2025		499		(17)			(17)		482				
100227245	JEFFERSON CITY	MO		07/31/2025		505		(23)			(23)		482				
100247305	MORRIS PLAINS	NJ		10/24/2025		530		(25)			(25)		505				
100253266	DURHAM	NC		10/30/2025		609		(17)			(17)		592				
100194393	CYPRESS	TX		02/14/2025		862		(27)			(27)		835				
100194644	MESQUITE	TX		02/21/2025		580		(12)			(12)		568				
100189445	NAPLES	FL		01/14/2025		574		(17)			(17)		557				
100277018	LAWRENCEVILLE	GA		01/30/2026		196		(4)			(4)		192				
100094649	TITUSVILLE	NJ		06/02/2022		679		(22)			(22)		657				
100199416	FOREY	TX		03/05/2025		560		(15)			(15)		545				
100175500	SUNSHINE BEACH	SC		12/23/2024		317		(15)			(15)		302				
100206801	NAPLES	FL		04/24/2025		476		(22)			(22)		454				
100206810	PUEBLO	CO		04/24/2025		475		(21)			(21)		454				
100261204	SANFORD	FL		12/05/2025		19,010		(369)			(369)		18,641				
100119734	CHICAGO	IL		06/08/2023		524		(19)			(19)		505				
100167832	SAN ANTONIO	TX		09/20/2024		514		(33)			(33)		481				
100203031	PLYMOUTH	MN		04/25/2025		519		(10)			(10)		509				
100189396	DULUTH	GA		01/14/2025		422,932		(6,027)			(6,027)		416,905				
100029569	DOINEY	CA		10/26/2018		2,016		212			212		2,228				
100065028	PHOENIX	AZ		07/14/2021		1,197		(36)			(36)		1,161				
100228148	ORLANDO	FL		06/08/2025		532		(10)			(10)		522				
100143071	CYPRESS	TX		02/29/2024		1,754		(24)			(24)		1,730				
100174678	ARLINGTON	VA		10/31/2024		594		(20)			(20)		574				
100164910	DOVER	DE		06/28/2024		528		(12)			(12)		516				
100164909	DOVER	ID		06/28/2024		527		(11)			(11)		516				
100207412	PHILADELPHIA	PA		04/29/2025		566		(14)			(14)		552				
100204540	ATHENS	GA		04/04/2025		495		(18)			(18)		477				
100164925	DOVER	ID		06/28/2024		524		(6)			(6)		518				
100128667	CHESHIRE	WA		09/21/2023		590		(3)			(3)		577				
100177337	MACON	NC		01/16/2025		495		(19)			(19)		476				
100065713	CLEMONT	FL		07/28/2021		2,451		(93)			(93)		2,358				
100119608	EAST CHICAGO	IN		06/08/2023		539		(10)			(10)		529				
100272396	LAKE WALES	FL		01/08/2026		390		(9)			(9)		381				
100169844	WILLIS	TX		09/30/2024		625		(17)			(17)		608				
100219622	ATHENS	GA		07/08/2025		561		(14)			(14)		547				
100193390	CLIFTON HEIGHTS	PA		02/10/2025		534		(10)			(10)		524				
100200035	LAKE OZARK	MO		03/06/2025		576		(16)			(16)		560				
100162569	LAS VEGAS	NV		12/12/2024		573		(2)			(2)		571				
100070454	TUCSON	AZ		09/23/2021		1,195		(32)			(32)		1,163				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100182533	BRISTOL	RI		12/12/2024		14,733		(46)			(46)		14,267	14,267			
100181470	CYPRESS	TX		01/09/2025		2,130		(19)			(19)		2,111	2,111			
100164552	FALLING WATERS	WV		06/21/2024		1,411		(41)			(41)		1,370	1,370			
100071955	NEW BEDFORD	MA		10/14/2021		1,164		(32)			(32)		1,132	1,132			
100246936	WALTERBORO	SC		10/15/2025		2,156		(95)			(95)		2,061	2,061			
100207257	FRYBURG	ME		04/28/2025		527		(15)			(15)		512	512			
100209573	GOODLAND	VA		05/02/2025		734		(31)			(31)		703	703			
100157471	CAPE CORAL	FL		02/20/2025		523		(3)			(3)		520	520			
100149887	YOUNGSVILLE	LA		04/26/2024		657		(9)			(9)		648	648			
100154669	CENTENNIAL	CO		07/19/2024		1,159		(16)			(16)		1,143	1,143			
100172126	HILO	HI		10/17/2024		599		(25)			(25)		574	574			
100047817	ALBERTSON	NY		11/20/2020		1,452		(117)			(117)		1,335	1,335			
100265042	BROWNWOOD	TX		12/17/2025		580		(11)			(11)		569	569			
100152828	EDGEWOOD	IA		05/17/2024		616		(12)			(12)		604	604			
100013761	INGLEWOOD	CA		05/25/2017		734		56			56		790	790			
100218222	FRESNO	CA		06/26/2025		1,552		(53)			(53)		1,499	1,499			
100128246	HARRISONBURG	VA		09/14/2023		460		(6)			(6)		454	454			
100215813	ALBUQUERQUE	NM		06/12/2025		511		(20)			(20)		491	491			
100228843	AURORA	CO		06/12/2025		722		(23)			(23)		699	699			
100185342	BRIDGEVILLE	DE		12/20/2024		592		(5)			(5)		587	587			
100166975	KNOXVILLE	TN		09/13/2024		587		(16)			(16)		571	571			
100160609	CAPE CORAL	FL		07/19/2024		568		(39)			(39)		529	529			
100074396	INDIAN LAKE ESTATES	FL		12/02/2021		1,027		(48)			(48)		979	979			
100206464	CARTERSVILLE	GA		04/22/2025		566		(25)			(25)		541	541			
100082171	KATY	TX		04/14/2022		535		(36)			(36)		499	499			
100194067	SALEN	OR		03/20/2025		516		(13)			(13)		503	503			
100266889	RAEFORD	NC		12/23/2025		314		(6)			(6)		308	308			
100205795	NEILAND	NC		04/14/2025		553		(21)			(21)		532	532			
100245341	HUTTO	TX		10/06/2025		635		(12)			(12)		623	623			
100254324	JEFFERSON CITY	MO		11/17/2025		671		(25)			(25)		646	646			
100153422	MOPESVILLE	NC		05/30/2024		646		(16)			(16)		630	630			
100210176	RICHMOND	TX		05/07/2025		8,262		(143)			(143)		8,119	8,119			
100201338	MILWAUKEE	WI		03/12/2025		516		(13)			(13)		516	516			
100161452	FORNEY	TX		07/30/2024		778		(13)			(13)		765	765			
100158070	SOUTH GLASTONBURY	CT		07/09/2024		710		(15)			(15)		695	695			
100298317	CLAVIS	CA		12/05/2025		617		(9)			(9)		608	608			
100142407	FRESNO	CA		02/02/2024		619		(19)			(19)		600	600			
100219807	DALLAS	TX		07/08/2025		4,721		(12)			(12)		4,609	4,609			
100245320	SAHARITA	AZ		10/06/2025		515		(26)			(26)		489	489			
100120542	TUSCON	AZ		06/21/2023		596		(3)			(3)		593	593			
100048047	STATEN ISLAND	NY		11/20/2020		750		25			25		775	775			
100180208	MIRAMAR BEACH	FL		11/25/2024		594		(17)			(17)		577	577			
100076013	RIO RANCHO	NM		01/07/2022		1,122		(36)			(36)		1,086	1,086			
100119496	LAWRENCEVILLE	GA		07/28/2023		642		(12)			(12)		630	630			
100218733	POOLER	GA		06/21/2025		1,398		(3)			(3)		1,395	1,395			
100128233	DEVON	TX		09/14/2023		862		(21)			(21)		841	841			
100160038	TUSCON	AZ		07/17/2024		554		(14)			(14)		540	540			
100188968	HOUSTON	TX		01/09/2025		51		(1)			(1)		50	50			
100150548	MINNEAPOLIS	MN		05/03/2024		1,032		(17)			(17)		1,015	1,015			
100189574	CHARLOTTE	NC		01/17/2025		14,269		(68)			(68)		13,601	13,601			
100244704	MILTON	GA		09/29/2025		491		(20)			(20)		471	471			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100273075	ISLAND LAKE	IL		01/15/2026		183		(5)			(5)		178				
100220786	HOUSTON	TX		07/18/2025		1,835		(22)			(22)		1,813				
100029428	SAN DIEGO	CA		10/26/2018		895		97					992				
100199172	SAVANNAH	GA		04/04/2025		700		(27)			(27)		673				
100205906	ROGERS	AR		04/14/2025		527		(20)			(20)		507				
100209241	FREDERICKSBURG	VA		04/29/2025		21,319		(315)			(315)		21,004				
100271815	AMELIA COURT HOUSE	VA		12/30/2025		653		(20)			(20)		633				
100253222	LITTLE ROCK	AR		10/30/2025		547		(24)			(24)		523				
100204008	MARYVILLE	TN		03/28/2025		557		(2)			(2)		555				
100078609	THENTWINE PALMS	CA		02/02/2022		4,017		(197)			(197)		3,820				
100210733	LAS VEGAS	NV		05/15/2025		493		(17)			(17)		476				
100228091	TUASON	AZ		06/07/2025		804		(22)			(22)		782				
100226683	AMARILLO	TX		07/30/2025		686		(18)			(18)		668				
100076247	ROGERS	AR		01/07/2022		1,224		(30)			(30)		1,194				
100109236	DAVENPORT	FL		07/21/2023		96		(1)			(1)		95				
100201638	BALTIMORE	MD		03/18/2025		498		(12)			(12)		486				
100234984	LAKEWOOD	CO		06/28/2025		512		(19)			(19)		493				
100060633	ATLANTA	GA		03/23/2021		748		10			10		758				
100055346	WEST CHESTER	PA		06/01/2021		1,134		5			5		1,139				
100060633	ATLANTA	GA		10/14/2021		1,219		(35)			(35)		1,184				
100071788	OKLALE	CA		04/21/2023		582		(16)			(16)		566				
100103148	BARNEAT	NJ		07/14/2023		643		(8)			(8)		635				
100150715	PRINCETON	IN		10/06/2025		2,386		(99)			(99)		2,289				
100245484	COLLEGE STATION	TX		12/17/2025		387		(16)			(16)		371				
100264689	LANCASTER	CA		10/14/2021		2,612		(42)			(42)		2,570				
100071573	LAND O LAKES	FL		04/28/2023		1,404		(58)			(58)		1,346				
100100868	MESQUITE	TX		07/08/2025		568		(13)			(13)		555				
100219815	MOUNT DORA	FL		11/24/2025		786		(30)			(30)		756				
100255466	PRINCETON	IN		12/16/2024		595		(2)			(2)		593				
100184376	SACRAMENTO	CA		06/14/2023		552		(19)			(19)		533				
100109391	MIAMI	FL		11/25/2024		628		(10)			(10)		618				
100180225	KATY	TX		01/26/2026		393		(15)			(15)		378				
100273911	ROCKPORT	TX		06/19/2022		6,908							6,908				
100065997	CABO SAN LUCAS	MEX		06/30/2023		2,434		(32)			(32)		2,402				
100110214	POIELL	TN		02/11/2025		564		(3)			(3)		561				
100194019	SANTA ANA	CA		09/13/2024		487		(16)			(16)		471				
100167138	RICHMOND	TX		08/11/2025		1,394		(58)			(58)		1,336				
100228280	ORANBURG	SC		08/25/2023		575		(13)			(13)		562				
100120851	FORT MYERS	FL		01/30/2025		484		(22)			(22)		462				
100191341	LITTLE ELM	TX		01/13/2026		199		(3)			(3)		196				
100272760	ARUDA	CO		06/28/2024		438		(26)			(26)		412				
100165002	PITTSFIELD	MA		02/20/2025		519		(13)			(13)		506				
100191692	DUNELLON	FL		10/06/2025		645		(8)			(8)		637				
100245474	CLAYTON	CA		04/14/2025		576		(6)			(6)		570				
100205774	INDIANAPOLIS	IL		01/31/2025		346		(13)			(13)		333				
100192983	YOUNGSTOWN	OH		03/11/2025		553		(18)			(18)		535				
100200678	MALDEN	MA		12/30/2024		7,462		(51)			(51)		7,411				
100186464	BEAR	DE		07/10/2024		1,543		(3)			(3)		1,540				
100200563	RANSON	WV		06/12/2024		887		(24)			(24)		863				
100158789	NORTH CHESTERFIELD	VA		10/16/2024		466		(39)			(39)		427				
100162629	EULESS	TX															
100171357	DEL VALLE	TX															

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100176165	SHAWER LAKE	CA		12/20/2024		1,116		(52)			(52)		1,064	1,064			
100234790	SPRINGDALE	AR		06/28/2025		486		(1)			(1)		485	485			
100094713	BOYNTON BEACH	FL		06/02/2022		701		(18)			(18)		683	683			
100206811	NORFOLK STON	PA		04/24/2025		518		(24)			(24)		494	494			
100246329	ANDERSON	SC		10/06/2025		611		(18)			(18)		593	593			
100195092	INWOOD	WV		02/24/2025		13,179		(547)			(547)		12,632	12,632			
100165426	ORLANDO	FL		06/29/2024		2,581		(82)			(82)		2,499	2,499			
100247439	TULSA	OK		11/26/2025		594		(16)			(16)		578	578			
100190796	MANASSAS	VA		01/27/2025		732		(33)			(33)		699	699			
100235398	CASA GRANDE	AZ		06/29/2025		521		(24)			(24)		497	497			
100084725	HUNTINGTON PARK	CA		06/02/2022		686		(23)			(23)		673	673			
100145834	FERNANDINA BEACH	FL		03/15/2024		1,197		(9)			(9)		1,188	1,188			
100172119	SHAKER HEIGHTS	OH		10/17/2024		532		(24)			(24)		508	508			
100174986	IDAHO SPRINGS	CO		10/31/2024		610		(13)			(13)		597	597			
100267049	AMT DCH	CA		12/23/2025		477		(11)			(11)		466	466			
100218893	HUDSON	WI		06/27/2025		495		(19)			(19)		476	476			
100245892	BILLINGS	MT		10/06/2025		496		(8)			(8)		488	488			
100201044	ROANKE	VA		03/12/2025		3,830		(81)			(81)		3,749	3,749			
100138749	FRESNO	CA		02/02/2024		498		(28)			(28)		470	470			
100182134	JACKSONVILLE	FL		12/12/2024		6,250		(60)			(60)		6,190	6,190			
100133109	BAKERSFIELD	CA		11/29/2023		509		(7)			(7)		502	502			
100206819	PEMERROKE PINES	FL		04/23/2025		612		(13)			(13)		599	599			
100151787	FORT MYERS	FL		05/10/2024		507		(28)			(28)		479	479			
100214099	OROVILLE	CA		05/30/2025		694		(14)			(14)		680	680			
100229540	ABILENE	TX		06/15/2025		554		(11)			(11)		543	543			
100246472	KOKOMO	IN		10/06/2025		610		(16)			(16)		594	594			
100157467	ARLINGTON	VA		02/20/2025		7,152		(159)			(159)		6,994	6,994			
100065629	SACRAMENTO	CA		07/28/2021		1,304		(30)			(30)		1,274	1,274			
100246963	NEIPIORT NEIS	VA		10/06/2025		519		(6)			(6)		513	513			
100157257	MISSOURI CITY	TX		02/20/2025		419		(28)			(28)		391	391			
100246771	ARLINGTON	VA		10/15/2025		1,630		(41)			(41)		1,589	1,589			
100193986	WALCANDA	IL		12/28/2023		1,311		(33)			(33)		1,278	1,278			
100176051	LEBRIDGE	WA		12/20/2024		1,406		(25)			(25)		1,381	1,381			
100055926	LEHIGH ACRES	FL		03/23/2021		1,237		(55)			(55)		1,182	1,182			
100272412	SAINT LOUIS	MO		01/08/2026		396		(7)			(7)		389	389			
100043968	WINDSOCKET	RI		06/19/2020		581		(59)			(59)		522	522			
100173194	GREINA	LA		10/30/2024		599		(10)			(10)		589	589			
100016535	LAS VEGAS	WV		04/10/2018		1,273		(28)			(28)		1,245	1,245			
100246801	ALBRIGHTSVILLE	PA		10/15/2025		1,270		(59)			(59)		1,212	1,212			
100165953	VIRGINIA BEACH	VA		09/06/2024		555		(6)			(6)		549	549			
100195920	ACORTH	GA		12/19/2024		499		(30)			(30)		469	469			
100236739	EDMOND	OK		09/11/2025		498		(14)			(14)		484	484			
100139715	FOREY	TX		12/28/2023		481		(14)			(14)		467	467			
100169433	FORT LUYTON	CO		09/30/2024		636		(6)			(6)		628	628			
100067949	CHICAGO	IL		10/25/2022		557		(5)			(5)		552	552			
100272061	SAVANNAH	GA		01/08/2026		418		(6)			(6)		412	412			
100103939	DALLAS	TX		06/08/2023		495		(25)			(25)		470	470			
100254074	NEITON	WA		11/06/2025		804		(28)			(28)		776	776			
100253464	MURPHY	TX		10/30/2025		487		(18)			(18)		469	469			
100236837	ARLINGTON	VA		09/12/2025		491		(22)			(22)		469	469			
10017652	NEW BRAUNFELS	TX		07/20/2023		431		(16)			(16)		415	415			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100067668	INDIAN HEAD	MD		09/23/2021		1,161		(34)			(34)		1,127	1,127			
100238101	COLUMBIA	SC		11/28/2025		493		(7)			(7)		486	486			
100272643	ORLANDO	FL		07/09/2026		191							191	191			
100156735	BARTON	CA		06/26/2024		1,841		(102)			(102)		1,739	1,739			
100110209	HARKER HEIGHTS	TX		06/30/2023		1,658		(19)			(19)		1,639	1,639			
100043332	WASHINGTON	DC		06/13/2020		815		(12)			(12)		803	803			
100170100	WESTFIELD	NJ		10/08/2024		1,059		(30)			(30)		1,029	1,029			
100236920	NORTH LAUDERDALE	FL		09/12/2025		504		(11)			(11)		493	493			
100182004	PORT CHARLOTTE	FL		12/12/2024		655		(2)			(2)		653	653			
100166472	CONROE	TX		10/31/2024		532		(25)			(25)		507	507			
100131302	CAROLINA BEACH	NC		10/13/2023		57,221		(158)			(158)		57,063	57,063			
100194389	ATLANTIC BEACH	FL		02/14/2025		537		(23)			(23)		514	514			
100276897	FORT MYERS	FL		07/30/2026		193		(5)			(5)		188	188			
100065495	CORONILLA	CA		07/28/2021		1,277		(17)			(17)		1,260	1,260			
100086301	HESPERIA	CA		08/25/2021		1,290		(30)			(30)		1,260	1,260			
100207063	SEDONA	AZ		04/24/2025		544		(18)			(18)		526	526			
100202800	FREDERICKSBURG	GA		03/24/2025		2,223		(74)			(74)		2,149	2,149			
100186643	ARLINGTON	VA		02/10/2025		472		(22)			(22)		450	450			
100220323	BAKERSFIELD	CA		07/11/2025		516		(13)			(13)		503	503			
100043118	WINNETKA	CA		05/28/2020		2,230		(16)			(16)		2,214	2,214			
100113272	LEICORE	CA		06/29/2023		578		(32)			(32)		546	546			
100071542	LEESBURG	VA		10/14/2021		1,276		(22)			(22)		1,254	1,254			
100158126	TIRONE	TX		07/09/2024		586		(5)			(5)		583	583			
100088364	READING	MA		07/06/2023		468		(25)			(25)		443	443			
100207111	VIRGINIA BEACH	VA		04/24/2025		557		(16)			(16)		539	539			
100143895	BROWNS MILLS	NJ		02/21/2024		556		(11)			(11)		525	525			
100238491	GULF BREEZE	FL		09/19/2025		490		(18)			(18)		472	472			
100077984	SAN DIEGO	CA		07/06/2022		947		(63)			(63)		884	884			
100210006	HOLIDAY ISLAND	AR		05/09/2025		81,452		(313)			(313)		81,139	81,139			
100228061	CHICAGO	IL		06/07/2025		390		(17)			(17)		373	373			
100148336	ROYSE CITY	TX		04/12/2024		614		(6)			(6)		608	608			
100153975	GREAT MILLS	MD		06/05/2024		537		(3)			(3)		534	534			
100062908	RAPID CITY	MT		07/01/2021		1,149		(11)			(11)		1,138	1,138			
100235078	MESLACO	TX		06/28/2025		549		(11)			(11)		538	538			
100214101	FRESNO	CA		05/30/2025		884		(16)			(16)		866	866			
100177580	MIAMI	FL		01/16/2025		630		(2)			(2)		628	628			
100153168	DES MOINES	IA		05/30/2024		550		(8)			(8)		542	542			
100151004	GERMANTOWN	TX		05/08/2024		596		(6)			(6)		558	558			
100238383	LIVINGSTON	NJ		09/19/2025		536		(15)			(15)		521	521			
100235101	DIVIDE	CO		06/28/2025		645		(13)			(13)		632	632			
100147610	WOODRUFF	SC		04/08/2024		620		(3)			(3)		617	617			
100221131	FORT WORTH	TX		07/21/2025		586		(1)			(1)		585	585			
100149814	JURIPA VALLEY	CA		04/29/2024		602		(9)			(9)		593	593			
100176766	NORFOLK	MA		11/15/2024		540		(24)			(24)		516	516			
100153192	NEUBURGH	NY		05/30/2024		3,013		(1)			(1)		3,012	3,012			
100147415	KATY	TX		05/08/2024		3,324		(314)			(314)		3,210	3,210			
100261570	WACONIA	MN		12/08/2025		562		(13)			(13)		549	549			
100200517	ROBINS	GA		03/11/2025		592		(12)			(12)		580	580			
100165739	INDEPENDENCE	MN		08/29/2024		297		(20)			(20)		277	277			
100254165	ALLENDALE	PA		11/06/2025		744		(29)			(29)		715	715			
100080962	OTTISVILLE	NY		03/10/2022		914		(59)			(59)		855	855			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100158143	FORT WORTH	TX		07/09/2024		1,067		(11)			(11)		1,056				
100206316	SPRINGFIELD	VA		04/17/2025		619		(11)			(11)		608				
100200602	CAMDEN	NJ		03/11/2025		636		(5)			(5)		631				
100190522	CONCORD	NC		01/28/2025		615							615				
100220262	CRESTVIEW	FL		08/13/2025		489		(14)			(14)		475				
100194701	ANDORRAGE	AK		02/21/2025		590					(4)		576				
100181673	GRAND RAPIDS	MI		12/12/2024		559		(2)			(2)		557				
100049606	WHITTIER	CA		11/20/2020		1,893		(3)			(3)		1,890	1,890			
100201220	OCALA	FL		03/12/2025		765		(26)			(26)		739	739			
100253097	HOUSTON	TX		10/30/2025		1,528		(21)			(21)		1,507	1,507			
100164674	SAN ANTONIO	TX		06/26/2024		505		(27)			(27)		478	478			
100266622	MADISON HEIGHTS	MI		12/23/2025		363		(15)			(15)		348	348			
100109593	GREELEY	CO		06/14/2023		553		(22)			(22)		531				
100759590	CAPE CORAL	FL		01/07/2022		1,188		(28)			(28)		1,160	1,160			
100169311	MESQUITE	TX		09/27/2024		555		(20)			(20)		535				
100267782	ROYAL OAK	MI		07/30/2025		512		(10)			(10)		502				
100169173	CYPRESS	TX		09/27/2024		836		(25)			(25)		811				
100210727	PECERIA	AZ		05/15/2025		1,148		(49)			(49)		1,099	1,099			
100255474	TOSHAWNA	PA		11/24/2025		690		(7)			(7)		683				
100200044	BREEZY POINT	MI		03/06/2025		580		(9)			(9)		571				
100161523	THOUSAND OAKS	CA		07/30/2024		557		(12)			(12)		545	545			
100153620	PALETTEO	FL		05/31/2024		450		(20)			(20)		430	430			
100091866	LAREDO	TX		01/30/2023		394		(13)			(13)		381				
100235140	MANCHESTER	CT		08/28/2025		538		(16)			(16)		522				
100055064	QUINING	GA		03/23/2021		2,306		(49)			(49)		2,257	2,257			
100255436	WARREN	NJ		11/24/2025		2,736		(28)			(28)		2,708	2,708			
100227263	DALTON	GA		07/31/2025		543		(19)			(19)		524				
100061745	CHICAGO	IL		07/01/2021		2,152		(8)			(8)		2,144	2,144			
100175988	CONROE	TX		11/14/2024		782		(1)			(1)		781				
100102616	BIRMINGHAM	AL		06/22/2023		849		(5)			(5)		844				
100165008	PITTSBURGH	PA		08/29/2024		547		(14)			(14)		533				
100168244	LITTLE ELM	TX		09/20/2024		607		(4)			(4)		603				
100163063	WINDSOR MILL	MD		06/13/2024		1,436		(40)			(40)		1,396	1,396			
100065039	LOUISVILLE	KY		07/14/2021		1,458		(44)			(44)		1,414	1,414			
100185559	AIKEN	SC		12/20/2024		622							622				
100133982	CHICAGO	IL		10/25/2023		502		(9)			(9)		493				
100209541	ORCHARD PARK	NY		05/02/2025		670		(21)			(21)		649				
100181965	HELVETICO	NC		12/12/2024		590		(6)			(6)		584				
100221266	PHILADELPHIA	PA		07/22/2025		501		(23)			(23)		478				
100169434	FORT LUPTON	CO		09/30/2024		635		(9)			(9)		626				
100070479	GRANTS PASS	OR		09/23/2021		1,206		(49)			(49)		1,157				
100131784	SPLENDORA	TX		10/06/2023		592		(1)			(1)		591				
100172655	DELAWARE	OH		10/25/2024		644		(7)			(7)		637				
100214262	ANDERSON	SC		05/30/2025		462		(15)			(15)		447				
100048705	COMPTON	CA		11/20/2020		952		(58)			(58)		894				
100161466	NARRAGANSETT	RI		07/30/2024		1,186		(17)			(17)		1,169	1,169			
100200641	NORTH WILDWOOD	NJ		03/11/2025		542		(32)			(32)		788				
100228680	TALLAHASSEE	FL		06/12/2025		542		(18)			(18)		524				
100014645	SAN MARCOS	TX		09/27/2017		2,930		(117)			(117)		2,813				
100079698	SAINT AUGUSTINE	FL		04/25/2022		1,455		(13)			(13)		1,442				
100153492	PHILADELPHIA	PA		05/30/2024		155		(4)			(4)		151				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100108166	HARVEY	LA		05/24/2023		1,371		(54)			(54)		1,317		1,317		
100215705	PEORIA	AZ		06/13/2025		472		(14)			(14)		458		458		
100154143	TUSCON	AZ		07/11/2024		1,128		(76)			(76)		1,052		1,052		
100161602	TUNEL HILL	GA		07/31/2024		589							589		589		
100118081	ORLANDO	FL		07/20/2023		462		(9)			(9)		453		453		
100211686	LOGAN	OH		05/19/2025		574		(3)			(3)		571		571		
100068481	HARLEYSVILLE	PA		06/25/2021		1,284		(21)			(21)		1,263		1,263		
100055673	ALBANY	CA		07/28/2021		1,295		(32)			(32)		1,263		1,263		
100172324	SOMERSET	MA		10/21/2024		631		(17)			(17)		614		614		
100215420	FORT MYERS	FL		06/12/2025		500		(19)			(19)		481		481		
100189081	NEW BERN	NC		01/13/2025		1,273		(18)			(18)		1,255		1,255		
100176984	OCEAN CITY	NJ		01/16/2025		942		(13)			(13)		929		929		
100190759	FULSHEAR	TX		01/27/2025		558		(9)			(9)		549		549		
100152865	RICHMOND	TX		05/17/2024		554		(10)			(10)		544		544		
100086338	MANASSAS	VA		08/25/2021		1,249		(38)			(38)		1,211		1,211		
100215288	COLUMBUS	OH		06/12/2025		1,556		(56)			(56)		1,500		1,500		
100202276	CENTERTON	AR		07/11/2025		562		(9)			(9)		553		553		
100203483	POCONO LAKE	PA		03/28/2025		515		(11)			(11)		504		504		
100191121	CHARLOTTE	NC		01/29/2025		3,857		(65)			(65)		3,792		3,792		
100099761	CAIRTON	MT		02/28/2023		616		(8)			(8)		608		608		
100254680	CRONWELL	MI		11/12/2025		1,447		(58)			(58)		1,389		1,389		
100169627	WHEELING	TN		09/30/2024		396		(13)			(13)		383		383		
100200178	DANFORSVILLE	GA		03/07/2025		873		(34)			(34)		839		839		
100174860	SCENIC	AZ		10/31/2024		513		(25)			(25)		488		488		
100253410	HEWICO	NC		10/30/2025		516		(21)			(21)		495		495		
100245846	SEBASTIAN	FL		10/06/2025		515		(20)			(20)		495		495		
100048033	PILLAGER	MI		11/20/2020		1,265		(28)			(28)		1,237		1,237		
100207047	PORT JEFFERSON STATION	NY		04/24/2025		1,607		(80)			(80)		1,527		1,527		
100115620	GRANBY	CO		07/19/2023		1,484		(51)			(51)		1,433		1,433		
100171811	INDIANAPOLIS	IL		10/17/2024		589		(22)			(22)		567		567		
100079287	DAVENPORT	FL		02/28/2022		927		(74)			(74)		853		853		
100132314	WINTER GARDEN	FL		10/13/2023		8,280		(78)			(78)		8,202		8,202		
100103645	SAN ANTONIO	TX		05/08/2023		549		(11)			(11)		538		538		
100209600	MANCHESTER	CT		05/02/2025		2,088		(54)			(54)		2,034		2,034		
100164460	AURORA	CO		08/21/2024		546		(4)			(4)		542		542		
100254344	MC KEES ROCKS	PA		11/17/2025		882		(43)			(43)		839		839		
100204889	HALLANDALE BEACH	FL		04/10/2025		40,534		(1,524)			(1,524)		39,010		39,010		
100143069	CORNELIUS	NC		02/14/2024		436		(10)			(10)		426		426		
100209866	GREENVILLE	SC		06/11/2025		544		(20)			(20)		524		524		
100219132	LELAND	NC		06/27/2025		567		(11)			(11)		556		556		
100065174	MOXINEY	TX		07/14/2021		1,275		(26)			(26)		1,249		1,249		
100131638	BAKERSFIELD	CA		10/06/2023		889		(8)			(8)		881		881		
100120153	WOODBURN	OR		08/11/2023		537		(39)			(39)		498		498		
100160148	DETROIT	MI		07/17/2024		538		(15)			(15)		523		523		
100169140	OCALA	FL		09/21/2024		651		(4)			(4)		647		647		
100137538	MIAMI BEACH	FL		12/01/2023		415		(12)			(12)		403		403		
100253466	ORLANDO	FL		10/30/2025		36,879		(1,284)			(1,284)		35,595		35,595		
100245414	BRANSON	MO		10/06/2025		524		(14)			(14)		510		510		
100141986	WALDORF	MD		02/29/2024		1,003		(18)			(18)		985		985		
100214870	CLEVELAND	OH		06/11/2025		674		(31)			(31)		643		643		
100103580	HEATH	TX		05/08/2023		2,714		(47)			(47)		2,667		2,667		

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	3					8	9	10	11							12
				Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022722	MOILLAN	MI			07/31/2025		839		(36)		(36)		803		803		
10016974	JACKSONVILLE	FL			09/30/2024		540		(24)		(24)		516		516		
100147607	LAKE PARK	FL			04/04/2024		490		(18)		(18)		472		472		
100201245	PORT ST LUCIE	FL			03/12/2025		425		(11)		(11)		414		414		
100198009	FRESNO	CA			12/21/2023		970		(12)		(12)		958		958		
100064669	LAS VEGAS	NV			07/14/2021		1,167		(46)		(46)		1,121		1,121		
100169518	HELLERTOWN	PA			09/30/2024		552		(20)		(20)		532		532		
100115667	SULTAN	WA			07/20/2023		5,267		(11)		(11)		5,256		5,256		
100143199	TULSA	OK			02/16/2024		2,771		(1)		(1)		2,770		2,770		
100190754	FORT WORTH	TX			01/27/2025		588						588		588		
100031194	ROSEVILLE	OH			03/29/2019		664		(3)		(3)		661		661		
100091091	LOS ANGELES	CA			01/31/2023		866		(33)		(33)		833		833		
100141238	VIRGINIA BEACH	VA			01/30/2024		471		(14)		(14)		457		457		
100060283	LIBERTY HILL	TX			06/25/2021		1,364		(38)		(38)		1,326		1,326		
100166361	OCALA	FL			09/25/2024		647						647		647		
100141993	EDMOND	OK			02/29/2024		486		(10)		(10)		476		476		
100199063	WESLEY CHAPEL	FL			02/28/2025		683		(9)		(9)		674		674		
100171434	ANGIER	NC			10/16/2024		1,380		(37)		(37)		1,323		1,323		
100149632	CYPRESS	TX			04/29/2024		514		(26)		(26)		488		488		
100151638	JARRELL	TX			05/10/2024		788		(13)		(13)		775		775		
100147988	OKEECHOBEE	FL			04/10/2024		2,143		(6)		(6)		2,137		2,137		
100144626	MONTGOMERY	AL			03/13/2024		555		(11)		(11)		544		544		
100119803	CONROE	TX			06/10/2023		486		(45)		(45)		441		441		
100253220	WICHITA	KS			10/30/2025		499		(17)		(17)		482		482		
100158069	SPRINGFIELD	VA			07/09/2024		538		(11)		(11)		527		527		
100176905	MADISON	IL			02/24/2022		1,252		(11)		(11)		1,241		1,241		
100174139	FORT MYERS	FL			10/31/2024		778		(34)		(34)		744		744		
100193737	WESTBOROUGH	MA			02/10/2025		431		(15)		(15)		416		416		
100235024	NOKOMIS	FL			06/28/2025		1,545		(10)		(10)		1,535		1,535		
100206791	NORTH HALEDON	NJ			04/23/2025		1,512		(72)		(72)		1,440		1,440		
100254392	GROVE CITY	OH			11/17/2025		724		(22)		(22)		702		702		
100218166	SCHUMBURG	IL			06/26/2025		5,066		(239)		(239)		4,827		4,827		
100110030	NORTH LAUDERDALE	FL			06/23/2023		560		(6)		(6)		554		554		
100110051	NORTH LAUDERDALE	FL			06/23/2023		561		(7)		(7)		554		554		
100129842	PHILADELPHIA	PA			09/27/2023		549		(13)		(13)		536		536		
100023517	BERWYN	PA			09/04/2018		1,315		(7)		(7)		1,308		1,308		
100175197	OCALA	FL			11/05/2024		673		(11)		(11)		662		662		
100175204	CITRUS SPRINGS	FL			11/05/2024		671		(9)		(9)		662		662		
100200722	NILES	IL			03/11/2025		541		(18)		(18)		523		523		
100156032	NORTH BAY VILLAGE	FL			06/18/2024		570		(12)		(12)		558		558		
100141991	GARLAND	TX			02/29/2024		471		(28)		(28)		443		443		
100276567	KISSIMEE	FL			01/28/2026		190						190		190		
100103397	TOAS RIVER	NJ			06/16/2023		722		(10)		(10)		712		712		
100167962	FORT WORTH	TX			09/19/2024		627		(9)		(9)		618		618		
100201479	NEW LONDON	CT			03/12/2025		1,787		(82)		(82)		1,705		1,705		
100103227	LAS VEGAS	NV			04/26/2023		562		(7)		(7)		555		555		
100139408	MORENO VALLEY	CA			12/28/2023		310		(8)		(8)		302		302		
100221784	MORENO VALLEY	CA			07/25/2025		458		(22)		(22)		436		436		
100103516	MCALLEN	TX			04/28/2023		493		(14)		(14)		479		479		
100211627	ANTIOCH	CA			05/19/2025		512		(6)		(6)		504		504		
100169767	MESA	AZ			09/30/2024		620		(10)		(10)		610		610		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019349	EAU CLAIRE	WI		07/15/2024		479	(32)				(32)		447		447		
100086791	EL PASO	TX		10/04/2022		659	(14)				(14)		645		645		
100153180	GREENVILLE	SC		05/30/2024		534	(7)				(7)		527		527		
100057704	HENDERSON	NV		06/30/2021		1,219	(18)				(18)		1,201		1,201		
100161451	KYLE	TX		07/30/2024		692	(7)				(7)		685		685		
100067575	BUREN	WA		09/23/2021		1,142	(33)				(33)		1,109		1,109		
100199516	CANTON	OH		03/05/2025		478	(18)				(18)		460		460		
100254270	BALD KNOB	AR		11/06/2025		1,946	(46)				(46)		1,900		1,900		
100161450	WINDELL	NC		07/30/2024		643	(6)				(6)		637		637		
100214758	ABERDEEN	NC		06/11/2025		585	(20)				(20)		565		565		
100213735	LAS VEGAS	NV		05/29/2025		278	(8)				(8)		270		270		
100142835	HUBBARD LAKE	MI		02/09/2024		506	(12)				(12)		494		494		
100055599	STOCKTON	CA		03/23/2021		896	(44)				(44)		852		852		
100186200	ROCKY FACE	GA		09/20/2024		577	(16)				(16)		561		561		
100205123	OKLAHOMA CITY	OK		04/11/2025		553	(3)				(3)		550		550		
100194905	ORLANDO	FL		02/14/2025		891	(30)				(30)		861		861		
100065716	CITRUS HEIGHTS	CA		07/28/2021		1,453	(52)				(52)		1,401		1,401		
100238487	PLAINSBORO	NJ		09/19/2025		551	(15)				(15)		536		536		
100091983	PLAINFIELD	NJ		02/07/2023		466	(8)				(8)		458		458		
100163131	HANFORD	CA		08/13/2024		2,261	(57)				(57)		2,204		2,204		
100164641	WESLEY CHAPEL	FL		08/21/2024		592	(11)				(11)		581		581		
100074475	PHILADELPHIA	PA		12/02/2021		1,035	(103)				(103)		932		932		
100060169	MERIDIAN	ID		06/25/2021		1,868	(51)				(51)		1,817		1,817		
100184384	CROSS ROADS	TX		12/16/2024		443	(21)				(21)		422		422		
100269017	VISALIA	CA		12/29/2025		439	(11)				(11)		428		428		
100199077	VILLA RICA	GA		02/28/2025		510	(16)				(16)		494		494		
100161317	FORT WORTH	TX		07/25/2024		442	(10)				(10)		432		432		
100057930	SPRING LAKE	NJ		06/30/2021		1,185	(37)				(37)		1,148		1,148		
100068476	BANGOR	ME		08/25/2021		1,135	(39)				(39)		1,096		1,096		
10015491	LAKE SAINT LOUIS	MO		07/17/2023		629							629		629		
100233511	PLAINFIELD	NJ		10/30/2025		558	(14)				(14)		544		544		
100086227	POUGHKEEPSIE	NY		10/17/2022		605	(9)				(9)		596		596		
100049568	FAVETTEVILLE	NC		11/20/2020		2,528	(98)				(98)		2,430		2,430		
100272208	MINNEAPOLIS	MINN		07/30/2025		534	(2)				(2)		532		532		
100209409	CHARLOTTE	NC		04/29/2025		507	(11)				(11)		496		496		
100163136	OCALA	FL		06/13/2024		644	(5)				(5)		639		639		
100165433	OCALA	FL		08/29/2024		640	(1)				(1)		639		639		
100147433	PALM BAY	FL		04/03/2024		524	(18)				(18)		506		506		
100141581	HOUSTON	TX		01/30/2024		524	(23)				(23)		501		501		
100092014	CHICAGO	IL		02/09/2023		584	(16)				(16)		568		568		
100202236	FLORENCE	AL		04/17/2025		503	(12)				(12)		491		491		
100165438	ARLINGTON	VA		08/29/2024		636	(22)				(22)		614		614		
100152557	FORT WORTH	TX		05/17/2024		551	(9)				(9)		542		542		
100197572	KATY	TX		02/26/2025		15,839	(186)				(186)		15,653		15,653		
100229264	WRIGHTSTOWN	WI		06/14/2025		545	(7)				(7)		538		538		
100272518	DECATUR	GA		01/09/2026		176	(8)				(8)		168		168		
100173160	COLLEGE STATION	TX		10/30/2024		4,037	(118)				(118)		3,919		3,919		
100055770	DAVENPORT	FL		03/23/2021		562	12				12		574		574		
100074562	NATIONAL CITY	CA		12/01/2021		1,294	(10)				(10)		1,284		1,284		
100142855	DURHAM	NC		02/08/2024		306	(7)				(7)		299		299		
100273163	NOTTINGHAM	WI		01/15/2026		189	(4)				(4)		185		185		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023863	HANDOVER PARK	IL		10/30/2025		583	(16)				(16)		567	567			
10027624	MAINTOSH SPRINGS	AR		01/30/2026		194	(4)				(4)		190	190			
10004585	PARKER	CO		11/25/2020		603	51	51					654	654			
100193210	GLENDALE	CA		02/10/2025		1,786	(30)				(30)		1,756	1,756			
10017600	MOUNT WOLF	PA		12/20/2024		515	(18)				(18)		497	497			
100153175	FISHERS	IN		05/30/2024		549	(7)				(7)		542	542			
100068022	RICHMOND	TX		09/23/2021		2,773	(29)				(29)		2,744	2,744			
100119230	LITCHFIELD PARK	AZ		07/31/2023		18,612	(21)				(21)		18,591	18,591			
100160121	GULF BREEZE	FL		07/17/2024		655	(10)				(10)		645	645			
100153194	BEAUFORT	SC		05/30/2024		555	(12)				(12)		543	543			
100165906	BEACH PARK	IL		09/06/2024		599	(1)				(1)		598	598			
10029384	SHAFER	CA		12/05/2025		282	(13)				(13)		269	269			
100147421	VILLA RICA	GA		10/31/2024		549	(33)				(33)		516	516			
100264859	MILWAUKEE	WI		12/17/2025		290	(14)				(14)		276	276			
100159487	SAN ANTONIO	TX		07/15/2024		601	(5)				(5)		596	596			
100067551	HUNTSVILLE	UT		09/23/2021		1,149	(36)				(36)		1,113	1,113			
100117966	NEW LONDON	CT		07/20/2023		621	(9)				(9)		612	612			
100079715	RIVERVIEW	FL		04/25/2022		1,032	(29)				(29)		1,003	1,003			
100163650	WASHINGTON	DC		06/13/2024		1,262	(39)				(39)		1,223	1,223			
100126366	MOLDO	OK		06/30/2023		564	(12)				(12)		552	552			
100209663	LULLING	LA		06/11/2025		787	(33)				(33)		754	754			
100163441	TAMPA	FL		09/27/2024		465	(37)				(37)		428	428			
100266639	SHAWNEE	KS		12/23/2025		337	(8)				(8)		329	329			
100158004	BALDWIN PARK	CA		02/02/2018		2,036	(13)				(13)		2,023	2,023			
100147722	POINTER SPRINGS	GA		04/05/2024		632	(8)				(8)		624	624			
100254110	PHOENIX	AZ		12/12/2025		369	(15)				(15)		354	354			
100164563	WINTER HAVEN	FL		08/21/2024		17,071	(50)				(50)		17,021	17,021			
100068214	CAPE CORAL	FL		06/25/2021		1,233	(27)				(27)		1,206	1,206			
100272621	BRISTOL	RI		01/09/2026		364	(1)				(1)		363	363			
100203276	KATY	TX		03/27/2025		529	(6)				(6)		523	523			
100193577	DALLAS	TX		12/28/2023		716	(3)				(3)		713	713			
100049649	DOUGLAS	MI		11/20/2020		1,089	(41)				(41)		1,048	1,048			
100119835	BELLFLOWER	CA		07/30/2018		1,330	(15)				(15)		1,315	1,315			
100065396	MINNEAPOLIS	MINN		07/28/2021		1,300	(19)				(19)		1,281	1,281			
100129810	KANSAS CITY	MO		09/27/2023		490	(20)				(20)		470	470			
100060170	POINCIANA BEACH	FL		06/25/2021		1,413	(43)				(43)		1,370	1,370			
100152726	HEIET	CA		05/22/2024		471	(29)				(29)		442	442			
100152733	HEIET	CA		05/22/2024		471	(29)				(29)		442	442			
100152734	HEIET	CA		05/22/2024		472	(30)				(30)		442	442			
100152736	HEIET	CA		05/22/2024		472	(30)				(30)		442	442			
100152738	HEIET	CA		05/22/2024		472	(30)				(30)		442	442			
100266797	DO/INGLAC	MI		12/23/2025		209	(4)				(4)		205	205			
100273184	OSOLA	FL		01/15/2026		207	(2)				(2)		205	205			
100253711	RAEFORD	NC		10/30/2025		7,406	(248)				(248)		7,158	7,158			
100210721	NORTH FORT MYERS	FL		05/15/2025		867	(37)				(37)		830	830			
100066527	WENDELL	NC		09/30/2022		451	(30)				(30)		421	421			
100172339	CORAPOLIS	PA		10/23/2024		634	(7)				(7)		627	627			
100245746	BATON ROUGE	LA		10/06/2025		590	(20)				(20)		570	570			
100165877	PHOENIX	AZ		12/26/2024		1,460	(32)				(32)		1,428	1,428			
100166007	LOS ANGELES	CA		09/06/2024		2,096	(83)				(83)		2,013	2,013			
100253216	FAVETTEVILLE	NC		10/30/2025		553	(22)				(22)		531	531			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175877	SELMA	CA		11/14/2024		537		(9)					528	528			
100076175	MINNEAPOLIS	MINN		01/07/2022		1,235		(15)					1,220	1,220			
100115713	YARLEY	PA		07/20/2023		1,040		(9)					1,031	1,031			
100199417	LAWFENCEVILLE	GA		03/05/2025		487		(18)					469	469			
100168730	EDGEHIE	OR		09/28/2024		56,161		(2,202)					53,959	53,959			
100162075	PAHIA	HI		07/31/2024		519		(1)					518	518			
100136016	HOUSTON	TX		11/16/2023		378		(14)					364	364			
100176615	BURTONSVILLE	MO		11/15/2024		106,615		(3,903)					102,712	102,712			
100274072	VIACO	TX		07/26/2026		337		(14)					323	323			
100024177	BRYN MAWR	PA		09/20/2018		1,186		(15)					1,171	1,171			
100264940	WILDWOOD	NJ		12/17/2025		356		(17)					339	339			
100261156	MONTELO	WI		12/05/2025		544		(24)					520	520			
100146857	PHOENIX	AZ		03/21/2024		557		(8)					549	549			
100140083	NORTH LAUDERALE	FL		01/09/2024		1,442		(40)					1,402	1,402			
100261428	WIED	CA		12/08/2025		571		(12)					559	559			
100043847	ANAHEIM	CA		06/19/2020		2,428		(16)					2,412	2,412			
100140076	OCALA	FL		01/09/2024		606							606	606			
100169547	GARLAND	TX		09/30/2024		497		(27)					470	470			
100200003	SAN ANTONIO	TX		03/06/2025		683		(14)					669	669			
100119085	CONVERS	GA		07/27/2023		438		(24)					414	414			
100065465	AUSTIN	TX		07/28/2021		1,229		(18)					1,211	1,211			
100109626	CHICAGO	IL		06/22/2023		487		(20)					467	467			
100157147	MOUNT HOLLY	NJ		02/20/2025		517		(23)					494	494			
100147403	BAKERFIELD	CA		05/08/2024		53		(3)					50	50			
100088071	RIDGECREST	CA		10/25/2022		580		(20)					560	560			
100151756	ROSCOE	IL		05/10/2024		415		(15)					400	400			
100191625	BELMONT	CA		01/31/2025		1,213		(18)					1,195	1,195			
100172121	BELVIDERE	NJ		10/17/2024		525		(10)					515	515			
100247415	EDISON	NJ		10/24/2025		509		(24)					485	485			
100247330	ORLANDO	FL		10/28/2025		409		(19)					390	390			
100266951	NORTH MYRTLE BEACH	SC		12/23/2025		665		(4)					661	661			
100073521	ABITA SPRINGS	LA		04/25/2022		1,385		(18)					1,367	1,367			
100267068	CHATTANOOGA	TN		12/23/2025		530		(20)					510	510			
100267069	CHATTANOOGA	TN		12/23/2025		530		(20)					510	510			
100245280	WASHINGTON	DC		10/06/2025		491		(19)					472	472			
100155072	PHILADELPHIA	PA		05/08/2024		1,371		(2)					1,369	1,369			
100148120	ANNA	TX		04/10/2024		1,161		(17)					1,144	1,144			
100214559	SEASIDEVILLE	TX		06/06/2025		1,451		(28)					1,423	1,423			
100254490	STON	OH		11/07/2025		717		(21)					696	696			
100247037	LAWFENCE	KS		10/22/2025		548		(25)					523	523			
100157722	SUMMERVILLE	SC		06/28/2024		1,510		(6)					1,502	1,502			
100282554	CLEBURNE	TX		02/27/2026		159		(6)					153	153			
100068492	CENTERTON	AR		08/25/2021		1,125		(41)					1,084	1,084			
100134817	GREENSBORO	NC		10/30/2023		491		(14)					477	477			
100265050	JACKSONVILLE	FL		12/17/2025		31,172		(841)					30,331	30,331			
100066972	PHILADELPHIA	PA		10/24/2022		564		(25)					539	539			
100161933	HOUSTON	TX		07/31/2024		600		(25)					575	575			
100215554	HAMPTON	VA		06/12/2025		497		(19)					478	478			
100194655	THE VILLAGES	FL		02/21/2025		619							619	619			
100272196	ORLAND	CA		07/09/2026		384		(8)					376	376			
100272533	BALL GROUND	GA		01/06/2026		385		(9)					376	376			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193174	COMPE	TX		03/20/2025		600	(28)				(28)		572	572			
100226780	ROCHESTER HILLS	MI		07/30/2025		495	(16)				(16)		479	479			
100115737	BALTIMORE	MD		07/20/2023		1,223	(9)				(9)		1,214	1,214			
100055761	HIGHLAND MILLS	NY		03/23/2021		800	(35)				(35)		765	765			
100272144	DURANT	OK		01/08/2026		391	(6)				(6)		385	385			
100272465	DURANT	OK		01/08/2026		393	(8)				(8)		385	385			
100267059	KATY	TX		12/23/2025		589	(13)				(13)		576	576			
100267224	DURANT	OK		12/23/2025		588	(12)				(12)		576	576			
100216093	HEWICO	NC		06/17/2025		346	(4)				(4)		344	344			
100099824	YUMA	AZ		03/28/2023		572	(16)				(16)		556	556			
100194948	ELLENWOOD	GA		02/21/2025		572	(13)				(13)		559	559			
100267184	PAULEY'S ISLAND	SC		12/23/2025		801	(12)				(12)		789	789			
100246865	VERO BEACH	FL		10/17/2025		601	(11)				(11)		590	590			
100083911	ORLAND BEACH	FL		07/12/2022		667	(15)				(15)		652	652			
100247116	HAMELSTOWN	PA		10/22/2025		501	(13)				(13)		488	488			
100119838	MACONGIE	PA		06/10/2023		16,824	(340)				(340)		16,484	16,484			
100188229	SPLENDORA	TX		09/20/2024		564	(18)				(18)		546	546			
100158072	OAKLYN	NJ		07/09/2024		718	(11)				(11)		707	707			
100220347	FALLING WATERS	WV		07/18/2025		1,603	(48)				(48)		1,555	1,555			
100226810	ARLINGTON	VA		07/30/2025		489	(14)				(14)		475	475			
100226943	HARRIS FERRY	WV		07/30/2025		640	(9)				(9)		631	631			
100267212	CHICAGO	IL		12/23/2025		684	(20)				(20)		664	664			
100254218	LUBBOCK	TX		11/06/2025		534	(21)				(21)		513	513			
100091632	LEVERETT	MA		03/07/2023		564	(20)				(20)		544	544			
100144613	LAS VEGAS	NV		03/13/2024		635	(10)				(10)		625	625			
100253564	TALLAHASSEE	FL		10/30/2025		545	(19)				(19)		526	526			
100254243	WILMINGTON	DE		11/06/2025		545	(19)				(19)		526	526			
100254248	TUSCON	AZ		11/06/2025		729	(29)				(29)		700	700			
100023628	ORLANDO	FL		09/04/2018		1,244	(6)				(6)		1,236	1,236			
100194675	COLLEGE STATION	TX		02/21/2025		16,145	(71)				(71)		16,074	16,074			
100163157	KANSAS CITY	MO		06/13/2024		668	(13)				(13)		655	655			
100141314	ORLANDO	FL		01/30/2024		486	(9)				(9)		477	477			
100133096	CARTERSVILLE	GA		11/29/2023		457	(13)				(13)		444	444			
100255079	MORRISVILLE	NC		11/24/2025		741	(25)				(25)		716	716			
100020418	SACRAMENTO	CA		07/27/2018		1,296	(24)				(24)		1,272	1,272			
100195980	MARIETTA	GA		11/13/2023		368	(13)				(13)		355	355			
100162638	CHARLOTTE	NC		06/12/2024		501	(7)				(7)		494	494			
100088903	HUNTINGTON BEACH	CA		11/10/2022		882	(6)				(6)		874	874			
100236347	LAS VEGAS	NV		09/12/2025		558	(6)				(6)		552	552			
100141760	VENICE	CA		01/30/2024		503	(13)				(13)		490	490			
100253261	HANDOVER	MD		10/30/2025		491	(23)				(23)		468	468			
100253308	LAUREL	MD		10/30/2025		480	(12)				(12)		468	468			
100238383	MATLACHA	FL		09/19/2025		487	(19)				(19)		468	468			
100254985	MECHANICSBURG	PA		11/17/2025		776	(25)				(25)		751	751			
100254979	COLORADO SPRINGS	CO		11/17/2025		780	(29)				(29)		751	751			
100253694	LEANDER	TX		10/30/2025		585	(20)				(20)		565	565			
100141382	HOUSTON	TX		07/30/2024		458	(25)				(25)		433	433			
100047927	VENTURA	CA		11/20/2020		1,521	(64)				(64)		1,457	1,457			
100253717	MORTHEAD	WV		10/30/2025		595	(16)				(16)		579	579			
100254545	SHARON	CT		11/07/2025		989	(20)				(20)		969	969			
100195884	MADERA	CA		11/13/2023		392	(29)				(29)		363	363			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235865	QUAKERTOWN	PA		09/04/2025		501		(10)					.491				
100236085	CONCORD	NC		09/05/2025		511		(20)					.491				
100236219	CLARKSVILLE	TN		06/18/2025		507		(16)					.491				
100133893	SOUTH HOLLAND	IL		10/25/2023		533		(13)					.520				
100253334	COLUMBIA	SC		10/30/2025		513		(22)					.491				
100153412	TINLEY PARK	IL		05/30/2024		468		(15)					.453				
100229381	AUSTIN	TX		06/15/2025		447		(21)					.426				
100254216	CUMMING	GA		11/06/2025		568		(17)					.551				
100152892	CHARLESTON	SC		06/17/2024		738		(14)					.724				
100057650	ORLANDO	FL		06/30/2021		2,773		(20)					2,753				
100065227	SPRING LAKE HEIGHTS	TX		07/14/2021		3,000		(38)					2,962				
100254265	GRAYSLAKE	IL		11/06/2025		2,319		(101)					2,218				
100154670	PHILADELPHIA	PA		07/19/2024		426		(33)					.393				
100223286	WILLINGTON	DE		06/14/2025		522		(6)					.516				
100120649	WESTMINSTER	CA		08/24/2023		796		(23)					.773				
100227260	BAKERSFIELD	CA		07/31/2025		2,430		(85)					2,345				
100054117	LAWRENCEVILLE	GA		03/23/2021		1,028		(54)					.974				
100166884	BULLARD	TX		09/13/2024		545		(20)					.525				
100044733	BROOKLYN	NY		11/19/2020		.695		(30)					.665				
100245211	STON	OH		10/06/2025		.550		(23)					.527				
100253331	DOVER	ID		10/30/2025		544		(14)					.530				
100245445	LEAGUE CITY	TX		10/06/2025		555		(25)					.530				
100212125	VILLAS	NJ		05/22/2025		594		(1)					.593				
100218861	JACKSONVILLE	FL		06/27/2025		479		(20)					.459				
100253242	WATAUGA	TX		10/30/2025		.557		(20)					.537				
100102130	PHOENIX	AZ		04/14/2023		318		(9)					.309				
100245634	DOMERS GROVE	IL		10/06/2025		562		(20)					.542				
100236650	RALEIGH	NC		09/12/2025		.370		(8)					.362				
100245628	STONE MOUNTAIN	GA		10/06/2025		.621		(29)					.592				
100253351	LONGWOOD	FL		10/30/2025		523		(18)					.505				
100141062	CONROE	TX		02/20/2024		.567		(6)					.561				
100131857	MENEFEE	CA		10/06/2023		.565		(5)					.560				
100245672	BALTIMORE CITY	MD		10/06/2025		.573		(18)					.555				
100253756	PALMDALE	CA		10/30/2025		.561		(6)					.555				
100153445	HIGHLAND	UT		05/30/2024		.490		(5)					.485				
100220025	ROYAL OAK	MI		07/30/2025		.499		(17)					.482				
100228084	SAINT LOUIS	MO		06/07/2025		.492		(10)					.482				
100057510	MARIETTA	GA		06/30/2021		1,288		(1)					1,278				
100220624	WEST COLUMBIA	SC		07/15/2025		.556		(11)					.545				
100160142	CANTILLLO	TX		07/17/2024		.646		(6)					.640				
100146659	WESTMONT	IL		04/26/2024		.505		(16)					.489				
100185991	MADERA	CA		12/26/2024		.559		(1)					.558				
100253389	HILTON HEAD ISLAND	SC		10/30/2025		.548		(19)					.529				
100057051	LAS VEGAS	NV		06/30/2021		1,689		(43)					1,646				
100096522	LAS VEGAS	NV		09/30/2022		.597		(9)					.588				
100054667	DEWILLE	NJ		03/23/2021		1,095		(71)					1,024				
100205988	NORFOLK	VA		04/14/2025		.884		(3)					.881				
100253303	RICHMOND	TX		10/30/2025		.516		(22)					.494				
100188505	BUBANK	CA		01/08/2025		11,134		(248)					10,886				
100090895	PALMDALE	CA		07/31/2023		2,435		(19)					2,416				
100198264	LOUISVILLE	KY		02/28/2025		.499		(11)					.488				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219357	CONCORD	NC		06/30/2025		342		(9)					333		333		
100206853	SHOW LOW	AZ		04/24/2025		617		(10)			(10)		607		607		
100243192	PHOENIX	AZ		09/26/2025		314		(14)			(14)		300		300		
100048313	MIAMI	FL		11/20/2020		1,052		(46)			(46)		1,006		1,006		
100277230	ROUND ROCK	TX		02/10/2026		169		(6)			(6)		163		163		
100245596	BATAVIA	IL		10/06/2025		527		(20)			(20)		507		507		
100064901	SAN ANTONIO	TX		07/14/2021		1,233		(48)			(48)		1,185		1,185		
100099688	PHOENIX	AZ		04/06/2023		443		(29)			(29)		414		414		
100177216	LAS VEGAS	NV		01/16/2025		591		(9)			(9)		582		582		
100206271	EAGLE	CO		04/17/2025		639		(4)			(4)		635		635		
100229467	GALVESTON	TX		06/15/2025		468		(17)			(17)		451		451		
100076899	BALTIMORE	MD		02/24/2022		1,112		(18)			(18)		1,094		1,094		
100266996	VIRGINIA BEACH	VA		12/23/2025		490		(14)			(14)		476		476		
100245473	CLAYTON	CA		10/06/2025		543		(24)			(24)		519		519		
100245497	MAPLES	FL		10/06/2025		542		(23)			(23)		519		519		
100253487	BELTON	TX		10/30/2025		586		(18)			(18)		568		568		
100101504	WISLEY CHAPEL	FL		04/26/2023		2,899		(1)			(1)		2,898		2,898		
100254903	LOUISVILLE	KY		11/17/2025		990		(37)			(37)		953		953		
100161708	NEWARK	NJ		07/30/2024		564		(14)			(14)		550		550		
100171467	CHESAPEAKE	VA		10/16/2024		1,031		(5)			(5)		1,026		1,026		
100236742	SILVERTHORNE	CO		09/22/2025		465		(24)			(24)		441		441		
100228279	SARASOTA	FL		06/11/2025		547		(10)			(10)		537		537		
100200097	MOTLEY	MN		03/10/2025		518		(6)			(6)		512		512		
100152728	HEMET	CA		05/22/2024		469		(29)			(29)		440		440		
10020736	SAINT PETERS	MO		07/18/2025		546		(1)			(1)		545		545		
100235007	FRESNO	CA		06/28/2025		559		(14)			(14)		545		545		
100253157	PHILADELPHIA	PA		10/30/2025		565		(20)			(20)		545		545		
100219290	DRACUT	MA		06/30/2025		559		(11)			(11)		548		548		
100076982	FORT WORTH	TX		01/07/2022		1,280		(4)			(4)		1,276		1,276		
100216760	CARROLLTON	GA		06/25/2025		502		(17)			(17)		485		485		
100076287	MILTON	GA		01/07/2022		1,220		(33)			(33)		1,187		1,187		
100160021	ROCHESTER HILLS	MI		07/17/2024		528		(9)			(9)		519		519		
100065660	LEANDER	TX		07/28/2021		1,401		(50)			(50)		1,351		1,351		
100226536	KENT	WA		07/30/2025		568		(10)			(10)		558		558		
100076483	RIO RANCHO	NM		12/21/2021		1,141		(36)			(36)		1,105		1,105		
100133653	HARRIMAN	NY		10/25/2023		678		(18)			(18)		660		660		
100141232	HOUSTON	TX		01/30/2024		2,556		(77)			(77)		2,479		2,479		
100045861	MALLEN	TX		11/25/2020		1,592		(55)			(55)		1,527		1,527		
100219741	TALLAHASSEE	FL		07/08/2025		1,447		(14)			(14)		1,433		1,433		
100245323	FORT WORTH	TX		10/06/2025		602		(16)			(16)		586		586		
100246554	MORESVILLE	NC		10/06/2025		601		(15)			(15)		586		586		
100254224	COCONINO	W		11/06/2025		597		(19)			(19)		578		578		
100192210	ROSEMOUNT	IN		01/31/2025		586		(15)			(15)		571		571		
100192458	AVENTURA	FL		02/07/2025		518		(15)			(15)		503		503		
100049607	SANTA FE	NM		11/20/2020		980		(28)			(28)		952		952		
100228922	COVINGTON	GA		06/12/2025		715		(21)			(21)		694		694		
100207482	HEWICO	NC		04/29/2025		547		(4)			(4)		543		543		
100186129	MADERA	CA		02/10/2025		1,171		(17)			(17)		1,154		1,154		
100153171	WINTER HAVEN	FL		05/30/2024		533		(7)			(7)		526		526		
100143065	HOUSTON	TX		02/14/2024		486		(34)			(34)		462		462		
100194658	CYPRESS	TX		02/21/2025		603		(21)			(21)		582		582		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100254824	GALETON	PA		11/17/2025		1,152		(42)			(42)		1,110	1,110			
100207346	SAGLE	ID		04/29/2025		456		(21)			(21)		435	435			
100199388	CLEVELAND	OH		07/14/2025		334		(21)			(21)		513	513			
100218672	GLEN ALLEN	VA		06/27/2025		551		(3)			(3)		548	548			
100234971	CHARLESTON	SC		08/28/2025		561		(13)			(13)		548	548			
100211735	CANBY	OR		05/19/2025		497		(6)			(6)		491	491			
100170406	INDIANAPOLIS	IL		10/09/2024		2,191		(43)			(43)		2,148	2,148			
100067951	OAKDALE	CA		09/23/2021		1,258		(26)			(26)		1,232	1,232			
100199305	CHARLOTTE	NC		03/05/2025		604		(16)			(16)		588	588			
100220233	VANCOUVER	WA		07/11/2025		564		(3)			(3)		561	561			
100193180	PHOENIX	AZ		03/20/2025		438		(21)			(21)		417	417			
100226317	OVERLAND PARK	KS		07/30/2025		600		(18)			(18)		582	582			
100054884	WALDORF	MD		03/23/2021		499		(26)			(26)		473	473			
100219016	POCONO	CA		06/27/2025		563		(2)			(2)		561	561			
100235063	DAYTONA BEACH	FL		08/28/2025		493		(12)			(12)		481	481			
100205144	THE COLONY	TX		05/01/2025		533		(20)			(20)		513	513			
100169296	LITHONIA	GA		09/27/2024		1,191		(105)			(105)		1,086	1,086			
100073218	YONKERS	NY		02/24/2022		1,118		(4)			(4)		1,114	1,114			
100180430	THE WOODLANDS	TX		11/25/2024		570		(15)			(15)		555	555			
100219892	GREENWOOD	IN		07/08/2025		582		(4)			(4)		578	578			
100169423	HAMELSTOWN	PA		07/10/2024		546		(15)			(15)		531	531			
100267228	COALA	FL		07/30/2025		624		(26)			(26)		598	598			
100140004	CLATHE	KS		01/09/2024		631		(18)			(18)		613	613			
100255656	BUFFORD	GA		11/24/2025		63,830		(2,744)			(2,744)		61,086	61,086			
100172983	STOW	OH		10/21/2024		577		(19)			(19)		558	558			
100221727	BATON ROUGE	LA		07/25/2025		333		(3)			(3)		330	330			
100234987	GERRETOWN	TX		08/28/2025		592		(4)			(4)		588	588			
100201609	TAMPA	FL		03/13/2025		419		(19)			(19)		400	400			
100210196	SCOTTSDALE	AZ		05/07/2025		513		(13)			(13)		500	500			
100071650	SACRAMENTO	CA		10/14/2021		1,288		(21)			(21)		1,267	1,267			
100226747	RICHMOND HEIGHTS	OH		07/30/2025		606		(11)			(11)		595	595			
100254740	NORTH MIAMI BEACH	FL		11/14/2025		593		(28)			(28)		565	565			
100175365	LAKELAND	FL		11/05/2024		684							684	684			
100272043	GLENVIEW	IL		01/08/2026		391		(9)			(9)		382	382			
100133426	NEWARK	NJ		10/19/2023		513		(16)			(16)		497	497			
100186552	DAYTONA BEACH	FL		12/27/2024		581		(11)			(11)		570	570			
100143046	BRUNSWICK	NE		02/14/2024		481		(17)			(17)		464	464			
100049275	MASTIC	NY		11/20/2020		593		35			35		618	618			
100057975	ANNAPOLIS	MD		06/30/2021		1,150		(32)			(32)		1,118	1,118			
100103206	POUGHKEEPSIE	NY		04/21/2023		503		(14)			(14)		489	489			
100269412	HAUDIN	SC		12/29/2025		357		(12)			(12)		345	345			
100221260	HOUSTON	TX		07/21/2025		559		(8)			(8)		551	551			
100168301	PALM BAY	FL		09/20/2024		592		(29)			(29)		563	563			
100212210	ASHEVILLE	NC		05/22/2025		517		(14)			(14)		503	503			
100169481	CARY	NC		09/30/2024		542		(18)			(18)		524	524			
100165044	SAN ANTONIO	TX		08/28/2024		475		(28)			(28)		447	447			
100047842	MINNEOLA	NY		11/20/2020		1,639		(113)			(113)		1,526	1,526			
100174649	MILWAUKEE	WI		10/31/2024		639		(15)			(15)		624	624			
100209466	CENTRAL VALLEY	NY		05/01/2025		524		(8)			(8)		516	516			
100203983	ATLANTA	GA		03/27/2025		479							471	471			
100204677	CHASKA	MINN		04/04/2025		491		(20)			(20)		471	471			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100180283	NORTHFIELD	NJ		11/25/2024		762		(15)			(15)		747				
100120557	HOT SPRINGS	AR		08/24/2023		419		(10)			(10)		409				
100245068	CENTERTON	AR		09/30/2025		1,179		(3)			(3)		1,176				
100102391	WEST COLUMBIA	SC		04/27/2023		2,807		(14)			(14)		2,793				
100150847	UVALDE	TX		05/06/2024		547		(9)			(9)		538				
100164065	LAUREL	MD		06/21/2024		509		(25)			(25)		484				
100220254	CULFAX	WI		07/11/2025		638		(21)			(21)		617				
100212192	ELK GROVE	CA		05/22/2025		539		(11)			(11)		528				
100212309	ORLANDO	FL		05/28/2025		543		(15)			(15)		528				
100202845	EAST GREENVILLE	PA		03/24/2025		493		(10)			(10)		483				
100205048	MIRAMAR	FL		04/11/2025		507		(24)			(24)		483				
100141659	LUDLOW	VT		01/30/2024		136		(3)			(3)		133				
100245811	EDMOND	OK		10/17/2025		562		(13)			(13)		549				
100165034	HOUSTON	TX		08/28/2024		1,655		(95)			(95)		1,560				
100160072	ELLESS	TX		07/17/2024		2,288		(72)			(72)		2,216				
100210821	BROKEN ARROW	OK		05/15/2025		1,007		(9)			(9)		998				
100226869	MONTGOMERY	AL		07/30/2025		610		(13)			(13)		597				
100138101	STOCKBRIDGE	GA		12/14/2023		485		(3)			(3)		482				
100090063	ORLANDO	FL		01/13/2023		749		(20)			(20)		729				
100161297	AUGUSTA	GA		07/25/2024		636		(14)			(14)		622				
100201728	LAVEREN	AZ		03/18/2025		81,609		(3,823)			(3,823)		77,786				
100204155	AURORA	CO		03/28/2025		510		(15)			(15)		495				
100210738	WILLINGTON	DE		05/15/2025		557		(15)			(15)		542				
100151486	ROSENBERG	TX		05/10/2024		2,158		(17)			(17)		2,141				
100200572	SAFORD	FL		03/11/2025		2,171		(53)			(53)		2,118				
100090879	HEWITCO	NC		01/31/2023		625		(22)			(22)		603				
100152880	PALM HARBOR	FL		05/17/2024		529		(3)			(3)		526				
100212302	FERRIN	IL		05/28/2025		556		(2)			(2)		554				
100173255	SPARTA	NJ		10/30/2024		27,276		(885)			(885)		26,391				
100197631	CHICAGO	IL		02/26/2025		463		(20)			(20)		433				
100175988	VISALIA	CA		11/05/2024		612		(4)			(4)		608				
100055885	WHAHIA	HI		03/23/2021		3,345		(63)			(63)		3,282				
100243225	SCOTTSDALE	AZ		09/26/2025		516		(18)			(18)		498				
100016462	BRISTOL	RI		04/05/2018		1,317		(7)			(7)		1,310				
100254655	MIDDLETON	ID		11/10/2025		1,711		(81)			(81)		1,630				
100163160	DENISON	TX		06/13/2024		588		(21)			(21)		567				
100205835	BALTIMORE	MD		04/15/2025		576		(9)			(9)		567				
100203858	TAMPA	FL		03/28/2025		521		(2)			(2)		519				
100119851	ZIMMERMAN	MI		07/28/2023		588		(5)			(5)		583				
100182312	SAINT ANTHONY	IN		12/12/2024		11,019		(12)			(12)		11,007				
100150731	NEWARK	NJ		05/06/2024		1,273		(40)			(40)		1,233				
100148007	SACRAMENTO	CA		04/10/2024		554		(16)			(16)		538				
100209872	JACKSONVILLE	FL		06/11/2025		471		(22)			(22)		449				
100181963	MINNEAPOLIS	MI		12/12/2024		862		(15)			(15)		847				
100255592	CROWELL	IN		11/24/2025		737		(25)			(25)		712				
100163091	RACINE	WI		08/13/2024		3,008		(103)			(103)		2,905				
100191229	HOUSTON	TX		01/29/2025		1,433		(33)			(33)		1,400				
100205938	CHICAGO	IL		04/15/2025		549		(18)			(18)		531				
100184426	ANTIOCH	CA		12/17/2024		418		(20)			(20)		398				
100254864	SAINT HELENA ISLAND	SC		11/17/2025		766		(32)			(32)		734				
100143475	NORTH DUNDIE	VA		02/16/2024		680		(5)			(5)		675				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047630	BROX	NY		11/20/2020		816		23			23		839				
100245320	HOFFMAN ESTATES	IL		10/06/2025		3,791		(116)			(116)		3,675				
100146724	PHOENIX	AZ		03/20/2024		781		(44)			(44)		737				
100202528	PALM DESERT	CA		03/21/2025		511		(13)			(13)		498				
100048300	PALMDALE	CA		11/20/2020		3,415		(125)			(125)		3,290				
100203369	MAPLE GROVE	IN		03/27/2025		1,781		(64)			(64)		1,717				
100238649	LAKE GENEVA	WI		09/19/2025		703		(16)			(16)		687				
100207506	TAMPA	FL		04/29/2025		602		(7)			(7)		595				
100108135	HOLIDAY	FL		05/24/2023		403		(10)			(10)		393				
100204509	RINGWOOD	NJ		04/04/2025		552		(7)			(7)		545				
100109070	KISSIMEE	FL		06/05/2023		522		(10)			(10)		512				
100156194	NORTH CHESTERFIELD	VA		06/20/2024		517		(23)			(23)		494				
100190914	STUART	FL		01/28/2025		29,802		(893)			(893)		28,909				
100076282	HENDERSON	NV		01/07/2022		1,042		(42)			(42)		1,000				
100175255	FREDERICKSBURG	VA		11/05/2024		2,727		(22)			(22)		2,705				
100152181	ENGLEWOOD	CO		05/17/2024		528		(12)			(12)		516				
100043112	WARREN	NJ		05/28/2020		2,761		5			5		2,766				
100119423	LEXINGTON	KY		07/31/2023		13,467		(46)			(46)		13,421				
100235082	GREENSBORO	NC		06/28/2025		2,394		(72)			(72)		2,322				
100136891	HENDERSON	NV		11/27/2023		509		(4)			(4)		505				
100129843	MONTICELLO	NY		09/27/2023		496		(18)			(18)		478				
100197514	LABELLE	FL		02/26/2025		504		(15)			(15)		489				
100185274	PHILADELPHIA	PA		01/24/2025		365		(17)			(17)		348				
100195430	WESTFIELD	NJ		02/24/2025		478		(19)			(19)		459				
100272374	LAMBERTVILLE	NJ		01/08/2026		1,639		(46)			(46)		1,593				
100057873	HOVELL	NJ		06/30/2021		1,225		(17)			(17)		1,208				
100226659	SOUTH CHESTERFIELD	VA		07/30/2025		941		(33)			(33)		908				
100164121	MILWAUKEE	WI		06/21/2024		1,485		(54)			(54)		1,431				
100073001	PHILADELPHIA	PA		02/24/2022		1,596		(6)			(6)		1,588				
100066365	SPRINGVILLE	UT		06/02/2021		1,325		(18)			(18)		1,307				
100168149	MATTHEIS	NC		09/20/2024		581		(15)			(15)		566				
100014227	NORTH FALMOUTH	MA		09/22/2017		1,630		(38)			(38)		1,592				
100049154	HIALEAH	FL		11/20/2020		667		86			86		753				
100234977	SAN ANTONIO	TX		06/28/2025		555		(9)			(9)		546				
100255523	COLUMBIA	SC		11/24/2025		723		(29)			(29)		694				
100158067	WEST HAZLETON	PA		07/09/2024		1,293		(34)			(34)		1,259				
100063399	EAST CHICAGO	IN		06/25/2021		1,109		(35)			(35)		1,074				
100205884	STONE MOUNTAIN	GA		04/15/2025		603		(5)			(5)		598				
100067594	SAN ANTONIO	TX		09/23/2021		1,118		(35)			(35)		1,083				
100102878	ROILETT	TX		06/22/2023		607		(7)			(7)		600				
100180252	YUKON	OK		11/25/2024		591		(12)			(12)		579				
100200699	NAPA	CA		03/11/2025		536		(23)			(23)		513				
100267000	ALBUQUERQUE	NM		12/23/2025		507		(13)			(13)		494				
100144167	FORT WORTH	TX		03/07/2024		555		(1)			(1)		554				
100195077	WAKEFIELD	MA		02/24/2025		493		(13)			(13)		480				
100046346	HAGERSTOWN	MD		11/25/2020		3,314		(107)			(107)		3,207				
100176772	GREENVILLE	SC		11/15/2024		799		(43)			(43)		756				
100078806	MORRISVILLE	NC		02/24/2022		1,143		(10)			(10)		1,133				
100277245	HOUSTON	TX		02/10/2026		179		(4)			(4)		175				
100120522	KYLE	TX		06/18/2023		494		(24)			(24)		470				
100088390	FORT MITCHELL	AL		01/06/2023		521		(5)			(5)		516				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100272652	ODDANY	CA		01/09/2026		190		(6)			(6)		184		184		
100150838	HOLLYWOOD	FL		05/08/2024		525		(4)			(4)		521		521		
100245466	HOUSTON	TX		10/06/2025		519		(27)			(27)		492		492		
100200570	HEMET	CA		03/11/2025		539		(14)			(14)		525		525		
100054292	GAITHERSBURG	MD		03/23/2021		620		(38)			(38)		582		582		
100198508	OWINGS MILLS	MD		02/28/2025		524		(11)			(11)		513		513		
100076493	FORT LAUDERDALE	FL		12/21/2021		1,075		(95)			(95)		980		980		
100175497	FAVETTEVILLE	NC		12/23/2024		513		(23)			(23)		490		490		
100147295	SOUTH FALLSBURG	NY		03/28/2024		349		(9)			(9)		340		340		
100232028	ATLANTA	GA		06/13/2025		587		(15)			(15)		572		572		
100163011	HERSEY	PA		06/13/2024		570		(16)			(16)		554		554		
100157987	SEASIDE HEIGHTS	NJ		07/09/2024		611		(3)			(3)		608		608		
100159519	SUGAR LAND	TX		07/15/2024		261		(16)			(16)		245		245		
100171984	MARY	LA		10/17/2024		1,533		(58)			(58)		1,475		1,475		
100162297	TEKILE	GA		09/06/2024		470		(46)			(46)		424		424		
100219244	KNOXVILLE	TN		06/30/2025		2,217		(15)			(15)		2,202		2,202		
100253827	CINCINNATI	KY		10/30/2025		505		(20)			(20)		485		485		
100276646	OWAHA	NE		01/29/2026		162		(6)			(6)		156		156		
100176761	RIVERDALE	UT		11/15/2024		608		(16)			(16)		592		592		
100202126	INDIAN TRAIL	NC		03/18/2025		555		(4)			(4)		551		551		
100200738	VANCOUVER	WA		03/11/2025		561		(9)			(9)		552		552		
100055918	BALTIMORE	MD		03/26/2021		1,311		(33)			(33)		1,278		1,278		
100163884	MESA	AZ		09/27/2024		11,271		(837)			(837)		10,434		10,434		
100261663	NICHOLASVILLE	KY		12/12/2025		445		(17)			(17)		428		428		
100077483	COLTON	CA		01/03/2022		1,530		(17)			(17)		1,513		1,513		
100018983	FARMINGTON	UT		06/27/2018		1,243		(3)			(3)		1,240		1,240		
100169163	PORTSMOUTH	RI		09/21/2024		585		(15)			(15)		570		570		
100167076	PALM COAST	FL		09/13/2024		153		(7)			(7)		146		146		
100253576	WILMINGTON	DE		10/30/2025		5,489		(214)			(214)		5,275		5,275		
100120270	CHARLOTTE	NC		06/18/2023		508		(28)			(28)		480		480		
100139239	EASTON	MA		12/28/2023		459		(4)			(4)		455		455		
100254467	SUNSET BEACH	NC		11/07/2025		1,061		(28)			(28)		1,033		1,033		
100189737	MINNETONKA	MIN		01/21/2025		481		(5)			(5)		476		476		
100116024	CELEBRATION	FL		07/20/2023		635		(52)			(52)		583		583		
100055990	WARRENTON	WA		03/23/2021		828		(54)			(54)		774		774		
100054424	STATEN ISLAND	NY		03/23/2021		1,678		(45)			(45)		1,633		1,633		
100139179	NORTH FORT WERS	FL		12/28/2023		448		(4)			(4)		444		444		
100139182	NORTH FORT WERS	FL		12/28/2023		452		(6)			(6)		444		444		
100160034	LITTLE ELM	TX		07/17/2024		2,806		(24)			(24)		2,782		2,782		
100197510	GLEN ELLYN	IL		02/26/2025		742		(23)			(23)		719		719		
100044117	PESEDA	CA		06/19/2020		1,388		(11)			(11)		1,377		1,377		
100115009	BARSTOW	CA		07/14/2023		617		(1)			(1)		616		616		
100190357	GRANDVIEW	MO		01/22/2025		591		(3)			(3)		588		588		
100152371	VINELAND	NJ		06/17/2024		576		(4)			(4)		572		572		
100100255	NEPTUNE	NJ		03/17/2023		402		(6)			(6)		394		394		
100189883	LURAY	VA		01/21/2025		511		(14)			(14)		497		497		
100076094	WALLA WALLA	WA		07/07/2022		1,166		(40)			(40)		1,126		1,126		
100219817	YOUNGSTOWN	OH		07/08/2025		822		(17)			(17)		805		805		
100099843	VIRGINIA BEACH	VA		03/28/2023		557		(6)			(6)		551		551		
100053438	BROOKLYN	NY		03/23/2021		2,738		(81)			(81)		2,657		2,657		
100160311	SAVANNAH	GA		07/24/2024		397		(5)			(5)		392		392		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006020	HACKETTSTOWN	NJ		06/25/2021		1,163					(37)		1,126	1,126			
10019023	CEDAR PARK	TX		01/28/2025		604							604				
10025389	ROCKAWAY	NJ		10/30/2025		1,071					(46)		1,025	1,025			
10021967	WEST COLUMBIA	SC		07/08/2025		563					(11)		552				
10018102	WATSONVILLE	CA		01/09/2025		581					(14)		567				
10018140	WATSONVILLE	CA		01/09/2025		581					(14)		567				
10016500	HOUSTON	TX		10/04/2024		572					(7)		565				
100212193	VIRGINIA BEACH	VA		05/22/2025		739					(8)		731				
10017432	ALVARADO	TX		10/31/2024		157					(8)		149				
10019376	KISSIMEE	FL		02/10/2025		581					(4)		577				
10017624	SEASIDE HEIGHTS	NJ		11/19/2024		567					(23)		544				
10019490	PHILADELPHIA	PA		02/21/2025		551					(7)		544				
10016923	PHILADELPHIA	PA		09/27/2024		537					(24)		513				
10020964	HOPE MILLS	NC		05/02/2025		810					(26)		784				
10004966	LANHAM	MD		11/20/2020		1,770					(57)		1,713				
100061821	HOLBROOK	NY		07/01/2021		1,147					(3)		1,144				
100215787	KNOXVILLE	TN		06/12/2025		858					(15)		843				
100079549	LAS VEGAS	NV		04/25/2022		1,327					(103)		1,224				
100180703	BEDFORD	WA		11/26/2024		534					(23)		511				
100181658	TUSCON	AZ		12/11/2024		732					(38)		694				
100201263	CROCKETT	CA		03/12/2025		570					(11)		559				
100162393	NASHVILLE	TN		09/06/2024		502					(32)		470				
100159018	POUILLET	TX		06/15/2024		552					(35)		517				
100149332	TOMBALL	TX		04/24/2024		4,046					(28)		4,018				
100273407	MOENO VALLEY	CA		01/21/2026		710					(17)		693				
100238009	SOUTH SALT LAKE CITY	UT		10/10/2025		2,113					(81)		2,032				
100065649	DORCHESTER	MA		07/28/2021		1,107					(42)		1,065				
100212989	YAKIMA	WA		05/28/2025		1,073					(50)		1,023				
100163414	OVIEDO	FL		09/27/2024		325					(24)		301				
100254632	MEBANE	NC		11/17/2025		557					(15)		542				
100109653	ORLANDO	FL		06/22/2023		556					(13)		543				
100149047	WELLINGTON	FL		04/19/2024		430					(30)		400				
100245713	FALLING WATERS	WV		10/06/2025		1,494					(63)		1,431				
100257025	FRENCH LICK	IN		11/26/2025		783					(25)		758				
100261608	URBANA	IL		12/15/2025		482					(22)		460				
100253079	VALPARAISO	IN		10/30/2025		478					(18)		460				
100127578	LAS VEGAS	NV		09/08/2023		5,110					(80)		5,030				
100169761	SUNRA	CA		09/30/2024		596					(13)		573				
100253632	LAKELAND	FL		10/30/2025		528					(14)		514				
100165506	PAULETTO	FL		08/29/2024		3,021					(40)		2,981				
100149632	AUSTIN	TX		04/26/2024		814					(15)		799				
100060298	LEHI	UT		06/25/2021		1,268					(35)		1,233				
100253509	MARLBOROUGH	MA		10/30/2025		563					(16)		547				
100139800	DREXEL HILL	PA		12/21/2023		834					(20)		814				
100272087	ENGLEWOOD	CO		01/08/2026		325					(9)		316				
100149864	PEEBLIS	CA		06/07/2024		541					(13)		528				
100165264	BALTIMORE	MD		08/29/2024		513							513				
10076948	LOGANVILLE	GA		01/10/2022		1,129					(29)		1,100				
100156801	LONG BRANCH	NJ		06/24/2024		5,861					(111)		5,750				
100254331	TRINITY	TX		11/07/2025		824					(16)		808				
100163228	BAKERSFIELD	CA		06/13/2024		513					(20)		493				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016906	AURORA	CO		09/30/2024		449		(20)			(20)		429		429		
10023574	COLORADO SPRINGS	CO		10/30/2025		578		(18)			(18)		560		560		
10019168	DUNEDIN	FL		01/31/2025		533		(22)			(22)		511		511		
10025335	WESTFIELD	NJ		10/30/2025		594		(22)			(22)		572		572		
10021944	DEVILS LAKE	ND		07/07/2025		545		(19)			(19)		526		526		
10024653	ALBUQUERQUE	NM		10/16/2025		482		(22)			(22)		460		460		
10006623	NORTH PLAINFIELD	NJ		06/02/2021		1,310		(1)			(1)		1,309		1,309		
100147517	SUNNY ISLES BEACH	FL		04/03/2024		537		(26)			(26)		511		511		
100220481	WINSTON SALEM	NC		07/15/2025		1,290		(36)			(36)		1,254		1,254		
100215439	MANASSA	TX		06/12/2025		1,511		(26)			(26)		1,485		1,485		
100166663	SPERTZ	TX		12/30/2024		379		(4)			(4)		375		375		
10019986	SAINT GEORGE	UT		03/06/2025		576		(16)			(16)		560		560		
100266668	SAN ANTONIO	TX		12/23/2025		402		(7)			(7)		395		395		
10024706	MT PLEASANT	SC		10/22/2025		470		(18)			(18)		452		452		
100228778	BOCA RATON	FL		06/12/2025		411		(19)			(19)		392		392		
10006509	PITTSBORO	IN		07/14/2021		2,264		(59)			(59)		2,205		2,205		
100160465	WILMINGTON	DE		07/19/2024		502		(17)			(17)		485		485		
10020003	MIDDLETON	NJ		03/07/2025		550		(16)			(16)		534		534		
100190649	INMAN	SC		01/27/2025		602		(26)			(26)		576		576		
100157389	SAN ANTONIO	TX		02/20/2025		496		(31)			(31)		465		465		
100158047	COLUMBUS	OH		07/09/2024		568		(13)			(13)		555		555		
100065720	CINCINNATI	KY		07/28/2021		1,065		(41)			(41)		1,024		1,024		
100253426	ROCHESTER	NY		10/30/2025		489		(13)			(13)		476		476		
100153197	LILLINGTON	NC		05/30/2024		544		(9)			(9)		535		535		
100176944	NORTH LAS VEGAS	NV		11/15/2024		583		(10)			(10)		573		573		
100205891	CADDO MILLS	TX		04/14/2025		561		(15)			(15)		546		546		
100216635	SILVA	NC		06/23/2025		500		(3)			(3)		497		497		
100194613	FATE	TX		02/21/2025		611		(3)			(3)		608		608		
100169507	VENUE	CA		09/30/2024		540		(20)			(20)		520		520		
100091988	DETROIT	MI		02/09/2023		437		51			51		488		488		
100154622	BRIDGEPORT	CT		06/14/2024		815		(19)			(19)		796		796		
100172607	MANOR	TX		10/23/2024		1,041		(19)			(19)		1,022		1,022		
100165705	FERNANDINA BEACH	FL		08/29/2024		505		(9)			(9)		496		496		
100195619	DESERT HOT SPRINGS	CA		02/24/2025		644		(13)			(13)		631		631		
100128392	HOBART	IN		09/15/2023		350		(15)			(15)		335		335		
100253066	MOORE	NY		10/30/2025		3,891		(176)			(176)		3,715		3,715		
100253626	QUIMING	GA		10/30/2025		530		(19)			(19)		511		511		
100081693	PHOENIX	AZ		03/18/2022		2,253		(6)			(6)		2,247		2,247		
100257417	MIRLE BEACH	SC		11/26/2025		788		(31)			(31)		757		757		
100063631	ROTERDAM JUNCTION	NY		07/01/2021		2,048		(6)			(6)		2,042		2,042		
100162941	LOUIS CITY	IA		05/17/2024		522		(3)			(3)		519		519		
100199366	RALEIGH	NC		03/05/2025		538		(20)			(20)		518		518		
100175517	RIVERSIDE	CA		12/23/2024		548		(19)			(19)		529		529		
100072004	SANDY	UT		10/29/2021		6,808		(296)			(296)		6,512		6,512		
100163204	FORT WORTH	TX		05/30/2024		1,191		(20)			(20)		1,191		1,191		
100221205	LEXINGTON	KY		07/21/2025		988		(20)			(20)		968		968		
100044718	NORTH PROVIDENCE	RI		11/20/2020		305		(21)			(21)		284		284		
100057663	VANCOUVER	WA		06/30/2021		1,263		(43)			(43)		1,220		1,220		
100076303	CAPE CORAL	FL		01/07/2022		1,511		(31)			(31)		1,480		1,480		
100243678	STOCKTON	CA		09/29/2025		546		(10)			(10)		536		536		
100172936	NEW HAVEN	CT		10/21/2024		584		(20)			(20)		564		564		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100103812	BROWNS MILLS	NJ		05/10/2023		548		(15)			(15)		533				
100229305	AMBITILLO	TX		06/15/2025		6,861		(69)			(69)		6,792				
100157122	RINCON	GA		02/20/2025		489		(11)			(11)		488				
100165735	MIAMI	FL		06/29/2024		545		(16)			(16)		529				
100167653	GALLATIN	TN		09/19/2024		1,326		(39)			(39)		1,287				
100174001	ATLANTA	GA		10/31/2024		454		(21)			(21)		433				
100176540	SELLERSVILLE	PA		11/15/2024		608		(8)			(8)		600				
100243192	PENSAUKEN	NJ		09/26/2025		802		(35)			(35)		767				
100163149	COLLEGE STATION	TX		06/13/2024		940		(31)			(31)		909				
100100458	ANNANDALE	VA		04/27/2023		1,721		(17)			(17)		1,704				
100219138	OCALA	FL		06/27/2025		368		(12)			(12)		356				
100164567	WINTER HAVEN	FL		06/21/2024		6,927		(20)			(20)		6,907				
100055781	NASHVILLE	TN		06/30/2021		812		(13)			(13)		799				
100138365	PATTERSON	CA		12/18/2023		411		(18)			(18)		393				
100228766	BELLE GLADE	FL		06/12/2025		513		(23)			(23)		490				
100235204	BOYNTON BEACH	FL		06/28/2025		498		(8)			(8)		490				
100165437	MIAMI	FL		06/29/2024		537		(14)			(14)		523				
100165534	AUGUSTA	GA		08/29/2024		538		(15)			(15)		523				
100273178	LAWFENCE	KS		01/15/2026		475		(6)			(6)		469				
100114669	BALTIMORE	MD		06/29/2023		611		(17)			(17)		594				
100071769	NEPTUNE	NJ		10/14/2021		1,166		(32)			(32)		1,134				
100210556	LAWFENCE	KS		05/15/2025		531		(19)			(19)		512				
100226008	GAINESVILLE	VA		07/30/2025		465		(18)			(18)		447				
100109054	HEMET	CA		06/05/2023		543		(10)			(10)		533				
100247243	PALM COAST	FL		10/24/2025		898		(11)			(11)		887				
100164896	MONTICELLO	NY		06/28/2024		566		(13)			(13)		555				
100167963	APPLE VALLEY	CA		09/20/2024		606		(16)			(16)		590				
100157430	FORT MYERS	FL		02/20/2025		522		(11)			(11)		511				
100055015	LAS VEGAS	NV		07/28/2021		1,192		(46)			(46)		1,146				
100146641	GOODLETTSVILLE	TN		03/20/2024		464		(11)			(11)		453				
100200221	TEMPLE	GA		03/07/2025		468		(19)			(19)		449				
100132708	PALM COAST	FL		11/03/2023		463		(10)			(10)		453				
100055214	LINWOOD	CA		03/23/2021		945		(90)			(90)		855				
100234901	CABOT	AR		06/28/2025		569		(9)			(9)		560				
100155140	DUNCANVILLE	TX		07/19/2024		1,123		(92)			(92)		1,031				
100211861	MOXINEY	TX		05/19/2025		393		(6)			(6)		387				
100167630	GRAND RAPIDS	MI		09/19/2024		583		(15)			(15)		568				
100120460	JACKSONVILLE	FL		06/18/2023		306		(6)			(6)		300				
100169135	ANKENY	IA		09/27/2024		586		(15)			(15)		571				
100160003	DAVIE	FL		06/16/2024		560		(16)			(16)		544				
100160834	MANOR	TX		07/24/2024		437		(30)			(30)		407				
5,00007E+11	S-GRAVENHACE	MD		11/28/2025		5,613							5,613		(18)		
100171837	TUCCSON	AZ		10/17/2024		622		(15)			(15)		607				
100191168	PESTON	VA		01/29/2025		1,054		(22)			(22)		1,032				
100126393	BATON ROUGE	LA		06/30/2023		561		(11)			(11)		550				
100253290	DELAWARE	OH		10/30/2025		553		(17)			(17)		536				
100169137	TYLER	TX		09/27/2024		395		(14)			(14)		381				
100246075	SAN ANTONIO	TX		10/08/2025		488		(22)			(22)		466				
100056238	GUNISON	CO		07/14/2021		1,733		(20)			(20)		1,713				
100255524	FORT WAYNE	IN		11/24/2025		730		(27)			(27)		703				
100212693	PETERSBURG	AK		05/28/2025		392		(18)			(18)		374				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10005561	VINLAND	NJ		03/23/2021		601		47			47		648	648			
10010904	SAINT LOUIS	MO		05/31/2023		368		(24)			(24)		344	344			
10010984	AURORA	CO		06/14/2023		450		(18)			(18)		432	432			
100169073	EL MIRAGE	AZ		09/27/2024		599		(16)			(16)		583	583			
100163108	WEST CHESTER	PA		08/13/2024		619		(94)			(94)		525	525			
100296257	FENO	NY		12/02/2025		575		(10)			(10)		565	565			
100193960	WEST ALLIS	WI		02/10/2025		509		(11)			(11)		498	498			
100197586	FAVETTEVILLE	NC		02/26/2025		495		(13)			(13)		482	482			
100195562	COLUMBIA	SC		12/20/2024		494		(20)			(20)		474	474			
100238132	OCALA	FL		09/15/2025		502		(13)			(13)		489	489			
100066526	HARDREYVILLE	SC		09/30/2022		580		(11)			(11)		569	569			
100214450	CHARLOTTE	NC		06/06/2025		494		(22)			(22)		472	472			
100193488	VIEWMOUTH	VA		02/10/2025		789		(6)			(6)		783	783			
100188339	CHARLOTTE	NC		09/20/2024		532		(18)			(18)		514	514			
100190982	GREENVILLE	SC		07/28/2025		547		(12)			(12)		535	535			
100220372	CLEVELAND HEIGHTS	OH		07/18/2025		508		(7)			(7)		501	501			
100173738	BOYNTON BEACH	FL		10/30/2024		626		(12)			(12)		614	614			
100071533	HUNTSVILLE	UT		10/14/2021		1,193		(39)			(39)		1,154	1,154			
100175249	JUST IN	TX		11/05/2024		2,041		(39)			(39)		2,002	2,002			
100119498	CHARLOTTE	NC		07/28/2023		4,538		(42)			(42)		4,496	4,496			
100135397	NEW ORLEANS	LA		11/16/2023		442		(27)			(27)		415	415			
100158016	STEPHENVILLE	TX		07/09/2024		325		(7)			(7)		318	318			
100067482	WILLINGTON	DE		09/23/2021		1,145		(42)			(42)		1,103	1,103			
100246622	TEIPE	AZ		10/15/2025		576		(18)			(18)		558	558			
100221604	SAN ANTONIO	TX		07/22/2025		547		(4)			(4)		543	543			
100215906	SUMMERFIELD	FL		06/16/2025		474		(22)			(22)		462	462			
100204978	BISMARCK	ND		04/10/2025		464		(22)			(22)		442	442			
100088272	ORLANDO	FL		10/17/2022		1,047		(35)			(35)		1,012	1,012			
100160613	AUSTIN	TX		07/19/2024		598		(28)			(28)		570	570			
100141218	SILVERA	GA		07/30/2024		462		(13)			(13)		449	449			
100063895	FREDONT	CA		07/12/2022		2,898		(12)			(12)		2,886	2,886			
100154529	RANCHO CUCAMONGA	CA		06/14/2024		558		(10)			(10)		548	548			
100193495	LAKEWOOD	CO		02/10/2025		2,080		(54)			(54)		2,026	2,026			
100165490	FULLSPEAR	TX		08/29/2024		587		(13)			(13)		574	574			
100246092	AIKEN	SC		10/08/2025		491		(22)			(22)		469	469			
100152764	OAKLAND PARK	FL		05/22/2024		543		(17)			(17)		526	526			
100168128	MIAMI	FL		09/20/2024		545		(19)			(19)		526	526			
100088453	CASK GRADE	AZ		08/25/2021		1,175		(31)			(31)		1,144	1,144			
100173793	CONVERS	GA		10/30/2024		646		(30)			(30)		616	616			
100272115	BARBOURSVILLE	VA		01/08/2026		356		(13)			(13)		343	343			
100206827	WILMINGTON	DE		04/24/2025		502		(25)			(25)		477	477			
100020361	OAKLAND	CA		07/27/2018		1,256		(29)			(29)		1,227	1,227			
100165388	DALLAS	TX		08/29/2024		597		(13)			(13)		584	584			
100235419	WARREN	NJ		11/24/2025		544		(19)			(19)		525	525			
100138706	PAV PAVI	IV		02/02/2024		418		(16)			(16)		402	402			
100206510	GROSSE POINTE PARK	MI		04/22/2025		497		(22)			(22)		475	475			
100136513	WALLINGFORD	CT		11/20/2023		659		(4)			(4)		655	655			
100065445	WORCESTER	MA		07/28/2021		1,236		(21)			(21)		1,215	1,215			
100100742	BOCA RATON	FL		04/28/2023		1,246		(19)			(19)		1,227	1,227			
100158038	ROCKFORD	IL		07/09/2024		551		(9)			(9)		542	542			
100218599	GARLAND	TX		06/27/2025		569							569	569			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100087932	COVINGTON	GA		10/25/2022		569		(14)			(14)		555		555		
100180385	CUB RUN	KY		11/25/2024		570		(11)			(11)		559		559		
100192570	LAKE OZARK	MO		02/10/2025		7,108		(277)			(277)		6,831		6,831		
100207049	CHAPEL HILL	NC		04/24/2025		473		(17)			(17)		456		456		
100138228	OCALA	FL		12/14/2023		510		(2)			(2)		508		508		
100203148	CARTERSVILLE	GA		03/27/2025		536		(22)			(22)		514		514		
100164106	ATLANTA	GA		06/21/2024		533		(18)			(18)		515		515		
100161482	FORT WORTH	TX		07/30/2024		590		(13)			(13)		577		577		
100196638	SANTA CLARITA	CA		07/10/2024		495		(16)			(16)		479		479		
100245398	IRVING	TX		10/06/2025		453		(14)			(14)		439		439		
100163803	HOUSTON	TX		09/27/2024		459		(2)			(2)		457		457		
100152630	N MYRTLE BEACH	SC		05/17/2024		543		(9)			(9)		534		534		
100166624	FEW/OK I SLAND	DE		09/13/2024		891		(27)			(27)		864		864		
100164553	N LAS VEGAS	NV		08/21/2024		629		(4)			(4)		625		625		
100253769	HE/NDLSBURG	OH		10/30/2025		1,274		(37)			(37)		1,237		1,237		
100014195	LAKE ORION	MI		09/20/2017		1,558		(3)			(3)		1,555		1,555		
100136767	ATLANTA	GA		11/27/2023		458		(9)			(9)		449		449		
100254280	CLAYTON	CA		11/06/2025		898		(26)			(26)		872		872		
100207020	BALTIMORE	MD		04/24/2025		526		(21)			(21)		505		505		
100100538	MCDONOUGH	GA		04/27/2023		543		(49)			(49)		494		494		
100180656	ALEXANDRIA	VA		11/26/2024		571		(4)			(4)		567		567		
100170481	HOUSTON	TX		10/09/2024		2,963		(113)			(113)		2,850		2,850		
100276918	SUGAR LAND	TX		01/30/2026		158		(9)			(9)		149		149		
100205007	BRIGHTM CITY	UT		04/10/2025		505		(15)			(15)		490		490		
100134892	MONTICELLO	NV		10/30/2023		436		(6)			(6)		430		430		
100205001	DELTONA	FL		05/09/2025		446		(21)			(21)		427		427		
100065270	CHANDLER	AZ		07/28/2021		1,277		(38)			(38)		1,239		1,239		
100071646	SARASOTA	FL		10/14/2021		1,243		(32)			(32)		1,211		1,211		
100143846	HONE/000	AL		02/21/2024		514		(11)			(11)		503		503		
100219188	IDAHO FALLS	ID		06/27/2025		352		(11)			(11)		341		341		
100265436	HOUSTON	TX		12/19/2025		582		(4)			(4)		578		578		
100191640	APPLE VALLEY	CA		01/31/2025		599		(12)			(12)		587		587		
100163029	SPILLVILLE	IA		06/13/2024		868		(26)			(26)		842		842		
100227220	LOS CABOS	MEX		07/31/2025		541							541		541		
100173021	COVINGTON	GA		10/25/2024		543		(20)			(20)		523		523		
100077751	MORGADORE	OH		01/03/2022		1,992		(5)			(5)		1,987		1,987		
100230043	CHICAGO HEIGHTS	IL		08/25/2025		451		(20)			(20)		431		431		
100189664	LAS VEGAS	NV		01/17/2025		449		(20)			(20)		429		429		
100181232	COLEBERT	GA		12/06/2024		450		(21)			(21)		429		429		
100141527	SALT LAKE CITY	UT		01/30/2024		506		(13)			(13)		493		493		
100141530	CORPUS CHRISTI	TX		01/30/2024		496		(3)			(3)		493		493		
100200239	DALLAS	TX		03/07/2025		476		(6)			(6)		470		470		
100114529	BAKERSFIELD	CA		06/29/2023		485		(15)			(15)		470		470		
100170338	DOVINGTOWN	PA		10/08/2024		365		(6)			(6)		359		359		
100266626	DENVER	TX		12/23/2025		340		(9)			(9)		331		331		
100140212	DURHAM	NC		01/11/2024		353		(17)			(17)		336		336		
100057996	LAKE STEVENS	WA		06/30/2021		1,256		(19)			(19)		1,237		1,237		
100166505	FOLSOM	CA		01/07/2025		520		(20)			(20)		500		500		
100146768	NORRISTOWN	PA		03/20/2024		538		(5)			(5)		533		533		
100148499	PRINCETON	IN		04/12/2024		544		(11)			(11)		533		533		
100067669	WOODSTOCK	GA		09/23/2021		1,764		(32)			(32)		1,732		1,732		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060279	HOUSTON	TX		06/25/2021		1,436		(41)			(41)		1,395	1,395			
100152806	BAKERSFIELD	CA		05/22/2024		499		(21)			(21)		478	478			
100063417	DAPHNE	AL		07/01/2021		957			(1)		(1)		956	956			
100200216	AMHERST	NY		03/07/2025		2,317		(89)			(89)		2,228	2,228			
100065669	C/OERO	IL		07/28/2021		1,197		(36)			(36)		1,161	1,161			
100272765	VICTORIA	NY		01/13/2026		176		(7)			(7)		169	169			
100065344	BATON ROUGE	LA		07/28/2021		1,134		(34)			(34)		1,100	1,100			
100152679	NEW MARKET	TN		05/17/2024		3,042		(56)			(56)		2,986	2,986			
100115975	HUTTO	TX		07/20/2023		1,126		(7)			(7)		1,119	1,119			
100172536	COLUMBIA	SC		10/21/2024		722		(6)			(6)		716	716			
100151579	WILLOWOOD CREST	IL		10/05/2023		443		(9)			(9)		434	434			
100171831	PALMIRA	VA		10/17/2024		573		(21)			(21)		552	552			
100228371	BRAZIL	IN		06/11/2025		271		(4)			(4)		267	267			
100246582	HOUSTON	TX		10/15/2025		5,527		(187)			(187)		5,340	5,340			
100044671	WEST VALLEY CITY	UT		11/19/2020		659		(5)			(5)		654	654			
100209630	WALCONDA	IL		05/02/2025		735		(17)			(17)		718	718			
100253491	WESTFIELD	IL		10/30/2025		561		(21)			(21)		540	540			
100170243	ANGIER	NC		10/08/2024		457		(2)			(2)		455	455			
100152600	SUMTER	SC		05/17/2024		572		(1)			(1)		571	571			
100214381	MESA	AZ		06/02/2025		551		(6)			(6)		545	545			
100193986	SANTA FE	NM		12/28/2023		500		(6)			(6)		494	494			
100115490	BAXTER	TN		07/17/2023		2,219		(76)			(76)		2,143	2,143			
100054198	GREENVILLE	SC		10/14/2021		1,146		(40)			(40)		1,108	1,108			
100071732	DETROIT LAKES	MI		03/23/2021		781		(40)			(40)		741	741			
100071732	SHEEPSPORT	LA		10/14/2021		1,197		(35)			(35)		1,162	1,162			
100200183	CHARLOTTE	NC		03/07/2025		500		(16)			(16)		484	484			
100191644	BOLIVIA	NC		01/31/2025		501		(17)			(17)		484	484			
100168096	SUPRISE	AZ		09/20/2024		587		(6)			(6)		581	581			
100175491	MESA	AZ		12/23/2024		651		(12)			(12)		639	639			
100149046	CLEVELAND	OH		04/19/2024		462		(12)			(12)		450	450			
100159430	SAN ANTONIO	TX		07/15/2024		507		(6)			(6)		501	501			
100243728	PETERSBURG	AK		09/29/2025		400		(18)			(18)		382	382			
100235048	SAN ANTONIO	TX		06/28/2025		471		(7)			(7)		464	464			
100276579	THIRTYNINE PALMS	CA		01/28/2026		149		(7)			(7)		142	142			
100236103	KNIGHTDALE	NC		09/05/2025		3,656		(89)			(89)		3,567	3,567			
100172774	FORT WORTH	TX		12/06/2024		404		(19)			(19)		385	385			
10017298	GROTON	MA		07/20/2023		354		(2)			(2)		352	352			
100272623	LUDLOW	VT		01/09/2026		370		(5)			(5)		365	365			
100079197	BREISTER	NY		02/24/2022		1,178		(6)			(6)		1,172	1,172			
100141337	CARROLLTON	GA		01/30/2024		420		(13)			(13)		407	407			
100253602	NORTH WAKATO	MI		10/30/2025		1,517		(41)			(41)		1,476	1,476			
100200655	MONTGOMERY	AL		03/11/2025		520		(12)			(12)		508	508			
100065560	PELUGERVILLE	TX		07/28/2021		1,236		(40)			(40)		1,196	1,196			
100150720	YUKON	OK		06/06/2024		965		(11)			(11)		954	954			
100253483	CLAYTON	CA		10/30/2025		533		(25)			(25)		508	508			
100193386	MORGANTON	GA		02/10/2025		743		(12)			(12)		731	731			
100068960	VISALIA	CA		06/25/2021		1,183		(42)			(42)		1,141	1,141			
100026910	SALIDA	CO		09/26/2018		1,022		62			62		1,084	1,084			
100135764	CHESAPEAKE	VA		11/10/2023		502		(2)			(2)		500	500			
100057688	CHANDLER	AZ		06/30/2021		1,169		(43)			(43)		1,126	1,126			
100205942	WOODRUFF	SC		04/15/2025		598		(16)			(16)		492	492			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020697	SANTA ROSA	CA		04/24/2025		1,198		(34)	(7)		(34)		1,164		1,164		
10022690	MILLCREEK	UT		07/30/2025		519		(7)			(7)		512		512		
10067692	NEWARK	NJ		09/23/2021		1,194		(37)			(37)		1,157		1,157		
10004827	BROOKLYN	NY		11/19/2020		916		(12)			(12)		904		904		
10016957	MC KEES ROCKS	PA		09/30/2024		528		(24)			(24)		504		504		
100148108	PLACERVILLE	CA		04/10/2024		597		(12)			(12)		585		585		
100071605	CASHION	OK		10/14/2021		1,168		(43)			(43)		1,125		1,125		
100216726	KELSEVILLE	CA		06/23/2025		457		(17)			(17)		440		440		
100165317	SHOREWOOD	MIN		12/20/2024		572		(6)			(6)		566		566		
100101764	TRENTON	NJ		03/31/2023		299		(11)			(11)		288		288		
10026609	SPRING HILL	TN		12/29/2025		9,549		(235)			(235)		9,314		9,314		
10010297	RIO RICO	AZ		06/22/2023		423		(12)			(12)		411		411		
10025468	GERMANTOWN	MO		11/07/2025		520		(19)			(19)		501		501		
100194628	NEW BRAUNFELS	TX		02/21/2025		525		(6)			(6)		519		519		
100253175	LUBBOCK	TX		10/30/2025		11,479		(292)			(292)		11,187		11,187		
100247050	SIMPSONVILLE	SC		10/22/2025		646		(14)			(14)		632		632		
100206974	FULSHEAR	TX		04/25/2025		496		(23)			(23)		473		473		
100166099	OWAHA	NE		09/09/2024		470		(7)			(7)		463		463		
100165403	HOUSTON	TX		06/29/2024		512		(4)			(4)		508		508		
100156794	RODGERS	AR		07/10/2024		490		(5)			(5)		485		485		
100272167	WAINESBORO	PA		01/08/2026		388		(7)			(7)		381		381		
100261201	INDIAN LAKE	NY		12/05/2025		538		(24)			(24)		514		514		
100167290	LAFAYETTE	CA		02/20/2025		537		(4)			(4)		533		533		
100075579	TOLLESON	AZ		01/07/2022		1,175		(33)			(33)		1,142		1,142		
100228316	MOIRA	CA		06/11/2025		508		(18)			(18)		490		490		
100163128	WINCHESTER	MA		06/13/2024		541		(20)			(20)		521		521		
100219904	PHOENIX	AZ		07/08/2025		509		(16)			(16)		493		493		
100185189	COLUMBUS	OH		12/20/2024		551		(18)			(18)		533		533		
100057757	ALBUQUERQUE	NM		06/30/2021		1,222		(54)			(54)		1,168		1,168		
100147602	PHELAN	CA		04/04/2024		598		(1)			(1)		597		597		
7100012	MERRIT ISLAND	FL		06/05/2020		5,467		(3,238)			(3,238)		2,229		2,229		
100176142	TEXAS CITY	TX		12/20/2024		1,440		(63)			(63)		1,377		1,377		
100166397	SAN ANTONIO	TX		10/24/2024		706		(34)			(34)		672		672		
100114530	PHILADELPHIA	PA		06/29/2023		468		(17)			(17)		451		451		
100090294	MINNEOLA	FL		01/13/2023		418		(25)			(25)		393		393		
100141965	JACKSONVILLE	FL		02/29/2024		503		(15)			(15)		488		488		
100201267	DORAL	FL		03/12/2025		2,145		(6)			(6)		2,139		2,139		
100102534	COLORADO SPRINGS	CO		06/07/2023		597		(18)			(18)		579		579		
100229484	DULUTH	GA		06/15/2025		529		(14)			(14)		515		515		
100214750	OYSTERVILLE	WA		06/11/2025		1,374		(35)			(35)		1,339		1,339		
100221169	LANCASTER	CA		07/21/2025		531		(13)			(13)		518		518		
100210601	SPRING HILL	TN		05/15/2025		791		(34)			(34)		757		757		
100109848	KINGSTON	NY		06/22/2023		472		(18)			(18)		454		454		
100141179	STATESVILLE	NC		01/30/2024		483		(9)			(9)		474		474		
100141181	STATESVILLE	NC		01/30/2024		483		(9)			(9)		474		474		
100088129	SWEET HOME	OR		10/25/2022		508		(27)			(27)		481		481		
100152961	HIALEAH	FL		06/17/2024		3,271		(67)			(67)		3,204		3,204		
100169632	LEANDER	TX		07/10/2024		4,601		(29)			(29)		4,572		4,572		
100068357	FORT WORTH	TX		06/25/2021		1,314		(47)			(47)		1,267		1,267		
100192928	EDMOND	OK		02/10/2025		479		(5)			(5)		474		474		
100060072	PHOENIX	AZ		06/25/2021		1,255		(29)			(29)		1,226		1,226		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	3	State					8	9	10	11							12
				Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100209798	CORPUS CHRISTI	TX			05/05/2025		359	(17)				(17)		342		342		
100272056	BURLINGTON	NC			01/08/2026		355	(11)				(11)		344		344		
100090106	MOSES LAKE	WA			01/13/2023		423	(30)				(30)		393		393		
100068061	GREENWOOD VILLAGE	CO			09/23/2021		1,251	(14)				(14)		1,237		1,237		
100147397	MERRITT ISLAND	FL			05/08/2024		578	(13)				(13)		565		565		
100267141	PERTYSBURG	OH			12/23/2025		942	(16)				(16)		926		926		
100255568	ROTONDA WEST	FL			11/24/2025		732	(28)				(28)		704		704		
100229576	HEIRSTEAD	NY			08/15/2025		526	(12)				(12)		514		514		
100243731	SPRING	TX			09/29/2025		442	(21)				(21)		421		421		
100215926	DAYTONA BEACH	FL			06/17/2025		511	(2)				(2)		509		509		
100076120	AVON	CO			01/07/2022		3,585	(52)				(52)		3,533		3,533		
100154723	NORTHRIDE	CA			07/19/2024		680	(13)				(13)		667		667		
100137568	OWAHA	NE			12/08/2023		537	(3)				(3)		534		534		
100149847	FORT WORTH	TX			04/26/2024		643							643		643		
100255484	BUSHNELL	FL			11/24/2025		758	(24)				(24)		734		734		
100255563	STEPHENVILLE	TX			11/24/2025		757	(23)				(23)		734		734		
100176361	EDMOND	OK			11/20/2024		3,086	(91)				(91)		2,995		2,995		
100138822	TAYLOR	TX			12/21/2023		529	(17)				(17)		512		512		
100272141	DURANT	OK			01/08/2026		384	(6)				(6)		378		378		
100055257	MIAMI	FL			03/23/2021		655	(11)				(11)		644		644		
100254986	MIDLAND	TX			11/17/2025		626	(19)				(19)		607		607		
100255513	FALLON	NV			11/24/2025		632	(25)				(25)		607		607		
100199307	SAINT CHARLES	IL			03/05/2025		20,511	(683)				(683)		19,828		19,828		
100150589	CENTRE HALL	PA			05/03/2024		620	(13)				(13)		607		607		
100169144	ALBUQUERQUE	NM			09/27/2024		630	(17)				(17)		613		613		
100119540	BOYNTON BEACH	FL			07/28/2023		610	(8)				(8)		602		602		
100071668	HAFTON	NH			10/14/2021		1,200	(40)				(40)		1,160		1,160		
100272065	WENTZVILLE	MO			01/08/2026		330	(9)				(9)		321		321		
100255542	ALBRIGHTSVILLE	PA			10/30/2025		498	(18)				(18)		480		480		
100013793	PLANTATION	FL			05/25/2017		705	10				10		815		815		
100088258	BALTIMORE	MD			10/17/2022		681	(12)				(12)		669		669		
100057532	PORTLAND	OR			06/30/2021		1,264	(34)				(34)		1,230		1,230		
100247045	DENVER	CO			10/22/2025		9,707	(402)				(402)		9,305		9,305		
100195000	CONWAY	NH			02/24/2025		310	(2)				(2)		308		308		
100134739	HOUSTON	TX			10/30/2023		543	(2)				(2)		541		541		
100267153	MAPLE GROVE	WI			12/23/2025		653	(14)				(14)		639		639		
100197036	COOS BAY	OR			02/26/2025		343	(12)				(12)		331		331		
100243168	NORTH CHERSTERFIELD	VA			08/26/2025		839	(4)				(4)		835		835		
100235190	LANCASTER	CA			06/28/2025		491	(17)				(17)		474		474		
100203545	SPOKANE	WA			03/26/2025		563	(17)				(17)		546		546		
100234877	PULLMAN	WA			06/28/2025		753	(1)				(1)		752		752		
100119636	CHICAGO	IL			06/08/2023		518	(15)				(15)		503		503		
100253665	DALLAS	TX			10/30/2025		538	(21)				(21)		517		517		
100235104	ROSELLE	NJ			06/28/2025		945	(9)				(9)		936		936		
100204700	TULUM	MEX			04/07/2025		456							456		456		
100141425	PHOENIX	AZ			01/30/2024		410	(4)				(4)		406		406		
100261742	TUSCON	AZ			12/12/2025		359	(10)				(10)		349		349		
100248683	SUNSET BEACH	NC			10/29/2025		523	(19)				(19)		504		504		
100134768	BRADENTON	FL			10/30/2023		540	(2)				(2)		538		538		
100206432	CHARLOTTE	NC			04/22/2025		963	(16)				(16)		967		967		
100206730	BRICK	NJ			04/23/2025		540	(19)				(19)		521		521		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126344	HOLLYWOOD	FL		06/30/2023		561		(13)					548		548		
100166719	BAKERSFIELD	CA		12/26/2024		556		(4)					552		552		
100194783	BURLEN	WA		02/21/2025		567		(14)					553		553		
100272104	LEBANON	OR		01/06/2026		379		(6)					371		371		
100255539	DALLAS	TX		11/24/2025		764		(26)					738		738		
100195098	NORTH PORT	FL		07/09/2024		569		(4)					565		565		
100180299	GERMANTOWN	MD		11/25/2024		774		(5)					769		769		
100164265	SAINT PAUL	MN		06/21/2024		826		(7)					819		819		
100066051	SAN DIEGO	CA		09/23/2021		1,288		(15)					1,253		1,253		
100206539	LELAND	NC		04/17/2025		787		(19)					768		768		
100253668	ROSENBERG	TX		10/30/2025		612		(12)					600		600		
100168201	BROOKLYN PARK	MN		09/20/2024		3,685		(56)					3,629		3,629		
100174968	WIETERSFIELD	CT		10/31/2024		14,279		(498)					13,781		13,781		
100154809	LIVONIA	MI		07/19/2024		369		(18)					351		351		
100063393	GERMERTOWN	TX		07/01/2021		1,707		(20)					1,687		1,687		
100078239	PUEBLO	CO		02/10/2022		943		(32)					869		869		
100152771	CASTAIC	CA		05/22/2024		901		(1)					849		849		
100192927	ORLANDO	FL		02/10/2025		461		(1)					460		460		
100253288	LAKE OZARK	MO		10/30/2025		512		(18)					494		494		
100079195	BUFFALO	NY		02/24/2022		1,149		(3)					1,146		1,146		
100226765	CHICAGO	IL		07/30/2025		548		(9)					539		539		
100255071	HANDOVER PARK	IL		11/19/2025		612		(21)					591		591		
100243186	BROKEN ARROW	OK		09/26/2025		525		(16)					507		507		
100253286	MARCO ISLAND	FL		10/30/2025		528		(21)					507		507		
100207206	ARLINGTON	VA		04/28/2025		4,458		(30)					4,428		4,428		
100209899	BENTON CITY	WA		06/11/2025		523		(25)					498		498		
100243181	MESA	AZ		09/26/2025		487		(20)					467		467		
100138806	HEPRZIBAH	GA		12/21/2023		564		(15)					549		549		
100169044	HAMILTON	NJ		09/27/2024		2,686		(61)					2,627		2,627		
100245699	ELGIN	IL		10/06/2025		541		(22)					519		519		
100253270	LINENWOLD	NJ		10/30/2025		532		(13)					519		519		
100152514	GROVETOWN	GA		05/17/2024		2,295		(40)					2,255		2,255		
100180024	MILLSBORO	DE		11/25/2024		544		(2)					542		542		
100229536	BARSTOW	CA		06/15/2025		506		(17)					489		489		
100199277	SHELBYVILLE	KY		09/05/2025		531		(15)					516		516		
100175149	CAPE CORAL	FL		11/05/2024		607		(25)					582		582		
100230130	NASHVILLE	TN		06/25/2025		497		(13)					484		484		
100245424	INDIANAPOLIS	IL		10/06/2025		488		(26)					462		462		
100179773	JACKSONVILLE	FL		11/21/2024		809		(5)					804		804		
100065351	LAVERN	AZ		07/28/2021		1,354		(35)					1,319		1,319		
100189397	OCALA	FL		01/14/2025		459		(21)					438		438		
100146640	RICHMOND	TX		03/20/2024		416		(17)					399		399		
100229590	MORESTOWN	NJ		06/15/2025		500		(25)					475		475		
100253383	KATY	TX		10/30/2025		575		(17)					558		558		
100168192	MANASSAS	VA		09/20/2024		530		(19)					511		511		
100168193	MANASSAS	VA		09/20/2024		530		(19)					511		511		
100253311	NORTH PRAIRIE	IL		10/30/2025		638		(25)					613		613		
100254536	ELSIE	DE		11/17/2025		580		(6)					572		572		
100067747	ROUND ROCK	TX		09/23/2021		1,134		(45)					1,089		1,089		
100173762	LAFAYETTE	CA		10/30/2024		945		(12)					933		933		
100253094	ROSENBERG	TX		10/30/2025		514		(17)					497		497		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100257038	MESA	AZ		11/26/2025		6,393		(280)					6,113	6,113			
100158924	PROSPERITY	SC		07/17/2024		2,241		(53)					2,188	2,188			
100245324	MINNEAPOLIS	MIN		10/06/2025		533		(23)					510	510			
100227021	LAKE ST LOUIS	MO		07/30/2025		518		(8)					510	510			
100064866	KISSIMEE	FL		07/14/2021		1,205		(41)					1,164	1,164			
100206302	COVINGTON	GA		04/17/2025		532		(20)					512	512			
100165390	SOUTH PALME ISLAND	TX		06/29/2024		4,146		(108)					4,038	4,038			
100073557	LIVE OAK	FL		11/19/2021		388		(53)					335	335			
100133566	PHILADELPHIA	PA		10/25/2023		507		(14)					493	493			
100102468	JACKSON	TN		06/07/2023		678		(8)					670	670			
100109536	BALTIMORE	MD		06/14/2023		527		(21)					506	506			
100234658	CHANDLER	AZ		06/28/2025		496		(14)					482	482			
100236365	COOLIDGE	AZ		09/12/2025		673		(5)					668	668			
100135136	VISALIA	CA		11/03/2023		360		(9)					351	351			
100129311	THE BRINK	NY		09/27/2023		10,631		(421)					10,210	10,210			
100146664	VILLAS	NJ		03/20/2024		1,184		(64)					1,120	1,120			
100079268	DORAL	FL		02/28/2022		1,352		(37)					1,315	1,315			
100235003	FT MYERS	FL		06/28/2025		485		(20)					465	465			
100245650	COVINGTON	GA		10/06/2025		676		(10)					666	666			
100154538	LAKEVILLE	MIN		06/14/2024		2,443		(43)					2,400	2,400			
100100628	COLORADO SPRINGS	CO		04/27/2023		477		(24)					453	453			
100071873	SIGNAL HILL	CA		10/14/2021		1,161		(41)					1,120	1,120			
100140516	CHARLOTTE	NC		01/19/2024		617		(10)					607	607			
100246274	MIAMI	FL		10/06/2025		698		(31)					667	667			
100209653	KISSIMEE	FL		05/02/2025		602		(10)					592	592			
100163239	CAPE CORAL	FL		06/13/2024		529		(5)					524	524			
100148688	SEMINOLE	FL		04/12/2024		2,225		(56)					2,169	2,169			
100164314	MONTGOMERY	AL		06/21/2024		504		(11)					503	503			
100218941	KANSAS CITY	MO		06/27/2025		499		(11)					488	488			
100169332	ODEN	UT		09/27/2024		566		(8)					558	558			
100202855	GRAND RAPIDS	MI		03/24/2025		4,671		(132)					4,539	4,539			
100253119	TALLAHASSEE	FL		10/30/2025		572		(11)					561	561			
100065645	ASHLAND	MA		07/28/2021		1,996		(30)					1,956	1,956			
100108190	OVERLAND PARK	KS		05/24/2023		524		(16)					508	508			
100071678	HOUSTON	TX		10/14/2021		1,186		(35)					1,151	1,151			
100272176	GROVETOWN	GA		01/08/2026		3,648		(37)					3,611	3,611			
100229211	MARTINSBURG	WV		06/13/2025		520		(20)					500	500			
100063645	MIDLAND	TX		07/25/2022		557		(32)					525	525			
100207074	LANCASTER	CA		04/24/2025		501		(26)					475	475			
100062301	GRESHAM	OR		07/01/2021		1,691		(18)					1,673	1,673			
100077811	MARSHALL	VA		12/23/2021		1,193		(75)					1,118	1,118			
100245446	FORT WORTH	TX		10/06/2025		591		(16)					575	575			
100191648	SOUTH PALME ISLAND	TX		01/31/2025		470		(8)					462	462			
100065578	RALEIGH	NC		07/28/2021		2,278		(81)					2,197	2,197			
100200556	INDIANAPOLIS	IL		03/11/2025		2,205		(49)					2,156	2,156			
100226995	VALHICO	FL		07/30/2025		639		(16)					623	623			
100236757	RIVER GROVE	IL		06/11/2025		575		(16)					559	559			
100169759	LYONS	CO		09/30/2024		487		(22)					465	465			
100220512	SAINT LOUIS	MO		07/15/2025		506		(21)					485	485			
100236105	LAVON	TX		09/05/2025		15,667		(327)					15,340	15,340			
100175217	PINEREE GROVE	IL		11/05/2024		2,640		(16)					2,624	2,624			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100075917	SAN ANTONIO	TX		01/07/2022		1,167		(22)			(22)		1,145	1,145			
100143755	JACKSONVILLE	FL		04/05/2024		460		(22)			(22)		438	438			
100169841	HOUSTON	TX		09/30/2024		590		(16)			(16)		574	574			
100245294	DESTIN	FL		10/06/2025		6,129		(182)			(182)		5,947	5,947			
100075510	BURLESON	TX		12/01/2021		866		(17)			(17)		849	849			
100221450	SCHUMBERG	IL		07/22/2025		470		(16)			(16)		454	454			
100065266	JEFFERSON	GA		07/28/2021		1,133		(37)			(37)		1,096	1,096			
100221256	CHAMPAIGN	IL		07/21/2025		540		(2)			(2)		538	538			
100229524	POTTSTOWN	PA		06/15/2025		547		(9)			(9)		538	538			
100185145	LOS BANOS	CA		12/20/2024		1,318		(4)			(4)		1,314	1,314			
100267263	DAQUILA	GA		12/24/2025		179		(7)			(7)		172	172			
100102087	LAKE HAVASI CITY	AZ		04/14/2023		784		(4)			(4)		780	780			
100172588	MERIDIANVILLE	AL		10/23/2024		1,066		(8)			(8)		1,058	1,058			
100272699	PORTLAND	OR		01/09/2026		198		(3)			(3)		195	195			
100199188	HEARTLAND	TX		04/04/2025		1,023		(43)			(43)		980	980			
100101769	CHICAGO	IL		03/31/2023		923		(15)			(15)		908	908			
100253109	ATHENS	GA		10/30/2025		1,170		(42)			(42)		1,128	1,128			
100236926	MUNDELEIN	IL		09/12/2025		502		(21)			(21)		481	481			
100219844	HAUGHTON	WI		07/08/2025		507		(13)			(13)		494	494			
100219919	PARMA	OH		07/06/2025		560		(6)			(6)		554	554			
100199089	GRAHAM	WA		02/28/2025		573		(7)			(7)		566	566			
100015762	SOUTH GATE	CA		02/02/2018		1,362		(19)			(19)		1,343	1,343			
100245408	ADDIS	LA		10/06/2025		5,846		(31)			(31)		5,537	5,537			
100158544	JENSEN BEACH	FL		07/10/2024		478		(11)			(11)		467	467			
100147249	SAN ANTONIO	TX		05/08/2024		1,454		(40)			(40)		1,414	1,414			
100156093	WACO	TX		07/09/2024		527		(1)			(1)		526	526			
100154624	ELSTIS	FL		06/14/2024		401		(12)			(12)		389	389			
100053796	BROOKLYN	NY		03/23/2021		1,509		(118)			(118)		1,391	1,391			
100179861	PALM COAST	FL		11/22/2024		491		(26)			(26)		465	465			
100073909	BOLINGBROOK	IL		04/25/2022		927		(45)			(45)		882	882			
100161529	BRYAN	TX		07/30/2024		561		(15)			(15)		546	546			
100141615	ARABI	LA		01/30/2024		448		(24)			(24)		424	424			
100238331	CHARLOTTE	NC		09/19/2025		806		(26)			(26)		780	780			
100210715	OAKDALE	CA		05/15/2025		559		(14)			(14)		545	545			
100142985	NAPLES	FL		03/15/2024		1,418		(62)			(62)		1,356	1,356			
100153426	CHICAGO	IL		05/30/2024		510		(13)			(13)		497	497			
100180261	TOBYHANNA	PA		11/25/2024		567		(10)			(10)		557	557			
100067731	PALMDALE	CA		09/23/2021		1,238		(22)			(22)		1,216	1,216			
100209780	GULF SHORES	AL		05/05/2025		460		(16)			(16)		444	444			
100272379	DECATUR	GA		01/08/2026		386		(9)			(9)		377	377			
100253155	FLORENCE	AL		10/30/2025		944		(22)			(22)		922	922			
100214041	VIRGINIA BEACH	VA		05/29/2025		514		(11)			(11)		503	503			
100177529	DESERT HOT SPRINGS	CA		01/16/2025		467		(22)			(22)		445	445			
100261150	SUGARLOAF	CA		12/05/2025		390		(9)			(9)		381	381			
100119542	CHICAGO	IL		07/28/2023		566		(6)			(6)		560	560			
100147528	DAVE	FL		04/03/2024		1,580		(104)			(104)		1,476	1,476			
100046993	LAS VEGAS	NV		11/25/2020		884		(36)			(36)		848	848			
100067615	DURHAM	NC		09/23/2021		1,244		(28)			(28)		1,216	1,216			
100184423	NASHVILLE	TN		12/17/2024		369		(17)			(17)		352	352			
100141841	OSOLA	FL		07/30/2024		337		(10)			(10)		327	327			
100027301	EAST NORTHPORT	NY		10/26/2018		977		(108)			(108)		1,025	1,025			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009075	WEST ALLIS	WI		01/31/2023		350	(13)				(13)		337				
10013807	MINNEAPOLIS	MIN		12/21/2023		509	(8)				(8)		501				
10007896	OMAHA	NE		02/24/2022		1,124	(10)				(10)		1,114				
100120410	SANT LOUIS	MO		06/16/2023		400	(26)				(26)		374				
10024534	MESQUITE	TX		10/06/2025		815	(31)				(31)		784				
10027349	SAINT PAUL	MIN		01/20/2026		203	(3)				(3)		200				
100206005	WEST PALM BEACH	FL		04/24/2025		521	(14)				(14)		507				
100213025	ALEXANDRIA	VA		05/29/2025		567	(5)				(5)		562				
100101795	LAKEWOOD	CO		03/31/2023		576	(11)				(11)		565				
100165384	ROCKFORD	IL		06/29/2024		3,039	(79)				(79)		2,960				
100171483	GOLDSBORO	PA		07/20/2023		601	(3)				(3)		598				
100157721	SUGAR LAND	TX		06/28/2024		423	(22)				(22)		401				
100167157	WASHINGTON	DC		09/13/2024		462	(12)				(12)		450				
100207070	HARLIN GEN	TX		04/24/2025		536	(23)				(23)		513				
100169515	CANYON COUNTRY	CA		09/30/2024		980	(11)				(11)		969				
100243441	EL PASO	TX		09/26/2025		921	(25)				(25)		496				
100176533	LAS VEGAS	NV		11/15/2024		926	(27)				(27)		899				
100220380	WEEK1 WAHEE	FL		07/15/2025		992	(10)				(10)		982				
100151652	HAMILTON	NJ		05/10/2024		3,174	(90)				(90)		3,084				
100071940	SAINT PETERSBURG	FL		11/19/2021		13,219	(1,108)				(1,108)		12,111				
100206866	MILLVILLE	DE		04/24/2025		532	(1)				(1)		531				
100229383	AUBURN	VA		06/15/2025		512	(25)				(25)		487				
100154088	BLUE ISLAND	IL		07/19/2024		1,024	(66)				(66)		998				
100158113	VENICE	CA		07/09/2024		7,171	(156)				(156)		7,015				
100070515	MOSCOW	ID		09/23/2021		1,207	(36)				(36)		1,171				
100246083	NIANTIC	CT		10/17/2025		520	(13)				(13)		507				
100220391	COZAO	NE		07/15/2025		492	(27)				(27)		465				
100216744	BREINIGSVILLE	PA		06/27/2025		38,312	(184)				(184)		38,128				
100253932	HAMMONDSPO	NY		10/30/2025		994	(30)				(30)		964				
100150715	FORT WORTH	TX		05/06/2024		587	(7)				(7)		580				
100199180	SPokane	WA		04/04/2025		548	(4)				(4)		544				
100234972	REIDVILLE	SC		08/28/2025		711	(9)				(9)		702				
100171940	COLUMBUS	OH		10/17/2024		630	(15)				(15)		615				
100171839	ATHENS	GA		10/17/2024		2,135	(8)				(8)		2,127				
100207488	OSHEGO	IL		04/29/2025		923	(25)				(25)		498				
100163181	FRANKLIN	WI		06/13/2024		579	(11)				(11)		568				
100133837	CINCINNATI	KY		10/25/2023		428	(13)				(13)		415				
100129821	SPRINGTON	PA		09/27/2023		515	(5)				(5)		510				
100193491	SPRINGFIELD	VA		02/10/2025		490	(9)				(9)		481				
100131698	KISSIMEE	FL		10/06/2023		651	(26)				(26)		625				
100062588	WATFORD CITY	ND		07/01/2021		1,856	(20)				(20)		1,836				
100200401	HOUSTON	TX		03/10/2025		851	(2)				(2)		849				
100261598	JERSEY CITY	NJ		12/08/2025		577	(17)				(17)		560				
100170506	SAN DIEGO	CA		06/30/2023		8,432	(102)				(102)		8,330				
100053405	YUMA	AZ		03/23/2021		963	(58)				(58)		905				
100228026	SAINT AUGUSTINE	FL		08/12/2025		553	(16)				(16)		537				
100071960	SAINT SIMONS ISLAND	GA		04/26/2018		2,709	(30)				(30)		2,679				
100152748	WASHVILLE	TN		05/22/2024		565	(19)				(19)		546				
100261625	LAVERN	AZ		12/12/2025		495	(24)				(24)		471				
100161375	DAVENPORT	FL		07/25/2024		981	(12)				(12)		969				
100151230	GLASSBORO	NJ		05/10/2024		2,230	(37)				(37)		2,253				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
Loan Number	City	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10
100108157	BRI STOL	RI			05/24/2023		1,655		(52)				(52)	1,603	1,603				
10071680	CONROE	TX			10/14/2021		1,105		(35)				(35)	1,070	1,070				
100160871	ALTAMONTE SPRINGS	FL			07/24/2024		526		(6)				(6)	520	520				
100200995	MINNEAPOLIS	MI			03/12/2025		571		(18)				(18)	553	553				
100053983	MELBOURNE	AUS			03/23/2021		666		23				23	689	689				
100215818	JARELL	TX			06/12/2025		942		(8)				(8)	934	934				
100255599	PLEASANT HILL	CA			11/24/2025		713		(13)				(13)	700	700				
100152616	PLAINFIELD	NJ			05/17/2024		660		(1)				(1)	659	659				
100163870	FLORAL CITY	FL			09/27/2024		563		(6)				(6)	557	557				
100067438	TAMPA	FL			09/23/2021		1,247		(28)				(28)	1,219	1,219				
100102302	SUFFERN	NY			06/22/2023		491		(27)				(27)	464	464				
100157292	ELLENWOOD	GA			02/20/2025		623		(18)				(18)	605	605				
100044900	SAN JOSE	CA			11/19/2020		794		(28)				(28)	766	766				
100140890	MANCHESTER	CT			01/19/2024		448		(5)				(5)	443	443				
100168300	BAKERSFIELD	CA			09/20/2024		1,985		(59)				(59)	1,926	1,926				
100221120	BOSSIER CITY	LA			07/21/2025		536		(12)				(12)	524	524				
100174945	NIXA	MO			10/31/2024		4,841		(167)				(167)	4,674	4,674				
100064817	DALLAS	TX			07/14/2021		2,429		(91)				(91)	2,338	2,338				
100049453	COVINA	CA			11/20/2020		1,167		(77)				(77)	1,090	1,090				
100148251	COLLEGE STATION	TX			04/12/2024		854		(12)				(12)	842	842				
100174697	DAYTON	OR			10/31/2024		335		(11)				(11)	324	324				
100175206	CITRUS SPRINGS	FL			11/05/2024		681		(8)				(8)	673	673				
100200217	DOTHAN	AL			03/07/2025		455		(14)				(14)	441	441				
100169369	LAS VEGAS	NV			09/21/2024		1,480		(43)				(43)	1,437	1,437				
100158484	GULF BREEZE	FL			07/10/2024		1,495		(32)				(32)	1,463	1,463				
100216524	GOODYEAR	AZ			06/23/2025		18,829		(399)				(399)	18,430	18,430				
100150743	WEST COLUMBIA	SC			05/06/2024		703		(12)				(12)	691	691				
100133804	WATERBURY	CT			10/20/2023		460		(16)				(16)	444	444				
100149702	WAUKEGAN	IL			04/26/2024		443		(17)				(17)	426	426				
100215842	LAS VEGAS	NV			06/12/2025		655		(6)				(6)	649	649				
100151250	FRISCO	CO			05/10/2024		62,601		(561)				(561)	62,040	62,040				
100215429	BENNETT	CO			06/12/2025		563		(6)				(6)	557	557				
100071003	HANOVER	MO			10/01/2021		1,383							1,383	1,383				
100029415	CORONA	CA			10/26/2018		583		70				70	653	653				
100161328	FORT WORTH	TX			07/25/2024		612		(4)				(4)	608	608				
100190048	OSHKOSH	WI			01/22/2025		3,910		(72)				(72)	3,838	3,838				
100054805	GEISMAR	LA			03/23/2021		1,772		(69)				(69)	1,703	1,703				
100099610	NEW HAVEN	CT			02/28/2023		565		(11)				(11)	554	554				
100099970	KATY	TX			01/26/2023		834		(36)				(36)	798	798				
100212101	PATERSON	NJ			05/22/2025		570							570	570				
100129407	SUPRISE	AZ			09/15/2023		538		(8)				(8)	530	530				
100163066	ATHENS	GA			06/13/2024		525		(17)				(17)	508	508				
100055903	GEISMAR	LA			03/23/2021		996		(1)				(1)	995	995				
100246876	YUMA	AZ			10/17/2025		485		(12)				(12)	473	473				
100195167	BETHLEHEM	PA			12/15/2023		456		(2)				(2)	454	454				
100244928	PALATINE	IL			09/29/2025		31,900		(1,270)				(1,270)	30,630	30,630				
100152543	PHILADELPHIA	PA			05/17/2024		566		(1)				(1)	565	565				
100212205	SAN DIEGO	CA			05/22/2025		541		(6)				(6)	535	535				
100247132	CALIFORNIA CITY	CA			10/23/2025		544		(13)				(13)	531	531				
100253263	DALLAS	TX			10/30/2025		490		(22)				(22)	468	468				
100153210	FORT MYERS	FL			05/30/2024		566		(1)				(1)	565	565				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171893	LAWRENCEVILLE	GA		10/17/2024		568		(22)				(22)	546	546	546		
100143653	N. CHESTERFIELD	VA		02/14/2024		578		(41)				(41)	537	537			
100186056	NORTH CHARLESTON	SC		01/31/2025		529		(1)				(1)	528	528			
100170028	PEARLAND	TX		11/06/2024		583		(5)				(5)	578	578			
100204656	HAUGHTON	WI		04/10/2025		512		(16)				(16)	496	496			
100054026	VAIL	CO		03/23/2021		482		(25)				(25)	457	457			
100147552	LITCHFIELD PARK	AZ		04/04/2024		578		(3)				(3)	575	575			
100165308	GREENVILLE	SC		06/29/2024		592		(11)				(11)	581	581			
100215669	ORLANDO	FL		06/13/2025		1,315		(7)				(7)	1,308	1,308			
100253897	MUNICA	IL		10/30/2025		645		(22)				(22)	623	623			
100087065	SAN DIEGO	CA		11/04/2022		538		(28)				(28)	510	510			
100194668	MIDLOTHIAN	VA		02/14/2025		486		(16)				(16)	470	470			
100078639	OWAHA	NE		02/24/2022		1,121		(10)				(10)	1,111	1,111			
100192443	YANTIS	TX		02/07/2025		469		(20)				(20)	449	449			
100245599	ANCHORAGE	AK		10/06/2025		1,042		(16)				(16)	1,026	1,026			
100102920	WATERBURY	CT		06/22/2023		539		(37)				(37)	502	502			
100070483	ELKINS PARK	PA		09/23/2021		1,130		(44)				(44)	1,086	1,086			
100068472	SCOTTSDALE	AZ		08/25/2021		1,259		(3)				(3)	1,256	1,256			
100054814	MIDDLE RIVER	MD		03/23/2021		801		(21)				(21)	780	780			
100102038	HAGERSTOWN	MD		04/14/2023		400		(11)				(11)	389	389			
100182321	FORT WORTH	TX		12/12/2024		527		(8)				(8)	519	519			
100140733	PEARLAND	TX		01/22/2024		43,781		(665)				(665)	43,116	43,116			
100076009	ALBUQUERQUE	NM		01/07/2022		1,138		(32)				(32)	1,106	1,106			
100138130	CARTERSVILLE	GA		12/14/2023		445		(12)				(12)	433	433			
100138132	CARTERSVILLE	GA		12/14/2023		445		(12)				(12)	433	433			
100138133	CARTERSVILLE	GA		12/14/2023		445		(12)				(12)	433	433			
100238868	PRESOTT VALLEY	AZ		09/23/2025		304,920		(3,474)				(3,474)	301,446	301,446			
100253640	WYOMING	WY		10/30/2025		535		(23)				(23)	512	512			
100164600	HEMPHILL	TX		08/26/2024		2,507		(68)				(68)	2,439	2,439			
100223964	NEW BRAUNFELS	TX		08/22/2025		505		(22)				(22)	483	483			
100259578	LOS ANGELES	CA		09/20/2018		736		106				106	842	842			
100190619	KANSAS CITY	MO		01/27/2025		557		(23)				(23)	514	514			
100214448	LAKELAND	FL		07/22/2025		513		(19)				(19)	494	494			
100138832	DENVER	TX		12/21/2023		507		(8)				(8)	499	499			
100201437	PLANOVILLE	IL		03/12/2025		361		(10)				(10)	351	351			
100206669	COLUMBUS	OH		04/24/2025		519		(14)				(14)	505	505			
100186592	LEBANON	OR		01/07/2025		546		(15)				(15)	531	531			
100202152	TAMPA	FL		03/18/2025		532		(1)				(1)	531	531			
100204481	LITHIA SPRINGS	GA		04/04/2025		1,236		(31)				(31)	1,205	1,205			
100149533	OAKLAND	CA		04/26/2024		811		(15)				(15)	796	796			
100236259	PLANTATION	FL		09/19/2025		1,608		(1)				(1)	1,607	1,607			
100074650	LAS VEGAS	NV		12/01/2021		1,752		(11)				(11)	1,741	1,741			
100057966	SAVANNAH	GA		06/30/2021		1,196		(49)				(49)	1,147	1,147			
100276936	MARIETTA	GA		07/30/2026		169		(6)				(6)	163	163			
100065542	FREDERICKSBURG	VA		07/28/2021		3,370		(90)				(90)	3,280	3,280			
100174766	FRED OAK	TX		10/31/2024		1,475		(50)				(50)	1,425	1,425			
100065188	LUBBOCK	TX		07/14/2021		1,247		(24)				(24)	1,223	1,223			
100169154	CHICAGO	IL		09/27/2024		469		(18)				(18)	451	451			
100238232	OAKWOOD	GA		09/18/2025		526		(6)				(6)	520	520			
100265483	LEHIGH ACRES	FL		12/19/2025		967		(11)				(11)	956	956			
100214109	DESOTO	TX		05/30/2025		263		(12)				(12)	251	251			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006057	PHOENIX	AZ		06/25/2021		1,189		(26)			(26)		1,163				
100155304	ORLANDO BEACH	FL		07/19/2024		390		(21)			(21)		369				
100255349	EULESS	TX		11/25/2025		428		(6)			(6)		420				
100176943	BALTIMORE	MD		11/15/2024		350		(7)			(7)		343				
100138795	NEIPIRIT	RI		12/21/2023		690		(21)			(21)		669				
100177362	KISSIMEE	FL		01/16/2025		27,217		(1,490)			(1,490)		25,727	25,727			
10005592	PHILADELPHIA	PA		03/23/2021		1,041		(57)			(57)		984				
100194388	WYILE	TX		02/14/2025		534		(14)			(14)		520				
100062470	DES PLAINES	IL		07/01/2021		1,669		(18)			(18)		1,651				
100150747	FORT WORTH	TX		05/06/2024		1,465		(20)			(20)		1,445				
100236554	CHICAGO	IL		09/12/2025		522		(14)			(14)		508				
100177330	FORT WORTH	TX		01/16/2025		751		(32)			(32)		719				
100219208	SPRING	TX		06/27/2025		1,259		(31)			(31)		1,228				
100194402	NEIPIRIT NEWS	VA		02/14/2025		485		(19)			(19)		466				
100194799	DENTON	TX		02/21/2025		565		(6)			(6)		557				
100215657	CONCORD	NC		06/13/2025		338		(13)			(13)		325				
100170405	GREENVILLE	SC		10/09/2024		452		(29)			(29)		423				
100087929	KILLINGWORTH	CT		10/25/2022		534		(1)			(1)		533				
100076020	GONZALES	CA		01/07/2022		1,144		(24)			(24)		1,120				
100128427	JOHNSON CITY	TX		09/15/2023		499		(28)			(28)		471				
100192580	LAWRENCEVILLE	GA		02/10/2025		4,037		(133)			(133)		3,904				
100238307	BOLLING SPRINGS	SC		09/19/2025		6,632		(252)			(252)		6,380				
100167773	MORGANS	GA		09/19/2024		524		(23)			(23)		501				
100261911	BIRMINGHAM	AL		02/26/2026		168		(6)			(6)		160				
100118771	OAK LAWN	IL		07/25/2023		603		(14)			(14)		589				
100266531	CARROLL	MI		12/29/2025		336		(6)			(6)		328				
100047230	SANTA CLARITA	CA		11/20/2020		1,145		(63)			(63)		1,082				
100071994	PORTSMOUTH	RI		10/29/2021		16		(1)			(1)		15				
100137164	PORT CHARLOTTE	FL		11/28/2023		362		(25)			(25)		337				
100253232	GARLAND	TX		10/30/2025		564		(10)			(10)		554				
100272226	HILTON HEAD ISLAND	SC		01/08/2026		375		(9)			(9)		366				
100136766	KANSAS CITY	MO		11/27/2023		414		(6)			(6)		408				
100055891	IDAHO FALLS	ID		03/26/2021		1,313		(38)			(38)		1,275				
100161728	MONTICELLO	NY		07/30/2024		489		(12)			(12)		477				
100239220	CANTON	OH		06/13/2025		547		(24)			(24)		523				
100079167	SEGUIN	TX		02/24/2022		1,163		(5)			(5)		1,158				
100229504	SPOKANE	WA		06/15/2025		559		(11)			(11)		548				
100063141	CONUMINGO	ND		07/01/2021		1,094		(2)			(2)		1,092				
100046506	SOUTH ABBOT	NJ		11/25/2020		5,232		(307)			(307)		4,925				
100171916	WEST DES MOINES	IA		10/17/2024		577		(18)			(18)		559				
100136966	DURHAM	NC		11/28/2023		492		(6)			(6)		486				
100219021	MORGAN CITY	LA		06/27/2025		537		(6)			(6)		531				
100043883	TACOMA	WA		06/19/2020		559		(25)			(25)		534				
100043794	LOS BANOS	CA		06/13/2020		359		35			35		394				
100103515	LITHIA SPRINGS	GA		05/08/2023		2,335		(66)			(66)		2,269				
100215749	COLORADO SPRINGS	CO		06/12/2025		502		(3)			(3)		499				
100200241	PITMAN	NJ		03/07/2025		515		(16)			(16)		499				
100197504	VERNON	CA		02/26/2025		1,116		(30)			(30)		1,086				
100192175	NORFOLK	MA		01/31/2025		557		(13)			(13)		544				
100135606	SALINE	MI		11/09/2023		511		(9)			(9)		502				
100153222	QUINLAN	TX		05/30/2024		526		(3)			(3)		523				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048137	CHICAGO	IL		11/20/2020		397		(14)			(14)		973		.973		
100245300	PONTIAC	MI		10/06/2025		548		(17)			(17)		531		.531		
100133789	YUKON	OK		10/20/2023		539		(6)			(6)		533		.533		
100245490	NEW SMIRNA BEACH	FL		10/06/2025		789		(28)			(28)		761		.761		
100207027	MIAMI	FL		04/24/2025		584		(23)			(23)		561		.561		
100245339	SAINT GEORGE	UT		11/06/2025		505		(13)			(13)		492		.492		
100030893	ORLANDO	FL		04/09/2019		931		87			87		1,018		1,018		
100168909	INVERNESS	CA		11/08/2024		557		(19)			(19)		538		.538		
100247363	HAGERSTOWN	MD		10/24/2025		524		(7)			(7)		517		.517		
100138108	ORLANDO	FL		12/14/2023		1,911		(12)			(12)		1,899		1,899		
100204057	PUEBLO	CO		03/28/2025		486		(18)			(18)		468		.468		
100153595	ATHENS	GA		05/29/2024		830		(42)			(42)		788		.788		
100193197	SANTA MARIA	CA		02/10/2025		3,217		(54)			(54)		3,163		3,163		
100055942	GODDARD	KS		03/23/2021		917		(30)			(30)		887		.887		
100169166	CLEVELAND	OH		09/27/2024		754		(2)			(2)		752		.752		
100246850	CHARLOTTE	NC		10/17/2025		437		(21)			(21)		416		.416		
100186864	SCHERTZ	TX		12/30/2024		372		(3)			(3)		369		.369		
100267356	PACIFIC	WA		07/30/2025		1,301		(29)			(29)		1,272		1,272		
100167141	LEANDER	TX		09/13/2024		774		(25)			(25)		749		.749		
100071595	CLOVIS	CA		10/14/2021		1,234		(20)			(20)		1,214		1,214		
100046432	RIVERSIDE	CA		11/25/2020		1,916		(95)			(95)		1,821		1,821		
100243797	COLONIAL HEIGHTS	VA		09/29/2025		472		(12)			(12)		460		.460		
100267147	BEL AIR	MD		12/23/2025		473		(12)			(12)		461		.461		
100267367	WHEELER	RI		07/30/2025		535		(13)			(13)		522		.522		
100165391	NEW CASTLE	WV		08/29/2024		483		(4)			(4)		479		.479		
100086310	LANSING	MI		11/10/2022		488		(13)			(13)		475		.475		
100178418	ROYAL OAK	MI		11/21/2024		749		(20)			(20)		729		.729		
100139293	EAST PATCHOGE	NY		12/28/2023		460		(4)			(4)		456		.456		
100123946	CHICAGO	IL		09/27/2023		519		(10)			(10)		509		.509		
100177311	ROCKY MOUNT	MO		01/16/2025		490		(20)			(20)		470		.470		
100194244	PALM HARBOR	FL		02/14/2025		985		(13)			(13)		972		.972		
100255001	PLAYA DEL CARMEN	MEX		11/18/2025		575		(63)			(63)		575		.575		
100215809	BREINIGSVILLE	PA		06/12/2025		4,113		(106)			(106)		4,050		4,050		
100046147	HUNTINGTON STATION	NY		11/25/2020		990		(13)			(13)		884		.884		
100254547	WELFORD	SC		11/07/2025		721		(14)			(14)		708		.708		
100153449	JOLIET	IL		05/30/2024		463		(17)			(17)		449		.449		
100153607	WEST SENECA	NY		05/31/2024		466		(15)			(15)		449		.449		
100159829	BOWTON BEACH	FL		07/17/2024		618		(13)			(13)		603		.603		
100255393	ROSEBERG	TX		11/24/2025		739		(20)			(20)		726		.726		
100209666	CHARLOTTESVILLE	VA		04/29/2025		508		(14)			(14)		488		.488		
100115869	MIRLE BEACH	SC		07/20/2023		827		(52)			(52)		813		.813		
100244865	FREDERICKSBURG	VA		09/29/2025		1,842		(195)			(195)		1,790		1,790		
100149405	GULF SHORES	AL		04/24/2024		10,975		(87)			(87)		10,780		10,780		
100235035	RICHMOND	TX		06/28/2025		2,447		(5)			(5)		2,360		2,360		
100245491	WASHINGTON	DC		10/06/2025		662		(17)			(17)		635		.635		
100212358	LAND O' LAKES	FL		05/28/2025		367		(17)			(17)		362		.362		
100165412	FAYETTEVILLE	NC		08/29/2024		519		(9)			(9)		502		.502		
100167597	BALTIMORE	MD		07/09/2024		329		(10)			(10)		320		.320		
100119021	GRETNA	LA		07/27/2023		518		(14)			(14)		508		.508		
100108470	COCONUT CREEK	FL		05/25/2023		948		(13)			(13)		934		.934		
100177059	OCEAN CITY	NJ		01/16/2025		500		(13)			(13)		487		.487		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	State	3					8	9	10	11							12
				Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020065	WOODRUFF	SC			03/11/2025		563		(11)			(11)		552				
100171975	WILLINGTON	DE			10/17/2024		1,458		(56)			(56)		1,402				
100253721	CHAMHUSSEN	IN			10/30/2025		512		(14)			(14)		498				
100272454	PEMERROKE PINES	FL			01/08/2026		289		(6)			(6)		283				
100253274	MEBANE	NC			10/30/2025		2,129		(65)			(65)		2,064				
100172263	HEMET	CA			10/21/2024		983		(13)			(13)		970				
100267051	BOSSIER CITY	LA			12/23/2025		1,019		(20)			(20)		999				
100170154	STATESVILLE	NC			10/08/2024		557		(13)			(13)		544				
100246258	LONDON MILLS	IL			10/10/2025		32,763		(879)			(879)		31,884				
100158539	AURORA	CO			07/10/2024		467		(29)			(29)		438				
100255366	HOUSTON	TX			12/19/2025		6,936		(51)			(51)		6,885				
100046153	OAKLAND PARK	FL			11/25/2020		(8)		41			41		33				
100142754	ROCHESTER	NH			02/08/2024		649		(11)			(11)		638				
100188305	LILBURN	GA			09/20/2024		20,028		(221)			(221)		19,807				
100212268	BAKERSFIELD	CA			05/28/2025		448		(6)			(6)		442				
100234394	OROVILLE	CA			06/28/2025		1,635		(62)			(62)		1,573				
100221466	CYPRESS	TX			07/22/2025		504		(8)			(8)		496				
100184420	KATY	TX			12/17/2024		560		(5)			(5)		555				
100055402	EL PASO	TX			07/28/2021		1,277		(13)			(13)		1,264				
100161419	MOUNT PROSPECT	IL			07/29/2024		511		(9)			(9)		502				
100253761	ROSELLE	NJ			07/30/2025		1,326		(24)			(24)		1,302				
100253382	STATE COLLEGE	PA			10/30/2025		479		(13)			(13)		466				
100158408	DEARBORN HEIGHTS	MI			07/10/2024		532		(21)			(21)		511				
100055066	GAINESVORT	NY			03/23/2021		2,199		(48)			(48)		2,151				
100255491	TALLMADE	OH			11/24/2025		824		(23)			(23)		801				
100202518	HOUSTON	TX			03/21/2025		546		(2)			(2)		544				
100238669	BELLEFONTE	PA			09/22/2025		434		(20)			(20)		414				
100103702	MILWAUKEE	WI			05/08/2023		272		(9)			(9)		263				
100261894	NORTH CHARLESTON	SC			12/08/2025		2,793		(37)			(37)		2,756				
100257006	DOVER	ID			11/26/2025		766		(37)			(37)		729				
100088018	WASHINGTON	DC			10/25/2022		538		(30)			(30)		508				
100245363	NEWARK	NJ			10/06/2025		1,607		(67)			(67)		1,540				
100209625	BALTIMORE	MD			05/05/2025		500		(18)			(18)		482				
100272280	FLORIDA	FL			07/31/2025		301		(16)			(16)		285				
100054526	EAST FREETOWN	MA			03/23/2021		881		(58)			(58)		823				
100086007	CHESAPEAKE	VA			09/23/2021		1,205		(39)			(39)		1,166				
100202008	CHICAGO	IL			03/07/2025		5,687		(177)			(177)		5,510				
100078719	COOLIDGE	AZ			02/25/2022		3,556		(121)			(121)		3,435				
100200656	GALLVESTON	TX			03/11/2025		498		(21)			(21)		477				
100273904	SPOKANE	WA			01/26/2026		164		(6)			(6)		158				
100215379	RICHMOND	TX			06/12/2025		950		(10)			(10)		940				
100228306	LOS ANGELES	CA			06/11/2025		5,977		(213)			(213)		5,764				
100221264	HUMBLE	TX			07/21/2025		552		(6)			(6)		546				
100248866	JENSEN BEACH	FL			10/29/2025		508		(18)			(18)		490				
100181244	JACKSONVILLE	FL			12/06/2024		517		(13)			(13)		504				
100180221	BENSALEM	PA			11/25/2024		609		(2)			(2)		607				
100189186	LINCOLNBURG	VA			07/13/2025		7,454		(191)			(191)		7,263				
100194466	MARICOPA	AZ			02/14/2025		548		(18)			(18)		530				
100209632	BASSETT	VA			05/02/2025		571		(12)			(12)		559				
100236334	HARDINGBURG	KY			09/19/2025		484		(15)			(15)		469				
100054207	RENO	NV			03/23/2021		829		(6)			(6)		823				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100172336	ROBINVILLE	IN		10/23/2024		873		(17)			(17)		856	856			
100155088	DECATUR	GA		07/19/2024		617		(17)			(17)		600	600			
100157665	CARTERSVILLE	GA		07/09/2024		514		(9)			(9)		505	505			
100103124	AURORA	CO		04/21/2023		512		(13)			(13)		499	499			
100164268	JACKSONVILLE	FL		08/21/2024		472		(12)			(12)		460	460			
100128397	SUNNYSIDE BEACH	SC		09/15/2023		474		(16)			(16)		458	458			
100219374	CHEEKTOOWAGA	NY		06/30/2025		497		(14)			(14)		483	483			
100161177	SUMMERSVILLE	SC		07/25/2024		1,070		(41)			(41)		1,029	1,029			
100165497	LAKELAND	FL		08/29/2024		686		(21)			(21)		665	665			
100077954	APACHE JUNCTION	AZ		01/06/2022		1,945		(93)			(93)		1,852	1,852			
100160491	WILMINGTON	DE		07/19/2024		504		(33)			(33)		471	471			
100204156	KATY	TX		03/28/2025		5,068		(36)			(36)		5,032	5,032			
100099883	LAKE HAVASI CITY	AZ		03/28/2023		843		(23)			(23)		820	820			
100185975	FOREY	TX		12/26/2024		1,135		(53)			(53)		1,082	1,082			
100220705	ROYSE CITY	TX		07/18/2025		505		(1)			(1)		504	504			
100228127	MERRITT ISLAND	FL		06/07/2025		350		(7)			(7)		343	343			
100157702	SAN BERNARDINO	CA		06/28/2024		521		(20)			(20)		501	501			
100173983	RIVERSIDE	CA		10/25/2024		1,158		(51)			(51)		1,107	1,107			
100199392	ACWORTH	GA		03/05/2025		483		(18)			(18)		465	465			
100226810	LOUISVILLE	KY		06/15/2025		544		(21)			(21)		523	523			
100138658	SPRINGFIELD	VA		12/21/2023		2,432		(49)			(49)		2,383	2,383			
100169566	BERNADA DUNES	CA		09/30/2024		1,141		(1)			(1)		1,140	1,140			
100103213	SALISBURY	MA		04/21/2023		522		(11)			(11)		511	511			
100216202	LOS ANGELES	CA		06/20/2025		488		(16)			(16)		472	472			
100146772	GLENDALE	CA		03/20/2024		591		(3)			(3)		588	588			
100175939	POINCIANA	FL		11/14/2024		853		(7)			(7)		846	846			
100190901	ROSELLE	GA		01/28/2025		546		(8)			(8)		538	538			
100150748	MISSION	TX		05/06/2024		522		(10)			(10)		512	512			
100065519	WOODSTOCK	GA		07/28/2021		1,139		(30)			(30)		1,109	1,109			
100169387	TUCSON	AZ		09/30/2024		1,049		(32)			(32)		1,017	1,017			
100043741	HICKORY	NC		08/13/2020		417		(29)			(29)		388	388			
100221913	BENBROOK	TX		07/25/2025		152		(2)			(2)		150	150			
100073411	GLEN BURNIE	MD		11/01/2021		1,279		(9)			(9)		1,270	1,270			
100076137	GRASS VALLEY	CA		01/07/2022		1,138		(37)			(37)		1,101	1,101			
100076155	GRASS VALLEY	CA		01/07/2022		1,138		(37)			(37)		1,101	1,101			
100162930	KINGWOOD	TX		06/12/2024		560		(13)			(13)		547	547			
100054808	NORTH BALDWIN	NY		03/23/2021		3,729		(149)			(149)		3,580	3,580			
100102998	SAN ANTONIO	TX		06/22/2023		649		(31)			(31)		618	618			
100234953	SPRING	TX		08/28/2025		572		(10)			(10)		562	562			
100273002	RIVERSIDE	CA		01/15/2026		160		(1)			(1)		159	159			
100065036	SILVER SPRING	MD		07/14/2021		1,060		(32)			(32)		1,028	1,028			
100214492	WAAHACHIE	TX		06/06/2025		510		(3)			(3)		507	507			
100137983	VERO BEACH	FL		01/11/2024		382		(34)			(34)		358	358			
100118968	DEARBORN	MI		07/27/2023		438		(27)			(27)		411	411			
100245437	CARLISLE	MA		10/06/2025		594		(12)			(12)		582	582			
100215026	DALLAS	TX		06/11/2025		4,092		(156)			(156)		3,936	3,936			
100165518	LAIPERKEVILLE	GA		08/29/2024		2,024		(15)			(15)		2,009	2,009			
100103018	WILTON	CA		06/22/2023		1							1	1			
100054906	PIKESVILLE	MD		03/23/2021		898		(29)			(29)		869	869			
100150692	CHALMETTE	LA		06/06/2024		531		(16)			(16)		515	515			
100212935	SUNSET BEACH	NC		05/28/2025		318		(8)			(8)		310	310			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10028131	MORANTOWN	WV		06/07/2025		517		(13)			(13)		504		504		
10017591	FORT PIERCE	FL		11/14/2024		9,298		(262)			(262)		9,036	9,036			
10010394	DALLAS	TX		06/08/2023		529		(9)			(9)		520				
10019260	NORRISTOWN	PA		01/31/2025		2,278		(19)			(19)		2,259	2,259			
10002502	FONTANA	CA		09/20/2018		428		54			54		482				
100050210	BISHOP	CA		11/20/2020		971		(75)			(75)		896				
100199349	FENTON	MO		03/05/2025		509		(18)			(18)		491				
100076005	SEVIERVILLE	TN		01/07/2022		1,103		(31)			(31)		1,072	1,072			
100176976	DECATUR	GA		01/16/2025		646		(30)			(30)		616				
100133518	MILFORD	MI		10/19/2023		404		(4)			(4)		400				
100171517	CEDAR CITY	UT		10/16/2024		6,610		(174)			(174)		6,436	6,436			
100020375	LOMPOC	CA		07/27/2018		1,138		(29)			(29)		1,109	1,109			
100238074	CAPE CORAL	FL		09/23/2025		6,718		(240)			(240)		6,478	6,478			
100090275	OCALA	FL		01/13/2023		506		(19)			(19)		487				
100150964	GREENVILLE	SC		06/08/2024		2,289		(9)			(9)		2,280	2,280			
100152627	CADDO WILLS	TX		05/17/2024		575		(1)			(1)		574				
100200186	RALEIGH	NC		03/07/2025		1,326		(52)			(52)		1,274				
100206768	ST AUGUSTINE	FL		04/23/2025		465		(10)			(10)		455				
100109738	MARIETTA	GA		06/16/2023		475		(10)			(10)		465				
100167777	KODAK	TN		09/19/2024		1,799		(32)			(32)		1,767				
100261323	CHICAGO	IL		12/08/2025		518		(15)			(15)		503	503			
100054446	MC DONALD	PA		03/23/2021		909		(53)			(53)		856				
100175474	KISSIMEE	FL		12/23/2024		573		(10)			(10)		563				
100223961	HOUSTON	TX		08/22/2025		1,564		(46)			(46)		1,518	1,518			
100246568	IRVING	TX		10/15/2025		454		(16)			(16)		438				
100068389	LAUDER	WY		08/25/2021		4,015		(79)			(79)		3,936	3,936			
100067682	MARTON	IN		09/23/2021		1,163		(41)			(41)		1,122	1,122			
100070444	FREDERICK	MD		09/23/2021		1,229		(27)			(27)		1,202	1,202			
100273196	FREDERICKSBURG	VA		01/15/2026		401		(3)			(3)		398				
100206693	ANDERSON	SC		04/24/2025		505		(16)			(16)		489				
100099815	SALINAS	CA		03/28/2023		517		(8)			(8)		509	509			
100218556	GREENFIELD	CA		06/27/2025		486		(20)			(20)		466				
100147658	STOCKBRIDGE	GA		04/04/2024		480		(9)			(9)		451				
100218142	FRESNO	CA		07/22/2025		499		(20)			(20)		479				
100202620	ALBRIGHTSVILLE	PA		03/21/2025		1,130		(24)			(24)		1,106	1,106			
100151183	NORTH VERNON	IN		05/30/2024		542		(7)			(7)		535				
100192176	TUSCON	AZ		01/31/2025		525		(22)			(22)		503	503			
100178489	PORT RICHY	FL		11/21/2024		515		(21)			(21)		494				
100090625	VIESBROOKVILLE	NY		12/29/2022		432		79			79		511				
100254528	ANGLER	NC		11/17/2025		1,559		(64)			(64)		1,495	1,495			
100253515	KATY	TX		10/30/2025		1,119		(36)			(36)		1,083	1,083			
100155127	ATLANTA	GA		07/19/2024		584		(22)			(22)		562				
100161222	FORT WORTH	TX		07/25/2024		1,446		(35)			(35)		1,411	1,411			
100154501	SAINT PETERSBURG	FL		06/14/2024		514		(16)			(16)		496				
100100914	SPRING	TX		04/28/2023		1,128		(26)			(26)		1,102	1,102			
100276961	EDWARDSVILLE	IL		01/30/2026		185		(15)			(15)		170				
100277302	MEMPHIS	TN		02/12/2026		174		(4)			(4)		170				
100054437	WOODBURN	OR		03/23/2021		1,002		(34)			(34)		968				
100161949	NORTH CHESTERFIELD	VA		07/31/2024		500		(30)			(30)		470				
100272866	QUINTON	VA		01/09/2026		398		(12)			(12)		346				
100229837	HOUSTON	TX		06/18/2025		485		(9)			(9)		476				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047418	JAMAICA	NY		11/20/2020		438		(64)			(64)		374	374			
100134666	PASADENA	CA		10/30/2023		478		(17)			(17)		461	461			
100229511	WINDELL	NC		06/15/2025		541		(10)			(10)		531	531			
100202523	KNOXVILLE	TN		03/21/2025		539		(5)			(5)		534	534			
100218478	MONTGOMERY	AL		06/27/2025		491		(9)			(9)		482	482			
100253237	TEIPLE	GA		10/30/2025		515		(16)			(16)		499	499			
100193597	BOWLING GREEN	GA		12/08/2023		879		(3)			(3)		876	876			
10006721	WILMWOOD	NJ		09/23/2021		3,233		(123)			(123)		3,170	3,170			
100081317	RICHMOND	TX		03/18/2022		1,043		(3)			(3)		1,040	1,040			
100148305	KILLEEN	TX		04/12/2024		592		(5)			(5)		587	587			
100272148	KATY	TX		01/08/2026		389		(8)			(8)		381	381			
100171888	POOLER	GA		10/17/2024		665		(14)			(14)		651	651			
100206027	ANGIER	NC		04/15/2025		512		(20)			(20)		492	492			
100235770	FRIENDSWOOD	TX		09/22/2025		484		(23)			(23)		461	461			
100213701	SEBRING	FL		05/29/2025		1,821		(48)			(48)		1,773	1,773			
100171860	COTTAGE GROVE	IL		10/17/2024		666		(14)			(14)		652	652			
100268875	LAWRENCE	KS		12/29/2025		608		(19)			(19)		589	589			
100269015	RUTHERFORDTON	NC		12/29/2025		309		(15)			(15)		294	294			
100109043	WAVESBORO	PA		06/05/2023		599		(2)			(2)		597	597			
100171733	FALLING WATERS	WV		10/17/2024		504		(18)			(18)		486	486			
100255334	SNEADS FERRY	NC		11/24/2025		708		(31)			(31)		677	677			
100273176	EL RENO	OK		01/15/2026		184		(4)			(4)		180	180			
100200603	GREENEVILLE	TN		03/11/2025		547		(10)			(10)		537	537			
100245438	COLORADO SPRINGS	CO		10/06/2025		792		(37)			(37)		755	755			
100261590	SWYRNA	GA		12/12/2025		373		(6)			(6)		367	367			
100161468	POOLER	GA		07/30/2024		588		(10)			(10)		578	578			
100161470	POOLER	GA		07/30/2024		588		(10)			(10)		578	578			
10015834	ATLANTA	GA		02/27/2018		2,824		(16)			(16)		2,808	2,808			
100089733	MONTREY	MEX		12/02/2022		601							601	601			
100130387	JACKSONVILLE	FL		09/28/2023		395		(20)			(20)		375	375			
100165070	ALICE	TX		06/28/2024		455		(16)			(16)		439	439			
100238444	NEDERLAND	CO		09/19/2025		568		(20)			(20)		548	548			
100210574	HOLLY HILL	FL		05/15/2025		543		(14)			(14)		529	529			
100158800	LAS VEGAS	NV		06/26/2024		1,597		(99)			(99)		1,498	1,498			
100147109	CONVENTRY	RI		06/08/2024		511		(16)			(16)		495	495			
100176598	TARZANA	CA		11/15/2024		560		(22)			(22)		538	538			
100065511	WASHINGTON	DC		07/28/2021		1,300		(33)			(33)		1,267	1,267			
100211680	CHEY CHASE	MD		05/19/2025		42,719		(382)			(382)		42,337	42,337			
100190982	DOVERVILLE	LA		01/28/2025		544		(4)			(4)		540	540			
100070742	HAMILTON	NJ		10/01/2021		1,222		(1)			(1)		1,221	1,221			
100192958	TARZANA	CA		02/05/2025		538		(22)			(22)		516	516			
100079266	DECATUR	GA		02/28/2022		996		(54)			(54)		942	942			
100071882	EL CENTRO	CA		10/14/2021		1,166		(40)			(40)		1,126	1,126			
100254386	CINCINNATI	KY		11/07/2025		495		(12)			(12)		483	483			
100142572	CHARLOTTE	NC		02/08/2024		550		(7)			(7)		543	543			
100136881	AMHERST	NY		11/27/2023		497		(3)			(3)		494	494			
100185179	AURORA	CO		12/20/2024		456		(11)			(11)		445	445			
100134732	DAVENPORT	FL		10/30/2023		469		(9)			(9)		460	460			
100153173	NEWARK	NJ		05/30/2024		777		(14)			(14)		763	763			
100065140	RIVERSIDE	CA		07/14/2021		1,258		(31)			(31)		1,227	1,227			
100261265	PINE HILL	NJ		12/05/2025		885		(24)			(24)		861	861			

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	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10078845	EAST POINT	GA		02/24/2022		1,147		(5)			(5)		1,142	1,142			
10025703	DALLAS	TX		11/28/2025		572		(19)			(19)		553	553			
100071706	EL PASO	TX		10/14/2021		2,734		(106)			(106)		2,628	2,628			
10015590	DETROIT	MI		06/18/2024		352		(22)			(22)		330	330			
10005415	PATERSON	NJ		03/23/2021		2,808		(182)			(182)		2,626	2,626			
10024506	AURORA	CO		10/06/2025		581		(14)			(14)		567	567			
100181976	AURORA	CO		12/12/2024		554		(7)			(7)		547	547			
100253462	PAULEYS ISLAND	SC		10/30/2025		494		(19)			(19)		475	475			
100165381	OKLAHOMA CITY	OK		08/29/2024		529		(18)			(18)		511	511			
100254265	DEARBORN HEIGHTS	MI		11/06/2025		2,651		(65)			(65)		2,586	2,586			
100131800	WILLIAMTIC	CT		10/06/2023		270		(11)			(11)		259	259			
100188652	BOLIVIA	NC		02/10/2025		622		(21)			(21)		601	601			
100102041	PARKVILLE	MO		04/14/2023		533		(8)			(8)		525	525			
100253207	MUDS PARK	AZ		10/30/2025		210,872		(8,695)			(8,695)		202,177	202,177			
100272972	MERCED	CA		01/08/2026		319		(13)			(13)		306	306			
100049622	FLORISSANT	CO		11/20/2020		894		(52)			(52)		842	842			
100176261	MONTGOMERY	AL		11/15/2024		599		(3)			(3)		596	596			
100108067	TAMPA	FL		05/24/2023		659		(23)			(23)		635	635			
100238023	FRONT ROYAL	VA		10/10/2025		498		(18)			(18)		480	480			
100014469	HIGHLAND	UT		09/27/2017		2,480		(13)			(13)		2,467	2,467			
100205979	GROSSE POINTE WOODS	MI		05/09/2025		1,554		(53)			(53)		1,501	1,501			
100176738	BETHLEHEM	PA		11/15/2024		599		(8)			(8)		591	591			
100205119	MENEFEE	CA		04/11/2025		1,514		(22)			(22)		1,492	1,492			
100080900	SOUTHINGTON	CT		03/15/2022		1,311		(70)			(70)		1,241	1,241			
100271827	RUSKIN	FL		12/30/2025		173		(7)			(7)		166	166			
100230022	ARKANSAS CITY	KS		08/25/2025		330		(16)			(16)		314	314			
100067597	GREENSBORO	NC		09/23/2021		1,483		(44)			(44)		1,439	1,439			
100156312	OCALA	FL		07/25/2024		544		(12)			(12)		532	532			
100195553	FORT WORTH	TX		03/27/2025		984		(36)			(36)		948	948			
100169134	INGLESIDE	IL		09/27/2024		414		(9)			(9)		405	405			
100150687	AMERIOUS	GA		05/06/2024		4,073		(102)			(102)		3,971	3,971			
100066210	FENTON	VA		08/25/2021		1,181		(41)			(41)		1,140	1,140			
100244308	CRIFTON	MD		09/29/2025		42,465		(1,306)			(1,306)		41,149	41,149			
100193598	MADERA	CA		02/10/2025		515		(26)			(26)		489	489			
100200065	CAPE CORAL	FL		03/06/2025		592		(3)			(3)		589	589			
100261590	ENGLEWOOD	CO		12/05/2025		417		(1)			(1)		416	416			
100194612	LEXINGTON	KY		02/21/2025		1,244		(3)			(3)		1,241	1,241			
100267091	DES MOINES	IA		12/23/2025		565		(10)			(10)		555	555			
100218829	SOUTH FULTON	GA		06/27/2025		523		(6)			(6)		517	517			
100138394	PRAIRIE VILLAGE	KS		12/18/2023		490		(7)			(7)		483	483			
100165960	AUBURN	IA		08/29/2024		491							491	491			
100143730	CANYON LAKE	TX		02/26/2024		162		(4)			(4)		158	158			
100164157	STOCKTON	CA		08/21/2024		566		(11)			(11)		555	555			
100137388	WESTAMPTON	NJ		12/01/2023		591		(29)			(29)		562	562			
100272332	BATH	NC		01/08/2026		382		(2)			(2)		380	380			
100173966	SPARTANBURG	SC		10/31/2024		594		(9)			(9)		585	585			
100192968	CLARK	MO		07/31/2025		914		(5)			(5)		909	909			
100219623	READING	MA		07/08/2025		536		(12)			(12)		524	524			
100218216	COMMERCE	CA		06/26/2025		504		(11)			(11)		493	493			
100212313	OVIEDO	FL		05/28/2025		553		(3)			(3)		550	550			
100171734	FALLING WATERS	WV		10/17/2024		523		(18)			(18)		505	505			

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100248865	STATESVILLE	NC		10/29/2025		.468	(17)				(17)		.451				
100182575	HUTTO	TX		12/12/2024		2,117	(30)	(30)			(30)		2,087				
100245536	HOUSTON	TX		10/06/2025		.985	(18)	(18)			(18)		.967				
100048374	GLENWOOD	IN		11/20/2020		.921	(61)	(61)			(61)		.860				
100254029	HARRISBURG	NC		11/17/2025		1,825	(69)	(69)			(69)		1,756				
100273890	GREEN VALLEY	CA		07/26/2026		.165	(6)	(6)			(6)		.159				
100254566	PHILADELPHIA	PA		11/17/2025		.672	(15)	(15)			(15)		.657				
100090887	HAMILTON	NJ		12/29/2022		.342	(10)	(10)			(10)		.332				
100142836	FOREY	TX		02/09/2024		.446	(15)	(15)			(15)		.431				
100194790	COLLETSVILLE	NC		02/21/2025		1,677	(33)	(33)			(33)		1,644				
100155341	MILTON	GA		07/19/2024		.574	(16)	(16)			(16)		.558				
100254291	CHICAGO	IL		11/06/2025		.532	(20)	(20)			(20)		.512				
100053819	BAYVILLE	NY		03/23/2021		.532	(14)	(14)			(14)		.518				
100255557	NEW ORLEANS	LA		11/24/2025		.716	(26)	(26)			(26)		.690				
100272079	MANASSAS	VA		01/08/2026		.355	(8)	(8)			(8)		.347				
100247414	OCALA	FL		10/24/2025		.737	(30)	(30)			(30)		.707				
100180393	PASADENA	CA		11/25/2024		.621	(4)	(4)			(4)		.617				
100267247	PILOT POINT	TX		12/24/2025		1,408	(38)	(38)			(38)		1,370				
100206688	CYPRESS	TX		04/24/2025		.661	(13)	(13)			(13)		.648				
100236790	LADSON	SC		09/12/2025		.457	(16)	(16)			(16)		.441				
100053493	NEWINGTON	CT		03/23/2021		.734	(21)	(21)			(21)		.713				
100194748	HOUSTON	TX		02/21/2025		.537	(12)	(12)			(12)		.525				
100221389	THE VILLAGES	FL		07/22/2025		1,028	(10)	(10)			(10)		1,018				
100060060	QUEEN CREEK	AZ		06/25/2021		1,247	(36)	(36)			(36)		1,211				
100048890	NEWARK	NJ		11/20/2020		1,044	(42)	(42)			(42)		1,002				
100245675	PARK HILLS	KY		10/06/2025		.475	(24)	(24)			(24)		.451				
100245726	INDIANAPOLIS	IL		10/06/2025		.476	(25)	(25)			(25)		.451				
100103639	CALIFORNIA CITY	CA		05/08/2023		.122	(4)	(4)			(4)		.118				
100214577	HOUSTON	TX		06/06/2025		.364	(17)	(17)			(17)		.347				
100169166	ARLINGTON	VA		09/27/2024		.598	(19)	(19)			(19)		.579				
100169496	LAWRENCE	KS		01/15/2025		.603	(22)	(22)			(22)		.581				
100175984	FALLING WATERS	WV		11/14/2024		.619	(4)	(4)			(4)		.615				
100216594	LANSDALE	PA		06/23/2025		1,117	(14)	(14)			(14)		1,103				
100119519	WEST COVINA	CA		07/28/2023		.754	(16)	(16)			(16)		.738				
100156704	MONTGOMERY	AL		07/10/2024		1,375	(27)	(27)			(27)		1,348				
100189488	CONVERS	GA		01/15/2025		.780	(16)	(16)			(16)		.764				
100245664	CLAYTON	CA		10/06/2025		.496	(22)	(22)			(22)		.474				
100267130	BUDA	TX		12/23/2025		.571	(15)	(15)			(15)		.556				
100108303	KISSIMEE	FL		05/24/2023		.439	(17)	(17)			(17)		.422				
100043375	FELTON	CA		06/13/2020		3,322	(12)	(12)			(12)		3,310				
100171468	PROSPER	TX		10/16/2024		2,789	(56)	(56)			(56)		2,743				
100214042	SEVIERVILLE	TN		05/29/2025		.506	(10)	(10)			(10)		.496				
100253339	ANTIOCH	CA		10/30/2025		.504	(19)	(19)			(19)		.485				
100294964	HUNELSTOWN	PA		06/28/2025		.494	(9)	(9)			(9)		.485				
100214038	KODAK	TN		05/29/2025		.538	(5)	(5)			(5)		.533				
100246813	VILONIA	AR		10/15/2025		.533	(23)	(23)			(23)		.510				
100050192	BAY SHORE	NY		11/20/2020		2,834	(137)	(137)			(137)		2,697				
100091663	BIG BEAR CITY	CA		01/31/2023		1,531	(70)	(70)			(70)		1,461				
100199279	DESERT HOT SPRINGS	CA		03/05/2025		1,179	(45)	(45)			(45)		1,134				
100143814	FORT MYERS	FL		03/06/2024		.496	(29)	(29)			(29)		.467				
100071540	EUGENE	OR		10/14/2021		1,216	(46)	(46)			(46)		1,170				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009261	ALLONS	TN		01/26/2023		450	(13)				(13)		437		437		
100102573	CONROE	TX		06/07/2023		474	(31)				(31)		443		443		
100253273	CHRISTIANBURG	VA		10/30/2025		529		(19)			(19)		510		510		
100253210	ARLINGTON	VA		10/30/2025		530		(19)			(19)		511		511		
100129893	CHICAGO	IL		09/27/2023		154	(4)				(4)		150		150		
100174196	HELIION	FL		10/31/2024		13 200	(393)				(393)		12 807		12 807		
100164655	MOBILE	AL		06/26/2024		31 211	(603)				(603)		30 608		30 608		
100197575	HOUSTON	TX		02/26/2025		3 853	(130)				(130)		3 723		3 723		
100212554	GRAND PRAIRIE	TX		05/29/2025		795	(30)				(30)		765		765		
100169768	GRAND RAPIDS	MI		09/30/2024		487		(19)			(19)		468		468		
100245561	NEW CASTLE	WI		10/06/2025		538	(16)				(16)		522		522		
100180405	HOUSTON	TX		11/25/2024		605		(3)			(3)		602		602		
100253142	CHAPEL HILL	NC		10/30/2025		544		(19)			(19)		525		525		
100215310	INDIO	CA		06/12/2025		553		(12)			(12)		521		521		
100114311	SACRAMENTO	CA		06/29/2023		169		37			37		206		206		
100194713	ANCHORAGE	AK		02/21/2025		541		(12)			(12)		529		529		
100245296	WEEKI WABEE	FL		10/06/2025		485		(20)			(20)		465		465		
100216442	ODESSA	TX		06/20/2025		42 716	(2 015)				(2 015)		40 701		40 701		
100245198	COLLINSVILLE	CT		10/06/2025		490		(25)			(25)		465		465		
100095662	COLUMBIA CITY	OR		09/01/2021		1 398		(1)			(1)		1 397		1 397		
100135504	INVERNESS	CA		11/09/2023		408		(10)			(10)		398		398		
10014566	ROSELLE	GA		09/27/2017		810		(3)			(3)		807		807		
100236306	SAINT MARYS	GA		09/19/2025		496		(19)			(19)		477		477		
100165700	NEWARK	NJ		07/10/2024		1 034	(20)				(20)		1 014		1 014		
100133106	SPRINGFIELD	VA		11/29/2023		4 545	(37)				(37)		4 508		4 508		
100063109	MONTGOMERY	AL		07/01/2021		1 381	(22)				(22)		1 359		1 359		
100214036	STATESBORO	GA		05/29/2025		510	(11)				(11)		499		499		
100141543	AVENURA	FL		02/29/2024		499	(18)				(18)		481		481		
100066916	ABERDEEN	NC		06/02/2021		940		(1)			(1)		839		839		
100253408	SUCHES	GA		10/30/2025		621		(19)			(19)		602		602		
100245465	LAKE ARIEL	PA		10/06/2025		549		(14)			(14)		535		535		
100142081	DORAL	FL		02/29/2024		444	(30)				(30)		414		414		
100099993	CARSON CITY	NV		03/28/2023		496	(16)				(16)		480		480		
100221157	CLAYTON	CA		07/21/2025		519		(12)			(12)		507		507		
100180295	TAYLOR	TX		11/25/2024		629	(8)				(8)		621		621		
100245309	PORTSMOUTH	RI		10/06/2025		498	(22)				(22)		476		476		
100115048	RIO RANCHO	NM		07/14/2023		515	(7)				(7)		508		508		
100199079	MOORE	NY		02/28/2025		703	(25)				(25)		678		678		
100139515	SAN ANTONIO	TX		12/28/2023		443	(19)				(19)		424		424		
100049411	MIDDLEBURG	FL		11/20/2020		1 162	(6)				(6)		1 156		1 156		
100218867	ROCKLEDGE	FL		06/27/2025		517	(1)				(1)		516		516		
100218869	ROCKLEDGE	FL		06/27/2025		519	(3)				(3)		516		516		
100245570	TOPINABEE	MI		10/06/2025		543	(18)				(18)		525		525		
100171747	FALLING WATERS	IV		10/17/2024		504	(17)				(17)		487		487		
100171829	COLLEGE STATION	TX		10/17/2024		616	(21)				(21)		595		595		
100090679	FROSTPROOF	FL		03/10/2022		1 738	(91)				(91)		1 647		1 647		
100174604	DEATSVILLE	AL		10/31/2024		649	(35)				(35)		614		614		
100132990	COLUMBUS	OH		11/03/2023		469	(3)				(3)		466		466		
100168281	WHEAT RIDGE	CO		09/20/2024		571	(7)				(7)		564		564		
100171554	LEWISTON	WA		07/19/2023		1 494	(5)				(5)		1 489		1 489		
100272128	TALLAHASSEE	FL		01/08/2026		930	(25)				(25)		905		905		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016903	FORT LEE	NJ		09/21/2024		7,217		(127)			(127)		7,090				
10015163	SAN DIEGO	CA		05/10/2024		31,100		(505)			(505)		30,595				
10018504	CHARLOTTE	NC		12/20/2024		525		(9)			(9)		516				
100152729	SAN JACINTO	CA		05/22/2024		453		(29)			(29)		424				
100245418	SCHUMBERG	IL		10/06/2025		579		(14)			(14)		565				
100100265	PHILADELPHIA	PA		03/17/2023		496		(13)			(13)		483				
100219838	ENFIELD	CT		07/08/2025		520		(14)			(14)		506				
100234965	TUCSON	AZ		06/28/2025		607		(18)			(18)		589				
100077752	COROPAN	IN		01/03/2022		1,195		(8)			(8)		1,187				
100065084	LAS VEGAS	NV		07/14/2021		1,366		(36)			(36)		1,330				
100253087	SUITEF	SC		10/30/2025		1,066		(29)			(29)		1,037				
100169115	LAVON	TX		09/27/2024		658		(7)			(7)		651				
100255570	CINCINNATI	KY		11/24/2025		642		(22)			(22)		620				
100206371	CHARLOTTE	NC		05/22/2025		1,384		(27)			(27)		1,357				
100181202	WOODSTOCK	GA		12/06/2024		688		(20)			(20)		668				
100212148	CHAMBLEE	GA		07/21/2025		535		(7)			(7)		528				
100055209	MONTGOMERY VILLAGE	MD		03/23/2021		1,384		(16)			(16)		1,223				
100137927	BROWNSVILLE	TX		12/08/2023		659		(17)			(17)		642				
100176088	CONROE	TX		12/20/2024		1,174		(33)			(33)		1,141				
100257074	TUCSON	AZ		11/26/2025		518		(18)			(18)		500				
100142105	MIRLE BEACH	SC		06/30/2025		653		(21)			(21)		632				
100095617	LABELLE	FL		02/29/2024		498		(10)			(10)		488				
100095617	SELEN	NY		09/01/2021		1,296		(2)			(2)		1,294				
100161129	RAISON	WV		07/09/2024		512		(12)			(12)		500				
100138689	OAK RIDGE	NJ		02/02/2024		402		(23)			(23)		379				
100161487	LEWISVILLE	NC		07/30/2024		968		(29)			(29)		939				
100054799	WALWICH	NJ		03/23/2021		2,192		(115)			(115)		2,077				
100143463	GLEN BURNIE	MD		02/16/2024		398		(4)			(4)		394				
100272097	LINCOLNBURG	VA		01/08/2026		346		(9)			(9)		337				
100229512	SPRING	TX		06/15/2025		547		(6)			(6)		541				
100163070	OWENS CROSS ROADS	AL		08/13/2024		487		(20)			(20)		467				
100254960	TOMBALL	TX		11/17/2025		783		(25)			(25)		758				
100197639	ALBANY	CA		02/26/2025		1,837		(64)			(64)		1,773				
100133777	DUNDALK	MD		10/20/2023		348		(9)			(9)		339				
100205053	LILBURN	GA		04/11/2025		552		(23)			(23)		529				
100199407	DURHAM	NC		02/28/2025		996		(19)			(19)		977				
100043592	ROCKLAND	MA		08/13/2020		1,775		(63)			(63)		1,712				
100201672	LITHONIA	GA		03/18/2025		498		(10)			(10)		488				
100166245	DOUGLASVILLE	GA		09/20/2024		540		(16)			(16)		524				
100169529	FULTONDALE	AL		09/30/2024		1,266		(25)			(25)		1,241				
100165425	BRYAN	TX		08/29/2024		501		(5)			(5)		496				
100181284	SARASOTA	FL		12/06/2024		465		(22)			(22)		443				
100247098	BEAVER	PA		10/22/2025		590		(20)			(20)		570				
100147680	NORFOLK	MA		04/04/2024		449		(12)			(12)		437				
100209887	SOUTH BOSTON	MA		05/02/2025		586		(20)			(20)		566				
100215834	WARSAW	VA		06/12/2025		482		(19)			(19)		463				
100236515	LOUISVILLE	KY		09/12/2025		512		(3)			(3)		509				
100206710	MARCO ISLAND	FL		04/23/2025		534		(17)			(17)		517				
100266983	GILBERT	AZ		12/23/2025		1,120		(28)			(28)		1,092				
100165402	CORPUS CHRISTI	TX		08/29/2024		473		(6)			(6)		467				
100207481	HALEAH	FL		04/29/2025		429		(20)			(20)		409				

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	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214044	BOILING SPRINGS	SC		05/29/2025		689		(9)				(9)	680		680		
100174663	ROSEVILLE	OH		10/31/2024		28,086		(971)				(971)	27,115		27,115		
100071743	FALLING WATERS	WV		10/17/2024		748		(19)				(19)	729		729		
100067792	FLORENCE	AL		09/23/2021		1,220		(18)				(18)	1,202		1,202		
100169790	PENSACOLA	FL		09/30/2024		576		(13)				(13)	563		563		
100161940	THERMAL	CA		07/31/2024		520		(27)				(27)	493		493		
100152076	VISALIA	CA		05/16/2024		401		(16)				(16)	385		385		
100177571	VIRGINIA BEACH	VA		01/16/2025		583		(8)				(8)	575		575		
100192506	WOODBURY	NY		02/07/2025		397		(18)				(18)	379		379		
100168231	KIRKLAND	WA		09/20/2024		562		(9)				(9)	553		553		
100115565	ATLANTA	GA		07/19/2023		315		(6)				(6)	309		309		
100215743	LOOKLAND	OH		06/12/2025		1,189		(44)				(44)	1,145		1,145		
100068166	FORT WORTH	TX		08/25/2021		1,214		(21)				(21)	1,193		1,193		
100119710	MOORESTOWN	NJ		06/08/2023		603		(11)				(11)	592		592		
100065054	RICHARDSON	TX		07/14/2021		1,218		(35)				(35)	1,183		1,183		
100254214	CHEYENNE	WY		11/06/2025		4,963		(144)				(144)	4,819		4,819		
102065982	HUFFMAN	TX		04/17/2025		781		(22)				(22)	759		759		
100045101	PALM HARBOR	FL		11/19/2020		1,493		(75)				(75)	1,418		1,418		
100238247	PORTSMOUTH	RI		06/18/2025		460		(22)				(22)	438		438		
100165509	PAISON	AZ		12/20/2024		381		(17)				(17)	364		364		
100190466	ROCKFORD	IL		01/24/2025		362		(17)				(17)	345		345		
100067660	COLUMBUS	OH		09/23/2021		1,259		(39)				(39)	1,220		1,220		
100219824	READING	MA		07/08/2025		565		(5)				(5)	560		560		
100272246	HANDOVER	MD		01/08/2026		384		(6)				(6)	378		378		
100160115	CLARKSVILLE	TN		07/17/2024		510		(10)				(10)	500		500		
100071700	AVON	CO		10/14/2021		1,198		(26)				(26)	1,172		1,172		
100254227	HOT SPRINGS	AR		11/06/2025		468		(10)				(10)	458		458		
100139040	PORT ORCHARD	WA		12/22/2023		403		(19)				(19)	384		384		
100166969	ATLANTA	GA		07/09/2025		410		(12)				(12)	398		398		
100065156	CLERMONT	FL		07/14/2021		1,823		(41)				(41)	1,782		1,782		
100141155	BUFFALO	NY		01/30/2024		1,045		(40)				(40)	1,005		1,005		
100156621	STOCKBRIDGE	GA		07/10/2024		2,934		(47)				(47)	2,887		2,887		
100243982	TIENTYNE PALMS	CA		09/29/2025		494		(22)				(22)	472		472		
100243683	TIENTYNE PALMS	CA		09/29/2025		495		(23)				(23)	472		472		
100079690	STOCKTON	CA		04/08/2022		1,422		(59)				(59)	1,363		1,363		
100048193	MIAMI	FL		11/20/2020		974		(56)				(56)	918		918		
100050065	WOODBRIDGE	VA		11/20/2020		527		(5)				(5)	522		522		
100212387	SPRING HILL	TN		05/28/2025		2,519		(32)				(32)	2,487		2,487		
100142692	OCALA	FL		02/08/2024		2,519		(32)				(32)	2,487		2,487		
100152682	AUSTIN	TX		07/15/2024		515		(7)				(7)	508		508		
100057521	PERU	VT		06/30/2021		1,244		(17)				(17)	1,227		1,227		
100163025	CHARLOTTE	NC		06/13/2024		526		(15)				(15)	511		511		
100171172	BALCH SPRINGS	TX		11/22/2024		724		(14)				(14)	710		710		
100174048	MODESTO	CA		10/31/2024		850		(66)				(66)	784		784		
100065069	IRVING	TX		07/14/2021		3,472		(96)				(96)	3,376		3,376		
100049676	LEXINGTON	KY		11/20/2020		1,221		51				51	1,272		1,272		
100060256	PHILADELPHIA	PA		06/25/2021		1,648		(23)				(23)	1,625		1,625		
100238443	MEDFORD VALLEY	CA		09/19/2025		825		(21)				(21)	804		804		
100026249	HONOLULU	FL		09/20/2018		905		82				82	987		987		
100205718	NORTH LAS VEGAS	NV		04/14/2025		3,766		(156)				(156)	3,610		3,610		
100049614	SANTA ANA	CA		11/20/2020		2,225		(138)				(138)	2,087		2,087		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245265	MORENO VALLEY	CA		10/06/2025		2,788	(120)	(120)			(120)		2,648	2,648			
100064576	HAZLET	MI		07/14/2021		1,114	(37)	(37)			(37)		1,077	1,077			
100129735	SAN BERNARDINO	CA		09/27/2023		503	(20)	(20)	503		(20)	483	483	483			
100152690	HIALEAH	FL		05/17/2024		872	(19)	(19)			(19)	853	853	853			
100163036	LEWISTOWN	NY		06/13/2024		3,825	(138)	(138)			(138)		3,687	3,687			
100171145	ARLINGTON	VA		11/22/2024		393	(18)	(18)			(18)	375	375	375			
100254918	GEORGETOWN	TX		11/17/2025		749	(28)	(28)			(28)	721	721	721			
100253366	SAN ANTONIO	TX		10/30/2025		515	(20)	(20)			(20)	495	495	495			
100149073	PHOENIX	AZ		04/19/2024		485	(15)	(15)	480		(15)	480	480	480			
100115602	CRESTLINE	CA		07/19/2023		512	(8)	(8)	504		(8)	504	504	504			
100108119	WOODSTOCK	GA		05/24/2023		2,647	(45)	(45)			(45)	2,602	2,602	2,602			
100245845	SAN ANTONIO	TX		10/06/2025		1,173	(38)	(38)			(38)	1,135	1,135	1,135			
100221146	GRENA	LA		07/21/2025		1,813	(47)	(47)			(47)	1,766	1,766	1,766			
100254204	DEWHA SPRINGS	LA		11/06/2025		491	(8)	(8)			(8)	483	483	483			
100171912	FALLING WATERS	WV		10/17/2024		614	(11)	(11)			(11)	603	603	603			
100138860	MISSOURI CITY	TX		12/21/2023		537	(12)	(12)	525		(12)	525	525	525			
100194256	EDWARDS	CO		02/14/2025		597	(7)	(7)			(7)	590	590	590			
100174555	KERMAN	CA		10/31/2024		504	(32)	(32)			(32)	472	472	472			
100175079	RANCHO CUCAMONGA	CA		11/05/2024		2,161	(97)	(97)			(97)	2,064	2,064	2,064			
100226804	HUNTSVILLE	UT		07/30/2025		553	(14)	(14)			(14)	539	539	539			
100215293	POCONO LAKE	PA		06/12/2025		1,370	(46)	(46)			(46)	1,324	1,324	1,324			
100153201	NASHVILLE	TN		05/30/2024		511	(8)	(8)			(8)	503	503	503			
100202745	PFAFFTOWN	NC		03/24/2025		500	(9)	(9)	500		(9)	491	491	491			
100180198	SOMERS POINT	NJ		11/25/2024		1,198	(29)	(29)			(29)	1,169	1,169	1,169			
100234918	SAINT MARKS	FL		06/28/2025		524	(12)	(12)			(12)	512	512	512			
100049646	LAS VEGAS	NV		11/20/2020		1,671	(14)	(14)			(14)	1,657	1,657	1,657			
100165554	RIVERDALE	UT		09/06/2024		492	(7)	(7)			(7)	485	485	485			
100080199	LAKE WORTH	FL		02/25/2022		947	(48)	(48)			(48)	899	899	899			
100221185	PHILADELPHIA	PA		07/21/2025		1,007	(35)	(35)			(35)	972	972	972			
100055236	OAK GROVE	MI		03/23/2021		5,139	(104)	(104)			(104)	5,035	5,035	5,035			
100166240	CLAYTON	CA		09/09/2024		6,170	(210)	(210)			(210)	5,960	5,960	5,960			
100054546	STATEN ISLAND	NY		03/23/2021		759	(107)	(107)			(107)	652	652	652			
100169636	MARS	PA		09/30/2024		543	(20)	(20)			(20)	523	523	523			
100158108	COCONUT CREEK	FL		07/09/2024		1,656	(45)	(45)			(45)	1,611	1,611	1,611			
100236120	ABILENE	TX		09/05/2025		450	(12)	(12)	438		(12)	438	438	438			
100236125	CONCORD	NC		09/05/2025		545	(12)	(12)			(12)	533	533	533			
100103851	SUMMERVILLE	SC		05/10/2023		359	(7)	(7)			(7)	352	352	352			
100202684	AURORA	CO		03/24/2025		519	(4)	(4)			(4)	515	515	515			
100204546	SEFFNER	FL		04/04/2025		710	(25)	(25)			(25)	685	685	685			
100068448	MOUNT DORA	FL		06/25/2021		1,173	(33)	(33)			(33)	1,140	1,140	1,140			
100205735	KETERING	OH		04/14/2025		533	(14)	(14)	533		(14)	519	519	519			
100254397	CORAL SPRINGS	FL		11/07/2025		538	(22)	(22)			(22)	516	516	516			
100076228	MERCED	CA		01/07/2022		1,119	(16)	(16)			(16)	1,103	1,103	1,103			
100167668	FALLING WATERS	WV		09/19/2024		514	(17)	(17)			(17)	497	497	497			
100171738	FALLING WATERS	WV		10/17/2024		515	(18)	(18)			(18)	497	497	497			
100254534	GLOUCESTER	MA		11/07/2025		538	(16)	(16)			(16)	522	522	522			
100047515	MOONTOUGH	GA		11/20/2020		1,439	(74)	(74)			(74)	1,365	1,365	1,365			
100069273	PHILADELPHIA	PA		01/26/2023		458	(14)	(14)			(14)	444	444	444			
100025701	SAINT CLOUD	FL		09/20/2018		900	52	52			52	952	952	952			
100195983	ODESSA	TX		02/24/2025		509	(6)	(6)			(6)	503	503	503			
100207422	BATON ROUGE	LA		04/29/2025		504	(20)	(20)			(20)	484	484	484			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100079169	CONROE	TX		02/24/2022		1,144		(5)			(5)		1,139				
100203542	COSFIELD	MO		03/28/2025		501		(18)			(18)		483				
100153306	COLUMBUS	OH		05/30/2024		4,210		(1)			(1)		4,209				
100243267	WORCESTER	MA		09/26/2025		3,109		(128)			(128)		2,981				
100253405	EMILY	IN		10/30/2025		383,325		(13,544)			(13,544)		379,781				
100200544	BETHLEHEM	PA		03/11/2025		522		(16)			(16)		506				
100151750	CLEARLAKE	CA		05/10/2024		1,223		(41)			(41)		1,182				
100147550	JACKSONVILLE	FL		04/03/2024		418		(32)			(32)		386				
100150734	SAYRA	GA		05/06/2024		515		(9)			(9)		506				
100071621	RENO	NV		10/14/2021		1,154		(44)			(44)		1,110				
100153818	HOT SPRINGS VILLAGE	AR		06/05/2024		490		(6)			(6)		484				
100172506	CLEBURNE	TX		10/23/2024		3,628		(55)			(55)		3,573				
100150665	MOUNT LAUREL	NJ		05/06/2024		325		(16)			(16)		309				
100194892	RIDGECRO	VA		02/21/2025		562		(11)			(11)		551				
100067559	PRESOTT	AZ		09/23/2021		1,129		(38)			(38)		1,091				
100128298	LAKE OZARK	MO		09/14/2023		1,799		(49)			(49)		1,750				
100229338	WENTZVILLE	MO		08/14/2025		498		(12)			(12)		486				
100247090	RANDOLPH	NJ		10/22/2025		5,810		(224)			(224)		5,586				
100115495	GAINESVILLE	VA		07/17/2023		560		(12)			(12)		548				
100048788	OPA LOCKA	FL		11/20/2020		582		17			17		599				
100150816	APPLE VALLEY	CA		05/08/2024		561		(1)			(1)		560				
100164119	ATLANTA	GA		06/21/2024		500		(24)			(24)		476				
100082217	CABO SAN LUCAS	MEX		04/14/2022		774							774				
100150849	POINCIANA	FL		05/06/2024		528		(7)			(7)		521				
100077510	ASHLAND CITY	TN		01/03/2022		1,447		(15)			(15)		1,432				
100167913	PORT CHARLOTTE	FL		09/20/2024		742		(48)			(48)		694				
100177242	BRISTOL	RI		01/16/2025		447		(20)			(20)		427				
100063297	LONGWOOD	FL		07/01/2021		1,439		(21)			(21)		1,418				
100120290	LAKE WORTH	FL		08/18/2023		495		(2)			(2)		493				
100195885	CATONSVILLE	MD		02/24/2025		950		(6)			(6)		944				
100194709	GREENVILLE	SC		02/21/2025		568		(8)			(8)		560				
100173175	FRESNO	CA		10/30/2024		550		(7)			(7)		543				
100210626	DETROIT	MI		05/15/2025		493		(21)			(21)		472				
100194827	COLUMBIA	SC		02/21/2025		523		(14)			(14)		509				
100199028	CONROE	TX		02/28/2025		541		(6)			(6)		533				
100186287	MOX INNEY	TX		12/21/2024		1,076		(42)			(42)		1,034				
100209627	BROOKFIELD	CT		05/02/2025		483		(17)			(17)		466				
100065284	APEX	NC		07/28/2021		1,387		(44)			(44)		1,343				
100177946	INDIANLANTIC	FL		01/16/2025		466		(16)			(16)		450				
100114392	CHICAGO	IL		07/14/2023		885		(10)			(10)		875				
100202106	BRIDGMAN	MI		03/18/2025		2,442		(31)			(31)		2,411				
100200469	HAMTRICK	MI		03/10/2025		430		(17)			(17)		413				
100194778	JACKSONVILLE	FL		02/21/2025		530		(8)			(8)		522				
100071578	WHEAT RIDGE	CO		10/14/2021		1,192		(35)			(35)		1,157				
100191620	BRACENTON	FL		01/31/2025		787		(36)			(36)		751				
100118985	DEERFIELD BEACH	FL		07/27/2023		669		(34)			(34)		635				
100254914	MILLSBORO	DE		11/17/2025		724		(22)			(22)		702				
100017009	CLERMONT	FL		05/16/2018		1,251		(28)			(28)		1,223				
100065027	MODESTO	CA		07/14/2021		1,179		(36)			(36)		1,143				
100188854	MOONINGH	GA		07/09/2025		615		(1)			(1)		614				
100115096	PHILADELPHIA	PA		07/14/2023		683		(6)			(6)		677				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219841	FLEMINGTON	NJ		07/06/2025		537		(8)				(8)	529				
100139283	FRED OAK	TX		12/28/2023		482		(10)				(10)	482				
100207185	CYPRESS	TX		04/28/2025		547		(11)				(11)	536				
100247134	CRANBERRY TOWNSHIP	PA		10/23/2025		729		(27)				(27)	702				
100245547	CHICAGO	IL		10/06/2025		779		(23)				(23)	756				
100199065	GALLATIN	TN		02/28/2025		550		(7)				(7)	543				
100188871	NEWMAN	CA		01/06/2025		490		(8)				(8)	482				
100194472	MONMOUTH JUNCTION	NJ		02/14/2025		528		(21)				(21)	507				
100150753	CASH GRADE	AZ		05/06/2024		519		(5)				(5)	514				
100169471	FRANKLIN	WI		09/30/2024		527		(13)				(13)	514				
100202514	CLARKSVILLE	TN		03/21/2025		486		(11)				(11)	475				
100229010	CAPE CORAL	FL		06/14/2025		9,475		(237)				(237)	9,238				
100232715	NORTH MIDDLETON	NJ		06/16/2018		1,130		(16)				(16)	1,114				
100151012	LAS VEGAS	NV		05/08/2024		10,204		(200)				(200)	10,004				
100181905	MONTGOMERY	AL		12/12/2024		559		(5)				(5)	554				
100245658	PERHAM	MN		10/06/2025		519		(25)				(25)	494				
100235285	CHICAGO	IL		08/29/2025		545		(6)				(6)	529				
100206013	CONROE	TX		04/15/2025		528		(4)				(4)	524				
100165382	LANCASTER	CA		08/29/2024		534		(4)				(4)	530				
100161379	AUBURNDALE	FL		07/25/2024		2,889		(86)				(86)	2,803				
100160075	TUCSON	AZ		07/17/2024		556		(9)				(9)	547				
100171727	GRAHAM	VA		10/17/2024		610		(12)				(12)	598				
10087481	PUNTA GORDA	FL		09/23/2021		1,102		(40)				(40)	1,062				
100192906	DALLAS	TX		01/31/2025		534		(12)				(12)	522				
100166380	HOUSTON	TX		10/24/2024		519		(27)				(27)	492				
100140477	HOUSTON	TX		01/17/2024		1,783		(22)				(22)	1,761				
100186639	OWAHA	NE		12/30/2024		531		(6)				(6)	525				
100175476	FREMONT	CA		12/23/2024		33,940		(1,440)				(1,440)	32,500				
100180271	ALCOA	TN		11/25/2024		567		(10)				(10)	557				
100179784	OWAHA	NE		11/21/2024		498		(16)				(16)	482				
100138058	COLUMBIA	SC		12/13/2023		4,896		(138)				(138)	4,758				
100866945	PALM BAY	FL		09/30/2022		893		(33)				(33)	860				
100166165	ROYSE CITY	TX		09/09/2024		2,097		(33)				(33)	2,064				
100169008	WASCO	CA		09/30/2024		483		(24)				(24)	459				
100802009	MINNEAPOLIS	MN		06/25/2021		1,396		(38)				(38)	1,358				
100228090	LAKELAND	FL		06/07/2025		476		(3)				(3)	473				
100126414	FORT LAUDERDALE	FL		06/30/2023		566		(13)				(13)	553				
100185539	AURORA	CO		12/20/2024		546		(8)				(8)	538				
100200236	MILWAUKEE	WI		03/07/2025		551		(12)				(12)	539				
100273177	MOXINEY	TX		01/15/2026		182		(4)				(4)	178				
100194977	TOLEBALL	TX		02/14/2025		523		(17)				(17)	506				
100194075	YUMA	AZ		03/20/2025		474		(22)				(22)	462				
100163028	LAKELAND	FL		08/13/2024		531		(14)				(14)	517				
100128507	NORTH LAS VEGAS	NV		09/15/2023		564		(6)				(6)	556				
100191988	MIAMI	FL		01/30/2025		1,034		(25)				(25)	1,009				
100171827	HOUSTON	TX		10/17/2024		657		(15)				(15)	642				
100202759	PRINCETON	IN		03/24/2025		485		(9)				(9)	486				
100276634	NAPLES	FL		01/30/2026		155		(10)				(10)	145				
100273907	OWAHA	NE		01/15/2026		154		(6)				(6)	148				
100180189	ATHENS	GA		11/25/2024		550		(13)				(13)	537				
100074773	GILBERT	AZ		12/09/2021		111		(5)				(5)	106				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100206168	GREENSBORO	NC		04/16/2025		16,385		(495)			(495)		15,890	15,890			
100272945	RICHFIELD	MI		01/08/2026		369		(10)			(10)		359	359			
100272705	RIVER HILLS	IL		01/09/2026		171		(7)			(7)		164	164			
100194724	KATY	TX		02/21/2025		2,890		(14)			(14)		2,876	2,876			
100164528	FALLING WATERS	IV		08/21/2024		837		(22)			(22)		815	815			
100169990	NORTH BRANSWICK	NJ		09/30/2024		2,285		(79)			(79)		2,206	2,206			
100277077	DULUTH	GA		02/06/2026		191		(6)			(6)		185	185			
100277391	MADISON	IL		02/12/2026		186		(1)			(1)		185	185			
100099996	DETROIT	MI		01/13/2023		311		(16)			(16)		295	295			
100149671	CAPE CORAL	FL		04/26/2024		577		(18)			(18)		559	559			
100186368	RALEIGH	NC		12/30/2024		1,193		(11)			(11)		1,182	1,182			
100118902	SCOTTSDALE	AZ		06/30/2023		111		(11)			(11)		100	100			
100215312	BUFFALO	NY		06/12/2025		549		(9)			(9)		540	540			
100045243	ATLANTA	GA		11/25/2020		929		(35)			(35)		894	894			
100190936	CEDAR RAPIDS	IA		01/28/2025		1,127		(15)			(15)		1,112	1,112			
100189742	NORRISTOWN	PA		01/21/2025		648		(23)			(23)		625	625			
100189104	MERIDIAN	ID		01/13/2025		662		(27)			(27)		635	635			
100219587	BRYAN	TX		07/07/2025		20,667		(8)			(8)		20,659	20,659			
100091170	POOLER	GA		01/31/2023		600		(11)			(11)		589	589			
100185143	WINTER HAVEN	FL		12/20/2024		440		(21)			(21)		419	419			
10013736	TURLOCK	CA		05/25/2017		632		67			67		699	699			
100048930	HOLLYWOOD	FL		11/20/2020		963		35			35		998	998			
100228019	CHICO	CA		06/12/2025		566		(6)			(6)		560	560			
100200651	ATLANTA	GA		03/11/2025		11,573		(182)			(182)		11,391	11,391			
100219361	MACON	NC		06/30/2025		471		(9)			(9)		462	462			
100067619	ORLANDO	FL		09/23/2021		1,054		(14)			(14)		1,040	1,040			
100195447	ELKINS PARK	PA		02/24/2025		1,631		(5)			(5)		1,626	1,626			
100133628	SNEADS FERRY	NC		10/19/2023		484		(11)			(11)		473	473			
100221433	SOURY	TX		07/22/2025		471		(7)			(7)		464	464			
100258413	EDGEWATER PARK	NJ		12/05/2025		343		(14)			(14)		329	329			
100276994	MEHA	AR		01/30/2026		169		(4)			(4)		165	165			
100257199	LAS VEGAS	NV		11/26/2025		451		(11)			(11)		440	440			
100273572	NEWTON HIGHLANDS	MA		01/21/2026		172		(3)			(3)		169	169			
100091683	DALLAS	TX		03/24/2023		381		(20)			(20)		361	361			
100254965	BENTONVILLE	AR		11/17/2025		746		(28)			(28)		718	718			
100255511	BENTONVILLE	AR		11/24/2025		743		(25)			(25)		718	718			
100166970	LEBANON	OR		01/07/2025		4,281		(58)			(58)		4,223	4,223			
100206443	GREEN COVE SPRINGS	FL		04/22/2025		899		(28)			(28)		871	871			
100044755	BOCA RATON	FL		11/19/2020		941		(8)			(8)		933	933			
100176551	LAS VEGAS	NV		11/15/2024		501		(15)			(15)		486	486			
100068098	SAFORD	FL		06/25/2021		1,442		(13)			(13)		1,429	1,429			
100152712	COCONUT CREEK	FL		05/17/2024		945		(11)			(11)		934	934			
100200599	SHERMAN	TX		03/11/2025		646		(16)			(16)		630	630			
100060903	PROVO	UT		06/25/2021		1,162		(44)			(44)		1,118	1,118			
100198604	HONESDALE	PA		11/27/2023		364		(10)			(10)		354	354			
100110473	HENDERSON	NV		06/30/2023		1,170		(8)			(8)		1,162	1,162			
100205708	PHILADELPHIA	PA		04/14/2025		780		(17)			(17)		763	763			
100169192	EDMOND	OK		09/27/2024		550		(15)			(15)		535	535			
100282279	OLIVE	NC		02/27/2026		209		(4)			(4)		205	205			
100055124	TUXER	GA		03/23/2021		948		7			7		855	855			
100064990	IRVINGTON	NJ		07/14/2021		1,420		(47)			(47)		1,373	1,373			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100167570	FALLING WATERS	WV		09/19/2024		514	(16)				(16)		498	498			
100101865	WARTOX	WY		04/14/2023		438	(10)				(10)		428	428			
100254618	WINTER PARK	FL		11/10/2025		470	(22)				(22)		448	448			
100143052	SMITHFIELD	NC		02/14/2024		10,743	(452)				(452)		10,291	10,291			
100157482	GLENDALE	CA		02/20/2025		1,344	(36)				(36)		1,308	1,308			
100268441	BENTONVILLE	AR		12/29/2025		6,523	(147)				(147)		6,376	6,376			
100118811	MISSOURI CITY	TX		07/27/2023		441	(27)				(27)		414	414			
100273988	SHAWER LAKE	CA		01/21/2026		369	(7)				(7)		362	362			
100163097	PITTSBURGH	PA		06/13/2024		510	(17)				(17)		493	493			
100134894	MEDINA	WA		10/30/2023		20,079	(183)				(183)		19,896	19,896			
100181904	HEATH	TX		12/12/2024		579							579	579			
100177536	COLUMBIA	SC		01/16/2025		771	(36)				(36)		735	735			
100100187	NAMPA	ID		03/17/2023		351	(11)				(11)		340	340			
100272702	HAYESVILLE	GA		01/09/2026		347	(16)				(16)		331	331			
100254649	VERNAL	UT		11/10/2025		511	(16)				(16)		495	495			
100209672	AMHERST	NY		05/02/2025		2,164	(94)				(94)		2,070	2,070			
100254415	WESTBOROUGH	MA		11/07/2025		529	(20)				(20)		509	509			
100165448	COLLEGE STATION	TX		08/29/2024		585	(5)				(5)		580	580			
100277014	OWAHA	NE		01/30/2026		538	(18)				(18)		520	520			
100148226	HOUSTON	TX		04/12/2024		2,624	(17)				(17)		2,607	2,607			
100199384	ORANGE CITY	FL		03/05/2025		546	(5)				(5)		541	541			
100247241	FERRDALE	WA		10/24/2025		544	(12)				(12)		532	532			
100261228	FORT SMITH	AR		12/05/2025		540	(8)				(8)		532	532			
100261988	PHOENIX	AZ		12/08/2025		549	(17)				(17)		532	532			
100049023	LAKELAND	FL		11/20/2020		651	15				15		666	666			
100219179	FRANKLIN	WV		06/27/2025		541	(10)				(10)		531	531			
100043242	BELLINGHAM	WA		08/13/2020		755	(17)				(17)		738	738			
100171746	FALLING WATERS	WV		10/17/2024		742	(19)				(19)		723	723			
100076892	EDGEWATER PARK	NJ		01/07/2022		1,126	(21)				(21)		1,105	1,105			
100068109	PHILADELPHIA	PA		08/25/2021		1,158	(32)				(32)		1,126	1,126			
100152578	RIDLEY PARK	PA		05/17/2024		527	(11)				(11)		516	516			
100177061	PHOENIX	AZ		01/16/2025		552	(18)				(18)		534	534			
100219952	MOXINEY	TX		07/10/2025		504	(22)				(22)		482	482			
100200519	HERNDON	VA		03/11/2025		552	(16)				(16)		536	536			
100210500	FRESNO	CA		05/12/2025		447	(21)				(21)		426	426			
100185188	FORT MYERS	FL		12/20/2024		480	(26)				(26)		454	454			
100065467	DENVER	CO		07/28/2021		2,427	(54)				(54)		2,373	2,373			
100245810	LAGUNA HILLS	CA		10/17/2025		473	(22)				(22)		451	451			
100247384	HOWELL	NJ		10/24/2025		316	(14)				(14)		302	302			
100119892	DEARBORN HTS	MI		06/10/2023		623	(24)				(24)		599	599			
100199325	WESTBROOKVILLE	NY		03/05/2025		943	(14)				(14)		929	929			
100165708	LAKE WALES	FL		08/29/2024		509	(23)				(23)		486	486			
100247582	NORTH PORT	FL		10/29/2025		510	(24)				(24)		486	486			
100172591	EULESS	TX		10/23/2024		8,098	(245)				(245)		7,853	7,853			
100194449	WEST HAZLETON	PA		02/14/2025		569	(18)				(18)		551	551			
100103588	DALLAS	TX		05/08/2023		467	(23)				(23)		444	444			
100169510	MESQUITE	TX		09/27/2024		570	(21)				(21)		549	549			
100163024	GOLDSBORO	PA		06/13/2024		540	(17)				(17)		523	523			
100261659	FAVETTEVILLE	NC		12/12/2025		519	(12)				(12)		507	507			
100180248	WILLS POINT	TX		11/25/2024		586	(4)				(4)		582	582			
100273935	CHANDLER	AZ		01/26/2026		350	(11)				(11)		339	339			

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100180229	MESQUITE	TX		11/25/2024		902		(14)				(14)	.888	.888			
100173055	LUBBOCK	TX		10/25/2024		1,839		(73)				(73)	1,766	1,766			
100141985	LADY LAKE	FL		07/30/2024		491		(15)				(15)	.476	.476			
100261540	BIG BEAR LAKE	CA		12/08/2025		541		(19)				(19)	.522	.522			
100215877	BELLA VISTA	AR		06/12/2025		530		(11)				(11)	.519	.519			
100215449	ANN ARBOR	MI		06/12/2025		529		(10)				(10)	.519	.519			
100238917	SHEWANDOH	VA		09/23/2025		.426		(5)				(5)	.421	.421			
100255712	SARASOTA	FL		11/24/2025		51,999		(1,301)				(1,301)	50,698	50,698			
100140210	WILMINGTON	DE		07/11/2024		410		(13)				(13)	.397	.397			
100117908	LOGANVILLE	GA		07/20/2023		533							.533	.533			
100253664	SPRING HILL	TN		10/30/2025		26,764		(794)				(794)	25,970	25,970			
100253185	EVANSVILLE	IN		10/30/2025		562		(10)				(10)	.552	.552			
100254562	TUCSON	AZ		11/07/2025		.737		(18)				(18)	.719	.719			
100261175	DENMARK	NE		12/05/2025		562		(22)				(22)	.540	.540			
100261141	YUCCA VALLEY	CA		12/05/2025		744		(25)				(25)	.719	.719			
100170454	LOS ANGELES	CA		10/09/2024		311		(20)				(20)	.291	.291			
100158632	CORNERSVILLE	TN		07/12/2024		7,335		(140)				(140)	7,195	7,195			
100086539	KEIZER	OR		09/30/2022		693		(29)				(29)	.664	.664			
100120362	ROCKFORD	IL		06/18/2023		186		(3)				(3)	.183	.183			
100255058	DESERT HOT SPRINGS	CA		11/19/2025		558		(10)				(10)	.548	.548			
100149075	NAPLES	FL		04/19/2024		397		(6)				(6)	.391	.391			
100136777	DOVER	ID		11/27/2023		.446		(5)				(5)	.441	.441			
100054217	HIGHLAND MILLS	NY		03/23/2021		855		(14)				(14)	.841	.841			
100207098	BAKERFIELD	CA		04/24/2025		506		(21)				(21)	.485	.485			
100228112	WENDELL	NC		06/07/2025		6,650		(42)				(42)	6,608	6,608			
100180282	TORRINGTON	CT		11/25/2024		599		(3)				(3)	.596	.596			
100188586	LENEXA	KS		02/10/2025		.476		(22)				(22)	.454	.454			
100171593	HOUSTON	TX		10/17/2024		594		(9)				(9)	.585	.585			
100068903	HELIET	CA		08/25/2021		1,098		(35)				(35)	1,063	1,063			
100153980	HOUSTON	TX		06/05/2024		538		(22)				(22)	.516	.516			
100246716	HAYWARD	CA		10/15/2025		495		(25)				(25)	.470	.470			
100175903	CONCORD	NC		11/14/2024		855		(7)				(7)	.848	.848			
100168122	WHITE BEAR LAKE	WI		09/20/2024		564		(6)				(6)	.558	.558			
100268375	SANTA ROSA BEACH	FL		12/29/2025		547,233		(15,199)				(15,199)	532,034	532,034			
100246382	ISLE	IN		10/10/2025		.414		(17)				(17)	.397	.397			
100257070	WAINESVILLE	NC		11/26/2025		622		(24)				(24)	.598	.598			
100158017	GRAND RAPIDS	MI		07/09/2024		510		(11)				(11)	.499	.499			
100158079	FOREY	TX		07/09/2024		512		(13)				(13)	.489	.489			
100257012	WASHVILLE	TN		11/26/2025		677		(31)				(31)	.646	.646			
100043591	SATELLITE BCH	FL		06/13/2020		365		22			22		.387	.387			
100132529	RIO RICO	AZ		11/03/2023		512		(3)			(3)		.509	.509			
100139419	FORT MYERS	FL		12/28/2023		424		(9)			(9)		.415	.415			
100277332	ROCKWALL	TX		02/12/2026		188		(8)			(8)		.180	.180			
100206456	LEWINSBURG	GA		04/22/2025		532		(23)			(23)		.509	.509			
100227246	BRACENTON	FL		07/31/2025		.827		(36)			(36)		.791	.791			
100235387	LEHIGH ACRES	FL		08/29/2025		502		(11)			(11)		.501	.501			
100200710	TREASURE ISLAND	FL		03/07/2025		1,184		(42)			(42)		1,142	1,142			
100246774	LEESVILLE	SC		10/15/2025		.527		(26)			(26)		.501	.501			
100171742	FALLING WATERS	WV		10/17/2024		529		(18)			(18)		.511	.511			
100046133	PORTLAND	OR		11/25/2020		743		(36)			(36)		.707	.707			
100237066	MERCED	CA		09/12/2025		.445		(21)			(21)		.424	.424			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10021229	WEST GROVE	PA		07/21/2025		395		(45)			(45)		550	550			
10015182	WINTER SPRINGS	FL		05/10/2024		512		(4)			(4)		508	508			
100266943	PITTSBURGH	PA		12/23/2025		889		(26)			(26)		863	863			
100235772	MARTINSBURG	WV		09/22/2025		540		(15)			(15)		525	525			
100247115	CINCINNATI	KY		10/22/2025		544		(19)			(19)		525	525			
100286107	LEWIS	DE		11/26/2025		754		(29)			(29)		725	725			
100158115	PROVO	UT		07/09/2024		19,804		(470)			(470)		19,334	19,334			
100134337	LA PORTE	TX		10/27/2023		476		(22)			(22)		454	454			
100221108	UNIONTOWN	OH		07/21/2025		473		(18)			(18)		455	455			
100175202	CITRUS SPRINGS	FL		11/05/2024		632		(5)			(5)		627	627			
100053879	STATEN ISLAND	NY		03/23/2021		656		(67)			(67)		589	589			
100221811	LAKE HAVAS CITY	AZ		07/25/2025		480		(21)			(21)		469	469			
100076817	CHEYENNE	WY		12/21/2021		1,177		(78)			(78)		1,099	1,099			
100238608	NEWBERRY	FL		09/19/2025		475		(18)			(18)		457	457			
100149798	CANTON	OH		04/26/2024		445		(22)			(22)		423	423			
100206298	FALLING WATERS	WV		04/17/2025		548		(18)			(18)		530	530			
100238671	BRIDGEWATER	NJ		09/22/2025		493		(25)			(25)		468	468			
100243301	KATY	TX		09/28/2025		491		(23)			(23)		468	468			
100071569	SPOKANE	WA		10/14/2021		1,569		(52)			(52)		1,517	1,517			
100158160	PHOENIA	HI		07/09/2024		551		(7)			(7)		544	544			
100166053	LAS VEGAS	NV		09/06/2024		979		(29)			(29)		950	950			
100236115	CARY	NC		09/05/2025		496		(17)			(17)		479	479			
100235685	MANHATTAN	MT		08/29/2025		498		(19)			(19)		479	479			
100175557	EDMOND	OK		11/05/2024		559		(15)			(15)		544	544			
100265669	LAS VEGAS	NV		12/19/2025		769		(4)			(4)		765	765			
100156080	KING OF PRUSSIA	PA		07/09/2024		532		(9)			(9)		523	523			
100079832	MANASSAS	VA		04/08/2022		998		(14)			(14)		984	984			
100163005	ALEXINGTON	KY		06/13/2024		2,267		(81)			(81)		2,186	2,186			
100221774	HUNTINGTON PARK	CA		07/25/2025		446		(21)			(21)		427	427			
100054381	LAS VEGAS	NV		03/23/2021		921		(40)			(40)		881	881			
100053602	BELTSVILLE	MD		03/23/2021		912		(33)			(33)		879	879			
100073199	FOREY	TX		10/30/2024		945		(7)			(7)		938	938			
100065064	ELGIN	IL		07/14/2021		1,120		(32)			(32)		1,088	1,088			
100144293	SUGARLOAF	CA		03/07/2024		1,807		(72)			(72)		1,735	1,735			
100220764	BENJAMONT	CA		07/18/2025		463		(15)			(15)		448	448			
100253989	WENTZVILLE	MO		10/30/2025		989		(36)			(36)		953	953			
100194742	GRANDVIEW	MO		02/21/2025		898		(11)			(11)		887	887			
100206842	COLUMBIA	SC		04/24/2025		22,213		(945)			(945)		21,268	21,268			
100090966	CHINA	ME		01/31/2023		1,272		(30)			(30)		1,242	1,242			
100238546	GARLAND	TX		09/19/2025		477		(18)			(18)		459	459			
100220255	ONTARIO	CA		07/11/2025		480		(21)			(21)		469	469			
100102627	LOS ANGELES	CA		06/22/2023		671		(28)			(28)		643	643			
100203074	NORTH CHESTERFIELD	VA		04/25/2025		381		(18)			(18)		363	363			
100153017	CORVALLIS	OR		06/27/2024		482		(35)			(35)		447	447			
100247348	AZUSA	CA		10/24/2025		1,110		(41)			(41)		1,069	1,069			
100254520	LITHONIA	GA		11/07/2025		1,100		(34)			(34)		1,066	1,066			
100214344	COLUMBUS	OH		06/02/2025		463		(8)			(8)		455	455			
100057117	LAWRENCEVILLE	GA		06/30/2021		2,400		(82)			(82)		2,318	2,318			
100238683	FLORENCE	AL		09/12/2025		571		(17)			(17)		554	554			
100156580	LINDSEY	CA		07/25/2024		501		(28)			(28)		473	473			
100048893	LAKELAND	FL		11/20/2020		874		(27)			(27)		847	847			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100228776	SACRAMENTO	CA		06/12/2025		504	(22)				(22)		482		482		
100228683	ROCKVILLE	MD		06/12/2025		503	(21)				(21)		482		482		
100230035	VERSA LILLES	KY		06/25/2025		489	(17)				(17)		482		482		
100238108	BRACENTON	FL		09/15/2025		493	(11)				(11)		482		482		
100228233	SOLDERTON	PA		06/11/2025		499	(17)				(17)		482		482		
100238423	KATY	TX		09/19/2025		501	(19)				(19)		482		482		
100245550	WHITE HOUSE	TN		10/06/2025		1 344	(50)				(50)		1 344		1 344		
100157391	WINCHESTER	MA		02/20/2025		239	(10)				(10)		229		229		
100133126	HOUSTON	TX		11/29/2023		1 121	(71)				(71)		1 050		1 050		
100220349	HAMPTON	VA		07/18/2025		495	(11)				(11)		484		484		
100080919	KISSIMEE	FL		03/15/2022		858	(67)				(67)		791		791		
100243227	SEATTLE	WA		09/26/2025		530	(12)				(12)		518		518		
100228712	ORIENTAL	NC		06/11/2025		76 572	(3 253)				(3 253)		73 319		73 319		
100254966	PAZE	FL		11/12/2025		419	(15)				(15)		404		404		
100255546	FORT WORTH	TX		11/24/2025		40 298	(1 137)				(1 137)		39 161		39 161		
100190242	CINCINNATI	KY		01/22/2025		506	(15)				(15)		491		491		
100200665	SEWELL	NJ		03/11/2025		529	(14)				(14)		515		515		
100221615	PHOENIX	AZ		07/22/2025		511	(5)				(5)		506		506		
100228352	FRISSCO	CO		06/11/2025		522	(15)				(15)		507		507		
100246087	HATBORO	PA		10/08/2025		436	(97)				(97)		339		339		
100171928	ROYSE CITY	TX		10/17/2024		692	(14)				(14)		678		678		
100253381	SCHUMBERG	IL		10/30/2025		1 012	(40)				(40)		972		972		
100228393	PEWEE VALLEY	KY		06/11/2025		512	(15)				(15)		497		497		
100134037	EAST CHICAGO	IN		10/25/2023		441	(10)				(10)		431		431		
100273037	MANOR	TX		01/15/2026		693	(4)				(4)		689		689		
100065243	FARMINGTON	UT		07/14/2021		1 266	(15)				(15)		1 251		1 251		
100168262	NORWALK	CT		09/20/2024		557							557		557		
100100054	HONOLULU	HI		03/28/2023		423	(16)				(16)		407		407		
100078781	HENDERSWILLE	TN		02/24/2022		1 063	(21)				(21)		1 042		1 042		
100213711	CHARLOTTE	NC		05/29/2025		316	(7)				(7)		309		309		
100128290	BALTIMORE	MD		09/14/2023		305	(6)				(6)		289		289		
100186647	COON RAPIDS	MN		02/10/2025		569	(9)				(9)		560		560		
100045887	CORONA	TN		11/25/2020		1 177	(76)				(76)		1 101		1 101		
100216450	INDIO	CA		06/20/2025		537	(6)				(6)		531		531		
100238980	GAFFNEY	SC		09/19/2025		535	(4)				(4)		531		531		
100257231	VILLA RICA	GA		11/26/2025		518	(21)				(21)		497		497		
100115028	LAKE HAVASI CITY	AZ		07/14/2023		3 801	(59)				(59)		3 742		3 742		
100216761	CARROLLTON	GA		06/25/2025		490	(16)				(16)		474		474		
100221565	PRINCETON	IN		07/22/2025		484	(10)				(10)		474		474		
100120339	BRANDON	FL		06/18/2023		461	(8)				(8)		453		453		
100169711	MADISON HEIGHTS	MI		09/30/2024		519	(20)				(20)		499		499		
100083680	CHILLUTA	FL		06/21/2022		897	(27)				(27)		870		870		
100054697	MIDDLETOWN	NJ		03/23/2021		331	(29)				(29)		302		302		
100247000	GRAPES	TX		10/21/2025		968	(19)				(19)		949		949		
100076412	BOCA RATON	FL		12/23/2021		1 123	(30)				(30)		1 093		1 093		
100261572	MOULOOD	CA		12/08/2025		1 318	(38)				(38)		1 280		1 280		
100200701	PRINCETON	IN		03/11/2025		550	(11)				(11)		539		539		
100158767	DURHAM	NC		07/10/2024		72 451	(1 787)				(1 787)		70 664		70 664		
100212228	MARIETTA	GA		05/23/2025		513	(9)				(9)		504		504		
100055102	TORRHANNA	PA		03/23/2021		802	(11)				(11)		791		791		
100144057	WYVLE	TX		03/07/2024		513	(8)				(8)		505		505		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100075377	CULPEPER	VA		12/01/2021		1,288		(26)			(26)		1,262				
100168219	INDIANAPOLIS	IL		09/20/2024		528		(14)			(14)		514				
100205572	MIRAMAR	FL		05/09/2025		465		(22)			(22)		443				
100212552	SANTA MARIA	CA		05/27/2025		516		(19)			(19)		497				
100148855	WILDMOOD CREST	NI		04/17/2024		523		(7)			(7)		516				
100206512	GROUSE POINTE PARK	MI		04/22/2025		423		(19)			(19)		404				
100088244	NEW HAVEN	CT		10/17/2022		430		(6)			(6)		422				
100071534	PITTSBURGH	PA		10/14/2021		1,198		(30)			(30)		1,168				
100216184	LINWOOD	CA		06/20/2025		517		(8)			(8)		509				
100221417	GREAT NECK	NY		07/22/2025		522		(13)			(13)		509				
100219790	LAKE MARY	FL		07/08/2025		11,183		(142)			(142)		11,041				
100215414	ORLANDO	FL		06/12/2025		851		(14)			(14)		837				
100161377	FALLING WATERS	WV		07/25/2024		870		(12)			(12)		858				
100214275	DUNDALK	MD		06/11/2025		455		(9)			(9)		446				
100246713	FREDONIA	WA		10/15/2025		537		(25)			(25)		512				
100177312	LIVINGSTON	NI		01/16/2025		708		(28)			(28)		680				
100206881	EL PASO	TX		04/24/2025		587		(19)			(19)		568				
100204639	CANYON LAKE	TX		04/10/2025		397		(19)			(19)		378				
100261280	MERCE	CA		12/05/2025		937		(23)			(23)		914				
100212809	JACKSON	TN		05/29/2025		481		(16)			(16)		465				
100223985	HAPPY JACK	AZ		08/18/2025		102,741		(2,795)			(2,795)		99,946				
100033524	MIAMI	FL		03/23/2021		1,417		(100)			(100)		1,317				
100221331	MARTINSBURG	WV		07/22/2025		448		(19)			(19)		429				
100214164	BEERNE	TX		05/30/2025		959		(19)			(19)		940				
100044004	LOS ANGELES	CA		06/19/2020		989		(47)			(47)		942				
100160629	JOHNSTOWN	OH		07/24/2024		10,196		(138)			(138)		10,058				
100194807	POTTSDORO	TX		02/21/2025		1,344		(24)			(24)		1,320				
100090418	WINDS OVI	AZ		12/28/2022		484		(13)			(13)		471				
100216416	GLENCOE	IL		06/20/2025		546		(14)			(14)		534				
100277402	TRENTON	NI		02/12/2026		163		(4)			(4)		159				
100137588	SAN ANTONIO	TX		12/08/2023		473		(3)			(3)		470				
100193613	RALEIGH	NC		02/10/2025		238		(11)			(11)		227				
100271829	SAN ANTONIO	TX		12/30/2025		170		(7)			(7)		163				
100203805	LOS ANGELES	CA		03/28/2025		415		(18)			(18)		397				
100174606	FRESNO	CA		10/31/2024		198		(11)			(11)		187				
100272756	SPRANTON	PA		01/13/2026		175		(3)			(3)		175				
100238606	WOODSTOCK	GA		09/19/2025		972		(28)			(28)		944				
100214072	MIAMI	FL		05/30/2025		512		(24)			(24)		488				
100216430	FINKSBURG	MD		06/20/2025		550		(3)			(3)		547				
100200716	SPARTANBURG	SC		03/11/2025		581		(2)			(2)		579				
100210705	ATHENS	GA		05/15/2025		466		(20)			(20)		446				
100226730	HOUSTON	TX		07/30/2025		2,120		(44)			(44)		2,076				
100174183	MELBOURNE	AUS		10/31/2024		468		(22)			(22)		446				
100212703	FORT PIERCE	FL		05/28/2025		506		(6)			(6)		500				
100215760	PRINCETON	IN		06/12/2025		536		(8)			(8)		528				
100028982	OAKLAND	CA		10/26/2018		398		59			59		457				
100065956	MIAMI	FL		07/27/2021		1,473		(31)			(31)		1,442				
100210199	MESQUITE	TX		05/07/2025		472		(15)			(15)		457				
100205014	RENO	WV		04/10/2025		476		(19)			(19)		457				
100066533	INGLEWOOD	CA		06/02/2021		1,127		(10)			(10)		1,117				
100168084	BIG BEAR CITY	CA		09/20/2024		554		(8)			(8)		546				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
Loan Number	City	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10
100164023	ISSAQUAH	WA			06/21/2024		7,065		(51)				(51)	7,014	7,014				
100146695	VERBONING	WV			03/20/2024		498		(31)				(31)	467	467				
100219180	RUNNING SPRINGS	CA			06/27/2025		526		(14)				(14)	512	512				
100261008	CHARLES TOWN	WV			12/08/2025		349		(12)				(12)	337	337				
100149889	WEST NEW YORK	NJ			04/26/2024		2,549		(51)				(51)	2,498	2,498				
100206721	MOHAWVILLE	OR			04/23/2025		562		(17)				(17)	545	545				
100214831	ASHURN	VA			06/11/2025		491		(23)				(23)	468	468				
100200187	ARLINGTON	VA			03/07/2025		485		(22)				(22)	463	463				
100206745	HOBOKEN	NJ			04/23/2025		1,711		(25)				(25)	1,686	1,686				
100206851	TAYLORSVILLE	UT			04/24/2025		505		(26)				(26)	479	479				
100212505	PINOLE	CA			05/28/2025		571		(23)				(23)	548	548				
100235147	PHOENIX	AZ			06/28/2025		827		(29)				(29)	798	798				
100146841	VASSAR	MI			03/21/2024		569		(26)				(26)	543	543				
100135836	VERO BEACH	FL			11/10/2023		498		(6)				(6)	492	492				
100205981	STOCKTON	CA			04/15/2025		624		(28)				(28)	596	596				
100165549	ROYSE CITY	TX			08/29/2024		906		(6)				(6)	900	900				
100219740	SLIDELL	LA			07/08/2025		499		(18)				(18)	481	481				
100199404	DALLAS	TX			03/05/2025		739		(9)				(9)	730	730				
100176573	CLARKSVILLE	TN			11/15/2024		1,289		(22)				(22)	1,267	1,267				
100215381	FOUNTAIN VALLEY	CA			06/12/2025		552		(2)				(2)	550	550				
100203154	MENA	AR			03/27/2025		436		(16)				(16)	420	420				
100203082	FORT LAUDERDALE	FL			04/25/2025		524		(21)				(21)	503	503				
100245087	CENTERTON	AR			09/30/2025		1,145		(3)				(3)	1,142	1,142				
100209551	STATEN ISLAND	NY			05/02/2025		529		(23)				(23)	506	506				
100147914	GLASTONBURY	CT			04/08/2024		558		(5)				(5)	553	553				
100138008	JOSHUA TREE	CA			12/21/2023		497		(13)				(13)	484	484				
100195573	MODESTO	CA			02/24/2025		451		(21)				(21)	430	430				
100115210	TAMPA	FL			07/17/2023		530		(10)				(10)	520	520				
100212122	BRADENTON	FL			05/22/2025		530		(6)				(6)	524	524				
100057893	CHATTANOOGA	TN			06/30/2021		1,071		(40)				(40)	1,031	1,031				
100253193	GRAFTON	PA			10/30/2025		1,577		(78)				(78)	1,499	1,499				
100214422	MIAMI	FL			05/16/2025		520		(4)				(4)	516	516				
100210529	TEHACHAPI	CA			05/15/2025		528		(12)				(12)	516	516				
100101500	FAIRFAX	CA			04/26/2023		5,149		(79)				(79)	5,070	5,070				
100081671	BIG BEAR LAKE	CA			03/21/2022		891		(28)				(28)	863	863				
100209590	FORT WORTH	TX			05/02/2025		543		(15)				(15)	528	528				
100210680	CHARLOTTE	NC			05/15/2025		542		(14)				(14)	528	528				
100204487	AUSTIN	TX			04/04/2025		502		(20)				(20)	482	482				
100206795	DALTON	GA			04/23/2025		504		(22)				(22)	482	482				
100130033	EAGLE RIVER	AK			09/27/2023		543		(13)				(13)	530	530				
100194526	FORT PIERCE	FL			02/14/2025		511		(21)				(21)	490	490				
100194528	FORT PIERCE	FL			02/14/2025		511		(21)				(21)	490	490				
100265502	SANTA CLARITA	CA			12/19/2025		1,314		(14)				(14)	1,300	1,300				
100143698	MANCHESTER	CT			02/22/2024		313		(16)				(16)	297	297				
100120548	NEW HAVEN	CT			08/25/2023		472		(20)				(20)	452	452				
100045947	SHAKOPEE	MINN			11/25/2020		1,314		(68)				(68)	1,246	1,246				
100102561	SAINT CLOUD	FL			06/07/2023		1,025		(27)				(27)	998	998				
100210606	GASTONIA	NC			05/15/2025		492		(21)				(21)	471	471				
100207196	PORT CHARLOTTE	FL			04/28/2025		543		(3)				(3)	540	540				
100204675	NEWPORT BEACH	CA			04/04/2025		513		(19)				(19)	494	494				
100207273	HOUSTON	TX			04/28/2025		504		(10)				(10)	494	494				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100197506	SHEEPSPORT	LA		02/26/2025		.437	(14)					(14)	.423		.423		
100214126	WALDORF	MD		05/30/2025		.632	(30)					(30)	.602		.602		
100230015	YUCCA VALLEY	CA		08/22/2025		.408	(17)					(17)	.391		.391		
100257232	HAMBURG	IA		11/26/2025		.621	(20)					(20)	.601		.601		
100138309	GREAT CACAPON	WV		12/18/2023		.692	(7)					(7)	.685		.685		
100065648	NORTH RICHLAND HILLS	TX		07/28/2021		1,016	(36)					(36)	.980		.980		
100193519	PALETTO	FL		02/10/2025		.515	(5)					(5)	.510		.510		
100272103	WILLIAMSBURG	VA		01/08/2026		1,314	(45)					(45)	1,269		1,269		
100074669	BURLINGTON	NC		12/01/2021		1,566	(27)					(27)	1,539		1,539		
100209822	GORDONSVILLE	VA		05/05/2025		.496	(22)					(22)	.474		.474		
100201527	HOUSTON	TX		03/13/2025		.493	(19)					(19)	.474		.474		
100201584	HOUSTON	TX		03/13/2025		.492	(18)					(18)	.474		.474		
100209470	BEACHWOOD	NJ		05/01/2025		.683	(23)					(23)	.660		.660		
100207150	SAN ANTONIO	TX		04/28/2025		.433	(20)					(20)	.413		.413		
100246761	CUMMING	GA		10/15/2025		182,961	(6,788)					(6,788)	176,193		176,193		
100194063	MORENO VALLEY	CA		03/20/2025		.526	(8)					(8)	.518		.518		
100185199	BALTIMORE	MD		01/24/2025		.466	(22)					(22)	.444		.444		
100205738	DURHAM	NC		04/14/2025		2,695	(43)					(43)	2,652		2,652		
100245945	EL PASO	TX		11/06/2025		.484	(16)					(16)	.468		.468		
100214710	FREDERICKSBURG	VA		06/11/2025		.505	(20)					(20)	.485		.485		
100068366	NAMPA	ID		08/25/2021		1,148	(28)					(28)	1,120		1,120		
100115604	CRESTLINE	CA		07/19/2023		.502	(7)					(7)	.495		.495		
100276645	BAYSE	VA		01/29/2026		1,816	(93)					(93)	1,723		1,723		
100197520	SHEESBORO	NJ		02/26/2025		.402	(10)					(10)	.392		.392		
100206800	MOUNTAIN VIEW	CA		04/23/2025		.549	(18)					(18)	.531		.531		
100103089	DETROIT	MI		04/21/2023		.451	(17)					(17)	.434		.434		
100185259	FARMINGTON HILLS	MI		01/24/2025		.475	(20)					(20)	.455		.455		
100189559	JACKSONVILLE	FL		01/21/2025		.433	(7)					(7)	.426		.426		
100153219	RICHARDSON	TX		05/30/2024		.509	(1)					(1)	.508		.508		
100161472	TOMBALL	TX		07/30/2024		.566	(11)					(11)	.555		.555		
100138857	HOLIDAY	FL		12/21/2023		.542	(12)					(12)	.530		.530		
100235647	CLEWISTON	FL		08/29/2025		1,041	(34)					(34)	1,007		1,007		
100143368	PIKEVILLE	MD		02/16/2024		.504	(13)					(13)	.491		.491		
100204466	GENEVA	OH		04/04/2025		.500	(26)					(26)	.474		.474		
100163089	AZTEC	NM		06/13/2024		.509	(20)					(20)	.489		.489		
100119866	HAMILTON TOWNSHIP	NJ		06/08/2023		.549	(12)					(12)	.537		.537		
100055382	BATTLE GROUND	WA		03/23/2021		.990	(53)					(53)	.946		.946		
100045193	AVONDALE	AZ		11/25/2020		1,261	.51					.51	1,312		1,312		
100063283	SAN MIGUEL DE ALLENDE GUANAJUA	MEX		05/12/2022		1,008							1,008		1,008		
100143350	GRIFFIN	GA		02/16/2024		1,375	(89)					(89)	1,286		1,286		
100101670	LINCOLN	NE		04/26/2023		.616	(10)					(10)	.606		.606		
100165902	KENOSHA	WI		12/26/2024		.491	(14)					(14)	.477		.477		
100073979	BURNSVILLE	NC		02/24/2022		1,072	(27)					(27)	1,045		1,045		
100181253	PALMDALE	CA		12/06/2024		.469	(22)					(22)	.447		.447		
100238211	NEW HAVEN	CT		09/18/2025		.475	(13)					(13)	.462		.462		
100144124	LEXINGTON	KY		03/07/2024		.552							.552		.552		
100067445	WILMINGTON	DE		09/23/2021		1,194	(18)					(18)	1,176		1,176		
100161302	NEW HAVEN	CT		07/25/2024		.601	(6)					(6)	.595		.595		
100257014	SPRINGFIELD	VA		11/26/2025		.673	(32)					(32)	.641		.641		
100243492	CHANDLER	AZ		09/26/2025		.489	(21)					(21)	.468		.468		
100159559	MIAMI GARDENS	FL		06/16/2024		.523	(14)					(14)	.509		.509		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022000	BRISTOL	RI		07/30/2025		468		(22)			(22)		446		446		
100118155	ORLANDO	FL		07/20/2023		420		(20)			(20)		400		400		
100247274	RICHFIELD	MI		10/23/2025		486		(12)			(12)		474		474		
100174807	DELANO	CA		10/31/2024		486		(26)			(26)		460		460		
100071582	CHARLOTTE	NC		10/14/2021		1,145		(26)			(26)		1,119		1,119		
100119804	LOUIST GROVE	GA		06/08/2023		545		(16)			(16)		529		529		
100227266	BENTONVILLE	AR		07/31/2025		2,607		(49)			(49)		2,558		2,558		
100144002	MIDDLE RIVER	MD		02/29/2024		312		(19)			(19)		293		293		
100068408	PEYBURG	ID		06/25/2021		1,066		(34)			(34)		1,032		1,032		
100115107	ROYSE CITY	TX		07/14/2023		554		(6)			(6)		546		546		
100234985	PHILADELPHIA	PA		06/28/2025		1,295		(36)			(36)		1,259		1,259		
100136844	COLLINGSVILLE	CT		11/28/2023		523		(2)			(2)		521		521		
100206864	ATLANTA	GA		04/25/2025		670		(31)			(31)		639		639		
100071705	ATHENS	GA		10/14/2021		1,201		(26)			(26)		1,175		1,175		
100274046	ATLANTA	GA		07/26/2026		222		(10)			(10)		212		212		
100234322	LUBBOCK	TX		06/28/2025		1,100		(8)			(8)		1,092		1,092		
100198898	NEW BRAUNFELS	TX		02/28/2025		622		(15)			(15)		607		607		
100261361	OWAHA	NE		12/08/2025		2,149		(9)			(9)		2,140		2,140		
100143268	DENTON	TX		02/16/2024		532		(1)			(1)		531		531		
100186925	SHAFTER	CA		01/09/2025		519		(7)			(7)		512		512		
100200212	FOREST HILL	TX		03/07/2025		526		(14)			(14)		512		512		
100164107	GIWYN OAK	MD		06/21/2024		852		(29)			(29)		823		823		
100176825	CHICAGO	IL		11/19/2024		337		(16)			(16)		321		321		
100109668	NEWTON	MA		06/22/2023		487		(14)			(14)		473		473		
100160040	BROKEN ARROW	OK		07/17/2024		520		(16)			(16)		504		504		
100067438	ASEVILLE	NC		09/23/2021		1,876		(35)			(35)		1,841		1,841		
100169516	SACRAMENTO	CA		09/30/2024		5,697		(138)			(138)		5,559		5,559		
100246742	THOMASVILLE	GA		10/15/2025		498		(21)			(21)		477		477		
100065043	LAKEWOOD	CO		07/14/2021		1,157		(34)			(34)		1,123		1,123		
100176711	WOODBURY	NY		11/15/2024		4,004		(62)			(62)		3,942		3,942		
100185161	DOILING	MI		12/20/2024		510		(19)			(19)		491		491		
100090154	RIVERDALE	UT		01/13/2023		1,047		(64)			(64)		983		983		
100169145	SAN ANTONIO	TX		09/27/2024		573		(15)			(15)		558		558		
100194980	BULLHEAD CITY	AZ		02/14/2025		459		(18)			(18)		441		441		
100068137	FAVETTEVILLE	NC		06/25/2021		1,183		(34)			(34)		1,149		1,149		
100236087	LITHONIA	GA		09/05/2025		510		(9)			(9)		501		501		
100143395	ATLANTA	GA		02/16/2024		582		(17)			(17)		565		565		
100149087	WILLIS	TX		04/19/2024		493		(20)			(20)		473		473		
100047922	ORLANDO	FL		11/20/2020		1,707		(32)			(32)		1,675		1,675		
100228363	BUCKEYE	AZ		06/11/2025		610		(14)			(14)		596		596		
100175721	EAST HARTFORD	CT		11/12/2024		493		(21)			(21)		472		472		
100171265	WILMINGTON	DE		10/16/2024		451		(27)			(27)		424		424		
100110645	AVONDALE	AZ		06/30/2023		2,735		(19)			(19)		2,716		2,716		
100173854	WINTERVILLE	NC		10/31/2024		2,365		(10)			(10)		2,255		2,255		
100246555	LOS ANGELES	CA		10/17/2025		555		(18)			(18)		537		537		
100245087	TUCSON	AZ		10/03/2025		1,913		(50)			(50)		1,863		1,863		
100205140	SANTA CLARITA	CA		06/01/2025		727		(21)			(21)		706		706		
100193400	VISTA	CA		02/10/2025		3,732		(27)			(27)		3,705		3,705		
100265007	GREENWICHES	FL		12/17/2025		678		(31)			(31)		647		647		
100062722	MANASSAS	VA		07/01/2021		1,684		(29)			(29)		1,655		1,655		
100177168	HUMBLE	TX		01/16/2025		427		(20)			(20)		407		407		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100181465	EL CENTRO	CA		01/09/2025		530	(15)				(15)		515				
100228764	MIAMI	FL		06/12/2025		481	(13)				(13)		468				
100193467	YUMA	AZ		02/10/2025		466	(1)				(1)		465				
100194314	RUSHIN	FL		02/14/2025		474	(16)				(16)		458				
100076288	ALPHARETTA	GA		01/07/2022		1,181	(26)				(26)		1,155				
100154357	CALEXICO	CA		06/14/2024		399	(24)				(24)		375				
100173341	SILETZ	OR		10/25/2024		621	(44)				(44)		577				
100172761	ORANGE	CA		12/06/2024		405	(17)				(17)		388				
100214226	MOSES LAKE	WA		05/30/2025		575	(20)				(20)		555				
100049229	STAMFORD	CT		11/20/2020		784		12			12		796				
100206006	LITTLE RIVER	SC		04/15/2025		1,039		(20)			(20)		1,019				
100246497	BIRMINGHAM	AL		10/10/2025		3,835		(100)			(100)		3,735				
100178309	BAKERSFIELD	CA		11/19/2024		516		(22)			(22)		494				
100065310	MARI COPA	AZ		07/28/2021		1,111		(30)			(30)		1,081				
100261563	PORTER	TX		12/12/2025		421		(20)			(20)		401				
100218547	OCEAN CITY	NJ		06/27/2025		1,810		(38)			(38)		1,772				
10019738	CHICAGO	IL		06/08/2023		547		(15)			(15)		532				
100167309	ASHLAND	MA		09/20/2024		487		(42)			(42)		445				
100267314	PENSACOLA	FL		12/24/2025		289		(14)			(14)		275				
100186292	DALTON	GA		09/20/2024		534		(18)			(18)		516				
100137850	HAIRPTON	NH		12/08/2023		969		(17)			(17)		952				
100190893	RICHMOND	TX		01/28/2025		583		(7)			(7)		576				
100163014	ELK GROVE VILLAGE	IL		06/13/2024		3,837		(108)			(108)		3,729				
100172865	CLEVELAND	OH		10/25/2024		498		(23)			(23)		475				
100068358	ENGLEWOOD	CO		06/25/2021		1,168		(32)			(32)		1,136				
100164634	LONS	SC		06/21/2024		597		(3)			(3)		594				
100208861	FAIRSKIN	CA		04/29/2025		1,561		(73)			(73)		1,488				
100165610	ROCHESTER	NH		12/20/2024		515		(9)			(9)		506				
100054943	LITHONIA	GA		03/23/2021		2,571		(84)			(84)		2,487				
100218842	KANSAS CITY	MO		06/27/2025		471		(12)			(12)		459				
100245784	MC MINNVILLE	OR		10/29/2025		1,910		(91)			(91)		1,819				
100152742	ZEBULON	NC		05/22/2024		393		(15)			(15)		378				
100152865	WINDSOR MILL	MD		05/22/2024		390		(12)			(12)		378				
100254579	STAMFORD	CT		11/07/2025		2,018		(34)			(34)		1,984				
100193577	KISSIMEE	FL		02/10/2025		554		(5)			(5)		549				
100138755	WEST HARTFORD	CT		12/21/2023		310		(6)			(6)		304				
100143946	COLTON	CA		02/29/2024		483		(15)			(15)		468				
100172242	VILLA RICA	GA		10/21/2024		2,309		(28)			(28)		2,281				
100139424	SOUTHAVEN	MS		12/28/2023		460		(3)			(3)		457				
100218338	CENTERTON	AR		06/27/2025		491		(9)			(9)		482				
100171943	WISCONSIN RAPIDS	WI		10/17/2024		593		(13)			(13)		580				
100245319	BASTROP	TX		10/06/2025		2,480		(92)			(92)		2,388				
100192301	HAVEN	ID		01/31/2025		545		(18)			(18)		527				
100204440	SUTLAND	MD		04/03/2025		522		(6)			(6)		516				
100165517	TAMPA	FL		12/20/2024		573		(7)			(7)		566				
100166940	FRESNO	CA		12/30/2024		569		(3)			(3)		566				
100180140	SUMMERVILLE	SC		11/25/2024		539		(6)			(6)		531				
100174247	READING	MA		10/31/2024		56,157		(1,121)			(1,121)		55,036				
100237388	WEST VALLEY CITY	UT		10/10/2025		2,013		(77)			(77)		1,936				
100206798	AMES	IA		04/23/2025		869		(38)			(38)		831				
100070927	FEARSTVILLE TREVISE	PA		10/01/2021		1,477		(17)			(17)		1,460				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015080	ARLINGTON	VA		07/14/2023		951		(10)			(10)		941		941		
100180574	NEW BRAUNFELS	TX		11/28/2024		459		(10)			(10)		449		449		
100155881	FEDDING	CA		06/18/2024		423		(27)			(27)		396		396		
100155882	FEDDING	CA		06/18/2024		423		(27)			(27)		396		396		
100195634	FORT WORTH	TX		02/24/2025		309		(9)			(9)		300		300		
100202542	DRAVILLE	GA		03/21/2025		2,337		(62)			(62)		2,275		2,275		
100246019	STATHAM	GA		10/07/2025		992		(5)			(5)		987		987		
100237080	LINCHBURG	VA		09/12/2025		2,400		(63)			(63)		2,337		2,337		
100168151	ROME	GA		09/20/2024		558		(5)			(5)		553		553		
100212825	SPRINGFIELD	VA		05/29/2025		489		(4)			(4)		485		485		
100228065	CLEARWATER	FL		06/07/2025		3,835		(116)			(116)		3,719		3,719		
100165524	JACKSONVILLE	FL		08/29/2024		502		(7)			(7)		495		495		
100141415	LYMAN	ME		01/30/2024		509		(4)			(4)		505		505		
100171761	TINTON FALLS	NJ		10/17/2024		507		(18)			(18)		489		489		
100176918	PLANO	TX		11/15/2024		512		(23)			(23)		489		489		
100157450	FT WYVERS	FL		02/20/2025		454		(31)			(31)		423		423		
100219860	COLUMBUS	OH		06/30/2025		500		(18)			(18)		482		482		
100173864	MARIETTA	GA		10/31/2024		547		(26)			(26)		521		521		
100181626	ORLANDO	FL		12/11/2024		559		(2)			(2)		557		557		
100172865	BAKERSFIELD	CA		10/25/2024		556							556		556		
100212207	MCKINNEY	TX		05/22/2025		480		(18)			(18)		462		462		
100049369	BRAWLEY	CA		11/20/2020		853		71			71		924		924		
100136653	SINKING SPRING	PA		11/28/2023		534		(2)			(2)		532		532		
100128811	HALTOM CITY	TX		09/21/2023		497		(22)			(22)		475		475		
100195017	WASHINGTON TOWNSHIP	NJ		12/19/2024		547		(17)			(17)		530		530		
100229225	CHAMERTON	NC		06/13/2025		776		(26)			(26)		750		750		
100209868	FOGLESVILLE	PA		06/11/2025		42,889	(1,346)				(1,346)		41,543		41,543		
100140589	HENDERSON	NV		01/19/2024		570		(17)			(17)		553		553		
100067861	MENEFEE	CA		09/23/2021		1,168		(39)			(39)		1,129		1,129		
100152481	BOCA RATON	FL		05/16/2024		544		(23)			(23)		521		521		
100163145	PIEDMONT	CA		06/13/2024		921		(30)			(30)		891		891		
100166356	FOREST PARK	IL		09/25/2024		488		(7)			(7)		481		481		
100163347	NORTH OGDEN	UT		10/04/2024		509		(28)			(28)		481		481		
100166937	MORROSS	GA		01/07/2025		1,141		(47)			(47)		1,094		1,094		
100078937	OMAHA	NE		02/24/2022		1,083		(9)			(9)		1,074		1,074		
100210547	FORT WORTH	TX		05/15/2025		485		(20)			(20)		465		465		
100228577	CHANDLER	AZ		06/12/2025		698		(30)			(30)		668		668		
100248936	CEDAR CITY	UT		10/29/2025		377		(10)			(10)		367		367		
100180594	HOUSTON	TX		11/26/2024		598		(4)			(4)		594		594		
100156871	COLUMBUS	OH		06/27/2024		453		(11)			(11)		442		442		
100176625	MIDVALE	UT		11/15/2024		533		(21)			(21)		512		512		
100151617	PASADENA	CA		05/10/2024		444		(18)			(18)		426		426		
100212362	MANVEL	TX		05/28/2025		1,333		(16)			(16)		1,317		1,317		
100172961	PALM BAY	FL		10/25/2024		568		(22)			(22)		546		546		
100173513	PINE BUSH	NY		10/29/2024		575		(29)			(29)		546		546		
100172904	SAHUARITA	AZ		10/25/2024		573		(27)			(27)		546		546		
100165995	PEARLBLOSSOM	CA		06/30/2024		505		(13)			(13)		492		492		
100163245	FAIRFIELD	CA		06/13/2024		516		(24)			(24)		492		492		
100141275	SPRINGFIELD	VA		01/30/2024		370		(13)			(13)		357		357		
100062724	LUTHERVILLE THIMON UI	MD		07/01/2021		1,703		(15)			(15)		1,688		1,688		
100154599	WESLEY CHAPEL	FL		07/19/2024		577		(5)			(5)		572		572		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
	2	3	State					8	9	10	11	12						13	
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100204539	DES PLAINES		IL		04/04/2025		795	(18)				(18)		777	(18)				
100157183	MILLIANI		HI		02/20/2025		315	(11)				(11)		304	(11)				
100204881	BALTIMORE		MD		04/04/2025		461	(12)				(12)		449	(12)				
100201538	GREENSBORO		NC		03/13/2025		537	(5)				(5)		532	(5)				
100102771	SPRINGWOOD		TX		06/22/2023		587	(32)				(32)		555	(32)				
100172143	RIVERSIDE		CA		10/17/2024		573	(14)				(14)		559	(14)				
100186666	TRAVELERS REST		SC		12/30/2024		531	(5)				(5)		526	(5)				
100143880	COLUMBUS		OH		02/22/2024		385	(40)				(40)		345	(40)				
100228386	FAIR LAWN		NJ		06/11/2025		505	(14)				(14)		491	(14)				
100141895	UPPER DARBY		PA		03/27/2024		608	(17)				(17)		591	(17)				
100199030	ANCHORAGE		AK		02/28/2025		747							747					
100103709	BOHIE		MD		05/08/2023		676	(30)				(30)		646	(30)				
100171327	NASHVILLE		TN		10/16/2024		408	(15)				(15)		393	(15)				
100065535	HEWLETCO		NC		07/28/2021		1,163	(35)				(35)		1,128	(35)				
100254596	ROYSE CITY		TX		11/10/2025		530	(4)				(4)		526	(4)				
100204600	FOX LAKE		IL		04/04/2025		488	(19)				(19)		469	(19)				
100066532	SOUTH ARLBY		NJ		06/02/2021		1,210	(1)				(1)		1,209	(1)				
100195571	RIVERSIDE		CA		02/24/2025		524	(9)				(9)		515	(9)				
100153942	MOSES LAKE		WA		06/05/2024		477	(12)				(12)		465	(12)				
100043328	MANFIELD		TX		06/13/2020		787	(55)				(55)		732	(55)				
100238655	SAINT PAUL		MINN		09/19/2025		517	(6)				(6)		511	(6)				
100200098	ACCIDENT		MO		03/06/2025		585	(13)				(13)		572	(13)				
100138816	DECATUR		GA		12/21/2023		488	(14)				(14)		474	(14)				
100195582	LELAND		NC		02/24/2025		4,877	(177)				(177)		4,700	(177)				
100180342	CHATTANOOGA		TN		11/25/2024		593	(3)				(3)		590	(3)				
100060263	GLENVIEW		PA		06/25/2021		1,178	(33)				(33)		1,145	(33)				
100164220	BROCKTON		MA		08/21/2024		499	(24)				(24)		475	(24)				
100167782	GLENVIEWILLE		CA		09/19/2024		495							495					
100165057	DANBURY		CT		10/04/2024		571	(22)				(22)		549	(22)				
100120718	SAN ANTONIO		TX		06/25/2023		577	(4)				(4)		573	(4)				
100182940	PORT SAINT LUCIE		FL		02/05/2025		517	(11)				(11)		506	(11)				
100139632	LAREDO		FL		12/28/2023		462	(10)				(10)		452	(10)				
100049616	MIAMI		FL		11/20/2020		1,047	(57)				(57)		990	(57)				
100049117	BROCKTON		MA		11/20/2020		546	98				98		644					
100100197	ATLANTA		GA		03/17/2023		534	(10)				(10)		524	(10)				
100164192	LANCASTER		CA		06/21/2024		542	(15)				(15)		527	(15)				
100204063	JIM THORPE		PA		03/28/2025		401	(15)				(15)		386	(15)				
100238072	WEST PALM BEACH		FL		10/03/2025		2,607	(80)				(80)		2,527	(80)				
100180671	CITRUS SPRINGS		FL		11/26/2024		725	(23)				(23)		702	(23)				
100166588	ABERCROMBIE VITAE		WI		09/30/2024		538	(7)				(7)		531	(7)				
100163337	HERMITAGE		TN		06/13/2024		596	(13)				(13)		583	(13)				
100160466	LOS ANGELES		CA		07/19/2024		528	(21)				(21)		507	(21)				
100190981	GARDNERVILLE		NV		01/28/2025		655	(4)				(4)		651	(4)				
100175506	ATLANTA		GA		12/23/2024		908	(43)				(43)		865	(43)				
100144605	INDIAN TRAIL		NC		03/13/2024		659	(6)				(6)		653	(6)				
100063759	WESLEY CHAPEL		FL		07/01/2021		1,287	(4)				(4)		1,283	(4)				
100161982	NASHVILLE		TN		07/25/2024		506	(19)				(19)		487	(19)				
100206019	HOUSTON		TX		04/15/2025		487	(16)				(16)		471	(16)				
100174860	TOB HANNA		PA		10/31/2024		431	(19)				(19)		412	(19)				
100184408	AUSTELL		GA		12/17/2024		949	(6)				(6)		941	(6)				
100212139	PL YOUTH MEETING		PA		05/22/2025		563							563					

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10018152	BRISTOL	RI		06/08/2018		1,041		2			2		1,043		1,043		
100108223	HOUSTON	TX		07/21/2023		130		(10)			(10)		120		120		
100156143	GALVESTON	TX		07/25/2024		357		(1)			(1)		356		356		
100037652	TULSON	AZ		09/16/2019		1,280		(35)			(35)		1,245		1,245		
100201118	AURORA	CO		03/12/2025		487		(5)			(5)		482		482		
100143811	BAKERSFIELD	CA		03/06/2024		463		(28)			(28)		435		435		
100193513	WOOD DALE	IL		12/28/2023		2,765		(27)			(27)		2,738		2,738		
100091292	NORTH LAS VEGAS	NV		01/31/2023		492		(22)			(22)		470		470		
100159865	MIAMI	FL		06/16/2024		514		(15)			(15)		499		499		
100277588	WENTZVILLE	MO		02/12/2026		177		(7)			(7)		170		170		
100083734	PUERTO VALLARTA	MEX		06/28/2022		928							928		928		
100101600	COLUMBIA	SC		04/26/2023		556		(6)			(6)		550		550		
100169547	LOMPOC	CA		09/30/2024		559		(7)			(7)		552		552		
100115049	WENTZVILLE	MO		07/14/2023		582		(2)			(2)		580		580		
100189814	LITTLE ELM	TX		01/21/2025		23,337		(184)			(184)		23,153		23,153		
100193513	PEMBERTON	NJ		12/28/2023		411		(10)			(10)		401		401		
100140750	SAINT PETERSBURG	FL		01/22/2024		420		(18)			(18)		402		402		
100211658	MOORE	OK		05/19/2025		1,448		(24)			(24)		1,424		1,424		
100189529	NILES	IL		01/15/2025		450		(16)			(16)		434		434		
100026093	COLTON	CA		09/20/2018		681		90			90		771		771		
100140591	MESA	AZ		01/19/2024		424		(6)			(6)		418		418		
100024478	NAMPA	ID		09/20/2018		1,786		158			158		1,944		1,944		
100199874	MESQUITE	TX		03/06/2025		627		(1)			(1)		626		626		
100150926	MONKS CORNER	SC		05/08/2024		1,353		(24)			(24)		1,329		1,329		
100048794	CARREL	IN		11/20/2020		2,538		(145)			(145)		2,393		2,393		
100152740	HELIET	CA		05/22/2024		512		(22)			(22)		490		490		
100066511	SUMMERVILLE	SC		08/02/2021		1,281		(2)			(2)		1,279		1,279		
100149730	SWAN LAKE	NY		04/26/2024		482		(10)			(10)		472		472		
100138435	STRATFORD	CT		12/18/2023		416		(21)			(21)		395		395		
100215314	MAPLES	FL		06/12/2025		1,059		(33)			(33)		1,026		1,026		
100164070	CONVERS	GA		08/21/2024		489		(29)			(29)		460		460		
100216322	LEESBURG	VA		06/20/2025		1,865		(47)			(47)		1,818		1,818		
100169141	BULLHEAD CITY	AZ		09/27/2024		1,910		(48)			(48)		1,862		1,862		
100128398	BALTIMORE	MD		09/15/2023		357		(3)			(3)		354		354		
100273550	RICHMOND	TX		01/16/2026		357		(6)			(6)		351		351		
100087258	UNION CITY	CA		10/25/2022		271		29			29		300		300		
100141518	CLARKSVILLE	TN		01/30/2024		433		(22)			(22)		411		411		
100154829	AUBURNDALE	FL		06/07/2024		475		(3)			(3)		472		472		
100246384	IONIA	NY		10/10/2025		804		(27)			(27)		777		777		
100247649	HUMBLE	TX		10/29/2025		476		(25)			(25)		451		451		
100169762	CLEARLAKE	CA		09/30/2024		1,995		(9)			(9)		1,986		1,986		
100191575	RIGBY	ID		01/31/2025		442		(11)			(11)		431		431		
100055611	WEST COVINA	CA		03/23/2021		1,543		(70)			(70)		1,473		1,473		
100140807	FALLING WATERS	WV		01/19/2024		1,260		(10)			(10)		1,250		1,250		
100148181	OVERLAND PARK	KS		04/12/2024		563		(5)			(5)		558		558		
100221427	GONZALES	CA		07/22/2025		611		(14)			(14)		597		597		
100167633	PROVIDENCE	UT		09/19/2024		590		(12)			(12)		578		578		
100213753	OCALA	FL		05/29/2025		474		(13)			(13)		461		461		
100276562	GREEN VALLEY	CA		01/30/2026		384		(9)			(9)		375		375		
100163081	ARLINGTON	VA		06/13/2024		1,177		(43)			(43)		1,134		1,134		
100048431	VIRGINIA BEACH	VA		11/20/2020		2,490		(141)			(141)		2,349		2,349		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100138844	ABILENE	TX		12/21/2023		725		(20)			(20)		705		705		
100257055	POCONO SUMMIT	PA		11/28/2025		499		(23)			(23)		476		476		
100088247	GALLIWAY	OH		10/17/2022		633		(16)			(16)		617		617		
100169008	FAIRPLAY	KS		01/21/2025		489		(12)			(12)		477		477		
100157448	HICKORY	NC		02/20/2025		965		(9)			(9)		956		956		
100149321	MOUNT PROSPECT	IL		04/24/2024		498		(5)			(5)		493		493		
100219347	COARK	MO		06/30/2025		2 245		(72)			(72)		2 173		2 173		
100199055	TAMPA	FL		02/28/2025		588		(5)			(5)		583		583		
100173451	ALLENTOWN	PA		10/29/2024		428		(26)			(26)		402		402		
100166973	ANCHORAGE	AK		01/07/2025		767		(11)			(11)		756		756		
100176907	BOYNTON BEACH	FL		11/15/2024		524		(37)			(37)		487		487		
100166365	DESTIN	FL		09/25/2024		1 297		(6)			(6)		1 291		1 291		
100169475	GRAYSLAKE	IL		09/30/2024		467		(14)			(14)		453		453		
100194632	SAN ANTONIO	TX		02/21/2025		2 505		(24)			(24)		2 481		2 481		
100144323	MADERA	CA		03/07/2024		489		(12)			(12)		477		477		
100174854	WINNER	GA		10/31/2024		379		(14)			(14)		365		365		
100108121	STONE MOUNTAIN	GA		05/24/2023		510		(12)			(12)		498		498		
100173729	ABILENE	TX		10/30/2024		6 099		(263)			(263)		5 836		5 836		
100157975	BALTIMORE	MD		07/09/2024		528		(3)			(3)		525		525		
100172292	LITTLE ELM	TX		10/21/2024		4 657		(91)			(91)		4 566		4 566		
100172331	LINCOLN	NE		10/25/2024		1 680		(78)			(78)		1 602		1 602		
100099840	PLEASANTVILLE	NJ		02/28/2023		568		(15)			(15)		553		553		
100135684	LAURENCEVILLE	GA		11/09/2023		426		(18)			(18)		408		408		
100031459	INDIO	CA		03/29/2019		956		62			62		1 018		1 018		
100151674	LAKESIDE	MT		05/10/2024		476		(20)			(20)		456		456		
100246439	PHILADELPHIA	PA		10/10/2025		600		(28)			(28)		572		572		
100048621	VICTORVILLE	CA		11/20/2020		745		(2)			(2)		743		743		
100068298	PAWTOCKET	RI		06/25/2021		3 158		(84)			(84)		3 074		3 074		
100173732	PHILADELPHIA	PA		10/30/2024		476		(12)			(12)		464		464		
100203571	OCALA	FL		03/26/2025		13 456		(200)			(200)		13 256		13 256		
100071624	SCOTTSDALE	AZ		10/14/2021		1 198		(4)			(4)		1 194		1 194		
100129814	THREE OAKS	MI		09/27/2023		424		(23)			(23)		401		401		
100062712	KATY	TX		07/01/2021		1 248		(16)			(16)		1 232		1 232		
100076237	OVERLAND PARK	KS		01/07/2022		1 109		(7)			(7)		1 102		1 102		
100076466	YUCCA VALLEY	CA		12/21/2021		1 075		(54)			(54)		1 021		1 021		
100164089	ATLANTA	GA		06/21/2024		484		(5)			(5)		479		479		
100164585	FALLING WATERS	WV		06/21/2024		507		(13)			(13)		494		494		
100219172	WEST COLUMBIA	SC		06/27/2025		1 383		(29)			(29)		1 354		1 354		
100167904	CHARLOTTE	NC		09/20/2024		400		(18)			(18)		382		382		
100119020	MILWAUKEE	WI		07/27/2023		589		(33)			(33)		556		556		
100149800	HOUSTON	TX		04/29/2024		466		(10)			(10)		456		456		
100146633	HOUSTON	TX		03/20/2024		519		(23)			(23)		496		496		
100114936	SAN ANTONIO	TX		07/14/2023		612		(6)			(6)		606		606		
100236775	GRAYSLAKE	IL		06/11/2025		474		(17)			(17)		457		457		
100193624	MINNEOLA	FL		12/28/2023		442		(9)			(9)		434		434		
100133508	POND EDDY	NY		10/19/2023		305		(15)			(15)		290		290		
100200579	LINCOLN	NE		03/11/2025		656		(24)			(24)		632		632		
100065609	HILLSBORO	OR		07/28/2021		2 357		(64)			(64)		2 293		2 293		
100150704	POCATELLO	ID		05/06/2024		561		(5)			(5)		556		556		
100075997	SPEEDWAY	IN		07/07/2022		1 102		(27)			(27)		1 075		1 075		
100136125	PLAINFIELD	NJ		12/18/2023		451							451		451		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100142945	LOOIST GROVE	GA		02/09/2024		20,213		(313)			(313)		19,900	19,900			
100091576	NORFOLK	MA		02/22/2023		1,651		(2)			(2)		1,649	1,649			
100190292	PHILADELPHIA	PA		01/22/2025		464		(15)	464		(15)		449	449			
100142431	HONOLULU	HI		03/08/2024		673		(40)			(40)		633	633			
100228333	CAPE CORAL	FL		08/11/2025		68,156		(2,064)			(2,064)		66,092	66,092			
100156195	RICHMOND	TX		06/20/2024		503		(26)	503		(26)		477	477			
100246776	PORT ORANGE	FL		10/15/2025		467		(9)			(9)		458	458			
100171417	PEACHTREE CITY	GA		10/16/2024		7,695		(203)			(203)		7,492	7,492			
100174945	WHITE BLUFF	TN		10/31/2024		321		(21)	321		(21)		300	300			
100204894	ATHENS	GA		04/10/2025		517		(6)			(6)		511	511			
100165050	LANSING	MI		08/28/2024		709		(34)			(34)		675	675			
100174311	HOUGHTON	MI		10/31/2024		1,639		(39)	1,639		(39)		1,600	1,600			
100167922	EL MIRAGE	AZ		09/20/2024		494		(16)			(16)		478	478			
100256545	WILLINGTON	DE		08/29/2025		1,149		(41)			(41)		1,108	1,108			
100065729	PORTLAND	OR		07/28/2021		1,213		(30)			(30)		1,183	1,183			
100215384	CONROE	TX		06/12/2025		735		(16)			(16)		719	719			
100212284	FLEMINGTON	NJ		05/28/2025		1,016		(44)			(44)		972	972			
100088119	KELSEVILLE	CA		10/25/2022		515		(24)			(24)		491	491			
100171166	LEWISVILLE	NC		11/22/2024		593		(10)			(10)		583	583			
100151649	ORLANDO	FL		05/10/2024		1,841		(30)			(30)		1,811	1,811			
100103563	TAMPA	FL		05/08/2023		594		(1)			(1)		593	593			
100171561	MAIMOTH LAKES	CA		10/16/2024		5,222		(137)			(137)		5,085	5,085			
100200148	BROOKLYN PARK	MINN		03/06/2025		803		(3)			(3)		800	800			
100108171	GALVESTON	TX		05/24/2023		480		(15)			(15)		465	465			
100147196	ORLANDO	FL		04/03/2024		465		(3)			(3)		462	462			
100210005	TUSCON	AZ		05/15/2025		461		(6)			(6)		455	455			
100204507	KINSTON	NY		04/04/2025		507		(18)			(18)		489	489			
100169576	TWIN FALLS	ID		09/30/2024		495		(17)			(17)		478	478			
100228940	MURPHY	TX		06/12/2025		2,136		(90)			(90)		2,046	2,046			
100109705	LILBURN	GA		06/16/2023		517		(16)			(16)		501	501			
100186942	LAWRENCEBURG	TN		02/10/2025		1,389		(53)			(53)		1,336	1,336			
100060132	ORLANDO	FL		06/25/2021		1,064		(39)			(39)		1,025	1,025			
100060266	PLANO	TX		06/25/2021		1,169		(29)			(29)		1,140	1,140			
100138209	RINGGOLD	GA		12/14/2023		490		(7)			(7)		483	483			
100146629	CLEARLAKE	CA		03/20/2024		489		(16)			(16)		473	473			
100244467	KINGWOOD	TX		09/29/2025		1,902		(78)			(78)		1,824	1,824			
100177325	NEW ORLEANS	LA		01/16/2025		1,207		(53)			(53)		1,154	1,154			
100193367	MOXINEY	TX		02/10/2025		2,717		(4)			(4)		2,713	2,713			
100214550	NORTH ADAMS	MA		06/06/2025		453		(6)			(6)		445	445			
100173576	PLANTATION	FL		10/31/2024		490		(23)			(23)		467	467			
100161959	EL PASO	TX		07/31/2024		494		(27)			(27)		467	467			
100131983	CHARLESTON	SC		10/06/2023		483		(26)			(26)		457	457			
100149160	CENTERVILLE	MA		04/22/2024		567		(2)			(2)		565	565			
100195997	MC FARLAND	CA		12/26/2024		1,263		(15)			(15)		1,248	1,248			
100043301	SOUTH GRANGE	NJ		06/13/2020		496		(35)			(35)		461	461			
100135026	GREENSBORO	NC		10/30/2023		547		(8)			(8)		539	539			
100049842	PALOS HEIGHTS	IL		11/20/2020		1,060		(76)			(76)		984	984			
100101969	HOUSTON	TX		04/14/2023		378		(28)			(28)		350	350			
100174630	BRADENTON	FL		10/31/2024		542		(29)			(29)		513	513			
100160067	ALBUQUERQUE	NM		07/24/2024		1,062		(13)			(13)		1,049	1,049			
100254334	WALLINGFORD	CT		11/07/2025		332		(13)			(13)		319	319			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100128298	PHILADELPHIA	PA		09/14/2023		.477		(.27)			(.27)		.450		.450		
100071370	PORT SAINT LUCIE	FL		10/01/2021		1,240		(8)			(8)		1,232		1,232		
100169881	GARLAND	TX		09/30/2024		1,239		(.49)			(.49)		1,190		1,190		
100030189	YUCAIPA	CA		12/20/2018		3,009		(18)			(18)		2,991		2,991		
100167566	FALLING WATERS	WV		09/19/2024		1,826		(61)			(61)		1,765		1,765		
100065120	NASHVILLE	TN		07/14/2021		1,213		(31)			(31)		1,182		1,182		
100162994	RICHMOND	TX		06/12/2024		.469		(10)			(10)		.459		.459		
100169795	SACRAMENTO	CA		09/30/2024		2,412		(9)			(9)		2,403		2,403		
100154160	FULTONDALE	AL		07/11/2024		.584		(18)			(18)		.566		.566		
100065428	MODESTO	CA		07/28/2021		2,414		(19)			(19)		2,395		2,395		
100165996	EDINBURG	TX		12/26/2024		2,009		(37)			(37)		1,972		1,972		
100212378	SAN ANTONIO	TX		05/28/2025		.494		(9)			(9)		.485		.485		
100067472	ATLANTIC CITY	NJ		09/23/2021		1,468		(.49)			(.49)		1,419		1,419		
100114912	BELLEVUE	FL		07/13/2023		.425		(5)			(5)		.420		.420		
100181547	ATLANTA	GA		12/09/2024		.459		(8)			(8)		.451		.451		
100071576	AUSTIN	TX		10/14/2021		1,145		(33)			(33)		1,112		1,112		
100153407	PHILADELPHIA	PA		05/30/2024		.442		(10)			(10)		.432		.432		
100220342	MURRELLS INLET	SC		07/15/2025		2,692		(114)			(114)		2,578		2,578		
100135043	LITHONIA	GA		10/30/2023		.429		(13)			(13)		.416		.416		
100133097	SPRING VALLEY	CA		11/29/2023		.488		(2)			(2)		.486		.486		
100215397	DELTONA	FL		06/12/2025		1,517		(.43)			(.43)		1,474		1,474		
100033980	PORT JEFFERSON STATION	NY		03/23/2021		3,597		(.44)			(.44)		3,553		3,553		
100206354	LINCOLN	NE		04/17/2025		1,147		(12)			(12)		1,135		1,135		
100167940	PALM BAY	FL		09/20/2024		.567		(21)			(21)		.546		.546		
100206849	MELISSA	TX		04/24/2025		1,339		(11)			(11)		1,328		1,328		
100044603	CULFAX	WV		11/19/2020		2,063		(.48)			(.48)		2,015		2,015		
100132716	HAWORTH	NJ		11/03/2023		.465		(5)			(5)		.460		.460		
100057695	BATON ROUGE	LA		06/30/2021		1,219		(16)			(16)		1,203		1,203		
100197519	NIKISKI	AK		02/26/2025		.998		(5)			(5)		.993		.993		
100169667	ROScoe	IL		07/10/2024		106,173		(1,741)			(1,741)		104,432		104,432		
100074996	ALBURN	VA		12/01/2021		1,235		(16)			(16)		1,219		1,219		
100155073	ALBRIGHTSVILLE	PA		07/19/2024		.493		(14)			(14)		.479		.479		
100253386	SAN ANTONIO	TX		10/30/2025		2,184		(65)			(65)		2,119		2,119		
100023873	CATONSVILLE	MD		09/10/2018		1,133		(12)			(12)		1,121		1,121		
100128531	MIAMI	FL		09/15/2023		.451		(22)			(22)		.429		.429		
100147490	CHARLES TOWN	WV		10/31/2024		.313		(14)			(14)		.299		.299		
100210614	DALLAS	TX		05/15/2025		1,174		(.42)			(.42)		1,132		1,132		
100203978	FARMINGTON	UT		03/27/2025		3,316		(112)			(112)		3,204		3,204		
100103272	WILMINGTON	DE		04/27/2023		.453		(30)			(30)		.423		.423		
100167566	TAMPA	FL		09/19/2024		1,634		(53)			(53)		1,581		1,581		
100200100	WILLIAMSBURG	VA		03/06/2025		.573		(5)			(5)		.568		.568		
100173753	VINTON	VA		10/30/2024		.573		(5)			(5)		.568		.568		
100076235	SPRING LAKE	MI		01/07/2022		1,112		(14)			(14)		1,098		1,098		
100192594	COLUMBUS	OH		07/31/2025		2,170		(16)			(16)		2,154		2,154		
100119887	WAVESVILLE	NC		06/10/2023		.469		(23)			(23)		.446		.446		
100065074	MELBOURNE	AUS		07/14/2021		1,207		(33)			(33)		1,174		1,174		
100189093	MILTON	GA		07/19/2025		.811		(17)			(17)		.794		.794		
100164620	FALLING WATERS	WV		06/21/2024		.495		(15)			(15)		.480		.480		
100073571	LAS VEGAS	NV		04/25/2022		.992		(24)			(24)		.968		.968		
100137219	FRANKLINTON	NC		11/28/2023		.350		(25)			(25)		.325		.325		
100175004	AMARILLO	TX		12/23/2024		.394		(17)			(17)		.377		.377		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015834	KNOXVILLE	TN		07/12/2024		493		(10)			(10)		483				
100170241	SAINT AUGUSTINE	FL		10/08/2024		1,054		(1)			(1)		1,053				
100057517	HESPERIA	CA		06/30/2021		1,188		(29)			(29)		1,159				
100064897	OCEAN RIDGE	FL		07/14/2021		1,498		(58)			(58)		1,440				
100133874	TAMPA	FL		10/24/2023		490		(8)			(8)		482				
100131785	LAKE ELSINORE	CA		10/06/2023		503		(21)			(21)		482				
100206155	LOUIST GROVE	GA		04/16/2025		1,313		(37)			(37)		1,276				
100157075	SACRAMENTO	CA		02/20/2025		701		(11)			(11)		690				
100179691	JORDAN	IN		11/21/2024		1,841		(48)			(48)		1,793				
100164511	FALLING WATERS	WV		06/21/2024		505		(13)			(13)		492				
100171767	AURORA	CO		10/17/2024		645		(7)			(7)		638				
100071699	CHARLOTTE	NC		10/14/2021		1,071		(32)			(32)		1,039				
100036269	UPLAND	CA		06/27/2019		1,466		(30)			(30)		1,436				
100067534	COLUMBIA	SC		09/23/2021		1,326		(29)			(29)		1,297				
100246395	NORFOLK	VA		10/15/2025		882		(27)			(27)		855				
100155195	SUMMERVILLE	SC		07/19/2024		515		(14)			(14)		501				
100139241	LAKE CHARLES	LA		12/28/2023		818		(8)			(8)		810				
100074570	PALM SPRINGS	CA		11/19/2021		1,040		(20)			(20)		1,020				
100102730	SPRING	TX		06/22/2023		515		(19)			(19)		496				
100048775	BRANDON	FL		11/20/2020		707		59			59		766				
100206295	CARY	NC		04/17/2025		508		(19)			(19)		489				
100079843	ORVILLE	CA		04/08/2022		834		(62)			(62)		772				
100163147	PHILADELPHIA	PA		06/13/2024		693		(17)			(17)		676				
100160948	CAPE CORAL	FL		07/24/2024		402		(22)			(22)		380				
100160065	CHESAPEAKE	VA		07/17/2024		1,513		(48)			(48)		1,465				
100156073	FORT MYERS	FL		06/18/2024		334		(16)			(16)		318				
100174644	SHIPMAN	VA		10/31/2024		476		(31)			(31)		445				
100048312	ORLANDO	FL		11/20/2020		1,547		(22)			(22)		1,525				
100115632	VENNOR CITY	NJ		07/19/2023		1,725		(25)			(25)		1,700				
100180610	CENTRAL IA	IA		11/26/2024		1,547		(72)			(72)		1,475				
100048761	HENDERSON	NV		11/20/2020		649							649				
100135730	VOLCANO	HI		11/10/2023		520		(8)			(8)		512				
100276690	DELRAN	NJ		01/29/2026		176		(2)			(2)		174				
100220733	HURST	TX		07/18/2025		1,372		(46)			(46)		1,326				
100167647	TITUSVILLE	NJ		09/19/2024		607		(11)			(11)		596				
100157425	BOSTON	MA		02/20/2025		484		(19)			(19)		465				
100200104	LEWIS	DE		03/06/2025		389		(4)			(4)		385				
100194984	PALM COAST	FL		02/14/2025		545		(18)			(18)		527				
100223348	SILVANIA	OH		06/14/2025		16,129		(97)			(97)		16,032				
100208865	ELGIN	IL		04/29/2025		456		(20)			(20)		436				
100261332	BIG BEAR CITY	CA		12/08/2025		1,018		(31)			(31)		987				
100272090	ORLANDO	FL		01/08/2026		2,493		(64)			(64)		2,429				
100216294	CALABASH	NC		06/20/2025		615		(16)			(16)		599				
100120359	CLEARLAKE	CA		06/18/2023		508		(12)			(12)		496				
100071707	LAS VEGAS	NV		10/14/2021		1,072		(34)			(34)		1,038				
100057854	COBENTON	MD		06/30/2021		1,016		(19)			(19)		997				
100174764	WILMINGTON	DE		10/31/2024		490		(29)			(29)		461				
100160653	KINGSLAND	TX		07/24/2024		652		(28)			(28)		624				
100043943	LANCASTER	CA		06/19/2020		936		(68)			(68)		868				
100238459	ATLANTA	GA		09/19/2025		477		(18)			(18)		459				
100047782	EATONTOWN	NJ		11/20/2020		655		(85)			(85)		570				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019636	SALEM	OR		07/30/2018		1,206		(20)					1,186	1,186			
10006273	BELCAMP	MD		07/01/2021		792		(13)					779	779			
10006578	RICHFIELD	MI		07/28/2021		1,060		(34)					1,026	1,026			
10019506	HUNTSVILLE	UT		02/24/2025		14,916		(463)					14,453	14,453			
10019245	CHESTER TOWN	MD		02/07/2025		447		(13)					434	434			
100201975	BAKERSFIELD	CA		03/18/2025		474		(22)					452	452			
10019566	PHILADELPHIA	PA		06/23/2024		466		(11)					455	455			
100103778	PORT SAINT LUCIE	FL		05/10/2023		635		(30)					605	605			
10016538	RICHMOND	TX		06/29/2024		851		(38)					813	813			
100057581	SEVIERVILLE	TN		06/30/2021		1,198		(20)					1,178	1,178			
100161304	MERCED	CA		07/25/2024		818		(5)					813	813			
100120490	NIPOMO	CA		06/18/2023		507							507	507			
100071662	DOVER	ID		10/14/2021		1,320		(56)					1,264	1,264			
100153809	HOOVER	AL		06/05/2024		502		(8)					494	494			
100200059	NASHVILLE	TN		03/06/2025		609		(9)					600	600			
100161940	FALLING WATERS	WV		07/25/2024		540		(10)					530	530			
100164536	GALLATIN	TN		06/21/2024		539		(6)					523	523			
100235374	NORTH LAS VEGAS	NV		08/29/2025		444		(21)					423	423			
100177314	PLAINFIELD	NJ		01/16/2025		545		(18)					527	527			
100079743	MESQUITE	TX		04/08/2022		2,771		(105)					2,666	2,666			
100144265	NORTH PORT	FL		03/07/2024		509		(12)					497	497			
100198897	TAMPA	FL		02/28/2025		467		(22)					445	445			
100199885	LOGAN	OH		03/06/2025		32,206		(1,041)					31,165	31,165			
100201832	APPROVA	FL		03/18/2025		579		(10)					569	569			
100247103	DENTON	TX		10/22/2025		516		(24)					492	492			
100069942	WEST CALDWELL	NJ		01/26/2023		451		(6)					435	435			
100164136	ROSDALE	NY		06/21/2024		565		(5)					560	560			
100237102	VICTORIA	NY		09/12/2025		1,495		(59)					1,436	1,436			
100128388	SAN ANTONIO	TX		09/15/2023		519							519	519			
100192307	MABLETON	GA		07/31/2025		569		(13)					556	556			
100137150	CLERMONT	FL		11/28/2023		567		(18)					549	549			
100128515	MELBOURNE	AUS		09/15/2023		493		(12)					481	481			
100065748	WENTWORTH	WA		07/28/2021		1,104		(36)					1,068	1,068			
100136682	HIOELL	NJ		02/02/2024		998		(68)					930	930			
100118888	DELRAY BEACH	FL		06/30/2023		229		(14)					215	215			
100171791	CLEVELAND	OH		10/17/2024		550		(10)					540	540			
100206254	BULLHEAD CITY	AZ		04/17/2025		3,916		(137)					3,779	3,779			
100108989	TUSCON	AZ		05/31/2023		499		(26)					473	473			
100103015	FRESNO	CA		06/22/2023		427		(18)					409	409			
100062588	MIDDLEBURG HEIGHTS	OH		04/14/2022		663		(14)					649	649			
100049683	BROOKLYN	NY		11/20/2020		943		(18)					942	942			
100048588	BROOKLYN	NY		11/20/2020		634		(18)					516	516			
100020219	CAROLINA BEACH	NC		07/17/2018		1,130		(23)					1,107	1,107			
100277013	CHESTER	MD		07/30/2026		335		(13)					322	322			
100054891	MOORE	NY		03/23/2021		2,440		(96)					2,344	2,344			
100153915	PARADISE	CA		06/05/2024		455		(6)					449	449			
100066967	KINGWOOD	TX		06/02/2021		1,770		(3)					1,767	1,767			
100175184	MIAMI	FL		11/05/2024		47,054		(896)					46,158	46,158			
100152318	FORT WORTH	TX		05/22/2024		540		(7)					533	533			
100055884	LOS ANGELES	CA		03/26/2021		1,253		(31)					1,222	1,222			
100214876	SWANSBORO	GA		06/11/2025		455		(21)					434	434			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100174688	GROTON	MA		10/31/2024		535	(10)				(10)		525				
100220727	PANAMA CITY BEACH	FL		06/18/2025		468	(21)				(21)		447				
100227969	HAGERSTOWN	MD		06/04/2025		470	(11)				(11)		459				
100071866	ROSEVILLE	OH		10/14/2021		1,129	(43)				(43)		1,086				
100102808	FORT WORTH	TX		06/22/2023		498	(44)				(44)		454				
100243194	WEST PALM BEACH	FL		09/26/2025		647	(22)				(22)		625				
100176771	MIDDLETOWN	NJ		11/15/2024		537	(28)				(28)		509				
100236877	LOUISVILLE	KY		09/12/2025		420	(11)				(11)		409				
100080865	PHOENIX	AZ		03/10/2022		4,314	(432)				(432)		3,882				
100080866	PHOENIX	AZ		03/10/2022		4,294	(412)				(412)		3,882				
100212700	CINCINNATI	KY		05/28/2025		509	(18)				(18)		491				
100091931	LAHAINA	HI		02/03/2023		480	(18)				(18)		462				
100244988	MEBANE	NC		09/29/2025		435	(12)				(12)		423				
100026518	MORENO VALLEY	CA		09/26/2018		512	40				40		552				
100070420	SALEM	OR		09/23/2021		1,121	(43)				(43)		1,078				
100218122	WHEATON	IL		07/22/2025		437	(19)				(19)		418				
100057937	PANAMA CITY BEACH	FL		06/30/2021		1,095	(36)				(36)		1,059				
100068470	ARLINGTON	VA		08/25/2021		1,054	(38)				(38)		1,016				
100190553	WYOMING	WY		01/22/2025		1,008	(11)				(11)		997				
100068224	NORTH CHARLESTON	SC		08/25/2021		1,074	(39)				(39)		1,035				
100238101	MIAMI	FL		09/15/2025		601	(17)				(17)		584				
100204615	ROILETT	TX		04/04/2025		495	(16)				(16)		479				
100266882	WACHULA	FL		12/23/2025		985	(41)				(41)		944				
100103662	ST. PETERSBURG	FL		05/10/2023		519	(15)				(15)		504				
100141298	BATON ROUGE	LA		01/30/2024		415	(20)				(20)		395				
100064996	SAN ANTONIO	TX		07/14/2021		1,122	(36)				(36)		1,086				
100070494	THE COLONY	TX		09/23/2021		1,314	(61)				(61)		1,253				
100178502	PORT RICHY	FL		11/21/2024		498	(22)				(22)		476				
100155867	SUPRISE	AZ		06/18/2024		500	(18)				(18)		482				
100068562	CALDWELL	NJ		08/25/2021		1,130	(28)				(28)		1,102				
100135216	SUNSET BEACH	NC		11/08/2023		510							510				
100206296	MAGNOLIA	TX		04/17/2025		556	(16)				(16)		540				
100174821	NORWALK	CT		10/31/2024		1,028	(35)				(35)		993				
100167945	LOUISVILLE	KY		09/19/2024		548	(13)				(13)		535				
100218898	BERLIN	MA		06/27/2025		42,956	(48)				(48)		42,908				
100149516	STOCKTON	CA		04/26/2024		2,983	(32)				(32)		2,951				
100261236	ROUND ROCK	TX		12/05/2025		1,095	(18)				(18)		1,077				
100071894	RIO RANCHO	NM		10/29/2021		1,086	(43)				(43)		1,043				
100193519	ASHEBORO	NC		12/28/2023		758	(40)				(40)		718				
100215849	PHILADELPHIA	PA		07/11/2025		439	(18)				(18)		421				
100276954	FEDDING	CA		01/30/2026		319	(14)				(14)		305				
100128770	FORT MOHAVE	AZ		09/21/2023		456	(19)				(19)		437				
100141072	BATON ROUGE	LA		02/20/2024		855	(14)				(14)		841				
100238749	SPRINGFIELD	VA		09/22/2025		500	(16)				(16)		484				
100193801	LOS CABOS	MEX		02/10/2025		509							509				
100067599	COESSA	TX		09/23/2021		1,146	(39)				(39)		1,107				
100197539	MANHAWKIN	NJ		02/26/2025		3,736	(136)				(136)		3,600				
100162525	WENDELL	NC		12/12/2024		1,496	(20)				(20)		1,476				
100236290	ARVADA	CO		09/10/2025		603	(2)				(2)		601				
100079122	SPOKANE	WA		02/24/2022		1,031	(24)				(24)		1,007				
100273824	MOPRESVILLE	NC		01/26/2026		161	(5)				(5)		156				

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057692	VICTORVILLE	CA		06/30/2021		1,095	(32)				(32)		1,063				
100140069	TUSTIN	CA		01/09/2024		438	(11)				(11)		427				
100176671	DELTONA	FL		11/15/2024		352	(35)				(35)		317				
100214655	ARLINGTON	VA		06/10/2025		21,412		(1,010)			(1,010)		20,402				
100161331	FORT WORTH	TX		07/25/2024		534		(9)			(9)		525				
100137679	CHINA GROVE	NC		12/08/2023		329		(29)			(29)		300				
100068365	HIXSON	TN		06/25/2021		1,079		(34)			(34)		1,045				
100214887	EDMOND	OK		06/09/2025		2,093		(33)			(33)		2,060				
100100760	CHARLOTTE	NC		04/28/2023		2,555		(108)			(108)		2,447				
100158619	CHICAGO	IL		07/10/2024		103,596		(1,657)			(1,657)		101,939				
100102080	LOMBARD	IL		04/14/2023		463		(5)			(5)		458				
100202857	CROWN POINT	IN		03/24/2025		1,408		(48)			(48)		1,360				
100199200	TUCSON	AZ		04/04/2025		416		(20)			(20)		396				
100146765	DESERT HOT SPRINGS	CA		03/20/2024		480		(22)			(22)		458				
100273188	STUART	FL		01/15/2026		331		(10)			(10)		321				
100219174	CAPE CORAL	FL		06/27/2025		420		(14)			(14)		406				
100206355	MOUNT JACKSON	VA		04/17/2025		289		(11)			(11)		278				
100120407	TAFT	CA		08/18/2023		458		(8)			(8)		450				
100056598	CHICPEE	WA		07/28/2021		1,059		(34)			(34)		1,025				
100153606	KISSIMEE	FL		05/31/2024		457		(21)			(21)		436				
100149776	SOUTH FALLSBURG	NY		04/26/2024		489		(14)			(14)		475				
100156039	BOWTON BEACH	FL		06/18/2024		225		(7)			(7)		218				
100165080	SAN ANTONIO	TX		08/28/2024		665		(14)			(14)		651				
100170184	LITTLETON	CO		10/08/2024		103,576		(2,763)			(2,763)		100,813				
100094630	MOUNT JOY	PA		06/02/2022		721		(44)			(44)		677				
100140892	LEHIGH AORES	FL		02/26/2024		211		(11)			(11)		200				
100247118	CONVERS	GA		10/22/2025		1,018		(30)			(30)		988				
100215914	READING	MA		06/17/2025		459		(2)			(2)		457				
100167982	WELLS	ME		09/20/2024		319		(14)			(14)		305				
100061599	HOLBROOK	NY		07/01/2021		1,993		(24)			(24)		1,969				
100164549	LADY LAKE	FL		06/21/2024		487		(10)			(10)		477				
100086650	SAINT CLOUD	FL		09/30/2022		556		(25)			(25)		536				
100102879	GAITHERBURG	TN		06/22/2023		632		(15)			(15)		607				
100244835	VIRGINIA BEACH	VA		09/29/2025		913		(19)			(19)		898				
100129658	HARRISBURG	NC		09/27/2023		778		(48)			(48)		759				
100108160	PORT SAINT LUCIE	FL		05/24/2023		2,884		(28)			(28)		2,836				
100060174	DAQUILA	GA		06/25/2021		1,198		(46)			(46)		1,170				
100043739	SAVYREVILLE	NJ		06/13/2020		694		(394)			(394)		646				
100199369	ZIMMERMAN	MI		03/05/2025		10,470		(21)			(21)		10,076				
100203556	CANYON LAKE	TX		03/28/2025		450		(447)			(447)		429				
100194979	GULF SHORES	AL		02/14/2025		12,295		(6)			(6)		11,848				
100261519	SPRATTON	PA		12/08/2025		545		(7)			(7)		537				
100276578	DALLAS	TX		01/28/2026		144		(31)			(31)		137				
100192164	TOLEDO RIVER	NJ		07/31/2025		864		(14)			(14)		833				
100261514	SUN VALLEY	CA		12/08/2025		559		(38)			(38)		545				
100057658	MESA	AZ		06/30/2021		1,482		(10)			(10)		1,444				
100256437	KALASKA	MI		11/25/2025		762		(30)			(30)		752				
100108293	CINCINNATI	KY		05/24/2023		662		(27)			(27)		632				
100071831	LAS VEGAS	NV		10/14/2021		1,199		(3)			(3)		1,172				
100100761	HOMEROOD	AL		04/28/2023		1,351		(19)			(19)		1,348				
100246948	HOMOSASSA	FL		10/17/2025		501							482				

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100293945	LAS VEGAS	NV		12/05/2025		623		(34)			(34)		589				
100068431	WINTER HAVEN	FL		08/25/2021		1,107		(30)			(30)		1,077				
100163963	JOHNS ISLAND	SC		10/04/2024		1,804		(33)			(33)		1,771				
100078963	INDIANAPOLIS	IL		02/24/2022		1,187		(14)			(14)		1,173				
100152745	NAPLES	FL		05/22/2024		504		(20)			(20)		484				
100177945	DELAY BEACH	FL		01/16/2025		279		(13)			(13)		266				
100246993	KISSIMEE	FL		10/15/2025		501		(12)			(12)		489				
100173734	ROSELBURG	OR		10/30/2024		516		(26)			(26)		490				
100141029	DAILY CITY	CA		02/20/2024		3,297		(60)			(60)		3,237				
100203127	FRESNO	CA		03/27/2025		1,977		(71)			(71)		1,846				
100206009	FOREST FALLS	CA		04/15/2025		637		(24)			(24)		613				
100247271	SAINT LOUIS	MO		10/23/2025		1,488		(26)			(26)		1,442				
100055966	GRAND JUNCTION	CO		03/26/2021		2,475		(82)			(82)		2,393				
100247131	IDYLLWILD	CA		10/23/2025		514		(17)			(17)		497				
100257007	JEFFERSONVILLE	IN		11/26/2025		539		(17)			(17)		522				
100265026	POCONO	CA		12/17/2025		527		(5)			(5)		522				
100024068	FINCHVILLE	KY		07/01/2021		1,857		(22)			(22)		1,835				
100065394	NASHVILLE	TN		07/28/2021		1,075		(32)			(32)		1,043				
100091533	WEST BABYLON	NY		01/20/2023		532		(16)			(16)		516				
100099930	HAVEN	ID		03/28/2023		1,120		(20)			(20)		1,100				
100185178	SACRAMENTO	CA		12/20/2024		5,893		(81)			(81)		5,812				
100082926	MESQUITE	TX		05/17/2022		571		(55)			(55)		516				
100206874	TAMPA	FL		04/24/2025		496		(12)			(12)		484				
100206506	DALLAS	TX		04/22/2025		507		(23)			(23)		484				
100118935	HOUSTON	TX		07/27/2023		161		(18)			(18)		143				
100114873	MARIANA	AZ		07/14/2023		594		(7)			(7)		587				
100076797	IRVINGTON	NJ		12/27/2021		1,197		(71)			(71)		1,126				
100053983	LA GRANGE	KY		03/23/2021		516		(37)			(37)		479				
100054940	SPRING	TX		03/23/2021		1,224		(66)			(66)		1,138				
100043107	ELK GROVE	CA		05/28/2020		1,302		(37)			(37)		1,265				
100247264	PHILADELPHIA	PA		10/23/2025		476		(11)			(11)		465				
100066966	BLACKFOOT	ID		10/24/2022		443		(24)			(24)		419				
100261028	KANSAS CITY	MO		12/08/2025		805		(21)			(21)		784				
100080774	ORLANDO	FL		03/15/2022		771		(57)			(57)		714				
100067960	MEMPHIS	TN		09/23/2021		1,185		(22)			(22)		1,163				
100267157	FORT WORTH	TX		12/23/2025		37,339		(757)			(757)		36,582				
100144178	CHRISTIANSBURG	VA		03/07/2024		3,592		(6)			(6)		3,586				
100141535	CYPRESS	TX		01/30/2024		455		(12)			(12)		443				
100235712	MIAMI	FL		09/22/2025		516		(16)			(16)		500				
100152567	LAKEWOOD	CO		05/17/2024		1,130							1,130				
100166459	WOODSTOCK	GA		10/31/2024		577		(27)			(27)		550				
100069894	SAN ANTONIO	TX		09/01/2021		2,293		(7)			(7)		2,286				
100214145	WATERBURY	CT		05/30/2025		465		(10)			(10)		455				
100213784	ODESSA	TX		05/29/2025		577		(2)			(2)		575				
100216103	DAYTON	OR		06/17/2025		418		(19)			(19)		399				
100078998	SPIRIT LAKE	IA		02/02/2022		907		(40)			(40)		867				
100101593	BRIDGEPORT	CT		04/26/2023		599		(11)			(11)		588				
100238156	PALM BAY	FL		09/15/2025		456		(11)			(11)		445				
100100009	LOUIS COLONY	TX		03/28/2023		284		(13)			(13)		271				
100204984	ODESSA	TX		04/10/2025		504		(17)			(17)		487				
100044029	ANTIOCH	CA		06/19/2020		818		(31)			(31)		787				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065179	COLORADO SPRINGS	CO		07/14/2021		1,182		(24)			(24)		1,158	1,158			
100117874	ORLANDO	FL		07/20/2023		584		(5)			(5)		579	579			
100147393	TRACQUILLITY	CA		06/08/2024		361		(38)			(38)		323	323			
100218898	HOUSTON	TX		06/21/2025		9,983		(470)			(470)		9,513	9,513			
100198809	MILWAUKEE	WI		01/21/2025		444		(16)			(16)		428	428			
100234729	TULSON	AZ		06/28/2025		425		(19)			(19)		406	406			
100149400	PALLETTO	FL		04/24/2024		21,657		(103)			(103)		21,554	21,554			
100043865	WINTERS	CA		06/19/2020		403		(23)			(23)		380	380			
100236070	GLEBOURNE	TX		09/05/2025		492		(13)			(13)		479	479			
100204629	DUPHAM	NC		04/04/2025		736		(23)			(23)		713	713			
100205088	MANVEL	TX		04/11/2025		2,134		(98)			(98)		2,036	2,036			
100229265	AVONDALE	AZ		06/14/2025		506		(15)			(15)		491	491			
100233131	CARTERSVILLE	GA		10/30/2025		655		(28)			(28)		627	627			
100101134	CHICAGO	IL		04/28/2023		1,154		(22)			(22)		1,132	1,132			
100137659	PHOENIX	AZ		12/08/2023		6,597		(129)			(129)		6,468	6,468			
100209540	SAN ANTONIO	TX		05/02/2025		417		(12)			(12)		405	405			
100208946	LAS VEGAS	NV		04/29/2025		459		(9)			(9)		450	450			
100068248	OAKLAND	CA		06/25/2021		1,122		(47)			(47)		1,075	1,075			
100138519	PETERBOROUGH	NH		12/18/2023		806		(32)			(32)		774	774			
100065029	CANDLER	NC		07/14/2021		1,094		(33)			(33)		1,061	1,061			
100065017	SARTELL	MI		07/14/2021		1,187		(37)			(37)		1,150	1,150			
100154643	HOUSTON	TX		07/19/2024		596		(25)			(25)		571	571			
100182320	HOUSTON	TX		12/12/2024		581		(3)			(3)		578	578			
100220709	OCEAN CITY	NJ		07/18/2025		491		(9)			(9)		482	482			
100238476	CLEVELAND	OH		09/19/2025		494		(12)			(12)		482	482			
100226650	SAN ANTONIO	TX		07/30/2025		447		(18)			(18)		429	429			
100220783	NEVIS	MI		07/18/2025		336		(6)			(6)		330	330			
100076046	JOSHUA TREE	CA		01/07/2022		1,067		(35)			(35)		1,032	1,032			
100236389	MISSOURI CITY	TX		09/19/2025		967		(37)			(37)		930	930			
100055542	VANCOUVER	WA		03/23/2021		902		(70)			(70)		832	832			
100141565	CLAYTON	CA		01/30/2024		635		(20)			(20)		615	615			
100230033	COCONUT CREEK	FL		08/25/2025		462		(22)			(22)		440	440			
100209665	LOXPORT	IL		05/02/2025		477		(19)			(19)		458	458			
100128305	WOODBRIIDGE	VA		09/14/2023		515		(16)			(16)		499	499			
100115001	ORO VALLEY	AZ		07/14/2023		550		(12)			(12)		538	538			
100204655	YUMA	AZ		04/04/2025		522		(14)			(14)		508	508			
100211460	FAVETTEVILLE	NC		05/16/2025		430		(19)			(19)		411	411			
100142453	MONROE	NY		03/08/2024		1,177		(39)			(39)		1,138	1,138			
100115393	JACKSONVILLE	FL		07/17/2023		531		(1)			(1)		530	530			
100016529	CHARLOTTE	NC		04/10/2018		1,210		(13)			(13)		1,197	1,197			
100054150	AMELIA COURT HOUSE	VA		03/23/2021		559		(54)			(54)		505	505			
100201318	LANCASTER	CA		03/12/2025		468		(16)			(16)		452	452			
100246811	HOPEWELL	VA		10/15/2025		516		(24)			(24)		492	492			
100203996	TUSCALOOSSE	AL		03/26/2025		2,467		(93)			(93)		2,374	2,374			
100171462	FORT WALTON BEACH	FL		07/20/2023		530		(20)			(20)		510	510			
100088043	HAINES CITY	FL		10/25/2022		549		(20)			(20)		529	529			
100108168	RENO	NV		05/24/2023		480		(23)			(23)		457	457			
100120448	SUITLEAND	MO		06/18/2023		3,334		(112)			(112)		3,222	3,222			
100221476	RICHMOND	TX		07/22/2025		533		(25)			(25)		508	508			
100247266	LAS CRUCES	NM		10/23/2025		2,673		(47)			(47)		2,626	2,626			
100065434	CHESTER SPRINGS	PA		07/28/2021		1,195		(17)			(17)		1,178	1,178			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100100223	SPRANTON	PA		03/17/2023		485		(4)			(4)		481		481		
100115060	ALBURN	IA		07/14/2023		639		(1)			(1)		638		638		
100128620	GARLAND	TX		09/14/2023		522		(11)			(11)		511		511		
100170127	SALT LAKE CITY	UT		10/08/2024		155 462		(3 491)			(3 491)		151 971		151 971		
100109089	NORCROSS	GA		06/22/2023		507		(16)			(16)		491		491		
100076170	ARLINGTON	VA		01/07/2022		361		(12)			(12)		349		349		
100206767	PALM SPRINGS	CA		04/23/2025		1 903		(47)			(47)		1 856		1 856		
100170448	RICHMOND	TX		10/09/2024		458		(4)			(4)		454		454		
100216076	LOS BANOS	CA		06/17/2025		476		(22)			(22)		464		464		
100218210	PLANT CITY	FL		06/26/2025		509							509		509		
100142846	SAN BERNARDINO	CA		02/09/2024		487		(10)			(10)		477		477		
100164719	OCALA	FL		08/23/2024		509		(14)			(14)		495		495		
100091567	SL IDELL	LA		03/07/2023		158		(14)			(14)		144		144		
100148269	HAUPTON	IN		04/12/2024		510		(9)			(9)		501		501		
100254582	CLINTON	CT		11/07/2025		651		(24)			(24)		627		627		
100199207	SAN ANTONIO	TX		04/04/2025		445		(21)			(21)		424		424		
100062773	VIRGINIA BEACH	VA		07/01/2021		1 646		(18)			(18)		1 628		1 628		
100164635	ATLANTA	GA		08/21/2024		118		(10)			(10)		108		108		
100084415	SARASOTA	FL		06/12/2022		791		(85)			(85)		706		706		
100167118	KANSAS CITY	MO		09/13/2024		422		(20)			(20)		402		402		
100071714	GRAND BEACH	FL		10/14/2021		1 114		(35)			(35)		1 079		1 079		
100212328	OKLAHOMA CITY	OK		05/28/2025		462		(17)			(17)		435		435		
100204656	TUSCON	AZ		04/04/2025		823		(16)			(16)		807		807		
100165744	HOUSTON	TX		08/29/2024		2 093		(84)			(84)		2 009		2 009		
100186051	PORT SAINT LUCIE	FL		01/31/2025		616		(14)			(14)		602		602		
100189621	LEAGUE CITY	TX		01/17/2025		364		(17)			(17)		347		347		
100207204	HOFFMAN ESTATES	IL		04/28/2025		465		(20)			(20)		445		445		
100043552	RAVENNA	OH		06/13/2020		384		(10)			(10)		374		374		
100171528	BOLIVIA	NC		10/16/2024		2 020		(1)			(1)		2 019		2 019		
100213855	BLACKFOOT	ID		05/29/2025		502		(2)			(2)		500		500		
100215513	STANTON	VA		06/12/2025		512		(12)			(12)		500		500		
100141280	FERRY	GA		01/30/2024		521		(7)			(7)		514		514		
100057604	LANCASTER	CA		06/30/2021		1 742		(36)			(36)		1 706		1 706		
100210533	GIWNN OAK	ND		05/15/2025		476		(20)			(20)		456		456		
100215306	HORIZON CITY	TX		06/12/2025		474		(18)			(18)		456		456		
100247510	GLENDALE	CA		10/28/2025		511		(12)			(12)		499		499		
100020386	POIPANO BEACH	FL		07/27/2018		1 046		4			4		1 050		1 050		
100214403	BLACKFOOT	ID		06/02/2025		516		(4)			(4)		512		512		
100129989	PHILADELPHIA	PA		09/27/2023		1 630		(58)			(58)		1 572		1 572		
100191264	DUNELLON	FL		01/29/2025		10 555		(446)			(446)		10 109		10 109		
100164091	MESQUITE	TX		12/16/2024		448		(21)			(21)		427		427		
100167079	KINGMAN	AZ		09/13/2024		441		(20)			(20)		421		421		
100090128	LONDON	GBR		01/13/2023		3 390		(85)			(85)		3 305		3 305		
100219133	ROSEBURG	OR		06/27/2025		2 120		(14)			(14)		2 106		2 106		
100238599	SCHILLER PARK	IL		09/19/2025		781		(27)			(27)		754		754		
100128467	COPAL SPRINGS	FL		09/15/2023		317		(22)			(22)		295		295		
100169561	KINGMAN	AZ		09/30/2024		1 395		(20)			(20)		1 375		1 375		
100212348	WASHVILLE	TN		05/28/2025		496		(17)			(17)		479		479		
100076379	SPRING	TX		12/23/2021		1 048		(105)			(105)		943		943		
100235366	CHARLOTTE	NC		08/29/2025		653		(4)			(4)		649		649		
100153404	SOUTH HOLLAND	IL		05/30/2024		5							5		5		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020569	LAS VEGAS	NV		04/15/2025		1,857		(38)			(38)		1,819		1,819		
10020725	TAMARAC	FL		04/29/2025		5,505		(203)			(203)		5,302		5,302		
10019833	COVINGTON	GA		02/28/2025		409		(2)			(2)		407		407		
10004734	DUVAL	VA		11/20/2020		712		15			15		727		727		
10023709	LIVONIA	MI		09/12/2025		1,376		(65)			(65)		1,311		1,311		
10016364	HORIZON CITY	TX		09/27/2024		509		(30)			(30)		479		479		
10017607	SAN ANTONIO	TX		11/15/2024		500		(21)			(21)		479		479		
10020955	ORLAND BEACH	FL		05/02/2025		669		(23)			(23)		646		646		
100055748	FORT LAUDERDALE	FL		03/23/2021		1,939		(63)			(63)		1,876		1,876		
100228390	SAN ANTONIO	TX		06/11/2025		454		(11)			(11)		443		443		
100228791	GILCHRIST	TX		06/12/2025		446		(21)			(21)		425		425		
10017740	AURORA	CO		01/16/2025		1,561		(73)			(73)		1,488		1,488		
100154157	RICHMOND	TX		07/11/2024		1,675		(125)			(125)		1,550		1,550		
100100771	PARK CITY	UT		04/28/2023		610		(11)			(11)		599		599		
100108867	CAMERON	MT		05/31/2023		495		(27)			(27)		468		468		
100238469	SANIT LOUIS	MO		09/19/2025		480		(14)			(14)		466		466		
100057903	CHESTNUT HILL	MA		06/30/2021		1,194		(13)			(13)		1,181		1,181		
100109734	MIAMI	FL		06/16/2023		2,087		(52)			(52)		2,035		2,035		
100198679	DEPTFORD	NJ		02/28/2025		447		(11)			(11)		436		436		
100221327	MARTINSBURG	WV		07/22/2025		470		(9)			(9)		461		461		
100139536	MCALLEN	TX		12/28/2023		385		(30)			(30)		355		355		
100161326	FORT WORTH	TX		07/25/2024		548		(10)			(10)		538		538		
100201387	ORANBURG	SC		03/12/2025		492		(10)			(10)		482		482		
100137221	HALLANDALE BEACH	FL		11/29/2023		921		(13)			(13)		908		908		
100091247	RICHFIELD	IN		01/31/2023		401		(17)			(17)		384		384		
100201665	NEW BRITAIN	CT		03/13/2025		1,534		(55)			(55)		1,479		1,479		
100064920	DALLAS	TX		07/14/2021		2,367		(89)			(89)		2,278		2,278		
100166005	CHICAGO	IL		09/06/2024		1,320		(11)			(11)		1,309		1,309		
100133619	WATERBURY	CT		10/20/2023		460		(20)			(20)		440		440		
100193661	GREENBELT	MD		12/28/2023		313		(14)			(14)		299		299		
100214402	DES MOINES	IA		06/02/2025		608		(1)			(1)		607		607		
100103641	CALIFORNIA CITY	CA		05/08/2023		118		(4)			(4)		114		114		
100164613	ROUND ROCK	TX		08/21/2024		1,587		(14)			(14)		1,573		1,573		
100266894	JUNCTION CITY	OR		12/23/2025		324		(14)			(14)		310		310		
100133661	SANTA ROSA	CA		10/23/2023		90,938		(286)			(286)		90,652		90,652		
5_00007E+11	ENSENDE	NLD		06/29/2025		6,999							6,599		6,537		(62)
100026052	PITTSBURG	CA		09/20/2018		566		65			65		631		631		
100018116	LOS ANGELES	CA		06/08/2018		1,394		(20)			(20)		1,374		1,374		
100190297	PHILADELPHIA	PA		01/22/2025		421		(6)			(6)		415		415		
100023256	DENVER	CO		08/16/2018		1,092		(17)			(17)		1,075		1,075		
100203090	FOUNTAIN INN	SC		04/25/2025		452		(18)			(18)		434		434		
100067597	CHESTER	MD		10/25/2022		577		(1)			(1)		576		576		
100057686	PARKER	CO		06/30/2021		1,430		(47)			(47)		1,383		1,383		
100065066	ATLANTA	GA		07/14/2021		1,072		(30)			(30)		1,042		1,042		
100190351	MOUNT HOLLY	NJ		01/22/2025		462		(9)			(9)		456		456		
100238625	SCRANTON	PA		09/19/2025		1,070		(41)			(41)		1,029		1,029		
100141999	FRESNO	CA		02/29/2024		522		(18)			(18)		504		504		
100194090	ANGLETON	TX		02/14/2025		345		(16)			(16)		329		329		
100190894	COLORADO SPRINGS	CO		01/28/2025		509		(14)			(14)		495		495		
100075691	SAINT CLOUD	FL		04/25/2022		1,237		(29)			(29)		1,208		1,208		
100067481	LINTHICUM	MD		09/23/2021		1,282		(44)			(44)		1,238		1,238		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191077	ROMEVILLE	IL		01/29/2025		624		(12)			(12)		612				
100177797	GREENVILLE	SC		07/20/2023		1,079		(22)			(22)		1,057				
100174719	HOUSTON	TX		10/31/2024		262		(17)			(17)		245				
100243165	MESA	AZ		09/26/2025		468		(18)			(18)		450				
100206866	LENOIRE	CA		04/24/2025		464		(20)			(20)		444				
100152975	BRADENTON	FL		06/27/2024		598		(54)			(54)		544				
100076012	LAKELAND	FL		01/07/2022		1,004		(34)			(34)		970				
100078760	HEIDERSVILLE	NC		02/24/2022		1,031		(20)			(20)		1,011				
100080160	OLYMPIC VALLEY	CA		02/25/2022		1,101		(10)			(10)		1,091				
100236124	CLEBURNE	TX		09/05/2025		760							760				
100056563	BEL CAMP	MO		07/28/2021		1,211		(11)			(11)		1,200				
100201162	TOANO	VA		03/12/2025		467							467				
100054648	MCHERRY	MO		03/23/2021		942		(38)			(38)		904				
100110627	HOUSTON	TX		06/30/2023		2,319		(12)			(12)		2,307				
100065596	MEMPHIS	TN		07/28/2021		1,048		(13)			(13)		1,035				
100206165	DENVER	CO		04/16/2025		3,606		(114)			(114)		3,492				
100177303	VERNON	CA		01/16/2025		2,802		(91)			(91)		2,711				
100057941	DENVER	CO		06/30/2021		1,087		(29)			(29)		1,058				
100176820	TRENTON	NJ		11/15/2024		450		(29)			(29)		421				
100102078	BAKERSFIELD	CA		04/14/2023		497		(9)			(9)		488				
100194113	CAMPBELL	CA		02/14/2025		515		(4)			(4)		511				
100141322	PELHAM	AL		01/30/2024		422		(13)			(13)		409				
100067926	RAYTOWN	MO		09/23/2021		1,092		(35)			(35)		1,057				
100177461	DELAND	FL		01/16/2025		244		(11)			(11)		233				
100218567	NORWAN	OK		06/27/2025		467		(18)			(18)		449				
100215891	KEY WEST	FL		06/12/2025		5,300		(68)			(68)		5,212				
100068633	NAVARRE	FL		08/25/2021		1,408		(57)			(57)		1,351				
100138025	SAN MARCOS	TX		12/13/2023		298		(18)			(18)		280				
100067943	WEST POINT	CA		09/23/2021		1,095		(38)			(38)		1,057				
100214504	BAKERSFIELD	CA		06/06/2025		477		(18)			(18)		459				
100031249	RANCHO SANTA MARGARI	CA		03/29/2019		193		97			97		290				
100078657	FEARSTERVILLE TRE/VOSE	PA		02/02/2022		1,708		(9)			(9)		1,699				
100247664	VIRGINIA BEACH	VA		10/29/2025		5,160		(235)			(235)		4,925				
100136639	A-24 LINEN	NJ		11/27/2023		458		(9)			(9)		449				
100156151	INDIO	CA		07/25/2024		478		(16)			(16)		462				
100150648	EDMOND	OK		05/06/2024		560		(10)			(10)		550				
100063311	SENECA	SC		07/01/2021		1,773		(18)			(18)		1,755				
100177962	SAN ANTONIO	TX		01/16/2025		529		(18)			(18)		511				
100164597	FALLING WATERS	WV		08/21/2024		499		(15)			(15)		484				
100235658	BUDA	TX		10/30/2025		7,188		(225)			(225)		6,963				
100189738	RALEIGH	NC		01/21/2025		13,759		(353)			(353)		13,406				
100158037	LUBBOCK	TX		07/09/2024		1,805		(25)			(25)		1,780				
100206935	PITTSBURGH	PA		04/25/2025		3,393		(160)			(160)		3,233				
100053914	MEMORIE FALLS	WJ		03/23/2021		679		2			2		681				
100109063	MIDDLETON	ID		06/05/2023		5,732		(82)			(82)		5,650				
100201597	KNOXVILLE	TN		03/12/2025		449		(13)			(13)		436				
100147972	BROWNSBURG	IN		04/08/2024		4,059		(4)			(4)		4,055				
100193930	CHICAGO	IL		02/10/2025		489		(10)			(10)		479				
100071827	FRESNO	CA		10/14/2021		1,041		(40)			(40)		1,001				
100202113	OKLAHOMA CITY	OK		03/18/2025		514							514				
100202415	BARSTOW	CA		03/19/2025		392		(18)			(18)		374				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1020498	CHALMETTE	LA		04/04/2025		.465		(.18)			(.18)		.447	.447			
10061819	CITRUS HEIGHTS	CA		07/01/2021		1,125		(.10)			(.10)		1,115	1,115			
100057632	LARABEE	WY		06/30/2021		1,953	(.63)	(.63)			(.63)		1,790	1,790			
100064963	REDDING	CA		07/14/2021		1,024		(.35)			(.35)		.989	.989			
100049670	WHARTON	NJ		11/20/2020		805		19			19		.824	.824			
10018913	TEHACHAPI	CA		07/27/2023		.576		(.12)			(.12)		.564	.564			
10209566	NORTH FORT MYERS	FL		05/02/2025		.818	(.28)	(.28)			(.28)		.790	.790			
100172600	TULSA	OK		10/23/2024		10,558		(.422)			(.422)		10,136	10,136			
100057673	RIVERVIEW	FL		06/30/2021		1,269	(.26)	(.26)			(.26)		1,243	1,243			
100111933	STREAMWOOD	IL		06/29/2023		3,739		.88			.88		3,827	3,827			
100047823	INWOOD	WY		11/20/2020		1,046		(.8)			(.8)		1,038	1,038			
100029301	GAITHERSBURG	MD		09/20/2018		.843		.90			.90		.933	.933			
100067482	FORT MYERS	FL		09/23/2021		1,078	(.46)	(.46)			(.46)		1,032	1,032			
100120463	CLINTON TOWNSHIP	MI		06/18/2023		.329		(.9)			(.9)		.320	.320			
100149726	WEST HARTFORD	CT		04/26/2024		.512		(.7)			(.7)		.505	.505			
100168410	VINEHURST	FL		09/25/2024		1,982	(.45)	(.45)			(.45)		1,937	1,937			
100071890	BIG BEAR LAKE	CA		10/14/2021		1,229	(.47)	(.47)			(.47)		1,182	1,182			
100078465	SAN ANTONIO	TX		02/02/2022		.476	(.26)	(.26)			(.26)		.450	.450			
100254569	DAVENPORT	FL		11/07/2025		.518	(.16)	(.16)			(.16)		.502	.502			
100135593	LANCASTER	CA		11/09/2023		.573	(.23)	(.23)			(.23)		.550	.550			
100120487	SPRING	TX		08/18/2023		.537		(.2)			(.2)		.535	.535			
100094811	PINEBEE GROVE	IL		06/02/2022		1,213		(.15)			(.15)		1,198	1,198			
100065753	FRANKLINTON	NC		07/28/2021		1,079	(.32)	(.32)			(.32)		1,047	1,047			
100170440	STILLWATER	OK		10/09/2024		.515		(.18)			(.18)		.497	.497			
100173990	NORFOLK	VA		10/31/2024		.521	(.24)	(.24)			(.24)		.497	.497			
100172849	CHARLOTTE	NC		10/25/2024		.657	(.25)	(.25)			(.25)		.632	.632			
100169866	BROUSSARD	LA		11/08/2024		.549	(.20)	(.20)			(.20)		.529	.529			
100055040	CENTEREACH	NY		03/23/2021		.927	(.49)	(.49)			(.49)		.878	.878			
100017908	SANTA ANA	CA		06/30/2018		5,805	(.53)	(.53)			(.53)		5,752	5,752			
100204697	TULLUM	MEX		04/07/2025		.416							.416	.416			
100167136	TAFT	CA		09/13/2024		.453		(.24)			(.24)		.429	.429			
100204698	SPRING	TX		04/10/2025		1,545	(.26)	(.26)			(.26)		1,519	1,519			
100126347	BRIDGETON	NJ		06/30/2023		.413	(.18)	(.18)			(.18)		.395	.395			
100200194	CANFIELD	OH		03/07/2025		.459		(.13)			(.13)		.446	.446			
100230137	CAMPO	CA		08/25/2025		.564	(.11)	(.11)			(.11)		.553	.553			
100174044	SAN ANTONIO	FL		10/31/2024		.339	(.16)	(.16)			(.16)		.323	.323			
100103666	FREDERICK	MD		05/08/2023		2,489		(.65)			(.65)		2,424	2,424			
100254373	MARBLE	NC		11/07/2025		.436	(.13)	(.13)			(.13)		.423	.423			
100173281	SANIT CLOUD	FL		10/30/2024		1,811	(.65)	(.65)			(.65)		1,746	1,746			
100163797	DAYTON	OR		09/27/2024		.481		(.27)			(.27)		.454	.454			
100163814	DAYTON	OR		09/27/2024		.481		(.27)			(.27)		.454	.454			
100163816	DAYTON	OR		09/27/2024		.481		(.27)			(.27)		.454	.454			
100164074	SUGELINE	VA		08/21/2024		.341		(.14)			(.14)		.327	.327			
100255590	ROCHESTER	NH		11/24/2025		.454		(.8)			(.8)		.446	.446			
100157518	CATONSVILLE	MD		02/20/2025		.431	(.18)	(.18)			(.18)		.413	.413			
100212658	MANCHESTER	CT		05/29/2025		2,130		(.82)			(.82)		2,048	2,048			
100272959	TOPEKA	KS		01/15/2026		.174		(.4)			(.4)		.170	.170			
100254381	PALM BAY	FL		11/07/2025		.687		(.17)			(.17)		.670	.670			
100143157	KISSIMEE	FL		02/16/2024		6,266		(.103)			(.103)		6,163	6,163			
100164652	BOYNTON BEACH	FL		08/23/2024		.459		(.9)			(.9)		.450	.450			
100141518	RICHMOND	TX		01/30/2024		.988		(.15)			(.15)		.953	.953			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100140248	WILMINGTON		DE		01/18/2024		502		(9)			(9)		493	493			
100140249	WILMINGTON		DE		01/18/2024		502		(9)			(9)		493	493			
100102962	PINSON		AL		06/22/2023		838		(21)			(21)		817	817			
100221729	HURN		OH		07/25/2025		481		(18)			(18)		463	463			
100107880	MIAMI		FL		06/29/2023		909		(80)			(80)		829	829			
100186036	TAYLOR		TX		01/31/2025		480		(14)			(14)		466	466			
100163035	TULSON		AZ		06/13/2024		4 402		(70)			(70)		4 332	4 332			
100194561	LYNN HAVEN		FL		03/28/2025		498		(7)			(7)		491	491			
100161485	MAGNOLIA		TX		07/30/2024		1 930		(37)			(37)		1 893	1 893			
100157293	SIKESTON		MO		02/20/2025		463		(21)			(21)		442	442			
100205045	VIRGINIA BEACH		VA		04/11/2025		464		(22)			(22)		442	442			
100043327	DUBLIN		CA		06/13/2020		376		(59)			(59)		318	318			
100173913	INDIAN HEAD		MD		10/31/2024		565		(20)			(20)		545	545			
100203108	TOWN OF WEST HAVEN		CT		03/27/2025		524		(20)			(20)		504	504			
100216266	BREKERTON		WA		06/20/2025		522		(16)			(16)		506	506			
100236518	SAN ANTONIO		TX		09/12/2025		614		(8)			(8)		606	606			
100057850	NEWARK		NJ		06/30/2021		1 216		(23)			(23)		1 193	1 193			
100236756	LUBBOCK		TX		09/11/2025		494		(16)			(16)		478	478			
100218896	WILSON		CA		06/27/2025		400		(5)			(5)		395	395			
100109689	APPLE VALLEY		CA		06/16/2023		2 095		(49)			(49)		2 046	2 046			
100158623	BENTON		LA		07/10/2024		463		(10)			(10)		453	453			
100101883	SAVANNAH		GA		04/26/2023		899		(22)			(22)		877	877			
100189004	RICHMOND		TX		01/09/2025		1 297		(27)			(27)		1 270	1 270			
100156240	BELLEVUE		WA		06/20/2024		452		(17)			(17)		435	435			
100169196	FAIRSKIN		CA		09/27/2024		570		(12)			(12)		558	558			
100055912	CHINO		CA		03/23/2021		562		(3)			(3)		559	559			
100169258	CONCORD		NC		09/27/2024		482		(23)			(23)		459	459			
100071724	CHANDLER		AZ		10/14/2021		1 166		(13)			(13)		1 153	1 153			
100174796	BRADENTON		FL		10/31/2024		277		(18)			(18)		259	259			
100181479	PHILADELPHIA		PA		01/09/2025		473		(21)			(21)		452	452			
100142107	MIAMI		FL		02/29/2024		402		(4)			(4)		398	398			
100091946	CAROL SAN LUCAS		MEX		01/17/2023		658		(10)			(10)		658	658			
100133981	CHICAGO		IL		10/25/2023		440							430	430			
100159303	MOUNT DORA		FL		07/15/2024		36 183		(1 104)			(1 104)		35 079	35 079			
100161624	PETALUMA		CA		07/25/2024		1 030		(23)			(23)		1 007	1 007			
100149840	KATY		TX		04/29/2024		482		(37)			(37)		445	445			
100079533	GRAYSON		GA		04/08/2022		972		(22)			(22)		950	950			
100132632	THERMAL		CA		11/03/2023		1 305		(56)			(56)		1 249	1 249			
5 00006E+11	S-GRAVENHACE		MD		06/30/2025		5 476					5 476		5 403	5 403			(73)
100178359	EDMOND		OK		11/20/2024		3 323		(102)			(102)		3 221	3 221			
100109239	JACKSONVILLE		FL		07/21/2023		1 502		(2)			(2)		1 500	1 500			
100186632	LAKEWOOD		CO		12/30/2024		2 904		(68)			(68)		2 836	2 836			
100077830	ALBUQUERQUE		NM		01/14/2022		1 058		(36)			(36)		1 022	1 022			
100261510	PINE HILL		NJ		12/05/2025		868		(25)			(25)		843	843			
100134989	FORT WORTH		TX		10/30/2023		511		(1)			(1)		510	510			
100048523	BANNING		CA		11/20/2020		1 238		(91)			(91)		1 147	1 147			
100136735	CHICAGO		IL		11/27/2023		390		(11)			(11)		369	369			
100069266	MACHESNEY PARK		IL		01/26/2023		391		(3)			(3)		388	388			
100147258	LAKE WALES		FL		03/28/2024		440		(12)			(12)		428	428			
100161766	LUSBY		MD		07/31/2024		472		(16)			(16)		456	456			
100210561	SEGUIN		TX		05/15/2025		409		(19)			(19)		390	390			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100158765	BROKEN ARROW	OK		07/10/2024		494		(8)			(8)		486	486			
100190390	GREENVILLE	SC		01/28/2025		508		(11)			(11)		497	497			
100206091	TALLAHASSEE	FL		04/16/2025		912		(37)			(37)		875	875			
100118658	CHARLOTTE	NC		07/25/2023		435		(14)			(14)		421	421			
100174703	BERLIN	MA		10/31/2024		494		(27)			(27)		467	467			
100246651	PORT CHARLOTTE	FL		10/15/2025		490		(18)			(18)		472	472			
100065999	SAINT LEONARD	MO		06/02/2021		1,395		(8)			(8)		1,387	1,387			
100065215	RICHLAND	IA		07/28/2021		2,275		(87)			(87)		2,188	2,188			
100291993	NORTH OLUSTED	OH		02/27/2026		162		(8)			(8)		154	154			
100055644	BAKERBRIDGE	GA		03/23/2021		665		(40)			(40)		625	625			
100162047	STOCKBRIDGE	GA		07/31/2024		823		(37)			(37)		786	786			
100270065	NORTHBOROUGH	MA		07/30/2025		7,590		(242)			(242)		7,348	7,348			
100043777	NATIONAL CITY	CA		06/13/2020		1,971		(81)			(81)		1,890	1,890			
100117658	LAS VEGAS	NV		07/20/2023		533		(12)			(12)		521	521			
100212104	MECEDAH	WI		05/22/2025		1,131		(20)			(20)		1,111	1,111			
100164172	LOGANVILLE	GA		06/21/2024		569		(9)			(9)		560	560			
100196583	CORPUS CHRISTI	TX		11/22/2023		629		(6)			(6)		623	623			
100204620	TRENTON	NJ		04/01/2025		436		(11)			(11)		425	425			
100140004	KYLE	TX		01/16/2024		5,875		(74)			(74)		5,801	5,801			
100226532	HOLLYWOOD	FL		09/26/2018		617		60			60		677	677			
100148395	PHILADELPHIA	PA		06/30/2023		441		(13)			(13)		428	428			
100161448	HUMBLE	TX		04/12/2024		1,955		(19)			(19)		1,836	1,836			
100065807	BRANDON	FL		07/30/2024		2,123		(6)			(6)		2,117	2,117			
100159809	WESLEY CHAPEL	FL		07/28/2021		1,445		(42)			(42)		1,403	1,403			
100283293	CLEVELAND	OH		06/11/2025		447		(15)			(15)		432	432			
100141412	SANGER	CA		01/30/2024		1,394		(46)			(46)		1,348	1,348			
100053407	STERLING	VA		03/23/2021		3,387		(189)			(189)		3,198	3,198			
100076284	BROWNS MILLS	NJ		01/07/2022		1,207		(11)			(11)		1,196	1,196			
100079737	EVERETT	WA		04/25/2022		2,462		(69)			(69)		2,393	2,393			
100062214	MAITLAND	FL		07/01/2021		1,797		(11)			(11)		1,786	1,786			
100195657	FORT WAYNE	IN		02/24/2025		423		(9)			(9)		414	414			
100110756	CHARLOTTE	NC		06/11/2023		527		(25)			(25)		502	502			
100158804	IOWA COLONY	TX		07/10/2024		5,349		(84)			(84)		5,265	5,265			
100185223	FORT WORTH	TX		01/24/2025		668		(31)			(31)		637	637			
100174065	GULF SHORES	AL		10/31/2024		441		(13)			(13)		428	428			
100054196	LAVERNE	AZ		03/23/2021		2,801		(98)			(98)		2,703	2,703			
100166466	HIALEAH	FL		10/31/2024		862		(21)			(21)		841	841			
100101129	HARTFORD	CT		04/28/2023		277		(9)			(9)		268	268			
100177388	FOUNTAIN HILLS	AZ		01/16/2025		1,156		(54)			(54)		1,102	1,102			
100133389	JUPITER	FL		11/21/2023		477		(9)			(9)		468	468			
100164183	MESQUITE	TX		06/21/2024		301		(23)			(23)		278	278			
100210682	AIKEN	SC		05/15/2025		851		(32)			(32)		819	819			
100141312	MISSION	TX		07/30/2024		442		(5)			(5)		437	437			
100094650	HERMISTON	OR		06/02/2022		649		(8)			(8)		641	641			
100091712	LOUISBURG	NC		03/24/2023		2,946		(94)			(94)		2,852	2,852			
100049968	SACRAMENTO	CA		11/20/2020		707		6			6		713	713			
100141043	KISSIMEE	FL		02/20/2024		468		(14)			(14)		454	454			
100185749	BAKERSFIELD	CA		12/23/2024		499		(17)			(17)		482	482			
100236769	MATAMORA	IA		09/11/2025		414		(23)			(23)		391	391			
100141618	OKLAHOMA CITY	OK		01/30/2024		500		(23)			(23)		477	477			

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100067518	MIAMI	FL		09/23/2021		1,059		(42)			(42)		1,017	1,017			
100143211	FREDERICK	MD		02/16/2024		513		(11)			(11)		502	502			
100226935	FARMINGTON	UT		07/30/2025		470		(6)			(6)		462	462			
100194978	LEESBURG	VA		10/30/2023		420		(7)			(7)		413	413			
100172150	KISSIMEE	FL		10/17/2024		499		(28)			(28)		471	471			
100069596	MANOR	TX		06/01/2021		1,350		(3)			(3)		1,347	1,347			
100160903	JACKSONVILLE	FL		07/24/2024		471		(1)			(1)		470	470			
100139490	TWIN FALLS	ID		12/28/2023		1,543		(43)			(43)		1,500	1,500			
100220695	THIRTYNINE PALMS	CA		07/18/2025		431		(20)			(20)		411	411			
100147239	HAMILTON	NJ		03/28/2024		483		(4)			(4)		479	479			
100220723	GRAN VALLEY	MO		07/18/2025		207		(3)			(3)		204	204			
100259260	CLERMONT	FL		12/02/2025		486		(11)			(11)		475	475			
100065562	MIAMI	FL		07/28/2021		1,045		(32)			(32)		1,013	1,013			
100181893	KISSIMEE	FL		07/20/2023		337		(16)			(16)		321	321			
100177579	JACKSONVILLE	FL		07/16/2025		512		(1)			(1)		511	511			
100079980	CHICAGO	IL		04/25/2022		923		(13)			(13)		910	910			
100255432	ORLANDO	FL		11/24/2025		543		(7)			(7)		536	536			
100219299	CHAMERTON	NC		06/30/2025		603		(22)			(22)		581	581			
100197557	SCHAMBERG	IL		02/26/2025		256		(9)			(9)		247	247			
100014072	CLINTON	CT		05/25/2017		960		77			77		1,037	1,037			
100107381	SENECA	SC		06/29/2023		493		(22)			(22)		471	471			
100154697	HIALEAH	FL		07/19/2024		533		(18)			(18)		515	515			
100066874	RURAL HALL	NC		06/02/2021		861							861	861			
100103158	COLLEGE PARK	GA		04/21/2023		448		(14)			(14)		434	434			
100194007	CLARKSVILLE	TN		10/25/2023		427		(6)			(6)		419	419			
100159607	LONGWOOD	FL		07/10/2024		23,305		(282)			(282)		23,023	23,023			
100080031	BUFFORD	GA		04/08/2022		1,069		(28)			(28)		1,041	1,041			
100068418	SUNRISE	FL		06/25/2021		1,131		(45)			(45)		1,086	1,086			
100100450	GOLDSBORO	PA		04/27/2023		665		(21)			(21)		644	644			
100084691	MIAMI	FL		06/02/2022		543		(46)			(46)		497	497			
100190330	BALTIMORE	MD		01/22/2025		475		(6)			(6)		469	469			
100227946	NORTH BRUNSWICK	NJ		06/04/2025		1,006		(41)			(41)		965	965			
100186508	HILTON	NY		12/30/2024		632		(11)			(11)		621	621			
100186310	LITTLEROCK	CA		12/30/2024		583		(5)			(5)		578	578			
100215463	HOUSTON	TX		06/12/2025		555		(2)			(2)		553	553			
100150654	DECATUR	GA		05/06/2024		536		(6)			(6)		530	530			
100090718	MOUNT LAUREL TOWNSHIP	NJ		12/29/2022		525		(12)			(12)		513	513			
100136744	TRENTON	NJ		11/27/2023		376		(6)			(6)		368	368			
100102706	VIRGINIA BEACH	VA		06/22/2023		758		(21)			(21)		737	737			
100257039	CAPE CORAL	FL		11/26/2025		710		(27)			(27)		683	683			
100235366	ELLIOTT CITY	MD		08/29/2025		430		(16)			(16)		414	414			
100114999	KANSAS CITY	MO		07/14/2023		1,265							1,265	1,265			
100139426	HOUSTON	TX		12/28/2023		1,755		(39)			(39)		1,716	1,716			
100228482	TALLAHASSEE	FL		06/12/2025		476		(20)			(20)		456	456			
100141742	LAS VEGAS	NV		01/30/2024		461		(1)			(1)		460	460			
100115162	MONTICELLO	NY		07/17/2023		1,400		(42)			(42)		1,358	1,358			
100080182	DUMONT	NJ		02/25/2022		948		(55)			(55)		793	793			
100176527	FORT WORTH	TX		11/15/2024		296		(1)			(1)		295	295			
100256966	WILLIAMSTOWN	NJ		11/26/2025		461		(25)			(25)		436	436			
100141875	CITRUS SPRINGS	FL		03/27/2024		507							506	506			
100142187	DECATUR	GA		03/15/2024		508		(10)			(10)		498	498			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014824	MORRISTOWN	NJ		04/12/2024		502		(4)			(4)		498	498			
10017963	LAS VEGAS	NV		05/22/2018		1,133		(17)			(17)		1,116	1,116			
10023585	KENOSHA	WI		08/29/2025		460		(14)			(14)		446	446			
10012846	KILLEEN	TX		09/15/2023		445		(32)			(32)		413	413			
10022831	LAFAYETTE	CA		08/11/2025		700		(22)			(22)		678	678			
10021636	DARIEN	CT		06/23/2025		481		(2)			(2)		479	479			
10019808	MERCED	CA		02/28/2025		205		(9)			(9)		196	196			
10012970	SACRAMENTO	CA		09/27/2023		612		(32)			(32)		580	580			
10019280	CHARLOTTE	NC		02/10/2025		2,719		(69)			(69)		2,650	2,650			
100071579	COCOA	FL		10/14/2021		1,139		(29)			(29)		1,110	1,110			
100228401	CAMBRIDGE	MA		08/11/2025		495		(7)			(7)		488	488			
100158855	LIBBY	MT		05/08/2024		536		(7)			(7)		529	529			
100188287	MONTCLAIR	NJ		01/08/2025		144,036		(141)			(141)		143,895	143,895			
100050312	CHINO HILLS	CA		11/20/2020		1,787		(64)			(64)		1,723	1,723			
100201842	FRIENDSWOOD	TX		03/18/2025		505		(3)			(3)		502	502			
100075951	NORFOLK	VA		01/07/2022		1,175		(18)			(18)		1,157	1,157			
100193802	FORT WORTH	TX		02/10/2025		398		(19)			(19)		379	379			
100175976	DENVER	TX		11/12/2024		1,195		(31)			(31)		1,164	1,164			
100109590	ADELANTO	CA		06/14/2023		427		(27)			(27)		400	400			
100016527	CHARLOTTE	NC		04/10/2018		1,243		(13)			(13)		1,230	1,230			
100138848	ROME	GA		12/21/2023		5,835		(80)			(80)		5,755	5,755			
100138224	ALEXINGTON	KY		12/14/2023		422		(10)			(10)		412	412			
100134489	SHELTON	VA		10/30/2023		471		(7)			(7)		464	464			
100261435	ANNA	TX		12/09/2025		915		(38)			(38)		877	877			
100065450	RIDGECREST	CA		07/28/2021		1,265		(10)			(10)		1,255	1,255			
100055704	RIVERSIDE	CA		03/23/2021		775		(4)			(4)		771	771			
100067435	STOCKTON	CA		09/23/2021		1,164		(29)			(29)		1,135	1,135			
100055033	ROCKWALL	TX		03/23/2021		2,555		(121)			(121)		2,434	2,434			
100220307	GREAT MILLS	MD		07/11/2025		430		(20)			(20)		410	410			
100065888	NEWPORT NEWS	VA		07/14/2021		1,670		(45)			(45)		1,625	1,625			
100057931	CHATTANOOGA	TN		06/30/2021		1,122		(17)			(17)		1,105	1,105			
100193353	LUBBOCK	TX		02/10/2025		526		(6)			(6)		518	518			
100075592	NEW ORLEANS	LA		01/07/2022		1,080		(14)			(14)		1,066	1,066			
100220678	EAST HAVEN	CT		07/17/2025		392		(19)			(19)		373	373			
100089388	CHELSEHAM	PA		01/26/2023		2,783		(40)			(40)		2,743	2,743			
100174762	KEARNEY	MO		10/31/2024		399		(22)			(22)		377	377			
100067543	THE COLONY	TX		09/23/2021		1,147		(17)			(17)		1,130	1,130			
100164920	CHICAGO	IL		08/28/2024		435		(14)			(14)		421	421			
100114815	GRANDE PARK	FL		06/29/2023		491		(14)			(14)		477	477			
100190857	CHANDLER	AZ		01/27/2025		1,039		(36)			(36)		1,003	1,003			
100101677	MARQUETTE	MI		04/26/2023		1,100		(8)			(8)		1,092	1,092			
100216261	NASHVILLE	TN		06/20/2025		509		(18)			(18)		491	491			
100238464	CINCINNATI	KY		09/19/2025		468		(16)			(16)		452	452			
100228332	SEMINOLE	FL		06/11/2025		409		(9)			(9)		400	400			
100205827	EAST STRADSBURG	PA		05/09/2025		220		(5)			(5)		215	215			
100197530	ST CHARLES	IL		02/26/2025		341		(15)			(15)		326	326			
100166032	FRESNO	CA		09/06/2024		520		(26)			(26)		494	494			
100215867	LAWRENCE	KS		06/13/2025		432		(20)			(20)		412	412			
100089382	NAPERVILLE	IL		11/17/2022		379		(11)			(11)		368	368			
100149480	FALLING WATERS	WV		04/28/2024		578		(2)			(2)		576	576			
100261194	KISSIMEE	FL		12/05/2025		370		(6)			(6)		364	364			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014147	SOUTH FALLSBURG	NY		01/30/2024		564	(12)				(12)		552				
100189105	LIVONIA	MI		01/13/2025		516	(19)				(19)		497				
100227251	FRIDLEY	MIN		07/31/2025		454	(21)				(21)		433				
100215320	MOBILE	AL		06/12/2025		475	(404)				(404)		71				
100210822	NESCOPEX	PA		05/15/2025		1,018	(43)				(43)		975				
100019864	LAS VEGAS	NV		07/30/2018		1,134	(28)				(28)		1,106				
100238465	DICKINSON	TX		09/19/2025		508	(10)				(10)		498				
100065566	RED BLUFF	CA		07/28/2021		3,913	(130)				(130)		3,783				
100204470	WASCO	CA		04/04/2025		9,962	(221)				(221)		9,741				
100158050	RICHMOND	TX		07/09/2024		2,256	(44)				(44)		2,212				
100149601	LOGANVILLE	GA		04/26/2024		3,750	(24)				(24)		3,726				
100079082	OAKHOMA CITY	OK		02/24/2022		1,045	(6)				(6)		1,039				
100214477	GREENSBORO	NC		06/06/2025		425	(44)				(44)		405				
100148231	ATLANTA	GA		04/12/2024		3,326	(44)				(44)		3,282				
100228315	BREKERTON	WA		06/11/2025		1,825	(39)				(39)		1,786				
100265411	WILKES BARRE	PA		12/19/2025		476	(15)				(15)		461				
100130034	ARLINGTON	VA		09/27/2023		541	(8)				(8)		533				
100147544	SANIT PETERSBURG	FL		04/03/2024		526	(14)				(14)		512				
100254767	MONROE	NY		11/14/2025		418	(18)				(18)		400				
100261224	FALLING WATERS	WV		12/05/2025		329	(12)				(12)		317				
100054635	ALBURN	WA		03/23/2021		881	(37)				(37)		844				
100164204	CHICAGO	IL		06/21/2024		491	(5)				(5)		486				
100130431	GAINESVILLE	VA		09/28/2023		465	(20)				(20)		445				
100137442	MIRTL BEACH	SC		01/11/2024		579	(41)				(41)		538				
100215466	ATLANTA	GA		06/12/2025		474	(16)				(16)		458				
100071644	MONROSE	CO		10/14/2021		1,173	(6)				(6)		1,165				
100088016	MIAMI	FL		10/25/2022		524	(22)				(22)		502				
100170426	INDIANAPOLIS	IL		10/09/2024		2,181	(50)				(50)		2,131				
100063382	SAN ANTONIO	TX		07/01/2021		1,135	(20)				(20)		1,115				
100247275	SHEFFIELD	AL		10/23/2025		476	(12)				(12)		464				
100065690	FORT COLLINS	CO		07/28/2021		1,054	(31)				(31)		1,023				
100209637	MARI COPA	AZ		05/02/2025		443	(21)				(21)		422				
100246841	SAN JOSE	CA		10/16/2025		449	(12)				(12)		437				
100191104	LUSBY	MD		01/29/2025		521	(16)				(16)		505				
100134827	FORT WORTH	TX		10/30/2023		592	(16)				(16)		576				
100182140	ATLANTA	GA		12/12/2024		2,075	(23)				(23)		2,052				
100134946	COLUMBIA	SC		10/30/2023		1,457	(35)				(35)		1,422				
100068105	MEDFORD	OR		06/25/2021		1,163	(6)				(6)		1,155				
100120796	WATERBURY	CT		08/25/2023		404	(21)				(21)		383				
100175553	LANCASTER	CA		11/05/2024		51,584	(558)				(558)		51,026				
100205742	FORT WORTH	TX		04/14/2025		4,188	(158)				(158)		4,030				
100195740	ANGLER	NC		11/10/2023		1,477	(3)				(3)		1,474				
100219177	PENSAUKEN	NJ		06/27/2025		509	(5)				(5)		504				
100110376	MURFREESBORO	TN		06/30/2023		1,468	(27)				(27)		1,441				
100078670	HOUSTON	TX		02/25/2022		1,133	(100)				(100)		1,033				
100078982	WILLINGTON	DE		02/24/2022		1,060	(3)				(3)		1,057				
100065438	CHULA VISTA	CA		07/28/2021		2,358	(37)				(37)		2,321				
100209526	SEBRING	FL		05/02/2025		2,965	(60)				(60)		2,905				
100030960	NAPLES	FL		03/29/2019		924	(25)				(25)		899				
100189102	FREMONT	CA		01/13/2025		507	(11)				(11)		496				
100145828	KISSIMEE	FL		03/15/2024		425	(14)				(14)		411				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100169430	CHARLOTTE	NC		09/30/2024		725		(24)			(24)		701				
100219269	SPRINGFIELD	VA		06/30/2025		943		(24)			(24)		919				
100065488	LANCASTER	CA		07/28/2021		1,051		(45)			(45)		1,006				
100076314	TAMPA	FL		01/07/2022		1,046		(18)			(18)		1,028				
100212868	ARLINGTON	VA		05/28/2025		489		(6)			(6)		483				
100119769	BLUE ISLAND	IL		06/08/2023		472		(12)			(12)		460				
100194054	LAKE VILLA	IL		10/25/2023		437		(11)			(11)		426				
100211732	DESERT HOT SPRINGS	CA		05/19/2025		32,334		(1,916)			(1,916)		30,418				
100157963	WAPERVILLE	IL		07/09/2024		2,381		(23)			(23)		2,338				
100078896	RALEIGH	NC		02/24/2022		1,792		(6)			(6)		1,786				
100067335	POHATAN	VA		09/23/2021		1,049		(38)			(38)		1,011				
100153641	OAKDALE	CA		05/31/2024		501		(16)			(16)		485				
100230105	MONROE	NY		06/26/2025		465		(18)			(18)		447				
100186621	CAMDEN	NJ		12/30/2024		437		(15)			(15)		422				
100078795	HENDERSVILLE	TN		02/24/2022		1,017		(20)			(20)		997				
100165965	JOLIET	IL		12/26/2024		405		(9)			(9)		396				
100065672	SAINT LOUIS	MO		07/28/2021		996		(36)			(36)		960				
100115653	DAVENPORT	FL		07/19/2023		585		(18)			(18)		567				
100094681	HONOLULU	HI		06/02/2022		562		(14)			(14)		548				
100174550	LAURENCEVILLE	GA		10/31/2024		226		(15)			(15)		211				
100047604	ATLANTA	GA		11/20/2020		807		(79)			(79)		728				
100202156	MOSES LAKE	WA		03/18/2025		490		(6)			(6)		484				
100103685	TULSA	OK		05/08/2023		423		(18)			(18)		405				
100150968	HILTON HEAD ISLAND	SC		05/08/2024		485		(8)			(8)		477				
100216308	FLETCHER	NC		06/20/2025		654		(23)			(23)		631				
100186709	JANESBORO	GA		12/31/2024		457		(20)			(20)		437				
100230030	CLDSHAR	FL		08/25/2025		457		(22)			(22)		435				
100048764	TUCCSON	AZ		11/20/2020		1,876		20			20		1,896				
100143034	ASTOR	FL		02/12/2024		316		(21)			(21)		295				
100200465	SAN LOUIS	AZ		03/10/2025		954		(45)			(45)		909				
100191628	ST AUGUSTINE	FL		01/31/2025		585		(4)			(4)		581				
100166051	ANENIM	CA		09/06/2024		331		(4)			(4)		327				
100220715	SAINT CLAIR SHORES	MI		07/11/2025		465		(16)			(16)		439				
100200082	MURRELLS INLET	SC		03/06/2025		1,175		(27)			(27)		1,148				
100144259	ADDISON	TX		03/08/2024		372		(10)			(10)		362				
100065401	CARY	NC		07/28/2021		1,195		(11)			(11)		1,184				
100143892	DALLAS	TX		03/06/2024		774		(25)			(25)		749				
100219178	MERRILLVILLE	IN		06/27/2025		676		(15)			(15)		661				
100144466	HOUSTON	TX		04/26/2024		797		(64)			(64)		733				
100050194	PORT SAINT LUCIE	FL		11/20/2020		941		(5)			(5)		936				
100166780	IRVING	TX		09/26/2024		484		(19)			(19)		465				
100165664	TUCCSON	AZ		10/04/2024		1,749		(83)			(83)		1,666				
100176905	GAINESVILLE	VA		11/15/2024		448		(20)			(20)		428				
100219155	MOREHEAD CITY	NC		06/27/2025		889		(12)			(12)		877				
100065789	HAGERSTOWN	MD		07/28/2021		1,543		(13)			(13)		1,530				
100126416	FORT LAUDERDALE	FL		06/30/2023		537		(12)			(12)		525				
100068180	LAKEWOOD	CO		06/25/2021		1,156		(27)			(27)		1,129				
100068181	LAKEWOOD	CO		06/25/2021		1,156		(27)			(27)		1,129				
100066625	LAS VEGAS	NV		09/30/2022		4,504		(124)			(124)		4,380				
100136162	PORT RICHEY	FL		12/18/2023		316		(4)			(4)		312				
100201573	ATLANTA	GA		03/12/2025		502		(5)			(5)		497				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100102828	CHARLOTTE	NC		06/22/2023		786		(46)			(46)		740	740			
100243449	CHAMPAIGN	IL		09/28/2025		497		(13)			(13)		484	484			
100079669	WESTPORT	CT		04/08/2022		890		(38)			(38)		852	852			
100248919	SCHAMBERG	IL		10/29/2025		435		(16)			(16)		419	419			
100054600	SAINT ROSE	LA		03/23/2021		901		(58)			(58)		843	843			
100164654	FLORENCE	AL		08/23/2024		275		(6)			(6)		269	269			
100219115	HILTON HEAD ISLAND	SC		06/21/2025		1,299		(34)			(34)		1,265	1,265			
100045138	HENDERSIN	NV		11/25/2020		2,286		(46)			(46)		2,240	2,240			
100016528	CHARLOTTE	NC		04/10/2018		1,256		(13)			(13)		1,243	1,243			
100108964	CHARLOTTE	NC		05/31/2023		516		(23)			(23)		493	493			
100266902	MANHATTAN	MT		12/23/2025		348		(11)			(11)		337	337			
100181622	PHILADELPHIA	PA		12/09/2024		436		(5)			(5)		431	431			
100114868	HELVICO	NC		06/29/2023		1,794		(49)			(49)		1,745	1,745			
100205032	CHESTER	MD		04/11/2025		144		(5)			(5)		139	139			
100100057	GAINESVILLE	VA		03/28/2023		322		(29)			(29)		293	293			
100067495	AMARILLO	TX		09/23/2021		1,030		(40)			(40)		990	990			
100086490	STUART	FL		08/25/2021		1,034		(44)			(44)		990	990			
100086493	STUART	FL		08/25/2021		1,034		(44)			(44)		990	990			
100071699	CHICAGO	IL		10/14/2021		1,159		(25)			(25)		1,134	1,134			
100206479	BELLA VISTA	AR		04/22/2025		422		(19)			(19)		403	403			
100068280	WILDIWOOD	NJ		08/25/2021		1,284		(42)			(42)		1,242	1,242			
100029422	LAS VEGAS	NV		10/26/2018		556		62			62		618	618			
100140080	BROOKHAVEN	GA		01/09/2024		73,544		(1,037)			(1,037)		72,507	72,507			
100191569	LODUST GROVE	GA		01/31/2025		451		(12)			(12)		439	439			
100164037	BRANDON	FL		06/21/2024		1,214		(54)			(54)		1,160	1,160			
100139667	NORWICH	CT		12/28/2023		361		(3)			(3)		358	358			
100189180	HIGHLAND	UT		01/13/2025		453		(3)			(3)		450	450			
100202422	HOPEWELL	VA		03/19/2025		379		(18)			(18)		361	361			
100151886	SILVER SPRING	MD		05/10/2024		462							462	462			
100065439	CORDOVA	TN		07/28/2021		1,187		(11)			(11)		1,176	1,176			
100053670	SALEN	OR		03/23/2021		684		(40)			(40)		644	644			
100119839	LITTLE RIVER	SC		08/10/2023		614		(6)			(6)		608	608			
100163402	BAKERSFIELD	CA		09/21/2024		860		(75)			(75)		785	785			
100186633	WHEELING	IL		12/30/2024		490		(9)			(9)		481	481			
100139440	THE VILLAGES	FL		12/28/2023		438		(12)			(12)		426	426			
100158946	CALIFORNIA CITY	CA		06/15/2024		397		(25)			(25)		372	372			
100109268	GREENVILLE	SC		07/21/2023		255		(17)			(17)		238	238			
100141096	DETROIT	MI		01/30/2024		438		(12)			(12)		426	426			
100200168	GAYLORD (TOWNSHIP OF OTSEGO LA	MI		03/07/2025		518		(15)			(15)		503	503			
100127988	LEXINGTON	KY		09/08/2023		459		(2)			(2)		457	457			
100191639	HAIRSTEAD	NC		01/31/2025		1,248		(22)			(22)		1,226	1,226			
100099744	SOUTH FALLSBURG	NV		02/28/2023		550		(7)			(7)		543	543			
100153652	GRANITEVILLE	SC		06/05/2024		381		(15)			(15)		366	366			
100109460	FAIRHOPE	AL		09/25/2023		855		(38)			(38)		817	817			
100197515	ROCKDALE	TX		02/26/2025		492		(1)			(1)		491	491			
100265394	GRAND JUNCTION	CO		12/19/2025		167		(7)			(7)		160	160			
100201981	EASTON	MA		03/18/2025		446		(21)			(21)		425	425			
100115510	DALLAS	TX		07/17/2023		585		(2)			(2)		583	583			
100190475	CARROLLTON	GA		01/24/2025		664		(22)			(22)		642	642			
100140861	PIEDMONT	CA		03/06/2024		383		(20)			(20)		363	363			
100196558	RICHMOND	TX		07/10/2024		441		(17)			(17)		427	427			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100020280	GILBERT	AZ		07/17/2018		1,248		(30)			(30)		1,218	1,218			
100214237	GREENVILLE	SC		05/30/2025		493		(3)			(3)		490	490			
100213734	NORFOLK	VA		05/29/2025		993		(19)			(19)		574	574			
100211501	SUGARLOAF	CA		05/16/2025		686		(17)			(17)		669	669			
100212105	LAVON	TX		05/22/2025		505		(11)			(11)		494	494			
100215512	SHEPHERD	MT		06/12/2025		511		(9)			(9)		502	502			
100057697	BAVONE	NJ		06/30/2021		1,119		(16)			(16)		1,103	1,103			
100267229	RIO RANCHO	NM		12/24/2025		2,353		(112)			(112)		2,241	2,241			
100100213	WATERBURY	CT		03/17/2023		509		(9)			(9)		500	500			
100228544	SAN ANTONIO	TX		06/12/2025		537		(6)			(6)		531	531			
100200425	WALTERBORO	SC		03/10/2025		446		(17)			(17)		429	429			
100076793	CHEYENNE	WY		12/27/2021		1,145		(78)			(78)		1,067	1,067			
100247547	BAKERSFIELD	CA		10/28/2025		486		(12)			(12)		474	474			
100082118	PEARLAND	TX		04/14/2022		815		(82)			(82)		733	733			
100103163	TRUCKSVILLE	PA		04/21/2023		537		(13)			(13)		524	524			
100261537	OWASSO	OK		12/12/2025		333		(13)			(13)		320	320			
100171719	GEORGETOWN	TX		10/17/2024		3,045		(35)			(35)		3,010	3,010			
100141779	RIMROD	IL		01/30/2024		374		(19)			(19)		355	355			
100103559	PHILADELPHIA	PA		05/10/2023		537		(13)			(13)		524	524			
100172354	BUCKEYE	AZ		10/23/2024		4,055		(74)			(74)		3,981	3,981			
19072	EL PASO	TX		07/19/2021		111,924							111,924	111,924			
100044531	RIVERSIDE	CA		11/19/2020		809		(14)			(14)		795	795			
100126255	COLUMBUS	OH		09/14/2023		460		(25)			(25)		435	435			
100153451	MEHRIS	TN		05/30/2024		458		(5)			(5)		453	453			
100174772	KODAK	TN		10/31/2024		1,549		(98)			(98)		1,451	1,451			
100200082	OKLAHOMA CITY	OK		03/10/2025		432		(10)			(10)		422	422			
100102018	DUNELLON	FL		04/14/2023		457		(17)			(17)		440	440			
100145829	BIRMINGHAM	AL		03/15/2024		413		(17)			(17)		396	396			
100186011	LARGO	FL		12/27/2024		509		(12)			(12)		497	497			
100207160	FORT WORTH	TX		04/28/2025		3,142		(56)			(56)		3,086	3,086			
100055006	TUCSON	AZ		07/28/2021		1,037		(25)			(25)		1,012	1,012			
100200417	PALM SPRINGS	CA		03/10/2025		481		(16)			(16)		465	465			
100088991	MIRLE BEACH	SC		11/15/2022		492		(22)			(22)		470	470			
100247269	CHEYENNE	WY		10/23/2025		328		(5)			(5)		323	323			
100215955	WILMINGTON	DE		07/11/2025		431		(20)			(20)		411	411			
100149143	NORFOLK	VA		04/22/2024		313		(25)			(25)		288	288			
100157719	ALBANY	CA		11/12/2024		490		(17)			(17)		473	473			
100142444	SUMMIT	NJ		03/08/2024		368		(25)			(25)		343	343			
100209592	CLARKSVILLE	TN		05/02/2025		939		(19)			(19)		920	920			
100210635	VIRGINIA BEACH	VA		05/15/2025		496		(19)			(19)		477	477			
100169545	FED BANK	NJ		09/30/2024		504		(16)			(16)		488	488			
100057537	PEMBROKE PINES	FL		06/30/2021		1,181		(17)			(17)		1,164	1,164			
100171660	PRINCETON	IN		10/16/2024		11,602		(191)			(191)		11,411	11,411			
100192419	ROYAL PALM BEACH	FL		02/07/2025		453		(10)			(10)		443	443			
100200111	DINDMANS FERRY	PA		03/06/2025		536		(16)			(16)		520	520			
100068990	ROY	UT		09/01/2021		1,642		(20)			(20)		1,622	1,622			
100103296	BURLINGTON	NC		04/27/2023		477		(10)			(10)		467	467			
100191636	SAN ANGELO	TX		07/31/2025		595		(3)			(3)		592	592			
100254520	ORANGE BEACH	AL		11/07/2025		522		(16)			(16)		506	506			
100254493	BRUNSTON	KY		11/07/2025		23,995		(118)			(118)		23,477	23,477			
100195522	EDINBURG	TX		02/24/2025		431		(7)			(7)		424	424			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10204450	ZEBULON	NC		04/03/2025		499		(3)			(3)		496	496			
10204451	ZEBULON	NC		04/03/2025		499		(3)			(3)		496	496			
10204452	ZEBULON	NC		04/03/2025		499		(3)			(3)		496	496			
10202115	TITUSVILLE	NJ		03/18/2025		531		(25)			(25)		506	506			
10205975	CLEVELAND	OH		04/15/2025		504		(8)			(8)		496	496			
100165937	COLUMBUS	OH		06/06/2024		477		(8)			(8)		469	469			
100193512	KILLEEN	TX		11/13/2023		19,585		(41)			(41)		19,544	19,544			
100119729	RACINE	WI		06/08/2023		467		(11)			(11)		456	456			
10257173	BRIGHT ME	NJ		11/26/2025		592		(21)			(21)		571	571			
100077504	DAVENPORT	FL		01/03/2022		1,361		(9)			(9)		1,351	1,351			
100166399	JONESBORO	GA		10/24/2024		498		(9)			(9)		489	489			
100142000	SCHUMBERG	IL		02/29/2024		469		(9)			(9)		460	460			
100055084	JANUL	CA		03/23/2021		2,025		(50)			(50)		1,975	1,975			
100160428	JACKSONVILLE	FL		07/19/2024		455		(22)			(22)		433	433			
100057916	VICTORVILLE	CA		06/30/2021		1,149		(28)			(28)		1,121	1,121			
100030778	LA PINE	OR		04/09/2019		561		43			(21)		604	604			
100128400	FORTSON	GA		09/15/2023		234		(21)			(21)		213	213			
100254478	WENDELL	NC		11/07/2025		682		(21)			(21)		661	661			
100257196	LAVON	TX		11/26/2025		347		(7)			(7)		340	340			
100074435	MIAMI	FL		12/02/2021		867		(84)			(84)		783	783			
100083257	KATY	TX		05/10/2022		825		(41)			(41)		784	784			
100257172	STOCKTON	CA		11/26/2025		368		(6)			(6)		362	362			
100256939	CUMMING	GA		12/05/2025		536		(15)			(15)		521	521			
100055530	NEWTON	MA		03/23/2021		564		(40)			(40)		524	524			
100056684	PHOENIX	AZ		07/28/2021		1,273		(17)			(17)		1,256	1,256			
100160059	MOUNT HOLY	NJ		07/17/2024		6,313		(205)			(205)		6,108	6,108			
100054281	ANSANIA	CT		03/23/2021		337		(42)			(42)		295	295			
100055699	SANTA ROSA BEACH	FL		03/23/2021		908		(16)			(16)		892	892			
100186753	HILLSBOROUGH	CA		01/09/2025		4,858		(63)			(63)		4,795	4,795			
100276648	CHESTERFIELD	MO		01/29/2026		177		(4)			(4)		173	173			
100089732	PUERTO VALLARTA	MEX		12/02/2022		528							528	528			
100026217	HUNTINGTON PARK	CA		09/20/2018		590		88			88		658	658			
100142418	PHILADELPHIA	PA		02/05/2024		321		(3)			(3)		318	318			
100164934	PHILADELPHIA	PA		06/28/2024		458		(15)			(15)		443	443			
100186752	MONTGOMERY	AL		12/31/2024		511		(2)			(2)		509	509			
100175494	CORONA	CA		12/23/2024		479		(15)			(15)		464	464			
100162933	ARLINGTON	VA		06/12/2024		466		(2)			(2)		464	464			
100074103	LAKELAND	FL		12/09/2021		673		(32)			(32)		641	641			
100075716	WILMINGTON	DE		12/01/2021		1,310		(7)			(7)		1,303	1,303			
100246423	MILPITAS	CA		10/10/2025		508		(21)			(21)		487	487			
100193477	NEUBOURG	MA		02/10/2025		465		(9)			(9)		456	456			
100172533	VALLED LAKE	MI		10/23/2024		443		(10)			(10)		433	433			
100068428	ARLINGTON	VA		06/25/2021		1,097		(27)			(27)		1,070	1,070			
100153675	FORT MYERS	FL		05/31/2024		441		(13)			(13)		428	428			
100074102	LAKELAND	FL		12/09/2021		671		(31)			(31)		640	640			
100048797	JULET	IL		11/20/2020		395		29			29		424	424			
100115043	GALVESTON	TX		07/14/2023		1,102		(16)			(16)		1,086	1,086			
100159568	NAPLES	FL		07/15/2024		484		(26)			(26)		458	458			
100192451	TOB HANNA	PA		02/07/2025		474		(14)			(14)		460	460			
100171962	NEWPORT	RI		10/16/2024		2,201		(25)			(25)		2,176	2,176			
100129555	WEST POINT	CA		06/18/2023		384		(18)			(18)		366	366			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023874	WENTZVILLE	MO		09/19/2025		471		(15)			(15)		456	456			
100168578	AUBURN	IA		09/25/2024		725							725	725			
100177828	GARDENDALE	TX		01/16/2025		496		(10)			(10)		486	486			
100155338	MENFEE	CA		07/19/2024		238		(22)			(22)		216	216			
100153978	MELBOURNE	AUS		06/05/2024		470		(3)			(3)		467	467			
100043088	PERRIS	CA		06/28/2020		490		(18)			(18)		472	472			
100206548	SALINAS	CA		04/22/2025		28,156		(727)			(727)		27,429	27,429			
100023725	HOLLYWOOD	FL		09/04/2018		1,164		(33)			(33)		1,131	1,131			
100243460	RICHMOND	TX		09/26/2025		503		(10)			(10)		493	493			
100215305	YORK	SC		06/12/2025		482		(14)			(14)		468	468			
100209634	SPRING	TX		05/02/2025		497		(6)			(6)		491	491			
100228291	HILLSBOROUGH	CA		06/11/2025		345		(13)			(13)		332	332			
100108417	NEW HAVEN	CT		05/25/2023		472		(9)			(9)		463	463			
100247675	WICHITA	KS		10/29/2025		336		(13)			(13)		323	323			
100101589	MEMPHIS	TN		04/28/2023		537		(9)			(9)		528	528			
100068192	BAYVIEW	ID		06/25/2021		1,337		(28)			(28)		1,309	1,309			
100067152	WEST PALM BEACH	FL		06/02/2021		433		9			9		442	442			
100226516	PARMOUNT	CA		07/30/2025		469		(11)			(11)		458	458			
100164966	SMITHFIELD	NC		06/28/2024		718		(37)			(37)		681	681			
100192265	SPRINTON	PA		01/31/2025		475		(16)			(16)		459	459			
100158009	SAINT LOUIS	MO		05/08/2024		787		(4)			(4)		783	783			
100137159	ATLANTA	GA		11/28/2023		410		(31)			(31)		379	379			
100153867	EDMOND	OK		06/05/2024		306		(15)			(15)		291	291			
100060145	HOLLYWOOD	FL		06/25/2021		1,126		(28)			(28)		1,098	1,098			
100128525	FORT WORTH	TX		09/15/2023		805		(51)			(51)		754	754			
100060191	NEW ORLEANS	LA		06/25/2021		1,233		(17)			(17)		1,216	1,216			
100055330	SUGAR LAND	TX		03/23/2021		711		(34)			(34)		677	677			
100219294	WESTERVILLE	OH		06/30/2025		460		(18)			(18)		442	442			
100273901	WEST PALM BEACH	FL		01/26/2026		166		(3)			(3)		163	163			
100261293	LANSDALE	PA		12/08/2025		1,196		(27)			(27)		1,169	1,169			
100099564	MIAMI	FL		03/28/2023		550		(3)			(3)		547	547			
100071457	PANAMA CITY	FL		04/26/2018		533		(14)			(14)		519	519			
100134330	GULF SHORES	AL		10/27/2023		447		(17)			(17)		430	430			
100070499	FRESNO	CA		09/23/2021		1,141		(36)			(36)		1,105	1,105			
100214207	SACRAMENTO	CA		05/30/2025		431		(20)			(20)		411	411			
100074907	REDLANDS	CA		12/01/2021		396		(9)			(9)		387	387			
100088832	CHARLOTTE	NC		11/15/2022		630		(16)			(16)		614	614			
100064924	LAS VEGAS	NV		07/14/2021		1,118		(41)			(41)		1,077	1,077			
100130306	SUMMIT FIELD	FL		09/28/2023		448		(25)			(25)		423	423			
100141778	KANSAS CITY	MO		01/30/2024		427		(7)			(7)		420	420			
100201666	TUSCON	AZ		03/12/2025		461		(10)			(10)		451	451			
100200148	LA VERGNE	TN		03/06/2025		5,644		(107)			(107)		5,537	5,537			
100165491	GOOSE CREEK	SC		12/20/2024		956		(8)			(8)		948	948			
100154611	AVENTURA	FL		06/14/2024		511		(19)			(19)		492	492			
100126300	BATH	NC		06/30/2023		625		(18)			(18)		607	607			
100141082	MONTICELLO	NY		01/30/2024		1,142		(23)			(23)		1,119	1,119			
100247393	KENNER	LA		10/24/2025		1,947		(11)			(11)		1,936	1,936			
100140693	EVA	AL		02/08/2024		340		(18)			(18)		322	322			
100147356	ATLANTIC CITY	NJ		05/08/2024		413		(40)			(40)		373	373			
100200061	LEBANON	OR		03/06/2025		605							604	604			
100228574	MINNEAPOLIS	MIN		06/12/2025		581		(25)			(25)		556	556			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065702	WEST PARK	FL		07/28/2021		1,052	(34)				(34)		1,018	1,018			
100168004	EL PASO	TX		09/20/2024		2,192	(144)				(144)		2,048	2,048			
100246657	SISTERS	OR		10/15/2025		854	(44)				(44)		810				
100196342	NORTH CHESTERFIELD	VA		11/16/2023		369	(8)				(8)		361				
100212382	BLUE SPRINGS	MO		05/29/2025		440	(12)				(12)		428				
100237006	LANCASTER	CA		09/12/2025		838	(9)				(9)		829				
100128761	BALTIMORE	MD		09/21/2023		407	(15)				(15)		392				
100169540	PANDORA	OH		09/30/2024		445	(13)				(13)		432				
100247077	LANSING	MI		10/22/2025		861	(19)				(19)		842				
100196302	BURLINGTON	NC		11/16/2023		524	(1)				(1)		523				
100062966	WEST YARMOUTH	MA		07/01/2021		1,189	(12)				(12)		1,177				
100213801	SHELLEY	ID		05/29/2025		438	(21)				(21)		417				
100212709	WEST DEPTFORD	NJ		05/28/2025		459	(14)				(14)		445				
100118121	JOLIET	TN		07/20/2023		406	(5)				(5)		401				
100221607	MARTINSBURG	WV		07/22/2025		407	(3)				(3)		404				
100190827	GRAHAM	VA		01/28/2025		475	(10)				(10)		465				
100068231	PHOENIX	AZ		06/25/2021		1,173	(11)				(11)		1,162				
100215418	EAST TAMPA	MI		06/12/2025		480	(18)				(18)		462				
100154580	BALTIMORE	MD		06/14/2024		396	(11)				(11)		385				
100079666	HOLLYWOOD	FL		04/08/2022		964	(14)				(14)		950				
100079587	HOLLYWOOD	FL		04/08/2022		964	(14)				(14)		950				
100100768	SPRING	TX		04/28/2023		604	(16)				(16)		588				
100173821	VIRGINIA BEACH	VA		10/31/2024		546	(12)				(12)		534				
100134168	BOCA RATON	FL		12/08/2023		353	(17)				(17)		336				
100103024	MUPFRESSBORO	TN		06/22/2023		444	(30)				(30)		414				
100254586	CORDOVA	TN		11/10/2025		505	(2)				(2)		503				
100060284	BUDA	TX		06/25/2021		1,117	(16)				(16)		1,101				
100067955	GAITHERSBURG	MD		09/23/2021		1,104	(35)				(35)		1,069				
100201980	KAPALEI	HI		03/12/2025		486	(19)				(19)		467				
100205980	MCKINNEY	TX		04/15/2025		485	(18)				(18)		467				
100163427	GILLSVILLE	GA		09/27/2024		2,222	(95)				(95)		2,127				
100119885	PORT JERVIS	NY		08/08/2023		454	(9)				(9)		445				
100143550	PHILADELPHIA	PA		02/21/2024		452	(8)				(8)		444				
100060308	SPRINGFIELD	VA		06/25/2021		5,812	(158)				(158)		5,654				
100193881	SCRANTON	PA		12/28/2023		365	(9)				(9)		356				
100238423	SCHAMBERG	IL		09/19/2025		511	(4)				(4)		507				
100049372	WASHINGTON	DC		11/20/2020		923	(52)				(52)		871				
100199106	CLOWIS	CA		03/03/2025		462	(14)				(14)		448				
100090316	OAK RIDGE	NJ		01/06/2023		456	(33)				(33)		423				
100230075	INDIAN WELLS	CA		08/26/2025		482	(11)				(11)		471				
100165844	SUNRISE	FL		08/29/2024		330	(1)				(1)		329				
100272659	DOVER	ID		01/09/2026		146	(6)				(6)		140				
100195888	NORWALK	CT		02/24/2025		344	(16)				(16)		328				
100257226	CLYDE	NC		11/26/2025		332	(10)				(10)		322				
100139112	FORT WORTH	TX		12/28/2023		459	(6)				(6)		453				
100169835	HOUSTON	TX		11/08/2024		345	(16)				(16)		329				
100169843	HOUSTON	TX		11/08/2024		345	(16)				(16)		329				
100177715	CRANE BEACH	AL		01/16/2025		496	(15)				(15)		481				
100155006	SAN ANTONIO	TX		07/19/2024		854	(38)				(38)		816				
100065325	SEVIERVILLE	TN		07/28/2021		1,078	(42)				(42)		1,036				
100235297	SACRAMENTO	CA		08/29/2025		361	(17)				(17)		344				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047669	FRESNO	CA		11/20/2020		813		(67)			(67)		746		746		
100198823	ATLANTA	GA		02/28/2025		450		(21)			(21)		429		429		
100193809	TULUM	MEX		02/10/2025		431							431		431		
100169865	PLUMERVILLE	AR		09/30/2024		482		(17)			(17)		465		465		
100076156	FAIRHOPE	AL		01/07/2022		1,018		(29)			(29)		989		989		
100273842	COLTON	CA		01/23/2026		172		(4)			(4)		168		168		
100215326	BENTONVILLE	AR		06/12/2025		437		(17)			(17)		420		420		
100071820	PHILADELPHIA	PA		10/14/2021		1,014		(39)			(39)		975		975		
100141120	ROCK HILL	SC		01/30/2024		434		(18)			(18)		416		416		
100175122	DALLAS	TX		11/05/2024		540		(9)			(9)		531		531		
100190905	CONCORD	NC		01/28/2025		3,969		(42)			(42)		3,927		3,927		
100248817	LAKELAND	FL		10/29/2025		521		(19)			(19)		502		502		
100193874	OVERGAARD	AZ		01/09/2024		486		(4)			(4)		482		482		
100065798	ALLENTOIN	PA		07/28/2021		1,707		(32)			(32)		1,675		1,675		
100164664	WOODBINE	MD		08/21/2024		627		(9)			(9)		618		618		
100194300	ELSIE	IL		02/14/2025		862		(28)			(28)		834		834		
100071582	LAKE HAVASU CITY	AZ		10/14/2021		1,034		(43)			(43)		991		991		
100200115	ALDAN	PA		03/06/2025		551		(5)			(5)		546		546		
100067516	OCALA	FL		09/23/2021		1,774		(68)			(68)		1,706		1,706		
100080451	BRICK	NJ		03/10/2022		857		(27)			(27)		830		830		
100230064	BLACKWOOD	NJ		08/26/2025		439		(18)			(18)		421		421		
100206645	CANYON LAKE	TX		04/24/2025		205,919		(4,462)			(4,462)		201,457		201,457		
100229197	MORRISVILLE	NC		06/13/2025		1,480		(54)			(54)		1,426		1,426		
100114877	AURORA	CO		06/29/2023		5,497		(55)			(55)		5,442		5,442		
100076741	BULLHEAD CITY	AZ		12/30/2021		1,082		(103)			(103)		979		979		
100067398	ORLANDO	FL		09/23/2021		3,380		(58)			(58)		3,322		3,322		
100055996	SNOQUALMIE	WA		03/23/2021		3,136		(22)			(22)		3,114		3,114		
100068030	CHULA VISTA	CA		09/23/2021		1,153		(26)			(26)		1,127		1,127		
100219807	WEST PALM BEACH	FL		06/30/2025		462		(13)			(13)		449		449		
100188986	NASHVILLE	TN		01/09/2025		485		(23)			(23)		462		462		
100088262	BALTIMORE	MD		10/17/2022		592		(14)			(14)		578		578		
100100053	HONOLULU	HI		03/28/2023		423		(14)			(14)		409		409		
100139449	SAINT LOUIS	MO		12/28/2023		405		(18)			(18)		387		387		
100091951	PORT CHARLOTTE	FL		02/07/2023		440		(24)			(24)		416		416		
100243712	MIRLE BEACH	SC		09/29/2025		461		(11)			(11)		450		450		
100062006	PINE	AZ		04/14/2022		1,180		(45)			(45)		1,115		1,115		
100066513	GARLAND	TX		08/25/2021		1,005		(40)			(40)		965		965		
100186886	GRAHAM	VA		01/07/2025		596		(3)			(3)		593		593		
100181211	SAN ANTONIO	TX		12/06/2024		504		(11)			(11)		493		493		
100246703	HOUSTON	TX		10/15/2025		457		(18)			(18)		439		439		
100204113	SHELBY TOWNSHIP	MI		03/28/2025		470		(20)			(20)		450		450		
100065570	PHILADELPHIA	PA		07/28/2021		1,461		(25)			(25)		1,436		1,436		
100169436	CHESAPEAKE	VA		09/30/2024		528		(15)			(15)		513		513		
100174276	TELLICO PLAINS	TN		10/31/2024		480		(9)			(9)		471		471		
100068095	MCKINNEY	TX		06/25/2021		1,118		(36)			(36)		1,082		1,082		
100064899	SUWANEE	GA		07/14/2021		1,110		(43)			(43)		1,067		1,067		
100200060	MARION	MA		03/06/2025		597		(2)			(2)		585		585		
100048400	MIAMI	FL		11/20/2020		718		(23)			(23)		695		695		
100119807	ST PETE BEACH	FL		06/10/2023		490		(10)			(10)		480		480		
100171130	HAWFORD	CA		11/22/2024		563		(6)			(6)		557		557		
100247303	POMPAHO BEACH	FL		10/24/2025		473		(17)			(17)		456		456		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100238460	CAPE CORAL	FL		09/19/2025		.474		(18)				(18)	.456		.456		
100169335	SCRANTON	PA		09/27/2024		.460		(13)				(13)	.447		.447		
100062981	ST CLOUD	MN		07/01/2021		1.990		(20)				(20)	1.970		1.970		
100234526	HONEY GROVE	TX		06/28/2025		.405		(5)				(5)	.400		.400		
100189033	DAYTONA BEACH	FL		01/09/2025		.513		(15)				(15)	.498		.498		
100071694	HAITHORNE	CA		10/14/2021		1.077		(41)				(41)	1.036		1.036		
100091001	OREN	UT		01/31/2023		.370		(26)				(26)	.344		.344		
100100864	WATERBURY	CT		04/28/2023		3.626		(61)				(61)	3.565		3.565		
100055245	CONCORD	NC		03/23/2021		.878		(56)				(56)	.822		.822		
100133813	OCALA	FL		10/20/2023		.483		(13)				(13)	.470		.470		
100130047	RIO RANCHO	NM		09/27/2023		.506		(15)				(15)	.491		.491		
100204618	WEST READING	PA		04/04/2025		.442		(16)				(16)	.426		.426		
100176146	RALEIGH	NC		12/20/2024		.496		(18)				(18)	.478		.478		
100273401	ALLENQUIN	PA		01/21/2026		.167		(1)				(1)	.166		.166		
100206637	LITTLE RIVER	SC		04/24/2025		.425		(10)				(10)	.415		.415		
100163142	KNOXVILLE	TN		06/13/2024		.56.269		(1,000)				(1,000)	55.269		55.269		
100079983	VENICE	CA		04/25/2022		.912		(36)				(36)	.876		.876		
100243748	CHARLOTTE	NC		09/29/2025		.526		(9)				(9)	.517		.517		
100172025	AUBERRY	CA		10/23/2024		.607		(6)				(6)	.601		.601		
100255539	DEQUEST	GA		11/24/2025		22.134		(848)				(848)	21.286		21.286		
100122003	SOUTHINGTON	CT		06/18/2023		.656		(13)				(13)	.643		.643		
100129782	FRESNO	CA		09/27/2023		.352		(31)				(31)	.321		.321		
100216098	CHARLOTTE	NC		06/17/2025		.469		(10)				(10)	.469		.469		
100128331	CAPITOL HEIGHTS	MD		09/14/2023		.491		(18)				(18)	.473		.473		
100109682	BROWNS MILLS	NJ		06/16/2023		2.364		(74)				(74)	2.290		2.290		
100214245	HOUSTON	TX		05/30/2025		2.526		(13)				(13)	2.513		2.513		
100016468	FOREY	TX		04/05/2018		1.244		(3)				(3)	1.241		1.241		
100079528	CHARLOTTE	NC		04/25/2022		.869		(28)				(28)	.841		.841		
100144600	FALLING WATERS	WV		03/13/2024		.940		(13)				(13)	.827		.827		
100227074	NEW SIMPRA BEACH	FL		07/30/2025		136.928		(5.993)				(5.993)	131.335		131.335		
100141864	CORPUS CHRISTI	TX		03/27/2024		.490		(5)				(5)	.485		.485		
100057911	FORT WORTH	TX		06/30/2021		1.178		(10)				(10)	1.168		1.168		
100180619	KENNESAW	GA		11/26/2024		.501							.501		.501		
100202390	COLUMBUS	OH		03/19/2025		.473		(13)				(13)	.460		.460		
100160440	MOSES LAKE	WA		07/19/2024		.481		(20)				(20)	.461		.461		
100108111	PASADENA	CA		05/24/2023		.141		(7)				(7)	.134		.134		
100164115	DECATUR	GA		06/21/2024		.484		(16)				(16)	.468		.468		
100213739	HUMBLE	TX		05/29/2025		.455		(15)				(15)	.440		.440		
100268603	SAINT CHARLES	IL		12/29/2025		.304		(2)				(2)	.302		.302		
100100249	BERKELEY TOWNSHIP	NJ		03/17/2023		.527		(12)				(12)	.515		.515		
100261455	YUMA	AZ		12/09/2025		.432		(21)				(21)	.411		.411		
100206618	GAINESVILLE	VA		04/23/2025		1.352		(32)				(32)	1.320		1.320		
100205628	PATERSON	NJ		05/09/2025		.461		(11)				(11)	.450		.450		
100144609	WORCESTER	MA		03/13/2024		.486		(9)				(9)	.477		.477		
100227984	LAWTON	FL		06/04/2025		.418		(18)				(18)	.400		.400		
100076940	WHITE PLAINS	GA		02/02/2022		2.053		(145)				(145)	1.908		1.908		
100071625	BASTROP	TX		10/14/2021		1.129		(29)				(29)	1.100		1.100		
100163210	DALLAS	TX		06/13/2024		.455		(19)				(19)	.436		.436		
100067832	SAINT AUGUSTINE	FL		09/23/2021		1.029		(33)				(33)	.996		.996		
100159298	PRINCETON	IN		07/15/2024		1.508		(19)				(19)	1.489		1.489		
100221542	SAINT PETERSBURG	FL		07/29/2025		.515		(17)				(17)	.498		.498		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100053474	APR LING	GA		03/23/2021		1,114	(63)				(63)		1,051	1,051	1,051		
100176847	KISSIMEE	FL		11/15/2024		497	(24)				(24)		473	473	473		
100070424	SAN BERNARDINO	CA		09/23/2021		1,105	(37)				(37)		1,068	1,068	1,068		
100149661	FALLING WATERS	WV		04/26/2024		687	(7)				(7)		680	680	680		
100068217	VICTORVILLE	CA		08/25/2021		1,043	(42)				(42)		1,001	1,001	1,001		
100089740	AVENTURA	FL		12/02/2022		898	(15)				(15)		883	883	883		
100209606	CANTON	OH		05/02/2025		468	(22)				(22)		446	446	446		
100043493	CARTHAGE	TN		08/13/2020		3,601	(159)				(159)		3,442	3,442	3,442		
100079586	WINTER GARDEN	FL		04/25/2022		912	(55)				(55)		857	857	857		
100060124	LANCASTER	CA		06/25/2021		1,128	(34)				(34)		1,094	1,094	1,094		
100253814	FORT WORTH	TX		10/30/2025		492	(1)				(1)		491	491	491		
100067357	YUMA	AZ		09/23/2021		1,430	(59)				(59)		1,372	1,372	1,372		
100169272	BUFFALO GROVE	IL		09/27/2024		1,053	(52)				(52)		1,001	1,001	1,001		
100176596	CHARLOTTE	NC		11/15/2024		459	(21)				(21)		438	438	438		
100053813	PARKVILLE	MO		03/23/2021		710	(31)				(31)		679	679	679		
100135912	DAYTONA BEACH	FL		11/13/2023		729	(38)				(38)		691	691	691		
100086393	MOORE	OK		01/06/2023		370	(28)				(28)		342	342	342		
100247661	ALEXANDRIA	VA		10/29/2025		443	(19)				(19)		424	424	424		
100102726	PALATINE	IL		06/22/2023		704	(48)				(48)		656	656	656		
100155395	GRANITEVILLE	SC		07/19/2024		541	(6)				(6)		535	535	535		
100141703	LEESBURG	VA		01/30/2024		460	(21)				(21)		439	439	439		
100147205	ALLEN	TX		03/28/2024		484	(13)				(13)		471	471	471		
100261310	HARVEY	LA		12/08/2025		607	(13)				(13)		594	594	594		
100161965	PALM DESERT	CA		07/31/2024		471	(36)				(36)		435	435	435		
10017887	HILO	HI		05/30/2018		1,214	(6)				(6)		1,208	1,208	1,208		
100054531	SAINT PAUL	MN		03/23/2021		901	(55)				(55)		846	846	846		
100207356	RICHMOND	TX		04/29/2025		482	(18)				(18)		464	464	464		
100023634	ORANGE BEACH	AL		09/04/2018		1,106	(27)				(27)		1,079	1,079	1,079		
100203557	POOLER	GA		03/26/2025		21,523	(627)				(627)		20,896	20,896	20,896		
100246893	TORRINGTON	CT		10/17/2025		316	(3)				(3)		313	313	313		
100076271	BELMONT	CA		01/07/2022		1,068	(12)				(12)		1,056	1,056	1,056		
100066344	PEARLAND	TX		08/02/2021		1,999	(6)				(6)		1,993	1,993	1,993		
100173456	LACROSSE	LA		10/29/2024		517	(30)				(30)		487	487	487		
100172666	LELAND	NC		10/25/2024		499	(12)				(12)		487	487	487		
100176822	CHARLOTTE	NC		11/15/2024		3,310	(148)				(148)		3,162	3,162	3,162		
100157518	BATON ROUGE	LA		02/20/2025		1,745	(66)				(66)		1,679	1,679	1,679		
100272381	WEATHERFORD	TX		01/15/2026		167	(2)				(2)		165	165	165		
100151792	CLEVELAND	OH		05/10/2024		473	(14)				(14)		459	459	459		
100082641	JACKSONVILLE	FL		04/14/2022		903	(5)				(5)		898	898	898		
100215307	LYNCHBURG	VA		06/12/2025		525	(12)				(12)		513	513	513		
100062319	MOBILE	CT		07/01/2021		806	(13)				(13)		793	793	793		
100164306	CONVERSE	TX		08/21/2024		469	(1)				(1)		468	468	468		
100071685	VALDOSTA	GA		10/14/2021		1,097	(35)				(35)		1,062	1,062	1,062		
100294989	EL PASO	TX		11/12/2025		1,767	(80)				(80)		1,667	1,667	1,667		
100153956	ALABASTER	AL		06/05/2024		586	(1)				(1)		585	585	585		
100153628	CASSELBERRY	FL		05/31/2024		5,562	(162)				(162)		5,400	5,400	5,400		
100195069	SUNSET BEACH	NC		02/24/2025		696	(21)				(21)		675	675	675		
100174634	PLEASANTON	CA		10/31/2024		462	(30)				(30)		432	432	432		
100177823	WEST BOUNTIFUL	UT		01/16/2025		474	(22)				(22)		452	452	452		
100070895	PALM COAST	FL		10/01/2021		1,337	(13)				(13)		1,324	1,324	1,324		
100108997	LEHIGH ACRES	FL		05/31/2023		431	(27)				(27)		404	404	404		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016195	GRANDALL	TX		07/31/2024		440		(15)			(15)		425				
10006457	MAHOPAC	NY		03/23/2021		2,930		(154)			(154)		2,776				
10006841	LITHONIA	GA		06/25/2021		1,100		(28)			(28)		1,072				
10024652	JACKSONVILLE	FL		10/10/2025		3,567		(69)			(69)		3,498				
10023707	GREENSBORO	NC		09/12/2025		535		(25)			(25)		510				
100163436	GILLSVILLE	GA		09/27/2024		2,224		(109)			(109)		2,115				
100109022	PACIFICA	CA		05/31/2023		411		(7)			(7)		404				
100076429	BOCA RATON	FL		12/23/2021		1,029		(36)			(36)		993				
100235206	HAUGHTON	MI		06/28/2025		668		(29)			(29)		639				
100065559	SAVANNAH	GA		07/28/2021		2,530		(96)			(96)		2,432				
100134770	SEMINOLE	FL		10/30/2023		566		(1)			(1)		565				
100071567	KNOXVILLE	TN		10/14/2021		1,501		(26)			(26)		1,475				
100165570	ORANGE CITY	FL		09/06/2024		533		(11)			(11)		522				
100082170	BRISTOL	RI		07/01/2021		1,304		(22)			(22)		1,282				
100218181	LAKE WORTH	FL		07/22/2025		461		(21)			(21)		440				
100229277	POCAHONTO	ID		06/14/2025		208		(10)			(10)		198				
100177230	ROSELAND	VA		01/16/2025		501		(15)			(15)		486				
100238468	SALT LAKE CITY	UT		09/19/2025		465		(14)			(14)		451				
100192296	HULL	MA		01/31/2025		664		(25)			(25)		639				
100063554	AURORA	CO		06/23/2022		669		(21)			(21)		648				
100261533	SARASOTA	FL		12/08/2025		2,944		(66)			(66)		2,928				
100120550	JUPITER	FL		06/18/2023		9,755		(246)			(246)		9,509				
100190731	MESQUITE	TX		01/27/2025		700		(2)			(2)		698				
100228036	GULF SHORES	AL		06/07/2025		431		(20)			(20)		411				
100261520	NORTHAMPTON	PA		12/08/2025		482		(14)			(14)		468				
100140757	BALTIMORE	MD		01/22/2024		1,026		(39)			(39)		987				
100218890	TULSA	OK		06/27/2025		431		(10)			(10)		421				
100264857	LEVANTO	FL		12/17/2025		310		(15)			(15)		295				
100164114	ATLANTA	GA		06/21/2024		484		(17)			(17)		467				
100170394	BREHMAN	TX		10/09/2024		525		(19)			(19)		506				
100079665	HOLLYWOOD	FL		04/08/2022		983		(3)			(3)		980				
100109141	MIDLAND	TX		06/09/2023		383		(2)			(2)		381				
100061923	FISHERS	IN		07/01/2021		1,565		(3)			(3)		1,562				
100066506	LOS ANGELES	CA		06/25/2021		1,414		(48)			(48)		1,366				
100091044	OLIVER CITY	CA		01/31/2023		5,855		(96)			(96)		5,757				
100140497	DESOTO	TX		01/19/2024		17,367		(319)			(319)		17,048				
100257211	FARMINGTON	UT		11/26/2025		571		(7)			(7)		564				
100071592	LEESBURG	VA		10/14/2021		1,278		(38)			(38)		1,240				
100155042	MARIETTA	GA		07/19/2024		1,509		(82)			(82)		1,427				
100207182	EDMOND	OK		04/28/2025		3,695		(30)			(30)		3,665				
100152790	BAKERSFIELD	CA		09/22/2024		652		(25)			(25)		627				
100057662	WYILE	TX		06/30/2021		1,139		(18)			(18)		1,121				
100089887	BOLINGBROOK	IL		11/15/2022		493		(8)			(8)		485				
100069014	SUN CITY WEST	AZ		09/23/2021		1,126		(22)			(22)		1,104				
100091516	CHICAGO	IL		01/20/2023		473		93			93		566				
100100578	SAN ANTONIO	TX		04/27/2023		974		(82)			(82)		892				
100254554	VIRGINIA BEACH	VA		11/07/2025		646		(20)			(20)		626				
100171606	JACKPER	AL		10/16/2024		435		(14)			(14)		421				
100273919	AVENUEIRA	FL		01/26/2026		332		(14)			(14)		318				
100235323	WHITE HOUSE	TN		06/29/2025		11,103		(386)			(386)		10,717				
100245629	OCALA	FL		10/17/2025		498		(8)			(8)		490				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006825	NEW HOPE	PA		06/25/2021		1,904	(51)	(51)			(51)		1,853		1,853		
10027183	FRUITLAND PARK	FL		12/30/2025		160	(6)	(6)			(6)		154		154		
10015708	HOMESTEAD	FL		02/20/2025		312	(18)	(18)			(18)		294		294		
100253811	AZLE	TX		10/30/2025		504	(2)	(2)			(2)		502		502		
100247270	BELLEFONTE	PA		10/23/2025		509	(7)	(7)			(7)		502		502		
100221501	BLACK JACK	MO		07/22/2025		451	(6)	(6)			(6)		445		445		
100100769	WILLINGBORO	NJ		04/28/2023		574	(19)	(19)			(19)		555		555		
100214236	FRESNO	CA		05/30/2025		1,149	(57)	(57)			(57)		1,092		1,092		
100168481	SARASOTA	FL		09/25/2024		145,666	(3,917)	(3,917)			(3,917)		141,749		141,749		
100177724	SHALLOWATER	TX		01/16/2025		508	(21)	(21)			(21)		487		487		
100236128	SOMERSET	MA		09/05/2025		522	(2)	(2)			(2)		520		520		
100147559	DALLAS	TX		04/03/2024		455	(5)	(5)			(5)		450		450		
100219119	BLUFFTON	SC		06/27/2025		487	(14)	(14)			(14)		473		473		
100149121	PALM HARBOR	FL		04/22/2024		513	(28)	(28)			(28)		485		485		
100246818	CHEEKTOWAGA	NY		10/15/2025		469	(21)	(21)			(21)		448		448		
100174140	TAMARAC	FL		10/31/2024		486	(33)	(33)			(33)		453		453		
100276609	COLLINGSVILLE	CT		01/28/2026		160	(3)	(3)			(3)		157		157		
100152806	LAS VEGAS	NV		05/22/2024		447	(14)	(14)			(14)		433		433		
100065588	AUSTIN	TX		07/28/2021		1,174	(15)	(15)			(15)		1,159		1,159		
100214848	HENDERSON	NV		06/11/2025		1,937	(19)	(19)			(19)		1,918		1,918		
100261450	UNIONTOWN	OH		12/09/2025		864	(25)	(25)			(25)		839		839		
100246974	AUGUSTA	GA		10/17/2025		566	(19)	(19)			(19)		547		547		
100161985	VIRGINIA BEACH	VA		07/31/2024		485	(5)	(5)			(5)		480		480		
100141458	ORLANDO	FL		01/30/2024		447	(4)	(4)			(4)		443		443		
100190232	ARLINGTON	VA		01/21/2025		521	(11)	(11)			(11)		510		510		
100190181	SALEM	OR		01/21/2025		512	(2)	(2)			(2)		510		510		
100273774	LOS ANGELES	CA		01/23/2026		170	(4)	(4)			(4)		166		166		
100158502	BROOKSHIRE	TX		07/10/2024		275	(26)	(26)			(26)		249		249		
100172122	ROCKWALL	TX		10/17/2024		487	(28)	(28)			(28)		459		459		
100238384	CINCINNATI	KY		09/19/2025		456	(17)	(17)			(17)		439		439		
100049477	ELMONT	NY		11/20/2020		723	31	31			31		754		754		
10017558	INDIANAPOLIS	IL		07/20/2023		464	(14)	(14)			(14)		450		450		
100195868	MIAMI	FL		11/13/2023		562	(36)	(36)			(36)		526		526		
100057529	CONVERSE	TX		06/30/2021		1,481	(23)	(23)			(23)		1,458		1,458		
100151844	NORTH CHERSTERFIELD	VA		06/10/2024		511	(1)	(1)			(1)		510		510		
100246430	ROWAYCE	VA		10/10/2025		685	(32)	(32)			(32)		653		653		
100229266	FREDERICK	MD		06/14/2025		466	(16)	(16)			(16)		450		450		
100078215	BEECH MOUNTAIN	NC		02/10/2022		904	(68)	(68)			(68)		836		836		
100243468	FORT WORTH	TX		09/26/2025		409	(19)	(19)			(19)		390		390		
100204501	ROCHESTER	NH		04/04/2025		407	(15)	(15)			(15)		392		392		
100055986	NEW BOSTON	NH		03/23/2021		944	(50)	(50)			(50)		894		894		
100070408	CHARLOTTE	NC		09/23/2021		1,025	(40)	(40)			(40)		985		985		
100067511	ANKA	IN		09/23/2021		1,011	(39)	(39)			(39)		972		972		
100247044	MANTECA	CA		10/22/2025		555	(27)	(27)			(27)		528		528		
100216045	WEST SACRAMENTO	CA		06/17/2025		285	(11)	(11)			(11)		274		274		
100053855	BIG LAKE	IN		03/23/2021		575	(47)	(47)			(47)		528		528		
100246638	BETHLEHEM	PA		10/15/2025		489	(16)	(16)			(16)		483		483		
100057555	EVANS	CO		06/30/2021		1,157	(17)	(17)			(17)		1,140		1,140		
100141045	DOUGLASVILLE	GA		02/20/2024		482	(18)	(18)			(18)		464		464		
100088878	HALLANDALE BEACH	FL		11/15/2022		995	(11)	(11)			(11)		984		984		
100238591	CHARLOTTE	NC		09/19/2025		501	(6)	(6)			(6)		495		495		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8						9	10	11	12	13
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100215340	GASTONIA	NC		06/12/2025			509	(4)				(4)		505	505			
100228999	ALLENTOIN	PA		06/12/2025			451	(20)				(20)		431	431			
100199652	GAITHERSBURG	MD		01/17/2025			378	(16)				(16)		360	360			
100070969	CLARKSVILLE	TN		10/01/2021			1,900	(10)				(10)		1,890	1,890			
100209604	FORT MYERS	FL		05/02/2025			1,157	(52)				(52)		1,105	1,105			
100139715	ORLANDO	FL		02/02/2024			345	(11)				(11)		334	334			
100159018	POINCIPE BEACH	FL		07/09/2024			6,117	(163)				(163)		5,954	5,954			
100157406	ALBANY	CA		02/20/2025			532	(3)				(3)		529	529			
100156085	CANTONMENT	FL		06/18/2024			1,514	(79)				(79)		1,435	1,435			
100157695	CUMMING	GA		06/28/2024			421	(28)				(28)		393	393			
100151776	HAGERSTOWN	MD		05/10/2024			405	(12)				(12)		393	393			
100171293	GARLAND	TX		10/16/2024			520	(16)				(16)		504	504			
100141274	DAVENPORT	FL		01/30/2024			428	(10)				(10)		418	418			
100204905	CONCORD	NC		04/10/2025			1,117	(41)				(41)		1,076	1,076			
100139073	ORANGE PARK	FL		12/13/2023			452	(3)				(3)		449	449			
100067622	LEES SUMMIT	MO		09/23/2021			1,038	(30)				(30)		1,008	1,008			
100091069	CHICAGO	IL		01/31/2023			456	(15)				(15)		441	441			
100057661	MOUNT VERNON	NY		06/30/2021			1,087	(18)				(18)		1,069	1,069			
100068432	LAKELAND	FL		06/25/2021			1,328	(25)				(25)		1,303	1,303			
100031579	MOOREPARK	CA		03/29/2019			514	8				8		522	522			
100212248	MIRAMONTE	CA		05/27/2025			440	(11)				(11)		429	429			
100221426	ANGLETON	TX		07/22/2025			439	(6)				(6)		433	433			
100146702	COLLINGSWOOD	NJ		06/11/2025			474	(10)				(10)		464	464			
100234971	FORT WORTH	CA		03/20/2024			524	(18)				(18)		506	506			
100148191	KISSIMEE	TX		06/28/2025			481	(6)				(6)		475	475			
100204998	ROUND LAKE BEACH	IL		04/12/2024			9,764	(269)				(269)		9,495	9,495			
100215563	LAS VEGAS	NV		06/12/2025			445	(10)				(10)		435	435			
100115221	HALETHORPE	MD		07/17/2023			482	(6)				(6)		476	476			
100170230	FREDERICK	MD		10/08/2024			3,081	(54)				(54)		3,027	3,027			
100255023	GLEN ALLEN	VA		11/19/2025			867	(27)				(27)		840	840			
100154940	PORT CHARLOTTE	FL		07/19/2024			503	(25)				(25)		478	478			
100091344	CUADRO DE MEXICO	MEX		01/17/2023			584							584	584			
100121004	LAKEVILLE	IN		06/30/2023			5,274	(11)				(11)		5,263	5,263			
100170066	YUMA	AZ		11/08/2024			36,953	(1,699)				(1,699)		35,254	35,254			
100209670	KEANSBURG	NJ		05/02/2025			544	(11)				(11)		533	533			
100049819	ROSELLE	NJ		11/20/2020			935	(25)				(25)		910	910			
100218517	CRITTENDEN	KY		06/21/2025			295	(10)				(10)		285	285			
100176100	WAXAHACHE	TX		12/20/2024			508	(11)				(11)		497	497			
100176139	WAXAHACHE	TX		12/20/2024			508	(11)				(11)		497	497			
100176176	WAXAHACHE	TX		12/20/2024			508	(11)				(11)		497	497			
100176220	WAXAHACHE	TX		12/20/2024			508	(11)				(11)		497	497			
100206963	GREEN VALLEY	CA		04/24/2025			1,686	(34)				(34)		1,652	1,652			
100198936	GALLATIN	TN		02/28/2025			513	(7)				(7)		506	506			
100117982	MIAMI BEACH	FL		07/20/2023			448	(23)				(23)		425	425			
100160949	HAUGHTON	MI		07/24/2024			1,146	(63)				(63)		1,083	1,083			
100171228	EL PASO	TX		10/16/2024			1,469	(68)				(68)		1,401	1,401			
100143443	APPLE VALLEY	CA		02/16/2024			330	(4)				(4)		326	326			
100165293	CLEVELAND	OH		08/29/2024			451	(1)				(1)		450	450			
100200415	SAINT LOUIS	MO		03/10/2025			414	(16)				(16)		398	398			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100100108	ORLANDO	FL		03/28/2023		426		(11)			(11)		.415		.415		
100154661	NORTH LAS VEGAS	NV		06/14/2024		2,944		(83)			(83)		2,861		2,861		
100139660	AUBURN	IA		12/28/2023		382		(14)			(14)		368		368		
100147487	HENDERSON	NV		04/03/2024		546		(12)			(12)		534		534		
100147709	FAIRFIELD	CA		04/05/2024		493		(21)			(21)		472		472		
100219207	OCALA	FL		06/27/2025		1,063		(21)			(21)		1,042		1,042		
100193640	FORT MILL	SC		02/10/2025		459		(21)			(21)		438		438		
100100928	HOUSTON	TX		04/28/2023		646		(18)			(18)		628		628		
100273168	SPRING GROVE	IL		01/15/2026		223		(2)			(2)		221		221		
100070622	CLINTON	CT		10/01/2021		1,610		(7)			(7)		1,603		1,603		
100165906	OCALA	FL		12/26/2024		436		(17)			(17)		419		419		
100219263	HEWITT	TX		06/30/2025		492		(14)			(14)		478		478		
100254465	ROYSE CITY	TX		11/07/2025		276		(4)			(4)		272		272		
100067371	HARKER HEIGHTS	TX		09/23/2021		1,078		(31)			(31)		1,047		1,047		
100108366	THOMPSON	NY		05/25/2023		519		(10)			(10)		509		509		
100216117	CHARLOTTESVILLE	VA		06/17/2025		475		(6)			(6)		469		469		
100133826	RACINE	WI		10/20/2023		442		(18)			(18)		424		424		
100206892	FAVETTEVILLE	NC		04/24/2025		428		(20)			(20)		408		408		
100027595	EATONVILLE	IA		10/26/2018		334		41			(166)		375		375		
100159882	MIAMI	FL		06/16/2024		2,182		(166)			(166)		2,016		2,016		
100134682	EL MONTE	CA		10/30/2023		461		(6)			(6)		455		455		
100086499	WALKEGAN	IL		09/30/2022		497		(7)			(7)		490		490		
100146156	BAKERSFIELD	CA		05/15/2024		456		(14)			(14)		442		442		
100090025	SAINT CLOUD	FL		01/13/2023		182		2			2		184		184		
100206219	NEW ORLEANS	LA		04/17/2025		456		(17)			(17)		439		439		
100210216	COVINGTON	GA		05/09/2025		460		(21)			(21)		439		439		
100169453	LUBBOCK	TX		09/30/2024		2,311		(35)			(35)		2,276		2,276		
100135735	HENDERSON HARBOR	NY		11/10/2023		51,458		(526)			(526)		50,932		50,932		
100067373	SAN DIEGO	CA		09/23/2021		1,075		(34)			(34)		1,041		1,041		
100159351	MIAMI	FL		06/16/2024		544		(48)			(48)		496		496		
100157791	CLAYTON	GA		06/01/2024		1,114		(74)			(74)		1,040		1,040		
100199167	CITRUS SPRINGS	FL		04/04/2025		467		(17)			(17)		450		450		
100055634	NORFOLK	VA		03/23/2021		656		(77)			(77)		579		579		
100167485	MILWAUKEE	WI		10/31/2024		290		(14)			(14)		276		276		
100189432	CHARLESTON	MA		01/15/2025		600		(15)			(15)		585		585		
100192190	GREEN VALLEY LAKE	CA		01/31/2025		447		(7)			(7)		440		440		
100215376	MOUNT LABEL	NJ		06/12/2025		492		(11)			(11)		481		481		
100199242	CITRUS SPRINGS	FL		04/09/2025		473		(13)			(13)		460		460		
100110682	UPLAND	CA		06/11/2023		114,612		(1,358)			(1,358)		113,254		113,254		
100078861	TOMBALL	TX		02/24/2022		1,047		(9)			(9)		1,038		1,038		
100155188	MIRLE BEACH	SC		07/19/2024		482		(16)			(16)		466		466		
100243289	SEMINOLE	FL		09/26/2025		1,302		(54)			(54)		1,248		1,248		
100171774	JAMESTOWN	RI		10/17/2024		813		(23)			(23)		790		790		
100166351	HOUSTON	TX		09/25/2024		1,353		(12)			(12)		1,341		1,341		
100141509	NEWARK	NJ		01/30/2024		385		(6)			(6)		379		379		
100071572	ANNA	TX		10/14/2021		1,141		(20)			(20)		1,121		1,121		
100077097	AMT OCH	CA		07/03/2022		1,158		(18)			(18)		1,140		1,140		
100062390	ASHFORD	IA		07/01/2021		1,550		(13)			(13)		1,537		1,537		
100189076	BELL	CA		01/13/2025		502		(8)			(8)		494		494		
100219849	HOUSTON	TX		07/10/2025		496					(12)		484		484		
100159574	FORT LAUDERDALE	FL		06/16/2024		422		(29)			(29)		393		393		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014872	RICHMOND	TX		04/29/2024		.421		(10)			(10)		.411				
10006473	MODESTO	CA		07/14/2021		1,019		(40)			(40)		.979				
100186675	BARTON	FL		01/07/2025		4,840		(111)			(111)		4,729				
100246676	ROCKY RIVER	OH		10/15/2025		1,816		(59)			(59)		1,757				
100227583	MODESTO	CA		08/04/2025		442		(13)			(13)		429				
100210768	SHIPPENSBURG	PA		05/15/2025		508		(13)			(13)		495				
100210600	CLEVELAND	OH		05/15/2025		472		(20)			(20)		462				
100186144	SACRAMENTO	CA		02/10/2025		406		(19)			(19)		387				
100192835	MECCA	CA		02/05/2025		515		(10)			(10)		505				
100152917	LAS VEGAS	NV		05/22/2024		1,510		(63)			(63)		1,447				
100147249	OAK LAWN	IL		03/28/2024		450		(12)			(12)		438				
100210603	SAN ANTONIO	TX		05/15/2025		484		(21)			(21)		463				
100109052	MACON	NC		06/05/2023		567		(9)			(9)		558				
100088270	CARTERSVILLE	GA		08/25/2021		967		(12)			(12)		955				
100199081	WOODBRIDGE	VA		02/28/2025		452		(18)			(18)		434				
100173205	ARPKA	FL		10/30/2024		66,817		(2,288)			(2,288)		64,549				
100238653	PHILADELPHIA	PA		09/19/2025		504		(15)			(15)		489				
100176079	WILLINGBORO	NJ		12/20/2024		394		(14)			(14)		380				
100147256	SILVER SPRING	MD		03/28/2024		465		(16)			(16)		449				
100173865	WARRICK	NY		10/31/2024		483		(23)			(23)		460				
100238364	HIAMATHA	KS		09/19/2025		828		(26)			(26)		802				
100141462	BRANSTOCK	ME		01/30/2024		535		(36)			(36)		499				
100202537	GREER	AZ		03/21/2025		467		(12)			(12)		455				
100048394	SLEEPY HOLLOW	NY		11/20/2020		562		(119)			(119)		443				
100135637	MIAMI	FL		11/09/2023		408		(23)			(23)		385				
100206388	HOUSTON	TX		05/22/2025		451		(6)			(6)		445				
100174998	WASHBURN	NE		10/31/2024		495		(28)			(28)		467				
100102653	MINCO	OK		06/22/2023		484		(10)			(10)		474				
100195439	HUXCORY	NC		02/24/2025		472		(6)			(6)		466				
100173951	NI CEVILLE	FL		10/31/2024		443		(15)			(15)		428				
100136747	TRENTON	NJ		11/27/2023		414		(11)			(11)		403				
100139558	SPRING	TX		12/28/2023		1,089		(21)			(21)		1,068				
100204837	TULARE	CA		04/09/2025		425		(18)			(18)		407				
100054613	BLAKESLEE	PA		03/23/2021		587		(10)			(10)		577				
100229191	FORT MILL	SC		06/13/2025		901		(21)			(21)		880				
100100301	BROOKSVILLE	FL		03/24/2023		432		(21)			(21)		411				
100194029	FORT WORTH	TX		02/11/2025		462		(15)			(15)		447				
100190204	WIELINGTON	FL		01/21/2025		439		(20)			(20)		419				
100235623	WILMINGTON	DE		08/29/2025		465		(18)			(18)		447				
100235624	WILMINGTON	DE		08/29/2025		465		(18)			(18)		447				
100078909	MIAMI	FL		02/24/2022		993		(20)			(20)		973				
100155945	KISSIMEE	FL		06/16/2024		449		(21)			(21)		428				
100043633	WILCOM	WI		08/13/2020		2,306		(72)			(72)		2,234				
100192510	TUSCON	AZ		01/31/2025		1,140		(37)			(37)		1,103				
100128862	FRANKLIN	WI		09/21/2023		489		(7)			(7)		482				
100163991	CHALMETTE	LA		08/21/2024		426		(22)			(22)		404				
100079037	CLAYTON	CA		02/24/2022		3,122		(52)			(52)		3,070				
100063636	SICKLERVILLE	NJ		07/01/2021		833		(2)			(2)		831				
100207242	PHILADELPHIA	PA		04/28/2025		11,587		(131)			(131)		11,456				
100176793	GREENWOOD	IN		11/15/2024		502		(23)			(23)		479				
100181614	PHILADELPHIA	PA		12/09/2024		447		(11)			(11)		436				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100134569	FRESNO	CA		10/30/2023		.425		(6)			(6)		.419				
100206366	TORRANCE	CA		05/22/2025		1,269		(32)			(32)		1,237				
100190233	PENSACOLA	FL		01/21/2025		.464		(15)			(15)		.439				
100165569	EAGLE RIVER	AK		12/20/2024		.430		(18)			(18)		.412				
100077791	ATLANTA	GA		12/23/2021		.994		(74)			(74)		.920				
100071986	SAN ANTONIO	TX		10/14/2021		1,131		(18)			(18)		1,113				
100079706	SUN VALLEY	CA		04/25/2022		1,006		(52)			(52)		.954				
100064740	HOUSTON	TX		07/14/2021		1,034		(50)			(50)		.984				
100102097	CRYSTAL RIVER	FL		04/14/2023		.284		(27)			(27)		.257				
100210712	STERLING HEIGHTS	MI		05/15/2025		.415		(18)			(18)		.397				
100214611	TIFFIN	IA		06/09/2025		1,148		(52)			(52)		1,096				
100086713	GURNEE	IL		09/30/2022		.558		(4)			(4)		.554				
100153897	BALTIMORE	MD		06/05/2024		.415		(8)			(8)		.407				
10021366	VENICE	CA		07/22/2025		.567		(12)			(12)		.555				
100186932	MIDWEST CITY	OK		01/07/2025		.469		(8)			(8)		.461				
100045126	GAINESVILLE	VA		11/25/2020		.245		(27)			(27)		.218				
100077344	ANDERSON	SC		01/03/2022		2,060		(13)			(13)		2,047				
100238095	HUFFMAN	TX		09/15/2025		14,148		(709)			(709)		13,439				
100048242	POLLOCK PINES	CA		11/20/2020		1,135		(106)			(106)		1,029				
100071786	KISSIMEE	FL		10/14/2021		1,022		(37)			(37)		.985				
100057564	LEWISVILLE	NC		06/30/2021		1,175		(10)			(10)		1,165				
100128457	ROSLAND	VA		09/15/2023		.467		(6)			(6)		.461				
100142043	DREXEL HILL	PA		02/29/2024		.487		(4)			(4)		.483				
100247602	MILWAUKEE	WI		10/29/2025		.724		(34)			(34)		.690				
100128411	STOCKBRIDGE	GA		09/15/2023		1,059		(40)			(40)		1,019				
100186968	CASSVILLE	PA		01/07/2025		.476		(4)			(4)		.472				
100189668	HOUSTON	TX		01/17/2025		.424		(16)			(16)		.408				
100176392	CHICAGO	IL		11/15/2024		.417		(19)			(19)		.398				
100210871	TRAHILL	NC		05/15/2025		.709		(23)			(23)		.686				
10006064	BENTONVILLE	AR		06/25/2021		1,320		(27)			(27)		1,293				
100173529	BALTIMORE	MD		10/29/2024		.445		(21)			(21)		.424				
100205970	VILLA RICA	GA		04/15/2025		.461		(21)			(21)		.440				
100207415	FERNANDINA BEACH	FL		04/29/2025		1,424		(40)			(40)		1,384				
100216107	CHOWCHILLA	CA		06/17/2025		.430		(20)			(20)		.410				
100228758	NAPLES	FL		06/12/2025		.417		(20)			(20)		.397				
100079100	BARTLETT	NI		02/24/2022		.988		(12)			(12)		.976				
100156887	CEDAR HILL	TX		06/27/2024		.478							.478				
100119597	GARDENA	CA		07/31/2023		.668		(6)			(6)		.662				
100108436	STATESVILLE	NC		05/25/2023		.899		(28)			(28)		.871				
100139550	WESTLAND	MI		12/28/2023		.372		(15)			(15)		.357				
100162010	BALTIMORE	MD		07/31/2024		.395		(20)			(20)		.375				
100068141	VIARHOK	NY		06/25/2021		1,585		(30)			(30)		1,555				
100066946	DORAL	FL		09/30/2022		.522		(22)			(22)		.500				
100212429	CAPE CORAL	FL		07/22/2025		.729		(23)			(23)		.706				
100120736	UNIVERSAL CITY	TX		08/25/2023		.993		(14)			(14)		.979				
100182589	DANBURY	CT		12/12/2024		.56,116		(1,542)			(1,542)		54,574				
100076361	BAYVILLE	NY		12/23/2021		.663		(48)			(48)		.615				
100174063	MIRTL BEACH	SC		10/31/2024		.401		(17)			(17)		.384				
100202080	HOLLY HILL	FL		03/18/2025		.428		(20)			(20)		.408				
100192188	GARLAND	TX		07/31/2025		.462		(20)			(20)		.442				
100236543	PHILADELPHIA	PA		09/12/2025		.589		(24)			(24)		.565				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100151961	PUEBLO	CO		06/14/2024		532		(6)			(6)		526	526			
100109562	GLEN BURNIE	MD		06/14/2023		499		(11)			(11)		488	488			
100079776	DRAIN	OR		04/25/2022		958		(6)			(6)		952	952			
100193982	HAMPTON	VA		01/09/2024		493		(1)			(1)		492	492			
100039016	DUBLIN	CA		09/27/2019		(2,089)		2			2	(1)	(2,087)	(1,032)	(62)	1,116	1,054
100103198	DELAND	FL		04/21/2023		748		(14)			(14)		734	734			
100148669	WEST BERLIN	NJ		04/16/2024		460		(7)			(7)		453	453			
100180702	NEW CANEY	TX		11/26/2024		480		(14)			(14)		466	466			
100146727	BELL	CA		03/20/2024		2,074		(8)			(8)		2,066	2,066			
100128441	DAVENPORT	FL		09/15/2023		332		(10)			(10)		322	322			
100234882	COLUMBUS	OH		06/28/2025		465		(8)			(8)		457	457			
100180164	FORT LAUDERDALE	FL		11/25/2024		512		(14)			(14)		498	498			
100171775	GREENSBORO	NC		10/17/2024		455		(7)			(7)		448	448			
100014401	MORRISVILLE	NC		09/27/2017		4,839		(96)			(96)		4,743	4,743			
100141243	CARTERSVILLE	GA		01/30/2024		528		(22)			(22)		506	506			
100088163	DELTOWA	FL		10/25/2022		476		(13)			(13)		463	463			
100079441	HOUSTON	TX		03/17/2022		873		(49)			(49)		824	824			
100053763	CANTON	OH		03/23/2021		1,013		(14)			(14)		999	999			
100220790	YUMA	AZ		07/18/2025		435		(8)			(8)		427	427			
100204817	HOCKLEY	TX		04/10/2025		2,572		(54)			(54)		2,518	2,518			
100161593	FARMINGTON	UT		07/30/2024		2,475		(46)			(46)		2,429	2,429			
100261563	ARCON	OH		12/08/2025		514		(15)			(15)		499	499			
100010725	TAMPA	FL		12/23/2016		2,860		(41)			(41)		2,819	2,819			
100152801	STONE MOUNTAIN	GA		05/22/2024		332		(14)			(14)		318	318			
100054328	CHICAGO	IL		03/23/2021		803		(31)			(31)		772	772			
100119241	CLEARWATER BEACH	FL		07/31/2023		56,013		(172)			(172)		55,841	55,841			
100194313	WATERFORD	NY		02/14/2025		16,005		(296)			(296)		15,709	15,709			
100144328	ORLANDO	FL		04/26/2024		413		(30)			(30)		383	383			
100045438	OCALA	FL		11/25/2020		619		11			11		630	630			
100078940	PHOENIX	AZ		02/24/2022		1,034		(7)			(7)		1,027	1,027			
100176388	SUMMIT	NJ		11/21/2024		557		(23)			(23)		534	534			
100014011	GLENDALE	CA		06/25/2017		554		69			69		623	623			
100198922	ROCKLEDGE	FL		02/28/2025		145		(7)			(7)		138	138			
100164215	BAKERSFIELD	CA		06/21/2024		338		(5)			(5)		333	333			
100077960	CHANDLER	AZ		01/13/2022		964		(50)			(50)		914	914			
100234708	LARGO	FL		08/28/2025		565		(11)			(11)		554	554			
100164646	CONCORD	NC		06/26/2024		3,515		(54)			(54)		3,461	3,461			
100115414	KNOXVILLE	TN		07/17/2023		409		(20)			(20)		389	389			
100067612	BRIDGEPORT	CT		09/23/2021		2,380		(77)			(77)		2,303	2,303			
100282373	SAN ANTONIO	TX		02/27/2026		222		(5)			(5)		217	217			
100126430	MISSOURI CITY	TX		06/30/2023		461		(13)			(13)		448	448			
100228307	CORPUS CHRISTI	TX		06/11/2025		437		(17)			(17)		420	420			
100153848	GOLDSBORO	NC		06/05/2024		1,210		(47)			(47)		1,163	1,163			
100206817	FREDERICK	MD		04/23/2025		842		(18)			(18)		824	824			
100277020	RIVERSIDE	CA		02/06/2026		133		(6)			(6)		127	127			
100133979	CHICAGO	IL		10/25/2023		489		(10)			(10)		479	479			
100273375	SANTA MARIA	CA		01/21/2026		169		(5)			(5)		164	164			
100156643	TRENTON	NJ		06/27/2024		454		(11)			(11)		443	443			
100219857	NEW CANEY	TX		07/10/2025		1,484		(65)			(65)		1,419	1,419			
100164605	CARDONALE	CO		06/28/2024		289		(7)			(7)		282	282			
100298070	TUCSON	AZ		11/26/2025		431		(6)			(6)		425	425			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	State	3					8	9	10	11							12
				Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054549	ALEXANDRIA	VA			03/23/2021		440		(61)			(61)		379	379			
100055768	OWIEDO	FL			03/23/2021		338		(11)			(11)		327	327			
100133639	ZAVALLA	TX			10/20/2023		6,235		(624)			(624)		5,611	5,611			
100276656	OAKLAND	CA			01/29/2026		427		(19)			(19)		408	408			
100261025	PORTLAND	OR			12/08/2025		510		(17)			(17)		493	493			
100228713	DAQUILA	GA			06/11/2025		37,025		(1,110)			(1,110)		35,915	35,915			
100261122	BOSTON	MA			12/05/2025		13,034		(332)			(332)		12,702	12,702			
100226007	ROSENBERG	TX			07/30/2025		19,353		(462)			(462)		18,891	18,891			
100161894	ENNIS	MT			07/31/2024		483		(11)			(11)		472	472			
100128432	SAN ANTONIO	TX			09/15/2023		244		(21)			(21)		223	223			
100143777	SANDY SPRINGS	GA			02/27/2024		295		(25)			(25)		270	270			
100218553	CREST HILL	IL			06/27/2025		441		(19)			(19)		422	422			
100156660	SAN ANTONIO	TX			06/24/2024		453		(17)			(17)		436	436			
100054215	LAFAYETTE	CA			03/23/2021		893		(44)			(44)		849	849			
100149410	GARNER	NC			04/24/2024		523		(11)			(11)		512	512			
100166342	MORRIS	OH			10/24/2024		471		(27)			(27)		444	444			
100140742	WINNER	GA			01/22/2024		334		(11)			(11)		323	323			
100078800	HOUSTON	TX			02/24/2022		1,026		(1)			(1)		1,025	1,025			
100078815	RALEIGH	NC			02/24/2022		1,032		(7)			(7)		1,025	1,025			
100078820	RALEIGH	NC			02/24/2022		1,032		(7)			(7)		1,025	1,025			
100157415	PHILADELPHIA	PA			02/20/2025		404		(21)			(21)		383	383			
100162043	BALTIMORE	MD			07/31/2024		477		(13)			(13)		464	464			
100108220	ATLANTA	CA			05/24/2023		418		(23)			(23)		395	395			
100150700	ROYSE CITY	TX			05/06/2024		1,245		(21)			(21)		1,224	1,224			
100141496	SPRING	TX			01/30/2024		388		(23)			(23)		365	365			
100153890	NORTH CANTON	OH			06/05/2024		450		(4)			(4)		446	446			
100047270	HARLIGH	MA			11/20/2020		827		38			38		865	865			
100247200	RUSKIN	FL			11/26/2025		327		(8)			(8)		319	319			
100091255	LEHIGH ACRES	FL			01/31/2023		506		(23)			(23)		483	483			
100210541	CAYCE	SC			05/15/2025		888		(38)			(38)		850	850			
100206275	HANFORD	CA			04/17/2025		677		(26)			(26)		651	651			
100128300	THIRTYNINE PALMS	CA			09/14/2023		493		(6)			(6)		487	487			
100261500	AMERY	WI			12/12/2025		355		(11)			(11)		344	344			
100076240	VALERICO	FL			01/07/2022		1,018		(21)			(21)		997	997			
100229159	FERNANDINA BEACH	FL			06/14/2025		6,203		(145)			(145)		6,058	6,058			
100133100	CARTERSVILLE	GA			11/29/2023		435		(9)			(9)		427	427			
100143877	MERCED	CA			02/29/2024		484		(18)			(18)		466	466			
100173401	INVERNESS	CA			10/29/2024		330		(21)			(21)		309	309			
100066986	MIAMI	FL			11/04/2022		329		(18)			(18)		311	311			
100075388	FORT MYERS	FL			12/01/2021		1,840		(6)			(6)		1,834	1,834			
100091550	PHILADELPHIA	PA			01/20/2023		419		(17)			(17)		402	402			
100158837	WEST MONROE	LA			07/12/2024		313		(9)			(9)		305	305			
100101130	HARTFORD	CT			04/28/2023		291		(5)			(5)		286	286			
100067344	CHARLOTTE	NC			09/23/2021		1,115		(24)			(24)		1,091	1,091			
100210549	EAGLE LAKE	FL			05/15/2025		1,461		(26)			(26)		1,435	1,435			
100136761	CHICAGO	IL			11/27/2023		362		(10)			(10)		352	352			
100209683	TUSCON	AZ			05/02/2025		494		(13)			(13)		481	481			
100156023	NEWBURGH	NY			06/18/2024		309		(16)			(16)		293	293			
100102003	DEVON	TX			07/21/2023		404		(39)			(39)		365	365			
100199443	LAKE HUGHES	CA			02/28/2025		1,400		(26)			(26)		1,374	1,374			
100109665	OKLAHOMA CITY	OK			06/22/2023		340		(11)			(11)		329	329			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148162	AVON LAKE	OH		05/15/2024		451	(12)				(12)		439		439		
100068405	COLORADO SPRINGS	CO		08/25/2021		965	(34)				(34)		931		931		
100199014	GALLATIN	TN		02/28/2025		495	(8)				(8)		487		487		
100167847	CONVERSE	TX		09/20/2024		207	(5)				(5)		202		202		
100140776	BEVERLY	MA		01/22/2024		322	(12)				(12)		310		310		
100261402	ALLENTOVN	PA		12/08/2025		2,254	(30)				(30)		2,224		2,224		
100158639	MIRTELE BEACH	SC		07/12/2024		466	(10)				(10)		456		456		
100141728	NORTH MIDDLETON	NJ		01/30/2024		946	(29)				(29)		917		917		
100156468	TERRYVILLE	CT		07/10/2024		471	(22)				(22)		449		449		
100261410	CONCORD	NC		12/08/2025		856	(28)				(28)		828		828		
100257183	THE VILLAGES	FL		11/26/2025		508	(16)				(16)		492		492		
100128783	MARIETTA	GA		09/21/2023		248	(19)				(19)		229		229		
100167847	LUBBOCK	TX		07/08/2025		482	(22)				(22)		460		460		
100057817	WASHINGTON	DC		06/30/2021		1,135	(8)				(8)		1,127		1,127		
100254349	FARMINGTON	UT		11/07/2025		13,984	(480)				(480)		13,504		13,504		
100088337	TAYLORS	SC		01/06/2023		325	(28)				(28)		497		497		
100048304	Lodi	CA		11/20/2020		769	13				13		782		782		
100158648	COLUMBUS	OH		07/10/2024		466	(7)				(7)		459		459		
100158740	MISSION	TX		07/10/2024		464	(5)				(5)		459		459		
100152731	SAN JACINTO	CA		05/22/2024		479	(20)				(20)		459		459		
100055251	MOORE	NY		03/23/2021		3,061	(77)				(77)		2,984		2,984		
100221483	HOLLYWOOD	FL		07/22/2025		416	(18)				(18)		398		398		
100047699	MIAMI	FL		11/20/2020		717	39				39		756		756		
100063122	MOORE	NY		07/01/2021		2,508	(19)				(19)		2,489		2,489		
100214096	RICHMOND	TX		05/30/2025		473	(16)				(16)		457		457		
100147243	HONESTEAD	FL		03/28/2024		454	(9)				(9)		445		445		
100142019	TOSHANNA	PA		02/29/2024		431	(14)				(14)		417		417		
100246668	HIALEAH	FL		10/17/2025		491	(19)				(19)		472		472		
100261684	MARIETTA	GA		12/08/2025		650	(23)				(23)		627		627		
100200160	WHITE SULPHUR SPRINGS	WV		03/06/2025		466	(6)				(6)		460		460		
100062297	HUNTSVILLE	UT		07/01/2021		2,123	(12)				(12)		2,111		2,111		
100261618	TUSCON	AZ		12/08/2025		498	(15)				(15)		483		483		
100142303	DAVENPORT	FL		03/15/2024		641	(13)				(13)		628		628		
100193205	JACKSONVILLE	FL		02/10/2025		54,157	(928)				(928)		53,229		53,229		
100236824	BROKEN ARROW	OK		09/19/2025		327	(35)				(35)		892		892		
100154773	SILVERA	GA		07/19/2024		552	(5)				(5)		547		547		
100207504	CLEARWATER	FL		04/28/2025		448	(16)				(16)		432		432		
100201619	GLEN HEIGHTS	TX		03/12/2025		444	(14)				(14)		430		430		
100171593	HAINES CITY	FL		07/20/2023		1,775	(32)				(32)		1,743		1,743		
100236982	HOUSTON	TX		09/12/2025		480	(14)				(14)		466		466		
100153041	SEASOVIILLE	TX		06/27/2024		446	(22)				(22)		424		424		
100108416	VIACO	TX		05/25/2023		483	(14)				(14)		469		469		
100108372	PHILADELPHIA	PA		05/25/2023		500	(19)				(19)		481		481		
100159545	BRIDGETON	NJ		07/10/2024		491	(10)				(10)		481		481		
100170040	MIRAMAR	FL		11/08/2024		4,618	(117)				(117)		4,501		4,501		
100074398	RAEFORD	NC		12/02/2021		877	(70)				(70)		807		807		
100219149	GREENSBORO	NC		06/27/2025		457	(15)				(15)		442		442		
100201564	APLETON	WI		03/12/2025		454	(13)				(13)		441		441		
100156008	CHARLOTTE	NC		06/18/2024		1,145	(43)				(43)		1,102		1,102		
100193079	MOORE	NY		09/28/2023		372	(5)				(5)		367		367		
100170084	MILLINGTON	NJ		10/08/2024		596	(6)				(6)		590		590		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100174617	ORLANDO	FL		10/31/2024		995	(15)				(15)		590	590			
100067468	ALBUQUERQUE	NM		09/23/2021		1,004	(44)				(44)		960	960			
100235313	LAS VEGAS	NV		08/29/2025		449	(21)				(21)		428	428			
100148700	SAIN T SIMONS ISLAND	GA		04/17/2024		404	(10)				(10)		394	394			
100151865	ESLEY	SC		05/10/2024		505	(13)				(13)		492	492			
100068295	AUSTIN	TX		06/25/2021		1,061	(45)				(45)		1,016	1,016			
100119880	TAMPA	FL		06/10/2023		769	(22)				(22)		747	747			
100204391	CHICAGO	IL		04/04/2025		952	(34)				(34)		918	918			
100236301	WILMINGTON	DE		09/10/2025		414	(12)				(12)		402	402			
100127262	WEST BATH	ME		06/30/2023		1,752	(16)				(16)		1,868	1,868			
100129331	LOOHPORT	IL		09/27/2023		482	(12)				(12)		470	470			
100024941	LAS VEGAS	NV		09/20/2018		806	18				18		924	924			
100216729	BLOOMSBURG	PA		06/23/2025		419	(11)				(11)		408	408			
100080010	OCALA	FL		04/25/2022		801	(55)				(55)		746	746			
100090287	OXFORD	ME		01/13/2023		328	(22)				(22)		306	306			
100103551	IASCO	CA		05/08/2023		3,842	(138)				(138)		3,704	3,704			
100199015	PORT ANGELES	WA		02/28/2025		3,482	(137)				(137)		3,345	3,345			
100177440	ONSTED	MI		01/16/2025		334	(16)				(16)		318	318			
100200038	COLUMBIA	SC		03/06/2025		520	(10)				(10)		510	510			
100175950	GRAHAM	WA		11/14/2024		550	(7)				(7)		543	543			
100215295	MIAMI	FL		06/12/2025		294	(11)				(11)		283	283			
100018251	BLOOMINGTON	CA		06/08/2018		1,237	(10)				(10)		1,227	1,227			
100060232	BRICK	NJ		06/25/2021		1,054	(36)				(36)		1,018	1,018			
100141359	MAGNOLIA	TX		01/30/2024		400	(9)				(9)		391	391			
100134966	MOBILE	AL		10/30/2023		405	(5)				(5)		400	400			
100130030	PHILADELPHIA	PA		09/27/2023		401	(12)				(12)		389	389			
100156198	IRVING	TX		06/20/2024		518	(3)				(3)		515	515			
100209652	LOWELL	MA		05/02/2025		11,869	(266)				(266)		11,603	11,603			
100204636	SCOTTSDALE	AZ		04/04/2025		3,950	(120)				(120)		3,830	3,830			
100206719	TRY	MI		04/23/2025		1,154	(49)				(49)		1,105	1,105			
100210201	BLUE RIDGE	GA		05/07/2025		1,162	(20)				(20)		1,142	1,142			
100177444	JULIETTE	GA		01/16/2025		1,604	(74)				(74)		1,530	1,530			
100201729	PARLIER	CA		08/25/2025		482	(5)				(5)		477	477			
100208664	SCHUMBERG	IL		04/24/2025		493	(13)				(13)		480	480			
100075930	GROVILLE	CA		01/07/2022		1,046	(16)				(16)		1,032	1,032			
100075721	PANAMA CITY BEACH	FL		04/08/2022		955	(9)				(9)		946	946			
100102656	HALLANDALE BEACH	FL		06/22/2023		2,315	(106)				(106)		2,209	2,209			
100152755	PHILADELPHIA	PA		09/22/2024		306	(5)				(5)		301	301			
100206680	CORONNA	MI		04/24/2025		2,607	(83)				(83)		2,524	2,524			
100194578	ARLINGTON	VA		03/28/2025		510	(4)				(4)		506	506			
100049682	CARY	NC		11/20/2020		783	(104)				(104)		687	687			
100199113	KATY	TX		03/03/2025		408	(19)				(19)		389	389			
100133557	LOUISVILLE	KY		11/21/2023		357	(24)				(24)		333	333			
100091535	ORLANDO	FL		01/31/2023		377	(20)				(20)		357	357			
100091539	ORLANDO	FL		01/31/2023		379	(22)				(22)		357	357			
100201904	NEW MILFORD	NJ		03/18/2025		462	(2)				(2)		460	460			
100053543	WOOD DALE	IL		03/23/2021		810	(47)				(47)		763	763			
100205092	TYLER	TX		04/11/2025		446	(20)				(20)		426	426			
100173168	MONTEREY	CA		10/30/2024		708	(7)				(7)		701	701			
100221520	CANTON	OH		07/22/2025		417	(20)				(20)		397	397			
100200020	TULSA	OK		03/06/2025		1,291	(21)				(21)		1,270	1,270			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100063914	ORMOND BEACH	FL		07/12/2022		588	(15)	(15)			(15)		573				
100234765	TEMPLE	GA		06/28/2025		464	(7)	(7)			(7)		457				
100198214	HOUSTON	TX		12/14/2023		406	(22)	(22)			(22)		384				
100057706	GRESHAM	OR		06/30/2021		1,199	(43)	(43)			(43)		1,156				
100215383	INDIANAPOLIS	IL		06/12/2025		429	(16)	(16)			(16)		413				
100193691	GREENSBORO	NC		07/09/2024		446	(10)	(10)			(10)		436				
100060261	SEVICKLEY	PA		06/25/2021		1,100	(31)	(31)			(31)		1,069				
100060269	NASHVILLE	TN		06/25/2021		1,085	(16)	(16)			(16)		1,069				
100204659	EVERETT	WA		04/04/2025		475	(17)	(17)			(17)		458				
100078784	BISMARCK	ND		02/24/2022		1,015	(2)	(2)			(2)		1,013				
100173537	LACKAWANNA	NY		10/29/2024		442	(21)	(21)			(21)		421				
100211454	CHATTANOOGA	TN		05/16/2025		374	(18)	(18)			(18)		356				
100176714	JARRELL	TX		11/15/2024		746	(8)	(8)			(8)		738				
100177220	HUMBLE	TX		01/16/2025		600	(28)	(28)			(28)		572				
100204944	CONERSVILLE	IN		04/10/2025		774	(33)	(33)			(33)		741				
100065635	MAPLE SHADE	NJ		07/28/2021		994	(13)	(13)			(13)		981				
100173498	DAYTON	OR		10/29/2024		1,195	(63)	(63)			(63)		1,132				
100046337	VENTURA	CA		11/25/2020		750	(37)	(37)			(37)		713				
100077211	MUSCLE SHOALS	AL		01/03/2022		1,825	(20)	(20)			(20)		1,805				
100068182	CALHOUN	GA		06/25/2021		1,192	(20)	(20)			(20)		1,172				
100065112	SPANAWAY	WA		07/14/2021		1,090	(27)	(27)			(27)		1,063				
100066621	NEW KENSINGTON	PA		06/02/2021		1,507	(1)	(1)			(1)		1,506				
100173533	WILLIS	TX		10/29/2024		675	(12)	(12)			(12)		663				
100220677	BRANSHIX	ME		07/17/2025		487	(13)	(13)			(13)		474				
100065162	LAKEWOOD	CO		07/14/2021		1,071	(23)	(23)			(23)		1,048				
100046800	GERMANTOWN	MD		11/20/2020		924	(34)	(34)			(34)		790				
100174824	OAK GROVE	MI		10/31/2024		534	(19)	(19)			(19)		515				
100080759	TAVARES	FL		03/10/2022		1,244	(85)	(85)			(85)		1,159				
100212690	NORTH BRANSHIX	NJ		05/28/2025		462	(21)	(21)			(21)		441				
100215718	PEORIA	AZ		06/13/2025		458	(17)	(17)			(17)		441				
100141539	RAYTOWN	MO		01/30/2024		1,063	(26)	(26)			(26)		1,037				
100120539	PARKVILLE	MO		06/18/2023		395	(26)	(26)			(26)		369				
100192273	KEARNEY	MO		01/31/2025		475	(18)	(18)			(18)		457				
100057612	NEW BRAUNFELS	TX		06/30/2021		1,432	(54)	(54)			(54)		1,378				
100099794	GREENWOOD	IN		02/28/2023		516	(10)	(10)			(10)		508				
100159658	WEST PALM BEACH	FL		06/16/2024		424	(33)	(33)			(33)		391				
100048201	BOCA RATON	FL		11/20/2020		880	(61)	(61)			(61)		819				
100149167	CASSELBERRY	FL		04/22/2024		528	(5)	(5)			(5)		523				
100273198	ELLENSBURG	WA		01/15/2026		148	(5)	(5)			(5)		143				
100162052	PALM BAY	FL		07/31/2024		586	(55)	(55)			(55)		531				
100213791	LAS VEGAS	NV		09/29/2025		646	(13)	(13)			(13)		633				
100186676	HUMBLE	TX		01/31/2025		464	(11)	(11)			(11)		453				
10014283	DALLAS	TX		03/07/2024		12,421	(924)	(924)			(924)		11,497				
100055763	MIAMI	FL		03/23/2021		1,181	(19)	(19)			(19)		1,162				
100091231	ORLANDO	FL		01/31/2023		411	(20)	(20)			(20)		391				
100139566	CHARLOTTE	NC		12/28/2023		431	(5)	(5)			(5)		426				
100174655	INDIANAPOLIS	IL		10/31/2024		529	(5)	(5)			(5)		524				
100193413	PALM BEACH GARDENS	FL		11/13/2023		3,142	(16)	(16)			(16)		3,126				
100110949	BETHEL PARK	PA		06/29/2023		88	23				23		111				
100193576	GARLAND	TX		11/16/2023		413	(26)	(26)			(26)		387				
100048962	FORT WASHINGTON	MO		11/20/2020		541	(38)	(38)			(38)		503				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100233669	HOUSTON	TX		10/30/2025		468		(2)			(2)		466		466		
100167301	HAMILTON	NI		09/20/2024		463		(8)			(8)		455		455		
100133480	KIRKSVILLE	MO		10/19/2023		3,957		(115)			(115)		3,842		3,842		
100243469	HOUSTON	TX		09/26/2025		459		(17)			(17)		442		442		
100216382	LAKE ORION	MI		06/20/2025		428		(4)			(4)		424		424		
100054418	OAKLAND	CA		03/23/2021		1,112		(60)			(60)		1,052		1,052		
100173077	ROSAMOND	CA		10/25/2024		410		(19)			(19)		391		391		
100060202	LATON	UT		06/25/2021		1,103		(17)			(17)		1,086		1,086		
100140272	WICHITA	KS		01/18/2024		488		(8)			(8)		480		480		
100102935	ORANGE PARK	FL		06/22/2023		547		(10)			(10)		537		537		
100118865	ROYAL PALM BEACH	FL		07/25/2023		440		(15)			(15)		425		425		
100204800	BLUE SPRINGS	MO		04/09/2025		432		(20)			(20)		412		412		
100117989	BOCA RATON	FL		07/20/2023		401		(10)			(10)		391		391		
100115144	LODI SHELDRAKE	NY		07/17/2023		306		(9)			(9)		297		297		
100050332	HI/ALAH	FL		11/20/2020		666		(36)			(36)		630		630		
100080006	ROSENBERG	TX		04/25/2022		1,410		(32)			(32)		1,378		1,378		
100200175	WINTER SPRINGS	FL		03/07/2025		488		(6)			(6)		472		472		
100188757	YORK	SC		01/09/2025		524		(7)			(7)		517		517		
100209613	MAPLE GROVE	WI		05/02/2025		505		(12)			(12)		493		493		
100246024	VERSAILLES	KY		10/07/2025		486		(5)			(5)		481		481		
100264865	ARLINGTON HTS	IL		12/17/2025		275		(13)			(13)		262		262		
100160885	ATLANTIC CITY	NI		07/24/2024		579		(13)			(13)		566		566		
100065184	GERMANTOWN	MD		07/14/2021		3,015		(54)			(54)		2,961		2,961		
100170077	SHOREWOOD	WI		10/08/2024		1,040		(28)			(28)		1,012		1,012		
100148749	FORT WORTH	TX		04/17/2024		485		(15)			(15)		470		470		
100067328	LOKHART	TX		09/23/2021		1,004		(40)			(40)		964		964		
100194681	WEST FELD	NI		02/21/2025		1,291		(25)			(25)		1,266		1,266		
100247677	BRANSON	MO		10/29/2025		550		(25)			(25)		525		525		
100238769	ELLENWOOD	GA		09/22/2025		416		(9)			(9)		407		407		
100143540	PLYMOUTH	WI		02/21/2024		374		(13)			(13)		361		361		
100160011	HIGH SPRINGS	FL		06/16/2024		455		(26)			(26)		429		429		
100247428	VALLEJO	CA		11/26/2025		449		(16)			(16)		433		433		
100191576	RIGBY	ID		01/31/2025		418		(17)			(17)		401		401		
100110132	FORT VALLEY	VA		06/29/2023		491		(47)			(47)		444		444		
100162949	DECATUR	GA		06/12/2024		653		(9)			(9)		644		644		
100235362	LINCOLN	NE		06/29/2025		426		(9)			(9)		417		417		
100047384	SULTAN	WA		11/20/2020		1,034		(65)			(65)		969		969		
100254357	MADISON	WI		11/07/2025		465		(15)			(15)		450		450		
100254423	MADISON	WI		11/07/2025		465		(15)			(15)		450		450		
100195566	LEES SUMMIT	MO		02/24/2025		453		(15)			(15)		438		438		
100070419	NEW ORLEANS	LA		09/23/2021		2,023		(42)			(42)		1,981		1,981		
100067912	VERO BEACH	FL		09/23/2021		1,017		(45)			(45)		972		972		
100060627	GOOD YEAR	AZ		06/01/2021		454		2			2		456		456		
100226609	BROKEN ARROW	OK		07/30/2025		776		(21)			(21)		755		755		
100238701	COLUMBIA	SC		09/22/2025		449		(11)			(11)		438		438		
100091233	ORLANDO	FL		01/31/2023		437		(19)			(19)		418		418		
100235383	SANDIA	TX		08/29/2025		461		(12)			(12)		449		449		
100091655	BELLARE	TX		01/27/2023		401		(11)			(11)		390		390		
100154987	GAINESVILLE	VA		07/19/2024		540		(11)			(11)		529		529		
100079176	BOULDER CITY	NV		02/24/2022		1,030		(13)			(13)		1,017		1,017		
100065047	PHILADELPHIA	PA		07/14/2021		1,012		(29)			(29)		983		983		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100177631	SAN ANTONIO	TX		01/16/2025		399	(19)				(19)		390	(380)			
100149874	VENETIA	PA		04/29/2024		453	(28)				(28)		425	425			
100170045	HOMESTEAD	FL		11/08/2024		891	(42)				(42)		849	849			
100193638	SEVIERVILLE	TN		01/09/2024		3,939	(26)				(26)		3,913	3,913			
10021731	BAKERSFIELD	CA		07/25/2025		428	(8)				(8)		420	420			
100244439	BUFFALO	NY		09/29/2025		355	(17)				(17)		338	338			
100024235	THORNTON	CO		06/20/2018		1,047	(23)				(23)		1,024	1,024			
100236964	KNOXVILLE	TN		09/12/2025		442	(12)				(12)		430	430			
100065780	PELUEVILLE	TX		07/28/2021		1,133	(14)				(14)		1,119	1,119			
100156449	SPRINGFIELD	VA		06/24/2024		499	(5)				(5)		494	494			
100254430	BOISE	ID		11/07/2025		499	(19)				(19)		480	480			
100202421	BROWNVILLE	TX		03/19/2025		757	(34)				(34)		723	723			
100195442	ASHEVILLE	NC		02/24/2025		486	(3)				(3)		483	483			
100081833	HAMDEN	CT		04/27/2022		1,506	(72)				(72)		1,434	1,434			
100079656	MIAMI BEACH	FL		04/25/2022		3,381	(159)				(159)		3,223	3,223			
100175129	OAK GROVE	WI		11/05/2024		292	(2)				(2)		290	290			
100186946	BROOKLYN	NY		01/07/2025		481	(4)				(4)		477	477			
100086236	ORANGE BEACH	AL		09/29/2022		559	(15)				(15)		544	544			
100060157	ORLANDO	FL		06/25/2021		1,020	(13)				(13)		1,007	1,007			
100054801	MOYOCK	NC		03/23/2021		750	(55)				(55)		695	695			
100247066	ROSELVILLE	IL		10/22/2025		347	(10)				(10)		337	337			
100202540	CHATTANOOGA	TN		03/21/2025		488	(5)				(5)		483	483			
100185219	CHICAGO	IL		01/24/2025		478	(15)				(15)		463	463			
100266549	AIKEN	SC		12/29/2025		165	(4)				(4)		161	161			
100141960	PUNTA GORDA	FL		01/30/2024		987							987	987			
100026993	SACRAMENTO	CA		09/26/2018		893	86				86		979	979			
100101824	BEAR LAKE	MI		04/14/2023		448	(18)				(18)		430	430			
100071965	DES PLAINES	IL		10/29/2021		911	(37)				(37)		874	874			
100067875	BUXLEY	WA		09/23/2021		1,075	(33)				(33)		1,042	1,042			
100154115	COLUMBUS	OH		07/11/2024		387	(17)				(17)		370	370			
100159015	MESA	AZ		06/15/2024		1,840	(62)				(62)		1,778	1,778			
100101986	DALLAS	TX		04/14/2023		887	(28)				(28)		859	859			
100139005	SALISBURY	WA		09/28/2023		364	(24)				(24)		340	340			
100060204	PASADENA	CA		06/25/2021		1,024	(22)				(22)		1,002	1,002			
100076460	FORT LAUDERDALE	FL		12/21/2021		1,736	(101)				(101)		1,635	1,635			
100266672	CARLISLE	WA		12/23/2025		804	(31)				(31)		773	773			
100210489	ROSELLE	NJ		05/12/2025		368	(17)				(17)		351	351			
100057697	NORTH RICHLAND HILLS	TX		06/30/2021		1,027	(40)				(40)		987	987			
100221011	ALBURN	WA		07/18/2025		493	(5)				(5)		488	488			
100273187	SOUTH BELL	IL		01/15/2026		493	(13)				(13)		480	480			
100126269	COLORADO SPRINGS	CO		09/14/2023		189	(12)				(12)		177	177			
100161927	LILLINGTON	NC		07/31/2024		469	(23)				(23)		446	446			
100216433	OCALA	FL		06/20/2025		480	(14)				(14)		466	466			
100230101	BARSTOW	CA		06/26/2025		392	(18)				(18)		364	364			
100153995	GLAISTONE	OR		05/31/2024		414	(19)				(19)		395	395			
100141622	MISSOURI CITY	TX		01/30/2024		533	(31)				(31)		502	502			
100044286	STONSET	NY		06/19/2020		965	(36)				(36)		929	929			
100169269	MIAMI	FL		09/27/2024		475	(19)				(19)		456	456			
5_00009E+11	SCHENM	NLD		02/25/2026		1,696							1,696	1,640	(56)		(56)
100189703	CHICAGO HEIGHTS	IL		02/20/2025		428	(11)				(11)		417	417			
100215897	TRENTON	NJ		06/16/2025		462	(9)				(9)		453	453			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100238242	OCEAN ISLE BEACH	NC		09/18/2025		465		(14)			(14)		451				
100254465	OCEAN ISLE BEACH	NC		11/07/2025		465		(14)			(14)		451				
100273165	CHICAGO	IL		01/15/2026		164	(3)				(3)		161				
100202051	MODDOUGH	GA		03/18/2025		265	(9)				(9)		256				
100195578	BILLINGS	MT		02/24/2025		1,084		(50)			(50)		1,034				
100228303	FREEDHOLD	NJ		06/11/2025		438	(16)				(16)		422				
100229819	HUNTSVILLE	UT		06/18/2025		433	(11)				(11)		422				
100189476	TAMPA	FL		01/15/2025		1,016		(30)			(30)		986				
100140886	DALLAS	TX		02/08/2024		1,137	(83)				(83)		1,054				
100086750	PITTSBURGH	PA		09/30/2022		1,027	(12)				(12)		1,015				
100140488	POOLER	GA		01/19/2024		3,977	(70)				(70)		3,907				
100102778	TARZANA AREA LOS ANGELES	CA		06/22/2023		1,404	(29)				(29)		1,375				
100149098	DEL VALLE	TX		04/19/2024		593	(38)				(38)		555				
100221285	DAYTON	OR		07/22/2025		453	(15)				(15)		438				
100213812	GREENSBORO	NC		05/29/2025		441	(3)				(3)		438				
100272723	MINNEAPOLIS	MN		07/31/2025		501	(9)				(9)		492				
100101693	FORT WORTH	TX		04/26/2023		29,138	(320)				(320)		28,818				
100141097	DETROIT	MI		01/30/2024		440	(12)				(12)		428				
100228563	DALLAS	TX		09/10/2025		405	(19)				(19)		386				
100155900	DENVER	CO		11/13/2023		1,189	(35)				(35)		1,154				
100065478	SCOTTSDALE	AZ		07/28/2021		3,190	(116)				(116)		3,074				
100138180	OAK RIDGE	NJ		12/14/2023		998	(22)				(22)		976				
100170910	SAINT HEDDING	TX		10/11/2024		435	(18)				(18)		417				
100048103	HUNTERSVILLE	NC		11/20/2020		439	20				20		459				
100212300	POTTSTOWN	PA		07/22/2025		438	(13)				(13)		425				
100112623	WOODBRIDGE	VA		06/29/2023		408	(5)				(5)		403				
100166011	TREBOR	WI		09/06/2024		428	(13)				(13)		415				
100060164	HOLLYWOOD	FL		06/25/2021		1,037	(33)				(33)		1,004				
100084666	ORLANDO	FL		08/02/2022		618	(11)				(11)		607				
100198472	SAN ANTONIO	TX		02/28/2025		20,609	(688)				(688)		19,921				
100203899	MYRTLE BEACH	SC		03/28/2025		1,098	(47)				(47)		1,051				
100071857	CASK GRADE	AZ		10/14/2021		1,104	(14)				(14)		1,090				
100172986	SUPE CITY	NC		10/23/2024		5,503	(142)				(142)		5,361				
100192318	AUSTIN	TX		01/31/2025		545	(13)				(13)		532				
100077953	NEWINGTON	CT		01/03/2022		1,543	(9)				(9)		1,534				
100204736	GRANBURY	TX		04/09/2025		380	(18)				(18)		362				
100091238	ORLANDO	FL		01/31/2023		488	(11)				(11)		477				
100219156	BELLA VISTA	AR		06/27/2025		456	(15)				(15)		441				
100232324	ALEXANDRIA	VA		06/13/2025		317	(12)				(12)		305				
100213794	WHITTIER	CA		05/29/2025		505	(11)				(11)		494				
100057639	ENGLISH TOWN	NJ		06/30/2021		2,747	(46)				(46)		2,701				
100031172	STOCKTON	CA		03/29/2019		1,014	(28)				(28)		986				
100156189	MURFREESBORO	TN		06/20/2024		531	(8)				(8)		523				
100215296	ARLINGTON	VA		06/12/2025		434	(17)				(17)		417				
100075753	PALM COAST	FL		12/01/2021		1,689	(7)				(7)		1,682				
100173500	HOUSTON	TX		10/29/2024		1,133	(64)				(64)		1,069				
100065455	BERWIN	PA		07/28/2021		1,119	(29)				(29)		1,090				
100068451	PUEBLO	CO		06/25/2021		1,672	(54)				(54)		1,618				
100151903	REYNOLDSBURG	OH		07/10/2024		261	(17)				(17)		244				
100150150	CEDAR HILL	TX		06/14/2024		430	(30)				(30)		400				
100198395	KNOXVILLE	TN		12/18/2023		439							439				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020986	PHILADELPHIA	PA		06/11/2025		442		(4)			(4)		438	438			
10020309	SALEM	OR		03/27/2025		771		(34)			(34)		737	737			
100182314	LEXINGTON	KY		12/12/2024		329		(3)			(3)		326	326			
100199134	ARLINGTON HEIGHTS	IL		04/04/2025		419		(19)			(19)		400	400			
10017746	FRANKLIN PARK	NI		01/16/2025		3 937		(214)			(214)		3 723	3 723			
100076941	UNION CITY	CA		01/04/2022		1 004		(19)	1 004		(19)		985	985			
100150104	BROOKSHIRE	TX		06/14/2024		399		(33)			(33)		366	366			
100134772	KISSIMEE	FL		10/30/2023		1 369		(31)			(31)		1 338	1 338			
100265015	MILWAUKEE	WI		12/17/2025		280		(12)			(12)		268	268			
10023725	DAVENPORT	FL		06/18/2025		436		(18)			(18)		418	418			
100078801	HENDERSVILLE	TN		02/24/2022		976		(20)			(20)		956	956			
100135570	BDA	TX		11/13/2023		7 807		(120)			(120)		7 687	7 687			
100207985	PERRIS	CA		04/29/2025		458		(22)			(22)		436	436			
100186793	MARYVILLE	TN		12/31/2024		483		(3)			(3)		480	480			
100210714	WATERTOWN	MA		05/15/2025		445		(15)			(15)		430	430			
100277578	GAHANNA	OH		02/12/2026		169							169	169			
100194093	BENLEY	TX		02/14/2025		385		(18)			(18)		367	367			
100101118	NORTH CHARLESTON	SC		04/28/2023		574		(2)			(2)		572	572			
100238570	BRYAN	TX		09/19/2025		3 101		(109)			(109)		2 992	2 992			
100080425	ORLANDO	FL		04/14/2022		896		(8)			(8)		888	888			
100064896	HAWAIIAN	SC		07/14/2021		1 062		(41)			(41)		1 021	1 021			
100200134	LEWISTON	ID		03/06/2025		535		(6)			(6)		529	529			
100212845	FORT WORTH	TX		05/29/2025		1 862		(31)			(31)		1 651	1 651			
100210737	HARMOY	FL		05/15/2025		426		(17)			(17)		409	409			
100198838	COVINGTON	GA		02/28/2025		387		(4)			(4)		383	383			
100203106	CLIFTON HEIGHTS BORO	PA		03/27/2025		460		(13)			(13)		447	447			
100198834	COVINGTON	GA		02/28/2025		388		(4)			(4)		384	384			
100060211	VASS	NC		06/25/2021		1 122		(22)			(22)		1 100	1 100			
100191570	LIBERTYVILLE	IL		01/31/2025		391		(16)			(16)		373	373			
100202623	LAKE ARIEL	PA		03/19/2025		433		(11)			(11)		422	422			
100214659	OWASSO	OK		06/11/2025		465		(8)			(8)		457	457			
100139447	MIDDLEBORO	MA		12/28/2023		1 257		(46)			(46)		1 211	1 211			
100076075	FORT MYERS	FL		01/07/2022		1 070		(33)			(33)		1 037	1 037			
100161979	CINCINNATI	KY		07/31/2024		343		(27)			(27)		316	316			
100200008	WILLIS	TX		03/06/2025		559		(2)			(2)		557	557			
100188622	GOOSE CREEK	SC		02/10/2025		218		(10)			(10)		208	208			
100203408	PHILADELPHIA	PA		03/27/2025		441		(8)			(8)		433	433			
100068520	FUQUAY VARINA	NC		06/25/2021		1 117		(15)			(15)		1 102	1 102			
100068346	MIDLOTHIAN	VA		06/25/2021		1 070		(41)			(41)		1 029	1 029			
100216038	MIAMI	FL		06/17/2025		839		(39)			(39)		800	800			
100060941	WESTMINSTER	CA		03/17/2022		757		(65)			(65)		692	692			
100157361	FORT LAUDERDALE	FL		02/20/2025		482		(13)			(13)		469	469			
100206882	ATLANTA	GA		04/24/2025		491		(6)			(6)		485	485			
100144311	DAVENPORT	FL		03/07/2024		389		(20)			(20)		369	369			
100068369	CALDWELL	NJ		06/25/2021		1 059		(29)			(29)		1 030	1 030			
100178437	DES PLAINES	IL		11/21/2024		58 762		(2 066)			(2 066)		56 696	56 696			
100189803	ALLENDALE	PA		01/21/2025		1 207		(20)			(20)		1 187	1 187			
100091934	GREAT HILLS	MO		01/31/2023		132		(7)			(7)		125	125			
100198866	JACKSONVILLE	FL		02/28/2025		430		(7)			(7)		423	423			
100071822	YUMA	AZ		11/19/2021		985		(87)			(87)		898	898			
100080809	DAVENPORT	FL		03/01/2022		1 176		(94)			(94)		1 082	1 082			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100200146	WILLIS	TX		03/06/2025		550		(2)					548		548		
100055916	HATTSVILLE	MD		03/26/2021		1,110		(24)					1,086		1,086		
100215986	ROTONDA WEST	FL		06/16/2025		453		(16)					437		437		
100205018	FORT LAUDERDALE	FL		04/10/2025		480		(15)					465		465		
100221947	INDIANAPOLIS	IL		07/22/2025		412		(12)					400		400		
100108110	BATTLE CREEK	MI		05/24/2023		367		(17)					350		350		
100193988	BETHLEHEM	PA		02/10/2025		434		(6)					428		428		
100172772	WINTERVILLE	NC		12/06/2024		423		(19)					404		404		
100203987	UPPER DABY	PA		03/28/2025		450		(15)					435		435		
100201364	DECATUR	GA		03/12/2025		482		(6)					476		476		
100076408	LAS VEGAS	NV		12/23/2021		1,568		(46)					1,522		1,522		
100164956	FORT PIERCE	FL		06/28/2024		403		(7)					396		396		
100114584	ELMWOOD PARK	NJ		06/29/2023		493		(2)					491		491		
100067964	CRANSTON	RI		09/23/2021		1,441		(44)					1,397		1,397		
100055979	CHEYENNE	WY		03/26/2021		1,266		(36)					1,230		1,230		
100213736	HOUSTON	TX		05/29/2025		573		(23)					550		550		
100067381	DALLAS	TX		09/23/2021		1,489		(42)					1,447		1,447		
10004980	SAN BERNARDINO	CA		11/20/2020		635		33					668		668		
100174046	TRENTON	NJ		10/31/2024		385		(28)					357		357		
100063197	WALLINGFORD	CT		07/01/2021		769							769		769		
100024881	LAS VEGAS	NV		09/20/2018		820		81					901		901		
100071634	WASHINGTON	DC		10/14/2021		1,099		(33)					1,066		1,066		
100054024	HAMDEN	CT		03/23/2021		352		(31)					321		321		
100065009	LOS BANOS	CA		07/14/2021		1,086		(34)					1,052		1,052		
100061445	FOREST LAKE	WI		06/01/2021		394		2					396		396		
100144009	LA PORTE	TX		02/29/2024		455		(27)					428		428		
100099979	HERNDON	VA		03/28/2023		1,390		(22)					1,368		1,368		
100060326	SPokane	WA		06/25/2021		1,071		(31)					1,040		1,040		
100168424	SONOMA	CA		09/25/2024		93,355		(1,580)					91,775		91,775		
100138396	LAS VEGAS	NV		05/25/2017		1,354		267					1,621		1,621		
100163998	JACKSONVILLE	FL		06/21/2024		382		(14)					368		368		
100049107	HI/ALAH	FL		11/20/2020		1,258		(56)					1,202		1,202		
100067915	PALMDALE	CA		09/23/2021		1,052		(40)					1,012		1,012		
100156480	ORANGE COVE	CA		07/10/2024		483		(18)					465		465		
100103223	PANAMA CITY	FL		04/26/2023		354		(2)					352		352		
100062399	LAWRENCEVILLE	GA		07/01/2021		1,936		(25)					1,911		1,911		
100163934	MERIDEN	CT		10/04/2024		420		(20)					400		400		
100149781	ST. LOUIS	MO		04/26/2024		390		(10)					370		370		
100054371	WEST PALM BEACH	FL		03/23/2021		955		25					980		980		
100186717	STONE MOUNTAIN	GA		12/31/2024		2,967		(127)					2,840		2,840		
100065016	PHOENIX	AZ		07/28/2021		1,396		(51)					1,315		1,315		
100202057	JACKSONVILLE	FL		03/18/2025		462		(3)					459		459		
100070888	HELIXIA	AL		10/01/2021		1,557		(22)					1,535		1,535		
100147986	GOODYEAR	AZ		04/04/2024		473		(6)					467		467		
100176157	NEWARK	NJ		12/20/2024		381		(18)					363		363		
100191629	COLUMBIA	SC		01/31/2025		486		(15)					471		471		
100191642	UNION	NJ		07/31/2025		487		(17)					470		470		
100045733	KINGSLAND	TX		11/25/2020		714		(22)					692		692		
100219812	TALLAHASSEE	FL		07/08/2025		11,786		(95)					11,671		11,671		
100178483	CAPE CANVERAL	FL		11/21/2024		489		(23)					466		466		
100170259	DAVISONVILLE	GA		10/06/2024		542		(11)					531		531		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090300	GLASSBORO	NJ		01/13/2023		385	(7)				(7)		378	378			
100165821	VIRGINIA BEACH	VA		08/29/2024		422	(20)				(20)		402	402			
100219120	INWOOD	WV		06/27/2025		1,200	(14)				(14)		1,186	1,186			
100228123	PORTLAND	OR		06/07/2025		1,137	(46)				(46)		1,091	1,091			
100190766	LAUREL	MD		01/27/2025		424	(20)				(20)		404	404			
100296318	ABERDEEN	NC		12/05/2025		331	(1)				(1)		330	330			
100033559	POST FALLS	ID		03/23/2021		754	(16)				(16)		738	738			
100138081	MORRISVILLE	NC		12/13/2023		432	(15)				(15)		417	417			
100218892	ELGIN	IL		06/27/2025		557	(16)				(16)		541	541			
100055893	PHILADELPHIA	PA		03/26/2021		1,167	(35)				(35)		1,132	1,132			
100100072	KATY	TX		03/28/2023		469	(32)				(32)		437	437			
100050207	STAFFORD	CT		11/20/2020		1,069	(88)				(88)		981	981			
100141350	CYPRESS	TX		01/30/2024		4,718	(75)				(75)		4,643	4,643			
100276925	INDIANAPOLIS	IL		01/30/2026		166	(5)				(5)		161	161			
100229261	HUDSON	NH		06/14/2025		1,988	(9)				(9)		1,979	1,979			
100159221	GREENSBORO	NC		07/15/2024		472	(5)				(5)		467	467			
100057956	VENTURA	CA		06/30/2021		1,374	(28)				(28)		1,346	1,346			
100176702	CHICAGO	IL		11/15/2024		474	(20)				(20)		454	454			
100164911	SYRACUSE	UT		06/28/2024		422	(16)				(16)		406	406			
100054551	MOUNT AIRY	MD		03/23/2021		1,035	(42)				(42)		993	993			
100048973	SOUTH OZONE PARK	NY		11/20/2020		5,237	(231)				(231)		5,006	5,006			
100076227	LAREDO	TX		01/07/2022		1,081	(14)				(14)		1,067	1,067			
100179875	HILLIARD	OH		11/25/2024		448	(12)				(12)		436	436			
100054297	AMERIOUS	GA		03/23/2021		711	(27)				(27)		684	684			
100134035	ATLANTIC CITY	NJ		10/25/2023		395	(9)				(9)		386	386			
100179701	SANDORN	NY		11/21/2024		624	(12)				(12)		612	612			
100172982	INDEPENDENCE	IN		10/25/2024		507	(16)				(16)		491	491			
100201618	MOBILE	AL		03/13/2025		444	(13)				(13)		431	431			
100245833	MIAMI	FL		10/17/2025		444	(21)				(21)		423	423			
100078946	SAINT PETERSBURG	FL		02/24/2022		959	(8)				(8)		951	951			
100067775	VIRGINIA BEACH	VA		09/23/2021		2,072	(65)				(65)		2,007	2,007			
100142512	GERMANTOWN	MD		02/08/2024		19,588	(172)				(172)		19,416	19,416			
100169202	TAYLOR	TX		09/27/2024		471	(17)				(17)		454	454			
100178492	BOCA RATON	FL		11/21/2024		900	(54)				(54)		846	846			
100165854	SEBRING	FL		08/29/2024		462	(9)				(9)		453	453			
100218836	STREANWOOD	IL		06/27/2025		1,370	(1)				(1)		1,369	1,369			
100213697	WEST DOVER	VT		05/29/2025		477	(12)				(12)		465	465			
100228798	HIRAM	GA		06/12/2025		510	(5)				(5)		505	505			
100186911	BARTON	FL		01/07/2025		4,844	(110)				(110)		4,734	4,734			
100211445	WAXAHACHE	TX		05/16/2025		511	(17)				(17)		494	494			
100065526	RANDALLSTOWN	MD		07/14/2021		1,502	(23)				(23)		1,479	1,479			
100154750	LAWRENCEVILLE	GA		07/19/2024		672	(30)				(30)		642	642			
100205943	KEWAH	TX		04/15/2025		2,155	(99)				(99)		2,056	2,056			
100132761	KATY	TX		11/03/2023		429	(6)				(6)		423	423			
100197654	MIAMI	FL		12/08/2023		428	(5)				(5)		423	423			
100087070	BALTIMORE	MD		11/04/2022		593	(42)				(42)		551	551			
100257008	GREENTOWN (PALMIRA)	PA		11/26/2025		436	(23)				(23)		413	413			
100196592	MESQUITE	TX		11/22/2023		348	(12)				(12)		336	336			
100147395	DAQUILA	GA		05/08/2024		46,900	(482)				(482)		46,418	46,418			
100109322	SOUTH OGBEN	UT		06/12/2023		25,411	(511)				(511)		24,900	24,900			
100144612	FARMINGTON	UT		03/13/2024		557	(3)				(3)		554	554			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100179887	LUBBOCK	TX		11/25/2024		1,769		(27)					1,742	1,742			
100054742	RIVERSIDE	CA		03/23/2021		822		(42)					780	780			
100177053	SAN ANTONIO	TX		07/16/2025		448		(21)					427	427			
100060181	INDIANAPOLIS	IL		06/25/2021		1,075		(32)					1,043	1,043			
100094664	OCALA	FL		06/02/2022		610		(8)					602	602			
100261492	SAN ANTONIO	TX		12/12/2025		327		(6)					321	321			
100046194	HENDERSON	NV		11/25/2020		639							639	639			
100174861	DELRAY BEACH	FL		10/31/2024		457		(29)					428	428			
100261327	GULFPORT	FL		12/08/2025		460		(22)					438	438			
100198825	MANTUA	NJ		02/28/2025		846		(39)					807	807			
100065201	AMBLER	PA		07/14/2021		1,106		(19)					1,087	1,087			
100175470	TUCKER	GA		12/23/2024		452		(15)					437	437			
100211535	QUAKERTOWN	PA		06/05/2025		8,327		(247)					8,080	8,080			
100130246	COLUMBIA	SC		09/28/2023		454		(28)					426	426			
100191939	VIRGINIA BEACH	VA		07/30/2025		476		(7)					469	469			
100151681	CLINTON	CT		05/10/2024		685		(19)					666	666			
100202538	MAGNOLIA	TX		03/21/2025		498		(1)					497	497			
100245456	SANIT CHARLES	IL		10/06/2025		57,652		(2,272)					55,380	55,380			
100142466	BOCA RATON	FL		03/08/2024		1,225		(51)					1,174	1,174			
100157413	KISSIMEE	FL		02/20/2025		431		(7)					424	424			
100176888	FORT LAUDERDALE	FL		11/15/2024		524		(22)					502	502			
100204561	BALA CYNWID	PA		04/04/2025		1,239		(43)					1,196	1,196			
100219825	UNION GAP	WA		07/07/2025		452		(16)					436	436			
100157066	RIVIERA BEACH	FL		02/20/2025		294		(6)					288	288			
100065135	SAN DIEGO	CA		07/14/2021		1,115		(28)					1,087	1,087			
100080486	NEWARK	NJ		03/10/2022		802		(36)					766	766			
100153480	LEESPORT	PA		05/30/2024		409		(12)					397	397			
100778008	LITTLE FERRY	NJ		01/12/2022		1,705		(46)					1,659	1,659			
100070438	MIDLAND	TX		09/23/2021		1,032		(39)					993	993			
100077178	SPRING HILL	TN		07/03/2022		1,370		(13)					1,357	1,357			
100189388	GOOSE CREEK	SC		01/14/2025		459		(24)					435	435			
100203118	SAVANNAH	GA		03/27/2025		524		(15)					509	509			
100142634	PHILADELPHIA	PA		03/08/2024		424		(33)					391	391			
10076257	PANAMA CITY	FL		07/07/2022		813		(14)					799	799			
100048996	BALTIMORE	MD		11/20/2020		1,011		(46)					965	965			
100169998	YORVILLE	IL		11/08/2024		492		(17)					475	475			
100190616	RUPERT	ID		01/28/2025		460		(2)					458	458			
100207205	LOUISVILLE	KY		04/28/2025		11,084		(510)					10,574	10,574			
100043038	PLANTATION	FL		05/28/2020		3,479		(26)					3,453	3,453			
100053737	STATEN ISLAND	NY		03/23/2021		628		(58)					570	570			
100128138	RICHMOND	TX		09/11/2023		406		(13)					393	393			
100014228	FREDERICA	DE		09/22/2017		1,274		(29)					1,245	1,245			
100226561	CALDWELL	NJ		07/30/2025		507		(18)					489	489			
100234761	LAS VEGAS	NV		06/28/2025		519		(21)					498	498			
100204962	MARION	WA		04/10/2025		383		(18)					365	365			
100063937	GLENDALE HEIGHTS	IL		07/12/2022		557		(5)					552	552			
100214836	LEAGUE CITY	TX		06/11/2025		68,829		(2,078)					66,751	66,751			
100149163	BALTIMORE	MD		04/22/2024		423		(20)					403	403			
100144466	HOUSTON	TX		04/26/2024		433		(30)					403	403			
100078872	MABLETON	GA		02/24/2022		967		(19)					948	948			
100214132	FORT EDWARD	NY		05/30/2025		754		(20)					734	734			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10010352	HOUSTON	TX		06/08/2023		1,070		(18)			(18)		1,052				
10007682	LA PLACE	LA		01/07/2022		1,000		(23)			(23)		977				
100185180	ARAB	AL		12/20/2024		3,125		(54)			(54)		3,071				
100185176	HOUSTON	TX		12/20/2024		415		(17)			(17)		398				
100109830	MERIDEN	CT		06/22/2023		485		(17)			(17)		468				
100159622	SAN ANTONIO	TX		07/15/2024		464		(3)			(3)		461				
100143438	MILWAUKEE	WI		02/16/2024		331		(25)			(25)		306				
100210704	BELLEVUE	FL		05/15/2025		468		(20)			(20)		448				
100238432	HAZLEHURST	GA		09/19/2025		435		(17)			(17)		418				
100139569	TOMBALL	TX		12/28/2023		705		(51)			(51)		654				
100219767	SCRANTON	PA		07/08/2025		421		(11)			(11)		410				
100210557	OCALA	FL		05/15/2025		493		(10)			(10)		483				
100156798	HOUSTON	TX		06/26/2024		434		(21)			(21)		413				
100065765	PEORIA	AZ		07/28/2021		833		(33)			(33)		900				
100139689	ADELANTO	CA		11/13/2023		489		(2)			(2)		487				
100028351	LAS VEGAS	NV		10/26/2018		754		98			98		852				
100140854	OCEANSIDE	CA		02/08/2024		434		(15)			(15)		419				
100067940	MORROSS	GA		09/23/2021		1,087		(18)			(18)		1,069				
100082218	CABO SAN LUCAS	MEX		04/14/2022		1,478							1,478				
100170724	WINSTON SALEM	NC		10/08/2024		536		(8)			(8)		528				
100177106	JUSTIN	TX		01/16/2025		403		(19)			(19)		384				
100155287	JUSTIN	TX		07/19/2024		435		(51)			(51)		384				
100127556	TULARE	CA		09/08/2023		1,920		(29)			(29)		1,891				
100228351	WICKENBURG	AZ		08/11/2025		467		(13)			(13)		454				
100215401	EL PASO	TX		06/12/2025		493		(3)			(3)		490				
100185028	CHARLOTTE	NC		12/20/2024		531		(1)			(1)		530				
100044147	QUARTZ HILL	CA		08/19/2020		3,960		(15)			(15)		3,945				
100143003	AMHERST	NY		02/12/2024		1,302		(3)			(3)		1,299				
100196377	TOPEKA	KS		02/28/2025		21,158		(364)			(364)		20,794				
100152891	ALBUQUERQUE	NM		05/22/2024		460		(10)			(10)		450				
100184170	GREENAPRES	FL		02/14/2025		387		(18)			(18)		369				
100139288	GRAND PRAIRIE	TX		12/28/2023		2,652		(27)			(27)		2,625				
100238238	WILSON	WY		09/18/2025		458							458				
100060225	MORFEE TOWNSHIP	NJ		06/25/2021		1,264		(47)			(47)		1,217				
100115154	MIAMI BEACH	FL		07/17/2023		462		(10)			(10)		452				
100245104	GREENVILLE	SC		10/03/2025		666		(31)			(31)		635				
100055727	STREAMWOOD	IL		03/23/2021		1,575		(367)			(367)		1,208				
100254103	POOLER	GA		11/06/2025		1,192		(40)			(40)		1,152				
100155266	VILLAS	NJ		07/19/2024		811		(28)			(28)		583				
100236556	BEBEA	KY		09/12/2025		590		(20)			(20)		570				
100102694	NORTHBROOK	IL		06/22/2023		533		(33)			(33)		500				
100247634	SAN ANTONIO	TX		10/29/2025		1,623		(60)			(60)		1,563				
100139422	PALLASORO	NJ		12/28/2023		485		(21)			(21)		464				
100055281	SPARTA	NJ		03/23/2021		671		(50)			(50)		621				
100157783	DAYTON	OR		06/01/2024		419		(26)			(26)		393				
100214731	RIVERDALE	UT		06/11/2025		466		(16)			(16)		450				
100141391	SAVANNAH	GA		07/30/2024		431		(10)			(10)		421				
100023201	BEAR	DE		06/16/2018		1,116		(9)			(9)		1,107				
100185658	DALLAS	TX		02/24/2025		433		(11)			(11)		422				
100216338	PEACHTREE CITY	GA		06/20/2025		630		(4)			(4)		626				
100215544	MILLEDGEVILLE	GA		06/12/2025		99,957		(1,242)			(1,242)		98,715				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023514	ROBINVILLE	IN		09/19/2025		1,960		(28)			(28)		1,932	1,932			
100092035	VINELAND	IN		02/09/2023		465		(10)			(10)		455	455			
100076018	MAPLES	FL		01/07/2022		952		(27)			(27)		925	925			
100276669	CLEVELAND	OH		01/29/2026		160		(7)			(7)		153	153			
100086716	ROSENBERG	TX		09/30/2022		2,571		(10)			(10)		2,561	2,561			
10008897	SCOTTSDALE	AZ		11/15/2022		538		(2)			(2)		536	536			
100191009	CHARLESTON	MA		01/29/2025		442		(7)			(7)		435	435			
100152241	SARASOTA	FL		05/17/2024		2,147		(32)			(32)		2,115	2,115			
100154112	VERNON ROCKVILLE	CT		07/11/2024		315		(20)			(20)		295	295			
100131866	DELTONA	FL		10/06/2023		1,506		(19)			(19)		1,487	1,487			
100115409	APPLE VALLEY	CA		07/17/2023		58,099		(2,608)			(2,608)		55,491	55,491			
100150831	RINCON	GA		05/08/2024		466		(3)			(3)		463	463			
100081669	FORT WORTH	TX		03/21/2022		826		(22)			(22)		804	804			
100103179	ALBANY	CA		04/21/2023		438		(13)			(13)		425	425			
100138194	ST. PETERSBURG	FL		12/14/2023		399		(10)			(10)		389	389			
100103705	HOUSTON	TX		05/08/2023		563		(28)			(28)		535	535			
100141521	TALLAHASSEE	FL		01/30/2024		266		(8)			(8)		248	248			
100070438	CHARLOTTE	NC		09/23/2021		1,119		(12)			(12)		1,107	1,107			
100154901	PRESOTT	AZ		07/19/2024		11,676		(483)			(483)		11,193	11,193			
100099832	FORT WORTH	TX		02/28/2023		492		(11)			(11)		481	481			
100131871	KISSIMEE	FL		10/06/2023		432		(21)			(21)		411	411			
100218509	TAMPA	FL		06/27/2025		1,152		(23)			(23)		1,129	1,129			
100080007	WEST PALM BEACH	FL		04/25/2022		1,317		(5)			(5)		1,312	1,312			
100202220	ROME	GA		04/17/2025		448		(12)			(12)		436	436			
100127476	MURPHY	TX		09/08/2023		3,032		(13)			(13)		3,019	3,019			
100216375	HOUSTON	TX		06/20/2025		700		(3)			(3)		697	697			
100160628	WICHITA	KS		07/24/2024		286		(15)			(15)		271	271			
100080767	LONGVIEW	WA		03/10/2022		835		(23)			(23)		812	812			
100073043	WORCESTER	MA		02/24/2022		990		(6)			(6)		982	982			
100204652	SPRING	TX		04/09/2025		1,133		(29)			(29)		1,104	1,104			
10054299	HOOPER	AL		03/23/2021		2,562		(20)			(20)		2,342	2,342			
100046749	JOLIET	IL		11/20/2020		970		(27)			(27)		943	943			
100227225	TULLUM	MEX		07/31/2025		1,000							1,000	1,000			
100138177	RIVERVIEW	FL		12/14/2023		411		(3)			(3)		408	408			
100238969	MARIETTA	GA		09/19/2025		9,212		(352)			(352)		8,860	8,860			
100164134	KAWAKEE	IL		08/21/2024		434		(14)			(14)		420	420			
100102873	TAMPA	FL		06/22/2023		544		(10)			(10)		534	534			
100074471	OKLAHOMA CITY	OK		12/02/2021		876		(68)			(68)		808	808			
100204614	ELLESS	TX		04/04/2025		636		(19)			(19)		617	617			
100091054	PORTLAND	OR		01/31/2023		426		(24)			(24)		402	402			
100174817	KANSAS CITY	MO		10/31/2024		2,003		(65)			(65)		1,938	1,938			
100063993	MOBILE	AL		07/01/2021		1,378		(1)			(1)		1,377	1,377			
100076113	BOILING GREEN	KY		01/07/2022		1,001		(17)			(17)		984	984			
100141865	ORLANDO	FL		03/27/2024		2,233		(105)			(105)		2,128	2,128			
100137677	HUTTO	TX		12/08/2023		94,067		(1,211)			(1,211)		92,856	92,856			
100120509	SOUTHFIELD	MI		08/18/2023		581		(18)			(18)		563	563			
100109739	DETROIT	MI		06/16/2023		481		(11)			(11)		470	470			
100197522	JONESBORO	GA		02/26/2025		577		(14)			(14)		563	563			
100064757	SEMINOLE	FL		07/14/2021		1,021		(48)			(48)		973	973			
100194987	VISALIA	CA		12/19/2024		383		(12)			(12)		371	371			
100154949	BUFFALO	NY		07/19/2024		515		(12)			(12)		503	503			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
10005593	FREDERICKSBURG	VA		03/23/2021		1,153		(77)			(77)		1,076	1,076				
10012643	EXETER	CA		06/30/2023		423		(8)			(8)		415	415				
10017607	BAKERSFIELD	CA		12/20/2024		3,861		(140)			(140)		3,721	3,721				
10021593	LAS CRUCES	NM		06/12/2025		942		(21)			(21)		921	921				
10015960	NORTH FORT MYERS	FL		06/16/2024		474		(11)			(11)		463	463				
100071670	TEQUESTA	FL		10/14/2021		1,033		(39)			(39)		994	994				
100152425	NEWPORT	RI		05/17/2024		525		(10)			(10)		515	515				
10004828	MIAMI	FL		11/20/2020		554		50			50		604	604				
100186546	LAND O LAKES	FL		07/09/2025		430		(24)			(24)		406	406				
100143430	LOS ANGELES	CA		02/16/2024		30,781		(356)			(356)		30,425	30,425				
100130020	COLUMBUS	OH		09/27/2023		679		(17)			(17)		662	662				
100078270	LAWRENCEVILLE	GA		02/10/2022		3,461		(227)			(227)		3,234	3,234				
100136643	AURORA	CO		11/27/2023		1,266		(19)			(19)		1,247	1,247				
100189559	ANDREWS	NC		07/16/2025		461		(17)			(17)		444	444				
100090101	HOUSTON	TX		07/13/2023		19,029		(1,000)			(1,000)		18,029	18,029				
100201902	BALTIMORE	MD		03/18/2025		436		(10)			(10)		426	426				
100176963	HOUSTON	TX		11/15/2024		2,038		(62)			(62)		1,976	1,976				
100162367	GAINESVILLE	VA		06/12/2024		13,260		(352)			(352)		12,908	12,908				
100205982	INDIANAPOLIS	IL		04/14/2025		1,630		(71)			(71)		1,559	1,559				
100186532	VIRGINIA BEACH	VA		09/30/2024		387		(20)			(20)		367	367				
100068170	APEX	NC		06/25/2021		1,387		(23)			(23)		1,364	1,364				
100060306	MECHANICSVILLE	VA		06/25/2021		1,108		(24)			(24)		1,084	1,084				
100109645	ORLANDO	FL		06/22/2023		521		(10)			(10)		511	511				
100246668	PAULEY'S ISLAND	SC		10/15/2025		12,185		(822)			(822)		11,663	11,663				
100047269	CAMPO	CA		11/20/2020		1,175		(91)			(91)		1,084	1,084				(54)
5,00007E+11	MAASTRICHT	NLD		06/29/2025		6,091							6,091	6,037				
100103864	NORTH CHICAGO	IL		05/10/2023		582		(18)			(18)		564	564				
100070409	KNOXVILLE	TN		09/23/2021		1,021		(34)			(34)		987	987				
100119055	INDOLCK	MA		07/27/2023		439		(10)			(10)		429	429				
100140461	GANEWORTH	NY		07/18/2024		747		(13)			(13)		734	734				
100101837	CONDE	TX		04/06/2023		2,130		118			118		2,248	2,248				
100109231	CHICAGO	IL		07/21/2023		432		(22)			(22)		410	410				
100063217	NORTH CHESTERFIELD	VA		07/01/2021		1,733		(27)			(27)		1,706	1,706				
100155966	ATLANTA	GA		11/16/2023		249		(13)			(13)		236	236				
100214601	SAVANNAH	GA		06/09/2025		1,096		(26)			(26)		1,070	1,070				
100062138	KEYPORT	NJ		07/01/2021		1,094		(2)			(2)		1,092	1,092				
100047152	RAVONA	CA		11/20/2020		565		(85)			(85)		480	480				
100261229	WHITEHALL	MI		12/05/2025		647		(15)			(15)		632	632				
100206454	URBANA	VA		04/22/2022		32,193		(1,502)			(1,502)		30,691	30,691				
100273404	MOUNTAIN RANCH	CA		01/21/2026		153		(5)			(5)		148	148				
100235228	MERED	CA		06/29/2025		465		(10)			(10)		455	455				
100126696	HOUSTON	TX		06/30/2023		2,925		(13)			(13)		2,912	2,912				
100213883	MIAMI	FL		05/29/2025		1,077		(20)			(20)		1,057	1,057				
100192275	LE ROI	NY		07/31/2025		467		(20)			(20)		447	447				
100191535	DENVER	CO		07/30/2025		516		(4)			(4)		512	512				
100191645	MORRISVILLE	NC		01/31/2025		431		(8)			(8)		423	423				
100236319	JACKSONVILLE BEACH	FL		09/19/2025		297		(11)			(11)		286	286				
100030773	CLEARFIELD	UT		04/09/2019		414		66			66		480	480				
100145940	HALEIGH	FL		03/15/2024		566		(31)			(31)		535	535				
100057528	MARIPOSA	CA		06/30/2021		1,052		(42)			(42)		1,010	1,010				
100067531	MARIETTA	GA		09/23/2021		1,089		(26)			(26)		1,063	1,063				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013892	HYATTSVILLE	MD		12/13/2023		890	(31)				(31)		859				
100173945	OCALA	FL		10/31/2024		453	(21)				(21)		432				
100067629	FALL RIVER	MA		09/23/2021		1,045	(35)				(35)		1,010				
100107934	LAKE HAVASU CITY	AZ		06/29/2023		445	(32)				(32)		413				
100044071	FONTANA	CA		08/19/2020		833	(34)				(34)		799				
100115330	BAKERSFIELD	CA		07/17/2023		463	(14)				(14)		449				
100186754	ANTIOCH	CA		12/31/2024		474	(18)				(18)		456				
100161095	BLOOMINGDALE	IL		07/24/2024		2,115	(57)				(57)		2,058				
100076206	HELOTES	TX		01/07/2022		1,009	(34)				(34)		975				
100282024	ATTLEBORO	MA		02/21/2026		151	(6)				(6)		145				
100277012	COLUMBUS	OH		01/30/2026		315	(12)				(12)		303				
100142075	TRUSSVILLE	AL		02/29/2024		10,393	(188)				(188)		10,205				
100266006	MICHIGAN CITY	IN		12/23/2025		331	(12)				(12)		319				
100103610	HOUSTON	TX		05/08/2023		978	(46)				(46)		932				
100049599	WEST BABYLON	NY		11/20/2020		3,173	(83)				(83)		3,090				
100086361	SAN JOSE DEL CABO	MEX		09/01/2022		661					(143)		661				
100189100	LAS VEGAS	NV		09/27/2024		4,815					(17)		4,672				
100090729	WILMINGTON	DE		12/29/2022		548	(17)				(17)		531				
100173903	VISALIA	CA		10/31/2024		486	(23)				(23)		463				
100189605	TORRINGTON	CT		09/30/2024		1,154	(44)				(44)		1,110				
100184396	PARLER	CA		12/16/2024		1,474	(11)				(11)		1,463				
100043800	VANCOUVER	WA		06/13/2020		601	(26)				(26)		575				
100135579	ZION	IL		11/09/2023		320	(2)				(2)		318				
100117603	LOUISVILLE	KY		07/20/2023		500	(12)				(12)		488				
100161832	CORINTH	TX		07/31/2024		415	(13)				(13)		402				
100157647	HALEAH	FL		06/28/2024		398	(13)				(13)		385				
100076268	PHOENIX	AZ		01/07/2022		2,926	(41)				(41)		2,885				
100170081	SAINT JOHN	IN		10/08/2024		503	(13)				(13)		490				
100254405	LOVELL	MA		11/07/2025		463	(15)				(15)		448				
100024517	MANTECA	CA		09/20/2018		489	54				54		543				
100137401	LAWRENCEVILLE	GA		01/11/2024		780	(76)				(76)		704				
100062889	ABINGDON	MD		07/01/2021		875	(7)				(7)		868				
100161993	MIAMI	FL		07/31/2024		456	(36)				(36)		420				
100074460	ROCKFORD	NY		12/02/2021		909	(77)				(77)		832				
100067940	HELVICO	NC		09/23/2021		1,077	(17)				(17)		1,060				
100075994	RUSKIN	FL		01/07/2022		1,027	(35)				(35)		992				
100191044	YREKA	CA		01/29/2025		2,391	(37)				(37)		2,354				
100076116	LAS VEGAS	NV		01/07/2022		1,010	(31)				(31)		979				
100099996	CARSON CITY	NV		03/28/2023		444	(16)				(16)		428				
100198327	HORIZON CITY	TX		02/28/2025		948	(12)				(12)		936				
100100894	LOXPORT	IL		04/28/2023		559	(11)				(11)		548				
100257090	OKLAHOMA CITY	OK		11/26/2025		693	(21)				(21)		672				
100174747	LITHONIA	GA		10/31/2024		417	(27)				(27)		390				
100246653	AURORA	CO		10/15/2025		432	(13)				(13)		419				
100206287	GREENVILLE	SC		04/17/2025		540	(7)				(7)		533				
100055062	PINE BROOK	NJ		03/23/2021		804	(90)				(90)		714				
100070874	TORRINGTON	CT		10/01/2021		1,121	(7)				(7)		1,114				
100193560	WINTER HAVEN	FL		11/09/2023		496	(13)				(13)		483				
100134677	PLANTATION	FL		10/30/2023		414	(15)				(15)		399				
100176556	ROSENBERG	TX		07/20/2023		176	(6)				(6)		170				
100166888	JACKSONVILLE	FL		01/07/2025		494	(4)				(4)		490				

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	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100247048	LEXINGTON	KY		10/22/2025		325	(11)	(11)			(11)		314				
100177776	FORT WALTON BEACH	FL		07/20/2023		530	(7)	(7)			(7)		523				
100246708	CUMBERLAND	RI		10/15/2025		473	(22)	(22)			(22)		451				
100195083	HOLIDAY	FL		02/24/2025		400	(1)	(1)			(1)		399				
100134833	ORLAND PARK	IL		10/30/2023		706	(25)	(25)			(25)		681				
100236006	WEST BLOOMFIELD	MI		09/12/2025		390	(9)	(9)			(9)		381				
100237122	WILLIAMSTOWN	NJ		09/12/2025		266	(11)	(11)			(11)		255				
100088210	LAHAINA	HI		10/19/2022		4,788	(86)	(86)			(86)		4,702				
100177069	IRON MOUNTAIN	MI		07/16/2025		324	(9)	(9)			(9)		315				
100169035	CHARLOTTE	NC		09/27/2024		4,195	(153)	(153)			(153)		4,042				
100089000	LA CRUZ DE HUANCAXTLA	MEX		11/04/2022		1,905							1,905				
100157384	GASTONIA	NC		02/20/2025		455	(12)	(12)			(12)		443				
100160938	COLUMBUS	OH		07/24/2024		402	(2)	(2)			(2)		400				
100110127	HIOELL	NJ		06/29/2023		103	(8)	(8)			(8)		95				
100235675	FOUNTAIN HILLS	AZ		08/29/2025		427	(15)	(15)			(15)		412				
100792989	LAWRENCEVILLE	GA		02/28/2022		1,322	(35)	(35)			(35)		1,287				
100220040	LEES SUMMIT	MO		07/30/2025		285	(13)	(13)			(13)		272				
100155232	MORRISVILLE	NC		07/19/2024		829	(60)	(60)			(60)		769				
100243674	WILLIAMANTIC	CT		09/29/2025		450	(18)	(18)			(18)		432				
100236556	MAKATO	MI		09/12/2025		441	(9)	(9)			(9)		432				
100192202	WINTERVILLE	NC		01/31/2025		507	(17)	(17)			(17)		490				
100186948	SIXOERVILLE	NJ		07/07/2025		526	(1)	(1)			(1)		525				
100193675	THROUP	PA		12/28/2023		372	(10)	(10)			(10)		362				
100182442	MAPERVILLE	IL		12/12/2024		888							888				
100195500	NORTH MIAMI BEACH	FL		12/20/2024		394	(18)	(18)			(18)		376				
100228654	HOUSTON	TX		06/12/2025		24,875	(788)	(788)			(788)		24,087				
100055271	TAUNTON	MA		03/23/2021		829	(41)	(41)			(41)		788				
100215892	NORTH WALES	PA		07/11/2025		414	(20)	(20)			(20)		394				
100221066	GRABURY	TX		07/16/2025		400	(6)	(6)			(6)		394				
100155888	FORT LAUDERDALE	FL		06/18/2024		410	(26)	(26)			(26)		384				
100068421	BATON ROUGE	LA		08/25/2021		914	(27)	(27)			(27)		887				
100130989	ARLINGTON	VA		09/28/2023		333	(21)	(21)			(21)		312				
100254466	WENDELL	NC		11/07/2025		423	(20)	(20)			(20)		403				
10023762	LONGBOAT KEY	FL		08/18/2025		423	(20)	(20)			(20)		403				
100238492	VIAN	OK		09/19/2025		481	(5)	(5)			(5)		476				
100229347	CLARKSVILLE	TN		06/14/2025		426	(13)	(13)			(13)		413				
100157295	UNION CITY	CA		02/20/2025		521	(14)	(14)			(14)		507				
10079690	DAVENPORT	FL		04/25/2022		1,173	(33)	(33)			(33)		1,140				
100150581	MARYSVILLE	IA		05/03/2024		787	(11)	(11)			(11)		776				
100206332	GREENVILLE	SC		04/17/2025		535	(7)	(7)			(7)		528				
100055467	CUTLER BAY	FL		03/23/2021		1,619	(95)	(95)			(95)		1,524				
100088277	MERRILLVILLE	IN		10/17/2022		554	(13)	(13)			(13)		541				
100220227	MIDDLE RIVER	MD		07/11/2025		430	(6)	(6)			(6)		424				
100244957	EDGEWATER	MD		09/29/2025		500	(1)	(1)			(1)		499				
100094693	JACKSONVILLE	FL		06/02/2022		509	(23)	(23)			(23)		486				
100140204	IRVING	TX		01/11/2024		334	(24)	(24)			(24)		310				
100087120	HOUSTON	TX		07/06/2023		996	(35)	(35)			(35)		951				
100238518	WATERTOWN	MA		09/19/2025		450	(16)	(16)			(16)		434				
100237044	NORCROSS	GA		09/12/2025		444	(10)	(10)			(10)		434				
100139144	FRANKLINVILLE	NJ		12/28/2023		400	(11)	(11)			(11)		389				
100115598	INDIAN LAND	SC		07/19/2023		473	(6)	(6)			(6)		467				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					8	9	10	11							12
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219113	SOUTH DAYTONA		FL		06/21/2025		405	(19)	(3)			(19)		386	386			
100118735	CONCORD		NC		07/25/2023		129		(3)			(3)		126	126			
100193081	HENDERSONVILLE		TN		02/10/2025		3,645	(80)	(80)			(80)		3,565	3,565			
100219356	BAKERSFIELD		CA		06/30/2025		408	(12)	(12)			(12)		396	396			
100219365	FALLS CHURCH		VA		06/30/2025		545	(15)	(15)			(15)		530	530			
100215691	SHERILLIS FORD		NC		06/13/2025		379	(18)	(18)			(18)		361	361			
100165661	SOUTHPORT		NC		08/29/2024		527	(31)	(31)			(31)		496	496			
100236038	EUGLID		OH		09/12/2025		444	(16)	(16)			(16)		428	428			
100057574	MCALLEN		TX		06/30/2021		656	(22)	(22)			(22)		634	634			
100160394	COLUMBUS		OH		09/06/2024		447	(34)	(34)			(34)		413	413			
100146897	ATHENS		GA		03/27/2024		3,667	(1)	(1)			(1)		3,666	3,666			
100147284	CICERO		IL		03/28/2024		445	(11)	(11)			(11)		434	434			
100152932	JACKSONVILLE		FL		05/22/2024		414	(26)	(26)			(26)		388	388			
100064966	COVINGTON		GA		07/14/2021		1,492	(49)	(49)			(49)		1,443	1,443			
100053947	LAUDERHILL		FL		03/23/2021		874	(39)	(39)			(39)		835	835			
100068212	CHESTER		MO		06/25/2021		1,033	(28)	(28)			(28)		1,005	1,005			
100209167	MERCED		CA		04/30/2025		408	(19)	(19)			(19)		389	389			
100218571	DUNDALK		MD		06/27/2025		451	(14)	(14)			(14)		437	437			
100076004	NORTH LAS VEGAS		NV		01/07/2022		1,485	(41)	(41)			(41)		1,444	1,444			
100102751	EMERYT		WA		06/22/2023		1,208	(97)	(97)			(97)		1,111	1,111			
100219266	SOUTH EUGLID		OH		06/30/2025		431	(15)	(15)			(15)		416	416			
100049581	UWATILLA		FL		11/20/2020		588	2	2			2		590	590			
100156492	KANSAS CITY		MO		07/10/2024		482	(4)	(4)			(4)		478	478			
100244442	NORTH BRANSMICK		NJ		09/29/2025		463	(16)	(16)			(16)		447	447			
100219143	BATON ROUGE		LA		06/21/2025		486	(5)	(5)			(5)		481	481			
100193624	WALNUT COVE		NC		12/28/2023		396	(10)	(10)			(10)		386	386			
100243410	ASTON		PA		09/26/2025		429	(20)	(20)			(20)		409	409			
100214113	CAPE CORAL		FL		05/30/2025		425	(16)	(16)			(16)		409	409			
100214861	CORDON		IN		06/06/2025		459	(1)	(1)			(1)		458	458			
100066625	HANDOVER PARK		IL		10/24/2022		166	3	3			3		169	169			
100206739	GAINESVILLE		VA		04/23/2025		1,326	(31)	(31)			(31)		1,295	1,295			
100238169	GRADVIEW		MO		09/15/2025		389	(18)	(18)			(18)		371	371			
100207458	HAINESVILLE		IL		04/29/2025		402	(19)	(19)			(19)		383	383			
100219164	EAST SPENDER		NC		06/27/2025		533	(6)	(6)			(6)		527	527			
100197957	WOODBURY		NY		02/26/2025		352	(26)	(26)			(26)		326	326			
100079016	HEWLETON		OR		02/24/2022		1,043	(11)	(11)			(11)		1,032	1,032			
100126558	HARLINGEN		TX		09/14/2023		411		(29)			(29)		382	382			
100060766	CALIFORNIA CITY		CA		03/15/2022		852	(41)	(41)			(41)		811	811			
100109025	RIVERSIDE		CA		05/31/2023		394	(11)	(11)			(11)		383	383			
100163046	KYLE		TX		06/13/2024		6,209	(261)	(261)			(261)		5,948	5,948			
100210343	SPURANE VALLEY		WA		09/09/2025		460	(21)	(21)			(21)		439	439			
100218536	CHEAPEAKE		VA		06/21/2025		448	(9)	(9)			(9)		439	439			
100210382	HIGH POINT		NC		05/12/2025		450	(11)	(11)			(11)		439	439			
100054744	WINE HILL		NJ		03/23/2021		3,227	(147)	(147)			(147)		3,080	3,080			
100196611	PHILADELPHIA		PA		01/21/2025		1,288	(26)	(26)			(26)		1,262	1,262			
100198946	CYNTHIANA		KY		02/28/2025		347	(10)	(10)			(10)		337	337			
100236349	JERSEY CITY		NJ		09/19/2025		753	(36)	(36)			(36)		717	717			
100268601	FORT MYERS		FL		12/29/2025		890	(6)	(6)			(6)		884	884			
100064931	KATY		TX		07/14/2021		1,122	(41)	(41)			(41)		1,081	1,081			
100216119	JACKSONVILLE		FL		06/17/2025		426	(15)	(15)			(15)		411	411			
100126479	PALMDALE		CA		06/30/2023		674	(79)	(79)			(79)		595	595			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100133065	ATHENS	GA		11/29/2023		.408		(4)			(4)		.404				
100174317	BATON ROUGE	LA		10/31/2024		1,277		(47)			(47)		1,230				
100055980	MESQUITE	TX		03/26/2021		1,168		(34)			(34)		1,134				
100141553	SANIT PETERSBURG	FL		01/30/2024		.466		(17)			(17)		.449				
100214421	LITTLE RIVER	SC		06/02/2025		.468		(6)			(6)		.462				
100230071	RICHMOND	TX		06/26/2025		.424		(12)			(12)		.412				
100210224	TRENTON	NJ		05/09/2025		.442		(21)			(21)		.421				
100102065	FRANKLIN PARK	NJ		04/14/2023		8,235		(65)			(65)		8,170				
100214175	TAMPA	FL		05/30/2025		.479		(7)			(7)		.472				
100210536	KANNAPOLIS	NC		05/15/2025		.451		(19)			(19)		.432				
100199163	CITRUS SPRINGS	FL		04/04/2025		.448		(16)			(16)		.432				
100199178	CITRUS SPRINGS	FL		04/04/2025		.448		(16)			(16)		.432				
100189526	SMITHSBURG	MD		01/15/2025		.221		(10)			(10)		.211				
100216602	SPOKANE	WA		06/23/2025		18,202		(312)			(312)		17,890				
100214141	FOLEY	AL		05/30/2025		.489		(5)			(5)		.484				
100057768	KATY	TX		06/30/2021		1,033		(33)			(33)		1,000				
100214150	WINNE	AR		05/30/2025		.451		(9)			(9)		.442				
100191647	COLUMBIA	SC		01/31/2025		.477		(15)			(15)		.462				
100253931	SPRINGFIELD	VA		10/30/2025		.437		(10)			(10)		.427				
100196939	COVINGTON	GA		02/28/2025		.380		(4)			(4)		.376				
100210366	SAN MARCOS	TX		05/12/2025		.502		(7)			(7)		.495				
100165008	SAN ANTONIO	TX		06/28/2024		.710		(22)			(22)		.688				
100049329	TACOMA	WA		11/20/2020		1,103		(104)			(104)		.999				
100131848	CHICAGO	IL		10/06/2023		.365		(4)			(4)		.361				
100206824	UNION	NJ		04/24/2025		.469		(16)			(16)		.453				
100064730	KISSIMEE	FL		06/02/2022		.326		(29)			(29)		.297				
100174670	CHESAPEAKE	VA		10/31/2024		.193		(10)			(10)		.183				
100257169	GRANBURY	TX		11/26/2025		.572		(5)			(5)		.567				
100201022	CARLISLE	MA		03/12/2025		.401		(4)			(4)		.397				
100203340	BOYERTOWN	PA		03/27/2025		.293		(3)			(3)		.290				
100197659	PIKESVILLE	MD		02/26/2025		.372		(17)			(17)		.355				
100191749	OCALA	FL		02/20/2025		.414		(17)			(17)		.397				
100144470	MACHESNET PARK	IL		04/26/2024		.559		(30)			(30)		.528				
100167795	DALLAS	TX		09/19/2024		.501		(19)			(19)		.482				
100023218	AUSTIN	TX		06/16/2018		1,036		(9)			(9)		1,027				
100100546	LODI	CA		04/27/2023		2,721		(242)			(242)		2,479				
100079924	ARLINGTON	VA		04/25/2022		1,153		(22)			(22)		1,131				
100091625	JACKSONVILLE	FL		03/07/2023		.373		(27)			(27)		.346				
100190377	ARIZONA CITY	AZ		09/28/2023		.359		(12)			(12)		.347				
100206770	ROTONDA WEST	FL		04/23/2025		.536		(19)			(19)		.517				
100201512	FONTANA	CA		03/13/2025		.425		(17)			(17)		.408				
100254413	AMHERST	NY		11/07/2025		2,890		(7)			(7)		2,883				
100212316	PENSACOLA	FL		05/28/2025		.475							.475				
100206735	VILLAS	NJ		04/23/2025		.447		(20)			(20)		.427				
100077823	MIAMI	FL		01/14/2022		.991		(52)			(52)		.939				
100140688	ALLEN	TX		02/08/2024		11,344		(332)			(332)		11,012				
100170456	PEHO	NV		10/09/2024		.365		(37)			(37)		.328				
100214638	VICTORVILLE	CA		06/11/2025		.513		(3)			(3)		.510				
100214639	VICTORVILLE	CA		06/11/2025		.514		(4)			(4)		.510				
100054681	CEDAR GROVE	NJ		03/23/2021		.638		(44)			(44)		.794				
100070427	SACRAMENTO	CA		09/23/2021		1,080		(21)			(21)		1,059				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100174875	CHARLOTTE	NC		10/31/2024		401		(28)			(28)		375				
100055203	CROMWELL	IN		03/23/2021		796		(30)			(30)		766				
100195417	PLAINVILLE	MA		02/24/2025		444		(7)			(7)		437				
100198892	CHICAGO	IL		02/28/2025		456		(19)			(19)		437				
100210894	FORT WORTH	TX		05/15/2025		485		(17)			(17)		468				
100199610	SAN ANTONIO	TX		12/28/2023		7,261		(35)			(35)		6,906				
100103609	BURBANK	CA		05/08/2023		475		(7)			(7)		468				
100276628	RICHMOND	TX		01/29/2026		532		(19)			(19)		513				
100175435	ATLANTA	GA		12/23/2024		217		(10)			(10)		207				
100048638	STREET	MO		11/20/2020		324		(73)			(73)		451				
100180174	DETROIT	MI		11/25/2024		382		(15)			(15)		367				
100045648	WEST PALM BEACH	FL		11/25/2020		1,034		(30)			(30)		1,004				
100193060	KNOX NOSTER	MO		02/10/2025		6,747		(171)			(171)		6,576				
100238408	PAILEY'S ISLAND	SC		09/19/2025		861		(28)			(28)		833				
100153465	DECATUR	GA		05/30/2024		433		(6)			(6)		425				
100157334	PONTE VEDRA BEACH	FL		02/20/2025		1,821		(71)			(71)		1,750				
100256209	LAWRENCEVILLE	GA		06/28/2025		429		(20)			(20)		409				
100198644	GRAND RAPIDS	MI		02/02/2024		355		(20)			(20)		335				
100171115	DOTHAN	AL		11/22/2024		484		(5)			(5)		479				
100153845	GRAND PRAIRIE	TX		10/20/2023		449		(4)			(4)		445				
100202038	TYLER	TX		03/18/2025		448		(8)			(8)		440				
100179851	ARLINGTON HEIGHTS	IL		11/22/2024		829		(28)			(28)		801				
100164084	GARLAND	TX		06/21/2024		432		(18)			(18)		414				
100198400	HOUSTON	TX		12/18/2023		385		(10)			(10)		375				
100190515	CHICAGO	IL		01/22/2025		430		(10)			(10)		420				
100186895	ALTAMONTE SPRINGS	FL		02/10/2025		466		(16)			(16)		450				
100179631	MUNDELEIN	IL		11/21/2024		74,317		(2,406)			(2,406)		71,911				
100120475	LOS ANGELES	CA		08/18/2023		523		(19)			(19)		504				
100201613	SARASOTA	FL		03/13/2025		498		(6)			(6)		492				
100203285	RUPERT	ID		03/27/2025		2,355		(43)			(43)		2,312				
100065034	ORLANDO	FL		07/14/2021		1,087		(33)			(33)		1,054				
100176859	VENICE	CA		11/15/2024		398		(19)			(19)		379				
100176869	FOREST PARK	IL		01/16/2025		358		(17)			(17)		341				
100062373	VERNON	CA		07/01/2021		1,011		(4)			(4)		1,007				
100166013	MESQUITE	TX		09/06/2024		392		(28)			(28)		364				
100189046	MECHANICSVILLE	VA		01/09/2025		326		(10)			(10)		316				
100195654	HOUSTON	TX		02/24/2025		364		(17)			(17)		347				
100228343	HILLSBORO	OR		08/11/2025		887		(38)			(38)		849				
100191081	SANIT PAUL	MI		01/29/2025		447		(5)			(5)		442				
100142891	HOUSTON	TX		02/09/2024		1,692		(192)			(192)		1,500				
100088974	PHOENIX	AZ		11/15/2022		518		(2)			(2)		516				
100238603	HAVRE DE GRACE	MD		09/19/2025		467		(15)			(15)		452				
100141575	KATY	TX		01/30/2024		2,281		(94)			(94)		2,187				
100156098	SAVANNAH	GA		06/18/2024		437		(14)			(14)		423				
100175677	CHICAGO	IL		11/12/2024		429		(5)			(5)		424				
100176981	RICHARDSON	TX		12/20/2024		470		(17)			(17)		453				
100247359	STAFFORD	VA		10/24/2025		431		(18)			(18)		413				
100077408	SAN ANTONIO	TX		01/03/2022		833		(12)			(12)		821				
100062218	SAINT CLOUD	FL		07/01/2021		1,501		(17)			(17)		1,484				
100062547	NILES	IL		07/01/2021		1,995		(2)			(2)		1,993				
100156861	WESTVILLE	NJ		06/27/2024		347		(15)			(15)		332				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100199048	HOUSTON	TX		02/28/2025		418		(13)					405		405		
100185185	HOUSTON	TX		12/20/2024		452		(17)					435		435		
100193688	FONTANA	CA		02/10/2025		473		(9)					464		464		
100255340	SUMMIT FIELD	FL		11/25/2025		2,181		(84)					2,097		2,097		
100158683	EL PASO	TX		08/29/2024		739		(81)					658		658		
100173497	DENVER	CO		10/29/2024		412		(15)					397		397		
100071381	HICKORY	NC		10/01/2021		1,034		(4)					1,030		1,030		
100148043	WINCHESTER	MA		04/10/2024		35,492		(448)					35,044		35,044		
100176025	OAK RIDGE	NJ		12/20/2024		485		(10)					475		475		
100214254	DALLAS	TX		05/30/2025		5,021		(218)					4,803		4,803		
100189411	FRUITLAND	ID		09/30/2024		505		(7)					498		498		
100250029	CHICAGO	IL		11/19/2025		579		(16)					563		563		
100211678	MIDLAND	TX		05/19/2025		430		(11)					419		419		
100190813	DENVER	CO		01/27/2025		436		(9)					427		427		
100115591	JACKSONVILLE	FL		07/19/2023		451		(7)					444		444		
100153823	KANSAS CITY	MO		06/05/2024		371		(17)					354		354		
100118073	ODEN	UT		07/20/2023		519		(11)					508		508		
100204125	HAINES CITY	FL		03/28/2025		267		(13)					254		254		
100080369	JACKSONVILLE	FL		04/14/2022		746		(82)					664		664		
100243271	PHILADELPHIA	PA		09/26/2025		399		(11)					388		388		
100151946	WATERBURY	CT		06/14/2024		371		(23)					348		348		
100216245	SUNSET BEACH	NC		06/20/2025		438		(17)					421		421		
755190	PALO ALTO	CA		12/31/2006		104,477							104,477		104,477		
100190819	PITTSFIELD	MA		01/28/2025		403		(3)					400		400		
100071584	WINEREMERE	FL		10/14/2021		1,063		(45)					1,018		1,018		
100209827	MANILA JAPAN	NJ		05/05/2025		446		(16)					430		430		
100153625	CINCINNATI	KY		07/10/2024		352		(9)					343		343		
100053744	WYOMING	WV		03/23/2021		680		(48)					642		642		
100158034	PLAINFIELD	NJ		07/09/2024		7,805		(246)					7,559		7,559		
100174706	KANSAS CITY	MO		10/31/2024		175		(10)					165		165		
100057932	NOTTINGHAM	NH		06/30/2021		1,078		(13)					1,065		1,065		
100055298	MORENO VALLEY	CA		03/23/2021		722		(72)					650		650		
100201828	KATY	TX		03/18/2025		462		(22)					440		440		
100060171	POST FALLS	ID		06/25/2021		3,394		(109)					3,285		3,285		
100147441	STATEN ISLAND	NY		04/03/2024		353		(16)					337		337		
100156105	PHILADELPHIA	PA		06/18/2024		381		(16)					365		365		
100047707	GRAND RAPIDS	MI		11/20/2020		936		(57)					879		879		
100157050	CLEVELAND	OH		02/20/2025		338		(32)					306		306		
100189065	LAS VEGAS	NV		01/13/2025		481		(12)					469		469		
100202559	ORLANDO	FL		03/19/2025		380		(13)					367		367		
100115617	NOFOLK	MA		07/19/2023		1,701		(31)					1,670		1,670		
100186765	PASADENA	TX		12/31/2024		459		(9)					450		450		
100175502	BOYNTON BEACH	FL		12/23/2024		459		(9)					450		450		
100126379	TAYLORS	SC		06/30/2023		465		(7)					458		458		
100064672	NEWMAN	CA		07/14/2021		973		(33)					940		940		
100071535	WARRIICK	NY		10/14/2021		1,054		(29)					1,025		1,025		
100173781	COBB	GA		10/30/2024		489		(16)					481		481		
100164988	CABO SAN LUCAS	MEX		04/14/2022		455		(27)					455		455		
100209697	HARLINGEN	TX		05/05/2025		32,744		(1,429)					31,315		31,315		
100066171	BANDERA	TX		06/02/2021		1,459		(17)					1,442		1,442		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10005032	AMITYVILLE	NY		11/20/2020		1,119	(164)	(164)			(164)		955	955			
10022303	DUNWOODY	GA		06/13/2025		468	(15)	(15)			(15)		453	453			
100138431	NORTH HAVEN	CT		12/18/2023		326	(5)	(5)	(5)		(5)		321	321			
100134542	COLUMBUS	OH		10/30/2023		217	(14)	(14)			(14)		203	203			
100200138	VUBA CITY	CA		03/06/2025		484		(12)			(12)		472	472			
100088132	PORT WENTWORTH	GA		10/25/2022		532	(3)	(3)	(3)		(3)		529	529			
100047158	HIALEAH	FL		11/20/2020		1,631	(21)	(21)			(21)		1,610	1,610			
100178489	COLUMBUS	OH		11/21/2024		507	(4)	(4)	(4)		(4)		503	503			
100180156	BALTIMORE	MD		11/25/2024		469	(16)	(16)	(16)		(16)		453	453			
100115243	MILWAUKEE	WI		07/17/2023		523	(15)	(15)	(15)		(15)		508	508			
100044737	WHITTIER	CA		11/19/2020		1,341		81			81		1,422	1,422			
100083495	CAPE CORAL	FL		06/06/2022		537	(35)	(35)	(35)		(35)		502	502			
100212541	THOMASVILLE	GA		05/29/2025		390	(13)	(13)	(13)		(13)		377	377			
100139492	SOUTH YARMOUTH	MA		12/28/2023		358	(16)	(16)			(16)		342	342			
100167911	KENOSHA	WI		09/20/2024		483		(25)			(25)		483	483			
100055100	EL CERRITO	CA		03/23/2021		347		(15)			(15)		322	322			
100219065	FOLCROFT	PA		06/27/2025		401		(15)			(15)		386	386			
100069523	ELKHORN	NE		09/01/2021		1,162	(1)	(1)	(1)		(1)		1,161	1,161			
100060147	SAINT PETERSBURG	FL		06/25/2021		1,035	(36)	(36)			(36)		999	999			
100167619	NEI/PORT NEIS	VA		09/19/2024		615	(11)	(11)	(11)		(11)		604	604			
100191689	PHILADELPHIA	PA		02/20/2025		379	(13)	(13)	(13)		(13)		366	366			
100229236	COBENVILLE	AL		06/13/2025		503		(1)			(1)		502	502			
100156710	MOENRY	MD		06/26/2024		458		(12)			(12)		446	446			
100161628	PITTSBURGH	PA		07/31/2024		473	(5)	(5)	(5)		(5)		468	468			
100190305	CHICAGO	IL		01/22/2025		431		(10)			(10)		421	421			
100106878	WINTER GARDEN	FL		05/31/2023		491		(21)			(21)		470	470			
100149896	PONCHATOULA	LA		04/29/2024		441	(30)	(30)	(30)		(30)		411	411			
100174729	WILMINGTON	DE		10/31/2024		1,390	(54)	(54)	(54)		(54)		1,336	1,336			
100175682	HOUSTON TX	TX		11/12/2024		562	(1)	(1)			(1)		561	561			
100050340	BRIDGEPORT	CT		11/20/2020		1,519	28	28			28		1,547	1,547			
100193366	EL PASO	TX		02/10/2025		445		(7)			(7)		438	438			
100066761	HELIETTA	NY		06/02/2021		1,008	(16)	(16)	(16)		(16)		992	992			
100097754	CHICAGO	IL		02/28/2023		498	(14)	(14)	(14)		(14)		484	484			
100134303	KENNER	LA		10/27/2023		342		(19)			(19)		323	323			
100161806	MILLVILLE	DE		07/31/2024		862		(17)			(17)		865	865			
100153804	BREIER	ME		06/05/2024		428	(16)	(16)	(16)		(16)		412	412			
100159533	PHOENIX	AZ		07/15/2024		446		(8)			(8)		438	438			
100152807	INDEPENDENCE	MI		05/22/2024		426	(5)	(5)	(5)		(5)		421	421			
100149395	PARIS	FR		04/19/2024		284	(14)	(14)	(14)		(14)		270	270			
100099750	CHICAGO	IL		02/28/2023		453		(17)			(17)		436	436			
100210238	SAUFORD	FL		05/09/2025		488		(16)			(16)		472	472			
100047276	JAMAICA	NY		11/20/2020		684	(119)	(119)	(119)		(119)		565	565			
100168766	MIAMI	FL		09/26/2024		494		(7)			(7)		487	487			
100169472	INDIANAPOLIS	IL		09/30/2024		441		(20)			(20)		421	421			
100195638	DAYTON	OH		02/24/2025		15,094	(676)	(676)	(676)		(676)		14,418	14,418			
100167821	SEATTLE	WA		09/19/2024		527		(10)			(10)		517	517			
100142615	MUSTANG	OK		02/08/2024		427		(10)			(10)		417	417			
100100700	LAS VEGAS	NV		04/28/2023		986	(32)	(32)	(32)		(32)		954	954			
100043805	IDAHO FALLS	ID		06/13/2020		973	(40)	(40)	(40)		(40)		933	933			
100150156	TAMPA	FL		04/30/2024		942	(14)	(14)	(14)		(14)		928	928			
100247008	HOUSTON	TX		10/22/2025		61,427	(2,500)	(2,500)	(2,500)		(2,500)		58,927	58,927			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023406	MARIETTA	GA		11/07/2025		482	(18)				(18)		464	(18)	464		
10009069	HIALEAH	FL		01/13/2023		34	(28)				(28)		316		316		
10007187	PANAMA CITY	FL		10/14/2021		1,050	(26)				(26)		1,024		1,024		
10017564	SOUTH BEND	IN		11/14/2024		509	(11)				(11)		498		498		
10016574	MIAMI BEACH	FL		08/29/2024		491	(13)				(13)		478		478		
100165076	FORT MYERS	FL		06/28/2024		396	(16)				(16)		350		350		
100177138	PARLISH	FL		01/16/2025		2,177	(56)				(56)		2,121		2,121		
100065376	LAKE WORTH	FL		07/28/2021		4,763	(132)				(132)		4,631		4,631		
100156209	EL PASO	TX		06/20/2024		460	(19)				(19)		441		441		
100026042	SPANAWAY	WA		09/20/2018		594					111		705		705		
100155173	WAIMPA	ID		07/19/2024		456	(32)				(32)		424		424		
10024692	CAPE CORAL	FL		10/17/2025		23,111		(988)			(988)		22,123		22,123		
100189079	MANSFIELD	TX		01/13/2025		1,602	(46)				(46)		1,556		1,556		
100206259	MOUNT LABEL	NJ		04/17/2025		647	(25)				(25)		622		622		
100100018	WEST PALM BEACH	FL		03/28/2023		639	(11)				(11)		628		628		
100145866	ALBANY	CA		03/15/2024		226	(13)				(13)		213		213		
100172388	SANTA ROSA BEACH	FL		10/23/2024		403	(14)				(14)		389		389		
100203982	BELLA VISTA	AR		03/28/2025		428	(18)				(18)		410		410		
100141117	CHICAGO	IL		01/30/2024		395	(10)				(10)		385		385		
100137487	LAKELAND	FL		01/11/2024		506	(23)				(23)		483		483		
100071105	FLORIDA CITY	FL		10/01/2021		1,522	(2)				(2)		1,520		1,520		
100181515	CHARLOTTE	NC		12/06/2024		475	(11)				(11)		464		464		
100130296	HONOLULU	FL		09/28/2023		508	(19)				(19)		489		489		
100214890	ELLENWOOD	GA		06/11/2025		1,856	(46)				(46)		1,810		1,810		
100131852	CHICAGO	IL		10/06/2023		363	(5)				(5)		358		358		
100057961	BANNING	CA		06/30/2021		1,257	(40)				(40)		1,217		1,217		
100142028	HUMBLE	TX		02/29/2024		287	(13)				(13)		274		274		
100062071	LOVELAND	CO		07/01/2021		970	(7)				(7)		963		963		
100143578	CHICAGO	IL		02/21/2024		426	(14)				(14)		412		412		
100189464	ROCKY MOUNT	NC		01/15/2025		377	(18)				(18)		359		359		
100147227	VORHEES TOWNSHIP	NJ		03/28/2024		431	(9)				(9)		422		422		
100246910	LUBBOCK	TX		10/17/2025		477	(2)				(2)		475		475		
100154720	MESA	AZ		07/19/2024		773	(57)				(57)		716		716		
100227242	PEARLAND	TX		07/31/2025		19,101	(633)				(633)		18,468		18,468		
100139479	ATLANTA	GA		12/28/2023		422	(19)				(19)		403		403		
100157548	HOUSTON	TX		02/20/2025		439	(22)				(22)		417		417		
100189063	KALAMAZO	MI		01/09/2025		434	(15)				(15)		419		419		
100255354	GRANDE PARK	FL		12/19/2025		1,178	(39)				(39)		1,139		1,139		
100141899	SAVANNAH	GA		03/27/2024		453	(17)				(17)		436		436		
100158461	NAPLES	FL		07/10/2024		475	(21)				(21)		454		454		
100031750	VALLEJO	CA		03/29/2019		484	(38)				(38)		522		522		
100103033	VILLI JAMSTOWN	NJ		06/22/2023		386	(29)				(29)		357		357		
100191188	CHARLOTTE	NC		01/29/2025		317	(11)				(11)		306		306		
100169227	CRYSTAL RIVER	FL		09/27/2024		674	(32)				(32)		642		642		
100139469	WAREHAM	MA		12/28/2023		1,379	(55)				(55)		1,324		1,324		
100193402	EASTON	MA		02/10/2025		378	(1)				(1)		377		377		
100057538	CROWLEY	TX		06/30/2021		1,127	(13)				(13)		1,114		1,114		
100277017	FANCY GAP	VA		01/30/2026		296	(12)				(12)		284		284		
100068414	BATON ROUGE	LA		08/25/2021		902	(27)				(27)		875		875		
100161446	POOLER	GA		07/30/2024		9,244	(133)				(133)		9,111		9,111		
100190594	MONTGOMERY	AL		01/28/2025		433	(14)				(14)		419		419		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100202159	PERRY	GA		03/18/2025		457		(18)			(18)		439		439		
100055673	CLE ELUM	IA		03/23/2021		633		(16)			(16)		617		617		
100055628	SAYLORSBURG	PA		03/23/2021		523							523		523		
100076262	RALEIGH	NC		01/07/2022		1,419		(27)			(27)		1,392		1,392		
100063339	PORT CHARLOTTE	FL		07/01/2021		1,081		(4)			(4)		1,077		1,077		
100186739	MIAMI	FL		12/31/2024		501		(6)			(6)		493		493		
100246721	PHILADELPHIA	PA		10/15/2025		486		(20)			(20)		466		466		
100152184	WINSTON SALEM	NC		05/17/2024		1,021		(6)			(6)		1,015		1,015		
100130327	DERBY	GBR		09/28/2023		453		(14)			(14)		439		439		
100099689	CABOT	AR		04/06/2023		482		(4)			(4)		478		478		
100047318	LAS VEGAS	NV		11/20/2020		588		22			22		610		610		
100050271	WINDSOR MILL	MD		11/20/2020		895		(31)			(31)		864		864		
100157451	DEARBORN HEIGHTS	MI		02/20/2025		423		(31)			(31)		392		392		
100185068	CHESAPEAKE BEACH	MD		12/20/2024		207		(7)			(7)		200		200		
100062223	ADDISON	TX		07/01/2021		1,504		(2)			(2)		1,502		1,502		
100109658	CHICAGO	IL		06/22/2023		1,293		(42)			(42)		1,251		1,251		
100043881	NEPTUNE	NJ		06/19/2020		861		(60)			(60)		801		801		
100129484	MOUNT PLEASANT	SC		09/29/2023		517		(3)			(3)		514		514		
100216254	AUBURN	VA		06/20/2025		1,852		(62)			(62)		1,790		1,790		
100189073	LAKE ORION	MI		01/13/2025		436		(18)			(18)		418		418		
100254625	INDIANAPOLIS	IL		11/10/2025		1,167		(23)			(23)		1,144		1,144		
100167638	NOKOMIS	FL		09/19/2024		2,112		(38)			(38)		2,074		2,074		
100054883	CHICAGO	IL		03/23/2021		478		(40)			(40)		518		518		
100031428	STOCKTON	CA		03/29/2019		805		(35)			(35)		770		770		
100202010	GOLDSBORO	NC		03/18/2025		814		(30)			(30)		784		784		
100076729	HUNTSVILLE	NC		01/07/2022		1,340		(45)			(45)		1,295		1,295		
100149482	OKLAHOMA CITY	OK		04/24/2024		499		(1)			(1)		498		498		
100159868	CLERMONT	FL		06/16/2024		506		(8)			(8)		498		498		
100088313	HOUSTON	TX		11/10/2022		2,463		(106)			(106)		2,357		2,357		
100026504	LAS VEGAS	NV		09/26/2018		1,313		(4)			(4)		1,309		1,309		
100184171	SAINT JOHNS	FL		02/14/2025		14,646		(683)			(683)		13,963		13,963		
100047638	CAPE CORAL	FL		11/20/2020		653		8			8		661		661		
100071787	NORTH LAS VEGAS	NV		10/14/2021		1,086		(36)			(36)		1,050		1,050		
100201757	WILMINGTON	DE		03/18/2025		443		(4)			(4)		439		439		
100235142	SUXEY	NJ		08/28/2025		491		(21)			(21)		470		470		
100062756	LEIDORE	CA		07/01/2021		1,497		(17)			(17)		1,480		1,480		
100119857	MYRTLE BEACH	SC		06/10/2023		388		(13)			(13)		375		375		
100204670	HARRISON	ID		04/04/2025		443		(23)			(23)		420		420		
100227250	VIRGINIA BEACH	VA		07/31/2025		694		(17)			(17)		677		677		
100048877	OLYMPIA	WA		11/20/2020		850		(44)			(44)		806		806		
100236065	CONROE	TX		09/05/2025		21,483		(706)			(706)		20,777		20,777		
100071545	CHARLOTTE	NC		10/14/2021		988		(41)			(41)		947		947		
100159883	AVENUEA	FL		06/16/2024		446		(17)			(17)		429		429		
100261169	OAKLAND	CA		12/05/2025		455		(14)			(14)		441		441		
100192441	FRIENDSHIP	WI		11/03/2023		388		(4)			(4)		384		384		
100140864	OKLAHOMA CITY	OK		02/08/2024		490		(39)			(39)		451		451		
100063145	HAVERHILL	MA		07/01/2021		1,486		(11)			(11)		1,475		1,475		
100053875	WILLIAMSTOWN	NJ		03/23/2021		913		(142)			(142)		771		771		
100066561	BALTIMORE	MD		06/02/2021		1,091		(7)			(7)		1,084		1,084		
100170425	FRESNO	CA		10/09/2024		164		(6)			(6)		158		158		
100228025	LITTLE ROCK	AR		08/06/2025		717		(32)			(32)		685		685		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100043848	PONTE VERA BEACH	FL		06/19/2020		1,074		(63)			(63)		1,011	1,011			
100175847	BOL INBROOK	IL		11/12/2024		472		(7)			(7)		465	465			
100192183	LIBERTY	MO		01/31/2025		490		(20)			(20)		470	470			
100065001	LEBANON	OR		07/14/2021		1,079		(35)			(35)		1,044	1,044			
100120255	NEW ORLEANS	LA		06/18/2023		400		(8)			(8)		392	392			
100066406	SAINT ROBERT	MO		06/02/2021		1,484		(22)			(22)		1,462	1,462			
100201296	EDISON	NJ		03/12/2025		400		(18)			(18)		392	392			
100047479	SHIRLEY	NY		11/20/2020		964		(87)			(87)		877	877			
100218515	SARASOTA	FL		06/27/2025		462		(14)			(14)		448	448			
100129535	PANAMA CITY BEACH	FL		09/29/2023		8,002		(76)			(76)		7,926	7,926			
100193965	FORT WORTH	TX		02/11/2025		385		(18)			(18)		367	367			
100141330	CLEARWATER	FL		01/30/2024		589		(11)			(11)		578	578			
100142893	CULPEPER	VA		02/12/2024		300		(9)			(9)		291	291			
100219147	VISALIA	CA		06/27/2025		1,619		(35)			(35)		1,584	1,584			
100090888	AURORA	CO		01/31/2023		351		(1)			(1)		350	350			
100076264	LINCOLNTON	NC		01/07/2022		919		(33)			(33)		886	886			
100176522	CHICAGO	IL		11/15/2024		454		(10)			(10)		444	444			
100254524	DENVER	CO		11/07/2025		813		(22)			(22)		791	791			
100156610	PORT ROYAL	SC		06/24/2024		1,030		(12)			(12)		1,018	1,018			
100132778	ORLANDO	FL		11/03/2023		405		(8)			(8)		397	397			
100075663	PARIA	OH		04/08/2022		880		(9)			(9)		871	871			
100238694	WAVESBORO	PA		09/22/2025		321		(15)			(15)		306	306			
100119757	BETHANY	CT		06/08/2023		427		(10)			(10)		417	417			
100211865	WEST MONROE	LA		05/19/2025		481		(1)			(1)		480	480			
100209760	PORT SAINT LUCIE	FL		05/05/2025		445		(10)			(10)		435	435			
100046582	MINNEAPOLIS	MN		11/20/2020		911		(91)			(91)		820	820			
100218562	DEERY	OR		06/27/2025		277		(10)			(10)		267	267			
100277007	INDIANAPOLIS	IL		01/30/2026		150		(5)			(5)		145	145			
100276874	PHOENIX	AZ		01/30/2026		151		(6)			(6)		145	145			
100238221	SHERMAN	TX		09/18/2025		464		(8)			(8)		456	456			
100151650	RALEIGH	NC		05/10/2024		429		(21)			(21)		408	408			
100054556	INDIO	CA		09/23/2021		1,110		(52)			(52)		1,058	1,058			
100186742	MONTGOMERY	AL		12/31/2024		461		(8)			(8)		453	453			
100167791	GAINESVILLE	VA		09/19/2024		291		(8)			(8)		283	283			
100103144	TRENTON	NJ		04/21/2023		216		(72)			(72)		2144	2144			
100169443	HELIETTA	NY		09/30/2024		1,431		(48)			(48)		1,383	1,383			
100160175	BARTLETT	NH		07/18/2024		404		(8)			(8)		396	396			
100155664	PETERSBURG	AK		07/10/2024		413		(17)			(17)		396	396			
100060208	DEXTER	MI		06/25/2021		1,123		(34)			(34)		1,069	1,069			
100063698	SARASOTA	FL		07/01/2021		1,181		(3)			(3)		1,178	1,178			
100110038	VERO BEACH	FL		06/23/2023		4							4	4			
100060138	CLEARWATER	FL		06/25/2021		1,053		(28)			(28)		1,025	1,025			
100152263	PETERSBURG	AK		05/17/2024		6,248		(58)			(58)		6,190	6,190			
100273186	SUN CITY CENTER	FL		01/15/2026		153		(4)			(4)		149	149			
100055521	BALTIMORE	MD		03/23/2021		527		26			26		553	553			
100151779	ORLANDO	FL		05/10/2024		399		(10)			(10)		389	389			
100047340	FAR ROCKAWAY	NY		11/20/2020		669		(103)			(103)		566	566			
100272667	NORTH LAS VEGAS	NV		01/09/2026		343		(8)			(8)		335	335			
100206776	CALIFORNIA CITY	CA		04/23/2025		4,421		(135)			(135)		4,286	4,286			
100167444	SUNNYSIDE	WA		06/16/2024		2,938		(38)			(38)		2,900	2,900			
100159600	OCALA	FL		05/08/2024		488		(4)			(4)		484	484			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006691	DERBY	GB		06/02/2021		1,317	(12)				(12)		1,305		1,305		
10007564	PHILADELPHIA	PA		01/07/2022		1,039	(15)				(15)		1,024		1,024		
10002367	WILMINGTON	DE		09/27/2023		390	(14)				(14)		376		376		
10020207	BROWNSVILLE	TX		03/18/2025		458	(3)				(3)		455		455		
100090217	SPRING	TX		01/13/2023		379	(18)				(18)		361		361		
1000190751	ARLINGTON	VA		01/27/2025		6,164	(6)				(6)		6,158		6,158		
100090281	LA QUINTA	CA		01/13/2023		271	(11)				(11)		260		260		
100055983	SAINT LOUIS	MO		03/26/2021		1,155	(34)				(34)		1,121		1,121		
100139487	EXETER	CA		12/28/2023		407	(13)				(13)		394		394		
100082229	PUERTO VALLARTA	MEX		04/14/2022		1,111							1,111		1,111		
100115197	POSEN	IL		07/17/2023		454	(11)				(11)		443		443		
100054568	COCOA	FL		03/23/2021		413	(16)				(16)		429		429		
100200022	YUKON	OK		03/06/2025		530	(8)				(8)		522		522		
100126380	HAMILTON	NJ		06/30/2023		474	(16)				(16)		458		458		
100253919	PRICE	UT		10/30/2025		374	(17)				(17)		357		357		
100076123	DYER	IN		01/07/2022		966	(17)				(17)		949		949		
100206076	ANDERSON	SC		05/16/2025		420	(15)				(15)		405		405		
100206079	ANDERSON	SC		05/16/2025		414	(9)				(9)		405		405		
100100243	TOBYHANNA	PA		03/17/2023		415	(10)				(10)		405		405		
100086807	KISSIMEE	FL		11/15/2022		486	(9)				(9)		477		477		
100155080	LOGANVILLE	GA		07/19/2024		15,648	(355)				(355)		15,293		15,293		
100218545	GASTONIA	NC		06/27/2025		1,041	(29)				(29)		1,012		1,012		
100165982	SHELBYVILLE	KY		09/06/2024		502							502		502		
100023807	KATY	TX		09/04/2018		1,031	(25)				(25)		1,006		1,006		
100175960	PITTSBURGH	PA		11/12/2024		484	(1)				(1)		483		483		
100106243	SAUGUS	MA		05/24/2023		443	(17)				(17)		426		426		
100088965	NAMPA	ID		08/25/2021		1,022	(28)				(28)		994		994		
100116026	NAPLES	FL		07/20/2023		508	(45)				(45)		463		463		
100169464	PHOENIX	AZ		09/30/2024		474	(16)				(16)		458		458		
100046288	RUTHER GLEN	VA		11/25/2020		1,295	(38)				(38)		1,257		1,257		
100054644	NORTH HALEDON	NJ		03/23/2021		2,080	(80)				(80)		2,000		2,000		
100135982	LAS VEGAS	NV		11/13/2023		12,063	(398)				(398)		11,665		11,665		
100071967	VENTURA	CA		10/29/2021		16	(1)				(1)		15		15		
100267002	FORT WORTH	TX		12/23/2025		2,139	(34)				(34)		2,105		2,105		
100266663	DALLAS	TX		12/23/2025		307	(3)				(3)		304		304		
100156520	GALVESTON	TX		07/25/2024		445	(12)				(12)		433		433		
100109610	BALTIMORE	MD		06/14/2023		445	(16)				(16)		429		429		
100193987	PHILADELPHIA	PA		12/28/2023		368	(9)				(9)		359		359		
100165333	WINCHESTER	MA		08/29/2024		439	(4)				(4)		435		435		
100060223	JAMESTOWN	RI		06/25/2021		1,452	(9)				(9)		1,443		1,443		
100195582	CLARKSVILLE	TN		02/24/2025		692	(2)				(2)		690		690		
100155003	EDMOND	OK		07/19/2024		461	(28)				(28)		433		433		
100206549	WICHITA	KS		04/22/2025		2,680	(116)				(116)		2,564		2,564		
100195237	OKLAHA	NE		01/24/2025		7,194	(335)				(335)		6,859		6,859		
100264962	EL PASO	TX		12/17/2025		482	(10)				(10)		472		472		
100048802	TAMPA	FL		11/20/2020		528	49				49		577		577		
100115574	BALTIMORE	MD		07/19/2023		717	(7)				(7)		710		710		
100243223	MIDDLETOWN	NJ		09/26/2025		416	(16)				(16)		400		400		
100173238	ONTARIO	CA		10/30/2024		13,217	(421)				(421)		12,796		12,796		
100147992	POIMONA	CA		04/10/2024		597	(5)				(5)		592		592		
100205100	STERLING HEIGHTS	MI		04/11/2025		386	(14)				(14)		372		372		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100118657	COALA	FL		07/25/2023		473		(3)			(3)		470				
100199406	SAN ANTONIO	TX		03/05/2025		962		(36)			(36)		926				
100151655	BRIDGEPORT	CT		06/10/2024		304		(5)			(5)		289				
100164987	STERLING HEIGHTS	MI		06/28/2024		356		(12)			(12)		344				
100248825	PLEASANT GROVE	UT		10/29/2025		534		(19)			(19)		515				
100248874	SAN ANTONIO	TX		10/29/2025		534		(19)			(19)		515				
100145787	SAN ANTONIO	TX		05/08/2024		1,260		(49)			(49)		1,211				
100206545	BOWLING GREEN	GA		04/22/2025		422		(18)			(18)		404				
100050065	HOPKINSVILLE	NY		11/20/2020		660		75			75		735				
100167391	FALLING WATERS	WV		09/19/2024		9,097		(236)			(236)		8,861				
100236780	NORTHVILLE	MI		09/12/2025		420		(18)			(18)		402				
100193190	SCHENECTADY	NY		12/28/2023		370		(1)			(1)		369				
100189505	MENTONE	CA		01/15/2025		509		(12)			(12)		497				
100057608	NASHVILLE	TN		06/30/2021		3,149		(116)			(116)		3,033				
100238322	READING	MA		09/19/2025		438							438				
100209855	RICHMOND	TX		05/05/2025		451		(21)			(21)		430				
100171282	DANBURY	CT		10/16/2024		414		(29)			(29)		385				
100246808	HIRAM	GA		10/15/2025		362		(9)			(9)		353				
100067893	JACKSONVILLE	FL		09/23/2021		1,023		(38)			(38)		985				
100128106	MARIETTA	GA		09/08/2023		422		(3)			(3)		419				
100221332	HOUSTON	TX		07/22/2025		258		(12)			(12)		246				
100210387	MIDLOTHIAN	VA		05/12/2025		528		(9)			(9)		519				
100230048	SAN ANTONIO	TX		08/25/2025		404		(19)			(19)		385				
100193095	ORLANDO	FL		09/28/2023		337		(10)			(10)		327				
100246798	MEMPHIS	TN		10/15/2025		547							547				
100221440	EL PASO	TX		07/22/2025		408		(13)			(13)		395				
100048486	KERMAN	CA		11/20/2020		2,254		(128)			(128)		2,126				
100219264	SALISBURY	MA		06/30/2025		422		(13)			(13)		409				
100235758	GRANDVIEW	MO		09/22/2025		425		(16)			(16)		409				
100209574	KENOSHA	WI		05/02/2025		423		(16)			(16)		407				
100214673	SPRING	TX		06/11/2025		476		(1)			(1)		475				
100165848	LA VERGNE	TN		08/29/2024		359		(28)			(28)		331				
100108355	KANSAS CITY	MO		05/25/2023		495		(11)			(11)		484				
100048586	BETHEL	ME		11/20/2020		802		(19)			(19)		783				
100228028	FOREY	TX		08/11/2025		2,044		(61)			(61)		1,983				
100127556	LAMPASAS	TX		09/08/2023		1,853		(15)			(15)		1,838				
100103128	AURORA	CO		04/21/2023		475		(10)			(10)		465				
100235763	PORTER	TX		09/22/2025		440		(21)			(21)		419				
100157231	KNOXVILLE	TN		02/20/2025		406		(19)			(19)		387				
100091237	ORLANDO	FL		01/31/2023		454		(16)			(16)		438				
100053588	ALEXANDRIA	VA		03/23/2021		3,085		(223)			(223)		2,862				
100017916	WEST PALM BEACH	FL		05/30/2018		1,123		(15)			(15)		1,108				
100049042	WINTER PARK	FL		11/20/2020		898		(39)			(39)		859				
100238108	SEAFORD	NY		09/15/2025		424		(12)			(12)		412				
100192784	CAPE LENA	AL		02/10/2025		38,273		(384)			(384)		37,889				
100115253	DAPHNE	AL		07/17/2023		863		(33)			(33)		830				
100079040	ANNAPOLIS	MD		02/24/2022		947		(11)			(11)		936				
100236589	MORANTOWN	WV		09/12/2025		449		(6)			(6)		443				
100158491	CARTERSVILLE	GA		07/10/2024		456		(20)			(20)		436				
100079076	MESQUITE	TX		02/24/2022		2,115		(16)			(16)		2,099				
100215636	ODEN	UT		06/13/2025		368		(17)			(17)		351				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100238434	LOUISVILLE	KY		09/19/2025		420	(16)				(16)		404				
100238435	NICHOLASVILLE	KY		09/19/2025		420	(16)				(16)		404				
100088802	FLORIDA CITY	FL		11/15/2022		368	(22)				(22)		346				
100076164	PHOENIX	AZ		01/07/2022		919	(27)				(27)		892				
100054844	MIDDLE ISLAND	NY		03/23/2021		905	(81)				(81)		824				
100067475	PENSACOLA	FL		09/23/2021		956	(39)				(39)		917				
100102993	ATLANTA	GA		06/22/2023		486	(26)				(26)		460				
100138020	GAITHERSBURG	MD		12/13/2023		292	(16)				(16)		276				
100110056	NAPLES	FL		06/23/2023		510	(5)				(5)		505				
100115254	DAPHNE	AL		07/17/2023		865	(34)				(34)		831				
100163279	WATERLOO	NE		06/13/2024		917	(44)				(44)		873				
100170488	YORBA LINDA	CA		10/09/2024		301,359	(7,001)				(7,001)		294,358				
100114616	GREAT FALLS	VA		06/29/2023		682	(22)				(22)		660				
100172748	YAKIMA	WA		11/21/2024		1							1				
100219238	CHESTER	MD		06/30/2025		578	(18)				(18)		560				
100218292	TRENTON	NJ		06/26/2025		438	(2)				(2)		436				
100161124	DURHAM	NC		07/24/2024		4,664	(97)				(97)		4,567				
100219744	AVENTURA	FL		07/08/2025		423	(16)				(16)		407				
100193061	SUNSET BEACH	NC		02/10/2025		2,049	(71)				(71)		1,978				
100135330	DREXEL HILL	PA		10/19/2023		423	(5)				(5)		418				
100235705	TIGER	GA		09/22/2025		468	(15)				(15)		453				
100246820	INDIANAPOLIS	IL		10/15/2025		385	(12)				(12)		373				
100160607	ROSENBERG	TX		07/19/2024		8,882	(45)				(45)		8,837				
100236006	GARLAND	TX		09/04/2025		3,119	(27)				(27)		3,092				
100210662	MORRISON	OH		05/15/2025		476	(11)				(11)		465				
100151674	INDIANAPOLIS	IL		10/06/2023		433	(3)				(3)		430				
100223975	MAV-FIELD HEIGHTS	OH		08/22/2025		1,297	(61)				(61)		1,236				
100220027	ELLIJAY	GA		07/18/2025		653	(4)				(4)		649				
100062284	PICKERINGTON	OH		07/01/2021		1,488	(17)				(17)		1,471				
100272619	GREENACRES	FL		01/09/2026		139	(6)				(6)		133				
100067644	ATLANTA	GA		09/23/2021		1,136	(36)				(36)		1,100				
100150801	OCALA	FL		06/08/2024		485	(4)				(4)		481				
100075907	BATON ROUGE	LA		01/07/2022		1,029	(25)				(25)		1,004				
100166465	RIVERDALE	UT		10/31/2024		441	(21)				(21)		420				
100276992	BEND	OR		01/30/2026		167	(6)				(6)		159				
100218529	BELLA VISTA	AR		09/29/2023		821	(14)				(14)		807				
100213748	MYRTLE BEACH	SC		06/27/2025		412	(13)				(13)		399				
100134449	HUTTO	TX		06/29/2025		451	(3)				(3)		448				
100190532	PLUMOUTH	WI		10/30/2023		415	(15)				(15)		400				
100186747	YALHA	FL		01/22/2025		451	(7)				(7)		444				
100218476	MONTGOMERY	AL		12/31/2024		459	(8)				(8)		451				
100212551	FAVETTEVILLE	NC		06/27/2025		429	(12)				(12)		417				
100132527	ELBERTA	AL		05/29/2025		420	(1)				(1)		419				
100193297	SAINT LOUIS	MO		11/03/2023		364	(1)				(1)		363				
100192530	SAINT LOUIS	MO		11/03/2023		365	(2)				(2)		363				
100206988	MIDLOTHIAN	VA		04/25/2025		486	(10)				(10)		476				
100167541	CHARLOTTE	NC		10/31/2024		462	(22)				(22)		440				
100189008	PHILADELPHIA	PA		01/21/2025		1,277	(25)				(25)		1,252				
100206073	PASIPPANY	NJ		05/16/2025		440	(10)				(10)		430				
100074536	PETERSBURG	AK		12/01/2021		1,427	(44)				(44)		1,383				
100276691	JONESBORO	GA		01/29/2026		232	(5)				(5)		227				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015628	COLFAX	WV		07/10/2024		4,051		(242)			(242)		3,809	(242)	3,809		
10014394	EASTON	MA		02/21/2024		423		(13)			(13)		410	(410)			
100214184	HOUSTON	TX		05/30/2025		383		(16)	383		(16)		367	(367)			
100221191	LEVITTOWN	NY		07/21/2025		8,328		(245)			(245)		8,083	(8,083)			
100228443	FARMINGTON	UT		07/30/2025		419		(8)			(8)		411	(411)			
100067880	CORDOVA	TN		09/23/2021		1,088		(14)			(14)		1,074	(1,074)			
100054665	HOLLYWOOD	FL		03/23/2021		703		(66)			(66)		637	(637)			
100084005	CROSBY	MN		11/17/2022		336		(6)			(6)		330	(330)			
100176165	WILLINGBORO	NJ		12/20/2024		372		(15)			(15)		357	(357)			
100176954	BELLINGHAM	WA		11/15/2024		484		(23)			(23)		461	(461)			
100103861	PHILADELPHIA	PA		05/10/2023		447		(10)			(10)		437	(437)			
100065157	GRESHAM	OR		07/14/2021		1,088		(24)			(24)		1,064	(1,064)			
100141741	LAS VEGAS	NV		01/30/2024		422		(2)			(2)		420	(420)			
100204093	TUCSON	AZ		03/28/2025		464		(7)			(7)		457	(457)			
100151887	KYLE	TX		05/10/2024		519		(19)			(19)		500	(500)			
100090569	PASADENA	CA		01/31/2023		354		(28)			(28)		326	(326)			
100218622	SAN ANTONIO	TX		06/27/2025		505		(13)			(13)		492	(492)			
100023375	MOCKELEYVILLE	CA		09/16/2018		1,364		(23)			(23)		1,341	(1,341)			
100147793	PLYMOUTH	MA		04/08/2024		3,217		(82)			(82)		3,135	(3,135)			
100115133	CHICAGO	IL		07/17/2023		430		(15)			(15)		415	(415)			
100209751	MOTTINGHAM	NH		05/05/2025		354		(17)			(17)		337	(337)			
100115189	WATERBURY	CT		07/17/2023		434		(15)			(15)		419	(419)			
100191157	ARLINGTON	VA		01/29/2025		10,754		(174)			(174)		10,580	(10,580)			
100120765	NORTH CHESTERFIELD	VA		08/25/2023		456		(10)			(10)		446	(446)			
100257042	COZAK	MO		11/26/2025		488		(22)			(22)		466	(466)			
100257044	ROGERSVILLE	AL		11/26/2025		488		(22)			(22)		466	(466)			
100204616	VICTORVILLE	CA		04/09/2025		482		(3)			(3)		479	(479)			
100202546	DELRAY BEACH	FL		03/21/2025		425		(15)			(15)		410	(410)			
100107829	ZEPHYRHILLS	FL		05/19/2023		411		(12)			(12)		399	(399)			
100055520	URBANA	VA		03/23/2021		408		(27)			(27)		381	(381)			
100254453	RICHLAND	WA		11/07/2025		492		(13)			(13)		479	(479)			
100229493	LOS ANGELES	CA		08/22/2025		206		(10)			(10)		196	(196)			
100192439	SARASOTA	FL		02/07/2025		11,945		(291)			(291)		11,654	(11,654)			
100247402	DALLAS	TX		10/24/2025		394		(19)			(19)		375	(375)			
100012223	LANGLOIS	OR		04/28/2017		1,629		67			67		1,696	(1,696)			
100201648	ALBUQUERQUE	NM		03/13/2025		407		(19)			(19)		388	(388)			
100071864	CAPE CORAL	FL		10/14/2021		977		(38)			(38)		939	(939)			
100257171	TEJERIE	GA		11/26/2025		403		(6)			(6)		397	(397)			
100055560	CALLAHAN	FL		03/23/2021		363		7			7		370	(370)			
100165945	LIVINGSTON	NJ		09/06/2024		478		(3)			(3)		475	(475)			
100164596	CHULUOTA	FL		06/21/2024		1,647		(58)			(58)		1,589	(1,589)			
100110699	GRAND CITY	FL		06/11/2023		1,105		(67)			(67)		1,038	(1,038)			
100063732	SUMNERVILLE	SC		07/01/2021		1,109		(12)			(12)		1,097	(1,097)			
100049900	HAIALEAH	FL		11/20/2020		1,005		(47)			(47)		958	(958)			
100076216	HOUSTON	TX		01/07/2022		933		(27)			(27)		906	(906)			
100164147	GRAND RAPIDS	MI		08/21/2024		432		(7)			(7)		425	(425)			
100254533	SHILOPEE	MI		11/07/2025		651		(13)			(13)		638	(638)			
100101618	LAS VEGAS	NV		04/26/2023		491		(14)			(14)		477	(477)			
100236563	REDDING	CA		09/12/2025		413		(16)			(16)		397	(397)			
100194981	CHICAGO	IL		03/28/2025		1,927		(40)			(40)		1,887	(1,887)			
100057945	SAHUARITA	AZ		06/30/2021		1,038		(25)			(25)		1,013	(1,013)			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100276653	HUMBLE	TX		01/29/2026		604	(16)				(16)		588	588			
100109068	UPPER GICHESTER	PA		06/05/2023		469	(13)				(13)		456	456			
100067021	JACKSONVILLE	FL		09/23/2021		1,037	(21)				(21)		1,016	1,016			
100090065	FRIENDSWOOD	TX		02/03/2023		410	(25)				(25)		385	385			
100162058	HOLLYWOOD	FL		07/31/2024		339	(11)				(11)		328	328			
100235423	SALIDA	CO		08/29/2025		298	(12)				(12)		286	286			
100261198	LAKEVILLE	IN		12/05/2025		503	(26)				(26)		477	477			
100115206	KANSAS CITY	MO		07/17/2023		454	(8)				(8)		446	446			
100075054	LOS ANGELES	CA		12/01/2021		1,571	(28)				(28)		1,543	1,543			
100133551	DETROIT	MI		10/25/2023		1,330	(40)				(40)		1,290	1,290			
100079219	BUFFALO	NY		02/24/2022		918	(22)				(22)		896	896			
100108192	SEBRING	FL		05/24/2023		506	(11)				(11)		495	495			
100136111	CINCINNATI	KY		12/18/2023		404	(13)				(13)		391	391			
100137920	ATHENS	GA		12/08/2023		439	(3)				(3)		436	436			
100152754	ORLANDO	FL		05/22/2024		807	(46)				(46)		761	761			
100180755	BIRMINGHAM	AL		11/26/2024		5,594	(241)				(241)		5,353	5,353			
100204626	RIVIERA BEACH	FL		04/04/2025		5,627	(81)				(81)		5,546	5,546			
100195071	CHICAGO	IL		02/24/2025		532	(10)				(10)		522	522			
100150682	VANCE	AL		05/08/2024		599	(3)				(3)		596	596			
100151814	PASADENA	CA		05/10/2024		294	(20)				(20)		274	274			
100062920	LAS CRUCES	NM		07/01/2021		1,589	(9)				(9)		1,580	1,580			
100193214	LAKE WYLLIE	SC		02/10/2025		457	(6)				(6)		451	451			
100193068	SPARTANBURG	SC		02/10/2025		463	(1)				(1)		462	462			
100247104	LAS VEGAS	NV		10/22/2025		497	(15)				(15)		482	482			
100195079	CANANDAIGUA	NY		02/24/2025		434	(4)				(4)		430	430			
100023879	PRESOTT	AZ		09/10/2018		1,878	(39)				(39)		1,839	1,839			
100175719	WEST COLUMBIA	SC		11/12/2024		395	(18)				(18)		377	377			
100067441	BROOKLYN PARK	MINN		09/23/2021		1,486	(6)				(6)		1,480	1,480			
100176701	CHICAGO	IL		11/15/2024		455	(19)				(19)		436	436			
100163119	KINSTON	NY		08/13/2024		7,491	(342)				(342)		7,149	7,149			
100076060	LINCOLN	NE		01/07/2022		923	(31)				(31)		892	892			
100192946	COLUMBUS	OH		02/10/2025		341	(5)				(5)		336	336			
100221754	SAVANNAH	GA		07/25/2025		458	(7)				(7)		451	451			
100159631	SHOREWOOD	MINN		08/23/2024		400	(24)				(24)		376	376			
100057527	FAIRFAX	CA		06/30/2021		1,011	(35)				(35)		976	976			
100157588	THE VILLAGES	FL		06/28/2024		630	(25)				(25)		605	605			
100088125	LAS VEGAS	NV		10/25/2022		509	(12)				(12)		497	497			
100236905	LAS VEGAS	NV		09/12/2025		474	(12)				(12)		462	462			
100142060	PHILADELPHIA	PA		02/29/2024		418	(24)				(24)		394	394			
100190682	ALPHA	NJ		01/28/2025		437	(5)				(5)		432	432			
100133231	KNOXVILLE	TN		11/29/2023		365	(7)				(7)		358	358			
100214401	GLENVIEW	IL		06/02/2025		765	(12)				(12)		753	753			
100211628	OLIVER	OR		06/23/2025		387	(11)				(11)		376	376			
100272142	PEACHTREE CITY	GA		01/08/2026		804	(27)				(27)		777	777			
100162586	OVERLAND PARK	KS		09/06/2024		419	(24)				(24)		395	395			
100154828	WAKE FOREST	NC		07/19/2024		425	(6)				(6)		419	419			
100218886	OCALA	FL		06/27/2025		453	(10)				(10)		443	443			
100120342	ELOY	AZ		06/18/2023		478	(2)				(2)		476	476			
100073929	GRAND PRAIRIE	TX		02/24/2022		915	(16)				(16)		899	899			
100228510	STEVENSVILLE	MD		06/12/2025		317	(12)				(12)		305	305			
100173738	HALEAH	FL		10/30/2024		580	(10)				(10)		570	570			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100228689	OCEAN	IL		06/12/2025		468	(14)				(14)		454		454		
100185122	SAINT CHARLES	IL		12/20/2024		581	(16)				(16)		565		565		
100221530	HAYESVILLE	NC		07/22/2025		1,479	(35)				(35)		1,444		1,444		
100088869	HOUSTON	TX		11/15/2022		20,835	(850)				(850)		19,985		19,985		
100163316	HERNANDO	FL		08/13/2024		1,925	(3)				(3)		1,922		1,922		
100172770	AUSTIN	TX		12/06/2024		349	(16)				(16)		333		333		
100220714	HUMBLE	TX		07/18/2025		469	(4)				(4)		465		465		
100048526	MACOMBIE	PA		11/20/2020		541		37			37		578		578		
100214575	LAKE WORTH	FL		06/06/2025		434	(20)				(20)		414		414		
100228774	NORTH RICHLAND HILLS	TX		06/12/2025		577	(26)				(26)		551		551		
100158666	MARTINSBURG	WV		07/10/2024		380	(8)				(8)		372		372		
100079523	NASHVILLE	TN		04/08/2022		865	(38)				(38)		827		827		
100219860	HOUSTON	TX		07/10/2025		468	(10)				(10)		458		458		
100220715	QUINCY	MA		07/18/2025		480	(4)				(4)		476		476		
100077111	HENDERSON	NV		07/03/2022		1,410	(32)				(32)		1,378		1,378		
100078794	TAMPA	FL		02/24/2022		1,162							1,162		1,162		
100076106	RIO RANCHO	MI		01/07/2022		920	(25)				(25)		895		895		
100212479	PORT CHARLOTTE	FL		05/28/2025		794	(27)				(27)		767		767		
100219259	WEST PALM BEACH	FL		06/30/2025		297	(9)				(9)		288		288		
100165274	GARLAND	TX		08/29/2024		191	(7)				(7)		184		184		
100211507	BOCA RATON	FL		05/16/2025		392	(18)				(18)		374		374		
100265386	MINNEAPOLIS	MI		12/19/2025		153	(3)				(3)		150		150		
100202086	SAN ANTONIO	TX		03/18/2025		454	(1)				(1)		453		453		
100167331	HOUSTON	TX		10/31/2024		343	(16)				(16)		327		327		
100149108	CHICAGO	IL		04/22/2024		371	(10)				(10)		361		361		
100175539	ORLANDO	FL		11/08/2024		481	(11)				(11)		470		470		
100173941	AUSTELL	GA		10/31/2024		421	(20)				(20)		401		401		
100221421	MINOCUA	WI		07/22/2025		452	(6)				(6)		446		446		
100066905	CARPENTERSVILLE	IL		09/21/2022		424	(10)				(10)		414		414		
100228277	TAMPA	FL		08/11/2025		462	(12)				(12)		450		450		
100243424	DALLAS	TX		09/26/2025		472	(16)				(16)		456		456		
100076131	MURFREESBORO	TN		07/07/2022		2,889	(82)				(82)		2,807		2,807		
100226626	SAINT LOUIS	MO		07/30/2025		1,067	(2)				(2)		1,065		1,065		
100076490	POINCIANO BEACH	FL		12/21/2021		907	(87)				(87)		820		820		
100209532	CLEMONS	NC		05/02/2025		1,262	(48)				(48)		1,214		1,214		
100086514	PALMDALE	CA		09/30/2022		516	(5)				(5)		511		511		
100221403	DETROIT	MI		07/22/2025		572	(18)				(18)		554		554		
100206828	FINLAY	OH		04/24/2025		458	(17)				(17)		441		441		
100209579	PITTSBURGH	PA		05/02/2025		672	(19)				(19)		653		653		
100181255	STATESVILLE	NC		12/06/2024		467							467		467		
100091590	DALLAS	TX		07/31/2023		473	(19)				(19)		454		454		
100149848	SPRINGFIELD	VA		04/29/2024		360	(19)				(19)		341		341		
100156225	CHESAPEAKE	VA		06/20/2024		380	(17)				(17)		363		363		
100090038	LAS VEGAS	NV		07/13/2023		429	(11)				(11)		418		418		
100204834	GRAY	ME		04/10/2025		374	(18)				(18)		356		356		
100060076	VACAVILLE	CA		06/25/2021		2,990	(74)				(74)		2,916		2,916		
100216462	GRAND RAPIDS	MI		06/20/2025		3,676	(41)				(41)		3,635		3,635		
100159526	WINTER HAVEN	FL		07/15/2024		416	(7)				(7)		409		409		
100156019	HOLLYWOOD	FL		06/18/2024		624	(3)				(3)		621		621		
100154574	ZEPHYRHILLS	FL		06/14/2024		391	(19)				(19)		372		372		
100065178	COLORADO SPRGS	CO		07/14/2021		1,059	(22)				(22)		1,037		1,037		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100200438	CHICAGO	IL		03/10/2025		365	(15)				(15)		350		350		
100159023	NEWMAN	CA		06/15/2024		440	(27)				(27)		413		413		
100175283	RICHMOND	TX		11/05/2024		1,376	(17)				(17)		1,359		1,359		
100165538	PUEBLO	CO		09/06/2024		445	(5)				(5)		440		440		
100044066	RIVERBANK	CA		06/19/2020		1,323	(45)				(45)		1,278		1,278		
100193153	WALNUT CREEK	CA		03/20/2025		400	(7)				(7)		393		393		
100154165	CHARLOTTE	NC		07/11/2024		570	(33)				(33)		537		537		
100172147	FORT WORTH	TX		10/17/2024		480	(10)				(10)		470		470		
100092048	CHESAPEAKE	VA		02/09/2023		467	(11)				(11)		456		456		
100076298	FORT WORTH	TX		01/07/2022		960	(23)				(23)		937		937		
100186790	HALEAH	FL		12/31/2024		216	(1)				(1)		215		215		
100152608	AURORA	CO		05/22/2024		404	(6)				(6)		398		398		
100211675	BRANSTOCK	ME		05/19/2025		3,051	(3)				(3)		3,048		3,048		
100153637	BELLEVUE	FL		05/31/2024		155	(5)				(5)		150		150		
100055109	JESSUP	MD		03/23/2021		624	(30)				(30)		594		594		
100065012	MIAMI	FL		07/14/2021		1,376	(42)				(42)		1,334		1,334		
100120564	MINNEAPOLIS	MN		06/18/2023		806	(25)				(25)		781		781		
100048076	PHOENIX	AZ		11/20/2020		539	(7)				(7)		532		532		
100084718	DURHAM	NC		06/02/2022		1,656	(27)				(27)		1,629		1,629		
100050013	CHICAGO	IL		11/20/2020		706	(9)				(9)		615		615		
100198846	LEXINGTON	KY		02/28/2025		391	(9)				(9)		382		382		
100129794	BAKERSFIELD	CA		09/27/2023		348	(2)				(2)		346		346		
100134890	CHESAPEAKE	VA		10/30/2023		4,128	(7)				(7)		4,121		4,121		
100203391	GREENVILLE	SC		03/27/2025		453	(15)				(15)		438		438		
100194027	SEASIDEVILLE	TX		02/11/2025		379	(18)				(18)		361		361		
100207290	MOUNT HOLY	NJ		04/28/2025		374	(13)				(13)		361		361		
100236878	PONCHATOULA	LA		09/12/2025		2,078	(69)				(69)		2,009		2,009		
100165359	YUKON	OK		06/29/2024		2,240	(142)				(142)		2,098		2,098		
100171281	SAN ANTONIO	TX		10/16/2024		138,561	(4,319)				(4,319)		134,242		134,242		
100189528	SUMMIT	NJ		01/15/2025		675	(17)				(17)		658		658		
100201524	RALEIGH	NC		03/13/2025		440	(8)				(8)		432		432		
100117176	JACKSON	TN		06/29/2023		472	(2)				(2)		470		470		
100057599	BALTIMORE	MD		06/30/2021		1,819	(26)				(26)		1,793		1,793		
100053960	ARLINGTON	VA		03/23/2021		1,674	(73)				(73)		1,601		1,601		
100200154	HARTSVILLE	SC		03/06/2025		477	(4)				(4)		473		473		
100193967	HUGO	MINN		02/10/2025		452	(3)				(3)		449		449		
100120259	PEMBROKE PINES	FL		06/18/2023		402	(7)				(7)		395		395		
100078992	RICHMOND	TX		02/24/2022		1,054	(13)				(13)		1,041		1,041		
100062721	CORPUS CHRISTI	TX		07/01/2021		1,648	(23)				(23)		1,625		1,625		
100206831	LAS VEGAS	NV		04/24/2025		500	(4)				(4)		496		496		
100174655	CHARLOTTE	NC		10/31/2024		293	(19)				(19)		274		274		
100079087	TULSA	OK		02/24/2022		1,000	(10)				(10)		990		990		
100134049	NEW WINDSOR	NY		10/25/2023		446	(12)				(12)		434		434		
100167128	PHILADELPHIA	PA		09/13/2024		620	(64)				(64)		556		556		
100055057	MURFREESBORO	TN		03/23/2021		1,738	(47)				(47)		1,691		1,691		
100152837	MESQUITE	TX		05/22/2024		1,812	(42)				(42)		1,770		1,770		
100023999	SHORELINE	WA		09/10/2018		1,065	(11)				(11)		1,054		1,054		
100024026	WEST PALM BEACH	FL		09/10/2018		1,064	(10)				(10)		1,054		1,054		
100206765	CHICAGO	IL		04/23/2025		479	(15)				(15)		464		464		
100143734	CHATTANOOGA	TN		02/26/2024		407	(15)				(15)		392		392		
100149739	CLEVELAND	OH		04/26/2024		430	(6)				(6)		424		424		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10076026	RALEIGH	NC		01/07/2022		1,068		(43)			(43)		1,025	1,025			
10062833	DAVIE	FL		07/01/2021		756		(8)			(8)		748	748			
100189720	PANAMA CITY BEACH	FL		01/21/2025		502		(10)			(10)		492	492			
100161626	WETHERFORD	TX		07/31/2024		327		(27)			(27)		300	300			
100206025	HELOTES	TX		04/15/2025		485		(10)			(10)		475	475			
100088610	POINCIPE BEACH	FL		11/15/2022		433		(22)			(22)		411	411			
100152869	COLUMBIA	SC		05/22/2024		412		(1)			(1)		411	411			
100159472	WILMINGTON	DE		07/15/2024		476		(6)			(6)		470	470			
100049209	MIAMI	FL		11/20/2020		598		36			36		634	634			
100053509	SANT JAMES	NY		03/23/2021		2,234		(144)			(144)		2,090	2,090			
100189106	CINCINNATI	KY		01/13/2025		434		(17)			(17)		417	417			
100048624	SAN JUAN CAPISTRANO	CA		11/20/2020		1,069							1,069	1,069			
100135126	STURTEVANT	WI		12/14/2023		369		(4)			(4)		365	365			
100195076	PANAMA CITY	FL		02/24/2025		619		(8)			(8)		611	611			
100091218	FORT MYERS	FL		07/31/2023		307		(22)			(22)		285	285			
100205863	WOODLAWN	TN		04/15/2025		635		(18)			(18)		617	617			
100189378	SARASOTA	FL		01/14/2025		458		(20)			(20)		438	438			
100174513	WAXHAW	NC		10/31/2024		1,037		(65)			(65)		972	972			
100149664	TUSCALOOSA	AL		04/26/2024		463		(12)			(12)		451	451			
100102009	BROCKTON	MA		04/14/2023		498		(10)			(10)		488	488			
10078662	FAIRBANKS	AK		02/24/2022		964		(3)			(3)		961	961			
100100275	NEW HAVEN	CT		03/24/2023		801		(37)			(37)		764	764			
100091488	KANSAS CITY	MO		01/20/2023		492		(9)			(9)		483	483			
100189030	SAN ANTONIO	TX		01/09/2025		468		(20)			(20)		448	448			
100137633	PHILADELPHIA	PA		12/08/2023		372		(10)			(10)		362	362			
100236184	TOMBALL	TX		09/15/2025		463		(3)			(3)		460	460			
100238326	INDIANAPOLIS	IL		09/19/2025		4,454		(77)			(77)		4,377	4,377			
100170187	DUNCAN	SC		10/08/2024		565		(4)			(4)		561	561			
100220080	VILLA RICA	GA		06/06/2025		415		(15)			(15)		400	400			
100167540	SAN ANTONIO	TX		10/31/2024		2,279		(61)			(61)		2,218	2,218			
100236902	PHILADELPHIA	PA		09/12/2025		484		(15)			(15)		469	469			
100188828	JEFFERSON	GA		07/09/2025		877		(22)			(22)		855	855			
100169565	JACKSONVILLE	FL		09/30/2024		438		(15)			(15)		423	423			
100043548	ORLANDO	FL		06/13/2020		480		(34)			(34)		446	446			
100079865	SANT CLOUD	FL		04/25/2022		844		(37)			(37)		807	807			
100165973	PORT CHARLOTTE	FL		12/26/2024		481		(11)			(11)		470	470			
100202075	COLUMBUS	OH		03/18/2025		452		(12)			(12)		440	440			
100180019	GRAND RAPIDS	MI		11/26/2024		719		(2)			(2)		717	717			
100246700	FORT WORTH	TX		10/15/2025		374		(8)			(8)		366	366			
100277050	SHEETWATER	TN		02/06/2026		379		(16)			(16)		363	363			
100164048	NEW BOSTON	NY		06/21/2024		443		(19)			(19)		424	424			
100246667	LOUISVILLE	KY		10/15/2025		432		(18)			(18)		414	414			
100166405	ARLINGTON HEIGHTS	IL		10/31/2024		1,000		(47)			(47)		953	953			
100200036	BENTONVILLE	AR		03/06/2025		500		(6)			(6)		494	494			
100163268	PASADENA	CA		06/13/2024		396		(23)			(23)		373	373			
100137894	SOUTH LEX	MA		12/08/2023		281		(17)			(17)		264	264			
100079132	HASTINGS	MI		02/24/2022		985		(7)			(7)		978	978			
100045236	SKILLMAN	NJ		11/25/2020		1,566		(65)			(65)		1,501	1,501			
100219184	GLENDALE	CA		06/27/2025		1,117		(37)			(37)		1,080	1,080			
100221844	HOUSTON	TX		07/29/2025		1,266		(47)			(47)		1,219	1,219			
100191325	CLARKSTON	MI		01/30/2025		473		(1)			(1)		472	472			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
10016327	AURORA	CO		09/21/2024		3,022	(56)				(56)		2,966					
10007461	VICTORVILLE	CA		12/02/2021		881	(89)				(89)		792					
10002829	MIAMI	FL		10/26/2018		577	61				61		638					
10018617	HUMBLE	TX		01/31/2025		444	(7)				(7)		437					
10015768	COLUMBIA	SC		07/09/2024		1,145	(9)				(9)		1,136					
10016793	PHILADELPHIA	PA		09/13/2024		384	(17)				(17)		367					
10002656	UPLAND	CA		09/20/2018		666	51				51		717					
10023526	HIDDEN VALLEY LAKE	CA		08/29/2025		35,591		(1,682)			(1,682)		33,909					
10022175	BOSHER CITY	LA		07/25/2025		369	(17)				(17)		352					
10014903	HENDERSON	NV		04/19/2024		135	(15)				(15)		120					
10020203	MIAMI GARDENS	FL		03/18/2025		471	(7)				(7)		464					
10024707	TOLAR	TX		10/22/2025		527	(13)				(13)		514					
10018217	AURORA	CO		12/12/2024		2,151	(29)				(29)		2,122					
10004503	EAST ORANGE	NJ		11/25/2020		1,970	(183)				(183)		1,787					
100078892	LAS VEGAS	NV		02/24/2022		965	(6)				(6)		959					
10017230	SPRANTON	PA		11/21/2024		433	(11)				(11)		422					
100176717	SOUTH EUCLID	OH		11/15/2024		522	(5)				(5)		517					
100101866	CHANDLER	AZ		04/14/2023		4,320	(249)				(249)		4,071					
100265018	VERO BEACH	FL		12/17/2025		260	(12)				(12)		248					
100184988	SAN LUIS OBISPO	CA		12/19/2024		481	(6)				(6)		475					
100201271	LAWRENCEVILLE	GA		03/12/2025		26,222	(561)				(561)		25,661					
10014285	TEXARKANA	TX		01/30/2024		368	(16)				(16)		352					
10017280	SPRING	TX		10/25/2024		1,673	(54)				(54)		1,619					
100135025	HAHRA	GA		10/30/2023		406	(6)				(6)		400					
100140476	BALTIMORE	MD		01/17/2024		299	(2)				(2)		297					
100162251	SANTA ANA	CA		09/06/2024		426	(15)				(15)		411					
100067506	FT MYERS	FL		09/23/2021		522	(5)				(5)		517					
100101772	WILMINGTON	DE		03/31/2023		490	(16)				(16)		474					
100071753	CHICAGO	IL		10/14/2021		930	(41)				(41)		889					
100164616	LAUREL	MD		06/21/2024		413	(18)				(18)		395					
100177292	MYRTLE BEACH	SC		01/16/2025		579	(23)				(23)		556					
100063661	STOKERVILLE	NJ		07/01/2021		773	(2)				(2)		771					
100162517	SAVANNAH	GA		06/12/2024		289	(8)				(8)		281					
100170106	WESLEY CHAPEL	FL		10/08/2024		52,313	(848)				(848)		51,465					
100091902	HOUSTON	TX		01/31/2023		727	(13)				(13)		714					
100189423	INDIANAPOLIS	IL		09/30/2024		438	(15)				(15)		423					
100207333	EL CENTRO	CA		04/29/2025		462	(13)				(13)		449					
100084697	BEAVERTON	OR		06/02/2022		596	(2)				(2)		594					
100074197	BAINBRIDGE ISLAND	WA		12/09/2021		1,094	(30)				(30)		1,064					
100055121	KENNESAW	GA		03/23/2021		796	(43)				(43)		753					
100167688	BURLINGAME	CA		09/20/2024		472	(13)				(13)		459					
100057912	COOLIDGE	AZ		06/30/2021		1,095	(10)				(10)		1,085					
100079109	LAKEWOOD	CO		02/24/2022		960	(3)				(3)		957					
100153392	LAKE ARIEL	PA		05/29/2024		767	(28)				(28)		739					
100160354	MIAMI	FL		09/06/2024		459	(18)				(18)		441					
100062313	WEST PALM BEACH	FL		07/01/2021		1,338	(16)				(16)		1,322					
100065114	LOVELAND	CO		07/14/2021		2,005	(51)				(51)		1,954					
100047816	CHURCHVILLE	MD		11/20/2020		594	(75)				(75)		519					
100206804	AUBURN	WA		04/23/2025		472	(2)				(2)		470					
100176002	ALBUQUERQUE	NM		11/14/2024		478	(6)				(6)		470					
100175941	GRAHAM	WA		11/14/2024		580	(7)				(7)		573					

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	State	Loan Type					Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8							9	10	11	12
								Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100024537	LAS VEGAS	NV		06/20/2018			541		55			55		536		536		
100049632	LOS ANGELES	CA		11/20/2020			492		16			16		508		508		
100164565	GLEN BURNIE	MD		06/21/2024			429		(6)			(6)		423		423		
100109002	KISSIMEE	FL		05/31/2023			825		(63)			(63)		762		762		
100154982	EDMOND	OK		07/19/2024			454		(29)			(29)		425		425		
100204801	GRAND PRAIRIE	TX		04/09/2025			440		(10)			(10)		430		430		
100148146	SANIT PALL	IN		05/15/2024			403		(13)			(13)		390		390		
100071807	PALM BAY	FL		10/14/2021			1,014		(32)			(32)		982		982		
100128271	NORFOLK	VA		09/14/2023			417		(20)			(20)		397		397		
100246694	PORTLAND	OR		10/15/2025			1,742		(53)			(53)		1,689		1,689		
100141575	PORTERVILLE	CA		01/30/2024			345		(4)			(4)		341		341		
100156628	CHADBOURN	NC		07/12/2024			434		(5)			(5)		429		429		
100141666	SPRINGFIELD	VA		01/30/2024			465		(29)			(29)		436		436		
100119017	ROSELAND	NY		07/27/2023			522		(19)			(19)		503		503		
100195863	HOMESTEAD	FL		11/16/2023			451		(13)			(13)		438		438		
100205635	COALA	FL		05/09/2025			911		(33)			(33)		878		878		
100100128	CONROE	TX		03/28/2023			448		(4)			(4)		444		444		
100139118	SUMNERFIELD	FL		12/28/2023			350		(15)			(15)		335		335		
100199467	LANCASTER	CA		01/15/2025			472		(4)			(4)		468		468		
100219776	WACO	TX		07/08/2025			371		(17)			(17)		354		354		
100227585	LARLE	TX		06/04/2025			1,411		(51)			(51)		1,360		1,360		
100130303	LAS VEGAS	NV		09/28/2023			451		(7)			(7)		444		444		
100167628	OLIVEHURST	CA		09/19/2024			488		(15)			(15)		473		473		
100079488	FORT PIERCE	FL		04/25/2022			840		(37)			(37)		803		803		
100193084	BIXBY	OK		02/10/2025			425		(10)			(10)		415		415		
100079488	FORT PIERCE	FL		04/25/2022			840		(37)			(37)		803		803		
100143384	LARGO	FL		02/16/2024			783		(11)			(11)		772		772		
10028295	ALBRIGHTSVILLE	PA		02/27/2026			144		(5)			(5)		139		139		
100157446	GREEN BAY	WI		02/20/2025			675		(25)			(25)		650		650		
100133154	AURORA	CO		11/29/2023			334		(12)			(12)		322		322		
100199888	TEMPE	AZ		03/06/2025			522		(7)			(7)		515		515		
100079673	GARLAND	TX		04/25/2022			833		(61)			(61)		772		772		
100164694	AUSTELL	GA		06/28/2024			1,920		(103)			(103)		1,817		1,817		
100048330	STAFFORD	CT		11/20/2020			528		(41)			(41)		487		487		
100081676	HAINES CITY	FL		03/21/2022			706		(12)			(12)		694		694		
100153672	SOUTH BOSTON	MA		05/31/2024			450		(21)			(21)		429		429		
100186279	SPRINGBORO	OH		12/27/2024			426		(18)			(18)		408		408		
100181603	SIXLERVILLE	NJ		12/09/2024			393		(10)			(10)		383		383		
100068455	BROWNSVILLE	TX		06/25/2021			960		(41)			(41)		919		919		
100068456	BROWNSVILLE	TX		06/25/2021			960		(41)			(41)		919		919		
100136053	SPEEDWAY	IN		12/13/2023			2,836		(65)			(65)		2,771		2,771		
100048663	SAN BRUNO	CA		11/20/2020			3,339		(65)			(65)		3,274		3,274		
100139630	HALETHORPE	MD		12/28/2023			346		(11)			(11)		345		345		
100159495	MIAMI	FL		07/10/2024			444		(5)			(5)		439		439		
100128763	BALTIMORE	MD		09/21/2023			368		(14)			(14)		354		354		
100206709	HILLSDALE	NJ		04/23/2025			423		(24)			(24)		399		399		
100268657	FULTON	MD		12/23/2025			138		(7)			(7)		131		131		
100016547	PACIFIC GROVE	CA		04/10/2018			1,082		(21)			(21)		1,061		1,061		
100157166	LAKE PLACID	NY		02/20/2025			490		(23)			(23)		467		467		
100053842	GLENDALE HEIGHTS	IL		03/23/2021			905		(14)			(14)		919		919		
100192251	PATASKALA	OH		01/31/2025			426		(18)			(18)		408		408		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100228341	KENNESAW	GA		06/11/2025		26,666		(960)			(960)		25,706	25,706			
100134470	REEDLEY	CA		10/30/2023		370		(8)			(8)		362	362			
100091448	GREENSBORO	NC		02/22/2023		5,912		(93)			(93)		5,819	5,819			
100062169	DUNDALK	MD		07/01/2021		1,872		(33)			(33)		1,839	1,839			
100228313	NORTH LAS VEGAS	NV		06/11/2025		452		(14)			(14)		438	438			
100137353	WESTBURY	NY		12/01/2023		386		(9)			(9)		377	377			
100207473	DEERFIELD BEACH	FL		04/29/2025		2,146		(55)			(55)		2,091	2,091			
100114543	CHARLESTON	SC		06/29/2023		2,183		(122)			(122)		2,061	2,061			
100171796	GRAHAM	WA		10/17/2024		471		(17)			(17)		454	454			
100234519	SANIT AUGUSTINE	FL		11/07/2025		3,080		(38)			(38)		3,042	3,042			
100243732	AIKEN	CA		09/29/2025		412		(3)			(3)		409	409			
100143613	SCRANTON	PA		02/21/2024		416		(8)			(8)		408	408			
100055051	LOVELAND	CO		03/23/2021		1,023		(59)			(59)		964	964			
100063050	PROSPECT HEIGHTS	IL		07/01/2021		1,099		(11)			(11)		1,088	1,088			
100028583	SANTA ANA	CA		10/26/2018		505		51			51		556	556			
100161314	SPRINGFIELD	VA		07/25/2024		496		(7)			(7)		489	489			
100100194	POUGHKEEPSIE	NY		03/17/2023		428		(12)			(12)		416	416			
100257177	CALHOUN	GA		11/28/2025		517		(22)			(22)		495	495			
100216372	ATCHISON	KS		06/20/2025		485		(24)			(24)		461	461			
100128401	RIO RICO	AZ		09/15/2023		363		(24)			(24)		339	339			
100143439	SPRING	TX		02/16/2024		430		(10)			(10)		420	420			
100246763	LOUUVILLE	NY		10/15/2025		405		(19)			(19)		386	386			
100273188	PROVIDENCE FORGE	VA		01/15/2026		1,859		(34)			(34)		1,825	1,825			
100055887	SPRINGFIELD	VA		03/26/2021		1,106		(30)			(30)		1,076	1,076			
100228988	MARPERO	LA		06/10/2025		413		(12)			(12)		401	401			
100235986	COLUMBUS	OH		09/04/2025		410		(9)			(9)		401	401			
100048665	ELK GROVE	CA		11/20/2020		3,386		(141)			(141)		3,245	3,245			
100235275	GRANITE SHOALS	TX		08/29/2025		12,772		(576)			(576)		12,196	12,196			
100200006	SAN ANTONIO	TX		03/06/2025		841		(10)			(10)		831	831			
100062191	PENNSAUKEN	NJ		07/01/2021		1,434		(1)			(1)		1,433	1,433			
100071549	MILL CITY	OR		10/14/2021		1,134		(48)			(48)		1,086	1,086			
100169570	RICHMOND	TX		09/30/2024		1,000		(18)			(18)		982	982			
100175920	VILLA PARK	CA		11/14/2024		605		(13)			(13)		592	592			
100143416	LAUREL	MD		02/16/2024		414							414	414			
100177435	ALTIMONTE SPRINGS	FL		01/16/2025		555		(28)			(28)		527	527			
100238204	KANSAS CITY	MO		09/18/2025		410		(16)			(16)		394	394			
100186203	BATON ROUGE	LA		12/27/2024		323		(15)			(15)		308	308			
100046746	UNIONDALE	NY		11/20/2020		519		21			21		540	540			
100118746	BOWTOWN BEACH	FL		07/25/2023		455		(13)			(13)		442	442			
100228270	ROCKFORD	IL		06/14/2025		411		(7)			(7)		404	404			
100261584	SPRING	TX		12/12/2025		316		(4)			(4)		312	312			
100090076	GALLESTON	TX		12/28/2022		541		(6)			(6)		533	533			
100169563	AVE MARIA	FL		09/30/2024		468		(12)			(12)		456	456			
100149164	HENDERSON	NV		04/22/2024		492		(6)			(6)		484	484			
100153051	CINCINNATI	KY		06/27/2024		397		(20)			(20)		377	377			
100253278	RANSON	WV		10/30/2025		52,355		(1,746)			(1,746)		50,609	50,609			
100214800	LITHIA SPRINGS	GA		06/11/2025		408		(14)			(14)		394	394			
100177363	ATHENS	GA		01/16/2025		690		(28)			(28)		662	662			
100050255	EAST ORANGE	NJ		11/20/2020		843		(55)			(55)		788	788			
100100142	SAVANNAH	GA		03/28/2023		431		(9)			(9)		422	422			
100192198	CONVERSE	TX		01/31/2025		488		(16)			(16)		472	472			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016386	FOUNTAIN VALLEY	CA		04/10/2018		1,097		(21)			(21)		1,076		1,076		
100067616	ROSHARON	TX		09/23/2021		1,007		(38)			(38)		969		969		
100228176	BERWIN	PA		06/11/2025		394		(17)			(17)		377		377		
100090263	ARROWBEAR	CA		01/13/2023		333		(20)			(20)		313		313		
100062662	TEMPLETON	CA		07/01/2021		1,978		(26)			(26)		1,952		1,952		
100084779	MODESTO	CA		06/02/2022		370		(16)			(16)		354		354		
100180774	SARASOTA	FL		11/26/2024		973		(45)			(45)		928		928		
100117739	PHILADELPHIA	PA		07/20/2023		500							500		500		
100254342	CRESTVIEW	FL		11/07/2025		383		(6)			(6)		377		377		
100030327	TRENTON	NJ		02/09/2023		375		65			65		440		440		
100261151	HENDERSON	NV		12/05/2025		506		(14)			(14)		492		492		
100169940	BARNEAT	NJ		11/08/2024		501		(11)			(11)		490		490		
100077494	CLAYTON	CA		01/03/2022		1,617		(38)			(38)		1,579		1,579		
100221358	PAYSON	AZ		07/22/2025		401		(12)			(12)		389		389		
100144637	INDIANAPOLIS	IL		03/13/2024		491		(4)			(4)		487		487		
100102955	COOKE	FL		06/22/2023		419		(34)			(34)		385		385		
100043550	CORONA	TN		11/25/2020		912		(23)			(23)		889		889		
100174767	WEST POINT	CA		10/31/2024		502		(5)			(5)		497		497		
100147672	HOUSTON	TX		04/04/2024		719		(38)			(38)		681		681		
100200110	MORRISVILLE	NC		03/06/2025		497							497		497		
100167790	SPRING	TX		09/19/2024		449		(7)			(7)		442		442		
100146584	MOVIE	NV		03/20/2024		231		(12)			(12)		219		219		
100209898	BESSEMER	AL		05/02/2025		504		(5)			(5)		499		499		
100226381	DELTOWA	FL		07/30/2025		412		(3)			(3)		409		409		
100246671	COLUMBIA	SC		10/15/2025		436		(19)			(19)		417		417		
100244832	LINCOLN	NE		09/29/2025		361		(6)			(6)		353		353		
100173763	BROADWAY	NC		10/30/2024		1,854		(90)			(90)		1,764		1,764		
100126397	HEWICO	NC		06/30/2023		408		(13)			(13)		385		385		
100143841	CORPUS CHRISTI	TX		02/21/2024		388		(11)			(11)		377		377		
100076491	PFLUGERVILLE	TX		12/21/2021		880		(72)			(72)		808		808		
100115450	NEW CANEY	TX		07/17/2023		403		(22)			(22)		381		381		
100247656	AU ORES	MI		10/29/2025		411		(20)			(20)		391		391		
100165787	DES MOINES	IA		07/10/2024		781		(6)			(6)		775		775		
100116600	DUNBAR	CA		07/20/2023		510		(13)			(13)		497		497		
100075445	LAURENCEVILLE	GA		12/01/2021		717		(12)			(12)		705		705		
100075944	YUKON	OK		01/07/2022		1,039		(4)			(4)		1,035		1,035		
100147998	SPARTANBURG	SC		04/10/2024		482		(7)			(7)		475		475		
100149609	PATRISH	FL		04/26/2024		536		(7)			(7)		529		529		
100195381	LAREDO	TX		02/24/2025		2,499		(91)			(91)		2,408		2,408		
100091211	NORTH LAS VEGAS	NV		01/31/2023		400		(23)			(23)		377		377		
100203135	JACKSONVILLE	FL		03/27/2025		431		(15)			(15)		416		416		
100091200	LAKELWOOD	CO		01/31/2023		447		(19)			(19)		428		428		
100068281	CONROE	TX		08/25/2021		2,053		(60)			(60)		1,993		1,993		
100054578	YUBA CITY	CA		03/23/2021		575		(25)			(25)		574		574		
100110755	SAINT PETERSBURG	FL		06/11/2023		417		(18)			(18)		392		392		
100220208	SAINT AUGUSTINE	FL		06/13/2025		439		(19)			(19)		421		421		
100128312	RICHMOND	TX		09/14/2023		441		(13)			(13)		422		422		
100265392	DALLAS	TX		12/19/2025		288		(28)			(28)		255		255		
100174541	EL PASO	TX		10/31/2024		676		(19)			(19)		648		648		
100100143	DESTIN	FL		03/28/2023		392		(9)			(9)		373		373		
100099772	CLEVELAND	OH		02/28/2023		463							454		454		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100207504	HAMPTON	HI		04/29/2025		411	(17)				(17)		334		334		
100108066	MEMPHIS	TN		05/24/2023		450	(9)				(9)		441		441		
100152473	CHATTANOOGA	TN		06/16/2024		714	(48)				(48)		666		666		
100063462	COKEVILLE	TN		07/01/2021		1,079	(7)				(7)		1,072		1,072		
100147213	MIDDLE RIVER	MD		03/28/2024		404	(14)				(14)		390		390		
100214429	SUGAR LAND	TX		06/02/2025		449	(7)				(7)		442		442		
100023854	VALLEJO	CA		09/10/2018		2,429	(24)				(24)		2,405		2,405		
100135974	KANSAS CITY	MO		11/16/2023		277	(19)				(19)		258		258		
100091462	COLORADO SPRINGS	CO		07/20/2023		326	(4)				(4)		322		322		
100141135	KINSTON	NY		07/30/2024		1,456	(41)				(41)		1,415		1,415		
100120109	SAINT AUGUSTINE	FL		06/11/2023		1,636	(20)				(20)		1,616		1,616		
100228066	VICTORVILLE	CA		06/07/2025		377	(18)				(18)		359		359		
100119806	SUFFOLK	VA		06/08/2023		421	(13)				(13)		408		408		
100220065	BAKERSFIELD	CA		06/06/2025		425	(2)				(2)		423		423		
100205566	CINCINNATI	KY		05/09/2025		441	(10)				(10)		431		431		
100066027	CENTENNIAL	CO		06/02/2021		2,092	(13)				(13)		2,079		2,079		
100214860	LAS VEGAS	NV		06/11/2025		429	(15)				(15)		414		414		
100265538	MADISON	WI		12/19/2025		469	(12)				(12)		457		457		
100102069	HIGH POINT	NC		04/14/2023		466	(5)				(5)		461		461		
100098425	PEMBERTON	NJ		02/28/2023		483	(10)				(10)		473		473		
100154620	HICKORY	NC		06/14/2024		588	(44)				(44)		544		544		
100068111	CATONSVILLE	MD		06/25/2021		1,062	(13)				(13)		1,049		1,049		
100147591	SHEPHERD	MT		04/04/2024		620	(33)				(33)		587		587		
100191106	MERCED	CA		01/29/2025		395	(13)				(13)		382		382		
100128260	SPOKANE	WA		09/14/2023		451	(10)				(10)		441		441		
100129757	SPOKANE VALLEY	WA		09/27/2023		452	(11)				(11)		441		441		
100227240	TAMPA	FL		07/31/2025		419	(14)				(14)		405		405		
100202799	KNOXVILLE	TN		03/24/2025		415	(9)				(9)		406		406		
100065078	OXON HILL	MD		07/14/2021		1,017	(28)				(28)		989		989		
100048668	OCEANSIDE	CA		11/20/2020		2,852	(30)				(30)		2,822		2,822		
100228256	CASTLETON	VT		06/11/2025		414	(14)				(14)		400		400		
100130149	BATON	TX		11/15/2023		420	(12)				(12)		408		408		
100201431	BELTSVILLE	MD		03/12/2025		17,532	(821)				(821)		16,711		16,711		
100166427	HOUSTON	TX		10/31/2024		35,092	(1,620)				(1,620)		33,472		33,472		
100166421	SILVERTHORNE	CO		10/31/2024		1,427	(69)				(69)		1,358		1,358		
100054761	UPPER MERLBORO	MD		03/23/2021		604	39				39		643		643		
100255638	YUMA	AZ		06/29/2025		565	(24)				(24)		541		541		
100076773	LONMONT	CO		12/27/2021		942	(17)				(17)		925		925		
100157263	NORTH MIAMI BEACH	FL		02/20/2025		499	(10)				(10)		489		489		
100129537	VICTORVILLE	CA		09/29/2023		3,597	(5)				(5)		3,592		3,592		
100204794	RALESTON	NE		04/09/2025		456	(9)				(9)		447		447		
100202530	VENICE	CA		03/21/2025		450	(3)				(3)		447		447		
100115130	LOOKLAND	OH		07/17/2023		446	(11)				(11)		435		435		
100064957	GREENFIELD	CA		07/14/2021		991	(34)				(34)		957		957		
100067401	ANNA	TX		09/23/2021		2,097	(29)				(29)		2,068		2,068		
100203970	MISSION	TX		03/28/2025		413	(17)				(17)		396		396		
100228445	HARTISBURG	NC		06/12/2025		396	(15)				(15)		381		381		
100079702	WESTON	FL		04/25/2022		812	(46)				(46)		766		766		
100189482	NEW BRITAIN	CT		07/15/2025		325	(9)				(9)		316		316		
100154526	BALTIMORE	MD		06/14/2024		322	(13)				(13)		309		309		
100172848	SAN ANTONIO	TX		10/25/2024		224	(3)				(3)		221		221		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100064007	KATY	TX		07/14/2021		1,149		(50)			(50)		1,099				
100165221	NEW ORLEANS	LA		01/24/2025		411		(19)			(19)		392				
100185023	BLOOMINGTON	CA		12/19/2024		479		(22)			(22)		457				
100168529	LARGO	FL		07/10/2024		3,935		(204)			3,731		3,731				
100137302	JACKSONVILLE	FL		12/01/2023		458		(4)			(4)		454				
100055116	TOLLESON	AZ		03/23/2021		625		(12)			(12)		613				
100168221	RICHMOND	TX		09/20/2024		3,020		(38)			(38)		2,982				
100169872	BRASELTON	GA		09/30/2024		503		(11)			(11)		492				
100075970	PORTERVILLE	CA		01/07/2022		1,166		(30)			(30)		1,136				
100212100	SKOKIE	IL		05/22/2025		371		(5)			(5)		366				
100077861	MESA	AZ		01/03/2022		329		(8)			(8)		321				
100070519	ONTARIO	CA		09/23/2021		4,442		(75)			(75)		4,367				
100174671	BELCAMP	MO		10/31/2024		873		(30)			(30)		843				
100212605	FAYETTEVILLE	NC		05/29/2025		414		(4)			(4)		410				
100213790	BALTIMORE	MD		05/29/2025		415		(5)			(5)		410				
100213702	CLINTON	CT		05/29/2025		417		(7)			(7)		410				
100084822	ANGLER	NC		06/02/2022		468		(31)			(31)		437				
100243755	FORT MYERS	FL		09/29/2025		440							440				
100170460	OUTLER	CA		10/09/2024		537		(25)			(25)		512				
100049868	TULSA	OK		11/20/2020		638		(54)			(54)		584				
100057657	RALEIGH	NC		06/30/2021		1,057		(14)			(14)		1,043				
100090219	NASHVILLE	TN		01/13/2023		686		(33)			(33)		653				
100201760	HOUSTON	TX		03/18/2025		1,497		(36)			(36)		1,461				
100067517	FREDERICKSBURG	VA		09/23/2021		913		(40)			(40)		873				
100129784	KATY	TX		09/27/2023		933		(22)			(22)		911				
100086142	MILTON	GA		10/25/2022		481		(14)			(14)		467				
100067689	BALTIMORE	MD		09/23/2021		931		(12)			(12)		919				
100133128	LAWRENCEVILLE	GA		11/29/2023		552		(20)			(20)		532				
100204983	SANT LOUIS	MO		04/10/2025		171		(6)			(6)		163				
100071756	FORT WORTH	TX		10/14/2021		1,207		(49)			(49)		1,158				
100119711	MONROE	NY		06/08/2023		460		(5)			(5)		455				
100226382	PHILADELPHIA	PA		06/11/2025		5,924		(133)			(133)		5,791				
100257233	ZEBULON	NC		11/26/2025		479		(12)			(12)		467				
100220132	ITASCA	TX		06/25/2025		424		(3)			(3)		421				
100206747	FARMINGTON	UT		04/23/2025		425		(13)			(13)		412				
100266795	PORT CLINTON	OH		12/23/2025		238		(6)			(6)		232				
100145856	TAMPA	FL		03/15/2024		415		(4)			(4)		411				
100170310	KATY	TX		10/08/2024		2,386		(57)			(57)		2,329				
100234746	PENSACOLA	FL		06/28/2025		952		(23)			(23)		929				
100128511	LAS VEGAS	NV		09/15/2023		483		(9)			(9)		474				
100152864	FRIDLEY	MIN		05/17/2024		1,630		(5)			(5)		1,825				
100165973	BROOKLYN	NY		12/26/2024		341		(11)			(11)		330				
100181556	BELDEN	NM		12/09/2024		426		(9)			(9)		417				
100254530	COVINGTON	GA		11/07/2025		404		(11)			(11)		383				
100100137	FORT LAUDERDALE	FL		03/28/2023		427		(7)			(7)		420				
100065213	PHILADELPHIA	PA		07/14/2021		1,054		(17)			(17)		1,037				
100165791	HOLLYWOOD	FL		06/29/2024		359		(25)			(25)		334				
100173445	MONTICELLO	NY		10/29/2024		348		(14)			(14)		334				
100193824	STAFFORD	CT		02/10/2025		431		(10)			(10)		421				
100202034	COLUMBUS	OH		03/18/2025		426		(2)			(2)		424				
100114655	KENNER	LA		06/29/2023		395		(27)			(27)		368				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191741	UNION CITY	CA		02/20/2025		387	(17)				(17)		370	370			
100190372	ODESSA	TX		01/22/2025		432	(3)				(3)		429	429			
100176665	INVERNESS	CA		11/15/2024		368	(16)				(16)		352	352			
100191006	WOODRIDGE	NY		01/29/2025		388	(18)				(18)		370	370			
100120324	DELAND	FL		08/18/2023		475	(8)				(8)		467	467			
100151450	SAVANNAH	GA		06/10/2024		1,449	(17)				(17)		1,432	1,432			
100150784	LAOTTO	IN		05/07/2024		1,124	(21)				(21)		1,103	1,103			
100215943	SOUTHFIELD	MI		07/11/2025		386	(18)				(18)		368	368			
100067811	LANCASTER	CA		09/23/2021		967	(34)				(34)		933	933			
100165930	OCCALA	FL		09/06/2024		385	(19)				(19)		366	366			
100218213	COMMERCE	CA		06/26/2025		426	(10)				(10)		416	416			
100203117	SAYLORSBURG	PA		03/27/2025		1,307	(53)				(53)		1,254	1,254			
100091046	KISSIMEE	FL		01/31/2023		246	(14)				(14)		232	232			
100166338	SACRAMENTO	CA		10/24/2024		416	(26)				(26)		390	390			
100193425	FORT MYERS	FL		02/10/2025		447	(5)				(5)		442	442			
100162302	FORSYTH	MO		09/06/2024		375	(24)				(24)		351	351			
100165066	NORTH PORT	FL		08/28/2024		288	(21)				(21)		267	267			
100065171	WEST WILDMOOD	NJ		07/14/2021		1,802	(39)				(39)		1,763	1,763			
100158881	PORT CHARLOTTE	FL		07/12/2024		1,791	(31)				(31)		1,760	1,760			
100235389	WINDSOR MILL	MD		08/29/2025		261	(11)				(11)		250	250			
100090677	DETROIT	MI		12/29/2022		416	(13)				(13)		403	403			
100219403	BIXBY	OK		07/07/2025		474	(17)				(17)		457	457			
100266671	OCCALA	FL		12/23/2025		270	(14)				(14)		256	256			
100048366	JAMAICA	NY		11/20/2020		2,553	(114)				(114)		2,439	2,439			
100157923	PENSACOLA	FL		07/09/2024		4,109	(61)				(61)		4,048	4,048			
100164009	GLENDALE	CA		08/21/2024		431	(21)				(21)		410	410			
100055459	SOUTH CHESTERFIELD	VA		03/23/2021		2,508	(174)				(174)		2,334	2,334			
100110887	SALEM	OR		06/29/2023		510	(22)				(22)		488	488			
100047543	COOL	CA		11/20/2020		1,865	(90)				(90)		1,775	1,775			
100047833	SAN DIEGO	CA		11/20/2020		696	4				4		700	700			
100238821	HARDIN	MT		09/23/2025		387	(8)				(8)		379	379			
100081844	WEST ALLIS	WI		03/30/2022		700	(5)				(5)		695	695			
100115412	PALM COAST	FL		07/17/2023		1,090	(21)				(21)		1,069	1,069			
100165950	NORTH PROVIDENCE	RI		12/26/2024		411	(11)				(11)		400	400			
100068069	ARLINGTON	VA		09/23/2021		1,092	(9)				(9)		1,083	1,083			
100218791	CORNING	CA		06/27/2025		436	(10)				(10)		426	426			
100066176	ALTUS	OK		06/02/2021		802	(12)				(12)		790	790			
100202110	MEIRHIS	TN		03/18/2025		454	(21)				(21)		433	433			
100166626	SPRING	TX		01/07/2025		491	(3)				(3)		488	488			
100238263	KISSIMEE	FL		09/19/2025		951	(9)				(9)		942	942			
100120656	GOLD BEACH	OR		08/24/2023		658	(7)				(7)		651	651			
100159577	MARIETTA	GA		07/15/2024		421	(20)				(20)		401	401			
100054661	UPPER DARBY	PA		03/23/2021		204	(15)				(15)		189	189			
100075914	ST PETERSBURG	FL		07/07/2022		1,005	(9)				(9)		996	996			
100057995	OLD HICKORY	TN		06/30/2021		3,307	(93)				(93)		3,214	3,214			
100179595	MORGANTON	GA		11/21/2024		456	(6)				(6)		450	450			
100160394	MACON	PA		07/24/2024		2,076	(39)				(39)		2,037	2,037			
100200001	ELGIN	IL		03/06/2025		468	(13)				(13)		455	455			
100100439	JACKSON HEIGHTS	NY		04/27/2023		3,198	(13)				(13)		3,185	3,185			
100169203	PITTSFORD	PA		09/27/2024		457	(9)				(9)		448	448			
100174626	RIO RANCHO	MI		10/31/2024		185	(9)				(9)		176	176			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10076000	MURRELLS INLET	SC		01/07/2022		996		(34)			(34)		872				
10009015	CRESTVIEW	FL		01/31/2023		677		(14)			(14)		663				
10021678	MYRTLE BEACH	SC		06/27/2025		484		(16)			(16)		468				
10019829	PHILADELPHIA	PA		11/27/2023		297		(9)			(9)		288				
10024606	BUFFALO	NY		10/15/2025		415		(18)			(18)		397				
10014191	BUFFALO	NY		07/30/2024		112		(5)			(5)		107				
10019270	WILMINGTON	DE		01/31/2025		497		(9)			(9)		488				
10014620	ANNAPOLIS	MD		03/20/2024		388		(1)			(1)		387				
10020684	INDIANAPOLIS	IL		03/11/2025		1,520		(24)			(24)		1,496				
100063006	ORLANDO	FL		07/01/2021		976		(6)			(6)		968				
10016123	PHOENIX	AZ		07/25/2024		499		(8)			(8)		491				
10024329	POTTSTOWN	PA		09/26/2025		405		(12)			(12)		393				
10017278	EDISON	NJ		12/06/2024		448		(25)			(25)		423				
100157510	MYRTLE BEACH	SC		02/20/2025		403		(21)			(21)		382				
100156738	BAKERSFIELD	CA		06/26/2024		334		(14)			(14)		320				
100118706	DUNCAN	SC		07/25/2023		402		(13)			(13)		389				
100141305	DREXEL HILL	PA		01/30/2024		264		(13)			(13)		251				
100163039	WOODRIDGE	NY		06/13/2024		2,853		(106)			(106)		2,747				
100213882	BUNELL	FL		05/29/2025		392		(3)			(3)		389				
10021828	WINTER HAVEN	FL		05/19/2025		395		(6)			(6)		389				
100169913	HARRISBURG	NC		11/08/2024		1,566		(39)			(39)		1,527				
100180796	HALLANDALE BEACH	FL		11/26/2024		426		(20)			(20)		406				
10022037	SUGARLOAF	CA		07/14/2025		377		(1)			(1)		376				
100156731	RICHMOND	TX		06/26/2024		3,800		(43)			(43)		3,757				
100064949	FORT WALTON BEACH	FL		07/14/2021		945		(33)			(33)		912				
100141139	WEST BERLIN	NJ		01/30/2024		414		(7)			(7)		407				
100100049	LAKESIDE	MT		03/28/2023		504		(30)			(30)		474				
100081825	CORAL SPRINGS	FL		03/24/2022		643		(19)			(19)		624				
100194973	MARIETTA	GA		02/14/2025		444		(14)			(14)		430				
100128306	EASTLAKE	OH		09/15/2023		420		(18)			(18)		402				
100156703	PITTSBURGH	PA		06/26/2024		435		(8)			(8)		427				
100141759	TOLEDO	OH		01/30/2024		330		(5)			(5)		325				
100064932	PEACHTREE CITY	GA		07/14/2021		688		(25)			(25)		663				
100020198	LEHI	UT		07/17/2018		1,059		(7)			(7)		1,052				
100159570	CABOT	AR		05/31/2024		255		(20)			(20)		235				
100180516	MANEVILLE	LA		11/26/2024		445		(10)			(10)		435				
100161652	ATLANTIC CITY	NJ		07/31/2024		441		(10)			(10)		431				
100057737	CUMMING	GA		06/30/2021		993		(31)			(31)		962				
100053565	VIEST ORANGE	NJ		03/23/2021		1,455		(70)			(70)		1,385				
10026548	KINGMAN	AZ		12/12/2025		2,071		(81)			(81)		1,990				
100129815	HOUSTON	TX		09/27/2023		620		(12)			(12)		608				
100193955	TRENTON	NJ		12/28/2023		248		(2)			(2)		246				
100068218	PHILADELPHIA	PA		06/25/2021		998		(26)			(26)		972				
100048839	LAND O LAKES	FL		11/20/2020		711		32			32		743				
100168726	LEXINGTON	KY		09/26/2024		449		(18)			(18)		431				
100153929	WOODRIDGE	NY		05/30/2024		413		(12)			(12)		401				
100149636	OKMAHA	NE		04/29/2024		288		(7)			(7)		281				
100142050	DINGMANS FERRY	PA		02/29/2024		363		(20)			(20)		343				
100165211	WACO	TX		01/24/2025		428		(19)			(19)		409				
100141020	PHILADELPHIA	PA		02/20/2024		384		(18)			(18)		366				
100092032	MORRISTOWN	PA		02/09/2023		404		65			65		469				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100164231	GREENVILLE	SC		06/21/2024		4,509		(135)			(135)		4,374	4,374			
100128500	HAMPTON	HI		09/15/2023		403		(19)			(19)		384	384			
100172827	NEWBURGH	NY		12/06/2024		124		(3)			(3)		121	121			
100191130	YOUNGSVILLE	LA		01/29/2025		444		(5)			(5)		439	439			
100165687	SKOKIE	IL		08/29/2024		406		(12)			(12)		394	394			
100086968	PLANTATION	FL		10/24/2022		764		(36)			(36)		728	728			
100265883	CHICAGO	IL		12/19/2025		291		(11)			(11)		280	280			
100258371	PARKVILLE	MO		12/05/2025		288		(8)			(8)		280	280			
100200096	SALISBURY	MA		03/06/2025		519		(1)			(1)		518	518			
100220054	SANTA ROSA	CA		07/30/2025		1,140,007		(41,815)			(41,815)		1,098,192	1,098,192			
100190807	COLLINSVILLE	CT		01/27/2025		712		(7)			(7)		705	705			
100076134	HOUSTON	TX		01/07/2022		1,105		(36)			(36)		1,069	1,069			
100090123	MILLBERRY	FL		01/13/2023		704		(43)			(43)		661	661			
100254395	EUCLID	OH		11/07/2025		426		(3)			(3)		423	423			
100204927	WILLOUGHBY HILLS	OH		04/10/2025		1,104		(13)			(13)		1,091	1,091			
100066832	HARDISTON	NJ		06/02/2021		1,057		(2)			(2)		1,055	1,055			
100200113	PHILADELPHIA	PA		03/06/2025		462		(11)			(11)		451	451			
100266895	CONCORD	NC		12/23/2025		298		(11)			(11)		287	287			
100088308	NEW SMYRNA BEACH	FL		11/15/2022		470		(10)			(10)		460	460			
100053820	LILBURN	GA		03/23/2021		428		(39)			(39)		389	389			
100165965	MIDDLE RIVER	MD		09/06/2024		415		(11)			(11)		404	404			
100109093	CAIRO	NY		06/05/2023		675		(8)			(8)		667	667			
100201561	GREENSBORO	NC		03/13/2025		776		(13)			(13)		763	763			
100076648	FORT MYERS	FL		12/16/2021		879		(63)			(63)		816	816			
100118177	MIAMI	FL		07/25/2023		628		(15)			(15)		613	613			
100157387	SAINT LOUIS	MO		02/20/2025		404		(7)			(7)		397	397			
100147594	HONEY IN THE HILLS	FL		04/04/2024		287		(18)			(18)		269	269			
100083259	WATERBURY	CT		10/17/2022		462		(14)			(14)		448	448			
100261423	MORGAN CITY	LA		12/08/2025		416		(6)			(6)		410	410			
100073375	LAKE CHARLES	LA		11/01/2021		1,433		(1)			(1)		1,432	1,432			
100068465	EAST PROVIDENCE	RI		06/25/2021		912		(45)			(45)		867	867			
100164229	CARROLLTON	GA		06/21/2024		292		(9)			(9)		283	283			
100119028	OCALA	FL		07/27/2023		421		(26)			(26)		395	395			
100150802	WESTFIELD	NJ		05/08/2024		433		(8)			(8)		425	425			
100174948	HOUSTON	TX		10/31/2024		449		(24)			(24)		425	425			
100047910	RANDOLPH	NJ		11/20/2020		940		(18)			(18)		922	922			
100212113	SMITHFIELD	NC		05/22/2025		2,050		(30)			(30)		2,020	2,020			
100134877	HUMBLE	TX		10/30/2023		358		(9)			(9)		349	349			
100247370	FERRDALE	IA		10/24/2025		463		(11)			(11)		452	452			
100257050	ARLINGTON	VA		11/26/2025		475		(18)			(18)		457	457			
100190896	MONTGOMERY	AL		01/28/2025		494		(57)			(57)		437	437			
100108365	RIVERHEAD	NY		05/25/2023		11,934		(457)			(457)		11,477	11,477			
100162604	SHAWNEE	KS		06/12/2024		492		(2)			(2)		490	490			
100075333	ALLEN	TX		12/01/2021		396		(6)			(6)		390	390			
100067444	CAPE CORAL	FL		09/23/2021		940		(40)			(40)		900	900			
100154715	TEKARKANA	TX		07/19/2024		412		(43)			(43)		369	369			
100128341	SPRING HILL	TN		09/14/2023		365		(19)			(19)		346	346			
100165747	RAYMOND	ME		06/29/2024		443							443	443			
100203661	SCOTSDALE	AZ		05/02/2025		430		(18)			(18)		412	412			
100054612	LAS VEGAS	NV		03/23/2021		891		(89)			(89)		802	802			
100268665	MOORE	OK		12/29/2025		283		(3)			(3)		280	280			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100256452	PINELLAS PARK	FL		11/25/2025		296	(13)				(13)		283		283		
100254360	GLOUCESTER CITY	NJ		11/07/2025		446	(17)				(17)		429		429		
100134266	PETERSBURG	AK		10/27/2023		497		(19)			(19)		478		478		
100142172	CALERA	AL		02/29/2024		419	(8)				(8)		411		411		
100246897	CAPE CORAL	FL		10/17/2025		459		(15)			(15)		444		444		
100238223	NORTH FORT MYERS	FL		06/18/2025		294	(7)				(7)		287		287		
100139478	SPRING	TX		12/28/2023		425	(5)				(5)		420		420		
100055178	MONROE	NY		03/23/2021		700		6			6		706		706		
100257218	EUSTIS	FL		11/26/2025		476		(21)			(21)		455		455		
100228325	COLUMBUS	OH		06/11/2025		259	(10)				(10)		249		249		
100246630	OAK HILL	WV		10/15/2025		388		(12)			(12)		376		376		
100062002	OLD HICKORY	TN		07/01/2021		863		(9)			(9)		854		854		
100103767	TAMPA	FL		05/10/2023		350	(25)				(25)		325		325		
100254703	LINCOLNBURG	VA		11/13/2025		548		(9)			(9)		539		539		
100108200	BALTIMORE	MD		05/24/2023		606	(4)				(4)		602		602		
100154887	VICTORIA	NY		07/19/2024		453	(15)				(15)		438		438		
100220571	KODAK	TN		07/15/2025		28,536	(1,006)				(1,006)		27,530		27,530		
100025661	MIAMI	FL		09/20/2018		558		85			85		643		643		
100133306	KISSIMEE	FL		11/29/2023		362	(14)				(14)		348		348		
100193572	TAMPA	FL		02/10/2025		3,503	(57)				(57)		3,446		3,446		
100118144	SARASOTA	FL		07/20/2023		459	(19)				(19)		440		440		
100025546	MAPLE VALLEY	WA		09/20/2018		598		46			46		644		644		
100064812	JACKSONVILLE	FL		07/14/2021		976	(37)				(37)		939		939		
100069091	ALHAMBRA	NY		09/01/2021		1,349	(10)				(10)		1,339		1,339		
100070902	WINTER HAVEN	FL		10/01/2021		1,248	(13)				(13)		1,235		1,235		
100141673	COLORADO SPRINGS	CO		01/30/2024		423	(9)				(9)		414		414		
100140697	FOX LAKE	IL		02/08/2024		380	(15)				(15)		365		365		
100152389	LINCOLNBURG	VA		05/17/2024		468	(2)				(2)		466		466		
100055440	PLACERVILLE	CA		03/23/2021		1,051	(23)				(23)		1,028		1,028		
100100901	WEST PALM BCH	FL		04/28/2023		515	(20)				(20)		495		495		
100175948	LAS VEGAS	NV		11/12/2024		455	(14)				(14)		441		441		
100257087	ST. AUGUSTINE	FL		11/26/2025		395	(24)				(24)		371		371		
100078651	BALTIMORE	MD		02/24/2022		894	(7)				(7)		887		887		
100176629	PALM COAST	FL		11/15/2024		309	(10)				(10)		299		299		
100200010	ANGLETON	TX		03/06/2025		519	(3)				(3)		516		516		
100176887	KANSAS CITY	MO		11/15/2024		1,562	(71)				(71)		1,491		1,491		
100029014	BEND	OR		10/26/2018		932		82			82		1,014		1,014		
100190738	HONOLULU	FL		01/27/2025		2,066	(16)				(16)		2,047		2,047		
100091471	ZEPHYRHILLS	FL		01/20/2023		506	(37)				(37)		490		490		
100068205	SHELTON	WA		06/25/2021		932		(37)			(37)		895		895		
100109154	SAINT GEORGE	UT		07/21/2023		870	(37)				(37)		833		833		
100079683	SACRAMENTO	CA		02/28/2022		849	(35)				(35)		814		814		
100165074	EL PASO	TX		06/28/2024		441		(19)			(19)		422		422		
100220305	HAIRNES CITY	FL		07/11/2025		281	(13)				(13)		268		268		
100198972	SARASOTA	FL		01/21/2025		7,234	(193)				(193)		7,041		7,041		
100153947	SAINT PETERSBURG	FL		05/31/2024		573	(10)				(10)		563		563		
100169161	SAN ANTONIO	TX		09/27/2024		8,996	(183)				(183)		8,813		8,813		
100114652	DAVENPORT	FL		06/29/2023		408	(20)				(20)		388		388		
100167966	OKLAHOMA CITY	OK		09/20/2024		390		(19)			(19)		371		371		
100210627	NAPLES	FL		05/15/2025		95,029	(1,318)				(1,318)		93,711		93,711		
100133074	STONE MOUNTAIN	GA		11/29/2023		639	(7)				(7)		632		632		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100164676	KNOXVILLE	TN		06/26/2024		405	(28)				(28)		377	377			
100221360	LAWRENCEVILLE	GA		07/22/2025		446	(15)				(15)		431	431			
100212661	FORT WORTH	TX		05/29/2025		399	(36)				(36)		383	383			
100077649	NEW HAVEN	CT		01/03/2022		1,087	(36)				(36)		1,051	1,051			
100155279	ALBANY	CA		07/19/2024		368	(29)				(29)		339	339			
100173927	LANCASTER	CA		10/31/2024		415	(19)				(19)		396	396			
100120516	MAYFIELD	TX		06/18/2023		512	(9)				(9)		503	503			
100204150	HAINES CITY	FL		03/28/2025		224	(11)				(11)		213	213			
100172760	KNOXVILLE	TN		12/06/2024		403	(19)				(19)		384	384			
100254512	JEWS	OK		11/07/2025		555	(8)				(8)		547	547			
100170383	CLARKSVILLE	TN		10/09/2024		470	(13)				(13)		457	457			
100129914	CHICAGO	IL		09/27/2023		412	(11)				(11)		401	401			
100134864	KANAWHAW	NC		10/30/2023		325	(22)				(22)		303	303			
100200088	SAVANNAH	GA		03/06/2025		427	(8)				(8)		419	419			
100139199	HOUSTON	TX		12/28/2023		411	(11)				(11)		400	400			
100228067	STANTON	VA		06/07/2025		428	(15)				(15)		413	413			
100236828	HOUSTON	TX		09/12/2025		422	(8)				(8)		414	414			
100179922	GREEN COVE SPRINGS	FL		04/25/2022		855	(7)				(7)		848	848			
100055792	OSWATOMIE	KS		03/23/2021		686	(122)				(122)		564	564			
100163105	KYLE	TX		06/13/2024		1,347	(44)				(44)		1,303	1,303			
100134749	FRESNO	CA		10/30/2023		408	(11)				(11)		397	397			
100152904	ALIQUIPPA	PA		05/22/2024		415	(14)				(14)		401	401			
100100015	TEXAS CITY	TX		03/28/2023		401	(21)				(21)		380	380			
100128087	SEVIERVILLE	TN		09/08/2023		3,450	(39)				(39)		3,411	3,411			
100206293	SUPRISE	AZ		04/17/2025		1,473	(14)				(14)		1,459	1,459			
100074399	KISSIMEE	FL		12/02/2021		23,523	(2,036)				(2,036)		21,487	21,487			
100211692	YUKON	OK		05/19/2025		460							460	460			
100228248	WINCHESTER	MA		06/11/2025		1,051	(15)				(15)		1,036	1,036			
100113015	RIVERVIEW	FL		06/29/2023		373	(4)				(4)		369	369			
100230054	FORT WALTON BEACH	FL		06/25/2025		426	(21)				(21)		405	405			
100142145	SUGAR LAND	TX		02/29/2024		383	(19)				(19)		364	364			
100054647	ELGIN	IL		03/23/2021		778	(48)				(48)		730	730			
100053371	NAPLES	FL		03/23/2021		4,565	(109)				(109)		4,456	4,456			
100206014	HOUSTON	TX		04/15/2025		402	(18)				(18)		384	384			
100266821	THIRTYNINE PALMS	CA		12/23/2025		257	(12)				(12)		245	245			
100054438	BAKERFIELD	CA		03/23/2021		571	(30)				(30)		541	541			
100197563	OCEAN CITY	NJ		02/26/2025		1,128	(35)				(35)		1,093	1,093			
100079763	KISSIMEE	FL		04/25/2022		775	(49)				(49)		726	726			
100213772	SAN ANTONIO	TX		05/29/2025		451	(15)				(15)		436	436			
100214156	LOUISVILLE	KY		05/30/2025		287	(14)				(14)		273	273			
100165998	MEMPHIS	TN		06/30/2024		488	(3)				(3)		485	485			
100115397	NORTHFIELD	NJ		07/17/2023		456	(11)				(11)		445	445			
100044620	AUBURN	VA		11/19/2020		935	(64)				(64)		871	871			
100108317	BALTIMORE	MD		05/24/2023		445	(11)				(11)		434	434			
100201194	STRONGSVILLE	OH		03/12/2025		384	(12)				(12)		372	372			
100201198	MEDINA	VA		03/12/2025		384	(12)				(12)		372	372			
100055192	BRECKSVILLE	OH		03/23/2021		957	(47)				(47)		910	910			
100190297	SANIT CLAIR SHORES	MI		09/28/2023		497	(22)				(22)		475	475			
100193413	LAKE MARY	FL		02/10/2025		443	(6)				(6)		437	437			
100156768	CYPRESS	TX		06/26/2024		440	(36)				(36)		404	404			
100185565	EL CAMPO	TX		12/20/2024		613	(25)				(25)		588	588			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100261498	HOUSTON	TX		12/12/2025		398	(19)				(19)		379				
100064738	SCOTTSDALE	AZ		07/14/2021		930	(42)				(42)		888				
100139655	MYRTLE CREEK	OR		12/28/2023		395	(20)				(20)		375				
100149865	GARLAND	IN		04/29/2024		409	(18)				(18)		391				
100043057	ANTIOCH	CA		05/28/2020		574		14			14		588				
100102210	CABO SAN LUCAS	MEX		04/17/2023		492							492				
100120524	GREENVILLE	SC		06/18/2023		436		(8)			(8)		428				
100061977	HOUSTON	TX		07/01/2021		1,438	(26)				(26)		1,412				
100130146	VILLA PARK	CA		11/15/2023		301	(1)				(1)		300				
100152770	PALETTO	FL		05/22/2024		13,685	(684)				(684)		13,001				
100168741	BERNADA DONES	CA		09/26/2024		51	(2)				(2)		49				
100228053	CULPPER	VA		06/07/2025		417	(5)				(5)		412				
100169208	IRVING	TX		09/27/2024		496	(14)				(14)		482				
100202424	ANNAPOLIS	MD		03/19/2025		423	(3)				(3)		420				
100141883	BOCA RATON	FL		03/27/2024		1,886	(55)				(55)		1,831				
100132712	ORLANDO	FL		11/03/2023		409	(1)				(1)		408				
100069194	SULPHUR SPRINGS	TX		09/01/2021		1,089	(10)				(10)		1,079				
100101655	HILLSBORO	OR		04/26/2023		7,109	(12)				(12)		6,997				
100109250	CINCINNATI	KY		07/21/2023		392	(23)				(23)		369				
100139090	DUNDALK	MD		12/28/2023		371	(13)				(13)		358				
100057878	PORT SAINT LUCIE	FL		06/30/2021		1,153	(45)				(45)		1,108				
100076057	ROCK HILL	SC		01/07/2022		922	(8)				(8)		914				
100204100	BOYNTON BEACH	FL		03/28/2025		451	(10)				(10)		441				
100141758	TOLEDO	OH		01/30/2024		336	(5)				(5)		331				
100120538	NORTH CHARLESTON	SC		06/18/2023		341	(10)				(10)		331				
100170457	MESA	AZ		10/09/2024		475	(19)				(19)		456				
100229314	KINGMAN	AZ		06/14/2025		1,997	(14)				(14)		1,983				
100043888	RANCHO CUCAMONGA	CA		06/19/2020		4,747	(80)				(80)		4,667				
100203852	TUSSON	AZ		03/28/2025		451	(10)				(10)		441				
100153906	WATERLOO	NE		06/05/2024		274	(12)				(12)		262				
10023779	CONROE	TX		06/18/2025		2,565	(81)				(81)		2,484				
100130096	BRUNSWICK	ME		09/28/2023		413	(14)				(14)		399				
100070914	HENDERSON	NV		10/01/2021		1,290	(7)				(7)		1,283				
100070411	N LAS VEGAS	NV		09/23/2021		984	(25)				(25)		959				
100114896	ATLANTA	GA		07/13/2023		444	(4)				(4)		440				
100068948	DALLAS	TX		06/25/2021		967	(34)				(34)		933				
100147459	PENSACOLA	FL		04/03/2024		359	(16)				(16)		343				
100055986	NEWARK	NJ		03/26/2021		1,084	(30)				(30)		1,054				
100060262	ALBANY	CA		06/25/2021		995	(33)				(33)		962				
100069615	FLUSHING	NY		09/01/2021		1,057	(8)				(8)		1,049				
100118692	SAINT PAUL	MIN		07/25/2023		494	(9)				(9)		485				
100141614	RIFLE	CO		01/30/2024		1,076	(18)				(18)		1,058				
100247543	CRINORA	VA		10/28/2025		399	(19)				(19)		380				
100065186	PRINEVILLE	OR		07/14/2021		9,611	(185)				(185)		9,426				
100129626	INDEPENDENCE	MO		09/27/2023		433	(8)				(8)		425				
100243436	FAVETTEVILLE	NC		09/26/2025		357	(17)				(17)		340				
100070897	COCOA	FL		10/01/2021		1,214	(11)				(11)		1,203				
100046073	CATAMBA	NC		11/25/2020		75	(9)				(9)		66				
100102028	MIAMI	FL		06/22/2023		2,724	(185)				(185)		2,539				
100053871	WALPOLE	MA		03/23/2021		2,934	(96)				(96)		2,838				
100102076	LAUREL	MD		04/14/2023		1,309	(24)				(24)		1,285				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100182116	CHARLOTTE	NC		12/12/2024		31,552		(339)					31,216	31,216			
100194331	WILKES BARRE	PA		02/14/2025		469		(8)					461	461			
100055272	MESQUOIN	OR		03/23/2021		934		(18)					916	916			
100175854	ALLENDALE	PA		11/12/2024		444		(5)					439	439			
100082818	FORT WORTH	TX		04/28/2022		2,151		(46)					2,105	2,105			
100060210	SAINT LOUIS	MO		06/25/2021		1,012		(17)					995	995			
100063576	BOILING GREEN	KY		07/01/2021		1,115		(6)					1,109	1,109			
100115889	RALEIGH	NC		07/20/2023		7,302		(99)					7,203	7,203			
100178214	LONG BEACH	CA		11/19/2024		385		(9)					376	376			
100173887	SPRING HILL	TN		10/31/2024		444		(21)					423	423			
100254382	LOUISBURG	NC		11/07/2025		800		(24)					776	776			
100184004	SUGARLOAF	CA		12/17/2024		421		(20)					401	401			
100246396	RIVERVIEW	FL		10/15/2025		11,125		(497)					10,628	10,628			
100048863	KISSIMEE	FL		11/20/2020		811		9					820	820			
100077579	WILMINGTON	DE		01/03/2022		1,255		(20)					1,235	1,235			
100055177	BLAKESLEE	PA		03/23/2021		673		(4)					669	669			
100055338	JASPER	AL		03/23/2021		524		26					550	550			
100198309	PORT RICEY	FL		02/28/2025		607		(2)					605	605			
100141525	YPSILANTI	MI		01/30/2024		298		(16)					282	282			
100228375	MEMPHIS	IL		06/11/2025		392		(12)					380	380			
100071784	MISSION	TX		10/14/2021		952		(44)					908	908			
100071523	ANKENY	IA		10/14/2021		907		(37)					870	870			
100209835	GRAND BAY	AL		05/02/2025		781		(28)					753	753			
100114866	TILGHMAN	MD		06/29/2023		484		(25)					459	459			
100230080	FERNANDINA BEACH	FL		06/26/2025		459		(10)					449	449			
100118872	COLORADO SPRINGS	CO		07/27/2023		1,844		(70)					1,774	1,774			
100236796	IRONDEQUOIT	NY		09/12/2025		419		(14)					405	405			
100120242	HOUSTON	TX		06/18/2023		408		(7)					401	401			
100043004	HASKELL	NJ		11/20/2020		2,137		(99)					2,038	2,038			
100204826	ELMERDOFF	TX		04/04/2025		371		(9)					362	362			
100126388	SALISBURY	MA		06/30/2023		406		(11)					395	395			
100246828	LITTLE ROCK	AR		10/15/2025		525		(1)					524	524			
10020109	ALBANY	IA		08/25/2025		395		(17)					378	378			
100065212	PHILADELPHIA	PA		07/14/2021		1,038		(17)					1,021	1,021			
100159553	MIRLE BEACH	SC		07/15/2024		404		(27)					377	377			
100235223	CHICAGO	IL		08/29/2025		576		(7)					569	569			
100276944	KILLEN	TX		01/30/2026		144		(6)					138	138			
100195547	TUSCON	AZ		03/27/2025		492		(19)					473	473			
100174871	PHILADELPHIA	PA		10/31/2024		410		(23)					387	387			
100228059	SPRING	TX		06/07/2025		397		(9)					388	388			
100048577	WHITTIER	CA		11/20/2020		2,991		(111)					2,880	2,880			
100077758	CEDAR PARK	TX		01/03/2022		1,079		(2)					1,077	1,077			
100137137	KENNESAW	GA		11/28/2023		293		(28)					265	265			
100108419	PHILADELPHIA	PA		05/25/2023		439		(13)					426	426			
100053736	LAKELAND	FL		03/23/2021		1,106		(42)					1,064	1,064			
100055684	ERIE	CO		03/23/2021		439		(21)					418	418			
100054184	HANESVILLE	AL		03/23/2021		483		(52)					431	431			
100129504	KANSAS CITY	MO		09/27/2023		432		(6)					424	424			
100198867	EUSTIS	FL		02/28/2025		364		(8)					356	356			
100148213	NEW CANEY	TX		04/22/2024		156		(6)					150	150			
100080009	NORTHVILLE	MI		04/25/2022		842		(12)					830	830			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1000576	NORTHPORT	NY		06/30/2021		357		(34)					923				
100089055	C/OERO	IL		01/06/2023		382		(5)					377				
100068201	ANSANIA	CT		06/25/2021		1,049		(10)					1,039				
100228265	KENOSHA	WI		06/11/2025		386		(15)					371				
100199041	LAKE ARIEL	PA		02/28/2025		447		(4)					443				
100119322	K/ISSIMEE	FL		07/31/2023		7,115		(55)					7,060				
100207371	ATLANTA	GA		04/29/2025		396		(19)					377				
100108347	KANSAS CITY	MO		05/25/2023		482		(11)					471				
100176154	PINEHURST	NC		12/20/2024		488		(6)					462				
100161955	KANSAS CITY	MO		07/31/2024		335		(11)					324				
100110752	DENTON	TX		06/11/2023		435		(30)					405				
100147715	HOMETOWN	IL		04/05/2024		430		(6)					424				
100169360	AURORA	CO		09/27/2024		425		(9)					416				
100273942	WEST MONROE	LA		01/20/2026		135		(6)					129				
100090952	BAKERSFIELD	CA		07/31/2023		412		(11)					401				
100163266	MORRILTON	AR		06/13/2024		187		(8)					179				
100128321	BALTIMORE	MD		09/14/2023		268		(5)					263				
100209737	MONROVILLE	PA		05/05/2025		433		(2)					431				
100180606	HOUSTON	TX		11/26/2024		437		(20)					417				
100265398	READING	MA		12/19/2025		286		(3)					283				
100261542	ARROW BEAR	CA		12/12/2025		300		(10)					290				
100161004	NORCROSS	GA		07/24/2024		279		(1)					278				
100112809	APPLE VALLEY	CA		05/25/2017		847		65					912				
100169592	ORLANDO	FL		09/30/2024		565		(11)					554				
100157068	COVINGTON	GA		02/20/2025		1,918		(54)					1,864				
100157212	CRANBERRY ISLES	ME		02/20/2025		490		(21)					469				
100129835	FLORENCE	AL		09/27/2023		391		(13)					378				
100179849	LINCOLN	NE		11/22/2024		2,195		(38)					2,157				
100209803	ATLANTA	GA		05/01/2025		391		(17)					374				
100186078	HVATTSVILLE	MO		07/31/2025		1,787		(38)					1,749				
100261471	GLADSTONE	OR		12/09/2025		387		(20)					367				
100047314	BALDWIN	NY		11/20/2020		797		(26)					771				
100219778	COATESVILLE	IN		07/08/2025		528		(19)					509				
100202418	PHILADELPHIA	PA		03/19/2025		463		(22)					441				
100073120	BELCAMP	MD		11/01/2021		344		(5)					339				
100219301	JACKSONVILLE	FL		06/30/2025		296		(10)					286				
100207403	KANSAS CITY	MO		04/29/2025		452		(16)					436				
100156881	LAITON	OK		06/27/2024		396		(10)					386				
100200081	JACKSONVILLE	FL		03/06/2025		490		(15)					475				
100047704	BAIRE	MA		11/20/2020		658		3					661				
100055551	RIO RANCHO	NM		07/28/2021		880		(42)					838				
100201003	BERTRAM	TX		03/12/2025		326		(13)					313				
100201404	HOLMA	LA		03/12/2025		1,039		(31)					1,008				
100255438	PUEBLO	CO		11/24/2025		490		(9)					481				
100149688	BLAKESLEE	PA		04/26/2024		323		(7)					316				
19036	FORT WORTH	TX		04/15/2011		248,159							248,159				
100265410	BEAR VALLEY	CA		12/19/2025		508		(11)					497				
100079175	BAKERSFIELD	CA		02/24/2022		892		(10)					882				
100193812	TULUM	MEX		02/10/2025		1,039							1,039				
100054096	PORT ORANGE	FL		03/23/2021		701		(52)					649				
100188921	MEMPHIS	TN		07/09/2025		321		(13)					308				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100067322	DALLONGA	GA		10/25/2022		564		(3)			(3)		561		561		
100209422	CHARLOTTE	NC		04/29/2025		406		(10)			(10)		396		396		
100162272	RICHARDSON	TX		09/06/2024		478		(11)			(11)		467		467		
100129622	MILTON	GA		09/27/2023		410		(10)			(10)		400		400		
100157673	WORCESTER	MA		06/28/2024		420		(16)			(16)		404		404		
100172293	ANN ARBOR	MI		10/21/2024		1,702		(48)			(48)		1,654		1,654		
100206616	FORT WORTH	TX		04/24/2025		418		(13)			(13)		405		405		
100204628	ALTURAS	CA		04/04/2025		422		(14)			(14)		408		408		
100087078	SAN JOSE DEL CABO	MEX		09/26/2022		671					(375)		671		671		
100048636	SPRING VALLEY	CA		11/20/2020		3,057		(375)			(14)		2,682		2,682		
100109942	MERIDEN	CT		06/22/2023		437		(3)			(3)		423		423		
100165239	MODESTO	CA		08/29/2024		481		(26)			(26)		478		478		
100188603	LA PLACE	LA		01/09/2025		1,283		(4)			(4)		1,257		1,257		
100198940	COVINGTON	GA		02/28/2025		357		(23)			(23)		353		353		
100151149	HAZLETON	PA		05/09/2024		421		(49)			(49)		398		398		
100013841	LAS VEGAS	NV		05/25/2017		562		(17)			(17)		611		611		
100163406	NEW ORLEANS	LA		09/27/2024		412		(1)			(1)		395		395		
100255443	HOUSTON	TX		11/24/2025		484		(20)			(20)		483		483		
100243196	SPRING	TX		09/26/2025		411		(6)			(6)		391		391		
100204572	WARRINGTON	PA		04/04/2025		406		(32)			(32)		392		392		
100210543	JACKSON	TN		05/15/2025		431		(6)			(6)		425		425		
100137860	CITRUS SPRINGS	FL		12/08/2023		944		(3)			(3)		912		912		
100132613	SWARTZ CREEK	MI		11/03/2023		359		(6)			(6)		356		356		
100206679	WILMINGTON	DE		04/24/2025		441		(15)			(15)		435		435		
100194987	SAINT AUGUSTINE	FL		03/28/2025		412		(4)			(4)		397		397		
10006408	LITTLE ELM	TX		06/02/2021		1,363		(21)			(21)		1,359		1,359		
100061988	WILLINGBORO	NJ		07/01/2021		990		(10)			(10)		969		969		
100188564	MEDWAY	MA		02/10/2025		391		(4)			(4)		381		381		
100212157	ARRON	OH		05/22/2025		439		(32)			(32)		435		435		
100049519	WINTHROP HARBOR	IL		11/20/2020		3,060		(11)			(11)		3,028		3,028		
100176211	LOUISBURG	NC		12/20/2024		345		(36)			(36)		334		334		
100076015	AVONDALE	AZ		01/07/2022		849		(19)			(19)		813		813		
100247676	MIRLE BEACH	SC		10/29/2025		402		30			30		383		383		
100049636	LANCASTER	CA		11/20/2020		1,184		(28)			(28)		1,214		1,214		
100214009	FORT WORTH	TX		05/29/2025		1,349		(16)			(16)		1,321		1,321		
100228080	MIAMI	FL		06/07/2025		349		(23)			(23)		333		333		
100162676	PLACERVILLE	CA		06/07/2024		1,149		(15)			(15)		1,126		1,126		
100176022	INDEPENDENCE	MO		12/20/2024		411		(109)			(109)		396		396		
100153730	HAMPTON	VA		07/11/2024		1,328		(141)			(141)		1,219		1,219		
100179382	HOUSTON	TX		12/27/2024		3,049		(18)			(18)		2,908		2,908		
100175469	WEST CHICAGO	IL		07/17/2023		1,083		(22)			(22)		1,065		1,065		
100174717	PLAINVILLE	MA		10/31/2024		431		(13)			(13)		409		409		
100207514	RIVERDALE	UT		04/29/2025		432		(15)			(15)		419		419		
100246080	SALEBI	OR		10/08/2025		334		(15)			(15)		319		319		
100235658	PHILADELPHIA	PA		08/29/2025		439		(22)			(22)		424		424		
100227569	PHOENIX	AZ		06/04/2025		488		(12)			(12)		466		466		
100091422	CLAYHE	KS		02/22/2023		569		(14)			(14)		557		557		
100203992	BAKER	LA		03/28/2025		324		(13)			(13)		310		310		
100134741	STUART	FL		10/30/2023		504		(17)			(17)		491		491		
100219075	LAKE WALES	FL		06/27/2025		352		(24)			(24)		335		335		
10022810	CARRILLTON	GA		09/04/2018		990							966		966		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013127	MORENO VALLEY	CA		06/25/2017		1,486		137			137		1,603	1,603			
100175866	WARREN	MI		11/14/2024		501		(8)			(8)		493	493			
100065035	FORT WORTH	TX		07/14/2021		2,832		(85)			(85)		2,747	2,747			
100149666	TULSON	AZ		04/26/2024		436		(17)			(17)		419	419			
100054416	GLENDALE	CA		03/23/2021		839		(14)			(14)		825	825			
100236986	RIVERSIDE	CA		09/12/2025		398		(8)			(8)		390	390			
100017720	BOWTON BEACH	FL		04/26/2018		2,791		(27)			(27)		2,764	2,764			
100206542	GALT	CA		04/22/2025		949		(11)			(11)		938	938			
100202015	PHILADELPHIA	PA		03/18/2025		290		(6)			(6)		284	284			
100169356	FORT WAYNE	IN		09/30/2024		457		(10)			(10)		447	447			
100244443	OAK FOREST	IL		09/29/2025		422		(17)			(17)		405	405			
100071571	YONKISVILLE	LA		10/14/2021		1,035		(14)			(14)		1,021	1,021			
100045893	PETERSBURG	AK		11/25/2020		810		(102)			(102)		708	708			
100181653	CORONA	TN		07/20/2023		475		(5)			(5)		470	470			
100153475	MEMPHIS	TN		05/30/2024		373		(12)			(12)		361	361			
100177364	NORFOLK	VA		01/16/2025		488		(23)			(23)		465	465			
100063579	LAKE CHARLES	LA		07/01/2021		1,030		(16)			(16)		1,014	1,014			
100236107	SAN DIEGO	CA		09/05/2025		780		(39)			(39)		741	741			
100136781	KANSAS CITY	MO		11/27/2023		428		(9)			(9)		419	419			
100256097	MOUNT PLEASANT	SC		11/26/2025		400		(6)			(6)		394	394			
100221497	HOUSTON	TX		07/22/2025		385		(6)			(6)		379	379			
100171690	CRANBERRY TOWNSHIP	PA		10/16/2024		53,353		(1,291)			(1,291)		52,062	52,062			
100091936	SUGARLOAF	CA		02/03/2023		12,355		(355)			(355)		12,000	12,000			
100236751	LUBBOCK	TX		09/11/2025		454		(14)			(14)		440	440			
100189622	JACKSONVILLE	FL		01/17/2025		432		(10)			(10)		422	422			
100167948	DRIPPING SPRINGS	TX		09/19/2024		1,482		(37)			(37)		1,445	1,445			
100118087	NORTH RIVERSIDE	IL		07/20/2023		293		(4)			(4)		289	289			
100218548	MADISON HEIGHTS	MI		06/27/2025		412		(14)			(14)		398	398			
100020066	CANTON	OH		07/01/2021		1,667		(15)			(15)		1,652	1,652			
100266613	JOHNSON CITY	TX		12/23/2025		313		(9)			(9)		304	304			
100277346	FORT PIERCE	FL		02/12/2026		134		(6)			(6)		128	128			
100169264	KANSAS CITY	MO		09/27/2024		420		(18)			(18)		402	402			
100246900	MEMPHIS	TN		10/15/2025		537		(1)			(1)		536	536			
100139280	COOKE	FL		12/28/2023		392		(9)			(9)		383	383			
100164941	LINWOOD	CA		06/28/2024		375		(11)			(11)		364	364			
100157709	KENNER	LA		06/28/2024		319		(25)			(25)		294	294			
100156701	NAVARE	FL		07/10/2024		1,834		(30)			(30)		1,804	1,804			
100150488	LAKE ARROHEAD	CA		05/03/2024		7,198		(147)			(147)		7,051	7,051			
100000510	LODI	CA		09/27/2016		1,104		(13)			(13)		1,091	1,091			
100168746	LAS VEGAS	NV		09/26/2024		620		(45)			(45)		575	575			
100153739	RIVERA BEACH	FL		07/10/2024		684		(29)			(29)		655	655			
100193472	UNITY	WI		02/10/2025		1,213		(45)			(45)		1,168	1,168			
100214095	FRONT ROYAL	VA		05/30/2025		407		(16)			(16)		391	391			
100208948	WINCHESTER	MA		04/29/2025		405		(14)			(14)		391	391			
100062095	ALTAMONT	NY		07/01/2021		1,541		(28)			(28)		1,513	1,513			
100202116	WILSON	WY		03/18/2025		455		(2)			(2)		453	453			
100167395	JORDANTON	TX		09/20/2024		223		(11)			(11)		212	212			
100236398	WILMINGTON	DE		09/10/2025		612		(23)			(23)		589	589			
100201899	BUFFALO	NY		03/18/2025		411		(13)			(13)		398	398			
100071546	WOODBURY	NY		10/14/2021		998		(25)			(25)		973	973			
100177187	LEHIGH ACRES	FL		01/16/2025		463		(22)			(22)		441	441			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100063150	CAPE MAY COURT HOUSE	NJ		07/01/2021		1,370		(22)			(22)		1,348	1,348			
100102144	STAMFORD	CT		04/14/2023		417		(16)			(16)		401	401			
100149710	SOUTH FALLSBURG	NY		04/26/2024		411		(6)			(6)		405	405			
100157657	BOJON	GA		06/28/2024		427		(15)			(15)		412	412			
100064823	LONG BEACH	CA		07/14/2021		895		(40)			(40)		895	895			
100206696	PALM BAY	FL		04/22/2025		393		(18)			(18)		375	375			
100218531	NASHVILLE	TN		06/21/2025		288		(10)			(10)		258	258			
100143666	BEDFORD	MA		02/22/2024		443		(9)			(9)		434	434			
100214258	PHILADELPHIA	PA		05/30/2025		431		(1)			(1)		430	430			
100048548	MONTGOMERY VILLAGE	MD		11/20/2020		754		(31)			(31)		723	723			
100164708	CALMET PARK	IL		08/23/2024		359		(21)			(21)		338	338			
100043906	SAN PABLO	CA		06/19/2020		834		(57)			(57)		777	777			
100265445	EL CENTRO	CA		12/19/2025		414		(20)			(20)		394	394			
100075966	SCHERVILLE	IN		01/07/2022		896		(30)			(30)		866	866			
100206535	FORT MYERS	FL		04/22/2025		407		(14)			(14)		393	393			
100164208	SAIN T PETERSBURG	FL		06/21/2024		213		(13)			(13)		200	200			
100169888	TRENTON	NJ		11/08/2024		445		(18)			(18)		427	427			
100201639	WEST LAIN	PA		03/18/2025		429		(2)			(2)		427	427			
100162046	TRACY	CA		07/31/2024		1,453		(85)			(85)		1,368	1,368			
100076151	FORT LAUDERDALE	FL		01/07/2022		942		(31)			(31)		911	911			
100139152	EAST POINT	GA		12/28/2023		705		(32)			(32)		673	673			
100147046	AUSTIN	TX		03/27/2024		3,985		(24)			(24)		3,961	3,961			
100043942	WALKERSVILLE	MD		06/13/2020		1,343		21			21		1,364	1,364			
100049983	LOS ANGELES	CA		11/20/2020		3,187		(80)			(80)		3,107	3,107			
100186700	DANIA BEACH	FL		12/31/2024		429		(19)			(19)		410	410			
100028782	PHOENIX	AZ		10/26/2018		602		55			55		657	657			
100254891	JONESBORO	GA		11/12/2025		437		(13)			(13)		424	424			
100205953	CHARLOTTE	NC		04/15/2025		400		(14)			(14)		386	386			
100254913	MELISSA	TX		11/17/2025		79,598		(2,672)			(2,672)		76,926	76,926			
100166047	GLENDALE	CA		09/06/2024		370		(6)			(6)		362	362			
100099769	HUNTERD	AL		02/28/2023		478		(16)			(16)		462	462			
100219194	CINCINNATI	KY		06/27/2025		442		(9)			(9)		433	433			
100054926	FRANKLINVILLE	NJ		03/23/2021		524		(22)			(22)		502	502			
100067924	ALBUQUERQUE	NM		09/23/2021		1,321		(49)			(49)		1,272	1,272			
100086237	KINGWOOD	TX		06/25/2021		990		(27)			(27)		953	953			
100209617	FRISTPROOF	FL		07/22/2025		557		(13)			(13)		544	544			
100214821	NORTH PORT	FL		05/02/2025		330		(5)			(5)		325	325			
100214921	WHITEHALL	MI		06/11/2025		392		(13)			(13)		379	379			
100199076	LAVON	TX		02/28/2025		11,126		(347)			(347)		10,779	10,779			
100248538	MEMPHIS	TN		10/29/2025		1,646		(59)			(59)		1,587	1,587			
100209676	DEWIS PORT	MA		05/02/2025		463		(9)			(9)		454	454			
100157405	HAMMOND	LA		02/20/2025		378		(21)			(21)		357	357			
100075921	LEWISVILLE	NC		01/07/2022		1,375		(14)			(14)		1,361	1,361			
100135139	WESTMONT	IL		11/03/2023		402		(2)			(2)		400	400			
100134628	PORT CHARLOTTE	FL		10/30/2023		410		(3)			(3)		407	407			
100206492	DALLAS	TX		04/22/2025		1,247		(59)			(59)		1,188	1,188			
100199496	PENSACOLA	FL		03/03/2025		397		(6)			(6)		389	389			
100245989	MOJAVE	CA		10/07/2025		429		(3)			(3)		426	426			
100119031	GOOSE CREEK	SC		07/27/2023		1,081		(13)			(13)		1,068	1,068			
100203093	IZARK	MO		03/27/2025		433		(16)			(16)		415	415			
100243286	OCALA	FL		09/26/2025		450		(16)			(16)		434	434			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10018684	MILWAUKEE	WI		01/07/2025		452	(12)						440		151		
10027236	BELLAH	CO		01/15/2026		152	(1)						151		379		
100119033	SAINT LOUIS	MO		07/27/2023		399	(20)						434		869		
10018684	MONTICELLO	NY		01/07/2025		438	(4)						434		609		
100076072	LAS VEGAS	NV		01/07/2022		908	(39)						869		426		
100155270	SAVANNAH	GA		07/19/2024		656	(47)						609		2,607		
100247100	CAPE CORAL	FL		10/22/2025		448	(22)						426		1,132		
100086001	CUADRO DE MEXICO	MEX		08/19/2022		2,607							2,607		1,479		
100203098	MARSHFIELD	MA		03/27/2025		1,185	(53)						1,132		432		
100135697	BRANSON	MO		11/09/2023		494	(15)						479		971		
100170423	NORTH AUGUSTA	SC		10/09/2024		444	(12)						432		1,069		
100114592	BAKERSFIELD	CA		06/29/2023		1,019	(48)						971		375		
100088160	SCOTTSDALE	AZ		06/25/2021		1,097	(28)						1,069		425		
100220639	EAST STROUDSBURG	PA		07/17/2025		386	(11)						375		404		
100114856	MADISONVILLE	TN		07/14/2023		426	(1)						425		391		
100128035	STELLEN	NE		09/08/2023		406	(2)						404		988		
100191313	MONTICELLO	NY		01/30/2025		404	(13)						391		175		
100024900	COLORADO SPRINGS	CO		09/20/2018		1,002	(14)						988		502		
100180475	SPRING HILL	TN		11/26/2024		187	(12)						175		1,691		
100169210	GENOA CITY	WI		09/27/2024		523	(21)						502		374		
100199017	MCKINNEY	TX		02/28/2025		1,751	(60)						1,691		430		
100152976	COLUMBIA	SC		06/27/2024		397	(23)						374		443		
100086004	ORLANDO	FL		10/25/2022		463	(33)						430		13,486		
100200150	NEW FRANKLIN	OH		03/06/2025		465	(12)						443		3,032		
100102712	YORKTOWN	VA		06/22/2023		13,826	(340)						13,486		1,197		
100190691	DOINGIAC	MI		01/28/2025		3,065	(33)						3,032		316		
100206011	FORT WORTH	TX		04/15/2025		1,231	(34)						1,197		584		
100167803	UNIVERSAL CITY	TX		09/19/2024		339	(23)						316		395		
100054056	MASTIC	NY		03/23/2021		577	7						584		1,573		
100235762	HAMILTON	NJ		09/22/2025		414	(19)						395		376		
100160176	INTERLACHEN	FL		07/18/2024		1,607	(34)						1,573		482		
100159274	SENECA	SC		07/15/2024		386	(10)						376		1,186		
100200152	ANTIOCH	CA		03/06/2025		490	(8)						482		329		
100075910	KATY	TX		01/07/2022		1,221	(35)						1,186		319		
100137516	AUSTIN	TX		01/11/2024		353	(24)						329		394		
100114559	ATLANTA	GA		06/29/2023		343	(24)						319		906		
100172749	WALPORN	WI		11/21/2024		407	(13)						394		370		
100073609	ROSDOE	IL		04/08/2022		916	(10)						906		318		
100147383	PITTSBURGH	PA		05/08/2024		394	(24)						370		407		
100156881	LOVELL	MA		08/23/2024		356	(38)						318		430		
100154650	EDMOND	OK		07/19/2024		435	(28)						407		863		
100202117	MUSKOGON	MI		03/18/2025		441	(11)						430		470		
100206750	WILMINGTON	DE		04/23/2025		903	(40)						863		461		
100203115	FAVETTEVILLE	NC		03/27/2025		488	(18)						470		386		
100200191	FAVETTEVILLE	NC		03/07/2025		485	(15)						470		2,053		
100088947	LAS VEGAS	NV		11/15/2022		467	(6)						461		5,680		
100175904	TRIVY	MI		11/12/2024		401	(15)						386		243		
100043614	CUMING	GA		06/13/2020		2,137	(84)						2,053		95		95
5_00008E-11	RUSSELL	NLD		04/30/2025		5,585							5,585		243		
100261199	LUXEMBURG INSTITUTE	AL		12/05/2025		249	(6)						243		344		
100174692	SAINT LOUIS	MO		10/31/2024		368	(24)						344		344		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016503	PHILADELPHIA	PA		06/28/2024		456							456				
10015780	COLUMBUS	OH		07/09/2024		408		(10)			(10)		398				
10004861	FRESNO	CA		11/20/2020		785		10					795				
100243245	SAN ANTONIO	TX		09/26/2025		392			(18)		(18)		374				
100043622	MIAMI	FL		08/13/2020		769		(17)			(17)		752				
100193213	PHILADELPHIA	PA		02/10/2025		2,021		(65)			(65)		1,956				
100141973	ALBANY	CA		02/29/2024		378		(20)			(20)		358				
100202219	GLENDALE	CA		04/17/2025		411		(10)			(10)		401				
100169341	MESQUITE	TX		09/27/2024		379		(23)			(23)		356				
100158678	CALIFORNIA CITY	CA		06/15/2024		430		(25)			(25)		405				
100084706	CORNWILLE	AZ		06/02/2022		558		(10)			(10)		548				
100228122	SAN ANTONIO	TX		06/07/2025		652		(11)			(11)		641				
100149185	SAINT LOUIS	MO		04/22/2024		409		(12)			(12)		397				
100165030	COLUMBUS	OH		08/28/2024		679		(39)			(39)		640				
100092062	TRENTON	NJ		02/09/2023		389		(13)			(13)		376				
100156708	BALTIMORE	MD		06/26/2024		333		(10)			(10)		323				
100162950	WEST MONROE	LA		06/12/2024		468		(9)			(9)		459				
100193487	HOPE MILLS	NC		02/10/2025		472		(2)			(2)		470				
100116897	ORLANDO	FL		07/20/2023		849		(7)			(7)		842				
100216388	ATLANTA	GA		06/20/2025		457		(3)			(3)		454				
100237888	DEARBORN	MI		10/10/2025		442		(18)			(18)		424				
100138157	JOPPA	MD		12/14/2023		485		(7)			(7)		478				
100277676	ALVIN	TX		02/19/2026		132		(6)			(6)		126				
100151764	WOODLAKE	CA		05/10/2024		327		(10)			(10)		317				
100108324	FRESNO	CA		05/24/2023		390		(18)			(18)		372				
100219756	PRAIRIEVILLE	LA		07/08/2025		383		(16)			(16)		367				
100167078	HUMBLE	TX		09/13/2024		368		(23)			(23)		345				
100115388	TAYLOR	TX		07/17/2023		443		(9)			(9)		434				
100215703	CORCORAN	MI		06/13/2025		6,445		(24)			(24)		6,421				
100165842	GALVESTON	TX		08/29/2024		367		(28)			(28)		339				
100248937	PRATTVILLE	AL		10/29/2025		390		(14)			(14)		376				
100120598	BAKERSFIELD	CA		08/18/2023		131		(7)			(7)		124				
100181862	BLOOMSBURG	PA		03/20/2025		370		(18)			(18)		352				
100157417	INVERNESS	CA		02/20/2025		364		(17)			(17)		347				
100175278	OCALA	FL		11/05/2024		2,123		(40)			(40)		2,083				
100192192	SOUTHAMPTON	NY		01/31/2025		313		(10)			(10)		303				
100100073	MEMPHIS	TN		03/28/2023		438		(11)			(11)		437				
100209868	PAINEVILLE	OH		05/02/2025		406		(15)			(15)		391				
100127664	NOEUVILLE	FL		09/08/2023		435		(17)			(17)		418				
100083205	MARLBTON	NY		05/26/2022		1,083							1,083				
100200108	PHILADELPHIA	PA		03/06/2025		442		(4)			(4)		438				
100277003	NAPLES	FL		01/30/2026		154		(4)			(4)		150				
100238216	BROKEN ARROW	OK		09/18/2025		386		(15)			(15)		371				
100019848	GLENSHAW	PA		07/30/2018		1,071		(4)			(4)		1,067				
100253373	FORT MOHVE	AZ		10/30/2025		32,661		(1,347)			(1,347)		31,314				
100168711	KATY	TX		09/25/2024		431		(10)			(10)		421				
100157079	MILWAUKEE	WI		02/20/2025		360		(11)			(11)		349				
100209619	CHICAGO	IL		05/02/2025		418		(18)			(18)		400				
100047253	WEST PALM BEACH	FL		11/20/2020		15,926		(638)			(638)		15,288				
100100755	HOUSTON	TX		04/28/2023		3,840		(129)			(129)		3,711				
10005597	RIVERDALE	UT		03/23/2021		997		(24)			(24)		973				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020329	GREENSBORO	NC		07/15/2025		21,656		(1,061)			(1,061)		20,595	20,595			
100200192	COLUMBUS	OH		03/07/2025		613		(15)			(15)		598	598			
100171729	BDA	TX		10/17/2024		3,002		(76)			(76)		2,926	2,926			
100152973	COLUMBIA	SC		06/21/2024		395		(23)			(23)		372	372			
100195354	OWENSBORO	KY		02/24/2025		1,264		(9)			(9)		1,255	1,255			
100094726	GALVESTON	TX		06/02/2022		341		(13)			(13)		328	328			
100153986	CLARKSVILLE	TN		06/05/2024		449		(30)			(30)		419	419			
100195998	MIAMI	FL		07/15/2024		391		(9)			(9)		382	382			
100195647	LAKELAND	FL		07/10/2024		384		(18)			(18)		366	366			
100130188	COLUMBUS	OH		11/15/2023		503		(25)			(25)		478	478			
100168062	MINN	FL		09/27/2024		435		(12)			(12)		423	423			
100120925	MARLEVALE	AR		08/25/2023		836		(34)			(34)		802	802			
100078834	HOUSTON	TX		02/24/2022		879		(11)			(11)		868	868			
100254340	CATASQUOA	PA		11/07/2025		1,708		(22)			(22)		1,686	1,686			
100156857	MILWAUKEE	WI		06/27/2024		392		(6)			(6)		386	386			
100169260	PHILADELPHIA	PA		09/27/2024		466		(14)			(14)		452	452			
100174853	BECHER	IL		10/31/2024		740		(43)			(43)		697	697			
100079505	PARIS	FR		04/25/2022		764		(17)			(17)		747	747			
100064894	COLUMBIA	SC		07/14/2021		994		(32)			(32)		962	962			
100265570	RIO RANCHO	NM		12/19/2025		252		(11)			(11)		241	241			
100045915	ORLANDO	FL		11/25/2020		2,246		(26)			(26)		2,372	2,372			
100168787	MIAMI	FL		09/26/2024		480		(19)			(19)		461	461			
100136796	DALLAS	TX		11/27/2023		359		(9)			(9)		350	350			
100088133	PORT WENTWORTH	GA		10/25/2022		495		(1)			(1)		494	494			
100151890	CHICAGO	IL		06/14/2024		461		(19)			(19)		442	442			
100071867	SAN ANTONIO	TX		10/14/2021		994		(38)			(38)		956	956			
100192739	ROCKFORD	IL		11/03/2023		370		(5)			(5)		365	365			
100067465	ELIZABETH	NJ		09/23/2021		972		(47)			(47)		925	925			
100201610	GREENWOOD	IN		03/18/2025		425		(4)			(4)		421	421			
100064697	ALBURN	WA		07/14/2021		1,254		(40)			(40)		1,214	1,214			
100138046	BAKERSFIELD	CA		12/13/2023		338		(9)			(9)		329	329			
100102944	TAMPA	FL		06/22/2023		440		(32)			(32)		408	408			
100195700	PHILADELPHIA	PA		11/09/2023		447		(33)			(33)		414	414			
100024503	SAN DIEGO	CA		09/20/2018		458		55			55		513	513			
100047504	WILMINGTON	DE		11/20/2020		615		19			19		634	634			
100194664	YUMA	AZ		02/10/2025		2,373		(19)			(19)		2,354	2,354			
100157555	ST. PETERS	MO		02/20/2025		204		(15)			(15)		189	189			
100259848	LEHIGH ACRES	FL		10/30/2025		14,423		(85)			(85)		14,338	14,338			
100151604	GARLAND	TX		05/10/2024		3,596		(12)			(12)		3,584	3,584			
100147261	SCRANTON	PA		03/28/2024		385		(7)			(7)		378	378			
100115240	GARLAND	TX		07/17/2023		898		(31)			(31)		867	867			
100071776	MIAMI	FL		10/14/2021		834		(21)			(21)		813	813			
100054948	ALLENTOVN	PA		03/23/2021		650		(17)			(17)		633	633			
100149743	BOLINGBROOK	IL		04/26/2024		434		(10)			(10)		424	424			
100193560	HILTON HEAD ISLAND	SC		12/28/2023		352		(20)			(20)		332	332			
100139466	LAS VEGAS	NV		12/28/2023		366		(21)			(21)		345	345			
100173002	ROCKFORD	IL		10/25/2024		515		(9)			(9)		506	506			
100128024	CINCINNATI	KY		09/08/2023		409		(5)			(5)		404	404			
100053762	NEW HARTFORD	NY		03/23/2021		859		(36)			(36)		823	823			
100193645	WILLINGBORO	NJ		12/28/2023		357		(10)			(10)		347	347			
100165976	NEWMAN	CA		09/06/2024		3,695		(75)			(75)		3,620	3,620			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156284	HOUSTON	TX		07/25/2024		141		(11)			(11)		130		130		
100272919	FOREST PARK	IL		01/08/2026		263		(9)			(9)		254		254		
100192285	HUNTSVILLE	UT		07/31/2025		659		(21)			(21)		638		638		
100234857	GARLAND	TX		06/28/2025		407		(9)			(9)		398		398		
100167593	MANCHESTER	CT		09/20/2024		358		(19)			(19)		339		339		
100195546	MIRAMAR	FL		12/20/2024		431		(16)			(16)		413		413		
100048780	WOODHAVEN	NY		11/20/2020		1,418		222			222		1,640		1,640		
100141207	HUDSON	NH		01/30/2024		350		(10)			(10)		340		340		
100238028	SHELBYVILLE	KY		10/10/2025		424		(1)			(1)		423		423		
100205578	PHOENIX	AZ		05/09/2025		456		(9)			(9)		447		447		
100194386	BREKHAH	TX		12/16/2024		551		(5)			(5)		546		546		
100197571	POCONO LAKE	PA		02/26/2025		333		(14)			(14)		319		319		
100165569	MIDDLE RIVER	MD		12/26/2024		436		(13)			(13)		423		423		
100055559	GLENWOOD	IN		03/23/2021		515		14			14		529		529		
100126400	BALTIMORE	MD		06/30/2023		412		(6)			(6)		406		406		
100177550	HOLIDAY	FL		01/16/2025		418		(20)			(20)		398		398		
100066265	BRUNSWICK	NE		09/29/2022		470		(10)			(10)		450		450		
100193665	SHEESBORO	NJ		12/28/2023		482		(10)			(10)		472		472		
100128324	HILTON HEAD ISLAND	SC		09/14/2023		356		(27)			(27)		329		329		
100075282	FREDERICK	MD		12/01/2021		461		(1)			(1)		460		460		
100193165	PORSMOUTH	RI		03/20/2025		382		(16)			(16)		366		366		
100195307	SNEADS FERRY	NC		02/24/2025		435		(8)			(8)		427		427		
100167910	MUSKEGON	MI		09/20/2024		550		(19)			(19)		531		531		
100219846	HEMLOCK	NC		07/08/2025		10,173		(239)			(239)		9,934		9,934		
100193211	POTTSTOWN	PA		02/10/2025		437		(7)			(7)		430		430		
100134982	BALTIMORE	MD		10/30/2023		364		(6)			(6)		356		356		
100212523	ST. HELENS	TX		05/29/2025		509		(16)			(16)		493		493		
100071529	WARRICK	NY		10/14/2021		887		(37)			(37)		850		850		
100044053	CARSON	CA		06/19/2020		3,561		(41)			(41)		3,520		3,520		
100062969	VICTORVILLE	CA		07/01/2021		1,408		(16)			(16)		1,392		1,392		
100115347	HUNTINGTON PARK	CA		07/17/2023		3,198		(65)			(65)		3,133		3,133		
100264989	PORT CHARLOTTE	FL		12/17/2025		272		(13)			(13)		259		259		
100165967	SEBRING	FL		09/06/2024		416		(7)			(7)		409		409		
100190924	DAYTONA BEACH	FL		01/28/2025		876		(16)			(16)		860		860		
100067547	OKLAHOMA CITY	OK		09/23/2021		615		(24)			(24)		591		591		
100064827	ALBUQUERQUE	NM		07/14/2021		924		(39)			(39)		885		885		
100174950	SPRING	TX		10/31/2024		471		(19)			(19)		452		452		
100154747	STANFORD	CT		07/19/2024		351		(23)			(23)		328		328		
100126305	TRENTON	NJ		06/30/2023		429		(13)			(13)		416		416		
100053669	HOVE PARK	MA		03/23/2021		1,107		(20)			(20)		1,087		1,087		
100128636	ROCHESTER	NH		09/21/2023		257		(1)			(1)		256		256		
100161301	PEMBROKE PINES	FL		07/25/2024		512		(10)			(10)		502		502		
100044083	PERRIS	CA		06/19/2020		1,228		(22)			(22)		1,206		1,206		
100054620	CLITHERALL	MINN		03/23/2021		612		(26)			(26)		586		586		
100201939	LAUREL	MD		03/12/2025		628		(6)			(6)		622		622		
100193219	HOUSTON	TX		02/10/2025		405		(8)			(8)		397		397		
100018300	DAVENPORT	FL		06/27/2018		1,014		(3)			(3)		1,011		1,011		
100273406	PORT SAINT LUCIE	FL		01/21/2026		134		(5)			(5)		129		129		
100273029	SOLVAY	NY		01/15/2026		140		(5)			(5)		135		135		
100262983	ORLANDO	FL		02/27/2026		152		(6)			(6)		146		146		
100246737	HURN	OH		10/15/2025		409		(11)			(11)		398		398		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100161711	CROWN POINT	IN		07/30/2024		10,938		(368)			(368)		10,490	10,490			
100138071	ORLANDO	FL		11/16/2023		300		(15)			(15)		285	285			
100088157	NEW CANAAN	CA		10/25/2022		128		(9)			(9)		119	119			
100063066	WALDORF	MD		07/01/2021		2,188		(26)			(26)		2,162	2,162			
100175983	BARTSTOWN	KY		11/05/2024		6,741		(182)			(182)		6,559	6,559			
100292850	MINOT	ND		02/27/2026		141		(5)			(5)		136	136			
100258400	WICHITA	KS		12/05/2025		295		(3)			(3)		292	292			
100078845	PALM BOH GONS	FL		02/02/2022		798		(50)			(50)		688	688			
100095986	FORT WALTON BEACH	FL		04/06/2023		350		(28)			(28)		322	322			
100057696	BROOKHAVEN	GA		06/30/2021		902		(13)			(13)		889	889			
100202071	KNOXVILLE	TN		03/18/2025		438		(1)			(1)		437	437			
100140700	ARLINGTON	VA		02/08/2024		407		(26)			(26)		381	381			
100152626	BATTOIN	TX		05/22/2024		528		(2)			(2)		526	526			
100209833	SELMA	CA		05/05/2025		420		(7)			(7)		413	413			
100088966	EDMOND	OK		09/01/2021		1,423		(15)			(15)		1,408	1,408			
100139235	TAMPA	FL		12/28/2023		406		(3)			(3)		403	403			
100246005	NOFOLK	MA		10/07/2025		244		(11)			(11)		233	233			
100129301	PORTAGE	MI		09/27/2023		392		(11)			(11)		381	381			
100247470	BEAR	DE		11/26/2025		413		(15)			(15)		398	398			
100155892	BALTIMORE	MD		11/13/2023		412		(3)			(3)		409	409			
100254335	FREDING	CA		11/07/2025		287		(12)			(12)		275	275			
100108279	WILLIS	TX		05/24/2023		375		(28)			(28)		347	347			
100071570	CHARLOTTEVILLE	VA		10/14/2021		938		(37)			(37)		901	901			
100209732	ATLANTA	GA		05/05/2025		424		(20)			(20)		404	404			
100068174	TALLAHASSEE	FL		06/25/2021		955		(30)			(30)		925	925			
100151428	EGG HARBOR CITY	NJ		05/10/2024		436		(3)			(3)		433	433			
100075787	DESTIN	FL		04/25/2022		817		(19)			(19)		798	798			
100128317	JONESBORO	GA		09/14/2023		412		(10)			(10)		402	402			
100049664	NOFOLK	MA		11/20/2020		1,133		(22)			(22)		1,111	1,111			
100064973	GERMANTOWN	MD		07/14/2021		967		(33)			(33)		934	934			
100189194	CLAREORE	OK		01/13/2025		522		(1)			(1)		521	521			
100230113	CARTERSVILLE	GA		06/26/2025		445		(6)			(6)		437	437			
100129871	CLEVELAND HEIGHTS	OH		09/27/2023		405		(10)			(10)		395	395			
100245817	CINCINNATI	KY		10/17/2025		394		(13)			(13)		381	381			
100157206	MOODY	AL		02/20/2025		408		(11)			(11)		397	397			
100191652	MONTGOMERY VILLAGE	MD		01/31/2025		2,933		(86)			(86)		2,847	2,847			
100091228	SPRINGFIELD	VA		01/31/2023		339		(12)			(12)		327	327			
100103122	KANSAS CITY	MO		04/21/2023		431		(12)			(12)		419	419			
100049713	TEIPLE HILLS	MO		11/20/2020		845		(4)			(4)		841	841			
100129563	MAYS LANDING	NJ		09/27/2023		413		(13)			(13)		400	400			
100254482	OXFORD	ME		11/07/2025		581		(22)			(22)		559	559			
100265438	TOMBALL	TX		12/19/2025		451		(14)			(14)		437	437			
100238010	CHICAGO	IL		10/10/2025		441		(10)			(10)		431	431			
100117269	APPPA	FL		07/20/2023		418		(4)			(4)		414	414			
100050046	WILMINGTON	DE		11/20/2020		2,136		(89)			(89)		2,047	2,047			
100115275	HICKORY	NC		07/17/2023		459		(12)			(12)		447	447			
100110762	ALABASTER	AL		06/11/2023		465		(5)			(5)		460	460			
100173866	AURORA	CO		10/31/2024		434		(20)			(20)		414	414			
100150160	TAMPA	FL		04/30/2024		1,877		(105)			(105)		1,572	1,572			
100212471	NORTH HIGHLANDS	CA		07/22/2025		79,108		(3,477)			(3,477)		75,631	75,631			
100261331	BARTSTOWN	KY		12/08/2025		660		(20)			(20)		640	640			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004658	SPRINGFIELD	VA		06/02/2022		570		(6)			(8)		562				
100246704	BUFFALO	NY		10/15/2025		412		(19)			(19)		393				
100071530	CITRUS SPRS	FL		10/14/2021		991		(25)			(25)		966				
100109643	MAGNOLIA	TX		06/14/2023		476		(2)			(2)		474				
100229072	ELIENORF	TX		08/22/2025		358		(17)			(17)		341				
100265522	NORTH LAS VEGAS	NV		12/19/2025		540		(6)			(6)		532				
100243197	TALLMADE	OH		09/26/2025		431		(17)			(17)		414				
100261317	BRIGHTLINE	NJ		12/08/2025		569		(17)			(17)		552				
100177019	WORTHINGTON	OH		01/16/2025		4,216		(148)			(148)		4,068				
100175710	WALKERGAN	IL		11/12/2024		455		(14)			(14)		441				
100228005	KANSAS CITY	MO		06/04/2025		409		(1)			(1)		408				
100070552	WILLIAMSPORT	PA		10/01/2021		2,767		(7)			(7)		2,760				
100261446	ROSSVILLE	GA		12/09/2025		641		(28)			(28)		613				
100153493	MONTICELLO	NY		05/30/2024		360		(13)			(13)		347				
100149635	TIFFIN	IA		04/26/2024		934		(24)			(24)		910				
100261443	MADISON HEIGHTS	MI		12/09/2025		521		(11)			(11)		510				
100220079	VALLEJO	CA		06/06/2025		2,008		(95)			(95)		1,913				
100078831	BALTIMORE	MD		02/24/2022		1,161		(4)			(4)		1,157				
100090236	CHICAGO	IL		01/13/2023		419		(15)			(15)		404				
100216341	LAS VEGAS	NV		06/20/2025		394		(12)			(12)		382				
100236297	ROSENBERG	TX		09/10/2025		402		(7)			(7)		395				
100197542	BROOKPARK	OH		02/26/2025		385		(8)			(8)		377				
100076826	CONROE	TX		02/24/2022		1,297		(9)			(9)		1,288				
100063015	SARUPLA	OK		07/01/2021		1,323		(27)			(27)		1,296				
100087966	TAYLORS	SC		10/25/2022		492		(2)			(2)		490				
100201082	LARDO	TX		03/12/2025		2,475		(55)			(55)		2,420				
100071026	BETHELEM	PA		10/01/2021		1,020		(13)			(13)		1,007				
100228052	SAN ANTONIO	TX		06/07/2025		396		(8)			(8)		388				
100204768	MESQUITE	TX		04/09/2025		629		(11)			(11)		618				
100257212	MADILL	OK		11/26/2025		314		(12)			(12)		302				
100142654	CHICAGO	IL		02/08/2024		183		(3)			(3)		180				
100114726	LAKE MARY	FL		06/29/2023		34							34				
100226353	PARKVILLE	MO		06/11/2025		411		(13)			(13)		398				
100255635	MICHIGAN CITY	IN		08/29/2025		414		(16)			(16)		398				
100226978	CHESAPEAKE	VA		07/30/2025		407		(9)			(9)		398				
100165992	BALTIMORE	MD		12/26/2024		516		(3)			(3)		513				
100211525	EDMONDS	WA		06/05/2025		372		(18)			(18)		354				
100055024	CEDAR CITY	UT		07/14/2021		948		(29)			(29)		919				
100226327	MECHANICSBURG	PA		06/11/2025		423		(11)			(11)		412				
100053473	CASTLETON	VT		03/23/2021		1,092		(88)			(88)		1,004				
100126311	BETHELEM	PA		06/30/2023		577		(16)			(16)		559				
100246263	PALM COAST	FL		10/10/2025		262,454		(7,945)			(7,945)		254,509				
100054038	MARIETTA	GA		03/23/2021		619		(55)			(55)		564				
100171151	DES PLAINES	IL		11/22/2024		870		(38)			(38)		832				
100193264	QUITMAN	TX		02/10/2025		1,670		(7)			(7)		1,663				
100172226	LAWRENCEVILLE	GA		10/17/2024		28,955		(1,347)			(1,347)		27,608				
100076427	CHAPEL HILL	NC		12/23/2021		953		(16)			(16)		935				
100221570	RICHMOND	TX		07/22/2025		371		(11)			(11)		360				
100120700	MANTECA	CA		08/25/2023		6,844		(68)			(68)		6,776				
100226301	YUMA	AZ		06/11/2025		435		(7)			(7)		428				
100055594	MIAMI	FL		03/23/2021		1,776		(74)			(74)		1,702				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100200261	PLEASANTON	CA		03/07/2025		2,394		(73)				(73)		2,321	2,321			
100201280	ORLANDO	FL		03/12/2025		438		(17)				(17)		421	421			
100228285	CANTON	OH		06/11/2025		386		(14)				(14)		372	372			
100141057	BRADON	FL		02/20/2024		436		(19)				(19)		417	417			
100277189	GREENSBORO	NC		02/10/2026		134		(6)				(6)		128	128			
100255452	NEW ALBANY	OH		11/24/2025		596		(7)				(7)		589	589			
100173036	DAYTON	OH		10/25/2024		479		(11)				(11)		468	468			
100206374	MOUNT PLEASANT	SC		05/22/2025		399		(6)				(6)		393	393			
100204426	ESPAOLA	MI		04/01/2025		356		(5)				(5)		351	351			
100201574	CINCINNATI	KY		03/12/2025		337		(9)				(9)		328	328			
100158063	HAMMOND	LA		07/09/2024		5,268		(71)				(71)		5,197	5,197			
100044604	HAYWARD	CA		11/19/2020		1,123		(29)				(29)		1,094	1,094			
100054210	STEWARTSVILLE	NJ		03/23/2021		1,087		(68)				(68)		1,019	1,019			
100090226	ELWOOD	UT		01/13/2023		957		(31)				(31)		926	926			
100147825	NORTH LAS VEGAS	NV		04/08/2024		476		(1)				(1)		475	475			
100048424	LOS LUNAS	NM		11/20/2020		881		(132)				(132)		849	849			
100142808	GRESHFIELD	CA		02/08/2024		922		(31)				(31)		891	891			
100060222	OMAHA	NE		06/25/2021		961		(27)				(27)		934	934			
100060120	ARBUCKLE	CA		06/25/2021		958		(24)				(24)		934	934			
100207347	CALIFORNIA	MD		04/29/2025		397		(11)				(11)		386	386			
10076457	MELBOURNE	AUS		12/21/2021		712		(40)				(40)		672	672			
100130370	CHICAGO	IL		09/28/2023		608		(16)				(16)		592	592			
100167786	KODAK	TN		09/19/2024		10,198		(189)				(189)		10,009	10,009			
100268806	CHATTANOOGA	TN		12/29/2025		288		(1)				(1)		287	287			
100212186	OCALA	FL		05/22/2025		406		(10)				(10)		396	396			
100064864	CAPE CORAL	FL		07/14/2021		976		(39)				(39)		937	937			
100103688	GARLAND	TX		05/08/2023		427		(9)				(9)		418	418			
100226568	BENTONVILLE	AR		07/30/2025		506		(9)				(9)		497	497			
100140099	SANITQUIN	UT		01/09/2024		77,048		(1,156)				(1,156)		75,892	75,892			
100212265	LOUISVILLE	KY		05/28/2025		426		(11)				(11)		415	415			
100131677	DALLAS	TX		10/06/2023		403		(12)				(12)		391	391			
100075120	APPOKA	FL		12/01/2021		786		(7)				(7)		781	781			
100062781	FRESNO	CA		07/01/2021		972		(16)				(16)		956	956			
100204803	BAKERSFIELD	CA		04/09/2025		443		(18)				(18)		425	425			
100212202	SOUTH CHICAGO HEIGHTS	IL		05/22/2025		431		(5)				(5)		426	426			
100146111	BELDING	MI		06/29/2023		433		(12)				(12)		421	421			
100265365	BUXEY	OK		12/19/2025		271		(6)				(6)		265	265			
100209633	NORRISTOWN	PA		05/02/2025		436		(7)				(7)		429	429			
100068239	SAINT PAUL	MI		06/25/2021		889		(11)				(11)		878	878			
100012399	BOLINGBROOK	IL		04/28/2017		228		21				21		249	249			
100205146	COLUMBUS	OH		05/01/2025		421		(6)				(6)		415	415			
100212159	ALBUQUERQUE	NM		05/22/2025		439		(4)				(4)		435	435			
100204569	PITTSBURGH	PA		04/04/2025		411		(13)				(13)		398	398			
100139388	PHILADELPHIA	PA		12/28/2023		363		(9)				(9)		354	354			
100062225	PLAYAS DE ROSARITO	MEX		04/14/2022		673								673	673			
100075304	JOSHUA	TX		12/01/2021		1,043		(17)				(17)		1,026	1,026			
100247399	WHITING	NJ		10/29/2025		832		(37)				(37)		795	795			
100254149	BATON ROUGE	TX		12/12/2025		349		(17)				(17)		332	332			
100174749	GREAT FALLS	VA		10/31/2024		378		(22)				(22)		356	356			
100210480	FAIRVIEW	TX		05/12/2025		422		(14)				(14)		408	408			
100214746	MONTGOMERY	AL		06/11/2025		416		(8)				(8)		408	408			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100120610	VICTORVILLE	CA		06/16/2023		246		(14)			(14)		232		232		
100119826	CARROLLTON	GA		07/30/2018		988		(24)			(24)		964		964		
100277299	TRIVY	MI		02/12/2026		138		(33)			(33)		138		138		
100055712	TOLLAND	CT		03/23/2021		639		(8)			(8)		606		606		
100220221	COLUMBUS	OH		07/11/2025		647		(34)			(34)		639		639		
100011314	KENT	WA		12/23/2016		1,875		(14)			(14)		1,841		1,841		
100194407	LAREDO	TX		02/14/2025		527		(22)			(22)		513		513		
100169602	REXFORD	NY		09/30/2024		638		(15)			(15)		616		616		
100212667	PORT CHARLOTTE	FL		05/29/2025		405		(11)			(11)		390		390		
100103127	AURORA	CO		04/21/2023		426		(13)			(13)		413		413		
100243725	VIRGINIA BEACH	VA		09/29/2025		409		(17)			(17)		398		398		
100246268	KINGS MOUNTAIN	NC		10/10/2025		635		(7)			(7)		618		618		
100210379	HOPEWELL	VA		05/12/2025		435		(18)			(18)		428		428		
100171363	TYLER	TX		10/16/2024		439		(11)			(11)		421		421		
100103613	HOUSTON	TX		05/08/2023		427		(3)			(3)		416		416		
100165312	CERES	CA		06/29/2024		469		(11)			(11)		466		466		
100254486	EAST WAKEFIELD	MA		11/07/2025		554		(13)			(13)		543		543		
100190057	SANT GEORGE	UT		01/21/2025		2,643		(29)			(29)		2,630		2,630		
100065041	SAN BERNARDINO	CA		07/14/2021		992		(26)			(26)		963		963		
100159628	UTICA	NY		07/15/2024		468		(18)			(18)		442		442		
100185293	NEW ORLEANS	LA		01/24/2025		393		(2)			(2)		375		375		
100057549	WESTMINSTER	CA		06/30/2021		1,045		(10)			(10)		1,043		1,043		
100254488	N FORT MYERS	FL		11/07/2025		586		(5)			(5)		576		576		
100246025	CRYSTAL	MI		10/07/2025		444		(20)			(20)		439		439		
100257029	EUREKA	CA		11/26/2025		628		(6)			(6)		608		608		
100143868	SAVANNAH	GA		02/21/2024		410		(5)			(5)		402		402		
100088921	CAROLINA BEACH	NC		11/15/2022		468		(11)			(11)		463		463		
100115224	KANSAS CITY	MO		07/17/2023		498		(45)			(45)		487		487		
100255423	INDIANAPOLIS	IL		11/24/2025		1,702		(1,431)			(1,431)		1,657		1,657		
100209351	DAVENPORT	FL		04/29/2025		40,693		(97)			(97)		39,262		39,262		
100053639	DURHAM	NC		03/23/2021		861		(2)			(2)		764		764		
100190281	TUNNEL HILL	GA		01/22/2025		431		(397)			(397)		429		429		
100149491	MURRIETA	CA		04/24/2024		14,329		(9)			(9)		13,932		13,932		
100256438	LAKE OZARK	MO		11/25/2025		419		(57)			(57)		410		410		
100055762	VANCOUVER	WA		03/23/2021		947		(43)			(43)		890		890		
100054896	COTTAGE GROVE	MI		03/23/2021		913		(5)			(5)		870		870		
100128654	SOUTH BEND	IN		09/21/2023		410		(59)			(59)		405		405		
100205108	IRVING	TX		04/11/2025		1,404		(4)			(4)		1,345		1,345		
100202036	GARY	IN		03/18/2025		417		(18)			(18)		413		413		
100176619	LAKELAND	FL		11/15/2024		377		(3,927)			(3,927)		359		359		
100227165	GOOD YEAR	AZ		07/30/2025		108,216		(18)			(18)		104,291		104,291		
100204002	ROYSE CITY	TX		03/28/2025		422		(16)			(16)		404		404		
100082824	PORT NORRIS	NI		10/17/2022		480		(9)			(9)		464		464		
100175450	KANSAS CITY	MO		12/23/2024		450		(18)			(18)		441		441		
100071396	LIBERTY	MO		10/01/2021		702		(19)			(19)		720		720		
100172669	MEADOWS PLACE	TX		11/21/2024		399		(7)			(7)		380		380		
100166578	HOUSTON	TX		10/24/2024		143		(12)			(12)		136		136		
100074063	VENTANAS DEL MAR	MEX		11/05/2021		862		(6)			(6)		862		862		
100152667	COLUMBUS	OH		05/22/2024		295		(23)			(23)		283		283		
100203242	CLARKSVILLE	TN		03/27/2025		526							520		520		
100206701	LCRIS	SC		04/23/2025		413							390		390		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019031	HOLLAND	MI		01/28/2025		448		(5)			(5)		443		443		
10020276	MILLBRAUGH	KY		03/18/2025		402		(13)			(13)		389		389		
10018137	CHARLOTTE	NC		01/09/2025		435		(20)			(20)		415		415		
100173818	HAMBURG	IA		10/31/2024		572		(22)			(22)		550		550		
100067330	CYPRESS	TX		09/23/2021		1,003		(24)			(24)		979		979		
100193247	BRECKSVILLE	OH		02/10/2025		271		(6)			(6)		263		263		
100186201	SOUTH FALLSBURG	NY		12/27/2024		395		(18)			(18)		377		377		
100081640	NORTH BEDFORD BEACH	FL		03/24/2022		4,591		(86)			(86)		4,505		4,505		
100140853	NAVASOTA	TX		03/28/2024		361		(18)			(18)		343		343		
100189107	CROWN POINT	IN		01/13/2025		455		(20)			(20)		435		435		
100054279	NORTHFIELD	IL		03/23/2021		398		(33)			(33)		365		365		
100071833	NEWTON	MA		10/14/2021		1,697		(82)			(82)		1,615		1,615		
100119052	CHICAGO	IL		07/27/2023		758		(22)			(22)		736		736		
100141454	CYPRESS	TX		01/30/2024		393		(6)			(6)		387		387		
100227977	ODESSA	TX		06/04/2025		406		(4)			(4)		402		402		
100171771	WINNABOW	NC		10/17/2024		1,000		(20)			(20)		980		980		
100194360	NEWMAN	GA		02/14/2025		410		(14)			(14)		396		396		
100075408	MARI COPA	AZ		12/01/2021		1,202		(17)			(17)		1,185		1,185		
100164112	VIRGINIA BEACH	VA		06/21/2024		380		(19)			(19)		361		361		
100164065	GARLAND	TX		06/21/2024		396		(18)			(18)		378		378		
100218242	PUEBLO	CO		06/26/2025		399		(17)			(17)		382		382		
100174153	LAKEWOOD	CO		10/31/2024		371		(25)			(25)		346		346		
100060654	MARIETTA	GA		06/01/2021		441		4			4		445		445		
100167046	CARNEGIE	PA		09/13/2024		370		(24)			(24)		346		346		
100129847	ROCKFORD	IL		09/27/2023		443		(9)			(9)		434		434		
100205989	KANSAS CITY	MO		04/15/2025		563		(19)			(19)		544		544		
100192206	NEW ALBANY	OH		01/31/2025		445		(10)			(10)		435		435		
100071793	LANCASTER	CA		10/14/2021		881		(32)			(32)		849		849		
100019850	FREDERICK	MD		07/30/2018		974		(14)			(14)		960		960		
100204694	OCALA	FL		04/04/2025		364		(10)			(10)		354		354		
100054372	NORWALK	CT		03/23/2021		1,570		(64)			(64)		1,506		1,506		
100185563	LEXINGTON	KY		12/20/2024		3,671		(150)			(150)		3,521		3,521		
100177341	BIG BEAR LAKE	CA		01/16/2025		141,651		(6,545)			(6,545)		135,106		135,106		
100167080	AUSTIN	TX		09/13/2024		494		(33)			(33)		461		461		
100065433	EDEM PRAIRIE	MN		07/28/2021		2,188		(6)			(6)		2,180		2,180		
100188633	SPRINGFIELD	VA		02/10/2025		682		(32)			(32)		650		650		
100211631	ROSEVILLE	OH		05/16/2025		389		(23)			(23)		366		366		
100157421	GILBERT	AZ		02/20/2025		369		(20)			(20)		349		349		
100185127	LA PORTE	TX		12/20/2024		265		(13)			(13)		252		252		
100201596	NEUBURGH	NY		03/18/2025		385		(19)			(19)		376		376		
100261214	KATY	TX		12/05/2025		458		(13)			(13)		445		445		
100078821	RALEIGH	NC		02/24/2022		910		(6)			(6)		904		904		
100065118	HUNTSVILLE	NC		07/14/2021		1,007		(26)			(26)		981		981		
100101988	SAN ANTONIO	TX		04/14/2023		338		(24)			(24)		314		314		
100074844	ROCKY HILL	CT		12/01/2021		1,505		(23)			(23)		1,482		1,482		
100202040	AUBURN	VA		03/18/2025		415		(4)			(4)		411		411		
100062684	PORSMOUTH	RI		07/01/2021		960		(16)			(16)		944		944		
100144451	HOUSTON	TX		04/26/2024		360		(31)			(31)		329		329		
100246760	CHESAPEAKE BEACH	MD		10/15/2025		416		(17)			(17)		399		399		
100171778	JASPER	AL		10/17/2024		455		(14)			(14)		441		441		
100076313	CHARLOTTE	NC		01/07/2022		901		(23)			(23)		878		878		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057884	FORT WORTH	TX		06/30/2021		1,030		(33)				(33)	997	.997			
100116866	MIAMI	FL		07/20/2023		493		(4)				(4)	489	.489			
100055674	BELFORD	NJ		03/23/2021		448		(32)				(32)	416	.416			
100071795	COLUMBIA	SC		10/14/2021		875		(44)				(44)	831	.831			
100156794	ODESSA	TX		06/26/2024		408		(18)				(18)	390	.390			
100169255	VIACO	TX		09/27/2024		466		(8)				(8)	458	.458			
100163297	SACRAMENTO	CA		06/13/2024		337		(10)				(10)	327	.327			
100191573	MACON	NC		10/05/2023		356		(3)				(3)	353	.353			
100148165	CHARLOTTE	NC		05/15/2024		361		(16)				(16)	345	.345			
100157528	PARMA	OH		07/09/2024		2,198		(34)				(34)	2,164	2,164			
100088033	ROSHARON	TX		10/25/2022		468		(14)				(14)	454	.454			
100221309	NEOESHA	KS		07/22/2025		359		(16)				(16)	343	.343			
100176673	MERRITT ISLAND	FL		11/15/2024		415		(16)				(16)	399	.399			
100179888	LUBBOCK	TX		11/25/2024		4,383		(68)				(68)	4,315	4,315			
100130005	ASHLAND	MA		09/27/2023		388		(14)				(14)	374	.374			
100201987	PHILADELPHIA	PA		03/18/2025		407		(10)				(10)	397	.397			
100201250	PENSACOLA	FL		03/12/2025		472		(22)				(22)	450	.450			
100235629	NORTH FT MYERS	FL		08/29/2025		1,054		(45)				(45)	1,009	1,009			
100175420	PHILLIPSBURG	NJ		12/23/2024		329		(15)				(15)	314	.314			
100153821	RAYNORE	MO		06/05/2024		397		(29)				(29)	368	.368			
100118895	TAYLORS	SC		08/30/2023		396		(29)				(29)	367	.367			
100066745	SPRING	TX		06/02/2021		956		(10)				(10)	946	.946			
100126371	DETROIT	MI		08/30/2023		224		(6)				(6)	218	.218			
100214727	HARLINGEN	TX		06/11/2025		412		(7)				(7)	405	.405			
100084700	CHICAGO	IL		06/02/2022		447		(12)				(12)	435	.435			
100054427	LAUREL	MD		03/23/2021		681		(18)				(18)	663	.663			
100198952	INDEPENDENCE	MO		03/03/2025		378		(9)				(9)	369	.369			
100214142	RANSON	IV		05/30/2025		426		(14)				(14)	412	.412			
100156185	HIALEAH	FL		06/20/2024		410		(18)				(18)	392	.392			
100067752	TUCSON	AZ		09/23/2021		917		(38)				(38)	879	.879			
100219206	HILLIARD	OH		06/27/2025		4,655		(155)				(155)	4,500	4,500			
100247128	TALLAHASSEE	FL		10/23/2025		426		(8)				(8)	418	.418			
100064927	BOSTON	MA		07/14/2021		889		(33)				(33)	856	.856			
100166044	MIAMI	FL		09/06/2024		457		(22)				(22)	435	.435			
100247679	FLOYD	VA		10/29/2025		1,216		(56)				(56)	1,160	1,160			
100186665	NORTH CHARLESTON	SC		01/31/2025		422		(1)				(1)	421	.421			
100054895	CANAL WINCHESTER	OH		03/23/2021		878		(42)				(42)	836	.836			
100150054	ELYRIA	OH		06/14/2024		397		(11)				(11)	386	.386			
100157694	EMPIRE	CA		02/20/2025		1,460		(34)				(34)	1,426	1,426			
100153406	ROCK HILL	SC		05/30/2024		266		(8)				(8)	258	.258			
100126346	FORT LAUDERDALE	FL		06/30/2023		417		(7)				(7)	410	.410			
100196617	MOWHANS	TX		11/22/2023		450		(20)				(20)	430	.430			
100214190	GREENVILLE	SC		05/30/2025		428		(5)				(5)	423	.423			
100064940	POINCIPE BEACH	FL		07/14/2021		1,000		(36)				(36)	964	.964			
100048717	MABELVALE	AR		11/20/2020		3,426		(93)				(93)	3,333	3,333			
100235368	RIVERDALE	UT		08/29/2025		3,484		(101)				(101)	3,383	3,383			
100159477	SAINT LOUIS	MO		07/15/2024		422		(11)				(11)	411	.411			
100067576	ORLANDO	FL		09/23/2021		1,158		(52)				(52)	1,106	1,106			
100141783	LAFALETTE	CA		01/30/2024		486		(23)				(23)	463	.463			
100152471	HOUSTON	TX		06/16/2024		393		(28)				(28)	365	.365			
100053746	O FALLON	MO		03/23/2021		876		(59)				(59)	817	.817			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049210	NEWARK	NJ		11/20/2020		889	2				2		891				
100157328	TULWATER	IA		02/20/2025		362		(23)			(23)		339				
100103001	NEW ORLEANS	LA		06/22/2023		476		(41)			(41)		435				
100246072	LITCHFIELD PARK	AZ		10/08/2025		1,051		(47)			(47)		1,004				
100012788	W PALM BEACH	FL		05/25/2017		646							757				
100261281	CHAMERTON	NC		12/05/2025		274		(11)			(11)		263				
100149773	BALT MORE	MD		04/26/2024		381		(10)			(10)		371				
100142064	FORT PIERRE	FL		02/29/2024		386		(13)			(13)		373				
100152029	OAKHURST	NJ		05/15/2024		2,200		(52)			(52)		2,148				
100204490	STUART	FL		04/04/2025		751		(34)			(34)		717				
100150733	CADDO MILLS	TX		05/06/2024		16,715		(294)			(294)		16,421				
100159866	HIALEAH	FL		08/16/2024		2,648		(65)			(65)		2,583				
100206036	FAVETTEVILLE	NC		04/15/2025		435		(6)			(6)		429				
100044080	CORAL SPRINGS	FL		08/19/2020		959		(16)			(16)		943				
100141881	BRENTWOOD	TN		03/27/2024		407		(10)			(10)		397				
100082598	SEABROOK	NH		04/14/2022		1,879		(53)			(53)		1,826				
100264820	WINTERVILLE	NC		12/17/2025		2,032		(94)			(94)		1,938				
100079588	SAINT CLOUD	FL		04/25/2022		863		(70)			(70)		793				
100082539	HAFTON	NH		07/01/2021		1,187		(17)			(17)		1,170				
100128232	MEMPHIS	TN		09/14/2023		403		(4)			(4)		399				
100167031	NEW PORT RICHEY	FL		09/13/2024		402		(17)			(17)		385				
100219160	CLEVELAND	OH		06/27/2025		832		(16)			(16)		816				
100236765	AMARILLO	TX		09/11/2025		407		(12)			(12)		395				
100137317	YOKERS	NY		12/01/2023		844		(27)			(27)		817				
100142129	CLAYMONT	DE		02/29/2024		390		(14)			(14)		376				
100142134	CLAYMONT	DE		02/29/2024		390		(14)			(14)		376				
100091731	SAN ANTONIO	TX		03/24/2023		313		(38)			(38)		275				
100148998	ATLANTIC BEACH	FL		04/19/2024		405		(14)			(14)		391				
100201980	HOPK MILLS	NC		03/18/2025		403		(12)			(12)		391				
100084636	MIDDLEBURG	FL		08/02/2022		808		(19)			(19)		789				
100195571	CARLISBLES	PA		02/24/2025		419		(2)			(2)		417				
100186670	MARYVILLE	TN		12/30/2024		24,477		(52)			(52)		24,425				
100141004	ALTA MONTE SPRINGS	FL		02/20/2024		253		(15)			(15)		238				
100155333	KINGMAN	AZ		07/19/2024		378		(23)			(23)		355				
100176231	EDWARDSVILLE	IL		12/20/2024		313		(13)			(13)		300				
100219855	MORRISON	KS		07/10/2025		669		(23)			(23)		646				
100186737	KANSAS CITY	MO		12/31/2024		396		(14)			(14)		382				
100149716	WILKES-BARRE	PA		04/26/2024		354		(10)			(10)		344				
100204752	ORLANDO	FL		04/09/2025		436		(15)			(15)		421				
100149778	DARBY	MT		04/26/2024		421		(5)			(5)		416				
100156010	CHARLOTTE	NC		06/18/2024		1,095		(43)			(43)		1,052				
100084401	GRAND RAPIDS	MI		06/12/2022		630		(63)			(63)		567				
100216756	FAVETTEVILLE	NC		06/25/2025		390		(13)			(13)		377				
100200023	NORIAN	OK		03/06/2025		454		(12)			(12)		442				
100192319	TOWANDA	NY		01/31/2025		401		(8)			(8)		393				
100054803	PHOENIX	AZ		03/23/2021		581		(11)			(11)		580				
100261598	OCEAN SHORES	IA		12/08/2025		435		(13)			(13)		422				
100060264	QUAKERTOWN	PA		06/25/2021		943		(13)			(13)		930				
100055885	WOODBURY	NY		03/23/2021		597		27			27		624				
100079772	DAVENPORT	FL		04/08/2022		940		(67)			(67)		873				
100216071	PENSACOLA	FL		06/17/2025		363		(10)			(10)		353				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18		
Loan Number	City	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year							8	9
100054002	INDIANAPOLIS	IL			03/23/2021		264		(32)				(32)	232	232				
100157979	MONTGOMERY	AL			07/09/2024		592		(2)				(2)	590	590				
100047004	FRANKLIN	WI			11/20/2020		821		(32)				(32)	789	789				
100165720	HOUSTON	TX			06/29/2024		380		(38)				(38)	342	342				
100186949	HOUSTON	TX			02/10/2025		389		(11)				(11)	378	378				
100186039	GRAND RAPIDS	MI			01/31/2025		371		(17)				(17)	354	354				
100235630	NORTH FT MYERS	FL			06/29/2025		1,063		(45)				(45)	1,018	1,018				
100129844	LANCASTER	CA			09/27/2023		382		(7)				(7)	375	375				
100276967	EGGAR	AZ			01/30/2026		142		(5)				(5)	137	137				
100152813	HOUSTON	TX			05/22/2024		357		(34)				(34)	323	323				
100054923	WESTMINSTER	CA			03/23/2021		1,500		(13)				(13)	1,487	1,487				
100202615	WILSON	WY			03/21/2025		427		(3)				(3)	424	424				
100202618	WILSON	WY			03/21/2025		427		(3)				(3)	424	424				
100194310	CRETE	IL			02/14/2025		384		(8)				(8)	376	376				
100065246	FORT WORTH	TX			07/14/2021		2,025		(16)				(16)	2,009	2,009				
100192225	CASPER	WY			01/31/2025		430		(8)				(8)	422	422				
100226241	WEST BLOOMFIELD	MI			06/11/2025		410		(13)				(13)	397	397				
100193176	WINONA	MN			03/20/2025		363		(14)				(14)	349	349				
100205683	PLAUMOUTH	IN			05/09/2025		411		(13)				(13)	398	398				
100193261	BURLINGTON	NC			02/10/2025		992		(26)				(26)	966	966				
100164060	BRYAN	TX			06/21/2024		379		(49)				(49)	330	330				
100137180	PHILADELPHIA	PA			11/28/2023		376		(16)				(16)	360	360				
100247004	GREENVILLE	TN			10/22/2025		381		(21)				(21)	360	360				
100157146	DAVENPORT	FL			02/20/2025		2,583		(37)				(37)	2,546	2,546				
100172917	BEAUMONT	CA			10/25/2024		556		(36)				(36)	520	520				
100161183	HOLIDAY	FL			07/25/2024		372		(34)				(34)	338	338				
100203923	MIAMI	FL			03/26/2025		16,672		(758)				(758)	15,914	15,914				
100135901	ARLINGTON	VA			11/13/2023		6,246		(77)				(77)	6,169	6,169				
100152487	BELTSVILLE	MD			05/16/2024		316		(5)				(5)	313	313				
100147293	SANT JAMES	FL			03/26/2024		439		(2)				(2)	437	437				
100157288	WINTER HAVEN	FL			02/20/2025		407		(4)				(4)	403	403				
100189417	HYPOCUXO	FL			01/14/2025		321		(16)				(16)	305	305				
100055796	LEHIGH ACRES	FL			03/23/2021		603		6				6	609	609				
100063192	YUBA CITY	CA			07/01/2021		807		(9)				(9)	798	798				
100057550	CIBOLA	TX			06/30/2021		1,032		(2)				(2)	1,030	1,030				
100045936	MINN	FL			11/25/2020		373		(40)				(40)	333	333				
100062300	COATESVILLE	IN			07/01/2021		1,337		(14)				(14)	1,323	1,323				
100178986	TUXER	GA			11/21/2024		1,327		(39)				(39)	1,288	1,288				
100091252	BALTIMORE	MD			01/31/2023		453		(21)				(21)	432	432				
100177514	QUINLAN	TX			01/16/2025		457		(9)				(9)	448	448				
100066797	LOUISVILLE	KY			06/02/2021		1,021		(9)				(9)	1,012	1,012				
100109000	ROSELLE	NJ			05/31/2023		35,627		(699)				(699)	34,928	34,928				
100236514	LOUISVILLE	KY			09/12/2025		351		(12)				(12)	339	339				
100176658	DECATUR	GA			11/15/2024		447		(2)				(2)	445	445				
100176913	WVLE	TX			11/15/2024		12,566		(581)				(581)	11,985	11,985				
100150168	ZEPHYRHILLS	FL			04/30/2024		19,488		(744)				(744)	18,744	18,744				
100161985	HOUSTON	TX			07/31/2024		412		(6)				(6)	404	404				
100047771	EVERETT	WA			11/20/2020		834		(40)				(40)	794	794				
100160422	SPRING	TX			07/19/2024		681		(35)				(35)	646	646				
100193421	LEBANON	OR			02/10/2025		395		(12)				(12)	383	383				
100143417	SHARONA	IL			02/16/2024		318		(1)				(1)	317	317				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100043426	LONG BEACH	CA		06/13/2020		1,765	(42)				(42)		1,723	1,723			
100044794	FAIRFIELD	CA		11/19/2020		447	(30)				(30)		417	417			
100078809	RALEIGH	NC		02/24/2022		905	(8)				(8)		897	897			
100078823	RALEIGH	NC		02/24/2022		905	(8)				(8)		897	897			
100078825	RALEIGH	NC		02/24/2022		905	(8)				(8)		897	897			
100079518	ATHENS	GA		04/25/2022		832	(6)				(6)		826	826			
100062322	SAGINAW	TX		07/01/2021		888	(8)				(8)		880	880			
100202121	DOVER	ID		03/18/2025		724	(9)				(9)		715	715			
100067821	FRESNO	CA		09/23/2021		922	(36)				(36)		886	886			
100120403	MILWAUKEE	WI		06/18/2023		399	(16)				(16)		383	383			
100088475	LENOIRE	CA		06/25/2021		888	(37)				(37)		851	851			
100167945	NORIAN	OK		09/20/2024		441	(1)				(1)		440	440			
100176136	HOUSTON	TX		12/20/2024		270	(13)				(13)		257	257			
100100860	BAKERSFIELD	CA		04/28/2023		500	(3)				(3)		497	497			
100119844	MIAMI	FL		06/10/2023		544	(15)				(15)		529	529			
100221503	ATLANTA	GA		07/22/2025		1,854	(52)				(52)		1,802	1,802			
100156824	READING	MA		06/27/2024		402	(12)				(12)		390	390			
100156825	READING	MA		06/27/2024		404	(14)				(14)		390	390			
100156826	READING	MA		06/27/2024		401	(11)				(11)		390	390			
100153380	BALTIMORE	MD		05/29/2024		376	(1)				(1)		375	375			
100204563	COLUMBUS	OH		04/04/2025		428	(16)				(16)		412	412			
100086862	LAS VEGAS	NV		10/24/2022		928	(50)				(50)		878	878			
100189090	DOTHAN	AL		01/13/2025		464	(11)				(11)		453	453			
100243447	GLOUCESTER	MA		09/26/2025		445	(13)				(13)		432	432			
100086823	SUNNY ISLES BEACH	FL		09/30/2022		531	(2)				(2)		529	529			
100195688	CONVERS	GA		02/24/2025		243	(11)				(11)		232	232			
100053327	RIDLEY PARK	PA		03/23/2021		1,677	(93)				(93)		1,584	1,584			
100213866	BELLOWS FALLS	VT		05/29/2025		528	(9)				(9)		519	519			
100204777	OPELIKA	AL		04/09/2025		408	(18)				(18)		390	390			
100201288	LYMAN	ME		03/12/2025		425							425	425			
100131879	LA CROSSE	WI		10/06/2023		421	(8)				(8)		413	413			
100017005	FORT LEE	NJ		05/16/2018		1,052	(11)				(11)		1,041	1,041			
100161914	ATLANTA	GA		07/31/2024		568	(3)				(3)		565	565			
100156858	INVERNESS	CA		06/27/2024		383	(15)				(15)		368	368			
100091670	GARDNER	MA		01/27/2023		434	(6)				(6)		428	428			
100188862	WINTER GARDEN	FL		02/10/2025		426	(20)				(20)		406	406			
100063328	LITTLE ELM	TX		07/01/2021		1,379	(19)				(19)		1,360	1,360			
100120288	CONWAY	MI		06/18/2023		2,289	(1)				(1)		2,288	2,288			
100227236	VERNON	CA		07/31/2025		1,068	(50)				(50)		1,018	1,018			
100069535	MEDINA	WA		09/01/2021		894	(10)				(10)		884	884			
100154682	TAMPA	FL		07/19/2024		377	(26)				(26)		351	351			
100273387	FORT MYERS	IN		01/21/2026		117	(3)				(3)		114	114			
100128729	PITTSBURGH	PA		09/21/2023		414	(7)				(7)		407	407			
100246066	MIDDLETON	ID		10/08/2025		383	(17)				(17)		366	366			
100157533	IDAHO	TX		02/20/2025		432	(14)				(14)		418	418			
100209826	RALEIGH	NC		05/02/2025		406	(16)				(16)		390	390			
100076792	CHEYENNE	WY		12/27/2021		1,102	(94)				(94)		1,008	1,008			
100069081	MIDVALE	UT		09/01/2021		1,107	(5)				(5)		1,102	1,102			
100186854	GEORGETOWN	TX		01/07/2025		2,024	(22)				(22)		2,002	2,002			
100128522	ORTONVILLE	MI		09/15/2023		304	(9)				(9)		295	295			
100046391	RIALTO	CA		11/25/2020		726	(21)				(21)		705	705			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057534	INDIO	CA		06/30/2021		398		(34)			(34)		904	904			
100227257	CLEARWATER	FL		07/31/2025		429		(15)			(15)		414	414			
100157397	HOUSTON	TX		02/20/2025		517		(37)			(37)		480	480			
100167656	CYPRESS	TX		09/20/2024		374		(20)			(20)		354	354			
100153871	BALTIMORE	MD		06/05/2024		372		(18)			(18)		354	354			
100103166	SCHENECTADY	NY		04/21/2023		427		(14)			(14)		413	413			
100143801	HALEAH	FL		02/28/2024		441		(11)			(11)		430	430			
100067681	MADISON	WI		09/23/2021		939		(33)			(33)		906	906			
100109873	NEW ORLEANS	LA		06/22/2023		399		(11)			(11)		388	388			
100238186	POINCIANA	FL		09/15/2025		393		(5)			(5)		388	388			
100049653	SOLEDAD	CA		11/20/2020		826		(6)			(6)		820	820			
100166539	GROTON	MA		04/10/2018		1,004		(23)			(23)		981	981			
100179818	CYPRESS	TX		04/25/2022		943		(67)			(67)		876	876			
100139060	BALTIMORE	MD		12/28/2023		363		(10)			(10)		353	353			
100115500	NORTH LAS VEGAS	NV		07/17/2023		5,300		(171)			(171)		5,129	5,129			
100200126	GETTYSBURG	PA		03/06/2025		5,299		(104)			(104)		5,195	5,195			
100209820	CORPUS CHRISTI	TX		05/02/2025		1,671		(37)			(37)		1,634	1,634			
100153074	MARTINSBURG	WV		06/27/2024		385		(14)			(14)		371	371			
100128276	BORON	CA		09/14/2023		245		(9)			(9)		236	236			
100138338	ANNA	TX		12/18/2023		444		(1)			(1)		443	443			
100164462	AURORA	CO		08/21/2024		1,040		(15)			(15)		1,025	1,025			
100130039	CHICAGO	IL		09/27/2023		393		(11)			(11)		382	382			
100175989	MILFORD	MI		01/07/2022		956							956	956			
100078658	SCOTT	AR		02/24/2022		855		(11)			(11)		844	844			
100173761	HOLLY LAKE RANCH	TX		10/30/2024		855		(37)			(37)		818	818			
100090370	SEASIDE HEIGHTS	NJ		02/03/2023		383		(18)			(18)		365	365			
100276871	BALTIMORE	MD		01/30/2026		154		(5)			(5)		149	149			
100199147	ABILENE	TX		04/04/2025		382		(18)			(18)		364	364			
100173736	SEBRING	FL		10/30/2024		492		(3)			(3)		489	489			
100110122	BAYTOWN	TX		06/23/2023		360		(7)			(7)		353	353			
100170130	SHAKER HEIGHTS	OH		10/08/2024		396		(6)			(6)		390	390			
100190110	MESA	AZ		01/21/2025		139,760		(4,064)			(4,064)		135,696	135,696			
100119084	RODGERS	AR		07/27/2023		556		(17)			(17)		539	539			
100070498	KATY	TX		09/23/2021		876		(41)			(41)		835	835			
100138357	NEWPORT NEWS	VA		12/18/2023		375		(5)			(5)		370	370			
100272755	BULLARD	TX		07/25/2025		427		(7)			(7)		420	420			
100272849	NEWPORT NEWS	VA		01/09/2026		233		(7)			(7)		226	226			
100246752	MELBOURNE	AUS		10/15/2025		427		(18)			(18)		409	409			
100053734	SAN JOSE	CA		03/23/2021		2,588		(112)			(112)		2,476	2,476			
100257043	DALHART	TX		11/26/2025		512		(27)			(27)		485	485			
100188660	ABILENE	TX		02/10/2025		373		(15)			(15)		358	358			
100103198	PEWES GROVE	NJ		04/21/2023		277		(9)			(9)		268	268			
100101758	CHICAGO	IL		03/31/2023		351		40			40		391	391			
100044670	MIAMI GARDENS	FL		11/25/2020		627		(26)			(26)		601	601			
100244418	BLANCHARD	OK		09/29/2025		407		(14)			(14)		393	393			
100101796	MILWAUKEE	WI		03/31/2023		478		(14)			(14)		464	464			
100193056	MANEVILLE	LA		02/10/2025		401		(7)			(7)		394	394			
100067498	HOPE	ME		09/23/2021		893		(38)			(38)		855	855			
100149570	FAVETTEVILLE	NC		11/20/2020		645		3			3		648	648			
100144969	SAN ANTONIO	TX		07/14/2023		14							14	14			
100172146	PHILADELPHIA	PA		10/17/2024		125		(6)			(6)		119	119			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10018260	BRADENTON	FL	TX		12/12/2024		14,459		(210)			(210)		14,249	14,249			
10019374	SPRING	TX	TX		03/20/2025		589		(28)			(28)		561	561			
10017986	SCHULER	NE	NE		11/25/2024		467		(3)			(3)		464	464			
10028203	GREER	AZ	AZ		02/21/2026		140		(6)			(6)		134	134			
10025497	BETHLEHEM	PA	PA		11/07/2025		410		(9)			(9)		401	401			
10015741	NICHOLASVILLE	KY	KY		02/20/2025		373		(12)			(12)		361	361			
10026633	VALDOSTA	GA	GA		12/23/2025		276		(11)			(11)		265	265			
10024321	ROCKPORT	TX	TX		09/29/2025		508		(4)			(4)		504	504			
100173457	TALEQUAH	OK	OK		10/29/2024		1,356		(97)			(97)		1,259	1,259			
100178936	RALEIGH	NC	NC		02/24/2022		895		(11)			(11)		884	884			
5.00007E+11	WATERINGEN	NLD	NLD		01/28/2026		1,090							1,090	1,027			(63)
100206520	BALTIMORE	MD	MD		04/22/2025		383		(13)			(13)		370	370			
100114795	HOLMES BEACH	FL	FL		07/10/2023		288,244		(4,756)			(4,756)		283,488	283,488			
100090058	CAPE CORAL	FL	FL		01/13/2023		1,146		(6)			(6)		1,130	1,130			
100174866	GREENWOOD	IN	IN		10/31/2024		295		(19)			(19)		276	276			
100076190	LINCOLN	NE	NE		01/07/2022		905		(24)			(24)		881	881			
100067976	VERO BEACH	FL	FL		09/23/2021		1,033		(39)			(39)		994	994			
100203418	WADSWORTH	IL	IL		03/27/2025		367		(12)			(12)		355	355			
100140562	YOUNGSVILLE	LA	LA		01/19/2024		28,293		(496)			(496)		27,797	27,797			
100156709	ROUND LAKE PARK	IL	IL		06/26/2024		289		(15)			(15)		274	274			
100071691	VIRGINIA BEACH	VA	VA		10/14/2021		940		(32)			(32)		908	908			
100143059	GRINWELL	IA	IA		02/14/2024		285		(17)			(17)		268	268			
100103076	FORT WORTH	TX	TX		06/22/2023		436		(21)			(21)		415	415			
100174566	RAYTOWN	MO	MO		10/31/2024		442		(20)			(20)		422	422			
100049450	ONTARIO	CA	CA		11/20/2020		1,714		74			74		1,788	1,788			
100209174	THE VILLAGES	FL	FL		04/30/2025		391		(5)			(5)		386	386			
100247130	WHEELING	IL	IL		10/23/2025		453		(11)			(11)		442	442			
100046483	RANCHO CORDOVA	CA	CA		11/20/2020		1,549		(112)			(112)		1,437	1,437			
100128795	ORLANDO	FL	FL		09/21/2023		375		(6)			(6)		369	369			
100152915	LAS VEGAS	NV	NV		05/22/2024		404		(16)			(16)		388	388			
100273206	DAVIE	FL	FL		01/16/2026		256		(11)			(11)		245	245			
100049787	BROOKLYN	NY	NY		11/20/2020		3,355		(64)			(64)		3,291	3,291			
100264668	LECANTO	FL	FL		12/17/2025		278		(11)			(11)		267	267			
100081641	JACKSON	TN	TN		03/24/2022		32,563		(737)			(737)		31,826	31,826			
100178432	KATY	TX	TX		11/21/2024		394		(17)			(17)		377	377			
100246321	SAINT LOUIS	MO	MO		10/10/2025		378		(15)			(15)		363	363			
100109066	HALEIGH GARDENS	FL	FL		06/05/2023		448		(16)			(16)		432	432			
100149851	QUANTICO	VA	VA		04/29/2024		410		(10)			(10)		400	400			
100186749	LAKE CITY	CO	CO		12/31/2024		477		(21)			(21)		456	456			
100117387	LEAGUE CITY	TX	TX		07/20/2023		292		(20)			(20)		272	272			
100148010	SIERRA VISTA	AZ	AZ		04/10/2024		681		(2)			(2)		679	679			
100176082	DEXTER	MI	MI		12/20/2024		281		(14)			(14)		267	267			
100168736	FORT LAUDERDALE	FL	FL		09/26/2024		416		(16)			(16)		400	400			
100079031	PIKE ROAD	AL	AL		02/24/2022		911		(3)			(3)		908	908			
100114555	LITHONIA	GA	GA		06/29/2023		393		(25)			(25)		388	388			
100169670	KENT	WA	WA		11/08/2024		165		(8)			(8)		157	157			
100076167	NEW ORLEANS	LA	LA		07/07/2022		1,114		(31)			(31)		1,083	1,083			
100144464	SHERMAN	TX	TX		04/26/2024		316		(26)			(26)		290	290			
100165214	MORGAN CITY	LA	LA		01/24/2025		2,248		(136)			(136)		2,112	2,112			
100102075	LOUISVILLE	KY	KY		04/14/2023		398		(14)			(14)		384	384			
100173239	BETHEL SPRINGS	TN	TN		10/30/2024		1,516		(34)			(34)		1,482	1,482			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100102402	TALLAHASSEE	FL		06/07/2023		527		(35)			(35)		492		492		
100230066	GRAND RAPIDS	MI		06/26/2025		388		(8)			(8)		380		380		
100230056	MIDDLETON	NJ		06/25/2025		764		(12)			(12)		752		752		
100246711	SPARTANBURG	SC		10/15/2025		423		(17)			(17)		406		406		
100119847	ROCHESTER	NH		06/08/2023		359		(13)			(13)		346		346		
100079891	ZEPHYRHILLS	FL		04/08/2022		784		(22)			(22)		762		762		
100076406	CORAL SPRINGS	FL		12/23/2021		281		(16)			(16)		265		265		
100223012	SCOTTSDALE	AZ		06/14/2025		352		(19)			(19)		333		333		
100165901	MONTGOMERSVILLE	PA		12/26/2024		357		(16)			(16)		341		341		
100257032	ALVIN	TX		11/26/2025		3,651		(143)			(143)		3,508		3,508		
100062576	HIALEAH	FL		07/01/2021		1,464		(23)			(23)		1,441		1,441		
100207280	COOLBACH TOWNSHIP	PA		04/26/2025		189		(9)			(9)		180		180		
100046298	REDMOND	WA		11/25/2020		811		(24)			(24)		787		787		
100043775	STOCKTON	CA		06/13/2020		614		(37)			(37)		577		577		
100070728	SATELLITE BEACH	FL		10/01/2021		724		(1)			(1)		723		723		
100229237	ELLENWOOD	GA		06/13/2025		485		(12)			(12)		473		473		
100141555	CASK GRADE	AZ		01/30/2024		2,063		(14)			(14)		2,049		2,049		
100193193	POTTSTOWN	PA		03/20/2025		364		(16)			(16)		348		348		
100153602	WILMINGTON	DE		05/31/2024		390		(10)			(10)		380		380		
100205682	WEST ALLIS	WI		04/15/2025		893		(4)			(4)		889		889		
100234861	CALIFORNIA CITY	CA		06/28/2025		411		(6)			(6)		405		405		
100060193	METairie	LA		06/25/2021		941		(27)			(27)		914		914		
100080497	RIVE	NY		03/10/2022		1,211		(46)			(46)		1,165		1,165		
100155894	NEIGHBURH	NY		06/18/2024		1,934		(64)			(64)		1,870		1,870		
100067529	BLUE SPRINGS	MO		09/23/2021		767		(28)			(28)		739		739		
100214826	CHICAGO HEIGHTS	IL		06/06/2025		337		(16)			(16)		321		321		
100209157	O FALLON	MO		04/30/2025		359		(11)			(11)		348		348		
100071640	ALPHARETTA	GA		10/14/2021		2,445		(56)			(56)		2,389		2,389		
100157470	BLUE ISLAND	IL		02/20/2025		379		(4)			(4)		375		375		
100128671	BURLESON	TX		09/21/2023		345		(8)			(8)		337		337		
100266564	WEST READING	PA		12/23/2025		370		(8)			(8)		362		362		
100164526	MOXINEY	TX		06/21/2024		4,413		(168)			(168)		4,245		4,245		
100254416	BLUE ISLAND	IL		11/07/2025		378		(7)			(7)		371		371		
100220316	TUSCON	AZ		07/11/2025		401		(17)			(17)		384		384		
100215828	CASK GRADE	AZ		06/17/2025		261		(4)			(4)		257		257		
100078978	SAINT LOUIS	MO		02/24/2022		856		(17)			(17)		839		839		
100078986	SAINT LOUIS	MO		02/24/2022		856		(17)			(17)		839		839		
100057539	BURLESON	TX		06/30/2021		999		(11)			(11)		978		978		
100091562	MILWAUKEE	WI		01/31/2023		370		(18)			(18)		352		352		
100029468	MEDFORD	OR		10/26/2018		650		77			77		727		727		
100165061	MILLVILLE	DE		06/28/2024		934		(54)			(54)		880		880		
100088031	ATLANTA	GA		10/25/2022		437		(19)			(19)		418		418		
323060663	PORTLAND	OR		09/29/2023		328,531							328,531		328,531		
100102096	HOUSTON	TX		04/14/2023		1,782		(79)			(79)		1,703		1,703		
100247117	BRIDGTON	NJ		10/22/2025		370		(17)			(17)		353		353		
100206580	AUGUSTA	GA		04/22/2025		393		(16)			(16)		377		377		
100048708	KISSIMEE	FL		11/20/2020		975		(67)			(67)		888		888		
100138035	NEW ORLEANS	LA		12/13/2023		338		(14)			(14)		324		324		
100023554	DORAL	FL		09/04/2018		950		(2)			(2)		948		948		
100210388	PETERSBURG	AK		05/12/2025		407		(3)			(3)		404		404		
100100149	WATERBURY	CT		03/26/2023		1,412		(33)			(33)		1,379		1,379		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020598	CINCINNATI	KY		05/09/2025		412		(9)			(9)		403				
100154200	BELLEVUE	IA		07/11/2024		611		(27)			(27)		584				
100247549	HOUSTON	TX		10/28/2025		1,450		(60)			(60)		1,390				
100103138	LANSING	MI		04/21/2023		449		(11)			(11)		438				
100212087	SAINT LOUIS	MO		05/22/2025		403		(7)			(7)		396				
100203988	CARLEBIE	PA		03/27/2025		373		(11)			(11)		362				
100099740	PHILADELPHIA	PA		02/28/2023		439		(6)			(6)		431				
100156876	GAFFNEY	SC		06/27/2024		399		(11)			(11)		388				
100148052	ROCHESTER	NH		04/10/2024		558		(10)			(10)		548				
100189578	DES MOINES	IA		01/17/2025		180		(3)			(3)		177				
100193802	TULUM	MEX		02/10/2025		379							379				
100214062	FORT WORTH	TX		05/29/2025		373		(8)			(8)		365				
100090721	JACKSONVILLE	FL		12/29/2022		429		(14)			(14)		415				
100148143	VENICE	CA		05/15/2024		515		(14)			(14)		501				
100175425	N RIDGEVILLE	OH		12/23/2024		374		(17)			(17)		357				
100209826	SEGUIN	TX		05/05/2025		393		(13)			(13)		380				
100204883	MOBILE	AL		04/10/2025		393		(13)			(13)		380				
100189038	HOUSTON	TX		07/08/2025		341		(16)			(16)		325				
100204555	ROUND LAKE BEACH	IL		04/04/2025		393		(13)			(13)		380				
100141858	UPPER DARBY	PA		03/27/2024		422		(6)			(6)		416				
100100218	CLEVELAND HEIGHTS	OH		03/17/2023		443		(8)			(8)		435				
100065571	FRESNO	CA		07/28/2021		3,244		(82)			(82)		3,162				
100204733	PHOENIX	AZ		04/09/2025		358		(8)			(8)		350				
100053375	BALTIMORE	MD		03/23/2021		451		(34)			(34)		417				
100101570	AMES	IA		04/26/2023		485		(7)			(7)		478				
100136629	BAKERSFIELD	CA		11/22/2023		709		(9)			(9)		700				
100205673	WARREN	NJ		05/09/2025		419		(16)			(16)		403				
100154106	MEDFORD	OR		07/11/2024		4,524		(187)			(187)		4,337				
100071566	CHARLOTTE	NC		10/14/2021		929		(39)			(39)		890				
100053861	CHICAGO	IL		03/23/2021		963		(47)			(47)		916				
100158813	OCEANSIDE	CA		07/12/2024		7,804		(216)			(216)		7,588				
100277086	NORWAN	OK		02/06/2026		110		(5)			(5)		105				
100105986	PLANTATION	FL		06/22/2023		948		(12)			(12)		936				
100156667	KILLEEN	TX		06/24/2024		1,782		(27)			(27)		1,755				
100276940	RALEIGH	NC		07/30/2026		255		(10)			(10)		245				
100159566	BOWTOWN BEACH	FL		07/15/2024		1,794		(71)			(71)		1,723				
100169582	MONTGOMERY	AL		09/30/2024		741		(15)			(15)		726				
100133874	MCHENRY	MD		10/25/2023		398		(7)			(7)		391				
100204609	UPPER MERLBORO	MD		04/09/2025		422		(17)			(17)		405				
100176888	NASHUA	NH		11/15/2024		459		(6)			(6)		453				
100196878	BUFFALO	NY		02/28/2025		346		(12)			(12)		334				
100065190	WEST SACRAMENTO	CA		07/14/2021		1,811		(35)			(35)		1,776				
100082705	KISSIMEE	FL		07/01/2021		1,597		(40)			(40)		1,557				
100178431	MEMPHIS	TN		11/21/2024		356		(40)			(40)		316				
100109648	KENNER	LA		06/14/2023		1,055		(12)			(12)		1,043				
100206549	HARRISBURG	NC		04/17/2025		432		(16)			(16)		416				
100065522	MARIETTA	GA		07/28/2021		13,421		(342)			(342)		13,079				
100043324	WESTFORD	MA		06/13/2020		675		(47)			(47)		628				
100068052	ELOY	AZ		09/23/2021		3,118		(63)			(63)		3,055				
100193950	WILMINGTON	DE		02/10/2025		444		(8)			(8)		436				
100194343	MARTELLE	IA		10/27/2023		355		(16)			(16)		339				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100247354	MIDDLE RIVER	MD		10/24/2025		404		(6)			(8)		336		336		
100139516	GREENSBORO	NC		12/28/2023		320		(5)			(5)		315		315		
100151951	MIDLAND	TX		06/14/2024		344		(22)			(22)		322		322		
100147223	GARY	IN		03/28/2024		400		(6)			(6)		394		394		
100102371	JACKSONVILLE	FL		06/22/2023		1,308		(43)			(43)		1,265		1,265		
100102370	JACKSONVILLE	FL		06/22/2023		1,309		(43)			(43)		1,266		1,266		
100100668	STAFFORD	VA		04/28/2023		591		(7)			(7)		584		584		
100066341	RICHMOND	TX		09/30/2022		456		(7)			(7)		449		449		
100216099	RAISON	WV		06/17/2025		419		(14)			(14)		405		405		
100246397	WASHINGTON	DC		10/15/2025		380		(17)			(17)		343		343		
100164522	FORT WORTH	TX		06/21/2024		417		(16)			(16)		401		401		
100094762	TULSON	AZ		06/02/2022		441		(36)			(36)		405		405		
100162372	ORANGETHURB	SC		06/12/2024		425		(4)			(4)		421		421		
100261469	NORTH FORT WORTH	FL		12/09/2025		504		(18)			(18)		486		486		
100065233	HOUSTON	TX		07/14/2021		983		(13)			(13)		970		970		
100094657	MYRTLE BEACH	SC		06/02/2022		478		(26)			(26)		452		452		
100163376	ABILENE	TX		09/27/2024		352		(26)			(26)		326		326		
100088177	MOORE	OK		10/25/2022		447		(11)			(11)		436		436		
100175000	CARNEY'S POINT	NJ		10/31/2024		1,567		(90)			(90)		1,477		1,477		
100261440	MILTON	GA		12/09/2025		555		(25)			(25)		530		530		
100200025	YUKON	OK		03/06/2025		1,388		(21)			(21)		1,367		1,367		
100173962	LEAGUE CITY	TX		10/31/2024		464		(20)			(20)		444		444		
100043920	DOUGLASSVILLE	PA		11/20/2020		994		28			28		1,022		1,022		
100141974	SUGAR LAND	TX		02/29/2024		371		(27)			(27)		344		344		
100110136	LONG POND	PA		06/29/2023		393		(27)			(27)		366		366		
100186972	GREENSBORO	NC		01/09/2025		385		(10)			(10)		375		375		
100103922	MEHRIS	TN		05/10/2023		427		(8)			(8)		419		419		
100255395	MECHANICSBURG	PA		11/24/2025		451		(12)			(12)		439		439		
100119833	DELRAY BEACH	FL		06/10/2023		441		(6)			(6)		433		433		
100261396	CHAMHASSEN	WI		12/08/2025		380		(6)			(6)		374		374		
100101563	TOWNS RIVER	NJ		04/26/2023		534		(10)			(10)		524		524		
100053714	POBENKILL	NY		09/23/2021		429		(74)			(74)		355		355		
100193225	NEWTON	MA		02/10/2025		419		(6)			(6)		413		413		
100157279	KATY	TX		02/20/2025		398		(22)			(22)		376		376		
100169986	FAIRFETVILLE	NC		11/08/2024		407		(18)			(18)		389		389		
100077528	REX	GA		01/03/2022		613		(11)			(11)		602		602		
100234745	JACKSONVILLE	FL		06/28/2025		338		(15)			(15)		323		323		
100153653	TULARE	CA		06/05/2024		326		(19)			(19)		307		307		
100140183	JULIET	IL		01/11/2024		284		(2)			(2)		282		282		
100282274	ORANGETHURB	FL		02/27/2026		159		(5)			(5)		154		154		
100228406	BAKERSFIELD	CA		06/11/2025		388		(16)			(16)		372		372		
100079138	SOUTHFIELD	MI		02/24/2022		891		(7)			(7)		884		884		
100175983	LUZERNE	PA		11/12/2024		391		(12)			(12)		379		379		
100246645	VANCOUVER	WA		10/15/2025		439		(18)			(18)		421		421		
100063269	SAN ANTONIO	TX		07/01/2021		1,132		(15)			(15)		1,117		1,117		
100143299	LUBBOCK	TX		02/16/2024		2,864		(28)			(28)		2,836		2,836		
100147981	SAINT ROBERT	MO		04/10/2024		840		(15)			(15)		825		825		
100172680	DALLAS	TX		11/21/2024		418		(10)			(10)		408		408		
100247064	FRANKIE	VA		10/22/2025		452		(17)			(17)		435		435		
100210525	TALLAHASSEE	FL		05/15/2025		391		(15)			(15)		376		376		
100047394	LOS ANGELES	CA		11/20/2020		904		(49)			(49)		855		855		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100101543	MESQUITE	TX		04/26/2023		945	(10)				(10)		535		535		
100053559	DENVER	TX		03/23/2021		470	(42)				(42)		428		428		
100076040	ST AUGUSTINE	FL		01/07/2022		882	(34)				(34)		848		848		
100246739	ATHENS	GA		10/15/2025		397	(6)				(6)		391		391		
100247542	SPRING	TX		10/28/2025		1,449	(61)				(61)		1,388		1,388		
100204560	GREENVILLE	SC		04/04/2025		382	(13)				(13)		369		369		
100109869	KANSAS CITY	MO		06/22/2023		484	(17)				(17)		467		467		
100189473	HOUSTON	TX		01/15/2025		429	(7)				(7)		422		422		
100067558	WATERLOOIN	MA		09/23/2021		871	(46)				(46)		825		825		
100229344	ALEXANDRIA	VA		06/14/2025		367	(17)				(17)		350		350		
100227277	CINCINNATI	KY		07/31/2025		377	(18)				(18)		359		359		
100109137	PALM BAY	FL		06/09/2023		459	(11)				(11)		448		448		
100023450	SAN DIEGO	CA		06/16/2018		971	(12)				(12)		959		959		
100220282	PHOENIX	AZ		07/11/2025		348	(13)				(13)		335		335		
100028050	RAIMONA	CA		10/26/2018		992	98				98		1,090		1,090		
100180203	MILLEDGEVILLE	GA		11/25/2024		19,040	(369)				(369)		18,671		18,671		
100221816	LAKE WORTH	FL		07/29/2025		404	(18)				(18)		386		386		
100165430	MANVEL	TX		08/29/2024		16,666	(505)				(505)		16,161		16,161		
100157579	LOUISVILLE	KY		02/20/2025		364	(23)				(23)		341		341		
100151767	DURHAM	NC		05/10/2024		347	(20)				(20)		327		327		
100206377	LOUISVILLE	KY		05/22/2025		361	(17)				(17)		344		344		
100229308	HOPKELL	VA		06/14/2025		408	(13)				(13)		395		395		
100264878	ORLAND BEACH	FL		12/17/2025		370	(18)				(18)		352		352		
100228245	TRENTON	NJ		06/11/2025		416	(7)				(7)		409		409		
100137529	BALTIMORE	MD		12/01/2023		286	(16)				(16)		270		270		
100154892	KINGMAN	AZ		07/19/2024		427	(16)				(16)		411		411		
100049866	BOTHELL	WA		11/20/2020		647	(85)				(85)		562		562		
100067859	NORFOLK	MA		09/23/2021		884	(40)				(40)		844		844		
100216383	RICHMOND	TX		06/20/2025		427	(2)				(2)		425		425		
100206514	COUNTRY CLUB HILLS	IL		04/22/2025		350	(13)				(13)		337		337		
100070462	VALPARAISO	IN		09/23/2021		887	(43)				(43)		844		844		
100163240	MONTGOMERY VILLAGE	MD		06/13/2024		365	(13)				(13)		352		352		
100169678	STEVENSVILLE	MD		11/08/2024		433	(16)				(16)		417		417		
100219013	MOSES LAKE	WA		06/27/2025		347	(14)				(14)		333		333		
100086894	DANIA BEACH	FL		10/25/2022		453	(9)				(9)		444		444		
100219333	WEST PALM BEACH	FL		06/30/2025		400	(11)				(11)		389		389		
100155821	STONE MOUNTAIN	GA		11/13/2023		2,180	(149)				(149)		2,031		2,031		
100174605	TAIPEI	FL		10/31/2024		461	(29)				(29)		432		432		
100157539	SUNRISE	FL		06/28/2024		390	(9)				(9)		381		381		
100212674	LAKE WORTH	FL		05/29/2025		493	(22)				(22)		471		471		
100273348	MATTESON	IL		01/20/2026		151	(3)				(3)		148		148		
100190303	LOCH SHELPRAKE	NY		01/22/2025		377	(8)				(8)		369		369		
100172705	ROSELVILLE	IL		11/21/2024		439	(12)				(12)		427		427		
100126535	TOAS RIVER	NJ		06/30/2023		403	(13)				(13)		390		390		
100165824	CLEARLAKE	CA		08/29/2024		189	(1)				(1)		188		188		
100211938	WARSAW	VA		05/19/2025		307	(5)				(5)		302		302		
100206773	PAGE	FL		04/23/2025		343	(12)				(12)		331		331		
100129545	KNOXVILLE	TN		09/27/2023		412	(9)				(9)		403		403		
100247635	WINTER PARK	FL		10/29/2025		3,123	(140)				(140)		2,983		2,983		
100221313	HUNTSVILLE	UT		07/22/2025		388	(7)				(7)		381		381		
100049338	MIDDLE RIVER	MD		11/20/2020		677	36				36		713		713		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219340	MISSOULA	MT		06/30/2025		437		(9)			(9)		428		428		
100133338	AURORA	CO		11/29/2023		300		(10)			(10)		290		290		
100043703	CAPITOL HEIGHTS	MD		06/13/2020		491		(24)			(24)		467		467		
100062988	HAMILTON	NJ		07/01/2021		1,323		(21)			(21)		1,302		1,302		
100079675	SUNF ISIDE BEACH	SC		04/25/2022		732		(48)			(48)		684		684		
100238760	TULSON	AZ		09/22/2025		21,224		(530)			(530)		20,694		20,694		
100209841	PEN ARYL	PA		05/05/2025		333		(7)			(7)		326		326		
100020249	PLAINFIELD	NJ		07/27/2018		848		(10)			(10)		838		838		
100067985	GREENWICHES	FL		09/23/2021		963		(33)			(33)		930		930		
100075425	MAGNA	UT		12/01/2021		1,114		(20)			(20)		1,094		1,094		
100115257	PEMBERTON TOWNSHIP	NJ		07/17/2023		276		(7)			(7)		269		269		
100061612	MIRAMAR	FL		07/01/2021		367		(2)			(2)		365		365		
100154763	STEPHENS CITY	VA		07/19/2024		346		(25)			(25)		321		321		
100159830	MAGNOLIA	TX		07/17/2024		301		(6)			(6)		295		295		
100214829	GLENWOOD	IN		06/06/2025		459		(22)			(22)		437		437		
100219339	LILLINGTON	NC		06/30/2025		397		(16)			(16)		381		381		
100138779	MASCOTTE	FL		12/21/2023		355		(15)			(15)		340		340		
100076500	HOUSTON	TX		12/21/2021		995		(83)			(83)		912		912		
100272635	KISSIMEE	FL		01/09/2026		131		(1)			(1)		130		130		
100140512	RALEIGH	NC		01/19/2024		473		(8)			(8)		465		465		
100080942	ELWOOD CITY	PA		04/01/2022		695		(52)			(52)		643		643		
100149005	SEGUIN	TX		04/19/2024		403		(20)			(20)		383		383		
100157017	CINCINNATI	KY		02/20/2025		775		(42)			(42)		733		733		
100204970	PHOENIX	AZ		04/10/2025		369		(19)			(19)		350		350		
100220564	BIRMINGHAM	AL		07/15/2025		1,706		(66)			(66)		1,640		1,640		
100157078	MILWAUKEE	WI		02/20/2025		355		(12)			(12)		343		343		
100054140	TULSON	AZ		03/23/2021		778		14			14		792		792		
100066730	MARATE	NJ		06/02/2021		1,000		(9)			(9)		991		991		
100220763	PALMDALE	CA		07/18/2025		428		(6)			(6)		420		420		
100169404	HOUSTON	TX		09/30/2024		3,933		(156)			(156)		3,777		3,777		
100247094	MILFORD	WI		10/22/2025		589		(11)			(11)		578		578		
100068264	BAKERSFIELD	CA		08/25/2021		2,047		(97)			(97)		1,950		1,950		
100067502	CARE CORAL	FL		09/23/2021		888		(41)			(41)		847		847		
100212519	WACO	TX		05/29/2025		397							397		397		
100154860	PATTERSON	CA		07/19/2024		378		(22)			(22)		356		356		
100091976	MOORE	OK		02/07/2023		215		(6)			(6)		209		209		
100261192	OAKLAND	CA		12/05/2025		317		(7)			(7)		310		310		
100186233	JACKSONVILLE	FL		12/27/2024		442		(11)			(11)		431		431		
100207431	ALBUQUERQUE	NM		04/29/2025		384		(16)			(16)		368		368		
100054942	LOS ANGELES	CA		03/23/2021		657		(67)			(67)		590		590		
100205950	LA VERGIE	TN		04/15/2025		391		(14)			(14)		377		377		
100103596	BURBANK	CA		05/08/2023		465		(15)			(15)		440		440		
100142008	CINCINNATI	KY		02/29/2024		337		(19)			(19)		318		318		
100219330	CARLTON	IN		06/30/2025		1,865		(22)			(22)		1,843		1,843		
100181980	SPLENDORA	TX		01/09/2025		7,153		(333)			(333)		6,820		6,820		
100214908	LAS VEGAS	NV		06/11/2025		379		(18)			(18)		361		361		
100193195	PLANTATION	FL		03/20/2025		377		(16)			(16)		361		361		
100068100	MEDFORD	OR		06/25/2021		980		(16)			(16)		964		964		
100141165	MEMPHIS	TN		01/30/2024		358		(13)			(13)		345		345		
100210581	CANAL WINCHESTER	OH		05/15/2025		438		(6)			(6)		432		432		
100054490	PLAINFIELD	NJ		03/23/2021		519		(89)			(89)		430		430		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100155322	ALLENJOIN	PA		07/19/2024		393		(20)			(20)		373				
100156862	GAFFNEY	SC		06/27/2024		393		(7)			(7)		386	386			
100071807	MINNEAPOLIS	MIN		10/14/2021		978		(26)			(26)		952	952			
100049841	MIAMI	FL		11/20/2020		847		(20)			(20)		827	827			
100143624	PHILADELPHIA	PA		02/21/2024		541		(12)			(12)		529	529			
100062054	HAMDEN	CT		07/01/2021		1,225		(28)			(28)		1,197	1,197			
100115629	MIAMI	FL		07/19/2023		476		(6)			(6)		470	470			
100204495	JERSEY CITY	NJ		04/04/2025		430		(15)			(15)		415	415			
100146578	GASTONIA	NC		03/20/2024		393		(11)			(11)		382	382			
100204576	FAIRFAX	CA		04/04/2025		438		(13)			(13)		425	425			
100151942	GREENSBORO	NC		05/10/2024		346		(17)			(17)		329	329			
100195672	CARROLLTON	GA		02/24/2025		588		(1)			(1)		587	587			
100091059	FRESNO	CA		01/31/2023		399		(29)			(29)		370	370			
100176850	MIAMI	FL		11/15/2024		379		(16)			(16)		363	363			
100227213	MAZATLAN	MEX		07/31/2025		2,696							2,696	2,696			
100205972	MYRTLE BEACH	SC		04/15/2025		444		(9)			(9)		435	435			
100079981	OCALA	FL		04/25/2022		750		(40)			(40)		710	710			
100238387	ROCHESTER	NH		09/19/2025		53,138		(2,033)			(2,033)		51,105	51,105			
100088292	MYRTLE BEACH	SC		10/24/2022		496		(1)			(1)		495	495			
100013545	STOCKTON	CA		05/25/2017		448		38			38		486	486			
100163274	DOUGLAS CITY	CA		06/13/2024		433		(14)			(14)		419	419			
100228616	NEWMAN	GA		06/12/2025		399		(15)			(15)		384	384			
100201354	SAN ANTONIO	TX		03/12/2025		387		(11)			(11)		376	376			
100193903	TULUM	MEX		02/10/2025		386							386	386			
100188965	NASHVILLE	TN		01/09/2025		401		(19)			(19)		382	382			
100185117	KANSAS CITY	MO		12/20/2024		370		(13)			(13)		357	357			
100102642	SURFSIDE BEACH	SC		06/22/2023		350		(44)			(44)		306	306			
100192304	LANCASTER	CA		01/31/2025		577		(23)			(23)		554	554			
100148011	CHICAGO	IL		04/10/2024		544		(12)			(12)		532	532			
100261516	ALLENJOIN	PA		12/08/2025		551		(20)			(20)		531	531			
100243729	YORK	SC		09/29/2025		399		(6)			(6)		391	391			
100276621	COLLINSVILLE	CT		07/29/2026		556		(6)			(6)		550	550			
100065159	WEST NEW YORK	NJ		07/14/2021		929		(20)			(20)		909	909			
100053472	MINT HILL	NC		03/23/2021		649		(36)			(36)		613	613			
100157530	PITTSBURGH	PA		05/10/2024		920		(31)			(31)		889	889			
100055570	EAST HARTFORD	CT		03/23/2021		944		(80)			(80)		864	864			
100043824	ORADELL	NJ		06/13/2020		4,987		(215)			(215)		4,772	4,772			
100157373	SAN ANTONIO	TX		02/20/2025		370		(18)			(18)		352	352			
100147642	MIDDLE RIVER	MD		04/04/2024		272		(21)			(21)		251	251			
100054988	DES PLAINES	IL		03/23/2021		1,043		(32)			(32)		1,011	1,011			
100207227	CLEBURNE	TX		04/28/2025		6,732		(99)			(99)		6,633	6,633			
100192180	AKRON	OH		01/31/2025		363		(6)			(6)		357	357			
100193722	DANBURY	CT		02/10/2025		421		(11)			(11)		410	410			
100147645	BALTIMORE	MD		04/04/2024		407		(10)			(10)		397	397			
100149569	ASHBORO	NC		06/07/2024		283		(15)			(15)		268	268			
100120246	MOUNT PLEASANT	SC		06/18/2023		427		(4)			(4)		423	423			
100204795	INDIANAPOLIS	IL		04/09/2025		474		(22)			(22)		452	452			
100049417	RANDALLSTOWN	MD		11/20/2020		2,735		(123)			(123)		2,612	2,612			
100237115	CLEARWATER	FL		09/12/2025		321		(22)			(22)		299	299			
100075959	MOUNT LAUREL	NJ		07/07/2022		935		(14)			(14)		921	921			
100068948	ELGIN	IL		09/01/2021		1,273		(18)			(18)		1,255	1,255			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100194340	EAST LANSING	MI		02/14/2025		376		(12)			(12)		364				
100134867	APEX	NC		10/30/2023		18,126		(164)			(164)		17,962				
100199303	CLARK	MO		04/04/2025		425		(14)			(14)		411				
100071857	SAN ANTONIO	TX		10/14/2021		822		(33)			(33)		789				
100140472	POINCIPE BEACH	FL		01/17/2024		373		(4)			(4)		369				
100189078	CONROE	TX		01/13/2025		421		(9)			(9)		412				
100181334	PORT SAINT LUCIE	FL		12/06/2024		299		(10)			(10)		289				
100130324	WATERBURY	CT		09/28/2023		381		(26)			(26)		355				
100062371	LITTLEROCK	CA		07/01/2021		1,276		(16)			(16)		1,258				
100047404	NORTH HILLS	CA		11/20/2020		859		42			42		901				
100164720	WAPERVILLE	IL		06/23/2024		355		(22)			(22)		333				
100218648	FORT MOHAVE	AZ		06/27/2025		895		(15)			(15)		880				
100159249	SAINT LOUIS	MO		07/15/2024		578		(2)			(2)		576				
100184372	EUGENE	OR		12/16/2024		514		(24)			(24)		490				
100144382	CLERMONT	FL		03/07/2024		9,880		(214)			(214)		9,676				
100023560	OWINGS MILLS	MD		09/04/2018		967		(16)			(16)		951				
100083832	WENTHERFORD	TX		07/12/2022		515		(12)			(12)		503				
100150187	FORT WORTH	TX		04/30/2024		303		(20)			(20)		283				
100179765	DES PLAINES	IL		11/21/2024		387		(7)			(7)		380				
100080180	ALBUQUERQUE	NM		02/25/2022		960		(22)			(22)		938				
100195535	ALBUQUERQUE	NM		03/27/2025		383		(8)			(8)		375				
100195537	ALBUQUERQUE	NM		03/27/2025		382		(7)			(7)		375				
100272294	PEARLAND	TX		01/08/2026		19,274		(199)			(199)		19,075				
100248940	MEHRIS	TX		10/29/2025		378		(14)			(14)		364				
100206249	LOUISVILLE	KY		04/17/2025		478		(16)			(16)		460				
100186681	PHOENIX	AZ		01/07/2025		468		(5)			(5)		463				
100143566	LYNN HAVEN	FL		02/29/2024		432		(11)			(11)		431				
100172873	GRAND RAPIDS	MI		10/25/2024		403		(14)			(14)		389				
100186630	PHILADELPHIA	PA		12/30/2024		422		(7)			(7)		415				
100153841	HUMBLE	TX		07/10/2024		433		(30)			(30)		403				
100228556	TULSON	AZ		06/12/2025		402		(16)			(16)		386				
100147858	ODESSA	TX		04/08/2024		2,741		(2)			(2)		2,739				
100071547	PORTLAND	OR		10/14/2021		919		(39)			(39)		880				
100043241	MACOMB	MI		06/13/2020		1,730		96			96		1,826				
100204130	FORT WORTH	TX		03/28/2025		656		(17)			(17)		639				
100128814	CUMMING	GA		09/21/2023		356		(10)			(10)		346				
100068010	WINTERVILLE	NC		09/23/2021		900		(34)			(34)		866				
100163875	MORHEAD	MI		10/04/2024		392		(10)			(10)		382				
100215844	AURORA	CO		06/12/2025		8,714		(174)			(174)		8,540				
100176792	SAN ANTONIO	TX		11/15/2024		430		(32)			(32)		398				
100054104	MAYBROOK	NY		03/23/2021		678		(29)			(29)		649				
100068347	MORFESVILLE	NC		08/25/2021		1,527		(36)			(36)		1,491				
100238461	BROOKHAVEN	GA		09/19/2025		1,166		(40)			(40)		1,126				
100044543	OREN	UT		11/19/2020		4,622		(63)			(63)		4,559				
100074421	LAS VEGAS	NV		12/02/2021		860		(59)			(59)		801				
100174816	ABERDEEN	NC		10/31/2024		2,235		(92)			(92)		2,143				
100135875	CONROE	TX		11/09/2023		411		(7)			(7)		404				
100046877	BOISE	ID		11/25/2020		773		(19)			(19)		754				
100165261	FORT WORTH	TX		08/29/2024		413		(22)			(22)		391				
100138049	DANBURY	CT		12/13/2023		14,508		(197)			(197)		14,311				
100170914	ATLANTA	GA		10/11/2024		382		(15)			(15)		367				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10027070	PERRIS	CA		02/06/2026		153		(7)			(7)		146		146		
10006470	DENVER	CO		07/14/2021		865		(34)			(34)		831		831		
10021538	WASHINGTON	DC		06/12/2025		4,984		(92)			(92)		4,492		4,492		
100121029	BAIDERA	TX		06/30/2023		419							419		419		
10006756	BOLLING SPRINGS	SC		09/23/2021		905		(35)			(35)		870		870		
100047945	ELK GROVE	CA		11/20/2020		832		(44)			(44)		788		788		
100209635	SOUTHERN PINES	NC		05/02/2025		380		(17)			(17)		363		363		
100120715	HEMICO	NC		08/25/2023		5,152		(36)			(36)		5,116		5,116		
100235387	INDIANAPOLIS	IL		08/29/2025		398		(9)			(9)		359		359		
100033672	LAKE IDE	MT		03/23/2021		544		(40)			(40)		504		504		
100153866	HOUSTON	TX		06/05/2024		751		(50)			(50)		701		701		
100193655	CHICAGO	IL		12/28/2023		771		(4)			(4)		767		767		
100151136	KEANSBURG	NJ		05/09/2024		349		(8)			(8)		341		341		
100165762	NORTH BEND	IA		08/29/2024		52		(1)			(1)		51		51		
100178338	SAINT CLOUD	FL		11/19/2024		483		(17)			(17)		466		466		
100109546	TEWLE	GA		06/22/2023		464		(9)			(9)		455		455		
100164870	COOXA	FL		08/28/2024		395		(22)			(22)		373		373		
100073267	SUN CITY CENTER	FL		02/28/2022		813		(18)			(18)		795		795		
100062829	SAN ANTONIO	TX		07/01/2021		1,013		(10)			(10)		1,003		1,003		
100062706	COLORADO SPRINGS	CO		07/01/2021		1,228		(15)			(15)		1,213		1,213		
100134263	SILVER SPRING	MD		10/21/2023		284		(12)			(12)		272		272		
100152962	DARLINGTON	MO		05/22/2024		420		(9)			(9)		411		411		
100209641	PALM COAST	FL		05/02/2025		2,032		(43)			(43)		1,989		1,989		
100126510	TRENTON	NJ		08/30/2023		404		(8)			(8)		396		396		
10024338	STEAMBOAT SPRINGS	CO		11/07/2025		411		(15)			(15)		396		396		
100024137	KILLEEN	TX		09/10/2018		1,141		(28)			(28)		1,113		1,113		
100147245	SPRINGFIELD	VA		03/28/2024		346		(10)			(10)		336		336		
100200694	DULUTH	GA		03/12/2025		404		(11)			(11)		393		393		
100236767	BRANSON	MO		08/11/2025		1,624		(36)			(36)		1,588		1,588		
100065219	GLEN HEIGHTS	TX		07/14/2021		978		(16)			(16)		962		962		
100099680	FAVETTEVILLE	NC		04/06/2023		371		(17)			(17)		354		354		
100173052	FORT WASHINGTON	MD		10/25/2024		399		(20)			(20)		379		379		
100100193	PHILADELPHIA	PA		03/17/2023		421		(13)			(13)		408		408		
100076238	LAS VEGAS	NV		01/07/2022		6,630		(196)			(196)		6,434		6,434		
100064895	COVINGTON	GA		07/14/2021		896		(35)			(35)		861		861		
100064874	SUMMERVILLE	SC		07/14/2021		882		(35)			(35)		847		847		
100202120	WILSON	IVY		03/18/2025		362		(1)			(1)		361		361		
100131772	BALTIMORE	MD		10/06/2023		390		(5)			(5)		385		385		
100143071	BURSHILL	OH		02/14/2024		278		(16)			(16)		262		262		
100076133	BIG BEAR LAKE	CA		01/07/2022		851		(33)			(33)		818		818		
100169474	ALBUQUERQUE	NM		09/30/2024		417		(16)			(16)		401		401		
100191140	DALLAS	TX		01/29/2025		414		(19)			(19)		395		395		
100152743	PELZER	SC		05/22/2024		127		(3)			(3)		124		124		
100172882	FAVETTEVILLE	NC		10/25/2024		490		(11)			(11)		479		479		
100140783	ALBESWALE	NC		01/22/2024		308		(21)			(21)		287		287		
100141594	TEXARKANA	TX		01/30/2024		357		(23)			(23)		334		334		
100101983	CHICAGO	IL		04/14/2023		354		(9)			(9)		345		345		
100049841	ANTIOCH	CA		11/20/2020		2,800		(54)			(54)		2,746		2,746		
10014823	LAKEHUR	IL		03/13/2024		368		(6)			(6)		362		362		
100136017	MIAMI	TX		11/16/2023		336		(20)			(20)		316		316		
100158992	SAINT PETERSBURG	FL		06/15/2024		4,510		(359)			(359)		4,151		4,151		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173487	BERNIX	PA		10/29/2024		342		(23)			(23)		319	319			
100171785	GROVE CITY	OH		10/17/2024		448		(13)			(13)		435	435			
100167098	HOUSTON	TX		09/13/2024		2,558		(105)			(105)		2,453	2,453			
100143650	MAGNOLIA	TX		04/24/2024		2,501		(16)			(16)		2,485	2,485			
100141357	WIPROSS	GA		01/30/2024		353		(11)			(11)		342	342			
100166800	CLEARWATER	FL		11/08/2024		375		(15)			(15)		360	360			
100102073	CAPE MAY COURT HOUSE	NJ		04/14/2023		365		(6)			(6)		359	359			
100126433	TAMPA	FL		06/30/2023		370		(11)			(11)		359	359			
100067605	NAPLES	FL		09/23/2021		849		(11)			(11)		838	838			
100065663	LEXINGTON	FL		07/28/2021		12,334		(341)			(341)		11,993	11,993			
100114474	GISSBONTON	FL		06/29/2023		1,059		178			178		1,237	1,237			
100167139	OSHEGO	IL		09/13/2024		355		(23)			(23)		332	332			
100148709	FOREST LAKE	IN		04/17/2024		17,873		(579)			(579)		17,294	17,294			
100109304	PHILADELPHIA	PA		06/22/2023		581		(14)			(14)		567	567			
100139403	LIBERTY	MO		12/28/2023		347		(8)			(8)		339	339			
100161841	MOUNT ARLINGTON	NJ		07/31/2024		415		(7)			(7)		408	408			
100062732	BRIDGEPORT	CT		07/01/2021		1,321		(20)			(20)		1,301	1,301			
100167054	MIRLE BEACH	SC		09/13/2024		403		(9)			(9)		394	394			
100145846	STONE MOUNTAIN	GA		03/15/2024		393		(14)			(14)		379	379			
100273180	FEHO	NY		01/15/2026		134		(4)			(4)		130	130			
100265387	UPPER DABRY	PA		12/19/2025		139		(3)			(3)		136	136			
100055310	RANCHO CUCAMONGA	CA		03/23/2021		984		(24)			(24)		960	960			
100157445	NEWTOWN	PA		02/20/2025		448		(17)			(17)		431	431			
100282293	SARASOTA	FL		02/27/2026		146		(6)			(6)		140	140			
100119865	FAIRFAX	CA		07/30/2018		1,988		(22)			(22)		1,876	1,876			
100142133	CHICATAW	OK		02/29/2024		384		(11)			(11)		373	373			
100157984	DUNDALK	MD		07/09/2024		422		(2)			(2)		420	420			
100103828	LIVERPOOL	NY		05/10/2023		418		(12)			(12)		406	406			
100062836	LOVELAND	CO		07/01/2021		1,341		(3)			(3)		1,338	1,338			
100159388	MIAMI	FL		06/16/2024		358		(29)			(29)		329	329			
100229216	DUNCAN	SC		08/13/2025		5,604		(154)			(154)		5,450	5,450			
100089278	LITTLE ELM	TX		01/26/2023		256		(13)			(13)		243	243			
100210242	COLUMBIA	SC		05/09/2025		399		(19)			(19)		380	380			
100109699	ATLANTIC CITY	NJ		06/22/2023		412		(15)			(15)		397	397			
100141106	PHILADELPHIA	PA		01/30/2024		806		(33)			(33)		773	773			
100235230	VIVADOITTE	MI		08/29/2025		1,104		(45)			(45)		1,059	1,059			
100117592	LAKE WYLLIE	SC		07/20/2023		931		(31)			(31)		900	900			
100114684	EAST HARTFORD	CT		06/29/2023		427		(4)			(4)		423	423			
100261454	MEVNSHA	WI		12/09/2025		406		(16)			(16)		390	390			
100108383	TUCKERTON	NJ		05/25/2023		403		(12)			(12)		391	391			
100062515	SPRING	TX		07/01/2021		1,290		(15)			(15)		1,275	1,275			
100150162	CLEARWATER	FL		04/30/2024		437		(15)			(15)		422	422			
100154663	ATHENS	GA		07/19/2024		432		(10)			(10)		422	422			
100254459	APEX	NC		11/07/2025		446		(11)			(11)		435	435			
100131575	SALEN	OR		10/05/2023		336							336	336			
100254389	CONWAY	NH		11/07/2025		482		(14)			(14)		468	468			
100151523	BROOKLYN	NY		05/10/2024		296		(3)			(3)		293	293			
100194181	HIALEAH	FL		02/14/2025		384		(6)			(6)		386	386			
100143560	BRIDGEPORT	CT		02/29/2024		483		(12)			(12)		481	481			
100272989	RICHMOND	TX		07/09/2026		261		(12)			(12)		249	249			
100261462	ROSSVILLE	GA		12/09/2025		261		(9)			(9)		252	252			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100132510	MELBOURNE	AUS		11/03/2023		444		(13)			(13)		431				
100121040	MODENA	CA		06/30/2023		341		(4)			(4)		337				
100244904	SKONEGAN	ME		09/29/2025		387		(5)			(5)		382				
100055190	PONTE VEDRA BEACH	FL		03/23/2021		588		(21)			(21)		567				
100078971	STOW	OH		02/24/2022		862		(3)			(3)		859				
100206670	MORHEAD	MIN		04/24/2025		393		(11)			(11)		382				
100018438	GALLATIN	TN		06/27/2018		1,087		(14)			(14)		1,073				
100049279	TRENTON	NJ		11/20/2020		3,072		(82)			(82)		2,990				
100057812	NORTH CHESTERFIELD	VA		06/30/2021		928		(20)			(20)		908				
100265474	LAKE ARIEL	PA		12/19/2025		370		(15)			(15)		355				
100175068	MESA	AZ		11/05/2024		428		(6)			(6)		422				
100119073	BALTIMORE	MD		07/27/2023		337		(11)			(11)		326				
100191345	MISSION	TX		01/30/2025		360		(17)			(17)		343				
100076258	MARPERO	LA		01/07/2022		868		(21)			(21)		847				
100049365	SILVER SPRING	MD		11/20/2020		1,205		8			8		1,213				
100065056	BALTIMORE	MD		07/14/2021		957		(28)			(28)		929				
100103172	WATERBURY	CT		04/21/2023		409		(12)			(12)		397				
100254380	LAWN	WA		11/07/2025		277		(11)			(11)		266				
100204716	ASHBORO	NC		04/08/2025		372		(17)			(17)		355				
100062765	PITTSVIEW	AL		07/01/2021		1,294		(19)			(19)		1,275				
100065005	BALTIMORE	MD		07/14/2021		937		(30)			(30)		907				
100228951	SOUTHGATE	MI		09/10/2025		371		(14)			(14)		357				
100246788	COLLINSVILLE	CT		10/15/2025		371		(14)			(14)		357				
100243212	SAN ANTONIO	TX		09/26/2025		367		(10)			(10)		357				
100206279	COLUMBUS	OH		04/17/2025		458		(11)			(11)		447				
100100118	KANSAS CITY	MO		03/28/2023		399		(4)			(4)		395				
100075746	GREEN BAY	WI		04/25/2022		776		(16)			(16)		760				
100136008	LAS CRUCES	NM		11/16/2023		7,041		(2)			(2)		7,039				
100065121	FOUNTAIN INN	SC		07/14/2021		976		(24)			(24)		952				
100246571	KATY	TX		10/15/2025		408		(4)			(4)		404				
100173943	BALTIMORE	MD		10/31/2024		424		(19)			(19)		405				
100109886	CHICAGO	IL		06/22/2023		439		(11)			(11)		428				
100057274	OCALA	FL		06/30/2021		929		(31)			(31)		898				
100254525	SIDNEY	OH		11/07/2025		727		(22)			(22)		705				
100154844	CANTON	OH		07/19/2024		1,482		(71)			(71)		1,411				
100254540	DELRAY BEACH	FL		11/07/2025		283		(8)			(8)		275				
100220138	SACRAMENTO	CA		08/25/2025		372		(12)			(12)		360				
100246851	WEST COLUMBIA	SC		10/16/2025		500		(22)			(22)		478				
100130340	YAKIMA	WA		09/28/2023		379		(25)			(25)		354				
100060234	RIO RANCHO	NM		06/25/2021		909		(31)			(31)		878				
100174782	TALLAHASSEE	FL		10/31/2024		417		(18)			(18)		399				
100062060	CARENCRO	LA		07/01/2021		561		(5)			(5)		556				
100236537	PRINCETON	IN		09/12/2025		395		(17)			(17)		378				
100054515	LEWIS	OK		03/23/2021		357		(9)			(9)		348				
100194414	ALBANY	CA		02/14/2025		369		(14)			(14)		355				
100139215	ANDERSON	SC		12/28/2023		353		(7)			(7)		346				
100075907	SPRING	TX		04/08/2022		783		(34)			(34)		749				
100075073	WILLOWOOD	IL		02/24/2022		1,073		(6)			(6)		1,067				
100238230	PROVIDENCE VILLAGE	TX		09/18/2025		405		(8)			(8)		397				
100126577	HOUSTON	TX		06/30/2023		1,850		(91)			(91)		1,759				
100149544	FERRIS	TX		04/26/2024		6,338		(130)			(130)		6,208				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100247039	LAUREL	MD		10/22/2025		390	(18)				(18)		372				
100235366	BOSTON	MA		08/29/2025		407	(1)				(1)		406				
100055534	DAVIE	FL		03/23/2021		560	4				4		564				
100246735	SHERWOOD	OR		10/15/2025		502	(1)				(1)		501				
100070400	BURRILLVILLE	RI		09/23/2021		949	(41)				(41)		908				
100143724	EDMONDS	WA		02/26/2024		333	(18)				(18)		315				
100221335	CONVERSE	TX		07/22/2025		372	(10)				(10)		362				
100181203	BARTON	CA		12/06/2024		1,820	(85)				(85)		1,735				
100220753	JACKSONVILLE	FL		07/18/2025		381	(10)				(10)		371				
100248906	LITTLE EGG HARBOR TWP	NJ		10/29/2025		473	(17)				(17)		456				
100079491	ORLANDO	FL		04/25/2022		789	(15)				(15)		774				
100221479	DAVIE	FL		07/22/2025		371	(18)				(18)		353				
100219769	MIAMI	FL		07/08/2025		355	(17)				(17)		338				
100045832	MAHWAH	NJ		11/25/2020		652	(8)				(8)		644				
100172152	MINNEAPOLIS	MINN		10/17/2024		388	(18)				(18)		350				
100191244	FLORISSANT	CO		01/29/2025		244	(11)				(11)		233				
100165491	GRAND TERRACE	CA		08/29/2024		6,257	(92)				(92)		6,165				
100236921	AKRON	OH		09/12/2025		380	(10)				(10)		350				
100154512	MCFARLAND	WI		06/14/2024		796	(27)				(27)		769				
100155339	INDIANAPOLIS	IL		07/19/2024		420	(19)				(19)		401				
100134642	ALBUQUERQUE	FL		10/30/2023		429	(13)				(13)		416				
100149175	MENFEE	CA		04/22/2024		363	(6)				(6)		357				
100066626	ALPENA	MI		06/02/2021		1,150	(8)				(8)		1,142				
100066073	WINDSOR	CT		08/02/2021		403	(1)				(1)		402				
100219812	SANDUSKY	OH		06/30/2025		384	(11)				(11)		373				
100194018	TERRELL	TX		02/11/2025		248	(12)				(12)		236				
100228287	CHEEKTOWAGA	NY		08/11/2025		710	(30)				(30)		680				
100246725	CABOT	AR		10/15/2025		504	(1)				(1)		503				
100202980	MOORE	OK		03/19/2025		413	(11)				(11)		402				
100201334	SAN ANTONIO	TX		03/12/2025		425	(6)				(6)		419				
100226591	MILFORD	WI		07/30/2025		391	(9)				(9)		382				
100230025	MILFORD	MI		08/25/2025		390	(6)				(6)		382				
100165570	RICHMOND	TX		08/29/2024		362	(10)				(10)		352				
100212126	FORT WORTH	TX		07/21/2025		2,494	(48)				(48)		2,446				
100174575	MOUNTAIN GROVE	MO		10/31/2024		468	(27)				(27)		441				
100206591	WEST COLUMBIA	SC		04/22/2025		444	(7)				(7)		437				
100230028	VANDALIA	IL		08/25/2025		396	(4)				(4)		392				
100046533	HOUSTON	TX		11/25/2020		2,841	(161)				(161)		2,680				
100236083	JOLIET	MO		09/05/2025		701	(31)				(31)		670				
100108254	MERRILLVILLE	IN		05/24/2023		405	(25)				(25)		380				
100136779	KANSAS CITY	MO		11/27/2023		363	(8)				(8)		355				
100099616	BROWNS MILLS	NJ		02/28/2023		450	(9)				(9)		442				
100114739	WHEELER	TN		07/07/2023		376	(8)				(8)		368				
100218535	STOCKTON	CA		06/27/2025		373	(15)				(15)		358				
100167783	CHATTANOOGA	TN		09/19/2024		471	(3)				(3)		468				
100120386	DECATUR	GA		06/18/2023		409	(21)				(21)		388				
100139069	SPRINGFIELD	VA		12/28/2023		339	(7)				(7)		332				
100200017	LOUIST GROVE	GA		03/06/2025		665	(10)				(10)		655				
100211795	TRENTON	NJ		05/19/2025		354	(12)				(12)		342				
100133591	CHARLOTTE	NC		10/23/2023		446	(6)				(6)		440				
100065249	MIDLAND	TX		07/14/2021		966	(9)				(9)		957				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046341	ORLANDO	FL		11/25/2020		762		6					768				
100164237	VALLEJO	CA		06/21/2024		160,772		(4,647)			(4,647)		156,125				
100218620	PLAINFIELD	NJ		06/27/2025		377		(10)			(10)		367				
100212631	GASTONIA	NC		05/29/2025		361		(12)			(12)		349				
100126501	TITUSVILLE	NJ		09/15/2023		354		(25)			(25)		329				
100043180	MOLLEN	VA		06/28/2020		1,604		(51)			(51)		1,553				
100198653	CLEVELAND	OH		02/28/2025		296		(8)			(8)		288				
100221324	MARTINEZ	CA		07/22/2025		251		(5)			(5)		246				
100134556	VINELAND	NJ		10/30/2023		571		(31)			(31)		540				
100213718	NEWARK	NJ		05/29/2025		397		(12)			(12)		385				
10019761	CLEVELAND	OH		06/08/2023		392		(6)			(6)		386				
100161961	FREELAND	MD		07/31/2024		441		(30)			(30)		411				
100201413	NEW ORLEANS	LA		03/12/2025		332		(12)			(12)		320				
100214079	DALLAS	TX		05/30/2025		368		(17)			(17)		351				
100151692	ALIQUIPPA	PA		06/14/2024		335		(31)			(31)		304				
100057815	CEDAR CITY	UT		06/30/2021		995		(34)			(34)		961				
100070726	OAK FOREST	IL		10/01/2021		666		(1)			(1)		665				
100065002	CHARLOTTE	NC		07/14/2021		993		(32)			(32)		961				
100210235	FRANKLINTON	NC		05/09/2025		376		(16)			(16)		360				
100120374	HORIZON CITY	TX		06/18/2023		287		(11)			(11)		276				
100221665	HOUSTON	TX		07/25/2025		6,492		(124)			(124)		6,368				
100206584	AUGUSTA	GA		04/22/2025		385		(16)			(16)		369				
100207502	SACRAMENTO	CA		04/29/2025		382		(13)			(13)		369				
100154517	NEW ORLEANS	LA		06/14/2024		324		(13)			(13)		311				
100005016	LOS ANGELES	CA		09/21/2016		2,631		(128)			(128)		2,503				
100237968	SAN ANTONIO	TX		10/10/2025		394		(13)			(13)		381				
100194072	HOUSTON	TX		03/20/2025		366		(13)			(13)		353				
100207495	TRENTON	NJ		04/29/2025		370		(17)			(17)		353				
100175501	KANSAS CITY	MO		12/23/2024		382		(13)			(13)		369				
100159299	CARLISLE	MA		07/15/2024		418		(4)			(4)		414				
100149423	NORTH CHESTERFIELD	VA		04/24/2024		2,757		(45)			(45)		2,712				
100147292	MONTICELLO	NY		03/28/2024		444		(15)			(15)		429				
100180463	LA PORTE	TX		11/26/2024		1,625		(67)			(67)		1,558				
100114621	DURHAM	NC		06/29/2023		411		(18)			(18)		393				
100204124	CONROE	TX		03/28/2025		2,955		(38)			(38)		2,917				
100198996	ARLINGTON	VA		02/28/2025		347		(16)			(16)		331				
100197664	JOHNSTOWN	OH		02/26/2025		353		(6)			(6)		347				
100113273	GREER	AZ		06/29/2023		820		(37)			(37)		783				
100049605	COTTAGE GROVE	IL		11/20/2020		803		(5)			(5)		798				
100116468	LAKE PARK	FL		07/20/2023		164		(2)			(2)		162				
100171695	HOUSTON	TX		10/16/2024		2,472		(58)			(58)		2,414				
100189202	MISSOURI CITY	TX		01/13/2025		1,540		(3)			(3)		1,537				
100114645	LANCASTER	CA		06/29/2023		411		(16)			(16)		395				
100202438	CINCINNATI	KY		03/20/2025		392		(3)			(3)		389				
100066519	RIVERVIEW	FL		06/02/2021		1,160		(9)			(9)		1,151				
100191555	CABOT	AR		01/31/2025		355		(13)			(13)		342				
100132681	ACORTH	GA		11/03/2023		26,993		(21)			(21)		26,972				
100154546	UPPER DARY	PA		07/19/2024		438		(12)			(12)		426				
100210406	MANALAPAN	NJ		05/12/2025		339		(16)			(16)		323				
100206904	BALTIMORE	MD		04/24/2025		353		(17)			(17)		336				
100202544	HOLT	MI		03/21/2025		383		(10)			(10)		373				

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100139073	CINCINNATI	KY		12/28/2023		227		(6)				(6)	221		.221		
100191020	BALTIMORE	MD		01/29/2025		362		(13)				(13)	349		.349		
100000171	EDGEFIELD	SC		06/27/2016		1,763		(9)				(9)	1,754		.1,754		
100063158	HOUSTON	TX		07/01/2021		1,162		(17)				(17)	1,145		.1,145		
100272988	DECATUR	GA		01/09/2026		1,531		(56)				(56)	1,475		.1,475		
100280066	HANFORD	CA		10/03/2025		1,018		(7)				(7)	1,011		.1,011		
100193474	TUCSON	AZ		02/10/2025		335		(2)				(2)	333		.333		
100159575	MAGNOLIA	TX		11/13/2023		302							302		.302		
100190707	CAMDEN	NJ		01/28/2025		380		(13)				(13)	367		.367		
100049270	ORLANDO	FL		11/20/2020		485		3			3		488		.488		
100900111	ALEXANDRIA	VA		01/13/2023		299		(21)				(21)	278		.278		
100193244	HAIRPTON	NH		12/28/2023		530		(17)				(17)	513		.513		
100221512	VENICE	CA		07/22/2025		461		(2)				(2)	459		.459		
100012822	NORTHBROOK	MA		05/25/2017		561		89				89	650		.650		
100127251	NORRICH	CT		06/30/2023		475		68				68	543		.543		
100199057	NEILSBURG	NY		02/28/2025		418		(13)				(13)	411		.411		
100181455	MINNEAPOLIS	MN		01/09/2025		398		(8)				(8)	385		.385		
100078919	RALEIGH	NC		02/24/2022		873		(6)				(6)	865		.865		
100078824	RALEIGH	NC		02/24/2022		873		(8)				(8)	865		.865		
100019763	CLOVIS	CA		07/26/2018		954		(19)				(19)	935		.935		
100193541	ALMA	CO		02/10/2025		374		(7)				(7)	367		.367		
100057947	BAKERSFIELD	CA		06/30/2021		942		(32)				(32)	910		.910		
100186091	ORLANDO	FL		01/31/2025		400		(6)				(6)	394		.394		
100202111	FERGUSON	MO		03/18/2025		400		(6)				(6)	394		.394		
100202090	BALTIMORE	MD		03/18/2025		395		(1)				(1)	394		.394		
100181502	WILMINE	HI		12/06/2024		384		(12)				(12)	372		.372		
100114711	WALDORF	MD		06/29/2023		434		(4)				(4)	430		.430		
100199070	HIGHLAND	UT		02/28/2025		406		(3)				(3)	403		.403		
100201647	PIKE ROAD	AL		03/13/2025		386		(13)				(13)	373		.373		
100077434	ATLANTA	GA		01/03/2022		1,234		(17)				(17)	1,217		.1,217		
100181464	CONVERS	GA		01/09/2025		397		(19)				(19)	378		.378		
100177178	GALVESTON	TX		01/16/2025		312		(14)				(14)	298		.298		
100013832	ROSEVILLE	OH		05/25/2017		683		101				101	784		.784		
100246570	CINCINNATI	KY		10/15/2025		349		(17)				(17)	332		.332		
100236098	JOLIEN	MO		09/05/2025		700		(31)				(31)	669		.669		
100195733	DORAVILLE	GA		11/27/2023		700		(14)				(14)	686		.686		
100057614	SHOREVIEW	MN		06/30/2021		981							981		.981		
100090719	BENSON	NC		12/29/2022		1,837		(51)				(51)	1,786		.1,786		
100254628	MEIRHIS	TN		11/10/2025		403		(7)				(7)	396		.396		
100235351	MIAMI BEACH	FL		08/29/2025		425		(4)				(4)	421		.421		
100120587	BAKERSFIELD	CA		06/18/2023		542		(14)				(14)	528		.528		
100103576	SUNRISE	FL		05/08/2023		693		(26)				(26)	667		.667		
100193415	LAKE MARY	FL		02/10/2025		408		(5)				(5)	403		.403		
100193515	CHEKTOINGA	NY		02/10/2025		411		(6)				(6)	403		.403		
100219366	LITTLE ROCK	AR		06/30/2025		364		(11)				(11)	353		.353		
100185730	GREENVILLE	SC		12/23/2024		410		(4)				(4)	406		.406		
100145838	MISSOURI CITY	TX		03/15/2024		276		(25)				(25)	251		.251		
100079679	HOUSTON	TX		04/08/2022		4,918		(176)				(176)	4,742		.4,742		
100102046	PHILADELPHIA	PA		04/14/2023		377		(23)				(23)	294		.294		
100151148	SAINT LOUIS	MO		05/09/2024		320		(25)				(25)	295		.295		
100075569	ELK GROVE	CA		12/01/2021		1,842		(19)				(19)	1,823		.1,823		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019207	CONWAY	HI		01/31/2025		403		(16)					387	387	19,732		
10016217	ATLANTA	GA		06/05/2024		20,144		(412)			(412)		19,732	19,732	19,732		
10014001	LONG BEACH	CA		01/19/2024		426		(8)			(8)		418	418	418		
100272052	WILLOWOOD	IL		01/08/2026		265		(13)			(13)		252	252	252		
100189109	LINENWOLD	NY		01/13/2025		399		(10)			(10)		389	389	389		
10010395	GRAND	CA		04/27/2023		1,774		(33)			(33)		1,741	1,741	1,741		
100177223	DEWILSON	OH		01/16/2025		349		(16)			(16)		333	333	333		
10025491	PANAMA CITY	FL		11/10/2025		397		(11)			(11)		386	386	386		
100053554	ARLINGTON	VA		03/23/2021		1,624		(63)			(63)		1,561	1,561	1,561		
100254462	ARLINGTON	VA		11/07/2025		402		(5)			(5)		397	397	397		
100076083	MICHIGAN CITY	IN		01/07/2022		827		(30)			(30)		797	797	797		
100247558	COACHELLA	CA		10/24/2025		218		(10)			(10)		208	208	208		
100165872	PHOENIX	AZ		06/06/2024		1,847		(42)			(42)		1,805	1,805	1,805		
100201270	WHEELING	IL		03/12/2025		348		(8)			(8)		340	340	340		
100057910	FAIRBORN	OH		06/30/2021		1,252		(4)			(4)		1,248	1,248	1,248		
100152536	SPRANTON	PA		07/17/2023		428		(11)			(11)		417	417	417		
100045873	POINCY	CA		11/25/2020		1,291		(23)			(23)		1,268	1,268	1,268		
100119689	BALTIMORE	MD		06/08/2023		450		(11)			(11)		439	439	439		
100053550	BROCKTON	MA		03/23/2021		1,380		(127)			(127)		1,253	1,253	1,253		
100065229	SAN ANTONIO	TX		07/14/2021		988		(15)			(15)		973	973	973		
100176647	SUNRISE	FL		11/15/2024		414		(6)			(6)		408	408	408		
100077026	CROILEY	TX		01/03/2022		957		(12)			(12)		945	945	945		
100244814	KENNESVILLE	NC		09/29/2025		63,356		(2,600)			(2,600)		60,756	60,756	60,756		
100245828	TULSA	OK		10/17/2025		391		(12)			(12)		379	379	379		
100200009	KILLEEN	TX		03/06/2025		403		(11)			(11)		392	392	392		
100141399	BARTLESVILLE	OK		01/30/2024		410		(13)			(13)		397	397	397		
100264688	FAIRFIELD	CA		12/17/2025		272		(12)			(12)		260	260	260		
100108205	SILVER SPRING	MD		05/24/2023		315		(16)			(16)		299	299	299		
100190950	TAIAPA	FL		01/28/2025		419		(6)			(6)		413	413	413		
100135183	SAN ANTONIO	TX		11/07/2023		689		(14)			(14)		675	675	675		
100236916	ROCKPORT	TX		09/12/2025		344		(16)			(16)		328	328	328		
100185783	DELAND	FL		12/26/2024		3,030		(134)			(134)		2,896	2,896	2,896		
100156019	DUBLIN	CA		07/25/2024		380		(19)			(19)		361	361	361		
100141501	BALTIMORE	MD		01/30/2024		289		(17)			(17)		272	272	272		
100247035	FEISTERTOWN	MD		10/22/2025		363		(9)			(9)		354	354	354		
100084789	HOUSTON	TX		06/02/2022		477		(27)			(27)		450	450	450		
100248536	CALABASH	NC		10/29/2025		405		(15)			(15)		390	390	390		
100066947	GRANDALL	TX		06/02/2021		336		1			1		337	337	337		
100141706	LINEN	NY		01/30/2024		18,116		(188)			(188)		17,948	17,948	17,948		
100245977	CALIFORNIA	MD		10/07/2025		494		(12)			(12)		482	482	482		
100129483	DANIA BEACH	FL		09/15/2023		399		(5)			(5)		394	394	394		
100129753	VIIAMALIA	FL		09/27/2023		51,961		(1,169)			(1,169)		50,792	50,792	50,792		
100063280	HUFFMAN	TX		07/01/2021		1,083		(16)			(16)		1,067	1,067	1,067		
100140803	EAST POINT	GA		02/26/2024		298		(19)			(19)		279	279	279		
100254568	BRACKELTON	GA		11/07/2025		1,663		(13)			(13)		1,650	1,650	1,650		
100024215	LITTLE ELIJAH	TX		09/20/2018		1,391		(12)			(12)		1,379	1,379	1,379		
100205979	SAN ANTONIO	TX		04/15/2025		407		(10)			(10)		397	397	397		
100047530	FORT LAUDERDALE	FL		11/20/2020		936		1			1		937	937	937		
100128870	MEMPHIS	TN		09/21/2023		1,617		(16)			(16)		1,601	1,601	1,601		
100135893	BALTIMORE	MD		11/13/2023		297		(27)			(27)		270	270	270		
100210487	PORT SAINT LUCIE	FL		05/12/2025		16,977		(780)			(780)		16,197	16,197	16,197		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100120543	LIBERTY HILL	TX		06/16/2023		394		(35)					559		559		
100243221	DAVENPORT	FL		09/26/2025		380		(15)					365		365		
100156152	TAMPA	FL		07/25/2024		387		(15)					372		372		
100157281	PHILADELPHIA	PA		02/20/2025		361		(18)					343		343		
100194363	CHATTANOOGA	TN		02/14/2025		414		(8)					406		406		
100155236	BRUNSWICK	ME		07/15/2024		390		(9)					381		381		
100165969	SEBRING	FL		09/06/2024		431		(8)					423		423		
100074909	YAKIMA	WA		12/01/2021		1,294		(10)					1,284		1,284		
100018304	MONTGOMERY VILLAGE	MD		06/27/2018		925		(20)					905		905		
100166445	AUSTIN	TX		10/31/2024		402		(23)					379		379		
100228308	SLIDELL	LA		06/11/2025		368		(9)					359		359		
100078752	BEL AIR	MD		02/25/2022		675		(59)					616		616		
100126847	SCHENECTADY	NY		06/30/2023		1,764		(83)					1,681		1,681		
100031320	VENICE	CA		03/29/2019		806		(32)					774		774		
100174709	MISSION	TX		10/31/2024		223		(14)					209		209		
100049018	TAMPA	FL		11/20/2020		1,612		(97)					1,515		1,515		
100055080	STOCKTON	CA		07/14/2021		1,393		(37)					1,356		1,356		
100202445	MESA	AZ		03/20/2025		644		(15)					629		629		
100150648	RIVERDALE	UT		05/08/2024		429		(2)					427		427		
100206686	FLORENCE	AL		04/24/2025		419		(6)					413		413		
100063237	WILMINGTON	DE		07/01/2021		1,182		(11)					1,171		1,171		
100053406	SAN DIEGO	CA		03/23/2021		1,335		(49)					1,486		1,486		
100091881	DALLAS	TX		01/30/2023		321		(7)					314		314		
100228340	MONTGOMERY	AL		06/11/2025		394		(8)					386		386		
100079857	PANAMA CITY BEACH	FL		04/08/2022		668		(61)					607		607		
100152183	ELLENWOOD	GA		05/17/2024		777		(4)					773		773		
100157874	SCOTLAND NECK	NC		07/09/2024		386							386		386		
100020173	SAN YSIDRO	CA		07/17/2018		1,881		(32)					1,849		1,849		
100202064	CEDAR LAKE	SC		03/18/2025		405		(1)					404		404		
100209693	POINCIPE BEACH	IN		05/02/2025		367		(5)					362		362		
100090044	POINCIPE BEACH	FL		01/13/2023		448		(2)					446		446		
100191943	ACKWORTH	GA		01/30/2025		416		(5)					411		411		
100075191	KATY	TX		12/01/2021		327		(9)					318		318		
100226342	NORTH PRINCE GEORGE	VA		07/30/2025		704		(15)					689		689		
100157976	DISPUTANTA	VA		07/09/2024		400		(5)					395		395		
100202207	HOUSTON	TX		04/17/2025		365		(17)					348		348		
100204083	BLACKLOX	OH		03/28/2025		2,199		(103)					2,096		2,096		
100076002	OLD HICKORY	TN		07/07/2022		1,995		(21)					1,974		1,974		
100130060	DUNDRE	PA		09/27/2023		317		(6)					311		311		
100209622	CHADDS FORD	PA		05/02/2025		2,038		(76)					1,962		1,962		
100065202	MINNEAPOLIS	MIN		07/14/2021		999		(17)					982		982		
100090082	CITRUS SPRINGS	FL		01/13/2023		389		(16)					373		373		
100165278	COESSA	TX		01/24/2025		415		(5)					410		410		
100205986	EAST LANSING	MI		04/15/2025		343		(9)					334		334		
100174597	WARNER ROBINS	GA		10/31/2024		329		(21)					308		308		
100236329	EVANSVILLE	IN		09/10/2025		1,308		(50)					1,258		1,258		
100246031	MOSES LAKE	WA		10/07/2025		358		(17)					341		341		
100216273	MOREHEAD CITY	NC		06/20/2025		6,712		(114)					6,598		6,598		
100065126	KALAMAZOO	MI		07/14/2021		1,342		(32)					1,310		1,310		
100141124	WOODRIDGE	NY		07/30/2024		362		(9)					353		353		
100074971	LOGANVILLE	GA		12/01/2021		965		(17)					948		948		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014343	SPRING	TX		02/16/2024		380	(13)				(13)		367		367		
10008854	CARSON CITY	NV		10/25/2022		446	(11)				(11)		435		435		
10015729	CALVERTON	NY		02/20/2025		11,108	(61)				(61)		10,497		10,497		
10025484	BUKOVE	AZ		11/07/2025		542	(14)				(14)		528		528		
10002003	JACKSON	TN		07/17/2018		1,005	(11)				(11)		994		994		
10014940	FOREY	TX		04/26/2024		1,214	(42)				(42)		1,172		1,172		
10015724	ELVERTA	CA		02/20/2025		11,470	(69)				(69)		11,401		11,401		
10023527	CLINTONVILLE	WI		08/29/2025		365	(10)				(10)		355		355		
100139287	PHILADELPHIA	PA		12/28/2023		4,052	(24)				(24)		4,028		4,028		
100157579	PERKINS	OK		07/09/2024		384	(9)				(9)		385		385		
10019828	CALMET PARK	IL		02/28/2025		350	(8)				(8)		342		342		
100054756	NORFOLK	MA		03/23/2021		1,173	(73)				(73)		1,100		1,100		
100057663	HOLLYWOOD	FL		06/30/2021		3,350	(139)				(139)		3,211		3,211		
10006779	LAS CRUCES	NM		09/23/2021		877	(40)				(40)		837		837		
100071656	CHARLESTON	SC		10/14/2021		827	(41)				(41)		786		786		
10006312	REDDING	CA		07/01/2021		1,295	(9)				(9)		1,286		1,286		
100076367	FORT LAUDERDALE	FL		12/23/2021		1,400	(117)				(117)		1,283		1,283		
100214682	DICKSON	TN		06/11/2025		247	(11)				(11)		236		236		
100070497	SAN ANTONIO	TX		09/23/2021		1,221	(59)				(59)		1,162		1,162		
100023702	SHADY SIDE	MD		09/04/2018		1,066	(9)				(9)		1,057		1,057		
100170903	CONWAY	NH		10/11/2024		419	(5)				(5)		414		414		
100060982	EAST BETHEL	NM		06/01/2021		828	3				3		831		831		
100201315	JEFFERSON CITY	MO		03/12/2025		377	(16)				(16)		361		361		
100246735	MABLEVALE	AR		10/15/2025		495	(1)				(1)		494		494		
100154674	MARIETTA	GA		07/19/2024		407	(14)				(14)		393		393		
100071801	WATERBURY	CT		10/14/2021		872	(40)				(40)		832		832		
100069522	WIMAUMA	FL		09/01/2021		635	(7)				(7)		628		628		
100201847	ADWORTH	GA		03/18/2025		2,350	(82)				(82)		2,268		2,268		
100190826	ROUND ROCK	TX		01/28/2025		33,456	(842)				(842)		32,614		32,614		
100186620	COLUMBUS	OH		11/22/2023		372							372		372		
100102192	LANCASTER	CA		04/14/2023		426	(1)				(1)		425		425		
100246875	FOND DU LAC	WI		10/17/2025		394	(6)				(6)		386		386		
100254004	CHICAGO	IL		11/07/2025		252	(8)				(8)		244		244		
100134571	DAVISON	MI		10/30/2023		409	(5)				(5)		404		404		
100055960	OMAHA	NE		03/23/2021		1,051	(37)				(37)		1,014		1,014		
100179666	HARTFORD	CT		11/22/2024		347	(7)				(7)		340		340		
100068058	LINCOLN CITY	OR		09/23/2021		1,473	(24)				(24)		1,449		1,449		
100180008	BALTIMORE	MD		11/26/2024		669	(5)				(5)		664		664		
100181172	OCALA	FL		01/29/2025		409	(12)				(12)		397		397		
100062766	MARTON	NJ		07/01/2021		2,119	(5)				(5)		2,114		2,114		
100153418	MOSSIC	PA		05/30/2024		352	(11)				(11)		341		341		
100164012	OCALA	FL		06/21/2024		384	(25)				(25)		359		359		
100157278	BALTIMORE	MD		02/20/2025		374	(1)				(1)		373		373		
100206037	HARMONY	FL		04/15/2025		4,370	(103)				(103)		4,267		4,267		
100204727	LAS VEGAS	NV		04/08/2025		389	(17)				(17)		372		372		
100114897	HOUSTON	TX		07/13/2023		336	(8)				(8)		328		328		
100137305	BARSTOW	CA		12/01/2023		411	(5)				(5)		406		406		
100055120	ALBERTIS	PA		03/23/2021		509	(85)				(85)		424		424		
100130035	BUFFALO	NY		09/27/2023		359	(8)				(8)		351		351		
100199148	COLUMBIA	SC		04/04/2025		431	(19)				(19)		412		412		
100213768	SAN ANTONIO	TX		05/29/2025		465	(21)				(21)		444		444		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057770	FREDERICKSBURG	VA		06/30/2021		865	(32)	(5)			(32)		833				
100277247	GRAND RAPIDS	MI		02/10/2026		129		(5)			(5)		124				
100076172	HIXSON	TN		07/07/2022		87		(30)			(30)		787				
100234566	ELIZABETH CITY	NC		06/28/2025		4,821	(71)	(4)			(71)		4,750				
100146669	BAYTOWN	TX		03/20/2024		442		(4)			(4)		438				
100162823	OLD BRIDGE	NJ		06/12/2024		3,321		(51)			(51)		3,270				
100060260	PAITUCKET	RI		06/25/2021		3,058	(36)	(36)			(36)		3,022				
100276989	GRAND RAPIDS	MI		07/30/2026		141		(5)			(5)		136				
100155187	LAKEWOOD	CO		07/19/2024		434		(4)			(4)		430				
100109633	PLANO	TX		06/14/2023		2,607	(32)	(32)			(32)		2,575				
100062344	PAITUCKET	RI		07/01/2021		1,008		(10)			(10)		998				
100068394	JACKSONVILLE	FL		08/25/2021		864		(41)			(41)		823				
100236093	VENICE	CA		09/05/2025		395		(14)			(14)		381				
100057743	OCALA	FL		06/30/2021		948	(36)	(36)			(36)		812				
100064787	TUCSON	AZ		07/14/2021		850		(38)			(38)		812				
100254702	MOORESTOWN	NJ		11/13/2025		1,736		(78)			(78)		1,658				
100230070	INDEPENDENCE	MI		06/26/2025		405		(14)			(14)		391				
100054060	ELLENWOOD	GA		03/23/2021		556		13			13		569				
100109831	PHILADELPHIA	PA		06/22/2023		618		(19)			(19)		599				
100186887	SWEET VALLEY	PA		07/09/2025		192		(3)			(3)		189				
100067454	EMERATA	WA		09/23/2021		1,275		(64)			(64)		1,211				
100044292	VENICE	CA		06/19/2020		785		(34)			(34)		751				
100020189	CARROLLTON	GA		07/17/2018		926		(23)			(23)		903				
100237758	EL PASO	TX		08/18/2025		254		(10)			(10)		244				
100090060	ATLANTA	GA		01/13/2023		321		(24)			(24)		297				
100057583	TAMPA	FL		06/30/2021		1,981		(79)			(79)		1,902				
100164225	GRINN OAK	MO		08/21/2024		613		(39)			(39)		574				
100101798	MILWAUKEE	WI		03/31/2023		458		(14)			(14)		444				
100199882	TAFT	CA		03/06/2025		416		(9)			(9)		407				
100218850	NORTH PALM BEACH	FL		06/27/2025		353		(12)			(12)		341				
100228935	WHITES CREEK	TN		09/10/2025		511		(23)			(23)		488				
100135854	KATY	TX		11/15/2023		371		(39)			(39)		332				
100115585	NEW CASTLE	NH		07/19/2023		381		(1)			(1)		380				
100185290	ODESSA	TX		01/24/2025		414		(6)			(6)		408				
100086026	MURFREESBORO	TN		09/23/2021		905		(28)			(28)		877				
100157251	MIRLE BEACH	SC		02/20/2025		1,630		(65)			(65)		1,565				
100071675	LOS ANGELES	CA		10/14/2021		936		(33)			(33)		903				
100210459	SEBRING	FL		05/12/2025		671		(28)			(28)		643				
100253868	SPRINGFIELD	VA		10/30/2025		3,690		(20)			(20)		3,670				
100212567	MESA	AZ		05/29/2025		387		(11)			(11)		376				
100219067	LDVILLID	CA		06/27/2025		387		(11)			(11)		376				
100171287	MARIETTA	GA		10/16/2024		365		(16)			(16)		349				
100103185	WATERBURY	CT		04/21/2023		373		(12)			(12)		361				
100024314	KANSASBURG	NJ		09/20/2018		852		(20)			(20)		832				
100150206	HUMBLE	TX		04/30/2024		327		(18)			(18)		309				
100192181	LUBBOCK	TX		01/31/2025		425		(4)			(4)		421				
100049498	BURBANK	CA		11/20/2020		551		(74)			(74)		625				
100063483	HOPE MILLS	NC		07/01/2021		910		(9)			(9)		901				
100167888	FOREST PARK	IL		09/20/2024		388		(7)			(7)		381				
100181334	FREDERICK	MD		12/06/2024		5,319		(64)			(64)		5,255				
100067913	BENBROOK	TX		10/18/2022		496		(10)			(10)		486				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100141630	HOLIDAY	FL		01/30/2024		365	(20)				(20)		345		345		
100158703	LEHIGH ACRES	FL		07/10/2024		51,332		(750)			(750)		50,582	50,582			
100135862	TOMBHANA	PA		11/16/2023		345	(16)	(329)			(16)		329	329			
100169212	PHILADELPHIA	PA		09/27/2024		398	(11)	(419)			(11)		387	387			
100174134	DALLAS	TX		10/31/2024		9,313		(419)			(419)		8,894	8,894			
100152381	GLOUCESTER CITY	NJ		06/27/2024		358	(20)	(338)			(20)		338	338			
100154564	BALTIMORE	MD		06/14/2024		975	(40)	(75)			(40)		935	935			
100173065	BROOKLYN	NY		10/25/2024		1,366		(75)			(75)		1,291	1,291			
100064975	LOS ANGELES	CA		07/14/2021		887		(30)			(30)		857	857			
100158501	HALLANDALE BEACH	FL		07/10/2024		248	(7)	(248)			(7)		241	241			
100188659	HUMBLE	TX		02/10/2025		392		(3)			(3)		389	389			
100101797	CARPENTERSVILLE	IL		03/31/2023		366		39			39		405	405			
100153483	CHICAGO	IL		05/30/2024		377		(10)			(10)		367	367			
100254788	MAYWOOD	CA		11/14/2025		356		(17)			(17)		339	339			
100115155	JOHNSON CITY	TX		07/17/2023		381		(11)			(11)		370	370			
100023341	FORT MYERS BEACH	FL		06/16/2018		1,414		(14)			(14)		1,400	1,400			
100115120	PHILADELPHIA	PA		07/17/2023		1,209		(9)			(9)		1,200	1,200			
100227224	TULUM	MEX		07/31/2025		341							341	341			
100229193	DECATUR	GA		06/13/2025		423		(16)			(16)		407	407			
100055919	ESCONDIDO	CA		03/23/2021		408		(13)			(13)		395	395			
100193394	GAINESVILLE	VA		02/10/2025		419		(4)			(4)		415	415			
100229279	READING	WA		06/14/2025		376		(6)			(6)		370	370			
100115266	CHICAGO	IL		07/17/2023		405		(10)			(10)		395	395			
100119755	GREENTRIER	TN		07/26/2018		929		(23)			(23)		906	906			
100189502	MENTONE	CA		01/15/2025		447		(11)			(11)		436	436			
100167806	COLUMBUS	OH		09/20/2024		402		(1)			(1)		401	401			
100090206	MIRLE BEACH	SC		01/13/2023		355		(17)			(17)		338	338			
100065018	FORT WORTH	TX		07/14/2021		934		(29)			(29)		905	905			
100157505	MEMPHIS	TN		02/20/2025		370		(6)			(6)		362	362			
100142668	HOLIDAY	FL		03/08/2024		345		(36)			(36)		309	309			
100149699	TEXAS CITY	TX		04/26/2024		403		(8)			(8)		395	395			
100157616	OKLAHOMA CITY	OK		06/28/2024		405		(25)			(25)		380	380			
100127675	O FALLON	MO		09/08/2023		368		(4)			(4)		364	364			
100061986	NORTH LAUDERDALE	FL		07/01/2021		910		(11)			(11)		899	899			
100211719	ANDERSON	SC		05/19/2025		412		(3)			(3)		409	409			
100151408	MARION	IA		05/10/2024		7,771		(150)			(150)		7,621	7,621			
100226582	PORT CLINTON	OH		07/30/2025		373		(9)			(9)		364	364			
100118767	LARGO	FL		07/25/2023		1,288		(33)			(33)		1,255	1,255			
100062738	MIDLAND	TX		07/01/2021		1,290		(13)			(13)		1,277	1,277			
100267288	SALISBURY	MA		12/24/2025		123		(6)			(6)		117	117			
100204512	SPRING	TX		04/04/2025		399		(16)			(16)		383	383			
100057518	CARTERSVILLE	GA		06/30/2021		937		(15)			(15)		922	922			
100206350	HUNTSVILLE	UT		04/17/2025		344		(13)			(13)		331	331			
100117164	FAIRFIELD	CA		07/20/2023		297		(5)			(5)		292	292			
100067612	GOLDEN	CO		11/17/2022		9,357		(74)			(74)		9,283	9,283			
100075457	PHOENIX	AZ		12/01/2021		1,050		(17)			(17)		1,033	1,033			
100245982	CORPUS CHRISTI	TX		11/06/2025		449		(21)			(21)		428	428			
100196003	SHAWNEE	KS		01/27/2025		384		(7)			(7)		387	387			
100246309	DEARBORN	MI		10/17/2025		364		(17)			(17)		347	347			
100054119	BRANSON	MO		03/23/2021		3,413		(61)			(61)		3,332	3,332			
100115293	PERTH AMBOY	NJ		07/17/2023		1,917		(65)			(65)		1,852	1,852			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100119118	ROUND LAKE	IL		07/28/2023		599		(2)			(2)		597				
100077483	WOODSTOCK	GA		01/03/2022		1,222		(4)			(4)		1,218				
100174041	WILSON	NY		10/31/2024		330		(29)			(29)		301				
100277416	LAS VEGAS	NV		02/12/2026		806		(36)			(36)		770				
100202062	SULPHUR SPRINGS	TX		03/18/2025		395		(4)			(4)		391				
100126408	ATLANTA	GA		06/30/2023		1,090		(28)			(28)		1,062				
100061907	ROSENBERG	TX		07/01/2021		1,505		(12)			(12)		1,493				
100221461	HIGHTSTOWN	NJ		07/22/2025		232		(6)			(6)		226				
100055989	LAKE HAVASI CITY	AZ		03/26/2021		1,386		(37)			(37)		1,349				
100065969	PHILLIPSBURG	NJ		06/02/2021		1,660		(20)			(20)		1,640				
100235442	PASADENA	CA		06/29/2025		341		(17)			(17)		324				
100161747	COCONUT CREEK	FL		07/30/2024		1,995		(98)			(98)		1,497				
100055262	UNION	NJ		03/23/2021		4,784		(108)			(108)		4,676				
100135927	DOINGLAS	MI		11/13/2023		2,095		(177)			(177)		1,918				
100049987	MELROSE PARK	IL		11/20/2020		861		(31)			(31)		830				
100083220	NORTHPORT	NY		05/26/2022		532		(29)			(29)		503				
100243739	DEARBORN	MI		09/29/2025		487		(23)			(23)		464				
100136816	MARSHALL	VA		10/22/2025		375		(17)			(17)		358				
100247015	BUENA	NJ		11/27/2023		326		(11)			(11)		315				
100071593	MIPLEWOOD	NJ		10/14/2021		1,738		(65)			(65)		1,673				
100254363	CASSPOLIS	MI		11/07/2025		403		(18)			(18)		385				
100079999	DURANT	OK		04/08/2022		1,460		(34)			(34)		1,426				
100257178	BATON ROUGE	LA		11/26/2025		395		(14)			(14)		381				
100193398	LAKE IN THE HILLS	IL		02/10/2025		719		(11)			(11)		708				
100158845	COLDSPRING	TX		07/12/2024		512		(1)			(1)		511				
100254576	BRIDGEVILLE	DE		11/07/2025		417		(6)			(6)		409				
100254535	ROSSVILLE	GA		11/07/2025		418		(5)			(5)		413				
100165815	BARSTOW	CA		08/29/2024		11,701		(1,008)			(1,008)		10,693				
100074985	CLYDE	NC		12/01/2021		1,084		(9)			(9)		1,075				
100254539	TUCSON	AZ		11/07/2025		557		(19)			(19)		538				
100143791	KISSIMEE	FL		02/28/2024		1,584		(43)			(43)		1,541				
100139364	ROCK SPRINGS	WY		12/28/2023		343		(6)			(6)		337				
100202059	YORK	SC		03/18/2025		390		(9)			(9)		381				
100024601	FRAMINGHAM	MA		09/20/2018		615		93			93		708				
100077906	EL MIRAGE	AZ		01/03/2022		2,232		(40)			(40)		2,192				
100049746	COVINA	CA		11/20/2020		808		(108)			(108)		700				
100264930	NORTH LAS VEGAS	NV		12/17/2025		1,264		(60)			(60)		1,204				
100127968	INDIANAPOLIS	IL		08/08/2023		1,396		(21)			(21)		1,375				
100193922	BOWTOWN BEACH	FL		12/28/2023		350		(6)			(6)		344				
100195205	WESTAMPTON	NJ		02/24/2025		350		(15)			(15)		335				
100055967	SAN DIEGO	CA		03/23/2021		1,743		(59)			(59)		1,684				
100064998	MIAMI BEACH	FL		07/14/2021		1,399		(45)			(45)		1,354				
100054214	DALLASTOWN	PA		03/23/2021		499		8			8		507				
100167969	SILVER SPRING	MD		09/20/2024		414		(4)			(4)		410				
100140808	ATLANTA	GA		02/26/2024		382		(10)			(10)		372				
100076291	SAN ANTONIO	TX		01/07/2022		886		(27)			(27)		859				
100086936	MIAMI	FL		09/30/2022		668		(6)			(6)		660				
100216060	KNOXVILLE	TN		06/17/2025		3,492		(161)			(161)		3,331				
100157195	THOMTOSASSA	FL		02/20/2025		13,393		(332)			(332)		13,061				
100171347	RALEIGH	NC		10/16/2024		7,574		(347)			(347)		7,227				
100148134	GURNEE	IL		04/10/2024		375		(16)			(16)		359				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100099735	KANSAS CITY	MO		02/28/2023		422		(11)					411		411		
100150579	PHILADELPHIA	PA		05/03/2024		99,789		(3,275)			(3,275)		96,514		96,514		
100110764	RICHMOND HILL	GA		06/11/2023		403		(20)			(20)		383		383		
100071688	CAPE CORAL	FL		10/14/2021		1,646		(50)			(50)		1,596		1,596		
100141712	SPENCER	MA		01/30/2024		391		(17)			(17)		374		374		
100206080	MOUNT PLEASANT	SC		04/17/2025		392		(15)			(15)		377		377		
100236134	MILLBROOK	AL		09/05/2025		399		(8)			(8)		391		391		
100064958	DUNELLEN	NJ		07/14/2021		3,376		(115)			(115)		3,261		3,261		
100168703	SPRING HILL	TN		09/25/2024		380		(27)			(27)		353		353		
100227367	THENTWINE PALMS	CA		06/04/2025		477		(13)			(13)		464		464		
100043717	MOUNT PLEASANT	SC		06/13/2020		503		(35)			(35)		468		468		
100236964	COLUMBUS	OH		09/12/2025		470		(15)			(15)		455		455		
100160976	MILTON	GA		07/24/2024		397		(9)			(9)		388		388		
100177431	INDIANAPOLIS	IL		01/16/2025		465		(22)			(22)		443		443		
100218468	HOUSTON	TX		06/27/2025		374		(9)			(9)		365		365		
100219318	APRON	OH		06/30/2025		2,315		(45)			(45)		2,270		2,270		
100064918	NORTH BEACH	MD		07/14/2021		1,964		(73)			(73)		1,891		1,891		
100070465	MESA	AZ		09/23/2021		1,184		(47)			(47)		1,137		1,137		
100179658	DES PLAINES	IL		11/22/2024		1,519		(71)			(71)		1,448		1,448		
100218219	SAN ANTONIO	TX		06/26/2025		346		(10)			(10)		336		336		
100054046	SAN DIEGO	CA		03/23/2021		1,214		(63)			(63)		1,151		1,151		
100168709	SPRINGFIELD	VA		09/25/2024		431		(5)			(5)		426		426		
100031192	BAKERSFIELD	CA		03/29/2019		919		(68)			(68)		851		851		
100049349	RIVERSIDE	CA		11/20/2020		938		(98)			(98)		840		840		
100189110	FREDERICA	DE		01/13/2025		412		(8)			(8)		404		404		
100210565	PHILADELPHIA	PA		05/15/2025		381		(14)			(14)		367		367		
100023333	ASEVILLE	NC		08/16/2018		908		(20)			(20)		888		888		
100216037	DADE CITY	FL		06/17/2025		339		(16)			(16)		323		323		
100154214	MARIANA	AZ		07/11/2024		380		(31)			(31)		349		349		
100079753	GUTTENBERG	NJ		04/08/2022		787		(1)			(1)		786		786		
100063609	GREEN VALLEY	CA		07/25/2022		7,462		(53)			(53)		7,409		7,409		
100161973	STATESVILLE	NC		07/25/2024		400		(7)			(7)		393		393		
100189672	CHICAGO	IL		01/17/2025		364		(8)			(8)		356		356		
100205634	PHILADELPHIA	PA		05/09/2025		382		(6)			(6)		376		376		
19071	EL PASO	TX		09/08/2011		64,178							64,178		64,178		
100157475	WARREN	NJ		02/20/2025		343		(21)			(21)		322		322		
100068236	PEORIA	AZ		06/25/2021		895		(35)			(35)		860		860		
100169912	TIPP CITY	OH		11/08/2024		435		(20)			(20)		415		415		
100212664	OTTAWA	ON		05/28/2025		316		(15)			(15)		301		301		
100213792	PITTSBURGH	PA		05/29/2025		391		(6)			(6)		385		385		
100207374	TAMARACK	ID		04/29/2025		99,510		(1,382)			(1,382)		98,128		98,128		
100220752	CLEARWATER	FL		07/18/2025		398		(9)			(9)		389		389		
100019872	FOREY	TX		07/30/2018		900		(29)			(29)		871		871		
100167768	HENDERSON	NV		09/19/2024		417		(20)			(20)		397		397		
100065252	BALTIMORE	MD		07/14/2021		954		(7)			(7)		947		947		
100248917	CHATHSWORTH	CA		10/29/2025		782		(28)			(28)		754		754		
100214137	PLEASANT VALLEY	NY		05/30/2025		406		(2)			(2)		404		404		
100244706	SUGAR HILL	GA		09/29/2025		70,621		(1,644)			(1,644)		68,977		68,977		
100129762	FORT PIERCE	FL		09/27/2023		377		(4)			(4)		373		373		
100065905	LAS VEGAS	NV		07/28/2021		772		(31)			(31)		741		741		
100261456	MIRTE BEACH	SC		12/09/2025		238		(10)			(10)		228		228		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020945	CAROL STREAM	IL		05/02/2025		384		(16)					378			
10017994	FRIENDSWOOD	TX		04/25/2022		579		(65)					514			
10014059	TOLEBALL	TX		01/19/2024		8,534		(165)					8,369			
10016556	ALBURN	IA		06/29/2024		237		(15)					222			
10004942	ADDISON	TX		11/20/2020		2,193		(73)					2,120			
10021261	PHILADELPHIA	PA		05/28/2025		262		(3)					259			
100150102	STONE MOUNTAIN	GA		06/14/2024		370		(24)					346			
100132799	GARDEN GROVE	CA		05/22/2024		661		(12)					649			
100070504	FOXBORKE	VA		09/23/2021		882		(40)					842			
100055552	CLENSON	SC		03/23/2021		711		(27)					684			
100209525	ODGEN	UT		05/02/2025		391		(18)					373			
100138277	SAN ANTONIO	TX		12/18/2023		2,400		(47)					2,353			
100206495	COVINGTON	GA		04/22/2025		381		(15)					366			
100243214	DELRAY BEACH	FL		09/26/2025		372		(6)					366			
100190525	HARTISBURG	NC		01/22/2025		325		(6)					319			
100102963	MIAMI GARDENS	FL		06/22/2023		346		(31)					315			
100078699	MESA	AZ		02/24/2022		887		(6)					881			
100158562	WILMINGTON	DE		07/10/2024		321		(24)					297			
100228360	BATON ROUGE	LA		06/11/2025		559		(22)					537			
100215975	HOUSTON	TX		07/11/2025		12,568		(593)					11,975			
100054827	ORO VALLEY	AZ		03/23/2021		2,779		(35)					2,744			
100109917	HAMILTON	NJ		06/22/2023		375		(11)					364			
100210240	TRENTON	NJ		05/09/2025		377		(17)					360			
100130028	NEW ORLEANS	LA		09/27/2023		395		(10)					385			
100179994	AVOLON	NJ		11/21/2024		406		(6)					400			
100248088	ALVARADO	TX		10/29/2025		609		(12)					597			
100204568	NORTH OLUSTED	OH		04/04/2025		390		(16)					374			
100064879	FRESNO	CA		07/14/2021		933		(36)					897			
100128439	DESBY	GBR		09/15/2023		392		(13)					379			
100115193	PHILADELPHIA	PA		07/17/2023		379		(9)					370			
100054834	BROOKLYN	NY		03/23/2021		429		(75)					354			
100195637	HOUSTON	TX		02/24/2025		440		(21)					419			
100172747	YAKIMA	WA		11/21/2024		2							2			
100043666	DELTONA	FL		06/13/2020		440		53					493			
100053582	ORO VALLEY	AZ		03/23/2021		6,417		(78)					6,339			
100147471	LYNNBURG	VA		03/28/2024		416		(10)					406			
100049503	MIAMI	FL		11/20/2020		557		26					583			
100075965	HUFFMAN	TX		01/07/2022		941		(17)					924			
100261155	PUTNAM	CT		12/05/2025		238		(9)					229			
100219848	MARTINEZ	CA		07/10/2025		405		(9)					396			
100206860	WILMINGTON	DE		04/24/2025		402		(6)					396			
100253938	ORLANDO	FL		10/30/2025		309		(15)					294			
100143741	BUSKILL	PA		04/05/2024		383		(7)					376			
100228039	TALLAHASSEE	FL		06/07/2025		1,152		(35)					1,117			
100046219	SENECA	SC		11/25/2020		340		(56)					284			
100155248	GLASGOW	KY		07/19/2024		666		(53)					613			
100202878	OMAHA	NE		03/24/2025		349		(10)					339			
100062590	LEAGUE CITY	TX		07/01/2021		1,441		(16)					1,425			
100089276	NEW BOSTON	NH		01/26/2023		335		(20)					315			
100202016	SILER CITY	NC		03/19/2025		367		(15)					352			
100193175	GREER	AZ		03/20/2025		363		(16)					347			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004946	CAPE CORAL	FL		11/20/2020		331		(50)			(50)		281		281		
100063169	KATY	TX		07/01/2021		777		(10)			(10)		767		767		
100176224	CLEVELAND	OH		12/20/2024		228		(11)			(11)		217		217		
100189458	HOUSTON	TX		01/15/2025		341		(16)			(16)		325		325		
100057841	GREENVILLE	SC		06/30/2021		927		(8)			(8)		919		919		
100193275	SEGUIN	TX		09/28/2023		298		(7)			(7)		291		291		
100193922	DETROIT	MI		12/28/2023		280		(11)			(11)		269		269		
100236874	BROOK	NJ		09/12/2025		327		(8)			(8)		319		319		
100202073	HAMBURG	IA		03/18/2025		363		(7)			(7)		356		356		
100176370	LAVERGNEVILLE	GA		12/23/2021		907		(80)			(80)		827		827		
100236887	WILLIMANTIC	CT		09/22/2025		339		(15)			(15)		324		324		
100207349	MEIRPHIS	TN		04/29/2025		394		(5)			(5)		389		389		
100190276	CHICAGO	IL		01/22/2025		338		(6)			(6)		332		332		
100257166	JAY	VT		11/26/2025		232		(96)			(96)		2136		2136		
100176008	ORLANDO	FL		12/20/2024		381		(12)			(12)		369		369		
100192194	PHILADELPHIA	PA		01/31/2025		377		(8)			(8)		369		369		
100294760	SKOKIE	IL		06/28/2025		309		(14)			(14)		295		295		
100189830	TALLAHASSEE	FL		01/21/2025		350		(9)			(9)		341		341		
100083786	LAKELAND	FL		07/12/2022		761							761		761		
100247055	GILMER	TX		10/22/2025		222		(8)			(8)		214		214		
100190020	AURORA	CO		01/22/2025		410		(2)			(2)		408		408		
100127668	MYRTLE BEACH	SC		09/08/2023		320		(9)			(9)		311		311		
100194836	ROSSVILLE	GA		10/30/2023		366		(5)			(5)		361		361		
100155265	BAKERFIELD	CA		07/19/2024		380		(37)			(37)		323		323		
100175932	DOUGLASVILLE	GA		11/12/2024		362		(17)			(17)		345		345		
100192289	PRATTVILLE	AL		01/31/2025		226		(8)			(8)		218		218		
100091246	LAS VEGAS	NV		01/31/2023		786		(54)			(54)		732		732		
100048498	MIAMI	FL		11/20/2020		592		(73)			(73)		519		519		
100019789	SAN DIEGO	CA		07/26/2018		905		(23)			(23)		882		882		
100177204	LAKE PLACID	NY		01/16/2025		213 747		(9 736)			(9 736)		204 011		204 011		
100066924	GALVESTON	TX		10/24/2022		401		(12)			(12)		389		389		
100193800	MIAMI	FL		02/10/2025		529		(2)			(2)		527		527		
100197633	PEWASUKEN	NJ		02/26/2025		1 967		(10)			(10)		1 957		1 957		
100236943	OKLAHOMA CITY	OK		09/12/2025		368		(4)			(4)		364		364		
100245958	WILSON	WY		11/06/2025		558		(23)			(23)		535		535		
100227290	ROSCOMMON	MI		07/31/2025		369		(18)			(18)		351		351		
100078213	SAN FRANCISCO	CA		02/10/2022		457		(33)			(33)		424		424		
100055889	PORTAGE DES SIOUX	MO		09/23/2021		213		(18)			(18)		195		195		
100068945	HERITAGE	TN		06/25/2021		1 215		(57)			(57)		1 158		1 158		
100176808	HASTINGS	NN		11/15/2024		370		(17)			(17)		353		353		
3500123305	SHOW LOW	AZ		06/09/2025		392							392		392		
100067986	GLOBE	AZ		09/23/2021		872		(33)			(33)		839		839		
100120426	DALLAS	TX		08/18/2023		424		(11)			(11)		423		423		
100165971	PASADENA	CA		09/06/2024		358		(7)			(7)		351		351		
100214174	MARTINEZ	CA		05/30/2025		252		(9)			(9)		244		244		
100216185	HOUSTON	TX		06/20/2025		2 599		(21)			(21)		2 578		2 578		
100120171	ROANOKE	VA		08/14/2023		280		(9)			(9)		271		271		
100143604	SPRANTON	PA		02/21/2024		326		(10)			(10)		316		316		
100062274	PARIS	FRA		07/01/2021		1 310		(16)			(16)		1 294		1 294		
100175937	GRASS LAKE	MI		11/12/2024		396		(17)			(17)		379		379		
100101895	OCALA	FL		04/06/2023		160		(4)			(4)		156		156		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100206291	PORTLAND	OR		04/17/2025		540		(20)			(20)		520				
100055254	PINECREST	FL		03/23/2021		694		(24)			(24)		670				
100130021	SHARON HILL	PA		09/27/2023		605		(17)			(17)		588				
100066518	FREDERICKSBURG	VA		06/25/2021		833		(41)			(41)		792				
100156183	LYNCHBURG	VA		06/20/2024		680		(29)			(29)		651				
100156394	WARREN	NJ		07/25/2024		398		(27)			(27)		371				
100206726	GAINESVILLE	VA		04/23/2025		1,250		(31)			(31)		1,219				
100139224	ROSELLE	NJ		12/28/2023		364		(4)			(4)		360				
100060274	SCHERTZ	TX		06/25/2021		845		(25)			(25)		820				
100054368	WEST NEW YORK	NJ		03/23/2021		1,784		(167)			(167)		1,617				
100159871	SUNNY ISLES BEACH	FL		06/16/2024		391		(13)			(13)		378				
100146587	HERNICO	NC		03/20/2024		3,812		(70)			(70)		3,742				
100014842	MONROVIA	CA		11/28/2017		2,082		(22)			(22)		2,060				
100170070	HOUSTON	TX		11/08/2024		409		(17)			(17)		392				
100165243	BAYTOWN	TX		08/29/2024		4,609		(16)			(16)		4,593				
100128050	INDIANAPOLIS	IL		09/08/2023		402		(4)			(4)		398				
100049899	FEDERAL WAY	WA		11/20/2020		2,637		(75)			(75)		2,562				
100176937	LANDRUM	SC		11/15/2024		374		(26)			(26)		348				
100065045	SUNRISE	FL		07/14/2021		3,273		(92)			(92)		3,181				
100170037	PONTIAC	MI		11/08/2024		3,722		(134)			(134)		3,588				
100109720	WINDHAM	VT		06/16/2023		276		(7)			(7)		269				
10021484	GRANDVIEW	MO		07/22/2025		339		(11)			(11)		328				
100143857	TRIOY	MI		02/21/2024		354		(10)			(10)		344				
100200089	COLUMBIA	SC		03/06/2025		456		(5)			(5)		451				
100043129	LOS ANGELES	CA		05/28/2020		361							361				
100198871	CAMPBELL	CA		02/28/2025		371		(9)			(9)		362				
100071837	ROSELVILLE	OH		10/14/2021		849		(42)			(42)		807				
100181531	MELBOURNE	AUS		12/06/2024		480		(22)			(22)		458				
100156789	EDGEWOOD	WA		06/26/2024		429		(20)			(20)		409				
100176080	JACKSONVILLE	FL		12/20/2024		9,787		(247)			(247)		9,540				
100147615	SEASIDEVILLE	TX		04/04/2024		302		(21)			(21)		281				
100076011	DENVER	CO		07/07/2022		802		(24)			(24)		778				
100227152	CHANDLER	AZ		07/30/2025		33,251		(957)			(957)		32,294				
100201677	LUBBOCK	TX		03/13/2025		3,612		(113)			(113)		3,499				
100205106	NEEDVILLE	TX		04/11/2025		334		(15)			(15)		319				
100150080	DALLAS	TX		06/14/2024		539		(19)			(19)		520				
100043502	RUTHERFORDTON	NC		08/13/2020		599		(42)			(42)		557				
100218873	PORT RICHEY	FL		06/27/2025		400		(6)			(6)		392				
100136184	TREOR	WI		12/18/2023		286		(11)			(11)		275				
100103171	JACKSON	TN		04/21/2023		415		(8)			(8)		407				
100189008	KANSAS CITY	MO		07/09/2025		797		(37)			(37)		760				
100204005	EL PASO	TX		03/28/2025		349		(14)			(14)		335				
100138187	SAINTFORD	FL		12/14/2023		8,438		(91)			(91)		8,347				
100000400	STOCKTON	CA		09/27/2016		554		(25)			(25)		529				
100064770	GULF BREEZE	FL		07/14/2021		948		(44)			(44)		904				
100178491	COLUMBUS	OH		11/21/2024		393		(11)			(11)		382				
100201279	CINCINNATI	KY		03/12/2025		330		(17)			(17)		313				
100163500	FAVETTEVILLE	NC		09/27/2024		326		(23)			(23)		303				
100190775	ATLANTA	GA		07/27/2025		384		(12)			(12)		372				
100118736	VERO BEACH	FL		07/25/2023		368		(11)			(11)		357				
100156187	SAN ANTONIO	TX		06/20/2024		386		(7)			(7)		379				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10028121	SARALAND	AL		06/07/2025		368	(10)				(10)		338		338		
100144948	RICHMOND	TX		03/08/2024		442	(37)				(37)		405		405		
100177377	MACON	PA		07/16/2025		1,489	(14)				(14)		1,475		1,475		
100147446	MAVS LANDING	NJ		04/03/2024		331	(14)				(14)		317		317		
100119745	HVATTSVILLE	ND		06/08/2023		426	(8)				(8)		418		418		
100065003	OMAHA	NE		07/14/2021		1,856	(59)				(59)		1,797		1,797		
100266667	ST. AUGUSTINE	FL		12/23/2025		289	(7)				(7)		282		282		
100194568	MIDLOTHIAN	VA		03/28/2025		397	(3)				(3)		394		394		
100100765	HUMBLE	TX		04/28/2023		496	(13)				(13)		483		483		
100172602	ALEXANDRIA	VA		12/06/2024		598	(28)				(28)		570		570		
100167663	SARASOTA	FL		09/19/2024		420	(14)				(14)		406		406		
100182522	RUTHERFORD	NJ		12/12/2024		8,870	(28)				(28)		8,842		8,842		
100057760	FRESNO	CA		06/30/2021		3,575	(129)				(129)		3,446		3,446		
100153430	BRIDGEVILLE	DE		05/30/2024		342	(9)				(9)		333		333		
100048259	VENICE	CA		11/20/2020		650		59			59		709		709		
100165988	LIVONIA	MI		06/06/2024		403	(21)				(21)		382		382		
100060240	FLORENCE	AL		06/25/2021		912	(17)				(17)		895		895		
100064693	GRAPEVINE	TX		07/14/2021		863	(34)				(34)		829		829		
100064650	FORT WORTH	TX		07/14/2021		907	(37)				(37)		870		870		
100118130	PASADENA	CA		07/20/2023		214	(18)				(18)		196		196		
100159689	COLLINSVILLE	CT		07/15/2024		677	(13)				(13)		664		664		
100141226	ESSEX	MT		07/30/2024		284	(16)				(16)		268		268		
100186866	ROCKINGHAM	VA		02/10/2025		635	(17)				(17)		618		618		
100264676	SHELBY	NC		12/17/2025		271	(13)				(13)		258		258		
100191178	BALTIMORE	MD		01/29/2025		342	(11)				(11)		331		331		
100200064	ELIZABETHTOWN	KY		03/06/2025		969	(9)				(9)		960		960		
100136864	PRINCETON	IN		11/27/2023		397	(3)				(3)		394		394		
100155198	CHARLES TOWN	WV		07/19/2024		396	(14)				(14)		382		382		
100155202	CHARLES TOWN	WV		07/19/2024		397	(15)				(15)		382		382		
100120609	GREINA	LA		08/25/2023		377	(15)				(15)		362		362		
100261417	SAN DIEGO	CA		12/08/2025		276	(6)				(6)		270		270		
100080372	FORT WORTH	TX		04/14/2022		1,287	(12)				(12)		1,275		1,275		
100147391	TOLEDO	OH		05/08/2024		358	(4)				(4)		354		354		
100000472	FORT KENT	NE		09/27/2016		243	36				36		279		279		
100035590	PROVIDENCE VILLAGE	TX		06/21/2019		880	(27)				(27)		853		853		
100212638	LA SALLE	IL		05/29/2025		374	(1)				(1)		373		373		
100071802	JUNCTION CITY	OR		10/14/2021		869	(38)				(38)		831		831		
100073069	SAINT LOUIS	MO		02/24/2022		821	(12)				(12)		809		809		
100211677	MANHATTAN	MT		05/19/2025		405	(2)				(2)		403		403		
100211689	MANHATTAN	MT		05/19/2025		405	(2)				(2)		403		403		
100141653	ATLANTA	GA		07/30/2024		377	(12)				(12)		365		365		
100049865	WASHINGTON	DC		11/20/2020		490	(47)				(47)		443		443		
100143623	BALTIMORE	MD		02/21/2024		338	(10)				(10)		328		328		
100192191	LOUISBURG	NC		07/31/2025		408	(13)				(13)		395		395		
100226679	INNSBROOK	MO		07/30/2025		394	(13)				(13)		381		381		
100237108	PHOENIX	AZ		09/12/2025		336	(16)				(16)		320		320		
100043015	EASTON	MA		06/28/2020		2,687	(65)				(65)		2,622		2,622		
100112663	SUN VALLEY	CA		06/29/2023		2,317	(56)				(56)		2,261		2,261		
100220247	EDGEWORT	AR		07/14/2025		382							382		382		
100066676	CALERA	AL		06/02/2021		1,054	(12)				(12)		1,042		1,042		
100064619	BALTIMORE	MD		07/14/2021		943	(35)				(35)		908		908		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193568	TRENTON	NJ		12/28/2023		113		(1)					112	112			
100176049	KANSAS CITY	MO		12/20/2024		1,243		(16)					1,227	1,227			
100054887	GERMANTOWN	TX		03/23/2021		2,334		(113)					2,221	2,221			
100212334	FLORENCE	AL		07/22/2025		437		(21)					416	416			
100063804	BAKERSFIELD	CA		07/12/2022		487		(12)					475	475			
100120650	SAINT PETERSBURG	FL		08/25/2023		403		(1)					402	402			
100223804	MIDDLETOWN	NJ		09/04/2018		906		(29)					877	877			
100228915	MESA	AZ		09/10/2025		374		(18)					356	356			
100065592	PHILADELPHIA	PA		07/28/2021		2,194		(78)					2,116	2,116			
100091582	APPLE VALLEY	CA		03/07/2023		498		(8)					490	490			
100174838	JEFFERSONVILLE	IN		10/31/2024		259		(17)					242	242			
100147501	PEMBROKE PINES	FL		04/03/2024		387		(5)					382	382			
100023451	PERRIS	CA		08/16/2018		874		(23)					851	851			
100200446	CHARLOTTE	NC		03/10/2025		520		(17)					503	503			
100195719	JACKSONVILLE	FL		07/26/2018		938		(7)					929	929			
100023884	WEST PALM BEACH	FL		09/10/2018		1,180		(15)					1,165	1,165			
10017924	EDINBURG	TX		07/20/2023		475		(22)					453	453			
100176075	TULSON	AZ		12/20/2024		2,254		(102)					2,152	2,152			
100202149	CORPUS CHRISTI	TX		03/18/2025		396		(2)					394	394			
100216048	PHILADELPHIA	PA		06/17/2025		356		(2)					354	354			
100068502	LUBBOCK	TX		08/25/2021		1,226		(58)					1,168	1,168			
100143717	PORTERVILLE	CA		02/26/2024		339		(22)					317	317			
100157985	COVINGTON	GA		07/09/2024		544		(4)					540	540			
100065000	LEXINGTON	KY		07/14/2021		995		(32)					963	963			
100164962	CLEVELAND	OH		06/28/2024		329		(9)					320	320			
100120421	ROCK HILL	SC		06/18/2023		302		(5)					297	297			
100228387	LEWIS	DE		08/11/2025		378		(17)					361	361			
10015091	FARMINGTON	UT		07/14/2023		2,168		(10)					2,158	2,158			
100048116	CITRUS HEIGHTS	CA		11/20/2020		572		37					609	609			
100143824	HUDSON	NH		02/21/2024		382		(11)					381	381			
100070477	CHARLOTTE	NC		09/23/2021		830		(32)					798	798			
100018182	BOZEMAN	MT		06/08/2018		933		(22)					911	911			
100143425	PHOENIX	AZ		02/16/2024		368		(10)					358	358			
100148093	FRIEDSHOOD	TX		04/10/2024		1,563		(21)					1,542	1,542			
100063516	PINSON	AL		07/01/2021		1,282		(13)					1,269	1,269			
100070459	EVERT	CA		09/23/2021		863		(44)					819	819			
100193186	SAN ANTONIO	TX		03/20/2025		279		(13)					266	266			
100050074	BRUNSWICK	ME		11/20/2020		692		(10)					682	682			
100090129	LAS VEGAS	NV		01/13/2023		5,386		(137)					5,249	5,249			
100132742	GREER	AZ		11/03/2023		324		(15)					309	309			
100075071	DALLAS	TX		11/05/2024		445		(11)					434	434			
100047160	BROOKLYN	NY		11/20/2020		4,949		(157)					4,792	4,792			
100079703	CHICAGO	IL		04/25/2022		763		(44)					719	719			
100077203	VICTORVILLE	CA		07/03/2022		813		(14)					799	799			
100257235	WEST VALLEY CITY	UT		11/26/2025		786		(35)					751	751			
100047853	SHERILLIS FORD	NC		11/20/2020		503		(7)					496	496			
100213725	TULSON	AZ		05/29/2025		698		(26)					672	672			
100211870	STATESBORO	GA		05/19/2025		348		(3)					345	345			
100016465	NEW BRAUNFELS	TX		04/05/2018		909		(23)					886	886			
100049796	EL MONTE	CA		11/20/2020		870		(60)					810	810			
100204601	ROUND LAKE	IL		04/04/2025		373		(14)					359	359			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100169377	DANA POINT	CA		09/30/2024		4,639		(137)			(137)		4,562	4,562			
100100231	BALTIMORE	MD		03/17/2023		529		(17)			(17)		512	512			
100067532	HOMESTEAD	FL		09/23/2021		883		(34)			(34)		849	849			
100120368	PARKVILLE	MO		06/16/2023		338		(27)			(27)		311	311			
100246744	NORTH LAS VEGAS	NV		10/15/2025		667		(19)			(19)		648	648			
100023729	CHENEY	WA		09/04/2018		864		(22)			(22)		842	842			
100229254	HOLLISTER	CA		06/13/2025		387		(16)			(16)		371	371			
100212560	LAS CRUCES	NM		05/29/2025		360		(5)			(5)		355	355			
100271924	FORT WORTH	TX		01/06/2026		350		(13)			(13)		337	337			
100154636	PANAMA CITY	FL		07/19/2024		578		(20)			(20)		558	558			
100186725	NEWPORT	RI		12/31/2024		383		(11)			(11)		372	372			
100195607	CHICKASHA	OK		02/24/2025		369		(8)			(8)		361	361			
100202238	ATLANTA	GA		04/17/2025		366		(10)			(10)		356	356			
100154634	WOODBRIDGE	VA		07/19/2024		1,126		(6)			(6)		1,120	1,120			
100219171	KATY	TX		06/27/2025		407		(8)			(8)		399	399			
100134766	FLORESVILLE	TX		10/30/2023		14,359		(91)			(91)		14,268	14,268			
100157460	MEMPHIS	TN		02/20/2025		572		(23)			(23)		549	549			
100055029	YORBA LINDA	CA		03/23/2021		653		(32)			(32)		621	621			
100063430	HUMBLE	TX		07/01/2021		318		(5)			(5)		313	313			
100193293	MINERTOWN	PA		02/10/2025		362		(8)			(8)		354	354			
100205915	WILLOW SPRINGS	IL		04/15/2025		21,675		(224)			(224)		21,451	21,451			
100063022	ABILENE	TX		07/01/2021		337		(11)			(11)		326	326			
100130003	WINTER HAVEN	FL		09/27/2023		376		(10)			(10)		366	366			
100175946	BOLINGBROOK	IL		11/12/2024		399		(9)			(9)		390	390			
100063308	ENTERPRISE	OR		07/01/2021		1,127		(4)			(4)		1,123	1,123			
100248915	FORT WORTH	TX		10/29/2025		535		(5)			(5)		530	530			
100063673	COLUMBUS	OH		07/01/2021		952		(4)			(4)		948	948			
100090271	HOUSTON	TX		01/13/2023		317		(22)			(22)		295	295			
100261273	HOUSTON	TX		12/05/2025		305		(3)			(3)		302	302			
100221636	LAWRENCEVILLE	GA		07/29/2025		648		(29)			(29)		619	619			
100064891	CLINTON TOWNSHIP	MI		07/14/2021		1,148		(45)			(45)		1,103	1,103			
100273382	BROKEN ARROW	OK		01/21/2026		122		(6)			(6)		116	116			
100114756	MOUNT HOLLY	NJ		07/07/2023		2,801		(33)			(33)		2,768	2,768			
100130049	CLARKSVILLE	TN		09/27/2023		429		(3)			(3)		426	426			
100272620	SAN ANTONIO	TX		01/09/2026		120		(5)			(5)		115	115			
100134739	MILLVILLE	DE		10/30/2023		278		(5)			(5)		273	273			
100201509	STERLING HEIGHTS	MI		03/12/2025		368		(8)			(8)		360	360			
100151609	BALTIMORE	MD		05/10/2024		320		(10)			(10)		310	310			
100186702	ALTA MONTE SPRINGS	FL		12/31/2024		412		(14)			(14)		398	398			
100078918	KILLEEN	TX		02/24/2022		848		(22)			(22)		826	826			
100259403	TEIPLE	GA		12/05/2025		261		(7)			(7)		254	254			
100024225	NORTHLAKE	TX		09/20/2018		880		(24)			(24)		856	856			
100090218	EL CENTRO	CA		01/13/2023		405		(9)			(9)		396	396			
100191643	HARTISBURG	VA		07/31/2025		362		(8)			(8)		354	354			
100067590	CHALMETTE	LA		09/23/2021		568		(24)			(24)		544	544			
100139227	WOODBURY	NY		12/28/2023		9,688		(204)			(204)		9,484	9,484			
100134346	LA MARQUE	TX		10/19/2023		347		(20)			(20)		327	327			
100194030	SOMERSET	MA		02/11/2025		345		(16)			(16)		329	329			
100068173	OWINGS MILLS	MD		06/25/2021		882		(21)			(21)		861	861			
100143609	FARMINGTON	UT		02/21/2024		394		(5)			(5)		389	389			
100226345	DE NOTTE	IN		07/30/2025		744		(25)			(25)		719	719			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100139306	GARLAND	TX		12/28/2023		4,753		(329)			(329)		4,424				
100143566	TULSA	OK		02/21/2024		386		(6)			(6)		380				
100175924	KANSAS CITY	MO		11/12/2024		389		(13)			(13)		376				
100023374	LANCASTER	CA		06/16/2018		840		(23)			(23)		817				
100142817	SANTA CLARITA	CA		02/08/2024		73,688		(688)			(688)		73,180				
100134369	LA MARQUE	TX		10/27/2023		354		(19)			(19)		335				
100071693	BENBROOK	TX		10/14/2021		924		(31)			(31)		893				
100063994	LAKELAND	FL		07/12/2022		507		(8)			(8)		499				
100186368	COLUMBUS	OH		02/10/2025		451		(21)			(21)		430				
100157309	JACKSONVILLE	FL		02/20/2025		382		(1)			(1)		381				
100063921	NORTHPORT	NY		07/01/2021		1,313		(12)			(12)		1,301				
100253951	PORT ARTHUR	TX		10/30/2025		403		(2)			(2)		401				
100149706	PHILADELPHIA	PA		04/26/2024		1,253		(34)			(34)		1,219				
100215940	SAN ANTONIO	TX		07/11/2025		333		(16)			(16)		317				
100068468	CAPE CORAL	FL		06/25/2021		815		(32)			(32)		783				
100193437	RUNNING SPRINGS	CA		02/10/2025		400		(11)			(11)		389				
100101740	TRENTON	NJ		03/31/2023		354		(13)			(13)		341				
100119027	AURORA	CO		07/27/2023		352		(25)			(25)		327				
100054563	GALLIWAY	OH		03/23/2021		332		(33)			(33)		299				
401006168	BRIDGETON	NJ		10/27/2023		227,275		(8,874)			(8,874)		218,401				
100194172	ATLANTA	GA		02/14/2025		427		(5)			(5)		422				
100163876	AMHERST	NY		09/27/2024		330		(15)			(15)		315				
100207410	COLUMBIA	SC		04/29/2025		381		(9)			(9)		372				
100174692	CLINTON	CT		10/31/2024		380		(21)			(21)		359				
100048807	PLAINFIELD	NJ		11/20/2020		2,162		(33)			(33)		2,129				
100254033	PETERSBURG	AK		11/07/2025		783		(29)			(29)		754				
100210095	MANITOU BEACH	MI		05/12/2025		360		(17)			(17)		343				
100247351	SAN ANTONIO	TX		10/24/2025		16,340		(216)			(216)		16,124				
100054693	ST ALBANS	NY		03/23/2021		550		(17)			(17)		533				
100063271	LOUISVILLE	KY		07/01/2021		1,202		(6)			(6)		1,196				
100171338	BOWIE	MD		10/16/2024		359		(29)			(29)		330				
100164151	ESSEX	MT		06/21/2024		371		(14)			(14)		357				
100161720	DUNMORE	PA		07/30/2024		358		(1)			(1)		357				
100078952	ASBURY PARK	NJ		01/21/2022		693		(29)			(29)		664				
100109650	LANSING	MI		06/22/2023		403		(12)			(12)		391				
100190459	PIEDMONT	CA		01/24/2025		1,249		(79)			(79)		1,170				
100214366	JACKSONVILLE	FL		06/02/2025		346		(3)			(3)		343				
100185174	PASADENA	CA		12/20/2024		417		(16)			(16)		401				
100023834	MIAMI	FL		09/04/2018		1,146		(35)			(35)		1,111				
100018053	ALBUQUERQUE	NM		06/08/2018		964		(24)			(24)		940				
100076001	ORLANDO	FL		07/07/2022		1,117		(20)			(20)		1,097				
100212161	ANDOVER	MA		05/22/2025		419							419				
100261660	CHICAGO	IL		12/12/2025		261		(12)			(12)		249				
100059575	GREEN LAKE	PA		03/23/2021		567		(39)			(39)		528				
100057506	BALTIMORE	MD		06/30/2021		880		(12)			(12)		868				
100049856	OSWELL	VA		11/20/2020		389		(44)			(44)		345				
100169493	OCALA	FL		09/30/2024		328		(22)			(22)		306				
100110695	POMPAHO BEACH	FL		06/11/2023		2,823		(94)			(94)		2,729				
100175141	YORK	SC		11/05/2024		408		(5)			(5)		403				
100165706	POMPAHO BEACH	FL		06/29/2024		1,028		(34)			(34)		994				
100219782	MT JULIET	TN		07/06/2025		377		(11)			(11)		366				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100257187	DEARBORN	MI		11/26/2025		382		(7)					375				
100134308	LOXPORT	IL		10/27/2023		118,581		(1,581)					117,000				
100018188	WALPORT	OR		06/08/2018		955		(5)					950				
100189397	MATTHEWS	NC		01/13/2025		420		(19)					401				
100163881	CHESTER	MD		09/27/2024		381		(9)					372				
100047596	PORT ORANGE	FL		11/20/2020		94		28					622				
100063236	CORONA	CA		05/10/2022		15,105		(58)					15,047				
100066672	COLUMBUS	OH		09/30/2022		440		(9)					431				
100060282	SAN ANTONIO	TX		06/25/2021		1,143		(15)					1,128				
100177198	CHICAGO HEIGHTS	IL		01/16/2025		306		(14)					292				
100062575	AMHERST	NY		07/01/2021		1,314		(18)					1,296				
100162026	HAMPTON	MI		07/31/2024		350		(16)					334				
100243301	TULSA	OK		09/26/2025		382		(18)					364				
100138072	BALTIMORE	MD		12/13/2023		267		(2)					265				
100193383	MIRLE BEACH	SC		02/10/2025		764		(17)					747				
100162084	PLAINFIELD	NJ		07/31/2024		28,500		(359)					28,141				
100119605	HOUSTON	TX		07/31/2023		1,145		(17)					1,128				
100230005	HARTFORD	CT		08/22/2025		326		(15)					311				
100282040	DENTON	TX		02/21/2026		121		(4)					117				
100271818	WICHITA	KS		12/30/2025		125		(5)					120				
100272697	SPARTANBURG	SC		01/09/2026		129		(6)					123				
100019727	ANN ARBOR	MI		07/26/2018		918		(20)					898				
100216182	LINCOLN	NE		06/20/2025		395		(8)					387				
100200016	MISSOURI CITY	TX		03/06/2025		382		(8)					374				
100054300	SANFORD	FL		03/23/2021		1,312		39					1,351				
100219025	CLOVIS	CA		06/27/2025		666		(10)					656				
100236867	ROCKLAND	MA		09/12/2025		395		(12)					383				
100062923	HUMELSTOWN	PA		07/01/2021		1,616		(18)					1,598				
100174916	LEXINGTON	KY		10/31/2024		675		(43)					632				
100109670	SAN ANTONIO	TX		06/16/2023		64							64				
100164383	ZEBULON	NC		06/21/2024		29,623		(707)					28,916				
100160408	LEXINGTON	KY		07/19/2024		2,112		(108)					2,004				
100207494	LANSING	MI		04/29/2025		352		(16)					336				
100070443	CONVERS	GA		09/23/2021		833		(12)					821				
100272634	DANVERFIELD	TX		07/09/2026		259		(12)					247				
100061949	KENESAW	GA		07/01/2021		1,720		(4)					1,716				
100139264	LOUISVILLE	KY		12/28/2023		298		(14)					284				
100075958	OAKLAND	CA		07/07/2022		874		(18)					856				
100169419	PORT ORANGE	FL		09/30/2024		2,742		(70)					2,672				
100114966	DALLAS	TX		07/14/2023		331		(10)					321				
100254115	PARLER	CA		12/12/2025		310		(13)					297				
100090160	WYVIE	NJ		01/13/2023		2,491		(207)					2,284				
100261461	CHESTER	MD		12/09/2025		361		(16)					345				
100276601	HANOVER PARK	IL		07/28/2026		335		(12)					323				
100070461	LEESBURG	VA		09/23/2021		947		(41)					906				
100138029	COLUMBUS	OH		12/13/2023		355		(3)					352				
100067945	DESERT HOT SPRINGS	CA		09/23/2021		859		(38)					821				
100017057	ROSEVILLE	OH		05/16/2018		971		(17)					954				
100055311	AZUSA	CA		03/23/2021		824		(27)					797				
10020712	WARSAW	VA		07/19/2025		354		(6)					346				
100247166	CEDAR PARK	TX		11/14/2025		371		(18)					353				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100161940	PHILADELPHIA	PA		07/31/2024		317		(6)				(6)	311		311		
100266807	HOUSTON	TX		12/23/2025		253		(4)				(4)	249		249		
100253632	OAK HARBOR	WA		10/30/2025		386		(6)				(6)	380		380		
100195681	HUMBLE	TX		02/24/2025		155		(7)				(7)	148		148		
100247440	CHATTANOOGA	TN		11/28/2025		405		(15)				(15)	390		390		
100215720	WINTER GARDEN	FL		06/13/2025		140		(5)				(5)	135		135		
100261288	BRIDGETON	NJ		12/05/2025		267							267		267		
100236132	MEMPHIS	TN		09/05/2025		517		(10)				(10)	507		507		
100023884	AUSTIN	TX		09/10/2018		1,786		(30)				(30)	1,756		1,756		
100157348	SACRAMENTO	CA		02/20/2025		1,887		(70)				(70)	1,817		1,817		
100128735	LARGO	FL		09/21/2023		1,150		(61)				(61)	1,089		1,089		
100193355	ABERDEEN	NC		02/10/2025		390		(12)				(12)	378		378		
100179870	MYRTLE BEACH	SC		11/22/2024		9,041		(386)				(386)	8,655		8,655		
100155904	LEHIGH ACRES	FL		11/13/2023		354		(8)				(8)	346		346		
100063177	PHENIX CITY	AL		07/01/2021		1,547		(18)				(18)	1,529		1,529		
100150178	INDIAN TRAIL	NC		04/30/2024		2,763		(121)				(121)	2,642		2,642		
100220300	MILWAUKEE	WI		07/11/2025		712		(23)				(23)	689		689		
100243789	INDIANAPOLIS	IL		09/29/2025		382		(9)				(9)	373		373		
100101501	SAN ANTONIO	TX		04/26/2023		2,757		(18)				(18)	2,739		2,739		
100064954	FRED OAK	TX		07/14/2021		980		(34)				(34)	946		946		
100053481	SOUTH HOLLAND	IL		03/23/2021		447		51				51	498		498		
100102526	CHARDON	OH		06/07/2023		361		(25)				(25)	336		336		
100154806	MILWAUKEE	WI		07/19/2024		2,188		(79)				(79)	1,989		1,989		
100103237	DALLAS	TX		04/21/2023		575		(25)				(25)	550		550		
100245881	CASTLE ROCK	CO		10/24/2025		269		(7)				(7)	262		262		
100247008	CONCORD	NC		10/22/2025		416		(15)				(15)	401		401		
3350102666	CHICAGO	IL		07/15/2025		843,439							843,439		843,439		
100173909	COLUMBIA	SC		10/31/2024		462		(8)				(8)	454		454		
100245987	PARAMOUNT	CA		10/07/2025		431		(20)				(20)	411		411		
100229302	HARTFORD	CT		06/14/2025		117		(6)				(6)	111		111		
100120440	PORTSMOUTH	RI		06/18/2023		290		(15)				(15)	275		275		
100255591	ROGERS	AR		11/24/2025		55,452		(1,891)				(1,891)	53,561		53,561		
100230011	FRESNO	CA		09/22/2025		302		(14)				(14)	288		288		
100075461	PORT ST LUCIE	FL		12/01/2021		1,088		(16)				(16)	1,072		1,072		
100243253	FORT WORTH	TX		09/26/2025		354		(5)				(5)	349		349		
100236293	RIO RANCHO	NM		09/10/2025		299		(4)				(4)	295		295		
100255066	TEXARKANA	TX		11/19/2025		375		(18)				(18)	357		357		
100080756	VALHICO	FL		03/10/2022		890		(18)				(18)	872		872		
100206000	HARRISON	ID		04/15/2025		349		(13)				(13)	336		336		
100112330	HESPERIA	CA		05/25/2017		519		105				105	624		624		
100054980	LAS VEGAS	NV		03/23/2021		2,375		(75)				(75)	2,300		2,300		
100237070	CHARLOTTE	NC		09/12/2025		899		(21)				(21)	878		878		
100223515	SKYESVILLE	MO		06/14/2025		325		(15)				(15)	310		310		
100115579	CLUTE	TX		07/17/2023		7,537		(32)				(32)	7,505		7,505		
100195506	LABELLE	FL		11/13/2023		362							362		362		
100090167	ARLINGTON	VA		01/13/2023		389		(10)				(10)	379		379		
100236130	WASHINGTON	DC		09/05/2025		334		(16)				(16)	318		318		
100152922	PHARR	TX		05/22/2024		417		(2)				(2)	415		415		
100049257	MELROSE PARK	IL		11/20/2020		2,563		(168)				(168)	2,395		2,395		
100079729	LINWOOD	CA		04/25/2022		6,406		(38)				(38)	6,368		6,368		
100214287	IRON STATION	NC		05/30/2025		263		(12)				(12)	251		251		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
	10005005	WATERVILLE	ME	11/20/2020		681	(23)	(44)	(23)				638			
	10005589	MERRIMACK	NH	03/23/2021		680	(44)	(44)	(44)				636			
	10012824	PEACHTREE COR	GA	09/15/2021		403	(26)	(26)	(26)				377			
	100230014	ARABI	LA	06/22/2025		368	(17)	(17)	(17)				351			
	100076276	LA VISTA	NE	01/07/2022		877	(8)	(8)	(8)				869			
	100212489	KISSIMEE	FL	05/28/2025		229	(11)	(11)	(11)				218			
	100177066	JACKSON	TN	01/16/2025		283	(13)	(13)	(13)				270			
	100118184	MYRTLE BEACH	SC	07/20/2023		405	(21)	(21)	(21)				384			
	100050038	DUNALK	MD	11/20/2020		667	(28)	(28)	(28)				639			
	100071005	MAV'S LANDING	NJ	10/01/2021		1193	(14)	(14)	(14)				1179			
	100238149	LONG BEACH	CA	09/15/2025		376	(8)	(8)	(8)				368			
	100100889	BALTIMORE	MD	04/28/2023		546	(4)	(4)	(4)				542			
	100220000	ROSENBERG	TX	06/10/2025		393	(15)	(15)	(15)				378			
	100143826	SPRINTON	PA	02/21/2024		325	(8)	(8)	(8)				317			
	100067532	SILVER SPRINGS	AR	09/23/2021		911	(13)	(13)	(13)				898			
	100063822	SPRING	TX	07/01/2021		1016	(3)	(3)	(3)				1013			
	100212653	THE COLONY	TX	05/29/2025		195	(9)	(9)	(9)				186			
	100215982	KLAMATH FALLS	OR	07/11/2025		386	(13)	(13)	(13)				353			
	100086324	WATERFORD	NY	09/30/2022		420	(12)	(12)	(12)				408			
	100218136	SACRAMENTO	CA	07/22/2025		375	(13)	(13)	(13)				362			
	100229755	TRIV	MI	06/18/2025		375	(13)	(13)	(13)				362			
	100254668	PORT RICEY	FL	11/12/2025		126	(5)	(5)	(5)				121			
	100199021	VILLA RICA	GA	02/28/2025		1540	(49)	(49)	(49)				1491			
	100214250	HOUSTON	TX	05/30/2025		338	(16)	(16)	(16)				322			
	100143900	MILWAUKEE	WI	02/21/2024		326	(10)	(10)	(10)				316			
	100149870	KATY	TX	04/26/2024		412	(2)	(2)	(2)				410			
	100254750	BAKERSFIELD	CA	11/14/2025		374	(6)	(6)	(6)				368			
	100211553	ARLINGTON	VA	06/05/2025		346	(16)	(16)	(16)				330			
	100168916	KISSIMEE	FL	09/26/2024		587	(17)	(17)	(17)				570			
	100077959	FREEMONT	NY	02/18/2022		803	(67)	(67)	(67)				736			
	100234728	LAKE HAVASI CITY	AZ	06/28/2025		392	(12)	(12)	(12)				380			
	100089983	MANHATTAN	MT	01/13/2023		704	(4)	(4)	(4)				700			
	100193457	MONTGOMERY	AL	02/10/2025		247	(6)	(6)	(6)				241			
	100218188	WASHINGTON	DC	06/26/2025		353	(15)	(15)	(15)				338			
	100194949	HOUSTON	TX	02/20/2025		175	(6)	(6)	(6)				167			
	100247392	BAKERSFIELD	CA	10/24/2025		907	(12)	(12)	(12)				895			
	100068278	MARERO	LA	06/25/2021		833	(37)	(37)	(37)				796			
	100078888	LEESBURG	VA	02/24/2022		789	(8)	(8)	(8)				781			
	100243381	BOCA RATON	FL	09/26/2025		483	(22)	(22)	(22)				461			
	100221346	HOMESTEAD	FL	07/22/2025		478	(17)	(17)	(17)				461			
	100213819	JOLIET	IL	05/29/2025		355	(6)	(6)	(6)				347			
	100219065	MIAMI	FL	06/27/2025		333	(16)	(16)	(16)				317			
	100220200	OCALA	FL	08/14/2025		409	(11)	(11)	(11)				408			
	100227995	GERMANTOWN	MD	06/04/2025		415	(7)	(7)	(7)				408			
	100067597	MARIETTA	GA	09/23/2021		901	(20)	(20)	(20)				881			
	100077721	CHEYENNE	WY	01/03/2022		957	(16)	(16)	(16)				941			
	100220049	FREMONT	CA	07/30/2025		502	(18)	(18)	(18)				484			
	100218464	DELAZ BEACH	FL	06/27/2025		376	(12)	(12)	(12)				364			
	100220641	CHICAGO	IL	07/17/2025		379	(15)	(15)	(15)				364			
	100236392	RIO RANCHO	NM	06/10/2025		298	(4)	(4)	(4)				294			
	100204414	CLEVELAND	OH	04/01/2025		298	(7)	(7)	(7)				291			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100246759	SHEFFIELD LAKE	OH		10/15/2025		860		(32)					828				
100206504	CHICPEE	MA		04/22/2025		348		(16)					332				
100216757	BROOKHAVEN	GA		06/25/2025		348		(16)					332				
100203133	COLUMBUS	OH		03/27/2025		405		(15)					390				
100214455	COLUMBUS	OH		05/16/2025		357		(17)					340				
100221492	PORTER	TX		07/22/2025		385		(3)					382				
100218679	JEFFERSON CITY	MO		06/27/2025		386		(3)					383				
100065261	PEORIA	AZ		07/28/2021		1,837		(18)					1,819				
100150064	MATTHEIS	NC		06/14/2024		494		(34)					460				
100049197	MIAMI	FL		11/20/2020		1,116		(89)					1,027				
100215892	PALM COAST	FL		06/16/2025		444		(18)					426				
100210521	GASTONIA	NC		05/15/2025		358		(9)					349				
100212557	CANTON	OH		05/29/2025		366		(17)					349				
100219771	BIRMINGHAM	AL		07/08/2025		365		(6)					349				
100211947	WYOMISSING	PA		05/19/2025		350		(1)					349				
100207516	WEST CHICAGO	IL		04/28/2025		240		(7)					233				
100216335	FALLS CHURCH	VA		06/20/2025		398		(7)					391				
100204053	CLEVELAND	OH		03/28/2025		204		(10)					194				
100048718	ALBURN	VA		11/20/2020		1,683		9					1,692				
100206015	WEDDIEE	AL		04/15/2025		248		(9)					239				
100160374	HOUSTON	TX		09/06/2024		304		(14)					290				
100134579	BALTIMORE	MD		10/30/2023		856		(36)					820				
100254778	WILMINGTON	DE		11/14/2025		339		(13)					326				
100206066	ALBURN	VA		05/16/2025		376		(10)					366				
100206375	BUKEVE	AZ		05/22/2025		377		(11)					366				
100210477	JACKSONVILLE	FL		05/12/2025		381		(15)					366				
100216373	ALTOWNA	WI		06/20/2025		378		(6)					372				
100207552	RIO RANCHO	NM		04/29/2025		351		(17)					334				
100169365	KINGSLAND	TX		09/27/2024		343		(36)					307				
100190251	JOLIET	IL		01/22/2025		389		(9)					380				
100214618	RIVERDALE	UT		06/09/2025		386		(11)					375				
100192428	MCALLEN	TX		02/07/2025		417		(38)					379				
100218263	LAUREL	MD		06/26/2025		328		(15)					313				
100043276	CANTON	OH		08/13/2020		398		(25)					373				
100235293	PHOENIX	AZ		08/29/2025		325		(19)					306				
100204901	COLONIA	MI		04/10/2025		249		(11)					238				
100228571	NORTH CAPE MAY	NJ		08/12/2025		444		(16)					428				
100065015	ABERDEEN	NC		07/14/2021		825		(26)					799				
100141542	PETERSBURG	AK		01/30/2024		390							390				
100054137	LAS VEGAS	NV		03/23/2021		494		(4)					490				
100204017	EL PASO	TX		03/28/2025		341		(13)					328				
100206661	MOUNT PLEASANT	SC		04/24/2025		372		(12)					360				
100236335	COLORADO SPRINGS	CO		09/10/2025		680		(10)					680				
100220179	UNIVERSAL CITY	TX		07/11/2025		346		(5)					341				
100265500	ORLANDO	FL		12/19/2025		413		(3)					410				
100220841	FORT MYERS	FL		07/18/2025		709		(20)					689				
100214828	WILMINGTON	DE		06/11/2025		373		(5)					368				
100108099	HOUSTON	TX		05/24/2023		335		(19)					316				
100114644	EDMOND	OK		06/29/2023		418		(22)					396				
100088960	AVON PARK	FL		11/15/2022		365		(6)					357				
100176169	SPRING	TX		12/20/2024		4,521		(23)					4,498				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023222	ATLANTA	GA		06/13/2025		424		(11)					413		413		
10011804	MONTAGUE	NJ		07/20/2023		224		(8)					216		216		
10020496	ARBYLE	TX		04/10/2025		384		(16)					368		368		
10021231	PHILADELPHIA	PA		05/28/2025		383		(6)					377		377		
10019103	SAN ANTONIO	TX		01/29/2025		309		(14)					295		295		
10020263	CHICAGO	IL		03/20/2025		354		(9)					345		345		
100206740	CLEVELAND	OH		04/23/2025		357		(12)					345		345		
100139272	BOILING GREEN	KY		12/28/2023		344		(2)					342		342		
100206541	NEW RIVER	AZ		04/22/2025		397		(11)					386		386		
100128459	GAINESVILLE	VA		09/15/2023		458		(13)					445		445		
100212115	MOUNTAIN VIEW	CA		05/22/2025		390		(3)					387		387		
100212190	NORTH PORT	FL		05/22/2025		392		(5)					387		387		
100185107	WOODBRIDGE	VA		12/20/2024		296		(14)					282		282		
100215987	JONESBORO	GA		07/11/2025		1,947		(92)					1,855		1,855		
100079713	PORT CHARLOTTE	FL		04/08/2022		660		(55)					605		605		
100206815	ELK GROVE	CA		04/23/2025		386		(16)					370		370		
100200475	HAINTRICK	MI		03/10/2025		343		(12)					331		331		
100043707	ANSANIA	CT		06/13/2020		500		(17)					483		483		
100197629	PORTSMOUTH	RI		02/26/2025		343		(12)					331		331		
100179001	CHATTANOOGA	TN		02/26/2025		502		(22)					480		480		
100186778	BRIDGEPORT	CT		12/31/2024		356		(16)					340		340		
100078762	VAN NUYS	CA		01/31/2022		777		(23)					754		754		
100206106	NORTHFIELD	NJ		04/16/2025		377		(6)					371		371		
100060111	LONG BEACH	CA		06/25/2021		1,260		(46)					1,214		1,214		
100067618	RICHMOND	TX		09/23/2021		833		(44)					789		789		
100060180	ITASCA	TX		06/25/2021		1,835		(61)					1,774		1,774		
100176001	FREEPORT	NY		11/14/2024		478							478		478		
100197548	FORT EDWARD	NY		02/26/2025		364		(17)					347		347		
100209837	WESTLAND	MI		05/05/2025		360		(13)					347		347		
100205912	LONGS	SC		04/15/2025		391		(11)					380		380		
100201683	POWDER SPRINGS	GA		03/13/2025		364		(17)					347		347		
100191033	SWEETWATER	TN		01/29/2025		346		(16)					332		332		
100190059	KANSAS CITY	MO		01/22/2025		319		(12)					307		307		
100185553	VICTORIA	NY		12/20/2024		294		(33)					261		261		
100193185	LONDMONT	CO		03/20/2025		395		(6)					389		389		
100206600	WOODBRIDGE	VA		04/23/2025		398		(9)					389		389		
100204669	TACOMA	WA		04/04/2025		402		(13)					389		389		
100201621	PARKER	CO		03/13/2025		397		(6)					389		389		
100065282	BLUFORD	GA		07/28/2021		3,038		(55)					2,983		2,983		
100126556	KANSAS CITY	MO		06/30/2023		423		(8)					415		415		
100193665	LEHIGH ACRES	FL		02/10/2025		378		(14)					364		364		
100209767	ENOLA	PA		05/05/2025		371		(7)					364		364		
100177191	DENVER	CO		01/16/2025		413		(12)					401		401		
100207342	FAIRSON	IV		04/29/2025		402		(4)					398		398		
100191286	OCALA	FL		01/30/2025		408		(9)					399		399		
100191194	LOS ANGELES	CA		01/29/2025		357		(16)					341		341		
100068517	LAS VEGAS	NV		06/25/2021		843		(39)					804		804		
100193235	FRONT ROYAL	VA		02/10/2025		384		(11)					373		373		
100054749	VERNON HILLS	IL		03/23/2021		482		11					493		493		
100206722	FAYETTEVILLE	NC		04/23/2025		418		(10)					408		408		
100055628	LOS ANGELES	CA		03/23/2021		5,637		(57)					5,580		5,580		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10018837	PUEBLO	CO		02/10/2025		360		(11)					349	349			
10019183	THE VILLAGES	FL		01/30/2025		366		(17)					349	349			
10002387	VIRGINIA BCH	VA		08/16/2018		902		(20)					882	882			
100100655	CHARLOTTE	NC		04/28/2023		625		(2)					623	623			
100229026	PORTSMOUTH	RI		08/20/2025		10,318		(318)					10,000	10,000			
100261220	SAN FRANCISCO	CA		12/05/2025		1,534		(34)					1,500	1,500			
100201784	PLANTATION	FL		03/18/2025		397		(19)					378	378			
100153882	GAINESVILLE	VA		06/05/2024		269		(26)					243	243			
100054192	CAPE CORAL	FL		03/23/2021		2,094		(61)					2,033	2,033			
100166374	COLLINSVILLE	CT		10/24/2024		298		(16)					282	282			
100162011	CARDONALE	CO		07/31/2024		276		(17)					259	259			
100214803	BARTON	CA		06/11/2025		401		(9)					392	392			
100204882	HAINES CITY	FL		04/10/2025		401		(9)					392	392			
100247444	NEW BRUNSWICK	NJ		11/26/2025		1,104		(45)					1,059	1,059			
100156060	CLDSMAR	FL		06/18/2024		277		(31)					246	246			
100049175	CANTERBURY	NH		11/20/2020		639		(19)					620	620			
100246433	CHARLOTTE	NC		10/10/2025		1,120							1,120	1,120			
100171933	NOVI	MI		10/16/2024		306		(24)					282	282			
100202092	KANSAS CITY	MO		03/18/2025		380		(14)					366	366			
100201967	PHILADELPHIA	PA		03/18/2025		368		(2)					366	366			
100180391	FARINA	IL		11/28/2024		448		(21)					427	427			
10075967	WASHINGTON	DC		01/07/2022		846		(11)					835	835			
100221425	SAN ANTONIO	TX		07/22/2025		367		(4)					363	363			
100099868	FRISSO	CO		03/28/2023		358		(17)					341	341			
100158623	PORTSMOUTH	RI		07/10/2024		393							383	383			
100201550	LAKE BALBOA AREA CITY OF LO	CA		03/13/2025		403		(3)					400	400			
100088150	BLUE RIDGE	GA		08/25/2021		905		(24)					881	881			
100050008	HILLSBOROUGH	CA		11/20/2020		1,323		(35)					1,288	1,288			
100202032	MARSHAM	IL		03/18/2025		377		(2)					375	375			
100181280	LAKE LOS ANGELES	CA		12/06/2024		358		(7)					351	351			
100150152	DECATUR	GA		06/14/2024		296		(30)					266	266			
100175453	BALTIMORE	MD		12/23/2024		279		(13)					266	266			
100193382	GLIERNEVILLE	CA		02/10/2025		394		(10)					384	384			
100180148	N TOPSAIL BEACH	NC		11/25/2024		530		(28)					502	502			
18593	FREDERICK	MD		11/14/2006		47,883							47,883	47,883			
100173040	GADSDEN	AL		10/25/2024		397		(28)					369	369			
100152864	MISSOURI CITY	TX		05/22/2024		281		(30)					251	251			
100181337	MINNEN	WV		12/06/2024		293		(14)					279	279			
100024196	BAKERFIELD	CA		09/20/2018		854		(18)					836	836			
100193327	ROUND LAKE BEACH	IL		02/10/2025		375		(9)					366	366			
100193071	CLARKSVILLE	TN		02/10/2025		395		(1)					394	394			
100102651	FAVETTEVILLE	NC		06/22/2023		299		(24)					275	275			
100157792	FAVETTEVILLE	NC		08/01/2024		397		(9)					388	388			
100202025	MEMPHIS	TN		03/18/2025		376		(7)					369	369			
100212871	LONGVIEW	WA		05/29/2025		359		(17)					342	342			
100084722	CALEXICO	CA		08/02/2022		312		(5)					307	307			
100168792	BLYTHEWOOD	SC		09/26/2024		324		(26)					298	298			
100193272	EAST CLEVELAND	OH		02/10/2025		381		(6)					375	375			
100192253	LANSDALE	PA		01/31/2025		390		(15)					375	375			
100076471	WIETERSFIELD	CT		04/05/2018		949		(19)					930	930			
100171131	LUBBY	MD		11/22/2024		371		(17)					354	354			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100167943	MISSION	TX		09/20/2024		388	(14)				(14)		354		354		
100109823	MIDDLETOWN	NJ		06/14/2023		389	(16)				(16)		373		373		
100191048	STEAMBOAT SPRINGS	CO		01/29/2025		386	(9)				(9)		377		377		
100017921	LOMPOC	CA		05/30/2018		934	(9)				(9)		925		925		
100212866	WINTER GARDEN	FL		05/28/2025		718	(9)				(9)		709		709		
100088156	LINCOLN	NE		10/25/2022		427	(4)				(4)		423		423		
100088158	LINCOLN	NE		10/25/2022		427	(4)				(4)		423		423		
100091538	RIDGECREST	CA		03/07/2023		171	(9)				(9)		162		162		
100120442	HOUSTON	TX		06/18/2023		505	(21)				(21)		484		484		
100167894	DALLAS	TX		09/20/2024		327	(22)				(22)		305		305		
100185535	WISLEY CHAPEL	FL		12/20/2024		396	(10)				(10)		386		386		
100149090	FLORENCE	AL		04/19/2024		273	(14)				(14)		259		259		
100174099	BRIDGEWATER	NJ		10/31/2024		341	(13)				(13)		328		328		
100103271	ERIE	CO		04/27/2023		349	(26)				(26)		323		323		
100209815	WEST CALDWELL	NJ		05/05/2025		404	(8)				(8)		396		396		
100192441	FORT LAUDERDALE	FL		02/07/2025		409	(13)				(13)		396		396		
100194000	POINCIANO BEACH	FL		10/25/2023		357	(7)				(7)		350		350		
100163914	CEDAR HILL	TX		10/04/2024		363	(29)				(29)		334		334		
100053288	TUCSON	AZ		07/01/2021		1,009	(6)				(6)		1,003		1,003		
100257174	BELMONT	CA		11/26/2025		1,128	(36)				(36)		1,092		1,092		
100147697	AURORA	CO		04/05/2024		270	(4)				(4)		266		266		
100020247	PLANT CITY	FL		07/17/2018		888	(20)				(20)		868		868		
100075995	PROVIDENCE	UT		01/07/2022		778	(33)				(33)		745		745		
100221655	EMPIRIA	KS		07/22/2025		487	(23)				(23)		464		464		
100103839	TAMPA	FL		05/10/2023		992	(20)				(20)		972		972		
100047114	HENDERSON	NV		11/20/2020		522	(60)				(60)		462		462		
100172638	ANCHORAGE	AK		10/24/2024		376	(20)				(20)		356		356		
100193514	SPokane	WA		02/10/2025		410	(7)				(7)		403		403		
100210473	LUBBOCK	TX		05/12/2025		405	(6)				(6)		397		397		
100205867	HOUSTON	TX		04/15/2025		2,904	(109)				(109)		2,795		2,795		
100172649	KENESAW	GA		11/21/2024		395	(15)				(15)		380		380		
100178320	SACRAMENTO	CA		11/19/2024		392	(12)				(12)		380		380		
100186302	MISSOURI CITY	TX		12/30/2024		387	(7)				(7)		380		380		
100195564	STRASBURG	CO		02/24/2025		377	(5)				(5)		372		372		
100148866	HUMBLE	TX		09/21/2024		377	(12)				(12)		365		365		
100118724	HENDERSON	NV		07/25/2023		415	(4)				(4)		411		411		
100180473	TUCSON	AZ		11/28/2024		382	(18)				(18)		364		364		
100201764	SUGAR LAND	TX		03/18/2025		390	(1)				(1)		389		389		
100157608	MIAMI	FL		06/28/2024		420	(26)				(26)		394		394		
100154626	EL PASO	TX		06/14/2024		359	(34)				(34)		325		325		
100076079	OCALA	FL		01/07/2022		788	(29)				(29)		759		759		
100149888	OLD RIVER WINFREE	TX		04/29/2024		309	(19)				(19)		290		290		
100066087	JACKSONVILLE	FL		08/02/2021		1,234	(11)				(11)		1,223		1,223		
100164013	DELAN	WI		06/21/2024		330	(8)				(8)		322		322		
100177636	BAKERSFIELD	CA		01/16/2025		338	(16)				(16)		322		322		
100254821	PORT ORANGE	FL		11/10/2025		2,024	(80)				(80)		1,944		1,944		
100070481	RUINEEIDE	NJ		09/23/2021		838	(37)				(37)		801		801		
100067786	TAMPA	FL		09/23/2021		893	(18)				(18)		875		875		
100173420	LAKE CITY	CO		10/29/2024		394	(29)				(29)		365		365		
100186711	WILLIMANTIC	CT		12/31/2024		356	(16)				(16)		340		340		
100189401	MADERA	CA		01/14/2025		397	(15)				(15)		382		382		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175430	LIVINGSTON	NJ		12/23/2024		361		(17)					344	344			
100191751	SOCORRO	TX		02/20/2025		1,585		(74)					1,511	1,511			
100078986	PITTSBURGH	PA		02/24/2022		810			(4)				806	806			
100057598	BATON ROUGE	LA		06/30/2021		823		(29)					794	794			
100163331	DECATUR	GA		06/13/2024		389		(22)					367	367			
100137310	DELRAY BEACH	FL		12/01/2023		245							245	245			
100144559	BALTIMORE	MD		04/26/2024		320		(28)					292	292			
100169880	PRATTVILLE	AL		11/08/2024		431		(14)					417	417			
100181669	SAINT LOUIS	MO		12/11/2024		420		(3)					417	417			
100193316	PRINCETON	IN		02/10/2025		374		(9)					365	365			
100159832	LA MARQUE	TX		07/17/2024		118		(3)					115	115			
100109843	DETROIT	MI		06/22/2023		234		(8)					226	226			
100159543	MOXINEE	TX		07/15/2024		355		(17)					338	338			
100119071	EAST HARTFORD	CT		07/27/2023		311		(11)					300	300			
100186763	CORAL SPRINGS	FL		12/31/2024		301		(13)					288	288			
100082578	PALATINE	IL		04/20/2022		3,765		(5)					3,760	3,760			
100169580	TULARE	CA		09/30/2024		377		(17)					360	360			
100214302	WIMAUMA	FL		06/02/2025		170,958		(5,275)					165,683	165,683			
100043729	SEVIERVILLE	TN		06/13/2020		508		(35)					473	473			
100142853	GLENDALE	CA		02/09/2024		289		(6)					283	283			
100144301	KANSAS CITY	MO		03/07/2024		302		(19)					283	283			
100192239	DAYTON	OH		01/31/2025		440		(6)					434	434			
100180770	BARTON	FL		11/26/2024		425		(15)					410	410			
100110957	DEARBORN HTS	MI		06/29/2023		257		85					342	342			
100238218	COLUMBUS	OH		09/18/2025		322		(14)					308	308			
100100291	ROCKFORD	IL		03/24/2023		976		(31)					945	945			
100149698	FORT LAUDERDALE	FL		04/26/2024		389		(9)					380	380			
100162085	SAN DIEGO	CA		07/31/2024		361		(7)					354	354			
100206917	LONGVIEW	WA		04/24/2025		285		(13)					272	272			
100190980	FARMINGDALE	NY		01/28/2025		490		(15)					475	475			
100153034	ALBUQUERQUE	NM		06/27/2024		241		(13)					228	228			
100018076	PEACHTREE CITY	GA		06/08/2018		946		(15)					931	931			
100024328	BIG ROCK	MT		09/20/2018		858		(17)					841	841			
100049040	ATHOL	ID		11/20/2020		621		(29)					592	592			
100178422	KANNAPOLIS	NC		11/21/2024		428		(5)					423	423			
100238368	JUPITER	FL		09/19/2025		258,470		(11,383)					247,087	247,087			
100143682	FORSYTH	MO		02/22/2024		368		(9)					359	359			
100235067	ROSELING	NJ		08/29/2025		365		(18)					347	347			
100128718	NEW HAVEN	CT		09/21/2023		289		(18)					271	271			
100100989	SAN ANTONIO	TX		04/28/2023		482		(12)					470	470			
100156006	SUNRISE	FL		06/18/2024		352		(4)					348	348			
100143446	PROSPECT HEIGHTS	IL		02/16/2024		311		(14)					297	297			
100169467	GLASSBORO	NJ		09/30/2024		315		(14)					301	301			
100146732	LAS VEGAS	NV		03/20/2024		328		(19)					309	309			
100199896	RATHERUM	ID		03/06/2025		441		(12)					429	429			
100173932	MOUNT HOLLY	NJ		10/31/2024		434		(5)					429	429			
100049291	LOGANVILLE	GA		11/20/2020		728		(50)					678	678			
100175709	POWDER SPRINGS	GA		11/12/2024		458		(1)					457	457			
100165873	RICHMOND	TX		06/30/2024		404		(17)					387	387			
100164149	GUN BARREL CITY	TX		06/21/2024		392		(5)					387	387			
100158986	LOUISVILLE	KY		06/15/2024		407		(19)					388	388			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10002487	FEDERAL WAY	WA		09/20/2018		892		(16)				(16)	876	(16)	876		
10016882	COSTA MESA	CA		09/27/2024		416		(4)				(4)	412		412		
10019629	HINESVILLE	GA		07/10/2024		372		(6)				(6)	366		366		
100175016	EL PASO	TX		10/31/2024		369		(12)				(12)	357		357		
100055122	LANSOWNE	PA		03/23/2021		459		3				3	462		462		
100013829	MIRAMAR	FL		06/25/2017		381		45				45	426		426		
100157455	PITTSBURGH	PA		02/20/2025		404		(24)				(24)	380		380		
100160469	FORT WORTH	TX		07/19/2024		328		(29)				(29)	299		299		
100160601	HOT SPRINGS	AR		07/19/2024		397		(17)				(17)	380		380		
100163307	FOREY	TX		06/13/2024		397		(17)				(17)	380		380		
100067409	LAS VEGAS	NV		09/23/2021		853		(41)				(41)	812		812		
100016430	LOVELAND	CO		04/05/2018		1,205		(20)				(20)	1,185		1,185		
100103844	MIAMI BEACH	FL		05/10/2023		748		(14)				(14)	734		734		
100144939	KATY	TX		04/26/2024		374		(37)				(37)	337		337		
100149667	JONESBORO	GA		04/26/2024		347		(10)				(10)	337		337		
100129883	CEDARVILLE	NJ		09/27/2023		333		(13)				(13)	320		320		
100197550	ROCKFORD	IL		02/26/2025		3,145		(128)				(128)	3,017		3,017		
100084457	SAN JOSE DEL CABO BCS	MEX		07/11/2022		5,833							5,833		5,833		
100215712	BIXBY	OK		06/13/2025		291		(7)				(7)	284		284		
100068229	CROSSROADS	TX		06/25/2021		1,443		(44)				(44)	1,399		1,399		
100141723	SAN RAFAEL	CA		01/30/2024		309		(15)				(15)	294		294		
100194560	PANAMA CITY	FL		03/28/2025		382		(5)				(5)	377		377		
10200106	COLUMBIA	SC		03/06/2025		441		(10)				(10)	431		431		
100023897	MONTGOMERY	AL		09/10/2018		839		(22)				(22)	817		817		
100154654	LOUIST GROVE	GA		07/19/2024		435		(10)				(10)	425		425		
100212660	TULLAHOMA	TN		05/29/2025		1,696		(55)				(55)	1,641		1,641		
100156864	LAWTON	OK		06/27/2024		348		(6)				(6)	342		342		
100067833	NORTH PORT	FL		09/23/2021		803		(34)				(34)	769		769		
100091005	MALLEN	TX		01/31/2023		272		(23)				(23)	249		249		
100079194	ROCHESTER	NH		02/24/2022		859		(16)				(16)	843		843		
100156191	GRANDVALE	CA		06/20/2024		363		(4)				(4)	359		359		
100067578	SAN BERNARDINO	CA		09/23/2021		951		(35)				(35)	916		916		
100130183	KLAMATH FALLS	OR		11/15/2023		351		(15)				(15)	336		336		
100060203	PLEASANT HILL	CA		06/25/2021		1,033		(39)				(39)	994		994		
100191757	BELLUMIR	NJ		02/20/2025		338		(10)				(10)	328		328		
100193510	KNOXVILLE	TN		12/28/2023		307		(6)				(6)	301		301		
100090005	WAPATO	WA		01/13/2023		253		(27)				(27)	226		226		
100141871	HOUSTON	TX		02/29/2024		338		(27)				(27)	311		311		
100141529	HOMCASSA	FL		01/30/2024		325		(12)				(12)	313		313		
100165300	MELBOURNE	AUS		08/29/2024		427		(12)				(12)	415		415		
100071819	MORIAN	OK		10/14/2021		856		(31)				(31)	825		825		
100050525	MIAMI	FL		11/20/2020		1,368		(20)				(20)	1,348		1,348		
100143543	WINDSLOW TOWNSHIP	NJ		02/21/2024		336		(10)				(10)	326		326		
100071688	FOREST	VA		10/14/2021		5,159		(188)				(188)	4,971		4,971		
100143909	PHELAN	CA		03/06/2024		343		(17)				(17)	326		326		
100206578	RIVERSIDE	CA		04/22/2025		949		(29)				(29)	920		920		
100273212	SOUTH EQLD	OH		01/16/2026		245		(12)				(12)	233		233		
100216061	FLORENCE	NC		06/17/2025		289		(13)				(13)	286		286		
100047302	DELAY BEACH	FL		11/20/2020		3,505		(104)				(104)	3,401		3,401		
100062652	PROSPECT PARK	NJ		07/01/2021		1,077		(22)				(22)	1,055		1,055		
100141927	SOUTH SALT LAKE	UT		03/27/2024		345		(6)				(6)	339		339		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100135138	RIVIERA BEACH	FL		11/03/2023		318		(22)			(22)		236	236			
100139436	SALEN	OR		12/28/2023		313		(17)			(17)		236	236			
10076273	SAINT CHARLES	IL		01/07/2022		883		(7)			(7)		876	876			
100247366	CLEARLAKE OAKS	CA		10/24/2025		234		(11)			(11)		223	223			
100156757	COLTON	CA		06/26/2024		410		(3)			(3)		407	407			
100141290	PHILADELPHIA	PA		01/30/2024		226		(9)			(9)		217	217			
100109089	CORPUS CHRISTI	TX		06/05/2023		409		(7)			(7)		402	402			
100202735	COLUMBUS	OH		03/24/2025		637		(7)			(7)		630	630			
100149863	MESQUITE	TX		04/29/2024		371		(17)			(17)		354	354			
100186741	GILLETTE	WY		12/31/2024		849		(40)			(40)		809	809			
100067463	FORT WORTH	TX		09/23/2021		1,373		(16)			(16)		1,357	1,357			
100109098	TERRELL	TX		06/05/2023		342		(8)			(8)		334	334			
100141163	DALLAS	TX		01/30/2024		431		(2)			(2)		429	429			
100177076	VALLEJO	CA		01/16/2025		344		(16)			(16)		328	328			
100186053	LOS ANGELES	CA		01/31/2025		604		(15)			(15)		589	589			
100101976	LA PORTE	TX		04/14/2023		266		(16)			(16)		250	250			
100146678	CARSON CITY	NV		03/20/2024		362		(7)			(7)		355	355			
100167618	ROUND ROCK	TX		09/19/2024		451		(7)			(7)		444	444			
100133500	RICHMOND	TX		10/19/2023		385		(9)			(9)		376	376			
100065333	CLIFTON	VA		07/28/2021		4,135		(17)			(17)		4,018	4,018			
100141227	WINTER HAVEN	FL		01/30/2024		336		(13)			(13)		323	323			
100079033	ARLINGTON	VA		02/24/2022		1,993		(22)			(22)		1,571	1,571			
100157118	TAMPA	FL		02/20/2025		411		(1)			(1)		410	410			
100161911	FALLS CHURCH	VA		07/25/2024		546		(16)			(16)		530	530			
100147613	MERED	CA		04/04/2024		1,959		(21)			(21)		1,938	1,938			
100046768	CHESAPEAKE	VA		11/20/2020		2,256		(32)			(32)		2,224	2,224			
100151731	DAVENPORT	FL		05/10/2024		408		(14)			(14)		394	394			
100210564	ALLENTOVN	PA		05/15/2025		504		(21)			(21)		483	483			
100159682	TAMPA	FL		06/16/2024		397		(6)			(6)		379	379			
100183236	AURORA	CO		11/29/2023		330		(12)			(12)		318	318			
100130283	DEKALB	IL		09/28/2023		352		(6)			(6)		346	346			
100091491	KANSAS CITY	MO		01/20/2023		425		(8)			(8)		417	417			
100103242	CLEARWATER	FL		04/27/2023		294		(24)			(24)		270	270			
100193284	LAFAVETTE	CA		02/10/2025		367		(3)			(3)		364	364			
100214149	COLUMBUS	OH		05/30/2025		490		(17)			(17)		473	473			
100099884	DUNCANVILLE	TX		03/28/2023		409		(9)			(9)		400	400			
100214783	GREENLEAF	ID		06/11/2025		683		(32)			(32)		651	651			
100139488	WASHINGTON	DC		12/28/2023		323		(21)			(21)		302	302			
100064677	EVANS	CO		07/14/2021		972		(38)			(38)		934	934			
100201588	HOLLISTER	CA		03/18/2025		361		(7)			(7)		354	354			
100042956	ZOLFO SPRINGS	FL		06/28/2020		1,865		(63)			(63)		1,802	1,802			
100050510	ROOSEVELT	NY		11/20/2020		2,302		(115)			(115)		2,187	2,187			
100230083	SALEN	OR		06/26/2025		381		(17)			(17)		364	364			
100143878	RIO VISTA	CA		03/06/2024		382		(16)			(16)		366	366			
100141049	HOUSTON	TX		02/20/2024		375		(9)			(9)		366	366			
100143544	CALUMET CITY	IL		02/21/2024		375		(9)			(9)		366	366			
100068403	GALLUP	NM		06/25/2021		880		(13)			(13)		867	867			
100024226	LEVINSVILLE	NC		09/20/2018		834		(19)			(19)		815	815			
100147384	MIDDLETOWN	NJ		04/10/2024		385		(4)			(4)		381	381			
100148003	LINDSVILLE	VT		04/10/2024		388		(7)			(7)		381	381			
100146666	BERRY CREEK	CA		03/20/2024		391		(10)			(10)		381	381			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
10015380	MINERAL WELLS	TX		06/05/2024		395		(24)				(24)		371				
10017658	HIGHLAND	UT		11/15/2024		385		(18)				(18)		367				
10017663	HIGHLAND	UT		11/15/2024		385		(18)				(18)		367				
10023588	KINDMAN	AZ		06/29/2025		427		(5)				(5)		422				
10014918	FOREST HILL	TX		04/22/2024		304		(20)				(20)		284				
10015182	GLENWOOD	IN		07/17/2023		411		(12)				(12)		399				
10005729	LAFAYETTE	CA		06/30/2021		839		(30)				(30)		809				
10022718	PLAYA DEL CARMEN	MEX		07/31/2025		410								410				
10008076	POIMANO BECH	FL		02/25/2022		728		(13)				(13)		715				
10006904	KAPALEI	HI		09/01/2021		1,627		(1)				(1)		1,626				
10014204	SAN JOSE	CA		02/29/2024		378		(4)				(4)		374				
10014707	VIRGINIA BEACH	VA		03/28/2024		384		(10)				(10)		374				
10014939	MATLAND	FL		04/26/2024		409		(4)				(4)		405				
10017832	LEAGUE CITY	TX		10/14/2021		842		(39)				(39)		803				
10010995	TYLER	TX		06/22/2023		422		(9)				(9)		413				
10013828	SAN ANTONIO	TX		12/13/2023		355		(1)				(1)		354				
100071575	BOISE	ID		10/14/2021		1,935		(70)				(70)		1,865				
100192483	SAINT JOHN'S	FL		02/07/2025		737		(18)				(18)		719				
100088903	SCHENECTADY	NY		11/15/2022		309		(12)				(12)		297				
100054636	TUSCON	AZ		03/23/2021		1,456		(44)				(44)		1,412				
100142833	SAN LORENZO	CA		02/09/2024		376		(16)				(16)		360				
100143497	MESQUITE	TX		02/21/2024		387		(4)				(4)		383				
100138226	PRINCETON	IN		12/14/2023		354		(6)				(6)		348				
100179663	STATESVILLE	NC		11/22/2024		389		(18)				(18)		371				
100154542	STRATFORD	CT		06/14/2024		417		(10)				(10)		407				
100139484	MABLETON	GA		10/19/2023		349		(19)				(19)		330				
100221746	IMPERIAL BEACH	CA		07/25/2025		1,805		(1)				(1)		1,804				
100100140	PENSACOLA	FL		03/28/2023		200		(5)				(5)		195				
100016524	NEVADA CITY	CA		04/10/2018		977		(9)				(9)		968				
100134652	PICO RIVERA	CA		10/30/2023		235		(6)				(6)		229				
100079516	DECATUR	GA		04/08/2022		729		(16)				(16)		713				
100108144	DENVER	CO		05/24/2023		221		(15)				(15)		206				
100201537	CORDEVA	TN		03/13/2025		767		(14)				(14)		753				
100141489	SALISBURY	MA		01/30/2024		336		(16)				(16)		320				
100163286	SANTA ANA	CA		06/13/2024		65,145		(780)				(780)		64,365				
100143532	DOLTON	IL		02/21/2024		585		(13)				(13)		572				
100055406	BALTIMORE	MD		03/23/2021		563		(37)				(37)		526				
100129505	DAVIS	CA		09/29/2023		13,947		(20)				(20)		13,746				
100174602	JACKSONVILLE	FL		10/31/2024		717		(46)				(46)		671				
100100201	CLEVELAND HEIGHTS	OH		03/17/2023		451		(7)				(7)		444				
100163553	HARDEVILLE	SC		06/13/2024		269		(21)				(21)		248				
100134625	LAKE WALES	FL		10/30/2023		360		(9)				(9)		351				
100066910	STATESBORO	GA		06/02/2021		867								867				
100142456	WICHITA	KS		03/09/2024		640		(50)				(50)		590				
100120239	DECATUR	GA		06/18/2023		337		(5)				(5)		332				
100068155	PORT RICHEY	FL		06/25/2021		1,166		(40)				(40)		1,126				
100186018	HIALEAH	FL		12/27/2024		771		(16)				(16)		755				
100055108	HIXSON	TN		03/23/2021		786		(44)				(44)		742				
100091067	LEIGHTON	PA		01/31/2023		253		(20)				(20)		233				
100141731	SUGAR LAND	TX		07/30/2024		396		(10)				(10)		386				
100070895	INMAN	SC		10/01/2021		1,196		(21)				(21)		1,175				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100108375	CALMET CITY	IL		05/25/2023		369	(11)				(11)		338				
100107327	LINEN	NJ		06/29/2023		357	(30)				(30)		327				
100236448	CANTON	OH		11/25/2025		781	(15)				(15)		766				
100202988	REHOBOTH BEACH	DE		03/24/2025		6 744	(178)				(178)		6 566				
100134759	PORT ORANGE	FL		10/30/2023		367	(8)				(8)		359				
100134761	HOLLY HILL	FL		10/30/2023		367	(8)				(8)		359				
100156599	COLORADO SPRINGS	CO		07/10/2024		688	(10)				(10)		658				
100177003	MARINETTE	WI		01/16/2025		426	(8)				(8)		418				
100108278	HAGERSTOWN	MD		05/24/2023		337	(20)				(20)		317				
100162382	NORTH LIBERTY	IN		06/12/2024		842	(6)				(6)		836				
100213743	SUN CITY CENTER	FL		05/29/2025		384	(15)				(15)		369				
100203021	FENTON	IA		04/25/2025		1 284	(42)				(42)		1 242				
100198894	BANDOR	ME		02/28/2025		460	(12)				(12)		448				
100132637	RUSKIN	FL		11/03/2023		353	(5)				(5)		348				
100210504	ELK GROVE VLG	IL		05/15/2025		370	(7)				(7)		363				
100067278	TOOBS SANTOS	MEX		06/13/2021		2 341					(10)		2 341				
100185849	ROYAL OAK	MI		12/26/2024		407	(10)				(10)		397				
100193276	BATTLE CREEK	MI		02/10/2025		363	(9)				(9)		354				
100128714	LAS VEGAS	NV		09/21/2023		377	(16)				(16)		361				
100136387	METAIRIE	LA		12/18/2023		1 922	(41)				(41)		1 881				
100102732	WILLIAMSTOWN	NJ		06/22/2023		329	(26)				(26)		303				
100120431	PHOENIX	AZ		06/18/2023		386	(26)				(26)		358				
100202503	RICHMOND	TX		03/21/2025		18 992	(398)				(398)		18 584				
100047578	CAVE CREEK	AZ		11/20/2020		879	(22)				(22)		857				
100152872	KANSAS CITY	MO		05/22/2024		363	(23)				(23)		340				
100219000	GRAND PRAIRIE	TX		06/27/2025		568	(26)				(26)		542				
100220234	APPLE VALLEY	CA		07/11/2025		1 481	(64)				(64)		1 417				
100077713	WILLINGBORO	NJ		01/03/2022		589	(13)				(13)		576				
100193323	CABOT	AR		02/10/2025		356	(2)				(2)		354				
100183101	LONGVIEW	WA		11/29/2023		371	(2)				(2)		369				
100134630	HOUSTON	TX		10/30/2023		375	(6)				(6)		369				
100119035	FORT WORTH	TX		07/27/2023		370	(20)				(20)		350				
100141693	NORTH LAS VEGAS	NV		01/30/2024		590	(46)				(46)		544				
100025004	PRESOTT	AZ		09/20/2018		595	102				102		697				
100142146	WATAGUA	TX		02/29/2024		457	(26)				(26)		431				
100077516	AMANDA	OH		01/03/2022		995	(14)				(14)		981				
100060755	POCATELLO	ID		06/25/2021		871	(33)				(33)		838				
100120668	MIAMI	FL		08/28/2023		846	(9)				(9)		837				
100126395	BALTIMORE	MD		06/30/2023		380	(5)				(5)		375				
100143735	INDIANAPOLIS	IL		02/26/2024		371	(9)				(9)		362				
100213789	MORGANTOWN	IV		05/29/2025		355	(11)				(11)		344				
100196613	DEVINE	TX		11/22/2023		368	(4)				(4)		364				
100108355	KANSAS CITY	MO		05/25/2023		450	(8)				(8)		442				
100103036	MIAMI	FL		06/22/2023		347	(25)				(25)		322				
100053995	HALLANDALE BEACH	FL		03/23/2021		1 893	(31)				(31)		1 862				
100177487	CAPE CORAL	FL		01/16/2025		701	(9)				(9)		692				
100133356	LIVINGSTON MANOR	NY		10/19/2023		385	(7)				(7)		378				
100192936	PROVIDENCE	UT		02/10/2025		23 546	(680)				(680)		22 866				
100226536	COLUMBIA	SC		07/30/2025		355	(6)				(6)		349				
100209519	GRAND PRAIRIE	TX		05/02/2025		396	(12)				(12)		384				
100073006	OMAHA	NE		02/24/2022		832	(3)				(3)		829				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015650	NORTH LAS VEGAS	NV		06/24/2024		3,223		(12)					3,211	3,211			
100254638	HUNTINGTON BEACH	CA		11/10/2025		400		(9)					391	391			
100173914	PHILADELPHIA	PA		10/31/2024		386		(17)					369	369			
100091276	ATLANTA	GA		01/31/2023		332		(20)					312	312			
100067328	EAST POINT	GA		09/23/2021		801		(37)					764	764			
100129004	MOHAVE VALLEY	AZ		09/27/2023		391		(12)					379	379			
100103188	WATERBURY	CT		04/21/2023		347		(11)					336	336			
100109820	BALTIMORE	MD		06/22/2023		365		(11)					354	354			
100103176	HOFFMAN ESTATES	IL		04/21/2023		379		(9)					370	370			
100178264	WAUKEGAN	IL		11/19/2024		303		(6)					295	295			
100236100	LEWIS	DE		09/05/2025		2,039		(77)					1,962	1,962			
100212137	BERLIN	MA		05/22/2025		305		(5)					300	300			
100141054	HOUSTON	TX		02/20/2024		396		(5)					391	391			
100068319	PHILADELPHIA	PA		06/25/2021		845		(43)					802	802			
100090694	UNIVERSITY HEIGHTS	OH		12/29/2022		363		(11)					352	352			
100119080	SWIRNA	GA		07/27/2023		230		(13)					217	217			
100113970	DENVER	CO		06/29/2023		98		5					103	103			
100173920	COLUMBUS	OH		10/31/2024		404		(17)					387	387			
100193631	DAVENPORT	FL		02/10/2025		460		(21)					439	439			
100230065	DAVENPORT	FL		06/26/2025		363		(16)					347	347			
100067911	BREKHAH	TX		09/23/2021		803		(40)					763	763			
100141166	EAST STROUDSBURG	PA		01/30/2024		345		(7)					338	338			
100063247	HOUSTON	TX		05/10/2022		1,444		(57)					1,387	1,387			
100066739	CONROE	TX		09/30/2022		320		(15)					305	305			
100133764	IRVING	TX		10/20/2023		411							411	411			
100103060	COS COB	CT		06/22/2023		338		(11)					327	327			
100141192	YORK	SC		01/30/2024		372		(8)					364	364			
100091554	BAKERSFIELD	CA		03/07/2023		334		(12)					322	322			
100136368	NEW HAVEN	CT		12/16/2023		368		(6)					362	362			
100090118	NEW BRUNWELS	TX		01/13/2023		332		(10)					322	322			
100047394	STAMFORD	CT		11/20/2020		736		(18)					718	718			
100059412	SUMMIT	MS		07/01/2021		1,006		(31)					975	975			
100226911	HILDEBRAN	NC		09/10/2025		384		(16)					368	368			
100067620	DENISON	TX		09/23/2021		852		(30)					822	822			
100091634	CHICAGO	IL		03/07/2023		358		(19)					339	339			
100090999	SEVILCKLEY	PA		01/31/2023		405		(17)					388	388			
100166303	CINCINNATI	KY		10/23/2024		335		(16)					319	319			
100204629	SHAKER HEIGHTS	OH		04/04/2025		462		(18)					444	444			
100173796	LAS VEGAS	NV		12/08/2023		213		(9)					204	204			
100174106	LAWRENCEVILLE	GA		10/31/2024		278		(13)					265	265			
100175962	MACON	NC		11/12/2024		1,608		(76)					1,532	1,532			
100067656	CORONA	TN		09/23/2021		894		(13)					881	881			
100100637	HUMBLE	TX		04/27/2023		378		(20)					358	358			
100126527	HALENAH	FL		09/15/2023		415		(2)					413	413			
100062738	GROVETOWN	GA		07/01/2021		1,236		(14)					1,222	1,222			
100119833	KANSAS CITY	MO		06/08/2023		438		(9)					429	429			
100215995	MERED	CA		07/11/2025		337		(16)					321	321			
100199195	SAFORD	FL		04/04/2025		722		(32)					690	690			
100110020	VERO BEACH	FL		06/23/2023		397		(12)					385	385			
100192228	PHILADELPHIA	PA		07/31/2025		375		(11)					364	364			
100158739	JONESBORO	GA		07/10/2024		13,757		(254)					13,503	13,503			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016557	LEHIGH ACRES	FL		06/06/2024		860		(80)			(80)		780	780			
100220728	SAN ANTONIO	TX		07/18/2025		351		(13)			(13)		338	338			
100219784	MIAMI	TX		07/08/2025		314		(14)			(14)		300	300			
100176831	PANAMA CITY	FL		11/15/2024		421		(20)			(20)		401	401			
100076140	PACIFICA	CA		01/07/2022		780		(35)			(35)		745	745			
100109802	SNELLVILLE	GA		06/04/2023		409		(9)			(9)		400	400			
100100237	READING	MA		03/17/2023		376		(14)			(14)		362	362			
100091755	MIAMI	TX		03/24/2023		376		(22)			(22)		354	354			
100089085	MODESTO	CA		07/06/2023		352		(20)			(20)		332	332			
100053738	BOLTON	CT		03/23/2021		4,007		(145)			(145)		3,862	3,862			
100235216	CLARKSTON	MI		06/28/2025		457		(22)			(22)		435	435			
100103187	OCEANSIDE	CA		04/21/2023		388		(14)			(14)		374	374			
100171960	BENTONVILLE	AR		10/17/2024		2,195		(60)			(60)		2,135	2,135			
100142735	HOOVER	AL		02/08/2024		5,296		(111)			(111)		5,185	5,185			
100090626	MILLVILLE	DE		12/29/2022		325		60			60		385	385			
100220708	KINGSFORD	TN		07/18/2025		373		(1)			(1)		372	372			
100102759	CALEXICO	CA		06/22/2023		403		(35)			(35)		368	368			
100171945	LAS CRUCES	NM		10/14/2021		823		(34)			(34)		789	789			
100079660	CAPE CORAL	FL		04/08/2022		737		(14)			(14)		723	723			
100068302	MOUNT LAUREL	NJ		06/25/2021		855		(30)			(30)		825	825			
100143469	MEMPHIS	TN		02/16/2024		574		(39)			(39)		535	535			
100154673	LAKE CITY	CO		07/19/2024		358		(9)			(9)		349	349			
100117257	ORLANDO	FL		07/20/2023		374		(6)			(6)		368	368			
100090049	PEORIA	AZ		02/03/2023		369		(12)			(12)		357	357			
100119011	NORTH ADAMS	MA		07/27/2023		404		(1)			(1)		403	403			
100146735	PENSACOLA	FL		03/20/2024		494		(30)			(30)		464	464			
100089864	MILWAUKEE	WI		01/26/2023		366		(15)			(15)		351	351			
100100134	DORAL	FL		03/28/2023		380		(4)			(4)		376	376			
100049055	NORTH AUGUSTA	SC		11/20/2020		659		(20)			(20)		639	639			
100101784	THOMASVILLE	GA		03/31/2023		477		(15)			(15)		462	462			
100153193	EDMOND	OK		05/30/2024		1,530		(5)			(5)		1,525	1,525			
100108877	APTOS	CA		05/31/2023		405		(9)			(9)		396	396			
100134988	CLIFTON	VA		10/27/2023		420		(2)			(2)		418	418			
100102964	DESERT HOT SPRINGS	CA		06/22/2023		394		(24)			(24)		370	370			
100185080	CHESAPEAKE BEACH	MD		12/20/2024		253		(6)			(6)		247	247			
100016434	NEW BRUNSWICK	NJ		04/05/2018		1,009		(24)			(24)		985	985			
100100595	HOUSTON	TX		04/27/2023		403		(13)			(13)		390	390			
100226386	CINCINNATI	OH		07/30/2025		1,175		(51)			(51)		1,124	1,124			
100193331	GLENDALE HEIGHTS	IL		02/10/2025		372		(10)			(10)		362	362			
100141554	PORT CHARLOTTE	FL		01/30/2024		559		(23)			(23)		536	536			
100061668	WEST HAVEN	CT		07/01/2021		917		(15)			(15)		902	902			
100086911	CRYSTAL LAKE	IL		10/24/2022		582		(11)			(11)		571	571			
100144543	DENVER	CO		04/26/2024		437		(10)			(10)		427	427			
100192193	LAWRENCEVILLE	GA		07/31/2025		4,686		(175)			(175)		4,511	4,511			
100011946	MIDLOTHIAN	VA		03/08/2017		313		7			7		320	320			
100154712	PINELLAS PARK	FL		07/19/2024		295		(22)			(22)		273	273			
100091942	PHILAN	CA		02/03/2023		1,741		(29)			(29)		1,712	1,712			
100078897	ROANOKE	VA		02/24/2022		765		(11)			(11)		754	754			
100091569	MILWAUKEE	WI		03/07/2023		362		(7)			(7)		355	355			
100192423	CALHOUN	GA		02/07/2025		438		(10)			(10)		428	428			
100237088	SPRING	TX		09/12/2025		316		(15)			(15)		301	301			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100139633	ROUND LAKE BEACH	IL		12/28/2023		1,177		(11)			(11)		1,166	1,166			
100088010	CANYON LAKE	TX		10/25/2022		394		(13)			(13)		381	381			
100088179	OKLAHOMA CITY	OK		10/25/2022		344		(26)			(26)		318	318			
100154739	HOMESASSA	FL		07/19/2024		304		(29)			(29)		275	275			
100165981	JACKSONVILLE	FL		09/06/2024		389		(1)			(1)		388	388			
100236941	SPRING	TX		09/12/2025		677		(4)			(4)		673	673			
100192287	MADISON	WI		01/31/2025		34,728		(1,218)			(1,218)		33,510	33,510			
100160597	SAINT CLOUD	FL		07/19/2024		349		(6)			(6)		343	343			
100135391	WARNER ROBINS	GA		11/13/2023		2,108		(31)			(31)		2,077	2,077			
100101882	AURORA	CO		04/06/2023		397		(4)			(4)		393	393			
100248918	SUMNERFIELD	FL		10/29/2025		460		(2)			(2)		458	458			
100138197	WILLINGTON	DE		12/14/2023		338		(15)			(15)		323	323			
100134042	SOUTH MILWAUKEE	WI		10/25/2023		320		(8)			(8)		312	312			
100109069	BAKERSFIELD	CA		06/05/2023		511		(27)			(27)		484	484			
100103400	ALVARADO	TX		06/16/2023		466		(34)			(34)		432	432			
100135613	SNEADS FERRY	NC		11/09/2023		272		(6)			(6)		266	266			
100080004	MINNEAPOLIS	MN		04/08/2022		644		(41)			(41)		603	603			
100165075	PHILADELPHIA	PA		08/28/2024		418		(31)			(31)		387	387			
100035936	SUPRISE	AZ		06/21/2019		1,114		(29)			(29)		1,085	1,085			
100228083	CORTESVILLE	IN		08/07/2025		429		(11)			(11)		418	418			
100017058	BOHIE	MD		05/16/2018		1,091		(3)			(3)		1,088	1,088			
100075678	BESSEMER CITY	NC		12/01/2021		891		(17)			(17)		874	874			
100245848	LIBERTYVILLE	IL		10/17/2025		366		(11)			(11)		355	355			
100068387	BETHLEHEM	PA		08/25/2021		1,297		(48)			(48)		1,249	1,249			
100109740	PEMBROKE PINES	FL		06/16/2023		411		(10)			(10)		401	401			
100068070	LEVINSVILLE	NC		09/23/2021		2,227		(12)			(12)		2,215	2,215			
100117824	ORLANDO	FL		07/20/2023		397		(4)			(4)		393	393			
100110015	HYDOLUXO	FL		06/23/2023		426		(10)			(10)		416	416			
100088794	SPOKANE	WA		11/15/2022		383		(13)			(13)		370	370			
100088943	SCRANTON	PA		11/15/2022		379		(9)			(9)		370	370			
100055075	ROCKY MOUNT	MO		03/23/2021		460		(59)			(59)		401	401			
100154630	BRICK	NJ		07/19/2024		1,063		(49)			(49)		1,014	1,014			
100207232	MANCHESTER	CT		04/28/2025		365		(4)			(4)		361	361			
100099619	ENFIELD	CT		02/28/2023		419		(15)			(15)		404	404			
100072005	CAPE MEOUXICK	ME		10/29/2021		851		(53)			(53)		798	798			
100101915	CHICAGO	IL		03/31/2023		379		(7)			(7)		372	372			
100054078	HAUPTON	NH		03/23/2021		265		(4)			(4)		261	261			
100229278	BEAUMONT	CA		06/14/2025		308		(13)			(13)		295	295			
100185968	BALT MORE	MD		12/26/2024		332		(14)			(14)		318	318			
100116579	APOLLO BEACH	FL		07/20/2023		356		(7)			(7)		349	349			
100094720	IMPERIAL	CA		06/02/2022		1,171		(9)			(9)		1,162	1,162			
100070463	LA QUINTA	CA		09/23/2021		845		(40)			(40)		805	805			
100235288	WESTIEGO	LA		08/29/2025		337		(11)			(11)		326	326			
100189456	MIAMI BEACH	FL		07/15/2025		350		(16)			(16)		334	334			
100154656	WATERFORD	NY		07/19/2024		316		(24)			(24)		292	292			
100055935	BLUFFIELD	VA		03/23/2021		6,303		(11)			(11)		6,292	6,292			
100221718	KANSAS CITY	MO		07/25/2025		350		(6)			(6)		342	342			
100154690	SALEN	OR		07/19/2024		652		(22)			(22)		630	630			
100169388	LIGHTHOUSE POINT	FL		09/27/2024		143		(13)			(13)		130	130			
100192742	FLOWERY BRANCH	GA		02/10/2025		3,460		(145)			(145)		3,315	3,315			
100064947	LAKEWOOD	CO		07/14/2021		863		(31)			(31)		832	832			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100210513	HIGH POINT	NC		05/15/2025		256		(12)			(12)		244		244		
100190366	PHILADELPHIA	PA		01/22/2025		360		(9)			(9)		351		351		
100108342	EAST STROUDSBURG	PA		05/25/2023		358		(13)			(13)		345		345		
100168798	JACKSONVILLE	FL		09/26/2024		283		(18)			(18)		265		265		
100067798	FREDERICKSBURG	VA		09/23/2021		1,165		(41)			(41)		1,124		1,124		
100214273	MONTCLAIR	NJ		05/30/2025		1,800		(81)			(81)		1,719		1,719		
100100592	JOSHUA TREE	CA		04/27/2023		458		(28)			(28)		430		430		
100230087	OWENSBORO	KY		08/26/2025		342		(6)			(6)		336		336		
100057615	PORT ORANGE	FL		06/30/2021		904		(6)			(6)		898		898		
100065260	PORT ORANGE	FL		07/14/2021		904		(6)			(6)		898		898		
100102838	ROCHESTER	NH		06/22/2023		441		(13)			(13)		428		428		
100067515	NEIPOINT	RI		09/23/2021		917		(36)			(36)		881		881		
100005020	VANCOUVER	WA		09/27/2016		789		(17)			(17)		772		772		
100202112	CHATTANOOGA	TN		03/18/2025		355		(11)			(11)		344		344		
100173167	LAS VEGAS	NV		10/30/2024		15,564		(336)			(336)		15,228		15,228		
100230057	HOUSTON	TX		08/25/2025		428		(20)			(20)		408		408		
100214144	PHILADELPHIA	PA		05/30/2025		2,131		(28)			(28)		2,103		2,103		
100077454	CAMERON	MO		07/03/2022		991		(21)			(21)		970		970		
100218205	NORRISTOWN	PA		06/26/2025		325		(11)			(11)		314		314		
100216393	SANDUSKY	OH		06/20/2025		327		(13)			(13)		314		314		
100067451	NEW BEDFORD	MA		09/23/2021		1,353		(55)			(55)		1,298		1,298		
100054282	WASHINGTON	DC		03/23/2021		254		5			5		259		259		
100154641	GRISSE POINTE WOODS	MI		07/19/2024		383		(5)			(5)		378		378		
100212877	DEER PARK	TX		05/29/2025		119		(3)			(3)		116		116		
100047848	SAN MARCOS	TX		11/20/2020		2,727		(107)			(107)		2,620		2,620		
100092070	NIAGARA FALLS	NY		02/09/2023		314		(9)			(9)		305		305		
100075724	MINNEAPOLIS	MINN		04/25/2022		609		(20)			(20)		589		589		
100202655	BOLINGBROOK	IL		03/20/2025		710		(4)			(4)		706		706		
100062109	KATY	TX		07/01/2021		1,496		(29)			(29)		1,467		1,467		
100079590	FORT LAUDERDALE	FL		04/08/2022		1,120		(30)			(30)		1,090		1,090		
100065111	BOLDER CITY	NV		07/14/2021		1,120		(28)			(28)		1,082		1,082		
100091579	BATON ROUGE	LA		03/07/2023		10,671		(714)			(714)		9,957		9,957		
100126338	KANSAS CITY	MO		09/14/2023		315		(4)			(4)		311		311		
100128764	DEER PARK	TX		09/21/2023		1,709		(49)			(49)		1,660		1,660		
100076479	CHICPEE	MA		12/21/2021		742		(57)			(57)		685		685		
100063706	ELLENWOOD	GA		07/01/2021		308		1			1		309		309		
100055742	NASHVILLE	TN		03/23/2021		206		(31)			(31)		175		175		
100205638	SWIRNA	GA		05/09/2025		306		(13)			(13)		293		293		
100143510	MELBOURNE	AUS		02/22/2024		1,148		(22)			(22)		1,126		1,126		
100091578	CHICAGO	IL		03/07/2023		973		(48)			(48)		925		925		
100256453	TUSCALOOSA	AL		11/25/2025		208		(9)			(9)		199		199		
100204544	MORA	MEX		04/04/2025		337		(11)			(11)		326		326		
100067988	INMAN	SC		09/23/2021		832		(32)			(32)		800		800		
100075828	HELIET	CA		07/07/2022		828		(29)			(29)		799		799		
100049724	WEST COVINA	CA		11/20/2020		2,123		(31)			(31)		2,092		2,092		
100220232	TUCKER	GA		08/13/2025		376		(19)			(19)		357		357		
100153471	KATY	TX		05/30/2024		451		(15)			(15)		436		436		
100071789	BALTIMORE	MD		10/14/2021		1,608		(71)			(71)		1,537		1,537		
100083872	HURST	TX		07/12/2022		2,566		(108)			(108)		2,458		2,458		
100063276	FORT WORTH	TX		07/01/2021		923		(3)			(3)		920		920		
100041193	DURHAM	NC		03/02/2020		896		(27)			(27)		869		869		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006765	FREDERICKSBURG	VA		09/23/2021		793		(37)			(37)		756		756		
10006187	ROCHESTER	NH		07/01/2021		1,236		(18)			(18)		1,218		1,218		
100143780	PHILADELPHIA	PA		02/27/2024		244		(2)			(2)		242		242		
100194983	LAMAR	CO		03/28/2025		297		(14)			(14)		283		283		
100190259	DOLTON	IL		01/22/2025		372		(5)			(5)		367		367		
100204542	LANSING	MI		04/04/2025		319		(6)			(6)		313		313		
100091952	NEW HAVEN	CT		02/07/2023		356		(21)			(21)		335		335		
100200007	WILLIS	TX		03/06/2025		1,926		(4)			(4)		1,922		1,922		
100235267	GLENDALE	CA		08/29/2025		374		(6)			(6)		368		368		
100163058	MELISSA	TX		06/13/2024		2,435		(85)			(85)		2,350		2,350		
100133432	COLUMBUS	OH		10/19/2023		351		(18)			(18)		333		333		
100191205	SOUTHGATE	MI		01/29/2025		293		(11)			(11)		282		282		
100090019	TAMPA	FL		01/13/2023		417		(1)			(1)		416		416		
100157498	HUNTSVILLE	UT		02/20/2025		328		(16)			(16)		312		312		
100070467	COLUMBUS	OH		09/23/2021		867		(42)			(42)		825		825		
100054413	FORT ASHBY	WV		03/23/2021		1,006		(15)			(15)		991		991		
100207448	BLACK EAGLE	MT		04/29/2025		383		(6)			(6)		377		377		
100193641	BEVERLY HILLS	CA		02/10/2025		219		(7)			(7)		212		212		
100199145	DOVER	ID		04/04/2025		372		(11)			(11)		361		361		
100053709	CARLSLE	MA		03/23/2021		337		(34)			(34)		303		303		
100151610	BALTIMORE	MD		05/10/2024		331		(18)			(18)		313		313		
100202389	EL PASO	TX		03/9/2025		10,071		(204)			(204)		9,867		9,867		
100064843	SACRAMENTO	CA		07/14/2021		1,532		(63)			(63)		1,469		1,469		
100164887	WILMINGTON	DE		08/28/2024		389		(5)			(5)		384		384		
100141438	NEWPORT NEWS	VA		01/30/2024		302		(23)			(23)		279		279		
100064831	CLINTON	CT		07/14/2021		782		(33)			(33)		749		749		
100130152	OXFORD	ME		11/15/2023		231		(15)			(15)		216		216		
100153463	GRAND RAPIDS	MI		05/30/2024		1,075		(26)			(26)		1,049		1,049		
100167083	CONVERS	GA		09/13/2024		363		(16)			(16)		347		347		
100060166	HAMPTON	NH		06/25/2021		853		(27)			(27)		826		826		
100023935	FARMINGTON HILLS	MI		09/10/2018		806		(24)			(24)		782		782		
100190915	LAITON	OK		01/28/2025		354		(5)			(5)		349		349		
100161456	OKLAHOMA CITY	OK		07/30/2024		1,838		(38)			(38)		1,800		1,800		
5,00007E+11	MILWAUKEE	WI		10/31/2025		4,721							4,721		4,722		1
100202175	RIVIERA BEACH	FL		03/18/2025		345		(10)			(10)		335		335		
100102091	CUYAHOGA FALLS	OH		04/14/2023		330		(8)			(8)		322		322		
100099770	CHICAGO	IL		02/28/2023		407		(12)			(12)		395		395		
100065214	FRESNO	CA		07/14/2021		899		(15)			(15)		884		884		
100191564	LUBBOCK	TX		01/31/2025		368		(2)			(2)		366		366		
100066666	STUART	FL		09/30/2022		373		(5)			(5)		368		368		
100078947	ERWIN	NC		02/24/2022		943		(7)			(7)		936		936		
100140875	BATON ROUGE	LA		01/25/2024		329		(6)			(6)		323		323		
100026165	CAPITOL HEIGHTS	MO		09/20/2018		430		44			44		474		474		
100169915	SCOTT	AR		11/08/2024		345		(16)			(16)		329		329		
100156927	MONTICELLO	NY		06/21/2024		602		(16)			(16)		586		586		
100142989	OCALA	FL		03/08/2024		448		(41)			(41)		407		407		
100103828	PITTSBURGH	PA		05/10/2023		398		(12)			(12)		386		386		
100164002	WILMINGTON	DE		06/21/2024		398		(13)			(13)		385		385		
100091508	WEST BEND	WI		01/20/2023		356		(13)			(13)		343		343		
100254715	WILMWOOD	NJ		11/13/2025		349		(5)			(5)		344		344		
100212893	SAN ANTONIO	TX		05/29/2025		895		(9)			(9)		886		886		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100102147	FORT WORTH	TX		04/14/2023		339		(20)			(20)		319		319		
100172875	YORK	SC		10/25/2024		397		(8)			(8)		389		389		
100214153	CHICAGO	IL		05/30/2025		324		(25)			(25)		299		299		
100057575	RIVERSIDE	CA		06/30/2021		826		(11)			(11)		815		815		
100067469	POCAHELLO	ID		09/23/2021		821		(39)			(39)		782		782		
100046759	LAKEWOOD	CO		11/20/2020		3,626		(135)			(135)		3,491		3,491		
100055892	NORTH LAUDERDALE	FL		03/26/2021		2,284		(59)			(59)		2,225		2,225		
100070823	RINGGOLD	GA		10/01/2021		1,201		(17)			(17)		1,184		1,184		
100147252	PHOENIX	AZ		03/28/2024		342		(6)			(6)		336		336		
100131573	WOMESDORF	PA		10/06/2023		31		(1)			(1)		30		30		
100209665	LYNNWOOD	WA		05/02/2025		11,444		(412)			(412)		11,032		11,032		
100221709	MANHATTAN BEACH	CA		07/25/2025		2,844		(101)			(101)		2,743		2,743		
100175549	RICHMOND	TX		11/08/2024		606		(28)			(28)		578		578		
100141010	PHILADELPHIA	PA		02/20/2024		343		(16)			(16)		327		327		
100090700	UNIVERSITY HEIGHTS	OH		12/29/2022		353		(10)			(10)		343		343		
100057705	BRIDGEPORT	CT		06/30/2021		810		(30)			(30)		780		780		
100152895	CARTHAGE	TN		05/22/2024		298		(24)			(24)		274		274		
100065731	NEW ORLEANS	LA		07/28/2021		3,215		(17)			(17)		3,198		3,198		
100147438	ORLANDO	FL		04/03/2024		361		(13)			(13)		348		348		
100175707	MUSKEGON	MI		12/01/2021		936		(10)			(10)		926		926		
100166756	MILWAUKEE	WI		12/31/2024		341		(16)			(16)		325		325		
100079276	HALEAH	FL		02/28/2022		2,129		(34)			(34)		2,095		2,095		
100076465	LABELLE	FL		12/23/2021		700		(70)			(70)		630		630		
100062951	OWAHA	NE		07/01/2021		925		(13)			(13)		912		912		
100152477	ROUND ROCK	TX		05/16/2024		499		(54)			(54)		445		445		
100143005	WEST PALM BEACH	FL		02/12/2024		800		(11)			(11)		789		789		
100149413	MEBANE	NC		04/24/2024		49,060		(830)			(830)		48,230		48,230		
100065205	MINNEAPOLIS	MINN		07/14/2021		932		(16)			(16)		916		916		
100114767	HUNTINGTON BEACH	CA		07/07/2023		12,639		(400)			(400)		12,439		12,439		
100128256	SAN JACINTO	CA		09/14/2023		370		(14)			(14)		356		356		
100070934	GLENORA	CA		10/01/2021		1,379		(17)			(17)		1,362		1,362		
100063071	SUITER	SC		07/01/2021		1,193		(12)			(12)		1,181		1,181		
100214191	FAVETTEVILLE	NC		05/30/2025		366		(2)			(2)		364		364		
100044271	ENCINITAS	CA		08/19/2020		888		(16)			(16)		872		872		
100042929	NEW BEDFORD	MA		05/28/2020		1,059		(36)			(36)		1,023		1,023		
100237969	VIVADOITTE	MI		10/10/2025		1,175		(39)			(39)		1,136		1,136		
100191276	THORNTON	CO		01/29/2025		314		(8)			(8)		306		306		
100141335	EDMOND	OK		07/30/2024		1,034		(14)			(14)		1,020		1,020		
100066721	STUVESANT	NY		06/02/2021		616							616		616		
100133937	LA MARQUE	TX		10/19/2023		324		(18)			(18)		306		306		
100077092	VILONIA	AR		07/03/2022		1,276		(12)			(12)		1,264		1,264		
100054760	JACKSONVILLE	FL		03/23/2021		570		(11)			(11)		559		559		
100065136	CROSBY	MINN		07/14/2021		871		(21)			(21)		850		850		
100210527	HOUSTON	TX		05/15/2025		1,991		(91)			(91)		1,890		1,890		
100090166	NOBLESVILLE	IN		02/25/2022		696		(22)			(22)		674		674		
100055331	NEPTUNE	NJ		03/23/2021		1,018		(53)			(53)		965		965		
100204579	JACKSONVILLE	FL		04/04/2025		338		(9)			(9)		329		329		
100132124	SALT AUGUSTINE	FL		10/13/2023		2,637		(47)			(47)		2,590		2,590		
100037933	TAMPA	FL		09/16/2019		1,591		(29)			(29)		1,562		1,562		
100064960	BLUE RIVER	CO		07/14/2021		860		(30)			(30)		830		830		
100108070	SEASIDE PARK	NJ		05/24/2023		331		(15)			(15)		316		316		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100134488	HUMBLE	TX		10/30/2023		660	(1)	(22)			(22)	(1)	659				
100019814	AUSTIN	TX		07/30/2018		870		(22)					848				
100126387	BALTIMORE	MD		06/30/2023		423	(6)	(6)			(6)		417				
100180523	PALOS HILLS	IL		11/26/2024		428	(14)	(14)			(14)		414				
100055564	OXFORD	ME		03/23/2021		4,348		229			229		4,577				
100193254	STRASBURG	CO		02/10/2025		386	(3)	(3)				(3)	383				
100177047	HOLDEN	MA		01/16/2025		431	(1)	(1)				(1)	430				
100053806	SAN DIEGO	CA		03/23/2021		720		(37)			(37)		683				
100134866	IRVING	TX		10/30/2023		3,279	(44)	(44)				(44)	3,235				
100071966	SOUTH CHESTERFIELD	VA		10/01/2021		639	(8)	(8)				(8)	831				
100063091	COKEVILLE	TN		07/01/2021		2,490		(15)			(15)		2,475				
100248663	TOBYHANNA	PA		10/29/2025		612	(22)	(22)				(22)	590				
100054658	WESTFIELD	NJ		03/23/2021		554		(27)			(27)		527				
100165012	PRINCESS ANNE	MD		08/28/2024		372		(4)			(4)		368				
100151204	BROKEN ARROW	OK		05/10/2024		3,014	(5)	(5)				(5)	3,009				
100030098	SUNRISE	FL		12/20/2018		1,840		(54)			(54)		1,786				
100023231	MURFREESBORO	TN		08/16/2018		885		(12)			(12)		873				
100055379	DENHAM SPRINGS	LA		03/23/2021		885	(36)	(36)				(36)	849				
100071830	LANDOVER	MD		10/14/2021		788	(27)	(27)				(27)	761				
100050220	SPARKS	NV		11/20/2020		534		29			29		563				
100204837	SOBERTZ	TX		04/10/2025		364	(7)	(7)				(7)	357				
100103511	OWAHA	NE		05/08/2023		376	(15)	(15)				(15)	361				
100043803	GARDENA	CA		08/19/2020		3,058		(172)			(172)		2,886				
100200058	PERRYSVILLE	OH		03/06/2025		433	(5)	(5)				(5)	428				
100154951	WINTER GARDEN	FL		07/19/2024		409	(1)	(1)				(1)	408				
100201613	JACKSONVILLE	FL		03/18/2025		502	(5)	(5)				(5)	497				
100163398	DIAMOND	IL		09/27/2024		233	(7)	(7)				(7)	226				
100062502	VIRGINIA BEACH	VA		07/01/2021		1,052	(13)	(13)				(13)	1,039				
100053585	INMAN	SC		03/23/2021		644	(16)	(16)				(16)	628				
100092036	BALTIMORE	MD		02/09/2023		617	(11)	(11)				(11)	606				
100071850	OCALA	FL		10/14/2021		776		(30)			(30)		746				
100115464	ROCK HILL	SC		07/17/2023		331		(18)			(18)		313				
100202050	SCHEMECTADY	NY		03/18/2025		364		(16)					364				
100129861	DETROIT	MI		09/27/2023		340		(8)			(8)		332				
100030156	GRAND RAPIDS	MI		12/20/2018		2,091		(9)			(9)		2,082				
100049677	HAIALEAH	FL		11/20/2020		387	24	24			24		411				
100071774	GOLDSBORO	NC		10/14/2021		935		(32)			(32)		903				
100109753	MACON	NC		06/16/2023		318		(7)			(7)		311				
100218251	MIAMI	FL		06/26/2025		317		(15)			(15)		302				
100068011	SPRINGFIELD	VA		09/23/2021		836		(31)			(31)		805				
100214866	DALLAS	TX		06/17/2025		362		(14)				(14)	348				
100181668	BLOOMINGTON	CA		12/11/2024		2,856	(84)	(84)				(84)	2,772				
100165932	BRIDGEVIEW	IL		09/06/2024		333		(9)				(9)	324				
100062697	LINCOLN	NE		07/01/2021		1,235		(13)			(13)		1,222				
100019809	BREITENGSVILLE	PA		07/26/2018		903		(12)			(12)		891				
100152003	PHILADELPHIA	PA		06/14/2024		365		(18)			(18)		347				
100095999	MX	MEX		06/19/2022		620							620				
100133336	GOLDSBORO	NC		10/25/2023		1,128		(21)			(21)		1,107				
100099830	SAN ANTONIO	TX		04/06/2023		382		(3)			(3)		379				
100109160	HILO	HI		07/21/2023		374		(26)			(26)		348				
100053635	FORT WORTH	TX		03/23/2021		1,061		(82)			(82)		979				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100101877	AMERICAN CANYON	CA		04/06/2023		.990		(9)			(9)		.981		.981		
100078851	PLOCHE	NY		02/02/2022		.670		(32)			(32)		.638		.638		
100147240	TRENTON	NJ		03/28/2024		.601		(16)			(16)		.585		.585		
100142819	KISSIMEE	FL		02/08/2024		.351		(10)			(10)		.341		.341		
100023624	ROYAL OAK	MI		09/04/2018		.838		(17)			(17)		.821		.821		
100131837	SEABROOK	NH		10/06/2023		.632		(66)			(66)		.566		.566		
100043884	DILLON	CO		06/19/2020		.653		(44)			(44)		.609		.609		
100064738	HUMBLE	TX		07/14/2021		.809		(38)			(38)		.771		.771		
100254633	CLEVELAND	OH		11/10/2025		.355		(7)			(7)		.348		.348		
100049140	RESTON	VA		11/20/2020		2.117		(123)			(123)		1.994		1.994		
100070501	PODOLSON	VA		09/23/2021		.835		(40)			(40)		.795		.795		
100141699	DAYTON	OR		01/30/2024		.346		(3)			(3)		.343		.343		
100049258	LAND O LAKES	FL		11/20/2020		.718		(2)			(2)		.716		.716		
100109006	NEW CASTLE	NH		06/22/2023		.365		(10)			(10)		.355		.355		
10023199	NASHVILLE	TN		08/13/2025		.445		(5)			(5)		.440		.440		
100053543	GREENSBORO	NC		03/23/2021		1.084		(119)			(119)		.965		.965		
100200011	DONNA	TX		03/06/2025		.639		(11)			(11)		.628		.628		
100078982	PONCHATOULA	LA		02/24/2022		.777		(6)			(6)		.771		.771		
100220257	GAINESVILLE	VA		07/11/2025		3.324		(67)			(67)		3.457		3.457		
100193805	TULLUM	MEX		02/10/2025		.338							.338		.338		
100164158	EL PASO	TX		07/11/2024		.400		(10)			(10)		.390		.390		
100054889	GILBERT	AZ		03/23/2021		1.253		(41)			(41)		1.212		1.212		
100157063	SOUTHFIELD	MI		02/20/2025		.384		(1)			(1)		.383		.383		
100146656	GRAND RAPIDS	MI		03/20/2024		.943		(28)			(28)		.915		.915		
100064838	BENTONVILLE	AR		07/14/2021		.813		(29)			(29)		.784		.784		
100131876	BALTIMORE	MD		10/06/2023		.278		(16)			(16)		.262		.262		
100088382	COLLINSVILLE	CT		07/06/2023		.303		(11)			(11)		.292		.292		
100248901	ASHLAND	MA		10/29/2025		.356		(13)			(13)		.343		.343		
100253824	ROCKY MOUNT	MO		10/30/2025		.507		(7)			(7)		.500		.500		
100156901	JACKSONVILLE	FL		06/27/2024		.340		(9)			(9)		.331		.331		
100246029	BAKERSFIELD	CA		10/07/2025		.363		(3)			(3)		.360		.360		
100019815	BRADENTON	FL		07/26/2018		.852		(21)			(21)		.831		.831		
100047960	MUNDELEIN	IL		11/20/2020		2.058		(42)			(42)		2.016		2.016		
100118098	BROOKLYN	NY		07/20/2023		.696		(22)			(22)		.674		.674		
100156866	MONTICELLO	NY		06/27/2024		.132		(4)			(4)		.128		.128		
100165067	MIAMI	FL		06/28/2024		.571		(28)			(28)		.543		.543		
100064871	TULARE	CA		07/14/2021		1.017		(40)			(40)		.977		.977		
100179855	LOXPORT	IL		11/22/2024		.359		(17)			(17)		.342		.342		
100175962	TAMAS CITY	MI		11/14/2024		.527		(1)			(1)		.526		.526		
100019767	CLOWIS	CA		07/26/2018		.868		(23)			(23)		.845		.845		
100141190	PHILADELPHIA	PA		07/30/2024		.348		(4)			(4)		.344		.344		
100048227	PORT SAINT LUCIE	FL		11/20/2020		.864		(76)			(76)		.788		.788		
100172860	LAS CRUCES	NM		10/25/2024		.344		(16)			(16)		.328		.328		
100063721	TAYLORVILLE	IL		07/01/2021		.968		(17)			(17)		.951		.951		
100171655	MIRLE BEACH	SC		07/20/2023		.192		(5)			(5)		.187		.187		
100064897	MILLBERRY	FL		07/14/2021		.879		(48)			(48)		.831		.831		
100168478	STEPHENS CITY	VA		09/25/2024		.21170		(95)			(95)		.21075		.21075		
100218112	MILWAUKEE	WI		06/27/2025		.328		(9)			(9)		.319		.319		
100172821	MIAMI	FL		12/06/2024		1.509		(16)			(16)		1.493		1.493		
100023485	KATY	TX		09/04/2018		.916		(11)			(11)		.905		.905		
100103075	FORT WORTH	TX		06/22/2023		.387		(20)			(20)		.367		.367		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100108438	DETROIT	MI		05/25/2023		369	(12)				(12)		357		357		
100221382	GOLDSBORO	NC		07/22/2025		316	(14)				(14)		302		302		
100161951	WALLINGFORD	CT		07/31/2024		330	(13)				(13)		317		317		
100071740	ABERDEEN	NC		10/14/2021		826	(33)				(33)		793		793		
100119811	BALTIMORE	MD		08/08/2023		384	(7)				(7)		377		377		
100053489	BROOKLYN	NY		03/23/2021		550	(48)				(48)		502		502		
100048290	CLEVELAND	OH		11/20/2020		752	(3)				(3)		749		749		
100119721	NORTH RIDGEVILLE	OH		08/08/2023		389		(9)			(9)		380		380		
100103548	PORTLAND	OR		05/08/2023		643	(22)				(22)		621		621		
100049526	ROMONKOWIA	TX		11/20/2020		1,308	(96)				(96)		1,212		1,212		
100182785	SEALY	TX		06/12/2024		96,418	(739)				(739)		95,679		95,679		
100064887	PORT ORANGE	FL		07/14/2021		1,066	(42)				(42)		1,024		1,024		
100273363	CHICAGO	IL		01/21/2026		116	(4)				(4)		112		112		
100164028	BALTIMORE	MD		08/21/2024		307	(24)				(24)		283		283		
100115203	HELVICO	NC		07/17/2023		412	(12)				(12)		400		400		
100101777	MEMPHIS	TN		03/31/2023		360	(7)				(7)		353		353		
100126294	W/AUGENAN	IL		06/30/2023		360	(10)				(10)		350		350		
100047339	VIEWHOUTH	WA		11/20/2020		2,221	(155)				(155)		2,066		2,066		
100126394	BALTIMORE	MD		06/30/2023		369	(7)				(7)		362		362		
100156054	SHERMAN	TX		06/18/2024		268	(17)				(17)		251		251		
100214210	FORT WORTH	TX		05/30/2025		343	(8)				(8)		335		335		
100172717	FAVETTEVILLE	NC		11/21/2024		396	(3)				(3)		393		393		
100067943	LUBBOCK	TX		09/23/2021		821	(33)				(33)		788		788		
100243448	CONVERSE	TX		09/26/2025		359	(12)				(12)		347		347		
100143618	ARLINGTON	VA		02/16/2024		297	(24)				(24)		273		273		
100057932	MEMPHIS	TN		06/30/2021		798	(31)				(31)		767		767		
100063044	HOOPER	AL		07/01/2021		743	(10)				(10)		733		733		
100030945	MIAMI	FL		03/29/2019		699	(29)				(29)		670		670		
100135531	JEROME	ID		11/13/2023		344							344		344		
100127673	NORTH CHARLESTON	SC		09/08/2023		376	(13)				(13)		363		363		
100088036	MIAMI BEACH	FL		10/25/2022		371	(22)				(22)		349		349		
100064749	ORLANDO	FL		07/14/2021		2,152	(102)				(102)		2,050		2,050		
100180555	DALLAS	TX		11/26/2024		477	(9)				(9)		468		468		
100048515	DELRAY BEACH	FL		11/20/2020		1,228	(65)				(65)		1,163		1,163		
100221782	FORT WORTH	TX		07/25/2025		328	(6)				(6)		320		320		
100109903	KANSAS CITY	MO		06/22/2023		434	(9)				(9)		425		425		
100064608	WEST DEPTFORD	NJ		07/14/2021		920	(40)				(40)		880		880		
100276886	HOUSTON	TX		01/29/2026		900	(9)				(9)		891		891		
100209865	PHILADELPHIA	PA		06/11/2025		1,623	(30)				(30)		1,593		1,593		
100136760	SHARON HILL	PA		11/27/2023		461	(10)				(10)		451		451		
100091503	PALM BAY	FL		01/31/2023		2,049	(83)				(83)		1,966		1,966		
100091183	YARMOUTH PORT	MA		01/31/2023		3,545	(178)				(178)		3,367		3,367		
100191748	KENT	WA		02/20/2025		351	(12)				(12)		339		339		
100159883	MENFONE	CA		06/15/2024		382	(15)				(15)		367		367		
100057653	WINDHAM	VT		06/30/2021		849	(19)				(19)		830		830		
100055862	COLORADO SPRINGS	CO		03/23/2021		724	(75)				(75)		649		649		
100191784	SCRANTON	PA		01/31/2025		317	(15)				(15)		302		302		
100133429	VIAN	OK		10/19/2023		489	(27)				(27)		462		462		
100179869	MARPERO	LA		11/22/2024		1,059	(20)				(20)		1,039		1,039		
100168183	CHANDLER	AZ		09/20/2024		3,430	(10)				(10)		3,420		3,420		
100215559	SAN ANTONIO	TX		07/11/2025		316	(15)				(15)		301		301		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100200004	GALVESTON	TX		03/06/2025		394		(14)			(14)		380	380			
100265399	FARIBAUT	IN		12/19/2025		121		(4)			(4)		117	117			
100036514	DUBLIN	CA		06/27/2019		(1,351)		1			(1)		(1,350)	(663)			666
100068027	EL PASO	TX		09/23/2021		868		(9)			(9)		859	859			
100110033	OUTLER BAY	FL		06/23/2023		368		(7)			(7)		361	361			
100048487	INGLEWOOD	CA		11/20/2020		876		(15)			(15)		861	861			
100159653	MIAMI	FL		06/16/2024		386		(16)			(16)		370	370			
100045837	FENTON	MO		11/25/2020		268		(42)			(42)		226	226			
100191272	CONVERS	GA		01/29/2025		357		(8)			(8)		349	349			
100049727	ARPKA	FL		11/20/2020		709		57			57		766	766			
401005886	WATERLOO	NE		11/29/2023		3,158		(10)			(10)		3,148	3,148			
100062317	COSBY	TN		07/01/2021		914		(7)			(7)		907	907			
100108432	LAKE WALES	FL		05/25/2023		495		(7)			(7)		488	488			
100215014	DETROIT	MI		06/11/2025		625		(8)			(8)		617	617			
100109878	GARY	IN		06/22/2023		385		(7)			(7)		378	378			
100212684	FLORISSANT	IL		05/29/2025		327		(9)			(9)		318	318			
100043743	SAYREVILLE	NJ		06/13/2020		935		(6)			(6)		929	929			
100091557	DUNDALK	MD		03/07/2023		744		(49)			(49)		695	695			
100175641	TRENTON	NJ		11/12/2024		324		(15)			(15)		309	309			
100053899	FLUSHING	NY		03/23/2021		3,781		(195)			(195)		3,586	3,586			
100210369	SAN ANTONIO	TX		05/12/2025		1,010		(1)			(1)		1,009	1,009			
100145817	HUNTINGTON	NY		05/08/2024		502		(37)			(37)		465	465			
100195600	MIDDLEFIELD	CT		02/24/2025		442		(21)			(21)		421	421			
100214823	OCEAN CITY	NJ		06/11/2025		673		(20)			(20)		653	653			
100103520	HOUSTON	TX		05/08/2023		375		(3)			(3)		372	372			
324090391	PORTLAND	OR		10/31/2024		300,463							300,463	300,463			
100158483	NORTH MIAMI	FL		07/10/2024		390		(9)			(9)		381	381			
100128473	NORTH MIAMI BEACH	FL		09/15/2023		4,103		(46)			(46)		4,057	4,057			
100164901	MADISON	IL		08/28/2024		210		(7)			(7)		203	203			
100189624	CHICAGO	IL		01/17/2025		276		(5)			(5)		271	271			
100052016	MINNEAPOLIS	MIN		07/14/2021		920		(16)			(16)		904	904			
100047655	SALINAS	CA		11/20/2020		3,672		(306)			(306)		3,366	3,366			
100173951	SAN MARCOS	TX		10/25/2024		2,482		(66)			(66)		2,416	2,416			
100142175	LOGAN	OH		02/29/2024		358		(12)			(12)		346	346			
100177448	NAPLES	FL		01/16/2025		495		(12)			(12)		483	483			
100154930	ATLANTA	GA		07/19/2024		359		(13)			(13)		346	346			
100172771	MOUNT CLEMENS	MI		12/06/2024		346		(14)			(14)		332	332			
100018949	WINTER SPRINGS	FL		06/27/2018		867		(22)			(22)		845	845			
100212782	ATHENS	GA		01/13/2026		111		(5)			(5)		106	106			
100057871	ARIZONA CITY	AZ		06/30/2021		757		(9)			(9)		748	748			
100055085	NEW CASTLE	WI		03/23/2021		4,496		(375)			(375)		4,121	4,121			
100266658	DALLAS	TX		12/23/2025		123		(3)			(3)		120	120			
100161877	FRESNO	CA		07/31/2024		437		(14)			(14)		423	423			
100171835	ONTARIO	CA		05/30/2018		881		(17)			(17)		864	864			
100156192	PEMBROKE PINES	FL		06/20/2024		543		(19)			(19)		524	524			
100024060	HARLINGEN	TX		09/10/2018		796		(27)			(27)		769	769			
100192504	CAPE CORAL	FL		02/07/2025		295		(14)			(14)		281	281			
100158577	STARTEX	SC		07/11/2024		267		(14)			(14)		253	253			
100084455	CABO SAN LUCAS	MEX		07/11/2022		609							609	609			
100118145	DAVENPORT	FL		07/25/2023		1,440		(29)			(29)		1,431	1,431			
100023373	CALHOUN	GA		08/16/2018		1,288		(29)			(29)		1,259	1,259			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100204812	ROCKPORT	TX		04/09/2025		377		(7)			(7)		370		370		
100049359	CORONA	CA		11/20/2020		1,954		(54)			(54)		1,800		1,800		
100098332	SALISBURY	MA		07/06/2023		11,929		(412)			(412)		11,517		11,517		
100276687	PUEBLO	CO		07/29/2026		123		(5)			(5)		118		118		
100093979	LAKELAND	FL		07/12/2022		458		(15)			(15)		443		443		
100175078	CHICAGO	IL		11/05/2024		399		(10)			(10)		389		389		
100019661	FALL RIVER	MA		07/26/2018		864		(16)			(16)		848		848		
100205043	KISSIMEE	FL		04/11/2025		370		(15)			(15)		355		355		
100176084	PHILADELPHIA	PA		12/20/2024		401		(3)			(3)		398		398		
100141773	KANSAS CITY	MO		07/30/2024		252		(15)			(15)		237		237		
100210333	PHILLIPSBURG	NJ		05/09/2025		1,426		(42)			(42)		1,384		1,384		
100267114	BRACENTON	FL		12/23/2025		73,158		(1,764)			(1,764)		71,394		71,394		
100169268	WEST PALM BEACH	FL		09/27/2024		237		(11)			(11)		226		226		
100193716	WASHINGTON	DC		02/10/2025		327		(9)			(9)		318		318		
100040098	CLARKSTON	MI		07/28/2020		1,230		(46)			(46)		1,184		1,184		
100048559	VENICE	CA		11/20/2020		933		(81)			(81)		852		852		
100172650	SHELTON	MA		11/21/2024		393		(11)			(11)		382		382		
100053317	DELAND	CA		03/23/2021		501		(15)			(15)		486		486		
100013088	SACRAMENTO	CA		05/25/2017		1,232		265			265		1,497		1,497		
100102516	LEXINGTON	KY		06/07/2023		295		(17)			(17)		278		278		
100255456	RIVERDALE	UT		11/24/2025		380		(10)			(10)		370		370		
100101128	NEW ORLEANS	LA		04/28/2023		409		(20)			(20)		389		389		
100029847	PHOENIX	AZ		10/26/2018		630		122			122		752		752		
100151992	FRUITLAND PARK	FL		06/14/2024		319		(15)			(15)		304		304		
100134452	UPPER DARBY	PA		10/30/2023		270		(13)			(13)		257		257		
100118787	PANAMA CITY BEACH	FL		07/25/2023		363		(6)			(6)		355		355		
100180110	MERRILLVILLE	IN		12/30/2024		345		(7)			(7)		338		338		
100174557	SANIT JOSEPH	MI		10/31/2024		314		(20)			(20)		294		294		
100017976	CARROLLTON	GA		05/22/2018		1,024		(27)			(27)		997		997		
100248982	GAINESBORO	TN		10/29/2025		649		(23)			(23)		626		626		
100071811	BAKERSFIELD	CA		10/14/2021		841		(32)			(32)		809		809		
100220653	VINTON	VA		07/17/2025		328		(14)			(14)		314		314		
100023949	ENCINO AREA LOS ANGE	CA		09/10/2018		3,850		(21)			(21)		3,829		3,829		
100246067	KILLEEN	TX		10/08/2025		4,382		(198)			(198)		4,184		4,184		
100067794	RICHMOND	TX		09/23/2021		1,136		(43)			(43)		1,093		1,093		
100047164	ARCADIA	CA		11/20/2020		664		(16)			(16)		648		648		
100140755	CAIEN	NJ		01/22/2024		231		(20)			(20)		211		211		
100119057	BAKERSFIELD	CA		07/27/2023		336		(13)			(13)		323		323		
100154769	NEWPORT NEWS	VA		07/19/2024		276		(5)			(5)		271		271		
100076024	BALTIMORE	MD		01/07/2022		738		(25)			(25)		713		713		
100073549	CHICAGO	IL		04/25/2022		591		(27)			(27)		564		564		
100060112	MERCED	CA		06/25/2021		830		(31)			(31)		799		799		
100235314	TRUMAN	AR		08/29/2025		671		(20)			(20)		651		651		
100120418	TUSCON	AZ		06/18/2023		259		(24)			(24)		235		235		
100069256	AURORA	CO		09/01/2021		975		(13)			(13)		962		962		
100276843	SPARTANBURG	SC		01/29/2026		477		(20)			(20)		457		457		
100148641	XENIA	OH		05/15/2024		321		(6)			(6)		321		321		
100172735	FORT WORTH	TX		12/06/2024		351		(13)			(13)		338		338		
100165853	DAYTONA BEACH	FL		08/29/2024		381		(10)			(10)		371		371		
100063484	STATESVILLE	NC		07/01/2021		629		(10)			(10)		619		619		
100243440	DES MOINES	IA		09/26/2025		296		(14)			(14)		282		282		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100204009	ORLANDO	FL		04/10/2025		305	(14)				(14)		291		291		
100055339	MARIETTA	GA		03/23/2021		604	(32)				(32)		572		572		
100201765	WILMINGTON	DE		03/18/2025		354	(8)				(8)		346		346		
100246418	HOT SPRINGS NATIONAL P	AR		10/10/2025		348	(6)				(6)		342		342		
100019816	FLOWER MOUND	TX		07/30/2018		887	(16)				(16)		871		871		
100130267	PEMBERTON	NJ		09/28/2023		199	(3)				(3)		196		196		
100167626	SANFORD	FL		09/19/2024		925	(22)				(22)		903		903		
100248851	LISLE	IL		10/29/2025		642	(23)				(23)		619		619		
100075091	FLINT	MI		12/01/2021		1,253	(8)				(8)		1,245		1,245		
100024003	LAWRENCEVILLE	GA		09/10/2018		842	(22)				(22)		820		820		
100147844	OAK LAWN	IL		04/04/2024		294	(14)				(14)		280		280		
100155019	STERLING	VA		07/19/2024		391	(7)				(7)		384		384		
100169321	ATLANTA	GA		09/27/2024		646	(31)				(31)		615		615		
100159834	COCONUT CREEK	FL		06/16/2024		2,954	(254)				(254)		2,700		2,700		
100214858	TRENTON	NJ		06/11/2025		358	(7)				(7)		351		351		
100063264	NEWARK	NJ		07/01/2021		860	(18)				(18)		842		842		
100067391	WILMINGTON	DE		09/23/2021		788	(36)				(36)		752		752		
100055710	FORT WORTH	TX		06/30/2021		960	(19)				(19)		941		941		
100178391	ORLANDO	FL		11/21/2024		400	(10)				(10)		390		390		
100209160	SAINT LOUIS	MO		04/30/2025		310	(10)				(10)		300		300		
100201890	BURSAW	NC		03/18/2025		342	(9)				(9)		333		333		
100099868	KISSIMEE	FL		01/26/2023		311	(21)				(21)		290		290		
100202448	CHICAGO	IL		03/20/2025		247	(8)				(8)		239		239		
100179654	CHICAGO	IL		11/22/2024		1,060	(36)				(36)		1,024		1,024		
100236768	CINCINNATI	KY		06/11/2025		338	(15)				(15)		323		323		
100055414	SPRINGFIELD	VA		03/23/2021		592	(41)				(41)		551		551		
100055150	JACKSONVILLE	FL		03/23/2021		841	(102)				(102)		739		739		
100169201	PHILADELPHIA	PA		09/27/2024		301	(14)				(14)		287		287		
100112164	CASSELBERRY	FL		06/29/2023		109	52				52		161		161		
100060653	NORFOLK	VA		06/01/2021		396	2				2		398		398		
100215663	HOUSTON	TX		06/13/2025		349	(1)				(1)		348		348		
100189554	CHICAGO	IL		01/16/2025		802	(37)				(37)		765		765		
100073004	OMAHA	NE		02/24/2022		818	(4)				(4)		814		814		
100068304	PALLSBORO	NJ		06/25/2021		928	(29)				(29)		899		899		
100165260	MARYSVILLE	WA		08/29/2024		301	(12)				(12)		289		289		
100074883	ISLIP	NY		12/01/2021		932	(6)				(6)		926		926		
100161666	CLEVELAND	OH		07/31/2024		309	(4)				(4)		305		305		
100019748	TEBE	AZ		07/26/2018		878	(12)				(12)		866		866		
100147280	BETHLEHEM	PA		03/28/2024		522	(15)				(15)		507		507		
100271619	TRINITY	TX		12/30/2025		356	(9)				(9)		347		347		
100181619	PITTSBURGH	PA		12/09/2024		228	(5)				(5)		223		223		
100184992	DELAIR BEACH	FL		12/19/2024		681	(30)				(30)		651		651		
100128297	BROKEN BOW	OK		09/14/2023		317	(15)				(15)		302		302		
100202203	MIDDLEBURY	VA		04/17/2025		362	(4)				(4)		358		358		
100046535	WILMINGTON	DE		11/25/2020		551	(10)				(10)		541		541		
100161957	SAN ANTONIO	TX		07/31/2024		385	(35)				(35)		350		350		
100193963	BURLINGTON	NC		02/10/2025		4,308	(106)				(106)		4,202		4,202		
100186695	ALEXANDRIA	VA		01/31/2025		2,040	(21)				(21)		2,019		2,019		
100073594	LAS VEGAS	NV		04/08/2022		673	(9)				(9)		664		664		
100220650	BANNING	CA		07/18/2025		320	(9)				(9)		311		311		
100147128	WEST PALM BEACH	FL		05/08/2024		341	(19)				(19)		322		322		

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	2	3					8	9	10	11	12						
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100197625	CAMEN	NI		02/26/2025		324		(10)			(10)		314				
100133945	PLEASANTVILLE	NI		10/25/2023		272		(10)			(10)		262				
100154777	MOBILE	AL		07/19/2024		266	(23)	(23)					243				
100064636	KATY	TX		07/14/2021		1,660	(59)	(59)			(59)		1,601				
100109096	FRANKLIN TOWNSHIP	NI		06/22/2023		423	(7)	(7)			(7)		416				
100143627	FENSELAER	NY		02/21/2024		361	(7)	(7)			(7)		354				
100055636	HAZEL CREST	IL		03/23/2021		1,095	(6)	(6)			(6)		1,089				
100236960	NORTH CUSTERFIELD	VA		09/12/2025		377		(2)			(2)		375				
100066415	BATON ROUGE	LA		06/02/2021		302							302				
100165965	DANBURY	CT		12/26/2024		311	(10)	(10)			(10)		301				
100190260	SAINT JOSEPH	MI		01/22/2025		309	(6)	(6)			(6)		303				
100080418	SACRAMENTO	CA		04/14/2022		636		(19)			(19)		617				
100100090	CHICAGO	IL		03/28/2023		2,064	(38)	(38)			(38)		2,026				
100171224	CINCINNATI	KY		10/16/2024		364		(17)			(17)		347				
100199518	ABILENE	TX		12/28/2023		298		(23)			(23)		295				
100190313	KANSAS CITY	MO		01/22/2025		215		(8)			(8)		207				
100143895	GLEN ALLEN	VA		03/06/2024		376	(26)	(26)			(26)		368				
100076074	CHATTANOOGA	TN		01/07/2022		764		(14)			(14)		738				
100177081	INDIANAPOLIS	IL		01/16/2025		375		(23)			(23)		361				
100137495	SAINT CLOUD	FL		01/11/2024		270		(3)			(3)		247				
100063059	HAZARD	KY		07/01/2021		773		(26)			(26)		770				
100129751	HOUSTON	TX		09/27/2023		314		(7)			(7)		288				
100164943	KERKOWSON	NY		06/28/2024		337		(5)			(5)		330				
100189592	SILSBEE	TX		01/17/2025		100		(3)			(3)		95				
100079005	OWAHA	NE		02/24/2022		801		(22)			(22)		798				
100065117	PHOENIX	AZ		07/14/2021		873		(23)			(23)		851				
100070439	GRAVOIS MILLS	MO		09/23/2021		857		(13)			(13)		834				
100214069	FORT LAUDERDALE	FL		05/30/2025		328		(37)			(37)		315				
100054759	FISKILL	NY		03/23/2021		626		(15)			(15)		589				
100063697	LAWRENCEVILLE	GA		07/01/2021		896		(108)			(108)		881				
100137112	DIXONSON	TX		11/28/2023		2,652		(15)			(15)		2,544				
100079696	AVENTURA	FL		04/08/2022		663		(576)			(576)		619				
100149965	DAYTONA BEACH	FL		06/07/2024		477		(12)			(12)		462				
100144130	TEIPE	AZ		03/07/2024		22,955		(2)			(2)		22,379				
100190467	HOKSETT	MA		01/24/2025		346		(8)			(8)		334				
100045206	ORLANDO	FL		11/25/2020		377		2			2		379				
100181560	CLEVELAND HEIGHTS	OH		12/09/2024		322		(23)			(23)		314				
100235965	TRENTON	NI		09/02/2025		320		(18)			(18)		308				
100053950	HARTWICK	NY		03/23/2021		2,767		(41)			(41)		2,544				
100108983	LUBBOCK	TX		05/31/2023		232		(79)			(79)		214				
100079676	MARIETTA	GA		07/30/2018		969		(23)			(23)		946				
100141918	SAINT CLOUD	FL		03/27/2024		1,128		(38)			(38)		1,090				
100029657	GARDNER	MA		10/26/2018		587		79			79		666				
100161912	ANNA	TX		07/25/2024		1,617		(41)			(41)		1,576				
100186757	MILWAUKEE	WI		12/31/2024		333		(16)			(16)		317				
100181574	DARBY	MT		12/09/2024		356		(10)			(10)		346				
100194996	WINSTON SALEM	NC		02/14/2025		44,254		(2,072)			(2,072)		42,182				
100046553	TAMPA	FL		11/25/2020		290		24			24		314				
100132719	SALEM	OR		11/03/2023		264		(10)			(10)		254				
100143661	DARBY	MT		02/21/2024		367		(7)			(7)		360				
100057594	GROVETOWN	GA		06/30/2021		884		(8)			(8)		876				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100164087	HOUSTON	TX		06/21/2024		615		(40)			(40)		575		575		
100168262	PITTSBURGH	PA		09/27/2024		334		(16)			(16)		318		318		
100143638	GARY	IN		02/21/2024		339		(8)			(8)		331		331		
100180239	MIAMI GARDENS	FL		11/25/2024		78 936		(1,418)			(1,418)		77 518		77 518		
100163190	KATY	TX		06/13/2024		322		(18)			(18)		304		304		
100028189	FORT LAUDERDALE	FL		10/26/2018		653		54			54		707		707		
100017670	LAUREL	MD		05/30/2018		878		(24)			(24)		854		854		
100172156	PRINCE FREDERICK	MD		10/17/2024		375		(6)			(6)		369		369		
100181265	FORT WORTH	TX		12/06/2024		1 035		(46)			(46)		989		989		
100099890	SEATTLE	WA		03/28/2023		2 068		(99)			(99)		1 969		1 969		
100156894	AZLE	TX		06/27/2024		339		(8)			(8)		331		331		
100057698	SAN ANTONIO	TX		06/30/2021		531		(19)			(19)		512		512		
100139668	ROBERT LEE	TX		12/28/2023		244		(15)			(15)		229		229		
100101982	WASHINGTON	DC		04/14/2023		1 081		(69)			(69)		1 012		1 012		
100186235	NORTH LAS VEGAS	NV		12/27/2024		336		(13)			(13)		323		323		
100037893	PISCATAWAY	NJ		06/16/2019		904		(30)			(30)		874		874		
100044418	OAKLAND	CA		11/19/2020		1 500		(52)			(52)		1 448		1 448		
100119066	JOLIET	IL		07/27/2023		290		(12)			(12)		278		278		
100139466	PORTLAND	OR		12/28/2023		17 474		(32)			(32)		16 952		16 952		
100169245	MILLVILLE	DE		09/27/2024		369		(17)			(17)		352		352		
100049053	HEBER CITY	UT		11/20/2020		2 228		(126)			(126)		2 102		2 102		
100193332	LANSING	MI		02/10/2025		378		(4)			(4)		374		374		
100169009	SALISBURY	MA		09/27/2024		359		(2)			(2)		357		357		
100156854	HAVERLY	TN		07/10/2024		329		(21)			(21)		308		308		
100149809	HOUSTON	TX		04/29/2024		1 483		(47)			(47)		1 436		1 436		
100156675	DETROIT	MI		06/24/2024		315		(19)			(19)		296		296		
100167933	PARKVILLE	MO		09/20/2024		272		(16)			(16)		256		256		
100017140	MURPHY	TX		04/26/2018		2 465		(31)			(31)		2 434		2 434		
100193265	WENTZOREE	WA		02/10/2025		1 561		(15)			(15)		1 546		1 546		
100156665	BALTIMORE	MD		06/27/2024		324		(8)			(8)		316		316		
100044667	ELIZABETH	NJ		11/19/2020		1 277		(119)			(119)		1 158		1 158		
100045182	MESA	AZ		11/25/2020		1 100		(4)			(4)		1 096		1 096		
100088975	ORLANDO	FL		11/15/2022		4 128		(83)			(83)		4 045		4 045		
100054824	TALLEYVILLE	DE		03/23/2021		642		(31)			(31)		611		611		
100067608	MCKINIGHTSTOWN	PA		09/23/2021		262		(11)			(11)		251		251		
100067484	HAMILTON	NJ		09/23/2021		923		(28)			(28)		895		895		
100066503	LOUISVILLE	KY		06/02/2021		1 574		(5)			(5)		1 569		1 569		
100110089	NEW CUYAMA	CA		06/23/2023		2 228		(49)			(49)		2 179		2 179		
100223239	GAINESVILLE	VA		06/13/2025		613		(23)			(23)		590		590		
100010671	CHICAGO	IL		12/23/2016		829		(27)			(27)		802		802		
100066594	MANTAGE	NJ		06/02/2021		740		(6)			(6)		732		732		
100167651	GREENSBORO	NC		09/20/2024		316		(22)			(22)		294		294		
100221737	DEER PARK	TX		07/25/2025		327		(5)			(5)		322		322		
100195945	OKLAHA	NE		02/24/2025		163 066		(6 486)			(6 486)		156 580		156 580		
100067580	KISSIMEE	FL		09/23/2021		835		(31)			(31)		804		804		
100099820	MIAMI	FL		02/28/2023		572		(18)			(18)		554		554		
100100248	RALEIGH	NC		03/17/2023		362		(9)			(9)		353		353		
100043246	BROOK	NY		06/13/2020		2 111		(81)			(81)		2 030		2 030		
100091627	POCATELLO	ID		03/07/2023		381		(17)			(17)		364		364		
100078854	RICHMOND	TX		02/24/2022		254		(1)			(1)		253		253		
100196074	ROYSE CITY	TX		11/16/2023		325		(8)			(8)		317		317		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100154644	RIVERDALE	UT		07/19/2024		345		(32)					313				
100102474	JACKSONVILLE	FL		06/07/2023		309		(17)					292				
100076195	RIO RANCHO	NM		01/07/2022		779		(21)					758				
100147401	ZEBULON	NC		05/08/2024		893		(80)					813				
100230104	KOKOMO	IN		08/28/2025		346		(8)					338				
100066512	PERRYVILLE	KY		06/02/2021		732		(8)					724				
100076044	TOMBALL	TX		01/07/2022		771		(24)					747				
100024011	AUSTIN	TX		09/10/2018		1,757		(63)					1,694				
100053615	PAINESVILLE	OH		03/23/2021		385		(50)					335				
100206545	CALDWELL	NJ		04/17/2025		8,660		(246)					8,414				
100128371	COLUMBUS	OH		09/15/2023		380		(8)					372				
100101932	PLANO	TX		04/14/2023		158		(8)					150				
100075436	ARNOLD	CA		12/01/2021		489		(4)					485				
100126578	LAKE WORTH	FL		08/30/2023		2,877		(142)					2,735				
100154859	DEERFIELD BEACH	FL		07/19/2024		277		(32)					245				
100057877	FRESNO	CA		06/30/2021		753		(10)					743				
100165297	ATLANTA	GA		08/29/2024		288		(26)					262				
100211534	RIO RANCHO	NM		06/05/2025		315		(12)					303				
100101548	SPRANTON	PA		04/26/2023		475		(4)					471				
100066512	BOYNTON BEACH	FL		08/25/2021		509		(21)					488				
100173689	CHESAPEAKE	VA		10/31/2024		366		(13)					353				
100048153	RANCHO CUCAMONGA	CA		11/20/2020		785		(65)					720				
100055988	HERNANDO	FL		03/23/2021		429		(4)					425				
100192453	RANCHO CORDOVA	CA		02/07/2025		1,480		(52)					1,428				
100153098	ATLANTA	GA		06/27/2024		1,629		(64)					1,565				
100113823	PUYALLUP	WA		06/29/2023		2,564		115					2,679				
100102428	HOUSTON	TX		06/07/2023		1,472		(66)					1,406				
100067729	KATY	TX		09/23/2021		842		(15)					827				
100126421	BALTIMORE	MD		08/30/2023		363		(10)					353				
100160592	PHILADELPHIA	PA		09/06/2024		363		(14)					349				
100153658	HOUSTON	TX		06/05/2024		5,840		(210)					5,630				
100072549	RIALTO	CA		11/01/2021		1,556		(10)					1,546				
100172752	YAKIMA	WA		11/21/2024		1							1				
100062940	TONS RIVER	NJ		07/01/2021		1,526		(13)					1,513				
100091641	ATLANTA	GA		03/07/2023		393		(10)					383				
100014202	JACKSONVILLE	FL		08/30/2017		1,031		(3)					1,028				
100129812	HAZEL CREST	IL		09/27/2023		355		(10)					345				
100071556	NEIROPOT NEWS	VA		10/14/2021		1,180		(35)					1,145				
100198607	DOLTON	IL		11/27/2023		310		(9)					301				
100219569	NEW BERN	NC		07/07/2025		90,544		(3,205)					87,339				
100149767	BEDFORD	MA		04/26/2024		324		(6)					318				
100277659	BRIDGEVIEW	IL		02/19/2026		114		(5)					109				
100079788	HOMESTEAD	FL		04/25/2022		725		(6)					719				
100276931	WILDMAR	CA		07/30/2026		133		(6)					127				
100171160	AKRON	OH		11/22/2024		359		(1)					358				
100178413	WAVROSS	GA		11/21/2024		334		(16)					318				
100144307	NORFOLK	MA		03/07/2024		175		(20)					155				
100145843	SILVER BAY	MI		03/15/2024		360		(7)					353				
100265461	CALEXICO	CA		12/19/2025		314		(15)					299				
100073527	LAFAYETTE	CA		04/25/2022		705		(14)					691				
100164559	SHARON HILL	PA		08/28/2024		599		(18)					581				

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100067467	LAS VEGAS	NV		09/23/2021		773		(31)			(31)		742				
100163951	POCONO CITY	ND		10/04/2024		517		(20)			(20)		497				
100076448	SUNNY ISLES BEACH	FL		12/23/2021		743		(52)			(52)		691				
100102116	TAMPA	FL		04/14/2023		1,082		(18)			(18)		1,064				
100134821	PEMBROKE PINES	FL		10/30/2023		327		(9)			(9)		318				
100023767	OXFORD	ME		09/04/2018		804		(31)			(31)		773				
100047962	LUNEBURG	MA		11/20/2020		2,665		(23)			(23)		2,642				
100129949	CALUMET CITY	IL		09/27/2023		324		(8)			(8)		316				
100142944	PHOENIX	AZ		03/08/2024		57		(5)			(5)		52				
100063210	DECATUR	GA		07/01/2021		1,071							1,071				
100048173	HOLBROOK	NY		11/20/2020		1,616		(29)			(29)		1,587				
100054359	CLINTON	CT		03/23/2021		2,148		(78)			(78)		2,070				
100119816	MIDLAND	TX		06/08/2023		369		(7)			(7)		362				
100139129	TUCSON	AZ		12/28/2023		246		(19)			(19)		227				
100126569	DORCHESTER	MA		06/30/2023		488		(37)			(37)		451				
100179993	WALKERSVILLE	MD		11/21/2024		7,357		(13)			(13)		7,344				
100188782	CUYAHOGA FALLS	OH		09/26/2024		334		(10)			(10)		324				
100181439	MARIERO	LA		01/09/2025		343		(15)			(15)		328				
100088233	BRISTOL	RI		10/17/2022		853		(26)			(26)		827				
100050241	CHICPEE	MA		11/20/2020		670		(70)			(70)		600				
100115351	PATERSON	NJ		07/17/2023		523		(36)			(36)		487				
100023282	CORINTH	TX		06/16/2018		817		(13)			(13)		804				
100227289	GODDARD	KS		07/31/2025		375		(11)			(11)		364				
100094841	RICHMOND	TX		06/02/2022		2,311		(4)			(4)		2,307				
100099844	UNIVERSITY PARK	FL		02/28/2023		378		(12)			(12)		366				
100066289	KISSIMEE	FL		06/02/2021		1,166		(13)			(13)		1,153				
100048019	RIVERSIDE	CA		11/20/2020		3,239		(14)			(14)		3,225				
100073984	WALKERSHAW	WI		02/24/2022		809		(18)			(18)		791				
100180590	SAN ANTONIO	TX		11/26/2024		153		(7)			(7)		146				
100118094	CHARLOTTE	NC		07/20/2023		601		(9)			(9)		592				
100130140	SAN ANTONIO	TX		11/15/2023		1,267		(67)			(67)		1,200				
100030765	STOCKBRIDGE	GA		04/09/2019		1,060		59			59		1,119				
100063959	VINELAND	NJ		07/01/2021		870		(1)			(1)		869				
100221832	DALLAS	TX		07/29/2025		237		(11)			(11)		226				
100186751	MEMPHIS	TN		12/31/2024		360		(17)			(17)		343				
100017899	GREENVILLE	SC		05/30/2018		780		(15)			(15)		765				
100128797	MESQUITE	TX		09/21/2023		346		(3)			(3)		343				
100175828	BAIRBERG	SC		11/12/2024		397		(8)			(8)		389				
100064648	DAVIDSON	NC		07/14/2021		857		(35)			(35)		822				
100023988	SAINT SIMONS ISLAND	GA		09/10/2018		838		(18)			(18)		820				
100191823	LAS VEGAS	NV		07/30/2025		364		(18)			(18)		346				
100065237	HUMBLE	TX		07/14/2021		930		(11)			(11)		919				
100079130	GREENWELL SPRINGS	LA		02/24/2022		2,699		(27)			(27)		2,672				
100089365	MIAMI	FL		07/06/2023		344		(23)			(23)		321				
100229284	CHARLOTTE	NC		06/14/2025		307		(10)			(10)		297				
100066791	BALDWIN	NY		06/02/2021		947		(13)			(13)		934				
100179665	JOLIET	IL		11/22/2024		348		(16)			(16)		332				
100120363	FLORISSANT	CO		06/16/2023		278		(17)			(17)		261				
100065990	FORT WORTH	TX		06/02/2021		1,574		(9)			(9)		1,565				
100156536	NATRONA HEIGHTS	PA		07/10/2024		3,205		(181)			(181)		3,024				
100064678	PHOENIX	AZ		07/14/2021		920		(36)			(36)		884				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10002393	RICHLAND	WA		09/04/2018		1,072		(32)			(32)		1,040		1,040		
10022129	MADILL	OK		07/22/2025		291		(14)			(14)		.277		.277		
100176168	PONTIAC	MI		12/20/2024		333		(11)			(11)		.322		.322		
10017802	LAKE WORTH	FL		05/30/2018		909		(2)			(2)		.907		.907		
100048196	FORT LAUDERDALE	FL		11/20/2020		711		(41)			(41)		.670		.670		
100221781	KINGMAN	AZ		07/25/2025		361		(9)			(9)		.352		.352		
100143892	DOLTON	IL		02/21/2024		475		(12)			(12)		.463		.463		
100043835	BERKELEY TOWNSHIP	NJ		08/19/2020		674		(49)			(49)		.625		.625		
100057547	DALLAS	TX		06/30/2021		862		(11)			(11)		.851		.851		
100227250	WASHINGTON	DC		01/13/2026		130		(3)			(3)		.127		.127		
100230044	MANASSAS	VA		08/25/2025		343		(16)			(16)		.327		.327		
100128247	KANSAS CITY	MO		09/14/2023		220		(11)			(11)		.209		.209		
100115218	CARPENTERSVILLE	IL		07/17/2023		367		(9)			(9)		.358		.358		
100201959	HOUSTON	TX		03/18/2025		163		(2)			(2)		.161		.161		
100194687	NEW HARTFORD	NY		10/30/2023		501		(12)			(12)		.489		.489		
100211554	LITHONIA	GA		06/05/2025		210		(9)			(9)		.201		.201		
100153256	PEORIA	AZ		06/30/2024		9,622		(134)			(134)		9,488		9,488		
100221798	VIALESKA	GA		07/25/2025		364		(9)			(9)		.355		.355		
100091618	COLUMBUS	OH		03/07/2023		313		(14)			(14)		.299		.299		
100074894	BALTIMORE	MD		12/01/2021		1,817		(6)			(6)		1,809		1,809		
100090087	HONOLULU	HI		01/13/2023		655		(21)			(21)		.634		.634		
100090757	JACKSONVILLE	FL		02/28/2023		472		(24)			(24)		.448		.448		
100216398	SAVANNAH	GA		06/20/2025		349		(1)			(1)		.348		.348		
100065053	OCEAN ISLE BEACH	NC		07/14/2021		1,239		(36)			(36)		1,203		1,203		
100198870	PALESTINE	TX		02/28/2025		177		(3)			(3)		.174		.174		
100076059	PORT CHARLOTTE	FL		01/07/2022		752		(26)			(26)		.726		.726		
100057862	CHARLOTTE	NC		06/30/2021		851		(13)			(13)		.838		.838		
100188392	OAK PARK	CA		01/08/2025		5,915		(123)			(123)		5,792		5,792		
100103625	VALRICO	FL		05/08/2023		4,125		(84)			(84)		4,041		4,041		
100243909	SPRING	TX		09/29/2025		721		(27)			(27)		.694		.694		
100109266	FRESNO	CA		07/21/2023		374		(9)			(9)		.365		.365		
100024119	SAN JACINTO	CA		09/10/2018		1,264		(16)			(16)		1,248		1,248		
100079146	HINESVILLE	GA		02/24/2022		753		(11)			(11)		.742		.742		
100118637	CORTONVILLE	IN		07/25/2023		1,564		(46)			(46)		1,518		1,518		
100110064	PORT ST LUCIE	FL		06/23/2023		1,315		(16)			(16)		1,297		1,297		
100047271	DOLORES	CO		11/20/2020		412		(57)			(57)		.355		.355		
100062699	COLUMBUS	OH		07/01/2021		771		(9)			(9)		.762		.762		
100192203	UPPER MERLBORO	MD		01/31/2025		378		(16)			(16)		.362		.362		
100191767	LUBBOCK	TX		02/20/2025		279		(13)			(13)		.266		.266		
100094603	MIDDLE BEACH	SC		06/02/2022		977		(78)			(78)		.899		.899		
100091474	WILE	TX		07/20/2023		257		(6)			(6)		.251		.251		
100204613	CINCINNATI	KY		04/04/2025		225		(6)			(6)		.219		.219		
100169412	WHITE PLAINS	GA		09/30/2024		3,043		(104)			(104)		2,939		2,939		
100138279	SPRING	TX		12/18/2023		2,442		(239)			(239)		2,203		2,203		
100198355	NEWPORT NEWS	VA		12/21/2023		1,926		(1)			(1)		1,925		1,925		
100138396	ATLANTA	GA		12/18/2023		450		(6)			(6)		.444		.444		
100019602	LAKE HARMONY	PA		07/26/2018		827		(18)			(18)		.809		.809		
100210338	BARNEGAT	NJ		05/09/2025		355		(13)			(13)		.342		.342		
100102398	ENTERPRISE	OR		06/07/2023		458		(16)			(16)		.442		.442		
100176944	BALTIMORE	MD		11/15/2024		464		(34)			(34)		.430		.430		
100204969	BAKERSFIELD	CA		04/10/2025		329		(15)			(15)		.314		.314		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090327	WATERFORD	NY		01/31/2023		1,381		(15)			(15)		1,366	1,386			
10021399	OAKWOOD	GA		05/22/2025		5,598		(117)			(117)		5,481	5,481			
10012982	ONEONTA	NY		09/27/2023		334		(5)			(5)		329	329			
10011863	HAMPTON	HI		06/10/2023		359		(12)			(12)		347	347			
10004786	EVERETT	WA		11/20/2020		658		(19)			(19)		639	639			
10020033	EDMOND	OK		03/06/2025		413		(8)			(8)		405	405			
10005487	DAVENPORT	FL		03/23/2021		1,322		(124)			(124)		1,198	1,198			
10019581	GAINESVILLE	VA		02/24/2025		317		(15)			(15)		302	302			
10021499	LAS VEGAS	NV		06/11/2025		332		(16)			(16)		316	316			
100078725	OLIVEHURST	CA		02/25/2022		765		(9)			(9)		756	756			
10014917	PORTLAND	OR		04/29/2024		356		(19)			(19)		337	337			
10019593	FAYETTEVILLE	NC		12/26/2024		311		(15)			(15)		296	296			
10002457	TEMPE	AZ		09/10/2018		1,707		(49)			(49)		1,658	1,658			
10019880	ST GEORGE	UT		02/28/2025		322		(6)			(6)		316	316			
100142137	SUGAR LAND	TX		02/29/2024		7,167		(229)			(229)		6,938	6,938			
100164066	WEST SPRINGFIELD	MA		06/21/2024		406		(16)			(16)		390	390			
100190264	CHICAGO	IL		01/22/2025		322		(8)			(8)		314	314			
100046667	QUAKERTOWN	PA		11/25/2020		505		(8)			(8)		497	497			
100204624	CAMDEN	NJ		04/04/2025		396		(12)			(12)		384	384			
100246308	AUGUSTA	GA		10/29/2025		3,489		(126)			(126)		3,363	3,363			
100031212	PATTERSON	CA		03/29/2019		659		(32)			(32)		627	627			
100071861	DUNDALK	MD		10/14/2021		771		(39)			(39)		732	732			
100067630	MORGANS	GA		09/23/2021		730		(35)			(35)		695	695			
100199149	NORRISTOWN	PA		04/04/2025		329		(15)			(15)		314	314			
100079486	SAINT CLOUD	FL		04/08/2022		666		(32)			(32)		634	634			
100190388	KANSAS CITY	MO		01/22/2025		317		(11)			(11)		306	306			
100141090	AURORA	CO		01/30/2024		388		(8)			(8)		380	380			
100047257	AURORA	CO		11/20/2020		503		(58)			(58)		445	445			
100019713	HANFORD	CA		07/26/2018		844		(13)			(13)		831	831			
100064975	CLAYSON	MI		07/14/2021		789		(31)			(31)		758	758			
100228007	AUGUSTA	GA		06/04/2025		347							347	347			
100046226	LEXINGTON	KY		11/25/2020		1,499		(27)			(27)		1,472	1,472			
100069409	CHICAGO	IL		09/01/2021		543		(4)			(4)		539	539			
100043731	WINTER PARK	FL		06/13/2020		578		(12)			(12)		566	566			
100049810	COMPTON	CA		11/20/2020		664		(43)			(43)		621	621			
100019766	RENO	NV		07/26/2018		1,167		(12)			(12)		1,155	1,155			
100054542	VALLEY CENTER	CA		03/23/2021		568		(14)			(14)		554	554			
100066374	EUGENE	OR		06/02/2021		837		(6)			(6)		831	831			
100189395	FORT WORTH	TX		01/14/2025		344		(16)			(16)		328	328			
100153970	HINESVILLE	GA		06/05/2024		260		(22)			(22)		238	238			
100135989	PALMDALE	CA		11/16/2023		540		(23)			(23)		517	517			
100234753	EL PASO	TX		06/28/2025		24,433		(1,122)			(1,122)		23,311	23,311			
100103521	HOUSTON	TX		05/08/2023		569		(41)			(41)		528	528			
100176016	SHEFFIELD LAKE	OH		12/20/2024		343		(7)			(7)		336	336			
100176215	ROSEVILLE	OH		12/20/2024		325		(15)			(15)		310	310			
100185794	LAUREHILL	FL		12/26/2024		337		(15)			(15)		322	322			
100193337	MIDWAY	GA		02/10/2025		357		(12)			(12)		345	345			
100153971	WASHINGTON	DC		06/05/2024		304		(15)			(15)		289	289			
100065715	MODESTO	CA		07/28/2021		725		(36)			(36)		689	689			
100091539	SUFFOLK	VA		01/20/2023		498		(12)			(12)		486	486			
100164105	BEAVER FALLS	PA		06/21/2024		248		(14)			(14)		234	234			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100108076	HOUSTON	TX		05/24/2023		292		(31)	(2)		(31)		261		261		
100063838	RUSSELLVILLE	MO		07/01/2021		997		(2)			(2)		995		995		
100028041	ADDISON	TX		10/26/2018		897	44				44		941		941		
100172665	LAS CRUCES	NM		11/21/2024		342		(12)			(12)		330		330		
100108385	COVINGTON	GA		05/25/2023		377		(9)			(9)		368		368		
100070489	ALLENJOHN	PA		09/23/2021		758		(40)			(40)		718		718		
100018130	CRANSTON	RI		06/08/2018		814		(13)			(13)		801		801		
100172187	IMPERIAL	CA		10/17/2024		306		(15)			(15)		291		291		
100164139	DUNALK	MD		06/21/2024		294		(9)			(9)		285		285		
100048449	SOMERSET	MA		11/20/2020		2 693		(190)			(190)		2 503		2 503		
100023835	STEWARTSVILLE	NJ		09/04/2018		865		(21)			(21)		844		844		
100148662	DREXEL HILL	PA		03/21/2024		420		(34)			(34)		386		386		
100203141	SARDINIA	OH		03/27/2025		333		(12)			(12)		321		321		
100163987	MACOMB	MI		06/21/2024		164		(5)			(5)		159		159		
100055343	HAIKU	HI		03/23/2021		559		(13)			(13)		546		546		
100185548	OCALA	FL		12/20/2024		361		(15)			(15)		346		346		
100109289	GREENVILLE	SC		07/21/2023		207		(17)			(17)		190		190		
100167798	READING	MA		09/19/2024		298		(18)			(18)		280		280		
100050282	CHICAGO	IL		11/20/2020		1 655		(113)			(113)		1 542		1 542		
100165642	LAS CRUCES	NM		10/04/2024		329		(18)			(18)		311		311		
100067746	HALTOM CITY	TX		09/23/2021		845		(12)			(12)		833		833		
100001715	HILLSBOROUGH	CA		09/27/2016		300		(6)			(6)		294		294		
100175145	INDIANAPOLIS	IL		11/05/2024		358		(4)			(4)		354		354		
100247678	WICHITA	KS		10/29/2025		1 640		(39)			(39)		1 601		1 601		
100102128	MILWAUKEE	WI		04/14/2023		1 441		(33)			(33)		1 408		1 408		
100165354	KENNER	LA		06/29/2024		341		(15)			(15)		326		326		
100103093	KANSAS CITY	MO		04/21/2023		448		(11)			(11)		437		437		
100136110	WOODRIDGE	NY		12/18/2023		958		(51)			(51)		907		907		
100255427	LAS VEGAS	NV		11/24/2025		261		(2)			(2)		259		259		
100061884	PORT SAINT LUCIE	FL		07/01/2021		1 026		(16)			(16)		1 010		1 010		
100157438	FAVETTEVILLE	NC		02/20/2025		313		(12)			(12)		301		301		
100169337	MIAMI	FL		09/27/2024		352		(18)			(18)		334		334		
100020371	VIRGINIA BEACH	VA		07/27/2018		827		(22)			(22)		805		805		
100170473	BALTIMORE	MD		09/23/2021		762		(41)			(41)		721		721		
100147478	BUFFALO	NY		04/03/2024		276		(20)			(20)		256		256		
100147869	LA PORTE	TX		04/04/2024		287		(21)			(21)		266		266		
100057111	ATLANTA	GA		06/30/2021		862		(34)			(34)		828		828		
100164108	TELLICO PLAINS	TN		06/21/2024		332		(11)			(11)		321		321		
100049424	LAS VEGAS	NV		11/20/2020		2 367		(96)			(96)		2 331		2 331		
100083794	MIATILLA	FL		07/12/2022		437		(16)			(16)		421		421		
100200121	BETHLEHEM	PA		03/06/2025		370		(5)			(5)		365		365		
100077274	PLANTATION	FL		01/03/2022		970		(10)			(10)		960		960		
100165928	COESSA	TX		12/26/2024		705		(45)			(45)		660		660		
100161748	CLARENDON	OK		07/30/2024		334		(18)			(18)		316		316		
100177940	MUNSTER	IN		01/16/2025		966		(30)			(30)		936		936		
100054797	MIAMI	FL		03/23/2021		173		(13)			(13)		160		160		
100108423	CLEVELAND	OH		05/25/2023		361		(7)			(7)		354		354		
100181231	JACKSONVILLE	FL		12/06/2024		838		(10)			(10)		828		828		
100063104	STOCKBRIDGE	GA		07/01/2021		1 717		(11)			(11)		1 716		1 716		
100220047	MEMPHIS	TN		07/30/2025		326		(15)			(15)		311		311		
100084667	TOSHAWA	PA		06/02/2022		438		(6)			(6)		432		432		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046840	YOKERS	NY		11/20/2020		626		(142)			(142)		484				
100075911	PHILADELPHIA	PA		01/07/2022		788		(25)			(25)		763				
100200002	CANYON	TX		03/06/2025		374		(7)			(7)		367				
100154521	HARVEY	LA		06/14/2024		329		(11)			(11)		318				
100138364	INDIANAPOLIS	IL		12/18/2023		92		(3)			(3)		89				
100086082	LUTZ	FL		10/25/2022		396		(35)			(35)		361				
100024303	DALLAS	TX		09/20/2018		805		(20)			(20)		785				
100226048	DAVENPORT	FL		06/07/2025		249		(11)			(11)		238				
100167989	BLOSSOM	TX		09/20/2024		282		(23)			(23)		269				
100077377	BRANSON	MO		01/03/2022		1,161		(3)			(3)		1,158				
100147124	GAINESVILLE	VA		05/08/2024		295		(19)			(19)		276				
100117283	AMT OCH	CA		07/20/2023		2,293		(35)			(35)		2,258				
100057978	ALBUQUERQUE	NM		06/30/2021		735		(31)			(31)		704				
100071304	CORPUS CHRISTI	TX		10/01/2021		808		(4)			(4)		804				
100041972	HOUSTON	TX		02/29/2024		301		(24)			(24)		277				
100055688	ELLENWOOD	GA		03/23/2021		781		(77)			(77)		704				
100018351	HERNDON	VA		06/27/2018		854		(8)			(8)		846				
100132724	DARBY	MT		11/03/2023		246		(12)			(12)		234				
100200053	ROCKFORD	IL		03/06/2025		412		(2)			(2)		410				
100272637	LAFAYETTE	CA		01/09/2026		117		(1)			(1)		116				
100164861	HOMESTEAD	FL		08/28/2024		338		(9)			(9)		329				
100159733	BELL INGHAM	VA		08/23/2024		3,576		(128)			(128)		3,448				
100020249	ATLANTA	GA		07/17/2018		1,236		(25)			(25)		1,211				
100017983	MODESTO	CA		05/22/2018		840		(22)			(22)		818				
100142130	PHILADELPHIA	PA		02/29/2024		314		(12)			(12)		302				
100211573	TRAVELERS REST	SC		06/23/2025		309		(11)			(11)		298				
100204620	NORTH LAS VEGAS	NV		04/04/2025		347		(17)			(17)		330				
100139477	CARLSLE	WA		12/28/2023		293		(18)			(18)		275				
100075960	TUSCON	AZ		01/07/2022		806		(19)			(19)		787				
100162077	WILSON	WY		07/31/2024		358		(9)			(9)		349				
100149783	PITTSBURGH	PA		04/26/2024		328		(7)			(7)		321				
100066902	JACKSONVILLE	FL		08/02/2021		696		(6)			(6)		688				
100053603	HENDERSON	NV		03/23/2021		3,428		(89)			(89)		3,339				
100156355	CENTER POINT	AL		07/25/2024		327		(23)			(23)		304				
100018080	KANSAS CITY	MO		06/08/2018		712		(14)			(14)		698				
100198648	SOUTH EUCLID	OH		02/02/2024		308		(16)			(16)		292				
100070468	AMT OCH	CA		09/23/2021		786		(31)			(31)		755				
100049658	DEARBORN	MI		11/20/2020		534		51			51		585				
100044198	DELTONA	FL		06/19/2020		821		(3)			(3)		818				
10014201	FORT WORTH	TX		01/30/2024		301		(13)			(13)		288				
100075273	CHICAGO	IL		12/01/2021		331		(3)			(3)		328				
100219860	MEMPHIS	TN		07/10/2025		339		(14)			(14)		325				
100139063	HOUSTON	TX		12/28/2023		303		(25)			(25)		278				
100202228	PHILADELPHIA	PA		04/17/2025		341		(6)			(6)		333				
100103817	LANSING	MI		05/10/2023		380		(7)			(7)		373				
100253827	CHESAPEAKE	VA		10/30/2025		350		(9)			(9)		341				
100115291	NORTH CHARLESTON	SC		07/17/2023		365		(10)			(10)		355				
100178428	GARDEN CITY	GA		11/21/2024		244		(11)			(11)		233				
100221282	RACINE	WI		07/22/2025		581		(27)			(27)		554				
100047618	PITTSBURG	CA		11/20/2020		651		18			18		669				
100200069	BOCA RATON	FL		03/06/2025		589		(3)			(3)		586				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015263	SAN ANTONIO	TX		05/22/2024		302	(15)				(15)		287		287		
100108194	PLANTATION	FL		05/24/2023		258	(14)				(14)		244		244		
10004697	DORCHESTER	MA		11/25/2020		2,350	(50)				(50)		2,300		2,300		
100200060	JACKSONVILLE	FL		03/06/2025		380	(5)				(5)		375		375		
100070674	GLASSBORO	NJ		10/01/2021		394	(4)				(4)		390		390		
100154550	INDEPENDENCE	MO		06/14/2024		632	(22)				(22)		610		610		
100149775	ENDICOTT	NY		04/26/2024		347	(6)				(6)		341		341		
100167398	KANSAS CITY	MO		09/20/2024		269	(8)				(8)		261		261		
100226620	MIDDLETOWN	NJ		07/30/2025		1,712	(42)				(42)		1,670		1,670		
100079258	WESTPORT	CT		02/25/2022		1,046	(49)				(49)		997		997		
100133812	TULSA	OK		10/20/2023		307	(15)				(15)		292		292		
100141959	ATLANTA	GA		02/29/2024		348	(14)				(14)		334		334		
100247026	SPRING LAKE PARK	IN		10/22/2025		388	(15)				(15)		373		373		
100030678	WINTER PARK	FL		04/09/2019		927	(34)				(34)		893		893		
100185065	HOUSTON	TX		12/20/2024		350	(16)				(16)		334		334		
100133663	INDIANAPOLIS	IL		10/25/2023		300	(6)				(6)		294		294		
100243153	LAS VEGAS	NV		09/26/2025		437	(21)				(21)		416		416		
100018104	FRESNO	CA		06/08/2018		2,755	(71)				(71)		2,684		2,684		
100135900	SIMPSONVILLE	SC		11/16/2023		415	(18)				(18)		397		397		
100136940	LEBANON	OR		12/21/2023		172	(1)				(1)		171		171		
100168795	LAUDERDALE LAKES	FL		09/26/2024		263	(31)				(31)		232		232		
100161915	SPRINGFIELD	VA		07/31/2024		323	(14)				(14)		309		309		
100193240	BOILING GREEN	KY		02/10/2025		581	(23)				(23)		558		558		
100201834	READING	MA		03/18/2025		297	(14)				(14)		283		283		
100164071	ATLANTA	GA		06/21/2024		304	(32)				(32)		272		272		
100171118	GRANITE CITY	IL		11/22/2024		350	(14)				(14)		336		336		
100070462	WEST WARRICK	RI		09/23/2021		781	(42)				(42)		739		739		
100062801	KEMERSVILLE	NC		07/01/2021		1,136	(14)				(14)		1,122		1,122		
100110820	HAUPTON	MA		06/29/2023		1,201	(81)				(81)		1,120		1,120		
100054331	MANTOYOC	MI		03/23/2021		1,111	(28)				(28)		1,083		1,083		
100148424	WEST MELBOURNE	FL		04/12/2024		16,029	(135)				(135)		15,894		15,894		
100153047	KAURIAN	TX		06/27/2024		306	(12)				(12)		294		294		
100133608	OKLAHOMA CITY	OK		10/20/2023		321	(20)				(20)		301		301		
100089262	TEHPALE TERRACE	FL		01/26/2023		308	(8)				(8)		300		300		
100055045	TOTO/WA	NJ		03/23/2021		3,009	(69)				(69)		2,940		2,940		
100203604	BENTONVILLE	AR		03/26/2025		61,047	(861)				(861)		60,186		60,186		
100120343	NORTH CHARLESTON	SC		06/18/2023		305	(9)				(9)		296		296		
100204730	GREENSBORO	NC		04/08/2025		359	(17)				(17)		342		342		
100048644	GEORGETOWN	TX		11/20/2020		638	(24)				(24)		614		614		
100156218	SCHUYLKILL HAVEN	PA		06/20/2024		334	(10)				(10)		324		324		
100210365	NORTH MIAMI	FL		05/12/2025		357	(3)				(3)		354		354		
100172626	XENIA	OH		10/24/2024		662	(46)				(46)		616		616		
100017834	GLENDALE	CA		05/30/2018		875	(15)				(15)		860		860		
100043497	OREGON	UT		06/13/2020		440	(27)				(27)		413		413		
100101749	KANSAS CITY	MO		03/31/2023		367	(9)				(9)		358		358		
100080387	DENISON	TX		04/14/2022		858	(27)				(27)		831		831		
100099611	DALLAS	TX		04/06/2023		291	(16)				(16)		275		275		
100143525	EASTPONTE	MI		02/21/2024		281	(12)				(12)		269		269		
100075904	ALEXANDRIA	VA		01/07/2022		2,339	(21)				(21)		2,318		2,318		
100246537	TRIVY	MI		10/10/2025		339	(13)				(13)		326		326		
100156232	AVENTURA	FL		06/20/2024		333	(9)				(9)		324		324		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100079499	PHILADELPHIA	PA		04/25/2022		689		(24)			(24)		665		.665		
10017173	CREST HILL	IL		11/22/2024		34		(9)			(9)		335		.335		
10010180	STATESVILLE	NC		04/06/2023		308		(23)			(23)		285		.285		
10015278	CARTHAGE	TN		05/22/2024		283		(23)			(23)		260		.260		
10015286	CARTHAGE	TN		05/22/2024		283		(23)			(23)		260		.260		
100119864	HAIRPORT	IN		06/10/2023		355		(12)			(12)		343		.343		
100078804	SCHERVILLE	IN		02/24/2022		731		(9)			(9)		722		.722		
100057535	CAROLINA BEACH	NC		06/30/2021		1,778		(32)			(32)		1,746		.1,746		
100120656	MEMPHIS	TN		08/25/2023		332		(15)			(15)		317		.317		
100090014	MILLBERRY	FL		01/13/2023		287		(25)			(25)		262		.262		
100166438	DALLAS	TX		10/31/2024		1,862		(77)			(77)		1,785		.1,785		
100020532	LANCASTER	CA		07/17/2018		1,093		(29)			(29)		1,064		.1,064		
100023191	CHARLOTTE	NC		08/16/2018		853		(13)			(13)		840		.840		
100102564	DAVENPORT	FL		06/07/2023		1,191		(6)			(6)		1,185		.1,185		
100186775	GAINESVILLE	VA		12/31/2024		311		(15)			(15)		296		.296		
100062990	NEWPORT	RI		07/01/2021		1,185		(8)			(8)		1,177		.1,177		
100216210	FOREST PARK	IL		06/20/2025		334		(7)			(7)		327		.327		
100071655	CLARKSVILLE	TN		10/14/2021		844		(11)			(11)		833		.833		
100138725	SAINT CLOUD	FL		02/02/2024		265		(12)			(12)		253		.253		
100138227	FORT WORTH	TX		12/14/2023		850		(25)			(25)		825		.825		
100063392	NORTH RICHLAND HILLS	TX		07/01/2021		1,064		(13)			(13)		1,051		.1,051		
100141079	COUNTRY CLUB HILLS	IL		01/30/2024		513		(17)			(17)		496		.496		
100215894	ORLANDO	FL		07/11/2025		351		(8)			(8)		343		.343		
100030451	PEARLAND	TX		12/20/2018		2,072		(33)			(33)		2,039		.2,039		
100054212	GEORGETOWN	TX		03/23/2021		845		(56)			(56)		789		.789		
100055537	SEATTLE	WA		03/23/2021		4,047		(161)			(161)		3,886		.3,886		
100214853	TRENTON	NJ		06/11/2025		300		(14)			(14)		286		.286		
100047657	PARK RIDGE	NJ		11/20/2020		654		(52)			(52)		602		.602		
100157502	FLORISSANT	CO		02/20/2025		313		(20)			(20)		293		.293		
100181236	FORT WORTH	TX		12/06/2024		339		(7)			(7)		332		.332		
100211548	VALLEJO	CA		06/05/2025		667		(20)			(20)		647		.647		
100118865	LAKE CITY	CO		07/25/2023		325		(3)			(3)		322		.322		
100200079	FORT WALTON BEACH	FL		03/06/2025		381		(10)			(10)		371		.371		
100148999	READING	MA		04/19/2024		10,825		(485)			(485)		10,340		.10,340		
100019793	THE COLONY	TX		07/26/2018		824		(18)			(18)		806		.806		
100062549	WARREN	NJ		07/01/2021		912		(3)			(3)		909		.909		
100053416	TURTLE LAKE	WI		03/23/2021		1,552		(90)			(90)		1,462		.1,462		
100180142	WALTON	KY		11/25/2024		348		(6)			(6)		342		.342		
100180144	WALTON	KY		11/25/2024		348		(6)			(6)		342		.342		
100235253	MOORE	OK		08/29/2025		360		(5)			(5)		355		.355		
100100165	BALTIMORE	MD		03/17/2023		365		(4)			(4)		361		.361		
100169237	CHICAGO	IL		09/27/2024		387		(18)			(18)		369		.369		
100114613	DECATUR	GA		06/29/2023		358		(16)			(16)		342		.342		
100173946	SIXLERVILLE	NJ		10/31/2024		395		(7)			(7)		388		.388		
100090392	DENISON	TX		04/14/2022		858		(21)			(21)		837		.837		
100067209	MODESTO	CA		08/02/2021		764		11			11		775		.775		
100115159	SIXLERVILLE	NJ		07/17/2023		359		(12)			(12)		347		.347		
100079617	MIAMI	FL		04/25/2022		534		(54)			(54)		480		.480		
100057544	OXFORD	CA		06/30/2021		805		(28)			(28)		777		.777		
100193986	KIRKWOOD	CA		12/28/2023		268		(7)			(7)		261		.261		
100091012	CLARENDON	TX		01/31/2023		314		(16)			(16)		298		.298		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100066448	CLARKSBURG	MD		06/02/2021		749		(6)			(8)		741				
100175789	ALBANY	CA		11/12/2024		1,151		(54)			(54)		1,097				
100184098	EDINBURG	TX		12/16/2024		1,387		(57)			(57)		1,330				
100159536	ROVERSFO	PA		07/15/2024		109		(6)			(6)		103				
100109849	PHILADELPHIA	PA		06/22/2023		361		(9)			(9)		352				
100103790	LANSING	MI		05/10/2023		354		(11)			(11)		343				
100153488	DAVENPORT	FL		05/30/2024		332		(2)			(2)		330				
100102592	BALTIMORE	MD		06/07/2023		333		(26)			(26)		307				
100101760	MAYWOOD	CA		03/31/2023		304		34			34		338				
100142569	PITTSBURGH	PA		02/09/2024		1,529		(15)			(15)		1,514				
100067546	HOUSTON	TX		09/23/2021		347		(21)			(21)		326				
100193369	HARKER HEIGHTS	TX		02/10/2025		255		(1)			(1)		254				
100129266	BALTIMORE	MD		11/03/2023		285		(22)			(22)		263				
100173772	PAINTER	VA		10/30/2024		401		(14)			(14)		387				
100119848	LINENWOLD	NJ		06/04/2023		2,265		(56)			(56)		2,209				
100062303	PALM COAST	FL		07/01/2021		1,229		(21)			(21)		1,208				
100137416	JONESBORO	GA		01/11/2024		152		(15)			(15)		137				
100137417	RICHMOND	TX		04/29/2024		350		(10)			(10)		340				
100149888	JONESBORO	GA		01/11/2024		152		(15)			(15)		137				
100193897	PITTSBURGH	PA		12/28/2023		289		(6)			(6)		283				
100067659	ALEXANDRIA	VA		09/23/2021		835		(13)			(13)		822				
100062273	MILWAUKEE	WI		07/01/2021		1,218		(9)			(9)		1,209				
100209784	KANAWOLLS	NC		05/05/2025		440		(12)			(12)		428				
100064470	CONVERS	GA		07/01/2021		729		15			15		744				
100159848	MISSION	TX		07/15/2024		2,385		(212)			(212)		2,173				
100136148	CHULA VISTA	CA		12/18/2023		90		(3)			(3)		87				
5,00008E+11	TERAPEL	MD		01/28/2026		924							924		(53)		(53)
100139472	OAKLA	FL		12/28/2023		156		(9)			(9)		147				
100057591	WINNER	GA		06/30/2021		828		(10)			(10)		818				
100057675	WINNER	GA		06/30/2021		828		(10)			(10)		818				
100219101	CHESTER SPRINGS	PA		06/27/2025		2,289		(57)			(57)		2,232				
100024087	NEWARK	NJ		09/10/2018		850		(11)			(11)		839				
100204545	ROUND LAKE BEACH	IL		04/04/2025		327		(9)			(9)		318				
100103873	THE BROW	NY		05/10/2023		372		(7)			(7)		365				
100154871	DETROIT	MI		07/19/2024		387		(29)			(29)		358				
100101968	KATY	TX		04/14/2023		425		(23)			(23)		402				
100070906	WETUMPKA	AL		10/01/2021		749		(7)			(7)		742				
100114724	BAKERSFIELD	CA		06/29/2023		481		(15)			(15)		466				
100053552	VASS	NC		03/23/2021		630		(21)			(21)		609				
100075646	RUTLEDGE	PA		12/01/2021		821		(18)			(18)		803				
100193455	WARNER ROBINS	GA		02/10/2025		298		(7)			(7)		291				
100090267	MOUNT DORA	FL		01/13/2023		242		(16)			(16)		226				
100053494	ISELIN	NJ		03/23/2021		562		(8)			(8)		554				
100054657	MILWAUKEE	WI		03/23/2021		457		(11)			(11)		446				
100192884	SOUTH PACIFIC ISLAND	TX		02/10/2025		35,015		(1,237)			(1,237)		33,778				
100201823	DES MOINES	IA		03/18/2025		824		(39)			(39)		785				
100135000	CORPUS CHRISTI	TX		10/30/2023		299		(12)			(12)		287				
100147449	AUGUSTA	GA		04/03/2024		119		(9)			(9)		110				
100154176	DEERFIELD BEACH	FL		07/11/2024		2,286		(132)			(132)		2,154				
100247400	HOUSTON	TX		10/24/2025		305		(14)			(14)		291				
100154738	ATLANTA	GA		07/19/2024		511		(17)			(17)		494				

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100211488	AUGUSTA	GA		05/16/2025		326		(5)			(5)		321		321		
100073620	CLARKDALE	AZ		04/08/2022		912		(3)			(3)		909		909		
100200090	ORANGE PARK	FL		03/06/2025		621		(15)			(15)		606		606		
100060192	LAFAYETTE	CA		06/25/2021		1,193		(26)			(26)		1,167		1,167		
100100062	POCONO SUMMIT	PA		03/28/2023		458		(17)			(17)		441		441		
100044823	SPARKS	NV		11/19/2020		974		(29)			(29)		945		945		
100150109	AZLE	TX		06/14/2024		147,117		(5,343)			(5,343)		141,774		141,774		
100119704	BALTIMORE	MD		06/08/2023		387		(8)			(8)		379		379		
100129306	KANSAS CITY	MO		09/27/2023		352		(6)			(6)		344		344		
100267110	BUFFALO GROVE	IL		12/12/2025		14,164		(523)			(523)		13,641		13,641		
100065242	WINNER	GA		07/14/2021		831		(10)			(10)		821		821		
100043995	HOLLWOOD	FL		06/13/2020		574		(26)			(26)		548		548		
100114576	YUMA	AZ		06/29/2023		689		(16)			(16)		673		673		
100107395	DAQUILA	GA		06/29/2023		3,659		(136)			(136)		3,523		3,523		
100073929	TROUTMAN	NC		04/25/2022		592		(41)			(41)		551		551		
100208853	ANTIOCH	CA		04/29/2025		582		(34)			(34)		548		548		
100189023	LUBBOCK	TX		01/09/2025		283		(13)			(13)		270		270		
100204570	POTTSTOWN	PA		04/04/2025		383		(10)			(10)		373		373		
100101181	BALTIMORE	MD		04/26/2023		413		(6)			(6)		407		407		
100068272	SEGUIN	TX		06/25/2021		1,001		(53)			(53)		948		948		
100192248	SAN FRANCISCO	CA		01/31/2025		1,491		(39)			(39)		1,452		1,452		
100190336	ALEXANDRIA	VA		01/22/2025		347		(4)			(4)		343		343		
100073926	COALINGA	CA		04/25/2022		723		(14)			(14)		709		709		
100076267	SANDSTON	VA		01/07/2022		731		(31)			(31)		700		700		
100176906	GARLAND	TX		11/15/2024		369		(24)			(24)		345		345		
100067910	LAS VEGAS	NV		09/23/2021		772		(37)			(37)		735		735		
100057906	LITTLE ROCK	AR		06/30/2021		776		(29)			(29)		747		747		
100150161	FLORENCE	AL		04/30/2024		1,112		(67)			(67)		1,045		1,045		
100048064	NAPLES	FL		11/20/2020		592		(22)			(22)		570		570		
100136114	CHICAGO	IL		12/18/2023		368		(1)			(1)		367		367		
100028031	WEST ST. PAUL	MN		10/26/2018		769		81			81		850		850		
100066359	LIBERTY	MO		08/25/2021		812		(26)			(26)		786		786		
100159683	PETOSKEY	MI		09/23/2024		11,225		(830)			(830)		10,395		10,395		
100063651	HARRAH	OK		06/23/2022		463		(9)			(9)		454		454		
100028610	CHULA VISTA	CA		10/26/2018		398		44			44		442		442		
100077153	PFLUMERVILLE	TX		01/03/2022		320		(5)			(5)		315		315		
100147608	MEUO	CA		04/04/2024		726		(9)			(9)		717		717		
100192284	PHILADELPHIA	PA		01/31/2025		335		(6)			(6)		327		327		
100202165	KANSAS CITY	MO		03/18/2025		351							351		351		
100055133	VICTORVILLE	CA		03/23/2021		568		(5)			(5)		563		563		
100100170	SHAWNEE	KS		03/17/2023		389		(7)			(7)		382		382		
100118655	DUNDALK	MD		07/20/2023		352		(12)			(12)		340		340		
100023928	JACKSONVILLE	FL		08/16/2018		802		(13)			(13)		789		789		
100050595	LEESBURG	VA		11/20/2020		737		(17)			(17)		720		720		
100091492	KANSAS CITY	MO		01/20/2023		391		(7)			(7)		384		384		
100065040	SAN JACINTO	CA		07/14/2021		725		(20)			(20)		705		705		
100048476	DETROIT	MI		11/20/2020		511		3			3		514		514		
100190630	COLTWAH	TN		01/27/2025		5,926		(115)			(115)		5,811		5,811		
100048847	COBBES CREEK	VA		11/20/2020		903		(85)			(85)		818		818		
100049370	HEADING	MA		11/20/2020		1,149		(83)			(83)		1,066		1,066		
100066545	CANTONMENT	FL		09/30/2022		369		(12)			(12)		357		357		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10029310	COLUMBUS	OH		12/05/2025		326		(14)					312				
10010065	INDIANAPOLIS	IL		03/17/2023		304		(6)					298				
10021364	POLARSO	IA		07/22/2025		321		(15)					306				
100126401	BALTIMORE	MD		06/30/2023		355		(5)					350				
100246078	SAN ANTONIO	TX		10/08/2025		314		(14)					300				
100168705	PRINELANDER	WI		09/25/2024		446		(20)					426				
100207271	ST. LOUIS	MO		04/28/2025		372		(2)					370				
100076317	COLUMBIA	SC		01/07/2022		788		(13)					775				
100186618	FORT WORTH	TX		02/10/2025		261		(12)					249				
100141213	RICHMOND	TX		01/30/2024		3,555		(150)					3,405				
100102142	SANTA ANA	CA		04/14/2023		2,919		(7)					2,912				
100046211	LAKEVIEWBURG	TN		11/25/2020		998		(53)					905				
100079261	TAMARAC	FL		02/28/2022		2,312		(26)					2,286				
100076909	LAKE ELSINORE	CA		01/03/2022		593		(22)					571				
100247122	BELTON	TX		10/23/2025		322		(13)					309				
100130041	KANSAS CITY	MO		09/27/2023		374		(9)					365				
100141940	PITTSBURGH	PA		02/20/2024		291		(19)					272				
100255439	INDIANAPOLIS	IL		11/24/2025		3,543		(135)					3,408				
100188556	SILVER SPRING	MD		02/10/2025		331		(13)					318				
100115406	DALY CITY	CA		07/17/2023		22,941		(328)					22,613				
100128530	TALLAHASSEE	FL		09/15/2023		305		(15)					290				
100193920	BATAVIA	IL		02/10/2025		2,424		(27)					2,397				
100063408	WATERVILLE	ME		07/01/2021		1,171		(14)					1,157				
100103803	IRVING	TX		05/10/2023		134		(3)					131				
100176966	ROME	GA		11/15/2024		225		(11)					214				
100243888	NORTHRIDGE AREA LOS ANGELES	CA		09/29/2025		11,549		(64)					11,485				
100214837	MELBOURNE	AUS		06/11/2025		215		(10)					205				
100063375	SOUTH MILWAUKEE	WI		07/01/2021		1,331		(16)					1,315				
100086933	TUSCON	AZ		11/15/2022		265		(33)					232				
100191079	COLUMBUS	OH		01/29/2025		366		(5)					361				
100167930	BULLHEAD CITY	AZ		09/20/2024		1,027		(61)					966				
100180484	SPARTANBURG	SC		11/26/2024		417		(22)					395				
100207261	BALCH SPRINGS	TX		04/28/2025		363		(3)					360				
100210753	WADSWON	WI		05/15/2025		195,210		(6,850)					188,360				
100128370	NORTHFIELD	NJ		09/15/2023		363		(19)					344				
100214864	SAN ANTONIO	TX		06/11/2025		352		(4)					348				
100024513	YPSILANTI	MI		09/20/2018		850		173					1,023				
100235382	LANCASTER	CA		08/29/2025		347		(7)					340				
100070768	MILFORD	MI		10/01/2021		919							919				
100114566	TULSA	OK		06/29/2023		514		(16)					498				
100079065	WESTMONT	IL		02/24/2022		1,026		(8)					1,018				
100088187	HOUSTON	TX		10/25/2022		1,014		(19)					995				
100190335	PHILADELPHIA	PA		01/22/2025		319		(8)					311				
100064748	CAPE CORAL	FL		07/14/2021		978		(46)					932				
100211413	FORT LAUDERDALE	FL		05/16/2025		7,932		(330)					7,602				
100054401	HAUGHTON	WI		03/23/2021		991		(40)					951				
100071829	KEISER	AR		10/14/2021		790		(35)					755				
100174606	DUNDALK	MD		10/31/2024		951		(61)					890				
100061987	VERO BEACH	FL		07/01/2021		1,073		(16)					1,057				
100165296	BALTIMORE	MD		08/29/2024		369		(1)					368				
100068149	OMAHA	NE		06/25/2021		822		(16)					806				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100179405	DALLAS	TX		12/21/2024		663		(31)					632				
100062766	BENTON	LA		07/01/2021		680		(9)					681				
100181585	VANDALIA	MI		07/09/2025		344		(11)					333				
100079536	CLAYTON	CA		04/08/2022		592		(42)					550				
100133982	BINGHAMTON	NY		10/25/2023		302		(8)					294				
100043771	OCEANSIDE	CA		06/13/2020		2 459		(35)					2 424				
100130201	HOUSTON	TX		11/15/2023		420		(16)					404				
100205636	LEHIGH ACRES	FL		05/09/2025		341		(9)					332				
100149474	IRVING	TX		04/24/2024		9 328		(282)					9 046				
100272645	PANAMA CITY	FL		07/09/2026		123		(1)					122				
100062818	BALTIMORE	MD		07/01/2021		748		(3)					745				
100175795	EDWARDSVILLE	IL		11/12/2024		333		(13)					320				
100043307	CEDAR HILL	TX		06/13/2020		832		(32)					800				
100077794	CLEARWATER	FL		12/23/2021		922		(88)					834				
100193759	EAST NORTHPORT	NY		02/10/2025		752 755		(25 640)					727 116				
100062091	LOUISBURG	NC		07/01/2021		900		(16)					884				
100139468	PHOENIX	AZ		12/28/2023		433		(23)					410				
100044498	CRESTLINE	CA		11/19/2020		1 782		(53)					1 729				
100191610	HOUSTON	TX		01/31/2025		7 349		(11)					7 338				
100046204	BENAVERTON	OR		11/25/2020		749							749				
100115181	RICHMOND	TX		07/17/2023		342		(12)					330				
100179386	WILLIAM	IN		12/27/2024		280		(13)					267				
100189479	COLUMBUS	OH		01/15/2025		280		(13)					267				
100176777	HOUSTON	TX		11/15/2024		487		(31)					456				
100068402	FAIRBANKS	AK		06/25/2021		732		(41)					691				
100206089	NORTH PROVIDENCE	RI		04/16/2025		320		(13)					307				
100155942	WHITESTOWN	IN		06/17/2024		55 953		(356)					55 597				
100209514	ROUND LAKE BEACH	IL		05/02/2025		350		(14)					336				
100123923	KANSAS CITY	MO		09/27/2023		367		(7)					360				
100261562	MILWAUKEE	WI		12/12/2025		229		(7)					222				
100261589	MILWAUKEE	WI		12/12/2025		229		(7)					222				
100062165	SCHENECTADY	NY		07/01/2021		950		(5)					945				
100067694	WINSTED	IN		09/23/2021		821		(21)					800				
100119811	WILLINGTON	DE		07/30/2018		832		(11)					821				
100195593	HAIGHTON	MI		02/24/2025		329		(7)					322				
100067764	NORTH FORT MYERS	FL		09/23/2021		744		(42)					702				
100247336	JIM THORPE	PA		10/24/2025		273		(13)					260				
100088182	HOUSTON	TX		10/25/2022		1 125		(16)					1 107				
100134316	OCALA	FL		10/21/2023		352		(5)					347				
100255345	ROCKFORD	IL		11/25/2025		314		(19)					295				
100253821	ARIANA	CA		10/30/2025		313		(10)					303				
100063001	MADISON	WI		07/01/2021		1 325		(4)					1 321				
100135909	PRINCETON	IN		11/10/2023		1 643		(16)					1 627				
100014350	RICHMOND	TX		09/27/2017		224		(3)					221				
100100129	BATON ROUGE	LA		03/28/2023		321		(12)					309				
100077207	GAINESVILLE	VA		01/03/2022		840		(16)					824				
100019837	NORFOLK	MA		07/30/2018		848		(3)					845				
100057600	HAGERSTOWN	MD		06/30/2021		792		(24)					768				
100167519	HOUSTON	TX		10/31/2024		351		(16)					335				
100047967	BENNEWILLE	IL		11/20/2020		1 194		(22)					1 172				
100154975	ITALY	TX		07/19/2024		357		(12)					345				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100155273	CHELSEA	MA		07/19/2024		8,703		(576)			(576)		8,127	8,127			
100159891	FORT LAUDERDALE	FL		06/16/2024		313		(22)			(22)		291	291			
100103424	CHARLOTTE	NC		06/16/2023		3,738		(172)			(172)		3,566	3,566			
100147214	BLOOMINGBURG	NY		03/28/2024		460		(12)			(12)		448	448			
100091522	BALTIMORE	MD		01/20/2023		386		(9)			(9)		377	377			
100176635	ATLANTA	GA		11/15/2024		292		(24)			(24)		268	268			
100138558	BALTIMORE	MD		12/18/2023		304		(7)			(7)		297	297			
100156264	BISBEE	AZ		07/25/2024		506		(27)			(27)		479	479			
100045314	CRYSTON	PA		11/25/2020		592		(14)			(14)		578	578			
100253843	TUCSON	AZ		10/30/2025		306		(15)			(15)		291	291			
100049625	JACKSONVILLE	FL		11/20/2020		482		14			14		496	496			
100053891	DENHAM SPRINGS	LA		03/23/2021		613		(53)			(53)		560	560			
10021725	GREEN VALLEY LAKE	CA		07/25/2025		313		(10)			(10)		303	303			
100243498	LAREDO	TX		09/26/2025		264		(12)			(12)		252	252			
100161679	ROCKFORD	IL		07/31/2024		269		(16)			(16)		253	253			
100065051	HALEIAH	FL		07/14/2021		553		(16)			(16)		537	537			
100083051	DAVIE	FL		05/11/2022		368		(17)			(17)		351	351			
100068350	FORT WASHINGTON	MD		08/25/2021		1,112		(35)			(35)		1,077	1,077			
100156148	HOUSTON	TX		07/25/2024		244		(20)			(20)		224	224			
100179356	KANSAS CITY	MO		12/27/2024		1,619		(76)			(76)		1,543	1,543			
100175520	MIAMI	FL		11/12/2024		373		(13)			(13)		360	360			
100117970	LAS VEGAS	NV		07/20/2023		366		(7)			(7)		359	359			
100024739	OPA LOCKA	FL		09/20/2018		743		72			72		815	815			
100227271	CINCINNATI	KY		07/31/2025		811		(44)			(44)		767	767			
100156890	ALLENTOVN	PA		06/27/2024		327		(3)			(3)		324	324			
100108450	BROOK	NY		05/25/2023		369		(7)			(7)		362	362			
100201666	HOUSTON	TX		03/13/2025		713		(35)			(35)		678	678			
10011756	CHICAGO	IL		06/29/2023		247		(6)			(6)		241	241			
100227362	FORT WORTH	TX		06/04/2025		331		(7)			(7)		324	324			
100140770	E66 HARBOR TOWNSHIP	NJ		01/22/2024		291		(12)			(12)		279	279			
100243467	ATLANTIC CITY	NJ		09/26/2025		295		(14)			(14)		281	281			
100144297	COLUMBUS	OH		03/07/2024		295		(19)			(19)		276	276			
100220711	LAS VEGAS	NV		07/18/2025		333		(1)			(1)		332	332			
100043539	RALEIGH	NC		08/13/2020		940		(51)			(51)		889	889			
100192219	KANSAS CITY	MO		01/31/2025		400		(6)			(6)		394	394			
100149871	SEGUIN	TX		04/29/2024		278		(15)			(15)		263	263			
100087007	MEMPHIS	TN		11/04/2022		388		(27)			(27)		361	361			
100164138	TITUSVILLE	NJ		06/21/2024		316		(11)			(11)		305	305			
100176961	HIGHLAND	UT		11/15/2024		352		(16)			(16)		336	336			
100176960	HIGHLAND	UT		11/15/2024		347		(11)			(11)		336	336			
100175722	INDIANAPOLIS	IL		11/12/2024		372		(11)			(11)		361	361			
100068195	KEWAU	AK		06/25/2021		790		(32)			(32)		758	758			
100147675	SEGUIN	TX		04/04/2024		340		(11)			(11)		329	329			
100060243	HENDERSON	NV		06/25/2021		909		(9)			(9)		900	900			
100057533	PRINEVILLE	OR		06/30/2021		3,776		(51)			(51)		3,725	3,725			
100016538	NORTH LAS VEGAS	NV		04/10/2018		847		(19)			(19)		828	828			
100219760	HOUSTON	TX		07/08/2025		311		(7)			(7)		304	304			
100055411	LAKE O LAKE	FL		03/23/2021		1,124		(76)			(76)		1,048	1,048			
100216115	PICKERINGTON	OH		06/17/2025		253		(6)			(6)		247	247			
100063796	LAIPERCEVILLE	GA		07/01/2021		1,247		(4)			(4)		1,243	1,243			
100090767	GLENDALE	CA		02/28/2023		328		(17)			(17)		311	311			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100071610	EL PASO	TX		10/14/2021		692		(28)			(28)		664				
100246063	AVONDALE	AZ		10/08/2025		335		(15)			(15)		320				
100146865	FORT WORTH	TX		03/20/2024		263		(15)			(15)		248				
100151765	APPLE VALLEY	CA		05/10/2024		296		(13)			(13)		283				
100119753	MARQUETTE	MI		06/08/2023		331		(9)			(9)		322				
100205619	HALTOM CITY	TX		05/09/2025		279		(13)			(13)		266				
100201930	PALM SPRINGS	CA		03/18/2025		22 885		(586)			(586)		22 299				
100077805	BAKERSFIELD	CA		12/23/2021		693		(90)			(90)		603				
100077549	TUSCALOOSA	AL		07/03/2022		849		(19)			(19)		830				
100140674	PHILADELPHIA	PA		02/08/2024		272		(15)			(15)		257				
100110751	HAMEN	CT		06/11/2023		279		(20)			(20)		259				
100185600	BALTIMORE	MD		12/20/2024		243		(11)			(11)		232				
100147290	BIG SPRING	TX		03/28/2024		323		(11)			(11)		312				
100151891	FRANKFORT	IL		05/10/2024		290		(11)			(11)		279				
100020399	SYKESSVILLE	MD		07/27/2018		1 545		(25)			(25)		1 520				
100220754	MEMPHIS	TN		07/18/2025		341							341				
100114568	PHILADELPHIA	PA		06/29/2023		364		(17)			(17)		347				
100155175	WEST CHESTER	PA		07/19/2024		350		(4)			(4)		346				
100204465	PHILADELPHIA	PA		04/04/2025		292		(10)			(10)		282				
100206873	TRENTON	NJ		04/24/2025		320		(12)			(12)		308				
100071633	BRAILEY	CA		10/14/2021		3 516		(77)			(77)		3 439				
100030557	BOWTON BEACH	FL		12/20/2018		2 456		(11)			(11)		2 445				
100153476	BALTIMORE	MD		05/30/2024		360		(6)			(6)		354				
100109972	PHILADELPHIA	PA		06/22/2023		374		(9)			(9)		365				
100204642	MONTGOMERY	AL		04/04/2025		210		(8)			(8)		202				
100066620	ABINGDON	MD		06/02/2021		845		(2)			(2)		843				
100117659	DAYTONA BEACH SHORES	FL		07/20/2023		382		(7)			(7)		365				
100137821	ANNE HILM	CA		12/08/2023		9 228		(22)			(22)		9 206				
100197645	CALUMET CITY	IL		02/26/2025		232		(15)			(15)		217				
100153993	PHILADELPHIA	PA		05/31/2024		320		(2)			(2)		318				
100180777	TYLER	TX		11/26/2024		243		(11)			(11)		232				
100147265	HAUPONT	NH		03/28/2024		306		(10)			(10)		296				
100119817	HAZEL CREST	IL		06/08/2023		397		(13)			(13)		384				
100193181	COLUMBUS	OH		03/20/2025		326		(8)			(8)		318				
100023294	LAKEWOOD	CO		06/16/2018		840		(7)			(7)		833				
100181499	CONVERS	GA		01/09/2025		3 775		(191)			(191)		3 584				
100060151	HONESTAD	FL		06/25/2021		962		(31)			(31)		931				
100054505	ENTERPRISE	OR		03/23/2021		849		(52)			(52)		797				
100055266	BAYVILLE	NY		03/23/2021		3 222		(173)			(173)		3 049				
100057557	HOLIDAY	FL		06/30/2021		598		(9)			(9)		589				
100057598	FRANKLIN	WI		06/30/2021		756		(34)			(34)		722				
100057971	CYPRESS	TX		06/30/2021		755		(33)			(33)		722				
100055007	VOLUNTOWN	CT		03/23/2021		599		(73)			(73)		526				
100146858	SEMINOLE	FL		03/21/2024		260		(19)			(19)		241				
100209834	KNOX NOSTER	MO		05/05/2025		330		(10)			(10)		320				
100055048	LONSDALE	IN		03/23/2021		3 204		(34)			(34)		3 170				
100063172	RAFFORD	NC		07/01/2021		857		(11)			(11)		846				
100100103	EVANSVILLE	IN		03/28/2023		326		(7)			(7)		319				
100066744	CLINAX	MI		06/02/2021		866		(5)			(5)		861				
100220748	DALLAS	TX		07/18/2025		444		(2)			(2)		442				
100064669	COLUMBUS	OH		07/14/2021		790		(27)			(27)		763				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193572	STEER	IL		12/28/2023		292		(7)					285		285		
100057699	CRANBERRY TOWNSHIP	PA		06/30/2021		786		(32)					754		754		
100170016	CLIFTON	VA		11/08/2024		276		(13)					263		263		
100206565	FRESNO	CA		04/22/2025		6 245		(291)					5 954		5 954		
100049204	CANTONMENT	FL		11/20/2020		574		(8)					566		566		
100161981	MELBOURNE	AUS		07/31/2024		439		(4)					435		435		
100165017	GAINESVILLE	VA		06/28/2024		290		(21)					269		269		
100053995	WOODSTOCK	GA		03/23/2021		2 190		(3)					2 187		2 187		
100166004	MOUNT PLEASANT	SC		09/06/2024		352		(13)					339		339		
100133598	TRENTON	NJ		10/25/2023		339		(7)					332		332		
100023623	LAFAYETTE	CA		09/04/2018		750		(23)					727		727		
100174561	WINDSOR	CT		10/31/2024		270		(17)					253		253		
100170468	KANSAS CITY	MO		10/09/2024		321		(15)					306		306		
100147475	BOCA RATON	FL		04/03/2024		341		(11)					330		330		
100157216	SATSUMA	AL		02/20/2025		344		(1)					343		343		
10017323	BROCKTON	MA		04/26/2018		1 735		5					1 740		1 740		
100202098	STATESVILLE	NC		03/18/2025		344		(6)					338		338		
100143631	UPPER MERLBORO	MD		02/21/2024		312		(10)					302		302		
100062570	BRIDGEPORT	CT		07/01/2021		1 218		(16)					1 202		1 202		
100019796	THE COLONY	TX		07/26/2018		804		(17)					787		787		
100202140	KANSAS CITY	MO		03/18/2025		353		(7)					346		346		
100201865	PHILADELPHIA	PA		03/18/2025		329		(5)					324		324		
100053765	BUFORD	GA		03/23/2021		742		16					758		758		
100057994	OCALA	FL		06/30/2021		836		(5)					831		831		
100191008	WILSON	WY		01/29/2025		357		(3)					354		354		
100216034	EL CENTRO	CA		06/20/2025		399							399		399		
100236945	LOVELL	WA		09/12/2025		28 742		(1 007)					27 735		27 735		
100177103	NEWARK	NJ		01/16/2025		316		(13)					303		303		
100246290	CLARE	IRL		10/10/2025		805		(32)					773		773		
100057907	BAKERSFIELD	CA		06/30/2021		768		(11)					757		757		
100179558	SAN ANTONIO	TX		12/27/2024		344		(4)					340		340		
100202042	TROY	MI		03/18/2025		345		(5)					340		340		
100201856	LOVELAND	CO		03/18/2025		361		(6)					355		355		
100146687	CONROE	TX		03/20/2024		358		(33)					325		325		
100063245	MANOR	TX		07/01/2021		954		(16)					938		938		
100134023	KANSAS CITY	MO		10/25/2023		361		(6)					355		355		
100171164	CREST HILL	IL		11/22/2024		338		(12)					326		326		
100175943	PHILADELPHIA	PA		11/12/2024		242		(448)					238		238		
100228532	CHICO	CA		06/11/2025		23 834		(23)					23 386		23 386		
100194969	HOUSTON	TX		12/19/2024		934		(12)					911		911		
100153912	FEDDING	CA		06/05/2024		265		(9)					253		253		
100219762	WILMINGTON	DE		07/08/2025		327		(5)					318		318		
100065254	LAFAYETTE	CA		07/14/2021		864		(26)					859		859		
100193529	CHICAGO	IL		02/10/2025		452		(11)					441		441		
100043178	MEMPHANE FALLS	WI		05/28/2020		1 820		(7)					1 794		1 794		
100063125	WINCHESTER	MA		07/01/2021		752		(224)					745		745		
100182165	SAN MARCOS	TX		12/12/2024		22 468		(3)					22 244		22 244		
100193988	BOWEN SPRINGS	KS		02/10/2025		365		(7)					362		362		
100079036	OMAHA	NE		02/24/2022		719		(4 743)					712		712		
100227115	FALLING WATERS	WV		07/30/2025		110 952		(12)					106 209		106 209		
100143610	MONTICELLO	NY		02/21/2024		365							353		353		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10005534	COLD SPRING	NY		03/23/2021		597		(39)					558	558			
10010363	GASTONIA	NC		06/22/2023		263		(22)			(22)		241	241			
10006277	YORK	SC		07/01/2021		1,140		(12)			(12)	1,128	1,128	1,128			
100173406	KATY	TX		10/29/2024		344		(16)			(16)	328	328	328			
100035512	MOUNT PLEASANT	SC		08/21/2019		763		(34)			(34)	729	729	729			
100066107	MYSTIC	CT		06/02/2021		2,301		(15)			(15)	2,286	2,286	2,286			
100192942	ALBION	NY		01/31/2025		363		(13)			(13)	350	350	350			
100191171	HOUSTON	TX		01/29/2025		386		(18)			(18)	368	368	368			
100204894	PORT RIDGEY	FL		04/04/2025		622		(23)			(23)	599	599	599			
100191004	GREENACRES	FL		01/29/2025		277		(13)			(13)	264	264	264			
100118000	MONROEVILLE	PA		07/20/2023		11,029		(210)			(210)	10,819	10,819	10,819			
100107582	CIBOLO	TX		06/29/2023		540		(1)			(1)	539	539	539			
100159061	BLUETHE	CA		06/15/2024		324		(22)			(22)	302	302	302			
100063567	LITHONIA	GA		07/01/2021		813		(14)			(14)	799	799	799			
100129387	CLAYTON	CA		09/27/2023		321		(10)			(10)	311	311	311			
100176102	FORT WORTH	TX		12/20/2024		645		(30)			(30)	615	615	615			
100159005	ROSEVILLE	CA		06/15/2024		325		(16)			(16)	309	309	309			
100171491	ATLANTA	GA		10/16/2024		5,210		(154)			(154)	5,056	5,056	5,056			
100140667	LAS CRUCES	NM		02/08/2024		266		(23)			(23)	243	243	243			
100119006	UNIVERSITY CITY	MO		07/30/2018		2,007		(40)			(40)	1,967	1,967	1,967			
100152975	MERIDEN	CT		05/22/2024		286		(12)			(12)	274	274	274			
100175787	PONTIAC	MI		11/12/2024		361		(10)			(10)	351	351	351			
100103804	GRAND RAPIDS	MI		05/10/2023		234		(6)			(6)	228	228	228			
100167492	MEMPHIS	TN		10/31/2024		272		(11)			(11)	261	261	261			
100243154	CYPRESS	TX		09/26/2025		1,639		(64)			(64)	1,575	1,575	1,575			
100141212	MORGANS	GA		01/30/2024		1,482		(48)			(48)	1,434	1,434	1,434			
100185196	TULSA	OK		01/24/2025		283		(13)			(13)	270	270	270			
100143008	NEWINGTON	CT		02/12/2024		221		(18)			(18)	203	203	203			
100155256	GARDEN CITY	GA		07/19/2024		292		(21)			(21)	271	271	271			
100144487	CREST HILL	IL		04/26/2024		312		(16)			(16)	296	296	296			
100150035	COLUMBUS	OH		06/07/2024		1,234		(43)			(43)	1,191	1,191	1,191			
100170238	WAUKEE	IA		10/08/2024		1,365		(2)			(2)	1,363	1,363	1,363			
100152633	FORT MYERS	FL		05/22/2024		3,074		(185)			(185)	2,889	2,889	2,889			
100174657	JACKSONVILLE	FL		10/31/2024		309		(20)			(20)	289	289	289			
100186944	FOLSOM	CA		01/08/2025		9,040		(93)			(93)	8,947	8,947	8,947			
100142015	SAN MT PETERSBURG	FL		02/29/2024		294		(21)			(21)	273	273	273			
100144884	JOLIET	IL		04/26/2024		331		(20)			(20)	311	311	311			
100165533	MIAMI	FL		08/29/2024		3,716		(242)			(242)	3,474	3,474	3,474			
100152012	PROVO	UT		06/14/2024		565		(14)			(14)	551	551	551			
100091548	CINCINNATI	KY		01/20/2023		341		(10)			(10)	331	331	331			
100062941	SAN ANTONIO	TX		07/01/2021		1,804		(26)			(26)	1,778	1,778	1,778			
100078925	PHILADELPHIA	PA		02/24/2022		734		(6)			(6)	728	728	728			
100075406	HOUSTON	TX		12/01/2021		849		(22)			(22)	827	827	827			
100091502	COOIA	FL		01/31/2023		347		(22)			(22)	325	325	325			
100165534	OVIEDO	FL		08/29/2024		3,066		(69)			(69)	2,997	2,997	2,997			
100128488	GASTONIA	NC		09/15/2023		482		(29)			(29)	453	453	453			
100200073	SUMMERFIELD	FL		03/06/2025		416		(12)			(12)	404	404	404			
100151607	COLUMBUS	OH		05/10/2024		326		(10)			(10)	316	316	316			
100201063	ELOY	AZ		03/12/2025		657		(14)			(14)	643	643	643			
100113767	FAIRBURY	NE		06/29/2023		108		3			3	111	111	111			
100049789	RIO RANCHO	NM		11/20/2020		780		37			37	817	817	817			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	State	Loan Type					Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8							9
								Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)		Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100276647	HEMERSON	NY		01/29/2026			112		(4)			(4)	108	108	108			
100066767	NEW PHILADELPHIA	OH		08/02/2021			892		(1)			(1)	891	891	891			
100141202	LOUISVILLE	KY		01/30/2024			293		(11)			(11)	282	282	282			
100142108	MILWAUKEE	WI		02/29/2024			309		(16)			(16)	293	293	293			
100144883	GREER	AZ		04/26/2024			332		(14)			(14)	318	318	318			
100065255	SPRING	TX		07/14/2021			844		(3)			(3)	841	841	841			
100165629	HOUSTON	TX		12/26/2024			337		(15)			(15)	322	322	322			
100143076	JACKSONVILLE	FL		02/14/2024			1,028		(50)			(50)	978	978	978			
100119742	EUCLID	OH		06/08/2023			332		(6)			(6)	326	326	326			
100161168	DANBURY	CT		07/25/2024			4,607		(242)			(242)	4,365	4,365	4,365			
100024354	SACRAMENTO	CA		09/20/2018			1,103		(29)			(29)	1,074	1,074	1,074			
10023692	PHOENIX	AZ		09/19/2025			160		(5)			(5)	155	155	155			
100196774	HELVETICO	NC		07/26/2018			781		(20)			(20)	761	761	761			
100050031	NORTH MIAMI BEACH	FL		11/20/2020			1,481		(102)			(102)	1,379	1,379	1,379			
100090231	TAMPA	FL		01/13/2023			276		(10)			(10)	266	266	266			
100243811	TWIN FALLS	ID		09/29/2025			308		(8)			(8)	300	300	300			
100246393	HOUSTON	TX		10/17/2025			338		(7)			(7)	331	331	331			
10004698	RIO RANCHO	NM		07/14/2021			921		(36)			(36)	885	885	885			
100080219	KILLEEN	TX		02/25/2022			592		(63)			(63)	529	529	529			
100063550	SPRINGFIELD	VA		07/01/2021			806		(11)			(11)	795	795	795			
100066488	CAPE CORAL	FL		08/02/2021			927		(8)			(8)	919	919	919			
100134707	DEARBORN	MI		10/30/2023			296		(12)			(12)	284	284	284			
100039009	HURST	TX		10/28/2019			732		(32)			(32)	700	700	700			
100053676	FORT LAUDERDALE	FL		03/23/2021			2,434		(93)			(93)	2,341	2,341	2,341			
100088902	OCALA	FL		11/15/2022			326		(19)			(19)	307	307	307			
100020082	ENGLEWOOD	CO		07/27/2018			3,942		(59)			(59)	3,883	3,883	3,883			
100067947	LAKEWOOD	CO		09/23/2021			833		(3)			(3)	830	830	830			
100118891	LONG BEACH	CA		07/25/2023			37,543		(491)			(491)	37,052	37,052	37,052			
100169215	PITTSBURGH	PA		09/27/2024			378		(18)			(18)	360	360	360			
100176887	LAUDERHILL	FL		01/16/2025			390		(2)			(2)	388	388	388			
100230716	VALLEJO	CA		06/25/2025			455		(15)			(15)	440	440	440			
100126303	OCALA	FL		06/30/2023			364		(11)			(11)	353	353	353			
100138064	HOLLY	MI		12/13/2023			320		(1)			(1)	319	319	319			
100102520	BALTIMORE	MD		06/07/2023			370		(14)			(14)	356	356	356			
100202173	ALLEN PARK	MI		03/16/2025			358		(5)			(5)	353	353	353			
100161821	LINENWOLD	NJ		07/31/2024			342		(9)			(9)	333	333	333			
100114646	ATLANTA	GA		06/29/2023			402		(29)			(29)	373	373	373			
100047456	LA MIRADA	CA		11/20/2020			529		(51)			(51)	478	478	478			
100043182	NORWALK	CT		05/28/2020			2,719		(83)			(83)	2,636	2,636	2,636			
100129765	FORT PIERCE	FL		09/27/2023			309						309	309	309			
100147288	NORTH CHESTERFIELD	VA		03/28/2024			297		(10)			(10)	287	287	287			
100212319	FONTANA	CA		05/28/2025			820		(6)			(6)	814	814	814			
100221341	PUNTA GORDA	FL		07/22/2025			303		(12)			(12)	291	291	291			
100154590	RAY CITY	GA		06/14/2024			2,671		(211)			(211)	2,460	2,460	2,460			
100128530	LAS VEGAS	NV		09/14/2023			2,398		(142)			(142)	2,256	2,256	2,256			
100063431	ORTANA	PA		07/01/2021			990		(11)			(11)	979	979	979			
100204691	MEMPHIS	TN		04/04/2025			320		(11)			(11)	309	309	309			
100053877	HOLLY SPRINGS	NC		03/23/2021			594		(11)			(11)	583	583	583			
100154672	WAVESBORO	PA		07/19/2024			382		(2)			(2)	390	390	390			
100154751	WAVESBORO	PA		07/19/2024			391		(1)			(1)	390	390	390			
100154642	PITTSBURGH	PA		07/19/2024			322		(11)			(11)	311	311	311			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10201394	BALTIMORE	MD		03/12/2025		239		(14)			(14)		285		285		
10015864	PHILADELPHIA	PA		06/18/2024		7,118		(161)			(161)		6,957		6,957		
10008883	ALBEMARLE	NC		11/15/2022		381		(28)			(28)		353		353		
100063256	HAVELOCK	NC		07/01/2021		1,004		(2)			(2)		1,002		1,002		
100107964	CORAL SPRINGS	FL		06/29/2023		317		(27)			(27)		290		290		
102024865	ANGLETON	TX		04/10/2025		449		(8)			(8)		441		441		
100153833	BALTIMORE	MD		06/05/2024		81		(6)			(6)		75		75		
100128272	MERIDEN	CT		09/14/2023		287		(17)			(17)		270		270		
100161710	AURORA	CO		07/30/2024		128,760		(1,936)			(1,936)		126,824		126,824		
102220308	GLENDO	WY		07/15/2025		335		(12)			(12)		323		323		
100133182	ARLINGTON	VA		11/29/2023		640		(8)			(8)		632		632		
102026162	WAKE FOREST	NC		04/16/2025		64,841		(2,337)			(2,337)		62,504		62,504		
100178356	HOPEWELL	VA		11/20/2024		756		(35)			(35)		721		721		
102020206	FT WORTH	TX		03/07/2025		189,505		(7,631)			(7,631)		181,874		181,874		
1020214706	PHILADELPHIA	PA		06/11/2025		329		(8)			(8)		321		321		
100155290	HUMBLE	TX		07/19/2024		367		(16)			(16)		351		351		
100142573	FARMINGTON	UT		02/08/2024		332		(9)			(9)		323		323		
1020214712	YUMA	AZ		06/11/2025		276		(12)			(12)		264		264		
100133354	KISSIMEE	FL		11/21/2023		337		(4)			(4)		333		333		
100049282	RIVERSIDE	CA		11/20/2020		1,738		(102)			(102)		1,636		1,636		
100091416	COSBY	TN		02/22/2023		355							355		355		
100214865	MOTT INGHAM	WI		06/11/2025		315		(13)			(13)		302		302		
100161863	NAPLES	FL		07/31/2024		1,106		(27)			(27)		1,079		1,079		
100115228	SIDELL	LA		07/17/2023		334		(9)			(9)		325		325		
100064872	STOW	OH		07/14/2021		697		(28)			(28)		669		669		
102020870	PETERSBURG	AK		04/29/2025		334		(13)			(13)		321		321		
100044504	PAITUCKET	RI		11/19/2020		967		(71)			(71)		896		896		
100115126	CINCINNATI	KY		07/17/2023		343		(8)			(8)		335		335		
100047308	WROCESTER	MA		11/20/2020		488		(45)			(45)		443		443		
10076881	SCHERVILLE	IN		02/24/2022		704		(9)			(9)		695		695		
100190241	KANSAS CITY	MO		01/22/2025		329		(11)			(11)		318		318		
100064867	KNOXVILLE	TN		07/14/2021		790		(27)			(27)		763		763		
100119839	LAKE BUTLER	FL		06/10/2023		668		(19)			(19)		649		649		
100189710	SAFORD	FL		02/20/2025		335		(16)			(16)		319		319		
100078838	SUMMERFIELD	FL		02/24/2022		734		(2)			(2)		732		732		
100244866	RICHARDSON	TX		09/29/2025		67,019		(2,960)			(2,960)		64,059		64,059		
100132866	PHILADELPHIA	PA		11/03/2023		272		(7)			(7)		265		265		
100115137	CHICAGO	IL		07/17/2023		343		(11)			(11)		332		332		
102025112	SACRAMENTO	CA		04/11/2025		333		(12)			(12)		321		321		
100054861	LONG POND	PA		03/23/2021		1,855		(25)			(25)		1,830		1,830		
100078891	COVINGTON	GA		02/24/2022		743		(20)			(20)		723		723		
100128830	FOLEY	AL		09/21/2023		298		(10)			(10)		288		288		
100048877	CAYCE	SC		11/20/2020		482		(25)			(25)		467		467		
100115190	KALAMAZOO	MI		07/17/2023		346		(7)			(7)		339		339		
100064744	CROSS JUNCTION	VA		07/14/2021		1,979		(95)			(95)		1,884		1,884		
100103852	JOLIET	IL		05/10/2023		1,154		(31)			(31)		1,123		1,123		
100063114	JACKSON	TN		07/01/2021		1,541		(6)			(6)		1,535		1,535		
100130045	BALTIMORE	MD		09/21/2023		285		(7)			(7)		278		278		
100180014	STARBUCK	WI		11/25/2024		490		(12)			(12)		478		478		
100109635	BALTIMORE	MD		06/14/2023		292		(16)			(16)		276		276		
100084655	MIRTL BEACH	SC		06/02/2022		396		(20)			(20)		376		376		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004931	CORONA	TN		11/20/2020		325	(25)	(25)			(25)		300	300			
100203941	HIOESTEAD	FL		03/28/2025		328	(5)	(5)			(5)		323	323			
100062317	HAMILTON	NJ		07/01/2021		769	(3)	(3)			(3)		766	766			
100057623	CLARKSVILLE	TN		06/30/2021		760	(31)	(31)			(31)		729	729			
100159890	MIAMI	FL		08/16/2024		333	(15)	(15)			(15)		318	318			
100174641	JACKSONVILLE	FL		10/31/2024		338	(20)	(20)			(20)		318	318			
100141666	BROOKLYN	NY		01/30/2024		457	(25)	(25)			(25)		432	432			
100173935	MEMPHIS	TN		10/31/2024		370	(14)	(14)			(14)		356	356			
100246947	LANSING	MI		10/17/2025		342	(7)	(7)			(7)		335	335			
100064943	COLUMBIA	SC		07/14/2021		794	(29)	(29)			(29)		765	765			
100181561	LANSING	MI		12/09/2024		307	(8)	(8)			(8)		299	299			
100204923	SOUTHFIELD	NY		04/01/2025		306	(10)	(10)			(10)		296	296			
100014050	BRACENTON	FL		05/25/2017		551	69	69			69		620	620			
100216301	ELLISVILLE	MO		06/20/2025		439	(18)	(18)			(18)		421	421			
100202180	ALLEN PARK	MI		03/18/2025		327	(8)	(8)			(8)		319	319			
100016517	VALLEJO	CA		04/10/2018		751	(28)	(28)			(28)		723	723			
100071995	WAPERVILLE	IL		10/29/2021		546	(34)	(34)			(34)		512	512			
100091996	MOUNT HOLLY	NJ		02/09/2023		865	(28)	(28)			(28)		837	837			
100130291	ALBANY	CA		09/28/2023		295	(19)	(19)			(19)		276	276			
100045517	QUAKERTOWN	PA		11/25/2020		595	(44)	(44)			(44)		551	551			
100176788	KANSAS CITY	MO		11/15/2024		164	(6)	(6)			(6)		158	158			
100078973	TWENTYNINE PALMS	CA		02/24/2022		738	(8)	(8)			(8)		730	730			
100236382	HENDERSON	NV		09/19/2025		427	(20)	(20)			(20)		407	407			
100254799	GUN BARREL CITY	TX		11/14/2025		536	(17)	(17)			(17)		519	519			
100154104	ORANGE	CA		07/11/2024		611	(45)	(45)			(45)		566	566			
100154970	LITTLETON	CO		07/19/2024		3 845	(32)	(32)			(32)		3 813	3 813			
100100239	BALTIMORE	MD		03/17/2023		363	(10)	(10)			(10)		353	353			
100057573	RICHMOND HILL	GA		06/30/2021		1 031	(32)	(32)			(32)		999	999			
100079510	IRVING	OR		04/08/2022		628	(39)	(39)			(39)		589	589			
100173536	JOHNSON CITY	TX		10/29/2024		273	(13)	(13)			(13)		260	260			
100193189	HAWAII	LA		03/20/2025		292	(14)	(14)			(14)		278	278			
100147465	BALCH SPRINGS	TX		04/03/2024		2 856	(33)	(33)			(33)		2 823	2 823			
100060069	ALBURN	WA		06/25/2021		774	(24)	(24)			(24)		750	750			
100173942	CLEVELAND	OH		10/31/2024		312	(9)	(9)			(9)		303	303			
100054039	RIVERDALE	UT		03/23/2021		305	38	38			38		343	343			
100073527	BALTIMORE	MD		11/01/2021		253	8	8			8		261	261			
100210554	WILMINGTON	DE		05/15/2025		367	(7)	(7)			(7)		360	360			
100067450	MASON	OH		09/23/2021		724	(27)	(27)			(27)		697	697			
100181477	CONVERS	GA		01/09/2025		3 726	(173)	(173)			(173)		3 553	3 553			
100246396	DURANT	OK		10/10/2025		244	(10)	(10)			(10)		234	234			
100075423	COLUMBIA	SC		12/01/2021		831	(15)	(15)			(15)		816	816			
100079204	FAIRPORT	NY		02/24/2022		676	(13)	(13)			(13)		663	663			
100055706	EVERGREEN PARK	IL		03/23/2021		996	(61)	(61)			(61)		935	935			
100049463	RIVERSIDE	CA		11/20/2020		844	(50)	(50)			(50)		794	794			
100189029	HOUSTON	TX		01/09/2025		17 999	(986)	(986)			(986)		17 013	17 013			
100136175	COESSA	TX		12/18/2023		251	(25)	(25)			(25)		226	226			
100175978	WILMINGTON	DE		11/12/2024		359	(17)	(17)			(17)		342	342			
100100064	LAKELAND	FL		03/28/2023		275	(13)	(13)			(13)		262	262			
100211632	DOTHAN	AL		05/16/2025		292	(14)	(14)			(14)		278	278			
100170044	GREENVILLE	SC		11/08/2024		1 207	(56)	(56)			(56)		1 151	1 151			
100055901	ALBUQUERQUE	FL		03/23/2021		2 151	(66)	(66)			(66)		2 085	2 085			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004903	FRESNO	CA		11/20/2020		829		16			16		845				
10006230	NORFOLK	MA		06/25/2021		760		(39)			(39)		721				
10015165	BALTIMORE	MD		05/09/2024		6,872		(306)			(306)		6,566				
10006949	TWENTYNINE PALMS	CA		06/01/2021		897		(2)			(2)		895				
100220671	CHICAGO	IL		07/17/2025		315		(15)			(15)		300				
10008019	PORTSMOUTH	RI		04/08/2022		894		(104)			(104)		790				
100047602	ATLANTIC CITY	NJ		11/20/2020		605		(6)			(6)		599				
100147219	KIANESHA LAKE	NY		03/28/2024		302		(9)			(9)		293				
100071797	NEWTON	MA		10/14/2021		881		(40)			(40)		841				
10017679	PHILADELPHIA	PA		07/20/2023		330		(10)			(10)		320				
100166368	TRENTON	NJ		10/24/2024		375		(3)			(3)		372				
100066462	NEW ULM	TX		06/02/2021		1,077		(12)			(12)		1,065				
100179637	BALTIMORE	MD		11/21/2024		504		(1)			(1)		503				
10010643	WOODBRIDGE	VA		07/26/2018		1,235		(30)			(30)		1,205				
100135934	JACKSONVILLE	FL		11/15/2023		303		(18)			(18)		285				
100062278	DUBLIN	CA		07/01/2021		2,458		(32)			(32)		2,426				
100157429	BACLIFF	TX		02/20/2025		841		(41)			(41)		800				
10012844	HARLOWY	FL		09/21/2023		367		(3)			(3)		364				
100074410	BEAVERCREEK	OH		12/02/2021		3,637		(143)			(143)		3,494				
10016556	WEST CHESTER	PA		12/26/2024		363		(7)			(7)		356				
10008898	SAN FRANCISCO NAVARIT	MEX		11/04/2022		5,017							5,017				
100075904	KNOXVILLE	TN		12/01/2021		371		(4)			(4)		367				
100157090	HOUSTON	TX		02/20/2025		20,746		(102)			(102)		20,646				
100209191	BAKERFIELD	CA		04/30/2025		319		(10)			(10)		309				
3300005197	JERSEY CITY	NJ		07/17/2024		23,275							23,275				
10010780	MOUNT PLEASANT	SC		06/29/2023		5,944		(192)			(192)		5,752				
10013390	BUFFALO	NY		10/25/2023		213		(5)			(5)		208				
100114536	CHICAGO	IL		06/29/2023		1,278		(26)			(26)		1,252				
100077192	ALEXANDER	NC		01/03/2022		2,019		(7)			(7)		2,012				
100017909	WOODBRIDGE	VA		05/30/2018		839		(12)			(12)		827				
100036016	BLOOMINGTON	CA		06/27/2019		744		(33)			(33)		711				
100045482	ALLENTOVN	PA		11/25/2020		1,175		(16)			(16)		1,159				
100054555	CHICAGO	IL		03/23/2021		716		(21)			(21)		695				
100190706	BAYVILLE	NY		01/28/2025		333		(16)			(16)		317				
10016923	UPPER CHESTER	PA		09/27/2024		322		(16)			(16)		304				
100086241	AIKENIA	NY		10/17/2022		365		(14)			(14)		351				
100064937	DALLAS	TX		07/14/2021		756		(27)			(27)		729				
100050276	XENIA	OH		11/20/2020		602		(21)			(21)		581				
100134002	BETHLEHEM	PA		10/25/2023		402		(13)			(13)		389				
100223281	SPRINGFIELD	VA		06/14/2025		241		(8)			(8)		233				
100079648	WOODBRIDGE	NY		04/08/2022		572		(20)			(20)		552				
100202022	DETROIT	MI		03/18/2025		1,230		(31)			(31)		1,199				
100084716	CALEYCO	CA		06/02/2022		1,180		(39)			(39)		1,141				
100261665	PLANTATION	FL		12/12/2025		4,445		(21)			(21)		4,234				
100161567	ROME	GA		12/09/2024		332		(11)			(11)		321				
100156838	TRENTON	NJ		11/27/2023		301		(9)			(9)		292				
100157303	BALTIMORE	MD		02/20/2025		326		(9)			(9)		317				
100043628	WESTBURY	NY		06/13/2020		2,665		(128)			(128)		2,537				
100100604	SACRAMENTO	CA		04/27/2023		452		(22)			(22)		430				
100069464	CEDARVILLE	NJ		06/01/2021		557		(5)			(5)		552				
100238707	PHOENIX	AZ		09/22/2025		342		(5)			(5)		337				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019138	ARVIN	CA		01/29/2025		221	(10)				(10)		211	(10)			
10007763	DUNCANVILLE	TX		01/03/2022		889	(20)				(20)		869				
10001922	PHOENIX	AZ		07/26/2018		772	(15)				(15)		757				
10005776	BATON ROUGE	LA		06/30/2021		845	(31)				(31)		814				
10015425	NEW BRUNSWICK	TX		07/17/2023		47,961	(134)				(134)		47,827	47,827			
10022970	WINSTON SALEM	NC		06/18/2025		307	(7)				(7)		300				
10008000	WOODBRIIDGE	VA		04/08/2022		537	(49)				(49)		488				
10014690	DEARBORN HEIGHTS	MI		10/30/2023		359	(8)				(8)		351				
10014723	ST. PETERSBURG	FL		03/28/2024		341	(5)				(5)		336				
100057904	ST. AUGUSTINE	FL		06/30/2021		1,073	(2)				(2)		1,071	1,071			
100238215	WACO	TX		09/18/2025		278					(12)		266				
10015561	MIRLE BEACH	SC		07/19/2023		329					(11)		318				
100047318	LITTLE ELM	TX		11/20/2020		785	(57)				(57)		728				
100020294	RUSSELLVILLE	MO		07/17/2018		763	(23)				(23)		740				
100101615	LAFAYETTE	CA		04/26/2023		369	(9)				(9)		360				
100102024	BOILING SPRINGS	SC		04/14/2023		295	(15)				(15)		280				
100170442	HAGERSTOWN	MD		10/09/2024		296	(18)				(18)		278				
100202027	KANSAS CITY	MO		03/18/2025		340	(2)				(2)		338				
100098955	GALVESTON	TX		01/26/2023		334	(20)				(20)		314				
100040097	CLARKSTON	MI		07/28/2020		2,052	(77)				(77)		1,975	1,975			
100043977	RANCHOS DE TIOS	MI		06/19/2020		735	(45)				(45)		690				
100064934	HOLLYWOOD	FL		07/14/2021		986	(35)				(35)		951				
100119039	HASLET	TX		07/27/2023		290	(26)				(26)		264				
100101823	PATOCQUE	NY		03/31/2023		9,153	(289)				(289)		8,864	8,864			
100067990	LAS VEGAS	NV		09/23/2021		748	(28)				(28)		720				
100152005	KANSAS CITY	MO		07/17/2023		347	(7)				(7)		340				
100193607	DEERFIELD BEACH	FL		02/10/2025		201	(11)				(11)		190				
100216079	LULING	LA		06/17/2025		305	(9)				(9)		296				
100022646	FORT WORTH	TX		09/04/2018		795	(23)				(23)		772				
10017656	WATERBURY	CT		07/20/2023		301	(1)				(1)		300				
10005235	LUBBOCK	TX		07/14/2021		803	(10)				(10)		793				
100149135	HALETHORPE	MD		04/22/2024		246	(12)				(12)		234				
100101611	SCRANTON	PA		03/31/2023		310	(6)				(6)		304				
100174586	SAN ANTONIO	TX		10/31/2024		339	(17)				(17)		322				
100176614	SAN ANTONIO	TX		11/15/2024		251	(12)				(12)		239				
100157469	BERKELEY	CA		02/20/2025		20,050	(693)				(693)		19,357	19,357			
100167834	STOCKTON	CA		09/20/2024		314	(13)				(13)		301				
100149843	ABILENE	TX		06/07/2024		274	(19)				(19)		255				
100050063	CHESTERFIELD	MO		11/20/2020		1,399	(60)				(60)		1,339				
100176638	EAST STROUDSBURG	PA		11/15/2024		343	(15)				(15)		328				
100157307	MENASHA	WI		02/20/2025		283	(11)				(11)		272				
100088454	PATERSON	NJ		06/25/2021		504	(21)				(21)		483				
100151794	DECATUR	GA		05/10/2024		278	(16)				(16)		262				
100146726	MEMPHIS	TN		03/20/2024		182	(14)				(14)		168				
100162063	AUGUSTA	GA		07/31/2024		346	(11)				(11)		335				
100154902	LILLINGTON	NC		06/14/2024		278	(16)				(16)		262				
100159104	PHILADELPHIA	PA		07/09/2024		2,959	(5)				(5)		2,954	2,954			
100057546	INDEPENDENCE	MI		06/30/2021		885	(12)				(12)		873				
100048149	MEDFORD	OR		11/20/2020		579	(100)				(100)		479				
100191182	CINCINNATI	OH		01/29/2025		245	(7)				(7)		238				
100100037	EDISON	NJ		03/28/2023		254	(11)				(11)		243				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10010362	SCOTTSDALE	AZ		06/08/2023		2,275		(25)			(25)		2,250	2,250			
10060259	PHILADELPHIA	PA		06/25/2021		790		(15)			(15)		.775	.775			
10016594	JOHNSON CITY	TX		08/29/2024		320		(10)			(10)		.310	.310			
10015527	AURORA	CO		07/19/2024		254		(19)			(19)		.235	.235			
10005440	ORLANDO	FL		03/23/2021		658		(9)			(9)		.649	.649			
10020718	WICHITA FALLS	TX		04/25/2025		5,801		(87)			(87)		5,714	5,714			
10007678	CHICAGO	IL		12/21/2021		894		(76)			(76)		.818	.818			
100141754	DAYTON	OH		01/30/2024		307		(20)			(20)		.287	.287			
100195567	GLENWOOD	IN		12/20/2024		271		(11)			(11)		.260	.260			
100208668	MILLVILLE	DE		04/24/2025		339		(1)			(1)		.338	.338			
100161855	ALBANY	CA		07/31/2024		269		(9)			(9)		.260	.260			
100220055	TALLAHASSEE	FL		07/30/2025		1,117		(53)			(53)		1,064	1,064			
100063074	PITTSBURG	CA		07/01/2021		836		(12)			(12)		.824	.824			
100061899	EASLEY	SC		07/01/2021		795		(8)			(8)		.787	.787			
100201859	AUSTELL	GA		03/18/2025		302		(14)			(14)		.288	.288			
100149777	WATERLOO	NE		04/26/2024		289		(5)			(5)		.284	.284			
100167864	DALLAS	TX		09/20/2024		643		(24)			(24)		.619	.619			
100103178	CALUMET CITY	IL		04/21/2023		313		(6)			(6)		.307	.307			
100023376	BRYAN	TX		06/16/2018		778		(18)			(18)		.760	.760			
100190240	MOORE	OK		01/22/2025		334		(10)			(10)		.324	.324			
100094679	QUINCY	MA		08/02/2022		343		(32)			(32)		.311	.311			
100156017	HOMESTEAD	FL		06/18/2024		652		(50)			(50)		.602	.602			
100134514	BRANSON	MO		10/30/2023		298		(13)			(13)		.285	.285			
100134518	BRANSON	MO		10/30/2023		298		(13)			(13)		.285	.285			
100210670	PAYSON	AZ		05/15/2025		4,705		(141)			(141)		4,564	4,564			
100204785	FORT WORTH	TX		04/09/2025		350		(2)			(2)		.348	.348			
100171720	FALLING WATERS	WV		10/17/2024		99,695		(1,698)			(1,698)		57,997	57,997			
100175455	FISHERS	IN		12/23/2024		27,954		(955)			(955)		26,999	26,999			
100066766	MOUNT LAPEL	IN		08/02/2021		722		(6)			(6)		.714	.714			
100063550	INDIANAPOLIS	IL		07/01/2021		871		(9)			(9)		.962	.962			
100055073	LEXINGTON	KY		03/23/2021		288		(47)			(47)		.241	.241			
100185983	TITUSVILLE	NJ		12/26/2024		304		(13)			(13)		.291	.291			
100178438	KANNAPOLIS	NC		11/21/2024		292		(13)			(13)		.279	.279			
3510128630	AUSTIN	TX		08/27/2025		10,467							10,467	10,467			
100018192	THE COLONY	TX		06/08/2018		811		(14)			(14)		.797	.797			
100140034	LAKEWOOD	CO		01/09/2024		5,770		(180)			(180)		5,590	5,590			
100048490	JUPITER	FL		11/20/2020		7,040		(178)			(178)		6,862	6,862			
100129897	KANSAS CITY	MO		09/27/2023		353		(6)			(6)		.347	.347			
100156037	BELMONT	CA		06/18/2024		.761		(55)			(55)		.706	.706			
100181282	LAS VEGAS	NV		01/09/2025		334		(13)			(13)		.321	.321			
100060458	HOMEDALE	MI		03/10/2022		701		(21)			(21)		.680	.680			
100149759	LIBERTY	ID		04/26/2024		319		(6)			(6)		.313	.313			
100166320	PORTAGE	MI		10/23/2024		312		(17)			(17)		.295	.295			
100154541	MC DONOUGH	GA		06/14/2024		251		(22)			(22)		.229	.229			
100284415	BARTON	FL		12/05/2025		198		(9)			(9)		.189	.189			
100186746	KANSAS CITY	MO		12/31/2024		311		(12)			(12)		.299	.299			
100141764	OREGON	IL		07/30/2024		284		(15)			(15)		.269	.269			
100043694	TAFT	CA		06/13/2020		.666		(11)			(11)		.555	.555			
100193509	DAYTON	OH		02/10/2025		321		(8)			(8)		.313	.313			
100136602	PHILADELPHIA	PA		11/27/2023		278		(6)			(6)		.272	.272			
100173939	ROME	GA		10/31/2024		312		(15)			(15)		.297	.297			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049736	CHICAGO	IL		11/20/2020		2,220	(32)				(32)		2,188	2,188			
100067804	VIRGINIA BEACH	VA		09/23/2021		712	(36)				(36)		676	676			
100255417	DETROIT	MI		11/24/2025		314	(15)				(15)		299	299			
100186057	LEANDER	TX		01/31/2025		1,906	(26)				(26)		1,880	1,880			
100064765	SURFSIDE BEACH	SC		07/14/2021		734	(34)				(34)		700	700			
100054218	MOCKEY	TX		03/23/2021		7,349	(19)				(19)		7,330	7,330			
100174987	BROWNSVILLE	TX		10/31/2024		252	(15)				(15)		237	237			
100119821	WINTER HAVEN	FL		06/08/2023		332	(11)				(11)		321	321			
10018205	WINDSOR MILL	MD		06/08/2018		1,045	(22)				(22)		1,023	1,023			
100243711	GOLDSBORO	NC		09/29/2025		191	(9)				(9)		182	182			
100065124	HAZEL CREST	IL		07/14/2021		769	(19)				(19)		750	750			
100047582	RIVERSIDE	CA		11/20/2020		716	25				25		743	743			
100066459	GREENVILLE	SC		06/02/2021		1,056	(13)				(13)		1,043	1,043			
100138022	KANKAKEE	IL		12/13/2023		469	(22)				(22)		447	447			
100093814	COMPTON	CA		07/12/2022		423	(2)				(2)		421	421			
100079802	MELROSE PARK	IL		04/25/2022		507	(23)				(23)		484	484			
100103192	WATERBURY	CT		04/21/2023		671	(19)				(19)		652	652			
100091537	TRENTON	NJ		01/20/2023		321	(11)				(11)		310	310			
100247534	SAN JACINTO	CA		10/28/2025		327	(11)				(11)		316	316			
100019842	SEVIERVILLE	TN		07/26/2018		805	(16)				(16)		789	789			
100072386	SPRING HOPE	NC		11/01/2021		1,582	(26)				(26)		1,556	1,556			
100134141	CITRUS HEIGHTS	CA		12/08/2023		297	(4)				(4)		293	293			
100256269	HOUSTON	TX		12/05/2025		10,934	(483)				(483)		10,451	10,451			
100254735	BAKERFIELD	CA		11/14/2025		478	(15)				(15)		463	463			
100243906	PALM BAY	FL		09/29/2025		295	(14)				(14)		281	281			
100075589	LEXINGTON	KY		12/01/2021		820	(19)				(19)		801	801			
100243754	DOVER	ID		09/29/2025		301	(13)				(13)		288	288			
100165810	BETHLEHEM	PA		06/29/2024		283	(23)				(23)		260	260			
100091571	BATON	TX		03/07/2023		134	(16)				(16)		116	116			
100046312	BROOKLYN	NY		11/25/2020		408	(40)				(40)		368	368			
100066423	PALMIRA	VA		06/02/2021		528	(2)				(2)		526	526			
100192233	PEN ARGYL	PA		01/31/2025		470	(16)				(16)		452	452			
100049598	LAWRENCEVILLE	GA		11/20/2020		496	15				15		511	511			
100247612	PHOENIX	AZ		10/29/2025		310	(8)				(8)		302	302			
100261621	CHESTERFIELD	MO		12/15/2025		312	(10)				(10)		302	302			
100161820	PHILADELPHIA	PA		07/31/2024		301	(7)				(7)		294	294			
100164047	PHILADELPHIA	PA		06/28/2024		314	(5)				(5)		309	309			
100067822	CONCORD	NC		09/23/2021		718	(36)				(36)		682	682			
100079009	PHILADELPHIA	PA		02/24/2022		457	(4)				(4)		453	453			
100247399	JONESBORO	GA		10/24/2025		303	(12)				(12)		291	291			
100054754	SAINT PETERS	MO		03/23/2021		657	(36)				(36)		621	621			
100062504	MESQUITE	TX		07/01/2021		1,016	(12)				(12)		1,004	1,004			
100094804	REDFORD	MI		06/02/2022		308	(14)				(14)		294	294			
100048331	CHELSEA	MA		11/20/2020		1,861	(45)				(45)		1,816	1,816			
100190271	CLEVELAND	OH		01/22/2025		272	(6)				(6)		264	264			
100045548	SAINT ALBANS	NY		11/25/2020		1,719	(120)				(120)		1,599	1,599			
100018060	LACEY	WA		06/08/2018		846	(21)				(21)		825	825			
100153402	HAMMOND	LA		05/30/2024		284	(6)				(6)		286	286			
100152585	FORT MEADE	FL		06/27/2024		215	(24)				(24)		191	191		95	
100100075	ST. CLOUD	FL		03/28/2023		185	(21)				(21)		164	164			
100072003	COLLEGE STATION	TX		10/29/2021		690	(61)				(61)		629	629			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100109519	LANING	MI		06/22/2023		381		(7)			(7)		374		374		
100228374	BAKERSFIELD	CA		08/11/2025		42,565		(1,707)			(1,707)		40,858		40,858		
100155170	ABILENE	TX		07/19/2024		292		(32)			(32)		260		260		
100071948	PROVIDENCE	UT		10/14/2021		709		(41)			(41)		668		668		
100200040	KANSAS CITY	MO		03/06/2025		381		(6)			(6)		375		375		
100136783	KANSAS CITY	MO		11/27/2023		329		(7)			(7)		322		322		
100141480	ECORSE	IL		01/30/2024		255		(10)			(10)		245		245		
100101792	GRAND RAPIDS	MI		03/31/2023		367		(9)			(9)		358		358		
100177127	CINCINNATI	KY		07/16/2025		1,258		(59)			(59)		1,199		1,199		
100103787	KANSAS CITY	MO		05/10/2023		374		(7)			(7)		367		367		
100119636	DOLTON	IL		06/08/2023		357		(9)			(9)		348		348		
100020131	ACIORTH	GA		07/17/2018		796		(21)			(21)		775		775		
100151141	SARASOTA	FL		05/09/2024		803		(16)			(16)		787		787		
100228391	NAPLES	FL		06/11/2025		133,889		(4,021)			(4,021)		129,868		129,868		
100158511	DOTHAN	AL		07/10/2024		313		(13)			(13)		300		300		
100073044	NORFOLK	VA		02/24/2022		690		(12)			(12)		678		678		
100061968	INDIAN LAND	SC		07/01/2021		1,408		(6)			(6)		1,402		1,402		
100198223	MADISON	MI		02/28/2025		444		(9)			(9)		435		435		
100212123	SPRING	TX		05/22/2025		9,573		(240)			(240)		9,333		9,333		
100142800	PHILADELPHIA	PA		03/08/2024		298		(28)			(28)		270		270		
100174058	BOWTOWN BEACH	FL		10/31/2024		347		(14)			(14)		333		333		
100141548	MARHERO	LA		07/30/2024		278		(16)			(16)		262		262		
100212804	ABSECON	NJ		05/29/2025		274		(13)			(13)		261		261		
100212850	MIAMI BEACH	FL		05/29/2025		301		(8)			(8)		293		293		
100169070	SEBRING	FL		09/27/2024		20,390		(599)			(599)		19,791		19,791		
100214824	FORT LAUDERDALE	FL		05/30/2025		308		(7)			(7)		301		301		
100115127	CINCINNATI	KY		07/17/2023		337		(8)			(8)		329		329		
100216084	MEIRHIS	TN		06/17/2025		413		(10)			(10)		403		403		
100103114	HAZEL CREST	IL		04/21/2023		358		(11)			(11)		347		347		
100130032	BROOKLYN	NY		09/27/2023		321		(3)			(3)		318		318		
100126406	BALTIMORE	MD		06/30/2023		322		(4)			(4)		318		318		
100100257	WOODBRIDGE	NY		03/17/2023		508		(12)			(12)		496		496		
100153462	MEIRHIS	TN		05/30/2024		308		(5)			(5)		303		303		
100108389	TRYON	MI		05/25/2023		350		(5)			(5)		345		345		
100134832	BINGHAMTON	NY		10/30/2023		286		(17)			(17)		249		249		
100195158	THE COLONY	TX		02/24/2025		155,170		(5,180)			(5,180)		149,990		149,990		
100188952	INDIANAPOLIS	IL		01/09/2025		619		(26)			(26)		593		593		
100141465	BUFFALO GROVE	IL		01/30/2024		1,262		(37)			(37)		1,225		1,225		
100049310	JOLIET	IL		11/20/2020		1,176		(36)			(36)		1,140		1,140		
100157480	DETROIT	MI		02/20/2025		231		(11)			(11)		220		220		
100163908	CHARLOTTE	NC		06/15/2024		4,015		(108)			(108)		3,907		3,907		
100190279	INDIANAPOLIS	IL		01/22/2025		1,417		(21)			(21)		1,396		1,396		
100018244	AMERICAN FORK	UT		06/08/2018		1,171		(20)			(20)		1,151		1,151		
100133068	HOUSTON	TX		11/29/2023		357		(3)			(3)		354		354		
100038669	KILLDARE	IRL		09/21/2019		(1,073)							(630)		(30)		543
100210558	COLUMBUS	OH		05/15/2025		319		(15)			(15)		304		304		
100212694	RALEIGH	NC		05/28/2025		30,540		(540)			(540)		30,000		30,000		
100109548	CINCINNATI	KY		06/22/2023		312		(8)			(8)		304		304		
100073935	MINNEAPOLIS	MIN		04/08/2022		789		(32)			(32)		757		757		
100204845	FORT WORTH	TX		04/09/2025		162		(2)			(2)		160		160		
100194078	FAVETTEVILLE	NC		03/20/2025		306		(14)			(14)		292		292		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022006	CORAL SPRINGS	FL		07/30/2025		288	(14)				(14)		274				
10020463	TUCSON	AZ		04/04/2025		333	(13)				(13)		320				
10008648	WICHITA	KS		09/30/2022		947	(18)				(18)		929				
10002390	LEXINGTON	KY		06/16/2018		1,142	(18)				(18)		1,124				
100054662	CRUMPLER	NC		03/23/2021		487	(34)				(34)		453				
100102541	FRONT ROYAL	VA		06/07/2023		1,096	(63)				(63)		1,033				
100016432	LOVELAND	CO		04/05/2018		872	(14)				(14)		858				
100188566	FORT BRAGG	CA		02/10/2025		184	(9)				(9)		175				
100169267	WEST PALM BEACH	FL		09/27/2024		388	(17)				(17)		351				
100102171	NEWPORT NEWS	VA		04/14/2023		572	(23)				(23)		549				
100048264	FORT LAUDERDALE	FL		11/20/2020		3,630		297			297		3,927				
100049853	CHARLOTTEVILLE	VA		11/20/2020		2,843		(21)			(21)		2,822				
100063342	WAGNER	SC		07/01/2021		1,050	(18)				(18)		1,032				
10025320	PEARLAND	TX		10/30/2025		65,844		(1,637)			(1,637)		64,207				
100077571	JOHNSTOWN	OH		07/03/2022		815	(19)				(19)		796				
100159530	OVERLAND PARK	KS		07/15/2024		2,474	(91)				(91)		2,383				
100049071	ORLANDO	FL		11/20/2020		1,113	(65)				(65)		1,048				
100055480	FRANKLIN SQUARE	NY		03/23/2021		496	(33)				(33)		463				
100100188	TRENTON	NJ		03/17/2023		4,144	(133)				(133)		4,011				
100074450	STOCKTON SPRINGS	ME		12/02/2021		1,127	(38)				(38)		1,089				
100277715	BAKERSFIELD	CA		02/19/2026		310	(14)				(14)		296				
100133935	COLLINGDALE	PA		10/25/2023		557	(17)				(17)		540				
100036055	TUCSON	AZ		11/15/2019		719	(29)				(29)		690				
100255347	CONROE	TX		11/25/2025		365	(5)				(5)		360				
100206723	WILMINGTON	DE		04/23/2025		15,956	(610)				(610)		15,346				
100116965	MCGHEYSVILLE	VA		04/10/2018		828	(21)				(21)		807				
100118143	BLACKSBURG	VA		06/08/2018		768	(17)				(17)		751				
100235175	SAN ANTONIO	TX		06/28/2025		92	(4)				(4)		88				
100054539	PHOENIX	AZ		03/23/2021		2,284	(163)				(163)		2,121				
100065222	LAFAYETTE	CA		07/14/2021		803	(13)				(13)		790				
100060255	LEBANON	OR		06/25/2021		769	(22)				(22)		747				
100054135	COLEVILLE	CA		03/23/2021		2,297	(69)				(69)		2,228				
100077447	MADISON	WI		07/03/2022		920	(15)				(15)		905				
100134011	BALTIMORE	MD		10/25/2023		318	(8)				(8)		310				
100228659	HARRISBURG	NC		06/12/2025		22,822	(745)				(745)		22,077				
100060213	MOYOCK	NC		06/25/2021		732	(25)				(25)		707				
100057939	FORT WORTH	TX		06/30/2021		1,207	(15)				(15)		1,192				
100054888	WENTZVILLE	MO		03/23/2021		2,406	(82)				(82)		2,324				
100108960	LEXINGTON	KY		05/31/2023		308	(26)				(26)		282				
100129818	ROUND LAKE BEACH	IL		09/27/2023		339	(6)				(6)		333				
100134901	PHILADELPHIA	PA		10/30/2023		246	(6)				(6)		240				
100148821	FRESNO	CA		04/17/2024		20,533	(383)				(383)		20,150				
100130026	LUFKIN	TX		09/27/2023		323	(9)				(9)		314				
100139570	TRENTON	NJ		11/13/2023		198	(10)				(10)		188				
100043634	SELMA	CA		06/13/2020		1,355	(14)				(14)		1,341				
100092037	WILMINGTON	DE		02/09/2023		446	(7)				(7)		439				
100061670	LANSING	MI		07/01/2021		1,998	(22)				(22)		1,876				
100064778	OAK PARK	CA		07/14/2021		740	(34)				(34)		706				
100171149	TWIN LAKES	CO		11/22/2024		338	(9)				(9)		329				
100152474	AUGUSTA	GA		06/16/2024		867	(103)				(103)		764				
100068390	GLEBURNE	TX		06/25/2021		784	(18)				(18)		766				

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023042	CARPENTERSVILLE	IL		10/03/2025		21,482		(397)			(397)		21,085	21,085			
10020213	BRUNSWICK	ME		03/18/2025		329		(5)			(5)		324	324			
10010864	HOUSTON	TX		05/24/2023		424		(8)			(8)		416	416			
10002434	ANTIOCH	CA		09/20/2018		878		(26)			(26)		852	852			
10017503	KISSIMEE	FL		11/05/2024		205,187		(2,046)			(2,046)		203,141	203,141			
5 00006E+11	BEDMIN	MD		04/30/2025		3,511							3,511	3,563			53
100134638	AVENTURA	FL		10/30/2023		301		(2)			(2)		299	299			
10017833	HOUSTON	TX		07/20/2023		253		(9)			(9)		244	244			
10078661	HAMILTON	NJ		02/02/2022		765		(23)			(23)		742	742			
10005495	NEWPORT	RI		03/23/2021		2,911		(239)			(239)		2,672	2,672			
100193241	ARGON	OH		02/10/2025		325		(8)			(8)		317	317			
100185547	PITTSBURGH	PA		12/20/2024		318		(19)			(19)		289	289			
100141007	RICHMOND	TX		02/20/2024		1,870		(81)			(81)		1,789	1,789			
100064949	EDEN	UT		07/14/2021		718		(29)			(29)		689	689			
10018352	TEJIBE	AZ		06/27/2018		814		(25)			(25)		789	789			
100061976	COXS CREEK	KY		07/01/2021		2,434		(19)			(19)		2,415	2,415			
100057765	CHANDLER	AZ		06/30/2021		791		(19)			(19)		772	772			
100174551	COLUMBUS	OH		10/31/2024		138		(9)			(9)		129	129			
100168799	FOREY	TX		09/26/2024		335		(18)			(18)		318	318			
100193291	ELGIN	IL		02/10/2025		338		(9)			(9)		329	329			
100139425	PITTSBURGH	PA		12/28/2023		141		(3)			(3)		138	138			
100064868	CHICAGO	OK		07/14/2021		948		(38)			(38)		910	910			
100055239	GENEVA	OH		03/23/2021		2,091		(70)			(70)		2,021	2,021			
100118331	BERLIN	MA		06/27/2018		945		(19)			(19)		926	926			
100024283	LEANDER	TX		09/20/2018		830		(17)			(17)		813	813			
100165927	TULLAHOMA	TN		09/06/2024		339		(14)			(14)		325	325			
100167581	LAS VEGAS	NV		09/19/2024		2,043		(42)			(42)		2,001	2,001			
100175980	PHILADELPHIA	PA		11/12/2024		318		(11)			(11)		307	307			
100149873	KISSIMEE	FL		06/07/2024		297		(16)			(16)		281	281			
100101637	FORT WORTH	TX		04/26/2023		2,858		(31)			(31)		2,827	2,827			
100234701	GRAND RAPIDS	MI		08/28/2025		415		(20)			(20)		395	395			
100043604	STATEN ISLAND	NY		08/13/2020		352		(25)			(25)		327	327			
100064610	EASLEY	SC		07/14/2021		710		(31)			(31)		679	679			
100153484	PHILADELPHIA	PA		05/30/2024		273		(9)			(9)		264	264			
100173388	HOLLYWOOD	FL		10/29/2024		622		(26)			(26)		596	596			
100191162	MESQUITE	TX		01/29/2025		340		(2)			(2)		338	338			
100137173	MABLETON	GA		11/28/2023		244		(21)			(21)		223	223			
100198525	HALETHORPE	MD		02/28/2025		1,489		(32)			(32)		1,457	1,457			
100112319	POWER	MT		06/29/2023		574		(18)			(18)		556	556			
100173923	COLUMBIA	SC		10/31/2024		366		(11)			(11)		355	355			
100221761	OCALA	FL		07/25/2025		288		(13)			(13)		275	275			
100109664	CLEVELAND	OH		06/22/2023		347		(9)			(9)		338	338			
100221388	GAUSEN	AL		07/22/2025		319		(11)			(11)		308	308			
100062965	LAREDO	TX		07/01/2021		810		(7)			(7)		803	803			
100099626	SAVANNAH	GA		02/28/2023		364		(5)			(5)		359	359			
100071954	CARLSLE	MA		10/14/2021		1,021		(30)			(30)		991	991			
100193738	HOLIDAY	FL		02/10/2025		818		(43)			(43)		775	775			
100062289	FAVETTEVILLE	NC		07/01/2021		843		(6)			(6)		837	837			
100063010	WARRICK	NY		07/01/2021		1,131		(2)			(2)		1,129	1,129			
100147113	ELKTON	MD		06/08/2024		289		(20)			(20)		279	279			
100174162	CHICAGO	IL		10/31/2024		285		(13)			(13)		272	272			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100109871	MORRIS	OH		06/22/2023		351		(6)			(8)		343				
100212845	MILWAUKEE	WI		05/29/2025		1,320		(43)			(43)		1,277				
100070484	SCRANTON	PA		09/23/2021		693		(39)			(39)		654				
100141198	MIAMI SPRING	OH		01/30/2024		298		(2)			(2)		296				
100190256	PITTSBURGH	PA		01/22/2025		349		(2)			(2)		347				
100047598	SEATTLE	WA		11/20/2020		701		(23)			(23)		678				
100088130	SWEET HOME	OR		10/25/2022		353		(24)			(24)		329				
100201866	LAS VEGAS	NV		03/18/2025		316		(11)			(11)		305				
100220469	LAWRENCE	KS		07/15/2025		64,758		(2,783)			(2,783)		61,975				
100204522	SAN ANTONIO	TX		04/04/2025		1,293		(36)			(36)		1,257				
100198847	EGG HARBOR TOWNSHIP	NJ		02/28/2025		267		(9)			(9)		258				
100054913	QUINLAN	TX		07/14/2021		727		(27)			(27)		700				
100053662	SAINT LOUIS	MO		03/23/2021		313		(1)			(1)		312				
100060091	MERCED	CA		06/25/2021		756		(18)			(18)		738				
100130155	ANDERSON	SC		11/15/2023		252		(16)			(16)		236				
100130158	ANDERSON	SC		11/15/2023		252		(16)			(16)		236				
100130161	ANDERSON	SC		11/15/2023		252		(16)			(16)		236				
100065196	ANDERSON	SC		11/15/2023		251		(15)			(15)		236				
100130165	ORLANDO	FL		07/14/2021		1,261		(22)			(22)		1,239				
100062820	DAWSONVILLE	GA		07/01/2021		1,037		(3)			(3)		1,034				
100047799	SEWREN	NJ		11/20/2020		1,326		(113)			(113)		1,213				
100070651	UNION GROVE	WI		10/01/2021		1,049		(10)			(10)		1,039				
100261700	LINCOLNBURG	VA		12/12/2025		202		(5)			(5)		197				
100150123	BRINSON	FL		06/14/2024		326		(2)			(2)		324				
100076189	LAKE CHARLES	LA		01/07/2022		708		(14)			(14)		694				
100075591	PARMA	OH		12/01/2021		551		(13)			(13)		538				
100063416	RAVLINS	NY		07/01/2021		924		(14)			(14)		910				
100117969	OLIVEHURST	CA		07/20/2023		343		(1)			(1)		342				
100141725	PESTON	VA		01/30/2024		289		(16)			(16)		273				
100064983	JONESBORO	GA		07/14/2021		736		(24)			(24)		712				
100164145	INDIANAPOLIS	IL		06/21/2024		361		(7)			(7)		354				
100049151	IRVINGTON	NJ		11/20/2020		598		(58)			(58)		540				
100024351	ALBUQUERQUE	NM		09/20/2018		736		(22)			(22)		714				
100204639	HUGO	MINN		04/04/2025		345		(10)			(10)		335				
100065735	MURFREESBORO	TN		07/28/2021		1,613		(23)			(23)		1,590				
100167044	FLAGLER BEACH	FL		09/13/2024		301		(11)			(11)		290				
100076312	SALIN	OR		01/07/2022		827		(15)			(15)		812				
100117576	PHILADELPHIA	PA		07/20/2023		429		(6)			(6)		423				
100075760	LAKE CITY	CO		04/08/2022		1,016		(75)			(75)		941				
100158475	ORLANDO	FL		07/10/2024		454		(16)			(16)		438				
100136765	KANSAS CITY	MO		11/27/2023		313		(7)			(7)		306				
100128056	MEIRHIS	TN		09/08/2023		730		(9)			(9)		721				
100211524	INDIAN TRAIL	NC		06/05/2025		40,174		(892)			(892)		39,282				
100171119	HOUSTON	TX		11/22/2024		331		(11)			(11)		320				
100066940	PENSACOLA	FL		06/02/2021		1,047		(2)			(2)		1,045				
100108360	FLORENCE	AL		05/25/2023		320		(12)			(12)		308				
100199381	CLAYSON	MI		07/14/2025		435		(20)			(20)		415				
100103763	REISTERSTOWN	MD		05/10/2023		6,177		(209)			(209)		5,969				
100159817	DORAL	FL		06/16/2024		354		(5)			(5)		349				
100025547	PHOENIX	AZ		06/20/2018		609		(122)			(122)		731				
100103650	KANSAS CITY	MO		05/10/2023		397		(7)			(7)		390				

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	2	3					8	9	10	11	12						
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100046184	WILLINGBORO	NJ		11/25/2020		382	(43)				(43)		339		339		
100147204	FORT WORTH	TX		03/28/2024		333	(7)				(7)		326		326		
100153719	KAPURAN	TX		07/11/2024		310	(16)				(16)		294		294		
100020212	JACKSONVILLE	FL		07/17/2018		761	(26)				(26)		735		735		
100047312	SAINT LOUIS	MO		11/20/2020		611	(39)				(39)		572		572		
100139640	PORT SAINT LUCIE	FL		12/28/2023		311	(6)				(6)		305		305		
100261701	BUSHKILL	PA		12/12/2025		295	(6)				(6)		289		289		
100076860	WATERTOWN	MA		12/27/2021		607	(39)				(39)		568		568		
100020155	FOREY	TX		07/17/2018		780	(20)				(20)		760		760		
100020388	ANKA	IN		07/21/2018		752	(22)				(22)		730		730		
100221359	ROCKY POINT	NY		07/22/2025		809	(11)				(11)		798		798		
100048011	GRASS VALLEY	CA		11/20/2020		3 054	(122)				(122)		2 932		2 932		
100146682	CHICAGO HEIGHTS	IL		03/20/2024		217	(10)				(10)		207		207		
100088841	DALTON	GA		11/15/2022		223	(19)				(19)		204		204		
100177387	LENDER	TX		01/16/2025		327	(15)				(15)		312		312		
100169374	JACKSONVILLE	FL		09/27/2024		289	(22)				(22)		267		267		
100149837	ARGON	OH		04/29/2024		311	(15)				(15)		296		296		
100199111	PAV PAVI	IV		03/03/2025		350	(4)				(4)		346		346		
100033597	STANHOPE	NJ		03/23/2021		2 041	(39)				(39)		2 002		2 002		
100149882	LANCASTER	CA		06/07/2024		433	(29)				(29)		404		404		
100169447	GREENVILLE	SC		01/14/2025		316	(12)				(12)		304		304		
100066805	PHILADELPHIA	PA		06/02/2021		873	(1)				(1)		872		872		
100228013	ANKENY	IA		06/06/2025		615	(12)				(12)		603		603		
100173506	GREENVILLE	SC		10/29/2024		311	(12)				(12)		299		299		
100066483	BALTIMORE	MD		06/02/2021		1 066	(6)				(6)		1 060		1 060		
100174760	COVINGTON	GA		10/31/2024		334	(19)				(19)		315		315		
100029411	MIAMI	FL		10/26/2018		2 799	(20)				(20)		2 919		2 919		
100063105	FAIRBURN	GA		07/01/2021		803	(11)				(11)		792		792		
100186881	HOPKELL	VA		01/09/2025		337	(7)				(7)		330		330		
10017962	RICHMOND	TX		05/22/2018		2 241	(47)				(47)		2 194		2 194		
100221705	LITHONIA	GA		07/25/2025		269	(9)				(9)		260		260		
100174614	PORTSMOUTH	RI		10/31/2024		6 016	(332)				(332)		5 684		5 684		
100067685	SANDY SPRINGS	GA		09/23/2021		775	(8)				(8)		767		767		
100154637	BURLEY	ID		07/19/2024		355	(8)				(8)		347		347		
100082702	HOUSTON	TX		07/01/2021		1 110	(13)				(13)		1 097		1 097		
100049613	SALT PETERSBURG	FL		11/20/2020		727	(27)				(27)		700		700		
100068343	KANAWHOLLS	NC		06/25/2021		1 612	(41)				(41)		1 571		1 571		
100046434	MILWAUKEE	WI		11/25/2020		786	(62)				(62)		724		724		
100055572	DEL RIO	TN		03/23/2021		1 092	(53)				(53)		1 039		1 039		
100071940	VIRGINIA BEACH	VA		10/14/2021		724	(29)				(29)		695		695		
100023622	PHOENIX	AZ		09/04/2018		634	(19)				(19)		615		615		
100102925	HAGERSTOWN	MD		06/22/2023		257	(19)				(19)		238		238		
100053510	QUEENS VILLAGE	NY		03/23/2021		315	(38)				(38)		277		277		
100134983	MEMPHIS	TN		10/27/2023		287	(17)				(17)		270		270		
100119706	BALTIMORE	MD		06/08/2023		362	(7)				(7)		355		355		
100050189	BRISTOL	RI		11/20/2020		2 613	(263)				(263)		2 350		2 350		
100025314	ORLANDO	FL		09/20/2018		943	(95)				(95)		838		838		
100053625	FORT LAUDERDALE	FL		03/23/2021		478	(107)				(107)		371		371		
100163260	HAGERSTOWN	MD		06/13/2024		1 805	(33)				(33)		1 772		1 772		
100028645	BEAVERTON	OR		10/26/2018		531	(53)				(53)		484		484		
100120195	DORAL	FL		06/16/2023		303	(6)				(6)		297		297		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100134039	JACKSON	TN		10/25/2023		283		(9)			(9)		274		274		
10018160	LEHIGH ACRES	FL		06/08/2018		762		(20)			(20)		742		742		
100212491	VIAMAROCHE	TX		05/28/2025		352		(13)			(13)		339		339		
100110870	LEESUMMIT	MO		06/29/2023		2,029		(42)			(42)		1,987		1,987		
100024293	LONG BEACH	CA		09/20/2018		1,319		(19)			(19)		1,300		1,300		
100101832	PORT JERVIS	NY		03/31/2023		302		(7)			(7)		295		295		
100065557	DURHAM	NC		07/14/2021		771		(22)			(22)		749		749		
100191676	DEARBORN HEIGHTS	MI		02/20/2025		259		(11)			(11)		248		248		
100246130	NEW FAIRFIELD	CT		10/08/2025		179,747		(8,109)			(8,109)		171,638		171,638		
100129578	FAIRBORN	OH		09/27/2023		374		(13)			(13)		361		361		
100084796	HENDERSON	NV		06/02/2022		501		(12)			(12)		489		489		
100057672	OMAHA	NE		06/30/2021		764		(12)			(12)		752		752		
100214844	PHARR	TX		06/11/2025		292		(14)			(14)		278		278		
100177005	DISTRICT HEIGHTS	MO		01/16/2025		240		(11)			(11)		229		229		
100181263	OLD SAYBROOK	CT		12/06/2024		11,943		(193)			(193)		11,750		11,750		
100149847	SALEM	OR		06/07/2024		279		(12)			(12)		267		267		
100186222	EDWARDSVILLE	IL		12/27/2024		223		(10)			(10)		213		213		
100134031	MILWAUKEE	WI		10/25/2023		304		(7)			(7)		297		297		
100065674	JOLIET	MO		07/28/2021		1,225		(43)			(43)		1,182		1,182		
100066344	CHALMETTE	LA		06/25/2021		732		(32)			(32)		700		700		
100088603	DECATUR	GA		11/15/2022		164		(10)			(10)		154		154		
100156870	INDIANAPOLIS	IL		06/27/2024		322		(8)			(8)		314		314		
100228211	MCKENRY	MO		08/11/2025		302		(6)			(6)		296		296		
100043566	NEWMAN	CA		08/19/2020		677		(48)			(48)		629		629		
100120241	ALBUQUERQUE	NM		06/18/2023		307		(6)			(6)		301		301		
100078467	ANGELA	NY		01/25/2022		600		(32)			(32)		568		568		
100237377	DALLAS	TX		10/10/2025		331		(4)			(4)		327		327		
100238311	BRANDON	FL		09/19/2025		329		(2)			(2)		327		327		
100079571	MOSES LAKE	WA		04/25/2022		1,706		(12)			(12)		1,694		1,694		
100120815	WATERBURY	CT		08/25/2023		332		(8)			(8)		324		324		
10015541	ROCKWALL	TX		07/19/2023		332		(7)			(7)		325		325		
100049057	PONCAKOMA	NY		11/20/2020		2,550		(26)			(26)		2,504		2,504		
100191768	CENTER LINE	MI		02/20/2025		292		(10)			(10)		282		282		
100126404	BALTIMORE	MD		06/30/2023		326		(5)			(5)		321		321		
100216315	NORFOLK	MA		06/20/2025		356		(10)			(10)		346		346		
100065090	STATESVILLE	NC		07/14/2021		761		(20)			(20)		741		741		
10009742	KANSAS CITY	MO		02/28/2023		358		(11)			(11)		347		347		
100202408	NEIROP NEWS	VA		03/19/2025		1,243		(33)			(33)		1,210		1,210		
10020253	MORANTOWN	IV		07/11/2025		302		(9)			(9)		293		293		
100195586	CLARKSBURG	MD		02/24/2025		311		(8)			(8)		303		303		
100065781	BRIDGEPORT	CT		07/28/2021		2,571		(42)			(42)		2,529		2,529		
100134293	COLUMBUS	OH		10/27/2023		275		(18)			(18)		257		257		
100212058	BUFFALO	NY		06/27/2025		280		(12)			(12)		268		268		
100206897	CAIDEN	NJ		04/24/2025		227		(11)			(11)		216		216		
100064651	FOUNTAIN HILLS	AZ		07/14/2021		722		(29)			(29)		693		693		
100063287	GRAND RAPIDS	MI		07/01/2021		605		(9)			(9)		596		596		
100171822	CONCORD	NC		10/17/2024		11,460		(272)			(272)		11,188		11,188		
100045312	BOWAZA	OR		11/25/2020		405		(20)			(20)		385		385		
100211526	SAN ANTONIO	TX		06/05/2025		291		(10)			(10)		281		281		
100246095	LAFALETTE	CA		10/08/2025		294		(13)			(13)		281		281		
100193552	PAULSBO	NJ		12/18/2023		155		(8)			(8)		147		147		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100151939	ALIQUIPPA	PA		06/14/2024		272		(26)				(26)	246	246	246		
100055493	MILWAUKEE	WI		03/23/2021		1,479		(106)				(106)	1,373	1,373	1,373		
100147201	SOUTH EOLI	OH		03/28/2024		300		(5)				(5)	295	295	295		
100200037	CONWAY	HI		03/06/2025		374		(6)				(6)	368	368	368		
100204432	CLEVELAND	OH		04/01/2025		254		(7)				(7)	247	247	247		
100159004	STANWOOD	WA		07/15/2024		5,556		(143)				(143)	5,413	5,413	5,413		
100024198	FORT WORTH	TX		09/20/2018		834		(19)				(19)	815	815	815		
100165693	CAIMEN	NJ		06/29/2024		279		(25)				(25)	254	254	254		
100191806	FRESNO	CA		07/31/2025		309		(9)				(9)	300	300	300		
100088905	HOOD RIVER	OR		11/15/2022		306		(12)				(12)	294	294	294		
100128740	BALTIMORE	MD		09/21/2023		327		(13)				(13)	314	314	314		
100068126	ELKINS	AR		06/25/2021		791		(7)				(7)	784	784	784		
341000903	AKRON	OH		06/20/2025		35,453		(58)				(58)	35,453	35,453	35,453		
100138370	PANAMA CITY	FL		12/18/2023		1,113		(4)				(4)	1,055	1,055	1,055		
100156720	BALTIMORE	MD		06/26/2024		242		(17)				(17)	238	238	238		
100065176	DEPTFORD	NJ		07/14/2021		830		(17)				(17)	813	813	813		
100117976	MARIETTA	GA		07/20/2023		281		(11)				(11)	270	270	270		
100151726	HOUSTON	TX		05/10/2024		177		(27)				(27)	150	150	150		
100205057	MAPLE SHADE	NJ		04/11/2025		285		(13)				(13)	272	272	272		
100109918	TRENTON	NJ		06/22/2023		316		(9)				(9)	307	307	307		
100062860	AMTIOCH	CA		07/01/2021		1,050		(10)				(10)	1,040	1,040	1,040		
100193348	GREENSBURG	IN		02/10/2025		328		(48)				(48)	328	328	328		
100043940	RIVERDALE	UT		06/19/2020		697		(5)				(5)	649	649	649		
100204550	BREITON	AL		04/04/2025		184		(5)				(5)	179	179	179		
100207229	LINCOLN	NE		04/28/2025		314		(1)				(1)	313	313	313		
100064936	NAVARE	FL		07/14/2021		749		(31)				(31)	718	718	718		
100151769	TAMPA	FL		05/10/2024		286		(13)				(13)	273	273	273		
100165990	LANCASTER	CA		12/26/2024		246		(12)				(12)	234	234	234		
100043884	BETHLEHEM	PA		06/19/2020		2,008		(45)				(45)	1,963	1,963	1,963		
100141174	FORT WORTH	TX		01/30/2024		344		(4)				(4)	340	340	340		
100191159	HOUSTON	TX		01/29/2025		280		(6)				(6)	274	274	274		
100066500	JOHNSBURG	IL		09/30/2022		2,034		(8)				(8)	2,026	2,026	2,026		
100047410	SALEM	OR		11/20/2020		3,629		(192)				(192)	3,437	3,437	3,437		
100156795	SAN ELIZARIO	TX		06/26/2024		279		(17)				(17)	262	262	262		
100093041	SCHERTZ	TX		05/11/2022		2,719		(229)				(229)	2,490	2,490	2,490		
100157656	GALVESTON	TX		06/28/2024		277		(19)				(19)	258	258	258		
100137538	NORTH TOWAWANDA	NY		12/01/2023		212		(13)				(13)	199	199	199		
100164690	BRIDGETON	NJ		06/28/2024		306		(6)				(6)	300	300	300		
100147700	ALVIN	TX		04/05/2024		241		(3)				(3)	238	238	238		
100102207	MORFE	NY		04/14/2023		323		(7)				(7)	316	316	316		
100204778	HYATTSVILLE	MD		04/09/2025		333		(5)				(5)	328	328	328		
100064990	RAISON	WV		07/14/2021		916		(30)				(30)	886	886	886		
100253917	BENJAMIN DUNES	CA		10/30/2025		3,470		(114)				(114)	3,356	3,356	3,356		
100069243	VAN BUREN	MI		09/01/2021		1,190		(11)				(11)	1,179	1,179	1,179		
100048862	MENFEE	CA		11/20/2020		2,237		(72)				(72)	2,165	2,165	2,165		
100074974	TOLLESON	AZ		12/01/2021		942		(11)				(11)	931	931	931		
100066748	MIDDLETOWN	NJ		06/02/2021		892		(13)				(13)	879	879	879		
100049011	INVER GROVE HEIGHTS	WI		11/20/2020		594		(45)				(45)	549	549	549		
100050291	SAN BERNARDINO	CA		11/20/2020		2,039		(106)				(106)	1,933	1,933	1,933		
100186061	LINCOLN	NE		07/31/2025		294		(11)				(11)	283	283	283		
100153569	BELLEVUE	FL		06/05/2024		283		(12)				(12)	271	271	271		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016438	CALMET CITY	IL		06/28/2024		304		(6)			(6)		298	298			
10019570	INDIANAPOLIS	IL		02/24/2025		315		(6)			(6)		309	309			
10020470	FORT WORTH	TX		02/28/2025		340		(2)			(2)		338	338			
10020470	FORT WORTH	TX		04/09/2025		340		(2)			(2)		338	338			
10017240	HIALEAH	FL		10/24/2024		557		(25)			(25)		532	532			
10029407	WINTER PARK	FL		11/06/2025		653		(29)			(29)		624	624			
100161912	FAVETTEVILLE	NC		07/31/2024		170		(14)			(14)		156	156			
100054138	CORNELIUS	NC		03/23/2021		2,454		(23)			(23)		2,431	2,431			
100090161	GREELEY	CO		01/13/2023		4,873		(256)			(256)		4,617	4,617			
10070628	KISSIMEE	FL		10/01/2021		1,744		(14)			(14)		1,730	1,730			
100055772	WEST PADUCAH	KY		03/23/2021		372		(35)			(35)		337	337			
100055833	WELLINGTON	FL		03/23/2021		748		(15)			(15)		733	733			
100139065	KANSAS CITY	MO		12/28/2023		238		(15)			(15)		223	223			
100045267	FENLEY	WV		11/25/2020		2,451		(52)			(52)		2,399	2,399			
100014384	WEST DES MOINES	IA		09/27/2017		1,794		(47)			(47)		1,747	1,747			
100075392	NAPLES	FL		12/01/2021		824		(3)			(3)		821	821			
100154857	RICHMOND	TX		07/19/2024		446		(16)			(16)		430	430			
100176942	HOLLYWOOD	FL		11/15/2024		829		(38)			(38)		791	791			
100024220	SAINT CLOUD	FL		09/20/2018		767		(20)			(20)		747	747			
100144491	SULPHUR	LA		01/30/2024		264		(17)			(17)		247	247			
100202124	MEHRIS	TN		03/18/2025		320		(1)			(1)		319	319			
100148072	CORINTH	TX		04/10/2024		27,742		(162)			(162)		27,580	27,580			
100054035	LAKE ORION	MI		03/23/2021		376		(44)			(44)		332	332			
100049000	MIAMI	FL		11/20/2020		2,206		(81)			(81)		2,125	2,125			
100071760	JACKSONVILLE	FL		10/14/2021		641		(24)			(24)		617	617			
100255342	ROCKFORD	IL		11/25/2025		292		(16)			(16)		276	276			
100209731	COMMERCE	CA		05/05/2025		315		(9)			(9)		306	306			
100147803	CORVALLIS	OR		04/08/2024		56,730		(1,181)			(1,181)		55,549	55,549			
100181620	PITTSBURGH	PA		12/09/2024		300		(11)			(11)		289	289			
100147648	PITTSBURGH	PA		04/04/2024		295		(7)			(7)		288	288			
100161857	GARY	IN		07/31/2024		299		(5)			(5)		294	294			
100131866	NEW LONDON	CT		10/06/2023		238		(12)			(12)		226	226			
100175466	PLEASANTON	CA		12/23/2024		260		(12)			(12)		248	248			
100133431	BALTIMORE	MD		10/19/2023		236		(13)			(13)		223	223			
100135006	TEXAS CITY	TX		10/30/2023		672		(15)			(15)		657	657			
100060975	KENESAW	GA		06/01/2021		704		3			3		707	707			
100119026	LAKE ISABELLA	CA		07/27/2023		326		(11)			(11)		315	315			
100079773	NORTH MYRTLE BEACH	SC		04/08/2022		624		(21)			(21)		603	603			
100099664	JACKSONVILLE	FL		04/06/2023		384		(33)			(33)		351	351			
100193271	YOUNGSTOWN	OH		02/10/2025		332		(2)			(2)		330	330			
100193273	YOUNGSTOWN	OH		02/10/2025		332		(2)			(2)		330	330			
100161809	CARONDALE	CO		07/31/2024		259		(6)			(6)		251	251			
100119768	MARSHAM	IL		06/08/2023		336		(9)			(9)		327	327			
100048472	BALTIMORE	MD		11/20/2020		2,300		(174)			(174)		2,126	2,126			
100172810	FORT WORTH	TX		12/06/2024		312		(12)			(12)		300	300			
100190473	PARK FOREST	IL		01/24/2025		316		(15)			(15)		301	301			
100181954	HARRISBURG	NC		12/09/2024		319		(4)			(4)		315	315			
100064688	PITTSBURG	CA		07/14/2021		21,713		(674)			(674)		21,039	21,039			
100146706	LAREDO	TX		03/20/2024		310		(14)			(14)		296	296			
100078940	RICHMOND	TX		02/24/2022		1,006		(1)			(1)		1,005	1,005			
100143311	MARSHAM	IL		02/21/2024		296		(6)			(6)		288	288			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173529	KANSAS CITY	MO		10/31/2024		341	(16)				(16)		325				
10004928	OZONE PARK	NY		11/20/2020		1,820	(88)				(88)		1,732				
100172711	WHITE OAK	TX		11/21/2024		349	(3)				(3)		346				
10029390	DAYTONA BEACH	FL		12/05/2025		187	(9)				(9)		178				
100061865	GREGORY	MI		07/01/2021		1,103	(12)				(12)		1,091				
100131859	PURELL	OK		10/06/2023		280	(19)				(19)		261				
10005523	PLEASANTVILLE	NJ		03/23/2021		322	24				24		346				
100174911	FAVETTEVILLE	NC		10/31/2024		206	(13)				(13)		193				
100067717	JACKSONVILLE	FL		09/23/2021		926	(46)				(46)		880				
100179626	MIDDLE BEACH	SC		04/08/2022		643	(15)				(15)		628				
100272025	OTTAWA	OH		01/08/2026		100	(3)				(3)		97				
100043987	SUTHERLIN	OR		06/19/2020		762	(42)				(42)		720				
100128295	PASADENA	CA		09/14/2023		283	(20)				(20)		263				
100175462	KANSAS CITY	MO		12/23/2024		313	(12)				(12)		301				
100077065	LEES SUMMIT	MO		07/03/2022		635	(5)				(5)		630				
100111251	KENOSHA	WI		06/29/2023		430	(24)				(24)		406				
100198975	SALK VILLAGE	IL		03/03/2025		261	(8)				(8)		253				
100126286	WILSON	NY		06/30/2023		277	(11)				(11)		266				
100188673	ARCON	OH		02/10/2025		295	(9)				(9)		286				
100143022	HOUSTON	TX		02/12/2024		270	(18)				(18)		252				
100062659	LAWRENCEBURG	TN		07/01/2021		743	(5)				(5)		738				
100174917	INDIANAPOLIS	IL		10/31/2024		303	(19)				(19)		284				
100214809	LEES SUMMIT	MO		06/11/2025		289	(14)				(14)		275				
100173076	CORPUS CHRISTI	TX		10/25/2024		630	(28)				(28)		602				
100063426	ARPKA	FL		07/01/2021		761	(7)				(7)		754				
100195613	DOTHAN	AL		07/10/2024		304	(13)				(13)		291				
100254711	WESTVILLE	NJ		11/13/2025		400	(3)				(3)		397				
100068108	WEST PALM BEACH	FL		06/25/2021		1,029	(23)				(23)		1,006				
100176064	READING	MA		12/20/2024		309	(16)				(16)		293				
100118976	HAGERSTOWN	MD		07/27/2023		281	(14)				(14)		267				
100102134	EDGEWOOD	VA		04/14/2023		256	(7)				(7)		249				
100084723	IMPERIAL	CA		06/02/2022		366	(2)				(2)		364				
100078866	VIRGINIA BEACH	VA		02/24/2022		663	(18)				(18)		645				
100186710	APPLE VALLEY	CA		12/31/2024		404	(10)				(10)		394				
100243296	SANT GEORGE	UT		09/26/2025		557	(16)				(16)		541				
100023553	FORT WORTH	TX		09/04/2018		706	(24)				(24)		682				
100190288	PITTSBURGH	PA		01/22/2025		220	(2)				(2)		218				
100109659	BALTIMORE	MD		06/14/2023		232	(10)				(10)		222				
100134668	UPPER DARBY	PA		10/30/2023		308	(2)				(2)		306				
100049576	PHOENIX	AZ		11/20/2020		388	9				9		397				
100221523	HANOVER	MD		07/22/2025		193	(5)				(5)		188				
100071292	RINCON	GA		10/01/2021		994	(1)				(1)		993				
100220243	BARTON	FL		07/11/2025		290	(1)				(1)		289				
100200120	ALLENDALE	PA		03/06/2025		344	(7)				(7)		337				
100194005	KANSAS CITY	MO		10/25/2023		519	(13)				(13)		506				
100071723	LUBBOCK	TX		10/14/2021		654	(27)				(27)		627				
100120677	KISSIMEE	FL		08/24/2023		271	(4)				(4)		267				
100277010	HIGH POINT	NC		01/30/2026		117	(6)				(6)		111				
100110008	DETROIT	MI		06/22/2023		607	(19)				(19)		588				
100091975	KISSIMEE	FL		07/30/2023		150	(4)				(4)		146				
100189540	LAKE ISABELLA	CA		01/16/2025		2,399	(111)				(111)		2,288				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10078863	OSKOSH	WI		02/24/2022		658		(11)			(11)		647	52,760			
100235065	CHICAGO	IL		06/28/2025		54,753		(1,993)			(1,993)		52,760	52,760			
100266837	NANTICOME	PA		12/23/2025		226		(9)			(9)		217	6,800			
100115452	CROILEY	TX		07/17/2023		7,175		(375)			(375)		6,800	6,800			
100043882	SAN DIEGO	CA		06/19/2020		784		(55)			(55)		729	729			
100077410	RINGBOLD	GA		01/03/2022		456		(5)			(5)		451	451			
100129869	OKLAHOMA CITY	OK		09/21/2023		327		(6)			(6)		321	790			
100016418	ARLINGTON	VA		04/05/2018		808		(18)			(18)		790	2,086			
100216344	ROMULUS	MI		06/20/2025		2,200		(104)			(104)		2,086	2,086			
100071639	ABILENE	TX		10/14/2021		643		(27)			(27)		616	616			
100261671	SYCAMORE	IL		12/12/2025		421		(9)			(9)		412	412			
100109882	KANSAS CITY	MO		06/22/2023		326		(9)			(9)		317	317			
100136166	BAKERSFIELD	CA		12/18/2023		331		(14)			(14)		317	317			
100068223	CLEARWATER	FL		06/25/2021		731		(34)			(34)		697	697			
100130040	PHILADELPHIA	PA		09/27/2023		320		(8)			(8)		312	312			
100062041	HINESVILLE	GA		07/01/2021		460		(7)			(7)		453	453			
100141441	JEFFERSONVILLE	IN		01/30/2024		750		(19)			(19)		731	731			
100206047	VILLIOWBROOK	IL		05/16/2025		300							300	300			
100114610	WESTIEGO	LA		06/29/2023		289		(23)			(23)		266	266			
100126412	NEW ORLEANS	LA		06/30/2023		515		(16)			(16)		499	499			
100230089	CARROLLTON	GA		06/26/2025		279		(13)			(13)		266	266			
100159680	POINCIPE BEACH	FL		06/16/2024		3,940		(83)			(83)		3,757	3,757			
100207418	WAUSAU	WI		04/29/2025		301		(13)			(13)		288	288			
100216260	DALLAS	TX		06/20/2025		411		(5)			(5)		406	406			
100048006	RIVERSIDE	CA		11/20/2020		2,765		(271)			(271)		2,494	2,494			
100171243	EAST BRUNSWICK	NJ		10/16/2024		46,203		(1,203)			(1,203)		45,000	45,000			
100068355	CATONSVILLE	MD		06/25/2021		429		(18)			(18)		411	411			
100204430	KANSAS CITY	MO		04/01/2025		309		(8)			(8)		301	301			
100166865	CONCORD	NC		01/07/2025		3,542		(91)			(91)		3,451	3,451			
100062065	KENNER	LA		07/01/2021		732		(8)			(8)		724	724			
100166699	SAINT LOUIS	MO		12/31/2024		1,137		(1)			(1)		1,136	1,136			
100130159	LAKE MARY	FL		11/15/2023		294		(17)			(17)		277	277			
100110396	MIRTELE BEACH	SC		06/30/2023		71,928		(1,948)			(1,948)		69,980	69,980			
100204706	OWASSO	OK		04/09/2025		315		(11)			(11)		304	304			
100192963	MONTGOMERY	AL		01/31/2025		306		(10)			(10)		296	296			
100047671	HENDERSON	NV		11/20/2020		1,065		(65)			(65)		1,000	1,000			
100060941	HOLLY POND	AL		06/01/2021		346		1			1		347	347			
100197526	JOHNSTOWN	OH		02/26/2025		89,340		(1,488)			(1,488)		37,872	37,872			
100040684	IDAHO FALLS	ID		07/14/2021		1,105		(36)			(36)		1,069	1,069			
100134313	ST. CLOUD	FL		10/27/2023		1,432		(37)			(37)		1,395	1,395			
100013555	ARROYO BEAR PARK	CA		06/25/2017		318		39			39		357	357			
100043719	CHADLER	AZ		06/13/2020		407		(18)			(18)		389	389			
100175126	MANCHESTER	CT		11/05/2024		603		(21)			(21)		582	582			
100053398	MONROSVILLE	IV		03/23/2021		684		(12)			(12)		672	672			
100161673	MILWAUKEE	WI		12/11/2024		263		(12)			(12)		251	251			
100199377	JANESBORO	GA		01/14/2025		300		(12)			(12)		288	288			
100071781	CONVERSE	TX		10/14/2021		13,920		(450)			(450)		13,470	13,470			
100054128	CROSBY	WI		03/23/2021		494		(25)			(25)		469	469			
100258037	BOYTON BEACH	FL		11/26/2025		440		(19)			(19)		421	421			
100099677	BIG BEAR CITY	CA		04/06/2023		95,968		(2,769)			(2,769)		93,199	93,199			
100019771	ROYSE CITY	TX		07/26/2018		757		(10)			(10)		747	747			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10201570	RAYTOWN	MO		03/12/2025		306		(6)			(8)		238		238		
10035368	DEKALB	IL		03/23/2021		740		(36)			(36)		704		704		
10204609	MULLICA HILL	NJ		04/04/2025		11,048		(271)			(271)		10,777		10,777		
10016990	VILMER	AL		11/06/2024		255		(12)			(12)		243		243		
100154722	EDMOND	OK		07/19/2024		308		(10)			(10)		298		298		
100172663	HARTSVILLE	SC		10/25/2024		280		(3)			(3)		277		277		
10202174	S SAINT ANN	MO		03/18/2025		302		(7)			(7)		295		295		
100147287	DAVENPORT	FL		03/28/2024		337		(1)			(1)		336		336		
100178231	HURON	OH		02/10/2022		965		(38)			(38)		927		927		
10013326	OXFORD	NE		05/25/2017		507		47			47		554		554		
10254943	CAPE CORAL	FL		11/10/2025		349		(8)			(8)		341		341		
10023363	FRESNO	CA		10/30/2025		236		(3)			(3)		233		233		
100047108	GURNEE	IL		11/20/2020		1,684		(175)			(175)		1,509		1,509		
100172538	SUCKERVILLE	NJ		11/21/2024		297		(14)			(14)		283		283		
100120794	NEWFIELD	NJ		08/25/2023		323		(19)			(19)		304		304		
100062775	WESTFIELD	NJ		07/01/2021		1,007		(15)			(15)		992		992		
10246388	BUSHNELL	FL		10/10/2025		321		(10)			(10)		311		311		
10255059	MANHAWKIN	NJ		11/19/2025		324		(12)			(12)		312		312		
100149888	MILWAUKEE	WI		06/07/2024		323		(9)			(9)		314		314		
100165756	CAIDEN	NJ		08/29/2024		275		(25)			(25)		250		250		
100236355	HUTTO	TX		09/19/2025		270		(13)			(13)		257		257		
100143056	COLUMBIA	SC		02/14/2024		203		(15)			(15)		188		188		
100109860	DOLTON	IL		06/22/2023		209		(6)			(6)		203		203		
100277090	BATON ROUGE	LA		02/06/2026		348		(11)			(11)		337		337		
100079181	FAVETTEVILLE	NC		02/24/2022		647		(3)			(3)		644		644		
10202119	KANSAS CITY	MO		03/18/2025		326		(1)			(1)		325		325		
100181601	CHICAGO	IL		12/09/2024		315		(10)			(10)		305		305		
10235413	INDIO	CA		08/29/2025		252		(12)			(12)		240		240		
10255046	SPRING CREEK	NV		11/19/2025		337		(10)			(10)		327		327		
100169241	INDIANAPOLIS	IL		09/27/2024		339		(16)			(16)		323		323		
100193354	RIVERDALE	UT		02/10/2025		336		(6)			(6)		330		330		
100101759	WATERBURY	CT		03/31/2023		298		(4)			(4)		294		294		
100246384	JACKSON	TN		10/10/2025		358		(15)			(15)		343		343		
10025025	MORRISVILLE	NC		11/19/2025		218		(8)			(8)		210		210		
100147394	KINGMAN	AZ		05/08/2024		330		(22)			(22)		308		308		
10221804	COATESVILLE	IN		07/25/2025		283		(11)			(11)		272		272		
100227974	WELLSFON	WI		06/04/2025		285		(13)			(13)		272		272		
100191654	WAUKEGAN	IL		01/31/2025		209		(4)			(4)		205		205		
100154507	GOLDSBORO	NC		06/14/2024		274		(16)			(16)		258		258		
100102104	ABILENE	TX		04/14/2023		2,513		(113)			(113)		2,400		2,400		
100175084	LOUISVILLE	KY		11/05/2024		256		(12)			(12)		244		244		
100196627	LEXINGTON	KY		11/22/2023		318		(17)			(17)		301		301		
100159706	YORK	SC		08/23/2024		306		(12)			(12)		294		294		
100090783	LAGO VISTA	TX		02/28/2023		4,911		(265)			(265)		4,646		4,646		
100243259	ENTERPRISE	OR		09/26/2025		313		(13)			(13)		300		300		
100276949	PEN ARSOUL	PA		01/29/2026		237		(16)			(16)		221		221		
100235130	PORT SAINT LUCIE	FL		06/28/2025		318		(11)			(11)		307		307		
100077945	RIVERDALE	UT		01/03/2022		768		(19)			(19)		749		749		
100118880	MOORE	OK		06/30/2023		282		(20)			(20)		262		262		
100157023	WIRLE BEACH	SC		02/20/2025		269		(21)			(21)		248		248		
100200267	CAMBRIDGE	MA		03/07/2025		35,328		(706)			(706)		34,622		34,622		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100135874	WEST DEPTFORD	NJ		11/13/2023		214		(8)			(8)		206	206			
100207369	MANULAPAN	NJ		04/29/2025		169		(8)			(8)		161	161			
100173492	MIDWEST CITY	OK		10/31/2024		342		(14)			(14)		328	328			
100220256	MOJAVE	CA		07/11/2025		310		(9)			(9)		301	301			
100237067	MIAMI	FL		09/12/2025		312		(11)			(11)		301	301			
100141128	FEISTERTOWN	MD		07/30/2024		303		(6)			(6)		297	297			
100065607	MORENO VALLEY	CA		07/28/2021		651		(28)			(28)		623	623			
100215906	STOCKTON	CA		07/11/2025		316		(7)			(7)		309	309			
100201499	SHEVEPORT	LA		03/12/2025		213		(10)			(10)		203	203			
100173906	TEWKARANA	TX		10/31/2024		348		(12)			(12)		336	336			
100064008	REYNOLDSBURG	OH		07/14/2021		807		(31)			(31)		776	776			
100129980	NORTH EAST	MD		09/27/2023		1,082		(29)			(29)		1,053	1,053			
100062805	PHILADELPHIA	PA		07/01/2021		954		(5)			(5)		949	949			
100062727	RIVERVIEW	FL		07/01/2021		1,043		(14)			(14)		1,029	1,029			
100220745	BAKERSFIELD	CA		07/18/2025		329		(5)			(5)		324	324			
100230053	KISSIMEE	FL		06/25/2025		198		(9)			(9)		189	189			
100049648	GRESHAM	OR		11/20/2020		1,086		(53)			(53)		1,033	1,033			
100144275	TRENTON	NJ		03/07/2024		271		(15)			(15)		256	256			
100221408	MEMPHIS	TN		07/22/2025		296		(7)			(7)		289	289			
100212055	DES PLAINES	IL		06/27/2025		206		(8)			(8)		198	198			
100181297	PONTIAC	MI		12/06/2024		2,245		(55)			(55)		2,190	2,190			
100064788	PINEHURST	NC		07/14/2021		783		(35)			(35)		748	748			
100286497	BOISE	ID		12/29/2025		314,144		(3,355)			(3,355)		310,789	310,789			
100161834	TYLER	TX		07/31/2024		279		(7)			(7)		272	272			
100207144	ESSINGTON	PA		04/28/2025		575		(24)			(24)		551	551			
100055400	ROUND LAKE BEACH	IL		03/23/2021		479		(36)			(36)		443	443			
100212659	LAS VEGAS	NV		05/29/2025		298		(14)			(14)		284	284			
100047868	HOLT	MI		11/20/2020		564		(41)			(41)		523	523			
100106397	CHICAGO	IL		05/25/2023		446		(13)			(13)		433	433			
100158665	LIBERTY	MO		07/10/2024		311		(18)			(18)		293	293			
100036007	TOMBALL	TX		06/27/2019		712		(30)			(30)		682	682			
100202054	MILLBROOK	AL		03/18/2025		268		(3)			(3)		265	265			
100180732	GREENSBORO	NC		11/26/2024		361		(15)			(15)		346	346			
100061902	CHICAGO	IL		07/01/2021		1,057		(14)			(14)		1,043	1,043			
100195682	HARLINGEN	TX		02/24/2025		298		(17)			(17)		281	281			
100179308	DALLAS	TX		02/28/2022		122,646		(2,771)			(2,771)		119,875	119,875			
100245824	OWASSO	OK		10/17/2025		312		(10)			(10)		302	302			
100074960	CLAYTON	CA		12/01/2021		2148		(28)			(28)		2,120	2,120			
100237084	CLEVELAND	OH		09/12/2025		321		(6)			(6)		313	313			
100190263	MIDLETOWN	NJ		01/22/2025		301		(7)			(7)		294	294			
100153081	COLUMBUS	OH		06/27/2024		213		(15)			(15)		198	198			
100248827	BURLINGTON	NC		10/29/2025		333		(12)			(12)		321	321			
100135015	BETHLEHEM	PA		10/30/2023		250		(13)			(13)		237	237			
100049159	HAUGEN	IL		11/20/2020		490		30			30		520	520			
100206658	ORLANDO	FL		04/25/2025		310		(14)			(14)		296	296			
100078966	CENTER POINT	AL		02/24/2022		312		(2)			(2)		310	310			
100174576	HOUSTON	TX		10/31/2024		260		(17)			(17)		243	243			
100055451	POMPTON PLAINS	NJ		03/23/2021		307		(29)			(29)		278	278			
100135951	ODESSA	TX		11/15/2023		264		(25)			(25)		239	239			
100109851	INDIANAPOLIS	IL		06/22/2023		298		(6)			(6)		290	290			
100157821	KENT	WA		06/01/2024		1,035		(63)			(63)		972	972			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076744	FEDERAL WAY	WA		12/30/2021		604	(57)	(57)			(57)		547		547		
100024515	BURKE	VA		09/20/2018		761	(7)	(7)			(7)		754		754		
100191681	STUART	FL		02/20/2025		290	(14)	(14)			(14)		276		276		
100053391	SAN LEANDRO	CA		03/23/2021		5,052	(28)	(28)			(28)		5,024		5,024		
100181419	JACKSON	TN		01/09/2025		499	(23)	(23)			(23)		476		476		
100181472	CLIVEHURST	CA		01/09/2025		253	(12)	(12)			(12)		241		241		
100029008	FLORIDA CITY	FL		09/04/2018		737	(21)	(21)			(21)		716		716		
100100279	CLEVELAND	OH		03/24/2023		255	(13)	(13)			(13)		242		242		
100194102	ST GEORGE	UT		02/14/2025		291	(9)	(9)			(9)		282		282		
100193170	HOUSTON	TX		03/20/2025		318	(9)	(9)			(9)		309		309		
100062863	GREECE	NY		07/01/2021		1,047	(13)	(13)			(13)		1,034		1,034		
100191603	POIMATAN	VA		01/31/2025		259	(12)	(12)			(12)		247		247		
100055441	WATERTOWN	WA		03/23/2021		2,282	(102)	(102)			(102)		2,180		2,180		
100198807	ST GEORGE	UT		02/28/2025		291	(9)	(9)			(9)		282		282		
100049818	BALTIMORE	MD		11/20/2020		615	(16)	(16)			(16)		631		631		
100109600	PETERSBURG	AK		06/14/2023		197	(12)	(12)			(12)		185		185		
100077169	PHOENIX	AZ		01/03/2022		667	(9)	(9)			(9)		658		658		
100157108	ODESSA	TX		02/20/2025		4,226	(201)	(201)			(201)		4,025		4,025		
100109232	SIERRA VISTA	AZ		07/21/2023		322	(13)	(13)			(13)		309		309		
100186740	KINGSFORT	TN		12/31/2024		305	(13)	(13)			(13)		292		292		
100204684	CRONWELL	MI		04/04/2025		448	(11)	(11)			(11)		437		437		
100169247	KANSAS CITY	MO		09/27/2024		313	(13)	(13)			(13)		300		300		
100202436	MERIDETH	WI		03/20/2025		312	(9)	(9)			(9)		303		303		
100201540	SANTA ROSA	CA		03/13/2025		312	(9)	(9)			(9)		303		303		
100143980	CLEVELAND	OH		02/21/2024		298	(6)	(6)			(6)		292		292		
100115160	PHILADELPHIA	PA		07/17/2023		320	(9)	(9)			(9)		311		311		
100210524	CHALMETTE	LA		05/15/2025		336	(4)	(4)			(4)		332		332		
100174656	PHILADELPHIA	PA		10/31/2024		331	(15)	(15)			(15)		316		316		
100147641	NORMAN	OK		04/04/2024		274	(11)	(11)			(11)		263		263		
100198611	LAKE ELSINORE	CA		02/28/2025		321	(3)	(3)			(3)		318		318		
100211419	PORT SAINT LUCIE	FL		05/16/2025		357	(16)	(16)			(16)		341		341		
100020148	YOUNGSVILLE	LA		07/17/2018		770	(16)	(16)			(16)		754		754		
100089268	OAK PARK	CA		01/26/2023		341	(16)	(16)			(16)		325		325		
100199107	ORLANDO	FL		03/03/2025		419	(13)	(13)			(13)		406		406		
100101830	PORT JENNIS	NY		03/31/2023		273	(9)	(9)			(9)		264		264		
100129750	BALTIMORE	MD		09/21/2023		316	(12)	(12)			(12)		304		304		
100120646	SOUTH BELLOIT	IL		08/25/2023		258	(3)	(3)			(3)		255		255		
100185219	MIAMI	FL		01/24/2025		321	(6)	(6)			(6)		313		313		
100202029	WALNUT COVE	NC		03/18/2025		317	(4)	(4)			(4)		313		313		
100140175	CHARLOTTE	NC		01/11/2024		12,283	(239)	(239)			(239)		11,994		11,994		
100246478	NEW PORT RICHEY	FL		10/10/2025		283	(15)	(15)			(15)		268		268		
100181342	INDIANAPOLIS	IL		12/06/2024		307	(14)	(14)			(14)		293		293		
100176077	CAIENEN	NJ		12/20/2024		298	(5)	(5)			(5)		293		293		
100176091	CAIENEN	NJ		12/20/2024		300	(7)	(7)			(7)		293		293		
100045572	MILFORD	MI		11/25/2020		492	(21)	(21)			(21)		471		471		
100268846	URBANA	IL		12/23/2025		96	(4)	(4)			(4)		92		92		
100031093	CHICAGO	IL		03/29/2019		425	(20)	(20)			(20)		405		405		
100102503	GLOUCESTER CITY	NJ		06/07/2023		2,036	(105)	(105)			(105)		1,931		1,931		
100214104	BLYTHEWOOD	SC		05/30/2025		458	(22)	(22)			(22)		436		436		
100247406	PLAINFIELD	NJ		10/24/2025		292	(12)	(12)			(12)		280		280		
100186100	TILLAMOOK	OR		01/31/2025		320	(13)	(13)			(13)		307		307		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019175	CLEARLAKE OAKS	CA		01/29/2025		298		(14)				(14)	284		284		
10014700	PLANTATION	FL		04/03/2024		222		(25)				(25)	197		197		
10016376	AUSTIN	TX		06/13/2024		113,916		(2,121)				(2,121)	111,795		111,795		
10025384	CROMWELL	IN		10/30/2025		1,372		(55)				(55)	1,317		1,317		
10027640	LEESBURG	VA		01/29/2026		94		(4)				(4)	90		90		
100236718	CHICAGO	IL		09/22/2025		274		(13)				(13)	261		261		
100108459	PIEDMONT	CA		05/25/2023		1,932		(57)				(57)	1,875		1,875		
100100061	LAKELAND	FL		03/28/2023		260		(13)				(13)	247		247		
100189368	NORTH FORT MYERS	FL		01/14/2025		332		(10)				(10)	322		322		
100149148	HOUSTON	TX		04/22/2024		185		(7)				(7)	178		178		
100138653	GOLDSBORO	NC		02/02/2024		187		(18)				(18)	169		169		
10015735	FORT WORTH	TX		05/10/2024		1,372		(85)				(85)	1,287		1,287		
100100107	FAVETTEVILLE	NC		03/28/2023		287		(10)				(10)	277		277		
100096930	CHICAGO	IL		04/06/2023		253		(12)				(12)	241		241		
100067488	GREENSBORO	NC		09/23/2021		734		(34)				(34)	700		700		
100050029	MIAMI	FL		11/20/2020		716		(49)				(49)	667		667		
100000379	LA VERGIE	TN		09/27/2016		2,459		(1,113)				(1,113)	1,346		1,346		
100060141	NEW CASTLE	NH		06/25/2021		722		(17)				(17)	705		705		
100147553	SHEBOYGAN	WI		04/04/2024		236		(15)				(15)	221		221		
10017566	RAPID CITY	MI		05/30/2018		754		(22)				(22)	732		732		
100165001	PASO ROBLES	CA		12/26/2024		225		(4)				(4)	221		221		
100161668	VERMILION	OH		07/31/2024		294		(4)				(4)	290		290		
100114176	AUBURN	IA		06/29/2023		1,728		(23)				(23)	1,705		1,705		
100162016	WALTERBORO	SC		07/31/2024		266		(10)				(10)	256		256		
100204046	MARSHALL	VA		03/28/2025		1,113		(52)				(52)	1,061		1,061		
100176884	CONROE	TX		11/15/2024		200		(9)				(9)	191		191		
100050030	DAVENPORT	FL		11/20/2020		1,140		(71)				(71)	1,069		1,069		
100129655	COVINGTON	GA		09/27/2023		294		(7)				(7)	287		287		
100018237	DAQUILA	GA		06/08/2018		763		(6)				(6)	757		757		
100190999	SAINT LOUIS	MO		01/29/2025		302		(11)				(11)	291		291		
100062222	DELTONA	FL		07/01/2021		1,133		(3)				(3)	1,130		1,130		
100057861	LAS VEGAS	NV		06/30/2021		675		(9)				(9)	666		666		
100088936	CHIPPENIA LAKE	OH		11/15/2022		343		(1)				(1)	342		342		
100075925	CADDO MILLS	TX		01/07/2022		1,722		(40)				(40)	1,682		1,682		
100047936	DAQUILA	GA		11/20/2020		3,281		(101)				(101)	3,180		3,180		
100189437	FITCHBURG	MA		01/14/2025		337		(6)				(6)	331		331		
100193645	TRUCKEE	CA		02/10/2025		624		(17)				(17)	607		607		
100186750	ATLANTA	GA		12/31/2024		294		(14)				(14)	280		280		
100214294	ATCHISON	KS		05/30/2025		101		(1)				(1)	100		100		
100054686	CRESTON	OH		03/23/2021		555		(33)				(33)	522		522		
100185506	PEMBROKE PINES	FL		12/20/2024		340		(8)				(8)	332		332		
100045768	PLANT CITY	FL		11/25/2020		271		(34)				(34)	237		237		
100156716	WHITNEY	TX		06/26/2024		296		(27)				(27)	269		269		
100063798	PLEASANT VALLEY	NY		07/01/2021		1,120		(4)				(4)	1,116		1,116		
100057630	HAVRE DE GRACE	MD		06/30/2021		2,491		(55)				(55)	2,436		2,436		
100176883	BALTIMORE	MD		11/15/2024		330		(12)				(12)	318		318		
100077563	WICHITA	KS		07/03/2022		767		(15)				(15)	752		752		
10020735	READING	MA		07/18/2025		289		(11)				(11)	278		278		
100137002	ANDERSON	SC		01/11/2024		1,462		(131)				(131)	1,331		1,331		
100101575	LOUISVILLE	KY		04/26/2023		383		(6)				(6)	377		377		
100176667	FORT WALTON BEACH	FL		11/15/2024		328		(2)				(2)	326		326		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009988	WARRIOR	AL		01/13/2023		347		(5)				(5)	342		342		
10004830	LAKE OSIEGO	OR		11/20/2020		522		(19)				(19)	503		503		
10005578	MONROVIA	CA		03/23/2021		1,232		(73)				(73)	1,159		1,159		
10016048	MADERA	CA		07/19/2024		284		(12)				(12)	282		282		
10017128	HAUGHTON BAYS	NY		10/16/2024		325		(12)				(12)	313		313		
10005395	SOUTHVILLE	TN		03/23/2021		135		(26)				(26)	109		109		
10007200	STOCKBRIDGE	GA		10/29/2021		923		(45)				(45)	878		878		
10015680	PALM BAY	FL		06/18/2024		279		(19)				(19)	260		260		
10014734	KISSIMEE	FL		04/03/2024		271		(31)				(31)	240		240		
10024606	AUSTIN	TX		10/06/2025		286		(13)				(13)	273		273		
10016752	VANDALLA	MI		10/31/2024		351		(16)				(16)	335		335		
10004720	CONVERS	GA		11/20/2020		573		(23)				(23)	550		550		
100064782	MEMPHIS	TN		07/14/2021		719		(32)				(32)	687		687		
10014311	HOUSTON	TX		01/30/2024		301		(4)				(4)	297		297		
10019304	SAN JUAN	TX		12/28/2023		247		(20)				(20)	227		227		
10005473	WHITEHALL	MI		03/23/2021		411		8				8	419		419		
10017848	PORT CHARLOTTE	FL		11/21/2024		348		(7)				(7)	341		341		
10006760	COLUMBUS	OH		09/23/2021		676		(34)				(34)	642		642		
10014966	FORT WORTH	TX		06/07/2024		286		(14)				(14)	272		272		
10007095	KILLEN	TX		09/23/2021		760		(42)				(42)	718		718		
10006749	JACKSONVILLE	FL		09/23/2021		710		(31)				(31)	679		679		
10017696	PHILADELPHIA	PA		01/16/2025		375		(18)				(18)	357		357		
100247302	PONTE VERA BEACH	FL		10/24/2025		262		(11)				(11)	251		251		
100220208	KALAMAZO	MI		07/11/2025		420							420		420		
10006388	BRISTOL	RI		07/01/2021		628		(12)				(12)	616		616		
100130225	PANAMA CITY	FL		11/15/2023		264		(22)				(22)	242		242		
100154576	JURUPA VALLEY	CA		06/14/2024		190		(11)				(11)	179		179		
100055725	CHICAGO	IL		03/23/2021		755		5				5	760		760		
10012982	WILMINGTON	DE		09/27/2023		339		(10)				(10)	329		329		
100064784	CANTONMENT	FL		07/14/2021		721		(33)				(33)	688		688		
10014345	HILLIARD	OH		02/16/2024		272		(19)				(19)	253		253		
10016990	EL PASO	TX		11/08/2024		375		(9)				(9)	366		366		
100151826	PHILADELPHIA	PA		05/10/2024		887		(47)				(47)	840		840		
100109515	TRENTON	NJ		06/22/2023		308		(9)				(9)	299		299		
100158570	JURUPA VALLEY	CA		07/10/2024		321							317		317		
100077190	SAN ANTONIO	TX		01/03/2022		1,093		(23)				(23)	1,070		1,070		
100218208	GRAND PRAIRIE	TX		06/26/2025		2,763		(127)				(127)	2,636		2,636		
100254905	CONROE	TX		11/17/2025		103,227		(1,522)				(1,522)	101,705		101,705		
100046864	LEWIS CENTER	OH		11/20/2020		462		(60)				(60)	402		402		
100134693	FORESTPORT	NY		10/30/2023		251		(15)				(15)	236		236		
100045888	EVERGREEN	CO		11/25/2020		1,441		(32)				(32)	1,409		1,409		
100167038	ORLANDO	FL		09/13/2024		329		(5)				(5)	324		324		
100023558	SARASOTA	FL		09/04/2018		2,674		(22)				(22)	2,652		2,652		
100150092	STATESVILLE	NC		06/14/2024		313		(14)				(14)	299		299		
100150095	STATESVILLE	NC		06/14/2024		313		(14)				(14)	299		299		
100141887	DECATUR	GA		01/30/2024		228		(15)				(15)	213		213		
100164059	SUN CITY CENTER	FL		06/21/2024		336		(4)				(4)	332		332		
100103099	DAYTON	OH		04/21/2023		306		(11)				(11)	295		295		
100199186	ATLANTA	GA		04/04/2025		318		(6)				(6)	312		312		
100121269	LIBERTY	MO		06/29/2023		76							109		109		
100246105	LACONIA	NH		10/06/2025		314		(14)				(14)	300		300		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100115124	CINCINNATI	KY		07/17/2023		329		(8)				(8)	321				
100048583	BALTIMORE	MD		11/20/2020		702		(21)			(21)		681				
100215707	BALTIMORE	MD		06/13/2025		285		(4)			(4)		281				
100054626	MOVDEVILLE	PA		03/23/2021		313		(8)					305				
10012872	FARMINGTON	UT		10/25/2024		346		(16)			(16)		330				
100221717	EL PASO	TX		07/25/2025		313		(2)			(2)		311				
100065006	TELFORD	PA		07/14/2021		694		(22)			(22)		672				
100156778	HOUSTON	TX		06/26/2024		302		(14)					288				
100261160	ROSEVILLE	OH		12/05/2025		22 304		(6 401)			(6 401)		225 903				
100138576	INDIAN TRAIL	NC		12/18/2023		277		(6)			(6)		269				
100152866	CHICAGO	IL		05/22/2024		275		(12)			(12)		263				
100078929	SAINT LOUIS	MO		02/24/2022		683		(1)			(1)		682				
100118154	MISSOURI CITY	TX		07/20/2023		201		(12)			(12)		189				
100174121	MINNEAPOLIS	MN		10/31/2024		117		(6)			(6)		111				
100043855	BRONX	NY		08/19/2020		189							189				
100103177	CALMET CITY	IL		04/21/2023		305		(7)					298				
100115508	COLUMBIA	SC		07/17/2023		271		(16)			(16)		255				
100117628	WOODBRIDGE	VA		07/20/2023		337		(9)			(9)		328				
100143747	GREENSBORO	NC		04/05/2024		186		(12)			(12)		174				
100206502	ANDERSON	SC		04/22/2025		303		(6)			(6)		297				
100100759	GLEN ALLEN	VA		04/28/2023		1 721		(79)			(79)		1 642				
100237116	SPRING	TX		09/12/2025		511		(16)			(16)		495				
100075931	MORHEAD	IN		01/07/2022		716		(15)			(15)		701				
100100660	ATCO	NJ		04/28/2023		1 400		(22)			(22)		1 378				
100050036	CINCINNATI	KY		11/20/2020		499		4			4		503				
100149045	LAKELAND	FL		04/19/2024		335		(5)			(5)		330				
100154888	PL WOUTH	IN		07/19/2024		339		(9)			(9)		330				
100019854	PHOENIX	AZ		07/30/2018		1 762		(19)			(19)		1 743				
100064999	OWIEDO	FL		07/14/2021		1 439		(45)			(45)		1 394				
100183445	MOUND	IL		02/10/2025		295		(4)			(4)		291				
100074619	CORPUS CHRISTI	TX		12/01/2021		866		(11)			(11)		855				
100075325	JACKSON	TN		12/01/2021		901		(17)			(17)		884				
100100264	TRENTON	NJ		03/17/2023		292		33			33		325				
100134340	PANAMA CITY	FL		10/27/2023		286		(13)			(13)		273				
100136286	ANNA	TX		12/18/2023		2 139		(4)			(4)		2 135				
100188565	AURORA	CO		02/10/2025		292		(6)			(6)		286				
100110130	SHAKOPEE	MN		06/29/2023		1 436		(96)			(96)		1 340				
100108407	KILLEEN	TX		05/25/2023		331		(11)			(11)		320				
100065048	MCDONOUGH	CA		07/14/2021		744		(22)			(22)		722				
100170463	DUNDALK	MD		10/09/2024		230		(23)			(23)		207				
100054519	NORWALK	CT		03/23/2021		220		(13)			(13)		207				
100057727	ATHENS	GA		06/30/2021		670		(33)			(33)		637				
100024251	OAK GROVE	IL		09/20/2018		711		(14)			(14)		697				
100141044	KISSIMEE	FL		02/20/2024		333		(6)			(6)		327				
100129609	BAKERSFIELD	CA		09/27/2023		299		(18)			(18)		281				
100164061	WOODSTOCK	GA		08/21/2024		361		(18)			(18)		343				
100103429	GOSHEN	NY		06/16/2023		268		(19)			(19)		249				
100047519	DAILY CITY	CA		11/20/2020		1 293		(132)			(132)		1 161				
100054599	STATEN ISLAND	NY		03/23/2021		423		(40)			(40)		383				
100055573	ROUND LAKE HEIGHTS	IL		03/23/2021		153		(22)			(22)		131				
100045474	CHICAGO	IL		11/25/2020		2 476		(95)			(95)		2 381				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173623	FORT MYERS	FL		10/31/2024		1,139		(53)			(53)		1,086	1,086			
100151957	MISSOURI CITY	TX		05/10/2024		2,462		(12)			(12)		2,450	2,450			
100049196	DESTIN	FL		11/20/2020		1,957		(87)			(87)		1,770	1,770			
100165847	ATLANTA	GA		08/29/2024		286		(15)			(15)		271	271			
100063411	BLUFF CITY	TN		07/01/2021		831		(11)			(11)		820	820			
100171908	KATY	TX		10/17/2024		17,378		(347)			(347)		17,031	17,031			
100216064	MEMPHIS	TN		06/17/2025		398		(16)			(16)		382	382			
100065150	LAKE VILLA	IL		07/14/2021		495		(11)			(11)		484	484			
100101933	HEBRON	IL		04/26/2023		879		(21)			(21)		858	858			
100177224	GARNER	NC		01/16/2025		262		(12)			(12)		250	250			
100165566	CHICAGO	IL		10/04/2024		329		(21)			(21)		308	308			
100049183	DECATUR	GA		11/20/2020		630		11			11		641	641			
100066001	HEBRON	NH		06/02/2021		1,951							1,951	1,951			
100159608	VAN ALSTINE	TX		07/15/2024		3,618		(85)			(85)		3,533	3,533			
100053742	MADRID	ES		03/23/2021		453		(30)			(30)		423	423			
100206720	GREENSBORO	NC		04/23/2025		11,295		(488)			(488)		10,807	10,807			
100193252	MASSILLON	OH		02/10/2025		910		(8)			(8)		302	302			
100133989	SAINT CHARLES	IL		11/29/2023		254		(10)			(10)		244	244			
100067901	IDALOU	TX		09/23/2021		672		(35)			(35)		637	637			
100166314	DEARBORN HEIGHTS	MI		10/23/2024		537		(25)			(25)		512	512			
100062396	ROBESONIA	PA		07/01/2021		687		(3)			(3)		684	684			
100054866	SEAFORD	NY		03/23/2021		1,027		(77)			(77)		950	950			
100186976	HOUSTON	TX		01/09/2025		225		(11)			(11)		214	214			
100099662	LIVE OAK	FL		04/06/2023		621		(24)			(24)		597	597			
100261434	BLAINE	WA		12/09/2025		385		(6)			(6)		379	379			
100071638	COLLEGE STATION	TX		10/14/2021		764		(16)			(16)		748	748			
100191058	HOUSTON	TX		01/29/2025		364		(9)			(9)		355	355			
100136169	CHICAGO	IL		12/18/2023		191		(4)			(4)		187	187			
100120277	COOPER CITY	FL		06/18/2023		301		(9)			(9)		292	292			
100038360	FOUNTAIN	CO		11/15/2019		2,349		(100)			(100)		2,249	2,249			
100149112	FORT WAYNE	IN		04/22/2024		136		(7)			(7)		129	129			
100156892	WASHINGTON	DC		06/27/2024		174		(4)			(4)		170	170			
100070734	BERRIEN SPRINGS	MI		10/01/2021		1,036		(8)			(8)		1,028	1,028			
100055344	MOONACHIE	NJ		03/23/2021		3,136		(67)			(67)		3,069	3,069			
100098967	BRIGHTON	CO		01/26/2023		264		(13)			(13)		251	251			
100115461	PHILLIPSBURG	NJ		07/17/2023		304		(16)			(16)		288	288			
100149738	HAWMOND	LA		04/26/2024		246		(10)			(10)		236	236			
100089894	PHOENIX	AZ		11/15/2022		272		(19)			(19)		253	253			
100057559	CHARLESTON	SC		06/30/2021		689		(30)			(30)		659	659			
100141538	AUSTEDAM	NLD		02/29/2024		261		(22)			(22)		239	239			
100067448	GARDINER	ME		09/23/2021		697		(36)			(36)		661	661			
100157381	KANSAS CITY	MO		02/20/2025		279		(17)			(17)		262	262			
100019590	WELLS	ME		07/26/2018		945		(14)			(14)		931	931			
100072012	ORLANDO	FL		10/29/2021		707		(25)			(25)		682	682			
100213704	NEWBERRY	FL		05/29/2025		154,500		(2,004)			(2,004)		152,496	152,496			
100047472	SACRAMENTO	CA		11/20/2020		636		25			25		661	661			
100237953	MEMPHIS	TN		10/10/2025		297		(14)			(14)		283	283			
100237565	MEMPHIS	TN		10/10/2025		297		(14)			(14)		283	283			
100237566	MEMPHIS	TN		10/10/2025		297		(14)			(14)		283	283			
100010378	WICKLIFFE	OH		12/23/2016		343		(16)			(16)		359	359			
100157337	NORRISTOWN	PA		02/20/2025		280		(12)			(12)		268	268			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016658	BEL AIR	MD		06/24/2024		281	(13)				(13)		288				
10023767	MEIRHS	TN		10/10/2025		302	(12)				(12)		290				
10017317	CLEVELAND	OH		10/31/2024		343	(13)				(13)		330				
10017517	MEIRHS	TN		11/05/2024		337	(7)				(7)		330				
10017516	MEIRHS	TN		11/05/2024		337	(7)				(7)		330				
10017639	CHAMFORDVILLE	FL		11/15/2024		1,338	(87)				(87)		1,251				
100109629	ROSELING	NJ		06/22/2023		305	(12)				(12)		293				
100091653	WILLINGTON	DE		01/30/2023		195	(5)				(5)		190				
100109601	SAN ANTONIO	TX		06/14/2023		217	(12)				(12)		205				
100054804	PENSACOLA	FL		03/23/2021		658	(59)				(59)		599				
10014379	FLORENCE	AL		01/30/2024		324	(12)				(12)		312				
100180634	VIRGINIA BEACH	VA		11/25/2024		16,081	(162)				(162)		15,919				
100169688	WARNER ROBINS	GA		11/08/2024		315	(15)				(15)		300				
100080755	AVENTURA	FL		03/10/2022		571	(10)				(10)		561				
100055953	BLUFFTON	SC		03/23/2021		631	(37)				(37)		594				
100019791	PROVIDENCE	UT		07/26/2018		725	(18)				(18)		707				
100012744	SACRAMENTO	CA		05/25/2017		495		85			85		580				
100156014	SEMINOLE	FL		06/18/2024		312	(22)				(22)		290				
100143731	CHARLESTON	SC		02/26/2024		619	(19)				(19)		600				
100209771	CONSTANTINE	MI		05/05/2025		289	(11)				(11)		278				
100118763	LAFAVETTE	CA		07/25/2023		333	(7)				(7)		326				
100127712	ROCKERS	AR		09/08/2023		20,011	(540)				(540)		19,471				
100194074	LAKE JACKSON	TX		03/20/2025		295	(13)				(13)		282				
100063657	WILSON	NY		06/23/2022		429	(10)				(10)		419				
100064645	LAKELAND	FL		07/14/2021		678	(24)				(24)		654				
100023367	MEDFORD	OR		08/16/2018		2,412	(54)				(54)		2,358				
100136046	TAMPA	FL		11/16/2023		243	(15)				(15)		228				
100145789	HOUSTON	TX		05/08/2024		1,504	(91)				(91)		1,413				
100137494	SAINT CLOUD	FL		01/11/2024		252	(20)				(20)		232				
100061653	EVELETH	WI		07/01/2021		1,367	(17)				(17)		1,350				
100088250	SOUTH ELMO	OH		10/17/2022		358	(7)				(7)		351				
100024459	VISTA	CA		08/20/2018		468		28			28		496				
100219976	WHITE SETTLEMENT	TX		07/11/2025		307	(12)				(12)		295				
100176213	OCALA	FL		12/20/2024		302		(12)			(12)		290				
100164643	KANAWOLIS	NC		08/21/2024		103,655		(1,250)			(1,250)		102,405				
100086246	MASHVILLE	TN		10/17/2022		246	(6)				(6)		240				
100014464	BOSCAWEN	NH		09/27/2017		1,980	(12)				(12)		1,968				
100189573	MIAMI	TX		01/17/2025		307		(14)			(14)		293				
100045626	MARLBOROUGH	MA		11/25/2020		766	(2)				(2)		764				
100075942	BAY CITY	TX		01/07/2022		962	(4)				(4)		958				
100141158	KENOSHA	WI		01/30/2024		298	(5)				(5)		293				
100243218	BALTIMORE	MD		09/26/2025		2,050	(72)				(72)		1,978				
100109247	PITTSBURGH	PA		07/21/2023		256	(21)				(21)		235				
100139458	SPRING	TX		12/28/2023		257	(11)				(11)		246				
100137381	HALLANDALE BEACH	FL		12/05/2023		271	(2)				(2)		269				
100075153	COVINGTON	GA		12/01/2021		998		(19)			(19)		979				
100137599	HUTTO	TX		12/08/2023		6,418	(76)				(76)		6,342				
100066581	HOUSTON	TX		09/30/2022		535	(31)				(31)		504				
100178348	CLAYTON	CA		11/20/2024		8,306	(304)				(304)		8,002				
100141896	BALTIMORE	MD		03/27/2024		301	(6)				(6)		293				
100164778	BURLINGTON	NC		08/26/2024		5,216	(100)				(100)		5,116				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100079112	HUNTSVILLE	UT		02/24/2022		2,801	(44)				(44)		2,757	2,757			
100138747	CONWAY	IN		02/02/2024		283	(6)				(6)		277	277			
100172743	CLYDE	IA		11/21/2024		338	(4)				(4)		334	334			
100064615	GARLAND	TX		07/14/2021		1,771	(67)				(67)		1,704	1,704			
100091803	PHILADELPHIA	PA		01/30/2023		235	(10)				(10)		225	225			
100138027	CONVERSE	TX		12/13/2023		294	(1)				(1)		293	293			
100063206	ABSECON	NJ		07/01/2021		1,044	(2)				(2)		1,042	1,042			
100133849	COLUMBIA	SC		10/20/2023		319	(11)				(11)		308	308			
100238172	HALTOM CITY	TX		09/15/2025		595	(12)				(12)		583	583			
100138135	UPPER DARY	PA		12/14/2023		2,126	(40)				(40)		2,086	2,086			
100133787	TITUSVILLE	NJ		10/20/2023		306	(16)				(16)		290	290			
100107633	ROME	GA		05/19/2023		221	(4)				(4)		217	217			
100120422	WILKESBORO	NC		06/18/2023		300	(12)				(12)		288	288			
100043887	DUNBAR	CA		06/19/2020		595	(43)				(43)		552	552			
100025570	TULARE	CA		09/20/2018		440	62				62		502	502			
100110770	MONROE	NY		06/11/2023		269	(23)				(23)		246	246			
100110771	MONROE	NY		06/11/2023		269	(23)				(23)		246	246			
100045729	COLUMBIA	SC		11/25/2020		553	(10)				(10)		543	543			
100088864	TOMBALL	TX		11/15/2022		659	(15)				(15)		644	644			
100049802	MOORESVILLE	NC		11/20/2020		636	(35)				(35)		601	601			
100179115	RIALTO	CA		05/30/2018		786	(12)				(12)		774	774			
100173908	MEMPHIS	TN		10/31/2024		321	(15)				(15)		306	306			
100079205	BUFFALO	NY		02/24/2022		671	(10)				(10)		661	661			
100077587	WARNER ROBINS	GA		01/03/2022		745	(25)				(25)		720	720			
100159625	TUCSON	AZ		07/15/2024		650	(45)				(45)		605	605			
100076907	FAVETTEVILLE	NC		02/24/2022		626	(14)				(14)		612	612			
100018175	LAFAVETTE	CA		06/08/2018		742	(10)				(10)		732	732			
100153413	PARK FOREST	IL		05/30/2024		177	(5)				(5)		172	172			
100130038	SOUTH BEND	IN		09/27/2023		280	(11)				(11)		269	269			
100150200	SAINT CLOUD	FL		04/30/2024		694	(16)				(16)		678	678			
100047430	ROSELLE	NJ		11/20/2020		543	(37)				(37)		506	506			
100044825	HOUSTON	TX		11/19/2020		505	(17)				(17)		488	488			
100067894	FAVETTEVILLE	NC		09/23/2021		721	(40)				(40)		681	681			
10028169	NEW BERLIN	WI		10/26/2018		643	68				68		711	711			
100046704	GHEENT	NY		11/20/2020		1,301	136				136		1,437	1,437			
100066633	MOUNT WASHINGTON	KY		06/02/2021		1,207	(3)				(3)		1,204	1,204			
100174849	BOILING GREEN	KY		10/31/2024		450	(8)				(8)		442	442			
100103427	WINSTON SALEM	NC		06/16/2023		279	(19)				(19)		260	260			
100071064	SAN ANTONIO	TX		10/01/2021		781	(5)				(5)		776	776			
100153842	CHICAGO	IL		06/05/2024		210	(7)				(7)		203	203			
100180790	JACKSONVILLE	FL		11/26/2024		192	(9)				(9)		183	183			
100067573	NORTH LITTLE ROCK	AR		09/23/2021		713	(29)				(29)		684	684			
100246108	PEMBROKE PINES	FL		10/08/2025		310	(14)				(14)		296	296			
100065215	CARY	NC		07/14/2021		2,503	(39)				(39)		2,464	2,464			
100062555	FISHERS	IN		07/01/2021		883	(2)				(2)		881	881			
100175863	CRAFTON	PA		11/12/2024		966	(27)				(27)		939	939			
100078787	PLANO	TX		02/24/2022		910	(3)				(3)		907	907			
100055646	CHARLESTON	SC		03/23/2021		431	(54)				(54)		377	377			
100165733	MIAMI	FL		08/29/2024		255	(23)				(23)		232	232			
100193729	AUGUSTA	GA		02/10/2025		337	(16)				(16)		321	321			
100053593	CUMMING	GA		03/23/2021		1,143	(34)				(34)		1,109	1,109			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100176101	EDEN PRAIRIE	MINN		12/20/2024		1,975	(11)	(973)			(11)		1,964	1,964			
100220488	ANTHEM	AZ		07/15/2025		29,568		(973)			(973)		28,595	28,595			
100103699	TALLAHASSEE	FL		06/08/2023		258	(18)	(258)			(18)		240	240			
100143881	CLEVELAND	OH		02/21/2024		293	(7)	(293)			(7)		286	286			
100147385	MOORESVILLE	NC		05/08/2024		312		(18)			(18)		294	294			
100202067	COVINGTON	GA		03/18/2025		106		(2)			(2)		104	104			
100172868	GARFIELD HEIGHTS	OH		10/25/2024		283	(13)	(283)			(13)		270	270			
100086015	SAINT PETERSBURG	FL		09/02/2022		2,717		(72)			(72)		2,645	2,645			
100019632	PLEASANTON	CA		07/26/2018		755		(19)			(19)		736	736			
100103855	MACON	NC		05/10/2023		306	(12)	(306)			(12)		294	294			
100165894	SOUTH ELGIN	IL		12/26/2024		252		(12)			(12)		240	240			
100048760	OAK CREEK	WI		11/20/2020		1,312		(36)			(36)		1,276	1,276			
100064870	NEW PRAGUE	MINN		07/14/2021		711	(24)	(711)			(24)		687	687			
100065055	CLARKSVILLE	TN		07/14/2021		721		(21)			(21)		700	700			
100018124	FLUJAY VARINA	NC		06/08/2018		837		(15)			(15)		822	822			
100214872	HOUSTON	TX		06/11/2025		256		(11)			(11)		245	245			
100099747	PHILADELPHIA	PA		02/28/2023		1,171		(27)			(27)		1,144	1,144			
100130042	LAKE CITY	CO		09/27/2023		1,652		(39)			(39)		1,613	1,613			
100057843	SWYRNA	GA		06/30/2021		941		(38)			(38)		903	903			
100165279	BRUNSWICK	ME		08/29/2024		270	(13)	(270)			(13)		257	257			
100142771	HOPKINTON	MA		02/08/2024		4,362		(76)			(76)		4,286	4,286			
100207065	JOHNSON CITY	TX		07/18/2025		299		(8)			(8)		291	291			
100164844	PITTSBURGH	PA		08/28/2024		282		(6)			(6)		276	276			
100054877	YORBA LINDA	CA		03/23/2021		3,353		(88)			(88)		3,265	3,265			
100165955	HUMBLE	TX		09/06/2024		304	(11)	(304)			(11)		293	293			
100055046	LA PLATA	MD		03/23/2021		2,616	(130)	(2,616)			(130)		2,486	2,486			
100173919	DETROIT	MI		10/31/2024		327		(15)			(15)		312	312			
100100032	STATESBORO	GA		03/28/2023		236	(16)	(236)			(16)		220	220			
100115183	KANSAS CITY	MO		07/17/2023		309	(6)	(309)			(6)		303	303			
100169047	NEW PORT RICHEY	FL		06/15/2024		7,597		(343)			(343)		7,254	7,254			
100138673	TAMPA	FL		02/02/2024		232		(20)			(20)		212	212			
100190169	DUBLIN	CA		01/21/2025		15,137	(247)	(15,137)			(247)		14,890	14,890			
100149970	FORT WORTH	TX		06/07/2024		268		(19)			(19)		249	249			
100065092	BLUE ISLAND	IL		07/14/2021		1,933		(51)			(51)		1,882	1,882			
5 00008E+11	DORCHESTER	MD		05/30/2025		3,273		(62)			(62)		3,213	3,213	53		53
100053660	VANCEBORO	NC		03/23/2021		990							928	928			
100175802	HAMILTON	NJ		11/12/2024		349							349	349			
100086250	BALTIMORE	MD		08/25/2021		880		(35)			(35)		845	845			
100116905	HAZLETON	PA		07/20/2023		327	(1)	(327)			(1)		326	326			
100226570	REDDING	CA		07/30/2025		35,541		(1,306)			(1,306)		34,235	34,235			
100142676	INVERNESS	CA		03/07/2024		313		(6)			(6)		305	305			
100099666	VILLA RICA	GA		04/06/2023		298	(14)	(298)			(14)		284	284			
100142667	BOCA RATON	FL		02/29/2024		149,543		(3,898)			(3,898)		145,645	145,645			
100068437	PRINOS	PA		08/25/2021		709	(34)	(709)			(34)		675	675			
100142878	TAMARAC	FL		03/08/2024		274	(28)	(274)			(28)		246	246			
100154888	CHICAGO HEIGHTS	IL		07/19/2024		263		(21)			(21)		242	242			
100088124	LAUDERDALE BY THE SEA	FL		10/25/2022		430		(18)			(18)		412	412			
100054588	HUNTINGTON	MD		03/23/2021		2,442		(138)			(138)		2,304	2,304			
100134382	PHILADELPHIA	PA		10/27/2023		308		(20)			(20)		288	288			
100135701	PHILADELPHIA	PA		11/09/2023		309		(21)			(21)		288	288			
100193216	PHILADELPHIA	PA		02/10/2025		292		(9)			(9)		283	283			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100133073	NEWARK	NJ		11/29/2023		103,564		(774)					102,790	102,790			
100148765	LOXHART	TX		04/17/2024		94,669		(3,477)			(3,477)		91,192	91,192			
100155291	INDIANAPOLIS	IL		07/19/2024		305		(19)			(19)		286	286			
100057616	HAMBURG	IA		06/30/2021		1,234		(16)			(16)		1,218	1,218			
100176945	PHOENIX	AZ		11/15/2024		261		(12)			(12)		249	249			
100119815	BALTIMORE	MD		06/08/2023		449		(8)			(8)		441	441			
100068438	PRIMOS	PA		06/25/2021		712		(35)			(35)		677	677			
100101749	MIDDLETOWN	NJ		03/31/2023		319		(6)			(6)		313	313			
100157071	PORT HURON	MI		02/20/2025		324		(8)			(8)		316	316			
100020156	NAMPA	ID		07/17/2018		786		(33)			(33)		753	753			
100066068	ODESSBURG	WI		06/02/2021		909		(10)			(10)		899	899			
100129559	STAFFORD	VA		09/27/2023		307		(6)			(6)		301	301			
100053862	LINDOLNWOOD	IL		03/23/2021		432		(53)			(53)		379	379			
100144553	PALM BEACH GARDENS	FL		04/26/2024		686		(31)			(31)		655	655			
100204551	HENDERSON	NV		04/04/2025		17,093		(531)			(531)		16,562	16,562			
100037993	TUCSON	AZ		06/16/2019		681		(31)			(31)		650	650			
100141998	DAYTON	OH		02/29/2024		289		(10)			(10)		279	279			
100109861	WYOMING	WY		06/22/2023		325		(12)			(12)		313	313			
100201589	PRUDENVILLE	MI		03/12/2025		302		(7)			(7)		295	295			
100064645	SOUTHAMPTON	NY		07/14/2021		678		(28)			(28)		650	650			
100165948	ERIE	CO		06/29/2024		266		(18)			(18)		248	248			
100063508	DEARBORN	MI		07/01/2021		810		(12)			(12)		798	798			
100055890	PINSON	AL		03/23/2021		530		(41)			(41)		489	489			
100248925	MEHRIS	TN		10/29/2025		362		(11)			(11)		351	351			
100074841	SHIPPONVILLE	SC		12/01/2021		915		(5)			(5)		910	910			
100175493	SAVANNAH	GA		12/23/2024		323		(7)			(7)		316	316			
100023783	DAQUILA	GA		09/04/2018		969		(40)			(40)		929	929			
100109883	MORGANTOWN	WV		06/22/2023		343		(11)			(11)		332	332			
100138023	SAINT JOSEPH	MI		12/13/2023		265		(6)			(6)		259	259			
100066771	POWELL	TN		06/02/2021		1,094		(12)			(12)		1,082	1,082			
100078949	CHATTANOOGA	TN		02/24/2022		653		(7)			(7)		646	646			
100049791	LANCASTER	CA		11/20/2020		674		33			33		707	707			
100019877	CANTON	OH		07/30/2018		739		(19)			(19)		720	720			
100067598	ALLIANCE	OH		09/23/2021		766		(41)			(41)		725	725			
100078914	PHILADELPHIA	PA		02/24/2022		661		(5)			(5)		656	656			
100161321	RALEIGH	NC		07/25/2024		403		(2)			(2)		401	401			
100046077	CHICAGO	IL		11/25/2020		1,725		(171)			(171)		1,554	1,554			
100047612	PALMOUTH	IN		11/20/2020		3,340		(108)			(108)		3,232	3,232			
100020151	FORT MILL	SC		07/17/2018		742		(15)			(15)		727	727			
100094673	HALLANDALE BEACH	FL		06/02/2022		326		(28)			(28)		298	298			
100070460	ALTAMONTE SPRINGS	FL		10/09/2024		347		(7)			(7)		340	340			
100219875	GLENDALE	CA		07/11/2025		292		(1)			(1)		291	291			
100019881	SAN ANTONIO	TX		07/26/2018		800		(26)			(26)		774	774			
100071947	PHILADELPHIA	PA		06/22/2018		737		(20)			(20)		717	717			
100141440	DALLAS	TX		01/30/2024		83		(6)			(6)		77	77			
100167635	SUITLEND	MO		09/19/2024		366		(7)			(7)		359	359			
100159459	BAYONE	NJ		07/15/2024		134,566		(4,566)			(4,566)		130,000	130,000			
100045427	BINGHAMTON	NY		11/25/2020		287		(34)			(34)		253	253			
100153864	CINCINNATI	KY		06/05/2024		260		(15)			(15)		245	245			
100077539	NORTH CANTON	OH		07/03/2022		440		(7)			(7)		433	433			
100156695	APPLE VALLEY	CA		06/26/2024		737		(4)			(4)		733	733			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100162284	CARENCRO	LA		06/06/2024		287		(6)			(8)		279	279			
100064809	BENNEWILLE	IL		07/14/2021		706		(31)			(31)		675	675			
100066257	TRENTON	NJ		06/02/2021		1,090		(5)			(5)		1,085	1,085			
100054448	LONDONERRY	IN		03/23/2021		321		(29)			(29)		292	292			
100043437	NORTH HUNTINGDON	PA		06/13/2020		251		(2)			(2)		249	249			
100049079	WAPERVILLE	IL		11/20/2020		810		(50)			(50)		760	760			
100129877	PARK FOREST	IL		09/27/2023		296		(8)			(8)		288	288			
100117898	BOCA RATON	FL		07/20/2023		697		(26)			(26)		671	671			
100065059	GLENDALE	CA		07/14/2021		681		(19)			(19)		662	662			
100068380	LAS VEGAS	NV		06/25/2021		622		(29)			(29)		593	593			
100068487	DECATUR	GA		06/25/2021		671		(34)			(34)		637	637			
100274075	CHARLESTON	SC		07/26/2026		87		(4)			(4)		83	83			
100165335	NORFOLK	VA		06/29/2024		1,785		(56)			(56)		1,729	1,729			
100272653	CLEVELAND	OH		01/09/2026		100		(2)			(2)		98	98			
100055049	DAVIE	FL		03/23/2021		667		(16)			(16)		651	651			
100146495	PHILADELPHIA	PA		07/19/2024		139		(11)			(11)		128	128			
100076310	MILFORD	MI		01/07/2022		702		(17)			(17)		665	665			
100108060	MISSOURI CITY	TX		05/24/2023		8,545		(261)			(261)		8,284	8,284			
100053881	BIRMINGHAM	AL		03/23/2021		299		(19)			(19)		280	280			
100119726	BELLMIIR	NJ		06/08/2023		296		(6)			(6)		290	290			
100200030	NORIAN	OK		03/06/2025		360		(8)			(8)		352	352			
100164631	SACRAMENTO	CA		06/21/2024		101,559		(995)			(995)		100,564	100,564			
100064826	GLENVIEW	IL		07/14/2021		615		(23)			(23)		592	592			
100192317	HARTISBURG	NC		01/31/2025		199		(9)			(9)		190	190			
100047500	PRINCETON	IN		11/20/2020		3,603		(24)			(24)		3,579	3,579			
100049892	MIAMI	FL		11/20/2020		903		(45)			(45)		858	858			
100200151	MARTON	WA		03/06/2025		332		(5)			(5)		327	327			
100119790	ODESSA	TX		06/08/2023		300		(7)			(7)		293	293			
100023227	PENSACOLA	FL		06/16/2018		741		(4)			(4)		737	737			
100189013	GRAND RAPIDS	MI		07/09/2025		320		(2)			(2)		318	318			
100017420	HENRICO	NC		04/26/2018		2,053		(135)			(135)		1,918	1,918			
100048037	ORLANDO	FL		11/20/2020		702		(9)			(9)		693	693			
100264919	APPLE VALLEY	CA		12/17/2025		209		(10)			(10)		199	199			
100088025	CHICAGO	IL		10/25/2022		3,346		(94)			(94)		3,252	3,252			
100063236	ASHURN	VA		07/01/2021		1,052		(1)			(1)		1,051	1,051			
100273222	ADELANTO	CA		01/16/2026		228		(4)			(4)		224	224			
100141133	WINSLOW	AZ		01/30/2024		246		(7)			(7)		239	239			
100247560	DALLAS	TX		10/28/2025		277		(13)			(13)		264	264			
100143626	BALTIMORE	MD		02/21/2024		267		(8)			(8)		259	259			
100245652	GLENPOOL	OK		10/17/2025		302		(11)			(11)		291	291			
100019866	ARLINGTON	VA		07/30/2018		1,895		(32)			(32)		1,863	1,863			
100011156	DOVER	ID		12/23/2016		977		(10)			(10)		967	967			
100071742	MIAMI	FL		10/14/2021		4,098		(153)			(153)		3,945	3,945			
100147218	PHILADELPHIA	PA		03/28/2024		276		(6)			(6)		268	268			
100066392	BALTIMORE	MD		06/02/2021		1,021		(13)			(13)		1,008	1,008			
100071754	PENSACOLA	FL		10/14/2021		705		(24)			(24)		681	681			
100103642	TEBE	AZ		06/09/2023		598		(28)			(28)		540	540			
100166837	VIRGINIA BEACH	VA		09/25/2024		24,136		(1,069)			(1,069)		23,068	23,068			
100236957	SOUTHURY	CT		09/12/2025		298		(12)			(12)		286	286			
100109838	LAKELAND	FL		06/22/2023		314		(6)			(6)		306	306			
100238676	BAY POINT	CA		09/22/2025		254		(12)			(12)		242	242			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100247276	CANTON	OH		10/24/2025		303		(10)			(10)		293				
100176857	PENSACOLA	FL		11/15/2024		627		(29)			(29)		598				
100143639	MEMPHIS	TN		02/21/2024		277		(9)			(9)		268				
100049897	SIMI VALLEY	CA		11/20/2020		1,190		(3)			1,187		1,187				
100230079	KENNER	LA		08/26/2025		267		(13)			(13)		254				
100228797	GREENBACHES	FL		08/12/2025		231		(11)			(11)		220				
100201508	HOUSTON	TX		03/12/2025		18 379		(664)			(664)		17 715				
100055740	LAWRENCEVILLE	GA		03/23/2021		1 037		(52)			(52)		985				
100075479	GRIFFITH	IN		12/01/2021		1 025		(18)			(18)		1 007				
100102553	PHILADELPHIA	PA		06/07/2023		249		(20)			(20)		229				
100221316	WASHINGTON	DC		07/22/2025		216		(10)			(10)		206				
100081609	BEECH MOUNTAIN	NC		03/24/2022		327		(21)			(21)		306				
100057689	CHESAPEAKE	VA		06/30/2021		746		(28)			(28)		718				
100130209	MIDDLETOWN	NJ		11/15/2023		219		(16)			(16)		203				
100054147	BALTIMORE	MD		03/23/2021		1 544		(153)			(153)		1 391				
100084777	PHOENIX	AZ		08/02/2022		241		(13)			(13)		228				
100230092	ALLENTOIN	PA		08/26/2025		265		(9)			(9)		256				
100055765	BOZEMAN	MT		03/23/2021		425		(20)			(20)		405				
100043136	CATHEDRAL CITY	CA		05/28/2020		475		39			39		514				
100229895	DAYTON	OH		08/22/2025		303		(1)			(1)		302				
100080208	SCHENECTADY	NY		02/25/2022		529		(32)			(32)		497				
100220184	EVANSVILLE	IN		07/11/2025		283		(7)			(7)		276				
100022698	MORENO VALLEY	CA		09/04/2018		745		(15)			(15)		730				
100114533	HILLSBORO	OR		08/29/2023		339		(12)			(12)		327				
100128805	FALL RIVER	MA		09/21/2023		1 107		(43)			(43)		1 064				
100090691	LINWOOD	NJ		12/29/2022		298		(9)			(9)		289				
100246257	LITTLE RIVER ACADEMY	TX		10/09/2025		301		(12)			(12)		289				
100220146	FINLAY	OH		08/25/2025		395		(1)			(1)		384				
100219775	BRANSON	MO		07/08/2025		245		(10)			(10)		235				
100065321	HIALEAH	FL		07/28/2021		633		(28)			(28)		605				
100103796	WINSTON-SALEM	NC		05/10/2023		328		(8)			(8)		320				
100235700	BESSEMER	AL		09/02/2025		412							412				
100023765	YOUNGSHVILLE	LA		09/04/2018		700		(17)			(17)		683				
100054685	OCALA	FL		03/23/2021		1 757		(100)			(100)		1 657				
100216067	HILLIARD	OH		06/17/2025		289		(12)			(12)		277				
100066798	WICHITA	KS		08/02/2021		751							751				
100220674	PORTERVILLE	CA		07/17/2025		295		(14)			(14)		281				
100023193	NEW ORLEANS	LA		08/16/2018		2 507		(2)			(2)		2 505				
100215716	LOGAN	OH		06/13/2025		268		(9)			(9)		259				
100214216	LEXINGTON	KY		05/30/2025		289		(10)			(10)		279				
100073026	GRANDVIEW	MO		02/24/2022		701		(6)			(6)		693				
100190730	ALBUQUERQUE	NM		01/27/2025		25 369		(699)			(699)		24 671				
100209890	APPLE VALLEY	CA		06/11/2025		309		(9)			(9)		300				
100070487	WEST HEADING	PA		09/23/2021		669		(37)			(37)		632				
100201419	INDIANAPOLIS	IL		03/12/2025		268		(12)			(12)		256				
100201420	INDIANAPOLIS	IL		03/12/2025		267		(11)			(11)		256				
100201422	INDIANAPOLIS	IL		03/12/2025		268		(12)			(12)		256				
100055059	ELMONT	NY		03/23/2021		528		(32)			(32)		496				
100108068	HOUSTON	TX		05/24/2023		675		(42)			(42)		633				
100207243	KANSAS CITY	MO		04/28/2025		299		(4)			(4)		295				
100207252	PHILADELPHIA	PA		04/28/2025		305		(10)			(10)		295				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100216366	SPRINGTOWN	TX		06/20/2025		294		(3)			(3)		291		291		
100070437	PITTSBURGH	PA		09/23/2021		1,014		(23)			(23)		991		991		
100050686	UPPER MERIDORE	MD		11/20/2020		2,655		(167)			(167)		2,488	2,488			
100191013	DURVEA	PA		01/29/2025		153		(7)			(7)		146	146			
100220342	DENISON	TX		08/14/2025		448		(11)			(11)		437	437			
100207256	MESQUITE	TX		04/28/2025		311		(2)			(2)		309	309			
100130029	MILWAUKEE	WI		09/27/2023		356		(10)			(10)		346	346			
100202462	MELBOURNE	AUS		03/20/2025		272		(8)			(8)		264	264			
100202563	CAMDEN	NJ		03/19/2025		273		(8)			(8)		265	265			
100206708	AUBURNDALE	FL		04/23/2025		327		(10)			(10)		317	317			
100214822	LAURENCEVILLE	GA		06/10/2025		330		(13)			(13)		317	317			
100181270	LONGVIEW	WA		12/06/2024		190		(9)			(9)		181	181			
100204483	PITTSBURGH	PA		04/04/2025		279		(8)			(8)		271	271			
100209858	PHILADELPHIA	PA		05/05/2025		300		(4)			(4)		296	296			
100020228	SANTA CLARITA	CA		07/17/2018		1,340		(41)			(41)		1,299	1,299			
100153463	WASHINGTON	DC		05/30/2024		90		(2)			(2)		88	88			
100075136	JACKSONVILLE	FL		12/01/2021		667		(10)			(10)		657	657			
100174988	COLORADO SPRINGS	CO		10/31/2024		195		(13)			(13)		182	182			
100277244	CHICAGO	IL		02/10/2026		99		(1)			(1)		98	98			
100195517	NEW ORLEANS	LA		02/24/2025		297		(13)			(13)		284	284			
100103330	COLORADO SPRINGS	CO		04/28/2023		30,730		(379)			(379)		30,351	30,351			
100108439	SYRACUSE	UT		05/25/2023		364		(10)			(10)		354	354			
100201416	YUBA CITY	CA		03/12/2025		320		(9)			(9)		311	311			
100190043	NORTH LITTLE ROCK	AR		01/22/2025		273		(7)			(7)		266	266			
100088462	WOODBRIIDGE	VA		06/25/2021		1,009		(39)			(39)		970	970			
100195002	BAKERSFIELD	CA		02/24/2025		303		(12)			(12)		291	291			
100064774	GRAND PRAIRIE	TX		07/14/2021		1,010		(47)			(47)		963	963			
100181523	EUREKA	CA		12/06/2024		268		(6)			(6)		262	262			
100178446	ESTERO	FL		11/21/2024		227		(7)			(7)		220	220			
100067611	TALLAHASSEE	FL		09/23/2021		709		(27)			(27)		682	682			
100240174	CORONA	CA		09/10/2018		5,031		(132)			(132)		4,899	4,899			
100073003	LEWISBURG	TN		02/24/2022		632		(10)			(10)		622	622			
100157593	WOODLAND HILLS	CA		07/09/2024		95,128		(610)			(610)		94,518	94,518			
100134716	ALTA MONTE SPRINGS	FL		10/30/2023		1,113		(18)			(18)		1,095	1,095			
100165002	WAKAHACHE	TX		10/04/2024		259		(28)			(28)		231	231			
100091531	HANCOCKVILLE	AL		01/20/2023		346		(8)			(8)		338	338			
100186048	ALBUQUERQUE	NM		01/31/2025		309		(9)			(9)		300	300			
100054081	NORMAL	IL		03/23/2021		1,086		(28)			(28)		1,058	1,058			
100198827	BINGHAMTON	NY		11/27/2023		309		(7)			(7)		302	302			
100156882	CHESTER	MD		06/27/2024		253		(10)			(10)		243	243			
100181600	BRADDOCK	PA		12/09/2024		276		(6)			(6)		268	268			
100076305	FAIRVIEW HEIGHTS	IL		01/07/2022		680		(14)			(14)		666	666			
100193267	DAYTON	OH		02/10/2025		298		(10)			(10)		288	288			
100165682	EASTON	MA		09/27/2024		264		(22)			(22)		242	242			
100175718	SYRACUSE	UT		11/12/2024		292		(13)			(13)		279	279			
100174620	GENOA	NV		10/31/2024		306		(20)			(20)		286	286			
100216267	DALLAS	TX		06/20/2025		324		(9)			(9)		315	315			
100143588	PINE HILL	NJ		02/21/2024		5,288		(189)			(189)		5,079	5,079			
100216361	AZLE	TX		06/20/2025		301		(11)			(11)		290	290			
100202148	YORK	SC		03/18/2025		306		(4)			(4)		302	302			
100079636	TUCSON	AZ		04/08/2022		558		(40)			(40)		518	518			

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100119736	KANSAS CITY	MO		06/08/2023		344	(10)				(10)		334		334		
100236971	COESSA	TX		09/12/2025		240	(8)				(8)		232		232		
100062940	CHRISTIANSBURG	VA		07/01/2021		1,393	(13)				(13)		1,380		1,380		
100109270	OCALA	FL		07/21/2023		844	(54)				(54)		790		790		
100111077	JACKSONVILLE	FL		06/29/2023		1,080	(44)				(44)		1,036		1,036		
100296367	DEARBORN	MI		12/05/2025		43,513	(874)				(874)		42,639		42,639		
100120548	JEFFERSONVILLE	IN		06/18/2023		1,572	(30)				(30)		1,542		1,542		
100055777	RIO RICO	AZ		03/23/2021		349							349		349		
100204753	INDIANAPOLIS	IL		04/09/2025		314	(6)				(6)		308		308		
100064831	SHEBOYGAN	WI		06/02/2022		404	(2)				(2)		402		402		
100054301	SPRINGFIELD	VA		03/23/2021		528	(27)				(27)		501		501		
100093233	HOUSTON	TX		05/10/2022		378	(36)				(36)		342		342		
100175781	MILWAUKEE	WI		11/12/2024		296	(9)				(9)		287		287		
100220348	OCEAN SHORES	WA		07/15/2025		52,733	(2,421)				(2,421)		50,312		50,312		
100079692	DAVENPORT	FL		04/25/2022		2,491	(188)				(188)		2,303		2,303		
100055024	COLLINGS	OH		03/23/2021		1,329	(33)				(33)		1,496		1,496		
100060228	OMAHA	NE		06/25/2021		670	(19)				(19)		651		651		
100038393	ELK RIVER	MIN		11/15/2019		748	(21)				(21)		727		727		
100220125	MARERO	LA		08/25/2025		785	(15)				(15)		770		770		
100181906	HOMESTEAD	FL		12/12/2024		6,415	(82)				(82)		6,333		6,333		
100200032	EMPIRIA	KS		03/06/2025		306	(8)				(8)		298		298		
100173721	REIDSVILLE	NC		10/30/2024		313	(15)				(15)		298		298		
100071792	GALVESTON	TX		10/14/2021		884	(34)				(34)		850		850		
100156068	GARFIELD HEIGHTS	OH		07/25/2024		275	(17)				(17)		258		258		
100169381	LEBANON	OR		09/27/2024		294	(7)				(7)		287		287		
100036071	ODRACOKE	NC		11/15/2019		1,022	(31)				(31)		991		991		
100186728	SAINT LOUIS	MO		12/31/2024		283	(13)				(13)		270		270		
100159866	GREENAPRES	FL		06/16/2024		255	(26)				(26)		229		229		
100174598	HOUSTON	TX		10/31/2024		237	(15)				(15)		222		222		
100136133	GOODRICH	TX		12/18/2023		221	(17)				(17)		204		204		
100157443	ROCKFORD	IL		02/20/2025		279	(9)				(9)		270		270		
100048778	WINTER PARK	FL		11/20/2020		871	(30)				(30)		841		841		
100152881	FAVETTEVILLE	NC		05/22/2024		259	(10)				(10)		249		249		
100144534	CORPUS CHRISTI	TX		04/26/2024		267	(27)				(27)		240		240		
100064835	WICHITA	KS		07/14/2021		675	(28)				(28)		647		647		
100121710	OROSI	CA		10/17/2024		336	(16)				(16)		320		320		
100200116	PHILADELPHIA	PA		03/06/2025		330	(9)				(9)		321		321		
100254705	PHILADELPHIA	PA		11/13/2025		356	(15)				(15)		341		341		
100062716	GLENROCK	NY		07/01/2021		346							346		346		
100204127	HAINES CITY	FL		03/28/2025		146	(7)				(7)		139		139		
100156550	ALLENDALE	PA		07/10/2024		266	(11)				(11)		255		255		
100031182	LAS VEGAS	NV		03/29/2019		710	1				1		711		711		
100068106	WEST PALM BCH	FL		08/25/2021		979	(22)				(22)		957		957		
100055782	FORT EDWARD	NY		03/23/2021		426	13				13		439		439		
100164562	FORT WORTH	TX		06/21/2024		10,866	(355)				(355)		10,511		10,511		
100090067	HOMESTEAD	FL		01/13/2023		20,753	(68)				(68)		20,685		20,685		
100175992	KILLEEN	TX		11/14/2024		290	(6)				(6)		284		284		
100157514	OAK RIDGE	NJ		02/20/2025		281	(9)				(9)		272		272		
100157605	HALEAH	FL		06/28/2024		290	(17)				(17)		273		273		
100272644	YORK	SC		07/09/2026		95	(3)				(3)		92		92		
100057656	RAPID CITY	MI		06/30/2021		741	(2)				(2)		739		739		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015290	WEST PALM BEACH	FL		05/17/2024		329,596		(4,400)			(4,400)		325,196	325,196			
10013307	WEST DEPTFORD	NJ		10/19/2023		1,715		(83)			(83)		1,632	1,632			
10002016	AUSTIN	TX		07/30/2018		714		(22)			(22)		692	692			
10017504	OAKLAND PARK	FL		12/23/2024		299		(14)			(14)		285	285			
10014506	CONVERSE	TX		01/30/2024		241		(18)			(18)		223	223			
10020049	COAL CITY	IL		03/06/2025		355		(4)			(4)		351	351			
10015710	TRENTON	NJ		05/10/2024		291		(17)			(17)		274	274			
10012053	SCHENECTADY	NY		08/18/2023		277		(4)			(4)		273	273			
10019122	NEW HAVEN	CT		07/30/2025		298		(12)			(12)		246	246			
10004160	KATY	TX		03/02/2020		742		(38)			(38)		704	704			
10007065	INDIANA	PA		10/01/2021		1,042		(14)			(14)		1,028	1,028			
10013875	COLUMBUS	OH		12/21/2023		226		(16)			(16)		210	210			
10013004	TRENTON	NJ		09/28/2023		217		(3)			(3)		214	214			
10004764	NORWALK	CT		11/20/2020		3,337		(305)			(305)		3,032	3,032			
10015370	MINERAL	VA		07/11/2024		308		(9)			(9)		299	299			
10015681	DETROIT	MI		06/27/2024		357		(5)			(5)		352	352			
10015005	DANVILLE	CA		06/14/2024		295		(8)			(8)		287	287			
10004848	STUART	FL		11/20/2020		323		10			10		333	333			
10016558	RIO RANCHO	NM		08/29/2024		7,778		(275)			(275)		7,503	7,503			
100090211	SAN ANTONIO	TX		01/13/2023		286		(14)			(14)		272	272			
10007632	FRESNO	CA		07/04/2022		2,240		(14)			(14)		2,226	2,226			
10014968	COLUMBUS	OH		04/29/2024		302		(8)			(8)		294	294			
10014685	RICHMOND	TX		03/20/2024		198		(9)			(9)		189	189			
10018093	TEPLA E	GA		11/26/2024		223		(10)			(10)		213	213			
100100263	CHICAGO	IL		03/17/2023		292		(11)			(11)		281	281			
100055705	WEST PALM BEACH	FL		03/23/2021		678		(1)			(1)		677	677			
100133048	CHICAGO	IL		10/25/2023		87		(3)			(3)		84	84			
100066300	BLACKWOOD	NJ		08/02/2021		749		(8)			(8)		741	741			
100043514	CLAREMONT	CA		08/13/2020		3,977		(78)			(78)		3,899	3,899			
100143827	PORT ARTHUR	TX		02/29/2024		273		(6)			(6)		267	267			
100157282	INDIANAPOLIS	IL		02/20/2025		305		(4)			(4)		301	301			
100158458	PEARLAND	TX		07/10/2024		315		(14)			(14)		301	301			
10019598	SPRING	TX		07/26/2018		778		(14)			(14)		764	764			
100137555	GLENDALE	CA		12/01/2023		248		(5)			(5)		243	243			
100192476	NORWOOD	MA		02/07/2025		251		(11)			(11)		240	240			
100156891	ROSE HILL	NC		06/27/2024		320		(3)			(3)		317	317			
100192255	AURORA	CO		01/31/2025		293		(14)			(14)		279	279			
100030525	SHERWOOD	OR		12/20/2018		2,012		(46)			(46)		1,966	1,966			
100043533	CHINO	CA		08/13/2020		1,953		(22)			(22)		1,931	1,931			
100127112	TAMPA	FL		08/30/2023		1,237		37			37		1,274	1,274			
100103659	SPARTANBURG	SC		05/08/2023		4,069		(130)			(130)		3,939	3,939			
100158433	BUSKILL	PA		07/10/2024		311		(15)			(15)		296	296			
100079813	CYPRESS	TX		04/25/2022		759		(71)			(71)		688	688			
100157828	PLANTATION	FL		06/01/2024		309		(19)			(19)		290	290			
100198556	DOLTON	IL		02/28/2025		282		(8)			(8)		274	274			
100141306	PHILADELPHIA	PA		01/30/2024		277		(8)			(8)		269	269			
100018260	LUBBOCK	TX		06/27/2018		710		(11)			(11)		699	699			
100154701	PENSACOLA	FL		07/19/2024		310		(19)			(19)		291	291			
100191685	COLUMBIA	SC		02/20/2025		290		(8)			(8)		282	282			
100048652	FORT LAUDERDALE	FL		11/20/2020		353		(38)			(38)		515	515			
100165207	ROCK CREEK	OH		01/24/2025		368		(17)			(17)		351	351			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100091930	HOUSTON	TX		02/03/2023		219	(17)				(17)		202		202		
100174126	PRATTVILLE	AL		10/31/2024		259	(12)	(12)			(12)		247		247		
100077407	HOUMA	LA		01/03/2022		699	(8)	(8)			(8)		699		699		
100147268	MARIETTA	GA		02/28/2024		306	(9)	(9)			(9)		297		297		
100141890	SUGAR LAND	TX		03/27/2024		298		(12)			(12)		286		286		
100115263	LUTZ	FL		07/17/2023		319	(10)	(10)			(10)		309		309		
100066695	SARASOTA	FL		06/02/2021		592	(9)	(9)			(9)		583		583		
100143685	BROOKLYN	NY		02/22/2024		208		(18)			(18)		190		190		
100185121	LAFALETTE	CA		12/20/2024		430		(16)			(16)		414		414		
100174864	VIRGINIA BEACH	VA		10/31/2024		349	(9)	(9)			(9)		340		340		
100191363	ORLANDO	FL		01/30/2025		286		(9)			(9)		277		277		
100134751	PHILADELPHIA	PA		10/30/2023		259		(13)			(13)		246		246		
100044695	LAKE WORTH	FL		06/02/2022		1,218		(73)			(73)		1,145		1,145		
100211574	CLEVELAND	OH		06/23/2025		266		(5)			(5)		261		261		
100079272	HOUSTON	TX		02/28/2022		668		(38)			(38)		630		630		
100151781	HOLLYWOOD	FL		05/10/2024		332	(2)	(2)			(2)		330		330		
100047167	RACELIFF	KY		11/20/2020		598		(31)			(31)		567		567		
100067533	LINCOLNBURG	VA		09/23/2021		780		(38)			(38)		742		742		
100181450	CHANNASSEN	WA		01/09/2025		951		(41)			(41)		910		910		
100013345	LANSING	MI		05/25/2017		196		39			39		235		235		
100141098	LAKE VILLA	IL		01/30/2024		269		(10)			(10)		259		259		
100129579	DAYTON	OH		09/27/2023		262		(8)			(8)		254		254		
100079795	AVONDALE	AZ		04/08/2022		601		(7)			(7)		594		594		
100136756	KANSAS CITY	MO		11/27/2023		275	(3)	(3)			(3)		272		272		
100141131	PITTSBURGH	PA		01/30/2024		265	(5)	(5)			(5)		260		260		
100101566	GREENTON	LA		04/26/2023		390	(12)	(12)			(12)		388		388		
100075636	COVINGTON	GA		12/01/2021		642		(23)			(23)		619		619		
100264899	MEMPHIS	TN		12/17/2025		222	(1)	(1)			(1)		221		221		
100061981	GROVETOWN	GA		07/01/2021		1,030	(12)	(12)			(12)		1,018		1,018		
100175861	PHILADELPHIA	PA		11/12/2024		289		(8)			(8)		281		281		
100062203	LEWISTON	ID		07/01/2021		2,073		(26)			(26)		2,047		2,047		
100028107	JACKSONVILLE	FL		10/26/2018		390	42	42			42		422		422		
100181553	SALEM	OR		12/09/2024		312		(8)			(8)		304		304		
100073985	ELLSVILLE	MO		02/24/2022		674		(10)			(10)		664		664		
100216379	BROWNSVILLE	TX		06/20/2025		425	(4)	(4)			(4)		421		421		
100067997	HOLLY HILL	FL		09/23/2021		661		(31)			(31)		630		630		
100043649	CHILTON	WI		06/13/2020		436		47			47		483		483		
100062051	WATERFORD	NY		07/01/2021		1,050		(13)			(13)		1,037		1,037		
100172679	COLUMBUS	OH		11/21/2024		301		(7)			(7)		294		294		
10017536	ATLANTA	GA		05/22/2018		760		(14)			(14)		746		746		
100194116	LAGELAND	FL		02/14/2025		5,907		(213)			(213)		5,694		5,694		
100132511	MELBOURNE	AUS		11/03/2023		288		(1)			(1)		287		287		
100164927	DARBY	MT		06/28/2024		265		(10)			(10)		255		255		
100062057	DAYTON	OH		07/01/2021		935		(16)			(16)		919		919		
100254576	REYNOLDSBURG	OH		11/12/2025		295		(14)			(14)		281		281		
100062025	PORT WENTWORTH	GA		07/01/2021		1,690		(2)			(2)		1,688		1,688		
100057951	ALEXANDRIA	VA		06/30/2021		635		(24)			(24)		611		611		
100064615	MERRILLVILLE	IN		07/14/2021		647		(28)			(28)		619		619		
100053947	TEMPLETON	CA		03/23/2021		481		10			10		491		491		
100115239	COLUMBUS	OH		07/17/2023		189		(172)			(172)		182		182		
100149622	WESLEY CHAPEL	FL		04/26/2024		19,128		(172)			(172)		18,956		18,956		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076473	ST PETERSBURG	FL		12/21/2021		184		(20)			(20)		164		164		
100163823	CHICAGO	IL		10/04/2024		1,336		(43)			(43)		1,293		1,293		
100191170	PHILADELPHIA	PA		01/29/2025		995		(64)			(64)		931		931		
100065572	HOUSTON	TX		07/28/2021		813		(31)			(31)		782		782		
100227983	CLEVELAND	OH		06/04/2025		273		(4)			(4)		269		269		
100139143	ALLENJOIN	PA		12/28/2023		74		(4)			(4)		70		70		
100054865	BRIDGEPORT	CT		03/23/2021		499		(5)			(5)		494		494		
100147026	BOZEMAN	MT		03/27/2024		105,628		(2,155)			(2,155)		103,473		103,473		
100083004	EASTPOINT	FL		05/05/2022		553		(4)			(4)		549		549		
100079262	JACKSONVILLE	FL		02/28/2022		2,357		(53)			(53)		2,304		2,304		
100066827	COLUMBIA	SC		09/30/2022		231		(11)			(11)		220		220		
100044020	RIALTO	CA		06/19/2020		2,509		(10)			(10)		2,499		2,499		
100108949	PILOT POINT	TX		05/31/2023		305		(31)			(31)		274		274		
100200050	CEDAR FALLS	IA		03/06/2025		349							349		349		
100175429	HARLINGEN	TX		12/23/2024		259		(12)			(12)		247		247		
100139444	ALBANY	CA		12/28/2023		257		(14)			(14)		243		243		
100145801	MOBILE	AL		05/08/2024		259		(12)			(12)		247		247		
100139304	EL PASO	TX		12/28/2023		9,975		(151)			(151)		9,824		9,824		
100044252	PALMDALE	CA		06/19/2020		345		33			33		378		378		
100065970	WILLINGBORO	NJ		06/02/2021		1,218		(16)			(16)		1,202		1,202		
100163221	DETROIT	MI		09/27/2024		318		(13)			(13)		305		305		
100048059	LAS VEGAS	NV		11/20/2020		334		5			5		339		339		
100090299	LAS VEGAS	NV		01/13/2023		259		(18)			(18)		241		241		
100028869	MIAMI	FL		10/26/2018		334		34			34		368		368		
100045974	FRESH MEADOWS	NY		11/25/2020		3,862		(106)			(106)		3,756		3,756		
100119829	INDEPENDENCE	IN		06/08/2023		297		(4)			(4)		293		293		
100067552	MOUNT LAUREL	NJ		09/23/2021		666		(28)			(28)		638		638		
100067320	JUPITER	FL		09/23/2021		663		(33)			(33)		630		630		
100160479	DENTON	TX		07/19/2024		293		(12)			(12)		281		281		
100057766	LUBBOCK	TX		06/30/2021		650		(28)			(28)		622		622		
100066090	BROCKTON	MA		06/02/2021		1,009		(5)			(5)		1,004		1,004		
100047477	LAS VEGAS	NV		11/20/2020		518		6			6		524		524		
100191823	WELSH	LA		01/31/2025		289							289		289		
100119849	MIAMI	FL		07/30/2018		709		(18)			(18)		691		691		
100087914	MIDDLETOWN	NJ		10/18/2022		32,087		(31)			(31)		32,056		32,056		
100154923	PITTSBURGH	PA		07/19/2024		274		(19)			(19)		255		255		
100053980	CLAREMONT	CA		03/23/2021		613		(48)			(48)		565		565		
100220706	NASHVILLE	TN		07/18/2025		329		(10)			(10)		319		319		
100047541	STONE MOUNTAIN	GA		11/20/2020		376		2			2		378		378		
100048450	CLOVER	SC		11/20/2020		1,153		(128)			(128)		1,025		1,025		
100181387	OKLAHOMA CITY	OK		12/09/2024		275		(7)			(7)		268		268		
100200013	DALLAS	TX		03/06/2025		355		(7)			(7)		348		348		
100173857	MIDWEST CITY	OK		10/31/2024		324		(14)			(14)		310		310		
100109041	SUGAR LAND	TX		06/05/2023		21,470		(220)			(220)		21,250		21,250		
100194995	BARSTOW	CA		03/28/2025		546		(9)			(9)		537		537		
100049557	HVATTSVILLE	ND		11/20/2020		2,446		(65)			(65)		2,381		2,381		
100177548	ST PETERSBURG	FL		07/16/2025		230		(11)			(11)		219		219		
100075519	JONESBORO	GA		12/01/2021		779		(19)			(19)		760		760		
100135001	BUFFALO	NY		10/30/2023		260		(12)			(12)		248		248		
100091473	DAYTON	OH		07/20/2023		292		(11)			(11)		281		281		
100084662	COLUMBUS	OH		06/02/2022		416		(1)			(1)		415		415		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020321	GARY	IN		03/18/2025		300		(2)				(2)	238	238			
100174588	PITTSBURGH	PA		10/31/2024		252		(13)				(13)	239	239			
100011827	WESTON	FL		03/08/2017		1,021		270			270		1,291	1,291			
100043170	RANCHO SANTA MARGARIT	CA		05/28/2020		10,217		(4)				(4)	10,213	10,213			
100216364	GRAND RAPIDS	MI		06/20/2025		352		(4)				(4)	348	348			
100109869	EAST SYRACUSE	NY		06/22/2023		309		(10)				(10)	299	299			
331080429	MIAMI	FL		10/03/2024		425,310							425,310	425,310			
100024267	BEND	OR		09/20/2018		713		(18)				(18)	695	695			
100109895	COLUMBIA	SC		06/22/2023		399		(9)				(9)	390	390			
100053469	SOMERS POINT	NJ		03/23/2021		1,825		(137)				(137)	1,689	1,689			
100088075	KISSIMEE	FL		10/25/2022		1,955		(24)				(24)	1,571	1,571			
100115204	JACKSONVILLE	FL		07/17/2023		305		(6)				(6)	299	299			
100185513	COLORADO	WA		12/20/2024		330		(3)				(3)	327	327			
100049100	STOCKTON	CA		11/20/2020		546		(23)				(23)	523	523			
100204882	GLEN ROSE	TX		04/10/2025		290		(12)				(12)	278	278			
100143565	INDEPENDENCE	MI		02/21/2024		274		(6)				(6)	268	268			
100186906	MONROE	NY		01/07/2025		2,941		(73)				(73)	2,868	2,868			
100054095	CLIFFWOOD	NJ		03/23/2021		1,238		(61)				(61)	1,177	1,177			
10017335	ADWORTH	GA		05/22/2018		908		(25)				(25)	883	883			
100092061	EXETER	CA		02/09/2023		293		(8)				(8)	285	285			
100100171	KANSAS CITY	MO		03/17/2023		300		(8)				(8)	292	292			
100109398	BALTIMORE	MD		06/22/2023		323		(8)				(8)	315	315			
100211505	LUBBOCK	TX		05/16/2025		285		(4)				(4)	281	281			
100219847	LEXINGTON	KY		07/08/2025		11,051		(307)				(307)	10,744	10,744			
100048052	WEST BLOOMFIELD	MI		11/20/2020		771		(54)				(54)	717	717			
100106387	BALTIMORE	MD		05/25/2023		324		(7)				(7)	317	317			
100157575	KANSAS CITY	MO		02/20/2025		312		(12)				(12)	300	300			
100207230	PHILADELPHIA	PA		04/28/2025		2,756		(29)				(29)	2,727	2,727			
100134055	ODESSA	TX		10/25/2023		277		(3)				(3)	274	274			
100092040	PHILADELPHIA	PA		02/09/2023		308		(7)				(7)	301	301			
100062745	CORAPOLIS	PA		07/01/2021		1,186		(4)				(4)	1,182	1,182			
100204491	MEIRHIS	TN		04/04/2025		279		(6)				(6)	271	271			
100134767	HOUSTON	TX		10/30/2023		1,161		(23)				(23)	1,138	1,138			
100146780	LAS VEGAS	NV		03/20/2024		547		(57)				(57)	490	490			
100116392	FORT PIERCE	FL		07/20/2023		278		(19)				(19)	259	259			
100062880	ABERDEEN	NC		07/01/2021		995		(15)				(15)	980	980			
100119886	SAINT PALL	MI		07/30/2018		708		(21)				(21)	687	687			
100054941	WEST PARK	FL		03/23/2021		268		(43)				(43)	225	225			
100047908	WEST PALM BEACH	FL		11/20/2020		597		5			5		602	602			
100054498	SAN ANTONIO	TX		03/23/2021		408		(19)				(19)	389	389			
100053397	SANTA MARIA	CA		03/23/2021		799		(66)				(66)	733	733			
100116409	BRYAN	TX		04/05/2018		717		(20)				(20)	697	697			
100055771	ANN ARBOR	MI		03/23/2021		1,278		(94)				(94)	1,184	1,184			
100054367	GRANDIS MILLS	MO		03/23/2021		492		(20)				(20)	472	472			
100149703	MELBOURNE	AUS		04/26/2024		309		(9)				(9)	301	301			
100049379	PASADENA	CA		11/20/2020		3,452		(53)				(53)	3,399	3,399			
100046118	BERLIN	MX		11/25/2020		817		(55)				(55)	762	762			
100062228	PUERTO VALLARTA	MEX		04/14/2022		732							732	732			
100179883	GAINESVILLE	VA		04/25/2022		684		(65)				(65)	619	619			
100235368	SAN ANTONIO	TX		08/29/2025		483		(18)				(18)	465	465			
100133372	NORMAN	OK		10/25/2023		274		(7)				(7)	267	267			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
	10011301	BRIDGEPORT	CT	06/29/2023		273	7	7				7	280			
	10017824	WAUKEGAN	IL	11/19/2024		1,354		(62)				(62)	1,292			
	10006286	BALTIMORE	MD	07/01/2021		1,365		(18)				(18)	1,347			
	10005769	CAPE CORAL	FL	06/30/2021		670		(25)				(25)	645			
	10013000	BROWNSVILLE	TX	09/28/2023		230		(19)				(19)	211			
	10014771	TALLAHASSEE	FL	07/07/2023		274		(6)				(6)	268			
	10004743	BRISTOL	RI	11/20/2020		808		(37)				(37)	771			
	10017589	HURRICANE	UT	10/16/2024		27,071		(381)				(381)	26,690			
	10018393	CELINA	TX	06/27/2018		724		(14)				(14)	710			
	10013315	BAYTOWN	TX	11/29/2023		238		(9)				(9)	229			
	10020844	DEARBORN HEIGHTS	MI	05/05/2025		298		(5)				(5)	293			
	10015288	GARY	IN	07/17/2023		405		(7)				(7)	398			
	10023606	CAMDEN	NJ	06/10/2025		250		(4)				(4)	246			
	10004385	FARIBAULT	MN	08/13/2020		694		(43)				(43)	651			
	10006755	DALTON	GA	09/23/2021		888		(46)				(46)	842			
	10007919	FAVETTEVILLE	NC	02/24/2022		643		(8)				(8)	635			
	10020344	DANSONVILLE	GA	03/27/2025		60,531		(2,653)				(2,653)	57,878			
	10000099	MIAMI	FL	09/27/2016		667		32				32	699			
	10007909	SUNNY ISLES BEACH	FL	04/25/2022		323		(41)				(41)	482			
	10016783	NEW CARROLLTON	MD	09/20/2024		248		(16)				(16)	232			
	10018837	NEW CARROLLTON	MD	07/27/2023		591		(43)				(43)	548			
	10009816	THE WOODLANDS	TX	07/26/2018		716		(6)				(6)	710			
	10001932	MONTGOMERY	AL	07/26/2018		1,630		(28)				(28)	1,602			
	10009918	PHILADELPHIA	PA	02/28/2023		650		(12)				(12)	638			
	10020140	SPENCERTOWN	NY	03/06/2025		355		(9)				(9)	346			
	10007790	PORTSMOUTH	RI	07/03/2022		1,245		(9)				(9)	1,236			
	10010564	SOAP LAKE	WA	07/21/2023		395		(28)				(28)	367			
	10003203	PHILADELPHIA	PA	02/09/2023		335		(7)				(7)	328			
	100186079	GUNNISON	CO	07/31/2025		1,350		(29)				(29)	1,321			
	10002881	TOLLESON	AZ	10/26/2018		1,291		264				264	1,555			
	10020593	IRVINE	CA	04/11/2025		290		(9)				(9)	281			
	100050229	NAIIPA	ID	11/20/2020		266							266			
	100221387	GADSDEN	AL	07/22/2025		304		(9)				(9)	295			
	10014708	DEL RIO	TN	04/03/2024		281		(11)				(11)	280			
	10005949	PORT SAINT LOUIE	FL	07/01/2021		768		(4)				(4)	764			
	100067655	SPARTANBURG	SC	09/23/2021		670		(32)				(32)	638			
	100018162	CLAVIS	CA	06/08/2018		729		(16)				(16)	713			
	10008624	RIVERDALE	UT	09/29/2022		290		(16)				(16)	274			
	10010075	MOUNT LAUREL	NJ	03/17/2023		330		(6)				(6)	324			
	100163660	CHICAGO	IL	09/27/2024		1,013		(75)				(75)	938			
	100046377	SHARON HILL	PA	11/25/2020		216		(20)				(20)	196			
	100194317	OCALA	FL	10/27/2023		596		(9)				(9)	587			
	100141171	MEMPHIS	TN	01/30/2024		268		(8)				(8)	260			
	100236777	CELORON	NY	06/11/2025		270		(6)				(6)	262			
	100185074	CLEVELAND	OH	12/20/2024		273		(10)				(10)	263			
	100047191	GREENSBORO	NC	11/20/2020		862		(97)				(97)	765			
	100204418	DETROIT	MI	04/01/2025		225		(6)				(6)	217			
	100062967	CORRYTON	TN	07/01/2021		1,097		(10)				(10)	1,087			
	100165597	MINNEAPOLIS	MN	12/20/2024		198		(8)				(8)	190			
	100163807	MILL INDOCKET	ME	09/27/2024		261		(17)				(17)	244			
	100103584	CINCINNATI	KY	05/08/2023		1,184		(56)				(56)	1,128			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076561	HESPERIA	CA		12/16/2021		999	(28)				(28)		971				
100090010	MAGNA	UT		01/13/2023		276	(34)				(34)		242				
100181679	HOUSTON	TX		12/11/2024		206	(3)				(3)		203				
100134577	GALVESTON	TX		10/30/2023		280	(8)				(8)		272				
100047734	HICKORY	NC		11/20/2020		547	(52)				(52)		495				
100018057	RICHMOND	TX		06/08/2018		1,110	(23)				(23)		1,087				
100177479	KILLEEN	TX		01/16/2025		1,208	(20)				(20)		1,188				
100164165	BALTIMORE	MD		08/21/2024		255	(10)				(10)		245				
100200071	SEBRING	FL		03/06/2025		363	(11)				(11)		352				
100048135	OREGON CITY	OR		11/20/2020		2,813	(130)				(130)		2,683				
100065139	BATON ROUGE	LA		07/14/2021		2,374	(45)				(45)		2,329				
100064724	EGG HARBOR TOWNSHIP	NJ		07/14/2021		1,076	(54)				(54)		1,022				
100137658	TULSA	OK		12/08/2023		540	(15)				(15)		525				
100077415	CAPE MAY COURT HOUSE	NJ		01/03/2022		561	(7)				(7)		554				
100086331	NEW BRITAIN	CT		08/25/2021		581	(7)				(7)		574				
100048220	COPAKE	NY		11/20/2020		487	(76)				(76)		411				
100201672	WINCHESTER	MA		03/13/2025		291	(7)				(7)		284				
100046145	CLEVELAND	OH		11/25/2020		1,142	(14)				(14)		1,128				
100066854	NORTH ADAMS	MA		06/02/2021		471							471				
100055041	GUFFNEY	SC		03/23/2021		411		(3)			(3)		408				
100023786	VISALIA	CA		09/04/2018		649		(22)			(22)		627				
100201781	MEMPHIS	TN		03/18/2025		2,500	(117)				(117)		2,383				
100152665	PARK FOREST	IL		07/17/2023		413	(13)				(13)		400				
100088268	TRENTON	NJ		10/17/2022		345	(13)				(13)		332				
100019720	DES MOINES	IA		07/26/2018		746	(5)				(5)		741				
100040106	MARIETTA	GA		01/28/2020		1,761	(74)				(74)		1,687				
100057806	FORT MYERS	FL		06/30/2021		744	(9)				(9)		735				
100057682	MUPPESBORO	TN		06/30/2021		1,059	(14)				(14)		1,045				
102004118	SPARTANBURG	SC		03/28/2025		290	(14)				(14)		276				
100023411	RIO RANCHO	NM		08/16/2018		695	(19)				(19)		677				
100076827	ODESSA	TX		01/03/2022		915	(9)				(9)		906				
100065530	PORTLAND	OR		07/28/2021		2,334	(60)				(60)		2,274				
100160969	PHILADELPHIA	PA		09/06/2024		176	(12)				(12)		164				
100151765	HOPKINSON MILLS	NC		05/10/2024		258	(8)				(8)		250				
100055983	SOUTHPORT	NC		03/23/2021		629	(45)				(45)		584				
100119723	DETROIT	MI		06/08/2023		308	(7)				(7)		301				
100149769	MEMPHIS	TN		04/26/2024		270	(5)				(5)		265				
100023975	WINCHESTER	MA		09/10/2018		657	(20)				(20)		637				
100084780	LILBURN	GA		06/02/2022		504	(3)				(3)		501				
100053920	PEPPERELL	MA		03/23/2021		1,552	(45)				(45)		1,507				
100045838	WARRENTON	WA		11/25/2020		485	(45)				(45)		440				
100023211	MIAMI	FL		06/16/2018		685	(18)				(18)		667				
100063128	BALTIMORE	MD		07/01/2021		914	(11)				(11)		903				
100062998	COLLEGE PARK	GA		07/01/2021		962	(10)				(10)		952				
100109865	CHICAGO	IL		06/22/2023		319	(4)				(4)		315				
100053652	KALISPELL	MT		03/23/2021		1,471	(39)				(39)		1,432				
100112871	CALLAHAN	FL		06/29/2023		1,632	87				87		1,719				
100043094	ROME	GA		05/28/2020		652	(17)				(17)		635				
100089869	TOMBALL	TX		11/15/2022		1,329	(55)				(55)		1,274				
100063793	FREDERICKTOWN	OH		07/01/2021		808	(6)				(6)		800				
100053439	SAN DIEGO	CA		03/23/2021		3,005	(23)				(23)		2,982				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156669	COLUMBIA	SC		06/21/2024		230	(5)				(5)		285		285		
100261519	ROSEVILLE	OH		12/12/2025		206	(1)				(1)		205		205		
100202045	BROWNSVILLE	TX		03/18/2025		300	(7)				(7)		293		293		
100050261	ATLANTA	GA		11/20/2020		639	(44)				(44)		595		595		
100068965	WAIPIA	ID		09/01/2021		965	(6)				(6)		959		959		
100065050	LANCASTER	CA		07/14/2021		678	(20)				(20)		658		658		
100047143	AURORA	CO		11/20/2020		413	(62)				(62)		351		351		
100149715	LAREDO	TX		04/26/2024		287	(2)				(2)		285		285		
100045966	BEACH HAVEN	NJ		11/25/2020		331	(38)				(38)		293		293		
100043179	CHESAPEAKE	VA		05/28/2020		304	(3)				(3)		301		301		
100109932	KANSAS CITY	MO		06/22/2023		542	(14)				(14)		528		528		
100057985	HARVEST	AL		06/30/2021		650	(26)				(26)		624		624		
100065650	JACKSONVILLE	FL		07/28/2021		606	(18)				(18)		588		588		
100254965	BAKERSFIELD	CA		11/12/2025		299	(3)				(3)		296		296		
100023989	MESA	AZ		08/16/2018		787	(22)				(22)		765		765		
100090722	BALDWIN CITY	KS		12/29/2022		314	(9)				(9)		305		305		
100200024	MARIETTA	GA		03/06/2025		658	(17)				(17)		641		641		
100174569	GRIFFIN	GA		10/31/2024		409	(26)				(26)		383		383		
100080360	SAN JOSE	CA		02/28/2022		14,197	(374)				(374)		13,823		13,823		
100071815	PACE	FL		10/14/2021		791	(46)				(46)		745		745		
100078677	BELOIT	WI		02/24/2022		1,325	(15)				(15)		1,310		1,310		
100193965	GRAPEVINE	TX		02/10/2025		331	(2)				(2)		329		329		
100026135	BAKERSFIELD	CA		09/20/2018		417							508		508		
100062162	SAN ANTONIO	TX		07/01/2021		1,001	(14)				(14)		987		987		
100108965	MANALAPAN	NJ		05/31/2023		978	(26)				(26)		952		952		
100248623	MEMPHIS	TN		10/29/2025		311	(11)				(11)		300		300		
100204424	INDIANAPOLIS	IL		04/01/2025		240	(8)				(8)		232		232		
100075962	CORPUS CHRISTI	TX		12/01/2021		678	(21)				(21)		657		657		
100126817	LEWISVILLE	NC		06/30/2023		184	(1)				(1)		183		183		
100048903	JACKSON	TN		11/20/2020		476	(31)				(31)		445		445		
100062528	MILLSTADT	IL		07/01/2021		1,029	(10)				(10)		1,019		1,019		
100164698	DUNDRE	PA		06/28/2024		279	(7)				(7)		272		272		
100023691	SAINT CLAIR SHORES	MI		09/04/2018		674	(19)				(19)		655		655		
100090682	TRENTON	NJ		12/29/2022		332	(8)				(8)		324		324		
100054105	HOLLYWOOD	FL		03/23/2021		2,565	(38)				(38)		2,527		2,527		
100069545	MOUNT PLEASANT	NJ		09/01/2021		803	(1)				(1)		802		802		
100016577	ATLANTA	GA		04/10/2018		786	(9)				(9)		777		777		
100054625	NORTH VERSAILLES	PA		03/23/2021		550							552		552		
100153479	MEMPHIS	TN		05/30/2024		265	(6)				(6)		259		259		
100206956	FORT MYERS	FL		04/25/2025		246	(12)				(12)		234		234		
100079308	ROCK HILL	SC		02/24/2022		999	(6)				(6)		993		993		
100141066	HOUSTON	TX		02/20/2024		1,377	(38)				(38)		1,339		1,339		
100066485	VINE GROVE	KY		06/02/2021		963							963		963		
100024012	WINTER HAVEN	FL		09/10/2018		705	(20)				(20)		685		685		
100205654	CINCINNATI	KY		05/09/2025		517	(14)				(14)		503		503		
100189604	DRESDEN	TN		01/17/2025		264	(12)				(12)		252		252		
100075455	SALIN	OR		12/01/2021		1,102	(13)				(13)		1,089		1,089		
100144636	PHILADELPHIA	PA		04/26/2024		279	(16)				(16)		263		263		
100071564	CHESAPEAKE	VA		10/14/2021		1,434	(50)				(50)		1,384		1,384		
100204025	FORT MYERS	IN		03/28/2025		270	(6)				(6)		262		262		
100071655	TAMPA	FL		10/14/2021		644	(36)				(36)		608		608		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100138018	GREENWOOD	IN		12/13/2023		243	(14)				(14)		229				
100213706	ELKHART	IN		05/29/2025		294	(11)				(11)		283				
100101882	POTTSTOWN	PA		04/26/2023		457	(7)				(7)		450				
100047789	USK	IA		11/20/2020		808	(32)				(32)		776				
100204619	PHILADELPHIA	PA		04/04/2025		249	(7)				(7)		242				
100054351	HUBERT	NC		03/23/2021		405	(7)				(7)		398				
100109640	HOLIDAY	FL		06/14/2023		1192	(56)				(56)		1136				
100154536	GRAND RAPIDS	MI		06/14/2024		307	(9)				(9)		298				
100049203	CHARLESTON	SC		11/20/2020		579	5				5		584				
100114653	PORT SAINT LUCIE	FL		06/29/2023		851	(20)				(20)		831				
100049630	AURORA	CO		11/20/2020		522	11				11		533				
100076745	AUBURN	IA		12/30/2021		865	(91)				(91)		774				
100065154	PALMETTO	FL		07/14/2021		697	(16)				(16)		681				
100073041	SAINT PETERS	MO		02/24/2022		615	(12)				(12)		603				
100024030	PHOENIX	AZ		09/10/2018		889	(19)				(19)		870				
100019714	PHOENIX	AZ		07/26/2018		898	(20)				(20)		878				
100192208	EAST CHICAGO	IN		01/31/2025		259	(12)				(12)		247				
100255410	KOKOMO	IN		11/24/2025		332							332				
100152868	BALTIMORE	MD		05/22/2024		215	(9)				(9)		206				
100206885	ENNIS	MT		04/25/2025		308	(9)				(9)		299				
100079198	LARGO	FL		02/24/2022		607	(16)				(16)		591				
100130315	FORT LAUDERDALE	FL		09/28/2023		419	(26)				(26)		393				
100221547	TRACY	CA		07/22/2025		62859	(2859)				(2859)		60000	60000			
100062960	HAMILTON	NJ		07/01/2021		1026	(1)				(1)		1025				
100173760	CHICAGO	IL		10/30/2024		261	(10)				(10)		251				
100058006	OLD HICKORY	TN		06/30/2021		661	(29)				(29)		632				
100155183	HILTON HEAD ISLAND	SC		07/19/2024		296	(12)				(12)		284				
100055676	HALFAX	VA		03/23/2021		509	(36)				(36)		473				
100067982	STEPHENVILLE	TX		09/23/2021		634	(32)				(32)		602				
100077246	BROCKTON	MA		01/03/2022		1032	(14)				(14)		1018				
100043864	PALM COAST	FL		06/19/2020		552	(40)				(40)		512				
100065282	CEDAR CITY	UT		07/28/2021		8289	(205)				(205)		8084	8084			
100155253	FORTY FORT	PA		07/19/2024		251	(19)				(19)		232				
100053607	HENDERSON	NV		03/23/2021		365	1				1		366				
100186792	HAINES CITY	FL		12/31/2024		285	(9)				(9)		276				
100103800	DETROIT	MI		05/10/2023		300	(8)				(8)		292				
100069557	AUBURN	IA		09/01/2021		718							718				
100204622	TEIPE	AZ		04/04/2025		1626	(70)				(70)		1556				
100025918	SAN BERNARDINO	CA		09/20/2018		504	62				62		566				
100202078	CLEVELAND	OH		03/18/2025		302	(1)				(1)		301				
100068115	FORT MYERS	FL		06/25/2021		658	(34)				(34)		624				
100053511	BENSALEM	PA		03/23/2021		1565	(113)				(113)		1452				
100191759	QUINCY	IA		02/20/2025		712	(32)				(32)		680				
100193287	PITTSBURGH	PA		02/10/2025		354	(6)				(6)		348				
100046832	BROOKLYN	NY		11/20/2020		685	(44)				(44)		641				
100057676	AUDUBON	IN		06/30/2021		4671	(66)				(66)		4605				
100048155	DUDLEY	MA		11/20/2020		1142	(85)				(85)		1057				
100018117	SNOWFLAKE	AZ		06/08/2018		1345	(26)				(26)		1319				
100189597	CANTON	OH		01/17/2025		284	(6)				(6)		278				
100174609	SCHUMBERG	IL		10/31/2024		211	(14)				(14)		197				
100153491	DOLTON	IL		05/30/2024		252	(7)				(7)		245				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020207	EUCLID	OH		03/18/2025		315		(12)			(12)		303		303		
10004656	KENESAW	GA		11/20/2020		737		(56)			(56)		681		681		
100170476	SOUTHINGTON	CT		10/09/2024		275		(19)			(19)		256		256		
10017566	LARGO	FL		05/22/2018		788		(22)			(22)		766		766		
100165887	ARGON	OH		12/28/2024		282		(9)			(9)		273		273		
100176883	CONROE	TX		11/15/2024		186		(9)			(9)		177		177		
100204409	BADIN	NC		04/01/2025		257		(8)			(8)		249		249		
100045461	SACRAMENTO	CA		11/25/2020		1,540		(47)			(47)		1,493		1,493		
100173907	DETROIT	MI		10/31/2024		321		(11)			(11)		310		310		
100171176	WARRER ROBINS	GA		11/22/2024		291		(11)			(11)		280		280		
100223192	WINCHESTER	MA		06/13/2025		400		(16)			(16)		384		384		
100023427	MIAMI	FL		08/16/2018		695		(19)			(19)		676		676		
100043898	JACKSONVILLE	FL		06/19/2020		239		30			30		269		269		
100175456	INDEPENDENCE	IN		12/23/2024		243		(11)			(11)		232		232		
100108424	HAZEL CREST	IL		05/25/2023		802		(23)			(23)		779		779		
100195599	APPLETON	WI		02/24/2025		269		(10)			(10)		259		259		
100165668	INDIANAPOLIS	IL		10/04/2024		278		(14)			(14)		264		264		
100086669	TARPON SPRINGS	FL		10/07/2022		240		(6)			(6)		234		234		
100175623	CANTON	OH		11/12/2024		305		(4)			(4)		301		301		
100209861	WARREN	MI		05/05/2025		285		(6)			(6)		279		279		
100218488	CARROLLTON	GA		06/27/2025		429		(12)			(12)		417		417		
100177804	BAKERSFIELD	CA		12/23/2021		588		(66)			(66)		522		522		
100020374	MILTON	GA		07/27/2018		662		(23)			(23)		659		659		
100172750	SALT LAKE CITY	UT		11/21/2024		5,553		(161)			(161)		5,392		5,392		
100157505	FLORESSMITH	CO		02/20/2025		255		(10)			(10)		245		245		
100155309	BALTIMORE	MD		07/19/2024		240		(21)			(21)		219		219		
100265031	CLEARWATER	FL		12/17/2025		274		(13)			(13)		261		261		
100079105	WENDOVER	UT		02/24/2022		1,644		(4)			(4)		1,640		1,640		
100174556	QUEIRO	TX		10/31/2024		281		(18)			(18)		263		263		
100183763	AUGUSTA	GA		02/10/2025		267		(11)			(11)		256		256		
100130025	LUKIN	TX		09/27/2023		289		(7)			(7)		282		282		
100018297	HARTFORD	CT		06/27/2018		675		(19)			(19)		656		656		
100018420	HAIALEAH	FL		06/27/2018		698		(19)			(19)		679		679		
100165890	PORTERVILLE	CA		06/30/2024		1,249		(22)			(22)		1,227		1,227		
100167510	ARGON	OH		09/19/2024		300		(3)			(3)		297		297		
100081648	COVINGTON	GA		03/24/2022		2,135		(127)			(127)		2,008		2,008		
100161689	ARGON	OH		07/31/2024		268		(11)			(11)		257		257		
100204637	BOCA RATON	FL		04/04/2025		343		(13)			(13)		330		330		
100067776	GEORGETOWN	TX		09/23/2021		616		(31)			(31)		585		585		
100172164	BAREBTON	OH		10/17/2024		308		(4)			(4)		304		304		
100223301	JAMES TOWN	RI		06/14/2025		426		(18)			(18)		408		408		
100243365	PEARLAND	TX		09/26/2025		36,112		(1,696)			(1,696)		34,416		34,416		
10020713	PITTSBURGH	PA		03/18/2025		2,317		(13)			(13)		2,304		2,304		
100100121	WILSON	IL		03/28/2023		258		(7)			(7)		251		251		
100065165	SANIT PALL	IN		07/14/2021		704		(15)			(15)		689		689		
100060325	QUINCY	CA		06/25/2021		675		(21)			(21)		654		654		
100162756	ORLANDO	FL		06/12/2024		3,838		(44)			(44)		3,794		3,794		
100175441	MILWAUKEE	WI		12/23/2024		310							310		310		
100197512	HOUSTON	TX		02/26/2025		74,680		(2,931)			(2,931)		71,749		71,749		
100055264	NAUGATUCK	CT		03/23/2021		941		(46)			(46)		895		895		
100174563	LA MARQUE	TX		10/31/2024		135		(9)			(9)		126		126		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100066978	LANSING	MI		10/24/2022		313		(21)			(21)		292	292			
100207115	CHANDLER	AZ		04/24/2025		3,175		(44)			(44)		3,131	3,131			
100153622	PORT SAINT LUCIE	FL		05/31/2024		274		(3)			(3)		271	271			
100066927	EVANS	CO		06/25/2021		602		(26)			(26)		576	576			
100079575	MYRTLE BEACH	SC		04/25/2022		453		(44)			(44)		409	409			
100065220	INDIANAPOLIS	IL		07/14/2021		705		(11)			(11)		694	694			
100201582	ALBUQUERQUE	NM		03/13/2025		1,033		(44)			(44)		989	989			
100200028	NORMAN	OK		03/06/2025		1,432		(52)			(52)		1,380	1,380			
100055243	FRESNO	CA		03/23/2021		698		(47)			(47)		651	651			
100064751	LAUREL	MD		07/14/2021		659		(32)			(32)		627	627			
100043277	MADISONVILLE	LA		06/13/2020		218		(33)			(33)		185	185			
100119797	KANSAS CITY	MO		06/08/2023		328		(10)			(10)		318	318			
100204826	DENTON	TX		04/09/2025		303		(14)			(14)		289	289			
100190150	MELBOURNE	AUS		01/21/2025		2,390		(86)			(86)		2,304	2,304			
100103097	DOLTON	IL		04/21/2023		299		(9)			(9)		290	290			
100070508	PLANTWYTH	WM		09/23/2021		633		(31)			(31)		602	602			
100055531	COUNTRY CLUB HILLS	IL		03/23/2021		1,391		(80)			(80)		1,311	1,311			
100139067	MYRTLE BEACH	SC		12/28/2023		240		(9)			(9)		231	231			
100172661	BESSEMER	AL		11/21/2024		402		(11)			(11)		391	391			
100091739	FORT WORTH	TX		03/24/2023		269		(29)			(29)		240	240			
100243908	SAN ANTONIO	TX		09/29/2025		9,030		(105)			(105)		8,925	8,925			
100046356	WASHINGTON	DC		11/25/2020		1,903		(30)			(30)		1,873	1,873			
100064828	BELTON	TX		07/14/2021		679		(29)			(29)		650	650			
100078984	TULSA	OK		02/24/2022		661		(4)			(4)		657	657			
100126565	ELVIRA	OH		06/30/2023		293		(5)			(5)		288	288			
100075937	WICHITA	KS		01/07/2022		777		(26)			(26)		751	751			
100119669	NEWMAN	GA		06/08/2023		259		(6)			(6)		253	253			
100125509	CLINTON	CT		06/18/2023		308		(17)			(17)		291	291			
100141149	BUFFALO	NY		01/30/2024		307		(6)			(6)		299	299			
100054864	ELLWOOD CITY	PA		03/23/2021		226		(31)			(31)		195	195			
100115207	BALTIMORE	MD		07/17/2023		341		(8)			(8)		333	333			
100230069	TALLAHASSEE	FL		06/26/2025		397		(16)			(16)		379	379			
100067804	SPRINGFIELD	VA		09/23/2021		637		(33)			(33)		604	604			
100064769	CHAMBERSBURG	PA		07/14/2021		617		(29)			(29)		588	588			
100063099	BOURBONNAIS	IL		07/01/2021		968		(1)			(1)		967	967			
100018274	ATHENS	GA		06/27/2018		746		(2)			(2)		744	744			
100098315	MCLESTER	OK		11/10/2022		1,835		(24)			(24)		1,811	1,811			
100045566	MINNEAPOLIS	MN		11/25/2020		423		(11)			(11)		412	412			
100157267	SAN ANTONIO	TX		02/20/2025		253		(15)			(15)		238	238			
100129756	BALTIMORE	MD		09/27/2023		152		(9)			(9)		143	143			
100070971	PLATTEVILLE	WI		10/01/2021		794		(9)			(9)		785	785			
100065441	HANFORD	CA		07/28/2021		2,259		(17)			(17)		2,242	2,242			
100054142	PHILADELPHIA	PA		03/23/2021		320		9			9		329	329			
100081797	NORTH MIAMI	FL		03/30/2022		666		(22)			(22)		644	644			
100174064	LOS ANGELES	CA		10/31/2024		15,110		(591)			(591)		14,519	14,519			
100134878	VIDALIA	GA		10/30/2023		251		(10)			(10)		241	241			
100165727	NEW ORLEANS	LA		06/29/2024		259		(19)			(19)		240	240			
100175961	POCONO LAKE	PA		01/07/2022		745		(15)			(15)		730	730			
100185129	KENNER	LA		12/20/2024		312		(9)			(9)		303	303			
100099690	CHESTER	MD		02/28/2023		261		(6)			(6)		253	253			
100057754	NAPLES	FL		06/30/2021		632		(34)			(34)		598	598			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100200163	HUNTSVILLE	UT		03/06/2025		352		(5)			(5)		347				
100067783	JACKSONVILLE	FL		09/23/2021		675		(33)			(33)		642				
100061905	HARRISON	ID		07/01/2021		835		(18)			(18)		817				
100075915	BRISTOL	RI		01/07/2022		906		(20)			(20)		886				
100129799	LAS VEGAS	NV		09/27/2023		4,560		(272)			(272)		4,288	4,288			
100176017	SALISBURY	MA		12/20/2024		459		(13)			(13)		446				
100103233	MACON	NC		04/27/2023		265		(20)			(20)		245				
100112648	PALM SPRINGS	CA		06/29/2023		3,051		(73)			(73)		2,978	2,978			
100193475	COLUMBUS	OH		02/10/2025		325		(2)			(2)		323				
100079101	CHICAGO	IL		02/24/2022		685		(12)			(12)		673				
100174515	NORTH PORT	FL		10/31/2024		399		(9)			(9)		390				
100068497	MESQUITE	TX		06/25/2021		618		(38)			(38)		580				
100141765	TOMB RIVER	NJ		01/30/2024		196		(16)			(16)		180				
100193408	WINTER HAVEN	FL		02/10/2025		331							331				
100050026	NEW ORLEANS	LA		11/20/2020		517		(12)			(12)		505				
100175538	MIAMI	FL		11/08/2024		365		(28)			(28)		337				
100165626	STONE MOUNTAIN	GA		10/04/2024		336		(12)			(12)		324				
100043346	PORT ST LUCIE	FL		06/13/2020		282		(20)			(20)		262				
100067110	MOUNTAIN VIEW	CA		06/02/2021		387		10			10		397				
100062426	PIEDMONT	CA		07/01/2021		726		(8)			(8)		718				
100192220	BALTIMORE	MD		07/31/2025		282		(7)			(7)		275				
100054541	HARLEN	GA		03/23/2021		817		(117)			(117)		700				
100130215	BALTIMORE	MD		11/15/2023		814		(39)			(39)		775				
100109810	LODI	CA		06/04/2023		293		(11)			(11)		282				
100075964	ADIRORTH	GA		12/01/2021		1,058		(16)			(16)		1,042				
100019804	BAKERSFIELD	CA		07/26/2018		697		(16)			(16)		681				
100062873	ATLANTA	GA		07/01/2021		610		(9)			(9)		601				
100023832	VISALIA	CA		09/04/2018		780		(29)			(29)		751				
100136035	HOUSTON	TX		11/16/2023		226		(24)			(24)		202				
100047250	BIRMINGHAM	AL		11/20/2020		1,964		(64)			(64)		1,900				
100194155	APEX	NC		02/14/2025		7,050		(139)			(139)		6,911	6,911			
100205070	WICHITA	KS		04/11/2025		303		(7)			(7)		296				
100218236	ABILENE	TX		06/26/2025		268		(5)			(5)		263				
100046299	EUGENE	OR		11/20/2020		523		(25)			(25)		498				
100214827	LOUISVILLE	KY		06/06/2025		278		(6)			(6)		270				
100115258	KANSAS CITY	MO		07/17/2023		319		(7)			(7)		312				
100062004	LANSING	PA		07/01/2021		946		(5)			(5)		941				
100055615	HICKORY	NC		03/23/2021		627		(59)			(59)		588				
100141204	ORLANDO	FL		01/30/2024		269		(1)			(1)		268				
100055197	LAKE OSIEGO	OR		03/23/2021		1,282		(27)			(27)		1,255	1,255			
100076110	EL PASO	TX		07/07/2022		809		(32)			(32)		777				
100068065	OAKLAND	CA		09/23/2021		1,347		(15)			(15)		1,332				
100046365	PINACLE	NC		11/25/2020		514		(12)			(12)		502				
100087675	PUERTO VALLARTA	MEX		10/03/2022		6,345		(20)			(20)		6,345	6,345			
100190398	CORPUS CHRISTI	TX		09/28/2023		230							210				
100198534	SEASIDE	TX		02/28/2025		3,838		(27)			(27)		3,811	3,811			
100202194	BOILING GREEN	KY		04/17/2025		2,053		(37)			(37)		2,016	2,016			
100206870	LE WARS	IA		04/24/2025		266		(12)			(12)		254				
100063214	ELBERTON	GA		07/01/2021		853		(1)			(1)		852				
100047754	UPLAND	CA		11/20/2020		1,691		(36)			(36)		1,655				
100153932	DALLAS	TX		06/05/2024		1,159		(60)			(60)		1,099				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004221	PITTSBURGH	PA		09/20/2018		1,313	(16)				(16)		1,297		1,297		
10004256	ARVIN	CA		11/20/2020		586		20			20		586		586		
100017300	PHILADELPHIA	PA		06/22/2018		717	(5)				(5)		712		712		
100129878	PARK FOREST	IL		09/21/2023		281	(8)				(8)		273		273		
100076949	HARRISBURG	NC		01/03/2022		1,043		(9)			(9)		1,034		1,034		
100193691	BINGHAMTON	NY		02/10/2025		265	(12)				(12)		253		253		
100053919	NEW ORLEANS	LA		03/23/2021		475	(61)				(61)		414		414		
100020027	OVERLAND PARK	KS		07/30/2018		675		(20)			(20)		655		655		
100118020	BAKERSFIELD	CA		06/22/2018		684		(25)			(25)		659		659		
100200000	BUCHANAN DAM	TX		03/06/2025		371	(11)				(11)		370		370		
100047798	WEST HAVEN	CT		11/20/2020		794		(47)			(47)		747		747		
100109876	PHILADELPHIA	PA		06/22/2023		316		(8)			(8)		308		308		
100174705	WILKES BARRE	PA		10/31/2024		231		(15)			(15)		216		216		
100090237	SIMPSONVILLE	SC		01/13/2023		247		(21)			(21)		226		226		
100194053	SIDELL	LA		03/20/2025		255		(12)			(12)		243		243		
100130144	AURORA	CO		11/15/2023		483		(23)			(23)		460		460		
100138415	WESLEY CHAPEL	FL		12/18/2023		631		(31)			(31)		600		600		
100140749	KNOXVILLE	TN		01/22/2024		270		(5)			(5)		265		265		
100108945	CITRUS HEIGHTS	CA		05/31/2023		296		(29)			(29)		267		267		
100019780	WINTER PARK	FL		07/26/2018		718		(14)			(14)		704		704		
100177552	PARIA	OH		01/16/2025		314		(9)			(9)		305		305		
100057530	WILDER	ID		06/30/2021		654		(10)			(10)		644		644		
100054277	NORTH LIBERTY	IN		03/23/2021		570		(21)			(21)		549		549		
100071282	JOLIET	MO		10/01/2021		939		(6)			(6)		933		933		
100062827	DAWVILLE	CA		07/01/2021		645		(10)			(10)		635		635		
100054747	KOKOMO	IN		03/23/2021		520		(31)			(31)		489		489		
100143026	HARVEST	AL		02/12/2024		297		(1)			(1)		296		296		
100062482	MONROE	NY		07/01/2021		1,270		(12)			(12)		1,258		1,258		
100167758	WINTER GARDEN	FL		09/19/2024		92,992		(2,427)			(2,427)		90,565		90,565		
100054373	BLUFFTON	SC		03/23/2021		975		(38)			(38)		937		937		
100164352	SCRANTON	PA		06/28/2024		248		(9)			(9)		239		239		
100192274	ABBEVILLE	LA		01/31/2025		2,885		(52)			(52)		2,833		2,833		
100049178	ROUND LAKE BEACH	IL		11/20/2020		509		67			67		576		576		
100081942	PHILLIPSBURG	NJ		03/24/2022		462		(9)			(9)		453		453		
100067989	SAN ANTONIO	TX		09/23/2021		700		(9)			(9)		691		691		
100055614	LITTLE ROCK	AR		03/23/2021		694		(64)			(64)		630		630		
100062672	LAREDO	TX		07/01/2021		703		(10)			(10)		693		693		
100154677	CARE CAMPERAL	FL		07/19/2024		327		(6)			(6)		321		321		
100103115	CLEVELAND	OH		04/21/2023		300		(7)			(7)		293		293		
100126369	BALTIMORE	MD		06/30/2023		261		(10)			(10)		251		251		
100065793	SAFORD	FL		07/28/2021		1,174		(13)			(13)		1,161		1,161		
100067696	LEHIGH ACRES	FL		09/23/2021		1,014		(24)			(24)		990		990		
100019806	CONROE	TX		07/26/2018		683		(20)			(20)		663		663		
100276638	TEXAS CITY	TX		07/29/2026		96		(3)			(3)		93		93		
100048256	TAMPA	FL		11/20/2020		913		21			21		934		934		
100044900	GEORGETOWN	TX		06/19/2020		493		(9)			(9)		484		484		
100064773	CHATTANOOGA	TN		07/14/2021		621		(29)			(29)		592		592		
100101984	ROCK HILL	SC		04/26/2023		5,036		(49)			(49)		4,987		4,987		
100118901	NAPA	CA		06/30/2023		294		(15)			(15)		279		279		
100055642	CENTENIAL	CO		03/23/2021		1,534		(198)			(198)		1,336		1,336		
100155264	NEW HAVEN	CT		07/19/2024		247		(21)			(21)		226		226		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100084460	LAS VEGAS	NV		07/14/2022		279		(8)			(8)		271		271		
100091514	TRENTON	NJ		01/20/2023		289		(10)			(10)		279		279		
100023796	DULUTH	GA		06/04/2018		1,701		(56)			(56)		1,645		1,645		
100130427	LEXINGTON PARK	MD		09/28/2023		273		(24)			(24)		249		249		
100048868	COVINGTON	GA		11/20/2020		1,952		(74)			(74)		1,878		1,878		
100204027	VIDOR	TX		03/28/2025		255		(12)			(12)		243		243		
100068844	WEST VALLEY CITY	UT		06/01/2021		235		(3)			(3)		232		232		
100167879	MILWAUKEE	WI		09/20/2024		446		(16)			(16)		430		430		
100119827	FRANKLIN SQUARE	NY		06/10/2023		283		(2)			(2)		281		281		
100020267	COENVILLE	AL		07/17/2018		2,029		(54)			(54)		1,975		1,975		
100161413	PORT RICEY	FL		07/26/2024		283		(7)			(7)		276		276		
100110634	CHINO HILLS	CA		06/30/2023		11,987		(34)			(34)		11,953		11,953		
100215865	DAVIE	FL		07/11/2025		1,347		(56)			(56)		1,291		1,291		
100078818	SOUTH BRANSHIX	NJ		02/24/2022		1,053		(12)			(12)		1,041		1,041		
100109852	KANSAS CITY	MO		06/22/2023		332		(6)			(6)		326		326		
100061888	GREENVILLE	SC		07/01/2021		431		(11)			(11)		420		420		
100162301	PHILADELPHIA	PA		09/06/2024		200		(17)			(17)		183		183		
100143625	BALTIMORE	MD		02/21/2024		252		(9)			(9)		243		243		
100114208	FORTSON	GA		06/29/2023		9,252		(435)			(435)		8,817		8,817		
100066887	DEARBORN	MI		10/07/2022		993		(36)			(36)		957		957		
100165975	FAVETTEVILLE	NC		09/06/2024		87		(5)			(5)		82		82		
100200273	SNYMERVILLE	WA		03/07/2025		5,779		(88)			(88)		5,691		5,691		
100134824	MIDDLETOWN	NJ		10/27/2023		321		(14)			(14)		307		307		
100023302	MC KEES ROCKS	PA		08/16/2018		807		(24)			(24)		783		783		
100214812	PHILADELPHIA	PA		06/11/2025		32,533		(1,029)			(1,029)		31,504		31,504		
100023472	KATY	TX		09/04/2018		681		(17)			(17)		664		664		
100115194	FORT VALLEY	VA		07/17/2023		277		(6)			(6)		271		271		
100078969	PARK FOREST	IL		02/24/2022		610		(8)			(8)		602		602		
100109251	JACKSONVILLE	FL		07/21/2023		282		(14)			(14)		268		268		
100181568	TURTLE CREEK	PA		12/09/2024		213		(4)			(4)		209		209		
100048509	KISSIMEE	FL		11/20/2020		225		9			9		234		234		
100049835	ATLANTA	GA		11/20/2020		3,126		(174)			(174)		2,952		2,952		
100057775	BATON ROUGE	LA		06/30/2021		1,139		(15)			(15)		1,124		1,124		
100054887	LAVERN	AZ		03/23/2021		1,133		(36)			(36)		1,097		1,097		
100193552	MINNEAPOLIS	MN		02/10/2025		363		(10)			(10)		353		353		
100235225	TEMPLE HILLS	MD		08/29/2025		245		(12)			(12)		233		233		
100083803	FORT MOHAVE	AZ		07/12/2022		337		(23)			(23)		314		314		
100099786	OKLAHOMA CITY	OK		02/28/2023		327		(6)			(6)		319		319		
100157142	ATLANTA	GA		02/20/2025		306		(7)			(7)		299		299		
100126419	MEMPHIS	TN		08/30/2023		310		(9)			(9)		301		301		
100188648	ATLANTA	CA		02/10/2025		291		(2)			(2)		289		289		
100020255	AULT	CO		07/17/2018		938		(34)			(34)		904		904		
100265449	EL CENTRO	CA		12/19/2025		278		(13)			(13)		265		265		
100048600	MIAMI	FL		11/20/2020		2,260		(104)			(104)		2,156		2,156		
100201505	JACKSONVILLE	FL		03/12/2025		274		(13)			(13)		261		261		
100220088	PHOENIX	AZ		06/06/2025		271		(8)			(8)		263		263		
100070468	TUCSON	AZ		09/23/2021		784		(36)			(36)		748		748		
100055110	LOWELL	MA		03/23/2021		432		(29)			(29)		403		403		
100181565	READING	MA		12/09/2024		263		(8)			(8)		255		255		
100088030	UNION CITY	CA		10/25/2022		286		(24)			(24)		262		262		
100247262	ROUND ROCK	TX		10/23/2025		2,858		(45)			(45)		2,813		2,813		

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100215552	GARY	IN		07/11/2025		256	(10)						246				
100150808	GLEN MILLS	PA		05/08/2024		5,753	(151)						5,602				
100229262	CENTRE	AL		06/14/2025		705							692				
100190655	CLOVER	SC		01/28/2025		963	(7)						956				
100236940	MONTGOMERY	AL		09/12/2025		268							257				
100173720	LAVERN	AZ		10/30/2024		12,646							12,076				
100063390	OPELIKA	AL		07/01/2021		658							855				
100103797	CLEVELAND	OH		05/10/2023		300							294				
100057541	MISSOURI CITY	TX		06/30/2021		668							650				
100079529	SAN LUCAS	CA		04/08/2022		696							656				
100223188	ATLANTA	GA		06/13/2025		268							254				
100246082	DOWNTOWN	PA		10/08/2025		272							260				
100088924	HOLLYWOOD	FL		11/15/2022		320							317				
100159718	ARGON	OH		08/23/2024		589							569				
100145806	PITTSBURGH	PA		05/08/2024		1,419							1,293				
100213788	MORANTOWN	WV		05/29/2025		260							249				
100216094	WILLARD	NC		06/17/2025		260							249				
100055679	LATROBE	PA		03/23/2021		514							506				
100131656	HOUSTON	TX		10/06/2023		267							247				
100161722	MOUNT STERLING	OH		07/30/2024		332							317				
100044866	LAYTON	UT		11/19/2020		633							607				
100048458	LODI	CA		11/20/2020		2,758							2,675				
100077942	CLIO	MI		01/03/2022		669							665				
100045521	HAMPTON	NH		11/25/2020		497							489				
100210448	READING	MA		05/12/2025		257							245				
100138655	INDEPENDENCE	MO		12/18/2023		241							233				
100048067	LAS VEGAS	NV		11/20/2020		1,954							1,847				
100176029	DETROIT	MI		12/20/2024		190							182				
100064809	HAIALEAH	FL		07/14/2021		956							920				
100149731	ELSIE	DE		04/26/2024		256							251				
100120454	GAINESVILLE	VA		06/18/2023		251							230				
100067539	LUBBOCK	TX		09/23/2021		990							926				
100197398	FORT WORTH	TX		07/26/2018		816							798				
100098113	BRIDGEPORT	CT		02/28/2023		316							311				
100115322	PHOENIX	AZ		07/17/2023		259							254				
100246944	RACINE	WI		10/17/2025		295							293				
100054008	SPARTANSBURG	PA		03/23/2021		675							659				
100190044	KANSAS CITY	MO		01/22/2025		204							200				
100271980	ORLANDO	FL		01/08/2026		301							300				
100077215	MERCED	CA		01/03/2022		1,298							1,291				
100173695	CINCINNATI	OH		10/31/2024		308							295				
100070442	HELVICO	NC		09/23/2021		1,347							1,313				
100141253	EDMOND	OK		01/30/2024		3,665							3,613				
100133135	WOODLAND	CA		11/29/2023		1,781							1,685				
100055076	ROCHESTER	NH		03/23/2021		441							425				
100198932	LOPAN	OH		02/28/2025		233							230				
100070864	BARTO	PA		10/01/2021		603							598				
100204140	URBANA	IL		03/28/2025		479							458				
100046668	NORTH MIAMI	FL		11/25/2020		972							959				
100018290	PORSMOUTH	RI		06/21/2018		689							673				
100099609	CRAIG	CO		04/06/2023		222							203				

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100043700	TRICOLA	CA		06/13/2020		2,609		(95)			(95)		2,514	2,514			
100276571	CLEVELAND	OH		01/28/2026		97		(1)			(1)		96	96			
100054584	DOVINSVILLE	LA		03/23/2021		1,816		(73)			(73)		1,743	1,743			
100247515	WARTON	NJ		10/28/2025		273		(13)			(13)		260	260			
100086093	PHOENIX	AZ		10/25/2022		311		(13)			(13)		298	298			
100186225	MINOT	ND		12/27/2024		240		(12)			(12)		228	228			
100220265	INDIANAPOLIS	IL		07/11/2025		164		(8)			(8)		156	156			
100101122	JONESBOROUGH	TN		04/28/2023		332		(18)			(18)		314	314			
100023381	GRAND RAPIDS	MI		09/04/2018		645		(18)			(18)		627	627			
100180769	AYDEN	NC		11/26/2024		227		(8)			(8)		219	219			
100220632	HOUSTON	TX		07/17/2025		251		(12)			(12)		239	239			
100054506	COLUMBIA	SC		07/14/2021		622		(24)			(24)		598	598			
100248896	NORTH LITTLE ROCK	AR		10/29/2025		900		(28)			(28)		872	872			
100066617	MORRISTOWN	NJ		06/02/2021		1,038		(16)			(16)		1,022	1,022			
100209850	STEEBENVILLE	OH		05/05/2025		284		(4)			(4)		280	280			
100079072	PORTSMOUTH	RI		02/24/2022		637		(10)			(10)		627	627			
100248983	LAKELAND	FL		10/29/2025		317		(11)			(11)		306	306			
100186780	YUKON	OK		12/31/2024		1,289		(33)			(33)		1,256	1,256			
100024188	SAINT JOHNS	FL		09/20/2018		622		(16)			(16)		606	606			
100070880	BALTIMORE	MD		10/01/2021		676		(8)			(8)		668	668			
100204584	MEIRPHIS	TN		04/04/2025		321		(3)			(3)		318	318			
100201407	INDIANAPOLIS	IL		03/12/2025		296		(5)			(5)		291	291			
100205020	PIELMILLAS PARK	FL		04/10/2025		227		(11)			(11)		216	216			
100176181	PONTIAC	MI		12/20/2024		262		(11)			(11)		251	251			
100244576	CLATHE	KS		09/29/2025		111,584		(4,184)			(4,184)		107,400	107,400			
100133889	MIDLETOWN	NJ		10/25/2023		283		(5)			(5)		278	278			
100173998	HOLLY HILL	FL		10/31/2024		620,597		(29,067)			(29,067)		591,530	591,530			
100176055	LAFAYETTE	CA		12/20/2024		267		(10)			(10)		257	257			
100077855	ANDERSON	SC		07/03/2022		665		(16)			(16)		649	649			
100216010	WINTER SPRINGS	FL		07/11/2025		269		(4)			(4)		265	265			
100258035	DECATUR	GA		11/26/2025		7,746		(263)			(263)		7,483	7,483			
100174568	BROWNSVILLE	TX		10/31/2024		34,639		(2,085)			(2,085)		32,554	32,554			
100134034	ENTERPRISE	OR		10/25/2023		240		(7)			(7)		233	233			
10062188	MATTESON	IL		07/01/2021		1,511		(6)			(6)		1,505	1,505			
100192890	MEIRPHIS	TN		01/31/2025		990		(20)			(20)		970	970			
100202192	JACKSONVILLE	FL		03/18/2025		280		(4)			(4)		276	276			
100055849	FLORENCE	AL		03/23/2021		540		(15)			(15)		525	525			
100214194	LEWISVILLE	NC		05/30/2025		16,116		(224)			(224)		15,892	15,892			
100070466	COATESVILLE	IN		09/23/2021		627		(36)			(36)		591	591			
100141006	HOUSTON	TX		02/20/2024		3,977		(159)			(159)		3,818	3,818			
100024115	RIVERSIDE	CA		09/10/2018		3,944		(76)			(76)		3,868	3,868			
100020134	BENTON	LA		07/17/2018		662		(22)			(22)		640	640			
100186263	ORLANDO	FL		12/27/2024		1,291		(17)			(17)		1,274	1,274			
100204436	BUFFALO	NY		04/01/2025		242		(5)			(5)		237	237			
100173556	MARGATE	NJ		10/31/2024		372		(13)			(13)		359	359			
100165754	WARREN	NJ		08/29/2024		251		(22)			(22)		229	229			
100175791	WEST PEORIA	IL		11/12/2024		268		(12)			(12)		256	256			
100091542	BALTIMORE	MD		07/31/2023		441		(25)			(25)		416	416			
100150153	AUSTELL	GA		06/14/2024		234		(23)			(23)		211	211			
100161986	SUNRISE	FL		07/31/2024		223		(12)			(12)		211	211			
100188561	HERZLI BAH	GA		02/10/2025		223		(10)			(10)		213	213			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156130	FOREST PARK	IL		07/25/2024		265	(11)	(11)			(11)		254		254		
100175808	CLEVELAND	OH		11/12/2024		272		(7)			(7)		265		265		
100134295	SPRING	TX		10/27/2023		374		(12)			(12)		362		362		
100068120	MERIDEN	CT		06/25/2021		847		(39)			(39)		808		808		
100156895	PHILADELPHIA	PA		06/27/2024		226		(8)			(8)		218		218		
100020363	HAGERSTOWN	MD		07/27/2018		791		(26)			(26)		765		765		
100152606	HOUSTON	TX		05/17/2024		2,328		(14)			(14)		2,314		2,314		
100139276	ST. LOUIS	MO		12/28/2023		1,127		(15)			(15)		1,112		1,112		
100180500	CHICAGO	IL		11/26/2024		215		(19)			(19)		196		196		
100054868	HAVEN	ID		03/23/2021		355		(7)			(7)		348		348		
100049889	STONE MOUNTAIN	GA		11/20/2020		389		(40)			(40)		349		349		
100208857	ONTARIO	CA		04/29/2025		311		(3)			(3)		308		308		
100149727	DETROIT	MI		04/26/2024		296		(5)			(5)		291		291		
100057620	KANSAS CITY	MO		06/30/2021		648		(26)			(26)		622		622		
100054264	SOUTHAMPTON	NY		03/23/2021		1,598		(59)			(59)		1,540		1,540		
100165865	CORPUS CHRISTI	TX		12/26/2024		220		(9)			(9)		211		211		
100156150	CLEVELAND	OH		07/25/2024		251		(9)			(9)		242		242		
100180133	ATLANTA	GA		11/25/2024		328		(2)			(2)		326		326		
100078822	FRESNO	CA		02/24/2022		632		(4)			(4)		628		628		
100024038	DENVER	CO		09/10/2018		667		(12)			(12)		655		655		
100136741	MOORE	NY		11/27/2023		257		(5)			(5)		252		252		
100172657	PHILADELPHIA	PA		11/21/2024		1,322		(59)			(59)		1,263		1,263		
100152002	PALMDALE	CA		06/14/2024		11,446		(301)			(301)		11,147		11,147		
100173554	JACKSONVILLE	FL		10/31/2024		311		(11)			(11)		300		300		
100166349	ROLLING MEADOWS	IL		10/24/2024		289		(14)			(14)		275		275		
100062980	BALTIMORE	MD		07/01/2021		944		(9)			(9)		935		935		
100103887	DETROIT	MI		05/10/2023		312		(8)			(8)		304		304		
100131891	LUBBOCK	TX		10/06/2023		304		(14)			(14)		290		290		
100155244	WILKES BARRE	PA		07/19/2024		266		(25)			(25)		241		241		
100197229	TUCSON	AZ		07/26/2018		672		(15)			(15)		657		657		
100165612	MADERA	CA		12/20/2024		4,629		(161)			(161)		4,468		4,468		
100049190	FOUNTAIN	CO		11/20/2020		869		(46)			(46)		821		821		
100218174	WEST	TX		07/22/2025		2,152		(99)			(99)		2,053		2,053		
100140227	DETROIT	MI		01/11/2024		211		(10)			(10)		201		201		
100018222	WELLINGTON	FL		06/08/2018		845		(23)			(23)		822		822		
100175909	COLLINGDALE	PA		11/12/2024		408		(10)			(10)		398		398		
100019612	TAYLORS	SC		07/26/2018		701		(10)			(10)		691		691		
100172138	INDIANAPOLIS	IL		10/17/2024		317		(3)			(3)		314		314		
100109901	CLEVELAND	OH		06/22/2023		312		(4)			(4)		308		308		
100156822	MILWAUKEE	WI		06/27/2024		349		(5)			(5)		344		344		
100193063	WESLEY CHAPEL	FL		02/10/2025		1,690		(61)			(61)		1,629		1,629		
100131893	YUMA	AZ		10/06/2023		686		(25)			(25)		661		661		
100200117	WARMINSTER	PA		03/06/2025		326		(4)			(4)		322		322		
100073034	MADISON HEIGHTS	MI		02/24/2022		622		(7)			(7)		615		615		
100018082	EL PASO	TX		06/08/2018		654		(18)			(18)		636		636		
100077141	PHOENIX	AZ		01/03/2022		647		(7)			(7)		640		640		
100167307	DALLAS	TX		09/20/2024		276		(32)			(32)		244		244		
100064639	KANSAS CITY	MO		07/14/2021		699		(25)			(25)		674		674		
100072315	CARLSLE	MA		10/29/2021		658		(12)			(12)		646		646		
100055639	BLANDON	PA		03/23/2021		652		(9)			(9)		643		643		
100047845	NORTH CHICAGO	IL		11/20/2020		1,079		(27)			(27)		1,052		1,052		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014176	IDAHO	TX		01/30/2024		240	(16)				(16)		224		224		
100134651	PARK FOREST	IL		10/30/2023		207	(3)				(3)		204		204		
100175433	KANSAS CITY	MO		12/23/2024		286	(12)				(12)		274		274		
100141869	FORT EDWARD	NY		03/27/2024		258	(15)				(15)		243		243		
100019757	MURFESSBORO	TN		07/26/2018		673	(20)				(20)		653		653		
100069693	BROOKLYN CENTER	MN		01/13/2023		482	(4)				(4)		478		478		
100070500	SAN ANTONIO	TX		09/23/2021		609	(35)				(35)		574		574		
100047368	SALIDA	CO		11/20/2020		602	(38)				(38)		564		564		
100033859	STOUGHTON	MA		03/23/2021		531	(26)				(26)		505		505		
100158449	WEST PALM BEACH	FL		07/10/2024		282	(2)				(2)		280		280		
100201400	INDIANAPOLIS	IL		03/12/2025		295	(5)				(5)		290		290		
100143608	CHESTER	MD		02/21/2024		252	(8)				(8)		244		244		
100110003	NEW ORLEANS	LA		06/22/2023		793	(30)				(30)		763		763		
100020262	RALEIGH	NC		07/17/2018		677	(18)				(18)		659		659		
100055242	STATEN ISLAND	NY		03/23/2021		3,662	(102)				(102)		3,560		3,560		
100071636	MILWAUKEE	WI		10/14/2021		619	(30)				(30)		589		589		
100055945	LAS VEGAS	NV		03/23/2021		376	(8)				(8)		368		368		
100047717	EUGENE	OR		11/20/2020		610	(24)				(24)		586		586		
100142072	CINCINNATI	OH		02/29/2024		283	(11)				(11)		272		272		
100169220	PHILADELPHIA	PA		09/27/2024		272	(13)				(13)		259		259		
100141560	HARVEY	LA		01/30/2024		254	(8)				(8)		246		246		
100141720	BALTIMORE	MD		01/30/2024		252	(6)				(6)		246		246		
100148074	MERIDEN	CT		04/19/2024		274	(8)				(8)		266		266		
100170128	CENTERVILLE	WA		10/08/2024		3,425	(96)				(96)		3,329		3,329		
100108343	KINSTON	NY		05/25/2023		539	(18)				(18)		521		521		
100172672	LEBANON	OR		11/21/2024		300	(3)				(3)		297		297		
100175604	EMERALD ISLE	NC		11/12/2024		308	(11)				(11)		297		297		
100138642	MIAMI GARDENS	FL		02/02/2024		304	(30)				(30)		274		274		
100177390	MEUFEE	CA		01/16/2025		3,068	(48)				(48)		3,020		3,020		
100068013	DALLAS	TX		09/23/2021		638	(32)				(32)		606		606		
100193212	TEMPLE TERRACE	FL		02/10/2025		290	(8)				(8)		282		282		
100139500	EVANSVILLE	IN		12/28/2023		259	(7)				(7)		252		252		
100155009	PROVIDENCE	UT		07/19/2024		295	(11)				(11)		284		284		
100159732	AARON	OH		06/23/2024		583	(21)				(21)		562		562		
100036249	MIAMI	FL		06/27/2019		805	(40)				(40)		765		765		
100130061	MILTON	GA		09/21/2023		274	(7)				(7)		267		267		
10009759	KANSAS CITY	MO		02/28/2023		302	(8)				(8)		294		294		
100047746	SAN LEANDRO	CA		11/20/2020		2,949	(23)				(23)		2,857		2,857		
100157363	HAMTRICK	MI		02/20/2025		255	(12)				(12)		232		232		
100134634	UTICA	NY		10/30/2023		238	(3)				(3)		235		235		
10067766	SANFORD	FL		09/23/2021		612	(35)				(35)		577		577		
100045229	ARMORE	OK		11/25/2020		574	(18)				(18)		556		556		
100062446	ALPHARETTA	GA		07/01/2021		359	(11)				(11)		358		358		
100165722	MORRISTOWN	NJ		06/29/2024		277	(19)				(19)		258		258		
100202041	NORFOLK	VA		07/11/2025		255	(12)				(12)		243		243		
100202059	NORFOLK	MA		07/11/2025		255	(12)				(12)		243		243		
100067713	KILLEEN	TX		09/23/2021		875	(19)				(19)		856		856		
100161867	HURLEYVILLE	NY		07/31/2024		280	(4)				(4)		276		276		
100048131	SEWINGALE	FL		11/20/2020		479	22				22		501		501		
100165009	PORT CHARLOTTE	FL		06/28/2024		302	(6)				(6)		294		294		
100133555	BALTIMORE	MD		10/25/2023		252	(6)				(6)		246		246		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006788	NEW YORK MILLS	NY		09/23/2021		821		(35)				(35)	586	586	586		
100100050	DAYTONA BEACH	FL		03/28/2023		228		(14)				(14)	214	214	214		
100023837	FOX ISLAND	IA		09/10/2018		924		(29)				(29)	895	895	895		
100018258	IRVING	TX		06/21/2018		1,066		(32)				(32)	1,034	1,034	1,034		
100045173	WINTER HAVEN	FL		11/25/2020		344		(49)				(49)	295	295	295		
100266813	URBANA	IL		12/23/2025		90		(2)				(2)	88	88	88		
100048117	WINTER SPRINGS	FL		11/20/2020		524		(44)				(44)	480	480	480		
100092007	CLEVELAND	OH		02/09/2023		303		(7)				(7)	296	296	296		
100150727	FORT WORTH	TX		05/06/2024		2,196		(54)				(54)	2,142	2,142	2,142		
100043135	HENDERSON	NV		05/28/2020		1,101		(23)				(23)	1,078	1,078	1,078		
100079839	NEW MILFORD	NJ		04/08/2022		582		(3)				(3)	579	579	579		
100055456	MEDINA	IA		03/23/2021		704		(69)				(69)	635	635	635		
100017014	NORTH PORT	FL		05/16/2018		729		(8)				(8)	721	721	721		
100155172	ALLENQUIN	PA		07/19/2024		305		(4)				(4)	301	301	301		
100126578	KANSAS CITY	MO		06/30/2023		284		(9)				(9)	275	275	275		
100057798	MOORE	OK		06/30/2021		729		(24)				(24)	705	705	705		
100078976	PORTSMOUTH	RI		02/24/2022		593		(9)				(9)	584	584	584		
100115246	GREENSBORO	NC		07/17/2023		352		(12)				(12)	340	340	340		
100128458	MEMPHIS	TN		09/15/2023		268		(13)				(13)	255	255	255		
100193982	ST. LOUIS	MO		12/28/2023		236		(4)				(4)	232	232	232		
100140813	ORLANDO	FL		02/26/2024		256		(15)				(15)	241	241	241		
100090017	PAHLUMP	NV		01/13/2023		2,431		145				145	2,576	2,576	2,576		
100176872	CONROE	TX		11/15/2024		178		(8)				(8)	170	170	170		
100057625	GRAND RAPIDS	MI		06/30/2021		711		(31)				(31)	680	680	680		
100057700	SUMTER	SC		06/30/2021		722		(26)				(26)	696	696	696		
100061781	LOUISVILLE	KY		07/01/2021		650		(6)				(6)	644	644	644		
100079632	MOLALLA	OR		04/08/2022		1,374		(47)				(47)	1,327	1,327	1,327		
100193571	MEMPHIS	TN		02/10/2025		278		(7)				(7)	271	271	271		
100169242	WILMINGTON	DE		09/27/2024		1,120		(24)				(24)	1,096	1,096	1,096		
100050195	MURFREESBORO	TN		11/20/2020		456		(99)				(99)	357	357	357		
100054262	COCONUT CREEK	FL		03/23/2021		1,875		(89)				(89)	1,786	1,786	1,786		
100101671	SAN ANTONIO	TX		04/26/2023		619		(9)				(9)	610	610	610		
100147189	CLINTON	CT		03/28/2024		275		(8)				(8)	267	267	267		
100014378	TUCSON	AZ		09/27/2017		1,070		(4)				(4)	1,066	1,066	1,066		
100130437	FALL RIVER	MA		09/28/2023		1,162		(41)				(41)	1,121	1,121	1,121		
100196732	HAMMOND	LA		11/21/2023		239		(7)				(7)	232	232	232		
100088267	GASTONIA	NC		10/17/2022		379		(6)				(6)	373	373	373		
100023863	JACKSONVILLE	FL		08/16/2018		653		(20)				(20)	633	633	633		
100220662	HOUSTON	TX		07/17/2025		244		(8)				(8)	236	236	236		
100142863	HOUSTON	TX		02/09/2024		88,771		(2,001)				(2,001)	86,770	86,770	86,770		
100078424	SPRINGVILLE	UT		06/27/2018		675		(20)				(20)	655	655	655		
100129984	OKLAHOMA CITY	OK		09/21/2023		287		(5)				(5)	282	282	282		
100077741	HAZLETON	PA		01/03/2022		415		(6)				(6)	409	409	409		
100068906	CINCINNATI	KY		06/25/2021		597		(25)				(25)	572	572	572		
100230098	DETROIT	MI		06/26/2025		224		(11)				(11)	213	213	213		
100070483	COLUMBIA	SC		09/23/2021		642		(27)				(27)	615	615	615		
100075575	TUCSON	AZ		12/01/2021		1,061		(19)				(19)	1,042	1,042	1,042		
100062595	UPPER MERLBORO	MD		07/01/2021		1,807		(30)				(30)	1,777	1,777	1,777		
100138448	MILWAUKEE	WI		12/19/2023		323		(8)				(8)	315	315	315		
100068573	BROWNSVILLE	TX		06/25/2021		612		(33)				(33)	579	579	579		
100154696	LOUISVILLE	KY		07/19/2024		296		(10)				(10)	286	286	286		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100038233	WILLIAMSON	NY		11/15/2019		689		(23)			(23)		666		.666		
100110079	HAMILIN	NY		06/23/2023		253		(5)			(5)		248		.248		
100126994	SPRINGBORO	OH		06/30/2023		1,023		13			13		1,036		1,036		
100107563	LAUDERHILL	FL		06/29/2023		295		(12)			(12)		283		.283		
100064747	PEY	GA		07/14/2021		630		(30)			(30)		600		.600		
100064682	NORTH LAS VEGAS	NV		07/14/2021		625		(25)			(25)		600		.600		
100090104	CHICAGO	IL		01/13/2023		219		(11)			(11)		208		.208		
100129898	EASTPOINTE	MI		09/27/2023		340		(10)			(10)		330		.330		
100073006	GRABURY	TX		02/28/2022		530		(38)			(38)		492		.492		
100264912	LAS VEGAS	NV		12/17/2025		195		(9)			(9)		186		.186		
100272658	BATON ROUGE	LA		01/09/2026		194		(7)			(7)		187		.187		
100175118	BARBERTON	OH		11/05/2024		297		(7)			(7)		290		.290		
100049876	BEAVERTON	OR		11/20/2020		581		(48)			(48)		533		.533		
100165983	WARREN	NJ		10/04/2024		275		(18)			(18)		257		.257		
100164913	ST. LOUIS	MO		06/28/2024		244		(8)			(8)		236		.236		
100156160	KINGMAN	AZ		07/25/2024		252		(15)			(15)		237		.237		
100238103	GIRARD	OH		09/15/2025		236		(11)			(11)		225		.225		
100062056	FORT WORTH	TX		07/01/2021		881		(19)			(19)		862		.862		
100077021	COVINGTON	GA		01/03/2022		1,048		(32)			(32)		1,016		1,016		
100054867	WASHINGTON	DC		03/23/2021		2,100		(43)			(43)		2,057		2,057		
100065463	ATHENS	GA		07/28/2021		563		(7)			(7)		556		.556		
100136817	KANSAS CITY	MO		11/27/2023		289		(6)			(6)		283		.283		
100202171	WINFIELD	IN		03/18/2025		289		(3)			(3)		286		.286		
100261571	SAN ANTONIO	TX		12/12/2025		86		(1)			(1)		87		.87		
100057516	FORT WORTH	TX		06/30/2021		694		(12)			(12)		682		.682		
100018365	SAN ANTONIO	TX		06/27/2018		713		(11)			(11)		702		.702		
100198950	LOUISVILLE	NY		02/28/2025		238		(7)			(7)		231		.231		
100238228	BRANSON	ME		06/18/2025		840		(40)			(40)		800		.800		
100018149	SAN ANTONIO	TX		06/08/2018		693		(10)			(10)		683		.683		
100049284	DADE CITY	FL		11/20/2020		420		7			7		427		.427		
100157492	CHILLICOTHE	OH		02/20/2025		1,236		(21)			(21)		1,215		1,215		
100193573	OAK LAWN	IL		02/10/2025		3,497		(97)			(97)		3,400		3,400		
100054052	EWING	NJ		03/23/2021		355		(6)			(6)		349		.349		
100246940	SACRAMENTO	CA		10/17/2025		274		(12)			(12)		262		.262		
100061873	DOVER	ID		07/01/2021		974		(6)			(6)		968		.968		
100069638	SAN BENITO	TX		09/01/2021		895		(9)			(9)		886		.886		
100069556	GALVESTON	TX		01/26/2023		282		(18)			(18)		264		.264		
100120149	GRAND PRAIRIE	TX		06/11/2023		4,667		(331)			(331)		4,336		4,336		
100023730	LEHIGH ACRES	FL		09/04/2018		686		(22)			(22)		664		.664		
100221534	CLEARWATER	FL		07/29/2025		271		(13)			(13)		258		.258		
100067494	SEVELL	NJ		09/23/2021		990		(46)			(46)		944		.944		
100119783	RACINE	WI		06/08/2023		359		(12)			(12)		347		.347		
100057680	PHILADELPHIA	PA		06/30/2021		625		(29)			(29)		596		.596		
100172706	MEMPHIS	TN		11/21/2024		287		(7)			(7)		280		.280		
100030401	PORT ST LUCIE	FL		12/20/2018		465		(20)			(20)		445		.445		
100192259	KENNIWOOD	MI		01/31/2025		19,744		(491)			(491)		19,253		19,253		
100017986	SUNRIVER	OR		06/30/2018		664		(23)			(23)		641		.641		
100101639	LOMA LINDA	CA		04/26/2023		1,975		(21)			(21)		1,954		1,954		
100054640	MADISON	WI		03/23/2021		416		(19)			(19)		397		.397		
100119725	GLOUCESTER CITY	NJ		06/08/2023		276		(7)			(7)		269		.269		
100215721	TAMPA	FL		06/13/2025		248		(12)			(12)		236		.236		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054047	COZNE PARK	NY		03/23/2021		327		(42)			(42)		285		285		
100082806	FRESNO	CA		05/17/2022		889		(34)			(34)		855		855		
100143822	VINELAND	NJ		02/21/2024		270		(7)			(7)		263		263		
100221737	PERRIS	CA		07/25/2025		290		(5)			(5)		285		285		
100204616	TYLER	TX		04/04/2025		270		(10)			(10)		260		260		
100193302	PALATINE	IL		02/10/2025		2,406		(91)			(91)		2,315		2,315		
100063379	SAINT LOUIS	MO		07/01/2021		656		(7)			(7)		649		649		
100073013	ROANOKE	VA		02/24/2022		575		(13)			(13)		562		562		
100174638	ALBANY	CA		10/31/2024		227		(15)			(15)		212		212		
100054579	KINGS PARK	NY		03/23/2021		426		(47)			(47)		379		379		
100167323	KILLEEN	TX		09/20/2024		844		(9)			(9)		835		835		
100156498	LORAIN	OH		07/10/2024		270		(10)			(10)		260		260		
100158500	LORAIN	OH		07/10/2024		268		(8)			(8)		260		260		
100158626	LORAIN	OH		07/10/2024		270		(10)			(10)		260		260		
100130457	DUNDALK	MD		09/28/2023		5,398		(293)			(293)		5,100		5,100		
100103196	CLEVELAND	OH		04/21/2023		275		(8)			(8)		267		267		
100205049	JACKSONVILLE	FL		04/11/2025		282		(10)			(10)		272		272		
100192218	STOCKTON	CA		01/31/2025		317		(11)			(11)		306		306		
10020187	BARTON	FL		07/11/2025		255		(3)			(3)		252		252		
100201375	SPRING	TX		03/12/2025		1,245		(21)			(21)		1,224		1,224		
100067503	LEES SUMMIT	MO		09/23/2021		619		(28)			(28)		591		591		
100137143	HINESVILLE	GA		11/28/2023		296		(5)			(5)		291		291		
3310066140	ACWORTH	GA		10/31/2024		177,983							177,983		177,983		
100024154	OAKLAND	CA		09/20/2018		893		(9)			(9)		884		884		
100049603	DENVER	CO		11/20/2020		2,039		(47)			(47)		1,992		1,992		
100145865	MIDDLEPORT	NY		03/15/2024		562		(12)			(12)		570		570		
100248911	BYRON	GA		10/29/2025		4,467		(161)			(161)		4,306		4,306		
100088135	BARFOOT BAY	FL		10/25/2022		292		(13)			(13)		279		279		
100141711	CLARKSBURG	MD		07/30/2024		202		(11)			(11)		191		191		
100053698	PHILADELPHIA	PA		03/23/2021		458		(42)			(42)		416		416		
100121043	CHANELVIEW	TX		06/30/2023		639		(8)			(8)		631		631		
100047943	LEON GROVE	CA		11/20/2020		921		(49)			(49)		872		872		
100070457	ARKADELPHIA	AR		09/23/2021		866		(36)			(36)		830		830		
100204975	BATON ROUGE	LA		04/10/2025		270		(13)			(13)		257		257		
100038197	YPSILANTI	MI		11/15/2019		606		(31)			(31)		575		575		
100206741	MAPLES	FL		04/23/2025		63,952		(3,171)			(3,171)		60,781		60,781		
100155225	SYRACUSE	UT		07/17/2023		298		(11)			(11)		287		287		
100067545	FORT MYERS	FL		09/23/2021		620		(21)			(21)		599		599		
100156549	PHILADELPHIA	PA		07/10/2024		236		(12)			(12)		224		224		
100194073	HOPK MILLS	NC		03/20/2025		259		(12)			(12)		247		247		
100154710	ROCKY MOUNT	MO		07/19/2024		267		(4)			(4)		263		263		
100073402	AMARILLO	TX		11/01/2021		921		(9)			(9)		912		912		
100067480	GREENCASTLE	PA		09/23/2021		1,050		(45)			(45)		1,005		1,005		
100206498	TAMPA	FL		04/22/2025		294		(11)			(11)		283		283		
100209659	BALTIMORE	MD		05/05/2025		272		(13)			(13)		259		259		
100204980	GLEN ROSE	TX		04/10/2025		272		(13)			(13)		259		259		
100211436	GODLEY	TX		06/16/2025		353		(9)			(9)		344		344		
100018263	FORT WORTH	TX		06/27/2018		2,330		(7)			(7)		2,323		2,323		
100016419	SPRINGFIELD	VA		04/05/2018		736		(2)			(2)		734		734		
100091992	PHILADELPHIA	PA		02/09/2023		282							273		273		
100176695	TRY	MI		11/15/2024		260		(12)			(12)		248		248		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100169331	MARCUS Hook	PA		09/27/2024		269		(16)				(16)		253		253		
100172441	DALLASTOWN	PA		10/17/2024		146		(13)				(13)		133		133		
100100151	POLK CITY	IA		03/28/2023		231		(13)				(13)		218		218		
100117588	KATY	TX		07/20/2023		8,676		(123)				(123)		8,553		8,553		
100118125	MIAMI	FL		07/20/2023		1,826		(55)				(55)		1,771		1,771		
100201663	NORTHWOOD	OH		03/13/2025		261		(13)				(13)		248		248		
100212347	ATLANTA	GA		05/28/2025		299		(2)				(2)		297		297		
100206370	NOVATO	CA		05/22/2025		299		(2)				(2)		297		297		
100055363	DEARBORN	MI		03/23/2021		95		(7)				(7)		88		88		
100066837	DAYTON	OH		06/02/2021		645		(1)				(1)		644		644		
100054777	FOILER	CA		03/23/2021		341		(29)				(29)		312		312		
100079692	PORT SAINT LUDIE	FL		04/08/2022		1,420		(19)				(19)		1,401		1,401		
100158440	ALLEN PARK	MI		07/10/2024		269		(12)				(12)		257		257		
100047825	STOCKTON	CA		11/20/2020		725		(2)				(2)		723		723		
100101804	PHILADELPHIA	PA		03/31/2023		95		(2)				(2)		93		93		
100212065	VISALIA	CA		06/27/2025		432		(8)				(8)		424		424		
100048409	FAIRBURN	GA		11/20/2020		665		(8)				(8)		657		657		
100076471	COAL CITY	IL		12/21/2021		475		(46)				(46)		429		429		
100134491	LEBANON	OH		10/30/2023		222		(14)				(14)		208		208		
100159712	ARGON	OH		08/23/2024		411		(14)				(14)		397		397		
100055575	HAMPTON	NH		03/23/2021		377		(86)				(86)		291		291		
100191534	BINGHAMTON	NY		01/30/2025		256		(12)				(12)		244		244		
100023328	OKLAHOMA CITY	OK		08/16/2018		619		(17)				(17)		602		602		
100210471	HOPKELL	VA		05/12/2025		380		(17)				(17)		343		343		
100070464	EAST HARTFORD	CT		09/23/2021		634		(27)				(27)		607		607		
100055180	WEST COLUMBIA	SC		03/23/2021		297		(6)				(6)		291		291		
100193424	CORYDON	IN		02/10/2025		267		(5)				(5)		262		262		
100158905	GRADY	NC		07/12/2024		5,295		(91)				(91)		5,204		5,204		
100073994	PHILADELPHIA	PA		03/17/2022		473		(47)				(47)		426		426		
100191666	BUCKEYE	AZ		01/31/2025		264		(12)				(12)		252		252		
100102430	GARLAND	TX		06/07/2023		316		(23)				(23)		293		293		
100119712	MATTESON	IL		08/08/2023		897		(25)				(25)		872		872		
100080165	DAYTONA BEACH	FL		02/25/2022		2,807		(218)				(218)		2,589		2,589		
100049734	OAK LAWN	IL		11/20/2020		471		70				70		541		541		
100018946	COLDWATER	MI		06/27/2018		680		(15)				(15)		665		665		
100247965	LUBBOCK	TX		10/24/2025		279		(7)				(7)		272		272		
100147536	DARTMOUTH	MA		04/04/2024		96,372		(1,596)				(1,596)		94,776		94,776		
100173936	MEIRHIS	TN		10/31/2024		305		(11)				(11)		294		294		
100141478	HAMPTON	NH		01/30/2024		251		(9)				(9)		242		242		
100141151	ALEXANDRIA	VA		01/30/2024		306		(4)				(4)		302		302		
100119720	DETROIT	MI		06/08/2023		257		(7)				(7)		250		250		
100134676	PHILADELPHIA	PA		10/30/2023		222		(12)				(12)		210		210		
100023476	ARLINGTON	VA		09/04/2018		922		(30)				(30)		892		892		
100061996	S. IOWELL	LA		07/01/2021		1,449		(24)				(24)		1,425		1,425		
100055710	EDMOND	OK		03/23/2021		423		(32)				(32)		391		391		
100189525	BRIDGEPORT	CT		01/15/2025		191		(9)				(9)		182		182		
100150111	CHICAGO	IL		06/14/2024		224		(13)				(13)		211		211		
100167796	BURTON	OH		09/19/2024		380		(26)				(26)		354		354		
100149742	BUFFALO	NY		04/26/2024		237		(6)				(6)		231		231		
100147254	MATHIS	TX		03/28/2024		262		(6)				(6)		256		256		
100221515	SPONER	WI		07/22/2025		155,170		(3,087)				(3,087)		152,083		152,083		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
	2	3	State					8	9	10	11	12						13	
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100063171	PORT CHARLOTTE		FL		07/01/2021		797		(6)			(6)		791		791			
100228912	KOKOMO		IN		09/10/2025		286		(4)			(4)		282		282			
100151866	EAST LAKE		OH		06/10/2024		322		(15)			(15)		307		307			
100074694	HELENA		AL		12/01/2021		1,967		(42)			(42)		1,925		1,925			
100209769	RICHTON PARK		IL		05/05/2025		261		(7)			(7)		254		254			
100076357	CAPE CORAL		FL		02/10/2022		420		(49)			(49)		371		371			
100157585	DEARBORN		MI		02/20/2025		246		(24)			(24)		222		222			
100128416	COKEVILLE		TN		09/15/2023		259		(9)			(9)		250		250			
100101911	PHILADELPHIA		PA		04/06/2023		293		(16)			(16)		277		277			
100073018	ROANOKE		VA		02/24/2022		571		(13)			(13)		558		558			
100028392	SARASOTA		FL		10/26/2018		204		28			28		232		232			
100055944	OSARK		MO		03/23/2021		362		(47)			(47)		315		315			
100163271	HENDERSON		NV		06/13/2024		275		(17)			(17)		258		258			
100216380	SEBRING		FL		06/20/2025		279		(4)			(4)		275		275			
100016505	PHILADELPHIA		PA		04/10/2018		688		(15)			(15)		673		673			
100062988	BALTIMORE		MD		07/01/2021		1,074		(13)			(13)		1,061		1,061			
100062993	PITTSBURGH		PA		07/01/2021		902		(6)			(6)		896		896			
100173783	MICHIGAN CENTER		MI		10/30/2024		302		(20)			(20)		282		282			
100064798	LOS BANGS		CA		07/14/2021		1,295		(57)			(57)		1,238		1,238			
100174033	SUN CITY CENTER		FL		10/31/2024		281		(10)			(10)		271		271			
100141778	UNION		NJ		01/30/2024		281		(4)			(4)		277		277			
100157598	FAVETTEVILLE		NC		02/20/2025		266		(16)			(16)		250		250			
100139414	PHILLIPSBURG		NJ		12/28/2023		228		(4)			(4)		224		224			
100054441	CHAMFORDVILLE		FL		03/23/2021		339		(7)			(7)		332		332			
100044472	BRIDGEPORT		CT		11/19/2020		389		(10)			(10)		379		379			
100246856	TULSA		OK		10/17/2025		268		(4)			(4)		264		264			
100130016	LUFKIN		TX		09/27/2023		275		(7)			(7)		268		268			
100119818	ODESSA		TX		06/08/2023		289		(5)			(5)		284		284			
100070472	GOODING		ID		09/23/2021		708		(31)			(31)		677		677			
100153009	SEBASTIAN		FL		06/21/2024		272		(17)			(17)		255		255			
100055518	CHICAGO		IL		03/23/2021		2,110		(71)			(71)		2,039		2,039			
100084743	DOLTON		IL		06/02/2022		310		(16)			(16)		294		294			
100063811	PENACOLA		FL		07/01/2021		823		(10)			(10)		813		813			
100024199	DALLAS		TX		09/20/2018		633		(17)			(17)		616		616			
100066494	FAVETTEVILLE		NC		06/02/2021		927		(6)			(6)		921		921			
100200045	FORESTON		IL		03/06/2025		328		(6)			(6)		322		322			
100165919	ARLINGTON		VA		08/29/2024		228		(21)			(21)		207		207			
100160470	INDIANAPOLIS		IL		07/19/2024		289		(10)			(10)		279		279			
100194132	PERTH AMBOY		NJ		02/14/2025		7,083		(172)			(172)		6,911		6,911			
100064730	OCALA		FL		07/14/2021		2,117		(94)			(94)		2,023		2,023			
100200098	BLUFFIED		VA		03/06/2025		335		(6)			(6)		329		329			
100046408	GROVETOWN		GA		11/25/2020		558		(31)			(31)		527		527			
100154672	GARDEN CITY		GA		07/19/2024		442		(11)			(11)		431		431			
100154693	PITTSBURGH		PA		07/19/2024		253		(17)			(17)		236		236			
100064712	HOUSTON		TX		07/14/2021		717		(38)			(38)		679		679			
100157588	FRANKLIN		WI		06/28/2024		20,237		(1,280)			(1,280)		18,957		18,957			
100045634	ROCHESTER		NY		11/25/2020		365		(24)			(24)		341		341			
100077744	KALAMAZOO		MI		01/03/2022		1,155		(2)			(2)		1,153		1,153			
100164727	COLUMBIA		SC		08/23/2024		666		(61)			(61)		605		605			
100200536	LAFAYETTE		CA		03/11/2025		284		(10)			(10)		274		274			
100060280	HUNTSVILLE		UT		06/25/2021		643		(22)			(22)		621		621			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014691	POINCIANA	FL		03/20/2024		286	(17)	(17)			(17)		249	249			
10024812	CHICAGO	IL		06/28/2025		244		(6)			(6)		238	238			
10006388	LOOON	TN		07/01/2021		936			(1)				935	935			
100054972	HILLJIAN	IN		03/23/2021		898		(49)			(49)		849	849			
10005680	LANDING	NI		03/23/2021		2,586		(57)			(57)		2,529	2,529			
10004304	CLARKTON	NC		06/13/2020		2,098		(122)			(122)		1,976	1,976			
100143863	CLEARLAKE	CA		02/29/2024		264		(19)			(19)		245	245			
100139418	WEST DEPTFORD	NI		12/28/2023		327		(10)			(10)		317	317			
10022032	EL PASO	TX		07/11/2025		259		(3)			(3)		256	256			
100035894	SAN ANTONIO	TX		06/21/2019		839		(32)			(32)		807	807			
100108361	ARGON	OH		05/25/2023		300		(7)			(7)		293	293			
100024213	MUSVILLE	TN		09/20/2018		638		(13)			(13)		625	625			
100068178	HACKENSACK	IN		06/25/2021		1,571		(51)			(51)		1,520	1,520			
100062180	ANNISTON	AL		07/01/2021		884		(12)			(12)		872	872			
100190083	TRIO	MI		01/22/2025		249		(8)			(8)		241	241			
100200138	MADISON	WI		03/06/2025		840		(3)			(3)		837	837			
100246011	TAMPA	FL		10/07/2025		306		(1)			(1)		305	305			
100078859	SOUTHBURY	CT		02/24/2022		612		(4)			(4)		608	608			
100067617	JACKSONVILLE	FL		09/23/2021		593		(30)			(30)		563	563			
100067831	AMARILLO	TX		09/23/2021		737		(34)			(34)		703	703			
100130298	COLUMBUS	OH		09/28/2023		358		(21)			(21)		337	337			
100077703	DEXTER	MI		01/03/2022		328		(6)			(6)		322	322			
100047545	WELLESLEY	MA		11/20/2020		490		(57)			(57)		433	433			
100024066	PAGE	FL		09/10/2018		635		(21)			(21)		614	614			
100134019	CAROL STREAM	IL		10/25/2023		1,008		(19)			(19)		989	989			
100047468	MOUNT PLEASANT	SC		11/20/2020		377		22			22		399	399			
100116041	PORTERVILLE	CA		07/20/2023		175		(7)			(7)		168	168			
100195267	MANTECA	CA		02/24/2025		138,423		(3,941)			(3,941)		134,482	134,482			
100129892	OKLAHOMA CITY	OK		09/27/2023		282		(5)			(5)		277	277			
100199205	COLUMBUS	OH		04/04/2025		236		(11)			(11)		225	225			
100160477	CLEVELAND	OH		07/19/2024		249		(12)			(12)		237	237			
100188580	NORTH LAS VEGAS	NV		02/10/2025		293		(48)			(48)		293	293			
100065584	HOUSTON	TX		07/28/2021		2,297			(41)				2,249	2,249			
100048865	FORT WORTH	TX		11/20/2020		960							919	919			
100102120	HAMMOND	LA		04/14/2023		255		(13)			(13)		242	242			
100139170	MILFORD	MI		12/28/2023		5,709		(88)			(88)		5,641	5,641			
100077218	SAN BERNARDINO	CA		01/03/2022		1,261		(28)			(28)		1,233	1,233			
100103865	DAYTON	OH		06/10/2023		286		(10)			(10)		256	256			
100066497	BATH	NC		06/02/2021		1,148		(2)			(2)		1,146	1,146			
100247301	LANCASTER	CA		10/24/2025		2,040		(92)			(92)		1,948	1,948			
100213786	GRAHAM	WA		06/29/2025		289		(5)			(5)		284	284			
100047596	RIVERHEAD	NY		11/20/2020		484		(47)			(47)		437	437			
100238176	CORAL SPRINGS	FL		09/15/2025		465		(17)			(17)		448	448			
100055768	MONEY	NY		03/23/2021		2,483		(178)			(178)		2,315	2,315			
100046142	CAROL STREAM	IL		11/25/2020		2,431		(23)			(23)		2,408	2,408			
100175128	SEAFORD	NY		11/05/2024		364		(5)			(5)		359	359			
100075720	ROCKWELL	NC		12/01/2021		857		(5)			(5)		852	852			
100265408	HOUSTON	TX		12/19/2025		177		(8)			(8)		169	169			
100130017	LUFKIN	TX		09/27/2023		438		(11)			(11)		427	427			
100137237	RIO RANCHO	NM		11/29/2023		579		(10)			(10)		569	569			
100050228	VENETA	OR		11/20/2020		1,961		(228)			(228)		1,733	1,733			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100158621	LORAIN	OH		07/10/2024		264		(8)			(8)		256		256		
100273865	ANTHEM	AZ		01/28/2026		101		(5)			(5)		96		96		
100152679	RUTHERFORD	NJ		05/22/2024		350		(1)			(1)		349		349		
100020227	GREENWOOD	IN		07/17/2018		650		(25)			(25)		625		625		
100064005	CADIZ	KY		07/01/2021		526		17			17		543		543		
100071613	BROKEN ARROW	OK		10/14/2021		559		(23)			(23)		536		536		
100077664	PHILADELPHIA	PA		01/03/2022		626		(19)			(19)		607		607		
100205907	LAVON	TX		04/15/2025		2 930		(73)			(73)		2 857		2 857		
100013839	QUEEN CREEK	AZ		05/25/2017		400		36			36		436		436		
100181591	ROCKFORD	IL		12/09/2024		233		(6)			(6)		227		227		
100047480	RIVERDALE	UT		11/20/2020		328		10			10		338		338		
100200201	BOSTON	MA		03/07/2025		19 578		(335)			(335)		19 243		19 243		
100147688	KANSAS CITY	MO		04/04/2024		239		(21)			(21)		218		218		
100193285	READING	MA		02/10/2025		260		(7)			(7)		253		253		
100190031	AKRON	OH		01/22/2025		244		(6)			(6)		238		238		
100024142	LEWISVILLE	NC		09/10/2018		652		(22)			(22)		630		630		
100079828	WEST PALM BEACH	FL		04/25/2022		359		(42)			(42)		317		317		
100075017	ROANOKE	VA		02/24/2022		722		(16)			(16)		706		706		
100120709	PONDER	TX		08/25/2023		3 440		(46)			(46)		3 394		3 394		
100048002	PORTLAND	OR		11/20/2020		584		(1)			(1)		583		583		
100016387	AMERICAN CANYON	CA		04/05/2018		673		(16)			(16)		657		657		
100115627	INDIO	CA		07/19/2023		227		(8)			(8)		219		219		
100173780	MIRLE BEACH	SC		10/30/2024		246		(22)			(22)		224		224		
100130018	LUFKIN	TX		09/27/2023		284		(7)			(7)		277		277		
100064950	MEBANE	NC		07/14/2021		648		(23)			(23)		625		625		
100086410	CRUI LYNE	PA		08/25/2021		605		(9)			(9)		596		596		
100018019	WATERBURY	CT		05/22/2018		646		(18)			(18)		628		628		
100071942	WILMINGTON	DE		10/14/2021		549		(23)			(23)		526		526		
100055804	ROCKY MOUNT	MO		03/23/2021		414		(17)			(17)		397		397		
100223289	VENICE	CA		08/14/2025		235		(11)			(11)		224		224		
100181572	TURTLE CREEK	PA		12/09/2024		251		(3)			(3)		248		248		
100084614	COPPERAS COVE	TX		08/02/2022		345		(19)			(19)		326		326		
100023911	RICEVILLE	TN		09/10/2018		591		(20)			(20)		571		571		
100152822	BRAZORIA	TX		05/22/2024		194		(8)			(8)		186		186		
100115282	KINSTON	NY		07/17/2023		274		(11)			(11)		263		263		
100040099	PENDLETON	IN		01/28/2020		726		(31)			(31)		695		695		
100075941	CHARLOTTE	NC		01/07/2022		618		(4)			(4)		614		614		
100076286	GREENSBORO	NC		01/07/2022		624		(10)			(10)		614		614		
100091501	MONTICELLO	NY		01/20/2023		290		(7)			(7)		283		283		
100248892	COATESVILLE	IN		10/29/2025		275		(10)			(10)		265		265		
100215890	PROVIDENCE	UT		06/16/2025		179		(2)			(2)		177		177		
100147224	WARREN	NJ		03/28/2024		275		(2)			(2)		273		273		
100243475	BIRMINGHAM	AL		09/26/2025		241		(11)			(11)		230		230		
100226966	GREENSBORO	NC		07/30/2025		3 659		(136)			(136)		3 522		3 522		
100193479	HUACHUCA CITY	AZ		02/10/2025		361		(6)			(6)		355		355		
100053834	LAMBERTVILLE	NJ		03/23/2021		800		(61)			(61)		739		739		
100065633	GREEN BAY	WI		07/28/2021		955		(23)			(23)		932		932		
100153485	ZION	IL		05/30/2024		230		(9)			(9)		221		221		
100055632	FLORESMONT	CO		03/23/2021		1 565		(125)			(125)		1 440		1 440		
100165010	PORT ORANGE	FL		06/28/2024		249		(17)			(17)		232		232		
100191715	JACKSON	TN		02/20/2025		315		(9)			(9)		306		306		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004351	BROOKLYN PARK	MI		06/19/2020		719		(52)			(52)		667		.667		
10006487	CONVERSE	TX		07/14/2021		1,315		(76)			(76)		1,239		1,239		
10007905	IMPERIAL	CA		02/24/2022		405		(7)			(7)		398		398		
10015452	ALEXANDRIA	VA		06/14/2024		198		(9)			(9)		189		189		
10006241	SAN ANTONIO	TX		07/01/2021		661		(16)			(16)		645		645		
10006425	PLEASANT GROVE	UT		07/14/2021		602		(26)			(26)		576		576		
10016357	SANDWICH	MA		09/27/2024		262		(14)			(14)		248		248		
10003127	SUNRISE	FL		03/29/2019		3,201		(114)			(114)		3,087		3,087		
10009591	HARTFORD	CT		02/28/2023		533		(11)			(11)		522		522		
100202150	NEWARK	NJ		03/18/2025		263		(3)			(3)		260		260		
100214519	SAN ANGELO	TX		06/06/2025		1,061		(47)			(47)		1,014		1,014		
100147247	CALUMET CITY	IL		03/28/2024		578		(13)			(13)		565		565		
100067962	HOUSTON	TX		09/23/2021		693		(36)			(36)		655		655		
100161793	SALK VILLAGE	IL		07/31/2024		250		(4)			(4)		246		246		
100209792	CORINTH	TX		05/05/2025		3,222		(145)			(145)		3,077		3,077		
100147165	CHARLOTTE	NC		03/28/2024		266		(8)			(8)		258		258		
100151965	CLINTON TOWNSHIP	MI		06/14/2024		251		(16)			(16)		235		235		
100156851	DARBY	MT		06/27/2024		241		(6)			(6)		235		235		
100045948	PHILADELPHIA	PA		11/25/2020		455		(71)			(71)		384		384		
100211646	MILLVILLE	DE		05/16/2025		257		(6)			(6)		251		251		
100126564	BRIDGEPORT	CT		06/30/2023		1,107		(103)			(103)		1,004		1,004		
100140788	ALBANY	CA		01/22/2024		774		(20)			(20)		754		754		
100060262	EAST PROVIDENCE	RI		06/25/2021		2,107		(22)			(22)		2,085		2,085		
100149739	BUFFALO	NY		04/26/2024		230		(7)			(7)		223		223		
100023590	GREENAPRES	FL		09/04/2018		678		(22)			(22)		656		656		
100063497	DES MOINES	IA		07/01/2021		472		(5)			(5)		467		467		
100174738	BUFFALO	NY		10/31/2024		234		(15)			(15)		219		219		
100193311	BENTON	LA		02/10/2025		273		(8)			(8)		265		265		
100186793	LOYALTON	CA		12/31/2024		163		(6)			(6)		155		155		
100063532	HAMPTON	NH		07/01/2021		679		(5)			(5)		674		674		
100130019	LUKIN	TX		09/27/2023		437		(12)			(12)		425		425		
100049551	POINANO BEACH	FL		11/20/2020		1,686		(203)			(203)		1,483		1,483		
100126292	CHICAGO	IL		06/30/2023		282		(6)			(6)		274		274		
100016548	BRYN MAWR	PA		04/10/2018		697		(14)			(14)		683		683		
100019998	PHILADELPHIA	PA		07/30/2018		745		(12)			(12)		733		733		
100068553	HOMESTEAD	FL		06/25/2021		676		(25)			(25)		651		651		
100061615	HILTON	NY		07/01/2021		642		(25)			(25)		617		617		
100142437	TEXAS CITY	TX		03/09/2024		253		(27)			(27)		226		226		
100074999	GIBBSTOWN	NJ		12/01/2021		1,157		(13)			(13)		1,144		1,144		
100190318	CLEVELAND	OH		01/22/2025		218		(7)			(7)		211		211		
100090135	PAYOR	OK		01/13/2023		1,499		(45)			(45)		1,454		1,454		
100204903	YUMA	AZ		04/04/2025		278		(11)			(11)		267		267		
100200075	EUSTIS	FL		03/06/2025		336		(3)			(3)		333		333		
100237007	FARGO	ND		09/12/2025		105,201		(2,323)			(2,323)		102,878		102,878		
100197540	LAS VEGAS	NV		12/01/2023		251		(5)			(5)		246		246		
100127249	PLEASANT GROV	AL		06/30/2023		874		(25)			(25)		849		849		
100150546	INDIAN TRAIL	NC		05/09/2024		21,999		(167)			(167)		21,832		21,832		
100043308	TAYLORS FALLS	WI		06/13/2020		668		(28)			(28)		640		640		
100138559	WAYNESVILLE	NC		02/02/2024		241		(14)			(14)		227		227		
100175985	PROVIDENCE	UT		11/12/2024		277		(11)			(11)		266		266		
100188591	GARFIELD HEIGHTS	OH		02/10/2025		264		(2)			(2)		262		262		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100172157	NORTHRIDGE	CA		10/17/2024		213		(12)			(12)		201		201		
100067406	CANAWA	ME		09/23/2021		594		(35)			(35)		559		559		
100137635	UPPER DARY	PA		12/08/2023		500		(17)			(17)		483		483		
100161843	PHILADELPHIA	PA		07/31/2024		263		(3)			(3)		260		260		
100175437	WATENA	KS		12/23/2024		263		(11)			(11)		252		252		
100068261	HANDWER	MD		06/25/2021		624		(30)			(30)		594		594		
100068262	HANDWER	MD		06/25/2021		624		(30)			(30)		594		594		
100068166	ARLINGTON	VA		06/25/2021		593		(33)			(33)		560		560		
100023863	SAVANNA	GA		09/10/2018		660		(19)			(19)		641		641		
100030390	STOCKBRIDGE	GA		12/20/2018		628		(62)			(62)		766		766		
100076109	MEMPHIS	TN		01/07/2022		596		(16)			(16)		580		580		
100099780	EAST SYRACUSE	NY		02/28/2023		255		(6)			(6)		249		249		
100147687	CALUMET CITY	IL		04/04/2024		236		(3)			(3)		233		233		
100139173	DAVENPORT	FL		12/28/2023		58,685		(581)			(581)		58,104		58,104		
100053681	HOLLYWOOD	FL		03/23/2021		2,225		(25)			(25)		2,200		2,200		
100064715	UNION CITY	CA		07/14/2021		571		(29)			(29)		542		542		
100048709	SALT LAKE CITY	UT		11/20/2020		619		(36)			(36)		583		583		
100204566	COLUMBUS	OH		04/04/2025		1,887		(94)			(94)		1,793		1,793		
100176951	ORLANDO	CA		11/15/2024		238		(11)			(11)		227		227		
100057694	PHOENIX	AZ		06/30/2021		616		(18)			(18)		598		598		
100169884	PHILADELPHIA	PA		11/08/2024		244		(11)			(11)		233		233		
100136800	ROLLING MEADOWS	IL		11/27/2023		243		(2)			(2)		241		241		
100175679	MANTUA	NJ		12/01/2021		891		(9)			(9)		882		882		
100054664	FOLSOM	CA		03/23/2021		1,193		(93)			(93)		1,100		1,100		
100205682	LENOIR CITY	TN		05/09/2025		257		(12)			(12)		245		245		
100134008	AMARILLO	TX		10/25/2023		238		(6)			(6)		232		232		
100134028	DETROIT	MI		10/25/2023		238		(6)			(6)		232		232		
100154639	SOUTH BELL OIT	IL		07/19/2024		270		(9)			(9)		261		261		
100091229	BALTIMORE	MD		01/31/2023		212		(15)			(15)		197		197		
100049654	HIGHLAND	UT		11/20/2020		1,393		(18)			(18)		1,375		1,375		
100139498	NEW ALBANY	OH		12/28/2023		233		(17)			(17)		216		216		
100108429	BALTIMORE	MD		05/25/2023		261		(6)			(6)		255		255		
100169239	SCRANTON	PA		09/27/2024		259		(12)			(12)		247		247		
100200084	MARS HILL	NC		03/06/2025		7,237		(152)			(152)		7,085		7,085		
100047498	LAS VEGAS	NV		11/20/2020		694		(62)			(62)		632		632		
100175631	ARRON	OH		11/12/2024		285		(5)			(5)		280		280		
100164630	CAMDEN	NJ		06/28/2024		245		(8)			(8)		237		237		
100173735	KINGSVILLE	MD		10/30/2024		281		(13)			(13)		268		268		
100118563	DALLAS	TX		06/27/2018		912		(21)			(21)		891		891		
100169972	ANDERSON	SC		11/08/2024		282		(6)			(6)		286		286		
100156314	DEKALB	IL		07/25/2024		246		(14)			(14)		232		232		
100046662	LAKE WORTH	FL		11/25/2020		569		(17)			(17)		552		552		
100137676	LINCOLNTON	NC		12/08/2023		262		(17)			(17)		245		245		
100165611	ALTONNA	WI		10/04/2024		297		(12)			(12)		285		285		
100053500	THOMASVILLE	GA		03/23/2021		301		(34)			(34)		267		267		
100013745	ARVIN	CA		05/25/2017		309		33			33		342		342		
100175132	KANSAS CITY	MO		11/05/2024		272		(13)			(13)		259		259		
100067699	EDINBURG	TX		09/23/2021		643		(22)			(22)		621		621		
100202009	SHELBY	NC		03/18/2025		289		(7)			(7)		282		282		
100017694	SACRAMENTO	CA		04/10/2018		715		(28)			(28)		687		687		
100031547	CHICO	CA		03/29/2019		633		55			55		688		688		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068507	JACKSONVILLE	FL		06/25/2021		605		(29)					576				
100070440	LAPER	MI		09/23/2021		645		(15)					630				
100071538	WINTER HAVEN	FL		10/14/2021		950		(31)					919				
100186166	STOCKTON	CA		12/27/2024		185		(4)					181				
100077321	JACKSON	TN		01/03/2022		907		(8)					899				
100164088	WARTON	NJ		06/21/2024		258		(17)					241				
100099641	ALLENDALE	PA		04/06/2023		216		(13)					203				
100186240	OAK PARK	CA		09/27/2024		269		(12)					257				
100065668	ALBUQUERQUE	NM		07/28/2021		799		(33)					766				
100048496	TUCSON	AZ		11/20/2020		397		(9)					388				
100147267	HARRISBURG	NC		03/28/2024		1,057		(20)					1,037				
100091488	BROOKLYN	NY		07/20/2023		354		58					412				
100119630	GARY	IN		06/08/2023		263		(4)					259				
100169368	HORIZON CITY	TX		11/08/2024		324		(8)					316				
100229245	CLEVELAND	OH		06/13/2025		282		(12)					270				
100048534	BEVERLY HILLS	CA		11/20/2020		491		(29)					462				
100127007	MILLVILLE	DE		06/30/2023		519		34					553				
100064746	COVINGTON	GA		07/14/2021		611		(29)					582				
100067803	WEST WARRICK	RI		09/23/2021		626		(28)					598				
100099642	FORT WARRERS	FL		04/06/2023		642		(16)					626				
100057634	GUTHRIE	OK		07/10/2024		262		(10)					252				
100062872	GRAND RAPIDS	MI		06/30/2021		1,234		(58)					1,176				
100019745	TUCSON	AZ		07/01/2021		1,182		(13)					1,169				
100099652	CHESTER	MD		02/28/2023		919		(19)					900				
100209840	MACON	NC		05/05/2025		294		(6)					237				
100134027	MISHAWAKA	IN		10/25/2023		269		(5)					284				
100062078	OCEAN SPRINGS	MS		07/01/2021		894		(15)					264				
100019709	NOXOMIS	FL		07/26/2018		694		(15)					879				
100077466	KNOXVILLE	TN		01/03/2022		435		(8)					679				
100119676	ENTERPRISE	OR		06/10/2023		264		(8)					427				
100202127	DETROIT	MI		03/18/2025		252		(6)					256				
100047983	MERRITT ISLAND	FL		11/20/2020		1,351		(78)					244				
100164912	BELDEN	NM		06/28/2024		276		(8)					288				
100101586	CORCORAN	MN		04/26/2023		325		(6)					317				
100181546	MAPLE HEIGHTS	OH		12/09/2024		240		(6)					234				
100157661	FORT WORTH	TX		06/28/2024		34,486		(739)					33,747				
100091641	BIG SPRING	TX		01/20/2023		199		36					235				
100055640	OWAHA	NE		03/23/2021		121		2					123				
100075259	MOORE	NY		12/01/2021		566		(8)					558				
100092033	TRENTON	NJ		02/09/2023		287		(7)					280				
100169031	HOLIDAY	FL		09/27/2024		221		(20)					201				
100192186	CRESTWOOD	IL		01/31/2025		246		(12)					234				
100074873	CLEVELAND	OH		12/01/2021		1,170		(23)					1,147				
100063046	PHILADELPHIA	PA		07/01/2021		859		(4)					855				
100075731	CONVERS	GA		12/01/2021		445		(6)					439				
100101654	DUPONT	VA		04/26/2023		408		(7)					401				
100166228	ABESCON	NJ		06/20/2024		292		(19)					273				
100074848	HOUSTON	TX		12/01/2021		655		(9)					646				
100070088	HARRISBURG	NC		11/08/2024		253		(12)					241				
100064653	HARVEY	LA		07/14/2021		723		(29)					694				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157386	INDIANAPOLIS	IL		02/20/2025		244		(11)			(11)		233		233		
100048883	LESTER PRAIRIE	IN		11/20/2020		426		(2)			(2)		424		424		
100088047	HOLL YWOOD	FL		10/25/2022		232		(16)			(16)		216		216		
100134436	PHILADELPHIA	PA		10/30/2023		169		(14)			(14)		155		155		
100134840	HOUSTON	TX		10/30/2023		529		(19)			(19)		510		510		
100193309	ROCKFORD	IL		02/10/2025		257		(8)			(8)		249		249		
100068308	CHICAGO	IL		06/25/2021		2,083		(57)			(57)		2,026		2,026		
100277943	CHICAGO	IL		02/06/2026		76		(4)			(4)		72		72		
100136636	BAKERSFIELD	CA		11/22/2023		588		(22)			(22)		566		566		
100019747	DOVINGTOWN	PA		07/26/2018		666		(10)			(10)		656		656		
100220757	COLUMBIA	SC		07/18/2025		1,086		(19)			(19)		1,067		1,067		
100147294	HARTFORD	CT		03/28/2024		922		(21)			(21)		901		901		
100156215	BOYTON BEACH	FL		06/20/2024		443		(33)			(33)		410		410		
100161810	WASHINGTON	DC		07/31/2024		229		(6)			(6)		223		223		
100044807	IRVINGTON	NJ		11/19/2020		388		(18)			(18)		350		350		
100054237	PARMA	OH		03/23/2021		237		(21)			(21)		216		216		
100079376	BANNER ELK	NC		03/17/2022		527		(24)			(24)		503		503		
100155128	FOREST FALLS	CA		07/19/2024		281		(4)			(4)		277		277		
100048672	MEDFORD	OR		11/20/2020		1,046		(12)			(12)		1,034		1,034		
100133141	SARUPLA	OK		11/29/2023		239		(5)			(5)		234		234		
100063747	OWAHA	NE		07/01/2021		678		(1)			(1)		677		677		
100024229	RANCHO CUCAMONGA	CA		09/20/2018		636		(19)			(19)		617		617		
100055864	ADDISON	TX		03/23/2021		800		(38)			(38)		762		762		
100064894	CASA GRANDE	AZ		07/14/2021		608		(24)			(24)		584		584		
100064839	BRAWLEY	CA		07/14/2021		879		(35)			(35)		844		844		
100141776	GALLOWAY	OH		01/30/2024		231		(12)			(12)		219		219		
100223244	GAINESVILLE	VA		06/13/2025		6,130		(210)			(210)		5,920		5,920		
100206566	MEMPHIS	TN		04/22/2025		460		(16)			(16)		444		444		
100067872	GARLAND	TX		09/23/2021		592		(30)			(30)		562		562		
100137396	SAINT CLOUD	FL		01/11/2024		201		(18)			(18)		183		183		
100107304	EL PASO	TX		06/29/2023		22,389		(366)			(366)		22,033		22,033		
100164926	CARONDALE	CO		06/28/2024		268		(7)			(7)		261		261		
100083661	LEBANON	OR		06/23/2022		242		(3)			(3)		239		239		
100103139	WEST ALLIS	WI		04/21/2023		278		(9)			(9)		269		269		
100088918	HARRISBURG	NC		11/15/2022		197		(11)			(11)		186		186		
100039733	MINNEAPOLIS	MIN		10/28/2019		653		(23)			(23)		630		630		
100091628	ATLANTA	GA		03/07/2023		277		(15)			(15)		262		262		
100055726	KENOSHA	WI		03/23/2021		1,286		(142)			(142)		1,124		1,124		
100191003	PHILADELPHIA	PA		01/29/2025		82		(4)			(4)		78		78		
100053640	PHILADELPHIA	PA		03/23/2021		330		(54)			(54)		336		336		
100186341	KISSIMEE	FL		12/30/2024		2,644		(17)			(17)		2,644		2,644		
100057593	KANSAS CITY	MO		06/30/2021		646		(64)			(64)		629		629		
100054642	GREENVILLE	SC		03/23/2021		1,230		(12)			(12)		1,226		1,226		
100178332	NEWPORT NEWS	VA		10/31/2024		252		(4)			(4)		240		240		
100086376	RAMELY	CO		09/23/2022		266		(4)			(4)		262		262		
100159820	NORTH LAUDERDALE	FL		06/16/2024		256		(11)			(11)		245		245		
100099823	CHICAGO	IL		02/28/2023		302		(9)			(9)		293		293		
100161101	HUNTERSVILLE	NC		07/24/2024		4,330		(94)			(94)		4,236		4,236		
100064682	VERMILION	SD		07/14/2021		635		(22)			(22)		613		613		
100108866	LEXINGTON	KY		05/31/2023		245		(19)			(19)		226		226		
100067327	HUBERT	NC		09/23/2021		628		(26)			(26)		602		602		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100272660	ATLANTIC CITY	NJ		01/09/2026		84		(4)			(4)		80		80		
100143615	MACON	NC		02/21/2024		276		(8)			(8)		268		268		
100079099	PASADENA	CA		02/24/2022		595		(5)			(5)		590		590		
100063366	BESSEMER	AL		07/01/2021		640		(9)			(9)		631		631		
100177867	CORAL SPRINGS	FL		07/20/2023		266		(8)			(8)		258		258		
100120215	LOS ANGELES	CA		06/18/2023		274		(4)			(4)		270		270		
100053869	ORLANDO	FL		03/23/2021		497		(23)			(23)		474		474		
100067514	TULSA	OK		09/23/2021		644		(24)			(24)		620		620		
100102639	CLARKSVILLE	TN		06/07/2023		303		(6)			(6)		297		297		
100044867	ELGIN	IL		11/19/2020		527		(12)			(12)		515		515		
100147215	FALLSBURG	NY		03/28/2024		306		(9)			(9)		297		297		
100136784	UPPER MERLBORO	MD		11/27/2023		234		(5)			(5)		229		229		
100047291	HUNTINGTON	NY		11/20/2020		370		(66)			(66)		304		304		
100153805	PHILADELPHIA	PA		06/05/2024		247		(5)			(5)		242		242		
100138066	COLUMBUS	OH		12/13/2023		248		(1)			(1)		247		247		
100071906	COLUMBIA	SC		10/14/2021		948		(40)			(40)		908		908		
100053805	NEW HAVEN	CT		03/23/2021		412		(59)			(59)		353		353		
100020221	BILLINGS	MT		07/17/2018		655		(22)			(22)		634		634		
100109650	ALLENDALE	PA		06/22/2023		324		(10)			(10)		314		314		
100261543	CHICAGO	IL		12/12/2025		378		(12)			(12)		366		366		
100054178	DORVILLE	GA		03/23/2021		775		(38)			(38)		737		737		
100043974	NEWMARKET	NH		06/19/2020		200		(15)			(15)		185		185		
100096987	HOLLYWOOD	FL		11/17/2022		379		(14)			(14)		365		365		
100023894	KNOXVILLE	TN		09/10/2018		616		(18)			(18)		598		598		
100228198	BARBERTON	OH		06/11/2025		245		(4)			(4)		241		241		
100020006	TUSCON	AZ		07/30/2018		636		(20)			(20)		616		616		
100091989	GARFIELD HEIGHTS	OH		02/09/2023		229		40			40		269		269		
100062228	FAVETTEVILLE	NC		07/01/2021		586		(4)			(4)		582		582		
100065071	MAPLETON	UT		07/14/2021		644		(18)			(18)		626		626		
100176904	MINT HILL	NC		11/15/2024		500		(22)			(22)		478		478		
100046876	EAST WINDSOR	NJ		11/20/2020		229		(45)			(45)		184		184		
100082219	SAN JOSE DEL CABO	MEX		04/14/2022		526							526		526		
100057865	BLUE JAY	CA		06/30/2021		585		(30)			(30)		555		555		
100100634	CONVERS	GA		04/27/2023		227		(19)			(19)		208		208		
100055096	MEMPHIS	IL		03/23/2021		1,743		(12)			(12)		1,631		1,631		
100055079	MONTEBELLO	CA		03/23/2021		748		(26)			(26)		722		722		
100154203	PHILADELPHIA	PA		07/11/2024		241		(11)			(11)		230		230		
100067570	OCEAN CITY	NJ		09/23/2021		676		(31)			(31)		645		645		
100075398	SPARTANBURG	SC		12/01/2021		740		(13)			(13)		727		727		
100175627	CORPUS CHRISTI	TX		11/12/2024		148		(7)			(7)		141		141		
100109861	LINDEWOLD	NJ		06/22/2023		254		(7)			(7)		247		247		
100067871	KANNAPOLIS	NC		09/23/2021		1,053		(52)			(52)		1,001		1,001		
100057563	BALTIMORE	MD		06/30/2021		638		(14)			(14)		624		624		
100139417	MEMPHIS	TN		12/28/2023		208		(5)			(5)		203		203		
100055136	JACKSONVILLE	FL		03/23/2021		410		(29)			(29)		381		381		
100053623	CLEVELAND	OH		03/23/2021		260		(44)			(44)		216		216		
100201925	EDUARD	OH		03/12/2025		200		(9)			(9)		191		191		
100024264	CHICAGO	IL		09/20/2018		616		(10)			(10)		606		606		
100204807	CLARKSTON	MI		04/09/2025		215		(4)			(4)		211		211		
100209897	ASHURN	VA		05/02/2025		70,201		(2,357)			(2,357)		67,844		67,844		
100055395	SAINT LOUIS	MO		03/23/2021		497		(10)			(10)		487		487		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100136735	MEMPHIS	TN		11/21/2023		213	(7)	(7)			(7)		206	206			
100119862	SAN ANTONIO	TX		06/10/2023		1,109		(73)			(73)		1,036	1,036			
100057536	EATON	GA		06/30/2021		1,361	(35)	(35)			(35)		1,326	1,326			
100103196	KISSIMEE	FL		11/29/2023		11,372	(99)	(99)			(99)		11,273	11,273			
100103140	TRENTON	NJ		04/21/2023		378		(12)			(12)		366	366			
100049092	BETHLEHEM	PA		11/20/2020		1,755	(195)	(195)			(195)		1,560	1,560			
100023219	JACKSONVILLE	FL		06/16/2018		623	(20)	(20)			(20)		603	603			
100078908	COLUMBIA	SC		02/24/2022		560	(8)	(8)			(8)		552	552			
100167958	PLEASANTON	CA		09/20/2024		148		(6)			(6)		142	142			
100100754	ROSHARON	TX		04/28/2023		4,025		(49)			(49)		3,976	3,976			
100170018	FOND DU LAC	WI		11/08/2024		217		(10)			(10)		207	207			
100215908	PETALUMA	CA		06/17/2025		184		(3)			(3)		181	181			
100064672	HIALEAH	FL		07/14/2021		586		(35)			(35)		551	551			
100067874	OCALA	FL		09/23/2021		1,289		(70)			(70)		1,219	1,219			
100063413	MULLICA HILL	NJ		07/01/2021		678		(7)			(7)		671	671			
100061775	FORT WORTH	TX		07/01/2021		884		(13)			(13)		871	871			
100019582	SHERWOOD	OR		07/26/2018		884		(18)			(18)		866	866			
100054587	PINELLAS PARK	FL		03/23/2021		2,451	(95)	(95)			(95)		2,356	2,356			
100076319	OKLAHOMA CITY	OK		01/07/2022		770		(14)			(14)		756	756			
100067307	NORWAN	OK		09/23/2021		526		(21)			(21)		505	505			
100193333	CHICAGO	IL		02/10/2025		226		(3)			(3)		223	223			
100050252	FALL RIVER	MA		11/20/2020		615	1	1			1		616	616			
100024360	EUREKA	CA		09/20/2018		822	(7)	(7)			(7)		815	815			
100221808	NEW ORLEANS	LA		07/25/2025		228		(11)			(11)		217	217			
100243455	COVINGTON	GA		09/26/2025		209		(11)			(11)		198	198			
100154514	FARMVILLE	NC		06/14/2024		242		(5)			(5)		237	237			
100193300	PHILADELPHIA	PA		02/10/2025		261	(3)	(3)			(3)		258	258			
100219892	SALEM	OR		07/30/2025		254		(8)			(8)		246	246			
100228905	KOKOMO	IN		09/10/2025		274		(3)			(3)		271	271			
100119846	VISALIA	CA		07/30/2018		633		(21)			(21)		612	612			
100068263	PHILADELPHIA	PA		06/25/2021		960		(12)			(12)		948	948			
100077382	STEM	NC		01/03/2022		421		(10)			(10)		411	411			
100067476	TALLAHASSEE	FL		09/23/2021		1,033	(58)	(58)			(58)		975	975			
100132800	CAYCE	SC		11/03/2023		2,327		(73)			(73)		2,254	2,254			
100212536	TOLEDO	OH		05/29/2025		232		(7)			(7)		225	225			
100083036	CEDAR FALLS	IA		05/11/2022		2,431	(93)	(93)			(93)		2,338	2,338			
100020225	CAPE CORAL	FL		07/17/2018		631		(20)			(20)		611	611			
100139476	LAS VEGAS	NV		12/28/2023		254		(3)			(3)		251	251			
100071758	HOUSTON	TX		10/14/2021		2,751		(133)			(133)		2,618	2,618			
100204427	DETROIT	MI		04/01/2025		209		(7)			(7)		202	202			
100228388	REVERE	MA		06/11/2025		10,897		(158)			(158)		10,739	10,739			
100023518	TUSCON	AZ		09/04/2018		620	(23)	(23)			(23)		597	597			
100204416	ST. LOUIS	MO		04/01/2025		223		(7)			(7)		216	216			
100205894	WESTLAND	MI		05/09/2025		259		(9)			(9)		250	250			
100062279	WARREN	NJ		07/01/2021		876		(1)			(1)		875	875			
100108965	PHILADELPHIA	PA		05/31/2023		224		(19)			(19)		205	205			
100157319	COUNTRY CLUB HILLS	IL		02/20/2025		228		(10)			(10)		218	218			
100170132	PALM COAST	FL		10/08/2024		4,694		(137)			(137)		4,557	4,557			
100029704	RENO	NV		10/26/2018		391		33			33		424	424			
100055508	DARLINGTON	MD		03/23/2021		1,844		(191)			(191)		1,653	1,653			
100057932	LAS VEGAS	NV		06/30/2021		2,326		(90)			(90)		2,236	2,236			

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100024333	WOODSTOCK	GA		09/20/2018		626	(13)				(13)		613				
100210491	BELMONT	CA		05/12/2025		268	(12)				(12)		256				
100186600	SUMTER	SC		02/10/2025		1,184	(6)				(6)		1,178				
100047698	ELMWOOD PARK	NJ		11/20/2020		568	62				62		630				
100202573	BAKERSFIELD	CA		03/21/2025		20,266	(389)				(389)		19,877				
100047957	LOXAHATCHEE	FL		11/20/2020		3,047	(87)				(87)		2,960				
100063638	LITHONIA	GA		07/01/2021		585	(2)				(2)		583				
100088790	MISHAWAKA	IN		11/15/2022		1,046	(29)				(29)		1,017				
100212119	WICHITA	KS		07/22/2025		240	(11)				(11)		229				
100084606	INDIANAPOLIS	IL		06/02/2022		239	(13)				(13)		226				
100080175	MIAMI	FL		02/25/2022		3,373	(119)				(119)		3,254				
100047781	PORT SAINT LUCIE	FL		11/20/2020		1,192	(65)				(65)		1,127				
10016516	MARYLAND HEIGHTS	MO		04/10/2018		682	(14)				(14)		668				
100071966	TALLAHASSEE	FL		10/29/2021		564	(47)				(47)		517				
100043796	LEVITTOWN	NY		06/13/2020		545	(25)				(25)		520				
100145788	PETERSBURG	AK		05/08/2024		274	(10)				(10)		264				
100206861	TULSA	OK		04/25/2025		116	(2)				(2)		114				
100055571	CONROE	TX		03/23/2021		180	(27)				(27)		153				
100024505	EL PASO	TX		09/20/2018		596	(14)				(14)		582				
100019884	HOUSTON	TX		07/30/2018		799	(22)				(22)		777				
100075012	CLEVELAND	OH		02/24/2022		579	(12)				(12)		567				
100210493	BELMONT	CA		05/12/2025		297	(14)				(14)		283				
100204706	GREENSBORO	NC		04/08/2025		267	(8)				(8)		259				
100054832	GETTYSBURG	PA		03/23/2021		413	(62)				(62)		351				
100044143	REMINGTON	VA		06/19/2020		525	(5)				(5)		520				
100054628	LAS VEGAS	NV		03/23/2021		322	21				21		343				
100186993	CHAPEL HILL	NC		06/08/2018		629	(12)				(12)		617				
100202187	MILWAUKEE	WI		03/18/2025		452	(3)				(3)		449				
100063147	GARDENDALE	TX		07/01/2021		884	(3)				(3)		881				
100190261	MONTICELLO	NY		01/22/2025		247	(4)				(4)		243				
100079039	QUAHOGA FALLS	OH		02/24/2022		752	(9)				(9)		743				
100139886	SARASOTA	FL		07/09/2024		949	(21)				(21)		928				
100206390	CHARLOTTE	NC		05/22/2025		23,299	(447)				(447)		22,852				
100164982	ST. LOUIS	MO		06/28/2024		288	(7)				(7)		281				
100193728	KILLEEN	TX		02/10/2025		260	(10)				(10)		250				
100086862	CORPUS CHRISTI	TX		09/23/2021		626	(12)				(12)		614				
100195601	NEW KENSINGTON	PA		02/24/2025		260	(4)				(4)		256				
100180759	SANDWICH	IL		11/26/2024		227	(11)				(11)		216				
100202186	DEARBORN HEIGHTS	MI		03/18/2025		254	(8)				(8)		246				
100202193	MILLBROOK	AL		03/18/2025		253	(7)				(7)		246				
3510127655	NEPTUNE BEACH	FL		06/14/2025		70,000							70,000				
100159516	SPRING BRANCH	TX		07/10/2024		375	(14)				(14)		361				
100126938	ATLANTA	GA		06/30/2023		1,275	(27)				(27)		1,248				
100207430	KANSAS CITY	MO		04/29/2025		598	(26)				(26)		572				
100023500	LAS VEGAS	NV		09/04/2018		637	(26)				(26)		611				
100108251	KANSAS CITY	MO		05/24/2023		11,506	(506)				(506)		11,000				
100202138	PHILADELPHIA	PA		03/18/2025		298							298				
100017056	AMES	IA		05/16/2018		641	(21)				(21)		620				
100016589	MESA	AZ		04/10/2018		643	(23)				(23)		620				
100174623	ATLANTA	GA		10/31/2024		213	(14)				(14)		199				
100253823	SUFFOLK	VA		10/30/2025		172	(1)				(1)		171				

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047239	CYPRESS	TX		11/20/2020		734		(56)			(56)		678				
100068311	LAFAYETTE	CA		08/25/2021		523		(6)			(6)		517				
100172146	PHILADELPHIA	PA		10/17/2024		247		(15)			(15)		232				
100173946	THERMAL	CA		12/21/2024		272		(8)			(8)		264				
100134276	MYRTLE BEACH	SC		10/27/2023		283		(16)			(16)		267				
100071622	JACKSON	TN		10/14/2021		535		(19)			(19)		516				
100065475	MOUNT HOLLY	NJ		07/28/2021		740		(29)			(29)		711				
100018017	CHESAPEAKE	VA		05/22/2018		597		(21)			(21)		576				
100074813	LEXINGTON	KY		12/01/2021		462		(3)			(3)		459				
100194936	COESSA	TX		02/21/2025		38 315		(148)			(148)		38 167				
100075918	NAZARETH	PA		01/07/2022		556		(17)			(17)		539				
100202123	STUBENVILLE	OH		03/18/2025		1 347		(19)			(19)		1 328				
100109638	MILLVILLE	DE		06/22/2023		227		(10)			(10)		217				
100204468	SALEM	OR		04/04/2025		2 467		(42)			(42)		2 425				
100054846	MIAMI	FL		03/23/2021		566		(3)			(3)		563				
100043903	LANCASTER	CA		06/13/2020		317		(19)			(19)		298				
100036232	WILLIAMSON	NY		11/15/2019		650		(21)			(21)		629				
100164948	CLEVELAND	OH		08/28/2024		238		(7)			(7)		231				
100175792	PENNSVILLE TOWNSHIP	NJ		11/12/2024		281		(4)			(4)		277				
100148066	EAGLE RIVER	AK		04/10/2024		3 493		(31)			(31)		3 462				
100020004	HUMBLE	TX		07/30/2018		701		(28)			(28)		673				
100165964	SHENANDOAH	VA		09/06/2024		257		(6)			(6)		251				
100049111	STOCKTON	CA		11/20/2020		1 932		(84)			(84)		1 848				
100175950	DOLTON	IL		11/12/2024		275		(8)			(8)		267				
100227937	PENSACOLA	FL		06/04/2025		199		(9)			(9)		190				
100169226	MACON	NC		09/27/2024		270		(13)			(13)		257				
100074459	NEWPORT	RI		12/02/2021		529		(40)			(40)		489				
100088960	PLANTATION	FL		11/15/2022		301		(1)			(1)		300				
100235380	DAYTON	OR		08/29/2025		247		(5)			(5)		242				
100049790	PHOENIX	AZ		11/20/2020		732		37			37		769				
100156833	ARCON	OH		06/27/2024		161		(4)			(4)		157				
100220643	GRIFFIN	GA		07/17/2025		245		(3)			(3)		242				
100150127	BIRMINGHAM	AL		06/14/2024		230		(12)			(12)		218				
100168121	NEWARK	NJ		09/20/2024		2 561		(3)			(3)		2 558				
100173068	BUSKILL	PA		10/25/2024		284		(4)			(4)		280				
100079103	ABSECON	NJ		02/24/2022		591		(2)			(2)		589				
100079597	STARKE	FL		04/08/2022		628		(43)			(43)		585				
100092009	VERMILION	OH		02/09/2023		286		(6)			(6)		280				
100147195	HAMILTON	NJ		03/28/2024		252		(6)			(6)		246				
100054924	LAGRANGE	GA		03/23/2021		1 087		(93)			(93)		994				
100047609	TRAFFORD	PA		11/20/2020		376		(11)			(11)		365				
100169228	CHICAGO HEIGHTS	IL		09/27/2024		301		(14)			(14)		287				
100023551	DES MOINES	IA		09/04/2018		648		(13)			(13)		635				
100069256	NORWALK	OK		06/25/2021		590		(31)			(31)		549				
100092006	NORFOLK	VA		02/09/2023		280		(6)			(6)		272				
100152559	ROCKWOOD	MI		07/19/2024		231		(23)			(23)		208				
100153621	ROSEVILLE	OH		05/31/2024		244		(10)			(10)		234				
100068383	PHILADELPHIA	PA		06/25/2021		549		(7)			(7)		542				
100017034	COLUMBIA	SC		05/16/2018		627		(20)			(20)		607				
100046823	LEVITTOWN	NY		11/20/2020		411		(74)			(74)		337				
100018266	GERMANTOWN	MD		06/27/2018		782		(10)			(10)		772				

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	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100128389	STUART	FL		09/15/2023		282	(1)				(1)		281	281			
100111392	MCALLEN	TX		06/29/2023		1,269		(80)			(80)		1,189	1,189			
100047092	ALEXANDRIA	VA		11/20/2020		1,081		(43)			(43)		1,038	1,038			
100146630	LAS VEGAS	NV		03/20/2024		300	(26)				(26)		274	274			
100156819	LORAIN	OH		07/10/2024		254		(9)			(9)		245	245			
100221622	MEMPHIS	TN		07/22/2025		272		(2)			(2)		270	270			
100180896	GEORGETOWN	TX		06/08/2018		648		(14)			(14)		634	634			
100043688	DES MOINES	IA		08/13/2020		220		(23)			(23)		197	197			
100193773	PUEBLO	CO		02/10/2025		231		(11)			(11)		220	220			
100017865	SEBASTIAN	FL		05/30/2018		1,229		(43)			(43)		1,186	1,186			
100145147	SPRATTON	PA		07/17/2023		326		(10)			(10)		316	316			
100074693	GREECE	NY		12/01/2021		968		(11)			(11)		957	957			
100049271	WAYNE	NJ		11/20/2020		340		14			14		354	354			
100055550	MONTGOMERY	AL		03/23/2021		342		(35)			(35)		307	307			
100109318	LIBERTY HILL	TX		06/12/2023		3,054		(67)			(67)		2,987	2,987			
100141812	OKLAHOMA CITY	OK		07/30/2024		208		(14)			(14)		194	194			
100055700	SHELTON	IA		03/23/2021		1,083		(46)			(46)		1,037	1,037			
100071874	LEWISTON	ID		10/14/2021		598		(32)			(32)		566	566			
100017283	HUNTSVILLE	UT		04/26/2018		1,305		(70)			(70)		1,235	1,235			
100159886	MARGATE	NJ		08/16/2024		272		(15)			(15)		257	257			
100153399	WARREN	NJ		05/31/2024		256		(5)			(5)		251	251			
100018462	SAVANNAH	GA		06/27/2018		612		(10)			(10)		602	602			
100181386	DUNELLON	FL		07/09/2025		242		(11)			(11)		231	231			
100202132	MANFELD	TX		03/18/2025		232		(1)			(1)		231	231			
100043877	PALIS HEIGHTS	IL		06/13/2020		757		(37)			(37)		720	720			
100200105	BALTIMORE	MD		03/06/2025		320		(4)			(4)		316	316			
100120466	TEXAS CITY	TX		08/18/2023		233		(20)			(20)		213	213			
100067365	EL PASO	TX		09/23/2021		2,375		(108)			(108)		2,267	2,267			
100177035	BEDFORD	IA		07/16/2025		294		(14)			(14)		280	280			
100091936	BATON ROUGE	LA		02/22/2023		270							270	270			
100046549	HOUSTON	TX		11/25/2020		448		(11)			(11)		437	437			
100055824	CHARLOTTE	NC		03/23/2021		1,440		(20)			(20)		1,420	1,420			
100062846	MANLEY	NE		07/01/2021		854		(11)			(11)		843	843			
100134332	CLEVELAND	OH		10/27/2023		182		(10)			(10)		172	172			
100137359	BALTIMORE	MD		12/01/2023		196		(12)			(12)		184	184			
100129374	CEDARTOWN	GA		09/27/2023		272		(5)			(5)		267	267			
100156254	KENNER	LA		06/20/2024		147		(19)			(19)		128	128			
100141188	MEMPHIS	TN		07/30/2024		235		(3)			(3)		232	232			
100062635	BALTIMORE	MD		07/01/2021		888		(1)			(1)		887	887			
100188554	HOUSTON	TX		02/10/2025		15,332		(682)			(682)		14,650	14,650			
100067961	CANYON	TX		09/23/2021		569		(31)			(31)		538	538			
100118122	DALLAS	TX		07/20/2023		253		(14)			(14)		239	239			
100192184	HAMILTON	NJ		01/31/2025		527		(21)			(21)		506	506			
100139534	WINDSOR	TX		11/09/2023		235		(16)			(16)		219	219			
100063094	SPRINGFIELD	VA		07/01/2021		865		(8)			(8)		857	857			
100210483	BELMONT	CA		05/12/2025		284		(13)			(13)		271	271			
100055866	BELLE GLADE	FL		03/23/2021		479		(10)			(10)		469	469			
100068006	OCALA	FL		09/23/2021		599		(31)			(31)		568	568			
100073511	ALMA	CO		04/25/2022		963		(30)			(30)		933	933			
100235222	MIDDLETOWN	NJ		08/29/2025		250		(9)			(9)		241	241			
100210488	BELMONT	CA		05/12/2025		290		(13)			(13)		277	277			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10002676	LAS VEGAS	NV		08/20/2018		399		71					670				
10006264	SAN ANTONIO	TX		07/01/2021		640		(10)			(10)		630				
10015519	STERLING HEIGHTS	MI		07/19/2024		333		(29)			(29)		304				
10007612	AKRON	OH		01/07/2022		842		(35)			(35)		807				
10013036	BATON ROUGE	LA		09/28/2023		215		(15)			(15)		200				
10016571	PANAMA CITY	FL		08/29/2024		1,111		(85)			(85)		1,026				
10020753	HOFFMAN ESTATES	IL		03/18/2025		263		(5)			(5)		258				
10015472	RIO RANCHO	NM		07/11/2024		20,651		(651)			(651)		20,000				
10015574	SEAFORD	NY		07/19/2024		288		(10)			(10)		258				
100133404	ANDERSON	SC		11/21/2023		239		(4)			(4)		235				
100134822	SOUTH BEND	IN		10/30/2023		239		(4)			(4)		235				
100019945	HAVERHILL	PA		07/30/2018		973		(14)			(14)		959				
100018345	FORT COLLINS	CO		06/27/2018		841		(19)			(19)		822				
10002002	FRESNO	CA		07/17/2018		637		(22)			(22)		615				
100109971	BRIDGTON	NJ		06/22/2023		224		(9)			(9)		215				
10011106	NEW HAVEN	CT		06/29/2023		146		16			16		162				
100193451	MONTGOMERY	AL		02/10/2025		247		(5)			(5)		242				
100043513	YUCCA VALLEY	CA		08/13/2020		367		(22)			(22)		345				
100080206	WINTER GARDEN	FL		02/25/2022		465		(21)			(21)		444				
100201939	PUEBLO	CO		03/12/2025		391		(11)			(11)		380				
100057990	TULARE	CA		06/30/2021		1,083		(38)			(38)		1,045				
100133944	AMBRIDGE	PA		10/25/2023		250		(4)			(4)		246				
100077993	BELLEUE	WA		01/03/2022		582		(6)			(6)		576				
100074902	MARTINEZ	CA		12/01/2021		620		(18)			(18)		602				
100143617	TRY	WI		02/21/2024		265		(4)			(4)		261				
100062001	COLUMBUS	OH		07/01/2021		1,669		(22)			(22)		1,647				
100201687	MAVS LANDING	NJ		03/13/2025		1,830		(83)			(83)		1,747				
100180781	BOCA RATON	FL		11/26/2024		241		(11)			(11)		230				
10016995	INDIALANTIC	FL		04/10/2018		653		(19)			(19)		634				
100171240	SOUTH BEND	IN		10/16/2024		234		(12)			(12)		222				
100181589	CINCINNATI	KY		12/09/2024		255		(6)			(6)		249				
100019811	VILAS	NC		07/26/2018		639		(13)			(13)		626				
100018111	URBANDALE	IA		06/08/2018		658		(7)			(7)		651				
10009965	MYRTLE BEACH	SC		03/28/2023		224		(9)			(9)		215				
100100080	SILER CITY	NC		03/28/2023		226		(11)			(11)		215				
100131874	UPPER MERLBORO	MD		10/06/2023		2,097		(149)			(149)		1,948				
100101801	MILWAUKEE	WI		03/31/2023		305		(9)			(9)		296				
100066207	ANDOVER	MA		08/02/2021		942		(1)			(1)		941				
100127201	SALT PETERS	MO		08/30/2023		2,011		(32)			(32)		1,979				
100172632	BEAVERCREEK	OH		10/24/2024		261		(14)			(14)		247				
100090692	GARLAND	TX		07/13/2023		226		(20)			(20)		206				
100143637	PHILADELPHIA	PA		02/21/2024		195		(5)			(5)		190				
100014116	PHOENIX	AZ		05/25/2017		461		61			61		522				
100161929	PETERSBURG	AK		07/31/2024		231		(14)			(14)		217				
100173934	ST LOUIS	MO		10/31/2024		307		(2)			(2)		305				
100054982	FAIRBURN	GA		03/23/2021		513		(30)			(30)		483				
100083050	OSHEO	IL		06/11/2022		5,721		(74)			(74)		5,647				
100159723	MACON	NC		08/23/2024		249		(11)			(11)		238				
100169320	MARCUS HOOK	PA		09/27/2024		252		(14)			(14)		238				
100153456	CLEVELAND	OH		05/30/2024		214		(6)			(6)		208				
100023651	KISSIMEE	FL		09/04/2018		950		(21)			(21)		929				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100108406	GARY	IN		05/25/2023		248		(6)			(8)		240				
100214180	MORRISTOWN	NJ		05/30/2025		207		(10)			(10)		197				
100116435	ROME	GA		07/20/2023		174		(4)			(4)		170				
100154150	NEW ORLEANS	LA		07/11/2024		233		(13)			(13)		220				
100062313	TUSCALOOSA	AL		07/01/2021		847		(9)			(9)		838				
100171249	PORT JERVIS	NY		10/16/2024		268		(6)			(6)		260				
100134328	CHARLESTON	SC		10/21/2023		947		(77)			(77)		870				
100152492	COLUMBIA	SC		05/16/2024		226		(10)			(10)		216				
100130013	MILLVILLE	DE		09/27/2023		278		(6)			(6)		272				
100119667	YARLEY	PA		07/26/2018		719		(18)			(18)		701				
100117943	ORLANDO	FL		07/20/2023		210		(4)			(4)		206				
100068286	SARASOTA	FL		08/25/2021		519		(12)			(12)		507				
100062392	TUSCALOOSA	AL		07/01/2021		1,900		(14)			(14)		1,886				
100057545	SARASOTA	FL		06/30/2021		598		(24)			(24)		574				
100050277	HAIALEAH	FL		11/20/2020		571		35			35		606				
100045466	CINCINNATI	KY		11/25/2020		385		(15)			(15)		370				
100164150	BALTIMORE	MD		06/21/2024		263		(1)			(1)		262				
100169254	KANSAS CITY	MO		09/27/2024		281		(2)			(2)		279				
100162276	PENNSAUKEN	NJ		09/06/2024		45,205		(1,681)			(1,681)		43,524				
100064799	PENSACOLA	FL		07/14/2021		579		(26)			(26)		553				
100143397	CLEVELAND	OH		02/21/2024		251		(5)			(5)		246				
100144261	BOCA RATON	FL		03/08/2024		1,994		(94)			(94)		1,500				
100229275	GAINESVILLE	VA		06/14/2025		224		(11)			(11)		213				
100219323	STUART	FL		06/30/2025		59,371		(1,982)			(1,982)		57,389				
100119789	GARY	IN		06/08/2023		276		(7)			(7)		269				
100137352	TAYLOR	TX		12/08/2023		211		(7)			(7)		204				
100062942	NEENAH	WI		07/01/2021		846		(10)			(10)		836				
100017332	CHATTANOOGA	TN		05/22/2018		654		(2)			(2)		652				
100214823	HEATH SPRINGS	SC		06/06/2025		750		(35)			(35)		715				
100055623	LA PLACE	LA		03/23/2021		1,187		(179)			(179)		1,008				
100111319	BALTIMORE	MD		06/29/2023		1,225		(78)			(78)		1,147				
100177399	SYRACUSE	UT		01/16/2025		1,045		(49)			(49)		996				
100235193	CALUMET CITY	IL		08/28/2025		247		(5)			(5)		242				
100045517	STOCKTON	CA		11/25/2020		1,039		(42)			(42)		997				
100134492	HARRISBURG	NC		10/30/2023		568		(34)			(34)		534				
100164076	ALTA MONTÉ SPRINGS	FL		08/21/2024		370		(3)			(3)		367				
100176153	BALTIMORE	MD		12/20/2024		264		(4)			(4)		260				
100055593	BRISTOL	RI		07/28/2021		948		(12)			(12)		936				
100114177	AURORA	CO		06/29/2023		1,203		(85)			(85)		1,118				
100038258	RIVERVIEW	FL		11/15/2019		602		(32)			(32)		570				
100194553	GREENSBORO	NC		02/20/2025		230		(11)			(11)		219				
100067478	ALLENTOVN	PA		09/23/2021		603		(25)			(25)		578				
100103094	ZEPPHRIHILLS	FL		04/21/2023		288		(9)			(9)		279				
100057678	HAVI RIVER	NC		06/30/2021		596		(24)			(24)		562				
100179646	DANBURY	CT		11/22/2024		269		(13)			(13)		256				
100133980	LEAGUE CITY	TX		10/24/2023		275		(4)			(4)		271				
100069438	SPRINGVILLE	UT		09/01/2021		608		(6)			(6)		600				
100149891	WARNER ROBINS	GA		04/29/2024		227		(11)			(11)		216				
19070	EL PASO	TX		07/19/2011		60,337							60,337				
100018449	BLUE SPRINGS	MO		06/21/2018		630		(10)			(10)		620				
100044871	ALBUQUERQUE	NM		11/19/2020		783		(25)			(25)		758				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100131888	INDEPENDENCE	IN		10/06/2023		220	(13)				(13)		207		207		
100103248	DELDAY BEACH	FL		04/27/2023		201	(18)				(18)		183		183		
100077728	CARTERSVILLE	GA		01/03/2022		933	(13)				(13)		920		920		
100141222	JEFFERSON CITY	MO		01/30/2024		217	(10)				(10)		207		207		
100068765	WHITE PINE	TN		09/01/2021		1,662	(18)				(18)		1,644	1,644			
100103112	MARSHAM	IL		04/21/2023		283	(8)				(8)		275	275			
100101761	KANSAS CITY	MO		03/31/2023		274	(5)				(5)		269	269			
100043406	JACKSONVILLE	FL		08/13/2020		326	(23)				(23)		303	303			
100174730	SUFFOLK	VA		10/31/2024		744	(46)				(46)		698	698			
100048655	POINCIANO BEACH	FL		11/20/2020		218	5				5		223	223			
100088979	TRENTON	NJ		11/15/2022		258	(5)				(5)		253	253			
100100880	ACORTH	GA		06/29/2023		837	(50)				(50)		787	787			
100174092	TAYLOR	TX		10/31/2024		225	(11)				(11)		214	214			
100192215	MEMPHIS	TN		01/31/2025		249	(7)				(7)		242	242			
100092010	MOORE	OK		02/09/2023		282	(7)				(7)		275	275			
100165281	CLEVELAND	OH		08/29/2024		242	(18)				(18)		224	224			
10011418	LONGMONT	CO		12/23/2016		659	29				29		688	688			
100070465	BOWLING GREEN	GA		09/23/2021		556	(28)				(28)		528	528			
100043206	BROOKLYN	NY		06/13/2020		1,831	(110)				(110)		1,721	1,721			
100106938	HOUSTON	TX		06/16/2023		9,982	(285)				(285)		9,697	9,697			
100097598	TRENTON	NJ		02/28/2023		236	38				38		274	274			
100130268	SAN ANTONIO	TX		09/28/2023		403	(9)				(9)		394	394			
100149725	PHILADELPHIA	PA		04/26/2024		544	(22)				(22)		522	522			
100092000	ROCHESTER	NH		02/09/2023		289	(6)				(6)		283	283			
100126504	CLEVELAND	OH		06/30/2023		287	(5)				(5)		282	282			
100047208	LA GRANGE PARK	IL		11/20/2020		818	(106)				(106)		712	712			
100070496	CLOVER	SC		09/23/2021		589	(30)				(30)		559	559			
100046873	HOUSTON	TX		11/20/2020		678	(113)				(113)		565	565			
100055975	ABOTTSTOWN	PA		03/23/2021		381	(40)				(40)		341	341			
100100089	RIO GRANDE CITY	TX		03/28/2023		238	(9)				(9)		229	229			
100079264	TAMPA	FL		02/28/2022		547	(2)				(2)		545	545			
100142647	RICHMOND	TX		02/08/2024		3,360	(73)				(73)		3,287	3,287			
100153443	FERRERVILLE	MO		05/30/2024		211	(5)				(5)		206	206			
100103264	TRENTON	NJ		04/27/2023		235	(15)				(15)		220	220			
100076970	WEST ST PAUL	MN		01/03/2022		544	(9)				(9)		535	535			
100193282	YORK	SC		02/10/2025		1,157	(22)				(22)		1,135	1,135			
100157503	COLUMBUS	OH		02/20/2025		647	(54)				(54)		593	593			
100112117	PHONE	TX		06/29/2023		167							167	167			
100209775	DECATUR	GA		05/05/2025		1,346	(63)				(63)		1,283	1,283			
100200039	GREENS FERRY	AR		03/06/2025		286	(3)				(3)		283	283			
100076118	SAINT LOUIS	MO		01/07/2022		944	(13)				(13)		931	931			
100066668	GREECE	NY		06/02/2021		720	(2)				(2)		718	718			
100141660	CLEVELAND	OH		01/30/2024		239	(7)				(7)		232	232			
100153419	SALEM	OR		05/30/2024		346	(12)				(12)		334	334			
100108344	JACKSONVILLE	FL		05/25/2023		283	(8)				(8)		275	275			
100147514	GARFIELD HEIGHTS	OH		04/03/2024		258	(7)				(7)		251	251			
100077513	THOMASVILLE	GA		07/03/2022		8,967	(81)				(81)		8,786	8,786			
100054592	NEWPORT NEWS	VA		03/23/2021		1,506	(158)				(158)		1,348	1,348			
100062849	MARIETTA	GA		07/01/2021		861	(18)				(18)		843	843			
100200046	PACIFIC	WA		03/06/2025		1,089	(12)				(12)		1,077	1,077			
100101571	FAVETTEVILLE	NC		04/26/2023		571	(10)				(10)		561	561			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054610	KAWKAKEE	IL		03/23/2021		533		(33)				(33)	500		500		
100201425	LYNCHBURG	VA		03/12/2025		230		(11)			(11)		219		219		
100212698	THE VILLAGES	FL		05/28/2025		3,420		(119)			(119)		3,301		3,301		
100151791	LAS VEGAS	NV		05/10/2024		231		(17)			(17)		214		214		
100214369	INDIAN TRAIL	NC		06/02/2025		222		(6)			(6)		216		216		
100198848	CHESTER	MO		02/28/2025		18,806		(532)			(532)		18,274		18,274		
100226346	WONDER LAKE	IL		07/30/2025		250		(11)			(11)		239		239		
100136825	LUBBOCK	TX		11/27/2023		250		(6)			(6)		244		244		
100020160	WILMINGTON	DE		07/17/2018		602		(18)			(18)		584		584		
100069620	PORT HURON	MI		09/01/2021		421						(24)	421		421		
100043709	BOCA RATON	FL		06/13/2020		272		(15)			(15)		248		248		
100139489	MACON	NC		12/28/2023		188		(8)			(8)		173		173		
100109505	GARY	IN		06/22/2023		274		(14)			(14)		266		266		
100057788	BLANCHARD	OK		06/30/2021		675		(41)			(41)		661		661		
100043843	BERWYN	PA		08/19/2020		642		(518)			(518)		601		601		
100120470	BAKERSFIELD	CA		06/18/2023		25,584		(9)			(9)		25,066		25,066		
100066894	VINELAND	NJ		06/02/2021		629		(33)			(33)		620		620		
100079519	YUKON	OK		04/08/2022		426		(5)			(5)		393		393		
100115249	OKLAHOMA CITY	OK		07/17/2023		163		(70)			(70)		158		158		
100186074	INDIANAPOLIS	IL		01/31/2025		2,043		(1,175)			(1,175)		1,973		1,973		
100133149	HOUSTON	TX		11/29/2023		36,473		(1)			(1)		35,298		35,298		
100074808	LAREDO	TX		12/01/2021		421		(11)			(11)		410		410		
100063775	KANSAS CITY	MO		07/01/2021		657		(1)			(1)		656		656		
100070639	DENVER	CO		10/01/2021		1,137		(10)			(10)		1,127		1,127		
100054682	WESLEY CAPEL	FL		03/23/2021		290		(36)			(36)		254		254		
100197516	SEATTLE	WA		02/26/2025		233,321		(2,135)			(2,135)		231,186		231,186		
100071969	PORT ORANGE	FL		05/22/2018		615		(14)			(14)		601		601		
100056082	HIXSON	TN		07/14/2021		601		(16)			(16)		585		585		
100179335	JACKSONVILLE	FL		12/27/2024		64,641		(2,456)			(2,456)		62,185		62,185		
100024566	FLOWERY BRANCH	GA		09/20/2018		1,149		(18)			(18)		1,131		1,131		
100074521	BOONEVILLE	AR		12/01/2021		1,139		(7)			(7)		1,132		1,132		
100137729	DENVER	CO		12/08/2023		23,443		(451)			(451)		22,992		22,992		
100176894	WATAGA	TX		11/15/2024		267		(12)			(12)		255		255		
100153851	FAIRVILLE	NC		06/05/2024		234		(5)			(5)		229		229		
100136823	LUBBOCK	TX		11/27/2023		249		(6)			(6)		243		243		
100126402	BALTIMORE	MD		06/30/2023		265		(4)			(4)		261		261		
100077526	WOSTER	OH		01/03/2022		819		(20)			(20)		799		799		
100186045	GONZALES	CA		01/31/2025		219		(10)			(10)		209		209		
100046098	ROUND ROCK	TX		11/25/2020		405		(9)			(9)		396		396		
100053567	COLUMBUS	OH		03/23/2021		330		(14)			(14)		316		316		
100294468	CLEVELAND	OH		11/07/2025		357		(26)			(26)		331		331		
100054699	SALINAS	CA		03/23/2021		380		(12)			(12)		368		368		
100127583	JACKSONVILLE	FL		09/08/2023		9,719		(117)			(117)		9,602		9,602		
100024058	LAS VEGAS	NV		09/10/2018		661		(26)			(26)		635		635		
100077441	CANTON	OH		01/03/2022		776		(6)			(6)		770		770		
100153597	BELLE VERNON	PA		05/31/2024		625		(25)			(25)		600		600		
100067321	DECATUR	GA		09/23/2021		1,161		(67)			(67)		1,084		1,084		
100157502	SAINT LOUIS	MO		02/20/2025		220		(9)			(9)		211		211		
100054607	STATESVILLE	NC		03/23/2021		1,823		(68)			(68)		1,755		1,755		
100045536	EASTON	MA		11/25/2020		440		(3)			(3)		437		437		
100174732	OKLAHOMA CITY	OK		10/31/2024		157		(10)			(10)		147		147		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100067391	RIVERDALE	UT		09/23/2021		586		(25)			(25)		561		561		
100038249	SOUTH HOLLAND	IL		11/15/2019		548		(31)			(31)		517		517		
100157495	MACON	NC		02/20/2025		228		(11)			(11)		217		217		
100088954	FORT WORTH	TX		11/15/2022		802		(41)			(41)		761		761		
100110066	SACRAMENTO	CA		06/23/2023		301		(1)			(1)		300		300		
100139508	TULSA	OK		12/28/2023		194		(13)			(13)		181		181		
100067529	STANLEY	ID		09/23/2021		578		(32)			(32)		546		546		
100077426	HORIZON CITY	TX		01/03/2022		504		(5)			(5)		499		499		
100175906	CLEVELAND	OH		11/12/2024		242		(7)			(7)		235		235		
100150163	DETROIT	MI		04/30/2024		182		(14)			(14)		168		168		
100067703	BALTIMORE	MD		09/23/2021		613		(13)			(13)		600		600		
100062004	MOBILE	AL		07/01/2021		1,974		(19)			(19)		1,955		1,955		
100191822	LAKE CHARLES	LA		01/31/2025		247		(4)			(4)		243		243		
100075331	GAINESBORO	TN		12/01/2021		776		(17)			(17)		759		759		
100020025	MARIANA	AZ		07/30/2018		612		(21)			(21)		591		591		
100046318	SELMA	CA		11/25/2020		173		(11)			(11)		162		162		
100134863	GRAND SALINE	TX		10/30/2023		234		(11)			(11)		223		223		
100129888	HOUSTON	TX		09/27/2023		222		(5)			(5)		217		217		
100024208	NASHVILLE	TN		09/20/2018		591		(7)			(7)		584		584		
100212534	TOLEDO	OH		05/29/2025		229		(6)			(6)		223		223		
100130433	JACKSONVILLE	FL		09/28/2023		31,945		(809)			(809)		31,136		31,136		
100020245	BARNEGAT	NJ		07/17/2018		585		(23)			(23)		562		562		
100171110	PAINESVILLE	OH		11/22/2024		244		(9)			(9)		235		235		
100146611	FAVETTEVILLE	NC		03/20/2024		181		(12)			(12)		169		169		
100054474	PHILADELPHIA	PA		03/23/2021		641		(45)			(45)		596		596		
100064956	CHICAGO	IL		07/14/2021		6,140		(193)			(193)		5,947		5,947		
100140221	HOLLYWOOD	FL		01/11/2024		1,779		(28)			(28)		1,751		1,751		
100048433	DELTONA	FL		11/20/2020		1,123		(67)			(67)		1,056		1,056		
100030073	TUTTLE	OK		12/20/2018		2,358		(12)			(12)		2,346		2,346		
100164606	TULSON	AZ		04/05/2018		651		(15)			(15)		636		636		
100156310	PHILADELPHIA	PA		07/25/2024		220		(11)			(11)		209		209		
100049884	WEST YARMOUTH	MA		11/20/2020		715		(46)			(46)		669		669		
100061721	CENTRAL CITY	CO		07/01/2021		564							564		564		
100071748	TIMBERVILLE	VA		10/14/2021		1,244		(63)			(63)		1,181		1,181		
100119766	MILLVILLE	DE		06/08/2023		284		(7)			(7)		277		277		
100043432	GRAND RAPIDS	MI		06/13/2020		558		(37)			(37)		521		521		
100053787	QUEENSBURY	NY		03/23/2021		248		(42)			(42)		206		206		
100064796	JACKSONVILLE	FL		07/14/2021		993		(44)			(44)		939		939		
100020135	JACKSONVILLE	FL		07/17/2018		783		(23)			(23)		760		760		
100090136	FRANKFORT	IL		01/13/2023		210		(19)			(19)		191		191		
100063160	CINCINNATI	KY		07/01/2021		769		(2)			(2)		767		767		
100200066	BIRMINGHAM	AL		03/06/2025		279		(6)			(6)		273		273		
100050110	BROOK	NY		11/20/2020		1,089		(113)			(113)		976		976		
100202454	MARTINE	FL		03/20/2025		193		(6)			(6)		187		187		
100075205	TULSON	AZ		12/01/2021		548		(6)			(6)		542		542		
100133987	BUFFALO	NY		10/25/2023		231		(6)			(6)		225		225		
100066429	COLUMBIA	SC		06/02/2021		906		(1)			(1)		905		905		
100077466	DOUGLASVILLE	GA		01/03/2022		784		(27)			(27)		757		757		
100210336	OAK PARK	CA		05/09/2025		245		(4)			(4)		241		241		
100173986	KANSAS CITY	MO		10/31/2024		290		(12)			(12)		278		278		
100070445	FORT PIERCE	FL		09/23/2021		617		(12)			(12)		605		605		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014308	GREENWOOD	IN		09/21/2017		770	(10)				(10)		760		760		
10015815	LEESBURG	VA		07/10/2024		251	(13)				(13)		238		238		
10019200	SAINT LOUIS	MO		01/31/2025		288	(7)				(7)		281		281		
10016412	WINSTON SALEM	NC		06/21/2024		211	(19)				(19)		192		192		
10012906	WELSTON	MI		09/27/2023		263	(5)				(5)		258		258		
10001814	LOS ANGELES	CA		06/08/2018		1,768	(33)				(33)		1,735		1,735		
10019206	MERCEDES	TX		01/31/2025		593	(19)				(19)		574		574		
10020037	WORCESTER	MA		03/06/2025		322	(3)				(3)		319		319		
10004869	CHARLOTTEVILLE	VA		11/20/2020		436	(85)				(85)		351		351		
10024876	MEMPHIS	TN		10/29/2025		961	(23)				(23)		938		938		
10004636	GLOUCESTER CITY	NJ		11/25/2020		464	(74)				(74)		390		390		
100201401	AKRON	OH		03/12/2025		264	(2)				(2)		262		262		
100016576	INDIO	CA		04/10/2018		1,709	(59)				(59)		1,650		1,650		
10005442	FLORENCE	AL		03/23/2021		456	(40)				(40)		416		416		
10012937	THORNTON	CO		09/27/2023		256	(9)				(9)		247		247		
100174835	FORT WORTH	TX		10/31/2024		15,336	(987)				(987)		14,349		14,349		
10014932	HOUSTON	TX		04/26/2024		2,270	(73)				(73)		2,197		2,197		
100074666	SHAKESVILLE	VA		12/01/2021		899	(5)				(5)		894		894		
100057665	NEW PORT RICHEY	FL		06/30/2021		1,143	(58)				(58)		1,085		1,085		
100157452	PHILADELPHIA	PA		02/20/2025		216	(8)				(8)		208		208		
100063154	LANSING	MI		07/01/2021		280							280		280		
100143006	EGG HARBOR TOWNSHIP	NJ		02/12/2024		275	(2)				(2)		273		273		
100143006	LAS VEGAS	NV		02/28/2024		228	(17)				(17)		211		211		
100140762	COLUMBIA	SC		01/22/2024		227	(2)				(2)		225		225		
100139084	LAS VEGAS	NV		12/28/2023		231	(6)				(6)		225		225		
100043403	ARLINGTON	VA		06/13/2020		1,004	(5)				(5)		999		999		
100176617	BIRMINGHAM	AL		11/15/2024		254	(12)				(12)		242		242		
100057601	FILER	ID		06/30/2021		366	(16)				(16)		350		350		
100076993	MEMPHIS	TN		02/24/2022		356	(3)				(3)		353		353		
100136632	BINGHAMTON	NY		11/27/2023		218	(5)				(5)		213		213		
100141119	HARLINGEN	TX		01/30/2024		245	(7)				(7)		238		238		
100063267	CARROLLTON	GA		07/01/2021		636	(8)				(8)		628		628		
100169231	BIRMINGHAM	AL		09/27/2024		260	(12)				(12)		248		248		
100163918	CARENCRO	LA		10/04/2024		250	(11)				(11)		239		239		
100200031	EL RENO	OK		03/06/2025		448	(6)				(6)		442		442		
100157304	KANSAS CITY	MO		02/20/2025		241	(5)				(5)		236		236		
100139411	PHILLIPSBURG	NJ		12/28/2023		194	(6)				(6)		188		188		
100143551	HIGHLAND	UT		01/30/2024		260	(11)				(11)		255		255		
100175559	PHILADELPHIA	PA		11/12/2024		238	(11)				(11)		227		227		
100230027	ALTAMONTE SPRINGS	FL		08/25/2025		261	(6)				(6)		255		255		
100204701	TULLUM	MEX		04/07/2025		229							229		229		
100193574	COCOA	FL		02/10/2025		269	(4)				(4)		265		265		
100126563	JACKSONVILLE	FL		06/30/2023		563	(27)				(27)		536		536		
100174975	PARTISHER	FL		10/31/2024		98,591		(1,369)			(1,369)		97,222		97,222		
100049692	VALPARAISO	IN		11/20/2020		2,360	(86)				(86)		2,274		2,274		
100047046	OAKLAND	CA		11/20/2020		366	(56)				(56)		310		310		
100132738	DAYTONA BEACH	FL		11/03/2023		222	(6)				(6)		216		216		
100175793	MONTAGUE	NJ		11/12/2024		249	(10)				(10)		239		239		
100129265	GREEN VALLEY	CA		11/03/2023		286	(26)				(26)		260		260		
100163977	ALLENJOHN	PA		10/04/2024		252	(12)				(12)		240		240		
100175473	LAWRENCEVILLE	GA		12/23/2024		6,081	(81)				(81)		6,000		6,000		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10020868	OWASSO	OK		04/29/2025		253		(10)			(10)		243				
100201931	PHILADELPHIA	PA		03/18/2025		327		(5)			(5)		322				
100064743	CHARLOTTE	NC		07/14/2021		792		(39)			(39)		753				
100115179	BALTIMORE	MD		07/17/2023		253		(7)			(7)		246				
100054673	TRENTON	NJ		03/23/2021		837		(25)			(25)		812				
100196920	GREENVILLE	SC		01/27/2025		251		(5)			(5)		246				
100237970	NORTH PLATTE	NE		10/10/2025		260		(4)			(4)		256				
100099834	MILWAUKEE	WI		02/28/2023		265		(8)			(8)		257				
100147520	CLEVELAND	OH		04/03/2024		235		(16)			(16)		219				
100276983	SPRINGFIELD	VA		01/30/2026		87		(5)			(5)		82				
100185246	VALDOSTA	GA		01/24/2025		223		(10)			(10)		213				
100075338	MORRISTOWN	NJ		12/01/2021		799		(10)			(10)		789				
100161779	CHICAGO HEIGHTS	IL		07/31/2024		242		(5)			(5)		237				
100064856	RICHMOND HEIGHTS	OH		07/14/2021		784		(31)			(31)		753				
100147821	SHOYSIDE	OH		04/04/2024		161		(5)			(5)		156				
100043853	RICHMOND	TX		06/19/2020		2 337		(62)			(62)		2 275				
100219882	PHILADELPHIA	PA		06/30/2025		110 039		(4 039)			(4 039)		106 000				
100157270	MIRLE BEACH	SC		02/20/2025		220		(11)			(11)		209				
100070482	SOUTH FLORID	OH		09/23/2021		535		(28)			(28)		507				
100133400	BALTIMORE	MD		11/21/2023		199		(9)			(9)		190				
100267204	ZION	IL		12/24/2025		167		(3)			(3)		164				
100273265	LAS VEGAS	NV		01/16/2026		89		(2)			(2)		87				
100050214	SLIDELL	LA		11/20/2020		538		(47)			(47)		491				
100156900	MEMPHIS	TN		06/27/2024		236		(4)			(4)		232				
100078979	MEMPHIS	TN		02/24/2022		358		(3)			(3)		355				
100261544	DELANO	CA		12/12/2025		223		(9)			(9)		214				
100061621	NORTH AUGUSTA	SC		07/01/2021		962		(10)			(10)		952				
100276626	VALLEY VIEW	TX		01/29/2026		81		(4)			(4)		77				
100142178	RICHARDSON	TX		02/28/2024		256		(11)			(11)		245				
100101668	HUNTSVILLE	UT		04/26/2023		437		(7)			(7)		430				
100117650	OCALA	FL		07/20/2023		192		(1)			(1)		191				
100261652	PEORIA	AZ		12/12/2025		172		(3)			(3)		169				
100193967	WOODBRIDGE	NY		12/28/2023		223		(4)			(4)		219				
100137347	CANTON	OH		12/01/2023		187		(5)			(5)		182				
100024180	LEAGUE CITY	TX		08/20/2018		565		(17)			(17)		548				
100272010	LAKE ARROWHEAD	CA		01/08/2026		92		(1)			(1)		91				
100273240	HOUSTON	TX		01/16/2026		183		(1)			(1)		182				
100128102	WEST CHESTER	PA		08/08/2023		12 949		(30)			(30)		12 919				
100075208	GRANDE	CA		12/01/2021		497		(15)			(15)		482				
100077589	ROUND ROCK	TX		01/03/2022		1 141		(17)			(17)		1 124				
100235334	PETERSBURG	AK		08/29/2025		216		(9)			(9)		207				
100190117	OAK PARK	CA		01/21/2025		149 845		(5 461)			(5 461)		144 384				
100047125	HALEAH	FL		11/20/2020		415		12			12		427				
100247545	VIAC	TX		10/28/2025		249		(12)			(12)		237				
100245794	ARLINGTON	VA		10/29/2025		249		(12)			(12)		237				
100036022	DETROIT	MI		08/27/2019		585		(23)			(23)		562				
100243783	DOUGLASSVILLE	PA		09/29/2025		207		(10)			(10)		197				
100018267	GAITHERSBURG	MD		06/27/2018		757		(10)			(10)		747				
100184588	HIGHLANDS	NC		12/16/2024		252		(6)			(6)		252				
100230002	MEMPHIS	TN		08/22/2025		188		(14)			(14)		182				
100103141	TRENTON	NJ		04/21/2023		421		(14)			(14)		407				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016437	WESLEY CHAPEL	FL		06/21/2024		283		(2)			(2)		281	281			
100053612	BUFFALO	NY		03/23/2021		462		(18)			(18)		444	444			
10022896	NEW LEXINGTON	OH		06/10/2025		233		(6)			(6)		227	227			
100054021	SYRACUSE	UT		03/23/2021		895		(70)			(70)		825	825			
100221766	EDINBURG	TX		07/25/2025		207		(10)			(10)		197	197			
100218178	YELM	WA		07/22/2025		315		(15)			(15)		300	300			
100065637	MONTGOMERY	AL		07/28/2021		514		(18)			(18)		496	496			
100177573	RANGER	GA		01/16/2025		287		(10)			(10)		277	277			
100054344	JAY PEAK	VT		03/23/2021		428		(18)			(18)		410	410			
100229398	PICKERINGTON	OH		06/22/2025		228		(11)			(11)		217	217			
100189713	LAS VEGAS	NV		02/20/2025		417		(7)			(7)		410	410			
100246013	HOUSTON	TX		10/07/2025		236		(8)			(8)		228	228			
100243249	CORAL SPRINGS	FL		09/26/2025		245		(11)			(11)		234	234			
100237099	HUDSON	IN		09/12/2025		242		(8)			(8)		234	234			
100055032	TOPEKA	KS		03/23/2021		505		(56)			(56)		449	449			
100142497	ANDERSON	SC		03/08/2024		250		(19)			(19)		231	231			
100143804	ST. LOUIS	MO		02/28/2024		242		(11)			(11)		231	231			
100175914	SCOTLAND	MO		11/12/2024		252		(12)			(12)		240	240			
100045019	MERIDIAN	ID		11/19/2020		1,222		(26)			(26)		1,196	1,196			
100086604	HALLANDALE BEACH	FL		09/30/2022		276		(8)			(8)		268	268			
100236233	TERRA CEIA	FL		09/18/2025		222		(9)			(9)		213	213			
100154560	WEST MONROE	LA		06/14/2024		259		(7)			(7)		252	252			
100084619	UPPER DARBV	PA		06/02/2022		6,795		(30)			(30)		6,765	6,765			
100147246	TOLEDO	OH		03/28/2024		249		(5)			(5)		244	244			
100171769	MCGREGOR	IN		11/22/2024		220		(10)			(10)		210	210			
100264943	MENEFEE	CA		12/17/2025		176		(7)			(7)		169	169			
100143545	PORT HURON	MI		02/21/2024		242		(4)			(4)		238	238			
100024308	CLARKSVILLE	TN		09/20/2018		589		(14)			(14)		575	575			
100047576	LOXHART	TX		11/20/2020		1,887		(192)			(192)		1,695	1,695			
100174701	EASTPOINTE	MI		10/31/2024		287		(7)			(7)		280	280			
100221765	ATLANTA	GA		07/25/2025		128		(6)			(6)		122	122			
100216086	WASHINGTON	DC		06/17/2025		131		(6)			(6)		125	125			
100173765	BRANSTOCK	ME		10/30/2024		8,323		(218)			(218)		8,105	8,105			
100226618	GAINESVILLE	VA		07/30/2025		245		(4)			(4)		241	241			
100079800	ORLANDO	FL		04/25/2022		305		(26)			(26)		279	279			
100071652	ABILENE	TX		10/14/2021		507		(21)			(21)		486	486			
100221553	CHARLOTTE	NC		07/22/2025		231		(11)			(11)		220	220			
100236989	GRANBURY	TX		09/23/2025		4,557		(173)			(173)		4,384	4,384			
100134704	SOUTH BEND	IN		10/30/2023		225		(9)			(9)		216	216			
100238737	MEMPHIS	TN		09/22/2025		261		(2)			(2)		259	259			
100209884	NEWTON	MA		06/17/2025		216		(10)			(10)		206	206			
100214266	WARREN	NJ		05/30/2025		236		(5)			(5)		231	231			
100276623	CORPELE	GA		01/29/2026		419		(14)			(14)		405	405			
100229335	HOCKLEY	TX		06/14/2025		269		(3)			(3)		266	266			
100080375	PARIA	OH		04/04/2022		4,039		(9)			(9)		4,030	4,030			
100156637	PONTIAC	MI		11/22/2023		176		(7)			(7)		169	169			
100200018	TULSA	OK		03/06/2025		630		(5)			(5)		625	625			
100248667	DUNEDIN	FL		10/29/2025		252		(9)			(9)		243	243			
100164949	MEMPHIS	TN		06/28/2024		256		(5)			(5)		251	251			
100235155	ROSEVILLE	OH		06/28/2025		338		(11)			(11)		327	327			
100173463	BOCA RATON	FL		10/29/2024		233		(20)			(20)		213	213			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100206059	WARREN	IN		05/16/2025		224		(2)			(2)		222				
100134006	CHICAGO	IL		10/25/2023		231		(8)			(8)		223				
100267253	HOLLADAY	UT		12/24/2025		681		(21)			(21)		660				
100164290	KILLEEN	TX		06/21/2024		29,179		(175)			(175)		29,004				58
100141656	MEMPHIS	TN		01/30/2024		226		(10)			(10)		226				
100061916	NORTH EAST	MD		07/01/2021		1,130		(6)			(6)		1,124				
100229321	SAINT LOUIS	MO		06/20/2025		266		(5)			(5)		261				
100063146	BLOOMSBURG	PA		07/01/2021		857							857				
100210357	NEW SMYRNA BEACH	FL		05/09/2025		146		(7)			(7)		139				
100135508	DEKALB	IL		11/13/2023		198		(11)			(11)		187				
100209800	GOLDEN	CO		06/11/2025		254		(10)			(10)		244				
100201629	TYLER	TX		03/18/2025		247		(9)			(9)		238				
100204408	BIRMINGHAM	AL		04/01/2025		243		(3)			(3)		240				
100077280	CHATHAM	CA		01/03/2022		450		(11)			(11)		439				
100201415	BALTIMORE	MD		03/12/2025		224		(10)			(10)		214				
100253818	IRVING	TX		10/30/2025		795		(23)			(23)		772				
100192314	DAVENPORT	FL		01/31/2025		231		(7)			(7)		224				
100109955	LANSING	MI		06/22/2023		263		(7)			(7)		256				
100214447	DUBLIN	CA		06/06/2025		72,660		(2,813)			(2,813)		69,847				
100201404	FLINT	MI		03/12/2025		183		(9)			(9)		174				
100141067	ANAHEIM	CA		02/20/2024		32,714		(348)			(348)		32,366				
100244431	INDIANAPOLIS	IL		09/29/2025		261		(9)			(9)		252				
100171329	NORWALK	CT		10/16/2024		269		(5)			(5)		264				
100214835	OKLAHOMA CITY	OK		06/11/2025		264		(6)			(6)		258				
100062668	SAVANNAH	GA		07/01/2021		628		(7)			(7)		621				
100210085	PEMBROKE PINES	FL		05/12/2025		265		(7)			(7)		258				
100019804	MERCED	CA		07/30/2018		612		(22)			(22)		590				
100136060	MILWAUKEE	WI		11/16/2023		185		(11)			(11)		174				
100204627	FORT LAUDERDALE	FL		04/04/2025		254		(13)			(13)		241				
100130023	ALLEN/JOIN	PA		09/27/2023		260		(5)			(5)		255				
100165936	HARRISBURG	NC		10/04/2024		175		(12)			(12)		163				
100075634	RIPLEY	TN		12/01/2021		606		(15)			(15)		591				
100023542	BLACK OAK	OH		09/04/2018		571		(13)			(13)		558				
100136822	LUBBOCK	TX		11/27/2023		244		(6)			(6)		238				
100165688	SAINT LOUIS	MO		08/29/2024		249		(6)			(6)		241				
100090205	MIRLE BEACH	SC		01/13/2023		221		(11)			(11)		210				
100175548	NEWPORT	RI		11/08/2024		198		(13)			(13)		185				
100018168	CHARLOTTE	NC		06/08/2018		1,590		(33)			(33)		1,527				
100077042	CHARLOTTE	NC		01/03/2022		609		(8)			(8)		601				
100194049	SUN CITY CENTER	FL		03/20/2025		255		(2)			(2)		253				
100142068	EL PASO	TX		02/29/2024		148		(9)			(9)		139				
100175127	BAKERSFIELD	CA		11/05/2024		308		(10)			(10)		298				
100062038	LEXINGTON	KY		07/01/2021		489		(4)			(4)		485				
100204980	MONROE	NE		04/10/2025		248		(11)			(11)		237				
100127212	BETHEL	ME		06/30/2023		329		(7)			(7)		322				
100016464	OKLAHOMA CITY	OK		04/05/2018		634		(13)			(13)		621				
100193159	PHILADELPHIA	PA		03/20/2025		262		(3)			(3)		259				
100167914	BALTIMORE	MD		09/20/2024		3,990		(155)			(155)		3,835				
100219777	RICHMOND	TX		07/08/2025		386		(18)			(18)		368				
100020275	MURFREESBORO	TN		07/17/2018		600		(16)			(16)		584				
100049457	DENVER	CO		11/20/2020		1,741		(36)			(36)		1,705				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016399	BIRMINGHAM	AL		09/21/2024		205		(14)			(14)		191				
100180155	BARBERTON	OH		11/25/2024		213		(9)			(9)		204				
100186406	MIDDLEBURG	FL		12/30/2024		31,779		(355)			(355)		31,224				
100238041	DALLAS	TX		10/03/2025		878		(42)			(42)		836				
100109320	LIBERTY HILL	TX		06/12/2023		3,096		(67)			(67)		3,029				
100064726	BROWNSVILLE	TX		07/14/2021		559		(28)			(28)		531				
100066720	SEVELL	NJ		06/02/2021		605		(3)			(3)		602				
100066058	RUTHER GLEN	VA		08/02/2021		540		(4)			(4)		536				
100177673	KISSIMEE	FL		01/16/2025		287		(14)			(14)		273				
100181379	LAS VEGAS	NV		01/09/2025		197		(8)			(8)		189				
100136776	MEMPHIS	TN		11/27/2023		194		(5)			(5)		189				
100024746	SAVANNAH	GA		09/20/2018		496		69			69		565				
100168669	DALLAS	TX		09/25/2024		230		(19)			(19)		211				
100191292	SAN ANTONIO	TX		01/30/2025		264		(8)			(8)		256				
100099655	TALLAHASSEE	FL		04/06/2023		235		(13)			(13)		222				
100020132	HARRISVILLE	UT		07/17/2018		624		(21)			(21)		603				
100044072	LANTANA	TX		06/19/2020		937		(30)			(30)		907				
100163952	TAMPA	FL		10/04/2024		220		(18)			(18)		202				
100203149	BAKERSFIELD	CA		03/27/2025		290		(10)			(10)		280				
100190464	GREENSBORO	NC		01/24/2025		266		(4)			(4)		262				
100175544	TOLEDO	OH		11/12/2024		245		(9)			(9)		236				
100175449	MILWAUKEE	WI		12/23/2024		200		(9)			(9)		191				
100020138	PHOENIX	AZ		07/17/2018		591		(12)			(12)		579				
100144955	VICTORIA	NY		09/21/2017		930		6			6		936				
100193299	COLUMBIA	SC		02/10/2025		274		(5)			(5)		269				
100090690	RALEIGH	NC		12/29/2022		243		(6)			(6)		237				
100276689	AUSTIN	TX		01/29/2026		83		(3)			(3)		80				
100138377	MOBILE	AL		12/18/2023		996		(39)			(39)		957				
100175788	EUCLID	OH		11/12/2024		250		(4)			(4)		246				
100181268	DOUGLAS	MI		12/06/2024		254		(12)			(12)		242				
100156249	LAURENCE TOWNSHIP	NJ		06/20/2024		140		(9)			(9)		131				
100054201	COBBY	TN		09/23/2021		379		(26)			(26)		353				
100169244	HAZEL PARK	MI		09/21/2024		249		(12)			(12)		237				
100048043	DEKALB	IL		11/20/2020		1,137		(19)			(19)		1,118				
100176210	MOUNT PLEASANT	NJ		12/20/2024		256		(9)			(9)		247				
100185118	DES MOINES	IA		12/20/2024		272		(8)			(8)		264				
100057666	MEMPHIS	TN		06/30/2021		560		(27)			(27)		533				
100080174	LONG BRANCH	NJ		02/25/2022		1,310		(26)			(26)		1,284				
100193401	HERNDON	VA		02/10/2025		273		(5)			(5)		268				
100170431	YORK	SC		10/09/2024		247		(10)			(10)		237				
100164164	MILLSBORO	DE		06/21/2024		224		(11)			(11)		213				
100090222	HOUSTON	TX		01/13/2023		360		(24)			(24)		336				
100079182	GRAND RAPIDS	MI		02/24/2022		517		(9)			(9)		508				
100108972	MEMPHIS	TN		05/31/2023		262		(12)			(12)		250				
100165570	RUSKIN	FL		12/20/2024		271		(12)			(12)		259				
100064948	FORT WORTH	TX		07/14/2021		603		(21)			(21)		582				
100169333	LEHIGH ACRES	FL		09/27/2024		243		(10)			(10)		233				
100162029	KISSIMEE	FL		07/31/2024		304		(5)			(5)		299				
100166460	VACAVILLE	CA		10/31/2024		260		(11)			(11)		249				
100176131	LANOKA HARBOR	NJ		12/20/2024		232		(3)			(3)		229				
100055391	PLANO	TX		03/23/2021		800		(42)			(42)		758				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100164718	ALTAMONTE SPRINGS	FL		06/23/2024		239		(15)			(15)		224		224		
100100236	HIGH POINT	NC		03/17/2023		269		(5)			(5)		264		264		
100159408	BOYDTON BEACH	FL		06/16/2024		145		(15)			(15)		130		130		
100156291	MARION	IA		07/25/2024		237		(22)			(22)		215		215		
100165292	PREPITA	AZ		08/29/2024		257		(18)			(18)		239		239		
100159589	MARTINSVILLE	VA		07/15/2024		142		(9)			(9)		133		133		
100109169	ARLINGTON	VA		07/21/2023		28 199		(292)			(292)		27 907		27 907		
100164873	MORROW	OH		06/26/2024		88		(3)			(3)		85		85		
100195532	HOIE	OK		12/20/2024		274		(3)			(3)		271		271		
100160358	JACKSONVILLE	FL		09/06/2024		259		(10)			(10)		249		249		
100063013	NEW CASTLE	NH		07/01/2021		1 029		(9)			(9)		1 020		1 020		
100156255	MEMPHIS	TN		06/20/2024		228		(17)			(17)		211		211		
100133987	NILES	IL		11/29/2023		35 644		(50)			(50)		35 594		35 594		
100115274	GALLOWAY	OH		07/17/2023		232		(9)			(9)		223		223		
100018075	TULSON	AZ		06/08/2018		923		(17)			(17)		906		906		
100047904	PRESGOTT	AZ		11/20/2020		351		(30)			(30)		321		321		
100173869	JACKSONVILLE	FL		10/31/2024		280		(13)			(13)		267		267		
100137451	JACKSON	TN		07/11/2024		196		(15)			(15)		181		181		
100120439	ASHLAND	WA		06/18/2023		302		(7)			(7)		295		295		
100177241	ROSELAND	VA		01/16/2025		264		(8)			(8)		256		256		
100174676	CANTON	OH		10/31/2024		218		(14)			(14)		204		204		
100135643	PITTSBURGH	PA		11/09/2023		184		(13)			(13)		171		171		
100230084	ROCKY MOUNT	MO		06/26/2025		1 140		(42)			(42)		1 098		1 098		
100091626	HOUSTON	TX		03/07/2023		342		(30)			(30)		312		312		
100054870	SHEBOYGAN	WI		03/23/2021		390		(56)			(56)		334		334		
100181538	SAINT PETERSBURG	FL		12/06/2024		312		(15)			(15)		297		297		
100119764	MILLVILLE	DE		08/08/2023		289		(6)			(6)		283		283		
100200102	LONG ISLAND	NY		03/06/2025		271		(9)			(9)		262		262		
100167479	MIAMI BEACH	FL		10/31/2024		290		(11)			(11)		279		279		
100055074	LORAIN	OH		03/23/2021		311		43			43		354		354		
100024873	DAHLONEGA	GA		09/20/2018		465		92			92		557		557		
100176594	BENTON	LA		11/15/2024		163		(8)			(8)		155		155		
100165633	FRESNO	CA		10/04/2024		333		(20)			(20)		313		313		
100065087	MILWAUKEE	WI		07/14/2021		607		(16)			(16)		591		591		
100049829	MIAMI	FL		11/20/2020		494		(70)			(70)		424		424		
100192272	HAZEL PARK	MI		01/31/2025		268		(11)			(11)		257		257		
100201589	ORLANDO	FL		03/12/2025		427		(10)			(10)		417		417		
100154909	TALLAHASSEE	FL		07/19/2024		222		(16)			(16)		206		206		
100216329	PHILADELPHIA	PA		06/20/2025		769		(19)			(19)		750		750		
100150066	OWAHA	NE		06/14/2024		233		(5)			(5)		228		228		
100152495	HOUSTON	TX		06/16/2024		239		(20)			(20)		219		219		
100079025	OWAHA	NE		02/24/2022		603		(7)			(7)		596		596		
100220650	HOUSTON	TX		07/17/2025		571		(27)			(27)		544		544		
100068381	ALBUQUERQUE	NM		06/25/2021		597		(28)			(28)		569		569		
100195495	CINCINNATI	KY		12/20/2024		1 850		(29)			(29)		1 821		1 821		
100157507	MEMPHIS	TN		02/20/2025		245		(2)			(2)		243		243		
100276641	EAST CLEVELAND	OH		07/29/2026		81		(2)			(2)		79		79		
100159847	COCONUT CREEK	FL		06/16/2024		262		(12)			(12)		250		250		
100046105	SAN DIEGO	CA		11/25/2020		2 626		(96)			(96)		2 530		2 530		
100212111	MONTGOMERY	AL		05/22/2025		1 989		(9)			(9)		1 980		1 980		
100192197	BETHLEHEM	PA		07/31/2025		342		(14)			(14)		328		328		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100107635	SUMMITSE	FL		05/19/2023		167		(3)			(3)		164		164		
100200136	YORK	SC		03/06/2025		302		(8)			(8)		294		294		
100100306	FORT WORTH	TX		03/24/2023		163		(4)			(4)		159		159		
100150091	HOUSTON	TX		06/14/2024		255		(10)			(10)		245		245		
100145850	NAPLES	FL		03/15/2024		241		(15)			(15)		226		226		
100023342	BURNET	TX		06/16/2018		592		(19)			(19)		563		563		
100057543	POTTSTOWN	PA		06/30/2021		568		(23)			(23)		545		545		
100134057	LUFKIN	TX		10/25/2023		253		(6)			(6)		247		247		
100141436	LAS VEGAS	NV		07/30/2024		225		(11)			(11)		214		214		
100149882	TORRINGTON	CT		06/07/2024		257		(6)			(6)		251		251		
100175017	THEODORE	AL		10/31/2024		261		(10)			(10)		251		251		
100035470	SOUTHERN PINES	NC		06/21/2019		1,283		(54)			(54)		1,229		1,229		
100149141	GAINESVILLE	VA		04/22/2024		260		(19)			(19)		241		241		
100155263	FORT WORTH	TX		07/19/2024		231		(29)			(29)		202		202		
100226611	HOUSTON	TX		07/30/2025		264		(6)			(6)		258		258		
100134918	DETROIT	MI		10/30/2023		214		(5)			(5)		209		209		
100018028	LENSVILLE	NC		05/22/2018		714		(25)			(25)		689		689		
100099908	KANSAS CITY	MO		03/28/2023		179		(10)			(10)		169		169		
100073615	MIDWAY	GA		04/08/2022		481		(23)			(23)		458		458		
100137127	OCALA	FL		11/28/2023		210		(11)			(11)		199		199		
100120770	DAYTON	OR		06/14/2023		191		(3)			(3)		188		188		
100155660	RIVERTON	UT		06/18/2024		258		(2)			(2)		256		256		
100096034	JACKSON	TN		04/06/2023		183		(16)			(16)		167		167		
100147541	MABLETON	GA		04/03/2024		256		(19)			(19)		237		237		
100147545	MABLETON	GA		04/03/2024		256		(19)			(19)		237		237		
100147211	HARRISBURG	NC		03/28/2024		244		(6)			(6)		238		238		
100173469	SUTTER CREEK	CA		10/29/2024		2,264		(55)			(55)		2,209		2,209		
100230050	CHARLOTTE	NC		06/25/2025		274		(12)			(12)		262		262		
100139155	PHILADELPHIA	PA		12/28/2023		274		(4)			(4)		270		270		
100136765	RACINE	WI		11/27/2023		214		(4)			(4)		210		210		
100135926	KISSIMEE	FL		11/13/2023		220		(8)			(8)		212		212		
100076043	FAIETTEVILLE	NC		07/07/2022		528		(25)			(25)		503		503		
100067665	SOPHIA	NC		09/23/2021		729		(41)			(41)		688		688		
100205877	LONGS	SC		04/15/2025		531		(15)			(15)		516		516		
100216118	ATLANTA	GA		06/17/2025		235		(10)			(10)		225		225		
100143463	BRAILEY	CA		02/16/2024		244		(6)			(6)		238		238		
100141740	BALTIMORE	MD		01/30/2024		246		(8)			(8)		238		238		
100162791	HOLLY SPRINGS	NC		06/12/2024		243		(2)			(2)		241		241		
100053736	KEENE	TX		03/23/2021		952		(68)			(68)		884		884		
5,00007E+11	HILVERSUM	NLD		10/31/2025		3,202							3,202		3,202		2
100134287	HARPER WOODS	MI		10/27/2023		218		(13)			(13)		205		205		
100064632	CHICAGO	IL		07/14/2021		570		(24)			(24)		546		546		
100147434	CHESAPEAKE	VA		10/31/2024		230		(15)			(15)		215		215		
100142044	KATY	TX		02/29/2024		250		(6)			(6)		244		244		
100136127	PHOENIX	AZ		12/18/2023		232		(10)			(10)		222		222		
100133962	MINERSVILLE	PA		10/25/2023		193		(5)			(5)		188		188		
100077236	KANSAS CITY	MO		07/03/2022		280		(3)			(3)		277		277		
100128259	MIAMI	FL		09/14/2023		241		(23)			(23)		218		218		
100047616	NORTH LAS VEGAS	NV		11/20/2020		368		(8)			(8)		360		360		
100000377	MANOR	TX		06/27/2016		1,792		(68)			(68)		1,704		1,704		
100109259	TERRE HAUTE	IN		07/21/2023		277		(13)			(13)		204		204		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100023845	MEMPHIS	TN		09/04/2018		561	(18)				(18)		543				
100177584	TUSCON	AZ		01/16/2025		300	(1)				(1)		299				
100068088	ST LOUX FALLS	SD		09/23/2021		558		(10)			(10)		548				
100075924	AUGUSTA	GA		01/07/2022		560	(19)				(19)		541				
100019586	SHERWOOD	OR		07/26/2018		582	(16)				(16)		566				
100099826	TUSCON	AZ		03/28/2023		203	(16)				(16)		187				
100048217	OAKWOOD HILLS	IL		11/20/2020		1,785	(3)				(3)		1,782				
100088251	TRENTON	NJ		10/17/2022		281		(11)			(11)		270				
100154744	LANCASTER	CA		07/19/2024		288		(5)			(5)		283				
100154654	LAS VEGAS	NV		07/19/2024		280	(8)				(8)		272				
100092034	MILLVILLE	DE		02/09/2023		265		(7)			(7)		258				
100138154	CHALFONT	PA		12/14/2023		6,582		(71)			(71)		6,511				
100047790	SANDY HOOK	CT		11/20/2020		2,575		(176)			(176)		2,399				
10207236	GARLAND	TX		04/28/2025		574		(10)			(10)		564				
100107959	ZACHARY	LA		06/29/2023		268	(18)				(18)		250				
100018384	FENLEY	NV		06/21/2018		999	(18)				(18)		981				
100129807	CARSON CITY	NV		09/27/2023		241		(11)			(11)		230				
100128721	LAKE WORTH	FL		09/21/2023		241		(11)			(11)		230				
100161118	KELLEY'S ISLAND	OH		07/24/2024		24,988		(500)			(500)		24,488				
100163823	XENIA	OH		09/27/2024		502		(28)			(28)		474				
100053387	FINLAYSON	VA		03/23/2021		432	(46)				(46)		386				
100155166	CAPE CORAL	FL		07/19/2024		287		(3)			(3)		284				
100130419	ROBINVILLE	NJ		09/28/2023		239	(16)				(16)		223				
100238054	HOUSTON	TX		10/03/2025		731		(35)			(35)		696				
100066436	SPRINGFIELD	VA		06/02/2021		628	(6)				(6)		620				
100171386	MILLSBORO	DE		10/16/2024		714		(13)			(13)		701				
100068055	OCALA	FL		09/23/2021		534	(30)				(30)		504				
100120790	NEZPERCE	ID		06/25/2023		241		(9)			(9)		232				
100054097	GATIENBURG	TN		03/23/2021		1,044		(30)			(30)		1,014				
100202091	MACON	NC		03/18/2025		282	(5)				(5)		277				
100193407	KANSAS CITY	MO		02/10/2025		265		(9)			(9)		256				
100134053	LUFKIN	TX		10/25/2023		416		(10)			(10)		406				
100018150	COVENTRY	RI		06/08/2018		5,170	(109)				(109)		5,061				
100126811	ST CLAIR SHORES	MI		06/30/2023		1,004		9			9		1,013				
100161965	BALTIMORE	MD		07/31/2024		146		(2)			(2)		144				
100076032	LUBBOCK	TX		01/07/2022		514	(23)				(23)		491				
100210046	HOT SPRINGS VILLAGE	AR		05/07/2025		258	(4)				(4)		254				
100190231	FORT WAYNE	IN		01/21/2025		514		(15)			(15)		499				
100067374	TODD SANTOS	MEX		06/13/2021		1,352		(15)			(15)		1,352				
100024270	BECHER	IL		09/20/2018		566		(15)			(15)		551				
100109003	ALPINE	AL		09/31/2023		246		(11)			(11)		235				
100018229	HACKENSACK	NJ		06/08/2018		580	(10)				(10)		570				
100047471	SPRINGFIELD	VA		11/20/2020		440	(45)				(45)		395				
100054174	TRENTON	NJ		03/23/2021		781	(40)				(40)		741				
100175812	MACON	NC		11/12/2024		261	(7)				(7)		254				
100173833	MEMPHIS	TN		10/31/2024		270	(12)				(12)		258				
100011345	COTTONTOWN	TN		01/27/2017		2,108	(10)				(10)		2,088				
100047210	ACWORTH	GA		11/20/2020		1,129	(42)				(42)		1,087				
100017447	ORLANDO	FL		04/26/2018		782	(22)				(22)		760				
100134372	BEAUMONT	CA		10/27/2023		7,813	(131)				(131)		7,682				
100054629	SYLVANIA	OH		03/23/2021		583	(62)				(62)		521				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100100393	WEST PALM BEACH	FL		04/21/2023		247		(14)					233				
100100238	MEMPHIS	TN		07/21/2023		253		(7)					246				
1001001832	COSTA MESA	CA		06/21/2018		1,248		(22)					1,226				
100055164	MILWAUKEE	WI		03/23/2021		535		(102)					433				
100063055	BEEVILLE	TX		07/01/2021		775		(8)					767				
100146762	DALLAS	TX		03/20/2024		280		(5)					275				
100128528	PANAMA CITY	FL		09/15/2023		4,216		(167)					4,049				
100064864	OWASKA	WI		07/14/2021		632		(22)					610				
100099648	FONTANA	CA		04/06/2023		244		(9)					235				
100115260	DOLTON	IL		07/17/2023		265		(6)					259				
100141041	PEY	GA		02/20/2024		3,759		(99)					3,660				
100055212	GARDNER	MA		03/23/2021		472		(46)					426				
100185558	MYRTLE BEACH	SC		12/20/2024		184		(7)					177				
100101861	WEST PALM BEACH	FL		04/06/2023		236		(5)					231				
100157404	OCALA	FL		02/20/2025		171		(11)					160				
100078864	LINCOLN	NE		02/24/2022		652		(9)					643				
100069041	THE COLONY	TX		09/01/2021		800		(8)					792				
100109824	CHICAGO	IL		06/22/2023		355		(15)					340				
100128423	NORTH MIAMI BEACH	FL		09/15/2023		274		(3)					271				
100044109	LOS ANGELES	CA		08/19/2020		1,687		(16)					1,671				
100128497	LAS VEGAS	NV		09/15/2023		367		(6)					361				
100108491	BALTIMORE	MD		05/25/2023		258		(5)					253				
100136798	CORPUS	TX		11/27/2023		192		(6)					186				
100092950	BUFFALO	NY		02/09/2023		246		(9)					237				
100174030	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024		259		(12)					247				
100055492	COPPERAS COVE	TX		07/28/2021		911		(23)					888				
100055207	MINNEAPOLIS	MINN		03/23/2021		4,073		(126)					3,947				
100103111	GARFIELD HEIGHTS	OH		04/21/2023		231		(4)					227				
100170053	HOUSTON	TX		11/08/2024		277		(11)					266				
100127894	LAS VEGAS	NV		09/08/2023		404		(6)					398				
100047553	SAINT CLAIR SHORES	MI		11/20/2020		438		(29)					409				
100063165	JEFFERSON CITY	MO		07/01/2021		501		(6)					493				
100064816	DES MOINES	IA		07/14/2021		547		(24)					523				
100100070	MYRTLE BEACH	SC		03/28/2023		203		(11)					192				
100144472	SILVER SPRING	MD		01/30/2024		391		(23)					368				
100171745	GARNER	NC		10/17/2024		322		(4)					318				
100063054	TRENTON	NJ		07/01/2021		275		(11)					274				
100100288	DELRAY BEACH	FL		03/24/2023		252		(5)					247				
100065761	KENNER	LA		07/28/2021		2,167		(60)					2,107				
100130343	HILLSBORO	OR		09/28/2023		603		(10)					593				
100053816	WYNN	AR		03/23/2021		1,901		(96)					1,805				
100048036	CANTON	OH		11/20/2020		549		10					559				
100046234	JACKSONVILLE	FL		11/25/2020		1,902		(133)					1,769				
100134911	SHELBY	NC		10/30/2023		3,142		(62)					3,080				
100023781	ALBUQUERQUE	NM		09/04/2018		772		(27)					745				
100047137	MARIENGO	OH		11/20/2020		265		21					286				
100088154	FORT WORTH	TX		10/25/2022		163		(10)					153				
100054699	CROSSVILLE	TN		03/23/2021		994		(49)					945				
100177340	PHOENIX	AZ		01/16/2025		298		(6)					292				
100057847	OWENS CROSS ROADS	AL		06/30/2021		4,638		(180)					4,458				
100101126	SPRINGFIELD	VA		04/28/2023		241		(14)					227				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006294	WEST SENeca	NY		07/01/2021		536		(3)			(3)		533				
10006672	WARP ACES	OK		06/02/2021		795		(10)			(10)		785				
10020459	BROOKVILLE	NY		04/04/2025		554		(21)			(21)		533				
10007060	NAMPA	ID		10/01/2021		642							642				
10006246	MIDWEST CITY	OK		07/01/2021		574		(17)			(17)		557				
10013818	NORTH MIAMI BEACH	FL		12/14/2023		228		(3)			(3)		225				
10011729	TUSCALOOSA	AL		07/20/2023		245		(6)			(6)		239				
10016261	FRANKLINTON	NC		09/27/2024		265		(12)			(12)		253				
10014289	CHICAGO	IL		02/02/2024		1,288		(20)			(20)		1,248				
10015423	BRANT	NY		07/19/2024		250		(10)			(10)		240				
10005034	TUCSON	AZ		11/20/2020		336		(11)			(11)		325				
10004646	TALLAHASSEE	FL		11/25/2020		588		(2)			(2)		586				
10005712	BLACKWOOD	NJ		06/30/2021		552		(19)			(19)		533				
100177071	PALM DESERT	CA		01/16/2025		384		(6)			(6)		378				
10010853	JOHNSON CITY	TX		05/25/2023		208		(6)			(6)		202				
100111005	HAMPTON	NH		06/29/2023		1,169		(58)			(58)		1,111				
100091254	DETROIT	MI		01/31/2023		293		(17)			(17)		276				
100115276	HELVETIA	OK		07/17/2023		754		(23)			(23)		731				
100023738	SAN DIEGO	CA		09/04/2018		1,521		(16)			(16)		1,505				
100118077	CHARLOTTE	NC		07/20/2023		266		(7)			(7)		259				
100118004	COLORADO SPRINGS	CO		05/22/2018		753		(22)			(22)		731				
10004592	SAINT CLOUD	FL		11/25/2020		133		(16)			(16)		117				
100066310	LAFAVETTE	CA		06/25/2021		488		(6)			(6)		482				
100044818	ELDRADO	WI		11/19/2020		884		(23)			(23)		861				
10017394	CORPUS CHRISTI	TX		05/22/2018		1,608		(35)			(35)		1,573				
100093029	HOUSTON	TX		05/11/2022		275		(36)			(36)		239				
100090667	JACKSONVILLE	FL		12/29/2022		240		(6)			(6)		234				
100088831	NAPLES	FL		11/15/2022		260		(7)			(7)		253				
100200101	STANTON	VA		03/06/2025		634		(18)			(18)		616				
100047194	EUGENE	OR		11/20/2020		2,946		(8)			(8)		2,938				
100174146	MEMPHIS	TN		10/31/2024		258		(12)			(12)		246				
100023741	GREENSBORO	NC		09/04/2018		582		(19)			(19)		563				
100109646	COLLEGE PARK	GA		06/14/2023		25		(18)			(18)		7				301
10019869	BALTIMORE	MD		02/28/2025		185		(2)			(2)		183				
100045550	MINNEAPOLIS	MN		11/25/2020		2,560		(174)			(174)		2,386				
100154867	RICHMOND	TX		07/19/2024		345		(12)			(12)		333				
100031170	PALM BAY	FL		03/29/2019		1,763		(18)			(18)		1,745				
100017013	SAN ANTONIO	TX		05/16/2018		610		(17)			(17)		593				
100024002	NEW PORT RICHEY	FL		09/10/2018		576		(17)			(17)		559				
100101567	TINLEY PARK	IL		04/26/2023		311		(11)			(11)		300				
100087986	SYRACUSE	UT		10/25/2022		280		(4)			(4)		276				
100151005	BONITA SPRINGS	FL		05/08/2024		106,657		(2,219)			(2,219)		104,438				
100119835	GARY	IN		08/08/2023		229		(5)			(5)		224				
100079501	PONCA CITY	OK		04/25/2022		372		(26)			(26)		346				
100103202	EVANSVILLE	IN		04/21/2023		639		(15)			(15)		624				
100115261	DOLTON	IL		07/17/2023		254		(4)			(4)		250				
100068060	ENNIS	MT		09/23/2021		765		(25)			(25)		740				
100141911	UPPER DARY	PA		03/27/2024		306		(6)			(6)		300				
100053392	FONTANA	CA		03/23/2021		1,423		(22)			(22)		1,401				
100137412	HAMPTON	NH		07/17/2024		945		(43)			(43)		902				
100066365	VIRGINIA BEACH	VA		09/23/2022		275		(1)			(1)		274				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100061864	CLOVER	SC		07/01/2021		886	(13)				(13)		873				
100019888	LITTLE ELM	TX		07/30/2018		1,123	(10)				(10)		1,113				
100016386	ABLER	PA		04/05/2018		920	(9)				(9)		911				
100049730	FRASER	CO		11/20/2020		473	37				37		510				
100000387	GLENDALE	CA		09/27/2016		1,625		36			36		1,661				
100198610	DAYTON	OH		11/27/2023		184	(5)				(5)		179				
100020301	MARTINSBURG	WV		07/17/2018		636	(15)				(15)		621				
100068504	CANON CITY	CO		08/25/2021		547	(34)				(34)		513				
100074762	WILLOX	AZ		12/01/2021		2,023	(28)				(28)		1,995				
100202034	ST. LOUIS	MO		03/18/2025		164	(1)				(1)		163				
100020215	MINNEAPOLIS	MN		07/17/2018		1,957	(27)				(27)		1,930				
100063052	COTTESVILLE	IN		07/01/2021		545	(5)				(5)		540				
100227023	SANTA ROSA BEACH	FL		07/30/2025		494,504	(4,958)				(4,958)		489,546				
100017398	GREENVILLE	SC		05/22/2018		773	(21)				(21)		752				
100055295	MAPLE HEIGHTS	OH		03/23/2021		1,399	(213)				(213)		1,186				
100162314	BOCA RATON	FL		06/05/2024		219	(4)				(4)		215				
100193392	WILMINGTON	DE		02/10/2025		247	(7)				(7)		240				
100192245	WILMINGTON	DE		07/31/2025		252	(12)				(12)		240				
100068351	GROVETOWN	GA		06/25/2021		546	(32)				(32)		514				
100169232	MIDFIELD	AL		09/27/2024		226	(11)				(11)		215				
100064730	SANTA ANA	CA		07/14/2021		565	(28)				(28)		537				
100076045	CORPUS CHRISTI	TX		01/07/2022		518	(24)				(24)		494				
100109012	BAKERSFIELD	CA		05/31/2023		1,785	(86)				(86)		1,699				
100167114	MEMPHIS	TN		09/13/2024		228	(20)				(20)		208				
100169259	WILKES-BARRE	PA		09/27/2024		232	(11)				(11)		221				
100050236	NEUBURGH	NY		11/20/2020		384	(10)				(10)		374				
100153457	SHARON HILL	PA		05/30/2024		192	(6)				(6)		186				
100157484	DETROIT	MI		02/20/2025		357	(13)				(13)		344				
100173675	PARKER CITY	IN		10/31/2024		238	(11)				(11)		227				
100067901	LITTLE ROCK	AR		09/23/2021		563	(25)				(25)		538				
100226528	HOUSTON	TX		07/30/2025		289	(8)				(8)		281				
100068439	GROVETOWN	GA		08/25/2021		554	(31)				(31)		523				
100057962	CLEVELAND	OH		06/30/2021		544	(28)				(28)		516				
100118075	PELUEERVILLE	TX		07/30/2023		582	(12)				(12)		570				
100157298	PORT ARTHUR	TX		02/20/2025		232	(12)				(12)		220				
100174070	MEMPHIS	TN		10/31/2024		256	(12)				(12)		244				
100174088	MEMPHIS	TN		10/31/2024		256	(12)				(12)		244				
100072221	PHOENIX	AZ		11/01/2021		554	(21)				(21)		533				
100063036	INDIANAPOLIS	IL		07/01/2021		517	(2)				(2)		515				
100023332	ABLER	PA		08/16/2018		3,919	(30)				(30)		3,889				
100149738	SHARON HILL	PA		04/26/2024		209	(5)				(5)		204				
100023957	DALLAS	TX		09/10/2018		576	(11)				(11)		565				
100045416	BARBOURSVILLE	VA		11/25/2020		237	19				19		256				
100023788	CORPUS CHRISTI	TX		09/04/2018		2,990	(88)				(88)		2,492				
100047712	LAS VEGAS	NV		11/20/2020		2,635	(14)				(14)		2,621				
100043371	GRAND PRAIRIE	TX		08/13/2020		1,423	(25)				(25)		1,398				
100094984	LAKELAND	FL		06/02/2022		326	(9)				(9)		317				
100045264	FOREST HILL	TX		11/25/2020		1,055	45				45		1,100				
100147112	MEMPHIS	TN		05/08/2024		294	(12)				(12)		282				
100073075	HAMMOND	LA		02/24/2022		1,230	(20)				(20)		1,210				
100202178	GREENSBORO	NC		03/18/2025		187	(9)				(9)		178				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156769	OKLAHOMA CITY	OK		06/26/2024		4,340		(131)			(131)		4,209	4,209			
100039759	SCHUMBERG	IL		10/28/2019		921		(30)			(30)		891	891			
100153179	BAYTOWN	TX		05/30/2024		52,361		(257)			(257)		52,104	52,104			
100200124	MARIETTA	GA		03/06/2025		709		(7)			(7)		702	702			
100216274	MEIRY	ME		06/20/2025		4,960		(147)			(147)		4,813	4,813			
100153425	TURKEE	AL		05/30/2024		1,159		(22)			(22)		1,137	1,137			
100047990	ANKENY	IA		11/20/2020		453		(21)			(21)		432	432			
100156922	LANCASTER	CA		08/29/2024		908		(45)			(45)		863	863			
100230106	TULSA	OK		06/26/2025		229		(4)			(4)		225	225			
100053823	TALLAHASSEE	FL		03/23/2021		438		(32)			(32)		406	406			
100161918	ZANESVILLE	OH		07/31/2024		230		(5)			(5)		225	225			
100044628	TUOLUMBA	CA		11/19/2020		533		(12)			(12)		521	521			
100118354	WEATHERFORD	TX		06/21/2018		5,103		(133)			(133)		4,970	4,970			
100057948	HOUSTON	TX		06/30/2021		593		(24)			(24)		569	569			
100053555	SAN ANTONIO	TX		03/23/2021		219		(39)			(39)		180	180			
100053828	LOME JACK	MO		03/23/2021		350		12			12		362	362			
100048633	WILDMOOD	MI		11/20/2020		3,051		(277)			(277)		2,774	2,774			
100054734	INDIANAPOLIS	IL		03/23/2021		1,859		(25)			(25)		1,834	1,834			
100192568	CLEVELAND	OH		01/31/2025		239		(7)			(7)		232	232			
100071771	TORRINGTON	CT		10/14/2021		542		(27)			(27)		515	515			
100070414	TUCSON	AZ		09/23/2021		536		(21)			(21)		515	515			
100181963	GARFIELD HEIGHTS	OH		12/09/2024		221		(6)			(6)		215	215			
100130332	BALTIMORE	MD		09/28/2023		221		(15)			(15)		206	206			
100243777	LAWTON	OK		09/29/2025		232		(3)			(3)		229	229			
100064979	RAVENNA	OH		07/14/2021		554		(18)			(18)		536	536			
100216748	INKSTER	MI		06/23/2025		1,771		(28)			(28)		1,743	1,743			
100160611	DOINEY	CA		07/19/2024		4,413		(79)			(79)		4,334	4,334			
100047662	SOUTHFIELD	MI		11/20/2020		874		(108)			(108)		766	766			
100084621	CONWAY	MI		06/02/2022		506		(15)			(15)		491	491			
100053812	HOOD RIVER	OR		03/23/2021		2,003		(130)			(130)		1,873	1,873			
100055044	SPRINGFIELD	VA		03/23/2021		433		(23)			(23)		410	410			
100061893	CREEKTOWINGA	NY		07/01/2021		1,365		(15)			(15)		1,350	1,350			
100071743	PALATKA	FL		10/14/2021		878		(51)			(51)		827	827			
100076481	GARY	IN		12/21/2021		468		(45)			(45)		423	423			
100050098	CANDLER PARK	CA		11/20/2020		792		(69)			(69)		723	723			
100173976	PARKER CITY	IN		10/31/2024		237		(11)			(11)		226	226			
100065144	WARNER ROBINS	GA		07/14/2021		589		(13)			(13)		576	576			
100206630	COLUMBUS	OH		04/17/2025		205		(9)			(9)		196	196			
100084735	LOME	CA		07/14/2021		529		(26)			(26)		503	503			
100047029	CLELSON	SC		11/20/2020		754		(25)			(25)		729	729			
100078279	COLUMBIA	SC		02/10/2022		395		(34)			(34)		361	361			
100103798	ARSDALE	NC		05/10/2023		249		(7)			(7)		242	242			
100119758	FLORISSANT	CO		06/08/2023		229		(5)			(5)		224	224			
100066024	BAY SHORE	NY		06/02/2021		912		(6)			(6)		906	906			
100065046	BATON ROUGE	LA		07/14/2021		3,996		(115)			(115)		3,881	3,881			
100019383	PENSACOLA	FL		07/26/2018		604		(9)			(9)		595	595			
100131864	MIRLE BEACH	SC		10/06/2023		244		(9)			(9)		235	235			
100062968	PHILADELPHIA	PA		07/01/2021		774		(9)			(9)		765	765			
100174957	PITTSBURGH	PA		10/31/2024		229		(9)			(9)		220	220			
100175918	PINEVILLE	NC		11/14/2024		11,337		(485)			(485)		10,842	10,842			
100236570	PHILADELPHIA	PA		09/12/2025		388		(17)			(17)		371	371			

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100023478	VIRGINIA BEACH	VA		09/04/2018		585	(19)				(19)		566		566		
100204146	CANTON	OH		03/28/2025		210	(10)				(10)		200		200		
100130410	NORRISTOWN	PA		09/28/2023		613	(37)				(37)		576		576		
100049611	SAN ANTONIO	TX		11/20/2020		220	(35)				(35)		185		185		
100108411	TRENTON	NJ		05/25/2023		230	(4)				(4)		226		226		
100209860	GUN BARREL CITY	TX		05/05/2025		225	(4)				(4)		221		221		
100062217	EL PASO	TX		07/01/2021		838	(15)				(15)		823		823		
100141414	SANFORD	FL		01/30/2024		454	(31)				(31)		423		423		
100190950	CLEVELAND	OH		01/22/2025		197	(5)				(5)		192		192		
100048573	FONTANA	CA		11/20/2020		712	(59)				(59)		653		653		
100099766	ENDICOTT	NY		02/28/2023		222	(5)				(5)		217		217		
100079158	TUSCALOOSA	AL		02/24/2022		522	(19)				(19)		503		503		
100088261	WILMINGTON	DE		10/17/2022		327	(6)				(6)		321		321		
100046325	PROVIDENCE	UT		11/25/2020		365	(64)				(64)		301		301		
100064812	JACKSON	TN		07/14/2021		544	(24)				(24)		520		520		
100023312	EAST POINT	GA		06/16/2018		734	(15)				(15)		719		719		
100209801	MUNCIE	IN		05/05/2025		217	(9)				(9)		208		208		
100011266	HAVI RIVER	NC		01/27/2017		70	9				9		79		79		
100180132	SUMERVILLE	SC		11/25/2024		3 275	(142)				(142)		3 133		3 133		
100092012	TRENTON	NJ		02/09/2023		232	(3)				(3)		229		229		
100017857	FORT WORTH	TX		05/30/2018		993	(19)				(19)		974		974		
100193548	RHINELANDER	WI		02/10/2025		257	(7)				(7)		250		250		
100190300	GARFIELD HEIGHTS	OH		01/22/2025		203	(4)				(4)		199		199		
100063200	HUTCHINSON	KS		07/01/2021		693	(1)				(1)		692		692		
100053866	TALLAHASSEE	FL		03/23/2021		153	(20)				(20)		133		133		
100016489	GREER	AZ		04/10/2018		608	(6)				(6)		600		600		
100066513	LAFAVETTE	CA		08/25/2021		634	(21)				(21)		613		613		
100113699	LAURINBURG	NC		06/29/2023		1 204	(39)				(39)		1 165		1 165		
100066275	TRENTON	NJ		08/25/2021		541	(31)				(31)		510		510		
100048643	HIALEAH	FL		11/20/2020		2 207	(94)				(94)		2 113		2 113		
100202020	MILWAUKEE	WI		03/18/2025		238	(2)				(2)		236		236		
100174150	HOUSTON	TX		10/31/2024		240	(9)				(9)		231		231		
100172723	GERBETOWN	TX		11/21/2024		1 060	(10)				(10)		1 050		1 050		
100143795	COLLINGS	OH		02/28/2024		163	(14)				(14)		149		149		
100050067	DELAND	FL		11/20/2020		350	(29)				(29)		321		321		
100100277	DES PLAINES	IL		03/24/2023		457	(25)				(25)		432		432		
100118069	ALTA MONTE SPRINGS	FL		07/20/2023		309	(6)				(6)		303		303		
100023610	ANSANIA	CT		09/04/2018		4 267	(122)				(122)		4 145		4 145		
100192946	STUART	FL		01/31/2025		7 046	(326)				(326)		6 720		6 720		
100050371	VALLEY STREAM	NY		11/20/2020		2 181	(55)				(55)		2 126		2 126		
100071118	EI DORADO	AR		10/01/2021		502	(3)				(3)		499		499		
100209517	BAKERSFIELD	CA		05/02/2025		36 917	(1 134)				(1 134)		35 783		35 783		
100063636	GATES	NY		07/01/2021		914	(1)				(1)		913		913		
100054206	PAYTON	IL		03/23/2021		527	(41)				(41)		486		486		
100064721	MIAMI	FL		07/14/2021		639	(32)				(32)		607		607		
10027030	RALEIGH	NC		07/30/2025		157 096	(2 290)				(2 290)		154 806		154 806		
100062728	ASHLAND	MA		07/01/2021		841	(3)				(3)		838		838		
100193535	BUFFALO	NY		02/10/2025		250	(6)				(6)		242		242		
100064699	SAN ANTONIO	TX		07/14/2021		519	(29)				(29)		490		490		
100089894	JACKSONVILLE	FL		11/15/2022		381	(29)				(29)		352		352		
100023361	REDLANDS	CA		09/10/2018		998	(26)				(26)		972		972		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100053575	EL PASO	TX		03/23/2021		301	(48)				(48)		253	253			
100072544	PHOENIX	AZ		11/01/2021		693	(9)	(9)			(9)		684	684			
100054451	BROKEN ARROW	OK		03/23/2021		428	(29)	(29)			(29)		399	399			
100116068	LAUDERHILL	FL		07/20/2023		385	(9)	(9)			(9)		376	376			
100060314	CHESAPEAKE	VA		06/25/2021		555	(15)	(15)			(15)		540	540			
100046196	NAUATUCK	CT		11/25/2020		469	(2)	(2)			(2)		467	467			
100200107	PETERSBURG	AK		03/06/2025		282	(8)	(8)			(8)		274	274			
100055335	DEERFIELD BEACH	FL		03/23/2021		1 642	(65)	(65)			(65)		1 577	1 577			
100174773	BISHOP	CA		10/31/2024		244	(14)	(14)			(14)		230	230			
100248902	ARON	OH		10/29/2025		2 286	(82)	(82)			(82)		2 204	2 204			
100062595	GUTHRIE	OK		04/14/2022		277	(8)	(8)			(8)		269	269			
100078944	CENTER POINT	AL		02/24/2022		523	(5)	(5)			(5)		518	518			
5 00007E+11	WATERGLEN	ND		01/28/2026		2 218							2 218	2 121	(97)		(97)
100103808	CLEVELAND HEIGHTS	OH		05/10/2023		271	(5)	(5)			(5)		266	266			
100054908	LEBANON	OR		03/23/2021		177	(41)	(41)			(41)		136	136			
100188917	LAURELIN	WV		01/09/2025		190	(7)	(7)			(7)		183	183			
100190355	NORTH LITTLE ROCK	AR		01/22/2025		207	(3)	(3)			(3)		204	204			
100202060	WILSON	WY		03/18/2025		208	(2)	(2)			(2)		206	206			
100174117	MONROEVILLE	PA		10/31/2024		245	(11)	(11)			(11)		234	234			
100054914	WARRIOR	AL		03/23/2021		211	(39)	(39)			(39)		172	172			
100076104	COLUMBUS	OH		01/07/2022		534	(22)	(22)			(22)		512	512			
100057789	WACO	TX		06/30/2021		544	(23)	(23)			(23)		521	521			
100043706	CLARKSBURG	MD		06/13/2020		300	(21)	(21)			(21)		279	279			
100063330	LOUISVILLE	KY		07/01/2021		742	(8)	(8)			(8)		734	734			
100076157	COLUMBIA	SC		01/07/2022		526	(18)	(18)			(18)		508	508			
100060204	SCHENECTADY	NY		02/25/2022		437	(27)	(27)			(27)		410	410			
100030538	ACWORTH	GA		12/20/2018		874	(28)	(28)			(28)		846	846			
100055830	NEWARK	NJ		03/23/2021		308	17				17		325	325			
100158915	AURORA	CO		07/10/2024		2 425	(43)	(43)			(43)		2 382	2 382			
100153486	DETROIT	MI		05/30/2024		247	(5)	(5)			(5)		242	242			
100266950	TOLEDO	OH		12/23/2025		80	(1)	(1)			(1)		79	79			
100159844	DELRAY BEACH	FL		06/16/2024		183	(22)	(22)			(22)		161	161			
100228057	TAMPA	FL		06/07/2025		354	(3)	(3)			(3)		351	351			
100154120	RIO RANCHO	NM		07/11/2024		20 620	(620)	(620)			(620)		20 000	20 000			
100181552	GARFIELD HEIGHTS	OH		12/09/2024		198	(7)	(7)			(7)		191	191			
100064955	CLINTON	CT		07/14/2021		556	(22)	(22)			(22)		534	534			
100064657	CLINTON	CT		07/14/2021		556	(22)	(22)			(22)		534	534			
100064658	CLINTON	CT		07/14/2021		556	(22)	(22)			(22)		534	534			
100064660	CLINTON	CT		07/14/2021		556	(22)	(22)			(22)		534	534			
100064661	CLINTON	CT		07/14/2021		556	(22)	(22)			(22)		534	534			
100067927	SPRING HILL	TN		09/23/2021		345	(18)	(18)			(18)		327	327			
100053918	INGLESIDE	IL		03/23/2021		3 059	(28)	(28)			(28)		3 030	3 030			
100070825	PHILADELPHIA	PA		10/01/2021		1 188	(4)	(4)			(4)		1 184	1 184			
100048238	FORT LAUDERDALE	FL		11/20/2020		1 681	(44)	(44)			(44)		1 637	1 637			
100055246	COMETA	OK		03/23/2021		542	(48)	(48)			(48)		494	494			
100049485	ORLANDO	FL		11/20/2020		4 258	(275)	(275)			(275)		3 983	3 983			
100177033	OCEAN CITY	NJ		07/16/2025		1 959	(24)	(24)			(24)		1 835	1 835			
100190529	ZANESVILLE	OH		01/22/2025		242	(5)	(5)			(5)		237	237			
100063274	Ocala	FL		07/01/2021		708	(7)	(7)			(7)		701	701			
100167122	MACON	NC		09/13/2024		271	(18)	(18)			(18)		253	253			
100119739	KANSAS CITY	MO		06/08/2023		232	(4)	(4)			(4)		228	228			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100102349	MINNEAPOLIS	MI		06/07/2023		263		(4)				(4)	259				
100053947	FAVETTEVILLE	NC		03/23/2021		1,096		(94)				(94)	1,002				
100088910	GALLWAY	OH		11/15/2022		168		(11)				(11)	157				
100047764	COLONIA	NJ		11/20/2020		2,502		(152)				(152)	2,350				
100205928	MOXINEY	TX		04/15/2025		3,003		(64)				(64)	2,939				
100235125	HERMITAGE	TN		06/28/2025		4,431		(79)				(79)	4,352				
100055564	CASA GRADE	AZ		03/23/2021		2,818		(55)				(55)	2,763				
100079215	WASHINGTON	DC		02/24/2022		508		(14)				(14)	494				
100151780	BROOKSVILLE	TX		05/10/2024		651		(36)				(36)	615				
100164571	FALLING WATERS	WV		06/21/2024		27,736		(818)				(818)	26,918				
100066106	ORLANDO	FL		06/02/2021		576		(6)				(6)	570				
100072529	REDFORD	MI		11/01/2021		1,788		(29)				(29)	1,739				
100068265	NORTH MYRTLE BEACH	SC		06/25/2021		489		(23)				(23)	466				
100054513	CATAMBA	NC		03/23/2021		728		(31)				(31)	697				
100140060	OCEAN VIEW	DE		07/08/2024		103,478		(1,437)				(1,437)	102,041				
100074612	CONVERSE	TX		12/01/2021		966		(11)				(11)	955				
100000511	WILLINGTON	DE		09/27/2016		419		(6)				(6)	413				
100199891	PHOENIX	AZ		03/06/2025		296		(5)				(5)	291				
100057579	SAN ANTONIO	TX		06/30/2021		535		(24)				(24)	511				
100169213	INDIANAPOLIS	IL		09/27/2024		575		(25)				(25)	550				
100065920	GREENBELT	MD		07/23/2021		425		(16)				(16)	409				
100071736	TORRINGTON	CT		10/14/2021		509		(34)				(34)	475				
100193949	HAZEL CREST	IL		02/10/2025		163		(1)				(1)	162				
100177094	STUART	FL		07/16/2025		1,872		(87)				(87)	1,785				
100076188	WILLIAMSBURG	VA		07/07/2022		2,447		(61)				(61)	2,386				
100246037	GILBERTSVILLE	PA		10/29/2025		1,224		(44)				(44)	1,180				
100134883	TAYLOR	TX		10/30/2023		2,676		(19)				(19)	2,657				
100055836	GEORGETOWN	TX		03/23/2021		1,523		(50)				(50)	1,473				
100046118	LANHAM	MD		11/20/2020		425		(18)				(18)	407				
100047983	BRIDGEPORT	CT		11/20/2020		488		43				43	531				
100117255	CHICAGO HEIGHTS	IL		06/29/2023		1,119		(33)				(33)	1,086				
100185785	RAYTOWN	MO		12/26/2024		11,468		(323)				(323)	10,945				
100155196	MESQUITE	TX		07/19/2024		240		(16)				(16)	224				
100152023	MESQUITE	TX		07/19/2024		240		(16)				(16)	224				
100155205	DALLAS	TX		07/19/2024		240		(16)				(16)	224				
100053865	DEWHAH SPRINGS	LA		03/23/2021		428							428				
100088219	GARFIELD HEIGHTS	OH		10/17/2022		369		74				74	443				
100024570	MIAMI	FL		08/20/2018		478		67				67	545				
100076125	HARRISBURG	NC		01/07/2022		528		(21)				(21)	507				
100133867	CLEVELAND	OH		10/25/2023		193		(5)				(5)	188				
100077251	PALM BAY	FL		07/03/2022		873		(9)				(9)	864				
100061931	PITTSBURGH	PA		07/01/2021		720		(15)				(15)	705				
100130002	PORT ORANGE	FL		09/27/2023		229		(6)				(6)	223				
100043224	KATY	TX		06/13/2020		344		(1)				(1)	343				
100090997	EASLEY	SC		01/06/2023		597		(16)				(16)	581				
100088931	CANTON	OH		11/15/2022		288		(1)				(1)	287				
100174522	YORK	SC		10/31/2024		174		(11)				(11)	163				
100191696	HEBER	UT		02/20/2025		6,576		(259)				(259)	6,318				
100164883	LAS VEGAS	NV		08/26/2024		65,393		(1,102)				(1,102)	64,291				
100129950	HOUA	LA		09/27/2023		984		(14)				(14)	970				
100045255	BELVIDERE	IL		11/25/2020		1,629		4				4	1,633				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214789	FLORENCE	AL		06/11/2025		189		(9)			(9)		180		180		
100073625	TEHACHA PI	CA		04/25/2022		476		(7)			(7)		469		469		
100053594	ROCKAWAY	NJ		03/23/2021		1,116		(55)			(55)		1,061		1,061		
100019628	EL PASO	TX		07/26/2018		2,569		(62)	2,569		(62)		2,507		2,507		
100014518	SYKESVILLE	MD		09/27/2017		1,438		(8)			(8)		1,430		1,430		
100198959	OMAHA	NE		02/28/2025		172		(5)			(5)		167		167		
100109235	CHICAGO	IL		07/21/2023		583		(24)			(24)		559		559		
100090368	KANNAPOLIS	NC		02/03/2023		884		(52)			(52)		832		832		
100214665	WEST PALM BEACH	FL		06/11/2025		88,000		(4,067)			(4,067)		83,933		83,933		
100076135	WAYNE	NJ		01/07/2022		527		(24)			(24)		503		503		
100071869	ALTON	TX		10/14/2021		721		(47)			(47)		674		674		
100018439	DALLAS	TX		06/27/2018		765		(19)			(19)		746		746		
100055841	TUCSON	AZ		03/23/2021		271							271		271		
100175794	PARMA	OH		11/12/2024		257		(1)			(1)		256		256		
100201428	MEMPHIS	TN		03/12/2025		222		(10)			(10)		212		212		
3410000838	SHAKER HEIGHTS	OH		05/15/2025		24,287							24,287		24,287		
100045308	SUMMITVILLE	NY		11/25/2020		2,259		(131)			(131)		2,128		2,128		
100193249	BEDFORD	MA		02/10/2025		225		(8)			(8)		217		217		
100048823	TALLAHGEE	OH		11/20/2020		1,294		134			134		1,428		1,428		
100209757	DETROIT	MI		05/05/2025		229		(7)			(7)		222		222		
100209656	TOLEDO	OH		05/05/2025		227		(5)			(5)		222		222		
100126553	HAWAII	LA		06/30/2023		236		(5)			(5)		231		231		
100042865	SACRAMENTO	CA		05/28/2020		1,841		(5)			(5)		1,836		1,836		
100063193	COPPERAS COVE	TX		07/01/2021		529		(9)			(9)		520		520		
100113944	DURHAM	NC		06/29/2023		217		(6)			(6)		211		211		
100174105	DETROIT	MI		10/31/2024		255		(12)			(12)		243		243		
100043764	SALT LAKE CITY	UT		06/13/2020		1,011		(39)			(39)		972		972		
100181607	CLEVELAND	OH		12/09/2024		192		(2)			(2)		190		190		
100018259	KENNEBOLD	TX		06/27/2018		819		(17)			(17)		802		802		
100016691	COLORADO SPRINGS	CO		04/10/2018		811		(19)			(19)		792		792		
100202099	LEBANON	OR		03/18/2025		230		(1)			(1)		229		229		
100049134	WOODSTOCK	GA		11/20/2020		1,551		(28)			(28)		1,523		1,523		
100192178	CRESTWOOD	IL		01/31/2025		214		(10)			(10)		204		204		
100202096	DETROIT	MI		03/18/2025		238		(4)			(4)		234		234		
100169265	BINGHAMTON	NY		09/27/2024		197		(9)			(9)		188		188		
100212887	JOHNSTOWN	OH		05/28/2025		223		(3)			(3)		220		220		
100169249	CHICAGO	IL		09/27/2024		200		(9)			(9)		191		191		
100193304	ZION	IL		02/10/2025		203		(5)			(5)		198		198		
100126432	BIG SPRING	TX		06/30/2023		209		(5)			(5)		204		204		
100063283	CONVERS	GA		07/01/2021		688		(11)			(11)		677		677		
100209864	PHILADELPHIA	PA		05/05/2025		237							237		237		
100223205	MILFORD	MI		06/13/2025		467		(22)			(22)		445		445		
100169248	CHICAGO	IL		09/27/2024		326		(15)			(15)		311		311		
100141602	MOAB	UT		07/30/2024		1,232		(49)			(49)		1,183		1,183		
100169250	GARY	IN		09/27/2024		236		(11)			(11)		225		225		
100063515	ABERDEEN	NC		07/01/2021		688		(5)			(5)		683		683		
100141422	ROCKFORD	IL		07/30/2024		179		(9)			(9)		170		170		
100048773	SAINT PAUL	MINN		11/20/2020		1,541		(5)			(5)		1,536		1,536		
100047231	PERRIS	CA		11/20/2020		1,378		(104)			(104)		1,274		1,274		
100064750	COLUMBIA	SC		07/14/2021		534		(26)			(26)		508		508		
100054771	TORRINGTON	CT		03/23/2021		158		(32)			(32)		126		126		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068288	INGLESIDE	IL		06/25/2021		473		(16)			(16)		457	457			
100109841	ST. LOUIS	MO		06/22/2023		955		(33)			(33)		922	922			
100253395	LITTLE ELM	TX		10/30/2025		82,198		(2,476)			(2,476)		79,722	79,722			
100174179	MEIRHIS	TN		10/31/2024		241		(10)			(10)		231	231			
100064833	HAZELWOOD	MO		07/14/2021		527		(22)			(22)		505	505			
100167112	KINNSVILLE	MO		09/13/2024		255		(13)			(13)		242	242			
100054043	SANIT LOUIS	MO		03/23/2021		418		(16)			(16)		402	402			
100119746	BALTIMORE	MD		06/08/2023		242		(5)			(5)		237	237			
100209802	MEIRHIS	TN		05/05/2025		210		(10)			(10)		200	200			
100065655	BIRDSPORO	PA		07/28/2021		481		(16)			(16)		465	465			
100047039	CLEAR LAKE	IA		11/20/2020		696		(94)			(94)		602	602			
100163607	MODESTO	CA		06/15/2024		707		(17)			(17)		690	690			
100167106	DEARBORN HEIGHTS	MI		09/13/2024		499		(24)			(24)		475	475			
100067341	COUNCIL BLUFFS	IA		09/23/2021		1,106		(60)			(60)		1,046	1,046			
100055069	HOUSTON	TX		03/23/2021		112		(25)			(25)		87	87			
100102591	MEIRHIS	TN		06/07/2023		230		(23)			(23)		207	207			
100169263	GLASSPORT	PA		09/27/2024		633		(30)			(30)		603	603			
100053398	BROOKLYN	NY		03/23/2021		3,082		(56)			(56)		3,026	3,026			
100077895	TULSA	OK		01/03/2022		700		(11)			(11)		689	689			
100174024	CINCINNATI	KY		10/31/2024		63,284		(1,924)			(1,924)		61,360	61,360			
100119061	CHICAGO	IL		07/27/2023		8,213		(69)			(69)		8,144	8,144			
100119866	BLITHE	CA		06/10/2023		247		(4)			(4)		243	243			
100130441	ARGON	OH		09/28/2023		2,661		(146)			(146)		2,515	2,515			
100078783	HOUSTON	TX		02/24/2022		532		(1)			(1)		531	531			
100054534	SANIT LOUIS	MO		03/23/2021		416		(4)			(4)		412	412			
100175981	CLEVELAND	OH		11/12/2024		194		(9)			(9)		185	185			
100228962	ALPHARETTA	GA		09/10/2025		4,332		(205)			(205)		4,127	4,127			
100075364	BLOOMFIELD	NJ		12/01/2021		698		(6)			(6)		692	692			
100219746	TYLER	TX		07/08/2025		5,993		(283)			(283)		5,710	5,710			
100076743	NOGALES	AZ		01/07/2022		520		(18)			(18)		502	502			
100101547	WYLE	TX		04/26/2023		6,415		(54)			(54)		6,361	6,361			
100130011	CREST HILL	IL		09/27/2023		208		(5)			(5)		203	203			
100101613	MILWAUKEE	WI		03/31/2023		255		(9)			(9)		246	246			
100193277	DETROIT	MI		02/10/2025		249		(5)			(5)		244	244			
100057991	PETERSBURG	AK		06/30/2021		911		(12)			(12)		899	899			
100053776	CARL ISLE	MA		03/23/2021		514		(50)			(50)		464	464			
100156919	NAVASOTA	TX		06/27/2024		182		(3)			(3)		179	179			
100062953	MARIERO	LA		07/01/2021		760		(17)			(17)		743	743			
100054264	CHICAGO	IL		03/23/2021		1,532		(9)			(9)		1,523	1,523			
100207447	BATTLE CREEK	MI		04/29/2025		225		(7)			(7)		218	218			
100045432	KINNSTREE	SC		11/25/2020		1,786		(141)			(141)		1,625	1,625			
100276627	BIG SPRING	TX		01/29/2026		86		(2)			(2)		84	84			
100055664	RACINE	WI		03/23/2021		271		(15)			(15)		256	256			
100071780	IRMO	SC		10/14/2021		528		(24)			(24)		504	504			
100071841	TUSCON	AZ		10/14/2021		534		(30)			(30)		504	504			
100034774	CORK	IRL		06/21/2019		(3,074)		(11)			(11)	(16)	(3,101)	(1,301)	(10)	1,811	1,800
100064732	SEGWIN	TX		07/14/2021		509		(25)			(25)		484	484			
100115220	HAMILTON	NJ		07/17/2023		213		(6)			(6)		207	207			
100167145	MUNCIE	IN		09/13/2024		228		(15)			(15)		213	213			
100126515	GREER	SC		06/30/2023		2,799		(320)			(320)		3,119	3,119			
100053831	MOLINE	IL		03/23/2021		328		(12)			(12)		340	340			

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006236	MONTGOMERY	AL		07/01/2021		740	(10)				(10)		730		730		
100017942	WEST ALLIS	WI		05/22/2018		1,033	(30)				(30)		1,003		1,003		
100046351	CUMMING	GA		11/25/2020		2,627	(68)				(68)		2,559		2,559		
100062629	COLUMBIA	SC		07/01/2021		810	(10)				(10)		800		800		
100136093	MOORESVILLE	NC		12/18/2023		1,149		(102)			(102)		1,047		1,047		
1000100930	CHICAGO	IL		04/28/2023		2,003	(3)				(3)		2,000		2,000		
100175507	PALM BAY	FL		12/23/2024		1,336		(61)			(61)		1,275		1,275		
100069060	BERLIN HEIGHTS	OH		09/01/2021		217							217		217		
100099758	CLEVELAND	OH		02/28/2023		243		(3)			(3)		240		240		
100248890	LA PLACE	LA		10/29/2025		241		(9)			(9)		232		232		
100068393	EASTON	MA		06/25/2021		721		(42)			(42)		679		679		
100019777	BOISE	ID		07/26/2018		640		(23)			(23)		617		617		
100079055	CENTER LINE	MI		02/24/2022		513		(6)			(6)		507		507		
100066052	SEASIDEVILLE	TX		08/02/2021		1,106		(37)			(37)		1,069		1,069		
100202048	SAN BENITO	TX		03/18/2025		240		(9)			(9)		231		231		
100062224	APPROKA	FL		07/01/2021		777							777		777		
100099828	TRENTON	NJ		02/28/2023		226		(7)			(7)		219		219		
100226548	STANTON	CA		07/30/2025		677		(46)			(46)		631		631		
100033564	KALISPELL	MT		03/23/2021		374		(13)			(13)		361		361		
100053578	MOUNT PLEASANT	SC		03/23/2021		297		(4)			(4)		293		293		
100044069	BALTIMORE	MD		11/19/2020		552		(41)			(41)		511		511		
100101789	POTTSVILLE	PA		03/31/2023		225		(4)			(4)		221		221		
100044134	WILLMAR	MN		06/19/2020		450		15			15		465		465		
100023345	HACKETTSTOWN	NJ		08/16/2018		990		(20)			(20)		940		940		
100043603	BURNSVILLE	NC		06/13/2020		1,650		(57)			(57)		1,593		1,593		
100055425	CHICAGO	IL		03/23/2021		1,361		(41)			(41)		1,320		1,320		
100113025	CASSVILLE	PA		06/29/2023		115		(5)			(5)		110		110		
100154819	BATON ROUGE	LA		07/19/2024		268		(23)			(23)		245		245		
100062113	LEXINGTON	KY		07/01/2021		595		(10)			(10)		585		585		
100047190	LOVELAND	CO		11/20/2020		354		(49)			(49)		305		305		
100047628	MALDEN	SC		11/20/2020		818		(75)			(75)		743		743		
100018031	VISALIA	CA		05/22/2018		863		(13)			(13)		850		850		
100067630	GREENVILLE	SC		09/23/2021		503		(28)			(28)		475		475		
100064722	BRADLEY	CA		07/14/2021		526		(27)			(27)		499		499		
100164531	CHARLOTTE	NC		08/21/2024		8,894		(150)			(150)		8,744		8,744		
100045982	HOUDELL	NJ		11/25/2020		2,308		(119)			(119)		2,189		2,189		
100079063	NORTH PLATTE	NE		02/24/2022		495		(8)			(8)		487		487		
100054824	TUSCON	AZ		03/23/2021		270		8			8		278		278		
100174035	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024		242		(11)			(11)		231		231		
100135557	CHICAGO	IL		11/16/2023		10,732		(168)			(168)		10,564		10,564		
100062100	HARVARD	IL		07/01/2021		1,029		(6)			(6)		1,023		1,023		
100064646	SANIT PETERSBURG	FL		07/14/2021		559		(20)			(20)		539		539		
100018068	TEMPE	AZ		06/08/2018		1,332		(35)			(35)		1,297		1,297		
100055093	STATESBORO	GA		03/23/2021		222		(29)			(29)		193		193		
100043271	INDIANAPOLIS	IL		06/13/2020		1,380		15			15		1,395		1,395		
100067465	WHITE HOUSE	TN		09/23/2021		3,538		(174)			(174)		3,364		3,364		
100064623	DAYTON	OH		07/14/2021		536		(20)			(20)		516		516		
100045661	FORT WAYNE	IN		11/25/2020		245		(33)			(33)		212		212		
100214825	METAIRIE	LA		06/06/2025		233							233		233		
100043742	DEVILLE	LA		06/13/2020		532							528		528		
100076223	GENOA	NV		01/07/2022		1,069		(39)			(39)		1,030		1,030		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100091534	HARVEY	LA		01/20/2023		211	(6)				(6)		205	205			
100065061	SAINT LOUIS	MO		07/14/2021		551	(16)				(16)		535	535			
100074760	RIANKE	VA		12/01/2021		442		(13)			(13)		429	429			
100090094	OPELIKA	AL		01/13/2023		161	(10)				(10)		151	151			
100216035	WRIGHTWOOD	CA		06/17/2025		913		(22)			(22)		891	891			
100063380	BONIFAY	FL		07/01/2021		450	(4)				(4)		446	446			
100078862	ANDRE	OK		02/24/2022		499		(5)			(5)		494	494			
100027805	PHOENIX	AZ		10/26/2018		282		39			39		321	321			
100133564	MILWAUKEE	WI		10/25/2023		404		(10)			(10)		394	394			
100016589	SHEET HOME	OR		04/10/2018		1 233		(8)			(8)		1 225	1 225			
100237128	ROCHESTER	NH		09/12/2025		201		(8)			(8)		193	193			
100023349	DENTON	TX		06/16/2018		2 858		(74)			(74)		2 784	2 784			
100209280	OSHEO	IL		04/29/2025		3 441		(85)			(85)		3 356	3 356			
100175236	KATY	TX		11/05/2024		15 643		(173)			(173)		15 470	15 470			
100273779	ALBANY	NY		01/23/2026		140		(5)			(5)		135	135			
100076297	CALHOUN	GA		01/07/2022		627		(21)			(21)		606	606			
100112846	LIBERTY	MO		06/29/2023		1 121		(61)			(61)		1 060	1 060			
100063818	RAYTOWN	MO		07/01/2021		921		(21)			(21)		900	900			
100062772	AUSTELL	GA		07/01/2021		492		(1)			(1)		491	491			
100213793	SAVANNAH	GA		05/29/2025		178		(9)			(9)		169	169			
100228383	GOODYEAR	AZ		06/11/2025		193		(5)			(5)		188	188			
100164516	WILKES-BARRE	PA		06/28/2024		183		(6)			(6)		177	177			
100043778	TULSAOK	CA		06/13/2020		172		(21)			(21)		151	151			
100090248	PENSACOLA	FL		01/13/2023		174		(13)			(13)		161	161			
100089100	EASLEY	SC		01/06/2023		778		(30)			(30)		748	748			
100112265	ARLINGTON HEIGHTS	IL		06/29/2023		69		50			50		119	119			
100173798	PEW HILLS	PA		10/30/2024		219		(20)			(20)		199	199			
100157190	GAINESVILLE	VA		02/20/2025		453		(16)			(16)		437	437			
100050201	LAKE VILLA	IL		11/20/2020		1 024		(5)			(5)		1 019	1 019			
100053374	LAKELAND	FL		03/23/2021		2 374		(80)			(80)		2 294	2 294			
100070491	WEST MILFELIN	PA		09/23/2021		499		(31)			(31)		468	468			
100101750	CLEVELAND	OH		03/31/2023		303		(9)			(9)		294	294			
100110041	LONGS	SC		06/23/2023		179		(7)			(7)		172	172			
100084790	DALLAS	TX		06/02/2022		720		(13)			(13)		707	707			
100049075	MORRISON	OH		11/20/2020		1 320		(82)			(82)		1 238	1 238			
100053900	CHICAGO	IL		03/23/2021		2 231		(75)			(75)		2 156	2 156			
100055341	NEW BRITAIN	CT		03/23/2021		439		(30)			(30)		409	409			
100141688	MACON	NC		01/30/2024		203		(5)			(5)		198	198			
100174111	MONTGOMERY	AL		10/31/2024		240		(11)			(11)		229	229			
100112715	CONOVERS	GA		06/29/2023		1 070		(28)			(28)		1 042	1 042			
100071791	PITTSBURGH	PA		10/14/2021		561		(26)			(26)		535	535			
100079546	HOLLYWOOD	FL		04/08/2022		291		(34)			(34)		257	257			
100046875	TUCKAHOE	NY		11/20/2020		377		(51)			(51)		326	326			
100055914	CHICAGO	IL		03/23/2021		1 120		(176)			(176)		944	944			
100065662	SILVER CITY	MI		07/28/2021		835		(29)			(29)		806	806			
100067837	FORT WAYNE	IN		09/23/2021		507		(28)			(28)		479	479			
100134021	EUCLID	OH		10/25/2023		200		(5)			(5)		195	195			
100043550	ST PETERSBURG	FL		06/13/2020		277		(3)			(3)		274	274			
100142338	DEARBORN HEIGHTS	MI		02/29/2024		197		(12)			(12)		185	185			
100152261	DIXONSON	TX		06/17/2024		44 064		(764)			(764)		43 300	43 300			
100147226	CLEVELAND	OH		03/28/2024		207		(6)			(6)		201	201			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076038	LAKE HAVASI CITY	AZ		01/07/2022		4,077		(75)			(75)		4,002	4,002			
100164882	LEBANON	OR		06/28/2024		222		(7)			(7)		215	215			
100057763	SAN ANTONIO	TX		06/30/2021		511		(25)			(25)		486	486			
100214668	JACKSONVILLE	FL		06/11/2025		215		(10)			(10)		205	205			
100126444	MONROSE	CO		06/30/2023		1,346		(130)			(130)		1,216	1,216			
100049803	TEANECK	NJ		11/20/2020		526		1			1		527	527			
100053461	MIRLE BEACH	SC		03/23/2021		753		(22)			(22)		731	731			
100075470	HAIRPTON	MI		12/01/2021		475		(20)			(20)		455	455			
100030472	BRINX	NY		12/20/2018		1,333		(14)			(14)		1,319	1,319			
100127587	RALEIGH	NC		09/08/2023		252		(2)			(2)		250	250			
100019707	FORT WORTH	TX		07/26/2018		738		(19)			(19)		719	719			
100076147	ESSEX	MT		01/07/2022		505		(17)			(17)		488	488			
100115786	ANNA	TX		07/20/2023		3,948		(19)			(19)		3,929	3,929			
100077054	FORT WORTH	TX		01/03/2022		749		(13)			(13)		736	736			
100049828	LANCASTER	CA		04/26/2024		179		(3)			(3)		176	176			
100151760	JASPER	AL		05/10/2024		203		(14)			(14)		189	189			
100067613	WEEKS	VA		09/23/2021		874		(44)			(44)		830	830			
100164569	MOXINEE	TX		06/21/2024		2,758		(85)			(85)		2,673	2,673			
100070949	ALEX CITY	AL		10/01/2021		965		(10)			(10)		955	955			
100055188	PHILADELPHIA	PA		03/23/2021		225		10			10		235	235			
100043092	NASHVILLE	TN		05/28/2020		1,345		(25)			(25)		1,320	1,320			
100167129	DECATUR	GA		09/13/2024		236		(11)			(11)		225	225			
100054785	PHILADELPHIA	PA		03/23/2021		401		(79)			(79)		322	322			
100049211	NORTH ADAMS	MA		11/20/2020		516		(85)			(85)		431	431			
100062124	SCHENECTADY	NY		07/01/2021		979		(4)			(4)		975	975			
100130036	LENOIR	NC		09/27/2023		218		(5)			(5)		213	213			
100083037	CICERO	IL		05/11/2022		571		(18)			(18)		553	553			
100147088	DE SOTO	MO		03/28/2024		222		(3)			(3)		219	219			
100173864	FERGUSON	MO		10/31/2024		243		(11)			(11)		232	232			
100075575	CHARLOTTE	NC		12/01/2021		1,118		(23)			(23)		1,095	1,095			
100014512	SILVER SPRING	MD		09/27/2017		2,213		(22)			(22)		2,191	2,191			
100063077	MUNDA	NY		07/01/2021		725		(3)			(3)		722	722			
100044421	BROWNSVILLE	TX		11/19/2020		334		(56)			(56)		278	278			
100230076	GRESHAM	OR		06/26/2025		199		(7)			(7)		192	192			
100053591	MINNEAPOLIS	MINN		03/23/2021		428		10			10		438	438			
100154646	YORKTOWN	VA		07/19/2024		27,944		(1,450)			(1,450)		26,494	26,494			
100190371	KANSAS CITY	MO		01/22/2025		198		(5)			(5)		193	193			
100167107	MEERHIS	TN		09/13/2024		118		(1)			(1)		117	117			
100018056	BATH	NC		06/08/2018		1,463		(21)			(21)		1,442	1,442			
100141140	CAIDEN	NJ		01/30/2024		200		(6)			(6)		194	194			
100148498	BASTROP	TX		04/12/2024		7,994		(97)			(97)		7,897	7,897			
100053581	BROOMFIELD	CO		03/23/2021		2,706		(89)			(89)		2,617	2,617			
100248831	ARRON	OH		10/29/2025		230		(8)			(8)		222	222			
100064719	DAYTONA BEACH	FL		07/14/2021		477		(25)			(25)		452	452			
100055656	PLAINFIELD	NJ		03/23/2021		2,940		(38)			(38)		2,902	2,902			
100062028	MOUNT IDA	AR		07/01/2021		800		(11)			(11)		789	789			
100050227	CORDOVA	TN		11/20/2020		410		(25)			(25)		385	385			
100030542	SUGAR LAND	TX		12/20/2018		1,559		(8)			(8)		1,551	1,551			
100202102	STUEBENVILLE	OH		03/18/2025		227		(2)			(2)		225	225			
100167117	EASTLAKE	OH		09/13/2024		236		(8)			(8)		228	228			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10000384	MISSOURI CITY	TX		08/21/2016		.461		(24)			(24)		.437		.437		
10024842	CLEVELAND	OH		10/29/2025		.189		(7)			(7)		.182		.182		
10013692	ROCKVILLE	MD		11/28/2023		.55 061		(283)			(283)		.54 778		.54 778		
100147244	PHILADELPHIA	PA		03/28/2024		.195		(5)			(5)		.190		.190		
100202133	LANSING	MI		03/18/2025		.234		(2)			(2)		.232		.232		
100148760	TAVARES	FL		04/17/2024		.716		(16)			(16)		.700		.700		
100055778	CENTER LINE	MI		03/23/2021		.519		(35)			(35)		.484		.484		
100043203	DUNCANVILLE	TX		08/13/2020		1,027		(72)			(72)		.955		.955		
100061981	ALTOONA	WI		07/01/2021		.919		(17)			(17)		.902		.902		
100011007	WASHINGTON	DC		12/23/2016		1,231		(50)			(50)		1,181		1,181		
100212273	NEW ORLEANS	LA		05/28/2025		.222		(2)			(2)		.220		.220		
100192277	GAOSTRA	MI		07/31/2025		.245		(13)			(13)		.232		.232		
100167018	DETROIT	MI		09/13/2024		.267		(26)			(26)		.241		.241		
100147104	WALLINGFORD	CT		03/28/2024		.322		(30)			(30)		.292		.292		
100173944	EUCLID	OH		10/31/2024		.234		(10)			(10)		.224		.224		
100094647	INDIANAPOLIS	IL		06/02/2022		.235		(22)			(22)		.213		.213		
100046056	DUNDALK	MD		11/25/2020		.328		(1)			(1)		.327		.327		
100192300	GREENVILLE	SC		07/31/2025		1,352		(71)			(71)		1,281		1,281		
100031065	TAMPA	FL		03/29/2019		.415		(18)			(18)		.397		.397		
100157447	TOLESON	MD		02/20/2025		.198		(12)			(12)		.186		.186		
100142805	PASADENA	CA		02/08/2024		25 696		(1,065)			(1,065)		24 631		24 631		
100115140	HAWMOND	LA		07/17/2023		.207		(8)			(8)		.199		.199		
100173950	WARREN	MI		10/31/2024		.240		(11)			(11)		.229		.229		
100055173	SOMERSET	MA		03/23/2021		.350		5			5		.355		.355		
100048873	REX	GA		11/20/2020		.321		(9)			(9)		.312		.312		
100221277	GUN BARREL CITY	TX		07/22/2025		.553		(26)			(26)		.527		.527		
100128778	BELLAIRE	TX		09/21/2023		.380		(39)			(39)		.341		.341		
100136796	MEMPHIS	TN		11/27/2023		.158		(5)			(5)		.153		.153		
100029700	HUMBLE	TX		10/26/2018		.590		56			56		.646		.646		
100023981	FRANKLIN	WI		09/04/2018		1,100		(28)			(28)		1,072		1,072		
100064925	SHERWOOD	OR		07/14/2021		.494		(18)			(18)		.476		.476		
100055690	HUDSON	NH		03/23/2021		.962		(12)			(12)		.950		.950		
100193448	SPARTANBURG	SC		02/10/2025		.227		(6)			(6)		.221		.221		
100200133	NEW CASTLE	NH		03/06/2025		.261		(4)			(4)		.257		.257		
100119809	LAURENCEVILLE	GA		07/31/2023		4 694		(86)			(86)		4 608		4 608		
100174072	SOUTH BEND	IN		10/31/2024		.247		(10)			(10)		.237		.237		
100016572	PEORIA	AZ		04/10/2018		1,167		(17)			(17)		1,150		1,150		
100178266	HOUSTON	TX		11/19/2024		1,551		(51)			(51)		1,500		1,500		
100019690	SPRINGVILLE	UT		07/26/2018		2,014		(34)			(34)		1,980		1,980		
100071608	MEMPHIS	TN		10/14/2021		.462		(15)			(15)		.447		.447		
100047715	CLAREMONT	CA		11/20/2020		.411		(56)			(56)		.355		.355		
100153668	BONHAI	TX		05/30/2024		.205		(4)			(4)		.201		.201		
100100251	CLEVELAND	OH		03/17/2023		.282		(6)			(6)		.276		.276		
100017571	ANNAPOLIS	MD		05/30/2018		2,149		(58)			(58)		2,091		2,091		
100143798	TOLEDO	OH		02/28/2024		.207		(11)			(11)		.196		.196		
100139432	ROCKY MOUNT	MO		12/28/2023		.155		(12)			(12)		.143		.143		
100071672	MERIDEN	CT		10/14/2021		.487		(28)			(28)		.459		.459		
100173563	BATTLE CREEK	MI		10/31/2024		.204		(10)			(10)		.194		.194		
100100087	MIRLE BEACH	SC		03/28/2023		.436		(12)			(12)		.424		.424		
100099608	BIG SPRING	TX		02/28/2023		.228		(7)			(7)		.221		.221		
100023297	MANASSAS PARK	VA		06/16/2018		3,131		(51)			(51)		3,080		3,080		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10010666	GARNER	NC		06/30/2023		10,184		(137)			(137)		10,047	10,047			
10006403	FLORESSANT	CO		07/14/2021		847		(37)			(37)		810	810			
10012987	WARMINTER	PA		09/27/2023		195		(6)			(6)		189	189			
10013034	ARCADIA	CA		09/28/2023		595		(44)			(44)		551	551			
10014027	ST GEORGE	UT		03/07/2024		27,955		(184)			(184)		27,771	27,771			
10011781	PEMBROKE PARK	FL		07/20/2023		118		(4)			(4)		114	114			
10006208	NEWMAN	GA		07/01/2021		763		(15)			(15)		748	748			
10007737	CHOCATAW	OK		01/03/2022		955		(12)			(12)		943	943			
10014639	KYLE	TX		03/20/2024		10,528		(108)			(108)		10,420	10,420			
10013512	PASADENA	CA		11/03/2023		2,670		(26)			(26)		2,644	2,644			
10016428	READING	MA		06/28/2024		194		(7)			(7)		187	187			
10004309	SUMMERVILLE	SC		08/13/2020		238		(14)			(14)		224	224			
10012633	KANNAPOLIS	NC		06/30/2023		225		(7)			(7)		218	218			
100136120	KATY	TX		12/18/2023		5,181		(407)			(407)		4,774	4,774			
100174955	SAN ANTONIO	TX		10/31/2024		151		(10)			(10)		141	141			
100020018	BELTON	TX		07/30/2018		1,254		(43)			(43)		1,211	1,211			
10005558	CANUTILLO	TX		03/23/2021		3,795		(19)			(19)		3,776	3,776			
100071747	TITUSVILLE	NJ		10/14/2021		510		(27)			(27)		483	483			
100053692	AMELIA CT HSE	VA		03/23/2021		397		(2)			(2)		395	395			
100055001	PHILADELPHIA	PA		03/23/2021		464		(42)			(42)		422	422			
100151943	HEMPSTEAD	NY		06/14/2024		2,088		(165)			(165)		1,903	1,903			
100047512	SWPRA	GA		11/20/2020		577		(70)			(70)		507	507			
100193266	KETTERING	OH		02/10/2025		527		(18)			(18)		509	509			
100139086	BUHL	ID		12/28/2023		496		(38)			(38)		458	458			
100014507	KATY	TX		09/21/2017		429							429	429			
100000170	PITTSBORO	IN		09/27/2016		3,162		(104)			(104)		3,058	3,058			
100103182	EUCLID	OH		04/21/2023		202		(5)			(5)		197	197			
100103183	EUCLID	OH		04/21/2023		202		(5)			(5)		197	197			
100053449	HIOELL	NJ		03/23/2021		2,147		(134)			(134)		2,013	2,013			
100075790	SUNRISE	FL		04/25/2022		1,001		(81)			(81)		920	920			
100057772	HASTINGS	MN		06/30/2021		21,661		(977)			(977)		20,684	20,684			
100072543	DANBURY	CT		11/01/2021		569		(23)			(23)		569	569			
100042972	MAYODAN	NC		05/28/2020		775		(20)			(20)		752	752			
100079000	ZAPATA	TX		02/24/2022		885		(12)			(12)		865	865			
100229206	JACKSONVILLE	FL		06/13/2025		228		(26)			(26)		216	216			
100055658	BALTIMORE	MD		03/23/2021		1,910		(10)			(10)		1,884	1,884			
100109739	TALLAHASSEE	FL		06/04/2023		235		(66)			(66)		225	225			
100048654	CHICAGO	IL		11/20/2020		783		(28)			(28)		717	717			
100068499	SILVER CITY	MI		08/25/2021		477		(8)			(8)		449	449			
100175807	MAPLE HEIGHTS	OH		11/12/2024		212		(6)			(6)		204	204			
100133639	ANDERSON	SC		10/25/2023		173		(6)			(6)		167	167			
100272988	VIAC	TX		01/09/2026		153		(6)			(6)		147	147			
100057970	HOCKLEY	TX		06/30/2021		480		(6)			(6)		474	474			
100057762	PENACOLA	FL		06/30/2021		503		(23)			(23)		480	480			
100155165	MIRLE BEACH	SC		07/19/2024		245		(10)			(10)		235	235			
100061600	WILLSBORO	NY		07/01/2021		890		(15)			(15)		875	875			
100061688	JACKSONVILLE	FL		07/01/2021		403		(6)			(6)		395	395			
100108373	BALTIMORE	MD		05/25/2023		234		(7)			(7)		227	227			
100100098	MIRLE BEACH	SC		03/28/2023		741		(27)			(27)		714	714			
100112336	CHICAGO	IL		06/29/2023		1,059		(38)			(38)		1,021	1,021			
100068305	SOCORRO	TX		06/25/2021		524		(11)			(11)		513	513			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100190336	FARMINGTON	UT		11/26/2024		3,366	(126)				(126)		3,240	3,240			
100050197	CORTLAND	OH		11/20/2020		467	(35)				(35)		432	432			
100047360	LINCOLN CITY	OR		11/20/2020		329	(40)				(40)		289	289			
100175487	PORT RICEY	FL		12/23/2024		3,935	(183)				(183)		3,752	3,752			
100043384	ASHEVILLE	NC		08/13/2020		250	(18)				(18)		232	232			
100064977	RICHMOND	TX		07/14/2021		535	(16)				(16)		517	517			
100047195	BROOKLYN	NY		11/20/2020		1,839	(125)				(125)		1,714	1,714			
100061972	CHICAGO	IL		07/01/2021		522	(3)				(3)		519	519			
100090092	CHICAGO	IL		01/13/2023		62,011	(693)				(693)		61,318	61,318			
100172901	YORK	SC		10/25/2024		202	(9)				(9)		193	193			
100134020	TRENTON	NJ		10/25/2023		448	(4)				(4)		444	444			
100147920	DURHAM	NC		04/08/2024		11,152	(124)				(124)		11,028	11,028			
100048314	CHESTERFIELD	MO		11/20/2020		317	(50)				(50)		267	267			
100023868	SACRAMENTO	CA		09/10/2018		4,452	(124)				(124)		4,328	4,328			
100017339	GREENVILLE	SC		05/22/2018		698	(19)				(19)		679	679			
100065601	CHICAGO	IL		07/28/2021		897	(37)				(37)		860	860			
100100191	MILWAUKEE	WI		03/17/2023		226	(5)				(5)		221	221			
100078961	MILBERRY	FL		02/24/2022		832	(10)				(10)		822	822			
100047232	RENO	NV		11/20/2020		539	(14)				(14)		525	525			
100062099	ROANKE	VA		07/01/2021		1,246	(14)				(14)		1,232	1,232			
100248622	GLENNCOCK	NY		10/29/2025		239	(9)				(9)		230	230			
100017893	LEHIGH APRES	FL		04/26/2018		305	8				8		313	313			
100054071	CHARLOTTE	NC		03/23/2021		354	(21)				(21)		333	333			
100050152	CINCINNATI	KY		11/20/2020		406	(35)				(35)		371	371			
100139001	BALTIMORE	MD		12/21/2023		3,701	(18)				(18)		3,683	3,683			
100141187	CLEVELAND HEIGHTS	OH		01/30/2024		176	(3)				(3)		173	173			
100046340	ALBANY	NY		11/25/2020		496	(14)				(14)		482	482			
100126428	FORT WORTH	TX		06/30/2023		201	(5)				(5)		196	196			
100064817	INDIANAPOLIS	IL		07/14/2021		908	(39)				(39)		869	869			
100181444	LAFAYETTE	CA		01/09/2025		631	(29)				(29)		602	602			
100055255	BOYNTON BEACH	FL		03/23/2021		352	(14)				(14)		338	338			
100031024	FRESNO	CA		03/29/2019		280	(15)				(15)		265	265			
100078652	MANTONOC	WI		02/02/2022		3,126	(239)				(239)		2,888	2,888			
100141094	DETROIT	MI		01/30/2024		275	(9)				(9)		266	266			
100079961	SUNRISE	FL		04/25/2022		769	(29)				(29)		740	740			
100064734	RITZVILLE	VA		07/14/2021		482	(24)				(24)		458	458			
100077277	GASTONIA	NC		01/03/2022		720	(18)				(18)		702	702			
100011066	LINCOLN PARK	MI		12/23/2016		2,007	(49)				(49)		1,958	1,958			
100067867	RICHMOND	TX		09/23/2021		532	(17)				(17)		515	515			
100046740	COLLEEVILLE	PA		11/20/2020		706	(30)				(30)		676	676			
100053455	DECATUR	GA		03/23/2021		191	(31)				(31)		160	160			
100204437	CLNEY	MO		04/01/2025		231	(6)				(6)		223	223			
100000224	HOUSTON	TX		09/21/2016		2,001	(89)				(89)		1,912	1,912			
100054267	EQUID	OH		03/23/2021		829	(72)				(72)		757	757			
100157498	SAINT LOUIS	MO		02/20/2025		191	(5)				(5)		186	186			
100027506	PALMDALE	CA		10/26/2018		2,040	146				146		2,186	2,186			
100047422	SACRAMENTO	CA		11/20/2020		2,708	(107)				(107)		2,601	2,601			
100075597	SHEET HOLE	OR		12/01/2021		617	(3)				(3)		614	614			
100043312	PEMBROKE PINES	FL		06/19/2020		58,571	(3,495)				(3,495)		55,076	55,076			
100047863	MUSKEGON	MI		11/20/2020		572	(47)				(47)		525	525			
100200131	NEW BRIGHTON	WI		03/06/2025		255	(3)				(3)		252	252			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100108400	LITTLE ROCK	AR		05/25/2023		196		(6)					188		188		
100181566	ROCKFORD	IL		12/09/2024		185		(5)					180		180		
100048878	CONVERS	GA		11/20/2020		369	7		7				376	7			
100062165	HUNTSVILLE	UT		07/01/2021		763	(10)						753				
100048842	MATTHEWS	NC		11/20/2020		2,084		(89)					1,995				
100157578	MATTHESON	IL		02/20/2025		192		(11)					181				
100065141	WILLIAMSBURG	VA		07/14/2021		555		(13)					542				
100077343	FRESNO	CA		01/03/2022		330		(8)					322				
100157104	COLUMBIA	SC		02/20/2025		216		(2)					216				
100140055	OCEAN CITY	NJ		01/09/2024		3,716							3,639				
100076027	FAYETTEVILLE	NC		01/07/2022		480		(17)					463				
100062515	VICTORIA	NY		07/01/2021		825		(12)					814				
100043661	ATLANTA	GA		06/13/2020		339		7					346				
100111067	WEST BEND	WI		06/29/2023		1,076		(88)					988				
100048396	RIVERSIDE	CA		11/20/2020		374		(21)					353				
100057701	PALATINE	IL		06/30/2021		472		(6)					466				
100119786	MEMPHIS	TN		06/08/2023		195		(5)					190				
100127096	PRAIRIEVILLE	LA		06/30/2023		1,282		149					1,431				
100076019	PETERSBURG	AK		01/07/2022		488		(19)					469				
100109138	GARLAND	TX		06/09/2023		2,165		(42)					2,123				
100071783	CLEVELAND	OH		10/14/2021		483		(27)					456				
100149538	MILLSBORO	DE		04/26/2024		219		(3)					216				
100194168	LAUDERHILL	FL		02/14/2025		195		(9)					186				
100062383	SEGUIN	TX		07/01/2021		973		(10)					963				
100075622	FOND DU LAC	WI		12/01/2021		675		(26)					649				
100055117	MARIETTA	GA		03/23/2021		454		(14)					440				
100202035	PUEBLO	CO		03/18/2025		189		(1)					188				
100049284	COSTA MESA	CA		11/20/2020		2,252		(50)					2,202				
100077843	MORENO VALLEY	CA		05/30/2018		2,658		(5)					2,653				
100055065	CARROLLTON	GA		03/23/2021		935		(18)					917				
100190369	CLEVELAND	OH		01/22/2025		198		(6)					192				
100192213	MEMPHIS	TN		01/31/2025		249		(8)					241				
100109635	NORFOLK	VA		06/22/2023		243		(8)					235				
100181238	HOUSTON	TX		12/06/2024		509		(23)					486				
100050314	GLENDALE	CA		11/20/2020		1,746		(49)					1,697				
100129879	ATLANTIC CITY	NJ		09/21/2023		166		(6)					160				
100055195	SARASOTA	AL		03/23/2021		309		(4)					305				
100054722	MANFIELD	TX		03/23/2021		446		(14)					432				
100129875	GARFIELD HEIGHTS	OH		09/21/2023		196		(5)					191				
100057603	CHATTANOOGA	TN		06/30/2021		480		(26)					454				
100048608	OAK PARK	CA		11/20/2020		177		(21)					156				
100103193	CLEVELAND	OH		04/21/2023		397		(12)					385				
100075649	KINGSTON	NY		12/01/2021		556		(12)					544				
100054583	CONCORD	NC		03/23/2021		465		(16)					449				
100071726	BARTON	FL		10/14/2021		507		(26)					481				
100064829	LAFAVETTE	CA		07/14/2021		482		(21)					461				
100214070	IRVING	TX		06/30/2025		3,862		(155)					3,707				
100076119	GALCON	OH		01/07/2022		481		(19)					462				
100174066	ARCON	OH		10/31/2024		223		(10)					213				
100155085	SALEM	OR		07/19/2024		6,458		(64)					6,394				
100064900	WHITTING	NJ		07/14/2021		516		(20)					496				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100069375	PALMIRA	VA		06/01/2021		584		(3)			(3)		581		581		
100057582	PHILADELPHIA	PA		06/30/2021		476		(7)			(7)		469		469		
100165771	OCALA	FL		06/29/2024		212		(20)			(20)		192		192		
100068482	RACINE	WI		06/25/2021		439		(17)			(17)		422		422		
100101799	MILWAUKEE	WI		03/31/2023		237		(8)			(8)		229		229		
100050323	PHOENIX	AZ		11/20/2020		522		(57)			(57)		465		465		
100102702	PITTSBURGH	PA		06/22/2023		5,318		(295)			(295)		5,023		5,023		
100045850	KENNY	KY		11/25/2020		347		(47)			(47)		300		300		
100049822	NORFOLK	MA		11/20/2020		1,375		(67)			(67)		1,308		1,308		
100043544	NORTH BERGEN	NJ		06/13/2020		176		(12)			(12)		164		164		
100047949	EAST STROUDSBURG	PA		11/20/2020		2,008		(151)			(151)		1,857		1,857		
100110972	TAYLOR	TX		06/29/2023		1,486		111			111		1,607		1,607		
100236746	LUBBOCK	TX		06/11/2025		217		(8)			(8)		209		209		
100193953	WOODRIDGE	NY		12/28/2023		175		(5)			(5)		170		170		
100064766	CHATTANOOGA	TN		07/14/2021		510		(24)			(24)		486		486		
100054811	WHITESTONE	NY		03/23/2021		2,857		(103)			(103)		2,754		2,754		
100055630	ALEXANDRIA	VA		03/23/2021		333		(18)			(18)		315		315		
100050716	LAWRENCEVILLE	GA		11/20/2020		2,142		(56)			(56)		2,086		2,086		
100075065	ALBANY	CA		12/01/2021		514		(9)			(9)		505		505		
100086282	BALTIMORE	MD		10/17/2022		247		(4)			(4)		243		243		
100064698	WILMINGTON	DE		07/14/2021		499		(28)			(28)		471		471		
100090658	HAULET	NC		12/29/2022		1,291		(41)			(41)		1,250		1,250		
100045397	BROOME	NY		11/25/2020		893		(50)			(50)		843		843		
100164824	PLANT CITY	FL		06/26/2024		35,006		(1,253)			(1,253)		33,753		33,753		
100050235	BURMAN	NC		11/20/2020		397		(16)			(16)		381		381		
100196543	OCEAN CITY	NJ		02/28/2025		47,059		(913)			(913)		46,146		46,146		
100151080	MESA	AZ		05/08/2024		207,390		(4,705)			(4,705)		202,685		202,685		
100127155	YUKON	OK		06/30/2023		180		(10)			(10)		170		170		
100078864	AVON PARK	FL		02/24/2022		445		(12)			(12)		433		433		
100076051	GRIFFIN	GA		01/07/2022		482		(18)			(18)		464		464		
100113307	REDFORD	MI		06/29/2023		1,355		(34)			(34)		1,321		1,321		
100163110	LEXINGTON	KY		06/13/2024		3,158		(92)			(92)		3,066		3,066		
100209718	LEBANON	OR		05/05/2025		213		(4)			(4)		209		209		
100064685	FORT WORTH	TX		07/14/2021		1,090		(64)			(64)		1,026		1,026		
100061689	BELTON	TX		07/01/2021		800		(13)			(13)		787		787		
100055265	ROCK HILL	SC		03/23/2021		250		(30)			(30)		220		220		
100111153	JACKSONVILLE	FL		06/29/2023		243							243		243		
100064666	BALTIMORE	MD		07/14/2021		489		(20)			(20)		469		469		
100177482	FORT MYERS	FL		01/16/2025		179		(8)			(8)		171		171		
100103116	GARFIELD HEIGHTS	OH		04/21/2023		216		(6)			(6)		210		210		
100131703	OWENSBORO	KY		10/06/2023		206		(1)			(1)		205		205		
100048221	SPRINGFIELD	VA		11/20/2020		643		(28)			(28)		615		615		
100202069	ALBERT LEA	MINN		03/18/2025		209		(2)			(2)		207		207		
100157101	GARLAND	TX		02/20/2025		2,911		(125)			(125)		2,786		2,786		
100048303	DOUGLASSVILLE	GA		11/20/2020		286		14			14		280		280		
100053394	MOBILE	AL		03/23/2021		1,064		(79)			(79)		985		985		
100044786	ALBUQUERQUE	NM		11/19/2020		206		(17)			(17)		189		189		
100195620	SAINT LOUIS	MO		02/24/2025		212		(5)			(5)		207		207		
100048440	NEW BALTIMORE	MI		11/20/2020		1,095		31			31		1,126		1,126		
100157497	MONTGOMERY	AL		02/20/2025		191		(8)			(8)		183		183		
100164637	LAKELAND	FL		06/28/2024		178		(2)			(2)		176		176		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100174098	LINCOLN PARK	IL		10/31/2024		196		(9)			(9)		187		187		
100210381	EVANSVILLE	IN		05/12/2025		200		(9)			(9)		191		191		
100061970	HUBER HEIGHTS	OH		07/01/2021		471		(6)			(6)		465		465		
100031552	BAKERSFIELD	CA		03/29/2019		759		(52)			(52)		707		707		
100172783	MILLINGTON	IL		12/06/2024		1,681		(56)			(56)		1,625		1,625		
100092011	TRENTON	NJ		02/09/2023		756		(23)			(23)		733		733		
100174127	LOUISVILLE	KY		10/31/2024		206		(10)			(10)		196		196		
100053574	BRIDGEVILLE	DE		03/23/2021		3,350		(71)			(71)		3,279		3,279		
100173924	ST LOUIS	MO		10/31/2024		226		(11)			(11)		215		215		
100156610	EAST CHICAGO	IN		06/27/2024		181		(5)			(5)		176		176		
100078716	TRENTON	NJ		02/02/2022		7,616		(619)			(619)		6,997		6,997		
100132444	MONTAQUE	NJ		11/03/2023		196		(2)			(2)		194		194		
100157462	DETROIT	MI		02/20/2025		192		(10)			(10)		182		182		
100043288	CHINO VALLEY	AZ		06/13/2020		1,329		(76)			(76)		1,253		1,253		
100054146	LAFAVETTE	CA		03/23/2021		223		(3)			(3)		220		220		
100110849	WARRER ROBINS	GA		06/29/2023		832		(36)			(36)		796		796		
100109669	WINNSBORO	TX		06/16/2023		701		(55)			(55)		646		646		
100055315	MONMOUTH	OR		03/23/2021		317		(17)			(17)		300		300		
100062925	SAINT LOUIS	MO		07/01/2021		385		(5)			(5)		380		380		
100047309	CARSON	CA		11/20/2020		2,610		(110)			(110)		2,500		2,500		
100134825	MEIRIHS	TN		10/30/2023		161		(10)			(10)		151		151		
100071741	OKLAHOMA CITY	OK		10/14/2021		471		(28)			(28)		443		443		
100046572	EL CAJON	CA		11/25/2020		873		(59)			(59)		814		814		
100190299	CLEVELAND	OH		01/22/2025		191		(2)			(2)		189		189		
100047893	AURORA	CO		11/20/2020		383		(29)			(29)		354		354		
100193218	PONTIAC	MI		02/10/2025		921		(27)			(27)		894		894		
10023194	WINSTON SALEM	NC		08/13/2025		204		(10)			(10)		194		194		
100200129	ATLANTIC CITY	NJ		03/06/2025		254		(6)			(6)		248		248		
100164915	ELKHART	IN		08/28/2024		232		(6)			(6)		226		226		
100075366	STAFFORD	KY		12/01/2021		1,043		(23)			(23)		1,020		1,020		
100134725	LEXINGTON	KY		10/30/2023		5,608		(25)			(25)		5,583		5,583		
100201439	WINTER PARK	FL		03/12/2025		340		(14)			(14)		326		326		
100111254	GRACEVILLE	FL		06/29/2023		1,336		(49)			(49)		1,287		1,287		
100126932	ERIE	CO		08/30/2023		257		74			74		331		331		
100071104	JACKSON	TN		10/01/2021		526		(1)			(1)		525		525		
100076128	WINSTON SALEM	NC		01/07/2022		161		(5)			(5)		156		156		
100046270	EL PASO	TX		11/25/2020		226		8			8		234		234		
100193903	MEIRIHS	TN		02/10/2025		135		(2)			(2)		133		133		
100053784	SANT LOUIS	MO		03/23/2021		788		(169)			(169)		619		619		
100047851	GREEN BAY	WI		11/20/2020		285		8			8		293		293		
100047666	PHILADELPHIA	PA		11/20/2020		846		(147)			(147)		699		699		
100129917	LAKELAND	OH		09/27/2023		190		(4)			(4)		186		186		
100062666	OSAKIS	IN		07/01/2021		480		(7)			(7)		473		473		
100169218	CHESTER	MO		09/27/2024		175		(6)			(6)		167		167		
100050270	BATON ROUGE	LA		11/20/2020		1,975		(18)			(18)		1,957		1,957		
100216610	DALLAS	TX		06/23/2025		103,984		(2,462)			(2,462)		101,522		101,522		
100103103	MEIRIHS	TN		04/21/2023		1,241		(43)			(43)		1,198		1,198		
100205021	GAYLORD	MI		04/10/2025		148		(7)			(7)		141		141		
100200197	DENVER	CO		03/07/2025		235		(5)			(5)		230		230		
100086413	FORT LAUDERDALE	FL		07/30/2023		8,198		(363)			(363)		7,835		7,835		
100174805	MAPLE HEIGHTS	OH		10/31/2024		209		(13)			(13)		196		196		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006534	HOFFMAN ESTATES	IL		07/28/2021		1,140		(54)			(54)		1,086		1,086		
10006478	CLEVELAND	OH		07/14/2021		468		(23)			(23)		445		445		
10004587	BROOKHAVEN	GA		11/25/2020		1,446		(30)			(30)		1,416		1,416		
100057633	PHILADELPHIA	PA		06/30/2021		494		(21)			(21)		473		473		
100174161	ST. LOUIS	MO		10/31/2024		199		(16)			(16)		183		183		
100154821	BATTLEBORO	NC		07/19/2024		205		(3)			(3)		202		202		
100167111	BATTLE CREEK	MI		09/13/2024		205		(14)			(14)		191		191		
100103827	MAPLE HEIGHTS	OH		05/10/2023		285		(9)			(9)		276		276		
100109608	GALLOWAY	OH		06/22/2023		203		(7)			(7)		196		196		
100043562	FRESNO	CA		06/13/2020		1,527		(99)			(99)		1,428		1,428		
100081559	MIDDLETOWN	NJ		03/14/2022		397		(3)			(3)		394		394		
100055140	GLENDALE	CA		03/23/2021		1,710		(130)			(130)		1,580		1,580		
100175510	AUGUSTA	GA		12/23/2024		210		(8)			(8)		202		202		
100108334	INDIANAPOLIS	IL		05/25/2023		244		(5)			(5)		239		239		
100115152	ST. LOUIS	MO		07/17/2023		211		(5)			(5)		206		206		
100136091	WILTON MANORS	FL		12/18/2023		310,893		(10,893)			(10,893)		300,000		300,000		
100174176	TAYLOR	TX		10/31/2024		647		(56)			(56)		591		591		
100053913	SHARPSVILLE	PA		03/23/2021		529		(37)			(37)		492		492		
100062490	APPLETON	WI		07/01/2021		1,411		(18)			(18)		1,393		1,393		
100054684	BROOK PARK	OH		03/23/2021		322		2			2		324		324		
100066191	ZACHARY	LA		06/02/2021		528		(3)			(3)		525		525		
100200063	DAYTON	OH		03/06/2025		225		(3)			(3)		222		222		
100045207	DUNDAS FERRY	PA		11/25/2020		390		(9)			(9)		381		381		
100165543	NEWPORT NEWS	VA		12/20/2024		6,843		(319)			(319)		6,524		6,524		
100193375	PHILADELPHIA	PA		02/10/2025		240		(7)			(7)		233		233		
100054805	LAS VEGAS	NV		03/23/2021		955		(35)			(35)		920		920		
100000080	HOUSTON	TX		09/27/2016		337		(14)			(14)		323		323		
100055362	ROUND LAKE BEACH	IL		07/28/2021		1,469		(36)			(36)		1,433		1,433		
100023393	APOLLO BEACH	FL		08/16/2018		1,827		(31)			(31)		1,796		1,796		
100142088	LORAIN	OH		02/29/2024		161		(12)			(12)		149		149		
100023541	GETTYSBURG	PA		09/04/2018		1,841		(38)			(38)		1,803		1,803		
100136782	CONVERS	GA		11/27/2023		187		(3)			(3)		184		184		
100063063	BROWNSVILLE	TX		07/01/2021		1,168		(4)			(4)		1,164		1,164		
100088860	VOLVO	IL		11/15/2022		2,297		(4)			(4)		2,293		2,293		
100146813	DETROIT	MI		03/20/2024		314		(27)			(27)		287		287		
100193449	MONTGOMERY	AL		02/10/2025		264		(9)			(9)		255		255		
100070430	SUPERSIDE BEACH	SC		09/23/2021		523		(19)			(19)		504		504		
100046874	CHARDON	OH		11/25/2020		1,479		(109)			(109)		1,370		1,370		
100276677	CLEVELAND	OH		01/29/2026		68		(3)			(3)		65		65		
100216063	GLEN ROSE	TX		06/17/2025		208		(7)			(7)		201		201		
100054222	WATERLOO	NE		03/23/2021		390		(26)			(26)		354		354		
100045563	STOCKTON	CA		11/25/2020		1,407		(28)			(28)		1,379		1,379		
100064659	KENOSHA	WI		07/14/2021		496		(20)			(20)		476		476		
100053906	MANTOWOC	WI		03/23/2021		356		(40)			(40)		316		316		
100043266	SANIT CHARLES	IL		06/13/2020		424		(28)			(28)		396		396		
100276559	FLINT	MI		01/29/2026		86		(4)			(4)		82		82		
100067462	WAVESBORO	PA		09/23/2021		2,112		(85)			(85)		2,027		2,027		
100019538	MENFEE	CA		07/30/2018		907		(27)			(27)		880		880		
100044168	VICTORVILLE	CA		06/19/2020		561		(1)			(1)		560		560		
100276672	OKLAHOMA CITY	OK		07/29/2026		122		(5)			(5)		117		117		
100043255	ELGIN	IL		06/13/2020		656		(43)			(43)		613		613		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017188	SUGAR LAND	TX		11/22/2024		1,639	(49)				(49)		1,790	1,790			
10005307	LANSING	PA		03/23/2021		1,590	(37)				(37)		1,553	1,553			
10019362	CLEVELAND	OH		02/10/2025		296	(6)				(6)		290	290			
10015766	WARREN	NJ		02/20/2025		212	(12)				(12)		200	200			
10005382	MILLSTADT	IL		03/23/2021		854	(174)				(174)		680	680			
10005472	PHOENIX	AZ		03/23/2021		335	(16)				(16)		319	319			
10004351	MILWAUKEE	WI		06/13/2020		248	(8)				(8)		240	240			
100101579	MILWAUKEE	WI		04/26/2023		260	(3)				(3)		257	257			
100133419	YPSILANTI	MI		10/19/2023		2,353	(51)				(51)		2,302	2,302			
100048455	YUMA	AZ		11/20/2020		642	(3)				(3)		639	639			
100061982	BUTLER	TN		07/01/2021		711	(9)				(9)		702	702			
100136055	BALTIMORE	MD		11/16/2023		162	(10)				(10)		152	152			
100088274	CHARLOTTE	NC		10/17/2022		254	(6)				(6)		248	248			
100151275	JARRELL	TX		05/10/2024		43,287	(1,044)				(1,044)		42,243	42,243			
100152767	PITTSBURGH	PA		05/22/2024		179	(12)				(12)		167	167			
100049495	ALABASTER	AL		11/20/2020		1,501	(75)				(75)		1,426	1,426			
100054770	NEW BRITGTON	IN		03/23/2021		370	11				11		381	381			
100079568	DEERFIELD BEACH	FL		04/25/2022		1,246	(97)				(97)		1,149	1,149			
100066143	NEWARK	NJ		06/02/2021		614	(3)				(3)		611	611			
100190277	CLEVELAND	OH		01/22/2025		159	(5)				(5)		154	154			
100200145	SCOTTSDALE	NE		03/06/2025		654	(31)				(31)		623	623			
100057716	SWANBORO	NC		06/30/2021		491	(22)				(22)		469	469			
100180792	BISMARCK	ND		11/26/2024		151	(7)				(7)		144	144			
100066565	HANDY TWP	PA		06/02/2021		753	(6)				(6)		747	747			
100049149	BEAVERTON	OR		11/20/2020		2,698	(187)				(187)		2,511	2,511			
100205988	CONCORD	NC		04/15/2025		42,849	(342)				(342)		42,507	42,507			
100214687	CLEVELAND	OH		06/11/2025		197	(7)				(7)		190	190			
100158146	NIKONIS	FL		07/09/2024		88,287	(297)				(297)		87,990	87,990			
100159484	PHILADELPHIA	PA		05/30/2024		187	(5)				(5)		182	182			
100047779	FRISSCO	CO		11/20/2020		932	(65)				(65)		867	867			
100063607	BARNESVILLE	GA		07/01/2021		657	(6)				(6)		651	651			
100055823	RIVERSIDE	CA		03/23/2021		355	(22)				(22)		333	333			
100190314	MANSFELD	TX		01/22/2025		178	(4)				(4)		174	174			
100193315	MEMPHIS	TN		02/10/2025		210	(6)				(6)		204	204			
100071721	WESTLAND	MI		10/14/2021		429	(17)				(17)		412	412			
100043368	PHILADELPHIA	PA		06/13/2020		1,997	(110)				(110)		1,887	1,887			
100057755	MARTINSBURG	WV		06/30/2021		452	(6)				(6)		446	446			
100130353	JEFFETT	NY		09/28/2023		762	(65)				(65)		697	697			
100075174	INDEPENDENCE	IN		12/01/2021		689	(9)				(9)		680	680			
100202154	JOHNSON CITY	TX		03/18/2025		211	(1)				(1)		210	210			
100074740	BAKER	LA		12/01/2021		596	(14)				(14)		582	582			
100193227	NIAGARA FALLS	NY		02/10/2025		210	(5)				(5)		205	205			
100193318	MEMPHIS	TN		02/10/2025		211	(6)				(6)		205	205			
100103010	COLUMBUS	OH		06/22/2023		105	(11)				(11)		94	94			
100172161	PHILADELPHIA	PA		10/17/2024		206	(10)				(10)		196	196			
100137107	MANASSAS	VA		11/28/2023		3,035	(35)				(35)		3,000	3,000			
100079010	FREMONT	CA		02/24/2022		473	(4)				(4)		469	469			
100043450	PATTERSON	CA		06/13/2020		344	(25)				(25)		319	319			
100079201	BEAUMONT	TX		02/24/2022		469	(6)				(6)		463	463			
100115631	LUBBOCK	TX		07/19/2023		113	(5)				(5)		108	108			
100055511	COLUMBUS	OH		03/23/2021		286	(76)				(76)		210	210			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100101391	WARRNER ROBINS	GA		04/26/2023		252		(2)					250	250			
100136739	KANSAS CITY	MO		11/27/2023		193		(5)					188	188			
100175949	ARRON	OH		11/12/2024		212		(6)					206	206			
100062926	LAGRANGE	GA		07/01/2021		667		(8)					659	659			
100045316	CHICAGO	IL		11/25/2020		272		9					281	281			
100049824	RICHTON PARK	IL		11/20/2020		248		28					276	276			
100062523	STAKE	FL		07/01/2021		651		(7)					644	644			
100048195	WISCONSIN RAPIDS	WI		11/20/2020		706		(52)					654	654			
100047821	RANCHO CUCAMONGA	CA		11/20/2020		629		(24)					605	605			
5 000098E+11	VORHOUT	ND		02/25/2026		528							528	509	(19)		(19)
100043779	VALLEJO	CA		06/13/2020		1 337		(75)					1 262	1 262			
100062612	KILLEEN	TX		07/01/2021		895		(13)					882	882			
100248881	INDIANAPOLIS	IL		10/29/2025		1 283		(46)					1 237	1 237			
100067808	DAYTON	OH		09/23/2021		454		(26)					428	428			
100088254	KANSAS CITY	MO		08/25/2021		439		(17)					422	422			
100054612	FREDERICK	MD		03/23/2021		813		(38)					775	775			
100086219	LONGVIEW	WA		06/25/2021		519		(24)					495	495			
100046873	BROOKLYN	NY		11/20/2020		3 977		(427)					3 550	3 550			
100091195	BALTIMORE	MD		01/31/2023		646		(34)					612	612			
100047398	SAN DIEGO	CA		11/20/2020		375		(30)					345	345			
100046056	WILLIAMSTOWN	NJ		11/25/2024		233		(6)					227	227			
100174093	KANSAS CITY	MO		10/31/2024		215		(10)					205	205			
100046349	PHOENIX	AZ		11/20/2020		1 355		(61)					1 294	1 294			
100147281	BEVERLY	MA		03/28/2024		210		(5)					205	205			
100090207	MYRTLE BEACH	SC		01/13/2023		1 771		(106)					1 665	1 665			
100177422	DETROIT	MI		01/16/2025		201		(9)					192	192			
100108341	MASURY	OH		05/25/2023		198		(6)					192	192			
100193364	WICHITA FALLS	TX		02/10/2025		210		(6)					204	204			
100046517	HIGHTSTOWN	NJ		11/20/2020		780		22					802	802			
100055205	COLUMBUS	OH		03/23/2021		1 253		(107)					1 146	1 146			
100126759	BELLE CENTER	OH		08/30/2023		1 708		18					1 728	1 728			
100063312	UTICA	NY		07/01/2021		609		(7)					602	602			
100133966	BALTIMORE	MD		10/25/2023		185		(3)					182	182			
100190306	OKLAHOMA CITY	OK		01/22/2025		180		(3)					177	177			
100248670	ROUNDUP	MT		10/29/2025		5 394		(194)					5 200	5 200			
100236737	LAWSING	MI		09/11/2025		197		(7)					190	190			
100115726	WASHINGTON	DC		07/20/2023		5 738		(65)					5 673	5 673			
100057542	ALBUQUERQUE	NM		06/30/2021		470		(26)					444	444			
100044177	LONGWOOD	FL		06/19/2020		476							476	476			
100100184	DAYTON	OH		03/17/2023		199		(6)					193	193			
100066278	LAKE ARIEL	PA		06/02/2021		765		(1)					764	764			
100053921	PONTIAC	MI		03/23/2021		262		(33)					229	229			
100112883	CHICKASAW	AL		06/29/2023		708		14					722	722			
100174045	ST. LOUIS	MO		10/31/2024		183		(9)					174	174			
100200128	PITTSBURGH	PA		03/06/2025		249		(8)					241	241			
100168716	CHELSEA	MA		09/25/2024		200		(15)					185	185			
100030212	PIXLEY	CA		12/20/2018		1 628		(12)					1 616	1 616			
100064741	MONTGOMERY	AL		07/14/2021		482		(24)					458	458			
100048213	SODDY DAVIS	TN		11/20/2020		298		(67)					231	231			
100174073	BISHOP	CA		10/31/2024		218		(10)					208	208			
100172327	BAKER	LA		10/23/2024		7 476		(196)					7 280	7 280			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100167041	CLEVELAND	OH		09/13/2024		204		(9)			(9)		195	195			
100177262	ATHENS	GA		01/16/2025		165		(7)			(7)		158	158			
100030369	HINDO	TX		12/20/2018		1,227		(11)			(11)		1,216	1,216			
100060146	LARGO	FL		06/25/2021		1,539		(46)			(46)		1,493	1,493			
100062019	LEXINGTON	KY		07/01/2021		625		(8)			(8)		617	617			
100015111	DELAND	CA		12/14/2017		1,251		(16)			(16)		1,235	1,235			
100202155	CHATTANOOGA	TN		03/18/2025		223		(4)			(4)		219	219			
100142088	KILLEEN	TX		02/29/2024		182		(13)			(13)		169	169			
100066178	BEFORD	MA		06/02/2021		681		(5)			(5)		676	676			
100054815	TUSCON	AZ		03/23/2021		158		3			3		161	161			
100064709	PETERSBURG	AK		07/14/2021		476		(26)			(26)		450	450			
100099757	CLEVELAND	OH		02/28/2023		222		(4)			(4)		218	218			
100246269	MELBOURNE	AUS		10/10/2025		486		(22)			(22)		464	464			
100049491	LITHONIA	GA		11/20/2020		689		(65)			(65)		624	624			
100190339	KANSAS CITY	MO		01/22/2025		151		(7)			(7)		144	144			
100047826	OSHEGO	IL		11/20/2020		2,106		(66)			(66)		2,040	2,040			
100030087	WINCENDON	MA		12/20/2018		350		(2)			(2)		348	348			
100020214	JACKSONVILLE	FL		07/17/2018		822		(26)			(26)		796	796			
100057986	MEMPHIS	TN		06/30/2021		841		(31)			(31)		810	810			
100200092	CANDLER	NC		03/06/2025		596		(10)			(10)		586	586			
100064710	MABLETON	GA		07/14/2021		464		(25)			(25)		439	439			
100229267	DEERFIELD BEACH	FL		06/14/2025		13,234		(303)			(303)		12,931	12,931			
100209635	READING	MA		05/05/2025		196		(5)			(5)		191	191			
100048350	MIDDLEVILLE	MI		11/20/2020		643		(43)			(43)		600	600			
100049501	PLEASANTVILLE	NJ		11/20/2020		1,279		(39)			(39)		1,240	1,240			
100202017	HOUSTON	TX		03/18/2025		5,554		(277)			(277)		5,277	5,277			
100066270	OCALA	FL		08/02/2021		580		(5)			(5)		575	575			
100141249	ARLINGTON HEIGHTS	IL		01/30/2024		23,164		(445)			(445)		22,719	22,719			
100047079	PARLOW	VA		11/20/2020		543		(122)			(122)		421	421			
100077406	LEHIGH ACRES	FL		01/03/2022		616		(10)			(10)		606	606			
100071508	CORPUS CHRISTI	TX		10/19/2021		477		(15)			(15)		462	462			
100047188	MIAMI	FL		11/20/2020		736		57			57		795	795			
5,00006E+11	DE MOORE-TEXEL	MD		03/31/2025		7,973							7,973	8,667	667		667
100067829	REISTERSTOWN	MD		09/23/2021		477		(24)			(24)		453	453			
100169246	HAZEL CREST	IL		09/27/2024		180		(6)			(6)		172	172			
100023387	CLONET	IN		08/16/2018		3,324		(112)			(112)		3,212	3,212			
100048834	PORTLAND	OR		11/20/2020		2,172		(50)			(50)		2,122	2,122			
100044625	CALEXICO	CA		06/19/2020		205		26			26		231	231			
100045208	EVIA BEACH	HI		11/25/2020		374		7			7		381	381			
100088234	COLUMBUS	OH		10/17/2022		261		(5)			(5)		256	256			
100066521	WESLACO	TX		06/25/2021		811		(42)			(42)		769	769			
100043914	WYOMING	WV		06/19/2020		374		(27)			(27)		347	347			
100062028	LUEDALE	MS		07/01/2021		722		(9)			(9)		713	713			
100101905	BALTIMORE	MD		03/31/2023		137		13			13		150	150			
100071632	ATHENS	GA		10/14/2021		549		(23)			(23)		526	526			
100054324	ABBEVILLE	LA		03/23/2021		167		(26)			(26)		141	141			
100073094	OKLAHOMA CITY	OK		02/24/2022		441		(6)			(6)		435	435			
100192291	MONTGOMERY	AL		01/31/2025		218		(10)			(10)		208	208			
100156860	MANSFIELD	TX		06/27/2024		175		(5)			(5)		170	170			
100174666	HOPKINS	IN		10/31/2024		182		(12)			(12)		170	170			
100055003	LEXINGTON	KY		03/23/2021		444		(74)			(74)		370	370			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100034652	MEATH	IL		06/21/2019		3,352						(119)	3,233	3,550	317		317
100054394	LEXINGTON	KY		03/23/2021		974		(87)				(87)	887	887			
100177464	YORK	SC		01/16/2025		253		(12)				(12)	241	241			
100157294	SAINT LOUIS	MO		02/20/2025		185		(13)				(13)	172	172			
100149707	MANFIELD	TX		04/28/2024		173		(5)				(5)	168	168			
100047216	COLUMBIA CITY	OR		11/20/2020		410		(76)				(76)	334	334			
100147198	CLEVELAND	OH		03/28/2024		175		(4)				(4)	171	171			
100174102	HOUSTON	TX		10/31/2024		210		(10)				(10)	200	200			
100103832	ALBEMARLE	NC		06/10/2023		200		(4)				(4)	196	196			
100190325	GARFIELD HEIGHTS	OH		01/22/2025		172		(3)				(3)	169	169			
100220440	STOW	OH		07/15/2025		13,196		(375)				(375)	12,821	12,821			
100193657	ROCHESTER	NH		12/28/2023		164		(2)				(2)	162	162			
100055669	GREEN RIVER	WY		03/23/2021		1,129		(63)				(63)	1,066	1,066			
100030045	FORT WORTH	TX		12/20/2018		750		(35)				(35)	715	715			
100050224	MIAMI	FL		11/20/2020		1,742		(113)				(113)	1,629	1,629			
10014537	LENEXA	KS		09/21/2017		1,446		(81)				(81)	1,365	1,365			
100088029	HERMITAGE	TN		09/23/2021		817		(24)				(24)	793	793			
100049214	MESA	AZ		11/20/2020		1,886		(55)				(55)	1,811	1,811			
100047928	POMONA	CA		11/20/2020		2,031		(15)				(15)	2,016	2,016			
100167113	PHILADELPHIA	PA		09/13/2024		196		(12)				(12)	184	184			
100054714	MIAMI	FL		03/23/2021		1,411		(125)				(125)	1,286	1,286			
100054659	MADISON HEIGHTS	MI		03/23/2021		1,123		(229)				(229)	894	894			
100077381	SAN ANTONIO	TX		01/03/2022		444		(12)				(12)	432	432			
100054102	HANDOVER	MD		03/23/2021		267		(33)				(33)	234	234			
100045288	SODDY DAVIS	TN		11/25/2020		889		(28)				(28)	861	861			
100055918	RIVERBANK	CA		03/23/2021		746		(27)				(27)	721	721			
100161928	JACKSON	TN		07/31/2024		182		(14)				(14)	168	168			
100067902	WYOMING	WV		09/23/2021		449		(28)				(28)	421	421			
100108401	CLEVELAND	OH		06/25/2023		174		(5)				(5)	169	169			
100055220	NEW CASTLE	NH		03/23/2021		281		(39)				(39)	242	242			
10071739	SPRINGVILLE	UT		10/14/2021		467		(24)				(24)	443	443			
100115217	HAMILTON	NJ		07/17/2023		233		(7)				(7)	226	226			
100067988	JACKSONVILLE	FL		09/23/2021		446		(26)				(26)	420	420			
100164921	ZANESVILLE	OH		06/28/2024		173		(5)				(5)	168	168			
100212393	JOHNSTOWN	OH		06/28/2025		197		(3)				(3)	194	194			
100195445	MORRISTOWN	NJ		02/24/2025		90,791		(2,352)				(2,352)	88,439	88,439			
100032139	AURORA	CO		03/29/2019		452		(11)				(11)	451	451			
100115177	CLEVELAND	OH		07/17/2023		191		(4)				(4)	187	187			
100047939	SANFORD	FL		11/20/2020		659		(32)				(32)	627	627			
100047234	WOODBRUFF	SC		11/20/2020		341		(53)				(53)	288	288			
100071314	GARDEDALE	TX		04/26/2018		1,121		(79)				(79)	1,042	1,042			
100282034	DESERT HOT SPRINGS	CA		02/27/2026		382		(7)				(7)	375	375			
100141173	UNION CITY	CA		01/30/2024		184		(3)				(3)	181	181			
100140694	ESTERO	FL		01/19/2024		96,639		(1,774)				(1,774)	94,865	94,865			
100046025	PHILADELPHIA	PA		11/25/2020		530		(3)				(3)	527	527			
100064688	CLARKSTON	MI		07/14/2021		651		(38)				(38)	613	613			
100133949	FAYETTEVILLE	NC		10/25/2023		539		(22)				(22)	517	517			
100057531	DECATUR	GA		06/30/2021		458		(18)				(18)	440	440			
100019832	BLUE SPRINGS	MO		07/30/2018		874		(23)				(23)	851	851			
100057674	HASTINGS	MIN		06/30/2021		305		(11)				(11)	294	294			
100079107	CALHOUN	GA		02/24/2022		3,057		(11)				(11)	3,046	3,046			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10011337	CRIDERSVILLE	OH		12/23/2016		1,020		28			28		1,046	1,046			
10010178	KANSAS CITY	MO		03/31/2023		210		(4)			(4)		206	206			
100103117	GARFIELD HEIGHTS	OH		04/21/2023		215		(9)			(9)		206	206			
10009197	GARFIELD HEIGHTS	OH		02/06/2023		206		(7)			(7)		199	199			
10006192	SOUTH PARK	PA		07/01/2021		669		(2)			(2)		667	667			
100174810	TOLEDO	OH		10/31/2024		245		(14)			(14)		231	231			
100101866	PALMIRA	VA		04/26/2023		518		(13)			(13)		505	505			
100055945	LANTANA	TX		03/23/2021		545		(35)			(35)		510	510			
100157773	BRYNN	PA		06/01/2024		7,683		(85)			(85)		7,598	7,598			
100194634	ERIE	CO		10/30/2023		156		(5)			(5)		151	151			
100055516	WARREN	MI		03/23/2021		272		(30)			(30)		242	242			
100193319	MEMPHIS	TN		02/10/2025		204		(6)			(6)		198	198			
100043721	RIVIERA BEACH	FL		06/13/2020		229		(16)			(16)		213	213			
100164863	DAYTON	OR		06/28/2024		182		(5)			(5)		177	177			
100047367	MUSKOGEE	MI		11/20/2020		236		(24)			(24)		212	212			
100049895	STUART	FL		11/20/2020		1,436		201			201		1,637	1,637			
100055781	HAMILTON	MI		03/23/2021		1,114		(15)			(15)		1,099	1,099			
100119866	ABILENE	TX		07/30/2018		1,541		(28)			(28)		1,513	1,513			
100099787	GRAND RAPIDS	MI		02/28/2023		293		(12)			(12)		281	281			
100099788	GRAND RAPIDS	MI		02/28/2023		293		(12)			(12)		281	281			
100174131	LORAIN	OH		10/31/2024		204		(10)			(10)		194	194			
100054243	CHESAPEAKE	VA		03/23/2021		716		(32)			(32)		684	684			
100176965	FORT WORTH	TX		01/03/2022		489		(19)			(19)		470	470			
100174132	QUEIRO	TX		10/31/2024		171		(8)			(8)		163	163			
102020314	OKLAHOMA CITY	OK		03/27/2025		5,722		(223)			(223)		5,499	5,499			
100047463	PEACHTREE CITY	GA		11/20/2020		1,403		(14)			(14)		1,389	1,389			
100103837	SOUTH BEND	IN		05/10/2023		197		(6)			(6)		191	191			
100032069	LAKE CHARLES	LA		02/09/2023		453		(11)			(11)		442	442			
100054604	ROANKE	VA		03/23/2021		298		(31)			(31)		267	267			
100054671	SAINT MATTHEWS	SC		03/23/2021		1,719		(87)			(87)		1,632	1,632			
100049708	STOCKTON	CA		11/20/2020		3,065		(95)			(95)		2,970	2,970			
100023989	COSCOBAY	OR		09/10/2018		873		(23)			(23)		850	850			
100161948	CHESTER	MD		07/31/2024		199		(4)			(4)		195	195			
100062105	CONWAY	NH		07/01/2021		475		(6)			(6)		469	469			
100044015	BAYTOWN	TX		06/19/2020		2,257		(50)			(50)		2,207	2,207			
100055570	IRVING	TX		03/23/2021		132		(20)			(20)		112	112			
100048968	MAPLE SHADE	MI		11/20/2020		422		(16)			(16)		406	406			
100075158	COUNCIL BLUFFS	IA		12/01/2021		672		(5)			(5)		667	667			
100054057	JASPER	AL		03/23/2021		376		(21)			(21)		355	355			
100045159	JEFFERSON CITY	MO		11/25/2020		935		(39)			(39)		896	896			
100101894	CLEONA	PA		04/26/2023		928		(15)			(15)		913	913			
100054515	ALLENTON	MI		03/23/2021		2,319		(42)			(42)		2,277	2,277			
100193320	MEMPHIS	TN		02/10/2025		201		(6)			(6)		195	195			
100070918	THROTWOOD	OH		10/01/2021		496		(5)			(5)		491	491			
100062755	ROANKE	VA		07/01/2021		686		(8)			(8)		678	678			
100163946	LOS ANGELES	CA		10/04/2024		7,190		(178)			(178)		7,012	7,012			
100054775	CLEVELAND	OH		03/23/2021		284		(56)			(56)		228	228			
102020076	BIRMINGHAM	AL		03/06/2025		214		(4)			(4)		210	210			
100057888	CLEARWATER	FL		06/30/2021		442		(20)			(20)		422	422			
100167104	WICHITA	KS		09/13/2024		216		(11)			(11)		205	205			
100071713	HORSE CREEK	KY		10/14/2021		440		(28)			(28)		412	412			

SCHEDULE B - PART 3

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	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100221348	PALM HARBOR	FL		07/22/2025		183		(8)			(8)		175		175			
100050108	MIAMI	FL		11/20/2020		359		(11)			(11)		348		348			
100064713	NEW PORT RICHEY	FL		07/14/2021		451		(24)			(24)		427		427			
100077419	HASTINGS	IN		01/03/2022		404		(5)			(5)		399		399			
100054291	CYPRESS	TX		03/23/2021		1,075		(30)			(30)		1,045		1,045			
100076185	MEMPHIS	TN		01/07/2022		446		(6)			(6)		440		440			
100054701	PORTSMOUTH	RI		03/23/2021		397		(43)			(43)		354		354			
100054370	MILWAUKEE	WI		03/23/2021		257		9			9		266		266			
100167120	ST. LOUIS	MO		09/13/2024		197		(12)			(12)		185		185			
100074621	ANNISTON	AL		12/01/2021		991		(12)			(12)		979		979			
100030532	RAYTOWN	MO		12/20/2018		1,153		(12)			(12)		1,141		1,141			
100057981	LITTLE ROCK	AR		06/30/2021		440		(6)			(6)		434		434			
100062941	MONTICELLO	NY		07/01/2021		665		(1)			(1)		664		664			
100109910	ROCKY MOUNT	MO		06/22/2023		200		(4)			(4)		196		196			
100141130	POTTSVILLE	PA		01/30/2024		159		(5)			(5)		154		154			
100214720	DETROIT	MI		06/11/2025		179		(8)			(8)		171		171			
100044556	CLAYTON	CA		08/19/2020		334		(7)			(7)		327		327			
100109913	CLEVELAND	OH		06/22/2023		204		(4)			(4)		200		200			
100198980	BOSSIER CITY	LA		03/03/2025		172		(3)			(3)		169		169			
100030560	AUSTIN	TX		12/20/2018		1,300		(22)			(22)		1,278		1,278			
100126717	LAWNSIDE	NJ		08/30/2023		912		(57)			(57)		855		855			
100010667	WILLIAMSTON	SC		12/23/2016		850		(65)			(65)		785		785			
100054017	LAWRENCEVILLE	GA		03/23/2021		702		(23)			(23)		679		679			
100169368	LA HABRA	CA		09/27/2024		19,527		(348)			(348)		19,179		19,179			
100063123	ANDERSON	SC		07/01/2021		615		(5)			(5)		610		610			
100143547	ST. LOUIS	MO		02/21/2024		257		(12)			(12)		245		245			
100174061	FAIRFIELD	CA		10/31/2024		204		(11)			(11)		193		193			
100202141	MONTGOMERY	AL		03/18/2025		183		(4)			(4)		179		179			
100092098	GARY	IN		02/09/2023		257		(6)			(6)		251		251			
100143419	OCALA	FL		02/16/2024		3,165		(21)			(21)		3,144		3,144			
100157230	ROCKFORD	IL		02/20/2025		191		(9)			(9)		182		182			
100193301	MEMPHIS	TN		02/10/2025		191		(5)			(5)		186		186			
100077565	BATAVIA	IL		01/03/2022		498		(6)			(6)		492		492			
100201718	LANCASTER	CA		03/18/2025		1,345		(43)			(43)		1,302		1,302			
100195511	DALHART	TX		01/15/2025		200		(4)			(4)		196		196			
100049624	PAIDUACH	KY		11/20/2020		424		(44)			(44)		380		380			
100215017	MOXINEY	TX		06/11/2025		312,785		(8,223)			(8,223)		304,562		304,562			
100126565	ARLINGTON	VA		06/30/2023		1,068		(28)			(28)		1,040		1,040			
100062024	MOBILE	AL		07/01/2021		922		(5)			(5)		917		917			
100127272	HAZEL CREST	IL		06/30/2023		245		(17)			(17)		228		228			
100126548	PLYMOUTH	MI		06/30/2023		178		(3)			(3)		175		175			
100045707	LANING	MI		11/25/2020		1,696		(52)			(52)		1,644		1,644			
100026556	FRESNO	CA		09/26/2018		1,273							1,273		1,273			
100071746	ALAMO	CA		10/14/2021		442		(26)			(26)		416		416			
100198247	BELMONT	CA		02/28/2025		603,337		(7,466)			(7,466)		595,871		595,871			
100113374	HALEAH	FL		06/29/2023		284		(10)			(10)		274		274			
100211602	VERO BEACH	FL		06/23/2025		627		(16)			(16)		611		611			
100140152	RALEIGH	NC		01/09/2024		11,631		(115)			(115)		11,516		11,516			
100071765	JACKSONVILLE	FL		10/14/2021		436		(28)			(28)		408		408			
100174143	PERRY	GA		10/31/2024		221		(10)			(10)		211		211			
100046815	MARIETTA	GA		11/20/2020		2,570		(323)			(323)		2,247		2,247			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048001	NORTH HOLLYWOOD	CA		11/20/2020		1,136							1,080	1,080			
5,00007E+11	UTRECHT	NLD		12/23/2025		2,166							2,166	2,130	(36)		(36)
100049633	EL PASO	TX		11/20/2020		962							943	943			
100112559	DETROIT	MI		06/29/2023		1,283							1,161	1,161			
100063064	HAMILTON	NI		07/01/2021		654							650	650			
100055132	CLEARWATER	FL		03/23/2021		281							238	238			
100079653	PHILADELPHIA	PA		02/24/2022		1,336							1,322	1,322			
100068314	LAFAYETTE	CA		08/25/2021		426							408	408			
100135903	CHESTER	MO		11/13/2023		347							327	327			
100064765	WICHITA FALLS	TX		07/14/2021		502							479	479			
100103799	SAN ANTONIO	TX		05/10/2023		594							577	577			
100053696	SAINT LOUIS	MO		03/23/2021		504							485	485			
100154765	WARREN	NI		07/19/2024		209							203	203			
100047212	CHICAGO	IL		11/20/2020		267							286	286			
100080783	JACKSONVILLE	FL		03/15/2022		1,619							1,615	1,615			
100055790	CLATHE	KS		03/23/2021		1,383							1,249	1,249			
100157376	CLEVELAND	OH		02/20/2025		120							114	114			
100066313	INDIANAPOLIS	IL		08/02/2021		939							931	931			
100050104	BIRMINGHAM	AL		11/20/2020		296							295	295			
100108402	INDIANAPOLIS	IL		05/25/2023		195							190	190			
100054662	DARBY	MT		03/23/2021		295							276	276			
100054716	VILLA PARK	CA		03/23/2021		1,549							1,504	1,504			
100103100	MEMPHIS	TN		04/21/2023		1,367							1,329	1,329			
100053884	ANDREWS	NC		03/23/2021		246							244	244			
100141146	CAMDEN	NI		01/30/2024		187							182	182			
100080772	VERO BEACH	FL		03/24/2022		380							367	367			
100047510	HAYWARD	CA		11/20/2020		2,882							2,863	2,863			
100248947	CLEVELAND	OH		10/29/2025		192							185	185			
100126382	HAMMOND	LA		08/30/2023		197							193	193			
100068283	CENTER LINE	MI		08/25/2021		410							394	394			
100126359	HAMMOND	LA		06/30/2023		201							197	197			
100047371	MARYVILLE	TN		11/20/2020		1,115							1,086	1,086			
100048157	MINNEAPOLIS	MIN		11/20/2020		1,506							1,455	1,455			
100131727	CHATTANOOGA	TN		10/06/2023		182							182	182			
100055209	SAN ANTONIO	TX		07/14/2021		485							477	477			
100054152	ROSEFORD	OH		03/23/2021		244							276	276			
100062469	PLATTE CITY	MO		07/01/2021		463							459	459			
100134857	SAN ANTONIO	TX		10/30/2023		244							235	235			
100055294	APOLLO BEACH	FL		03/23/2021		414							397	397			
100050044	FLINT	MI		11/20/2020		858							823	823			
100073071	TULSA	OK		02/24/2022		1,823							1,801	1,801			
100079162	CHICAGO	IL		02/24/2022		416							401	401			
100043941	CARPENTERSVILLE	IL		11/20/2020		1,628							1,640	1,640			
100057590	LINWOOD	NI		06/30/2021		797							759	759			
100202144	PANAMA CITY	FL		03/18/2025		186							179	179			
100055568	TISHOMINGO	OK		03/23/2021		1,469							1,459	1,459			
100074717	WATERVILLE	ME		12/01/2021		227							225	225			
100047356	LEAVENWORTH	IA		11/20/2020		255							204	204			
100049887	MADISON	WI		11/20/2020		645							629	629			
100066412	NEW IBERIA	LA		06/02/2021		559							553	553			
100137727	SALT LAKE CITY	UT		12/08/2023		3,694							3,632	3,632			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045362	LOGAN	OH		11/25/2020		407		(46)			(46)		361		361		
100053851	FAIRBURN	GA		03/23/2021		827		(37)			(37)		790		790		
100053659	GREENVILLE	SC		03/23/2021		1,192		(110)			(110)		1,082		1,082		
100073023	PAISLEY	FL		02/24/2022		419		(9)			(9)		410		410		
100057635	JACKSONVILLE	FL		06/30/2021		451		(21)			(21)		430		430		
100246443	QUEEN CREEK	AZ		10/15/2025		45,628		(1,900)			(1,900)		43,928		43,928		
100049831	CLARK FORK	ID		11/20/2020		573		(16)			(16)		557		557		
100067377	PLAYAS DE ROSARIO	MEX		08/13/2021		1,265							1,265		1,265		
100154678	RIVERVIEW	FL		07/19/2024		206,288		(2,289)			(2,289)		203,969		203,969		
100174079	KALAMAZOO	MI		10/31/2024		197		(9)			(9)		188		188		
100043866	IMPERIAL BEACH	CA		08/19/2020		1,611		(27)			(27)		1,584		1,584		
100119632	ISHPEMING	MI		08/08/2023		169		(5)			(5)		164		164		
100164935	CLEVELAND	OH		08/28/2024		186							186		186		
100175452	ATLANTA	GA		12/23/2024		8,628		(235)			(235)		8,393		8,393		
100065714	JACKSONVILLE	FL		07/28/2021		405		(21)			(21)		384		384		
100050008	CULPEPER	VA		11/20/2020		346		(52)			(52)		294		294		
100077323	GRANITE FALLS	WA		01/03/2022		836		(18)			(18)		818		818		
100030057	MOSES LAKE	WA		12/20/2018		1,253		(37)			(37)		1,216		1,216		
100067851	MIDLAND	TX		09/23/2021		1,182		(68)			(68)		1,114		1,114		
100147283	KANSAS CITY	MO		03/28/2024		185		(4)			(4)		181		181		
100126549	PLANT COUNTRY	IN		08/30/2023		175		(3)			(3)		172		172		
100054656	COLUMBUS	OH		03/23/2021		150		(17)			(17)		133		133		
100054077	SALEM	OR		03/23/2021		142		(34)			(34)		108		108		
100062824	ELFAULA	OK		07/01/2021		606		(12)			(12)		594		594		
100108366	CHICAGO	IL		05/25/2023		185		(4)			(4)		181		181		
100047537	WINFIELD	IN		11/20/2020		294		(17)			(17)		277		277		
100149771	PHILADELPHIA	PA		04/26/2024		157		(5)			(5)		152		152		
100110072	BALTIMORE	MD		06/23/2023		206		(2)			(2)		204		204		
100154812	TOMBALL	TX		07/19/2024		15,123		(122)			(122)		15,001		15,001		
100054637	CLATHE	KS		03/23/2021		319		(35)			(35)		284		284		
100057774	METAIRIE	LA		06/30/2021		415		(28)			(28)		387		387		
100181659	DETROIT	MI		12/09/2024		147		(4)			(4)		143		143		
100155347	PORT ARTHUR	TX		07/19/2024		478		(51)			(51)		427		427		
100113140	CRISKANY FALLS	NY		06/29/2023		1,255		5			5		1,260		1,260		
100045447	HAJIMTON	NY		11/25/2020		445		(28)			(28)		417		417		
100143337	GREENSBORO	NC		02/21/2024		159		(4)			(4)		155		155		
100230086	AARON	OH		06/26/2025		50,811		(2,403)			(2,403)		48,408		48,408		
100071655	ATLANTA	GA		04/26/2018		203		55			55		258		258		
100062606	MONTGOMERY	AL		07/01/2021		679		(9)			(9)		670		670		
100108437	MILWAUKEE	WI		05/25/2023		167		(6)			(6)		161		161		
100053605	RALEIGH	NC		03/23/2021		390		(22)			(22)		368		368		
100055381	BAY SHORE	NY		03/23/2021		952		(62)			(62)		890		890		
100148317	WESTNORTH VILLAGE	TX		04/12/2024		51,187		(1,273)			(1,273)		49,914		49,914		
100175924	HAMILTON	NJ		11/12/2024		182		(9)			(9)		173		173		
100166913	PHILADELPHIA	PA		06/21/2024		150		(7)			(7)		143		143		
100011327	TWIN FALLS	ID		12/23/2016		1,788							1,788		1,788		
100045968	GASTON	SC		11/25/2020		128		8			8		136		136		
100055383	MINNEAPOLIS	MINN		03/23/2021		274		(24)			(24)		250		250		
100075398	SAN ANTONIO	TX		12/01/2021		545		(13)			(13)		532		532		
100000164	CHESTERLAND	OH		09/21/2016		957		(16)			(16)		941		941		
100023706	ALBUQUERQUE	NM		09/04/2018		835		(24)			(24)		811		811		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004794	ALPHARETTA	GA		11/20/2020		744		(39)			(39)		705		705		
100100287	LINENWOLD	NJ		03/24/2023		2,517		(145)			(145)		2,372		2,372		
100245275	MISSOULA	MT		10/06/2025		36,148		(1,674)			(1,674)		34,474		34,474		
100023884	ALBUQUERQUE	NM		09/10/2018		2,460		(63)			(63)		2,397		2,397		
100068258	ROCHESTER	NH		06/25/2021		440		(27)			(27)		413		413		
100064677	LAS VEGAS	NV		07/14/2021		440		(27)			(27)		413		413		
100129869	CHICAGO	IL		09/27/2023		175		(4)			(4)		171		171		
100101755	CHICAGO	IL		03/31/2023		114		(4)			(4)		110		110		
100047352	SAINT CLOUD	FL		11/20/2020		464		(17)			(17)		447		447		
100063184	STATESBORO	GA		07/01/2021		162							162		162		
100226264	DEVON	PA		06/11/2025		144,209		(2,834)			(2,834)		141,375		141,375		
100114190	LAWDALE	CA		06/29/2023		338		(1)			(1)		337		337		
100065167	INDEPENDENCE	MO		07/14/2021		563		(12)			(12)		551		551		
100048097	JONESBORO	GA		11/20/2020		3,250		(197)			(197)		3,053		3,053		
100152763	COATESVILLE	IN		05/22/2024		189		(8)			(8)		181		181		
100062094	MORRIS	OH		07/01/2021		451		(2)			(2)		449		449		
100053989	BLUE ISLAND	IL		03/23/2021		2,098		(213)			(213)		1,885		1,885		
100209405	ST. AUGUSTINE	FL		04/29/2025		6,186		(232)			(232)		5,954		5,954		
100064733	REYNOLDSBURG	OH		07/14/2021		851		(42)			(42)		809		809		
100026279	STOCKBRIDGE	GA		09/20/2018		703		(12)			(12)		691		691		
100119781	SAN ANTONIO	TX		07/26/2018		1,849		(60)			(60)		1,789		1,789		
100114191	FRESNO	CA		06/29/2023		74		(8)			(8)		66		66		
100047866	BYRON CENTER	MI		11/20/2020		281		(47)			(47)		234		234		
100049879	OKOSSO	MI		11/20/2020		351		(16)			(16)		335		335		
100066687	WARREN	NJ		09/30/2022		988		(37)			(37)		951		951		
100214867	BUFFALO	NY		06/11/2025		197		(7)			(7)		190		190		
100047425	NASHVILLE	TN		11/20/2020		258		(36)			(36)		222		222		
10075226	SAN ANGELO	TX		12/01/2021		612		(10)			(10)		602		602		
100046732	CARNATION	WA		11/20/2020		2,531		(104)			(104)		2,427		2,427		
100101783	CLEVELAND	OH		03/31/2023		184		(5)			(5)		179		179		
100003383	NEW CASTLE	NH		09/27/2016		1,269		(43)			(43)		1,226		1,226		
100047264	BRISTOL	RI		11/20/2020		234		(36)			(36)		198		198		
100174010	JACKSONVILLE	FL		10/31/2024		218		(10)			(10)		208		208		
100071729	LEBANON	OR		10/14/2021		483		(29)			(29)		454		454		
100055259	MEMPHIS	TN		03/23/2021		620		(29)			(29)		591		591		
100776022	WILKES BARRE	PA		01/07/2022		435		(4)			(4)		431		431		
100069447	HILLSVILLE	VA		09/01/2021		500		(4)			(4)		496		496		
100201988	TUSCALOOSA	AL		03/12/2025		174		(6)			(6)		166		166		
100777217	BARNHART	MO		01/03/2022		667		(1)			(1)		666		666		
100043366	GEISLAR	LA		06/13/2020		997		(54)			(54)		943		943		
100045986	CHICAGO	IL		11/25/2020		941		(37)			(37)		504		504		
100065502	CUMERLAND	RI		07/28/2021		393		(16)			(16)		377		377		
100047166	VISALIA	CA		11/20/2020		368		(62)			(62)		306		306		
100054122	LITHONIA	GA		03/23/2021		2,016		(52)			(52)		1,964		1,964		
100174065	FAVETTEVILLE	NC		10/31/2024		198		(9)			(9)		189		189		
100048136	LITTLE ELM	TX		11/20/2020		355		(20)			(20)		335		335		
100047327	LIVONIA	MI		11/20/2020		354		21			21		375		375		
100164516	CHARLOTTE	NC		06/21/2024		1,729		(59)			(59)		1,670		1,670		
100144040	OCALA	FL		03/07/2024		5,258		(2)			(2)		5,256		5,256		
100136642	BINGHAMTON	NY		11/27/2023		138		(4)			(4)		134		134		
100126555	HAMOND	LA		06/30/2023		210		(4)			(4)		206		206		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057669	HEMLOCK		NC		06/30/2021		1,075		(17)					1,058	1,058	1,058		
100175137	FINLAY		OH		11/05/2024		196		(6)					190				
100054633	KATY		TX		03/23/2021		457		(34)					423				
100047021	GREENFIELD		CA		11/20/2020		306		(6)					300				
100078960	SAINT LOUIS		MO		02/24/2022		429		(5)					424				
100064680	STRONGSVILLE		OH		07/14/2021		435		(27)					408				
100141161	WINDSOR		CT		01/30/2024		190		(1)					189				
100062845	OAK RIDGE		NJ		07/01/2021		569		(1)					568				
100139278	HELOTES		TX		12/28/2023		48,702		(792)					47,910	47,910			
100065705	PRESOTT VALLEY		AZ		07/28/2021		1,659		(52)					1,607	1,607			
100164650	ELIOTA		NY		06/28/2024		177		(3)					174				
100043640	GARLAND		TX		06/13/2020		1,483		(37)					1,446	1,446			
100077041	HAMPTON		NH		01/03/2022		154		(2)					152	152			
100053790	ABERDEEN		NC		03/23/2021		205		(46)					159	159			
100064679	HUDSON		NH		07/14/2021		434		(27)					407	407			
100071666	FRANKLIN		WI		10/14/2021		432		(29)					403	403			
100044132	INDIO		CA		06/19/2020		1,356		(1)					1,355	1,355			
100264653	SAINT LOUIS		MO		12/17/2025		105		(5)					100	100			
100075999	VIRGINIA GARDENS		FL		01/07/2022		848		(24)					824	824			
100053550	GREENVILLE		SC		03/23/2021		233		(44)					189	189			
100047660	LAS VEGAS		NV		11/20/2020		2,144		(54)					2,090	2,090			
100137367	MONTGOMERY		AL		12/01/2023		136		(7)					129	129			
100033004	GALWAY		FL		06/21/2019		317		(29)					271	391	19	101	120
100048278	MODESTO		CA		11/20/2020		1,205		(89)					1,116	1,116			
100144563	LAS VEGAS		NV		03/07/2024		4,920		(15)					4,905	4,905			
100055616	GAFFNEY		SC		03/23/2021		161		(30)					131	131			
100141195	OKLAHOMA CITY		OK		01/30/2024		1,277		(16)					1,261	1,261			
100077363	NORRISTOWN		PA		01/03/2022		351		(3)					348	348			
100011140	HACIENDA HEIGHTS		CA		12/23/2016		2,159		(9)					2,150	2,150			
100043210	MIT PLEASANT		SC		06/13/2020		908		(55)					853	853			
5,000098E+11	S-GRAVENHACE		MD		12/23/2025		1,396							1,396	1,364	(31)		(31)
100074676	BROWNS MILLS		NJ		12/01/2021		458		(10)					448	448			
100044426	NEWTOWN		PA		11/19/2020		1,475		1			1		1,476	1,476			
100054635	COVINGTON		GA		03/23/2021		238		(36)					202	202			
100077363	SUMNERVILLE		SC		01/03/2022		357		(3)					354	354			
100054162	PELL CITY		AL		03/23/2021		631		(106)					525	525			
100055663	HOUSTON		TX		03/23/2021		734		(33)					701	701			
100047762	STERLING HEIGHTS		MI		11/20/2020		1,074		104					1,178	1,178			
100126643	BELLMAR		NJ		06/30/2023		2,930		23			23		2,953	2,953			
100050175	DURVEA		PA		11/20/2020		290		6			6		296	296			
100101622	MILWAUKEE		WI		03/31/2023		208		(6)					202	202			
100173904	CHESTER		MD		10/31/2024		210		(6)					204	204			
100045742	INDIANAPOLIS		IL		11/25/2020		1,301		(124)					1,177	1,177			
100065591	ALBUQUERQUE		NM		07/28/2021		1,514		(37)					1,477	1,477			
100065013	DEARBORN		MI		07/14/2021		460		(14)					446	446			
100147044	DOVER		ID		03/27/2024		713		(18)					695	695			
100201725	ERIE		CO		03/19/2025		1,424		(51)					1,373	1,373			
100127347	WILLIS		TX		06/30/2023		1,010		(46)					964	964			
100134888	HARRISBURG		NC		10/30/2023		140		(1)					139	139			
100109625	GARY		IN		06/22/2023		1,348		(46)					1,302	1,302			
100099653	CHESTER		MD		02/28/2023		174		(5)					169	169			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016687	SPANISH FORT	AL		12/31/2024		21,987		(237)			(237)		21,750	21,750			
10017412	DETROIT	MI		10/31/2024		167		(8)			(8)		159	159			
100101757	ARRON	OH		03/31/2023		280		(5)			(5)		275	275			
100140598	MEXICO BEACH	FL		01/19/2024		221		(3)			(3)		218	218			
100061831	VESTAL	NY		07/01/2021		607		(7)			(7)		600	600			
100055988	QUARRYVILLE	PA		03/23/2021		185		(36)			(36)		149	149			
100109894	BALTIMORE	MD		06/22/2023		179		(6)			(6)		173	173			
100064714	WICKLIFFE	OH		07/14/2021		839		(44)			(44)		795	795			
100054465	GEISMAR	LA		03/23/2021		1,708		(72)			(72)		1,636	1,636			
100063424	DAYTON	OH		07/01/2021		535							535	535			
100043066	SIMPSONVILLE	SC		06/13/2020		54		(1)			(1)		53	53			
100190307	JACKSON	TN		01/22/2025		162		(5)			(5)		157	157			
100077194	WARNER ROBINS	GA		07/03/2022		1,040		(30)			(30)		1,010	1,010			
100272551	LANSING	MI		02/10/2026		64		(1)			(1)		63	63			
100079078	WATERFORD	NY		02/24/2022		433		(9)			(9)		424	424			
100025860	MEMPHIS	TN		09/20/2018		514		68			68		582	582			
100054773	CHARLES CITY	VA		03/23/2021		136		(37)			(37)		99	99			
100062325	MILLBROOK	AL		07/01/2021		1,325		(8)			(8)		1,317	1,317			
100129823	BALTIMORE	MD		09/27/2023		149		(5)			(5)		144	144			
100147270	HAMILTON	NJ		03/28/2024		188		(1)			(1)		187	187			
100076977	WILCOTT	CT		07/03/2022		607		(26)			(26)		581	581			
100064673	LYNCHBURG	VA		07/14/2021		423		(27)			(27)		396	396			
100062010	BARTLETT	WI		07/01/2021		607		(10)			(10)		597	597			
100161817	ALLEN TOWN	PA		07/31/2024		176		(5)			(5)		171	171			
100017481	WINTER HAVEN	FL		04/26/2018		563		(13)			(13)		550	550			
100150541	ROCKVILLE	MD		05/03/2024		1,832		(24)			(24)		1,808	1,808			
100076017	HOUSTON	TX		07/07/2022		521		(16)			(16)		505	505			
100174144	YOUNGSTOWN	OH		10/31/2024		194		(9)			(9)		185	185			
100174043	ARRON	OH		10/31/2024		188		(10)			(10)		178	178			
100043816	HAYWARD	CA		06/13/2020		1,489		(1)			(1)		1,488	1,488			
100055559	BAKERSFIELD	CA		03/23/2021		332		(42)			(42)		290	290			
100141107	LEBANON	OR		07/30/2024		177		(4)			(4)		173	173			
100072559	SAINT LOUIS	MO		11/01/2021		482		(5)			(5)		477	477			
100236766	EQUID	OH		09/11/2025		232		(5)			(5)		227	227			
100055551	OAK LAWN	IL		03/23/2021		346		(30)			(30)		318	318			
100134659	BALTIMORE	MD		10/30/2023		160		(5)			(5)		155	155			
100243503	EQUID	OH		09/26/2025		181		(6)			(6)		175	175			
100069008	STAFFORD	VA		09/01/2021		742		(10)			(10)		732	732			
3500119893	LA FOLLETTE	TN		05/02/2025		571,209							571,209	571,209			
100053519	GARY	IN		03/23/2021		140		(32)			(32)		108	108			
100141897	EAST BRUNSWICK	NJ		03/27/2024		654,574		(12,745)			(12,745)		641,829	641,829			
100214736	ATLANTA	GA		06/11/2025		136		(6)			(6)		130	130			
100138440	MONTGOMERY	AL		12/18/2023		134		(7)			(7)		127	127			
100195524	LAS VEGAS	NV		12/26/2024		43,310		(864)			(864)		42,446	42,446			
100064398	DES MOINES	IA		07/01/2021		445		(14)			(14)		459	459			
100054055	PINELLAS PARK	FL		03/23/2021		289		(11)			(11)		278	278			
100078987	WATERLOO	NE		02/24/2022		421							421	421			
100210540	SPARTANBURG	SC		05/15/2025		63,426		(1,372)			(1,372)		62,054	62,054			
100175528	TULSA	OK		12/23/2024		78		(4)			(4)		74	74			
100054698	BREITON	AL		03/23/2021		96		(2)			(2)		94	94			
100045784	RIPLEY	TN		11/25/2020		297		(8)			(8)		289	289			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055372	GREENVILLE		SC		03/23/2021		75		(16)			(16)		59				
100064708	PETERSBURG		AK		07/14/2021		978		(52)			(52)		926				
100064759	CENTRAL CITY		CO		07/14/2021		845		(39)			(39)		806				
100169664	ROSEVILLE		OH		09/30/2024		15,443		(131)			(131)		15,312				
100190258	DAYTON		OH		01/22/2025		150		(5)			(5)		145				
100219185	LAWRENCEVILLE		GA		06/27/2025		4,754		(130)			(130)		4,624				
100126942	EAST SAINT LOUIS		IL		06/30/2023		1,015		(37)			(37)		978				
100209753	MOLINE		IL		05/05/2025		186		(8)			(8)		178				
100053538	WINSTON SALEM		NC		03/23/2021		1,483		(103)			(103)		1,380				
100246332	MOBILE		AL		10/10/2025		443		(16)			(16)		427				
100181555	BIRMINGHAM		AL		12/09/2024		163		(5)			(5)		158				
100043563	BELMONT		CA		06/19/2020		1,225		(67)			(67)		1,158				
100108394	TRY		MI		05/25/2023		182		(4)			(4)		178				
100109832	LUBBOCK		TX		06/22/2023		179		(6)			(6)		173				
100209722	MACON		NC		05/05/2025		204		(10)			(10)		194				
100055300	VENICE		CA		03/23/2021		949		(83)			(83)		866				
100103907	MUSKEGON		MI		05/10/2023		181		(6)			(6)		175				
100075263	WYOMING		WV		12/01/2021		2,581		(32)			(32)		2,549				
100202122	JACKSONVILLE		FL		03/18/2025		190		(2)			(2)		188				
100063384	COVINGTON		GA		07/01/2021		352		(3)			(3)		349				
100164658	TERRE HAUTE		IN		06/28/2024		151		(3)			(3)		148				
100068446	FAVETTEVILLE		NC		06/25/2021		408		(23)			(23)		385				
100185534	GREENBELT		MD		12/20/2024		189		(6)			(6)		181				
100185549	GREENBELT		MD		12/20/2024		189		(6)			(6)		181				
100054546	LANCASTER		CA		03/23/2021		778		(93)			(93)		685				
100169257	PHILADELPHIA		PA		09/27/2024		170		(6)			(6)		162				
100049668	MECHANICSVILLE		VA		11/20/2020		1,682		(13)			(13)		1,669				
100053985	LEAGUE CITY		TX		03/23/2021		1,612		(14)			(14)		1,598				
100175790	MAPLE HEIGHTS		OH		11/12/2024		195		(3)			(3)		192				
100066026	CARLYLE		IL		06/02/2021		962		(4)			(4)		958				
100173984	PITTSBURGH		PA		10/31/2024		196		(9)			(9)		187				
100079002	BENTONCE		NE		02/24/2022		399		(9)			(9)		390				
100042941	EAGLE MOUNTAIN		UT		05/28/2020		5,767		(57)			(57)		5,710				
100053972	WEST PALM BEACH		FL		03/23/2021		1,697		(72)			(72)		1,625				
100047049	RICHMOND		TX		11/20/2020		3,118		(151)			(151)		2,967				
100193966	YORK		SC		12/28/2023		131		(5)			(5)		126				
100084676	GALLINBURG		TN		06/02/2022		3,292		(292)			(292)		3,000				
100157356	DETROIT		MI		02/20/2025		167		(11)			(11)		156				
100167025	CLEVELAND		OH		09/13/2024		187		(7)			(7)		180				
100153474	COOXA BEACH		FL		05/30/2024		161		(4)			(4)		157				
100264910	INDIANAPOLIS		IL		12/17/2025		307		(15)			(15)		292				
100156677	DETROIT		MI		06/24/2024		167		(10)			(10)		157				
100078916	TOLEDO		OH		02/24/2022		270		(11)			(11)		269				
100157220	DETROIT		MI		02/20/2025		172		(9)			(9)		163				
100047391	WIND GAP		PA		11/20/2020		2,033		(66)			(66)		1,965				
100174050	CLOVER		SC		10/31/2024		202		(9)			(9)		193				
100174018	MOLINE		IL		10/31/2024		215		(9)			(9)		206				
100064728	YORK		SC		07/14/2021		433		(22)			(22)		411				
100068316	LAFAYETTE		CA		06/25/2021		538		(6)			(6)		532				
100141160	JACKSONVILLE		FL		07/30/2024		153		(3)			(3)		150				
100115138	SAINT JOSEPH		MI		07/17/2023		192		(4)			(4)		188				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014292	CHERRYVILLE	NC		01/30/2024		160		(7)			(7)		153		153		
10004392	FORT WORTH	TX		06/19/2020		483		(30)			(30)		453		453		
10004390	ADVANCE	NC		06/19/2020		621		(38)			(38)		583		583		
10006291	EMPIRIA	KS		07/01/2021		600		(7)			(7)		593		593		
100254276	PL WYOUTH	IN		11/07/2025		65,246		(2,852)			(2,852)		62,394		62,394		
10005523	HUNTSVILLE	UT		03/23/2021		426		(84)			(84)		342		342		
100090670	DETROIT	MI		12/29/2022		167		(3)			(3)		164		164		
100136945	MACON	NC		11/27/2023		154		(5)			(5)		149		149		
10005600	INGLEWOOD	CA		03/23/2021		230		(22)			(22)		208		208		
10014321	HARRISBURG	NC		02/21/2024		171		(4)			(4)		167		167		
10015290	HELVETTA	OK		07/17/2023		616		(20)			(20)		596		596		
10012973	MILWAUKEE	WI		09/27/2023		152		(5)			(5)		147		147		
10013621	WILMINGTON	DE		11/27/2023		162		(5)			(5)		157		157		
100186786	WILMINGTON	DE		12/31/2024		1,064		(22)			(22)		1,042		1,042		
100079148	PITTSBURGH	PA		02/24/2022		629		(7)			(7)		622		622		
10002928	HELOTES	TX		12/20/2018		837		(3)			(3)		834		834		
10017512	FRANKLIN	WI		12/23/2024		188		(7)			(7)		181		181		
10005702	LOUISVILLE	KY		03/23/2021		497		(25)			(25)		472		472		
100100208	SOUTH BEND	IN		03/17/2023		189		(6)			(6)		183		183		
100076960	DAVENPORT	FL		01/03/2022		976		(12)			(12)		964		964		
100105902	LINWOOD	CA		06/22/2023		185		(6)			(6)		179		179		
10015188	CHARLEHOT	PA		07/17/2023		159		(6)			(6)		153		153		
100054899	JONESBOROUGH	TN		03/23/2021		133		(22)			(22)		111		111		
100055119	EASTON	MA		03/23/2021		102		(16)			(16)		86		86		
100129884	CLEVELAND	OH		09/27/2023		174		(4)			(4)		170		170		
100046228	CHICAGO	IL		11/25/2020		1,259		(105)			(105)		1,154		1,154		
100055191	MAHOMET	IL		03/23/2021		284		(39)			(39)		245		245		
100076007	NORTH LAS VEGAS	NV		01/07/2022		467		(15)			(15)		452		452		
100100227	ELVIRA	OH		03/17/2023		201		(3)			(3)		198		198		
100048188	HELVICO	NC		11/20/2020		1,518		(67)			(67)		1,451		1,451		
10010919	ELKHART	IN		06/29/2023		618		(25)			(25)		593		593		
100048367	MIAMI	FL		11/20/2020		269		12			12		281		281		
10004589	YORK	SC		11/25/2020		207		(24)			(24)		183		183		
100127083	DOUGLAS	WI		06/30/2023		1,030		(29)			(29)		1,001		1,001		
100045180	SAINT CLOUD	FL		11/25/2020		79		(3)			(3)		76		76		
100091502	LYNCHBURG	VA		01/20/2023		5		5					5		5		
100193313	MEMPHIS	TN		02/10/2025		186		(5)			(5)		181		181		
100099222	CHESTER	MD		02/28/2023		162		(5)			(5)		157		157		
10015135	SAINT JOSEPH	MI		07/17/2023		180		(3)			(3)		177		177		
10012920	ROUND LAKE BEACH	IL		09/27/2023		193		(5)			(5)		188		188		
100103152	TRENTON	NJ		04/21/2023		171		(5)			(5)		166		166		
100075296	WILKES BARRE	PA		12/01/2021		304		(6)			(6)		296		296		
100053569	LOS ANGELES	CA		03/23/2021		1,068		(20)			(20)		1,048		1,048		
100140038	ROSHARON	TX		01/18/2024		8,467		(19)			(19)		8,448		8,448		
100062514	DOVER	ID		07/01/2021		204		(2)			(2)		202		202		
100066701	COLLINSVILLE	CT		06/02/2021		143		(3)			(3)		140		140		
100046847	DEER PARK	TX		11/20/2020		228		(40)			(40)		188		188		
100057167	KATY	TX		06/30/2021		1,627		(55)			(55)		1,572		1,572		
100070926	COLLINSVILLE	CT		10/01/2021		525		(6)			(6)		519		519		
100000376	SHELBYVILLE	KY		06/27/2016		368		(22)			(22)		346		346		
100109576	JACKSONVILLE	FL		06/22/2023		194		(5)			(5)		189		189		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100099746	CLEVELAND	OH		02/28/2023		180		(5)			(5)		175	175			
100050091	LODI	CA		11/20/2020		391		(78)			(78)		313	313			
100091503	EVANSVILLE	IN		01/20/2023		181		(6)			(6)		175	175			
100055502	DETROIT	MI		03/23/2021		291		(86)			(86)		205	205			
100111538	UNIONVILLE	CT		06/29/2023		2,072		(7)			(7)		2,065	2,065			
100100225	BALTIMORE	MD		03/17/2023		190		(5)			(5)		185	185			
100053484	LAKELAND	FL		03/23/2021		403		(24)			(24)		379	379			
100119846	SPRINGHOUSE	UT		06/08/2023		2,289		(65)			(65)		2,224	2,224			
100044851	SEBRING	FL		11/19/2020		811		38			38		849	849			
100177657	RANCHO CORDOVA	CA		01/16/2025		5,884		(9)			(9)		5,875	5,875			
100062828	EL PASO	TX		07/01/2021		770		(13)			(13)		757	757			
100254736	SUN CITY CENTER	FL		11/14/2025		2,052		(59)			(59)		1,993	1,993			
100023585	CAPE CORAL	FL		09/04/2018		1,205		(41)			(41)		1,164	1,164			
100076030	TUCSON	AZ		01/07/2022		415		(5)			(5)		410	410			
100115279	HELVETIA	OK		07/17/2023		476		(17)			(17)		459	459			
100190678	BROWNS MILLS	NJ		01/28/2025		483		(4)			(4)		479	479			
100101597	INDIANAPOLIS	IL		04/26/2023		227		(8)			(8)		219	219			
100024400	FORT MYERS	FL		09/20/2018		2,388		(56)			(56)		2,332	2,332			
100126633	MADISON	WI		06/30/2023		819		17			17		836	836			
100061764	GRAND BLANC	MI		07/01/2021		656		(8)			(8)		648	648			
100061943	ARLINGTON	VA		07/01/2021		399		(6)			(6)		393	393			
100067868	CHESAPEAKE	VA		09/23/2021		413		(23)			(23)		390	390			
100112309	RICHMOND	TX		06/29/2023		1,321		(34)			(34)		1,287	1,287			
100157982	FLINT	MI		02/20/2025		166		(11)			(11)		155	155			
100054821	ROCK HILL	SC		03/23/2021		1,092		(102)			(102)		990	990			
100043254	HOUSTON	TX		06/13/2020		420		(12)			(12)		408	408			
100053566	PASADENA	CA		03/23/2021		927		(30)			(30)		897	897			
100127209	HICKORY	NC		06/30/2023		830		26			26		856	856			
100045595	PHOENIX	HI		11/25/2020		160		(19)			(19)		141	141			
100045889	MCGUIRE	OH		11/25/2020		220		(11)			(11)		209	209			
100055125	MOORE	OK		03/23/2021		1,461		(93)			(93)		1,368	1,368			
100100200	LANSING	MI		03/17/2023		197		(5)			(5)		192	192			
100050230	INDIANAPOLIS	IL		11/20/2020		2,071		(265)			(265)		1,806	1,806			
100055666	NEW ORLEANS	LA		03/23/2021		319		(13)			(13)		306	306			
100043693	ARLINGTON	VA		06/13/2020		1,298		(49)			(49)		1,249	1,249			
100050254	TUCSON	AZ		11/20/2020		332		(17)			(17)		315	315			
100103170	GRAND RAPIDS	MI		04/21/2023		285		(9)			(9)		276	276			
100047068	AZTEC	NM		11/20/2020		242		(64)			(64)		178	178			
100088276	CANTON	OH		10/17/2022		300		(7)			(7)		293	293			
100049037	HOOPE MILLS	NC		11/20/2020		1,934		(119)			(119)		1,815	1,815			
100054209	CLINTON TOWNSHIP	MI		03/23/2021		270		(11)			(11)		259	259			
100216188	WINTERVILLE	NC		06/20/2025		22,720		(228)			(228)		22,492	22,492			
100126961	HUNTSVILLE	UT		06/30/2023		1,122		(30)			(30)		1,092	1,092			
100053807	LEHIGH ACRES	FL		03/23/2021		221		(10)			(10)		211	211			
100101984	BATON ROUGE	LA		04/26/2023		237		(4)			(4)		233	233			
100064716	MOORE	OK		07/14/2021		614		(32)			(32)		582	582			
100045185	CINCINNATI	KY		11/25/2020		1,029		(99)			(99)		930	930			
100045324	BURLINGTON	NC		11/25/2020		1,146		(108)			(108)		1,038	1,038			
100050014	SAINT LOUIS	MO		11/20/2020		575		(32)			(32)		543	543			
100063025	YUMA	AZ		07/01/2021		723		(9)			(9)		714	714			
100186501	CARY	NC		12/30/2024		207		(1)			(1)		206	206			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10024584	MIRTE BEACH	SC		10/03/2025		23,224		(949)			(949)		22,275	22,275			
10015700	SAINT LOUIS	MO		02/20/2025		161		(7)			(7)		154	154			
100077044	HUMBLE	TX		01/03/2022		608		(11)			(11)		597	597			
10005550	WRIGHT	IN		03/23/2021		204		(28)			(28)		176	176			
10014381	LAKE FOREST	CA		02/29/2024		57,329		(1,559)			(1,559)		55,970	55,970			
100126576	LAKELAND	FL		06/30/2023		389		(22)			(22)		367	367			
100043194	MUFFREESBORO	TN		05/28/2020		1,159		(20)			(20)		1,139	1,139			
100177428	GRANVILLE	TN		01/16/2025		643		(29)			(29)		614	614			
100076150	SPRINGFIELD	VA		01/07/2022		920		(29)			(29)		891	891			
100114490	KING CITY	OR		06/29/2023		1,120		(10)			(10)		1,110	1,110			
100062661	BUTLER	TN		07/01/2021		621		(3)			(3)		618	618			
100043570	TAMPA	FL		06/13/2020		976		(45)			(45)		931	931			
100043690	CINCINNATI	KY		06/13/2020		274		(11)			(11)		263	263			
100048113	PALMDALE	CA		11/20/2020		1,629		(35)			(35)		1,594	1,594			
100048777	SOUTH LYON	MI		11/20/2020		1,181		(5)			(5)		1,176	1,176			
100066031	SPENCER	WA		06/02/2021		718		(6)			(6)		712	712			
100062512	TUPELO	MS		07/01/2021		617		(4)			(4)		613	613			
100236743	OKLAHOMA CITY	OK		09/11/2025		187		(3)			(3)		184	184			
100046467	JACKSONVILLE	FL		11/25/2020		319		36			36		355	355			
100077329	HUNTINGTON	NY		01/03/2022		569		(10)			(10)		559	559			
100054587	TYLER	TX		03/23/2021		1,137		(164)			(164)		973	973			
100100045	EDINBURG	TX		03/28/2023		923		(85)			(85)		838	838			
100192249	LOXPORT	IL		01/31/2025		181		(5)			(5)		176	176			
100157468	INDIANAPOLIS	IL		02/20/2025		173		(5)			(5)		168	168			
100193537	BETENDORF	IA		02/10/2025		14,815		(124)			(124)		14,691	14,691			
100064737	FAVETTEVILLE	NC		07/14/2021		513		(25)			(25)		488	488			
100064786	HARTFORD	CT		07/14/2021		450		(20)			(20)		430	430			
100055692	NEW OXFORD	PA		03/23/2021		147		(18)			(18)		129	129			
100031400	LAUDERHILL	FL		03/29/2019		246		(9)			(9)		239	239			
100193446	OCEANSIDE	CA		02/10/2025		173		(5)			(5)		168	168			
100110650	HOLLISTER	CA		06/29/2023		587		(9)			(9)		578	578			
100160137	ROYAL PALM BEACH	FL		07/17/2024		40,920		(960)			(960)		39,960	39,960			
100047992	SAINT CLAIR SHORES	MI		11/20/2020		893		(47)			(47)		846	846			
100062802	CONCHO	AZ		07/01/2021		604		(6)			(6)		598	598			
100054606	LOUISVILLE	KY		03/23/2021		286		(28)			(28)		260	260			
100142147	ALIQUIPPA	PA		02/29/2024		11,079		(644)			(644)		10,435	10,435			
100055452	HANDVER PARK	IL		03/23/2021		555		(37)			(37)		518	518			
100077345	INDROSS	GA		01/03/2022		740		(15)			(15)		725	725			
100150047	TRUCKEE	CA		05/08/2024		197		(1)			(1)		196	196			
100175524	YORK	SC		12/23/2024		145		(2)			(2)		143	143			
100077729	MIAMI	FL		04/26/2018		2,786		(101)			(101)		2,685	2,685			
100157508	SAINT LOUIS	MO		02/20/2025		158		(6)			(6)		152	152			
100053629	SPRINGFIELD	VA		03/23/2021		407		(45)			(45)		362	362			
100193259	YOUNGSTOWN	OH		02/10/2025		277		(7)			(7)		270	270			
100054766	HASTINGS	IN		03/23/2021		2,386		(126)			(126)		2,260	2,260			
100063097	MONTGOMERY	AL		07/01/2021		860		(8)			(8)		852	852			
100068960	NEW ORLEANS	LA		09/01/2021		754		(6)			(6)		746	746			
100046000	CLAREMONT	CA		11/25/2020		482		(8)			(8)		474	474			
100073618	WAUKESHA	IL		04/08/2022		1,039		(12)			(12)		1,027	1,027			
100062637	PORCUPHOUTH	RI		07/01/2021		607		(6)			(6)		599	599			
100076274	WHITEHALL	MI		01/07/2022		2,328		(64)			(64)		2,264	2,264			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10005392	COLTON	CA		07/28/2021		2,575			(81)			(81)	2,494	2,494			
10007603	CLINTON	CT		01/07/2022		427		(14)				(14)	413	413			
10004893	DAVISON	MI		11/20/2020		1,913		(64)				(64)	1,829	1,829			
100046155	IRVING	TX		11/25/2020		749		(78)				(78)	671	671			
100126498	MIAMI	FL		06/30/2023		1,180		(71)				(71)	1,109	1,109			
100214185	ONTARIO	CA		05/30/2025		2,152		(10)				(10)	2,142	2,142			
100082103	ELIZABETHOWN	KY		07/01/2021		368		(2)				(2)	366	366			
100066471	PEORIA	AZ		06/02/2021		564		(4)				(4)	560	560			
100200074	BIRMINGHAM	AL		03/06/2025		189		(3)				(3)	186	186			
100077725	SHEEPFORT	LA		01/03/2022		999		(4)				(4)	995	995			
100113980	ELLENWOOD	GA		06/29/2023		2,939		(10)				(10)	2,929	2,929			
100043275	EAST BERNARD	TX		06/13/2020		102		(7)				(7)	95	95			
100192937	ARON	OH		01/31/2025		172		(6)				(6)	164	164			
100049070	BOYTON BEACH	FL		11/20/2020		1,295		(94)				(94)	1,201	1,201			
100045331	RIVERDALE	UT		11/25/2020		196		(22)				(22)	174	174			
100078973	LOUISVILLE	KY		02/24/2022		392		(2)				(2)	390	390			
100053639	DALTON	GA		03/23/2021		460		(5)				(5)	455	455			
100053902	HRATTSVILLE	MD		03/23/2021		1,378		(35)				(35)	1,343	1,343			
100064771	TEXARKANA	TX		07/14/2021		394		(18)				(18)	376	376			
100077267	HAMILTON	NJ		01/03/2022		614		(6)				(6)	606	606			
100075005	HOUSE SPRINGS	MO		12/01/2021		729		(9)				(9)	720	720			
100044460	CHARLOTTE	NC		11/19/2020		351		(27)				(27)	324	324			
100010799	SAN ANTONIO	TX		12/23/2016		864		(44)				(44)	820	820			
100068429	FARMINGTON	UT		06/25/2021		383		(23)				(23)	360	360			
100064866	FLOWER MOUND	TX		07/14/2021		1,003		(53)				(53)	950	950			
100200553	VIRGINIA BEACH	VA		03/11/2025		61,756		(1,756)				(1,756)	60,000	60,000			
100114488	HAMILTON	NJ		06/29/2023		903		29				29	932	932			
100054390	NISSWA	IN		03/23/2021		936		(83)				(83)	853	853			
100054653	WINDBER	PA		03/23/2021		227		(19)				(19)	208	208			
100053642	CLEVELAND	OH		03/23/2021		236		(36)				(36)	198	198			
100053956	IRVINGTON	NJ		03/23/2021		2,075		(88)				(88)	1,987	1,987			
100276965	SALLI SAW	OK		01/29/2026		54		(3)				(3)	51	51			
100047874	LYNN	MA		11/20/2020		1,633		(178)				(178)	1,455	1,455			
100054545	NORFOLK	VA		03/23/2021		147		(18)				(18)	129	129			
100054940	ABINGTON	MA		03/23/2021		2,183		(41)				(41)	2,142	2,142			
100064691	BRIGHT HIE	NJ		07/14/2021		432		(25)				(25)	407	407			
100060706	CAMPBELLVILLE	KY		06/01/2021		510		2				2	512	512			
100054607	PINE BLUFF	AR		03/23/2021		226		(21)				(21)	205	205			
100076073	WARREN	NJ		01/07/2022		405		(12)				(12)	393	393			
100248942	CHESTER	MD		10/29/2025		522		(14)				(14)	508	508			
100043609	SUNNYSIDE	WA		06/13/2020		128		(6)				(6)	120	120			
100201477	HALEAH	FL		03/12/2025		22,324		(1,085)				(1,085)	21,239	21,239			
100071948	LOS ANGELES	CA		10/14/2021		4,933		(86)				(86)	4,847	4,847			
100120071	DURHAM	NC		06/11/2023		7,178		(74)				(74)	7,104	7,104			
100064737	JACKSONVILLE	FL		07/14/2021		390		(17)				(17)	373	373			
100126517	KEARNESVILLE	WV		06/30/2023		120		9				9	129	129			
100069296	COPPERAS COVE	TX		06/25/2021		397		(26)				(26)	371	371			
100048649	WINTERVILLE	NC		11/20/2020		356		(30)				(30)	326	326			
100055038	PHILADELPHIA	PA		03/23/2021		172		(27)				(27)	145	145			
100064618	DAVID CITY	NE		07/14/2021		404		(17)				(17)	387	387			
100075192	HORN LAKE	MS		12/01/2021		544		(11)				(11)	533	533			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009060	PAULEYS ISLAND	SC		02/03/2023		4,452		(138)			(138)		4,314				
10012666	CHICAGO	IL		06/30/2023		878		(27)			(27)		851				
10024702	CONOVER	NC		10/22/2025		15,222		(381)			(381)		14,841				
100043510	EAST BRUNSWICK	NJ		06/13/2020		203		(1)			(1)		202				
100078676	COLUMBUS	OH		02/02/2022		3,890		(144)			(144)		3,746				
100053930	PALEN	OK		03/23/2021		142		(19)			(19)		123				
100014207	GARDEN GROVE	CA		06/30/2017		2,442		(42)			(42)		2,400				
100071865	LAREDO	TX		10/14/2021		2,780		(117)			(117)		2,663				
100137432	HOOPER	AL		01/11/2024		11,377		(143)			(143)		11,234				
100193321	MEMPHIS	TN		02/10/2025		250		(6)			(6)		244				
100064942	ABILENE	TX		07/14/2021		415		(15)			(15)		400				
100030069	ALBUQUERQUE	NM		12/20/2018		1,695		(11)			(11)		1,684				
100074758	COLUMBIA	SC		12/01/2021		463		(2)			(2)		461				
100055111	GONZALES	CA		03/23/2021		312		(18)			(18)		294				
100072112	SUN VALLEY	CA		11/01/2021		676		(18)			(18)		658				
100151294	BALTIMORE	MD		05/10/2024		93,223		(910)			(910)		92,313				
100129350	LAWRENCEVILLE	GA		09/25/2023		3,790		(39)			(39)		3,751				
100048619	ROCK HILL	SC		11/20/2020		1,248		(122)			(122)		1,126				
100154923	HOUSTON	TX		07/19/2024		177		(16)			(16)		161				
100018440	PARK CITY	UT		06/27/2018		426							426				
100054234	LAS VEGAS	NV		03/23/2021		231		11			11		242				
100053492	LEHIGH APRES	FL		03/23/2021		1,475		(22)			(22)		1,453				
100071987	SCOTTSDALE	AZ		10/29/2021		2,572		(269)			(269)		2,303				
100053377	WHITTIER	CA		03/23/2021		1,274							1,274				
100053475	SWYRNA	GA		03/23/2021		273		(41)			(41)		232				
100054804	PLEASANTVILLE	NJ		03/23/2021		396		(35)			(35)		361				
100029987	HOUSTON	TX		12/20/2018		1,055		(17)			(17)		1,038				
100157439	MONTGOMERY	AL		02/20/2025		152		(6)			(6)		146				
100054223	NEWTON	MA		03/23/2021		268		(21)			(21)		247				
100049468	HEMPSTEAD	NY		11/20/2020		1,568		63			63		1,631				
100062854	WYNNE	AR		07/01/2021		594		(7)			(7)		587				
100127153	FAVETTEVILLE	NC		06/30/2023		283		4			4		287				
100053339	DETROIT	MI		03/23/2021		293		(35)			(35)		258				
100215664	ATLANTA	GA		06/13/2025		3,551		(92)			(92)		3,459				
100067701	STILLWATER	OK		09/23/2021		3,331		(124)			(124)		3,207				
100162603	EATONTON	GA		06/12/2024		173		(2)			(2)		171				
100075947	HERIVETTA	OK		01/07/2022		380		(17)			(17)		363				
100113958	MILWAUKEE	WI		06/29/2023		123		10			10		133				
100154679	MILWAUKEE	WI		07/19/2024		189		(2)			(2)		187				
100063225	GREECE	NY		07/01/2021		269		(2)			(2)		267				
100186506	CHICAGO	IL		12/30/2024		30,044		(1,405)			(1,405)		28,639				
100055210	MANSFELD	TX		03/23/2021		1,859		(160)			(160)		1,699				
100047439	LAS VEGAS	NV		11/20/2020		262		(38)			(38)		224				
100077165	DUNNVILLE	KY		07/03/2022		394		(5)			(5)		389				
100070466	PALATKA	FL		09/23/2021		378		(21)			(21)		357				
100043272	HOUSTON	TX		06/13/2020		216		(11)			(11)		205				
100044712	SARASOTA	FL		11/20/2020		823		(51)			(51)		772				
100046367	BEDFORD	MA		11/25/2020		246		(20)			(20)		226				
100047667	CLINTON TOWNSHIP	MI		11/20/2020		470		(35)			(35)		435				
100043642	CLEVELAND	OH		06/13/2020		990		(58)			(58)		922				
100077568	CINCINNATI	KY		07/03/2022		429		(14)			(14)		415				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016765	BUDAPEST	TX		09/19/2024		6,892	(159)				(159)		6,733	6,733			
10002980	HOUSTON	TX		12/20/2018		1,610	(9)				(9)		1,601	1,601			
100074707	PHILADELPHIA	PA		12/01/2021		630	(9)				(9)		621	621			
100193243	LAKEWOOD	CO		02/10/2025		171	(6)				(6)		165	165			
100043941	DYKE	VA		08/19/2020		1,022	(63)				(63)		959	959			
100047940	DENVER	CO		11/20/2020		1,761	(18)				(18)		1,743	1,743			
100046539	ELDON	MO		11/25/2020		178	(21)				(21)		157	157			
100066509	GODFREY	IL		08/02/2021		370	(2)				(2)		368	368			
100053687	MCHALEN	TX		03/23/2021		152	(27)				(27)		125	125			
100043291	DONEY	CA		06/13/2020		1,166	(65)				(65)		1,101	1,101			
100011322	BECKER	IN		12/23/2016		1,385	1				1		1,386	1,386			
100048000	LEVITTOWN	NY		11/20/2020		298	(59)				(59)		199	199			
100024868	REDDING	CA		09/20/2018		1,441	(27)				(27)		1,414	1,414			
100211939	BELLEVUE	WA		05/19/2025		27,130	(481)				(481)		26,649	26,649			
100112131	SAVANNAH	GA		06/29/2023		1,269	(76)				(76)		1,193	1,193			
100236097	LEWIS	DE		09/05/2025		7,272	(272)				(272)		7,000	7,000			
100126094	WOODBURN	OR		08/30/2023		1,482	(77)				(77)		1,405	1,405			
100074911	LIZELLA	GA		12/01/2021		594	(3)				(3)		591	591			
100200200	BEATTY	NV		03/07/2025		483	(5)				(5)		478	478			
100054543	LAKELAND	FL		03/23/2021		575	(80)				(80)		495	495			
100047551	SELINGROVE	PA		11/20/2020		316	(36)				(36)		280	280			
100045792	MOUNT PLEASANT	SC		11/25/2020		365	(22)				(22)		343	343			
100165346	RICHMOND	TX		08/29/2024		54,455	(688)				(688)		53,767	53,767			
100264825	LITTLE ROCK	AR		12/17/2025		125	(4)				(4)		121	121			
100193344	MILL INCKET	NE		02/10/2025		498	(13)				(13)		485	485			
100020140	PHILADELPHIA	PA		07/17/2018		1,445	(15)				(15)		1,430	1,430			
100193447	OCEANSIDE	CA		02/10/2025		163	(4)				(4)		159	159			
100076050	COPPERHAS COVE	TX		01/07/2022		387	(13)				(13)		374	374			
100050127	KELLER	TX		11/20/2020		2,633	(124)				(124)		2,509	2,509			
100062767	LANCASTER	CA		07/01/2021		587	(7)				(7)		580	580			
100101093	WINTERSET	IA		04/28/2023		222							222	222			
100044885	PHILADELPHIA	PA		11/19/2020		469	(35)				(35)		434	434			
100070540	MONTGOMERY	AL		10/01/2021		625	(7)				(7)		618	618			
100063297	EL PASO	TX		07/01/2021		1,067	(9)				(9)		1,058	1,058			
100075443	HIGGINSVILLE	MO		12/01/2021		436	(5)				(5)		431	431			
100071679	BUFFALO	NY		10/14/2021		977	(65)				(65)		912	912			
100111361	GREENWOOD	IN		06/29/2023		1,172	(33)				(33)		1,139	1,139			
100078914	ROCHESTER	MI		02/24/2022		9,965	(166)				(166)		9,799	9,799			
100029916	CUMBERLAND FURNICE	TN		12/20/2018		272	(4)				(4)		268	268			
100071777	BALTIMORE	MD		10/14/2021		349	(17)				(17)		332	332			
100057606	BROWNSVILLE	TX		06/30/2021		1,232	(57)				(57)		1,175	1,175			
100205948	FONTANA	CA		04/15/2025		160	(5)				(5)		155	155			
100044464	MIAMI	FL		11/19/2020		1,294	(12)				(12)		1,282	1,282			
100064768	FEADING	WA		07/14/2021		568	(26)				(26)		542	542			
100193462	HOBBS	MI		02/10/2025		166	(4)				(4)		162	162			
100068245	BUTLER	TN		08/25/2021		431	(27)				(27)		404	404			
100055097	NORTH CHARLESTON	SC		03/23/2021		315	(18)				(18)		297	297			
100055403	ATLANTA	GA		03/23/2021		491	(25)				(25)		466	466			
100158503	GRIFFIN	GA		07/10/2024		148	(7)				(7)		141	141			
100048516	JACKSONVILLE	FL		11/20/2020		732	(61)				(61)		671	671			
100075062	SAN ANTONIO	TX		12/01/2021		784	(23)				(23)		761	761			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055127	COORANVILLE	PA		03/23/2021		.731		(32)			(32)		.699				
100126575	HAZEL CREST	IL		06/30/2023		.810		(54)			(54)		.756				
100048263	DALLAS	TX		11/20/2020		1.385		(60)			(60)		1.325				
100043522	ORLANDO	FL		06/13/2020		.273		(19)			(19)		.254				
100064705	ELKHART	IN		07/14/2021		.591		(32)			(32)		.559				
100053865	FLORENCE	AL		03/23/2021		.286		(34)			(34)		.252				
100065817	JACKSONVILLE	FL		07/23/2021		1.224		(38)			(38)		1.186				
100062807	MACON	NC		07/01/2021		.583		(1)			(1)		.582				
100157599	EAST HANOVER	NJ		06/28/2024		7.227		(73)			(73)		7.054				
100047552	FAIRBURN	GA		11/20/2020		2.022		(71)			(71)		1.951				
100046359	BLOOMING PRAIRIE	IL		11/25/2020		.243		(28)			(28)		.215				
100101788	MEMPHIS	TN		03/31/2023		6.357		(79)			(79)		6.178				
100054624	FAVETTEVILLE	NC		03/23/2021		.50		(13)			(13)		.37				
100017702	DORCHESTER	MA		04/26/2018		2.264		(102)			(102)		2.162				
100026243	PLANT CITY	FL		09/20/2018		.908		(71)			(71)		1.079				
100070448	PLEASANT HILL	CA		09/23/2021		2.175		(77)			(77)		2.098				
100071735	LAUREL	MD		10/14/2021		.654		(44)			(44)		.610				
100054603	LAS VEGAS	NV		03/23/2021		.598		(28)			(28)		.570				
100047214	SANDY SPRINGS	GA		11/20/2020		.333		(12)			(12)		.321				
100191514	DAYTON	OR		01/31/2025		33.021		(546)			(546)		32.475				
100023982	PALM DESERT	CA		09/10/2018		1.324		(38)			(38)		1.286				
100043563	LYONS	CO		06/13/2020		1.637		(35)			(35)		1.602				
100070042	SAN ANTONIO	TX		09/01/2021		.494		(5)			(5)		.489				
100102163	LANHAM	MD		04/14/2023		6.353		(13)			(13)		6.340				
100062411	JACKSON	TN		07/01/2021		.377		(4)			(4)		.373				
100068318	CLENSON	SC		06/25/2021		.341		(12)			(12)		.329				
100064707	COLUMBIA	SC		07/14/2021		.385		(21)			(21)		.364				
50005000003A	HARDERVIK	ND		10/29/2024		1.201							1.201				93
100157223	DETROIT	MI		02/20/2025		.155		(6)			(6)		.147				
100055608	COLUMBIA	SC		03/23/2021		.252		(36)			(36)		.216				
100043350	BURLINGTON	NC		06/13/2020		.289		(17)			(17)		.272				
100044558	TAMARAC	FL		11/19/2020		.876		1			1		.877				
100053771	CHATTANOOGA	TN		03/23/2021		.747		(46)			(46)		.701				
100127044	MILWAUKEE	WI		06/30/2023		.889		(10)			(10)		.879				
100047859	MALDEN	MA		11/20/2020		2.519		(38)			(38)		2.481				
100065586	BIRMINGHAM	AL		07/28/2021		.376		(13)			(13)		.363				
100047640	SAINT PAUL	IL		11/20/2020		1.771		(98)			(98)		1.673				
100212239	DEBARY	FL		05/23/2025		.25279		(1,004)			(1,004)		24.275				
100014224	LA PUENTE AREA	CA		09/22/2017		103.627		(1,349)			(1,349)		102.278				
100047061	KNOXVILLE	TN		11/20/2020		.241		(41)			(41)		.200				
100114448	BLY	OR		06/29/2023		1.356		(60)			(60)		1.296				
100055422	TOPEKA	KS		03/23/2021		2.189		18			18		2.207				
100054528	EDINBURG	TX		03/23/2021		.377		(35)			(35)		.282				
100047372	AURORA	CO		11/20/2020		.812		36			36		.848				
100192311	EAST CHICAGO	IN		01/31/2025		.961		(33)			(33)		.928				
100254442	TERRA ALTA	WV		11/07/2025		1.031		(40)			(40)		.991				
100047955	LITTLE ROCK	AR		11/20/2020		.217		(34)			(34)		.183				
100054536	MOORE	OK		03/23/2021		1.581		(97)			(97)		1.484				
100126864	SANDY	UT		06/30/2023		1.845		(103)			(103)		1.742				
100049110	CARROLLTON	GA		11/20/2020		.728		(36)			(36)		.692				
100053453	FRIES	VA		03/23/2021		.198		(12)			(12)		.186				

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004311	PHILADELPHIA	PA		06/13/2020		111		4					115	115			
10019332	NIAGARA FALLS	NY		02/10/2025		495		(5)					490	490			
10013779	MANLIUS	NY		12/08/2023		3,786		(1)					3,785	3,785			
10004857	WATERFORD	NY		11/20/2020		1,710		(33)					1,677	1,677			
3500118159	KILLEEN	TX		04/07/2025		51							51	51			
10005587	ALLENTOIN	PA		03/23/2021		1,892		(124)					1,768	1,768			
3500122845	OCALA	FL		05/22/2025		339,150							339,150	339,150			
100068200	MACON	NC		08/25/2021		331		(11)					320	320			
5,00008E+11	HAARLEM	MD		01/28/2026		890							890	890			
100047168	FLOREY BRANCH	GA		11/20/2020		390		(76)					314	314			
100248945	PHILADELPHIA	PA		10/29/2025		176		(6)					170	170			
100055187	LITTLE ROCK	AR		03/23/2021		534		(25)					509	509			
100066180	BIENA VISTA	CO		06/02/2021		521		(7)					514	514			
100047757	FARMINGTON	UT		11/20/2020		1,665		(103)					1,562	1,562			
100066137	SAINT LOUIS	MO		08/02/2021		417		(3)					414	414			
100174650	LITTLE ROCK	AR		10/31/2024		213		(13)					200	200			
100049830	HOLLYWOOD	FL		11/20/2020		1,296		(64)					1,232	1,232			
100066457	HAIMPTON	NH		08/02/2021		380		(5)					355	355			
100050115	RICHMOND	TX		11/20/2020		509		(90)					419	419			
100157408	SAINT LOUIS	MO		02/20/2025		143		(6)					137	137			
100049842	VISALIA	CA		11/20/2020		1,492		(17)					1,475	1,475			
100057571	HAGERSTOWN	MD		06/30/2021		402		(6)					396	396			
100057510	HAGERSTOWN	MD		06/30/2021		406		(10)					396	396			
100054577	SPRING HILL	TN		03/23/2021		263		(19)					244	244			
100077232	HEMET	CA		01/03/2022		542		(5)					537	537			
100046814	MCENERY	MD		11/20/2020		613		(51)					562	562			
100112875	NEWBERRY SPRINGS	CA		06/29/2023		817		(5)					812	812			
100101865	SYRACUSE	UT		04/26/2023		206		(7)					199	199			
100054042	ORLANDO	FL		03/23/2021		436		(23)					413	413			
100154153	SPRING	TX		07/11/2024		151,902		(11,136)					140,766	140,766			
100052008	PHILADELPHIA	PA		07/14/2021		271		(4)					267	267			
100074591	RICHMOND	TX		12/01/2021		404		(10)					394	394			
100126488	LOOXPOR	IL		06/30/2023		1,154		(29)					1,125	1,125			
100061833	CHEEKTOWAGA	NY		07/01/2021		393		(5)					388	388			
100054547	GREENWOOD	IN		09/23/2021		1,037		(36)					1,001	1,001			
100063401	SCOTIA	NY		07/01/2021		471		(6)					465	465			
100045401	EL PASO	TX		11/25/2020		1,008		(19)					989	989			
100075266	COKEVILLE	TN		12/01/2021		568		(3)					565	565			
100099841	BROOKSVILLE	FL		02/28/2023		33,970		(1,110)					32,860	32,860			
100114464	WICHITA	KS		06/29/2023		308		(8)					300	300			
100046511	LEXINGTON TOWNS	MI		11/25/2020		389		(24)					365	365			
100017759	GULFPORT	FL		04/26/2018		812		(16)					796	796			
100101656	EAST STROUDSBURG	PA		04/26/2023		606		(1)					605	605			
100047786	SACRAMENTO	CA		11/20/2020		365		(33)					332	332			
100000432	GRAND RAPIDS	MI		09/21/2016		862		(10)					852	852			
100043895	MESA	AZ		08/19/2020		1,022		(30)					992	992			
100111323	SCRANTON	PA		06/29/2023		627		(44)					583	583			
100276675	LUBBOCK	TX		01/29/2026		213		(6)					207	207			
100173169	WOODLAND HILLS	CA		10/30/2024		31,369		(367)					31,002	31,002			
100047322	YORKERS	NY		11/20/2020		345		(39)					306	306			
100200158	MIRTL BEACH	SC		03/06/2025		533		(7)					526	526			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057505	BARTLETT	HI		06/30/2021		.407							.407				
100046803	AMESBURY	MA		11/20/2020		1,248		(158)			(158)		1,090				
100054738	RUTLEDGE	PA		03/23/2021		.781		(30)			(30)		.751				
100076866	HUNTSVILLE	UT		01/03/2022		.682		(29)			(29)		.653				
100050019	ROCKVILLE	MD		11/20/2020		.750		.42			.42		.792				
100062452	MORRHEAD	MI		07/01/2021		.786		(1)			(1)		.787				
100047127	BROOK	NY		11/20/2020		5,001		(266)			(266)		4,735				
100111310	FRANKLIN	WI		06/29/2023		.888		(14)			(14)		.874				
100193453	TULSON	AZ		02/10/2025		.39703		(467)			(467)		.39236				
100048892	MESA	AZ		11/20/2020		1,474		(71)			(71)		1,403				
100068465	BIRMINGHAM	AL		06/25/2021		.277		(10)			(10)		.207				
100111037	CLEVELAND	OH		12/23/2016		.915		(76)			(76)		.839				
100064704	UPPER MERLBORO	MD		07/14/2021		.426		(23)			(23)		.403				
100126527	LEVENWORTH	VA		06/30/2023		1,340		.73			.73		1,413				
100043681	CARROLLTON	GA		06/13/2020		1,318		(71)			(71)		1,247				
100043759	DALLAS	TX		06/13/2020		1,228		(66)			(66)		1,162				
100047603	COCONINO	HI		11/20/2020		.570		(83)			(83)		.487				
100069082	STOCKBRIDGE	GA		09/01/2021		.713		(6)			(6)		.705				
100157273	PEORIA	AZ		02/20/2025		.154		(6)			(6)		.148				
100202765	SAINT LOUIS	MO		03/24/2025		.39421		(1,371)			(1,371)		.38050				
100053733	ROMEVILLE	IL		03/23/2021		.330		(3)			(3)		.327				
100049538	HOUSTON	TX		11/20/2020		.928		(151)			(151)		.777				
100047227	PAITUCKET	RI		11/20/2020		.250		(55)			(55)		.195				
100193503	HUNTINGTON	NY		02/10/2025		.248		(6)			(6)		.242				
100101620	LINCOLN	NE		04/26/2023		1,259		(34)			(34)		1,225				
100068473	ORLANDO	FL		06/25/2021		1,464		(76)			(76)		1,388				
100050065	CAPE CORAL	FL		11/20/2020		.786		.71			.71		.859				
100064610	HUNTSVILLE	UT		07/14/2021		.352		(8)			(8)		.344				
100054444	BENSALEM	PA		03/23/2021		1,427		(77)			(77)		1,350				
100261477	VILLAS	NJ		12/12/2025		.702		(19)			(19)		.683				
100076202	LONGVIEW	WA		01/07/2022		.290		(5)			(5)		.285				
100043673	YPSILANTI	MI		06/13/2020		.152		(11)			(11)		.141				
100192313	PHILADELPHIA	PA		01/31/2025		.190		(7)			(7)		.183				
100113276	OVERLAND	MO		06/29/2023		2,097							2,097				
100048197	GLENDALE	CA		11/20/2020		.351		(17)			(17)		.334				
100218833	PAVETTE	ID		06/27/2025		.171		(2)			(2)		.169				
100054347	COLUMBUS	OH		03/23/2021		.240		(14)			(14)		.226				
100062900	WARNER ROBINS	GA		07/01/2021		.651		(6)			(6)		.645				
100047076	EASTOVER	SC		11/20/2020		.358		.13			.13		.371				
100068223	LARKSVILLE	PA		06/25/2021		.374		(22)			(22)		.352				
100154668	CINCINNATI	KY		07/19/2024		.170		(10)			(10)		.160				
100043916	ELLENWOOD	GA		06/19/2020		.809		(50)			(50)		.759				
100048337	CLEERO	IL		11/20/2020		3,379		(178)			(178)		3,201				
100145661	HOUSTON	TX		09/27/2017		1,913		(51)			(51)		1,911				
100054565	CHICAGO	IL		03/23/2021		1,560		(51)			(51)		1,509				
100112380	SHEEPSPORT	LA		06/29/2023		2,286		(5)			(5)		2,281				
100229189	AUGUSTA	GA		06/13/2025		.406		(24)			(24)		.382				
100045894	ROCKY MOUNT	MO		11/25/2020		.96		.9			.9		.105				
100142744	CYPRESS	TX		02/08/2024		4,248		(25)			(25)		4,223				
100114202	NORFOLK	VA		06/29/2023		.827		(6)			(6)		.819				
18566	INDEPENDENCE	MI		04/26/2006		.94370							.94370				

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126573	DALLAS	TX		06/30/2023		763		(46)			(46)		717				
100220320	BLOOMINGDALE	NI		07/18/2025		4,683		(112)			(112)		4,571				
100047288	NORTH LAS VEGAS	NV		11/20/2020		1,793		(118)			(118)		1,675				
100067376	CABO SAN LUCAS	MEX		06/13/2021		3,181							3,181				
100100746	CHARLOTTE	NC		04/28/2023		5,263		(80)			(80)		5,183				
100126465	KATY	TX		06/30/2023		430		(36)			(36)		394				
100236749	ROCKY MOUNT	MO		09/11/2025		137		(8)			(8)		129				
100047533	NILES	IL		11/20/2020		359		37			37		396				
100044656	BALLWIN	MO		11/19/2020		626		(24)			(24)		602				
100071775	MESQUITE	TX		10/14/2021		360		(13)			(13)		347				
100113918	CEES	CA		06/29/2023		152		(3)			(3)		149				
100264928	EL RENO	OK		12/17/2025		80		(4)			(4)		76				
100054652	BELMONT	CA		03/23/2021		244		(31)			(31)		213				
100053624	LUBBOCK	TX		03/23/2021		709		(103)			(103)		606				
100109690	LITTLE ROCK	AR		06/16/2023		4,150		(111)			(111)		4,039				
100075087	WEAVER	AL		12/01/2021		573		(7)			(7)		566				
100014650	LACEY	WA		09/27/2017		1,297		(41)			(41)		1,256				14
5,000096+11	GOIRLE	NLD		05/30/2025		1,246							1,246				
100075128	ALBANY	CA		12/01/2021		547		(7)			(7)		540				
100159821	TALLAHASSEE	FL		06/16/2024		20,656		(1,288)			(1,288)		19,368				
100246623	INDEPENDENCE	MI		10/29/2025		175		(6)			(6)		169				
100043976	DALLAS	TX		06/19/2020		1,240		(67)			(67)		1,173				
100043211	PASADENA	CA		06/13/2020		223		(12)			(12)		211				
10020122	POTTSVILLE	PA		03/06/2025		175		(4)			(4)		171				
100063397	GODDARD	KS		07/01/2021		297							297				
100193339	ROCK ISLAND	IL		02/10/2025		166		(3)			(3)		163				
100175350	SPRINGDALE	AR		11/05/2024		42,410		(471)			(471)		41,939				
100126510	WESTMINSTER	CA		06/30/2023		3,182		(131)			(131)		3,051				
100152697	APPLE VALLEY	CA		05/17/2024		83,004		(944)			(944)		82,060				
100110676	SAINT LOUIS	MO		06/29/2023		285		41			41		326				
100049636	LEESVILLE	SC		11/20/2020		688		(80)			(80)		608				
100066148	WEST CHESTER	PA		06/02/2021		390		(2)			(2)		378				
100061702	MATTESON	IL		07/01/2021		259		(4)			(4)		255				
100075945	BELOIT	WI		01/07/2022		339		(12)			(12)		327				
100030631	HOUSTON	TX		12/20/2018		1,735		(15)			(15)		1,720				
100048166	WARRENVILLE	IL		11/20/2020		1,115		(100)			(100)		1,015				
100054439	DECATUR	GA		03/23/2021		1,084		(91)			(91)		993				
100057369	BAKERSFIELD	CA		06/30/2021		1,124		(49)			(49)		1,075				
100055103	MIAMI	FL		03/23/2021		1,262		(86)			(86)		1,176				
100046198	MANCHESTER	CT		11/25/2020		231		(10)			(10)		221				
100057946	PHILADELPHIA	PA		06/30/2021		9,397		(261)			(261)		9,136				
100220519	SHIPPENSBURG	PA		07/15/2025		326,192		(7,970)			(7,970)		318,222				
100053910	SPRING HILL	TN		03/23/2021		1,094		(57)			(57)		1,037				
100069462	SHELBY	NC		06/25/2021		345		(19)			(19)		326				
100127106	ARLINGTON	VA		06/30/2023		2,104		40			40		2,144				
100050253	FORT LAUDERDALE	FL		11/20/2020		1,533		(133)			(133)		1,400				
100246349	CHANDLER	AZ		10/10/2025		161,107		(5,516)			(5,516)		155,591				
100043341	VERO BEACH	FL		06/13/2020		1,002		(57)			(57)		945				
100127163	HOPIELL	VA		06/30/2023		1,600		(48)			(48)		1,552				
100049498	INDIANAPOLIS	IL		11/20/2020		168		(42)			(42)		126				
100047454	HUNTSVILLE	UT		11/20/2020		1,759		(100)			(100)		1,659				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157454	LAKE CITY	CO		02/20/2025		491	(28)				(28)		463		463		
100017775	FORTORIA	OH		04/26/2018		2,272	(2)				(2)		2,270		2,270		
100043734	MIAMI	FL		06/13/2020		295	(20)				(20)		275		275		
100076773	GONZALES	CA		01/07/2022		365	(7)				(7)		358		358		
100054879	LITTLE MOUNTAIN	SC		03/23/2021		2,425	(91)				(91)		2,334		2,334		
100110842	TAYLORSVILLE	UT		06/29/2023		750	45				45		795		795		
100054755	REDFORD	MI		03/23/2021		219	(14)				(14)		205		205		
100047203	METAIRIE	LA		11/20/2020		2,668	(135)				(135)		2,533		2,533		
100054120	MILLVILLE	DE		03/23/2021		1,109	(62)				(62)		1,047		1,047		
100054796	DANFORTH	FL		03/23/2021		285	(8)				(8)		277		277		
100075394	DELPHOS	OH		12/01/2021		433	(8)				(8)		425		425		
100045750	ORANGE	CA		11/25/2020		4,482	5				5		4,487		4,487		
100077031	SEDWICK	KS		01/03/2022		1,087	(40)				(40)		1,047		1,047		
100055863	HAMMOND	LA		03/23/2021		1,046	(96)				(96)		950		950		
100047473	SUNNYSIDE	WA		11/20/2020		515	(95)				(95)		420		420		
100079192	HALE	MI		02/24/2022		334	(4)				(4)		330		330		
100081612	BLOWING ROCK	NC		03/24/2022		1,089	(28)				(28)		1,061		1,061		
100054844	OVIEDO	FL		07/14/2021		489	(17)				(17)		472		472		
100047697	SUMERTOWN	TN		11/20/2020		279		30			30		309		309		
100126680	TWO RIVERS	IL		06/30/2023		1,167	(38)				(38)		1,129		1,129		
100053849	REPUBLIC	MO		03/23/2021		832	(10)				(10)		822		822		
100055367	SAINT LOUIS	MO		03/23/2021		258	(10)				(10)		248		248		
100043446	NEW IBERIA	LA		06/13/2020		100	(8)				(8)		92		92		
100017739	ORLANDO	FL		04/26/2018		590	(2)				(2)		588		588		
100014533	DALLAS	TX		09/21/2017		1,024	(42)				(42)		982		982		
100075487	ROCHESTER	NY		12/01/2021		260	(6)				(6)		254		254		
100075035	LINCOLN	NE		02/24/2022		2,267	(34)				(34)		2,233		2,233		
100044045	VILLA RICA	GA		06/19/2020		350	(6)				(6)		344		344		
100054650	PEKINS	OK		03/23/2021		646	(33)				(33)		615		615		
100110965	ROUND ROCK	TX		06/29/2023		2,122	(35)				(35)		2,087		2,087		
100075380	COUNCIL BLUFFS	IA		12/01/2021		440	(6)				(6)		434		434		
100055104	FAIRBORN	OH		03/23/2021		317	(7)				(7)		310		310		
100062110	THOMASVILLE	GA		07/01/2021		526	(4)				(4)		522		522		
100045867	OCALA	FL		11/25/2020		236	(62)				(62)		174		174		
100071772	NORRISTOWN	PA		10/14/2021		220	(13)				(13)		207		207		
100043284	N HANTINGDON	PA		06/13/2020		120	(18)				(18)		102		102		
100078915	JOANNA	SC		02/24/2022		318	(9)				(9)		309		309		
100066862	FLORENCE	AL		06/02/2021		376	(3)				(3)		373		373		
100077252	LINDHURST	NJ		01/03/2022		533	(8)				(8)		525		525		
100055688	PORT SAINT LUCIE	FL		03/23/2021		245	(14)				(14)		231		231		
100077632	TAYLORVILLE	IL		07/03/2022		1,014	(17)				(17)		997		997		
100054081	BALTIMORE	MD		03/23/2021		149	(24)				(24)		125		125		
100157407	ST. LOUIS	MO		02/20/2025		132	(5)				(5)		127		127		
100053844	JACKSONVILLE	FL		03/23/2021		110	(15)				(15)		95		95		
100192866	FOLEY	AL		02/10/2025		195	(4)				(4)		191		191		
100053628	SAINT MARTINVILLE	LA		03/23/2021		262	(23)				(23)		239		239		
100043627	PHILADELPHIA	PA		06/13/2020		1,122	(54)				(54)		1,068		1,068		
100054684	READING	MA		07/14/2021		335	(21)				(21)		314		314		
100053760	TURTLE LAKE	WI		03/23/2021		246	17				17		263		263		
100111262	LITTLE ROCK	AR		06/29/2023		827	(16)				(16)		811		811		
100134776	ARLINGTON	VA		10/30/2023		10,816	(9)				(9)		10,807		10,807		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
Loan Number	City	State	3					8	9	10	11	12						13	
				Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
10012703	STERLING	VA			06/30/2023		47		6			6	53	53					
100064756	CEDAR BLUFF	AL			07/14/2021		466		(22)			(22)		444					
100055219	PITTSBURGH	PA			03/23/2021		75		(10)			(10)	65	65					
100054480	OPA LOCKA	FL			03/23/2021		1,199		(63)			(63)	1,136	1,136					
100055440	PHILADELPHIA	PA			03/23/2021		290		(22)			(22)	268	268					
100017454	MORENO VALLEY	CA			04/26/2018		2,224		(6)			(6)	2,218	2,218					
100076149	GREENWOOD	IN			01/07/2022		910		(40)			(40)	870	870					
100048087	SAN FRANCISCO	CA			11/20/2020		1,469		(14)			(14)	1,455	1,455					
100054688	AURORA	CO			03/23/2021		1,076		(38)			(38)	1,038	1,038					
100193510	PLAINVILLE	NY			02/10/2025		217		(8)			(8)	209	209					
100055145	MASSILLON	OH			03/23/2021		1,004		(83)			(83)	921	921					
100029824	KATY	TX			12/20/2018		1,125		(11)			(11)	1,114	1,114					
100011539	COLUMBUS	OH			12/23/2016		1,924		105			105	2,029	2,029					
100043724	SAINT CLAIR SHORES	MI			06/13/2020		1,958		(66)			(66)	1,892	1,892					
100054278	WOODBURY HEIGHTS	NJ			03/23/2021		215		(20)			(20)	195	195					
100053674	ADRIAN	MO			03/23/2021		324		(32)			(32)	292	292					
100062713	BLITHE	CA			07/01/2021		677		(8)			(8)	669	669					
100043337	WISCONSIN RAPIDS	WI			06/13/2020		3,473		(39)			(39)	3,434	3,434					
100010819	RED SPRINGS	NC			12/23/2016		339		(20)			(20)	319	319					
100076037	MEMPHIS	TN			01/07/2022		350		(10)			(10)	340	340					
100174624	TALLAHASSEE	FL			10/31/2024		166		(4)			(4)	162	162					
100047014	LODI	CA			11/20/2020		278		(57)			(57)	221	221					
100065075	WATERLOO	NE			07/14/2021		365		(10)			(10)	355	355					
100048470	PEKIN	IL			11/20/2020		1,207		(144)			(144)	1,063	1,063					
100193275	INKSTER	MI			02/10/2025		151		(3)			(3)	148	148					
100175320	BROKEN BOW	OK			11/05/2024		33,172		(650)			(650)	32,522	32,522					
100050249	STONE MOUNTAIN	GA			11/20/2020		1,156		(68)			(68)	1,088	1,088					
100053482	CRAIG	CO			03/23/2021		735		(68)			(68)	667	667					
100193458	MONTGOMERY	AL			02/10/2025		155		(3)			(3)	152	152					
100043360	HIGH POINT	NC			06/13/2020		204		(14)			(14)	190	190					
100043260	HOUSTON	TX			06/13/2020		312						312	312					
100078934	CHECOTAH	OK			02/24/2022		334		(5)			(5)	329	329					
100134556	PHILADELPHIA	PA			10/27/2023		5,900		(296)			(296)	5,604	5,604					
100047534	ELIZABETH	NJ			11/20/2020		1,381		(14)			(14)	1,367	1,367					
100043582	GRIFFIN	GA			06/19/2020		191		(14)			(14)	177	177					
100077988	BIRMINGHAM	AL			01/03/2022		378		(7)			(7)	371	371					
100112452	DESOTO	TX			04/28/2017		992		(13)			(13)	979	979					
100261723	AUSTIN	TX			12/12/2025		94,338		(3,063)			(3,063)	91,275	91,275					
100221566	ELVIRA	OH			07/22/2025		379		(11)			(11)	368	368					
100066585	MAPLE HEIGHTS	OH			06/02/2021		104		(1)			(1)	103	103					
100055241	SEBRING	FL			03/23/2021		187		4			4	191	191					
100054523	WEST LAFAYETTE	IN			03/23/2021		251		13			13	264	264					
100049300	SAINT LOUIS	MO			11/20/2020		1,611		(65)			(65)	1,546	1,546					
100045590	KANSAS CITY	MO			11/25/2020		38		5			5	43	43					
100069161	OCALA	FL			09/01/2021		487		(3)			(3)	484	484					
100011384	BALTIMORE	MD			12/23/2016		791		(26)			(26)	765	765					
100229209	EAST PALATKA	FL			06/13/2025		158		(6)			(6)	150	150					
100048426	LIBERAL	KS			11/20/2020		766		(54)			(54)	712	712					
100076141	AUGUSTA	GA			01/07/2022		229		(10)			(10)	219	219					
100047151	HOUSTON	TX			11/20/2020		827		(47)			(47)	780	780					
100066003	PORT SAINT LUCIE	FL			06/02/2021		1,522		(5)			(5)	1,517	1,517					

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054461	LEBANON	OR		03/23/2021		141		(25)			(25)		116		16		
100071851	ROCKY MOUNT	MO		10/14/2021		2,141		(115)			(115)		2,026		2,026		
100075492	CADWELL	GA		12/01/2021		401		(16)			(16)		385		385		
100054495	SAGINAW	TX		03/23/2021		348		(50)			(50)		298		298		
100177821	FULTON	MO		01/16/2025		106		(5)			(5)		101		101		
100030027	PINE HALL	NC		12/20/2018		1,995		(10)			(10)		1,985		1,985		
100053658	SOUTH DARTMOUTH	MA		03/23/2021		1,328		(90)			(90)		1,238		1,238		
100193276	FLINT	MI		02/10/2025		212		(8)			(8)		204		204		
100045547	HUDSON	NY		11/25/2020		339		(2)			(2)		337		337		
100050212	BROKEN ARROW	OK		11/20/2020		384		31			31		425		425		
100049440	UTICA	NY		11/20/2020		1,149		(61)			(61)		1,088		1,088		
100157288	SAINT LOUIS	MO		02/20/2025		88		(6)			(6)		82		82		
100192315	CHADDS FORD	PA		01/31/2025		164		(9)			(9)		155		155		
100053870	HAMMOND	LA		03/23/2021		1,065		(34)			(34)		1,031		1,031		
100157383	INXSTER	MI		02/20/2025		185		(8)			(8)		177		177		
100020241	MINNEAPOLIS	MINN		07/17/2018		2,673		(71)			(71)		2,602		2,602		
100057526	SAINT ANN	MO		06/30/2021		321		(4)			(4)		317		317		
100192204	LUBBOCK	TX		01/31/2025		3,847		(117)			(117)		3,730		3,730		
100054193	FREESPORT	TX		03/23/2021		712		(29)			(29)		683		683		
100050294	MARYVILLE	TN		11/20/2020		940		(189)			(189)		751		751		
100061587	PINE BLUFF	AR		07/01/2021		1,116		(28)			(28)		1,088		1,088		
100055619	MASON	OH		03/23/2021		1,951		(95)			(95)		1,856		1,856		
100157311	COALA	FL		02/20/2025		28,116		(997)			(997)		27,119		27,119		
100055060	MORRISTOWN	NJ		03/23/2021		273		(18)			(18)		255		255		
100177247	BELLINGHAM	WA		01/16/2025		130		(5)			(5)		125		125		
100111257	PETERSBURG	AK		06/29/2023		770		(40)			(40)		730		730		
100047109	WOODRUFF	SC		11/20/2020		1,249		(103)			(103)		1,146		1,146		
100108198	ANTIOCH	CA		05/24/2023		11,326		(266)			(266)		11,060		11,060		
100050141	DAYTON	OR		11/20/2020		700		(135)			(135)		565		565		
100047636	DEWEER	CO		11/20/2020		1,669		(73)			(73)		1,596		1,596		
100055134	GREENVILLE	SC		03/23/2021		996		(39)			(39)		957		957		
100047069	HOBOKEN	NJ		11/20/2020		2,267		(153)			(153)		2,114		2,114		
100054093	ATLANTA	GA		03/23/2021		391		(15)			(15)		376		376		
100055149	MONROE	NY		03/23/2021		704		(142)			(142)		562		562		
100076199	MONROVIA	PA		01/07/2022		349		(7)			(7)		342		342		
100185296	WARREN	NJ		01/24/2025		10,030		(437)			(437)		9,593		9,593		
100157432	GARY	IN		02/20/2025		149		(2)			(2)		147		147		
100119355	VISALIA	CA		07/31/2023		88,435		(1,556)			(1,556)		86,879		86,879		
100054116	OWATONNA	MINN		03/23/2021		1,191		(81)			(81)		1,110		1,110		
100029822	KATY	TX		12/20/2018		2,090		(8)			(8)		2,082		2,082		
100046263	HOMIA	LA		11/20/2020		1,282		(96)			(96)		1,186		1,186		
100053501	PAOLA	KS		03/23/2021		1,552		(132)			(132)		1,420		1,420		
100193346	DAYTON	OR		02/10/2025		151		(5)			(5)		146		146		
100075435	MALDEN	MA		12/01/2021		339		(8)			(8)		331		331		
100142020	JOHNSTON	RI		02/29/2024		120		(11)			(11)		109		109		
100141990	PETALUMA	CA		02/29/2024		203,150		(3,150)			(3,150)		200,000		200,000		
100064755	BESSEMER	AL		07/14/2021		450		(22)			(22)		428		428		
100067574	LAREDO	TX		09/23/2021		3,222		(162)			(162)		3,060		3,060		
100043293	MARIENGO	OH		06/13/2020		141		(8)			(8)		133		133		
100143050	MANOR	TX		02/14/2024		7,225		(294)			(294)		6,931		6,931		
100068396	CLONIS	CA		06/25/2021		317		(18)			(18)		299		299		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100069118	ALBUQUERQUE	NM		09/01/2021		527		(6)			(8)		519				
100053411	ARNOLD	CA		03/23/2021		1,338		(97)			(97)		1,241				
100070964	CLARK	MO		10/01/2021		368		(4)			(4)		364				
100111104	THE COLONY	TX		06/29/2023		754		(72)			(72)		682				
100050121	DASSEL	IN		11/20/2020		4,085		(704)			(704)		3,381				
100071617	LEWISTON	ID		10/14/2021		632		(25)			(25)		607				
100047350	MARIETTA	GA		11/20/2020		287		(30)			(30)		257				
100189296	COLTEWAH	TN		01/13/2025		105,984		(3,035)			(3,035)		102,949				
100055444	SAN MATEO	CA		03/23/2021		1,786		(35)			(35)		1,733				
100048029	EASLEY	SC		11/20/2020		250		(36)			(36)		214				
100062121	BATON ROUGE	LA		07/01/2021		386		(3)			(3)		383				
100043727	TRIOY	MI		06/13/2020		1,015		(57)			(57)		958				
100054721	MAGNETIC SPRINGS	OH		03/23/2021		143		(13)			(13)		130				
100077560	MEMPHIS	TN		01/03/2022		377		(7)			(7)		370				
100064780	HIXSON	TN		07/14/2021		2,327		(98)			(98)		2,229				
100110391	LAS VEGAS	NV		06/30/2023		3,425		(35)			(35)		3,390				
100047411	WINDSOCKET	RI		11/20/2020		681		(40)			(40)		641				
100057627	SAVANNAH	GA		06/30/2021		323		(17)			(17)		306				
100254553	CHICAGO	IL		11/07/2025		144,543		(2,948)			(2,948)		141,595				
100043262	FORT LAUDERDALE	FL		06/13/2020		901		(46)			(46)		855				
100076207	MEXICO	ME		01/07/2022		584		(19)			(19)		565				
100054334	BALTIMORE	MD		03/23/2021		373		(78)			(78)		295				
100012458	FEEDSVILLE	NC		04/28/2017		1,184		(5)			(5)		1,179				
100061578	SPARTA	NJ		07/01/2021		588		(12)			(12)		576				
100048321	BATON ROUGE	LA		11/20/2020		1,241		(57)			(57)		1,184				
100043683	PHOENIX	AZ		06/13/2020		1,786		(75)			(75)		1,713				
100158616	STILLWATER	OK		07/10/2024		2,406		(24)			(24)		2,382				
100177465	HIALEAH	FL		01/16/2025		99,323		(4,355)			(4,355)		94,968				
100046988	NEWPORT NEWS	VA		11/20/2020		178		(50)			(50)		128				
100042834	SACRAMENTO	CA		05/28/2020		197		(7)			(7)		190				
100181893	KINGWOOD	TX		06/08/2018		488		(11)			(11)		477				
100011192	MISSOURI CITY	TX		12/23/2016		790		(9)			(9)		781				
100076177	PIQUA	OH		01/07/2022		553		(10)			(10)		543				
100046369	MAHONEN	IN		11/25/2020		254		(1)			(1)		253				
100043801	CHISHOLM	IN		06/19/2020		1,261		(20)			(20)		1,241				
100043619	SALISBURY	MA		06/13/2020		754		(33)			(33)		721				
100134769	PORTER	TX		10/30/2023		176,937		(2,831)			(2,831)		174,106				
100030011	KATY	TX		12/20/2018		1,337		(17)			(17)		1,320				
100054654	CAMP MEERER	CA		03/23/2021		682		(96)			(96)		586				
100148198	PORTLAND	OR		04/12/2024		693,170		(16,125)			(16,125)		677,045				
100066741	RANGER	GA		09/01/2021		370		(15)			(15)		355				
100047219	CLINTON TOWNSHIP	MI		11/20/2020		396		22			22		418				
100047083	SALISBURY	MA		11/20/2020		511		(14)			(14)		497				
100043333	PESTON	VA		06/13/2020		1,123		(56)			(56)		1,067				
100114102	MADISON	IL		06/29/2023		605		(25)			(25)		580				
100062049	RICHLAND	IA		07/01/2021		203		(4)			(4)		199				
100061566	LAWTON	OK		07/01/2021		487		(14)			(14)		473				
100067768	LOS ANGELES	CA		11/17/2022		62,802		(802)			(802)		62,000				
100192209	RUTHERFORD	NJ		01/31/2025		3,330		(60)			(60)		3,270				
100047134	OWASSO	OK		11/20/2020		363		(82)			(82)		281				
100075536	SELMA	CA		12/01/2021		110		(1)			(1)		109				

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004395	COLUMBUS	OH		06/19/2020		1,420		(21)			(21)		1,399	1,399			
10005560	ELKHART	IN		03/23/2021		114		(21)			(21)		93	93			
100019693	WIAPAHU	HI		07/30/2018		1,732		(24)			(24)		1,708	1,708			
100055577	OWAHA	NE		03/23/2021		1,570		(34)			(34)		1,536	1,536			
100054023	FRUITLAND	ID		03/23/2021		156		(32)			(32)		124	124			
100065757	WILKES BARRE	PA		07/28/2021		504		(22)			(22)		482	482			
100077326	KANSAS CITY	MO		01/03/2022		472		(5)			(5)		467	467			
100049849	NORTH RIDGE	CA		11/20/2020		1,288		(10)			(10)		1,258	1,258			
100054245	JACKSONVILLE	FL		03/23/2021		1,931		(49)			(49)		1,882	1,882			
100047475	SPOKANE	WA		11/20/2020		1,564		(123)			(123)		1,441	1,441			
100047138	BIG LAKE	MI		11/20/2020		732		(52)			(52)		680	680			
100010935	AUBURN	WA		12/23/2016		1,612		(31)			(31)		1,581	1,581			
100023905	LANCASTER	CA		09/10/2018		2,411		(9)			(9)		2,402	2,402			
100054138	OPA LOCKA	FL		03/23/2021		1,604		13			13		1,617	1,617			
100055316	GENEVA	OH		03/23/2021		639		(38)			(38)		601	601			
100043654	FLEETWOOD	PA		06/13/2020		141		(10)			(10)		131	131			
100049858	MADISON	IL		11/20/2020		388		(49)			(49)		339	339			
100066363	COUNCIL BLUFFS	IA		06/02/2021		340		(4)			(4)		336	336			
100110617	SUPRISE	AZ		06/30/2023		7,097		(75)			(75)		7,022	7,022			
100047834	STOCKBRIDGE	GA		11/20/2020		1,387		(85)			(85)		1,302	1,302			
100043343	CHESTER	WA		06/13/2020		1,691		(31)			(31)		1,660	1,660			
100127236	BELMONT	CA		06/30/2023		285		(5)			(5)		280	280			
100076021	KOKOMO	IN		01/07/2022		298		(10)			(10)		288	288			
100030020	CORONA	TN		12/20/2018		1,129		(15)			(15)		1,114	1,114			
100114223	HOLIDAY	FL		06/29/2023		785		(46)			(46)		739	739			
100146965	SPARKS	NV		03/26/2024		276,578		(3,060)			(3,060)		273,518	273,518			
100076132	PHILADELPHIA	PA		01/07/2022		332		(5)			(5)		327	327			
100043367	LAREDO	TX		06/13/2020		999		(36)			(36)		963	963			
100055851	MUSTANG	OK		03/23/2021		931		(120)			(120)		811	811			
100160103	COCOA	FL		07/17/2024		13,985		(356)			(356)		13,629	13,629			
100049012	GREVE COEUR	MO		11/20/2020		229		(39)			(39)		190	190			
100078378	KILLEEN	TX		11/20/2024		2,075		(60)			(60)		2,015	2,015			
100078375	KILLEEN	TX		11/20/2024		2,075		(60)			(60)		2,015	2,015			
100078379	KILLEEN	TX		11/20/2024		2,079		(64)			(64)		2,015	2,015			
100054475	N BROOKFIELD	NY		03/23/2021		330		(15)			(15)		315	315			
100063831	PARSONS	KS		07/01/2021		259		(1)			(1)		258	258			
100064754	LISLE	IL		07/14/2021		635		(28)			(28)		607	607			
100055305	GLENFORD	NY		03/23/2021		817		(40)			(40)		777	777			
100053385	TAYLORSVILLE	UT		03/23/2021		1,303		(133)			(133)		1,170	1,170			
100055513	PAINTER	VA		03/23/2021		672		(94)			(94)		578	578			
100030394	COUNTRY CLUB HILLS	IL		12/20/2018		998		(18)			(18)		980	980			
5,00005E-11	VILISINGEN	MD		06/25/2024		631							631	631	1,101		.469
100019028	HOUSTON	TX		01/28/2025		40,256		(685)			(685)		39,571	39,571			
100047174	ARIYO SEC0	MI		11/20/2020		3,012		(121)			(121)		2,891	2,891			
100047493	GRIFFIN	GA		11/20/2020		1,007		(12)			(12)		995	995			
100055739	HOBBS	NM		03/23/2021		118		(33)			(33)		85	85			
100014533	RAIFORD	RI		09/21/2017		1,095		(21)			(21)		1,074	1,074			
100046453	WOODWARD	OK		11/25/2020		278		(32)			(32)		246	246			
100043315	SHEVIE	OH		06/19/2020		1,420		(76)			(76)		1,344	1,344			
100078897	MONTGOMERY	AL		02/24/2022		307		(3)			(3)		304	304			
100194697	TAYLORS	SC		02/21/2025		135		(3)			(3)		132	132			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100178377	KILLEN	TX		11/20/2024		2,082		(59)				(59)	2,023	2,023			
100067805	DIBOLL	TX		09/23/2021		345		(22)				(22)	323	323			
100044448	CARON	CA		11/19/2020		846		(24)				(24)	822	822			
100049548	CHARLOTTE	NC		11/20/2020		3,237		(4)				(4)	3,233	3,233			
100053821	FLORENCE	AL		03/23/2021		251		(15)				(15)	236	236			
100053509	ARON	OH		03/23/2021		120		(13)				(13)	107	107			
100055788	TARKIO	MO		03/23/2021		180		(5)				(5)	175	175			
100065612	BETHLEHEM	PA		07/28/2021		287		(12)				(12)	275	275			
100065974	GREEN BAY	WI		06/02/2021		493		(7)				(7)	486	486			
100157301	SANT LOUIS	MO		02/20/2025		121		(3)				(3)	118	118			
100076182	BENJAMONT	CA		01/07/2022		324		(10)				(10)	314	314			
100046843	NEW PARK	PA		11/20/2020		1,391		(272)				(272)	1,119	1,119			
100044379	LAKE WORTH	FL		11/19/2020		1,129		(30)				(30)	1,099	1,099			
100111002	ANDERSON	SC		06/29/2023		1,409		(63)				(63)	1,346	1,346			
100134871	BENJAMONT	CA		10/30/2023		107		(8)				(8)	99	99			
100173655	PALM SPRINGS	CA		10/31/2024		38,919		(1,265)				(1,265)	37,654	37,654			
100030055	TUCSON	AZ		12/20/2018		1,035		(27)				(27)	1,008	1,008			
100057881	HAGERSTOWN	MD		06/30/2021		2,978		(36)				(36)	2,942	2,942			
100054687	NORTH AUGUSTA	SC		03/23/2021		655		(40)				(40)	615	615			
100112940	BATON ROUGE	LA		06/29/2023		694		(69)				(69)	625	625			
100043758	DALLAS	TX		06/13/2020		345		(24)				(24)	321	321			
5,00007E+11	LEIDEN	MD		01/28/2026		651							651	607			(45)
100071697	JOLIEN	MO		10/14/2021		283		(11)				(11)	272	272			
100081653	LA JOLLA	CA		03/24/2022		10,060		(60)				(60)	10,000	10,000			
100057879	BROWNSVILLE	TX		06/30/2021		307		(16)				(16)	291	291			
100069015	TULSA	OK		09/01/2021		424							424	424			
100054443	GREENVILLE	SC		03/23/2021		579		(25)				(25)	554	554			
100079133	WARNER ROBINS	GA		02/24/2022		318		(3)				(3)	315	315			
100236776	TOLEDO	OH		09/11/2025		128		(4)				(4)	124	124			
100143788	FAVETTEVILLE	NC		02/28/2024		9,460		(127)				(127)	9,333	9,333			
100075175	PROPHETSTOWN	IL		12/01/2021		595		(7)				(7)	588	588			
100154794	SPRINGFIELD	VA		07/19/2024		146							146	146			
100157287	BIRMINGHAM	AL		02/20/2025		128		(7)				(7)	121	121			
100074544	BALTIMORE	MD		12/01/2021		366		(4)				(4)	362	362			
100054632	FLORENCE	AL		03/23/2021		1,258		(43)				(43)	1,215	1,215			
100064806	TALLAHASSEE	FL		07/14/2021		1,034		(42)				(42)	992	992			
100111000	FRANKS	KY		06/29/2023		1,049		(55)				(55)	994	994			
100155194	YORK	SC		07/19/2024		154		(4)				(4)	150	150			
100062583	ALBUQUERQUE	NM		07/01/2021		334		(4)				(4)	330	330			
100134938	FORT OGLETHORPE	GA		10/30/2023		24,459		(93)				(93)	24,366	24,366			
100136833	EDINBURG	TX		12/21/2023		776		(38)				(38)	738	738			
100074584	DAYTON	OH		12/01/2021		314		(9)				(9)	305	305			
100018338	PHOENIX	AZ		06/27/2018		1,558		(14)				(14)	1,544	1,544			
100050598	ELKHART	IN		11/20/2020		904		(177)				(177)	727	727			
100047267	DOVER	ID		11/20/2020		317		7				7	324	324			
100077535	AMERIGUS	GA		01/03/2022		467		(15)				(15)	452	452			
100129347	HUNTINGTON BEACH	CA		09/25/2023		679		(4)				(4)	675	675			
100044717	GRENA	LA		11/19/2020		2,549		18				18	2,567	2,567			
100045002	ARCON	OH		11/19/2020		1,210		(44)				(44)	1,166	1,166			
100203385	PORTEL	GA		03/27/2025		65,422		(2,521)				(2,521)	62,901	62,901			
100068510	HOT SPRINGS	AR		06/25/2021		307		(16)				(16)	291	291			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100043919	CHARLOTTE	NC		06/19/2020		246					(20)		226		228		
100048228	HIALEAH	FL		11/20/2020		1,513		(62)			(62)		1,451		1,451		
100043361	NEW ORLEANS	LA		06/13/2020		957		(44)			(44)		913		913		
100174958	JEANETTE	PA		10/31/2024		92		(4)			(4)		88		88		
100044026	SEVEN	MD		06/19/2020		2,539		(78)			(78)		2,461		2,461		
100047774	ROUND ROCK	TX		11/20/2020		1,192		(60)			(60)		1,132		1,132		
100000259	FRESNO	CA		09/27/2016		1,140		(13)			(13)		1,127		1,127		
100049530	BREMEN	IN		11/20/2020		3,307		(319)			(319)		2,988		2,988		
100054731	WIER	KS		03/23/2021		485		(25)			(25)		460		460		
100163123	MIAMI	FL		06/13/2024		22,271		(724)			(724)		21,547		21,547		
100044868	MARIETTA	GA		11/19/2020		2,367		(78)			(78)		2,289		2,289		
100055090	DETROIT	MI		03/23/2021		218		(5)			(5)		213		213		
100044731	APPLE CREEK	OH		11/19/2020		1,052		(2)			(2)		1,050		1,050		
500005406002A	ENSCHIDE	NLD		11/27/2024		1,316							1,316		1,462		135
5 00004E-11	S-GRAVENHAGE	NLD		02/26/2024		643							643		1,110		467
100055563	CLEVELAND	OH		03/23/2021		668		(48)			(48)		620		620		
100045909	GRAND RAPIDS	MI		11/25/2020		489		8			8		497		497		
100176183	MONICA	PA		01/07/2022		300		(8)			(8)		292		292		
100126754	UPPER DARBY	PA		06/30/2023		967		8			8		975		975		
100000275	ROCKWELL	NC		09/27/2016		1,413		(43)			(43)		1,370		1,370		
100000490	FULTON	MD		09/27/2016		826		(5)			(5)		821		821		
100113034	BESSEMER	AL		06/29/2023		45		(6)			(6)		39		39		
100054989	LONG BEACH	CA		03/23/2021		1,789		(56)			(56)		1,733		1,733		
100154789	SIXTON	MO		07/19/2024		139		(3)			(3)		136		136		
100062906	FOUNTAIN	CO		07/01/2021		603		(6)			(6)		597		597		
100154983	DETROIT	MI		07/19/2024		143		(4)			(4)		139		139		
100113303	OWAHA	NE		06/29/2023		158		(13)			(13)		145		145		
100043568	MINNEAPOLIS	MIN		06/13/2020		934		(47)			(47)		887		887		
100063358	BUFFALO	NY		07/01/2021		542		(1)			(1)		541		541		
100054794	COMPTON	CA		03/23/2021		348		(30)			(30)		318		318		
100054933	ROCKFORD	IL		03/23/2021		106		(10)			(10)		96		96		
100011275	FAIETTEVILLE	NC		12/23/2016		204		(4)			(4)		200		200		
100054552	ENDICOTT	NY		03/23/2021		160		(9)			(9)		151		151		
100053647	WESTIEGO	LA		03/23/2021		2,225		(13)			(13)		2,212		2,212		
100011268	ANTHONY	MI		12/23/2016		867		14			14		881		881		
100029564	GRAND PRAIRIE	TX		12/20/2018		861		(17)			(17)		844		844		
100049822	LAS VEGAS	NV		11/20/2020		3,277		44			44		3,321		3,321		
5 00008E-11	BRIELLE	NJ		03/31/2025		947							947		1,009		62
100043650	HUNTSVILLE	UT		06/13/2020		483		(31)			(31)		462		462		
100117777	DELAND	FL		04/26/2018		325		(1)			(1)		324		324		
100193416	COLUMBUS	OH		02/10/2025		129		(3)			(3)		126		126		
100023525	ROUND LAKE	IL		09/04/2018		5,347		(147)			(147)		5,200		5,200		
100054405	KANSAS CITY	MO		03/23/2021		761		(121)			(121)		640		640		
100046810	HILLIARD	OH		11/20/2020		333		(10)			(10)		323		323		
100261207	PUNTA GORDA	FL		12/05/2025		204,779		(1,854)			(1,854)		202,925		202,925		
100099820	LAKE ARIEL	PA		03/28/2023		6,511		(452)			(452)		6,059		6,059		
100043667	BROOKHAVEN	GA		06/13/2020		196		(9)			(9)		187		187		
100190241	ROME	GA		09/28/2023		396		(18)			(18)		378		378		
100047725	SAN FERNANDO	CA		11/20/2020		893		(42)			(42)		851		851		
100050155	OLD FORGE	PA		11/20/2020		1,448		(108)			(108)		1,340		1,340		
100193574	MIAMI	FL		11/09/2023		9,886		(316)			(316)		9,570		9,570		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016634	AURORA	CO		10/24/2024		31,381		(919)			(919)		30,662	30,662			
100064981	TRUTH OR CONSEQUENCES	MI		07/14/2021		377		(13)			(13)		364	364			
10014390	CENTENNIAL	CO		02/21/2024		83,369		(1,222)			(1,222)		82,147	82,147			
3510118756	COALA	FL		07/15/2025		394,117							394,117	394,117			
5,00009E+11	S-GRAVENHAGE	NLD		05/30/2025		1,010							1,010	1,021	11		
100112686	HAJMIN	NH		06/29/2023		602		(34)			(34)		568	568			
100064723	BROKEN ARROW	OK		07/14/2021		936		(44)			(44)		892	892			
100066513	XENIA	OH		08/02/2021		631		(5)			(5)		626	626			
100023809	EULESS	TX		09/04/2018		2,146		(31)			(31)		2,115	2,115			
100200070	TOLEDO	OH		03/06/2025		142		(2)			(2)		140	140			
100046837	GRAND RAPIDS	MI		11/20/2020		189		(42)			(42)		147	147			
100044983	FOREST GROVE	OR		11/19/2020		998		4			4		972	972			
100127065	GREENCASTLE	PA		08/30/2023		794		(34)			(34)		760	760			
100045289	CAMDEN	NJ		11/25/2020		193		(51)			(51)		142	142			
100065605	COLUMBIA	SC		07/28/2021		633		(25)			(25)		608	608			
100065474	COLUMBIA	SC		07/28/2021		633		(25)			(25)		608	608			
100054274	BATON ROUGE	LA		03/23/2021		181		(13)			(13)		168	168			
100139092	HOLLYWOOD	FL		12/28/2023		35,501		(1,057)			(1,057)		34,444	34,444			
100067500	ROCKPORT	TX		09/23/2021		293		(19)			(19)		274	274			
100064727	BALTIMORE	MD		07/14/2021		808		(41)			(41)		767	767			
100127265	BLAIR	OK		08/30/2023		547		(6)			(6)		539	539			
100113019	RIPLEY	TN		06/29/2023		703		(39)			(39)		664	664			
100046809	SAINT LOUIS	MO		11/20/2020		243		(5)			(5)		238	238			
100010948	CARTHAGE	TN		01/27/2017		862		(58)			(58)		804	804			
100053321	DEPAUL	IN		03/23/2021		149		(25)			(25)		124	124			
100049009	JACKSON	TN		11/20/2020		1,121		(99)			(99)		1,022	1,022			
100127333	VIRGINIA BEACH	VA		06/30/2023		135		(3)			(3)		132	132			
100157213	NORTH CHARLESTON	SC		05/10/2024		14,641		(249)			(249)		14,392	14,392			
100133553	SIERRA VISTA	AZ		10/19/2023		6,579		(379)			(379)		6,200	6,200			
100054700	DAYTON	OH		03/23/2021		671		(54)			(54)		617	617			
100063341	WARNER ROBINS	GA		07/01/2021		398		(1)			(1)		397	397			
100050198	BOSSIER CITY	LA		11/20/2020		216		(49)			(49)		167	167			
100062620	CEDARTOWN	GA		07/01/2021		10,508		(38)			(38)		10,470	10,470			
100047584	NORTH BRANSHIX	NJ		11/20/2020		1,181		(88)			(88)		1,093	1,093			
100043070	BROOKLYN PARK	MN		05/28/2020		1,784		(16)			(16)		1,768	1,768			
100054631	LISMAN	AL		03/23/2021		453		(91)			(91)		362	362			
100054981	ARCON	OH		03/23/2021		294		(14)			(14)		280	280			
100202761	BROOKHAVEN	GA		03/24/2025		520,076		(13,309)			(13,309)		506,767	506,767			
100043185	ALBUQUERQUE	NM		05/28/2020		1,332		(23)			(23)		1,309	1,309			
100043560	WEST PALM BEACH	FL		08/13/2020		223		(15)			(15)		208	208			
100053526	NEWVILLE	PA		03/23/2021		2,219		(7)			(7)		2,212	2,212			
100078556	INDIANAPOLIS	IL		02/24/2022		288		(5)			(5)		283	283			
100054557	FLINT	MI		03/23/2021		133		(44)			(44)		89	89			
100215594	MIRLE BEACH	SC		06/12/2025		402,146		(5,962)			(5,962)		396,184	396,184			
100046866	NASHVILLE	TN		11/20/2020		2,093		(147)			(147)		1,946	1,946			
100066211	BLAIRSVILLE	GA		08/02/2021		466		(4)			(4)		462	462			
100054861	GARY	IN		03/23/2021		845		(136)			(136)		709	709			
100141517	MEIRHIS	TN		01/30/2024		100		(6)			(6)		94	94			
100066099	WICHITA	KS		08/02/2021		1,006		(5)			(5)		1,001	1,001			
100157433	GARY	IN		02/20/2025		131		(1)			(1)		130	130			
100030545	HOUSTON	TX		12/20/2018		841		(24)			(24)		817	817			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100074522	GLASSGOW	KY		12/01/2021		336		(10)			(10)		336		328		
100065304	MONTGOMERY	AL		07/28/2021		260		(3)			(3)		257		257		
100074500	BELLEVILLE	OH		12/01/2021		1,927		(55)			(55)		1,872		1,872		
100110327	DILLON	VA		06/29/2023		173		(15)			(15)		158		158		
100053626	CRESWELL	OR		03/23/2021		480		(114)			(114)		366		366		
100055176	OKLAHOMA CITY	OK		03/23/2021		661		(66)			(66)		595		595		
100154733	LORAIN	OH		07/19/2024		84		(6)			(6)		78		78		
100077135	TEXARKANA	TX		01/03/2022		486		(8)			(8)		478		478		
100046096	MAPLE VALLEY	WA		11/25/2020		2,235		(47)			(47)		2,188		2,188		
100047310	MOORE	NY		11/20/2020		1,604		(82)			(82)		1,522		1,522		
100043360	SIXFORDVILLE	NJ		06/13/2020		1,003		(9)			(9)		994		994		
100137650	CRUZET	VA		12/08/2023		5,407		(73)			(73)		5,334		5,334		
100044881	RIVERDALE	UT		11/19/2020		1,110		(19)			(19)		1,129		1,129		
100111381	SHELLMAN	GA		06/29/2023		1,000		(15)			(15)		985		985		
100043105	LAURENS	SC		05/28/2020		75		(2)			(2)		73		73		
100043871	DES PLAINES	IL		06/19/2020		1,107		(74)			(74)		1,033		1,033		
100043370	OKLAHOMA CITY	OK		06/13/2020		1,246		(45)			(45)		1,201		1,201		
100046264	CHICAGO	IL		11/25/2020		733		(71)			(71)		662		662		
100044864	FORT LAUDERDALE	FL		11/19/2020		726		(18)			(18)		708		708		
100134796	SAN JOAQUIN	CA		10/30/2023		6,045		(79)			(79)		5,966		5,966		
100055700	ARLINGTON	VA		03/23/2021		1,149		(54)			(54)		1,095		1,095		
100055984	KANSAS CITY	MO		03/23/2021		162		(22)			(22)		140		140		
100054688	DETROIT	MI		03/23/2021		1,828		(209)			(209)		1,619		1,619		
100049582	MINERVA	NY		11/20/2020		920		(38)			(38)		882		882		
100068327	LEWISTOWN	MT		06/25/2021		259		(6)			(6)		253		253		
100157431	GARY	IN		02/20/2025		129		(1)			(1)		128		128		
100174661	TALLAHASSEE	FL		10/31/2024		146							146		146		
100066500	GRINES	IA		06/02/2021		2,004		(1)			(1)		2,003		2,003		
100045989	SAN ANTONIO	TX		11/25/2020		90		(3)			(3)		87		87		
100110643	GRIFFIN	GA		06/29/2023		654		(24)			(24)		630		630		
100134677	PHILADELPHIA	PA		10/30/2023		15,816		(287)			(287)		15,529		15,529		
100078965	TOLEDO	OH		02/24/2022		605		(16)			(16)		589		589		
100050148	MINNEAPOLIS	MINN		11/20/2020		1,419		(89)			(89)		1,330		1,330		
100043737	COOZA	FL		06/13/2020		626		(42)			(42)		584		584		
100194655	MONTGOMERY	AL		02/10/2025		76		(2)			(2)		74		74		
100046746	FLORENCE PARK	NJ		11/20/2020		949		(51)			(51)		898		898		
100079070	MOCKENEY	VA		02/24/2022		344		(6)			(6)		338		338		
100053571	GAFNEY	SC		03/23/2021		219		(10)			(10)		229		229		
100046639	PALO ALTO	CA		11/20/2020		143		(33)			(33)		110		110		
100047361	ARLINGTON	VA		11/20/2020		167		(27)			(27)		140		140		
100054030	IRVING	SC		03/23/2021		142		(5)			(5)		137		137		
100050238	CINCINNATI	KY		11/20/2020		987		(50)			(50)		937		937		
100055654	CALHOUN FALLS	SC		03/23/2021		541		(23)			(23)		518		518		
100112579	PHILADELPHIA	PA		06/29/2023		659		(43)			(43)		616		616		
100047278	PLANO	TX		11/20/2020		1,214		(55)			(55)		1,159		1,159		
100053372	NORWALK	IL		03/23/2021		1,120		(2)			(2)		1,118		1,118		
100054470	WHEELERSBURG	GA		03/23/2021		1,811		(90)			(90)		1,901		1,901		
100055677	SAVANNAH	PA		03/23/2021		999		(76)			(76)		923		923		
100047544	PALATKA	IL		11/20/2020		801		(39)			(39)		762		762		
100055759	TAYLOR	TX		03/23/2021		348		(43)			(43)		305		305		
100046532	HAMILTON	NJ		11/25/2020		249		(32)			(32)		281		281		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054662	BIRMINGHAM	AL		03/23/2021		363		(57)			(57)		306		306		
100064729	MAHONEN	IN		07/14/2021		287		(15)			(15)		272		272		
100011338	FRANKFORT	IL		12/23/2016		1,449		45			45		1,494		1,494		
100047381	SOUTHFIELD	MI		11/20/2020		2,411		(102)			(102)		2,309		2,309		
100055707	DETROIT	MI		03/23/2021		136		(22)			(22)		114		114		
100023984	BENTON	LA		12/20/2018		854		(10)			(10)		844		844		
100068509	BELLEVUE	FL		06/25/2021		274		(17)			(17)		257		257		
100054708	PLEASANTVILLE	NJ		03/23/2021		604		(35)			(35)		569		569		
100054634	GRAND PRAIRIE	TX		03/23/2021		1,034		(93)			(93)		941		941		
100276657	COLUMBUS	OH		01/29/2026		167		(5)			(5)		162		162		
100054307	SHEFFIELD	AL		03/23/2021		664		(128)			(128)		536		536		
100119871	SAVANNAH	GA		06/11/2023		138		(2)			(2)		136		136		
100031211	DEERFIELD BEACH	FL		03/29/2019		838		(22)			(22)		816		816		
100055827	KNOXVILLE	TN		03/23/2021		219		(15)			(15)		204		204		
100050378	WHITESBURG	GA		11/20/2020		1,079		(61)			(61)		1,018		1,018		
100014780	TAMPA	FL		10/30/2017		272		(13)			(13)		259		259		
100085106	CLEVELAND	OH		07/14/2021		324		(8)			(8)		316		316		
100048866	OPA LOCKA	FL		11/20/2020		282		14			14		296		296		
100071667	SACHSE	TX		10/14/2021		6,324		(107)			(107)		6,217		6,217		
100053437	BECKLEY	WV		03/23/2021		290		(9)			(9)		281		281		
100054068	VANDERGRIFT	PA		03/23/2021		409		(48)			(48)		361		361		
100047236	COLUMBIA	SC		11/20/2020		570		(83)			(83)		487		487		
100067430	FARMINGTON	UT		09/23/2021		280		(17)			(17)		263		263		
100044566	GATES	NY		11/19/2020		1,228		(54)			(54)		1,174		1,174		
100054782	CLEVELAND	OH		03/23/2021		199		2			2		201		201		
100111131	STOCKTON	CA		06/29/2023		2,938		(20)			(20)		2,918		2,918		
100068747	LAWRENCEVILLE	GA		09/01/2021		561		(7)			(7)		554		554		
100030453	BALTIMORE	MD		12/20/2018		520		(9)			(9)		511		511		
100054726	COSWELL	MI		03/23/2021		179		(23)			(23)		156		156		
100127211	SAINT LOUIS	MO		06/30/2023		1,277		(22)			(22)		1,255		1,255		
100076922	FORT WAYNE	IN		02/24/2022		286		(4)			(4)		282		282		
100047242	AMERICAN FALLS	ID		11/20/2020		1,633		(105)			(105)		1,528		1,528		
100176905	LUTHERVILLE TIMONIUM	MD		11/15/2024		2,906		(126)			(126)		2,780		2,780		
100064703	HAGERSTOWN	MD		07/14/2021		281		(15)			(15)		266		266		
100127200	BALTIMORE	MD		06/30/2023		619		(28)			(28)		591		591		
100050188	PROVO	UT		11/20/2020		1,166		(63)			(63)		1,103		1,103		
100055643	LESLIE	NO		03/23/2021		197		(28)			(28)		169		169		
100065006	MILWAUKEE	WI		07/28/2021		254		(10)			(10)		244		244		
100055230	LOUISVILLE	KY		03/23/2021		683		(110)			(110)		573		573		
100055081	BESSEMER	AL		03/23/2021		702		(75)			(75)		627		627		
100054398	COUNCIL BLUFFS	IA		03/23/2021		198		(9)			(9)		189		189		
100055543	ROCKY MOUNT	NC		03/23/2021		626		(57)			(57)		569		569		
100077585	RUSHVILLE	NO		01/03/2022		293		(9)			(9)		284		284		
100156304	DAYTON	OH		07/25/2024		3,396		(75)			(75)		3,291		3,291		
100055201	ALLEN PARK	MI		03/23/2021		309		(17)			(17)		292		292		
100047284	PORTAGE	WI		11/20/2020		1,207		(51)			(51)		1,156		1,156		
100167460	MONTAGE	NJ		06/16/2024		37,357		(491)			(491)		36,866		36,866		
100043429	WILKESBORO	NC		06/13/2020		537		(30)			(30)		507		507		
100047279	DURHAM	NC		11/20/2020		638		(45)			(45)		593		593		
100193454	MONTGOMERY	AL		02/10/2025		118		(3)			(3)		115		115		
100054013	COBURN	OH		03/23/2021		70		7			7		77		77		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10003393	CEDAR HILL	TX		03/23/2021		1,155	(62)				(62)		1,093				
10004364	MIAMI	FL		06/13/2020		2,094	(98)				(98)		1,996				
10003337	ALBANY	CA		03/23/2021		737	(64)				(64)		653				
10007769	COESSA	TX		01/03/2022		425	(15)				(15)		410				
100054625	CONVERSE	TX		03/23/2021		754	(149)				(149)		605				
100054526	DETROIT	MI		03/23/2021		135	5				5		140				
100165361	LITTLE ELM	TX		06/29/2024		5,990	(116)				(116)		5,874				
100126406	CLAYTON	CA		06/30/2023		883	(41)				(41)		842				
100175209	ALLEN	TX		11/05/2024		5,731	(78)				(78)		5,653				
100048170	LAUGHORNE	PA		11/20/2020		963	(35)				(35)		928				
100170478	PHOENIX	AZ		10/09/2024		22,219	(193)				(193)		22,026				
100113324	HOUSTON	TX		06/29/2023		96	(5)				(5)		91				
100047277	SANTA ROSA	CA		11/20/2020		1,540	(54)				(54)		1,486				
100113643	LOS ANGELES	CA		06/29/2023		3,552		19			19		3,571				
100055078	BIRMINGHAM	AL		03/23/2021		261	(50)				(50)		211				
100054409	MEMPHIS	TN		03/23/2021		269	(11)				(11)		258				
100014491	PECULIAR	MO		09/27/2017		256	(7)				(7)		249				
100126847	LAWRIT	FL		06/30/2023		1,140	20				20		1,160				
100054639	APRON	OH		03/23/2021		170	(24)				(24)		146				
100047197	DUPONTA	VA		11/20/2020		324	(48)				(48)		276				
100047394	GREENSBORO	NC		11/20/2020		1,433	(57)				(57)		1,376				
100138308	FORT PIERCE	FL		12/18/2023		1,923	(25)				(25)		1,888				
100046819	OAKLYN	NJ		11/20/2020		163	(43)				(43)		120				
100053418	WYOMING	WY		03/23/2021		1,088	(5)				(5)		1,083				
100110902	MIDVILLE	GA		06/29/2023		284	(23)				(23)		261				
100054466	MIAMI	FL		03/23/2021		449	(20)				(20)		429				
100113697	PETERSBURG	AK		06/29/2023		1,067	(84)				(84)		983				
100200144	SL IDELL	LA		03/06/2025		960	(10)				(10)		950				
100014665	WASHINGTON	DC		09/27/2017		307		(9)			(9)		298				
100110694	OKLAHOMA CITY	OK		06/29/2023		746	(32)				(32)		714				
100112828	OKLAHOMA CITY	OK		06/29/2023		2,943	(70)				(70)		2,873				
100152980	MARRO	LA		06/27/2024		37,560	(1,818)				(1,818)		35,742				
5,00007E+11	AMSTERDAM	NLD		09/30/2025		1,973							1,973				(22)
100054795	MILWAUKEE	WI		03/23/2021		469	(22)				(22)		447				
100141983	HOUSTON	TX		01/30/2024		18,758	(873)				(873)		17,885				
100077940	CENTER POINT	AL		01/03/2022		463	(12)				(12)		451				
100043904	MARION STATION	MO		06/19/2020		5,586	(308)				(308)		5,278				
100030490	FORT WORTH	TX		12/20/2018		782	(7)				(7)		775				
100046778	JOHNSTON	RI		11/20/2020		177	(50)				(50)		127				
100043676	RICH CREEK	VA		06/13/2020		126	(9)				(9)		117				
100110624	HOUSTON	TX		06/29/2023		73		19			19		92				
100112312	LITTLE ROCK	AR		06/29/2023		75	(1)				(1)		74				
100044830	LEESBURG	VA		11/19/2020		1,023	(61)				(61)		962				
100044815	CHICAGO	IL		11/19/2020		1,943	(56)				(56)		1,487				
100071946	BOSSIER CITY	LA		10/14/2021		1,214	(77)				(77)		1,137				
100043274	NEW KENSINGTON	PA		06/13/2020		955	(25)				(25)		930				
100170055	MACOMB	MI		11/08/2024		66	(2)				(2)		64				
100065818	WALDORF	MD		07/23/2021		14,770	(493)				(493)		14,277				
100055249	SCOTTSDURG	IN		03/23/2021		146	9				9		155				
100127167	LOUISVILLE	KY		06/30/2023		928	(52)				(52)		876				
100276666	CARDONDALE	CO		01/29/2026		162	(3)				(3)		159				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004664	ELLERRE		NC		11/25/2020		89		(11)					78	78			
100047351	INDIANAPOLIS		IL		11/20/2020		131		(27)					104	104			
10013488	MC CREE		AR		06/29/2023		60							60	60			
100053786	KILLEEN		TX		03/23/2021		107		(29)					78	78			
100011349	CAIDEN		NJ		12/23/2016		867		(3)					864	864			
10012681	BALTIMORE		MD		06/30/2023		578		(19)					559	559			
100043897	PHOENIX		AZ		06/19/2020		219		(16)					203	203			
100010938	GRAND SALINE		TX		12/23/2016		622		(28)					594	594			
100049479	WAKATAH		IN		11/20/2020		740		(81)					659	659			
100047518	ELGIN		IL		11/20/2020		1,325		(102)					1,223	1,223			
100074637	VALENTINE		NE		12/01/2021		327		(5)					322	322			
100047135	COCONUT CREEK		FL		11/20/2020		194		(37)					157	157			
5,00007E+11	HARLEM		NC		09/30/2025		940							940	921			(19)
3350107944	CHARLOTTE		NC		09/08/2025		43,880							43,880	43,880			
100024949	MEIRHIS		TN		09/20/2018		1,233		(10)					1,223	1,223			
100047221	WESLEY CHAPEL		FL		11/20/2020		1,990		(68)					1,322	1,322			
100134886	INDIANAPOLIS		IL		10/30/2023		7,246		(36)					7,210	7,210			
100126986	HARTSVILLE		SC		06/30/2023		656		6					662	662			
100047569	HAWMOND		LA		11/20/2020		1,284		(83)					1,201	1,201			
100228113	ARNOLD		CA		06/07/2025		79,211		(1,484)					77,727	77,727			
100053757	SCOTTSVILLE		VA		03/23/2021		316		(19)					297	297			
100200252	BOCA RATON		FL		03/07/2025		5,199		(158)					5,041	5,041			
100047726	WINSTON SALEM		NC		11/20/2020		500		(39)					461	461			
100043774	RICHMOND		TX		06/13/2020		1,539		(32)					1,507	1,507			
100126574	BASTROP		TX		06/30/2023		3,955		(81)					3,874	3,874			
100161295	MARIETTA		GA		07/25/2024		183,745		(4,627)					179,118	179,118			
100068623	MACON		NC		06/25/2021		651		(9)					642	642			
100053898	MADRID		ESP		03/23/2021		2,060		(77)					1,983	1,983			
100067949	TWIN LAKE		MI		09/23/2021		246		(13)					235	235			
100046297	SAN ANTONIO		TX		11/25/2020		236		(11)					225	225			
100054727	WYNN		AR		03/23/2021		1,328		(50)					1,278	1,278			
100166317	WARRENTON		VA		09/20/2024		28,142		(864)					27,278	27,278			
100053750	BELLE GLADE		FL		03/23/2021		1,389		(32)					1,357	1,357			
100053370	PHILADELPHIA		PA		03/23/2021		595		(42)					553	553			
100161047	BENTONVILLE		AR		07/24/2024		5,309		(131)					5,178	5,178			
100071671	COPPERAS CONE		TX		10/14/2021		272		(17)					255	255			
100055067	SANDUSKY		OH		03/23/2021		647		(68)					579	579			
100077305	LUBBOCK		TX		01/16/2025		123		(4)					119	119			
100062984	ATHENS		GA		07/01/2021		505		(7)					498	498			
100074747	ROME		GA		12/01/2021		482		(3)					479	479			
100066292	ROCHESTER		NH		06/02/2021		359		(7)					352	352			
100046013	ALBEMARLE		NC		11/25/2020		150		(16)					134	134			
100054588	CALMET CITY		IL		03/23/2021		541		(46)					495	495			
100029804	EL PASO		TX		12/20/2018		722		(4)					718	718			
100134624	PEWASUKEN		NJ		10/30/2023		38,113		(434)					37,679	37,679			
100061588	JULET		IL		07/01/2021		1,069		(30)					1,039	1,039			
100023415	LAWRENCEVILLE		GA		06/16/2018		2,483		(41)					2,442	2,442			
100046831	PULASKI		VA		11/20/2020		1,818		(162)					1,656	1,656			
100151100	ARLINGTON		VA		05/08/2024		19,416		(183)					19,233	19,233			
100047020	YUMA		AZ		11/20/2020		123		(30)					93	93			
100126755	MUMFALL		PA		06/30/2023		531		(33)					498	498			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100053441	GRANGER		IN		03/23/2021		1,154		(15)			(15)		1,139	1,139			
100030036	FORT MADISON		IA		12/20/2018		686		(12)			(12)		686	686			
100050045	MIAMI		FL		11/20/2020		1,486	(36)	(36)			(36)		1,450	1,450			
100054902	LAKE OZARK		MO		03/23/2021		153	(18)	(18)			(18)		135	135			
100113275	NORTH CHARLESTON		SC		06/29/2023		653	(56)	(56)			(56)		597	597			
100048629	WINSTON SALEM		NC		11/20/2020		3,132	(189)	(189)			(189)		2,943	2,943			
100010563	MONTGOMERY		AL		12/23/2016		462	(29)	(29)			(29)		433	433			
100053876	FLINT		MI		03/23/2021		217	(16)	(16)			(16)		201	201			
100030468	MABLETON		GA		12/20/2018		663	(16)	(16)			(16)		647	647			
100054851	STOCKTON		CA		03/23/2021		1,126	(13)	(13)			(13)		1,113	1,113			
100062763	LOUISVILLE		KY		07/01/2021		371		(9)			(9)		362	362			
100047565	WEST PARK		FL		11/20/2020		1,125		(8)			(8)		1,117	1,117			
100110672	COLUMBIA		SC		06/29/2023		679	(39)	(39)			(39)		640	640			
100048093	LYNNWOOD		WA		11/20/2020		1,398	(10)	(10)			(10)		1,388	1,388			
100045307	GREENTOWN		PA		11/25/2020		996	(41)	(41)			(41)		945	945			
100055644	ROCHESTER		NH		03/23/2021		926	(108)	(108)			(108)		818	818			
100046275	ISPEMING		MI		11/25/2020		242	(4)	(4)			(4)		238	238			
100054542	AKRON		OH		03/23/2021		189		(15)			(15)		174	174			
100017321	MILLBORO		VA		04/26/2018		570	(34)	(34)			(34)		536	536			
100048441	ATLANTA		GA		11/20/2020		125	6				6		131	131			
100047715	EATON RAPIDS		MI		11/20/2020		1,709	(113)	(113)			(113)		1,596	1,596			
100068767	MUSKOGEE		WI		09/01/2021		344	(3)	(3)			(3)		341	341			
100154866	SELMA		CA		07/19/2024		12,211		(500)			(500)		11,711	11,711			
100200057	GARY		IN		03/06/2025		116	(4)	(4)			(4)		112	112			
100050061	WEST JORDAN		UT		11/20/2020		526	(26)	(26)			(26)		500	500			
100204684	EASTON		MA		04/04/2025		43,380	(1,322)	(1,322)			(1,322)		42,058	42,058			
100201136	LIBERTY HILL		TX		03/12/2025		3,974	(143)	(143)			(143)		3,831	3,831			
100049484	MARNE		WI		11/20/2020		691	(18)	(18)			(18)		673	673			
100055637	WEST DECATUR		PA		03/23/2021		491	(16)	(16)			(16)		475	475			
100049098	SHEVEPORT		LA		11/20/2020		247		16			16		263	263			
100102492	PEMBROKE PINES		FL		06/07/2023		17,041		(169)			(169)		16,872	16,872			
100046881	AVENEL		NJ		11/20/2020		672		(175)			(175)		497	497			
100053373	UNION BEACH		NJ		03/23/2021		981	(2)	(2)			(2)		979	979			
100053928	ALLENDALE		PA		03/23/2021		464		(99)			(99)		365	365			
100099952	RIALTO		CA		03/28/2023		7,738	(158)	(158)			(158)		7,580	7,580			
100044612	INDEPENDENCE		WI		11/25/2020		545	(43)	(43)			(43)		502	502			
100044493	HOUSTON		TX		11/19/2020		1,332		(81)			(81)		1,251	1,251			
100049381	SAN ANTONIO		TX		11/20/2020		1,443	(46)	(46)			(46)		1,397	1,397			
100065160	BATON ROUGE		LA		07/14/2021		1,520	(28)	(28)			(28)		1,492	1,492			
100089800	STOCKBRIDGE		GA		11/15/2022		3,234		(158)			(158)		3,076	3,076			
100047535	VIACO		TX		11/20/2020		1,414		(122)			(122)		1,292	1,292			
100050142	CHARLOTTE		NC		11/20/2020		736	(47)	(47)			(47)		689	689			
100055052	SAVEVILLE		NJ		03/23/2021		1,016		(52)			(52)		964	964			
100053987	HOUSTON		TX		03/23/2021		175	(11)	(11)			(11)		164	164			
100127271	BIRMINGHAM		AL		06/30/2023		684	(51)	(51)			(51)		633	633			
100216291	ATLANTA		GA		06/20/2025		75,009		(1,610)			(1,610)		73,399	73,399			
100113663	ROCHESTER		NH		06/29/2023		591		6			6		597	597			
100046757	INDIANAPOLIS		IL		11/20/2020		204	(48)	(48)			(48)		156	156			
100046848	OAK PARK		CA		11/20/2020		309		(47)			(47)		262	262			
100046538	JEFFERSONVILLE		IN		11/25/2020		206		(15)			(15)		191	191			
100126595	RALEIGH		NC		06/30/2023		1,478		(100)			(100)		1,378	1,378			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004632	MINERVA	NY		11/25/2020		136		(16)			(16)		120		120		
10014875	EL CAJON	CA		04/17/2024		4,602		(84)			(84)		4,518		4,518		
10001130	LEXINGTON	KY		12/23/2016		1,393		(8)			(8)		1,385		1,385		
10005504	ROANOKE	VA		03/23/2021		615		(88)			(88)		527		527		
10011009	WIPELO	IA		06/29/2023		686		(5)			(5)		681		681		
10005574	SAINT MATTHEWS	SC		03/23/2021		570		(53)			(53)		517		517		
10005542	FLINT	MI		03/23/2021		186		23			23		209		209		
10016743	CHAPEL HILL	NC		09/16/2024		60,707		(1,035)			(1,035)		59,672		59,672		
10007734	NORFOLK	MA		07/03/2022		380		(4)			(4)		376		376		
100046841	REDWOOD CITY	CA		11/20/2020		309		(64)			(64)		245		245		
100050035	CALIFORNIA CITY	CA		11/20/2020		502		(36)			(36)		466		466		
100126493	HUMBLE	TX		06/30/2023		733		(45)			(45)		688		688		
3510118755	OCALA	FL		07/15/2025		392,969							392,969		392,969		
100047395	SNELLVILLE	GA		11/20/2020		2,416		(98)			(98)		2,318		2,318		
100044880	HOUSTON	TX		11/19/2020		547		(25)			(25)		522		522		
100047022	LAVERGNEVILLE	GA		11/20/2020		1,786		(43)			(43)		1,743		1,743		
100141880	ANNEHIM	CA		03/27/2024		12,047		(26)			(26)		12,021		12,021		
100076665	WASHINGTON	DC		07/03/2022		554		(6)			(6)		548		548		
100047559	HAZLET	NJ		11/20/2020		1,272		(66)			(66)		1,206		1,206		
100153085	BUCKEYE	AZ		06/27/2024		26,837		(399)			(399)		26,438		26,438		
100047940	BOLINGBROOK	IL		11/20/2020		914		(6)			(6)		908		908		
100112096	HOUSTON	TX		06/29/2023		596		(3)			(3)		593		593		
100209791	WILMETTE	IL		05/05/2025		11,817		(358)			(358)		11,459		11,459		
100046802	TAMPA	FL		11/20/2020		1,279		(140)			(140)		1,139		1,139		
100055026	DADE CITY	FL		03/23/2021		310		(20)			(20)		290		290		
100046850	ROCHESTER	MI		11/20/2020		620		(119)			(119)		501		501		
100012533	NEWARK	NJ		04/28/2017		1,650		(4)			(4)		1,646		1,646		
100031091	CHICAGO	IL		03/29/2019		1,099		318			318		1,417		1,417		
100047001	CULVER CITY	CA		11/20/2020		2,100		(112)			(112)		1,988		1,988		
100200027	STILLWATER	OK		03/06/2025		184		(2)			(2)		182		182		
100204024	HERMITAGE	TN		03/28/2025		53,047		(49)			(49)		52,998		52,998		
100154677	DETROIT	MI		07/19/2024		118		(27)			(27)		118		118		
100030061	SYRACUSE	UT		12/20/2018		836		(40)			(40)		809		809		
100017333	LAKE ELSINORE	CA		04/26/2018		660							620		620		
100054885	DETROIT	MI		03/23/2021		40		(1)			(1)		39		39		
100147064	VERSAILLES	KY		03/27/2024		288		(3)			(3)		285		285		
100063502	VIENNA	VA		07/01/2021		271		(4)			(4)		267		267		
100064676	FEDDING	CA		07/14/2021		561		(35)			(35)		526		526		
100055078	PHILADELPHIA	PA		03/23/2021		192		(10)			(10)		182		182		
100047505	BROOKSVILLE	FL		11/20/2020		326		(26)			(26)		300		300		
100047363	PHILLIPS	MI		11/20/2020		1,058		(81)			(81)		977		977		
100054553	FLINT	MI		03/23/2021		223		(55)			(55)		168		168		
100113026	MUSKOGEE	OK		06/29/2023		2,006		(147)			(147)		1,859		1,859		
100010773	GENTRYVILLE	IN		12/23/2016		866		(5)			(5)		861		861		
100070944	JACKSONVILLE	FL		10/01/2021		294		(4)			(4)		290		290		
100047907	SOUTH GATE	CA		11/20/2020		836		(52)			(52)		784		784		
100054004	WEST POINT	CA		03/23/2021		296		(76)			(76)		220		220		
100111336	KANNAPOLIS	NC		06/29/2023		361		(5)			(5)		356		356		
100112342	ANSON	TX		06/29/2023		45		8			8		53		53		
100047237	OKLAHOMA CITY	OK		11/20/2020		125		(19)			(19)		106		106		
100126466	SOUTH CHARLESTON	OH		06/30/2023		1,961		(99)			(99)		1,862		1,862		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10022633	SAINT GEORGE	UT		07/30/2025		28,394		(997)			(997)		27,397	27,397			
100049181	NEW IBERIA	LA		11/20/2020		1,395		(137)			(137)		1,258	1,258			
10004869	HUNTINGTON	NY		11/20/2020		146		(30)			(30)		116	116			
100046876	SAINT PAUL	IN		11/20/2020		148		(32)			(32)		116	116			
100090119	CINCINNATI	KY		01/13/2023		1,970		(49)			(49)		1,921	1,921			
100047155	SKOKIE	IL		11/20/2020		221		(16)			(16)		205	205			
100067755	OCALA	FL		09/23/2021		459		(26)			(26)		433	433			
100054249	RICHMOND	TX		03/23/2021		565		(94)			(94)		471	471			
100055393	O FALLON	MO		03/23/2021		814		(83)			(83)		731	731			
100114455	HARTFORD CITY	IN		06/29/2023		894		(17)			(17)		877	877			
100055318	MOUNT PLEASANT	SC		03/23/2021		651		(60)			(60)		591	591			
100061827	CAIDEN	NJ		07/01/2021		321		(7)			(7)		314	314			
100053768	POTTSVILLE	PA		03/23/2021		131		(21)			(21)		110	110			
100055916	COLUMBIA	SC		03/23/2021		1,950		(13)			(13)		1,937	1,937			
100046782	BROWNS MILLS	NJ		11/20/2020		128		(41)			(41)		87	87			
100043569	WATERLOO	NE		06/13/2020		2,527		(64)			(64)		2,463	2,463			
100055159	NORLINA	NC		03/23/2021		92		(31)			(31)		61	61			
100110628	CLOUTIERVILLE	LA		12/23/2016		1,721		(5)			(5)		1,716	1,716			
100055226	JACKSON	TN		03/23/2021		410		(1)			(1)		409	409			
100049829	COLONIAL HEIGHTS	VA		11/20/2020		319		(47)			(47)		272	272			
100158935	KILLEN	AL		07/12/2024		106		(2)			(2)		104	104			
100127202	DECATUR	GA		06/30/2023		582		(12)			(12)		570	570			
10016	WOODINVILLE	WA		03/11/2011		166,120		(25)			(25)		166,095	166,095			
100047024	PLAINFIELD	NJ		11/20/2020		2,307		(108)			(108)		2,199	2,199			
100126539	CONWAY	WI		06/30/2023		1,954		245			245		2,199	2,199			
100054633	WIMBERLEY	TX		03/23/2021		161		(10)			(10)		151	151			
100126669	BELINGTON	WV		06/30/2023		25		17			17		42	42			
100023635	SAN ANTONIO	TX		09/04/2018		248		(5)			(5)		243	243			
100054707	PINEY VIEW	WV		03/23/2021		1,843		(216)			(216)		1,627	1,627			
100047811	GLENDALE	CA		11/20/2020		1,445		(62)			(62)		1,383	1,383			
100043344	LITHONIA	GA		06/13/2020		2,670		(86)			(86)		2,584	2,584			
100054508	BATTLE CREEK	MI		03/23/2021		198		13			13		211	211			
100150205	BOCA RATON	FL		04/30/2024		6,616		(68)			(68)		6,548	6,548			
100055407	LOUISVILLE	KY		03/23/2021		307		(26)			(26)		281	281			
100054884	MAVSVILLE	GA		03/23/2021		621		(101)			(101)		520	520			
100152572	MECHANICSBURG	PA		05/17/2024		5,459		(64)			(64)		5,395	5,395			
100046859	MOONBOUGH	GA		11/20/2020		290		(19)			(19)		271	271			
100113304	MANNINGTON	WV		06/29/2023		415		(14)			(14)		401	401			
100024226	KAILUA KONA	HI		09/20/2018		3,447		(38)			(38)		3,409	3,409			
100065357	ARLINGTON	VA		07/28/2021		2,899		(56)			(56)		2,843	2,843			
100055579	MASSILLON	OH		03/23/2021		718		(101)			(101)		617	617			
100114205	GREENVILLE	SC		06/29/2023		2,233		(54)			(54)		2,179	2,179			
100076253	NORTH CHESTERFIELD	VA		01/07/2022		2,001		(63)			(63)		1,938	1,938			
100049436	ELKINS	AR		11/20/2020		1,122		(32)			(32)		1,090	1,090			
100053704	ROCHESTER	WI		03/23/2021		223		(32)			(32)		191	191			
5,00007E+11	AUSTERDAM	NLD		06/29/2025		807							807	794	(13)		(13)
100043419	JANESBORO	GA		06/13/2020		1,201		(57)			(57)		1,144	1,144			
100054540	ALAMO	CA		03/23/2021		1,167		(107)			(107)		1,060	1,060			
100050138	PINEY FLATS	TN		11/20/2020		1,173		(111)			(111)		1,062	1,062			
100126611	CHICAGO	IL		06/30/2023		1,099		(14)			(14)		1,085	1,085			
100140550	HUTTO	TX		01/19/2024		3,905		(56)			(56)		3,849	3,849			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100050226	NOTTINGHAM	HI		11/20/2020		1,530		(146)			(146)		1,384		1,384		
100050263	PACIFIC JUNCTION	IA		11/20/2020		2,251		(63)			(63)		2,188		2,188		
100044028	SHILLINGTON	PA		06/19/2020		234		(14)			(14)		220		220		
100077342	MARTINSBURG	WV		01/03/2022		343		(4)			(4)		339		339		
100055504	ATHENS	GA		03/23/2021		685		(107)			(107)		578		578		
100206306	FALLING WATERS	WV		04/17/2025		24,131		(882)			(882)		23,249		23,249		
100046254	GEORGETOWN	TX		11/25/2020		238		(25)			(25)		213		213		
100044861	AMITE	LA		11/19/2020		1,171		(37)			(37)		1,134		1,134		
100154856	DETROIT	MI		07/19/2024		115		(2)			(2)		113		113		
100204471	COALVILLE	UT		04/04/2025		4,729		(115)			(115)		4,614		4,614		
100047733	WINNER	GA		11/20/2020		915		(12)			(12)		903		903		
100046057	TOPOCK	AZ		11/25/2020		250		(15)			(15)		235		235		
100044032	ONTARIO	CA		06/19/2020		779		(26)			(26)		753		753		
100135020	WESTMINSTER	CA		10/30/2023		38,692		(2)			(2)		38,690		38,690		
100127641	PHOENIX	AZ		09/08/2023		217,125		(3,572)			(3,572)		213,553		213,553		
100047097	NORTHVILLE	KY		11/20/2020		1,688		(143)			(143)		1,545		1,545		
100043462	OLYMPIA	WA		06/13/2020		1,293		(41)			(41)		1,252		1,252		
100053563	GLOVERSVILLE	NY		03/23/2021		950		(71)			(71)		879		879		
100111291	LOS ANGELES	CA		06/29/2023		1,357		(95)			(95)		1,262		1,262		
100043845	CHINA GROVE	NC		06/19/2020		619		(37)			(37)		582		582		
100046865	OPA LOCKA	FL		11/20/2020		187		(39)			(39)		148		148		
100063611	NEWPORT	RI		07/01/2021		74		(1)			(1)		73		73		
100046851	PLANTATION	FL		11/20/2020		1,624		(84)			(84)		1,440		1,440		
100049180	CHARLOTTE	NC		11/20/2020		670		(12)			(12)		549		549		
100053881	BOONE	NC		03/23/2021		942		(37)			(37)		905		905		
100047571	SEWIND	CT		11/20/2020		754		(49)			(49)		705		705		
100110680	SARATOGA	MO		06/29/2023		464		(6)			(6)		456		456		
5,00006E+11	GROVINGEN	MD		01/29/2025		663							663		739		76
100046885	INDIANAPOLIS	IL		11/20/2020		174		(38)			(38)		136		136		
100110693	GRIFFIN	NC		06/29/2023		677		(64)			(64)		613		613		
100045914	ROGERS	AR		11/25/2020		611		(24)			(24)		587		587		
100049743	PITTSBURGH	PA		11/20/2020		279		41			41		320		320		
100053423	MUSKEGON	MI		03/23/2021		930		6			6		936		936		
100045670	GREENSBURG	IN		11/25/2020		72		1			1		73		73		
100199078	LAURENCEVILLE	GA		02/28/2025		125,797		(782)			(782)		125,015		125,015		
100043523	TORRANCE	CA		06/13/2020		3,719		(57)			(57)		3,662		3,662		
100045069	AURORA	CO		11/19/2020		2,782		(24)			(24)		2,758		2,758		
100045520	SAGINAW	TX		11/25/2020		784		(43)			(43)		741		741		
100054399	CHESTER	MO		03/23/2021		1,478		(2)			(2)		1,476		1,476		
100062445	ARCON	OH		07/01/2021		749		(15)			(15)		734		734		
100111273	KALAMAZOO	MI		06/29/2023		1,548		(74)			(74)		1,474		1,474		
100043504	SARINT CHARLES	IL		06/13/2020		1,869		(69)			(69)		1,800		1,800		
100017305	WEST LINN	OR		04/26/2018		4,734		(13)			(13)		4,721		4,721		
100055172	MONTGOMERY	AL		03/23/2021		104		(20)			(20)		84		84		
100164505	CANTON	OH		06/21/2024		90,900		(1,212)			(1,212)		89,688		89,688		
100055734	HARLINGEN	TX		03/23/2021		981		(205)			(205)		776		776		
100055670	PARKS	AZ		03/23/2021		387		(21)			(21)		366		366		
100169315	GEORGETOWN	TX		01/13/2025		12,586		(203)			(203)		12,383		12,383		
100047382	NAPLES	FL		11/20/2020		873		(60)			(60)		813		813		
100043446	LANSING	MI		06/13/2020		1,102		(6)			(6)		1,094		1,094		
100112552	DUEVILLE	AL		06/29/2023		467		(4)			(4)		463		463		

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	2	3	8					9	10	11	12	13					
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100053867	PHILADELPHIA	PA		03/23/2021		797		(50)			(50)		747		747		
100062818	BANKSTON	AL		07/01/2021		334		(3)			(3)		331		331		
100047337	CLEARWATER	FL		11/20/2020		4,279		(75)			(75)		4,204		4,204		
10017372	CAMDEN	NJ		04/26/2018		236		(5)			(5)		231		231		
100112847	WILKES BARRE	PA		06/29/2023		522		(33)			(33)		489		489		
100055911	ENGLEWOOD	CO		03/23/2021		1,152		(88)			(88)		1,064		1,064		
100055448	CHULA VISTA	CA		03/23/2021		2,458		(11)			(11)		2,447		2,447		
100101612	ANGELA	NY		04/26/2023		108		(2)			(2)		106		106		
10017085	NEWTONVILLE	OH		04/26/2018		769		(13)			(13)		756		756		
5 00007E+11	COVINGTON	NLD		10/31/2025		733							733		728		(5)
100053945	HANDOVER TOWNSHIP	PA		03/23/2021		389		(80)			(80)		309		309		
100053541	BUFFALO	NY		03/23/2021		98		(15)			(15)		83		83		
100238774	TOLEDO	OH		09/11/2025		89		(3)			(3)		86		86		
100126506	CRANFORDVILLE	IN		06/30/2023		721		(36)			(36)		665		665		
100043286	KELSO	WA		08/13/2020		3,722		(209)			(209)		3,514		3,514		
100055540	DUBOIS	WY		03/23/2021		584		(71)			(71)		513		513		
100076217	FAYETTEVILLE	NC		01/07/2022		663		(14)			(14)		649		649		
100053796	TOPEKA	KS		03/23/2021		302		(35)			(35)		267		267		
100126672	IRVINGTON	NJ		06/30/2023		1,684		(2)			(2)		1,682		1,682		
100055244	CLYDE	NC		03/23/2021		89		(15)			(15)		74		74		
100048198	WARRENSBURG	MO		11/20/2020		225		14			14		229		229		
100053803	BEVER	MO		03/23/2021		219		(2)			(2)		217		217		
100110945	BOAZ	AL		06/29/2023		978		(37)			(37)		941		941		
100062704	COVINGTON	GA		07/01/2021		600		(7)			(7)		593		593		
100047075	STATEN ISLAND	NY		11/20/2020		1,519		(104)			(104)		1,415		1,415		
100111946	KENT	WA		12/23/2016		3,240		75			75		3,315		3,315		
100112933	ABILENE	TX		06/29/2023		1,923		(112)			(112)		1,811		1,811		
100043887	CHEEKTOWAGA	NY		08/19/2020		374		18			18		382		382		
100047030	PHOENIX	AZ		11/20/2020		1,110		(102)			(102)		1,008		1,008		
100055196	NORTH BALDWIN	NY		03/23/2021		1,671		(77)			(77)		1,594		1,594		
100046882	COLUMBUS	OH		11/20/2020		479		(71)			(71)		408		408		
100059460	WILKES BARRE	PA		03/23/2021		512		(65)			(65)		447		447		
100045720	DETROIT	MI		11/25/2020		1,141		(14)			(14)		1,127		1,127		
3410000609	CAYCE	SC		11/21/2024		160,499							160,499		160,499		
100127208	ST LOUIS	MO		08/30/2023		714		7			7		721		721		
100079881	GRESHAM	OR		04/08/2022		3,198		(17)			(17)		3,181		3,181		
100126615	DETROIT	MI		08/30/2023		273		(6)			(6)		267		267		
100110863	MEMPHIS	TN		06/29/2023		1,959		(122)			(122)		1,837		1,837		
100101678	LEHI	UT		04/26/2023		5,618		(55)			(55)		5,563		5,563		
100053507	KANSAS CITY	MO		03/23/2021		1,240		(67)			(67)		1,173		1,173		
100136830	NEW CASTLE	WV		12/21/2023		691		(36)			(36)		655		655		
100112930	MIDWEST CITY	OK		06/29/2023		1,030		(13)			(13)		1,017		1,017		
100112564	OKATCHEE	AL		06/29/2023		553		(3)			(3)		550		550		
100055591	VIDALIA	GA		03/23/2021		151		(6)			(6)		143		143		
100047998	SALT LAKE CITY	UT		11/20/2020		146		6			6		152		152		
100114479	BELLEFONTE	PA		06/29/2023		1,833		(28)			(28)		1,805		1,805		
100046888	CHEERYVILLE	NC		11/25/2020		140		(7)			(7)		133		133		
100043884	TYLER	TX		06/19/2020		427		(2)			(2)		425		425		
100055168	OMAHA	NE		03/23/2021		226		(21)			(21)		205		205		
100017624	BRADENTON	FL		04/26/2018		271		(3)			(3)		268		268		
100114077	ELIZABETH	NJ		06/29/2023		78		11			11		89		89		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100043226	SILVA	NC		06/13/2020		4,455	(17)	(17)			(17)		4,438				
100113712	JORDANTON	TX		06/29/2023		800	(4)	(4)			(4)		796				
100113177	ORLANDO	FL		06/29/2023		1,477	(21)	(21)			(21)		1,456				
100054529	GLENDALE	CA		03/23/2021		741	71	71			71		812				
100045857	HOUGHTON LAKE	MI		11/25/2020		1,476	(90)	(90)			(90)		1,386				
100055453	BOSHER CITY	LA		03/23/2021		929	(44)	(44)			(44)		885				
100055170	MOBILE	AL		03/23/2021		927	(70)	(70)			(70)		857				
100047365	HENDERSON	NV		11/20/2020		1,254	(57)	(57)			(57)		1,197				
100043305	PEARLAND	TX		06/13/2020		1,953	(83)	(83)			(83)		1,870				
100054905	HARVEST	AL		03/23/2021		4,729	22	22			22		4,751				
100012520	SELMER	TN		04/28/2017		269	(5)	(5)			(5)		264				
100046236	SAINT LOUIS	MO		11/25/2020		396	(4)	(4)			(4)		392				
100046468	NATCHITOCHES	LA		11/25/2020		191	(6)	(6)			(6)		185				
100111024	TAYLOR	TX		06/29/2023		1,650	(2)	(2)			(2)		1,648				
100075047	BAY CITY	TX		12/01/2021		407	(15)	(15)			(15)		392				
100050122	PLANT CITY	FL		11/20/2020		549	(69)	(69)			(69)		480				
335011848	HOUSTON	TX		11/13/2025		202,006					(45)		202,006	202,006			
100047975	INDIO	CA		11/20/2020		3,519	(41)	(41)			(41)		3,474				
100115046	FORT LAUDERDALE	FL		07/14/2023		5,162	(11)	(11)			(11)		5,121				
100054740	PITTSBURGH	PA		03/23/2021		126	(27)	(27)			(27)		115				
100053636	TOLEDO	OH		03/23/2021		509	(6)	(6)			(6)		482				
100054750	LINCOLTON	NC		03/23/2021		1,617	(21)	(21)			(21)		1,611				
100046530	SUPRISE	AZ		11/20/2020		2,044	(2)	(2)			(2)		2,023				
100014594	GOSHEN	NY		09/21/2017		1,027	(178)	(178)			(178)		1,025				
100172586	WOODSTOCK	GA		10/23/2024		6,655	(6)	(6)			(6)		6,477				
100043227	DREXEL	NC		06/13/2020		916	(51)	(51)			(51)		910				
100054790	TARDIRO	NC		03/23/2021		638							587				
3310087670	HEMPSTEAD	NY		11/14/2024		47							47				
100110912	ALBANY	CA		06/29/2023		1,052	90	90			90		1,142				
100050129	TULSON	AZ		11/20/2020		1,252	(143)	(143)			(143)		1,109				
100047877	GRAND RAPIDS	MI		11/20/2020		1,113	(35)	(35)			(35)		1,078				
100111262	ANNISTON	AL		06/29/2023		444	(17)	(17)			(17)		427				
100045556	KANSAS CITY	MO		11/25/2020		506	(49)	(49)			(49)		457				
100049622	GRAND RAPIDS	MI		11/20/2020		655	(81)	(81)			(81)		574				
10004801	LEHIGH ACRES	FL		11/19/2020		950	(39)	(39)			(39)		911				
100054018	HIGHLAND	UT		03/23/2021		914	(77)	(77)			(77)		837				
100070751	STONY BROOK	NY		10/01/2021		11,140	(9)	(9)			(9)		11,131				
100054005	GREENSBORO	NC		03/23/2021		609	(16)	(16)			(16)		493				
100127245	LAKE CHARLES	LA		06/30/2023		686	(40)	(40)			(40)		646				
100102095	BROWNS MILLS	NJ		04/14/2023		52,126	(797)	(797)			(797)		51,329				
5.00007E+11	BUSMAN	MD		10/31/2025		1,151							1,151				1
100111276	TRIV	MI		06/29/2023		1,233	(18)	(18)			(18)		1,215				
100074680	SHEPHERT	LA		12/01/2021		513	(12)	(12)			(12)		501				
100046808	DODGE CITY	KS		11/20/2020		1,121	(129)	(129)			(129)		992				
100046324	ROCKY MOUNT	MO		11/25/2020		88	(3)	(3)			(3)		85				
100047329	NORTH PORT	FL		11/20/2020		1,169	(60)	(60)			(60)		1,109				
100205145	CINCINNATI	KY		05/01/2025		123,027	(1,953)	(1,953)			(1,953)		121,074				
100050123	HOUSTON	TX		11/20/2020		1,185	(111)	(111)			(111)		1,074				
100017634	ARIPOOCH	GA		04/26/2018		1,061	(27)	(27)			(27)		1,034				
100054157	NEW ORLEANS	LA		03/23/2021		840	(24)	(24)			(24)		816				
100126583	COMPTON	CA		06/30/2023		485	(21)	(21)			(21)		464				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100043942	PLANTATION	FL		06/19/2020		518	(32)	(32)			(32)		486	486			
100049844	MIDLAND	TX		11/20/2020		172	(33)	(33)			(33)		139	139			
100045063	VALDOSTA	GA		11/19/2020		1,480	(3)	(3)			(3)		1,477	1,477			
100201710	ROCKFORD	IL		03/18/2025		714	(5)	(5)			(5)		709	709			
100126584	CLINTON	CT		06/30/2023		454	(26)	(26)			(26)		428	428			
100054622	SHELBY	NC		03/23/2021		750	(92)	(92)			(92)		658	658			
100047444	TOLDO	OH		11/20/2020		965	(80)	(80)			(80)		885	885			
100110968	NORTH AUGUSTA	SC		06/29/2023		749	(15)	(15)			(15)		734	734			
100053985	BAKERSFIELD	CA		03/23/2021		70	(15)	(15)			(15)		55	55			
100054550	MILWAUKEE	WI		03/23/2021		314	8		8				322	322			
100046982	PARKMAN	OH		11/20/2020		2,946	(145)	(145)			(145)		2,201	2,201			
100055576	NEWBERRY	FL		03/23/2021		79	(21)	(21)			(21)		58	58			
100046477	PALATKA	FL		11/25/2020		196	(12)	(12)			(12)		184	184			
100054067	BENNETTSVILLE	SC		03/23/2021		1,326	(82)	(82)			(82)		1,244	1,244			
100032181	LAKE WORTH	FL		03/29/2019		188	(10)	(10)			(10)		178	178			
100017094	COMMERCE CITY	CO		04/26/2018		1,924	(4)	(4)			(4)		1,920	1,920			
100201852	SPRING	TX		03/18/2025		5,874	(215)	(215)			(215)		5,659	5,659			
100126624	BRANSTOX	ME		06/30/2023		2,317	204	204			204		2,521	2,521			
100111320	MONTAGUE	NJ		06/29/2023		451	(21)	(21)			(21)		430	430			
100220609	ALEXANDER	NC		07/15/2025		233,025	(6,890)	(6,890)			(6,890)		226,135	226,135			
100054807	DEER ISLAND	OR		03/23/2021		1,660	(74)	(74)			(74)		1,586	1,586			
3510132613	CRONO BEACH	FL		10/30/2025		8,803							8,803	8,803			
100065754	MEMPHIS	TN		07/28/2021		377	(19)	(19)			(19)		358	358			
100114446	PITTSBURGH	PA		06/29/2023		46	6	6			6		52	52			
100047025	WAVE	NJ		11/20/2020		1,684	(86)	(86)			(86)		1,598	1,598			
100055942	BROOKPORT	IL		03/23/2021		423	(104)	(104)			(104)		319	319			
100054980	STEGER	IL		03/23/2021		266	(12)	(12)			(12)		254	254			
100047485	PEN ARBYL	PA		11/20/2020		644	(72)	(72)			(72)		572	572			
100078669	LA HABRA	CA		02/02/2022		24,500	(2,207)	(2,207)			(2,207)		22,293	22,293			
100054653	ALBUQUERQUE	NM		03/23/2021		1,558	(213)	(213)			(213)		1,345	1,345			
100074775	ILKA	IL		12/01/2021		162	(3)	(3)			(3)		159	159			
100169911	INDIALANTIC	FL		01/21/2025		91	(2)	(2)			(2)		89	89			
100047676	LA VERGNE	TN		11/20/2020		407	38	38			38		445	445			
100127064	CINCINNATI	KY		06/30/2023		515	(59)	(59)			(59)		456	456			
100077037	ALANGORDO	NM		01/03/2022		458	(20)	(20)			(20)		438	438			
100045649	BIRMINGHAM	AL		11/25/2020		426	(19)	(19)			(19)		407	407			
100047130	SWIRNA	GA		11/20/2020		1,302	(100)	(100)			(100)		1,202	1,202			
100110929	SANGER	CA		06/29/2023		1,631	(2)	(2)			(2)		1,629	1,629			
100046809	CLEVELAND	OH		11/20/2020		167	(59)	(59)			(59)		108	108			
100126666	CHICAGO	IL		06/30/2023		1,810	(42)	(42)			(42)		1,768	1,768			
100055228	BALTIMORE	MD		03/23/2021		969	(45)	(45)			(45)		924	924			
100017656	CLEVELAND	OH		04/26/2018		1,967	(65)	(65)			(65)		1,902	1,902			
100016554	ACWORTH	GA		04/10/2018		744	(24)	(24)			(24)		720	720			
100047373	TAYLOR	TX		11/20/2020		4,896	(262)	(262)			(262)		4,634	4,634			
100064989	LAS VEGAS	NV		07/14/2021		3,127	(73)	(73)			(73)		3,054	3,054			
100043172	FORT WORTH	TX		05/28/2020		476	(9)	(9)			(9)		467	467			
100043359	FORT ATKINSON	WI		06/13/2020		973	(28)	(28)			(28)		945	945			
100014773	PINEHURST	NC		10/30/2017		975	(9)	(9)			(9)		966	966			
100045132	BLOOMFIELD	NJ		11/25/2020		632	(10)	(10)			(10)		622	622			
100055587	FRANKLIN	WI		03/23/2021		849	(200)	(200)			(200)		649	649			
100047536	ALBUQUERQUE	NM		11/20/2020		1,150	(76)	(76)			(76)		1,074	1,074			

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	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100011409	SAINT LOUIS	MO		12/23/2016		589		(7)			(7)		582		582		
100047071	SPOKANE	WA		11/20/2020		1,348		(81)			(81)		1,267		1,267		
100054487	PHILADELPHIA	PA		03/23/2021		150		(50)			(50)		100		100		
100047680	GRAND RAPIDS	MI		11/20/2020		3,514		(12)			(12)		3,502		3,502		
100043263	GREENVILLE	SC		08/13/2020		1,246		(40)			(40)		1,206		1,206		
100047760	KAILUA	HI		11/20/2020		1,091		(45)			(45)		1,046		1,046		
100055636	MONTGOMERY	AL		03/23/2021		1,041		(112)			(112)		929		929		
100055865	SAINT LOUIS	MO		03/23/2021		302		(40)			(40)		262		262		
10011016	SAN ANGELO	TX		06/29/2023		796		(15)			(15)		781		781		
100053752	PASADENA	CA		03/23/2021		954		(61)			(61)		893		893		
100047288	HOUSTON	TX		11/20/2020		11,554		(324)			(324)		11,230		11,230		
100054289	MONTVIDEO	IN		03/23/2021		204		(35)			(35)		169		169		
10000167	PASCO	WA		09/21/2016		1,541		(17)			(17)		1,524		1,524		
100113253	WARREN	MI		06/29/2023		324		(30)			(30)		294		294		
100055506	DALLAS	TX		03/23/2021		977		(76)			(76)		901		901		
100046965	MARIETTA	GA		11/20/2020		1,735		(109)			(109)		1,626		1,626		
100055802	SOUTH BEND	IN		03/23/2021		167		(2)			(2)		165		165		
100047617	MILTON	GA		11/20/2020		957		(55)			(55)		902		902		
100047003	FELTON	CA		11/20/2020		1,596		(69)			(69)		1,536		1,536		
100047624	CRANBERRY TWP	PA		11/20/2020		3,302		(52)			(52)		3,233		3,233		
100047763	ABERDEEN	NC		11/20/2020		809		(52)			(52)		757		757		
100050098	SHERMAN	TX		11/20/2020		83		(23)			(23)		60		60		
100055235	TEXELAND	WA		03/23/2021		724		(58)			(58)		666		666		
100055293	EL PASO	TX		03/23/2021		1,316		(155)			(155)		1,161		1,161		
100030047	FORT WORTH	TX		12/20/2018		1,292		(42)			(42)		1,250		1,250		
100045873	WOODRUFF	SC		11/25/2020		1,467			2		2		1,469		1,469		
100114520	AVON PARK	FL		09/21/2017		1,000		(19)			(19)		981		981		
100045172	CLEVELAND	OH		11/25/2020		247		(33)			(33)		214		214		
100054468	PHILADELPHIA	PA		03/23/2021		192		(59)			(59)		133		133		
100084749	FORT MYERS	FL		06/02/2022		18,374		(1,323)			(1,323)		17,051		17,051		
100055279	KENSURG	NJ		03/23/2021		1,829		(29)			(29)		1,800		1,800		
100010892	BIRMINGHAM	AL		12/23/2016		557		(35)			(35)		502		502		
100054596	PINCINNING	MI		03/23/2021		790		(53)			(53)		737		737		
100079193	MIDLETOWN	NJ		02/24/2022		3,528		(28)			(28)		3,500		3,500		
100071649	MELISSA	TX		10/14/2021		34,271		(661)			(661)		33,610		33,610		
100055804	CLEVELAND	OH		03/23/2021		1,186		(9)			(9)		1,177		1,177		
100110888	MAXTON	NC		06/29/2023		648		(69)			(69)		579		579		
100054671	ANDERSON	SC		03/23/2021		273		(13)			(13)		260		260		
100113334	MIAMI-SPRINGS	MI		06/29/2023		1,537		(4)			(4)		1,533		1,533		
100028597	CEDAR SPRINGS	MI		10/26/2018		1,275		74			74		1,349		1,349		
100054525	QUINLAN	TX		03/23/2021		1,221		(65)			(65)		1,156		1,156		
100054476	DAYTON	OH		03/23/2021		1,394		(164)			(164)		1,230		1,230		
100112311	WAPATO	WA		06/29/2023		1,899							1,899		1,899		
100046919	PAYSON	AZ		11/20/2020		188		(39)			(39)		149		149		
100112665	GREENVILLE	SC		06/29/2023		412		(16)			(16)		396		396		
100043949	MIAMI	FL		08/19/2020		736		(31)			(31)		705		705		
100054526	NORTH LAS VEGAS	NV		03/23/2021		113		(10)			(10)		103		103		
100047573	JACKSONVILLE	FL		11/20/2020		898		(16)			(16)		882		882		
100047772	DEARBORN HEIGHTS	MI		11/20/2020		765		(5)			(5)		760		760		
100054506	BOSTON	RI		03/23/2021		1,636		(87)			(87)		1,549		1,549		
100055443	SWANSEA	MA		03/23/2021		1,773		(73)			(73)		1,700		1,700		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126491	HAMPTONVILLE	NC		06/30/2023		512		(46)				(46)	466				
100054263	MARSHAM	IL		03/23/2021		6,757		(592)			(592)		6,165				
100047368	OTSEGO	MI		11/20/2020		12,753		(426)			(426)		12,327				
100112365	DAYTONA BEACH	FL		06/29/2023		956		(6)			(6)		948				
100055803	MEIRHIS	TN		03/23/2021		285		(33)			(33)		252				
100043357	SCOTTDALE	GA		06/13/2020		1,086		(43)			(43)		1,043				
100114287	SPRINGFIELD	VA		06/29/2023		603		(9)			(9)		594				
100112669	WINGATE	NC		06/29/2023		445		(2)			(2)		443				
100126516	FENVOIE	PA		06/30/2023		142		42			42		184				
5 00007E-11	AMSTERDAM	NLD		07/31/2025		829							823		9		9
100139516	ALEXANDRIA	VA		12/28/2023		13,846		(561)			(561)		13,285				
100055848	HAMMOND	LA		03/23/2021		544		(48)			(48)		496				
100054041	HOLDEN	MA		03/23/2021		786		(49)			(49)		737				
100113629	GREENWOOD	IN		06/29/2023		828		(49)			(49)		779				
100054014	LACEY'S SPRING	AL		03/23/2021		2,146		(353)			(353)		1,793				
100126514	EL PASO	TX		06/30/2023		565		(13)			(13)		552				
100053794	ROSWELL	GA		03/23/2021		243		(64)			(64)		179				
100055882	DALLAS	TX		03/23/2021		905		(32)			(32)		873				
100053378	KOKOMO	IN		03/23/2021		686		(56)			(56)		630				
100126459	ALBANY	CA		06/30/2023		876		(24)			(24)		852				
100047144	HAMPTONVILLE	NC		11/20/2020		1,103		(104)			(104)		999				
100147049	ERIE	CO		03/27/2024		1,629		(20)			(20)		1,609				
100055716	COLUMBUS	GA		03/23/2021		317		(60)			(60)		257				
100114157	STANLEY	ID		06/29/2023		617		(24)			(24)		593				
100074825	YOUNGSTOWN	OH		12/01/2021		284		(3)			(3)		281				
100017886	SAN ANTONIO	TX		04/26/2018		1,097		(26)			(26)		1,071				
100046891	PALM BAY	FL		11/20/2020		995		(22)			(22)		573				
100014699	CLINTON	CT		06/27/2017		2,708		(119)			(119)		2,589				
100047074	MADISON	WI		11/20/2020		101		(20)			(20)		81				
50005539002A	DORFHECHT	NLD		12/20/2024		509							509		58		58
100055743	KANSAS CITY	MO		03/23/2021		3,322		(1)			(1)		3,321				
100043373	MEIRHIS	TN		06/13/2020		2,665		(139)			(139)		2,526				
100168090	BENSALEM	PA		09/20/2024		13,367		(268)			(268)		13,099				
100054471	ROBBINS	IL		03/23/2021		723		(104)			(104)		619				
100054623	MONROE	NY		03/23/2021		737		(53)			(53)		684				
100046877	MILNER	GA		11/20/2020		1,591		(121)			(121)		1,470				
100054452	STATEN ISLAND	NY		03/23/2021		3,381		(105)			(105)		3,276				
100047153	BUSKILL	PA		11/20/2020		1,142		(98)			(98)		1,044				
100047468	LESAGE	WV		11/20/2020		864		(56)			(56)		808				
100010744	MT MORRIS	MI		12/23/2016		480		(19)			(19)		461				
100113267	PHILADELPHIA	PA		06/29/2023		172		(4)			(4)		168				
100054774	SANT LOUIS	MO		03/23/2021		382		(70)			(70)		312				
100055613	BAY MINETTE	AL		03/23/2021		58		(8)			(8)		50				
100126512	MONTGOMERY	AL		06/30/2023		993		(15)			(15)		578				
100126506	MAYDAN	NC		06/30/2023		1,203		(109)			(109)		1,312				
100050204	EDINBURG	TX		11/20/2020		392		(48)			(48)		344				
100047059	NORTH ANDOVER	MA		11/20/2020		1,251		(97)			(97)		1,154				
100196625	GASTONIA	NC		11/22/2023		18,629		(849)			(849)		17,781				
100055075	HUNTINGTON	NY		03/23/2021		536		(101)			(101)		435				
100066831	CLEVELAND	OH		06/01/2021		224		(5)			(5)		219				
100161423	DAVISONVILLE	GA		07/29/2024		4,328		(39)			(39)		4,289				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055206	BIG SPRING	TX		03/23/2021		.485			(70)				.415	.415			
100111793	CLEVELAND	OH		06/29/2023		1,019		5					1,024	1,024			
100048669	GEDARTOWN	GA		11/20/2020		.144		(32)					.112	.112			
100161396	DAYTONA BEACH	FL		07/25/2024		.412		(3)					.409	.409			
100050081	CORPUS CHRISTI	TX		11/20/2020		1,175		(25)					1,150	1,150			
100055792	CAMP HILL	PA		03/23/2021		1,102		(21)					1,081	1,081			
100066950	RICHMOND	TX		10/24/2022		6,215		(179)					6,036	6,036			
100047157	TEXARKANA	TX		11/20/2020		1,077		(77)					1,000	1,000			
100047122	ROCHESTER	NY		11/20/2020		.145		(37)					.108	.108			
100055487	PLEASANT HILL	CA		03/23/2021		.179		(36)					.143	.143			
100127051	CENTERLINE	MI		06/30/2023		.310		(11)					.299	.299			
100198979	ALBANY	CA		12/21/2023		1,383		(80)					1,303	1,303			
100054602	PITTSBURGH	PA		03/23/2021		1,445		(14)					1,431	1,431			
100054635	LITHIA SPRINGS	GA		03/23/2021		.135		(13)					.122	.122			
5 00009E+11	HOORN	MD		12/23/2025		.986							.366	.365			(.11)
100055091	BROOKLYN	NY		03/23/2021		2,186		(42)					2,144	2,144			
100084119	POINCIPE BEACH	FL		06/12/2022		.103							.103	.103			
100055216	MEIRPHIS	TN		03/23/2021		1,587		(35)					1,552	1,552			
100042894	LIBERTY	MO		05/28/2020		1,518		12					1,530	1,530			
100045887	EASLEY	SC		11/25/2020		.881		(27)					.854	.854			
100047328	LOS ANGELES	CA		11/20/2020		1,721		(59)					1,662	1,662			
100070468	HALLANDALE BEACH	FL		09/23/2021		3,826		(148)					3,678	3,678			
100047432	CHESTER	MD		11/20/2020		1,038		(55)					.983	.983			
100045703	MIAMI	FL		11/25/2020		.252		(12)					.240	.240			
100053814	HARRISBURG	NC		03/23/2021		1,225		(19)					1,206	1,206			
100050061	PHOENIX	AZ		11/20/2020		1,142		(48)					1,094	1,094			
100055215	CHATTANOOGA	TN		03/23/2021		1,017		(88)					.929	.929			
100055001	MEIRPHIS	TN		03/23/2021		.469		(70)					.389	.389			
100030569	SUPRISE	AZ		12/20/2018		1,383		(6)					1,377	1,377			
100050120	CHATTANOOGA	TN		11/20/2020		1,082		(92)					.990	.990			
100138881	DETROIT	MI		12/21/2023		1,235		(101)					1,134	1,134			
100175151	WALTERBORO	SC		11/05/2024		5,137		(156)					4,981	4,981			
100112879	DAYTON	OR		06/29/2023		1,598		(18)					1,580	1,580			
100198003	STEPHENS CITY	VA		07/30/2018		3,987		(11)					3,976	3,976			
100047222	AUSTIN	TX		11/20/2020		.89		(15)					.74	.74			
100049905	JACKSON	TN		11/20/2020		.853		(26)					.827	.827			
100110889	FRIENDSHIP	WI		06/29/2023		373		(8)					.365	.365			
100076970	WACO	TX		07/03/2022		952		(39)					.913	.913			
10017701	FORT WAYNE	IN		04/26/2018		923		(18)					.905	.905			
100167880	KATY	TX		09/20/2024		5,495		(120)					5,375	5,375			
100048235	ANCHORAGE	AK		11/20/2020		.603		(52)					.551	.551			
100053775	CHICAGO	IL		03/23/2021		.749		.67					.816	.816			
100054704	MARION	IA		03/23/2021		.51		(11)					.40	.40			
100134661	MARSHALL	IL		10/30/2023		1,307		(18)					1,289	1,289			
100046754	MONTGOMERY	AL		11/20/2020		.403		(19)					.384	.384			
100127197	HOPE MILLS	NC		06/30/2023		.884		(14)					.870	.870			
100047556	HESPERIA	CA		11/20/2020		.681		(2)					.679	.679			
100111092	LAUREL	MI		06/29/2023		1,543		.177					1,720	1,720			
100024927	KINGSBURG	CA		09/20/2018		2,579		(18)					2,561	2,561			
100198929	LUDLOW	VT		12/21/2023		1,314		(21)					1,293	1,293			
100055847	SAN PETERSBURG	FL		03/23/2021		.169		(30)					.139	.139			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	State	3					8	9	10	11							12
				Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004566	STUTTGART	AR			11/25/2020		535		(57)			(57)		478	478			
100054229	BOGALUSA	LA			03/23/2021		737		(29)			(29)		708	708			
100050114	ORLANDO	FL			11/20/2020		1,906		(91)			(91)		1,815	1,815			
100046749	DULUTH	GA			11/20/2020		210		(46)			(46)		164	164			
100054350	STOCKBRIDGE	GA			03/23/2021		237		(21)			(21)		216	216			
100047716	LAS VEGAS	NV			11/20/2020		1,018		(140)			(140)		878	878			
100126487	SAN ANTONIO	TX			06/30/2023		339		(7)			(7)		332	332			
100055906	DAYTON	OR			03/23/2021		472		(9)			(9)		463	463			
100054075	HIBBING	MN			03/23/2021		411		(46)			(46)		365	365			
100046874	LAS VEGAS	NV			11/20/2020		1,611		(61)			(61)		1,550	1,550			
5_00005E+11	ZANDVOORT	NLD			06/28/2024		540							540	558	18		18
100047836	OCALA	FL			11/20/2020		3,781		(136)			(136)		3,645	3,645			
100053938	DETROIT	MI			03/23/2021		110							110	110			
100046044	ANDALUSIA	AL			11/25/2020		83		(10)			(10)		73	73			
100112863	FENLEY	NV			06/29/2023		823		(57)			(57)		766	766			
100139249	LAVEN	AZ			12/28/2023		4,856		(112)			(112)		4,744	4,744			
100126720	ROSEVILLE	OH			06/30/2023		578		(1)			(1)		577	577			
100110920	ALTOONA	WI			06/29/2023		489							489	489			
100110873	HOUSTON	TX			06/29/2023		501		(20)			(20)		481	481			
100054955	WILKES BARRE	PA			03/23/2021		907		(90)			(90)		817	817			
100047261	FOREST PARK	IL			11/20/2020		109		(21)			(21)		88	88			
5_00007E+11	VORHOUT	NLD			12/23/2025		487							487	477	(11)		(11)
100055050	WASHINGTON	DC			03/23/2021		794		(41)			(41)		753	753			
100047334	HOUSTON	TX			11/20/2020		1,140		(73)			(73)		1,067	1,067			
100047426	PHILADELPHIA	PA			11/20/2020		213		1			1		214	214			
100047270	PORTLAND	OR			11/20/2020		2,331		(71)			(71)		2,260	2,260			
100126452	BOILING GREEN	KY			06/30/2023		1,713		181			181		1,894	1,894			
3310084213	ARON	OH			10/03/2024		12							12	12			
5_00007E+11	S-GRAENVHAGE	NLD			07/31/2025		496							496	499	3		3
100110943	STUARTS DRAFT	VA			06/29/2023		2,173		260			260		2,433	2,433			
100055574	READING	MA			03/23/2021		1,460		(406)			(406)		1,054	1,054			
100053751	POTTERVILLE	MI			03/23/2021		770		(25)			(25)		745	745			
100045746	SALIM	OR			11/25/2020		2,410		9			9		2,419	2,419			
100053715	EAST SAINT LOUIS	IL			03/23/2021		265		(7)			(7)		258	258			
100151275	LENOIR	NC			06/10/2024		18,852		(400)			(400)		18,452	18,452			
100163927	SANDUSKY	OH			10/04/2024		18,670		(490)			(490)		18,180	18,180			
100112493	ERIE	CO			04/28/2017		667							667	667			
100045808	BENTON HARBOR	MI			11/25/2020		515		(47)			(47)		468	468			
100047483	FORT LAUDERDALE	FL			11/20/2020		211		6			6		217	217			
100055266	PITTSBURGH	PA			03/23/2021		2,374		(181)			(181)		2,193	2,193			
100126687	GADSDEN	AL			06/30/2023		1,011		48			48		1,059	1,059			
100046783	CHESAPEAKE	VA			11/20/2020		88		(24)			(24)		64	64			
100045662	TOLEDO	OH			11/25/2020		51		(6)			(6)		45	45			
100113710	SPRINGHOUSE	UT			06/29/2023		1,237		(58)			(58)		1,179	1,179			
100048383	WHITESBORO	TX			11/20/2020		324		(46)			(46)		278	278			
100054290	TRUCKEE	CA			03/23/2021		131		(20)			(20)		111	111			
100047211	NEWTOWN	PA			11/20/2020		1,780		(26)			(26)		1,754	1,754			
100128337	SAN JACINTO	CA			09/14/2023		28,925		(545)			(545)		28,380	28,380			
100054983	BOGSTOWN	IN			03/23/2021		1,685		(29)			(29)		1,656	1,656			
100046779	NORTH PORT	FL			11/20/2020		254		6			6		260	260			
100053801	LAREDO	TX			03/23/2021		114		(47)			(47)		67	67			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055070	UNION	IN		03/23/2021		1,42		(14)				(14)	28		28		
10004763	FORT WORTH	TX		11/20/2020		1,655		(65)				(65)	1,590				
100030000	LEANDER	TX		12/20/2018		713		(17)				(17)	696				
10021209	SOUTH LAKE TAHOE	CA		05/22/2025		5,121		(10)				(10)	5,111				
100055417	QUINCY	MA		03/23/2021		1,051		(7)				(7)	1,044				
10012858	TRENTON	NJ		06/29/2023		1,074		(19)				(19)	1,055				
100032187	PHOENIX	AZ		03/29/2019		533		(14)				(14)	519				
100048771	BETHLEHEM	PA		11/20/2020		1,989		(9)				(9)	1,980				
100054489	SAN ANTONIO	TX		03/23/2021		497		(66)				(66)	431				
100045366	DETROIT	MI		11/25/2020		872		(46)				(46)	826				
100156748	WOODLAND	CA		06/26/2024		12,961		(240)				(240)	12,721				
10024328	COLUMBIA	SC		09/26/2025		16,925		(441)				(441)	16,484				
5,00007E+11	AMSTERDAM	NLD		11/28/2025		460							460				(5)
10012912	MONTGOMERY	AL		06/29/2023		839		(17)				(17)	822				
10011335	PORT RICHIE	FL		06/29/2023		318		(1)				(1)	317				
5,00007E+11	VELPHOVEN	NLD		07/31/2025		467							467				3
100055801	MEMPHIS	TN		03/23/2021		1,075		(54)				(54)	1,021				
100030558	ORANGEBURG	SC		12/20/2018		2,053		(4)				(4)	2,049				
100055204	MUSKEGON	MI		03/23/2021		379		(47)				(47)	332				
100047610	GREENVILLE	SC		11/20/2020		958		(61)				(61)	897				
100200344	EASTON	MA		03/10/2025		10,730		(215)				(215)	10,515				
100055694	BLOOMINGTON	CA		03/23/2021		155		(2)				(2)	153				
100164200	BUFFALO GROVE	IL		06/21/2024		7,754		(35)				(35)	7,719				
3510130910	AMSTERDAM	NLD		11/14/2025		27							27				
100157213	WOODBRIDGE	VA		02/20/2025		25,096		(736)				(736)	24,360				
100055408	PITTSBURGH	PA		03/23/2021		194		7				7	201				
100118861	ONTARIO	CA		07/27/2023		50,844		(6)				(6)	50,836				
100032816	DUBLIN	CA		06/21/2019		50		(25)				(25)	9				232
100047184	MINT HILL	NC		11/20/2020		1,593		(36)				(36)	1,555				
5,00008E+11	VOORBURG	NLD		12/23/2025		660							660				(11)
100053517	WESTIEGO	LA		03/23/2021		2,575		(65)				(65)	2,510				
5,00008E+11	S-GRAVENHAGE	NLD		06/30/2025		483		(65)				(65)	483				(9)
10011315	TUSCALOOSA	AL		06/29/2023		1,086							1,021				
100053638	SAINT LOUIS	MO		03/23/2021		278		5				5	283				
10012831	WESLACO	TX		06/29/2023		1,085		(26)				(26)	1,059				
100047048	EDINBURGH	IN		11/20/2020		1,179		(82)				(82)	1,097				
100151562	MC KINNEY	TX		05/10/2024		5,820		(86)				(86)	5,734				
10011639	SHEWPORT	LA		06/29/2023		523		(3)				(3)	520				
5,00007E+11	ZAADAM	NLD		08/29/2025		469							469				(8)
100054483	GAINESVILLE	VA		03/23/2021		1,397		(174)				(174)	1,223				
100054776	FLINT	MI		03/23/2021		510		(60)				(60)	450				
100164532	SANT AUGUSTINE	FL		06/21/2024		4,948		(93)				(93)	4,855				
100050190	LITTLE ROCK	AR		11/20/2020		703		(75)				(75)	628				
100046887	BETHLEHEM	PA		11/20/2020		5,068		(290)				(290)	4,778				
10004708	KAPOLEI	HI		11/19/2020		720		(41)				(41)	679				
100055940	HELENA	AL		03/23/2021		691		(34)				(34)	657				
100127243	BOZC	AL		06/30/2023		1,310		(26)				(26)	1,284				
100114146	SAN ANTONIO	TX		06/29/2023		689		(9)				(9)	680				
100072168	NORWALK	CT		11/01/2021		5,079		(15)				(15)	5,064				
100047847	FERNDALE	WA		11/20/2020		960		(46)				(46)	914				
100065569	NILES	IL		07/28/2021		4,598		(92)				(92)	4,416				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047166	LITHONIA	GA		11/20/2020		805		(22)					783	783			35
5.00005E-11	HARLEM	ND		03/28/2024		597							597	633	35		35
10010868	WAYNESVILLE	NC		06/29/2023		116							116	116			
10010865	CELORON	NY		06/29/2023		607		(9)					598	598			
100055718	ARGON	OH		03/23/2021		1,467		(112)					1,355	1,355			
100276745	BREDA	ND		01/28/2026		264							264	251			(13)
100045124	BIRMINGHAM	AL		11/25/2020		217		(12)					205	205			
100055394	TOPEKA	KS		03/23/2021		726		(57)					669	669			
100134036	DAWVILLE	CA		10/25/2023		54		(1)					53	53			
100190670	JEFFERSON	GA		01/28/2025		18,250		(76)					18,174	18,174			
100126653	GREENVILLE	SC		06/30/2023		819		(18)					801	801			
100047128	JACKSONVILLE	FL		11/20/2020		740		(36)					704	704			
100053454	HUNTSVILLE	UT		03/23/2021		995		(53)					542	542			
100157402	FRIDLEY	MN		02/20/2025		5,126		(140)					4,986	4,986			
100111685	LIMA	OH		06/29/2023		344		(2)					342	342			
100050161	TARENTUM	PA		11/20/2020		174		(25)					149	149			
100043864	LOS ANGELES	CA		06/13/2020		2,819		124					2,943	2,943			
100112826	LITTLE ROCK	AR		06/29/2023		906		(62)					844	844			
100046761	WARRFIELD	VA		11/20/2020		338		(92)					246	246			
10011063	MEMPHIS	TN		06/29/2023		872		(3)					869	869			
100113346	VULCAN	MI		06/29/2023		507		15					522	522			
100127247	MUSKOGEE	OK		06/30/2023		646		119					765	765			
100046895	PHOENIX	AZ		11/20/2020		3,405		(57)					3,348	3,348			
100053476	PHILADELPHIA	PA		03/23/2021		716		(53)					663	663			
100045668	PITTSFIELD	MA		11/25/2020		1,012		(11)					1,001	1,001			
100168459	ANN ARBOR	TX		09/25/2024		32,128		(670)					31,438	31,438			
100054036	TUCKERTON	NJ		03/23/2021		2,284		(21)					2,263	2,263			
3350115241	ABSECON	NJ		12/04/2025		12,537							12,537	12,537			
100053772	INDIANAPOLIS	IL		03/23/2021		69		(16)					53	53			
100030033	RICHMOND	TX		12/20/2018		2,008		(4)					2,004	2,004			
100054705	SEWARD	AK		03/23/2021		65		(12)					53	53			
100055146	NEWARK	NJ		03/23/2021		1,252		(97)					1,155	1,155			
100046753	NEW CITY	NY		11/20/2020		39		(14)					25	25			
100046106	TOPEKA	KS		11/25/2020		462		(78)					384	384			
100234686	RICHMOND	TX		06/28/2025		36,934		(1,611)					35,323	35,323			
100010963	BAYTER	TN		12/23/2016		350		(5)					345	345			
100043821	TEMPLE CITY	CA		06/19/2020		1,105		(44)					1,061	1,061			
100137702	CORAL GABLES	FL		12/08/2023		10,671		(71)					10,600	10,600			
100136445	EDENTON	NC		06/29/2023		950		(3)					947	947			
100114335	LIMA	OH		06/29/2023		359		(1)					358	358			
5.00008E-11	VELP	ND		09/26/2024		420							420	431	11		11
100047688	SODDY DAISSY	TN		11/20/2020		236		4					240	240			
100118101	BOCA RATON	FL		07/20/2023		7,590		(23)					7,567	7,567			
100126460	COCHRAN	GA		06/30/2023		678		16					694	694			
100127070	PHILADELPHIA	PA		06/30/2023		93		(1)					92	92			
100053707	EAST PEORIA	IL		03/23/2021		561		(5)					556	556			
100054114	BURNS	OR		03/23/2021		76		(9)					67	67			
100055106	ORLAND BEACH	FL		03/23/2021		10,283		(252)					10,031	10,031			
100046492	LAREDO	TX		11/25/2020		508		(41)					467	467			
100126623	ROCHESTER	NH		06/30/2023		1,999		(58)					1,941	1,941			
100047347	HERMANTON	MI		11/20/2020		3,457		(81)					3,376	3,376			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	State	3					8	9	10	11							12
				Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100177416	OCEAN CITY	NJ			01/16/2025		12,993		(184)			(184)		12,809	12,809			
100110357	GARLAND	TX			06/30/2023		4,496		(6)			(6)		4,490	4,490			
100046225	NEW BOSTON	IN			11/25/2020		320		(47)			(47)		273	273			
100169779	REDMOND	WA			09/30/2024		702,600		(10,574)			(10,574)		692,026	692,026			
100126534	KNOWLESVILLE	NY			06/30/2023		723		47			47		770	770			
100043995	BOWTOWN	PA			06/19/2020		10		(2)			(2)		8	8			
100055482	CHESTER	MD			03/23/2021		60		1			1		61	61			
5,00007E+11	FREDEN	NLD			09/30/2025		408							408	400	(8)		(8)
100159622	PLAINSBORO	NJ			07/15/2024		29,470		(1,236)			(1,236)		28,234	28,234			
100019726	ELK GROVE	CA			07/26/2018		10,280		(72)			(72)		10,208	10,208			
5,00007E+11	AUSTERDAM	NLD			07/31/2025		392							392	394	2		2
100046795	SPARKS	NV			11/20/2020		390		(45)			(45)		345	345			
5,00007E+11	GROENINGEN	NLD			07/31/2025		387							387	389	2		2
100047971	ORLANDO	FL			11/20/2020		4,964		(79)			(79)		4,885	4,885			
100111311	FED SPRINGS	NC			06/29/2023		142		(25)			(25)		117	117			
100055165	ROBERTS	WI			03/23/2021		64		(13)			(13)		51	51			
100047007	DETROIT	MI			11/20/2020		3,996		(153)			(153)		3,243	3,243			
100019922	SAN BERNARDINO	CA			07/30/2018		3,712		(46)			(46)		3,666	3,666			
100112241	TUCSON	AZ			06/29/2023		2,474		(207)			(207)		2,267	2,267			
100047171	KALASKA	MI			11/20/2020		220		(10)			(10)		210	210			
100204951	OCALA	FL			04/10/2025		10,600		(388)			(388)		10,212	10,212			
100054646	JURIPA VALLEY	CA			03/23/2021		3,809		(5)			(5)		3,804	3,804			
100047296	SAGINAW	TX			11/20/2020		672		(36)			(36)		636	636			
100046208	OWAHA	NE			11/25/2020		177		(11)			(11)		166	166			
100153053	OKDALE	CA			06/27/2024		1,947		(63)			(63)		1,884	1,884			
100054462	MAHAH	NJ			03/23/2021		897		(59)			(59)		778	778			
100126488	STRIKNTOWN	OK			06/30/2023		653		(15)			(15)		638	638			
100055473	KENKSHA	WI			03/23/2021		470		(39)			(39)		431	431			
3310092725	WASHINGTON	DC			03/19/2025		7,199							7,199	7,199			
100128726	MIDDLETOWN	NJ			09/21/2023		9,381		(28)			(28)		9,353	9,353			
100017697	SAN ANTONIO	TX			04/26/2018		1,867		(70)			(70)		1,797	1,797			
100148070	MOXINEY	TX			04/10/2024		31,673		(395)			(395)		31,278	31,278			
100017677	NASHVILLE	TN			04/26/2018		1,666		(10)			(10)		1,656	1,656			
100053934	HIGH POINT	NC			03/23/2021		270		(4)			(4)		266	266			
100055908	CLEVELAND HEIGHTS	OH			09/23/2021		377		(14)			(14)		363	363			
100046953	WEST MILFORD	NJ			11/20/2020		3,290		(50)			(50)		3,240	3,240			
100050117	BOWIE	MD			11/20/2020		928		(24)			(24)		904	904			
100045991	TULSA	OK			11/25/2020		670		(6)			(6)		662	662			
100113163	MIAMI	FL			06/29/2023		1,041		(10)			(10)		1,031	1,031			
100054666	MOBILE	AL			03/23/2021		749							749	749			
100044659	CLINTON	CT			11/19/2020		400		(9)			(9)		391	391			
100110905	GAINESVILLE	VA			06/29/2023		1,660		(38)			(38)		1,622	1,622			
100140631	TEBICOLA	CA			01/19/2024		68,923		(1,336)			(1,336)		67,587	67,587			
100045980	WILMINGTON	DE			11/25/2020		1,959		(12)			(12)		1,947	1,947			
100047773	MIAMI BEACH	FL			11/20/2020		740		(41)			(41)		699	699			
100048881	TAMPA	FL			11/20/2020		900		(49)			(49)		851	851			
100045903	E SPENCER	NC			11/25/2020		205		(21)			(21)		184	184			
5,00007E+11	S-HERTOGENBOSCH	NLD			12/23/2025		363							363	356	(7)		(7)
100276748	BREDA	NLD			01/28/2026		133							133	125	(8)		(8)
100046985	SAN ANTONIO	TX			11/20/2020		1,617		(67)			(67)		1,550	1,550			
100046828	REEDLEY	CA			11/20/2020		1,038		(57)			(57)		981	981			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004461	ATLANTA	GA		11/19/2020		349		(5)			(5)		344	344			
10005447	WOODSTOCK	GA		03/23/2021		1,871		(39)			(39)		1,832	1,832			
100017402	PHILADELPHIA	PA		04/26/2018		602		(19)			(19)		583	583			
100111267	CLINTON	CT		06/29/2023		660		(19)			(19)		641	641			
100029893	ALBUQUERQUE	NM		12/20/2018		923		(18)			(18)		905	905			
100113676	SAN ANTONIO	TX		06/29/2023		1,164		(13)			(13)		1,151	1,151			
100119501	STOCKTON	CA		07/28/2023		39,915		(58)			(58)		39,857	39,857			
3500106895	MIAMI	FL		09/30/2024		181,250							181,250	181,250			
100043868	INDIANAPOLIS	IL		06/19/2020		657							657	657			
100114131	MAPLE HEIGHTS	OH		11/20/2020		1,915		(12)			(12)		1,903	1,903			
100047089	GOUSEN	AL		06/29/2023		814		(57)			(57)		757	757			
100111086	WOODRUFF	SC		06/29/2023		1,834		(63)			(63)		1,771	1,771			
5,00009E+11	GRINCHEM	NLD		07/31/2025		337							337	339	2		2
100053458	HELVETTA	OK		03/23/2021		564		(38)			(38)		526	526			
100047279	FAR ROCKAWAY	NY		11/20/2020		2,233		(171)			(171)		2,062	2,062			
100053641	SHIRLEY	NY		03/23/2021		1,410		(34)			(34)		1,376	1,376			
100047773	ROUND LAKE	IL		11/20/2020		2,981		(1)			(1)		2,980	2,980			
100055800	SAINT LOUIS	MO		03/23/2021		124		(23)			(23)		101	101			
100055182	NOGALES	AZ		03/23/2021		709		(14)			(14)		695	695			
100111093	NATHALIE	VA		06/29/2023		655		(7)			(7)		648	648			
100047206	CONWAY	NH		11/20/2020		1,396		(42)			(42)		1,354	1,354			
100126766	EDWARDSVILLE	IL		06/30/2023		1,115		(51)			(51)		1,064	1,064			
100054641	SCOTTSDORO	AL		03/23/2021		39		(13)			(13)		26	26			
100055714	MEIRHIS	TN		03/23/2021		940		(63)			(63)		877	877			
100113175	PEMERROKE PINES	FL		06/29/2023		788		(5)			(5)		783	783			
100110889	DEVILITT	MI		06/29/2023		192		(18)			(18)		174	174			
100114214	KANNAPOLIS	NC		06/29/2023		1,316		(29)			(29)		1,287	1,287			
100076990	MIAMI	FL		01/03/2022		4,701		(36)			(36)		4,665	4,665			
100047031	LIBERTYVILLE	IL		11/20/2020		3,767		(63)			(63)		3,704	3,704			
100055556	NORWICH	CT		03/23/2021		961		(6)			(6)		955	955			
100054318	GOODWATER	AL		03/23/2021		1,230		(106)			(106)		1,124	1,124			
100149555	VALENCIA	CA		04/26/2024		15,162		(77)			(77)		15,085	15,085			
100050166	DAVENPORT	FL		11/20/2020		317		(26)			(26)		291	291			
100054143	SAGINAW	TX		03/23/2021		120		(8)			(8)		112	112			
100159000	PASO ROBLES	CA		06/15/2024		3,839		(17)			(17)		3,822	3,822			
100047087	BANDROFT	MI		11/20/2020		1,751		(74)			(74)		1,677	1,677			
100017647	CORRELE	GA		04/26/2018		1,355		(24)			(24)		1,331	1,331			
100054088	SUNSHINE	LA		03/23/2021		173		(20)			(20)		153	153			
100046812	BRACENTON	FL		11/20/2020		836		(134)			(134)	(71)	702	702	71		
100033163	GALWAY	IRL		06/21/2019		1,960		(3)			(3)		1,886	2,039		82	153
100055638	MEADOW BRIDGE	IV		03/23/2021		413		(23)			(23)		390	390			
5,00009E+11	DEN HAAG	NLD		07/31/2025		317							317	319	2		2
100055431	NEW CUMBERLAND	PA		03/23/2021		549		(41)			(41)		508	508			
100053572	SHOKSHINY	PA		03/23/2021		358		(19)			(19)		339	339			
100194423	AURORA	CO		02/14/2025		422,779		(14,753)			(14,753)		408,026	408,026			
100017751	GAFFEY	SC		04/26/2018		1,185		(29)			(29)		1,156	1,156			
100054558	COLLEGE STATION	TX		03/23/2021		1,002		(53)			(53)		949	949			
100050088	INTERLOCHEN	MI		11/20/2020		1,400		(33)			(33)		1,367	1,367			
100139315	FAIRFAX	CA		12/28/2023		10,977		(62)			(62)		10,915	10,915			
100126656	ROCKY MOUNT	MO		06/30/2023		656		(45)			(45)		611	611			
5,00009E+11	VOLANDAM	NLD		12/23/2025		205							205	199	(6)		(6)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054639	BROOKLYN	NY		03/23/2021		184		(49)			(49)		135		135		
100046827	DEARBORN HEIGHTS	MI		11/20/2020		413		(36)			(36)		377		377		
100043869	EAST CHICAGO	IN		06/19/2020		1,444		(21)			(21)		1,423		1,423		
100054155	LAREDO	TX		03/23/2021		918		(3)			(3)		915		915		
100126841	DAYTON	OH		06/30/2023		572		(28)			(28)		544		544		
5 00007E+11	LOCHEN	MD		07/31/2025		297							297		298		
100047065	NIAGARA FALLS	NY		11/20/2020		799		(66)			(66)		733		733		2
10011087	ALEXANDRIA	VA		06/29/2023		1,075		19			19		1,094		1,094		
100113936	BRAINARD	MIN		06/29/2023		1,031		(3)			(3)		1,028		1,028		
100055000	MEMPHIS	TN		03/23/2021		846		(83)			(83)		763		763		
100055418	HALIFAX	MA		03/23/2021		1,163		(33)			(33)		1,130		1,130		
100144228	LOUISVILLE	KY		06/29/2023		1,268		(17)			(17)		1,251		1,251		
100162620	LANTANA	TX		06/12/2024		212,222		(4,992)			(4,992)		207,230		207,308		77
100054364	HOGANSVILLE	GA		03/23/2021		1,373		(32)			(32)		1,341		1,341		
100047110	MARTIN	MA		11/20/2020		388		(79)			(79)		309		309		
100113837	FORT LAUDERDALE	FL		06/29/2023		639		(7)			(7)		632		632		
100195090	ROSEMONT	IL		02/24/2025		6,888		(84)			(84)		6,804		6,804		
100049851	JACKSONVILLE	FL		11/20/2020		570		(26)			(26)		544		544		
100046807	WINSTON SALEM	NC		11/20/2020		2,443		(62)			(62)		2,381		2,381		
100047054	PITTSBURGH	PA		11/20/2020		863		(59)			(59)		804		804		
100054417	SAGINAW	TX		03/23/2021		786		(1)			(1)		785		785		
100055846	BERKELEY	CA		03/23/2021		1,981		(52)			(52)		1,929		1,929		
100043806	GILBERT	AZ		06/13/2020		1,528		(108)			(108)		1,420		1,420		
5 00007E+11	AMSTERDAM	NLD		07/31/2025		279							279		281		2
100053657	MOLAVE	CA		03/23/2021		472		(29)			(29)		443		443		
100045893	PERU	VT		11/25/2020		571		(31)			(31)		540		540		
100054880	LINCOLNTON	NC		03/23/2021		838		(60)			(60)		778		778		
100054835	RICHMOND	TX		03/23/2021		482		(18)			(18)		464		464		
100144228	COIETA	OK		06/29/2023		847		(15)			(15)		832		832		
100047306	HUNTSVILLE	UT		11/20/2020		1,707		(240)			(240)		1,467		1,467		
100126608	AUGUSTA	GA		06/30/2023		562		(38)			(38)		524		524		
100126713	EVANSVILLE	IN		06/30/2023		281							281		281		
100047050	WATKINSVILLE	GA		11/20/2020		1,014		(46)			(46)		968		968		
5 00008E+11	S-GRAVENHAGE	NLD		01/29/2025		233							233		259		26
100197635	FRISCO	CO		02/26/2025		313,909		(12,935)			(12,935)		300,974		300,974		
100045899	ARANSAS PASS	TX		11/25/2020		115		(11)			(11)		104		104		
100053443	AMARILLO	TX		03/23/2021		340		(7)			(7)		333		333		
100053773	TUSCON	AZ		03/23/2021		311		(2)			(2)		309		309		
100127356	LEBANON, CT	KY		06/30/2023		1,017							1,017		1,017		
100113342	COLUMBUS	OH		06/29/2023		1,657		(29)			(29)		1,628		1,628		
100050065	VIACO	TX		11/20/2020		1,182		(12)			(12)		1,170		1,170		
100156553	FORT WORTH	TX		06/24/2024		36,730		(582)			(582)		36,148		36,148		
100050705	PALO ALTO	CA		11/20/2020		2,001		(2)			(2)		1,999		1,999		
5 00007E+11	ALKMAR	MD		07/28/2026		90							90		84		(6)
100046739	GRENA	LA		11/20/2020		661		(35)			(35)		626		626		
500005276002A	ZIEFEMEER	NLD		11/27/2024		225							225		246		21
5 00007E+11	DORCHET	MD		12/23/2025		168							168		163		(5)
100047120	SOUTH BEND	IN		11/20/2020		125		(18)			(18)		107		107		
100046724	MEFAIRIE	LA		11/20/2020		238		(48)			(48)		190		190		
5 00007E+11	ROTTERDAM	NLD		11/28/2025		252							252		249		(3)
100112585	KULPMONT	PA		06/29/2023		236		(3)			(3)		233		233		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100050107	MISSOURI CITY	TX		11/20/2020		1,477							1,403				
100047348	JACKSONVILLE	FL		11/20/2020		327							303				
100169181	TOMBALL	TX		09/27/2024		109,714							107,885				
100111758	REDFORD	MI		06/29/2023		263							262				
100111802	WICHITA	KS		06/29/2023		188							185				
100046763	COMPTON	CA		11/20/2020		2,178							2,109				
100169397	ONTARIO	CA		09/30/2024		3,907							3,859				
100046564	CAPE GIRARDEAU	MO		11/25/2020		2,115							2,056				
100238640	LONGS	SC		09/23/2025		5,012							4,888				
100127168	GARY	IN		06/30/2023		915							889				
100017177	LITTLE ROCK	AR		04/26/2018		653							642				
100134461	HALLANDALE BEACH	FL		10/30/2023		9,116							8,771				
100156441	RICHMOND HILL	GA		06/24/2024		6,705							6,678				
100113833	CALLAHAN	FL		06/29/2023		723							715				
100137809	COLUMBIA	SC		12/08/2023		17,205							17,000				
100047111	QUINCY FALLS	OH		11/20/2020		459							415				
100186828	LOS ANGELES	CA		09/25/2024		7,688							7,591				
100055217	DETROIT	MI		03/23/2021		991							969				
100111641	FITZGERALD	GA		06/29/2023		715							715				
100046951	EL PASO	TX		11/20/2020		1,437							1,391				
100154824	GRAND RAPIDS	MI		07/19/2024		36,875							36,236				
100054725	WAVESBORO	PA		03/23/2021		478							456				
100053419	TUXEEN	AL		03/23/2021		949							882				
100126441	HUMOLDT	TN		06/30/2023		248							252				
100138116	HENDERSON	NV		12/14/2023		11,471							11,346				
100049387	FORT PIERCE	FL		11/20/2020		140							127				
100054894	CHARLOTTE	NC		03/23/2021		1,307							1,290				
100046847	EL PASO	TX		11/20/2020		877							822				
100246128	HILTON HEAD ISLAND	SC		10/08/2025		93,497							89,671				
100111593	RANDOLPH	IN		06/29/2023		565							561				
100047051	LAGUNA WOODS	CA		11/20/2020		568							545				
100054674	MEYERSDALE	PA		03/23/2021		393							327				
100046844	CLEARWATER	FL		11/20/2020		1,665							1,628				
100046889	YORK	SC		11/20/2020		2,167							2,153				
5_00008E+11	ZVIJ ANDRECHT	ND		09/30/2025		222							222				
5_00007E+11	GREENVILLE	SC		11/20/2020		641							608				
5_00007E+11	ROTTERDAM	ND		10/31/2025		267							267				
100050077	PHILADELPHIA	PA		11/20/2020		892							836				
100190155	RIDGEFIELD	IA		01/21/2025		72,100							70,880				
100054076	GLAISTONE	OR		03/23/2021		1,728							1,682				
100046736	WAVELRY	TN		11/20/2020		797							750				
5_00007E+11	DORRECHT	ND		11/28/2025		204							204				
100152722	NORTH LITTLE ROCK	AR		05/17/2024		1,610							1,599				
5_00007E+11	UTTHORN	ND		08/29/2025		213							213				
5_00007E+11	S-GRAVENHAGE	ND		07/31/2025		205							205				
100043131	ALANOSA	CO		05/28/2020		1,542							1,535				
5_00008E+11	ZUTPHEN	ND		06/30/2025		215							215				
100127131	BIRMINGHAM	AL		06/30/2023		542							540				
100053865	SWEETWATER	TN		03/23/2021		940							888				
100165977	RALEIGH	NC		06/30/2024		12,780							12,631				
100046820	NEWMAN	GA		11/20/2020		1,578							1,552				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046731	AMITVILLE	NY		11/20/2020		1,375			(70)				1,305				
100054190	BLANDON	PA		03/23/2021		2,023		(6)					2,017				
100126892	KNOXVILLE	TN		06/30/2023		1,433		(33)					1,400				
100046812	MOYDE	NY		11/20/2020		469		(13)					456				
100048045	WAUKEGAN	IL		11/20/2020		2,296		(20)					2,276				
100111343	SAINT LOUIS	MO		06/29/2023		1,056		(14)					1,042				
100126540	BEAUMONT	CA		06/30/2023		746		(2)					744				
10017806	PELZER	SC		04/26/2018		477		(1)					476				
100126868	SOUTH WEBSTER	OH		06/30/2023		159		9					168				
100113335	TERRE HAUTE	IN		06/29/2023		798		(1)					797				
100055357	MUSKOGEE	TX		03/23/2021		1,040		(35)					1,005				
100044533	CHICAGO	IL		11/19/2020		310							310				
100017401	GARRISON	MI		04/26/2018		431		(1)					430				
100050090	COPPLAGE	NY		11/20/2020		2,671		(50)					2,621				
100162537	CLAYTON	KS		06/12/2024		13,947		(122)					13,825				
100054061	CLEARWATER	FL		03/23/2021		1,659		9					1,668				
100055905	HOSFORD	FL		03/23/2021		804		(14)					790				
5.00007E+11	S-GRAVENHAGE	NLD		06/30/2025		191							191				(4)
331082285	NEW CANAN	CT		11/21/2024		466,376							466,376				
5.00007E+11	AMSTERDAM	NLD		07/31/2025		179							179				1
100047260	MIAMI	FL		11/20/2020		1,459		(44)					1,415				
100264807	MOYDE TOWNSHIP	NJ		12/17/2025		127,289		(5,578)					121,711				
100179766	CHICAGO	IL		11/21/2024		191,823		(6,905)					184,918				
100111357	BENSON	NZ		06/29/2023		1,712							1,712				
5.00008E+11	LEEUWARDEN	NLD		01/28/2026		125							125				(7)
100055558	NEUBERRY	FL		03/23/2021		801		(39)					762				
100046816	ALBUQUERQUE	NM		11/20/2020		1,512		(34)					1,478				
100047010	JACKSONVILLE	FL		11/20/2020		1,596		(58)					1,538				
100077249	ANTLER	OK		01/03/2022		55,620		(987)					54,633				
100055268	TAILORS	SC		03/23/2021		1,162		(22)					1,140				
100172475	DAVISONVILLE	GA		10/23/2024		41,366		(830)					40,536				
100046825	WAGLER	TN		11/20/2020		862		(6)					856				
100113336	SILVESTER	GA		06/29/2023		1,032		(29)					1,003				
100047563	ASTORIA	NY		11/20/2020		3,952		(11)					3,941				
100046884	NEW CASTLE	NY		11/20/2020		2,968		(34)					2,934				
100044834	COLORADO SPRINGS	CO		11/19/2020		1,272		(9)					1,263				
320060675	BAKERSFIELD	CA		06/20/2024		650,991							650,991				
100111253	COLUMBUS	OH		06/29/2023		1,281		(13)					1,268				
100127144	BAKERSFIELD	CA		06/30/2023		1,400		(6)					1,392				
100141485	GRAND JUNCTION	CO		06/29/2023		809		(22)					787				
100054449	CADILLAC	MI		03/23/2021		925		(24)					901				
100110839	ST. LOUIS	MO		06/29/2023		814		(4)					810				
100046887	HOUSTON	TX		11/20/2020		1,127		(39)					1,088				
5.00007E+11	S-GRAVENHAGE	NLD		11/28/2025		1,503							1,503				9
100046811	REDFORD	MI		11/20/2020		1,557		(28)					1,529				
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025		154							154				1
100163895	LAKE FOREST	CA		09/27/2024		195,403		(3,614)					191,789				
100050100	DALLAS	TX		11/20/2020		416		(63)					353				
10014219	PINE TOP	KY		06/29/2023		1,699		(6)					1,693				
100044802	STONE MOUNTAIN	GA		11/19/2020		52,011		(3,453)					48,558				
100055095	SANFORD	FL		03/23/2021		2,203		(83)					2,120				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004626	BOCA RATON	FL		11/20/2020		1,207		(32)				(32)	1,175				1,175
500005166001A	BUSSUM	NLD		10/29/2024		200							200		14		214
10012077	FED SPRINGS	NC		06/30/2023		386		(41)				(41)	327				327
100112774	SHEPHERT	LA		06/29/2023		464			(10)		(10)		484				484
100127079	GARY	IN		06/30/2023		414		(21)			(21)		393				393
100127160	ROCKY FORD	CO		06/30/2023		682		13			13		695				695
10005406	MADISONVILLE	LA		03/23/2021		376		(31)			(31)		345				345
10004656	ELLETTSVILLE	IN		11/20/2020		998		(6)				(6)	990				990
10015428	SALINAS	CA		07/19/2024		8,142		(179)			(179)		7,963				7,963
5,00009E+11	ARMEN	NLD		06/30/2025		209							209		(3)		206
100014715	TAUNTON	MA		09/27/2017		673							673				673
100054837	YOUNGSTOWN	OH		03/23/2021		212		(5)			(5)		207				207
5,00009E+11	DORCHEST	NLD		05/30/2025		139							139				141
100076196	DAVENPORT	FL		01/07/2022		2,550		(23)			(23)		2,527				2,527
100055156	MANFIELD	TX		03/23/2021		1,348		(17)			(17)		1,331				1,331
100202491	SAN ANTONIO	TX		03/21/2025		5,124		(20)			(20)		5,104				5,104
100127065	BALTIMORE	MD		06/30/2023		3,282		(129)			(129)		3,153				3,153
100045541	WACROSS	GA		11/25/2020		886		(24)			(24)		862				862
100047438	AURORA	CO		11/20/2020		3,626		(26)			(26)		3,600				3,600
100046248	SOUTH BEND	IN		11/25/2020		826							826				826
100048108	GREENSBORO	NC		11/20/2020		1,063			(7)		(7)		1,056				1,056
100113888	TOWER	IN		06/29/2023		495		(3)			(3)		492				492
100050023	ELKTON	MD		11/20/2020		3,261		(7)			(7)		3,254				3,254
100163040	FORT WORTH	TX		06/13/2024		8,270		(118)			(118)		8,152				8,152
100054263	IRVINE	CA		03/23/2021		702		(12)			(12)		690				690
100046770	NORTH HILLS	CA		11/20/2020		1,852		(6)			(6)		1,844				1,844
100055988	LAKESHORE	FL		03/23/2021		485		(16)			(16)		469				469
5,00009E+11	DE MOORE-TEXEL	NLD		03/31/2025		110							110		7		117
100053867	HARLINGEN	TX		03/23/2021		1,264		(49)			(49)		1,215				1,215
100220366	BOLDER	CO		07/18/2025		461,342		(12,332)			(12,332)		449,010				449,010
100203457	WESTAMPTON	NJ		03/27/2025		5,701		(146)			(146)		5,555				5,555
100156940	SAINT JOHNS	FL		07/12/2024		94,224		(1,803)			(1,803)		92,421				92,421
100046509	TAHQEUAH	OK		11/25/2020		1,942		(17)			(17)		1,925				1,925
100112028	AUGUSTA	GA		06/29/2023		1,619		(27)			(27)		1,592				1,592
100138980	SUNRISE	FL		12/21/2023		1,539		(32)			(32)		1,507				1,507
100055008	VILLIOWBROOK	IL		03/23/2021		2,297		2			2		2,299				2,299
100126521	TALLAHASSEE	FL		06/30/2023		185		21			21		206				206
100047246	NEWALL	CA		11/20/2020		2,414		(75)			(75)		2,339				2,339
100055626	HASKELL	NJ		03/23/2021		2,378		(10)			(10)		2,368				2,368
100033161	DUBLIN	CA		06/21/2019		5,568		(7)			(7)		5,572		180		5,587
100127137	OKLAHOMA CITY	OK		06/30/2023		1,734		(1)			(1)		1,733				1,733
100046993	YUMA	AZ		11/20/2020		1,099		(26)			(26)		1,073				1,073
100168613	CRYSTAL BEACH	TX		09/25/2024		9,682		(210)			(210)		9,472				9,472
100111318	SANDSTONE	IV		06/29/2023		903		(25)			(25)		878				878
100017965	SAN ANTONIO	TX		04/26/2018		1,868		(11)			(11)		1,857				1,857
100193280	YORK	SC		02/10/2025		76,503		(1,528)			(1,528)		74,975				74,975
100046113	TAMPA	FL		11/20/2020		3,530		(32)			(32)		3,498				3,498
100110464	FREDERICK	MD		06/30/2023		114,384		(740)			(740)		113,644				113,644
5,00007E+11	AUSTERDAM	NLD		12/30/2025		58							58		(1)		57
100227231	ANGIER	NC		07/31/2025		4,011		(48)			(48)		3,963				3,963
100055269	PEORIA	AZ		03/23/2021		957		(16)			(16)		941				941

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100140416	PAKE	FL		01/16/2024		16,920		(280)			(280)		16,640	16,640			
100055247	CHESTERTON	IN		03/23/2021		2,550		(5)			(5)		2,545	2,545			
100139335	LAURENCEVILLE	GA		12/28/2023		8,597		(457)			(457)		8,140	8,140			
100055011	MONTICELLO	NY		03/23/2021		437							437	437			
100055423	CONROE	TX		03/23/2021		670							670	670			
100053846	PALATKA	FL		03/23/2021		246		1			1		247	247			
100046831	ALBUQUERQUE	NM		11/20/2020		1,588		(12)			(12)		1,576	1,576			
100133282	TIMONIUH	MO		11/21/2023		6,767		(19)			(19)		6,748	6,748			
100194297	LAURENCEVILLE	GA		02/14/2025		155,353		(6,172)			(6,172)		149,181	149,181			
100046870	SHEPHERD	LA		11/20/2020		2,266		(31)			(31)		2,235	2,235			
100046881	HARRISONVILLE	MO		11/20/2020		1,732		(19)			(19)		1,713	1,713			
100054481	PENSACOLA	FL		03/23/2021		928		(30)			(30)		898	898			
100055014	PITTSFIELD	MA		03/23/2021		946		(20)			(20)		926	926			
100113642	RALEIGH	NC		06/29/2023		238		(6)			(6)		232	232			
100169431	MONMOUTH BEACH	NJ		09/30/2024		2,659		(7)			(7)		2,652	2,652			
100113493	DETROIT	MI		06/29/2023		205		17			17		222	222			
100050079	LONG BEACH	CA		11/20/2020		3,968		(16)			(16)		3,952	3,952			
100173211	MONROE	NY		10/30/2024		52,831		(1,137)			(1,137)		51,694	51,694			
100054259	PITTSBURGH	PA		03/23/2021		1,216		(6)			(6)		1,210	1,210			
100055839	DOVER	ID		03/23/2021		1,204		(10)			(10)		1,194	1,194			
100050137	SHELBYVILLE	KY		11/20/2020		705		(3)			(3)		702	702			
100046899	WICHITA FALLS	TX		11/20/2020		1,184		(14)			(14)		1,170	1,170			
100047446	HOLLY	MI		11/20/2020		3,177		(78)			(78)		3,099	3,099			
100194989	SEDONA	AZ		02/14/2025		1,279,160		(39,594)			(39,594)		1,239,566	1,239,566			
100050216	HANVILLE	LA		11/20/2020		2,873		(12)			(12)		2,861	2,861			
100067480	PENSACOLA	FL		09/23/2021		5,827		(202)			(202)		5,625	5,625			
100126443	LAKELAND	FL		06/30/2023		1,285		198			198		1,483	1,483			
100158650	WESTFIELD	NJ		07/10/2024		7,022		(92)			(92)		6,930	6,930			
100110970	SALISBURY	MA		06/29/2023		1,553		(11)			(11)		1,542	1,542			
100054022	BRIDGEPORT	CT		03/23/2021		1,011		27			27		1,038	1,038			
100126076	MILWAUKEE	WI		06/30/2023		1,057		(4)			(4)		1,053	1,053			
100114220	PHILADELPHIA	PA		06/29/2023		851		(5)			(5)		846	846			
100054463	YELLOW SPRINGS	OH		03/23/2021		2,133		(4)			(4)		2,129	2,129			
100194233	DESTIN	FL		02/14/2025		949,126		(31,603)			(31,603)		917,523	917,523			
100111377	PITCOTRA	PA		06/29/2023		951		(1)			(1)		950	950			
100161544	ALBURN	VA		07/30/2023		26,314		(130)			(130)		26,184	26,184			
100169609	SAN MARCOS	TX		09/30/2024		712,582		(9,227)			(9,227)		703,355	703,355			
100047873	CICERO	IL		11/20/2020		2,270		(14)			(14)		2,256	2,256			
100047899	SALT PALL	IN		11/20/2020		61,093		(1,490)			(1,490)		59,603	59,603			
100111133	MURPHYSBORO	IL		06/29/2023		741		(2)			(2)		739	739			
3340102313	MILLVILLE	DE		05/29/2025		88,949							88,949	88,949			
100046003	SALT LAKE CITY	UT		11/25/2020		2,165		(6)			(6)		2,157	2,157			
100054317	SAGINAW	TX		03/23/2021		124							124	124			
100043233	ARLINGTON	VA		06/13/2020		12,956		(204)			(204)		12,392	12,392			
100194982	MESA	AZ		02/14/2025		52,746		(1,789)			(1,789)		50,957	50,957			
100044820	SAN DIEGO	CA		11/19/2020		349							349	349			
100128716	FRESNO	CA		09/21/2023		20,253		(560)			(560)		19,693	19,693			
100172630	YORBA LINDA	CA		12/06/2024		266,900		(1,113)			(1,113)		265,787	265,787			
100045137	ENERVILLE	CA		11/25/2020		53							53	53			
100140394	CHANDLER	AZ		07/18/2024		338,711		(8,744)			(8,744)		329,967	329,967			
100064630	TEMPE	AZ		07/14/2021		335							335	335			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100108160	ROSDALE	NY		05/24/2023		304,508		(10,495)			(9,306)		294,013				
100246296	TIPP CITY	OH		10/10/2025		298,395		(9,306)			(9,306)		289,089				
100176430	GREER	AZ		11/21/2024		364,872		(12,411)			(12,411)		352,461				
100038544	DUBLIN	CA		09/21/2019		(22,333)							(22,333)		(816)	11,983	
100213787	LOS ANGELES	CA		05/29/2025													
100114471	SMITHS	NY		09/21/2017		(449,348)		95			95		(449,348)				
100171480	VENICE	CA		10/16/2024		(5,775)		(50)			(50)		(5,825)				
100247636	TRUCKEE	CA		10/29/2025		(3,588)		(114)			(114)		(3,702)				
100182459	SAN DIEGO	CA		12/12/2024		(499)		(20)			(20)		(519)				
100120236	SUFFERN	NY		06/18/2023		(2,197)		(22)			(22)		(2,219)				
10011674	GREENLAWN	NY		03/08/2017		(282,719)		100			100		(282,619)				
100142386	PORT MONMOUTH	NJ		02/02/2024		(662)							(662)				
100235782	SACRAMENTO	CA		09/22/2025		(300)							(300)				150
100034619	DUBLIN	CA		06/21/2019		(18,049)							(18,049)		(205)	9,319	9,025
100038887	MEATH	IRL		09/21/2019		(7,041)							(7,041)		(257)	3,778	3,521
100038788	DUBLIN	CA		09/21/2019		(7,370)							(7,370)		(3,685)	269	3,665
100033808	MORGAN	IRL		06/21/2019		(15,789)							(15,789)		(7,895)	(254)	7,895
100113893	AVENTURA	FL		06/29/2023		(3,267)							(3,267)				
100192693	MILLS RIVER	NC		02/07/2025		(2,611)							(2,611)				
100038833	WICKLOW	IRL		09/27/2019		(6,943)							(6,943)		(3,472)	3,725	3,472
100038838	DUBLIN	CA		09/21/2019		(6,318)							(6,318)		(3,159)	(231)	3,159
100038836	DUBLIN	CA		09/21/2019		(6,296)							(6,296)		(3,148)	(230)	3,148
100206524	TENT CREEK	MA		04/22/2025		(651)							(551)				
100127501	CAROLINA BEACH	NC		09/08/2023		(2,032)		(7)			(7)		(2,039)				
100090862	HONOLULU	HI		01/06/2023		(262)							(262)				
100112798	BROCKTON	MA		06/29/2023		(855)							(855)				
100272883	COTTONWOOD	AZ		01/08/2026		(1,352)		(12)			(12)		(1,364)				
100254364	HOT SPRINGS	AR		11/07/2025		(497)		(24)			(24)		(521)				
100038815	WICKLOW	IRL		09/27/2019		(5,352)							(5,352)		(2,676)	196	2,676
100038804	DUBLIN	CA		09/21/2019		(4,568)							(4,568)		(2,284)	167	2,284
100091935	LARGO	FL		02/03/2023		(18)		(1)			(1)		(19)				
100034673	DUBLIN	CA		06/21/2019		(10,049)							(10,049)		(5,024)	5,188	5,024
100254064	EDWARDSBURG	MI		10/30/2025		(889)		(23)			(23)		(891)				
100038830	DUBLIN	CA		09/27/2019		(3,984)							(3,984)		(1,902)	2,137	1,902
100038820	WICKLOW	IRL		09/27/2019		(4,433)							(4,433)		(2,217)	162	2,217
100038818	WICKLOW	IRL		09/21/2019		(4,379)							(4,379)		(2,190)	(160)	2,190
100120023	DAVENPORT	FL		06/11/2023		(20,649)							(20,649)				
100119326	TOLEDO	UT		07/31/2023		(8,816)		1			1		(8,817)				
100044035	SHOPLINE	VA		06/19/2020		(339)							(339)				
100038835	DUBLIN	CA		09/27/2019		(4,111)							(4,111)		(2,055)	2,206	2,055
100039464	DUBLIN	CA		09/27/2019		(4,517)							(4,517)		(2,259)	165	2,259
100055261	ROUND ROCK	TX		03/23/2021		(1,917)		(36)			(36)		(1,953)				
100164407	SEVIERVILLE	TN		06/21/2024		(766)		(14)			(14)		(780)				
100206474	LAFAYETTEVILLE	GA		04/22/2025		(1,341)		(22)			(22)		(1,363)				
100038823	DUBLIN	CA		09/27/2019		(3,772)							(3,772)		(1,886)	138	1,886
100038824	DUBLIN	CA		09/27/2019		(3,765)							(3,765)		(1,883)	(138)	1,883
100055018	COLUMBIA	SC		03/23/2021		(966)							(966)				
100132274	VIATUGA	TX		10/13/2023		(26,475)		12			12		(26,463)				
100193052	BRADENTON	FL		02/10/2025		(1,971)		38			38		(1,933)				
100171536	CORPUS CHRISTI	TX		10/16/2024		(1,110)		(12)			(12)		(1,122)				
100025852	SEATTLE	WA		09/20/2018		(683)							(683)				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100176735	RALEIGH	NC		11/15/2024		(880)	(6)				(6)		(886)	(886)			
100127602	TUCSON	AZ		09/08/2023		(884)	(1)				(1)		(885)	(885)			
100152295	MIDDLETOWN	GA		06/17/2024		(359)	(1)				(1)		(359)	(359)			
100071653	MIDDLETON	NJ		10/14/2021		(74)	(17)				(17)		(91)	(91)			
100038821	DUBLIN	CA		09/27/2019		(3,099)							(3,099)	(1,549)	(113)	1,663	1,549
100171411	CADDOWILLS	TX		10/16/2024		(1,035)	(11)				(11)		(1,046)	(1,046)			
100248929	ORANGE BEACH	AL		10/29/2025		(716)	(7)				(7)		(723)	(723)			
100033049	CORP	IL		06/21/2019		(5,387)							(5,387)	(2,693)	(87)	2,781	2,693
100030713	MAPLEWOOD	NJ		04/09/2019		(9,426)	87				87		(9,339)	(9,339)			
100069803	EAST ORANGE	NJ		09/01/2021		(471)							(471)	(471)			
100036830	KILKENNY	IL		09/27/2019		(2,465)							(2,465)	(1,233)	(90)	1,323	1,233
100055469	JUPITER	FL		03/23/2021		(29,562)		10			10		(29,552)	(29,552)			
100137118	GRADY	NC		06/29/2023		(16,542)	52				52		(16,490)	(16,490)			
100033189	DUBLIN	CA		06/21/2019		(9,253)	(197)				(197)	(129)	(9,579)	(4,971)	(541)	5,149	4,608
100263040	UNITED KINGDOM	GBR		12/15/2025		(9)							(9)		9	9	9
100144817	UNITED KINGDOM	GBR		03/12/2024		(41)							(41)		41		41
100145403	UNITED KINGDOM	GBR		03/12/2024		(3)							(3)		3	3	3
100264505	UNITED KINGDOM	GBR		12/15/2025		(5)							(5)		5	5	5
100145223	UNITED KINGDOM	GBR		03/12/2024		(32)							(32)		32	32	32
100262864	UNITED KINGDOM	GBR		12/15/2025		(8)							(8)		8	8	8
100145462	UNITED KINGDOM	GBR		03/12/2024		(33)							(33)		33	33	33
100144850	UNITED KINGDOM	GBR		03/12/2024		(30)							(30)		30	30	30
100145026	UNITED KINGDOM	GBR		03/12/2024		(16)							(16)		16	16	16
100145492	UNITED KINGDOM	GBR		03/12/2024		(38)							(38)		38	38	38
100144849	UNITED KINGDOM	GBR		03/12/2024		15							15		(15)		(15)
100036504	KILDARE	IRL		09/27/2019		(1,603)							(1,603)	(802)	(59)	860	802
100264187	UNITED KINGDOM	GBR		12/15/2025		(6)							(6)		6	6	6
100263317	UNITED KINGDOM	GBR		12/15/2025		(8)							(8)		8	8	8
100262872	UNITED KINGDOM	GBR		12/15/2025		(11)							(11)		11	11	11
100145576	UNITED KINGDOM	GBR		03/12/2024		(37)							(37)		37	37	37
100144707	UNITED KINGDOM	GBR		03/12/2024		(42)							(42)		42	42	42
100264608	UNITED KINGDOM	GBR		12/15/2025		(6)							(6)		6	6	6
100261654	UNITED KINGDOM	GBR		12/15/2025		25							25		(25)		(25)
100264703	UNITED KINGDOM	GBR		12/15/2025		(9)							(9)		9	9	9
100264573	UNITED KINGDOM	GBR		12/15/2025		25							25		(25)		(25)
100263165	UNITED KINGDOM	GBR		12/15/2025		(10)							(10)		10	10	10
100262221	UNITED KINGDOM	GBR		12/15/2025		(5)							(5)		5	5	5
100145090	UNITED KINGDOM	GBR		03/12/2024		24							24		(24)		(24)
100145529	UNITED KINGDOM	GBR		03/12/2024		(24)							(24)		24	24	24
100264191	UNITED KINGDOM	GBR		12/15/2025		(7)							(7)		7	7	7
100145086	UNITED KINGDOM	GBR		03/12/2024		(41)							(41)		41	41	41
10026298	UNITED KINGDOM	GBR		12/15/2025		(9)							(9)		9	9	9
100145728	UNITED KINGDOM	GBR		03/12/2024		(28)							(28)		28	28	28
100145583	UNITED KINGDOM	GBR		03/12/2024		21							21		(21)		(21)
100264680	UNITED KINGDOM	GBR		12/15/2025		(10)							(10)		10	10	10
100145040	UNITED KINGDOM	GBR		03/12/2024		(33)		23			23		(33)		33	33	33
100138664	TUCSON	AZ		06/29/2023		(1,256)							(1,233)	(1,233)			
100145030	UNITED KINGDOM	GBR		03/12/2024		(33)							(33)		33	33	33
100144831	UNITED KINGDOM	GBR		03/12/2024		(31)							(31)		31	31	31
100145575	UNITED KINGDOM	GBR		03/12/2024		(21)							(21)		21	21	21
100145063	UNITED KINGDOM	GBR		03/12/2024		(33)							(33)		33	33	33

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	8	9	10							11
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100145463	UNITED K INDOM		GBR		03/12/2024		(21)							(21)		21		21
100262901	UNITED K INDOM		GBR		12/15/2025		43							43		(43)		(43)
100145141	UNITED K INDOM		GBR		03/12/2024		(2,543)							(2,543)	(1,273)	(62)	1,331	1,270
100262108	UNITED K INDOM		GBR		12/15/2025		(12)							(12)		12		12
100144762	UNITED K INDOM		GBR		03/12/2024		(20)							(20)		20		20
100262357	UNITED K INDOM		GBR		12/15/2025		(5)							(5)		5		5
100145166	UNITED K INDOM		GBR		03/12/2024		(28)							(28)		28		28
100144688	UNITED K INDOM		GBR		03/12/2024		(22)							(22)		22		22
100044979	GREENWOOD LAKE		NY		11/19/2020		(16,265)		24			24		(16,241)	(16,241)			
100263718	UNITED K INDOM		GBR		12/15/2025		(7)							(7)		7		7
100145311	UNITED K INDOM		GBR		03/12/2024		(23)							(23)		23		23
100264705	UNITED K INDOM		GBR		12/15/2025		40							40		(40)		(40)
100145001	UNITED K INDOM		GBR		03/12/2024		8							8		(8)		(8)
100145603	UNITED K INDOM		GBR		03/12/2024		(19)							(19)		19		19
100144759	UNITED K INDOM		GBR		03/12/2024		(20)							(20)		20		20
100264780	UNITED K INDOM		GBR		12/15/2025		(3)							(3)		3		3
100145083	UNITED K INDOM		GBR		03/12/2024		(23)							(23)		23		23
100145378	UNITED K INDOM		GBR		03/12/2024		(22)							(22)		22		22
100145714	UNITED K INDOM		GBR		03/12/2024		23							23		(23)		(23)
100145418	UNITED K INDOM		GBR		03/12/2024		(18)							(18)		18		18
100145289	UNITED K INDOM		GBR		03/12/2024		(33)							(33)		33		33
100145484	UNITED K INDOM		GBR		03/12/2024		(23)							(23)		23		23
100145214	UNITED K INDOM		GBR		03/12/2024		(22)							(22)		22		22
100145101	UNITED K INDOM		GBR		03/12/2024		(18)							(18)		18		18
100145250	UNITED K INDOM		GBR		03/12/2024		(23)							(23)		23		23
100145252	UNITED K INDOM		GBR		03/12/2024		(23)							(23)		23		23
100043054	MOORE VALLEY		CA		05/28/2020		(2,217)		17			17		(2,200)	(2,200)			
100033048	CORK		IRL		06/21/2019		(3,150)							(3,150)	(1,575)	(51)	1,626	1,575
100144824	UNITED K INDOM		GBR		03/12/2024		(24)							(24)		24		24
100264701	UNITED K INDOM		GBR		12/15/2025		(6)							(6)		6		6
100264509	UNITED K INDOM		GBR		12/15/2025		(6)							(6)		6		6
100144877	UNITED K INDOM		GBR		03/12/2024		(2,564)							(2,564)	(1,273)	(45)	1,336	1,291
100145073	UNITED K INDOM		GBR		03/12/2024		(23)							(23)		23		23
100144852	UNITED K INDOM		GBR		03/12/2024		(16)							(16)		16		16
100145008	UNITED K INDOM		GBR		03/12/2024		(29)							(29)		29		29
100145638	UNITED K INDOM		GBR		03/12/2024		(20)							(20)		20		20
100145205	UNITED K INDOM		GBR		03/12/2024		11							11		(11)		(11)
100145460	UNITED K INDOM		GBR		03/12/2024		(17)							(17)		17		17
100264670	UNITED K INDOM		GBR		12/15/2025		(400)		(10)			(10)		(410)	(18)	(18)		(18)
100054536	CHICAGO		IL		03/23/2021													
100145082	UNITED K INDOM		GBR		03/12/2024		21							21		(21)		(21)
100145461	UNITED K INDOM		GBR		03/12/2024		(26)							(26)		26		26
100031139	POSEN		IL		03/29/2019		(794)		13			13		(781)	(781)			
100264498	UNITED K INDOM		GBR		12/15/2025		33							33		(33)		(33)
100144865	UNITED K INDOM		GBR		03/12/2024		(20)							(20)		20		20
100145701	UNITED K INDOM		GBR		03/12/2024		(25)							(25)		25		25
100264439	UNITED K INDOM		GBR		12/15/2025		(5)							(5)		5		5
100145679	UNITED K INDOM		GBR		03/12/2024		(1)							(1)		1		1
100145608	UNITED K INDOM		GBR		03/12/2024		(29)							(29)		29		29
100144666	UNITED K INDOM		GBR		03/12/2024		(20)							(20)		20		20
100263173	UNITED K INDOM		GBR		12/15/2025		(7)							(7)		7		7

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100145155	UNITED KINGDOM	GBR		03/12/2024		(121)							(21)	21		21
100145156	STILLWATER	OK		06/29/2023		(400)							(400)			
100263194	UNITED KINGDOM	GBR		12/15/2025		(9)							(9)	9		9
100264513	UNITED KINGDOM	GBR		12/15/2025									(18)	(18)		(18)
100262232	UNITED KINGDOM	GBR		12/15/2025		(6)							(6)	6		6
100263343	UNITED KINGDOM	GBR		12/15/2025		5							5	(5)		(5)
100046323	SUGARLOAF	CA		11/25/2020		(182)							(182)			
100145077	UNITED KINGDOM	GBR		03/12/2024		(19)							(19)	19		19
100263035	UNITED KINGDOM	GBR		12/15/2025		20							20	(20)		(20)
100261860	UNITED KINGDOM	GBR		12/15/2025		17							17	(17)		(17)
100145887	UNITED KINGDOM	GBR		03/12/2024		(24)							(24)	24		24
100144912	UNITED KINGDOM	GBR		03/12/2024		(19)							(19)	19		19
100262761	UNITED KINGDOM	GBR		12/15/2025		(3)							(3)	3		3
100264500	UNITED KINGDOM	GBR		12/15/2025		(5)							(5)	5		5
100261819	UNITED KINGDOM	GBR		12/15/2025		20							20	(20)		(20)
100144669	UNITED KINGDOM	GBR		03/12/2024		(30)							(30)	30		30
100263796	UNITED KINGDOM	GBR		12/15/2025		17							17	(17)		(17)
100254031	HARTISBURG	NC		11/10/2025		(212)		(2)			(2)		(214)			
100144902	UNITED KINGDOM	GBR		03/12/2024		(52)							(52)	52		52
100264212	UNITED KINGDOM	GBR		12/15/2025		21							21	(21)		(21)
100262616	UNITED KINGDOM	GBR		12/15/2025		(5)							(5)	5		5
100145517	UNITED KINGDOM	GBR		03/12/2024		(14)							(14)	14		14
100263155	UNITED KINGDOM	GBR		12/15/2025		(3)							(3)	3		3
100144853	UNITED KINGDOM	GBR		03/12/2024		17							17	(17)		(17)
100145678	UNITED KINGDOM	GBR		03/12/2024		(17)							(17)	17		17
100145198	UNITED KINGDOM	GBR		03/12/2024		(16)							(16)	16		16
100264321	UNITED KINGDOM	GBR		12/15/2025		(3)							(3)	3		3
100145532	UNITED KINGDOM	GBR		03/12/2024		(18)							(18)	18		18
100192226	ARON	OH		01/31/2025		(198)		(7)			(7)		(205)			
100154748	RIVERSIDE	CA		07/19/2024		(612)		(12)			(12)		(624)			
100145240	UNITED KINGDOM	GBR		03/12/2024		(16)							(16)	16		16
100145150	UNITED KINGDOM	GBR		03/12/2024		(14)							(14)	14		14
100264700	UNITED KINGDOM	GBR		12/15/2025		15							15	(15)		(15)
100334745	KILLARE	IRL		06/21/2019		(2,492)							(2,492)	(41)	1,287	1,246
100264503	UNITED KINGDOM	GBR		12/15/2025		18							18	(18)		(18)
100263920	UNITED KINGDOM	GBR		12/15/2025		(8)							(8)	8		8
100262481	UNITED KINGDOM	GBR		12/15/2025		27							27	(27)		(27)
100145524	UNITED KINGDOM	GBR		03/12/2024		12							12	(12)		(12)
100262442	UNITED KINGDOM	GBR		12/15/2025		17							17	(17)		(17)
100145389	UNITED KINGDOM	GBR		03/12/2024		(16)							(16)	16		16
100145486	UNITED KINGDOM	GBR		03/12/2024		13							13	(13)		(13)
100262205	UNITED KINGDOM	GBR		12/15/2025		25							25	(25)		(25)
100145521	UNITED KINGDOM	GBR		03/12/2024		12							12	(12)		(12)
100263342	UNITED KINGDOM	GBR		12/15/2025		(6)							(6)	6		6
100074611	WINSTON SALEM	NC		12/01/2021		(183)		(1)			(1)		(184)			
100192321	ARON	OH		01/31/2025		(204)		(6)			(6)		(210)			
100261699	UNITED KINGDOM	GBR		12/15/2025		14							14	(14)		(14)
100263179	UNITED KINGDOM	GBR		12/15/2025		14							14	(14)		(14)
100144743	UNITED KINGDOM	GBR		03/12/2024		(18)							(18)	18		18
100264367	UNITED KINGDOM	GBR		12/15/2025		(4)							(4)	4		4
100145466	UNITED KINGDOM	GBR		03/12/2024		(14)							(14)	14		14

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100264649	UNITED KINGDOM	GBR		12/15/2025		(3)							(3)	3		3
100145312	UNITED KINGDOM	GBR		03/12/2024		(15)							(15)	15		15
100263331	UNITED KINGDOM	GBR		12/15/2025		15							15	(15)		(15)
100145028	UNITED KINGDOM	GBR		03/12/2024		(11)							(11)	11		11
100264601	UNITED KINGDOM	GBR		12/15/2025		(2)							(2)	2		2
100263519	UNITED KINGDOM	GBR		12/15/2025		(7)							(7)	7		7
100144870	UNITED KINGDOM	GBR		03/12/2024		5							5	(5)		(5)
100263177	UNITED KINGDOM	GBR		12/15/2025		(4)							(4)	4		4
100144860	UNITED KINGDOM	GBR		03/12/2024		(12)							(12)	12		12
100144834	UNITED KINGDOM	GBR		03/12/2024		8							8	(8)		(8)
100145295	UNITED KINGDOM	GBR		12/15/2025		18							18	(18)		(18)
100263665	UNITED KINGDOM	GBR		12/15/2025		(1,993)							(1,993)	(32)	1,028	996
100033724	KILDARE	IRL		06/21/2019		(5,331)		64			64		(5,267)			
100112824	MARION	MA		06/29/2023		(15)							(15)	15		15
100144729	UNITED KINGDOM	GBR		03/12/2024		(15)							(15)	15		15
100264507	UNITED KINGDOM	GBR		12/15/2025		(5)							(5)	5		5
100264508	UNITED KINGDOM	GBR		12/15/2025		(5)							(5)	5		5
100264711	UNITED KINGDOM	GBR		12/15/2025		20							20	(20)		(20)
100263262	UNITED KINGDOM	GBR		12/15/2025		(1)							(1)	1		1
100263586	UNITED KINGDOM	GBR		12/15/2025		2							2	(2)		(2)
100262378	UNITED KINGDOM	GBR		12/15/2025		15							15	(15)		(15)
100144697	UNITED KINGDOM	GBR		03/12/2024		(14)							(14)	14		14
100261872	UNITED KINGDOM	GBR		12/15/2025		(2)							(2)	2		2
100264515	UNITED KINGDOM	GBR		12/15/2025		(5)							(5)	5		5
100263871	UNITED KINGDOM	GBR		12/15/2025		22							22	(22)		(22)
100144708	UNITED KINGDOM	GBR		03/12/2024		(14)							(14)	14		14
100145058	UNITED KINGDOM	GBR		03/12/2024		1							1	(1)		(1)
100144701	UNITED KINGDOM	GBR		03/12/2024		1							1	(1)		(1)
100145721	UNITED KINGDOM	GBR		03/12/2024		(10)							(10)	10		10
100145108	UNITED KINGDOM	GBR		03/12/2024		(16)							(16)	16		16
100263157	UNITED KINGDOM	GBR		12/15/2025		10							10	(10)		(10)
100145142	UNITED KINGDOM	GBR		03/12/2024		(13)							(13)	13		13
100264607	UNITED KINGDOM	GBR		12/15/2025		(3)							(3)	3		3
100145306	UNITED KINGDOM	GBR		03/12/2024		4							4	(4)		(4)
100144840	UNITED KINGDOM	GBR		03/12/2024		(6)							(6)	6		6
100262566	UNITED KINGDOM	GBR		12/15/2025		(5)							(5)	5		5
100264512	UNITED KINGDOM	GBR		12/15/2025		(5)							(5)	5		5
100263175	UNITED KINGDOM	GBR		12/15/2025		18							18	(18)		(18)
100145720	UNITED KINGDOM	GBR		03/12/2024		(9)							(9)	9		9
100263332	UNITED KINGDOM	GBR		12/15/2025		(5)							(5)	5		5
100033590	KILDARE	IRL		06/21/2019		(3,517)							(3,517)	(57)	1,815	1,759
100145624	UNITED KINGDOM	GBR		03/12/2024		(12)							(12)	12		12
100145636	UNITED KINGDOM	GBR		03/12/2024		(10)							(10)	10		10
100264608	UNITED KINGDOM	GBR		12/15/2025		18							18	(18)		(18)
100261932	UNITED KINGDOM	GBR		12/15/2025												
100264219	UNITED KINGDOM	GBR		12/15/2025		10							10	(10)		(10)
100264613	UNITED KINGDOM	GBR		12/15/2025		(6)							(6)	6		6
100236579	UNITED KINGDOM	GBR		09/12/2025		(11)							(11)	11		11
100127116	DESJOINES	IA		06/30/2023		(10,929)		10			10		(10,919)			
100262351	UNITED KINGDOM	GBR		12/15/2025		(3)							(3)	3		3
100263186	UNITED KINGDOM	GBR		12/15/2025		(4)							(4)	4		4

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	Change in Book Value/Recorded Investment				11	12	13	14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10023666		UNITED KINGDOM	GBR	09/12/2025	.....	(12)	.....	.....	.....	.....	.....	.....	(12)	(2,962)	.....	.....	.....
10011407		PITTSBURGH	PA	06/29/2023	.....	(3,006)	.....	44	.....	.....	44	.....	(2,962)	(2,962)	.....	.....	.....
10003241		MOWGHAN	IRL	06/21/2019	.....	(1,276)	.....	.....	(1,276)	.....	.....	.....	(1,276)	(639)	(21)	.....	638
100264542		UNITED KINGDOM	GBR	12/15/2025	.....	13	.....	.....	.....	.....	.....	.....	13	.....	(13)	.....	(13)
10004301		BALL	LA	08/13/2020	.....	(327)	.....	.....	.....	.....	.....	.....	(327)	(327)	.....	.....	.....
100114331		ROCK HILL	SC	06/29/2023	.....	(195)	.....	.....	.....	.....	.....	.....	(195)	(195)	.....	.....	.....
100038735		CAVAN	IRL	09/21/2019	.....	(346)	.....	.....	.....	.....	.....	.....	(346)	(173)	(13)	.....	.....
100032619		MEATH	IRL	06/21/2019	.....	(1,913)	.....	.....	.....	.....	.....	.....	(1,913)	(956)	(31)	.....	988
100033190		CORK	IRL	06/21/2019	.....	(1,478)	.....	.....	.....	.....	.....	.....	(1,478)	(791)	(96)	.....	724
100033739		MOWGHAN	IRL	06/21/2019	.....	(32)	.....	.....	(1,478)	.....	(57)	.....	(32)	(666)	(12)	.....	377
100038733		LEITRIM	IRL	06/21/2019	.....	(24)	.....	(50)	.....	.....	(50)	.....	(24)	(364)	(12)	.....	364
100038736		CAVAN	IRL	09/21/2019	.....	84	.....	(26)	.....	.....	(26)	.....	(26)	(103)	(8)	.....	103
100033228		DUBLIN	CA	06/21/2019	.....	(327)	.....	(18)	.....	.....	(18)	.....	(327)	(462)	(15)	.....	462
100034019		DUBLIN	CA	06/21/2019	.....	(25)	.....	(9)	.....	.....	(9)	.....	(25)	(243)	(8)	.....	243
100033192		TIPPERARY	IRL	06/21/2019	.....	(7)	.....	(2)	.....	.....	(2)	.....	(7)	(205)	(3)	.....	111
100032331		DUBLIN	CA	06/21/2019	.....	(120)	.....	(18)	.....	.....	(18)	.....	(120)	(351)	(6)	.....	175
100036994		KILKENNY	IRL	09/27/2019	.....	40	.....	(26)	.....	.....	(26)	.....	(40)	(47)	(2)	.....	23
100034691		DUBLIN	CA	06/21/2019	.....	1	.....	.....	.....	.....	.....	.....	1	(40)	(39)	.....	20
100034690		DUBLIN	CA	06/21/2019	.....	1	.....	.....	.....	.....	.....	.....	1	(32)	(1)	.....	16
7200439		STOORHOLM	SIE	03/30/2021	.....	7,127,527	.....	.....	.....	.....	.....	(7,132,807)	(5,279)	.....	5,279	.....	5,279
7410041		LONDON	GBR	06/04/2025	.....	3,750,247	.....	.....	.....	.....	.....	(3,693,820)	56,427	.....	(56,427)	.....	(56,427)
7410029		LONDON	GBR	12/09/2024	.....	2,630,546	.....	.....	.....	.....	.....	(2,665,654)	(35,108)	.....	35,108	.....	35,108
7410033		ALTNINCHAM	GBR	03/06/2025	.....	2,943,390	.....	.....	.....	.....	.....	(3,097,960)	(154,569)	.....	154,569	.....	154,569
7410010		OPPENHAGEN	DNK	03/25/2024	.....	2,208,752	.....	.....	.....	.....	.....	(2,202,304)	6,448	.....	(6,448)	.....	(6,448)
7410020		RUBBY	GBR	10/04/2024	.....	1,958,988	.....	.....	.....	.....	.....	(1,982,359)	(23,370)	.....	23,370	.....	23,370
720041801		DERBY	GBR	03/31/2021	.....	876,803	.....	.....	.....	.....	.....	(901,750)	(24,946)	.....	24,946	.....	24,946
7410034		STRETFORD	GBR	04/11/2025	.....	1,382,948	.....	.....	.....	.....	.....	(1,396,140)	(13,192)	.....	13,192	.....	13,192
7200420		PARIS	FRA	12/15/2020	.....	597,399	.....	.....	.....	.....	.....	(596,613)	786	.....	(786)	.....	(786)
7410032		DARTFORD	GBR	04/02/2025	.....	812,001	.....	.....	.....	.....	.....	(848,595)	(36,593)	.....	36,593	.....	36,593
19354		HERTFORDSHIRE	GBR	12/02/2022	.....	741,192	.....	.....	.....	.....	.....	(741,192)	.....	(643)	.....	.....	(643)
7200418		DERBY	GBR	02/17/2021	.....	517,374	.....	.....	.....	.....	.....	(521,099)	(3,726)	.....	3,726	.....	3,726
19351		UNITED KINGDOM	GBR	04/22/2022	.....	409,389	.....	.....	.....	.....	.....	(409,389)	.....	(883)	.....	.....	(883)
7410040		MILTON KEYNES	GBR	07/25/2025	.....	416,339	.....	.....	.....	.....	.....	(416,339)	.....	(1,488)	.....	.....	(1,488)
10004323		AMSTERDAM	NLD	06/30/2022	.....	255,440	.....	.....	.....	.....	.....	(255,440)	.....	(193)	.....	.....	(193)
100276018		ROTTERDAM	NLD	01/28/2026	.....	294,464	.....	.....	.....	.....	.....	(294,464)	.....	(1,409)	.....	.....	(1,409)
100249065		S-GRAVENHAGE	NLD	10/29/2025	.....	112,976	.....	.....	.....	.....	.....	(112,976)	.....	(56)	.....	.....	(56)
100271647		EINDHOVEN	NLD	12/31/2025	.....	94,088	.....	.....	.....	.....	.....	(94,088)	.....	(328)	.....	.....	(328)
205000056		COMPTON	PRT	11/19/2025	.....	71,408	.....	.....	.....	.....	.....	(71,408)	.....	(21)	.....	.....	(21)
100153780		BUSSUM	NLD	05/30/2024	.....	83,449	.....	.....	.....	.....	.....	(83,449)	.....	(146)	.....	.....	(146)
100249064		DEN HAAG	NLD	10/29/2025	.....	81,091	.....	.....	.....	.....	.....	(81,091)	.....	(40)	.....	.....	(40)
100276865		AMSTERDAM	NLD	01/28/2026	.....	153,081	.....	.....	.....	.....	.....	(153,081)	.....	(909)	.....	.....	(909)
100243611		ROTTERDAM	NLD	09/26/2025	.....	75,165	.....	.....	.....	.....	.....	(75,165)	.....	(394)	.....	.....	(394)
100243612		ROTTERDAM	NLD	09/26/2025	.....	74,072	.....	.....	.....	.....	.....	(74,072)	.....	(388)	.....	.....	(388)
100195722		ROTTERDAM	NLD	12/20/2024	.....	72,123	.....	.....	.....	.....	.....	(72,123)	.....	(390)	.....	.....	(390)
100243613		ROTTERDAM	NLD	09/26/2025	.....	72,090	.....	.....	.....	.....	.....	(72,090)	.....	(377)	.....	.....	(377)
100218425		ALIJEE	NLD	06/26/2025	.....	68,942	.....	.....	.....	.....	.....	(68,942)	.....	(380)	.....	.....	(380)
100259203		AMSTERDAM	NLD	11/26/2025	.....	68,606	.....	.....	.....	.....	.....	(68,606)	.....	(390)	.....	.....	(390)
100281682		ZUTPHEN	NLD	02/25/2026	.....	86,810	.....	.....	.....	.....	.....	(86,810)	.....	(373)	.....	.....	(373)
100197146		AMSTERDAM	NLD	02/26/2025	.....	67,438	.....	.....	.....	.....	.....	(67,438)	.....	(376)	.....	.....	(376)
100197147		AMSTERDAM	NLD	02/26/2025		65,993						(65,993)		(368)			(368)
100271648		EINDHOVEN	NLD	12/31/2025		65,784						(65,784)		(227)			(227)

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100267502	AMERSFOORT	N.D.		12/23/2025		65,012						(65,012)		(573)	(573)		(573)
100078612	ROTTERDAM	N.D.		01/28/2022		86,569						(86,569)		(53)	(53)		(53)
100281698	DEN HAG	N.D.		02/25/2026		82,965						(82,965)		(309)	(309)		(309)
100271902	LEEUDARDEM	N.D.		12/31/2025		64,469						(64,469)		(28)	(28)		(28)
100276783	ROTTERDAM	N.D.		01/28/2026		124,826						(124,826)		(698)	(698)		(698)
100243396	ROTTERDAM	N.D.		09/26/2025		62,315						(62,315)		(333)	(333)		(333)
100267510	LEEUDARDEM	N.D.		12/23/2025		61,713						(61,713)		(511)	(511)		(511)
100258163	AMSTERDAM	N.D.		11/26/2025		61,325						(61,325)		(331)	(331)		(331)
100080303	ZIERIKZEE	N.D.		02/22/2022		79,106						(79,106)		(281)	(281)		(281)
5,00009E+11	RIJSLIJK	N.D.		02/28/2025		58,220						(58,220)		(930)	(930)		(930)
100281655	ROTTERDAM	N.D.		02/25/2026		71,618						(71,618)		(265)	(265)		(265)
100197748	AMSTERDAM	N.D.		02/26/2025		55,794						(55,794)		(311)	(311)		(311)
5,00009E+11	DEN HAG	N.D.		01/28/2026		136,665						(136,665)		(327)	(327)		(327)
100083390	ROTTERDAM	N.D.		05/27/2022		72,790						(72,790)		(114)	(114)		(114)
100095037	LEIDEN	N.D.		07/27/2022		72,775						(72,775)		(38)	(38)		(38)
100267515	HEERENVEEN	N.D.		12/23/2025		54,339						(54,339)		(479)	(479)		(479)
100243573	AMSTERDAM	N.D.		09/26/2025		53,659						(53,659)		(284)	(284)		(284)
100218427	AMSTERDAM	N.D.		06/26/2025		53,407						(53,407)		(337)	(337)		(337)
100276864	AMSTERDAM	N.D.		01/28/2026		105,522						(105,522)		(561)	(561)		(561)
100281845	S-GRAVENHAGE	N.D.		02/25/2026		65,200						(65,200)		(169)	(169)		(169)
100276871	ROTTERDAM	N.D.		01/28/2026		100,441						(100,441)		(592)	(592)		(592)
100267441	RIJSLIJK	N.D.		12/23/2025		49,992						(49,992)		(474)	(474)		(474)
100276866	AMSTERDAM	N.D.		01/28/2026		99,706						(99,706)		(519)	(519)		(519)
100209082	AMSTERDAM	N.D.		04/29/2025		49,705						(49,705)		(277)	(277)		(277)
100267439	S-GRAVENHAGE	N.D.		12/23/2025		49,681						(49,681)		(446)	(446)		(446)
100281829	SP'JEN IJSE	N.D.		02/25/2026		62,801						(62,801)		(325)	(325)		(325)
5,00007E+11	S-GRAVENHAGE	N.D.		11/28/2025		49,099						(49,099)		(708)	(708)		(708)
100243541	WIEERT	N.D.		09/26/2025		48,517						(48,517)		(373)	(373)		(373)
100243629	AMSTERDAM	N.D.		09/26/2025		47,546						(47,546)		(254)	(254)		(254)
100080305	ZIERIKZEE	N.D.		02/22/2022		62,223						(62,223)		(221)	(221)		(221)
100281844	AMSTERDAM	N.D.		02/25/2026		59,527						(59,527)		(310)	(310)		(310)
100276863	AMSTERDAM	N.D.		01/28/2026		91,384						(91,384)		(476)	(476)		(476)
100243633	AMSTERDAM	N.D.		09/26/2025		44,901						(44,901)		(245)	(245)		(245)
100209053	EINDHOVEN	N.D.		04/29/2025		44,364						(44,364)		(176)	(176)		(176)
100258185	AMSTERDAM	N.D.		11/26/2025		44,102						(44,102)		(315)	(315)		(315)
100197722	SCHIEDAM	N.D.		02/26/2025		43,906						(43,906)		(54)	(54)		(54)
100161699	ROTTERDAM	N.D.		07/29/2024		43,277						(43,277)		(261)	(261)		(261)
100134402	NETHERLANDS	N.D.		10/27/2023		57,520						(57,520)		(113)	(113)		(113)
100281864	AMSTERDAM	N.D.		11/26/2025		43,102						(43,102)		(235)	(235)		(235)
100185719	ROTTERDAM	N.D.		12/20/2024		42,952						(42,952)		(232)	(232)		(232)
5,00007E+11	DELFT	N.D.		08/29/2025		42,695						(42,695)		(664)	(664)		(664)
100271852	S-GRAVENHAGE	N.D.		12/31/2025		42,560						(42,560)		(175)	(175)		(175)
100203674	ROTTERDAM	N.D.		03/26/2025		42,355						(42,355)		(52)	(52)		(52)
100276867	ROTTERDAM	N.D.		01/28/2026		84,379						(84,379)		(497)	(497)		(497)
100276669	ROTTERDAM	N.D.		01/28/2026		83,991						(83,991)		(495)	(495)		(495)
100281656	ROTTERDAM	N.D.		02/25/2026		53,574						(53,574)		(221)	(221)		(221)
100235356	AMSTERDAM	N.D.		06/28/2025		41,773						(41,773)		(233)	(233)		(233)
100276863	AMSTERDAM	N.D.		01/28/2026		81,282						(81,282)		(400)	(400)		(400)
100243383	VLAARDINGEN	N.D.		09/26/2025		40,560						(40,560)		(219)	(219)		(219)
100082602	DEN HAG	N.D.		04/27/2022		53,819						(53,819)		(22)	(22)		(22)
100139638	UNITED KINGDOM	GB		12/18/2023		43,957						(43,957)		(350)	(350)		(350)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5_00007E+11	MAASTRICHT		NLD		06/29/2025		39,784						(39,784)	(592)	(592)		(592)
100248515	ROTTERDAM		NLD		09/26/2025		39,662						(39,662)	(217)	(217)		(217)
100276692	VIERIT		NLD		01/28/2026		79,018						(79,018)	(473)	(473)		(473)
100180653	APELDORP		NLD		11/21/2024		39,396						(39,396)	(215)	(215)		(215)
100281883	HOOFDOP		NLD		02/25/2026		49,605						(49,605)	(162)	(162)		(162)
100243616	ROTTERDAM		NLD		09/26/2025		38,644						(38,644)	(211)	(211)		(211)
100197752	ROTTERDAM		NLD		02/26/2025		38,347						(38,347)	(209)	(209)		(209)
100185720	ROTTERDAM		NLD		12/20/2024		38,323						(38,323)	(207)	(207)		(207)
100276666	ROTTERDAM		NLD		01/28/2026		76,250						(76,250)	(450)	(450)		(450)
100276650	AMSTERDAM		NLD		01/28/2026		76,173						(76,173)	(456)	(456)		(456)
100276688	AMSTERDAM		NLD		01/28/2026		76,015						(76,015)	(1,774)	(1,774)		(1,774)
100276619	AMSTERDAM		NLD		01/28/2026		75,786						(75,786)	(470)	(470)		(470)
100281850	AMSTERDAM		NLD		02/25/2026		48,365						(48,365)	(187)	(187)		(187)
100197743	SCHIEDAM		NLD		02/26/2025		37,622						(37,622)	(46)	(46)		(46)
100281836	DEEN HAAG		NLD		02/25/2026		47,621						(47,621)	(133)	(133)		(133)
100130106	NETHERLANDS		NLD		09/26/2023		49,196						(49,196)	(101)	(101)		(101)
100281865	AMSTERDAM		NLD		02/25/2026		46,691						(46,691)	(137)	(137)		(137)
100276670	ROTTERDAM		NLD		01/28/2026		71,606						(71,606)	(422)	(422)		(422)
100137288	NETHERLANDS		NLD		11/28/2023		47,352						(47,352)	(71)	(71)		(71)
100276636	ARNHEM		NLD		01/28/2026		70,103						(70,103)	(392)	(392)		(392)
100224576	S-GRAVENHAGE		NLD		07/28/2025		34,932						(34,932)	(48)	(48)		(48)
100185721	ROTTERDAM		NLD		12/20/2024		34,930						(34,930)	(189)	(189)		(189)
100203666	S-GRAVENHAGE		NLD		03/26/2025		34,721						(34,721)	(136)	(136)		(136)
100267433	AMERONGEN		NLD		12/23/2025		34,641						(34,641)	(201)	(201)		(201)
100185724	ROTTERDAM		NLD		12/20/2024		34,423						(34,423)	(186)	(186)		(186)
100267464	AMSTERDAM		NLD		12/23/2025		34,423						(34,423)	(336)	(336)		(336)
100243840	AMSTERDAM		NLD		09/26/2025		34,156						(34,156)	(187)	(187)		(187)
10063428	ARNHEM		NLD		05/27/2022		45,470						(45,470)	(66)	(66)		(66)
100209083	AMSTERDAM		NLD		04/29/2025		33,840						(33,840)	(189)	(189)		(189)
100267423	S-GRAVENHAGE		NLD		12/23/2025		33,797						(33,797)	(370)	(370)		(370)
100212719	S-GRAVENHAGE		NLD		05/28/2025		33,409						(33,409)	(53)	(53)		(53)
100078609	ROTTERDAM		NLD		01/26/2022		44,393						(44,393)	(15)	(15)		(15)
100083401	AMSTERDAM		NLD		05/27/2022		44,247						(44,247)	(47)	(47)		(47)
100212770	ROTTERDAM		NLD		05/28/2025		33,069						(33,069)	(173)	(173)		(173)
5_00007E+11	HAARLEM		NLD		11/28/2025		32,962						(32,962)	(483)	(483)		(483)
100267442	LEIDEN		NLD		12/23/2025		32,875						(32,875)	(300)	(300)		(300)
100153762	TILBURG		NLD		05/30/2024		32,860						(32,860)	(141)	(141)		(141)
100197721	SCHIEDAM		NLD		02/26/2025		32,486						(32,486)	(40)	(40)		(40)
100281828	ROTTERDAM		NLD		02/25/2026		41,315						(41,315)	(214)	(214)		(214)
100191459	ROERMOND		NLD		01/29/2025		31,657						(31,657)	(38)	(38)		(38)
100256200	GRONINGEN		NLD		11/26/2025		31,637						(31,637)	(224)	(224)		(224)
100281827	ROTTERDAM		NLD		02/25/2026		40,125						(40,125)	(208)	(208)		(208)
100267495	AMSTERDAM		NLD		12/23/2025		31,319						(31,319)	(438)	(438)		(438)
100078661	AMSTERDAM		NLD		01/26/2022		41,734						(41,734)	(37)	(37)		(37)
100267488	AMSTERDAM		NLD		12/23/2025		31,293						(31,293)	(289)	(289)		(289)
100267521	LEEWARDEN		NLD		12/23/2025		31,075						(31,075)	(257)	(257)		(257)
100276647	S-GRAVENHAGE		NLD		01/28/2026		61,929						(61,929)	(388)	(388)		(388)
7410042	PROFPH		GBR		09/19/2025		27,357						(27,177)	.179	(179)		(179)
100203694	S-GRAVENHAGE		NLD		03/26/2025		30,787						(30,787)	(126)	(126)		(126)
100281853	ROTTERDAM		NLD		02/25/2026		38,444						(38,444)	(94)	(94)		(94)
100281854	ROTTERDAM		NLD		02/25/2026		38,444						(38,444)	(97)	(97)		(97)

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10014723	HAARLEM		N.D.		03/27/2024		30,029						(30,029)		(166)	(166)		(166)
100281841	AMSTERDAM		N.D.		02/25/2026		38,320						(38,320)		(242)	(242)		(242)
5,00007E+11	AMUJEO		N.D.		12/23/2025		29,906						(29,906)		(405)	(405)		(405)
100276779	S-GRAVENHAGE		N.D.		01/28/2026		59,607						(59,607)		(340)	(340)		(340)
100218362	EINDHOVEN		N.D.		06/28/2025		29,666						(29,666)		(200)	(200)		(200)
100267428	AMSTERDAM		N.D.		12/23/2025		29,856						(29,856)		(99)	(99)		(99)
100203625	UNITED KINGDOM	GBR			03/27/2025		32,393						(32,393)		(30)	(30)		(30)
100191463	TILBURG		N.D.		01/29/2025		29,518						(29,518)		(213)	(213)		(213)
100267472	AMSTERDAM		N.D.		12/23/2025		29,304						(29,304)		(90)	(90)		(90)
100276648	S-GRAVENHAGE		N.D.		01/28/2026		58,388						(58,388)		(351)	(351)		(351)
5,00007E+11	S-HERTOGENBOSCH		N.D.		09/30/2025		29,226						(29,226)		(498)	(498)		(498)
100235358	AMSTERDAM		N.D.		06/28/2025		29,168						(29,168)		(161)	(161)		(161)
100134417	NETHERLANDS		N.D.		10/27/2023		29,110						(29,110)		(61)	(61)		(61)
100197754	ROTTERDAM		N.D.		02/26/2025		29,110						(29,110)		(164)	(164)		(164)
5,00007E+11	AMSTERDAM		N.D.		09/30/2025		29,110						(29,110)		(445)	(445)		(445)
5,00008E+11	HOOGEVEEN		N.D.		12/23/2025		29,110						(29,110)		(392)	(392)		(392)
100119688	ROTTERDAM		N.D.		07/28/2023		38,716						(38,716)		(81)	(81)		(81)
100087001	ROTTERDAM		N.D.		09/27/2022		38,348						(38,348)		(36)	(36)		(36)
100203678	VLAARDINGEN		N.D.		03/26/2025		28,746						(28,746)		(35)	(35)		(35)
100243817	ROTTERDAM		N.D.		09/26/2025		28,528						(28,528)		(156)	(156)		(156)
100271860	AMSTERDAM		N.D.		12/31/2025		28,528						(28,528)		(13)	(13)		(13)
100276774	DEVENTER		N.D.		01/28/2026		56,549						(56,549)		(323)	(323)		(323)
5,00007E+11	TENEUZEN		N.D.		09/30/2025		28,334						(28,334)		(437)	(437)		(437)
100276894	AMSTERDAM		N.D.		01/28/2026		56,172						(56,172)		(293)	(293)		(293)
100218368	HAARLEM		N.D.		06/26/2025		28,085						(28,085)		(157)	(157)		(157)
5,00007E+11	HILVERSUM		N.D.		10/31/2025		28,018						(28,018)		(433)	(433)		(433)
100084256	AMSTERDAM		N.D.		06/30/2022		36,897						(36,897)		(14)	(14)		(14)
100276890	AMSTERDAM		N.D.		01/28/2026		55,156						(55,156)		(283)	(283)		(283)
100243814	ROTTERDAM		N.D.		09/26/2025		27,596						(27,596)		(144)	(144)		(144)
100243579	NIJMEGEN		N.D.		09/26/2025		27,218						(27,218)		(150)	(150)		(150)
5,00007E+11	EINDHOVEN		N.D.		12/23/2025		27,169						(27,169)		(361)	(361)		(361)
5,00008E+11	ALPHEN AAN DEN RIJN		N.D.		02/25/2026		30,412						(30,412)		(155)	(155)		(155)
100276809	ROTTERDAM		N.D.		01/28/2026		52,398						(52,398)		(287)	(287)		(287)
100180942	ROTTERDAM		N.D.		11/27/2024		26,199						(26,199)		(145)	(145)		(145)
100276851	WIEERT		N.D.		01/28/2026		51,864						(51,864)		(310)	(310)		(310)
100197758	AMSTERDAM		N.D.		02/26/2025		25,835						(25,835)		(148)	(148)		(148)
100281684	S-GRAVENHAGE		N.D.		02/25/2026		33,018						(33,018)		(132)	(132)		(132)
100209056	LAREN		N.D.		04/29/2025		25,776						(25,776)		(24)	(24)		(24)
10078613	CAPELLE AAN DEN IJSSSEL		N.D.		01/26/2022		34,334						(34,334)		(12)	(12)		(12)
100191444	BREDA		N.D.		01/29/2025		25,680						(25,680)		(16)	(16)		(16)
100243841	AMSTERDAM		N.D.		09/26/2025		25,398						(25,398)		(139)	(139)		(139)
100249115	AMSTERDAM		N.D.		10/29/2025		25,229						(25,229)		(13)	(13)		(13)
100271668	HAARLEM		N.D.		12/31/2025		25,229						(25,229)		(11)	(11)		(11)
100224939	AMSTERDAM		N.D.		07/28/2025		25,180						(25,180)		(51)	(51)		(51)
100191488	ROTTERDAM		N.D.		01/29/2025		24,666						(24,666)		(184)	(184)		(184)
100197735	S-GRAVENHAGE		N.D.		02/26/2025		24,627						(24,627)		(134)	(134)		(134)
100271863	ZWOLLE		N.D.		12/31/2025		24,325						(24,325)		(11)	(11)		(11)
100276737	S-GRAVENHAGE		N.D.		01/28/2026		48,847						(48,847)		(309)	(309)		(309)
100267446	VLISSINGEN		N.D.		12/23/2025		24,452						(24,452)		(214)	(214)		(214)
100276886	AMSTERDAM		N.D.		01/28/2026		48,769						(48,769)		(232)	(232)		(232)
100139615	UNITED KINGDOM	GBR			12/18/2023		26,742						(26,742)		(6)	(6)		(6)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100276872	ROTTERDAM	NLD		01/28/2026		48,576						(48,576)		(286)	(286)		(286)
100209046	ARNHEM	NLD		04/29/2025		24,258						(24,258)		(137)	(137)		(137)
100243622	ROTTERDAM	NLD		09/26/2025		24,258						(24,258)		(130)	(130)		(130)
100203677	BRIELLE	NL		03/26/2025		24,161						(24,161)		(30)	(30)		(30)
100203660	S-GRAVENHAGE	NLD		03/26/2025		24,089						(24,089)		(134)	(134)		(134)
100236177	AIERSPOORT	NLD		11/26/2025		23,870						(23,870)		(71)	(71)		(71)
100161687	S-GRAVENHAGE	NLD		07/29/2024		23,797						(23,797)		(198)	(198)		(198)
100168866	UNITED KINGDOM	GBR		09/26/2024		26,029						(26,029)		(197)	(197)		(197)
100185715	HAARLEM	NLD		12/20/2024		23,793						(23,793)		(40)	(40)		(40)
100065026	S-HERTOEGHOSCH	NLD		07/27/2022		31,374						(31,374)		(14)	(14)		(14)
100276794	MAASSTRICHT	NLD		01/28/2026		46,544						(46,544)		(273)	(273)		(273)
100173609	S-GRAVENHAGE	NLD		10/29/2024		23,288						(23,288)		(182)	(182)		(182)
100243554	KAMPEN	NLD		09/26/2025		23,288						(23,288)		(148)	(148)		(148)
100276835	NIJMEEN	NLD		01/28/2026		46,447						(46,447)		(385)	(385)		(385)
5,00007E+11	ROTTERDAM	NLD		11/28/2025		23,191						(23,191)		(373)	(373)		(373)
100209065	S-GRAVENHAGE	NLD		04/29/2025		23,191						(23,191)		(92)	(92)		(92)
100191488	HENGLO	NLD		01/29/2025		23,183						(23,183)		(174)	(174)		(174)
100209048	HILVERSUM	NLD		04/29/2025		23,139						(23,139)		(21)	(21)		(21)
100088497	AUMULO	NLD		10/27/2022		30,726						(30,726)		(40)	(40)		(40)
100276732	S-GRAVENHAGE	NLD		01/28/2026		45,479						(45,479)		(274)	(274)		(274)
100267447	AIJSTERDAI	NLD		12/23/2025		22,646						(22,646)		(108)	(108)		(108)
100203635	S-GRAVENHAGE	NLD		03/26/2025		22,600						(22,600)		(92)	(92)		(92)
100243593	AIJSTERDAI	NLD		09/26/2025		22,514						(22,514)		(125)	(125)		(125)
100173641	TILBURG	NLD		10/29/2024		22,487						(22,487)		(33)	(33)		(33)
100224689	AIJSTERDAI	NLD		07/28/2025		22,487						(22,487)		(13)	(13)		(13)
100209050	TIEL	NLD		04/29/2025		22,296						(22,296)		(91)	(91)		(91)
100271649	ROTTERDAM	NLD		12/31/2025		22,182						(22,182)		(78)	(78)		(78)
100243603	AIJSTERDAI	NLD		09/26/2025		22,027						(22,027)		(115)	(115)		(115)
100082762	AIJSTERDAI	NLD		04/27/2022		23,255						(23,255)		(13)	(13)		(13)
100180948	AIJSTERVEEN	NLD		10/28/2024		21,930						(21,930)		(125)	(125)		(125)
100276639	S-GRAVENHAGE	NLD		01/28/2026		43,737						(43,737)		(250)	(250)		(250)
100197753	ROTTERDAM	NLD		02/26/2025		21,899						(21,899)		(120)	(120)		(120)
100276653	AIJSTERDAI	NLD		01/28/2026		43,621						(43,621)		(277)	(277)		(277)
100083432	DEN HAAG	NLD		05/27/2022		29,110						(29,110)		(26)	(26)		(26)
100271694	S-GRAVENHAGE	NLD		12/31/2025		21,833						(21,833)		(20)	(20)		(20)
100276692	AIJSTERDAI	NLD		01/28/2026		43,544						(43,544)		(223)	(223)		(223)
100243572	GRONINGEN	NLD		09/26/2025		21,794						(21,794)		(154)	(154)		(154)
100268168	DIETINCHEM	NLD		11/26/2025		21,619						(21,619)		(120)	(120)		(120)
100218394	ENSCHDE	NLD		06/26/2025		21,614						(21,614)		(120)	(120)		(120)
5,00007E+11	ENSCHDE	NLD		08/29/2025		21,541						(21,541)		(341)	(341)		(341)
5,00008E+11	S-GRAVENHAGE	NLD		06/30/2025		21,347						(21,347)		(332)	(332)		(332)
100147327	BRIELLE	NL		03/27/2024		21,347						(21,347)		(132)	(132)		(132)
100276805	S-GRAVENHAGE	NLD		01/28/2026		42,576						(42,576)		(244)	(244)		(244)
100281622	AIJSTERDAI	NLD		02/25/2026		27,283						(27,283)		(104)	(104)		(104)
100268168	DIETINCHEM	NLD		11/26/2025		21,114						(21,114)		(115)	(115)		(115)
5,00008E+11	RIJSLIJK	NLD		05/30/2025		21,105						(21,105)		(337)	(337)		(337)
5,00007E+11	UIRECHT	NLD		09/30/2025		21,081						(21,081)		(331)	(331)		(331)
100249492	LEIJSCHERDAI	NLD		10/29/2025		20,998						(20,998)		(26)	(26)		(26)
5,00008E+11	ZANDAM	NLD		04/30/2025		20,959						(20,959)		(323)	(323)		(323)
5,00008E+11	AIJSTERDAI	NLD		05/30/2025		20,959						(20,959)		(312)	(312)		(312)
5,00008E+11	NIJMEEN	NLD		05/30/2025		20,862						(20,862)		(333)	(333)		(333)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
100235317		ENSCHDE	N.D.	06/28/2025	.....	20,857	.....	.....	.....	.....	.....	(20,857)	(29)	(23)	.....	(23)
100248835		AMSTERDAM	N.D.	09/28/2025	.....	20,395	.....	.....	.....	.....	.....	(20,395)	(112)	(112)	.....	(112)
100267482		ROTTERDAM	N.D.	12/23/2025	.....	20,571	.....	.....	.....	.....	.....	(20,571)	(336)	(336)	.....	(336)
100267422		S-GRAVENHAGE	N.D.	12/23/2025	.....	20,542	.....	.....	.....	.....	.....	(20,542)	(225)	(225)	.....	(225)
100180817		S-GRAVENHAGE	N.D.	11/27/2024	.....	20,435	.....	.....	.....	.....	.....	(20,435)	(121)	(121)	.....	(121)
100218402		AMSTERDAM	N.D.	06/28/2025	.....	20,377	.....	.....	.....	.....	.....	(20,377)	(106)	(106)	.....	(106)
100278876		AMSTERDAM	N.D.	01/28/2026	.....	40,641	.....	.....	.....	.....	.....	(40,641)	(219)	(219)	.....	(219)
5.00007E+11		SCHEDAM	N.D.	02/25/2026	.....	42,720	.....	.....	.....	.....	.....	(42,679)	.....	(41)	.....	(41)
100271880		ZWOLLE	N.D.	12/31/2025	.....	20,231	.....	.....	.....	.....	.....	(20,231)	(9)	(9)	.....	(9)
100276837		ARNHEM	N.D.	01/28/2026	.....	40,351	.....	.....	.....	.....	.....	(40,351)	(230)	(230)	.....	(230)
100258167		S-GRAVENHAGE	N.D.	11/28/2025	.....	20,159	.....	.....	.....	.....	.....	(20,159)	(147)	(147)	.....	(147)
100281873		AANSTELVEEN	N.D.	02/25/2026	.....	25,764	.....	.....	.....	.....	.....	(25,764)	(56)	(56)	.....	(56)
100276724		UTRECHT	N.D.	01/28/2026	.....	40,138	.....	.....	.....	.....	.....	(40,138)	(250)	(250)	.....	(250)
100153761		ZUIDLAREN	N.D.	06/30/2024	.....	20,037	.....	.....	.....	.....	.....	(20,037)	(78)	(78)	.....	(78)
100278875		AMSTERDAM	N.D.	01/28/2026	.....	39,770	.....	.....	.....	.....	.....	(39,770)	(240)	(240)	.....	(240)
100085124		TILBURG	N.D.	07/27/2022	.....	26,490	.....	.....	.....	.....	.....	(26,490)	(44)	(44)	.....	(44)
100276742		ERSEL	N.D.	01/28/2026	.....	39,567	.....	.....	.....	.....	.....	(39,567)	(186)	(186)	.....	(186)
100278860		AMSTERDAM	N.D.	01/28/2026	.....	39,480	.....	.....	.....	.....	.....	(39,480)	(234)	(234)	.....	(234)
5.00007E+11		BUSSUM	N.D.	10/31/2025	.....	19,746	.....	.....	.....	.....	.....	(19,746)	(298)	(298)	.....	(298)
100267824		DELFT	N.D.	12/23/2025	.....	19,562	.....	.....	.....	.....	.....	(19,562)	(91)	(91)	.....	(91)
100293087		AMSTERDAM	N.D.	04/29/2025	.....	19,504	.....	.....	.....	.....	.....	(19,504)	(18)	(18)	.....	(18)
500005456001A		ROTTERDAM	N.D.	12/20/2024	.....	19,407	.....	.....	.....	.....	.....	(19,407)	(307)	(307)	.....	(307)
100281840		NOLLEGA	N.D.	02/25/2026	.....	24,741	.....	.....	.....	.....	.....	(24,741)	(119)	(119)	.....	(119)
100147397		ZUIDPEN	N.D.	01/29/2024	.....	19,315	.....	.....	.....	.....	.....	(19,315)	(127)	(127)	.....	(127)
100258175		DEN HAAG	N.D.	11/26/2025	.....	19,288	.....	.....	.....	.....	.....	(19,288)	(136)	(136)	.....	(136)
100218873		EINDHOVEN	N.D.	06/26/2025	.....	19,285	.....	.....	.....	.....	.....	(19,285)	(93)	(93)	.....	(93)
100218414		EMMEN	N.D.	06/26/2025	.....	19,279	.....	.....	.....	.....	.....	(19,279)	(41)	(41)	.....	(41)
100218839		AMSTERDAM	N.D.	06/26/2025	.....	19,193	.....	.....	.....	.....	.....	(19,193)	(136)	(136)	.....	(136)
100191457		AMSTERDAM	N.D.	01/29/2025	.....	18,922	.....	.....	.....	.....	.....	(18,922)	(18)	(18)	.....	(18)
100271897		TILBURG	N.D.	12/31/2025	.....	18,824	.....	.....	.....	.....	.....	(18,824)	(67)	(67)	.....	(67)
100267428		AMSTERDAM	N.D.	12/23/2025	.....	18,810	.....	.....	.....	.....	.....	(18,810)	(389)	(389)	.....	(389)
100180851		AMSTERDAM	N.D.	11/27/2024	.....	18,766	.....	.....	.....	.....	.....	(18,766)	(105)	(105)	.....	(105)
100243395		S-GRAVENHAGE	N.D.	09/26/2025	.....	18,703	.....	.....	.....	.....	.....	(18,703)	(30)	(30)	.....	(30)
100281823		S-GRAVENHAGE	N.D.	02/25/2026	.....	23,904	.....	.....	.....	.....	.....	(23,904)	(283)	(283)	.....	(283)
5.00008E+11		S-GRAVENHAGE	N.D.	12/23/2025	.....	18,679	.....	.....	.....	.....	.....	(18,679)	(249)	(249)	.....	(249)
5.00007E+11		WATERINGEN	N.D.	01/28/2026	.....	45,756	.....	.....	.....	.....	.....	(45,756)	(121)	(121)	.....	(121)
5.00008E+11		DORDRECHT	N.D.	06/30/2025	.....	18,592	.....	.....	.....	.....	.....	(18,592)	(300)	(300)	.....	(300)
100197730		VIJVERA	N.D.	02/26/2025	.....	18,553	.....	.....	.....	.....	.....	(18,553)	(102)	(102)	.....	(102)
100267418		DUJVENDECHT	N.D.	12/23/2025	.....	18,464	.....	.....	.....	.....	.....	(18,464)	(284)	(284)	.....	(284)
100150255		ROTTERDAM	N.D.	04/29/2024	.....	18,456	.....	.....	.....	.....	.....	(18,456)	(115)	(115)	.....	(115)
5.00008E+11		ORHOOT	N.D.	02/25/2026	.....	20,710	.....	.....	.....	.....	.....	(20,710)	(56)	(56)	.....	(56)
100281824		AMSTERDAM	N.D.	02/25/2026	.....	23,553	.....	.....	.....	.....	.....	(23,553)	(91)	(91)	.....	(91)
100185714		HAARLEM	N.D.	12/20/2024	.....	18,339	.....	.....	.....	.....	.....	(18,339)	(32)	(32)	.....	(32)
100276733		UTRECHT	N.D.	01/28/2026	.....	36,577	.....	.....	.....	.....	.....	(36,577)	(217)	(217)	.....	(217)
5.00007E+11		RIDDERKERK	N.D.	11/28/2025	.....	18,305	.....	.....	.....	.....	.....	(18,305)	(288)	(288)	.....	(288)
100180810		UTRECHT	N.D.	11/27/2024	.....	18,242	.....	.....	.....	.....	.....	(18,242)	(108)	(108)	.....	(108)
100235389		ROTTERDAM	N.D.	06/28/2025	.....	18,242	.....	.....	.....	.....	.....	(18,242)	(102)	(102)	.....	(102)
100384282		UTRECHT	N.D.	06/30/2022	.....	24,317	.....	.....	.....	.....	.....	(24,317)	(26)	(26)	.....	(26)
100139754		UNITED KINGDOM	GBR	12/18/2023	.....	19,704	.....	.....	.....	.....	.....	(19,704)	(95)	(95)	.....	(95)
100197736		S-GRAVENHAGE	N.D.	02/26/2025	.....	17,967	.....	.....	.....	.....	.....	(17,967)	(98)	(98)	.....	(98)

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
	2	3					8	9	10	11						12	13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100281887	AMSTERDAM	ND		02/25/2026		22,943						(22,943)		(71)			(71)
100084294	UTRECHT	ND		06/30/2022		23,851						(23,851)		(26)			(26)
100267438	BAARN	ND		12/23/2025		17,757						(17,757)		(213)			(213)
100197723	TILBURG	ND		02/26/2025		17,641						(17,641)		(102)			(102)
100276798	LEIDEN	ND		01/28/2026		34,680						(34,680)		(200)			(200)
100157550	AMSTERDAM	ND		06/28/2024		17,349						(17,349)		(25)			(25)
100134405	NETHERLANDS	ND		10/27/2023		17,337						(17,337)		(30)			(30)
100209061	LAREN	ND		04/29/2025		17,311						(17,311)		(97)			(97)
100212784	S-GRAVENHAGE	ND		05/28/2025		17,311						(17,311)		(96)			(96)
100267437	AMSTERDAM	ND		12/23/2025		17,311						(17,311)		(122)			(122)
100276752	UTRECHT	ND		01/28/2026		34,138						(34,138)		(215)			(215)
5_00008E+11	CAPELLE AAN DEN IJSS	ND		01/28/2026		41,890						(41,890)		(310)			(310)
100090567	ALKMAAR	ND		12/28/2022		22,603						(22,603)		(47)			(47)
100276884	AMSTERDAM	ND		01/28/2026		33,674						(33,674)		(175)			(175)
100276811	TILBURG	ND		01/28/2026		33,674						(33,674)		(188)			(188)
100203715	RIJSWIJK	ND		03/26/2025		16,837						(16,837)		(92)			(92)
50005000004A	HARDERVIJK	ND		10/29/2024		16,758						(16,758)		(26)			(26)
100139748	UNITED KINGDOM	GBR		12/18/2023		18,302						(18,302)		(134)			(134)
100267430	AMSTERDAM	ND		12/23/2025		16,680						(16,680)		(95)			(95)
100180836	S-HERTOEBOSCH	ND		11/27/2024		16,664						(16,664)		(98)			(98)
100203084	AMSTERDAM	ND		04/29/2025		16,612						(16,612)		(164)			(164)
100218379	DEN HAG	ND		06/26/2025		16,593						(16,593)		(90)			(90)
5_00008E+11	S-GRAVENHAGE	ND		04/30/2025		16,593						(16,593)		(265)			(265)
100153561	UNITED KINGDOM	GBR		05/29/2024		18,150						(18,150)		(122)			(122)
100258155	S-GRAVENHAGE	ND		11/26/2025		16,496						(16,496)		(27)			(27)
5_00007E+11	S-GRAVENHAGE	ND		12/23/2025		16,496						(16,496)		(212)			(212)
100191420	WAALE	ND		01/29/2025		16,447						(16,447)		(23)			(23)
100276723	S-GRAVENHAGE	ND		01/28/2026		32,706						(32,706)		(206)			(206)
100258199	GRONINGEN	ND		11/26/2025		16,292						(16,292)		(115)			(115)
100082003	AMSTERDAM	ND		03/30/2022		21,702						(21,702)		(85)			(85)
100191497	APELDORP	ND		01/29/2025		16,127						(16,127)		(9)			(9)
100267494	ROTTERDAM	ND		12/23/2025		16,077						(16,077)		(142)			(142)
100086330	ENSCHDE	ND		08/29/2022		21,178						(21,178)		(28)			(28)
100243606	GRONINGEN	ND		09/26/2025		15,865						(15,865)		(86)			(86)
5_00008E+11	TER APEL	ND		01/28/2026		38,879						(38,879)		(102)			(102)
100087612	AMSTERDAM	ND		09/27/2022		21,129						(21,129)		(22)			(22)
100271666	GRONINGEN	ND		12/31/2025		15,826						(15,826)		(56)			(56)
100276880	DEN HAG	ND		01/28/2026		31,445						(31,445)		(176)			(176)
100281187	S-GRAVENHAGE	ND		11/26/2025		15,647						(15,647)		(89)			(89)
100203633	MIDDELBURG	ND		03/26/2025		15,603						(15,603)		(88)			(88)
100165215	HELEN	ND		08/28/2024		15,525						(15,525)		(71)			(71)
100243618	LEIDEN	ND		09/26/2025		15,525						(15,525)		(87)			(87)
100276832	EGMOND ANZEE	ND		01/28/2026		30,965						(30,965)		(187)			(187)
5_00008E+11	KATWIJHEVEL	ND		12/23/2025		15,525						(15,525)		(212)			(212)
100081927	AMSTERDAM	ND		03/30/2022		20,668						(20,668)		(69)			(69)
100083301	AMSTERDAM	ND		05/27/2022		20,595						(20,595)		(86)			(86)
100203685	COULENBORG	ND		03/26/2025		15,378						(15,378)		(87)			(87)
100173628	AMERSFOORT	ND		10/29/2024		15,283						(15,283)		(10)			(10)
100276782	DEN HAG	ND		01/28/2026		30,461						(30,461)		(154)			(154)
100243492	UTRECHT	ND		09/26/2025		15,210						(15,210)		(114)			(114)
100218434	ZAANDAM	ND		06/26/2025		15,186						(15,186)		(82)			(82)

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10029054	JHRISM	ND		04/29/2025		15,064						(15,064)		(15)		(15)
10024828	AMSTERDAM	ND		09/28/2025		15,040						(15,040)		(81)		(81)
10020390	UTRECHT	ND		03/26/2025		14,992						(14,992)		(87)		(87)
10014102	ROTTERDAM	ND		01/29/2024		14,943						(14,943)		(141)		(141)
10009569	ZEIST	ND		12/28/2022		19,601						(19,601)		(41)		(41)
10027695	AMSTERDAM	ND		01/28/2026		29,320						(29,320)		(147)		(147)
10027681	AMSTERDAM	ND		01/28/2026		29,315						(29,315)		(431)		(431)
100258180	S-GRAVENHAGE	ND		11/28/2025		14,686						(14,686)		(40)		(40)
100218367	LEUTEN	ND		06/26/2025		14,671						(14,671)		(80)		(80)
100081590	BERGEN OP ZOOM	ND		03/30/2022		19,407						(19,407)		(29)		(29)
10024839	AMSTERDAM	ND		09/28/2025		14,555						(14,555)		(79)		(79)
100276789	NIJMEEN	ND		01/28/2026		29,029						(29,029)		(157)		(157)
100276758	VALKENSWAARD	ND		01/28/2026		29,029						(29,029)		(172)		(172)
100281837	AMSTERDAM	ND		02/25/2026		18,602						(18,602)		(31)		(31)
5_00008E+11	BARDEVEDORP	ND		04/30/2025		14,555						(14,555)		(224)		(224)
5_00008E+11	AMSTERDAM	ND		05/30/2025		14,555						(14,555)		(229)		(229)
100224887	TILBURG	ND		07/28/2025		14,506						(14,506)		(9)		(9)
100235384	AMSTERDAM	ND		06/28/2025		14,506						(14,506)		(25)		(25)
100243561	UTRECHT	ND		09/26/2025		14,439						(14,439)		(110)		(110)
100281819	HAARLEM	ND		02/25/2026		18,416						(18,416)		(77)		(77)
100267420	BRIELLE	ND		12/23/2025		14,361						(14,361)		(130)		(130)
5_00007E+11	MILDECHT	ND		10/31/2025		14,322						(14,322)		(129)		(129)
100276725	ROTTERDAM	ND		01/28/2026		28,449						(28,449)		(153)		(153)
100083406	YERSEKE	ND		09/27/2022		18,703						(18,703)		(26)		(26)
500005046001A	ENGSEDE	ND		11/27/2024		13,983						(13,983)		(229)		(229)
5_00008E+11	STEERWIJLK	ND		07/31/2025		13,973						(13,973)		(225)		(225)
100276648	AMERSFOORT	ND		01/28/2026		27,868						(27,868)		(134)		(134)
100276873	HILVERSUM	ND		01/28/2026		27,868						(27,868)		(162)		(162)
100276825	BERGELK	ND		01/28/2026		27,868						(27,868)		(152)		(152)
100218411	LEEUWARDEN	ND		06/26/2025		13,900						(13,900)		(77)		(77)
100258170	AMSTERDAM	ND		11/26/2025		13,876						(13,876)		(80)		(80)
100243985	GRONINGEN	ND		09/26/2025		13,827						(13,827)		(76)		(76)
100084255	AMSTERDAM	ND		06/30/2022		18,412						(18,412)		(7)		(7)
100276728	S-GRAVENHAGE	ND		01/28/2026		27,326						(27,326)		(200)		(200)
100276823	S-GRAVENHAGE	ND		01/28/2026		27,171						(27,171)		(157)		(157)
100147330	GRONINGEN	ND		03/27/2024		13,585						(13,585)		(21)		(21)
100267444	ROTTERDAM	ND		12/23/2025		13,585						(13,585)		(43)		(43)
100267481	S-GRAVENHAGE	ND		12/23/2025		13,585						(13,585)		(118)		(118)
5_00007E+11	AMSTERDAM-DUINENDREC	ND		10/31/2025		13,585						(13,585)		(204)		(204)
100267498	DOETINCHEM	ND		12/23/2025		13,502						(13,502)		(116)		(116)
100267451	S-GRAVENHAGE	ND		12/23/2025		13,488						(13,488)		(128)		(128)
100290902	S-GRAVENHAGE	ND		04/29/2025		13,391						(13,391)		(13)		(13)
100218423	ALKMAAR	ND		06/26/2025		13,391						(13,391)		(75)		(75)
100267511	NIJMEEN	ND		12/23/2025		13,391						(13,391)		(119)		(119)
5_00008E+11	EINDHOVEN	ND		12/30/2025		13,313						(13,313)		(173)		(173)
100267516	S-GRAVENHAGE	ND		12/23/2025		13,245						(13,245)		(75)		(75)
100077966	LEIJDEN	ND		12/29/2021		17,624						(17,624)		(15)		(15)
100281876	GRONINGEN	ND		02/25/2026		16,866						(16,866)		(37)		(37)
5_00005E+11	S-GRAVENHAGE	ND		07/26/2024		13,192						(13,192)		(227)		(227)
100249108	S-GRAVENHAGE	ND		10/29/2025		13,172						(13,172)		(73)		(73)
100080317	AMSTERDAM	ND		02/22/2022		17,524						(17,524)		(54)		(54)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
Loan Number		2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5.00008E+11		BRIELLE	NJ		03/31/2025		13,129						(13,129)		(217)	(217)		(217)
5.00005E+11		TILBURG	ND		02/28/2025		13,100						(13,100)		(211)	(211)		(211)
10019562		ROTTERDAM	ND		07/28/2023		17,466						(17,466)		(13)	(13)		(13)
100243631		GRONINGEN	ND		09/26/2025		13,100						(13,100)		(72)	(72)		(72)
100267500		NIJMEEN	ND		12/23/2025		13,100						(13,100)		(116)	(116)		(116)
100276760		S-GRAVENHAGE	ND		01/28/2026		26,116						(26,116)		(131)	(131)		(131)
100070254		AMSTERDAM	ND		06/31/2021		17,399						(17,399)		(41)	(41)		(41)
100197728		HOOGEVEEN	ND		02/26/2025		13,022						(13,022)		(16)	(16)		(16)
100243557		GRONINGEN	ND		09/26/2025		12,954						(12,954)		(70)	(70)		(70)
100276763		HILLEDOM	ND		01/28/2026		25,636						(25,636)		(158)	(158)		(158)
100080302		SCHIEDAM-VLAARDINGEN	ND		02/22/2022		17,248						(17,248)		(54)	(54)		(54)
100281879		DELFT	ND		02/25/2026		16,370						(16,370)		(40)	(40)		(40)
5.00007E+11		LEIDEN	ND		01/28/2026		31,417						(31,417)		(228)	(228)		(228)
100180949		LEIDEN	ND		11/27/2024		12,789						(12,789)		(76)	(76)		(76)
100141827		LANDGRAAF	ND		01/29/2024		12,736						(12,736)		(110)	(110)		(110)
100281632		GRONINGEN	ND		02/25/2026		16,221						(16,221)		(59)	(59)		(59)
100180909		HILLEDOM	ND		11/27/2024		12,614						(12,614)		(74)	(74)		(74)
5.00006E+11		TILBURG	ND		05/30/2025		12,614						(12,614)		(198)	(198)		(198)
100094264		AMSTERDAM	ND		06/30/2022		16,738						(16,738)		(6)	(6)		(6)
100281663		ROTTERDAM	ND		02/25/2026		15,998						(15,998)		(63)	(63)		(63)
100276780		HAARLEM	ND		01/28/2026		24,927						(24,927)		(137)	(137)		(137)
100243568		HUIZEN	ND		09/26/2025		12,372						(12,372)		(67)	(67)		(67)
100267404		BADKEVEDORP	ND		12/23/2025		12,372						(12,372)		(59)	(59)		(59)
100271900		HOOFDOP	ND		12/31/2025		12,284						(12,284)		(16)	(16)		(16)
100271901		HOOFDOP	ND		12/31/2025		12,284						(12,284)		(16)	(16)		(16)
100259195		GRONINGEN	ND		11/26/2025		12,263						(12,263)		(67)	(67)		(67)
100276730		EINDHOVEN	ND		01/28/2026		24,412						(24,239)		(172)	(172)		(172)
100224591		LEERSUM	ND		07/28/2025		12,107						(12,129)		(22)	(22)		(22)
100276806		AMSTERDAM	ND		01/28/2026		24,332						(24,191)		(141)	(141)		(141)
100281635		S-GRAVENHAGE	ND		02/25/2026		15,580						(15,502)		(78)	(78)		(78)
100075952		VEERENDAAL	ND		11/24/2021		16,069						(16,155)		(86)	(86)		(86)
100276765		HELMOND	ND		01/28/2026		24,259						(24,117)		(142)	(142)		(142)
100276678		AMSTELVEEN	ND		01/28/2026		24,210						(24,094)		(116)	(116)		(116)
100090691		HOOEZAND-SAPPELHEER	ND		12/28/2022		15,980						(16,011)		(30)	(30)		(30)
100077988		AMSTERDAM	ND		12/29/2021		15,919						(15,954)		(34)	(34)		(34)
100249101		GRONINGEN	ND		10/29/2025		11,886						(11,935)		(49)	(49)		(49)
100084302		AMSTERDAM	ND		06/30/2022		15,908						(15,894)		(14)	(14)		(14)
100083328		ROTTERDAM	ND		09/27/2022		15,825						(15,850)		(25)	(25)		(25)
100161662		AMSTERDAM	ND		07/29/2024		11,814						(11,856)		(42)	(42)		(42)
100173630		BERKEL EN ROBIJN IJLS	ND		10/29/2024		11,809						(11,839)		(29)	(29)		(29)
100173654		DRACHTEN	ND		10/29/2024		11,819						(11,790)		(30)	(30)		(30)
100267468		BUSSUM	ND		12/23/2025		11,874						(11,790)		(85)	(85)		(85)
100271650		TILBURG	ND		12/31/2025		11,839						(11,790)		(49)	(49)		(49)
100249069		ROTTERDAM	ND		10/29/2025		11,714						(11,751)		(37)	(37)		(37)
5.00007E+11		UTRECHT	ND		09/30/2025		11,925						(11,741)		(184)	(184)		(184)
100082035		AMSTERDAM	ND		03/30/2022		15,601						(15,622)		(21)	(21)		(21)
100185705		EMMEN	ND		12/20/2024		11,441						(11,177)		(276)	(276)		(276)
100243623		BUNSCHOTEN-SPANENBURG	ND		09/26/2025		11,722						(11,717)		(5)	(5)		(5)
100281943		S-GRAVENHAGE	ND		02/25/2026		15,053						(14,975)		(78)	(78)		(78)
100281889		LEEUWARDEN	ND		02/25/2026		14,967						(14,956)		(31)	(31)		(31)
100078537		ZIERIKZEE	ND		01/26/2022		15,561						(15,573)		(12)	(12)		(12)

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	14	15	16	17	18
								Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10003378	DEN HAAG		NLD		05/27/2022		15,537						(15,559)	22		22		
100238142	S-GRAVENHAGE		NLD		11/28/2025		11,722						(11,656)	66		(66)		(66)
100203681	OVERASSELT		NLD		03/26/2025		11,693						(11,644)	49		(49)		(49)
100209028	ROEMOND		NLD		04/29/2025		11,727						(11,644)	83		(83)		(83)
100218348	NLJEEEN		NLD		06/26/2025		11,726						(11,644)	82		(82)		(82)
100276722	LEIDEN		NLD		01/28/2026		23,345						(23,223)	122		(122)		(122)
100276775	LOPIK		NLD		01/28/2026		23,340						(23,223)	116		(116)		(116)
5.00008E+11	BUSSUM		NLD		04/30/2025		11,830						(11,644)	186		(186)		(186)
100137266	NETHERLANDS		NLD		11/28/2023		11,590						(11,641)	50		(50)		(50)
100161640	UNITED KINGDOM		GBR		07/29/2024		12,642						(12,729)	(66)		(66)		(66)
100197733	HAARLEM		NLD		02/26/2025		11,640						(11,624)	16		(16)		(16)
100180623	WINTERSLUK		NLD		11/27/2024		11,586						(11,586)	(69)		(69)		(69)
100096937	DEN HAG		NLD		11/29/2022		15,331						(15,428)	(98)		(98)		(98)
100267455	VENRAY		NLD		12/23/2025		11,644						(11,566)	77		(77)		(77)
100267491	HAARLEM		NLD		12/23/2025		11,677						(11,547)	130		(130)		(130)
100096671	KATWIJK		NLD		11/29/2022		15,309						(15,348)	(39)		(39)		(39)
100161698	VENLO		NLD		07/29/2024		11,468						(11,498)	(30)		(30)		(30)
100137273	NETHERLANDS		NLD		11/28/2023		11,468						(11,480)	(12)		(12)		(12)
100191479	BODEL		NLD		01/29/2025		11,483						(11,479)	4		(4)		(4)
100081915	DEN HAG		NLD		03/30/2022		15,249						(15,283)	(34)		(34)		(34)
100235385	ROTTERDAM		NLD		06/28/2025		11,502						(11,440)	62		(62)		(62)
100173546	UNITED KINGDOM		GBR		10/29/2024		12,577						(12,494)	83		(83)		(83)
100240654	MOLLEGA		NLD		07/28/2025		11,310						(11,353)	(43)		(43)		(43)
100276787	S-HERTOEGHOSCH		NLD		01/28/2026		22,781						(22,643)	138		(138)		(138)
100168867	UNITED KINGDOM		GBR		09/26/2024		12,299						(12,396)	(96)		(96)		(96)
100050666	SPJUNENSE		NLD		07/27/2022		14,986						(15,011)	(25)		(25)		(25)
100267435	DEN HAG		NLD		12/23/2025		11,283						(11,241)	42		(42)		(42)
5.00006E+11	RUSVIJLIK		NLD		04/30/2025		11,421						(11,236)	184		(184)		(184)
5.00007E+11	HAARLEM		NLD		09/30/2025		11,382						(11,207)	174		(174)		(174)
100153563	UNITED KINGDOM		GBR		05/29/2024		12,076						(12,207)	(130)		(130)		(130)
5.00007E+11	ROSSENDAL		NLD		07/31/2025		11,329						(11,154)	175		(175)		(175)
5.00008E+11	S-GRAVENHAGE		NLD		12/23/2025		11,249						(11,101)	148		(148)		(148)
100191467	ANSTERDAM		NLD		01/29/2025		11,042						(11,066)	(23)		(23)		(23)
100276877	HAARLEM		NLD		01/28/2026		22,173						(22,062)	111		(111)		(111)
100276874	ANSTERDAM		NLD		01/28/2026		22,432						(22,062)	369		(369)		(369)
100281880	GRONINGEN		NLD		02/25/2026		14,168						(14,138)	(30)		(30)		(30)
5.00007E+11	DEVENTER		NLD		08/29/2025		11,239						(11,062)	177		(177)		(177)
100197694	UNITED KINGDOM		GBR		02/28/2025		11,991						(12,088)	(97)		(97)		(97)
100218380	ROTTERDAM		NLD		06/26/2025		11,052						(10,989)	62		(62)		(62)
100249092	ARNHEM		NLD		10/29/2025		11,018						(10,974)	44		(44)		(44)
100249082	ARNHEM		NLD		10/29/2025		10,906						(10,949)	(43)		(43)		(43)
100082057	HAARLEM		NLD		03/30/2022		14,525						(14,555)	(30)		(30)		(30)
100083413	ANSTERDAM		NLD		05/27/2022		14,531						(14,555)	(24)		(24)		(24)
100191468	ARNHEM		NLD		01/29/2025		10,931						(10,916)	15		(15)		(15)
100203697	ANSTERDAM		NLD		03/26/2025		10,980						(10,916)	63		(63)		(63)
100276796	ROTTERDAM		NLD		01/28/2026		21,886						(21,772)	124		(124)		(124)
100150273	VESEL		NLD		04/29/2024		10,889						(10,868)	21		(21)		(21)
100157568	ANSTERDAM		NLD		06/28/2024		10,828						(10,868)	(40)		(40)		(40)
100173546	ALIJEE		NLD		10/29/2024		10,825						(10,868)	(43)		(43)		(43)
100267416	UTRECHT		NLD		12/23/2025		10,892						(10,848)	44		(44)		(44)
100212767	NLJEEEN		NLD		05/28/2025		10,833						(10,843)	(10)		(10)		(10)

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10078555	DEN HAAG	N.D.		01/26/2022		14,420						(14,446)	(26)		26		26
10020979	ROTTERDAM	N.D.		04/29/2025		10,813						(10,771)	43		(43)		(43)
10018008	LEIDEN	N.D.		11/27/2024		10,693						(10,674)	19		(19)		(19)
10020362	ALPHEN AAN DEN RIJN	N.D.		03/26/2025		10,637						(10,674)	(37)		37		(37)
10022412	GELDEN	N.D.		07/28/2025		10,733						(10,674)	59		(59)		(59)
10024364	ETTEN-LEIR	N.D.		09/26/2025		10,754						(10,674)	80		(80)		(80)
10078516	DORDRECHT/DRECHTSTEDEN	N.D.		01/26/2022		14,282						(14,215)	67		(67)		(67)
100203708	S-GRAVENHAGE	N.D.		03/26/2025		10,686						(10,625)	61		(61)		(61)
100209044	S-GRAVENHAGE	N.D.		04/29/2025		10,635						(10,625)	10		(10)		(10)
100224001	DEN HAAG	N.D.		07/28/2025		10,596						(10,625)	(29)		29		29
100258184	RIJSWIJK	N.D.		11/26/2025		10,657						(10,596)	61		(61)		(61)
100090558	HAARLEM	N.D.		12/28/2022		14,011						(14,089)	(78)		78		78
100081917	WIEERT	N.D.		03/30/2022		14,036						(14,070)	(34)		34		34
100203672	ROERMOND	N.D.		03/26/2025		10,552						(10,552)	13		(13)		(13)
100212729	EMMEN	N.D.		05/28/2025		10,565						(10,552)	13		(13)		(13)
100276768	HAARLEM	N.D.		01/28/2026		21,172						(21,046)	126		(126)		(126)
100276770	HAARLEM	N.D.		01/28/2026		21,172						(21,046)	126		(126)		(126)
100249117	AISTELVEEN	N.D.		10/29/2025		10,518						(10,538)	(20)		20		20
100276801	AISTERDAM	N.D.		01/28/2026		21,147						(21,017)	129		(129)		(129)
100080283	SPIJENIJSSE	N.D.		02/22/2022		14,078						(14,012)	66		(66)		(66)
100090584	ALKMAAR	N.D.		12/28/2022		14,037						(14,008)	29		(29)		(29)
100082766	EINDHOVEN	N.D.		04/27/2022		14,011						(14,005)	6		(6)		(6)
100081919	AISTERDAM	N.D.		03/30/2022		14,011						(14,002)	9		(9)		(9)
100276777	ZWOLLE	N.D.		01/28/2026		21,057						(20,924)	133		(133)		(133)
100185701	NLJMEEN	N.D.		12/20/2024		10,480						(10,480)			(43)		(43)
5_00007E+11	VORDEN	N.D.		07/31/2025		10,646						(10,480)	166		(166)		(166)
100089676	ZIERIKZEE	N.D.		11/29/2022		13,879						(13,932)	53		53		53
100203713	AISTELVEEN	N.D.		03/26/2025		10,463						(10,441)	23		(23)		(23)
100139803	UNITED KINGDOM	GBR		12/18/2023		11,447						(11,414)	34		(34)		(34)
100271896	UTRECHT	N.D.		12/31/2025		10,425						(10,412)	14		(14)		(14)
100085067	HEERLEN	N.D.		07/27/2022		13,866						(13,876)	(10)		10		10
100118559	SCHIEDAM/VLAARDINGEN	N.D.		07/28/2023		13,859						(13,876)	(16)		16		16
100082793	EINDHOVEN	N.D.		04/27/2022		13,823						(13,818)	6		(6)		(6)
100267476	ZWARTENIJAL	N.D.		12/23/2025		10,423						(10,363)	60		(60)		(60)
100197719	UTRECHT	N.D.		02/26/2025		10,381						(10,324)	56		(56)		(56)
100281141	S-GRAVENHAGE	N.D.		11/26/2025		10,383						(10,324)	59		(59)		(59)
100083382	UTRECHT	N.D.		05/27/2022		13,699						(13,754)	(55)		55		55
100191419	ROTTERDAM	N.D.		01/29/2025		10,285						(10,306)	(21)		21		21
100209040	VORBURG	N.D.		04/29/2025		10,363						(10,286)	77		(77)		(77)
100249025	AISTERDAM	N.D.		10/29/2025		10,301						(10,286)	16		(16)		(16)
100243610	ROTTERDAM	N.D.		09/26/2025		10,317						(10,261)	55		(55)		(55)
100271888	ROERMOND	N.D.		12/31/2025		10,266						(10,261)	5		(5)		(5)
100271905	GEDEREDE	N.D.		12/31/2025		10,297						(10,261)	35		(35)		(35)
100084333	S-HERTOGENBOSCH	N.D.		06/30/2022		13,564						(13,955)	(20)		20		20
100119877	TILBURG	N.D.		07/28/2023		13,547						(13,955)	(38)		38		38
100153751	UTRECHT	N.D.		05/30/2024		10,148						(10,189)	(41)		41		41
100165178	ROTTERDAM	N.D.		06/28/2024		10,204						(10,189)	16		(16)		(16)
100165212	APELDOORN	N.D.		06/28/2024		10,125						(10,189)	(64)		64		64
100191464	WIEERT	N.D.		01/29/2025		10,202						(10,189)	14		(14)		(14)
100235381	S-GRAVENHAGE	N.D.		06/28/2025		10,169						(10,189)	(19)		19		19
100276788	S-HERTOGENBOSCH	N.D.		01/28/2026		20,442						(20,321)	122		(122)		(122)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10006653	DEN HAAG	NLD		06/29/2022		13,528						(13,565)	(37)	37		37
10008180	TILBURG	NLD		03/30/2022		13,504						(13,536)	(32)	32		32
10021894	S-GRAVENHAGE	NLD		06/26/2025		10,172						(10,116)	36	(36)		(36)
100193681	UNITED KINGDOM	GBR		12/18/2023		10,957						(11,040)	(63)	63		63
10016184	S-GRAVENHAGE	NLD		07/29/2024		10,175						(10,091)	84	(84)		(84)
100209020	ROTTERDAM	NLD		04/29/2025		10,146						(10,091)	55	(55)		(55)
100165226	ROTTERDAM	NLD		06/28/2024		10,042						(10,087)	(44)	44		44
10007780	DEN HAAG	NLD		12/29/2021		13,409						(13,429)	(20)	20		20
100147162	UNITED KINGDOM	GBR		03/27/2024		10,930						(11,002)	(72)	72		72
100243591	ALUKAAR	NLD		09/26/2025		10,107						(10,053)	54	(54)		(54)
100249081	ALIEPDE	NLD		10/29/2025		10,017						(10,053)	(35)	35		35
100077912	GONEN	NLD		12/29/2021		13,401						(13,391)	10	(10)		(10)
100203668	NIJMEGEN	NLD		03/26/2025		10,098						(10,043)	55	(55)		(55)
100203718	BREDA	NLD		03/26/2025		10,098						(10,043)	55	(55)		(55)
100289161	BREDA	NLD		11/26/2025		10,070						(10,043)	27	(27)		(27)
100173672	ROERMOND	NLD		10/29/2024		9,990						(10,028)	(39)	39		39
100209060	DORDRECHT	NLD		04/29/2025		9,977						(9,991)	(14)	14		14
100173617	ENSCHDEDE	NLD		10/29/2024		9,960						(9,985)	(25)	25		25
100224611	S-GRAVENHAGE	NLD		07/28/2025		9,930						(9,970)	(40)	40		40
100276738	BREDA	NLD		01/28/2026		19,999						(19,885)	113	(113)		(113)
100165199	UTRECHT	NLD		06/28/2024		9,975						(9,963)	11	(11)		(11)
100096715	DEVENTER	NLD		11/29/2022		13,197						(13,255)	(58)	58		58
100289165	S-GRAVENHAGE	NLD		11/26/2025		9,992						(9,937)	55	(55)		(55)
100096969	DEN HAAG	NLD		11/29/2022		13,161						(13,245)	(84)	84		84
100180827	S-GRAVENHAGE	NLD		11/27/2024		9,960						(9,897)	63	(63)		(63)
100235545	LEUWARDEN	NLD		06/28/2025		9,859						(9,897)	(38)	38		38
100289166	HAARLEM	NLD		11/26/2025		9,966						(9,897)	(69)	69		(69)
100094274	EINDHOVEN	NLD		06/30/2022		13,249						(13,162)	87	(87)		(87)
100249063	S-GRAVENHAGE	NLD		10/29/2025		9,816						(9,851)	(35)	35		35
100077990	DEN HAAG	NLD		12/29/2021		13,070						(13,100)	(30)	30		30
100063340	ZALTBOMMEL	NLD		05/27/2022		13,054						(13,100)	(46)	46		46
100157533	GRONINGEN	NLD		06/28/2024		9,792						(9,825)	(33)	33		33
100203710	KRIPPEN AAN DEN IJSSEL	NLD		03/26/2025		9,883						(9,825)	58	(58)		(58)
100141799	AUSTERDAM	NLD		01/29/2024		9,766						(9,824)	(58)	58		58
100276802	DORDRECHT	NLD		01/28/2026		19,694						(19,581)	113	(113)		(113)
100099693	ZEIST	NLD		11/29/2022		13,019						(13,075)	(57)	57		57
100249032	GRONINGEN	NLD		10/29/2025		9,766						(9,800)	(34)	34		34
100173637	GRONINGEN	NLD		10/29/2024		9,787						(9,781)	6	(6)		(6)
100224579	S-HERTOEGENBOSCH	NLD		07/28/2025		9,811						(9,771)	39	(40)		(40)
5,00006E-11	GRONINGEN	NLD		01/29/2025		9,922						(9,766)	156	(156)		(156)
100066284	AUSTERDAM	NLD		08/29/2022		12,943						(12,973)	(30)	30		30
5,00007E-11	AUSTERDAM	NLD		08/29/2025		9,867						(9,713)	154	(154)		(154)
100165192	ARNHEM	NLD		06/28/2024		9,689						(9,703)	(14)	14		14
100180919	VEERENDAL	NLD		11/27/2024		9,762						(9,703)	38	(38)		(38)
100203666	TILBURG	NLD		03/26/2025		9,743						(9,703)	(39)	39		(39)
100203679	ROTTERDAM	NLD		03/26/2025		9,671						(9,703)	(32)	32		32
100209114	ARNHEM	NLD		04/29/2025		9,681						(9,703)	(22)	22		22
100218362	HEMELLO	NLD		06/26/2025		9,718						(9,703)	14	(14)		(14)
100218431	S-GRAVENHAGE	NLD		06/26/2025		9,755						(9,703)	51	(51)		(51)
100289168	NIEUW-VENNEP	NLD		11/26/2025		9,755						(9,703)	51	(51)		(51)
100276778	AUSTERDAM	NLD		01/28/2026		19,483						(19,353)	130	(130)		(130)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10027645	HELMOND	NLD		01/28/2026		19,470						(19,353)	117		(117)		(117)
5.00008E+11	KRIPPEN AAN DE LEK	NLD		08/29/2025		9,855						(9,703)	152		(152)		(152)
5.00007E+11	BARNEVELD	NLD		12/30/2025		9,900						(9,703)	197		(197)		(197)
100212833	UNITED KINGDOM	GBR		05/28/2025		10,631						(10,600)	31		(31)		(31)
100224516	SCHAGEN	NLD		07/28/2025		9,648						(9,683)	(35)		35		35
100083392	ROTTERDAM	NLD		05/27/2022		12,862						(12,905)	(43)		43		43
100168955	GRANINGEN	NLD		09/26/2024		9,685						(9,679)	6		(6)		(6)
100153741	MIDDELBURG	NLD		05/30/2024		9,620						(9,672)	(52)		52		52
100083345	ROTTERDAM	NLD		05/27/2022		12,832						(12,881)	(49)		49		49
100078611	DEN HAAG	NLD		01/26/2022		12,847						(12,839)	8		(8)		(8)
100209019	NIJWUI VENNEP	NLD		04/29/2025		9,570						(9,606)	(37)		37		37
100271851	S-GRAVENHAGE	NLD		12/31/2025		9,645						(9,606)	39		(39)		(39)
100238176	VLAARDINGEN	NLD		11/26/2025		9,624						(9,571)	53		(53)		(53)
100191500	ENSCHDE	NLD		01/29/2025		9,539						(9,534)	6		(6)		(6)
100281830	ROTTERDAM	NLD		02/25/2026		12,225						(12,184)	41		(41)		(41)
100150240	UNITED KINGDOM	GBR		04/29/2024		10,337						(10,414)	(77)		77		77
100224390	S-GRAVENHAGE	NLD		07/28/2025		9,472						(9,519)	(47)		47		47
100161700	HAARLEM	NLD		07/29/2024		9,489						(9,509)	(20)		20		20
100224697	S-GRAVENHAGE	NLD		07/28/2025		9,470						(9,492)	(21)		21		21
100121950	NETHERLANDS	NLD		08/28/2023		12,653						(12,653)		(51)	(51)		(51)
100157564	AIJSTERDAM	NLD		06/28/2024		9,420						(9,470)	(51)		51		51
100090564	ROSENDAAL	NLD		12/28/2022		12,995						(12,614)	(19)		19		19
100191442	S-GRAVENHAGE	NLD		01/29/2025		9,421						(9,461)	(40)		40		40
100068712	ROTTERDAM	NLD		08/30/2021		12,534						(12,590)	(56)		56		56
1000778523	WIEERT	NLD		01/26/2022		12,995						(12,590)	5		(5)		(5)
100235586	GEBIERT	NLD		06/28/2025		9,423						(9,412)	11		(11)		(11)
100271858	S-GRAVENHAGE	NLD		12/31/2025		9,387						(9,388)	(1)		1		1
100088503	HEERLEN	NLD		10/27/2022		12,435						(12,493)	(58)		58		58
100083429	ZALTBOMMEL	NLD		05/27/2022		12,459						(12,445)	14		(14)		(14)
100191451	BENNYVELD	NLD		01/29/2025		9,281						(9,315)	(34)		34		34
100203699	ASSEN	NLD		03/26/2025		9,354						(9,315)	39		(39)		(39)
100209106	UTRECHT	NLD		04/29/2025		9,303						(9,315)	(13)		13		13
100235520	BUSSUM	NLD		06/28/2025		9,280						(9,315)	(35)		35		35
100243567	UTRECHT	NLD		09/26/2025		9,366						(9,315)	50		(50)		(50)
100209113	CEESTGEEST	NLD		04/29/2025		9,286						(9,309)	(43)		43		43
100161623	UNITED KINGDOM	GBR		07/29/2024		10,163						(10,163)		(65)	(65)		(65)
100276735	SCHEDAM	NLD		01/28/2026		18,529						(18,424)	105		(105)		(105)
100082752	DEN HAAG	NLD		04/27/2022		12,304						(12,289)	5		(5)		(5)
100101716	HAARLEM	NLD		03/30/2023		12,172						(12,226)	(54)		54		54
100077933	DEN HAAG	NLD		12/29/2021		12,188						(12,226)	(28)		28		28
100191407	DEN HELDER	NLD		01/29/2025		9,179						(9,170)	9		(9)		(9)
100218433	LEIDEN	NLD		06/26/2025		9,219						(9,170)	50		(50)		(50)
100224573	UTRECHT	NLD		07/28/2025		9,127						(9,170)	(43)		43		43
100267483	S-GRAVENHAGE	NLD		12/23/2025		9,169						(9,141)	29		(29)		(29)
5.00007E+11	AIJSTERDAM	NLD		12/23/2025		9,245						(9,121)	124		(124)		(124)
5.00007E+11	AIJSTERDAM	NLD		09/30/2025		9,259						(9,106)	153		(153)		(153)
100139789	UNITED KINGDOM	GBR		12/18/2023		10,023						(9,954)	68		(68)		(68)
100161600	UNITED KINGDOM	GBR		07/29/2024		9,891						(9,952)	(61)		61		61
100224583	S-GRAVENHAGE	NLD		07/28/2025		9,055						(9,097)	(42)		42		42
100224983	AIJSTERDAM	NLD		07/28/2025		9,079						(9,097)	(18)		18		18
100074381	EINDHOVEN	NLD		11/16/2021		12,098						(12,129)	(31)		31		31

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	Change in Book Value/Recorded Investment				14	15	16	17	18
	2	3		5	6	7	8	9	10	11	12	13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100066368	KATI JK	ND		06/29/2022		12,136						(12,117)
100066340	AMSTERDAM	ND		08/29/2022		12,047						(12,088)
100147171	UNITED KINGDOM	GB		03/27/2024		9,858						(9,917)
100141811	GRONINGEN	ND		01/29/2024		9,053						(9,063)
100191415	BREDA	ND		01/29/2025		9,066						(9,053)
100209095	UTRECHT	ND		04/29/2025		8,990						(9,024)
100212722	S-GRAVENHAGE	ND		05/28/2025		9,006						(9,024)
100240037	AMSTERDAM	ND		10/29/2025		8,994						(9,024)
5,00006E+11	S-GRAVENHAGE	ND		06/30/2025		9,157						(9,019)
100193629	NETHERLANDS	ND		12/28/2023		8,906						(8,966)
100086862	ROTTERDAM	ND		06/30/2021		11,916						(11,950)
100087693	S-HERTOGENBOSCH	ND		09/27/2022		11,960						(11,940)
100096552	LEEWARDEN	ND		11/29/2022		11,879						(11,935)
100191478	GRONINGEN	ND		01/29/2025		8,957						(8,951)
100224985	GRONINGEN	ND		07/28/2025		8,935						(8,951)
100249028	HOOFDOP	ND		10/29/2025		8,938						(8,927)
100267470	HILVERSUM	ND		12/23/2025		9,012						(8,927)
100267497	ROTTERDAM	ND		12/23/2025		9,002						(8,922)
100197763	ZUTPHEN	ND		02/26/2025		8,958						(8,908)
100061972	ROTTERDAM	ND		03/30/2022		11,834						(11,862)
100147325	SCHIEDAM	ND		03/27/2024		8,855						(8,869)
100083320	SCHIEDAM/VLAARDINGEN	ND		05/27/2022		11,797						(11,804)
100224882	S-GRAVENHAGE	ND		07/28/2025		8,833						(8,849)
100157562	GRONINGEN	ND		06/28/2024		8,797						(8,830)
100161882	HILVERSUM	ND		07/29/2024		8,812						(8,830)
100173622	GRONINGEN	ND		10/29/2024		8,808						(8,830)
100086337	GRONINGEN	ND		08/29/2022		11,727						(11,753)
100082740	ROTTERDAM	ND		04/27/2022		11,664						(11,683)
100161644	S-GRAVENHAGE	ND		07/29/2024		8,728						(8,760)
100070224	DEN HAAG	ND		08/31/2021		11,659						(11,644)
100157580	BRIELLE	NL		06/28/2024		8,711						(8,733)
100173680	ARNHEM	ND		10/29/2024		8,715						(8,733)
100180916	AMSTELVEEN	ND		10/28/2024		8,785						(8,733)
100180944	VOPHOUT	ND		11/27/2024		8,784						(8,733)
100197729	ROTTERDAM	ND		02/26/2025		8,783						(8,733)
100224966	S-GRAVENHAGE	ND		07/28/2025		8,797						(8,733)
100267514	NLJMEEN	ND		12/23/2025		8,817						(8,733)
100281865	BUSSUM	ND		02/25/2026		11,210						(11,161)
5,00007E+11	S-GRAVENHAGE	ND		10/31/2025		8,864						(8,733)
100243551	S-GRAVENHAGE	ND		09/26/2025		8,750						(8,704)
100153770	SITTARD	ND		05/30/2024		8,710						(8,694)
5,00006E+11	BEDUM	ND		04/30/2025		8,828						(8,689)
100218424	S-GRAVENHAGE	ND		06/26/2025		8,739						(8,686)
100249083	S-GRAVENHAGE	ND		10/29/2025		8,652						(8,684)
100083342	BREDA	ND		05/27/2022		11,544						(11,577)
100218426	ENSCHDE	ND		06/26/2025		8,722						(8,675)
100119580	DELFT	ND		07/28/2023		11,626						(11,547)
100209030	S-GRAVENHAGE	ND		04/29/2025		8,616						(8,660)
100130711	NETHERLANDS	ND		09/26/2023		11,531						(11,523)
100081833	AMSTERDAM	ND		03/30/2022		11,542						(11,496)
100203706	TILBURG	ND		03/26/2025		8,656						(8,602)

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100271907	DR IEBERGEN-R LUSENBURG	N.D.		12/31/2025		8,601						(8,597)	4		(4)		(4)
100077679	AMSTERDAM	N.D.		12/29/2021		11,427						(11,450)	(23)		23		23
100119686	ALIJEE	N.D.		07/28/2023		11,498						(11,450)	(8)		(8)		(8)
100143817	GRONINGEN	N.D.		02/21/2024		8,552						(8,587)	(36)		36		36
100180869	UNITED KINGDOM	GBR		11/27/2024		9,296						(9,371)	(75)		75		75
100165187	AMSTERDAM	N.D.		06/28/2024		8,523						(8,559)	(36)		36		36
100235507	S-GRAVENHAGE	N.D.		06/28/2025		8,582						(8,548)	35		(35)		(35)
5,00007E+11	AMSTERDAM	N.D.		10/31/2025		8,667						(8,539)	128		(128)		(128)
100168954	ARNHEM	N.D.		09/26/2024		8,508						(8,539)	(31)		31		31
100068607	TILBURG	N.D.		06/30/2021		11,325						(11,353)	(28)		28		28
100078549	SCHIEDAM-VLAARDINGEN	N.D.		01/26/2022		11,360						(11,353)	7		(7)		(7)
100095034	UTRECHT	N.D.		07/27/2022		11,316						(11,353)	(37)		37		37
100203683	UTRECHT	N.D.		03/26/2025		8,485						(8,515)	(30)		30		30
5,00007E+11	AMSTERDAM	N.D.		10/31/2025		8,620						(8,486)	134		(134)		(134)
100081984	TILBURG	N.D.		03/30/2022		11,328						(11,304)	24		(24)		(24)
100243587	GRONINGEN	N.D.		09/26/2025		8,525						(8,478)	(47)		47		47
100083313	ROTTERDAM	N.D.		05/27/2022		11,244						(11,280)	(36)		36		36
100094632	AMSTERDAM	N.D.		06/30/2022		11,223						(11,256)	(33)		33		33
100134427	NETHERLANDS	N.D.		10/27/2023		8,396						(8,442)	(46)		46		46
100141830	ROTTERDAM	N.D.		01/29/2024		8,428						(8,442)	(14)		14		14
100165217	KERKRADE	N.D.		06/28/2024		8,405						(8,442)	(37)		37		37
100276807	AMSTERDAM	N.D.		01/28/2026		16,923						(16,837)	86		(86)		(86)
100276859	DELFT	N.D.		01/28/2026		16,922						(16,837)	85		(85)		(85)
5,00007E+11	UTRECHT	N.D.		12/23/2025		8,559						(8,442)	117		(117)		(117)
5,00007E+11	VLAARDINGEN	N.D.		12/23/2025		8,557						(8,442)	115		(115)		(115)
100157571	AMSTERDAM	N.D.		06/28/2024		8,396						(8,423)	(25)		25		25
100161621	UNITED KINGDOM	GBR		07/29/2024		9,124						(9,205)	(81)		81		81
100073590	TILBURG	N.D.		10/25/2021		11,167						(11,207)	(41)		41		41
100224575	REHEN	N.D.		07/28/2025		8,364						(8,393)	(29)		29		29
100085050	TILBURG	N.D.		07/27/2022		11,197						(11,186)	11		(11)		(11)
100267410	DELFT	N.D.		12/23/2025		8,436						(8,383)	53		(53)		(53)
100235510	EINDHOVEN	N.D.		06/28/2025		8,367						(8,379)	(12)		12		12
100084268	HAARLEM	N.D.		06/30/2022		11,151						(11,159)	(8)		8		8
100086332	TILBURG	N.D.		06/29/2022		11,125						(11,159)	(34)		34		34
100165220	DRACHTEN	N.D.		06/28/2024		8,422						(8,369)	53		(53)		(53)
100235587	DELFT	N.D.		06/28/2025		8,354						(8,369)	(15)		15		15
100147164	UNITED KINGDOM	GBR		03/27/2024		9,075						(9,152)	(77)		77		77
100249104	S-GRAVENHAGE	N.D.		10/29/2025		8,315						(8,345)	(30)		30		30
100235551	AMSTERDAM	N.D.		03/27/2024		8,321						(8,331)	(10)		10		10
100281670	ALIJEE	N.D.		06/28/2025		8,310						(8,296)	14		(14)		(14)
5,00007E+11	S-GRAVENHAGE	N.D.		02/25/2026		10,619						(10,603)	16		(16)		(16)
100082766	HOORN	N.D.		09/30/2025		8,402						(8,277)	125		(125)		(125)
100157001	ROTTERDAM	N.D.		04/27/2022		11,018						(11,013)	4		(4)		(4)
100197698	UNITED KINGDOM	GBR		06/27/2024		9,084						(9,032)	51		(51)		(51)
100157377	UNITED KINGDOM	GBR		02/28/2025		8,954						(9,026)	72		(72)		72
100153737	ALIJEE	N.D.		05/30/2024		8,300						(8,248)	52		(52)		(52)
100281857	APELDORP	N.D.		02/25/2026		10,591						(10,541)	40		(40)		(40)
100157000	UNITED KINGDOM	GBR		06/27/2024		8,970						(9,022)	52		(52)		52
100087653	GRONINGEN	N.D.		09/27/2022		10,385						(10,374)	(39)		39		39
100185727	ROTTERDAM	N.D.		12/20/2024		8,044						(8,228)	(184)		184		(184)
100235548	VLAARDINGEN	N.D.		06/28/2025		8,232						(8,219)	14		(14)		(14)

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		Change in Book Value/Recorded Investment				14				15				16				17				18																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8				9				10				11				12				13				14				15				16				17				18																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
5..00008E+11	HEERLEN	NLD		06/30/2025		8,338																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100243543	ROTTERDAM		NLD		09/26/2025		7,863						(7,801)	61		(61)		(61)
100249031	ROTTERDAM		NLD		10/29/2025		7,817						(7,801)	16		(16)		(16)
100139747	UNITED KINGDOM		GBR		12/18/2023		8,464						(8,324)	60		(60)		(60)
5,00007E+11	VLIJMIEN		NLD		12/23/2025		7,998						(7,792)	106		(106)		(106)
100139746	UNITED KINGDOM		GBR		12/18/2023		8,451						(8,510)	60		60		60
100147339	AMSTERDAM		NLD		03/27/2024		7,722						(7,763)	41		(41)		(41)
100203687	AMERSFOORT		NLD		03/26/2025		7,809						(7,763)	46		(46)		(46)
100218381	HILVERSUM		NLD		06/26/2025		7,774						(7,763)	11		(11)		(11)
100235386	HOOGEZAND		NLD		06/28/2025		7,746						(7,763)	17		17		17
100243365	S-GRAVENHAGE		NLD		09/26/2025		7,804						(7,763)	42		(42)		(42)
100249039	UTRECHT		NLD		10/29/2025		7,753						(7,763)	10		10		10
100267448	TILBURG		NLD		12/23/2025		7,835						(7,763)	73		(73)		(73)
100267488	EGHT		NLD		12/23/2025		7,831						(7,763)	68		(68)		(68)
100271853	EINDHOVEN		NLD		12/31/2025		7,773						(7,763)	10		(10)		(10)
5,00008E+11	S-GRAVENHAGE		NLD		04/30/2025		7,887						(7,763)	124		(124)		(124)
5,00008E+11	ASSEN		NLD		06/30/2025		7,883						(7,763)	121		(121)		(121)
5,00008E+11	S-HERTOEGBOSCH		NLD		08/29/2025		7,883						(7,763)	121		(121)		(121)
100165223	GRONINGEN		NLD		08/28/2024		7,682						(7,714)	33		33		33
100141805	GEIERT		NLD		01/29/2024		7,687						(7,704)	18		18		18
100063341	ENSCHDE		NLD		05/27/2022		10,271						(10,261)	9		(9)		(9)
100224580	S-HERTOEGBOSCH		NLD		07/28/2025		7,726						(7,695)	31		(31)		(31)
100249094	GRONINGEN		NLD		10/29/2025		7,673						(7,685)	(22)		22		22
100243809	AMSTERDAM		NLD		09/26/2025		7,727						(7,685)	42		(42)		(42)
100165683	ZALTBOMEL		NLD		12/20/2024		7,646						(7,666)	20		20		20
100267513	NIJMEGEN		NLD		12/23/2025		7,739						(7,686)	73		(73)		(73)
100276879	AMSTELVEEN		NLD		01/28/2026		15,362						(15,289)	74		(74)		(74)
100209118	S-GRAVENHAGE		NLD		04/29/2025		7,684						(7,641)	42		(42)		(42)
100218390	BODEGRAVEN		NLD		06/26/2025		7,683						(7,641)	41		(41)		(41)
100224643	FRANEKER		NLD		07/28/2025		7,646						(7,641)	4		(4)		(4)
100235570	ROTTERDAM		NLD		06/28/2025		7,613						(7,641)	(28)		28		28
100249044	ROTTERDAM		NLD		10/29/2025		7,602						(7,641)	(39)		39		39
100267475	AKKUM		NLD		12/23/2025		7,725						(7,641)	84		(84)		(84)
100203680	SCHIEDAM		NLD		03/26/2025		7,684						(7,641)	43		(43)		(43)
100191491	AMSTERDAM		NLD		01/29/2025		7,617						(7,617)	(7)		(7)		(7)
100203682	S-GRAVENHAGE		NLD		03/26/2025		7,598						(7,592)	(23)		23		23
100108515	DEVENTER		NLD		05/25/2023		10,036						(10,111)	(75)		75		75
100156884	UNITED KINGDOM		GBR		06/27/2024		8,240						(8,286)	(46)		46		46
100094685	UTRECHT		NLD		06/30/2022		10,105						(10,091)	14		(14)		(14)
100139633	NETHERLANDS		NLD		12/28/2023		7,596						(7,569)	28		(28)		(28)
100212748	ROTTERDAM		NLD		05/28/2025		7,543						(7,569)	(25)		25		25
100165216	DIJEN		NLD		06/28/2024		7,497						(7,530)	(33)		33		33
100224622	GRONINGEN		NLD		07/28/2025		7,503						(7,512)	9		9		9
100084525	ROTTERDAM		NLD		06/30/2022		10,007						(10,014)	(7)		7		7
100276813	STILBURG		NLD		01/28/2026		15,063						(14,979)	84		(84)		(84)
100212726	HORN		NLD		05/28/2025		7,469						(7,503)	(34)		34		34
100203707	ARNHEM		NLD		03/26/2025		7,539						(7,497)	42		(42)		(42)
100070960	AMSTERDAM		NLD		06/31/2021		10,037						(9,994)	43		(43)		(43)
100249030	UTRECHT		NLD		10/29/2025		7,468						(7,496)	(27)		27		27
100143638	AMSTERDAM		NLD		02/27/2024		7,465						(7,482)	(27)		27		27
100267459	S-GRAVENHAGE		NLD		12/23/2025		7,352						(7,484)	68		(68)		(68)
100165205			NLD		06/28/2024		7,471						(7,482)	(12)		12		12

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
50005539001A	DORDRECHT	N.D.		12/20/2024		7,601						(7,482)	118	(118)		(118)
100078309	ROTTERDAM	N.D.		01/28/2022		10,023						(9,970)	53	(53)		(53)
1001800947	HEERLEN	N.D.		11/27/2024		7,514						(7,472)	43	(43)		(43)
100185939	TILBURG	N.D.		12/20/2024		7,515						(7,472)	43	(43)		(43)
100224861	S-GRAVENHAGE	N.D.		07/28/2025		7,440						(7,472)	(32)	32		32
5_00007E+11	AMSTERDAM	N.D.		07/31/2025		7,988						(7,472)	116	(116)		(116)
100078602	MARPSEN	N.D.		01/26/2022		9,963						(9,956)	7	(7)		(7)
100075864	UTRECHT	N.D.		11/24/2021		9,904						(9,936)	(32)	32		32
100081837	DEN HAAG	N.D.		03/30/2022		9,969						(9,936)	32	(32)		(32)
100083425	TILBURG	N.D.		05/27/2022		9,882						(9,897)	16	16		16
100267408	AMSTERDAM	N.D.		12/23/2025		7,478						(7,423)	55	(55)		(55)
100141798	FREDEN	N.D.		01/29/2024		7,376						(7,413)	37	(37)		37
100212755	S-GRAVENHAGE	N.D.		05/28/2025		7,379						(7,384)	15	15		15
100139828	UNITED KINGDOM	GBR		12/18/2023		8,120						(8,070)	50	(50)		(50)
100080321	DEN HAAG	N.D.		02/22/2022		9,812						(9,825)	13	(13)		13
100086312	AMSTERDAM/AMSTELVEEN	N.D.		06/29/2025		9,795						(9,825)	(29)	29		29
100212756	TILBURG	N.D.		05/28/2025		7,391						(7,350)	41	(41)		(41)
100077927	EINDHOVEN	N.D.		02/29/2021		9,759						(9,781)	(22)	22		22
100085111	EINDHOVEN	N.D.		07/27/2022		9,812						(9,752)	60	(60)		(60)
100078622	SCHIEDAM/VLAARDINGEN	N.D.		01/26/2022		9,738						(9,752)	(14)	14		14
100165682	AALSTEN	N.D.		12/20/2024		7,329						(7,312)	17	(17)		(17)
100165167	UNITED KINGDOM	GBR		06/27/2024		8,035						(7,983)	52	(52)		(52)
100065954	GORREDIJK	N.D.		07/30/2021		9,661						(9,703)	(22)	22		22
100083305	S-HERTOEGBOSCH	N.D.		05/21/2022		9,715						(9,703)	12	(12)		(12)
100086287	DELFT	N.D.		06/29/2022		9,677						(9,703)	(26)	26		26
100191399	S-GRAVENHAGE	N.D.		01/29/2025		9,703						(9,703)	(16)	(16)		(16)
100203721	ALKMAAR	N.D.		03/26/2025		9,690						(9,703)	(13)	13		13
100150244	GOFER	N.D.		04/29/2024		7,220						(7,278)	(58)	58		58
100209097	UTRECHT	N.D.		04/29/2025		7,307						(7,278)	29	(29)		(29)
100224560	TILBURG	N.D.		07/28/2025		7,262						(7,278)	16	16		16
100276617	KORTGEDE	N.D.		01/28/2026		14,607						(14,515)	92	(92)		(92)
100281632	S-GRAVENHAGE	N.D.		02/25/2026		9,334						(9,301)	33	(33)		(33)
100276793	DEN HELDER	N.D.		01/28/2026		14,567						(14,495)	71	(71)		(71)
100080277	SCHIEDAM/VLAARDINGEN	N.D.		02/22/2022		9,644						(9,679)	(35)	35		35
100165138	UNITED KINGDOM	GBR		06/27/2024		7,956						(7,933)	23	(23)		(23)
100089715	GRANINGEN	N.D.		11/29/2022		9,611						(9,645)	(35)	35		35
100180981	UNITED KINGDOM	GBR		11/27/2024		7,829						(7,902)	(73)	73		73
100073570	MAASTRICHT	N.D.		10/25/2021		9,601						(9,626)	(25)	25		25
100224563	DEN HAAG	N.D.		07/28/2025		7,192						(7,219)	27	(27)		27
100243594	ROSENDAAL	N.D.		09/26/2025		7,245						(7,205)	40	(40)		(40)
100218370	UTRECHT	N.D.		06/26/2025		7,200						(7,200)	(41)	(41)		(41)
100085135	S-HERTOEGBOSCH	N.D.		07/27/2022		9,568						(9,587)	19	19		19
100161675	SCHIEDAM	N.D.		07/29/2024		7,151						(7,180)	(30)	30		30
100130128	NETHERLANDS	N.D.		09/26/2023		9,575						(9,567)	7	(7)		(7)
100197691	UNITED KINGDOM	GBR		02/28/2025		7,773						(7,849)	(76)	76		76
100074577	UTRECHT	N.D.		11/16/2021		9,522						(9,548)	(26)	26		26
100078857	AMSTERDAM	N.D.		01/26/2022		9,958						(9,948)	10	(10)		(10)
100134413	NETHERLANDS	N.D.		10/27/2023		7,135						(7,161)	(26)	26		26
100088542	DEN HAAG	N.D.		10/27/2022		9,497						(9,534)	(36)	36		36
100212839	UNITED KINGDOM	GBR		05/28/2025		7,865						(7,818)	47	(47)		(47)
100168873	UNITED KINGDOM	GBR		09/26/2024		7,737						(7,809)	(72)	72		72

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016166	HEINLO	N.D.		07/29/2024		7,105						(7,132)	(27)	27		27
10018021	S-GRAVENHAGE	N.D.		11/27/2024		7,145						(7,132)	13	(13)		(13)
10020993	HAARLEM	N.D.		04/29/2025		7,161						(7,132)	29	(29)		(29)
10006850	DEENSWAART	N.D.		06/30/2021		9,434						(9,461)	(26)	26		26
10027621	CULEMBORG	N.D.		01/28/2026		14,234						(14,152)	82	(82)		(82)
100180911	UNITED KINGDOM	GBR		11/27/2024		7,694						(7,752)	(57)	57		57
100091626	HILVERSUM	N.D.		01/27/2023		9,447						(9,432)	16	(16)		(16)
100185709	MAASTRICHT	N.D.		12/20/2024		7,037						(7,059)	(22)	22		22
100203655	MAASBRACHT	N.D.		03/26/2025		7,029						(7,059)	(30)	30		30
100209065	OS	N.D.		04/29/2025		7,024						(7,059)	(35)	35		35
100249023	S-HERTOEGBOSCH	N.D.		10/29/2025		7,032						(7,059)	(27)	27		27
100143866	UNITED KINGDOM	GBR		02/28/2024		7,651						(7,717)	(66)	66		66
10019560	EINDHOVEN	N.D.		07/28/2023		9,411						(9,393)	18	(18)		(18)
100139850	UNITED KINGDOM	GBR		12/18/2023		7,761						(7,696)	65	(65)		(65)
100249066	ROTTERDAM	N.D.		10/29/2025		7,008						(7,033)	(25)	25		25
100276822	BILTHOVEN	N.D.		01/28/2026		14,078						(14,000)	78	(78)		(78)
10004266	ROSENDAAL	N.D.		06/30/2022		9,366						(9,354)	12	(12)		(12)
100143653	UNITED KINGDOM	GBR		02/28/2024		7,595						(7,649)	(53)	53		53
100088493	AMSTERDAM	N.D.		10/27/2022		9,321						(9,315)	5	(5)		(5)
100121064	NETHERLANDS	N.D.		06/28/2023		9,307						(9,315)	(9)	9		9
100143622	VLAARDINGEN	N.D.		02/27/2024		6,978						(6,986)	(8)	8		8
100165190	ROERMOND	N.D.		06/28/2024		6,976						(6,986)	(10)	10		10
100209072	MIDDELBURG	N.D.		04/29/2025		6,973						(6,986)	(13)	13		13
100281846	GRONINGEN	N.D.		02/25/2026		8,962						(8,929)	33	(33)		(33)
5,00008E+11	GOIRLE	N.D.		05/30/2025		7,097						(6,986)	111	(111)		(111)
100224886	AMSTERDAM	N.D.		07/28/2025		6,944						(6,967)	(23)	23		23
100139865	NETHERLANDS	N.D.		12/28/2023		6,970						(6,961)	9	(9)		(9)
100276766	GRONINGEN	N.D.		01/28/2026		13,919						(13,841)	78	(78)		(78)
100243544	AMSTERDAM	N.D.		09/26/2025		6,990						(6,936)	52	(52)		(52)
100235303	S-GRAVENHAGE	N.D.		06/28/2025		6,916						(6,832)	(16)	16		16
100161639	UNITED KINGDOM	GBR		07/29/2024		7,512						(7,563)	(51)	51		51
100191468	ENSCHDE	N.D.		01/29/2025		6,967						(6,914)	53	(53)		(53)
100271892	ROERMOND	N.D.		12/31/2025		6,917						(6,914)	3	(3)		(3)
100281891	S-GRAVENHAGE	N.D.		02/25/2026		8,857						(8,836)	21	(21)		(21)
100212735	HOOEVEEN	N.D.		06/28/2025		6,882						(6,909)	(27)	27		27
100249120	ZWOLLE	N.D.		10/29/2025		6,879						(6,899)	(19)	20		20
100139912	NETHERLANDS	N.D.		12/28/2023		6,856						(6,889)	(33)	33		33
100243542	S-GRAVENHAGE	N.D.		09/26/2025		6,941						(6,889)	51	(51)		(51)
100139790	UNITED KINGDOM	GBR		12/18/2023		7,078						(6,870)	15	(15)		(15)
100224568	VALKENBURG	N.D.		07/28/2025		6,885						(7,516)	(437)	437		437
100161689	ZANDAM	N.D.		07/29/2024		6,900						(6,849)	51	(51)		(51)
100212798	TILBURG	N.D.		05/28/2025		6,822						(6,847)	(25)	25		25
100191404	NLJMEEN	N.D.		01/29/2025		6,846						(6,841)	5	(5)		(5)
100224391	AMSTERDAM	N.D.		07/28/2025		6,805						(6,841)	(36)	36		36
10077904	KATWIJK	N.D.		12/29/2021		9,125						(9,117)	8	(8)		(8)
100150232	UNITED KINGDOM	GBR		04/29/2024		7,425						(7,474)	(50)	50		50
100083349	HEERLENDE	N.D.		05/27/2022		9,091						(9,097)	(6)	6		6
5,00005E+11	ZANDVOORT	N.D.		06/28/2024		6,943						(6,820)	122	(122)		(122)
5,00008E+11	HAARLEM	N.D.		04/30/2025		6,920						(6,812)	108	(108)		(108)
100191428	AMSTERDAM	N.D.		01/29/2025		6,795						(6,809)	(15)	15		15
100168906	UNITED KINGDOM	GBR		09/26/2024		7,387						(7,437)	(50)	50		50

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consi-deration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100110786	DEN HAAG	NLD		06/28/2023		9,097						(9,061)	36		(36)		(36)
100147318	HAKSERKEN	NLD		03/27/2024		6,824						(6,792)	31		(31)		(31)
100157577	GRONINGEN	NLD		06/28/2024		6,765						(6,792)	(27)		(27)		(27)
100191472	ROTTERDAM	NLD		01/29/2025		6,769						(6,792)	(23)		(23)		(23)
100209017	ZWIJENBURG	NLD		04/29/2025		6,760						(6,792)	(33)		33		33
100243545	ZANDAM	NLD		09/26/2025		6,844						(6,792)	52		(52)		(52)
100278629	COSTERIJOLDE	NLD		01/28/2026		13,624						(13,547)	77		(77)		(77)
100110797	SCHIEDAM/VLAARDINGEN	NLD		06/28/2023		8,984						(9,024)	(40)		40		40
100191452	GRONINGEN	NLD		01/29/2025		6,732						(6,788)	(36)		36		36
100197764	S-GRAVENHAGE	NLD		02/26/2025		6,806						(6,788)	38		(38)		(38)
100180825	DEVENTER	NLD		11/27/2024		6,801						(6,762)	39		(39)		(39)
100203624	UNITED KINGDOM	GBR		03/27/2025		7,354						(7,395)	(41)		41		41
100085121	EINDHOVEN	NLD		07/27/2022		8,986						(9,012)	(27)		27		27
100191473	S-GRAVENHAGE	NLD		01/29/2025		6,753						(6,749)	4		(4)		(4)
100276781	S-GRAVENHAGE	NLD		01/28/2026		13,518						(13,437)	81		(81)		(81)
100139707	UNITED KINGDOM	GBR		12/18/2023		7,278						(7,340)	(63)		63		63
100150276	AMSTERDAM	NLD		04/29/2024		6,750						(6,695)	55		(55)		(55)
100157540	WILHELMINAORD	NLD		06/28/2024		6,754						(6,695)	58		(58)		(58)
100203670	GRONINGEN	NLD		03/26/2025		6,733						(6,695)	37		(37)		(37)
100209068	TILBURG	NLD		04/29/2025		6,709						(6,695)	14		(14)		(14)
100209119	S-GRAVENHAGE	NLD		04/29/2025		6,732						(6,695)	37		(37)		(37)
100271866	ROERMOND	NLD		12/31/2025		6,698						(6,695)	3		(3)		(3)
100155882	UNITED KINGDOM	GBR		05/29/2024		7,250						(7,313)	(63)		63		63
100161612	UNITED KINGDOM	GBR		07/29/2024		7,234						(7,288)	(55)		55		55
100203712	VLAARDINGEN	NLD		03/26/2025		6,634						(6,656)	(22)		22		22
5 00005E+11	S-HEERENBERG	NLD		09/26/2024		6,754						(6,637)	117		(117)		(117)
10081955	VENLO	NLD		03/30/2022		8,818						(8,830)	(12)		12		12
100173623	BEREN OP ZOOM	NLD		10/29/2024		6,600						(6,623)	(23)		23		23
100218382	S-GRAVENHAGE	NLD		06/26/2025		6,616						(6,623)	(6)		6		6
100235367	ALMERE	NLD		08/28/2025		6,611						(6,623)	(12)		12		12
10089660	GRONINGEN	NLD		11/29/2022		8,759						(8,806)	(47)		47		47
100070320	EGROT/LIMBURG	NLD		08/31/2021		8,809						(8,806)	4		(4)		(4)
100243548	AMSTERDAM	NLD		09/26/2025		6,634						(6,598)	35		(35)		(35)
10089691	ROSENDAAL	NLD		11/29/2022		8,763						(8,795)	(33)		33		33
100110799	ARNHEM	NLD		06/28/2023		8,743						(8,791)	(48)		48		48
100249098	S-GRAVENHAGE	NLD		10/29/2025		6,588						(6,579)	9		(9)		(9)
10086649	ENSCHDE	NLD		08/30/2021		8,711						(8,733)	(22)		22		22
100800311	LEEUWARDEN	NLD		02/22/2022		8,696						(8,733)	(37)		37		37
100850711	AMSTERDAM	NLD		07/27/2022		8,705						(8,733)	(28)		28		28
100203667	SITTARD	NLD		03/26/2025		6,527						(6,550)	(23)		23		23
100224589	EINDHOVEN	NLD		07/28/2025		6,526						(6,550)	(24)		24		24
100271903	LELIDSTAD	NLD		12/31/2025		6,559						(6,550)	9		(9)		(9)
100276887	AISTELVEEN	NLD		01/28/2026		13,126						(13,063)	63		(63)		(63)
100197983	UNITED KINGDOM	GBR		02/28/2025		7,133						(7,135)	(2)		2		2
100224827	OS	NLD		07/28/2025		6,496						(6,521)	(24)		24		24
5 00007E+11	AMSTERDAM	NLD		08/28/2025		6,534						(6,521)	13		(13)		(13)
100191498	AMERSFOORT	NLD		12/23/2025		6,596						(6,511)	86		(86)		(86)
100203669	HEMELLO	NLD		01/29/2025		6,505						(6,501)	4		(4)		(4)
5 00007E+11	NLJNEEN	NLD		03/26/2025		6,537						(6,501)	36		(36)		(36)
100099733	DACHTEN	NLD		08/29/2025		6,602						(6,501)	101		(101)		(101)
	DOKKUM	NLD		02/27/2023		8,709						(8,660)	49		(49)		(49)

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment				14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value			
10016198	UNITED KINGDOM	GBR		07/29/2024		7,107						(7,089)	(20)	(12)	(20)
10007022	DEN HAG	NLD		06/31/2021		8,648						(8,636)	12	(12)	(12)
10014732	S-GRAVENHAGE	NLD		03/27/2024		6,521			6,521			(6,477)	44	(44)	(44)
10022466	LEEDJ/ARDEN	NLD		07/28/2025		6,453						(6,477)	(24)	24	24
100271878	LEI VSTAD	NLD		12/31/2025		6,486						(6,477)	9	(9)	(9)
10018006	MIDDELBURG	NLD		11/27/2024		6,501						(6,462)	39	(39)	(39)
100238178	LEIDEN	NLD		11/26/2025		6,506						(6,462)	44	(44)	(44)
5,00007E+11	S-GRAVENHAGE	NLD		07/31/2025		6,543						(6,443)	100	(100)	(100)
100193616	UNITED KINGDOM	GBR		12/18/2023		6,994						(7,049)	54	54	54
100077911	HEERSTEDE	NLD		12/29/2021		8,567						(8,587)	(20)	20	20
100139767	UNITED KINGDOM	GBR		12/18/2023		6,919						(7,033)	(114)	114	114
100101727	SCHIEDAM/VLAARDINGEN	NLD		03/30/2023		8,519						(8,559)	(40)	40	40
100143628	GORINCHEM	NLD		02/27/2024		6,375						(6,404)	29	(29)	29
100153771	NEER	NLD		05/30/2024		6,377						(6,404)	27	27	27
5,00005E+11	AMSTERDAM	NLD		06/25/2024		6,230						(6,404)	(175)	175	175
100078538	ROTTERDAM	NLD		01/26/2022		8,547						(8,515)	33	(33)	(33)
100078607	SCHIEDAM/VLAARDINGEN	NLD		01/28/2022		8,479						(8,470)	9	(9)	(9)
5,00007E+11	AMSTERDAM	NLD		07/31/2025		6,450						(6,351)	99	(99)	(99)
100071448	DEN HAG	NLD		09/30/2021		8,297						(8,461)	164	164	164
100168894	UNITED KINGDOM	GBR		09/26/2024		6,897						(6,941)	44	44	44
100082731	TILBURG	NLD		04/27/2022		8,446						(8,452)	(15)	5	5
100075868	DOORBURG	NLD		11/24/2021		8,421						(8,442)	(20)	20	20
100081820	EINDHOVEN	NLD		03/30/2022		8,422						(8,442)	(19)	19	19
100173642	GULPEN	NLD		10/29/2024		6,296						(6,331)	36	36	36
100209078	ROTTERDAM	NLD		04/29/2025		6,302						(6,331)	29	(29)	29
100193627	UNITED KINGDOM	GBR		12/18/2023		6,969						(6,922)	48	(48)	(48)
100134465	NETHERLANDS	NLD		10/27/2023		6,291						(6,307)	(16)	16	16
100150275	AMSTERDAM	NLD		04/29/2024		6,359						(6,307)	52	(52)	(52)
100209047	GELDOP	NLD		04/29/2025		6,313						(6,307)	6	(6)	(6)
100218421	AMSTELVEEN	NLD		06/26/2025		6,341						(6,307)	34	(34)	(34)
100243571	UTRECHT	NLD		09/26/2025		6,343						(6,307)	36	(36)	(36)
100267415	WOLFGA	NLD		12/23/2025		6,386						(6,307)	59	(59)	(59)
5,00005E+11	VELP	NLD		09/26/2024		6,412						(6,297)	114	(114)	(114)
500005166002A	RUSSUM	NLD		10/29/2024		6,404						(6,297)	107	(107)	(107)
100081910	ROTTERDAM	NLD		03/30/2022		8,377						(8,393)	(16)	16	16
100224864	LEI VSTAD	NLD		07/28/2025		6,282						(6,295)	(13)	13	13
100185726	ROTTERDAM	NLD		12/20/2024		6,153						(6,294)	(141)	141	141
100165193	ALPEN AAN DEN RIJN	NLD		06/28/2024		6,232						(6,259)	27	27	27
100235325	ROTTERDAM	NLD		06/28/2025		6,236						(6,259)	(22)	22	22
100267453	ARNHEM	NLD		12/23/2025		6,285						(6,259)	27	(27)	(27)
100218395	TILBURG	NLD		06/26/2025		6,283						(6,249)	34	(34)	(34)
100235336	LEEDJ/ARDEN	NLD		06/28/2025		6,225						(6,249)	24	24	24
100249026	ROTTERDAM	NLD		10/29/2025		6,216						(6,244)	(28)	28	28
100156995	UNITED KINGDOM	GBR		06/27/2024		6,775						(6,819)	(42)	42	42
100067610	KATWIJK	NLD		09/27/2022		8,309						(8,296)	12	(12)	(12)
100157578	CASTRICUM	NLD		06/28/2024		6,178						(6,210)	(32)	32	32
5,00007E+11	TRENEUZEN	NLD		12/23/2025		6,297						(6,210)	87	(87)	(87)
100209126	UNITED KINGDOM	GBR		04/29/2025		6,794						(6,778)	16	(37)	(37)
100276719	OVERASSEL	NLD		01/28/2026		12,426						(12,347)	79	(79)	(79)
5,00007E+11	S-GRAVENHAGE	NLD		07/31/2025		6,288						(6,191)	97	(97)	(97)
5,00007E+11	VOORHOUT	NLD		12/23/2025		6,273						(6,191)	82	(82)	(82)

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100143632	ARNHEM	NLD		02/21/2024		6,172						(6,186)	(13)		13		13
100165723	EINDHOVEN	NLD		12/20/2024		6,046						(6,186)	(140)		140		140
100191412	TILBURG	NLD		01/29/2025		6,164						(6,186)	(22)		22		22
100209077	VIAAL II, UK	NLD		04/29/2025		6,159						(6,186)	(27)		27		27
100276792	AMSTERDAM	NLD		01/28/2026		12,409						(12,337)	71		(71)		(71)
100271662	AMSTERDAM	NLD		12/31/2025		6,185						(6,181)	4		(4)		(4)
100161695	MONTFORT	NLD		07/29/2024		6,145						(6,171)	(26)		26		26
100267471	HILVERSUM	NLD		12/23/2025		6,230						(6,171)	59		(59)		(59)
100081831	DOPRECHT/DRECHTSTEEN	NLD		03/30/2022		8,197						(8,219)	(21)		21		21
100165176	TILBURG	NLD		06/28/2024		6,131						(6,164)	(32)		32		32
100081943	AMSTERDAM	NLD		03/30/2022		8,201						(8,211)	(10)		10		10
100143664	UNITED KINGDOM	GBR		02/28/2024		6,679						(6,735)	(56)		56		56
100156667	UNITED KINGDOM	GBR		06/21/2024		6,670						(6,721)	(51)		51		51
100078546	ENSCHDE	NLD		01/26/2022		8,214						(8,185)	29		(29)		(29)
100212774	LANDRAAF	NLD		05/28/2025		6,121						(6,129)	(8)		8		8
100144646	UNITED KINGDOM	GBR		01/25/2024		6,656						(6,705)	(48)		48		48
100073591	AMSTERDAM	NLD		10/25/2021		8,134						(8,151)	(16)		16		16
100082787	AMSTERDAM	NLD		04/27/2022		8,129						(8,151)	(22)		22		22
100089665	DEN HAAG	NLD		11/29/2022		8,194						(8,151)	(44)		(44)		(44)
100218356	OLDENZAAL	NLD		06/26/2025		6,146						(6,113)	35		(35)		(35)
100224600	SNEEK	NLD		07/28/2025		6,085						(6,113)	(28)		28		28
100150278	WIEERT	NLD		04/29/2024		6,064						(6,088)	(23)		23		23
100082789	HEERLEN	NLD		04/27/2022		8,086						(8,083)	5		(5)		(5)
100165140	UNITED KINGDOM	GBR		06/21/2024		6,626						(6,628)	(2)		2		2
100161616	UNITED KINGDOM	GBR		07/29/2024		6,587						(6,628)	(41)		41		41
100081973	ARNHEM	NLD		03/30/2022		8,061						(8,078)	(17)		17		17
100083408	EMMELORD	NLD		05/27/2022		8,062						(8,078)	(16)		16		16
100083410	EMMELORD	NLD		06/27/2022		8,062						(8,078)	(16)		16		16
100086298	EMMELORD	NLD		08/29/2022		8,049						(8,078)	(29)		29		29
100212786	S-GRAVENHAGE	NLD		05/28/2025		6,043						(6,055)	(12)		12		12
100197724	FRANKER	NLD		02/26/2025		6,077						(6,044)	33		(33)		(33)
100157537	EINDHOVEN	NLD		06/28/2024		6,049						(6,040)	8		(8)		(8)
100161667	S'ALBEEK	NLD		07/29/2024		6,007						(6,040)	(33)		33		33
100218407	EINDHOVEN	NLD		06/26/2025		6,022						(6,040)	(19)		19		19
100139910	NETHERLANDS	NLD		12/28/2023		5,967						(6,016)	(29)		29		29
100147333	BRILLE	NLD		03/21/2024		5,983						(6,016)	(33)		33		33
5,00007E+11	BUDEL	NLD		01/28/2026		14,796						(14,757)	39		(39)		(39)
100147773	UNITED KINGDOM	GBR		03/27/2024		6,525						(6,579)	(54)		54		54
100078535	UTRECHT	NLD		01/26/2022		8,014						(8,005)	9		(9)		(9)
100078562	SCHEDAM/VILARENDEN	NLD		01/26/2022		8,019						(8,005)	13		(13)		(13)
100121068	NETHERLANDS	NLD		06/28/2023		8,014						(8,005)	9		(9)		(9)
100156999	UNITED KINGDOM	GBR		06/21/2024		6,526						(6,561)	(35)		35		35
100083334	DEN HAAG	NLD		05/27/2022		7,984						(7,996)	(11)		11		11
100141819	DEVENTER	NLD		01/29/2024		5,989						(5,977)	12		(12)		(12)
100157547	AMSTERDAM	NLD		06/28/2024		5,954						(5,977)	(23)		23		23
100157565	AMSTERDAM	NLD		06/28/2024		5,945						(5,977)	(32)		32		32
100271672	EINDHOVEN	NLD		12/31/2025		5,990						(5,977)	3		(3)		(3)
100156629	UNITED KINGDOM	GBR		06/21/2024		6,492						(6,537)	(45)		45		45
100147335	RUSSEL, UK	NLD		03/27/2024		5,946						(5,968)	(22)		22		22
100191439	HEENSTEDE	NLD		01/29/2025		5,945						(5,968)	(23)		23		23
100281675	AMSTERDAM	NLD		02/25/2026		7,654						(7,627)	28		(28)		(28)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100101705	CHELSEA	GB		03/30/2023		5,157						(5,220)	(62)		62		62
100077899	WAGENINGERE	ND		12/29/2021		7,912						(7,937)	(25)		25		25
100085028	MAASTRICHT	ND		07/27/2022		7,940						(7,932)	8		(8)		(8)
100150235	UNITED KINGDOM	GB		04/29/2024		6,444						(6,506)	(65)		65		65
100150269	SPJENISE	ND		04/29/2024		5,906						(5,938)	(32)		32		32
5,00008E+11	S-GRAVENHAGE	ND		07/28/2026		14,635						(14,530)	104		(104)		(104)
100249121	SNEEK	ND		10/29/2025		5,908						(5,919)	(11)		11		11
100083387	ROSENDAL	ND		05/27/2022		7,888						(7,879)	9		(9)		(9)
100085047	UTRECHT	ND		07/27/2022		7,911						(7,879)	32		(32)		(32)
100071433	ROTTERDAM	ND		09/30/2021		7,848						(7,860)	(12)		12		12
100165188	ROEMOND	ND		06/28/2024		5,875						(5,895)	(20)		20		20
5,00008E+11	MUSSELKANAAL	ND		04/30/2025		5,963						(5,871)	92		(92)		(92)
5,00007E+11	VELHOVEN	ND		07/31/2025		5,964						(5,871)	94		(94)		(94)
100086308	ENSCHDE	ND		08/29/2022		7,808						(7,821)	(13)		13		13
100161665	HAARLEM	TX		07/29/2024		5,850						(5,866)	(15)		15		15
100087622	APELDOORN	ND		09/27/2022		7,757						(7,787)	(30)		30		30
100271854	HAARLEM	ND		12/31/2025		5,854						(5,834)	20		(20)		(20)
100130134	NETHERLANDS	ND		09/26/2023		5,807						(5,833)	(26)		26		26
100083292	AMSTERDAM	ND		05/27/2022		7,776						(7,763)	13		(13)		(13)
100084241	ROTTERDAM	ND		06/30/2022		7,740						(7,763)	(23)		23		23
100084296	BUSSUM/UTHOORN/PURMEREND	ND		06/30/2022		7,742						(7,763)	(21)		21		21
100085045	AMSTERDAM	ND		07/27/2022		7,806						(7,763)	43		(43)		(43)
100089708	TILBURG	ND		11/29/2022		7,728						(7,763)	(34)		34		34
100108518	HEERHUGOVAARD	ND		05/25/2023		7,728						(7,763)	(35)		35		35
100108519	HEERHUGOVAARD	ND		05/25/2023		7,728						(7,763)	(35)		35		35
100110807	HILVERSUM	ND		06/28/2023		7,746						(7,763)	(14)		14		14
100141809	S-GRAVENHAGE	ND		01/29/2024		5,794						(5,822)	(28)		28		28
100150274	SCHIEDAM	ND		04/29/2024		5,822						(5,822)	(37)		37		(37)
100157535	S-SHERTOENBOSCH	ND		06/28/2024		5,830						(5,822)	8		(8)		(8)
100161646	HAARLEM	ND		07/29/2024		5,857						(5,822)	35		(35)		(35)
100165225	GRONINGEN	ND		06/28/2024		5,798						(5,822)	(24)		24		24
100180830	UTRECHT	ND		10/28/2024		5,856						(5,822)	34		(34)		(34)
100185697	HAARLEM	ND		12/20/2024		5,867						(5,822)	45		(45)		(45)
100185710	TILBURG	ND		12/20/2024		5,809						(5,822)	(13)		13		13
100185725	UTRECHT	ND		12/20/2024		5,891						(5,822)	(131)		131		131
100191425	NLJMEEN	ND		01/29/2025		5,830						(5,822)	8		(8)		(8)
100191406	HAREN GN	ND		01/29/2025		5,806						(5,822)	(16)		16		16
100197751	BOLSWAARD	ND		02/26/2025		5,854						(5,822)	32		(32)		(32)
100218371	UTRECHT	ND		06/26/2025		5,855						(5,822)	33		(33)		(33)
100218374	VEGHEL	ND		06/26/2025		5,846						(5,822)	24		(24)		(24)
100224387	ROSENDAL	ND		07/28/2025		5,829						(5,822)	7		(7)		(7)
100224608	MONSTER	ND		07/28/2025		5,815						(5,822)	(7)		7		7
100235509	AANSELVEEN	ND		08/28/2025		5,835						(5,822)	13		(13)		(13)
100235529	ROTTERDAM	ND		08/28/2025		5,795						(5,822)	(27)		27		27
100276827	TILBURG	ND		01/28/2026		11,679						(11,612)	68		(68)		(68)
100276833	EINHOVEN	ND		01/28/2026		11,672						(11,612)	61		(61)		(61)
100281649	AMSTERDAM	ND		02/25/2026		7,472						(7,441)	32		(32)		(32)
100281661	HOOFDOP	ND		02/25/2026		7,465						(7,441)	24		(24)		(24)
5,00007E+11	BLOEMDAL	ND		01/28/2026		14,379						(14,281)	98		(98)		(98)
100139675	UNITED KINGDOM	GB		12/18/2023		6,366						(6,366)	(2)		2		2
100090576	DEN HAAG	ND		12/28/2022		7,733						(7,743)	(10)		10		10

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173665	GRONINGEN	NLD		10/29/2024		5,780						(5,803)	(23)				
100258181	BREDA	NLD		11/26/2025		5,831						(5,799)	32				(32)
100209008	ROTTERDAM	NLD		04/29/2025		5,773						(5,786)	(13)				13
100081970	ROTTERDAM	NLD		03/30/2022		7,696						(7,714)	(18)				18
100137262	NETHERLANDS	NLD		11/28/2023		5,787						(5,780)	7				(7)
100161964	EDE	NLD		07/29/2024		5,745						(5,773)	(28)				28
100243830	GRONINGEN	NLD		09/26/2025		5,807						(5,773)	33				(33)
100267519	DEVENTER	NLD		12/23/2025		5,811						(5,764)	48				(48)
5_00006E+11	S-GRAVENHAGE	NLD		06/30/2025		5,855						(5,764)	91				(91)
100168943	ROTTERDAM	NLD		09/26/2024		5,753						(5,749)	4				(4)
100191474	AMERSFOORT	NLD		01/29/2025		5,753						(5,749)	3				(3)
100212760	TILBURG	NLD		05/28/2025		5,781						(5,749)	32				(32)
100218403	BOEGRAVEN	NLD		06/26/2025		5,749						(5,749)	(32)				(32)
100218409	TILBURG	NLD		06/26/2025		5,749						(5,749)	(32)				(32)
100173686	GRONINGEN	NLD		10/29/2024		5,722						(5,744)	(23)				23
100180909	UNITED KINGDOM	GBR		11/27/2024		6,240						(6,275)	(35)				35
100076580	DEN HAG	NLD		01/28/2022		7,644						(7,641)	3				(3)
100267474	LEEWARDEN	NLD		12/23/2025		5,770						(5,721)	49				(49)
100147168	UNITED KINGDOM	GBR		03/27/2024		6,205						(6,247)	(43)				43
100147314	TIEL	NLD		03/27/2024		5,681						(5,706)	(24)				25
100203659	AMSTERDAM	NLD		03/26/2025		5,736						(5,706)	31				(31)
100238153	BREDA	NLD		11/26/2025		5,700						(5,706)	(15)				5
100157541	ROTTERDAM	NLD		06/28/2024		5,663						(5,686)	(23)				23
100078556	RODEN	NLD		01/26/2022		7,571						(7,569)	3				(3)
100078579	DEN HAG	NLD		01/26/2022		7,571						(7,569)	3				(3)
100085140	LELYSTAD	NLD		07/27/2022		7,562						(7,569)	6				(6)
100161685	GELDEN	NLD		07/29/2024		5,715						(5,676)	(38)				38
100209103	NLJEESEN	NLD		04/29/2025		5,708						(5,676)	32				(32)
100258191	WILDERVAN	NLD		11/26/2025		5,686						(5,676)	10				(10)
100267457	ROTTERDAM	NLD		12/23/2025		5,700						(5,676)	24				(24)
100267507	HOGERHEIDE	NLD		12/23/2025		5,728						(5,676)	52				(52)
100078982	VENLO	NLD		01/26/2022		7,570						(7,566)	4				(4)
100267450	SCHIEDAM	NLD		12/23/2025		5,717						(5,667)	50				(50)
100156939	UNITED KINGDOM	GBR		06/27/2024		6,158						(6,198)	(40)				40
100168948	UNITED KINGDOM	GBR		09/26/2024		6,151						(6,198)	(47)				47
100249107	MAASTRICHT	NLD		10/29/2025		5,650						(5,647)	3				(3)
100218388	BEESL	NLD		06/26/2025		5,659						(5,628)	31				(31)
100161606	UNITED KINGDOM	GBR		07/29/2024		6,100						(6,137)	(37)				37
100150236	UNITED KINGDOM	GBR		04/29/2024		6,075						(6,136)	(61)				61
100066580	NLJEESEN	NLD		06/30/2021		7,453						(7,472)	(18)				18
100020665	AMSTERDAM	NLD		03/30/2022		7,463						(7,472)	(9)				9
100088508	VIEERT	NLD		10/27/2022		7,446						(7,472)	(25)				25
100119571	AMSTERDAM/AMSTELVEEN	NLD		07/28/2023		7,487						(7,472)	16				(16)
5_00006E+11	WILK. BIJ DORSTED	NLD		06/28/2024		6,135						(5,604)	99				(99)
100173549	UNITED KINGDOM	GBR		10/29/2024		6,135						(6,115)	20				(20)
100173550	UNITED KINGDOM	GBR		10/29/2024		6,135						(6,115)	20				(20)
100278615	HEUSDEN	NLD		01/28/2026		11,202						(11,147)	54				(54)
100147160	UNITED KINGDOM	GBR		03/27/2024		6,068						(6,112)	(45)				45
100081923	ROTTERDAM	NLD		03/30/2022		7,395						(7,423)	(28)				28
100121072	NETHERLANDS	NLD		06/28/2023		7,396						(7,423)	(27)				27
100156982	UNITED KINGDOM	GBR		06/27/2024		6,042						(6,076)	(34)				34

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100161632	UNITED KINGDOM	GBR		07/29/2024		6,052						(6,076)	(23)		23		23
100147158	UNITED KINGDOM	GBR		03/27/2024		6,028						(6,074)	(46)		46		46
100165173	UNITED KINGDOM	GBR		06/27/2024		6,072						(6,074)	(2)		2		2
100085057	HILVERSUM	NLD		07/27/2022		7,370						(7,390)	(20)		20		20
100089556	BREDA	NLD		11/29/2022		7,356						(7,379)	(23)		23		23
100185980	S-GRAVENHAGE	NLD		12/20/2024		5,392						(5,531)	(199)		199		199
100235511	GOLDA	NLD		06/28/2025		5,540						(5,531)	9		(9)		(9)
100243553	NIEUW-VEENEP	NLD		09/26/2025		5,561						(5,531)	31		(31)		(31)
100281638	GRONINGEN	NLD		02/25/2026		7,098						(7,069)	29		(29)		(29)
100143863	UNITED KINGDOM	GBR		02/28/2024		5,991						(6,045)	(54)		54		54
100161648	ROTTERDAM	NLD		07/29/2024		5,557						(5,523)	34		(34)		(34)
100065927	ROTTERDAM	NLD		07/30/2021		7,379						(7,350)	29		(29)		(29)
100082037	GRONINGEN	NLD		03/30/2022		7,333						(7,350)	(17)		17		17
100083329	EINDHOVEN	NLD		05/27/2022		7,339						(7,350)	(11)		11		11
100191502	ZOETERMEER	NLD		01/29/2025		5,511						(5,509)	3		(3)		(3)
100108535	DEN HAAG	NLD		05/25/2023		7,373						(7,336)	37		(37)		(37)
100180881	UNITED KINGDOM	GBR		11/27/2024		5,973						(6,014)	(41)		41		41
100191436	HEERENVEEN	NLD		01/29/2025		5,493						(5,485)	8		(8)		(8)
100209098	AMSTERDAM	NLD		04/29/2025		5,449						(5,473)	(24)		24		24
100156856	UNITED KINGDOM	GBR		06/27/2024		5,950						(5,984)	(34)		34		34
100168660	UNITED KINGDOM	GBR		09/26/2024		5,912						(5,973)	(60)		60		60
100075983	AMSTERDAM	NLD		11/24/2021		7,270						(7,278)	(7)		7		7
100083422	DEN HAAG	NLD		05/27/2022		7,256						(7,278)	(22)		22		22
100084318	ROTTERDAM	NLD		06/30/2022		7,285						(7,278)	7		(7)		(7)
100150252	S-GRAVENHAGE	NLD		04/29/2024		5,429						(5,458)	(29)		29		29
100249040	TILBURG	NLD		10/29/2025		5,448						(5,458)	(11)		11		11
100281156	VENRAY	NLD		11/26/2025		5,489						(5,458)	30		(30)		(30)
100101718	ENSCHDE	NLD		03/30/2023		7,251						(7,268)	(16)		16		16
100153781	AMSTELVEEN	NLD		05/30/2024		5,426						(5,434)	(8)		8		8
100243908	ALKMAAR	NLD		09/26/2025		5,464						(5,434)	30		(30)		(30)
100271656	UTRECHT	NLD		12/31/2025		5,436						(5,434)	2		(2)		(2)
100276747	BREDA	NLD		01/28/2026		10,901						(10,898)	63		(63)		(63)
100243837	LIJSELSTEIN	NLD		09/26/2025		5,457						(5,424)	33		(33)		(33)
100224554	EINDHOVEN	NLD		07/28/2025		5,388						(5,410)	(22)		22		22
100083424	ARNHEM	NLD		05/27/2022		7,215						(7,205)	10		(10)		(10)
100084272	AMSTERDAM/AMSTELVEEN	NLD		06/30/2022		7,206						(7,200)	6		(6)		(6)
100235579	LEEWARDEN	NLD		06/28/2025		5,405						(5,395)	10		(10)		(10)
100161605	UNITED KINGDOM	GBR		07/29/2024		5,852						(5,899)	(47)		47		47
100153745	APELDOORN	NLD		05/30/2024		5,389						(5,385)	4		(4)		(4)
100161653	GORREDIJK	NLD		07/29/2024		5,357						(5,385)	(29)		29		29
100180838	TER APEL	NLD		11/27/2024		5,419						(5,385)	34		(34)		(34)
100197734	AMSTERDAM	NLD		02/26/2025		5,415						(5,385)	29		(29)		(29)
100243549	JOZE	NLD		09/26/2025		5,426						(5,385)	41		(41)		(41)
100085051	HAARLEM	NLD		07/27/2022		7,141						(7,149)	(9)		9		9
100143635	ZAAIDAM	NLD		02/27/2024		5,352						(5,361)	(9)		9		9
5_00007E+11	ROTTERDAM	NLD		10/31/2025		5,439						(5,356)	83		(83)		(83)
100185998	VELEN	NLD		12/20/2024		5,369						(5,356)	13		(13)		(13)
100209148	UNITED KINGDOM	GBR		04/29/2025		5,815						(5,854)	(39)		39		39
100085065	DEN HAAG	NLD		07/27/2022		7,105						(7,132)	(27)		27		27
100085086	AMSTERDAM/AMSTELVEEN	NLD		12/28/2022		7,114						(7,132)	(18)		18		18
100267467	ROTTERDAM	NLD		12/23/2025		5,341						(5,341)	(48)		48		(48)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100153779	S-GRAVENHAGE	NLD		05/30/2024		5,346						(5,337)	9	(9)		(9)
100156224	ROTTERDAM	NLD		06/28/2024		5,370						(5,337)	33	(33)		(33)
100224655	GELDEN	NLD		07/28/2025		5,366						(5,337)	29	(29)		(29)
5000055291001A	OS	NLD		11/21/2024		5,424						(5,337)	67	(67)		(67)
100137271	NETHERLANDS	NLD		11/28/2023		5,324						(5,333)	(9)	9		9
100157542	ROTTERDAM	NLD		06/28/2024		5,360						(5,327)	33	(33)		(33)
100180801	01-RBEEK	NLD		11/21/2024		5,348						(5,317)	31	(31)		(31)
100203646	UNITED KINGDOM	GBR		03/27/2025		5,774						(5,815)	(41)	41		41
100235524	VENLO	NLD		06/28/2025		5,306						(5,313)	(7)	7		7
100249110	AMSTERDAM	NLD		10/29/2025		5,306						(5,313)	(7)	7		7
100276946	HEERLEN	NLD		01/28/2026		10,633						(10,567)	67	(67)		(67)
5_00008E+11	HEERENVEEN	NLD		01/28/2026		13,038						(12,995)	43	(43)		(43)
100086314	DORDRECHT/DRECHTSTEDEN	NLD		06/29/2022		7,034						(7,059)	(25)	25		25
100209112	S-GRAVENHAGE	NLD		04/29/2025		5,252						(5,259)	(7)	7		7
100082007	HAARLEM	NLD		03/30/2022		6,970						(6,986)	(16)	16		16
100091610	LEEUWARDEN	NLD		01/21/2023		7,033						(6,986)	46	(46)		(46)
100121074	NETHERLANDS	NLD		06/28/2023		6,975						(6,986)	(11)	11		11
100147306	WOLFGA	NLD		03/21/2024		5,264						(5,240)	24	(24)		(24)
100161643	DEN HAG	NLD		07/29/2024		5,218						(5,240)	(22)	22		22
100203632	AMSTERDAM	NLD		03/26/2025		5,270						(5,240)	30	(30)		(30)
100212791	S-GRAVENHAGE	NLD		05/28/2025		5,221						(5,240)	(19)	19		19
100218418	AMERSFOORT	NLD		06/26/2025		5,269						(5,240)	29	(29)		(29)
100235527	SCHIEDAM	NLD		06/28/2025		5,246						(5,240)	9	(9)		(9)
100271855	AMSTERDAM	NLD		12/31/2025		5,239						(5,240)	1	1		1
100271857	VALKENBURG	NLD		12/31/2025		5,251						(5,240)	11	(11)		(11)
100281659	LEEUWARDEN	NLD		02/25/2026		6,726						(6,697)	30	(30)		(30)
5_00008E+11	VORHOUT	NLD		02/25/2026		5,915						(5,886)	28	(28)		(28)
100141790	AMSTERDAM	NLD		01/29/2024		5,221						(5,226)	(5)	5		5
100180886	UNITED KINGDOM	GBR		11/27/2024		5,667						(5,711)	(43)	43		43
100141812	ROSJALEN	NLD		01/29/2024		5,194						(5,220)	(26)	26		26
100168942	UNITED KINGDOM	GBR		09/26/2024		5,655						(5,706)	(51)	51		51
100143823	ROTTERDAM	NLD		02/27/2024		5,192						(5,215)	(23)	23		23
100088546	ROTTERDAM	NLD		10/21/2022		6,937						(6,948)	(10)	10		10
100180886	UNITED KINGDOM	GBR		11/21/2024		5,643						(5,689)	(46)	46		46
100090588	GRONINGEN	NLD		12/28/2022		6,898						(6,926)	(31)	31		31
100147321	LUTHECHT	NLD		03/21/2024		5,156						(5,182)	(25)	25		25
100150270	S-GRAVENHAGE	NLD		04/29/2024		5,194						(5,182)	12	(12)		(12)
100168827	TILBURG	NLD		09/26/2024		5,175						(5,167)	8	(8)		(8)
100157010	UNITED KINGDOM	GBR		06/21/2024		5,598						(5,640)	(43)	43		43
100085070	DEN HAG	NLD		07/27/2022		6,877						(6,870)	7	(7)		(7)
100108525	HAARLEM	NLD		05/25/2023		6,884						(6,870)	14	(14)		(14)
100218416	DRIEBERGEN-RIJSENBURG	NLD		06/26/2025		5,171						(5,143)	29	(29)		(29)
100281677	GRONINGEN	NLD		02/25/2026		6,587						(6,573)	15	(15)		(15)
5_00008E+11	VORHOUT	NLD		12/23/2025		5,216						(5,143)	73	(73)		(73)
100777676	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021		6,803						(6,831)	(28)	28		28
100224673	TILBURG	NLD		07/28/2025		5,160						(5,123)	37	(37)		(37)
50000579001A	GELDOP	NLD		11/27/2024		5,209						(5,120)	89	(89)		(89)
100161587	UNITED KINGDOM	GBR		07/29/2024		5,633						(5,597)	36	(36)		(36)
100173604	ROTTERDAM	NLD		10/29/2024		6,832						(6,820)	12	(12)		(12)
100267517	AMSTERDAM	NLD		12/23/2025		5,147						(5,102)	45	(45)		(45)
100276716	AMSTERDAM	NLD		01/28/2026		10,236						(10,170)	66	(66)		(66)

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment				14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value			
100074371	CASTRICUM	ND		11/16/2021		6,777						(6,792)	15		
100090538	RODEN	ND		12/28/2022		6,775						(6,792)	17		
100091892	VALKENBURG AAN DE GEEL	ND		01/27/2023		6,855						(6,792)	63		(63)
100203716	DELFT	ND		03/26/2025		5,123						(5,094)	28		(28)
100203705	TILBURG	ND		03/28/2025		5,126						(5,094)	32		(32)
100243619	EINDHOVEN	ND		09/28/2025		5,123						(5,094)	28		(28)
100249112	TILBURG	ND		10/29/2025		5,078						(5,094)	17		(17)
100276826	DEVENTER	ND		01/28/2026		10,211						(10,160)	51		(51)
100073383	GRONINGEN	ND		10/25/2021		6,759						(6,774)	15		15
100083436	ALPHEN AAN DEN RIJN	ND		05/27/2022		6,757						(6,789)	11		11
100086351	DEN HAAG	ND		08/29/2022		6,739						(6,789)	29		29
100134424	NETHERLANDS	ND		10/27/2023		5,020						(5,046)	26		26
100139821	NETHERLANDS	ND		12/28/2023		5,016						(5,046)	30		30
100143829	TILBURG	ND		02/27/2024		5,077						(5,046)	32		(32)
100168928	APeldoorn	ND		09/28/2024		5,038						(5,046)	7		7
100168940	EINDHOVEN	ND		09/26/2024		5,023						(5,046)	23		23
100180831	EINDHOVEN	ND		11/27/2024		5,075						(5,046)	29		(29)
100185594	S-GRAVENHAGE	ND		12/20/2024		5,074						(5,046)	28		(28)
100080304	SCHIEDAM/VLAARDINGEN	ND		02/22/2022		6,719						(6,695)	24		(24)
100089718	DEN HAAG	ND		11/29/2022		6,684						(6,695)	12		12
100161696	NIJMEERKER AAN DEN IJSSEL	ND		07/29/2024		4,999						(5,021)	22		22
100249083	LDEN	ND		10/29/2025		4,996						(5,021)	26		26
100276743	TILBURG	ND		01/28/2026		10,072						(10,015)	57		(57)
100276753	TILBURG	ND		01/28/2026		10,068						(10,015)	53		(53)
100077889	DORDRECHT/DRECHTSTEDEN	ND		12/29/2021		6,698						(6,681)	17		(17)
100089605	VELHOVEN	ND		11/29/2022		6,644						(6,676)	32		32
100281150	BREDA	ND		11/26/2025		5,002						(5,007)	4		4
100281152	BREDA	ND		11/26/2025		5,003						(5,007)	4		4
100197702	UNITED KINGDOM	GBR		02/28/2025		5,423						(5,466)	43		43
100281139	BEREN OP ZOOM	ND		11/26/2025		5,021						(4,993)	28		(28)
100161615	UNITED KINGDOM	GBR		07/29/2024		5,481						(5,446)	35		(35)
100086302	BEREN OP ZOOM	ND		08/29/2022		6,617						(6,637)	20		20
100161630	UNITED KINGDOM	GBR		07/29/2024		5,414						(5,445)	32		32
100139733	UNITED KINGDOM	GBR		12/18/2023		5,475						(5,440)	34		(34)
100027265	SCHIEDAM/VLAARDINGEN	ND		04/27/2022		6,625						(6,623)	3		(3)
100086392	DELFT	ND		08/29/2022		6,601						(6,618)	17		17
100267401	ROTTERDAM	ND		12/23/2025		4,982						(4,951)	41		(41)
100139813	NETHERLANDS	ND		12/28/2023		4,926						(4,949)	23		23
100161672	S-GRAVENHAGE	ND		07/29/2024		4,950						(4,949)	1		(1)
100165636	SPAINUM	ND		12/20/2024		4,958						(4,949)	9		(9)
100185703	UTRECHT	ND		12/20/2024		4,969						(4,949)	20		(20)
100212775	ROTTERDAM	ND		05/28/2025		4,929						(4,949)	20		20
100218360	ARNHEM	ND		06/26/2025		4,985						(4,949)	36		(36)
100235340	BREDA	ND		06/28/2025		4,942						(4,949)	7		7
100235392	S-GRAVENHAGE	ND		06/28/2025		4,975						(4,949)	26		(26)
100271898	S-GRAVENHAGE	ND		12/31/2025		4,967						(4,949)	18		(18)
100139798	UNITED KINGDOM	GBR		12/18/2023		5,438						(5,405)	33		(33)
100068658	TILBURG	ND		06/30/2021		6,557						(6,586)	29		29
100157005	UNITED KINGDOM	GBR		06/27/2024		5,331						(5,385)	54		54
100078511	NIJMEEN	ND		01/28/2022		6,556						(6,550)	6		(6)
100080326	AMSTERDAM/AMSTELVEEN	ND		02/22/2022		6,541						(6,550)	9		9

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
								Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal				
100083318	ROTTERDAM		NLD		05/27/2022		6,560						(6,550)	10		(10)		
100083362	LEL'VSTAD		NLD		05/27/2022		6,533						(6,550)	(17)		17		
100086530	BREKEN OP ZOOM		NLD		10/27/2022		6,523						(6,550)	(27)		27		
100173633	UTRECHT		NLD		10/29/2024		4,913						(4,910)	3		(3)		
100259144	S-GRAVENHAGE		NLD		11/28/2025		4,928						(4,900)	28		(28)		
100267412	S-HERTOGENBOSCH		NLD		12/23/2025		4,923						(4,900)	23		(23)		
5,00007E+11	UTRECHT		NLD		11/28/2025		4,971						(4,900)	71		(71)		
100110809	ROTTERDAM		NLD		06/28/2023		6,510						(6,521)	(11)		11		
100173669	GRONINGEN		NLD		10/29/2024		4,911						(4,880)	21		(21)		
100141815	AMSTERDAM		NLD		01/29/2024		4,872						(4,883)	(11)		11		
100143811	ROTTERDAM		NLD		02/27/2024		4,857						(4,882)	(24)		24		
100180895	UNITED KINGDOM		GBR		11/27/2024		5,290						(5,337)	(47)		47		
100243824	ZEVENHAR		NLD		09/26/2025		4,905						(4,879)	26		(26)		
100218400	NIJMEGEN		NLD		06/26/2025		4,882						(4,876)	6		(6)		
100267486	LEEWARDEN		NLD		12/23/2025		4,917						(4,876)	41		(41)		
100161679	AMSTERDAM		NLD		07/29/2024		4,847						(4,873)	26		(26)		
100243555	TILBURG		NLD		09/26/2025		4,906						(4,871)	35		(35)		
100249058	DORDRECHT		NLD		10/29/2025		4,863						(4,867)	(4)		4		
100083418	ROTTERDAM		NLD		05/27/2022		6,472						(6,477)	(4)		4		
100281871	UTRECHT		NLD		02/25/2026		6,236						(6,207)	29		(29)		
100077678	DEVENTER		NLD		12/29/2021		6,446						(6,474)	(28)		28		
100130125	NETHERLANDS		NLD		09/26/2023		6,517						(6,471)	46		(46)		
100137280	NETHERLANDS		NLD		11/28/2023		4,829						(4,852)	(23)		23		
100143615	ALMERE		NLD		02/27/2024		4,885						(4,852)	33		(33)		
100157579	WAGENINGEN		NLD		06/28/2024		4,883						(4,852)	31		(31)		
100161702	TIJEL		NLD		07/29/2024		4,863						(4,852)	12		(12)		
100180803	ROTTERDAM		NLD		11/27/2024		4,881						(4,852)	(30)		30		
100185707	ROTTERDAM		NLD		12/20/2024		4,755						(4,852)	(96)		96		
100191418	AMSTERDAM		NLD		01/29/2025		4,838						(4,852)	(14)		14		
100212737	AMSTERDAM		NLD		05/28/2025		4,857						(4,852)	6		(6)		
100218388	BEESEL		NLD		06/26/2025		4,878						(4,852)	27		(27)		
100235580	HILVERSUM		NLD		08/28/2025		4,836						(4,852)	15		(15)		
100267448	GELDROP		NLD		12/23/2025		4,877						(4,852)	26		(26)		
5,00008E+11	GELDEN		NLD		01/29/2025		4,927						(4,852)	76		(76)		
5,00008E+11	RUSJILUK		NLD		03/31/2025		4,931						(4,852)	79		(79)		
5,00008E+11	MAASSLUIS		NLD		04/30/2025		4,930						(4,852)	78		(78)		
5,00008E+11	DRACHTEN		NLD		07/31/2025		4,928						(4,852)	76		(76)		
5,00008E+11	OUROCHOT		NLD		02/25/2026		5,465						(5,450)	15		(15)		
100130109	NETHERLANDS		NLD		09/26/2023		6,470						(6,453)	17		(17)		
100130110	NETHERLANDS		NLD		09/26/2023		6,470						(6,453)	17		(17)		
100168914	UNITED KINGDOM		GBR		09/26/2024		5,243						(5,291)	48		(48)		
100086342	AMSTERDAM		NLD		08/29/2022		6,427						(6,445)	(18)		18		
100141808	LEEWARDEN		NLD		01/29/2024		4,817						(4,823)	(6)		6		
5,00008E+11	LEERSUM		NLD		07/26/2024		4,908						(4,823)	85		(85)		
100086595	HAARLEM		NLD		12/18/2023		5,258						(5,258)	(36)		36		
100083393	SP'JUNENISE		NLD		08/30/2021		6,378						(6,404)	(26)		26		
100094271	TILBURG		NLD		05/27/2022		6,395						(6,404)	(9)		9		
100083516	HAARLEM		NLD		06/30/2022		6,414						(6,400)	10		(10)		
100191484	SP'JUNENISE		NLD		05/27/2022		6,382						(6,404)	(22)		22		
100212741	ENSCHDE		NLD		05/28/2025		4,808						(4,803)	4		(4)		
							4,779						(4,803)	(24)		24		

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100212733	S-GRAVENHAGE	NLD		05/28/2025		4,786							(4,803)	(17)		17		(27)
100224675	EINDHOVEN	NLD		07/28/2025		4,830							(4,803)	27		(27)		(27)
5_00007E+11	GRONINGEN	NLD		07/31/2025		4,879							(4,803)	75		(75)		(75)
100165197	UTRECHT	NLD		06/28/2024		4,783							(4,778)	5		(5)		(5)
100084242	ROTTERDAM	NLD		06/30/2022		6,349							(6,365)	(17)		17		17
100141795	ROTTERDAM	NLD		01/29/2024		4,819							(4,774)	45		(45)		(45)
100147242	ROTTERDAM	NLD		03/27/2024		4,754							(4,774)	(20)		20		20
100212757	S-GRAVENHAGE	NLD		05/28/2025		4,764							(4,774)	(10)		10		10
100157536	NORDVIJLK ZH	NLD		06/28/2024		4,808							(4,788)	40		(40)		(40)
100153565	UNITED KINGDOM	GBR		05/29/2024		5,175							(5,205)	31		31		31
100134426	NETHERLANDS	NLD		10/27/2023		4,724							(4,755)	(31)		31		31
100147341	S-GRAVENHAGE	NLD		03/27/2024		4,750							(4,755)	(5)		5		5
100165207	HEERLEN	NLD		06/28/2024		4,732							(4,755)	(23)		23		23
100165222	GRONINGEN	NLD		08/28/2024		4,735							(4,755)	(20)		20		20
100180818	ARNHEM	NLD		11/27/2024		4,785							(4,755)	31		(31)		(31)
100209116	LIJNDEN	NLD		04/29/2025		4,782							(4,755)	27		(27)		(27)
100071427	DEN HAAG	NLD		09/30/2021		6,361							(6,331)	29		(29)		(29)
100073568	TILBURG	NLD		10/25/2021		6,300							(6,307)	(31)		31		31
100080276	BOLSWAARD	NLD		02/22/2022		6,286							(6,307)	(22)		22		22
100085049	VELDHOVEN	NLD		07/27/2022		6,283							(6,307)	(24)		24		24
100108549	EGHT/LIMBURG	NLD		05/25/2023		6,279							(6,307)	(28)		28		28
100197731	HOOGEVEEN	NLD		02/26/2025		4,758							(4,730)	28		(28)		(28)
100203663	ROZENBURG	NLD		03/26/2025		4,764							(4,730)	34		(34)		(34)
100209026	WIJNSCHOTEN	NLD		04/29/2025		4,713							(4,730)	(17)		17		17
100249023	BREDA	NLD		10/29/2025		4,740							(4,730)	10		(10)		(10)
100073578	ZIERIKZEE	NLD		10/25/2021		6,265							(6,288)	(23)		23		23
100267443	TBR APEL	NLD		12/23/2025		4,759							(4,716)	43		(43)		(43)
5_00008E+11	VUGHT	NLD		07/31/2025		4,791							(4,716)	75		(75)		(75)
100139728	UNITED KINGDOM	GBR		12/18/2023		5,171							(5,149)	22		(22)		(22)
100081948	LEIDEN	NLD		03/30/2022		6,267							(6,259)	9		(9)		(9)
100083298	NLJMEEN	NLD		05/27/2022		6,268							(6,259)	9		(9)		(9)
100161563	UNITED KINGDOM	GBR		07/29/2024		5,145							(5,132)	13		(13)		(13)
100212771	ROTTERDAM	NLD		05/28/2025		4,713							(4,689)	25		(25)		(25)
100150250	AUSTERDAM	NLD		04/29/2024		4,665							(4,687)	(22)		22		22
100165214	TILBURG	NLD		08/28/2024		4,698							(4,687)	30		(30)		(30)
100191411	AUSTERDAM	NLD		01/29/2025		4,661							(4,667)	(6)		6		6
100281633	ROTTERDAM	NLD		02/25/2026		5,984							(5,961)	23		(23)		(23)
100147316	SCHIEDAM	NLD		03/27/2024		4,638							(4,658)	(18)		18		18
100203636	S-GRAVENHAGE	NLD		03/26/2025		4,676							(4,659)	18		(18)		(18)
100209052	VLIJMEEN	NLD		04/29/2025		4,644							(4,659)	(14)		14		14
100209101	BEST	NLD		04/29/2025		4,640							(4,659)	(17)		17		17
100212739	HELMOND	NLD		05/28/2025		4,648							(4,659)	(10)		10		10
100276891	AUSTERDAM	NLD		01/28/2026		9,369							(9,289)	79		(79)		(79)
100281666	BREKEN OP ZOOM	NLD		02/25/2026		5,962							(5,953)	9		(9)		(9)
5_00007E+11	S-GRAVENHAGE	NLD		09/30/2025		4,730							(4,659)	72		(72)		(72)
5_00008E+11	HAARLEM	NLD		01/28/2026		11,507							(11,424)	83		(83)		(83)
100081693	ZALTBOMMEL	NLD		03/30/2022		6,222							(6,186)	36		(36)		(36)
100197381	NETHERLANDS	NLD		11/28/2023		4,626							(4,639)	(12)		12		12
100168925	UNITED KINGDOM	GBR		09/26/2024		5,024							(5,057)	(33)		33		33
100276616	VALKENISWAARD	NLD		01/28/2026		9,275							(9,220)	55		(55)		(55)
100086331	ZIERIKZEE	NLD		10/27/2022		6,138							(6,152)	(14)		14		14

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10013403	NETHERLANDS	NLD		10/21/2023		6,124						(6,152)	(28)		28		(21)
10016188	AMSTERDAM	NLD		07/29/2024		4,630						(4,609)	21		(21)		(21)
10016181	AMSTERDAM	NLD		07/29/2024		4,601						(4,601)	(30)		(30)		(30)
100276751	S-GRAVENHAGE	NLD		01/28/2026		9,232						(9,173)	59		(59)		(59)
5,00008E+11	DEN HAAG	NLD		07/31/2025		4,661						(4,590)	71		(71)		(71)
100078515	CASTRICUM	NLD		01/26/2022		6,096						(6,113)	(17)		17		17
100080307	ROTTERDAM	NLD		02/22/2022		6,098						(6,113)	(15)		15		15
100083427	DEN HAAG	NLD		05/27/2022		6,110						(6,113)	(4)		4		4
100086269	NLJMEEN	NLD		08/29/2022		6,122						(6,113)	8		(8)		(8)
100089646	EINDHOVEN	NLD		11/29/2022		6,148						(6,113)	34		(34)		(34)
100212727	UTRECHT	NLD		05/28/2025		4,581						(4,585)	(4)		4		4
100249034	VEGHEL	NLD		10/29/2025		4,561						(4,585)	(24)		24		24
100249066	TILBURG	NLD		10/29/2025		4,568						(4,585)	(17)		17		17
100271873	EINDHOVEN	NLD		12/31/2025		4,587						(4,585)	2		(2)		(2)
100278612	EGMOND AAN ZEE	NLD		01/28/2026		9,196						(9,135)	61		(61)		(61)
5,00007E+11	AMSTERDAM	NLD		12/30/2025		4,646						(4,580)	66		(66)		(66)
5,00008E+11	HOOFDDOOP	NLD		04/30/2025		4,649						(4,575)	74		(74)		(74)
100185887	ZANDVOORT	NLD		12/20/2024		4,556						(4,561)	(4)		4		4
100191406	SPANNUM	NLD		01/29/2025		4,569						(4,561)	9		(9)		(9)
100267413	THORN	NLD		12/23/2025		4,582						(4,561)	21		(21)		(21)
100156837	UNITED KINGDOM	GBR		06/27/2024		4,951						(4,984)	(32)		32		32
100235542	TILBURG	NLD		06/28/2025		4,540						(4,551)	(11)		11		11
100076831	UTRECHT	NLD		01/26/2022		6,041						(6,055)	(13)		13		13
100084658	GRONINGEN	NLD		06/30/2022		6,057						(6,055)	(2)		2		(2)
5,00007E+11	COEVOREN	NLD		10/31/2025		4,607						(4,536)	71		(71)		(71)
100085072	ZIERIKZEE	NLD		07/27/2022		6,029						(6,045)	(16)		16		16
100084688	VELDHOVEN	NLD		10/21/2022		6,088						(6,045)	43		(43)		(43)
100085058	VEERDIAAL	NLD		07/27/2022		6,022						(6,040)	(18)		18		18
100130100	NETHERLANDS	NLD		09/26/2023		6,007						(6,040)	(34)		34		34
100191409	HEERENVEEN	NLD		01/29/2025		4,510						(4,526)	(16)		16		16
100103332	FRANKER	NLD		04/28/2023		6,020						(6,016)	4		(4)		(4)
100218378	ROTTERDAM	NLD		06/26/2025		4,537						(4,512)	25		(25)		(25)
100276630	BEREN OP ZOOM	NLD		01/28/2026		9,055						(8,999)	55		(55)		(55)
100281890	ROTTERDAM	NLD		02/25/2026		5,776						(5,767)	9		(9)		(9)
100134422	NETHERLANDS	NLD		10/27/2023		4,489						(4,504)	(15)		5		5
100249013	TILBURG	NLD		09/26/2024		4,490						(4,502)	(12)		12		12
100153949	UNITED KINGDOM	GBR		10/29/2025		5,968						(5,902)	(24)		24		24
100161610	UNITED KINGDOM	GBR		05/29/2024		4,877						(4,910)	(33)		33		33
100235519	STADSKANAAL	NLD		07/29/2024		4,876						(4,909)	(32)		32		32
100147161	UNITED KINGDOM	GBR		06/28/2025		4,476						(4,483)	(7)		7		7
100082059	DEN HAAG	NLD		03/27/2024		4,886						(4,897)	(31)		31		31
100083337	ROTTERDAM	NLD		03/30/2022		5,949						(5,966)	(19)		19		19
100088575	DEN HAAG	NLD		05/27/2022		5,960						(5,968)	(8)		8		8
100218336	AMSTERDAM	NLD		10/27/2022		5,971						(5,966)	4		(4)		(4)
100218366	STADSKANAAL	NLD		06/26/2025		6,001						(5,966)	(34)		34		(34)
100101726	ZANDAM	NLD		06/26/2025		4,500						(4,476)	25		(25)		(25)
100249051	S-GRAVENHAGE	NLD		03/30/2023		5,940						(5,962)	(22)		22		22
100203661	AMSTERDAM	NLD		10/29/2025		4,459						(4,468)	(9)		9		9
100180043	GRONINGEN	NLD		03/26/2025		4,488						(4,464)	24		(24)		(24)
100166946	LEEUVARDEN	NLD		09/26/2024		4,464						(4,464)	(26)		26		(26)
100166946	LEEUVARDEN	NLD		09/26/2024		4,463						(4,460)	3		(3)		(3)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173651	HAARLEM	N.D.		10/29/2024		4,463						(4,460)	3		(3)		(3)
100080308	AMSTERDAM	N.D.		02/22/2022		5,920						(5,920)	(9)		9		9
100276750	BREDA	N.D.		01/28/2026		8,914						(8,864)	51		(51)		(51)
100075858	GORREDIJK	N.D.		11/24/2021		5,918						(5,924)	(7)		7		7
100073590	SCHIEDAM/VLAARDINGEN	N.D.		10/25/2021		5,937						(5,924)	13		(13)		(13)
100153754	S-GRAVENHAGE	N.D.		05/30/2024		4,430						(4,439)	(9)		9		9
100157557	ROTTERDAM	N.D.		06/28/2024		4,426						(4,439)	(14)		14		14
100224981	SINT WILLEBRORD	N.D.		07/28/2025		4,430						(4,439)	(9)		9		9
100249076	LEEUWARDEN	N.D.		10/29/2025		4,423						(4,439)	(17)		17		17
100271910	S-GRAVENHAGE	N.D.		12/31/2025		4,441						(4,439)	2		(2)		(2)
10009726	LEEUWARDEN	N.D.		02/27/2023		5,948						(5,909)	38		(38)		(38)
100137280	NETERLANDS	N.D.		11/28/2023		4,413						(4,425)	(11)		11		11
100212801	S-GRAVENHAGE	N.D.		05/28/2025		4,409						(4,425)	(16)		16		16
100243827	DIEVER	N.D.		09/26/2025		4,450						(4,425)	25		(25)		(25)
100070269	UTRECHT	N.D.		06/31/2021		5,945						(5,895)	50		(50)		(50)
100082062	ROTTERDAM	N.D.		03/30/2022		5,876						(5,895)	(19)		19		19
100240072	HILVERSUM	N.D.		10/29/2025		4,399						(4,417)	(18)		18		18
100218369	UTRECHT	N.D.		06/26/2025		4,440						(4,415)	25		(25)		(25)
5,00007E+11	FREDEN	N.D.		09/30/2025		4,482						(4,415)	67		(67)		(67)
100084257	AMERSFOORT	N.D.		06/30/2022		5,871						(5,869)	2		(2)		(2)
100180067	UNITED KINGDOM	GBR		11/27/2024		4,778						(4,810)	(32)		32		32
100089662	AMSTERDAM	N.D.		11/29/2022		5,814						(5,841)	(27)		27		27
100090580	EINDHOVEN	N.D.		12/28/2022		5,827						(5,841)	(14)		14		14
100071422	CARPELLE VAN DEN IJSSEL	N.D.		09/30/2021		5,854						(5,822)	(32)		32		(32)
100078506	ROTTERDAM	N.D.		01/26/2022		5,824						(5,822)	2		(2)		(2)
100078553	EINDHOVEN	N.D.		01/26/2022		5,847						(5,822)	25		(25)		(25)
100080274	ROTTERDAM	N.D.		02/22/2022		5,811						(5,822)	(11)		11		11
100085042	ZUIDPHOEN	N.D.		07/27/2022		5,810						(5,822)	(12)		12		12
100087600	HILVERSUM	N.D.		09/27/2022		5,802						(5,822)	(20)		20		20
100087650	AMSTERDAM	N.D.		09/27/2022		5,811						(5,822)	(11)		11		11
100119574	DEN HAAG	N.D.		07/28/2023		5,812						(5,822)	(10)		10		10
100119579	ZAAIDAM	N.D.		07/28/2023		5,851						(5,822)	29		(29)		(29)
100130123	NETHERLANDS	N.D.		09/26/2023		5,790						(5,822)	(32)		32		32
100134412	NETHERLANDS	N.D.		10/27/2023		4,355						(4,367)	(11)		11		11
100150245	LEEUWARDEN	N.D.		04/29/2024		4,345						(4,367)	(22)		22		22
100165210	HILVERSUM	N.D.		06/28/2024		4,393						(4,367)	27		(27)		(27)
100191433	DORKUM	N.D.		01/29/2025		4,354						(4,367)	(12)		12		12
100191446	ENGELSHOVEN	N.D.		01/29/2025		4,357						(4,367)	(10)		10		10
5,00008E+11	SCHIERMONNIKOOG	N.D.		02/25/2026		4,934						(4,905)	29		(29)		(29)
100161673	ROSENDAL	N.D.		07/29/2024		4,362						(4,352)	10		(10)		(10)
100147322	WORMERVEER	N.D.		03/27/2024		4,375						(4,347)	28		(28)		(28)
100209039	VEGHEL	N.D.		04/29/2025		4,334						(4,347)	(13)		13		13
100150218	UNITED KINGDOM	GBR		04/29/2024		4,788						(4,749)	19		(19)		(19)
100281146	SCHIEDAM	N.D.		11/26/2025		4,371						(4,339)	31		(31)		(31)
100084320	ROSENDAL	N.D.		06/30/2022		5,777						(5,783)	(6)		6		6
100161566	UNITED KINGDOM	GBR		07/29/2024		4,715						(4,742)	(27)		27		27
100224984	DORDRECHT	N.D.		07/28/2025		4,337						(4,332)	5		(5)		(5)
100083411	BERGEN OP ZOOM	N.D.		05/27/2022		5,762						(5,773)	(12)		12		12
100243575	ROTTERDAM	N.D.		09/26/2025		4,360						(4,328)	33		(33)		(33)
100077987	ROTTERDAM	N.D.		12/29/2021		5,727						(5,749)	(22)		22		22
100084337	UTRECHT	N.D.		06/30/2022		5,739						(5,749)	(10)		10		10

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	Change in Book Value/Recorded Investment				11	12	13	14	15	16	17	18
	2	3				7	8	9	10								
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100066293	ZIERIKZEE	NLD		06/29/2022		5,784						(5,749)	35		(35)		(35)
100078568	DEN HAAG	NLD		01/26/2022		5,750						(5,744)	6		(6)		(6)
100191414	DELFT	NLD		01/29/2025		4,291						(4,308)	18				18
100218366	TILBURG	NLD		06/26/2025		4,328						(4,304)	23		(24)		(24)
100081974	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		5,723						(5,735)	(12)		12		12
100180900	WIJBEET	NLD		11/27/2024		4,319						(4,294)	25		(25)		(25)
100212762	ARNHEM	NLD		05/28/2025		4,301						(4,294)	7		(7)		(7)
100050715	GREATER LONDON	GBR		03/02/2021		3,708						(3,756)	(48)		48		48
100119573	HEELLEN	NLD		07/28/2023		5,697						(5,721)	24		24		24
100165125	UNITED KINGDOM	GBR		06/27/2024		4,716						(4,689)	27		(27)		(27)
100070362	ZOETERMEER	NLD		08/31/2021		5,708						(5,706)	2		(2)		(2)
100121053	NETERLANDS	NLD		06/28/2023		5,714						(5,706)	8		(8)		(8)
100161601	UNITED KINGDOM	GBR		07/29/2024		4,651						(4,681)	(30)		30		30
100161631	UNITED KINGDOM	GBR		07/29/2024		4,643						(4,675)	(32)		32		32
100203692	GRONINGEN	NLD		03/26/2025		4,293						(4,269)	24		(24)		(24)
100224942	GIESBEEK	NLD		07/28/2025		4,261						(4,269)	(9)		9		9
5_00008E+11	GRONINGEN	NLD		07/31/2025		4,339						(4,269)	70		(70)		(70)
100197720	UTRECHT	NLD		02/26/2025		4,246						(4,260)	(14)		14		14
100083404	GORREDIJK	NLD		05/27/2022		5,665						(5,676)	(12)		12		12
100085125	DEN HAAG	NLD		07/27/2022		5,657						(5,676)	(19)		19		19
100086274	AMSTERDAM	NLD		08/29/2022		5,645						(5,676)	(31)		31		31
100089711	ROTTERDAM	NLD		11/29/2022		5,649						(5,676)	(27)		27		27
100137275	NETERLANDS	NLD		11/28/2023		4,240						(4,250)	(10)		10		10
100173645	HAARLEM	NLD		10/29/2024		4,233						(4,231)	3		(3)		(3)
100209031	S-GRAVENHAGE	NLD		04/29/2025		4,209						(4,231)	(21)		21		21
100212764	AMSTERDAM	NLD		05/28/2025		4,227						(4,231)	(4)		4		4
100235349	VLAARDINGEN	NLD		08/28/2025		4,233						(4,226)	7		(7)		(7)
100078576	AMSTERDAM	NLD		01/26/2022		5,638						(5,633)	5		(5)		(5)
100103983	DEN HAAG	NLD		04/28/2023		5,662						(5,628)	35		(35)		(35)
100150267	ZIJOLLE	NLD		04/29/2024		4,196						(4,221)	(25)		25		25
100209076	HEELLEN	NLD		04/29/2025		4,225						(4,221)	4		(4)		(4)
100224576	LELYSTAD	NLD		07/28/2025		4,224						(4,221)	3		(3)		(3)
100153576	UNITED KINGDOM	GBR		05/29/2024		4,573						(4,611)	(38)		38		38
5_00008E+11	ROTTERDAM	NLD		03/31/2025		4,276						(4,209)	67		(67)		(67)
100161608	UNITED KINGDOM	GBR		07/29/2024		4,602						(4,603)	(1)		1		1
100156968	UNITED KINGDOM	GBR		06/27/2024		4,568						(4,603)	(35)		35		35
100191460	VEGHEL	NLD		01/29/2025		4,201						(4,206)	(6)		6		6
100119568	ALUJHE	NLD		07/28/2023		5,596						(5,604)	(19)		19		19
100077915	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021		5,603						(5,604)	(1)		1		1
100085056	GODA	NLD		07/27/2022		5,591						(5,604)	(13)		13		13
100212803	GRONINGEN	NLD		05/28/2025		5,626						(5,596)	30		(30)		(30)
100082739	ROTTERDAM	NLD		04/27/2022		5,602						(5,595)	8		(8)		(8)
100077509	AMSTERDAM	NLD		12/29/2021		5,582						(5,589)	(7)		7		7
100094297	BRED	NLD		06/30/2022		5,596						(5,589)	7		(7)		(7)
100161686	ROTTERDAM	NLD		07/29/2024		4,192						(4,192)	(20)		20		(20)
100185706	BRUNSUM	NLD		12/20/2024		4,175						(4,192)	(17)		17		17
100249068	ANISTELVEEN	NLD		10/29/2025		4,175						(4,192)	(17)		17		17
100071457	DEN HAAG	NLD		09/30/2021		5,565						(5,579)	(14)		14		14
100108548	KATWIJK	NLD		05/25/2023		5,551						(5,570)	(19)		19		19
100157559	HELMOND	NLD		06/28/2024		4,152						(4,172)	(20)		20		20
5_00007E+11	DRACHTEN	NLD		11/28/2025		4,241						(4,172)	69		(69)		(69)

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100153558	UNITED KINGDOM	GBR			05/29/2024		4,568						(4,564)	4			(4)
100075866	DORDRECHT/DRECHTSTEEN	NLD			11/24/2021		5,516						(5,531)	(15)	15		15
100082006	HAARLEM	NLD			03/30/2022		5,520						(5,531)	(11)	11		11
100094238	ZALTBOMMEL	NLD			06/30/2022		5,517						(5,531)	(14)	14		14
100087657	TIEL	NLD			09/27/2022		5,523						(5,531)	(8)	8		8
100121071	NETHERLANDS	NLD			06/28/2023		5,570						(5,531)	39	(39)		(39)
100147532	S-GRAVENHAGE	NLD			03/27/2024		4,139						(4,148)	9	(9)		9
100156202	SCHIEDAM	NLD			06/28/2024		4,154						(4,148)	6	(6)		(6)
100209075	ENSCHDE	NLD			04/29/2025		4,165						(4,148)	17	(17)		(17)
100249067	ALMERE	NLD			10/29/2025		4,132						(4,148)	17	(17)		17
100271800	ROTTERDAM	NLD			12/31/2025		4,163						(4,148)	15	(15)		(15)
100180929	UNITED KINGDOM	GBR			11/27/2024		4,497						(4,538)	(41)	41		41
100168901	UNITED KINGDOM	GBR			09/26/2024		4,508						(4,538)	(30)	30		30
100157538	DORDRECHT	NLD			06/28/2024		4,125						(4,141)	(16)	16		16
100212805	UTRECHT	NLD			05/28/2025		5,534						(5,512)	23	(23)		(23)
100165715	S-GRAVENHAGE	NLD			06/28/2024		4,146						(4,128)	18	(18)		(18)
100235554	HOOEVEEN	NLD			06/28/2025		4,147						(4,124)	23	(23)		(23)
100191456	HAARLEM	NLD			01/29/2025		4,110						(4,124)	(14)	14		14
100168883	UNITED KINGDOM	GBR			09/26/2024		4,486						(4,511)	(25)	25		25
100106547	DEN HAAG	NLD			05/25/2023		5,469						(5,487)	(18)	18		18
100088511	DEN HAAG	NLD			10/27/2022		5,471						(5,482)	(11)	11		11
100098674	ENSCHDE	NLD			11/29/2022		5,455						(5,482)	(27)	27		27
100099722	GRUNINGEN	NLD			11/29/2022		5,452						(5,473)	(21)	21		21
100091898	DEN HAAG	NLD			01/27/2023		5,503						(5,473)	30	(30)		(30)
100173615	DORDRECHT	NLD			10/29/2024		4,076						(4,099)	(23)	23		23
100071443	AMSTERDAM/AMSTELVEEN	NLD			09/30/2021		5,444						(5,458)	(15)	15		15
100085131	ALMERE	NLD			07/27/2022		5,440						(5,458)	(18)	18		18
100090575	ZANDAM	NLD			12/28/2022		5,462						(5,458)	4	(4)		(4)
5 00008E+11	HEERLENK	NLD			02/25/2026		4,611						(4,590)	21	(21)		(21)
100084319	HEERUGOIAARD	NLD			06/30/2022		5,416						(5,434)	(17)	17		17
100119589	HEERLENDE	NLD			07/28/2023		5,445						(5,434)	12	(12)		(12)
100153740	WILLENSTAD	NLD			05/30/2024		4,081						(4,075)	6	(6)		(6)
100180613	EMMER-COMPASSUM	NLD			11/27/2024		4,101						(4,075)	26	(26)		(26)
100191490	S-GRAVENHAGE	NLD			01/29/2025		4,078						(4,075)	3	(3)		(3)
100197760	BEREN OP ZOOM	NLD			02/26/2025		4,107						(4,075)	32	(32)		(32)
100209067	TILBURG	NLD			04/29/2025		4,084						(4,075)	9	(9)		(9)
100224677	HEINELLO	NLD			07/28/2025		4,061						(4,075)	(14)	14		14
100281668	DIDAM	NLD			02/25/2026		5,217						(5,209)	9	(9)		(9)
100173613	DORDRECHT	NLD			10/29/2024		4,048						(4,070)	(23)	23		23
100139700	UNITED KINGDOM	GBR			12/18/2023		4,420						(4,448)	(28)	28		28
100271684	EINDHOVEN	NLD			12/31/2025		4,058						(4,056)	2	(2)		(2)
100098936	LEL YSTAD	NLD			11/29/2022		5,432						(5,395)	37	(37)		(37)
100165182	LEL YSTAD	NLD			06/28/2024		4,053						(4,046)	7	(7)		(7)
100153554	UNITED KINGDOM	GBR			05/29/2024		4,398						(4,425)	(27)	27		27
100235544	DORDRECHT	NLD			06/28/2025		4,028						(4,040)	(13)	13		13
100161617	UNITED KINGDOM	GBR			07/29/2024		4,383						(4,419)	(26)	26		26
100078522	HEERLEN	NLD			01/26/2022		5,402						(5,385)	17	(17)		(17)
100094249	LDEN	NLD			06/30/2022		5,375						(5,385)	(10)	10		10
100085078	SCHIEDAM/VLAARDINGEN	NLD			07/27/2022		5,389						(5,385)	4	(4)		(4)
100090571	LEIDEN	NLD			12/28/2022		5,386						(5,385)	(19)	19		19
100108550	BUSSUM/UTHOORN/PUMEREND	NLD			05/25/2023		5,380						(5,385)	(25)	25		25

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
								Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150268	GRONINGEN		NLD		04/29/2024		4,046						(4,037)	10		(10)		(10)
5,00009E+11	HAARLEM		NLD		07/31/2025		4,099						(4,037)	62		(62)		(62)
100150220	UNITED KINGDOM		GBR		04/29/2024		4,378						(4,412)	(34)		(34)		(34)
100224679	ROTTERDAM		NLD		07/28/2025		4,004						(4,017)	(13)		(13)		(13)
100267524	TILBURG		NLD		12/23/2025		5,397						(5,349)	48		(48)		(48)
100110794	HAARLEM		NLD		06/28/2023		5,350						(5,347)	3		(3)		(3)
100147520	LEEWARDEN		NLD		03/27/2024		4,014						(4,007)	6		(7)		(7)
100101731	LEEWARDEN		NLD		03/30/2023		5,327						(5,337)	(10)		10		10
100150262	VIERT		NLD		04/29/2024		3,989						(4,003)	(14)		14		14
100235574	ROTTERDAM		NLD		06/28/2025		4,025						(4,003)	22		(22)		(22)
100276903	GRONINGEN		NLD		01/28/2026		8,022						(7,983)	39		(39)		(39)
100099654	ROTTERDAM		NLD		11/29/2022		5,335						(5,332)	3		(3)		(3)
100153748	ROTTERDAM		NLD		05/30/2024		3,980						(3,998)	(17)		17		17
100276908	AMSTERDAM		NLD		01/28/2026		8,012						(7,973)	38		(38)		(38)
100103345	DEVENTER		NLD		04/28/2023		5,305						(5,327)	(22)		22		22
100153881	UNITED KINGDOM		GBR		05/29/2024		4,353						(4,370)	(17)		17		17
100165204	LELSTAD		NLD		06/28/2024		3,998						(3,988)	10		(10)		(10)
100082772	ROTTERDAM		NLD		04/27/2022		5,299						(5,313)	(13)		13		13
100082774	GRONINGEN		NLD		04/27/2022		5,283						(5,298)	(15)		15		15
100212765	EMMEN		NLD		05/28/2025		3,956						(3,974)	(18)		18		18
100082717	NOTTINGHAM		GBR		04/26/2022		3,447						(3,471)	(24)		24		24
100165124	UNITED KINGDOM		GBR		06/27/2024		4,351						(4,338)	(13)		(13)		(13)
100161641	UNITED KINGDOM		GBR		07/29/2024		4,340						(4,328)	12		(12)		(12)
100161598	UNITED KINGDOM		GBR		07/29/2024		4,283						(4,322)	(39)		39		39
100150282	DELFT		NLD		04/29/2024		3,934						(3,944)	(10)		10		10
100173626	EINDHOVEN		NLD		10/29/2024		3,956						(3,940)	16		(16)		(16)
100191401	AMSTERDAM		NLD		01/29/2025		3,955						(3,933)	23		(23)		(23)
100141816	GRONINGEN		NLD		01/29/2024		3,910						(3,930)	(20)		20		20
100235523	VENLO		NLD		08/28/2025		3,925						(3,930)	(5)		5		5
100218330	UNITED KINGDOM		GBR		06/26/2025		4,270						(4,297)	(27)		27		27
100083391	VENLO		NLD		05/27/2022		5,197						(5,201)	(4)		4		4
100156963	UNITED KINGDOM		GBR		06/27/2024		4,264						(4,252)	12		(12)		(12)
100085116	EINDHOVEN		NLD		07/27/2022		5,179						(5,177)	2		(2)		(2)
100157529	AMSTERDAM		NLD		06/28/2024		3,906						(3,881)	25		(25)		(25)
100165218	GRONINGEN		NLD		08/28/2024		3,905						(3,881)	24		(24)		(24)
100173688	AMSTERDAM		NLD		10/29/2024		3,876						(3,881)	(5)		5		5
100160620	VEERENDAAL		NLD		11/27/2024		3,905						(3,881)	23		(23)		(23)
100209049	DEN HELDER		NLD		04/29/2025		3,867						(3,881)	(15)		15		15
100212732	ROTTERDAM		NLD		05/28/2025		3,870						(3,881)	(11)		11		11
100218349	GRONINGEN		NLD		06/26/2025		3,912						(3,881)	31		(31)		(31)
100235513	VENRAY		NLD		08/28/2025		3,886						(3,881)	(5)		(5)		(5)
100235514	VENRAY		NLD		08/28/2025		3,886						(3,881)	5		(5)		(5)
100235547	AMSTERDAM		NLD		08/28/2025		3,865						(3,881)	(16)		16		16
100235594	AMSTERDAM		NLD		08/28/2025		3,876						(3,881)	(5)		5		5
100249092	AMSTERDAM		NLD		10/29/2025		3,862						(3,881)	(20)		20		20
100258190	NIEUW-VENNEP		NLD		11/26/2025		3,902						(3,881)	21		(21)		(21)
5,00009E+11	PURMEREND		NLD		07/26/2024		3,951						(3,881)	69		(69)		(69)
5,00009E+11	SCHIEDAM		NLD		01/28/2026		9,587						(9,520)	67		(67)		(67)
100139705	UNITED KINGDOM		GBR		12/18/2023		4,212						(4,245)	(33)		33		33
100080532	AMSTERDAM		NLD		02/22/2022		5,152						(5,167)	(16)		16		16
100089678	ZIERIKZEE		NLD		11/29/2022		5,149						(5,167)	(18)		18		18

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year							8	9	10	11	12
Loan Number	City							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100077926	AMSTERDAM/AMSTELVEEN		NLD		12/29/2021		5,160						(5,162)	(3)		3		3
10018084	UNITED KINGDOM		GBR		11/27/2024		4,210						(4,235)	(25)		25		25
10015380	UNITED KINGDOM		GBR		05/29/2024		4,218						(4,235)	(16)		16		16
10018565	ROSENDAAL		NLD		12/20/2024		3,788						(3,868)	(80)		80		80
10027606	ALPHEN AAN DEN RIJN		NLD		01/28/2026		7,739						(7,702)	37		(37)		(37)
10010820	DEN HAAG		NLD		05/25/2023		5,119						(5,143)	(24)		24		24
10024346	S-GRAVENHAGE		NLD		09/26/2025		3,878						(3,857)	(21)		(21)		(21)
10026703	HOOGERHEDE		NLD		12/23/2025		3,892						(3,857)	35		(35)		(35)
10026747	LEEUWARDEN		NLD		12/23/2025		3,887						(3,854)	33		(33)		(33)
5,00007E+11	AMSTERDAM		NLD		07/31/2025		3,903						(3,843)	60		(60)		(60)
5,00007E+11	S-GRAVENHAGE		NLD		11/28/2025		3,898						(3,843)	56		(56)		(56)
10015693	UNITED KINGDOM		GBR		06/27/2024		4,174						(4,200)	(26)		26		26
10018065	MAAPEZE		NLD		11/27/2024		3,857						(3,837)	(20)		(20)		(20)
10070275	SCHIEDAM/VLAARDINGEN		NLD		06/31/2021		5,077						(5,094)	(17)		17		17
10075961	AMSTERDAM		NLD		11/24/2021		5,084						(5,094)	(11)		11		11
10075871	ZALTBOMMEL		NLD		11/24/2021		5,087						(5,094)	(7)		7		7
10078573	ROTTERDAM		NLD		01/26/2022		5,098						(5,094)	3		(3)		(3)
10078627	DEN HAAG		NLD		07/26/2022		5,090						(5,094)	(4)		4		4
100081948	UTRECHT		NLD		03/30/2022		5,079						(5,094)	(16)		16		16
10008637	ROTTERDAM		NLD		10/27/2022		5,075						(5,094)	(19)		19		19
10011068	GRONINGEN		NLD		06/28/2023		5,070						(5,094)	(24)		24		24
10024374	S-GRAVENHAGE		NLD		09/26/2025		3,843						(3,813)	(29)		(29)		(29)
100180978	UNITED KINGDOM		GBR		11/27/2024		4,178						(4,165)	14		(14)		(14)
100139715	UNITED KINGDOM		GBR		12/18/2023		4,135						(4,162)	(26)		26		26
100157551	S-HERTOEGHOSCH		NLD		06/28/2024		3,783						(3,804)	(20)		20		20
100209018	S-GRAVENHAGE		NLD		04/29/2025		3,786						(3,806)	(15)		15		15
5,00007E+11	EMMEN		NLD		07/31/2025		3,863						(3,804)	60		(60)		(60)
10006309	GRONINGEN		NLD		08/29/2022		5,058						(5,065)	(7)		7		7
10073543	UNITED KINGDOM		GBR		10/29/2024		4,156						(4,153)	3		(3)		(3)
100166831	UNITED KINGDOM		GBR		09/26/2024		4,128						(4,153)	(25)		25		25
10078559	AMSTERDAM		NLD		01/26/2022		5,060						(5,055)	5		(5)		(5)
100185665	UNITED KINGDOM		GBR		12/20/2024		4,174						(4,147)	26		(26)		(26)
100087641	DEN HAAG		NLD		09/27/2022		5,037						(5,046)	(8)		8		8
100161676	ROTTERDAM		NLD		07/29/2024		3,772						(3,784)	(12)		12		12
10073625	SCHIEDAM		NLD		10/29/2024		3,768						(3,784)	(16)		16		16
100191501	DRONRYP		NLD		01/29/2025		3,776						(3,784)	(9)		9		9
100203688	GRONINGEN		NLD		03/26/2025		3,771						(3,784)	(13)		13		13
100209081	ZWIJLLE		NLD		04/29/2025		3,776						(3,784)	(9)		9		9
100224633	ALMELO		NLD		07/28/2025		3,771						(3,784)	(14)		14		14
100243569	HARENBERG		NLD		09/26/2025		3,805						(3,784)	21		(21)		(21)
100161680	AMSTERDAM		NLD		07/29/2024		3,805						(3,782)	(23)		(23)		(23)
10070908	AMSTERDAM		NLD		06/31/2021		5,020						(5,039)	(18)		18		18
100165115	UNITED KINGDOM		GBR		08/27/2024		4,101						(4,129)	(28)		28		28
100082096	ROTTERDAM		NLD		03/30/2022		5,017						(5,026)	(9)		9		9
100150234	UNITED KINGDOM		GBR		04/29/2024		4,091						(4,122)	(31)		31		31
100101713	LEIYSTAD		NLD		03/30/2023		5,002						(5,021)	(19)		19		19
100073576	TILBURG		NLD		10/25/2021		5,008						(5,021)	(13)		13		13
100235306	S-GRAVENHAGE		NLD		06/28/2025		3,772						(3,757)	(15)		(15)		(15)
100080314	MAASTRICHT		NLD		02/22/2022		4,996						(5,007)	(11)		11		11
100281848	HEERLEN		NLD		02/25/2026		4,807						(4,787)	(20)		(20)		(20)
100110777	DARTFORD		GBR		06/28/2023		3,249						(3,277)	(28)		28		28

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100238183	NLJNEEN	ND		11/26/2025		3,761						(3,741)	20		(20)		(20)
5,00007E+11	LOHEN	ND		07/31/2025		3,736						(3,736)	60		(60)		(60)
100153579	UNITED KINGDOM	GBR		05/29/2024		4,068						(4,084)	(16)		(16)		(16)
100156935	UNITED KINGDOM	GBR		06/21/2024		4,046						(4,078)	(32)		(32)		(32)
100156964	UNITED KINGDOM	GBR		06/27/2024		4,077						(4,078)	(1)		1		1
100209102	BAKKEVEDRIP	ND		04/29/2025		3,710						(3,726)	(16)		(16)		(16)
100224518	S-GRAVENHAGE	ND		07/28/2025		3,713						(3,726)	(13)		(13)		(13)
5,00008E+11	OOSTERVOLDE	ND		05/30/2025		3,788						(3,726)	62		(62)		(62)
5,00006E+11	FLJSLIJK	ND		06/30/2025		3,784						(3,726)	58		(58)		(58)
100086322	ENSCHEDE	ND		06/29/2022		4,950						(4,959)	(8)		(8)		(8)
100267463	VALKENBURG	ND		12/23/2025		3,749						(3,714)	35		(35)		(35)
100086622	ROTTERDAM	ND		06/30/2021		4,935						(4,949)	(13)		(13)		(13)
100078513	DEN HAAG	ND		01/26/2022		4,939						(4,949)	(9)		(9)		(9)
100081957	UTRECHT	ND		03/30/2022		4,956						(4,949)	8		(8)		(8)
100081967	ROTTERDAM	ND		03/30/2022		4,939						(4,949)	(10)		(10)		(10)
100191435	HEERENVEEN	ND		01/29/2025		3,717						(3,712)	5		(5)		(5)
100243577	BEREN OP ZOOM	ND		09/26/2025		3,740						(3,712)	29		(29)		(29)
5,00008E+11	VOLendam	ND		12/23/2025		3,753						(3,704)	49		(49)		(49)
100173555	LEEWARDEN	ND		10/29/2024		3,706						(3,702)	5		(5)		(5)
100083311	DEN HAAG	ND		05/27/2022		4,917						(4,929)	(13)		(13)		(13)
100168834	UNITED KINGDOM	GBR		09/26/2024		4,008						(4,042)	(35)		(35)		(35)
100161561	UNITED KINGDOM	GBR		07/29/2024		4,002						(4,038)	(36)		(36)		(36)
100180632	EINDHOVEN	ND		11/21/2024		3,709						(3,687)	(22)		(22)		(22)
100203686	ZANDAM	ND		03/26/2025		3,708						(3,687)	21		(21)		(21)
100212768	LEEWARDEN	ND		05/28/2025		3,672						(3,687)	(15)		(15)		(15)
100218422	TILBURG	ND		06/26/2025		3,709						(3,687)	(22)		(22)		(22)
100276893	AISTERDAM	ND		01/28/2026		7,417						(7,354)	63		(63)		(63)
5,00008E+11	LJUNIDEN	ND		01/28/2026		9,062						(9,032)	30		(30)		(30)
100156945	UNITED KINGDOM	GBR		06/21/2024		3,995						(4,023)	(28)		(28)		(28)
100089664	ENKHUIZEN/HOORN	ND		11/29/2022		4,875						(4,890)	(16)		(16)		(16)
100130113	NETHERLANDS	ND		09/26/2023		4,879						(4,890)	(12)		(12)		(12)
100235534	LEEWARDEN	ND		06/28/2025		3,654						(3,669)	(14)		(14)		(14)
100147301	AIESRFOORT	ND		03/27/2024		3,677						(3,660)	17		(17)		(17)
100071445	AMISTERDAM/AMISTELVEEN	ND		09/30/2021		4,882						(4,876)	(4)		(4)		(4)
100082047	DEN HAAG	ND		03/30/2022		4,883						(4,876)	(7)		(7)		(7)
100088535	ZIERIKZEE	ND		10/27/2022		4,912						(4,876)	37		(37)		(37)
100078969	DEN HAAG	ND		01/26/2022		4,874						(4,871)	3		(3)		(3)
100150221	UNITED KINGDOM	GBR		04/29/2024		3,995						(3,991)	4		(4)		(4)
100073582	AISTERDAM	ND		10/25/2021		4,855						(4,861)	(7)		(7)		(7)
100089719	AISTERDAM/AMISTELVEEN	ND		11/29/2022		4,860						(4,857)	(3)		(3)		(3)
100209147	UNITED KINGDOM	GBR		04/29/2025		3,959						(3,981)	(22)		(22)		(22)
100077920	VALKENBURG AAN DE GEUL	ND		12/29/2021		4,843						(4,852)	(9)		(9)		(9)
100085035	DEN HAAG	ND		07/27/2022		4,854						(4,852)	3		(3)		(3)
100089666	DEN HAAG	ND		11/29/2022		4,884						(4,852)	33		(33)		(33)
100191465	UTRECHT	ND		01/29/2025		3,635						(3,639)	(3)		(3)		(3)
100191432	S-GRAVENHAGE	ND		01/29/2025		3,632						(3,639)	(7)		(7)		(7)
100212742	OOST-SOUBURG	ND		05/28/2025		3,659						(3,639)	20		(20)		(20)
100224506	S-GRAVENHAGE	ND		07/28/2025		3,627						(3,639)	(12)		(12)		(12)
100224580	ROTTERDAM	ND		07/28/2025		3,627						(3,639)	(12)		(12)		(12)
100235532	LEEWARDEN	ND		06/28/2025		3,625						(3,639)	(13)		(13)		(13)

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	2	City	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016825		UNITED KINGDOM	GBR		09/26/2024		3,946						(3,977)	(30)			(30)
10018082		VLAARDINGEN	NLD		11/27/2024		3,636						(3,629)	7			(7)
100137287		NETHERLANDS	NLD		11/28/2023		4,818						(4,832)	(14)			14
100147515		HAARLEM	NLD		03/27/2024		3,616						(3,620)	(4)			4
100281872		ALPHEN AAN DEN RIJN	NLD		02/25/2026		4,642						(4,623)	19			(19)
100066625		NIJMEGEN	NLD		06/30/2021		4,801						(4,813)	(12)			12
100224613		VELHOVEN	NLD		07/28/2025		3,596						(3,610)	(14)			14
100153567		UNITED KINGDOM	GBR		05/29/2024		3,951						(3,947)	3			(3)
100081946		LELYSTAD	NLD		03/30/2022		4,793						(4,803)	(11)			11
100084240		APELDOORN	NLD		06/30/2022		4,788						(4,803)	(15)			15
100087605		AMSTERDAM/AMSTELVEEN	NLD		09/27/2022		4,786						(4,803)	(17)			17
100130136		NETHERLANDS	NLD		09/26/2023		3,585						(3,601)	(16)			16
100101729		BUSSUM/UTHOORN/PUNEREND	NLD		03/30/2023		4,820						(4,793)	26			(26)
100203671		DEVENTER	NLD		03/26/2025		3,610						(3,590)	19			(19)
100249103		AMSTERDAM	NLD		10/29/2025		3,596						(3,590)	6			(6)
100153577		UNITED KINGDOM	GBR		05/29/2024		3,922						(3,924)	(1)			1
100096672		OSTERBURG	NLD		11/29/2022		4,771						(4,782)	(10)			10
100156662		UNITED KINGDOM	GBR		06/27/2024		3,930						(3,905)	25			(25)
100080259		DELFT	NLD		02/22/2022		4,783						(4,755)	29			(29)
100056080		WIJERT	NLD		07/27/2022		4,751						(4,755)	(4)			4
100157558		HELMOND	NLD		06/28/2024		3,547						(3,566)	(19)			19
100224614		HOOGEVEEN	NLD		07/28/2025		3,555						(3,566)	(11)			11
100224625		LEUWARDEN	NLD		07/28/2025		3,551						(3,566)	(15)			15
100224645		ODESCHOT	NLD		07/28/2025		3,558						(3,566)	(8)			8
100166881		ROTTERDAM	NLD		09/26/2024		3,532						(3,551)	(19)			19
100073585		ZOEERMEER	NLD		10/25/2021		4,726						(4,730)	(3)			3
100076864		ALMERE	NLD		01/26/2022		4,757						(4,730)	27			(27)
100083400		TILBURG	NLD		05/27/2022		4,757						(4,730)	(13)			13
100084273		ROTTERDAM	NLD		06/30/2022		4,716						(4,730)	36			(36)
100086639		S-HERTOEGENBOSCH	NLD		10/27/2022		4,766						(4,730)	(3)			3
100089636		AMSTERDAM/AMSTELVEEN	NLD		11/29/2022		4,733						(4,730)	3			(3)
100153575		UNITED KINGDOM	GBR		05/29/2024		3,844						(3,876)	(32)			32
100075866		AMSTERDAM	NLD		11/24/2021		4,709						(4,716)	(7)			7
100157552		BOLSWAARD	NLD		06/28/2024		3,561						(3,537)	24			(24)
100150247		AMSTERDAM	NLD		04/29/2024		3,516						(3,535)	(17)			17
100153545		UNITED KINGDOM	GBR		05/29/2024		3,889						(3,867)	22			(22)
100157554		LUTRICH	NLD		06/28/2024		3,513						(3,527)	(15)			15
100258145		S-GRAVENHAGE	NLD		11/26/2025		3,543						(3,523)	20			(20)
100243634		AMSTERDAM	NLD		09/26/2025		3,551						(3,518)	33			(33)
100130121		NETHERLANDS	NLD		09/26/2023		4,659						(4,679)	(19)			19
100224653		DORDRECHT	NLD		07/28/2025		3,502						(3,505)	3			(3)
100209063		ZEVENGEREN	NLD		04/29/2025		3,486						(3,497)	(11)			11
100068703		ROTTERDAM	NLD		06/30/2021		4,646						(4,658)	(11)			11
100070260		TIEL	NLD		06/31/2021		4,665						(4,659)	(7)			7
100080331		HEINSTEDE	NLD		02/22/2022		4,652						(4,659)	(6)			6
100082009		ZALTBOMMEL	NLD		03/30/2022		4,684						(4,658)	26			(26)
100137269		NETHERLANDS	NLD		11/28/2023		3,526						(3,493)	33			(33)
100157560		ROTTERDAM	NLD		06/28/2024		3,498						(3,493)	5			(5)
100161683		FARSUM	NLD		07/29/2024		3,482						(3,493)	(11)			11
100180634		SCHIEDAM	NLD		11/27/2024		3,514						(3,493)	21			(21)
100209016		WIJERT	NLD		04/29/2025		3,480						(3,493)	(14)			14

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100209022	GSS	N.D.		04/29/2025		3,477						(3,493)	(16)		16		16
100212744	GROUINGEN	N.D.		05/28/2025		3,480						(3,493)	(13)		13		13
100224631	ROTTERDAM	N.D.		07/28/2025		3,480						(3,493)	(13)		13		13
100238171	WINTERSVLIJK	N.D.		11/26/2025		3,513						(3,493)	(20)		(20)		(20)
100267025	ALUKMAAR	N.D.		12/23/2025		3,508						(3,493)	14		(14)		(14)
100173601	UNITED K INGDOM	GBR		10/29/2024		3,832						(3,818)	(14)		(14)		(14)
100173648	AFELDOORN	N.D.		10/29/2024		3,468						(3,484)	(15)		15		15
100147159	UNITED K INGDOM	GBR		03/27/2024		3,767						(3,799)	(32)		32		32
5_00006E+11	S-GRAVENHAGE	N.D.		01/29/2025		3,526						(3,469)	57		(57)		(57)
10078560	AMSTERDAM	N.D.		01/26/2022		4,623						(4,619)	5		(5)		(5)
100083300	ARNHEM	N.D.		05/27/2022		4,599						(4,619)	(20)		20		20
100084307	WINTERSVLIJK	N.D.		06/30/2022		4,598						(4,611)	(13)		13		13
100168846	UNITED K INGDOM	GBR		09/26/2024		3,750						(3,773)	(24)		24		24
100121075	NETHERLANDS	N.D.		08/28/2023		4,583						(4,596)	(14)		14		14
100276795	MAASTRICHT	N.D.		01/28/2026		6,938						(6,870)	(68)		(68)		(68)
100082011	CASTRICUM	N.D.		03/30/2022		4,563						(4,585)	(22)		22		22
100077890	AMSTERDAM	N.D.		12/29/2021		4,582						(4,580)	2		(2)		(2)
100197742	GELDEN	N.D.		02/26/2025		3,443						(3,423)	19		(19)		(19)
100073598	EINDHOVEN	N.D.		10/25/2021		4,546						(4,561)	(15)		15		15
100235582	ENSCHDE	N.D.		08/28/2025		3,439						(3,420)	19		(19)		(19)
100139788	UNITED K INGDOM	GBR		12/18/2023		3,714						(3,741)	(26)		26		26
100085094	DORDRECHT/DRECHTSTEEN	N.D.		07/27/2022		4,552						(4,556)	(4)		4		4
5_00007E+11	S-GRAVENHAGE	N.D.		07/31/2025		3,468						(3,416)	53		(53)		(53)
100267040	S-GRAVENHAGE	N.D.		12/23/2025		3,441						(3,412)	29		(29)		(29)
100139680	UNITED K INGDOM	GBR		12/18/2023		3,708						(3,730)	(22)		22		22
100078006	HEERLEN	N.D.		01/26/2022		4,532						(4,541)	(10)		10		10
100067640	ROTTERDAM	N.D.		09/27/2022		4,532						(4,541)	(9)		9		9
100153756	S-GRAVENHAGE	N.D.		05/30/2024		3,389						(3,406)	(17)		17		17
100157543	ROTTERDAM	N.D.		06/28/2024		3,428						(3,406)	22		(22)		(22)
100218420	AMERSFOORT	N.D.		06/26/2025		3,424						(3,406)	18		(18)		(18)
100218430	ROTTERDAM	N.D.		06/26/2025		3,424						(3,406)	18		(18)		(18)
100150288	DEURNE	N.D.		04/29/2024		3,386						(3,396)	(9)		9		9
100235515	S-GRAVENHAGE	N.D.		08/28/2025		3,414						(3,396)	18		(18)		(18)
100235596	LEL'YSTAD	N.D.		08/28/2025		3,392						(3,396)	(4)		4		4
100249070	DUVENDRECHT	N.D.		10/29/2025		3,382						(3,396)	(14)		14		14
100267062	VOLLEGA	N.D.		12/23/2025		3,435						(3,396)	39		(39)		(39)
100276739	DORDRECHT	N.D.		01/28/2026		6,814						(6,774)	40		(40)		(40)
50000534001A	FRANKER	N.D.		11/27/2024		3,452						(3,396)	56		(56)		(56)
100134365	NETHERLANDS	N.D.		10/27/2023		4,505						(4,522)	(17)		17		17
100243642	AMSTERDAM	N.D.		09/26/2025		3,418						(3,396)	31		(31)		(31)
100070559	HEERUGOVAARD	N.D.		06/31/2021		4,519						(4,512)	6		(6)		(6)
100083327	AMSTERDAM/AMSTELVEEN	N.D.		05/27/2022		4,530						(4,512)	18		(18)		(18)
100085138	UTRECHT	N.D.		07/27/2022		4,479						(4,512)	(33)		33		33
100086339	SCHIEDAM/VLAARDINGEN	N.D.		08/29/2022		4,536						(4,512)	24		(24)		(24)
100091907	LEL'YSTAD	N.D.		01/27/2023		4,547						(4,512)	35		(35)		(35)
100168884	UNITED K INGDOM	GBR		09/26/2024		3,671						(3,695)	(24)		24		24
100080273	ROTTERDAM	N.D.		02/22/2022		4,530						(4,502)	28		(28)		(28)
100165662	UNITED K INGDOM	GBR		12/20/2024		3,713						(3,691)	21		(21)		(21)
100153547	UNITED K INGDOM	GBR		05/29/2024		3,653						(3,682)	(29)		29		29
100161625	UNITED K INGDOM	GBR		07/29/2024		3,668						(3,682)	(14)		14		14
100161637	UNITED K INGDOM	GBR		07/29/2024		3,667						(3,682)	(15)		15		15

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100165121	UNITED KINGDOM	GBR		06/21/2024		3,692						(3,682)	10		(10)		6
100062025	SP'JENENISE	NLD		03/30/2022		4,476						(4,483)	(6)		6		36
100161592	UNITED KINGDOM	GBR		07/29/2024		3,640						(3,676)	(36)		36		(3)
100130115	NETHERLANDS	NLD		09/26/2023		4,467						(4,464)	3		(3)		22
100137277	NETHERLANDS	NLD		11/28/2023		3,325						(3,348)	(22)		22		(22)
100157570	ROTTERDAM	NLD		06/28/2024		3,369						(3,348)	22		(22)		(22)
100161656	MEPPEL	NLD		07/29/2024		3,335						(3,348)	(13)		13		13
100173631	MIDDELBURG	NLD		10/29/2024		3,352						(3,348)	5		(5)		(5)
100191427	GRONINGEN	NLD		01/29/2025		3,336						(3,348)	(12)		12		13
100191485	ALPHEN AAN DEN RIJN	NLD		01/29/2025		3,351						(3,348)	3		(3)		(3)
100271881	WIESEP	NLD		12/31/2025		3,344						(3,343)	1		(1)		(1)
100161592	UNITED KINGDOM	GBR		07/29/2024		3,636						(3,657)	(21)		21		21
100271877	EINDHOVEN	NLD		12/31/2025		3,339						(3,338)	1		(1)		(1)
5,00008E+11	HOORN	NLD		12/23/2025		3,379						(3,334)	45		(45)		(45)
100095939	UTRECHT	NLD		12/28/2022		4,418						(4,439)	22		22		22
100091903	LEL'YSTAD	NLD		01/21/2023		4,473						(4,439)	34		(34)		(34)
100141817	KOOG AAN DE ZAAI	NLD		01/29/2024		3,321						(3,328)	(8)		8		8
100121069	NETHERLANDS	NLD		06/28/2023		4,419						(4,435)	17		(17)		17
100161638	UNITED KINGDOM	GBR		07/29/2024		3,606						(3,630)	(25)		25		25
100271882	EINDHOVEN	NLD		12/31/2025		3,320						(3,319)	2		(2)		(2)
100261893	ROTTERDAM	NLD		02/25/2026		4,251						(4,241)	10		(10)		(10)
100095052	GRONINGEN	NLD		07/21/2022		4,414						(4,420)	(6)		6		6
100061985	LEL'YSTAD	NLD		03/30/2022		4,403						(4,415)	(12)		12		12
500005276001A	ZOE'ERMEER	NLD		11/21/2024		3,368						(3,309)	59		(59)		(59)
5,00007E+11	UTRECHT	NLD		01/28/2026		8,172						(8,116)	56		(56)		(56)
100066313	VELHOVEN	NLD		06/29/2022		4,386						(4,405)	(19)		19		19
100165201	MEEREN	NLD		06/28/2024		3,296						(3,290)	3		(3)		3
100180837	ARNHEM	NLD		11/27/2024		3,318						(3,299)	19		(19)		(19)
100077865	ROTTERDAM	NLD		12/29/2021		4,380						(4,391)	(11)		11		11
100103350	ROTTERDAM	NLD		04/28/2023		4,360						(4,386)	(25)		25		25
100119576	ALUERE	NLD		07/28/2023		4,389						(4,386)	3		(3)		(3)
100121056	NETHERLANDS	NLD		06/28/2023		4,358						(4,386)	(28)		28		28
100276755	BRIT'SJUM	NLD		01/28/2026		6,995						(6,561)	35		(35)		(35)
100180982	UNITED KINGDOM	GBR		11/27/2024		3,592						(3,593)	(1)		1		1
100168949	ALKMAAR	NLD		09/26/2024		3,276						(3,284)	(7)		7		7
100168626	ENSCHDE	NLD		09/26/2024		4,367						(4,376)	(9)		9		9
100103343	ALUERE	NLD		04/28/2023		4,354						(4,374)	(20)		20		20
100074275	EGE'L'NIBURG	NLD		11/16/2021		4,355						(4,367)	(11)		11		11
100083324	AMERSFOORT	NLD		05/27/2022		4,357						(4,367)	(9)		9		9
10004275	ROTTERDAM	NLD		06/30/2022		4,363						(4,367)	(3)		3		3
100066560	DEN HAAG	NLD		08/29/2022		4,348						(4,367)	(19)		19		19
100212720	TERNEUZEN	NLD		05/28/2025		3,272						(3,275)	(3)		3		3
100267466	S-GRAVENHAGE	NLD		12/23/2025		3,295						(3,267)	28		(28)		(28)
100271871	EINDHOVEN	NLD		12/31/2025		3,267						(3,265)	1		(1)		(1)
100082747	LEL'YSTAD	NLD		04/21/2022		4,349						(4,347)	2		(2)		(2)
100083367	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		4,344						(4,347)	(3)		3		3
100084950	SP'JENENISE	NLD		11/29/2022		4,332						(4,347)	(15)		15		15
100139616	NETHERLANDS	NLD		12/28/2023		3,267						(3,260)	7		(7)		(7)
100088567	BREDA	NLD		10/27/2022		4,333						(4,337)	(4)		4		4
100077807	UTRECHT	NLD		07/28/2022		4,299						(4,308)	(10)		10		10
100267414	S-GRAVENHAGE	NLD		12/23/2025		3,263						(3,231)	31		(31)		(31)

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100067614	BERKEN OP ZOOM	ND		09/21/2022		4,276						(4,234)	(17)		17	
10027627	S-GRAVENHAGE	ND		01/28/2026		6,465						(6,418)	47		(47)	
100209111	WIERT	ND		04/29/2025		3,206						(3,217)	(11)		11	
100101724	ZAAIDAM	ND		03/30/2023		4,328						(4,288)	40		(40)	
100161677	BREDA	ND		07/29/2024		3,202						(3,210)	(8)		8	
100147302	AUSTERDAI	ND		03/27/2024		3,215						(3,203)	12		(12)	
100082043	DEN HAAG	ND		03/30/2022		4,285						(4,269)	15		(15)	
10004232	EMMEN	ND		06/30/2022		4,260						(4,269)	(10)		10	
100161674	ZWIJNDRECHT	ND		07/29/2024		3,199						(3,202)	3		3	
100180945	VLISSINGEN	ND		11/27/2024		3,222						(3,202)	20		(20)	
100212738	ENSCHDE	ND		05/28/2025		3,186						(3,202)	(16)		16	
100276717	AUSTERDAI	ND		07/28/2026		6,419						(6,386)	33		(33)	
100281625	PLEDEN	ND		02/25/2026		4,110						(4,092)	18		(18)	
100157573	OUDE-BEIJERLAND	ND		06/28/2024		3,212						(3,192)	20		(20)	
100197699	UNITED KINGDOM	GBR		02/28/2025		3,457						(3,489)	32		32	
100147304	S-GRAVENHAGE	ND		03/27/2024		3,203						(3,189)	15		(15)	
100090586	ZIERIKZEE	ND		12/28/2022		4,238						(4,250)	(12)		12	
100778525	WIERT	ND		07/26/2022		4,244						(4,242)	2		(2)	
100088568	EMMEN	ND		06/30/2021		4,224						(4,236)	(12)		12	
100180829	UTRECHT	ND		10/28/2024		3,186						(3,167)	19		(19)	
100081955	ROTTERDAM	ND		03/30/2022		4,212						(4,221)	15		(15)	
100093351	DEN HAAG	ND		05/27/2022		4,227						(4,221)	(9)		9	
100084239	ENSCHDE	ND		06/30/2022		4,218						(4,221)	6		(6)	
100087617	CAPELLE AAN DEN IJSSEL	ND		09/27/2022		4,228						(4,221)	7		(7)	
100281981	BENELUX	ND		02/25/2026		4,055						(4,043)	12		(12)	
100083384	DEN HAAG	ND		09/27/2022		4,204						(4,213)	(9)		9	
100082015	SPAIN	ND		03/30/2022		4,202						(4,211)	(10)		10	
100082026	SPAIN	ND		03/30/2022		4,207						(4,211)	(4)		4	
100084290	LELSTAD	ND		06/30/2022		4,198						(4,211)	(14)		14	
100157548	LIJFT	ND		06/28/2024		3,132						(3,144)	(12)		12	
100165165	FERNIET	ND		08/28/2024		3,136						(3,144)	(8)		8	
100166938	S-GRAVENHAGE	ND		09/26/2024		3,127						(3,144)	(17)		17	
100267505	HOOGERHEIDE	ND		12/23/2025		3,158						(3,129)	28		(28)	
100165139	UNITED KINGDOM	GBR		06/27/2024		3,426						(3,423)	3		(3)	
100165990	HILVERSUM	ND		12/20/2024		3,149						(3,124)	25		(25)	
100153771	UNITED KINGDOM	GBR		05/29/2024		3,415						(3,406)	8		(8)	
100082773	ZIERIKZEE	ND		04/27/2022		4,152						(4,146)	4		(4)	
100086354	ZALTBOMEL	ND		08/29/2022		4,132						(4,148)	(16)		16	
100088574	SPAIN	ND		10/27/2022		4,140						(4,148)	(8)		8	
100080264	BREDA	ND		02/22/2022		4,135						(4,143)	(8)		8	
100080292	ALPHEN AAN DEN RIJN	ND		02/22/2022		4,122						(4,143)	(22)		22	
100082022	SCHIEDAM/VLAARDINGEN	ND		03/30/2022		4,137						(4,143)	(6)		6	
100082779	SCHIEDAM/VLAARDINGEN	ND		04/27/2022		4,141						(4,143)	(3)		3	
100083358	SCHIEDAM/VLAARDINGEN	ND		05/27/2022		4,137						(4,143)	(7)		7	
100165179	VLAARDINGEN	ND		08/28/2024		3,102						(3,105)	(3)		3	
100218432	S-GRAVENHAGE	ND		06/26/2025		3,122						(3,105)	17		(17)	
100243576	ROTTERDAM	ND		09/26/2025		3,130						(3,105)	25		(25)	
100078567	TILBURG	ND		01/26/2022		4,142						(4,139)	3		(3)	
5,00007E+11	ROTTERDAM	ND		11/28/2025		3,146						(3,095)	51		(51)	
5,00007E+11	DORDRECHT	ND		12/23/2025		3,138						(3,095)	42		(42)	

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100168935	AMSTERDAM	NLD		09/26/2024		3,105						(3,094)	11			
100156857	UNITED KINGDOM	GBR		06/27/2024		3,361						(3,384)	(23)			
100153755	S-GRAVENHAGE	NLD		05/30/2024		3,075						(3,091)	(16)			
100168905	UNITED KINGDOM	GBR		09/26/2024		3,358						(3,379)	(22)			
100084317	GRONINGEN	NLD		06/30/2022		4,107						(4,114)	(8)			
100267408	DORDRECHT	NLD		12/23/2025		3,100						(3,086)	15			
100150239	UNITED KINGDOM	GBR		04/29/2024		3,347						(3,388)	(21)			
100082039	ROTTERDAM	NLD		03/30/2022		4,109						(4,105)	5			
100099725	DELFT	NLD		02/27/2023		4,072						(4,075)	(4)			
100075878	ROTTERDAM	NLD		11/24/2021		4,071						(4,075)	(5)			
100082029	CAPELLE AAN DEN IJSSSEL	NLD		03/30/2022		4,072						(4,075)	(4)			
100083419	ALMERE	NLD		05/27/2022		4,065						(4,075)	(10)			
100084313	SP' IJENISSE	NLD		06/30/2022		4,077						(4,075)	(2)			
100085082	WIJERT	NLD		07/27/2022		4,094						(4,075)	19			
100088569	GRONINGEN	NLD		10/27/2022		4,070						(4,075)	(6)			
100108529	LELYSTAD	NLD		05/25/2023		4,082						(4,075)	6			
100130130	NETHERLANDS	NLD		09/26/2023		4,069						(4,075)	(6)			
100139815	NETHERLANDS	NLD		12/28/2023		3,079						(3,057)	23			
10014822	HOOGEVEEN	NLD		01/29/2024		3,050						(3,057)	(7)			
100143816	HOOGEVEEN	NLD		02/27/2024		3,041						(3,057)	(15)			
100143834	ROTTERDAM	NLD		02/27/2024		3,050						(3,057)	(7)			
100161660	LEEUWARDEN	NLD		07/29/2024		3,077						(3,057)	20			
100203656	DEN HAAG	NLD		03/26/2025		3,073						(3,057)	17			
100212761	MIDDELHARNIS	NLD		05/28/2025		3,043						(3,057)	(14)			
100249016	GRINCHEN	NLD		10/29/2025		3,044						(3,057)	(12)			
5_00008E+11	AMSTERDAM	NLD		07/31/2025		3,106						(3,057)	50			
100086275	ROSENDAAL	NLD		08/29/2022		4,073						(4,064)	8			
100235530	S-GRAVENHAGE	NLD		06/28/2025		3,037						(3,046)	(9)			
100090590	ZWOLLE	NLD		12/28/2022		4,059						(4,056)	3			
5_00008E+11	DORDRECHT	NLD		05/30/2025		3,091						(3,042)	49			
100088515	TILBURG	NLD		10/27/2022		4,058						(4,051)	7			
100180801	UNITED KINGDOM	GBR		11/27/2024		3,304						(3,322)	(19)			
100209130	UNITED KINGDOM	GBR		04/29/2025		3,320						(3,315)	6			
100156881	UNITED KINGDOM	GBR		06/27/2024		3,322						(3,314)	8			
100161580	UNITED KINGDOM	GBR		07/29/2024		3,295						(3,314)	(19)			
100091889	ROTTERDAM	NLD		01/27/2023		4,063						(4,037)	27			
100147538	ROTTERDAM	NLD		03/27/2024		3,052						(3,027)	24			
100197740	S-GRAVENHAGE	NLD		02/26/2025		3,045						(3,027)	18			
100083433	ZALTBOMEL	NLD		05/27/2022		4,038						(4,034)	5			
100243562	ROTTERDAM	NLD		09/26/2025		3,031						(3,013)	18			
100085122	WIJERT	NLD		07/27/2022		3,997						(4,011)	(14)			
100147300	LOPIKERKAPPEL	NLD		03/27/2024		3,014						(3,008)	6			
100209108	ROBINHO	NLD		04/29/2025		3,011						(3,008)	3			
100082755	SP' IJENISSE	NLD		04/27/2022		4,013						(4,007)	6			
100095081	CASRICUM	NLD		07/27/2022		4,001						(4,007)	(7)			
100071405	TILBURG	NLD		09/30/2021		3,982						(4,003)	(10)			
100081929	MAASTRICHT	NLD		03/30/2022		3,993						(4,003)	(10)			
100081963	ROTTERDAM	NLD		03/30/2022		3,998						(4,003)	(5)			
100083312	S-HERTOEBADSBOSCH	NLD		05/27/2022		3,989						(4,003)	(14)			
100084245	GRINCHEN	NLD		06/30/2022		3,994						(4,003)	(8)			
100085129	BERGEN OP ZOOM	NLD		07/27/2022		3,990						(4,003)	(13)			

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest	Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100147169	UNITED KINGDOM	GBR		03/27/2024		3,246							(3,281)	(35)	35		
100121076	NETHERLANDS	NLD		06/28/2023		3,975							(3,989)	(15)	15		
5,00007E+11	ANISTELVEN	NLD		09/30/2025		3,036							(2,989)	(47)	47		
100224867	LEEUWARDEN	NLD		07/28/2025		2,973							(2,984)	(11)	11		
100224893	S-GRAVENHAGE	NLD		07/28/2025		2,977							(2,984)	(6)	6		
100276843	DEN HAG	NLD		01/28/2026		5,993							(5,951)	32	32		
100173564	UNITED KINGDOM	GBR		10/29/2024		3,252							(3,253)	(1)	1		
100139867	NETHERLANDS	NLD		12/28/2023		3,947							(3,959)	(12)	12		
100276729	DEN HAG	NLD		01/28/2026		5,963							(5,922)	41	41		
100203714	ROTTERDAM	NLD		03/26/2025		2,981							(2,964)	17	17		
100055863	SCHEDAM/VLAARDINGEN	NLD		07/30/2021		3,930							(3,940)	(9)	9		
100082038	ZOEETMEER	NLD		03/30/2022		3,931							(3,940)	(8)	8		
100082744	LEL'YSTAD	NLD		04/27/2022		3,946							(3,940)	(6)	6		
100083363	SCHEDAM/VLAARDINGEN	NLD		06/27/2022		3,933							(3,940)	(6)	6		
100084289	LEL'YSTAD	NLD		06/30/2022		3,944							(3,940)	4	4		
100085120	DEN HAG	NLD		07/27/2022		3,924							(3,940)	(15)	15		
100091923	LEEUWARDEN	NLD		01/27/2023		3,966							(3,940)	26	26		
100173545	UNITED KINGDOM	GBR		10/29/2024		3,241							(3,230)	11	11		
100168827	UNITED KINGDOM	GBR		09/26/2024		3,212							(3,230)	(18)	18		
100071424	APINGEDAM	NLD		09/30/2021		3,950							(3,935)	15	15		
100077672	ROTTERDAM	NLD		12/29/2021		3,914							(3,930)	(16)	16		
100077892	TILBURG	NLD		12/29/2021		3,935							(3,930)	5	5		
100081897	DEN HAG	NLD		03/30/2022		3,927							(3,930)	(3)	3		
100082046	KATWIJK	NLD		03/30/2022		3,935							(3,930)	5	5		
100095059	DEN HAG	NLD		07/27/2022		3,925							(3,930)	(15)	15		
100096844	GRONINGEN	NLD		11/29/2022		3,915							(3,930)	(15)	15		
100090665	SCHEDAM/VLAARDINGEN	NLD		12/28/2022		3,915							(3,930)	(15)	15		
100156875	UNITED KINGDOM	GBR		06/27/2024		3,240							(3,222)	18	18		
100153734	ROTTERDAM	NLD		06/30/2024		2,944							(2,936)	8	8		
100165105	UNITED KINGDOM	GBR		06/27/2024		3,189							(3,211)	(23)	23		
5,00005E+11	APPELSCHA	NLD		04/26/2024		2,052							(2,935)	(883)	883		
5,00008E+11	RODEN	NLD		06/30/2025		2,981							(2,935)	46	46		
100088499	TILBURG	NLD		10/27/2022		3,886							(3,899)	(12)	12		
100147240	DORDRECHT	NLD		03/27/2024		2,906							(2,921)	(15)	15		
100130103	NETHERLANDS	NLD		09/26/2023		3,921							(3,894)	27	27		
100203704	S-GRAVENHAGE	NLD		03/26/2025		2,913							(2,920)	7	7		
100165135	UNITED KINGDOM	GBR		06/27/2024		3,194							(3,191)	2	2		
100139809	UNITED KINGDOM	GBR		12/16/2023		3,151							(3,185)	(34)	34		
100099727	HILVERSUM	NLD		02/27/2023		3,866							(3,881)	(16)	16		
100101711	EINDHOVEN	NLD		03/30/2023		3,863							(3,881)	(18)	18		
100101721	AMSTERDAM	NLD		03/30/2023		3,877							(3,881)	(5)	5		
100081916	ROTTERDAM	NLD		03/30/2022		3,870							(3,881)	(11)	11		
100090581	GRONINGEN	NLD		12/28/2022		3,866							(3,881)	(16)	16		
100090632	UTRECHT	NLD		12/28/2022		3,863							(3,881)	(19)	19		
100249012	AMSTERDAM	NLD		10/29/2025		3,862							(3,881)	(19)	19		
100153763	NES	NLD		05/30/2024		2,915							(2,911)	4	4		
100180635	ROTTERDAM	NLD		11/27/2024		2,929							(2,911)	18	18		
100165689	HILVERSUM	NLD		12/20/2024		2,935							(2,911)	24	24		
100224567	S-GRAVENHAGE	NLD		07/28/2025		2,933							(2,911)	22	22		
100235395	AMSTERDAM	NLD		06/28/2025		2,907							(2,911)	(4)	4		
100267473	KERKRAD	NLD		12/23/2025		2,911							(2,911)	(21)	21		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value				
100271855	EINDHOVEN	NLD		12/31/2025		2,933						(2,911)	22	(22)		(22)
5,0000E+11	VENLO	NLD		01/28/2026		5,835						(5,806)	29	(29)		(29)
5,00007E+11	DELFT/AIJ	NLD		06/30/2025		2,957						(2,911)	46	(46)		(46)
5,0000E+11	S-GRAVENHAGE	NLD		11/28/2025		2,963						(2,911)	52	(52)		(52)
5,0000E+11	AUSTRERDAI	NLD		02/25/2026		3,283						(3,270)	13	(13)		(13)
100147298	ZUIDERT	NLD		03/27/2024		2,897						(2,907)	(11)	11		11
100130135	NETHERLANDS	NLD		09/26/2023		2,893						(2,905)	(13)	13		13
100073569	AMERSFOORT	NLD		10/25/2021		3,860						(3,872)	(11)	11		11
100108516	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023		3,852						(3,866)	(14)	14		14
100081886	DELFT	NLD		03/30/2022		3,866						(3,862)	4	(4)		(4)
100089888	APPRINGEDAM	NLD		11/29/2022		3,838						(3,858)	(20)	21		21
100078605	ROTTERDAM	NLD		01/26/2022		3,855						(3,857)	(2)	2		2
100078620	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		3,851						(3,857)	(6)	6		6
100080260	BREDA	NLD		02/22/2022		3,869						(3,857)	12	(12)		(12)
100085097	LELYSTAD	NLD		07/27/2022		3,854						(3,857)	(3)	3		3
100085104	EINDHOVEN	NLD		07/27/2022		3,849						(3,857)	(8)	8		8
100087945	HEERHUGOWAARD	NLD		09/27/2022		3,834						(3,857)	(23)	23		23
100168903	UNITED KINGDOM	GBR		09/26/2024		3,136						(3,156)	(20)	20		20
5,00007E+11	EINDHOVEN	NLD		08/29/2025		2,926						(2,882)	44	(44)		(44)
5,00007E+11	AUSTRERDAI	NLD		11/28/2025		2,932						(2,882)	50	(50)		(50)
100235353	S-GRAVENHAGE	NLD		06/28/2025		2,866						(2,876)	(10)	10		10
100077888	GORREDIJK	NLD		12/29/2021		3,832						(3,831)	1	(2)		(2)
100089713	ROTTERDAM	NLD		11/29/2022		3,831						(3,828)	3	(3)		(3)
100168845	UNITED KINGDOM	GBR		09/26/2024		3,118						(3,139)	(21)	21		21
100185641	UNITED KINGDOM	GBR		12/20/2024		3,117						(3,138)	(21)	21		21
100089679	SCHIEDAM/VLAARDINGEN	NLD		11/29/2022		3,845						(3,823)	22	(22)		(22)
100212779	TILBURG	NLD		09/28/2025		2,862						(2,867)	(5)	5		5
500005083002A	MOE	NLD		12/20/2024		2,910						(2,865)	45	(45)		(45)
100087720	BRIGHTON	GBR		09/29/2022		2,505						(2,507)	(1)	1		1
100156670	UNITED KINGDOM	GBR		06/27/2024		3,102						(3,130)	(28)	28		28
100161525	UNITED KINGDOM	GBR		07/29/2024		3,106						(3,130)	(24)	24		24
100150524	UNITED KINGDOM	GBR		04/29/2024		3,104						(3,124)	(20)	20		20
100157007	UNITED KINGDOM	GBR		06/27/2024		3,100						(3,124)	(23)	23		23
100083361	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		3,798						(3,804)	(6)	6		6
100082757	SP' IJENISSE	NLD		04/27/2022		3,809						(3,804)	6	(6)		(6)
100161642	UNITED KINGDOM	GBR		07/29/2024		3,091						(3,111)	(20)	20		20
100166947	GRONINGEN	NLD		09/26/2024		2,832						(2,842)	(9)	9		9
100088667	SP' IJENISSE	NLD		06/30/2021		3,774						(3,784)	(11)	11		11
100088700	ZOETERMEER	NLD		06/30/2021		3,775						(3,784)	(9)	9		9
100071459	TILBURG	NLD		09/30/2021		3,787						(3,784)	3	(3)		(3)
100077875	ROTTERDAM	NLD		12/29/2021		3,769						(3,784)	(16)	16		16
100081959	AMERSFOORT	NLD		03/30/2022		3,781						(3,784)	(4)	4		4
100083372	ROSENDAAL	NLD		05/27/2022		3,772						(3,784)	(12)	12		12
100083380	SCHIEDAM/VLAARDINGEN	NLD		09/27/2022		3,805						(3,784)	(21)	21		(21)
100083423	ROSENDAAL	NLD		05/27/2022		3,774						(3,784)	(11)	11		11
100085113	ROTTERDAM	NLD		07/27/2022		3,779						(3,784)	(6)	6		6
100088520	GRONINGEN	NLD		10/27/2022		3,767						(3,784)	(17)	17		17
100081992	SP' IJENISSE	NLD		03/30/2022		3,770						(3,784)	(15)	15		15
100165211	SCHIEDAM	NLD		06/28/2024		2,827						(2,838)	(12)	12		12
100197738	ODE PEELA	NLD		02/26/2025		2,829						(2,838)	(10)	10		10
100209069	AUVELO	NLD		04/29/2025		2,844						(2,838)	6	(6)		(6)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10015364	UNITED KINGDOM	GBR		05/29/2024		3,068						(3,101)	(33)		33		
10016164	UNITED KINGDOM	GBR		07/29/2024		3,075						(3,099)	(24)		24		
10013970	UNITED KINGDOM	GBR		12/18/2023		3,073						(3,097)	(24)		24		
100110905	ALMELO	NLD		06/28/2023		3,751						(3,770)	(18)		18		
100139800	UNITED KINGDOM	GBR		12/18/2023		3,092						(3,092)		(21)	(21)		
100086505	CASTRICUM	NLD		10/27/2022		3,761						(3,765)	(4)		4		
100086519	GRONINGEN	NLD		10/27/2022		3,746						(3,765)	(19)		19		
100130116	NETHERLANDS	NLD		09/26/2023		3,747						(3,762)	(15)		15		
100076905	GRONINGEN	NLD		01/26/2022		3,754						(3,760)	(7)		7		
100091924	ZIERIKZEE	NLD		01/27/2023		3,765						(3,757)	8		(8)		
100143630	GRINCHEN	NLD		02/27/2024		2,808						(2,814)	(6)		6		
100150256	BEERHOUT	NLD		04/29/2024		2,802						(2,814)	(12)		12		
100165209	SCHIEDAM	NLD		06/28/2024		2,831						(2,814)	(17)		(17)		
100173639	ROTTERDAM	NLD		10/29/2024		2,803						(2,814)	(11)		11		
100180611	ROTTERDAM	NLD		11/27/2024		2,831						(2,814)	(17)		(17)		
5,00007E+11	ALKMAAR	NLD		01/28/2026		6,929						(6,902)	27		(27)		
100091865	ROTTERDAM	NLD		01/27/2023		3,733						(3,745)	(13)		13		
100121067	NETHERLANDS	NLD		06/28/2023		3,745						(3,736)	9		(9)		
100156659	UNITED KINGDOM	GBR		06/27/2024		3,040						(3,059)	(19)		19		
100101735	BUSSUM/UTDORP/PUMEREND	NLD		03/30/2023		3,706						(3,726)	(18)		18		
100084301	BERKEN OP ZOOM	NLD		06/30/2022		3,728						(3,726)	2		(2)		
100173683	SCHIEDAM	NLD		10/29/2024		2,791						(2,795)	(4)		4		
100084315	UDEN	NLD		06/30/2022		3,709						(3,715)	(6)		6		
100243902	S-GRAVENHAGE	NLD		09/26/2025		2,801						(2,786)	15		(15)		
100078617	ROSENDAAL	NLD		01/26/2022		3,697						(3,712)	(14)		14		
100080267	ZALTBOMMEL	NLD		02/22/2022		3,706						(3,712)	(6)		6		
100086336	DORDRECHT/DRECHTSTEEN	NLD		08/29/2022		3,698						(3,712)	(13)		13		
100134366	NETHERLANDS	NLD		10/27/2023		3,687						(3,703)	(16)		16		
100153572	UNITED KINGDOM	GBR		05/29/2024		3,018						(3,036)	(20)		20		
100166676	UNITED KINGDOM	GBR		09/26/2024		3,023						(3,037)	(14)		14		
100166877	UNITED KINGDOM	GBR		09/26/2024		3,023						(3,037)	(14)		14		
100166878	UNITED KINGDOM	GBR		09/26/2024		3,023						(3,037)	(14)		14		
5,00006E+11	S-HERTOEGENBOSCH	NLD		01/29/2025		2,820						(2,775)	45		(45)		
5,00006E+11	RODEN	NLD		06/30/2025		2,775						(2,775)	(44)		(44)		
100153989	UNITED KINGDOM	GBR		05/29/2024		3,006						(3,025)	(17)		17		
100103336	DEEN HAAG	NLD		04/28/2023		3,677						(3,687)	(10)		10		
100077534	LEEUWARD	NLD		12/29/2021		3,685						(3,687)	(2)		2		
100086329	TILBURG	NLD		08/29/2022		3,678						(3,687)	(9)		9		
100086544	AMSTERDAM/AMSTELVEEN	NLD		10/27/2022		3,689						(3,687)	2		(2)		
100153732	LEEUWARDEN	NLD		05/30/2024		2,753						(2,765)	(13)		13		
5,00006E+11	HAARLEM	NLD		03/26/2024		962						(2,765)	(1,803)		1,803		
100153966	UNITED KINGDOM	GBR		05/29/2024		3,037						(3,024)	12		(12)		
100090562	HOOFDEEN	NLD		12/28/2022		3,670						(3,674)	(4)		4		
100139763	UNITED KINGDOM	GBR		12/18/2023		2,992						(3,010)	(28)		28		
100082018	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		3,660						(3,669)	(8)		8		
100082021	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		3,663						(3,668)	(5)		5		
100083359	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		3,662						(3,668)	(6)		6		
100086512	UTRECHT	NLD		10/27/2022		3,702						(3,669)	34		(34)		
100089714	ZUTPHEN	NLD		11/29/2022		3,652						(3,668)	(16)		16		
100091983	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		3,670						(3,669)	2		(2)		
100156672	UNITED KINGDOM	GBR		06/27/2024		2,991						(3,007)	(16)		16		

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100243636	AMSTERDAM		NLD		09/26/2025		2,773						(2,747)	26		(26)		16
100209148	UNITED KINGDOM		GBR		04/29/2025		2,987						(3,004)	(16)		16		3
100082792	KATWIJK		NLD		04/27/2022		3,653						(3,656)	(3)		3		21
100168895	UNITED KINGDOM		GBR		09/26/2024		2,974						(2,995)	(21)		21		2
100153584	UNITED KINGDOM		GBR		05/29/2024		2,993						(2,995)	(2)		2		(35)
100101709	ZAAIDAM		NLD		03/30/2023		3,684						(3,649)	35		(35)		8
100137270	NETHERLANDS		NLD		11/28/2023		2,728						(2,736)	(8)		8		4
100075979	AMSTERDAM		NLD		11/24/2021		3,635						(3,639)	(4)		4		9
100080313	ROTTERDAM		NLD		02/22/2022		3,630						(3,639)	(9)		9		8
100082742	CAPELLE VAN DEN IJSSEL		NLD		04/27/2022		3,631						(3,639)	(8)		8		14
100087825	ROSENDAL		NLD		09/27/2022		3,625						(3,639)	(14)		14		(21)
100110796	LELYSTAD		NLD		06/28/2023		3,659						(3,639)	21		(21)		12
100134423	NETHERLANDS		NLD		10/27/2023		2,705						(2,717)	(12)		12		13
100143820	ROTTERDAM		NLD		02/27/2024		2,704						(2,717)	(13)		13		6
100173662	ARNHEM		NLD		10/29/2024		2,711						(2,717)	(6)		6		(16)
100180850	ROTTERDAM		NLD		11/27/2024		2,733						(2,717)	16		(16)		8
100218358	WIEESP		NLD		06/26/2025		2,709						(2,717)	(8)		8		(10)
100271883	EINDHOVEN		NLD		12/31/2025		2,727						(2,717)	10		(10)		(43)
5,00008E+11	GOLDA		NLD		06/30/2025		2,760						(2,717)	43		(43)		9
100110806	ALKMAAR		NLD		06/28/2023		3,610						(3,619)	(9)		9		(9)
100130104	NETHERLANDS		NLD		09/26/2023		3,629						(3,619)	9		(9)		(16)
100180807	VEERDAAI		NLD		11/27/2024		2,707						(2,707)	(16)		16		19
100161599	UNITED KINGDOM		GBR		07/29/2024		2,941						(2,960)	(19)		19		8
100073574	AMSTERDAM		NLD		10/25/2021		3,595						(3,603)	(8)		8		(2)
100070317	CASTRICUM		NLD		06/31/2021		3,601						(3,600)	2		(2)		(4)
100085105	ROSENDAL		NLD		07/27/2022		3,604						(3,600)	4		(4)		(19)
100108514	DORDRECHT/DRECHTSTEEN		NLD		05/25/2023		3,619						(3,600)	19		(19)		14
100168836	UNITED KINGDOM		GBR		09/26/2024		2,933						(2,947)	(14)		14		(16)
100161564	UNITED KINGDOM		GBR		07/29/2024		2,945						(2,946)	(1)		1		(26)
100156991	UNITED KINGDOM		GBR		06/27/2024		2,920						(2,946)	(26)		26		(19)
100156979	UNITED KINGDOM		GBR		06/27/2024		2,965						(2,946)	19		(19)		(18)
100161658	LEUWJARDEN		NLD		07/29/2024		2,710						(2,693)	18		(18)		(21)
100209032	SAS VAN GENT		NLD		04/29/2025		2,714						(2,693)	21		(21)		(2)
100070323	WILIJENEN		NLD		06/31/2021		3,589						(3,588)	2		(2)		(4)
100168945	SCHIEDAM		NLD		09/26/2024		2,687						(2,683)	4		(4)		8
100089706	KATWIJK		NLD		11/29/2022		3,568						(3,576)	(8)		8		24
100168874	UNITED KINGDOM		GBR		09/26/2024		2,897						(2,921)	(24)		24		(43)
5,00008E+11	ZWIJDRECHT		NLD		09/30/2025		2,711						(2,666)	43		(43)		7
100209042	HELMOND		NLD		04/29/2025		2,660						(2,666)	7		7		13
100081909	ZALTBOMMEL		NLD		03/30/2022		3,540						(3,553)	(13)		13		(15)
100218364	GRONINGEN		NLD		06/26/2025		2,677						(2,662)	15		(15)		6
100139739	UNITED KINGDOM		GBR		12/18/2023		2,905						(2,906)	1		1		15
100089881	ROTTERDAM		NLD		11/29/2022		3,536						(3,542)	(6)		6		10
100197068	UNITED KINGDOM		GBR		02/28/2025		2,883						(2,898)	(15)		15		8
100081904	SCHIEDAM/VLAARDINGEN		NLD		03/30/2022		3,522						(3,532)	(10)		10		2
100082016	SCHIEDAM/VLAARDINGEN		NLD		03/30/2022		3,524						(3,532)	(8)		8		(10)
100082716	SCHIEDAM/VLAARDINGEN		NLD		04/27/2022		3,521						(3,532)	(11)		11		2
100082780	SCHIEDAM/VLAARDINGEN		NLD		04/27/2022		3,530						(3,532)	(2)		2		(10)
100083365	SCHIEDAM/VLAARDINGEN		NLD		05/27/2022		3,542						(3,532)	10		(10)		4
100235564	S-GRAVENHAGE		NLD		06/28/2025		2,645						(2,649)	(4)		4		2
100075873	SPIJLENISSE		NLD		11/24/2021		3,529						(3,531)	(2)		2		2

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100110719	AMSTERDAM/AMSTELVEEN	NLD		06/28/2023		3,498						(3,513)	(15)		15		15
100161577	UNITED KINGDOM	GBR		07/29/2024		2,893						(2,874)	18		(18)		(18)
100161618	UNITED KINGDOM	GBR		07/29/2024		2,893						(2,874)	18		(18)		(18)
100191429	LEEWARDEN	NLD		01/29/2025		2,624			3			(2,621)	(3)		3		(3)
100071436	LEEWARDEN	NLD		09/30/2021		3,488						(3,493)	(5)		5		5
100075981	AMSTERDAM	NLD		11/24/2021		3,490						(3,493)	(3)		3		3
100075982	AMSTERDAM	NLD		11/24/2021		3,490						(3,493)	(3)		3		3
100081990	ROSENDAL	NLD		09/30/2022		3,496						(3,493)	2		(2)		(2)
100083375	CARPELLE VAN DEN IJSSEL	NLD		05/27/2022		3,488						(3,493)	(5)		5		5
100090579	SP'IJENISSE	NLD		12/28/2022		3,513						(3,493)	20		(20)		(20)
100137288	NETHERLANDS	NLD		11/28/2023		3,493						(3,493)	(5)		(5)		(5)
100173658	LEEWARDEN	NLD		10/29/2024		2,626						(2,620)	6		(6)		(6)
100191443	DEN HAAG	NLD		01/29/2025		2,622			2			(2,620)	(2)		(2)		(2)
100224658	BRUNSUM	NLD		07/28/2025		2,609						(2,620)	(11)		11		11
100267452	BORNE	NLD		12/23/2025		2,650						(2,620)	30		(30)		(30)
100290914	NL/JEEN	NLD		04/29/2025		2,612						(2,617)	(5)		5		5
100165092	UNITED KINGDOM	GBR		06/27/2024		2,843						(2,862)	(18)		18		18
5.00007E+11	ROTTERDAM	NLD		10/31/2025		2,657						(2,615)	42		(42)		(42)
100153546	UNITED KINGDOM	GBR		05/29/2024		2,870						(2,854)	16		(16)		(16)
100180965	UNITED KINGDOM	GBR		11/27/2024		2,626						(2,844)	(18)		18		18
100209146	UNITED KINGDOM	GBR		04/29/2025		2,628						(2,843)	(15)		15		15
100061554	ROTTERDAM	NLD		06/30/2021		3,453						(3,464)	(11)		11		11
100082753	SP'IJENISSE	NLD		04/27/2022		3,469						(3,464)	5		(5)		(5)
100085119	DEN HAAG	NLD		07/27/2022		3,451						(3,464)	(13)		13		13
100068988	LUTRECHT	NLD		06/30/2021		3,432						(3,450)	(17)		17		17
100197757	GRONINGEN	NLD		02/26/2025		2,599						(2,585)	14		(14)		(14)
100235500	S-GRAVENHAGE	NLD		08/28/2025		3,436						(3,437)	(1)		1		1
100180988	UNITED KINGDOM	GBR		11/27/2024		2,795						(2,816)	(22)		22		22
100224584	ALIELO	NLD		07/28/2025		2,570						(2,573)	(3)		3		3
100153566	UNITED KINGDOM	GBR		05/29/2024		2,795						(2,812)	(17)		17		17
100088545	BEREN OP ZOOM	NLD		10/27/2022		3,411						(3,421)	(10)		10		10
100071435	LEEWARDEN	NLD		09/30/2021		3,416						(3,420)	(5)		5		5
100080261	ROSENDAL	NLD		02/22/2022		3,431						(3,420)	11		(11)		(11)
100085075	ENSCHDE	NLD		07/27/2022		3,411						(3,420)	(10)		10		10
100085096	ROTTERDAM	NLD		07/27/2022		3,417						(3,420)	(4)		4		4
100086280	CARPELLE VAN DEN IJSSEL	NLD		08/29/2022		3,415						(3,420)	(5)		5		5
100087598	ENSCHDE	NLD		09/27/2022		3,426						(3,420)	5		(5)		(5)
100281864	WALWIJK	NLD		02/25/2026		3,282						(3,274)	9		(9)		(9)
5.00006E+11	ZUTPHEN	NLD		06/30/2025		2,603						(2,562)	41		(41)		(41)
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025		2,602						(2,562)	40		(40)		(40)
5.00007E+11	UITHOORN	NLD		08/29/2025		2,602						(2,562)	39		(39)		(39)
5.00007E+11	DORDRECHT	NLD		11/28/2025		2,601						(2,562)	39		(39)		(39)
100071447	DEN HAAG	NLD		09/30/2021		3,411						(3,408)	6		(6)		(6)
100185944	UNITED KINGDOM	GBR		12/20/2024		2,789						(2,790)	(1)		1		1
100070332	VIJLIJEN	NLD		06/31/2021		3,400						(3,399)	2		(2)		(2)
100168915	UNITED KINGDOM	GBR		09/26/2024		2,768						(2,767)	(19)		19		19
100099731	SCHIEDAM/VLAARDINGEN	NLD		02/27/2023		3,384						(3,396)	(12)		12		12
100067615	BEREN OP ZOOM	NLD		09/27/2022		3,381						(3,396)	(15)		15		15
100087660	ENSCHDE	NLD		09/27/2022		3,393						(3,396)	(4)		4		4
100153774	TERNEUZEN	NLD		05/30/2024		2,535						(2,547)	(12)		12		12
100276765	TERHOLE	NLD		01/28/2026		5,108						(5,080)	28		(28)		(28)

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100121066	NETHERLANDS	NLD		06/28/2023		3,376						(3,387)	(11)		11		(14)
100119384	ROTTERDAM	NLD		07/28/2023		3,401						(3,386)	14				(18)
100168893	UNITED KINGDOM	GBR		09/26/2024		2,759						(2,777)	(18)				(18)
100168847	UNITED KINGDOM	GBR		09/26/2024		2,773						(2,773)	(18)				(18)
100074376	ROTTERDAM	NLD		11/16/2021		3,370						(3,377)	(7)		7		7
100197703	UNITED KINGDOM	GBR		02/28/2025		2,768						(2,769)	(1)		1		1
100180887	UNITED KINGDOM	GBR		11/27/2024		2,747						(2,769)	(21)		21		21
100147770	UNITED KINGDOM	GBR		03/27/2024		2,733						(2,763)	(30)		30		30
100168887	UNITED KINGDOM	GBR		06/27/2024		2,747						(2,762)	(15)		15		15
100168819	UNITED KINGDOM	GBR		09/26/2024		2,746						(2,762)	(16)		16		16
100137250	NETHERLANDS	NLD		11/28/2023		2,511						(2,523)	(12)		12		12
100137282	NETHERLANDS	NLD		11/28/2023		2,512						(2,523)	(11)		11		11
100150259	SUSTEREN	NLD		04/29/2024		2,519						(2,523)	(4)		4		4
100150260	SPAALBEEK	NLD		04/29/2024		2,519						(2,523)	(4)		4		4
100150272	S-GRAVENHAGE	NLD		04/29/2024		2,538						(2,523)	15		(15)		(15)
100209117	BORNE	NLD		04/29/2025		2,520						(2,523)	(2)		2		2
100212750	DORDRECHT	NLD		05/28/2025		2,513						(2,523)	(10)		10		10
100243826	UTRECHT	NLD		09/26/2025		2,537						(2,523)	15		(15)		(15)
100267487	LEIDEN	NLD		12/23/2025		2,546						(2,523)	(23)		(23)		(23)
5,00008E+11	WILK BLJ DUURSTEDE	NLD		01/29/2025		2,562						(2,523)	(40)		(40)		(40)
100147309	DORDRECHT	NLD		03/27/2024		2,502						(2,513)	(11)		11		11
100180854	VENRAY	NLD		11/27/2024		2,528						(2,513)	15		(15)		(15)
100070251	ROTTERDAM	NLD		06/31/2021		3,337						(3,348)	(11)		11		11
100082000	BEREN OP ZOOM	NLD		03/30/2022		3,350						(3,348)	2		(2)		(2)
100082804	GORREDIJK	NLD		04/27/2022		3,344						(3,348)	(3)		3		3
100085038	ROTTERDAM	NLD		07/27/2022		3,349						(3,348)	(2)		(2)		(2)
100085065	YERSEKE	NLD		07/27/2022		3,338						(3,348)	(10)		10		10
100173827	ZIJPTEN	NLD		10/29/2024		2,490						(2,503)	(14)		14		14
100235360	FAINSUM	NLD		06/28/2025		2,494						(2,503)	(9)		9		9
100173573	UNITED KINGDOM	GBR		10/29/2024		2,735						(2,735)	(1)		1		1
100081966	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022		3,347						(3,328)	19		(19)		(19)
100083388	HEERLEN	NLD		06/27/2022		3,319						(3,328)	(9)		9		9
100085079	WIEERT	NLD		07/27/2022		3,343						(3,328)	(15)		(15)		(15)
100086271	HELMOND	NLD		06/29/2022		3,321						(3,328)	(8)		8		8
100086272	HELMOND	NLD		06/29/2022		3,321						(3,328)	(8)		8		8
100089710	GRUNINGEN	NLD		11/29/2022		3,325						(3,328)	(3)		3		3
100139801	UNITED KINGDOM	GBR		12/18/2023		2,703						(2,722)	(18)		18		18
100081889	VALKENBURG AAN DE GEUL	NLD		03/30/2022		3,292						(3,299)	(7)		7		7
100083325	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		3,291						(3,299)	(8)		8		8
100089730	DEN HAAG	NLD		11/29/2022		3,283						(3,299)	(16)		16		16
100090563	DEN HAAG	NLD		12/28/2022		3,285						(3,299)	(15)		15		15
100121061	NETHERLANDS	NLD		06/28/2023		3,287						(3,299)	(12)		12		12
100130099	NETHERLANDS	NLD		09/26/2023		3,283						(3,299)	(16)		16		16
100235365	SCHIEDAM	NLD		06/28/2025		2,489						(2,474)	(14)		(14)		(14)
100243804	S-GRAVENHAGE	NLD		09/26/2025		2,488						(2,474)	(13)		(13)		(13)
100249078	LEEUWARDEN	NLD		10/29/2025		2,476						(2,474)	1		(1)		(1)
100087659	WIEERT	NLD		09/27/2022		3,291						(3,297)	(6)		6		6
100191438	S-GRAVENHAGE	NLD		01/29/2025		2,460						(2,469)	(9)		9		9
100161635	UNITED KINGDOM	GBR		07/29/2024		2,681						(2,700)	(19)		19		19
100086338	BEREN OP ZOOM	NLD		06/29/2022		3,304						(3,289)	15		(15)		(15)
100088529	ROTTERDAM	NLD		10/27/2022		3,282						(3,289)	(7)		7		7

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment				14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value			
10016169	UNITED KINGDOM	GBR		07/29/2024		2,673						(2,689)	18		18
10006828	SPJENISE	NLD		06/30/2021		3,267						(3,275)	8		8
10007596	SPJENISE	NLD		11/24/2021		3,271						(3,275)	4		4
10007769	ZIERIKZEE	NLD		12/29/2021		3,263						(3,275)	12		12
10007847	ENSCHDE	NLD		01/28/2022		3,267						(3,275)	(12)		(12)
10008020	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		3,275						(3,275)	(12)		(12)
10008635	SCHIEDAM/VLAARDINGEN	NLD		06/29/2022		3,256						(3,275)	19		19
10015704	UNITED KINGDOM	GBR		06/27/2024		2,658						(2,682)	24		24
10008403	GRONINGEN	NLD		06/30/2022		3,256						(3,267)	11		11
10017350	UNITED KINGDOM	GBR		10/29/2024		2,673						(2,676)	(2)		(2)
10008182	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		3,264						(3,260)	4		4
10008453	DEN HAAG	NLD		06/30/2022		3,262						(3,260)	1		1
10008631	ZOETERMEER	NLD		06/29/2022		3,255						(3,260)	(5)		5
10008822	DORDRECHT/DRECHTSTEEN	NLD		10/27/2022		3,265						(3,260)	4		4
10016896	S-GRAVENHAGE	NLD		09/26/2024		2,432						(2,445)	13		13
10017368	ROTTERDAM	NLD		10/29/2024		2,440						(2,445)	(5)		5
10018591	GRONINGEN	NLD		12/20/2024		2,387						(2,445)	59		59
10008691	DEN HAAG	NLD		06/30/2021		3,239						(3,255)	16		16
10008769	DRACHTEN	NLD		09/27/2022		3,242						(3,255)	13		13
10015693	UNITED KINGDOM	GBR		06/27/2024		2,655						(2,670)	15		15
10018701	UNITED KINGDOM	GBR		02/28/2025		2,644						(2,666)	22		22
10028186	AMSTERDAM	NLD		02/25/2026		3,122						(3,113)	9		(9)
10029009	ROTTERDAM	NLD		04/29/2025		2,426						(2,431)	6		6
10015054	ROTTERDAM	NLD		04/29/2024		2,451						(2,431)	21		(21)
10014383	S-GRAVENHAGE	NLD		02/27/2024		2,424						(2,426)	(2)		2
10017352	BREKJENS	NLD		10/29/2024		2,417						(2,426)	8		8
10017387	ARNHEM	NLD		10/29/2024		2,421						(2,426)	5		5
10019108	ARNHEM	NLD		01/29/2025		2,413						(2,426)	12		12
10021831	WORMERVEER	NLD		06/26/2025		2,414						(2,426)	12		12
10023521	AMSTERDAM	NLD		08/28/2025		2,421						(2,426)	5		5
10013014	NETHERLANDS	NLD		09/26/2023		3,212						(3,226)	15		15
10023572	TERNEUZEN	NLD		08/28/2025		2,413						(2,416)	3		3
10014731	VLISSINGEN	NLD		03/27/2024		2,410						(2,406)	4		4
100077901	RAALTE	NLD		12/29/2021		3,206						(3,202)	(4)		(4)
10007848	HEERHUGOWAARD	NLD		01/26/2022		3,203						(3,202)	1		1
10008248	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		3,203						(3,202)	(1)		(1)
10008335	ROTTERDAM	NLD		05/27/2022		3,206						(3,202)	4		4
100084279	ROSENDAAL	NLD		06/30/2022		3,195						(3,202)	(7)		7
10008561	CASTRICUM	NLD		07/27/2022		3,191						(3,202)	12		12
100085137	ENSCHDE	NLD		07/27/2022		3,196						(3,202)	6		6
100087632	HEERLEN	NLD		09/27/2022		3,189						(3,202)	(13)		13
100203722	HAARLEM	NLD		03/26/2025		3,221						(3,202)	19		(19)
100137338	NETHERLANDS	NLD		11/28/2023		2,390						(2,402)	12		12
100165208	STADSKANAAL	NLD		06/28/2024		2,420						(2,402)	18		(18)
100249049	COEVOREN	NLD		10/29/2025		2,392						(2,402)	9		9
100238147	EMMEN	NLD		11/26/2025		2,395						(2,402)	(7)		7
100276790	NIJMEGEN	NLD		01/28/2026		4,790						(4,790)	(26)		(26)
5,00007E+11	BLEISWIJK	NLD		12/23/2025		2,434						(2,402)	32		(32)
100130126	NETHERLANDS	NLD		09/26/2023		3,177						(3,192)	15		15
100161573	UNITED KINGDOM	GBR		07/29/2024		2,624						(2,616)	8		(8)
100068538	ROTTERDAM	NLD		06/30/2021		3,173						(3,188)	10		10

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment				14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value			
100103344	ROSENDAAL	N.D.		04/28/2023		3,185						(3,183)	(2)		(2)
100063374	DEN HAAG	N.D.		05/27/2022		3,178						(3,183)	(5)	5	5
100212844	UNITED K INDOM	GBR		05/28/2025		2,610						(2,603)	(7)		(7)
100143827	STADSKANAAL	N.D.		02/21/2024		2,393						(2,377)	15	(15)	(15)
100157581	ROTTERDAM	N.D.		06/28/2024		2,367						(2,377)	(10)	10	10
100180652	HOOEVEEN	N.D.		10/28/2024		2,392						(2,377)	14	(14)	(14)
100099682	HOOEVEEN	N.D.		11/29/2022		3,169						(3,167)	2	(2)	(2)
100267456	VOORBURG	N.D.		12/23/2025		2,395						(2,375)	20	(20)	(20)
100087653	TILBURG	N.D.		09/27/2022		3,178						(3,163)	14	(14)	(14)
100083412	ROSENDAAL	N.D.		05/27/2022		3,149						(3,158)	(10)	10	10
100086277	BREDA	N.D.		08/29/2022		3,142						(3,154)	(11)	11	11
100068586	ROTTERDAM	N.D.		06/30/2021		3,144						(3,152)	(8)	8	8
100276773	S-GRAVENHAGE	N.D.		01/28/2026		4,730						(4,705)	(25)	(25)	(25)
100218406	BRANSSUM	N.D.		06/28/2025		2,361						(2,358)	3	(3)	(3)
100157009	UNITED K INDOM	GBR		06/27/2024		2,559						(2,578)	(18)	18	18
100083307	APPIINGEDAM	N.D.		05/27/2022		3,147						(3,138)	(9)	9	(9)
100103359	ENSCHDE	N.D.		04/28/2023		3,119						(3,129)	(11)	11	11
100075954	GOLDA	N.D.		11/24/2021		3,119						(3,129)	(10)	10	10
100082750	ROSENDAAL	N.D.		04/27/2022		3,123						(3,129)	(7)	7	7
100082794	ENSCHDE	N.D.		06/30/2022		3,134						(3,129)	(6)	6	6
100084321	CARLELLE VAN DEN IJSSEL	N.D.		06/29/2022		3,134						(3,129)	5	(5)	(5)
100086324	DEN HAAG	N.D.		05/27/2022		3,117						(3,124)	4	(4)	(4)
100083347	ROTTERDAM	N.D.		01/26/2022		3,114						(3,119)	(4)	4	4
100078533	HEENSTEDE	N.D.		07/28/2025		2,327						(2,339)	(11)	11	11
100224556	ROTTERDAM	N.D.		09/28/2024		2,555						(2,553)	(18)	18	18
100166880	UNITED K INDOM	GBR		03/27/2025		2,562						(2,548)	14	(14)	(14)
100203616	UNITED K INDOM	GBR		06/31/2021		3,096						(3,105)	(9)	9	9
100070281	GRONINGEN	N.D.		04/27/2022		3,109						(3,105)	3	(3)	(3)
100082734	AMSTERDAM	N.D.		09/27/2022		3,101						(3,105)	(4)	4	4
100083304	CASTRICUM	N.D.		06/29/2022		3,095						(3,105)	(10)	10	10
100086306	AUSTERDAM	N.D.		10/27/2022		3,107						(3,105)	2	(2)	(2)
100088509	CULEMBORG	N.D.		12/28/2022		3,092						(3,105)	(13)	13	13
100090559	HEERHUGOWAARD	N.D.		01/27/2023		3,109						(3,105)	4	(4)	(4)
100091922	BERKEN OP ZOOM	N.D.		03/26/2025		2,346						(2,329)	(19)	(19)	(19)
100147336	VELP	N.D.		09/26/2024		2,316						(2,329)	(12)	12	12
100166887	S-GRAVENHAGE	N.D.		09/26/2024		2,316						(2,329)	(12)	12	12
100203717	S-GRAVENHAGE	N.D.		03/26/2025		2,342						(2,329)	13	(13)	(13)
100209033	TENEUZEN	N.D.		04/29/2025		2,347						(2,329)	(18)	(18)	(18)
100224559	AIERSPOORT	N.D.		07/28/2025		2,330						(2,329)	1	(1)	(1)
100224578	ROTTERDAM	N.D.		07/28/2025		2,322						(2,329)	(7)	7	7
100243621	S-GRAVENHAGE	N.D.		09/26/2025		2,346						(2,329)	(17)	(17)	(17)
100258148	LEIDEN	N.D.		11/26/2025		2,329						(2,329)	(13)	(13)	(13)
100258158	RUISWIJK ZH	N.D.		11/26/2025		2,335						(2,329)	6	(6)	(6)
100271659	BRITTSUM	N.D.		12/31/2025		2,338						(2,329)	9	(9)	(9)
100276726	HILVERSUM	N.D.		01/28/2026		4,668						(4,645)	(23)	(23)	(23)
100276767	VOORBURG	N.D.		01/28/2026		4,674						(4,645)	29	(29)	(29)
5 00008E+11	WIEERT	N.D.		09/30/2025		2,365						(2,329)	(36)	(36)	(36)
100153544	UNITED K INDOM	GBR		05/29/2024		2,524						(2,546)	(21)	21	21
100157575	GRONINGEN	N.D.		06/28/2024		2,314						(2,323)	(9)	9	9
100139688	UNITED K INDOM	GBR		12/18/2023		2,516						(2,534)	(18)	18	18
100089555	AMSTERDAM	N.D.		11/29/2022		3,080						(3,085)	(6)	6	6

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100121059	NETHERLANDS	NLD		06/28/2023		3,103						(3,089)	18		(18)		(18)
5,00007E+11	ZANDAM	NLD		08/29/2025		2,351						(2,314)	36		(36)		(36)
100096572	S-HERTOEGHOSCH	NLD		12/28/2022		3,078						(3,076)	2		(2)		(2)
100161627	UNITED KINGDOM	GBR		07/29/2024		2,513						(2,522)	(10)		10		10
100243338	VEGHEL	NLD		09/28/2025		2,318						(2,305)	14		(14)		(14)
100082759	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		3,077						(3,066)	11		(11)		(11)
100084283	UTRECHT	NLD		06/30/2022		3,078						(3,062)	16		(16)		(16)
100203634	UNITED KINGDOM	GBR		03/27/2025		2,494						(2,510)	(17)		17		17
5,00007E+11	S-GRAVENHAGE	NLD		06/30/2025		2,332						(2,295)	38		(38)		(38)
100082775	DEN HAAG	NLD		04/27/2022		3,058						(3,057)	1		(1)		(1)
100082806	VENLO	NLD		04/27/2022		3,048						(3,057)	9		9		9
100083322	ROTTERDAM	NLD		05/27/2022		3,054						(3,057)	3		3		3
100083435	CASTRICUM	NLD		05/27/2022		3,045						(3,057)	11		11		11
100087861	OOSTBURG	NLD		09/27/2022		3,041						(3,057)	(15)		15		15
100091899	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		3,062						(3,057)	5		(5)		(5)
100110788	DEN HAAG	NLD		06/28/2023		3,053						(3,057)	3		3		3
100150226	UNITED KINGDOM	GBR		04/29/2024		2,493						(2,504)	(11)		11		11
100090595	ROTTERDAM	NLD		12/28/2022		3,037						(3,052)	(14)		14		14
100091912	HEERHUGOWAARD	NLD		01/27/2023		3,052						(3,047)	5		(5)		(5)
100212850	UNITED KINGDOM	GBR		05/28/2025		2,500						(2,498)	2		(2)		(2)
100091902	LEEWARDEN	NLD		01/27/2023		3,044						(3,042)	2		(2)		(2)
100161628	UNITED KINGDOM	GBR		07/29/2024		2,485						(2,485)	(10)		10		10
100130105	NETHERLANDS	NLD		09/26/2023		3,047						(3,039)	8		(8)		(8)
100203615	UNITED KINGDOM	GBR		03/27/2025		2,506						(2,492)	14		(14)		(14)
100156861	UNITED KINGDOM	GBR		06/27/2024		2,472						(2,486)	(13)		13		13
100155891	UNITED KINGDOM	GBR		05/29/2024		2,485						(2,486)	1		(1)		1
100168880	UNITED KINGDOM	GBR		09/26/2024		2,471						(2,485)	(14)		14		14
100078596	ENSCHDE	NLD		01/26/2022		3,039						(3,027)	12		(12)		(12)
100080299	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		3,021						(3,027)	(6)		6		6
100082001	ROSENDAAL	NLD		03/30/2022		3,029						(3,027)	2		(2)		(2)
100180912	ENSCHDE	NLD		11/27/2024		2,284						(2,271)	13		(13)		(13)
100161694	UNITED KINGDOM	GBR		07/29/2024		2,455						(2,479)	(24)		24		24
100139756	UNITED KINGDOM	GBR		12/18/2023		2,456						(2,473)	(17)		17		17
100141810	HOOGEVEEN	NLD		01/29/2024		2,251						(2,256)	(15)		6		6
100139676	UNITED KINGDOM	GBR		12/18/2023		2,442						(2,466)	(24)		24		24
100173559	UNITED KINGDOM	GBR		10/29/2024		2,469						(2,461)	8		(8)		(8)
100103347	ENSCHDE	NLD		04/28/2023		3,003						(2,998)	5		(5)		(5)
100082030	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		3,000						(2,998)	2		(2)		(2)
100070347	SCHIEDAM/VLAARDINGEN	NLD		06/31/2021		2,984						(2,989)	4		4		4
100085127	FRANKER	NLD		07/27/2022		2,984						(2,989)	(5)		5		5
5,00007E+11	AMSTERDAM	NLD		07/31/2025		2,277						(2,241)	36		(36)		(36)
5,00008E+11	ZANDAM	NLD		02/25/2026		2,528						(2,518)	10		(10)		(10)
100161576	UNITED KINGDOM	GBR		07/29/2024		2,465						(2,449)	16		(16)		(16)
100078577	DEN HAAG	NLD		01/26/2022		2,985						(2,984)	1		(1)		(1)
100084311	SCHIEDAM/VLAARDINGEN	NLD		06/30/2022		2,979						(2,984)	(4)		4		4
100173567	UNITED KINGDOM	GBR		10/29/2024		2,426						(2,442)	(16)		16		16
100139849	NETHERLANDS	NLD		12/28/2023		2,229						(2,232)	(3)		3		3
100167528	ROTTERDAM	NLD		06/28/2024		2,222						(2,232)	(9)		9		9
5,00007E+11	DRACHTEN	NLD		11/28/2025		2,269						(2,232)	37		(37)		(37)
100088579	HEERHUGOWAARD	NLD		10/27/2022		2,949						(2,960)	(11)		11		11
100156955	UNITED KINGDOM	GBR		06/27/2024		2,399						(2,420)	(22)		22		22

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016889	UNITED KINGDOM	GBR		09/26/2024		2,401						(2,420)	(19)		19		19
10019423	ALIELO	NLD		01/29/2025		2,207						(2,212)	(5)		5		5
10027672	LEUWARDEN	NLD		01/28/2026		4,439						(4,412)	27		(27)		(27)
10027684	ROTTERDAM	NLD		01/28/2026		4,437						(4,412)	25		(25)		(25)
100050734	GREATER LONDON	GBR		03/02/2021		1,911						(1,931)	(19)		19		19
100086320	DEN HAAG	NLD		08/29/2022		2,946						(2,940)	5		(5)		(5)
10009659	VENRAY	NLD		11/29/2022		2,946						(2,928)	17		(17)		(17)
100180900	UNITED KINGDOM	GBR		11/27/2024		2,386						(2,399)	(13)		13		13
100153733	ROTTERDAM	NLD		05/30/2024		2,183						(2,193)	(10)		10		10
100078599	ENSCHDE	NLD		01/26/2022		2,919						(2,921)	(2)		2		2
10008821	FRANKER	NLD		10/27/2022		2,922						(2,921)	2		(2)		(2)
100161807	UNITED KINGDOM	GBR		07/29/2024		2,379						(2,395)	(16)		16		16
100168837	UNITED KINGDOM	GBR		09/26/2024		2,379						(2,395)	17		17		17
100191524	UNITED KINGDOM	GBR		01/29/2025		2,381						(2,395)	(14)		14		14
100139006	UNITED KINGDOM	GBR		12/18/2023		2,375						(2,395)	(20)		20		20
100156833	UNITED KINGDOM	GBR		06/27/2024		2,375						(2,394)	(19)		19		19
100161583	UNITED KINGDOM	GBR		07/29/2024		2,402						(2,394)	8		(8)		(8)
100188858	UNITED KINGDOM	GBR		09/26/2024		2,407						(2,394)	14		(14)		(14)
100188864	UNITED KINGDOM	GBR		09/26/2024		2,407						(2,394)	14		(14)		(14)
100185171	UNITED KINGDOM	GBR		06/27/2024		2,407						(2,393)	14		(14)		(14)
100161587	UNITED KINGDOM	GBR		07/29/2024		2,399						(2,393)	6		(6)		(6)
100161620	UNITED KINGDOM	GBR		07/29/2024		2,380						(2,393)	(13)		13		13
100168882	UNITED KINGDOM	GBR		09/26/2024		2,407						(2,393)	14		(14)		(14)
100197673	UNITED KINGDOM	GBR		02/28/2025		2,376						(2,392)	(16)		16		16
100084324	MAASTRICHT	NLD		06/30/2022		2,903						(2,911)	8		(8)		8
100085023	ROTTERDAM	NLD		07/27/2022		2,905						(2,911)	6		(6)		6
100085032	DORDRECHT/DRECHTSTEEN	NLD		07/27/2022		2,889						(2,911)	(22)		22		22
100086323	ZIERIKZEE	NLD		08/29/2022		2,915						(2,911)	4		(4)		(4)
100110780	FRANKER	NLD		06/28/2023		2,904						(2,911)	7		(7)		7
100150276	HOOEVEEN	NLD		05/30/2024		2,193						(2,183)	10		(10)		(10)
100150277	DEVENTER	NLD		04/29/2024		2,184						(2,178)	5		(5)		(5)
100080287	MAASTRICHT	NLD		02/22/2022		2,899						(2,901)	(3)		3		3
100147343	HAARLEM	NLD		03/27/2024		2,171						(2,174)	(2)		2		2
100150279	HOOEVEEN	NLD		04/29/2024		2,169						(2,174)	(5)		5		5
100139817	NETHERLANDS	NLD		12/28/2023		2,156						(2,170)	(13)		13		13
100212855	UNITED KINGDOM	GBR		05/28/2025		2,372						(2,372)	1		(1)		1
100218345	LEIDEN	NLD		06/26/2025		2,895						(2,885)	11		(11)		(11)
100090577	HEERHUGOWAARD	NLD		12/28/2022		2,851						(2,862)	(11)		11		11
100156990	UNITED KINGDOM	GBR		06/27/2024		2,370						(2,345)	(24)		24		(24)
100173571	UNITED KINGDOM	GBR		10/29/2024		2,359						(2,344)	15		(15)		(15)
100185679	S-HERTOGENBOSCH	NLD		12/20/2024		2,153						(2,142)	12		(12)		(12)
100067802	TIEL	NLD		09/27/2022		2,871						(2,853)	18		(18)		(18)
100087824	WIEERT	NLD		09/27/2022		2,862						(2,853)	9		(9)		(9)
100089889	OSTBURG	NLD		11/29/2022		2,844						(2,853)	(9)		9		9
100089709	GRUNINGEN	NLD		11/29/2022		2,850						(2,853)	(3)		3		3
100141782	ROTTERDAM	NLD		01/29/2024		2,124						(2,135)	(11)		11		11
100141821	MAARSEN	NLD		01/29/2024		2,122						(2,135)	(13)		13		13
100161847	S-HERTOGENBOSCH	NLD		07/29/2024		2,140						(2,135)	5		(5)		(5)
100168856	ARNHEM	NLD		09/26/2024		2,117						(2,135)	(17)		17		17
5_00007E+11	SCHIEDAM	NLD		10/31/2025		2,170						(2,135)	35		(35)		(35)
5_00008E+11	LEEUWARDEN	NLD		01/28/2026		5,274						(5,239)	38		(38)		(38)

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100165111	UNITED KINGDOM	GBR		06/27/2024		2,323						(2,332)	(9)		9		9
100161604	UNITED KINGDOM	GBR		07/29/2024		2,318						(2,332)	(14)		14		14
100191424	SCHIEDAM	NLD		01/29/2025		2,147						(2,131)	16		(16)		(16)
100212778	S-GRAVENHAGE	NLD		05/28/2025		2,123						(2,131)	(8)		8		8
100065904	EGDT/LIUBURG	NLD		07/30/2021		2,831						(2,838)	(7)		7		7
100078951	SCHIEDAM/VLAARDINGEN	NLD		07/26/2022		2,841						(2,838)	3		(3)		(3)
100081979	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		2,842						(2,838)	3		(3)		(3)
100083416	ROSENDAL	NLD		05/27/2022		2,832						(2,838)	(6)		6		6
100094261	ARNHEM	NLD		06/30/2022		2,833						(2,838)	(5)		5		5
100087655	ALMELO	NLD		09/27/2022		2,834						(2,839)	(4)		4		4
100098957	ROSENDAL	NLD		11/29/2022		2,825						(2,838)	(14)		14		14
100082716	NOTTINGHAM	GBR		04/26/2022		1,849						(1,862)	(13)		13		13
100150233	UNITED KINGDOM	GBR		04/29/2024		2,321						(2,313)	8		(8)		(8)
100130102	NETHERLANDS	NLD		09/26/2023		2,798						(2,814)	(16)		16		16
100161690	WESTERVOORT	NLD		07/29/2024		2,102						(2,110)	(9)		9		9
100173681	LEEUWARDEN	NLD		10/29/2024		2,099						(2,110)	(11)		11		11
100168892	UNITED KINGDOM	GBR		09/26/2024		2,288						(2,307)	(19)		19		19
100168902	UNITED KINGDOM	GBR		09/26/2024		2,290						(2,307)	(17)		17		17
100281791	UNITED KINGDOM	GBR		02/25/2026		3,012						(3,002)	10		(10)		(10)
100173602	UNITED KINGDOM	GBR		10/29/2024		2,309						(2,301)	8		(8)		(8)
100168826	UNITED KINGDOM	GBR		09/26/2024		2,288						(2,301)	(13)		13		13
100161603	UNITED KINGDOM	GBR		07/29/2024		2,286						(2,301)	(16)		16		16
100081895	DEN HAAG	NLD		03/30/2022		2,790						(2,802)	(11)		11		11
100077913	LELSTAD	NLD		12/29/2021		2,793						(2,795)	(2)		2		2
100168929	S-GRAVENHAGE	NLD		09/26/2024		2,094						(2,096)	(2)		2		2
100276757	VLISSINGEN	NLD		01/28/2026		4,206						(4,180)	26		(26)		(26)
100168923	UNITED KINGDOM	GBR		09/26/2024		2,272						(2,286)	(14)		14		14
100081906	ROTTERDAM	NLD		03/30/2022		2,771						(2,785)	(8)		8		8
100089673	DEVENTER	NLD		11/29/2022		2,771						(2,785)	(14)		14		14
100243350	BEKK	NLD		09/26/2025		2,100						(2,084)	16		(16)		(16)
100209136	UNITED KINGDOM	GBR		04/29/2025		2,284						(2,277)	7		(7)		(7)
100091697	CULEMBORG	NLD		01/27/2023		2,777						(2,775)	(2)		(2)		(2)
100281815	GRONINGEN	NLD		02/25/2026		3,560						(3,547)	13		(13)		(13)
5,00007E+11	ROTTERDAM	NLD		07/31/2025		2,115						(2,081)	34		(34)		(34)
100165112	UNITED KINGDOM	GBR		06/27/2024		2,270						(2,271)	(1)		1		1
100156671	UNITED KINGDOM	GBR		06/27/2024		2,249						(2,269)	(20)		20		20
100065997	ROTTERDAM	NLD		07/30/2021		2,758						(2,765)	(8)		8		8
100081983	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		2,760						(2,765)	(6)		6		6
100082052	SP'IKENISSE	NLD		03/30/2022		2,764						(2,765)	(2)		2		2
100066325	GORREDIJK	NLD		08/29/2022		2,755						(2,765)	(10)		10		10
100086334	GORREDIJK	NLD		08/29/2022		2,776						(2,765)	(11)		(11)		(11)
5,00007E+11	DELFT	NLD		11/28/2025		2,102						(2,067)	35		(35)		(35)
100139810	UNITED KINGDOM	GBR		12/18/2023		2,244						(2,255)	(11)		11		11
100061592	ROTTERDAM	NLD		06/30/2021		2,729						(2,742)	(13)		13		13
100212754	HEERLEN	NLD		05/28/2025		2,047						(2,059)	(9)		9		9
100165643	UNITED KINGDOM	GBR		12/20/2024		2,253						(2,246)	8		(8)		(8)
100082040	ROTTERDAM	NLD		03/30/2022		2,740						(2,736)	3		(3)		(3)
100066307	ROTTERDAM	NLD		06/29/2022		2,752						(2,736)	16		(16)		(16)
100091905	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		2,740						(2,736)	4		(4)		(4)
100153595	UNITED KINGDOM	GBR		05/29/2024		2,228						(2,245)	(17)		17		17
100065951	KATWIJK	NLD		07/30/2021		2,728						(2,735)	(8)		8		8

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Than-Year's Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100150242	UNITED KINGDOM	GBR		04/29/2024		2,247						(2,231)	16	(16)		(16)
100101730	GRONINGEN	NLD		03/30/2023		2,735						(2,717)	18	(18)		(18)
100075946	ARNEHE	NLD		11/24/2021		2,709						(2,717)	8		8	8
100063303	CASTRICUM	NLD		05/21/2022		2,707						(2,717)	(10)	10		10
100065027	ROTTERDAM	NLD		07/27/2022		2,711						(2,717)	(5)	5		5
100066536	GORREDIJK	NLD		10/21/2022		2,719						(2,717)	2	(2)		(2)
100110795	CASTRICUM	NLD		06/28/2023		2,714						(2,717)	(3)	3		3
100121063	NETHERLANDS	NLD		08/28/2023		2,705						(2,717)	(12)	12		12
100166930	URECHT	NLD		09/26/2024		2,039						(2,038)	1	(1)		(1)
100166951	VLISSINGEN	NLD		09/26/2024		2,028						(2,038)	(9)	9		9
100235391	ROTTERDAM	NLD		08/28/2025		2,031						(2,038)	(7)	7		7
100161629	UNITED KINGDOM	GBR		07/29/2024		2,219						(2,228)	(9)	9		9
100153560	UNITED KINGDOM	GBR		05/29/2024		2,206						(2,223)	(17)	17		17
100066310	TILBURG	NLD		08/29/2022		2,700						(2,707)	(7)	7		7
100173599	UNITED KINGDOM	GBR		10/29/2024		2,200						(2,215)	(15)	15		15
100197665	UNITED KINGDOM	GBR		02/28/2025		2,202						(2,215)	(13)	13		13
100197687	UNITED KINGDOM	GBR		02/28/2025		2,203						(2,215)	(12)	12		12
100173684	GRONINGEN	NLD		10/29/2024		2,023						(2,025)	(2)	2		2
100139749	UNITED KINGDOM	GBR		12/18/2023		2,200						(2,215)	(15)	15		15
100166881	UNITED KINGDOM	GBR		09/26/2024		2,206						(2,215)	(9)	9		9
100161599	UNITED KINGDOM	GBR		07/29/2024		2,193						(2,215)	(22)	22		22
100166807	UNITED KINGDOM	GBR		09/26/2024		2,195						(2,210)	(15)	15		15
100161592	UNITED KINGDOM	GBR		07/29/2024		2,211						(2,210)	2	(2)		(2)
100153551	UNITED KINGDOM	GBR		05/29/2024		2,197						(2,209)	(12)	12		12
100153588	UNITED KINGDOM	GBR		05/29/2024		2,201						(2,209)	(9)	9		9
100156878	UNITED KINGDOM	GBR		06/27/2024		2,215						(2,209)	6	(6)		(6)
100156986	UNITED KINGDOM	GBR		06/27/2024		2,215						(2,209)	6	(6)		(6)
100066556	DEN HAAG	NLD		06/30/2021		2,685						(2,693)	(8)	8		8
100062054	SCHIEDAM-VLIARDINGEN	NLD		03/30/2022		2,696						(2,693)	4	(4)		(4)
100063369	SPUIKENISSE	NLD		09/27/2022		2,685						(2,693)	(7)	8		8
100066315	GORREDIJK	NLD		08/29/2022		2,683						(2,693)	(10)	10		10
100091928	VENLO	NLD		01/27/2023		2,694						(2,693)	2	(2)		(2)
100091916	ALKMAAR	NLD		01/27/2023		2,677						(2,688)	(11)	11		11
100161595	UNITED KINGDOM	GBR		07/29/2024		2,221						(2,205)	16	(16)		(16)
100165163	UNITED KINGDOM	GBR		08/27/2024		2,204						(2,205)	(1)	1		1
100077884	ROTTERDAM	NLD		12/29/2021		2,680						(2,678)	2	(2)		(2)
100212723	ROTTERDAM	NLD		05/28/2025		2,013						(2,009)	4	(4)		(4)
100090697	ROSENDAAL	NLD		12/28/2022		2,666						(2,672)	(6)	6		6
100180983	UNITED KINGDOM	GBR		11/27/2024		2,175						(2,190)	(15)	15		15
100168924	UNITED KINGDOM	GBR		09/26/2024		2,176						(2,190)	(14)	14		14
100173592	UNITED KINGDOM	GBR		10/29/2024		2,186						(2,187)	(1)	1		1
100165195	TILBURG	NLD		06/28/2024		1,990						(1,999)	(9)	9		9
100071464	KATWIJK	NLD		09/30/2021		2,662						(2,664)	(2)	2		2
100060291	ROTTERDAM	NLD		02/22/2022		2,659						(2,664)	(5)	5		5
100066304	KATWIJK	NLD		08/29/2022		2,657						(2,659)	(2)	2		2
100139823	UNITED KINGDOM	GBR		12/18/2023		2,164						(2,178)	(14)	14		14
100139612	UNITED KINGDOM	GBR		12/18/2023		2,157						(2,178)	(21)	21		21
100075877	CASTRICUM	NLD		11/24/2021		2,645						(2,649)	(4)	4		4
100165847	UNITED KINGDOM	GBR		12/20/2024		2,156						(2,171)	(15)	15		15
100090673	OSTBUBERG	NLD		12/28/2022		2,650						(2,634)	15	(15)		(15)
100271675	EINDHOVEN	NLD		12/31/2025		1,975						(1,975)	1	(1)		(1)

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100197936	UNITED KINGDOM	GBR		02/28/2025		2,145						(2,160)	(14)		14		
100139819	UNITED KINGDOM	GBR		12/18/2023		2,132						(2,151)	(18)		18		
100101708	AMSTERDAM	ND		03/30/2023		2,640						(2,620)	20		(20)		
100070311	GRUJIN	ND		06/31/2021		2,614						(2,620)	6		6		
100081981	TILBURG	ND		03/30/2022		2,614						(2,620)	(6)		6		
100086333	GORRETLAK	ND		06/29/2022		2,630						(2,620)	10		(10)		
100091696	ALMELO	ND		01/21/2023		2,621						(2,620)	2		(2)		
100165699	ROTTERDAM	ND		12/20/2024		1,969						(1,965)	4		(4)		
100141801	AMSTERDAM	ND		01/29/2024		1,950						(1,960)	(10)		10		
100068593	ROTTERDAM	ND		06/30/2021		2,602						(2,608)	(6)		6		
100150238	UNITED KINGDOM	GBR		04/29/2024		2,120						(2,138)	(19)		19		
100157526	ALMELO	ND		06/27/2024		2,610						(2,605)	4		(4)		
100139712	UNITED KINGDOM	GBR		12/18/2023		2,106						(2,128)	(22)		22		
100139822	NETHERLANDS	ND		12/28/2023		1,932						(1,941)	(9)		9		
100139837	NETHERLANDS	ND		12/28/2023		1,942						(1,941)	2		(2)		
100143837	SEVERIERUM	ND		02/21/2024		1,937						(1,941)	(3)		3		
100153744	LEUWARDEN	ND		05/30/2024		1,942						(1,941)	1		(1)		
100153750	LANDRAAF	ND		05/30/2024		1,944						(1,941)	4		(4)		
100153776	BREDA	ND		05/30/2024		1,949						(1,941)	9		(9)		
100157530	S-GRAVENHAGE	ND		06/28/2024		1,932						(1,941)	(9)		9		
100157546	BORN	ND		06/28/2024		1,933						(1,941)	(8)		8		
100157567	S-GRAVENHAGE	ND		06/28/2024		1,944						(1,941)	3		(3)		
100166961	S-GRAVENHAGE	ND		09/26/2024		1,936						(1,941)	(5)		5		
100191437	DORDRECHT	ND		01/29/2025		1,931						(1,941)	(9)		9		
100191461	TILBURG	ND		01/29/2025		1,936						(1,941)	(5)		5		
100197717	RODEN	ND		02/26/2025		1,952						(1,941)	11		(11)		
100203651	S-GRAVENHAGE	ND		03/26/2025		1,952						(1,941)	11		(11)		
100203673	DEN HAAG	ND		03/26/2025		1,952						(1,941)	11		(11)		
100209105	ROTTERDAM	ND		04/29/2025		1,938						(1,941)	(3)		3		
100224583	S-GRAVENHAGE	ND		07/28/2025		1,931						(1,941)	(10)		10		
100224949	S-GRAVENHAGE	ND		07/28/2025		1,934						(1,941)	(7)		7		
100249017	UTRECHT	ND		10/29/2025		1,942						(1,941)	1		(1)		
100258159	TILBURG	ND		10/29/2025		1,933						(1,941)	(8)		8		
100258159	SPILVENISSE	ND		11/26/2025		1,951						(1,941)	11		(11)		
100271667	DINMEL00	ND		12/31/2025		1,941						(1,941)	1		(1)		
5.00006E-11	VEERENDAL	ND		02/28/2025		1,971						(1,941)	31		(31)		
5.00007E-11	DE KOOE-TEVEL	ND		09/30/2025		1,971						(1,941)	30		(30)		
5.00007E-11	HEVENOORD	ND		12/30/2025		1,968						(1,941)	27		(27)		
5.00006E-11	DEN HAAG	ND		01/28/2026		4,793						(4,760)	(33)		33		
100139778	UNITED KINGDOM	GBR		12/18/2023		2,109						(2,123)	(14)		14		
100160918	UNITED KINGDOM	GBR		11/27/2024		2,110						(2,123)	(12)		12		
100191551	UNITED KINGDOM	GBR		01/29/2025		2,111						(2,122)	(11)		11		
100150223	UNITED KINGDOM	GBR		04/29/2024		2,120						(2,120)	1		1		
100083315	ROTTERDAM	ND		09/21/2022		2,950						(2,954)	6		(6)		
100161602	UNITED KINGDOM	GBR		07/29/2024		2,103						(2,118)	(14)		14		
100101732	HEELLEN	ND		03/30/2023		2,574						(2,581)	(7)		7		
100121073	NETHERLANDS	ND		06/28/2023		2,577						(2,581)	(4)		4		
100168560	UNITED KINGDOM	GBR		09/26/2024		2,105						(2,117)	(12)		12		
100218397	ARNHEM	ND		06/26/2025		1,932						(1,921)	10		(10)		
100267417	TILBURG	ND		12/23/2025		1,939						(1,921)	18		(18)		
100065545	ENSCHDE	ND		07/30/2021		2,540						(2,547)	(8)		8		

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12		13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
											Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion							Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value
100068526	SCHIEDAM/VLAARDINGEN	NLD		06/30/2021		2,540							(2,547)	(7)		7		
10077824	ALMELO	NLD		01/26/2022		2,543							(2,547)	(5)		5		
10077829	HOOGEVEEN	NLD		01/26/2022		2,538							(2,547)	(9)		9		
100082733	DORDRECHT/DRECHTSTEEN	NLD		04/21/2022		2,544							(2,547)	(4)		4		
100090583	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022		2,545							(2,542)	3		(3)		
100165098	UNITED KINGDOM	GBR		06/27/2024		2,065							(2,084)	(19)		19		
100249059	DORDRECHT	NLD		10/29/2025		1,896							(1,898)	(2)		2		
100083210	ROTTERDAM	NLD		05/27/2022		2,519							(2,523)	(3)		3		
100086489	ROTTERDAM	NLD		10/27/2022		2,519							(2,523)	(4)		4		
100088523	ALMELO	NLD		10/27/2022		2,514							(2,523)	(9)		9		
100110793	LEI'VSTAD	NLD		06/28/2023		2,521							(2,523)	(2)		2		
100119572	ROTTERDAM	NLD		07/28/2023		2,527							(2,523)	4		(4)		
100258205	LEEJWARDEN	NLD		11/26/2025		1,903							(1,892)	11		(11)		
100119563	MAASTRICHT	NLD		07/28/2023		2,504							(2,508)	(4)		4		
100094298	API'NEDAM	NLD		06/30/2022		2,497							(2,507)	(10)		10		
100089716	ROTTERDAM	NLD		11/29/2022		2,495							(2,503)	(9)		9		
100157006	UNITED KINGDOM	GBR		06/27/2024		2,026							(2,039)	(13)		13		
100141835	LEEK	NLD		01/29/2024		2,501							(2,484)	17		(17)		
5_00007E+11	S-GRAVENHAGE	NLD		07/31/2025		1,892							(1,863)	29		(29)		
100155556	UNITED KINGDOM	GBR		05/29/2024		2,020							(2,035)	(15)		15		
100091890	ROSENDAAL	NLD		01/27/2023		2,479							(2,479)					
100203620	UNITED KINGDOM	GBR		03/27/2025		2,042							(2,031)	11		(11)		
100180087	UNITED KINGDOM	GBR		11/27/2024		2,019							(2,030)	(12)		12		
100168632	UNITED KINGDOM	GBR		09/26/2024		2,012							(2,030)	(18)		18		
100168841	UNITED KINGDOM	GBR		09/26/2024		2,012							(2,030)	(18)		18		
100101719	OOSTBURG	NLD		03/30/2023		2,469							(2,474)	(6)		6		
100077907	ENKHAJZEN/HOORN	NLD		12/29/2021		2,472							(2,474)	(2)		2		
100080334	LEI'VSTAD	NLD		02/22/2022		2,471							(2,474)	(4)		4		
100081822	FRANKER	NLD		03/30/2022		2,468							(2,474)	(7)		7		
100091917	LEEJWARDEN	NLD		01/27/2023		2,478							(2,474)	4		(4)		
100091918	LEEJWARDEN	NLD		01/27/2023		2,476							(2,474)	2		(2)		
100150219	UNITED KINGDOM	GBR		04/29/2024		2,015							(2,029)	(14)		14		
100168672	UNITED KINGDOM	GBR		09/26/2024		2,014							(2,025)	(11)		11		
100165150	UNITED KINGDOM	GBR		06/27/2024		2,030							(2,025)	5		(5)		
100143855	UNITED KINGDOM	GBR		02/28/2024		2,008							(2,025)	(17)		17		
100180070	UNITED KINGDOM	GBR		11/27/2024		1,993							(2,007)	(14)		14		
100088578	ZIERIKZEE	NLD		10/27/2022		2,438							(2,445)	(8)		8		
100197865	UNITED KINGDOM	GBR		02/28/2025		1,990							(2,002)	(12)		12		
100156966	UNITED KINGDOM	GBR		06/27/2024		1,979							(1,998)	(20)		20		
100180007	UNITED KINGDOM	GBR		11/27/2024		1,982							(1,993)	(11)		11		
100070287	DEN HAAG	NLD		06/31/2021		2,419							(2,426)	(7)		7		
100108527	DEVENTER	NLD		05/25/2023		2,417							(2,426)	(9)		9		
100077807	API'NEDAM	NLD		12/29/2021		2,417							(2,424)	(7)		7		
100137251	NETHERLANDS	NLD		11/28/2023		1,808							(1,816)	(9)		9		
100156965	UNITED KINGDOM	GBR		06/27/2024		1,973							(1,986)	(13)		13		
5_00007E+11	ZWIJNDRECHT	NLD		10/31/2025		1,843							(1,815)	28		(29)		
100153543	UNITED KINGDOM	GBR		05/29/2024		1,975							(1,974)	1		(1)		
100082796	ALMELO	NLD		04/27/2022		2,395							(2,402)	(7)		7		
100083371	ROTTERDAM	NLD		05/27/2022		2,391							(2,402)	(10)		10		
100088554	HEERLEN	NLD		10/27/2022		2,392							(2,402)	(10)		10		
100088572	HOOGEVEEN	NLD		10/27/2022		2,411							(2,402)	10		(10)		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100095033	ZWOLLE	NLD		07/21/2022		2,397						(2,399)	(2)		2		2
100139859	UNITED KINGDOM	GBR		12/28/2023		1,979						(1,963)	17		(17)		(17)
5,00006E+11	ARNHEM	NLD		06/30/2025		1,922						(1,793)	28		(28)		(28)
100087646	ALMELO	NLD		09/21/2022		2,385						(2,388)	(3)		3		3
100073577	ZIERIKZEE	NLD		10/25/2021		2,378						(2,387)	(9)		9		9
100110903	DEN HAAG	NLD		06/28/2023		2,988						(2,387)	1		(1)		(1)
5,00007E+11	S-HERTOGENBOSCH	NLD		12/23/2025		1,814						(1,790)	24		(24)		(24)
100208335	UNITED KINGDOM	GBR		03/27/2025		1,936						(1,952)	(16)		16		16
100161593	UNITED KINGDOM	GBR		07/29/2024		1,931						(1,943)	(12)		12		12
100078572	ENSCHDE	NLD		01/26/2022		2,364						(2,368)	(4)		4		4
100139838	UNITED KINGDOM	GBR		12/18/2023		1,944						(1,938)	6		(6)		(6)
100166881	UNITED KINGDOM	GBR		09/26/2024		1,931						(1,938)	(7)		7		7
100096449	SNEEK	NLD		11/29/2022		2,354						(2,362)	(7)		7		7
100096447	ALMELO	NLD		11/29/2022		2,352						(2,361)	(8)		8		8
100083319	VENLO	NLD		05/27/2022		2,351						(2,359)	(7)		7		7
100139745	UNITED KINGDOM	GBR		12/18/2023		1,904						(1,921)	(16)		16		16
100180906	UNITED KINGDOM	GBR		11/27/2024		1,906						(1,920)	(13)		13		13
100103340	CASTRICUM	NLD		04/28/2023		2,347						(2,329)	18		(18)		(18)
100083373	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		2,327						(2,329)	(2)		2		2
100096935	HEERLEN	NLD		11/29/2022		2,339						(2,329)	10		(10)		(10)
100165180	S-GRAVENHAGE	NLD		08/28/2024		1,745						(1,747)	(2)		2		2
100195681	ARNHEM	NLD		12/20/2024		1,747						(1,747)	1		(1)		(1)
100267406	DEN HELDER	NLD		12/23/2025		1,763						(1,747)	16		(16)		(16)
100082081	BIRMINGHAM	AL		03/30/2022		1,506						(1,524)	(18)		18		18
100088490	HEERLEN	NLD		10/27/2022		2,306						(2,317)	(11)		11		11
100166862	UNITED KINGDOM	GBR		09/26/2024		1,886						(1,896)	(11)		11		11
100066640	LEEWARDEN	NLD		08/30/2021		2,304						(2,309)	(5)		5		5
100081901	ROTTERDAM	NLD		03/30/2022		2,305						(2,309)	(5)		5		5
100081987	S-HERTOGENBOSCH	NLD		03/30/2022		2,305						(2,309)	(4)		4		4
100082732	DORDRECHT/DRECHTSTEEN	NLD		04/27/2022		2,306						(2,309)	(3)		3		3
100091895	ALMELO	NLD		01/27/2023		2,311						(2,309)	2		(2)		(2)
100166838	UNITED KINGDOM	GBR		09/26/2024		1,875						(1,892)	(17)		17		17
100143812	VLISSINGEN	NLD		02/27/2024		1,739						(1,727)	12		(12)		(12)
100166833	UNITED KINGDOM	GBR		09/26/2024		1,870						(1,883)	(13)		13		13
100153738	GROUNINGEN	NLD		05/30/2024		1,727						(1,719)	8		(8)		(8)
100161591	UNITED KINGDOM	GBR		07/29/2024		1,861						(1,878)	(17)		17		17
100139714	UNITED KINGDOM	GBR		12/18/2023		1,873						(1,871)	2		(2)		(2)
100106831	ZIERIKZEE	NLD		05/25/2023		2,254						(2,266)	(12)		12		12
100082068	TWICKENHAM	GBR		03/30/2022		1,471						(1,481)	(10)		10		10
100077668	GORDELUK	NLD		12/29/2021		2,251						(2,256)	(5)		5		5
100082770	HEERLEN	NLD		04/27/2022		2,258						(2,256)	2		(2)		(2)
100089725	ZIERIKZEE	NLD		11/29/2022		2,251						(2,256)	(5)		5		5
100166852	UNITED KINGDOM	GBR		09/26/2024		1,835						(1,850)	(16)		16		16
100180912	UNITED KINGDOM	GBR		11/27/2024		1,838						(1,850)	(12)		12		12
100134251	UNITED KINGDOM	GBR		10/26/2023		1,834						(1,850)	(15)		15		15
100080315	DEN HAAG	NLD		02/22/2022		2,231						(2,252)	(20)		20		20
100090903	ALMELO	NLD		12/28/2022		2,249						(2,251)	(3)		3		3
100139735	UNITED KINGDOM	GBR		12/18/2023		1,832						(1,846)	(14)		14		14
100173603	UNITED KINGDOM	GBR		10/29/2024		1,833						(1,843)	(11)		11		11
100197705	UNITED KINGDOM	GBR		02/28/2025		1,829						(1,841)	(12)		12		12
100166910	UNITED KINGDOM	GBR		09/26/2024		1,831						(1,841)	(11)		11		11

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10016165	UNITED KINGDOM	GBR		07/29/2024		1,843						(1,841)	1		(1)		(1)
10009882	EINDHOVEN	NLD		11/29/2022		2,237						(2,241)	(4)		4		4
10007186	API NEDAM	NLD		12/29/2021		2,229						(2,236)	(6)		6		6
10009036	ALMELO	NLD		12/28/2022		2,219						(2,232)	(13)		13		13
100153782	SP JUVENISSE	NLD		05/30/2024		2,227						(2,232)	(5)		5		5
100218354	MIDDELBURG	NLD		06/26/2025		1,676						(1,674)	2		(2)		(2)
100139779	UNITED KINGDOM	GBR		12/18/2023		1,839						(1,826)	12		(12)		(12)
100197888	UNITED KINGDOM	GBR		02/28/2025		1,814						(1,826)	(12)		12		12
100168870	UNITED KINGDOM	GBR		09/26/2024		1,813						(1,823)	(10)		10		10
100168873	UNITED KINGDOM	GBR		09/26/2024		1,813						(1,823)	(10)		10		10
100090582	DEN HAG	NLD		12/28/2022		2,188						(2,193)	(5)		5		5
100091894	APELDOORN	NLD		01/27/2023		2,198						(2,193)	5		(5)		(5)
100086843	LEEJWARDEN	NLD		06/30/2021		2,178						(2,183)	(5)		5		5
100078504	DEN HAG	NLD		01/26/2022		2,179						(2,183)	(4)		4		4
100197897	UNITED KINGDOM	GBR		02/28/2025		1,779						(1,791)	(12)		12		12
100156888	UNITED KINGDOM	GBR		06/27/2024		1,796						(1,786)	10		(10)		(10)
100156889	UNITED KINGDOM	GBR		06/27/2024		1,796						(1,786)	10		(10)		(10)
100147167	UNITED KINGDOM	GBR		03/27/2024		1,772						(1,785)	(13)		13		13
100075848	ARNHEM	NLD		11/24/2021		2,168						(2,174)	(6)		6		6
100143826	ROTTERDAM	NLD		02/27/2024		1,621						(1,622)	(2)		2		2
100156843	UNITED KINGDOM	GBR		06/27/2024		1,755						(1,766)	(12)		12		12
100180920	UNITED KINGDOM	GBR		11/27/2024		1,758						(1,753)	5		(5)		(5)
100083396	SP JUVENISSE	NLD		05/27/2022		2,132						(2,135)	(3)		3		3
100083397	SP JUVENISSE	NLD		05/27/2022		2,132						(2,135)	(3)		3		3
100090602	LEEJWARDEN	NLD		12/28/2022		2,139						(2,135)	5		(5)		(5)
100155868	UNITED KINGDOM	GBR		05/29/2024		1,751						(1,749)	1		(1)		(1)
100156880	UNITED KINGDOM	GBR		06/27/2024		1,740						(1,749)	(9)		9		9
100156896	UNITED KINGDOM	GBR		06/27/2024		1,759						(1,749)	10		(10)		(10)
100155852	UNITED KINGDOM	GBR		05/29/2024		1,733						(1,749)	(16)		16		16
100218339	LAMUIDEN	NLD		06/26/2025		2,121						(2,115)	6		(6)		(6)
100161613	UNITED KINGDOM	GBR		07/29/2024		1,743						(1,732)	11		(11)		(11)
100083309	HEELLEN	NLD		05/27/2022		2,109						(2,110)	(2)		2		2
100082067	THIJCKENHAI	GBR		03/30/2022		1,379						(1,385)	(6)		6		6
100077905	VENLO	NLD		12/29/2021		2,099						(2,106)	(7)		7		7
100080285	HOOGVEEN	NLD		02/22/2022		2,101						(2,106)	(4)		4		4
100082066	THIJCKENHAI	GBR		03/30/2022		1,376						(1,382)	(6)		6		6
100161591	UNITED KINGDOM	GBR		07/29/2024		1,716						(1,727)	(11)		11		11
100075845	ARNHEM	NLD		11/24/2021		2,090						(2,096)	(6)		6		6
100088526	ENKHAJ ZEH/HOORN	NLD		10/27/2022		2,086						(2,096)	(10)		10		10
100084583	PRESTON	GBR		06/30/2022		1,364						(1,376)	(12)		12		12
100119567	UTRECHT	NLD		07/28/2023		2,086						(2,088)	(2)		2		2
100161655	TILBURG	NLD		07/29/2024		1,558						(1,562)	(4)		4		4
100080284	HOOGVEEN	NLD		02/22/2022		2,074						(2,078)	(4)		4		4
100085093	EMMEN	NLD		07/27/2022		2,078						(2,077)	1		(1)		(1)
100139760	UNITED KINGDOM	GBR		12/18/2023		1,684						(1,695)	(11)		11		11
100173578	UNITED KINGDOM	GBR		10/29/2024		1,682						(1,694)	(12)		12		12
100161636	UNITED KINGDOM	GBR		07/29/2024		1,687						(1,694)	(7)		7		7
100276901	UNITED KINGDOM	GBR		01/28/2026		3,951						(3,930)	21	(3)	(24)		(24)
100180821	UNITED KINGDOM	GBR		11/27/2024		1,683						(1,693)	(10)		10		10
100071452	VENLO	NLD		09/30/2021		2,074						(2,062)	12		(12)		(12)
100137230	UNITED KINGDOM	GBR		11/28/2023		(926)						(1,611)	(2,537)	(1,263)	(62)	1,336	1,274

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
	2	3					8	9	10	11						12	13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235498	ZOETERMEER	NLD		06/28/2025		2,069						(2,057)	11		(11)		(11)
100153865	UNITED KINGDOM	GBR		05/29/2024		1,670						(1,677)	(7)		7		7
100107175	LELSTAD	NLD		03/30/2023		2,049						(2,038)	11		(11)		(11)
100000266	HOOEVEEN	NLD		02/22/2022		2,034						(2,038)	4		4		4
100081951	LEIDEN	NLD		03/30/2022		2,033						(2,038)	(5)		5		5
100081989	S-HERTOERBOSCH	NLD		03/30/2022		2,033						(2,038)	(4)		5		5
100108524	HEERLEN	NLD		05/25/2023		2,027						(2,038)	(11)		11		11
100180889	UNITED KINGDOM	GBR		11/27/2024		1,651						(1,665)	(14)		14		14
100156851	UNITED KINGDOM	GBR		06/27/2024		1,669						(1,665)	4		(4)		(4)
100156552	UNITED KINGDOM	GBR		06/27/2024		1,669						(1,665)	4		(4)		(4)
100197690	UNITED KINGDOM	GBR		02/28/2025		1,652						(1,661)	(9)		9		9
100173584	UNITED KINGDOM	GBR		10/29/2024		1,663						(1,661)	1		(1)		(1)
100180902	UNITED KINGDOM	GBR		11/27/2024		1,670						(1,661)	9		(9)		(9)
100121051	NETHERLANDS	NLD		06/28/2023		2,027						(2,024)	3		(3)		(3)
100139602	UNITED KINGDOM	GBR		12/18/2023		1,639						(1,660)	(22)		22		22
100203622	UNITED KINGDOM	GBR		03/27/2025		1,663						(1,657)	6		(6)		(6)
100150222	UNITED KINGDOM	GBR		04/29/2024		1,663						(1,657)	6		(6)		(6)
100070299	AUSTERDAI	NLD		06/31/2021		2,014						(2,013)	1		(1)		(1)
100139784	UNITED KINGDOM	GBR		12/18/2023		1,632						(1,647)	(14)		14		14
100191402	ARNHEM	NLD		01/29/2025		1,502						(1,504)	(2)		2		2
100168871	UNITED KINGDOM	GBR		09/26/2024		1,645						(1,645)	(4)		(9)		(9)
100106523	SNEEK	NLD		05/25/2023		1,995						(1,999)	(4)		4		4
100156834	UNITED KINGDOM	GBR		06/27/2024		1,611						(1,624)	(13)		13		13
100173568	UNITED KINGDOM	GBR		10/29/2024		1,624						(1,624)	(7)				7
100103338	DEN HAAG	NLD		04/28/2023		1,972						(1,979)	(5)		5		5
100082736	LEIDEN	NLD		04/27/2022		1,974						(1,979)	(3)		3		3
100084528	ARNHEM	NLD		06/30/2022		1,967						(1,970)	(11)		(11)		(11)
100071431	HEERLEN	NLD		09/30/2021		1,975						(1,965)	7		(7)		(7)
100091913	LEEUWARDEN	NLD		01/27/2023		1,963						(1,956)	(11)		11		11
100139596	UNITED KINGDOM	GBR		12/18/2023		1,593						(1,604)	(11)		11		11
100139657	UNITED KINGDOM	GBR		12/28/2023		(1,021)						(1,522)	(2,543)	(1,267)	(65)	1,342	1,277
100103334	BERGEN OP ZOOM	NLD		04/28/2023		1,931						(1,941)	(9)		9		9
100075865	UTRECHT	NLD		11/24/2021		1,936						(1,941)	(5)		5		5
100080262	DEVENTER	NLD		02/22/2022		1,946						(1,941)	6		(6)		(6)
100083331	DEDENISVAART	NLD		05/27/2022		1,936						(1,941)	(4)		4		4
100088550	DEN HAAG	NLD		10/27/2022		1,934						(1,941)	(7)		7		7
100089668	ROTTERDAI	NLD		11/29/2022		1,955						(1,941)	14		(14)		(14)
100119566	AUSTERDAI	NLD		07/28/2023		1,935						(1,941)	(5)		5		5
100119588	NETHERLANDS	NLD		07/28/2023		1,933						(1,941)	(8)		8		8
100130120	NETHERLANDS	NLD		09/26/2023		1,933						(1,941)	(8)		8		8
100153783	OSTERWILUK	NLD		05/30/2024		1,936						(1,941)	(4)		4		4
100281514	LUTRCHT	NLD		02/25/2026		2,487						(2,480)	7		(7)		(7)
100173670	SLEISKIL	NLD		10/29/2024		1,450						(1,456)	(6)		6		6
100153590	UNITED KINGDOM	GBR		05/29/2024		1,583						(1,583)	(16)		(16)		(16)
100276749	BREDA	NLD		01/28/2026		2,900						(2,884)	16		(16)		(16)
100156885	UNITED KINGDOM	GBR		06/27/2024		1,570						(1,580)	(10)		10		10
100150225	UNITED KINGDOM	GBR		04/29/2024		1,583						(1,577)	6		(6)		(6)
100165147	UNITED KINGDOM	GBR		06/27/2024		1,566						(1,573)	(7)		7		7
100110802	ROTTERDAI	NLD		06/28/2023		1,905						(1,916)	(11)		11		11
100197672	UNITED KINGDOM	GBR		02/28/2025		1,560						(1,569)	(9)		9		9

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100197688	UNITED KINGDOM	GBR		02/28/2025		1,561						(1,569)	(9)		9		9
100180885	UNITED KINGDOM	GBR		11/27/2024		1,558						(1,569)	(11)		11		11
100180886	UNITED KINGDOM	GBR		11/27/2024		1,560						(1,569)	(9)		9		9
100197700	UNITED KINGDOM	GBR		02/28/2025		1,552						(1,565)	(13)		13		13
100248992	UNITED KINGDOM	GBR		10/29/2025		1,570						(1,565)	5		(5)		(5)
100161571	UNITED KINGDOM	GBR		07/29/2024		1,556						(1,565)	(9)		9		9
100087648	OSTBURG	NLD		09/27/2022		1,908						(1,907)	1		(1)		(1)
100156950	UNITED KINGDOM	GBR		06/27/2024		1,563						(1,560)	4		(4)		(4)
100173383	UNITED KINGDOM	GBR		10/29/2024		1,544						(1,554)	(10)		10		10
100103349	EMMEN	NLD		04/28/2023		1,903						(1,892)	11		(11)		(11)
100168839	UNITED KINGDOM	GBR		09/26/2024		1,542						(1,550)	(9)		9		9
100139805	UNITED KINGDOM	GBR		12/18/2023		1,532						(1,549)	(17)		17		17
100168869	UNITED KINGDOM	GBR		09/26/2024		1,536						(1,547)	(10)		10		10
100212942	UNITED KINGDOM	GBR		05/28/2025		1,539						(1,534)	4		(4)		(4)
100088504	HILVERSUM	NLD		10/27/2022		1,864						(1,863)	1		(1)		(1)
100143658	UNITED KINGDOM	GBR		02/28/2024		1,512						(1,521)	(6)		6		6
100139690	UNITED KINGDOM	GBR		12/18/2023		1,515						(1,517)	(11)		11		11
100143851	UNITED KINGDOM	GBR		02/28/2024		1,506						(1,548)	2		(2)		(2)
100218343	MIDDELBURG	NLD		06/26/2025		1,851						(1,844)	7		7		7
100086317	VENLO	NLD		08/29/2022		1,837						(1,844)	(7)				
100088532	ENSCHDE	NLD		10/27/2022		1,841						(1,844)	(2)		2		2
100281834	ROTTERDAM	NLD		02/25/2026		1,774						(1,767)	7		(7)		(7)
100286140	ODENBOSCH	NLD		11/26/2025		1,386						(1,378)	8		(8)		(8)
100089851	FRANKER	NLD		11/29/2022		1,832						(1,834)	2		2		2
100101707	DORDRECHT/DRECHSTEEN	NLD		03/30/2023		1,822						(1,824)	(2)		2		2
100240895	BRANSSUM	NLD		10/29/2025		1,357						(1,358)	(2)		2		2
100156869	UNITED KINGDOM	GBR		06/27/2024		1,471						(1,480)	(9)		9		9
100197935	UNITED KINGDOM	GBR		02/28/2025		1,466						(1,477)	(11)		11		11
100139672	UNITED KINGDOM	GBR		12/18/2023		1,466						(1,476)	(10)		10		10
100161597	UNITED KINGDOM	GBR		07/29/2024		1,482						(1,473)	9		(9)		(9)
100157003	UNITED KINGDOM	GBR		06/27/2024		1,465						(1,473)	(8)		8		8
100070392	AMSTERDAM	NLD		08/31/2021		1,796						(1,795)	1		(1)		(1)
100139613	UNITED KINGDOM	GBR		12/18/2023		1,465						(1,470)	(16)		16		16
100081983	APPIINGEDAM	NLD		03/30/2022		1,784						(1,789)	(5)		5		5
100078570	ALMELO	NLD		01/26/2022		1,783						(1,785)	(3)		3		3
100078571	ALMELO	NLD		01/26/2022		1,783						(1,785)	(3)		3		3
100139834	NETHERLANDS	NLD		12/28/2023		1,313						(1,320)	(6)		6		6
100161633	UNITED KINGDOM	GBR		07/29/2024		1,437						(1,443)	(6)		6		6
100139866	UNITED KINGDOM	GBR		12/18/2023		1,437						(1,443)	(6)		6		6
100099724	ROSENDAL	NLD		02/27/2023		1,737						(1,747)	(9)		9		9
100078517	UTRECHT	NLD		01/26/2022		1,743						(1,747)	(3)		3		3
100078518	UTRECHT	NLD		01/26/2022		1,743						(1,747)	(3)		3		3
100078519	UTRECHT	NLD		01/26/2022		1,743						(1,747)	(4)		4		4
100197750	S-GRAVENHAGE	NLD		02/26/2025		1,307						(1,300)	7		(7)		(7)
100198671	UNITED KINGDOM	GBR		12/18/2023		1,417						(1,416)	1		(1)		(1)
100139716	UNITED KINGDOM	GBR		12/18/2023		1,417						(1,416)	1		(1)		(1)
100180799	SCHEDAM	NLD		11/27/2024		1,300						(1,292)	8		(8)		(8)
100161701	S-GRAVENHAGE	NLD		07/29/2024		1,288						(1,291)	(3)		3		3
100147715	UNITED KINGDOM	GBR		03/27/2024		1,414						(1,404)	11		(11)		(11)
100103864	ROTTERDAM	NLD		04/28/2023		1,701						(1,708)	(6)		6		6
100209145	UNITED KINGDOM	GBR		04/29/2025		1,403						(1,400)	4		(4)		(4)

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100195663	UNITED KINGDOM	GBR		12/20/2024		1,403						(1,393)	9		(9)		(9)
100139689	UNITED KINGDOM	GBR		12/18/2023		1,397						(1,388)	9		(9)		(9)
100161956	UNITED KINGDOM	GBR		07/29/2024		1,389						(1,388)	1		(1)		(1)
100212804	GRONINGEN	NLD		05/28/2025		1,698						(1,688)	9		(9)		(9)
100173566	UNITED KINGDOM	GBR		10/29/2024		1,384						(1,384)					
100165146	UNITED KINGDOM	GBR		06/27/2024		1,382						(1,381)	1		(1)		(1)
100161578	UNITED KINGDOM	GBR		07/29/2024		1,369						(1,381)	(12)		12		12
100161579	UNITED KINGDOM	GBR		07/29/2024		1,369						(1,381)	(12)		12		12
100195678	BEREN OP ZOOM	NLD		12/20/2024		1,259						(1,261)	(2)		2		2
100267402	ROTTERDAM	NLD		12/23/2025		1,261						(1,250)	10		(10)		(10)
5,00004E+11	ENSCHDE	NLD		04/26/2024		1,204						(1,240)	(36)		36		36
100157531	ARNHEM	NLD		06/28/2024		1,236						(1,239)	(3)		3		3
100193827	NETHERLANDS	NLD		12/28/2023		1,232						(1,237)	(6)		6		6
100240019	TILBURG	NLD		10/29/2025		1,235						(1,237)	(2)		2		2
100094270	HEERLEN	NLD		06/30/2022		1,636						(1,643)	(7)		7		7
100090561	GORRED LK	NLD		12/28/2022		1,633						(1,640)	(7)		7		7
100139743	UNITED KINGDOM	GBR		12/18/2023		1,344						(1,335)	9		(9)		(9)
100281874	AISTELVEEN	NLD		02/25/2026		1,522						(1,519)	3		(3)		(3)
100119582	GRONINGEN	NLD		07/28/2023		1,584						(1,582)	3		(3)		(3)
100212840	UNITED KINGDOM	GBR		05/28/2025		1,297						(1,289)	8		(8)		(8)
100085068	VENLO	NLD		07/27/2022		1,553						(1,553)	1		(1)		(1)
100096553	MAASTRICHT	NLD		11/29/2022		1,545						(1,553)	(8)		8		8
100286135	TILBURG	NLD		11/26/2025		1,543						(1,553)	9		(9)		9
10028136	S-GRAVENHAGE	NLD		11/26/2025		1,556						(1,553)	3		(3)		(3)
100218392	ARNHEM	NLD		06/26/2025		1,171						(1,164)	6		(6)		(6)
5,00008E+11	S-GRAVENHAGE	NLD		05/30/2025		1,183						(1,164)	19		(19)		(19)
100082724	DEN HAAG	NLD		04/27/2022		1,498						(1,516)	(18)		18		18
100075844	WAKEFIELD	MA		11/24/2021		988						(993)	(5)		5		5
100173565	UNITED KINGDOM	GBR		10/29/2024		1,233						(1,233)					
100168943	UNITED KINGDOM	GBR		09/26/2024		1,223						(1,230)	(7)		7		7
100168944	UNITED KINGDOM	GBR		09/26/2024		1,223						(1,230)	(7)		7		7
100185676	ENSCHDE	NLD		12/20/2024		1,491						(1,494)	(3)		3		3
100075880	AISTERDAI	NLD		11/24/2021		1,483						(1,485)	1		(1)		(1)
100281892	ROTTERDAM	NLD		02/25/2026		1,417						(1,414)	3		(3)		(3)
100086357	LEEDS	GBR		08/30/2022		950						(963)	(13)		13		13
100276897	S-GRAVENHAGE	NLD		01/28/2026		2,886						(2,874)	12		(12)		(12)
100212718	AISTELVEEN	NLD		05/28/2025		1,054						(1,048)	6		(6)		(6)
5,00005E+11	MADE	NLD		07/31/2025		1,045						(1,029)	17		(17)		(17)
100130112	NETHERLANDS	NLD		09/26/2023		1,362						(1,359)	3		(3)		(3)
100141834	PURMEREND	NLD		01/29/2024		1,351						(1,358)	(7)		7		7
100143807	FRANKER	NLD		02/27/2024		1,357						(1,359)	(1)		1		1
100218338	HAARLEM	NLD		06/26/2025		1,364						(1,359)	6		(6)		(6)
100143810	ROTTERDAM	NLD		02/27/2024		1,004						(1,009)	(5)		5		5
100243340	TILBURG	NLD		09/26/2025		1,015						(1,009)	6		(6)		(6)
100078600	HEERLEN	NLD		01/26/2022		1,301						(1,305)	4		(4)		(4)
100235406	VERNOORD	NLD		08/28/2025		1,303						(1,295)	8		(8)		(8)
100267532	GRONINGEN	NLD		12/23/2025		1,305						(1,295)	9		(9)		(9)
100197248	NETHERLANDS	NLD		11/28/2023		965						(970)	(5)		5		5
100103532	ROSENDAAL	NLD		04/28/2023		1,258						(1,261)	(4)		4		4
100281816	LEEUWARDEN	NLD		02/25/2026		1,213						(1,209)	4		(4)		(4)
100191455	HAARLEM	NLD		01/29/2025		929						(933)	(4)		4		4

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100267407	GRONINGEN	NLD		12/23/2025		934						(926)	8		(8)		(8)
100243562	ROTTERDAM	NLD		09/28/2025		918						(912)	5		(5)		(5)
100086289	KATWIJK	NLD		08/29/2022		1,206						(1,210)	(4)		(4)		(4)
100086290	KATWIJK	NLD		06/29/2022		1,206						(1,210)	(4)		(4)		(4)
100086291	KATWIJK	NLD		08/29/2022		1,205						(1,210)	(4)		(4)		(4)
100267403	VELEN	NLD		12/23/2025		902						(902)	(7)		(7)		(7)
100082718	CHESTER	MD		04/26/2022		781						(786)	(5)		(5)		(5)
100185677	ENSCHDE	NLD		12/20/2024		1,153						(1,155)	(2)		(2)		(2)
100281878	DELFT	NLD		02/25/2026		1,094						(1,091)	(3)		(3)		(3)
100084354	DERBY	GBR		06/30/2022		742						(747)	(5)		(5)		(5)
100203658	S-GRAVENHAGE	NLD		03/26/2025		839						(834)	5		(5)		(5)
100278624	S-GRAVENHAGE	NLD		01/28/2026		1,665						(1,656)	10		(10)		(10)
100083445	DONCASTER	GBR		05/27/2022		700						(726)	(25)		(25)		(25)
100085024	ROTTERDAM	NLD		07/27/2022		1,097						(1,098)	(1)		(1)		(1)
100173538	UNITED KINGDOM	GBR		10/29/2024		713						(720)	(6)		(6)		(6)
100235469	ZOETERMEER	NLD		06/28/2025		1,098						(1,092)	6		(6)		(6)
100281888	LEEUWARDEN	NLD		02/25/2026		1,019						(1,017)	2		(2)		(2)
100218346	LEIDEN	NLD		06/26/2025		1,051						(1,045)	6		(6)		(6)
100209012	S-GRAVENHAGE	NLD		04/29/2025		774						(776)	(2)		(2)		(2)
100197715	PURMEREND	NLD		02/26/2025		1,025						(1,019)	6		(6)		(6)
100130118	NETERLANDS	NLD		09/26/2023		1,007						(1,009)	(2)		(2)		(2)
100238133	ROTTERDAM	NLD		11/26/2025		1,005						(1,009)	(4)		(4)		(4)
100243881	NIJMEEN	NLD		09/26/2025		761						(757)	4		(4)		(4)
100267400	ROTTERDAM	NLD		12/23/2025		747						(742)	4		(4)		(4)
100086347	UTRECHT	NLD		08/29/2022		976						(979)	(3)		(3)		(3)
100218347	HAARLEM	NLD		06/26/2025		732						(728)	4		(4)		(4)
100082066	CHESTER	MD		03/30/2022		629						(634)	(4)		(4)		(4)
100084236	LELYSTAD	NLD		06/30/2022		942						(946)	(4)		(4)		(4)
100091883	GODA	NLD		01/27/2023		942						(946)	(4)		(4)		(4)
100267522	S-GRAVENHAGE	NLD		12/23/2025		955						(946)	9		(9)		(9)
100267528	VEGHEL	NLD		12/23/2025		942						(938)	3		(3)		(3)
100191897	UTRECHT	NLD		01/29/2025		919						(917)	2		(2)		(2)
100193982	NETERLANDS	NLD		12/28/2023		684						(686)	(1)		(1)		(1)
100276746	BREDA	NLD		01/28/2026		1,343						(1,335)	7		(7)		(7)
100082726	KATWIJK	NLD		04/27/2022		871						(873)	(2)		(2)		(2)
100191936	UTRECHT	NLD		01/29/2025		870						(873)	(4)		(4)		(4)
100082728	STADSKANAAL	NLD		04/27/2022		864						(862)	3		(3)		(3)
100074874	STADSKANAAL	NLD		11/16/2021		848						(850)	(2)		(2)		(2)
100141832	LELYSTAD	NLD		01/29/2024		799						(801)	2		(2)		(2)
100203719	ENSCHDE	NLD		03/26/2025		800						(796)	4		(4)		(4)
100086282	SP' IJENHISE	NLD		08/29/2022		773						(776)	(3)		(3)		(3)
100086283	SP' IJENHISE	NLD		08/29/2022		773						(776)	(3)		(3)		(3)
100235502	S-GRAVENHAGE	NLD		06/28/2025		581						(582)	(1)		(1)		(1)
100249089	NIJMEEN	NLD		10/29/2025		591						(592)	(1)		(1)		(1)
100090568	DEN HAAG	NLD		12/28/2022		755						(757)	(2)		(2)		(2)
100218341	EMMEN	NLD		06/26/2025		746						(742)	4		(4)		(4)
100103341	CASTRUM	NLD		04/28/2023		744						(737)	7		(7)		(7)
100267530	EMMEN	NLD		12/23/2025		714						(710)	4		(4)		(4)
100091006	SCHIEDAM-VLAARDINGEN	NLD		01/27/2023		685						(684)	(1)		(1)		(1)
100286137	ARKHUI	NLD		11/26/2025		680						(684)	(4)		(4)		(4)
100212806	UTRECHT	NLD		05/28/2025		678						(674)	4		(4)		(4)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100276718	HILVERSUM	ND		01/28/2026		973						(969)	6		(6)		(6)
100068562	VENLO	ND		06/30/2021		640						(642)	(3)		3		3
100281851	AMSTERDAM	ND		02/25/2026		608						(605)	2		(2)		(2)
100281847	GRANINGEN	ND		02/25/2026		597						(595)	2		(2)		(2)
100073579	TILBURG	ND		10/25/2021		581						(583)	(2)		2		2
100103355	DEN HAAG	ND		04/28/2023		579						(582)	(3)		3		3
100276898	S-GRAVENHAGE	ND		01/28/2026		1,108						(1,103)	5		(5)		(5)
100281831	ROTTERDAM	ND		02/25/2026		506						(505)	2		(2)		(2)
100281869	DIDAM	ND		02/25/2026		447						(446)	1		(1)		(1)
100267527	RECULJUK	ND		12/23/2025		458						(454)	4		(4)		(4)
100087638	NLJMEEN	ND		09/27/2022		446						(447)	(2)		2		2
100065985	ALMELO	ND		07/30/2021		435						(437)	(2)		2		2
100161645	S-GRAVENHAGE	ND		07/29/2024		321						(322)	(1)		1		1
100281867	BERKEN OP ZOOM	ND		02/25/2026		397						(397)	1		(1)		(1)
100088495	TILBURG	ND		10/21/2022		371						(371)	1		(1)		1
100165203	SCHIEDAM	ND		06/28/2024		277						(277)					
100103342	CASTRICUM	ND		04/28/2023		353						(349)	3		(3)		(3)
100083397	LELSTAD	ND		05/21/2022		349						(349)					
100243663	DIEVER	ND		09/26/2025		307						(306)	1		(1)		(1)
100173536	LEEUWARDEN	ND		10/29/2024		229						(228)					
100078592	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		299						(299)	2		(2)		(2)
100218337	LEEUWARDEN	ND		06/26/2025		293						(291)					
100082730	SCHIEDAM/VLAARDINGEN	ND		04/27/2022		264						(265)	(1)		1		1
100078597	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		250						(251)	(1)		1		1
100080281	SCHIEDAM/VLAARDINGEN	ND		02/22/2022		251						(251)					
100086266	DEN HAAG	ND		08/29/2022		247						(247)	(1)		1		1
100078596	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		241						(242)	(1)		1		1
100078590	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		237						(238)					
100068616	SCHIEDAM/VLAARDINGEN	ND		06/30/2021		234						(234)	(1)		1		1
100078594	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		228						(229)	(1)		1		1
100080279	SCHIEDAM/VLAARDINGEN	ND		02/22/2022		225						(224)					
100078594	SCHIEDAM/VLAARDINGEN	ND		01/26/2022		220						(220)	(1)		1		1
100068661	SCHIEDAM/VLAARDINGEN	ND		06/30/2021		203						(203)	(1)		1		1
100139665	NETHERLANDS	ND		12/28/2023		194						(194)					
100139666	NETHERLANDS	ND		12/28/2023		194						(194)					
100243398	ROTTERDAM	ND		09/26/2025		65						(65)					
7200347	NASHVILLE	TN		09/30/2019		(19,877)							(19,877)	(19,877)			
0299999. Mortgages with partial repayments																	
100094623	LYONS	01		06/02/2022	.02/22/2026	550,374,430		3,865,274		29,899,337	33,724,611	(57,060,579)	527,038,462	530,846,842	3,746,673	61,707	3,808,380
100087446	WINTER PARK	FL		10/25/2022	.01/09/2026	5,266			4				5,270				
100111443	TALEQUAH	OK		06/29/2023	.03/05/2026	191,454		11,343			11,343		202,797	202,797			
100111237	NORTH DICE	CA		06/29/2023	.01/05/2026	2,306			8				2,314	2,314			
100113449	HOLLYWOOD	FL		06/29/2023	.03/05/2026	2,944			25				2,969	2,969			
100133314	ARTESIA	CA		06/29/2023	.03/05/2026	77,367		15,908			15,908		93,275	93,275			
100135982	ARTESIA	CA		11/13/2023	.03/09/2026	596,886		8,612			8,612		605,500	605,500			
100136215	BEND	OR		11/20/2023	.02/17/2026	1,226,128		22,622			22,622		1,248,750	1,248,750			
100139023	GOLDEN	CO		12/22/2023	.02/10/2026	712,364		2,056			2,056		714,421	714,421			
100138578	SAN FRANCISCO	CA		12/21/2023	.03/31/2026	310,558		8,442			8,442		319,000	319,000			
100143837	SANGER	CA		02/29/2024	.03/05/2026	330,323		6,676			6,676		336,998	336,998			
100186416	FAIRFAX	CA		12/30/2024	.01/17/2026	47,093			75				47,169	47,169			
100188906	ARVODA	01		01/09/2025	.01/17/2026	22,794		586			586		23,380	23,380			

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060475	SAN DIEGO	CA		06/01/2021	03/20/2026	273,080		1,164			1,164		274,244	274,244			
100090112	TYBEE ISLAND	GA		01/13/2023	03/22/2026	1,471,555		445			445		1,472,000	1,472,000			
100091602	ALTAMIRA	CA		01/30/2023	03/09/2026	1,143,881		16,219			16,219		1,159,900	1,159,900			
100014761	FISHER ISLAND	NY		10/30/2017	03/13/2026	5,706		186			186		5,892	5,892			
100028077	SCHULERVILLE	NY		10/26/2018	03/05/2026	79,938		58,240			58,240		138,178	138,178			
100043278	KINSLEY	PA		06/13/2020	01/05/2026	21,004		103			103		21,108	21,108			
100135298	NEW PORT RICHEY	FL		11/13/2023	01/17/2026	44,848		33			33		44,881	44,881			
100116865	SNELLVILLE	GA		07/20/2023	01/05/2026	107,715		32,947			32,947		140,662	140,662			
100126692	FORTWORTH	TX		06/30/2023	01/05/2026	4,174		13			13		4,187	4,187			
100126894	LAFAYETTE	CA		06/30/2023	01/05/2026	1,746		53			53		1,798	1,798			
100190988	BUFORD	GA		01/28/2025	01/04/2026	95,197		346			346		95,542	95,542			
351009870	BROOKLYN	NY		12/19/2025	03/25/2026	1,060,851		3,817			3,817		1,064,668	1,064,668			
3510100378	DUSON	LA		12/19/2025	03/25/2026	1,319,502		4,748			4,748		1,324,250	1,324,250			
3510102738	MIAMI SHORES	FL		12/19/2025	03/25/2026	389,060		1,400			1,400		390,460	390,460			
3510106518	PASADENA	CA		12/19/2025	03/25/2026	83,005		299			299		83,304	83,304			
3510108337	MOXINEE	TX		12/19/2025	01/29/2026	2,050,825		7,375			7,375		2,058,000	2,058,000			
3510114402	FORT LAUDERDALE	FL		12/19/2025	03/25/2026	527,333		2,292			2,292		529,625	529,625			
3510116012	ORLANDO	FL		12/19/2025	03/25/2026	240,634		866			866		241,500	241,500			
3510117177	MIAMI	FL		12/19/2025	03/25/2026	442,126		2,024			2,024		444,150	444,150			
3510119133	LOS ANGELES	CA		12/19/2025	03/25/2026	2,091,224		8,776			8,776		2,100,000	2,100,000			
3510124515	CEDAR CREEK	TX		12/19/2025	03/25/2026	269,690		636			636		270,326	270,326			
100050095	COLUMBIANA	OH		11/20/2020	01/07/2026	639							639	639			
100136168	SAN RAMON	CA		12/18/2023	01/09/2026	1,677,485		(28,362)			(28,362)		1,649,123	1,649,123			
100137508	NEW ORLEANS	LA		01/11/2024	01/09/2026	190,422		(13,809)			(13,809)		176,612	176,612			
100142986	WOODSTOCK	GA		02/09/2024	01/21/2026	261,153		(5,314)			(5,314)		255,840	255,840			
100144043	KUM	ID		03/07/2024	01/17/2026	289,938		(4,799)			(4,799)		285,139	285,139			
100146817	JACKSON	TN		03/26/2024	01/21/2026	127,199		(1,491)			(1,491)		125,709	125,709			
100144466	HIGHLAND VILLAGE	TX		04/26/2024	01/09/2026	523,052		(20,228)			(20,228)		502,823	502,823			
100155802	LOVELAND	CO		05/08/2024	01/17/2026	247,953		(3,749)			(3,749)		244,204	244,204			
100151119	CUMMING	GA		05/08/2024	01/17/2026	294,338		(8,132)			(8,132)		286,206	286,206			
100151561	TROY	MI		05/10/2024	01/17/2026	232,351		(3,731)			(3,731)		228,620	228,620			
100159468	WALKER	HI		07/15/2024	01/17/2026	726,705		(19,957)			(19,957)		706,747	706,747			
100161103	WESLEY CHAPEL	FL		07/24/2024	01/17/2026	434,923		(11,292)			(11,292)		423,631	423,631			
100161431	CLAVIS	CA		07/29/2024	03/17/2026	313,432		(7,695)			(7,695)		305,737	305,737			
100162766	HAUPTON	MI		06/12/2024	01/17/2026	278,289		(5,642)			(5,642)		272,647	272,647			
100160072	SPRING	TX		09/06/2024	01/09/2026	164,818		(10,275)			(10,275)		154,543	154,543			
100173262	FRANKLIN PARK	IL		10/30/2024	01/17/2026	255,912		(8,575)			(8,575)		247,337	247,337			
100166506	SEATTLE	WA		12/30/2024	01/17/2026	865,394		(1,499)			(1,499)		863,894	863,894			
100177481	PARKER	CO		01/16/2025	01/08/2026	331,968		(10,357)			(10,357)		321,611	321,611			
100199287	LAURENCEVILLE	GA		03/05/2025	01/07/2026	239,331		(9,059)			(9,059)		230,272	230,272			
100209766	CHULA VISTA	CA		05/05/2025	01/05/2026	937,919		(44,063)			(44,063)		893,856	893,856			
100212601	PIEDMONT	CA		05/29/2025	01/19/2026	1,512,820		(18,003)			(18,003)		1,494,817	1,494,817			
100209899	JACKSONVILLE	FL		06/11/2025	01/09/2026	1,297,921		(16,638)			(16,638)		1,281,283	1,281,283			
100226556	MOXINEE	TX		07/30/2025	01/21/2026	306,507		(9,180)			(9,180)		297,327	297,327			
100238143	OAKLAND	CA		09/15/2025	01/03/2026	1,296,283		(39,966)			(39,966)		1,256,317	1,256,317			
100236682	LAS VEGAS	NV		09/22/2025	01/05/2026	908,970		(41,066)			(41,066)		867,904	867,904			
100077247	LAUDERDALE LAKES	FL		07/03/2022	03/20/2026	62,912		(1,319)			(1,319)		61,593	61,593			
100244782	KANSAS CITY	MO		09/29/2025	01/17/2026	322,533		(7,780)			(7,780)		314,753	314,753			
100140807	WICKOFF	IL		02/26/2024	01/10/2026	1,186,870		(1,354)			(1,354)		1,185,515	1,185,515			
100172405	PALM COAST	FL		10/23/2024	01/17/2026	372,749		(2,639)			(2,639)		370,111	370,111			
100194241	JACKSONVILLE BEACH	FL		02/14/2025	01/07/2026	441,572		(19,575)			(19,575)		421,997	421,997			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10208991	CHULA VISTA	CA		04/29/2025	01/08/2026	702,504		(16,823)			(16,823)		685,681				
10219834	NAPA	CA		07/07/2025	01/08/2026	1,124,715		(29,116)			(29,116)		1,195,599				
10204579	GARDEN GROVE	CA		10/07/2025	01/08/2026	1,181,913		(22,912)			(22,912)		1,199,001				
10075474	HILLSBORO	OR		12/01/2021	01/20/2026	107,581		(2,902)			(2,902)		104,680				
10017681	RICHMOND	TX		07/20/2023	03/05/2026	621,383		(21,883)			(21,883)		599,500				
10012820	RIVERDALE	UT		09/14/2023	01/05/2026	334,353		(9,815)			(9,815)		324,538				
100140209	CHANDLER	AZ		01/11/2026	01/11/2026	377,356		(10,113)			(10,113)		367,243				
100140290	CICERO	IL		01/18/2024	01/17/2026	369,556		(7,739)			(7,739)		361,818				
100149705	TRENTON	NJ		04/26/2024	01/09/2026	157,810		(2,593)			(2,593)		155,217				
100163009	DENTON	TX		06/13/2024	01/21/2026	273,805		(8,373)			(8,373)		265,433				
100180316	MELBOURNE BEACH	FL		11/25/2024	01/21/2026	451,280		(2,290)			(2,290)		448,990				
100182678	APPA	FL		12/12/2024	01/17/2026	437,761		(2,466)			(2,466)		435,295				
102000390	SELBVILLE	DE		03/10/2025	01/17/2026	430,824		(13,730)			(13,730)		417,094				
10221764	PALM CITY	FL		05/19/2025	01/17/2026	92,519		(2,125)			(2,125)		90,394				
10202126	SCOTTSDALE	AZ		05/22/2025	01/04/2026	265,772		(2,357)			(2,357)		263,415				
10204464	ANGLA	NY		09/29/2025	03/05/2026	516,244		(2,494)			(2,494)		513,750				
10227215	BOISE	ID		01/08/2026	02/28/2026	502,346		(13,213)			(13,213)		488,133				
100164020	WILKES BARRE	PA		06/21/2024	01/05/2026	107,460		(8,281)			(8,281)		99,179				
100147553	SANDY SPRINGS	GA		04/03/2024	02/05/2026	1,185,646		(11,592)			(11,592)		1,174,053				
100199832	POTTSTOWN	PA		01/21/2025	01/17/2026	367,929		(13,702)			(13,702)		354,227				
100193281	SOUTH BOND BROOK	NJ		02/10/2025	03/07/2026	1,440							1,440				
102027658	COVINA	CA		04/29/2025	01/08/2026	64,108		(2,847)			(2,847)		61,261				
102247312	MINNEAPOLIS	MN		10/29/2025	01/04/2026	44,191		(3,254)			(3,254)		40,937				
100196878	BASHOR	KS		02/25/2025	01/04/2026	42,085		(2,602)			(2,602)		39,483				
100197265	WENATCHEE	WA		02/25/2025	01/04/2026	37,061		(2,238)			(2,238)		34,822				
10237717	EVANSVILLE	IN		09/12/2025	01/04/2026	77,653		(5,725)			(5,725)		71,929				
10237790	PHOENIX	AZ		09/12/2025	01/04/2026	45,986		(3,371)			(3,371)		42,615				
100196826	MOUNTAIN VIEW	CA		02/25/2025	01/04/2026	117,715		(8,281)			(8,281)		109,434				
3340067256	TREASURE ISLAND	FL		02/26/2024	03/25/2026	1,743,837							1,743,837				
3340070683	INDIANAPOLIS	IL		03/07/2024	03/25/2026	523,912							523,912				
3340070076	BROOKLYN	NY		03/14/2024	03/25/2026	440,946							440,946				
3340070255	BROOKLYN	NY		03/14/2024	03/25/2026	1,097,197							1,097,197				
3340071613	UPPER MERLBORO	MD		03/21/2024	03/25/2026	262,944							262,944				
323100889	PRESOTT	AZ		03/21/2024	03/25/2026	395,458							395,458				
3340070800	PORT HURON	MI		03/28/2024	02/24/2026	88,686							88,686				
3340072070	WHITEVILLE	NC		03/28/2024	02/24/2026	128,090							128,090				
3340072182	TABER CITY	NC		03/28/2024	03/25/2026	92,639							92,639				
3340068989	BALTIMORE	MD		04/05/2024	03/25/2026	142,709							142,709				
3340072327	VALLEJO	CA		04/19/2024	03/25/2026	396,000							396,000				
3340074422	THOMASVILLE	GA		04/19/2024	03/25/2026	132,264							132,264				
3340073593	SPARTANBURG	SC		04/30/2024	03/25/2026	102,663							102,663				
3340074440	BEECH GROVE	IN		04/30/2024	01/23/2026	90,493							90,493				
3340074981	DETROIT	MI		05/23/2024	03/25/2026	88,783							88,783				
3340073612	WEST HARTFORD	CT		05/23/2024	02/24/2026	235,620							235,620				
3340079553	HARVEY	LA		06/04/2024	03/25/2026	98,010							98,010				
3340079456	MILLVILLE	DE		06/04/2024	03/25/2026	223,345							223,345				
3340070547	CHARLOTTE	NC		06/14/2024	03/25/2026	1,097,001							1,097,001				
3340076739	WARNER ROBINS	GA		07/19/2024	02/24/2026	172,973							172,973				
3340079026	EDEEN	UT		07/19/2024	03/25/2026	92,684							92,684				
3340079850	HAFTON BAYS	NY		07/19/2024	02/24/2026	468,885							468,885				
3340077092	LEHIGH ACRES	FL		07/29/2024	03/25/2026	187,718							187,718				

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3500102037	CAPE CORAL	FL		07/18/2024	03/25/2026	278,400							278,400	278,400			
3500102086	NASHVILLE	TN		07/18/2024	03/25/2026	1,219,398							1,219,398	1,219,398			
3500102177	ORLANDO	FL		07/18/2024	03/25/2026	2,136,693							2,136,693	2,136,693			
3340074729	LEESBURG	VA		06/19/2024	03/25/2026	304,022							304,022	304,022			
3340076874	LAKELAND	CO		06/19/2024	03/25/2026	929,333							929,333	929,333			
3340076578	HOUSTON	TX		06/19/2024	03/25/2026	187,901							187,901	187,901			
3340076669	TEXAS CITY	TX		06/19/2024	02/24/2026	195,632							195,632	195,632			
3340080948	JERSEY CITY	NJ		06/26/2024	03/25/2026	551,034							551,034	551,034			
3340081902	CHICAGO	IL		09/03/2024	03/25/2026	776,792							776,792	776,792			
3340083496	PORT CHARLOTTE	FL		09/10/2024	03/25/2026	100,980							100,980	100,980			
3340083049	WOODBURNE	NY		09/26/2024	03/25/2026	200,376							200,376	200,376			
3340084608	BENSENVILLE	IL		09/26/2024	03/25/2026	192,552							192,552	192,552			
3500106768	PORT CHARLOTTE	FL		09/30/2024	03/25/2026	154,425							154,425	154,425			
3500107729	PORT CHARLOTTE	FL		09/30/2024	03/25/2026	192,850							192,850	192,850			
3340082725	NEW CASTLE	WV		10/03/2024	03/25/2026	104,148							104,148	104,148			
3340084033	FALL RIVER	MA		10/03/2024	02/24/2026	193,051							193,051	193,051			
3340085302	LAWSING	MI		10/10/2024	03/25/2026	164,578							164,578	164,578			
3410000510	WESTFIELD	NJ		10/09/2024	03/27/2026	312,996							312,996	312,996			
3410000567	LIVINGSTON	NJ		10/09/2024	03/27/2026	1,185,993							1,185,993	1,185,993			
3410000569	SUMMIT	NJ		10/09/2024	03/27/2026	690,965							690,965	690,965			
3340085760	WHEATON	IL		10/23/2024	03/25/2026	378,972							378,972	378,972			
3340084049	ST. LOUIS	MO		10/31/2024	03/25/2026	26,928							26,928	26,928			
3500109055	ORLANDO	FL		11/15/2024	03/25/2026	202,101							202,101	202,101			
3500109250	WEST COLUMBIA	SC		11/27/2024	03/25/2026	319,238							319,238	319,238			
3500110185	DURHAM	NC		11/27/2024	03/25/2026	637,564							637,564	637,564			
3500112090	INDIO	CA		11/27/2024	03/25/2026	1,098,925							1,098,925	1,098,925			
3500112091	INDIO	CA		11/27/2024	03/25/2026	971,500							971,500	971,500			
3340086684	BALTIMORE	MD		12/12/2024	03/25/2026	158,004							158,004	158,004			
3340091688	CORAM	NY		12/12/2024	03/25/2026	274,428							274,428	274,428			
3.6243E+11	LOS ANGELES	CA		12/13/2024	03/24/2026	2,720,000							2,720,000	2,720,000			
3340086237	LACEY	WA		01/08/2025	03/25/2026	191,598							191,598	191,598			
3340088240	BARNETT	NJ		01/08/2025	03/25/2026	201,692							201,692	201,692			
3340088249	LACEY	WA		01/08/2025	03/25/2026	200,374							200,374	200,374			
3340088254	FORKED RIVER	NJ		01/08/2025	03/25/2026	187,209							187,209	187,209			
3340088635	NEPTUNE	NJ		01/08/2025	02/24/2026	152,100							152,100	152,100			
3340088647	BRIOX TOWNSHIP	NJ		01/08/2025	03/25/2026	155,613							155,613	155,613			
3500108419	SANTA MARIA	CA		01/08/2025	03/25/2026	593,100							593,100	593,100			
3410000668	GRISMJ	CO		01/10/2025	03/27/2026	989,916							989,916	989,916			
3340091754	MORGESS	GA		01/16/2025	02/24/2026	206,989							206,989	206,989			
324111570	ALTON	TX		01/22/2025	03/25/2026	3,739,642							3,739,642	3,739,642			
350011973	ST. PETERSBURG	FL		01/27/2025	03/25/2026	175,839							175,839	175,839			
3340093035	CHICAGO	IL		02/06/2025	03/25/2026	136,976							136,976	136,976			
3410000693	LIVINGSTON	NJ		02/14/2025	03/27/2026	828,462							828,462	828,462			
3500116883	HOUSTON	TX		02/18/2025	03/25/2026	531,774							531,774	531,774			
3340094434	DETROIT	MI		02/20/2025	03/25/2026	138,006							138,006	138,006			
3340091489	MILWAUKEE	WI		03/07/2025	03/25/2026	77,703							77,703	77,703			
3340094985	GREENSBORO	NC		03/07/2025	02/24/2026	321,775							321,775	321,775			
3.6250E+11	SEATTLE	WA		03/11/2025	03/24/2026	1,434,000							1,434,000	1,434,000			
3500119123	BURIEN	WA		03/21/2025	03/25/2026	502,967							502,967	502,967			
3500119125	BURIEN	WA		03/21/2025	03/25/2026	640,664							640,664	640,664			
3500119129	BURIEN	WA		03/21/2025	03/25/2026	1,003,941							1,003,941	1,003,941			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3340096430	NORTH PORT	FL		03/27/2025	03/25/2026	227,304							227,304	227,304			
3340096139	BALTIMORE	MD		03/27/2025	03/25/2026	188,041							188,041	188,041			
3340096449	GASTONIA	NC		03/27/2025	03/25/2026	175,111							175,111	175,111			
3340096721	CHICAGO	IL		03/27/2025	03/25/2026	22,022							22,022	22,022			
3340096950	INDIANAPOLIS	IL		03/27/2025	03/25/2026	209,880							209,880	209,880			
3340097841	JACKSON	TN		03/27/2025	02/24/2026	187,795							187,795	187,795			
3340088808	TUKER	GA		04/10/2025	03/25/2026	549,133							549,133	549,133			
3340093342	SOUTH ORANGE VILLAGE	NJ		04/10/2025	03/25/2026	603,821							603,821	603,821			
3340095972	PRAIRIE VILLAGE	KS		04/24/2025	03/25/2026	313,632							313,632	313,632			
3340096101	GRAHAM	VA		04/24/2025	03/25/2026	257,513							257,513	257,513			
3340096778	CHICAGO	IL		04/10/2025	03/25/2026	122,522							122,522	122,522			
3340097121	JENNINGS	MO		04/24/2025	03/25/2026	56,005							56,005	56,005			
3340097274	CHICAGO	IL		04/10/2025	03/25/2026	234,432							234,432	234,432			
3340096084	PENSACOLA	FL		04/10/2025	03/25/2026	194,531							194,531	194,531			
3340096830	MACON	NC		04/24/2025	02/24/2026	44,444							44,444	44,444			
3340098035	PLAINFIELD	NJ		04/10/2025	03/25/2026	360,281							360,281	360,281			
3340098140	CHICAGO	IL		04/24/2025	03/25/2026	112,464							112,464	112,464			
3340099758	CINCINNATI	KY		04/24/2025	03/25/2026	137,016							137,016	137,016			
3340098922	LANSING	MI		04/24/2025	03/25/2026	71,649							71,649	71,649			
3410000696	NASHVILLE	TN		04/07/2025	03/27/2026	776,786							776,786	776,786			
3410000778	ROYAL OAK	MI		04/07/2025	03/27/2026	635,905							635,905	635,905			
3410000779	COLLINGSWOOD	NJ		04/07/2025	03/27/2026	439,154							439,154	439,154			
3500118025	DAVIDSON	NC		04/07/2025	03/25/2026	716,699							716,699	716,699			
3500121914	BOSTON	MA		04/21/2025	03/25/2026	1,468,125							1,468,125	1,468,125			
3410000980	MORRISVILLE	NC		05/15/2025	03/27/2026	160,593							160,593	160,593			
3500122853	PEBBLE BEACH	CA		05/22/2025	03/25/2026	2,283,750							2,283,750	2,283,750			
3340096981	KING GEORGE	VA		05/22/2025	03/25/2026	259,733							259,733	259,733			
3340098933	DOLTON	IL		05/22/2025	02/24/2026	122,760							122,760	122,760			
3340100018	PHILADELPHIA	PA		05/22/2025	02/24/2026	177,541							177,541	177,541			
3340100034	LINCOLNTON	NC		05/22/2025	03/25/2026	645,535							645,535	645,535			
3340100758	CHICAGO	IL		05/22/2025	03/25/2026	124,847							124,847	124,847			
3340101407	LOS ANGELES	CA		05/22/2025	03/25/2026	392,040							392,040	392,040			
3340101632	DAYTON	OH		05/22/2025	03/25/2026	205,682							205,682	205,682			
3340101634	DAYTON	OH		05/22/2025	03/25/2026	206,237							206,237	206,237			
3340101656	WOODBURY	NY		05/22/2025	03/25/2026	685,714							685,714	685,714			
3340101657	TORRHANNA	PA		05/22/2025	03/25/2026	97,614							97,614	97,614			
3340101714	CLEVELAND	OH		05/22/2025	03/25/2026	62,164							62,164	62,164			
3340102559	PHILADELPHIA	PA		05/22/2025	02/24/2026	137,658							137,658	137,658			
3340098971	RIDGE	MD		05/29/2025	03/25/2026	352,123							352,123	352,123			
3340097426	WEST HARTFORD	CT		05/29/2025	03/25/2026	256,212							256,212	256,212			
3340101503	JACKSONVILLE	FL		05/29/2025	02/24/2026	138,917							138,917	138,917			
3340102843	WILMINGSOCKET	RI		05/29/2025	03/25/2026	224,498							224,498	224,498			
3340103135	WEST ORANGE	NJ		05/29/2025	03/25/2026	332,604							332,604	332,604			
3340101023	BRONX	NY		06/05/2025	03/25/2026	429,098							429,098	429,098			
3340102823	MILTON	GA		06/05/2025	03/25/2026	201,960							201,960	201,960			
3340104108	PLAINVILLE	MA		06/26/2025	02/24/2026	188,496							188,496	188,496			
3340104208	RIO RANCHO	NM		06/26/2025	02/24/2026	139,392							139,392	139,392			
3500124144	LOS ANGELES	CA		06/26/2025	03/25/2026	706,875							706,875	706,875			
3500125327	SCOTTSDALE	AZ		06/26/2025	03/25/2026	2,009,400							2,009,400	2,009,400			
3500125427	HONOLULU	HI		06/26/2025	03/25/2026	181,250							181,250	181,250			
3340104854	COLUMBUS	OH		07/15/2025	03/25/2026	234,749							234,749	234,749			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3340103279	NEW HAVEN	CT		07/15/2025	02/24/2026	180,576							180,576	180,576			
3410000888	FAYETTEVILLE	NC		07/07/2025	03/27/2026	87,218							87,218	87,218			
3350096125	SACRAMENTO	CA		07/15/2025	03/25/2026	500,261							500,261	500,261			
3350096913	WACO	TX		07/15/2025	03/25/2026	49,796							49,796	49,796			
3350103429	BAY SHORE	NY		07/15/2025	03/25/2026	132,394							132,394	132,394			
3350103654	AURORA	CO		07/15/2025	03/25/2026	192,992							192,992	192,992			
3350104210	MANCHESTER	CT		07/15/2025	03/25/2026	152,534							152,534	152,534			
3350104295	YALAHUA	FL		07/15/2025	03/25/2026	179,295							179,295	179,295			
3350104424	PORT JERVIS	NY		07/15/2025	03/25/2026	153,422							153,422	153,422			
3350104837	PHILADELPHIA	PA		07/15/2025	03/25/2026	113,424							113,424	113,424			
3350105361	CHARLOTTE	NC		07/15/2025	03/25/2026	223,608							223,608	223,608			
3350105190	MONROE	NY		07/15/2025	03/25/2026	145,003							145,003	145,003			
3350105291	NEW HAVEN	CT		07/15/2025	02/24/2026	236,810							236,810	236,810			
3350100449	ROSELLE	GA		07/29/2025	03/25/2026	372,349							372,349	372,349			
3350105572	PHILADELPHIA	PA		07/29/2025	03/25/2026	112,485							112,485	112,485			
3350106424	BOCA RATON	FL		07/29/2025	03/25/2026	271,635							271,635	271,635			
3410000947	BRIDGETON	NJ		06/01/2025	03/27/2026	136,727							136,727	136,727			
3510127418	SAN DIEGO	CA		06/01/2025	03/25/2026	1,365,000							1,365,000	1,365,000			
3350101782	LEHIGH ACRES	FL		06/08/2025	03/25/2026	66,866							66,866	66,866			
3350103145	LEXINGTON	KY		06/08/2025	03/25/2026	114,087							114,087	114,087			
3350100845	OROVILLE	CA		06/08/2025	03/25/2026	117,748							117,748	117,748			
3350107256	CHARLOTTE	NC		06/08/2025	03/25/2026	197,890							197,890	197,890			
3410000959	MURPLEWOOD	NJ		06/15/2025	03/27/2026	1,175,025							1,175,025	1,175,025			
3510126702	MIAMI	FL		06/14/2025	03/25/2026	543,235							543,235	543,235			
3510127736	GAINESVILLE	VA		06/14/2025	03/25/2026	90,300							90,300	90,300			
3700006246	LOS ANGELES	CA		06/14/2025	03/31/2026	470,779							470,779	470,779			
3510129880	COOPER CITY	FL		09/08/2025	03/25/2026	210,000							210,000	210,000			
3340107240	SYRACUSE	UT		09/15/2025	03/25/2026	52,747							52,747	52,747			
3340111659	GLENVIEW	IL		09/22/2025	03/25/2026	281,675							281,675	281,675			
3350101018	NORTH PORT	FL		09/15/2025	03/25/2026	76,111							76,111	76,111			
3350106363	BROOKLYN	NY		09/15/2025	03/25/2026	661,222							661,222	661,222			
3350108047	WOODHAVEN	NY		09/29/2025	03/25/2026	493,878							493,878	493,878			
3350108048	BROOKLYN	NY		09/29/2025	02/24/2026	471,391							471,391	471,391			
3350108117	ATLLEBORO	MA		09/29/2025	03/25/2026	219,012							219,012	219,012			
3350108770	BELMONT	CA		09/08/2025	03/25/2026	246,819							246,819	246,819			
3350108981	SAVILLLE	NY		09/15/2025	02/24/2026	322,654							322,654	322,654			
3350109079	DARLEN	CT		09/08/2025	03/25/2026	266,411							266,411	266,411			
3350108211	PHILADELPHIA	PA		09/08/2025	02/24/2026	251,447							251,447	251,447			
3350108245	EDWARDSVILLE	IL		09/08/2025	03/25/2026	86,745							86,745	86,745			
3350108332	SCRANTON	PA		09/08/2025	03/25/2026	191,189							191,189	191,189			
3350108912	NORFOLK	MA		09/08/2025	03/25/2026	136,305							136,305	136,305			
3350110021	EAST QUOGUE	NY		09/29/2025	03/25/2026	382,379							382,379	382,379			
3350110210	TRENTON	NJ		09/29/2025	03/25/2026	97,858							97,858	97,858			
3700006294	PHILADELPHIA	PA		09/24/2025	03/31/2026	81,608							81,608	81,608			
3340110952	COMPTON	CA		09/29/2025	03/25/2026	342,540							342,540	342,540			
3510127550	ORLANDO	FL		09/29/2025	03/25/2026	851,725							851,725	851,725			
3340102280	EAST WINDSOR	NJ		10/20/2025	02/24/2026	136,620							136,620	136,620			
3340108646	CREST HILL	IL		10/20/2025	03/25/2026	117,033							117,033	117,033			
3340108836	GARY	IN		10/08/2025	03/25/2026	54,606							54,606	54,606			
3340110897	JAMAICA	NY		10/20/2025	03/25/2026	495,131							495,131	495,131			
3340111338	CHICAGO	IL		10/08/2025	03/25/2026	86,249							86,249	86,249			

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3350104624	BROX	NY		10/08/2025	.03/25/2026	316,908							316,908	316,908			
3350108492	YONKERS	NY		10/08/2025	.03/25/2026	526,554							526,554	526,554			
3350108685	SCRANTON	PA		10/08/2025	.03/25/2026	129,061							129,061	129,061			
3350108831	CLEVELAND	OH		10/08/2025	.03/25/2026	40,833							40,833	40,833			
3350110117	CHARLESTON	SC		10/20/2025	.03/25/2026	631,049							631,049	631,049			
3350110452	CLEVELAND	OH		10/08/2025	.03/25/2026	55,146							55,146	55,146			
3350110554	WEST BERLIN	NJ		10/08/2025	.02/24/2026	209,369							209,369	209,369			
3350110661	MOUNT VERNON	NY		10/08/2025	.02/24/2026	373,875							373,875	373,875			
3350111566	FAR ROCKAWAY	NY		10/08/2025	.03/25/2026	404,520							404,520	404,520			
3350111581	DETROIT	MI		10/08/2025	.02/24/2026	50,297							50,297	50,297			
3350111704	WILMINGTON	IL		10/20/2025	.03/25/2026	73,133							73,133	73,133			
3350111838	NEW BRAUNFELS	TX		10/08/2025	.03/25/2026	109,699							109,699	109,699			
3350112050	PARADISE	CA		10/08/2025	.03/25/2026	161,588							161,588	161,588			
3350121235	DECATUR	GA		10/20/2025	.02/24/2026	273,028							273,028	273,028			
3350112448	SCHENECTADY	NY		10/08/2025	.03/25/2026	188,417							188,417	188,417			
3350112828	MASSAPEQUA	NY		10/08/2025	.03/25/2026	391,781							391,781	391,781			
3350113576	WYOMING	WV		10/20/2025	.03/25/2026	103,987							103,987	103,987			
3510128674	ST. LOUIS	MO		10/17/2025	.03/25/2026	62,720							62,720	62,720			
3510132750	ORLANDO	FL		10/17/2025	.03/25/2026	242,095							242,095	242,095			
3350105630	PARADISE	CA		10/29/2025	.03/25/2026	189,396							189,396	189,396			
3350107335	WEST BABYLON	NY		10/29/2025	.03/25/2026	282,396							282,396	282,396			
3350113112	ELLINGTON	VA		10/29/2025	.02/24/2026	96,988							96,988	96,988			
3 62528E+11	SAN DIEGO	CA		11/05/2025	.03/24/2026	1,072,800							1,072,800	1,072,800			
3350113630	LITTLE ROCK	AR		11/13/2025	.03/25/2026	70,695							70,695	70,695			
3350113767	COMPTON	CA		11/13/2025	.02/24/2026	324,221							324,221	324,221			
3350113788	BLOOMFIELD	NJ		11/13/2025	.03/25/2026	401,184							401,184	401,184			
3350113895	CINCINNATI	KY		11/13/2025	.03/25/2026	80,237							80,237	80,237			
3350110899	RENSSELAER	NY		11/26/2025	.03/25/2026	88,038							88,038	88,038			
3350114474	PARADISE	CA		11/26/2025	.03/25/2026	194,279							194,279	194,279			
3350114572	NEPTUNE CITY	NJ		11/26/2025	.03/25/2026	426,774							426,774	426,774			
3350115043	CHICAGO	IL		11/26/2025	.03/25/2026	75,222							75,222	75,222			
3350116249	FOREST PARK	IL		11/26/2025	.03/25/2026	49,521							49,521	49,521			
3410001058	COLUMBIA	SC		11/26/2025	.03/27/2026	73,659							73,659	73,659			
3350113149	BELLEVILLE	IL		12/04/2025	.03/25/2026	43,183							43,183	43,183			
3350114473	CLEVELAND	OH		12/04/2025	.03/25/2026	68,400							68,400	68,400			
3350115618	KATY	TX		12/04/2025	.03/25/2026	119,798							119,798	119,798			
3350108655	BALTIMORE	MD		12/11/2025	.03/25/2026	189,058							189,058	189,058			
3350116832	CLARKESVILLE	GA		12/11/2025	.03/25/2026	86,192							86,192	86,192			
3350116807	SOUTHGATE	MI		12/11/2025	.03/25/2026	94,828							94,828	94,828			
3350117180	BROOKLYN	NY		12/11/2025	.03/25/2026	965,349							965,349	965,349			
3350116386	COLCHESTER	VT		12/19/2025	.03/25/2026	144,176							144,176	144,176			
3 62532E+11	NORCO	CA		12/24/2025	.03/24/2026	545,550							545,550	545,550			
3350114027	GOLDSPORO	NC		01/15/2026	.03/25/2026	81,943							81,943	81,943			
3350118850	NEW ORLEANS	LA		02/13/2026	.03/25/2026	153,927							153,927	153,927			
3350120597	HOLLIS	WI		02/13/2026	.03/25/2026	219,398							219,398	219,398			
3320041204	COPIAQUE	NY		02/27/2023	.03/25/2026	250,155							250,155	250,155			
3310027496	INDIANAPOLIS	IL		11/18/2021	.02/24/2026	32,067							32,067	32,067			
3310039205	WESTMINSTER	CA		06/16/2022	.03/25/2026	92,325							92,325	92,325			
3310040368	DEPTFORD	NJ		06/26/2022	.02/24/2026	11,303							11,303	11,303			
3310052782	NORTH BABYLON	NY		06/08/2023	.02/24/2026	100,478							100,478	100,478			
3310051486	CENTRAL ISLIP	NY		06/29/2023	.03/25/2026	70,686							70,686	70,686			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3310047608	CHICAGO	IL		06/31/2023	03/25/2026	53,328							53,328	53,328			
3310057071	LINDALE	TX		06/31/2023	03/25/2026	4,813							4,813	4,813			
3310065123	SPRING LAKE	NJ		12/22/2023	02/24/2026	1,100,088							1,100,088	1,100,088			
3310067505	DAYTONA BEACH	FL		01/23/2024	03/25/2026	59,875							59,875	59,875			
3310059179	PHILADELPHIA	PA		02/15/2024	02/24/2026	19,458							19,458	19,458			
3310069110	JAMAICA	NY		02/15/2024	03/25/2026	150,973							150,973	150,973			
3310074321	SKANEATELES	NY		05/23/2024	02/24/2026	1,058,508							1,058,508	1,058,508			
3310077388	OLD GREENWICH	CT		06/14/2024	03/25/2026	313,335							313,335	313,335			
3310079533	NEWARK	NJ		07/19/2024	03/25/2026	139,984							139,984	139,984			
3310074317	OCALA	FL		07/29/2024	03/25/2026	19,533							19,533	19,533			
3310076098	NORTH PORT	FL		07/29/2024	03/25/2026	77,705							77,705	77,705			
3310079519	CHATTANOOGA	TN		06/19/2024	03/25/2026	85,259							85,259	85,259			
3310079780	BROOKLYN	NY		06/19/2024	03/25/2026	461,226							461,226	461,226			
3310081014	CHICAGO	IL		09/03/2024	03/25/2026	56,207							56,207	56,207			
3310079249	SHORT HILLS	NJ		09/10/2024	03/25/2026	640,066							640,066	640,066			
3310071086	STOW	OH		09/18/2024	02/24/2026	110,232							110,232	110,232			
3310083771	KNOXVILLE	TN		09/18/2024	03/25/2026	95,831							95,831	95,831			
3310073635	MAPLES	FL		09/26/2024	03/25/2026	261,852							261,852	261,852			
3310082637	KNOXVILLE	TN		09/26/2024	03/25/2026	155,206							155,206	155,206			
3310080765	STEBENVILLE	OH		10/03/2024	03/25/2026	19,024							19,024	19,024			
3310084366	WINSTON-SALEM	NC		10/23/2024	03/25/2026	66,157							66,157	66,157			
3310084288	CAPE CORAL	FL		10/31/2024	03/25/2026	115,525							115,525	115,525			
3310085493	CAPE CORAL	FL		10/31/2024	02/24/2026	113,758							113,758	113,758			
3310089801	MANALAPAN	NJ		11/14/2024	02/24/2026	158,836							158,836	158,836			
3310087007	PASADENA	CA		11/14/2024	02/24/2026	280,665							280,665	280,665			
3310087142	DETROIT	MI		11/21/2024	02/24/2026	25,321							25,321	25,321			
3310087328	EAST PATCHOGUE	NY		11/21/2024	02/24/2026	105,398							105,398	105,398			
3310089011	DENVER	CO		11/21/2024	03/25/2026	194,244							194,244	194,244			
3310089839	CAPE CORAL	FL		12/05/2024	02/24/2026	113,753							113,753	113,753			
3310080588	BELMONT	CA		12/12/2024	03/25/2026	157,845							157,845	157,845			
3310090168	ST LOUIS	MO		12/12/2024	03/25/2026	18,503							18,503	18,503			
3310091440	HACIENDA HEIGHTS	CA		12/12/2024	02/24/2026	270,270							270,270	270,270			
3310091322	TUPELO	MS		12/19/2024	03/25/2026	69,350							69,350	69,350			
3310091609	SARASOTA	FL		12/19/2024	02/24/2026	103,356							103,356	103,356			
3310091900	METairie	LA		12/19/2024	02/24/2026	50,328							50,328	50,328			
3310089246	TOMB RIVER	NJ		01/08/2025	02/24/2026	71,849							71,849	71,849			
3310089449	BALTIMORE	MD		01/08/2025	03/25/2026	42,251							42,251	42,251			
3310089857	AUBURN	WA		01/08/2025	03/25/2026	153,464							153,464	153,464			
3310090733	WHEATBURY	NY		02/06/2025	03/25/2026	279,774							279,774	279,774			
3310092253	UNIVERSITY HEIGHTS	OH		02/13/2025	03/25/2026	72,023							72,023	72,023			
3310094604	UNION CITY	CA		02/13/2025	03/25/2026	213,840							213,840	213,840			
3310094937	WILLOWOOD	NJ		02/20/2025	03/25/2026	345,775							345,775	345,775			
3310094633	SPARTA	NJ		02/20/2025	03/25/2026	47,436							47,436	47,436			
3310094648	LOS ANGELES	CA		02/20/2025	03/25/2026	521,509							521,509	521,509			
3310093864	NEW ORLEANS	LA		03/07/2025	03/25/2026	91,951							91,951	91,951			
3310094117	SOUTH HOLLAND	IL		03/07/2025	03/25/2026	67,568							67,568	67,568			
3310093033	UNIVERSITY HEIGHTS	OH		03/07/2025	03/25/2026	73,508							73,508	73,508			
3310095175	PINE HILL	NJ		03/07/2025	03/25/2026	82,742							82,742	82,742			
3310093956	PHILADELPHIA	PA		03/07/2025	03/25/2026	22,348							22,348	22,348			
3310094904	WEST HARTFORD	RI		03/07/2025	03/25/2026	130,977							130,977	130,977			
3310098714	BROOKLYN	NY		03/07/2025	03/25/2026	340,911							340,911	340,911			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
331009884	SOUTHOLD		NY		03/07/2025	..03/25/2026	..357,909							..357,909	..357,909			
3300004914	ATLANTA		GA		04/02/2024	..03/31/2026	..114,979							..114,979	..114,979			
3300005129	TAMPA		FL		06/24/2024	..03/31/2026	..39,568							..39,568	..39,568			
3300003270	MIAMI		FL		10/09/2024	..03/31/2026	..995,786							..995,786	..995,786			
3300005424	SAINT PETERSBURG		FL		12/18/2024	..03/31/2026	..143,327							..143,327	..143,327			
3300005588	UNION CITY		CA		01/29/2025	..03/31/2026	..254,629							..254,629	..254,629			
3300005776	CRANFORD		NJ		03/05/2025	..03/31/2026	..303,506							..303,506	..303,506			
100231051	SAN BERNARDINO		CA		08/29/2025	..03/08/2026	..104,765		..(4,767)			..(4,767)		..99,998	..99,998			
0399999: Mortgages disposed																		
10004767	AVENTURA		FL		06/02/2022		..1,055,911		..(286,570)			..(286,570)		..135,248,639	..135,248,639			
10014609	FRIENDSWOOD		TX		03/20/2024		..2,316,771		..(106,742)			..(106,742)		..1,087,856	..1,087,856			
100025151	MOUNT WATLIN		NY		09/20/2018		..97,130		..44,632			..44,632		..2,210,029	..2,210,029			
100025241	CHICAGO		IL		09/20/2018		..130,851		..30,448			..30,448		..141,762	..141,762			
100100297	TOMBALL		TX		03/24/2023		..287,904		..(9,520)			..(9,520)		..161,299	..161,299			
100143723	SCOTTSDALE		AZ		02/26/2024		..479,166		..(10,921)			..(10,921)		..278,384	..278,384			
100114075	MONTGOMERY		AL		06/29/2023		..67,838		..7,947			..7,947		..468,245	..468,245			
100141142	BALTIMORE		MD		01/30/2024		..153,044		..(4,331)			..(4,331)		..75,785	..75,785			
3310033257	JACKSON		TN		04/14/2022		..1,261,954			..894,654		..(94,654)		..287,300	..287,300			
3310040104	NEW ORLEANS		LA		11/10/2022		..1,366,654			..584,754		..(584,754)		..801,900	..801,900			
3300003384	CHICAGO		IL		11/01/2021		..605,150			..359,366		..(359,366)		..245,784	..245,784			
330072993	NORTH ADAMS		MA		03/28/2024		..81,061			..13,581		..(13,581)		..67,480	..67,480			
3304066793	FORT WORTH		TX		05/10/2024		..121,082			..7,265		..(7,265)		..113,817	..113,817			
330082110	DETROIT		MI		10/23/2024		..43,950			..19,800		..(19,800)		..23,760	..23,760			
330089605	BIRMINGHAM		AL		12/12/2024		..115,474			..8,480		..(8,480)		..107,014	..107,014			
332004422	ARCON		OH		01/10/2023		..52,668			..8,607		..(8,607)		..44,061	..44,061			
3310004779	BUFFALO		NY		04/19/2023		..14,746			..6,727		..(6,727)		..8,019	..8,019			
40017469	SAINT ALBANS		NY		01/13/2021		..306,159			..30,999		..(30,999)		..275,160	..275,160			
40018912	FAR ROCKAWAY		NY		02/26/2021		..445,574			..49,013		..(49,013)		..386,561	..386,561			
3310038494	DETROIT		MI		06/16/2022		..33,784			..2,872		..(2,872)		..30,912	..30,912			
3310038095	ATLANTIC CITY		NJ		09/21/2022		..87,189			..6,103		..(6,103)		..81,086	..81,086			
3310039182	COOPER CITY		FL		06/01/2022		..223,344			..15,634		..(15,634)		..207,710	..207,710			
3310042176	PANAMA CITY BEACH		FL		10/19/2022		..148,760			..14,541		..(14,541)		..134,219	..134,219			
3310041457	SUN CITY CENTER		FL		09/08/2022		..70,686			..13,187		..(13,187)		..57,499	..57,499			
3310038001	JACKSONVILLE		FL		06/08/2022		..60,737			..4,252		..(4,252)		..56,485	..56,485			
3310054134	CHICAGO		IL		06/29/2023		..18,007			..10,617		..(10,617)		..7,390	..7,390			
3310054937	MIAMI		FL		06/29/2023		..217,107			..24,458		..(24,458)		..192,649	..192,649			
3310054618	CHICAGO		IL		10/06/2023		..54,277			..4,152		..(4,152)		..50,125	..50,125			
3310066379	BRENTWOOD		TN		01/09/2024		..282,436			..141,571		..(141,571)		..140,865	..140,865			
3310089603	BIRMINGHAM		AL		12/12/2024		..46,056			..3,051		..(3,051)		..43,005	..43,005			
3310089604	BIRMINGHAM		AL		12/12/2024		..47,446			..3,143		..(3,143)		..44,302	..44,302			
400047576	SAN ANTONIO		TX		06/28/2024		..2,637,228		..(1,017)	..649,210		..(650,228)		..1,987,001	..1,987,001			
100103146	DETROIT		MI		04/21/2023		..194,852			..6,339		..(6,339)		..188,513	..188,513			
100053851	BIRMINGHAM		AL		03/23/2021		..62,786			..(6,444)		..(6,444)		..56,342	..56,342			
100111457	PORTSMOUTH		RI		06/29/2023		..88,524			..73,784		..(73,784)		..162,309	..162,309			
100126671	SHEPHERT		LA		06/30/2023		..35,803			..12,607		..(12,607)		..48,409	..48,409			
100133884	BALTIMORE		MD		10/25/2023		..150,598			..(3,352)		..(3,352)		..147,186	..147,186			
100134048	SPRINTON		PA		10/25/2023		..309,576			..6,584		..(6,584)		..316,159	..316,159			
100140677	LAVERN		AZ		02/08/2024		..423,019			..(12,167)		..(12,167)		..410,852	..410,852			
100100182	BALTIMORE		MD		03/17/2023		..128,654			..5,770		..(5,770)		..134,424	..134,424			
100054469	JACKSONVILLE		FL		03/23/2021		..68,271			..(19,200)		..(19,200)		..49,071	..49,071			
100055232	SACRAMENTO		CA		03/23/2021		..293,161			..15,936		..(15,936)		..309,097	..309,097			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004362	BOXBOROUGH	MA		06/13/2020		71,069		(1,016)			(1,016)		70,053	70,053			
10009143	HURST	TX		01/31/2023		181,001		5,555			5,555		186,556	186,556			
100099737	BALTIMORE	MD		02/28/2023		144,163		6,042			6,042		150,205	150,205			
100101773	BALTIMORE	MD		03/31/2023		121,381		5,244			5,244		126,625	126,625			
100119782	SCRANTON	PA		06/08/2023		176,873		2,282			2,282		179,154	179,154			
100131858	FORT WORTH	TX		10/06/2023		313,929		(3,368)			(3,368)		310,560	310,560			
100174865	CANTON	OH		10/31/2024		536,666		(34,968)			(34,968)		501,698	501,698			
0499999, Mortgages transferred						16,250,018		29,390	2,976,017		(2,946,627)		13,303,391	13,303,391			
0599999 - Totals						4,375,457,817		(35,325,326)	2,976,017	30,579,143	(7,722,202)	(65,522,152)	4,302,213,463	4,301,789,634	19,190,206	(19,614,035)	(423,829)

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	3		5	6	7	8	9	10	11	12	13
		Location	State		NAIC Designation, NAIC Designation Modifier and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
CUSIP Identification	Name or Description	City		Name of Vendor or General Partner								
90117P-A0-8	1211 Avenue of the Americas Tr. A074 2015-1211 E 4.142% 08/10/95	New York	NY		unaffiliated	01/01/2026			34,233			XXX
0599999	Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO -											
	Stepstone Secondary Opportunities Fund III Offshore SCSp		LUX	Stepstone Secondary es III (GP) S&RL		06/27/2023	3.		196,673			1,620
	Spiritus Aggregator, LP	Wilmington	DE	Spiritus gp LLC		09/17/2025			7,938,902			4,900
	L Catterton VIII Offshore, L.P.	Wilmington	DE	Catterton Managing Partners VIII, LLC		03/30/2026	3.	6,101,561				0,250
	C&R Friends & Family Feeder Fund X L.P.		CYM	C&R Associates X, LP		03/30/2026	3.	10,580,220				9,150
	Gryphon Partners IV, L.P.	Wilmington	DE	Gryphon Genpar IV, LP		03/30/2026	3.	7,365,233				0,949
1999999	Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated											XXX
	AltCo - Core (A-A Offshore AAA)		CYM	A-A Offshore (AAA), L.P. (A A Offshore)		04/03/2023		24,027,014	8,135,675			XXX
	A-A SPN-20 (AIFX-1A6BD1PR6), L.P.	Wilmington	DE	Apollo Advisors X, L.P.		12/27/2024	3.		350,000,000			88,300
	Motive Capital Fund II-B, LP	Wilmington	DE	Motive Capital Fund II, GP		03/30/2026	1.	9,373,287	11,186			0,192
2099999	Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated											XXX
	5 Times Square Pref 16.00% Perpet, Equity	Wilmington	DE	Direct		10/31/2024		9,373,287	350,011,186			XXX
	Silver Mass JV LLC	Wilmington	DE	Apollo Global Real Estate Management, Lp		01/30/2025			50,720,994			70,000
	AAIA RML, LLC	West Des Moines	IA	AAIA RML, LLC		01/01/2024			802,816			54,400
2299999	Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated											XXX
	Italian AIF		LUX	Apollo Investment Management Europe (Luxembourg) S.A.R.L		12/11/2023			11,297,382			100,000
2499999	Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated								62,821,192			XXX
	VC1 Intermediate TopCo 2 LLC x1A7VAIor 11-VCI Int	Wilmington	DE	Internal Transfer		02/18/2026		72,861,909	25,646,547			XXX
2599999	Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated											XXX
	Employers Mutual Casualty Co SUB 5.750% 08/20/39	Des Moines	IA			05/17/2023		72,861,909				XXX
	Massachusetts Mutual Life Insur Subordinated 3.729% 10/15/70	Springfield	MA			10/10/2019			1,196			0,000
	Massachusetts Mutual Life Insur Subordinated 5.672% 12/01/92	Springfield	MA	Morgan Stanley		09/09/2025			61			0,000
	National Life Insurance Co Subordinated 5.250% 07/19/68	Springfield	VT			07/10/2018			104			0,000
	Northwestern Mutual Life Insur Subordinated 3.625% 09/30/59	Waukeee	WI			09/12/2019			5,705,700			0,000
	Northwestern Mutual Life Insur Subordinated 3.450% 03/30/51	Waukeee	WI			01/30/2026		4,984,182	703,501			0,000
	Pacific Life Insurance Co Unsecured 5.990% 09/15/55	Newport Beach	CA			03/31/2026		37,044,262	101			0,000
	Teachers Insurance & Annuity A Subordinated 4.270% 05/15/47	New York	NY			02/14/2025			1,244,536			0,000
	Western And Southern Life Insur Subordinated 5.150% 01/15/49	Cincinnati	OH			01/17/2019			355			0,000
	Western And Southern Life Insur Subordinated 3.750% 04/28/61	Cincinnati	OH			01/30/2026		2,195,279				0,000
2799999	Surplus notes - unaffiliated											XXX
	Bank of Montreal Junior Subordinated 7.300% 11/26/84		CAN			01/28/2026		44,223,723	7,655,534			XXX
	ING Groep NV Junior Subordinated 7.000% Perpet.		NLD	Bank of America		01/12/2026		21,682,054				0,000
	Royal Bank of Canada Junior Subordinated 6.750% 08/24/85		CAN			06/04/2025		5,243,500				0,000
	Toronto-Dominion Bank/The TORONTO-DOMINION BANK 6.35% 31 6.350% 10/31/85		CAN			01/28/2026		7,884,549	23,287,949			0,000
	Agas SAV/VJ Junior Subordinated 3.875% Perpet.		CAN	Morgan Stanley		09/12/2025			235			0,000
	Aviva PLC Junior Subordinated 7.750% Perpet.		BEL	Bank of America		01/12/2026		9,772,117	14,712,327			0,000
	ING Groep NV Junior Subordinated 8.000% Perpet.		GBR	Bank of America		10/08/2025			6,920,992			0,000
	AXA SA Junior Subordinated 5.750% Perpet.		FRA	Bank of America		01/12/2026		6,926,930				0,000
2999999	Capital notes - unaffiliated											XXX
	Athora Holding Ltd Unsecured 8.811% Perpet.		BMU	Private		03/27/2026		833,226,247	44,921,193			XXX
3099999	Capital notes - affiliated											XXX
	Access Point Financial LLC APF Term Loan Facility 6.340% 07/24/29	Atlanta	GA	Direct		07/24/2025		833,226,247				XXX
3199999	Collateral loans - reported by collateral that secures the loan - backed by mortgage loans - unaffiliated								42,872			XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	3		4	5	6	7	8	9	10	11	12	13
		Location											
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
US8 LIHTC Fund 2023-5, LLC		Wilmington	DE	US8 LIHTC 2023-5, LLC		10/05/2023		8,775,000	8,775,000			95,000	
Interpace Ventures LLC		Wilmington	DE	Avis Budget Car Rental, LLC		12/30/2025		4,130,612	4,130,612			93,000	
48999999, Qualifying federal tax credit investments - unaffiliated													
03837K-AF-5	Aqua Borrower Trust I R 0.000% 11/22/49	Wausau	WI	Internal Transfer		03/30/2026		10,441,487	12,905,612			XXX	
55999999, Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								10,441,487				XXX	
BANUP-VU-0	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB 10.000% 06/21/49		IL	Direct		06/21/2019		862				0,000	
BANUP-VI-8	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB 10.000% 06/21/49		IL	Direct		06/21/2019		1,022				0,000	
BANUV-XU-7	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB 1.000% 09/30/49		IL	Direct		09/30/2019		3,089				0,000	
64999999, Residual tranches or interests with underlying assets having characteristics of mortgage loans - affiliated									4,973			XXX	
78999999, Total - unaffiliated								217,647,694	73,695,119			XXX	
79999999, Total - affiliated								842,599,534	438,483,898			XXX	
80999999 - Totals								1,060,247,228	512,179,017			XXX	

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	3		5	6	7	8	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	
		Location	4					9	10	11	12							13	14
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
617648-AU-7	Morgan Stanley Capital I Trust MSC 2014-150E 6 4.295% 09/09/32	New York	NY	Performance Trust Capital	01/01/2025	01/14/2026	22,425,000	(32,344)				(32,344)		22,425,000	22,392,657	(32,344)		
0599999: Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							22,425,000	(32,344)				(32,344)		22,425,000	22,392,657	(32,344)		
	L Catteron VIII Offshore, L.P.	Wilmington	DE	Sale	12/27/2022	03/30/2026	6,356,106							6,356,106	6,356,106			
	Riverside Micro-Cap Fund IV, L.P.	Wilmington	DE	Distribution	12/27/2022	02/04/2026	2,389,221							2,389,221	2,389,221			
	NB Secondary Opportunities Offshore Fund IV LP	Wilmington	DE	Distribution	12/27/2022	02/18/2026	79,209							79,209	79,209			
	Gryphon Partners IV, L.P.	Wilmington	DE	Sale	12/27/2022	03/30/2026	7,365,233							7,365,233	7,365,233			
	CORR Friends & Family Feeder Fund X L.P.		CYM	Sale	06/27/2023	03/30/2026	10,440,367							10,440,367	10,440,367			
	Stepstone Secondary Opportunities Fund III Offshore SCSp		LUX	Distribution	06/27/2023	03/20/2026	229,008							229,008	229,008			311,474
1999999: Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							26,859,144							26,859,144	26,859,144			311,474
	Motive Capital Fund II-B, LP	Wilmington	DE	Sale	12/27/2022	03/30/2026	9,373,287							9,373,287	9,373,287			
	A-A SPN-20 (AIFX- IAEIOPR6), L.P.	Wilmington	DE	Sale	12/27/2024	03/12/2026	1,476,978							1,476,978	1,476,978			
2099999: Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							10,850,265							10,850,265	10,850,265			
IBAW01-7N-1	INW Opportunities Fund, L.P.	Wilmington	DE	Distribution	07/23/2020	03/31/2026	457,362							457,362	457,362			
999999-99-7	AALA RML, LLC	West Des Moines	IA	Sale	01/01/2024	03/31/2026	8,855,696	(2,019,748)				(2,019,748)		8,855,696	6,835,938	(2,019,748)		

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
22999999	Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated		LUK	Distribution	07/05/2022	03/19/2026	28,788,613	(2,019,748)				(2,019,748)		9,313,048	7,233,300		(2,019,748)		
24999999	Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated						28,788,613							28,788,613	31,844,457	3,075,844		3,075,844	
25999999	Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated	Wilmington	DE	Distribution	02/18/2026	03/10/2026	128,171							128,171	128,171				
26999999	Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated		CVM	Distribution	02/02/2022	03/30/2026	94,886							94,886	94,886				
168499-AA-9	Chesterfield Reinsurance Co Subordinated	Chesterfield	VA		03/23/2023	01/23/2026	29,750,000							29,750,000	30,345,000		595,000	595,000	
30658P-AA-1	Farmers Exchange Capital II Subordinated	Los Angeles	CA		07/25/2016	02/11/2026	11,683,459							11,683,459	11,683,459				
306590-AA-9	Farmers Exchange Capital III Subordinated	Los Angeles	CA		02/01/2018	02/02/2026	942							942	942				
401378-AC-8	Guardian Life Insurance Co of Subordinated	New York	NY	Distribution	01/17/2017	03/31/2026	142							142	142				
575767-AL-2	Massachusetts Mutual Life Insu Subordinated	Springfield	MA	Distribution	03/20/2017	03/31/2026	142							142	142				
575767-AT-5	Massachusetts Mutual Life Insu Subordinated	Springfield	MA		09/09/2025	01/09/2026	14,914,032							14,914,032	14,493,474		(420,558)	(420,558)	
64952G-AF-5	New York Life Insurance Co Subordinated	New York	NY	Morgan Stanley	03/07/2018	01/12/2026	22,457,954							22,457,954	22,433,438		(24,516)	(24,516)	
64952G-AT-5	New York Life Insurance Co SUBORDINATED	New York	NY		06/25/2020	01/30/2026	3,396							3,396	3,396				
668138-AC-4	Northwestern Mutual Life Insur Subordinated	Millwaukee	WI		09/12/2019	01/30/2026	719,723							719,723	727,569		7,846	7,846	
878091-BD-8	Teachers Insurance & Annuity A Subordinated	New York	NY		01/10/2017	01/30/2026	6,168							6,168	6,168				
878091-BF-3	Teachers Insurance & Annuity A Subordinated	New York	NY		05/03/2017	01/30/2026	4,320							4,320	4,320				
878091-BG-1	Teachers Insurance & Annuity A SUB 3,300%	New York	NY		09/29/2021	01/30/2026	816							816	816				
95765P-AA-7	Western And Southern Life Insu Subordinated	Cincinnati	OH		01/17/2019	01/30/2026	9,954,734							9,954,734	9,310,167		(644,567)	(644,567)	
27999999	Surplus notes - unaffiliated	Jacksonville	FL		10/28/2016	01/23/2026	10,000,000							10,000,000	10,075,000		75,000	75,000	
018820-AE-0	Allianz SE Unsecured 6,500% Perpet						99,495,827							99,495,827	99,084,033		(411,795)	(411,795)	
05665A-DI-0	BNP Paribas SA Junior Subordinated 5,125% Perpet		DEU		09/19/2025	01/29/2026	20,008,335							20,008,335	20,806,181		797,846	797,846	
05602X-DJ-4	BNP Paribas SA Junior Subordinated 8,000% Perpet		FRA	Morgan Stanley	01/01/2025	02/27/2026	4,489,375							4,489,375	4,944,500		445,125	445,125	
06368L-SJ-5	Bank of Montreal Junior Subordinated 7,300% 11/26/84		FRA		01/01/2025	01/13/2026	76,220,453							76,220,453	84,715,317		8,494,864	8,494,864	
06368L-SJ-8	Bank of Montreal Unsecured 7,700% 05/26/84		CAN		01/29/2026	02/26/2026	20,098							20,098	20,098				
064159-8X-7	Bank of Nova Scotia/The Unsecured 7,350% 04/27/85		CAN		04/07/2025	03/04/2026	39,084,508							39,084,508	39,846,490		761,982	761,982	
225313-AR-6	Credit Agricole SA Junior Subordinated 6,700% Perpet		CAN		01/01/2025	03/03/2026	10,443,363							10,443,363	10,385,685		(57,678)	(57,678)	
456837-AR-4	ING Groep NV Junior Subordinated 5,750% Perpet		FRA		09/24/2024	03/23/2026	35,000,000							35,000,000	35,227,096		227,096	227,096	
			NLD		09/13/2024	02/27/2026	54,626,213							54,626,213	54,606,830		(19,383)	(19,383)	

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	CUSIP Identification	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
		Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
456837-BT-9		ING Group NV Junior Subordinated 7.000% Perpet.		NLD		09/02/2025	01/22/2026	6,521,607							6,521,607	6,797,077		275,470	275,470	
5394AY-AV-5		Lloyds Banking Group PLC Junior Subordinated 8.000% Perpet.		GBR		10/08/2025	02/11/2026	12,494,477							12,494,477	12,494,477				
5394AY-BB-8		Lloyds Banking Group PLC LLOYDS BANKING GROUP PLC 6.750% Perpet.		GBR		04/07/2025	01/13/2026	32,090,625							32,090,625	36,299,382		4,208,757	4,208,757	
639057-AO-1		NatWest Group PLC Junior Subordinated 8.125% Perpet.		GBR		04/08/2025	03/30/2026	64,803,164							64,803,164	73,672,416		8,869,252	8,869,252	
639057-AT-5		NatWest Group PLC Junior Subordinated 7.300% Perpet.		GBR		10/06/2025	03/10/2026	6,245,304							6,245,304	6,193,800		(51,504)	(51,504)	
66558P-AK-5		Nordea Bank Abp Junior Subordinated 6.300% Perpet.		FIN		09/19/2024	03/25/2026	20,000,000							20,000,000	20,000,000				
66559C-AA-9		Nordea Bank Abp Jr Subordinated 6.625% Perpet.		FIN		01/01/2025	03/26/2026	36,140,500							36,140,500	36,300,000		159,500	159,500	
760082-AV-5		Royal Bank of Canada Junior Subordinated 6.750% 08/24/65		CAN		06/04/2025	03/17/2026	55,899,538							55,899,538	56,787,028		887,490	887,490	
760082-AV-9		Royal Bank of Canada Junior Subordinated 6.500% 11/24/65		CAN		09/15/2025	03/23/2026	10,984,237							10,984,237	10,733,640		(250,597)	(250,597)	
89116C-AP-1		Toronto-Dominion Bank/The Junior Subordinated 7.250% 07/31/64		CAN		01/01/2025	01/31/2026	74							74	74				
902613-AO-0		UBS Group AG Junior Subordinated 4.375% Perpet.		CHE		01/01/2025	02/27/2026	5,300,000							5,300,000	4,823,000		(477,000)	(477,000)	
902613-BF-4		UBS Group AG Junior Subordinated 9.250% Perpet.		CHE		04/29/2025	02/27/2026	13,392,296							13,392,296	13,673,453		281,157	281,157	
902613-BN-7		UBS Group AG Junior Subordinated 6.850% Perpet.		CHE		01/01/2025	02/27/2026	59,935,757							59,935,757	60,981,332		1,045,575	1,045,575	
		Danske Bank A/S Junior Subordinated 4.375% Perpet.		DNK		05/19/2025	02/27/2026	14,049,860							14,049,860	14,146,750		96,890	96,890	
		Skandinaviska Enskilda Banken Jr Subordinated 6.750% Perpet.		SWE		04/07/2025	01/12/2026	2,454,794							2,454,794	2,493,859		39,065	39,065	
		CaixaBank SA CAIXABANK SA 5.875% Perpetual 5.875% Perpet.		ESP		09/12/2025	01/31/2026	5,099							5,099	5,099	5,099			5,099
		Skandinaviska Enskilda Banken Jr Subordinated 6.875% Perpet.		SWE		02/21/2025	02/27/2026	6,272,926							6,272,926	6,336,294		63,368	63,368	
		Siecbank AG Junior Subordinated 7.625% Perpet.		SWE		03/27/2025	02/27/2026	41,051,953							41,051,953	41,837,207		785,255	785,255	
		ING Group NV Junior Subordinated 7.250% Perpet.		NLD		03/10/2025	01/12/2026	21,403,478							21,403,478	22,292,192		888,714	888,714	
		Siecbank AB Junior Subordinated 7.750% Perpet.		SWE		09/13/2024	02/27/2026	31,044,583							31,044,583	32,449,426		1,404,843	1,404,843	
		DNB Bank ASA Junior Subordinated 7.375% Perpet.		NOR		02/21/2025	02/27/2026	48,124,495							48,124,495	49,355,432		1,230,937	1,230,937	
		Phoenix Group Holdings PLC Junior Subordinated 8.500% Perpet.		GBR		09/13/2024	01/31/2026	23,251							23,251	23,251				
		Danske Bank A/S Junior Subordinated 7.000% Perpet.		DNK		04/07/2025	02/27/2026	40,215,639							40,215,639	40,747,551		531,912	531,912	
		Nordea Bank Abp Junior Subordinated 6.413% Perpet.		FIN		07/31/2025	01/12/2026	25,301,371							25,301,371	25,667,252		385,881	385,881	
		ING Group NV Junior Subordinated 8.000% Perpet.		NLD		09/12/2025	02/27/2026	68,878,074							68,878,074	70,805,308		1,927,234	1,927,234	
29999999	Capital notes - unaffiliated					09/12/2025	02/27/2026	862,535,447							862,535,447	895,487,497	5,099	32,952,051	32,957,150	5,099
	Builders Capital 7.520% 11/15/26		Payalup	WA	Redemption	05/17/2023	03/26/2026	26,017,428							26,017,428	26,017,428				
	Builders Capital II 19JUN27 4.80% 06/19/27		Payalup	WA	Redemption	12/20/2023	03/26/2026	23,376,242							23,376,242	23,376,242				
	Access Point Financial LLC APF Term Loan Facility 6.340% 7/24/29		Atlanta	GA	Redemption	07/24/2025	01/08/2026	1,631,095							1,631,095	1,631,095				

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	3Location		5	6	7	8	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
		3	4					9	10	11	12	13	14					
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
3199999	Collateral loans - reported by collateral that secures the loan - backed by mortgage loans - unaffiliated						51,024,765							51,024,765				
	GITI-ESB LHFC Partners I LLC	Wilmington	DE	Distribution	02/08/2023	02/11/2026	445,362							445,362				
	USB LHFC Fund 2023-5, LLC	Wilmington	DE	Sale	10/05/2023	01/01/1900	5,890,799							5,890,799				
	Serrano Solar Partners, LLC	Wilmington	DE	Distribution	12/18/2024	12/31/2025	228,319							228,319				
4899999	Qualifying federal tax credit investments - unaffiliated						6,564,480							6,564,480				
37187A-AL-8	Genesis Financial Gntl 20 GNFL 2020 F 18.960% 01/15/31	Wilmington	DE	Paydown	06/13/2023	03/31/2026	305,581							305,581				
5599999	Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated						305,581							305,581				
00288-AH-0	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 G1 0.000% 02/12/67		AUS	Paydown	07/31/2025	03/12/2026	159,670							159,670	10,793		10,793	
6399999	Residual tranches or interests with underlying assets having characteristics of mortgage loans - unaffiliated						159,670							159,670	10,793		10,793	
BAN0UP-YU-0	PHWT-DE1 DESIGNATED ACTIVITY C PHWT-DE1 SUB 10.000% 06/21/49		IL	Paydown	06/21/2019	02/27/2026	4,302							4,302	125		125	
BAN0UP-YV-8	PHWT-DE1 DESIGNATED ACTIVITY C PHWT-DE1 SUB 10.000% 06/21/49		IL	Paydown	06/21/2019	02/27/2026	5,097							5,097	148		148	
BAN0VU-XU-7	1.000% 09/30/49		IL	Paydown	09/30/2019	02/27/2026	25,151							25,151	1,377		1,377	
6499999	Residual tranches or interests with underlying assets having characteristics of mortgage loans - affiliated						34,551							34,551	1,650		1,650	
1BA08E-YZ-1	Red Cloud Royalties	Karnes	TX	Distribution	09/15/2014	03/31/2026	83,302							83,302				
1BA08A-QQ-1	AVEN GRANITE WASH ROYALTIES Leann Sellers Grady County (Woodford- Scoop)	Hemphill	TX	Distribution	05/01/2015	03/31/2026	27,996							27,996				
1BAN0F-SU-P	Royalties	Chickasha	OK	Distribution	11/30/2016	03/31/2026	11,403							11,403				
6799999	Any other class of assets - unaffiliated						122,701							122,701				
7899999	Total - unaffiliated						1,069,620,787	(32,344)				(32,344)		1,069,620,787	15,892	32,507,912	32,523,804	316,573
7999999	Total - affiliated						49,061,373	(2,019,748)				(2,019,748)		49,061,373	3,077,494	(2,019,748)	1,057,746	
8099999	Totals						1,118,682,160	(2,052,092)				(2,052,092)		1,118,682,160	3,093,386	30,488,164	33,581,550	316,573

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Date	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO
92810-QH-4	United States Treasury Note/Bo TREASURY BOND 4.375% 05/15/40	03/02/2026	Deutsche Bank Securities Inc		50,039,063	50,000,000	652,624	1 A
92810-LI-5	United States Treasury Note/Bo TREASURY BOND 4.250% 11/15/40	03/02/2026	Credit Agricole CIB		6,440,625	50,000,000	633,978	1 A
92810-TB-4	United States Treasury Note/Bo US TREASURY N/B 1.875% 11/15/51	01/22/2026	Morgan Stanley		6,846,004	12,359,004	44,172	1 A
92810-TC-2	United States Treasury Note/Bo US TREASURY N/B 2.000% 11/15/41	01/01/2026	No Broker		995,025,266	615,000,000	1,717,877	1 A
92810-TL-2	United States Treasury Note/Bo US TREASURY N/B 4.375% 08/15/43	01/15/2026	Deutsche Bank Securities Inc		96,375,000	100,000,000	1,830,842	1 A
92810-LB-2	United States Treasury Note/Bo US TREASURY N/B 4.625% 05/15/44	01/16/2026	Various		245,636,719	250,000,000	1,775,886	1 A
92810-LD-8	United States Treasury Note/Bo US TREASURY N/B 4.125% 08/15/44	01/02/2026	JPM SECURITIES LLC		32,463,153	35,379,000	567,097	1 A
92810-LF-3	United States Treasury Note/Bo US TREASURY N/B 4.625% 11/15/44	01/02/2026	JPM SECURITIES LLC		61,970,430	63,257,000	412,175	1 A
92810-LJ-5	United States Treasury Note/Bo US TREASURY N/B 4.750% 02/15/44	01/02/2026	JPM SECURITIES LLC		52,095,932	52,368,000	966,602	1 A
92810-LI-0	United States Treasury Note/Bo US TREASURY N/B 5.000% 05/15/45	01/02/2026	JPM SECURITIES LLC		52,685,623	51,338,000	361,635	1 A
92810-LK-6	United States Treasury Note/Bo US TREASURY N/B 4.875% 08/15/45	01/02/2026	JPM SECURITIES LLC		52,076,688	51,595,000	977,396	1 A
92810-LQ-9	United States Treasury Note/Bo US TREASURY N/B 4.625% 11/15/45	01/16/2026	Various		150,574,219	153,972,000	1,194,907	1 A
92810-JT-3	United States Treasury Note/Bo US TREASURY N/B 4.625% 02/15/46	02/23/2026	Credit Agricole CIB		100,000,000	100,000,000	191,644	1 A
9282C-KO-3	United States Treasury Note/Bo US TREASURY N/B 4.375% 05/15/44	01/20/2026	BNP Paribas		101,460,938	100,000,000	809,738	1 A
9282C-NC-1	United States Treasury Note/Bo US TREASURY N/B 4.250% 05/15/35	01/28/2026	Deutsche Bank Securities Inc		50,121,094	50,000,000	440,262	1 A
9282C-NI-4	United States Treasury Note/Bo US TREASURY N/B 4.250% 08/15/35	01/29/2026	Various		170,392,188	170,000,000	3,292,995	1 A
9282C-PJ-4	United States Treasury Note/Bo US TREASURY N/B 4.000% 11/15/35	02/02/2026	Various		490,140,625	500,000,000	4,138,122	1 A
9282C-PZ-8	United States Treasury Note/Bo US TREASURY N/B 4.125% 02/15/36	03/27/2026	Various		392,421,875	400,000,000	1,743,439	1 A
001999999999	Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)				2,749,467,442	2,805,268,500	21,751,003	XXX
698239-BK-5	Panama Government International Senior Unsecured 4.500% 04/01/56	03/12/2026	AAHE II Surplus ISG		3,086,734	4,000,000	80,500	2 C FE
74727P-BA-8	Qatar Government International Senior Unsecured 4.000% 03/14/29	01/27/2026	AlHe Corporate AMI		5,005,688	5,000,000	73,889	1 C FE
74727P-BE-0	Qatar Government International Senior Unsecured 4.400% 04/16/50	03/12/2026	AAHE II Surplus ISG		13,017,914	15,000,000	267,667	1 C FE
80413T-AJ-8	Saudi Government International Senior Unsecured 5.000% 04/17/49	03/12/2026	AAHE II Surplus ISG		19,092,804	21,500,000	492,986	1 E FE
91066Q-AV-0	Mexico Government International Senior Unsecured 6.050% 01/11/40	01/28/2026	AAHE II Surplus ISG		995,271	1,000,000	2,857	2 B FE
91066Q-BB-3	Mexico Government International Senior Unsecured 4.750% 03/08/44	01/28/2026	AAHE II Surplus ISG		571,590	696,000	12,857	2 B FE
91087B-AG-5	Mexico Government International Senior Unsecured 4.500% 01/31/50	03/06/2026	AAHE II Surplus ISG		365,871	479,000	2,156	2 B FE
91087B-AL-4	Mexico Government International Senior Unsecured 5.000% 04/27/51	01/28/2026	QORA RE 2A Surplus AMI		1,128,538	1,400,000	17,694	2 B FE
91087B-AS-9	Mexico Government International Senior Unsecured 4.400% 02/12/52	01/28/2026	QORA RE 2A Surplus AMI		2,267,382	3,100,000	62,896	2 B FE
91087B-AF-6	Saudi Government International Senior Unsecured 4.625% 10/04/47	03/13/2026	AAHE - APAC Dedicated Surplus		22,737,566	27,000,000	565,406	1 E FE
91087B-AK-3	Qatar Government International Senior Unsecured 4.817% 03/14/49	03/12/2026	AlHe Modco - VIAC GA - AMI		928,800	1,000,000	268	1 C FE
P3579E-CH-8	Dominican Republic International Senior Unsecured 4.875% 09/23/32	01/27/2026	AlHe Corporate AMI		3,838,930	4,000,000	67,167	3 B FE
003999999999	Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities				73,067,078	84,175,000	1,586,343	XXX
01086Q-EJ-0	Alameda Corridor Transportation Authority ALAMEDA ETC CIB-REF-B 0.000% 10/01/32	02/03/2026	AAIA Modco AMI		1,768,956	2,522,000	2 A FE	
72024-LI-1	Bay Area Toll Authority BAY AREA CA TOLL AUTH 2.478% 04/01/34	01/28/2026	AAIA Modco FHLB - AMI		1,666,420	2,000,000	15,724	1 C FE
38122N-BE-8	Golden State Tobacco Security LLC GOLDEN ST TOBACCO -B 3.283% 06/01/42	03/10/2026	AAHE II Surplus ISG		3,943,600	5,000,000	46,279	1 D FE
487312-AD-2	Keenan Fort Detrick Energy LLC SED REV BBS SER 2019 4.166% 11/15/48	03/06/2026	AAHE II Surplus ISG		2,029,352	2,500,000	32,113	1 D
66285U-BZ-1	North Texas Tollway Authority N TEXAS TOLLWAY AUTH 3.078% 01/01/42	03/12/2026	AAHE II Surplus ISG		5,315,112	7,200,000	43,722	1 D FE
882667-AZ-1	Texas Private Activity Bond SA TX ST PRIV ACTIVITY-B 3.922% 12/31/49	03/10/2026	AAHE II Surplus ISG		3,703,185	4,500,000	34,318	2 A FE
005999999999	Subtotal - issuer credit obligations - municipal bonds - special revenue				18,426,625	23,722,000	171,156	XXX
000000-00-0	Torador Holdings - LLC Torador Additional Note 5.890% 10/31/43	03/30/2026	Tax Free Exchange		253,845,000	253,845,000	3,737,868	1 G Z
05647R-AA-4	BX Frontier Member I LLC Senior Secured Notes 5.860% 12/31/60	03/31/2026	Interest Capitalization		4,243,183	4,243,183	2 B PL	
05647R-AB-2	BX Frontier Member I LLC Senior Secured Notes 5.860% 12/31/60	03/31/2026	Interest Capitalization		2,488,381	2,488,381	2 B PL	
P0735*-AA-3	FIEMEX Energia - Banco Activo Fideicomiso de Inversion en 7.100% 01/31/39	01/29/2026	PRIVATE		106,300,000	106,300,000	2 B FE	
006999999999	Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)				366,856,764	366,856,764	3,737,868	XXX
000000-00-0	NexEra Energy Capital Holding Junior Subordinated 4.750% 02/28/56	02/19/2026	Banco Santander SA London Bran		7,825,205	7,825,205	2 B FE	
001055-AF-9	Aflac Inc Senior Unsecured 6.450% 08/15/40	01/28/2026	AAIA Modco FHLB - AMI		1,105,606	1,000,000	29,204	1 G FE
001192-AK-9	Southern Co Gas Capital Corp Senior Unsecured 4.400% 06/01/43	01/28/2026	AAIA Modco FHLB - AMI		3,712,225	4,300,000	29,957	2 A FE
00138C-AY-6	Corbridge Global Funding Senior Secured 5.200% 01/12/29	02/05/2026	ORIX Life - Custody		3,083,058	3,000,000	9,967	1 F FE
00206R-BE-1	AT&T Inc Senior Unsecured 4.875% 06/01/44	01/12/2026	Bank of America		24,306,420	27,704,205	841,162	2 B FE
00206R-BH-4	AT&T Inc Senior Unsecured 4.300% 12/15/42	01/23/2026	Susquehanna Financial		5,324,609	6,270,000	30,706	2 B FE
00206R-BK-7	AT&T Inc Senior Unsecured 4.350% 06/15/45	01/28/2026	AAIA Modco FHLB - AMI		1,655,671	2,000,000	10,382	2 B FE
00206R-DE-9	AT&T Inc Senior Unsecured 6.350% 03/15/40	01/27/2026	AlHe Corporate AMI		7,517,526	6,960,000	162,052	2 B FE
00206R-GJ-0	AT&T Inc Senior Unsecured 8.750% 11/15/31	01/27/2026	AlHe Corporate AMI		999,834	835,000	14,613	2 B FE
00206R-JZ-6	AT&T Inc Senior Unsecured 3.900% 06/01/41	01/14/2026	Various		13,087,965	16,500,000	70,583	2 B FE
00206R-KA-9	AT&T Inc Senior Unsecured 3.650% 06/01/51	01/12/2026	Royal Bank of Canada		9,920,820	14,000,000	59,617	2 B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00206R-HE-1	AT&T Inc Senior Unsecured 3.300% 02/01/52	..03/06/2026	AHE II Surplus ISG	.....	1,310,684	2,000,000	.....	2.B FE
00206R-LV-2	AT&T Inc Senior Unsecured 3.650% 09/16/59	..03/12/2026	AHE II Surplus ISG	.....	66,550,061	101,636,000	.....	2.B FE
00206R-MD-0	AT&T Inc Senior Unsecured 5.500% 11/01/45	..01/12/2026	Morgan Stanley	.....	14,750,864	15,230,000	.....	2.B FE
00206R-NH-1	AT&T Inc Senior Unsecured 5.125% 04/30/36	..01/29/2026	Var ious	.....	34,964,650	35,000,000	.....	2.B FE
002824-BH-2	Abbott Laboratories Senior Unsecured 4.900% 11/30/46	..01/12/2026	Morgan Stanley	.....	22,687,990	24,040,000	.....	1.E FE
002824-BH-2	Abbott Laboratories Senior Unsecured 4.900% 11/30/46	..03/12/2026	AHE II Surplus ISG	.....	4,394,460	5,000,000	.....	1.E FE
002824-BU-3	Abbott Laboratories Senior Unsecured 4.650% 03/15/36	..02/23/2026	Var ious	.....	11,471,595	11,500,000	.....	1.E FE
002824-BU-9	Abbott Laboratories Senior Unsecured 5.500% 03/15/56	..02/23/2026	Morgan Stanley	.....	9,988,200	10,000,000	.....	1.E FE
002871-AH-9	AbbVie Inc Senior Unsecured 4.500% 05/14/35	..03/13/2026	BNP Par iibas	.....	4,946,472	4,700,000	.....	1.G FE
002871-AH-9	AbbVie Inc Senior Unsecured 4.500% 05/14/35	..01/12/2026	Morgan Stanley	.....	9,259,684	10,620,000	.....	1.G FE
002871-DH-6	AbbVie Inc Senior Unsecured 4.750% 03/15/54	..02/12/2026	AHE – PACS Trust AAM	.....	5,656,718	6,000,000	.....	1.G FE
002871-EH-0	AbbVie Inc Senior Unsecured 4.750% 03/15/36	..02/25/2026	Var ious	.....	9,656,060	9,640,000	.....	1.G FE
002871-EH-8	AbbVie Inc Senior Unsecured 5.550% 03/15/56	..02/25/2026	Var ious	.....	29,130,686	29,000,000	.....	1.G FE
008171-AZ-1	Aetna Inc Senior Unsecured 3.875% 06/15/47	..03/10/2026	AHE II Surplus ISG	.....	2,243,978	3,000,000	.....	2.B FE
010392-FH-4	Alabama Power Co Senior Unsecured 3.700% 12/01/47	..01/29/2026	AHE – APAC Dedicated Surplus	.....	5,750,651	7,500,000	.....	1.E FE
012873-AK-1	Ovintiv Inc Senior Unsecured 7.375% 11/01/31	..01/22/2026	Citadel	.....	3,283,423	2,948,000	.....	2.C FE
020002-BC-4	Allstate Corp/The Senior Unsecured 4.200% 12/15/46	..03/12/2026	AHE II Surplus ISG	.....	3,191,290	4,000,000	.....	2.A FE
02079K-BH-8	Alphabet Inc Senior Unsecured 4.800% 02/15/36	..02/09/2026	Var ious	.....	66,179,108	66,313,000	.....	1.C FE
02079K-PP-1	Alphabet Inc Senior Unsecured 5.650% 02/15/56	..02/09/2026	Var ious	.....	12,439,062	12,482,000	.....	1.C FE
022086-AP-5	Altria Group Inc Senior Unsecured 3.875% 09/16/46	..03/12/2026	AHE II Surplus ISG	.....	12,392,013	16,750,000	.....	2.A FE
023165-GB-0	Amazon.com Inc Senior Unsecured 3.100% 05/12/51	..01/26/2026	Bank of America	.....	14,691,886	22,124,000	.....	1.D FE
023610-AI-7	Ameren Illinois Co Secured 4.500% 03/15/49	..01/12/2026	Morgan Stanley	.....	3,330,235	4,980,000	.....	1.F FE
026661-AH-0	American Homes 4 Rent LP Senior Unsecured 5.500% 07/15/34	..02/12/2026	AHE – DFL Trust AAM	.....	3,856,208	4,580,000	.....	1.F FE
03040H-AJ-3	American Water Capital Corp Senior Unsecured 3.450% 05/01/50	..01/26/2026	AGA RE 2A Surplus AAM	.....	12,878,991	12,550,000	.....	2.B FE
031162-0J-0	Angen Inc Senior Unsecured 4.563% 06/15/48	..03/06/2026	AHE II Surplus ISG	.....	189,970	265,000	.....	3.174 2.A FE
031162-0J-5	Angen Inc Senior Unsecured 4.663% 06/15/51	..01/12/2026	Morgan Stanley	.....	11,950,253	13,670,000	.....	2.A FE
031162-0J-7	Angen Inc Senior Unsecured 3.375% 02/21/50	..01/28/2026	Bank of America	.....	5,037,722	5,789,000	.....	2.A FE
031162-0Y-4	Angen Inc Senior Unsecured 2.770% 09/01/53	..03/06/2026	AHE II Surplus ISG	.....	357,115	485,000	.....	686 2.A FE
031162-0Y-1	Angen Inc Senior Unsecured 3.000% 01/15/52	..03/06/2026	Bank of America	.....	35,627,619	59,540,000	.....	352,988 2.A FE
031162-0Y-1	Angen Inc Senior Unsecured 4.200% 02/22/52	..01/28/2026	Bank of America	.....	4,891,246	7,639,000	.....	8.912 2.A FE
031162-0Y-4	Angen Inc Senior Unsecured 4.200% 02/22/52	..01/12/2026	Morgan Stanley	.....	9,788,885	12,250,000	.....	201,513 2.A FE
031162-0Y-4	Angen Inc Senior Unsecured 4.200% 02/22/52	..02/12/2026	AHE – DFL Trust AAM	.....	9,803,403	12,250,000	.....	242,958 2.A FE
031162-0Y-4	Angen Inc Senior Unsecured 4.850% 02/19/36	..01/12/2026	Morgan Stanley	.....	25,400,829	25,700,000	.....	530,235 2.A FE
035224-AJ-9	Anheuser-Busch Cos LLC / Anheul Senior Unsecured 4.900% 02/01/46	..02/17/2026	Var ious	.....	34,574,455	34,608,000	.....	2.A FE
035231-BV-9	Anheuser-Busch Trdev Yorlwrde Senior Unsecured 5.550% 01/23/49	..01/12/2026	Morgan Stanley	.....	9,759,791	10,490,000	.....	231,305 1.G FE
036752-AD-5	Elevance Health Inc Senior Unsecured 4.375% 12/01/47	..01/12/2026	Morgan Stanley	.....	9,920,436	9,970,000	.....	298,676 1.G FE
036752-AH-6	Elevance Health Inc Senior Unsecured 4.550% 03/01/48	..01/22/2026	AAlA Nonlodoce AAM	.....	33,277,468	39,750,000	.....	246,367 2.A FE
037735-0H-7	Apalachian Power Co Senior Unsecured 7.000% 04/01/38	..01/22/2026	Citadel	.....	1,373,130	1,601,000	.....	28,734 2.A FE
037833-0J-0	Apple Inc Senior Unsecured 3.850% 08/04/46	..01/12/2026	Citadel	.....	642,298	567,000	.....	12,348 2.A FE
037833-0J-1	Apple Inc Senior Unsecured 4.250% 02/09/47	..01/12/2026	Morgan Stanley	.....	1,624,755	1,990,000	.....	33,838 1.B FE
037833-0J-0	Apple Inc Senior Unsecured 2.950% 09/11/49	..01/12/2026	Morgan Stanley	.....	4,050,003	4,600,000	.....	85,267 1.B FE
037833-EH-1	Apple Inc Senior Unsecured 2.800% 02/06/61	..01/08/2026	Morgan Stanley	.....	12,743,136	18,860,000	.....	188,548 1.B FE
039909-AB-7	Ares Management Corp Senior Unsecured 5.600% 10/11/54	..01/28/2026	AGA RE II Surplus AAM	.....	293,972	500,000	.....	5.833 1.B FE
04316J-AE-9	Arthur J Gal Lagher & Co Senior Unsecured 5.750% 03/02/53	..01/28/2026	AHE II Surplus ISG	.....	15,195,442	16,000,000	.....	266,311 2.A FE
04316J-AJ-8	Arthur J Gal Lagher & Co Senior Unsecured 5.750% 07/15/54	..01/26/2026	Var ious	.....	31,480,615	31,680,000	.....	737,284 2.A FE
04316J-AP-4	Arthur J Gal Lagher & Co Senior Unsecured 5.550% 02/15/55	..01/26/2026	AGA RE 2A Surplus AAM	.....	16,500,176	16,640,000	.....	34,551 2.A FE
043436-AV-6	Aberury Automated lva Group Inc Senior Unsecured 4.750% 03/01/30	..01/28/2026	AAlA AGA 2 Retail MODCO	.....	30,046,875	31,040,000	.....	780,009 2.A FE
054989-AF-5	BAT Capital Corp Senior Unsecured 4.625% 03/22/33	..01/22/2026	AGA RE II Surplus AAM	.....	10,497,358	10,666,000	.....	206,876 3.B FE
055260-BF-1	BAT Capital Corp Senior Unsecured 4.540% 08/15/47	..03/12/2026	Citadel	.....	3,856,205	3,990,000	.....	62,025 2.A FE
060516-ML-0	Bank of America Corp Senior Unsecured 5.162% 01/24/31	..02/05/2026	AHE II Surplus ISG	.....	7,332,683	9,000,000	.....	30,645 2.A FE
06738E-AJ-4	Barclays PLC Senior Unsecured 6.250% 08/17/46	..01/12/2026	ORIX Life – Custody	.....	10,289,440	10,000,000	.....	15,773 1.E FE
06738E-CS-2	Barclays PLC Senior Unsecured 6.036% 03/12/56	..01/28/2026	Morgan Stanley	.....	11,668,919	12,020,000	.....	255,926 2.A FE
06738E-ID-4	Barclays PLC Senior Unsecured 4.476% 11/11/29	..01/22/2026	AAlA Modco FHLB – AAM	.....	6,288,307	5,900,000	.....	134,536 2.A FE
07398E-DE-2	Bacon Funding Trust Senior Unsecured 6.266% 08/11/46	..01/12/2026	Citadel	.....	7,130,285	7,097,000	.....	142,948 2.A FE
07398E-DE-2	Bacon Funding Trust Senior Unsecured 6.266% 08/15/54	..01/28/2026	Var ious	.....	21,367,448	20,730,000	.....	512,906 2.A FE
075687-BX-6	Becton Dickinson & Co Senior Unsecured 4.668% 06/06/47	..01/12/2026	Morgan Stanley	.....	27,609,461	26,810,000	.....	758,061 2.B FE
					19,679,226	22,650,000	.....	186,690 2.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
084423-AH-2	W R Berkley Corp Senior Unsecured 3.150% 09/30/61	..01/28/2026	AAIA Modco FHLB - AMI		1,511,388	2,500,000	25,813	1.G FE
092688-AH-9	Blackstone Holdings Finance Co SENIOR 3.500% 09/10/49	..03/10/2026	AAHE II Surplus ISG		3,547,602	5,000,000	87,500	1.E FE
092618-AH-3	Blackstone Holdings Finance Co Senior Unsecured 3.200% 01/30/52	..01/28/2026	AGRA RE 2A Surplus AMI		6,744,566	10,000,000	158,222	1.E FE
092611-AJ-1	Blackstone Secured Lending Fund Senior Unsecured 5.350% 04/13/28	..01/12/2026	Morgan Stanley		6,606,924	6,650,000	91,619	2.B FE
10240*-AA-7	Bowie Acquisitions LLC SR SEC'D NTS 3.920% 09/30/38	..02/20/2026	AAHE Surplus AMI		675,470	721,180	3,926	2.C PL
103730-BQ-4	BP Capital Markets America Inc Senior Unsecured 3.000% 02/24/50	..03/12/2026	AAHE II Surplus ISG		3,835,657	5,000,000	7,500	1.E FE
10922N-AF-0	Brighthouse Financial Inc Senior Unsecured 4.700% 06/22/47	..03/12/2026	AAHE II Surplus ISG		9,024,196	13,160,000	137,449	2.C FE
110122-DS-0	Bristol-Myers Squibb Co Senior Unsecured 2.550% 11/13/50	..01/28/2026	Bank of America		14,910,583	25,113,000	135,192	1.F FE
110122-DH-5	Bristol-Myers Squibb Co Senior Unsecured 3.700% 03/15/52	..03/19/2026	Various		18,167,250	25,000,000	12,847	1.F FE
110122-BH-7	Bristol-Myers Squibb Co Senior Unsecured 5.200% 02/22/54	..03/13/2026	Bank of America		4,821,777	4,700,000	16,293	1.F FE
110122-EK-0	Bristol-Myers Squibb Co Senior Unsecured 5.550% 02/22/54	..01/12/2026	Citigroup		9,670,400	10,000,000	217,375	1.F FE
110122-EL-8	Bristol-Myers Squibb Co Senior Unsecured 5.650% 02/22/64	..01/28/2026	AAIA AGRA 2 Retail MODCO		39,465,032	40,000,000	979,333	1.F FE
12189L-AZ-4	Burlington Northern Santa Fe L Senior Unsecured 3.900% 08/01/46	..01/28/2026	AGRA RE 2A Surplus AMI		668,559	817,000	15,666	1.F FE
12189T-AH-4	Burlington Northern Santa Fe L Senior Unsecured 6.750% 03/15/29	..01/27/2026	Alpe Corporate AMI		338,194	500,000	12,375	1.F FE
1248EP-DS-3	COO Holdings LLC 7.000 Holding Senior Unsecured 4.750% 03/07/30	..01/28/2026	AGRA RE II Surplus AMI		12,307,669	13,000,000	262,146	3.C FE
126408-HK-2	CSX Corp Senior Unsecured 4.300% 03/01/48	..01/12/2026	Morgan Stanley		6,670,638	8,160,000	128,656	1.G FE
126408-HK-2	CSX Corp Senior Unsecured 4.300% 03/01/48	..03/06/2026	AAHE II Surplus ISG		159,672	190,000	113	1.G FE
149723-CE-9	Caterpillar Inc Senior Unsecured 4.500% 03/15/49	..03/12/2026	AAHE II Surplus ISG		178,076	207,000	4,425	1.G FE
14918A-AQ-1	Catholic Health Services of Lo BOS SER 2020 3.388% 07/01/50	..03/06/2026	AAHE II Surplus ISG		5,167,849	6,000,000	92,625	1.F FE
15189T-AH-9	CenterPoint Energy Inc Senior Unsecured 4.250% 11/01/28	..01/27/2026	Alpe Corporate AMI		1,623,273	2,350,000	14,291	1.G FE
15189T-BP-1	CenterPoint Energy Inc Junior Subordinated 6.700% 05/15/55	..01/22/2026	Citadel		393,223	598,000	6,071	2.B FE
15189K-BH-0	CenterPoint Energy Houston Ele Secured 4.950% 08/15/35	..03/17/2026	AGRA RE 2B Surplus AMI		4,611,415	4,488,000	96,811	2.C FE
15502*-AA-5	Central Port LLC SR SEC'D NTS 4.860% 11/05/29	..01/09/2026	AAhe - Sony Life [Block] Trust		14,885,290	15,000,000	66,000	1.F FE
161175-BQ-2	Charter Communications Operati Senior Secured 5.125% 07/01/49	..03/06/2026	AAHE II Surplus ISG		11,912,944	12,900,000	14,945	3.A
161175-BT-0	Charter Communications Operati Senior Secured 4.800% 03/01/50	..01/28/2026	AAIA AGRA 2 Retail MODCO		39,319,643	49,900,000	461,748	2.C FE
161175-BV-5	Charter Communications Operati Senior Secured 3.700% 04/01/51	..02/12/2026	ALDE - DFL Trust AMI		25,518,850	34,393,000	672,848	2.C FE
161175-BZ-6	Charter Communications Operati Senior Secured 3.500% 06/01/41	..01/28/2026	AGRA RE 2A Surplus AMI		12,131,839	18,760,000	282,583	2.C FE
161175-CQ-3	Charter Communications Operati Senior Secured 4.400% 12/01/61	..01/28/2026	AGRA RE 2A Surplus AMI		5,412,469	7,710,000	42,726	2.C FE
161175-CR-3	Charter Communications Operati Senior Secured 6.550% 06/01/34	..01/28/2026	AAIA AGRA 2 Retail MODCO		4,518,039	7,000,000	48,767	2.C FE
18339J-AD-7	Cleary Energy Operating LLC QLE-PIWAY ENERGY QP LLC 3.750% 02/15/31	..01/27/2026	Alpe Corporate AMI		32,238,534	31,080,000	322,118	2.C FE
191216-DC-1	Coca-Cola Co/The Senior Unsecured 2.500% 03/15/51	..01/27/2026	Bank of America		4,450,891	4,750,000	80,156	3.B FE
191216-DL-1	Coca-Cola Co/The Senior Unsecured 3.000% 03/05/51	..01/28/2026	Bank of America		9,865,633	16,463,000	153,197	1.E FE
19288T-JF-3	Columbia Pipelines Operating C Senior Unsecured 5.695% 10/01/54	..02/12/2026	ALDE - DFL Trust AMI		9,924,648	14,746,000	176,952	1.E FE
20030N-CN-9	Comcast Corp Senior Unsecured 4.960% 07/15/58	..01/28/2026	AAIA Modco FHLB - AMI		4,909,223	5,000,000	103,617	2.A FE
20030N-DH-8	Comcast Corp Senior Unsecured 2.650% 09/15/62	..03/06/2026	AAHE II Surplus ISG		1,679,853	2,000,000	28,325	1.G FE
20030N-EG-2	Comcast Corp Senior Unsecured 2.987% 11/01/63	..03/06/2026	AAHE II Surplus ISG		11,110,960	21,676,000	33,507	1.G FE
202795-LJ-5	Commonwealth Edison Co Secured 5.900% 05/15/64	..01/28/2026	Various		10,464,714	19,984,000	196,883	1.G FE
207597-EL-5	Connecticut Light and Power Co Secured 3.750% 08/15/47	..01/12/2026	Morgan Stanley		18,230,243	20,130,000	224,505	1.G FE
20838F-BH-5	ConocoPhillips Co Senior Unsecured 5.700% 04/01/48	..01/12/2026	Morgan Stanley		6,695,397	8,620,000	137,054	1.F FE
20911T-FQ-3	Consolidated Edison Co of New Senior Unsecured 4.500% 12/01/45	..01/12/2026	AGRA RE 2A Surplus AMI		14,130,239	14,400,000	97,683	1.F FE
20911T-FI-5	Consolidated Edison Co of New Senior Unsecured 4.650% 12/01/48	..01/12/2026	Morgan Stanley		6,851,330	6,000,000	42,159	1.G FE
20911T-GD-9	Consolidated Edison Co of New Senior Unsecured 6.150% 11/15/52	..01/12/2026	Morgan Stanley		6,946,111	7,960,000	43,282	1.G FE
210385-AL-4	Constellation Energy Generatio Senior Unsecured 3.750% 03/01/31	..01/15/2026	Tax Free Exchange		17,701,404	16,770,000	165,568	1.G FE
21871X-AH-2	Corebridge Financial Inc Senior Unsecured 3.900% 04/05/32	..01/22/2026	Citadel		9,282,118	10,000,000	139,583	2.A FE
21871X-AH-2	Corebridge Financial Inc Senior Unsecured 3.900% 04/05/32	..02/03/2026	Various		9,698,675	10,419,000	121,902	2.A FE
21871X-AI-6	Corebridge Financial Inc Junior Subordinated 6.975% 09/15/54	..01/28/2026	AAIA Modco FHLB - AMI		5,708,838	6,000,000	73,982	2.A FE
228373-AQ-1	Energy Transfer LP Senior Unsecured 5.625% 05/01/27	..01/28/2026	AAIA Modco FHLB - AMI		20,339,590	20,000,000	471,042	2.C FE
22865T-AV-4	Danaher Corp Senior Unsecured 2.600% 10/01/50	..03/12/2026	AAHE II Surplus ISG		6,204,136	6,800,000	84,281	2.B FE
247030-BN-0	Deil International LLC / ELIC C Senior Unsecured 5.400% 04/15/34	..01/22/2026	Citadel		8,053,090	13,494,000	156,596	1.F FE
25179H-AL-7	Devon Energy Corp Senior Unsecured 5.600% 07/15/41	..01/28/2026	AAIA Modco FHLB - AMI		5,671,079	5,827,000	83,437	2.B FE
25243B-AA-5	Diageo Investment Corp Senior Unsecured 4.250% 05/11/42	..01/22/2026	Citadel		19,468,748	20,000,000	40,444	2.B FE
25278X-BB-4	Diamondback Energy Inc Senior Unsecured 5.900% 04/18/64	..01/28/2026	AAIA AGRA 2 Retail MODCO		3,983,110	4,590,000	39,015	1.G FE
254687-EB-3	Walt Disney Co/The Senior Unsecured 6.150% 02/15/41	..02/12/2026	ALDE - DFL Trust AMI		26,217,067	27,200,000	445,778	2.B FE
25746U-BN-0	Dominion Energy Inc Senior Unsecured 4.900% 08/01/41	..01/22/2026	Citadel		21,725	2,835,000	605	1.F FE
25746U-DQ-0	Dominion Energy Inc Junior Subordinated 7.000% 06/01/54	..01/22/2026	AGRA RE 2A Surplus AMI		2,614,382	2,835,000	66,370	2.B FE
					25,971,691	24,000,000	266,000	2.C FE

SCHEDULE D - PART 3

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
260543-DD-2	Dow Chemical Co/The Senior Unsecured 3.600% 11/15/50	03/06/2026	AHE II Surplus ISG		223.688	395.000	3.830	2.C FE
26441C-AP-0	Duke Energy Corp Senior Unsecured 4.800% 12/15/45	01/12/2026	Morgan Stanley		6.982.696	7.640.000	29.269	2.B FE
26441C-AY-1	Duke Energy Corp Senior Unsecured 3.950% 06/15/47	01/12/2026	Morgan Stanley		3.915.529	5.960.000	82.169	2.B FE
26441C-BF-1	Duke Energy Corp Senior Unsecured 4.200% 06/15/49	01/12/2026	Morgan Stanley		2.576.890	3.740.000	12.217	2.B FE
26441C-BU-8	Duke Energy Corp Senior Unsecured 5.000% 08/15/53	01/12/2026	Morgan Stanley		11.702.607	13.210.000	271.539	2.B FE
26441C-CA-1	Duke Energy Corp Senior Unsecured 6.100% 08/15/53	01/12/2026	Morgan Stanley		11.763.322	11.340.000	226.737	2.B FE
26441C-CG-8	Duke Energy Corp Junior Subordinated 6.450% 09/01/54	01/29/2026	AHE - PACS Trust AAM		3.664.196	3.900.000	32.808	2.C FE
26442U-AB-0	Duke Energy Progress LLC Secured 4.200% 08/15/45	01/12/2026	Morgan Stanley		6.638.071	8.180.000	141.241	1.F FE
26444H-AW-1	Duke Energy Florida LLC Secured 5.950% 11/15/52	01/12/2026	Morgan Stanley		9.631.062	9.280.000	88.969	1.F FE
26261A-AB-6	Encompass Health Corp Senior Unsecured 4.750% 02/01/30	01/26/2026	ACRA RE II Surplus AAM		2.865.350	3.000.000	70.063	3.C FE
26273R-AR-0	Energy Transfer LP Senior Unsecured 6.500% 02/01/42	02/03/2026	AEL FIH AAM		1.584.407	1.500.000	542	2.B FE
26273R-BK-4	Energy Transfer LP Senior Unsecured 4.200% 04/15/27	01/22/2026	Citadel		6.595.008	6.590.000	77.652	2.B FE
26273R-BL-2	Energy Transfer LP Senior Unsecured 5.300% 04/15/47	01/12/2026	Morgan Stanley		9.845.440	11.000.000	162.511	2.B FE
26360A-AB-6	Enstar Finance LLC Junior Subordinated 5.500% 01/15/42	01/26/2026	AAIA Modco FHLB - AAM		1.488.289	1.500.000	2.979	2.C FE
26364G-AQ-6	Enterprise Corp Junior Subordinated 7.125% 12/01/54	01/29/2026	ORIX Life - Custody		15.397.465	14.900.000	171.040	2.C FE
26379V-BN-2	Enterprise Products Operating Junior Subordinated 5.250% 08/16/77	01/26/2026	AAIA Modco FHLB - AAM		4.288.842	4.300.000	101.588	2.B FE
26379V-BR-3	Enterprise Products Operating Junior Subordinated 5.375% 02/15/78	01/22/2026	Citadel		2.217.729	2.228.000	52.559	2.B FE
26379V-BR-3	Enterprise Products Operating Junior Subordinated 5.375% 02/15/78	01/26/2026	AAIA Modco FHLB - AAM		71.633.226	71.910.000	1,750.060	2.B FE
26379V-BZ-5	Enterprise Products Operating Senior Unsecured 3.950% 01/31/60	03/06/2026	AHE II Surplus ISG		2.195.235	3.000.000	11.850	1.G FE
26440U-BN-7	Equinix Inc Senior Unsecured 2.950% 09/15/51	03/12/2026	AHE II Surplus ISG		2.435.054	4.000.000	58.017	2.A FE
30304U-AE-6	EVER37 INC Unsecured 6.650% 06/01/55	01/22/2026	Citadel		4.481.409	4.356.000	41.842	2.C FE
30040U-AP-3	Eversource Energy Senior Unsecured 3.375% 03/01/32	01/22/2026	Citadel		5.863.648	5.690.000	75.748	2.B FE
30040U-AY-6	Eversource Energy Senior Unsecured 5.500% 01/01/34	01/22/2026	Citadel		1.239.276	1.201.000	4.037	2.B FE
30161N-BQ-3	Exelon Corp Jr Subordinated 6.500% 03/15/55	01/16/2026	ALHE SML Trust AAM		7.015.397	6.800.000	15.583	2.B FE
302570-AY-4	NexEra Energy Capital Holding Junior Subordinated 6.061% 06/15/67	01/26/2026	AAIA Modco FHLB - AAM		23.467.688	22.590.000	542.234	2.C FE
30303H-RR-6	Meta Platforms Inc Senior Unsecured 5.750% 05/15/63	01/26/2026	ACRA RE 2A Surplus AAM		2.573.845	3.000.000	22.403	2.B FE
30306U-AB-8	FLNG Liquefaction 3 LLC SR SEC'D NTS 4.360% 06/30/39	03/16/2026	AAIA ACR 2 Retail MODO		27.97.513	28.400.000	381.136	1.D FE
31428X-DK-9	FedEx Corp Senior Unsecured 3.900% 02/01/35	01/26/2026	Alhe Modco - NIAC GA - AAM		5.781.159	6.197.600	37.045	2.B FE
31428X-DQ-6	FedEx Corp Senior Unsecured 4.100% 02/01/45	03/10/2026	AAIA Modco FHLB - AAM		935.247	1.000.000	19.175	2.B FE
31428X-DX-1	FedEx Corp Senior Unsecured 4.500% 02/01/65	03/10/2026	AHE II Surplus ISG		4.075.989	5.000.000	22.208	2.B FE
31945H-AB-1	JPMorgan Chase & Co Junior Subordinated 4.475% 02/01/27	01/27/2026	AHE II Surplus ISG		2.825.641	3.650.000	17.794	2.B FE
33835P-AA-4	Five Corners Funding Trust IV Senior Unsecured 5.997% 02/15/53	01/26/2026	Alhe Corporate AAM		268.839	270.000	2.974	2.A FE
33872P-AA-7	FLNG Liquefaction 2 LLC SR SEC'D NTS 4.125% 03/31/38	01/26/2026	ACRA RE 2A Surplus ISG		3.724.738	3.600.000	97.751	1.G FE
341081-PP-7	Florida Power & Light Co Secured 3.700% 12/01/47	01/26/2026	AHE II Surplus ISG		3.563.687	3,706.500	51.332	2.B FE
341081-RR-3	Florida Power & Light Co Secured 4.125% 06/01/48	01/12/2026	Morgan Stanley		6.790.101	8.780.000	37.900	1.D FE
341081-FU-6	Florida Power & Light Co Secured 3.990% 03/01/49	01/12/2026	Morgan Stanley		2.006.996	3.980.000	15.304	1.D FE
341081-FX-0	Florida Power & Light Co Secured 3.150% 10/01/49	01/12/2026	Morgan Stanley		5.866.135	7.660.000	109.140	1.D FE
36143L-2L-8	GA Global Funding Trust Senior Secured 5.500% 01/08/29	01/12/2026	Morgan Stanley		2.303.824	4.220.000	37.664	1.D FE
375558-BK-8	Gl lead Sciences Inc Senior Unsecured 4.150% 03/01/47	01/12/2026	Morgan Stanley		6.999.182	6.910.000	5.202	1.F FE
375558-BT-9	Gl lead Sciences Inc Senior Unsecured 2.800% 10/01/50	03/19/2026	Various		13.997.487	16.790.000	255.488	1.G FE
375558-CQ-5	Gl lead Sciences Inc Senior Unsecured 5.100% 06/15/35	03/13/2026	Bank of America		15.630.500	25.000.000	328.611	1.G FE
37959G-AD-9	Global Atlantic Fin Co Senior Unsecured 7.950% 06/15/33	01/26/2026	AAIA Modco FHLB - AAM		4.750.243	4,700.000	60.581	1.G FE
38141G-BB-6	Goldman Sachs Group Inc/The Senior Unsecured 5.561% 11/19/45	01/12/2026	Morgan Stanley		14.992.865	13.100.000	124.385	2.B FE
38145G-AS-9	Goldman Sachs Group Inc/The Senior Unsecured 5.065% 01/21/37	01/22/2026	Various		55.225.139	54.770.000	466.864	1.F FE
38152B-AG-6	Goldman Sachs Private Credit C Senior Unsecured 5.875% 01/31/31	01/29/2026	AHE - Sony Life [Block] Trust		72.111.529	72.065.000	2.832	1.F FE
38152B-AJ-0	HCA Inc Senior Unsecured 5.500% 06/15/47	02/18/2026	Bank of America		3.184.330	3,200.000	33.944	2.C FE
404119-BV-0	Hone Depot Inc/The Senior Unsecured 3.900% 06/15/47	01/26/2026	ACRA RE 2A Surplus AAM		1.970.140	1.980.000	2.C FE	2.C FE
437076-BB-0	Hone Depot Inc/The Senior Unsecured 3.350% 04/15/50	01/12/2026	Morgan Stanley		6.965.338	6.933.000	45.546	2.C FE
43950G-AR-2	International Flavors & Fragra SR NTS 3.268% 11/15/40	01/12/2026	Morgan Stanley		1.899.977	2.460.000	7.523	1.F FE
461070-AC-8	Interstate Power and Light Co Senior Unsecured 6.450% 10/15/33	01/26/2026	AHE II Surplus ISG		1.972.739	2.170.000	22.683	1.F FE
46647P-BN-5	JPMorgan Chase & Co Senior Unsecured 3.110% 04/22/51	03/06/2026	AAIA Modco FHLB - AAM		767.915	1.000.000	6.627	2.C FE
46647P-E5-1	JPMorgan Chase & Co Senior Unsecured 5.534% 11/29/45	02/12/2026	AHE II Surplus ISG		1.594.068	1,500.000	27.681	2.A FE
46647P-FU-4	JPMorgan Chase & Co Senior Unsecured 5.140% 01/29/31	02/05/2026	ALHE - DFL Trust AAM		34.218.062	33.680.000	377.948	1.E FE
46647P-FJ-0	JPMorgan Chase & Co Senior Unsecured 4.898% 01/22/37	01/14/2026	Various		5.182.735	5,000.000	7.853	1.E FE
47816U-CS-1	Johnson & Johnson Senior Unsecured 2.250% 09/01/50	01/12/2026	Morgan Stanley		30.008.250	30.000.000	1.E FE	1.E FE
					4.083.047	6.670.000	95.678	1.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
48323L-AA-3	KKR Group Finance Co VIII LLC Senior Unsecured 3.500% 08/25/50	.01/28/2026	AGRA RE 2A Surplus AAM	.....	4,536,249	6,000,000	95,200	1.F
48355B-AA-4	KKR Group Finance Co X LLC Senior Unsecured 3.250% 12/15/51	.01/28/2026	AGRA RE 2A Surplus AAM	.....	5,364,238	8,000,000	31,056	1.F FE
491674-BN-8	Kentucky Utilities Co Secured 3.300% 06/01/50	.03/10/2026	AHHE II Surplus ISG	.....	2,080,706	3,000,000	27,225	1.F FE
49271V-AC-4	Keur In Dr Pepper Inc Senior Unsecured 4.985% 05/25/38	.01/27/2026	AlPe Corporate AAM	.....	976,698	1,000,000	8,585	2.C FE
494550-BP-0	Kinder Morgan Energy Partners Senior Unsecured 5.000% 03/01/43	.01/12/2026	Morgan Stanley	.....	4,902,256	5,900,000	98,267	2.A FE
49458B-AT-8	Kinder Morgan Inc Senior Unsecured 3.600% 02/15/51	.01/12/2026	Morgan Stanley	.....	14,631,556	20,840,000	308,422	2.A FE
501044-CI-6	Kroger Co/The Senior Unsecured 5.150% 08/01/43	.01/12/2026	Morgan Stanley	.....	1,949,275	2,060,000	47,741	2.A FE
501044-SG-3	Kroger Co/The Senior Unsecured 4.450% 02/01/47	.01/12/2026	Morgan Stanley	.....	9,784,846	11,580,000	231,489	2.A FE
501044-DN-0	Kroger Co/The Senior Unsecured 5.400% 01/15/49	.03/12/2026	AHHE II Surplus ISG	.....	5,636,617	6,000,000	51,300	2.B FE
501044-DN-8	Kroger Co/The Senior Unsecured 5.500% 09/15/54	.01/12/2026	Morgan Stanley	.....	4,798,550	5,000,000	90,139	2.A FE
501044-DN-8	Kroger Co/The Senior Unsecured 5.500% 09/15/54	.01/28/2026	AGRA RE 2A Surplus AAM	.....	7,781,700	8,000,000	164,588	2.A FE
501044-DY-6	Kroger Co/The Senior Unsecured 5.650% 09/15/64	.01/28/2026	AGRA RE 2A Surplus AAM	.....	8,072,914	8,800,000	183,688	2.A FE
502481-AQ-2	L3Harris Technologies Inc Senior Unsecured 5.400% 07/31/33	.02/11/2026	Various	.....	18,820,883	18,800,000	215,700	2.B FE
512807-AI-5	Lam Research Corp Senior Unsecured 4.675% 03/15/49	.03/12/2026	AHHE II Surplus ISG	.....	6,703,365	7,450,000	178,567	1.G FE
512807-AH-8	Lam Research Corp Senior Unsecured 2.975% 06/15/50	.03/12/2026	AHHE II Surplus ISG	.....	7,908,739	11,500,000	79,901	1.G FE
53079E-BG-8	Liberty Mutual Group Inc Senior Unsecured 4.569% 02/01/29	.01/22/2026	Citadel	.....	6,623,680	6,503,000	141,958	2.B FE
53079E-BK-9	Liberty Mutual Group Inc SENIOR 3.950% 05/15/60	.03/12/2026	AHHE II Surplus ISG	.....	6,184,301	9,000,000	115,538	2.B FE
530830-BQ-1	Lockhead Martin Corp Senior Unsecured 2.800% 06/15/50	.01/28/2026	Bank of America	.....	3,954,517	6,148,000	21,040	1.F FE
538830-BW-8	Lockhead Martin Corp Senior Unsecured 5.250% 01/15/33	.01/08/2026	AGRA RE II Surplus AAM	.....	284,211	270,000	6,812	1.F FE
546881-DQ-7	Lowe's Cos Inc Senior Unsecured 4.050% 05/03/47	.01/12/2026	Morgan Stanley	.....	14,855,827	18,530,000	146,386	2.A FE
546881-DN-4	Lowe's Cos Inc Senior Unsecured 5.125% 04/15/50	.03/12/2026	AHHE II Surplus ISG	.....	3,357,569	4,000,000	83,708	2.A FE
546881-EB-0	Lowe's Cos Inc Senior Unsecured 4.450% 04/01/62	.01/28/2026	AHHE II Surplus ISG	.....	11,825,473	14,900,000	215,491	2.A FE
55336V-AL-4	MPX LP Senior Unsecured 5.200% 03/01/47	.01/12/2026	Morgan Stanley	.....	6,869,141	7,630,000	145,479	2.B FE
55336V-AN-0	MPX LP Senior Unsecured 4.700% 04/15/48	.01/12/2026	Morgan Stanley	.....	19,784,729	23,660,000	271,827	2.B FE
55336V-AN-0	MPX LP Senior Unsecured 4.700% 04/15/48	.03/12/2026	AHHE II Surplus ISG	.....	15,601,812	19,000,000	372,318	2.B FE
55336V-AP-5	MPX LP Senior Unsecured 4.900% 04/15/58	.01/28/2026	AAIA Modco FHLB - AAM	.....	992,718	1,200,000	16,823	2.B FE
55336V-BX-7	MPX LP Senior Unsecured 5.500% 06/01/34	.01/22/2026	Citadel	.....	10,633,567	10,412,000	82,718	2.B FE
58013K-FC-3	McDonald's Corp Senior Unsecured 4.460% 03/01/47	.01/12/2026	Morgan Stanley	.....	9,805,374	11,370,000	185,521	2.A FE
58013K-HR-5	McDonald's Corp Senior Unsecured 3.625% 09/01/49	.01/12/2026	Morgan Stanley	.....	14,688,530	19,900,000	263,175	2.A FE
58013K-HR-0	McDonald's Corp Senior Unsecured 4.200% 04/01/50	.03/06/2026	AHHE II Surplus ISG	.....	310,275	382,000	6,908	2.A FE
585055-BT-2	Medtronic Inc Senior Unsecured 4.375% 03/15/35	.03/17/2026	AGRA RE 2B Surplus AAM	.....	3,884,662	4,000,000	972	1.G FE
585060-AA-6	Medline Borrower LP/Medline Co MEDLINE BORROWER/MED CO 6.250% 04/01/29	.01/27/2026	AlPe Corporate AAM	.....	10,328,270	10,000,000	201,389	2.C FE
58833V-BB-0	Merck & Co Inc Senior Unsecured 2.450% 06/24/50	.01/28/2026	Bank of America	.....	10,539,405	18,531,000	44,140	1.E FE
58833V-BF-1	Merck & Co Inc Senior Unsecured 2.750% 12/10/51	.03/19/2026	Various	.....	14,539,988	23,750,000	181,424	1.E FE
58833V-BF-3	Merck & Co Inc Senior Unsecured 4.950% 09/15/35	.03/17/2026	AGRA RE 2B Surplus AAM	.....	25,101,003	25,000,000	6,875	1.E FE
58833V-BZ-7	Merck & Co Inc Senior Unsecured 4.750% 12/04/35	.03/13/2026	Morgan Stanley	.....	4,612,580	4,700,000	63,254	1.E FE
58833V-CA-1	Merck & Co Inc Senior Unsecured 5.500% 03/15/46	.01/12/2026	Morgan Stanley	.....	20,031,153	20,050,000	119,465	1.E FE
58833V-CB-9	Merck & Co Inc MERCK & CO INC 5.784% 04/06/55 5.550% 12/04/55	.02/25/2026	AHHE - PACS Trust AAM	.....	13,008,830	13,000,000	182,338	1.E FE
617446-BN-2	Morgan Stanley Senior Unsecured 5.597% 03/24/51	.01/12/2026	Morgan Stanley	.....	32,545,423	32,960,000	548,388	1.G FE
61747V-GC-3	Morgan Stanley Senior Unsecured 5.900% 03/13/47	.03/11/2026	Various	.....	50,000,000	50,000,000	.....	1.E FE
61748L-AN-2	Morgan Stanley Senior Unsecured 4.800% 10/22/36	.01/22/2026	Citadel	.....	9,940,030	10,045,000	124,215	1.E FE
629308-AA-1	NJ AIA FEE 2021 LLC SR SEC'D NTS 3.57% 11/25/36	.02/20/2026	AHHE Surplus AAM	.....	6,657,144	9,491,486	23,182	1.G PL
63496B-AJ-9	NBUUniversal Media LLC Senior Unsecured 4.450% 01/15/43	.01/22/2026	Citadel	.....	5,410,320	6,270,000	6,200	1.G FE
64952V-EY-5	New York Life Global Funding Secured 4.850% 01/09/28	.02/12/2026	ALHE - DFL Trust AAM	.....	18,544,974	18,200,000	80,914	1.B FE
65163L-AF-6	Nemont Corp / Newcrest Financ Senior Unsecured 4.200% 05/19/50	.03/06/2026	AHHE II Surplus ISG	.....	1,271,227	1,550,000	20,434	1.G FE
65339K-AV-2	NexEra Energy Capital Holding Junior Subordinated 4.800% 12/01/77	.01/22/2026	Citadel	.....	4,641,714	4,696,000	32,559	2.B FE
65339K-AV-2	NexEra Energy Capital Holding Junior Subordinated 3.800% 03/15/82	.01/28/2026	AAIA Modco FHLB - AAM	.....	6,543,173	6,600,000	50,160	2.B FE
65339K-CB-4	NexEra Energy Capital Holding Junior Subordinated 4.800% 12/01/77	.01/22/2026	Citadel	.....	2,207,220	2,848,000	38,480	2.B FE
65339K-CN-8	NexEra Energy Capital Holding Junior Subordinated 6.700% 09/01/54	.01/28/2026	AGRA RE 2A Surplus AAM	.....	36,188,579	35,000,000	957,542	2.B FE
65473P-AR-6	NISource Inc Junior Subordinated 6.950% 11/30/54	.01/27/2026	AlPe Corporate AAM	.....	12,096,119	12,190,000	194,141	2.C FE
65473Q-BB-8	NISource Inc Senior Unsecured 5.250% 02/15/43	.01/12/2026	Morgan Stanley	.....	6,851,054	7,110,000	153,458	2.B FE
65473Q-BC-6	NISource Inc Senior Unsecured 4.800% 02/15/44	.01/12/2026	Morgan Stanley	.....	3,811,592	4,330,000	85,445	2.B FE
65473Q-BC-6	NISource Inc Senior Unsecured 4.800% 02/15/44	.01/28/2026	AAIA Modco FHLB - AAM	.....	3,887,216	4,300,000	93,453	2.B FE
65473Q-BF-9	NISource Inc Senior Unsecured 4.375% 05/15/47	.01/12/2026	Morgan Stanley	.....	9,690,884	11,860,000	83,597	2.B FE
655844-BY-3	Norfolk Southern Corp Senior Unsecured 4.150% 02/28/48	.03/12/2026	AHHE II Surplus ISG	.....	6,670,347	8,670,000	130,258	2.A FE
655844-CH-9	Norfolk Southern Corp Senior Unsecured 3.155% 05/15/55	.03/12/2026	AHHE II Surplus ISG	.....	3,774,457	5,656,000	61,071	2.A FE
665772-CA-5	Northern States Power Co/MN Secured 5.100% 05/15/53	.03/06/2026	AHHE II Surplus ISG	.....	9,193,926	9,900,000	155,678	1.E FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

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668807-BP-6	Northrop Grumman Corp Senior Unsecured 4.035% 10/15/47	..01/12/2026	Morgan Stanley		24,721,237	30,440,000	289,888	2.A FE
668807-BU-5	Northrop Grumman Corp Senior Unsecured 5.250% 05/01/50	..01/12/2026	Morgan Stanley	.....	9,692,660	10,960,000	108,780	2.A FE
668807-BU-5	Northrop Grumman Corp Senior Unsecured 5.250% 05/01/50	..03/12/2026	AHE II Surplus ISG	.....	7,034,768	7,500,000	143,281	2.A FE
668894-BH-0	Novartis Capital Corp Senior Unsecured 4.600% 03/18/33	..03/16/2026	Various	.....	9,957,400	10,000,000	.....	1.D FE
668894-BJ-6	Novartis Capital Corp Senior Unsecured 4.900% 03/18/36	..03/16/2026	Various	.....	5,185,388	5,200,000	.....	1.D FE
668894-BK-3	Novartis Capital Corp Senior Unsecured 5.650% 03/18/46	..03/16/2026	Various	.....	7,982,880	8,000,000	.....	1.D FE
668894-BL-1	Novartis Capital Corp Senior Unsecured 5.700% 03/18/56	..03/16/2026	Various	.....	4,757,760	4,800,000	.....	1.D FE
670346-AQ-8	Nucor Corp Senior Unsecured 4.400% 05/01/48	..03/10/2026	AHE II Surplus ISG	.....	2,582,266	3,000,000	47,300	1.G FE
67080L-AC-9	Nuveen LLC Senior Unsecured 5.550% 07/15/30	..01/22/2026	Citadel	.....	1,936,540	1,841,000	2,271	2.A FE
674599-DJ-9	Occidental Petroleum Corp Senior Unsecured 6.450% 09/15/36	..01/26/2026	AIAA Modco FHLB - AMI	.....	577,065	540,000	12,868	2.C FE
674599-EU-1	Occidental Petroleum Corp Senior Unsecured 6.200% 03/15/40	..02/12/2026	ALBE - DFL Trust AMI	.....	2,665,357	2,000,000	50,633	2.C FE
674599-EL-3	Occidental Petroleum Corp Senior Unsecured 6.050% 10/01/54	..02/12/2026	ALBE - DFL Trust AMI	.....	9,417,633	9,231,000	203,223	2.C FE
676050-AN-6	Oglethorpe Power Corp Secured 5.050% 10/01/49	..01/12/2026	Morgan Stanley	.....	3,912,738	4,350,000	62,241	2.A FE
677050-AS-5	Oglethorpe Power Corp Secured 4.500% 04/01/47	..01/12/2026	Morgan Stanley	.....	3,523,252	4,650,000	59,288	2.A FE
681919-BT-2	Omnicom Group Inc Senior Unsecured 3.375% 03/01/41	..01/16/2026	Tax Free Exchange	.....	10,980,809	11,000,000	139,219	2.A FE
682680-BN-2	ONEOK Inc Senior Unsecured 6.625% 09/01/53	..01/12/2026	Morgan Stanley	.....	24,374,288	23,140,000	962,109	2.B FE
682680-BY-4	ONEOK Inc Senior Unsecured 5.150% 10/15/43	..01/12/2026	Morgan Stanley	.....	6,875,235	7,520,000	94,668	2.B FE
682680-BY-8	ONEOK Inc Senior Unsecured 4.200% 10/03/47	..01/12/2026	Morgan Stanley	.....	3,549,331	5,090,000	59,383	2.B FE
682680-9J-2	ONEOK Inc Senior Unsecured 6.500% 09/01/30	..01/22/2026	Citadel	.....	6,290,810	5,683,000	150,834	2.B FE
68389X-DZ-5	Oracle Corp Senior Unsecured 5.700% 02/04/36	..02/02/2026	Various	.....	110,907,121	111,033,000	.....	2.B FE
68389X-EA-9	Oracle Corp Senior Unsecured 6.550% 02/04/46	..02/02/2026	Various	.....	74,521,336	74,610,000	.....	2.B FE
68389X-EB-7	Gracie Corp Senior Unsecured 6.700% 02/04/36	..02/02/2026	Various	.....	46,032,991	46,116,000	.....	2.B FE
683304-AH-7	PECO Energy Co Secured 3.900% 03/01/48	..01/12/2026	Morgan Stanley	.....	1,627,413	2,050,000	29,315	1.F FE
686828-BD-3	PEG Power LLC Senior Unsecured 5.200% 05/15/30	..01/22/2026	Citadel	.....	1,246,751	1,221,000	11,983	2.B FE
686828-BE-1	PEG Power LLC Senior Unsecured 5.750% 05/15/35	..01/22/2026	Citadel	.....	4,628,766	4,276,000	48,614	2.B FE
694308-LA-3	Pacific Gas and Electric Co Secured 5.200% 05/01/36	..02/18/2026	Various	.....	13,669,904	13,712,000	.....	2.A FE
695114-DD-7	PacificCorp Secured 5.450% 02/15/34	..01/22/2026	ALBE - DFL Trust AMI	.....	1,973,004	1,945,000	46,229	2.A FE
717081-DE-0	Pfizer Inc Senior Unsecured 4.300% 06/15/43	..01/22/2026	Citadel	.....	4,204,263	4,789,000	21,737	1.F FE
717081-EK-5	Pfizer Inc Senior Unsecured 4.200% 09/15/48	..01/12/2026	Morgan Stanley	.....	9,614,050	11,630,000	162,860	1.F FE
717081-FA-6	Pfizer Inc Senior Unsecured 2.700% 05/28/50	..01/28/2026	Bank of America	.....	14,898,242	29,645,000	108,176	1.F FE
717081-FF-5	Pfizer Inc Senior Unsecured 4.875% 11/15/35	..03/13/2026	Bank of America	.....	4,660,473	4,700,000	73,193	1.F FE
718546-AL-8	Phillips 66 Senior Unsecured 4.875% 11/15/44	..01/12/2026	Morgan Stanley	.....	19,773,585	22,230,000	174,588	2.A FE
720186-AK-1	Piedmont Natural Gas Co Inc Senior Unsecured 3.640% 11/01/46	..03/12/2026	AHE II Surplus ISG	.....	12,232,270	16,500,000	218,552	2.A FE
72051V-AU-6	Principal Financial Group Inc Senior Unsecured 5.500% 03/15/53	..01/28/2026	AGRA RE 2A Surplus AMI	.....	8,783,747	9,000,000	182,875	1.G FE
743320-BP-6	Prudential Financial Inc Junior Subordinated 6.500% 03/15/54	..03/03/2026	Goldman Sachs	.....	2,940,000	2,900,000	86,450	2.B FE
745310-AQ-5	Puget Energy Inc Senior Secured 5.725% 03/15/35	..01/22/2026	Citadel	.....	4,989,284	4,488,000	91,376	2.C FE
74834L-AY-6	Quest Diagnostics Inc Senior Unsecured 4.700% 03/30/45	..03/06/2026	AHE II Surplus ISG	.....	1,192,144	1,305,000	26,579	2.A FE
749983-AA-0	RHE Finance US LLC Senior Unsecured 5.875% 04/16/34	..01/22/2026	Citadel	.....	4,627,542	4,388,000	69,477	2.B FE
75519E-CH-0	RTX Corp Senior Unsecured 5.150% 02/27/33	..01/08/2026	AGRA RE II Surplus AMI	.....	425,424	410,000	7,684	2.A FE
764105-AG-9	SBA Communications Corp SBA COMMUNICATIONS CORP 3.125% 02/01/29	..01/27/2026	ALBE Corporate AMI	.....	4,792,202	5,000,000	76,389	3.A FE
76587J-2B-8	Sammons Financial Group Global Secured 5.050% 04/10/28	..03/12/2026	ALBE Modco - VIAC GA - AMI	.....	5,060,840	5,000,000	43,486	1.E FE
76868J-AF-7	Sammons Financial Group Inc Senior Unsecured 6.875% 04/15/34	..01/28/2026	AIAA Modco FHLB - AMI	.....	12,816,616	11,700,000	230,141	2.A FE
81685V-BH-1	Sempra Senior Unsecured 3.800% 02/01/38	..01/28/2026	AIAA Modco FHLB - AMI	.....	1,286,445	1,500,000	28,025	2.B FE
81685V-BH-8	Sempra Junior Subordinated 6.375% 04/01/56	..03/31/2026	Various	.....	1,617,920	1,600,000	51,992	2.C FE
81728U-AA-2	Sensata Technologies Inc SENIOR 4.375% 02/15/30	..01/28/2026	AGRA RE II Surplus AMI	.....	4,902,058	5,000,000	99,045	3.B FE
817565-CE-2	Service Corp International/US Senior Unsecured 5.125% 06/01/29	..01/27/2026	ALBE Corporate AMI	.....	7,142,319	7,091,000	56,531	3.C FE
829932-AB-8	Sixth Street Lending Partners Sr Unsecured 6.500% 03/11/29	..03/11/2026	ALBE Corporate AMI	.....	17,590,326	17,200,000	559,000	2.C FE
833689-BY-9	Societe Generale SA Senior Non Preferred 6.06% 01/19/05	..01/28/2026	AGRA RE 2A Surplus AMI	.....	40,322,573	38,136,000	57,833	2.B FE
837004-CJ-7	Dominion Energy South Carol Inc Secured 5.100% 06/01/65	..03/10/2026	AHE II Surplus ISG	.....	1,809,265	2,000,000	28,050	1.F FE
842400-DE-7	Southern Califormia Edison Co Secured 3.600% 02/01/45	..03/06/2026	AHE II Surplus ISG	.....	1,464,205	2,000,000	7,000	2.A FE
842400-GR-8	Southern California Edison Co Secured 4.875% 03/01/49	..03/06/2026	AHE II Surplus ISG	.....	171,263	202,000	137	1.G FE
842587-CX-3	Southern Co/The Junior Unsecured 4.400% 07/01/46	..01/12/2026	Morgan Stanley	.....	19,884,709	25,520,000	34,486	2.A FE
842587-DJ-3	Southern Co/The Junior Subordinated 3.750% 09/15/51	..01/28/2026	AIAA Modco FHLB - AMI	.....	22,402,526	22,600,000	313,104	2.B FE
842587-EJ-2	Southern Co/The Junior Subordinated 6.000% 04/01/58	..03/16/2026	JPM SECURITIES LLC	.....	40,500,000	40,500,000	.....	2.C FE
84265V-AG-0	Southern Copper Corp Senior Unsecured 5.250% 11/08/42	..03/12/2026	ALBE Modco - VIAC GA - AMI	.....	3,278,150	3,900,000	70,525	2.A FE
84265V-AJ-4	Southern Copper Corp Senior Unsecured 5.875% 04/23/45	..03/06/2026	AHE II Surplus ISG	.....	1,288,686	280,000	6,077	2.A FE
843646-AH-3	Southern Power Co Senior Unsecured 5.150% 09/15/41	..01/28/2026	AIAA Modco FHLB - AMI	.....	4,187,140	4,300,000	81,813	2.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
888119-BP-4	Steel Dynamics Inc Senior Unsecured 3.250% 10/15/50	01/28/2026	AHE II Surplus ISG		341,475	500,000	4,649	2.B FE
867656-AP-4	Energy Transfer LP Senior Unsecured 5.300% 04/01/44	01/12/2026	Morgan Stanley		6,884,472	7,540,000	113,226	2.B FE
869448-AJ-2	Sutter Health Unsecured 3.361% 06/15/50	01/08/2026	AGRA RE II Surplus AAM		88,071	125,000	1,669	1.E FE
872540-AU-3	TUX Cos Inc/The Senior Unsecured 4.500% 04/15/50	03/10/2026	AARE II Surplus ISG		2,406,079	2,750,000	49,844	1.F FE
872644-AX-3	T-Mobile USA Inc Senior Unsecured 4.375% 04/15/40	01/28/2026	AAlA Modco HLB - AAM		886,652	1,050,000	12,517	2.B FE
872644-BL-8	T-Mobile USA Inc Senior Unsecured 3.000% 02/15/41	01/22/2026	Citadel		7,943,080	10,652,000	140,251	2.A FE
872644-BN-4	T-Mobile USA Inc Senior Unsecured 3.300% 02/15/51	01/12/2026	Various		19,237,016	28,980,000	387,735	2.A FE
872644-BY-0	T-Mobile USA Inc Senior Unsecured 3.600% 11/15/60	03/06/2026	AHE II Surplus ISG		29,534,085	44,140,000	489,954	2.A FE
872644-DD-4	T-Mobile USA Inc Senior Unsecured 6.000% 06/15/64	01/28/2026	AGRA RE 2A Surplus AAM		4,088,620	4,000,000	28,667	2.A FE
872644-JF-9	T-Mobile USA Inc Senior Unsecured 5.150% 04/15/34	03/17/2026	AGRA RE 2B Surplus AAM		6,062,926	6,000,000	130,467	2.A FE
87422V-AN-8	TALEN ENERGY SUPPLY LLC Senior Unsecured 6.500% 02/01/36	01/27/2026	AAlA NonModco AAM		10,268,892	10,000,000	162,500	4.B FE
882384-AA-1	Texas Eastern Transmission LP SR NTS 3.100% 10/01/40	03/16/2026	LSVI Modco AAM		742,610	1,000,000	14,208	1.G PL
882484-AC-2	Time Health Resources Senior Unsecured 2.326% 11/15/50	01/09/2026	AGRA RE II Surplus AAM		243,541	425,000	1,457	1.C FE
887323-AJ-7	Time Warner Cable LLC Senior Secured 6.550% 05/01/37	01/27/2026	Alche Corporate AAM		11,763,564	11,640,000	82,134	2.C FE
89417E-AR-0	Travelers Cos Inc/The Senior Unsecured 3.050% 06/08/51	01/28/2026	Bank of America		9,961,078	14,988,000	64,415	1.F FE
906548-CS-9	Union Electric Co Secured 2.625% 03/15/51	03/12/2026	AARE II Surplus ISG		4,865,719	8,250,000	106,477	1.F FE
907818-EG-9	Union Pacific Corp Senior Unsecured 4.375% 11/15/65	01/27/2026	Alche Corporate AAM		96,992	125,000	1,094	1.G FE
907818-FK-9	Union Pacific Corp Senior Unsecured 3.250% 02/05/50	01/12/2026	Morgan Stanley		14,047,117	20,130,000	287,132	1.G FE
911312-BN-5	United Parcel Service Inc Senior Unsecured 3.750% 11/15/47	01/12/2026	Morgan Stanley		4,982,087	6,980,000	38,425	1.F FE
911312-BS-4	United Parcel Service Inc Senior Unsecured 3.400% 09/01/49	01/12/2026	Morgan Stanley		4,933,083	6,650,000	85,397	1.F FE
911312-BV-7	United Parcel Service Inc Senior Unsecured 5.200% 04/01/40	01/29/2026	AARE - APAC Dedicated Surplus		5,008,716	4,950,000	84,370	1.F FE
913017-CX-5	RIX Corp Senior Unsecured 4.625% 11/16/48	01/12/2026	Morgan Stanley		1,949,804	2,220,000	16,257	2.A FE
91324P-JF-6	UnitiedHealth Group Inc Senior Unsecured 3.750% 10/15/47	01/12/2026	Morgan Stanley		6,901,353	8,990,000	82,408	1.F FE
91324P-JF-6	UnitiedHealth Group Inc Senior Unsecured 3.750% 10/15/47	01/28/2026	AARE II Surplus ISG		6,214,976	8,000,000	86,906	1.F FE
91324P-DT-6	UnitiedHealth Group Inc Senior Unsecured 3.500% 08/15/39	01/29/2026	AARE - APAC Dedicated Surplus		14,927,733	18,000,000	287,000	1.F FE
91324P-ET-5	UnitiedHealth Group Inc Senior Unsecured 6.050% 02/15/63	01/22/2026	Citadel		8,161,714	7,917,000	210,218	1.F FE
91324P-ET-5	UnitiedHealth Group Inc Senior Unsecured 6.050% 02/15/63	01/28/2026	AGRA RE 2A Surplus AAM		25,921,629	24,690,000	676,335	1.F FE
91324P-FQ-0	UnitiedHealth Group Inc Senior Unsecured 5.300% 06/15/35	03/17/2026	AGRA RE 2B Surplus AAM		2,659,175	2,600,000	35,216	1.F FE
91403F-AA-6	Univ of Iowa Energy Collaborat SR SEC'd NTS 3.620% 06/30/50	02/20/2026	AARE Surplus AAM		3,948,873	4,477,247	22,511	1.G PL
91412N-AK-6	University of Chicago/The BOS SR 2014B 4.411% 10/01/44	01/28/2026	AAlA Modco HLB - AAM		838,535	900,000	12,902	1.C FE
91913V-AL-4	Valero Energy Corp Senior Unsecured 6.625% 06/15/37	03/12/2026	AARE II Surplus ISG		12,056,931	11,000,000	176,115	2.B FE
92343V-CX-4	Verizon Communications Inc Senior Unsecured 3.400% 03/22/41	01/14/2026	Various		12,987,480	16,500,000	176,092	2.A FE
927804-FR-0	Virginia Electric and Power Co Senior Unsecured 4.450% 02/15/44	01/12/2026	Morgan Stanley		6,654,024	7,800,000	144,160	1.G FE
927804-FY-5	Virginia Electric and Power Co Senior Unsecured 3.800% 09/15/47	01/12/2026	Morgan Stanley		3,938,945	5,000,000	63,523	2.A FE
927804-GA-6	Virginia Electric and Power Co Senior Unsecured 4.600% 12/01/48	01/12/2026	Morgan Stanley		3,736,444	4,530,000	23,238	1.G FE
92939V-AE-5	WEC Energy Group Inc WEC Energy Group Inc 6.740% 06/15/55	03/16/2026	Various		33,960,104	32,000,000	489,024	2.B FE
95000V-ZS-1	Wells Fargo & Co Senior Unsecured 2.393% 06/02/28	01/22/2026	Citadel		4,651,225	4,756,000	16,123	2.A FE
95000V-2U-6	Wells Fargo & Co Senior Unsecured 3.350% 03/02/33	01/23/2026	Morgan Stanley		6,979,500	7,500,000	100,500	2.A FE
95000V-2V-4	Wells Fargo & Co Senior Unsecured 3.526% 03/24/28	01/22/2026	Citadel		3,671,869	3,695,000	43,067	2.A FE
95000V-3T-8	Wells Fargo & Co Senior Unsecured 4.970% 04/23/29	01/28/2026	AARE II Surplus ISG		20,966,494	20,000,000	282,306	1.E FE
982654-AJ-3	Western Midstream Operating LP Senior Unsecured 5.300% 03/01/48	01/29/2026	AARE - Sony Life [Block] Trust		6,010,798	6,900,000	150,343	2.C FE
984657-BV-1	Williams Cos Inc/The Senior Unsecured 5.750% 06/24/44	01/12/2026	Morgan Stanley		6,882,410	6,980,000	21,182	2.B FE
984657-CI-0	Williams Cos Inc/The Senior Unsecured 5.750% 03/15/36	01/22/2026	Citadel		5,953,186	5,993,000	11,508	2.B FE
984657-CI-8	Williams Cos Inc/The Senior Unsecured 5.950% 03/15/56	01/12/2026	Morgan Stanley		20,813,212	20,740,000	17,139	2.B FE
98494L-AE-5	Williams Cos Inc/The Senior Unsecured 4.850% 03/01/48	01/12/2026	Morgan Stanley		6,654,958	7,780,000	138,354	2.B FE
976826-BK-2	Wisconsin Power and Light Co Senior Unsecured 4.100% 10/15/44	01/28/2026	AAlA Modco HLB - AAM		1,897,186	2,300,000	26,980	2.A FE
02740V-AQ-2	Portigon Ag (New York Branch) SUB NTS SER 2 6.030% 01/02/27	01/02/2026	Interest Capitalization		946,811	946,811		1.C Z
02740V-AH-0	Portigon Ag (New York Branch) SUB NTS SER 12 6.030% 01/02/27	01/02/2026	Interest Capitalization		704,419	704,419		1.C Z
06982V-AH-9	PD Ports Ltd PD Ports Ltd 6.200% 01/13/36	01/06/2026	PRIVATE		38,118,921	38,118,921		2.B PL
06982V-AJ-5	PD Ports Ltd PD Ports Ltd 6.310% 01/13/36	01/06/2026	PRIVATE		36,109,773	36,109,773		2.B PL
06982V-AK-2	PD Ports Ltd PD Ports Ltd 6.31% 17 Mar 38 6.310% 03/17/38	01/06/2026	PRIVATE		9,027,443	9,027,443		2.B PL
01626P-AU-0	Alimentation Couche-Tard Inc Senior Unsecured 5.267% 02/12/34	01/22/2026	Citadel		1,988,329	1,961,000	32,059	2.A FE
112586-AB-8	Brookfield Asset Management LT Senior Unsecured 6.077% 09/15/55	01/28/2026	AAlA Modco HLB - AAM		18,533,862	17,960,000	421,413	1.G FE
113004-AA-3	Brookfield Asset Management LT Senior Unsecured 5.795% 04/24/35	01/22/2026	Citadel		4,626,562	4,422,000	63,352	1.G FE
136375-CX-6	Canadian National Railway Co Senior Unsecured 3.200% 08/02/46	03/10/2026	AARE II Surplus ISG		3,657,107	5,000,000	16,889	1.F FE
21037V-AC-4	Constellation Software Inc/Can Senior Unsecured 5.158% 02/16/29	01/22/2026	AARE - DFL Trust AAM		6,602,610	6,800,000	138,578	2.B FE
2650N-AH-7	Enbridge Inc Senior Unsecured 5.500% 12/01/46	01/28/2026	AAlA Modco HLB - AAM		4,245,789	4,300,000	37,446	2.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
29250N-AW-5	Enbridge Inc Subordinated 6.250% 03/01/78	02/12/2026	ALHE – DFL Trust AAM		33,288.925	32,730.00	914.849	2.C FE
29250N-CF-0	Enbridge Inc Junior Subordinated 7.200% 06/27/54	01/28/2026	AGRA RE 2A Surplus AAM		8,002.722	7,500.00	46.500	2.C FE
88352H-AW-1	TransCanada Pipelines Ltd Senior Unsecured 4.625% 03/01/34	02/03/2026	AEL Modco AAM		283.645	270.00	5.273	2.B FE
88352H-AC-2	TransCanada Trust Junior Subordinated 5.300% 03/15/77	01/28/2026	AAIA Modco FHLB – AAM		17,662.364	17,600.00	344.618	2.C FE
000000-00-0	E.ON International Finance BV Senior Unsecured 6.125% 07/06/39	02/27/2026	Morgan Stanley		31,480.355	30,316.505	1,220.966	2.A FE
000000-00-0	NATIONAL GRID ELECTRICITY TRAN Senior Unsecured 5.272% 01/18/43	02/27/2026	Morgan Stanley		28,291.968	30,316.505	192.670	2.A Z
000000-00-0	Vodafone International Financial Senior Unsecured 4.000% 02/10/43	02/27/2026	Morgan Stanley		15,384.351	15,381.272	36.664	2.B Z
000000-00-0	Enel Finance International NV Senior Unsecured 4.500% 02/20/43	02/27/2026	Morgan Stanley		27,334.610	26,552.130	36.009	2.A FE
000000-00-0	Suez SICA Senior Unsecured 6.625% 10/05/43	02/27/2026	Morgan Stanley		38,571.689	36,379.805	983.874	2.B FE
000000-00-0	Scottish Hydro Electric Transn Senior Unsecured 5.500% 01/15/44	02/27/2026	Morgan Stanley		28,974.696	30,316.505	214.707	2.A Z
000000-00-0	Acmea BV Unsecured 5.625% 11/02/44	02/27/2026	Morgan Stanley		17,542.083	15,931.272	297.075	2.C Z
000000-00-0	TotalEnergies Capital Internal Senior Unsecured 3.852% 03/03/45	02/27/2026	Morgan Stanley		19,888.726	21,267.043	375.208	2.A FE
000000-00-0	Legal & General Group PLC Unsecured 6.625% 04/01/55	02/27/2026	Morgan Stanley		14,204.967	13,474.002	521.443	2.C Z
000000-00-0	RWE AG Unsecured 4.625% 06/18/55	02/27/2026	Morgan Stanley		16,365.309	15,950.282	115.229	2.C FE
000000-00-0	Enel SpA Unsecured 4.125% Perpet.	02/27/2026	Morgan Stanley		21,308.819	21,241.686	204.513	1.G Z
000000-00-0	TotalEnergies SE TOTALENERGIES SE 4.500% Perpet.	02/27/2026	Morgan Stanley		16,272.797	15,950.282	175.531	2.C FE
000000-00-0	British American Tobacco PLC Unsecured 4.750% Perpet.	02/27/2026	Morgan Stanley		41,860.807	41,352.584	667.306	2.C FE
00131L-AK-1	AIA Group Ltd Subordinated 3.200% 09/16/40	03/12/2026	AAHE II Surplus ISG		8,792.296	11,220.00	175.531	1.F FE
00388H-AH-4	Abu Dhabi National Energy Co P Senior Unsecured 4.000% 10/03/49	03/12/2026	ALHE Modco – VIAC GA – AAM		2,968.555	3,000.00	33.000	1.D FE
00792A-AJ-2	Aegion Ltd Subordinated 5.500% 04/11/48	01/12/2026	Morgan Stanley		9,882.978	9,730.00	136.761	2.C FE
009279-AC-4	Airbus SE Senior Unsecured 3.950% 04/10/47	01/28/2026	AAHE II Surplus ISG		983.960	1,200.00	14.220	1.F FE
018820-AD-2	Allianz SE Subordinated 5.600% 09/03/54	01/28/2026	AGRA RE 2A Surplus AAM		5,722.483	5,600.00	126.311	1.E FE
035127-AB-7	AngloGold Ashanti Holdings PLC Senior Unsecured 6.500% 04/15/40	02/12/2026	ALHE – DFL Trust AAM		890.501	830.00	17.534	3.A FE
035127-AE-1	AngloGold Ashanti Holdings PLC Senior Unsecured 3.750% 10/01/30	01/28/2026	AAHE II Surplus ISG		5,148.355	5,350.00	65.203	2.C FE
04385V-AE-4	Ascel Group Ltd Senior Unsecured 6.340% 06/15/35	01/29/2026	Various		10,649.405	10,278.00	78.306	2.A FE
05583J-AW-4	BPCE SA Senior Non Preferred 5.748% 07/19/33	01/28/2026	AAIA Modco FHLB – AAM		47,053.780	45,300.00	65.096	2.A FE
05964H-AQ-8	Banco Santander SA BANC SANTANDER SA 4.175% 03/24/28	01/22/2026	Citadel		6,198.326	6,200.00	85.564	1.G FE
05964H-BK-2	Banco Santander SA Senior Non Preferred 5.525% 03/14/28	01/28/2026	AAIA Modco FHLB – AAM		25,189.995	24,800.00	512.511	1.G FE
05964H-BF-1	Banco Santander SA Senior Preferred 5.365% 07/15/28	03/12/2026	Various		40,394.114	40,200.00	92.010	1.E FE
05971H-AQ-5	Banco Santander Chile Senior Unsecured 3.177% 10/26/31	03/12/2026	ALHE Modco – VIAC GA – AAM		7,484.130	8,000.00	96.016	1.G FE
067316-AF-6	Bacardi Ltd SENIOR 4.700% 05/15/28	01/27/2026	ALHE Corporate AAM		6,241.026	6,200.00	38.200	2.C FE
12661P-AQ-1	CSL Finance PLC Senior Unsecured 4.625% 04/27/42	02/12/2026	ALHE – DFL Trust AAM		9,118.248	10,000.00	134.896	1.G FE
202712-BJ-3	Commonwealth Bank of Australia Subordinated 4.316% 01/10/48	01/28/2026	AGRA RE 2A Surplus AAM		6,610.738	8,000.00	17.264	1.F FE
21987B-AK-6	Corp Nacional del Cobre de Chl Senior Unsecured 4.500% 08/01/47	03/06/2026	AAHE II Surplus ISG		121.656	146.00	639	2.A FE
22359I-AL-1	Credit Agricole SA CREDIT AGRICOLE SA 4.631% 09/11/28	01/22/2026	Citadel		5,693.888	5,695.00	99.437	1.G FE
22535I-AW-7	UBS Group AG Senior Non Preferred 5.962% 07/09/36	02/12/2026	AAHE – PACS Trust AAM		5,277.715	5,000.00	26.868	1.G FE
225401-BT-4	UBS Group AG Senior Unsecured 5.199% 08/10/37	03/16/2026	Various		11,757.000	12,000.00	64.121	1.F FE
24668P-AE-7	Koninklijke Ahold Delhaize NV Senior Unsecured 5.700% 10/01/40	01/27/2026	ALHE Corporate AAM		416.382	400.00	7.347	2.A FE
251526-CS-6	Deutsche Bank AG/New York NY Senior Non Preferred 6.720% 01/18/29	02/12/2026	ALHE – DFL Trust AAM		53,158.618	50,846.00	227.790	2.A FE
25160P-AN-7	Deutsche Bank AG/New York NY Senior Non Preferred 5.375% 07/13/27	02/03/2026	AEL FIH AAM		12,949.555	12,900.00	48.394	2.A FE
25160P-AQ-0	Deutsche Bank AG/New York NY Senior Non Preferred 5.373% 07/10/29	01/22/2026	Citadel		5,928.292	5,810.00	11.273	2.A FE
268317-AK-0	Electricite de France SA Senior Unsecured 4.875% 01/22/44	01/28/2026	AAIA Modco FHLB – AAM		6,156.045	6,630.00	5.549	2.A FE
268317-AQ-7	Electricite de France SA Senior Unsecured 4.950% 10/13/45	01/28/2026	AAIA Modco FHLB – AAM		12,384.871	13,670.00	200.248	2.A FE
268317-BB-9	Electricite de France SA Senior Unsecured 6.000% 04/22/64	01/28/2026	AAIA Modco FHLB – AAM		16,298.939	16,410.00	262.560	2.A FE
28504D-AQ-5	Electricite de France SA Senior Unsecured 6.900% 05/23/53	02/12/2026	AAIA Modco AAM		12,584.264	11,300.00	171.101	2.A FE
292786-AJ-4	Enel Finance International NV Senior Unsecured 5.500% 06/15/52	03/30/2026	Various		5,739.546	6,334.00	91.525	2.A FE
29286D-AA-3	Engie SA Senior Unsecured 5.250% 04/10/29	01/16/2026	ALHE SML Trust AAM		4,120.974	4,000.00	56.000	2.A FE
31575F-AA-4	Fidelis Insurance Holdings Ltd SENIOR 4.875% 06/30/30	01/28/2026	AAIA Modco FHLB – AAM		12,903.717	13,000.00	49.292	2.C FE
43262B-AH-6	Imperial Brands Finance PLC Senior Unsecured 5.875% 07/01/34	01/22/2026	Citadel		7,748.341	7,410.00	26.604	2.B FE
43262B-AK-9	Imperial Brands Finance PLC Senior Unsecured 5.625% 07/01/35	01/27/2026	ALHE Corporate AAM		18,471.852	18,010.00	73.166	2.B FE
456472-AC-3	Industrias Penoles SAB de CV Senior Unsecured 5.650% 09/12/49	01/27/2026	ALHE Corporate AAM		964.908	1,000.00	21.188	2.B FE
456472-AD-1	Industrias Penoles SAB de CV Senior Unsecured 4.750% 08/06/50	01/28/2026	AAHE II Surplus ISG		590.381	650.00	14.751	2.B FE
456887-BH-5	ING Groep NV Senior Unsecured 6.114% 09/11/34	01/16/2026	ALHE – TDF Trust AAM		12,672.169	11,700.00	248.381	1.G FE
46115H-CB-1	Intesa Sanpaolo SPA INTESA SANPAOLO SPA 7.778% 06/20/54	01/28/2026	AAIA Modco FHLB – AAM		24,755.440	20,340.00	166.994	2.B FE
500472-AE-5	KONINKLIJKE PHILIPS NV Senior Unsecured 5.000% 03/15/42	01/22/2026	Citadel		2,822.840	2,841.00	50.507	2.A FE
55666T-AB-7	Line One Peru Metro Expanso Secured 4.737% 04/10/33	01/28/2026	AAHE II Surplus ISG		1,782.687	1,797.303	4.257	2.C FE
55944I-AZ-6	Lloyds Banking Group PLC Senior Unsecured 5.462% 07/05/28	01/16/2026	ALHE – TDF Trust AAM		15,194.286	15,000.00	25.034	1.G FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
63861V-AA-9	Nationwide Building Society WATTONWIDE BLDG SOCIETY 4.548% 07/14/29	..01/22/2026	Citadel	.....	5,207,970	5,183,000	6,001	1.G FE
639057-AP-3	NatWest Group PLC Subordinated 6.475% 06/01/34	..01/22/2026	ALHE - DFL Trust AAM	.....	4,656,839	4,632,000	40,654	2.A FE
665218-AF-6	Orange SA Senior Unsecured 5.000% 01/13/36	..01/22/2026	Citadel	.....	2,684,921	2,695,000	3,743	2.A FE
69369E-AD-1	Pertamina Persero PT Senior Unsecured 6.000% 05/03/42	..03/12/2026	ALHe Modco - VIAC GA - AAM	.....	6,172,373	6,285,000	135,128	2.B FE
69370F-AJ-6	Pertamina Persero PT Senior Unsecured 4.150% 02/25/60	..03/10/2026	AAHE II Surplus ISG	.....	2,855,290	4,000,000	6,917	2.B FE
714264-AK-4	Perind Ricard SA Senior Unsecured 5.500% 01/15/42	..01/28/2026	AAIA Modco FHLB - AAM	.....	6,188,954	6,310,000	12,522	2.A FE
71568F-AB-5	Perusahaan Perseroan Persero P Senior Unsecured 5.250% 10/24/42	..03/12/2026	Various	.....	19,120,961	21,135,000	423,509	2.B FE
71569F-AP-4	Perusahaan Perseroan Persero P Senior Unsecured 4.000% 06/30/50	..03/12/2026	AAHE II Surplus ISG	.....	13,532,124	19,000,000	192,000	2.B FE
716743-AR-0	Petronas Capital Ltd Senior Unsecured 4.550% 04/21/50	..03/12/2026	AAHE II Surplus ISG	.....	17,655,959	20,400,000	383,545	1.G FE
716973-AG-7	Pfizer Investment Enterprises Senior Unsecured 5.300% 05/19/53	..03/19/2026	Various	.....	23,383,800	25,000,000	445,347	1.F FE
716973-AH-5	Pfizer Investment Enterprises Senior Unsecured 5.300% 05/19/53	..03/19/2026	AAAR RE 2A Surplus AAM	.....	7,390,706	7,900,000	80,857	1.F FE
743480-AA-5	Promigas SA ESP / Gases del Pa Senior Unsecured 3.750% 10/16/29	..03/10/2026	AAHE II Surplus ISG	.....	15,927,113	17,000,000	255,000	2.C FE
74730D-AE-3	QatarEnergy Senior Unsecured 3.125% 07/12/41	..03/12/2026	ALHe Modco - VIAC GA - AAM	.....	15,532,360	20,000,000	104,167	1.C FE
759470-BD-8	Reliance Industries Ltd Senior Unsecured 3.625% 01/12/52	..01/28/2026	AAAR RE 2A Surplus AAM	.....	500,633	820,000	1,321	2.B FE
75969N-AG-6	Renaissance Holdings Ltd Senior Unsecured 5.800% 04/01/35	..02/12/2026	AAHE - PACS Trust AAM	.....	1,043,888	1,000,000	21,106	1.G FE
767201-AL-0	Rio Tinto Finance USA Ltd Senior Unsecured 5.200% 11/02/40	..01/16/2026	AAHE - TDF Trust AAM	.....	4,809,939	4,800,000	51,307	1.F FE
769097-BP-5	NatWest Group PLC Senior Unsecured 3.073% 05/22/28	..01/27/2026	ALHe Corporate AAM	.....	19,257,674	19,900,000	108,195	1.G FE
76448T-AK-8	SNBC Aviation Capital Finance Senior Unsecured 5.700% 07/25/33	..01/27/2026	AAIA NonModco AAM	.....	9,186,989	8,800,000	2,787	2.A FE
80281L-AI-2	Santander UK Group Holdings PL Senior Unsecured 6.534% 01/10/29	..01/22/2026	AAHE Surplus AAM	.....	29,81,273	28,700,000	62,509	2.A FE
80281L-AA-3	Santander UK Group Holdings PL Senior Unsecured 2.312% 09/22/29	..01/22/2026	Citadel	.....	3,956,072	3,956,000	32,189	2.A FE
80414L-ZF-1	Saudi Arabian OII Co Senior Unsecured 4.375% 04/16/49	..03/12/2026	AAHE II Surplus ISG	.....	12,170,100	15,000,000	266,146	1.E FE
823582-AI-9	Shell International Finance BV Senior Unsecured 3.625% 08/21/42	..01/28/2026	Various	.....	9,403,768	11,590,000	183,227	1.D FE
823582-BQ-4	Shell International Finance BV Senior Unsecured 4.000% 05/10/46	..03/06/2026	AAHE II Surplus ISG	.....	357,309	435,000	5,607	1.D FE
823582-CH-3	Shell International Finance BV Senior Unsecured 3.250% 04/06/50	..03/12/2026	AAHE II Surplus ISG	.....	9,808,257	14,500,000	204,208	1.D FE
86364H-AJ-1	Suzano Austria GHH Senior Unsecured 3.750% 01/15/31	..03/12/2026	ALHe Modco - VIAC GA - AAM	.....	10,289,749	10,900,000	64,719	2.C FE
87406D-AV-2	Takeda Pharmaceutical Co Ltd Senior Unsecured 3.025% 07/09/40	..01/27/2026	ALHe Corporate AAM	.....	115,437	150,000	227	2.A FE
87938H-AZ-7	Telefonica Emisiones SA Senior Unsecured 7.045% 06/20/36	..01/22/2026	Citadel	.....	5,943,981	4,782,000	30,882	2.C FE
88681L-AA-0	Triton Container International Senior Unsecured 3.250% 03/15/32	..02/03/2026	AEL FIH AAM	.....	2,276,833	2,500,000	31,146	2.C FE
902613-AE-8	US Group AG Senior Unsecured 2.085% 02/11/32	..01/27/2026	ALHe Corporate AAM	.....	88,704	100,000	966	1.F FE
902613-BN-9	US Group AG Senior Unsecured 5.379% 09/06/45	..01/28/2026	AAIA Modco FHLB - AAM	.....	2,839,123	3,000,000	63,652	1.F FE
902674-AZ-6	US AG/London Senior Unsecured 4.500% 06/26/48	..03/06/2026	AAHE II Surplus ISG	.....	1,736,296	2,000,000	17,500	1.E FE
91912E-AA-3	Vale SA Senior Unsecured 5.625% 09/11/42	..03/12/2026	AADE BLC Modco AAM	.....	14,806,397	14,700,000	2,297	2.B FE
94420E-AB-1	XL Group Ltd Senior Unsecured 5.250% 12/15/43	..01/27/2026	ALHe Corporate AAM	.....	1,900,821	2,000,000	12,250	1.E FE
42002F-AK-9	Borealis Ag SR NTS SER A 3.800% 12/11/29	..02/20/2026	AAHE Surplus AAM	.....	982,253	1,000,000	7,283	2.A
42002F-AL-7	Borealis Ag SR NTS SER B 3.900% 12/11/31	..02/20/2026	AAHE Surplus AAM	.....	1,872,407	2,000,000	14,950	2.A
BF9908-3T-1	Indefood CDP Sukses Makmur Tbk Senior Unsecured 3.388% 06/09/31	..01/27/2026	ALHe Corporate AAM	.....	515,498	550,000	2,596	2.B FE
F7754H-AB-9	Safran SA SR NTS SER B 3.300% 06/29/32	..03/16/2026	ALHe Modco - VIAC GA - AAM	.....	4,865,384	5,000,000	35,282	1.G
G0683Q-AD-7	Aviva PLC Subordinated 6.875% 05/20/58	..02/27/2026	Morgan Stanley	.....	32,288,281	30,316,505	593,035	2.A FE
G21823-AC-7	OX Hutchison International 21 Senior Unsecured 3.125% 04/15/41	..03/12/2026	AAHE BLC Modco AAM	.....	3,838,254	5,000,000	63,802	1.F FE
65146H-AA-6	JMH Co Ltd Senior Unsecured 2.675% 04/09/36	..03/12/2026	ALHe Modco - VIAC GA - AAM	.....	4,243,389	5,000,000	62,691	1.E FE
65488F-AB-2	Lima Metro Line 2 Finance Ltd Senior Secured 4.350% 04/05/36	..01/27/2026	ALHe Corporate AAM	.....	2,500,682	3,001,072	7,978	2.C FE
63825A-AC-6	MWB Bordo PLC Senior Unsecured 3.950% 01/29/31	..01/09/2026	AAAR RE II Surplus AAM	.....	3,616,177	4,000,000	69,783	3.A FE
68403F-AC-9	Stagecoach Group PLC Stagecoach Group Limited 6.150% 09/17/34	..03/20/2026	Tax Free Exchange	.....	106,740,212	107,440,236	3,202,838	2.B PL
L28763-DN-4	Enel Finance International NV Senior Unsecured 5.750% 09/14/40	..02/27/2026	Bank of America	.....	36,542,459	36,422,992	975,438	2.A FE
M0479Q-AB-6	Aldar Properties PASC Aldar Properties PASC 6.350% 05/19/56	..02/17/2026	PRIVATE	.....	967,825,000	965,000,000	2.C Z	2.C Z
MM251H-AA-2	DP World Ltd/United Arab Emira Senior Unsecured 6.850% 07/02/37	..01/27/2026	ALHe Corporate AAM	.....	3,192,310	2,850,000	14,642	2.B FE
P0143N-BF-0	Coro Nacional del Cobre de Chi Senior Unsecured 3.700% 01/30/50	..03/12/2026	AAHE II Surplus ISG	.....	11,865,250	16,700,000	72,088	2.B FE
P0177A-AA-3	Global Bank Corporation Global Bank Corp 7.018% 12/20/27	..02/04/2026	Tax Free Exchange	.....	37,832,321	37,170,000	475,986	2.B FE
Q05168-AQ-7	NSR ELECTRICITY NETWORKS FINAN GTD SR SECQ NTS SER G 3.800% 10/16/02	..03/16/2026	ALHe Modco - VIAC GA - AAM	.....	1,209,420	1,300,000	20,583	2.B FE
Y0480B-AA-8	Axiata Savv Labuan Ltd Senior Unsecured 3.064% 08/19/50	..03/12/2026	AAHE II Surplus ISG	.....	15,144,891	21,400,000	49,177	2.B FE
Y7138A-AF-7	Pertamina Persero PT Senior Unsecured 5.625% 05/20/43	..03/12/2026	AAHE II Surplus ISG	.....	8,397,350	9,000,000	157,500	2.B FE
Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					5,692,588,296	6,142,068,783	63,634,776	XXX
004663-AE-2	Altas Warehouse Lending Co LP Senior Unsecured 6.250% 07/15/30	..01/29/2026	OMX LITE - Custody	.....	26,397,848	25,000,000	60,764	2.C
35890A-AC-3	Midcap Financial Issuer Trust Midcap Financial Issuer Trust 5.888% 01/15/31	..01/13/2026	Direct	.....	17,500,000	17,500,000	2.B Z	.....
55690A-AD-1	Midcap Financial Issuer Trust Midcap Financial Issuer Trust 5.988% 01/15/33	..01/13/2026	Direct	.....	22,500,000	22,500,000	2.B Z	.....
55690A-AG-4	Midcap Financial Issuer Trust Midcap Financial Issuer Trust 7.418% 01/15/56	..01/13/2026	Direct	.....	35,000,000	35,000,000	2.C Z	.....

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
5890A-AH-2	Midcap Financial Issuer Trust Midcap Financial Issuer Trust 6.98% 01/15/56	01/13/2026	Direct		1,293,347,848	1,192,000,000		2.C Z
00999999999	Subtotal - issuer credit obligations - corporate bonds (affiliated)						60,764	XXX
000000-00-0	VCI Asset Holdings 2 LLC xA1/Valor 11 - VCI Asset Holdi 7.37% 02/18/31	02/18/2026	Various		324,932,653	329,897,279		2.B Z
30217-AA-4	EXPRESS 12K DTH L38 PI TR P/T CERS 6.60% 05/15/35	03/16/2026	Interest Capitalization		44,618			2.B
90782J-AA-1	UNION PACIFIC RAILROAD CO 2015 Secured 2.69% 05/12/27	03/12/2026	AlHe Medco - VIAC GA - AAM		194,536	196,996	1,770	1.0 FE
90783V-AA-3	Union Pacific Railroad Co 2005 Secured 5.08% 01/02/29	03/12/2026	AlHe Medco - VIAC GA - AAM		176,734	176,071	1,740	1.C FE
91878B-AA-4	VCI Asset Holdings 1 LLC xA1/ Valor 1 - VCI Term Loan 10.00% 11/20/30	02/02/2026	Tax Free Exchange		65,723,322	66,343,682	1,383,731	3.B PL
01239999999	Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)				590,971,863	596,658,646	1,867,241	XXX
00204F-AA-4	AP Fides Holdings 1 LLC NA 6.00% 11/30/48	03/31/2026	Direct		38,232,938	38,232,938		2.A PL
00273J-AA-8	AP Midlebury Holdings, LLC Senior Secured 6.00% 05/31/45	03/16/2026	AARe - APAC Dedicated Surplus		30,927,916	30,000,000	1,580,000	2.C PL
28655-AA-7	Eliant Invest Holding LP, B 5.50% 12/15/41	03/23/2026	Direct		83,830,308	83,830,308		1.G PL
28655-AA-5	Eliant Invest Holding LP, C 5.95% 12/15/41	03/23/2026	Direct		62,596,886			2.B Z
62964H-AA-7	AP Grange Holdings LLC AP Grange Sr Secured Tranche A 6.500% 03/20/45	03/20/2026	Interest Capitalization		24,100,207	24,100,207		2.A PL
62964H-AA-7	AP Grange Holdings LLC AP Grange Sr Secured Tranche A 6.500% 03/20/45	01/09/2026	AARe - Sony Life [Block] Trust		34,292,583	32,300,944	110,810	2.A PL
01399999999	Subtotal - issuer credit obligations - single entity backed obligations (affiliated)				273,700,838	270,781,283	2,455,889	XXX
037700-AJ-5	Apollo Debt Solutions Bdc Senior Unsecured 6.700% 07/28/31	01/29/2026	AARe - PACS Trust AAM		1,459,356	1,400,000	46,900	2.C FE
037700-AF-0	Apollo Debt Solutions Bdc Senior Unsecured 6.550% 03/15/32	01/29/2026	AARe - PACS Trust AAM		1,803,180	1,750,000	42,666	2.C FE
037700-AK-9	Apollo Debt Solutions Bdc Senior Unsecured 5.875% 08/30/30	01/29/2026	AARe - PACS Trust AAM		4,093,344	4,043,000	126,681	2.C FE
037700-AL-7	Apollo Debt Solutions Bdc Senior Unsecured 5.700% 01/23/31	01/15/2026	UPI SECURITIES LLC		12,896,130	12,900,000		2.C FE
04020E-AJ-9	Ares Strategic Income Fund Senior Unsecured 5.600% 02/15/30	02/23/2026	AlRe Corporate AAM		75,254,357	75,800,000	94,000	2.C FE
04020E-AJ-2	Ares Strategic Income Fund Senior Unsecured 5.700% 03/15/28	01/28/2026	AGRA RE 2A Surplus AAM		2,534,202	2,500,000	32,646	2.C FE
04020E-AJ-6	Ares Strategic Income Fund Senior Unsecured 6.200% 03/21/32	02/04/2026	Various		21,301,071	20,980,000	462,058	2.C FE
04020E-AF-8	Ares Strategic Income Fund Senior Unsecured 5.150% 01/15/31	02/04/2026	Citadel		5,125,736	5,300,000	15,164	2.C FE
09261H-AR-8	Blackstone Private Credit I Fund Senior Unsecured 4.000% 01/15/29	01/12/2026	Morgan Stanley		4,893,991	5,040,000	99,680	2.C FE
09261H-BB-5	Blackstone Private Credit I Fund SR NTS SER D 5.540% 03/25/31	03/16/2026	PHIX Life - Custody		7,072,194	7,500,000	178,896	2.B FE
09261H-BC-0	Blackstone Private Credit I Fund Senior Unsecured 7.300% 11/27/28	01/12/2026	Morgan Stanley		4,855,746	4,800,000	43,654	2.C FE
09261H-BB-5	Blackstone Private Credit I Fund Senior Unsecured 5.250% 04/01/30	02/23/2026	AlRe Corporate AAM		49,837,185	50,000,000	1,055,417	2.C FE
09261H-BH-6	Blackstone Private Credit I Fund Senior Unsecured 6.000% 11/22/34	01/28/2026	AGRA RE 2A Surplus AAM		139,319,614	140,000,000	1,540,000	2.C FE
09261H-BX-4	Blackstone Private Credit I Fund Senior Unsecured 6.000% 01/29/32	02/23/2026	AlRe Corporate AAM		12,932,783	12,500,000	50,000	2.B FE
09261H-BZ-9	Blackstone Private Credit I Fund Senior Unsecured 5.350% 03/12/31	02/04/2026	Morgan Stanley		5,144,816	5,300,000	18,116	2.C FE
09261H-AG-7	Blackstone Secured Lending Fund Senior Unsecured 2.850% 09/30/28	01/12/2026	Morgan Stanley		7,930,396	8,390,000	68,413	2.B FE
09581C-AB-7	Blue Owl Credit Income Corp Senior Unsecured 6.600% 09/15/29	02/04/2026	AARe - PACS Trust AAM		5,131,966	5,000,000	127,417	2.C FE
09581C-AJ-3	Blue Owl Credit Income Corp Senior Unsecured 5.900% 03/15/30	01/28/2026	AAIA Medco FHLB - AAM		27,079,438	27,222,000	583,307	2.C FE
38175B-AJ-1	Global Capital Partners Private SENIOR 3.770% 02/24/27	01/09/2026	AARe - Sony Life [Block] Trust		7,846,700	8,000,000	113,100	2.A PL
40440V-AF-0	HPS Corporate Lending Fund Senior Unsecured 6.750% 04/15/31	01/22/2026	Wells Fargo		9,086,300	10,000,000		2.C FE
40440V-AF-2	HPS Corporate Lending Fund Senior Unsecured 6.750% 01/30/29	01/12/2026	Morgan Stanley		4,861,312	4,660,000	142,421	2.C FE
40440V-AF-2	HPS Corporate Lending Fund Senior Unsecured 6.750% 01/30/29	02/12/2026	ALHE - DFL Trust AAM		32,492,975	31,250,000	70,313	2.C FE
40440V-AK-1	HPS Corporate Lending Fund Senior Unsecured 5.950% 04/14/32	01/29/2026	Various		11,569,554	11,500,000	199,573	2.C FE
40440V-AJ-8	HPS Corporate Lending Fund Senior Unsecured 4.900% 09/11/28	01/12/2026	Morgan Stanley		4,916,090	4,940,000	82,031	2.C FE
40440V-AV-7	HPS Corporate Lending Fund Senior Unsecured 5.650% 04/02/31	01/06/2026	Royal Bank of Canada		2,981,210	3,000,000		2.C FE
65538J-AJ-8	North Haven Private Income Fund SR NTS 6.840% 08/05/27	01/09/2026	AARe - Sony Life [Block] Trust		30,865,850	30,000,000	644,100	2.B FE
L1304B-AA-4	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.579% 06/25/30	03/24/2026	Direct		3,986,209			2.B PL
L1304B-AA-4	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.579% 06/25/30	03/31/2026	Interest Capitalization		2,350,068	2,350,068		2.B PL
M6779J-AA-0	ADC Capital LLC MDC Capital LLC 6.282% 10/28/37	01/06/2026	Tax Free Exchange		1,035,000,000	1,035,000,000	1,078,411	1.G PL
Q3971B-AG-4	General Property Trust GTD SR NTS SER G 3.630% 12/20/29	03/16/2026	AEL Medco AAM		955,480	1,000,000	8,672	1.G
Q3773B-AJ-2	Stockland Trust Management Ltd GTD SR NTS SER 1B 3.910% 04/30/31	03/16/2026	Various		13,903,919	14,000,000	206,796	1.G
01699999999	Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)				1,548,559,162	1,549,773,277	7,100,512	XXX
088831-AJ-0	B3IF IV Fearless Utility Servi Gridtek New Revolver 8.682% 06/07/30	02/23/2026	PRIVATE		38,388,747	39,002,558		4.B Z
000000-00-0	Golden Hippo Golden Hippo - Pet TL 7.932% 02/05/31	02/05/2026	Direct		7,800,512			4.C Z
000000-00-0	Altern Marketing LLC Golden Hippo - We Inness TL 7.932% 02/05/31	02/05/2026	Direct		270,218			4.C Z
50197J-AA-6	Leaf Home Solutions Inc Leaf Home Solutions RCF 8.832% 09/04/31	01/23/2026	Direct		4,576,625			4.C Z
000000-00-0	Everus Everus DTL 2 8.161% 11/17/32	03/16/2026	Interest Capitalization		107,424			4.C Z
000000-00-0	Saber Parent Holdings Corp. Project Fairlane II TL 8.182% 12/16/32	03/16/2026	Direct		913,171			4.C Z
000000-00-0	Saber Parent Holdings Corp. Project Fairlane II RCF 8.186% 12/16/32	02/09/2026	Direct		840,883			4.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Modifier and Administrative SVO Symbol
000000-00-0	Enverus Enverus TL 8.166% 12/20/32	..02/27/2026	NON-BROKER TRADE	.....	.....837,740	840,883	.....	4.C Z
000000-00-0	Russell Investments US Institu Russell Investment TL 9.900% 12/29/32	..03/31/2026	Interest Capitalization	.....	.....106,095	106,095	.....	4.A Z
000000-00-0	Cascade Intermediate II, Inc. Couchbase Inc Holdco 13.000% 09/24/33	..01/30/2026	Interest Capitalization	.....	.....335,387	335,387	.....	5.A Z
00241+-AC-9	AVSC Holding Corp Project Encore TL 8.665% 12/05/31	..01/05/2026	Tax Free Exchange	.....	30,632,781	31,379,934	37,863	4.A PL
00241+-AD-7	AVSC Holding Corp Project Encore RCF 8.682% 12/05/29	..02/27/2026	Direct	.....	135,318	135,318	.....	4.A PL
00241+-AD-7	AVSC Holding Corp Project Encore RCF 8.682% 12/05/29	..02/24/2026	Tax Free Exchange	.....	.....676,588	676,588	.....	4.A PL
03272L-B*-8	Anaplan Inc Anaplan Inc 4th Amendment Iner 8.166% 06/21/29	..01/05/2026	Tax Free Exchange	.....	47,111,403	47,111,403	.....	4.A PL
28562+-AA-8	Creek Parent, Inc Creek Parent, Inc TL 8.678% 12/18/31	..01/05/2026	Tax Free Exchange	.....	29,903,213	30,370,500	103,089	4.A PL
28562+-AA-8	One Call Corporation One Call Corporation TL 9.415% 09/10/30	..01/05/2026	Tax Free Exchange	.....	45,834,213	46,834,556	61,035	4.C PL
38706-AA-1	Jensen Hughes Inc Jensen Hughes - DDTL1 8.665% 07/31/31	..01/05/2026	Tax Free Exchange	.....	929,659	1,122	4.B PL	.....
47631U-AD-3	Jensen Hughes Inc Jensen Hughes - TL 8.665% 07/31/31	..01/05/2026	Tax Free Exchange	.....	16,600,988	17,074,324	385,725	4.B PL
50197+-AA-6	Leaf Home Solutions Inc Leaf Home Solutions RCF 8.932% 09/04/31	..03/25/2026	Tax Free Exchange	.....	501,834	501,834	.....	3.C FE
50197+-AB-4	Leaf Home Solutions Inc Leaf Home Solutions TL 8.932% 09/04/31	..03/25/2026	Tax Free Exchange	.....	23,845,086	23,979,607	154,436	3.C FE
78483+-AD-5	SS Acquisition Inc Safe Guard New TL 8.650% 04/03/30	..01/05/2026	Tax Free Exchange	.....	16,790,569	16,934,051	.....	3.B PL
92276A-AU-5	Venture Employer Services Inc Venture Employer Services, Inc 8.700% 09/29/31	..03/02/2026	Various	.....	847,095	851,351	.....	4.B PL
92276A-AV-3	Venture Employer Services Inc Venture Employer Services, Inc 8.662% 09/29/31	..03/02/2026	PRIVATE	.....	388,710	390,663	.....	4.B PL
000000-00-0	Qseco Holding BV Qseco Holding BV TL 6.934% 01/21/23	..01/01/2026	Direct	.....	30,001,815	30,306,397	.....	4.C Z
018999999999	Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)				300,724,602	304,471,505	1,164,848	XXX
00241+-AD-7	AVSC Holding Corp Project Encore RCF 8.682% 12/05/29	..02/02/2026	Direct	.....	.....676,588	676,588	.....	4.C Z
000000-00-0	Curia Global Inc Curia Global Inc TL 9.916% 12/31/29	..02/27/2026	Interest Capitalization	.....	.....673,131	673,131	.....	5.A Z
68403+-AA-3	Stagecoach Group PLC Stagecoach Group Limited 7.310% 09/27/30	..03/20/2026	Tax Free Exchange	.....	53,383,872	53,720,118	1,887,000	2.B PL
020999999999	Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)				54,733,591	55,069,837	1,887,000	XXX
048999999999	Total - issuer credit obligations (unaffiliated)				11,395,415,423	11,926,065,312	102,630,747	XXX
049999999999	Total - issuer credit obligations (affiliated)				1,567,048,686	1,562,781,283	2,516,633	XXX
050999999997	Total - issuer credit obligations - Part 3				12,962,464,109	13,490,846,595	105,147,380	XXX
050999999998	Total - issuer credit obligations - Part 5				XXX	XXX	XXX	XXX
050999999999	Total - issuer credit obligations				12,962,464,109	13,490,846,595	105,147,380	XXX
38376B-16-5	Government National Mortgage A GNR 2011-46 Z 3.728% 04/16/53	..03/01/2026	Interest Capitalization	.....	13,584	13,584	.....	1.A
38376B-1P-4	Government National Mortgage A GNR 2011-164 Z 3.470% 07/16/53	..03/01/2026	Interest Capitalization	.....	9,276	9,276	.....	1.A
38376B-SH-0	Government National Mortgage A GNR 2012-46 Z 3.457% 09/16/53	..03/01/2026	Interest Capitalization	.....	4,919	4,919	.....	1.A
38376X-SH-2	Government National Mortgage A GNR 2014-134 Z 2.607% 11/16/55	..03/01/2026	Interest Capitalization	.....	12,733	12,733	.....	1.A
38379K-3D-8	Government National Mortgage A GNR 2015-174 Z 3.000% 11/16/55	..03/01/2026	Interest Capitalization	.....	18,308	18,308	.....	1.A
38379K-SY-0	Government National Mortgage A GNR 2015-163 Z 3.01% 12/16/57	..03/01/2026	Interest Capitalization	.....	46,973	46,973	.....	1.A
38379K-F9-6	Government National Mortgage A GNR 2015-120 Z 3.250% 03/16/57	..03/01/2026	Interest Capitalization	.....	26,336	26,336	.....	1.A
38379K-J6-6	Government National Mortgage A GNR 2015-130 Z 2.972% 07/16/57	..03/01/2026	Interest Capitalization	.....	34,390	34,390	.....	1.A
38379K-KO-0	Government National Mortgage A GNR 2015-59 Z 3.250% 06/16/56	..03/01/2026	Interest Capitalization	.....	18,197	18,197	.....	1.A
38379K-RH-3	Government National Mortgage A GNR 2015-71 Z 3.250% 03/16/57	..03/01/2026	Interest Capitalization	.....	41,255	41,255	.....	1.A
38379K-JF-3	Government National Mortgage A GNR 2015-83 Z 3.044% 11/16/54	..03/01/2026	Interest Capitalization	.....	62,578	62,578	.....	1.A
38379H-B6-9	Government National Mortgage A GNR 2017-46 Z 2.500% 05/16/59	..03/01/2026	Interest Capitalization	.....	31,185	31,185	.....	1.A
38379H-OS-7	Government National Mortgage A GNR 2015-188 Z 3.000% 07/16/57	..03/01/2026	Interest Capitalization	.....	15,038	15,038	.....	1.A
38379H-KS-1	Government National Mortgage A GNR 2017-100 Z 2.500% 05/16/59	..03/01/2026	Interest Capitalization	.....	30,912	30,912	.....	1.A
38379H-N3-3	Government National Mortgage A GNR 2017-108 Z 2.750% 08/16/59	..03/01/2026	Interest Capitalization	.....	34,732	34,732	.....	1.A
38379H-YD-9	Government National Mortgage A GNR 2017-49 Z 2.500% 07/16/59	..03/01/2026	Interest Capitalization	.....	24,057	24,057	.....	1.A
38379U-AH-9	Government National Mortgage A GNR 2015-189 ZE 3.000% 01/16/57	..03/01/2026	Interest Capitalization	.....	20,786	20,786	.....	1.A
38379U-FK-7	Government National Mortgage A GNR 2016-30 Z 3.715% 08/16/55	..03/01/2026	Interest Capitalization	.....	18,784	18,784	.....	1.A
38379U-NX-0	Government National Mortgage A GNR 2016-52 Z 3.007% 03/16/58	..03/01/2026	Interest Capitalization	.....	11,478	11,478	.....	1.A
102999999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)				475,513	475,513	1,004	XXX
00112D-4B-2	ACHM Trust 2024-HE2 ACHM 2024-HE2 B 5.500% 10/25/39	..01/28/2026	AGM RE II Surplus AMI	.....	2,205,804	2,189,519	5,446	1.G FE
00212F-BL-3	AS6 Re securitization Trust 200 AS6 2009-2 M25 3.039% 05/24/36	..03/10/2026	AME II Surplus ISG	.....	5,890,143	7,066,087	.....	1.A FI
00441T-AF-0	ACE Securities Corp Home Equi ACE 2006-HE3 M1 4.228% 06/25/36	..03/25/2026	Interest Capitalization	.....	11,333	11,333	.....	1.A FI
00443L-AA-6	ACE Securities Corp Home Equi ACE 2007-HE1 A1 4.093% 01/25/37	..01/27/2026	Albe Corporate AMI	.....	4,623,018	8,682,700	983	1.A FI
00443L-AB-4	ACE Securities Corp Home Equi ACE 2007-HE1 A2A 3.973% 01/25/37	..01/27/2026	Various	.....	1,188,442	1,900,605	213	1.A FI
00703C-BH-4	Adjustable Rate Mortgage Trust AMT 2008-3 242 6.217% 08/25/36	..02/01/2026	Interest Capitalization	.....	1,605	1,605	.....	1.A FI
00703H-AA-8	Adjustable Rate Mortgage Trust AMT 2007-3 141 4.871% 11/25/37	..01/28/2026	AME II Surplus ISG		697,338	742,068	2,796	1.A FI

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Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00764MFT-9	Agria Asset Backed Securities ABST 2005-3 103 4.528% 08/25/35	01/27/2026	AGRA RE II Surplus AMI		1,399,210	1,636,191	411	1.A FM
02147R-AU-7	Alternative Loan Trust 2006-23 CVALT 2006-2303 246 28.400% 08/25/36	01/23/2026	AlRe Mddoo - VIAC GA - AMI		46,684	99,552	2,199	1.A FM
02148J-AU-0	Alternative Loan Trust 2006-45 CVALT 2006-45T1 245 6.000% 02/25/37	02/01/2026	Interest Capitalization		2			1.A FM
02151C-AC-0	Alternative Loan Trust 2007-15 CVALT 2007-1528 243 5.700% 07/25/37	01/27/2026	AlRe Corporate AMI		313,982	557,282	2,314	1.A FM
02660T-BU-6	Amer Loan Home Mortgage Investn AMI 2004-3 645 6.090% 10/25/34	01/27/2026	AlRe Corporate AMI		930,124	975,645	4,291	1.A FM
02660T-FK-4	Amer Loan Home Mortgage Investn AMI 2005-2 544 5.983% 09/25/35	01/28/2026	AHE II Surplus ISG		828,225	1,822,549	7,159	1.A FM
02660T-AC-6	Amer Loan Home Mortgage Investn AMI 2006-2 481 4.383% 02/25/36	01/28/2026	Interest Capitalization					6. *
03498T-AC-7	Angel Oak Mortgage Trust 2025- ADIT 2025-R1 A3 5.504% 07/25/62	01/08/2026	AGRA RE II Surplus AMI		997,043	992,356	1,062	1.E FE
03530V-AA-7	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1A 4.213% 04/25/37	01/27/2026	AlRe Corporate AMI		526,817	526,817	62	1.A FM
03530V-AB-5	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1AB 4.073% 04/25/37	01/27/2026	AlRe Corporate AMI		556,959	592,897		1.A FM
03530V-AC-1	BCAP LLC Trust 2007-AA4 BCAP 2007-AA4 12A1 4.335% 06/25/47	01/28/2026	AAIA Mddoo FHLB - AMI		883,658	2,195,992	7,214	1.A FM
03531B-AB-5	BCAP LLC 2009-RR2 Trust BCAP 2009-RR2 A2 4.061% 01/21/38	01/28/2026	Various		4,907,371	5,983,249	18,168	1.A FM
03532M-AE-7	BCAP LLC 2009-RR15 Trust BCAP 2009-RR15 3A2 4.985% 02/26/38	01/27/2026	AlRe Corporate AMI		1,415,233	2,030,666	7,507	1.A FM
03533T-AM-3	BCAP LLC 2011-RR2 Trust BCAP 2011-RR2 2A7 4.625% 11/26/36	01/28/2026	Various		1,881,242	1,897,403	6,660	1.A FM
035340-AB-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4 5.280% 10/26/35	01/23/2026	AlRe - DFL Trust AMI		1,141,342	1,141,342	3,836	1.A FM
035430-BO-6	BCAP LLC 2014-RR2 BCAP 2014-RR2 9A2 0.951% 07/26/36	01/27/2026	AlRe Corporate AMI		3,921,666	18,112,888	12,648	1.A FM
03947Z-AB-6	Bank of America Funding 2011-R BAF 2011-R2 1A2 3.456% 01/26/37	01/28/2026	Various		1,012,004	1,151,254	3,002	1.A FM
03947Z-AJ-2	Bank of America Alternative Lo BOLA 2007-2 2A4 5.750% 06/25/37	01/23/2026	Midland AMI		354,686	417,659	1,468	3.A FM
03951E-AE-7	Bank of America Funding 2006- J BAF 2006-1 2A3 4.943% 01/20/47	01/23/2026	JNL AMI		249,168	286,624	789	1.A FM
039540-AC-6	Bank of America Mortgage 2007- BOAMS 2007-3 1A1 6.000% 09/25/37	01/23/2026	AlRe - DFL Trust AMI		402,995	581,170	2,131	1.A FM
039540-AC-2	Bank of America Funding 2009-R BAF 2009-R 1A3 6.000% 10/26/36	01/23/2026	Midland AMI		8,474	10,278	36	4.B FM
039550-AC-2	Bank of America Funding 2009-R BAF 2009-R 1A3 6.000% 10/26/36	01/23/2026	AAIA Nonlodo AMI		985,337	1,195,076	4,382	4.C FM
03955V-AE-9	Bank of America Funding 2010-R BAF 2010-R3 2A3 4.078% 05/26/35	01/28/2026	AHE II Surplus ISG		843,912	929,035	2,918	1.A FM
039560-AK-0	Bank of America Funding 2010-R BAF 2010-R5 2A5 4.363% 06/26/35	03/05/2026	AHE II Surplus ISG		315,241	334,440	203	1.A FM
07386H-RU-7	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 1A1 4.119% 04/25/35	01/27/2026	AlRe Corporate AMI		3,553,094	3,658,678	11,156	1.A FM
073871-BL-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 31A1 4.526% 07/25/36	01/23/2026	AAIA Nonlodo AMI		1,035,268	1,699,023	4,706	4.B FM
073871-BL-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 31A1 4.526% 07/25/36	01/23/2026	AlRe Mddoo - VIAC GA - AMI		3,161	5,187	14	4.C FM
073871-BN-4	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 32A1 4.105% 07/25/36	01/27/2026	AlRe Corporate AMI		357,076	794,785	2,363	1.A FM
07388C-AF-7	Bear Stearns Asset Backed Secur BSAB5 2006-HE5 1A2 4.273% 06/25/36	02/25/2026	Interest Capitalization		2			1.A FM
07389P-AE-0	Bear Stearns Asset Backed Secur BSAB5 2006-A01 1M1 4.198% 10/25/36	01/26/2026	Interest Capitalization		3,331,270	3,331,270		6. *
12498N-AB-9	Credit-Based Asset Servicing a CBASS 2006-CB2 APE 2.921% 12/25/36	01/06/2026	Goldman Sachs		1,259,121	2,151,829	2,152	1.A FE
12530J-AC-6	Cascade Funding Mortgage Trust CFLT 2022-AB2 1A2 2.000% 02/25/52	02/25/2026	Interest Capitalization		14,413	14,413		1.A FE
12545J-AA-5	Reperforming Loan REMLC Trust CML 2006-R2 AF1 4.213% 07/25/35	01/27/2026	AlRe Corporate AMI		666,745	705,520	166	1.A FM
12571D-AE-5	CIN Trust 2025-11 CIN 2025-11 B1A 6.839% 10/25/69	01/27/2026	AlRe Corporate AMI		3,556,314	3,000,000	14,818	1.F
12593D-AL-3	CNIC Series 2015-SR CNIC 2015-SR 2A2 4.348% 04/27/47	01/28/2026	AGRA RE 2A Surplus AMI		7,386,502	7,532,633	26,118	1.A FM
12593M-AY-5	CNIC Series 2015-7R CNIC 2015-7R 4A2 6.592% 07/27/36	03/02/2026	Interest Capitalization		51,609	51,609		1.A FM
12630M-FA-8	CNIC Series 2010-1R CNIC 2010-1R 7A4 2.596% 10/26/37	01/28/2026	AHE II Surplus ISG		423,665	666,876	1,289	1.A FM
12646N-AL-8	Credit Suisse Mortgage Capital CNIC 2012-10R 2A2 2.596% 10/26/37	01/23/2026	AlRe - DFL Trust AMI		373,998	584,748	928	1.A FM
12650U-BH-3	CNLT 2015-3 Trust, CNLT 2015-3 A1OS 0.232% 11/25/45	01/28/2026	AHE II Surplus ISG		154,010			1.F FE
12654P-AN-8	CNIC 2018-RR9 Trust CNIC 2018-RR9 SA 0.000% 09/25/57	01/08/2026	AGRA RE II Surplus AMI		207,416	215,067		1.A Z
12662B-4D-0	CNIC 2021-RR4 Trust CNIC 2021-RR4 A2 7.558% 12/27/60	03/01/2026	Interest Capitalization		1,227			6. *
12667G-XS-7	Alternative Loan Trust 2005-34 CVALT 2005-34B3 1A10 4.293% 09/25/35	03/06/2026	AHE II Surplus ISG		678,979	1,221,807	1,601	1.A FM
12667G-YX-5	Alternative Loan Trust 2005-31 CVALT 2005-31 1A1 4.353% 09/25/35	01/27/2026	AlRe Corporate AMI		1,522,057	1,968,780	238	1.A FM
12668A-Q-8	Alternative Loan Trust 2005-51 CVALT 2005-51 2A1 4.380% 11/20/35	01/28/2026	Various		695,863	770,888	732	1.A FM
12668A-X-1	Alternative Loan Trust 2005-65 CVALT 2005-65B3 1A7 5.500% 01/25/36	01/23/2026	AEL FIH AMI		63,997	97,743	329	1.A FM
12668B-LD-3	Alternative Loan Trust 2006-2C CVALT 2006-2B A4 4.93% 03/25/36	01/28/2026	AGRA RE II Surplus AMI		749,530	2,188,268	767	1.A FM
12668B-WY-6	Alternative Loan Trust 2006-5T CVALT 2006-5T A5 6.000% 04/25/36	01/27/2026	AlRe Corporate AMI		1,944,764	2,618,181	12,212	1.A FM
12669A-WE-4	CL Mortgage Pass-Through Trus CML 2008-HV9 1A1 4.682% 03/20/36	01/27/2026	Various		2,304,484	2,370,836	8,133	1.A FM
12669F-L9-2	CL Mortgage Pass-Through Trus CML 2004-12 2A1 5.240% 08/25/34	01/27/2026	AlRe Corporate AMI		3,945,116	3,968,428	13,326	1.A FM
16165T-AY-9	ChaseFLEX Trust Series 2005-2 CHX 2005-2 1A2 6.500% 06/25/35	01/23/2026	AlRe - DFL Trust AMI		4,465,888	7,272,731	26,889	1.A FM
16165V-AJ-7	ChaseFLEX Trust Series 2007-1 CHX 2007-1 2A6 6.000% 02/25/37	01/08/2026	AGRA RE II Surplus AMI		130,410	418,251	488	1.A FM
16678H-AA-4	Chevy Chase Funding LLC Mortgage CMFC 2006-2A A1 3.923% 04/26/47	03/06/2026	AHE II Surplus ISG		389,703	424,310	416	1.A FM
17025J-AJ-7	CL Mortgage Pass-Through Trus CML 2007-12 A9 5.750% 08/25/37	01/08/2026	AGRA RE II Surplus AMI		122,890	227,457	254	1.A FM
17307G-LW-8	Credit-Based Asset Servicing a CBASS 2004-CB7 AF4 3.214% 10/25/34	01/28/2026	Various		936,122	1,031,706	2,600	1.A FM
17311Y-AA-1	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A1 3.257% 10/25/37	01/29/2026	AHE - DFL Trust		941,238	6,666	1.A FM	
17311Y-AE-3	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A5 3.257% 03/25/37	01/29/2026	AHE - DFL Trust		1,940,463	8,460,173	8,763	1.A FM
19688T-AD-7	COLT 2024-1 Mortgage Loan Trus COLT 2024-1 M1 6.596% 02/25/69	03/31/2026	Gen East Trust AMI		2,980,489	2,955,000	14,023	1.D

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
22577H-AB-4	Gross 2025-CEST Mortgage Trust C03S 2005-CEST A1B 5.496% 11/25/60	..01/27/2026	AlRe Corporate AMI		2,514,270	2,582,000	..9,784	1.A
291513-A0-0	Deutsche A11-B Securities Mort DBALT 2006-4B4 A1A 6.006% 10/25/36	..01/23/2026	Midland AMI		251,372	282,820	..1,038	1.A FM
29151R-AH-7	Deutsche A11-A Securities Mort DBALT 2007-AR1 A6 4.293% 01/25/47	..03/25/2026	Interest Capitalization		..7,349	..7,349	..6. *	6. *
29151V-AA-3	Deutsche A11-A Securities Mort DBALT 2007-QA1 A1 3.943% 02/25/47	..01/28/2026	AGRA RE 2B Surplus AMI		1,673,504	3,298,600	..721	1.A FM
29846V-AE-4	EHNT 2025-CEST ERNT 2005-CEST A3 6.221% 01/25/60	..01/27/2026	AlRe Corporate AMI		855,309	840,000	..3,774	1.D
31738D-AA-2	Finance of America Structured A1 4.500% 08/25/73	..03/12/2026	AHRE II Surplus ISSG		42,988,975	42,735,880	..90,814	1.A FE
32027N-NC-1	First Franklin Mortgage Loan T FHLL 2004-HF11 M6 5.968% 01/25/35	..02/25/2026	Interest Capitalization		..15	..15	..	1.A FM
32028P-AG-0	First Franklin Mortgage Loan T FHLL 2006-HF11 M1 4.168% 08/25/36	..02/25/2026	Interest Capitalization		101	101	..	1.A FM
32029A-AG-0	First Franklin Mortgage Loan T FHLL 2006-HF18 A2D 4.213% 12/25/37	..01/28/2026	AGRA RE II Surplus AMI		582,070	602,103	..141	1.A FM
32051G-2V-6	First Horizon Alternative Mort FHMS 2006-FA2 I41 4.293% 05/26/36	..02/25/2026	Interest Capitalization		..2	..2	..	1.A FM
32072P-RR-6	Fremont Home Loan Trust 2004-3 FHLL 2004-3 M6 5.893% 11/25/34	..03/25/2026	Interest Capitalization		876	876	..	6. FM
32729V-AF-4	Fremont Home Loan Trust 2006-5 FHLL 2006-5 M1 4.138% 11/25/36	..03/25/2026	Interest Capitalization		5,499	5,499	..	1.A FM
32822T-AF-3	GSA Mortgage Loan Trust 2006-9 GSR 2006-9F 4A1 6.500% 10/25/36	..01/09/2026	AGRA RE II Surplus AMI		114,517	335,474	..424	1.A FM
328334-NC-4	GSAA Trust GSAA 2006-7 AF3 6.720% 03/25/46	..01/28/2026	AHRE II Surplus ISSG		1,035,794	2,900,847	..	1.A FM
32824S-AC-2	GSAA Home Equity Trust 2006-19 GSAA 2006-13 AF3 6.040% 07/25/36	..01/27/2026	AlRe Corporate AMI		265,964	933,712	..4,030	1.A FM
32824S-AA-7	GSAA Home Equity Trust 2007-6 GSAA 2007-6 A4 4.393% 05/25/47	..01/27/2026	Various		1,268,847	2,076,387	..232	1.A FM
32824S-AF-6	GS Mortgage-Backed Securities GSMS 2006-4 H2 M1 5.662% 01/25/55	..03/06/2026	AHRE II Surplus ISSG		184,189	273,000	..300	1.A FM
328271A-AB-9	GS Mortgage-Backed Securities GSMS 2025-DSG1 A3 5.278% 06/25/65	..03/06/2026	AHRE II Surplus ISSG		1,788,311	1,787,000	..2,503	1.C FE
328275-AE-1	GS Mortgage Loan Trust 2006-4 GSR 2006-4R2 3A1 5.468% 04/25/36	..01/27/2026	AlRe Corporate AMI		1,949,827	3,487,273	..7,061	1.F FE
32829T-AE-2	HarborView Mortgage Loan Trust HMILLT 2006-2 2A1A 4.970% 02/25/36	..01/27/2026	AGRA RE II Surplus AMI		1,800,264	3,487,273	..14,597	1.A FM
41161P-4A-4	HarborView Mortgage Loan Trust HMILLT 2007-3 2A1A 4.191% 05/19/37	..01/28/2026	AlRe Corporate AMI		1,486,814	1,784,937	..6,629	1.A FM
41764D-AB-5	Home Equity Asset Trust 2005-4 HEAT 2005-4 I17 5.473% 10/25/35	..01/27/2026	AlRe Corporate AMI		3,492,386	4,197,551	..3,420	1.A FM
437084-LF-0	Home Equity Asset Trust 2005-4 HEAT 2005-4 I17 5.473% 10/25/35	..03/25/2026	Various		..53	..53	..	1.A FM
437084-LS-3	Residential Asset Secur Hizat1 RAST 2005-4 I5 3A1 5.750% 02/25/36	..03/25/2026	Various		..16	..16	..	5.C FM
45660L-AE-6	IndyMac INDX Mortgage Loan Tru INDX 2005-4 I5 3A1 3.674% 01/25/36	..01/23/2026	ALRE - DFL Trust AMI		5,866,893	7,690,818	..26,990	4.B FM
45660L-4W-6	IndyMac INDX Mortgage Loan Tru INDX 2005-4R33 I41 3.915% 08/25/35	..01/23/2026	ALRE - DFL Trust AMI		1,787,202	2,004,711	..5,467	4.C FM
45660L-4W-2	IndyMac INDX Mortgage Loan Tru INDX 2005-4R13 I41 3.915% 08/25/35	..01/23/2026	ALRE - TDF Trust AMI		274,787	587,509	..1,418	1.A FM
45661H-AK-3	IndyMac INDX Mortgage Loan Tru INDX 2006-4R25 442 3.956% 09/25/36	..01/07/2026	Direct		(15,204)	..1	..6. *	6. *
45661H-AK-3	IndyMac INDX Mortgage Loan Tru INDX 2006-4R25 442 3.956% 09/25/36	..01/07/2026	Interest Capitalization		(15,204)	(15,204)	..	6. *
45661H-AK-3	IndyMac INDX Mortgage Loan Tru INDX 2006-4R25 442 3.956% 09/25/36	..03/01/2026	Interest Capitalization		..2,473	..2,473	..	1.A FM
45661H-AK-3	IndyMac INDX Mortgage Loan Tru INDX 2007-A2 I42 6.000% 10/25/37	..01/07/2026	AGRA RE II Surplus AMI		2,533,621	2,355,690	..2,566	1.F FM
456654-AB-8	JP Morgan Mortgage Trust 2006- JPMIT 2006-A5 5A1 5.157% 08/25/36	..01/08/2026	AGRA RE II Surplus AMI		102,693	126,792	..108	1.A FM
46829C-AH-8	JP Morgan Mortgage Trust 2006- JPMIT 2006-A7 2A1R 4.391% 01/25/37	..01/08/2026	AlRe Corporate AMI		697,494	728,926	..2,958	1.A FM
46830G-BD-6	JP Morgan Mortgage Trust 2007- JPMIT 2007-A1 7A3 5.571% 07/25/35	..01/27/2026	AlRe Corporate AMI		407,788	614,833	..1,840	1.A FM
46830K-AF-3	JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF6 4.148% 03/25/47	..01/27/2026	AlRe Corporate AMI		533,755	669,787	..1,886	1.A FM
46831J-AA-6	JP Morgan Mortgage Trust 2007- JPMIT 2007-4A1 I41 4.624% 06/25/37	..01/23/2026	AlRe Mdocto - VIAC GA - AMI		396,138	1,376,929	..3,978	1.A FM
46834F-AJ-2	JP Morgan Resecur Itization Tru JPMR 2010-2 I49 4.000% 06/26/37	..01/27/2026	AlRe Corporate AMI		1,098	1,098	..	1.A FM
519440-0I-9	Lavender Trust Series 2010-RRT LTS 2010-RT5A I44 6.000% 08/26/37	..02/01/2026	Interest Capitalization		..	..	..	1.A FM
520279-AW-5	Luminent Mortgage Trust 2006-1 LUM 2006-1 A1 4.513% 04/25/36	..03/10/2026	Odeon Capital Group		2,320,439	2,549,933	..4,471	1.A FM
61690T-AF-0	Morgan Stanley Resecur Itization ISSR 2015-R3 38 7.500% 04/26/47	..01/01/2026	Interest Capitalization		899	899	..	1.A FM
61748L-AF-9	Morgan Stanley ABS Capital I I MSAC 2006-NC4 M1 4.213% 06/25/36	..03/25/2026	Interest Capitalization		282	282	..	1.A FM
61750D-AF-3	Morgan Stanley Re-REMIC Trust ISSR 2010-R3 1B 4.968% 07/26/35	..01/27/2026	AlRe Corporate AMI		982,094	1,035,878	..3,864	1.A FM
61762D-0H-4	Morgan Stanley Re-REMIC Trust ISSR 2013-R8 9B2 4.148% 09/26/36	..01/27/2026	AlRe Corporate AMI		5,044,276	6,321,857	..22,076	1.A FM
61763T-A1-1	Morgan Stanley Resecur Itization ISSR 2014-R4 3B2 4.919% 06/26/34	..01/27/2026	AlRe Corporate AMI		2,990,364	3,064,577	..10,902	1.A FM
61764H-AO-9	Morgan Stanley Resecur Itization ISSR 2015-R1 283 4.682% 11/20/37	..01/27/2026	AlRe Corporate AMI		626,308	656,301	..2,251	1.A FM
61915T-AC-5	MortgageIT Securities Corp Mor IML 2007-1 2A12 4.093% 06/25/47	..01/28/2026	AGRA RE II Surplus AMI		1,252,355	1,574,139	..357	1.A FM
62951H-AW-2	WACC Paperforming Loan REMIC T NAA 2004-R2 A1 6.500% 10/25/34	..01/28/2026	AHRE II Surplus ISSG		496,952	568,955	..2,774	1.A FM
64352V-AJ-1	New Century Home Equity Loan T NCHET 2004-4 M1 4.559% 02/25/35	..01/06/2026	Goldman Sachs		2,988,527	2,947,208	..3,608	1.A FM
65539C-AK-2	Namur Resecur Itization Trust NMRT 2011-4B4 I41O 2.768% 12/26/36	..01/27/2026	AlRe Corporate AMI		2,772,984	3,004,052	..6,085	1.A FM
65539C-BA-3	Namur Resecur Itization Trust NMRT 2011-4B4 3A3 4.489% 12/26/35	..03/06/2026	AHRE II Surplus ISSG		199,933	202,252	..126	1.A FM
67121L-AC-0	GBX 2025-NM10 Trust GBX 2025-NM10 A3 5.706% 05/25/65	..02/13/2026	Santander US Capital Markets L		2,999,549	2,970,540	..7,533	1.B
67448Y-AE-4	GBX 2025-NM10 Trust GBX 2025-NM13 A3 5.924% 12/01/64	..02/13/2026	Santander US Capital Markets L		2,895,940	2,861,733	..7,570	1.D
67449B-AC-7	GBX 2025-NM11 Trust GBX 2025-NM11 A3 5.772% 05/25/65	..01/28/2026	AGRA RE 2B Surplus AMI		3,455,420	3,420,420	..14,807	1.B
68381F-AO-2	PPMI 2024-NM3 PPMI 2024-NM3 M1A 5.682% 08/25/63	..01/28/2026	AGRA RE 2A Surplus AMI		3,158,179	3,139,000	..13,377	1.G
74922B-AJ-1	RALI Series 2006-0S4 Trust RALI 2006-0S4 I9 6.000% 04/25/36	..01/23/2026	Midland AMI		1,642,285	1,944,526	..7,313	3.A FM
74922B-4J-1	RALI Series 2006-0A8 Trust RALI 2006-0A8 I9 4.153% 09/25/36	..01/23/2026	Various		1,703,947	1,945,782	..6,366	1.A FM
749410-AC-0	RXT Mortgage Trust 2024-CE56 RXT 2024-CE56 A2 5.592% 09/25/44	..03/31/2026	Gen East Trust AMI		2,135,017	2,130,000	..9,926	1.D
74958J-4B-0	PHSI Series 2007-S42 Trust PHSI 2007-S42 2A1 5.384% 04/25/37	..01/23/2026	Midland AMI		492,228	899,865	..2,036	3.A FM

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO
761120-AA-2	Residential Asset Securitized RAST 2007-A2 1A1 6.00% 04/25/37	01/23/2026	LSW Modco AMM		645,029	1,259,998	4,620	1 A FI
76113N-AC-7	Residential Asset Securitized RAST 2006-A7B3 1A3 6.25% 07/25/36	01/23/2026	AAIA NonModco AMM		1,256,001	1,639,875	6,263	2 C FI
76113N-AC-7	Residential Asset Securitized RAST 2006-A7B3 1A3 6.25% 07/25/36	01/23/2026	Midland AMM		3,446	4,500	17	3 A FI
76343K-AA-5	SG Residential Mortgage Trust SRR 2002-2 A1 5.264% 08/25/62	01/27/2026	Alpe Corporate AMM		8,121,304	8,096,996	31,303	1 A
81379H-A0-1	Securitized Asset Backed Recei SRR 2006-NC1 M1 4.243% 03/25/36	03/25/2026	Interest Capitalization		11,560	560	6	*
81379G-AE-8	Securitized Asset Backed Recei SRR 2007-NC2 M1 4.138% 01/25/37	03/25/2026	Interest Capitalization		9	9	6	FI
863576-AF-1	Structured Asset Securities Co SAS 2005-5 2A2 5.50% 04/25/35	01/27/2026	Alpe Corporate AMM		1,338,078	1,446,843	5,747	1 A FI
863911-AC-7	Structured Asset Securities Co SAS 2006-IF4 2A1 6.00% 10/25/36	01/27/2026	Various		9,924,684	20,106,062	87,126	1 A FI
872227-AE-3	TBI Mortgage-Backed Trust 2007 TBIW 2007-2 A3A 4.093% 07/25/37	01/27/2026	Alpe Corporate AMM		1,072,544	3,805,613	432	1 A FI
881551-FQ-2	Terrin Mortgage Trust Series T TMTS 2004-5HE M2 5.668% 06/25/35	06/06/2026	AAHE II Surplus ISS		350,694	355,058	503	1 A FI
881552-AA-0	Terrin NMS Trust TMTS 2003-8H TMTSN 2003-8HE A 8.00% 12/25/34	01/01/2026	Interest Capitalization		80,162	80,162	6	*
89175J-AE-0	Tow Point Mortgage Trust 2017 TPTM 2017-6 B1 3.25% 10/25/57	03/10/2026	AAHE II Surplus ISS		7,062,766	8,000,000	6,560	1 D
89176L-AE-4	Tow Point Mortgage Trust 2018 TPTM 2018-6 M2 3.75% 03/25/58	03/06/2026	AAHE II Surplus ISS		875,696	1,000,000	521	1 A
89176L-AE-4	Tow Point Mortgage Trust 2020 TPTM 2020-2 M2 3.75% 04/25/60	03/10/2026	AAHE II Surplus ISS		4,263,568	5,000,000	4,688	1 A
89177B-A0-7	Tow Point Mortgage Trust 2019 TPTM 2019-1 M2 3.75% 03/25/58	03/06/2026	AAHE II Surplus ISS		861,054	1,000,000	520	1 E
89178B-A0-6	Tow Point Mortgage Trust 2019 TPTM 2019-4 M2 3.75% 10/25/59	03/10/2026	AAHE II Surplus ISS		6,163,606	7,000,000	6,563	1 F
89178U-AE-2	Tow Point Mortgage Trust 2020 TPTM 2020-3 M2 3.50% 02/25/63	03/10/2026	AAHE II Surplus ISS		7,345,281	8,000,000	7,000	1 A
89178U-AE-2	Tow Point Mortgage Trust 2020 TPTM 2020-3 M2 3.50% 02/25/63	03/10/2026	AAHE II Surplus ISS		4,530,470	5,000,000	2,604	1 A
92922F-SS-8	Wallo Mortgage Pass-Through Cer WAMU 2005-A8B 2A3 4.57% 07/25/46	01/27/2026	Alpe Corporate AMM		2,152,849	2,280,996	287	1 A FI
938345-A0-6	Washington Mutual Mortgage Pas WMAUT 2006-AR4 DA 4.829% 06/25/46	01/23/2026	ALDE - DFL Trust AMM		618,232	1,033,645	2,940	2 A FI
93835H-AJ-6	Washington Mutual Mortgage Pas WMAUT 2006-7 46 3.889% 09/25/36	03/06/2026	AAHE II Surplus ISS		2,055,131	7,538,698	4,072	1 A FI
12649H-AH-2	CSIC Series 2016-3B Ltd CSIC 2016-3B 2A4 3.981% 12/26/36	01/28/2026	Various		1,486,154	1,573,694	4,712	1 A FI
418093-AE-0	HASCO NIM Cayman Co 2006-OPT1 HASCN 2006-OPT1 A 6.25% 12/26/35	01/28/2026	Interest Capitalization		16,854	16,854	6	FI
836191-AE-4	Sundview CI-21 SUNIH 2006-IF2 M4 6.50% 12/25/36	03/25/2026	Interest Capitalization		417,868	417,868	1 A FI	
BC09A-QH-7	Laguna Sea Funding I Ltd LSECA 2007-1X C 10.354% 04/10/47	01/12/2026	Interest Capitalization		211,841	211,841	6	FE
10599999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating		residential mortgage-backed securities (unaffiliated)		264,617,106	333,251,929	773,376	XXX
00501Y-A0-6	ACRES Commercial Realty 2026-F ACRES 2026-F1A C 5.90% 08/18/44	01/20/2026	Morgan Stanley		1,800,000	1,800,000	1.9 FE	
054930-AE-5	BBOUS Mortgage Trust 2023-5C23 BBOUS 2023-5C23 B 7.415% 12/15/56	01/22/2026	ALDE - DFL Trust AMM		4,382,932	4,090,000	17,833	1 E
05500H-AI-0	Barclays Commercial Mortgage 1 BBOUS 2019-C3 B 4.06% 05/15/52	01/28/2026	AGRA RE 2A Surplus AMM		1,815,122	1,894,439	5,820	1 B
05505Q-AE-9	BFLD Commercial Mortgage Trust BFLD 2025-60F C 5.82% 11/15/42	01/28/2026	AGRA RE 2A Surplus AMM		2,371,177	2,363,000	4,975	1 A
05505R-AH-5	BMO 2024-5C5 Mortgage Trust BMO 2024-5C5 C 6.866% 02/15/57	01/28/2026	AGRA RE 2A Surplus AMM		1,039,152	1,000,000	5,165	1 G
05594V-A0-7	BSPOF 2026-FL3 issuer LLC BSPOF 2026-FL3 C 5.780% 09/18/43	02/20/2026	JPM SECURITIES LLC		6,150,000	6,150,000	1.9 FE	
05594V-AJ-1	BSPOF 2026-FL3 issuer LLC BSPOF 2026-FL3 D 6.430% 09/18/43	02/20/2026	JPM SECURITIES LLC		700,000	700,000	2.8 FE	
05610H-AJ-2	BX Commercial Mortgage Trust 2 BX 2022-LP2 E 6.282% 02/15/39	03/06/2026	AAHE II Surplus ISS		1,400,291	1,400,000	4,144	1 A
05618K-A0-5	BSPOF 2025-RL2 issuer LLC BSPOF 2025-RL2 A 5.616% 12/15/42	01/28/2026	AGRA RE 2A Surplus AMM		12,413,042	12,373,000	25,120	1 A FE
05640K-BB-4	BANK 2022-BNK44 BANK 2022-BNK44 C 5.740% 11/15/55	01/27/2026	Alpe Corporate AMM		1,193,108	1,200,000	4,978	1 G
06540H-AK-0	BANK 2017-BW9 BANK 2017-BW9 C 4.242% 11/15/54	03/12/2026	AAHE II Surplus ISS		12,988,507	14,500,000	18,730	2 A
06541U-OK-0	BANK 2020-BW30 BANK 2020-BW30 C 2.75% 12/15/53	01/28/2026	AAHE II Surplus ISS		2,967,786	3,250,000	6,720	1 A
091610-AJ-9	Benchmark 2022-B37 Mortgage Tr BNAHK 2022-B37 B 5.746% 11/15/55	01/28/2026	Alpe Corporate AMM		730,216	700,000	2,905	1 A
091610-AJ-9	Benchmark 2019-B12 Mortgage Tr BNAHK 2019-B12 C 3.873% 09/15/52	01/27/2026	AAHE II Surplus ISS		8,258,177	10,000,000	11,833	1 E
08162F-AJ-2	Benchmark 2018-B7 Mortgage Tr BNAHK 2018-B7 C 4.831% 05/15/53	03/12/2026	AGRA RE 2A Surplus AMM		6,976,636	7,689,552	27,921	1 F
08162F-BF-9	Benchmark 2020-B22 Mortgage Tr BNAHK 2020-B22 C 2.690% 01/15/54	01/28/2026	AAHE II Surplus ISS		5,269,720	6,500,000	4,371	1 F
08163B-BH-3	BMO 2025-5C9 Mortgage Trust BMO 2025-5C3 B 6.452% 04/15/58	03/10/2026	AGRA RE II Surplus AMM		839,246	800,000	3,871	1 A
096933-AH-9	Brsr 2026-F13 Lld BRSP 2026-F13 C 5.77% 08/19/43	01/30/2026	WELLS FARGO SECURITIES		8,738,000	8,738,000	1.9 FE	
116686-A0-1	COMI 2014-UBS5 Mortgage Trust COMI 2014-UBS5 B 4.514% 09/10/47	01/30/2026	WELLS FARGO SECURITIES		4,912,500	5,000,000	3,404	1 A
12592X-BF-0	COMI MORTGAGE TRUST COMI 16-C0 COMI 2016-C0RT A11 3.494% 10/10/49	01/15/2026	WELLS FARGO SECURITIES		13,998,744	14,441,000	39,244	1 A
12594H-BE-2	CSIC Trust 2016-NXSR CSIC 2016-NXSR C 4.417% 12/15/49	01/26/2026	Goldman Sachs		3,863,661	3,964,000	6,778	2 B
12594P-BB-6	COMI 2016-NXSR CSIC 2016-NXSR C 4.417% 12/15/49	01/14/2026	Citi group		5,756,888	5,932,080	13,692	1 A
12624X-AI-5	COMI 2019-C3HE Mortgage Trs COMI 2013-C96 C 3.77% 03/10/46	01/22/2026	Bank of America		3,095,671	3,153,000	9,030	1 B
36251P-AI-8	GS Mortgage Securities Trust 2 GSNS 2016-633 C 3.966% 10/10/49	01/27/2026	Alpe Corporate AMM		7,828,750	8,000,000	11,877	1 A
46590P-AJ-8	JP Morgan Chase Commercial Mor PMCC 2016-IP3 AS 3.144% 08/15/49	02/17/2026	Goldman Sachs		5,070,805	5,161,125	11,056	1 A
46643A-BL-6	JPIBB Commercial Mortgage Secu PIIBB 2014-C23 C 4.537% 09/15/47	02/17/2026	Goldman Sachs		1,213,450	1,300,000	2,945	3 B
46646P-A0-6	JPIBB Commercial Mortgage Secu PIIBB 2016-C1 C 3.012% 12/15/49	01/28/2026	AAHE II Surplus ISS		289,393	300,000	1.9 FE	
50003X-A0-1	IF1 2024-FL15 IFF1 2024-FL15 C 6.620% 09/18/41	01/27/2026	Alpe Corporate AMM		11,666,739	11,853,369	4,951	1 A
61691A-S0-5	Morgan Stanley Capital I Trust MSC 2015-UB68 C 4.320% 12/15/48	02/04/2026	Alpe Corporate AMM		964,876	1,000,000	2,977	1 A
61766N-BE-9	Morgan Stanley Bank of America MSBAM 2016-C30 C 4.108% 09/15/49	01/28/2026	AAIA Modco FHLB - AMI		5,000,000	5,000,000	3,142	2 C FE
63874T-AN-7	Natixis Commercial Mortgage Se NMS19-LVL E 4.524% 08/15/38	05/06/2026	AAHE II Surplus ISS		4,507,523	5,000,000	2,977	1 A

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
76419C-AK-0	SS Commercial Mortgage Securit SGMBS 2016-C5 B 3.933% 10/10/48	01/26/2026	BARCLAYS CAPITAL INC.		3,900.625	4,000.000	11.362	1.A
92839F-AX-7	WFRBS Commercial Mortgage Trus WFRBS 2014-C21 B 4.213% 08/15/47	02/17/2026	Goldman Sachs		2,441.604	2,473.936	5.718	1.A
00485E-AG-8	Acore 2026-FL1 Issuer LLC ACORE 2026-FL1 C 5.775% 06/20/43	02/06/2026	WELLS FARGO SECURITIES		2,550.000	2,550.000		1.G FE
5284A1-AA-6	WFT 2021-FL7 Ltd WFT 2021-RL7 A 4.867% 10/16/36	01/28/2026	AARE II Surplus ISG		3,438.303	3,438.529	5.584	1.A FE
69291W-AC-6	PPP 2024-11 Ltd PPP 2024-11 AS 5.868% 09/17/39	01/28/2026	AGRA RE 2A Surplus AAM		25,530.830	25,518.522	33.259	1.A FE
107999999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating		commercial mortgage-backed securities (unaffiliated)		181,304.484	188,633.552	315.854	XXX
07335V-AJ-5	BIS 2021-FL10 Ltd BIS 2021-FL10 D 6.637% 12/16/36	03/06/2026	AARE II Surplus ISG		10,512.114	10,500.000	32.845	1.F FE
108999999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating		commercial mortgage-backed securities (affiliated)		10,512.114	10,500.000	32.845	XXX
00112C-AL-2	ABPCI Direct Lending Fund QLO ABPCI 2024-19A E 11.317% 10/30/36	01/26/2026	AGRA RE 2A Surplus AAM		4,194.336	4,000.000	114.883	3.C FE
03693S-AC-8	Antares QLO 2024-1 LLC ANTR 2024-1A A2 5.718% 04/20/36	01/26/2026	AAlIA Modco FHLB - AAM		21,464.957	21,600.000	27.445	1.A FE
03693S-AE-4	Antares QLO 2024-1 LLC ANTR 2024-1A B 5.968% 04/20/36	01/26/2026	AAlIA Modco FHLB - AAM		20,553.959	20,600.000	27.318	1.C FE
05071A-AS-9	AUDAX SENIOR DEBT QLO I LLC AUDAX 2019-1A CRR 6.019% 01/22/38	01/26/2026	AAlIA Modco FHLB - AAM		19,891.960	20,000.000	20.064	1.F FE
050931-AC-8	Audax Senior Debt QLO 9 LLC AUDAX 2024-9A A2 6.068% 04/20/36	01/26/2026	AAlIA Modco FHLB - AAM		1,479.890	1,480.000	1.996	1.A FE
38179N-AD-6	GoLub Capital Partners QLO 71 GOCAP 2024-71A B 6.260% 02/09/37	01/26/2026	AAlIA Modco FHLB - AAM		4,501.760	4,500.000	63.841	1.C FE
38180A-AA-7	GoLub Capital Partners ABS ERM GOCAF 2024-2A A1 6.437% 07/25/34	01/27/2026	AlPe Corporate AAM		3,900.000	3,900.000	687	1.F FE
381801-AJ-6	GoLub Capital Partners QLO 68M GOCAP 2023-65A DR 7.568% 04/20/37	03/24/2026	ALPE - DFL Trust AAM		20,040.020	20,000.000	294.867	2.C FE
381936-AG-8	GoLub Capital Partners QLO 58M GOCAP 2021-59A CR 5.668% 04/20/37	02/03/2026	AEL FIH AAM		4,989.870	5,000.000	11.020	1.F FE
52609Y-AD-3	Lendbuzz Secur Itization Trust LBZZ 2024-3A C 5.900% 11/15/31	01/26/2026	AGRA RE 2A Surplus AAM		1,890.457	2,000.000	4.261	1.G FE
69121R-AC-3	Oni Rock QLO XVII LLC OR 2024-17A B 5.622% 07/15/36	01/26/2026	AAlIA Modco FHLB - AAM		8,947.413	9,000.000	18.272	1.C FE
92243R-AA-2	VCP RRL ABS I Ltd VCPRL 2021-1A A 2.152% 10/20/31	01/26/2026	AAlIA Modco FHLB - AAM		4,136.348	4,404.236	2.106	1.F FE
16491A-AA-4	Monroe Capital Private Credit A 6.469% 04/22/32	03/13/2026	PRIVATE		3,552.000	3,552.000		1.F PL
000823-AV-0	ABPCI Direct Lending Fund QLO ABPCI 2017-1A BRR	01/26/2026	AAlIA Modco FHLB - AAM		1,681.184	1,700.000	2.122	1.C FE
00119C-AU-5	AGL QLO 20 Ltd AGL 2022-20A CR 5.668% 10/20/37	01/26/2026	AAlIA FA AGRA 2 I MODO		12,344.013	12,375.000	15.586	1.E FE
00119E-AW-7	AGL QLO 23 Ltd AGL 2022-23A DTR 6.118% 04/20/38	01/26/2026	AGRA RE 2A Surplus AAM		2,860.088	3,000.000	4.078	2.A FE
00121P-AJ-7	AGL QLO 41 Ltd AGL 2025-41A D1 7.318% 07/20/38	01/26/2026	AGRA RE 2A Surplus AAM		2,890.262	3,000.000	4.878	2.C FE
014495-AC-9	ALESKO Preferred Funding XIII I ALESC 19A A2 4.349% 09/23/37	02/03/2026	Various		9,472.228	10,782.000	48.632	1.B FE
01450A-AB-6	ALESKO Preferred Funding XI Lt I ALESC 11A A2 4.399% 12/23/36	01/26/2026	Various		12,774.613	13,489.345	88.789	1.A FE
01450D-AC-4	ALESKO Preferred Funding XI Lt ALESC 11A B 4.549% 12/23/36	01/26/2026	AAlIA Modco FHLB - AAM		1,308.403	6,735.100	6.735	1.D FE
01450D-AC-5	ALESKO Preferred Funding XVII L ALESC 12A A2 4.334% 07/15/37	01/27/2026	AAlIA Modco FHLB - AAM		5,641.670	6,406.000	10.025	1.A FE
036663-AE-7	Antares QLO 2024-3 LLC ANTR 2024-3A C 6.068% 07/20/36	01/27/2026	AlPe Corporate AAM		20,573.796	23,222.717	96.331	1.C FE
04017J-AU-5	Ares XLIX QLO Ltd ARES 2018-49A CR 5.668% 10/22/36	01/26/2026	AAlIA Modco FHLB - AAM		1,989.746	2,000.000	2.697	1.F FE
04017J-AW-1	Ares XLIX QLO Ltd ARES 2018-49A DTR 6.819% 10/22/36	01/26/2026	AAlIA Modco FHLB - AAM		26,666.610	26,500.000	25.039	1.F FE
04020T-AG-9	Ares Loan Funding VI Ltd ARES 2024-ALF6A C 5.800% 07/10/37	01/26/2026	AGRA RE 2A Surplus AAM		16,821.924	16,800.000	43.304	1.F FE
08072M-AS-2	Audax Senior Debt QLO 4 LLC AUDAX 2020-4A CRR 6.618% 04/20/35	01/26/2026	AARE II Surplus ISG		17,955.342	18,000.000	54.397	2.C FE
03872M-AE-1	EXRED BSL QLO 2022-2 Ltd EXRSL 2021-2A C 6.419% 07/22/36	01/26/2026	AARE II Surplus ISG		2,480.865	2,500.000	3.676	1.F FE
036162-AS-9	Carlyle US QLO 2024-5 Ltd BNSN 2015-1A CR 5.679% 10/20/34	01/26/2026	AARE II Surplus ISG		9,532.662	9,000.000	10.271	1.F FE
056912-AL-2	Bain Capital Credit Clo 2024-5 BCC 2024-5A D1 6.700% 10/21/37	01/26/2026	AGRA RE 2A Surplus AAM		2,783.074	2,781.500	3.510	1.A FE
06763D-AF-2	Barings QLO Ltd 2024-IV BARSN 2024-4A D1 6.568% 10/20/37	01/26/2026	AGRA RE 2A Surplus AAM		1,932.391	1,950.000	2.567	2.B FE
11124T-AQ-7	Broad River Bsl Funding Clo Lt BRRVR 2020-1A DR 7.029% 07/20/34	01/26/2026	AARE II Surplus ISG		16,458.024	16,500.000	24.081	2.C FE
12981K-AY-4	CBAM 2017-2 Ltd CBAM 2017-2A DR 7.278% 07/17/34	01/26/2026	AAlIA Modco FHLB - AAM		749.344	750.000	1.172	2.C FE
12555S-AL-8	CIFC Funding 2021-VI Ltd CIFC 2021-6A D 7.034% 10/15/34	01/26/2026	AARE II Surplus ISG		2,800.316	3,000.000	4.853	2.C FE
13877L-AY-2	Canyon Capital QLO 2022-2 Ltd CANVC 2022-2A CR 5.422% 04/15/38	01/27/2026	AlPe Corporate AAM		899.779	900.000	1.270	2.C FE
13877L-BX-3	Canyon Capital QLO 2022-2 Ltd CANVC 2022-2A DTR 6.272% 04/15/38	01/27/2026	AGRA RE 2A Surplus AAM		1,893.743	1,900.000	3.494	1.E FE
14319H-AJ-8	Carlyle US QLO 2024-3 Ltd CQNS 2024-3A C 6.083% 07/25/36	01/26/2026	AAlIA FA AGRA 2 I MODO		2,943.157	2,050.000	4.643	2.A FE
14319H-AJ-3	Carlyle US QLO 2024-3 Ltd CQNS 2024-3A D1 7.118% 07/25/36	01/26/2026	AGRA RE 2A Surplus AAM		15,039.915	15,000.000	5.057	1.F FE
14319K-AJ-1	Carlyle US QLO 2024-5 Ltd CQNS 2024-5A D1 6.668% 10/25/36	01/26/2026	AGRA RE 2A Surplus AAM		18,030.276	18,000.000	7.118	2.C FE
14320E-AG-8	Carlyle US QLO 2025-3 Ltd CQNS 2025-3A D 6.718% 07/25/38	02/18/2026	AARE Surplus AAM		2,018.434	2,000.000	3.593	2.C FE
17181D-AG-1	CIFC Funding 2025-1I Ltd CIFC 2025-2A D1 6.172% 04/15/38	01/26/2026	AGRA RE 2A Surplus AAM		8,742.158	8,800.000	19.614	2.C FE
171929-AE-2	Churchill I MSLF QLO-IV Ltd CHML 2024-3A C 5.968% 10/22/35	01/26/2026	AAlIA Modco FHLB - AAM		13,304.366	14,000.000	13.928	1.F FE
227800-AG-4	Groton Park QLO Ltd GRPK 2024-1A C 5.622% 10/15/36	01/26/2026	AAlIA AGRA 2 Retail I MODO		6,380.090	6,400.000	12.994	1.F FE
22846F-AJ-7	Growth Point QLO 10 Ltd CRPMT 2021-10A D 7.428% 07/20/34	01/26/2026	AAlIA Modco FHLB - AAM		1,986.250	2,000.000	3.302	2.C FE
26252N-AU-3	Dryden 72 QLO Ltd DRSLF 2019-72A DR 6.914% 05/15/32	01/26/2026	AGRA RE II Surplus AAM		989.364	1,000.000	14.227	2.C FE
28254C-AS-0	Dryden 106 QLO Ltd DRSLF 2022-106A BR 5.472% 10/15/37	01/26/2026	AAlIA FA AGRA 2 I MODO		11,447.027	11,403.000	22.533	1.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
28254C-AH-1	Dryden 106 QLO Ltd DRSLF 2022-106A DIR 6.322% 10/15/37	01/28/2026	Various		18,355,183	18,352,000	46,374	2.C FE
29001E-AE-7	Elmwood QLO 33 Ltd ELI03 2024-9FA CR 5.670% 10/21/37	01/28/2026	AGRA RE 2B Surplus AAM		1,795,475	1,800,000	1,984	1.F FE
29001J-AE-6	Elmwood QLO 30 Ltd ELI00 2024-6A C 5.768% 07/17/37	01/28/2026	AAIA AGRA 2 Retai I MODOO		7,208,230	7,200,000	9,228	1.F FE
29001J-AG-1	Elmwood QLO 30 Ltd ELI00 2024-6A D1 6.768% 07/17/37	01/28/2026	AGRA RE 2A Surplus AAM		12,277,220	12,300,000	18,498	2.C FE
29001H-AG-4	Elmwood QLO 34 Ltd ELI04 2024-10A C 5.618% 10/17/37	01/28/2026	AAHE II Surplus ISG		39,876,440	40,000,000	49,934	1.F FE
34868P-AQ-0	Fortress Credit BSL XII Ltd F0BSL 2024-3A C 6.021% 10/23/37	01/28/2026	AGRA RE 2A Surplus AAM		3,843,488	3,633,000	3,038	1.F FE
34868P-AJ-4	Fortress Credit BSL XII Ltd F0BSL 2024-3A D1 7.621% 10/23/37	01/28/2026	AGRA RE 2A Surplus AAM		4,357,171		4,787	2.B FE
34868P-AQ-8	Fortress Credit Opportunities F00 2024-25A C 6.072% 01/15/37	03/24/2026	ALHE - DFL Trust AAM		14,779,500	15,000,000	172,045	1.F FE
38137M-AT-4	Goldentree Loan Opportunities GLD12 2016-12A DR 6.831% 07/21/30	01/28/2026	AGRA RE 2A Surplus AAM		1,001,317	1,000,000	1,328	2.A FE
38180P-AQ-1	Golub Capital Partners QLO 438 G0BSL 2019-43A CR 5.618% 10/20/37	01/28/2026	AAHE II Surplus ISG		24,921,550	25,000,000	31,209	1.F FE
43133J-AA-6	Hi Idena TruPS Secur Iztization 2 H1TR 2019-2A A1 5.677% 05/22/39	01/27/2026	ALHe Corporate AAM		6,628,275	6,613,517	69,252	1.B FE
48603P-AS-7	Ivy Hill Middle Market Credit IVH1 18A CR 5.968% 01/22/37	03/24/2026	ALHE - DFL Trust AAM		4,920,585	5,000,000	50,572	1.F FE
48603P-AU-2	Ivy Hill Middle Market Credit IVH1 18A DR 7.518% 01/22/37	01/28/2026	AAIA Modco FHLB - AAM		7,438,740	7,500,000	9,389	2.C FE
48290N-AE-9	KRR QLO 51 Ltd KRR 2024-51A B 5.516% 10/20/37	01/28/2026	AAIA AGRA 2 Retai I MODOO		8,787,625	8,750,000	10,729	1.B FE
51218T-AQ-1	Lakeside Park QLO Ltd LWRK 2025-1A C 5.422% 04/15/38	01/27/2026	ALHe Corporate AAM		3,988,250	3,800,000	6,507	1.F FE
527911-AJ-0	Lewey Park QLO Ltd LEWEY 2024-1A C 5.620% 10/21/37	01/28/2026	AAIA AGRA 2 Retai I MODOO		8,473,591	8,500,000	9,288	1.F FE
527911-AL-5	Lewey Park QLO Ltd LEWEY 2024-1A D1 6.620% 10/21/37	01/28/2026	AGRA RE 2A Surplus AAM		4,590,495	5,000,000	6,436	2.C FE
55817D-AJ-7	Madison Park Funding LXVI Ltd MDPK 2025-71A D1 6.271% 04/23/38	01/28/2026	AGRA RE 2A Surplus AAM		3,139,589	3,150,000	2,744	2.C FE
59594V-BC-8	Magnetite XXVI Ltd MAGIE 2020-26A DIR2 6.168% 01/25/38	01/28/2026	AGRA RE 2A Surplus AAM		1,485,453	1,500,000	514	2.C FE
60888H-AQ-9	Micaps Funding XVII Ltd B 4.462% 12/26/38	01/27/2026	ALHe Corporate AAM		2,500,846	3,000,000	11,859	1.C FE
61204A-AQ-0	QCP QLO 2024-37 Ltd QCP 2024-37A C 5.572% 10/15/37	01/28/2026	AAIA FA AGRA 2 MODOO		18,441,836	18,500,000	37,225	1.F FE
67570E-AN-8	QCP QLO 2024-36 Ltd QCP 2024-36A B1 5.371% 10/16/37	01/28/2026	AAIA AGRA 2 Retai I MODOO		10,831,244	10,800,000	19,336	1.C FE
67570E-AJ-8	Octagon 75 Ltd OCT75 2025-1A D1 6.269% 01/22/38	01/28/2026	AGRA RE 2A Surplus AAM		598,821	600,000	627	2.B FE
675935-AH-0	Octagon 60 Ltd OCT60 2022-1A CR 5.618% 10/20/37	01/28/2026	AGRA RE 2A Surplus AAM		3,241,875	3,250,000	4,057	1.F FE
675935-AV-6	Octagon 60 Ltd OCT60 2022-1A DIR 6.768% 10/20/37	01/28/2026	AGRA RE 2A Surplus AAM		7,490,483	7,500,000	11,279	2.C FE
675944-AQ-7	Octagon 65 Ltd OCT65 2024-4A C 5.671% 10/23/37	01/28/2026	AAIA AGRA 2 Retai I MODOO		7,790,312	7,800,000	6,144	1.F FE
682626-AE-9	Or Ion QLO 2024-4 LTD ANTOR 2024-4A C 5.618% 10/20/37	01/28/2026	AAHE II Surplus ISG		14,853,260	15,000,000	18,725	1.F FE
68916K-AQ-8	Oil Rock QLO 111 Ltd OR 2020-3A AR 5.516% 04/20/36	03/12/2026	AlHe Modco - VIAC GA - AAM		10,006,050	10,000,000	78,166	1.A FE
68917A-AS-3	Paral Tel 2021-2 Ltd PARL 2021-2A CR 7.328% 10/20/34	01/28/2026	AAHE II Surplus ISG		2,988,725	3,000,000	4,886	2.C FE
70019H-AJ-3	Park Blue QLO 2025-VII Ltd PBLU 2025-7A D1 6.518% 04/25/38	01/28/2026	AAIA Modco FHLB - AAM		2,245,986	2,250,000	3,665	2.C FE
72133L-AT-9	Pikes Peak QLO 12 Ltd PPK 2023-12A CR 5.468% 04/20/38	01/27/2026	AGRA RE 2A Surplus AAM		4,465,258	4,500,000	1,630	2.C FE
72133P-AQ-6	Pikes Peak QLO 5 PPK 2020-5A BR 5.468% 10/20/37	01/28/2026	ALHe Corporate AAM		2,001,290	2,000,000	2,126	1.F FE
72133P-AU-7	Pikes Peak QLO 5 PPK 2020-5A DIR 6.918% 10/20/37	01/28/2026	AGRA RE 2A Surplus AAM		6,098,942	6,075,000	7,381	1.C FE
74046Z-AA-9	Preferred Term Securities XVI AT 4.262% 06/22/37	01/27/2026	AGRA RE 2A Surplus AAM		6,071,082	6,075,000	9,339	2.B FE
74042M-AE-6	Preferred Term Securities XXI AT 4.328% 03/22/38	01/27/2026	AAIA NonModco AAM		875,372	894,544	3,744	1.A FE
74042M-AQ-1	Preferred Term Securities XXII PRETSL 22-B1 B1 4.579% 09/22/36	01/27/2026	AlHe Corporate AAM		975,942	1,029,073	4,156	1.A FE
74042M-AQ-1	Preferred Term Securities XXII PRETSL 22-B2 B2 4.579% 09/22/36	01/28/2026	Various		5,397,694	6,302,056	29,528	1.C FE
74042M-AQ-5	Preferred Term Securities XXVI AT 4.272% 09/22/37	01/28/2026	AAIA Modco FHLB - AAM		2,834,283	2,865,673	13,979	1.C FE
74042M-AQ-0	Preferred Term Securities XXIV A2 4.416% 09/23/35	01/27/2026	ALHe Corporate AAM		5,318,500	5,706,094	22,911	1.A FE
75888H-BC-4	Regatta XII Funding Ltd REG12 2019-1A DRR 6.822% 10/15/37	01/27/2026	AAIA NonModco AAM		3,944,007	4,217,575	18,238	1.A FE
773889P-AS-5	Regatta XII Funding Ltd REG21 2021-3A DIR 6.772% 10/15/37	01/28/2026	AAIA Modco FHLB - AAM		6,249,711	2,768,185	12,311	1.B FE
77394Y-AQ-6	Rockford Tower QLO 2022-3 Ltd ROXT 2022-3A CR 5.818% 07/20/37	01/28/2026	AGRA RE 2A Surplus AAM		1,001,225	8,650,000	20,324	2.C FE
77394Y-AS-2	Rockford Tower QLO 2022-3 Ltd ROXT 2022-3A DIR 7.018% 07/20/37	01/28/2026	AAIA AGRA 2 Retai I MODOO		10,815,098	10,800,000	13,962	1.F FE
77588J-AQ-1	Romark Credit I Funding II Ltd RCF 2021-2A D 5.075% 10/25/39	01/28/2026	AGRA RE 2A Surplus AAM		11,985,264	12,000,000	18,714	2.B FE
84348J-AA-4	Soloso QDO 2007-1 Ltd SLSO 2007-1A A1LA 4.168% 10/07/37	01/27/2026	AAHE II Surplus ISG		1,035,684	1,000,000	14,421	1.G FE
881936-AQ-3	Texas Debt Capital QLO 2025-I TQICF 2025-1A D1 6.168% 04/24/38	01/28/2026	AGRA RE 2A Surplus AAM		667,627	721,190	1,670	1.C FE
894135-AA-0	Trapeza Cdo XII Ltd TRAP 2007-13A AT 4.202% 11/09/42	01/28/2026	AGRA RE 2A Surplus AAM		1,897,241	6,700,000	2,296	2.C FE
897088P-AQ-7	Tropic QDO V Ltd TRQP 2006-5H A1LB 4.334% 07/16/36	03/06/2026	AGRA RE 2A Surplus AAM		31,277,439	2,089,457	20,205	1.A FE
89822P-AQ-9	TruPS Financials Note Securitit TFINS 2020-1A A2 7.472% 04/15/40	01/27/2026	ALHe Corporate AAM		425,935	37,000,000	22,709	1.D FE
92557E-AJ-2	Vibrant QLO XIV Ltd VIBR 2019-14A B 6.328% 10/20/34	01/28/2026	AAHE II Surplus ISG		13,229,951	13,200,000	18,566	1.F FE
92917N-BC-1	Voya QLO 2019-2 Ltd VOYA 2019-2A B 5.679% 10/15/37	01/28/2026	AGRA RE 2A Surplus AAM		1,235,408	1,237,000	3,003	2.C FE
92917N-AE-9	Voya QLO 2019-2 Ltd VOYA 2019-2A B 5.679% 07/20/32	01/28/2026	AAIA FA AGRA 2 MODOO		10,028,350	10,000,000	12,621	1.C FE
92947Y-AQ-4	Voya QLO 2024-5 Ltd VOYA 2024-5A D1A 6.822% 10/15/37	01/28/2026	AGRA RE 2A Surplus AAM		5,010,885	5,000,000	7,032	1.F FE
92947Y-AN-1	Vonder Lake Park QLO Ltd VMKP 2025-1A D1 6.418% 07/24/38	01/28/2026	AGRA RE 2A Surplus AAM		3,397,766	3,400,000	8,376	2.A FE
97816P-AQ-4		01/28/2026	AGRA RE 2A Surplus AAM		7,773,964	7,800,000	2,781	2.C FE

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

	1	2	3	4	5	6	7	8	9
	CUSIP	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO
	60158Y-AC-2	ALESCO Preferred Funding XIV L ALESC IAX A2 4.34% 09/23/37	01/27/2026	AlRe Corporate AMI		1,321,030	1,500,000	6,339	1.E FE
	50404*-AA-3	Anantes Jmo Funding Ltd. A 6.32% 07/25/36	01/02/2026	Tax Free Exchange		47,837,000	47,837,000	1,466,361	1.F FE
	50404*-AB-1	Anantes Jmo Funding Ltd. BBB 7.62% 07/25/36	01/02/2026	Tax Free Exchange		47,837,000	47,837,000	1,747,935	2.C FE
	1099999999 Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					917,895,938	933,401,468	5,544,891	XXX
	00043*-AA-7	JA Warehouse 21-A 5.455% 08/08/36	03/10/2026	Direct		25,760,000	25,760,000		1.G PL
	00043*-AB-5	JA Warehouse 21A 5.605% 08/08/36	03/10/2026	Direct		3,760,000	3,760,000		2.C PL
	7498BH-AA-7	FR 39 LTD RRAM 2025-SHA A2 5.32% 04/15/38	03/06/2026	AARE II Surplus ISS		2,960,823	3,000,000	22,176	1.C FE
	7498BH-AG-6	FR 39 LTD RRAM 2025-SHA B 5.52% 04/15/38	03/06/2026	AARE II Surplus SS		35,500,000	35,500,000	272,275	1.F FE
	7498BH-AJ-2	RR 39 LTD RRAM 2025-SHA CIA 6.37% 04/15/38	03/06/2026	AARE II Surplus SS		24,798,249	25,125,000	222,363	2.B FE
	7498BN-AJ-8	RR 28 Litd RRAM 2024-2SHA BR 6.12% 04/15/37	01/14/2026	AARe - Sony Life [Block] Trust		6,208,705	6,200,000	99,590	1.F FE
	7498NN-AH-9	RR 28 Litd RRAM 2024-2SHA CR2 6.82% 04/15/41	03/10/2026	Citigroup		5,000,000	5,000,000		2.C FE
	7810N-AJ-4	RR 44 Litd RRAM 2026-AAA C1 6.07% 04/15/41	02/05/2026	Sotia Capital		4,200,000	4,200,000		2.C FE
	7811OT-AV-5	RR 21 Litd RRAM 2022-2LA CIR 6.52% 07/15/39	01/14/2026	AARe - Sony Life [Block] Trust		23,322,238	23,250,000	396,970	2.A FE
	1109999999 Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					131,261,744	131,815,000	1,013,374	XXX
	057754-AA-1	BALDIR LENDDO US-IA 5.582% 05/08/30	01/13/2026	Various		114,508,151	114,755,419	230,436	1.G PL
	057754-AB-9	BALDIR LENDDO EU-IA 3.87% 05/08/30	01/13/2026	Tax Free Exchange		231,167,531	231,530,081	319,885	1.G PL
	057754-AD-7	BALDIR LENDDO GS-IA 5.58% 05/08/30	01/13/2026	Tax Free Exchange		21,465,383	21,539,246	46,061	1.G PL
	07337G-ID-5	Bayview Opportunity Master Fun BVOLN 2025-EUI D 5.91% 07/27/48	01/27/2026	AlRe Corporate AMI		3,586,301	3,586,301	592	2.C FE
	23533B-AB-9	Dividend Solar Loans 2018-I LL DIV 2018-I B 4.28% 07/20/38	01/27/2026	AlRe Corporate AMI		349,625	369,207	308	1.F FE
	46616T-AC-8	JGIPT XXVI LLC HENDOR 2012-2A B 6.77% 10/17/61	01/28/2026	ACRA RE II Surplus AMI		1,690,286	1,668,968	4,079	2.A FE
	46617J-AB-2	JGIPT XXIX LLC HENDOR 2013-2A B 5.68% 03/17/64	01/28/2026	ACRA RE II Surplus AMI		1,582,334	1,648,427	3,381	2.A FE
	46617L-AA-9	JGIPT XXX LLC HENDOR 2013-3A A 4.08% 03/17/73	01/27/2026	Various		1,431,012	1,494,990	2,033	1.A FE
	46620J-AA-9	J.G. Wentworth XXVIII LLC HENDOR 2017-1A A 3.99% 08/16/60	01/27/2026	Various		1,102,040	1,179,876	1,700	1.A FE
	4747F-AA-3	J.G. Wentworth LXII, LLC A 6.07% 08/15/69	03/18/2026	Tax Free Exchange		33,235,000	33,235,000		1.A Z
	4747F-AB-1	J.G. Wentworth LXII, LLC B 6.72% 08/15/69	03/18/2026	Tax Free Exchange		5,865,000	5,865,000		2.B Z
	60510M-BK-7	Mission Lane Credit Card Waste ILANE 2025-B C 5.41% 09/15/21	01/27/2026	AlRe Corporate AMI		4,008,264	3,988,000	7,182	1.F FE
	68283U-AA-8	Oreania Financial Issuance Tru QNFIT 2019-AA A 3.30% 08/14/36	03/12/2026	AARE II Surplus ISS		112,306,852	113,384,000	298,956	1.A PL
	86950T-AA-1	SufConPark Structured Settlement SPSS 2017-1A A 4.19% 07/16/71	01/22/2026	ALICE - UPL Trust AMI		1,139,649	1,261,075	1,027	1.A FE
	0018HN-AB-1	AP Bosporus Holdings Ltd Ziraat (Bosphorus) DPR Senior 6.28% 12/15/37	01/27/2026	PRIVATE		387,000,000	387,000,000		2.C PL
	05554T-LG-8	Bova Global Securities BV A 6.62% 06/17/39	02/03/2026	AEL PIH AMI		7,262,500	7,000,000	290,912	1.E FE
	0886E1-AD-4	Bib Merchant Voucher Receivabl Bib Voucher Series 2026-2 6.08% 01/07/41	01/26/2026	PRIVATE		192,000,000	192,000,000		1.G FE
	000000-AD-0	VB DPV Finance Co A 6.474% 03/15/35	03/18/2026	Tax Free Exchange		157,500,000	157,500,000	56,648	2.C FE
	000000-AD-0	BALDIR LENDDO BALDIR LENDDO 3.87% 05/08/30	01/01/2026	Direct		1,410,382	1,410,382		1.6 Z
	000000-AD-0	BALDIR LENDDO BALDIR LENDDO 5.80% 05/08/30	01/01/2026	Direct		388,871	388,866		1.6 Z
	1119999999 Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating (unaffiliated)					1,279,047,489	1,280,804,641	1,263,210	XXX
	037983-AA-1	Aqua AssetCo Borrower Trust C A1 5.30% 04/08/55	01/16/2026	Direct		20,539,841	20,539,841		1.A FE
	037983-AB-9	Aqua AssetCo Borrower Trust C A2 5.60% 04/08/55	01/16/2026	Direct		12,867,525	12,867,525		1.A FE
	037983-AC-7	Aqua AssetCo Borrower Trust C B 6.07% 04/08/55	01/16/2026	Direct		4,857,444	4,857,444		1.C PL
	037983-AD-5	Aqua AssetCo Borrower Trust C C 6.76% 04/08/55	01/16/2026	Direct		4,387,766	4,387,766		1.G PL
	03837K-AC-2	Aqua Borrower Trust I A2 5.50% 11/22/49	03/30/2026	Various		32,387,645	32,387,645	(1,233,062)	1.A FE
	03837K-AD-0	Aqua Borrower Trust I B 5.90% 11/22/49	03/30/2026	Various		6,919,179	6,919,179	(310,468)	1.E FE
	04841*-AA-8	Atlas Securitized Products Fun ATLAS Funding 1 A1A 5.16% 05/25/63	03/30/2026	Various		10,511,263	10,511,263	(690,875)	2.A FE
	04841*-AC-5	Atlas Securitized Products Fun ATLAS Funding 1 A1B 5.16% 05/25/63	03/27/2026	Direct		457,665,086	457,665,086		1.C PL
	64034Y-AC-5	NetNet Student Loan Trust 2021 NSLT 2021-DA B 2.90% 04/20/62	09/27/2026	Direct		457,665,086	457,665,086		1.F PL
	64034Y-AD-3	NetNet Student Loan Trust 2021 NSLT 2021-DA C 3.50% 04/20/62	01/28/2026	AAARE II Surplus ISS		2,714,972	3,000,000	1,933	1.C FE
	64034Y-AE-1	NetNet Student Loan Trust 2021 NSLT 2021-DA D 4.38% 04/20/62	01/28/2026	AAARE II Surplus SS		2,545,862	3,000,000	2,333	1.F FE
	6403SD-AA-5	NetNet Student Loan Trust 2021 NSLT 2021-A B2 2.85% 04/20/62	01/27/2026	AA1A Nonfideco AMI		1,777,597	2,093,000	2,037	2.B FE
	1129999999 Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating (affiliated)					1,023,321,232	1,025,383,835	(2,182,837)	XXX
	000000-AD-0	VINTAGE IX A AB LLC A 6.19% 10/18/30	01/01/2026	PRIVATE		100	100		1.F Z
	92748B-AC-6	VINTAGE IX A AB LLC A 6.19% 10/18/30	01/01/2026	Tax Free Exchange		100	100		1.F PL
	68282B-AA-9	Southern Palm Company A 6.89% 09/15/34	03/16/2026	Direct		3,180,600	3,180,600		1.6 Z
	1319999999 Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating (unaffiliated)					3,180,800	3,180,800		XXX
	00165H-AA-8	AWAPS 3 LLC A 5.68% 01/28/71	03/20/2026	Direct		79,400,000	79,400,000	611,707	1.F PL
	00165H-AA-8	AWAPS 3 LLC A 5.68% 01/28/71	03/23/2026	Various		2,302,800,000	2,302,800,000	9,880,302	1.F PL

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1	2	3	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
00165H-AC-4	AMAPS 3 LLC B 6.682% 01/28/76	03/20/2026	Direct	10,621.869	10,600.000	96.091	2.B Z
00165H-AC-4	AMAPS 3 LLC B 6.682% 01/28/76	03/23/2026	Various	281,300.000	281,300.000	1,187.936	2.B Z
02300A-AA-8	AMAPS 1 LLC AMAPS 5.700% 07/31/70	03/30/2026	Althe Corporate AMM	55,090.000	55,090.000	774.917	1.F Z
02300B-AC-2	AMAPS 2 LLC B 6.682% 10/31/75	02/17/2026	Althe Surplus AMM	30,000.000	30,000.000	597.445	2.A PL
049400-AC-8	ATLAS SECURED ADVANCE FUNDING, 7YR 6.532% 11/13/70	01/01/2026	Direct	420,000.000	420,000.000		1.F PL
132999999999	Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (affiliated)			3,179,483.730	3,179,190.000	13,149.388	XXX
001095-AB-1	AFN ABSPRO201 LLC 2019-1 AFN 2019-1A A2 4.460% 05/20/49	01/28/2026	Various	1,736.713	1,732.668	1.935	1.F FE
494620-AE-9	Kinetic Advantage Master Owner KAMOT 2025-1 A 5.872% 10/15/29	01/28/2026	AGRA RE 2A Surplus AMM	9,133.241	9,000.000	19,199	1.F FE
86212X-AB-6	Store Master Funding, I-VII and STR 2019-1 A2 3.650% 11/20/49	03/06/2026	AAHE II Surplus ISG	246.764	281.275	456	1.A FE
970646-AA-1	Willis Engine Structured Trust WESTF 2021-A A 3.104% 05/15/46	01/27/2026	Various	7,016.675	7,474.090	7,733	1.F FE
151999999999	Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)			18,193.383	18,708.033	29,323	XXX
963286-AP-2	Wheels Fleet Lease Funding 1.L.D 6.291% 04/19/40	03/25/2026	Capital Cal I Revolver	4,933.003	4,933.003		2.A FE
963286-AP-0	Wheels Fleet Lease Funding 1.L.E 7.291% 04/19/40	03/25/2026	Capital Cal I Revolver	1,644.334	1,644.334		2.B FE
963286-AP-0	Wheels Fleet Lease Funding 1.L.E 7.291% 04/19/40	03/10/2026	Interest Capitalization	109.864	109.864		2.B FE
152999999999	Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (affiliated)			6,687.201	6,687.201		XXX
20633K-AN-8	Concord Music Royalties LLC TUNES 2025-3A A 6.311% 07/20/75	03/10/2026	Various	221,226.659	217,500.000	1,419.088	1.E FE
683342-AJ-6	P3&E Wildlife Recovery Funding A-4 5.212% 12/01/47	01/28/2026	AAHE II Surplus ISG	3,504.168	4,000.000	33,009	1.A FE
153999999999	Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)			225,130.827	221,500.000	1,452.107	XXX
00284F-AB-3	AP Aristotle Holdings LLC A 5.250% 02/28/42	03/30/2026	Interest Capitalization	3,434.527	3,434.527		1.F PL
154999999999	Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (affiliated)			3,434.527	3,434.527		XXX
74032Y-AE-4	Progress Residential 2022-SFR5 PRO2 2022-SFR5.D 5.734% 06/17/39	01/28/2026	AGRA RE 2A Surplus AMM	5,069.424	5,000.000	21,503	2.A FE
74033X-AJ-4	Progress Residential 2021-SFR1 PRO2 2021-SFR1.E2 3.527% 01/17/39	01/27/2026	Althe Corporate AMM	5,019.909	5,248.000	13,368	2.C FE
74033Y-AL-7	Progress Residential 2022-SFR1 PRO2 2022-SFR1.E1 3.930% 02/17/41	01/27/2026	Althe Corporate AMM	10,514.445	10,550.000	30,796	2.A FE
173999999999	Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)			20,603.778	21,098.000	65.667	XXX
10004H-AA-9	JP Starlight (Luxembourg) Sarl A1 6.000% 06/15/49	03/31/2026	Direct	7,869.896	7,869.896	373.874	2.A PL
174999999999	Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (affiliated)			7,869.896	7,869.896	373.874	XXX
188999999999	Total - asset-backed securities (unaffiliated)			2,900,449.328	3,001,053.956	9,444.428	XXX
189999999999	Total - asset-backed securities (affiliated)			4,362,570.444	4,364,890.469	12,985.654	XXX
190999999997	Total - asset-backed securities - Part 3			7,263,019.772	7,365,944.415	21,830.082	XXX
190999999998	Total - asset-backed securities - Part 5			XXX	XXX	XXX	XXX
190999999999	Total - asset-backed securities			7,263,019.772	7,365,944.415	21,830.082	XXX
200999999999	Total - issuer credit obligations and asset-backed securities			20,225,483.881	20,856,791.010	126,977.482	XXX
45099999997	Total - preferred stocks - Part 3			XXX	XXX	XXX	XXX
45099999998	Total - preferred stocks - Part 5			XXX	XXX	XXX	XXX
45099999999	Total - preferred stocks			XXX	XXX	XXX	XXX
31340H-10-0	Federal Home Loan Bank Of Des Federal Home Loan BK/DIVA	03/30/2026	NON-BROMER TRADE	252,000.000			
502999999999	Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other			252,000.000	XXX		XXX
00388*-10-6	ATHENE RE USA IV, INC.(A/RE4)	03/31/2026	Capital Contribution	4,153			
86359*-10-6	STRUCTURED ANNUITY REINSURANCE COMPANY (STAR)	03/31/2026	Capital Contribution	4,272			
000000-00-0	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK (AANY)	03/31/2026	Capital Contribution	21,426			
592999999999	Subtotal - common stocks - parent, subsidiaries and affiliates other			29,851	XXX		XXX
59899999997	Total - common stocks - Part 3			252,023.851	XXX		XXX
59899999998	Total - common stocks - Part 5			XXX	XXX	XXX	XXX
59899999999	Total - common stocks			252,023.851	XXX		XXX
59999999999	Total - preferred and common stocks			252,023.851	XXX		XXX
60099999999	Totals			20,477,513.732	XXX	126,977.462	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-EL-4	United States Treasury Note/6o US TREASURY N/B 6.000% 02/15/26	02/17/2026	Maturity		800,000	800,000	845,250	801,738		(1,738)	(1,738)		800,000				24,000	02/15/2026	1.A
912810-TC-2	United States Treasury Note/6o US TREASURY N/B 2.000% 11/15/41	01/05/2026	Security Withdraw		595,023,049	615,000,000	591,023,438	595,014,180		8,869	8,869		595,023,049				1,717,877	11/15/2041	1.A
912810-LB-2	United States Treasury Note/6o US TREASURY N/B 4.625% 05/15/44	01/29/2026	ACRA RE 2A Surplus AAM		58,848,978	60,000,000	58,889,063						58,889,063		(40,085)	(40,085)	565,852	05/15/2044	1.A Z
91282C-JL-4	United States Treasury Note/6o US TREASURY N/B 4.250% 01/31/26	01/30/2026	Maturity		40,000,000	40,000,000	39,820,447	39,982,045		7,955	7,955		40,000,000				850,000	01/31/2026	1.A
001999999999	Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)				694,672,027	715,800,000	690,578,198	635,807,963		15,086	15,086		694,712,112		(40,085)	(40,085)	3,157,729	XXX	XXX
74727P-BL-8	Qatar Government International Senior Unsecured 4.000% 03/14/29	02/24/2026	Goldman Sachs International		5,019,600	5,000,000	5,005,688						5,005,663		13,937	13,937	89,444	03/14/2029	1.C FE
76721R-AL-6	Rio Smart Lighting Sarl Secured 12.250% 09/20/32	03/20/2026	Various		510,712	510,712	525,383	488,603			(25)	(25)	510,712	(9,825)		(9,825)	32,383	09/20/2032	1.C FE
800413T-AK-5	Saudi Government International Senior Unsecured 4.375% 04/16/29	02/24/2026	Various		7,051,310	7,000,000	6,935,460	6,975,851		1,024	1,024		6,976,875		74,435	74,435	109,740	04/16/2029	1.E FE
91087B-AL-4	Mexico Government International Senior Unsecured 5.000% 04/27/51	02/24/2026	Goldman Sachs International		1,150,352	1,400,000	1,128,538			365	365		1,128,903		21,449	21,449	22,944	04/27/2051	2.B FE
91087B-AS-9	Mexico Government International Senior Unsecured 4.400% 02/12/52	02/24/2026	Goldman Sachs International		2,314,522	3,100,000	2,267,382			1,010	1,010		2,268,392		46,130	46,130	73,126	02/12/2052	2.B FE
N0727E-AA-4	Aruba (Government) ARUBA GOVERNMENT 9.068% 06/12/27	01/08/2026	Redemption 100.0000		(2,688,113)	(2,688,113)	(2,893,354)	(2,688,113)					(2,688,113)					06/12/2027	2.A PL
P3575E-OH-8	Dominican Republic International Senior Unsecured 4.875% 09/23/32	02/24/2026	MERRILL LYNCH INTERNATIONAL		3,852,000	4,000,000	3,838,930			1,706	1,706		3,840,636		11,364	11,364	82,333	09/23/2032	3.B FE
P3575E-OH-8	Dominican Republic International Senior Unsecured 4.875% 09/23/32	02/20/2026	ALRe Medco - VIAC GA - AAM		8,360,212	8,696,000	8,761,220	8,740,655		(767)	(767)		8,739,888		(379,677)	(379,677)	173,105	09/23/2032	3.B FE
X9362Z-SG-1	Hungary Government International Senior Unsecured 5.500% 06/16/34	02/24/2026	Goldman Sachs International		10,296,500	10,000,000	10,127,520	10,099,988		(1,437)	(1,437)		10,097,761		138,739	138,739	106,944	06/16/2034	2.C FE
003999999999	Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities				35,807,065	37,018,599	35,686,767	23,626,194		(2,088)	(2,088)	25,898	35,680,717	(9,825)	(73,623)	(83,448)	690,019	XXX	XXX
38122N-JL-5	Golden State Tobacco Securitized GOLDEN ST T084C00-B 1.600% 06/01/26	01/22/2026	JPM SECURITIES LLC		4,952,250	5,000,000	5,000,000	5,000,000					5,000,000		(47,750)	(47,750)	11,556	06/01/2026	1.D FE
38122N-BL-3	Golden State Tobacco Securitized GOLDEN ST T084C00-B 2.366% 06/01/30	01/22/2026	Market Access		2,766,060	3,000,000	3,000,000	3,000,000					3,000,000		(233,940)	(233,940)	10,166	06/01/2030	1.D FE
38122N-DL-1	Golden State Tobacco Securitized GOLDEN ST T084C00-A1 3.487% 06/01/36	01/22/2026	Morgan Stanley		1,103,256	1,310,000	1,310,000	1,310,000					1,310,000		(206,744)	(206,744)	6,598	06/01/2036	1.G FE
598329-AC-4	Midwest Family Housing LLC REV BDS 2006 SER A 5.531% 01/01/51	01/01/2026	Redemption 100.0000		788	788	581	623		165	165		788				22	01/01/2051	1.E FE
91336E-KC-3	Regents of the University of C UNIV OF CALIFORNIA CA 3.258% 05/15/60	01/02/2026	ALRe Medco - VIAC GA - AAM		1,298,500	2,000,000	2,000,000	2,000,000					2,000,000		(701,500)	(701,500)	8,502	05/15/2060	1.D FE
005999999999	Subtotal - issuer credit obligations - municipal bonds - special revenue				10,120,854	11,310,788	11,310,581	11,310,623		165	165		11,310,788		(1,189,934)	(1,189,934)	36,844	XXX	XXX
50228*-AL-9	LSJ Energy Concessionaire LLC SR SEC NTS 3.730% 05/30/49	03/31/2026	Redemption 100.0000		63,947	63,947	63,947	63,947					63,947				596	05/30/2049	1.G
785592-IZ-9	Sabine Pass Liquefaction LLC Senior Secured 5.900% 09/15/37	03/15/2026	Redemption 100.0000		454,720	454,720	445,966	447,682		7,038	7,038		454,720				13,414	09/15/2037	2.A FE
785592-B*-6	Sabine Pass Liquefaction LLC SR SEC NTS 3.080% 09/15/37	03/15/2026	Redemption 100.0000		2,005,550	2,005,550	2,005,550	2,005,550					2,005,550				30,885	09/15/2037	2.A FE
89103*-AA-7	Toreador Holdings, LLC Toreador LLC 5.89 31 Oct 43 5.890% 10/31/43	03/30/2026	Tax Free Exchange		253,845,000	253,845,000	253,845,000	253,845,000					253,845,000				7,266,209	10/31/2043	1.G PL
P4003*-AL-6	DSIS SPA Minera Los Pelambres 7.070% 11/30/44	02/11/2026	Apollo Global Securities, LLC		10,400,000	10,000,000	10,000,000	10,000,000					10,000,000		400,000	400,000	145,033	11/30/2044	2.A PL
006999999999	Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)				266,769,217	266,369,217	266,360,463	266,362,179		7,038	7,038		266,369,217		400,000	400,000	7,456,137	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
.02971e-4B-8	AP Pistachio LP AP Pistachio, L.P. 5.250% 11/15/49	01/30/2026	Redemption 100,000		5,823,083	5,823,083	5,150,299	5,719,386		980		980	(568,971)	5,823,083	672,177		672,177	152,482	11/15/2049	1.F PL	
.02973#-4A-6	AP Chia Issuer LLC AP Chia Issuer LLC 7.250% 05/23/50	01/30/2026	Redemption 100,000		980,166	980,166	992,634	992,525		(2,359)		(2,359)		980,166				18,146	05/23/2050	1.G PL	
00799999999	Subtotal - issuer credit obligations - project finance bonds issued by operating entities				6,813,249	6,813,249	6,142,933	6,711,921		(1,779)		(1,779)	(568,971)	6,813,249	672,177		672,177	170,628	XXX	XXX	
(affiliated)																					
.000000-00-0	Berlin Station LLC SR SEC0 SUPERPRORITY DIP CRED 12.000% 03/25/26	03/30/2026	Redemption 100,000		2,956,570	2,956,570	2,956,570			2,956,570		2,956,570		2,956,570				219,968	03/25/2026	6. *	
.000000-00-0	Berlin Station LLC SR SEC0 SUPERPRORITY DIP CRED 12.000% 03/25/26	01/01/2026	Maturity		(2,956,570)	(2,956,570)	(2,956,570)			(2,956,570)		(2,956,570)		(2,956,570)					03/25/2026	6. *	
.000000-00-0	Shi14 Payments LLC / Shi14 P Senior Unsecured 5.500% 05/15/33	02/06/2026	Barclays		47,536,784	47,655,924	45,510,598	47,630,043		(13,187)		(13,187)	(2,194,098)	48,276,405	2,853,647	(739,621)	2,114,026	618,965	05/15/2033	3.C Z	
.001192-AK-9	Southern Co Gas Capital Corp Senior Unsecured 4.400% 06/01/43	02/23/2026	JANE STREET EXECUTION SERVICES		3,770,971	4,300,000	3,712,225			1,527		1,527		3,713,752		57,219	57,219	43,621	06/01/2043	2.A FE	
.00138C-AV-6	Corbridge Global Funding Senior Secured 5.200% 01/12/29	03/23/2026	ACRA RE 2A Surplus AML		3,042,951	3,000,000	3,083,058			(3,556)		(3,556)		3,079,502		(36,651)	(36,651)	30,767	01/12/2029	1.F FE	
.00206R-DE-9	AT&T Inc Senior Unsecured 6.350% 03/15/40	03/05/2026	ALRE Indeco - VIAC GA - AML		7,512,327	6,960,000	7,517,536			(2,310)		(2,310)		7,515,216		(2,889)	(2,889)	208,703	03/15/2040	2.B FE	
.00206R-GJ-0	AT&T Inc Senior Unsecured 8.750% 11/15/31	02/11/2026	Various		998,880	835,000	999,834			(954)		(954)		998,880				17,454	11/15/2031	2.B FE	
.00206R-KH-4	AT&T Inc Senior Unsecured 2.250% 02/01/32	01/12/2026	Various		3,024,922	3,450,000	3,448,909	3,448,237		9		9		3,448,245		(423,423)	(423,423)	34,931	02/01/2032	2.B FE	
.00206R-ND-0	AT&T Inc Senior Unsecured 5.550% 11/01/45	03/03/2026	BNP Paribas		46,703,036	47,850,000	47,690,660	47,692,989		2,446		2,446		47,695,436		(992,400)	(992,400)	1,180,300	11/01/2045	2.B FE	
.00206R-NH-1	AT&T Inc Senior Unsecured 5.125% 04/30/36	03/23/2026	ACRA RE 2A Surplus AML		21,549,350	22,000,000	21,977,780							21,977,780		(428,430)	(428,430)	150,333	04/30/2036	2.B FE	
.00287Y-AS-8	AbbVie Inc Senior Unsecured 4.700% 05/14/45	01/20/2026	ALRE - DFL Trust AML		909,130	1,000,000	966,152			56		56		966,207		(57,077)	(57,077)	8,617	05/14/2045	1.G FE	
.00287Y-EG-0	AbbVie Inc Senior Unsecured 4.750% 03/15/36	03/23/2026	ACRA RE 2A Surplus AML		4,798,760	4,940,000	4,948,230			(84)		(84)		4,948,147		(149,386)	(149,386)	12,384	03/15/2036	1.G FE	
.00617Y-AF-5	Aetna Inc Senior Unsecured 6.625% 06/15/36	02/04/2026	Morgan Stanley		10,987,400	10,000,000	10,323,290	10,266,889		(1,874)		(1,874)		10,265,015		722,385	722,385	92,014	06/15/2036	2.B FE	
.00914A-AJ-1	Air Lease Corp Senior Unsecured 2.875% 01/15/26	01/15/2026	Various		30,800,000	30,800,000	29,600,548	30,769,952		30,048		30,048		30,800,000				442,750	01/15/2026	2.B FE	
.01185*-AA-3	Alaska Ventures LLC SR SEC0 NTS 4.670% 06/30/33	03/31/2026	Redemption 100,000		353,866	353,866	353,866							353,866				4,131	06/30/2033	2.C PL	
.01185*-AB-1	Alaska Ventures LLC SR SEC0 NTS 4.670% 06/30/33	03/31/2026	Redemption 100,000		50,845	50,945	50,845	50,845						50,845				594	06/30/2033	2.C PL	
.020002-AU-5	Allstate Corp/The Junior Subordinated 6.500% 05/15/57	02/17/2026	Various		4,962,456	4,710,000	4,700,458	4,700,744		9		9		4,700,753		261,703	261,703	79,089	05/15/2057	2.C FE	
.02079K-BN-8	Alphabet Inc Senior Unsecured 4.800% 02/15/36	03/23/2026	ACRA RE 2A Surplus AML		40,197,807	40,787,000	40,703,387			730		730		40,704,117		(506,310)	(506,310)	217,531	02/15/2036	1.C FE	
.02079K-EP-1	Alphabet Inc Senior Unsecured 5.650% 02/15/36	03/23/2026	ACRA RE 2A Surplus AML		10,288,069	10,454,000	10,418,038			59		59		10,418,098		(130,029)	(130,029)	65,628	02/15/2036	1.C FE	
.02209S-BT-9	Altria Group Inc Senior Unsecured 5.625% 02/06/35	01/12/2026	Morgan Stanley		10,390,700	10,000,000	10,254,200	10,245,412		(721)		(721)		10,244,691		146,009	146,009	245,313	02/06/2035	2.A FE	
.02311#-AA-4	AMARX HOLDINGS LLC SENIOR SECURED 5.950% 09/30/37	03/31/2026	Redemption 100,000		80,256	80,256	80,256	80,256						80,256				1,194	09/30/2037	2.C PL	
.02311#-AD-8	AMARX HOLDINGS LLC SENIOR SECURED 7.900% 09/30/38	03/31/2026	Redemption 100,000		115,874	115,874	115,874							115,874				2,115	09/30/2038	2.C PL	
.02361D-AI-7	Ameren Illinois Co Secured 4.500% 03/15/49	01/20/2026	ALRE - DFL Trust AML		3,961,054	4,580,000	3,930,235			306		306		3,930,542		30,512	30,512	71,563	03/15/2049	1.F FE	
.023816-DC-0	American Express Co Senior Unsecured 4.900% 02/13/26	01/13/2026	Call 100,000		12,000,000	12,000,000	11,999,520	11,999,605		113		113		11,999,718		282	282	245,000	02/13/2026	1.F FE	
.02666T-WH-0	American Homes 4 Rent LP Senior Unsecured 5.500% 07/15/34	02/04/2026	TD SECURITIES (USA) LLC		12,804,012	12,550,000	12,878,991			(630)		(630)		12,878,360		(74,348)	(74,348)	38,347	07/15/2034	2.B FE	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..0272A-AA-7	American National Group Inc Senior Unsecured 6.144% 06/13/32	01/30/2026	Various		15,561,000	15,000,000	15,070,215	15,052,195		(625)		(625)		15,051,570		509,430	509,430	125,440	06/13/2032	2.B FE
..030288-B*-4	American Transmission Systems SR NTS SER A 4.320% 10/01/30	03/11/2026	CROSTRADE		4,935,308	5,000,000	5,000,000	5,000,000						5,000,000		(64,693)	(64,693)	101,400	10/01/2030	1.G
..03040W-A0-7	American Water Capital Corp Senior Unsecured 6.593% 10/15/37	01/12/2026	Morgan Stanley		2,887,850	2,550,000	2,911,514	2,904,861		(740)		(740)		2,904,121		(16,271)	(16,271)	41,096	10/15/2037	2.A FE
..03063*-AA-2	AMERIGOLD REALTY OPERATING PAR GTD SR NTS SER A 4.680% 07/09/26	01/08/2026	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				117,000	01/08/2026	2.B FE
..031162-CU-2	Angen Inc Senior Unsecured 2.450% 02/21/30	01/22/2026	Citadel		680,170	730,000	680,710	683,703		627		627		684,330		(4,160)	(4,160)	7,551	02/21/2030	2.A FE
..031162-DF-4	Angen Inc Senior Unsecured 4.200% 02/22/52	01/20/2026	ALRE - DFL Trust AML		9,781,950	12,250,000	9,768,885			925		925		9,769,910		12,140	12,140	211,517	02/22/2052	2.A FE
..030752-AU-7	Elevance Health Inc Senior Unsecured 4.550% 05/15/52	03/23/2026	ACRA RE 2A Surplus AML		3,594,533	4,500,000	3,839,034	3,841,523		2,526		2,526		3,844,049		(249,516)	(249,516)	72,800	05/15/2052	2.A FE
..030752-BL-6	Elevance Health Inc Senior Unsecured 5.700% 09/15/55	01/22/2026	Citadel		3,443,615	3,500,000	3,480,085	3,480,160		16		16		3,480,176		(36,561)	(36,561)	70,933	09/15/2055	2.A FE
..030983-BE-1	Archer-Daniels-Midland Co Senior Unsecured 4.535% 03/26/42	02/17/2026	Citigroup		17,300,644	18,761,000	19,219,587	19,083,093		(1,796)		(1,796)		19,081,297		(1,780,654)	(1,780,654)	335,598	03/26/2042	1.F FE
..030909-AB-7	Ares Management Corp Senior Unsecured 5.600% 10/11/54	01/22/2026	Citadel		2,350,702	2,460,000	2,441,279	2,441,985		16		16		2,441,601		(90,899)	(90,899)	39,032	10/11/2054	2.A FE
..04316J-AE-9	Arthur J Gallagher & Co Senior Unsecured 5.750% 03/02/53	03/23/2026	ACRA RE 2A Surplus AML		21,248,627	22,500,000	22,332,279			1,841		1,841		22,324,121		(1,075,494)	(1,075,494)	722,344	03/02/2053	2.B FE
..04316J-AH-2	Arthur J Gallagher & Co Senior Unsecured 5.450% 07/15/34	03/23/2026	ACRA RE 2A Surplus AML		4,046,784	4,000,000	4,183,705	4,178,629		(4,039)		(4,039)		4,174,590		(127,806)	(127,806)	150,178	07/15/2034	2.B FE
..04316J-AJ-8	Arthur J Gallagher & Co Senior Unsecured 5.750% 07/15/54	03/23/2026	ACRA RE 2A Surplus AML		15,771,259	16,640,000	16,500,176			452		452		16,500,627		(729,368)	(729,368)	180,729	07/15/2054	2.B FE
..043406-AV-6	Asbury Automotive Group Inc Senior Unsecured 4.750% 03/01/30	03/16/2026	Bank of America		10,325,541	10,666,000	10,497,358			5,552		5,552		10,502,910		(177,369)	(177,369)	275,835	03/01/2030	3.B FE
..04560*-AD-6	ASSOCIATED ELECTRIC COOPERATIV 1ST MTG SER 05B 5.080% 06/20/30	03/20/2026	Redemption		84,690	84,690	84,690	84,690						84,690				1,076	06/20/2030	1.D
..04774*-AA-0	Atlanta Falcons Stadium Co LLC SR SEC0 NTS SER A 3.590% 09/01/42	03/01/2026	Redemption		241,270	241,270	241,270	241,270						241,270				4,331	09/01/2042	1.G PL
..04774*-AB-8	Atlanta Falcons Stadium Co LLC SR SEC0 NTS SER B 3.590% 09/01/42	03/01/2026	Redemption		174,713	174,713	174,713	174,713						174,713				3,136	09/01/2042	1.G PL
..05068V-AB-2	Avient Corp Senior Unsecured 6.250% 11/01/31	03/16/2026	Various		253,193	250,000	243,351	243,979		179		179		244,159		9,034	9,034	5,903	11/01/2031	3.C FE
..05684B-AB-3	Bain Capital Specialty Finance Senior Unsecured 2.900% 03/10/26	03/10/2026	Maturity		25,000,000	25,000,000	24,799,000	24,991,746		8,254		8,254		25,000,000				368,750	03/10/2026	2.C FE
..06051G-FU-8	Bank of America Corp Subordinated 4.450% 03/03/26	03/03/2026	Maturity		3,000,000	3,000,000	2,944,958	2,996,915		3,085		3,085		3,000,000				66,750	03/03/2026	2.A FE
..06051G-ML-0	Bank of America Corp Senior Unsecured 5.162% 01/24/31	03/23/2026	ACRA RE 2A Surplus AML		10,183,201	10,000,000	10,299,440			(9,280)		(9,280)		10,290,160		(106,959)	(106,959)	84,599	01/24/2031	1.E FE
..06738E-AW-5	Barclays PLC Senior Unsecured 4.375% 01/12/26	01/12/2026	Maturity		15,000,000	15,000,000	14,665,050	14,994,852		5,148		5,148		15,000,000				328,125	01/12/2026	2.A FE
..06738E-BK-0	Barclays PLC Subordinated 5.088% 06/20/30	01/28/2026	Bank of America		5,085,900	5,000,000	4,863,650	4,884,739		1,787		1,787		4,886,526		199,274	199,274	27,560	06/20/2030	2.A FE
..06738E-CV-5	Barclays PLC Senior Unsecured 5.935% 09/10/35	01/12/2026	Various		11,675,145	11,500,000	11,347,506	11,354,682		373		373		11,355,055		320,090	320,090	209,621	09/10/2035	2.A FE
..06759L-BB-1	Barings BOC Inc SR NTS SER D 3.410% 02/26/26	02/26/2026	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				68,200	02/26/2026	2.C
..073952-AB-9	Beacon Funding Trust Senior Unsecured 6.266% 08/15/54	02/11/2026	ALRe Modco - VIAC GA		12,326,758	12,060,000	12,377,129							12,377,129		(50,371)	(50,371)	369,443	08/15/2054	2.B FE
..08516*-AA-8	Berlin Station LLC SR SEC0 NTS SER A 7.000% 09/30/31	03/30/2026	NON-BROKER TRADE		2,160	21,600,000										2,160	2,160		09/30/2031	6. Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
09143#-AA-3	Bishop Hill Energy LLC SR SEC NTS 3.280%	06/30/37	Various		751,351	751,351	751,351	751,351						751,351				6,161	06/30/2037	2.A PL	
092113-AL-3	Black Hills Corp Senior Unsecured 3.950%	01/15/26	Maturity		1,000,000	1,000,000	978,198	989,425		575		575		1,000,000				19,750	01/15/2026	2.B FE	
092113-AQ-2	Black Hills Corp Senior Unsecured 4.350%	01/12/2026	Morgan Stanley		5,796,960	6,000,000	5,949,528	5,970,403		115		115		5,970,517		(173,557)	(173,557)	52,200	05/01/2033	2.B FE	
09261B-AH-3	Blackstone Holdings Finance Co Senior Unsecured 3.200% 01/30/52	03/23/2026	Various		8,840,404	14,000,000	9,252,046	2,561,583		14,112		14,112		9,320,260		(479,857)	(479,857)	289,956	01/30/2052	1.E FE	
09261X-AJ-1	Blackstone Secured Lending Fund Senior Unsecured 5.350% 04/13/28	03/30/2026	Various		15,336,980	15,442,000	15,401,233	15,410,311		2,916		2,916		15,413,227		(76,246)	(76,246)	363,221	04/13/2028	2.B FE	
10567#-AA-0	BRVES STADIUM COMPANY LLC SR SEC NTS 3.770% 09/30/41	03/30/2026	Various		350,368	350,368	350,368	350,368						350,368				6,604	09/30/2041	2.A PL	
10922N-AF-0	Brighthouse Financial Inc Senior Unsecured 4.700% 06/22/47	03/03/2026	Bank of America		1,048,069	1,549,000	1,178,645	1,218,467		1,262		1,262		1,219,729		(171,660)	(171,660)	14,561	06/22/2047	2.C FE	
110102-DH-5	Bristol-Myers Squibb Co Senior Unsecured 3.700% 03/15/52	03/30/2026	ALRe Corporate AMI		3,551,888	5,000,000	3,633,450			652		652		3,634,102		(82,264)	(82,264)	7,708	03/15/2052	1.F FE	
110122-EE-4	Bristol-Myers Squibb Co Senior Unsecured 4.900% 02/22/27	01/31/2026	Various		217,760													217,760	02/22/2027	1.F FE	
11133F-OD-1	Broadcom Inc Senior Unsecured 4.800%	02/18/2026	Various		10,078,010	10,000,000	9,979,300	9,981,564		226		226		9,981,790		96,220	96,220	165,333	10/15/2034	1.G FE	
11133F-OR-0	Broadcom Inc Senior Unsecured 2.600%	01/12/2026	Morgan Stanley		8,808,800	10,000,000	9,985,427	9,985,896		80		80		9,985,976		(1,177,176)	(1,177,176)	106,889	02/15/2033	1.G FE	
11133F-OT-6	Broadcom Inc Senior Unsecured 3.469%	04/15/34	Various		3,981,141	4,000,000	3,685,536	3,691,518		7,007		7,007		3,698,525		(117,384)	(117,384)	60,900	04/15/2034	1.G FE	
12008#-AS-6	Bullders FirstSource Inc BUILDERS FIRSTSOURCE INC 6.375% 03/01/34	03/16/2026	Various		5,254,043	5,250,000	5,194,333	5,198,220		1,020		1,020		5,199,240		54,803	54,803	182,219	03/01/2034	3.C FE	
1248EP-BX-0	COO Holdings LLC / COO Holding Senior Unsecured 5.000% 02/01/28	03/16/2026	Bank of America		3,724,463	3,750,000	3,941,400	3,750,000		(114)		(114)		3,749,886		(25,424)	(25,424)	117,708	02/01/2028	3.C FE	
1248EP-OB-7	COO Holdings LLC / COO Holding Senior Unsecured 5.375% 06/07/29	03/04/2026	Various		14,812,500	15,000,000	14,485,300	14,568,325		20,372		20,372		14,568,697		223,803	223,803	143,333	06/01/2029	3.C FE	
1248EP-OD-3	COO Holdings LLC / COO Holding Senior Unsecured 4.750% 03/01/30	03/16/2026	Bank of America		12,397,450	13,000,000	12,307,669			21,126		21,126		12,328,796		68,654	68,654	336,194	03/01/2030	3.C FE	
12505#-AA-9	Cohn Property Holdings LP SR SEC NTS 6.340% 12/31/31	03/31/2026	Redemption		310,418	310,418	310,418	310,418						310,418				4,920	12/31/2031	1.G Z	
12523#-AA-9	CC TUES LLC SR SEC NTS 6.400% 09/30/30	01/13/2026	Call		310,418	310,418	310,418											254,332	09/30/2030	3.B PL	
125523-CJ-7	Cigna Group/The Senior Unsecured 3.200%	02/25/2026	Morgan Stanley		6,286,979	7,880,000	6,235,286	6,252,982		11,869		11,869		6,264,850		22,129	22,129	112,772	03/15/2040	2.A FE	
125696-BV-1	CMS Energy Corp Junior Subordinated 3.750%	01/22/2026	Citadel		1,122,400	1,220,000	1,241,350	1,231,670		(143)		(143)		1,231,527		(109,127)	(109,127)	6,608	12/01/2050	2.C FE	
126117-AV-6	CNA Financial Corp Senior Unsecured 5.125%	01/12/2026	Morgan Stanley		10,083,500	10,000,000	10,024,687	10,024,047		(56)		(56)		10,023,991		59,509	59,509	210,694	02/15/2034	2.A FE	
12657N-AB-6	CPH Video LP / BIP-V Chinook Senior Secured 7.500% 12/15/33	02/18/2026	Athene Re 4 AMI		540,200	500,000	520,705	518,920		(343)		(343)		518,577		21,623	21,623	6,563	12/15/2033	3.B FE	
126650-OL-0	CVS Health Corp Senior Unsecured 4.875%	01/12/2026	Various		11,031,695	11,217,000	11,590,311	11,443,487		(703)		(703)		11,442,784		(411,089)	(411,089)	262,782	07/20/2035	2.B FE	
12781#-AA-8	CGA Capital Credit Lease-Backe P/T CERTS 23-CTL 5.645% 06/30/43	02/10/2026	Redemption		110,291	110,291	110,291	110,291						110,291				779	06/30/2043	1.E PL	
12781#-AA-8	CTL 5.645% 06/30/43	03/10/2026	Redemption		55,541	55,541	55,541	55,541						55,541				784	06/30/2043	1.E Z	
13194Z-OL-6	Calpine LLC LMI 4.500% 02/15/28	02/17/2026	Redemption		10,000,000	10,000,000	10,070,893	10,002,173		(2,173)		(2,173)		10,000,000				227,500	02/15/2028	2.A FE	
13194Z-OR-5	Calpine LLC CALPINE ORP 3.750% 03/07/31	01/15/2026	Tax Free Exchange		9,252,118	10,000,000	9,155,700	9,247,222		4,886		4,886		9,252,118				167,394	03/07/2031	3.A FE	
15189T-BH-9	CenterPoint Energy Inc Junior Subordinated 7.000% 02/15/55	01/22/2026	Citadel		4,182,600	4,000,000	4,000,000	4,000,000						4,000,000		182,600	182,600	122,889	02/15/2055	2.C FE	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..15188T-8S-5	CenterPoint Energy Inc Junior Subordinated 5.950% 04/01/56	01/12/2026	Morgan Stanley	.....	24,965,559	24,810,000	24,925,387	24,920,930	.....	.....	.....	.....	.....	24,920,281	.....	45,277	45,277	414,155	04/01/2036	2 C FE	....
..15188X-8H-0	CenterPoint Energy Houston Ele Secured 4.950% 08/15/35	03/23/2026	ACRA RE 2A Surplus AM	.....	14,750,249	15,000,000	14,895,290	.....	.....	173	.....	173	.....	14,895,463	.....	(145,214)	(145,214)	78,375	08/15/2035	1 F FE	....
..158884-AE-7	Charles River Laboratories Int Senior Unsecured 4.250% 05/01/28	03/16/2026	Bank of America	.....	3,842,267	3,938,000	3,994,446	3,940,686	.....	(1,707)	.....	(1,707)	.....	3,938,989	.....	(96,721)	(96,721)	63,227	05/01/2028	3 B FE	....
..161175-BA-1	Charter Communications Operati Senior Secured 6.484% 10/23/45	02/20/2026	AEL FIH AM	.....	17,704,938	18,260,000	18,198,464	18,199,493	.....	207	.....	207	.....	18,199,700	.....	(494,762)	(494,762)	384,793	10/23/2045	2 C FE	....
..161175-BT-0	Charter Communications Operati Senior Secured 4.800% 03/01/50	01/30/2026	Barclays	.....	2,657,235	3,500,000	2,704,520	2,721,123	.....	1,128	.....	1,128	.....	2,722,251	.....	(65,016)	(65,016)	70,467	03/01/2050	2 C FE	....
..161175-BV-5	Charter Communications Operati Senior Secured 3.700% 04/01/51	01/20/2026	ALRE - DFL Trust AM	.....	11,741,355	18,760,000	12,567,523	12,585,736	.....	5,407	.....	5,407	.....	12,591,143	.....	(849,788)	(849,788)	210,164	04/01/2051	2 C FE	....
..161175-CR-3	Charter Communications Operati Senior Secured 6.550% 06/01/34	03/23/2026	Royal Bank of Canada	.....	32,224,750	31,060,000	32,238,534	.....	.....	(16,427)	.....	(16,427)	.....	32,222,107	.....	2,643	2,643	638,585	06/01/2034	2 C FE	....
..164110-AV-3	Cheniere Energy Partners LP Senior Unsecured 5.550% 10/30/35	01/12/2026	Morgan Stanley	.....	12,279,392	12,020,000	12,339,492	12,335,207	.....	(548)	.....	(548)	.....	12,334,659	.....	(55,267)	(55,267)	339,114	10/30/2035	2 B FE	....
..167885-A#-9	Chicago Parking Meters LLC SR SEC NTS 5.070% 12/30/33	03/30/2026	Redemption	.....	57,046	57,046	57,046	57,046	.....	.....	.....	.....	.....	57,046	.....	.....	.....	723	12/30/2033	2 B PL	....
..171265-A#-0	Church Electric Association I 1ST MTG 2011 SER A 4.750% 03/15/41	03/15/2026	Redemption	.....	1,333,333	1,333,333	1,333,333	1,333,333	.....	.....	.....	.....	.....	1,333,333	.....	.....	.....	31,667	03/15/2041	1 G	....
..171484-AE-8	Churchill Downs Inc Senior Unsecured 4.750% 01/15/28	03/16/2026	Bank of America	.....	2,974,560	3,000,000	2,907,000	2,971,191	.....	2,858	.....	2,858	.....	2,974,049	.....	511	511	95,792	01/15/2028	4 A FE	....
..171484-A#-3	Churchill Downs Inc Senior Unsecured 5.500% 04/01/27	03/16/2026	Various	.....	4,743,920	4,750,000	4,695,000	4,733,954	.....	2,617	.....	2,617	.....	4,736,571	.....	7,349	7,349	120,465	04/01/2027	4 A FE	....
..172667-A#-5	Citigroup Inc Senior Unsecured 3.700% 01/12/26	01/12/2026	Maturity	.....	500,000	500,000	520,709	500,170	.....	(170)	.....	(170)	.....	500,000	.....	.....	.....	9,250	01/12/2026	1 G FE	....
..172667-DH-7	Citigroup Inc Senior Unsecured 5.174% 09/11/36	01/22/2026	Citadel	.....	7,026,950	7,000,000	7,000,000	7,000,000	.....	.....	.....	.....	.....	7,000,000	.....	26,950	26,950	132,799	09/11/2036	1 G FE	....
..18330U-AC-9	Clearway Energy Operating LLC SENIOR 4.750% 03/15/28	03/16/2026	Various	.....	4,951,100	5,000,000	4,998,735	4,999,032	.....	87	.....	87	.....	4,999,119	.....	(48,019)	(48,019)	120,069	03/15/2028	3 B FE	....
..18533U-AQ-7	Clearway Energy Operating LLC CLEARWAY ENERGY OP LLC 3.750% 02/15/31	03/16/2026	Various	.....	4,664,450	5,000,000	4,369,818	4,436,865	.....	19,796	.....	19,796	.....	4,456,661	.....	207,789	207,789	110,417	02/15/2031	3 B FE	....
..18533U-AQ-7	Clearway Energy Operating LLC CLEARWAY ENERGY OP LLC 3.750% 02/15/31	02/11/2026	AAIA SV-HSA HealthEquity Ded S	.....	4,452,992	4,750,000	4,450,891	.....	.....	2,100	.....	2,100	.....	4,452,992	.....	.....	.....	87,083	02/15/2031	3 B FE	....
..20030N-ES-2	Concast Corp Senior Unsecured 5.500% 05/15/64	02/04/2026	Various	.....	20,949,978	23,390,000	21,506,010	12,455,960	.....	305	.....	305	.....	21,512,141	.....	(562,163)	(562,163)	231,162	05/15/2064	1 G FE	....
..20626F-BE-5	ConocoPhillips Co Senior Unsecured 5.300% 05/15/53	01/22/2026	Citadel	.....	1,879,200	2,000,000	1,987,540	1,987,988	.....	12	.....	12	.....	1,988,000	.....	(108,800)	(108,800)	20,022	05/15/2053	1 F FE	....
..20626F-BH-8	ConocoPhillips Co Senior Unsecured 5.700% 09/15/63	01/12/2026	Morgan Stanley	.....	11,167,055	11,480,000	11,023,525	11,032,242	.....	107	.....	107	.....	11,032,349	.....	134,706	134,706	214,485	09/15/2063	1 F FE	....
..20626F-BH-8	ConocoPhillips Co Senior Unsecured 5.700% 09/15/63	03/23/2026	ACRA RE 2A Surplus AM	.....	13,681,176	14,400,000	14,130,239	.....	.....	1,448	.....	1,448	.....	14,131,687	.....	(450,510)	(450,510)	428,640	09/15/2063	1 F FE	....
..20811U-ES-8	Consolidated Edison Co of New Senior Unsecured 6.300% 08/15/37	01/12/2026	Morgan Stanley	.....	3,604,228	3,230,000	3,596,993	3,590,069	.....	(748)	.....	(748)	.....	3,589,321	.....	14,907	14,907	83,657	08/15/2037	1 G FE	....
..21038N-2A-8	Constellation Global Funding Senior Secured 4.850% 10/22/30	02/11/2026	Various	.....	14,845,950	15,000,000	14,950,050	14,951,762	.....	959	.....	959	.....	14,952,721	.....	(106,771)	(106,771)	217,576	10/22/2030	1 F FE	....
..212168-AA-6	Continental Wind LLC SR SEC NTS 6.000% 02/28/33	02/28/2026	Various	.....	324,316	324,316	349,035	338,292	.....	(13,976)	.....	(13,976)	.....	324,316	.....	.....	.....	5,307	02/28/2033	2 B FE	....
..21871X-AH-2	Corbridge Financial Inc Senior Unsecured 3.900% 04/05/32	03/30/2026	Various	.....	5,709,867	6,000,000	5,709,838	.....	.....	2,403	.....	2,403	.....	5,711,241	.....	(1,374)	(1,374)	87,206	04/05/2032	2 A FE	....
..226373-AQ-1	Energy Transfer LP Senior Unsecured 5.625% 05/01/27	02/17/2026	Call	.....	12,440,000	12,440,000	12,438,770	6,236,750	.....	(3,834)	.....	(3,834)	.....	12,437,052	.....	2,948	2,948	206,038	05/01/2027	2 B FE	....

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
22822V-AB-7	Crown Castle Inc Senior Unsecured 4.450%	02/15/2026	Maturity		2,000,000	2,000,000	1,949,959	1,997,973		2,027		2,027		2,000,000				44,500	02/15/2026	2.B FE
23311V-AF-4	DGP Midstream Operating LP Senior Unsecured 5.600% 04/01/44	03/05/2026	Goldman Sachs		6,824,300	7,000,000	6,525,000	6,587,307		2,218		2,218		6,588,526		234,774	234,774	168,778	04/01/2044	2.B FE
233331-BP-1	DTE Energy Co Senior Unsecured 5.050%	01/12/2026	Morgan Stanley		6,237,941	6,240,000	6,223,090	6,223,610		76		76		6,223,686		14,255	14,255	105,915	10/01/2035	2.B FE
23945M-AB-3	DT Midstream Inc DT MIDSTREAM INC 4.375%	03/16/2026	Bank of America		2,423,475	2,500,000	2,290,800	2,311,963		6,240		6,240		2,318,203		105,272	105,272	27,951	06/15/2031	2.C FE
23945M-AB-3	DT Midstream Inc DT MIDSTREAM INC 4.375%	03/23/2026	AMH - AmerUs Group Co.		6,846,226	7,125,000	6,528,780	6,599,094		19,188		19,188		6,608,282		237,944	237,944	84,857	06/15/2031	2.C FE
23389B-AA-9	Dairyland Power Cooperative 1ST MTG SER 13A 3.420% 03/30/43	03/30/2026	Redemption	100,000	191,667	191,667	191,667	191,667												
23918K-AM-8	DAVITA INC Senior Unsecured 6.875% 09/01/32	03/17/2026	Various		10,276,573	10,000,000	10,067,700	10,058,404		(2,980)		(2,980)		10,055,424		221,149	221,149	374,337	09/01/2032	3.C FE
24422E-AP-0	John Deere Capital Corp Senior Unsecured 4.800% 01/09/26	01/09/2026	Maturity		3,000,000	3,000,000	3,001,350	3,000,016		(16)		(16)		3,000,000				72,000	01/09/2026	1.E FE
24703Z-BN-0	Dell International LLC / EMC C Senior Unsecured 5.400% 04/15/34	02/18/2026	JPM SECURITIES LLC		5,834,644	5,676,000	5,821,079			(935)		(935)		5,820,143		14,501	14,501	105,574	04/15/2034	2.B FE
24703T-JD-8	Dell International LLC / EMC C Senior Unsecured 6.020% 06/15/26	03/16/2026	Redemption	100,000	1,430,000	1,430,000	1,456,623	1,432,520		(2,520)		(2,520)		1,430,000				21,761	06/15/2026	2.B FE
25179M-AL-7	Devon Energy Corp Senior Unsecured 5.600%	01/12/2026	Morgan Stanley		12,894,306	13,380,000	12,395,633	12,424,072		1,200		1,200		12,425,272		469,034	469,034	370,477	07/15/2041	2.B FE
25179M-AN-3	Devon Energy Corp Senior Unsecured 4.750%	01/12/2026	Morgan Stanley		6,467,881	7,480,000	6,204,436	6,237,156		1,457		1,457		6,238,613		229,269	229,269	57,243	05/15/2042	2.B FE
25179M-BH-5	Devon Energy Corp Senior Unsecured 5.750%	03/30/2026	ALRe Corporate AM		6,341,967	6,820,000	6,338,849	6,343,664		1,490		1,490		6,345,155		(3,288)	(3,288)	212,415	09/15/2034	2.B FE
25278X-AY-5	Diamondback Energy Inc Senior Unsecured 5.150% 01/30/30	03/23/2026	ACRA RE 2A Surplus AAM		3,057,100	3,000,000	3,053,041	3,048,461		(2,524)		(2,524)		3,045,937		11,163	11,163	99,996	01/30/2030	2.B FE
25333B-AF-9	Dick's Sporting Goods Inc Senior Unsecured 3.150% 01/15/32	02/18/2026	Morgan Stanley		3,712,320	4,000,000	3,995,240	3,996,949		.61		.61		3,997,010		(284,690)	(284,690)	74,900	01/15/2032	2.B FE
25333B-AG-7	Dick's Sporting Goods Inc Senior Unsecured 4.100% 01/15/52	01/12/2026	Morgan Stanley		3,161,532	4,300,000	3,307,130	3,327,888		534		534		3,328,422		(166,890)	(166,890)	87,171	01/15/2032	2.B FE
25746U-DT-3	Dominion Energy Inc Junior Subordinated 6.875% 02/01/55	01/22/2026	Citadel		3,639,125	3,500,000	3,500,000	3,500,000						3,500,000		139,125	139,125	114,965	02/01/2055	2.C FE
25746U-DU-0	Dominion Energy Inc Junior Subordinated 7.000% 06/01/54	03/04/2026	Various		29,041,140	27,000,000	29,099,191	3,119,856		(19,628)		(19,628)		29,071,919		(30,779)	(30,779)	463,167	06/01/2054	2.C FE
25746U-EA-3	Dominion Energy Inc Junior Subordinated 6.200% 02/15/56	02/27/2026	Barclays		16,819,800	16,490,000	16,696,599	16,696,509		(1,867)		(1,867)		16,694,642		125,158	125,158	585,029	02/15/2056	2.C FE
26441C-OF-0	Duke Energy Corp Senior Unsecured 5.800%	03/03/2026	Morgan Stanley		11,774,760	12,000,000	12,120,960	12,120,930		(119)		(119)		12,120,811		(346,051)	(346,051)	152,733	06/15/2034	2.B FE
26441C-OS-8	Duke Energy Corp Junior Subordinated 6.450%	03/03/2026	Morgan Stanley		18,265,625	17,500,000	17,500,000	17,500,000						17,500,000		765,625	765,625	573,781	09/01/2034	2.C FE
26441C-OS-8	Duke Energy Corp Junior Subordinated 6.450%	03/23/2026	ACRA RE 2A Surplus AAM		3,611,165	3,500,000	3,664,156			(2,095)		(2,095)		3,662,060		(50,896)	(50,896)	126,671	09/01/2034	2.C FE
26673P-AN-1	Eco Resources Inc Senior Unsecured 3.900%	01/29/2026	Morgan Stanley		2,326,275	2,500,000	2,290,563	2,312,371		1,294		1,294		2,313,666		12,609	12,609	32,229	04/01/2035	1.G FE
292505-JD-6	Ovintiv Inc Senior Unsecured 6.500%	01/29/2026	Goldman Sachs		809,243	750,000	566,250	627,212		747		747		627,959		181,283	181,283	22,344	08/15/2034	2.C FE
29250R-AG-1	Embudge Energy Partners LP Senior Unsecured 6.300% 12/15/34	01/12/2026	Morgan Stanley		4,990,916	4,600,000	4,480,312	4,538,214		172		172		4,538,386		452,430	452,430	22,540	12/15/2034	2.A FE
29261A-AB-6	Encompass Health Corp Senior Unsecured 4.750% 02/01/30	03/16/2026	Various		6,885,760	7,000,000	6,786,934	5,207,995		8,465		8,465		6,823,574		62,186	62,186	208,736	02/01/2030	3.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
29279R-AR-0	Energy Transfer LP Senior Unsecured 6.500%	03/30/2026	ALRe Corporate AMI		1,539,948	1,500,000	1,594,407			(535)		(535)		1,593,871		(44,523)	(44,523)	15,979	02/01/2042	2.B FE
29279R-B5-3	Energy Transfer LP Senior Unsecured 4.750%	01/15/2026	Various		8,000,000	8,000,000	7,942,000	7,999,733		267		267		8,000,000				190,000	01/15/2026	2.B FE
29279V-BA-7	Energy Transfer LP Senior Unsecured 5.600%	09/01/34	Morgan Stanley		1,821,348	1,770,000	1,845,685	1,837,538		(214)		(214)		1,837,325		(15,977)	(15,977)	36,344	09/01/2034	2.B FE
29279V-BF-6	Energy Transfer LP Senior Unsecured 6.200%	01/12/2026	Morgan Stanley		3,757,332	3,818,000	3,676,276	3,678,073		54		54		3,678,128		79,204	79,204	67,070	04/01/2035	2.B FE
29279N-AR-4	ALRe Ilodco - VIAC GA - AMI	01/02/2026			5,277,700	6,291,000	5,252,167	5,252,860		53		53		5,252,914		24,786	24,786	41,066	05/15/2030	2.B FE
29365J-AC-8	Enteris Inc SENIOR 4.375% 04/15/28	03/16/2026	Bank of America		2,945,460	3,000,000	2,874,870	2,910,140		7,781		7,781		2,917,922		27,538	27,538	55,417	04/15/2028	3.B FE
29365T-AN-4	Enterprise Texas Inc Secured 5.800% 09/01/53	03/23/2026	ACRA RE 2A Surplus AMI		6,863,805	7,000,000	6,975,920	6,977,027		77		77		6,977,104		(113,299)	(113,299)	227,811	09/01/2053	1.G FE
29379V-BH-5	Enterprise Products Operating Senior Unsecured 3.700% 02/15/26	02/15/2026	Maturity		2,500,000	2,500,000	2,437,967	2,485,299		4,701		4,701		2,500,000				46,250	02/15/2026	1.G FE
29379V-BZ-5	Enterprise Products Operating Senior Unsecured 3.950% 01/31/60	01/20/2026	ALRE - DFL Trust AMI		1,477,110	2,000,000	1,987,200	1,988,116		9		9		1,988,125		(511,014)	(511,014)	37,306	01/31/2060	1.G FE
29605J-AA-4	Esab Corp ESAB CORP 6.250% 04/15/29	03/16/2026	Various		5,085,850	5,000,000	5,078,485	5,060,673		(5,261)		(5,261)		5,055,412		30,438	30,438	131,944	04/15/2029	3.A FE
29605J-AA-4	Esab Corp ESAB CORP 6.250% 04/15/29	02/05/2026	Athene Re 4 AMI		514,078	500,000	508,165	506,311		(245)		(245)		506,066		8,012	8,012	9,549	04/15/2029	3.A FE
29669E-AA-9	Essentia Health SR SEC'D NTS QQQ 3.990%	03/11/2026	CROSSSTRADE		5,795,212	5,976,179	5,976,179	5,976,179						5,976,179		(180,968)	(180,968)	142,407	02/15/2035	1.G
29669E-AA-9	Essentia Health SR SEC'D NTS QQQ 3.990%	02/15/2026	Redemption		1,644,852	1,644,852	1,644,852	1,644,852						1,644,852				32,815	02/15/2035	1.G
29669E-AB-7	Essentia Health SR SEC'D NTS SER VW 3.900%	02/15/40	Redemption		57,222	57,222	57,222	57,222						57,222				1,116	02/15/2040	1.G YE
30040W-AZ-1	Eversource Energy Senior Unsecured 5.950%	03/23/2026	ACRA RE 2A Surplus AMI		5,178,907	5,000,000	4,986,150	4,987,443		261		261		4,987,704		191,203	191,203	204,944	07/15/2034	2.B FE
30231G-AT-9	Exxon Mobil Corp Senior Unsecured 3.043%	03/01/2026	Maturity		275,000	275,000	275,000	275,000						275,000				4,184	03/01/2026	1.D FE
30290Y-AF-8	FS Credit Opportunities Corp MPPS SER 2027 2.950% 01/31/27	02/20/2026	Apollo Global Securities, LLC		9,725,000	10,000,000	10,000,000	10,000,000						10,000,000		(275,000)	(275,000)	166,347	01/31/2027	1.D FE
303250-AE-4	Fair Isaac Corp Senior Unsecured 5.250%	03/26/2026	Call		5,000,000	5,000,000	4,996,950	4,999,055		600		600		4,999,654		346	346	95,521	05/15/2026	3.A FE
31847R-AH-5	First American Financial Corp Senior Unsecured 2.400% 08/15/31	01/12/2026	Morgan Stanley		6,381,660	7,300,000	7,275,213	7,285,986		81		81		7,285,477		(903,817)	(903,817)	72,027	08/15/2031	2.C FE
33972P-AA-7	FLNG Liquefaction 2 LLC SR SEC'D NTS 4.125%	03/31/2026	Redemption		227,000	227,000	227,000	227,000						227,000				4,862	03/31/2038	2.B FE
33972P-AA-7	FLNG Liquefaction 2 LLC SR SEC'D NTS 4.125%	03/31/38	ALRe Ilodco - VIAC GA - AMI		3,559,595	3,796,500	3,563,687			1,113		1,113		3,564,800		(5,204)	(5,204)	56,987	03/31/2038	2.B FE
34107E-AA-7	Florida Pipeline Holdings LLC SR SEC'D NTS	02/15/2026	Various		806,014	806,014	806,014	806,014						806,014				11,768	08/15/2038	2.B PL
34107E-AA-7	Florida Power & Light Co Secured 5.690%	02/15/2026	Various		806,014	806,014	806,014	806,014						806,014				11,768	08/15/2038	2.B PL
341081-FC-6	Duke Energy Florida LLC Secured 5.900%	01/12/2026	Morgan Stanley		14,906,453	14,190,000	14,957,537	14,946,497		(1,194)		(1,194)		14,945,303		(38,850)	(38,850)	296,051	03/01/2040	1.E FE
341089-GB-3	Duke Energy Florida LLC Secured 5.900%	03/01/33	Morgan Stanley		5,143,893	4,827,000	5,827,953	5,386,568		(2,242)		(2,242)		5,384,326		(240,434)	(240,434)	104,424	03/01/2033	1.F FE
341089-OH-0	Duke Energy Florida LLC Secured 6.350%	09/15/37	Morgan Stanley		14,960,051	13,470,000	14,981,334	14,952,867		(3,095)		(3,095)		14,949,772		10,279	10,279	280,363	09/15/2037	1.F FE
34569E-AA-7	Fortinet Inc Senior Unsecured 1.000%	03/15/26	Various		27,499,000	27,499,000	27,225,158	27,487,296		11,704		11,704		27,499,000				137,495	03/15/2026	2.A FE
36143J-2A-2	GA Global Funding Trust Secured 1.625%	01/15/2026	Maturity		3,400,000	3,400,000	3,155,574	3,394,537		5,463		5,463		3,400,000				27,625	01/15/2026	1.F FE
36143J-2S-3	GA Global Funding Trust Secured 5.900%	01/09/2026	ALRe - Sony Life [Block] Trust		6,057,210	5,910,000	6,173,350	6,168,761		(448)		(448)		6,168,313		(111,103)	(111,103)	170,471	01/13/2035	1.F FE

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..370304-CJ-1	General Mills Inc Senior Unsecured 4.700% 04/17/48	02/17/2026	Goldman Sachs		1,082,648	1,200,000	1,087,811	1,101,412		304	304		1,101,716		(39,088)	(39,088)	18,957	04/17/2048	2.B FE
..37048X-DD-5	General Motors Financial Co In Senior Unsecured 1.250% 01/08/28	01/08/2026	Maturity		3,000,000	3,000,000	2,994,210	2,999,977		23	23		3,000,000				18,750	01/08/2028	2.B FE
..37270*-AA-3	Georgetown Energy Partners, LL SR SEC'D NTS 3.580% 06/30/51	03/31/2026	Redemption		17,373	17,373	17,373	17,373					17,373				155	06/30/2051	1.G PL
..375558-BT-9	Gilead Sciences Inc Senior Unsecured 2.800% 10/01/50	03/30/2026	ALBe Corporate AM		3,065,223	5,000,000	3,126,100			1,046	1,046		3,127,146		(61,923)	(61,923)	69,611	10/01/2050	2.A FE
..379595-AB-3	Global Atlantic Fin Co Senior Unsecured 3.125% 06/15/31	01/28/2026	Various		22,636,001	25,025,000	22,771,484	23,129,011		16,409	16,409		23,145,420		(509,419)	(509,419)	71,297	06/15/2031	2.B FE
..38141G-BB-6	Goldman Sachs Group Inc/The Senior Unsecured 5.561% 11/19/45	02/20/2026	ALRE - DFL Trust AM		55,044,622	54,770,000	55,225,139			(339)	(339)		55,224,799		(180,177)	(180,177)	735,173	11/19/2045	1.F FE
..386604-AA-5	Graphic Packaging International SENIOR 4.750% 07/15/27	03/16/2026	Bank of America		2,981,250	3,000,000	2,935,803	2,959,710		5,353	5,353		2,965,063		16,187	16,187	95,792	07/15/2027	3.B FE
..39121J-AH-3	Great River Energy 1ST MTG 4.478% 07/01/30	01/01/2026	NON-BROKER TRADE		2,094,000	2,094,000	2,073,963	2,075,359		2,552	2,552		2,077,911		16,089	16,089		07/01/2030	1.G FE
..39121J-AH-3	Great River Energy 1ST MTG 4.478% 07/01/30	03/31/2026	Call		(2,094,000)	(2,094,000)	(2,073,963)	(2,077,909)					(2,077,909)		(16,091)	(16,091)		07/01/2030	1.G FE
..39349*-AA-6	GROUND LEASE TR 16B (URBAN TOW P/T CERTS 4.715% 05/15/52	03/15/2026	Redemption		6,336	6,336	6,361	6,356		(20)	(20)		6,336				50	05/15/2052	1.F PL
..39351*-AA-1	Ground Lease Trust A - 2018A P/T CERTS 4.580% 02/15/51	03/15/2026	Redemption		63,476	63,476	63,476	63,476					63,476				485	02/15/2051	3.B PL
..404201-AB-3	HBOC Bank USA NA Subordinated 5.625% 08/15/35	02/20/2026	ALRE - DFL Trust AM		5,248,987	5,000,000	5,847,900	5,525,004		(5,996)	(5,996)		5,519,007		(270,021)	(270,021)	144,531	08/15/2035	1.F FE
..40467*-AA-8	He-Ga Receivables Trust Series P/T CERTS SER A 4.000% 04/01/34	03/01/2026	Various		410,935	410,935	410,935	410,935					410,935				2,743	04/01/2034	1.C YE
..406216-BJ-9	Halliburton Co Senior Unsecured 4.850% 11/15/35	01/12/2026	Morgan Stanley		12,564,998	12,750,000	12,746,685	12,747,999		5	5		12,748,004		(183,006)	(183,006)	99,827	11/15/2035	2.A FE
..428102-AG-2	Hess Midstream Operations LP HESS MIDSTREAM OPERATION 6.500% 06/01/29	03/16/2026	Bank of America		5,117,750	5,000,000	5,076,350	5,060,184		(4,944)	(4,944)		5,055,241		62,509	62,509	95,694	06/01/2029	3.A FE
..432833-AR-2	Hillton Domestic Operating Co I HILTON DOMESTIC OPERATIN 5.975% 03/15/33	03/16/2026	Various		10,129,700	10,000,000	9,876,000	9,885,605		2,677	2,677		9,888,282		241,418	241,418	297,014	03/15/2033	3.B FE
..436440-AM-3	Hologic Inc Senior Unsecured 4.625% 02/01/28	03/23/2026	Jefferies & Co (PFI)		3,491,250	3,500,000	3,500,000	3,500,000					3,500,000		(8,750)	(8,750)	104,769	02/01/2028	3.B FE
..437076-BD-3	Home Depot Inc/The Senior Unsecured 4.875% 02/15/44	01/02/2026	Various		6,096,085	6,515,000	6,319,195	6,291,989		22	22		6,292,011		(195,926)	(195,926)	120,867	02/15/2044	1.F FE
..44332P-AH-4	HUB International Ltd Senior Secured 7.250% 06/15/30	03/16/2026	Bank of America		5,122,200	5,000,000	5,101,400	5,080,466		(6,473)	(6,473)		5,073,993		48,207	48,207	92,639	06/15/2030	4.A FE
..459200-LK-5	International Business Machine Senior Unsecured 5.700% 02/10/55	02/17/2026	BNP Paribas		5,811,869	5,830,000	5,736,662	5,738,037		159	159		5,738,196		73,672	73,672	173,540	02/10/2055	1.G FE
..464336-AA-6	Iskandar Ventures LLC SEC'D REV NTS SER 20-1 3.410% 06/15/39	03/15/2026	Various		542,828	542,828	542,828	542,828					542,828				3,887	06/15/2039	1.E PL
..46625*-BJ-7	JPMorgan Chase & Co Senior Unsecured 5.600% 07/15/41	01/14/2026	Various		9,843,969	9,410,000	10,028,723	9,973,550		(853)	(853)		9,972,697		(128,708)	(128,708)	283,480	07/15/2041	1.F FE
..46647P-BU-9	JPMorgan Chase & Co Senior Unsecured 1.764% 11/19/31	01/28/2026	Bank of America		8,418,533	9,483,000	7,997,678	8,151,539		15,489	15,489		8,167,028		251,505	251,505	32,527	11/19/2031	1.E FE
..46947P-EV-4	JPMorgan Chase & Co Senior Unsecured 5.140% 01/24/31	03/23/2026	ACRA RE 2A Surplus AM		5,082,131	5,000,000	5,152,735			(4,737)	(4,737)		5,147,997		(65,866)	(65,866)	42,119	01/24/2031	1.E FE
..47233J-DK-3	Jefferies Financial Group Inc Senior Unsecured 2.750% 10/15/32	01/12/2026	Various		7,834,680	9,000,000	8,940,582	8,963,948		160	160		8,964,108		(1,129,428)	(1,129,428)	60,500	10/15/2032	2.B FE
..476566-DD-4	Jersey Central Power & Light C Senior Unsecured 2.750% 03/01/32	01/12/2026	Morgan Stanley		4,491,950	5,000,000	4,986,300	4,991,561		42	42		4,991,603		(498,653)	(498,653)	50,417	03/01/2032	1.G FE
..478160-BJ-2	Johnson & Johnson Senior Unsecured 4.375% 12/05/33	01/12/2026	Morgan Stanley		4,056,920	4,000,000	5,197,320	4,748,862		(3,164)	(3,164)		4,745,398		(688,478)	(688,478)	18,472	12/05/2033	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..48240-AF-7	..KLA Corp Senior Unsecured 5.650% 11/01/34	01/12/2026	Various		967,968	910,000	995,231	953,316		(140)		(140)		953,177		14,781	14,781	10,283	11/01/2034	1 F FE
..48255-AA-3	..KRR Group Finance Co XII LLC Senior Unsecured 4.850% 05/17/32	01/22/2026	Citadel		4,514,715	4,500,000	4,449,920	4,458,739		337		337		4,459,076		55,639	55,639	40,013	05/17/2032	1 F FE
..48259-AA-5	..KDP LICENSING PT TRUST P/T CBTS 3.120% 12/31/35	03/15/2026	Redemption		8,835	8,835	8,835	8,835						8,835				46	12/31/2035	2 A PL
..49177-JD-4	..Kenvue Inc Senior Unsecured 5.350% 03/22/26	02/23/2026	Redemption		1,600,000	1,600,000	1,595,776	1,599,935		405		405		1,600,000				35,904	03/22/2026	1 F FE
..49271V-AC-4	..Kroger Co/The Senior Unsecured 3.500% 02/01/26	03/05/2026	ALRe Ilodco - VIAC GA - AMI		989,951	1,000,000	976,698			167		167		976,864		13,087	13,087	13,847	05/25/2038	2 B FE
..501044-DC-2	..LYB International Finance III Senior Unsecured 3.375% 10/01/40	02/01/2026	Maturity		10,000,000	10,000,000	11,220,531	10,000,000						10,000,000				175,000	02/01/2026	2 A FE
..50249A-W-6	..Unsecured 3.45% 10/01/40	02/27/2026	Various		8,867,259	12,100,000	9,599,209	9,731,780		8,674		8,674		9,740,454		(873,195)	(873,195)	135,459	10/01/2040	2 B FE
..51223V-AH-7	..Lakeview Loan Servicing LLC Lakeview Loan Servicing LLC 7.010% 11/13/28	01/23/2026	ALRe - Sony Life (Block) Trust		6,169,346	6,000,000	6,000,000	6,000,000						6,000,000		169,346	169,346	236,003	11/13/2028	1 E PL
..513075-BZ-3	..Lamar Media Corp Senior Unsecured 3.625% 01/15/31	03/16/2026	Bank of America		116,540	125,000	111,416	112,907		438		438		113,344		3,196	3,196	1,913	01/15/2031	3 C FE
..52678@-AA-8	..Lerado Investments SR SEC'D NTS 3.860% 03/31/36	03/31/2026	Redemption		29,571	29,571	29,571	29,571						29,571				285	03/31/2036	2 B PL
..53190F-AE-5	..Life Time Inc LIFE TIME INC 6.000% 11/15/31	03/16/2026	Bank of America		126,563	125,000	123,216	123,391		48		48		123,439		3,123	3,123	2,542	11/15/2031	3 A FE
..53245V-DE-6	..Eli Lilly & Co Senior Unsecured 5.000% 02/27/26	02/27/2026	Maturity		15,000,000	15,000,000	14,975,250	14,998,635		1,365		1,365		15,000,000				375,000	02/27/2026	1 E FE
..536797-AG-8	..Lithia Motors Inc Senior Unsecured 3.875% 06/01/29	03/16/2026	Bank of America		4,766,250	5,000,000	4,599,050	4,654,721		19,405		19,405		4,674,126		92,124	92,124	57,049	06/01/2029	3 B FE
..538034-AX-7	..Live Nation Entertainment Inc Secured 3.750% 01/15/28	03/16/2026	Bank of America		244,753	250,000	235,420	239,061		1,078		1,078		240,139		4,614	4,614	6,302	01/15/2028	3 B FE
..538830-BZ-1	..Lockheed Martin Corp Senior Unsecured 4.450% 05/15/28	03/23/2026	ACRA RE 2A Surplus AMI		1,004,196	1,000,000	999,200	999,086		84		84		999,169		5,026	5,026	15,822	05/15/2028	1 F FE
..54336@-AA-8	..Longwood Energy Partners LLC SR SEC'D NTS SER A 5.150% 06/30/34	01/15/2026	Various		401,767	401,767	396,065	396,257		5,510		5,510		401,767					06/30/2034	3 C PL
..548661-EF-0	..Love's Cos Inc Senior Unsecured 4.450% 04/01/62	02/11/2026	ALRe Ilodco - VIAC GA - AMI		11,793,328	14,900,000	11,825,473			1,141		1,141		11,826,614		(33,287)	(33,287)	239,435	04/01/2062	2 A FE
..548661-ER-4	..Love's Cos Inc Senior Unsecured 5.750% 07/01/53	03/23/2026	ACRA RE 2A Surplus AMI		1,907,549	2,000,000	2,039,203	2,039,203		(117)		(117)		2,039,086		(131,537)	(131,537)	83,694	07/01/2053	2 A FE
..548661-ES-2	..Love's Cos Inc Senior Unsecured 5.850% 04/01/63	03/23/2026	ACRA RE 2A Surplus AMI		3,784,370	4,000,000	4,093,674	4,093,572		(112)		(112)		4,093,460		(309,090)	(309,090)	111,900	04/01/2063	2 A FE
..549271-AF-1	..Lubrizol Corp/The Senior Unsecured 6.500% 10/01/34	01/12/2026	Various		4,933,954	4,355,000	5,397,834	5,052,204		(2,194)		(2,194)		5,050,010		(116,056)	(116,056)	80,205	10/01/2034	1 C FE
..55361V-BT-5	..MPLX LP Senior Unsecured 5.400% 04/01/35	01/12/2026	Morgan Stanley		19,320,000	19,200,000	18,954,846	18,964,481		651		651		18,965,132		354,868	354,868	273,760	04/01/2035	2 B FE
..55361V-CC-2	..MPLX LP Senior Unsecured 5.400% 09/15/35	01/12/2026	Morgan Stanley		12,076,055	12,010,000	12,082,540	12,082,205		(49)		(49)		12,082,156		(6,101)	(6,101)	273,828	09/15/2035	2 B FE
..56369A-AH-5	..Marathon Petroleum Corp Senior Unsecured 4.750% 09/15/44	02/04/2026	JANE STREET EXECUTION SERVICES		861,740	1,000,000	875,189	875,981		359		359		876,340		(14,600)	(14,600)	18,472	09/15/2044	2 B FE
..56565A-BL-5	..Marathon Petroleum Corp Senior Unsecured 5.700% 03/01/35	01/12/2026	Morgan Stanley		2,111,582	2,050,000	2,059,241	2,057,942		(22)		(22)		2,057,921		53,661	53,661	42,845	03/01/2035	2 B FE
..57629V-OH-1	..MassMutual Global Funding II Senior Secured 3.400% 03/08/26	03/08/2026	Maturity		6,400,000	6,400,000	6,393,427	6,393,427		6,573		6,573		6,400,000				108,800	03/08/2026	1 B FE
..57767X-AA-8	..McGraw-Hill Education Inc Senior Secured 5.750% 08/01/28	03/17/2026	Various		9,957,850	10,000,000	9,600,000	9,681,461		24,151		24,151		9,705,612		252,238	252,238	361,771	08/01/2028	4 A FE
..585055-BT-2	..Medtronic Inc Senior Unsecured 4.375% 03/15/35	03/23/2026	ACRA RE 2A Surplus AMI		3,841,919	4,000,000	3,894,662			174		174		3,894,836		(42,917)	(42,917)	3,989	03/15/2035	1 G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
59506D-AA-6	Med line Borrower LP/Medline Co MED LINE BORROWER/MED CO 6.250% 04/01/29	03/16/2026	Bank of America		9,954,750	9,750,000	9,823,320	9,806,539		(4,966)		(4,966)		9,801,574		153,176	153,176	280,990	04/01/2029	2.0 FE
59506D-AA-6	Med line Borrower LP/Medline Co MED LINE BORROWER/MED CO 6.250% 04/01/29	02/11/2026	AAIA SV-HSA HealthEquity Ded S		10,322,839	10,000,000	10,328,270			(5,431)		(5,431)		10,322,839				225,694	04/01/2029	2.0 FE
59933Y-BF-1	Merck & Co Inc Senior Unsecured 2.750% 12/10/51	03/30/2026	ALRe Corporate AMI		2,245,453	3,750,000	2,295,788			735		735		2,296,522		(51,069)	(51,069)	31,510	12/10/2051	1.E FE
59933Y-BS-3	Merck & Co Inc Senior Unsecured 4.950% 09/15/35	03/23/2026	ACRA RE 2A Surplus AMI		24,831,278	25,000,000	25,101,003			(142)		(142)		25,100,861		(269,583)	(269,583)	27,500	09/15/2035	1.E FE
59933Y-C3-9	Merck & Co Inc MEROX & CO INC 5.784% 04Dec55 5.550% 12/04/55	03/23/2026	ACRA RE 2A Surplus AMI		12,519,087	13,000,000	13,008,830							13,008,830		(489,743)	(489,743)	218,454	12/04/2055	1.E FE
594918-BK-9	Microsoft Corp Senior Unsecured 4.200% 11/03/35	01/12/2026	Morgan Stanley		9,292,786	9,320,000	9,372,350	9,371,535		(152)		(152)		9,371,383		(78,598)	(78,598)	76,113	11/03/2035	1.A FE
60712D-FQ-0	Mobile Airport Authority SR NTS 5.130% 11/09/42	02/09/2026	Redemption 100,000		175,200	175,200	175,200	175,200						175,200				2,247	11/09/2042	1.F
61747Y-EZ-4	Morgan Stanley Senior Unsecured 4.955% 01/28/27	01/28/2026	Various		10,330,000	10,330,000	10,316,153	10,326,046		266		266		10,326,312		3,688	3,688	260,833	01/28/2027	1.E FE
61747Y-SC-3	Morgan Stanley Senior Unsecured 5.900% 03/13/47	03/23/2026	ACRA RE 2A Surplus AMI		46,451,703	47,000,000	47,000,000							47,000,000		(548,297)	(548,297)	77,028	03/13/2047	1.E Z
61773*-AA-5	Morongo Transmission LLC SR SEC'D NTS SER A 3.320% 07/12/51	03/31/2026	Redemption 100,000		64,245	64,245	64,245	64,245						64,245				533	07/12/2051	1.0 PL
61773*-AB-3	Morongo Transmission LLC SR SEC'D NTS SER B 3.440% 07/12/51	03/31/2026	Redemption 100,000		55,685	55,685	55,685	55,685						55,685				479	07/12/2051	1.0 PL
62954A-AP-9	Utah Acquisition Sub Inc Senior Unsecured 5.250% 06/15/46	02/27/2026	Various		5,059,500	6,000,000	6,338,713	6,295,996		(1,636)		(1,636)		6,293,950		(1,234,450)	(1,234,450)	67,375	06/15/2046	2.0 FE
62983*-AE-2	NATF America LLC SER 6 SEC'D NTS 4.250% 06/15/28	01/01/2026	Various		3,760,763	3,760,763	2,823,480	2,821,308	2,680	936,775		939,455		3,760,763				5,687	06/15/2028	6. FE
62930@-AA-1	NJ AM FEE 2021 LLC SR SEC'D NTS 3.517% 11/25/36	03/25/2026	Redemption 100,000		114,954	114,954	104,849			10,105		10,105		114,954				493	11/25/2036	1.0 PL
63636#-AE-6	NATIONAL HOKEY LEAGUE SR SEC'D NTS SER E 2.820% 01/06/26	01/06/2026	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				16,450	01/06/2026	2.A PL
63743H-FH-0	National Rural Utilities Coepe Senior Unsecured 4.450% 03/13/26	03/06/2026	Redemption 100,000		8,000,000	8,000,000	7,994,320	7,999,641		359		359		8,000,000				171,078	03/13/2026	1.F FE
64110L-AV-8	Netflix Inc Senior Unsecured 4.875% 06/15/30	01/29/2026	MIZUHO SECURITIES USA L		10,221,000	10,000,000	9,965,400	9,971,100		472		472		9,971,572		249,428	249,428	60,938	06/15/2030	1.0 FE
64952H-DH-0	New York Life Global Funding Secured 0.850% 01/15/26	01/15/2026	Various		19,100,000	19,100,000	18,192,594	19,072,023		27,977		27,977		19,100,000				81,175	01/15/2026	1.B FE
64953B-BH-9	New York Life Global Funding Senior Secured 4.900% 04/02/27	01/12/2026	Various		12,453,381	12,300,000	12,376,811	12,337,969		(986)		(986)		12,336,983		116,398	116,398	169,091	04/02/2027	1.B FE
651639-AP-1	Nemont Corp Senior Unsecured 4.875% 03/15/42	01/22/2026	Citadel		3,368,750	3,500,000	3,346,960	3,353,755		350		350		3,354,104		14,646	14,646	60,667	03/15/2042	2.A FE
651639-AH-6	Nemont Corp Senior Unsecured 5.875% 04/01/35	01/22/2026	Citadel		2,372,524	2,200,000	2,368,283	2,344,827		(755)		(755)		2,343,872		28,652	28,652	40,211	04/01/2035	2.A FE
65333K-BK-5	NextEra Energy Capital Holding Junior Subordinated 5.650% 05/01/79	03/04/2026	Athene Re 4 AMI		403,874	400,000	401,352	401,276		(62)		(62)		401,214		2,661	2,661	7,784	05/01/2079	2.B FE
65333K-DB-3	NextEra Energy Capital Holding Junior Subordinated 6.750% 06/15/54	01/12/2026	Morgan Stanley		12,941,523	12,160,000	12,503,466	12,481,852		(1,023)		(1,023)		12,480,829		460,694	460,694	63,840	06/15/2054	2.B FE
65342D-AB-8	XPL Infrastructure Operating Senior Unsecured 4.500% 09/15/27	03/16/2026	Bank of America		1,385,914	1,400,000	1,343,554	1,367,811		3,786		3,786		1,371,597		13,717	13,717	31,850	09/15/2027	3.A FE
654739-AR-6	NiSource Inc Junior Subordinated 6.950% 11/30/54	02/11/2026	AAIA SV-HSA HealthEquity Ded S		12,691,235	12,190,000	12,696,119			(4,884)		(4,884)		12,691,235				167,088	11/30/2054	2.0 FE
654739-BC-6	NiSource Inc Senior Unsecured 4.800% 02/15/44	03/03/2026	Barclays		3,889,541	4,300,000	3,887,216			1,462		1,462		3,888,678		10,863	10,863	114,093	02/15/2044	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
662352-AA-4	Northwell Healthcare Inc SR SEC'D NTS 4.20% 05/01/30	03/11/2026	CROSSTRADE		6,893,245	6,983,760	6,983,760	6,983,760						6,983,760		(90,515)	(90,515)	113,253	05/01/2030	1.6
000000-00-0	Northwestern Mutual Life Insur Subordinated 3.45% 03/30/51	01/01/2026	Security Withdraw		4,984,185	5,000,000	4,982,600	4,984,185						4,984,185				479	03/30/2051	1.0 FE
669894-BH-0	Novartis Capital Corp Senior Unsecured 4.60% 03/18/33	03/23/2026	ACRA RE 2A Surplus AM		9,138,801	9,250,000	9,210,595			.67		.67		9,210,662		(71,861)	(71,861)	6,038	03/18/2033	1.0 Z
669894-BJ-6	Novartis Capital Corp Senior Unsecured 4.90% 03/18/36	03/23/2026	ACRA RE 2A Surplus AM		4,749,724	4,810,000	4,796,484			.15		.15		4,796,489		(46,774)	(46,774)	3,307	03/18/2036	1.0 Z
669894-BK-3	Novartis Capital Corp Senior Unsecured 5.65% 03/18/46	03/23/2026	ACRA RE 2A Surplus AM		7,335,922	7,400,000	7,365,664			.13		.13		7,365,677		(29,755)	(29,755)	5,807	03/18/2046	1.0 Z
669894-BL-1	Novartis Capital Corp Senior Unsecured 5.70% 03/18/56	03/23/2026	ACRA RE 2A Surplus AM		4,421,907	4,440,000	4,400,928			.7		.7		4,400,955		20,973	20,973	3,577	03/18/2056	1.0 Z
670346-AH-8	Nucor Corp Senior Unsecured 6.40% 12/01/37	03/30/2026	ALBe Corporate AM		8,142,758	7,500,000	7,169,400	7,288,191		2,909		2,909		7,291,100		851,658	851,658	158,667	12/01/2037	1.0 FE
670597-AH-8	Nustar Logistics LP NUSTAR LOGISTICS LP 6.37% 10/01/30	03/16/2026	Bank of America		5,186,500	5,000,000	5,049,173	5,042,884		(1,869)		(1,869)		5,041,015		145,485	145,485	146,979	10/01/2030	3.4 FE
670905-AA-6	Nuven Churchill Direct Lending Senior Unsecured 6.65% 03/15/30	02/18/2026	Barclays		14,981,112	14,640,000	15,046,260	14,991,173		(9,968)		(9,968)		14,981,205		(93)	(93)	416,467	03/15/2030	2.0 FE
671034-AE-7	O'Reilly Automotive Inc Senior Unsecured 3.55% 03/15/26	03/15/2026	Maturity		10,000,000	10,000,000	9,759,032	9,981,528		18,472		18,472		10,000,000				177,500	03/15/2026	2.4 FE
674003-BH-4	Oaktree Capital Management LP GTD SER NTS SER A 3.64% 07/22/30	03/11/2026	CROSSTRADE		3,784,814	4,000,000	4,000,000	4,000,000						4,000,000		(215,186)	(215,186)	96,258	07/22/2030	1.0 FE
674599-DJ-1	Occidental Petroleum Corp Senior Unsecured 6.20% 03/15/40	01/22/2026	Citadel		4,046,640	4,000,000	4,217,544	4,205,581		(578)		(578)		4,205,003		(158,363)	(158,363)	88,178	03/15/2040	2.0 FE
674599-DJ-5	Occidental Petroleum Corp Senior Unsecured 7.12% 10/15/27	01/12/2026	Redemption		5,300,800	5,000,000	5,190,475	5,130,106		170,694		170,694		5,300,800				86,094	10/15/2027	2.0 FE
674599-EH-4	Occidental Petroleum Corp Senior Unsecured 5.00% 09/01/27	01/13/2026	Redemption		2,912,740	2,857,000	2,856,144	2,856,144		56,596		56,596		2,912,740				63,886	09/01/2027	2.0 FE
674599-EJ-0	Occidental Petroleum Corp Senior Unsecured 5.20% 08/01/29	01/12/2026	Redemption		6,722,291	6,429,000	6,426,686	6,427,331		294,960		294,960		6,722,291				149,510	08/01/2029	2.0 FE
674599-EH-3	Occidental Petroleum Corp Senior Unsecured 6.05% 10/01/54	01/22/2026	Citadel		3,366,230	3,500,000	3,475,710	3,476,879		.18		.18		3,476,897		(110,667)	(110,667)	65,878	10/01/2054	2.0 FE
677734-AE-0	Ohio Valley Electric Corp SR NTS 07-A TH A 5.90% 02/15/26	02/15/2026	Redemption		87,379	87,379	87,379	87,379						87,379				864	02/15/2026	2.0
677734-AF-7	Ohio Valley Electric Corp SR NTS 07-A TH B 5.90% 02/15/26	02/15/2026	Redemption		21,769	21,769	21,769	21,769						21,769				214	02/15/2026	2.0 FE
677734-AG-5	Ohio Valley Electric Corp SR NTS 07-A TH C 5.90% 02/15/26	02/15/2026	Redemption		22,760	22,760	22,760	22,760						22,760				228	02/15/2026	2.0
677734-AJ-9	Ohio Valley Electric Corp SR NTS SER 08-B 6.70% 02/15/26	02/15/2026	Redemption		34,810	34,810	34,810	34,810						34,810				664	02/15/2026	2.0
681919-BH-7	Omnicom Group Inc Senior Unsecured 3.37% 03/01/41	01/16/2026	Tax Free Exchange		10,980,809	11,000,000	10,980,489	10,980,704		106		106		10,980,809				139,219	03/01/2041	2.4 FE
682680-CE-1	ONEOK Inc Senior Unsecured 5.05% 11/01/34	01/12/2026	Morgan Stanley		10,899,736	11,030,000	10,994,594	10,998,686		.94		.94		10,998,979		(99,243)	(99,243)	111,403	11/01/2034	2.8 FE
682680-CG-6	ONEOK Inc Senior Unsecured 5.85% 11/01/64	01/22/2026	Citadel		3,289,440	3,500,000	3,489,430	3,489,872		.4		.4		3,489,876		(200,436)	(200,436)	46,638	11/01/2064	2.8 FE
682680-CU-5	ONEOK Inc Senior Unsecured 5.65% 09/01/34	01/22/2026	Various		12,642,215	12,260,000	12,364,264	12,360,387		(453)		(453)		12,359,934		282,281	282,281	258,695	09/01/2034	2.8 FE
682680-CV-7	ONEOK Inc Senior Unsecured 5.05% 04/01/45	01/22/2026	Citadel		2,663,430	3,000,000	2,625,406	2,631,093		618		618		2,631,711		31,719	31,719	47,133	04/01/2045	2.8 FE
683720-AA-4	Open Text Holdings Inc SENIOR 4.12% 02/15/30	02/03/2026	Various		9,848,323	10,500,000	9,578,510	9,701,129		12,208		12,208		9,713,337		134,966	134,966	194,327	02/15/2030	3.8 FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..683720-AC-0	Open Text Holdings Inc Senior Unsecured 4.125% 12/01/31	02/03/2026	BOFA SECURITIES, INC.		225,000	250,000	221,815	224,436		332	332		224,788		232	232	1,805	12/01/2031	3.B FE
..683839-DZ-5	Oracle Corp Senior Unsecured 5.700% 02/04/36	03/17/2026	Barclays		53,977,215	54,885,000	54,780,389			1,057	1,057		54,781,446		(804,231)	(804,231)	382,368	02/04/2036	2.B FE
..683839-DZ-5	Oracle Corp Senior Unsecured 5.700% 02/04/36	03/23/2026	ACRA RE 2A Surplus AM		22,273,855	23,118,000	23,113,607			39	39		23,113,646		(839,790)	(839,790)	179,357	02/04/2036	2.B FE
..683839-EB-7	Oracle Corp Senior Unsecured 6.700% 02/04/36	02/06/2026	Various		34,526,252	34,786,000	34,723,385			3	3		34,723,389		(197,136)	(197,136)	11,715	02/04/2036	2.B Z
..686514-AM-2	Orlando Health Obligated Group REV BGS SER 2020B 2.891% 10/01/35	03/11/2026	Various		6,972,032	7,989,000	7,619,960	7,632,252			8,620		7,640,872		(668,840)	(668,840)	108,560	10/01/2035	1.E FE
..694308-LA-3	Pacific Gas and Electric Co Secured 5.200% 05/01/36	03/23/2026	ACRA RE 2A Surplus AM		12,015,139	12,353,000	12,315,076						12,315,076		(299,937)	(299,937)	58,883	05/01/2036	2.A FE
..000000-00-0	Pacific Life Insurance Co Unsecured 5.950% 09/15/55	01/01/2026	Security Withdraw		37,044,262	35,930,000	37,048,501	37,044,262					37,044,262				699,166	09/15/2055	1.F FE
..695114-DD-7	PacificCorp Secured 5.450% 02/15/34	02/17/2026	Various		4,779,985	4,685,000	4,730,869	2,755,852		(171)			4,728,685		50,900	50,900	115,276	02/15/2034	2.A FE
..696900-AG-2	Ovintiv Inc Senior Unsecured 7.200% 11/01/31	01/12/2026	Morgan Stanley		4,415,080	4,000,000	5,157,840	4,571,300		(2,879)	(2,879)		4,568,421		(153,341)	(153,341)	57,600	11/01/2031	2.C FE
..709599-BE-3	Penske Truck Leasing Co Lp / P SR NTS 4.450% 01/29/26	01/29/2026	Maturity		5,000,000	5,000,000	4,986,600	4,989,829			171		5,000,000				111,250	01/29/2026	2.B FE
..718547-AX-0	Phillips 66 Co Senior Unsecured 5.500% 03/15/55	01/12/2026	Morgan Stanley		18,926,777	20,340,000	18,355,685	18,374,473			801		18,375,274		551,503	551,503	366,685	03/15/2055	2.A FE
..718547-AZ-5	Phillips 66 Co Junior Subordinated 5.875% 03/15/56	01/22/2026	Citadel		971,003	975,000	975,000	975,000					975,000		(3,998)	(3,998)	19,889	03/15/2056	2.C FE
..718547-BA-9	Phillips 66 Co Junior Subordinated 6.200% 03/15/56	03/03/2026	Various		8,673,340	8,642,000	8,642,000	8,642,000					8,642,000		31,340	31,340	242,355	03/15/2056	2.C FE
..720600-AA-6	Pipeline Funding Co LLC SR SEC BGS 7.500% 01/15/30	01/15/2026	Various		322,289	322,289	323,315	323,254		(965)	(965)		322,289				12,086	01/15/2030	2.B FE
..73019#-AA-0	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-A 3.000% 09/13/27	03/13/2026	Redemption		100,484	100,484	100,484	100,484					100,484				1,507	09/13/2027	1.D
..73019#-AB-8	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-B 3.000% 09/13/27	03/13/2026	Redemption		104,266	104,266	104,266	104,266					104,266				1,548	09/13/2027	1.D
..73019#-AC-6	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-C 3.000% 09/13/27	03/13/2026	Redemption		95,244	95,244	95,244	95,244					95,244				1,429	09/13/2027	1.D
..73557*-AB-0	Port Washington Generating Sta SR SEC D NTS 6.000% 06/15/33	01/06/2026	Apollo Global Securities, LLC		(52,465)	(51,155)	(51,155)	(51,155)					(51,155)		(1,310)	(1,310)		06/15/2033	1.F
..73557*-AB-0	Port Washington Generating Sta SR SEC D NTS 6.000% 06/15/33	01/01/2026	Redemption		51,155	51,155	51,155	51,155					51,155					06/15/2033	1.F
..74251V-AU-6	Principal Financial Group Inc Senior Unsecured 5.500% 03/15/63	03/23/2026	ACRA RE 2A Surplus AM		8,346,775	9,000,000	8,783,747			1,190	1,190		8,784,937		(438,162)	(438,162)	258,500	03/15/2063	1.G FE
..742718-FY-0	Procter & Gamble Co/The Senior Unsecured 4.100% 01/26/26	01/26/2026	Various		12,010,000	12,010,000	12,006,276	12,009,920		80	80		12,010,000				246,205	01/26/2026	1.D FE
..743315-AT-0	Progressive Corp/The Senior Unsecured 4.200% 03/15/48	01/14/2026	Various		882,440	1,056,000	1,047,267	1,048,607		7	7		1,048,614		(166,174)	(166,174)	14,661	03/15/2048	1.F FE
..743315-BA-0	Progressive Corp/The Senior Unsecured 3.700% 03/15/52	03/23/2026	ACRA RE 2A Surplus AM		883,171	1,250,000	977,997	979,034		1,135	1,135		980,169		(86,998)	(86,998)	24,153	03/15/2052	1.F FE
..74353*-AA-4	Project Service LLC SR SEC D NTS 3.160% 05/27/43	02/27/2026	Various		128,909	128,909	128,909	128,909					128,909				1,018	05/27/2043	2.A PL
..744320-BJ-0	Prudential Financial Inc Junior Subordinated 5.125% 03/01/52	01/22/2026	Citadel		1,975,420	2,000,000	1,999,660	1,999,673		4	4		1,999,677		(24,257)	(24,257)	40,715	03/01/2052	2.B FE
..744320-BY-0	Prudential Financial Inc Senior Unsecured 5.100% 06/15/43	02/20/2026	ALICE - DFL Trust AM		4,311,681	4,500,000	4,988,685	4,879,594		(1,942)	(1,942)		4,877,652		(565,971)	(565,971)	117,988	06/15/2043	1.G FE
..744448-DA-6	Public Service Co of Colorado Secured 5.750% 05/15/54	01/22/2026	Citadel		3,923,940	3,500,000	3,491,145	3,491,728		7	7		3,491,735		32,205	32,205	38,014	05/15/2054	1.E FE

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
744533-BB-8	Public Service Co of Oklahoma Senior Unsecured 5.40% 01/15/36	01/12/2026	Morgan Stanley		6,149,480	6,000,000	6,152,760	6,150,711		(300)	(300)		6,150,411		(951)	(951)	179,850	01/15/2036	2.A FE
745310-AQ-5	Puget Energy Inc Senior Secured 5.725% 03/15/35	03/17/2026	Citadel		4,557,367	4,489,000	4,589,284			(982)	(982)		4,588,302		(30,935)	(30,935)	130,639	03/15/2035	2.C FE
74762E-AH-5	Quanta Services Inc Senior Unsecured 2.350% 01/15/32	01/12/2026	Morgan Stanley		3,525,040	4,000,000	3,994,344	3,996,691		17	17		3,996,708		(471,668)	(471,668)	46,478	01/15/2032	2.B FE
74943P-AA-8	Quikrete Holdings Inc Senior Secured 6.375% 03/01/32	03/17/2026	Various		5,621,528	5,500,000	5,531,390	5,529,011		(1,248)	(1,248)		5,526,763		94,765	94,765	190,976	03/01/2032	3.C FE
749983-AB-8	RIE Finance US LLC Senior Unsecured 6.250% 04/16/54	01/02/2026	ALRe Ilodco - VIAC GA - AML		8,247,411	8,030,000	8,284,726	8,284,656		(4)	(4)		8,284,652		(37,241)	(37,241)	105,951	04/16/2054	2.B FE
749983-AC-6	RIE Finance US LLC Senior Unsecured 5.125% 09/18/35	01/12/2026	Morgan Stanley		6,263,019	6,300,000	6,237,000	6,238,223		179	179		6,238,402		24,617	24,617	103,141	09/18/2035	2.B FE
75513E-CN-9	RTX Corp Senior Unsecured 2.375% 03/15/32	01/12/2026	Morgan Stanley		1,780,000	2,000,000	1,999,660	1,999,766		1	1		1,999,767		(219,767)	(219,767)	15,569	03/15/2032	2.A FE
760759-BA-7	Republic Services Inc Senior Unsecured 2.375% 03/15/33	01/12/2026	Morgan Stanley		1,746,600	2,000,000	1,995,880	1,997,239		12	12		1,997,250		(250,650)	(250,650)	15,569	03/15/2033	1.G FE
760759-BH-2	Republic Services Inc Senior Unsecured 5.000% 12/15/33	01/29/2026	Bank of America		16,484,480	16,000,000	15,909,120	15,924,313		630	630		15,924,944		559,536	559,536	100,000	12/15/2033	1.G FE
761713-BA-3	Reynolds American Inc Senior Unsecured 5.700% 08/15/35	01/12/2026	Morgan Stanley		2,086,020	2,000,000	1,991,160	1,994,436		14	14		1,994,451		91,569	91,569	46,867	08/15/2035	2.A FE
76410G-AE-9	SBA Communications Corp SBA COMMUNICATIONS CORP 3.125% 02/01/29	02/11/2026	AAIA SV-HSA HealthEquity Ded S		4,794,746	5,000,000	4,792,202			2,544	2,544		4,794,746				82,465	02/01/2029	3.A FE
76466C-AC-0	SSAC Technologies Inc SENIOR 5.500% 09/30/27	03/18/2026	Various		9,989,250	10,000,000	9,937,100	9,954,995		5,256	5,256		9,960,151		29,099	29,099	256,667	09/30/2027	4.A FE
816851-BF-9	Sempra Senior Unsecured 5.500% 08/01/33	01/15/2026	ALRe Ilodco - VIAC GA - AML		2,517,010	2,400,000	2,239,320	2,267,429		524	524		2,267,953		249,057	249,057	60,133	08/01/2033	2.B FE
816851-BH-8	Sempra Junior Subordinated 6.375% 04/01/56	03/23/2026	ACRA RE 2A Surplus AML		803,723	800,000	818,292			(344)	(344)		817,948		(14,225)	(14,225)	28,900	04/01/2056	2.C FE
81726U-AA-2	Sensata Technologies Inc SENIOR 4.375% 02/15/30	03/16/2026	Bank of America		4,833,050	5,000,000	4,902,058			3,121	3,121		4,905,178		(72,128)	(72,128)	128,819	02/15/2030	3.B FE
817565-CH-5	Service Corp International/US SERVICE CORP INTL 5.750% 10/15/32	03/16/2026	Various		5,032,800	5,000,000	4,932,650	4,938,107		1,570	1,570		4,939,676		93,124	93,124	121,389	10/15/2032	3.C FE
82340*-AA-5	SHERIDIS FLAT FUNDING TRUST I P/T CERTS A-1-A 6.950% 04/30/32	01/31/2026	Redemption		78,760	78,760	78,760	78,760					78,760				1,368	04/30/2032	2.B FE
82453A-AB-3	Shi114 Payments LLC / Shi114 P Senior Unsecured 6.750% 08/15/32	02/04/2026	BOFA SECURITIES, INC.		10,100,000	10,000,000	10,050,000	10,044,656		(1,024)	(1,024)		10,043,632		56,368	56,368	318,750	08/15/2032	3.C FE
82618*-AA-0	Siebert Williams Shank & Co LL SUB RCF 7.000% 08/31/27	01/09/2026	Redemption		52,000,000	52,000,000	52,000,000	52,000,000					52,000,000				42,611	08/31/2027	4.B Z
828932-AB-8	Sixth Street Lending Partners Sr Unsecured 6.500% 03/11/29	01/22/2026	Citadel		6,738,615	6,500,000	6,452,872	6,463,094		632	632		6,463,726		274,889	274,889	154,917	03/11/2029	2.C FE
83368P-BQ-4	Societe Generale SA Senior Non Preferred 5.780% 01/12/27	01/12/2026	Various		30,500,000	30,500,000	30,699,695	30,503,983		(3,883)	(3,883)		30,500,000				983,168	01/12/2027	2.B FE
83368P-BY-7	Societe Generale SA Subordinated 7.132% 01/19/55	01/22/2026	Citadel		2,665,425	2,500,000	2,507,802	2,507,642		(5)	(5)		2,507,637		157,788	157,788	91,131	01/19/2055	2.C FE
84055*-AA-6	South Texas Electric Cooperative 1ST MTG SER 088 5.410% 01/01/28	01/01/2026	Redemption		764,706	764,706	764,706	764,706					764,706				20,885	01/01/2028	1.F
84055*-AB-4	South Texas Electric Cooperative 1ST MTG SER 09A 5.980% 01/01/40	01/01/2026	Redemption		833,333	833,333	833,333	833,333					833,333				24,917	01/01/2040	1.F YE
84055*-AE-8	South Texas Electric Cooperative 1ST MTG SER 18A 4.160% 08/15/48	02/15/2026	Various		200,000	200,000	200,000	200,000					200,000				4,160	08/15/2048	1.F
842400-FH-1	Southern California Edison Co Secured 5.950% 02/01/38	01/12/2026	Morgan Stanley		4,408,446	4,300,000	4,695,084	4,667,124		(734)	(734)		4,666,390		(257,944)	(257,944)	115,133	02/01/2038	2.A FE
842587-DF-1	Southern Co/The Junior Subordinated 7.483% 01/15/51	01/15/2026	Call		7,750,000	7,750,000	7,457,050	7,468,946		245	245		7,469,191		280,809	280,809	155,000	01/15/2051	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
843646-AH-3	Southern Power Co Senior Unsecured 5.150% 09/15/41	02/23/2026	Morgan Stanley		4,209,786	4,300,000	4,187,140			492		492		4,187,682		22,154	22,154	97,807	09/15/2041	2.A FE	
852234-AS-2	Block Inc Senior Unsecured 6.500% 05/15/32	02/03/2026	Various		10,300,000	10,000,000	10,037,096	10,031,861		(784)		(784)		10,031,077		268,923	268,923	142,639	05/15/2032	3.A FE	
852346-AA-5	ST CHARLES HEALTH SYSTEM INC SR NTS 4.420% 01/01/38	01/01/2026	Redemption		1,604,027	1,604,027	1,604,027	1,604,027						1,604,027				35,449	01/01/2038	1.F Z	
857477-BV-4	State Street Corp Senior Unsecured 4.164% 08/04/33	01/14/2026	JPM SECURITIES LLC		22,129,660	22,500,000	21,276,623	21,353,157		4,809		4,809		21,357,966		771,684	771,684	419,003	08/04/2033	1.F FE	
857477-CC-5	State Street Corp Senior Unsecured 5.199% 05/18/34	01/22/2026	Citadel		3,599,610	3,500,000	3,500,000	3,500,000						3,500,000		99,610	99,610	32,602	05/18/2034	1.D FE	
861571-AA-4	Stolthaven New Orleans LLC GTD SR SEC0 NTS 5.150% 07/17/29	01/17/2026	Various		375,000	375,000	375,000	375,000						375,000				9,656	07/17/2029	2.B PL	
86768K-JD-1	Suncor LP Sr Unsecured 6.250% 07/01/33	03/16/2026	Various		10,165,800	10,000,000	9,906,955	9,906,981		2,082		2,082		9,906,964		256,836	256,836	444,444	07/01/2033	3.A FE	
87264A-BR-5	T-Mobile USA Inc Senior Unsecured 2.250% 02/15/26	02/15/2026	Various		23,000,000	23,000,000	22,036,218	22,923,696		76,304		76,304		23,000,000				298,750	02/15/2026	2.A FE	
87264A-BX-2	T-Mobile USA Inc Senior Unsecured 2.250% 11/15/31	01/12/2026	Various		9,295,440	10,500,000	10,499,063	10,499,468		3		3		10,499,471		(1,204,031)	(1,204,031)	38,063	11/15/2031	2.A FE	
87264A-BZ-7	T-Mobile USA Inc Senior Unsecured 1.500% 02/15/26	02/15/2026	Various		17,900,000	17,900,000	16,921,112	17,826,704		73,296		73,296		17,900,000				134,250	02/15/2026	2.A FE	
87264A-DB-8	T-Mobile USA Inc Senior Unsecured 5.750% 07/15/34	03/23/2026	ACRA RE 2A Surplus AM		4,760,353	5,000,000	5,081,218	5,081,218		(155)		(155)		5,081,063		(320,711)	(320,711)	198,056	01/15/2054	2.A FE	
87264A-DF-9	T-Mobile USA Inc Senior Unsecured 5.150% 04/15/34	03/23/2026	ACRA RE 2A Surplus AM		6,016,127	6,000,000	6,062,926			(58)		(58)		6,062,869		(46,742)	(46,742)	135,617	04/15/2034	2.A FE	
872652-AA-0	TPG Operating Group II LP Senior Unsecured 5.875% 03/05/34	01/22/2026	Citadel		3,131,550	3,000,000	2,997,090	2,997,503		15		15		2,997,518		134,032	134,032	67,563	03/05/2034	1.G FE	
87612B-BG-6	Targa Resources Partners LP / Senior Unsecured 5.000% 01/15/28	03/16/2026	Bank of America		2,994,600	3,000,000	3,006,733	2,992,277		596		596		2,992,872		1,728	1,728	100,833	01/15/2028	2.B FE	
87612G-AK-7	Targa Resources Corp Senior Unsecured 5.500% 02/15/35	01/12/2026	Morgan Stanley		12,400,863	12,130,000	12,403,289	12,398,936		(700)		(700)		12,397,806		3,057	3,057	274,273	02/15/2035	2.B FE	
87612G-AN-1	Targa Resources Corp Senior Unsecured 6.125% 05/15/55	03/30/2026	ALRe Corporate AM		6,100,642	6,330,000	6,237,076	6,240,101		271		271		6,240,372		(139,730)	(139,730)	145,392	05/15/2055	2.B FE	
881051-AA-3	Terraform Phenix I LLC GTD SR SEC0 NTS 3.390% 12/31/43	03/31/2026	Various		281,503	281,503	266,502	267,374		14,129		14,129		281,503				2,379	12/31/2043	2.C PL	
88732J-AJ-7	Time Warner Cable LLC Senior Secured 6.550% 05/01/37	01/30/2026	Barclays		11,790,971	11,640,000	11,763,564			(27)		(27)		11,763,538		27,433	27,433	192,723	05/01/2037	2.C FE	
88848A-BD-8	To1l Road Investors Partnership INS REV BUS 998 0.000% 02/15/28	01/14/2026	ALRe Modco - VIAC GA - AM		12,379,752	14,000,000	10,457,854	12,518,141		23,853		23,853		12,541,994		(162,242)	(162,242)		02/15/2028	4.A FE	
88236T-LJ-2	Toyota Motor Credit Corp Senior Unsecured 4.800% 01/05/26	01/05/2026	Various		30,600,000	30,600,000	30,576,438	30,599,864		136		136		30,600,000				734,400	01/05/2026	1.E FE	
883028-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS Q- A 4.380% 01/25/40	01/25/2026	Various		229,247	229,247	217,941	218,941		10,306		10,306		229,247				2,510	01/25/2040	1.E PL	
893951-AA-0	TRANSGRUE ENERGY LLC SR NTS 2.750% 03/15/30	03/15/2026	Redemption		105,978	105,978	105,978	105,978						105,978				1,457	03/31/2050	1.F	
902494-AZ-6	Tyson Foods Inc Senior Unsecured 4.875% 08/15/34	01/12/2026	Various		12,511,095	12,550,000	13,010,988	12,829,988		(1,017)		(1,017)		12,828,572		(317,477)	(317,477)	251,523	08/15/2034	2.B FE	
902494-BH-5	Tyson Foods Inc Senior Unsecured 5.100% 09/28/48	03/03/2026	Market Axxess		3,737,640	4,000,000	3,719,846	3,720,756		1,194		1,194		3,721,951		15,689	15,689	88,400	09/28/2048	2.B FE	
90274*-AA-8	UFI-NR HANSCOM FEDL REC V TR P/T CERTS 3.276% 03/01/40	03/01/2026	Redemption		1,231,466	1,231,466	1,231,466	1,231,466						1,231,466				40,348	03/01/2040	1.D YE	
902746-AA-6	UFI-Jci Sanford Opco Tr P/T CERTS 3.600% 03/01/38	03/01/2026	Redemption		333,791	333,791	333,791	333,791						333,791				3,054	03/01/2038	2.B Z	
902796-AA-1	UFI-Jci Bops Opco Receivables P/T CERTS SER 17 4.150% 03/01/38	03/01/2026	Redemption		330,682	330,682	330,682	330,682						330,682				3,431	03/01/2038	1.D YE	

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Other Than Temporary Impairment Recog-nized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation, NAIC Design-ation Modifier and SVO Administrative Symbol	
908628-AA-9	UFG GATEWAY 2011 PP TR P/T CERTS 4.900%	01/01/2026	Redemption	100,000	34,135	34,135	34,135	34,135						34,135				139	11/01/2027	1.0 YE	
908628-AA-9	UFG GATEWAY 2011 PP TR P/T CERTS 4.900%	03/01/2026	Redemption	100,000	68,688	68,688	68,688	68,688						68,688				701	11/01/2027	1.0	
907818-FD-5	Union Pacific Corp Senior Unsecured 3.550%	01/12/2026	Morgan Stanley		7,527,881	8,810,000	7,480,307	7,501,036		2,241		2,241		7,503,277		24,604	24,604	128,577	08/15/2039	1.6 FE	
907818-SE-2	Union Pacific Corp Senior Unsecured 4.750%	02/21/2026	Various		15,000,000	15,000,000	14,990,100	14,999,514		466		466		15,000,000				213,750	02/21/2026	1.6 FE	
91324P-JF-6	UnitedHealth Group Inc Senior Unsecured 3.750% 10/15/47	02/20/2026	ALRE - DFL Trust AML		6,216,475	8,100,000	6,214,976			2,902		2,902		6,217,878		(1,403)	(1,403)	105,469	10/15/2047	1.F FE	
91324P-DT-6	UnitedHealth Group Inc Senior Unsecured 3.500% 08/15/39	02/25/2026	Bank of America		15,090,300	18,000,000	14,927,733			12,123		12,123		14,939,856		150,444	150,444	334,250	08/15/2039	1.F FE	
91324P-EL-2	UnitedHealth Group Inc Senior Unsecured 4.950% 05/15/62	02/27/2026	Wells Fargo		7,114,378	8,160,000	7,266,888	7,269,719		1,281		1,281		7,271,000		(156,622)	(156,622)	120,054	05/15/2062	1.F FE	
91324P-FD-9	UnitedHealth Group Inc Senior Unsecured 5.500% 04/15/64	01/12/2026	Morgan Stanley		16,046,043	17,010,000	15,945,854	15,951,957		248		248		15,952,205		93,838	93,838	228,690	04/15/2064	1.F FE	
91324P-FH-9	UnitedHealth Group Inc Senior Unsecured 5.750% 07/15/64	01/12/2026	Wells Fargo		37,450,309	38,350,000	37,436,120	37,444,628		206		206		37,444,834		5,475	5,475	1,090,312	07/15/2064	1.F FE	
91324P-FQ-0	UnitedHealth Group Inc Senior Unsecured 5.300% 06/15/35	03/23/2026	ACRA RE 2A Surplus AML		2,639,857	2,600,000	2,659,175			(73)		(73)		2,659,102		(19,245)	(19,245)	37,512	06/15/2035	1.F FE	
91403P-AA-6	Union of Iowa Energy Collaborat SR SEC'D NTS 3.620% 06/30/50	03/31/2026	Various		272,768	272,768	268,986	254,528		3,782		3,782		272,768				2,469	06/30/2050	1.0 PL	
92366E-AB-2	Venture Global Plaquemines LNG Senior Secured 7.750% 05/01/35	03/16/2026	Bank of America		16,909,350	15,000,000	15,000,000	15,000,000						15,000,000		1,909,350	1,909,350	439,167	05/01/2035	3.B FE	
92366E-AD-8	Venture Global Plaquemines LNG Venture Global Plaquemines LNG 6.500% 06/15/34	03/16/2026	Bank of America		5,311,000	5,000,000	5,250,000	5,246,591		(3,983)		(3,983)		5,242,608		68,392	68,392	238,125	01/15/2036	3.B FE	
92366E-AF-3	Venture Global Plaquemines LNG Senior Unsecured 4.400% 11/01/34	03/16/2026	Various		7,826,625	7,500,000	7,509,900	7,509,835		(179)		(179)		7,509,656		316,969	316,969	132,708	06/15/2034	3.B FE	
92343V-CQ-5	Verizon Communications Inc Senior Unsecured 4.400% 11/01/34	01/12/2026	Morgan Stanley		2,900,490	3,000,000	2,930,749	2,938,096		190		190		2,938,286		(37,796)	(37,796)	26,400	11/01/2034	2.A FE	
92343V-CQ-5	Verizon Communications Inc Senior Unsecured 4.400% 11/01/34	03/23/2026	ACRA RE 2A Surplus AML		2,367,623	2,500,000	2,434,890	2,436,763		1,321		1,321		2,438,084		(70,461)	(70,461)	43,389	11/01/2034	2.A FE	
92343V-EA-8	Verizon Communications Inc Senior Unsecured 4.500% 08/10/33	01/12/2026	Various		15,764,480	16,000,000	16,002,720	16,001,584		(7)		(7)		16,001,577		(237,097)	(237,097)	306,000	08/10/2033	2.A FE	
92343V-QN-8	Veritiv Group Corp VERITIV GROUP CORPORATION 2.355% 03/15/32	01/12/2026	Various		1,130,523	1,284,000	1,291,876	1,289,095		(26)		(26)		1,289,069		(158,545)	(158,545)	9,911	03/15/2032	2.A FE	
92350J-AB-0	Viatisris Inc Senior Unsecured 3.850%	02/05/2026	Athene Re 4 AML		493,357	500,000	473,425	478,427		658		658		479,084		14,472	14,472	4,583	11/15/2028	3.A FE	
92556V-AE-6	VICI Properties LP / VICI Note SENIOR 06/22/40	02/27/2026	Royal Bank of Canada		8,106,718	10,300,000	10,423,831	10,401,061		(1,005)		(1,005)		10,400,055		(2,293,337)	(2,293,337)	77,107	06/22/2040	2.C FE	
92564P-AB-1	VICI Properties LP / VICI Note SENIOR 4.625% 12/01/29	03/17/2026	Athene Re 4 AML		1,974,000	2,000,000	1,889,396	1,916,717		4,096		4,096		1,920,812		53,188	53,188	27,493	12/01/2029	2.C FE	
92564P-AE-5	Virginia Electric and Power Co Senior Unsecured 3.150% 01/15/26	03/05/2026	Various		11,628,360	12,000,000	11,299,325	11,389,794		21,074		21,074		11,410,868		217,492	217,492	276,375	08/15/2030	2.C FE	
927804-FU-3	VISTA RIDGE LLC SR SEC'D NTS 2.570% 10/14/49	01/15/2026	Maturity		12,000,000	12,000,000	13,302,088	12,000,000						12,000,000				189,000	01/15/2026	2.A FE	
92938E-AA-1	Vistra Operations Co LLC Sr Unsecured 6.875% 04/15/32	03/31/2026	Redemption	100,000	231,192	231,192	231,192	231,192						231,192				1,485	10/14/2049	1.F PL	
92940V-AR-3	Volkswagen Group of America FI GTD NTS 1.625% 11/24/27	03/16/2026	Various		10,396,300	10,000,000	10,345,096	10,237,890		(37,668)		(37,668)		10,200,022		196,278	196,278	290,278	04/15/2032	3.A FE	
928668-BN-1		01/12/2026	Morgan Stanley		6,480,332	6,800,000	6,187,660	6,436,753		6,155		6,155		6,442,908		37,424	37,424	15,040	11/24/2027	2.A FE	

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
929338-AR-5	WNG Acquisition Corp Senior Secured 3.000%	03/16/2026	Bank of America		4,632,500	5,000,000	4,448,900	4,510,153		17,730		17,730		4,527,883		104,617	104,617	88,333	02/15/2031	2.0 FE	
929339-AK-2	IEC Energy Group Inc Senior Unsecured	01/09/2026	Maturity		20,000,000	20,000,000	20,056,600	20,000,000						20,000,000				237,500	01/09/2026	2.A FE	
92966*-AG-4	Wabash Valley Power Association 1ST MTG	01/31/2026	Redemption		209,004	209,004	209,004	209,004						209,004				3,208	01/31/2028	1.F	
931142-GB-7	Walmart Inc Senior Unsecured 5.250%	01/12/2026	Various		12,700,440	12,000,000	12,741,415	12,478,205		(1,333)		(1,333)		12,476,871		223,569	223,569	231,000	09/01/2035	1.0 FE	
949746-JM-4	Wells Fargo & Co Senior Unsecured 5.375%	01/12/2026	Morgan Stanley		17,882,300	17,000,000	15,469,870	16,208,347		2,165		2,165		16,210,512		1,671,788	1,671,788	395,958	02/07/2035	2.A FE	
95000U-3M-3	Wells Fargo & Co Senior Unsecured 4.750%	01/12/2026	Morgan Stanley		1,403,766	1,400,000	1,412,586	1,407,204		(181)		(181)		1,407,023		(3,257)	(3,257)	16,166	04/22/2028	1.E FE	
95000U-3T-8	Wells Fargo & Co Senior Unsecured 4.970%	02/11/2026	ALRe Medco - VIAC GA - AAM		20,398,040	20,000,000	20,366,484			(5,508)		(5,508)		20,360,986		37,054	37,054	298,200	04/23/2029	1.E FE	
957576-AA-9	Western & Southern Financial G Senior Unsecured 5.750% 07/15/33	01/12/2026	Various		17,820,710	16,981,000	19,930,461	18,726,154		(6,534)		(6,534)		18,719,619		(888,909)	(888,909)	482,779	07/15/2033	1.F FE	
000000-00-0	Western Midstream Operating LP Senior Unsecured 3.750% 04/28/61	01/01/2026	Security Withdraw		2,196,039	2,000,000	2,208,240	2,196,039						2,196,039				13,125	04/28/2061	1.F FE	
958254-AJ-3	Western Midstream Operating LP Senior Unsecured 5.300% 03/01/48	03/03/2026	Morgan Stanley		12,614,832	14,400,000	12,579,529	12,587,993		7,094		7,094		12,595,087		19,745	19,745	387,960	03/01/2048	2.0 FE	
958254-AL-8	Western Midstream Operating LP Senior Unsecured 5.500% 08/15/48	01/22/2026	Citadel		2,673,600	3,000,000	2,730,000	2,745,857		316		316		2,746,172		(72,572)	(72,572)	72,417	08/15/2048	2.0 FE	
960413-AS-1	Westlake Corp Senior Unsecured 5.000%	02/04/2026	JANE STREET EXECUTION SERVICES		8,715,400	10,000,000	8,982,882	8,987,713		2,693		2,693		8,990,405		(275,005)	(275,005)	236,111	08/15/2046	2.B FE	
97181*-KX-0	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-A	01/02/2026	Redemption		41,467	41,467	41,467	41,467						41,467				1,020	01/02/2026	1.D	
97181*-LE-1	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-B	01/20/2026	Redemption		51,988	51,988	51,988	51,988						51,988				2,488	01/02/2026	1.D	
97181*-LL-5	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-C	01/02/2026	Redemption		129,776	129,776	129,776	129,776						129,776				3,192	01/02/2026	1.D	
97942*-AA-2	Woodforest Financial Group Inc Subordinated 4.125% 04/01/31	01/20/2026	Various		5,381,945	5,439,000	5,439,000	5,439,000						5,439,000		(57,055)	(57,055)	62,575	04/01/2031	2.0 PL	
983196-AA-4	Wynton Funding Trust Senior Unsecured 5.251% 08/15/35	01/12/2026	Morgan Stanley		12,364,724	12,270,000	12,428,038	12,425,455		(378)		(378)		12,425,077		(60,353)	(60,353)	243,401	08/15/2035	1.0 FE	
983197-AA-2	Wynton Funding Trust 11 Senior Unsecured 5.991% 08/15/55	01/15/2026	ALRe Medco - VIAC GA - AAM		9,272,703	9,060,000	9,358,165	9,357,549		(105)		(105)		9,357,444		(84,742)	(84,742)	208,067	08/15/2055	1.0 FE	
60808*-HV-4	Barclays PLC Senior Unsecured 5.255%	02/02/2026	Various		16,355,749	16,355,749	12,882,709	15,938,403		235,805		235,805	(2,419,935)	16,355,749	2,601,477		2,601,477	476,283	01/31/2027	2.A FE	
63674*-AA-0	Fontana Holdings LP Fontana Holdings LP 7.003% 11/01/36	01/23/2026	AARe - Sony Life [Block] Trust		18,421,550	18,250,000	18,250,000	18,250,000						18,250,000		171,550	171,550	284,011	11/01/2035	2.A PL	
65814*-AA-2	MARI JUNE LTD SR SEC2 NTS SER A 5.580%	06/30/31	Redemption		47,543	47,543	47,543	47,543						47,543				863	06/30/2031	2.0 PL	
65814*-AB-0	MARI BOYLE LTD SR SEC2 NTS SER B 5.580%	06/30/31	Redemption		47,543	47,543	47,543	47,543						47,543				863	06/30/2031	2.0 PL	
69400*-AB-2	WMR FOUR LTD SR SEC2 NTS SER B 5.350%	09/30/33	Redemption		83,151	83,151	83,151	83,151						83,151				1,112	09/30/2033	2.0 PL	
06417*-AE-1	Bank of Nova Scotia/The Senior Unsecured 2.450% 02/02/32	01/22/2026	Citadel		1,337,010	1,500,000	1,231,245	1,299,419		1,711		1,711		1,301,131		35,879	35,879	17,456	02/02/2032	1.F FE	
06417*-AN-1	Bank of Nova Scotia/The Senior Unsecured 4.750% 02/02/26	02/02/2026	Various		20,000,000	20,000,000	19,982,400	19,999,465		535		535		20,000,000				475,000	02/02/2026	1.F FE	
06418G-AW-7	Bank of Nova Scotia/The Senior Unsecured 4.338% 09/15/31	01/22/2026	Citadel		5,681,504	5,720,000	5,720,000	5,720,000						5,720,000		(38,496)	(38,496)	88,225	09/15/2031	1.F FE	

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1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..067901-AA-6	Barrick Mining Corp Senior Unsecured 5.800% 11/15/34	01/12/2026	Morgan Stanley		7,373,660	7,000,000	6,957,510	6,979,376		60		60		6,979,436		394,224	394,224	65,411	11/15/2034	2.A FE	
..112986-AB-8	Brookfield Asset Management Lt Senior Unsecured 6.07% 09/15/55	01/22/2026	Citadel		7,205,380	7,000,000	7,033,820	7,033,725		(6)		(6)		7,033,719		171,661	171,661	158,340	09/15/2055	1.G FE	
..11271L-AK-8	Brookfield Finance Inc Senior Unsecured 6.350% 01/05/34	01/12/2026	Morgan Stanley		629,636	580,000	641,294	634,264		(193)		(193)		634,071		(4,435)	(4,435)	19,233	01/05/2034	1.G FE	
..11271L-AK-8	Brookfield Finance Inc Senior Unsecured 6.350% 01/05/34	01/13/2026	ACRA RE 2A Surplus AM		68,442,564	63,000,000	63,142,980	63,120,329		(406)		(406)		63,119,922		5,322,641	5,322,641	2,089,150	01/05/2034	1.G FE	
..11271L-AM-4	Brookfield Finance Inc Senior Unsecured 5.675% 01/15/35	01/12/2026	Morgan Stanley		12,105,054	11,700,000	12,265,562	12,252,641		(1,566)		(1,566)		12,251,075		(146,021)	(146,021)	328,299	01/15/2035	1.G FE	
..113004-AA-3	Brookfield Asset Management Lt Senior Unsecured 5.795% 04/24/35	01/12/2026	Various		22,469,948	21,450,000	21,675,705	21,663,828		(607)		(607)		21,663,221		806,726	806,726	272,775	04/24/2035	1.G FE	
..13649P-AV-6	Canadian Pacific Railway Co Senior Unsecured 4.800% 09/15/35	03/30/2026	ALRe Corporate AM		980,265	1,000,000	974,708	975,461		485		485		975,946		4,320	4,320	26,000	09/15/2035	2.A FE	
..15135U-AP-4	Genovus Energy Inc Senior Unsecured 5.250% 06/15/37	01/22/2026	Citadel		5,834,820	6,000,000	7,100,340	6,839,520		(3,887)		(3,887)		6,835,683		(1,000,863)	(1,000,863)	33,250	06/15/2037	2.B FE	
..29250N-AN-5	Enbridge Inc Subordinated 6.000% 01/15/77	01/22/2026	Citadel		3,014,760	3,000,000	3,311,250	3,067,207		(3,874)		(3,874)		3,063,333		(48,573)	(48,573)	94,000	01/15/2077	2.C FE	
..29250N-BN-4	Enbridge Inc Subordinated 7.375% 01/15/83	01/22/2026	Citadel		5,147,450	5,000,000	5,000,000	5,000,000						5,000,000		147,450	147,450	192,569	01/15/2083	2.C FE	
..29250N-CF-0	Enbridge Inc Junior Subordinated 7.200% 06/27/54	03/23/2026	ACRA RE 2A Surplus AM		7,926,088	7,500,000	8,002,722			(20,699)		(20,699)		7,982,023		(55,935)	(55,935)	129,000	06/27/2054	2.C FE	
..62928e-AC-1	Nhl Canada Funding LP SEC'd TERM NTS SER 5 4.220% 07/12/30	03/11/2026	CROSSTRADE		4,029,409	4,143,293	4,143,293	4,143,293						4,143,293		(113,884)	(113,884)	47,997	07/12/2030	2.B PL	
..66980C-AC-2	Nouvelle Autoroute 30 Financin SR SEC'd B0S SER C 3.750% 03/31/33	03/31/2026	Various		224,240	224,240	240,210	227,573					12,637	224,240	(15,970)	(15,970)	(15,970)	4,205	03/31/2033	2.A FE	
..67071L-BD-9	Nutrien Ltd Senior Unsecured 5.400% 06/21/34	01/12/2026	Morgan Stanley		6,085,083	5,900,000	6,141,605	6,115,449		(718)		(718)		6,114,732		(29,649)	(29,649)	19,470	06/21/2034	2.B FE	
..780082-AJ-5	Royal Bank of Canada Subordinated 4.650% 01/27/26	01/27/2026	Maturity		9,850,000	9,850,000	9,742,878	9,845,666		4,334		4,334		9,850,000				229,013	01/27/2026	1.G FE	
..78016F-ZI-5	Royal Bank of Canada Senior Unsecured 5.000% 02/01/33	01/22/2026	Citadel		4,612,965	4,500,000	4,493,880	4,495,503		32		32		4,495,535		116,830	116,830	107,500	02/01/2033	1.E FE	
..78017D-AF-5	Royal Bank of Canada Senior Unsecured 4.715% 03/27/28	01/12/2026	Morgan Stanley		33,207,669	32,950,000	32,989,270	32,974,902		(652)		(652)		32,974,250		233,419	233,419	457,447	03/27/2028	1.E FE	
..89346D-AE-7	TransAlta Corp Senior Unsecured 6.500% 03/15/40	01/29/2026	Various		6,257,813	6,250,000	6,163,245	6,166,338		307		307		6,166,645		91,168	91,168	152,344	03/15/2040	3.A FE	
..97263C-AA-9	Wilton RE Ltd Subordinated 6.000% Perpet.	01/27/2026	Barclays		3,555,000	3,600,000	3,600,000	3,600,000						3,600,000		(45,000)	(45,000)	57,600	01/01/9999	3.B	
..C6902e-AA-0	Oilers Entertainment Group SR SEC'd NTS 4.506% 06/30/51	03/30/2026	Redemption		93,423	93,423	102,447	94,478					7,969	93,423	(9,024)		(9,024)	1,065	06/30/2051	2.B PL	
..000000-00-0	Flutter Treasury DAC Senior Secured 4.000% 06/04/31	03/17/2026	BNP Paribas		22,190,621	22,936,042	22,824,016	23,502,039					(678,023)	22,936,042	112,026	(745,421)	(633,395)	392,461	06/04/2031	2.C Z	
..000000-00-0	Flutter Treasury DAC Senior Secured 6.125% 06/04/31	03/18/2026	BNP Paribas		32,424,002	33,187,310	33,860,198	33,692,722					167,475	33,187,310	(672,888)	(763,308)	(1,436,196)	874,071	06/04/2031	2.C Z	
..000000-00-0	Country Garden Holdings Co Ltd COUNTRY GARDEN 2.5% 30Dec2032 5.000% 12/31/32	01/06/2026	Barclays		796,748	12,747,963	1,019,837			(237,054)		(237,054)		782,784		13,964	13,964	159,367	12/31/2032	6. *	
..000000-00-0	Country Garden Holdings Co Ltd COUNTRY GARDEN 2.5% 30Dec2032 5.000% 12/31/32	01/01/2026	Redemption					(20,819)		6		6						268	12/31/2032	6. *	
..000000-00-0	Stagecoach Group PLC Stagecoach Group Limited 6.150% 09/27/34	03/20/2026	Tax Free Exchange		106,767,744	106,767,744	106,767,744	107,816,712					(1,048,988)	106,767,744				3,175,307	09/27/2034	2.B Z	
..000000-00-0	Country Garden Holdings Co Ltd COUNTRY GARDEN 2% 30Dec2034 2.250% 12/31/34	01/06/2026	Barclays		70,984	1,670,223	114,642			299		299		114,942		(43,957)	(43,957)	16,702	12/31/2034	6. *	
..000000-00-0	Prosus NV Senior Unsecured 4.343% 07/15/35	02/25/2026	Various		17,883,119	17,691,468	17,886,381	17,786,911		(1,790)		(1,790)		17,850,654	(32,827)	32,465	(362)	475,039	07/15/2035	2.B FE	
..000000-00-0	Electricite de France SA Senior Unsecured 6.875% 06/26/37	03/30/2026	GIC (VENTURES) PTE. LTD		83,053,194	83,053,194	85,335,188	85,527,866		(16,730)		(16,730)		83,645,419	(1,655,298)	(592,228)	(2,247,524)	1,486,137	06/26/2037	2.A Z	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
.000000-00-0	AXA SA Subordinated 5.125% 01/17/47	01/12/2026	Morgan Stanley		27,093,866	26,980,000	27,113,144	27,065,234		(3,412)		(3,412)		27,061,822		12,034	12,034	679,940	01/17/2047	1.0 Z
.000000-00-0	Prosus NV Senior Unsecured 4.02% 08/03/50	01/02/2026	ALRe Medco - VIAC GA - AAM		3,401,832	4,870,000	3,019,400	3,038,541		74		74		3,038,615		363,216	363,216	81,170	08/03/2050	2.8 FE
.000000-00-0	Prosus NV Senior Unsecured 3.832% 02/08/51																			
.000000-00-0	Aon Global Ltd Senior Unsecured 4.250%	03/11/2026	Various		66,491,177	98,994,000	61,436,548	62,104,238		32,886		32,886		62,137,124		4,354,053	4,354,053	1,732,846	02/08/2051	2.8 FE
.00185A-AB-0	Abu Dhabi National Energy Co P Senior	01/02/2026	ALRe Medco - VIAC GA - AAM		6,770,950	8,000,000	7,422,480	7,547,777		49		49		7,547,826		(776,876)	(776,876)	18,889	12/12/2042	2.4 FE
.00388W-AG-6	Abu Dhabi Crude Oil Pipeline L Senior Secured	02/24/2026	Various		8,226,400	8,000,000	8,037,825	8,024,857		(785)		(785)		8,024,073		202,327	202,327	132,167	04/23/2030	1.0 FE
.00401W-AA-4	3.650% 11/02/29	02/24/2026	Goldman Sachs International		6,876,310	7,000,000	7,000,000	7,000,000						7,000,000		(123,690)	(123,690)	39,035	11/02/2029	1.0 FE
.00505A-AA-0	Adani International Container Senior Secured	03/31/2026	Various		1,018,500	1,018,500	1,006,226	1,012,108		6,392		6,392		1,018,500				15,278	02/16/2031	2.0 FE
.00774W-AB-1	AerCap Ireland Capital DAC / A Senior	01/12/2026	Morgan Stanley		6,357,696	6,400,000	6,199,488	6,291,070		2,229		2,229		6,293,289		64,397	64,397	111,609	07/21/2027	2.4 FE
.00774W-AS-4	AerCap Ireland Capital DAC / A Senior	01/30/2026	Maturity		5,000,000	5,000,000	4,943,800	4,999,663		937		937		5,000,000				43,750	01/30/2026	2.4 FE
.00774W-BN-6	AerCap Ireland Capital DAC / A Senior	01/12/2026	Morgan Stanley		4,982,950	5,000,000	4,921,850	4,929,970		213		213		4,930,183		52,767	52,767	84,563	09/10/2034	2.4 FE
.01538T-AA-3	Alfa Desarrollo Spa Senior Secured 4.350%	03/27/2026	Various		24,495	24,495	23,901	23,908		588		588		24,495				357	09/27/2051	2.0 FE
.018820-AD-2	Alilanz SE Subordinated 5.600% 09/03/54	01/12/2026	Various		27,363,068	26,800,000	27,489,140	27,470,056		(2,175)		(2,175)		27,467,882		(104,814)	(104,814)	541,956	09/03/2054	1.1 FE
.018820-AD-2	Alilanz SE Subordinated 5.600% 09/03/54	03/23/2026	ACRA RE 2A Surplus AAM		5,560,678	5,600,000	5,722,483			(1,586)		(1,586)		5,720,897		(160,218)	(160,218)	174,222	09/03/2054	1.1 FE
.02007V-AA-8	Allyriv Entertainment Financing Senior Secured	03/16/2026	Various		9,076,769	8,839,000	9,148,365	9,065,939		(24,682)		(24,682)		9,041,247		35,522	35,522	467,915	04/30/2029	3.0 FE
.02056A-AE-0	Alex SAB de CV Senior Unsecured 3.250%	02/25/2026	Various		9,692,798	12,070,000	11,063,241	11,165,748		22,477		22,477		11,188,224		(1,495,427)	(1,495,427)	196,361	02/25/2031	2.0 FE
.05256L-AB-9	Australia Pacific Lng Processi SR SEC NTS	01/01/2026	Various		5,483,332	5,510,000	5,502,584	5,503,196		45		45		5,503,241		(19,910)	(19,910)	73,035	09/30/2030	2.8 FE
.05557A-AU-9	BQCE SA Subordinated 6.500% 01/18/35	01/13/2026	ACRA RE 2A Surplus AAM		54,247,823	51,200,000	51,294,650	51,279,432		(275)		(275)		51,279,157		2,968,667	2,968,667	1,619,769	01/18/2035	2.8 FE
.05581K-AG-6	BNP Paribas SA Senior Preferred 5.894%	01/22/2026	Citadel		6,357,720	6,000,000	6,269,220	6,225,114		(1,413)		(1,413)		6,223,701		134,019	134,019	47,152	12/05/2034	1.1 FE
.05581K-AH-4	BNP Paribas SA Senior Preferred 5.176%	01/22/2026	Citadel		3,580,045	3,500,000	3,500,000	3,500,000						3,500,000		80,045	80,045	97,625	01/09/2030	1.1 FE
.05594K-AH-1	Banco Bilbao Vizcaya Argentari Subordinated	01/12/2026	Morgan Stanley		7,445,824	6,400,000	7,460,038	7,435,361		(3,562)		(3,562)		7,431,999		13,825	13,825	81,282	11/15/2034	2.4 FE
.05644H-BF-1	Banco Santander SA Senior Preferred 5.365%	03/05/2026	ALRe Medco - VIAC GA - AAM		3,047,008	3,000,000	3,053,606			(3,772)		(3,772)		3,049,833		(2,825)	(2,825)	22,354	07/15/2028	1.1 FE
.067316-AF-6	Beardri Ltd SENOR 4.700% 05/15/28	03/05/2026	ALRe Medco - VIAC GA - AAM		6,240,695	6,200,000	6,241,026			(1,903)		(1,903)		6,239,123		1,572	1,572	89,039	05/15/2028	2.0 FE
.08523A-AA-6	Bermuda Skypart Corp Ltd SR NTS 5.900%	02/15/2026	Various		355,914	355,914	357,034	357,007		(1,093)		(1,093)		355,914				10,499	02/15/2042	2.4 PL
.11272B-AA-1	Brookfield Finance I UK Plc / Senior	01/12/2026	Morgan Stanley		6,589,875	7,500,000	7,500,000	7,500,000						7,500,000		(910,125)	(910,125)	79,463	01/30/2032	1.0
.12661P-AD-1	CSL Finance PLC Senior Unsecured 4.625%	02/24/2026	Various		13,737,450	15,000,000	13,548,632	4,459,947		4,425		4,425		13,582,620		154,830	154,830	227,396	04/27/2042	1.0 FE
.12661P-AF-6	CSL Finance PLC Senior Unsecured 4.950%	02/24/2026	Various		2,479,988	2,800,000	2,579,875	2,582,207		292		292		2,582,498		(102,510)	(102,510)	45,430	04/27/2062	1.0 FE
.21088A-BN-9	Cooperative Rabobank UAWNY Senior Preferred	01/09/2026	Maturity		12,000,000	12,000,000	12,007,208	12,000,114		(114)		(114)		12,000,000				72,750	01/09/2026	1.0 FE
.22531W-AH-7	Credit Agricole SA Senior Non Preferred	01/22/2026	Citadel		3,410,063	3,250,000	3,302,218	3,300,077		(263)		(263)		3,299,814		110,248	110,248	102,666	01/09/2036	1.0 FE
.22531W-AH-7	Credit Agricole SA Senior Non Preferred	03/23/2026	Various		26,723,299	26,000,000	26,740,905	21,447,980		(11,654)		(11,654)		26,713,640		9,659	9,659	928,801	01/09/2036	1.0 FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..225401-BT-4	USG Group AG Senior Unsecured 5.19%	08/10/37	ACRA RE 2A Surplus AM		10,759,956	11,100,000	10,875,225			267		267		10,875,492		(115,536)	(115,536)	68,930	08/10/2037	1.F Z
..251526-CV-3	Deutsche Bank AG/New York NY Senior Non Preferred 5.40%	01/12/2026	Deutsche Bank AG		27,760,551	27,300,000	27,865,656	27,850,039		(1,675)		(1,675)		27,848,364		(87,813)	(87,813)	499,868	09/11/2035	2.A FE
..25160P-AN-7	Deutsche Bank AG/New York NY Senior Non Preferred 7.14%	03/30/2026	ALRe Corporate AM		12,270,077	12,190,000	12,349,555			(56,841)		(56,841)		12,292,713		(22,636)	(22,636)	186,318	07/13/2027	2.A FE
..28500D-AF-0	Electricite de France SA Senior Unsecured 5.75%	01/02/2026	Various		9,442,800	9,000,000	9,416,099	9,412,385		(91)		(91)		9,412,294		30,536	30,536	242,938	01/13/2035	2.A FE
..28500D-AG-8	Electricite de France SA Senior Unsecured 6.37%	02/11/2026	ALRe Ilodco - VIAC GA - AM		12,332,532	11,720,000	12,362,256	12,361,491		(797)		(797)		12,360,695		(28,163)	(28,163)	431,687	01/13/2035	2.A FE
..293559-4D-1	Enstar Group Ltd Jr Subordinated 7.50%	01/23/2026	AARe - Sony Life [Block] Trust		29,020,871	27,769,000	27,839,083	27,835,406		(336)		(336)		27,835,070		1,185,801	1,185,801	647,943	04/01/2045	2.C FE
..29448M-AJ-1	Equinor ASA Senior Unsecured 1.75%	01/22/2026	Maturity		6,500,000	6,500,000	6,166,745	6,487,276		12,724		12,724		6,500,000				56,875	01/22/2026	1.D FE
..31503A-AA-2	Fernaca Enterprises S de RL de Senior Secured 6.37%	02/25/2026	H8BC HOLDINGS PLC		10,067,084	9,918,309	10,320,918	10,192,756		(5,323)		(5,323)		10,187,433		(120,349)	(120,349)	256,430	03/30/2038	2.B FE
..344045-4B-5	Flutter Treasury DAC Senior Secured 5.87%	03/16/2026	Bank of America		14,897,250	15,000,000	15,000,000	15,000,000						15,000,000		(102,750)	(102,750)	372,083	06/04/2031	2.C FE
..456472-AC-3	Industrias Penoles SAB de CV Senior Unsecured 5.65%	02/24/2026	Goldman Sachs International		959,700	1,000,000	954,908			117		117		955,025		4,675	4,675	25,982	09/12/2049	2.B FE
..45688N-AA-4	ING Groep NV SENIOR 4.625%	01/06/2026	Maturity		30,000,000	30,000,000	32,936,250	30,010,648		(10,648)		(10,648)		30,000,000				688,750	01/06/2026	1.G FE
..46115H-OF-2	Intesa Sanpaolo SpA Senior Preferred 7.80%	01/12/2026	Morgan Stanley		59,726,335	48,720,000	57,832,533	57,702,794		(3,986)		(3,986)		57,698,808		2,027,527	2,027,527	475,020	11/28/2053	1.G FE
..50247V-4B-5	LV8 International Finance BV Senior Unsecured 5.25%	02/27/2026	Goldman Sachs		9,297,886	10,600,000	10,308,704	10,321,475		1,628		1,628		10,323,103		(1,025,207)	(1,025,207)	350,904	07/15/2043	2.B FE
..50247V-AC-3	LV8 International Finance BV Senior Unsecured 4.87%	02/27/2026	Goldman Sachs		3,602,983	4,300,000	4,010,524	4,021,988		1,523		1,523		4,023,511		(420,928)	(420,928)	97,243	03/15/2044	2.B FE
..532522-AA-7	Lima Metro Line 2 Finance Ltd Senior Secured 5.87%	01/05/2026	Various		33,636	33,636	39,617	37,425		(3,789)		(3,789)		33,636				494	07/05/2034	2.C FE
..53566T-AA-9	Line One Peru Metro Expansion Secured 4.73%	01/10/2026	Redemption		69,187	69,187	62,775	64,117		5,071		5,071		69,187				819	01/10/2033	2.C FE
..53944V-AJ-1	Lloyds Banking Group PLC Senior Unsecured 5.67%	01/13/2026	ACRA RE 2A Surplus AM		63,223,572	60,000,000	60,000,000	60,000,000						60,000,000		3,223,572	3,223,572	1,779,420	01/05/2035	1.G FE
..552081-AH-3	LyondalBasell Industries NV Senior Unsecured 4.625%	03/04/2026	Various		16,655,105	21,900,000	18,610,273	18,669,924		5,325		5,325		18,675,248		(2,020,143)	(2,020,143)	479,702	02/26/2055	2.B FE
..55608U-BQ-0	Macquarie Group Ltd Senior Unsecured 6.25%	01/13/2026	ACRA RE 2A Surplus AM		43,530,756	40,000,000	40,000,000	40,000,000						40,000,000		3,530,756	3,530,756	250,200	12/07/2034	1.F FE
..602736-AA-8	Minejesa Capital BV Senior Secured 4.625%	02/10/2026	Redemption		680,940	680,940	676,168	678,673		2,267		2,267		680,940				15,747	08/10/2030	2.C FE
..63905T-AP-3	Netflix Group PLC Subordinated 6.47%	03/10/2026	Various		9,390,134	8,958,000	9,331,745	4,646,245		(15,992)		(15,992)		9,287,093		103,041	103,041	161,120	06/01/2034	2.A FE
..716973-AG-7	Pfizer Investment Enterprises Senior Unsecured 5.30%	03/30/2026	ALRe Corporate AM		4,575,483	5,000,000	4,678,760			209		209		4,678,969		(103,486)	(103,486)	96,431	05/19/2053	1.F FE
..74363P-AG-3	Prosus NV Senior Unsecured 3.25%	02/24/2026	Goldman Sachs International		3,954,800	4,000,000	4,000,000	4,000,000						4,000,000		(45,200)	(45,200)	78,168	01/19/2027	2.B FE
..74363P-AG-3	Prosus NV Senior Unsecured 3.25%	01/19/27	ALRe Ilodco - VIAC GA - AM		3,948,954	4,000,000	3,883,874	3,928,946		182		182		3,929,028		19,926	19,926	58,988	01/19/2027	2.B FE
..759470-BB-2	Reliance Industries Ltd Senior Unsecured 2.87%	02/24/2026	Goldman Sachs International		737,424	800,000	675,034	686,178		2,403		2,403		688,582		48,842	48,842	14,247	01/12/2032	2.B FE
..759470-BQ-8	Reliance Industries Ltd Senior Unsecured 3.625%	02/24/2026	Goldman Sachs International		610,654	820,000	600,633			291		291		600,924		9,730	9,730	3,550	01/12/2032	2.B FE
..75968N-AG-6	Renaissance Holdings Ltd Senior Unsecured 5.80%	01/12/2026	Morgan Stanley		6,401,007	6,130,000	6,425,022	6,423,748		(804)		(804)		6,422,943		(21,936)	(21,936)	100,736	04/01/2035	1.G FE

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
75988N-A6-6	Renaissance Holdings Ltd Senior Unsecured 5.800% 04/01/35	03/23/2026	Various		3,049,949	3,000,000	3,131,561	2,087,547		(1,986)		(1,986)		3,129,418		(79,469)	(79,469)	83,133	04/01/2035	1,0 FE	
89881L-AA-0	Triton Container International Senior Unsecured 3,250% 03/15/32	02/18/2026	Goldman Sachs		2,302,250	2,500,000	2,276,833			1,428		1,428		2,278,261		23,989	23,989	34,757	03/15/2032	2,0 FE	
902613-BH-0	UBS Group AG Senior Unsecured 5.699%	01/22/2026	Citadel		3,670,415	3,500,000	3,499,720	3,499,987						3,499,987		170,428	170,428	91,421	02/08/2035	1,1 FE	
902613-BU-6	UBS Group AG Senior Unsecured 5.428%	01/22/2026	Citadel		1,546,995	1,500,000	1,499,895	1,499,999						1,499,999		46,996	46,996	37,318	02/08/2030	1,1 FE	
91945A-AB-1	VZ Secured Financing BV Senior Secured 7.500% 01/15/33	01/14/2026	ALRe Medco - VINC GA - AMI		3,390,419	3,333,000	3,394,101	3,393,591		(331)		(331)		3,393,260		(2,841)	(2,841)	66,660	01/15/2033	4,1 FE	
91911T-AK-9	Vale Overseas Ltd Senior Unsecured 6.875% 11/10/39	02/24/2026	Goldman Sachs International		2,412,327	2,120,000	2,209,570	2,207,017		(593)		(593)		2,206,424		205,903	205,903	42,510	11/10/2039	2,8 FE	
92639*-AA-3	Vista Jet 2022-1 EETC P/T CERTS SER 22 6.850% 04/05/32	03/06/2026	Apollo Global Securities, LLC		4,989,948	4,894,457	4,894,457	4,894,457						4,894,457		95,491	95,491	156,459	04/05/2032	1,0 PL	
96420E-AD-7	XL Group Ltd Subordinated 5.500% 03/31/45	01/09/2026	Various		5,989,499	6,000,000	5,875,508	5,894,656		63		63		5,894,719		(305,220)	(305,220)	90,750	03/31/2045	1,1 FE	
99751K-AC-6	Vienna Insurance Group AG Wien Junior Subordinated 5.952% 03/02/46	03/02/2026	Redemption 100,000		8,533,720	8,533,720	9,374,450	8,594,407		(16,400)		(16,400)	94,783	8,533,720	(139,070)		(139,070)	323,436	03/02/2046	1,0 FE	
F0609N-AU-2	AXA SA Subordinated 5.625% 01/16/54	01/16/2026	Call 100,000		20,468,227	20,468,227	21,815,992	21,771,631		(4,828)		(4,828)	(759,690)	21,806,550	599,437	(1,136,322)	(536,865)	1,150,999	01/16/2054	1,0 FE	
F9094*-AA-6	Exelium Sa Subordinated 9.400% 12/31/31	02/07/2026	Redemption 0,000					12,563		(13,220)		(13,220)	637					291	12/31/2031	3,0 PL	
64445*-AA-6	High Speed Rail Finance PLC GTD SR SEC'D NTS 3.790% 03/30/28	03/30/2026	Redemption 100,000		2,971,017	2,971,017	2,971,017	2,971,017						2,971,017				56,301	03/30/2028	1,0 PL	
65440A-AP-6	Legal & General Group PLC Unsecured 5.250% 03/21/47	01/28/2026	Bank of America		5,035,000	5,000,000	4,983,600	4,984,222		33		33		4,984,255		50,745	50,745	94,063	03/21/2047	2,1 FE	
654897-AB-2	Lima Metro Line 2 Finance Ltd Senior Secured 4.350% 04/05/36	01/05/2026	Various		349,813	349,813	379,611	371,318		(21,505)		(21,505)		349,813				3,804	04/05/2036	2,0 FE	
65631S-AB-3	Logan Group Co Ltd Senior Unsecured 5.250% 06/30/26	03/09/2026	Various		1,696,500	17,400,000	1,440,720	1,440,720						1,440,720		255,780	255,780		06/30/2026	6, *	
66076*-AD-7	Midland Motorways Group Ltd GTD SR SEC'D NTS 2.550% 12/31/39	01/01/2026	Redemption 100,000		150,838	150,838	143,510	151,019					(7,509)	150,838	7,328		7,328		12/31/2039	2,8 Z	
67016V-AE-1	Pershing Square Holdings Ltd/F Senior Unsecured 3.250% 10/01/31	01/12/2026	Morgan Stanley		12,604,760	14,000,000	13,953,800	13,971,617		162		162		13,971,779		(1,367,019)	(1,367,019)	130,181	10/01/2031	2,1 FE	
69369*-AA-7	Viridor Energy Group Limited SR SEC'D NTS 2.900% 03/31/43	03/31/2026	Various		224,797	224,797	228,855	229,811					(956)	224,797	(4,058)		(4,058)	3,281	03/31/2043	2,8 PL	
69400*-AA-4	WMR THREE LTD SR SEC'D NTS SER A 5.350% 09/30/33	03/31/2026	Redemption 100,000		83,151	83,151	83,151	83,151						83,151				1,112	09/30/2033	2,0 PL	
67017*-AA-8	MERIDIAN SP'IRIT APS SR SEC'D NTS 4.110% 08/01/30	03/31/2026	Redemption 100,000		277,791	277,791	277,791	277,791						277,791				2,854	08/01/2030	2,1 FE	
660761-AB-5	Loarre Investments Sarl Senior Secured 6.500% 05/15/29	03/27/2026	Various		41,627,037	40,316,743	36,966,632	40,717,417		11,268		11,268	(3,562,837)	39,926,917	2,761,070	389,826	3,150,886	2,264,057	05/15/2029	3,0 FE	
66255H-AA-2	DP World Ltd/United Arab Emira Senior Unsecured 6.850% 07/02/37	02/24/2026	Goldman Sachs International		3,194,195	2,850,000	3,192,310			(1,620)		(1,620)		3,190,690		3,504	3,504	29,284	07/02/2037	2,8 FE	
662635-CP-4	Cooperative Rabobank UA Subordinated 5.250% 09/14/27	03/20/2026	Tender Offer		20,201,645	19,997,867	25,223,801	21,114,782		(116,348)		(116,348)	334,000	20,774,016	(559,418)	(572,371)	(1,130,789)	536,481	09/14/2027	2,1 FE	
P0659*-AA-4	Apac SpA Senior Secured 7.729% 07/31/39	01/31/2026	Redemption 100,000		159,899	159,899	159,899	159,899						159,899				6,086	07/31/2039	2,0 PL	
P0606*-AA-9	AES Mexico Generation Holdings SEC'D 7.620% 11/30/27	03/30/2026	Redemption 100,000		2,442,286	2,442,286	2,437,565	2,439,110		3,176		3,176		2,442,286				46,526	11/30/2027	5,1 PL	
P4717*-AA-3	Global Bank Corporation Global Bank Corp 7.018% 12/20/27	03/20/2026	Redemption 100,000		4,410,000	4,410,000	4,429,953			(10,953)		(10,953)		4,410,000				78,548	12/20/2027	2,8 FE	
P4717*-AA-3	Global Bank Corporation Global Bank Corp 7.018% 12/20/27	02/04/2026	Various		37,262,321	37,170,000	37,044,920	37,270,324		(8,003)		(8,003)		37,262,321				475,986	12/20/2027	2,8 FE	
P4831*-AA-4	GENBET DEL PERU SAC SENIOR 5.650% 01/31/37	01/31/2026	Various		457,713	457,713	457,713	457,713						457,713				13,478	01/31/2037	2,0 FE	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..P7003*-AA-3	La Buda Wind Sepi De Cv SECURED 6.770%	03/31/2026	Various		281,761	281,761	276,478	276,886		4,864		4,864		281,761				4,789	09/30/2037	3.B PL
..P9790*-AA-2	Viettel Peru SAc Senior Secured 5.000%	03/03/2026	Call		38,000,000	38,000,000	37,816,890	37,832,944		32,384		32,384		37,865,328		134,672	134,672	955,278	09/03/2027	3.B Z
..00458*-AF-6	AquaSure Finance Pty Ltd GTD SR SEC'D NIS SER 18A 4.320% 01/12/34	03/11/2026	Various		10,515,232	10,817,255	10,817,255	10,817,255						10,817,255		(302,023)	(302,023)	321,922	01/12/2034	1.G FE
..00458*-AF-6	AquaSure Finance Pty Ltd GTD SR SEC'D NIS SER 18A 4.320% 01/12/34	01/12/2026	Various		335,282	335,282	335,282	335,282						335,282				7,242	01/12/2034	1.G FE
..03974*-AA-6	GIP Capricorn Finco Pty Ltd GTD SR SEC'D NIS 3.110% 12/31/34	03/31/2026	Various		482,873	482,873	482,873	482,873						482,873				3,756	12/31/2034	2.B PL
..05428*-AC-7	L&K Finance Pty Ltd SR GTD NIS 4.820%	03/11/2026	Various		14,841,345	15,000,000	15,000,000	15,000,000						15,000,000		(158,655)	(158,655)	196,817	06/12/2030	2.A FE
..08059*-AB-9	Registry Finance Pty Ltd GTD SR SEC'D NIS SER B 4.220% 03/15/47	03/11/2026	CROSTRADE		2,563,200	3,535,993	3,629,237	3,336,002					293,235	3,535,993	(93,244)	(972,793)	(1,066,037)	75,817	03/15/2047	1.F FE
..R2000*-AA-1	Bugserfjeneste AS SR SEC'D NIS 2.750%	03/31/2026	Various		1,188,361	1,188,361	1,105,334	1,218,747					(113,413)	1,188,361	83,027		83,027	8,170	08/05/2027	2.B PL
..R6238*-AA-0	NORSPAN LNG III AS SR SEC'D NIS 4.870%	01/01/2026	Call		1,010,087	990,984	990,984	990,984						990,984				33,179	07/27/2029	2.C PL
00893999999	Subtotal - issuer credit obligations - corporate bonds (unaffiliated)				4,429,027,442	4,556,980,360	4,430,000,557	3,571,987,259	2,860	1,740,453		1,743,133	(9,986,752)	4,434,092,451	5,837,215	(6,612,175)	(774,960)	85,619,835	XXX	XXX
..5990A*-AC-3	Midcap Financial Issuer Trust Midcap Financial Issuer Trust 5.818% 01/15/31	02/04/2026	Apollo Internal		16,013,403	16,000,000	16,000,000							16,000,000		13,403	13,403	56,928	01/15/2031	2.B FE
..00189*-AB-7	Aldar Investments Hybrid Limit Subordinated 5.625% Perpet	02/19/2026	Redemption		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				456,250	01/01/9999	2.C FE
00939999999	Subtotal - issuer credit obligations - corporate bonds (affiliated)				36,013,403	36,000,000	36,000,000	20,000,000						36,000,000		13,403	13,403	513,178	XXX	XXX
..000000-00-0	Country Garden Holdings Co Ltd COUNTRY GARDEN 0.306e2031 0.000% 12/31/31	01/06/2026	BTIG		4,565,789	39,530,639	4,842,503			31,857		31,857		4,874,360		(308,572)	(308,572)		12/31/2031	6.*
..000000-00-0	Country Garden Holdings Co Ltd COUNTRY GARDEN 08/20/43 0.000% 12/31/34	01/06/2026	BTIG		23,383	899,349	29,229			219		219		29,448		(6,065)	(6,065)		12/31/2034	6.*
01039999999	Subtotal - issuer credit obligations - mandatory convertible bonds (unaffiliated)				4,589,172	40,429,988	4,871,732			32,076		32,076		4,903,808		(314,637)	(314,637)		XXX	XXX
..000000-00-0	VCI Asset Holdings 1 LLC xAI/ Valor I - VCI Term Loan 10.000% 11/20/30	02/02/2026	Tax Free Exchange		65,723,322	66,343,682	65,680,245	65,702,547		20,775		20,775		65,723,322				1,363,731	11/20/2030	5.A Z
..00221*-AA-9	ASU JONESBORO AR CTL PT TR P/T CERTS 4.450%	03/20/2026	Redemption		20,471	20,471	20,675	20,613		(142)		(142)		20,471				152	08/20/2043	1.E
..00230*-AA-8	AT&T REGION (MULTI-PPITY) CTL P/T CERTS 4.000% 05/15/46	03/15/2026	Various		140,211	140,211	141,613	141,397		(1,187)		(1,187)		140,211				937	05/15/2046	2.B
..029761-AA-7	American Airlines 2017-1 Class Secured 3.650% 02/15/29	02/15/2026	Redemption		106,875	106,875	103,845	103,964		2,911		2,911		106,875				1,960	02/15/2029	1.E FE
..05601*-AA-0	Babs Ne II (Omaha Ne) CTL PT P/T CERTS 3.630% 12/31/45	03/15/2026	Various		285,693	285,693	285,693	285,693						285,693				1,738	12/31/2045	1.G
..09751*-AA-0	Boldt Slim Forks 2018 Pt Tr P/T CERTS 4.390% 10/15/43	03/15/2026	Various		38,708	38,708	38,708	38,708						38,708				354	10/15/2043	1.F
..09751*-AA-0	Boldt Slim Forks 2018 Pt Tr P/T CERTS 4.390% 10/15/43	01/15/2026	Various		19,248	19,248	19,248	19,248						19,248				70	10/15/2043	1.G YE
..09752*-AA-7	Bolt Slim Whitehall I 2020 Pt Tr P/T CERTS 3.400% 12/15/40	01/15/2026	Redemption		22,459	22,459	18,621	18,907		3,552		3,552		22,459				64	12/15/2040	1.G YE
..09752*-AA-7	Bolt Slim Whitehall I 2020 Pt Tr P/T CERTS 3.400% 12/15/40	03/15/2026	Redemption		45,118	45,118	37,408	37,982		7,136		7,136		45,118				320	12/15/2040	1.G
..11042*-AA-8	British Airways 2021-1 Class A Secured 2.900% 03/15/35	03/16/2026	Various		106,660	106,660	106,660	106,660						106,660				773	03/15/2035	1.E FE
..12495*-AA-5	CB MED SOUTH LLC SEC'D NIS 6.510% 01/10/34	02/10/2026	Redemption		141,621	141,621	176,583	153,264		(11,643)		(11,643)		141,621				1,161	01/10/2034	1.F YE
..12495*-AA-5	CB MED SOUTH LLC SEC'D NIS 6.510% 01/10/34	03/10/2026	Redemption		72,825	72,825	90,804	78,613		(5,987)		(5,987)		72,825				1,185	01/10/2034	1.F

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..126650-A0-3	CVS Pass-Through Trust P/T CERTS 5.788%	01/10/2026	Redemption	100,000	157,705	157,705	157,214	157,639		.66		.66		157,705				761	01/10/2026	2.B FE	
..126650-A0-0	CVS Pass-Through Trust P/T CERTS 5.298%	03/10/2026	Redemption	100,000	89,075	89,075	95,073	89,576		(501)		(501)		89,075				770	01/11/2027	2.B	
..126650-BP-4	CVS Pass-Through Trust Secured 6.036%	03/10/2026	Various		352,174	352,174	354,431	354,106		(1,932)		(1,932)		352,174				3,546	12/10/2028	2.B FE	
..126650-BQ-2	CVS Pass-Through Trust P/T CERTS 6.943%	03/10/2026	Redemption	100,000	3,470	3,470	3,572	3,553		(84)		(84)		3,470				40	01/10/2030	2.B FE	
..126960-AA-0	CIL PI Tr 2016 (Hmc/Shu) P/T CERTS 4.065%	03/15/2026	Various		235,203	235,203	242,259	239,610		(4,407)		(4,407)		235,203				1,595	12/15/2041	2.A	
..127020-AA-4	Cvs Lse-Bokd Pt Pp Tr Ser 2017 P/T CERTS 3.901% 10/10/39	03/10/2026	Various		58,188	58,188	58,188	58,188						58,188				379	10/10/2039	2.B	
..127070-AA-9	CVS NC SC PA & VA CIL PT Tr P/T CERTS 4.890% 01/15/44	03/15/2026	Various		115,843	115,843	115,843	115,843						115,843				943	01/15/2044	2.B	
..127080-AA-8	CIL Philadelphia Lease Finance P/T CERTS 4.008% 12/28/26	03/06/2026	Redemption	100,000	284,371	284,371	284,371	284,371						284,371				2,849	12/28/2026	1.E	
..127220-AA-8	Cga Capital Credit Lease-Backe P/T CERTS 19-CIL-18 3.664% 12/31/52	03/10/2026	Various		17,656	17,656	17,656	17,656						17,656				108	12/31/2052	2.B	
..127350-AA-1	Cga Capital Credit Lease-Backe P/T CERTS 20-CIL-7 3.967% 09/30/41	02/15/2026	Redemption	100,000	53,855	53,855	53,855	53,855						53,855				267	09/30/2041	2.C VE	
..127350-AA-1	Cga Capital Credit Lease-Backe P/T CERTS 20-CIL-7 3.967% 09/30/41	03/15/2026	Redemption	100,000	27,064	27,064	27,064	27,064						27,064				268	09/30/2041	2.C	
..127430-AA-5	Cga Capital Credit Lease-Backe P/T CERTS A-1 3.115% 04/10/46	03/10/2026	Redemption	100,000	54,067	54,067	54,067	54,067						54,067				281	04/10/2046	2.B	
..127640-AA-9	CIL 2022-25 TR (HV-VEE) P/T CERTS 5.980% 10/15/47	03/15/2026	Redemption	100,000	18,122	18,122	18,122	18,122						18,122				181	10/15/2047	3.B	
..141730-AA-6	Carsource Management Group Co P/T CERT 4.670% 03/15/44	03/15/2026	Various		215,924	215,924	215,924	215,924						215,924				1,683	03/15/2044	1.D PL	
..157250-AA-6	Cga Capital Credit Pt Tr (Bc C P/T CERTS 16-CIL-18 3.440% 12/10/31	03/11/2026	CROSSTRADE		716,714	751,136	751,136	751,136						751,136		(34,422)	(34,422)	7,178	12/10/2031	1.G VE	
..157250-AA-6	Cga Capital Credit Pt Tr (Bc C P/T CERTS 16-CIL-18 3.440% 12/10/31	03/10/2026	Redemption	100,000	10,606	10,606	10,606	10,606						10,606				61	12/10/2031	1.G VE	
..163720-AA-0	Chemical Bank Tower Pt Trust P/T CERTS 4.589% 06/10/44	02/10/2026	Redemption	100,000	42,461	42,461	42,461	42,461						42,461				244	06/10/2044	2.A YE	
..163720-AA-0	Chemical Bank Tower Pt Trust P/T CERTS 4.589% 06/10/44	03/10/2026	Redemption	100,000	21,352	21,352	21,352	21,352						21,352				245	06/10/2044	2.A	
..222340-AA-0	Walgreen Co. SECURED 5.520% 09/15/30	03/15/2026	Redemption	100,000	64,831	64,831	64,831	64,831						64,831				597	09/15/2030	4.A Z	
..223640-AA-4	Ochsner Clinic Foundation P/T CERTS 2014 5.090% 08/15/34	03/15/2026	Various		193,493	193,493	193,505	193,497		(4)		(4)		193,493				1,644	08/15/2034	1.G	
..229750-AA-9	CIL Pt Tr 2016A (Hospital Sist) P/T CERTS 4.270% 09/25/42	03/25/2026	Various		179,771	179,771	179,771	179,771						179,771				1,285	09/25/2042	1.E	
..229750-AA-8	CIL 2016 - 05 Tr (Dow Chemical) P/T CERTS 4.010% 10/15/36	03/15/2026	Various		482,061	482,061	482,061	482,061						482,061				3,225	10/15/2036	2.B	
..229790-AA-7	CIL 2016-29 Tr (Spirit Aerosys) P/T CERTS 4.694% 12/15/37	03/15/2026	Redemption	100,000	98,992	98,992	98,992	98,992						98,992				775	12/15/2037	4.B	
..229840-AA-2	CIL 2015-09 Tr (NS-LU) P/T CERTS SER A1 4.290% 04/15/45	03/15/2026	Redemption	100,000	19,936	19,936	19,936	19,936						19,936				143	04/15/2045	1.G	
..229840-AA-0	CIL 2015-09 Tr (NS-LU) P/T CERTS SER A2 4.460% 06/15/49	03/15/2026	Redemption	100,000	89,557	89,557	89,557	89,557						89,557				667	06/15/2049	1.G	
..252400-AA-3	Walgreen Co. SEC0 NTS 5.910% 01/15/31	02/15/2026	Redemption	100,000	23,262	23,262	23,262	23,262						23,262				172	01/15/2031	4.A YE	
..252400-AA-3	Walgreen Co. SEC0 NTS 5.910% 01/15/31	03/15/2026	Redemption	100,000	11,717	11,717	11,717	11,717						11,717				173	01/15/2031	4.A Z	
..304520-AA-6	Fairfield Lancaster 2017 Lse-B P/T CERTS 4.950% 01/05/44	03/05/2026	Various		103,888	103,888	102,048	102,127		1,761		1,761		103,888				875	01/05/2044	3.C	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Temporary Impairment Recognized	Total Change in Book/Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
314333-AA-1	Federal Express Corp 2020-1 Pa Secured 1.875% 08/20/35	02/20/2026	Redemption	100,000	53,473	53,473	53,473	53,473					53,473				501	08/20/2035	1.D FE
34524#-AA-0	Ford (Corktown MI) CIL PT Tr P/T CERTS 4.720% 06/15/42	01/15/2026	Redemption	100,000	38,384	38,384	38,754	38,687			(303)		38,384				151	06/15/2042	2.C YE
34524#-AA-0	Ford (Corktown MI) CIL PT Tr P/T CERTS 4.720% 06/15/42	03/15/2026	Redemption	100,000	77,831	77,222	77,966	77,831			(609)		77,222				760	06/15/2042	2.C
34742#-AA-8	Walgreen Co. SECURED 5.950% 04/05/31	03/05/2026	Redemption	100,000	42,142	42,142	42,142	42,142					42,142				412	04/05/2031	4.A Z
35928#-AA-6	Fresno Only CIL Trust II P/T CERTS 4.190% 03/15/39	03/15/2026	Various		193,126	193,126	193,126	193,126					193,126				1,360	03/15/2039	1.D
36249#-AA-1	Gth I US Govt Lse-Bekd Pt Tr P/T CERTS 4.590% 05/15/38	03/15/2026	Various		270,946	270,946	270,946	270,946					270,946				1,522	05/15/2038	1.A
36252#-AA-5	Gsa / Long Beach Lease Finance LSE REV BIDS 4.047% 07/15/24	03/11/2026	CROSSTRADE		9,397,611	9,541,883	9,541,883	9,541,883					9,541,883		(144,272)	(144,272)	101,903	07/15/2034	1.C Z
36252#-AA-5	Gsa / Long Beach Lease Finance LSE REV BIDS 4.047% 07/15/34	03/15/2026	Redemption	100,000	207,278	207,278	207,278	207,278					207,278				1,396	07/15/2034	1.C Z
36252#-AB-3	Gsa / Long Beach Lease Finance LSE REV BIDS 4.561% 12/15/37	03/15/2026	Redemption	100,000	196,076	196,076	196,076	196,076					196,076				1,501	12/15/2037	1.C Z
40667#-AD-6	Hennep LLC SEC0 NTS 4.250% 08/10/42	03/10/2026	Redemption	100,000	54,059	54,059	54,059	54,059					54,059				383	08/10/2042	1.D YE
45986#-AA-2	IRS CAMPUS (KANSAS CITY) LBS P P/T CERTS SER A 4.549% 09/15/42	03/15/2026	Redemption	100,000	107,917	107,917	108,295	108,247			(330)		107,917				819	09/15/2042	1.E
46659#-AA-2	JLL CIL PT TR (CITY OF DALLAS) P/T CERTS 4.433% 12/15/45	03/15/2026	Redemption	100,000	193,254	193,254	198,327	197,052			(3,798)		193,254				1,429	12/15/2045	1.E
46671#-AA-9	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11 3.287% 04/15/43	03/11/2026	CROSSTRADE		1,437,983	1,698,150	1,741,404	1,732,866			(397)		1,732,469		(294,486)	(294,486)	14,730	04/15/2043	1.F
46672#-AA-6	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11 3.287% 04/15/43	01/15/2026	Various		139,085	139,085	142,627	141,928			(2,843)		139,085				381	04/15/2043	1.F YE
46671#-AA-9	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11 3.287% 04/15/43	03/15/2026	Various		279,313	279,313	286,428	285,024			(5,710)		279,313				1,913	04/15/2043	1.F
46672#-AA-6	RHJ Barnabas Health Inc P/T CERTS 3.641% 02/15/53	01/15/2026	Various		56,518	56,518	56,214	57,983			(1,464)		56,518				171	02/15/2053	1.E YE
46672#-AA-6	RHJ Barnabas Health Inc PT CERTS 3.056% 02/15/53	03/15/2026	Various		119,235	119,235	122,812	122,324			(3,089)		119,235				913	02/15/2053	1.E
46673#-AA-3	RHJ Barnabas Health Inc PT CERTS 3.056% 12/15/46	01/15/2026	Redemption	100,000	28,713	28,713	29,574	29,436			(724)		28,713				73	12/15/2046	1.E YE
46673#-AA-3	RHJ Holdings LLC P/T CERTS 3.214% 12/15/41	03/15/2026	Redemption	100,000	57,645	57,645	59,374	59,098			(1,453)		57,645				367	12/15/2046	1.E
46675#-AA-5	JLL Sec Lsb Pt Tr (Drexel) P/T CERTS 22-50 3.980% 01/15/50	03/15/2026	Redemption	100,000	103,198	103,198	94,795	95,393			7,805		103,198				553	12/15/2041	2.B
46675#-AA-5	JLL Sec Lsb Pt Tr (Drexel) P/T CERTS 22-50 3.980% 01/15/50	02/15/2026	Various		168,808	168,808	165,070	165,084			3,724		168,808				840	01/15/2050	2.A YE
46676#-AA-4	JLL SEC CR LSB TR (ACE AMERICA P/T CERTS SER 22 4.853% 02/15/49	03/15/2026	Various		84,824	84,824	82,946	82,953			1,871		84,824				844	01/15/2050	2.A
46676#-AA-4	JERSEY CITY NJ I I CIL PT Tr P/T CERTS 4.850% 10/15/45	03/15/2026	Various		27,842	27,842	28,106	28,080			(238)		27,842				336	02/15/2049	1.C
47659#-AA-1	JERSEY CITY NJ CIL PT Tr P/T CERTS 4.410% 09/15/42	03/15/2026	Redemption	100,000	84,785	84,785	85,637	85,321			(536)		84,785				624	09/15/2042	1.F
48239#-AD-2	Walgreen Co. P/T CERTS 07-C 6.300% 06/15/32	02/15/2026	Redemption	100,000	24,908	24,908	24,908	24,908					24,908				196	06/15/2032	4.A YE
48239#-AD-2	Walgreen Co. P/T CERTS 07-C 6.300% 06/15/32	03/15/2026	Redemption	100,000	12,553	12,553	12,553	12,553					12,553				198	06/15/2032	4.A Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
										10	11	12	13	14						
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..48239@-AE-0		Riverside Health System P/T CERTS 07-D 6.320% 10/15/32	03/15/2026	100.0000 .....	.....	196,339	196,839	196,839	196,339 .....	.....	.....	.....	.....	196,899 .....	.....	.....	.....	2,077	10/15/2032	1.G
..48239@-AG-5		Riverside Health System P/T CERTS 08-A 6.970% 06/15/34	01/23/2026	100.0000 .....	.....	.....(5)	(5)	(5)	(5) .....	.....	.....	.....	.....	.....(5) .....	.....	.....	.....	.....	06/15/2034	1.F
..48239@-AG-5		Riverside Health System P/T CERTS 08-A 6.970% 06/15/34	03/15/2026	100.0000 .....	.....	212,050	212,050	212,050	212,050 .....	.....	.....	.....	.....	212,050 .....	.....	.....	.....	2,468	06/15/2034	1.G
..48239@-AK-6		Riverside Health System P/T CERTS 09-A 8.250% 03/10/34	01/10/2026	100.0000 .....	.....	43,828	43,828	43,828	43,828 .....	.....	.....	.....	.....	43,828 .....	.....	.....	.....	301	03/10/2034	1.F YE
..48239@-AK-6		Riverside Health System P/T CERTS 09-A 8.250% 03/10/34	03/10/2026	100.0000 .....	.....	88,562	88,562	88,562	88,562 .....	.....	.....	.....	.....	88,562 .....	.....	.....	.....	1,523	03/10/2034	1.F
..48239@-AL-4		Walgreen Co. P/T CERTS 09-B 6.620% 08/15/33	02/15/2026	100.0000 .....	.....	24,350	24,350	24,350	24,350 .....	.....	.....	.....	.....	24,350 .....	.....	.....	.....	202	08/15/2033	4.A YE
..48239@-AL-4		Walgreen Co. P/T CERTS 09-B 6.620% 08/15/33	03/15/2026	100.0000 .....	.....	12,276	12,276	12,276	12,276 .....	.....	.....	.....	.....	12,276 .....	.....	.....	.....	203	08/15/2033	4.A Z
..48240*-AA-7		KANSAS CITY MO INCL DEV AUTH GSA LSE REV BDS 7.500% 06/15/34	03/15/2026	100.0000 .....	.....	35,615	35,615	35,615	35,615 .....	.....	.....	.....	.....	35,615 .....	.....	.....	.....	446	06/15/2034	1.F Z
..48303*-AA-5		LA CHARGERS HQ TR (2022) P/T CERTS 4.020% 06/15/34	03/10/2026	100.0000 .....	.....	283,206	283,206	283,206	283,206 .....	.....	.....	.....	.....	283,206 .....	.....	.....	.....	2,478	12/10/2032	1.A
..50167*-AA-2		LA CHARGERS HQ TR (2022) P/T CERTS SER B 5.050% 06/15/34	03/15/2026	100.0000 .....	.....	73,447	73,447	73,447	73,447 .....	.....	.....	.....	.....	73,447 .....	.....	.....	.....	528	06/15/2034	2.C
..50167*-AB-0		LA CHARGERS HQ TR (2022) P/T CERTS SER B 5.050% 06/15/34	03/15/2026	100.0000 .....	.....	2,503	2,503	2,503	2,503 .....	.....	.....	.....	.....	2,503 .....	.....	.....	.....	25	06/15/2034	2.C
..55360*-AA-2		Walgreen Co. SECURED 5.760% 03/15/31	02/15/2026	100.0000 .....	.....	38,396	38,396	38,396	38,396 .....	.....	.....	.....	.....	38,396 .....	.....	.....	.....	277	03/15/2031	4.A YE
..55360*-AA-2		Walgreen Co. SECURED 5.760% 03/15/31	03/15/2026	100.0000 .....	.....	19,336	19,336	19,336	19,336 .....	.....	.....	.....	.....	19,336 .....	.....	.....	.....	278	03/15/2031	4.A Z
..58943@-AA-4		MERCY HEALTH (MO) P/T CERTS 4.120% 10/15/36	03/15/2026	100.0000 .....	.....	57,216	57,216	57,782	57,357 .....	.....	.....(341)	(341) .....	.....	57,216 .....	.....	.....	.....	389	10/15/2036	1.E
..59705*-AA-2		Middletown NJ CTL Pt Trust P/T CERTS 4.100% 08/15/51	01/15/2026	Various .....	.....	89,080	89,080	89,970	89,796 .....	.....	.....(716)	(716) .....	.....	89,080 .....	.....	.....	.....	304	08/15/2051	1.B YE
..59705*-AA-2		Middletown NJ CTL Pt Trust P/T CERTS 4.100% 08/15/51	03/15/2026	Various .....	.....	179,073	179,073	180,863	180,514 .....	.....	.....(1,440)	(1,440) .....	.....	179,073 .....	.....	.....	.....	1,530	08/15/2051	1.C
..62928@-AA-3		Nmc Omaha 2017-A Lse-Bokd Pt T P/T CERTS 3.670% 08/15/37	02/02/2026	Various .....	.....	6,807,299	6,739,900	6,739,900	6,739,900 .....	.....	.....	.....	.....	6,739,900 .....	.....	.....	.....	107,246	09/15/2037	1.D YE
..62928@-AA-3		Nmc Omaha 2017-A Lse-Bokd Pt T P/T CERTS 3.670% 08/15/37	01/15/2026	Various .....	.....	31,368	31,368	31,368	31,368 .....	.....	.....	.....	.....	31,368 .....	.....	.....	.....	96	09/15/2037	1.D YE
..62929*-AA-6		Nmc Elkhorn 2017-A Lse-Bokd Pt P/T CERTS 3.810% 03/15/38	02/02/2026	Call 101.0000 .....	.....	3,921,008	3,882,186	3,882,186	3,882,186 .....	.....	.....	.....	.....	3,882,186 .....	.....	.....	.....	62,655	03/15/2038	1.E
..62929*-AA-6		Nmc Elkhorn 2017-A Lse-Bokd Pt P/T CERTS 3.810% 03/15/38	01/15/2026	Redemption .....	.....	15,085	15,085	15,085	15,085 .....	.....	.....	.....	.....	15,085 .....	.....	.....	.....	48	03/15/2038	1.E
..62928@-AA-4		Nmc Fontanelle 2018 Lse-Bokd P P/T CERTS 4.190% 11/15/38	02/02/2026	Call 101.0000 .....	.....	2,712,939	2,686,049	2,686,049	2,686,049 .....	.....	.....	.....	.....	2,686,049 .....	.....	.....	.....	44,966	11/15/2038	1.E
..62929@-AA-4		Nmc Fontanelle 2018 Lse-Bokd P P/T CERTS 4.190% 11/15/38	01/15/2026	100.0000 .....	.....	9,503	9,503	9,503	9,503 .....	.....	.....	.....	.....	9,503 .....	.....	.....	.....	33	11/15/2038	1.E YE
..67112@-AA-0		OSU MEDICAL CENTER P/T CERTS 10-A 5.700% 09/15/33	03/15/2026	100.0000 .....	.....	101,466	101,466	101,466	101,466 .....	.....	.....	.....	.....	101,466 .....	.....	.....	.....	965	09/15/2033	1.B
..68278@-AA-7		OneSky Class A Loan Trust 2021 Secured 3.875% 07/15/29	03/26/2026	100.0000 .....	.....	4,410,124	4,410,124	4,426,952	4,419,927 .....	.....	.....(9,403)	(9,403) .....	.....	4,410,124 .....	.....	.....	.....	88,090	07/15/2029	1.F FE
..69430@-JG-3		Pacific Gas and Electric Co Secured 2.500% 02/01/31	01/12/2026	Various .....	.....	11,526,528	12,800,000	12,896,669	12,736,495 .....	.....	.....375	375 .....	.....	12,736,495 .....	.....	.....(1,210,342)	(1,210,342)	144,000	02/01/2031	2.A FE
..70213@-AA-2		TV-MOB LLC P/T CERTS 3.230% 03/15/51	01/15/2026	Various .....	.....	8,637	8,637	8,637	8,637 .....	.....	.....	.....	.....	8,637 .....	.....	.....	.....	23	03/15/2051	1.D YE
..70213@-AA-2		TV-MOB LLC P/T CERTS 3.230% 03/15/51	03/15/2026	Various .....	.....	17,344	17,344	17,344	17,344 .....	.....	.....	.....	.....	17,344 .....	.....	.....	.....	117	03/15/2051	1.D
..70170*-AA-2		PEACHTREE CORNERS REALTY ASSOC SR SECd NTS 6.190% 03/15/29	01/15/2026	100.0000 .....	.....	76,447	76,447	76,447	76,447 .....	.....	.....	.....	.....	76,447 .....	.....	.....	.....	396	03/15/2029	1.A YE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
70470*-AA-2	PEACHTREE CORNERS REALTY ASSOC SR SEC'D NTS 6.190% 03/15/29	03/15/2026	Redemption	100,000	154,091	154,091	154,091	154,091						154,091				1,993	03/15/2029	1.A
74842*-AA-1	QuikTrip Corp P/T CERTS 11-A 5.050% 10/05/31	03/05/2026	Redemption	100,000	573,174	573,174	573,174	573,174						573,174				4,831	10/05/2031	2.A Z
750731-AA-9	Raiders Football Club Lsb Pt T P/T CERTS 3.744% 02/10/49	02/10/2026	Various		37,891	37,891	37,891	37,891						37,891				177	02/10/2049	2.A YE
750731-AA-9	Raiders Football Club Lsb Pt T P/T CERTS 3.744% 02/10/49	03/10/2026	Various		19,034	19,034	19,034	19,034						19,034				178	02/10/2049	2.A
75086*-AA-3	Rainier Gsa Portfolio I Invest LSE REV BNS 15-A 4.820% 06/15/36	03/15/2026	Redemption	100,000	61,149	61,149	61,149	61,149						61,149				492	06/15/2036	2.C
757028-AA-9	RED ROCK HARNETT LLC SEC'D NT 4.990% 06/10/38	02/10/2026	Redemption	100,000	63,777	63,777	63,777	63,777						63,777				398	06/10/2038	1.C YE
757028-AA-9	RED ROCK HARNETT LLC SEC'D NT 4.990% 06/10/38	03/10/2026	Redemption	100,000	32,093	32,093	32,093	32,093						32,093				400	06/10/2038	1.C
78444*-AA-4	SLW Bethlehem 2018 CTL Pt Tr P/T CERTS 4.340% 03/15/36	02/15/2026	Various		100,534	100,534	100,534	100,534						100,534				546	03/15/2038	1.G YE
78444*-AA-4	SLW Bethlehem 2018 CTL Pt Tr P/T CERTS 4.340% 03/15/36	03/15/2026	Various		50,540	50,540	50,540	50,540						50,540				548	03/15/2038	1.G
82436*-AA-6	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS 4.373% 03/15/37	01/15/2026	Redemption	100,000	20,971	20,971	21,181	21,104		(133)		(133)		20,971				76	03/15/2037	2.B YE
82436*-AA-6	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS 4.373% 03/15/37	03/15/2026	Redemption	100,000	42,171	42,171	42,593	42,439		(267)		(267)		42,171				384	03/15/2037	2.B
830867-AB-3	Delta Air Lines Inc / SkyMiles Senior Secured 4.750% 10/20/28	01/20/2026	Redemption	100,000	6,422,500	6,422,500	6,976,799	6,577,539		(155,039)		(155,039)		6,422,500				76,267	10/20/2028	2.A FE
85730*-AA-2	STATE OF OKLAHOMA (ONE) CTL PT P/T CERTS 3.670% 09/15/42	03/15/2026	Redemption	100,000	76,551	76,551	76,551	76,551						76,551				469	09/15/2042	1.C Z
86909*-AA-5	Susquehanna (18 Properties) CT P/T CERTS 5.730% 12/23/36	01/14/2026	Redemption	100,000	1,452,760	1,452,760	1,452,760	1,452,760						1,452,760				13,098	12/23/2036	1.G
86909*-AA-5	Susquehanna (18 Properties) CT P/T CERTS 5.730% 12/23/36	01/23/2026	Redemption	100,000	51,506	51,506	51,506	51,506						51,506				693	12/23/2036	1.G YE
86909*-AA-5	Susquehanna (18 Properties) CT P/T CERTS 5.730% 12/23/36	03/23/2026	Redemption	100,000	103,750	103,750	103,750	103,750						103,750				2,139	12/23/2036	1.G
88259*-AA-9	TRADEMARK ROYALTY 2018-1 LLC WMC 2018-1 NOTE 4.920% 07/01/48	03/01/2026	Paydown		101,588	101,588	101,588	101,588						101,588				834	07/01/2048	1.F PL
89256A-AA-9	Trademark Royalty 2019-1 LLC Q.L.A CERTS 4.850% 01/31/60	01/31/2026	Various		10,280	10,280	10,280	10,280						10,280				499	01/31/2060	1.G PL
89256B-AA-7	Trademark Royalty 2021-1 LLC Q.L.A CERTS 4.350% 01/31/60	01/31/2026	Redemption	100,000	9,958	9,958	9,958	9,958						9,958				447	01/31/2060	1.G PL
90185P-AA-6	2 BROADWAY 2006 TRUST P/T CERTS 06-A-1 5.990% 09/15/29	03/15/2026	Redemption	100,000	269,685	269,685	269,685	269,685						269,685				8,064	09/15/2029	2.B FE
90219*-AA-2	2700 MIDDLEFIELD (SAN MATEO) ON P/T CERTS 5.320% 05/15/43	03/15/2026	Redemption	100,000	75,930	75,930	75,930	75,930						75,930				674	05/15/2043	1.A
909318-AA-5	United Airlines 2018-1 Class A Secured 3.500% 09/01/31	03/01/2026	Various		653,260	653,260	617,220	624,718		28,541		28,541		653,260				11,432	09/01/2031	1.E FE
90932A-AA-6	United Airlines 2023-1 Class A Secured 5.800% 01/15/36	01/15/2026	Redemption	100,000	100,543	100,543	100,496	100,504		39		39		100,543				2,916	01/15/2036	1.F FE
91428*-AA-3	University Faculty Office Bul I SEC'D NTS 6.270% 11/10/33	03/10/2026	Redemption	100,000	217,282	217,282	217,282	217,282						217,282				2,274	11/10/2033	2.A
91578*-AA-4	VCI Asset Holdings 1 LLC val/ Valor I - VCI Term Loan 10.000% 11/20/30	02/27/2026	Redemption	100,000	3,317,184	3,317,184	3,296,166			31,018		31,018		3,317,184				94,708	11/20/2030	5.A Z
91927*-AA-3	Valley 2016 Lease-Backed Pt Tr P/T CERTS 4.000% 01/15/43	03/15/2026	Various		52,096	52,096	52,096	52,096						52,096				352	01/15/2043	1.F

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
										10	11	12	13	14						
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..9278*-AA-5	VA QUALITY UNIV ALTH SVCS P/T TR P/T CERTS	3.008% 09/15/49	03/15/2026	Various		19,874	19,874	19,874	19,874					19,874				100	09/15/2049	1.A
..92841E-AA-7	Vistalet Pass Through Trust 20 Secured	3.875% 02/15/30	03/05/2026	Various		6,929,982	7,283,524	6,480,807	6,710,194		(13,053)	(13,053)		6,897,142		232,840	232,840	157,582	02/15/2030	1.G PL
..92841E-AA-7	Vistalet Pass Through Trust 20 Secured	3.875% 02/15/30	02/15/2026	Various		678,374	678,374	603,610	624,975		53,399	53,399		678,374				13,144	02/15/2030	1.G PL
..94684e-AA-2	WD 2005 SFC LLC (NELLS DAIRY) LSE-BK00 NTS	6.420% 01/18/27	03/31/2026	Redemption		271,602	271,602	271,602	271,602					271,602				2,911	01/18/2027	4.A Z
..94978*-CQ-8	Cvs Priv Sale-Leaseback Tr 200 P/T CERTS	5.610% 08/10/27	03/10/2026	Redemption		156,640	156,640	156,640	156,640					156,640				1,411	08/10/2027	2.B
..94978*-EZ-6	JL HOLDINGS V LLC (BRINKER) SED0 NTS 6.350%	07/10/26	03/10/2026	Redemption		176,117	176,117		176,117					176,117				2,068	07/10/2026	3.C
..96028*-EY-9	William Blair CTL P/L Tr (Wisha P/T CERTS SER	12H 4.930% 09/15/43	02/15/2026	Redemption		92,411	92,411	93,382	92,981		(570)	(570)		92,411				558	09/15/2043	1.C YE
..96028*-EY-9	William Blair CTL P/L Tr (Wisha P/T CERTS SER	12H 4.930% 09/15/43	03/15/2026	Redemption		46,485	46,485	46,948	46,771		(286)	(286)		46,485				561	09/15/2043	1.C
..56059*-AA-6	MAINFIGHT LTD (NZ) CTL 2022 P/T CERTS	4.606% 03/15/53	02/15/2026	Redemption		45,267	45,267	45,267	45,267					45,267				261	03/15/2053	2.B YE
..56059*-AA-6	MAINFIGHT LTD (NZ) CTL 2022 P/T CERTS	4.606% 03/15/53	03/15/2026	Redemption		22,765	22,765	22,765	22,765					22,765				262	03/15/2053	2.B
..61981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC	3.800% 09/30/45	03/31/2026	Paydown		8,013,813	8,013,813	7,788,771	7,851,891		161,923	161,923		8,013,813				76,131	09/30/2045	1.D PL
..08438e-AA-3	Western Sydney University Loan Notes 4.300%	01/05/51	03/05/2026	Various		82,057	82,057	83,612	78,230				5,382	82,057	(1,555)		(1,555)	718	01/05/2051	1.C
01299999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)											95,743	95,743	5,382	146,910,848	(1,555)	(1,450,682)	(1,452,237)	2,480,541	XXX	XXX
..00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TUNDRA HOLDIN	4.750% 02/15/42	02/05/2026	Paydown		686,123,011	686,123,011	693,785,456	685,449,652		673,359	673,359		686,123,011				15,480,650	02/15/2042	1.G PL
..00240*-AA-4	AP Fides HOLDINGS I LLC NA 6.000% 11/30/48		02/11/2026	Apollo Global Securities, LLC		12,032,215	11,603,934	10,881,361	11,507,380				(826,529)	11,603,934	922,573	428,281	1,350,654	146,550	11/30/2048	2.A PL
..28655*-AA-7	Eliant Invest Holding LP, B 5.504% 12/15/41		03/27/2026	Various		30,991,257	30,991,257	30,991,257	16,973,549					30,991,257				121,509	12/15/2041	1.G PL
..28655*-AB-5	Eliant Invest Holding LP, C 5.954% 12/15/41		03/27/2026	Various		12,079,361	12,079,361	12,079,361	2,400,994					12,079,361				46,424	12/15/2041	2.B Z
..28655*-AB-5	AP Oryx Holdings LLC AP Oryx Holdings Limited		01/16/2026	Various		8,696,122	8,696,122	8,696,122	5,158,123					8,696,122				36,082	12/15/2041	2.C Z
..03744A-AA-0	6.100% 09/08/43		03/08/2026	Various		5,768,798	5,768,798	5,768,798	5,768,798					5,768,798				188,110	09/08/2043	2.A PL
..03744A-AA-0	AP Oryx Holdings LLC AP Oryx Holdings Limited	6.100% 09/08/43	01/23/2026	Various		30,618,346	30,618,346	30,618,346	30,618,346					30,618,346				59,362	09/08/2043	2.B PL
..62664*-AA-7	AP Grange Holdings LLC AP Grange Sr. Secured Tranche A 6.500% 03/20/45		02/02/2026	Apollo Global Securities, LLC		4,486,613	4,226,040	4,226,040	4,190,477		(86)	(86)		4,227,558		259,055	259,055	(4,131,552)	03/20/2045	2.A PL
01399999999. Subtotal - issuer credit obligations - single entity backed obligations (affiliated)											673,273	673,273	673,273	826,529	922,573	887,336	1,609,909	11,947,335	XXX	XXX
..02661*-AD-9	American Hones 4 Rent LP Senior Unsecured	3.375% 07/15/51	01/20/2026	ALRE - DFL Trust AMI		1,697,147	2,500,000	2,448,050	2,453,747		59	59		2,453,807		(756,660)	(756,660)	43,358	07/15/2051	2.B FE
..02661*-AG-2	5.500% 02/01/34		01/14/2026	JPM SECURITIES LLC		26,229,300	25,500,000	25,472,715	25,476,914		88	88		25,477,002		752,298	752,298	638,917	02/01/2034	2.B FE
..03868H-AD-3	Antares Holdings LP Senior Unsecured 2.750%	01/15/27	01/22/2026	Citadel		3,179,833	3,250,000	3,074,678	3,199,988		2,858	2,858		3,082,146		(22,314)	(22,314)	46,674	01/15/2027	2.B FE
..03770D-AD-5	Apollo Debt Solutions Bdc Senior Unsecured	6.700% 07/29/31	03/25/2026	ACRA RE 2A Surplus AMI		1,415,051	1,400,000	1,459,356			(1,447)	(1,447)		1,457,909		(42,857)	(42,857)	14,070	07/29/2031	2.C FE
..03770D-AF-0	6.550% 03/15/32		03/23/2026	ACRA RE 2A Surplus AMI		1,746,982	1,750,000	1,803,180			(957)	(957)		1,802,223		(55,241)	(55,241)	59,860	03/15/2032	2.C FE

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..03770D-KK-9	Apollo Debt Solutions Bdc Senior Unsecured 5.875% 08/30/30	03/23/2026	ADRA RE 2A Surplus AMI		3,982,785	4,043,000	4,089,344			(210)		(210)		4,089,134		(106,349)	(106,349)	180,990	08/30/2030	2 C FE
..04020E-AB-3	Ares Strategic Income Fund Senior Unsecured 6.350% 08/15/29	01/22/2026	Citadel		3,605,840	3,500,000	3,488,553	3,472,863		403		403		3,473,266		132,574	132,574	97,543	08/15/2029	2 C FE
..04020E-AD-9	Ares Strategic Income Fund Senior Unsecured 5.600% 02/15/30	02/20/2026	Various		32,560,501	32,594,000	32,241,083	32,283,243		6,542		6,542		32,289,786		270,716	270,716	868,797	02/15/2030	2 C FE
..04020E-AJ-6	Ares Strategic Income Fund Senior Unsecured 6.200% 03/21/32	02/27/2026	Various		28,259,791	28,048,000	27,643,506	27,675,194		6,801		6,801		27,681,995		577,796	577,796	725,548	03/21/2032	2 C FE
..04020E-AK-3	Ares Strategic Income Fund Senior Unsecured 5.800% 09/09/30	01/28/2026	Bank of America		2,504,925	2,500,000	2,472,625	2,474,926		359		359		2,475,285		29,640	29,640	56,389	09/09/2030	2 C FE
..09261H-BG-1	Blackstone Private Credit Fund Senior Unsecured 6.250% 01/25/31	03/03/2026	Various		141,457,739	141,000,000	138,823,896	139,175,001		48,325		48,325		139,223,326		2,234,413	2,234,413	5,207,207	01/25/2031	2 B FE
..09261H-B5-5	Blackstone Private Credit Fund Senior Unsecured 5.250% 04/01/30	01/28/2026	Various		22,289,925	22,500,000	22,277,835	22,304,231		2,257		2,257		22,306,488		(16,563)	(16,563)	360,354	04/01/2030	2 C FE
..09261H-BJ-6	Blackstone Private Credit Fund Senior Unsecured 6.000% 11/22/34	02/27/2026	Various		42,755,955	42,970,000	42,437,838	32,470,292		1,996		1,996		42,463,494		292,460	292,460	453,904	11/22/2034	2 C FE
..09261H-BK-4	Blackstone Private Credit Fund Senior Unsecured 6.000% 01/29/32	02/24/2026	Various		49,174,719	48,797,000	47,440,960	47,564,795		6,669		6,669		47,571,463		1,603,255	1,603,255	1,373,654	01/29/2032	2 B FE
..09261H-BZ-9	Blackstone Secured Lending Fun Senior Unsecured 5.350% 03/12/31	03/02/2026	Bank of America		5,085,032	5,300,000	5,144,816			1,836		1,836		5,146,652		(61,620)	(61,620)	40,170	03/12/2031	2 C FE
..09261Y-AG-7	Blackstone Secured Lending Fun Senior Unsecured 2.850% 09/30/28	03/16/2026	TD SECURITIES (USA) LLC		7,799,972	8,390,000	7,930,396			28,552		28,552		7,958,948		(158,976)	(158,976)	110,923	09/30/2028	2 B FE
..09581C-AB-7	Blue Owl Credit Income Corp Senior Unsecured 6.600% 09/15/29	01/28/2026	Various		7,445,185	7,250,000	7,278,701	7,275,227		(616)		(616)		7,274,611		170,574	170,574	174,258	09/15/2029	2 C FE
..09581C-AD-3	Blue Owl Finance LLC Senior Unsecured 5.800% 03/15/30	02/19/2026	Various		53,768,198	54,255,000	53,921,741	53,967,866		4,686		4,686		53,972,982		(204,384)	(204,384)	1,196,331	03/15/2030	2 C FE
..09581Y-AR-7	Blue Owl Finance LLC Senior Unsecured 3.125% 06/10/31	02/25/2026	JPM SECURITIES LLC		1,064,784	1,200,000	1,000,118	1,030,019		4,068		4,068		1,034,086		30,698	30,698	7,917	06/10/2031	2 B FE
..09581Y-AS-5	Blue Owl Finance LLC Senior Unsecured 4.375% 02/15/32	01/14/2026	MFG Securities Americas Inc		2,379,975	2,500,000	2,393,369	2,395,988		592		592		2,395,990		(16,015)	(16,015)	45,573	02/15/2032	2 B FE
..09581Y-AI-3	Blue Owl Finance LLC Senior Unsecured 6.250% 04/18/34	02/25/2026	Various		29,841,610	29,600,000	29,197,557	29,236,126		4,770		4,770		29,240,906		600,714	600,714	639,101	04/18/2034	2 B FE
..22966R-AJ-5	CubeSmart LP Senior Unsecured 2.500% 02/15/32	02/04/2026	Goldman Sachs		7,080,720	8,000,000	6,297,960	6,657,462		17,148		17,148		6,674,610		406,110	406,110	94,444	02/15/2032	2 B FE
..30225V-AQ-0	Extra Space Storage LP Senior Unsecured 2.400% 10/15/31	01/12/2026	Morgan Stanley		6,213,060	7,000,000	6,946,177	6,961,074		209		209		6,961,282		(748,222)	(748,222)	41,067	10/15/2031	2 B FE
..38173M-AE-2	Golub Capital BDC Inc Senior Unsecured 6.000% 07/15/29	03/16/2026	Morgan Stanley		4,964,950	5,000,000	4,943,600	4,961,178		2,099		2,099		4,963,277		1,673	1,673	201,667	07/15/2029	2 B FE
..38178R-AG-0	Unsecured 5.600% 04/15/31	02/20/2026	Barclays		5,857,920	6,000,000	5,931,780			545		545		5,932,325		(74,405)	(74,405)	22,400	04/15/2031	2 C FE
..40440V-AF-2	HPS Corporate Lending Fund Senior Unsecured 6.750% 01/30/29	01/22/2026	Citadel		6,771,115	6,500,000	6,443,715	6,455,087		791		791		6,455,888		315,227	315,227	210,844	01/30/2029	2 C FE
..40440V-AK-1	HPS Corporate Lending Fund Senior Unsecured 5.950% 04/14/32	01/28/2026	Bank of America		5,790,308	5,750,000	5,661,473	5,669,157		822		822		5,669,979		120,328	120,328	99,786	04/14/2032	2 C FE
..40440V-AK-1	HPS Corporate Lending Fund Senior Unsecured 5.950% 04/14/32	03/23/2026	Various		10,274,902	10,667,000	10,760,319	3,033,562		(1,596)		(1,596)		10,758,671		(483,769)	(483,769)	280,320	04/14/2032	2 C FE
..40440V-AN-5	HPS Corporate Lending Fund Senior Unsecured 5.850% 06/05/30	01/28/2026	Bank of America		3,521,070	3,500,000	3,482,535	3,484,286		244		244		3,484,531		36,539	36,539	30,713	06/05/2030	2 C FE
..40440V-AS-4	HPS Corporate Lending Fund Senior Unsecured 5.450% 11/15/30	03/04/2026	Various		19,970,930	20,420,000	20,395,378	20,396,648		2,011		2,011		20,398,659		(427,729)	(427,729)	518,846	11/15/2030	2 C FE
..42252L-AM-6	Healthcare Realty Holdings LP Senior Unsecured 2.050% 03/15/31	01/12/2026	Various		12,925,938	14,940,000	14,793,292	14,848,274		552		552		14,848,826		(1,922,887)	(1,922,887)	100,389	03/15/2031	2 B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..44107T-AZ-9	Host Hotels & Resorts LP Senior Unsecured 3.500% 09/15/30	03/17/2026	Goldman Sachs		9,427,400	10,000,000	8,886,800	9,165,289		33,238		33,238		9,198,527		228,873	228,873	177,917	09/15/2030	2.B FE
..44107T-BA-3	Host Hotels & Resorts LP Senior Unsecured 2.900% 12/15/31	03/17/2026	Various		11,742,840	13,000,000	12,120,160	12,329,165		18,325		18,325		12,347,489		(604,649)	(604,649)	50,267	12/15/2031	2.B FE
..49427R-AQ-5	Kilroy Realty LP Senior Unsecured 2.500% 11/15/32	01/12/2026	Various		5,938,227	7,100,000	7,041,584	7,064,849		156		156		7,065,005		(1,126,778)	(1,126,778)	28,597	11/15/2032	2.C FE
..61774A-AG-8	Morgan Stanley Direct Lending Senior Unsecured 6.000% 05/19/30	03/30/2026	Various		47,133,118	47,555,000	47,045,210	47,100,060		18,020		18,020		47,118,080		15,038	15,038	896,762	05/19/2030	2.C FE
..65860N-AB-6	North Haven Private Income Fund Senior Unsecured 5.750% 02/01/30	03/26/2026	Various		76,224,016	77,620,000	76,793,676	76,913,623		23,248		23,248		76,936,872		(712,855)	(712,855)	2,535,866	02/01/2030	2.C FE
..69120V-AZ-4	Blue Owl Credit Income Corp Senior Unsecured 6.650% 03/15/31	01/22/2026	Various		18,857,669	18,350,000	18,274,537	18,303,044		428		428		18,303,473		554,196	554,196	400,044	03/15/2031	2.C FE
..74170*-BH-1	Prime Property Fund LLC SR NTS SER FF 2.680% 03/24/33	03/11/2026	CROSTRADE		4,228,577	5,000,000	5,000,000	5,000,000						5,000,000		(771,424)	(771,424)	65,511	03/24/2033	2.A
..74940*-AN-4	Prologis Targeted US Logistics SR NTS SER 2020-C 3.140% 07/06/32	03/11/2026	CROSTRADE		1,813,399	2,000,000	2,000,000	2,000,000						2,000,000		(186,601)	(186,601)	44,309	01/06/2032	1.G FE
..78646U-A*-0	Safelord Operating Partnership SR NTS 3.980% 02/15/52	03/11/2026	CROSTRADE		3,505,300	5,000,000	5,000,000	5,000,000						5,000,000		(1,494,700)	(1,494,700)	118,847	02/15/2032	1.G PL
..92277G-AG-2	Ventas Realty LP Senior Unsecured 4.125% 01/15/26	01/15/2026	Maturity		6,300,000	6,300,000	6,174,189	6,296,814		3,186		3,186		6,300,000				129,938	01/15/2026	2.A FE
..92277G-AX-5	Ventas Realty LP Senior Unsecured 5.625% 07/01/34	01/12/2026	Morgan Stanley		6,057,114	5,800,000	6,114,882	6,081,146		(940)		(940)		6,080,207		(23,093)	(23,093)	174,000	07/01/2034	2.A FE
..92943J-AB-1	IP66 US Holdco SPV LP NA 6.966% 12/01/28	01/14/2026	Paydown		8,439,614	8,439,614	8,439,614	8,439,614						8,439,614				4,510	12/01/2028	1.G PL
..000000-00-0	MDC Capital LLC MDC Capital LLC 6.282% 10/28/37	01/06/2026	Tax Free Exchange		1,035,000,000	1,035,000,000	1,035,000,000	1,035,000,000						1,035,000,000				950,356	10/28/2037	1.F Z
..67741e-AC-4	SVF II Fincos Cayman LP SVF II Fincos (Cayman) LP 7.322% 04/25/29	03/27/2026	Paydown		43,951,801	43,951,801	43,951,801	43,951,801						43,951,801				12,289	04/25/2029	1.F PL
..67741e-JD-2	SVF II Fincos Cayman LP SVF II Fincos II B3 LP 7.322% 04/25/29	03/27/2026	Paydown		23,532,869	23,532,869	23,532,869	23,532,869						23,532,869				6,580	04/25/2029	1.F PL
..67741e-AE-0	SVF II Fincos Cayman LP SVF II Fincos II B3 Upsize 6.932% 04/25/29	01/06/2026	Apollo Global Securities, LLC		(602,604)	(602,604)	(602,215)	(602,409)		(272)		(272)		(602,681)		77	77	(693,805)	04/25/2029	1.F Z
..67741e-AE-0	SVF II Fincos Cayman LP SVF II Fincos II B3 Upsize 6.932% 04/25/29	01/21/2026	Paydown		3,088,365	3,088,365	3,086,371	3,086,350		2,015		2,015		3,088,365				(4,226)	04/25/2029	1.F PL
..67741e-AE-0	SVF II Fincos Cayman LP SVF II Fincos II B3 Upsize 6.932% 04/25/29	03/27/2026	Paydown		4,166,428	4,166,428	4,163,737	4,163,707		2,721		2,721		4,166,428				832	04/25/2029	1.F Z
..98868K-JD-4	Tiger Global PIP 14 Holdings, B 7.930% 03/14/28	03/25/2026	Paydown		14,303,620	14,303,620	14,302,647	14,302,375		1,246		1,246		14,303,620				26,104	03/14/2028	2.B PL
..L8657*-AE-3	Shurgard Luxembourg Sarl LTD SR NTS SER B 2.770% 06/25/27	03/29/2026	Redemption		11,651,315	11,611,974	11,282,000	11,751,019		38,223		38,223	(469,019)	11,651,315	331,092		331,092	78,626	06/25/2027	2.A
..03973H-AC-9	Gpt Wholesale Office Fund No1 GTD SR NTS 4.400% 02/07/32	03/11/2026	Various		13,479,070	14,000,000	14,000,000	14,000,000						14,000,000		(520,930)	(520,930)	381,578	02/07/2032	1.G
..08501*-JD-1	Shopping Centres Australasia P GTD SR NTS SER D 4.410% 09/12/28	03/11/2026	CROSTRADE		9,906,940	10,000,000	10,000,000	10,000,000						10,000,000		(93,160)	(93,160)	230,300	09/12/2028	2.A FE
..08501*-AE-9	Shopping Centres Australasia P GTD SR NTS SER E 4.610% 09/12/31	03/11/2026	Various		3,886,884	4,000,000	4,000,000	4,000,000						4,000,000		(113,116)	(113,116)	96,298	09/12/2031	2.A FE
..08773H-AK-4	Stockland Trust Management Ltd GTD SR NTS SER B 3.190% 08/24/28	03/11/2026	CROSTRADE		2,899,493	3,000,000	3,000,000	3,000,000						3,000,000		(100,508)	(100,508)	54,787	08/24/2028	1.G FE
..L1304e-AA-4	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.575% 06/25/30	03/31/2026	Interest Capitalization		17,980										17,980				06/30/2025	2.B PL
01699999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					1,916,545,498	1,928,841,067	1,916,265,208	1,874,801,214		280,050		280,050	(469,019)	1,919,000,121	348,072	(2,472,606)	(2,123,534)	19,688,302	XXX	XXX
000000-00-0	Anaplan Inc Anaplan Inc 4th Amendment Incr 8.166% 06/21/29	01/05/2026	Tax Free Exchange		47,111,403	47,111,403	47,111,403	47,111,403						47,111,403				412,625	06/21/2029	4.B Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
.000000-00-0	HR Donnelley & Sons Co RD TL B TL USD 8.415% 08/08/29	03/31/2026	Redemption	100,000	192,624	192,624	183,450	185,531		7,093		7,093		192,624				2,592	08/08/2029	4.B Z	
.000000-00-0	USA TODAY Co Inc USA TODAY TL 8.656% 10/15/29	03/10/2026	Redemption	100,000	191,683	191,683	188,808	189,456		2,227		2,227		191,683				4,873	10/15/2029	4.C Z	
.000000-00-0	SG Acquisition, Inc. Safe Guard New TL 8.650% 03/27/30	01/05/2026	Tax Free Exchange		18,790,569	18,934,051	18,744,710	18,789,964		605		605		18,790,569				430,438	03/27/2030	4.B Z	
.000000-00-0	OMH-Hea thedge Holdings Inc OMH HealthEdge Holdings Inc-TL 8.182% 04/01/30	03/31/2026	Redemption	100,000	338,012	338,012	336,283	336,521		1,492		1,492		338,012				16,858	04/01/2030	4.A Z	
.000000-00-0	One Call Corporation One Call Corporation TL 9.415% 09/10/30	01/05/2026	Tax Free Exchange		45,854,213	46,564,556	45,816,900	46,852,906		1,307		1,307		45,854,213				61,035	09/10/2030	4.C Z	
.000000-00-0	Alttern Marketing LLC Golden Hippo - Wellness TL 7.932% 02/05/31	03/31/2026	Redemption	100,000	195,013	195,013	191,608			3,405		3,405		195,013				3,307	02/05/2031	4.C Z	
.000000-00-0	Golden Hippo Golden Hippo - Pet TL 7.922% 02/05/31	03/31/2026	Redemption	100,000	243,766	243,766	239,930			3,836		3,836		243,766				2,889	02/05/2031	4.C Z	
.000000-00-0	Jensen Hughes Inc Jensen Hughes - TL 8.646% 07/31/31	01/05/2026	Tax Free Exchange		16,800,988	17,074,324	16,753,217	16,800,571		417		417		16,800,988				379,637	07/31/2031	4.C Z	
.000000-00-0	Jensen Hughes Inc Jensen Hughes - DDTL1 8.665% 07/31/31	01/05/2026	Tax Free Exchange		922,659	929,505	922,533	922,649		10		10		922,659				25	07/31/2031	4.C Z	
.000000-00-0	Victors Purchaser, LLC. Victors Purchaser, LLC - TL 8.432% 08/15/31	01/10/2026	Direct															(205,880)	08/15/2031	4.B Z	
.000000-00-0	Leaf Home Solutions Inc Leaf Home Solutions LLC - TL 8.915% 09/04/31	03/25/2026	Tax Free Exchange		23,645,096	23,979,607	23,619,913	23,634,966		10,130		10,130		23,645,096				500,006	09/04/2031	4.C Z	
.000000-00-0	Leaf Home Solutions Inc Leaf Home Solutions RCF 8.932% 09/04/31	03/25/2026	Tax Free Exchange		501,834	501,834	501,834	231,616						501,834				4,943	09/04/2031	4.C Z	
.000000-00-0	Cascade Parent Inc. Couchbase Inc TL 9.415% 09/24/31	03/31/2026	Redemption	100,000	56,096	56,096	55,254	55,283		813		813		56,096				1,333	09/24/2031	4.C Z	
.000000-00-0	Creek Parent, Inc Creek Parent, Inc TL 8.678% 12/18/31	01/05/2026	Tax Free Exchange		29,903,213	30,370,500	29,839,016	29,902,546		668		668		29,903,213				103,099	12/18/2031	4.A Z	
.000000-00-0	SILK Holdings III LLC Slave Brands Co LLC RCF 8.186% 12/03/32	01/01/2026	Redemption	100,000	263,208	263,208	263,016	263,018		190		190		263,208				1,503	12/03/2032	4.C Z	
.000000-00-0	SILK Holdings III LLC Slave Brands Co LLC RCF 8.186% 12/03/32	01/16/2026	Redemption	100,000	467,925	467,925	467,584	467,587		338		338		467,925				3,909	12/03/2032	4.C Z	
.000000-00-0	Saber Parent Holdings Corp. Project Fahrenheit RCF 8.186% 12/16/32	03/31/2026	Redemption	100,000	140,488	140,488	140,488							140,488				2,913	12/16/2032	4.C Z	
.000000-00-0	Everus Enerus DTL 8.160% 12/20/32	02/27/2026	NON-BROKER TRADE		837,740	840,893	840,893							840,893		(3,153)			12/20/2032	4.C Z	
.000000-00-0	Victors Purchaser, LLC. Victors Incremental RCF 8.186% 12/23/32	02/17/2026	Redemption	100,000	575,044	575,044	575,044	575,044						575,044				4,749	12/23/2032	4.C Z	
.00241#-AC-9	AVSC Holding Corp Project Encore TL 8.665% 12/05/31	03/31/2026	Redemption	100,000	79,043	79,043	77,664			1,378		1,378		79,043				1,717	12/05/2031	4.A PL	
.00241#-40-7	AVSC Holding Corp Project Encore RCF 8.682% 12/05/29	03/26/2026	Redemption	100,000	202,976	202,976	202,976							202,976				1,907	12/05/2029	4.C FE	
.00780S-AA-2	Advarra Holdings, Inc. ADVARRA HLDS TLB 9/13/31 REF 8.165% 09/15/31	03/31/2026	Redemption	100,000	92,038	92,038	91,628	91,637		401		401		92,038				1,883	09/15/2031	4.C PL	
.00780S-AB-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC 8.165% 09/15/31	01/01/2026	Redemption	0,0000														(88,809)	09/15/2031	4.C Z	
.00780S-AB-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC 8.165% 09/15/31	03/31/2026	Redemption	100,000	58,164	58,164	57,895	57,900		264		264		58,164				5,031	09/15/2031	4.C PL	
.03272L-B*-8	Anaplan Inc Anaplan Inc 4th Amendment Incr 8.166% 06/21/29	01/30/2026	Redemption	100,000	118,370	118,370	118,370							118,370				1,724	06/21/2029	4.B FE	
.05643e-AA-8	B61F IV Fearless Utility Servi Gridftek New Term Loan 8.678% 06/07/31	03/31/2026	Redemption	100,000	81,368	81,368	80,398	80,446		922		922		81,368				1,935	06/07/2031	3.A PL	
.088631-AA-4	DDL 8.657% 06/07/31	03/31/2026	Redemption	100,000	23,585	23,585	23,467	23,469		116		116		23,585				721	06/07/2031	4.B PL	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..12791*-AJ-7	CT Technologies Intermediate H Datavent TL 8.415% 09/02/31 ..	03/31/2026 ..	Redemption 100,000 ..	.....	.....	164,087 ..	162,508 ..	162,533 ..	.....	1,554 ..	.....	.....	164,087 ..	.....	.....	.....	3,461 ..	09/02/2031 ..	5.A PL
..22562#-AA-8	Creek Parent, Inc Creek Parent, Inc TL 8.678% 12/18/31 ..	03/31/2026 ..	Redemption 100,000 ..	.....	.....	76,500 ..	75,323 ..	.....	.....	1,177 ..	.....	.....	76,500 ..	.....	.....	.....	1,682 ..	12/18/2031 ..	4.A PL
..289706-AA-1	One Call Corporation One Call Corporation TL 9.415% 09/10/30 ..	03/31/2026 ..	Redemption 100,000 ..	.....	.....	145,970 ..	143,744 ..	.....	.....	2,227 ..	.....	.....	145,970 ..	.....	.....	.....	3,444 ..	09/10/2030 ..	4.C PL
..31928*-AA-5	Fire Flow Intermediate Corpora Tailwind Smith Cooper Intermed 8.660% 07/10/31 ..	03/31/2026 ..	Redemption 100,000 ..	.....	.....	125,000 ..	123,795 ..	123,933 ..	.....	1,067 ..	.....	.....	125,000 ..	.....	.....	.....	2,719 ..	07/10/2031 ..	4.A PL
..47631U-AB-7	Jensen Hughes Inc Jensen Hughes - DDL1 8.665% 07/31/31 ..	03/31/2026 ..	Redemption 100,000 ..	.....	.....	2,325 ..	2,308 ..	.....	.....	17 ..	.....	.....	2,325 ..	.....	.....	.....	37 ..	07/31/2031 ..	4.B PL
..47631U-AD-3	Jensen Hughes Inc Jensen Hughes - TL 8.646% 07/31/31 ..	03/31/2026 ..	Redemption 100,000 ..	.....	.....	42,793 ..	42,108 ..	.....	.....	685 ..	.....	.....	42,793 ..	.....	.....	.....	973 ..	07/31/2031 ..	4.B PL
..50197*-AB-4	Leaf Home Solutions Inc Leaf Home Solutions TL 8.932% 09/04/31 ..	03/31/2026 ..	Redemption 100,000 ..	.....	.....	90,262 ..	89,003 ..	.....	.....	1,259 ..	.....	.....	90,262 ..	.....	.....	.....	716 ..	09/04/2031 ..	3.C FE
..69946#-AA-8	Parluns Holding Co Inc Parluns Holding Co Inc - TL 8.942% 06/27/30 ..	03/31/2026 ..	Redemption 100,000 ..	.....	.....	1,177,007 ..	1,165,325 ..	1,167,178 ..	.....	9,829 ..	.....	.....	1,177,007 ..	.....	.....	.....	26,324 ..	06/27/2030 ..	4.B PL
..78433*-AD-5	SG Acquisition Inc Safe Guard New TL 8.650% 04/03/30 ..	01/30/2026 ..	Redemption 100,000 ..	.....	.....	414,525 ..	411,384 ..	.....	.....	3,141 ..	.....	.....	414,525 ..	.....	.....	.....	102 ..	04/03/2030 ..	4.B FE
..92276#-AU-5	Venture Employer Services Inc Venture Employer Services, Inc 8.700% 09/29/31 ..	01/01/2026 ..	Redemption 100,000 ..	.....	.....	61,535 ..	61,529 ..	60,375 ..	.....	6 ..	.....	.....	61,535 ..	.....	.....	.....	1,175 ..	09/29/2031 ..	4.B PL
..92276#-AV-3	Venture Employer Services Inc Venture Employer Services, Inc 8.662% 09/29/31 ..	01/01/2026 ..	Direct ..	.....	.....	730,971 ..	731,261 ..	.....	.....	731,457 ..	.....	.....	731,457 ..	.....	(486) ..	.....	.....	09/29/2031 ..	4.B FE
..92276#-AV-3	Venture Employer Services Inc Venture Employer Services, Inc 8.662% 09/29/31 ..	03/02/2026 ..	NON-BROKER TRADE ..	.....	.....	116,124 ..	116,124 ..	.....	.....	.....	.....	.....	116,124 ..	.....	.....	.....	.....	09/29/2031 ..	4.B PL
..92276#-AV-3	Venture Employer Services, Inc 8.662% 09/29/31 ..	01/29/2026 ..	Redemption 100,000 ..	.....	.....	(460,688) ..	(458,675) ..	.....	.....	(733,274) ..	.....	(733,274) ..	(460,688) ..	.....	.....	.....	.....	09/29/2031 ..	4.B PL
01899999999	Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					192,316,744 ..	190,110,019 ..	187,086,532 ..	.....	54,757 ..	.....	54,757 ..	190,377,168 ..	.....	(3,639) ..	(3,639) ..	1,697,586 ..	XXX ..	XXX ..
..000000-00-0	AVSC Holding Corp Project Encore RCF 8.682% 12/05/29 ..	02/24/2026 ..	Tax Free Exchange ..	.....	.....	676,588 ..	676,588 ..	.....	.....	.....	.....	.....	676,588 ..	.....	.....	.....	10,487 ..	12/05/2029 ..	4.C Z
..000000-00-0	First Student Bidco Inc FRSTST TL C 1L USD 0.000% 08/15/30 ..	01/09/2026 ..	Barclays ..	.....	.....	.....	.....	.....	.....	32 ..	.....	.....	32 ..	.....	(32) ..	(32) ..	1,043 ..	08/15/2030 ..	4.A Z
..000000-00-0	First Student Bidco Inc FRSTST TL B 1L USD 0.000% 08/15/30 ..	01/09/2026 ..	Barclays ..	.....	.....	.....	.....	.....	.....	(153) ..	.....	(153) ..	(153) ..	.....	153 ..	153 ..	3,401 ..	08/15/2030 ..	4.A FE
..000000-00-0	Somnigroup International Inc SGI TL B 1L USD 5.915% 10/24/31 ..	03/31/2026 ..	Redemption 100,000 ..	.....	.....	46,750 ..	46,533 ..	46,548 ..	.....	202 ..	.....	.....	46,750 ..	.....	.....	.....	691 ..	10/24/2031 ..	2.C FE
..000000-00-0	AVSC Holding Corp Project Encore TL 8.665% 12/05/31 ..	01/05/2026 ..	Tax Free Exchange ..	.....	.....	31,379,934 ..	30,752,335 ..	30,832,076 ..	.....	705 ..	.....	.....	30,832,781 ..	.....	.....	.....	37,489 ..	12/05/2031 ..	4.C Z
..000000-00-0	RUNWAY BIDCO, LLC RUNWAY BIDCO, LLC TL 8.682% 12/17/31 ..	03/31/2026 ..	Redemption 100,000 ..	.....	.....	63,744 ..	63,107 ..	63,177 ..	.....	567 ..	.....	.....	63,744 ..	.....	.....	.....	1,403 ..	12/17/2031 ..	4.C Z
..042688-AA-9	Arad Solar Borrower LLC TERM LN 5.250% 07/15/34 ..	01/15/2026 ..	Redemption 100,000 ..	.....	.....	267,144 ..	267,144 ..	267,144 ..	.....	.....	.....	.....	267,144 ..	.....	.....	.....	3,535 ..	07/15/2034 ..	2.B PL
..13134#-B#L-2	Calpine LLC CPN TL B10 TL USD 5.415% 01/31/31 ..	01/12/2026 ..	Redemption 100,000 ..	.....	.....	3,011,641 ..	3,001,661 ..	3,003,116 ..	.....	8,525 ..	.....	.....	3,011,641 ..	.....	.....	.....	4,115 ..	01/31/2031 ..	3.B Z
..13134#-B#X-0	Calpine LLC CPN TL B5 TL USD 5.415% 02/27/32 ..	01/09/2026 ..	Redemption 100,000 ..	.....	.....	757,874 ..	755,723 ..	755,957 ..	.....	1,918 ..	.....	.....	757,874 ..	.....	.....	.....	1,036 ..	02/27/2032 ..	3.A Z
..36877#-AA-8	Gemini Renewables Investments TL B 4.827% 10/31/29 ..	01/30/2026 ..	Redemption 100,000 ..	.....	.....	416,108 ..	415,300 ..	415,761 ..	.....	347 ..	.....	.....	416,108 ..	.....	.....	.....	5,021 ..	10/31/2039 ..	2.C PL
..74939#-AH-2	Quikrete Holdings Inc QUIKHT TL B1 TL USD 5.915% 03/19/29 ..	03/31/2026 ..	Redemption 100,000 ..	.....	.....	4,900 ..	4,910 ..	4,900 ..	.....	.....	.....	.....	4,900 ..	.....	.....	.....	73 ..	03/19/2029 ..	3.B FE
..76171#-AE-1	REYNOLDS CONSUMER PRODUCTS LLC REYN TL B 1L USD 5.415% 03/04/32 ..	02/11/2026 ..	Redemption 100,000 ..	.....	.....	32,904 ..	32,890 ..	32,982 ..	.....	11 ..	.....	.....	32,904 ..	.....	.....	.....	57 ..	03/04/2032 ..	2.C FE
..84986#-AB-7	SPRING RENEABLES INVESTMENTS TERM LOAN TR B 4.700% 12/31/37 ..	01/30/2026 ..	Redemption 100,000 ..	.....	.....	1,138,225 ..	1,135,118 ..	1,136,891 ..	.....	1,334 ..	.....	1,334 ..	1,138,225 ..	.....	.....	.....	13,374 ..	12/31/2037 ..	2.C PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
.88887@-AA-1	Til lin Networks LLC Til lin Networks	02/16/2026	Various		348,247	348,247	347,130	347,539		708	708		348,247				(3,342)	09/31/2030	2.A PL	
.88887@-AA-1	Til lin Networks LLC Til lin Networks	03/16/2026	Various		128,851	128,851	128,437	128,989		262	262		128,851				(301)	09/31/2030	2.A Z	
.68001L-AH-9	1011778 BC LLC B3LLC TL B5 1L USD 5.415%	03/31/2026	Redemption		4,813	4,813	4,814	4,814		(1)	(1)		4,813				8,769	09/23/2030	3.A Z	
.000000-00-0	Stagecoach Group PLC Stagecoach Group Limited	03/20/2026	Tax Free Exchange		53,383,872	53,383,872	53,383,872	53,908,556				(524,484)	53,383,872				1,887,000	09/27/2030	2.B Z	
.000000-00-0	IMR Holdings Inc IMR Holdings, Inc. TL	01/02/2026	Redemption		160,847	160,847	160,686	160,708		139	139		160,847				3,484	12/17/2030	4.C Z	
.N2014A-AH-5	8.150% 12/17/30 Cmpress PLC CMR TL 1L USD 6.165% 05/17/28	03/31/2026	Redemption		1,332	1,332	1,325	1,327		5	5		1,332				21	05/17/2028	3.B Z	
02099999999	Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)				91,276,821	91,823,774	91,177,573	91,109,795		14,601	14,601	(524,484)	91,276,500		121	121	1,977,356	XXX	XXX	
.03837L-AE-2	Aqua Intermediate, Inc. Aqua Opco Debt (G2)	03/30/2026	Redemption		562,500	562,500	552,838	556,380		6,120	6,120		562,500				7,417	07/29/2029	3.C	
.5632L-JD-7	Donlen LLC Donlen Opco Debt - Tranche B	03/31/2026	Various		1,461,870	1,461,870	1,463,655	1,463,753		(1,883)	(1,883)		1,461,870				25,718	12/31/2033	2.C	
02199999999	Subtotal - issuer credit obligations - bank loans - acquired (affiliated)				2,024,370	2,024,370	2,016,493	2,020,133		4,237	4,237		2,024,370				33,135	XXX	XXX	
04899999999	Total - issuer credit obligations (unaffiliated)				7,784,774,702	7,989,046,938	7,763,268,239	6,805,616,871		2,237,881	2,237,881	(10,948,975)	7,794,833,730		(11,757,260)	(5,982,353)	122,804,349	XXX	XXX	
04999999999	Total - issuer credit obligations (affiliated)				835,646,745	834,944,488	831,006,167	790,799,783		675,731	675,731	(1,395,500)	834,946,006		700,739	2,295,489	12,684,276	XXX	XXX	
05099999997	Total - issuer credit obligations - Part 4				8,620,421,447	8,823,991,426	8,614,274,406	7,596,416,654		2,980	2,980	(12,344,475)	8,629,779,736		(11,056,521)	(3,286,864)	135,468,625	XXX	XXX	
05099999998	Total - issuer credit obligations - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
05099999999	Total - issuer credit obligations				8,620,421,447	8,823,991,426	8,614,274,406	7,596,416,654		2,980	2,980	(12,344,475)	8,629,779,736		(11,056,521)	(3,286,864)	135,468,625	XXX	XXX	
.38375B-3E-5	Government National Mortgage A GNR 2013-H14	03/01/2026	Paydown				12,537	12,210		(12,210)	(12,210)						390	05/20/2063	1.A	
.38375B-5E-7	Government National Mortgage A GNR 2013-H19	03/01/2026	Paydown				13,996	15,414		(15,414)	(15,414)						1,866	05/20/2063	1.A	
.38375B-7Z-9	Government National Mortgage A GNR 2013-H22	03/01/2026	Paydown				1,526	1,613		(1,613)	(1,613)						152	08/20/2063	1.A	
.38375B-AE-2	Government National Mortgage A GNR 2010-H02	01/01/2026	Paydown				541	602		(602)	(602)						3	02/20/2060	1.A	
.38375B-AH-5	Government National Mortgage A GNR 2010-H02	01/01/2026	Paydown				3,257	3,868		(3,868)	(3,868)						389	02/20/2060	1.A	
.38375B-9B-7	Government National Mortgage A GNR 2013-H02	03/01/2026	Paydown				2,133	3,326		(3,326)	(3,326)						150	12/20/2062	1.A	
.38375B-JP-8	Government National Mortgage A GNR 2011-H01	03/01/2026	Paydown				3,084	5,742		(5,742)	(5,742)						523	11/20/2060	1.A	
.38375B-KG-7	Government National Mortgage A GNR 2011-H05	03/01/2026	Paydown				5,822	5,873		(5,873)	(5,873)						639	12/20/2060	1.A	
.38375B-AL-3	Government National Mortgage A GNR 2011-H06	03/01/2026	Paydown				31,211	28,676		(28,676)	(28,676)						2,496	02/20/2061	1.A	
.38375B-KT-8	Government National Mortgage A GNR 2011-H08	03/01/2026	Paydown				1,144	1,164		(1,164)	(1,164)						71	02/20/2061	1.A	
.38375B-KV-1	Government National Mortgage A GNR 2011-H08	02/01/2026	Paydown				1,783	2,553		(2,553)	(2,553)						166	02/20/2061	1.A	
.38375B-LU-2	Government National Mortgage A GNR 2011-H11	03/01/2026	Paydown				11,171	10,900		(10,900)	(10,900)						1,725	03/20/2061	1.A	
.38375B-MA-7	Government National Mortgage A GNR 2011-H14	03/01/2026	Paydown				3,829	7,239		(7,239)	(7,239)						569	05/20/2061	1.A	
.38375B-MU-3	Government National Mortgage A GNR 2011-H19	03/01/2026	Paydown				8,267	8,691		(8,691)	(8,691)						925	08/20/2061	1.A	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38375B-PK-2	Government National Mortgage A GNR 2012-H03 IA 0.974% 01/20/62	03/01/2026	Paydown				9.672	11.133		(11.133)		(11.133)						654	01/20/2062	1.A
38375B-QQ-8	Government National Mortgage A GNR 2012-H08 SI 1.187% 04/20/62	03/01/2026	Paydown				9.589	9.185		(9.185)		(9.185)						805	04/20/2062	1.A
38375B-QY-1	Government National Mortgage A GNR 2012-H08 FI 1.341% 04/20/62	03/01/2026	Paydown				4.338	6.408		(6.408)		(6.408)						331	04/20/2062	1.A
38375B-SB-9	Government National Mortgage A GNR 2012-H12 FI 1.126% 05/20/62	03/01/2026	Paydown				6.462	7.327		(7.327)		(7.327)						582	05/20/2062	1.A
38375B-TS-1	Government National Mortgage A GNR 2012-H14 KI 0.98% 07/20/62	03/01/2026	Paydown				3.400	2.606		(2.606)		(2.606)						216	07/20/2062	1.A
38375B-TZ-5	Government National Mortgage A GNR 2012-H15 CI 1.303% 06/20/62	03/01/2026	Paydown				9.186	10.624		(10.624)		(10.624)						570	06/20/2062	1.A
38375B-UM-2	Government National Mortgage A GNR 2012-H18 NI 1.506% 09/20/62	03/01/2026	Paydown				3.256	3.849		(3.849)		(3.849)						198	08/20/2062	1.A
38375B-V3-0	Government National Mortgage A GNR 2013-H11 FI 0.000% 04/20/63	02/01/2026	Paydown				13.100	4.015		(4.015)		(4.015)						1,572	04/20/2063	1.A
38375B-ZF-2	Government National Mortgage A GNR 2012-H27 SI 1.772% 10/20/62	01/01/2026	Paydown				184	143		(143)		(143)						4	10/20/2062	1.A
38375B-ZT-2	Government National Mortgage A GNR 2012-H29 SI 1.745% 10/20/62	03/01/2026	Paydown				20.876	22.110		(22.110)		(22.110)						1,530	10/20/2062	1.A
38375U-BG-4	Government National Mortgage A GNR 2013-H25 SI 1.552% 10/20/63	03/01/2026	Paydown				18.319	17.694		(17.694)		(17.694)						1,459	10/20/2063	1.A
38375U-EE-6	Government National Mortgage A GNR 2014-H03 SI 0.000% 01/20/64	02/01/2026	Paydown				14.021	14.021		(14.021)		(14.021)						786	01/20/2064	1.A
38375U-EH-9	Government National Mortgage A GNR 2014-H03 AI 0.000% 01/20/64	03/01/2026	Paydown				2.292	3.125		(3.125)		(3.125)						108	01/20/2064	1.A
38375U-FL-9	Government National Mortgage A GNR 2014-H10 AI 1.675% 04/20/64	02/01/2026	Paydown				13.374	14.571		(14.571)		(14.571)						1,152	04/20/2064	1.A
38375U-FN-5	Government National Mortgage A GNR 2014-H10 BI 1.435% 04/20/64	03/01/2026	Paydown				70.791	74.510		(74.510)		(74.510)						7,732	04/20/2064	1.A
38375U-RR-6	Government National Mortgage A GNR 2014-H10 GI 1.661% 04/20/64	03/01/2026	Paydown				16.648	17.487		(17.487)		(17.487)						1,096	04/20/2064	1.A
38375U-KH-2	Government National Mortgage A GNR 2014-H11 BI 1.563% 06/20/64	03/01/2026	Paydown				3.169	3.777		(3.777)		(3.777)						290	06/20/2064	1.A
38375U-LD-0	Government National Mortgage A GNR 2014-H13 CI 1.490% 06/20/64	03/01/2026	Paydown				6.060	6.435		(6.435)		(6.435)						583	06/20/2064	1.A
38375U-LF-5	Government National Mortgage A GNR 2014-H13 DI 1.559% 06/20/64	03/01/2026	Paydown				84.051	84.051		(84.051)		(84.051)						6,676	06/20/2064	1.A
38375U-LQ-1	Government National Mortgage A GNR 2014-H14 AI 1.632% 07/20/64	03/01/2026	Paydown				43.231	50.300		(50.300)		(50.300)						4,411	07/20/2064	1.A
38375U-LZ-0	Government National Mortgage A GNR 2014-H16 AI 2.33% 08/20/64	03/01/2026	Paydown				11.144	12.930		(12.930)		(12.930)						964	08/20/2064	1.A
38375U-NK-4	Government National Mortgage A GNR 2014-H18 DI 1.565% 09/20/64	03/01/2026	Paydown				8.895	8.839		(8.839)		(8.839)						689	09/20/2064	1.A
38375U-PB-0	Government National Mortgage A GNR 2014-H18 AI 2.308% 09/20/64	03/01/2026	Paydown				27.665	27.665		(27.665)		(27.665)						2,524	09/20/2064	1.A
38375U-PY-0	Government National Mortgage A GNR 2014-H19 GI 1.830% 09/20/64	03/01/2026	Paydown				111.113	128.998		(128.998)		(128.998)						11,695	09/20/2064	1.A
38375U-QG-8	Government National Mortgage A GNR 2014-H20 AI 1.518% 10/20/64	03/01/2026	Paydown				49.966	49.966		(49.966)		(49.966)						3,249	10/20/2064	1.A
38375U-QJ-2	Government National Mortgage A GNR 2014-H20 SI 1.723% 09/20/64	03/01/2026	Paydown				11,705	11,705		(11,705)		(11,705)						832	09/20/2064	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..38375J-QL-7	Government National Mortgage A GNR 2014-H20	03/01/2026	Paydown				4,392	4,376		(4,376)		(4,376)						364	09/20/2064	1.A	
..38375J-TL-4	Government National Mortgage A GNR 2015-H03	03/01/2026	Paydown				2,209	2,078		(2,078)		(2,078)						234	12/20/2064	1.A	
..38375J-TN-0	Government National Mortgage A GNR 2015-H03	03/01/2026	Paydown				44,233	44,233		(44,233)		(44,233)						3,111	01/20/2065	1.A	
..38375J-TQ-3	Government National Mortgage A GNR 2015-H03	03/01/2026	Paydown				14,759	18,925		(18,925)		(18,925)						1,361	01/20/2065	1.A	
..38375J-TU-4	Government National Mortgage A GNR 2015-H02	03/01/2026	Paydown				83,525	82,933		(82,933)		(82,933)						10,149	12/20/2064	1.A	
..38375J-TY-6	Government National Mortgage A GNR 2015-H05	03/01/2026	Paydown				818	1,270		(1,270)		(1,270)						85	12/20/2064	1.A	
..38375J-UT-5	Government National Mortgage A GNR 2015-H06	03/01/2026	Paydown				100,512	100,512		(100,512)		(100,512)						10,686	02/20/2065	1.A	
..38375J-VC-1	Government National Mortgage A GNR 2015-H06	02/01/2026	Paydown				19,040	17,827		(17,827)		(17,827)						1,500	03/20/2065	1.A	
..38375J-VG-2	Government National Mortgage A GNR 2015-H07	03/01/2026	Paydown				30,116	33,680		(33,680)		(33,680)						2,370	02/20/2065	1.A	
..38375J-VY-3	Government National Mortgage A GNR 2015-H09	03/01/2026	Paydown				6,236	7,900		(7,900)		(7,900)						606	02/20/2065	1.A	
..38375J-VZ-0	Government National Mortgage A GNR 2016-H11	03/01/2026	Paydown				13,288	11,450		(11,450)		(11,450)						871	03/20/2065	1.A	
..38375J-WN-6	Government National Mortgage A GNR 2016-H11	03/01/2026	Paydown				33,304	38,551		(38,551)		(38,551)						3,217	05/20/2066	1.A	
..38375J-WQ-9	Government National Mortgage A GNR 2016-H11	03/01/2026	Paydown				75,500	78,868		(78,868)		(78,868)						6,186	05/20/2066	1.A	
..38375J-XA-3	Government National Mortgage A GNR 2016-H11	03/01/2026	Paydown				18,060	18,303		(18,303)		(18,303)						1,364	01/20/2066	1.A	
..38375J-XF-2	Government National Mortgage A GNR 2017-H09	03/01/2026	Paydown				17,128	18,326		(18,326)		(18,326)						1,065	05/20/2066	1.A	
..38375J-ZG-8	Government National Mortgage A GNR 2017-H09	03/01/2026	Paydown				30,380	31,924		(31,924)		(31,924)						2,098	03/20/2067	1.A	
..38375J-ZL-7	Government National Mortgage A GNR 2009-H01	03/01/2026	Paydown				11,095	10,555		(10,555)		(10,555)						793	03/20/2067	1.A	
..38376E-TN-5	Government National Mortgage A GNR 2017-H12	02/01/2026	Paydown				1,050	1,024		(1,024)		(1,024)						217	11/20/2059	1.A	
..38376R-2Y-1	Government National Mortgage A GNR 2017-H11	03/01/2026	Paydown				61,636	65,289		(65,289)		(65,289)						3,886	05/20/2067	1.A	
..38376R-3J-7	Government National Mortgage A GNR 2017-H14	03/01/2026	Paydown				25,831	28,180		(28,180)		(28,180)						1,580	05/20/2067	1.A	
..38376R-5B-8	Government National Mortgage A GNR 2017-H15	03/01/2026	Paydown				27,546	28,878		(28,878)		(28,878)						1,782	06/20/2067	1.A	
..38376R-5Z-5	Government National Mortgage A GNR 2015-H10	03/01/2026	Paydown				13,218	12,927		(12,927)		(12,927)						859	07/20/2067	1.A	
..38376R-AA-4	Government National Mortgage A GNR 2015-H10	02/01/2026	Paydown				38,388	46,274		(46,274)		(46,274)						2,391	04/20/2065	1.A	
..38376R-AP-1	Government National Mortgage A GNR 2015-H10	03/01/2026	Paydown				7,840	10,445		(10,445)		(10,445)						517	03/20/2065	1.A	
..38376R-AP-7	Government National Mortgage A GNR 2015-H10	03/01/2026	Paydown				15,165	18,086		(18,086)		(18,086)						658	04/20/2065	1.A	
..38376R-AK-4	Government National Mortgage A GNR 2015-H11	03/01/2026	Paydown				12,980	10,169		(10,169)		(10,169)						825	04/20/2065	1.A	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..38376R-BL-9	Government National Mortgage A GNR 2015-H12	03/01/2026	Paydown				10,406	11,657		(11,657)		(11,657)					501	04/20/2065	1.A	
..38376R-BN-5	Government National Mortgage A GNR 2015-H12	03/01/2026	Paydown				9,658	10,454		(10,454)		(10,454)					503	05/20/2065	1.A	
..38376R-BZ-8	Government National Mortgage A GNR 2015-H12	03/01/2026	Paydown				3,200	3,947		(3,947)		(3,947)					364	03/20/2065	1.A	
..38376R-DA-1	Government National Mortgage A GNR 2015-H15	03/01/2026	Paydown				89,766	93,888		(93,888)		(93,888)					7,671	06/20/2065	1.A	
..38376R-DC-7	Government National Mortgage A GNR 2015-H15	03/01/2026	Paydown				45,850	54,110		(54,110)		(54,110)					6,474	06/20/2065	1.A	
..38376R-DN-3	Government National Mortgage A GNR 2015-H16	03/01/2026	Paydown				54,360	57,826		(57,826)		(57,826)					4,430	07/20/2065	1.A	
..38376R-DS-2	Government National Mortgage A GNR 2015-H16	03/01/2026	Paydown				40,682	55,161		(55,161)		(55,161)					4,413	07/20/2065	1.A	
..38376R-DZ-6	Government National Mortgage A GNR 2015-H19	03/01/2026	Paydown				34,637	34,637		(34,637)		(34,637)					2,400	07/20/2065	1.A	
..38376R-FS-0	Government National Mortgage A GNR 2015-H19	03/01/2026	Paydown				42,353	42,353		(42,353)		(42,353)					2,471	08/20/2065	1.A	
..38376R-FT-8	Government National Mortgage A GNR 2015-H22	03/01/2026	Paydown				5,108	6,383		(6,383)		(6,383)					256	08/20/2065	1.A	
..38376R-GS-9	Government National Mortgage A GNR 2015-H27	03/01/2026	Paydown				17,684	21,188		(21,188)		(21,188)					1,078	09/20/2065	1.A	
..38376R-HQ-2	Government National Mortgage A GNR 2015-H24	03/01/2026	Paydown				18,536	18,536		(18,536)		(18,536)					1,058	09/20/2065	1.A	
..38376R-HT-6	Government National Mortgage A GNR 2015-H25	03/01/2026	Paydown				1,855	1,540		(1,540)		(1,540)					68	08/20/2065	1.A	
..38376R-JD-9	Government National Mortgage A GNR 2015-H26	03/01/2026	Paydown				8,295	7,992		(7,992)		(7,992)					1,269	09/20/2065	1.A	
..38376R-JQ-0	Government National Mortgage A GNR 2016-H27	03/01/2026	Paydown				83,096	86,079		(86,079)		(86,079)					8,701	10/20/2065	1.A	
..38376R-K8-8	Government National Mortgage A GNR 2015-H28	03/01/2026	Paydown				14,437	14,430		(14,430)		(14,430)					1,157	12/20/2066	1.A	
..38376R-KL-9	Government National Mortgage A GNR 2015-H30	03/01/2026	Paydown				2,541	1,149		(1,149)		(1,149)					88	10/20/2065	1.A	
..38376R-LH-7	Government National Mortgage A GNR 2015-H30	03/01/2026	Paydown				28,153	27,477		(27,477)		(27,477)					2,502	10/20/2065	1.A	
..38376R-LK-0	Government National Mortgage A GNR 2015-H29	03/01/2026	Paydown				38,383	45,372		(45,372)		(45,372)					3,812	11/20/2065	1.A	
..38376R-LS-3	Government National Mortgage A GNR 2016-H26	03/01/2026	Paydown				25,613	26,868		(26,868)		(26,868)					2,398	11/20/2065	1.A	
..38376R-M5-2	Government National Mortgage A GNR 2015-H29	03/01/2026	Paydown				18,171	21,080		(21,080)		(21,080)					1,324	10/20/2066	1.A	
..38376R-MF-0	Government National Mortgage A GNR 2016-H26	03/01/2026	Paydown				42,418	41,081		(41,081)		(41,081)					3,439	11/20/2065	1.A	
..38376R-M5-1	Government National Mortgage A GNR 2015-H33	03/01/2026	Paydown				21,117	21,714		(21,714)		(21,714)					1,447	12/20/2066	1.A	
..38376R-NG-7	Government National Mortgage A GNR 2016-H03	03/01/2026	Paydown				21,599	24,213		(24,213)		(24,213)					2,289	12/20/2065	1.A	
..38376R-NH-2	Government National Mortgage A GNR 2016-H03	03/01/2026	Paydown				23,703	30,621		(30,621)		(30,621)					2,032	01/20/2066	1.A	
..38376R-NQ-5	Government National Mortgage A GNR 2016-H03	03/01/2026	Paydown				946	979		(979)		(979)					52	11/20/2065	1.A	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..38376R-WX-0	Government National Mortgage A GNR 2016-H01 IO 1.603% 12/20/65	03/01/2026	Paydown				14,788	10,932		(10,932)		(10,932)					559	12/20/2065	1.A
..38376R-WY-8	Government National Mortgage A GNR 2016-H01 BI 1.447% 11/20/65	03/01/2026	Paydown				43,449	54,660		(54,660)		(54,660)					3,224	11/20/2065	1.A
..38376R-ZF-6	Government National Mortgage A GNR 2016-H05 DI 1.618% 02/20/66	03/01/2026	Paydown				131,377	139,451		(139,451)		(139,451)					10,055	02/20/2066	1.A
..38376R-ZH-2	Government National Mortgage A GNR 2016-H04 AI 1.660% 02/20/66	03/01/2026	Paydown				71,556	79,752		(79,752)		(79,752)					7,061	02/20/2066	1.A
..38376R-RC-2	Government National Mortgage A GNR 2016-H07 CI 1.660% 03/20/66	03/01/2026	Paydown				88,213	113,863		(113,863)		(113,863)					7,787	03/20/2066	1.A
..38376R-RP-3	Government National Mortgage A GNR 2016-H06 LI 1.506% 01/20/66	03/01/2026	Paydown				52,551	58,112		(58,112)		(58,112)					3,593	01/20/2066	1.A
..38376R-SA-5	Government National Mortgage A GNR 2016-H06 MI 0.995% 02/20/66	03/01/2026	Paydown				67,452	69,962		(69,962)		(69,962)					3,407	02/20/2066	1.A
..38376R-SC-1	Government National Mortgage A GNR 2016-H09 GI 1.310% 03/20/66	03/01/2026	Paydown				4,885	3,500		(3,500)		(3,500)					173	03/20/2066	1.A
..38376R-SV-3	Government National Mortgage A GNR 2017-H04 TI 1.776% 04/20/66	03/01/2026	Paydown				34,837	34,837		(34,837)		(34,837)					2,574	04/20/2066	1.A
..38376R-TS-5	Government National Mortgage A GNR 2016-H09 KI 1.640% 01/20/67	03/01/2026	Paydown				20,672	21,968		(21,968)		(21,968)					1,365	01/20/2067	1.A
..38376R-TF-3	Government National Mortgage A GNR 2016-H10 AI 1.607% 03/20/66	03/01/2026	Paydown				35,478	35,478		(35,478)		(35,478)					2,713	03/20/2066	1.A
..38376R-UM-6	Government National Mortgage A GNR 2016-H13 CI 1.716% 05/20/66	03/01/2026	Paydown				71,151	86,080		(86,080)		(86,080)					5,194	05/20/2066	1.A
..38376R-VB-9	Government National Mortgage A GNR 2016-H13 AI 1.489% 03/20/66	03/01/2026	Paydown				27,509	27,509		(27,509)		(27,509)					1,754	03/20/2066	1.A
..38376R-WJ-6	Government National Mortgage A GNR 2017-H06 CI 1.509% 02/20/67	03/01/2026	Paydown				6,412	6,487		(6,487)		(6,487)					691	02/20/2067	1.A
..38376R-WU-6	Government National Mortgage A GNR 2016-H16 IO 1.937% 06/20/66	03/01/2026	Paydown				67,026	74,574		(74,574)		(74,574)					5,051	06/20/2066	1.A
..38376R-WM-2	Government National Mortgage A GNR 2016-H15 IO 1.781% 07/20/66	03/01/2026	Paydown				82,721	84,232		(84,232)		(84,232)					7,320	07/20/2066	1.A
..38376R-VZ-3	Government National Mortgage A GNR 2016-H21 BI 1.887% 09/20/66	03/01/2026	Paydown				21,665	26,175		(26,175)		(26,175)					3,572	09/20/2066	1.A
..38376R-ZB-6	Government National Mortgage A GNR 2017-H08 CI 1.703% 03/20/67	03/01/2026	Paydown				28,187	29,210		(29,210)		(29,210)					1,722	03/20/2067	1.A
..38376R-ZE-9	Government National Mortgage A GNR 2010-H03 CI 1.944% 03/20/60	03/01/2026	Paydown				5,135	5,132		(5,132)		(5,132)					239	03/20/2060	1.A
..38376R-WG-4	Government National Mortgage A GNR 2010-H07 DI 2.195% 03/20/60	02/01/2026	Paydown				3,757	3,819		(3,819)		(3,819)					240	03/20/2060	1.A
..38377E-V2-5	Government National Mortgage A GNR 2010-H07 BI 2.087% 04/20/60	01/01/2026	Paydown				7,954	8,414		(8,414)		(8,414)					8,908	04/20/2060	1.A
..38377E-V7-4	Government National Mortgage A GNR 2010-H07 GI 0.931% 01/20/59	01/01/2026	Paydown				2,543	3,672		(3,672)		(3,672)					171	01/20/2059	1.A
..38378U-BF-7	Government National Mortgage A GNR 2015-H04 BI 1.743% 02/20/65	03/01/2026	Paydown				40,883	40,883		(40,883)		(40,883)					2,538	02/20/2065	1.A
..38380L-C9-2	Government National Mortgage A GNR 2019-H15 IL 1.807% 08/20/69	03/01/2026	Paydown				14,618	14,745		(14,745)		(14,745)					947	08/20/2069	1.A
..38380L-WL-2	Government National Mortgage A GNR 2019-H10 CI 1.778% 06/20/69	02/01/2026	Paydown				10,443	10,134		(10,134)		(10,134)					218	06/20/2069	1.A
10199999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)							3,039,976	3,258,654		(3,258,654)		(3,258,654)					262,859	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
383786-W5-5	Government National Mortgage A GNR 2011-86 Z 3.728% 04/16/53	02/01/2026	Paydown			(2)	(2)	(2)						(2)		2		04/16/2053	1.A	
383788-A8-2	Government National Mortgage A GNR 2012-100 B 2.307% 11/16/51	03/01/2026	Paydown		49,954	49,954	49,938	49,914		40		40		49,954			192	11/16/2051	1.A	
383788-AX-7	Government National Mortgage A GNR 2011-161 Z 3.763% 04/16/53	03/01/2026	Paydown		3,950	3,950	4,154	4,142		(192)		(192)		3,950			25	04/16/2053	1.A	
383788-CP-2	Government National Mortgage A GNR 2012-2 Z 3.490% 12/16/51	03/01/2026	Paydown		4,443	4,443	4,636	4,618		(175)		(175)		4,443			26	12/16/2051	1.A	
383788-DK-2	Government National Mortgage A GNR 2012-19 Z 3.500% 08/16/52	03/01/2026	Paydown		4,761	4,761	4,958	4,977		(216)		(216)		4,761			28	08/16/2052	1.A	
383788-EQ-8	Government National Mortgage A GNR 2012-28 Z 3.250% 01/16/52	03/01/2026	Paydown		1,823	1,823	1,859	1,875		(53)		(53)		1,823			10	01/16/2052	1.A	
383788-VH-6	Government National Mortgage A GNR 2012-86 Z 3.061% 12/16/53	03/01/2026	Paydown		9,272	9,272	9,443	9,523		(251)		(251)		9,272			47	12/16/2053	1.A	
383788-WJ-3	Government National Mortgage A GNR 2012-85 B 2.800% 09/16/52	03/01/2026	Paydown		60,154	60,154	60,430	60,255		(101)		(101)		60,154			167	09/16/2052	1.A	
38378K-SU-4	Government National Mortgage A GNR 2013-74 AG 2.548% 12/16/53	03/01/2026	Paydown		15,745	15,745	15,633	15,679		67		67		15,745			37	12/16/2053	1.A	
38378N-FQ-1	Government National Mortgage A GNR 2014-93 ZC 3.425% 11/16/55	03/01/2026	Paydown		68,040	68,040	69,862	70,468		(2,427)		(2,427)		68,040			389	11/16/2055	1.A	
38378X-LE-9	Government National Mortgage A GNR 2014-124 DY 3.500% 05/16/54	03/01/2026	Paydown		17,406	17,406	18,089	17,781		(375)		(375)		17,406			102	05/16/2054	1.A	
38378X-SP-7	Government National Mortgage A GNR 2015-169 C 3.000% 07/16/57	03/01/2026	Paydown		19,473	19,473	19,531	19,516		(42)		(42)		19,473			97	07/16/2057	1.A	
38378X-G3-6	Government National Mortgage A GNR 2015-140 B 3.000% 06/16/57	03/01/2026	Paydown		133,301	133,301	133,830	133,543		(242)		(242)		133,301			386	06/16/2057	1.A	
38378X-GQ-5	Government National Mortgage A GNR 2015-58 Z 3.406% 01/16/55	03/01/2026	Paydown		19,852	19,852	20,058	20,230		(378)		(378)		19,852			113	01/16/2055	1.A	
38378X-VA-7	Government National Mortgage A GNR 2015-150 C 3.000% 09/16/57	03/01/2026	Paydown		16,249	16,249	14,364	14,948		1,301		1,301		16,249			81	09/16/2057	1.A	
38378X-VE-5	Government National Mortgage A GNR 2015-109 C 3.000% 01/16/52	03/01/2026	Paydown		87,683	87,683	88,099	87,825		(142)		(142)		87,683			439	01/16/2052	1.A	
38378X-3T-8	Government National Mortgage A GNR 2017-142 B 3.000% 11/16/59	03/01/2026	Paydown		22,571	22,571	20,452	21,130		1,441		1,441		22,571			113	11/16/2059	1.A	
38378X-W4-6	Government National Mortgage A GNR 2015-183 C 2.800% 09/16/57	03/01/2026	Paydown		20,039	20,039	19,750	19,845		194		194		20,039			94	09/16/2057	1.A	
38378X-WB-2	Government National Mortgage A GNR 2016-36 10 0.643% 08/16/57	03/01/2026	Paydown				14,954	11,811		(11,811)		(11,811)					622	08/16/2057	1.A	
38378X-WA-7	Government National Mortgage A GNR 2017-76 B 2.600% 12/16/56	03/01/2026	Paydown		13,012	13,012	12,561	12,661		351		351		13,012			56	12/16/2056	1.A	
38378X-YR-8	Government National Mortgage A GNR 2017-70 C 3.000% 02/16/59	03/01/2026	Paydown		61,624	61,624	55,699	58,642		2,982		2,982		61,624			308	02/16/2059	1.A	
38378X-ZQ-1	Government National Mortgage A GNR 2017-89 B 3.000% 07/16/59	03/01/2026	Paydown		14,230	14,230	13,218	13,491		739		739		14,230			71	07/16/2059	1.A	
38378U-EG-7	Government National Mortgage A GNR 2016-26 C 3.000% 02/16/58	03/01/2026	Paydown		32,973	32,973	27,390	29,320		3,653		3,653		32,973			165	02/16/2058	1.A	
38378U-FV-3	Government National Mortgage A GNR 2016-24 10 0.627% 09/16/57	03/01/2026	Paydown				6,289	2,351		(2,351)		(2,351)					147	09/16/2057	1.A	
38378U-NE-2	Government National Mortgage A GNR 2016-45 B 3.000% 02/16/58	03/01/2026	Paydown		20,511	20,511	18,991	19,177		1,394		1,394		20,511			103	02/16/2058	1.A	
38378U-QJ-7	Government National Mortgage A GNR 2016-65 C 3.000% 07/16/58	03/01/2026	Paydown		23,782	23,782	20,221	21,806		1,975		1,975		23,782			119	01/16/2058	1.A	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Temporary Impairment Recog-nized	Total Change in Book/Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3880U-BY-3	Government National Mortgage A GNR 2017-157 B	03/01/2026	Paydown		11,417	11,417	10,832	11,038		378		378		11,417			48	12/16/2039	1.A
3880U-QZ-8	Government National Mortgage A GNR 2017-152 B	03/01/2026	Paydown		18,300	18,300	16,326	17,364		896		896		18,300			92	11/16/2039	1.A
1023999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)				750,955	750,953	751,565	753,923		(3,365)		(3,365)		750,563		2	4,077	XXX	XXX
3128WF-SR-0	Freddie Mac Gold Pool F3 G16628 3.000%	03/01/2026	Paydown		44,559	44,559	42,189	42,786		1,773		1,773		44,559			230	02/01/2031	1.A
31286G-PH-6	Freddie Mac Gold Pool F3 G47628 6.000%	03/01/2026	Paydown		32	32	36	35		(3)		(3)		32				02/01/2031	1.A
31282D-WN-2	Freddie Mac Pool FR S03097 3.500% 06/01/52	01/29/2026	JPM SECURITIES LLC		67,936,189	73,252,736	62,575,820	63,240,985		23,023		23,023		63,263,919	4,672,270	4,672,270	420,186	06/01/2052	1.A
31282D-WN-2	Freddie Mac Pool FR S03097 3.500% 06/01/52	01/01/2026	Paydown		686,735	686,735	595,182	601,508		95,226		95,226		686,735			2,032	06/01/2052	1.A
31282W-ES-8	Freddie Mac Pool FR S02445 4.500% 09/01/52	01/29/2026	Various		26,170,700	26,551,338	24,736,221	24,816,361		4,717		4,717		24,821,078	1,349,622	1,349,622	195,816	09/01/2052	1.A
31282W-ES-8	Freddie Mac Pool FR S08245 4.500% 09/01/52	01/01/2026	Paydown		196,768	196,768	183,331	183,910		12,858		12,858		196,768			738	09/01/2052	1.A
31282W-HG-1	Freddie Mac Pool FR S03331 5.500% 06/01/53	01/29/2026	STONEX GROUP INC		23,105,148	22,669,469	22,490,655	22,490,444		(152)		(152)		22,480,292	614,856	614,856	204,340	06/01/2053	1.A
31282W-HG-1	Freddie Mac Pool FR S08331 5.500% 06/01/53	01/01/2026	Paydown		344,287	344,287	341,571	341,568		2,719		2,719		344,287			1,578	06/01/2053	1.A
31338B-B7-3	Freddie Mac Pool FR 0E1862 3.500% 05/01/52	01/29/2026	JPM SECURITIES LLC		29,968,391	32,308,428	27,429,350	27,718,919		10,089		10,089		27,728,918	2,239,673	2,239,673	185,325	05/01/2052	1.A
31338B-B7-3	Freddie Mac Pool FR 0E1862 3.500% 05/01/52	01/01/2026	Paydown		349,925	349,925	297,081	300,216		49,709		49,709		349,925			1,021	05/01/2052	1.A
31358S-4Z-1	Fannie Mae Grantor Trust 2001-FNIG 2001-T1	03/01/2026	Paydown		6,733	6,733	6,763	6,733						6,733			64	10/25/2040	1.A YE
3137FH-F2-9	Fannie Mae Pool FN 25285 7.000% 12/01/28	03/01/2026	Paydown		902	902	586	516		(14)		(14)		502			6	12/01/2028	1.A
31376Z-UY-7	Fannie Mae Pool FN 370589 6.800% 04/01/27	03/01/2026	Paydown		108	108	108	108						108			1	04/01/2027	1.A
31382D-L5-9	Fannie Mae REMIC Trust 2002-H5 FNI 2002-H5 10	03/01/2026	Paydown														12	06/25/2032	1.A
31394C-7F-3	Fannie Mae Grantor Trust 2005-FNIG 2005-T1	03/25/2026	Paydown														425	05/25/2035	1.B FE
31394D-JJ-1	Fannie Mae REMIC Trust 2005-H2 FNI 2005-H2 10	03/01/2026	Paydown		18,623	18,623	18,263	18,455		169		169		18,623			159	05/25/2035	1.A YE
31388N-NJ-9	Fannie Mae REMIC FNI 2010-115 FNI 4.000%	03/01/2026	Paydown		12,611	12,611	12,333	12,360		250		250		12,611			93	10/25/2040	1.A YE
31400P-BI-6	Fannie Mae Pool FN B19884 3.500% 06/01/52	01/29/2026	Bank of America		40,675,457	43,832,787	36,626,924	37,054,541		18,785		18,785		37,073,326	3,602,131	3,602,131	251,430	06/01/2052	1.A
31400P-BI-6	Fannie Mae Pool FN B19884 3.500% 06/01/52	01/01/2026	Paydown		95,099	95,099	79,453	80,393		14,706		14,706		95,099			277	06/01/2052	1.A
31400P-E3-7	Fannie Mae Pool FN C3753 4.000% 06/01/52	01/29/2026	BARCLAYS CAPITAL INC		105,248,702	109,558,279	95,161,637	95,896,104		31,425		31,425		95,927,619	9,321,083	9,321,083	718,215	06/01/2052	1.A
31400P-E3-7	Fannie Mae Pool FN C3753 4.000% 06/01/52	01/01/2026	Paydown		2,267,738	2,267,738	1,969,743	1,964,949		282,790		282,790		2,267,738			7,559	06/01/2052	1.A
31400M-BI-5	Fannie Mae Pool FN F59452 3.500% 06/01/52	01/29/2026	JPM SECURITIES LLC		45,090,321	46,537,223	41,362,814	41,650,113		12,100		12,100		41,662,213	3,428,108	3,428,108	278,415	06/01/2052	1.A
31400M-BI-5	Fannie Mae Pool FN F59452 3.500% 06/01/52	01/01/2026	Paydown		388,932	388,932	331,443	333,745		55,187		55,187		388,932			1,134	06/01/2052	1.A
31400P-CP-2	Fannie Mae Pool FN F57277 5.000% 09/01/53	01/29/2026	Bank of America		38,144,614	37,994,713	36,868,229	36,906,341		894		894		36,907,235	1,237,379	1,237,379	311,346	09/01/2053	1.A
31400P-CP-2	Fannie Mae Pool FN F57277 5.000% 09/01/53	01/01/2026	Paydown		1,193,019	1,193,019	1,157,648	1,158,845		34,174		34,174		1,193,019			4,971	09/01/2053	1.A
1039999999	Subtotal - asset-backed securities - financial asset-backed securities - not partially guaranteed (not exempt from RBC)				381,955,393	400,320,644	352,283,380	354,839,834		650,435		650,435		355,480,271	26,465,122	26,465,122	2,585,373	XXX	XXX
agency commercial mortgage-backed securities - not partially guaranteed (not exempt from RBC)																			
30303K-4L-4	FREIF K-1511 Mortgage Trust FREIF 19K-1511 B	03/11/2026	AANY		3,660,680	3,871,000	4,252,959	4,125,977		(5,144)		(5,144)		4,120,833	(460,153)	(460,153)	49,091	03/25/2034	1.A
	4.566% 03/25/34																		

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
										10	11	12	13	14						
3137M-02-3	Freddie Mac Multi Family Struct FHM 2022 A	4.95% 11/25/54	03/01/2026	Paydown		4,084,583	4,084,583	4,083,350	4,082,786		1,847		1,847		4,084,583			39,586	11/25/2054	1 A FE
1049999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					7,745,283	7,955,583	8,338,309	8,208,713		(3,287)		(3,287)		8,205,416	(460,153)	(460,153)	88,677	XXX	XXX
00002N-AC-1	ABD Mortgage Trust 2024-NM2 ADMT 2024-NM2	A3 6.802% 04/25/69	03/01/2026	Paydown		213,331	213,331	214,931	214,529		(1,197)		(1,197)		213,331			2,417	04/25/2069	1 B
00112D-4B-2	ACHM Trust 2024-HE2 ACHM 2024-HE2 B 5.500%	10/25/39	03/25/2026	Paydown		1,088,047	1,088,047	1,064,044	979,344		26,375		26,375		1,088,047			9,198	10/25/2039	1 G FE
00112X-4C-6	ACHM Trust 2025-HE2 ACHM 2025-HE2 C 5.966%	08/25/55	03/01/2026	Paydown		230,572	230,572	230,570	230,514		58		58		230,572			1,888	08/25/2055	1 G FE
00192J-4E-6	APS Re securitization Trust 201 APS 2016-1 4A	3.495% 05/30/60	03/25/2026	Paydown			624	297	267		(4)		(4)		263	(263)	(263)	7	05/30/2050	1 A FM
00212F-BL-3	ASS Re securitization Trust 200 ASS 2009-2 IM25	3.039% 05/24/36	03/01/2026	Paydown		407,864	409,175	300,231	377,360		30,747		30,747		408,107	(242)	(242)	1,269	05/24/2036	1 A FM
00212J-BN-1	ASS Re securitization Trust 200 ASS 2009-3 IM35	3.639% 03/26/37	01/01/2026	Paydown		20,607	29,679	23,110	23,250		(2,643)		(2,643)		20,607			93	03/26/2037	1 E FM
00212J-BN-1	ASS Re securitization Trust 200 ASS 2009-3 IM35	3.639% 03/26/37	03/01/2026	Paydown		573,111	584,567	455,184	457,930		124,159		124,159		582,089	(8,978)	(8,978)	4,073	03/26/2037	1 F FM
00212J-BN-1	ASS Re securitization Trust 201 ASS 2012-1 IM36	3.639% 03/26/37	03/01/2026	Paydown		565,344	586,888	493,848	499,883		76,438		76,438		576,321	(10,977)	(10,977)	3,973	03/26/2037	4 G FM
00213G-BL-0	ASS Re securitization Trust 201 ASS 2012-1 IM36	4.650% 04/28/36	01/01/2026	Paydown		6,565	6,565	6,614	6,676		(111)		(111)		6,565			26	04/28/2036	5 C RM
00213G-BL-0	ASS Re securitization Trust 201 ASS 2012-1 IM36	4.650% 04/28/36	01/23/2026	ALRe Medco - RLJ GA - AMI		1,559,635	1,852,549	1,686,252	1,883,906		2,073		2,073		1,885,979	(326,344)	(326,344)	12,666	04/28/2036	5 C RM
00241W-AC-5	APS Re securitization Trust 201 APS 2016-3 2A	6.043% 11/27/46	03/27/2026	Paydown		108,967	108,967	160,620	277,553		(168,586)		(168,586)		108,967			6,566	11/27/2046	1 A FE
00241F-AC-1	ABD Mortgage Trust 2023-NM3 ADMT 2023-NM3	A3 7.341% 07/25/68	03/01/2026	Paydown		234,946	234,946	237,467	236,192		(1,246)		(1,246)		234,946			2,545	07/25/2088	1 B
00250E-4D-8	ABD Mortgage Trust 2025-NM2 ADMT 2025-NM2	A2 5.942% 06/25/70	03/01/2026	Paydown		386,758	386,758	386,754	386,887		(139)		(139)		386,758			3,652	06/25/2070	1 A
00250E-AE-6	A3 6.094% 06/25/70		03/01/2026	Paydown		349,506	349,506	349,503	349,627		(121)		(121)		349,506			3,570	06/25/2070	1 B
00253C-HZ-3	Ames Mortgage Trust 2002-2 AMT 2002-2 M3	6.740% 03/25/33	03/01/2026	Paydown		5,314	5,314	3,636	4,219		1,095		1,095		5,314			56	03/25/2033	1 A FM
00441T-AF-0	ACE Securities Corp Home Equit ACE 2006-HE1	M1 4.228% 06/25/36	02/25/2026	Paydown			(7,208)	(510)	(510)	(948)	477		(471)		(472)	472			06/25/2036	1 A FM
00441V-AE-8	ACE Securities Corp Home Equit ACE 2006-RN1	A20 4.293% 07/25/36	02/25/2026	Paydown		3,393	3,393	822	805		2,588		2,588		3,393				07/25/2036	1 A FM
004421-WM-4	ACE Securities Corp Home Equit ACE 2005-S01	M3 9.043% 11/25/50	03/25/2026	Paydown		115,626	115,626	134,747	192,215		(76,589)		(76,589)		115,626			703	11/25/2050	1 A FM
004421-TS-2	ACE Securities Corp Home Equit ACE 2005-S03	M3 6.293% 08/25/45	03/25/2026	Paydown			157,535	25	25						25	(25)	(25)		08/25/2045	1 A FM
004421-YB-3	ACE Securities Corp Home Equit ACE 2006-SL2 A	4.133% 01/25/36	03/25/2026	Paydown		8,689	8,689	189	189		8,500		8,500		8,689			2	01/25/2036	1 A FM
00442B-4D-3	A22 4.113% 10/25/36		03/25/2026	Paydown		49,594	49,594	18,965	18,478		31,115		31,115		49,594			96	10/25/2036	1 A FM
00442B-AE-1	A20 4.293% 10/25/36		03/25/2026	Paydown		47,391	47,391	18,121	17,666		29,735		29,735		47,391			91	10/25/2036	1 A FM
00442X-AA-9	A1 4.213% 02/25/37		03/25/2026	Paydown		55,199	55,199	23,546	23,277		31,922		31,922		55,199			155	02/25/2037	1 A FM
00442X-AA-9	A1 4.213% 02/25/37		01/26/2026	Paydown		36,162	36,162	15,425	15,249		20,913		20,913		36,162			37	02/25/2037	1 A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..0042Y-AE-7	ACE Securities Corp Home Equity ACE 2006-ASPB A20 4.273% 06/25/36	03/25/2026	Paydown		73,032	73,032	67,686	68,817		4,214	4,214		73,032				125	06/25/2036	1.A FM	
..00443K-AD-2	ACE Securities Corp Home Equity ACE 2006-ASPB A28 4.033% 12/25/36	03/25/2026	Paydown		28,761	28,761	8,992	8,716		20,045	20,045		28,761				25	12/25/2036	1.A FM	
..00443K-AE-0	ACE Securities Corp Home Equity ACE 2006-ASPB A20 4.113% 12/25/36	03/25/2026	Paydown		1,089	1,089	346	338		752	752		1,089				1	12/25/2036	1.A FM	
..00443L-AA-6	ACE Securities Corp Home Equity ACE 2007-HE1 A1 4.093% 01/25/37	03/25/2026	Paydown		15,403	15,403	8,274	8,195		7,208	7,208		15,403				34	01/25/2037	1.A FM	
..00443L-AA-6	ACE Securities Corp Home Equity ACE 2007-HE1 A1 4.093% 01/25/37	01/26/2026	Paydown		17,440	17,440	9,431	9,341		8,100	8,100		17,440				26	01/25/2037	1.A FM	
..00443L-AA-6	ACE Securities Corp Home Equity ACE 2007-HE1 A1A SV-HSA HealthEquity Ded S 02/11/2026	02/11/2026	AAIA SV-HSA HealthEquity Ded S		4,835,678	8,662,700	4,823,018		6,660		6,660		4,835,678				15,736	01/25/2037	1.A FM	
..00443L-AB-4	ACE Securities Corp Home Equity ACE 2007-HE1 A2A 3.973% 01/25/37	02/25/2026	Paydown		13,449	13,449	8,279			5,170	5,170		13,449				8	01/25/2037	1.A FM	
..00443L-AB-4	ACE Securities Corp Home Equity ACE 2007-HE1 A2A 3.973% 01/25/37	03/25/2026	Paydown		11,714	11,714	7,211			4,503	4,503		11,714				27	01/25/2037	1.A FM	
..00443L-AE-8	ACE Securities Corp Home Equity ACE 2007-HE1 A20 4.293% 01/25/37	03/25/2026	Paydown		167	167	117	114		53	53		167					01/25/2037	1.A FM	
..00448S-AB-3	ACHM Trust 2025-HE1 ACHM 2025-HE1 B 6.470% 03/25/55	03/01/2026	Paydown		1,070,576	1,070,576	1,070,544	1,057,807		12,769	12,769		1,070,576				11,519	03/25/2055	1.F FE	
..007036-AH-6	Adjustable Rate Mortgage Trust ARMT 2004-1 CB1X 0.425% 01/25/35	03/01/2026	Paydown				6	6		(6)	(6)							01/25/2035	6. *	
..007036-FB-7	Adjustable Rate Mortgage Trust ARMT 2004-5 CB1 5.105% 04/25/35	03/01/2026	Paydown		6,524	7,213	5,274	5,748		1,311	1,311		7,059	(535)	(535)	(535)	62	04/25/2035	1.A FM	
..007036-HV-1	Adjustable Rate Mortgage Trust ARMT 2005-3 2A1 4.786% 07/25/35	03/01/2026	Paydown		561,421	561,421	475,846	500,346		61,075	61,075		561,421				2,174	07/25/2035	1.A FM	
..007036-KC-9	Adjustable Rate Mortgage Trust ARMT 2005-4 2A1 6.131% 08/25/35	03/01/2026	Paydown		1,101	1,101	928	1,067		34	34		1,101				12	08/25/2035	1.A FM	
..007036-PD-2	Adjustable Rate Mortgage Trust ARMT 2005-6A 1A31 4.293% 11/25/35	03/25/2026	Paydown		10,755	10,755	10,306	10,424		331	331		10,755				94	11/25/2035	1.A FM	
..007036-OLH-9	Adjustable Rate Mortgage Trust ARMT 2005-8 7A4 4.453% 11/25/35	03/25/2026	Paydown		45,588	45,588	44,343	45,218		370	370		45,588				453	11/25/2035	1.A FM	
..007037-AB-0	Adjustable Rate Mortgage Trust ARMT 2007-1 2A1 4.901% 03/25/37	01/01/2026	Paydown		2,309	2,309	2,239	2,247		61	61		2,309				9	03/25/2037	5.C FM	
..007037-AB-0	Adjustable Rate Mortgage Trust ARMT 2007-1 2A1 4.901% 03/25/37	01/23/2026	LSM Modco AAM		1,073,029	1,306,682	1,267,315	1,271,906		(337)	(337)		1,271,909	(198,540)	(198,540)	(198,540)	9,358	03/25/2037	5.C FM	
..007037-AD-6	Adjustable Rate Mortgage Trust ARMT 2007-1 4A1 5.461% 03/25/37	01/01/2026	Paydown		120,045	116,022	96,712	85,818		34,227	34,227		120,045				541	03/25/2037	5.C FM	
..007038-AA-8	Adjustable Rate Mortgage Trust ARMT 2007-3 1A1 4.877% 11/25/37	03/11/2026	AANY Modco AAM		696,693	742,068	697,338			1,826	1,826		699,164		(2,471)	(2,471)	7,117	11/25/2037	1.A FM	
..00764M-CF-2	Aegis Asset Backed Securities ABST 2004-3 M1 4.693% 09/25/34	03/25/2026	Paydown		51,112	51,112	50,209	58,949		(7,737)	(7,737)		51,112				383	09/25/2034	1.A FM	
..00764M-CU-9	Alliance Bancorp Trust 2007-04 ALBT 2007-041 5.518% 10/25/34	03/25/2026	Paydown		110,967	110,967	105,691	116,934		(5,967)	(5,967)		110,967				860	10/25/2034	1.A FM	
..01652T-AA-1	Alternative Loan Trust 2006-14 CVALT 2006-14CB A7 6.000% 06/25/36	03/25/2026	Paydown		10,564	10,564	7,717	7,884		2,680	2,680		10,564				57	07/25/2037	1.A FM	
..02146B-AG-8	Alternative Loan Trust 2006-13 CVALT 2006-13 1A1 4.193% 05/25/36	03/01/2026	Paydown		5,110	5,006	2,940	2,483		2,628	2,628		5,110				26	06/25/2036	1.A FM	
..02146B-AA-9	Alternative Loan Trust 2006-04 CVALT 2006-04 1A1 4.193% 05/25/36	02/25/2026	Paydown		3,638	3,637	918	699		2,939	2,939		3,638				26	05/25/2036	1.A FM	
..02146Q-AA-1	Alternative Loan Trust 2006-04 CVALT 2006-0410 1A1 4.819% 08/25/46	01/01/2026	Paydown		9,087	7,296	6,923	8,425		662	662		9,087				30	08/25/2046	5.C FM	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..02460-AA-1	Alternative Loan Trust 2006-04 CIALT 2006-0A10 A11 4.819% 08/25/46	01/23/2026	AEL FIH AM		2,559,196	2,711,379	2,572,615	3,130,720		6,618		6,618		3,137,337		(578,142)	(578,142)	16,507	08/25/2046	5.0 FM	
..02460-AC-7	Alternative Loan Trust 2006-04 CIALT 2006-0A10 A11 4.173% 08/25/46	03/25/2026	Paydown		15,432	8,358	8,113	9,534		(1,076)		(1,076)		8,459		6,973	6,973	122	08/25/2046	5.0 FM	
..0246T-AJ-6	Alternative Loan Trust 2006-24 CIALT 2006-24C8 A9 6.000% 08/25/36	03/01/2026	Paydown		16,746	22,161	16,173	11,499		8,022		8,022		19,321		(2,776)	(2,776)	313	08/25/2036	1.A FM	
..0246T-AN-7	Alternative Loan Trust 2006-24 CIALT 2006-24C8 A13 4.143% 08/25/36	03/25/2026	Paydown		32,553	43,080	17,108	16,591		19,960		19,960		36,541		(3,988)	(3,988)	421	08/25/2036	1.A FM	
..0246T-AV-3	Alternative Loan Trust 2006-18 CIALT 2006-18C8 A23 6.000% 08/25/36	03/01/2026	Paydown		8,435	8,435	6,107	4,047		4,388		4,388		8,435				119	08/25/2036	1.A FM	
..0247F-AV-8	Alternative Loan Trust 2006-18 CIALT 2006-18C8 A11 4.293% 07/25/36	03/25/2026	Paydown		1,869	1,875	656	546		1,323		1,323		1,870		(1)	(1)	13	07/25/2036	1.A FM	
..0247L-AB-9	Alternative Loan Trust 2006-20 CIALT 2006-20C8 A12 6.000% 05/25/36	02/01/2026	Paydown		17,575	17,877	12,096	8,532		9,106		9,106		17,639		(64)	(64)	139	05/25/2036	1.A FM	
..0247M-AQ-4	Alternative Loan Trust 2006-19 CIALT 2006-19C8 A15 4.503% 07/25/36	02/25/2026	Paydown			(25)	(8)	(7)						(7)		7	7		07/25/2036	1.A FM	
..0247O-AJ-1	Alternative Loan Trust 2006-19 CIALT 2006-19C8 A9 4.493% 08/25/36	03/25/2026	Paydown		8,016	12,141	4,949	4,338		5,132		5,132		9,471		(1,455)	(1,455)	114	08/25/2036	1.A FM	
..0247Q-AQ-5	Alternative Loan Trust 2006-19 CIALT 2006-19C8 A15 6.000% 08/25/36	03/01/2026	Paydown		3,604	5,459	4,166	2,969		1,632		1,632		4,600		(996)	(996)	68	08/25/2036	1.A FM	
..0247Q-AY-8	Alternative Loan Trust 2006-23 CIALT 2006-23C8 A23 4.193% 08/25/36	03/25/2026	Paydown		8,008	12,130	4,886	4,261		5,176		5,176		9,437		(1,428)	(1,428)	106	08/25/2036	1.A FM	
..0247R-AF-7	Alternative Loan Trust 2006-23 CIALT 2006-23C8 A6 6.000% 08/25/36	03/01/2026	Paydown		6,522	6,584	5,593	6,088		492		492		6,580		(58)	(58)	61	08/25/2036	1.A FM	
..0247R-AG-5	Alternative Loan Trust 2006-23 CIALT 2006-23C8 A7 6.000% 08/25/36	03/01/2026	Paydown		23,537	23,762	17,865	19,887		3,839		3,839		23,726		(188)	(188)	219	08/25/2036	1.A FM	
..0247R-AG-5	Alternative Loan Trust 2006-23 CIALT 2006-23C8 A7 6.000% 08/25/36	03/01/2026	Paydown		21,184	21,386	20,919	21,808		(418)		(418)		21,390		(206)	(206)	197	08/25/2036	3.A FM	
..0247R-AG-5	Alternative Loan Trust 2006-23 CIALT 2006-23C8 A7 6.000% 08/25/36	03/01/2026	Paydown		2,589	2,614	2,601	2,725		(110)		(110)		2,615		(26)	(26)	24	08/25/2036	4.B FM	
..0247R-AJ-9	Alternative Loan Trust 2006-23 CIALT 2006-23C8 A9 6.000% 08/25/36	03/01/2026	Paydown		48,117	48,576	43,673	45,881		2,670		2,670		48,551		(434)	(434)	448	08/25/2036	1.A FM	
..0247R-AT-7	Alternative Loan Trust 2006-23 CIALT 2006-23C8 A6 28.400% 08/25/36	02/25/2026	Paydown			609	298			1			1	299		(299)	(299)	18	08/25/2036	1.A FM	
..0247U-AA-1	Alternative Loan Trust 2006-25 CIALT 2006-25C8 A1 4.393% 04/25/36	03/25/2026	Paydown		40,517	36,559	13,964	12,505		26,685		26,685		39,190		1,327	1,327	386	04/25/2036	1.A FM	
..0247V-AA-9	Alternative Loan Trust 2006-25 CIALT 2006-25C8 A1 6.000% 10/25/36	03/01/2026	Paydown		11,765	11,930	7,852	5,000		6,788		6,788		11,788		(23)	(23)	117	10/25/2036	1.A FM	
..0247V-AF-8	Alternative Loan Trust 2006-25 CIALT 2006-25C8 A6 33.600% 10/25/36	03/25/2026	Paydown		3,360	3,409	3,000	2,570		803		803		3,373		(13)	(13)	96	10/25/2036	1.A FM	
..0247V-AF-8	Alternative Loan Trust 2006-25 CIALT 2006-25C8 A6 33.600% 10/25/36	03/25/2026	Paydown		1,048	1,063	995	918		134		134		1,052		(5)	(5)	30	10/25/2036	3.A FM	
..0247W-AE-9	Alternative Loan Trust 2006-26 CIALT 2006-26C8 A5 6.000% 09/25/36	03/01/2026	Paydown		13,315	12,631	6,528	5,594		7,414		7,414		13,008		308	308	233	09/25/2036	1.A FM	
..0247X-AN-9	Alternative Loan Trust 2006-32 CIALT 2006-32C8 A12 6.000% 11/25/36	03/01/2026	Paydown		3,754	3,166	1,915	1,633		1,820		1,820		3,453		301	301	49	11/25/2036	1.A FM	
..0247X-AU-1	Alternative Loan Trust 2006-32 CIALT 2006-32C8 A19 6.000% 11/25/36	03/01/2026	Paydown		13,869	12,764	9,170	6,223		7,111		7,111		13,334		536	536	168	11/25/2036	1.A FM	
..0247X-WI-7	Alternative Loan Trust 2006-33 CIALT 2006-33C8 A21 5.500% 11/25/36	03/01/2026	Paydown		24,067	20,295	14,454	9,555		12,753		12,753		22,308		1,760	1,760	291	11/25/2036	1.A FM	
..0248B-AC-8	Alternative Loan Trust 2006-33 CIALT 2006-33C8 A21 6.000% 11/25/36	01/01/2026	Paydown		19,661	18,492	15,264	11,410		8,251		8,251		19,661				98	11/25/2036	5.0 FM	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
										10	11	12	13								14
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..02148B-AC-8		Alternative Loan Trust 2006-33 CIALT 2006-33CB 2A1 6.000% 11/25/36	01/23/2026	ALRe llodco - RLJ GA - AMI		1,939,730	3,754,535	3,099,246	2,316,685		(12,070)		(12,070)		2,304,615		(364,885)	(364,885)	35,233	11/25/2036	5.0 FM
..02148D-AA-8		Alternative Loan Trust 2007-HY CIALT 2007-HY3 1A1 5.846% 03/25/47	03/01/2026	Paydown		6,748	6,580	5,054	5,570		1,178		1,178		6,748				28	03/25/2047	1.A FM
..02148F-AF-2		Alternative Loan Trust 2007-4C CIALT 2007-4C3 1A6 5.750% 04/25/37	03/01/2026	Paydown		5,539	9,559	8,412	7,954		(2,409)		(2,409)		5,545		(6)	(6)	63	04/25/2037	1.A FM
..02148F-AG-0		Alternative Loan Trust 2007-4C CIALT 2007-4C3 1A7 5.750% 04/25/37	03/01/2026	Paydown		2,695	2,695	2,495	2,349		346		346		2,695				39	04/25/2037	2.A FM
..02148F-AG-0		Alternative Loan Trust 2006-31 CIALT 2006-31CB 1A1 4.293% 11/25/36	02/01/2026	Paydown		9,556	18,446	17,077	16,078		(6,509)		(6,509)		9,569		(13)	(13)	100	04/25/2037	2.B FM
..02148H-AA-9		Alternative Loan Trust 2006-31 CIALT 2006-31CB 1A1 4.293% 11/25/36	03/25/2026	Paydown		2,729	2,738	1,303	781		1,949		1,949		2,730				10	11/25/2036	1.A FM
..02148H-AL-5		Alternative Loan Trust 2006-39 CIALT 2006-39CB 1A1 4.393% 11/25/36	03/25/2026	Paydown		3,013	3,023	1,489	894		2,120		2,120		3,014				11	11/25/2036	1.A FM
..02148J-AH-7		Alternative Loan Trust 2007-HY CIALT 2007-HY2 1A 4.666% 03/25/47	03/25/2026	Paydown			134,101	14,351	13,411		(200)		(200)		13,211		(13,211)	(13,211)	142	01/25/2037	1.A FM
..02148L-AA-0		Alternative Loan Trust 2007-HY CIALT 2007-HY2 1A 4.666% 03/25/47	03/01/2026	Paydown		24,750	24,764	21,113	21,355		3,407		3,407		24,762		(12)	(12)	198	03/25/2047	1.A FM
..02148L-AB-8		Alternative Loan Trust 2007-HY CIALT 2007-HY2 2A 4.801% 03/25/47	03/01/2026	Paydown		63,001	64,640	58,832	64,463		189		189		64,651		(1,650)	(1,650)	528	03/25/2047	1.A FM
..02148C-AA-9		Alternative Loan Trust 2006-41 CIALT 2006-41CB 1A1 4.443% 01/25/37	03/25/2026	Paydown		83,895	85,767	32,562	28,523		55,536		55,536		84,059		(164)	(164)	691	01/25/2037	1.A FM
..02148C-AD-3		Alternative Loan Trust 2007-2C CIALT 2007-2CB 1A4 5.750% 01/25/37	03/01/2026	Paydown		30,567	31,249	22,685	14,559		16,092		16,092		30,651		(84)	(84)	324	01/25/2037	1.A FM
..02148H-AD-2		Alternative Loan Trust 2007-2C CIALT 2007-2CB 1A4 5.750% 03/25/37	03/01/2026	Paydown		7,194	7,202	4,989	3,636		3,562		3,562		7,198		(4)	(4)	103	03/25/2037	1.A FM
..02148H-AD-2		Alternative Loan Trust 2007-2C CIALT 2007-2CB 1A4 5.750% 03/25/37	03/11/2026	ANY llodco AMI		960,029	1,912,400	1,374,174	978,982		(13,813)		(13,813)		964,549		(4,520)	(4,520)	30,545	03/25/2037	1.A FM
..02148H-BR-0		Alternative Loan Trust 2006-45 CIALT 2006-45T1 2A5 6.000% 02/25/37	03/01/2026	Paydown		1,311	1,312	943	668		644		644		1,312		(1)	(1)	19	03/25/2037	1.A FM
..02148J-AU-0		Alternative Loan Trust 2007-0A CIALT 2007-0A2 1A1 4.698% 03/25/47	01/01/2026	Paydown			(1)	(1)												02/25/2037	1.A FM
..02148L-AA-9		Alternative Loan Trust 2007-0A CIALT 2007-0A2 1A1 4.698% 03/25/47	03/01/2026	Paydown		24,704	22,004	14,021	18,770		5,929		5,929		24,699		5	5	138	03/25/2047	1.A FM
..02148L-AE-1		Alternative Loan Trust 2007-0A CIALT 2007-0A2 2A1 4.053% 03/25/47	03/25/2026	Paydown		17,067	17,067	9,835	9,529		7,538		7,538		17,067				85	03/25/2047	1.A FM
..02148M-AQ-2		Alternative Loan Trust 2007-J1 CIALT 2007-J1 2A2 5.800% 03/25/37	03/25/2026	Paydown				3	3		(3)		(3)							03/25/2037	6. *
..02148M-OH-0		Alternative Loan Trust 2007-J1 CIALT 2007-J1 3A1 4.203% 11/25/36	03/01/2026	Paydown		435	11,605	8,327	11,468		(3,065)		(3,065)		8,403		(7,967)	(7,967)	136	11/25/2036	5.0 FM
..02148M-QL-1		Alternative Loan Trust 2007-3T CIALT 2007-3T1 3A4 4.203% 11/25/36	03/01/2026	Paydown		859	1,070	1,466	1,519	183	(939)		(756)		1,163		(305)	(305)	43	11/25/2036	6. FM
..02148V-AJ-8		Alternative Loan Trust 2007-5C CIALT 2007-5CB 1A9 6.000% 04/25/37	03/01/2026	Paydown			(2,873)	(1,873)	(1,325)		18		18		(1,307)		1,307	1,307		04/25/2037	1.A FM
..02150E-AA-1		Alternative Loan Trust 2007-5C CIALT 2007-5CB 1A1 6.000% 04/25/37	03/01/2026	Paydown		4,752	11,492	6,838	5,722		2,454		2,454		8,175		(3,423)	(3,423)	114	04/25/2037	1.A FM
..02150E-AU-7		Alternative Loan Trust 2007-5C CIALT 2007-5CB 1A19 4.243% 04/25/37	03/25/2026	Paydown		4,952	11,977	4,576	4,006		3,335		3,335		7,341		(2,389)	(2,389)	85	04/25/2037	1.A FM
..02150E-BG-7		Alternative Loan Trust 2007-5C CIALT 2007-5CB 1A31 5.500% 04/25/37	03/01/2026	Paydown		1,196	1,033	843	524		590		590		1,114		82	82	18	04/25/2037	2.A FM
..02150E-BG-7		Alternative Loan Trust 2007-5C CIALT 2007-5CB 1A31 5.500% 04/25/37	02/01/2026	Paydown		3,438	10,176	8,306	5,165		1,758		1,758		6,923		(3,484)	(3,484)	84	04/25/2037	2.0 FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..02150M-AA-3	Alternative Loan Trust 2007-13 CIALT 2007-13 A1 6.00% 06/25/47	01/01/2026	Paydown .....	.....	.....	363	219	149	.....	.....(149)	.....	.....(149)	.....	.....	.....	.....	.....	1	06/25/2047	1.A FM
..02150M-AA-4	Alternative Loan Trust 2007-HY CIALT 2007-HY4 1A1 3.18% 06/25/37	03/01/2026	Paydown .....	.....	.....1,368	1,368	1,143	1,161	.....	.....207	.....	.....207	.....	.....1,368	.....	.....	.....	7	06/25/2037	1.A FM
..02150V-AD-7	Alternative Loan Trust 2007-HY CIALT 2007-H7C A4 4.25% 08/25/37	02/25/2026	Paydown .....	.....	.....47,902	47,902	43,269	47,628	.....	.....274	.....	.....274	.....	.....47,902	.....	.....	.....	221	08/25/2037	1.A FM
..02150V-AD-7	Alternative Loan Trust 2007-HY CIALT 2007-H7C A4 4.25% 08/25/37	03/25/2026	Paydown .....	.....	.....44,084	42,558	38,442	42,314	.....	.....248	.....	.....248	.....	.....42,563	.....	.....1,522	1,522	428	08/25/2037	1.B FM
..02151A-AF-7	Alternative Loan Trust 2007-19 CIALT 2007-19 1A6 2.00% 08/25/37	02/02/2026	Paydown .....	.....	.....	.....	.....	.....	.....4	(4)	.....	.....	.....	.....	.....	.....	.....	.....	08/25/2037	6. *
..02151A-A6-5	Alternative Loan Trust 2007-19 CIALT 2007-19 1A7 0.01% 08/25/37	02/25/2026	Paydown .....	.....	.....	.....	.....	.....7	.....	.....(7)	.....	.....(7)	.....	.....	.....	.....	.....	.....	08/25/2037	5.C FE
..02151A-BK-5	Alternative Loan Trust 2007-15 CIALT 2007-15 1A34 6.00% 08/25/37	02/01/2026	Paydown .....	.....	.....	337	206	169	.....	.....(1)	.....	.....(1)	.....	.....168	.....	.....(168)	(168)	2	08/25/2037	1.A FM
..02151C-AC-0	Alternative Loan Trust 2007-21 CIALT 2007-21B A3 5.75% 07/25/37	03/01/2026	Paydown .....	.....	.....11,065	10,581	6,565	3,469	.....	.....5,735	.....	.....5,735	.....	.....10,844	.....	.....241	241	144	07/25/2037	1.A FM
..02151F-AG-4	Alternative Loan Trust 2007-18 CIALT 2007-18C A1 4.19% 08/25/37	03/25/2026	Paydown .....	.....	.....	.....5	1	1	.....	.....(20)	.....	.....(20)	.....	.....1	.....	.....(1)	(1)	.....	09/25/2037	1.A FM
..02151N-AC-6	Alternative Loan Trust 2007-04 CIALT 2007-042 A1A 4.17% 08/25/47	02/25/2026	Paydown .....	.....	.....	.....	.....	.....20	.....	.....	.....	.....	.....	.....	.....	.....	.....	4	08/25/2037	6. *
..02151R-AA-1	Alternative Loan Trust 2007-16 CIALT 2007-16 A1A 4.73% 08/25/47	03/25/2026	Paydown .....	.....	.....522,830	522,830	466,274	467,932	.....	.....54,898	.....	.....54,898	.....	.....522,830	.....	.....	.....	3,146	08/25/2047	1.A FM
..02152A-AE-9	Alternative Loan Trust 2007-16 CIALT 2007-16C A5 4.78% 08/25/37	03/25/2026	Paydown .....	.....	.....2,299	2,184	1,419	1,363	.....	.....932	.....	.....932	.....	.....2,295	.....	.....4	4	14	08/25/2037	1.A FM
..02152A-B5-7	Alternative Loan Trust 2007-16 CIALT 2007-16C A47 6.00% 08/25/37	03/01/2026	Paydown .....	.....	.....12,040	12,042	10,497	9,148	.....	.....2,893	.....	.....2,893	.....	.....12,041	.....	.....(1)	(1)	136	08/25/2037	1.A FM
..02152A-B5-7	Alternative Loan Trust 2007-16 CIALT 2007-16C A47 6.00% 08/25/37	03/01/2026	Paydown .....	.....	.....970	970	927	811	.....	.....160	.....	.....160	.....	.....970	.....	.....	.....	13	08/25/2037	4.B FM
..02152A-B5-7	Alternative Loan Trust 2007-16 CIALT 2007-16C A47 6.00% 08/25/37	01/01/2026	Paydown .....	.....	.....369	369	353	309	.....	.....61	.....	.....61	.....	.....369	.....	.....	.....	2	08/25/2037	4.C FM
..02152A-AA-3	American Home Mortgage Assets AHMA 2007-1 A1 4.26% 08/25/37	02/25/2026	Paydown .....	.....	.....53,249	55,695	17,474	14,608	.....	.....39,104	.....	.....39,104	.....	.....53,713	.....	.....(463)	(463)	300	08/25/2037	1.A FM
..02660B-AA-0	American Home Mortgage Investm AHM 2007-1 A1 4.55% 02/25/47	03/01/2026	Paydown .....	.....	.....143,214	143,214	51,020	49,156	.....	.....94,058	.....	.....94,058	.....	.....143,214	.....	.....	.....	747	02/25/2047	1.A FM
..02660T-AH-3	American Home Mortgage Investm AHM 2004-1 3A 5.59% 04/25/44	03/01/2026	Paydown .....	.....	.....9,684	9,684	9,199	10,446	.....	.....(761)	.....	.....(761)	.....	.....9,684	.....	.....	.....	67	04/25/2044	1.A FM
..02660T-BM-4	American Home Mortgage Investm AHM 2004-3 3A 6.02% 10/25/34	03/01/2026	Paydown .....	.....	.....167,570	167,570	144,426	166,794	.....	.....776	.....	.....776	.....	.....167,570	.....	.....	.....	1,219	10/25/2034	1.A FM
..02660T-BJ-6	American Home Mortgage Investm AHM 2004-3 6A5 6.09% 10/25/34	03/01/2026	Paydown .....	.....	.....13,843	13,843	13,197	.....	.....	.....646	.....	.....646	.....	.....13,843	.....	.....	.....	77	10/25/2034	1.A FM
..02660T-FK-4	American Home Mortgage Investm AHM 2005-2 5A4A 5.883% 09/25/35	03/01/2026	Paydown .....	.....	.....92,103	92,103	65,482	39,409	.....	.....38,590	.....	.....38,590	.....	.....92,103	.....	.....	.....	341	09/25/2035	1.A FM
..02660Y-AC-6	American Home Mortgage Investm AHM 2006-2 4M1 4.38% 02/25/36	03/25/2026	Paydown .....	.....	.....	.....(1,660)	(493)	.....	.....	.....6	.....	.....6	.....	.....	.....	.....	.....	(3)	02/25/2036	6. *
..026932-AC-7	American Home Mortgage Investm AHM 2007-1 1 GA1C 3.983% 05/25/47	03/25/2026	Paydown .....	.....	.....3,159	3,159	1,941	1,919	.....	.....1,240	.....	.....1,240	.....	.....3,159	.....	.....	.....	19	05/25/2047	1.A FM
..03072S-SB-2	Ameriquet Mortgage Trust 2022- AOMT 2022-1 A3 3.290% 12/25/66	03/25/2026	Paydown .....	.....	.....	.....(558)	(58)	(558)	.....	.....392	.....	.....392	.....	.....(165)	.....	.....165	165	.....	07/25/2034	1.A FM
..03464B-AC-2	Angel Oak Mortgage Trust 2025- AOMT 2025-5 A3 3.290% 12/25/66	03/01/2026	Paydown .....	.....	.....39,600	39,630	35,618	35,638	.....	.....3,992	.....	.....3,992	.....	.....39,630	.....	.....	.....	208	12/25/2066	1.A
..03466E-AC-4	Angel Oak Mortgage Trust 2025- AOMT 2025-5 A3 6.03% 04/25/70	03/01/2026	Paydown		274,004	274,004	274,003	274,410		(406)		(406)		274,004				2,442	04/25/2070	1.B

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
03468P-AC-9	Angel Oak Mortgage Trust 2024- ADMT 2024-13	03/01/2026	Paydown		79,063	79,063	79,013	79,208		(145)		(145)		79,063				855	12/26/2069	1.C	
034951-AC-7	Angel Oak Mortgage Trust 2025- ADMT 2025-R1	03/01/2026	Paydown		555,601	555,601	555,759	521,328		(257)		(257)		555,601				5,666	07/25/2062	1.E FE	
040104-B5-5	Argent Securities Inc Asset-Ba ARSI 2003-W3	03/25/2026	Paydown		71,480	71,480	68,691	70,689		791		791		71,480				459	09/25/2033	1.A FM	
045416-DS-8	Asset Backed Securities Corp H ABSSE 2003-HE2	03/16/2026	Paydown		60,513	60,513	60,198	60,214		299		299		60,513				687	04/15/2033	1.A FM	
045416-MC-3	Asset Backed Securities Corp H ABSSE 2004-HE7	03/25/2026	Paydown		104,315	104,315	96,901	102,143		2,172		2,172		104,315				631	10/25/2034	1.A FM	
045416-NA-6	ASSET BACKED SECURITIES CORP H ABSSE 2004-HE9	03/25/2026	Paydown		16,859	16,859	15,043	16,120		740		740		16,859				57	12/25/2034	1.A FM	
045428-JV-9	ABFC 2004-QPT5 Trust ABFC 2004-QPT5 A1	03/25/2026	Paydown		57,135	57,135	52,632	55,132		2,003		2,003		57,135				376	06/25/2034	1.A FM	
055200-AA-0	BCAPB LLC Trust 2007-AB1 BCAPB 2007-AB1 A1	03/25/2026	Paydown		121,007	121,007	45,375	42,766		78,241		78,241		121,007				376	03/25/2037	1.A FM	
055301-AA-7	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1A	03/25/2026	Paydown		8,328	8,328	7,993			335		335		8,328				43	04/25/2037	1.A FM	
055301-AB-5	BCAP LLC 2009-RR2 Trust BCAP 2009-RR2 A2	03/25/2026	Paydown		9,214	9,214	8,804			410		410		9,214				46	04/25/2037	1.A FM	
055310-AB-5	BCAP LLC 2009-RR1 Trust BCAP 2009-RR1 1A3	03/01/2026	Paydown		30,594	30,594	25,068			5,526		5,526		30,594				158	01/21/2038	1.A FM	
055311-AC-0	BCAP LLC 2009-RR3 Trust BCAP 2009-RR3 3A2	02/01/2026	Paydown			1	1	1						1		(1)	(1)		07/26/2037	2.A FM	
05531X-AG-9	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 5A2	03/01/2026	Paydown		8,711	8,711	9,026	7,749	1,257	(295)		982		8,711				85	07/26/2037	5.C RM	
05532E-AK-1	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13	03/01/2026	Paydown		4,533	4,573	4,323	4,702		(128)		(128)		4,574		(41)	(41)	43	01/26/2036	2.C RM	
05532K-AB-7	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13	01/01/2026	Paydown		8,090	8,090	7,329	7,886		204		204		8,090				40	07/26/2037	1.A FM	
05532K-AB-7	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13	02/01/2026	Paydown		2,389	2,389	2,165	2,329		60		60		2,389				24	07/26/2037	1.B FM	
05532K-AB-7	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13	03/01/2026	Paydown		2,060	2,060	1,866	2,008		52		52		2,060				31	07/26/2037	1.F FM	
05532K-AS-0	BCAP LLC 2009-RR14 Trust BCAP 2009-RR14 3A3	03/01/2026	Paydown		7,918	7,918	7,109	7,200		718		718		7,918				61	12/26/2035	1.A FM	
05532L-AG-4	BCAP LLC 2009-RR15 Trust BCAP 2009-RR15 3A2	03/01/2026	Paydown		153,871	153,900	152,365	152,733		1,141		1,141		153,874		(3)	(3)	1,051	08/26/2035	1.A FM	
055321V-AE-7	BCAP LLC 2009-RR15 Trust BCAP 2009-RR15 3A2	03/01/2026	Paydown		26,206	27,894	19,440			7,942		7,942		27,382		(1,176)	(1,176)	136	02/26/2036	1.A FM	
05532T-BR-2	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 5A6	01/01/2026	Paydown		5,333	7,194	6,045	6,334		(1,001)		(1,001)		5,333				26	12/26/2036	1.B FM	
05532T-BR-2	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 5A6	03/01/2026	Paydown		39,717	40,972	34,426	36,072		4,751		4,751		40,823		(1,106)	(1,106)	410	12/26/2036	1.C FM	
05532T-DE-9	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 3A5	03/01/2026	Paydown		36,651	37,926	29,914	31,480		5,855		5,855		37,335		(684)	(684)	217	05/20/2035	1.A FM	
055321V-AV-9	BCAP LLC 2010-RR4-I Trust BCAP 2010-RR4 8A6	03/01/2026	Paydown		3,167	3,167	2,793	2,513		654		654		3,167				29	02/26/2036	3.A FM	
05532X-BE-2	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9	03/01/2026	Paydown		5,115	5,115	4,909	5,115		1		1		5,115				49	10/26/2035	1.A FM	
055330V-AC-5	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9	03/04/2026	Paydown		15,982	16,292	11,718	10,686		5,548		5,548		16,183		(201)	(201)	230	02/26/2036	2.A FM	

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
055330-00-5	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9	02/04/2026	Paydown		5,547	7,404	5,325	4,833		1,922		1,922		6,756		(1,208)	(1,208)	70	02/28/2036	2.B FM
055330-00-5	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9	01/05/2026	Paydown		4,478	6,290	4,524	4,106		1,543		1,543		5,649		(1,170)	(1,170)	30	02/28/2036	2.C FM
055330-00-5	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 1411	03/01/2026	Paydown		11,700	11,700	11,477	11,617		83		83		11,700				98	07/26/2035	1.A FM
055330-AL-1	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 1411	03/01/2026	Paydown		8,560	11,465	10,985	10,810		(139)		(139)		10,671		(2,121)	(2,121)	130	09/27/2036	1.A FM
055330-AT-4	BCAP LLC 2010-RR11-1 Trust BCAP 2010-RR11 9A2	03/01/2026	Paydown		17,546	17,546	16,023	15,918		1,628		1,628		17,546				136	12/27/2034	1.A FM
055330-BZ-5	BCAP LLC 2011-RR1 Trust BCAP 2011-RR1 144	03/01/2026	Paydown		70,855	71,028	65,346	77,271		(6,229)		(6,229)		71,043		(188)	(188)	462	11/27/2036	1.A FM
055330-00-7	BCAP LLC 2011-RR2 Trust BCAP 2011-RR2 247	03/01/2026	Paydown		8,689	1,994	1,922	1,970		48		48		2,018		6,681	6,681	144	09/28/2036	2.C FM
055330-AL-3	BCAP LLC 2011-RR3 Trust BCAP 2011-RR3 544	03/01/2026	Paydown		7,609	7,633	6,763			867		867		7,630		(20)	(20)	43	11/26/2036	1.A FM
055330-BF-0	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 344	03/01/2026	Paydown		148,003	148,003	108,913	108,913		39,089		39,089		148,003				887	11/27/2037	1.A FM
055340-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 344	02/01/2026	Paydown		6,120	6,043	3,854			2,217		2,217		6,071		49	49	28	10/26/2035	1.A FM
055340-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 344	02/01/2026	Paydown		4,590	4,532	4,050	3,181		1,369		1,369		4,550		41	41	42	10/26/2035	4.B FM
055340-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 344	01/01/2026	Paydown		812	812	726	570		242		242		812				4	10/26/2035	4.C FM
055340-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 344	01/01/2026	Paydown		1,083	1,083	966	784		299		299		1,083				5	10/26/2035	5.B FM
055340-AR-6	BlackRock Capital Finance LP BCF 1997-R1 14C	01/23/2026	LSW Medco AMI		727,970	1,141,342	1,017,835	826,936		(3,769)		(3,769)		822,627		(94,658)	(94,658)	9,067	10/26/2035	5.B FM
055350-AL-6	BlackRock Capital Finance LP BCF 1997-R2 1B3	03/01/2026	Paydown		1,810	1,810	579	597		1,213		1,213		1,810				9	03/25/2037	1.A FM
055350-BL-7	BCAP LLC 2011-RR6-1 Trust BCAP 2011-RR6 11A8	03/01/2026	Paydown		1,196	1,616	3	3		1,194		1,194		1,197		(1)	(1)	1	12/25/2035	1.A FM
055350-BB-9	BCAP LLC 2011-RR12 Trust BCAP 2011-RR12 247	03/01/2026	Paydown		29,100	29,100	25,989	25,602		3,499		3,499		29,100				298	07/26/2035	1.A FM
055370-AR-1	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 145	03/01/2026	Paydown		75,254	76,067	71,870	75,810		(556)		(556)		75,254				532	12/26/2036	2.C FM
055380-AE-4	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 447	03/01/2026	Paydown			2,800	2,121	2,149		(718)		(718)		1,432		(1,432)	(1,432)	19	12/26/2037	1.A FM
055380-03-8	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 747	03/01/2026	Paydown		18,382	18,382	16,888	17,774		608		608		18,382				147	11/26/2034	1.A FM
055380-DE-1	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 10A9	03/01/2026	Paydown		55,321	55,321	53,166	52,941		2,381		2,381		55,321				878	04/26/2035	1.A FM
055380-EH-3	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 642	03/01/2026	Paydown		36,191	37,926	32,121	32,464		5,133		5,133		37,597		(1,406)	(1,406)	251	11/26/2036	1.A FM
055380-BE-9	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 747	03/01/2026	Paydown		15,043	15,448	14,364	14,163		1,133		1,133		15,296		(253)	(253)	120	10/26/2035	1.F FM
055380-B5-8	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 247	03/01/2026	Paydown		3,268	3,268	2,939	3,423		(156)		(156)		3,268				37	10/26/2036	3.C FM
055400-A0-5	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5416	03/01/2026	Paydown		281,066	284,103	255,328	261,677		19,389		19,389		281,066				1,985	12/26/2036	1.A FM
055400-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5416	01/01/2026	Paydown		34,443	34,443	32,230	34,343		101		101		34,443				127	02/26/2036	1.G FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..05540F-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5416 4.382% 02/26/36	02/01/2026	Paydown		127,121	127,121	118,952	126,750		371		371		127,121				934	02/26/2036	2.A FM	
..05540F-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5416 4.382% 02/26/36	03/01/2026	Paydown		80,854	80,854	75,659	80,618		236		236		80,854				889	02/26/2036	2.B FM	
..05540X-WK-9	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 248 3.648% 04/26/37	03/01/2026	Paydown		85,267	87,285	73,152	77,663		8,797		8,797		85,860		(593)	(593)	683	04/26/2037	1.A FM	
..05540X-AU-7	BCAP LLC 2012-RR10-1 Trust BCAP 2012-RR10 646 3.815% 07/26/37	03/01/2026	Paydown		43,929	49,753	41,082	42,773		4,042		4,042		46,815		(2,887)	(2,887)	330	07/26/2037	5.A FM	
..05541H-AP-2	BCAP LLC 2012-RR10-1 Trust BCAP 2012-RR10 942 5.240% 11/21/35	03/01/2026	Paydown		67,780	70,756	53,943	69,749		(82)		(82)		69,668		(1,888)	(1,888)	697	11/21/2035	3.C FM	
..05541H-BF-3	BCAP LLC 2012-RR11-1 Trust BCAP 2012-RR11 5.930% 10/26/35	03/01/2026	Paydown		105,607	105,607	97,689	95,637		9,970		9,970		105,607				1,313	10/26/2035	1.A FM	
..05541V-BJ-B	BCAP LLC 2013-RR3 Trust BCAP 2013-RR3 342 1142 6.465% 09/26/36	03/01/2026	Paydown		167,657	167,674	153,593	161,210		6,458		6,458		167,668		(11)	(11)	1,804	09/26/2036	1.A FM	
..05542J-WF-9	BCAP LLC 2013-RR3 Trust BCAP 2013-RR3 342 4.074% 05/26/36	02/01/2026	Paydown		93,945	93,945	70,603	70,271		23,674		23,674		93,945				563	05/26/2036	1.A FM	
..05542J-WF-9	BCAP LLC 2013-RR9 Trust BCAP 2013-RR9 142 4.074% 05/26/36	02/11/2026	AAIA SV-HSA HealthEquity Ded S		4,076,654	5,477,920	4,116,817	4,097,501		(20,847)		(20,847)		4,076,654				47,163	05/26/2036	1.A FM	
..05542Y-WB-9	BCAP LLC 2014-RR1 Trust BCAP 2014-RR1 242 4.478% 01/26/36	03/01/2026	Paydown		79,943	73,153	68,997	69,507		9,138		9,138		78,646		1,297	1,297	408	01/26/2036	1.A FM	
..05543A-WF-7	BCAP LLC 2014-RR2 BCAP 2014-RR2 242 5.500% 02/26/36	03/01/2026	Paydown		19,821	19,821	19,549	19,780		41		41		19,821				154	01/26/2036	4.A FM	
..05543D-WF-1	BCAP LLC 2014-RR2 BCAP 2014-RR2 242 5.500% 02/26/36	03/01/2026	Paydown		43,715	43,929	35,791	32,061		11,809		11,809		43,870		(155)	(155)	592	02/26/2036	2.C FM	
..05543D-WF-1	BCAP LLC 2014-RR2 BCAP 2014-RR2 942 0.951% 02/26/36	01/01/2026	Paydown		13,326	12,834	10,457	9,387		3,959		3,959		13,326				61	02/26/2036	3.A FM	
..05543D-BQ-6	BNC Mortgage Loan Trust 2007-1 BNCMT 2007-1 4.033% 03/25/37	03/01/2026	Paydown		113,973	113,973	24,676			89,296		89,296		113,973				137	07/26/2036	1.A FM	
..055695-WF-3	Bank of America Funding 2006-D BAFC 2006-D 3A1 4.870% 05/20/36	03/25/2026	Paydown			4,900	4,005		6,548	1,122		7,670		7,670		(7,670)	(7,670)	8	03/25/2037	1.A FM	
..058933-AG-7	Bank of America Funding 2006-D BAFC 2006-D 6A1 3.826% 05/20/36	03/01/2026	Paydown		7,109	7,135	6,446	6,450		665		665		7,115		(6)	(6)	58	05/20/2036	1.A FM	
..058933-AT-9	Bank of America Funding 2006-D BAFC 2006-D 6A1 3.826% 05/20/36	03/01/2026	Paydown		6,239	6,392	4,348	5,161		1,106		1,106		6,267		(28)	(28)	42	05/20/2036	1.A FM	
..058933-AT-9	Bank of America Funding 2006-D BAFC 2006-D 6A1 3.826% 05/20/36	01/01/2026	Paydown		5,394	5,689	5,388	5,688		(294)		(294)		5,394				19	05/20/2036	5.C FM	
..058933-AT-9	Bank of America Funding 2006-D BAFC 2006-D 6A1 3.826% 05/20/36	01/23/2026	ALRe Medco - RL I GA - AMW		1,237,192	1,432,177	1,356,546	1,431,968		650		650		1,432,618		(195,426)	(195,426)	8,301	05/20/2036	5.C FM	
..059469-WB-2	Bank of America Alternative Lo B04A 2006-7 A2 5.707% 10/25/36	03/01/2026	Paydown		5,937	5,937	2,539	1,559		4,378		4,378		5,937				27	10/25/2036	1.A FM	
..05946X-D3-A	Bank of America Funding 2005-5 BAFC 2005-5 1A1 5.500% 09/25/35	03/01/2026	Paydown		4,701	4,701	4,552	4,615		86		86		4,701				43	09/25/2035	1.A FM	
..05946X-JJ-3	Bank of America Funding 2004-B BAFC 2004-B 4A1 5.683% 11/20/34	03/01/2026	Paydown		31,405	31,405	30,502	31,406		(11)		(11)		31,405				368	11/20/2034	1.A FM	
..05946X-WJ-7	Bank of America Funding 2005-7 BAFC 2005-7 1A1 4.173% 11/25/35	03/25/2026	Paydown		3,301	6,332	3,429	6,310		(1,036)		(1,036)		5,274		(1,973)	(1,973)	42	11/25/2035	1.A FM	
..05946X-OS-5	Bank of America Funding 2005-A BAFC 2005-A 2A1 5.547% 03/20/35	03/01/2026	Paydown		26,948	26,838	25,661	26,256		480		480		26,736		(87)	(87)	171	03/20/2035	4.B FM	
..05946X-WI-1	Bank of America Funding 2005-E BAFC 2005-E 1A1 4.370% 05/20/35	03/20/2026	Paydown		9,315	9,556	8,646	8,667		867		867		9,534		(219)	(219)	56	05/20/2035	1.A FM	
..05946X-XII-8	Bank of America Funding 2005-E BAFC 2005-E 8A1 5.28% 06/20/35	03/01/2026	Paydown		262,973	263,307	153,044	232,308		30,961		30,961		263,269		(296)	(296)	723	06/20/2035	6. FM	

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..05946X-YT-4	Banc of America Funding 2005-F BAFC 2005-F 1X 0.001% 09/20/35	02/01/2026	Paydown				265	2,845			(2,845)						18	09/20/2035	6, *
..05946X-ZD-8	Banc of America Funding 2005-F BAFC 2005-F 6A1 4.441% 09/20/35	03/01/2026	Paydown		1,118	1,118	1,040	1,058		.60			1,118				10	09/20/2035	1.A FM
..059472-4B-6	Banc of America Funding 2011-R BAFC 2011-R2 1A2 3.45% 01/26/37	03/01/2026	Paydown		4,581	4,827	4,243			554			4,798		(217)	(217)	21	01/26/2037	1.A FM
..059475-AJ-2	Banc of America Alternative Lo BOA4 2007-2 2A4 5.75% 06/25/37	03/01/2026	Paydown		2,196	4,812	4,086			331			4,417		(2,221)	(2,221)	30	06/25/2037	3.A FM
..05948X-UG-4	Banc of America Alternative Lo BOA4 2005-11 1B3 5.50% 12/25/35	03/01/2026	Paydown		12,722	14,285	11,697	11,983		1,595			13,578		(856)	(856)	114	12/25/2035	1.A FM
..05948X-WJ-9	Banc of America Alternative Lo BOA4 2005-11 4A3 5.75% 12/25/35	03/01/2026	Paydown		20,034	22,364	18,350	18,664		2,350			21,013		(980)	(980)	251	12/25/2035	1.A FM
..05948X-TD-3	Banc of America Mortgage 2003- BOAMS 2003-H 1A1 2.62% 09/25/33	03/01/2026	Paydown		387	387	391	388		(1)			387				2	09/25/2033	1.A FM
..05949A-4G-9	Banc of America Alternative Lo BOA4 2006-9 A2 4.19% 01/25/37	03/25/2026	Paydown		11,801	11,198	8,314	8,623		2,525			11,147		654	654	122	01/25/2037	1.C FM
..05949A-4K-3	Banc of America Mortgage 2005- BOAMS 2005-D 2A1 5.33% 05/25/35	03/01/2026	Paydown		10,314	10,525	10,160	9,904		551			10,465		(141)	(141)	94	05/25/2035	1.A FM
..05949A-6J-4	Banc of America Mortgage 2005- BOAMS 2005-E 2A7 5.29% 06/25/35	03/01/2026	Paydown		12,496	13,717	12,291	11,863		1,056			12,919		(423)	(423)	126	06/25/2035	1.A FM
..05949A-ZE-3	Banc of America Mortgage 2004- BOAMS 2004-L 2A1 5.62% 01/25/35	03/01/2026	Paydown		3,267	3,267	3,178	3,213		53			3,267				31	01/25/2035	1.A FM
..05949C-BZ-8	Banc of America Mortgage 2005- BOAMS 2005-F 2A1 5.92% 07/25/35	03/01/2026	Paydown		16,217	16,362	15,186	15,718		598			16,317		(99)	(99)	200	07/25/2035	1.A FM
..05949C-CA-2	Banc of America Mortgage 2005- BOAMS 2005-F 2A2 5.62% 07/25/35	03/01/2026	Paydown		31,040	31,316	30,296	30,394		838			31,232		(192)	(192)	383	07/25/2035	1.A FM
..05949C-FH-1	Banc of America Mortgage 2005- BOAMS 2005-H 2A1 5.05% 09/25/35	03/01/2026	Paydown		12,261	12,677	11,565	11,304		1,223			12,527		(267)	(267)	107	09/25/2035	1.A FM
..05949C-GA-8	Banc of America Mortgage 2005- BOAMS 2005-H 2A5 5.05% 09/25/35	03/01/2026	Paydown		2,893	2,991	2,902	2,862		99			2,961		(67)	(67)	25	09/25/2035	1.A FM
..05949C-KQ-8	Banc of America Mortgage 2005- BOAMS 2005-J 2A1 5.09% 11/25/35	03/01/2026	Paydown		3,063	3,184	2,954	3,080		67			3,146		(83)	(83)	27	11/25/2035	1.A FM
..05949C-MP-8	Banc of America Mortgage 2005- BOAMS 2005-K 1A1 3.711% 12/25/35	03/01/2026	Paydown		9,108	9,599	7,750	7,748		1,642			9,389		(281)	(281)	60	12/25/2035	1.A FM
..05949C-PL-4	Banc of America Mortgage 2005- BOAMS 2005-L 2A5 5.10% 01/25/36	03/01/2026	Paydown		18,758	18,809	16,556	16,207		2,580			18,788		(30)	(30)	89	01/25/2036	1.A FM
..05949C-RS-7	Banc of America Mortgage 2006- BOAMS 2006-A 2A1 4.30% 02/25/36	03/01/2026	Paydown		38,238	38,471	34,916	34,813		3,577			38,389		(150)	(150)	292	02/25/2036	1.A FM
..05950D-AD-2	Banc of America Funding 2006-E BAFC 2006-E 2A1 5.47% 06/20/36	03/01/2026	Paydown		11,214	11,472	10,306	10,514		869			11,383		(169)	(169)	104	06/20/2036	1.A FM
..05950L-AC-6	Banc of America Mortgage 2006- BOAMS 2006-3 1A3 7.20% 10/25/36	03/25/2026	Paydown														3	10/25/2036	6, *
..05950M-AH-3	Banc of America Funding 2006-G BAFC 2006-G 3A2 6.07% 07/20/36	03/01/2026	Paydown		241,769	241,769	216,309	240,525		1,244			241,769				1,613	07/20/2036	1.A FM
..05950P-AD-5	Banc of America Funding 2006-H BAFC 2006-H 2A1 4.67% 09/20/46	01/01/2026	Paydown		392	450	385	431		(40)			392				2	09/20/2046	5.B FM
..05950P-AD-5	Banc of America Funding 2006-H BAFC 2006-H 2A1 4.67% 09/20/46	01/23/2026	LSH Modco AMM		101,539	110,714	94,830	106,213		(9)			106,203		(4,665)	(4,665)	750	09/20/2046	5.B FM
..05951E-AE-7	Banc of America Funding 2006 J BAFC 2006-J 2A3 4.34% 01/20/47	03/01/2026	Paydown		1,831	2,021	1,757			239			1,966		(165)	(165)	11	01/20/2047	1.A FM
..05951F-4B-0	Banc of America Funding 2007-1 BAFC 2007-1 1A1B 5.84% 01/25/37	03/01/2026	Paydown		18,194	15,602	12,894	13,092		5,102			18,194				118	01/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..05951F-AF-1	Banc of America Funding 2007-1 BAFC 2007-1 T44 6.900% 01/25/37	03/01/2026	Paydown		66,725	59,009	51,498	51,815		14,909		14,909	66,725				435	01/25/2037	1.A FM
..05951F-BG-7	Banc of America Funding 2007-1 BAFC 2007-1 T42 6.000% 01/25/37	01/01/2026	Paydown		358	997	830	853		(495)		(495)	358				5	01/25/2037	1.C FM
..05951F-BG-7	Banc of America Funding 2007-1 BAFC 2007-1 T42 6.000% 01/25/37	02/01/2026	Paydown		336	1,037	863	887		52		52	938		(603)	(603)	10	01/25/2037	1.E FM
..05951F-BG-7	Banc of America Funding 2007-1 BAFC 2007-1 T42 6.000% 01/25/37	03/01/2026	Paydown		410	1,001	833	866		65		65	921		(510)	(510)	15	01/25/2037	1.G FM
..05951F-BD-5	Banc of America Funding 2007-1 BAFC 2007-1 T43 6.000% 01/25/37	01/01/2026	Paydown		467	1,301	1,082	1,113		(645)		(645)	467				7	01/25/2037	1.C FM
..05951F-BD-5	Banc of America Funding 2007-1 BAFC 2007-1 T43 6.000% 01/25/37	02/01/2026	Paydown		438	1,352	1,125	1,157		67		67	1,224		(786)	(786)	14	01/25/2037	1.E FM
..05951F-BD-5	Banc of America Funding 2007-1 BAFC 2007-1 T43 6.000% 01/25/37	03/01/2026	Paydown		535	1,306	1,086	1,117		84		84	1,201		(666)	(666)	20	01/25/2037	1.G FM
..05951G-4C-6	Banc of America Funding 2007-2 BAFC 2007-2 T42 3.923% 03/25/37	02/25/2026	Paydown		51,872	47,452	41,664	43,954		7,918		7,918	51,872				297	03/25/2037	1.A FM
..05951G-4C-6	Banc of America Funding 2007-2 BAFC 2007-2 T42 3.923% 03/25/37	03/25/2026	Paydown		13,356	13,356	11,727	12,371		985		985	13,356				130	03/25/2037	1.A FM
..05951G-4Q-5	Banc of America Funding 2007-2 BAFC 2007-2 T42 6.000% 03/25/37	02/01/2026	Paydown		1,681	5,390	5,137	4,243	941	(1,424)		(483)	3,760		(2,079)	(2,079)	41	03/25/2037	5.C FM
..05951G-4Q-5	Banc of America Funding 2006 8 BAFC 2006-6T2 A6 6.549% 10/25/36	03/01/2026	Paydown		400	2,501	2,384	1,969	437	29		466	2,435		(2,035)	(2,035)	38	03/25/2037	6. FM
..05951U-AU-1	Banc of America Funding 2007-C BAFC 2007-C 4A3 4.322% 05/20/36	03/01/2026	Paydown		5,330	5,297	4,953	5,131		642		642	5,773		(443)	(443)	45	10/25/2036	3.A FM
..059522-BE-1	Banc of America Funding 2007-A BAFC 2007-A 241 4.110% 02/20/47	03/01/2026	Paydown		21,990	23,512	23,248	24,554		(1,720)		(1,720)	22,834		(844)	(844)	154	05/20/2036	3.A FM
..05952D-4B-4	Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37	03/20/2026	Paydown		12,553	12,553	11,162	11,489		1,064		1,064	12,553				105	02/20/2047	1.A FM
..05952F-4G-8	Banc of America Mortgage 2007- BOAMS 2007-2 A11 6.150% 05/25/37	03/01/2026	Paydown		3,686	17,107	13,859	14,283		(3,234)		(3,234)	11,049		(7,363)	(7,363)	158	05/25/2037	3.A FM
..05952F-AL-7	Banc of America Mortgage 2007- BOAMS 2007-2 A11 6.150% 05/25/37	02/01/2026	Paydown		934	5,098	4,267	4,394		(1,679)		(1,679)	2,715		(1,781)	(1,781)	39	05/25/2037	3.B FM
..05952F-AL-7	Banc of America Mortgage 2007- BOAMS 2007-1 A11 6.150% 05/25/37	03/01/2026	Paydown		734	2,643	2,213	2,279		114		114	2,393		(1,659)	(1,659)	41	05/25/2037	3.C FM
..05952H-4D-1	Banc of America Mortgage 2007- BOAMS 2007-1 T44 6.000% 03/25/37	01/01/2026	Paydown		1,907	4,708	3,976	4,009		(2,103)		(2,103)	1,907				24	03/25/2037	1.A FM
..05952H-4D-1	Banc of America Mortgage 2007- BOAMS 2007-1 T44 6.000% 03/25/37	03/01/2026	Paydown		38,587	44,229	37,345	37,664		5,729		5,729	43,393		(4,806)	(4,806)	640	03/25/2037	1.B FM
..05954C-AA-6	Banc of America Mortgage 2007- BOAMS 2007-3 A11 6.000% 09/25/37	03/01/2026	Paydown		2,387	4,629	3,927			363		363	4,290		(1,904)	(1,904)	35	09/25/2037	1.A FM
..05954C-AA-6	Banc of America Mortgage 2007- BOAMS 2007-3 A11 6.000% 09/25/37	03/01/2026	Paydown		5,802	8,547	7,770	8,125		(1,013)		(1,013)	7,112		(1,310)	(1,310)	85	09/25/2037	4.B FM
..05954U-4C-2	Banc of America Funding 2009-R BAFC 2009-R9 T43 6.000% 10/26/36	03/01/2026	Paydown		7,404	10,278	8,474			1,300		1,300	9,774		(2,370)	(2,370)	65	10/26/2036	4.B FM
..05955C-4C-1	Banc of America Funding 2009-R BAFC 2009-R1 A2 5.123% 05/20/36	03/01/2026	Paydown		3,358	3,325	2,877	3,088		274		274	3,362		(4)	(4)	29	05/20/2036	1.A FM
..05955C-4D-9	Banc of America Funding 2009-R BAFC 2009-R7A A4 5.123% 05/20/36	03/01/2026	Paydown		222	220	193	210		13		13	223				2	05/20/2036	1.A FM
..05955G-4Q-1	342 5.198% 11/26/35	03/01/2026	Paydown		170	170	150	145		26		26	170				2	11/26/2035	2.A FM
..05955G-4Q-1	342 5.198% 11/26/35	02/01/2026	Paydown		7,232	7,232	6,377	6,447		1,085		1,085	7,232				63	11/26/2035	2.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..059555-A0-1	Banc of America Funding 2009-R BAFc 2009-R7A	01/01/2026	Paydown		17,545	17,545	15,471	14,914		2,632		2,632		17,545				76	11/26/2035	2,0 FM
..059555-AE-9	Banc of America Funding 2010-R BAFc 2010-R3	03/01/2026	Paydown		36,686	36,686	33,701	20,161		2,314		2,314		36,686				214	05/26/2035	1,A FM
..059560-B0-7	Banc of America Funding 2010-R BAFc 2010-R5	03/01/2026	Paydown		12,665	12,775	11,654	11,990		658		658		12,647		18		104	08/26/2036	1,A FM
..059565-AC-6	Banc of America Funding 2010-R BAFc 2010-R11A	03/01/2026	Paydown		30,297	30,297	26,964	28,994		1,303		1,303		30,287				225	02/26/2035	1,A FM
..059569-AD-5	Banc of America Funding 2012-R BAFc 2012-R2	03/01/2026	Paydown		26,356	26,356	22,541	22,841		3,515		3,515		26,356				188	08/26/2035	1,A FM
..059569-A0-0	Banc of America Funding 2012-R BAFc 2012-R2	03/01/2026	Paydown		15,633	16,342	13,036	16,088		(336)			(336)	15,752		(119)		121	08/26/2046	1,A FM
..059569-A0-0	Banc of America Funding 2012-R BAFc 2012-R2	03/11/2026	AANY Medco AMI		1,467,633	1,499,441	1,196,066	1,476,108		5,613		5,613		1,481,721		(14,088)		18,609	08/26/2046	1,A FM
..059569-AK-4	Banc of America Funding 2012-R BAFc 2012-R2	01/01/2026	Paydown		59,442	61,307	53,276	63,708		(4,267)		(4,267)		59,442				228	10/26/2036	5,0 FM
..059569-AK-4	Banc of America Funding 2012-R BAFc 2012-R2	01/23/2026	AEL FIH AMI		10,840,471	11,667,651	10,139,191	12,124,559		11,936		11,936		12,136,495		(1,296,024)		75,232	10/26/2036	5,0 FM
..059569-AR-9	Banc of America Funding 2014-R BAFc 2014-R7	03/01/2026	Paydown		18,126	18,948	14,803	19,326		(408)			(408)	18,918		(792)		125	11/26/2036	1,A FM
..059635-AE-2	Banc of America Funding 2014-R BAFc 2014-R7	03/30/2026	Paydown		120,126	122,340	93,235	111,256		11,359		11,359		122,615		(2,489)		346	09/26/2036	1,A FM
..059635-AE-2	Banc of America Funding 2015-R BAFc 2015-R4	01/09/2026	Paydown					(2,572)		2,572		2,572						(133)	09/26/2036	3,B FM
..05990R-AU-5	Banc of America Funding 2015-R BAFc 2015-R4	03/30/2026	Paydown		390,396	390,396	344,084	369,616		20,780		20,780		390,396				1,619	08/27/2036	1,A FM
..05990R-AU-5	Banc of America Funding 2015-R BAFc 2015-R4	03/30/2026	Paydown		116,337	116,337	109,259	111,528		4,808		4,808		116,337				974	08/27/2036	1,A FM
..05990T-BE-6	Banc of America Funding 2005-D BAFc 2005-D A2	03/27/2026	Paydown		6,695	6,376	5,223	5,320		1,178		1,178		6,498		197		63	03/27/2036	1,A FM
..06051G-DN-6	Banc of America Funding 2005-D BAFc 2005-D A2	03/01/2026	Paydown		61,052	61,052	50,673	48,542		12,510		12,510		61,052				754	05/25/2035	1,A FM
..06051G-DN-6	Banc of America Funding 2005-D BAFc 2005-D A2	03/01/2026	Paydown		16,410	16,410	15,681	15,986		1,024		1,024		16,410				216	05/25/2035	1,G FM
..06051G-DN-6	Banc of America Funding 2005-D BAFc 2005-D A2	02/01/2026	Paydown		2,633	2,633	2,516	2,469		164		164		2,633				19	05/25/2035	2,A FM
..06060F-AK-7	BankAmerica Manufactured Housi BAHM 1997-2	03/10/2026	Paydown															103	04/10/2028	6, FE
..07325V-AF-1	Bayview Financial Acquisition BAYV 2007-A 145	03/01/2026	Paydown		1,545	1,545	1,576	1,592		(17)				1,545				18	05/28/2037	1,A FM
..07336G-AK-0	Bayview NSR Opportunity Master BVINV 2021-4	03/25/2026	Paydown		7,984	7,984	7,349	7,349		635		635		7,984				61	10/25/2051	1,A
..07378R-JB-5	Bear Stearns Asset Backed Secur BSABS 2007-AC4	03/25/2026	Paydown		3,888	4,685	5,024	5,338		(542)			(542)	4,796		(908)		48	02/25/2037	5,0 FM
..07384M-AA-7	Bear Stearns ARM Trust 2004-10 BSHRM 2004-10	03/01/2026	Paydown		5,813	5,813	5,275	5,274		539		539		5,813				47	01/25/2035	1,A FM
..07384M-56-3	Bear Stearns ARM Trust 2004-1 BSHRM 2004-1	03/01/2026	Paydown		9,498	9,498	8,069	7,945		1,654		1,654		9,498				82	04/25/2034	1,A FM
..07384M-VB-2	Bear Stearns ARM Trust 2004-2 BSHRM 2004-2	03/01/2026	Paydown		4,357	4,357	4,221	4,359		(1)			(1)	4,357				49	05/25/2034	1,A FM
..07384M-TT-9	Bear Stearns ARM Trust 2003-1 BSHRM 2003-1 M	03/01/2026	Paydown		3,428	3,428	3,342	3,351		76		76		3,428				25	04/25/2033	1,A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
										10	11	12	13								14
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..07386H-A9-2		Bear Stearns ALT-A Trust 2006- BALTA 2006-1	03/25/2026	Paydown		59,145	59,145	49,300	50,623		8,521	8,521		59,145				477	02/25/2036	1. A FM
..07386H-A9-2		Bear Stearns ALT-A Trust 2006- BALTA 2006-1	03/25/2026	Paydown		192	192	156	195		(3)	(3)		192				2	02/25/2036	2. A FM
..07386H-A9-2		Bear Stearns ALT-A Trust 2006- BALTA 2006-1	03/25/2026	Paydown		18,702	18,702	15,774	20,093		(1,391)	(1,391)		18,702				151	02/25/2036	4. A FM
..07386H-A9-2		Bear Stearns ALT-A Trust 2006- BALTA 2006-1	03/25/2026	Paydown		18,053	18,053	17,082	21,100		(3,047)	(3,047)		18,053				146	02/25/2036	5. C FM
..07386H-C5-8		Bear Stearns ALT-A Trust 2006- BALTA 2006-1	03/01/2026	Paydown		10,730	10,891	7,323	5,921		4,798	4,798		10,719		11	11	91	02/25/2036	1. A FM
..07386H-F7-1		Bear Stearns ALT-A Trust 2006- BALTA 2006-2	03/01/2026	Paydown		15,951	11,159	8,879	8,863		7,088	7,088		15,951				89	03/25/2036	1. A FM
..07386H-FH-8		Bear Stearns ALT-A Trust 2004- BALTA 2004-1 M	03/01/2026	Paydown		28,631	28,631	26,698	27,454		1,177	1,177		28,631				241	02/25/2034	1. A FM
..07386H-GH-5		Bear Stearns ALT-A Trust 2004- BALTA 2004-2 M	03/01/2026	Paydown		11,470	11,470	10,266	10,815		655	655		11,470				106	03/25/2034	1. A FM
..07386H-H4-6		Bear Stearns ALT-A Trust 2006- BALTA 2006-2	03/25/2026	Paydown		19,052	17,902	11,451	11,987		6,221	6,221		18,208		844	844	126	04/25/2036	1. A FM
..07386H-LB-5		Bear Stearns ALT-A Trust 2004- BALTA 2004-9	03/01/2026	Paydown		35,012	35,012	30,737	30,881		4,131	4,131		35,012				298	09/25/2034	1. A FM
..07386H-OL-4		Bear Stearns ALT-A Trust 2005- BALTA 2005-2	03/01/2026	Paydown		154,088	154,088	136,428	133,640		20,447	20,447		154,088				816	04/25/2035	1. A FM
..07386H-PF-0		Bear Stearns ALT-A Trust 2005- BALTA 2005-2	03/01/2026	Paydown			5,233	210	332		(174)	(174)		158		(158)	(158)	16	04/25/2035	1. A FM
..07386H-PF-0		Bear Stearns ALT-A Trust 2005- BALTA 2005-2	03/01/2026	Paydown			1,633	349	409	51	(241)	(190)		219		(219)	(219)	5	04/25/2035	6. FM
..07386H-RJ-7		Bear Stearns ALT-A Trust 2005- BALTA 2005-3	03/01/2026	Paydown		80,054	80,054	73,367			6,686	6,686		80,054				346	04/25/2035	1. A FM
..07386H-SA-0		Bear Stearns ALT-A Trust 2005- BALTA 2005-3	03/01/2026	Paydown		42,569	42,569	41,016	41,257		1,312	1,312		42,569				446	03/25/2035	1. A FM
..07386H-SE-2		Bear Stearns ALT-A Trust 2005- BALTA 2005-3	03/01/2026	Paydown			18,898	2,032	2,424		(1,625)	(1,625)		799		(799)	(799)	106	04/25/2035	1. A FM
..07386H-SE-2		Bear Stearns ALT-A Trust 2005- BALTA 2005-3	01/01/2026	Paydown			3,979	2,367	2,598		(2,598)	(2,598)						15	04/25/2035	5.8 FM
..07386H-SE-2		Bear Stearns ALT-A Trust 2005- BALTA 2005-3	03/01/2026	Paydown			1,914	1,139	1,250		15	15		1,265		(1,265)	(1,265)	18	04/25/2035	5. C FM
..07386H-WR-9		Bear Stearns ALT-A Trust 2005- BALTA 2005-7	03/01/2026	Paydown		91,615	91,624	74,672	73,853		17,769	17,769		91,622		(6)	(6)	778	09/25/2035	1. A FM
..07386H-VII-8		Bear Stearns ALT-A Trust 2005- BALTA 2005-7	02/01/2026	Paydown		949	949	385	244		705	705		949				8	09/25/2035	1. A FM
..07386H-WR-8		Bear Stearns ALT-A Trust 2005- BALTA 2005-8	03/25/2026	Paydown		13,258	13,258	12,212	12,781		477	477		13,258				33	10/25/2035	1. A FM
..07386H-WT-4		Bear Stearns ALT-A Trust 2005- BALTA 2005-8	03/25/2026	Paydown		5,989	5,989	5,917	5,989					5,989				39	10/25/2035	1. A FM
..07386H-WN-6		Bear Stearns ALT-A Trust 2005- BALTA 2005-9	03/25/2026	Paydown		45,261	45,261	57,092	39,110		6,151	6,151		45,261				297	11/25/2035	1. A FM
..07386H-VII-5		Bear Stearns ALT-A Trust 2005- BALTA 2005-10	03/25/2026	Paydown		65,768	58,026	50,469	42,224		17,981	17,981		60,215		5,553	5,553	475	01/25/2036	1. A FM
..07386H-ZE-4		Bear Stearns ALT-A Trust 2005- BALTA 2005-10	03/01/2026	Paydown		45,478	45,478	42,974	42,461		3,017	3,017		45,478				406	01/25/2036	1. A FM
..07386H-ZS-9		Bear Stearns ALT-A Trust 2005- BALTA 2005-10	03/01/2026	Paydown		310,608	310,608	284,008	281,924		28,684	28,684		310,608				2,814	01/25/2036	1. A FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
										10	11	12	13	14						
..073869-AE-9		Bear Stearns Asset Backed Secur BS4ES 2007-HE4	03/25/2026	Paydown		9,775	9,775	8,309	8,666		1,109		1,109		9,775			46	05/25/2037	1.A FM
		2A 4.233% 05/25/37				18,247	18,247	13,516	13,081		5,166		5,166		18,247			157	04/25/2037	1.A FM
..073870-AG-2		Bear Stearns ALT-A Trust 2007- BALTA 2007-2	03/01/2026	Paydown		5,187	5,187	3,161			2,027		2,027		5,187			29	07/25/2036	4.C FM
		2A1 3.873% 04/25/37				8,177	8,177	6,992	5,387		2,790		2,790		8,177			62	07/25/2036	5.C FM
..073871-BL-8		Bear Stearns ALT-A Trust 2006- BALTA 2006-4	03/01/2026	Paydown		10,145	9,450	7,359	7,680		1,921		1,921		9,581		565	66	12/25/2046	1.A FM
		31A1 4.526% 07/25/36				46,981	46,981	46,738	46,721		260		260		46,981			444	09/25/2035	1.G FM
..073871-BL-8		Bear Stearns ALT-A Trust 2006- BALTA 2006-7	03/25/2026	Paydown																
		31A1 4.528% 07/25/36																		
..073875-AA-4		Bear Stearns Asset Backed Secur BS4ES 2005-S04	03/01/2026	Paydown		46,981	46,981	46,738	46,721		260		260		46,981					
		1A1 6.000% 09/25/35																		
..073877-DV-5		Bear Stearns Asset Backed Secur BS4ES 2005-HE11 US 4.843% 11/25/35	01/26/2026	Paydown			(93)													
		BE11 US 4.843% 11/25/35																		
..073879-3S-5		Bear Stearns Asset Backed Secur BS4ES 2005-A09	03/25/2026	Paydown		4,743	4,743	2,736	2,203		2,540		2,540		4,743			18	12/25/2035	1.A FM
		A4 10.085% 12/25/35				37,921	37,921	35,696	26,671		11,251		11,251		37,921			308	12/25/2035	1.A FM
..073879-6S-2		Bear Stearns Asset Backed Secur BS4ES 2004-HE5	03/25/2026	Paydown		412	412	392	412						412			5	07/25/2034	1.A FM
		I02 5.668% 07/25/34																		
..073879-ID-8		Bear Stearns Asset Backed Secur BS4ES 2004-HE8	03/25/2026	Paydown		4,656	4,656	4,656	4,655		(8)		(8)		4,656			44	09/25/2034	1.A FM
		I02 5.593% 09/25/34				73,144	73,144	66,747	72,559		985		985		73,144			736	01/25/2035	1.A FM
..073879-IF-8		Bear Stearns Asset Backed Secur BS4ES 2005-HE1	03/25/2026	Paydown		10,013	15,393	2,641	2,656		8,183		8,183		11,039		(1,026)	(63)	07/25/2035	1.A FM
		I02 5.038% 01/25/35																		
..073879-PS-1		Bear Stearns Asset Backed Secur BS4ES 2005-AC3	03/25/2026	Paydown		8,355	8,355	6,102	6,014		2,341		2,341		8,355			64	07/25/2035	1.A FM
		I01 4.468% 07/25/35				52,773	52,773	48,746	49,355		3,178		3,178		52,773			485	03/25/2035	1.A FM
..073879-XF-0		Bear Stearns Asset Backed Secur BS4ES 2005-A04	03/01/2026	Paydown		49,764	49,764	44,248	47,198		2,567		2,567		49,764			468	06/25/2035	1.A FM
		1A1 5.082% 08/25/35				73,153	73,153	67,635	63,102		10,050		10,050		73,153			640	08/25/2035	1.A FM
..073879-YG-7		Bear Stearns ARM Trust 2005-1 BSHW 2005-1	03/01/2026	Paydown		10,444	10,444	10,156	10,363		81		81		10,444			97	08/25/2035	1.A FM
		1A1 5.419% 03/25/35				6,792	6,792	6,210	6,066		706		706		6,792			51	08/25/2035	1.A FM
..07387A-AA-3		Bear Stearns ARM Trust 2005-3 BSHW 2005-3	03/01/2026	Paydown		49,764	49,764	44,248	47,198		2,567		2,567		49,764			468	06/25/2035	1.A FM
		2A1 4.815% 06/25/35				73,153	73,153	67,635	63,102		10,050		10,050		73,153			640	08/25/2035	1.A FM
..07387A-AW-5		Bear Stearns ARM Trust 2005-4 BSHW 2005-4	03/01/2026	Paydown		3,313	3,313	3,331	3,328		(15)		(15)		3,313			22	10/25/2035	1.B FM
		1A1 5.082% 08/25/35				24,623	24,623	24,796	24,764		(141)		(141)		24,623			163	10/25/2035	1.C FM
..07387A-BL-8		Bear Stearns ARM Trust 2005-4 BSHW 2005-4	03/01/2026	Paydown		47,132	47,132	46,444	46,394		738		738		47,132			312	10/25/2035	1.A FM
		1A1 5.082% 08/25/35				3,313	3,313	3,331	3,328		(15)		(15)		3,313			22	10/25/2035	1.B FM
..07387A-BP-9		Bear Stearns ARM Trust 2005-4 BSHW 2005-4	03/01/2026	Paydown		24,623	24,623	24,796	24,764		(141)		(141)		24,623			163	10/25/2035	1.C FM
		2A3 5.851% 08/25/35				33,994	33,994	34,419	34,387		(593)		(593)		33,994			225	10/25/2035	2.A FM
..07387A-BR-5		Bear Stearns ARM Trust 2005-9 BSHW 2005-9 A1	03/01/2026	Paydown		16,617	16,617	9,472	9,026		(3,161)		(3,161)		5,865		(5,865)	116	02/25/2036	1.A FM
		3A1 4.865% 08/25/35				18,255	18,255	17,691	17,795		460		460		18,255			169	02/25/2036	2.C FM
..07387A-EG-6		Bear Stearns ARM Trust 2005-9 BSHW 2005-9 A1	03/01/2026	Paydown		2,452	2,452	2,463	2,470		(17)		(17)		2,452			23	02/25/2036	3.C FM
		6.170% 10/25/35																		
..07387A-EG-6		Bear Stearns ARM Trust 2005-9 BSHW 2005-9 A1	03/01/2026	Paydown																
		6.170% 10/25/35																		
..07387A-EG-6		Bear Stearns ARM Trust 2005-12 BSHW 2005-12	03/01/2026	Paydown																
		6.170% 10/25/35																		
..07387A-GB-5		Bear Stearns ARM Trust 2006-1 BSHW 2006-1 A1	03/01/2026	Paydown																
		21A1 5.406% 02/25/36																		
..07387A-GZ-2		Bear Stearns ARM Trust 2006-1 BSHW 2006-1 A1	03/01/2026	Paydown																
		5.950% 02/25/36																		
..07387A-GZ-2		Bear Stearns ARM Trust 2006-1 BSHW 2006-1 A1	03/01/2026	Paydown																
		5.950% 02/25/36																		

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
										10	11	12	13								14
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..07387A-HC-2		Bear Stearns ARM Trust 2006-1 BSMW 2006-1 A4	03/01/2026	Paydown		9,674	21,456	5,283	4,349		6,967		6,967		11,316		(1,642)	(1,642)	201	02/25/2036	1.A FM ...
..07387A-HC-2		Bear Stearns ARM Trust 2006-1 BSMW 2006-1 A4																			
..07387A-HC-2		5.90% 02/25/36	03/11/2026	ANY		497,319	647,638	159,481	131,283		(4,359)		(4,359)		126,924		370,395	370,395	9,983	02/25/2036	1.A FM ...
..07387U-BA-8		Bear Stearns Asset Backed Secur BSABS 2006-PC1	03/25/2026	Paydown		153,514	153,514	108,756	98,071		55,443		55,443		153,514				1,104	12/25/2035	1.A FM ...
..07387U-CE-9		Bear Stearns Asset Backed Secur BSABS 2006-AC1	03/01/2026	Paydown		89,013	89,013	46,947	39,711		49,302		49,302		89,013				317	02/25/2036	1.A FM ...
..07387U-CE-9		Bear Stearns Asset Backed Secur BSABS 2006-AC1																			
..07387U-CE-9		11M1 4.46% 02/25/36	03/25/2026	Paydown		1,706	2,195				1,706		1,706		1,706					02/25/2036	6. *
..073881-AA-2		Bear Stearns ARM Trust 2007-3 BSMW 2007-3	03/01/2026	Paydown		17,263	17,307	16,454	16,607		681		681		17,288		(26)	(26)	120	05/25/2047	1.A FM ...
..073881-AA-2		Bear Stearns ARM Trust 2007-3 BSMW 2007-3																			
..073881-AD-6		Bear Stearns ARM Trust 2006-4 BSMW 2006-4	03/01/2026	Paydown		30,704	31,260	28,169	28,169		3,043		3,043		31,212		(508)	(508)	222	05/25/2047	1.A FM ...
..073882-AA-0		Bear Stearns ARM Trust 2006-4 BSMW 2006-4	03/01/2026	Paydown		528	478	403	373		116		116		490		39	39	5	10/25/2036	1.A FM ...
..073882-AD-4		Bear Stearns Asset Backed Secur BSABS 2006-S03	03/01/2026	Paydown		10,400	11,338	9,531	9,691		1,139		1,139		10,830		(430)	(430)	77	10/25/2036	1.A FM ...
..073888-AQ-2		Bear Stearns Asset Backed Secur BSABS 2006-S03	03/01/2026	Paydown		51,356	51,356	40,818	43,296		8,061		8,061		51,356				294	07/25/2036	1.A FM ...
..073888-AR-0		Bear Stearns Asset Backed Secur BSABS 2006-S03	03/01/2026	Paydown															4	07/25/2036	5.B FE ...
..073888-BE-8		Bear Stearns Asset Backed Secur BSABS 2006-S03	03/01/2026	Paydown		4,231	4,231	4,223	4,155		77		77		4,231				42	08/25/2036	1.A FM ...
..07388D-AA-6		Bear Stearns ARM Trust 2006-2 BSMW 2006-2	03/01/2026	Paydown		1,868	2,210	1,763	1,799		257		257		2,056		(188)	(188)	18	07/25/2036	1.A FM ...
..07388D-AC-2		Bear Stearns ARM Trust 2006-2 BSMW 2006-2	03/01/2026	Paydown		101,948	109,563	91,898	92,247		13,632		13,632		105,879		(4,831)	(4,831)	1,044	07/25/2036	1.A FM ...
..07388J-AC-9		Bear Stearns ALT-A Trust II 20 BSAAT 2007-1	03/25/2026	Paydown		4,568	4,568	4,418	4,536		31		31		4,568				39	10/25/2036	1.A FM ...
..07388K-AA-9		Bear Stearns ALT-A Trust II 20 BSAAT 2007-1	03/01/2026	Paydown		1,598	1,549	737	722		854		854		1,576		22	22	21	09/25/2047	1.A FM ...
..07388K-AF-8		Bear Stearns ALT-A Trust II 20 BSAAT 2007-1	03/01/2026	Paydown					2	20	(22)		(2)							09/25/2047	6. *
..07388N-AA-3		Bear Stearns Asset Backed Secur BSABS 2006-S04	03/01/2026	Paydown		20,309	20,309	20,184	20,296		13		13		20,309				193	10/25/2036	1.A FM ...
..07388J-AC-9		Bear Stearns Asset Backed Secur BSABS 2006-HE8	03/25/2026	Paydown		4,568	4,568	4,418	4,536		31		31		4,568				(1,319)	10/25/2036	6. *
..07388P-AE-0		Bear Stearns Mortgage Funding BSIF 2006-AR3	03/18/2026	Paydown		1,312					1,312		1,312		1,312					10/25/2036	6. *
..07400H-AR-4		Bear Stearns Mortgage Funding BSIF 2006-AR3	03/25/2026	Paydown		28,024	28,024	15,764	18,987		9,038		9,038		28,024				130	11/25/2036	1.A FM ...
..07400H-AR-4		Bear Stearns Mortgage Funding BSIF 2006-AR3																			
..07400H-AR-4		2A2A 4.27% 11/25/36	01/26/2026	Paydown		6,851	6,851	6,861	7,574		(723)		(723)		6,851				23	11/25/2036	5.A FM ...
..07400H-AR-4		Bear Stearns Mortgage Funding BSIF 2006-AR3	03/25/2026	Paydown		1,890	1,890	1,892	2,089		(199)		(199)		1,890				18	11/25/2036	5.C FM ...
..07400H-AR-4		Bear Stearns Mortgage Funding BSIF 2006-AR3	02/25/2026	Paydown		3,509	3,509	2,340	2,734		775		775		3,509				23	11/25/2036	1.A FM ...
..07400H-AR-4		Bear Stearns Mortgage Funding BSIF 2007-AR5																	31	06/25/2047	1.A FM ...
..07400N-AB-6		Bear Stearns Mortgage Funding BSIF 2007-AR5	03/25/2026	Paydown		6,637	6,637	5,664	5,733		905		905		6,637				229	06/25/2047	1.A FM ...
..07400N-AD-2		Bear Stearns Mortgage Funding BSIF 2007-AR5	03/25/2026	Paydown		48,385	48,385	39,231	42,412		5,974		5,974		48,385						1.A FM ...
..07401A-AA-5		Bear Stearns Mortgage Funding BSIF 2006-AR2	03/25/2026	Paydown		289,727	299,727	232,604	253,009		46,718		46,718		299,727				1,691	09/25/2046	1.A FM ...

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1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..07401A-AA-5	Bear Stearns Mortgage Funding BSIF 2006-AR2 1A1 4.193% 09/25/46	01/26/2026	Paydown		29,456	29,456	24,090	26,315		3,142		3,142		29,456				70	09/25/2046	1.A FM
..07401E-AA-7	Bear Stearns ARM Trust 2007-2 BSARM 2007-2 1A1 6.165% 12/25/46	03/01/2026	Paydown		32,788	32,788	27,993	27,848		4,941		4,941		32,788				264	12/25/2046	1.A FM
..07401J-AA-6	Bear Stearns Mortgage Funding BSIF 2006-AR4 A1 4.213% 12/25/36	03/25/2026	Paydown		11,176	11,176	8,876	9,524		1,652		1,652		11,176				43	12/25/2036	1.A FM
..07401L-AB-9	Bear Stearns Mortgage Funding BSIF 2006-AR1 1A2 4.293% 07/25/36	03/25/2026	Paydown		6,065	6,065	2,692	2,825		3,240		3,240		6,065				36	07/25/2036	1.A FM
..07401V-AB-7	Bear Stearns Mortgage Funding BSIF 2007-AR3 1A2 4.153% 03/25/37	03/25/2026	Paydown		7,490	7,490	2,867	3,253		4,236		4,236		7,490				47	03/25/2037	1.A FM
..07401V-AB-7	Bear Stearns Mortgage Funding BSIF 2007-AR3 1A2 4.153% 03/25/37	02/25/2026	Paydown		24,114	24,114	9,231	10,475		13,639		13,639		24,114				142	03/25/2037	1.A FM
..07401V-AP-6	Bear Stearns Mortgage Funding BSIF 2007-AR3 21A1 4.093% 04/25/37	03/25/2026	Paydown		115,549	115,549	107,159	107,144		8,405		8,405		115,549				799	04/25/2037	1.A FM
..07402F-AC-9	Bear Stearns Structured Product BSSP 2007-R6 2A1 3.920% 12/26/46	03/01/2026	Paydown		15,207	15,211	13,240	12,811		2,397		2,397		15,208				102	12/26/2046	2.C FM
..07402F-AC-9	Bear Stearns Structured Product BSSP 2007-R6 2A1 3.920% 12/26/46	02/01/2026	Paydown		5,856	5,858	5,173	5,001		855		855		5,856				25	12/26/2046	3.A FM
..07820Q-BQ-7	Bella Vista Mortgage Trust 2005 BMBS 2005-1 4A 5.793% 02/22/35	03/01/2026	Paydown		2,086	2,086	1,929	2,016		70		70		2,086				20	02/22/2035	1.A FM
..07820Q-CD-5	Bella Vista Mortgage Trust 2005 BMBS 2005-2 2A1 4.291% 05/20/45	03/21/2026	Paydown		18,228	18,229	13,689	9,802		8,427		8,427		18,229		(1)	(1)	130	05/20/2045	1.A FM
..10565E-AA-9	BRAVO Residential Funding Trust BRAVO 2021- NM02 A1 0.970% 03/25/60	03/01/2026	Paydown		7,832	7,832	6,657	7,832						7,832				4	03/25/2060	1.A
..10568K-AB-3	BRAVO Residential Funding Trust BRAVO 2024- NM02 A2 6.538% 02/25/64	03/01/2026	Paydown		160,843	160,843	162,602	162,500		(1,657)		(1,657)		160,843				1,662	02/25/2064	1.A
..10568K-AC-1	BRAVO Residential Funding Trust BRAVO 2024- NM02 A3 6.598% 02/25/64	03/01/2026	Paydown		295,686	295,686	298,083	297,706		(2,021)		(2,021)		295,686				3,080	02/25/2064	1.A
..10570Q-AL-5	BRAVO Residential Funding Trust BRAVO 2025- NM04 M1 6.650% 02/25/65	02/11/2026	AAIA SV-HSA HealthEquity Ded S		3,499,368	3,450,000	3,504,445	3,501,431		(2,063)		(2,063)		3,499,368				44,610	02/25/2065	2.B
..124760-AB-5	CAPL 2025-RTL1 Issuer LP CAPL 2025-RTL1 A2 6.316% 05/28/40	02/11/2026	AAIA SV-HSA HealthEquity Ded S		4,325,067	4,324,000	4,323,947	4,325,140		(73)		(73)		4,325,067				31,103	05/28/2040	2.C FE
..12479D-AC-2	C-BASS 2006-CB7 TRUST CBASS 2006-CB7 A3 Credit-Based Asset Servicing a CBASS 2002-CB6 4.013% 10/25/36	03/25/2026	Paydown		17,878	17,878	12,019	11,321		6,557		6,557		17,878				16	10/25/2036	1.A FM
..12489H-CD-0	Credit-Based Asset Servicing a CBASS 2005-CB5 M2V 7.168% 01/25/33	03/25/2026	Paydown		23,919	23,919	21,173	21,319		2,600		2,600		23,919				30	01/25/2033	1.A FM
..12489H-NB-6	Credit-Based Asset Servicing a CBASS 2005-CB5 M3 4.483% 08/25/35	03/25/2026	Paydown			(101)	(73)	(82)		(1)		(1)		(83)		83			08/25/2035	1.A FM
..12489H-AF-2	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB2 A1 3.279% 02/25/37	03/25/2026	Paydown		93,151	93,151	30,738	30,738		62,413		62,413		93,151				166	02/25/2037	1.A FM
..12489H-AH-7	Credit-Based Asset Servicing a CBASS 2007-MX1 M4 7.032% 12/25/36	02/02/2026	Paydown		75,734	75,734													12/25/2036	6. FE
..12489H-AA-2	Credit-Based Asset Servicing a CBASS 2006-CB8 A1 4.073% 10/25/36	03/25/2026	Paydown		136,368	136,368	121,879	122,463		13,905		13,905		136,368				961	10/25/2036	1.A FM
..12498N-AB-9	Credit-Based Asset Servicing a CBASS 2006-CB2 AF2 2.921% 12/25/36	03/01/2026	Paydown		10,199	10,199	8,338			1,861		1,861		10,199				39	12/25/2036	1.A FM
..12498N-AB-9	Credit-Based Asset Servicing a CBASS 2006-CB2 AF2 2.921% 12/25/36	02/01/2026	Paydown		2,754	2,754	2,252			503		503		2,754				7	12/25/2036	1.A FM
..125430-AA-6	CHL Mortgage Pass-Through Trust CHL 2006-11 1A1 6.000% 06/25/36	01/01/2026	Paydown		3,274	(419)	(260)	(175)		3,448		3,448		3,274				27	06/25/2036	3.B FM
..125435-AA-5	Reperforming Loan REMIC Trust CHL 2006-R2 AF1 4.213% 07/25/36	03/25/2026	Paydown		26,954	26,954	25,472			1,481		1,481		26,954				151	07/25/2036	1.A FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..125435-AB-3	Reperforming Loan REMIC Trust CML 2006-R2 A5 2.131% 07/25/36	03/01/2026	Paydown				5,788	1,718	933	(2,651)		(1,718)					131	07/25/2036	6, FE	
..12543P-AP-8	CHL Mortgage Pass-Through Trus CML 2006-21 A14 6.000% 02/25/37	01/23/2026	LSM Modco AMI		347,078	790,290	500,760	375,567		(2,114)		(2,114)		373,453		(26,375)	(26,375)	7,015	02/25/2037	5,A FM
..12543R-AP-4	CHL Mortgage Pass-Through Trus CML 2007-3 A14 4.193% 04/25/37	03/25/2026	Paydown		1,282	(676)	(236)	(192)		924		924		732		550	550	14	04/25/2037	1,A FM
..12544A-AA-3	CHL Mortgage Pass-Through Trus CML 2006-20 A11 6.000% 02/25/37	03/01/2026	Paydown		11,284	11,087	6,676	5,167		6,112		6,112		11,278		5	5	70	02/25/2037	1,A FM
..12544A-BP-9	CHL Mortgage Pass-Through Trus CML 2006-20 X 0.073% 02/25/37	03/01/2026	Paydown																	
..12544C-AG-6	CHL Mortgage Pass-Through Trus CML 2007-2 A7 5.850% 03/25/37	03/01/2026	Paydown		17,363	16,900	9,522	6,679		10,299		10,299		17,178		185	185	395	03/25/2037	1,A FM
..12544C-AR-2	CHL Mortgage Pass-Through Trus CML 2007-2 A16 6.000% 03/25/37	03/01/2026	Paydown		7,280	7,086	3,375	2,687		4,520		4,520		7,207		72	72	170	03/25/2037	1,A FM
..12544K-AQ-8	CHL Mortgage Pass-Through Trus CML 2007-10 A19 6.000% 07/25/37	02/01/2026	Paydown			2	1	1						1		(1)	(1)		07/25/2037	1,E FM
..12545C-AU-4	CitiMortgage Alternative Loan QMLT 2007-A1 A19 6.000% 07/25/37	01/01/2026	Paydown		29,807	28,566	14,993	11,653		18,154		18,154		29,807				390	07/25/2037	1,A FM
..12566Q-AE-3	CitiMortgage Alternative Loan QMLT 2007-A1 A15 6.000% 01/25/37	03/01/2026	Paydown		15,927	16,991	14,692	14,931		1,527		1,527		16,458	(530)		(530)	176	01/25/2037	1,A FM
..12566Q-AG-8	CitiMortgage Alternative Loan QMLT 2007-A1 A17 6.000% 01/25/37	03/01/2026	Paydown		14,949	15,947	13,789	14,014		1,433		1,433		15,447	(498)		(498)	165	01/25/2037	1,A FM
..12566R-AD-3	CitiMortgage Alternative Loan QMLT 2006-A6 A14 6.000% 11/25/36	03/01/2026	Paydown		15,160	19,388	17,358	17,643		64		64		17,707	(2,547)		(2,547)	184	11/25/2036	2,C FM
..12566W-AM-2	CitiMortgage Alternative Loan QMLT 2007-A5 A12 0.000% 05/25/37	03/01/2026	Paydown		9,474	11,637	6,493	6,705		3,784		3,784		10,488	(1,014)		(1,014)		05/25/2037	1,A FM
..12567A-AG-2	CitiMortgage Alternative Loan QMLT 2007-A3 A17 5.750% 03/25/37	02/01/2026	Paydown		3,073	3,850	3,498	3,633		(198)		(198)		3,435	(362)		(362)	24	03/25/2037	3,B FM
..12567A-AG-2	CitiMortgage Alternative Loan QMLT 2007-A3 A17 5.750% 03/25/37	03/01/2026	Paydown		2,005	2,386	2,169	2,252		113		113		2,365	(361)		(361)	34	03/25/2037	3,C FM
..12571D-AC-9	CIM Trust 2025-11 CIM 2025-11 A3 6.060% 10/25/69	03/01/2026	Paydown		1,364,551	1,364,551	1,364,525	1,364,719		(167)		(167)		1,364,551				12,471	10/25/2069	1,A
..12571D-AE-5	CIM Trust 2025-11 CIM 2025-11 B1A 6.839% 10/25/69	02/11/2026	Various		6,406,025	6,353,000	6,409,215	3,350,888		(1,187)		(1,187)		6,406,025				67,385	10/25/2069	1,F
..12592J-BA-9	CSMLT 2015-1 Trust CSMLT 2015-1 A1OS 0.232% 05/25/45	03/01/2026	Paydown				17	17		(17)		(17)						56	05/25/2045	1,F FE
..12593Q-AL-3	CSMC Series 2015-SR CSMC 2015-SR 242 4.348% 04/27/47	03/30/2026	Paydown		295,584	295,584	289,850			5,734		5,734		295,584				1,621	04/27/2047	1,A Z
..12593M-AV-5	CSMC Series 2015-7R CSMC 2015-7R 442 6.592% 07/27/36	02/01/2026	Paydown			3	1	1						1		(1)	(1)		07/27/2036	1,A FM
..12596M-AM-8	CSMC 2019-RPL1 Trust CSMC 2019-RPL1 SA 3.770% 07/25/58	03/01/2026	Paydown			11,705	11,705	11,200	505	(275)		230		11,430		(11,430)	(11,430)	521	07/25/2058	6,*
..12596K-AH-5	CSMC 2019-AFC1 Trust CSMC 2019-AFC1 A1OS 0.000% 07/25/49	03/02/2026	Paydown															97	07/25/2049	6,*
..12597M-AA-3	CSMC 2020-AFC1 Trust CSMC 2020-AFC1 A1 3.240% 02/25/50	03/01/2026	Paydown		177,895	177,932	166,544	169,504		8,428		8,428		177,932				962	02/25/2050	1,A
..12638Q-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 A12 6.500% 03/25/38	03/01/2026	Paydown			(1,881)	(5)	(1)						(1)		1	1	10	03/25/2038	1,A FM
..12638P-BV-0	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 A46 4.043% 04/25/37	03/25/2026	Paydown		646	646	366	343		303		303		646				4	04/25/2037	1,A FM
..12638P-03-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 A412 6.750% 04/25/37	03/25/2026	Paydown				60	60		(60)		(60)						8	04/25/2037	6,*

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
126386-UD-7	CSMC Series 2009-14R CSMC 2009-14R 44.10 5.93% 10/26/35	03/01/2026	Paydown		218,055	218,055	206,354	192,837		25,219	25,219		218,055				1,953	10/26/2035	1.A FM
126391-AT-2	CSMC Series 2010-15R CSMC 2010-15R 28.1 0.10% 05/26/36	03/01/2026	Paydown			1,419												05/26/2036	6. *
126391-FA-8	CSMC Series 2010-15R CSMC 2010-15R 74.4 2.59% 10/26/37	03/01/2026	Paydown		12,974	12,974	8,247	6,725		4,727	4,727		12,974				54	10/26/2037	1.A FM
126391-JB-4	CSMC Mortgage-Backed Trust 200 CSMC 2007-6 A2 6.42% 10/25/37	03/01/2026	Paydown		1,103	1,103	1	1		1,103	1,103		1,103				4	10/25/2037	1.A FM
126401-AA-6	CSMC 2020-NM11 Trust CSMC 2020-NM11 A1 2.20% 05/25/65	03/01/2026	Paydown		122,462	122,462	113,033	114,265		8,198	8,198		122,462				983	05/25/2065	1.A FE
126405-AW-1	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 A10S 0.30% 01/25/60	03/01/2026	Paydown				42,219	41,286		(41,286)	(41,286)						2,327	01/25/2060	6. *
126405-AW-9	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 XS 1.45% 01/25/60	03/01/2026	Paydown				50,168	40,828		(40,828)	(40,828)						3,386	01/25/2060	6. *
126405-AQ-2	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 SA 0.00% 01/25/60	03/01/2026	Paydown				1,658	1,598	61	(1,658)	(1,597)						9	01/25/2060	6. *
12641R-AS-9	CSMC Series 2009-8R CSMC 2009-8R 342 5.50% 10/26/35	03/01/2026	Paydown		68,661	68,741	45,724	41,474		27,107	27,107		68,582		80	80	681	10/26/2035	1.A FM
12642J-B5-0	CSMC Series 2009-13R CSMC 2009-13R 242 6.00% 01/26/37	02/01/2026	Paydown			199	132	122					122		(122)	(122)	2	01/26/2037	1.A FM
12645B-AC-5	CSMC Series 2010-17R CSMC 2010-17R 142 5.76% 06/26/36	03/01/2026	Paydown		88,807	88,807	85,583	84,331		4,476	4,476		88,807				571	06/26/2036	1.A FM
12645E-BN-1	CSMC Series 2010-20R CSMC 2010-20R 744 3.50% 03/27/37	03/01/2026	Paydown		136,570	136,570	134,814	136,019		551	551		136,570				1,394	03/27/2037	1.A FM
12645E-EU-5	CSMC Series 2010-20R CSMC 2010-20R 751 0.10% 03/27/37	02/01/2026	Paydown			80,161	46,555	47,519		397	397		47,916		(47,916)	(47,916)	1	03/27/2037	1.A FM
12645L-B6-3	CSMC Series 2011-5R CSMC 2011-5R 442 4.33% 11/27/35	03/01/2026	Paydown		8,213	6,925	6,142	5,785		1,348	1,348		7,134	1,080	1,080	1,080	74	11/27/2035	1.A FM
12645L-BP-3	CSMC Series 2011-5R CSMC 2011-5R 542 4.107% 02/27/47	03/01/2026	Paydown		123,955	123,955	108,073	105,925		18,030	18,030		123,955				1,189	02/27/2047	3.A FM
12645Q-ON-6	CSMC Series 2011-6R CSMC 2011-6R 3411 4.10% 07/28/36	01/01/2026	Paydown		16,004	16,004	8,164	7,623		8,381	8,381		16,004				55	07/28/2036	1.A FM
12645Q-ON-6	CSMC Series 2011-6R CSMC 2011-6R 3411 4.10% 07/28/36	01/01/2026	Paydown		24,006	24,006	15,116	11,955		12,052	12,052		24,006				82	07/28/2036	1.B FM
12645V-AC-1	CSMC Series 2011-12R CSMC 2011-12R 142 2.59% 10/27/37	03/01/2026	Paydown		14,597	14,597	10,531	10,531		4,066	4,066		14,597				64	10/27/2037	1.A FM
12645V-AV-3	CSMC Series 2011-12R CSMC 2011-12R 242 4.12% 02/27/37	03/01/2026	Paydown		86,247	86,922	74,330	76,603		9,643	9,643		86,247				610	02/27/2037	1.A FM
12645V-BA-8	CSMC Series 2011-16R CSMC 2011-16R 542 2.72% 09/27/35	03/01/2026	Paydown		17,352	17,352	15,540	15,100		2,252	2,252		17,352				131	09/27/2035	1.A FM
12646A-AV-8	CSMC Series 2011-13R CSMC 2011-13R 242 4.25% 07/27/36	03/01/2026	Paydown		139,190	150,918	125,075	125,511		20,252	20,252		145,763	(6,573)	(6,573)	(6,573)	1,438	07/27/2036	1.A FM
12646B-CE-8	CSMC Series 2012-2R CSMC 2012-2R 24C 0.00% 03/27/47	03/01/2026	Paydown						11	(11)								03/27/2047	6. *
12646J-AW-3	Credit Suisse Mortgage Capital CSMC 2012-7R 242 4.65% 06/26/36	03/01/2026	Paydown		76,517	76,517	67,303	61,301		15,217	15,217		76,517				611	06/26/2036	1.A FM
12646J-AW-3	Credit Suisse Mortgage Capital CSMC 2012-7R 242 4.65% 06/26/36	01/01/2026	Paydown		3,098	3,098	2,725	2,482		616	616		3,098				12	06/26/2036	1.B FM
12646N-AL-8	Credit Suisse Mortgage Capital CSMC 2012-10R 242 2.59% 10/26/37	03/01/2026	Paydown		5,193	5,193	3,569	2,246		1,603	1,603		5,193				20	10/26/2037	1.A FM
12646U-AY-6	CSMC Trust 2013-1VRT CSMC 2013-1VRT A8X1 0.50% 03/25/43	03/01/2026	Paydown				12	12		(12)	(12)						29	03/25/2043	1.A FE

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									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12646U-AI-4	CSIC Trust 2013-1VR1 CSIC 2013-1VR1 ABX2 0.474% 03/25/43	03/01/2026	Paydown				90	90		(90)		(90)						293	03/25/2043	1.A FE
12646U-AI-4	CSIC Trust 2013-1VR2 CSIC 2013-1VR2 A10S 0.000% 04/25/43	03/01/2026	Paydown				78	78		(78)		(78)						176	04/25/2043	1.F FE
12647H-BH-6	CSIC Trust 2013-6 CSIC 2013-6 1X14 0.218% 07/25/28	03/01/2026	Paydown				1	1		(1)		(1)						252	07/25/2028	1.A FE
12647H-DX-0	CSIC Trust 2013-6 CSIC 2013-6 10S1 0.000% 07/25/28	03/01/2026	Paydown				3,054	3,054		(3,054)		(3,054)						249	07/25/2028	1.F FE
12647P-AE-8	CSIC Trust 2014-1VR2 CSIC 2014-1VR2 A10S 0.232% 04/25/44	03/01/2026	Paydown				1	1		(1)		(1)						59	08/25/2043	1.A FE
12648H-BG-9	CSIC Series 2014-4R CSIC 2014-4R 1644 3.973% 02/27/36	03/30/2026	Paydown		44,683	44,683	44,164	23,362		21,321		21,321		44,683				62	04/25/2044	1.F FE
12648J-DS-7	CSIC Series 2014-6R CSIC 2014-6R 9A1 2.750% 12/27/35	03/01/2026	Paydown			13,732	13,358	13,676		57		57		13,732				176	02/27/2036	1.A FM
12648P-ON-5	CSIC Trust 2014-1VR3 CSIC 2014-1VR3 A10S 0.232% 07/25/44	03/01/2026	Paydown				61	61		(61)		(61)						64	12/27/2035	1.A FM
12648T-AV-1	CSIC Trust 2015-1INT CSIC 2015-1INT AX5 0.500% 12/25/44	03/01/2026	Paydown				3	3		(3)		(3)						129	07/25/2044	1.F FE
12649K-AR-8	CSIC Trust 2015-1INT CSIC 2015-1INT AX6 0.500% 12/25/44	03/01/2026	Paydown															6	12/25/2044	1.A FE
12649K-AS-6	CSIC Trust 2015-1INT CSIC 2015-1INT A10S 0.232% 12/25/44	03/01/2026	Paydown				14	14		(14)		(14)						2	12/25/2044	1.A FE
12649K-AZ-0	CSIC Trust 2015-1 CSIC 2015-1 AX5 0.376% 01/25/45	03/01/2026	Paydown				10	10		(10)		(10)						45	12/25/2044	1.F FE
12649N-AA-9	CSIC Trust 2015-1 CSIC 2015-1 A10S 0.232% 01/25/45	03/01/2026	Paydown				20	20		(20)		(20)						54	01/25/2045	1.A FE
12649N-AX-9	CSIC Series 2015-2R CSIC 2015-2R 8AC 0.000% 04/27/30	03/01/2026	Paydown				44,894	44,894		(44,894)		(44,894)						64	01/25/2045	1.F FE
12649Q-CA-0	CSIC Trust 2015-2 CSIC 2015-2 AX4 0.500% 02/25/45	03/01/2026	Paydown				3	3		(3)		(3)							04/27/2030	6. *
12649R-AK-8	CSIC Trust 2015-2 CSIC 2015-2 A10S 0.232% 02/25/45	03/01/2026	Paydown				17	17		(17)		(17)						15	02/25/2045	1.A FE
12649R-BA-9	CSIC Trust 2015-3 CSIC 2015-3 AX3 0.255% 03/25/45	03/01/2026	Paydown				4	4		(4)		(4)						55	02/25/2045	1.F FE
12649X-AA-7	CSIC Trust 2015-3 CSIC 2015-3 A10S 0.232% 03/25/45	03/01/2026	Paydown				14	14		(14)		(14)						46	03/25/2045	1.A FE
12649X-BG-3	CSILT 2015-3 Trust CSILT 2015-3 1AX2 0.432% 11/25/45	03/01/2026	Paydown				7	7		(7)		(7)						45	03/25/2045	1.F FE
12650U-AA-9	CSILT 2015-3 Trust CSILT 2015-3 2AX2 0.000% 10/25/30	03/01/2026	Paydown				13	13		(13)		(13)						42	11/25/2045	1.A FE
12650U-AL-5	CSILT 2015-3 Trust CSILT 2015-3 A10S 0.232% 11/25/45	03/01/2026	Paydown				1,520			(1,520)		(1,520)							10/25/2030	1.A FE
12650U-BH-3	CSIC 2017-RPL3 Trust CSIC 2017-RPL3 A1 4.000% 08/01/57	03/01/2026	Paydown		1,277	1,277	1,111	1,102		175		175		1,277				20	11/25/2045	1.F FE
12651Y-AA-0	CSIC 2017-RPL3 Trust CSIC 2017-RPL3 A10S 0.000% 08/01/57	03/01/2026	Paydown															8	08/01/2057	1.A FE
12651Y-AW-2	CSIC 2018-J1 Trust CSIC 2018-J1 A10S 0.010% 02/25/48	03/01/2026	Paydown			5,598,231												33	08/01/2057	6. *
12653T-CB-5	CSIC 2018-RPL9 Trust CSIC 2018-RPL9 SA 0.000% 09/25/57	03/01/2026	Paydown			7,817	7,512	1,973		(257)		(257)		7,261		(7,261)	(7,261)	69	02/25/2048	6. *
12654P-AW-8		03/01/2026	Paydown					1,973						7,261				154	09/25/2057	1.A Z

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
										10	11	12	13	14						
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..12656Y-AJ-9	..12656Y-AJ-9	CULT 2021-2R Mortgage Loan Tru CULT 2021-2R M1	03/11/2026	ANY Modco AM	.....	..2,538,462	..2,929,000	..2,226,040	..2,257,870	.....	..10,035	..10,035	.....	..2,267,905	.....	..270,557	..270,557	..17,729	07/27/2054	1.B FE
..12656Q-AA-0	..12656Q-AA-0	CSMCI 2021-RPL11 Trust CSIMCI 2021-RP11 CERT	03/03/2026	Paydown	.....	.....	..5,861	..4,550	..4,550	.....	.....	.....	.....	..4,550	.....	.....(4,550)	(4,550)	..105	10/27/2061	6. *
..12656A-AE-6	..12656A-AE-6	CSMC 2021-RPL11 Trust CSMC 2021-RP11 ALOS	02/09/2026	Apollo Global Securities, LLC	.....	..56,418	.....	.....24	24	.....	.....	.....	.....	..24	.....	.....56,394	56,394	..91,474	10/25/2061	6. *
..12656A-AE-6	..12656A-AE-6	0.200% 10/25/61	02/01/2026	Paydown	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..512	10/25/2061	6. *
..12660L-AA-7	..12660L-AA-7	CSMC 2021-NM03 CSIC 2021-NM03 A1 1.015%	03/01/2026	Paydown	.....	..174,060	..174,060	..149,440	..149,206	.....	..24,854	..24,854	.....	..174,060	.....	.....	.....	..308	04/25/2066	1.A FE
..12660L-AC-3	..12660L-AC-3	CSMC 2021-NM03 CSIC 2021-NM03 A3 1.632%	03/01/2026	Paydown	.....	..361,550	..361,550	..313,870	..315,273	.....	..46,277	..46,277	.....	..361,550	.....	.....	.....	..1,031	04/25/2066	1.C FE
..12661N-AJ-3	..12661N-AJ-3	CSMC 2022-NM03 Trust CSMC 2022-NM03 B3	03/01/2026	Paydown	.....	.....	..(5,484)	..(1,224)	..(1,021)	.....	.....17	17	.....	.....(1,003)	.....	.....1,003	1,003	..13	03/25/2067	6. *
..12661N-AK-0	..12661N-AK-0	CSMC 2022-NM03 Trust CSMC 2022-NM03 ALOS	03/01/2026	Paydown	.....	.....	.....	..322	..293	.....	..(293)	..(293)	.....	.....	.....	.....	.....	..22	03/25/2067	6. *
..12661N-AL-8	..12661N-AL-8	0.000% 03/25/67	03/02/2026	Paydown	.....	.....	.....	..26,122	..27,344	.....	..(18,308)	..(17,530)	.....	..9,814	.....	.....(9,814)	(9,814)	..521	03/25/2067	6. *
..12661Y-BU-5	..12661Y-BU-5	CSMC 2021-INW1Trust CSMC 2021-INW1 ALOS	03/01/2026	Paydown	.....	.....	.....	..2,665	..2,606	.....	.....(2,606)	(2,606)	.....	.....	.....	.....	.....	..129	07/25/2056	6. *
..12666C-AF-0	..12666C-AF-0	CIWABS Asset-Backed Certificate CIL 2006-23 M1	03/25/2026	Paydown	.....	.....	..(30,983)	..(23,385)	..(24,573)	(892)	(162)	(1,054)	.....	..(25,628)	.....	..25,628	..25,628	..155	05/25/2037	6. FM
..12666U-AD-5	..12666U-AD-5	CIWABS Asset-Backed Certificate CIL 2006-15 A4	03/01/2026	Paydown	.....	..392,482	..385,339	..372,141	..437,865	.....	..(45,931)	..(45,931)	.....	..391,934	.....	.....548	548	..2,711	10/25/2046	1.A FM
..126670-AF-5	..126670-AF-5	CIWABS Asset-Backed Certificate CIL 2005-10	03/01/2026	Paydown	.....	..123	..123	121	123	.....	.....	.....	.....	..123	.....	.....	.....	.....1	02/25/2036	1.A FM
..126670-0X-2	..126670-0X-2	AFSA 5.993% 02/25/36	03/01/2026	Paydown	.....	..56,365	..56,365	..42,581	..51,923	.....	..4,442	..4,442	.....	..56,365	.....	.....	.....	..357	02/25/2036	1.A FM
..126670-JJ-5	..126670-JJ-5	CHL Mortgage Pass-Through Trus CHIL 2005-H169	03/01/2026	Paydown	.....	..4,258	..4,950	..4,492	..5,017	.....	..(562)	(562)	.....	..4,455	.....	.....(197)	(197)	..38	02/20/2036	5.C FM
..126670-TG-3	..126670-TG-3	CIWABS Asset-Backed Certificate CIL 2006-1 AFS	03/01/2026	Paydown	.....	..195,406	..195,406	..182,126	..182,466	.....	..12,919	..12,919	.....	..195,406	.....	.....	.....	..1,811	07/25/2036	1.A FM
..126670-VK-8	..126670-VK-8	CIWABS Asset-Backed Certificate CIL 2006-5 M2	03/25/2026	Paydown	.....	.....	..(3,686)	..(3,060)	..(3,156)	.....	..2,116	..2,116	.....	..(1,040)	.....	.....1,040	1,040	..9	08/25/2036	1.A FM
..126673-DR-0	..126673-DR-0	5.649% 10/25/34	03/01/2026	Paydown	.....	..122,838	..122,838	..122,180	..121,643	.....	..1,195	..1,195	.....	..122,838	.....	.....	.....	..796	10/25/2034	1.A FM
..126673-FJ-6	..126673-FJ-6	Countrywide Asset-Backed Certi CIL 2004-S03	03/25/2026	Paydown	.....	..31,853	..31,853	..29,715	..30,472	.....	..1,381	..1,381	.....	..31,853	.....	.....	.....	..226	03/25/2034	1.A FM
..126673-KS-0	..126673-KS-0	CIWABS Revolving Home Equity Lo CHIEL 2004-0	03/16/2026	Paydown	.....	..1,728	..1,728	..1,227	..1,402	.....	..326	..326	.....	..1,728	.....	.....	.....	..12	02/15/2034	1.A FM
..126673-VI-9	..126673-VI-9	CIWABS Asset-Backed Certificate CIL 2005-4B1	01/26/2026	Paydown	.....	.....	..(2,575)	..(1,282)	..(1,780)	.....	..1,780	..1,780	.....	.....	.....	.....	.....	.....	08/25/2035	2.C FM
..126673-VI-9	..126673-VI-9	CIWABS Asset-Backed Certificate CIL 2005-4B1	01/26/2026	Paydown	.....	.....	..(803)	..(566)	..(654)	.....	..654	.....	.....	.....	.....	.....	.....	.....	08/25/2035	5.C FM
..12667F-2J-3	..12667F-2J-3	Alternative Loan Trust 2005-1C CHALT 2005-10B	03/01/2026	Paydown	.....	..300,575	..300,589	..292,699	..292,786	.....	..7,803	..7,803	.....	..300,589	.....	.....(14)	(14)	..2,289	03/25/2035	1.A FM
..12667F-2J-3	..12667F-2J-3	1A3 5.500% 03/25/35	02/11/2026	AAIA SV-HSA HealthEquity Ded S	.....	..3,757,143	..3,857,672	..3,756,408	..3,757,529	.....	..(386)	(386)	.....	..3,757,143	.....	.....	.....	..41,256	03/25/2035	1.A FM
..12667F-3T-0	..12667F-3T-0	Alternative Loan Trust 2005-J1 CHALT 2005-01	03/01/2026	Paydown	.....	..81,412	..81,412	..76,284	..76,926	.....	..4,587	..4,587	.....	..81,412	.....	.....	.....	..746	02/25/2035	1.A FM
..12667F-4Q-5	..12667F-4Q-5	Alternative Loan Trust 2005-7C CHALT 2005-70B	03/25/2026	Paydown		..63,654	..59,643	..40,625	..40,198		..20,239	..20,239		..60,498		3,157	3,157	..455	03/01/2038	1.A FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
										10	11	12	13								14
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..12667F-4T-9		Alternative Loan Trust 2005-76 CIALT 2005-76B	03/25/2026	Paydown		51,579	51,579	35,329	34,840		16,394	16,394		51,235		344	344	358	03/01/2038	1.A FM
..12667F-5F-8		Alternative Loan Trust 2005-60 CIALT 2005-60B	03/01/2026	Paydown		13,277	13,280	12,525	11,818		1,461	1,461		13,280		(3)	(3)	183	04/25/2035	1.G FM
..12667F-5F-8		Alternative Loan Trust 2005-60 CIALT 2005-60B	02/01/2026	Paydown		41,194	38,245	36,070	34,035		7,167	7,167		41,202		(7)	(7)	254	04/25/2035	2.A FM
..12667F-5H-4		Alternative Loan Trust 2005-60 CIALT 2005-60B	03/01/2026	Paydown		145	138	133	120		25	25		145				1	04/25/2035	1.A FM
..12667F-5H-4		Alternative Loan Trust 2005-60 CIALT 2005-60B	03/01/2026	Paydown		2,024	2,024	1,984	1,787		237	237		2,024				28	04/25/2035	1.D FM
..12667F-5H-4		Alternative Loan Trust 2005-60 CIALT 2005-60B	02/01/2026	Paydown		6,278	5,834	5,719	5,150		1,130	1,130		6,279		(1)	(1)	38	04/25/2035	1.E FM
..12667F-SJ-0		Alternative Loan Trust 2005-4 CIALT 2005-4	03/01/2026	Paydown		22,851	21,601	19,184	17,726		5,128	5,128		22,855		(4)	(4)	183	04/25/2035	1.A FM
..12667F-7H-1		Alternative Loan Trust 2004-42 CIALT 2004-42	03/25/2026	Paydown		5,163	5,163	2,892	2,084		3,079	3,079		5,163				37	04/25/2035	1.A FM
..12667F-FA-8		Alternative Loan Trust 2004-42 CIALT 2004-42	03/01/2026	Paydown			20,622	6,599	8,339		(2,710)	(2,710)		5,648		(5,648)	(5,648)	314	04/25/2034	1.A FM
..12667F-FA-8		Alternative Loan Trust 2004-17 CIALT 2004-	03/01/2026	Paydown			6,430	5,465	5,648		(1,874)	(1,874)		3,774		(3,774)	(3,774)	98	04/25/2034	6. FM
..12667F-NH-1		Alternative Loan Trust 2004-36 CIALT 2004-	03/01/2026	Paydown		210,438	210,438	205,071	205,930		4,508	4,508		210,438				1,349	09/25/2034	1.A FM
..12667F-R6-4		Alternative Loan Trust 2004-36 CIALT 2004-	03/01/2026	Paydown		18,312	18,388	17,950	18,118		267	267		18,385		(74)	(74)	170	02/25/2035	1.A FM
..12667F-R6-4		Alternative Loan Trust 2004-27 CIALT 2004-	03/01/2026	Paydown		24,746	24,848	24,594	25,468		(619)	(619)		24,849		(103)	(103)	230	02/25/2035	2.C FM
..12667F-NH-3		Alternative Loan Trust 2005-30 CIALT 2005-30B	03/01/2026	Paydown		25,165	25,165	21,786	21,392		3,773	3,773		25,165				251	12/25/2034	1.A FM
..12667F-V5-9		Alternative Loan Trust 2005-35 CIALT 2005-	03/01/2026	Paydown		125,726	124,003	112,159	109,474		15,042	15,042		124,516		1,210	1,210	1,098	03/25/2035	1.A FM
..12667G-20-7		Alternative Loan Trust 2005-35 CIALT 2005-	03/01/2026	Paydown		7,842	7,842	6,283	5,653		2,189	2,189		7,842				108	09/25/2035	1.E FM
..12667G-20-7		Alternative Loan Trust 2005-35 CIALT 2005-	02/01/2026	Paydown		1,983	1,983	1,589	1,429		553	553		1,983				18	09/25/2035	1.G FM
..12667G-20-7		Alternative Loan Trust 2005-44 CIALT 2005-44	01/01/2026	Paydown		3,712	3,716	2,977	2,679		1,034	1,034		3,712				17	09/25/2035	2.A FM
..12667G-3L-5		Alternative Loan Trust 2005-43 CIALT 2005-43	03/25/2026	Paydown		459,952	459,952	337,396	288,304		171,648	171,648		459,952				3,285	10/25/2035	1.A FM
..12667G-5S-8		Alternative Loan Trust 2005-46 CIALT 2005-	03/01/2026	Paydown		29,752	29,752	26,282	27,679		2,072	2,072		29,752				191	10/25/2035	1.A FM
..12667G-6U-2		Alternative Loan Trust 2005-46 CIALT 2005-	03/01/2026	Paydown		7,745	7,762	6,493	5,416		2,338	2,338		7,754		(8)	(8)	64	10/25/2035	1.A FM
..12667G-6U-2		Alternative Loan Trust 2005-46 CIALT 2005-	03/01/2026	Paydown		2,506	2,513	2,377	1,931		580	580		2,511		(5)	(5)	28	10/25/2035	2.C FM
..12667G-6U-2		Alternative Loan Trust 2005-46 CIALT 2005-	01/01/2026	Paydown		2,050	2,053	1,942	1,577		473	473		2,050				10	10/25/2035	3.A FM
..12667G-6V-0		Alternative Loan Trust 2005-46 CIALT 2005-	01/01/2026	Paydown		427	427	395	377		50	50		427				2	10/25/2035	5.C FM
..12667G-6V-0		Alternative Loan Trust 2005-46 CIALT 2005-	01/23/2026	LSH Medco AMI		34,878	49,338	45,638	43,532		20	20		43,551		(8,673)	(8,673)	392	10/25/2035	5.C FM
..12667G-7G-2		Alternative Loan Trust 2005-46 CIALT 2005-	03/25/2026	Paydown				62	62		(62)	(62)						12	10/25/2035	5.A FE

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
										10	11	12	13								14
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..12667G-7H-0		Alternative Loan Trust 2005-46 CIALT 2005-46CB A14 5.500% 10/25/35	03/01/2026	Paydown		13,637	13,668	11,744	9,987		3,756	3,756		13,654		(16)	(16)	108	10/25/2035	1.A FM ...
..12667G-4H-6		Alternative Loan Trust 2005-13 CIALT 2005-13CB A8 5.500% 05/25/35	03/01/2026	Paydown		6,534	5,786	5,301	5,032		851	851		5,883		651	651	62	05/25/2035	1.A FM ...
..12667G-DA-8		Alternative Loan Trust 2005-13 CIALT 2005-13A1 4.343% 05/25/35	03/25/2026	Paydown		55,888	55,888	40,462	40,460		15,429	15,429		55,888				403	05/25/2035	1.A FM ...
..12667G-EP-4		Alternative Loan Trust 2005-90 CIALT 2005-90A15 4.293% 05/25/35	03/25/2026	Paydown		86,394	89,359	72,902	74,536		14,294	14,294		88,830		(2,436)	(2,436)	715	05/25/2035	1.A FM ...
..12667G-HB-9		Alternative Loan Trust 2005-18 CIALT 2005-18A1 4.493% 07/25/35	03/25/2026	Paydown		5,178	5,178	3,646	3,087		2,081	2,081		5,178				34	07/25/2035	1.A FM ...
..12667G-L2-0		Alternative Loan Trust 2005-16 CIALT 2005-16A13 5.500% 07/25/35	03/01/2026	Paydown		1,305	1,305	1,019	866		439	439		1,305				10	07/25/2035	1.A FM ...
..12667G-US-3		Alternative Loan Trust 2005-11 CIALT 2005-11CB A2 4.293% 06/25/35	03/25/2026	Paydown		2,582	2,582	1,878	1,797		785	785		2,582				19	06/25/2035	1.A FM ...
..12667G-LB-4		Alternative Loan Trust 2005-27 CIALT 2005-27A2 5.253% 08/25/35	03/01/2026	Paydown		110,783	110,783	102,229	99,829		10,954	10,954		110,783				1,186	08/25/2035	1.A FM ...
..12667G-WA-8		Alternative Loan Trust 2005-22 CIALT 2005-22A1 A5 5.500% 06/25/35	03/01/2026	Paydown			130	79	72		(46)	(46)		25		(25)	(25)	1	06/25/2035	1.A FM ...
..12667G-WF-7		Alternative Loan Trust 2005-16 CIALT 2005-16A4 4.273% 06/25/35	03/25/2026	Paydown		77,180	77,180	71,095	70,393		6,787	6,787		77,180				560	06/25/2035	1.A FM ...
..12667G-RV-7		Alternative Loan Trust 2005-17 CIALT 2005-17A1 4.313% 07/25/35	03/25/2026	Paydown		152,817	152,817	136,862	136,348		16,469	16,469		152,817				1,174	07/25/2035	1.A FM ...
..12667G-TB-6		Alternative Loan Trust 2005-19 CIALT 2005-19A6 5.500% 08/25/35	03/01/2026	Paydown		2,241	2,241	1,360	1,226		1,016	1,016		2,241				20	08/25/2035	1.A FM ...
..12667G-TS-2		Alternative Loan Trust 2005-26 CIALT 2005-26A2CB A6 5.500% 07/25/35	03/01/2026	Paydown		6,150	6,150	5,417	4,445		1,706	1,706		6,150				56	07/25/2035	1.A FM ...
..12667G-UV-7		Alternative Loan Trust 2005-24 CIALT 2005-24A1B 5.163% 07/20/35	03/01/2026	Paydown		15,084	15,084	10,153	10,470		4,613	4,613		15,084				121	07/20/2035	1.A FM ...
..12667G-VF-7		Alternative Loan Trust 2005-16 CIALT 2005-16A5 4.293% 07/25/35	03/25/2026	Paydown		2,756	2,756	2,095	2,070		686	686		2,756				24	07/25/2035	1.A FM ...
..12667G-WF-6		Alternative Loan Trust 2005-36 CIALT 2005-36A1A 4.413% 09/25/35	03/25/2026	Paydown		55,804	56,456	48,446	51,775		4,629	4,629		56,404		(600)	(600)	362	08/25/2035	1.A FM ...
..12667G-WV-1		Alternative Loan Trust 2005-28 CIALT 2005-28CB A6 5.500% 08/25/35	03/01/2026	Paydown		76,690	77,559	74,070	70,257		7,221	7,221		77,478		(788)	(788)	714	08/25/2035	2.C FM ...
..12667G-VS-7		Alternative Loan Trust 2005-34 CIALT 2005-34CB A10 4.293% 09/25/35	03/25/2026	Paydown		18,626	18,626	12,327	9,129		9,497	9,497		18,626				134	09/25/2035	1.A FM ...
..12667G-VS-7		Alternative Loan Trust 2005-34 CIALT 2005-34CB A10 4.293% 09/25/35	03/25/2026	Paydown		3,009	3,009	1,672			1,337	1,337		3,009				11	09/25/2035	1.A FM ...
..12667G-VS-5		Alternative Loan Trust 2005-34 CIALT 2005-34A11 4.193% 09/25/35	03/25/2026	Paydown		15,879	15,879	10,851	7,876		8,003	8,003		15,879				111	09/25/2035	1.A FM ...
..12667G-VX-6		Alternative Loan Trust 2005-28 CIALT 2005-28CB A1 4.193% 08/25/35	02/25/2026	Paydown		9,452	9,452	4,890	4,580		4,872	4,872		9,452				56	08/25/2035	1.A FM ...
..12667G-VX-6		Alternative Loan Trust 2005-28 CIALT 2005-28CB A1 4.193% 08/25/35	03/25/2026	Paydown		3,940	3,940	2,038	1,909		2,031	2,031		3,940				41	08/25/2035	1.A FM ...
..12667G-WK-4		Alternative Loan Trust 2005-30 CIALT 2005-30CB A1 4.543% 08/25/35	03/13/2026	Paydown		26,722	26,752	17,008	15,932		10,790	10,790		26,722				192	08/25/2035	1.A FM ...
..12667G-WK-4		Alternative Loan Trust 2005-30 CIALT 2005-30CB A1 4.543% 08/25/35	03/25/2026	Paydown		9	9	6	5		4	4		9					08/25/2035	1.A FM ...
..12667G-VX-5		Alternative Loan Trust 2005-31 CIALT 2005-31A1 4.353% 08/25/35	03/25/2026	Paydown		17,654	17,654	16,339			1,316	1,316		17,654				95	08/25/2035	1.A FM ...
..12667L-WF-9		CIAHS Asset-Backed Certificate CIL 2006-21 III 4.138% 05/25/37	03/25/2026	Paydown			1,264	430	583		(600)	(600)		(17)		17	17	21	05/25/2037	1.A FM ...

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..12668A-4B-8	Alternative Loan Trust 2005-III CIALT 2005-III1A1 4.393% 01/25/36	03/25/2026	Paydown		27,498	27,498	24,329	23,888		3,609	3,609		27,498				155	01/25/2036	1.A FM
..12668A-5X-9	Alternative Loan Trust 2005-82 CIALT 2005-82A1 4.333% 02/25/36	03/25/2026	Paydown		111,731	108,484	87,541	89,259		19,738	19,738		108,987		2,734	2,734	787	02/25/2036	1.A FM
..12668A-42-1	Alternative Loan Trust 2005-64 CIALT 2005-64CB 1A15 5.500% 12/25/35	03/01/2026	Paydown		40,708	40,708	32,135	33,184		7,524	7,524		40,708				350	12/25/2035	1.A FM
..12668A-BD-6	Alternative Loan Trust 2005-46 CIALT 2005-46CB 1A20 5.500% 10/25/35	03/01/2026	Paydown		29,209	29,272	23,007	19,320		9,919	9,919		29,239		(30)	(30)	232	10/25/2035	1.A FM
..12668A-BD-6	Alternative Loan Trust 2005-46 CIALT 2005-46CB 1A20 5.500% 10/25/35	03/01/2026	Paydown		3,714	3,725	3,446	2,833		889	889		3,722		(8)	(8)	40	10/25/2035	2.C RM
..12668A-BD-6	Alternative Loan Trust 2005-46 CIALT 2005-46CB 1A20 5.500% 10/25/35	01/01/2026	Paydown		3,039	3,043	2,815	2,315		725	725		3,039				14	10/25/2035	3.A FM
..12668A-BE-4	Alternative Loan Trust 2005-46 CIALT 2005-46CB 1A21 5.500% 10/25/35	03/01/2026	Paydown		12,921	12,949	9,360	9,254		3,681	3,681		12,935		(14)	(14)	103	10/25/2035	1.A FM
..12668A-C4-5	Alternative Loan Trust 2005-51 CIALT 2005-511A1 4.483% 11/25/35	03/25/2026	Paydown		2,630	2,630	1,591	1,458		1,171	1,171		2,630				20	11/25/2035	1.A FM
..12668A-CG-8	Alternative Loan Trust 2005-51 CIALT 2005-511A1 4.430% 11/20/35	03/20/2026	Paydown		30,582	30,582	26,394	27,786		2,796	2,796		30,582				235	11/20/2035	1.A FM
..12668A-CG-8	Alternative Loan Trust 2005-51 CIALT 2005-511A1 4.430% 11/20/35	03/20/2026	Paydown		21,839	21,839	21,172	21,349		490	490		21,839				168	11/20/2035	1.E FM
..12668A-CQ-8	Alternative Loan Trust 2005-51 CIALT 2005-512A1 4.390% 11/20/35	03/20/2026	Paydown		13,367	13,367	10,457	8,432		2,299	2,299		13,367				73	11/20/2035	1.A FM
..12668A-CQ-8	Alternative Loan Trust 2005-51 CIALT 2005-512A1 4.390% 11/20/35	03/11/2026	ANY Medco AMI		683,975	767,925	683,227			842	842		684,069		(94)	(94)	4,135	11/20/2035	1.A FM
..12668A-FH-2	Alternative Loan Trust 2005-48 CIALT 2005-48T1 1A6 5.500% 11/25/35	02/01/2026	Paydown			2	2	1					1		(1)	(1)		11/25/2035	1.A FM
..12668A-FH-0	Alternative Loan Trust 2005-52 CIALT 2005-52CB 1A1 4.193% 11/25/35	03/25/2026	Paydown		15,410	15,512	10,874	8,619		6,801	6,801		15,420		(10)	(10)	101	11/25/2035	1.A FM
..12668A-GN-9	Alternative Loan Trust 2005-56 CIALT 2005-561A1 5.253% 11/25/35	03/25/2026	Paydown		26,047	26,047	23,116	23,165		2,882	2,882		26,047				188	11/25/2035	1.A FM
..12668A-GT-6	Alternative Loan Trust 2005-56 CIALT 2005-562A2 5.955% 11/25/35	03/01/2026	Paydown		4,225	4,225	3,464	4,555		(329)	(329)		4,225				28	11/25/2035	5.C RM
..12668A-HG-3	Alternative Loan Trust 2005-56 CIALT 2005-565A3 4.573% 11/25/35	03/25/2026	Paydown		928	2,118	490	2,223		(47)	(47)		2,176		(1,247)	(1,247)	13	11/25/2035	6. FM
..12668A-JF-3	Alternative Loan Trust 2005-J1 CIALT 2005-J11A7 5.500% 11/25/35	03/01/2026	Paydown		1,109	1,141	911	600		509	509		1,109				6	11/25/2035	1.A FM
..12668A-JS-5	Alternative Loan Trust 2005-J1 CIALT 2005-J11A1 5.000% 02/28/23	03/01/2026	Paydown			2,384	872	924		(305)	(305)		619		(619)	(619)	(10)	02/28/2023	1.A FM
..12668A-KP-9	Alternative Loan Trust 2005-53 CIALT 2005-5312A1 6.000% 11/25/35	03/01/2026	Paydown		136,375	139,026	86,971	85,809		52,976	52,976		138,785		(2,410)	(2,410)	567	11/25/2035	1.A FM
..12668A-LS-2	Alternative Loan Trust 2005-52 CIALT 2005-5252CB 1A10 5.293% 11/25/35	03/25/2026	Paydown		33,574	33,797	25,904	21,033		12,566	12,566		33,589		(25)	(25)	281	11/25/2035	1.A FM
..12668A-LV-5	Alternative Loan Trust 2005-56 CIALT 2005-562A3 5.353% 11/25/35	03/01/2026	Paydown		28,240	28,240	23,362	23,842		4,398	4,398		28,240				163	11/25/2035	1.A FM
..12668A-PB-5	Alternative Loan Trust 2005-54 CIALT 2005-54CB 1A8 5.500% 11/25/35	03/01/2026	Paydown		42,783	42,449	36,206	31,474		11,065	11,065		42,539		254	254	426	11/25/2035	1.A FM
..12668A-Q2-4	Alternative Loan Trust 2005-J1 CIALT 2005-J14A3 5.500% 12/25/35	03/01/2026	Paydown		12,163	13,104	7,663	7,391		5,298	5,298		12,689		(526)	(526)	118	12/25/2035	1.A FM
..12668A-QH-1	Alternative Loan Trust 2005-51 CIALT 2005-514A1 4.430% 11/20/35	03/20/2026	Paydown		42,301	42,301	38,897	38,924		3,377	3,377		42,301				296	11/20/2035	1.A FM
..12668A-RH-0	Alternative Loan Trust 2005-59 CIALT 2005-591A2C 4.812% 11/20/35	03/20/2026	Paydown		221	222	59	58		163	163		221					11/20/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
										10	11	12	13								14	
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..12668A-TT-2	..12668A-TT-2	Alternative Loan Trust 2005-62 CIVALT 2005-62 2A1 4.95% 12/25/35	03/01/2026	Paydown .....	.....	48,939	48,939	45,640	46,171	.....	2,768	.....	2,768	.....	48,939	.....	.....	.....	80	12/25/2035	1.0 FM	...
..12668A-W6-9	..12668A-W6-9	Alternative Loan Trust 2005-73 CIVALT 2005-73CB 2A4 5.75% 01/25/36	03/01/2026	Paydown .....	.....	33,264	33,328	16,246	15,810	.....	17,484	.....	17,484	.....	33,294	.....	(30)	(30)	386	01/25/2036	1.A FM	...
..12668A-X9-1	..12668A-X9-1	Alternative Loan Trust 2005-65 CIVALT 2005-65CB 1A7 5.50% 01/25/36	03/01/2026	Paydown .....	.....	1,639	1,639	1,073	.....	.....	566	.....	566	.....	1,639	.....	.....	.....	8	01/25/2036	1.A FM	...
..12668A-Y6-6	..12668A-Y6-6	Alternative Loan Trust 2005-63 CIVALT 2005-63 1A1 4.68% 12/25/35	03/01/2026	Paydown .....	.....	27,620	25,368	20,933	23,350	.....	2,193	.....	2,193	.....	25,543	.....	2,076	2,076	316	12/25/2035	1.A FM	...
..12668A-YC-3	..12668A-YC-3	Alternative Loan Trust 2005-62 CIVALT 2005-62 2A2 0.00% 12/25/35	03/01/2026	Paydown .....	.....	.....	.....	.....	.....	8,283	(8,293)	.....	.....	.....	.....	.....	.....	.....	.....	12/25/2035	6. FE	.....
..12668A-ZP-3	..12668A-ZP-3	Alternative Loan Trust 2005-64 CIVALT 2005-64CB 1A4 5.50% 12/25/35	03/01/2026	Paydown .....	.....	107,668	107,668	93,205	92,722	.....	14,936	.....	14,936	.....	107,668	.....	.....	.....	927	12/25/2035	1.A FM	...
..12668A-ZX-6	..12668A-ZX-6	Alternative Loan Trust 2005-64 CIVALT 2005-64CB 1A12 4.59% 12/25/35	03/25/2026	Paydown .....	.....	44,265	44,265	36,132	36,044	.....	8,221	.....	8,221	.....	44,265	.....	.....	.....	320	12/25/2035	1.A FM	...
..12668B-BN-2	..12668B-BN-2	Alternative Loan Trust 2005-81 CIVALT 2005-81 1A1 4.35% 02/25/37	03/25/2026	Paydown .....	.....	114,112	114,112	97,878	97,349	.....	16,763	.....	16,763	.....	114,112	.....	.....	.....	849	02/25/2037	1.A FM	...
..12668B-CH-4	..12668B-CH-4	Alternative Loan Trust 2005-77 CIVALT 2005-77T1 1A3 4.19% 02/25/36	02/25/2026	Paydown .....	.....	.....	51	19	17	.....	(14)	.....	(14)	.....	3	.....	(3)	(3)	.....	02/25/2036	1.A FM	...
..12668B-QL-5	..12668B-QL-5	Alternative Loan Trust 2005-77 CIVALT 2005-77T1 2A2 6.00% 02/25/36	03/01/2026	Paydown .....	.....	22,087	21,653	12,608	11,031	.....	10,837	.....	10,837	.....	21,869	.....	219	219	396	02/25/2036	1.E FM	...
..12668B-QL-5	..12668B-QL-5	Alternative Loan Trust 2005-77 CIVALT 2005-77T1 2A2 6.00% 02/25/36	02/01/2026	Paydown .....	.....	7,483	7,488	4,360	3,815	.....	3,671	.....	3,671	.....	7,486	.....	(2)	(2)	95	02/25/2036	1.0 FM	...
..12668B-QL-5	..12668B-QL-5	Alternative Loan Trust 2005-77 CIVALT 2005-77T1 2A2 6.00% 02/25/36	01/01/2026	Paydown .....	.....	9,976	9,976	5,809	5,082	.....	4,894	.....	4,894	.....	9,976	.....	.....	.....	77	02/25/2036	2.B FM	...
..12668B-E3-4	..12668B-E3-4	Alternative Loan Trust 2005-85 CIVALT 2005-85CB 2A2 5.50% 02/25/36	03/01/2026	Paydown .....	.....	467	467	435	382	.....	84	.....	84	.....	467	.....	.....	.....	6	02/25/2036	1.A FM	...
..12668B-E3-4	..12668B-E3-4	Alternative Loan Trust 2005-85 CIVALT 2005-85CB 2A2 5.50% 02/25/36	02/01/2026	Paydown .....	.....	925	901	840	738	.....	167	.....	167	.....	905	.....	20	20	9	02/25/2036	1.B FM	...
..12668B-E3-4	..12668B-E3-4	Alternative Loan Trust 2005-85 CIVALT 2005-85CB 2A2 5.50% 02/25/36	01/01/2026	Paydown .....	.....	900	901	840	738	.....	162	.....	162	.....	900	.....	.....	.....	4	02/25/2036	1.0 FM	...
..12668B-EK-5	..12668B-EK-5	Alternative Loan Trust 2005-85 CIVALT 2005-85CB 2A5 4.93% 02/25/36	03/25/2026	Paydown .....	.....	58,980	58,466	43,323	41,657	.....	16,952	.....	16,952	.....	58,609	.....	371	371	441	02/25/2036	1.A FM	...
..12668B-FD-0	..12668B-FD-0	Alternative Loan Trust 2005-86 CIVALT 2005-86CB 1A4 5.50% 02/25/36	03/01/2026	Paydown .....	.....	16,832	17,263	13,065	9,612	.....	7,415	.....	7,415	.....	17,026	.....	(195)	(195)	175	02/25/2036	1.A FM	...
..12668B-FE-8	..12668B-FE-8	Alternative Loan Trust 2005-86 CIVALT 2005-86CB 1A5 5.50% 02/25/36	03/01/2026	Paydown .....	.....	4,463	4,577	2,689	2,368	.....	2,143	.....	2,143	.....	4,511	.....	(48)	(48)	46	02/25/2036	1.A FM	...
..12668B-FO-9	..12668B-FO-9	Alternative Loan Trust 2005-80 CIVALT 2005-80CB 2A1 6.00% 02/25/36	03/01/2026	Paydown .....	.....	31,993	31,993	30,239	31,171	.....	822	.....	822	.....	31,993	.....	.....	.....	322	02/25/2036	5.0 FM	...
..12668B-KF-9	..12668B-KF-9	Alternative Loan Trust 2006-J1 CIVALT 2006-J1 1A9 5.50% 02/25/36	03/01/2026	Paydown .....	.....	13,203	13,139	11,438	9,727	.....	3,513	.....	3,513	.....	13,240	.....	(36)	(36)	149	02/25/2036	3.A FM	...
..12668B-LD-3	..12668B-LD-3	Alternative Loan Trust 2006-2C CIVALT 2006-2CB 1A4 4.19% 03/25/36	03/25/2026	Paydown .....	.....	.....	(791)	(281)	(198)	.....	183	.....	183	.....	(74)	.....	74	74	3	03/25/2036	1.A FM	...
..12668B-WI-6	..12668B-WI-6	Alternative Loan Trust 2006-51 CIVALT 2006-512 A5 6.00% 04/25/36	03/01/2026	Paydown .....	.....	.....	(22)	(10)	.....	.....	.....	.....	.....	.....	(10)	.....	10	10	.....	04/25/2036	1.A FM	...
..12668B-PH-9	..12668B-PH-9	Alternative Loan Trust 2006-4C CIVALT 2006-4CB 1A1 6.00% 04/25/36	03/01/2026	Paydown .....	.....	2,084	1,880	1,141	879	485	559	.....	1,054	.....	1,933	.....	151	151	27	04/25/2036	1.A FM	...
..12668B-PP-2	..12668B-PP-2	Alternative Loan Trust 2006-4C CIVALT 2006-4CB 1A3 4.49% 04/25/36	03/25/2026	Paydown .....	.....	7,761	7,003	2,795	2,476	.....	5,022	.....	5,022	.....	7,498	.....	263	263	76	04/25/2036	1.A FM	...
..12668B-PR-8	..12668B-PR-8	Alternative Loan Trust 2006-4C CIVALT 2006-4CB 1A5 6.00% 04/25/36	03/01/2026	Paydown .....	.....	4,200	3,827	2,320	1,776	.....	2,253	.....	2,253	.....	4,029	.....	170	170	54	04/25/2036	1.A FM	...
..12668B-PS-6	..12668B-PS-6	Alternative Loan Trust 2006-4C CIVALT 2006-4CB 1A6 6.00% 04/25/36	03/01/2026	Paydown .....	.....	36,302	32,757	19,871	15,215	.....	19,464	.....	19,464	.....	34,680	.....	1,623	1,623	466	04/25/2036	1.A FM	...

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..126688-PV-3	Alternative Loan Trust 2006-4C CIVALT 2006-4CB	03/01/2026	Paydown		14,961	14,961	13,179	12,088		2,873		2,873		14,961				137	04/25/2036	2.C FM
..126688-PV-3	Alternative Loan Trust 2006-4C CIVALT 2006-4CB	03/11/2026	AANY Medco AMI		1,385,318	1,954,747	1,721,889	1,579,377		(12,449)		(12,449)		1,566,928		(181,610)	(181,610)	29,864	04/25/2036	2.C FM
..126688-QA-4	Alternative Loan Trust 2006-4C CIVALT 2006-4CB	03/01/2026	Paydown		430	430	418	366		64		64		430				6	04/25/2036	4.B FM
..126688-QA-4	Alternative Loan Trust 2006-4C CIVALT 2006-4CB	02/01/2026	Paydown		855	855	831	727		128		128		855				6	04/25/2036	4.C FM
..126688-RX-3	Alternative Loan Trust 2006-6C CIVALT 2006-6CB	03/25/2026	Paydown		44,048	51,374	34,872	35,430		8,947		8,947		44,376		(329)	(329)	287	05/25/2036	1.A FM
..126688-UA-9	Alternative Loan Trust 2006-6C CIVALT 2006-6CB	01/01/2026	Paydown		14,426	19,016	18,946	17,872		(3,446)		(3,446)		14,426				87	05/25/2036	5.A FM
..126688-UA-9	Alternative Loan Trust 2006-12 CIVALT 2006-6CB	01/23/2026	LSM Medco AMI		776,154	975,841	972,246	917,132		(1,441)		(1,441)		915,691		(139,536)	(139,536)	7,753	05/25/2036	5.A FM
..126688-WH-9	Alternative Loan Trust 2006-12 CIVALT 2006-6CB	02/01/2026	Paydown		5,101	4,868	2,562	1,803		3,306		3,306		5,110		(9)	(9)	32	05/25/2036	1.A FM
..126688-XD-0	Alternative Loan Trust 2006-12 CIVALT 2006-6CB	02/01/2026	Paydown		425	433	345	228		202		202		429		(4)	(4)	4	05/25/2036	2.A FM
..126688-XD-0	Alternative Loan Trust 2006-12 CIVALT 2006-6CB	01/01/2026	Paydown		1,301	1,214	968	638		663		663		1,301				7	05/25/2036	2.C FM
..126688-YF-5	CHL Mortgage Pass-Through Trus CIVL 2006-10	02/25/2026	Paydown		1,603	1,529	646	588		1,017		1,017		1,605		(3)	(3)	7	05/25/2036	1.A FM
..126694-2A-5	CHL Mortgage Pass-Through Trus CIVL 2006-10	01/25/2026	Paydown			11	3	3		(3)		(3)							05/25/2036	1.A FM
..126694-2K-3	CHL Mortgage Pass-Through Trus CIVL 2006-HB3	01/25/2026	Paydown			2	1	1		(1)		(1)							05/25/2036	1.A FM
..126694-3V-2	CHL Mortgage Pass-Through Trus CIVL 2005-HB6	03/01/2026	Paydown		6,530	6,530	5,980	6,070		459		459		6,530				46	05/20/2036	1.A FM
..126694-3D-0	CHL Mortgage Pass-Through Trus CIVL 2006-HB2	03/01/2026	Paydown		1,622	1,622	1,446	1,735		(114)		(114)		1,622				13	10/20/2035	1.A FM
..126694-D2-1	CHL Mortgage Pass-Through Trus CIVL 2005-18	03/01/2026	Paydown		12,184	12,184	10,068	10,327		1,857		1,857		12,184				110	04/20/2036	1.A FM
..126694-EP-9	CHL Mortgage Pass-Through Trus CIVL 2005-20	02/25/2026	Paydown		370	329	230	220		123		123		343		27	27	12	10/25/2035	1.A FM
..126694-FD-5	CHL Mortgage Pass-Through Trus CIVL 2006-12	03/01/2026	Paydown		6,825	6,947	4,513	4,371		2,530		2,530		6,901		(76)	(76)	64	10/25/2035	1.A FM
..126694-G9-3	CHL Mortgage Pass-Through Trus CIVL 2005-R3 AS	02/01/2026	Paydown		43,717	43,717	21,708	21,121		22,596		22,596		43,717				221	04/25/2036	1.A FM
..126694-JH-2	CHL Mortgage Pass-Through Trus CIVL 2006-6 A1	03/01/2026	Paydown				7,437	4,889	2,983	(7,872)		(4,889)		3				(593)	09/25/2035	6.FE
..126694-K3-1	CHL Mortgage Pass-Through Trus CIVL 2006-6 A1	03/01/2026	Paydown			7	4	3								(3)	(3)		04/25/2036	1.A FM
..126694-K3-1	CHL Mortgage Pass-Through Trus CIVL 2006-6 A1	02/01/2026	Paydown			6,727	4,144	3,379		(27)		(27)		3,351		(3,351)	(3,351)	135	04/25/2036	1.D FM
..126694-K3-1	CHL Mortgage Pass-Through Trus CIVL 2005-24	01/01/2026	Paydown			1													04/25/2036	1.G FM
..126694-KV-9	CHL Mortgage Pass-Through Trus CIVL 2005-24	03/01/2026	Paydown		89	89	76	49		41		41		89				1	11/25/2035	3.A FM
..126694-KV-9	CHL Mortgage Pass-Through Trus CIVL 2005-24	02/01/2026	Paydown		1,933	1,949	1,649	1,065		877		877		1,942		(9)	(9)	16	11/25/2035	3.B FM
..126694-KV-9	CHL Mortgage Pass-Through Trus CIVL 2005-24	01/01/2026	Paydown		421	69	59	38		383		383		421				2	11/25/2035	3.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
										10	11	12	13								14
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..126694-LU-0		CHL Mortgage Pass-Through Trus CML 2005-22	03/01/2026	Paydown		9,892	9,892	8,110	8,340		1,552		1,552		9,892				79	11/25/2035	1.A FM
..126694-W7-0		CHL Mortgage Pass-Through Trus CML 2006-045	03/25/2026	Paydown		158	(2,356)	(310)	(174)		136		136		(37)		195	195	21	04/25/2046	1.A FM
..126694-W7-0		CHL Mortgage Pass-Through Trus CML 2005-HB7	03/01/2026	Paydown		108,478	108,478	93,317	95,806		12,673		12,673		108,478				559	11/20/2035	1.A FM
..126694-W7-8		CHL Mortgage Pass-Through Trus CML 2005-26	03/01/2026	Paydown		186	186	169	127		59		59		186				3	11/25/2035	4.A FM
..126694-W7-8		CHL Mortgage Pass-Through Trus CML 2005-26	02/01/2026	Paydown		177	177	161	121		56		56		177				2	11/25/2035	4.B FM
..126694-W7-8		CHL Mortgage Pass-Through Trus CML 2005-26	01/01/2026	Paydown		4,484	4,484	4,074	3,656		1,427		1,427		4,484				21	11/25/2035	4.C FM
..126694-W7-8		CHL Mortgage Pass-Through Trus CML 2005-26	03/01/2026	Paydown		2,014	2,014	1,473	1,367		647		647		2,014				28	11/25/2035	4.A FM
..126694-W7-8		CHL Mortgage Pass-Through Trus CML 2005-26	02/01/2026	Paydown		50,472	50,472	36,899	34,260		16,212		16,212		50,472				240	11/25/2035	4.B FM
..126694-W7-8		CHL Mortgage Pass-Through Trus CML 2006-045	03/25/2026	Paydown		1,305	2,279	592	515		941		941		1,455		(151)	(151)	15	04/25/2046	1.A FM
..126694-W7-1		CHL Mortgage Pass-Through Trus CML 2005-30	03/25/2026	Paydown		25,958	25,958	13,259	11,477		14,481		14,481		25,958				272	01/25/2036	1.A FM
..126694-W7-1		CHL Mortgage Pass-Through Trus CML 2005-30	03/01/2026	Paydown		10,941	10,941	10,211	6,995		4,355		4,355		10,941				141	01/25/2036	1.A FM
..126694-W7-6		Alternative Loan Trust 2006-0A CMLT 2006-042	03/01/2026	Paydown					115		(115)		(115)						5	05/20/2046	6. FE
..126694-W7-7		CHL Mortgage Pass-Through Trus CML 2005-H10	03/01/2026	Paydown		23,301	23,301	18,197	20,884		2,618		2,618		23,301				197	02/20/2036	1.A FM
..126694-W7-7		CHL Mortgage Pass-Through Trus CML 2005-H10	02/01/2026	Paydown		4,322	4,322	3,690	4,308		14		14		4,322				18	02/20/2036	1.B FM
..126694-W7-7		CHL Mortgage Pass-Through Trus CML 2005-H10	03/01/2026	Paydown		5,109	5,109	4,360	5,091		19		19		5,109				57	02/20/2036	1.C FM
..126694-W7-7		CHL Mortgage Pass-Through Trus CML 2005-H10	03/01/2026	Paydown		1,851	1,851	1,584	1,848		4		4		1,851				21	02/20/2036	1.D FM
..126694-W7-7		CHL Mortgage Pass-Through Trus CML 2005-H10	01/01/2026	Paydown		4,315	4,315	3,736	4,343		(27)		(27)		4,315				16	02/20/2036	1.F FM
..126694-W7-7		CHL Mortgage Pass-Through Trus CML 2005-H10	03/01/2026	Paydown		8,431	8,431	7,300	8,485		(54)		(54)		8,431				92	02/20/2036	1.G FM
..126694-W7-7		CHL Mortgage Pass-Through Trus CML 2005-H10	03/01/2026	Paydown		209,763	209,763	185,851	191,550		18,213		18,213		209,763				1,777	02/20/2036	1.A FM
..126694-W7-8		CHL Mortgage Pass-Through Trus CML 2006-HB1	02/01/2026	Paydown		111,474	111,474	99,485	61,726		10,329		10,329		111,474				598	03/20/2036	1.A FM
..126694-W7-8		CHL Mortgage Pass-Through Trus CML 2006-HB1	02/11/2026	Various		4,292,262	4,660,564	4,236,708	2,028,186		(990)		(990)		4,292,262				33,550	03/20/2036	1.A FM
..126694-W7-8		CHL Mortgage Pass-Through Trus CML 2006-HB1	03/01/2026	Paydown		15,686	15,334	14,409	14,564		786		786		15,350		336	336	68	03/20/2036	1.A FM
..126694-W7-9		CHL Mortgage Pass-Through Trus CML 2003-HB2	03/01/2026	Paydown		9,710	9,710	8,727	8,766		944		944		9,710				79	03/20/2036	1.A FM
..126694-W7-9		CHL Mortgage Pass-Through Trus CML 2003-HB2	03/01/2026	Paydown		7,567	7,567	7,571	7,573		(6)		(6)		7,567				26	07/19/2033	1.A FM
..126694-W7-9		CHL Mortgage Pass-Through Trus CML 2003-HB2	03/01/2026	Paydown		1,917	1,917	1,898	1,905		12		12		1,917				13	05/25/2033	1.A FM
..126694-W7-9		CHL Mortgage Pass-Through Trus CML 2002-HB1	03/01/2026	Paydown			5,306	259	259										5	11/25/2032	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..126690-D5-4	CHL Mortgage Pass-Through Trus C1HL 2003-H161 M 4.672% 05/19/33	Paydown			..937	..937	..656	..865	.....	..273	.....	..273	.....	..937	.....	.....	.....	..7	05/19/2033	5.B FM	
..12669F-23-7	CHL Mortgage Pass-Through Trus C1HL 2004-20 1A1 4.593% 10/25/34	Paydown			..130,889	..130,889	..115,554	..119,326	.....	..11,563	.....	..11,563	.....	..130,889	.....	.....	.....	..1,056	10/25/2034	1.A FM	
..12669F-3D-3	CHL Mortgage Pass-Through Trus C1HL 2004-H165 4A1 5.107% 04/20/35	Paydown			..36,045	..36,045	..32,286	..34,334	.....	..1,710	.....	..1,710	.....	..36,045	.....	.....	.....	..183	04/20/2035	1.A FM	
..12669F-D5-9	CHL Mortgage Pass-Through Trus C1HL 2004-10 M 5.000% 07/25/34	Paydown			..7,741	..9,114	..3,190	..3,515	.....	..4,577	.....	..4,577	.....	..8,092	.....	..(352)	..(352)	..76	07/25/2034	1.A FM	
..12669F-L9-2	CHL Mortgage Pass-Through Trus C1HL 2004-12 2A1 5.240% 08/25/34	Paydown			..171,179	..171,179	..165,093	..158,880	.....	..6,086	.....	..6,086	.....	..171,179	.....	.....	.....	..840	08/25/2034	1.A FM	
..12669F-M3-4	CHL Mortgage Pass-Through Trus C1HL 2004-12 4A1 5.295% 08/25/34	Paydown			..52,943	..52,943	..51,649	..51,621	.....	..1,322	.....	..1,322	.....	..52,943	.....	.....	.....	..439	08/25/2034	1.A FM	
..12669F-M6-7	CHL Mortgage Pass-Through Trus C1HL 2004-12 7A1 6.071% 08/25/34	Paydown			..49,481	..49,481	..45,261	..45,098	.....	..4,383	.....	..4,383	.....	..49,481	.....	.....	.....	..487	08/25/2034	1.A FM	
..12669F-N2-5	CHL Mortgage Pass-Through Trus C1HL 2004-12 9A1 5.303% 08/25/34	Paydown			..171,873	..171,873	..159,569	..158,880	.....	..12,993	.....	..12,993	.....	..171,873	.....	.....	.....	..1,143	08/25/2034	1.A FM	
..12669F-P2-3	CHL Mortgage Pass-Through Trus C1HL 2004-3 M 1M 12.300% 08/25/34	Paydown			..(3,773)	..(3,773)	..(47)	..(47)	.....	..14	.....	..14	.....	..(33)	.....	..33	..33	..7	08/25/2034	6. FM	
..12669F-QD-8	CHL Mortgage Pass-Through Trus C1HL 2004-12 5.750% 04/25/34	Paydown			..6,532	..6,532	..3,854	..4,293	.....	..2,240	.....	..2,240	.....	..6,532	.....	.....	.....	..63	04/25/2034	1.A FM	
..12669F-RB-1	CHL Mortgage Pass-Through Trus C1HL 2004-12 AB 5.500% 03/25/34	Paydown			..1,313	..1,313	..1,278	..1,288	.....	..25	.....	..25	.....	..1,313	.....	.....	.....	..12	03/25/2034	1.A FM	
..12669F-UA-9	CHL Mortgage Pass-Through Trus C1HL 2004-9 A5 5.250% 06/25/34	Call	100.0000		..10,000	..10,000	..10,085	..10,061	.....	..(1)	.....	..(1)	.....	..10,061	.....	..(61)	..(61)	..88	06/25/2034	1.A FM	
..12669F-WB-2	CHL Mortgage Pass-Through Trus C1HL 2004-16 1A1 4.593% 09/25/34	Paydown			..17,308	..17,308	..15,944	..15,940	.....	..1,368	.....	..1,368	.....	..17,308	.....	.....	.....	..134	09/25/2034	1.A FM	
..12669F-M9-0	CHL Mortgage Pass-Through Trus C1HL 2004-16 2A1 4.593% 09/25/34	Paydown			..26,829	..26,829	..24,970	..24,626	.....	..2,203	.....	..2,203	.....	..26,829	.....	.....	.....	..214	09/25/2034	1.A FM	
..12669F-X7-3	CHL Mortgage Pass-Through Trus C1HL 2004-16 1A2 4.972% 09/25/34	Paydown			..22,211	..22,211	..20,821	..20,733	.....	..1,478	.....	..1,478	.....	..22,211	.....	.....	.....	..188	09/25/2034	1.A FM	
..12669F-X8-1	CHL Mortgage Pass-Through Trus C1HL 2004-16 1A3A 4.553% 09/25/34	Paydown			..4,702	..4,702	..4,567	..4,593	.....	..119	.....	..119	.....	..4,702	.....	.....	.....	..36	09/25/2034	1.A FM	
..12669G-AA-9	CHL Mortgage Pass-Through Trus C1HL 2004-23 A 4.25% 11/25/34	Paydown			..5,563	..5,563	..4,358	..5,531	.....	..32	.....	..32	.....	..5,563	.....	.....	.....	..40	11/25/2034	4.B FM	
..12669G-AA-9	CHL Mortgage Pass-Through Trus C1HL 2004-23 A 4.25% 11/25/34	Paydown			..861	..861	..681	..863	.....	..(2)	.....	..(2)	.....	..861	.....	.....	.....	..6	11/25/2034	4.C FM	
..12669G-AA-9	CHL Mortgage Pass-Through Trus C1HL 2004-23 A 4.25% 11/25/34	Paydown			..4,174	..4,174	..3,362	..4,246	.....	..(72)	.....	..(72)	.....	..4,174	.....	.....	.....	..30	11/25/2034	5.A FM	
..12669G-AA-9	CHL Mortgage Pass-Through Trus C1HL 2004-23 A 4.25% 11/25/34	Paydown			..161	..161	..132	..166	.....	..(5)	.....	..(5)	.....	..161	.....	.....	.....	..1	11/25/2034	5.B FM	
..12669G-AA-9	CHL Mortgage Pass-Through Trus C1HL 2004-23 A 4.25% 11/25/34	Paydown			..2,295	..2,295	..1,899	..2,386	.....	..(91)	.....	..(91)	.....	..2,295	.....	.....	.....	..16	11/25/2034	5.C FM	
..12669G-BA-8	CHL Mortgage Pass-Through Trus C1HL 2004-H166 A2 5.236% 11/20/34	Paydown			..3,478	..3,478	..3,052	..3,106	.....	..372	.....	..372	.....	..3,478	.....	.....	.....	..31	11/20/2034	1.A FM	
..12669G-CX-7	CHL Mortgage Pass-Through Trus C1HL 2004-24 M 5.500% 12/25/34	Paydown			..10,779	..10,779	..51	..102	.....	..(34)	.....	..(34)	.....	..88	.....	..(68)	..(68)	..41	12/25/2034	1.A FM	
..12669G-EC-1	CHL Mortgage Pass-Through Trus C1HL 2004-J8 M 5.533% 12/25/34	Paydown			..4,842	..4,842	..1,211	..1,785	.....	..3,057	.....	..3,057	.....	..4,842	.....	.....	.....	..45	12/25/2034	1.A FM	
..12669G-JB-8	CHL Mortgage Pass-Through Trus C1HL 2004-29 2A1 4.453% 02/25/35	Paydown			..23,286	..23,286	..21,729	..22,037	.....	..1,249	.....	..1,249	.....	..23,286	.....	.....	.....	..183	02/25/2035	1.A FM	
..12669G-KC-4	CHL Mortgage Pass-Through Trus C1HL 2004-25 1A5 4.493% 02/25/35	Paydown			..67,405	..67,405	..63,101	..63,079	.....	..4,326	.....	..4,326	.....	..67,405	.....	.....	.....	..421	02/25/2035	1.A FM	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..126693-LL-3	CHL Mortgage Pass-Through Trus CML 2005-HB1 2A1 4.473% 03/25/35	03/25/2026	Paydown		97,270	97,270	73,266	105,222		(7,952)		(7,952)		97,270				462	03/25/2035	1.A FM
..126693-WU-2	CHL Mortgage Pass-Through Trus CML 2005-4 5A1 4.493% 02/25/35	03/25/2026	Paydown		10,961	10,969	8,323	7,662		3,305		3,305		10,967		(6)	(6)	77	02/25/2035	1.A FM
..126693-W6-4	Reperforming Loan REMIC Trust CML 2005-R2 1AF1 4.133% 06/25/35	03/25/2026	Paydown		130,992	130,992	123,248	124,096		6,896		6,896		130,992				1,040	06/25/2035	1.A FM
..126693-WP-2	CHL Mortgage Pass-Through Trus CML 2005-7 2A1 4.413% 03/25/35	03/25/2026	Paydown		64,821	64,821	60,383	61,053		3,768		3,768		64,821				491	03/25/2035	1.A FM
..126693-PT-2	CHL Mortgage Pass-Through Trus CML 2005-2 2A3 4.473% 03/25/35	03/25/2026	Paydown		34,574	34,577	32,897	34,312		264		264		34,577		(2)	(2)	240	03/25/2035	1.A FM
..126693-R0-6	CHL Mortgage Pass-Through Trus CML 2005-1 2A1 4.373% 03/25/35	03/25/2026	Paydown		31,566	31,566	27,604	22,866		8,700		8,700		31,566				186	03/25/2035	1.A FM
..126693-T0-4	CHL Mortgage Pass-Through Trus CML 2005-3 1A2 4.373% 04/25/35	03/25/2026	Paydown		93,015	93,015	85,843	86,039		6,976		6,976		93,015				675	04/25/2035	1.A FM
..126693-WN-5	CHL Mortgage Pass-Through Trus CML 2005-10 A3 5.500% 05/25/35	03/01/2026	Paydown		9,313	9,313	7,954	7,956		1,357		1,357		9,313				86	05/25/2035	1.A FM
..126693-03-4	Reperforming Loan REMIC Trust CML 2004-R2 1AF1 4.202% 11/25/34	03/01/2026	Paydown		20,500	10,800	9,449	10,269		10,229		10,229		20,498		2	2	140	11/25/2034	1.A FM
..12670F-AF-7	CWABS Asset-Backed Certificate CIL 2007-9 M1 4.053% 06/25/47	03/25/2026	Paydown			(34,432)	(10,571)	(13,084)		7,003		7,003		(6,081)		6,081	6,081	62	06/25/2047	1.A FM
..144531-AE-0	Carlington Mortgage Loan Trust CARR 2004-NC1 M1 4.693% 05/25/34	01/26/2026	Paydown		725	725	703	723			1		1	725				3	05/25/2034	4.A FM
..144531-AE-0	Carlington Mortgage Loan Trust CARR 2004-NC1 M1 4.693% 05/25/34	03/25/2026	Paydown		8,381	8,381	7,797	8,368			12		12	8,381				74	05/25/2034	4.B FM
..144531-AQ-3	Carlington Mortgage Loan Trust CARR 2004-NC2 M1 4.828% 09/25/34	03/25/2026	Paydown		84,855	84,855	84,264	88,349		(3,494)		(3,494)		84,855				791	08/25/2034	1.A FM
..144539-AC-7	Chase Funding Trust Series 200 CFAE 2002-4 A3 3.943% 01/25/37	03/25/2026	Paydown		331,496	331,496	294,825	296,988		35,099		35,099		331,496				1,826	01/25/2037	1.A FM
..161546-DN-5	Chase Funding Trust Series 200 CFAE 2003-2 1W1 5.101% 02/25/32	03/01/2026	Paydown		19,710	19,710	19,185	21,140		(1,430)		(1,430)		19,710				1,082	02/25/2032	1.A FM
..161546-EQ-5	Chase Funding Trust Series 200 CFAE 2003-2 1A5 4.880% 01/25/33	03/01/2026	Paydown		2,021	2,021	2,075	2,043		(21)		(21)		2,021				13	01/25/2033	1.A FM
..161546-JH-0	Chase Funding Trust Series 200 CFAE 2004-2 1A5 6.200% 02/26/35	03/01/2026	Paydown		45,499	45,499	45,281	45,286		213		213		45,499				442	02/26/2035	1.A FM
..16162H-PZ-6	Chase Mortgage Finance Trust S CHASE 2005-A2 1A5 4.664% 01/25/36	03/01/2026	Paydown		26,141	26,141	24,944	25,772		635		635		26,407		(267)	(267)	171	01/25/2036	3.A FM
..161630-BL-1	Chase Mortgage Finance Trust S CHASE 2007-A1 11A5 4.531% 03/25/37	03/01/2026	Paydown		81,240	78,710	76,377	76,060		2,736		2,736		78,796		2,445	2,445	668	03/25/2037	1.A FM
..161630-OF-3	Chase Mortgage Finance Trust S CHASE 2007-A1 13A1 4.011% 03/25/37	03/01/2026	Paydown		1,508	1,509	1,501	1,507		2		2		1,509		(1)	(1)	11	03/25/2037	1.A FM
..161630-CH-9	Chase Mortgage Finance Trust S CHASE 2007-A1 13W2 4.011% 03/25/37	03/01/2026	Paydown		66,498	66,545	62,625	62,364		4,178		4,178		66,543		(44)	(44)	480	03/25/2037	1.A FM
..161631-AZ-9	Chase Mortgage Finance Trust S CHASE 2007-S5 2A1 5.500% 07/25/37	03/01/2026	Paydown			5,586	335	(7,235)		7,510		7,510		275		(275)	(275)	(120)	07/25/2037	1.A FM
..161633-AN-2	Chase Mortgage Finance Trust S CHASE 2006-A1 4A1 4.452% 09/25/36	03/01/2026	Paydown		6,579	6,579	5,573	5,823		755		755		6,579				64	09/25/2036	1.A FM
..16163H-AH-4	Chase Mortgage Finance Trust S CHASE 2007-S3 1A8 5.750% 05/25/37	03/01/2026	Paydown		1	(64)	(33)	(26)		1		1		(25)		26	26		05/25/2037	1.A FM
..16165L-AF-7	Chase#flex Trust Series 2006-1 CFLX 2006-1 A4 6.300% 06/25/36	03/01/2026	Paydown		89,317	89,317	74,990	74,990		14,327		14,327		89,317				533	06/25/2036	1.A FM
..16165L-AF-7	Chase#flex Trust Series 2006-1 CFLX 2006-1 A4 6.300% 06/25/36	03/01/2026	Paydown		313,962	313,962	313,070	313,070		892		892		313,962				1,872	06/25/2036	3.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..16165T-AB-9	ChaseFlex Trust Series 2005-1 CFLX 2005-1 142	01/01/2026	Paydown		2,360	2,360	2,094	2,313		.48		.48		2,360				11	02/25/2035	5.0 FM
..16165T-AB-9	ChaseFlex Trust Series 2005-1 CFLX 2005-1 142	01/23/2026	LSH Modco AMM		294,738	343,647	304,903	336,707		(786)		(786)		335,921		(41,183)	(41,183)	2,730	02/25/2035	5.0 FM
..16165T-AV-9	ChaseFlex Trust Series 2005-2 CFLX 2005-2 142	01/23/2026	ALRe Modco - RL I GA - AMM		2,031,538	3,308,374	3,075,990	2,309,737		(10,921)		(10,921)		2,298,816		(267,278)	(267,278)	31,045	06/25/2035	5.4 FM
..16165V-AJ-7	ChaseFlex Trust Series 2007-1 CFLX 2007-1 246	03/01/2026	Paydown		568	541	169			391		391		559		.8	.8	3	02/25/2037	1.4 FM
..16165V-AC-6	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1	03/25/2026	Paydown		5,295	5,296	4,428	4,581		715		715		5,296		(1)	(1)	37	08/25/2037	3.4 FM
..16165V-AT-9	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1	01/01/2026	Paydown		8,100	8,102	7,543	7,542		558		558		8,100				24	08/25/2037	2.8 FM
..16165V-AT-9	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1	03/01/2026	Paydown		5,786	31,346	29,183	29,180		498		498		29,678		(23,892)	(23,892)	218	08/25/2037	2.0 FM
..16678R-CC-9	Chevy Chase Funding LLC Mortgage CMFC 2004-4A	03/25/2026	Paydown		157	157	118	118		39		39		157				1	10/25/2035	1.4 FM
..16678R-QL-9	Chevy Chase Funding LLC Mortgage CMFC 2004-8A	03/25/2026	Paydown		14,662	14,662	13,163	13,645		1,017		1,017		14,662				118	10/25/2035	1.4 FM
..16678R-CV-7	Chevy Chase Funding LLC Mortgage CMFC 2005-1A	03/25/2026	Paydown		4,916	4,916	1,745	1,799		3,117		3,117		4,916				14	01/25/2036	1.4 FM
..16678R-DM-6	Chevy Chase Funding LLC Mortgage CMFC 2005-2A	03/25/2026	Paydown		6,490	6,490	2,012	2,271		4,220		4,220		6,490				3	05/25/2036	1.4 FM
..16678R-DV-6	Chevy Chase Funding LLC Mortgage CMFC 2005-3A	03/25/2026	Paydown		7,964	7,964	1,822	2,319		5,645		5,645		7,964				38	07/25/2036	1.4 FM
..16678R-ED-5	Chevy Chase Funding LLC Mortgage CMFC 2005-8A	03/25/2026	Paydown		5,633	5,633	4,134	3,983		1,650		1,650		5,633				29	06/25/2036	1.4 FM
..16678R-FG-6	Chevy Chase Funding LLC Mortgage CMFC 2006-1A	03/25/2026	Paydown		205,776	185,368	161,088	159,950		27,749		27,749		187,698		18,078	18,078	1,042	12/25/2046	1.4 FM
..16678V-AA-4	Chevy Chase Funding LLC Mortgage CMFC 2006-2A	03/25/2026	Paydown		1,079	1,199	1,101			.88		.88		1,189		(111)	(111)	2	04/25/2047	1.4 Z
..16678V-AB-2	Chevy Chase Funding LLC Mortgage CMFC 2006-3A	03/25/2026	Paydown		5,784	6,091	5,383	5,663		318		318		5,981		(196)	(196)	20	04/25/2047	1.4 FM
..16678V-AA-0	Chevy Chase Funding LLC Mortgage CMFC 2006-3A	03/25/2026	Paydown		298,488	282,225	220,909	355,267		(93,439)		(93,439)		261,828		(3,340)	(3,340)	627	08/25/2047	1.4 FM
..17025T-AH-2	CHL Mortgage Pass-Through Trus CHLT 2006-16	03/01/2026	Paydown			(19)	(6)	(5)		2		2		(3)		.3	.3		11/25/2036	1.4 FM
..17025T-AJ-7	CHL Mortgage Pass-Through Trus CHLT 2007-12	03/01/2026	Paydown		3,666	3,757	2,030			1,689		1,689		3,728		(33)	(33)	56	08/25/2037	1.4 FM
..17028R-AA-3	CHL Mortgage Pass-Through Trus CHLT 2007-HV4	03/01/2026	Paydown		31,490	31,486	29,153	29,240		2,245		2,245		31,485		.5	.5	156	09/25/2047	1.4 FM
..17292B-AK-2	Citigroup Mortgage Loan Trust OMLTI 2025-2	03/01/2026	Paydown		2,213,918	2,213,918	2,231,723	2,228,781		(14,864)		(14,864)		2,213,918				26,750	02/25/2055	1.4
..17292B-CC-8	Citigroup Mortgage Loan Trust OMLTI 2025-2 B1	03/25/2026	Paydown		11,962	11,962	12,481	12,471		(509)		(509)		11,962				157	02/25/2055	1.4
..17292B-CC-8	Citigroup Mortgage Loan Trust OMLTI 2025-2 B1	01/25/2026	Paydown		5,865	5,865	6,120	6,115		(249)		(249)		5,865				31	02/25/2055	1.0 FE
..17292B-CC-9	Citigroup Mortgage Loan Trust OMLTI 2025-2 B2	03/25/2026	Paydown		5,334	5,334	5,477	5,473		(139)		(139)		5,334				70	02/25/2055	1.8
..17292B-CC-9	Citigroup Mortgage Loan Trust OMLTI 2025-2 B2	01/25/2026	Paydown		2,516	2,516	2,686	2,684		(68)		(68)		2,516				14	02/25/2055	1.0 FE
..17293T-4L-0	Citigroup Mortgage Securities R OMSI 2005-8 B1	03/01/2026	Paydown			527,332	38,232											218	11/25/2035	1.4 FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..17306S-A0-7	Citi group Mortgage Loan Trust QMLT1 2006-AH3	03/01/2026	Paydown		71,010	71,010	66,116	68,917		2,093		2,093		71,010				456	06/25/2036	1.A FM ...
..17307G-22-0	Citi group Mortgage Loan Trust QMLT1 2006-AH1	03/01/2026	Paydown		15,877	15,877	14,986	15,118		760		760		15,877				153	10/25/2035	1.A FM ...
..17307G-3F-3	Citi group Mortgage Loan Trust QMLT1 2006-AH1	01/01/2026	Paydown		1,628	1,597	1,498	1,522		106		106		1,628				7	03/25/2036	1.B FM ...
..17307G-3F-3	Citi group Mortgage Loan Trust QMLT1 2006-AH1	03/01/2026	Paydown		2,627	2,627	2,464	2,504		124		124		2,627				25	03/25/2036	1.C FM ...
..17307G-6L-7	Citi group Mortgage Loan Trust QMLT1 2005-9	03/01/2026	Paydown		4,384	4,384	3,900	4,519		(136)		(136)		4,384				38	03/25/2036	1.A FM ...
..17307G-K3-8	Credit-Based Asset Servicing a CBASS 2004-CB7	03/01/2026	Paydown		12,837	16,542	14,390	14,988		(1,385)		(1,385)		13,603		(766)	(766)	158	11/25/2035	1.A FM ...
..17307G-LH-8	Credit-Based Asset Servicing a CBASS 2004-CB7	03/01/2026	Paydown		52,324	52,324	47,477			4,848		4,848		52,324				288	10/25/2034	1.A FM ...
..17307G-LH-8	Citi group Mortgage Loan Trust QMLT1 2005-10	03/11/2026	ANY Modco MLI		886,203	979,381	888,646			(95)		(95)		888,551		(2,348)	(2,348)	6,129	10/25/2034	1.A FM ...
..17307G-T4-0	Citi group Mortgage Loan Trust QMLT1 2005-3	03/01/2026	Paydown		8,923	9,690	5,750	3,977		4,952		4,952		8,928		(5)	(5)	80	12/25/2035	1.A FM ...
..17307G-TH-1	Citi group Mortgage Loan Trust QMLT1 2005-WF2	03/01/2026	Paydown		6,212	6,273	5,832	6,073		151		151		6,224		(12)	(12)	54	08/25/2035	1.A FM ...
..17307G-VH-7	AF68 6.050% 08/25/35	03/01/2026	Paydown		304,868	304,868	295,587	291,578		13,290		13,290		304,868				1,902	08/25/2035	1.A FM ...
..17307G-W5-3	Citi group Mortgage Loan Trust QMLT1 2005-11	03/01/2026	Paydown		270	270	287	270						270				3	05/25/2035	1.A FM ...
..17307G-V5-1	Citi group Mortgage Loan Trust QMLT1 2005-12	03/01/2026	Paydown			105,656	86,599	89,576		100		100		89,676		(89,676)	(89,676)	686	08/25/2035	1.A FM ...
..17307G-VH-5	2145 5.500% 08/25/35	03/01/2026	Paydown		21,997	33,760	27,664	31,662		(3,352)		(3,352)		27,709		(5,712)	(5,712)	470	08/25/2035	1.A FM ...
..17309F-AH-9	Citi group Mortgage Loan Trust QMLT1 2009-12	03/01/2026	Paydown		5,650	6,219	4,975	5,035		936		936		5,971		(321)	(321)	53	11/25/2035	1.A FM ...
..17309F-AK-2	5A2 4.168% 07/25/37	01/01/2026	Paydown		4,113	3,941	2,060	1,592		2,521		2,521		4,113				52	07/25/2037	1.A FM ...
..17309A-AC-3	CitiMortgage Alternative Loan QMLT1 2006-A1	03/01/2026	Paydown		13,890	9,998	8,139	8,714		5,447		5,447		14,161		(271)	(271)	114	04/25/2036	1.A FM ...
..17309B-AB-3	A22 6.952% 05/25/36	03/01/2026	Paydown		28,735	28,735	11,515	9,718		19,017		19,017		28,735				66	05/25/2036	1.A FM ...
..17309F-AH-1	CitiMortgage Alternative Loan QMLT1 2006-AH5	03/01/2026	Paydown		18,500	18,500	17,781	18,637		(137)		(137)		18,500				189	07/25/2036	1.A FM ...
..17309K-AK-3	CitiMortgage Alternative Loan QMLT1 2006-A3	03/01/2026	Paydown		126,482	146,315	125,751	128,605		3,885		3,885		132,491		(6,008)	(6,008)	1,970	07/25/2036	1.B FM ...
..17309K-AK-3	A10 6.000% 07/25/36	02/01/2026	Paydown		2,393	7,941	6,971	7,113		(2,173)		(2,173)		4,941		(2,547)	(2,547)	66	07/25/2036	2.B FM ...
..17309K-AK-3	CitiMortgage Alternative Loan QMLT1 2006-A3	03/01/2026	Paydown		22,537	22,537	19,785	20,188		2,349		2,349		22,537				338	07/25/2036	2.C FM ...
..17309F-AG-7	CitiMortgage Alternative Loan QMLT1 2006-AH6	03/25/2026	Paydown		6,723	6,723	6,164	6,517		206		206		6,723				24	09/25/2036	1.A FM ...
..17309V-AA-1	CitiMortgage Alternative Loan QMLT1 2006-A4	03/01/2026	Paydown		28,068	39,212	34,997	34,968		(4,642)		(4,642)		30,316		(2,248)	(2,248)	378	09/25/2036	1.C FM ...
..17309V-AE-7	A5 7.755% 10/25/36	03/01/2026	Paydown		10,089	10,089	6,475	6,052		4,038		4,038		10,089				47	10/25/2036	1.A FM ...
..17310S-AH-0	CitiCorp Mortgage Securities T CMS1 2007-1	03/01/2026	Paydown		1,807	8,980	8,123	8,232		(1,913)		(1,913)		6,319		(4,512)	(4,512)	90	01/25/2037	1.A FM ...

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Temporary Impairment Recogn-ized	Total Change in Book/ Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..17310R-AM-1	Citiigroup Mortgage Loan Trust OMLTI 2006-AR9 2A 5.354% 11/25/36	03/01/2026	Paydown		2,167	2,406	1,684	1,766		543	543		2,309		(142)	(142)	21	11/25/2036	1.A FM
..17310R-AM-1	Citiigroup Mortgage Loan Trust OMLTI 2006-AR8 2A 5.354% 11/25/36	03/01/2026	Paydown		676	750	662	685		46	46		731		(55)	(55)	6	11/25/2036	4.B FM
..17311C-AE-1	Citiigroup Mortgage Loan Trust OMLTI 2007-1IFH1 M2 4.213% 01/25/37	03/25/2026	Paydown		172,710	172,710	166,000	168,702		4,008	4,008		172,710				968	01/25/2037	1.A FM
..17311L-AB-7	Citiigroup Mortgage Loan Trust OMLTI 2007-AR5 1A2A 4.815% 04/25/37	03/01/2026	Paydown		45,594	45,594	40,986	44,830		764	764		45,594				372	04/25/2037	1.A FM
..17311W-AA-5	Citiigroup Mortgage Loan Trust OMLTI 2007-AR4 1A1A 4.482% 03/25/37	03/01/2026	Paydown		6,820	9,886	9,609	10,250		(241)	(241)		10,008		(3,188)	(3,188)	126	03/25/2037	4.C FM
..17311Y-AA-1	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A1 3.257% 03/25/37	03/01/2026	Paydown		9,999	9,999	3,585	443		6,422	6,422		9,999				11	03/25/2037	1.A FM
..17311Y-AE-3	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A5 3.257% 03/25/37	03/01/2026	Paydown		52,749	52,749	18,862	14,634		33,985	33,985		52,749				61	03/25/2037	1.A FM
..17312K-AJ-1	Citicorp Mortgage Securities T CMSI 2007-5 1A9 6.000% 06/25/37	03/01/2026	Paydown		14,813	19,153	17,786	17,032		221	221		17,253		(2,440)	(2,440)	191	06/25/2037	1.A FM
..17312V-AE-8	Citiigroup Mortgage Loan Trust OMLTI 2007-6 1A3A 3.909% 10/25/46	03/01/2026	Paydown		22,979	22,908	21,587	23,326		(693)	(693)		22,833		146	146	157	10/25/2046	1.A FM
..17312V-AW-8	Citiigroup Mortgage Loan Trust OMLTI 2007-6 2A5 2.857% 05/25/37	03/25/2026	Paydown				19,540	19,699		(19,699)							547	05/25/2037	6. *
..17313F-AR-3	Citiigroup Mortgage Loan Trust OMLTI 2007-AR8 2A1A 4.972% 07/25/37	01/01/2026	Paydown		2,970	3,031	2,763	2,860		111	111		2,970				13	07/25/2037	5.B FM
..17313F-AR-3	Citiigroup Mortgage Loan Trust OMLTI 2007-AR8 2A1A 4.972% 07/25/37	01/23/2026	LSM Mlodo AMI		946,965	1,051,684	999,610	992,270		209	209		992,479		(46,115)	(46,115)	7,960	07/25/2037	5.B FM
..17313B-AA-4	Citiigroup Mortgage Loan Trust OMLTI 2007-11 1A1 6.000% 05/25/36	03/01/2026	Paydown		5,562	6,240	5,108	5,198		640	640		5,837		(276)	(276)	71	05/25/2036	1.A FM
..17314U-AJ-7	Citiigroup Mortgage Loan Trust OMLTI 2009-1 2A2 4.919% 06/25/37	03/01/2026	Paydown		5,412					2,515	2,515		2,515		2,897	2,897	37	06/25/2037	1.A FM
..17315G-K-4	Citiigroup Mortgage Loan Trust OMLTI 2009-5 5A2 6.073% 01/25/37	03/01/2026	Paydown		5,748	5,748	4,441	3,538		2,210	2,210		5,748				62	01/25/2037	1.A FM
..17315J-BK-7	Citiigroup Mortgage Loan Trust OMLTI 2009-6 16A2 6.000% 03/25/36	03/01/2026	Paydown		10,015	11,343	9,350	9,504		1,263	1,263		10,767		(752)	(752)	86	03/25/2036	1.A FM
..17315X-AV-3	Citiigroup Mortgage Loan Trust OMLTI 2009-9 8A2 6.000% 11/25/36	03/01/2026	Paydown		21,178	21,243	12,025	11,797		9,386	9,386		21,183		(5)	(5)	106	11/25/2036	1.A FM
..17316Y-AH-1	Citiigroup Mortgage Loan Trust OMLTI 2010-6 4A2 5.750% 12/25/36	03/01/2026	Paydown		3,792	5,756	4,952	5,008		(77)	(77)		4,932		(1,140)	(1,140)	56	12/25/2036	1.A FM
..17316Y-AH-1	Citiigroup Mortgage Loan Trust OMLTI 2010-6 4A2 5.750% 12/25/36	03/01/2026	Paydown		2,553	3,876	3,636	3,661		(275)	(275)		3,386		(833)	(833)	38	12/25/2036	4.B FM
..17318D-AB-8	Citiigroup Mortgage Loan Trust OMLTI 2011-2 1A2 5.880% 10/25/35	03/01/2026	Paydown		7,401	7,401	7,095	7,382		18	18		7,401				71	10/25/2035	1.A FM
..17318V-AB-8	Citiigroup Mortgage Loan Trust OMLTI 2011-9 1A2 4.815% 04/25/37	03/01/2026	Paydown		15,751	15,751	14,113	15,210		541	541		15,751				128	04/25/2037	1.A FM
..17319B-AB-1	Citiigroup Mortgage Loan Trust OMLTI 2012-6 1A2 4.815% 04/25/37	03/01/2026	Paydown		25,616	25,616	20,332	25,024		592	592		25,616				206	04/25/2037	1.A FM
..17319B-AE-9	Citiigroup Mortgage Loan Trust OMLTI 2012-4 2A2 4.741% 11/25/35	03/01/2026	Paydown		18,130	18,130	16,974	17,463		667	667		18,130				90	11/25/2035	1.A FM
..17319G-AJ-3	Citiigroup Mortgage Loan Trust OMLTI 2012-4 3A2 4.930% 03/25/36	03/01/2026	Paydown		48,805	48,450	43,557	43,837		4,968	4,968		48,805				372	03/25/2036	1.A FM
..17319N-AR-0	Citiigroup Mortgage Loan Trust OMLTI 2012-7 8A2 4.245% 10/25/36	03/01/2026	Paydown		4,158	4,158	3,649	3,668		500	500		4,158				30	10/25/2036	1.A FM
..17319T-AB-2	Citiigroup Mortgage Loan Trust OMLTI 2012-8 1A2 5.930% 10/25/35	03/01/2026	Paydown		21,277	21,277	21,525	21,670		(939)	(939)		21,277				285	10/25/2035	2.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..17319T-4B-2	Citi group Mortgage Loan Trust OMLTI 2012-8 1A2 5.930% 10/25/35	01/01/2026	Paydown .....	.....	4,030	4,030	4,077	4,104 .....	.....	(75) .....	.....	(75) .....	.....	4,030 .....	.....	.....	.....	20	10/25/2035	2.B FM
..17321H-4B-4	Citi group Mortgage Loan Trust OMLTI 2013-6 1A2 4.043% 11/25/35	03/25/2026	Paydown .....	.....	49,657	49,657	46,459	48,353 .....	.....	1,304 .....	.....	1,304 .....	.....	49,657 .....	.....	.....	.....	466	11/25/2035	1.A FM
..17322C-4B-4	Citi group Mortgage Loan Trust OMLTI 2013-12 1A2 4.488% 03/25/35	03/01/2026	Paydown .....	.....	183,500	184,356	176,574	173,783 .....	.....	10,523 .....	.....	10,523 .....	.....	184,306	(806)	(806)	(806)	1,660	03/25/2035	1.A FM
..17322J-4B-9	Citi group Mortgage Loan Trust OMLTI 2014-2 1A2 7.791% 02/20/36	01/01/2026	Paydown .....	.....	2,688	3,827	3,304	3,417 .....	.....	(718) .....	.....	(718) .....	.....	2,688 .....	.....	.....	.....	15	02/20/2036	3.B FM
..17322J-4B-9	Citi group Mortgage Loan Trust OMLTI 2014-2 1A2 7.791% 02/20/36	03/01/2026	Paydown .....	.....	6,952	7,390	6,380	6,598 .....	.....	746 .....	.....	746 .....	.....	7,344	(392)	(392)	(392)	73	02/20/2036	3.C RM
..17322J-4B-9	Citi group Mortgage Loan Trust OMLTI 2014-J1 1A2 7.791% 02/20/36	03/01/2026	Paydown .....	.....	9,650	11,217	9,997	10,143 .....	.....	(96) .....	.....	(96) .....	.....	10,047	(397)	(397)	(397)	87	02/20/2036	4.B FM
..17322N-4H-7	Citi group Mortgage Loan Trust OMLTI 2015-3 A10 0.101% 06/25/44	03/01/2026	Paydown .....	.....	.....	.....	2	2 .....	.....	(2) .....	.....	(2) .....	.....	.....	.....	.....	.....	35	06/25/2044	1.A FE
..17323L-4C-1	Citi group Mortgage Loan Trust OMLTI 2015-5 1A2 4.063% 03/25/36	01/01/2026	Paydown .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	14	03/25/2036	1.A FM
..17323X-4L-5	Citi group Mortgage Loan Trust OMLTI 2015-5 4A2 5.177% 04/20/35	03/01/2026	Paydown .....	.....	57,049	57,049	55,784	56,358 .....	.....	681 .....	.....	681 .....	.....	57,049 .....	.....	.....	.....	492	04/20/2035	1.A FM
..17323X-4P-6	Citi group Mortgage Loan Trust OMLTI 2015-5 5A2 4.043% 01/25/36	02/25/2026	Paydown .....	.....	33,430	33,832	30,877	31,001 .....	.....	2,683 .....	.....	2,683 .....	.....	33,684	(255)	(255)	(255)	203	01/25/2036	1.A FM
..17323X-4P-6	Citi group Mortgage Loan Trust OMLTI 2015-5 5A2 4.043% 01/25/36	03/25/2026	Paydown .....	.....	6,640	6,810	6,215	6,240 .....	.....	556 .....	.....	556 .....	.....	6,796	(156)	(156)	(156)	73	01/25/2036	1.A FM
..17329P-03-7	B3H 4.001% 08/25/50	03/01/2026	Paydown .....	.....	37,112	37,112	38,041	37,670 .....	.....	(559) .....	.....	(559) .....	.....	37,112 .....	.....	.....	.....	240	08/25/2050	1.G
..19688K-4A-2	COLT 2021-HK1 Mortgage Loan Tr COLT 2021-HK1 A1 1.110% 10/25/66	03/01/2026	Paydown .....	.....	279,813	279,813	238,879	238,900 .....	.....	40,913 .....	.....	40,913 .....	.....	279,813 .....	.....	.....	.....	445	10/25/2066	1.A FE
..19688P-AC-3	COLT 2023-3 Mortgage Loan Trus COLT 2023-3 A3 7.584% 09/25/68	03/01/2026	Paydown .....	.....	115,348	115,348	117,037	117,140 .....	.....	(1,792) .....	.....	(1,792) .....	.....	115,348 .....	.....	.....	.....	1,788	09/25/2068	1.C FE
..19688T-AC-9	COLT 2024-1 Mortgage Loan Trus COLT 2024-1 A3 6.138% 02/25/69	03/01/2026	Paydown .....	.....	31,618	31,618	31,633	31,673 .....	.....	(55) .....	.....	(55) .....	.....	31,618 .....	.....	.....	.....	369	02/25/2069	1.A
..19688V-AC-4	COLT 2024-3 Mortgage Loan Trus COLT 2024-3 A3 6.798% 06/25/69	03/01/2026	Paydown .....	.....	403,468	403,468	409,102	409,164 .....	.....	(5,687) .....	.....	(5,687) .....	.....	403,468 .....	.....	.....	.....	5,292	06/25/2069	1.A
..19688V-AC-4	COLT 2024-3 Mortgage Loan Trus COLT 2024-3 A3 6.798% 06/25/69	01/01/2026	Paydown .....	.....	341,232	341,232	345,997	346,050 .....	.....	(4,818) .....	.....	(4,818) .....	.....	341,232 .....	.....	.....	.....	1,933	06/25/2069	1.C FE
..19692D-JE-2	Colt 2025-1 Mortgage Loan Trus COLT 2025-1 A3 6.084% 01/25/70	03/01/2026	Paydown .....	.....	408,042	408,042	409,604	409,073 .....	.....	(1,031) .....	.....	(1,031) .....	.....	408,042 .....	.....	.....	.....	3,863	01/25/2070	1.F FE
..20754A-4B-9	Connecticut Avenue Securities CAS 2021-R03 1M2 5.312% 12/25/41	03/25/2026	Paydown .....	.....	89,880	89,880	81,847	86,229 .....	.....	3,651 .....	.....	3,651 .....	.....	89,880 .....	.....	.....	.....	1,200	12/25/2041	1.A
..20754K-4B-7	Connecticut Avenue Securities CAS 2021-R02 2M2 5.662% 11/25/41	03/25/2026	Paydown .....	.....	7,604	7,604	6,616	7,208 .....	.....	397 .....	.....	397 .....	.....	7,604 .....	.....	.....	.....	72	11/25/2041	1.A
..22540V-2L-5	Credit Suisse First Boston Mor CSFR 2002-HE16 M1 5.113% 10/25/32	03/25/2026	Paydown .....	.....	30,507	30,507	29,898	33,195 .....	.....	(2,688) .....	.....	(2,688) .....	.....	30,507 .....	.....	.....	.....	214	10/25/2032	1.A FM
..22540V-BH-1	Credit Suisse First Boston Mor CSFR 2001-HE20 A10 11.564% 04/25/32	03/25/2026	Paydown .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	13	04/25/2032	1.D FE
..22540V-0R-1	Credit Suisse First Boston Mor CSFR 2001-HE22 A10 11.564% 02/25/32	03/25/2026	Paydown .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	246	02/25/2032	1.D FE
..22541N-4X-4	Credit Suisse First Boston Mor CSFR 2003-4R12 3A1 4.513% 04/25/33	03/25/2026	Paydown .....	.....	9,546	9,546	8,564	9,280 .....	.....	266 .....	.....	266 .....	.....	9,546 .....	.....	.....	.....	53	04/25/2033	1.A FM
..22541N-NM-7	Credit Suisse First Boston Mor CSFR 2002-4R28 1A1 5.461% 11/25/32	03/01/2026	Paydown .....	.....	2,906	2,906	2,869	2,953 .....	.....	(48) .....	.....	(48) .....	.....	2,906 .....	.....	.....	.....	28	11/25/2032	1.A FM
..22541N-PQ-6	CSFR Mortgage-Backed Pass-Thro CSFR 2002-29 AX 7.000% 10/25/32	03/01/2026	Paydown					33		(33)		(33)						41	10/25/2032	1.B FE

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
.225410-2J-0	CSFB Mortgage-Backed Pass-Thro CSFB 2003-#R30	03/01/2026	Paydown		87,244	87,244	78,520	84,710		2,534		2,534		87,244				761	01/25/2034	1.A FM	
.225410-7L-0	Credit Suisse First Boston Mtr CSFB 2004-#R2	03/01/2026	Paydown		53,651	53,651	47,948	47,946		5,705		5,705		53,651				505	03/25/2034	1.A FM	
.225410-7L-0	Credit Suisse First Boston Mtr CSFB 2003-19	03/01/2026	Paydown																		
.225410-MA-7	144 5.25% 07/25/33	03/01/2026	Paydown		2,402	2,402	2,202	2,126		276		276		2,402				37	07/25/2033	4.C RM	
.22541S-5T-1	Credit Suisse First Boston Mtr CSFB 2005-FIX1	03/01/2026	Paydown		105,662	105,662	99,859	111,449		(5,787)		(5,787)		105,662				671	05/25/2035	1.A FM	
.22541S-FX-1	CSFB Mortgage-Backed Pass-Thro CSFB 2004-#R4	03/01/2026	Paydown		2,324	2,324	2,324	2,324						2,324				18	05/25/2034	1.A FM	
.22541S-FX-1	2A2 4.65% 05/25/34	03/01/2026	Paydown																		
.22541S-62-8	Credit Suisse First Boston Mtr CSFB 2004-AA1	03/25/2026	Paydown		13,417	13,417	12,515	12,893		524		524		13,417				131	02/25/2035	1.A FM	
.22541S-62-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-#R5																				
.22541S-JS-8	11M1 4.883% 06/25/34	02/25/2026	Paydown		10,200	10,200	10,081	10,200						10,200				46	06/25/2034	1.A FM	
.22541S-U0-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-4	03/01/2026	Paydown		90	90	68	68		23		23		90					08/25/2034	1.A FM	
.22541S-X7-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-8	03/01/2026	Paydown		4,151	4,151	4,220	4,172		(21)		(21)		4,151				40	12/25/2034	1.A FM	
.22541S-XV-5	Credit Suisse First Boston Mtr CSFB 2004-#R8	03/25/2026	Paydown		251,514	251,514	244,086	246,086		5,428		5,428		251,514				2,456	09/25/2034	1.A FM	
.225458-2J-6	Credit Suisse First Boston Mtr CSFB 2005-8	02/01/2026	Paydown				2	1						1		(1)			09/25/2035	1.A FM	
.225458-SX-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-9	03/25/2026	Paydown															4	10/25/2035	6. *	
.225458-LU-0	CSFB Mortgage-Backed Pass-Thro CSFB 2005-3	03/01/2026	Paydown			30,511	3,204	4,432		(1,541)		(1,541)		2,891		(2,891)		419	07/25/2035	1.A FM	
.225458-PN-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4	03/25/2026	Paydown		47,782	47,794	34,594	27,620		20,169		20,169		47,789		(7)		220	06/25/2035	1.A FM	
.225458-PP-7	2A2 0.100% 06/25/35	03/25/2026	Paydown																		
.225458-PP-7	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4	03/25/2026	Paydown															3	06/25/2035	5.A FE	
.225458-PV-4	2A8 0.150% 06/25/35	03/25/2026	Paydown															4	06/25/2035	5.A FE	
.225458-V2-8	Credit Suisse First Boston Mtr CSFB 2005-8	01/23/2026	LSM Modco AMM		126,932	164,026	138,582	138,322		(93)		(93)		138,229		(11,297)		664	09/25/2035	5.A FM	
.225470-EC-3	CSFB Mortgage-Backed Pass-Thro CSFB 2005-10	03/25/2026	Paydown		13,722	13,723	10,177	8,734		4,988		4,988		13,722				120	11/25/2035	1.A FM	
.225470-EC-3	5A1 4.493% 11/25/35	03/25/2026	Paydown			(930)															
.225470-RU-9	Credit Suisse First Boston Mtr CSFB 2005-12	03/01/2026	Paydown				(141)	(102)		106		106		4		(4)			01/25/2036	1.A FM	
.225470-RU-9	Credit Suisse First Boston Mtr CSFB 2005-12	03/01/2026	Paydown				163	164		(164)		(164)						25	01/25/2036	6. *	
.225492-AJ-6	CSMC Series 2008-2R CSMC 2008-2R 2A3 6.000% 07/25/37	02/02/2026	Paydown				11	20		(20)		(20)						2	07/25/2037	6. FE	
.225490-EP-6	Credit Suisse First Boston Mtr CSFB 2002-34	03/01/2026	Paydown																		
.225490-EP-6	AX 6.500% 01/25/33	03/01/2026	Paydown															14	01/25/2033	6. *	
.225490-GA-7	Credit Suisse First Boston Mtr CSFB 2003-11X	03/01/2026	Paydown															111	02/25/2033	1.B FE	
.225490-GA-7	7.000% 02/25/33	03/01/2026	Paydown																		
.225490-MF-9	Adjustable Rate Mortgage Trust AMT 2005-12	03/01/2026	Paydown		3,090	3,090	2,360	2,342		748		748		3,090				37	03/25/2036	3.C RM	
.225490-MF-9	2A1 4.724% 03/25/36	02/01/2026	Paydown		92,557	92,557	70,693	70,141		22,416		22,416		92,557				719	03/25/2036	4.A FM	
.225490-MF-9	Adjustable Rate Mortgage Trust AMT 2005-12	03/01/2026	Paydown		1,094	1,094	937	841		253		253		1,094				13	03/25/2036	4.B FM	

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..225400-WF-9	Adjustable Rate Mortgage Trust AMIT 2005-12 2A1 4.724% 03/25/36	02/01/2026	Paydown		32,753	32,753	28,088	25,183		7,570		7,570		32,753				254	03/25/2036	4,0 RM
..225400-PS-8	Credit Suisse First Boston Mtr CSFB 2005-11 5X 5.250% 02/28/23	02/25/2026	Paydown		245,337		10	10		245,328		245,328		245,337				12,877	02/28/2023	6, *
..22757B-AC-8	Cross 2024-H2 Mortgage Trust CROSS 2024-H2 A3 6.518% 04/25/69	03/01/2026	Paydown		124,070	124,070	124,787	124,600		(530)		(530)		124,070				1,411	04/25/2069	1, A
..22757J-WA-6	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A1A 5.296% 11/25/60	03/01/2026	Paydown		1,539,946	1,539,946	1,539,922	1,539,616		331		331		1,539,946				13,816	11/25/2060	1, A
..22758N-AE-7	Cross 2025-H1 Mortgage Trust CROSS 2025-H1 A3 5.988% 02/25/70	03/01/2026	Paydown		113,795	113,795	113,955	113,873		(79)		(79)		113,795				1,148	02/25/2070	1, B
..22790A-AE-5	Cross 2025-H4 Mortgage Trust CROSS 2025-H4 A3 5.880% 06/25/70	03/01/2026	Paydown		490,516	490,516	490,516	491,364		(848)		(848)		490,516				5,377	06/25/2070	1, B
..22942J-AU-7	CSMC Mortgage-Backed Trust 200 CSMC 2006-6 DX 6.500% 07/25/36	03/01/2026	Paydown				14,163	11,602		(11,602)		(11,602)						981	07/25/2036	5, B G1
..22942K-BE-9	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 7A1 4.493% 08/25/36	03/25/2026	Paydown		38,692	31,287	24,848	23,580		9,536		9,536		33,116	5,576	5,576	5,576	326	08/25/2036	2, C RM
..22942K-BT-6	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 8A9 6.500% 08/25/36	03/01/2026	Paydown		365	365	230	134		231		231		365				10	08/25/2036	1, A FM
..22944B-AG-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-5 1A7 0.000% 08/25/37	01/01/2026	Paydown						67	(67)									08/25/2037	6, *
..22944P-WH-0	CSMC Trust 2013-TH1 CSMC 2013-TH1 A10S 0.200% 02/25/43	03/01/2026	Paydown				53	53		(53)		(53)						26	02/25/2043	6, *
..23242G-AE-4	Alternative Loan Trust 2006-0A CIALT 2006-0A16 A2 4.173% 10/25/46	02/25/2026	Paydown		23,847	23,847	22,271	22,411		1,436		1,436		23,847				104	10/25/2046	1, A FM
..23242G-AE-4	Alternative Loan Trust 2006-0A CIALT 2006-0A16 A2 4.173% 10/25/46	03/25/2026	Paydown		6,034	6,034	5,636	5,671		363		363		6,034				60	10/25/2046	1, A FM
..23244F-JD-6	Alternative Loan Trust 2006-07 CIALT 2006-07 2A2A 0.053% 11/20/46	03/01/2026	Paydown				75	1,153	586	(1,739)		(1,153)						6	11/20/2046	6, FE
..23244F-AU-8	Alternative Loan Trust 2006-07 CIALT 2006-07 2A2B 1.651% 11/20/46	03/01/2026	Paydown				1,901	14,792		(14,792)		(14,792)						113	11/20/2046	6, FE
..23245Q-AA-7	Alternative Loan Trust 2006-0A CIALT 2006-0A21 A1 3.980% 03/20/47	03/20/2026	Paydown		17,606	18,149	15,578	16,435		1,663		1,663		18,098	(493)	(493)		133	03/20/2047	1, A FM
..23332U-AR-5	DSLA Mortgage Loan Trust 2004- DSLA 2004-#R2 A2A 4.571% 11/19/44	03/19/2026	Paydown		10,094	10,094	9,534	9,662		432		432		10,094				102	11/19/2044	1, A FM
..23332U-BG-8	DSLA Mortgage Loan Trust 2004- DSLA 2004-#R3 2A2A 4.531% 07/19/44	03/19/2026	Paydown		1,217	1,217	1,152	1,155		61		61		1,217				10	07/19/2044	1, A FM
..23332U-OL-4	DSLA Mortgage Loan Trust 2005- DSLA 2005-#R1 2A1A 4.291% 02/19/45	03/19/2026	Paydown		2,874	2,874	2,809	2,850		25		25		2,874				19	02/19/2045	1, A FM
..23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-#R2 2A1A 4.211% 03/19/45	03/19/2026	Paydown		308	308	288	298		10		10		308				2	03/19/2045	1, A FM
..23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-#R2 2A1A 4.211% 03/19/45	03/19/2026	Paydown		193	193	174	188		4		4		193				1	03/19/2045	1, C FM
..23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-#R2 2A1A 4.211% 03/19/45	03/19/2026	Paydown		252	252	231	247		5		5		252				2	03/19/2045	1, E FM
..23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-#R2 2A1A 4.211% 03/19/45	03/19/2026	Paydown		536	536	501	528		9		9		536				4	03/19/2045	1, F FM
..23332U-DU-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-#R3 2A1A 4.271% 07/19/45	03/19/2026	Paydown		31,049	31,049	29,894	30,272		777		777		31,049				221	07/19/2045	1, A FM
..23332U-BH-2	DSLA Mortgage Loan Trust 2005- DSLA 2005-#R4 2A1A 4.311% 08/19/45	03/19/2026	Paydown		34,587	34,587	31,004	31,076		3,511		3,511		34,587				269	08/19/2045	5, C FM
..23332U-FH-9	DSLA Mortgage Loan Trust 2005- DSLA 2005-#R6 2A1B 4.531% 10/19/45	03/19/2026	Paydown		27,418	27,418	26,747	30,246		(2,828)		(2,828)		27,418				187	10/19/2045	1, A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..2332J-5M-0	DSLA Mortgage Loan Trust 2006- DSALT 2006-4R1	03/01/2026	Paydown		248,428	..248,428	..219,950	..220,206	.....	..28,222	.....	..28,222	.....	..248,428	.....	.....	.....	1,589	04/19/2046	1.A FM
..2438TY-AA-2	Deephaven Residential Mortgage DMIT 2022-3 A1	03/01/2026	Paydown		331,749	..331,749	..330,919	..330,919	.....	..829	.....	..829	.....	..331,749	.....	.....	.....	2,430	07/25/2067	1.A
..2438ZE-AE-7	Deephaven Residential Mortgage DMIT 2025- INV1	03/01/2026	Paydown		93,977	..93,977	.....	..93,980	.....	.....	.....	.....	.....	..93,977	.....	.....	.....	1,022	11/25/2060	1.C
..2438ZE-AE-7	Deephaven Residential Mortgage DMIT 2025- INV1	01/01/2026	Paydown		16,894	..16,894	..16,894	..16,886	.....	.....	.....	.....	.....	..16,894	.....	.....	.....	76	11/25/2060	1.F FE
..25150R-AH-8	Deutsche Alt-A Securities Mort DBALT 2007-0A5	03/25/2026	Paydown		3,252	..3,252	..22	..22	.....	..3,230	.....	..3,230	.....	..3,252	.....	.....	.....	21	02/25/2037	6. *
..25150X-AA-0	Deutsche Alt-A Securities Mort DBALT 2007-0A5	03/25/2026	Paydown		64,786	..64,786	..56,888	..57,019	.....	..7,767	.....	..7,767	.....	..64,786	.....	.....	.....	171	08/25/2047	1.A FM
..25150X-AB-8	Deutsche Alt-A Securities Mort DBALT 2007-0A5	03/25/2026	Paydown		46,648	..46,648	..38,500	..38,592	.....	..8,056	.....	..8,056	.....	..46,648	.....	.....	.....	90	08/25/2047	1.A FM
..251510-FB-4	Deutsche Alt-A Securities Inc DBALT 2005-4R1	03/25/2026	Paydown		63,614	..63,627	..55,156	..56,623	.....	..7,003	.....	..7,003	.....	..63,626	.....	..(12)	.....	304	08/25/2035	1.A FM
..251510-FZ-1	Deutsche Alt-A Securities Inc DBALT 2005-4	03/01/2026	Paydown		.....	.....	.....	.....	..253	..(254)	.....	.....	.....	.....	.....	.....	.....	.....	09/25/2035	6. FE
..251510-FH-8	Deutsche Alt-A Securities Inc DBALT 2005-4R2	03/01/2026	Paydown		16,976	..20,996	..14,063	..13,169	.....	..5,491	.....	..5,491	.....	..18,660	.....	..(1,684)	.....	130	10/25/2035	1.A FM
..251510-HH-6	Deutsche Alt-A Securities Inc DBALT 2005-5	03/01/2026	Paydown		2,157	..30,124	..14,622	..14,386	.....	..(2,018)	.....	.....	.....	..12,388	.....	..(10,211)	.....	836	11/25/2035	1.A FM
..251510-LF-8	Deutsche Alt-A Securities Inc DBALT 2006-4R1	03/01/2026	Paydown		1,200	..1,200	..804	..711	.....	..488	.....	..488	.....	..1,200	.....	.....	.....	8	02/25/2036	1.A FM
..251513-AQ-0	Deutsche Alt-A Securities Mort DBALT 2006-4B4	03/01/2026	Paydown		3,801	..4,642	..4,126	.....	.....	..424	.....	..424	.....	..4,550	.....	..(749)	.....	24	10/25/2036	1.A FM
..25151A-AG-6	Deutsche Alt-A Securities Mort DBALT 2006-4R3	03/25/2026	Paydown		286,282	..286,282	..265,901	..271,297	.....	..24,985	.....	..24,985	.....	..286,282	.....	.....	.....	3,419	08/25/2036	1.A FM
..25151R-AH-7	Deutsche Alt-A Securities Mort DBALT 2007-4R1	02/25/2026	Paydown		523	..516	.....	.....	.....	..523	.....	..523	.....	..523	.....	.....	.....	3	01/25/2047	6. *
..25151U-AB-3	Deutsche Alt-A Securities Mort DBALT 2007-4R2	03/25/2026	Paydown		7,380	..(10,891)	.....	.....	.....	..7,380	.....	..7,380	.....	..7,380	.....	.....	.....	147	03/25/2037	6. *
..25151U-AF-4	Deutsche Alt-A Securities Mort DBALT 2007-0A1	03/25/2026	Paydown		1,577	..(1,481)	.....	.....	.....	..1,577	.....	..1,577	.....	..1,577	.....	.....	.....	27	03/25/2037	6. *
..25151V-AA-3	Deutsche Alt-A Securities Mort DBALT 2007-0A1	03/25/2026	Paydown		89,474	..89,474	..51,890	..41,863	.....	..38,680	.....	..38,680	.....	..89,474	.....	.....	.....	845	02/25/2047	1.A FM
..251563-FB-3	Deutsche Mortgage Securities I DMSI 2004-4	03/01/2026	Paydown		37,959	..37,959	..32,189	..32,766	.....	..5,192	.....	..5,192	.....	..37,959	.....	.....	.....	369	06/25/2034	1.A FM
..251563-FE-7	Deutsche Mortgage Securities I DMSI 2004-4	03/25/2026	Paydown		1,995	..1,995	..1,808	..1,899	.....	..96	.....	..96	.....	..1,995	.....	.....	.....	14	06/25/2034	1.A FM
..26945D-4D-7	FNIT 2024-NQM1 ENIT 2024-NQM1 A3 6.217%	03/01/2026	Paydown		293,258	..293,258	..294,908	..295,361	.....	..(2,103)	.....	.....	.....	..293,258	.....	.....	.....	3,007	11/25/2069	1.B
..26946C-4C-0	FNIT 2025-NQM1 ENIT 2025-NQM1 A3 6.023%	03/01/2026	Paydown		281,350	..281,350	..281,799	..281,392	.....	.....	.....	.....	.....	..281,350	.....	.....	.....	3,054	01/25/2070	1.B
..281914-AC-5	FNIT 2025-INV2 ENIT 2025-INV2 A3 5.782%	03/01/2026	Paydown		162,881	..162,881	..162,879	..163,195	.....	..(314)	.....	.....	.....	..162,881	.....	.....	.....	1,493	05/26/2070	1.C
..294751-BX-9	Equity One Mortgage Pass-Thru EOMBS 2003-1	03/01/2026	Paydown		1,068	..1,068	..1,036	..1,064	.....	.....	.....	.....	.....	..1,068	.....	.....	.....	7	08/25/2033	1.A FM
..31932C-ID-3	Fannie Mae RMBS Trust 2003-1H FNM 2003-1H M	03/01/2026	Paydown		26,191	..26,191	..13,687	..639	.....	..25,553	.....	..25,553	.....	..26,191	.....	.....	.....	93	12/25/2042	1.A FM
..31659T-DF-9	Fieldstone Mortgage Investment FIMC 2005-1 M6	03/25/2026	Paydown		27,673	..27,673	..19,171	..21,640	.....	..6,034	.....	..6,034	.....	..27,673	.....	.....	.....	19	03/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..31659X-AA-4	Fieldstone Mortgage Investment RMIC 2006-S1 A 4.233% 01/25/37	03/25/2026	Paydown		10,478	10,478	101	59		10,419		10,419		10,478						01/25/2037	1.A FM
..31659Y-AA-2	Fieldstone Mortgage Investment RMIC 2007-1 1A 4.051% 04/25/47	03/25/2026	Paydown		500,649	500,649	434,964	461,184		39,465		39,465		500,649				490		04/25/2047	1.A FM
..31684K-AB-9	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 B 5.925% 03/25/55	03/25/2026	Paydown		1,017,049	1,017,049	1,017,043	1,016,643		407		407		1,017,049				10,007		03/25/2055	1.0 FE
..31684K-AC-7	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 C 6.025% 03/25/55	03/25/2026	Paydown		484,775	484,775	484,773	484,578		197		197		484,775				4,851		03/25/2055	1.0 FE
..31684L-AD-3	FIGRE Trust 2025-HE3 FIGRE 2025-HE3 D 6.789% 05/25/55	03/11/2026	ANY Modco AMI		1,525,800	1,470,000	1,504,559	1,502,521		(860)		(860)		1,501,661		24,138	24,138	27,640		05/25/2055	1.A
..31684R-AC-2	FIGRE Trust 2025-HE7 FIGRE 2025-HE7 C 5.330% 11/25/55	03/25/2026	Paydown		503,623	503,623	501,526	502,506		1,117		1,117		503,623				5,793		11/25/2055	1.A
..31684R-AC-2	FIGRE Trust 2025-HE7 FIGRE 2025-HE7 C 5.330% 11/25/55	01/25/2026	Paydown		344,274	344,274	342,840	343,510		764		764		344,274				1,535		11/25/2055	1.0 FE
..316922-AA-1	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 A 5.758% 06/25/55	03/01/2026	Paydown		1,610,092	1,610,092	1,610,043	1,609,273		819		819		1,610,092				15,537		06/25/2055	1.A FE
..316922-AB-9	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 B 5.909% 06/25/55	03/01/2026	Paydown		132,155	132,155	132,155	132,087		59		59		132,155				1,309		06/25/2055	1.0 FE
..316922-AC-7	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 C 6.109% 06/25/55	03/01/2026	Paydown		165,194	165,194	165,193	165,118		76		76		165,194				1,691		06/25/2055	1.0 FE
..317394-AA-3	Finance of America Structured FAST 2022-S5 A1 3.000% 05/25/62	03/27/2026	Paydown															601,164		05/25/2062	1.A FE
..317394-AA-2	Finance of America Structured A1 4.500% 08/25/73	03/25/2026	Paydown		3,081,495	3,081,495	2,918,067	3,106,425		(96,789)		(96,789)		3,081,495				16,095		08/25/2073	1.A FE
..32027L-AF-2	First Franklin Mortgage Loan T FFIL 2006-FF14 A6 4.103% 10/25/36	03/25/2026	Paydown		18,685	18,685	12,483	13,671		5,015		5,015		18,685				112		10/25/2036	1.A FM
..32027N-JT-9	First Franklin Mortgage Loan T FFIL 2004-FF5 A1 4.513% 08/25/34	03/25/2026	Paydown		552,527	552,527	533,101	533,548		18,979		18,979		552,527				3,128		08/25/2034	1.A FM
..32027N-NC-1	First Franklin Mortgage Loan T FFIL 2004-FF11 M6 5.668% 01/25/35	01/26/2026	Paydown			(15)	(6)	(7)		7		7								01/25/2035	1.A FM
..32027N-NS-6	First Franklin Mortgage Loan T FFIL 2004-FF8 M3 5.218% 10/25/34	03/25/2026	Paydown		56,016	56,016	55,185	55,536		480		480		56,016				386		10/25/2034	1.A FM
..32028P-AG-0	First Franklin Mortgage Loan T FFIL 2006-FF11 M1 4.168% 08/25/36	03/25/2026	Paydown			(11,531)	(6,949)	(7,468)		(36)		(36)		(7,504)	7,504	7,504	7,504	21		08/25/2036	1.A FM
..32029A-AE-7	First Franklin Mortgage Loan T FFIL 2006-FF18 A20 4.213% 12/25/37	03/25/2026	Paydown		8,063	8,063	7,479	2,315		570		570		8,063				37		12/25/2037	1.A FM
..32029G-AA-2	First Franklin Mortgage Loan T FFIL 2007-FF2 A1 4.073% 03/25/37	03/25/2026	Paydown		93,854	93,854	48,569	48,006		45,848		45,848		93,854				303		03/25/2037	1.A FM
..32029G-AA-2	First Franklin Mortgage Loan T FFIL 2007-FF2 A1 4.073% 03/25/37	01/26/2026	Paydown		14,263	14,263	7,381	7,235		6,968		6,968		14,263				19		03/25/2037	1.A FM
..32051G-2I-6	First Horizon Alternative Mort FHMS 2006-F12 1A1 4.293% 05/25/36	03/25/2026	Paydown			17	4	4						4	(4)	(4)	(4)			05/25/2036	1.A FM
..32051G-AB-8	First Horizon Alternative Mort FHMS 2005-AA10 2A1 5.389% 12/25/35	03/01/2026	Paydown		69	69	53	53		16		16		69						12/25/2035	1.A FM
..32051G-PH-9	First Horizon Alternative Mort FHMS 2005-A46 1A1 4.763% 08/25/35	03/01/2026	Paydown		4,490	4,491	4,311	4,094		396		396		4,490				36		08/25/2035	1.A FM
..32051G-12-1	First Horizon Alternative Mort FHMS 2006-F11 1A7 5.759% 04/25/36	03/01/2026	Paydown			2	1	1						1	(1)	(1)	(1)			04/25/2036	1.A FM
..32051G-YL-3	First Horizon Alternative Mort FHMS 2005-F18 1A6 4.443% 11/25/35	03/25/2026	Paydown		29,426	26,002	9,560	9,560		19,867		19,867		29,427		(1)	(1)	134		11/25/2035	1.A FM
..32052D-AC-5	First Horizon Alternative Mort FHMS 2006-F18 1A3 4.233% 02/25/37	03/25/2026	Paydown			274	66	51		(50)		(50)		1	(1)	(1)	(1)	1		02/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..32052E-AA-7	First Horizon Mortgage Pass-Th FHMSI 2006-AR3 1A1 3.704% 11/25/36	Paydown	Paydown		497	2,518	1,915	1,309		230		230		1,538		(1,041)	(1,041)	9	11/25/2036	1.A FM
..32052D-AA-0	First Horizon Alternative Mort FHMSI 2006-AA5 A1 4.753% 09/25/36	Paydown	Paydown		680	680	381	330		350		350		680				6	09/25/2036	1.A FM
..32053E-AA-6	First Horizon Mortgage Pass-Th FHMSI 2007-AR1 1A1 4.900% 05/25/37	Paydown	Paydown			1													05/25/2037	1.A FM
..3556AK-AE-2	Freddie Mac STACR REMIC Trust STACR 2021-DNA5 M2 5.312% 01/25/34	Paydown	Paydown		1,292,621	1,292,621	1,273,608	1,288,767		3,854		3,854		1,292,621				11,557	01/25/2034	1.A
..3556AK-KY-4	Freddie Mac STACR REMIC Trust STACR 2021-DNA6 M2 5.162% 10/25/41	Paydown	Paydown		290,718	290,718	273,162	285,265		5,453		5,453		290,718				2,505	10/25/2041	1.A
..35729P-EE-6	Fremont Home Loan Trust 2004-2 FHLT 2004-2 M2 4.723% 07/25/34	Paydown	Paydown		1,198	1,198	1,114	1,132		66		66		1,198				3	07/25/2034	1.A FM
..35729P-HQ-6	Fremont Home Loan Trust 2005-A FHLT 2005-A M5 4.843% 01/25/35	Paydown	Paydown			(32)	(11)	(16)						(16)		16	16		01/25/2035	5.A FM
..35729P-HQ-6	Fremont Home Loan Trust 2005-A FHLT 2005-A M5 4.843% 01/25/35	Paydown	Paydown			(3,187)	(1,156)	(1,598)		(33)		(33)		(1,631)		1,631	1,631		01/25/2035	5.B FM
..35729P-HQ-6	Fremont Home Loan Trust 2006-D FHLT 2006-D M1 4.073% 11/25/36	Paydown	Paydown			(32)	(11)	(16)						(16)		16	16		01/25/2035	5.C FM
..35729V-AA-5	Fremont Home Loan Trust 2006-D FHLT 2006-D M1 4.138% 11/25/36	Paydown	Paydown		3,270	3,270	1,846	1,833		1,437		1,437		3,270				13	11/25/2036	1.A FM
..35729V-AF-4	GCAT 2019-RPL1 Trust GCAT 2019-RPL1 A1 2.650% 10/25/68	Paydown	Paydown			4,629													11/25/2036	1.A FM
..36167C-AA-4	GCAT 2022-NMIS GCAT 2022-NMIS A1 5.710% 08/25/67	Paydown	Paydown		2,223	2,223	1,845	1,988		224		224		2,223				11	10/25/2068	1.A
..36168W-AA-9	GCAT 2025-INW2 Trust GCAT 2025-INW2 A1 6.000% 05/25/55	Paydown	Paydown		3,414,899	3,414,899	3,306,914	3,385,716		29,182		29,182		3,414,899				34,524	08/25/2067	1.A
..36173D-AA-5	GMACI Mortgage Loan Trust 2005 GMACI 2005-AR6 2A1 3.850% 11/19/35	Paydown	Paydown		2,415,214	2,415,214	2,416,347	2,415,829		(615)		(615)		2,415,214				24,138	05/25/2055	1.A
..36185M-BJ-0	GMACI Mortgage Loan Trust 2006 GMACI 2006-AR2 2A1 3.451% 05/19/36	Paydown	Paydown		3,914	33,412	24,632	24,520		(7,140)		(7,140)		17,380		(13,466)	(13,466)	184	11/19/2035	1.A FM
..36185M-EV-0	GMACI Mortgage Loan Trust 2003 GMACI 2003-GH2 B 5.500% 10/25/33	Paydown	Paydown		95,946	98,265	80,827	80,827		12,406		12,406		93,232		2,714	2,714	840	05/19/2036	1.A FM
..36185N-O9-4	GSINSC Pass-Through Trust 2009- GSINSC 2009-5R 1A2 3.89% 11/26/35	Paydown	Paydown		168	28,161	8,828	9,940		330		330		9,670		(9,502)	(9,502)	278	10/25/2033	1.A FM
..36190B-AB-5	GSINSC Pass-Through Trust 2009- GSINSC 2009-2R 1A2 5.170% 02/26/36	Paydown	Paydown		30,244	30,244	21,648	16,089		14,155		14,155		30,244				198	11/26/2035	1.A FM
..36190D-AB-1	GSINSC Pass-Through Trust 2009- GSINSC 2009-2R 1A2 5.170% 02/26/36	Paydown	Paydown		1,235	1,235	1,093	1,195		40		40		1,235				11	02/26/2036	1.A FM
..36190D-AB-1	GSINSC Pass-Through Trust 2009- GSINSC 2009-2R 1A2 5.170% 02/26/36	Paydown	Paydown		2,222	2,222	1,966	2,150		72		72		2,222				10	02/26/2036	1.B FM
..36190F-AE-0	GSINSC Pass-Through Trust 2009- GSINSC 2009-3R 2A2 5.794% 07/25/35	Paydown	Paydown		18,596	18,596	13,836	12,786		5,809		5,809		18,596				157	07/25/2035	1.A FM
..36190N-AD-5	GSINSC Securitization Trust 2 GSINSC 2009-6R 2A2 4.516% 08/26/36	Paydown	Paydown		8,181	11,938	10,961	10,947		825		825		11,672		(3,491)	(3,491)	(30)	08/26/2036	1.A FM
..36190N-AD-5	GSINSC Securitization Trust 2 GSINSC 2009-6R 2A2 4.516% 08/26/36	ANY	Medco AMI		1,128,138	1,214,563	1,115,150	1,129,589		4,420		4,420		1,134,010		(5,872)	(5,872)	14,597	08/26/2036	1.A FM
..36190N-AF-0	GSINSC Securitization Trust 2 GSINSC 2009-6R 3A2 6.600% 02/26/36	Paydown	Paydown		9,625	9,625	9,243	9,919		306		306		9,625				89	02/26/2036	2.C FM
..36228F-2V-1	GSA Home Equity Trust 2004-6 GSR 2004-6F B1 6.107% 05/25/34	Paydown	Paydown		1,450	2,809	1,531	1,660		232		232		1,882		(442)	(442)	30	05/25/2034	1.A FM
..36228F-4K-9	GSA Home Equity Trust 2004-4 GSA 2004-4 M2 5.743% 05/25/34	Paydown	Paydown		25,995	25,995	23,375	45,882		(19,887)		(19,887)		25,995				169	05/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36228F-YH-3	GSR Mortgage Loan Trust 2003-1 GSR 2003-10 1A11 5.564% 10/25/33	03/01/2026	Paydown		4,319	4,319	4,316	4,243		75		75		4,319				40	10/25/2033	1.A FM
362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-4R1 2A1 3.961% 03/25/47	03/01/2026	Paydown		1,235	418	362	269		447		447		716		519	519	20	03/25/2047	3.B FM
362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-4R1 2A1 3.961% 03/25/47	02/01/2026	Paydown		1,198	441	381	283		430		430		714		484	484	12	03/25/2047	3.C FM
362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-4R1 2A1 3.961% 03/25/47	01/01/2026	Paydown		9,111	14,456	12,510	9,300		(189)		(189)		9,111				62	03/25/2047	4.A FM
3622EA-AC-4	GSA Home Equity Trust 2007-5 GSA 2007-5 2A1A 4.033% 04/25/47	03/25/2026	Paydown		128,558	128,558	50,541	46,956		81,602		81,602		128,558				514	03/25/2047	1.A FM
3622EC-AB-2	GSA Home Equity Trust 2006-18 GSA 2006-18 AV1 3.863% 11/25/36	03/25/2026	Paydown		62,986	62,986	57,033	59,347		3,649		3,649		62,986				130	04/25/2047	1.A FM
3622EL-AA-4	GSA Home Equity Trust 2006-18 GSA 2006-18 AF5A 6.502% 11/25/36	03/25/2026	Paydown		6,720	6,720	2,237	1,640		5,080		5,080		6,720				11	11/25/2036	1.A FM
3622EL-AF-3	GSA Home Equity Trust 2007-1 GSA 2007-1 1A1 3.933% 02/25/37	03/01/2026	Paydown		18,014	18,014	6,689	6,577		11,437		11,437		18,014				31	11/25/2036	1.A FM
3622EQ-AA-3	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6 6.000% 05/25/37	03/25/2026	Paydown		15,352	15,352	8,113	3,943		11,410		11,410		15,352				29	02/25/2037	1.A FM
3622MW-AS-2	GSR Mortgage Loan Trust 2007-A GSR 2007-4R2 1A1 4.238% 05/25/37	03/01/2026	Paydown		11,112	12,303	9,344	9,234		2,472		2,472		11,706		(594)	(594)	75	05/25/2037	2.C FM
3622N6-AA-7	GSR Mortgage Loan Trust 2006-9 GSR 2006-9F 4A1 6.500% 10/25/36	02/01/2026	Paydown		4,536					3,058		3,058		3,058		1,478	1,478	32	05/25/2037	3.A FM
3622T7-AF-3	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2 5.750% 02/25/36	03/01/2026	Paydown			453				(2)		(2)		153		(153)	(153)	2	10/25/2036	1.A FM
362334-CN-2	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2 5.750% 02/25/36	03/01/2026	Paydown		4,174	5,708	5,160	5,213		(105)		(105)		5,108		(934)	(934)	54	02/25/2036	3.A FM
362334-CQ-5	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 2A4 5.750% 02/25/36	03/01/2026	Paydown		6,924	8,436	8,075	8,265		(601)		(601)		7,664		(740)	(740)	80	02/25/2036	5.B FM
362334-HH-0	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 4A1 6.000% 03/25/36	03/01/2026	Paydown		2,724	4,218	3,840	3,209		85		85		3,294		(570)	(570)	38	03/25/2036	1.A FM
362334-LJ-9	GSR Mortgage Loan Trust 2006-6 GSA 2006-6 AF4 1A5 5.500% 03/25/36	03/01/2026	Paydown		6,139	7,562	6,012	10,078	5,217	(7,697)		(2,480)		7,599		(1,460)	(1,460)	70	03/25/2036	6. FM
362334-HF-8	GSA Home Equity Trust 2006-6 GSA 2006-6 AF5 6.621% 03/25/36	03/01/2026	Paydown		38,001	38,001	10,979	9,804		28,197		28,197		38,001				97	03/25/2036	1.A FM
362334-HG-6	GSA Home Equity Trust 2006-6 GSA 2006-6 AF6 6.741% 03/25/36	03/01/2026	Paydown		3,174	3,174	1,656	849		2,324		2,324		3,174				8	03/25/2036	1.A FM
362334-IH-4	GSA Home Equity Trust 2006-6 GSA 2006-6 AF6 6.504% 03/25/36	03/01/2026	Paydown		64,086	64,086	23,227	23,063		41,023		41,023		64,086				163	03/25/2036	1.A FM
362334-NB-6	GSA Trust GSA 2006-7 AF2 5.995% 03/25/46	03/01/2026	Paydown		32,209	32,209	19,257	11,825		20,384		20,384		32,209				92	03/25/2046	1.A FM
362334-NC-4	GSA Trust GSA 2006-7 AF3 6.720% 03/25/46	03/01/2026	Paydown		48,601	48,601	21,529	5,789		30,722		30,722		48,601				82	03/25/2046	1.A FM
362334-ND-2	GSA Trust GSA 2006-7 AF4A 6.720% 03/25/46	03/01/2026	Paydown		49,137	49,137	33,021	23,308		25,829		25,829		49,137				141	03/25/2046	1.A FM
362341-3C-1	GSMP Mortgage Loan Trust 2006 GSMP 2006-RP1 1AF1 4.143% 01/25/36	03/25/2026	Paydown		105,940	105,567	87,273	85,276		20,363		20,363		105,639		302	302	792	01/25/2036	1.A FM
362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-4R1 2A1 4.478% 01/25/36	03/01/2026	Paydown		59,232	54,201	50,270	54,171		4,049		4,049		58,220		1,013	1,013	325	01/25/2036	2.C FM
362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-4R1 2A1 4.478% 01/25/36	03/01/2026	Paydown		3,511	3,213	3,177	3,400		48		48		3,447		64	64	19	01/25/2036	4.C FM
362341-4D-8	GSR Mortgage Loan Trust 2006-A GSR 2006-4R1 2A4 4.478% 01/25/36	03/01/2026	Paydown		15,790	14,751	13,354	14,799		871		871		15,670		120	120	79	01/25/2036	2.C FM

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..362341-4V-8	GSMP Trust 2006-HE1 GSMP 2006-HE1 1B3	03/25/2026	Paydown	.....	.....	..... (641)	 (515)	 (523)	.....	..... 163	.....	..... 163	.....	..... (360)	.....	..... 360	 360	 3	01/25/2036	1.A FM
..362341-6N-4	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F	03/25/2026	Paydown	.....	4,539	5,236	11,240	47,066	1,728	 (38,330)	.....	..... (36,602)	.....	..... 10,464	.....	..... (5,925)	 (5,925)	 64	02/25/2036	6. FM
..362341-8H-5	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F	03/01/2026	Paydown	.....	.....	..... 620	 155	 115	.....	..... (39)	.....	..... (39)	.....	..... 76	.....	..... (76)	 (76)	 3	02/25/2036	1.A FM
..362341-DS-5	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F	03/25/2026	Paydown	.....	2,938	2,938	2,579	2,602	.....	..... 336	.....	..... 336	.....	..... 2,938	.....	.....	.....	..... 20	07/25/2035	1.A FM
..362341-DZ-9	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F	03/25/2026	Paydown	.....	3,474	3,474	3,019	3,080	.....	..... 395	.....	..... 395	.....	..... 3,474	.....	.....	.....	..... 24	07/25/2035	1.A FM
..362341-ELW-7	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F	03/01/2026	Paydown	.....	16,025	16,025	13,939	14,091	.....	..... 1,934	.....	..... 1,934	.....	..... 16,025	.....	.....	.....	..... 147	07/25/2035	1.A FM
..362341-FJ-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4	03/01/2026	Paydown	.....	33,314	33,314	23,022	20,274	.....	..... 13,040	.....	..... 13,040	.....	..... 33,314	.....	.....	.....	..... 284	07/25/2035	1.A FM
..362341-FN-4	GSR Mortgage Loan Trust 2005 GSMP 2005-HP3	03/01/2026	Paydown	.....	138,399	138,399	96,555	80,558	.....	..... 57,842	.....	..... 57,842	.....	..... 138,399	.....	.....	.....	..... 1,179	07/25/2035	1.A FM
..362341-LL-1	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5	03/25/2026	Paydown	.....	57,489	57,489	49,300	49,300	.....	..... 8,189	.....	..... 8,189	.....	..... 57,489	.....	.....	.....	..... 330	09/25/2035	1.A FM
..362341-MC-0	GSR Trust 2005-HE1 GSR 2005-HE1 1 2B	03/01/2026	Paydown	.....	1,852	.....	.....	.....	.....	..... 1,000	.....	..... 1,000	.....	..... 1,000	.....	..... 852	 852	 19	10/25/2035	1.A FM
..362341-N5-4	GSR Mortgage Loan Trust 2005-9 GSR 2005-9F	03/25/2026	Paydown	.....	5	5	.....	.....	.....	..... 5	.....	..... 5	.....	..... 5	.....	.....	.....	.....	11/25/2030	1.A FM
..362341-Q4-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR6	03/25/2026	Paydown	.....	1,791	2,441	1,989	1,928	.....	..... 205	.....	..... 205	.....	..... 2,133	.....	..... (342)	 (342)	 18	12/25/2035	1.A FM
..362341-RZ-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7	03/01/2026	Paydown	.....	6,605	6,605	6,120	6,180	.....	..... 425	.....	..... 425	.....	..... 6,605	.....	.....	.....	..... 50	09/25/2035	1.A FM
..362341-WZ-8	GSA Home Equity Trust 2005-14 GSA 2005-14	03/01/2026	Paydown	.....	8,956	8,956	8,035	8,063	.....	..... 894	.....	..... 894	.....	..... 8,956	.....	.....	.....	..... 44	11/25/2035	1.A FM
..362341-ZU-6	GSA Home Equity Trust 2006-20 GSA 2006-20	03/25/2026	Paydown	.....	42,015	42,015	24,941	21,072	.....	..... 20,943	.....	..... 20,943	.....	..... 42,015	.....	.....	.....	..... 177	12/25/2035	1.A FM
..362351-AA-6	GSA Home Equity Trust 2006-20 GSA 2006-20	03/25/2026	Paydown	.....	7,515	7,515	2,473	1,934	.....	..... 5,581	.....	..... 5,581	.....	..... 7,515	.....	.....	.....	..... 16	12/25/2046	1.A FM
..362351-AC-2	GSA Home Equity Trust 2006-20 GSA 2006-20	03/25/2026	Paydown	.....	16,059	16,059	11,054	8,000	.....	..... 8,059	.....	..... 8,059	.....	..... 16,059	.....	.....	.....	..... 27	12/25/2046	1.A FM
..362351-AC-2	GSMPT Trust 2006-SZ GSMP 2006-SZ A3	01/26/2026	Paydown	.....	4,002	4,002	2,755	1,993	.....	..... 2,008	.....	..... 2,008	.....	..... 4,002	.....	.....	.....	..... 3	12/25/2046	1.A FM
..362405-AP-7	GSR Mortgage Loan Trust 2005-A GSR 2005-AR3	03/25/2026	Paydown	.....	152,540	152,540	74,334	124,803	.....	..... 27,737	.....	..... 27,737	.....	..... 152,540	.....	.....	.....	..... 58	05/25/2046	1.A FM
..362420-4T-7	GSR Mortgage Loan Trust 2005-5 GSR 2005-5F B2	03/01/2026	Paydown	.....	51,841	51,841	41,800	30,168	.....	..... 21,673	.....	..... 21,673	.....	..... 51,841	.....	.....	.....	..... 387	05/25/2035	1.A FM
..362420-7Y-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-1F	01/26/2026	Paydown	.....	.....	8,834	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	06/25/2035	6. *
..362420-FH-1	GSA Home Equity Trust 2004-9 GSA 2004-9 B1	03/01/2026	Paydown	.....	.....	19,252	168	48	120	.....	.....	..... 120	.....	..... 168	.....	..... (168)	 (168)	.....	09/25/2034	6. FM
..362420-K-0	GSR Mortgage Loan Trust 2004-1 GSR 2004-12	03/25/2026	Paydown	.....	.....	2,681	396	614	.....	..... 17	.....	..... 17	.....	..... 630	.....	..... (630)	 (630)	 19	09/25/2034	1.A FM
..362420-KR-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-13F	03/25/2026	Paydown	.....	5,767	5,767	5,316	5,466	.....	..... 301	.....	..... 301	.....	..... 5,767	.....	.....	.....	..... 40	12/25/2034	1.A FM
..362420-M6-6	B1 6.775% 11/25/34	03/01/2026	Paydown	.....	.....	28,623	8,587	10,304	.....	..... (3,317)	.....	..... (3,317)	.....	..... 6,987	.....	..... (6,987)	 (6,987)	 (11)	11/25/2034	1.A FM
..362420-PB-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-14	03/25/2026	Paydown	.....	1,712	1,712	1,528	1,588	.....	..... 124	.....	..... 124	.....	..... 1,712	.....	.....	.....	..... 15	12/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
36242D-T5-2	GSMP Mortgage Loan Trust 2005 GSMP 2005-IP2 1AF 4.143% 03/25/35	03/25/2026	Paydown		103,506	103,506	93,660	95,955		7,551		7,551		103,506				723	03/25/2035	1.A FM	
36242D-UM-3	GR Mortgage Loan Trust 2005-A GR 2005-AR1 2A1 6.333% 01/25/35	03/01/2026	Paydown		111,021	111,021	95,650	106,755		4,266		4,266		111,021				1,191	01/25/2035	1.A FM	
36242D-VF-7	GR Mortgage Loan Trust 2005-1 GR 2005-1F 2A3 6.000% 02/25/35	03/01/2026	Paydown		1,527	1,527	1,407	1,080		447		447		1,527				21	02/25/2035	1.A FM	
36242D-VF-7	GR Mortgage Loan Trust 2005-1 GR 2005-1F 2A3 6.000% 02/25/35	03/01/2026	Paydown		1,028	1,028	1,023	780		248		248		1,028				14	02/25/2035	3.A FM	
36242D-XG-3	GSMP Mortgage Loan Trust 2005 GSMP 2005-IP1 1AF 4.143% 01/25/35	03/25/2026	Paydown		497,997	506,870	437,999	432,549		68,886		68,886		501,435		(3,438)	(3,438)	3,408	01/25/2035	1.A FM	
36242D-Y3-1	GR Mortgage Loan Trust 2005-4 GR 2005-4F 6A1 6.500% 02/25/35	03/01/2026	Paydown		201	201	200	201						201				2	02/25/2035	1.A FM	
3624AS-AC-2	GSA Home Equity Trust 2006-13 GSA 2006-13 AF3 6.040% 07/25/36	03/01/2026	Paydown		4,886	4,886	1,407			3,479		3,479		4,886				8	07/25/2036	1.A FM	
3624ER-AA-7	GSA Home Equity Trust 2007-6 GSA 2007-6 1A1 4.033% 05/25/47	02/25/2026	Paydown		8,442	8,442	5,159			3,283		3,283		8,442				10	05/25/2047	1.A FM	
3624ER-AA-7	GSA Home Equity Trust 2007-6 GSA 2007-6 1A1 4.033% 05/25/47	03/25/2026	Paydown		14,333	14,333	8,759			5,574		5,574		14,333				31	05/25/2047	1.A FM	
3624ER-AB-5	GSA Home Equity Trust 2007-6 GSA 2007-6 1A2 4.233% 09/25/47	03/25/2026	Paydown		22,984	22,984	14,311	14,266		8,718		8,718		22,984				60	05/25/2047	1.A FM	
3624ER-AF-6	GSA Home Equity Trust 2007-6 GSA 2007-6 1A4 4.393% 05/25/47	03/25/2026	Paydown		2,079	2,079	1,402			676		676		2,079				2	05/25/2047	1.A Z	
3624EB-AC-4	GS Mortgage-Backed Securities GSMB 2014-EB1A 3,860% 07/25/37	03/25/2026	Paydown		43,519	43,519	42,826	43,314		205		205		43,519				113	07/25/2037	1.A FM	
36250B-AH-9	GSNC Securitization Trust 2 GSNC 2015-1R 2A4 5.887% 07/25/44	03/01/2026	Paydown		2,439	2,439	2,456	2,456		(17)		(17)		2,439				15	07/25/2044	1.A	
3625FE-AH-2	GSNC Pass-Through Trust 2009- GSNC 2009-1R 2B 4.665% 01/26/36	03/01/2026	Paydown		229,403	229,403	208,475	206,761		22,642		22,642		229,403				2,078	01/26/2036	1.A FM	
3625Z5-AB-3	GSNC Pass-Through Trust 2008- GSNC 2008-1R 1A2 11.060% 11/25/35	03/01/2026	Paydown		5,579	5,579	5,222	5,250		329		329		5,579				65	11/25/2035	1.A FM	
3625Z8-AA-9	GR Mortgage Loan Trust 2006-8 GR 2006-8F A1 3.477% 08/27/37	03/01/2026	Paydown		13,086	13,084	9,388	9,386		3,698		3,698		13,085		2	2	108	08/27/2037	1.A FM	
362611-AF-2	GR Mortgage Loan Trust 2006-8 GR 2006-8F 3A3 6.250% 09/25/36	03/01/2026	Paydown		23,771	24,357	22,385	27,013		(2,917)		(2,917)		24,096		(325)	(325)	362	09/25/2036	5.C FM	
362611-AP-0	GR Mortgage Loan Trust 2006-8 GR 2006-8F 4A4 6.500% 09/25/36	03/01/2026	Paydown		9,357	10,976	8,336	4,753		5,066		5,066		9,819		(462)	(462)	215	09/25/2036	1.A FM	
362611-BR-5	GR Mortgage Loan Trust 2006-8 GR 2006-8F 4A17 6.000% 09/25/36	03/01/2026	Paydown		40,746	47,794	22,519	20,122		22,579		22,579		42,701		(1,955)	(1,955)	865	09/25/2036	1.A FM	
362636-AL-2	GR Mortgage Loan Trust 2007-2 GR 2007-2F 3A6 6.000% 03/25/37	03/01/2026	Paydown		14,195	15,801	11,411	8,828		6,253		6,253		15,082		(886)	(886)	342	03/25/2037	4.C FM	
362636-AL-2	GR Mortgage Loan Trust 2007-2 GR 2007-2F 3A6 6.000% 03/25/37	01/01/2026	Paydown			829	599	463		(463)		(463)						3	03/25/2037	5.A FM	
36275E-AE-1	GS Mortgage-Backed Securities GSMB 2025-D3C1 A3 5.278% 06/25/65	03/01/2026	Paydown		198,160	198,160	198,032	104,404		116		116		198,160				1,558	06/25/2065	1.F FE	
362949-BP-3	GS Mortgage-Backed Securities GSMB 2024-PJ7 A24 6.000% 11/25/54	03/01/2026	Paydown		112,396	112,396	111,869	112,396						112,396				1,138	11/25/2054	1.A	
362957-AG-7	GS Mortgage-Backed Securities GSMB 2025-P12 A 6.000% 07/25/55	03/01/2026	Paydown		7,489,987	7,489,987	7,500,340	7,500,340		(10,353)		(10,353)		7,489,987				86,519	07/25/2055	1.A	
36297N-AA-3	GSMP Trust 2006-S3 GSMP 2006-S3 A1 6.585% 05/25/36	03/01/2026	Paydown		13,878	13,878	386	164		13,714		13,714		13,878				3	05/25/2036	1.A FM	
36297T-AE-2	GR Mortgage Loan Trust 2006-4 GR 2006-4R2 3A1 5.466% 04/25/36	03/01/2026	Paydown		7,578					3,295		3,295		3,295		4,283	4,283	65	04/25/2036	1.A FM	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3628N-AC-8	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F	03/01/2026	Paydown		2,388	2,478	2,044	1,477		947		947		2,424		(35)	(35)	21	08/25/2036	1.A FM
3628N-BX-1	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F	03/25/2026	Paydown				348	192		(192)		(192)						19	08/25/2036	5.C FE
367910-AW-6	GE-IMC Asset-Backed Pass-Thru GE/IMC 2005-2	02/25/2026	Paydown			77,798	57,968	61,408		(12,485)		(12,485)		48,923		(48,923)	(48,923)	372	12/25/2035	1.A FM
38011A-JD-6	GMACI Home Equity Loan Trust 2 GMACI 2006-HE2	03/01/2026	Paydown		66,582	66,582	57,327	60,988		5,584		5,584		66,582				613	05/25/2036	1.A FM
38012T-AB-8	GMACI Home Equity Loan Trust 2 GMACI 2006-HE3	03/01/2026	Paydown		11,217	9,687	9,445	9,207		822		822		10,028		1,189	1,189	115	10/25/2036	1.D FM
39538B-AE-4	GreenPoint Mortgage Funding Tr. GPMF 2006-AR6	03/25/2026	Paydown		4,455	4,345	4,128	4,174		175		175		4,349		106	106	27	10/25/2046	1.A FM
39538P-AB-5	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1	03/25/2026	Paydown		23,339	23,339	20,613	15,680		7,649		7,649		23,339				177	06/25/2045	1.A FM
39538W-BE-7	GreenPoint Mortgage Funding Tr. GPMF 2005-HY1	03/25/2026	Paydown		26,788	26,788	26,495	26,616		173		173		26,788				202	07/25/2035	1.A FM
39538W-BY-3	GreenPoint Mortgage Funding Tr. GPMF 2005-AR4	03/25/2026	Paydown		56,345	56,345	42,322	33,281		23,053		23,053		56,345				389	10/25/2045	1.A FM
39538W-EE-4	GreenPoint Mortgage Funding Tr. GPMF 2005-AR5	03/25/2026	Paydown		3,475	3,246	1,857	1,721		1,680		1,680		3,401		75	75	21	11/25/2045	1.A FM
39538W-EL-8	GreenPoint Mortgage Funding Tr. GPMF 2005-AR5	01/26/2026	Paydown		550	550	278	186		364		364		550				2	11/25/2046	1.A FM
39538W-FH-6	GreenPoint Mortgage Funding Tr. GPMF 2006-AR1	03/25/2026	Paydown		56,345	56,345	41,181	50,806		5,539		5,539		56,345				378	02/25/2036	1.A FM
39538W-IG-6	GreenPoint Mortgage Funding Tr. GPMF 2006-AR2	03/25/2026	Paydown		3,777	3,777	3,644	3,647		130		130		3,777				21	03/25/2036	1.A FM
39538W-IF-9	GreenPoint Mortgage Funding Tr. GPMF 2006-AR2	03/25/2026	Paydown		30,481	30,481	29,607	29,618		882		882		30,481				190	03/25/2036	1.A FM
39538W-IG-7	GreenPoint Mortgage Funding Tr. GPMF 2006-AR2	03/25/2026	Paydown		307	307	112	112		195		195		307				2	03/25/2036	1.A FM
39538W-AA-7	HOMES 2025-AFC1 Trust HOMES 2025-AFC1 A3	03/25/2026	Paydown		24,527	24,527	19,737	21,043		3,484		3,484		24,527				226	06/25/2037	1.A FM
403869-AE-8	HSI Asset Securitization Corp HASC 2007-0PT1	03/01/2026	Paydown		212,549	212,549	212,798	212,629		(80)		(80)		212,549				2,081	01/25/2060	1.F FE
40431J-AA-1	HSI Asset Loan Obligation Trus HALO 2007-1F1	03/25/2026	Paydown		28,193	28,193	24,449	24,636		3,557		3,557		28,193				116	12/25/2036	1.A FM
40431K-AF-7	HarborView Mortgage Loan Trust HWLT 2006-5	03/01/2026	Paydown		8,392	8,392	4,940	3,948		4,544		4,544		8,392				51	12/25/2036	1.A FM
41161M-AA-8	HarborView Mortgage Loan Trust HWLT 2006-5	03/01/2026	Paydown		17,716	16,426	5,667	5,293		12,010		12,010		17,303		413	413	62	07/19/2047	1.A FM
41161M-AC-4	HarborView Mortgage Loan Trust HWLT 2003-2	01/20/2026	Paydown		10,307	10,307	5,746	5,178		5,129		5,129		10,307				57	07/19/2046	1.A FM
41161P-BV-4	HarborView Mortgage Loan Trust HWLT 2004-8	03/19/2026	Paydown		3,903	3,903	3,765	3,855		49		49		3,903				30	10/19/2033	1.A FM
41161P-GZ-0	HarborView Mortgage Loan Trust HWLT 2004-8	01/01/2026	Paydown		46,341	46,341	43,444	43,706		2,635		2,635		46,341				180	11/19/2034	5.A FM
41161P-GZ-0	HarborView Mortgage Loan Trust HWLT 2004-8	01/23/2026	LSW Modco AWM		362,743	405,308	379,976	382,263		(394)		(394)		381,869		(19,126)	(19,126)	2,726	11/19/2034	5.A FM
41161P-HB-2	HarborView Mortgage Loan Trust HWLT 2004-8	03/19/2026	Paydown		98,136	98,136	75,055	83,230		14,906		14,906		98,136				490	11/19/2034	1.A FM
41161P-HJ-0	HarborView Mortgage Loan Trust HWLT 2004-9	03/19/2026	Paydown		1,207	1,207	1,036	1,003		204		204		1,207				9	12/19/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
										10	11	12	13								14
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..4116P-JB-9		HarborView Mortgage Loan Trust HMLT 2004-9 4A3 4.59% 12/19/34 ..	03/19/2026	Paydown ..	..	12,042	12,042	10,771	10,771	..	1,271	..	1,271	..	12,042	..	..	..	98	12/19/2034	1.A FM ..
..4116P-K4-4		HarborView Mortgage Loan Trust HMLT 2006-2 2A1A 4.970% 02/25/36 ..	03/01/2026	Paydown ..	..	11,651	11,651	9,881	9,881	..	1,770	..	1,770	..	11,651	..	..	..	72	02/25/2036	1.A FM ..
..4116P-K4-4		HarborView Mortgage Loan Trust HMLT 2006-2 2A1A 4.970% 02/25/36 ..	03/01/2026	Paydown ..	..	24,010	24,010	22,243	22,243	..	1,767	..	1,767	..	24,010	..	..	..	200	02/25/2036	2.C FM ..
..4116P-K4-4		HarborView Mortgage Loan Trust HMLT 2006-2 2A1A 4.970% 02/25/36 ..	03/11/2026	ANY Modco AMI ..	..	2,041,302	2,419,358	2,290,159	2,241,298	..	(9,529)	..	(9,529)	..	2,231,769	..	(190,468)	(190,468)	33,483	02/25/2036	2.C FM ..
..4116P-K6-9		HarborView Mortgage Loan Trust HMLT 2006-2 3A1A 6.29% 02/25/36 ..	03/01/2026	Paydown ..	..	3,762	3,762	3,812	18,297	..	(14,535)	..	(14,535)	..	3,762	..	..	..	33	02/25/2036	1.A FM ..
..4116P-KA-0		HarborView Mortgage Loan Trust HMLT 2004-11 2A2A 4.43% 01/19/35 ..	03/19/2026	Paydown ..	..	6,718	6,718	5,533	4,646	..	2,071	..	2,071	..	6,718	..	..	..	49	01/19/2035	1.A FM ..
..4116P-KD-4		HarborView Mortgage Loan Trust HMLT 2004-11 3A1A 4.49% 01/19/35 ..	03/19/2026	Paydown ..	..	7,452	7,452	6,689	7,743	..	(282)	..	(282)	..	7,452	..	..	..	53	01/19/2035	3.C FM ..
..4116P-KH-5		HarborView Mortgage Loan Trust HMLT 2004-11 3A3 4.55% 01/19/35 ..	03/19/2026	Paydown ..	..	2,784	2,784	1,833	2,648	..	136	..	136	..	2,784	..	..	..	20	01/19/2035	1.A FM ..
..4116P-KH-5		HarborView Mortgage Loan Trust HMLT 2004-11 3A3 4.55% 01/19/35 ..	03/19/2026	Paydown ..	..	347	347	282	370	..	(23)	..	(23)	..	347	..	..	..	2	01/19/2035	5.A FM ..
..4116P-KH-5		HarborView Mortgage Loan Trust HMLT 2006-4 3A3 4.55% 01/19/35 ..	03/19/2026	Paydown ..	..	906	906	808	987	..	(81)	..	(81)	..	906	..	..	..	6	01/19/2035	5.B FM ..
..4116P-L4-3		HarborView Mortgage Loan Trust HMLT 2005-1 2A1A 4.19% 05/19/46 ..	03/19/2026	Paydown ..	..	10,947	26,883	16,679	12,068	..	6,031	..	6,031	..	18,099	..	(7,153)	(7,153)	217	05/19/2046	1.A FM ..
..4116P-LD-3		HarborView Mortgage Loan Trust HMLT 2005-2 2A1A 4.33% 03/19/35 ..	03/19/2026	Paydown ..	..	6,395	6,395	5,980	6,104	..	291	..	291	..	6,395	..	..	..	45	03/19/2035	1.A FM ..
..4116P-LQ-4		HarborView Mortgage Loan Trust HMLT 2005-8 1A 4.31% 05/19/35 ..	02/19/2026	Paydown ..	..	(553)	(553)	(240)	(144)	..	1	..	1	..	(143)	..	143	143	4	05/19/2035	1.A FM ..
..4116P-OL-0		HarborView Mortgage Loan Trust HMLT 2005-8 1A2A 4.45% 03/19/35 ..	03/19/2026	Paydown ..	..	49,015	49,015	37,321	30,446	..	18,570	..	18,570	..	49,015	..	..	..	463	09/19/2035	1.A FM ..
..4116P-TN-3		HarborView Mortgage Loan Trust HMLT 2005-10 2A1A 4.41% 11/19/35 ..	03/19/2026	Paydown ..	..	17,963	17,963	12,944	12,158	..	5,805	..	5,805	..	17,963	..	..	..	166	11/19/2035	1.A FM ..
..4116P-TN-3		HarborView Mortgage Loan Trust HMLT 2005-10 2A1A 4.41% 11/19/35 ..	02/19/2026	Paydown ..	..	16,397	16,397	11,815	11,098	..	5,298	..	5,298	..	16,397	..	..	..	68	11/19/2035	1.B FM ..
..4116P-TN-3		HarborView Mortgage Loan Trust HMLT 2005-10 2A1A 4.41% 11/19/35 ..	01/20/2026	Paydown ..	..	4,405	4,405	3,177	2,985	..	1,420	..	1,420	..	4,405	..	..	..	16	11/19/2035	1.C FM ..
..4116P-TN-3		HarborView Mortgage Loan Trust HMLT 2005-10 2A1A 4.41% 11/19/35 ..	03/19/2026	Paydown ..	..	5,736	5,736	3,951	3,951	..	1,785	..	1,785	..	5,736	..	..	..	61	11/19/2035	1.G FM ..
..4116P-TN-3		HarborView Mortgage Loan Trust HMLT 2005-10 2A1A 4.41% 11/19/35 ..	02/19/2026	Paydown ..	..	5,963	5,963	3,846	3,846	..	1,737	..	1,737	..	5,963	..	..	..	40	11/19/2035	2.A FM ..
..4116P-TN-3		HarborView Mortgage Loan Trust HMLT 2005-10 2A1A 4.41% 11/19/35 ..	01/20/2026	Paydown ..	..	10,223	10,223	7,042	7,042	..	3,181	..	3,181	..	10,223	..	..	..	37	11/19/2035	2.B FM ..
..4116P-VJ-9		HarborView Mortgage Loan Trust HMLT 2005-12 2A11 5.95% 10/19/35 ..	03/01/2026	Paydown ..	..	8,462	8,462	5,441	5,329	..	3,133	..	3,133	..	8,462	..	..	..	74	10/19/2035	1.A FM ..
..4116P-VJ-9		HarborView Mortgage Loan Trust HMLT 2005-12 2A11 5.95% 10/19/35 ..	01/01/2026	Paydown ..	..	961	961	667	655	..	306	..	306	..	961	..	..	..	4	10/19/2035	1.B FM ..
..4116P-VJ-9		HarborView Mortgage Loan Trust HMLT 2005-12 2A11 5.95% 10/19/35 ..	03/01/2026	Paydown ..	..	8,648	8,648	6,393	6,301	..	2,347	..	2,347	..	8,648	..	..	..	72	10/19/2035	3.C FM ..
..4116P-VK-6		HarborView Mortgage Loan Trust HMLT 2005-12 2A12 5.29% 10/19/35 ..	03/19/2026	Paydown ..	..	13,418	13,418	9,793	8,961	..	4,457	..	4,457	..	13,418	..	..	..	113	10/19/2035	1.A FM ..
..4116P-VK-6		HarborView Mortgage Loan Trust HMLT 2005-12 2A12 5.29% 10/19/35 ..	02/19/2026	Paydown ..	..	4,568	4,568	3,498	3,209	..	1,359	..	1,359	..	4,568	..	..	..	30	10/19/2035	2.B FM ..
..4116P-VK-6		HarborView Mortgage Loan Trust HMLT 2005-12 2A12 5.29% 10/19/35 ..	03/19/2026	Paydown ..	..	3,100	3,100	2,374	2,178	..	922	..	922	..	3,100	..	..	..	34	10/19/2035	1.A FM ..

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..4116P-WB-5	HarborView Mortgage Loan Trust HMLT 2005-13 2A11 4.35% 02/19/36	03/19/2026	Paydown		1,153	1,153	597	459		694		694		1,153				12	02/19/2036	1.A FM
..4116P-WC-3	HarborView Mortgage Loan Trust HMLT 2005-13 2A12 5.33% 02/19/36	03/19/2026	Paydown		1,270	1,270	648	535		736		736		1,270				14	02/19/2036	1.A FM
..4116P-WY-5	HarborView Mortgage Loan Trust HMLT 2005-16 2A1B 4.45% 01/19/36	03/19/2026	Paydown		105	105	105	91		14		14		105					01/19/2036	1.A Z
..41162B-AA-1	Harborview Mortgage Loan Trust HMLT 2006-3B1 A1A 4.70% 12/19/36	03/01/2026	Paydown		69,233	69,228	55,346	57,387		11,842		11,842		69,229		4	4	334	12/19/2036	1.A FM
..41162B-AB-9	Harborview Mortgage Loan Trust HMLT 2006-3B1 A1B 4.80% 12/19/36	03/01/2026	Paydown		7	(5)	(2)	(2)	(2)	5		3		3					12/19/2036	6. FE
..41162D-AD-1	HarborView Mortgage Loan Trust HMLT 2006-12 2A13 4.27% 12/19/36	03/19/2026	Paydown		8,386	8,011	6,870	8,989		(904)		(904)		8,085		301	301	51	12/19/2036	5.C RM
..41162D-AF-6	2A2A 4.17% 01/19/38 HarborView Mortgage Loan Trust HMLT 2007-2	03/19/2026	Paydown		172,982	172,982	154,598	162,310		10,672		10,672		172,982				1,028	01/19/2038	1.A FM
..41164L-AB-5	2A1A 4.11% 05/25/38 HarborView Mortgage Loan Trust HMLT 2007-1	03/25/2026	Paydown		1,020,693	1,020,693	809,577	809,577		211,117		211,117		1,020,693				10,795	05/25/2038	1.A FM
..41164M-AP-2	2A2C 4.21% 03/19/37 HarborView Mortgage Loan Trust HMLT 2007-3	03/19/2026	Paydown		6,130	2,424	2,085	280	1,565	1,521		3,086		3,365		2,765	2,765	37	03/19/2037	1.A FM
..41164U-AB-5	2A1A 4.19% 05/19/37 HarborView Mortgage Loan Trust HMLT 2007-5	03/19/2026	Paydown		52,075	52,075	48,594	49,669		3,006		3,006		52,075				283	05/19/2037	1.A FM
..41164U-AB-5	2A1A 4.19% 05/19/37 HarborView Mortgage Loan Trust HMLT 2007-3	02/11/2026	A1A SI-HSA HealthEquity Ded S		5,030,438	5,320,672	5,003,951	1,103,260		4,792		4,792		5,030,438				16,815	05/19/2037	1.A FM
..41164U-AD-1	2A1C 4.37% 05/19/37 HarborView Mortgage Loan Trust HMLT 2007-5	03/19/2026	Paydown		746	746				746		746		746				4	05/19/2037	6. *
..41165A-AD-4	A1C 4.35% 09/19/37 HarborView Mortgage Loan Trust HMLT 2007-6	03/19/2026	Paydown		3,399	(21,146)	(4,200)	(2,281)		3,091		3,091		810		2,589	2,589	107	09/19/2037	1.A FM
..41165B-AA-8	1A1A 3.99% 06/19/37 Home Equity Asset Trust 2004-1 HEAT 2004-1 H1	03/19/2026	Paydown		359,502	358,910	296,998	296,197		61,305		61,305		359,502				1,439	08/19/2037	1.A FM
..437084-AV-8	4.738% 06/25/34 Home Equity Asset Trust HEAT 2004-3 H1	03/25/2026	Paydown		18,713	18,713	16,995	18,357		356		356		18,713				134	06/25/2034	1.A FM
..437084-CE-4	4.64% 08/25/34 Home Equity Mortgage Loan Asse INEL 2002-4	03/25/2026	Paydown		71,940	71,940	50,368	69,485		2,456		2,456		71,940				588	08/25/2034	1.A FM
..437084-AH-5	W2 5.66% 05/25/33 Home Equity Asset Trust 2006-5 HEAT 2006-5	03/25/2026	Paydown			2,857	1,429	1,673		15		15		1,688		(1,688)	(1,688)	33	05/25/2033	6. FM
..437086-AD-2	2A3 4.03% 10/25/36 Home Equity Asset Trust 2006-7 HEAT 2006-7	03/25/2026	Paydown		17,505	17,505	16,997	18,065		(590)		(590)		17,505				1,691	10/25/2036	1.A FM
..43708N-AD-5	2A3 4.03% 01/25/37 Home Equity Mortgage Loan Asse INWS 2006-E	03/25/2026	Paydown		122,392	122,392	102,223	105,087		17,305		17,305		122,392				323	01/25/2037	1.A FM
..43708X-AD-3	2A2 4.03% 04/25/37 Home Equity Mortgage Loan Asse INWS 2006-E	03/25/2026	Paydown		23,670	23,670	15,819	16,017		7,653		7,653		23,670				74	04/25/2037	1.A FM
..43709X-AE-1	2A3 4.13% 04/25/37 Home Equity Mortgage Loan Asse INWS 2006-E	01/26/2026	Paydown		20,683	20,683	13,637	13,758		6,924		6,924		20,683				17	04/25/2037	1.A FM
..43709X-AE-1	2A3 4.13% 04/25/37 HomeBanc Mortgage Trust 2004-1 HMT 2004-1 2A	02/11/2026	A1A SI-HSA HealthEquity Ded S		4,650,188	6,979,307	4,601,704	4,642,699		7,489		7,489		4,650,188				18,480	04/25/2037	1.A FM
..43739E-AB-3	4.65% 08/25/29 HomeBanc Mortgage Trust 2004-1 HMT 2004-1 2A	03/25/2026	Paydown		36,044	36,044	31,853	33,883		2,161		2,161		36,044				277	08/25/2029	1.A FM
..43789B-AA-9	A1 5.98% 09/25/39 HSI Asset Securitization Corp HSC 2006-HE2	03/25/2026	Paydown		10,891,712	10,891,712	10,911,276	10,897,573		(5,861)		(5,861)		10,891,712				163,076	09/25/2039	1.O FE
..44328B-AB-4	1A 4.05% 12/25/36 Impac OIB Trust Series 2004-9 IIM 2004-9 1A1	03/25/2026	Paydown		4,967	4,967	1,838	1,720		3,248		3,248		4,967				18	12/25/2036	1.A FM
..45254N-KY-4	4.553% 01/25/35	01/26/2026	Paydown		1,856,199	1,856,199	1,647,444	1,701,739		154,400		154,400		1,856,199				7,363	01/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
45254N-KY-2	Impac OIB Trust Series 2004-9 ILM 2004-9 1A2 4.67% 01/25/35	01/26/2026	Paydown		432,088	432,088	356,649	369,368		62,740		62,740		432,088				1,759	01/25/2035	1.A FM
45254N-NK-9	Impac OIB Trust Series 2005-2 ILM 2005-2 2A2 4.593% 04/25/35	01/26/2026	Paydown		87,656	87,656	76,261	81,047		6,609		6,609		87,656				351	04/25/2035	1.A FM
45254N-NP-8	Impac OIB Trust Series 2005-3 ILM 2005-3 A1 4.27% 08/25/35	03/25/2026	Paydown		36,168	36,168	27,178	28,926		7,242		7,242		36,168				287	08/25/2035	1.A FM
45254N-PL-5	Impac OIB Trust Series 2005-4 ILM 2005-4 1M5 4.47% 05/25/35	03/25/2026	Paydown		2,937	2,937		80		2,856		2,856		2,937				20	05/25/2035	1.A FM
45254N-PQ-4	Impac OIB Trust Series 2005-4 ILM 2005-4 1B1 5.09% 05/25/35	03/25/2026	Paydown		3,140	3,140		96		3,045		3,045		3,140				25	05/25/2035	1.A FM
45254N-PU-5	Impac OIB Trust Series 2005-5 ILM 2005-5 A1 4.11% 08/25/35	03/25/2026	Paydown		138,332	138,332	129,341	129,451		8,881		8,881		138,332				1,214	08/25/2035	1.A FM
45254N-PV-3	Impac OIB Trust Series 2005-5 ILM 2005-5 A2 4.01% 08/25/35	03/25/2026	Paydown		21,442	21,442	18,158	19,030		2,412		2,412		21,442				180	08/25/2035	1.A FM
45254N-QA-8	Impac OIB Trust Series 2005-5 ILM 2005-5 M3 4.37% 08/25/35	03/25/2026	Paydown		2,410	2,410				2,410		2,410		2,410				22	08/25/2035	6. *
45254N-RG-4	Impac OIB Trust Series 2005-8 ILM 2005-8 1A 4.31% 02/25/36	03/25/2026	Paydown		51,988	51,988	48,609	48,632		3,356		3,356		51,988				389	02/25/2036	1.A FM
45254N-RW-9	Impac OIB Trust Series 2005-8 ILM 2005-8 2M2 4.918% 02/25/36	03/25/2026	Paydown		3,158	3,158	2,807	3,008		150		150		3,158				27	02/25/2036	1.A FM
45254T-SS-4	Impac Secured Assets Corp Ser I ILSA 2005-2 A2D 4.65% 03/25/36	03/25/2026	Paydown		41,599	44,171	32,033	29,297		11,021		11,021		40,318	1,281	1,281	1,281	234	03/25/2036	1.A FM
45254T-TP-9	Impac Secured Assets Trust 200 ILSA 2006-1 2A2 4.61% 05/25/36	03/25/2026	Paydown		5,698	5,698	5,517	5,518		180		180		5,698				53	05/25/2036	1.A FM
45254T-TZ-7	Impac Secured Assets Trust 200 ILSA 2006-1 2M2 4.72% 05/25/36	03/25/2026	Paydown		4,315	4,315	3,667	4,141		174		174		4,315				33	05/25/2036	1.A FM
452559-AC-1	Impac Secured Assets Trust 200 ILSA 2007-1 A3 4.27% 03/25/37	03/25/2026	Paydown		25,885	26,171	22,751	22,860		3,040		3,040		25,901	(15)	(15)	(15)	142	03/25/2037	1.A FM
452559-AC-1	Impac Secured Assets Trust 200 ILSA 2007-1 A3 4.27% 03/25/37	03/25/2026	Paydown		6,899	6,905	6,002	6,031		873		873		6,904	(4)	(4)	(4)	65	03/25/2037	1.A FM
45255R-AC-1	Impac Secured Assets Trust 200 ILSA 2006-3 A3 4.09% 11/25/36	01/26/2026	Paydown		4	4	3	7		(3)		(3)		4					11/25/2036	1.A FM
45255R-AZ-0	Impac Secured Assets Trust 200 ILSA 2006-3 A7 4.33% 11/25/36	03/25/2026	Paydown		339,523	339,835	270,646	286,027		53,553		53,553		339,579	(56)	(56)	(56)	2,427	11/25/2036	1.A FM
45660L-3J-6	Residential Asset Securitizati RAST 2005-A15 1A3 5.750% 02/25/36	03/01/2026	Paydown		4,470	4,469	3,967	4,698		(231)		(231)		4,467	3	3	3	41	02/25/2036	3.A FM
45660L-4E-6	Residential Asset Securitizati RAST 2005-A15 3A1 5.750% 02/25/36	03/01/2026	Paydown		61,053	264,407	192,197	42,166	7,308	14,407		21,715		206,604	(145,551)	(145,551)	(145,551)	2,750	02/25/2036	4.B FM
45660L-4E-6	Residential Asset Securitizati RAST 2005-A15 3A1 5.750% 02/25/36	02/01/2026	Paydown		105,349	91,900	65,268	5,966	1,034	30,687		31,721		95,954	9,394	9,394	9,394	504	02/25/2036	4.C FM
45660L-4M-6	Ind/McL INDX Mortgage Loan Tru INDX 2005-AR33 1A1 3.674% 01/25/36	03/01/2026	Paydown		2,646	2,646	1,966			679		679		2,646				14	01/25/2036	4.C FM
45660L-4M-6	Ind/McL INDX Mortgage Loan Tru INDX 2005-AR33 1A1 3.674% 01/25/36	01/01/2026	Paydown		2,641	2,641	1,980	1,975		666		666		2,641				4	01/25/2036	5.A FM
45660L-4M-6	Ind/McL INDX Mortgage Loan Tru INDX 2005-AR33 1A1 3.674% 01/25/36	01/25/2026	ALRE - TDF Trust AMI		2,686,782	3,615,111	2,709,619	2,703,324		(2,542)		(2,542)		2,700,781	(13,999)	(13,999)	(13,999)	13,997	01/25/2036	5.A FM
45660L-BW-8	Residential Asset Securitizati RAST 2004-A10 A2 5.500% 02/25/35	03/01/2026	Paydown		66,498	66,498	59,847	61,201	1,034	5,297		5,297		66,498				390	02/25/2035	1.A FM
45660L-F8-7	Ind/McL INDX Mortgage Loan Tru INDX 2005-AR23 5A1 4.508% 11/25/35	03/01/2026	Paydown		4,536	4,536	3,758	3,123		1,413		1,413		4,536				52	11/25/2035	3.C FM
45660L-F8-7	Ind/McL INDX Mortgage Loan Tru INDX 2005-AR23 5A1 4.508% 11/25/35	02/01/2026	Paydown		11,869	11,641	9,645	8,015		3,641		3,641		11,656	32	32	32	90	11/25/2035	4.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..45660L-F8-7	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR23 5A1 4.506% 11/25/35	01/01/2026	Paydown		10,679	10,726	8,887	7,985		3,294		3,294		10,679				41	11/25/2035	4.B FM	
..45660L-GD-5	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR6 2A1 4.273% 04/25/35	03/25/2026	Paydown		177	177	137	136		41		41		177				1	04/25/2035	1.A FM	
..45660L-GE-3	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR6 2A2 4.453% 04/25/35	01/23/2026	ALRe MdoCo - RL I GA - AAM		2,050,350	2,853,328	2,309,632	2,639,960		1,853		1,853		2,641,843		(591,493)	(591,493)	10,000	04/25/2035	5.C FM	
..45660L-GQ-6	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR5 1A1 3.631% 05/25/35	03/01/2026	Paydown		1,589	1,589	1,297	1,647		(58)		(58)		1,589				12	05/25/2035	4.B FM	
..45660L-JJ-9	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR8 2A1A 4.253% 04/25/35	03/25/2026	Paydown		7,685	7,685	7,320	7,520		165		165		7,685				49	04/25/2035	4.A FM	
..45660L-LR-8	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR7 6A1 3.382% 06/25/35	03/01/2026	Paydown		4,703	4,703	2,778	2,481		2,222		2,222		4,703				11	06/25/2035	1.A FM	
..45660L-MG-1	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR12 2A1A 4.273% 07/25/35	03/25/2026	Paydown		57,582	57,592	52,400	52,507		5,075		5,075		57,582				475	07/25/2035	1.A FM	
..45660L-MX-4	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR9 3A1 4.780% 07/25/35	03/01/2026	Paydown		16,010	16,010	12,129	12,050		3,960		3,960		16,010				194	07/25/2035	1.D FM	
..45660L-MX-4	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR9 3A1 4.780% 07/25/35	02/01/2026	Paydown		20,960	20,960	15,879	15,776		5,184		5,184		20,960				170	07/25/2035	1.E FM	
..45660L-MX-4	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR13 3A1 4.780% 07/25/35	01/01/2026	Paydown		26,083	26,083	19,761	19,633		6,451		6,451		26,083				106	07/25/2035	1.F FM	
..45660L-QJ-2	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR11 1A1 3.915% 08/25/35	02/01/2026	Paydown		516	516	241			275		275		516				1	08/25/2035	1.A FM	
..45660L-RU-5	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR14 1A1A 4.353% 07/25/35	03/25/2026	Paydown		68,270	68,270	52,833	46,029		22,241		22,241		68,270				384	07/25/2035	1.A FM	
..45660L-RZ-4	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR14 2A1C 4.573% 07/25/35	03/25/2026	Paydown		32	35,297				32		32		32				217	07/25/2035	6. *	
..45660L-SR-1	Residential Asset Securitized RAST 2005-AR8B A3 5.500% 07/25/35	02/01/2026	Paydown		1,282	1,282	986	723		559		559		1,282				12	07/25/2035	3.A FM	
..45660L-T2-5	Residential Asset Securitized RAST 2005-A14 A3 5.500% 12/25/35	01/23/2026	LSM MdoCo AAM		687,334	1,664,311	804,402	804,402		(4,170)		(4,170)		800,232		(112,899)	(112,899)	10,052	12/25/2035	5.C FM	
..45660L-TS-8	Residential Asset Securitized RAST 2005-A9 A5 5.500% 07/25/35	03/01/2026	Paydown		36,158	36,158	27,428	21,021	2,969	12,168		15,137		36,158				246	07/25/2035	6. FM	
..45660L-UZ-0	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR17 5A1 4.578% 09/25/35	03/01/2026	Paydown		9,972	9,972	7,375	6,755		3,217		3,217		9,972				65	09/25/2035	1.A FM	
..45660L-VZ-9	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR18 1A1 4.413% 10/25/36	03/25/2026	Paydown		5,308	5,308	2,256	2,208		3,100		3,100		5,308				57	10/25/2036	2.B FM	
..45660L-VZ-9	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR18 1A1 4.413% 10/25/36	03/25/2026	Paydown		154,121	154,121	66,277	64,919		89,302		89,302		154,121				1,384	10/25/2036	2.C FM	
..45660L-WD-7	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR18 2A1A 4.413% 10/25/36	03/25/2026	Paydown		198,876	198,876	115,591	94,539		104,336		104,336		198,876				1,232	10/25/2036	1.A FM	
..45660L-WD-7	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR18 2A1A 4.413% 10/25/36	01/26/2026	Paydown		6,239	6,239	3,326	2,909		3,331		3,331		6,239				21	10/25/2036	1.A FM	
..45660L-WE-5	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 5.353% 10/25/36	03/25/2026	Paydown		140,518	140,518	70,670	63,954		76,564		76,564		140,518				906	10/25/2036	1.A FM	
..45660L-WE-5	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 5.353% 10/25/36	03/25/2026	Paydown		7,587	7,587	4,524	3,925		3,762		3,762		7,587				81	10/25/2036	1.G FM	
..45660L-WE-5	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 5.353% 10/25/36	01/26/2026	Paydown		11,179	11,179	6,666	5,636		5,543		5,543		11,179				40	10/25/2036	2.B FM	
..45660L-WF-2	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR18 2A2C 5.013% 10/25/36	03/25/2026	Paydown		1,254	914	416	369		772		772		1,141		113	113	10	10/25/2036	1.A FM	
..45660L-WS-4	Ind/Mac INDX Mortgage Loan Tru INDX 2005-AR18 1X 0.005% 10/25/36	03/01/2026	Paydown				1	16		(16)		(16)							10/25/2036	5.C FE	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..45660L-V3-7	Ind/Mec INDX Mortgage Loan Tru INDX 2005-AR29	01/01/2026	Paydown			..387											1	01/25/2036	6, *
..45660L-VE-3	Ind/Mec INDX Mortgage Loan Tru INDX 2005-AR21	01/01/2026	Paydown		..338	..338	..270	..314	..582	..(558)	..24		..338				1	10/25/2035	1.A FM
..45660L-ZH-5	Ind/Mec INDX Mortgage Loan Tru INDX 2005-AR1	03/01/2026	Paydown		..2,375	..2,375	..2,023	1,472		..903	..903		..2,375				12	11/25/2035	1.A FM
..45660N-2J-3	Ind/Mec INDX Mortgage Loan Tru INDX 2004-AR8	03/25/2026	Paydown		1,471	1,471	1,273	1,304		..167	..167		1,471				12	11/25/2034	1.A FM
..45660N-2J-3	Ind/Mec INDX Mortgage Loan Tru INDX 2004-AR8	03/25/2026	Paydown		..744	..744	..660	..683		..60	..60		..744				3	11/25/2034	1.B FM
..45660N-2J-3	Ind/Mec INDX Mortgage Loan Tru INDX 2004-AR8	03/25/2026	Paydown		..1,877	..1,877	..1,669	1,726		..151	..151		1,877				17	11/25/2034	1.C FM
..45660N-2J-3	Ind/Mec INDX Mortgage Loan Tru INDX 2004-AR8	03/25/2026	Paydown		..587	..587	..523	..540		..46	..46		..587				6	11/25/2034	1.D FM
..45660N-2J-3	Ind/Mec INDX Mortgage Loan Tru INDX 2004-AR8	03/25/2026	Paydown		3,976	3,976	3,612	3,707		..289	..289		3,976				32	11/25/2034	2.A FM
..45660N-2J-3	Ind/Mec INDX Mortgage Loan Tru INDX 2004-AR8	03/25/2026	Paydown		..847	..847	..776	..794		..53	..53		..847				7	11/25/2034	2.C FM
..45660N-2J-3	Ind/Mec INDX Mortgage Loan Tru INDX 2004-AR12	02/25/2026	Paydown		3,672	3,672	3,290	3,384		..289	..289		3,672				23	11/25/2034	1.A FM
..45660N-5H-4	A1 4.573% 12/25/34	03/25/2026	Paydown		351	351	253	249		102	102		351				2	12/25/2034	4.C FM
..45660N-5H-4	Ind/Mec INDX Mortgage Loan Tru INDX 2004-AR12	03/25/2026	Paydown		2,389	2,389	1,951	1,801	..211	..378	..378		2,389				12	12/25/2034	5.C FM
..45660N-6S-9	Ind/Mec INDX Mortgage Loan Tru INDX 2004-AR11	03/01/2026	Paydown		13,313	13,313	12,145	12,665		..648	..648		13,313				96	12/25/2034	1.A FM
..45660N-03-2	Ind/Mec INDX Mortgage Loan Tru INDX 2004-AR4	03/01/2026	Paydown		73,725	73,725	73,420	72,919		..806	..806		73,725				408	08/25/2034	1.A FM
..45660N-52-2	Ind/Mec INDX Mortgage Loan Tru INDX 2004-AR5	01/23/2026	LSM Mlodo AAM		244,337	..455,318	321,577	262,806		..(102)	..(102)		262,505		..(18,168)	..(18,168)	1,652	08/25/2034	5.A FM
..45660N-54-8	Ind/Mec INDX Mortgage Loan Tru INDX 2004-AR5	03/25/2026	Paydown		..608	..608	..462	..462		..147	..147		..608				8	08/25/2034	1.A FM
..45660N-18-8	A1 4.673% 09/25/34	03/25/2026	Paydown		9,622	9,622	8,201	8,302		1,320	1,320		9,622				53	09/25/2034	1.A FM
..45660N-19-6	A2 4.653% 09/25/34	03/25/2026	Paydown		29,002	29,002	26,088	25,556		3,446	3,446		29,002				159	09/25/2034	1.A FM
..456612-4C-4	Ind/Mec INDX Mortgage Loan Tru INDX 2006-AR6	03/25/2026	Paydown		82,314	82,314	70,841	71,266		11,077	11,077		82,314				321	06/25/2046	1.A FM
..45661E-AA-2	Ind/Mec INDX Mortgage Loan Tru INDX 2006-AR2	03/25/2026	Paydown		78,259	78,259	64,421	64,928		..13,330	..13,330		78,259				417	04/25/2046	1.A FM
..45661E-AB-0	Ind/Mec INDX Mortgage Loan Tru INDX 2006-AR2	03/25/2026	Paydown		32,518	32,518	27,538	27,603		4,915	4,915		32,518				173	04/25/2046	1.A FM
..45661E-All-4	A1B 4.393% 05/25/46	03/25/2026	Paydown		14,390	14,390	17,148	17,357		..(2,967)	..(2,967)		14,390				103	05/25/2046	1.A FM
..45661E-All-4	Ind/Mec INDX Mortgage Loan Tru INDX 2006-AR4	01/26/2026	Paydown		3,242	3,241	3,863	3,910		..(667)	..(667)		3,242				9	05/25/2046	5.A FM
..45661E-AV-2	Ind/Mec INDX Mortgage Loan Tru INDX 2006-AR4	03/25/2026	Paydown		1,331	1,328	..29	..29		1,303	1,303		1,331				6	05/25/2046	1.A FM
..45661E-0H-4	A21 3.588% 05/25/36	03/01/2026	Paydown		203,087	191,886	178,555	185,943		6,269	6,269		192,212		10,875	10,875	1,270	05/25/2036	1.A FM
..45661E-0B-7	3A2 3.548% 05/25/36	03/01/2026	Paydown		4,105	4,105				4,105	4,105		4,105				33	05/25/2036	6, *

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..4566E-5C-2	Ind/Mac INDX Mortgage Loan Tru INDX 2006-AR9 1A1 4.15% 06/25/36	03/01/2026	Paydown		76	56	37	31	3	42	45		76					06/25/2036	5.0 FM
..4566E-5H-1	Ind/Mac INDX Mortgage Loan Tru INDX 2006-AR9 3A2 4.143% 06/25/36	03/25/2026	Paydown		18,229	18,229	17,167	17,167		1,062	1,062		18,229				136	06/25/2036	1.E FM
..4566H-AK-3	Ind/Mac INDX Mortgage Loan Tru INDX 2006-AR25 4A2 3.565% 09/25/36	03/01/2026	Paydown		(3,249)	(4,578)	(4,579)			(3,249)	(3,249)		(3,249)				13,929	09/25/2036	6. *
..4566D-AC-9	Ind/Mac INDX Mortgage Loan Tru INDX 2006-AR29 A3 4.133% 11/25/36	03/25/2026	Paydown		4,678	4,678	4,446	4,886		(158)	(158)		4,678				27	11/25/2036	1.A FM
..4566F-AB-6	Ind/Mac INDIA Mortgage Loan Tru INDX 2006-AR3 1A2 3.923% 12/25/36	03/01/2026	Paydown		178	178				178	178		178				1	12/25/2036	6. *
..4566J-AC-6	Ind/Mac INDX Mortgage Loan Tru INDX 2006-R1 A3 3.765% 12/25/35	03/01/2026	Paydown		29,262	29,262	26,171	26,368		2,893	2,893		29,262				181	12/25/2035	1.A FM
..456672-AD-6	Ind/Mac INSC Mortgage Loan Tru INSC 2007-AR1 2A2 3.715% 06/25/37	03/01/2026	Paydown		1,232	(28,364)				1,232	1,232		1,232				4	06/25/2037	6. *
..456673-AA-0	Ind/Mac INDIA Mortgage Loan Tru INDX 2007-AR3 1A1 4.932% 07/25/37	03/01/2026	Paydown		10,772	10,772	9,214	8,754		2,018	2,018		10,772				78	07/25/2037	1.A FM
..456674-AA-8	Ind/Mac INDIA Mortgage Loan Tru INDX 2007-AR4 1A1 4.833% 08/25/37	03/01/2026	Paydown		32,781	32,781	28,441	27,400		5,381	5,381		32,781				161	08/25/2037	1.A FM
..456674-AA-8	Ind/Mac INDIA Mortgage Loan Tru INDX 2007-AR4 1A1 4.833% 08/25/37	01/01/2026	Paydown		(7,070)	(7,070)	(6,134)	(5,909)		(1,161)	(1,161)		(7,070)				(29)	08/25/2037	1.A FM
..456674-AD-2	Ind/Mac INDIA Mortgage Loan Tru INDX 2006-AR31 2A2 4.897% 08/25/37	03/01/2026	Paydown		117	117	6	6		111	111		117				1	08/25/2037	1.A FM
..45667Q-AB-7	Ind/Mac INDX Mortgage Loan Tru INDX 2006-AR35 A2 3.911% 11/25/36	03/01/2026	Paydown		3,657	(8,734)	(437)	(437)		3,474	3,474		3,037		620	620	101	11/25/2036	1.A FM
..45667S-AL-9	Ind/Mac INDX Mortgage Loan Tru INDX 2006-FLX1 2A1B 4.253% 01/25/37	03/25/2026	Paydown		311	311				311	311		311				1	01/25/2037	6. *
..45667L-AA-6	Ind/Mac INDX Mortgage Loan Tru INDX 2007-AR13 A1 4.213% 11/25/36	03/25/2026	Paydown		29,816	29,816	25,386	27,269		2,547	2,547		29,816				204	11/25/2036	1.A FM
..456681-AE-5	Ind/Mac INDX Mortgage Loan Tru INDX 2006-AR14 4A1 3.309% 07/25/37	03/01/2026	Paydown		7,059	7,059	4,578	4,569		2,490	2,490		7,059				31	07/25/2037	1.A FM
..45668G-AE-2	Ind/Mac INDX Mortgage Loan Tru INDX 2006-AR37 1A3B 4.393% 11/25/46	03/25/2026	Paydown		20	28	28	28					28		(8)	(8)		11/25/2046	1.A FM
..45668L-AA-9	Ind/Mac INDX Mortgage Loan Tru INDX 2006-AR37 1A1 4.228% 02/25/37	03/01/2026	Paydown		2,624	2,624	2,361	2,347		277	277		2,624				28	02/25/2037	3.B FM
..45668L-AA-9	Ind/Mac INDX Mortgage Loan Tru INDX 2007-FLX5 1A1 4.228% 02/25/37	02/01/2026	Paydown		9,572	9,572	8,612	8,562		1,010	1,010		9,572				51	02/25/2037	3.C FM
..45668H-AE-6	Ind/Mac INDX Mortgage Loan Tru INDX 2007-AR9 2A3 4.373% 08/25/37	03/25/2026	Paydown		7	(113)	(113)	(113)					(113)		121	121		08/25/2037	6. *
..45668V-AC-6	Ind/Mac INDX Mortgage Loan Tru INDX 2007-AR9 2A1 3.778% 04/25/37	02/01/2026	Paydown		2,909	2,909	1,874	1,868		1,050	1,050		2,909				13	04/25/2037	1.A FM
..45668V-AT-9	Ind/Mac INDX Mortgage Loan Tru INDX 2007-AR9 3A2 3.281% 04/25/37	03/01/2026	Paydown		2,922	2,922				2,922	2,922		2,922				12	04/25/2037	6. *
..45670C-AC-1	Ind/Mac INSC Mortgage Loan Tru INSC 2007-AR7 2A1 3.173% 06/25/37	03/01/2026	Paydown		4,293	5,587	4,362	4,429		892	892		5,321		(1,028)	(1,028)	46	06/25/2037	1.A FM
..45670E-AA-1	Ind/Mac INSC Mortgage Loan Tru INDX 2007-AR2 A1 3.943% 03/25/47	02/25/2026	Paydown		7,106	7,095	4,664	4,600		2,499	2,499		7,099		7	7	40	03/25/2047	1.A FM
..45670N-AA-1	Ind/Mac INDIA Mortgage Loan Tru INDX 2007-AR7 1A1 3.354% 11/25/37	03/01/2026	Paydown		3,359	3,359	2,684	2,648		710	710		3,359				17	11/25/2037	1.A FM
..45670P-AC-8	Ind/Mac INDIA Mortgage Loan Tru INDX 2007-AR6 2A1 3.938% 10/25/37	03/01/2026	Paydown		54,745	54,745	51,800	53,223		1,521	1,521		54,745				575	10/25/2037	5.0 FM
..46384L-BK-0	JP Morgan Mortgage Trust Serie JPMIT 2025-2 B1 6.605% 07/25/55	03/01/2026	Paydown		32,665	32,665	33,624	33,504		(839)	(839)		32,665				359	07/25/2055	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
										10	11	12	13								14	
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..4650N-BN-4	B2	JP Morgan Mortgage Trust Serie JPMIT 2025-2 B2 6.605% 07/25/35	03/01/2026	Paydown		13,553	13,553	13,905	13,867		(304)		(304)		13,553				149	07/25/2035	1.A	
..466247-F5-7	3A2	JP Morgan Mortgage Trust 2006- JPMIT 2006-A1 3A2 5.295% 02/25/36	03/01/2026	Paydown		16,188	16,188	13,970	9,849		6,339		6,339		16,188				119	02/25/2036	1.A FM	
..466247-J4-6	2A1	JP Morgan Mortgage Trust 2006- JPMIT 2006-A2 2A1 4.915% 04/25/36	03/01/2026	Paydown		7,160	10,737	9,516	9,233		1,000		1,000		10,233		(3,073)	(3,073)	92	04/25/2036	3.A FM	
..466247-J5-3	2A2	JP Morgan Mortgage Trust 2004- JPMIT 2004-S2 2A2 4.915% 04/25/36	03/01/2026	Paydown		16,329	16,329	15,235	14,523		1,805		1,805		16,329				140	04/25/2036	2.C FM	
..466247-J11-4	4A6	JP Morgan Mortgage Trust 2006- JPMIT 2006-A2 4A6 6.500% 11/25/34	03/01/2026	Paydown		34,541	34,541	31,202	31,202		3,339		3,339		34,541				406	11/25/2034	3.C FM	
..466247-X2-8	3A2	JP Morgan Mortgage Trust 2006- JPMIT 2006-A2 3A2 5.460% 04/25/36	01/01/2026	Paydown		1,024	1,024	944	934		89		89		1,024				5	04/25/2036	5.B FM	
..466247-X2-8	3A2	JP Morgan Mortgage Trust 2005- JPMIT 2005-A3 3A2 5.460% 04/25/36	01/23/2026	LSW Modco AMI		252,901	288,845	266,383	263,619		(427)		(427)		263,192		(10,291)	(10,291)	2,439	04/25/2036	5.B FM	
..466247-QP-1	7CA1	JP Morgan Mortgage Trust 2005- JPMIT 2005-A3 7CA1 5.862% 06/25/35	03/01/2026	Paydown		25,226	25,226	22,791	21,934		3,293		3,293		25,226				260	06/25/2035	1.A FM	
..466247-RD-7	1B2	JP Morgan Mortgage Trust 2005- JPMIT 2005-A6 1B2 5.347% 06/25/35	02/01/2026	Paydown			3															
..466247-TD-6	2A1	JP Morgan Mortgage Trust 2005- JPMIT 2005-A6 2A1 5.937% 08/25/35	03/01/2026	Paydown		46,969	46,969	46,710	46,528		441		441		46,969				465	06/25/2035	1.A FM	
..466247-TT-0	2A4	JP Morgan Mortgage Trust 2005- JPMIT 2005-A6 2A4 5.937% 08/25/35	03/01/2026	Paydown		143,997	143,997	122,087	147,047		(3,050)		(3,050)		143,997				1,427	08/25/2035	1.A FM	
..466247-TZ-6	4A1	JP Morgan Mortgage Trust 2005- JPMIT 2005-A6 4A1 5.182% 09/25/35	03/01/2026	Paydown		2,400	2,400	2,129	1,768		631		631		2,400				19	09/25/2035	1.A FM	
..466247-UG-6	7A1	JP Morgan Mortgage Trust 2005- JPMIT 2005-A7 7A1 5.094% 08/25/35	03/01/2026	Paydown		3,933	3,933	3,767	3,820	841	(729)		112		3,933				33	08/25/2035	4.C FM	
..466247-WK-5	1A3	JP Morgan Mortgage Trust 2005- JPMIT 2005-A7 1A3 5.267% 10/25/35	03/01/2026	Paydown		5,631	5,631	4,751	4,775		857		857		5,631				82	10/25/2035	1.A FM	
..466247-WL-3	1A4	JP Morgan Mortgage Trust 2005- JPMIT 2005-A7 1A4 5.267% 10/25/35	03/01/2026	Paydown		9,064	9,064	9,081	9,068		(4)		(4)		9,064				132	10/25/2035	3.A FM	
..466247-W8-8	2A5	JP Morgan Mortgage Trust 2005- JPMIT 2005-A7 2A5 5.381% 10/25/35	03/01/2026	Paydown		7,969	7,969	7,226	7,152		817		817		7,969				86	10/25/2035	1.A FM	
..466247-WT-6	3A1	JP Morgan Mortgage Trust 2005- JPMIT 2005-A7 3A1 5.502% 10/25/35	03/01/2026	Paydown		1,225	1,225	1,222	1,227		(2)		(2)		1,225				14	10/25/2035	1.B FM	
..466247-WV-1	B1	JP Morgan Mortgage Trust 2005- JPMIT 2005-A7 B1 5.827% 10/25/35	03/01/2026	Paydown			43,137	4,213	6,949		(2,598)		(2,598)		4,351		(4,351)	(4,351)	132	10/25/2035	1.A FM	
..466247-WV-1	B1	JP Morgan Mortgage Trust 2005- JPMIT 2005-A7 B1 5.827% 10/25/35	03/01/2026	Paydown			13,458	8,495	9,290		(3,524)		(3,524)		5,766		(5,766)	(5,766)	41	10/25/2035	6. FM	
..466247-XK-4	AL11	JP Morgan Mortgage Trust 2005- JPMIT 2005-AL11 3A1 4.885% 10/25/35	03/01/2026	Paydown		9,057	24,058	17,314	15,768		3,071		3,071		18,839		(9,781)	(9,781)	290	10/25/2035	1.A FM	
..466247-YH-0	1A1	JP Morgan Mortgage Trust 2005- JPMIT 2005-A8 1A1 4.730% 11/25/35	03/01/2026	Paydown		6,305	8,573	6,770	6,182		1,754		1,754		7,936		(1,631)	(1,631)	54	11/25/2035	1.A FM	
..466247-YH-0	1A1	JP Morgan Mortgage Trust 2005- JPMIT 2005-A8 1A1 4.730% 11/25/35	03/01/2026	Paydown		6,817	8,471	8,022	7,947		901		901		8,248		(1,430)	(1,430)	52	11/25/2035	3.A FM	
..466247-YP-2	2A3	JP Morgan Mortgage Trust 2005- JPMIT 2005-A8 2A3 5.198% 11/25/35	03/01/2026	Paydown		15	15	14	13		2		2		15					11/25/2035	2.A FM	
..466247-YP-2	2A3	JP Morgan Mortgage Trust 2005- JPMIT 2005-A8 2A3 5.198% 11/25/35	02/01/2026	Paydown		647	647	602	549		98		98		647				6	11/25/2035	2.B FM	
..466247-YP-2	2A3	JP Morgan Mortgage Trust 2005- JPMIT 2005-A8 2A3 5.198% 11/25/35	01/01/2026	Paydown		1,570	1,570	1,460	1,333		237		237		1,570				7	11/25/2035	2.C FM	
..466247-YP-2	2A3	JP Morgan Mortgage Trust 2005- JPMIT 2005-A8 2A3 5.198% 11/25/35	03/01/2026	Paydown		31,359	31,359	30,157	27,234		4,125		4,125		31,359				177	11/25/2035	3.A FM	

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..466247-ZI-2	JP Morgan Mortgage Trust 2005- JPMIT 2005-S3 1A11 6.00% 01/25/36	03/01/2026	Paydown			2,871	2,356	1,389		(17)		(17)		1,372		(1,372)	(1,372)	26	01/25/2036	1.F FM
..46626L-CE-8	JP Morgan Mortgage Acquisition JMAC 2005-FRE1 M3 4.466% 10/25/35	03/25/2026	Paydown			(29,384)	(3,746)	(5,806)		(247)		(247)		(6,053)		6,053	6,053		10/25/2035	1.A FM
..46626L-CE-8	JP Morgan Mortgage Acquisition JMAC 2005-FRE1 M3 4.466% 10/25/35	03/25/2026	Paydown			(9,161)	(5,822)	(6,421)		(142)		(142)		(6,563)		6,563	6,563		10/25/2035	5.C RM
..46626L-CE-8	JP Morgan Mortgage Acquisition JMAC 2005-FRE1 M3 4.466% 10/25/35	02/25/2026	Paydown			(37)	(9)	(12)						(12)		12	12		10/25/2035	1.A FM
..46626L-UJ-8	JP Morgan Mortgage Acquisition JMAC 2006-MC1 M3 4.333% 04/25/36	01/26/2026	Paydown			(439)												1	04/25/2036	6.*
..46627M-AP-2	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A4 5.500% 12/25/35	01/01/2026	Paydown		878	252	236	192		686		686		878				7	12/25/2035	5.C RM
..46627M-AP-2	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A4 5.500% 12/25/35	01/23/2026	LSM Modco AMM		149,924	205,887	192,762	157,378		(328)		(328)		157,051		(7,126)	(7,126)	2,423	12/25/2035	5.C RM
..46627M-AS-6	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A7 5.500% 12/25/35	01/01/2026	Paydown		2,264	649	608	496		1,768		1,768		2,264				19	12/25/2035	5.C RM
..46627M-AS-6	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A7 5.500% 12/25/35	01/23/2026	LSM Modco AMM		386,544	530,832	496,991	405,785		(845)		(845)		404,940		(18,396)	(18,396)	6,247	12/25/2035	5.C RM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	03/01/2026	Paydown		1,691	2,544	2,056	1,684		569		569		2,253		(562)	(562)	46	12/25/2035	3.C RM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	01/01/2026	Paydown		355	943	762	624		(269)		(269)		365				9	12/25/2035	4.A FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2006-A1 2A9 6.000% 12/25/35	03/01/2026	Paydown		1,042	3,947	3,587	2,867		(208)		(208)		2,669		(1,617)	(1,617)	58	12/25/2035	5.C RM
..46627M-CS-4	JP Morgan Alternative Loan Tru JPALT 2006-A1 1A1 4.25% 03/25/36	03/25/2026	Paydown		19,636	19,636	18,288	17,773		1,863		1,863		19,636				172	03/25/2036	1.A FM
..46627M-CU-9	JP Morgan Alternative Loan Tru JPALT 2006-A1 2A1 4.826% 03/25/36	03/01/2026	Paydown		45,332	43,557	35,257	30,931		13,145		13,145		44,077		1,255	1,255	341	03/25/2036	1.A FM
..46627M-CZ-8	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A2 5.036% 03/25/36	03/01/2026	Paydown		17,668	17,658	5,298	3,113		14,546		14,546		17,658				136	03/25/2036	1.A FM
..46627M-DY-0	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A2 5.500% 03/25/36	01/01/2026	Paydown		5,184	5,184	3,712	2,791		2,393		2,393		5,184				24	03/25/2036	5.C RM
..46627M-DY-0	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A2 5.500% 03/25/36	01/23/2026	LSM Modco AMM		741,567	1,617,467	1,158,068	870,900		(6,183)		(6,183)		864,717		(123,150)	(123,150)	12,860	03/25/2036	5.C RM
..46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7 5.750% 03/25/36	03/01/2026	Paydown			(631)	(347)	(309)		14		14		(295)		295	295	46	03/25/2036	1.A FM
..46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7 5.750% 03/25/36	01/01/2026	Paydown		18,752	18,752	10,306	9,188		9,564		9,564		18,752				90	03/25/2036	1.D FM
..46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36	02/01/2026	Paydown		8,916	9,445	7,244	4,289		5,056		5,056		9,345		(429)	(429)	52	03/25/2036	1.A FM
..46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36	02/01/2026	Paydown		7,786	8,248	6,361	4,187		4,017		4,017		8,204		(419)	(419)	46	03/25/2036	2.C RM
..46627M-ER-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A19 6.500% 03/25/36	01/01/2026	Paydown		4,468	4,468	3,626	2,237		2,231		2,231		4,468				24	03/25/2036	1.A FM
..46627M-FU-6	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A3 6.030% 03/25/36	03/01/2026	Paydown		23,727	23,685	21,465	28,984		(5,310)		(5,310)		23,674		54	54	233	03/25/2036	3.C RM
..46627M-FU-6	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A3 6.030% 03/25/36	02/01/2026	Paydown		14,246	14,179	12,850	17,351		(2,986)		(2,986)		14,364		(118)	(118)	61	03/25/2036	5.C RM
..46627M-FV-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A4 6.180% 03/25/36	03/01/2026	Paydown			6,077	5,174	5,982		125		125		5,487		(5,487)	(5,487)	39	03/25/2036	1.A FM
..466287-AR-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 3A1 4.108% 03/25/37	03/01/2026	Paydown		72,736	72,736	64,622	64,714	24,944	(16,923)		8,021		72,736				716	03/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
										10	11	12	13	14						
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Temporary Impairment Recogn-ized	Total Change in Book/Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..466287-BD-0	..466287-BD-0	JP Morgan Alternative Loan Tru JPALT 2007-41 1A1B 3.91% 03/25/37	03/25/2026	Paydown		17,343	17,343				17,343	17,343		17,343				151	03/25/2037	6, *
..466288-AD-2	..466288-AD-2	JP Morgan Mortgage Trust 2006- JPMT 2006-46 1A2 3.93% 10/25/36	03/01/2026	Paydown		41,294	41,294	38,184	33,469		7,825	7,825		41,294				250	10/25/2036	4, C RM
..466288-BG-3	..466288-BG-3	JP Morgan Mortgage Trust 2006- JPMT 2006-46 3A1 4.19% 10/25/36	03/01/2026	Paydown		43,774	43,774	27,140	26,692		17,081	17,081		43,774				272	10/25/2036	1, A FM
..466288-BG-3	..466288-BG-3	JP Morgan Mortgage Trust 2006- JPMT 2006-46 3A1 4.19% 10/25/36	03/01/2026	Paydown		13,653	13,653	10,171	10,100		3,554	3,554						85	10/25/2036	5, C RM
..466288-CC-2	..466288-CC-2	JP Morgan Mortgage Trust 2006- JPMT 2006-46 4A1 5.86% 10/25/36	03/01/2026	Paydown		38,260	38,263	32,344	29,552		8,710	8,710				(3)	(3)	337	10/25/2036	1, A FM
..466288-AL-3	..466288-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-42 3A1 4.20% 05/25/36	03/01/2026	Paydown		18,999	18,999	14,971	10,880		8,119	8,119						134	05/25/2036	1, A FM
..466288-AL-3	..466288-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-42 3A1 4.20% 05/25/36	03/11/2026	AANY Medco AMM		648,688	1,138,674	897,275	652,060		(9,586)	(9,586)		642,474		6,214	6,214	13,301	05/25/2036	1, A FM
..46628K-AA-8	..46628K-AA-8	JP Morgan Mortgage Trust 2006- JPMT 2006-43 1A1 4.92% 05/25/36	03/01/2026	Paydown		68,238	122,807	105,478	103,905		10,601	10,601		114,206		(45,967)	(45,967)	995	05/25/2036	1, A FM
..46628K-AE-0	..46628K-AE-0	JP Morgan Mortgage Trust 2006- JPMT 2006-43 2A3 4.79% 05/25/36	03/01/2026	Paydown		3,369	3,369	2,924	2,801		568	568		3,369				27	05/25/2036	1, A FM
..46628K-AH-3	..46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMT 2006-43 3A2 4.41% 05/25/36	03/01/2026	Paydown		31,003	31,003	27,767	26,736		4,267	4,267		31,003				224	05/25/2036	1, A FM
..46628K-AH-3	..46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMT 2006-43 3A2 4.41% 05/25/36	03/01/2026	Paydown		4,241	4,241	3,999	3,851		390	390		4,241				37	05/25/2036	1, E FM
..46628K-AH-3	..46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMT 2006-43 3A2 4.41% 05/25/36	01/01/2026	Paydown		1,922	1,922	1,812	1,746		177	177		1,922				7	05/25/2036	1, F FM
..46628K-AJ-9	..46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMT 2006-43 3A3 4.41% 05/25/36	03/01/2026	Paydown		32,644	32,644	26,227	25,055		7,389	7,389		32,644				235	05/25/2036	1, A FM
..46628T-AD-3	..46628T-AD-3	JP Morgan Mortgage Acquisition JMAC 2006- JMC2 1A 4.08% 07/25/36	03/25/2026	Paydown		21,007	21,007	9,913	9,913		11,094	11,094		21,007				57	07/25/2036	1, A FM
..46628T-AE-1	..46628T-AE-1	JP Morgan Mortgage Acquisition JMAC 2006- JMC2 1A5 4.28% 07/25/36	03/25/2026	Paydown		22,227	22,227	10,512	10,511		11,716	11,716		22,227				61	07/25/2036	1, A FM
..46628V-BF-6	..46628V-BF-6	JP Morgan Mortgage Trust 2006- JPMT 2006-52 3A4 6.25% 07/25/36	01/01/2026	Paydown			(2)	(1)	(1)		1	1							07/25/2036	1, A FM
..46628V-BN-9	..46628V-BN-9	JP Morgan Mortgage Trust 2006- JPMT 2006-52 3A11 6.50% 07/25/36	01/01/2026	Paydown			(11)	(4)	(4)		4	4							07/25/2036	1, A FM
..46628C-AA-5	..46628C-AA-5	JP Morgan Mortgage Trust 2006- JPMT 2006-45 1A1 6.54% 08/25/36	03/01/2026	Paydown		1,056	1,056	642	550		506	506		1,056				12	08/25/2036	1, A FM
..46628C-AB-3	..46628C-AB-3	JP Morgan Mortgage Trust 2006- JPMT 2006-45 2A1 5.42% 08/25/36	03/01/2026	Paydown		20,023	20,023	18,607	17,507		2,517	2,517		20,023				79	08/25/2036	5, C RM
..46628C-AC-1	..46628C-AC-1	JP Morgan Mortgage Trust 2006- JPMT 2006-45 2A2 5.42% 08/25/36	03/01/2026	Paydown		2,136	2,136	1,567	1,231		905	905		2,136				19	08/25/2036	1, A FM
..46628C-AE-7	..46628C-AE-7	JP Morgan Mortgage Trust 2006- JPMT 2006-45 2A4 5.42% 08/25/36	03/01/2026	Paydown		7,238	7,238	5,739	5,333		1,904	1,904		7,238				65	08/25/2036	1, A FM
..46628C-AL-1	..46628C-AL-1	JP Morgan Mortgage Trust 2006- JPMT 2006-45 3A5 4.73% 08/25/36	03/01/2026	Paydown		1,614	1,614	1,493	1,403		211	211		1,614				13	08/25/2036	2, C RM
..46628C-AM-9	..46628C-AM-9	JP Morgan Mortgage Trust 2006- JPMT 2006-45 3A6 4.73% 08/25/36	03/01/2026	Paydown		7,758	7,758	6,492	6,145		1,613	1,613		7,758				61	08/25/2036	1, A FM
..46628C-AR-8	..46628C-AR-8	JP Morgan Mortgage Trust 2006- JPMT 2006-45 5A1 5.15% 08/25/36	03/01/2026	Paydown		17,362	17,362	14,746			2,616	2,616		17,362				113	08/25/2036	1, F FM
..46628C-AR-8	..46628C-AR-8	JP Morgan Mortgage Trust 2006- JPMT 2006-45 5A1 5.15% 08/25/36	03/01/2026	Paydown		36,826	36,826	33,736	31,730		5,096	5,096		36,826				315	08/25/2036	2, C RM
..46628D-AH-8	..46628D-AH-8	JP Morgan Mortgage Trust 2006- JPMT 2006-47 2A1R 4.381% 07/25/37	03/01/2026	Paydown		2,702	2,874	2,328			514	514		2,842		(140)	(140)	20	01/25/2037	1, A FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..46620D-AH-8	JP Morgan Mortgage Trust 2006- JPMIT 2006-A7	01/01/2028	Paydown		2,900	2,900	2,827	2,818		83		83		2,900				11	01/25/2037	5,0 FM	
..46620D-AH-8	JP Morgan Mortgage Trust 2006- JPMIT 2006-A7	01/23/2026	LSIF Modco AAM		954,698	1,169,948	1,140,356	1,136,594		(815)		(815)		1,135,778		(181,080)	(181,080)	7,430	01/25/2037	5,0 FM	
..46620D-AR-6	JP Morgan Mortgage Trust 2006- JPMIT 2006-A7	03/01/2026	Paydown		36,357	38,681	33,403	33,353		5,007		5,007		38,360		(2,003)	(2,003)	405	01/25/2037	1,6 FM	
..46620D-AR-6	JP Morgan Mortgage Trust 2006- JPMIT 2006-A7	01/01/2026	Paydown		4,230	4,230	3,653	3,647		583		583		4,230				15	01/25/2037	2,4 FM	
..46620D-AR-6	JP Morgan Mortgage Trust 2006- JPMIT 2006-A7	03/01/2026	Paydown		26,102	27,597	26,902	26,813		740		740		27,553		(1,451)	(1,451)	271	01/25/2037	5,0 FM	
..46620D-BJ-3	JP Morgan Mortgage Trust 2006- JPMIT 2006-A7	03/01/2026	Paydown		14,789	5,752	4,917	4,750		2,594		2,594		7,344		7,445	7,445	252	01/25/2037	1,4 FM	
..46620D-BH-6	JP Morgan Mortgage Trust 2006- JPMIT 2006-A7	03/01/2026	Paydown		23,729	23,729	19,001	18,352		5,377		5,377		23,729				221	01/25/2037	1,4 FM	
..46620E-4G-8	JP Morgan Alternative Loan Tru JPALT 2006-A4	03/01/2026	Paydown		517,387	516,955	458,621	458,663		58,456		58,456		517,119		278	278	3,651	09/25/2036	1,4 FM	
..46620N-AD-5	JP Morgan Mortgage Acquisition JMAC 2006-FH1	03/25/2026	Paydown		35,568	35,568	15,828	15,737		19,832		19,832		35,568				128	08/25/2036	1,4 FM	
..46620N-AD-5	JP Morgan Mortgage Acquisition JMAC 2006-CH2	01/26/2026	Paydown		7,642	7,642	3,401	3,381		4,261		4,261		7,642				10	08/25/2036	1,4 Z	
..46620Q-AE-6	JP Morgan Mortgage Trust 2006- JPMIT 2006-S4	03/01/2026	Paydown		110,160	110,160	68,046	61,762		48,398		48,398		110,160				354	10/25/2036	1,4 FM	
..46620S-AE-2	JP Morgan Alternative Loan Tru JPALT 2008-R2	03/01/2026	Paydown			1,295	973	466		(407)		(407)		59		(59)	(59)	9	01/25/2037	1,4 FM	
..466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2	01/01/2026	Paydown		1,504	1,415	1,102	803		701		701		1,504				14	11/25/2036	4,8 FM	
..466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2	01/01/2026	Paydown		42,492	39,964	33,968	23,315		19,178		19,178		42,492				402	11/25/2036	5,4 FM	
..466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2	01/23/2026	AEI FIH AAM		149,227	287,235	223,684	163,064		(830)		(830)		162,254		(13,027)	(13,027)	3,859	11/25/2036	4,8 FM	
..466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R4	01/23/2026	AEI FIH AAM		4,215,654	8,114,390	6,896,845	4,733,826		(24,249)		(24,249)		4,709,577		(493,923)	(493,923)	109,026	11/25/2036	5,4 FM	
..466309-AC-5	JP Morgan Mortgage Trust 2007- JPMIT 2007-A1	03/25/2026	Paydown		11,570	11,570	7,431	6,938		4,631		4,631		11,570				103	06/27/2037	1,4 FM	
..46630G-AH-8	342 4,96% 07/25/35	03/01/2026	Paydown		15,800	15,800	13,050	14,084		1,715		1,715		15,800				81	07/25/2035	1,4 FM	
..46630G-AT-2	543 5,81% 07/25/35	03/01/2026	Paydown		2,893	2,893	2,701	2,857		36		36		2,893				27	07/25/2035	1,4 FM	
..46630G-WH-5	546 5,81% 07/25/35	03/01/2026	Paydown		2,087	2,087	1,942	1,944		143		143		2,087				19	07/25/2035	1,4 FM	
..46630G-BD-6	743 5,57% 07/25/35	03/01/2026	Paydown		7,902	7,902	7,561	7,341		341		341		7,902				55	07/25/2035	1,4 FM	
..46630K-AF-3	AF6 4,14% 03/25/47	03/01/2026	Paydown		6,677	6,677	4,429			2,249		2,249		6,677				27	03/25/2047	1,4 FM	
..46630L-4G-9	AF6 4,36% 11/25/36	03/01/2026	Paydown		623	623	614	615		9		9		623				4	11/25/2036	1,4 FM	
..46630L-AJ-3	MF2 4,36% 11/25/36	03/01/2026	Paydown			(535)	(282)	(419)		(7)		(7)		(425)		425	425	3	11/25/2036	1,4 FM	
..46630L-AJ-3	MF2 4,36% 11/25/36	03/01/2026	Paydown			(167)	(195)	(209)		(2)		(2)		(211)		211	211	1	11/25/2036	6, FM	
..46630M-4G-7	JP Morgan Mortgage Acquisition JMAC 2007-CH2	03/01/2026	Paydown		2,004	2,004	969	891		1,113		1,113		2,004				7	01/25/2037	1,4 FM	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
										10	11	12	13								14
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..46630P-A6-0	JP Morgan Mortgage Trust 2007- JPMIT 2007-A2	2A3 5.182% 04/25/37	03/01/2026	Paydown		16,523	16,523	12,731	11,927		4,596	4,596		16,523				148	04/25/2037	1.A FM
..46630P-BB-0	JP Morgan Mortgage Trust 2007- JPMIT 2007-A2	4A2 4.538% 04/25/37	03/01/2026	Paydown		2,684	2,684	2,253	2,238		446	446		2,684				21	04/25/2037	1.A FM
..46630R-AY-7	JP Morgan Mortgage Trust 2007- JPMIT 2007-S1	2A19 5.000% 03/25/37	02/01/2026	Paydown			747	248	236					234		(234)	(234)	3	03/25/2037	1.A FM
..46630U-AC-8	JP Morgan Mortgage Trust 2007- JPMIT 2007-A3	2A11 5.034% 05/25/37	03/01/2026	Paydown		10,932	10,933	9,136	9,001		1,931	1,931		10,933		(1)	(1)	63	05/25/2037	1.A FM
..46630U-AM-6	JP Morgan Mortgage Trust 2007- JPMIT 2007-S2	3A2 4.797% 05/25/37	03/01/2026	Paydown		4,632	1,889	1,797	1,676		2,957	2,957		4,632				25	05/25/2037	1.A FM
..46630W-AC-4	JP Morgan Mortgage Trust 2007- JPMIT 2007-S2	1A3 6.000% 06/25/37	02/01/2026	Paydown			8,988	4,069	3,320			(2,450)		871		(871)	(871)	20	06/25/2037	1.A FM
..46630W-AD-2	JP Morgan Mortgage Trust 2007- JPMIT 2007-A4	1A4 4.393% 06/25/37	02/25/2026	Paydown			6,499	1,478	1,015					264		(264)	(264)	10	06/25/2037	1.A FM
..46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMIT 2007-A4	1A1 4.624% 06/25/37	03/01/2026	Paydown		8,077	8,077	6,436			1,640	1,640		8,077				56	06/25/2037	1.A FM
..46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMIT 2007-A4	1A1 4.624% 06/25/37	03/01/2026	Paydown		19,156	19,156	17,641	17,327		1,829	1,829		19,156				212	06/25/2037	3.B FM
..46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMIT 2007-A4	1A1 4.624% 06/25/37	01/01/2026	Paydown		1,605	1,605	1,565	1,536		69	69		1,605				7	06/25/2037	5.B FM
..46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMIT 2007-S3	1A1 4.624% 06/25/37	01/23/2026	ALRe Medco - RLJ GA - AMI		1,467,780	1,841,855	1,795,177	1,762,427			(1,531)		1,760,885		(293,116)	(293,116)	13,689	06/25/2037	5.B FM
..46631N-AA-7	JP Morgan Mortgage Trust 2007- JPMIT 2007-S3	1A1 5.900% 08/25/37	01/01/2026	Paydown		1,057	1,049	490	438		619	619		1,057				5	08/25/2037	1.A FM
..46631N-AT-6	JP Morgan Mortgage Trust 2007- JPMIT 2007-S3	1A18 4.293% 06/25/37	02/25/2026	Paydown		27,722	24,770	8,310	7,681		20,186	20,186		27,888		(146)	(146)	103	08/25/2037	1.A FM
..46631N-D0-9	JP Morgan Mortgage Trust 2007- JPMIT 2007-S3	1A87 4.443% 08/25/37	02/25/2026	Paydown		13,983	12,006	4,491	2,121		11,501	11,501		13,622		(40)	(40)	52	08/25/2037	1.A FM
..46631N-DT-3	JP Morgan Mortgage Trust 2007- JPMIT 2007-S3	1A90 7.000% 06/25/37	02/01/2026	Paydown		2,723	2,407	1,350	1,110		1,634	1,634		2,744		(21)	(21)	16	08/25/2037	1.A FM
..46631N-EA-3	JP Morgan Mortgage Trust 2007- JPMIT 2007-A5	1A97 6.000% 08/25/37	02/01/2026	Paydown		26,397	23,099	12,625	10,317		16,298	16,298		26,616		(219)	(219)	136	08/25/2037	1.A FM
..46632B-AE-4	JP Morgan Resecur Itization Tru JPMIR 2010-1	2A1 2.596% 10/25/37	03/01/2026	Paydown		3,649	3,649	2,777	2,848		801	801		3,649				16	10/25/2037	3.C RM
..46634D-CC-0	JP Morgan Resecur Itization Tru JPMIR 2010-1	5A11 6.000% 03/26/38	02/02/2026	Paydown		217	219	98	63		155	155		218		(1)	(1)	1	03/26/2038	3.A FM
..46634D-Q2-1	JP Morgan Resecur Itization Tru JPMIR 2010-2	6A9 5.282% 09/26/35	03/01/2026	Paydown		19,308	19,308	17,938	17,995		1,313	1,313		19,308				156	09/26/2035	1.A FM
..46634F-AJ-2	JP Morgan Resecur Itization Tru JPMIR 2010-6	1A9 4.000% 06/26/37	02/02/2026	Paydown			861	320	115			(1)		222		(222)	(222)	3	06/26/2037	1.A FM
..46635A-HH-6	JP Morgan Resecur Itization Tru JPMIR 2010-7	1A8 5.733% 10/26/36	03/01/2026	Paydown		44,876	44,876	41,214	39,110		5,766	5,766		44,876				396	10/26/2036	5.C RM
..46635B-WN-1	JP Morgan Resecur Itization Tru JPMIR 2010-8	2A4 4.500% 06/26/40	03/01/2026	Paydown		20,103	20,106	13,548	13,212		6,892	6,892		20,104		(1)	(1)	175	06/26/2040	1.A FM
..46635F-AD-4	JP Morgan Resecur Itization Tru JPMIR 2011-2	1A4 6.682% 06/26/45	03/01/2026	Paydown		102,527	102,527	101,293	102,527					102,527				598	06/26/2045	1.A FM
..46636K-BL-3	JP Morgan Resecur Itization Tru JPMIR 2012-1	3A11 5.448% 03/26/36	03/01/2026	Paydown		26,187	30,596	25,268	26,137		2,575	2,575		28,712		(2,524)	(2,524)	239	03/26/2036	1.A FM
..46637D-WB-1	JP Morgan Resecur Itization Tru JPMIR 2012-1	1A2 4.430% 06/26/35	03/01/2026	Paydown		131,790	131,790	120,192	123,571		8,218	8,218		131,790				562	06/26/2035	1.A FM
..46637D-WD-7	JP Morgan Resecur Itization Tru JPMIR 2012-1	2A2 4.065% 05/26/47	03/01/2026	Paydown		64,943	65,112	56,441	56,148		8,881	8,881		65,000		(87)	(87)	451	05/26/2047	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..46837J-BD-3	JP Morgan Resecur Itization Tru JPMR 2012-2 3A8 4.494% 10/26/36	03/01/2026	Paydown		177,983	169,930	165,288	167,420		1,981		1,981		169,401		8,181	8,181	1,314	10/26/2036	4.0 FM	
..46837J-BP-6	JP Morgan Resecur Itization Tru JPMR 2012-2 4A8 4.614% 03/26/35	03/01/2026	Paydown		11,497	11,497	10,355	10,325		1,172		1,172		11,497				94	03/26/2035	1.A FM	
..46837J-BZ-4	JP Morgan Resecur Itization Tru JPMR 2012-2 5A8 5.240% 11/21/35	03/01/2026	Paydown		34,667	36,189	27,951	34,867		744		744		35,610		(943)	(943)	356	11/21/2035	3.A FM	
..46837J-CJ-9	JP Morgan Mortgage Trust 2014- JPMIT 2014-1 6A7 5.170% 06/21/36	03/20/2026	Paydown		119,434	119,434	111,030	113,604		5,830		5,830		119,434				915	06/21/2036	1.A FM	
..46841C-BK-2	JP Morgan Resecur Itization Tru JPMR 2014-1 2A1 0.03% 01/25/44	03/01/2026	Paydown															6	01/25/2044	1.A FE	
..46841T-Ck-0	JP Morgan Resecur Itization Tru JPMR 2014-6 9A9 4.08% 12/26/35	03/25/2026	Paydown		25,785	25,785	19,237	19,194		6,592		6,592		25,785				175	12/26/2035	1.A FM	
..46843N-AR-6	JP Morgan Mortgage Trust 2025- JPMIT 2025-7A1 2.87% 11/27/36	03/01/2026	Paydown		234,046	234,046	220,003	225,428		8,618		8,618		234,046				900	11/27/2036	1.A FM	
..46858B-AE-2	VISI A3 5.947% 08/25/55	03/01/2026	Paydown		126,971	126,971	126,991	126,902		69		69		126,971				1,183	08/25/2055	1.E FE	
..47233A-AP-2	Jefferies Resecur Itization Tru JIMC 2009-R7 7A2 0.00% 11/26/35	03/01/2026	Paydown		3,866	3,868	2,371	2,330		1,737		1,737		3,867				29	11/26/2035	1.A FM	
..52520M-BY-8	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A1 4.543% 12/25/35	03/25/2026	Paydown		2,033	2,033	919	814		1,220		1,220		2,033				15	12/25/2035	1.A FM	
..52520M-CB-7	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A4 5.500% 12/25/35	03/01/2026	Paydown		4,378	4,378	3,613	2,146		2,231		2,231		4,378				39	12/25/2035	1.A FM	
..52520M-EK-5	Lehman Mortgage Trust 2006-1 LMT 2006-1 2A1 5.081% 01/25/36	03/01/2026	Paydown		575	575	409	424		151		151		575				5	01/25/2036	1.A FM	
..52520M-FE-8	Lehman Mortgage Trust 2006-7 LMT 2006-7 1A2 5.121% 02/25/36	03/01/2026	Paydown		24,423	24,543	20,941	20,981		3,519		3,519		24,500		(77)	(77)	205	02/25/2036	1.A FM	
..52520Q-AB-0	Lehman Mortgage Trust 2006-5 LMT 2006-5 1A1 4.443% 11/25/36	03/25/2026	Paydown		10,005	10,146	4,628	4,252		5,794		5,794		10,046		(41)	(41)	75	11/25/2036	1.A FM	
..52520T-AA-6	Lehman Mortgage Trust 2006-5 LMT 2006-5 2A1 6.00% 09/25/36	03/01/2026	Paydown		12,481	12,752	6,598	5,574		7,024		7,024		12,598		(117)	(117)	155	09/25/2036	1.A FM	
..52520T-AS-7	Lehman Mortgage Trust 2007-1 LMT 2007-1 3A1 4.143% 09/25/36	03/25/2026	Paydown			776	54	55		(1)		(1)		54		(54)	(54)	5	09/25/2036	1.A FM	
..52521F-AT-4	Lehman XS Trust Series 2005-8 LXS 2005-8 2A4A 4.043% 02/25/37	03/25/2026	Paydown			(2,902)	(100)	(107)						(107)		107	107	9	02/25/2037	1.A FM	
..525221-EE-3	Lehman XS Trust Series 2005-7N LXS 2005-7N 1A1B 4.383% 12/25/35	03/01/2026	Paydown		2,627	2,649	1,969	2,629		15		15		2,644		(17)	(17)	27	12/25/2035	1.A FM	
..525221-EN-3	Lehman XS Trust Series 2005-10 LXS 2005-10 2A4A 4.968% 01/25/36	03/25/2026	Paydown		117,826	117,826	77,176	114,373		3,453		3,453		117,826				471	12/25/2035	5.0 FM	
..525221-EC-5	Lehman XS Trust Series 2005-9N LXS 2005-9N 1A1 4.06% 02/25/36	03/01/2026	Paydown		19,148	19,207	15,294	14,533		4,660		4,660		19,193		(45)	(45)	103	01/25/2036	1.A FM	
..525221-3H-3	Lehman XS Trust Series 2006-2N LXS 2006-2N 1A1 4.31% 02/25/46	03/25/2026	Paydown		259,556	259,556	250,639	250,660		8,696		8,696		259,556				1,538	02/25/2036	1.A FM	
..525221-HA-8	Lehman XS Trust Series 2006-2N LXS 2006-2N 1A1 4.31% 02/25/46	01/26/2026	Paydown		24,700	24,700	23,984	24,805		(105)		(105)		24,700				79	02/25/2046	2.0 FM	
..525221-HA-8	Lehman XS Trust Series 2006-4P LXS 2006-4P2 2A1 4.31% 02/25/46	03/25/2026	Paydown		50,305	50,305	48,847	50,320		(215)		(215)		50,305				401	02/25/2046	3.A FM	
..525227-AK-0	Lehman XS Trust Series 2006-14 LXS 2006-14N 1A1B 4.213% 09/25/46	03/25/2026	Paydown		6,155	6,155	5,435	5,306		849		849		6,155				27	06/25/2046	1.A FM	
..52522C-AB-9	Lehman XS Trust Series 2006-14 LXS 2006-14N 3A2 4.03% 08/25/36	03/25/2026	Paydown		79,545	79,545	79,360	88,528		(8,983)		(8,983)		79,545				574	09/25/2046	1.A FM	
..52522C-AG-8	Lehman XS Trust Series 2006-14 LXS 2006-14N 3A2 4.03% 08/25/36	03/25/2026	Paydown		35,024	35,024	28,633	38,755		(3,731)		(3,731)		35,024				240	08/25/2036	1.A FM	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
52522H-A0-6	Lehman XS Trust 2006-8 LXS 2006-8 2A1	03/25/2026	Paydown		41,315	41,315	41,657	62,948		(21,634)		(21,634)		41,315				291	06/25/2036	1 A FM
52522H-A0-6	Lehman Mortgage Trust 2007-10 LMT 2007-10 3A8																			
52522H-AU-6	Lehman XS Trust 2007-10H LXS 2007-10H 2A1	03/01/2026	Paydown				213	167	5	(172)		(167)						(1)	12/25/2037	6 *
525237-AR-4	Lehman XS Trust 2007-10H LXS 2007-10H 2A2	03/25/2026	Paydown		81,827	81,741	58,938	65,530		16,228		16,228		81,758		69	69	460	07/25/2037	1 A FM
525237-AS-2	Lehman XS Trust 2006-17 LXS 2006-17 #F62	03/01/2026	Paydown		20,101	20,080	15,964	18,544		1,538		1,538		20,082		20	20	174	07/25/2037	2 C FM
52523K-AL-8	Lehman XS Trust 2006-13 LXS 2006-13 1A4	03/01/2026	Paydown		10,802	(2,882)	(2,010)	(2,461)		13,315		13,315		10,854		(51)	(51)	68	11/25/2036	1 A FM
52523L-A0-4	Lehman XS Trust 2006-13 LXS 2006-13 1A4	03/25/2026	Paydown		64,111	58,913	57,688	58,497		423		423		58,920		5,191	5,191	560	09/25/2036	1 A FM
52523L-A0-4	Lehman XS Trust 2007-3 LXS 2007-3 1A1	03/25/2026	Paydown		55,872	48,278	47,282	47,937		350		350		48,287		7,584	7,584	523	09/25/2036	1 A FM
525245-AA-4	Lehman XS Trust 2007-9 LXS 2007-9 #F5	03/25/2026	Paydown		2,005	2,005	1,889	1,956		49		49		2,005				10	03/25/2037	1 A FM
52524M-AX-7	Lehman XS Trust 2007-9 LXS 2007-9 #F5	01/01/2026	Paydown		6,130	6,130	5,149	6,455		(326)		(326)		6,130				31	04/25/2037	3 A FM
52524M-AX-7	Lehman XS Trust 2007-9 LXS 2007-9 #F5	02/01/2026	Paydown		4,587	4,587	3,853	4,830		(244)		(244)		4,587				46	04/25/2037	3 B FM
52524M-AX-7	Lehman XS Trust 2007-6 LXS 2007-6 3A2	03/01/2026	Paydown		3,865	(1,259)	(1,058)	(1,326)		(286)		(286)		(1,622)		5,487	5,487	108	04/25/2037	3 C FM
52524P-AZ-5	Lehman XS Trust Series 2007-16 LXS 2007-16N	03/25/2026	Paydown		3,456	3,456	2,125	2,540		915		915		3,456				25	05/25/2037	1 A FM
52525B-A0-4	Lehman XS Trust Series 2007-18 LXS 2007-18N	03/25/2026	Paydown		44,524	44,524	38,375	38,425		6,100		6,100		44,524				298	09/25/2047	1 A FM
52525D-AH-1	Lehman XS Trust 2007-14H LXS 2007-14H A11	03/25/2026	Paydown		90,585	86,339	88,954	99,024		(13,123)		(13,123)		85,901		4,684	4,684	730	10/25/2037	1 A FM
52525L-A0-3	Lehman XS Trust 2007-14H LXS 2007-14H A22	03/25/2026	Paydown		13,543	13,543	9,412	14,314		(772)		(772)		13,543				78	07/25/2047	1 A FM
52525L-AS-9	Long Beach Mortgage Loan Trust LBLMT 2002-1	03/25/2026	Paydown		66,866	66,866	58,240	61,057		5,808		5,808		66,866				407	07/25/2047	1 A FM
542514-BZ-6	M2 5.886% 05/25/32	03/25/2026	Paydown		432,085	432,085	371,285	425,170		6,916		6,916		432,085				3,410	05/25/2032	1 A FM
542514-DU-5	M1 5.023% 06/25/33	03/25/2026	Paydown		99,782	99,782	88,984	100,067		(286)		(286)		99,782				1,007	06/25/2033	1 A FM
542514-EA-8	M1 4.918% 07/25/33	03/25/2026	Paydown		31,240	31,240	30,819	31,229		11		11		31,240				279	07/25/2033	1 A FM
542514-FM-8	Long Beach Mortgage Loan Trust LBLMT 2006-1	03/25/2026	Paydown		2,707	2,707	2,150	2,212		495		495		2,707				11	02/25/2036	1 A FM
542514-SX-3	M1 4.378% 01/25/36	03/25/2026	Paydown		(81)	(81)	(96)	(84)		78		78		(6)		6	6		01/25/2036	1 A FM
54251T-AA-7	Long Beach Mortgage Loan Trust LBLMT 2006-7	03/25/2026	Paydown		97	97	52	48		49		49		97					08/25/2036	1 A FM
550279-AA-1	Long Beach Mortgage Trust 2005-1 LUM 2005-1 A1	03/25/2026	Paydown		68,646	68,646	66,750	67,083		1,564		1,564		68,646				480	11/25/2035	1 A FM
550279-AW-5	Long Beach Mortgage Trust 2006-1 LUM 2006-1 A1	03/25/2026	Paydown		7,557	7,560	6,880			680		680		7,560		(2)	(2)	25	04/25/2036	1 A Z
55027A-AW-2	Long Beach Mortgage Trust 2006-3 LUM 2006-3	03/25/2026	Paydown		5,475	5,099	911	932		4,480		4,480		5,412		64	64	29	05/25/2036	1 A FM
55027A-AW-2	Long Beach Mortgage Trust 2006-3 LUM 2006-3	03/25/2026	Paydown		1,708	1,590	1,521	1,624		(19)		(19)		1,605		102	102	9	05/25/2036	2 C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..55027B-AA-6	Lininert Mortgage Trust 2006-4 LHM 2006-4 A1A 4.17% 05/25/46	03/25/2026	Paydown		441,428	441,428	382,976	359,940		81,588		81,588		441,428				1,661	05/25/2046	1.A FM
..55027X-AA-8	Lininert Mortgage Trust 2006-5 LHM 2006-5 A1A 4.17% 07/25/36	03/25/2026	Paydown		14,003	14,003	7,761	6,939		7,063		7,063		14,003				76	07/25/2036	1.A FM
..55027Y-AB-4	Lininert Mortgage Trust 2006-6 LHM 2006-6 A2A 4.13% 10/25/46	01/26/2026	Paydown		24,165	24,165	22,715	24,813		(649)		(649)		24,165				87	10/25/2046	2.C RM
..55027Y-AB-4	Lininert Mortgage Trust 2006-6 LHM 2006-6 A2A 4.13% 10/25/46	03/25/2026	Paydown		2,572	2,572	2,418	2,641		(69)		(69)		2,572				22	10/25/2046	3.A FM
..55027Y-AB-4	Lininert Mortgage Trust 2006-6 LHM 2006-6 A2A 4.13% 10/25/46	01/26/2026	Paydown		7,537	7,537	7,537	7,925		(388)		(388)		7,537				27	10/25/2046	3.B FM
..55027Y-AB-4	Lininert Mortgage Trust 2006-6 LHM 2006-6 A2A 4.13% 10/25/46	03/25/2026	Paydown		802	802	802	844		(41)		(41)		802				7	10/25/2046	3.C RM
..55027Y-AD-0	Lininert Mortgage Trust 2006-6 LHM 2006-6 A1 4.19% 10/25/46	03/25/2026	Paydown		28,706	28,706	25,336	26,102		2,604		2,604		28,706				105	10/25/2046	1.A FM
..55285K-JT-4	MASTR Asset Securitization Tru MASTR 2003-12 3A7 5.25% 12/25/33	03/01/2026	Paydown		4,011	4,011	3,913	3,872		140		140		4,011				35	12/25/2033	1.A FM
..55265X-BK-2	MASTR Asset Securitization Tru MASTR 2004-1 3PO 0.00% 02/25/34	03/01/2026	Paydown		88	133	81	81		35		35		115		(27)	(27)		02/25/2034	1.A FM
..552754-AA-1	MFA 2020-NQM1 Trust MFA 2020-NQM1 A1 2.47% 03/25/65	03/01/2026	Paydown		3,085	3,085	2,745	2,989		96		96		3,085				10	03/25/2065	1.A
..552754-AA-5	MAstr Asset Backed Securities MABS 2006-NC2 A1 4.03% 08/25/36	03/25/2026	Paydown		6,680	6,680	3,270	3,244		3,436		3,436		6,680				12	08/25/2036	1.A FM
..55285P-AA-2	MFA 2023-NQM1 Trust MFA 2023-NQM1 A1 5.75% 11/25/67	03/31/2026	Paydown		1,325,907	1,325,907	1,326,322	1,325,907						1,325,907				24,877	11/25/2067	1.A
..576433-A7-1	MASTR Adjustable Rate Mortgage MARM 2005-6 5A1 3.40% 07/25/35	02/01/2026	Paydown		1,984	1,984	1,825	1,918		67		67		1,984				16	07/25/2035	3.B FM
..576433-C5-3	MASTR Adjustable Rate Mortgage MARM 2005-6 5A2 3.18% 07/25/35	02/01/2026	Paydown		1,764	1,764	1,451	1,501		263		263		1,764				13	07/25/2035	1.A FM
..576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.34% 09/25/35	03/01/2026	Paydown		25,010	25,010	23,274	23,434		1,577		1,577		25,010				203	09/25/2035	1.A FM
..576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.34% 09/25/35	03/01/2026	Paydown		32,908	32,908	31,958	32,480		429		429		32,908				267	09/25/2035	3.A FM
..576433-UQ-7	MASTR Adjustable Rate Mortgage MARM 2004-13 B1 6.15% 12/21/34	03/01/2026	Paydown		18,603	18,603	18,212	18,436		167		167		18,603				172	12/21/2034	1.A FM
..576434-2H-6	MASTR Alternative Loan Trust 2 MALT 2006-2 2A1 4.19% 03/25/36	03/25/2026	Paydown		2	707	57	38		2		2		40		(37)	(37)	4	03/25/2036	1.A FM
..576434-BT-0	MASTR Alternative Loan Trust 2 MALT 2002-3 M1 6.06% 12/25/32	03/01/2026	Paydown		39,106	27,383	25,575	25,677		13,908		13,908		39,585		(479)	(479)	192	12/25/2032	2.C RM
..576434-D8-4	MASTR Alternative Loan Trust 2 MALT 2005-1 2A1 6.00% 02/25/35	03/01/2026	Paydown		1,153	1,153	1,207	1,171		(18)		(18)		1,153				12	02/25/2035	1.A FM
..576434-FN-9	MASTR Alternative Loan Trust 2 MALT 2003-5 15AX 5.00% 02/28/23	01/01/2026	Paydown		2		2		2	(2)									02/28/2023	6. *
..576434-SK-1	MASTR Alternative Loan Trust 2 MALT 2004-6 7A1 6.00% 07/25/34	03/01/2026	Paydown		27,337	27,337	27,713	27,564		(226)		(226)		27,337				274	07/25/2034	1.A FM
..576434-V4-0	MASTR Alternative Loan Trust 2 MALT 2006-1 A2 4.49% 02/25/36	03/25/2026	Paydown		29,262	29,265	9,988	8,224		21,039		21,039		29,263		(1)	(1)	408	02/25/2036	1.A FM
..576436-AS-8	MASTR Repertforming Loan Trust MARP 2005-1 1A2 6.50% 08/25/34	03/01/2026	Paydown		5,374	5,374	4,769	3,863		1,711		1,711		5,374				74	08/25/2034	1.A FM
..576436-AS-8	MASTR Repertforming Loan Trust MARP 2005-1 1A2 6.50% 08/25/34	03/01/2026	Paydown		8,654	8,654	8,510	6,072		2,582		2,582		8,654				141	08/25/2034	1.B FM
..576436-AS-8	MASTR Repertforming Loan Trust MARP 2005-1 1A2 6.50% 08/25/34	02/01/2026	Paydown		2,155	2,155	2,119	1,512		643		643		2,155				23	08/25/2034	1.E FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..576436-AS-8	MASTR Repertforming Loan Trust WMP 2005-1 142	01/01/2026	Paydown		1,897	1,897	1,865	1,331		566		566		1,897				10	08/25/2034	1.G FM	
..576436-BZ-1	Mastr Specialized Loan Trust MASD 2005-1 103	03/01/2026	Paydown		49,889	49,889	37,844	53,154		(3,265)		(3,265)		49,889				42	06/25/2043	1.A FM	
..576436-CIL-7	Mastr Specialized Loan Trust MASD 2006-1 111	02/25/2026	Paydown		13,910	13,910	13,041	13,132		778		778		13,910				62	01/25/2036	1.A FM	
..576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2	03/01/2026	Paydown		2,433	2,455	2,255	2,346		108		108		2,454		(21)	(21)	23	01/25/2036	1.A FM	
..576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2	01/01/2026	Paydown		2,397	2,397	2,366	2,406		(9)		(9)		2,397				11	01/25/2036	1.F FM	
..576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2	03/01/2026	Paydown		5,060	5,126	5,062	5,145		(19)		(19)		5,127		(66)	(66)	60	01/25/2036	1.G FM	
..57643L-LE-4	Mastr Asset Backed Securities MABS 2005-461	03/01/2026	Paydown		39,049	39,049	16,225	15,257		23,793		23,793		39,049				91	11/25/2035	1.A FM	
..57643L-MP-8	Mastr Asset Backed Securities MABS 2005-N12	03/25/2026	Paydown		30,888	30,888	17,732	17,996		13,242		13,242		30,888				74	11/25/2035	1.A FM	
..57643L-NG-7	Mastr Asset Securitization Tru MASTR 2004-6	03/25/2026	Paydown		371,359	371,359	368,229	369,480		1,879		1,879		371,359				2,600	01/25/2036	1.A FM	
..57643M-DQ-4	MASTR Asset Securitization Tru MASTR 2005-2	03/01/2026	Paydown			7,640	2,015	2,674		(535)		(535)		2,139		(2,139)	(2,139)	18	07/25/2034	1.A FM	
..57643M-LE-2	MASTR Adjustable Rate Mortgage MARM 2007-3	03/01/2026	Paydown		1,339	1,339	1,274	1,293		46		46		1,339				12	11/25/2035	1.A FM	
..5764N-AL-4	MASTR Adjustable Rate Mortgage MARM 2007-3	03/25/2026	Paydown		(854,369)	(106,548,010)		(854,369)		(854,369)		(854,369)		(854,369)				(159)	05/25/2047	1.A FM	
..5764N-AL-4	MASTR Adjustable Rate Mortgage MARM 2007-3	02/25/2026	Paydown		134	2,084,908				134		134		134				(1)	05/25/2047	1.A FM	
..58525-FD-5	Mellon Residential Funding Cor MFPC 2001-TBC1	03/01/2026	Paydown				2	2		(2)		(2)						226	11/15/2031	6. *	
..589929-BH-7	MERRILL LYNCH MORTGAGE INVESTO MLMI 2003-OP1	02/25/2026	Paydown		14,543	14,543	14,326	20,446		(5,903)		(5,903)		14,543				69	07/25/2034	1.A FM	
..589929-BV-6	Merrill Lynch Mortgage Investo MLCC 2003-G A1	03/25/2026	Paydown		34,886	34,886	34,416	34,035		852		852		34,886				242	01/25/2029	4.C FM	
..589929-BN-3	Merrill Lynch Mortgage Investo MLCC 2003-H A2	03/25/2026	Paydown		12,221	12,221	11,810	11,719		502		502		12,221				79	01/25/2029	4.A FM	
..589929-7K-8	Merrill Lynch Mortgage Investo MLMI 2004-MIC1	03/25/2026	Paydown		29,546	29,546	28,418	28,512		1,034		1,034		29,546				146	10/25/2034	1.A FM	
..589929-F9-4	Merrill Lynch Mortgage Investo MLCC 2003-A 1A	03/25/2026	Paydown		7,175	7,175	7,138	7,153		22		22		7,175				54	03/25/2028	3.B FM	
..589929-62-8	2A1 4.573% 03/25/28	03/25/2026	Paydown		4,990	4,990	4,971	4,980		10		10		4,990				33	03/25/2028	3.C FM	
..589929-S4-1	Merrill Lynch Mortgage Investo MLCC 2003-C A1	03/25/2026	Paydown		12,465	12,465	11,829	11,830		635		635		12,465				81	06/25/2028	1.A FM	
..589929-V6-2	Merrill Lynch Mortgage Investo MLCC 2003-D B1	03/25/2026	Paydown		5,000	5,000	4,549	4,540		460		460		5,000				40	08/25/2028	1.A FM	
..59020U-2H-7	2A1E 5.559% 12/25/35	03/01/2026	Paydown		200,220	171,743	157,971	159,765		40,460		40,460		200,225		(6)	(6)	1,291	12/25/2035	1.A FM	
..59020U-3Z-6	M1 4.378% 01/25/37	01/26/2026	Paydown			(6)	(4)	(4)	(1)			3							01/25/2037	2.C FM	
..59020U-3Z-6	Merrill Lynch Mortgage Investo MLMI 2006-MIC1	02/25/2026	Paydown			(6)	(4)	(4)	(1)			(1)				4	4		01/25/2037	3.A FM	
..59020U-3Z-6	Merrill Lynch Mortgage Investo MLMI 2006-MIC1	03/25/2026	Paydown			(1,822)	(1,243)	(1,092)	(261)	(13)		(274)		(1,365)		1,365	1,365	2	01/25/2037	4.A FM	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
59020U-4S-1	Merrill Lynch Mortgage Investo MLCC 2006-1 2A1 5.170% 02/25/36	03/01/2026	Paydown		168	168	168	169		(1)		(1)		168				2	02/25/2036	2 C FM	
59020U-4S-1	Merrill Lynch Mortgage Investo MLCC 2006-1 2A1 5.170% 02/25/36	01/01/2026	Paydown		302	302	302	304		(2)		(2)		302				1	02/25/2036	3 A FM	
59020U-5U-5	Merrill Lynch Mortgage Investo MLM 2006-A1 1A1 4.33% 03/25/36	03/01/2026	Paydown		2,154	2,154	1,755	1,266		887		887		2,154				22	03/25/2036	1 A FM	
59020U-5U-1	Merrill Lynch Mortgage Investo MLM 2006-A1 2A1 4.34% 03/25/36	02/01/2026	Paydown		34,065	34,065	18,395	14,890		19,175		19,175		34,065				121	03/25/2036	1 A FM	
59020U-4S-4	Merrill Lynch Mortgage Investo MLCC 2004-A A2 4.680% 04/25/29	03/25/2026	Paydown		32,313	32,313	31,016	31,372		941		941		32,313				270	04/25/2029	1 A FM	
59020U-6F-6	Merrill Lynch Mortgage Investo MLCC 2004-D A1 4.45% 09/25/29	03/25/2026	Paydown		2,407	2,407	2,310	2,346		61		61		2,407				22	09/25/2029	1 A FM	
59020U-L3-7	Merrill Lynch Mortgage Investo MLCC 2005-3 1A 5.27% 11/25/35	03/25/2026	Paydown		3,650	3,650	3,633	3,638		12		12		3,650				34	11/25/2035	1 A FM	
59020U-WN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 4.96% 12/25/34	03/01/2026	Paydown		7,646	7,646	7,289	7,215		431		431		7,646				71	12/25/2034	1 A FM	
59020U-WN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 4.96% 12/25/34	03/01/2026	Paydown		3,993	3,993	3,956	4,048		(55)		(55)		3,993				43	12/25/2034	3 A FM	
59020U-WN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 4.96% 12/25/34	01/01/2026	Paydown		1,123	1,123	1,113	1,139		(16)		(16)		1,123				5	12/25/2034	3 B FM	
59020U-TC-9	Merrill Lynch Mortgage Investo MLCC 2005-A A2 4.680% 03/25/30	03/25/2026	Paydown		2,508	2,508	2,425	2,447		61		61		2,508				17	03/25/2030	1 A FM	
59020U-UJ-2	Merrill Lynch Mortgage Investo MLCC 2005-1 1A 6.00% 04/25/35	03/01/2026	Paydown		1,209	1,209	1,148	1,154		56		56		1,209				12	04/25/2035	1 A FM	
59020U-W2-7	Merrill Lynch Mortgage Investo MLM 2005-A9 3A1 5.63% 12/25/35	03/01/2026	Paydown		86,960	86,965	57,174	31,724		55,237		55,237		86,961		(2)		475	12/25/2035	1 A FM	
59020U-WU-5	Merrill Lynch Mortgage Investo MLCC 2005-B A1 4.21% 07/25/30	03/25/2026	Paydown		2,701	2,701	2,568	2,605		95		95		2,701				18	07/25/2030	1 A FM	
59020U-XA-8	Merrill Lynch Mortgage Investo MLCC 2005-B B2 4.72% 07/25/30	01/23/2026	LSV Modco AM		13,934	25,194	16,852	16,421						16,421		(2,488)			07/25/2030	5 C FM	
59020U-YU-3	Merrill Lynch Mortgage Investo MLM 2005-A5 A9 4.796% 06/25/35	03/01/2026	Paydown		1,205	1,205	1,214	1,212		(7)		(7)		1,205				9	06/25/2035	1 A FM	
59020U-Z5-7	Merrill Lynch Mortgage Investo MLM 2005-A9 2A1C 5.55% 12/25/35	03/01/2026	Paydown		84,661	84,661	80,654	80,878		3,783		3,783		84,661				556	12/25/2035	1 A FM	
590216-JF-4	A20 4.29% 05/25/37	03/25/2026	Paydown		9,745	9,745	830	833		8,912		8,912		9,745				10	05/25/2037	1 A FM	
59020C-AH-5	Merrill Lynch Mortgage Investo MLM 2006-A3 5A1 7.00% 05/25/36	03/01/2026	Paydown		3,081	3,081	2,869	2,993		87		87		3,081				36	05/25/2036	1 A FM	
59020M-AD-2	Merrill Lynch Alternative Note MANA 2007-A1 A2C 4.25% 01/25/37	03/25/2026	Paydown		81,000	81,000	25,590	25,097		55,903		55,903		81,000				107	01/25/2037	1 A FM	
59020V-AB-0	Merrill Lynch Alternative Note MANA 2007-F1 2A1 6.00% 03/25/37	03/01/2026	Paydown		6,020	6,020	4,799	1,977		4,043		4,043		6,020				76	03/25/2037	1 A FM	
59020V-AH-7	Merrill Lynch Alternative Note MANA 2007-F1 2A7 6.00% 03/25/37	03/01/2026	Paydown		10,350	10,271	3,210	2,490		7,840		7,840		10,331		19		140	03/25/2037	1 A Z	
59024B-AB-9	A2 4.21% 04/25/37	03/25/2026	Paydown		52,194	52,194	43,840	43,614		8,580		8,580		52,194				154	04/25/2037	1 A FM	
59024F-AD-6	A3A 4.01% 03/25/37	03/25/2026	Paydown		19,476	19,476	5,218	4,849		14,626		14,626		19,476				29	03/25/2037	3 A FM	
59024F-AE-4	A3B 4.19% 03/25/37	03/25/2026	Paydown		26,800	26,800	7,063	6,788		20,012		20,012		26,800				44	03/25/2037	3 B FM	
59024F-AE-4	A3B 4.19% 03/25/37	01/26/2026	Paydown		3,524	3,524	929	892		2,631		2,631		3,524				2	03/25/2037	3 C FM	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..59024K-A8-9	Merrill Lynch Alternative Note MAM 2007-AF1	02/01/2026	Paydown		402	402	388	402						402				3	05/25/2037	1.0 FM
..59024K-AF-0	Merrill Lynch Alternative Note MAM 2007-AF1	03/01/2026	Paydown		23,215	22,015	21,093	18,799		4,416		4,416		23,215				449	05/25/2037	5.0 FM
..59024Q-A0-2	Merrill Lynch First Franklin M FFIER 2007-2	03/25/2026	Paydown		46,605	46,605	29,161	17,768		28,837		28,837		46,605				234	05/25/2037	1.A FM
..59024V-AH-2	A20 4.293% 06/25/37	03/25/2026	Paydown		35,528	35,528	24,869	25,533		9,995		9,995		35,528				321	06/25/2037	1.A FM
..59024V-AH-2	Merrill Lynch First Franklin M FFIER 2007-3	02/25/2026	Paydown		23,056	23,056	16,139	16,570		6,486		6,486		23,056				226	06/25/2037	1.A FM
..59025G-AA-9	Merrill Lynch Mortgage Backed MUMBS 2007-2	03/01/2026	Paydown		20,201	20,203	17,770	17,801		2,402		2,402		20,202		(2)	(2)	197	08/25/2036	1.A FM
..59025J-A0-7	Merrill Lynch Mortgage Backed MUMBS 2007-3	03/01/2026	Paydown		56,909	56,917	36,796	30,141		26,771		26,771		56,912		(3)	(3)	488	06/25/2037	1.A FM
..59892D-AA-7	Mill City Securities 2024-RS2 MCLT 2024-RS2	03/01/2026	Paydown		535,033	535,033	486,690	491,682		43,352		43,352		535,033				4,013	08/01/2069	2.8 FE
..59892D-AA-7	Mill City Securities 2024-RS1 MCLT 2024-RS1	02/01/2026	Paydown		456,811	456,811	415,535	419,797		37,014		37,014		456,811				1,732	08/01/2069	2.0 FE
..59892D-AA-3	Mill City Securities 2024-RS1 MCLT 2024-RS1	03/01/2026	Paydown		794,901	794,901	735,760	746,942		47,960		47,960		794,901				5,962	11/01/2069	2.8 FE
..59892D-AA-3	Mill City Securities 2024-RS1 MCLT 2024-RS1	02/01/2026	Paydown		538,496	538,496	498,432	506,007		32,490		32,490		538,496				2,065	11/01/2069	2.0 FE
..61690P-AK-7	Morgan Stanley Resecur titizatio MSRR 2013-R7	03/20/2026	Paydown		51,529	51,529	39,229	32,044		19,486		19,486		51,529				404	12/20/2046	1.A FM
..61690T-AA-1	Morgan Stanley Resecur titizatio MSRR 2015-R3	03/01/2026	Paydown		21,748	21,748	24,450	22,673		(925)		(925)		21,748				274	04/26/2047	1.A FM
..61690T-AG-8	Morgan Stanley Resecur titizatio MSRR 2015-R3	03/01/2026	Paydown		33,121	33,121	33,988	34,216		(1,095)		(1,095)		33,121				429	04/26/2047	1.A FM
..61690T-AJ-2	Morgan Stanley Resecur titizatio MSRR 2015-R6	03/01/2026	Paydown		77,262	77,262	88,416	95,179		(17,918)		(17,918)		77,262				886	04/26/2047	1.A FM
..61690X-AH-7	Morgan Stanley ABS Capital I I MSAC 2004-HE2	03/30/2026	Paydown		112,810	112,810	101,247	112,961		(151)		(151)		112,810				458	07/26/2045	1.A FM
..61744C-CV-6	Morgan Stanley ABS Capital I I MSAC 2004-HE8	03/25/2026	Paydown		69,246	69,246	53,319	65,059		4,186		4,186		69,246				606	03/25/2034	1.A FM
..61744C-HB-5	M2 4.813% 09/25/34	03/25/2026	Paydown		40,908	40,908	39,830	43,832		(2,924)		(2,924)		40,908				280	09/25/2034	1.A FM
..61744C-WK-9	Morgan Stanley ABS Capital I I MSAC 2005-NC1	03/25/2026	Paydown		99,957	99,957	84,976	100,197		(240)		(240)		99,957				533	01/25/2035	1.A FM
..61744C-TN-6	Morgan Stanley ABS Capital I I MSAC 2005-HE4	03/25/2026	Paydown			(16)	(11)	(12)						(12)		12	12		07/25/2035	1.A FM
..617451-DT-3	Morgan Stanley Capital I Inc T MSAC 2006-HE1	03/25/2026	Paydown			(22,784)	(10,212)	(6,014)	(2,629)	(248)		(2,877)		(8,892)		8,892	8,892	(610)	01/25/2036	6. FM
..617451-EF-2	A20 4.373% 02/25/36	02/25/2026	Paydown		97,942	97,942	96,909	97,740		202		202		97,942				565	02/25/2036	1.A FM
..617451-EF-2	A20 4.373% 02/25/36	03/25/2026	Paydown		39,886	39,886	39,466	39,804		.82		.82		39,886				427	02/25/2036	1.A FM
..61746R-AB-7	Morgan Stanley ABS Capital I I MSAC 2002-HE3	03/25/2026	Paydown		3,448	3,448	3,185	3,389		.59		.59		3,448				47	03/25/2033	1.A FM
..61746R-OE-9	A1 4.793% 03/25/33	03/25/2026	Paydown		4,027	4,027	3,342	3,615		412		412		4,027				6	03/25/2033	1.A FM
..61746R-EV-9	Morgan Stanley ABS Capital I I MSAC 2004-HE1	03/25/2026	Paydown		34,711	34,711	34,461	34,701		10		10		34,711				254	01/25/2034	1.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..61748H-LM-0	Morgan Stanley Dean Witter Cap MSIC 2001-NC4 M2 6.268% 01/25/32	03/25/2026	Paydown		16,097	16,097	24,773	61,709		(45,611)		(45,611)		16,097				179	01/25/2032	1.A FM
..617487-AB-9	Morgan Stanley Mortgage Loan T MSIN 2006-16AX 2A1 3.953% 11/25/36	03/25/2026	Paydown		12,571	12,571	3,584	3,207		9,365		9,365		12,571				15	11/25/2036	1.A FM
..61748H-AE-1	Morgan Stanley Mortgage Loan T MSIN 2004-24R B1 5.865% 02/25/34	03/01/2026	Paydown		9,022	11,231	10,461	10,651		(576)		(576)		10,075		(1,053)	(1,053)	111	02/25/2034	1.C FM
..61748H-AE-1	Morgan Stanley Mortgage Loan T MSIN 2005-4 1A B1 5.865% 02/25/34	03/01/2026	Paydown		353	442	412	418		(24)		(24)		394		(41)	(41)	4	02/25/2034	1.E FM
..61748H-JV-4	Morgan Stanley Mortgage Loan T MSIN 2005-4 3A1 5.000% 08/25/35	03/01/2026	Paydown		591	591	587	592		(2)		(2)		591				5	08/25/2035	1.A FM
..61748H-KA-8	Morgan Stanley Mortgage Loan T MSIN 2005-4 5A4 4.411% 08/25/35	03/01/2026	Paydown		6,383	6,383	5,730	5,747		636		636		6,383				45	08/25/2035	1.A FM
..61748H-KG-5	Morgan Stanley Mortgage Loan T MSIN 2005-4 6A2 5.500% 08/25/35	03/01/2026	Paydown		8,162	8,163	7,887	7,976		187		187		8,163				47	08/25/2035	5.C FM
..61748H-KM-2	Morgan Stanley Mortgage Loan T MSIN 2005-54R 7.200% 08/25/35	03/25/2026	Paydown				10	9		(9)		(9)							08/25/2035	6. *
..61748H-LD-1	Morgan Stanley Mortgage Loan T MSIN 2005-7 3A1 3A2 4.893% 09/25/35	03/01/2026	Paydown		78,509	78,536	66,030	67,485		11,047		11,047		78,532		(23)	(23)	513	09/25/2035	1.A FM
..61748H-NM-7	Morgan Stanley Mortgage Loan T MSIN 2005-7 4A1 4.588% 11/25/35	03/01/2026	Paydown		51,712	51,712	31,092	26,986		24,726		24,726		51,712				247	11/25/2035	1.A FM
..61748H-NV-3	Morgan Stanley Mortgage Loan T MSIN 2005-94R 5.500% 11/25/35	03/01/2026	Paydown		4,273	3,783	3,031	2,282		1,764		1,764		4,046		227	227	41	11/25/2035	1.A FM
..61748H-QM-4	Morgan Stanley Mortgage Loan T MSIN 2005-94R 1A 4.083% 12/25/35	03/25/2026	Paydown		61,916	61,916	46,685	46,685		15,231		15,231		61,916				421	12/25/2035	1.A FM
..61748H-QX-2	Morgan Stanley Mortgage Loan T MSIN 2006-14R 1X 0.000% 12/25/35	03/01/2026	Paydown				685	1	684	(685)		(1)							12/25/2035	6. FE
..61748H-UF-6	Morgan Stanley Mortgage Loan T MSIN 2006-14R 1A1 4.073% 02/25/36	02/25/2026	Paydown		9,568	9,568	5,312	5,312		4,256		4,256		9,568				64	02/25/2036	1.G FM
..61748H-UF-6	Morgan Stanley Mortgage Loan T MSIN 2006-2 5A1 1A1 4.073% 02/25/36	01/25/2026	Paydown		3,247	4,017	2,230	2,230		1,017		1,017		3,247				13	02/25/2036	2.A FM
..61748H-VS-7	Morgan Stanley Mortgage Loan T MSIN 2006-2 5A3 5.500% 02/25/36	03/01/2026	Paydown		1,074	1,074	626	578		495		495		1,074				10	02/25/2036	1.A FM
..61748H-VU-2	Morgan Stanley Mortgage Loan T MSIN 2006-34R 5.500% 02/25/36	03/01/2026	Paydown		7,176	7,176	4,746	3,574		3,602		3,602		7,176				64	02/25/2036	1.A FM
..61748H-WP-2	Morgan Stanley Mortgage Loan T MSIN 2006-34R 1A3 4.053% 03/25/36	03/25/2026	Paydown		10,843	10,843	7,859	6,800		4,043		4,043		10,843				129	03/25/2036	2.B FM
..61748H-WP-2	Morgan Stanley Mortgage Loan T MSIN 2006-34R 1A3 4.053% 03/25/36	02/25/2026	Paydown		24,462	24,462	17,731	15,341		9,121		9,121		24,462				158	03/25/2036	2.C FM
..61748H-WT-4	Morgan Stanley Mortgage Loan T MSIN 2006-34R 2A3 4.451% 03/25/36	03/01/2026	Paydown		6,104	6,104	4,040	3,672		2,432		2,432		6,104				78	03/25/2036	4.B FM
..61748H-WT-4	Morgan Stanley Mortgage Loan T MSIN 2006-34R 2A3 4.451% 03/25/36	02/01/2026	Paydown		53,029	53,034	35,105	31,904		21,127		21,127		53,032		(3)	(3)	309	03/25/2036	4.C FM
..61748H-WV-9	Morgan Stanley Mortgage Loan T MSIN 2006-54R A 3A1 4.031% 03/25/36	03/01/2026	Paydown		4,749	4,749	3,283	4,037		711		711		4,749				49	03/25/2036	1.A FM
..61748H-VG-8	Morgan Stanley Mortgage Loan T MSIN 2006-94R 4.043% 04/25/36	03/25/2026	Paydown		176,965	175,232	122,065	122,065		54,900		54,900		176,965				1,960	04/25/2036	1.A FM
..61748J-AE-7	Morgan Stanley ABS Capital I I MSAC 2006-NC4 A5 4.313% 08/25/36	03/25/2026	Paydown		17,348	17,348	3,864	3,810		13,538		13,538		17,348				15	08/25/2036	1.A FM
..61748L-AF-9	Morgan Stanley Mortgage Loan T MSIN 2006-84R M1 4.213% 06/25/36	02/25/2026	Paydown				(137)		(92)			(92)				92	92		06/25/2036	1.A FM
..61748L-AF-9	Morgan Stanley Mortgage Loan T MSIN 2006-84R 2A1 4.636% 06/25/36	03/01/2026	Paydown		11,484	11,484	7,764	6,717		4,767		4,767		11,484				89	06/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21	
									10	11	12	13	14								
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..61749W-AT-4	Morgan Stanley Mortgage Loan T MSN 2006-11 3A1 6.000% 08/25/36	01/01/2026	Paydown			..(145)	..(101)	..(99)		..99		..99								08/25/2036	5.0 RM
..61749W-AT-4	Morgan Stanley Mortgage Loan T MSN 2006-11 3A1 6.000% 08/25/36	01/23/2026	LSM Modco AMM		338,752	519,959	364,358	353,935		(1,284)		(1,284)		352,651		(13,899)	(13,899)	4,428	08/25/2036	5.0 RM	
..61750Y-AB-5	Morgan Stanley Mortgage Loan T MSN 2006-15XS 42A 6.316% 11/25/36	03/01/2026	Paydown		5,526	5,526	1,297	1,109		4,417		4,417		5,526				18	11/25/2036	1.A FM	
..61750Y-AE-9	Morgan Stanley Mortgage Loan T MSN 2007-3XS 44A 6.700% 11/25/36	03/01/2026	Paydown		1,040	1,040	229	193		846		846		1,040				3	11/25/2036	1.A FM	
..61752R-AH-5	Morgan Stanley Mortgage Loan T MSN 2007-3XS 242S 6.204% 01/25/47	03/01/2026	Paydown		26,423	26,423	10,641	9,332		17,091		17,091		26,423				54	01/25/2047	1.A FM	
..61752R-AH-5	Morgan Stanley Mortgage Loan T MSN 2007-3XS 242S 6.204% 01/25/47	03/11/2026	AANY Modco AMM		740,765	2,078,262	836,967	733,992		(10,041)		(10,041)		723,952		16,814	16,814	8,947	01/25/2047	1.A FM	
..61752R-AJ-1	Morgan Stanley Mortgage Loan T MSN 2007-3XS 243S 6.358% 01/25/47	03/01/2026	Paydown		77,095	77,095	31,395	26,854		50,241		50,241		77,095				158	01/25/2047	1.A FM	
..61752R-AJ-1	Morgan Stanley ABS Capital I I MSAC 2007-HE2 243S 6.358% 01/25/47	03/11/2026	Various		2,161,243	6,063,862	2,469,316	2,112,190		(28,957)		(28,957)		2,083,233		78,010	78,010	26,365	01/25/2047	1.A FM	
..61753E-AP-5	Morgan Stanley Structured Trus MSST 2007-1 M1 A1 3.923% 01/25/37	03/26/2026	Paydown		9,970	9,970	3,968	3,720		6,250		6,250		9,970		1,047	1,047	17	01/25/2037	1.A FM	
..61755F-AE-5	Morgan Stanley Mortgage Loan T MSN 2007-14AR 4.073% 06/25/37	03/25/2026	Paydown			(3,247)	(1,497)	(1,876)		829		829		(1,047)					06/25/2037	1.A FM	
..61756V-AG-4	Morgan Stanley Mortgage Loan T MSN 2007-14AR 243 3.330% 10/25/37	03/01/2026	Paydown		2,945	2,945	2,154	2,019		926		926		2,945				25	10/25/2037	4.A FM	
..61756V-AG-4	Morgan Stanley Mortgage Loan T MSN 2007-14AR 243 3.330% 10/25/37	02/01/2026	Paydown		13,245	13,245	9,687	9,080		4,165		4,165		13,245				67	10/25/2037	4.B FM	
..61756V-BE-8	Morgan Stanley Mortgage Loan T MSN 2007-14AR 6A1 3.493% 11/25/37	03/01/2026	Paydown		2,866	2,853	2,130	1,957		910		910		2,867		29	29	25	11/25/2037	3.0 RM	
..61756V-BE-8	Morgan Stanley Mortgage Loan T MSN 2007-14AR 6A1 3.493% 11/25/37	02/01/2026	Paydown		41,704	36,887	27,538	25,299		16,446		16,446		41,745		(40)	(40)	130	11/25/2037	4.A FM	
..61756V-AG-0	Morgan Stanley Mortgage Loan T MSN 2007-15AR 2A1 3.198% 11/25/37	03/01/2026	Paydown		203,001	203,001	156,354	156,354		46,647		46,647		203,001				1,217	11/25/2037	1.A FM	
..61756X-BT-1	Morgan Stanley Mortgage Loan T MSN 2007-15AR 5A1 3.665% 12/25/37	01/01/2026	Paydown		240	240	188	197		43		43		240				1	12/25/2037	5.0 RM	
..61756X-BT-1	Morgan Stanley Mortgage Loan T MSN 2007-15AR 5A1 3.665% 12/25/37	01/23/2026	LSM Modco AMM		57,468	87,305	68,309	71,557		51		51		71,608		(14,140)	(14,140)	470	12/25/2037	5.0 RM	
..61756V-AR-8	Morgan Stanley Re-BEHIC Trust USRR 2010-R2 20 4.035% 05/26/36	03/26/2026	Paydown		140,534	192,049	148,369	103,294		59,545		59,545		162,838		(22,304)	(22,304)	1,202	05/26/2036	1.A FM	
..61756V-AR-8	Morgan Stanley Re-BEHIC Trust USRR 2010-R2 20 4.035% 05/26/36	02/26/2026	Paydown		18,965	25,649	18,101	12,730		9,506		9,506		22,236		(3,251)	(3,251)	186	05/26/2036	1.A FM	
..617590-AF-3	Morgan Stanley Re-BEHIC Trust USRR 2010-R3 18 4.968% 07/26/35	03/01/2026	Paydown		77,692	77,692	71,103	61,138		7,275		7,275		77,692				410	07/26/2035	1.A FM	
..61759F-AE-1	Morgan Stanley Re-BEHIC Trust USRR 2010-R4 10 4.125% 01/26/36	03/26/2026	Paydown		110,965	151,017	109,507	112,834		(687)		(687)		112,147		(1,182)	(1,182)	970	01/26/2036	1.A FM	
..61759F-AW-1	Morgan Stanley Re-BEHIC Trust USRR 2010-R4 38 6.255% 06/26/47	02/01/2026	Paydown		163,400	163,993	91,324	85,947		77,553		77,553		163,400				1,593	08/26/2047	1.A FM	
..61759H-BA-4	Morgan Stanley Re-BEHIC Trust USRR 2010-R5 46 4.871% 06/26/36	03/30/2026	Paydown		29,709	29,709	25,830	26,787		2,922		2,922		29,709				285	06/26/2036	1.A FM	
..61759H-BA-4	Morgan Stanley Re-BEHIC Trust USRR 2010-R5 46 4.871% 06/26/36	02/27/2026	Paydown		12,839	12,839	11,162	11,576		1,263		1,263		12,839				3	06/26/2036	1.A FM	
..61759H-AT-1	Morgan Stanley Re-BEHIC Trust USRR 2010-R6 28 5.765% 06/21/36	03/01/2026	Paydown		105,694	105,694	100,278	103,399		2,296		2,296		105,694				1,134	06/21/2036	1.A FM	
..617590-AW-7	Morgan Stanley Re-BEHIC Trust USRR 2010-R7 20 15.500% 01/26/37	03/01/2026	Paydown		1,145	1,247	948	1,242		(45)		(45)		1,196		(51)	(51)	11	01/26/2037	1.A FM	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..6176P-AQ-0	Morgan Stanley Perennic Trust MSRR 2013-R1 2B2	01/01/2026	Paydown		7,728	7,885	7,705	7,756		127		127		7,883		(155)	(155)	33	07/26/2037	5.0 FM	
..6176P-AQ-0	Morgan Stanley Perennic Trust MSRR 2013-R1 2B2	01/23/2026	JNL AAM		2,461,659	2,736,058	2,673,403	2,691,062		876		876		2,691,938		(230,279)	(230,279)	19,664	07/26/2037	5.0 FM	
..6176P-AQ-8	Morgan Stanley Perennic Trust MSRR 2013-R1 4B2	02/01/2026	Paydown		24,027	29,012	24,519	25,676		(472)		(472)		25,204		(1,177)	(1,177)	156	12/26/2036	1.E FM	
..6176P-AQ-8	Morgan Stanley Perennic Trust MSRR 2013-R1 4B2	03/01/2026	Paydown		65,640	65,640	55,473	58,091		7,549		7,549		65,640				682	12/26/2036	1.F FM	
..6176P-AU-9	Morgan Stanley Perennic Trust MSRR 2013-R3	03/01/2026	Paydown		23,617	24,688	24,731	26,353		(1,656)		(1,656)		24,697		(1,080)	(1,080)	163	11/26/2036	1.A FM	
..6176ZB-CZ-6	Morgan Stanley Resecuritization MSRR 2013-R6	03/01/2026	Paydown		29,771	29,771	28,617	29,572		200		200		29,771				359	10/26/2035	1.A FM	
..6176ZL-BB-8	Morgan Stanley Resecuritization MSRR 2013-R6	03/01/2026	Paydown		164,274	163,358	149,559	152,198		12,330		12,330		164,527		(253)	(253)	1,291	04/26/2053	1.A FM	
..6176ZL-BJ-1	Morgan Stanley Resecuritization MSRR 2013-R6	03/26/2026	Paydown		225,375	225,375	165,815	193,010		32,365		32,365		225,375				1,706	04/26/2053	1.A FM	
..6176ZU-BD-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8	03/01/2026	Paydown		65,349	65,349	61,166	59,969		5,380		5,380		65,349				813	09/26/2036	1.A FM	
..6176ZU-BL-6	Morgan Stanley Re-REMIC Trust MSRR 2013-R8	03/01/2026	Paydown		24,646	24,676	17,575	21,467		3,205		3,205		24,672		(26)	(26)	185	09/26/2036	1.A FM	
..6176ZU-CA-9	Morgan Stanley Re-REMIC Trust MSRR 2013-R8	03/01/2026	Paydown		51,264	51,264	41,640	36,483		14,781		14,781		51,264				371	09/26/2036	1.A FM	
..6176ZU-CH-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8	03/30/2026	Paydown		15,613	15,613	12,075			3,537		3,537		15,613				123	09/26/2036	1.A FM	
..6176ZU-CH-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8	01/28/2026	Paydown		9,399	9,399	7,270			2,129		2,129		9,399				26	09/26/2036	1.A FM	
..6176ZU-CQ-4	Morgan Stanley Resecuritization MSRR 2013-R9	03/01/2026	Paydown		106,594	106,605	96,168	102,055		4,547		4,547		106,601		(7)	(7)	1,147	09/26/2036	1.A FM	
..6176ZU-AN-0	Morgan Stanley Resecuritization MSRR 2013-R9	03/01/2026	Paydown		5,159					2,512		2,512		2,512		2,647	2,647	54	06/26/2046	1.A FM	
..6176ZU-BC-3	Morgan Stanley Resecuritization MSRR 2013-R9	03/01/2026	Paydown		34,589	31,777	23,399	39,100		(6,841)		(6,841)		32,259		2,330	2,330	248	06/26/2046	1.A FM	
..6176ZU-BJ-8	Morgan Stanley Resecuritization MSRR 2013-R10	03/20/2026	Paydown		150,172	150,172	130,917	127,090		23,082		23,082		150,172				1,011	06/26/2046	1.A FM	
..6176ZU-EQ-2	Morgan Stanley Resecuritization MSRR 2014-R4	03/01/2026	Paydown		143,349	804,934	661,835	645,234		27,075		27,075		672,309		(528,960)	(528,960)	8,262	01/26/2051	5.0 FM	
..6176ZU-AP-6	Morgan Stanley Resecuritization MSRR 2014-R4	03/01/2026	Paydown		48,930	48,930	41,774	45,835		3,095		3,095		48,930				381	08/26/2034	1.A FM	
..6176ZU-AV-1	Morgan Stanley Resecuritization MSRR 2015-R1	03/01/2026	Paydown		30,565	30,565	29,825			740		740		30,565				188	08/26/2034	1.A FM	
..6176W-AQ-9	Morgan Stanley Residential MBS 2023-1W1	03/01/2026	Paydown		104,180	104,180	96,440	83,492		6,139		6,139		104,180				689	11/20/2036	1.A FM	
..61775L-AA-6	Morgan Stanley Residential MBS 2024-1W1	03/01/2026	Paydown		226,674	226,674	229,649	229,255		(2,581)		(2,581)		226,674				2,790	08/25/2053	1.A	
..61776H-AB-2	Morgan Stanley Residential MBS 2024-1W1	03/01/2026	Paydown		770,734	770,734	779,766	777,710		(6,976)		(6,976)		770,734				7,087	05/25/2069	1.A	
..61776X-AV-9	Morgan Stanley Residential MBS 2024-1W1	03/01/2026	Paydown		184,780	184,780	182,932	182,886		1,884		1,884		184,780				1,567	09/25/2054	1.A	
..61777Q-JD-7	Morgan Stanley Residential MBS 2025-1W1	03/01/2026	Paydown		353,239	353,239	353,875	353,624		(384)		(384)		353,239				3,391	10/25/2069	1.0	
..61778L-AE-5	Morgan Stanley Residential MBS 2025-1W1	03/01/2026	Paydown		808,536	808,536	800,526	810,060		(1,524)		(1,524)		808,536				7,828	05/25/2070	1.0 FE	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..617932-A0-0	Morgan Stanley Residential Mtr NSRM 2025-NM17 A2 5.94% 11/25/69	03/01/2026	Paydown		335,444	335,444	335,025	335,025		419		419		335,444				2,718	11/25/2069	1.A
..617942-AA-5	Morgan Stanley Residential Mtr NSRM 2025-HK1 A1 5.96% 03/25/70	03/01/2026	Paydown		10,074,551	10,074,551	10,074,389	10,074,551						10,074,551				119,251	03/25/2070	1.A
..617942-A0-9	Morgan Stanley Residential Mtr NSRM 2025-HK1 A2 6.16% 03/25/70	03/01/2026	Paydown		2,053,705	2,053,705	2,053,687	2,058,905		(5,200)		(5,200)		2,053,705				25,137	03/25/2070	1.C
..617942-AE-7	Morgan Stanley Residential Mtr NSRM 2025-HK1 A3 6.467% 03/25/70	03/01/2026	Paydown		2,220,859	2,220,859	2,220,854	2,226,403		(5,543)		(5,543)		2,220,859				28,524	03/25/2070	1.E
..617944-AA-1	Morgan Stanley Residential Mtr NSRM 2025-1 B1 6.00% 03/25/55	03/01/2026	Paydown		3,182,653	3,182,653	3,181,658	3,182,165		488		488		3,182,653				32,357	03/25/2055	1.A
..617944-AV-9	Morgan Stanley Residential Mtr NSRM 2025-1 B2 6.647% 03/25/55	03/01/2026	Paydown		27,803	27,803	28,568	28,494		(691)		(691)		27,803				310	03/25/2055	1.A
..617944-BB-8	MortgageIT Trust 2005-1 MHL 2005-1 1A2 6.647% 03/25/55	03/01/2026	Paydown		14,955	14,955	15,281	15,244		(289)		(289)		14,955				166	03/25/2055	1.C
..61913P-A0-5	MortgageIT Securities Corp Mtr MHL 2007-2 A1 4.57% 02/25/65	03/25/2026	Paydown		7,452	7,452	7,373	7,401		52		52		7,452				57	02/25/2035	1.A FM
..61915C-AA-7	MortgageIT Securities Corp Mtr MHL 2007-1 2A12 4.09% 06/25/47	03/25/2026	Paydown		81,593	81,623	61,475	61,420		20,173		20,173		81,593				814	09/25/2037	1.A FM
..61915V-AC-5	MortgageIT Securities Corp Mtr MHL 2007-1 2A14 4.35% 06/25/47	03/25/2026	Paydown		63,132	63,061	50,181	15,876		11,155		11,155		63,073	59	59	59	227	06/25/2047	1.A FM
..61915V-AE-1	MortgageIT Securities Corp Mtr MHL 2007-1 2A14 4.35% 06/25/47	02/25/2026	Paydown		66,162	66,162	52,741	52,741		13,421		13,421		66,162				267	06/25/2047	1.A FM
..61915V-AE-1	MortgageIT Trust NLT 2021-INW1 A10S 2A14 4.35% 06/25/47	03/11/2026	ANY Medco MHL		1,957,395	2,488,867	1,984,010	1,984,010		12,131		12,131		1,986,140	(38,745)	(38,745)	(38,745)	15,664	06/25/2047	1.A FM
..62923J-AJ-1	NACR Reperforming Loan REMIC T NAA 2004-R2 A1 0.500% 05/25/56	03/01/2026	Paydown				21,437	21,437		(21,437)		(21,437)						779	05/25/2056	6. *
..62951M-AH-2	NACR Reperforming Loan REMIC T NAA 2004-R3 A1 6.500% 10/25/34	03/01/2026	Paydown		40,349	40,349	37,945	27,877		5,014		5,014		40,349				287	10/25/2034	1.A FM
..62951M-AV-6	NACR Reperforming Loan REMIC T NAA 2004-R3 A1 6.500% 02/25/35	03/01/2026	Paydown		53,405	53,405	48,483	48,483		4,922		4,922		53,405				423	02/25/2035	1.A FM
..62951M-AV-6	NACR Reperforming Loan REMIC T NAA 2004-R3 A1 6.500% 02/25/35	03/01/2026	Paydown		40,620	40,620	39,789	39,789		832		832		40,620				402	02/25/2035	1.B FM
..62951M-AV-6	NACR Reperforming Loan REMIC T NAA 2004-R3 AF 6.500% 02/25/35	01/01/2026	Paydown		19,993	19,993	19,584	19,584		409		409		19,993				77	02/25/2035	1.C FM
..62951M-AZ-3	New Century Alternative Mortgage NCM17 2006-4.243% 02/25/35	03/25/2026	Paydown		21,263	21,263	18,406	18,406		2,857		2,857		21,263				110	02/25/2035	1.A FM
..64352B-AF-9	ALT1 AB 6.667% 07/25/36	03/01/2026	Paydown		20,273	20,273	13,684	3,862		16,411		16,411		20,273				39	07/25/2036	1.A FM
..64352V-GA-3	MI1 4.678% 08/25/34	03/25/2026	Paydown		1,887	1,887	1,946	1,999		(112)		(112)		1,887				17	08/25/2034	1.A FM
..64352V-GK-1	New Century Home Equity Loan T NCHET 2004-A MI1 3.950% 08/25/34	03/01/2026	Paydown		303,601	303,601	285,954	281,397		22,204		22,204		303,601				1,994	08/25/2034	1.A FM
..64352V-JJ-1	New Century Home Equity Loan T NCHET 2004-4 MI1 4.586% 02/25/35	01/26/2026	Paydown		12,067	12,067	11,766			302		302		12,067				48	02/25/2035	1.A Z
..64352V-JJ-1	New Century Home Equity Loan T NCHET 2004-4 MI1 4.586% 02/25/35	03/25/2026	Paydown		66,662	66,662	64,995			1,667		1,667		66,662				989	02/25/2035	1.A FM
..64623N-A0-6	New Residential Mortgage Loan NRZ1 2017-4A B1 4.500% 05/25/57	03/01/2026	Paydown		38,177	38,177	41,227	39,335		(1,158)		(1,158)		38,177				272	05/25/2057	1.A
..64623N-AF-1	New Residential Mortgage Loan NRZ1 2017-4A B2 4.750% 05/25/57	03/01/2026	Paydown		26,901	26,901	29,028	27,606		(705)		(705)		26,901				202	05/25/2057	1.A
..64630V-CJ-6	New Residential Mortgage Loan NRZ1 2020-2A B5D 6.049% 10/25/46	03/01/2026	Paydown		26,385	26,385	26,308	26,081		304		304		26,385				273	10/25/2046	1.C

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
64831H-AB-9	New Residential Mortgage Loan NR27 2023-NM1	03/17/2026	Paydown		586,980	586,980	595,795	592,769		(5,780)		(5,780)	586,980				7,428	10/25/2063	1.A
64831V-AA-0	New Residential Mortgage Loan NR27 2022-NM5	01/29/2026	Paydown														(73)	11/25/2032	1.A
648603-AP-2	New York Mortgage Trust 2006-1 NMT 2006-1	03/01/2026	Paydown		1,776	1,776	1,565	1,534		242	242		1,776				14	05/25/2036	1.A FM
65535V-EH-4	Nomura Asset Acceptance Corp A NAA 2004-AR2	02/25/2026	Paydown		49,679	49,679	47,490	49,679					49,679				249	10/25/2034	1.A FM
65535V-FH-5	Nomura Asset Acceptance Corp A NAA 2004-AR3	03/25/2026	Paydown		95,566	95,566	78,483	91,871		3,695	3,695		95,566				604	11/25/2034	1.A FM
65536K-AN-3	Nomura Asset Acceptance Corp A NAA 2006-IF2	03/25/2026	Paydown		456	456	64	64		392	392		456					08/25/2036	1.A FM
65537B-AF-7	Nomura Asset Acceptance Corp A NAA 2006-IF1	03/01/2026	Paydown		6,455	6,455	1,875	1,686		4,768	4,768		6,455				13	06/25/2036	1.A FM
65537D-AA-4	Nomura Asset Acceptance Corp A NAA 2006-SA A1	03/25/2026	Paydown		904	1,172	873	846		283	283		1,129		(224)	(224)	4	08/25/2036	1.A FM
65537E-AB-0	Nomura Home Equity Loan Inc Ho NHEL1 2007-1	03/25/2026	Paydown		101	101	1	1		100	100		101				1	10/25/2036	1.A FM
65537K-AB-6	Nomura Home Equity Loan Inc Ho NHEL1 2007-1	03/25/2026	Paydown		5,152	5,152	3,650	4,946		206	206		5,152				36	02/25/2037	1.A FM
65537K-AD-2	Nomura Home Equity Loan Inc Ho NHEL1 2007-1	02/25/2026	Paydown		12,823	12,823	9,220	12,492		330	330		12,823				65	02/25/2037	1.A FM
65537K-AD-2	Nomura Home Equity Loan Inc Ho NHEL1 2007-1	03/25/2026	Paydown		6,885	6,885	4,951	6,708		177	177		6,885				69	02/25/2037	1.A FM
65537K-AV-6	Nomura Home Equity Loan Inc Ho NHEL1 2007-1	03/25/2026	Paydown		1,187	1,187	356	357		830	830		1,187				1	02/25/2037	1.A FM
65537M-AF-3	Nomura Asset Acceptance Corp A NAA 2006-AR4	03/25/2026	Paydown			(1,018)	(1,018)	(1,018)		691	691		(327)		327	327		01/25/2037	2.B FM
65538D-AA-3	Nomura Asset Acceptance Corp A NAA 2006-AR4	03/25/2026	Paydown		5,026	5,026	3,999	4,034		992	992		5,026				16	12/25/2036	1.A FM
65538D-AA-3	Nomura Asset Acceptance Corp A NAA 2006-AR4	02/25/2026	Paydown		6,749	6,749	5,370	5,417		1,332	1,332		6,749				43	12/25/2036	1.A FM
65538C-AK-2	Nomura Securitization Trust NMR 2011-4RA	03/01/2026	Paydown		44,372	44,372	40,421			3,951	3,951		44,372				240	12/26/2036	1.A FM
65538C-BA-3	Nomura Securitization Trust NMR 2011-4RA	03/01/2026	Paydown		82,351	82,351	65,536	78,546		3,805	3,805		82,351				394	12/26/2035	1.A FM
65538K-AF-5	Nomura Securitization Trust NMR 2010-6RA	03/01/2026	Paydown		30,996	30,770	29,725	30,202		794	794		30,996				236	03/26/2036	2.C FM
65538L-AF-3	Nomura Securitization Trust NMR 2011-1RA	03/01/2026	Paydown		85,611	84,987	83,088	84,369		623	623		84,982		619	619	652	03/26/2036	3.A FM
65539D-AH-5	Nomura Securitization Trust NMR 2011-2RA	03/01/2026	Paydown		8,724	8,724	8,286	7,541		1,183	1,183		8,724				71	07/26/2035	1.A FM
65539V-AH-4	Nomura Securitization Trust NMR 2011-3RA	03/01/2026	Paydown		100,273	100,273	99,428	99,707		566	566		100,273				440	03/26/2037	1.A FM
65540A-AB-3	Nomura Securitization Trust NMR 2012-3R	03/26/2026	Paydown		193,737	193,737	175,517	175,024		18,713	18,713		193,737				844	01/26/2037	1.A FM
65540C-AB-9	Nomura Securitization Trust NMR 2013-1R	01/01/2026	Paydown		70,173	64,866	52,057	63,136		7,037	7,037		70,173				262	01/26/2036	1.C FM
65540C-AB-9	Nomura Securitization Trust NMR 2013-1R	03/01/2026	Paydown		20,987	20,298	16,290	19,757		559	559		20,316		671	671	192	01/26/2036	1.D FM
65540R-AL-4	Nomura Securitization Trust NMR 2014-7R	01/01/2026	Paydown		46,230	42,733	35,382	42,459		3,771	3,771		46,230				172	01/26/2036	2.A FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..65540R-AL-4	Nomura Securitization Trust NMRP 2014-7R 344 4.478% 01/26/36	Paydown			14,252	13,372	11,072	13,286		90	90		13,377		876	876	136	01/26/2036	2.B FM
..66987X-4B-4	NovaStar Mortgage Funding Trust INEL 2005-3 M5 4.753% 01/25/36	Paydown				(6,777)												01/25/2036	6. *
..669871-AC-7	NovaStar Mortgage Funding Trust INEL 2007-1 A28 4.093% 03/25/37	Paydown			20,471	20,471	6,377	6,332		14,139	14,139		20,471				13	03/25/2037	1.A FM
..670855-AC-9	OBX 2023-NM11 Trust OBX 2023-NM11 A3 6.500% 11/25/62	Paydown			2,636,680	2,636,680	2,632,972	2,636,720		(40)	(40)		2,636,680				46,435	11/25/2062	1.B
..670857-AA-9	OBX 2021-NM12 Trust OBX 2021-NM12 A1 1.101% 05/25/61	Paydown			144,471	144,471	116,705	118,182		26,289	26,289		144,471				279	05/25/2061	1.A
..67114J-AB-6	OBX 2021-NM13 Trust OBX 2021-NM13 A2 1.260% 07/25/61	Paydown			139,418	139,418	113,366	114,481		24,937	24,937		139,418				275	07/25/2061	1.A
..67117X-AC-0	OBX 2023-NM17 Trust OBX 2023-NM17 A3 7.299% 04/25/63	Paydown			275,483	275,483	279,744	278,335		(2,852)	(2,852)		275,483				3,115	04/25/2063	1.A
..67118H-AC-4	OBX 2024-NM12 Trust OBX 2024-NM12 A2 6.030% 12/25/63	Paydown			157,747	157,747	158,114	157,922		(175)	(175)		157,747				1,409	12/25/2063	1.A
..67118K-AC-7	OBX 2024-NM13 Trust OBX 2024-NM13 A3 6.433% 12/25/63	Paydown			100,442	100,442	101,120	100,865		(444)	(444)		100,442				1,046	12/25/2063	1.C
..67118E-AB-2	OBX 2024-NM11 Trust OBX 2024-NM11 A2 6.128% 06/25/64	Paydown			77,268	77,268	77,688	77,599		(331)	(331)		77,268				847	06/25/2064	1.A
..67118P-AA-5	NM1T Loan Trust Series 2024-BP NM1T 2024-BPL3 A1 5.268% 09/25/39	Paydown			530,118	530,118	531,444	531,228		(1,110)	(1,110)		530,118				5,567	09/25/2039	1.G FE
..67120V-AC-9	OBX 2025-NM12 Trust OBX 2025-NM12 A3 5.952% 11/25/64	Paydown			738,294	738,294	738,640	738,146		148	148		738,294				7,217	11/25/2064	1.C
..67121L-AC-0	OBX 2025-NM10 Trust OBX 2025-NM10 A3 5.706% 05/25/65	Paydown			72,669	72,669	73,378	72,669		(710)	(710)		72,669				346	05/25/2065	1.B
..67448Y-AE-4	OBX 2025-NM13 Trust OBX 2025-NM13 A3 5.952% 12/01/64	Paydown			94,482	94,482	95,611			(1,129)	(1,129)		94,482				469	12/01/2064	1.D
..67448A-AC-9	OBX 2025-NM16 Trust OBX 2025-NM16 A3 5.826% 03/25/66	Paydown			1,049,393	1,049,393	1,049,375	1,050,099		(706)	(706)		1,049,393				9,156	03/25/2065	1.B
..67448B-AC-7	OBX 2025-NM11 Trust OBX 2025-NM11 A3 5.772% 05/25/65	Paydown			678,100	678,100	679,977	694,532		(2,171)	(2,171)		678,100				5,880	05/25/2065	1.B
..68383N-CH-4	Opteum Mortgage Acceptance Cor OP1AC 2005-4 M2 4.543% 11/25/35	Paydown			20,608	20,608	19,938	20,054		554	554		20,608				170	11/25/2035	1.A FM
..68383N-CH-4	Opteum Mortgage Acceptance Cor OP1AC 2005-4 M2 4.543% 11/25/35	Paydown			17,400	17,400	16,835	16,932		468	468		17,400				69	11/25/2035	1.A FM
..68402V-AA-0	Option One Mortgage Loan Trust OOMLT 2007-FX01 1A1 5.666% 01/25/37	Paydown			113,329	113,329	101,418	101,347		11,982	11,982		113,329				669	01/25/2037	1.A FM
..68403K-AD-7	Option One Mortgage Loan Trust OOMLT 2007-6 244 4.043% 07/25/37	Paydown			9,445	9,445	5,960	6,048		3,397	3,397		9,445				170	07/25/2037	1.A FM
..69121E-AG-3	Omnit Mortgage Loan Trust Seri OINIT 2006-5 M1 4.228% 07/25/37	Paydown				(2,599)												07/25/2037	1.A FM
..69121P-CH-4	Omnit Mortgage Loan Trust Seri OINIT 2006-1 AP2 3.155% 10/25/35	Paydown			164,747	164,747	90,431	88,867		75,880	75,880		164,747				559	10/25/2035	1.A FM
..69121U-AF-9	Omnit Mortgage Loan Trust Seri OINIT 2006-7 M1 4.168% 10/25/37	Paydown			(2,005)	(2,005)	(376)	(520)		282	282		(237)		237	237		10/25/2037	1.A FM
..69380W-AB-0	PRKON 2024-AFC1 Trust PRKON 2024-AFC1 A2 6.638% 03/25/59	Paydown			466,834	466,834	471,173	470,181		(3,348)	(3,348)		466,834				4,868	03/25/2059	1.A
..69382C-AB-2	PMT Loan Trust 2025-INW3 PHILT 2025-INW3 A2 6.003% 03/25/56	Paydown			1,119,859	1,119,859	1,125,983	1,125,414		(5,554)	(5,554)		1,119,859				11,192	03/25/2056	1.A
..69382F-AE-9	PRKON 2025-HOME1 PRKON 2025-HOME1 6.002% 02/25/60	Paydown			813,629	813,629	813,621	815,173		(1,544)	(1,544)		813,629				8,887	02/25/2060	1.F FE

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									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69382M-AB-0	PMI Loan Trust 2025-INI6 PMILT 2025-INI6 A2	03/01/2026	Paydown		1,858,663	1,858,663	1,860,405	1,859,986		(1,334)		(1,334)		1,858,663				19,098	06/25/2036	1.A
69382J-AB-0	PMI Loan Trust 2025-INI9 PMILT 2025-INI9 A2	01/01/2026	Paydown		432,376	432,376	442,104	441,836		(9,461)		(9,461)		432,376				2,162	09/01/2036	1.A FE
69382J-AB-0	PMI Loan Trust 2025-INI9 PMILT 2025-INI9 A2	03/01/2026	Paydown		1,323,309	1,323,309	1,353,084	1,352,264		(28,955)		(28,955)		1,323,309				16,512	09/01/2036	1.A
693977-AB-6	PRM 2024-NM1 Trust PRPL 2024-NM1 A2	03/01/2026	Paydown		1,096,719	1,096,719	1,106,829	1,103,941		(7,222)		(7,222)		1,096,719				11,340	12/25/2068	1.B
693984-AC-0	PRCM 2023-IFC3 Trust PRCM 2023-IFC3 A3	03/01/2026	Paydown		67,867	67,867	68,461	68,470		(602)		(602)		67,867				835	09/25/2038	1.B
73015B-AA-3	PMI Loan Trust 2024-INI1 PMILT 2024-INI1 A1	03/01/2026	Paydown		1,365,324	1,365,324	1,383,671	1,383,671		(18,347)		(18,347)		1,365,324				15,203	10/25/2039	1.A
73015D-AB-7	PMI Loan Trust 2025-INI4 PMILT 2025-INI4 A2	03/01/2026	Paydown		1,286,419	1,286,419	1,295,464	1,294,818		(8,399)		(8,399)		1,286,419				14,227	03/25/2036	1.A
73015F-AG-1	PMI Loan Trust 2025-INI7 PMILT 2025-INI7 A7	01/01/2026	Paydown		685,506	685,506	693,736	692,762		(7,256)		(7,256)		685,506				3,428	06/25/2036	1.A FE
73015F-AG-1	PMI Loan Trust 2025-INI7 PMILT 2025-INI7 A7	03/01/2026	Paydown		1,890,352	1,890,352	1,913,047	1,910,361		(20,009)		(20,009)		1,890,352				25,470	06/25/2036	1.A
74161B-AL-9	Prime Mortgage Trust 2006-1 PRIME 2006-1 3A1	02/25/2026	Paydown		16,888	29,643	14,747	19,970		1,617		1,617		21,587	(4,699)	(4,699)	(4,699)	194	06/25/2036	5.B FM
74161B-AL-9	Prime Mortgage Trust 2006-1 PRIME 2006-1 3A1	03/25/2026	Paydown		26,528	63,282	31,482	42,632		8,868		8,868		51,500	(24,972)	(24,972)	(24,972)	682	06/25/2036	5.B FM
74161Q-AA-0	Prime Mortgage Trust 2006-CL1 PRIME 2006-CL1 A1	03/25/2026	Paydown		37,233	37,233	35,936	37,160		73		73		37,233				232	02/25/2035	1.A FM
749228-AA-0	RALI Series 2006-034 Trust RALI 2006-034 A1	03/01/2026	Paydown		21,294	23,982	20,168	20,439		995		995		21,434	(140)	(140)	(140)	274	04/25/2036	4.C RM
749228-JD-4	RALI Series 2006-034 Trust RALI 2006-034 A4	01/02/2026	Paydown		5,540	7,767	6,606	6,686		(1,146)		(1,146)		5,540				39	04/25/2036	5.A FM
749228-JD-4	RALI Series 2006-034 Trust RALI 2006-034 A4	01/23/2026	LSM Modco AMI		829,821	1,007,560	856,987	867,287		772		772		868,059	(38,438)	(38,438)	(38,438)	8,732	04/25/2036	5.A FM
749228-AJ-1	RALI Series 2007-042 Trust RALI 2007-042 A9	03/01/2026	Paydown		26,502	26,788	22,058			4,683		4,683		26,741	(239)	(239)	(239)	226	04/25/2036	3.A FM
74922A-AA-5	RALI Series 2007-042 Trust RALI 2007-042 A1	03/25/2026	Paydown		226,543	226,543	182,653	205,945		20,598		20,598		226,543				1,419	07/25/2037	1.A FM
74922J-AA-6	RALI Series 2007-042 Trust RALI 2007-042 A1	03/25/2026	Paydown		27,464	27,464	24,243	25,045		2,420		2,420		27,464				212	03/25/2037	1.A FM
74922K-AB-1	RALI Series 2007-042 Trust RALI 2007-042 A3	03/25/2026	Paydown				134	134		(134)		(134)						8	01/25/2037	5.C FE
74922P-AC-8	RALI Series 2006-048 Trust RALI 2006-048 A2	01/23/2026	LSM Modco AMI		686,913	786,981	758,944	794,189		441		441		794,630	(107,718)	(107,718)	(107,718)	2,538	02/25/2037	5.C FM
74922J-AB-8	RALI Series 2006-048 Trust RALI 2006-048 A2	02/25/2026	Paydown		35,711	34,337	30,070			4,436		4,436		34,505	1,205	1,205	1,205	245	09/25/2036	1.A FM
74922Q-AB-8	RALI Series 2006-048 Trust RALI 2006-048 A2	03/25/2026	Paydown		343,831	334,884	286,802	325,693		9,422		9,422		335,115	8,716	8,716	8,716	2,547	09/25/2036	2.A FM
74922Q-AB-8	RALI Series 2006-048 Trust RALI 2006-048 A2	03/25/2026	Paydown		18,638	18,153	15,853	17,923		235		235		18,158	480	480	480	138	09/25/2036	2.C RM
74922Q-AB-8	RALI Series 2007-043 Trust RALI 2007-043 A1	03/25/2026	Paydown		25,993	25,762	22,561			3,230		3,230		25,790	202	202	202	209	09/25/2036	1.A FM
74922J-AA-7	RALI Series 2007-034 Trust RALI 2007-034 2A1	03/25/2026	Paydown		198,469	198,469	160,538	182,166		16,303		16,303		198,469				825	04/25/2037	1.A FM
74922H-AE-1	RALI Series 2007-037 Trust RALI 2007-037 A1	03/25/2026	Paydown			60	9	9						9	(9)	(9)	(9)	1	03/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
										10	11	12	13								14
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..74923J-4B-3		RALI Series 2007-0S5 Trust RALI 2007-0S5 A2	03/25/2026	Paydown		37,700	48,842	31,259	32,721		12,475		12,475		45,197		(7,497)	(7,497)	381	03/25/2037	1.A FM
..74923J-4B-3		RALI Series 2007-0S5 Trust RALI 2007-0S5 A2	02/25/2026	Paydown		6,370	9,149	6,825	6,930		1,550		1,550		8,480		(2,110)	(2,110)	53	03/25/2037	1.F FM
..74923J-4B-3		RALI Series 2007-0S5 Trust RALI 2007-0S5 A2	03/25/2026	Paydown		5,390	6,085	4,540	4,609		1,310		1,310		5,919		(529)	(529)	66	03/25/2037	1.G FM
..74923J-4H-0		RALI Series 2007-0S5 Trust RALI 2007-0S5 A8	03/25/2026	Paydown				8,124	7,398		(7,398)		(7,398)						752	03/25/2037	5.C FE
..74923T-AA-3		RALI Series 2007-0A3 Trust RALI 2007-0A3 A1	03/25/2026	Paydown		21,197	21,197	17,982	18,937		2,260		2,260		21,197				151	03/25/2047	1.A FM
..74923X-AA-4		RALI Series 2007-0A3 Trust RALI 2007-0A3 A1	03/25/2026	Paydown		95,468	95,468	87,413	87,984		7,484		7,484		95,468				503	05/25/2037	1.A FM
..749241-AA-3		RALI Series 2007-0H0 Trust RALI 2007-0H0 A1	03/01/2026	Paydown		7,461	11,135	10,254	10,308		557		557		10,865		(3,404)	(3,404)	103	11/25/2037	4.C FM
..74924S-AF-3		RASC Series 2007-KS1 Trust RASC 2007-KS1 M25	03/25/2026	Paydown			(161)	(152)	(54)	(80)			(80)		(134)		134	134	1	01/25/2037	6. FM
..749271-AE-4		RBSJC Mortgage Loan Trust 2007 RBSJC 2007-A	02/01/2026	Paydown		993	995	988	935		60		60		995		(2)	(2)	9	01/25/2037	2.C FM
..749271-AE-4		RBSJC Mortgage Loan Trust 2007 RBSJC 2007-A	03/01/2026	Paydown		14,247	14,274	13,952	13,446		826		826		14,272		(25)	(25)	150	01/25/2037	3.A FM
..74927X-AE-2		RBSJP Resecuritization Trust 2 RBSJP 2009-1	03/01/2026	Paydown		7,802	7,822	4,081	4,424		3,380		3,380		7,804		(2)	(2)	81	01/25/2037	1.A FM
..749280-AH-8		RBSJP Resecuritization Trust 2 RBSJP 2009-1	03/01/2026	Paydown		1,455	1,455	1,352	1,093		361		361		1,455				20	10/26/2035	2.B FM
..749280-AH-8		RBSJP Resecuritization Trust 2 RBSJP 2009-12	02/01/2026	Paydown		6,582	6,580	6,116	4,945		1,627		1,627		6,572		(9)	(9)	44	10/26/2035	2.C FM
..74928J-BT-3		RBSJP Resecuritization Trust 2 RBSJP 2009-5	03/30/2026	Paydown		189,173	189,173	181,633	178,846		10,327		10,327		189,173				848	10/26/2035	1.A FM
..74928W-BQ-5		RBSJP Resecuritization Trust 2 RBSJP 2009-6	03/01/2026	Paydown		2,478	2,748	2,322	2,313		304		304		2,618		(140)	(140)	23	09/21/2046	1.A FM
..74928X-BB-6		RBSJP Resecuritization Trust 2 RBSJP 2009-6	03/26/2026	Paydown		42,605	42,605	40,254	39,911		2,694		2,694		42,605				334	01/26/2036	1.A FM
..74928X-CS-8		RBSJP Resecuritization Trust RBSJP 2012-10	03/01/2026	Paydown		78	252,119	210,524	225,554	26,685	2,313		28,998		254,552		(254,474)	(254,474)	965	08/26/2035	6. FM
..74931W-AE-8		ROXT Mortgage Trust 2025-CES4 ROXT 2025-CES4	03/01/2026	Paydown		57,430	57,430	52,597	52,549		4,881		4,881		57,430				541	06/26/2035	1.A FM
..74937Y-4B-4		ROXT Mortgage Trust 2024-INW1 ROXT 2024-INW1	03/05/2026	Paydown		1,068,756	1,068,756	1,068,736	1,068,736		19		19		1,068,756				11,157	04/25/2055	1.A
..749380-AA-2		ROXT Mortgage Trust 2024-CES8 ROXT 2024-CES8	03/01/2026	Paydown		1,267,265	1,267,265	1,291,818	1,290,035		(22,771)		(22,771)		1,267,265				15,096	06/25/2054	1.A
..749421-AA-1		ROXT Mortgage Trust 2025-CES5 ROXT 2025-CES5	03/01/2026	Paydown		4,996,019	4,996,019	4,996,665	4,996,557		(539)		(539)		4,996,019				45,814	11/25/2044	1.A
..74942C-4B-5		RFHIS1 Series 2007-S2 Trust RFHIS1 2007-S2 A4	03/25/2026	Paydown		701,205	701,205	701,190	701,190		15		15		701,205				6,672	05/25/2055	1.A
..749553-AO-2		RFHIS1 Series 2007-S2 Trust RFHIS1 2007-S2 A4	03/01/2026	Paydown		5,115	8,383	6,329	6,335		81		81		6,416		(1,301)	(1,301)	93	02/25/2037	3.B FM
..749583-AO-2		RFHIS1 Series 2007-S2 Trust RFHIS1 2007-S2 A4	01/02/2026	Paydown			4,638	4,144	3,966		(3,966)		(3,966)						10	02/25/2037	5.C FM
..749583-AO-2		RFHIS1 Series 2007-S2 Trust RFHIS1 2007-S2 A4	01/23/2026	LSW Modco AMI		795,008	1,037,802	927,274	887,504		(392)		(392)		887,112		(92,103)	(92,103)	5,965	02/25/2037	5.C FM
..74958B-4G-7		RFHIS1 Series 2007-S3 Trust RFHIS1 2007-S3 A11	01/01/2026	Paydown		557	1,518	1,130	1,124		(567)		(567)		557				8	03/25/2037	1.A Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
										10	11	12	13								14	
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..74958B-A6-7		RRIS1 Series 2007-S3 Trust RRIS1 2007-S3 1A1 6.00% 03/25/37	03/01/2026	Paydown	.....	20,351	22,383	16,669	16,579	.....	5,282	.....	5,282	.....	21,861	.....	(1,510)	(1,510)	328	03/25/2037	3.A FM	
..74958T-A6-9		RRIS1 Series 2007-S43 Trust RRIS1 2007-S43 2A1 5.092% 07/27/37	01/01/2026	Paydown	.....	1,065	2,125	1,667	1,532	.....	.....	.....	.....	.....	1,065	.....	.....	9	07/27/2037	1.E FM		
..74958T-A6-9		RRIS1 Series 2007-S43 Trust RRIS1 2007-S43 2A1 5.092% 07/27/37	03/01/2026	Paydown	.....	95,238	181,067	141,982	130,487	.....	26,771	.....	26,771	.....	157,258	.....	(62,020)	(62,020)	2,297	07/27/2037	1.F FM	
..74958T-A6-9		RRIS1 Series 2007-S43 Trust RRIS1 2007-S43 2A1 5.092% 07/27/37	03/01/2026	Paydown	.....	107,514	204,519	162,079	148,714	.....	28,652	.....	28,652	.....	177,365	.....	(69,852)	(69,852)	2,575	07/27/2037	2.B FM	
..74958X-A6-0		RRIS1 Series 2007-S42 Trust RRIS1 2007-S42 2A1 5.384% 04/25/37	03/01/2026	Paydown	.....	17,695	18,954	15,817	.....	.....	2,928	.....	2,928	.....	18,745	.....	(1,050)	(1,050)	96	04/25/2037	3.A FM	
..74958X-A6-0		RRIS1 Series 2007-S42 Trust RRIS1 2007-S42 2A1 5.384% 04/25/37	03/01/2026	Paydown	.....	1,353	1,353	1,191	1,191	.....	162	.....	162	.....	1,353	.....	.....	.....	17	04/25/2037	4.C FM	
..74958X-A6-0		RRIS1 Series 2007-S42 Trust RRIS1 2007-S42 2A1 5.384% 04/25/37	02/01/2026	Paydown	.....	12,954	13,852	12,190	12,191	.....	1,158	.....	1,158	.....	13,348	.....	(394)	(394)	121	04/25/2037	5.A FM	
..749601-B5-9		RPMLT 2014-1 RPMLT 2014-1 B3P 3.582% 10/25/54	03/25/2026	Paydown	.....	1,081,363	1,081,363	1,054,737	1,070,071	.....	11,292	.....	11,292	.....	1,081,363	.....	.....	.....	7,438	10/25/2054	1.A	
..749601-BT-7		RPMLT 2014-1 RPMLT 2014-1 B3Z 3.582% 10/25/54	03/25/2026	Paydown	.....	1,081,363	1,081,363	1,046,505	1,066,957	.....	14,406	.....	14,406	.....	1,081,363	.....	(3,204)	(3,204)	6,528	10/25/2054	1.A	
..749601-C4-1		RPMLT 2014-1 RPMLT 2014-1 B2P 4.098% 10/25/54	03/25/2026	Paydown	.....	.....	9,122	3,198	3,198	.....	.....	.....	.....	6	3,204	.....	.....	80	10/25/2054	6		
..749601-C5-8		RPMLT 2014-1 RPMLT 2014-1 B3Y 4.082% 10/25/54	03/25/2026	Paydown	.....	21,032	21,032	11,806	13,175	.....	7,857	.....	7,857	.....	21,032	.....	.....	.....	95	10/25/2054	3.B	
..749601-F7-1		RAC Series 2007-SF3 Trust RAC 2007-SF3 A2 5.233% 09/25/47	03/25/2026	Paydown	.....	.....	9,122	3,432	3,432	.....	.....	.....	.....	5	3,436	.....	(3,436)	(3,436)	91	10/25/2054	6	
..74978E-AH-2		RALI Series 2006-005 Trust RALI 2006-005 2A1 4.173% 05/25/46	03/25/2026	Paydown	.....	149,370	149,370	150,117	150,065	.....	(715)	.....	(715)	.....	149,370	.....	.....	.....	990	09/25/2047	1.A FM	
..75114H-A0-9		RALI Series 2006-006 Trust RALI 2006-006 A3 4.313% 06/25/46	03/25/2026	Paydown	.....	391,871	391,871	363,359	365,404	.....	26,466	.....	26,466	.....	391,871	.....	.....	.....	3,586	05/25/2046	1.A FM	
..75114N-A0-8		RALI Series 2006-009 Trust RALI 2006-009 1A3B 4.393% 12/25/46	03/11/2026	ANY Modco AM	.....	3,278,376	15,739,056	3,726,478	3,279,876	.....	(53,628)	.....	(53,628)	.....	3,226,247	.....	52,129	52,129	110,703	06/25/2046	1.A FM	
..75114P-A0-1		RALI Series 2006-005 Trust RALI 2006-005 A9 6.00% 05/25/36	03/25/2026	Paydown		640	674	674	26		647			647		674		(34)	(34)	4	12/25/2046	1.A FM
..75114T-AJ-0		RALI Series 2006-005 Trust RALI 2006-005 A9 6.00% 05/25/36	02/01/2026	Paydown	.....	4,297	31,132	25,447	25,919	.....	(393)	.....	(393)	.....	25,526	.....	(21,230)	(21,230)	296	05/25/2036	1.G FM	
..75114T-AJ-0		RALI Series 2006-005 Trust RALI 2006-005 A9 6.00% 05/25/36	03/01/2026	Paydown	.....	9,578	4,762	3,892	3,964	.....	1,586	.....	1,586	.....	5,551	.....	4,027	4,027	190	05/25/2036	2.A FM	
..75150-AA-1		RALI Series 2006-007 Trust RALI 2006-007 1A1 4.659% 09/25/46	01/01/2026	Paydown	.....	3,394	3,394	2,912	2,908	.....	485	.....	485	.....	3,394	.....	.....	.....	14	09/25/2046	2.C FM	
..75150-AA-1		RALI Series 2006-007 Trust RALI 2006-007 1A1 4.659% 09/25/46	03/01/2026	Paydown	.....	89,664	77,693	67,032	66,965	.....	12,371	.....	12,371	.....	79,336	.....	10,328	10,328	922	09/25/2046	3.A FM	
..75151-A0-3		RALI Series 2006-0312 Trust RALI 2006-0312 1A4 6.00% 09/25/36	03/01/2026	Paydown	.....	345	300	129	104	.....	408	.....	408	.....	512	.....	(166)	(166)	8	09/25/2036	1.A FM	
..751511-AK-7		RALI Series 2006-0312 Trust RALI 2006-0312 2A6 0.450% 09/25/36	03/25/2026	Paydown	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	30	09/25/2036	6	
..751511-AM-3		RALI Series 2006-0312 Trust RALI 2006-0312 2A8 0.300% 09/25/36	03/25/2026	Paydown	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	39	09/25/2036	6	
..751513-AA-5		RALI Series 2006-0310 Trust RALI 2006-0310 A1 4.113% 01/25/37	03/25/2026	Paydown	.....	69,812	69,812	63,109	63,088	.....	6,723	.....	6,723	.....	69,812	.....	.....	.....	532	01/25/2037	1.A FM	
..751515-AH-5		RALI Series 2006-0310 Trust RALI 2006-0310 A8 6.00% 08/25/36	03/01/2026	Paydown	.....	9,205	10,643	7,500	8,064	.....	1,564	.....	1,564	.....	9,628	.....	(423)	(423)	118	08/25/2036	1.A FM	
..75115E-A0-2		RALI Series 2006-008 Trust RALI 2006-008 1A3A 4.193% 10/25/46	01/23/2026	IEL FIH AM	.....	2,313,946	2,400,945	1,940,240	2,608,577	.....	(594)	.....	(594)	.....	2,607,984	.....	(294,637)	(294,637)	7,928	10/25/2046	5.A FM	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
										10	11	12	13								14
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..7511F-A0-2		RALI Series 2006-Q08 Trust RALI 2006-Q08 1A3	01/23/2026	AEL FIH AM		277,602	288,113	239,010	316,954						316,811		(39,209)	(39,209)	952	10/25/2046	5.B FM
..7511B-AA-5		RALI Series 2007-QH7 Trust RALI 2007-QH7 1A1	03/25/2026	Paydown		75,026	75,026	63,288	68,150		6,876		6,876		75,026				480	08/25/2037	1.A FM
..7516C-AM-8		RALI Series 2007-QS6 Trust RALI 2007-QS6 A12	02/28/2026	Paydown		29,519	36,541	23,617	22,308		11,954		11,954		34,262		(4,743)	(4,743)	215	04/25/2037	1.A FM
..7516C-AM-8		RALI Series 2007-QS6 Trust RALI 2007-QS6 A12	03/25/2026	Paydown		3,470	8,061	5,210	5,456		1,137		1,137		6,593		(3,123)	(3,123)	85	04/25/2037	1.A FM
..753917-AU-7		RATE Mortgage Trust 2024-J2 RATE 2024-J2 A19	03/01/2026	Paydown		993,073	993,073	996,866	993,073						993,073				10,856	07/25/2054	1.A
..753917-CD-3		RATE Mortgage Trust 2024-J2 RATE 2024-J2 B1	03/01/2026	Paydown		9,037	9,037	9,247	9,236		(199)		(199)		9,037				97	07/25/2054	1.A
..753917-CD-6		RATE Mortgage Trust 2024-J2 RATE 2024-J2 B2	03/01/2026	Paydown		25,977	25,977	26,196	26,162		(185)		(185)		25,977				278	07/25/2054	1.A
..75006V-AF-0		RASC Series 2006-KS5 Trust RASC 2006-KS5 M2	03/25/2026	Paydown			(12,715)	(9,389)	(10,186)		(58)		(58)		(10,245)		10,245	10,245	69	07/25/2036	1.A FM
..75524M-BL-3		RBSRP Resecuritization Trust 2 RBSRP 2009-7	03/01/2026	Paydown		34,556	35,899	21,181	22,211		15,146		15,146		37,357		(2,801)	(2,801)	312	09/26/2036	1.A FM
..75524M-BL-3		RBSRP Resecuritization Trust 2 RBSRP 2009-7	03/01/2026	Paydown		10,782	11,201	8,686	8,727		3,154		3,154		11,881		(1,099)	(1,099)	97	09/26/2036	2.C FM
..75524M-CS-7		18A3 6.000% 02/26/37	03/01/2026	Paydown		622	618	521	331		289		289		620		2	2	8	02/26/2037	2.C FM
..75524M-CS-7		RBSRP Resecuritization Trust 2 RBSRP 2009-7	01/01/2026	Paydown		2,065	1,684	1,420	902		1,163		1,163		2,065				10	02/26/2037	3.A FM
..759950-CA-4		RENAISSANCE HOME EQUITY LOAN T RASC 2004-1	03/25/2026	Paydown		24,783	24,783	22,484	24,297		486		486		24,783				115	05/25/2034	1.A FM
..759950-CD-0		AV3 4.733% 05/25/34	03/25/2026	Paydown		36,668	36,668	34,067	35,982		1,086		1,086		36,668				171	05/25/2034	1.A FM
..759950-CP-1		Renaissance Home Equity Loan T RASC 2004-2	03/25/2026	Paydown		4,247	4,247	3,790	3,798		449		449		4,247				23	07/25/2034	1.A FM
..760985-D7-3		RAMP Series 2003-RS10 Trust RAMP 2003-RS10	03/25/2026	Paydown		42,089	42,089	41,855	43,547		(1,459)		(1,459)		42,089				332	11/25/2033	1.A FM
..760985-FC-0		RAMP Series 2004-RS3 Trust RAMP 2004-RS3 A11	03/25/2026	Paydown		43,736	43,736	41,078	43,594		142		142		43,736				316	10/25/2031	1.A FM
..760985-NB-0		RAMP Series 2004-RS1 Trust RAMP 2004-RS1 M111	03/25/2026	Paydown		54,007	54,007	39,155	54,703		(695)		(695)		54,007				431	01/25/2034	1.A FM
..7610H-7A-1		RALI Series 2005-Q47 Trust RALI 2005-Q47 A1	03/01/2026	Paydown		16,869	19,336	15,414	15,311		2,544		2,544		17,865		(986)	(986)	158	07/25/2035	1.A FM
..7610H-77-4		RALI Series 2005-Q42 Trust RALI 2005-Q42 C82	03/01/2026	Paydown		9,448	11,709	9,825	11,223		(343)		(343)		10,879		(1,432)	(1,432)	83	02/25/2035	5.C FM
..7610H-EP-6		RASC Series 2005-AH3 Trust RASC 2005-AH3 M2	02/25/2026	Paydown			207	110	149		(7)		(7)		142		(142)	(142)	1	11/25/2035	1.A FM
..7610H-D6-0		RASC Series 2004-KS8 Trust RASC 2004-KS8 M112	03/25/2026	Paydown			4,054	1,399	1,834		(1,539)		(1,539)		295		(295)	(295)	22	09/25/2034	1.A FM
..7610H-VH-3		RASC Series 2003-KS11 Trust RASC 2003-KS11	03/25/2026	Paydown		22,966	22,966	21,676	22,514		452		452		22,966				211	01/25/2034	1.A FM
..76118-AC-2		RALI Series 2005-QS7 Trust RALI 2005-QS7 A3	03/25/2026	Paydown		5,240	6,341	4,945	5,001		824		824		5,825		(584)	(584)	41	06/25/2035	1.A FM
..76118-DN-5		RALI Series 2005-QS12 Trust RALI 2005-QS12 A1	02/25/2026	Paydown		30,117	34,470	28,951	28,951		3,136		3,136		32,086		(1,969)	(1,969)	161	08/25/2035	2.B FM
..76118-DN-5		RALI Series 2005-QS12 Trust RALI 2005-QS12 A1	03/25/2026	Paydown		29,014	25,885	21,740	21,740		4,638		4,638		26,378		2,638	2,638	334	08/25/2035	2.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..761118-DV-7	RALI Series 2005-QS12 Trust RALI 2005-QS12 A8 4.143% 08/25/35	03/25/2026	Paydown		29,850	30,488	21,061	22,947		6,600		6,600		29,547		303	303	241	08/25/2035	1.A FM
..761118-DX-3	RALI Series 2005-QS12 Trust RALI 2005-QS12 A10 5.143% 08/25/35	02/25/2026	Paydown		17,304	19,805	16,350	16,569		1,862		1,862		18,431		(1,127)	(1,127)	111	08/25/2035	1.D FM
..761118-DX-3	RALI Series 2005-QS12 Trust RALI 2005-QS12 A10 5.143% 08/25/35	03/25/2026	Paydown		16,670	14,872	12,278	12,442		2,720		2,720		15,162		1,509	1,509	230	08/25/2035	1.E FM
..761118-EN-4	RALI Series 2005-Q01 Trust RALI 2005-Q01 A1 4.093% 08/25/35	03/25/2026	Paydown		759	759	558	540		220		220		759				8	08/25/2035	2.C FM
..761118-EN-4	RALI Series 2005-Q49 Trust RALI 2005-Q49 QB3 4.093% 08/25/35	02/25/2026	Paydown		114	114	83	81		33		33		114				1	08/25/2035	3.A FM
..761118-FL-7	RALI Series 2005-Q49 Trust RALI 2005-Q49 QB3 4.579% 08/25/35	03/01/2026	Paydown		35,045	52,011	52,011	53,465		(2,515)		(2,515)		50,949		(15,905)	(15,905)	474	08/25/2035	4.A FM
..761118-GD-4	RALI Series 2005-QS14 Trust RALI 2005-QS14 A31 4.956% 09/25/35	02/01/2026	Paydown		2,075	10,773	7,589	6,872		(224)		(224)		6,648		(4,573)	(4,573)	45	09/25/2035	1.A FM
..761118-JJ-8	RALI Series 2005-QS14 Trust RALI 2005-QS14 3A1 6.000% 09/25/35	01/02/2026	Paydown		2,094	2,688	2,482	2,525		(431)		(431)		2,094				13	09/25/2035	5.A FM
..761118-JJ-8	RALI Series 2005-QS14 Trust RALI 2005-QS14 3A1 6.000% 09/25/35	01/23/2026	LSI Modco AAM		420,215	474,610	438,124	445,791		527		527		446,318		(26,104)	(26,104)	4,113	09/25/2035	5.A FM
..761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1 4.593% 10/25/45	02/25/2026	Paydown		489	489	412	368	31	89		120		489				3	10/25/2045	5.C FM
..761118-MC-9	RALI Series 2005-QS16 Trust RALI 2005-QS16 A3 5.750% 11/25/35	02/01/2026	Paydown		7,522	10,273	8,922	9,128		(322)		(322)		8,806		(1,284)	(1,284)	75	11/25/2035	2.C FM
..761118-MC-9	RALI Series 2005-QS16 Trust RALI 2005-QS16 A3 5.750% 11/25/35	03/01/2026	Paydown		8,242	5,528	4,801	4,911		911		911		5,822		2,420	2,420	144	11/25/2035	3.A FM
..761118-OM-3	RALI Series 2005-Q05 Trust RALI 2005-Q05 A1 4.899% 01/25/46	03/01/2026	Paydown		42,764	42,787	30,660	30,660		12,120		12,120		42,780		(15)	(15)	400	01/25/2046	1.A FM
..761118-SZ-2	RALI Series 2006-Q42 Trust RALI 2006-Q42 1A1 4.967% 01/25/36	03/01/2026	Paydown		11,928	14,839	10,777	10,141		2,976		2,976		13,117		(1,188)	(1,188)	119	01/25/2036	1.A FM
..761118-TN-8	RALI Series 2006-Q42 Trust RALI 2006-Q42 1A1 4.043% 02/25/36	03/25/2026	Paydown		16,018	18,468	12,056	9,861		6,869		6,869		16,730		(713)	(713)	146	02/25/2036	1.A FM
..761118-UZ-9	RALI Series 2006-QS2 Trust RALI 2006-QS2 1A1B 0.020% 02/25/36	03/25/2026	Paydown															5	02/25/2036	6. FE
..761118-XD-5	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A1 4.493% 03/25/36	03/25/2026	Paydown		9,851	11,157	9,171	9,267		1,318		1,318		10,585		(734)	(734)	64	03/25/2036	1.A FM
..761118-XL-7	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A8 4.193% 03/25/36	03/25/2026	Paydown		9,168	10,383	8,431	8,527		1,316		1,316		9,843		(676)	(676)	55	03/25/2036	1.A FM
..761119-AF-3	Residential Asset Securitizati RAST 2006-A8 2A1 6.500% 08/25/36	03/01/2026	Paydown			(245)	(80)	(58)		2		2		(56)				1	08/25/2036	1.A FM
..761119-AQ-9	Residential Asset Securitizati RAST 2006-A8 3A2 6.000% 08/25/36	01/01/2026	Paydown			(1,100)	(549)	(423)		423		423							08/25/2036	1.A FM
..76111X-VG-5	FRISI Series 2005-SA2 Trust FRISI 2005-SA2 2A2 5.865% 06/25/35	03/01/2026	Paydown		27,676	29,280	26,461	26,556		1,779		1,779		28,735		(859)	(859)	290	06/25/2035	1.A FM
..76111X-VG-5	FRISI Series 2005-SA2 Trust FRISI 2005-SA2 2A2 5.865% 06/25/35	03/01/2026	Paydown		1,382	1,452	1,430	1,421		6		6		1,428		(45)	(45)	14	06/25/2035	1.F FM
..76111X-WA-7	FRISI Series 2005-SA3 Trust FRISI 2005-SA3 2A1 5.295% 08/25/35	03/01/2026	Paydown		6,402	6,863	6,085	6,343		272		272		6,615		(213)	(213)	62	08/25/2035	1.A FM
..76111X-WA-7	FRISI Series 2005-SA3 Trust FRISI 2005-SA3 2A1 5.295% 08/25/35	03/01/2026	Paydown		2,686	2,879	2,635	2,741		37		37		2,778		(92)	(92)	26	08/25/2035	2.C FM
..76111X-WA-7	FRISI Series 2005-SA3 Trust FRISI 2005-SA3 2A1 5.295% 08/25/35	03/01/2026	Paydown		2,946	3,050	2,942	3,045		(97)		(97)		2,948		(102)	(102)	28	08/25/2035	4.A FM
..76111X-WH-0	FRISI Series 2005-SH4 Trust FRISI 2005-SH4 2A1 5.172% 09/25/35	03/01/2026	Paydown		11,464	12,268	10,639	5,999		5,715		5,715		11,713		(250)	(250)	05	09/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
										10	11	12	13								14
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..76120-AA-2		Residential Asset Securitizati RAST 2007-42 1A1 6.00% 04/25/37	03/01/2026	Paydown			38,939	19,934			(134)			19,800		(19,800)	(19,800)	286	04/25/2037	1.A FM
..76120-BL-0		Residential Asset Securitizati RAST 2007-48 1A4 6.00% 09/25/37	03/01/2026	Paydown			273,539											1,220	08/25/2037	1.A FM
..76120-BM-8		Residential Asset Securitizati RAST 2007-48 2A6 6.25% 08/25/37	02/02/2026	Paydown			31,297	25,160		10,432		10,432		10,432		(10,432)	(10,432)		08/25/2037	1.A FM
..76120-36-3		RAC Series 2006-SPI Trust RAC 2006-SPI 1I2 4.618% 09/25/45	02/25/2026	Paydown			9,066	5,182	5,809		(2,516)		(2,516)	3,293		(3,293)	(3,293)	49	09/25/2045	1.A FM
..76120-36-3		RAC Series 2006-SPI Trust RAC 2006-SPI 1I2 4.618% 09/25/45	03/25/2026	Paydown			3,763	2,151	2,411		36		36	2,447		(2,447)	(2,447)	39	09/25/2045	1.A FM
..76120-YB-0		GMAC Mortgage Loan Trust 2005 GMACM 2005-AR6 3A1 4.633% 09/19/35	03/01/2026	Paydown		4,634	4,689	3,436	3,467		1,189	1,189		4,656		(23)	(23)	36	09/19/2035	1.A FM
..76120-AA-5		Residential Asset Securitizati RAST 2006-A9CB A1 4.163% 09/25/36	03/25/2026	Paydown			776	124	65		1	1		67		(67)	(67)	59	09/25/2036	1.A FM
..76120-AC-1		Residential Asset Securitizati RAST 2006-A9CB A3 3.337% 09/25/36	02/25/2026	Paydown				4,036	3,550		(3,550)	(3,550)						61	09/25/2036	6. FE
..76130-AA-1		Residential Asset Securitizati RAST 2006-A7CB 1A1 4.293% 07/25/36	02/25/2026	Paydown		4,660	4,660	3,086	2,964		1,697	1,697		4,660				37	07/25/2036	1.A FM
..76130-AC-7		Residential Asset Securitizati RAST 2006-A7CB 1A3 6.25% 07/25/36	02/01/2026	Paydown		4,500	4,500	3,446			1,053	1,053		4,500				26	07/25/2036	3.A FM
..76130-AQ-6		Residential Asset Securitizati RAST 2006-A1AC 3A2 6.500% 07/25/36	03/01/2026	Paydown			(11,212)											191	07/25/2036	6. *
..76140-AB-4		Residential Asset Securitizati RAST 2006-A1AC 1A2 6.25% 12/25/36	03/01/2026	Paydown			(4,284)	(3,335)	(3,335)		20	20		(3,315)		3,315	3,315	(11)	12/25/2036	5.C FM
..76190-AQ-9		Residential Mortgage Loan Trust RMLT 2019-3 1I1 3.257% 09/25/59	03/01/2026	Paydown		93,462	93,462	91,651	92,866		1,096	1,096		93,462				526	09/25/2059	1.A
..76200-AL-2		RFINI Series 2007-S6 Trust RFINI 2007-S6 1A11 6.00% 06/25/37	01/01/2026	Paydown		4,051	4,051	3,565	3,443		608	608		4,051				20	06/25/2037	5.C FM
..76200-AL-2		RFINI Series 2007-S6 Trust RFINI 2007-S6 1A11 6.00% 06/25/37	01/23/2026	LSM Modco AMI		155,769	196,393	172,832	166,906		(659)	(659)		166,248		(10,479)	(10,479)	1,257	06/25/2037	5.C FM
..76200-BB-3		RFINI Series 2007-S6 Trust RFINI 2007-S6 2A4 6.00% 06/25/37	03/01/2026	Paydown		10,015	12,004	10,304	10,258		876	876		11,133		(1,118)	(1,118)	78	06/25/2037	5.C FM
..76200-AA-8		RFINI Series 2007-S8 Trust RFINI 2007-S8 1A1 6.00% 09/25/37	03/01/2026	Paydown		870	3,670	2,765	2,504		(972)	(972)		1,532		(662)	(662)	27	09/25/2037	1.A FM
..7843K-AA-5		SG Residential Mortgage Trust SGR 2022-2 A1 5.264% 08/25/62	03/01/2026	Paydown		32,534,632	32,534,632	32,543,672	24,437,636		(24,308)	(24,308)		32,534,632				512,666	08/25/2062	1.A
..7843K-AB-3		SAIF Securitization Trust 2024 SAIF 2024-CES1 A 5.264% 08/25/62	03/01/2026	Paydown		2,715,293	2,715,293	2,665,524	2,727,181		(11,889)	(11,889)		2,715,293				35,952	08/25/2062	1.B
..7843V-AA-9		SAIF Securitization Trust 2024 SAIF 2024-CES1 A 5.965% 07/25/54	01/01/2026	Paydown		109,083	109,083	109,081	110,551		(1,468)	(1,468)		109,083				542	07/25/2054	1.A FE
..7843V-AA-9		SAIF Securitization Trust 2024 SAIF 2024-CES1 A 5.965% 07/25/54	03/01/2026	Paydown		145,320	145,320	145,318	147,276		(1,956)	(1,956)		145,320				1,767	07/25/2054	1.A
..7847N-AC-7		STARH Mortgage Loan Trust 2007 STARH 2007-1 2A1 5.644% 02/25/37	03/01/2026	Paydown		144,148	138,441	115,630	104,958		36,333	36,333		141,291		2,857	2,857	819	02/25/2037	1.A FM
..7847N-AC-7		STARH Mortgage Loan Trust 2007 STARH 2007-4 2A1 4.704% 10/25/37	03/01/2026	Paydown		6,152	6,152	4,718	4,679		1,473	1,473		6,152				47	10/25/2037	1.A FM
..7857B-BH-0		SACO 1 Inc SACO 2005-2 1M 4.813% 04/25/35 02/25/2026	02/25/2026	Paydown		982	582	442	446		136	136		582				3	04/25/2035	1.A FM
..8023B-AQ-8		Santander Mortgage Asset Recei SAN 2025-NQ12 42 5.955% 02/25/65	03/01/2026	Paydown		396,794	396,794	396,792	396,792		2	2		396,794				4,428	02/25/2065	1.C
..8023B-AE-6		Santander Mortgage Asset Recei SAN 2025-NQ12 A3 6.036% 02/25/65	03/01/2026	Paydown		396,794	396,794	396,789	397,576		(782)	(782)		396,794				4,503	02/25/2065	1.G
..80554-QA-2		Saxon Asset Securities Trust 2 SASI 2004-2 1M1 2.687% 08/25/35	03/01/2026	Paydown		109,046	109,046	83,911	104,821		4,225	4,225		109,046				486	08/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
										10	11	12	13	14						
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..81744F-FY-8		Sequoia Mortgage Trust 2004-12 SEMT 2004-12 A1 4.300% 01/20/35	03/20/2026	Paydown		29,700	29,700	29,389	29,443		257	257		29,700				283	01/20/2035	1.A FM
..81744F-GP-6		Sequoia Mortgage Trust 2005-1 SEMT 2005-1 YA 0.127% 02/20/35	03/01/2026	Paydown														21	02/20/2035	2.B FE
..81744L-AN-4		Sequoia Mortgage Trust 2007-2 SEMT 2007-2 2BA1 4.457% 06/20/37	03/01/2026	Paydown		11,511	11,511	10,178	10,001		1,510	1,510		11,511				86	06/20/2037	1.A FM
..81745N-AG-4		Sequoia Mortgage Trust 2014-1 SEMT 2014-1 2A10 0.244% 04/25/44	03/01/2026	Paydown				11	11		(11)	(11)						68	04/25/2044	1.A FE
..81746P-CC-5		Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B2 3.770% 06/25/46	03/01/2026	Paydown		45,531	45,531	43,004	43,390		1,941	1,941		45,531				288	06/25/2046	1.A
..81746R-CD-9		Sequoia Mortgage Trust 2016-2 SEMT 2016-2 B3 3.776% 06/25/46	03/01/2026	Paydown		66,097	66,097	54,709	54,425		11,672	11,672		66,097				415	06/25/2046	1.A
..83611H-CO-9		Soundview Home Loan Trust 2005 SWE 2005-1 I4 4.888% 04/25/35	03/25/2026	Paydown		112,397	112,397	111,695	113,423		(1,031)	(1,031)		112,397				732	04/25/2035	1.A FM
..83612T-JD-4		Soundview Home Loan Trust 2007 SWE 2007-OPT4 2A3 4.003% 06/25/37	03/25/2026	Paydown		46,740	46,740	30,907	31,101		15,640	15,640		46,740				86	06/25/2037	1.A FM
..83613A-AQ-5		Soundview Home Loan Trust 2007 SWE 2007-OPT4 2A2 4.743% 09/25/37	03/25/2026	Paydown		71,347	71,347	54,597	61,947		9,400	9,400		71,347				253	09/25/2037	1.A FM
..83613G-AA-7		Soundview Home Loan Trust 2008 SWE 2008-1 A1 5.293% 02/25/38	03/25/2026	Paydown		6,779	6,779	5,188	5,376		1,403	1,403		6,779				24	02/25/2038	1.A FM
..83613E-JB-5		Soundview Home Loan Trust 2008 SWE 2008-1 A2 6.009% 02/25/38	03/01/2026	Paydown		6,350	6,350	5,207	5,228		1,122	1,122		6,350				22	02/25/2038	1.A FM
..84751P-BZ-1		Specialty Underwriting & Reelid SWE 2004-BCL I41 4.558% 02/25/35	03/25/2026	Paydown		4,224	4,224	4,205	4,304		(80)	(80)		4,224				42	02/25/2035	1.A FM
..855541-AA-6		STARL Mortgage Loan Trust 2007 STARL 2007-S1 1A 6.341% 01/25/37	03/01/2026	Paydown		4,617	4,617	4,267	2,563		1,764	1,764		4,617				75	01/25/2037	2.A FM
..855541-AA-6		STARL Mortgage Loan Trust 2007 STARL 2007-S1 1A 6.341% 01/25/37	02/01/2026	Paydown		71	71	65	44		27	27		71				1	01/25/2037	2.C FM
..85579A-AC-9		Starwood Mortgage Residential STAR 2020-1 A3 2.562% 02/25/50	03/01/2026	Paydown		140,247	140,247	131,412	134,197		6,050	6,050		140,247				460	02/25/2050	1.A
..85579C-AA-8		Starwood Mortgage Residential STAR 2021-5 A1 1.920% 09/25/66	03/01/2026	Paydown		152,363	152,363	127,636	128,064		24,298	24,298		152,363				511	09/25/2066	1.A FE
..863576-AF-1		Structured Asset Securities Co SASZ 2005-5 2A2 5.500% 04/25/35	03/01/2026	Paydown		88,992	88,996	82,305			6,680	6,680		88,995		(4)	(4)	439	04/25/2035	1.A FM
..863576-ES-9		Structured Asset Securities Co SASZ 2006-041 A6H 4.348% 12/25/35	02/25/2026	Paydown			(192)											7	12/25/2035	6.*
..863579-BP-2		Structured Adjustable Rate Mtr SARL 2004-12 1A3 4.952% 09/25/34	03/01/2026	Paydown		1,416	1,416	1,418	1,405		11	11		1,416				12	09/25/2034	1.A FM
..863579-JH-2		Structured Adjustable Rate Mtr SARL 2004-19 2A2 4.845% 01/25/35	03/01/2026	Paydown		11,824	11,824	10,537	10,050		1,774	1,774		11,824				94	01/25/2035	1.A FM
..863579-KH-0		Structured Adjustable Rate Mtr SARL 2005-2 A2 4.043% 02/25/35	03/25/2026	Paydown		60,927	60,927	52,473	57,684		3,243	3,243		60,927				412	02/25/2035	1.A FM
..863579-LB-2		Structured Adjustable Rate Mtr SARL 2005-1 3A 4.586% 02/25/35	03/01/2026	Paydown		15,742	15,742	15,316	15,471		271	271		15,742				127	02/25/2035	1.A FM
..863579-RT-7		Structured Adjustable Rate Mtr SARL 2006-11 3A 5.427% 05/25/35	03/01/2026	Paydown		28,727	28,735	25,998	25,999		2,736	2,736		28,734		(7)	(7)	198	05/25/2035	5.C FM
..863579-VP-0		Structured Adjustable Rate Mtr SARL 2005-17 4A1 4.496% 08/25/35	03/01/2026	Paydown		35,261	34,292	28,677	28,506		6,546	6,546		35,051		210	210	265	06/25/2035	1.A FM
..863579-XC-7		Structured Adjustable Rate Mtr SARL 2005-18 3A1 4.691% 09/25/35	03/01/2026	Paydown		48,066	48,167	32,620	28,025		20,108	20,108		48,132		(46)	(46)	280	09/25/2035	1.A FM
..863579-XK-9		Structured Adjustable Rate Mtr SARL 2005-18 6A1 4.676% 09/25/35	03/01/2026	Paydown		11,050	11,050	9,389	10,190		860	860		11,050				87	09/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
										10	11	12	13								14
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..863579-WK-9	..863579-WK-9	Structured Adjustable Rate Mtr SMM 2005-18 6A1 4.67% 09/25/35	03/01/2026	Paydown		3,994	3,994	3,744	3,989		126		126		3,994				32	09/25/2035	2.C FM
..863579-W6-9	..863579-W6-9	Structured Adjustable Rate Mtr SMM 2006-3 4A 4.03% 04/25/36	03/01/2026	Paydown		4,106	4,110	2,638	2,214		1,893		1,893		4,107		(1)	(1)	28	04/25/2036	1.A FM
..863584-RG-6	..863584-RG-6	Structured Asset Mortgage Inve SMM 2002-AR5 X 0.492% 05/19/33	03/01/2026	Paydown														398	05/19/2033	6. *	
..86359L-AA-8	..86359L-AA-8	Structured Asset Securities Co SASZ 2006-AR51 A1 4.013% 02/25/36	03/25/2026	Paydown		1,857	1,857	34	34		1,824		1,824		1,857			1	02/25/2036	1.A FM	
..86359A-S9-5	..86359A-S9-5	Structured Asset Securities Co SASZ 2003-26A 3A5 5.092% 09/25/33	03/01/2026	Paydown		19,878	19,878	18,528	18,440		1,438		1,438		19,878			136	09/25/2033	1.A FM	
..86359B-AV-0	..86359B-AV-0	Structured Asset Securities Co SASZ 2005-4XS 1A4B 5.750% 03/25/35	03/01/2026	Paydown		9,827	9,827	9,165	11,243		(1,416)		(1,416)		9,827			96	03/25/2035	1.A FM	
..86359B-HT-1	..86359B-HT-1	Structured Asset Securities Co SASZ 2004-4XS 1M2 6.250% 02/25/34	01/01/2026	Paydown			6												02/25/2034	1.A FM	
..86359B-V8-1	..86359B-V8-1	Structured Asset Securities Co SASZ 2005-1F1 1M2 4.49% 02/25/35	03/25/2026	Paydown		168,868	168,868	148,492	167,988		1,270		1,270		168,868			1,311	02/25/2035	1.A FM	
..86359D-BH-6	..86359D-BH-6	Structured Asset Securities Co SASZ 2005-RF1 A 4.143% 03/25/35	03/25/2026	Paydown		43,804	43,804	38,297	38,493		5,311		5,311		43,804			318	03/25/2035	1.A FM	
..86359D-EY-1	..86359D-EY-1	Structured Asset Securities Co SASZ 2005-RF2 A 4.143% 04/25/35	03/25/2026	Paydown		275,532	275,532	243,409	243,379		32,153		32,153		275,532			2,225	04/25/2035	1.A FM	
..86359D-KT-3	..86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A 5.610% 07/25/35	03/01/2026	Paydown		4,020	4,020	3,527	3,599		421		421		4,020			25	07/25/2035	2.C FM	
..86359D-KT-3	..86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A 5.610% 07/25/35	03/01/2026	Paydown		1,212	1,212	1,001	1,113		99		99		1,212			7	07/25/2035	3.B FM	
..86359D-KU-0	..86359D-KU-0	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3B 5.810% 07/25/35	03/01/2026	Paydown		21,079	21,079	16,244	16,938		4,141		4,141		21,079			129	07/25/2035	1.A FM	
..86359D-NC-8	..86359D-NC-8	Structured Asset Securities Co SASZ 2005-RF3 1A 4.143% 06/25/35	03/25/2026	Paydown		117,677	117,677	102,212	101,637		16,040		16,040		117,677			678	06/25/2035	1.A FM	
..86359D-NE-4	..86359D-NE-4	Structured Asset Securities Co SASZ 2005-RF5 2A 4.461% 06/25/35	03/01/2026	Paydown		9,038	9,038	8,226	7,990		1,448		1,448		9,038			61	06/25/2035	1.A FM	
..86359D-RS-8	..86359D-RS-8	Structured Asset Securities Co SASZ 2005-RF5 1A 4.043% 07/25/35	03/25/2026	Paydown		209,717	209,717	183,713	183,854		25,862		25,862		209,717			1,123	07/25/2035	1.A FM	
..86359D-RS-8	..86359D-RS-8	Structured Asset Securities Co SASZ 2005-RF5 1A 4.043% 07/25/35	03/25/2026	Paydown		38,746	38,746	33,970	34,042		4,705		4,705		38,746			393	07/25/2035	1.A FM	
..86359D-TE-7	..86359D-TE-7	Structured Asset Securities Co SASZ 2005-SC1 1A1 4.333% 05/25/31	03/25/2026	Paydown		9,877	9,905	5,349	5,332		4,562		4,562		9,894		(17)	(17)	75	05/25/2031	1.A FM
..86359D-UT-2	..86359D-UT-2	Lehman XS Trust Series 2005-3N LXS 2005-3N 3A2 4.153% 11/25/35	03/25/2026	Paydown		151,688	151,688	130,451	145,604		6,084		6,084		151,688			723	11/25/2035	1.A FM	
..86359L-AA-7	..86359L-AA-7	Structured Asset Mortgage Inve SMM 2003-AR4 A1 4.491% 01/19/34	03/19/2026	Paydown		22,066	22,066	21,792	21,679		387		387		22,066			164	01/19/2034	1.A FM	
..86359L-AH-2	..86359L-AH-2	Structured Asset Mortgage Inve SMM 2003-AR4 B1 4.916% 01/19/34	03/19/2026	Paydown			1,448	731	416		(167)		(167)		249		(249)	(249)	5	01/19/2034	1.A FM
..86359L-BL-2	..86359L-BL-2	STRUCTURED ASSET MORTGAGE INE SMM 2004-AR2 1A 4.371% 05/19/34	03/19/2026	Paydown		8,729	8,729	8,426	8,447		282		282		8,729			76	05/19/2034	1.A FM	
..86359L-BX-6	..86359L-BX-6	STRUCTURED ASSET MORTGAGE INE SMM 2004-AR3 1A1 4.391% 07/19/34	03/19/2026	Paydown		17,222	17,222	16,867	16,966		256		256		17,222			100	07/19/2034	1.A FM	
..86359L-DX-4	..86359L-DX-4	Structured Asset Mortgage Inve SMM 2004-AR5 1A1 4.451% 10/19/34	03/19/2026	Paydown		4,281	4,281	4,175	4,174		107		107		4,281			32	10/19/2034	1.A FM	
..86359L-EA-3	..86359L-EA-3	Structured Asset Mortgage Inve SMM 2004-AR5 2A2 4.722% 10/19/34	03/01/2026	Paydown		15,247	15,451	13,057	12,311		2,941		2,941		15,252		(5)	(5)	119	10/19/2034	1.A FM
..86359L-HK-0	..86359L-HK-0	Structured Asset Mortgage Inve SMM 2005-AR2 1A1 4.253% 05/25/45	03/25/2026	Paydown		13,981	17,789	14,294	14,254		2,790		2,790		17,044		(3,064)	(3,064)	170	05/25/2045	1.A FM

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1	CUSIP Identification	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
										10	11	12	13								14
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..86359L-WK-0	..86359L-WK-0	Structured Asset Mortgage Inve SMI 2005-AR2 1A1 4.25% 05/25/45	01/26/2026	Paydown		6,628	8,533	6,856	6,837		(209)	(209)		6,628				33	05/25/2045	1.A FM
..86359L-LZ-3	..86359L-LZ-3	Structured Asset Mortgage Inve SMI 2005-AR3 1A1 4.33% 08/25/35	03/25/2026	Paydown		11,826	11,826	9,890	10,041		1,786	1,786		11,826				59	08/25/2035	1.A FM
..86359L-WA-3	..86359L-WA-3	Structured Asset Mortgage Inve SMI 2005-AR6 2A1 4.41% 09/25/45	03/25/2026	Paydown		8,357	8,357	6,975	7,041		1,316	1,316		8,357				45	09/25/2045	1.A FM
..86359L-WA-3	..86359L-WA-3	Structured Asset Mortgage Inve SMI 2005-AR6 2A1 4.41% 09/25/45	01/26/2026	Paydown		6,713	6,713	6,105	6,215		498	498		6,713				26	09/25/2045	1.D FM
..86359L-WA-3	..86359L-WA-3	Structured Asset Mortgage Inve SMI 2005-AR6 2A1 4.41% 09/25/45	03/25/2026	Paydown		11,876	11,876	10,803	11,000		876	876		11,876				75	09/25/2045	1.E FM
..86359L-WA-3	..86359L-WA-3	Structured Asset Mortgage Inve SMI 2005-AR7 2A1 4.41% 09/25/45	03/25/2026	Paydown		25,660	25,660	23,956	24,436		1,224	1,224		25,660				140	09/25/2045	2.C FM
..86359L-QS-1	..86359L-QS-1	Structured Asset Mortgage Inve SMI 2005-AR7 5A1 5.37% 03/25/46	03/01/2026	Paydown		62,994	62,994	61,984	61,189		1,804	1,804		62,994				451	03/25/2046	1.A FM
..86359L-QJ-6	..86359L-QJ-6	Structured Asset Mortgage Inve SMI 2005-AR7 6A1 5.51% 03/25/46	03/01/2026	Paydown		2,798	2,798	2,125	2,668		130	130		2,798				24	03/25/2046	1.A FM
..86359L-RG-6	..86359L-RG-6	Structured Asset Mortgage Inve SMI 2005-AR7 B1 4.76% 03/25/46	03/25/2026	Paydown		49,962	63,540				49,962	49,962		49,962				458	03/25/2046	6. *
..86359L-SN-0	..86359L-SN-0	Structured Asset Mortgage Inve SMI 2006-AR1 A2 4.41% 02/25/36	03/25/2026	Paydown		10,306	10,298	6,817	7,191		3,115	3,115		10,306				61	02/25/2036	1.A FM
..86359L-TH-2	..86359L-TH-2	Structured Asset Mortgage Inve SMI 2006-AR1 3A2A 4.41% 02/25/36	03/25/2026	Paydown		12,802	12,835	1,704	1,510		11,293	11,293		12,803		(1)	(1)	42	02/25/2036	1.A FM
..86359L-TH-2	..86359L-TH-2	Structured Asset Mortgage Inve SMI 2006-AR1 3A2A 4.41% 02/25/36	03/25/2026	Paydown		3,993	4,003	2,849	3,124		870	870		3,995		(2)	(2)	13	02/25/2036	3.A FM
..86359L-TH-2	..86359L-TH-2	Structured Asset Mortgage Inve SMI 2006-AR1 3A2A 4.41% 02/25/36	02/25/2026	Paydown		10,814	10,816	2,924	2,977		7,898	7,898		10,815				49	02/25/2036	1.A FM
..86359S-JD-6	..86359S-JD-6	Structured Asset Securities Co SASZ 2006-BG5 A4 4.13% 12/25/36	01/26/2026	Paydown		1,122	1,122	1,009	1,112		10	10		1,122				4	12/25/2036	1.A FM
..86360J-WN-1	..86360J-WN-1	Structured Asset Mortgage Inve SMI 2006-AR5 4A1 4.23% 05/25/46	03/25/2026	Paydown		962	962	346	233		729	729		962				16	05/25/2046	1.A FM
..86360J-AP-6	..86360J-AP-6	Structured Asset Mortgage Inve SMI 2006-AR5 4A2 4.33% 05/25/46	03/25/2026	Paydown		5,899	5,899	829	699		5,200	5,200		5,899				57	05/25/2046	1.A FM
..86360Q-AB-1	..86360Q-AB-1	STRUCTURED ASSET MORTGAGE INVE SMI 2006-AR4 2A1 4.17% 06/25/36	03/25/2026	Paydown		2,456	2,456	2,229	2,392		64	64		2,456				15	06/25/2036	1.A FM
..86361G-AC-0	..86361G-AC-0	Structured Asset Securities Co SASZ 2006-BG2 A3 3.94% 09/25/36	03/25/2026	Paydown		46,996	46,996	44,034	45,521		1,474	1,474		46,996				195	09/25/2036	1.A FM
..86361H-AA-2	..86361H-AA-2	Structured Asset Mortgage Inve SMI 2006-AR7 A1A 4.21% 08/25/36	03/25/2026	Paydown		114,335	114,335	92,373	92,479		21,856	21,856		114,335				903	08/25/2036	1.A FM
..86361H-AA-2	..86361H-AA-2	Structured Asset Mortgage Inve SMI 2006-AR7 A1A 4.21% 08/25/36	02/25/2026	Paydown		21,244	21,244	16,942	16,959		4,284	4,284		21,244				152	08/25/2036	1.A FM
..86361H-AA-7	..86361H-AA-7	Structured Asset Mortgage Inve SMI 2006-AR7 A5 4.25% 08/25/36	02/25/2026	Paydown		53,113	46,462	27,877	40,467		7,398	7,398		47,865		5,247	5,247	265	08/25/2036	1.A FM
..86361H-AA-7	..86361H-AA-7	Structured Asset Mortgage Inve SMI 2006-AR7 A5 4.25% 08/25/36	01/26/2026	Paydown		9,968	9,907	8,216	9,972		(67)	(67)		9,906		62	62	44	08/25/2036	2.C FM
..86361H-AA-7	..86361H-AA-7	Structured Asset Mortgage Inve SMI 2006-AR7 A5 4.25% 08/25/36	02/25/2026	Paydown		6,600	4,817	3,995	4,849		(73)	(73)		4,776		1,824	1,824	57	08/25/2036	3.A FM
..86361H-AA-7	..86361H-AA-7	Structured Asset Mortgage Inve SMI 2006-AR7 A5 4.25% 08/25/36	01/01/2026	Paydown			(230)	(191)	(232)		232	232						(18)	08/25/2036	4.B FM
..86361H-AA-7	..86361H-AA-7	Structured Asset Mortgage Inve SMI 2006-AR7 A5 4.25% 08/25/36	03/25/2026	Paydown		36,932	36,932	24,173	33,568		3,574	3,574		36,932				491	08/25/2036	1.A FM
..86361P-WN-6	..86361P-WN-6	Structured Adjustable Rate Mtr SMI 2006-9 4A1 4.24% 10/25/36	03/01/2026	Paydown		38,474	38,474	33,153	33,153		5,321	5,321		38,474				276	10/25/2036	1.A FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..86361Q-AJ-3	Structured Adjustable Rate Mtr SARM 2006-10 3A# 4.193% 11/25/36	03/25/2026	Paydown		11,805	11,805	10,135	10,088		1,718		1,718		11,805				83	11/25/2036	1.F FM
..86361W-AA-9	Structured Asset Mortgage Inve SAILI 2006-#B8 A1A 4.188% 10/25/36	03/25/2026	Paydown		13,886	13,886	12,099	12,242		1,654		1,654		13,886				75	10/25/2036	1.A FM
..86361W-AE-1	Structured Asset Mortgage Inve SAILI 2006-#B8 A4A 4.293% 10/25/36	03/25/2026	Paydown		4,539	5,111	2,964	2,951		1,925		1,925		4,576		(337)	(337)	28	10/25/2036	1.A FM
..86361X-AA-7	Structured Asset Mortgage Inve SAILI 2006-#B8 A1B6 3.913% 10/25/36	03/25/2026	Paydown		62,834	62,834	56,879	56,879		5,954		5,954		62,834				41	10/25/2036	1.A FM
..86362A-AB-6	Structured Adjustable Rate Mtr SARM 2007-8 1A2 5.282% 09/25/37	03/01/2026	Paydown		61,618	61,618	41,371	45,825		15,792		15,792		61,618				383	09/25/2037	1.A FM
..86362A-AB-6	Structured Adjustable Rate Mtr SARM 2007-8 1A2 5.282% 09/25/37	02/01/2026	Paydown		1,435	1,435	1,384	1,386		39		39		1,435				8	09/25/2037	3.A FM
..86362A-AB-6	Structured Adjustable Rate Mtr SARM 2006-12 1A2 5.282% 09/25/37	03/01/2026	Paydown		143	143	138	139		4		4		143				1	09/25/2037	3.B FM
..86362P-AC-5	Structured Asset Mortgage Inve SAILI 2007-#B2 2A1 4.410% 01/25/37	03/01/2026	Paydown		117,383	112,702	73,187	72,857		41,506		41,506		114,382		3,021	3,021	879	01/25/2037	1.A FM
..86363D-AA-9	Structured Asset Mortgage Inve SAILI 2007-3 1A1 4.093% 02/25/37	03/25/2026	Paydown		27,533	27,533	24,454	24,471		3,062		3,062		27,533				138	02/25/2037	1.A FM
..86363G-AF-1	Structured Adjustable Rate Mtr SARM 2007-3 3A1 4.772% 04/25/47	02/01/2026	Paydown			261	124	119		(114)		(114)		5		(5)	(5)	1	04/25/2047	1.A FM
..86364D-AA-8	Structured Adjustable Rate Mtr SARM 2007-7 1A1 4.393% 08/25/37	03/25/2026	Paydown		1,735	1,735	1,492	1,535		200		200		1,735				12	08/25/2037	1.A FM
..86391T-AC-7	Structured Asset Securities Co SASZ 2006-#F4 2A1 6.000% 10/25/36	02/01/2026	Paydown		52,297	52,297	25,815			26,482		26,482		52,297				346	10/25/2036	1.A FM
..86391T-AC-7	Structured Asset Securities Co SASZ 2006-#F4 2A1 6.000% 10/25/36	02/11/2026	AAA SV-HSA HealthEquity Ded S		9,856,613	20,053,765	9,888,869			(42,256)		(42,256)		9,856,613				166,007	10/25/2036	1.A FM
..86789M-AL-1	SunTrust Alternative Loan Trus STALT 2005-1F 2A1 4.443% 12/25/35	03/25/2026	Paydown		11,715	12,750	10,580	10,618		1,659		1,659		12,278		(562)	(562)	95	12/25/2035	1.A FM
..86789M-AQ-0	SunTrust Alternative Loan Trus STALT 2005-1F 2A5 5.750% 12/25/35	03/01/2026	Paydown		11,526	12,544	11,015	11,024		1,065		1,065		12,108		(582)	(582)	121	12/25/2035	1.A FM
..872227-AE-3	TBI Mortgage-Backed Trust 2007 TBI 2007-2 A3A 4.093% 07/25/37	03/25/2026	Paydown		18,049	18,049	5,087			12,962		12,962		18,049				19	07/25/2037	1.A FM
..87222P-AB-9	TBI Mortgage-Backed Trust 2006 TBI 2006-6 A2A 4.153% 01/25/37	03/25/2026	Paydown		105,081	105,081	25,368	23,806		81,276		81,276		105,081				188	01/25/2037	1.A FM
..879048-AH-0	Terrin Mortgage-Backed Trust Seri TBI 2006-2 4A1 6.000% 07/25/36	02/01/2026	Paydown		63,518	63,518	22,062	18,087		45,431		45,431		63,518				824	07/25/2036	1.A FM
..881581-F3-3	Terrin Mortgage Trust Series T TMTS 2005-1B4L A3 4.163% 01/25/37	02/25/2026	Paydown		110,569	104,037	41,463	41,463		66,516		66,516		107,980		2,589	2,589	996	01/25/2037	1.A FM
..881581-A3-5	Terrin Mortgage Trust 2006-1 TMTS 2006-1 1W1 4.498% 01/25/37	03/25/2026	Paydown		124,806	124,806	89,860	123,087		1,718		1,718		124,806				953	01/25/2037	1.A FM
..881581-26-4	Terrin Mortgage Trust 2006-5 TMTS 2006-5 2A3 4.413% 06/25/37	02/25/2026	Paydown		31,516	31,516	18,144	15,283		16,233		16,233		31,516				110	06/25/2037	1.A FM
..881581-26-4	Terrin Mortgage Trust 2006-5 TMTS 2006-5 2A3 4.413% 06/25/37	03/25/2026	Paydown		131,225	131,225	75,547	63,635		67,590		67,590		131,225				890	06/25/2037	1.A FM
..88158J-AV-2	Terrin Mortgage Trust 2006-8 TMTS 2006-8 2A1 0.284% 08/25/37	02/01/2026	Paydown		69,355	69,355	5,243	3,786		65,569		65,569		69,355				23	08/25/2037	1.A FM
..885220-DS-9	Thorburg Mortgage Securities TINST 2003-3 B1 4.532% 08/25/43	03/01/2026	Paydown		16,640	16,640	15,079	15,089		1,551		1,551		16,640				126	06/25/2043	1.F FM
..885220-JH-4	Thorburg Mortgage Securities TINST 2005-4 B1 4.298% 12/25/45	03/01/2026	Paydown			885	859	7						7		(7)	(7)		12/25/2045	6. FM
..88522A-AD-3	Thorburg Mortgage Securities TINST 2006-4 A2C 5.552% 07/25/36	03/25/2026	Paydown		747	752				747		747		747				6	07/25/2036	6. *

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..99054Y-AA-1	Toorak Mortgage Trust 2024-RHT TRK 2024-RELI-A1 6.597% 02/25/39	03/25/2026	Paydown		452,206	452,206	455,810	453,288		(1,082)		(1,082)		452,206				5,828	02/25/2039	1.0 FE	
..924925-AE-0	Verus Securitization Trust 202 VERUS 2024-7 A3 5.400% 09/25/69	03/01/2026	Paydown		304,766	304,766	305,004	305,020		(254)		(254)		304,766				2,931	09/25/2069	1.A	
..924925-AF-7	Verus Securitization Trust 202 VERUS 2024-7 M1 5.599% 09/25/69	02/02/2026	Apollo Global Securities, LLC		2,013,608	2,000,000	1,999,977	2,001,341		(65)		(65)		2,001,276		12,332		19,285	09/25/2069	1.A	
..924929-AE-2	Verus Securitization Trust 202 VERUS 2025-1NW1 A3 5.953% 02/25/70	03/25/2026	Paydown		498,536	498,536	498,532	498,970		(434)		(434)		498,536				3,785	02/25/2070	1.C	
..92538B-AA-1	Verus Securitization Trust 202 VERUS 2023-1 A1 0.820% 10/25/63	03/01/2026	Paydown		1,126	1,126	935	939		187		187		1,126				1	10/25/2063	1.A	
..92538B-AO-4	Verus Securitization Trust 202 VERUS 2023-1 M1 6.838% 12/25/67	02/25/2026	Paydown		3,840,000	3,840,000	3,836,400	3,830,514		9,486		9,486		3,840,000				43,776	12/25/2067	2.B	
..92539D-AO-0	Verus Securitization Trust 202 VERUS 2023-2 M1 7.372% 03/25/68	03/01/2026	Paydown		585,000	585,000	592,770	589,982		(4,982)		(4,982)		585,000				10,800	03/25/2068	1.D	
..92539F-AO-5	Verus Securitization Trust 202 VERUS 2023-1NW1 M1 7.423% 02/25/68	02/01/2026	Paydown		200,000	200,000	200,750	200,445		(445)		(445)		200,000				2,477	02/25/2068	1.E	
..92539U-AB-6	Verus Securitization Trust 202 VERUS 2024-2 A2 6.400% 02/25/69	03/01/2026	Paydown		817,349	817,349	825,905	825,635		(8,286)		(8,286)		817,349				8,457	02/25/2069	1.A	
..92539U-AC-4	Verus Securitization Trust 202 VERUS 2023-3 A3 6.501% 02/25/69	03/01/2026	Paydown		103,322	103,322	103,959	104,175		(853)		(853)		103,322				1,086	02/25/2069	1.A	
..92540B-AC-3	Verus Securitization Trust 202 VERUS 2023-8 IW2 A3 7.079% 08/25/68	03/01/2026	Paydown		48,183	48,183	48,649	48,631		(448)		(448)		48,183				568	08/25/2068	1.B	
..92540D-AC-9	Verus Securitization Trust 202 VERUS 2024-1 A3 6.988% 12/25/68	03/01/2026	Paydown		56,874	56,874	57,514	57,495		(622)		(622)		56,874				728	12/25/2068	1.A	
..92540E-AB-9	Verus Securitization Trust 202 VERUS 2024-1 A2 5.915% 01/25/69	03/01/2026	Paydown		1,662,434	1,662,434	1,664,753	1,663,636		(1,203)		(1,203)		1,662,434				15,842	01/25/2069	1.A	
..92540E-AC-7	Verus Securitization Trust 202 VERUS 2024-1 A3 6.118% 01/25/69	03/01/2026	Paydown		209,940	209,940	210,218	210,022		(82)		(82)		209,940				2,069	01/25/2069	1.A	
..92540G-AC-2	Verus Securitization Trust 202 VERUS 2024-4 A3 6.674% 06/25/69	03/01/2026	Paydown		410,228	410,228	414,922	414,107		(3,879)		(3,879)		410,228				4,695	06/25/2069	1.B	
..92540U-AC-6	Verus Securitization Trust 202 VERUS 2024-6 A3 6.154% 07/25/69	03/01/2026	Paydown		110,763	110,763	110,659	110,611		152		152		110,763				1,185	07/25/2069	1.A	
..92540M-AC-9	Verus Securitization Trust 202 VERUS 2024-3 A3 6.845% 04/25/69	03/01/2026	Paydown		287,166	287,166	290,840	290,441		(3,274)		(3,274)		287,166				3,142	04/25/2069	1.B	
..92540U-AO-9	Verus Securitization Trust 202 VERUS 2025-4 A2 5.651% 05/25/70	03/01/2026	Paydown		299,207	299,207	299,204	299,204		4		4		299,207				2,908	05/25/2070	1.B	
..92540U-AE-7	Verus Securitization Trust 202 VERUS 2025-4 A3 5.753% 05/25/70	03/01/2026	Paydown		856,821	856,821	856,821	857,238		(416)		(416)		856,821				8,478	05/25/2070	1.B	
..92541A-AC-4	Verus Securitization Trust 202 VERUS 2025-H1 A3 5.774% 05/25/65	03/01/2026	Paydown		301,852	301,852	301,846	301,766		87		87		301,852				3,368	05/25/2065	1.F FE	
..92539H-AA-4	Vista Point Securitization Tru VSTA 2024-CES1 A1 6.676% 05/25/54	01/01/2026	Paydown		83,389	83,389	84,223	84,126		(737)		(737)		83,389				464	05/25/2054	1.A FE	
..92539F-AA-4	Vista Point Securitization Tru VSTA 2024-CES1 A1 6.676% 05/25/54	03/01/2026	Paydown		169,101	169,101	170,792	170,597		(1,495)		(1,495)		169,101				2,436	05/25/2054	1.A	
..92541Y-AA-3	Vista Point Securitization Tru VSTA 2024-CES2 A1 5.252% 10/25/54	01/01/2026	Paydown		192,415	192,415	192,054	192,035		379		379		192,415				842	10/25/2054	1.A FE	
..92541Y-AA-3	Vista Point Securitization Tru VSTA 2024-CES2 A1 5.252% 10/25/54	03/01/2026	Paydown		262,674	262,674	262,181	262,156		518		518		262,674				2,775	10/25/2054	1.A	
..92542M-AA-8	Vista Point Securitization Tru VSTA 2025-CES3 A1 5.297% 11/25/55	03/01/2026	Paydown		3,870,113	3,870,113	3,870,074	3,868,906		1,207		1,207		3,870,113				47,213	11/25/2055	1.A FE	
..929103-AA-7	Voyager HBVI DEL TR VMIL 2009-1 PU0 7.089% 08/20/45	03/19/2026	Paydown				3,359	3,285	83	(3,368)		(3,285)						45	08/20/2045	6. FI	

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									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92911F-AA-9	Voyager CPONE Delaware Trust VOXIL 2008-1 SAC3 6.128% 02/25/38	03/27/2026	Paydown			3.491	2.584	2.688		(871)		(871)		1,797		(1,797)	(1,797)	32	02/25/2038	1.A Z
929227-S3-1	Wallo Mortgage Pass-Through Cer WAMJ 2003-AR5 B2 5.718% 06/25/33	03/01/2026	Paydown			6.400	2.560	2.292						292		(292)	(292)		06/25/2033	6. FM
929227-Y9-1	Wallo Mortgage Pass-Through Cer WAMJ 2003-S3 342 5.500% 05/25/33	03/01/2026	Paydown		612	612	600	612						612				6	05/25/2033	1.A FM
92922F-SJ-5	Wallo Mortgage Pass-Through Cer WAMJ 2005-AR12 144 4.483% 10/25/35	03/01/2026	Paydown		41,688	41,688	40,563	40,366		1,332		1,332		41,688				395	10/25/2035	1.A FM
92922F-4D-7	Wallo Mortgage Pass-Through Cer WAMJ 2005-AR14 144 4.641% 12/25/35	03/01/2026	Paydown		3,448	3,448	3,115	3,099		349		349		3,448				25	12/25/2035	1.A FM
92922F-4D-7	Wallo Mortgage Pass-Through Cer WAMJ 2005-AR14 144 4.641% 12/25/35	03/01/2026	Paydown		13,384	13,384	12,338	12,338		1,046		1,046		13,384				99	12/25/2035	2.A FM
92922F-4D-7	Wallo Mortgage Pass-Through Cer WAMJ 2005-AR17 144 4.641% 12/25/35	03/01/2026	Paydown		965	965	910	924		41		41		965				7	12/25/2035	3.A FM
92922F-7P-7	Wallo Mortgage Pass-Through Cer WAMJ 2005-AR18 A1A1 4.333% 12/25/45	03/25/2026	Paydown		34,808	34,808	32,520	33,255		1,553		1,553		34,808				247	12/25/2045	1.A FM
92922F-BN-3	Wallo Mortgage Pass-Through Cer WAMJ 2005-AR18 143A 4.650% 01/25/36	03/01/2026	Paydown		6,418	6,418	5,667	5,963		455		455		6,418				50	01/25/2036	1.A FM
92922F-BN-3	Wallo Mortgage Pass-Through Cer WAMJ 2005-AR18 143A 4.650% 01/25/36	03/01/2026	Paydown		43	43	41	42		1		1		43					01/25/2036	3.A FM
92922F-BN-3	Wallo Mortgage Pass-Through Cer WAMJ 2005-AR18 143A 4.650% 01/25/36	03/01/2026	Paydown		287	287	287	288		(2)		(2)		287				2	01/25/2036	4.B FM
92922F-EN-4	Wallo Mortgage Pass-Through Cer WAMJ 2005-S9 A1 5.250% 10/25/33	03/01/2026	Paydown		3,465	3,465	3,392	3,415		51		51		3,465				30	10/25/2033	1.A FM
92922F-L4-8	Wallo Mortgage Pass-Through Cer WAMJ 2005-AR6 2483 4.333% 04/25/45	03/25/2026	Paydown		79,297	79,297	71,203	76,861		2,436		2,436		79,297				504	04/25/2045	1.A FM
92922F-NG-0	Wallo Mortgage Pass-Through Cer WAMJ 2004-S1 B1 5.859% 03/25/34	03/01/2026	Paydown		18,492	18,492	17,255	17,312		1,181		1,181		18,492				176	03/25/2034	4.C FM
92922F-NL-8	Wallo Mortgage Pass-Through Cer WAMJ 2004-S2 B1 5.296% 06/25/34	03/01/2026	Paydown		4,266	4,266	4,124	4,089		177		177		4,266				38	06/25/2034	5.C FM
92922F-VJ-3	Wallo Mortgage Pass-Through Cer WAMJ 2005-AR8 B3 5.481% 06/25/34	03/01/2026	Paydown			9,184	103	103						103	(103)	(103)	(103)		06/25/2034	1.A FM
92922F-S5-8	Wallo Mortgage Pass-Through Cer WAMJ 2005-AR8 24C3 4.573% 07/25/45	03/25/2026	Paydown		52,059	52,059	49,569			2,490		2,490		52,059				302	07/25/2045	1.A FM
92922F-TJ-7	Wallo Mortgage Pass-Through Cer WAMJ 2004-AR8 A1 4.633% 06/25/44	03/25/2026	Paydown		76,812	76,812	72,481	72,099		4,713		4,713		76,812				642	06/25/2044	1.A FM
92922F-X8-6	Washington Mutual Mortgage Pass WAMLT 2005-6 1C3 6.500% 08/25/35	03/01/2026	Paydown		3,894	5,292	4,330	4,371		274		274		4,645	(751)	(751)	(751)	58	08/25/2035	1.A FM
92922F-VJ-1	Wallo Mortgage Pass-Through Cer WAMJ 2004-RR1 1F 4.163% 05/25/34	03/25/2026	Paydown		14,782	14,782	12,380	12,460		2,323		2,323		14,782				103	05/25/2034	1.A FM
92922F-ZF-8	Wallo Mortgage Pass-Through Cer WAMJ 2006-AR16 A2A 4.573% 10/25/44	03/25/2026	Paydown		20,561	20,561	19,919	19,927		634		634		20,561				212	10/25/2044	1.A FM
92925G-AC-7	Wallo Mortgage Pass-Through Cer WAMJ 2006-AR16 2A1 4.118% 12/25/36	01/01/2026	Paydown		3,091	3,139	2,716	2,775		316		316		3,091				11	12/25/2036	1.B FM
92925G-AC-7	Wallo Mortgage Pass-Through Cer WAMJ 2007-HV2 2A1 4.118% 12/25/36	03/01/2026	Paydown		6,730	6,730	5,822	5,948		782		782		6,730				58	12/25/2036	1.C FM
92926U-AO-3	Wallo Mortgage Pass-Through Cer WAMJ 2007-HV6 242 4.257% 11/25/36	03/01/2026	Paydown		343,924	339,717	318,865	355,471		(11,548)		(11,548)		343,924				1,243	11/25/2036	1.A FM
92927X-AA-2	Wallo Mortgage Pass-Through Cer WAMJ 2007-HV5 1A1 4.010% 06/25/37	03/01/2026	Paydown		33,720	34,293	33,397	31,097	7,985	(4,960)		2,925		34,023	(303)	(303)	(303)	405	06/25/2037	5.C FM
92993G-AF-0	Wallo Mortgage Pass-Through Cer WAMJ 2007-HV5 244 4.688% 05/25/37	03/01/2026	Paydown		243,216	243,481	224,488	275,892		(32,474)		(32,474)		243,418	(202)	(202)	(202)	2,730	05/25/2037	5.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
93362F-AC-7	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R8 1A3 4.46% 08/25/46	03/01/2026	Paydown		16,202	16,963	16,306	17,429		(1,073)		(1,073)		16,386		(154)	(154)	125	08/25/2046	2.C RM
93362F-AD-5	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R8 1A4 4.46% 08/25/46	03/01/2026	Paydown		57,764	60,477	57,906	64,654		(6,320)		(6,320)		58,334		(570)	(570)	447	08/25/2046	3.C RM
93362F-AD-5	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R8 1A4 4.46% 08/25/46	01/01/2026	Paydown		278	310	303	337		(59)		(59)		278				1	08/25/2046	4.B FM
93362F-AD-5	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R8 1A4 4.46% 08/25/46	03/01/2026	Paydown		562	570	557	620		(50)		(50)		570		(8)	(8)	5	08/25/2046	4.C RM
933634-AJ-6	Wallo Mortgage Pass-Through Cer //AMJ 2007-#H3 4A1 4.86% 03/25/37	03/01/2026	Paydown		65,979	66,554	61,444	60,983		4,927		4,927		65,890		89	89	541	03/25/2037	1.A FM
933636-AA-0	Wallo Mortgage Pass-Through Cer //AMJ 2007-#H4 1A1 3.64% 04/25/37	03/01/2026	Paydown		89,542	92,198	80,332	92,655		(1,871)		(1,871)		90,784		(1,242)	(1,242)	722	04/25/2037	4.B FM
933636-AC-6	Wallo Mortgage Pass-Through Cer //AMJ 2007-#H4 2A1 3.87% 04/25/37	01/01/2026	Paydown		1,870	2,757	2,502	2,923		(1,053)		(1,053)		1,870				9	04/25/2037	4.A FM
933636-AC-6	Wallo Mortgage Pass-Through Cer //AMJ 2007-#H4 2A1 3.87% 04/25/37	03/01/2026	Paydown		5,487	5,487	4,979	5,817		(330)		(330)		5,487				45	04/25/2037	4.B FM
933636-AJ-1	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R18 4A1 4.42% 09/25/36	03/01/2026	Paydown		241	246	210	236		10		10		245		(5)	(5)	3	09/25/2036	4.C RM
933637-AA-8	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R18 1A1 3.53% 01/25/37	03/01/2026	Paydown		21,636	22,066	18,206	20,906		884		884		21,791		(154)	(154)	130	01/25/2037	2.C RM
933637-AD-2	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R19 2A2 3.41% 01/25/37	03/01/2026	Paydown		9,044	9,044	8,850	8,609	918	(484)		434		9,044				52	01/25/2037	5.C RM
933638-AA-6	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R7 1A 4.59% 01/25/47	03/01/2026	Paydown		127,052	127,653	124,459	132,526		(4,925)		(4,925)		127,602		(550)	(550)	616	01/25/2047	3.A FM
93363C-AA-7	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R7 1A 4.83% 07/25/46	03/01/2026	Paydown		11,740	11,740	11,740	11,740						11,740				79	07/25/2046	4.B FM
93363C-AB-5	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R7 2A 4.83% 07/25/46	03/01/2026	Paydown		21,857	21,857	20,391	20,751		1,106		1,106		21,857				133	07/25/2046	1.A FM
93363C-AC-3	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R9 3A 4.95% 07/25/46	03/01/2026	Paydown		23,539	23,539	20,812	21,339		2,201		2,201		23,539				184	07/25/2046	1.A FM
93363D-AA-5	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R9 1A 4.85% 08/25/46	01/01/2026	Paydown		1,768	1,768	1,673	1,823		(54)		(54)		1,768				6	08/25/2046	2.C RM
93363D-AA-5	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R12 1A 4.85% 08/25/46	03/01/2026	Paydown		11,649	11,649	10,870	12,061		(412)		(412)		11,649				83	08/25/2046	3.A FM
93363N-AA-3	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R12 1A1 4.49% 10/25/36	01/01/2026	Paydown		1,477	1,524	1,497	1,651		(174)		(174)		1,477				6	10/25/2036	5.C RM
93363N-AA-3	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R12 1A1 4.49% 10/25/36	01/23/2026	LSM Modco AMI		267,280	290,008	284,933	314,228		318		318		314,545		(47,265)	(47,265)	1,873	10/25/2036	5.C RM
93363N-AC-9	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R12 1A3 4.49% 10/25/36	02/01/2026	Paydown		13,393	12,510	10,893	12,286		184		184		12,469		924	924	96	10/25/2036	4.B FM
93363N-AC-9	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R12 1A3 4.49% 10/25/36	03/01/2026	Paydown		2,054	2,054	1,789	2,017		37		37		2,054				22	10/25/2036	4.C RM
93363N-AC-9	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R12 1A3 4.49% 10/25/36	03/01/2026	Paydown		2,029	1,942	1,854	2,122		(196)		(196)		1,925		104	104	16	10/25/2036	5.C RM
93363N-AD-7	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R12 1A4 4.49% 10/25/36	03/01/2026	Paydown		130,423	124,802	115,910	116,553		8,170		8,170		124,723		5,700	5,700	1,023	10/25/2036	2.C RM
93363N-AF-2	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R14 2A1 3.78% 10/25/36	03/01/2026	Paydown		12,675	12,675	12,205	13,427		(752)		(752)		12,675				80	10/25/2036	1.A FM
93363P-AA-8	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R14 1A1 3.88% 11/25/36	03/01/2026	Paydown		27,966	29,306	27,894	31,126		(1,811)		(1,811)		29,315		(1,350)	(1,350)	194	11/25/2036	1.A FM
93363P-AD-2	Wallo Mortgage Pass-Through Cer //AMJ 2006-#R14 1A4 3.98% 11/25/36	03/01/2026	Paydown		24,127	25,283	22,512	25,207		12		12		25,220		(1,093)	(1,093)	168	11/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
9386P-AH-3	Wallo Mortgage Pass-Through Cer W/MU 2006-AR14	03/01/2026	Paydown		141,374	141,805	127,770	133,293		8,466		8,466		141,760		(386)	(386)	524	11/25/2036	1.A FM
938630-AA-6	Wallo Mortgage Pass-Through Cer W/MU 2006-AR15	02/01/2026	Paydown		35,325	36,463	33,563	37,471		(1,562)		(1,562)		35,909		(584)	(584)	175	11/25/2046	3.B FM
938630-AA-6	Wallo Mortgage Pass-Through Cer W/MU 2006-AR15	03/01/2026	Paydown		14,912	15,295	14,078	15,717		(411)		(411)		15,306		(394)	(394)	137	11/25/2046	3.C RM
938630-AB-2	Wallo Mortgage Pass-Through Cer W/MU 2006-AR13	03/01/2026	Paydown		27,359	27,359	24,673	26,087		1,272		1,272		27,359				195	10/25/2046	1.A FM
93864A-AB-8	Wallo Mortgage Pass-Through Cer W/MU 2007-0A3	01/01/2026	Paydown		2,746	2,494	2,295	2,607		139		139		2,746				11	04/25/2047	4.C RM
93864A-AB-8	Wallo Mortgage Pass-Through Cer W/MU 2007-0A3	01/01/2026	Paydown		22,879	20,787	18,764	22,190		689		689		22,879				91	04/25/2047	5.B FM
93864A-AB-8	Wallo Mortgage Pass-Through Cer W/MU 2007-0A3	01/23/2026	ALRe Medco - RLJ GA - AAM		163,786	176,796	162,653	184,764		187		187		184,951		(21,165)	(21,165)	1,187	04/25/2047	4.C RM
93864A-AB-8	Wallo Mortgage Pass-Through Cer W/MU 2007-0A3	01/23/2026	ALRe Medco - RLJ GA - AAM		1,364,879	1,473,302	1,329,965	1,572,781		1,543		1,543		1,574,324		(209,445)	(209,445)	9,883	04/25/2047	5.B FM
93864E-AG-5	Wallo Mortgage Pass-Through Cer W/MU 2007-0A5	03/01/2026	Paydown															1	06/25/2047	6. *
93864C-AA-6	Wallo Mortgage Pass-Through Cer W/MU 2007-0A4	03/01/2026	Paydown		65,739	65,739	54,912	54,933		10,805		10,805		65,739				440	05/25/2047	1.A FM
93864C-AG-3	Wallo Mortgage Pass-Through Cer W/MU 2007-0A4	03/01/2026	Paydown															1	05/25/2047	6. *
93864E-AE-4	Wallo Asset-Backed Certificates WME 2007-HE3	03/25/2026	Paydown		8,948	8,948	7,379	7,616		1,331		1,331		8,948				42	05/25/2037	1.A FM
938636-6H-1	Washington Mutual Mortgage Pas W/MAL T 2005-4	03/25/2026	Paydown		20,479	21,725	16,835	17,261		3,665		3,665		20,926		(447)	(447)	156	06/25/2035	1.A FM
938636-6S-7	Washington Mutual Mortgage Pas W/MAL T 2005-4	03/25/2026	Paydown		18,987	21,912	17,940	18,326		2,724		2,724		21,050		(2,063)	(2,063)	163	06/25/2035	1.A FM
938636-6V-4	Washington Mutual Mortgage Pas W/MAL T 2005-4	02/01/2026	Paydown		21,940	24,297	19,764	21,026		2,466		2,466		23,482		(1,552)	(1,552)	219	06/25/2035	1.A FM
938636-6V-4	Washington Mutual Mortgage Pas W/MAL T 2005-4	03/01/2026	Paydown		854	2,009	1,634	1,739		120		120		1,859		(1,005)	(1,005)	28	06/25/2035	1.B FM
938636-K2-8	WASHINGTON MUTUAL MSC MORTGAGE W/MMS 2003-AR4	03/01/2026	Paydown		29,817	29,817	27,710	29,270		548		548		29,817				258	08/25/2033	1.A FM
938636-PC-1	Wallo Mortgage Pass-Through Cer W/MU 2003-AR1	03/01/2026	Paydown		5,352	5,352	4,783	4,940		511		511		5,352				50	03/25/2033	1.A FM
938636-V3-1	Wallo Mortgage Pass-Through Cer W/MU 2005-AR1	03/25/2026	Paydown			7,438	158	158						158		(158)	(158)	28	01/25/2045	1.A FM
938645-JD-6	Washington Mutual Mortgage Pas W/MAL T 2006-AR4	03/01/2026	Paydown		1,313	3,045	1,821			528		528		2,349		(1,036)	(1,036)	12	06/25/2046	2.A FM
93864F-HC-9	Washington Mutual Mortgage Pas W/MAL T 2005-AR1	03/25/2026	Paydown		25,482	25,482	22,093	22,155		3,327		3,327		25,482				79	12/25/2035	1.A FM
93864F-JD-6	Washington Mutual Mortgage Pas W/MAL T 2006-AR1	03/25/2026	Paydown		9,035	11,462	9,850	10,658	1,058	(1,133)		(75)		10,584		(1,549)	(1,549)	70	02/25/2036	6. FM
93864F-KP-6	Washington Mutual Mortgage Pas W/MAL T 2006-1	02/01/2026	Paydown		8,787	9,192	9,021	8,801	2,786	(2,288)		498		9,298		(512)	(512)	54	02/25/2036	3.A FM
93864F-KP-6	Washington Mutual Mortgage Pas W/MAL T 2006-1	03/01/2026	Paydown		1,021	1,103	1,083	1,056	334	(266)		68		1,125		(104)	(104)	16	02/25/2036	3.B FM
93864F-LT-7	Washington Mutual Mortgage Pas W/MAL T 2006-2	03/01/2026	Paydown		15,510	18,983	19,048	19,783		(1,976)		(1,976)		17,807		(2,297)	(2,297)	183	03/25/2036	5.C RM
93864F-WN-9	Washington Mutual Mortgage Pas W/MAL T 2006-AR2	02/01/2026	Paydown		8,100	8,303	7,491	7,921		654		654		8,176		(76)	(76)	30	04/25/2046	2.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
93934F-WN-9	Washington Mutual Mortgage Pas WMLT 2006-AR2 A1A 4.78% 04/25/46	03/01/2026	Paydown		2,029	2,104	1,899	1,906		191	191		2,097		(68)	(68)	18	04/25/2046	2.B FM
93934F-WN-9	Washington Mutual Mortgage Pas WMLT 2006-AR2 A1A 4.78% 04/25/46	03/01/2026	Paydown		43,828	45,034	38,057	43,176		1,314	1,314		44,490		(662)	(662)	211	04/25/2046	4.A FM
93935A-AD-4	Washington Mutual Mortgage Pas WMLT 2006-AR5 4A 4.905% 06/25/46	03/01/2026	Paydown		6,712	8,182	6,611	6,819		683	683		7,501		(789)	(789)	48	06/25/2046	1.A FM
93935A-AD-4	Washington Mutual Mortgage Pas WMLT 2006-AR5 4A 4.905% 06/25/46	03/01/2026	Paydown		9,535	11,623	9,015	10,502		247	247		10,749		(1,214)	(1,214)	68	06/25/2046	2.C FM
93935A-AD-4	Washington Mutual Mortgage Pas WMLT 2006-AR5 4A 4.905% 06/25/46	03/01/2026	Paydown		8,894	10,842	9,968	10,730		(597)	(597)		10,193		(1,240)	(1,240)	63	06/25/2046	5.C FM
93935A-AF-9	Washington Mutual Mortgage Pas WMLT 2006-AR5 5A 4.849% 06/25/46	03/01/2026	Paydown		1,184	1,213	1,064	1,120		91	91		1,211		(27)	(27)	10	06/25/2046	1.A FM
93935A-AF-9	Washington Mutual Mortgage Pas WMLT 2006-AR5 5A 4.849% 06/25/46	02/01/2026	Paydown		1,142	1,171	1,027	1,081		88	88		1,169		(27)	(27)	6	06/25/2046	1.B FM
93935A-AF-9	Washington Mutual Mortgage Pas WMLT 2007-0A1 5A 4.849% 06/25/46	01/01/2026	Paydown		1,097	1,131	992	1,044		53	53		1,097				3	06/25/2046	1.D FM
93935N-AB-0	Washington Mutual Mortgage Pas WMLT 2007-0A1 2A 4.635% 12/25/46	01/01/2026	Paydown		2,936	1,797	1,547	1,941		995	995		2,936				12	12/25/2046	4.C FM
93935N-AB-0	Washington Mutual Mortgage Pas WMLT 2007-0A1 2A 4.635% 12/25/46	01/23/2026	LSW Modco AM		246,335	275,206	237,021	297,323		519	519		297,849		(51,513)	(51,513)	1,895	12/25/2046	4.C FM
93935D-AE-7	CX1 0.00% 01/25/47	03/01/2026	Paydown				1	2	88	(90)	(2)							01/25/2047	6. *
93936M-AA-3	Washington Mutual Mortgage Pas WMLT 2007-0A4 A1A 4.619% 04/25/47	03/01/2026	Paydown		70,006	71,374	64,264	70,983		(578)	(578)		70,006				542	04/25/2047	2.C FM
93936M-AA-3	Washington Mutual Mortgage Backed Se WFHBS 2006-AR19 A1 6.288% 12/25/36	03/01/2026	Paydown		24,117	24,588	23,656	24,848		(731)	(731)		24,117				170	04/25/2047	3.A FM
949789-AA-9	Wells Fargo Mortgage Backed Se WFHBS 2006-AR19 A6 6.288% 12/25/36	03/01/2026	Paydown		48,516	54,029	50,586	51,060		928	928		51,988		(3,472)	(3,472)	563	12/25/2036	1.A FM
949789-AF-8	Wells Fargo Home Equity Asset- WFHET 2007-1 A2 4.213% 03/25/37	03/01/2026	Paydown		51,996	57,904	53,943	54,136		1,542	1,542		55,677		(3,681)	(3,681)	603	12/25/2036	1.A FM
9497EV-AB-1	Wells Fargo Mortgage Backed Se WFHBS 2006-AR12 A5 5.792% 03/25/36	03/25/2026	Paydown		84,576	84,576	83,340	83,928		648	648		84,576				968	03/25/2037	1.A FM
94983J-AG-7	Wells Fargo Mortgage Backed Se WFHBS 2006-AR5 2A1 6.086% 04/25/36	03/01/2026	Paydown		15,847	21,669	20,393	19,983		(1,760)	(1,760)		18,223		(2,376)	(2,376)	208	03/25/2036	1.A FM
94983R-AD-6	Wells Fargo Mortgage Backed Se WFHBS 2006-AR5 2A1 6.086% 04/25/36	03/01/2026	Paydown		14,979	15,032	13,411	13,453		1,534	1,534		14,987		(8)	(8)	205	04/25/2036	1.A FM
94983R-AD-6	Wells Fargo Mortgage Backed Se WFHBS 2006-AR5 2A1 6.086% 04/25/36	03/01/2026	Paydown		31,857	32,096	31,011	32,226		(222)	(222)		32,003		(146)	(146)	442	04/25/2036	1.G FM
94984D-AB-0	Wells Fargo Mortgage Backed Se WFHBS 2006-AR13 A2 6.465% 09/25/36	03/01/2026	Paydown		2,293	2,293	2,138	2,215		78	78		2,293				25	09/25/2036	1.A FM
94984D-AB-0	Wells Fargo Mortgage Backed Se WFHBS 2006-AR13 A2 6.465% 09/25/36	03/01/2026	Paydown		43,609	43,613	41,898	43,905		(293)	(293)		43,612		(3)	(3)	469	09/25/2036	2.C FM
94984G-AA-5	Wells Fargo Mortgage Backed Se WFHBS 2006-AR12 1A1 6.768% 09/25/36	03/01/2026	Paydown		4,720	6,329	5,310	5,555		255	255		5,810		(1,090)	(1,090)	72	09/25/2036	1.A FM
94984M-AAI-6	Wells Fargo Mortgage Backed Se WFHBS 2006-AR14 2A1 6.487% 10/25/36	03/01/2026	Paydown		36,008	37,014	32,343	34,194		2,344	2,344		36,538		(530)	(530)	401	10/25/2036	1.A FM
94984N-AA-0	Wells Fargo Mortgage Backed Se WFHBS 2006-AR16 A1 6.729% 10/25/36	03/01/2026	Paydown		12,768	12,768	11,696	11,480		1,287	1,287		12,768				146	10/25/2036	1.A FM
94984N-AA-0	Wells Fargo Mortgage Backed Se WFHBS 2006-AR16 A1 6.729% 10/25/36	03/01/2026	Paydown		8,466	8,496	8,473	8,948		148	148		8,496				97	10/25/2036	1.C FM
94985A-AA-7	Wells Fargo Mortgage Backed Se WFHBS 2006-AR15 A1 6.771% 10/25/36	03/01/2026	Paydown		55,119	56,602	54,407	53,938		1,908	1,908		55,846		(727)	(727)	374	10/25/2036	2.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
94985A-4B-5	Wells Fargo Mortgage Backed Se IFMBS 2006-AR15 A2 6.771% 10/25/36	Paydown			45,980	47,839	45,984	45,587		1,585		1,585		47,173		(1,183)	(1,183)	319	10/25/2036	2.B FM
94985B-4F-2	Wells Fargo Alternative Loan 2 WIFALT 2007-PA3 3A7 0.250% 07/25/37	Paydown						508	938	(1,446)		(508)						21	07/25/2037	6. *
94985C-BU-3	Wells Fargo Mortgage Backed Se IFMBS 2007-7 A43 4.233% 06/25/37	Paydown			575	693	615	618		20		20		638		(63)	(63)	5	06/25/2037	1.A FM
94985C-CA-6	Wells Fargo Mortgage Backed Se IFMBS 2008-AR1 A49 6.000% 06/25/37	Paydown			4,418	5,327	4,547	4,679		213		213		4,882		(474)	(474)	52	06/25/2037	1.A FM
94985D-4B-0	Wells Fargo Mortgage Backed Se IFMBS 2008-AR1 A2 4.988% 03/25/38	Paydown			29,682	17,138	14,543	13,740	2,218	2,002		4,220		17,960		11,732	11,732	339	03/25/2038	5.B FM
94985D-4B-0	Wells Fargo Mortgage Backed Se IFMBS 2007-AR7 A2 4.988% 03/25/38	Paydown			1,238	2,360	2,002	1,882	305	(939)		(654)		1,238				10	03/25/2038	5.C FM
94988K-AA-4	Wells Fargo Mortgage Backed Se IFMBS 2007-AR7 A1 6.024% 12/28/37	Paydown			30,574	30,960	28,776	29,407		1,167		1,167		30,574				261	12/28/2037	2.A FM
94988K-AA-4	Wells Fargo Mortgage Loan 2010 WIFMLT 2010-RR4 A1 6.024% 12/28/37	Paydown			10,826	11,628	10,808	11,045		545		545		11,590		(764)	(764)	175	12/28/2037	2.B FM
94987F-AJ-5	Wells Fargo Mortgage Backed Se IFMBS 2011-RR2 2A2 5.937% 08/27/35	Paydown			87,981	87,981	80,469	77,826		10,154		10,154		87,981				872	08/27/2035	1.A FM
94987U-AG-8	Wells Fargo Mortgage Loan 2011 WIFMLT 2011-RR3 2A2 5.950% 02/27/36	Paydown			33,234	33,234	30,858	30,670		2,564		2,564		33,234				308	02/27/2036	1.A FM
94987V-AL-5	Wells Fargo Mortgage Loan 2011 WIFMLT 2011-RR3 A5 3.961% 03/27/37	Paydown			20,341	29,041	20,873	17,361		2,128		2,128		19,489		853	853	110	03/27/2037	1.A FM
000000-00-0	Dutch Property Finance 2021-2 DPF 2021-2 A 2.738% 04/28/59	Paydown			1,917,993	1,917,993	1,511,894	1,847,645		21,004		21,004	(320,167)	1,917,993	369,510		369,510	13,579	04/28/2059	1.A FE
12643H-AL-2	CSNC Series 2010-3R Ltd CSNC 2010-3R 2A4 3.981% 12/26/36	Paydown			163,275	163,275	156,343	133,180		6,148		6,148		163,275				1,249	12/26/2036	1.A FM
50723B-AL-7	Launa Sea Funding I Ltd LSECA 2007-1A C 10.564% 04/10/47	Paydown				(282,543)													04/10/2047	6. FE
80382S-AP-3	Sai I Net Interest Margin Notes SALIN 2003-3 A 7.750% 04/27/33	Paydown			588	588	629	629		(41)		(41)		588				7	04/27/2033	1.A FM
80C34S-NG-4	Warrington Residential 2022-1 WARRS 2022-1 A1 3.000% 12/24/56	Paydown			724,239	724,239	710,522	717,485		2,881		2,881	(6,111)	724,239	9,984		9,984	3,777	12/24/2056	1.E FE
68862C-4B-1	Tower Bridge Funding 2022-1 PL TBRBG 2022-1X B 4.727% 12/20/63	Paydown			9,401,021	9,401,021	7,577,721	9,373,945		51,620		51,620	(1,311,505)	9,401,021	1,286,960		1,286,960	107,950	12/20/2063	1.B FE
N215K-AA-6	Dont 2021-1 BV DON1 2021-1 A 2.780%	Paydown			677,497	677,497	559,470	678,341		15,477		15,477	(117,877)	677,497	101,555		101,555	4,675	06/15/2053	1.A FE
00286*-AA-5	Turbin Finance Trust 2025-1 A 4.985%	Paydown			1,034,869	1,034,869	968,641	1,000,121					(31,480)	1,034,869	66,228		66,228	7,043	02/12/2067	1.A PL
00286*-AB-3	Turbin Finance Trust 2025-1 A 5.255%	Paydown			15,016,959	15,016,959	14,055,929	14,512,737					(456,808)	15,016,959	961,030		961,030	108,311	02/12/2067	1.A PL
00286*-AC-1	Turbin Finance Trust 2025-1 A 5.805%	Paydown			1,254,502	1,254,502	1,174,218	1,212,379					(38,161)	1,254,502	80,284		80,284	10,087	02/12/2067	1.C PL
00286*-AD-9	Turbin Finance Trust 2025-1 A 5.955%	Paydown			1,491,824	1,491,824	1,396,353	1,441,733					(45,380)	1,491,824	95,471		95,471	12,333	02/12/2067	1.F PL
00286*-AE-7	Turbin Finance Trust 2025-1 A 6.055%	Paydown			779,812	779,812	729,907	753,828					(23,721)	779,812	49,905		49,905	6,564	02/12/2067	2.B PL
00286*-AF-4	Turbin Finance Trust 2025-1 A 8.055%	Paydown			610,290	610,290	571,233	589,798					(18,565)	610,290	39,056		39,056	6,975	02/12/2067	3.B PL
00286*-AG-2	Turbin Finance Trust 2025-1 A 9.055%	Paydown			305,122	305,122	285,596	294,877					(9,282)	305,122	19,527		19,527	3,947	02/12/2067	4.B PL
10599999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)				374,230,515	335,152,816	370,900,154	337,070,721	121,227	7,504,198		7,625,425	(2,379,057)	382,109,320	3,079,510	(7,878,750)	(4,799,240)	4,692,598	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..07457#-AA-9	Turin Finance Trust 2024-1 A 5.03%	02/04/2026	Paydown		19,054,487	19,054,487	18,142,147	19,044,171			(382,191)		19,054,487	1,284,532		1,284,532	99,987	10/23/2066	1.A Z
..07457#-AA-9	Turin Finance Trust 2024-1 A 5.03%	03/04/2026	Paydown		3,799,830	3,799,830	3,497,555	3,671,452			(67,888)		3,799,830	370,173		370,173	44,531	10/23/2066	1.A PL
10693999999. Subtotal - asset-backed securities - financial asset-backed securities (affiliated) - non-agency residential mortgage-backed securities																			
..05554F-AG-0	BBOMS Mortgage Trust 2023-C22 BBOMS 2023-C22	03/01/2026	Paydown				1,340	1,158			(1,158)						32	11/15/2056	1.A FE
..05554W-AC-4	BBOMS Mortgage Trust 2024-5225 BBOMS 2024-5225	03/01/2026	Paydown				82	54			(54)						4	03/15/2057	1.A FE
..05610M-AE-2	BX Commercial Mortgage Trust 2 BX 2022-CSM0 D	02/17/2026	Paydown		72,500,000	72,500,000	72,049,131	72,484,084			15,916		72,500,000				1,005,439	06/15/2027	1.A
..05610V-AA-0	BSPRT 2023-FL10 Issuer Ltd BSPRT 2023-FL10 A	03/16/2026	Paydown		2,681,305	2,681,305	2,667,898	2,667,898			13,407		2,681,305				16,181	09/15/2035	1.A FE
..060352-AG-6	BANK 2017-BW6 BANK 2017-BW6 C 0.745%	03/01/2026	Paydown				14,967	4,387			(4,387)						668	07/15/2060	1.A FE
..060352-AL-5	BANK 2017-BW6 BANK 2017-BW6 C 3.851%	02/11/2026	ALRe Medco - VIAC GA - AAM		3,167,482	3,303,258	3,303,114	3,299,146			(51)		3,299,096	(131,613)	(131,613)	(131,613)	24,735	07/15/2060	2.B
..065402-BD-0	BANK 2019-BW18 BANK 2019-BW18 XA 10 0.880%	05/15/62	Paydown				3,836	3,003			(3,003)						140	05/15/2062	1.A FE
..06540K-BB-4	BANK 2022-BW44 BANK 2022-BW44 C 5.743%	03/18/2026	ALICW - John Alden Reins Tr		1,153,312	1,200,000	1,193,108				188		1,193,296	(39,984)	(39,984)	(39,984)	14,741	11/15/2055	1.G
..06540V-BH-3	BANK 2019-BW22 BANK 2019-BW22 XA 0.578%	03/01/2026	Paydown				2,436	1,205			(1,205)						56	11/15/2062	1.A FE
..06644V-CC-2	BANKS 2024-51R9 BANKS 2024-51R9 XA 1.028%	08/15/57	Paydown				9,600	7,306			(7,306)						391	08/15/2057	1.A FE
..06650C-AH-5	BANK5 Trust 2025-51R13 BANK5 2025-51R13 XA	03/01/2026	Paydown				459	386			(386)						21	01/15/2058	1.A FE
..07324N-AB-9	Bayview Commercial Asset Trust BAYC 2006-3A	03/25/2026	Paydown		153,374	153,374	123,284	137,163			16,211		153,374				1,089	10/25/2036	3.A FE
..07324S-BP-6	Bayview Commercial Asset Trust BAYC 2005-2A	03/25/2026	Paydown		44,147	44,147	32,614	35,956			8,192		44,147				212	08/25/2035	2.A FE
..07324S-CC-4	Bayview Commercial Asset Trust BAYC 2005-3A	03/25/2026	Paydown		211,467	211,467	202,864	202,443			9,024		211,467				1,478	11/25/2035	2.C FE
..07324S-CS-9	Bayview Commercial Asset Trust BAYC 2005-4A	01/26/2026	Paydown		27,850	27,850	26,612	26,671			1,179		27,850				106	01/25/2036	2.C FE
..07324S-CS-9	Bayview Commercial Asset Trust BAYC 2005-4A	02/11/2026	AAIA SV-HSA HealthEquity Ded S		1,552,241	1,619,534	1,547,544	1,550,966			1,275		1,552,241				9,327	01/25/2036	2.C FE
..07324S-DF-6	Bayview Commercial Asset Trust BAYC 2006-1A	03/25/2026	Paydown		25,003	25,003	23,954	23,942			1,061		25,003				185	04/25/2036	3.B FE
..07324V-AC-3	Bayview Commercial Asset Trust BAYC 2006-2A	03/25/2026	Paydown		15,141	15,141	10,902	12,033			3,109		15,141				196	07/25/2036	2.A FE
..07325B-AC-2	Bayview Commercial Asset Trust BAYC 2006-4A	03/25/2026	Paydown		263,676	263,676	253,048	253,105			10,571		263,676				1,610	12/25/2036	4.A FE
..08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2	03/01/2026	Paydown				700	460			(460)						41	02/15/2051	1.D FE
..08162B-BG-6	Benchmark 2019-B11 Mortgage Tr BMARK 2019-B11	03/01/2026	Paydown				195,318	89,242			(89,242)						84,153	05/15/2032	1.D FE
..08163E-BE-4	Benchmark 2021-B28 Mortgage Tr BMARK 2021-B26	03/01/2026	Paydown				7,396	3,671			(3,671)						163	06/15/2054	1.A FE
..08163W-AB-1	Benchmark 2023-940 Mortgage Tr BMARK 2023-B40	03/01/2026	Paydown		126,201	126,201	123,986	129,235			(3,055)		126,201				1,638	12/15/2056	1.A

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
081915-AC-4	Benchmark 2024-V12 Mortgage Tr BMARK 2024-V12 XA 0.847% 12/15/57	03/01/2026	Paydown				60	50		(50)	(50)						3	12/15/2057	1.A FE
081927-AC-9	Benchmark 2024-V6 Mortgage Tru BMARK 2024-V6 XA 10 1.33% 03/15/57	03/01/2026	Paydown				396	269		(269)	(269)						19	03/15/2057	1.A FE
09661X-A0-0	BMO 2024-528 Mortgage Trust BMO 2024-528 XA 1.020% 12/15/57	03/01/2026	Paydown				436	354		(354)	(354)						20	12/15/2057	1.A FE
12433C-AA-3	BX Commercial Mortgage Trust 2 BX 2024-AIRC A 5.364% 08/15/41	01/15/2026	Paydown		10,341,608	10,341,608	10,315,754	10,315,754		25,854	25,854		10,341,608				48,456	08/15/2041	1.A
125039-AK-3	CD 2017-C08 Mortgage Trust CD 2017-C06 C 4.269% 11/13/50	02/11/2026	AAIA SI-HSA HealthEquity Ded S		1,178,756	1,252,100	1,077,002	1,174,488		4,268	4,268		1,178,756				10,398	11/13/2050	2.A
12515B-AF-5	CD 2019-C08 Mortgage Trust CD 2019-C08 XA 1.376% 06/15/57	03/01/2026	Paydown				5,634	2,581		(2,581)	(2,581)						135	08/15/2057	1.A FE
12515G-AJ-6	CD 2017-C03 Mortgage Trust CD 2017-C03 XA 0.950% 02/10/50	03/01/2026	Paydown				13,561	2,725		(2,725)	(2,725)						723	02/10/2050	1.D FE
12524A-AL-3	CDR Commercial Mortgage Trust CDR 2022-SNA1 D 6.046% 02/15/39	01/29/2026	WELLS FARGO SECURITIES		10,697,484	10,800,000	10,610,325	10,787,972		2,540	2,540		10,790,512		(93,027)	(93,027)	84,219	02/15/2039	2.C FE
12524A-AH-9	CDR Commercial Mortgage Trust CDR 2022-SNA1 E 6.692% 02/15/39	01/29/2026	Deutsche Bank Securities Inc		31,240,625	32,000,000	31,614,752	31,971,254		7,424	7,424		31,978,678		(738,053)	(738,053)	274,001	02/15/2039	3.C FE
12580G-AK-8	COMI 2015-PC1 Mortgage Trust COMI 2015-PC1 C 4.343% 07/10/50	03/01/2026	Paydown		39,724	39,724	38,744	38,858		866	866		39,724				370	07/10/2050	1.A
12590G-AK-8	COMI 2015-PC1 Mortgage Trust COMI 2015-PC1 C 4.343% 07/10/50	01/01/2026	Paydown		18,161	18,161	17,713	17,765		396	396		18,161				67	07/10/2050	1.C
12593Q-BJ-8	COMI 2015-C0E26 Mortgage Trus COMI 2015-0P26 C 4.619% 10/10/48	01/02/2026	ALRe Mlacco - VIAC GA - AMI		2,885,556	3,078,000	2,966,423	2,987,744		152	152		2,987,896		(102,340)	(102,340)	12,226	10/10/2048	1.E
12638H-AG-3	CSAIL 2016-C6 Commercial Mortg CSAIL 2016-C6 XA 1.663% 01/15/49	03/01/2026	Paydown				237,908	6,102		(6,102)	(6,102)						7,071	01/15/2049	1.A FE
149837-AA-4	CBA Commercial Small Balance C CBAC 2006-1A A 4.293% 06/25/38	01/26/2026	Paydown		2,635	2,635	1,491	1,021		1,615	1,615		2,635				11	06/25/2038	5.A FE
149837-AA-4	CBA Commercial Small Balance C CBAC 2006-1A A 4.293% 06/25/38	02/11/2026	ALRe Mlacco - VIAC GA - AMI		496,345	633,898	358,516	245,499		(2,345)	(2,345)		243,154		253,191	253,191	3,321	06/25/2038	5.A FE
17238H-BF-7	Citigroup Commercial Mortgage GCOMT 2019-6C43 CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 XA 0.607% 11/10/52	03/01/2026	Paydown				56,483	27,966		(27,966)	(27,966)						762	11/10/2052	1.A FE
2294ED-AL-7	CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 XA 0.987% 03/15/52	03/01/2026	Paydown				7,435	4,581		(4,581)	(4,581)						316	03/15/2052	1.A FE
34700C-AE-9	FORT CDE 2022-FL3 Issuer LLC FORT 2022-FL3 B 6.422% 02/23/39	02/04/2026	Various		20,448,750	21,000,000	20,826,496	20,978,140		1,333	1,333		20,979,473		(530,723)	(530,723)	169,865	02/23/2039	1.D FE
34700C-AG-4	Fortress C30 Investments I Ltd FORT 2022-FL3 C 6.922% 02/23/39	03/03/2026	Goldman Sachs		10,522,730	12,500,000	12,239,401	12,450,419		6,958	6,958		12,457,377		(1,934,647)	(1,934,647)	172,944	02/23/2039	1.G FE
36251P-AL-8	GS Mortgage Securities Trust 2 GSMS 2016-6S3 C 3.95% 10/10/49	03/23/2026	AMH - AmerUs Group Co.		3,103,688	3,153,000	3,095,671			10,952	10,952		3,106,623		(2,935)	(2,935)	28,401	10/10/2049	1.B
36252P-AK-7	GS Mortgage Securities Trust 2 GSMS 2017-6S5 C 4.299% 03/10/50	03/05/2026	Various		3,740,000	11,000,000	11,242,269	11,028,140		(3,176)	(3,176)		11,024,964		(7,284,964)	(7,284,964)	124,790	03/10/2050	4.C
36252S-AK-5	GS Mortgage Securities Trust 2 GSMS 2019-6338 XA 1.005% 02/10/52	03/01/2026	Paydown				8,471	4,120		(4,120)	(4,120)						264	02/10/2052	1.A FE
36252S-AK-8	GS Mortgage Securities Trust 2 GSMS 2014-6244 B 4.297% 09/10/47	03/01/2026	Paydown		1,748,254	1,748,254	1,671,768	1,637,725		110,528	110,528		1,748,254				19,366	09/10/2047	1.A
36253P-AE-2	GS Mortgage Securities Trust 2 GSMS 2017-6S6 XA 0.993% 05/10/50	03/01/2026	Paydown				12,570	2,839		(2,839)	(2,839)						400	05/10/2050	1.A FE
46590T-AG-0	JPMDB Commercial Mortgage Secu JPMDB 2017-05 XA 0.893% 03/15/50	03/01/2026	Paydown				8,530	1,727		(1,727)	(1,727)						386	03/15/2050	1.D FE
46633J-AK-6	JP Morgan Chase Commercial Mor JPMOC 2019-010 C 3.905% 12/15/47	03/01/2026	Paydown		417	417	419	417					417				10	12/15/2047	1.A

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..46642N-BJ-4	JPMBB Commercial Mortgage Secu JPMBB 2014-C22 B 4.514% 09/15/47	02/11/2026	AAA SV-HS HealthEquity Dea S		2,364,919	2,400,000	2,359,500	2,363,368		1,551	1,551		2,364,919				21,062	09/15/2047	1.A
..46644A-BH-4	JPMBB Commercial Mortgage Secu JPMBB 2015-C27 XA 0.571% 02/15/48	02/01/2026	Paydown				1,627										39	02/15/2048	5.B FE
..46644P-BE-4	JPMBB Commercial Mortgage Secu JPMBB 2015-C29 B 4.118% 05/15/48	02/01/2026	Paydown		411,698	411,698	407,259	407,720		3,977	3,977		411,698				3,456	05/15/2048	1.A
..46645L-BE-6	JPMBB Commercial Mortgage Secu JPMBB 2016-C1 B 4.938% 03/17/49	03/01/2026	Paydown		14,225	14,225	14,002	14,029		196	196		14,225				133	03/17/2049	1.A
..47232X-AA-6	Jefferies Military Housing Tru JMH 2010-SILL A 6.730% 06/10/35	03/10/2026	Redemption	100,000	37,356	37,356	37,801	37,708		(352)	(352)		37,356				420	06/10/2055	1.G FE
..538912-AG-1	LoanCore 2025-QE9 Issuer LLC LNCR 2025-QE9 C 5.873% 08/18/42	02/11/2026	Apollo Global Securities, LLC		3,005,213	3,000,000	3,000,000	3,000,000					3,000,000		5,213	5,213	27,571	08/18/2042	1.G FE
..55283B-AA-3	MF1 2022-FL10 LLC MF1 2022-FL10 A 6.313% 09/17/37	03/17/2026	Paydown		9,769,753	9,769,753	9,720,904	9,769,753					9,769,753				153,229	09/17/2037	1.A FE
..59003M-AG-1	MF1 2025-FL20 LLC MF1 2025-FL20 C 5.830% 08/18/41	01/30/2026	Apollo Global Securities, LLC		298,170	300,000	299,393			(20)	(20)		299,372		(1,202)	(1,202)	827	08/18/2041	1.G FE
..59319C-AG-0	MF1 2022-FL10 LLC MF1 2022-FL10 A 6.313% 02/18/43	03/23/2026	AIH - AmerUs Group Co.		10,633,414	10,670,000	10,670,000	10,670,000					10,670,000		(36,986)	(36,986)	164,631	02/18/2043	1.G FE
..61680U-AS-8	Morgan Stanley Bank of America MSBAM 2015-C23 D 4.208% 07/15/50	03/01/2026	Paydown		1,380,236	1,380,236	1,352,631	1,359,259		20,977	20,977		1,380,236				14,486	07/15/2050	1.A
..61680U-AS-8	Morgan Stanley Bank of America MSBAM 2015-C23 D 4.208% 07/15/50	01/01/2026	Paydown		206,586	206,586	202,454	203,446		3,140	3,140		206,586				725	07/15/2050	1.F
..61690V-BG-1	Morgan Stanley Bank of America MSBAM 2015-C26 B 4.090% 10/15/48	01/01/2026	Paydown		860,359	860,359	847,991	860,359					860,359				2,932	10/15/2048	1.A
..61691A-BQ-5	Morgan Stanley Capital I Trust MSC 2015-LB88 C 4.320% 12/15/48	02/06/2026	Paydown		40,253	40,253	39,552			702	702		40,253					12/15/2048	1.A Z
..61691A-BQ-5	Morgan Stanley Capital I Trust MSC 2015-LB88 C 4.320% 12/15/48	03/01/2026	Paydown		3,187,551	3,187,551	3,131,985			55,566	55,566		3,187,551				11,475	12/15/2048	1.A
..61691Y-BB-6	Morgan Stanley Capital I Trust MSC 2021-L5 C 3.156% 05/15/54	03/18/2026	ALICW - John Alden Reins Tr		2,586,650	3,000,000	2,578,125	2,626,585		12,631	12,631		2,639,216		(52,566)	(52,566)	28,141	05/15/2054	1.D
..61692C-BK-3	Morgan Stanley Capital I Trust MSC 2021-L6 XA 1.144% 06/15/54	03/01/2026	Paydown				245,147	119,407		(119,407)	(119,407)						3,552	06/15/2054	1.A FE
..61765L-AV-6	Morgan Stanley Bank of America MSBAM 2015-C24 C 3.943% 05/15/48	01/01/2026	Paydown		389,815	389,815	379,095	381,881		7,934	7,934		389,815				1,280	05/15/2048	1.A
..61765T-AM-5	Morgan Stanley Bank of America MSBAM 2015-C25 C 4.374% 10/15/48	01/01/2026	Paydown		844,906	844,906	836,721	798,912		45,995	45,995		844,906				3,080	10/15/2048	1.F
..61768H-AK-4	Morgan Stanley Capital I Trust MSC 2019-L2 XA 0.973% 03/15/52	03/01/2026	Paydown				17,876	8,750		(8,750)	(8,750)						553	03/15/2052	1.A FE
..91839W-AG-4	WIC Finance 2025-PV2 LLC WIC 2025-PV2 C 6.888% 05/19/40	03/18/2026	ALICW - Payout Annuities		9,990,478	10,000,000	9,974,996	9,953,995		2,141	2,141		9,956,136		34,342	34,342	227,201	05/19/2040	1.G FE
..92890K-BC-8	WFBBS Commercial Mortgage Trus WFBBS 2014-C22 AS 4.069% 09/15/57	03/01/2026	Paydown		55,563	55,563	53,063	53,480		2,084	2,084		55,563				269	09/15/2057	1.A
..92939F-AX-7	WFBBS Commercial Mortgage Trus WFBBS 2014-C21 B 4.213% 08/15/47	03/01/2026	Paydown		24,388	24,388	23,935	15,638		340	340		24,388				146	08/15/2047	1.A
..94989A-BK-2	Wells Fargo Commercial Mortgage WFCM 2014-LC18 C 4.193% 12/15/47	03/01/2026	Paydown		85,449	85,449	83,887	83,997		1,453	1,453		85,449				523	12/15/2047	1.A
..94989T-BE-0	Wells Fargo Commercial Mortgage WFCM 2015-LC22 C 4.735% 09/15/58	03/01/2026	Paydown		2,389,383	2,389,383	2,208,643	2,352,439		36,945	36,945		2,389,383				9,851	09/15/2058	1.A
..94989Y-BC-6	Wells Fargo Commercial Mortgage WFCM 2016-C32 XA 0.832% 01/15/59	01/01/2026	Paydown				568,261										11,253	01/15/2059	1.A FE
..95000U-BB-3	Wells Fargo Commercial Mortgage WFCM 2016-LC25 C 4.312% 12/15/59	01/02/2026	ALRE Modco - VIAC GA - AMI		2,268,734	2,320,000	2,246,050	2,256,762		209	209		2,256,971		11,763	11,763	8,622	12/15/2059	1.F

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
										10	11	12	13	14						
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..15675F-AE-8		Cerberus Loan Funding XLV LLC CEFB 2024-1A C	01/14/2026	ALRc Modco - VIAC GA - AMI		4,756,446	4,750,000	4,776,334	4,766,084		(1,437)	(1,437)		4,764,647		(8,201)	(8,201)	84,703	04/15/2036	1.0 FE
..156940-AC-2		Cerberus Loan Funding XLIII LL CEFB 2023-4A B		Paydown		17,400,000	17,400,000	17,408,884	17,406,554		(6,554)	(6,554)		17,400,000				516,047	10/15/2035	1.0 FE
..156940-AE-8		Cerberus Loan Funding XLIII LL CEFB 2023-4A C	03/13/2026	Paydown		10,886,000	10,886,000	10,928,546	10,903,858		(7,858)	(7,858)		10,886,000				368,249	10/15/2035	1.0 FE
..381742-AE-5		Golub Capital Partners Cio 42M GOCAP 2019-42M BR 6.871% 07/20/36	01/28/2026	Paydown		59,400,000	59,400,000	59,400,000	59,400,000					59,400,000				1,071,615	01/20/2036	1.0 FE
..381742-AG-0		Golub Capital Partners Cio 46M GOCAP 2019-42M CR 7.871% 01/20/36	01/28/2026	Paydown		55,375,000	55,375,000	55,375,000	55,375,000					55,375,000				1,140,516	01/20/2036	1.0 FE
..38178J-AE-9		Golub Capital Partners ABS Fun GCPAF 2021-2A CR 6.718% 04/20/37	01/02/2026	ACRA RE 2A Surp Lus AMI		9,553,430	9,600,000	9,553,171	9,556,448		110	110		9,556,558		(3,127)	(3,127)	136,940	04/20/2037	1.0 FE
..38178X-AA-1		Golub Capital Partners ABS Fun GCPAF 2021-2A A 2.944% 10/19/29	03/04/2026	Various		838,076	881,571	757,851	858,282		(5,657)	(5,657)		852,636		(14,559)	(14,559)	9,942	10/19/2029	1.0 FE
..38178X-AA-1		Golub Capital Partners CLO 71 GOCAP 2024-71A A 2.944% 10/19/29	01/20/2026	Paydown		702,137	702,137	595,838	675,833		26,304	26,304		702,137				5,167	10/19/2029	1.0 FE
..38179N-AB-0		Golub Capital Partners CLO 71 GOCAP 2024-71A A 5.610% 02/09/37	03/20/2026	Paydown		3,000,000	3,000,000	3,019,500	3,000,000		(1,760)	(1,760)		3,000,000				62,329	02/09/2037	1.0 FE
..38179N-AD-6		Golub Capital Partners CLO 71 GOCAP 2024-71A B 6.260% 02/09/37	03/20/2026	Paydown		15,000,000	15,000,000	15,001,760	10,500,000					15,000,000				346,653	02/09/2037	1.0 FE
..38179N-AF-1		Golub Capital Partners CLO 71 GOCAP 2024-71A C 6.910% 02/09/37	03/20/2026	Paydown		11,000,000	11,000,000	11,000,000	11,000,000					11,000,000				280,178	02/09/2037	1.0 FE
..38179N-AH-7		Golub Capital Partners ABS Fun GCPAF 2024-2A D 8.760% 02/09/37	03/20/2026	Paydown		7,500,000	7,500,000	7,500,000	7,500,000					7,500,000				241,135	02/09/2037	2.0 FE
..38180A-AA-7		Golub Capital Partners CLO 71 GOCAP 2024-71A A1 6.437% 07/25/34	03/13/2026	Various		17,354,050	17,900,000	17,900,000	14,000,000					17,900,000		(545,950)	(545,950)	385,616	07/25/2034	1.0 FE
..43732J-AA-4		Hone Partners of America 2021-HPA 2021-2 B 2.302% 12/17/26	03/01/2026	Paydown		1,190	1,190	1,135	1,156		34	34		1,190				7	12/17/2026	1.0 FE
..671026-AS-1		OPC CLO Ltd OCP 2021-23A DFR 6.418%	01/17/37	Paydown			5,000,000	4,956,874	4,893,467		106,533	106,533		5,000,000				96,414	01/17/2037	2.0 FE
..91663F-AA-3		VPC Synthesis, L.P. A1 6.500% 06/11/28	01/01/2026	Capital Distribution		5,923	5,000,000	5,923	5,923					5,923					06/11/2028	6. PL
..92243R-AA-2		VCP RFL ABS I Ltd VCRRL 2021-1A A 2.152%	03/04/2026	Various		4,505,533	4,844,659	4,536,547	429,269		16,906	16,906		4,592,523		(76,990)	(76,990)	15,402	10/20/2031	1.0 FE
..92243R-AA-2		VCP RFL ABS I Ltd VCRRL 2021-1A A 2.152%	01/20/2031	Paydown		162,276	162,276	147,455	158,166		4,110	4,110		162,276					10/20/2031	1.0 FE
..16491F-AA-4		Monroe Capital Private Credit A 6.469%	03/31/2026	Paydown		3,396,614	3,396,614	3,397,288	3,189,204		2,837	2,837		3,396,614				48,088	04/22/2032	1.0 PL
..000000-00-0		CVC Cordatus Loan Fund XII DAC CORDA 12A DN 5.294% 01/23/32	01/13/2026	Paydown		7,931,509	7,931,509	7,737,380	7,990,693				(253,313)	7,931,509			194,129	94,631	01/23/2032	2.0 FE
..000000-00-0		CVC Cordatus Loan Fund XII DAC CORDA 12A D 5.294% 01/23/32	01/13/2026	Paydown		1,455,621	1,455,621	1,272,673	1,405,076		59,504	59,504		1,455,621			85,683	17,367	01/23/2032	2.0 FE
..000000-00-0		CVC Cordatus Loan Fund XVI DAC CORDA 16A D 6.307% 08/17/32	02/27/2026	Paydown		1,697,919	1,697,819	1,633,555	1,678,735		9,661	9,661		1,697,819			39,873	21,128	06/17/2032	2.0 FE
..000000-00-0		Holland Park CLO DAC HOLPK 1A B2ER 3.634%	02/23/2026	Paydown		11,788,977	11,788,977	12,056,260	11,751,019				326,961	11,788,977		(289,023)	(289,023)	122,969	11/14/2032	1.0 FE
..000000-00-0		Holland Park CLO DAC HOLPK 1A B2ER 4.180%	02/24/2026	Paydown		3,546,530	3,546,530	2,859,934	3,310,408		193,172	193,172		3,546,530			377,628	41,694	11/14/2032	1.0 FE
..000000-00-0		Holland Park CLO DAC HOLPK 1A CRR 6.384%	02/24/2026	Paydown		12,952,453	12,952,453	12,486,423	12,769,253					12,952,453			254,237	235,635	11/14/2032	2.0 FE
..000000-00-0		Holland Park CLO DAC HOLPK 1A CRR 6.384%	02/23/2026	Paydown		3,929,266	3,929,266	3,935,940	3,916,615				149,515	3,929,266		(6,674)	(6,674)	71,402	11/14/2032	2.0 FE
..000000-00-0		Palmer Square European Loan Fd PS1ET 2023-2A CR 4.266% 01/15/33	02/20/2026	Paydown		1,765,059	1,765,059	1,651,655	1,762,653				(110,998)	1,765,059			113,404	26,327	01/15/2033	1.0 FE

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
.000000-00-0	Palmer Square European Loan Fu PSET 2023-2A DR 5.266% 01/15/33	02/19/2026	Paydown		5,883,530	5,883,530	5,505,517	5,875,510					(389,983)	5,883,530	378,013		378,013	108,354	01/15/2033	2.A FE
.000000-00-0	Voya Euro QLO III DAC VOYE 3A B2N 1.900% 04/15/33	03/16/2026	Paydown		6,852,601	6,852,601	6,511,200	7,050,612					(539,412)	6,852,601	341,401		341,401	55,241	04/15/2033	1.C FE
.000000-00-0	Avoca QLO XXI DAC AVOCA 21A C 4.116% 04/15/33	01/15/2026	Paydown		8,731,489	8,731,489	8,213,764	8,804,074		9,178		9,178	(577,777)	8,731,489	496,014		496,014	92,067	04/15/2033	1.D FE
.000000-00-0	Voya Euro QLO III DAC VOYE 3A ON 4.116% 04/15/33	03/16/2026	Paydown		8,223,121	8,223,121	7,913,440	8,460,734					(647,294)	8,223,121	409,681		409,681	144,431	04/15/2033	1.F FE
.000000-00-0	Avoca QLO XXI DAC AVOCA 21A D 5.166% 04/15/33	01/15/2026	Paydown		15,483,841	15,483,841	15,186,126	15,639,013		(10,460)		(10,460)	(481,659)	15,483,841	336,947		336,947	204,813	04/15/2033	2.A FE
.000000-00-0	Voya Euro QLO III DAC VOYE 3A DE 5.166% 04/15/33	03/16/2026	Paydown		5,710,500	5,710,500	4,999,296	5,609,495		245,200		245,200	(438,926)	5,710,500	294,732		294,732	125,912	04/15/2033	2.B FE
.000000-00-0	Voya Euro QLO III DAC VOYE 3A DN 5.166% 04/15/33	03/16/2026	Paydown		6,852,601	6,852,601	6,511,200	7,050,612					(539,412)	6,852,601	341,401		341,401	151,094	04/15/2033	2.B FE
.000000-00-0	CIFE European Funding QLO III CIFE 3A C 4.516% 01/15/34	02/10/2026	Paydown		6,363,290	6,363,290	6,489,283	6,286,795					202,487	6,363,290	(125,992)		(125,992)	92,535	01/15/2034	1.E FE
.000000-00-0	CIFE European Funding QLO III CIFE 3A D 5.616% 01/15/34	02/10/2026	Paydown		6,779,580	6,779,580	6,913,815	6,688,081					215,734	6,779,580	(134,235)		(134,235)	122,618	01/15/2034	2.C FE
.000000-00-0	Marino Park QLO DAC MRPK 1A BR 4.166% 01/16/34	03/06/2026	Paydown		4,062,116	4,062,116	3,745,331	4,107,320		5,037		5,037	(370,842)	4,062,116	320,601		320,601	66,321	01/16/2034	1.F FE
.000000-00-0	Bilbao QLO III DAC BILB 3A BR 3.984% 05/17/34	03/06/2026	Paydown		2,089,088	2,089,088	1,824,657	2,035,119		73,087		73,087	(177,352)	2,089,088	158,234		158,234	26,089	05/17/2034	1.F FE
.000000-00-0	Bilbao QLO III DAC BILB 3A CR 4.984% 05/17/34	03/06/2026	Paydown		4,874,539	4,874,539	4,354,337	4,811,188		113,094		113,094	(424,406)	4,874,539	374,662		374,662	75,888	05/17/2034	2.C FE
.000000-00-0	BBAN European QLO I DAC BBAN 1A CR 4.027% 07/22/34	03/13/2026	Paydown		8,970,211	8,970,211	8,317,416	9,070,797		76,524		76,524	(738,547)	8,970,211	561,436		561,436	143,577	07/22/2034	1.F FE
.000000-00-0	BBAN European QLO I DAC BBAN 1A DR 5.027% 07/22/34	03/13/2026	Paydown		1,059,869	1,059,869	1,022,394	1,076,238		13,390		13,390	(65,391)	1,059,869	35,632		35,632	21,299	07/22/2034	2.C FE
.000000-00-0	AlbaCore EURO QLO I DAC ALBAC 1A CR 4.226% 10/18/34	03/31/2026	Paydown		3,178,162	3,178,162	2,910,668	3,195,997		32,440		32,440	(278,236)	3,178,162	227,961		227,961	60,514	10/18/2034	1.F FE
.000000-00-0	Palmer Square European QLO PLMER 2022-1A D 5.333% 01/21/35	03/13/2026	Paydown		2,055,780	2,055,780	1,944,140	2,104,547		9,826		9,826	(160,463)	2,055,780	101,871		101,871	44,154	01/21/2035	2.C FE
.000000-00-0	Antares Juno Funding Ltd. Antares Juno Warehouse A 6.321% 07/23/36	01/02/2026	Tax Free Exchange		47,837,000	47,837,000	47,837,000	47,837,000						47,837,000				1,466,361	07/23/2036	1.F Z
.000000-00-0	Antares Juno Funding Ltd. Antares Juno Warehouse BBB 7.621% 07/23/36	01/02/2026	Tax Free Exchange		47,837,000	47,837,000	47,837,000	47,837,000						47,837,000				1,747,935	07/23/2036	2.C Z
.000000-00-0	Sona Fios QLO II DAC FIOS 2A D 6.084% 02/15/37	02/17/2026	Paydown		18,372,112	18,372,112	16,628,403	18,214,080					(1,585,677)	18,372,112	1,743,709		1,743,709	289,406	02/15/2037	2.C FE
.000000-00-0	Capital Four QLO VIII DAC CFQUR 7A B1 4.180% 04/25/37	02/19/2026	Paydown		2,353,412	2,353,412	2,164,198	2,350,204					(186,006)	2,353,412	189,214		189,214	31,748	04/25/2037	1.C FE
.000000-00-0	Capital Four QLO VII DAC CFQUR 7A C 4.580% 04/25/37	02/19/2026	Paydown		8,236,942	8,236,942	7,574,692	8,225,714					(651,022)	8,236,942	662,250		662,250	121,680	04/25/2037	1.F FE
.000000-00-0	Capital Four QLO VIII DAC CFQUR 7A D 6.030% 04/25/37	02/19/2026	Paydown		24,122,472	24,122,472	22,183,025	24,089,990					(1,906,564)	24,122,472	1,939,446		1,939,446	468,489	04/25/2037	2.C FE
.000000-00-0	CVC Cordatus Loan Fund XXI DA CORDA 31A B1 4.250% 06/15/37	02/27/2026	Paydown		35,445,072	35,445,072	32,094,144	35,253,058					(3,158,914)	35,445,072	3,350,928		3,350,928	306,009	06/15/2037	1.C FE
.000000-00-0	CVC Cordatus Loan Fund XXI DA CORDA 31A C 4.800% 06/15/37	02/27/2026	Paydown		17,722,536	17,722,536	16,047,072	17,626,529					(1,579,457)	17,722,536	1,675,464		1,675,464	172,972	06/15/2037	1.F FE
.000000-00-0	CVC Cordatus Loan Fund XXI DA CORDA 31A B2 5.650% 06/15/37	02/27/2026	Paydown		6,498,263	6,498,263	5,883,926	6,463,061					(579,134)	6,498,263	614,337		614,337	73,430	06/15/2037	1.C FE
.000000-00-0	CVC Cordatus Loan Fund XXI DA CORDA 31A D 5.900% 06/15/37	02/27/2026	Paydown		18,313,287	18,313,287	16,581,974	18,214,080					(1,632,106)	18,313,287	1,731,313		1,731,313	220,309	06/15/2037	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
.000000-00-0	Marav Clo II DAC MARE 2A B 4.16%	01/30/2026	Paydown		22,518,785	22,518,785	20,464,875	22,326,937				(1,862,062)	22,518,785	2,053,910		2,053,910	274,190	07/15/2037	1.0 FE
.000000-00-0	Ares European Clo XVI DAC ARESE 16A B1R	02/18/2026	Paydown		11,547,344	11,547,344	10,641,763	11,515,999				(874,236)	11,547,344	905,581		905,581	166,686	07/15/2037	1.0 FE
.000000-00-0	Ares European Clo XVI DAC ARESE 16A CR	02/18/2026	Paydown		9,897,724	9,897,724	9,121,511	9,870,866				(749,345)	9,897,724	776,212		776,212	161,769	07/15/2037	1.F FE
.000000-00-0	Marav Clo II DAC MARE 2A C 4.766%	01/30/2026	Paydown		10,666,793	10,666,793	9,693,888	10,575,917				(882,029)	10,666,793	972,905		972,905	148,612	07/15/2037	1.F FE
.000000-00-0	Penta Clo II DAC PENTA 2022-11A DR 5.316%	02/06/2026	Paydown		19,800,225	19,800,225	18,111,829	19,682,958				(1,571,129)	19,800,225	1,688,396		1,688,396	329,741	07/15/2037	2.0 FE
.000000-00-0	Ares European Clo XVI DAC ARESE 16A B2R	02/18/2026	Paydown		2,945,751	2,945,751	2,714,736	2,937,755				(223,019)	2,945,751	231,016		231,016	56,367	07/15/2037	1.0 FE
.000000-00-0	Ares European Clo XVI DAC ARESE 16A DR	02/18/2026	Paydown		2,945,751	2,945,751	2,714,736	2,937,755				(223,019)	2,945,751	231,016		231,016	60,410	07/15/2037	2.0 FE
.000000-00-0	Marav Clo II DAC MARE 2A D 5.96%	01/30/2026	Paydown		17,777,988	17,777,988	16,156,481	17,626,529				(1,470,049)	17,777,988	1,621,508		1,621,508	310,129	07/15/2037	2.0 FE
.000000-00-0	Arbour Clo XIII DAC ARBR 13A B 3.934%	02/17/2026	Paydown		48,004,552	48,004,552	43,853,477	47,591,629				(3,738,152)	48,004,552	4,151,075		4,151,075	492,431	08/15/2038	1.0 FE
.000000-00-0	Arbour Clo XIII DAC ARBR 13A C 4.334%	02/17/2026	Paydown		17,779,464	17,779,464	16,242,029	17,626,529				(1,384,501)	17,779,464	1,537,435		1,537,435	200,556	08/15/2038	1.F FE
.000000-00-0	Arbour Clo XIII DAC ARBR 13A D 5.334%	02/17/2026	Paydown		15,053,279	15,053,279	13,732,551	14,923,795				(1,191,244)	15,053,279	1,320,728		1,320,728	208,274	08/15/2038	2.0 FE
.00110D-AG-3	AG CC Funding I Ltd AGOCC 2021-1A D 5.750%	01/20/2026	ALRE - DFL Trust AMI		9,839,980	10,550,000	10,444,500	10,496,008		492	492		10,496,500		(656,610)	(656,610)	143,231	04/25/2038	1.F FE
.00112A-AE-2	ABPCI Direct Lending Fund CLO ABPCI 2024-17A	02/11/2026	AAIA SV-HSA HealthEquity Ded S		2,440,000	2,440,000	2,440,000	2,440,000					2,440,000				40,577	08/01/2036	1.0 FE
.00119E-AH-7	AGL CLO 23 Ltd AGL 2022-23A D1R 6.118%	03/23/2026	ACRA RE 2A Surplus AMI		2,868,670	3,000,000	2,960,088				(244)	(244)	2,959,844		(90,974)	(90,974)	31,608	04/20/2038	2.A FE
.00119H-AH-0	AGL CLO 1 LTD AGL 2019-1A DRR 6.588%	01/23/2026	Huntington Securities Inc		26,218,125	26,550,000	26,418,445	26,413,662			(4,755)	(4,755)	26,408,907		(190,782)	(190,782)	499,073	10/20/2034	2.0 FE
.00119Y-AG-8	AGL CLO 10 Ltd AGL 2021-10A D 6.834%	02/20/2026	Paydown		12,375,000	12,375,000	12,401,750	12,386,712			(11,712)	(11,712)	12,375,000				308,035	04/15/2034	2.0 FE
.001207-AV-5	AGL CLO 9 LTD AGL 2020-9A DR 7.218%	01/02/2026	ALRe Medco - VIAC GA - AMI		3,010,623	3,000,000	2,956,750	2,976,866		80	80		2,976,937		33,686	33,686	45,946	04/20/2037	2.0 FE
.00121P-AJ-7	AGL CLO 41 Ltd AGL 2025-41A D1 7.316%	03/23/2026	Various		5,989,866	6,000,000	5,990,262	3,000,000		(782)	(782)		5,989,480		386	386	84,270	07/20/2038	2.0 FE
.00192H-AU-1	Ares LXI CLO Ltd ARES 2021-62A DR 6.818%	01/23/2026	Huntington Securities Inc		629,055	630,000	630,000	630,000					630,000		(945)	(945)	11,399	01/25/2034	2.0 FE
.00851W-AS-8	AGL CLO 14 Ltd AGL 2021-14A DR 6.520%	01/26/2026	Bank of America		18,639,063	18,875,000	18,875,000	18,875,000					18,875,000		(235,938)	(235,938)	344,655	12/02/2034	2.0 FE
.01480Z-AB-6	ALESOC Preferred Funding IV Lt ALESC 4A A2	01/30/2026	Paydown		104,521	104,521	99,043	94,002		10,518	10,518		104,521				1,282	07/30/2034	1.A FE
.01480Z-AB-0	ALESOC Preferred Funding V Ltd ALESC 5A A2	01/15/2026	ALRe Medco - VIAC GA - AMI		1,151,811	1,162,933	1,128,381	1,129,293		435	435		1,129,728		22,083	22,083	3,415	12/23/2034	1.A FE
.01448T-AA-3	ALESOC Preferred Funding VI Lt ALESC 6A A1	03/23/2026	Paydown		65,490	65,490	63,174	64,049		1,442	1,442		65,490				723	03/23/2035	1.A FE
.01448X-AA-3	ALESOC Preferred Funding XIII ALESC 13A A2	02/11/2026	AAIA SV-HSA HealthEquity Ded S		2,296,571	2,540,000	2,235,474			1,098	1,098		2,236,571				15,334	09/23/2037	1.B FE
.01448S-AC-9	ALESOC Preferred Funding VII ALESC 8A A1A	03/23/2026	Paydown		14,769	14,769	13,809	14,393		375	375		14,769				159	12/23/2035	1.A FE
.01448C-AA-8	ALESOC Preferred Funding VIII ALESC 8A A1B	03/23/2026	Paydown		15,249	15,249	14,258	14,862		388	388		15,249				165	12/23/2035	1.A FE
.01448C-AB-6	4.329% 12/23/35																		

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..0149T-AC-7	ALES0 Preferred Funding IX Lt L ALESC 9A A2B	01/14/2026	ALRe Medco - VIAC GA - AMI		1,745,088	1,935,000	1,743,718	1,744,340		545	545		1,744,885		154	154	4,963	06/23/2036	1.A FE
..01450A-4B-6	ALES0 Preferred Funding XI Lt L ALESC 11A A2	03/23/2026	Paydown		732,684	732,684	676,011	172,739		50,420	50,420		732,684				8,053	12/23/2036	1.A FE
..01450A-4B-6	ALES0 Preferred Funding XI Lt L ALESC 11A A2	02/11/2026	AAIA SV-H&A HealthEquity Ded S		4,361,318	4,606,988	4,359,482			1,836	1,836		4,361,318				28,132	12/23/2036	1.A FE
..01450D-4B-0	ALES0 Preferred Funding XII L ALESC 12A A1	01/15/2026	Paydown		173,381	173,381	158,427	161,355		12,026	12,026		173,381				1,988	07/15/2037	1.A FE
..01450G-AA-5	Alesco Preferred Funding XVI L ALESC 16A A	03/23/2026	Paydown		58,865	58,865	50,219	51,066		7,769	7,769		58,865				628	03/23/2038	1.C FE
..01450G-AA-5	Alesco Preferred Funding XVII L ALESC 16A A	02/11/2026	AAIA SV-H&A HealthEquity Ded S		20,984,267	23,222,717	20,973,796			10,470	10,470		20,984,267				137,615	03/23/2038	1.C FE
..01450G-4B-3	Alesco Preferred Funding XVI L ALESC 16A B	01/09/2026	ALRe - Sony Life (Block) Trust		4,795,284	6,200,000	4,704,250	4,739,458		1,567	1,567		4,741,024		54,260	54,260	13,839	03/23/2038	1.F FE
..033296-BG-8	B2R 3.006% 07/28/37	02/09/2026	Various		22,800,000	22,800,000	22,800,000	22,800,000					22,800,000				363,626	07/28/2037	1.A FE
..033296-BJ-2	C2R 3.506% 07/28/37	02/09/2026	Paydown		8,600,000	8,600,000	8,600,000	8,600,000					8,600,000				159,971	07/28/2037	1.B FE
..033296-BL-7	Anchorage Credit Funding 1 Ltd ANCHF 2015-1A	02/09/2026	Paydown		11,750,000	11,750,000	11,750,000	11,750,000					11,750,000				324,543	07/28/2037	1.D FE
..03330R-AE-5	Anchorage Capital Cto 28 Ltd ANCHC 2024-28A C	01/20/2026	Paydown		13,500,000	13,500,000	13,655,250	13,539,316		(39,316)	(39,316)		13,500,000				227,163	04/20/2037	1.F FE
..03331F-AA-8	Anchorage Credit Funding 7 Ltd ANCHF 2019-7A	02/11/2026	Paydown		7,164,073	7,164,073	7,099,302	7,115,652		48,421	48,421		7,164,073				95,617	04/25/2037	1.A FE
..03331X-AA-9	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A	01/25/2026	Paydown		644,520	644,520	640,972	644,319		201	201		644,520				14,276	07/25/2037	1.A FE
..03332A-AA-8	Anchorage Credit Funding 10 Lt ANCHF 2020-10A	01/25/2026	Paydown		176,675	176,675	172,601	174,266		2,409	2,409		176,675				1,598	04/25/2038	1.A FE
..03664T-AN-7	Antares CLO 2019-1 LTD ANTR 2019-1A BR	02/06/2026	Paydown		5,400,000	5,400,000	5,400,000	5,400,000					5,400,000				117,730	01/20/2036	1.C FE
..03664T-AQ-0	Antares CLO 2019-1 LTD ANTR 2019-1A CR	02/06/2026	Paydown		6,000,000	6,000,000	6,000,000	6,000,000					6,000,000				147,161	01/20/2036	1.F FE
..03664T-AS-6	Antares CLO 2019-1 LTD ANTR 2019-1A DR	02/06/2026	Paydown		2,900,000	2,900,000	2,900,000	2,900,000					2,900,000				88,689	01/20/2036	2.C FE
..03664X-AG-3	Antares CLO 2024-6 Ltd ANTR 2024-6A C	01/14/2026	ALRe Medco - VIAC GA - AMI		7,438,275	7,500,000	7,521,015	7,515,996		(1,505)	(1,505)		7,514,091		(75,816)	(75,816)	110,905	01/20/2037	1.F FE
..03664X-AJ-7	Antares CLO 2024-6 Ltd ANTR 2024-6A D	01/14/2026	ALRe Medco - VIAC GA - AMI		7,458,345	7,500,000	7,586,003	7,575,732		(3,133)	(3,133)		7,572,598		(114,253)	(114,253)	137,680	01/20/2037	2.C FE
..03767Y-AQ-1	Apides CLO XXI APID 2019-31A DR	02/25/2026	Paydown		2,500,000	2,500,000	2,500,000	2,500,000					2,500,000				66,449	04/15/2031	2.C FE
..03890H-AG-3	Ares Loan Funding IX Ltd ARES 2025-ALF9A	03/23/2026	ACRA RE 2A Surplus AMI		8,671,812	8,700,000	8,699,748	8,698,411		(3,525)	(3,525)		8,694,866		(23,074)	(23,074)	215,435	03/31/2038	1.F FE
..04018F-AG-3	ARES LX CLO LTD ARES 2021-60A D	02/19/2026	Paydown		1,305,000	1,305,000	1,222,870	1,265,668		39,132	39,132		1,305,000				31,147	07/18/2034	2.C FE
..04018X-AJ-8	ARES Loan Funding I Ltd ARES 2021-ALEA D	03/03/2026	Paydown		2,900,000	2,900,000	2,892,170	2,898,347		1,653	1,653		2,900,000				79,361	10/15/2034	2.C FE
..04021W-AJ-7	Ares Loan Funding VIII Ltd ARES 2024-ALF8 D1	03/23/2026	ACRA RE 2A Surplus AMI		493,649	500,000	494,250	490,115		64	64		490,179		3,470	3,470	13,420	01/24/2038	2.C FE
..04941Y-AC-3	Atlas Senior Loan Fund XI Ltd ATLQD 2018-11A	01/26/2026	Paydown		54,870	54,870	54,876	54,861		9	9		54,870				724	07/26/2031	1.A FE
..04943A-4G-4	Atlas Senior Secured Loan Fund ATLQD 2017-8A	01/16/2026	Paydown		2,891,302	2,891,302	2,788,594	2,864,815		26,488	26,488		2,891,302				49,544	01/16/2030	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
										10	11	12	13								14
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..05072N-AE-1		Audax Senior Debt CLO 10 LLC AIDX 2024-10A C	03/23/2026	AMH - Amerus Group Co.		5,274,263	5,300,000	5,300,000	5,300,000						5,300,000		(25,737)	(25,737)	146,196	07/22/2036	1.F FE . . .
..05683N-AG-7		Bain Capital Credit CLO 2021-3 BCC 2021-3A D	01/26/2026	Bank of America		17,856,000	18,000,000	17,905,158	17,902,193		(2,146)		(2,146)		17,900,047		(44,047)	(44,047)	343,185	07/24/2034	2.C FE . . .
..06763H-AG-0		Barings CLO Ltd 2023-IV B4BSN 2023-4A D	02/18/2026	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				28,006	01/20/2037	2.C FE . . .
..08750X-AG-3		Belpage Park CLO Ltd BEHP 2021-1A D	01/26/2026	Huntington Securities Inc		7,992,000	8,000,000	7,965,136	7,980,849		3,960		3,960		7,984,808		7,192	7,192	166,902	10/15/2036	2.C FE . . .
..09629V-AE-3		Bluelountain CLO 2018-2 Ltd BLUBI 2018-2A B	01/23/2026	Bank of America		1,127,779	1,100,000	1,098,625	1,098,625						1,098,625		29,154	29,154	(12,790)	08/15/2031	1.B FE . . .
..10806J-AG-8		Bridge Street CLO II Ltd BR05S 2021-1A B	02/10/2026	Paydown		6,600,000	6,600,000	6,628,935	6,602,983		(2,983)		(2,983)		6,600,000				133,742	07/20/2034	1.F FE . . .
..10806P-AG-4		Bridge Street CLO VI Ltd BR05S 2025-2A C	03/23/2026	ACRA RE 2A Surplus AAM		299,965	300,000	300,000	300,000						300,000		(635)	(635)	5,965	01/15/2039	1.F FE . . .
..10806P-AJ-8		Bridge Street CLO VI Ltd BR05S 2025-2A D1	03/11/2026	Various		7,903,812	8,000,000	8,000,000	8,000,000						8,000,000		(96,188)	(96,188)	139,547	01/15/2039	2.C FE . . .
..125501-BG-9		CIFC Funding 2015-IV Ltd C1FC 2015-4A CR2	01/08/2026	Paydown		4,000,000	4,000,000	3,957,520	3,954,973		45,027		45,027		4,000,000				63,520	04/20/2034	2.C FE . . .
..125723-AU-1		CIFC Funding 2022-V Ltd C1FC 2022-5A DR	03/30/2026	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				105,809	01/16/2037	2.C FE . . .
..12589V-AJ-7		C1fe Funding 2023-III Ltd C1FC 2023-3A D	02/04/2026	Paydown		8,950,000	8,950,000	9,061,875	8,984,348		(34,348)		(34,348)		8,950,000				215,579	01/20/2037	2.C FE . . .
..13876K-WN-1		Canyon Capital CLO 2021-2 Ltd CMVC 2021-2A D	01/23/2026	Huntington Securities Inc		1,750,875	1,750,000	1,741,425	1,733,487		1,945		1,945		1,735,432		15,443	15,443	38,217	04/15/2034	2.C FE . . .
..13877L-W-2		Canyon Capital CLO 2022-2 Ltd CMVC 2022-2A CR	03/23/2026	Various		7,578,836	7,600,000	7,603,354	7,601,494		(2,355)		(2,355)		7,599,138		(20,303)	(20,303)	165,255	04/15/2038	1.E FE . . .
..13877L-BA-3		Canyon Capital CLO 2022-3 Ltd CMIS 2022-3A D1R	03/23/2026	ACRA RE 2A Surplus AAM		2,003,666	2,050,000	2,043,157			(443)		(443)		2,042,714		(39,048)	(39,048)	23,930	04/15/2038	2.A FE . . .
..143111-AU-6		Carlyle US CLO 2021-2 LTD CMIS 2021-2A D1R	02/23/2026	Paydown		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				33,982	04/20/2037	2.B FE . . .
..14316K-BG-8		CARLYLE US CLO 2021-4 LTD CMIS 2021-4A D	01/02/2026	Various		6,308,020	6,300,000	6,215,766	6,192,479		(49)		(49)		6,192,430		115,590	115,590	87,211	04/20/2038	2.C FE . . .
..14316T-AJ-5		CARLYLE US CLO 2022-1 LTD CMIS 2022-1A B	02/09/2026	Paydown		3,595,000	3,595,000	3,573,575	3,581,328		13,672		13,672		3,595,000				78,932	04/20/2034	2.C FE . . .
..14318J-AE-6		Carlyle US CLO 2022-1 Ltd CMIS 2022-1A C	02/25/2026	Paydown		6,800,000	6,800,000	6,800,000	6,800,000						6,800,000				144,024	04/15/2035	1.C FE . . .
..14318J-AG-1		Carlyle US CLO 2022-1 Ltd CMIS 2022-1A D	02/25/2026	Paydown		3,250,000	3,250,000	3,118,450	3,223,370		26,630		26,630		3,250,000				71,837	04/15/2035	1.F FE . . .
..14318J-AJ-5		Carlyle US CLO 2022-1 Ltd CMIS 2022-1A D	02/25/2026	Paydown		3,000,000	3,000,000	2,949,000	2,985,105		14,895		14,895		3,000,000				80,165	04/15/2035	2.C FE . . .
..17150V-AG-2		Churchill Mnsif CIO-III LP CHMIL 2023-3A C	03/11/2026	Paydown		10,000,000	10,000,000	10,193,600	10,094,087		(94,087)		(94,087)		10,000,000				315,875	01/20/2036	1.F FE . . .
..17181D-AG-1		C1FC Funding 2025-III Ltd C1FC 2025-2A D1	03/23/2026	ACRA RE 2A Surplus AAM		8,575,072	8,800,000	8,742,158			(1,462)		(1,462)		8,740,696		(165,624)	(165,624)	101,087	04/15/2038	2.C FE . . .
..25211A-AL-3		Derolf Park CLO Ltd DMUFP 2017-1A DR	10/15/30	Redemption		1,000,000	1,000,000	927,500	959,464		40,536		40,536		1,000,000				21,887	10/15/2030	1.F FE . . .
..25255C-AC-6		Diameter Credit Funding III Lt DCF 2020-3A B	03/05/2026	ALRE Mdoce - VIAC GA - AAM		11,813,957	12,625,000	11,801,459	11,811,963		31,735		31,735		11,843,098		(29,141)	(29,141)	168,228	10/25/2038	1.0 PL . . .
..25255C-AE-2		Diameter Credit Funding III Lt DCF 2020-3A C	01/14/2026	Various		9,441,828	9,900,000	9,439,589	9,469,935		3,014		3,014		9,472,949		(31,121)	(31,121)	98,632	10/25/2038	1.0 PL . . .
..25255N-AH-8		Diameter Capital CLO 4 Ltd DCLO 2022-4A BR	01/30/2026	Paydown		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				503,195	01/15/2037	1.F FE . . .

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
25255N-AI-4	Diameter Capital QLO 4 Ltd DQLO 2022-4A CIR	01/30/2026	Paydown		16,200,000	16,200,000	16,200,000	16,200,000						16,200,000				383,480	01/15/2037	2.B FE
25255N-BA-5	Diameter Capital QLO 4 Ltd DQLO 2022-4A CIR	01/30/2026	Paydown		4,360,000	4,360,000	4,360,000	4,360,000						4,360,000				130,522	01/15/2037	2.C FE
26245X-AU-1	Dryden 86 QLO Ltd DRSLF 2020-86A DR 7.125%	01/23/2026	Huntington Securities Inc		2,800,000	2,800,000	2,780,467	2,791,658		(263)		(263)		2,791,395		8,605	8,605	58,684	07/17/2034	2.C FE
26245X-AU-1	Dryden 86 QLO Ltd DRSLF 2020-86A DR 7.125%	01/02/2026	ACRA RE 2A Surplus AAM		4,198,060	4,200,000	4,037,250	4,150,689						4,150,689		47,371	47,371	65,967	07/17/2034	2.C FE
26246B-AG-4	Dryden 92 QLO Ltd DRSLF 2021-92A D 6.917%	01/23/2026	Huntington Securities Inc		3,215,170	3,220,000	3,146,906	3,206,378		1,690		1,690		3,208,068		7,102	7,102	44,131	11/20/2034	2.C FE
26246K-AQ-5	Dryden 109 QLO Ltd DRSLF 2022-109A CR	03/23/2026	ACRA RE 2A Surplus AAM		2,382,174	2,400,000	2,386,800	2,376,161		(454)		(454)		2,375,707		16,467	16,467	59,430	04/15/2038	1.F FE
26246K-AS-1	Dryden 109 QLO Ltd DRSLF 2022-109A CR	03/11/2026	Various		11,689,109	11,950,000	11,814,011	11,809,205		(9)		(9)		11,809,196		(120,066)	(120,066)	244,098	04/15/2038	2.C FE
26250U-AS-4	BR 5.384% 04/15/29	01/15/2026	Paydown		8,950,000	8,950,000	8,950,072	8,950,000						8,950,000				128,454	04/15/2029	1.A FE
29004F-AG-6	Elmwood QLO 40 Ltd ELM40 2025-3A D1 6.568%	03/23/2026	ACRA RE 2A Surplus AAM		17,860,986	18,000,000	18,000,000	18,000,000						18,000,000		(139,014)	(139,014)	525,724	03/22/2038	2.C FE
29247B-AS-6	Empower QLO 2023-2 Ltd EWPFR 2023-2A CR	03/23/2026	ACRA RE 2A Surplus AAM		1,647,718	1,650,000	1,650,000	1,650,000						1,650,000		(2,282)	(2,282)	41,951	10/15/2038	1.F FE
30191E-AA-3	FDF V Lld FDF 2019-5A A 3.970% 01/25/38	01/25/2026	Paydown		543,726	543,726	529,134	535,964		7,762		7,762		543,726				10,793	01/25/2038	1.A FE
34955J-AE-9	Fortress Credit BSL VI Lld FBSSL 2018-1A BR	01/23/2026	Paydown		3,179,514	3,179,514	3,157,361	3,172,705		6,809		6,809		3,179,514				47,870	07/23/2031	1.A FE
34960N-AS-5	Fortress Credit BSL III Lld FBSSL 2015-1A CR	01/20/2026	Paydown		21,000,000	21,000,000	20,999,811	20,978,633		21,367		21,367		21,000,000				345,938	04/18/2031	1.A FE
34960N-AU-0	Fortress Credit BSL III Lld FBSSL 2015-1A CR	01/20/2026	Paydown		2,196,871	2,196,871	2,194,027	2,195,340		1,531		1,531		2,196,871				42,085	04/18/2031	1.G FE
34960N-AU-6	Fortress Credit BSL III Lld FBSSL 2015-1A	01/18/2026	Paydown		1,746,169	1,746,169	1,731,078	1,731,078		15,090		15,090		1,746,169				12,507	04/18/2031	1.A FE
34961U-AI-0	Fortress Credit Opportunities FCO 2017-9A	01/15/2026	Paydown		4,946,886	4,946,886	4,727,345	4,896,629		50,257		50,257		4,946,886				72,264	10/15/2033	1.A FE
34962U-AJ-7	Fortress Credit Opportunities FCO 2021-15A D	01/02/2026	ALRe Modco - VAC GA - AAM		2,000,400	2,000,000	2,002,720	1,999,608		(8)		(8)		1,999,600		800	800	29,292	04/25/2033	2.C FE
34963D-AS-4	Fortress Credit BSL XII Lld FBSSL 2021-4A D	01/23/2026	Huntington Securities Inc		987,500	1,000,000	913,088	993,657		1,480		1,480		995,137		(7,637)	(7,637)	22,713	10/15/2034	2.C FE
34963U-AG-8	Fortress Credit BSL XIV Lld FBSSL 2021-5A D	01/23/2026	Various		3,960,000	4,000,000	3,999,928	3,998,204		(441)		(441)		3,997,763		(37,763)	(37,763)	85,270	10/23/2034	2.C FE
34964H-AL-9	Fortress Credit BSL XVII Lld FBSSL 2022-1A D	01/23/2026	Various		23,034,500	23,000,000	23,000,000	23,000,000						23,000,000		34,500	34,500	536,064	10/23/2034	2.C FE
34969B-AE-6	Fortress Credit BSL XXIV Lld FBSSL 2025-1A C	03/23/2026	ACRA RE 2A Surplus AAM		7,566,438	7,600,000	7,638,672	7,635,419		(4,383)		(4,383)		7,631,036			(64,598)	191,723	04/20/2038	1.F FE
34993B-AC-8	Fortress Credit BSL XX Lld FBSSL 2023-3A B1	01/23/2026	Paydown		6,100,000	6,100,000	6,100,000	6,100,000						6,100,000				109,275	01/23/2037	1.C FE
34993B-AE-4	Fortress Credit BSL XX Lld FBSSL 2023-3A C	01/23/2026	Paydown		3,400,000	3,400,000	3,400,000	3,400,000						3,400,000				66,990	01/23/2037	1.F FE
38177U-AA-8	Golub Capital Partners ABS Fun GCPAF 2020-1A	03/04/2026	MBC Nikko Capital Markets Ltd.		3,599,072	3,691,356	3,342,373	3,691,356						3,691,356		(92,284)	(92,284)	44,407	01/22/2029	1.E FE
38177U-AA-8	A2 3.208% 01/22/29	01/20/2026	Paydown		1,489,062	1,489,062	1,348,285	1,489,062						1,489,062				11,942	01/22/2029	1.E FE
38178B-AG-6	Golub Capital Partners QLO 37B GOCAP 2017-19RA CR 6.22% 04/20/34	03/11/2026	Paydown															(41,610)	04/20/2034	1.F FE
38178H-AA-6	A2 2.773% 04/20/29	03/04/2026	MBC Nikko Capital Markets Ltd.		148,642	158,130	158,130	158,130						158,130		(9,488)	(9,488)	1,644	04/20/2029	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..38178H-AA-6	Golub Capital Partners ABS Fun GCPHF 2021-1A A2 2.773% 04/20/29	01/20/2026	Paydown		262,426	262,426	262,426	262,426						262,426				1,819	04/20/2029	1.F FE
..38178H-AA-5	Golub Capital Partners ABS Fun GCPHF 2019-1 AR 3.100% 07/20/30	03/04/2026	Various		10,137,459	10,784,331	10,768,783	10,773,325		794		794		10,774,119		(636,659)	(636,659)	125,370	07/20/2030	1.F FE
..38178H-AA-5	Golub Capital Partners ABS Fun GCPHF 2019-1 AR 3.100% 07/20/30	01/20/2026	Paydown		23,279,114	23,279,114	23,245,121	23,254,925		24,189		24,189		23,279,114				180,413	07/20/2030	1.F FE
..38180N-AC-5	Golub Capital Partners Cio 4M1 GOCAP 2019-4A A2R 5.420% 10/21/36	01/14/2026	ALRe Medco - VIAC GA - AAM		4,043,313	4,100,000	4,087,889	4,087,889						4,087,889		(44,575)	(44,575)	54,404	10/21/2036	1.A FE
..38180N-AG-6	Golub Capital Partners Cio 4M1 GOCAP 2019-4A CR 5.970% 10/21/36	01/15/2026	ALRe Medco - VIAC GA - AAM		23,331,200	23,500,000	23,615,620	23,592,450		(6,193)		(6,193)		23,586,257		(255,057)	(255,057)	346,375	10/21/2036	1.F FE
..38180N-AJ-0	Golub Capital Partners Cio 4M1 GOCAP 2019-4A DR 7.520% 10/21/36	03/05/2026	ALRe Medco - VIAC GA - AAM		26,792,062	26,700,000	26,960,859	26,925,082		(40,708)		(40,708)		26,884,374		(92,313)	(92,313)	766,574	10/21/2036	2.C FE
..390556-AS-7	Great Lakes QLO 2015-1 Ltd GRTLK 2015-1A CR 7.994% 10/15/29	01/15/2026	Paydown		979,059	979,059	979,127	979,017		43		43		979,059				20,432	10/15/2029	1.A FE
..39055T-AS-7	Great Lakes QLO 2015-1 Ltd GRTLK 2015-1A BR 6.433% 01/16/30	01/16/2026	Paydown		3,078,352	3,078,352	3,030,846	3,077,933		419		419		3,078,352				52,356	01/16/2030	1.A FE
..39808P-AQ-9	Greywolf QLO V Ltd GLOLF 2015-1A BR 5.930% 01/27/31	01/26/2026	Paydown		5,934,391	5,934,391	5,936,468	5,929,520		4,872		4,872		5,934,391				91,799	01/27/2031	1.B FE
..39808P-AS-5	Greywolf QLO V Ltd GLOLF 2015-1A CR 6.930% 01/27/31	01/26/2026	Paydown		4,720,334	4,720,334	4,703,242	4,713,159		7,175		7,175		4,720,334				84,951	01/27/2031	2.A FE
..40170U-AC-7	Gurgenheim ML QLO 2021-3 Ltd GCF 2021-3A B 5.881% 01/21/34	01/14/2026	ALRe Medco - VIAC GA - AAM		2,992,995	3,000,000	3,000,000	3,000,000						3,000,000		(7,605)	(7,605)	43,078	01/21/2034	1.C FE
..40408X-AG-2	Highbridge Loan Management 3-2 HLM 3A-2014 BR 6.329% 07/18/29	01/20/2026	Paydown		1,557,945	1,557,945	1,541,765	1,551,007		6,338		6,338		1,557,945				26,053	07/18/2029	1.A FE
..43133J-AA-6	Hilldene TrPS Securitization 2 HTR 2019-2A A1 5.677% 05/22/39	02/23/2026	Paydown		541,401	541,401	537,314	540,580		821		821		541,401				8,073	05/22/2039	1.B FE
..43133J-AA-6	Hilldene TrPS Securitization 2 HTR 2019-2A A1 5.677% 05/22/39	02/11/2026	Various		13,255,241	13,227,034	13,257,158	6,625,566		(2,071)		(2,071)		13,251,770		3,472	3,472	134,175	05/22/2039	1.B FE
..44929B-BA-8	US CLQ 2014-2 Ltd CG 2014-2A CR 5.734% 01/15/31	01/23/2026	Various		11,600,878	11,583,503	11,276,761	11,440,418		11,810		11,810		11,452,228		148,650	148,650	200,596	01/15/2031	1.A FE
..44929B-BA-8	US CLQ 2014-2 Ltd CG 2014-2A CR 5.734% 01/15/31	01/15/2026	Paydown		2,904,497	2,904,497	2,827,583	2,868,619		35,878		35,878		2,904,497				44,284	01/15/2031	1.A FE
..48250G-AU-4	KKR QLO 10 Ltd KKR 10 CR 6.136% 09/15/29	03/06/2026	Paydown		7,265,541	7,265,541	7,264,959	7,264,465		1,376		1,376		7,265,541				101,106	09/15/2029	1.A FE
..48250G-AU-4	KKR QLO 10 Ltd KKR 10 CR 7.286% 09/15/29	03/06/2026	Paydown		18,000,000	18,000,000	17,642,605	17,829,975		170,525		170,525		18,000,000				287,060	09/15/2029	1.C FE
..48251B-BC-3	KKR Cio 16 Ltd KKR 16 CR 7.228% 10/20/34	01/02/2026	ACRA RE 2A Surplus AAM		3,225,000	3,225,000	3,192,557	3,223,298		1,701		1,701		3,225,000				49,361	10/20/2034	2.C FE
..48251N-AJ-0	KKR QLO 31 Ltd KKR 31A D 6.728% 04/20/34	01/26/2026	Huntington Securities Inc		2,970,000	3,000,000	2,932,500	2,962,881		3,828		3,828		2,968,708		(16,708)	(16,708)	58,300	04/20/2034	2.C FE
..48251Q-AE-4	KKR Cio 33 Ltd KKR 33A D 7.029% 07/20/34	01/26/2026	Various		9,875,000	10,000,000	9,086,750	9,905,343		(605)		(605)		9,904,737		(29,737)	(29,737)	198,845	07/20/2034	2.C FE
..48251A-AG-3	KKR QLO 36 Ltd KKR 36A D 7.394% 10/15/34	01/26/2026	Various		7,402,500	7,500,000	7,396,399	7,464,364		(231)		(231)		7,464,133		(61,633)	(61,633)	163,352	10/15/2034	2.C FE
..51218Y-AG-1	Lakeside Park QLO Ltd LAKPK 2025-1A C 5.423% 04/15/38	03/23/2026	Various		14,559,626	14,600,000	14,621,912	14,616,421		(4,857)		(4,857)		14,611,564		(51,939)	(51,939)	318,023	04/15/2038	1.F FE
..55817D-AJ-7	Madison Park Funding LXI Ltd MDPK 2025-71A D1 6.271% 04/23/38	03/23/2026	Various		6,159,482	6,300,000	6,250,004	3,107,476		(742)		(742)		6,246,323		(86,841)	(86,841)	72,506	04/23/2038	2.C FE
..55819Q-BQ-9	Madison Park Funding XIX Ltd MDPK 2015-19A DR3 7.919% 01/22/37	02/06/2026	Paydown		1,050,000	1,050,000	1,056,563	1,052,343		(2,343)		(2,343)		1,050,000				25,219	01/22/2037	2.C FE
..55820Y-AH-7	Madison Park Funding XXVII Ltd MDPK 2018-27A D1R 6.518% 04/20/38	01/02/2026	ACRA RE 2A Surplus AAM		1,999,908	2,000,000	2,006,668	2,005,527		(24)		(24)		2,005,503		(5,595)	(5,595)	27,686	04/20/2038	2.C FE
..55852F-AG-3	Magnetite XXI Ltd MAGNE 2021-31A D 6.934% 07/15/34	01/15/2026	Paydown		6,000,000	6,000,000	5,998,250	5,998,265		1,715		1,715		6,000,000				109,881	07/15/2034	2.C FE
..55854N-WN-9	Magnetite XXIII Ltd MAGNE 2019-23A CR 5.980% 01/25/35	02/11/2026	Paydown		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				27,379	01/25/2035	1.F FE
..56807H-AE-8	Marble Point Cio XXIV Ltd MP24 2022-1A B 5.178% 04/20/35	02/04/2026	Paydown		12,150,000	12,150,000	11,550,094	12,006,207		143,793		143,793		12,150,000				213,210	04/20/2035	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..5903F-A6-6	MidOcean Credit QLO XIV Ltd MIDO 2024-14A C 6.32% 04/15/37	03/30/2026	Paydown		3,500,000	3,500,000	3,512,936	3,510,882		(10,882)		(10,882)	3,500,000				104,111	04/15/2037	1.F FE
..5906P-AS-1	Millford Park QLO Ltd MLFPK 2022-1A CR 5.418% 01/20/38	03/23/2026	ACRA RE 2A Surplus AML		746,643	750,000	748,943	748,528		(309)	(309)		748,219		(1,576)	(1,576)	17,797	01/20/2038	1.F FE
..6068H-AA-3	MilcapS Funding XVIII Ltd A1 4.25% 12/26/39	03/26/2026	Paydown		29,621	29,621	27,030	27,575		2,047	2,047		29,621				304	12/26/2039	1.A FE
..6068H-AC-9	MilcapS Funding XVIII Ltd B 4.46% 12/26/39	02/11/2026	AAIA SI-HSA HealthEquity Ded S		2,932,454	3,000,000	2,500,846			1,608	1,608		2,502,454				17,418	12/26/2039	1.C FE
..6413B-AS-8	Neiderger Berman Loan Advisers NEJB 2022-51A DR 6.62% 10/23/36	03/10/2026	Paydown		2,000,000	2,000,000	2,003,000	1,981,448		18,552	18,552		2,000,000				51,726	10/23/2036	2.B FE
..6757A-AL-0	OP QLO 2024-31 Ltd OP 2024-31A D 7.618%	03/10/2026	Paydown		2,170,000	2,170,000	2,176,510	2,171,463		(1,463)	(1,463)		2,170,000				65,946	04/20/2037	2.C FE
..6757Q-AR-2	OP QLO 2019-16 Ltd OP 2019-16A DR 7.061%	01/23/2026	Paydown		7,350,000	7,350,000	6,459,145	6,798,230		551,770	551,770		7,350,000				156,706	04/10/2033	2.C FE
..6759Z-AL-4	Octagon 57 Ltd OCT57 2021-1A D 7.034%	01/23/2026	Paydown		1,251,250	1,250,000	1,232,813	1,247,814		(214)	(214)		1,247,599		3,651	3,651	26,386	10/15/2034	2.C FE
..6759Z-AJ-0	Octagon 59 Ltd OCT59 2022-1A D 7.353%	01/23/2026	Huntington Securities Inc		19,770,000	20,000,000	19,683,640	19,760,616		41,517	41,517		19,802,133		(32,133)	(32,133)	302,072	05/15/2035	2.C FE
..6770Q-AN-8	05/15/35	01/23/2026	Various																
..6770Q-AN-8	04H Credit Funding 14-R Ltd OMC 2023-14RA D1 6.58% 04/20/38	01/02/2026	ACRA RE 2A Surplus AML		4,361,284	4,350,000	4,350,000	4,350,000					4,350,000		11,284	11,284	60,664	04/20/2038	2.C FE
..6912D-AA-9	Owl Rock QLO III Ltd CR 2020-3A AR 5.518%	01/15/2026	ALRe Medco - VIAC GA - AML		9,987,680	10,000,000	10,039,390	10,000,000					10,000,000		(12,320)	(12,320)	138,582	04/20/2036	1.A FE
..6991K-AE-3	Parallel 2021-2 Ltd P4RL 2021-2A B 6.22%	01/29/2026	Paydown		4,000,000	4,000,000	4,000,000	4,000,000					4,000,000				72,814	10/20/2034	1.F FE
..6991K-AE-3	Parallel 2021-2 Ltd P4RL 2021-2A C 7.32%	01/29/2026	Paydown		16,000,000	16,000,000	15,998,725	13,000,000		1,275	1,275		16,000,000				283,271	10/20/2034	2.C FE
..70019H-AJ-3	Park Blue QLO 2025-VII Ltd PBLU 2025-7A D1 6.518% 04/25/38	01/02/2026	ACRA RE 2A Surplus AML		4,484,868	4,500,000	4,500,000	4,500,000					4,500,000		(15,143)	(15,143)	56,179	04/25/2038	2.C FE
..701631-AC-7	Parliament Cio II Ltd P4RL 2021-2A C 6.46% 08/20/32	02/20/2026	Paydown		6,313,945	6,313,945	6,313,945	6,313,945					6,313,945				108,118	08/20/2032	1.E FE
..701631-AD-5	Parliament Cio II Ltd P4RL 2021-2A D 7.61% 08/20/32	03/27/2026	Paydown		11,000,000	11,000,000	11,000,000	11,000,000					11,000,000				249,786	08/20/2032	2.A FE
..720916-AE-5	Pikes Peak QLO 18 PIPK 2025-18A C 5.718%	03/23/2026	ACRA RE 2A Surplus AML		6,647,073	6,660,000	6,660,000	6,660,000					6,660,000		(12,927)	(12,927)	166,585	04/20/2038	1.F FE
..72132H-AQ-2	Pikes Peak Cio 4 PIPK 2019-4A BRR 5.422%	03/02/2026	AEL FIH AML		7,018,165	7,000,000	7,000,000	7,000,000					7,000,000		18,165	18,165	149,652	07/15/2034	1.C FE
..72133L-AT-9	Pikes Peak Cio 12 Ltd PIPK 2023-12A CR 5.468% 04/20/38	03/23/2026	Various		6,967,992	7,000,000	7,001,290	5,000,000		(346)	(346)		7,000,944		(32,952)	(32,952)	112,282	04/20/2038	1.F FE
..7305ZV-AG-0	Point Au Roche Park QLO Ltd P4RPK 2021-1A C 5.829% 07/20/34	02/18/2026	Paydown		1,075,000	1,075,000	1,078,032	1,076,895		(1,895)	(1,895)		1,075,000				21,658	07/20/2034	1.F FE
..7404Z-AA-2	Preferred Term Securities XVII A1 4.378%	06/23/35	Paydown		25,955	25,955	23,459	23,783		2,172	2,172		25,955				283	06/23/2035	1.A FE
..7404Z-AA-5	Preferred Term Securities XIX A1 4.338%	03/23/2026	Paydown		181,340	181,340	165,128	170,109		11,232	11,232		181,340				1,987	12/22/2035	1.A FE
..7404ZJ-AA-1	Preferred Term Securities XXI A1 4.328%	03/05/2026	Various		1,962,226	2,058,147	1,950,153	974,143		1,151	1,151		1,951,236		10,990	10,990	10,390	03/22/2038	1.A FE
..7404ZM-AE-6	Preferred Term Securities XXII PRETSL 22-B1 4.579% 09/22/36	03/23/2026	Paydown		17,441	17,441	13,493	8,606		5,323	5,323		17,441				56	09/22/2036	1.C FE
..7404ZM-AE-6	B1 4.579% 09/22/36	02/11/2026	AAIA SI-HSA HealthEquity Ded S		1,235,090	1,390,159	1,234,662			428	428		1,235,090				9,032	09/22/2036	1.C FE
..7404ZM-AE-6	Preferred Term Securities XXII PRETSL 22-B2 B2 4.579% 09/22/36	03/23/2026	Paydown		12,407	12,407	9,514	6,947		3,939	3,939		12,407				35	09/22/2036	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
										10	11	12	13								14
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74042M-A0-9	B3	Preferred Term Securities XXII PRETSL 22-B3	03/23/2026	Paydown		4,029	4,029	3,250	2,951		1,078	1,078		4,029				3	09/22/2036	1,0 FE
74042Q-AA-5		Preferred Term Securities XXVI A1 4.272%	02/11/2026	AAIA SV-HSA HealthEquity Ded S		5,318,500	5,706,094	5,318,500						5,318,500				33,019	09/22/2037	1, A FE
74042Q-AB-3	A2	Preferred Term Securities XXVI PRETSL 26-A2	03/23/2026	Paydown		18,922	18,922	15,628	15,942		2,980	2,980		18,922				208	09/22/2037	1, B FE
74042Q-AC-1		Preferred Term Securities XXVI B1 4.532%	03/24/2026	Paydown		989	989	732	742		247	247		989				11	09/22/2037	1, F FE
74042Q-AE-7		Preferred Term Securities XXVI MIMCAP 17A B2	03/24/2026	Paydown		298	298	221	225		73	73		298				3	09/22/2037	1, F FE
74042Q-AB-0	A2	Preferred Term Securities XVII PRETSL 18-A2	03/23/2026	Paydown		362,748	362,748	330,287	174,281		26,184	26,184		362,748				4,049	09/23/2035	1, A FE
74043C-AB-3		Preferred Term Securities XXIV A2 4.358%	03/23/2026	Paydown		9,388	9,388	8,296			1,092	1,092		9,388				104	03/22/2037	1, B FE
77340L-AZ-3		Rockford Tower CLO 2022-2 Ltd ROCKT 2022-2A	03/23/2026	ACRA RE 2A Surplus AMI		524,283	525,000	525,000	525,000					525,000		(717)	(717)	13,132	03/20/2038	1, F FE
77341G-AY-6	DR2	Rockford Tower CLO 2019-2 Ltd ROCKT 2019-2A	03/23/2026	ACRA RE 2A Surplus AMI		12,014,808	12,125,000	12,125,000	12,125,000					12,125,000		(110,192)	(110,192)	282,953	08/20/2032	2,0 FE
77588J-AG-1		Romark Credit Funding II Ltd RCF 2021-2A D	02/11/2026	ALRe Medco - VIAC GA - AMI		1,035,316	1,100,000	1,035,684			400	400		1,036,084		(769)	(769)	16,437	10/25/2039	2,0 FE
81881Q-AU-0		Shackleton 2013-III CLO Ltd SHACK 2013-3A BR	01/23/2026	Bank of America		355,795	353,687	354,229	353,694		(131)	(131)		353,563		2,232	2,232	4,466	07/15/2030	1, A FE
81881Q-AU-0		Shackleton 2013-III CLO Ltd SHACK 2013-3A BR	01/15/2026	Paydown		1,436,400	1,436,400	1,438,600	1,436,430		(30)	(30)		1,436,400				20,993	07/15/2030	1, A FE
81883M-AQ-6		Shackleton 2019-XV CLO Ltd SHACK 2019-15A CR	01/23/2026	Bank of America		9,057,545	9,000,000	8,779,158	8,984,252		2,808	2,808		8,987,060		70,485	70,485	125,499	01/15/2032	1, F FE
83012E-AU-2		Sixth Street CLO XVII Ltd SIXST 2021-17A DIR	03/23/2026	ACRA RE 2A Surplus AMI		833,910	875,000	868,438	866,012		(26)	(26)		865,986		(32,076)	(32,076)	24,793	04/17/2038	2,0 FE
83438J-AA-4		Solace CDO 2007-1 Ltd SCOSO 2007-1A A1LA	01/07/2026	Paydown		1,629,761	1,629,761	1,470,447	1,459,753		170,009	170,009		1,629,761				18,564	10/07/2037	1,0 FE
83607E-AC-6		Sound Point CLO V-R LTD SDPT 2014-1RA B	01/23/2026	Bank of America		8,534,205	8,500,000	8,500,000	8,500,000					8,500,000		34,205	34,205	117,348	07/18/2031	1, A FE
83609T-AC-1		Sound Point CLO XVIII Ltd SDPT 2017-4A A2A	01/23/2026	Bank of America		3,904,734	3,889,686	3,812,814	3,889,686					3,889,686		15,047	15,047	50,523	01/21/2031	1, A FE
83609T-AC-1		Sound Point CLO XVIII Ltd SDPT 2017-4A A2A	01/20/2026	Paydown		710,314	710,314	696,276	710,314					710,314				10,067	01/21/2031	1, A FE
83616U-AJ-4		Sound Point CLO XIX Ltd SDPT 2021-1A D	01/23/2026	Huntington Securities Inc		2,475,000	2,500,000	2,092,500	2,201,595		2,326	2,326		2,203,921		271,079	271,079	1,032	04/25/2034	2,0 FE
83616K-AE-7		Sound Point CLO XXXIII Ltd SDPT 2022-1A C	01/23/2026	Bank of America		8,518,342	8,500,000	8,516,992	8,508,906		(3,250)	(3,250)		8,505,656		12,686	12,686	128,441	04/25/2035	1, F FE
85516W-AG-9		Steele Creek CLO 2014-1 Ltd STCR 2014-1RA C	01/23/2026	Various		4,420,437	4,401,567	4,341,683	4,373,570		532	532		4,374,102		46,336	46,336	63,375	04/21/2031	1, A FE
85516W-AG-9		Steele Creek CLO 2014-1 Ltd STCR 2014-1RA C	01/21/2026	Paydown		898,433	898,433	886,209	892,718		5,715	5,715		898,433				13,963	04/21/2031	1, A FE
87267J-AB-9	A2	TruPS Financials Note Securiti FINIS 2018-2A	03/05/2026	Paydown		27,000,000	27,000,000	26,916,667	26,943,413		56,587	56,587		27,000,000				274,226	09/30/2039	1,6 FE
87268R-AA-2		TruPS Financials Note Securiti FINIS 2019-2A	02/27/2026	Paydown		4,179,606	4,179,606	4,129,698	4,128,049		51,557	51,557		4,179,606				69,671	02/28/2039	1,8 FE
87271L-AL-6		TIAA CLO I Ltd TIA 2016-1A BR 5.678%	01/16/2026	Paydown		10,420,000	10,420,000	10,414,790	10,420,000					10,420,000				150,179	07/20/2031	1, A FE
88193M-AG-3	D1	Texas Debt Capital CLO 2025-1 TCIFR 2025-1A	03/23/2026	ACRA RE 2A Surplus AMI		6,549,632	6,700,000	6,656,028			(86)	(86)		6,655,942		(106,310)	(106,310)	64,284	04/24/2038	2,0 FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..88432F-8C-2	THL Credit Wind River 2015-1 C WINDR 2015-1A C1 6.079% 10/20/30	01/23/2026	Bank of America		1,251,476	1,245,000	1,200,336	1,240,946		(146)		(146)		1,240,800		10,676	10,676	18,350	10/20/2030	1.A FE
..88675S-AE-7	Tikehau US CLO 1 Ltd TKO 2021-1A B 5.829%	01/23/2026	Bank of America		3,013,772	3,000,000	3,017,055	3,000,000						3,000,000		13,772	13,772	42,467	01/18/2035	1.C FE
..88676P-AE-2	Tikehau US CLO VI Ltd TKO 2024-1A B 5.518%	01/23/2026	Bank of America		25,239,690	25,100,000	25,100,000	25,100,000						25,100,000		139,690	139,690	329,362	07/18/2037	1.C FE
..88676P-AG-7	Tikehau US CLO VI Ltd TKO 2024-1A C 5.868%	01/23/2026	Bank of America		1,005,760	1,000,000	1,000,000	1,000,000						1,000,000		5,760	5,760	13,919	07/18/2037	1.F FE
..88676P-AJ-1	Tikehau US CLO VI Ltd TKO 2024-1A D1 6.968%	01/23/2026	Bank of America		15,103,064	15,000,000	15,000,000	15,000,000						15,000,000		103,064	103,064	246,372	07/18/2037	2.B FE
..88677F-AE-3	Tikehau US CLO VII Ltd TKO 2025-1A C 5.668%	01/29/2026	Various		20,857,399	20,800,000	20,785,834	20,783,581		(195)		(195)		20,783,386		74,013	74,013	294,900	02/25/2038	1.F FE
..88677F-AG-8	Tikehau US CLO VII Ltd TKO 2025-1A D1 6.788%	01/29/2026	Bank of America		14,457,658	14,400,000	14,400,000	14,400,000						14,400,000		57,658	57,658	242,442	02/25/2038	2.C FE
..89413C-AA-5	Traneza CDO X Ltd TRAP 2006-10A A1 4.251%	01/06/2026	Paydown		1,122	1,122	1,018	1,031		.91		.91		1,122				13	07/06/2041	1.A FE
..89624U-AG-7	Trimaran Cavu 2021-2 Ltd CAVU 2021-2A C 6.305%	02/11/2026	Various		8,500,000	8,500,000	8,540,129	8,513,111		(5,722)		(5,722)		8,507,389		(7,389)	(7,389)	165,256	10/25/2034	1.F FE
..89624U-AG-7	Trimaran Cavu 2021-2 Ltd CAVU 2021-2A C 6.305%	02/11/2026	Paydown		8,500,000	8,500,000	8,476,899	8,497,156		2,844		2,844		8,500,000				165,256	10/25/2034	1.F FE
..89640Y-BG-8	Trinitas CLO VI Ltd TRNTS 2017-6A DR2 7.680%	01/23/2026	Huntington Securities Inc		2,679,750	2,700,000	2,290,080	2,405,640		2,329		2,329		2,407,969		271,781	271,781	54,862	01/25/2034	2.C FE
..89641X-AJ-4	Trinitas CLO XV Ltd TRNTS 2021-15A D 7.681%	01/23/2026	Huntington Securities Inc		10,766,125	10,750,000	10,750,000	10,750,000						10,750,000		16,125	16,125	229,939	04/22/2034	2.C FE
..89708B-AB-9	Tropic CDO V Ltd TRPC 2006-5A A1L2 4.254%	01/15/2026	Paydown		14,771	14,771	13,350	12,797		1,974		1,974		14,771				169	07/15/2036	1.B FE
..89822P-AA-1	TruPS Financials Note Securiti IFINS 2020-1A A1 6.672%	01/15/2026	Paydown		1,610,784	1,610,784	1,600,831	1,615,028		(4,244)		(4,244)		1,610,784				29,499	04/15/2040	1.B FE
..90342B-AA-8	US Capital Funding VI LtdUS C TRAP 2007-12A A1 4.191%	01/12/2026	Paydown		4,667	4,667	4,078	4,159		507		507		4,667				54	07/10/2043	1.C FE
..91331B-AE-1	Unity-Peace Park CLO Ltd UNPK 2022-1A B 5.663%	02/04/2026	Paydown		24,300,000	24,300,000	23,950,658	24,123,411		176,589		176,589		24,300,000				422,808	04/20/2035	1.C FE
..91331B-AG-6	Unity-Peace Park CLO Ltd UNPK 2022-1A C 6.083%	02/04/2026	Paydown		5,000,000	5,000,000	5,014,100	4,997,501		2,499		2,499		5,000,000				92,942	04/20/2035	1.F FE
..92559N-AQ-5	Vibrant CLO XI Ltd V1BR 2019-11A BR 6.279%	03/23/2026	Paydown		8,000,000	8,000,000	7,775,644	7,944,110		55,890		55,890		8,000,000				219,322	07/20/2032	1.B FE
..97816W-AG-4	Wander Lake Park CLO Ltd WLPK 2025-1A D1 6.418%	03/23/2026	Various		15,442,198	15,600,000	15,575,964	7,800,000		314		314		15,574,278		(132,080)	(132,080)	319,108	07/24/2038	2.C FE
..B0C2LG-22-1	AurLun CLO III DAC AQLQ 3A B1R 3.416%	01/16/2026	Paydown		341,349	341,349	264,209	337,029		7,168		7,168	(58,566)	341,349	55,718		55,718	2,984	04/16/2030	1.C FE
..B0C2LG-23-9	AurLun CLO III DAC AQLQ 3A B2R 1.800%	01/16/2026	Paydown		1,080,937	1,080,937	856,548	1,071,672		19,281		19,281	(175,481)	1,080,937	165,466		165,466	9,450	04/16/2030	1.C FE
..B0C2LG-25-4	AurLun CLO III DAC AQLQ 3A B2R 1.800%	01/16/2026	Paydown		2,028,065	2,028,065	1,521,397	1,955,387		83,486		83,486	(287,016)	2,028,065	276,009		276,009	9,126	04/16/2030	1.C FE
..B0C2LJ-UA-8	Harvest CLO XVII DAC HARV 17A DR 5.932%	02/11/2026	Paydown		9,515,201	9,515,201	7,605,717	8,845,956		500,679		500,679	(863,791)	9,515,201	1,032,357		1,032,357	133,879	05/11/2032	2.A FE
..B0C2M2-VQ-0	Voya Euro CLO III DAC V0YE 3A B1 3.666%	03/16/2026	Paydown		1,447,041	1,447,041	1,122,496	1,412,887		62,766		62,766	(245,520)	1,447,041	216,908		216,908	22,634	04/15/2033	1.C FE
..B0C2UJ-BT-0	Henley CLO IV DAC HNLV 4A B2 1.650%	03/13/2026	Paydown		16,121,046	16,121,046	16,829,395	16,440,366		11,320		11,320		16,121,046	(714,578)		(714,578)	103,733	04/25/2034	1.C FE
..B0C2UJ-BL-7	Henley CLO IV DAC HNLV 4A C 4.130%	03/13/2026	Paydown		17,272,549	17,272,549	18,029,691	17,651,891		(25,954)		(25,954)	412,232	17,272,549	(765,620)		(765,620)	275,781	04/25/2034	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..BC02L-BV-5	Henley CLO IV DAC HLY 4A D 5.03% 04/25/34	03/13/2026	Paydown		6,852,601	6,852,601	7,140,877	7,055,292				95,116	6,852,601	(293,064)		(293,064)	133,853	04/25/2034	2.B FE
..BC02F3-UF-4	Griffith Park CLO DAC GRPK 1A AZER 3.624%	02/23/2026	Paydown		8,838,711	8,838,711	6,814,567	8,434,122				(1,387,760)	8,838,711	1,475,591		1,475,591	84,607	11/21/2031	1.A FE
..BC02F3-UL-1	Griffith Park CLO DAC GRPK 1A BRR 4.124%	02/23/2026	Paydown		2,946,237	2,946,237	2,877,256	2,937,721			33	(60,464)	2,946,237	68,946		68,946	32,049	11/21/2031	1.B FE
..BC02F0-SI-3	CVC Cordatus Loan Fund XII DAC CORDA 12A CR	01/13/2026	Paydown		13,986,781	13,986,781	13,521,506	13,990,241			92,466	(371,657)	13,986,781	285,731		285,731	135,114	01/23/2032	1.E FE
..BC02F-VH-8	Madison Park Euro Funding XIII CAD06 13A CR	01/15/2026	Paydown		359,737	359,737	334,736	363,036			65	(28,700)	359,737	25,336		25,336	4,041	01/15/2032	1.E FE
..BC02F-VH-6	Madison Park Euro Funding XIII CAD06 13A DR	01/15/2026	Paydown		4,074,695	4,074,695	3,588,952	3,922,041			178,717	(248,678)	4,074,695	222,615		222,615	56,502	01/15/2032	2.C FE
..BC030R-TJ-2	Vendome Funding CLO 2020-1 DAC VENOM 1A CR	01/20/2026	Paydown		3,783,954	3,783,954	3,805,855	3,813,800			5,269	(8,451)	3,783,954	(26,664)		(26,664)	38,719	07/20/2034	1.F FE
..BC030V-P7-7	Cairn CLO X DAC CRNL 2018-10A CIR 4.016%	02/20/2026	Paydown		10,017,206	10,017,206	10,338,997	9,988,366				350,631	10,017,206	(321,791)		(321,791)	141,613	10/15/2031	1.D FE
..BC030V-P8-5	Cairn CLO X DAC CRNL 2018-10A C2R 2.350%	02/20/2026	Paydown		9,427,959	9,427,959	5,820,326	8,269,028			934,298	(1,442,891)	9,427,959	1,667,523		1,667,523	76,258	10/15/2031	1.D FE
..BC031K-XC-6	Goldentree Loan Management ELP GLME 4A CR	02/18/2026	Paydown		17,674,506	17,674,506	17,736,786	17,626,529				110,257	17,674,506	(62,280)		(62,280)	242,840	07/20/2034	1.F FE
..BC031K-XG-7	Goldentree Loan Management ELP GLME 4A DR	02/17/2026	Paydown		17,776,514	17,776,514	17,736,786	17,626,529				110,257	17,776,514	38,728		38,728	301,669	07/20/2034	2.C FE
..BC0310-03-1	AlbaCore EURO CLO I DAC ALBAC 1A B2R 2.150%	03/31/2026	Paydown		8,321,006	8,321,006	8,485,962	8,460,734				25,229	8,321,006	(164,957)		(164,957)	80,669	10/18/2034	1.C FE
..BC033N-02-8	Palmer Square European CLO PLMER 2022-1A B1	03/13/2026	Paydown		1,142,100	1,142,100	1,085,722	1,175,102				(90,703)	1,142,100	57,701		57,701	17,089	01/21/2035	1.C FE
..BC033X-3V-7	Penta CLO 8 DAC PENTA 2020-8A B1PE 3.806%	03/04/2026	Paydown		3,200,726	3,200,726	2,934,019	3,047,894			150,498	(550,010)	3,200,726	552,345		552,345	47,340	01/15/2034	1.C FE
..BC033X-40-4	Penta CLO 8 DAC PENTA 2020-8A CR 4.166%	03/04/2026	Paydown		12,046,370	12,046,370	11,649,896	12,162,305				(512,409)	12,046,370	386,474		386,474	195,505	01/15/2034	1.F FE
..BC033X-43-8	Penta CLO 8 DAC PENTA 2020-8A DR 5.266%	03/04/2026	Paydown		5,819,502	5,819,502	5,627,969	5,875,510				(247,541)	5,819,502	191,533		191,533	119,346	01/15/2034	2.C FE
..BC0340-0B-8	Logicleane I CLO DAC LOGIC 1A C 4.516%	02/04/2026	Bank of America		8,420,430	8,376,454	8,029,040	8,343,224				(314,184)	8,376,454	347,414	43,976	391,390	118,364	03/15/2035	1.F FE
..BC0340-0F-9	Logicleane I CLO DAC LOGIC 1A D 5.616%	02/06/2026	Bank of America		12,215,340	12,245,955	11,760,847	12,221,060				(460,213)	12,245,955	485,108	(30,615)	454,493	223,222	03/15/2035	2.C FE
..BC0379-WP-0	CVC Cordatus Loan Fund XXIV DA CORDA 24A B2	03/06/2026	Paydown		4,410,297	4,410,297	3,796,436	4,425,201			34,863	(586,150)	4,410,297	536,383		536,383	78,438	10/23/2034	1.C FE
..60159V-AC-2	ALESIO Preferred Funding XIV L ALESC 14X A2	02/11/2026	AAIA SV-RSK Healthcare Dtd S		1,321,663	1,500,000	1,321,030			633			1,321,663				9,056	09/23/2037	1.E FE
..672219-AB-7	Preferred Term Securities XXVI A2 4.342%	03/24/2026	Paydown		9,601	9,601	8,096	8,983			1,218		9,601				106	09/22/2037	1.B FE
..672221-AB-3	Preferred Term Securities XXII PRETS 22-A2	03/23/2026	Paydown		1,554,192	1,554,192	1,286,895	1,329,782			224,430		1,554,192				16,660	09/22/2036	1.A FE
10959999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOS/CBOs/CDOs (unaffiliated)					2,164,091,213	2,176,150,211	2,116,467,645	2,062,189,471		5,537,415	5,537,415	(37,990,006)	2,167,088,230	38,033,991	(2,997,016)	35,036,975	38,046,010	XXX	XXX
..00043*-AA-7	AA Warehouse 21-A 5.455% 08/08/36	02/08/2026	Various		84,640,000	84,640,000	84,562,266	84,562,227			77,773		84,640,000				1,288,230	08/08/2036	1.G PL
..00043*-AB-5	AA Warehouse 21A 5.605% 08/08/36	02/08/2026	Various		12,420,000	12,420,000	12,420,000	12,428,370			(8,370)		12,420,000				201,818	08/08/2036	2.C PL
..59565H-AX-3	Midecap Funding Franchise Finan A 5.350%	02/06/2026	Paydown		103,492,617	103,492,617	103,492,617	103,492,617					103,492,617				850,299	04/14/2033	1.F PL
..59565H-AZ-8	Midecap Funding Franchise Finan C 8.250%	02/06/2026	Paydown		19,920,000	19,920,000	19,920,000	19,920,000					19,920,000				280,205	04/14/2033	3.B PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
5956H-BE-4	Midcap Funding Franchise Finan A 6.480%	02/06/2026	Paydown		21,277,884	21,277,884	21,277,884	21,277,884					21,277,884				153,281	04/14/2033	1.F PL
5956H-BE-9	Midcap Funding Franchise Finan C 9.376%	02/06/2026	Paydown		7,200,000	7,200,000	7,200,000	7,200,000					7,200,000				107,522	04/14/2033	3.B PL
6923N-AC-6	PK ALIFT Loan Funding 7 LP PKAIR 2025-2 B	03/16/2026	Paydown		762,729	762,729	762,704	762,704		25	25		762,729				5,534	03/15/2043	1.C FE
6923N-AD-4	5.028% 03/15/43																		
6923N-AD-4	5.342% 03/15/43	01/30/2026	Apollo Global Securities, LLC		3,592,512	3,605,130	3,605,107	3,605,211		336	336		3,605,548		(13,035)	(13,035)	25,143	03/15/2043	1.F FE
6923N-AD-4	5.342% 03/15/43	03/16/2026	Paydown		1,574,401	1,574,401	1,574,390	1,574,436		(35)	(35)		1,574,401				11,934	03/15/2043	1.F FE
6923N-AE-2	6.02% 03/15/43	03/16/2026	Paydown		220,915	220,915	220,913	220,921		(6)	(6)		220,915				1,917	03/15/2043	2.C FE
6923V-AA-2	5.373% 09/15/39	03/16/2026	Paydown		734,725	734,725	734,725	734,725					734,725				6,238	09/15/2039	1.A FE
6923V-AB-0	5.842% 09/15/39	03/15/2026	Paydown		1,351,559	1,351,559	1,351,544	1,351,582		(22)	(22)		1,351,559				11,833	09/15/2039	1.A FE
6923V-AC-8	6.22% 09/15/39	03/15/2026	Paydown		1,043,359	1,043,359	1,043,336	1,043,218		142	142		1,043,359				9,737	09/15/2039	1.C FE
6923V-AD-6	6.550% 09/15/39	01/30/2026	Apollo Global Securities, LLC		1,078,195	1,049,644	1,049,641	1,049,531		(115)	(115)		1,049,416	28,779	28,779	28,779	8,976	09/15/2039	1.F FE
6923V-AD-6	6.550% 09/15/39	03/15/2026	Paydown		2,400,944	2,400,944	2,400,935	2,400,985		259	259		2,400,944				23,459	09/15/2039	1.F FE
6923V-AE-4	7.492% 09/15/39	03/15/2026	Paydown		1,124,738	1,124,738	1,124,719	1,124,589		149	149		1,124,738				12,628	09/15/2039	2.C FE
6923V-AB-4	5.811% 11/15/42	03/15/2026	Paydown		1,535,065	1,535,065	1,535,036	1,535,060		25	25		1,535,065				11,849	11/15/2042	1.C FE
6923V-AC-2	6.23% 11/15/42	03/15/2026	Paydown		3,172,508	3,172,508	3,172,495	3,172,553		(45)	(45)		3,172,508				26,284	11/15/2042	1.F FE
6923V-AD-0	7.334% 11/15/42	03/15/2026	Paydown		655,472	655,472	655,471	655,490		(18)	(18)		655,472				5,950	11/15/2042	2.C FE
6923V-AD-0	PK ALIFT Loan Funding 6 LP PKAIR 2025-1 D	02/11/2026	AAIA SV-HSA HealthEquity Ded S		4,873,220	4,873,083	4,873,079	4,873,217		3	3		4,873,220				55,594	11/15/2042	2.C FE
6938E-AA-1	5.052% 10/15/39	03/15/2026	Paydown		4,509,998	4,509,998	4,509,991	4,510,622		(624)	(624)		4,509,998				31,212	10/15/2039	1.A FE
6938E-AB-9	5.142% 10/15/39	03/15/2026	Paydown		820,820	820,820	820,795	827,055		(6,235)	(6,235)		820,820				5,782	10/15/2039	1.C FE
6938E-AC-7	5.423% 10/15/39	03/15/2026	Paydown		3,607,998	3,607,998	3,607,926	3,608,468		(470)	(470)		3,607,998				26,948	10/15/2039	1.F FE
6938E-AD-5	6.407% 10/15/39	03/15/2026	Paydown		1,605,559	1,605,559	1,605,547	1,605,832		(272)	(272)		1,605,559				14,092	10/15/2039	2.C FE
6950*-AA-7	AA INFRASTRUCTURE DEBT AID 5.585% 11/01/34	02/02/2026	Paydown		2,376,618	2,376,618	2,362,389	2,376,618					2,376,618				34,721	11/01/2034	1.D PL
6950*-AA-7	AA INFRASTRUCTURE DEBT AID 5.585% 11/01/34	02/06/2026	Paydown		(4)	(4)	(4)	(4)					(4)						
000000-00-0	RRE 19 Loan Management DAC RRIE 19A, B	02/18/2026	Paydown		33,581,562	33,581,562	30,794,165	33,490,405				(2,696,241)	33,581,562	2,787,397	2,787,397	2,787,397	531,384	07/15/2037	1.F FE
000000-00-0	RRE 19 Loan Management DAC RRIE 19A, C1	02/18/2026	Paydown		25,922,609	25,922,609	23,770,934	25,852,243				(2,081,309)	25,922,609	2,151,675	2,151,675	2,151,675	477,643	07/15/2037	2.B FE
000000-00-0	RRE 19 Loan Management DAC RRIE 19A, A2B	02/18/2026	Paydown		7,658,953	7,658,953	7,023,231	7,638,163				(614,932)	7,658,953	635,722	635,722	635,722	142,664	07/15/2037	1.C FE
000000-00-0	RRE 18 Loan Management DAC RRIE 18A, A2A	02/05/2026	Paydown		21,792,908	21,792,908	20,085,554	21,739,986				(1,653,832)	21,792,908	1,707,355	1,707,355	1,707,355	278,487	04/15/2039	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	RRE 18 Loan Management DAC RMIE 18A B 4.566% 04/15/39	02/05/2026	Paydown		42,407,822	42,407,822	39,085,402	42,303,670				(3,219,288)	42,407,822	3,322,420		3,322,420	601,251	04/15/2039	1 F FE
000000-00-0	RRE 18 Loan Management DAC RMIE 18A A2B 5.500% 04/15/39	02/05/2026	Paydown		8,834,963	8,834,963	8,142,792	8,813,265				(670,473)	8,834,963	692,171		692,171	147,054	04/15/2039	1 G FE
000000-00-0	RRE 18 Loan Management DAC RMIE 18A C1 5.566% 04/15/39	02/05/2026	Paydown		19,436,918	19,436,918	17,914,142	19,389,182				(1,475,040)	19,436,918	1,522,776		1,522,776	336,002	04/15/2039	2 B FE
000000-00-0	RRE 19 Loan Management DAC RMIE 19A A2A 4.066% 05/13/65	02/18/2026	Paydown		32,992,412	32,992,412	30,253,916	32,902,854				(2,648,938)	32,992,412	2,738,496		2,738,496	464,829	05/13/2065	1 G FE
74979V-AR-4	RR 5 Ltid FRAM 2018-5A BR 6.172% 07/15/39	02/11/2026	AAIA SV-HSA HealthEquity Ded S		2,400,000	2,400,000	2,400,000	2,400,000					2,400,000				50,391	07/15/2039	1 F FE
74989V-AS-1	RR 12 Ltid FRAM 2020-12A BR3 5.672% 07/15/36	01/30/2026	Paydown		20,640,000	20,640,000	20,640,000	20,640,000					20,640,000				360,226	01/15/2036	1 F FE
74989V-AU-6	RR 28 Ltid FRAM 2024-28FA A2R 5.722%	01/30/2026	Paydown		19,965,000	19,965,000	19,965,000	19,965,000					19,965,000				407,785	01/15/2036	2 G FE
74989V-AC-3	RR 28 Ltid FRAM 2024-28FA C1R 7.122%	03/20/2026	Paydown		33,800,000	33,800,000	33,800,000	33,800,000					33,800,000				858,180	04/15/2037	1 G FE
74989V-AE-9	RR 28 Ltid FRAM 2024-28FA C2R 8.122%	03/20/2026	Paydown		18,400,000	18,400,000	18,400,000	18,400,000					18,400,000				578,802	04/15/2037	2 B FE
74989V-AG-4	RR 28 Ltid FRAM 2024-28FA C2R 8.122%	03/20/2026	Paydown		5,850,000	5,850,000	5,850,000	5,850,000					5,850,000				209,371	04/15/2037	2 G FE
74989V-AJ-8	RR 28 Ltid FRAM 2024-28FA BR 6.122% 04/15/37	03/20/2026	Paydown		31,200,000	31,200,000	31,208,705	25,000,000		(8,705)	(8,705)		31,200,000				846,246	04/15/2037	1 F FE
75000K-AS-6	RR 25 Ltid FRAM 2023-25A BR 5.972% 10/15/37	03/09/2026	Paydown		23,800,000	23,800,000	23,800,000	23,800,000					23,800,000				586,633	10/15/2037	1 F FE
75000K-AU-1	RR 25 Ltid FRAM 2023-25A C1 6.972% 10/15/37	03/09/2026	Paydown		11,480,000	11,480,000	11,480,000	11,480,000					11,480,000				329,203	10/15/2037	2 A FE
75000K-AW-7	RR 25 Ltid FRAM 2023-25A C2 7.772% 10/15/37	03/09/2026	Paydown		1,180,000	1,180,000	1,180,000	1,180,000					1,180,000				37,640	10/15/2037	2 G FE
78103V-AJ-8	RR 42 Ltid FRAM 2025-42A C1AR 6.122% 10/15/40	02/11/2026	AAIA SV-HSA HealthEquity Ded S		13,537,000	13,537,000	13,537,000	13,537,000					13,537,000				198,766	10/15/2040	2 B FE
97989V-9E-4	Woodmont 2019-6 Trust WDMT 2019-6A C1R2 6.684% 07/15/31	01/14/2026	Paydown														(34,641)	07/15/2031	1 F FE
11099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)																			
000000-00-0	Tidewater Auto Receivables Tru TMCAT 2019-A A 8.292% 10/15/27	03/10/2026	Various		660,871,999	660,855,929	645,157,347	654,094,779		53,795	53,795	(15,059,033)	660,856,256	15,558,012	15,744	15,573,756	10,578,902	XXX	XXX
000000-00-0	Tidewater Auto Receivables Tru TMCAT 2019-A B 9.071% 10/15/27	03/10/2026	Various		2,175,800	2,175,800	2,175,800	2,175,800					2,175,800				257,864	10/15/2027	4 A FE
000000-00-0	Tidewater Auto Receivables Tru TMCAT 2019-A C 10.232% 10/15/27	03/10/2026	Various		321,189	321,189	321,189	321,189					321,189					10/15/2027	5 B FE
000000-00-0	BALDU LENDCO EU-1A 3.879% 05/08/30	03/04/2026	Paydown		154,263	154,263	154,263	154,263					154,263					10/15/2027	6 FE
057594-AB-9	Bayview Opportunity Master Fun BVQLN 2025-EDU1 D 5.912% 07/27/48	03/04/2026	Various		34,917,014	34,917,014	34,937,158			69,902	69,902		34,917,014	(90,046)		(90,046)		05/08/2030	1 G FE
07337G-AD-5	Bayview Opportunity Master Fun BVQLN 2025-EDU1 D 5.912% 07/27/48	03/10/2026	Various		5,744,279	5,758,676	5,758,676	2,303,470					5,758,676		(14,397)	(14,397)	53,939	07/27/2048	2 G FE
07337G-AD-5	United Mexican States Senior Unsecured 6.220% 06/20/27	02/25/2026	Paydown		298,710	298,710	298,710	167,615					298,710				1,967	07/27/2048	2 G FE
173074-KZ-7	College Ave Student Loans 2023 CASL 2023-A C 6.083% 05/25/55	02/23/2026	Various		51,000,000	50,000,000	50,430,000	50,232,125		(24,721)	(24,721)		50,207,404		792,596	792,596	535,611	06/20/2027	2 B PL
193938-AD-9	College Ave Student Loans 2023 CASL 2023-A C 6.083% 05/25/55	03/25/2026	Paydown		59,071	59,071	59,042	59,067		14	14		59,071				583	05/25/2055	1 F FE
193938-AE-7	College Ave Student Loans 2023 CASL 2023-A D 6.890% 05/25/55	03/25/2026	Paydown		57,178	57,178	57,145	57,160		17	17		57,178				641	05/25/2055	1 G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..1942K-AJ-5	College Ave Student Loans 2021 CASL 2021-A C	03/25/2026	Paydown		83,267	83,267	75,399	76,758		6,508		6,508		83,267				389	07/25/2051	1 F FE
..1942SA-AE-4	College Ave Student Loans 2021 CASL 2021-B D	03/25/2026	Paydown		96,490	96,490	90,545	90,882		5,609		5,609		96,490				599	06/25/2052	2 B FE
..2553B7-AJ-8	Dividend Solar Loans 2018-2 LL DIV 2018-2 B	03/20/2026	Paydown		49,799	49,799	44,165	44,600		5,199		5,199		49,799				365	12/20/2038	1 F FE
..2553B6-AJ-9	Dividend Solar Loans 2018-1 LL DIV 2018-1 B	03/20/2026	Paydown		64,782	64,782	57,432	49,760		6,792		6,792		64,782				446	07/20/2038	1 F FE
..2928E-AA-6	ERfin Residential Solar Receiv BNFIN 2024-2A	03/20/2026	Paydown		2,523,835	2,523,835	2,477,061	2,478,443		45,392		45,392		2,523,835				27,104	09/20/2055	1 G FE
..29281L-AA-0	ERfin Residential Solar Receiv BNFIN 2024-1A	03/20/2026	Paydown		428,847	428,847	425,835	426,155		2,693		2,693		428,847				4,616	02/20/2055	1 G FE
..3033EE-AJ-4	FFH Issuer Trust 2024-3 FFH 2024-3A A2	03/15/2026	Paydown		1,283,049	1,283,049	1,279,440	1,279,626		3,423		3,423		1,283,049				10,671	11/15/2030	1 F FE
..3156BA-AJ-2	FFH Issuer Trust 2024-1 FFH 2024-1A A2	03/15/2026	Paydown		1,039,543	1,039,543	1,043,279	1,042,950		(3,407)		(3,407)		1,039,543				9,795	02/15/2030	1 F FE
..37187A-AF-1	Genesis Financial Gntfl 20 GFL 2020 A	03/17/2026	Paydown		1,116,967	1,116,967	1,116,967	1,116,967						1,116,967				18,845	01/15/2031	1 G PL
..37187A-AJ-9	Genesis Financial Gntfl 20 GFL 2020 B	03/17/2026	Paydown		236,161	236,161	235,289	236,131		29		29		236,161				4,523	01/15/2031	1 F PL
..37187A-AJ-3	Genesis Financial Gntfl 20 GFL 2020 D	03/17/2026	Paydown		385,127	385,127	385,127	385,127						385,127				8,605	01/15/2031	4 B PL
..37187A-AK-0	Genesis Financial Gntfl 20 GFL 2020 E	03/17/2026	Paydown		152,768	152,768	152,768	152,768						152,768				3,381	01/15/2031	4 C PL
..37187E-AA-4	Genesis GPOC Trust A 9,250% 01/15/31	03/15/2026	Paydown		2,136,860	2,136,860	2,135,189	2,136,860						2,136,860				51,860	01/15/2031	1 A PL
..37187E-AA-4	Genesis GPOC Trust A 9,250% 01/15/31	02/15/2026	Paydown		2,951,285	2,951,285	2,949,977	2,951,285						2,951,285				38,660	01/15/2031	1 B PL
..37187E-AB-2	Genesis GPOC Trust B 10,500% 01/15/31	03/16/2026	Paydown		261,977	261,977	261,977	261,977						261,977				7,310	01/15/2031	1 B PL
..37187E-AB-2	Genesis GPOC Trust B 10,500% 01/15/31	02/17/2026	Paydown		361,824	361,824	361,824	361,824						361,824				5,470	01/15/2031	1 E PL
..37187E-AC-0	Genesis GPOC Trust C 12,000% 01/15/31	03/15/2026	Paydown		374,655	374,655	374,655	374,655						374,655				11,668	01/15/2031	1 F PL
..37187E-AC-0	Genesis GPOC Trust C 12,000% 01/15/31	02/15/2026	Paydown		517,448	517,448	517,448	517,448						517,448				8,702	01/15/2031	2 B PL
..37187E-AJ-8	Genesis GPOC Trust D 14,500% 01/15/31	03/15/2026	Paydown		1,561,888	1,561,888	1,560,741	1,561,888						1,561,888				42,827	01/15/2031	3 C PL
..37187E-AE-6	Genesis GPOC Trust E 17,200% 01/15/31	03/15/2026	Paydown		498,274	498,274	498,274	498,274						498,274				16,130	01/15/2031	4 C PL
..38411L-AA-4	Grace Point Funding III, LLC A 5,911%	02/02/2026	Paydown		1,260,089	1,260,089	1,260,089	1,260,089						1,260,089				19,656	05/01/2029	1 G PL
..463920-AA-6	Island Finance Trust 2025-1 ISLN 2025-1A A	03/02/2026	Various		56,707,031	56,250,000	56,247,497	56,247,299		(20)		(20)		56,247,279		459,752	459,752	776,625	03/19/2035	1 F FE
..465900-AA-0	JG Wentworth XLII LLC HEOR 2018-2A A	03/15/2026	Paydown		135,930	135,930	133,019	133,055		2,876		2,876		135,930				1,000	10/15/2075	1 A FE
..466160-AJ-7	JGPIPT XXIV LLC HEOR 2011-2A B 8,350%	03/15/2026	Paydown		117,675	117,675	117,671	118,114		(439)		(439)		117,675				1,612	09/15/2038	2 B FE
..46616V-AJ-8	JGPIPT XXVI LLC HEOR 2012-2A B 6,770%	03/15/2026	Paydown		143,888	143,888	152,458	90,955		(7,886)		(7,886)		143,888				1,688	10/17/2061	2 A FE
..46617A-AJ-1	JGPIPT XXVII LLC HEOR 2012-3A B 6,170%	03/15/2026	Paydown		22,583	22,583	22,583	22,730		(147)		(147)		22,583				228	09/15/2067	1 G FE
..46617J-AJ-2	JGPIPT XXIX LLC HEOR 2013-2A B 5,680%	03/15/2026	Paydown		23,853	23,853	23,041	23,041		812		812		23,853				198	03/17/2064	2 A FE
..46617L-AA-9	JGPIPT XXX LLC HEOR 2013-3A A 4,080%	03/15/2026	Paydown		21,705	21,705	20,776	21,705		929		929		21,705				118	01/17/2073	1 A FE
..46620J-AA-9	J.G. Wentworth XXXVII LLC HEOR 2017-1A A	03/15/2026	Paydown		70,392	70,392	70,003	65,223		376		376		70,392				422	08/16/2060	1 A FE
..46620J-AA-9	J.G. Wentworth XXXVIII LLC HEOR 2017-1A A	03/11/2026	ANY Medco AMI		1,114,630	1,174,745	1,097,248	1,097,248		667		667		1,097,915		16,714	16,714	7,552	08/16/2060	1 A FE

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
										10	11	12	13								14
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..46620V-AA-2		J.G. Wentworth XXXIX LLC HEUR 2017-2A A 3.530% 09/15/72	03/15/2026	Paydown		137,820	137,820	137,758	137,758		.62	.62		137,820				747	09/15/2072	1.A FE
..46621R-AA-0		J.G. Wentworth XL LLC HEUR 2017-3A A 3.800% 02/15/67	03/15/2026	Paydown		143,948	143,948	142,359	142,364		1,583	1,583		143,948				801	02/15/2067	1.A FE
..46621R-AA-8		J.G. Wentworth XL LLC HEUR 2017-3A B 5.430% 02/15/69	03/15/2026	Paydown		14,225	14,225	14,214	14,214		.11	.11		14,225				113	02/15/2069	1.F FE
..46651T-AA-9		J.G. Wentworth XLI LLC HEUR 2018-1A A 3.740% 10/17/72	03/15/2026	Paydown		349,263	349,263	348,983	349,046		217	217		349,263				2,471	10/17/2072	1.A FE
..46651T-AA-7		J.G. Wentworth XLI LLC HEUR 2018-1A B 4.700% 10/15/74	03/15/2026	Paydown		33,100	33,100	33,100	33,100					33,100				294	10/15/2074	2.A FE
..46657N-AA-6		J.G. WENTWORTH XLX LLC HEUR 2020-F1 A 3.165% 12/15/73	03/15/2026	Paydown		92,224	92,224	92,224	92,224					92,224				384	12/15/2073	1.F FE
..46683*-AA-5		JG Wentworth LXI, LLC 06/1 2025-B A 6.200% 12/15/80	03/18/2026	Tax Free Exchange		33,235,000	33,235,000	33,235,000	33,235,000					33,235,000				610,244	12/15/2080	1.A Z
..46683*-AB-3		12/15/80	03/18/2026	Tax Free Exchange		5,865,000	5,865,000	5,865,000	5,865,000					5,865,000				107,221	12/15/2080	2.B Z
..50200X-AA-8		LCSS Financing 2018-A LLC LCSS 2018-A A 4.700% 12/15/62	03/15/2026	Paydown		266,066	266,066	264,349	264,252		1,814	1,814		266,066				1,518	12/15/2082	1.A FE
..516889-AE-0		Laurel Road Prime Student Loan DRB 2017-C C 3.290% 11/25/42	03/25/2026	Paydown		203,621	203,621	198,450	202,995		626	626		203,621				1,136	11/25/2042	1.A FE
..53000L-AA-0		LIAS Administration Fee Issuer LAFI 2018-1A A 5.96% 07/25/48	01/25/2026	Paydown		392,364	392,364	392,364	392,364					392,364				5,842	07/25/2048	2.C FE
..61945H-AA-0		Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A A 6.120% 08/22/50	03/23/2026	Various		6,946,130	7,042,971	7,041,851	7,042,426		(11)	(11)		7,042,415		(96,284)	(96,284)	112,547	08/22/2050	1.D FE
..61945H-AA-0		6.120% 08/22/50	03/20/2026	Paydown		721,352	721,352	721,237	721,295		.57	.57		721,352				7,300	08/22/2050	1.D FE
..61947B-AB-9		Mosaic Solar Loan Trust 2024-2 MSAIC 2024-2A B 6.300% 04/22/52	03/16/2026	Various		3,542,402	4,359,725	4,272,988	4,273,360		194	194		4,273,554		(731,152)	(731,152)	64,062	04/22/2052	2.C FE
..61947B-AB-9		Mosaic Solar Loan Trust 2024-2 MSAIC 2024-2A B 6.300% 04/22/52	02/20/2026	Paydown		85,143	85,143	83,449	83,456		1,687	1,687		85,143				626	04/22/2052	1.G FE
..6854M-AA-1		6.429% 06/15/32	03/10/2026	Goldman Sachs		2,407,367	2,392,771	2,414,455	2,416,942		(1,621)	(1,621)		2,415,322		(7,955)	(7,955)	36,749	06/15/2032	2.C FE
..6854M-AA-1		6.429% 06/15/32	02/15/2026	Paydown		276,899	276,899	279,409	279,687		(2,797)	(2,797)		276,899				2,205	06/15/2032	2.C FE
..70472X-AB-5		PEAR 2022-1 LLC PEAR 2022-1 A2 7.250% 10/15/34	03/15/2026	Paydown		1,876,668	1,876,668	1,812,111	1,863,189		13,480	13,480		1,876,668				19,721	10/15/2034	1.F FE
..75908A-AD-4		Regional Management Issuance T RMIT 2025-1 D 6.580% 04/17/34	03/02/2026	Various		5,791,195	5,725,000	5,723,859	5,724,412		22	22		5,724,434		66,761	66,761	81,619	04/17/2034	2.C FE
..86805V-AA-5		SunStrong Issuer 2025-A LLC STRONG 2025-A A 6.190% 06/21/55	03/04/2026	Cantor Fitzgerald		19,269,292	19,488,539	19,487,954	19,489,010		(68)	(68)		19,488,942		(219,650)	(219,650)	249,227	06/21/2055	1.D FE
..86805V-AA-5		SunStrong Issuer 2025-A LLC STRONG 2025-A A 6.190% 06/21/55	02/20/2026	Paydown		334,229	334,229	334,219	334,237		(8)	(8)		334,229				2,436	06/21/2055	1.D FE
..868507-AA-1		SutorPark Structured Settlement SPSS 2017-1A A 4.190% 01/15/71	03/15/2026	Paydown		146,252	146,252	145,571	138,990		669	669		146,252				960	01/15/2071	1.A FE
..86857N-AB-4		321 Henderson Receivables I LL HEUR 2006-1A A2 5.560% 03/15/47	03/15/2026	Paydown		90,991	90,991	91,724	91,633		(642)	(642)		90,991				624	03/15/2047	1.A FE
..86857P-AG-8		321 Henderson Receivables LLC HEUR 2005-1A B 5.243% 10/15/55	03/15/2026	Paydown		34,820	34,820	30,360	33,458		1,362	1,362		34,820				230	10/15/2055	1.C FE
..86857V-AA-8		321 Henderson Receivables V LL HEUR 2008-3A A1 8.000% 06/15/45	03/15/2026	Paydown		1,568	1,568	1,730	1,730		(162)	(162)		1,568				20	06/15/2045	1.A FE
..86857X-AB-2		321 Henderson Receivables VI L HEUR 2010-1A B 9.310% 07/15/61	03/15/2026	Paydown		180,914	180,914	206,765	183,842		(2,927)	(2,927)		180,914				2,883	07/15/2061	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	CUSIP Identification	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
										10	11	12	13	14						
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Temporary Impairment Recogn-ized	Total Change in Book/Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..90321E-AB-8		Upgrade Inc UPGH 2025-2 B 5.980% 09/25/47	03/06/2026	Santander US Capital Markets L		..4,996,484	..5,000,000	..4,998,325	..4,997,946		..464	..464		..4,998,410		..(1,926)	..(1,926)	..87,208	09/25/2047	2 B FE
..90945D-AC-4		United Auto Credit Secur Itizat UACST 2024-1 C 7.08% 10/10/29	03/10/2026	Paydown		..1,446,450	..1,446,450	..1,446,295	..1,446,276			..174		..1,446,450				..16,958	10/10/2029	1 A FE
..9153AJ-AB-8		Upgrade Master Pass-Thru Trust UMP 2025-ST2 A 6.110% 06/15/32	03/15/2026	Paydown		..354,669	..354,669	..359,103	..358,758			..(4,089)		..354,669				..3,438	06/15/2032	2 C FE
..9188P-4A-4		Upstart Securitization Trust 2 UPSI 2025-1 A 5.450% 04/20/35	03/20/2026	Paydown		..1,031,977	..1,031,977	..1,027,009	..1,028,338		..3,639	..3,639		..1,031,977				..9,177	04/20/2035	1 G FE
..9408F-AA-8		WAT 2021-A WAT 2021-A A 5.987% 02/18/31	01/15/2026	Various		..5,755,084	..5,755,084	..5,752,846	..5,752,846		..2,238	..2,238		..5,755,084				..28,687	02/18/2031	1 G PL
..94108F-AA-8		WAT 2021-A WAT 2021-A A 5.987% 02/18/31	03/16/2026	Various		..9,781,822	..9,781,822	..9,778,656	..9,778,618		..3,803	..3,803		..9,781,822				..134,023	02/18/2031	2 B PL
..000000-00-0		VB DFR Finance Co VB DFR Finance Co 6.474% 03/15/35	03/18/2026	Various		..157,500,000	..157,500,000	..157,500,000	..157,500,000					..157,500,000				..2,653,687	03/15/2035	2 C Z
..00188M-AB-1		AP Bosphorus Holdings Ltd Ziraat (Bosphorus) DFR Senior 6.286% 12/15/37	02/11/2026	Apollo Global Securities, LLC		..3,489,980	..3,500,000	..3,500,000						..3,500,000		..(20)	..(20)	..15,241	12/15/2037	2 C FE
..05551C-AA-3		Bib Central American Card Recee Senior Unsecured 3.500% 01/07/30	01/05/2026	Various		..783,600	..783,600	..783,600	..783,600					..783,600				..6,704	01/07/2030	1 G FE
..05554T-LG-8		Bbva Global Securities BV A 6.620% 06/17/39	03/11/2026	Various		..131,762,500	..127,000,000	..127,262,500	..120,000,000		..(849)	..(849)		..127,261,651		..4,500,849	..4,500,849	..4,885,560	06/17/2039	1 E FE
..08866T-AB-8		Bib Merchant Voucher Receivabl SEC'D NTS SER 18-1 4.180% 04/07/28	01/07/2026	Redemption		..501,049	..501,049	..501,049	..501,049					..501,049				..5,236	04/07/2028	1 G FE
..173074-KU-8		Republic of Chile Senior Unsecured 5.800% 06/20/27	02/25/2026	Various		..38,880,080	..38,240,000	..38,240,000	..38,240,000					..38,240,000		..650,080	..650,080	..394,287	06/20/2027	1 F PL
..401539-AA-9		Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/28	01/07/2026	Various		..3,884,072	..3,884,072	..3,838,869	..3,871,705		..12,387	..12,387		..3,884,072				..65,544	10/07/2028	3 C FE
..47019P-JD-0		Nebi Dor 20-1 NSB DFR 2020-1 5.250% 09/15/30	03/15/2026	Various		..1,208,236	..1,208,236	..1,208,236	..1,208,236					..1,208,236				..15,858	09/15/2030	2 C FE
..470170-JD-3		Jamaica Merchant Voucher Recel JMWEC-PP 5.625% 01/08/27	01/05/2026	Paydown		..417,486	..417,486	..407,302	..414,456		..3,040	..3,040		..417,486				..5,871	01/08/2027	2 C FE
..BAM119-JN-9		DFS Funding Corp DFS Funding Corp 4.368 12/15/2 8.198% 12/15/27	03/16/2026	Paydown		..2,380,952	..2,380,952	..2,386,071	..2,386,094		..(15,142)	..(15,142)		..2,380,952				..49,361	12/15/2027	3 A FE
..07448E-AA-3		Latitude Australian Auto 10 8.950% 12/19/26	03/19/2026	Various		..19,622,706	..19,622,706	..21,151,241	..18,481,452				..2,669,789	..19,622,706	..(1,528,535)		..(1,528,535)	..411,442	12/19/2026	2 A PL
..000000-00-0		BALDR LENDD BALDR LENDD 3.879% 05/08/30	01/13/2026	Tax Free Exchange		..231,167,531	..231,630,047	..231,932,091				..(184,560)		..231,167,531				..264,279	05/08/2030	1 G Z
..000000-00-0		BALDR LENDD BALDR LENDD 5.580% 05/08/30	01/13/2026	Tax Free Exchange		..21,485,383	..21,486,131	..21,485,383						..21,485,383				..3,725	05/08/2030	1 G Z
..000000-00-0		BALDR LENDD BALDR LENDD 5.592% 05/08/30	01/24/2026	Paydown				..21,485,383										..(44,196)	05/08/2030	1 G Z
..000000-00-0		BALDR LENDD BALDR LENDD 5.592% 05/08/30	01/13/2026	Various		..114,508,151	..114,755,419	..114,729,993	..114,512,546		..(4,395)	..(4,395)		..114,508,151				..254,660	05/08/2030	1 G Z
111999999999 Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)																				
..00076M-AA-8		BHG 2025 Forward Flow A 4.982% 04/29/26	02/27/2026	Paydown		..1,003,886,211	..998,392,348	..1,000,428,030	..694,129,446		..(55,154)	..(55,154)		..998,470,843	..(1,618,581)	..5,415,368	..3,796,787	..12,510,610	04/29/2036	XXX
..037980-AA-7		Aqua Assetco Finance Trust 202 AFT 2022-A A 5.772% 07/21/46	03/01/2026	Paydown		..1,158,535	..1,158,535	..1,143,507	..1,148,081		..10,453	..10,453		..1,158,535				..10,817	07/21/2046	1 A PL
..037980-AB-5		Aqua Assetco Finance Trust 202 AFT 2022-A B 6.438% 07/21/46	03/17/2026	Paydown		..806,997	..806,997	..801,811	..803,731		..3,265	..3,265		..806,997				..8,404	07/21/2046	1 C PL
..037980-AC-3		Aqua Assetco Finance Trust 202 AFT 2022-A C 7.819% 07/21/46	03/01/2026	Paydown		..737,917	..737,917	..733,119	..734,940		..3,577	..3,577		..737,917				..9,333	07/21/2046	2 C PL
..037983-AA-1		Aqua Assetco Borrower Trust C A1 5.330% 04/08/55	03/12/2026	Paydown		..7,678,701	..7,678,701	..7,678,701	..6,957,882					..7,678,701				..63,866	04/08/2055	1 A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..037983-4B-9	Aqua AsseCo Borrower Trust C A2 5.600%	01/10/2026	Paydown															(6,742)	04/08/2055	1.A PL
..037983-4B-9	Aqua AsseCo Borrower Trust C A2 5.600%	03/12/2026	Paydown		4,810,450	4,810,450	4,810,450	4,358,379						4,810,450				42,602	04/08/2055	1.A FE
..037983-4C-7	Aqua AsseCo Borrower Trust C B 6.070%	02/12/2026	Paydown		1,150,554	1,150,554	1,150,554	1,069,815						1,150,554				8,118	04/08/2055	1.C FE
..037983-4C-7	Aqua AsseCo Borrower Trust C B 6.070%	03/12/2026	Paydown		665,373	665,373	665,373	575,457						665,373				9,344	04/08/2055	1.C PL
..037983-4D-5	Aqua AsseCo Borrower Trust C C 6.760%	02/12/2026	Paydown		1,039,304	1,039,304	1,039,304	966,372						1,039,304				8,081	04/08/2055	1.G PL
..037983-4D-5	Aqua AsseCo Borrower Trust C C 6.760%	03/12/2026	Paydown		601,037	601,037	601,037	519,815						601,037				9,320	04/08/2055	1.G Z
..03841S-4C-9	Aqua AsseCo Alt Trust II A-2 5.800%	01/12/2026	Paydown		780,902	780,902	780,475	780,187		715			715	780,902				3,771	11/12/2055	1.C Z
..03841S-4D-7	Aqua AsseCo Alt Trust II C 7.080% 11/12/55	01/12/2026	Paydown		724,272	724,272	723,531	723,250		1,021			1,021	724,272				3,704	11/12/2055	1.F Z
..03841S-4E-5	Aqua AsseCo Alt Trust II A A0FIT 2021-A C 3.140% 07/17/46	01/12/2026	Paydown		448,572	448,572	447,790	447,658		914			914	448,572				2,647	11/12/2055	2.B Z
..03842L-4C-1	Aqua Finance Trust 2021-A A0FIT 2021-A C 3.140% 07/17/46	03/17/2026	Paydown		386,272	386,272	321,571	343,612		42,660			42,660	386,272				1,926	07/17/2046	2.C FE
..03843F-4B-7	Aqua AsseCo Borrower Trust F A2 6.280%	03/12/2026	Paydown		5,558,746	5,558,746	5,558,746	5,558,746						5,558,746				58,066	03/13/2049	1.A PL
..03843F-4C-5	Aqua AsseCo Borrower Trust F B 6.880%	03/12/2026	Paydown		1,116,500	1,116,500	1,116,500	1,116,500						1,116,500				12,777	03/13/2049	1.E PL
..03843F-4D-3	Aqua AsseCo Borrower Trust F C 8.890%	03/12/2026	Paydown		1,102,247	1,102,247	1,102,247	1,102,247						1,102,247				16,299	03/13/2049	2.A PL
..03844A-4C-5	Aqua Borrower Trust L A2 5.700% 07/12/56	03/12/2026	Paydown		2,903,883	2,903,883	2,903,962	2,903,917		(34)			(34)	2,903,883				26,811	07/12/2056	1.C Z
..03844A-4D-3	Aqua Borrower Trust L B 6.060% 01/12/56	03/12/2026	Paydown		2,693,296	2,693,296	2,693,296	2,693,296						2,693,296				26,437	07/12/2056	1.F Z
..03844A-4E-1	Aqua AsseCo Borrower Trust D A2 6.850%	03/12/2026	Paydown		1,790,482	1,790,482	1,790,482	1,790,482						1,790,482				19,576	07/12/2056	2.B Z
..03844C-4B-3	Aqua AsseCo Borrower Trust D B 7.350%	03/17/2026	Paydown		417,707	417,707	417,707	417,707						417,707				4,469	12/17/2044	1.D Z
..03844C-4D-9	Aqua AsseCo Borrower Trust D B 7.350%	03/17/2026	Paydown		138,557	138,557	138,557	138,557						138,557				2,225	12/17/2044	1.G Z
..03844C-4E-7	Aqua AsseCo Borrower Trust D C 9.200%	03/17/2026	Paydown		83,134	83,134	83,134	83,134						83,134				1,657	12/17/2044	2.B Z
..04941*-4A-2	Atlas Securitized Products Fun ATLAS Funding 1 A1A 5.165% 05/25/63	02/20/2026	Redemption		447,497,768	447,497,768	446,987,670	447,001,366		496,402			496,402	447,497,768				2,245,208	05/25/2063	1.C PL
..04941*-4C-8	Atlas Securitized Products Fun ATLAS Funding 1 A1B 5.165% 05/25/63	02/20/2026	Redemption		447,497,768	447,497,768	447,317,870	447,315,646		182,121			182,121	447,497,768				2,245,209	05/25/2063	1.F PL
..64035S-4B-5	AFX 1.320% 04/20/62	03/20/2026	Paydown		349,377	349,377	314,221	329,495		19,881			19,881	349,377				748	04/20/2062	1.A FE
..71680E-8C-9	Petros PACE Finance LLC A 3.638% 07/31/57	03/30/2026	Paydown		4,689,335	4,689,335	4,776,537	4,750,543		(61,208)			(61,208)	4,689,335				41,407	07/31/2057	1.C PL
..71680E-8D-7	Petros PACE Finance LLC B 4.446% 07/31/57	03/30/2026	Paydown		86,131	86,131	89,788	89,013		(2,882)			(2,882)	86,131				920	07/31/2057	2.B PL
..71680E-8E-5	Petros PACE Finance LLC A 4.616% 07/31/57	03/30/2026	Paydown		1,579,592	1,579,592	1,618,071	1,609,843		(30,250)			(30,250)	1,579,592				18,228	07/31/2057	1.C PL
..71680E-8F-2	Petros PACE Finance LLC B 5.416% 07/31/57	03/30/2026	Paydown		29,013	29,013	30,246	30,001		(988)			(988)	29,013				393	07/31/2057	2.B PL
..71680E-8H-5	Petros PACE Finance LLC A 5.092% 07/31/57	03/31/2026	Paydown		1,066,975	1,066,975	1,112,351	1,100,980		(34,005)			(34,005)	1,066,975				14,201	07/31/2057	1.C PL
..71680E-8J-3	Petros PACE Finance LLC B 6.120% 07/31/57	03/31/2026	Paydown		19,765	19,765	20,606	20,377		(612)			(612)	19,765				302	07/31/2057	2.B PL
11299999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)				955,779,224	955,779,224	953,340,741	951,746,245		2,534,476			2,534,476	955,779,224				5,023,334	XXX	XXX
..000000-00-0	VINTAGE IX A AB LLC A 6.196% 10/18/30	07/30/2026	Tax Free Exchange		100	100	100	(757,742)						100					10/18/2030	1.F Z
..00624*-AA-7	Ardran A 6.442% 06/17/30	03/30/2026	Paydown		2,115,390	2,115,390	2,115,390	2,115,390						2,115,390				8,555	06/17/2030	1.G PL
..92748*-AA-8	VINTAGE IX B AB LLC B 6.332% 10/18/30	07/01/2026	Paydown		45,926,405	45,926,405	45,757,108	45,739,145		186,950			186,950	45,926,405					10/18/2030	1.G PL
..92748*-AC-4	VINTAGE IX B AB LLC B 6.316% 10/18/30	07/01/2026	Paydown		18,290,190	18,290,190	18,304,805	18,289,816		20,375			20,375	18,290,190					10/18/2030	1.G PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21		
									10	11	12	13								14	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..92748B-AA-0	VINTAGE IX A AB LLC A 6.196% 10/18/30	01/05/2026	Paydown		4,987,554	4,987,554	4,970,637	4,876,963		110,991		110,991		4,987,554				83,955	10/18/2030	1.F PL	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..92748B-AC-6	VINTAGE IX A AB LLC A 6.196% 10/18/30	01/05/2026	Paydown		1,536,913	1,536,913	1,536,756	1,536,756	.....	158	.....	158	.....	1,536,913	.....	.....	.....	25,832	10/18/2030	1.F PL	
..68292B-AA-9	Southern Palm Company A 6.936% 09/15/34	03/02/2026	Paydown		1,705,486	1,705,486	1,705,486	1,620,975	.....	1,705,486	.....	1,705,486	.....	1,705,486	.....	.....	.....	1,368	09/15/2034	1.G Z	
..68292B-AA-9	Southern Palm Company A 6.936% 09/15/34	01/07/2026	Redemption	100.0000	47,212	47,212	47,212	47,212	.....	.....	.....	.....	.....	47,212	.....	.....	.....	210	09/15/2034	1.G Z	
..60904J-AB-4	BC Partners Fund XI BC Partners Fund XI 3.880% 02/25/26	02/25/2026	Maturity		18,276,190	18,276,190	18,167,285	18,216,263	.....	.....	.....	.....	(48,978)	18,276,190	.....	.....	.....	395,724	02/25/2026	1.G Z	
..92749B-AA-1	VINTAGE IX B2 AB LP B2 6.296% 10/18/30	01/05/2026	Paydown		3,044,366	3,044,366	3,034,064	2,976,903	.....	67,563	.....	67,563	.....	3,044,366	.....	.....	.....	51,749	10/18/2030	1.G PL	
..92749B-AC-7	VINTAGE IX B2 AB LP B2 6.296% 10/18/30	01/05/2026	Paydown		2,029,280	2,029,280	2,028,951	2,011,157	.....	18,123	.....	18,123	.....	2,029,280	.....	.....	.....	33,543	10/18/2030	1.G PL	
131999999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)																					
..02300A-AA-8	AMAPS 1 LLC AMAPS 5.700% 07/31/70	02/17/2026	Apollo Capital Markets Partner		97,959,086	97,959,086	97,667,794	95,115,892		404,160		404,160	(48,978)	97,959,086				600,186	XXX	XXX	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..02300A-AA-8	AMAPS 1 LLC AMAPS 5.700% 07/31/70	03/23/2026	AIH - AmerUs Group Co.		956,500,000	956,500,000	956,500,000	(150,000,000)	.....	.....	.....	.....	.....	956,500,000	.....	.....	.....	37,506,547	07/31/2070	1.F PL	
..02300A-AC-4	AMAPS 1 LLC AMAPS 6.700% 07/31/75	03/13/2026	Apollo Global Securities, LLC		6,500,000	6,500,000	6,500,000	6,500,000	.....	.....	.....	.....	.....	6,500,000	.....	.....	.....	289,277	07/31/2075	2.B Z	
132999999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (affiliated)																					
..29478D-AA-1	Equity Trustees Limited A 6.490% 09/24/45	03/31/2026	Paydown		1,435,658	1,435,658	1,351,862	1,384,441					(32,579)	1,435,658				37,795,824	XXX	XXX	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
133999999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities																					
..00038P-AA-8	Asset 2021-1 Trust ASET 2021-1A A 2.950%	03/16/2026	Paydown		1,435,658	1,435,658	1,351,862	1,384,441	.....	.....	.....	.....	(32,579)	1,435,658	.....	.....	.....	7,155	XXX	XXX	
..00038P-AA-8	Asset 2021-1 Trust ASET 2021-1A A 2.950%	03/16/2026	Paydown		7,939	7,939	7,857	7,900	.....	38	.....	38	.....	7,939	.....	.....	.....	59	11/16/2041	1.E FE	
..00108B-AA-3	AFN ABSRP001 LLC 2019-1 AFN 2019-1A A1 3.780% 05/20/49	02/16/2026	Paydown		103,866	103,866	102,799	103,364	.....	501	.....	501	.....	103,866	.....	.....	.....	405	11/16/2041	1.F FE	
..00108B-AA-3	AFN ABSRP001 LLC 2019-1 AFN 2019-1A A2 4.460% 05/20/49	03/20/2026	Paydown		39,748	39,748	38,614	39,430	.....	318	.....	318	.....	39,748	.....	.....	.....	250	05/20/2049	1.A FE	
..00108B-AB-1	AFG ABS I LLC AFG 2028-1 B 7.510% 09/16/30	03/20/2026	Paydown		9,258	9,258	9,120	7,573	.....	136	.....	136	.....	9,258	.....	.....	.....	66	05/20/2049	1.F FE	
..00111L-AC-3	AFG ABS I LLC AFG 2028-1 B 7.510% 09/16/30	03/02/2026	Various		5,198,743	5,153,648	5,152,821	5,153,283	.....	18	.....	18	.....	5,153,282	.....	.....	.....	83,858	09/16/2030	1.O FE	
..00111L-AC-3	AFG ABS I LLC AFG 2028-1 B 7.510% 09/16/30	02/15/2026	Paydown		1,583,618	1,583,618	1,583,364	1,583,500	.....	118	.....	118	.....	1,583,618	.....	.....	.....	14,590	09/16/2030	1.O FE	
..00111L-AD-1	CARS-B4 LP CAUTO 2020-1A A5 3.460%	03/02/2026	TRUIST SECURITIES, INC.		6,198,680	5,999,942	5,998,201	5,998,951	.....	52	.....	52	.....	5,999,002	.....	.....	.....	122,199	09/16/2030	1.F FE	
..12510H-AE-0	CARS-B7 LP CAUTO 2023-1A A2 6.500%	03/15/2026	Paydown		23,750	23,750	23,635	23,702	.....	48	.....	48	.....	23,750	.....	.....	.....	140	02/15/2050	1.E FE	
..12510H-AT-7	Capital Automotive REIT CAUTO 2024-3A A2 4.550% 10/15/54	03/15/2026	Paydown		52,500	52,500	50,763	51,440	.....	1,060	.....	1,060	.....	52,500	.....	.....	.....	578	09/15/2053	1.E FE	
..12510H-B4-7	Castlake Aircraft Securitized CLAST 2018-1 A 4.125% 06/15/43	03/15/2026	Paydown		156,250	156,250	150,733	151,643	.....	4,607	.....	4,607	.....	156,250	.....	.....	.....	1,205	10/15/2054	1.E FE	
..14856C-AA-7	Castlake Aircraft Structured CLAST 2017-1R A 2.741% 08/15/41	02/15/2026	Paydown		115,477	115,477	115,405	115,477	.....	.....	.....	.....	.....	115,477	.....	.....	.....	523	06/15/2043	2.A FE	
..14856J-AA-2	FIP Master Funding LLC FI 2023-2A A1 5.700%	01/15/2026	Paydown		105,635	105,635	105,634	105,635	.....	.....	.....	.....	.....	105,635	.....	.....	.....	241	08/15/2041	2.O FE	
..30332Y-AA-9	FIP Master Funding I LLC FI 2023-2A A2 6.600%	03/15/2026	Paydown		24,375	24,375	22,735	23,375	.....	1,000	.....	1,000	.....	24,375	.....	.....	.....	232	10/15/2053	1.O FE	
..30332Y-AB-7	FIP Master Funding LLC FI 2024-1A A2 5.150%	03/15/2026	Paydown		7,125	7,125	6,726	6,871	.....	253	.....	253	.....	7,125	.....	.....	.....	78	10/15/2053	1.F FE	
..30332Y-AD-3	FIP Master Funding I LLC FI 2023-1 A1 6.390% 03/15/53	03/15/2026	Paydown		7,407	7,407	7,406	7,407	.....	.....	.....	.....	.....	7,407	.....	.....	.....	71	10/15/2054	1.O FE	
..31809K-AA-1		03/16/2026	Paydown		80,707,650	80,707,650	80,450,662	80,593,877	.....	113,773	.....	113,773	.....	80,707,650	.....	.....	.....	1,301,310	03/15/2053	1.A FE	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Temporary Impairment Recognized	Total Change in Book/Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31908K-4B-9	FIP Master Funding I LLC FI 2023-1 A2 6.970% 03/15/53	03/16/2026	Paydown		42,277,165	42,277,165	40,652,131	41,479,773		797,393	797,393		42,277,165				744,706	03/15/2053	1.F FE
49462D-4D-1	Kinetic Advantage Master Owner KAMOT 2024-1A A 6.32% 11/15/27	03/12/2026	Paydown															11/15/2027	2.B FE
49462D-4E-9	Kinetic Advantage Master Owner KAMOT 2025-1 A LUNAR AIRCRAFT 2020-1 LTD LUNAR 2020-1A A	03/03/2026	Various		32,428,119	32,350,000	32,483,241	23,350,000		(7,153)	(7,153)		32,476,088		(47,969)	(47,969)	377,681	10/15/2029	1.F FE
55037L-4A-2	5.87% 10/15/29	03/15/2026	Paydown		80,032	80,032	80,032	80,107		(75)	(75)		80,002				507	02/15/2045	1.F FE
55037L-4B-0	LUNAR AIRCRAFT 2020-1 LTD LUNAR 2020-1A B 4.35% 02/15/45	03/15/2026	Paydown		52,975	52,975	52,973	52,860		15	15		52,975				431	02/15/2045	2.B FE
78433X-4B-6	Stonepeak 2021-1 ABS SALT 2021-1A A 2.675% 02/28/33	03/15/2026	Paydown		145,527	145,527	145,527	145,533		(6)	(6)		145,527				506	02/28/2033	1.F FE
78433X-4C-4	Stonepeak 2021-1 ABS SALT 2021-1A B 3.821% 02/28/33	03/15/2026	Paydown		244,483	244,483	241,898	242,923		1,560	1,560		244,483				1,213	02/28/2033	2.B FE
86190B-4D-6	Store Master Funding I-VII XIV STR 2021-1A A4 3.700% 06/20/51	03/20/2026	Paydown		8,750	8,750	8,747	8,748		2	2		8,750				54	06/20/2051	1.0 FE
86212V-4A-2	Store Master Funding I-VII STR 2016-1A A1 3.96% 10/20/46	03/20/2026	Paydown		8,443	8,443	8,263	8,380		63	63		8,443				56	10/20/2046	1.0 FE
86212V-4E-4	Store Master Funding I-VII STR 2018-1A A2 4.29% 10/20/49	03/20/2026	Paydown		21,250	21,250	21,280	21,334		(84)	(84)		21,250				152	10/20/2048	1.A FE
86212V-4G-9	Store Master Funding I-VII STR 2018-1A A4 4.74% 10/20/48	03/20/2026	Paydown		107,500	107,500	107,471	107,800		(300)	(300)		107,500				849	10/20/2048	1.0 FE
86212X-4B-6	Store Master Funding I-VII and STR 2019-1 A2 3.65% 11/20/49	03/20/2026	Paydown		30,125	30,125	30,171	30,040		(25)	(25)		30,125				183	11/20/2049	1.A FE
86212X-4G-5	Store Master Funding I-VII XIV STR 2023-1A A2 6.92% 06/20/53	03/20/2026	Paydown		51,250	51,250	51,244	51,242		8	8		51,250				591	06/20/2053	1.0 FE
86212X-4P-5	Store Master Funding I-VII XIV STR 2024-1A A4 5.94% 05/20/54	03/20/2026	Paydown		9,063	9,063	9,060	9,060		2	2		9,063				90	05/20/2054	1.0 FE
88035K-4A-7	TEET 2024-1A TEET 2024-1A A1 5.49% 10/20/54	03/20/2026	Paydown		9,464	9,464	9,458	9,459		5	5		9,464				84	10/20/2054	1.0 FE
97064G-4A-1	Willis Engine Structured Trust WESTF 2021-A A 3.104% 05/15/46	03/15/2026	Paydown		141,976	141,976	133,572	81,082		6,469	6,469		141,976				670	05/15/2046	1.F FE
63943B-4A-1	Navigator Aircraft ABS Ltd NAVTR 2021-1 A 2.771% 11/15/46	03/15/2026	Paydown		2,610,188	2,610,188	2,610,075	2,609,419		770	770		2,610,188				12,022	11/15/2046	1.F FE
72552P-4B-2	Pioneer Aircraft Finance Ltd PION 2019-1 B 4.94% 06/15/44	03/15/2026	Paydown		5,037,555	5,037,555	5,099,156	5,041,717		(4,162)	(4,162)		5,037,555				26,718	06/15/2044	3.B FE
78449A-4C-6	Slam 2021-1 Ltd SLAM 2021-1A B 3.422% 06/15/46	03/15/2026	Paydown		70,975	70,975	70,973	72,054		(1,079)	(1,079)		70,975				405	06/15/2046	2.B FE
82730A-4A-4	Project Silver SMRR 2019-1 A 3.967% 07/15/44	03/09/2026	Various		8,293,910	8,506,574	8,506,549	8,506,634		13	13		8,506,647		(212,737)	(212,737)	79,662	07/15/2044	2.A FE
82730A-4A-4	Project Silver SMRR 2019-1 A 3.967% 07/15/44	02/15/2026	Paydown		266,380	266,380	264,436	265,616		764	764		266,380				1,164	07/15/2044	2.A FE
82730A-4A-4	Project Silver SMRR 2019-1 A 3.967% 07/15/44	02/11/2026	AAA SV-HX HealthEquity Ded S		1,683,216	1,718,467	1,607,562	1,674,774		8,442	8,442		1,683,216				10,577	07/15/2044	2.A FE
85572A-4A-7	Start Ltd/Bermuda STARR 2018-1 A 4.089% 05/15/43	03/15/2026	Paydown		2,243,641	2,243,641	2,222,909	2,243,641					2,243,641				13,453	05/15/2043	1.F FE
85572A-4A-9	Start II LTD STARR 2019-1 A 4.08% 03/15/44	03/15/2026	Paydown		910,453	910,453	888,995	908,437		2,016	2,016		910,453				3,883	03/15/2044	1.F FE
88738K-4S-9	Telereal Securitisation PLC TELSEC C1 6.80% 09/10/31	03/10/2026	Paydown		3,259,346	3,259,346	3,447,910	3,252,478		27,839	27,839		3,259,346			(389,390)	43,498	09/10/2031	2.B FE
88738K-4T-7	Telereal Securitisation PLC TELSEC C2 6.86% 09/10/31	03/10/2026	Call		74,671,389	74,671,389	78,991,378	74,782,159		6,503	6,503		74,475,481		195,909	(8,701,594)	1,271,929	09/10/2031	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
08728K-AT-7	Telereal Securitisation PLC TELSEC C2 6.865% 09/10/31	02/28/2026	Paydown					12,277		9,409		(21,686)					(56,204)	09/10/2031	2.B FE
15199999999	Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)				269,005,206	268,931,159	271,570,486	259,021,065		970,311	970,311	8,931,057	268,824,855	(9,286,893)	180,352	(9,106,541)	4,058,180	XXX	XXX
55292R-AA-9	MAPS 2021-1 Trust MAPS, 2021-1A A 2.52%	06/15/2026	Paydown		128,342	128,342	128,338	128,341		1			128,342				326	06/15/2046	1.E FE
55292R-AB-7	MAPS 2021-1 Trust MAPS, 2021-1A B 3.425%	03/15/2026	Paydown		320,575	320,575	320,568	320,583		(8)	(8)		320,575				1,106	06/15/2046	1.G FE
15299999999	Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (affiliated)				448,917	448,917	448,906	448,924		(7)	(7)		448,917				1,432	XXX	XXX
20633K-AE-8	Concord Music Royalties LLC TUNES 2024-1A A 5.64% 10/20/74	01/21/2026	Direct					27		(27)	(27)						(7,525)	10/20/2074	1.F FE
669342-AA-5	P&E Wildfire Recovery Funding A1 3.594%	01/22/2026	Citadel		297,101	301,320	301,313	301,334		(4)	(4)		301,330		(4,229)	(4,229)	1,564	06/01/2030	1.A FE
669342-AB-3	P&E Wildfire Recovery Funding A2 4.263%	01/12/2026	Morgan Stanley		4,865,400	5,000,000	4,731,788	4,762,762		836	836		4,763,588		101,802	101,802	24,868	06/01/2036	1.A FE
669342-AH-0	P&E Wildfire Recovery Funding A-3 5.081%	01/22/2026	Citadel		2,975,070	3,000,000	2,999,852	3,001,394		(69)	(69)		3,001,324		(26,254)	(26,254)	22,018	06/01/2041	1.A FE
86771P-AC-4	Sunrun Bacchus Issuer 2025-1 L SUNRN 2025-1A A26 6.410% 04/30/60	03/23/2026	Various		62,547,484	62,196,951	61,325,310	61,408,227		16,055	16,055		61,424,281		1,123,202	1,123,202	1,327,086	04/30/2060	1.F FE
86771P-AC-4	Sunrun Bacchus Issuer 2025-1 L SUNRN 2025-1A A26 6.410% 04/30/60	01/30/2026	Paydown		498,353	498,353	491,369	492,034		6,320	6,320		498,353				7,966	04/30/2060	1.F FE
88240T-AA-9	Texas Electric Market Stabiliz A-1 4.265%	02/01/2026	Paydown		382,313	382,313	382,308	382,269		44	44		382,313				8,153	08/01/2034	1.A FE
9770R-AC-8	Wolf Entertainment Funding LLC A 6.300%	02/20/2026	Paydown		14,506,310	14,506,310	14,506,310	14,506,310					14,506,310				231,013	11/20/2050	2.B PL
15399999999	Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)				86,072,031	85,885,247	84,738,250	84,854,357		23,155	23,155		84,877,509		1,194,521	1,194,521	1,615,173	XXX	XXX
00264H-AB-3	AP Aristotle Holdings LLC A 5.250% 02/28/42	03/16/2026	Paydown		39,156,176	39,156,176	39,156,176	39,156,176					39,156,176				56,486	02/28/2042	1.F PL
31749F-AA-9	FCI Fund FCI 19-1 FCI 2019-1 NOTE 5.750%	03/09/2026	Paydown		11,075,052	11,075,052	11,075,052	11,075,052					11,075,052				116,186	10/22/2029	1.D PL
15499999999	Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (affiliated)				50,231,228	50,231,228	50,231,228	50,231,228					50,231,228				172,672	XXX	XXX
000362-AA-0	Abtlen 2019-1 ABTEEN 2019-1 A 3.930%	03/15/2026	Paydown		117,049	117,049	117,049	117,049					117,049				768	08/15/2039	1.B PL
004361M-AB-1	Accelerated Assets 2018-1 LLC AALLC 2018-1 B 4.510% 12/02/33	01/23/2026	Deutsche Bank AG		148,050	152,139	146,579	149,486		41	41		149,527		(1,478)	(1,478)	1,029	12/02/2033	2.B FE
004361M-AB-1	Accelerated Assets 2018-1 LLC AALLC 2018-1 B 4.510% 12/02/33	01/02/2026	Paydown		9,361	9,361	9,019	9,198		163	163		9,361				35	12/02/2033	2.B FE
15201E-AA-2	Centersquare Issuer LLC CNSQ 2024-1A A2 5.200% 10/26/54	02/12/2026	TD SECURITIES (USA) LLC		11,798,906	12,000,000	11,446,752	11,564,179		11,829	11,829		11,576,008		222,899	222,899	83,200	10/26/2054	1.G FE
233046-AF-8	DB Master Finance LLC DMN 2017-1A A211 4.030% 11/20/47	02/20/2026	Paydown		81,803	81,803	81,510	81,703		101	101		81,803				824	11/20/2047	2.B FE
233046-AL-5	DB Master Finance LLC DMN 2019-1A A23 4.352% 05/20/49	02/20/2026	Paydown		92,500	92,500	92,609	92,966		104	104		92,500				1,006	05/20/2049	2.B FE
233046-AS-0	DB Master Finance LLC DMN 2021-1A A23 2.791% 11/20/51	02/20/2026	Paydown		156,250	156,250	156,250	156,250					156,250				1,090	11/20/2051	2.B FE
26201R-AE-8	DRIVEN BRANDS FUNDING LLC HOK 2019-2A A2 3.981% 10/20/49	01/30/2026	Paydown		11,921,956	11,921,956	11,905,855	11,908,897		13,059	13,059		11,921,956				131,801	10/20/2049	2.C FE

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..33760D-AJ-3	FirstKey Homes 2022-SFR2 Trust FRI 2022-SFR4 E1 4.55% 03/17/39	03/05/2026	ALRe llodco - VIAC GA - AM	.....	30,943,940	30,903,000	30,901,989	30,857,984	.....	(2,267)	.....	(2,267)	.....	30,855,316	.....	(211,376)	(211,376)	367,871	03/17/2039	2 B FE
..361528-AA-0	GBX Leasing 2022-1 LLC GBXL 2022-1 A 2.870%	03/20/2026	Paydown	.....	50,435	50,435	50,411	50,421	.....	14	.....	14	.....	50,435	.....	.....	.....	241	02/20/2032	1 C FE
..64830R-AJ-1	New Residential Mortgage Loan NRMLT 2022-SFR2 E1 4.00% 09/04/39	03/01/2026	Paydown	.....	15,000,000	15,000,000	14,414,063	14,554,099	.....	445,901	.....	445,901	.....	15,000,000	.....	.....	.....	150,000	09/04/2039	2 B FE
..85208N-AE-0	Sprint Spectrum Co LLC / Sprint SPNPTS 2018-1 A2 5.15% 09/20/29	03/20/2026	Paydown	.....	3,480,000	3,480,000	3,480,716	3,479,966	.....	34	.....	34	.....	3,480,000	.....	.....	.....	43,826	09/20/2029	1 F FE
..88655A-AJ-9	TIF Funding III LLC TIF 2024-2A C 6.270%	03/02/2026	Deutsche Bank Securities Inc	.....	6,581,341	6,573,125	6,570,788	6,571,680	.....	2	.....	2	.....	6,571,682	.....	9,640	9,640	83,572	07/20/2049	2 B FE
..88655A-AJ-9	TIF Funding III LLC TIF 2024-2A C 6.270%	02/20/2026	Paydown	.....	93,750	93,750	93,717	93,729	.....	21	.....	21	.....	93,750	.....	.....	.....	735	07/20/2049	2 B FE
..88312L-AF-5	Textainer Marine Containers VI TMLC 2020-1A B 4.940% 09/21/45	03/02/2026	Deutsche Bank Securities Inc	.....	1,333,383	1,346,851	1,278,799	1,302,798	.....	2,173	.....	2,173	.....	1,304,970	.....	28,412	28,412	13,482	09/21/2045	2 B FE
..88312L-AF-5	Textainer Marine Containers VI TMLC 2020-1A B 4.940% 09/21/45	02/20/2026	Paydown	.....	87,247	87,247	82,839	84,393	.....	2,854	.....	2,854	.....	87,247	.....	.....	.....	549	08/21/2045	2 B FE
17399999999	Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)	.....	.....	.....	81,595,971	82,065,466	80,828,945	81,073,828	.....	474,029	.....	474,029	.....	81,547,854	.....	48,097	48,097	880,039	XXX	XXX
..10807G-A0-0	Bridge 2025-SFR1 Trust BRDCE 2025-SFR1 D 4.20% 09/17/42	02/01/2026	Paydown	.....	5,693	5,693	5,249	5,274	.....	419	.....	419	.....	5,693	.....	.....	.....	30	09/17/2042	2 C FE
17499999999	Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (affiliated)	.....	.....	.....	5,693	5,693	5,249	5,274	.....	419	.....	419	.....	5,693	.....	.....	.....	30	XXX	XXX
18999999999	Total - asset-backed securities (unaffiliated)	.....	.....	.....	4,840,663,692	4,839,782,652	4,769,679,043	4,355,602,636	121,227	12,626,049	.....	12,747,276	(28,849,774)	4,829,658,444	30,400,728	11,005,287	41,406,015	69,588,484	XXX	XXX
19099999997	Total - asset-backed securities (affiliated)	.....	.....	.....	2,760,176,749	2,760,160,679	2,740,816,669	1,642,727,721	121,227	2,168,317	.....	2,168,317	(16,134,955)	2,760,161,006	17,192,717	15,744	17,208,461	53,968,066	XXX	XXX
19099999997	Total - asset-backed securities - Part 4	.....	.....	.....	7,600,840,441	7,599,943,331	7,510,495,712	5,998,330,357	121,227	14,794,366	XXX	XXX	XXX	7,989,919,450	47,593,445	11,021,031	58,614,476	123,556,550	XXX	XXX
19099999998	Total - asset-backed securities - Part 5	.....	.....	.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19099999999	Total - asset-backed securities	.....	.....	.....	7,600,840,441	7,599,943,331	7,510,495,712	5,998,330,357	121,227	14,794,366	.....	14,915,593	(44,984,729)	7,589,919,450	47,593,445	11,021,031	58,614,476	123,556,550	XXX	XXX
20099999999	Total - issuer credit obligations and asset-backed securities	.....	.....	.....	16,221,261,888	16,423,934,757	16,124,770,118	13,594,747,011	123,907	17,707,978	.....	17,831,885	(57,329,204)	16,219,599,186	55,363,102	(35,490)	55,327,612	259,025,175	XXX	XXX
..04651L-30-5	AT&T Mobility II LLC Preferred 6800% Perpet.	03/09/2026	Apollo Global Securities, LLC	12,000,000	11,999,280	.....	12,006,000	12,006,000	.....	.....	.....	.....	.....	12,006,000	.....	(6,720)	(6,720)	56,867	.....	2 B PL
..060505-EU-4	Bank of America Corp Junior Subordinated 6.300% Perpet.	03/10/2026	Call	415,000,000	415,000	.....	411,888	415,431	(3,544)	.....	.....	(3,544)	.....	411,888	.....	3,113	3,113	13,073	.....	2 B FE
..140191-AA-4	Capital Farm Credit ACB Junior Subordinated 8.393% Perpet.	01/22/2026	Seaport Global Securities LLC	8,600,000,000	8,567,750	.....	8,600,000	8,516,857	83,043	.....	.....	83,043	.....	8,600,000	.....	(32,250)	(32,250)	45,389	.....	3 C FE
..246670-AB-6	Depository Trust & Clearing Co Junior Subordinated 3.375% Perpet.	01/22/2026	Bank of America	7,500,000,000	7,434,375	.....	7,402,500	7,393,294	9,206	.....	.....	9,206	.....	7,402,500	.....	31,875	31,875	23,203	.....	1 G FE
..29273V-AM-2	Energy Transfer LP Junior Subordinated 7.125% Perpet.	03/23/2026	ACRA RE 2A Surplus AM	17,250,000,000	17,651,940	.....	16,706,625	17,698,995	(992,370)	.....	.....	(992,370)	.....	16,706,625	.....	944,715	944,715	437,000	.....	3 A FE
..29273V-AN-0	Energy Transfer LP Junior Subordinated 6.500% Perpet.	01/22/2026	Citadel	2,000,000,000	2,007,020	.....	1,841,377	2,012,846	(171,270)	.....	.....	(171,270)	.....	1,841,377	.....	165,643	165,643	24,556	.....	3 A FE
..669475-BP-9	PNC Financial Services Group I Junior Subordinated 6.250% Perpet.	03/23/2026	ACRA RE 2A Surplus AM	8,000,000,000	8,139,530	.....	8,000,000	8,261,453	(261,453)	.....	.....	(261,453)	.....	8,000,000	.....	139,530	139,530	136,111	.....	2 B FE
..949746-TD-3	Wells Fargo & Co Junior Subordinated 7.333% Perpet.	03/16/2026	Redemption	30,500,000,000	30,500,000	.....	29,633,750	30,414,332	(780,582)	866,250	.....	85,668	.....	30,500,000	.....	.....	.....	297,375	.....	2 B FE
40199999999	Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred	.....	.....	.....	86,714,295	XXX	84,602,140	86,719,108	(2,116,970)	866,250	.....	(1,250,720)	.....	85,468,390	.....	1,245,906	1,245,906	1,033,374	XXX	XXX
45099999997	Total - preferred stocks - Part 4	.....	.....	.....	86,714,295	XXX	84,602,140	86,719,108	(2,116,970)	866,250	.....	(1,250,720)	.....	85,468,390	.....	1,245,906	1,245,906	1,033,374	XXX	XXX
45099999998	Total - preferred stocks - Part 5	.....	.....	.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
45099999999	Total - preferred stocks	.....	.....	.....	86,714,295	XXX	84,602,140	86,719,108	(2,116,970)	866,250	.....	(1,250,720)	.....	85,468,390	.....	1,245,906	1,245,906	1,033,374	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	10	11	12	13	14	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
									Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value							
000000-00-0	Country Garden Holdings Co Ltd COUNTRY GARDEN	01/07/2026	Goldman Sachs International	164,508,000	437,356		2								(1)	437,355	437,354			
50199999999	Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded				437,356	XXX	2								(1)	437,355	437,354		XXX	
31340#-10-0	Federal Home Loan Bank Of Des FEDERAL HOME	01/16/2026	NON-BROKER TRADE	292,500,000	29,250,000		29,250,000	29,250,000						29,250,000						
50299999999	Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other				29,250,000	XXX	29,250,000	29,250,000						29,250,000					XXX	
59899999997	Total - common stocks - Part 4				29,687,356	XXX	29,250,002	29,250,000						29,250,000	(1)	437,355	437,354		XXX	
59899999998	Total - common stocks - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
59899999999	Total - common stocks				29,687,356	XXX	29,250,002	29,250,000						29,250,000	(1)	437,355	437,354		XXX	
59999999999	Total - preferred and common stocks				116,401,651	XXX	113,852,142	115,969,108	(2,116,970)	866,250		(1,250,720)		114,718,390	(1)	1,683,261	1,683,260	1,033,374	XXX	
60099999999	Totals				16,337,663,539	XXX	16,238,622,260	13,710,716,119	(1,993,063)	18,574,228		16,581,165	(57,329,204)	16,334,317,576	55,363,101	1,647,771	57,010,872	260,058,549	XXX	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108																							
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108																							
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	06/20/2025	06/22/2026	1	1,359,000	5967.84	16,839			3,804	XXX	26,216			(4,130)			3,228	XXX	XXX
INDEX/SPX021061	Linked Annuity Hedge			SUNTRUST BANKS INC																		0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index		06/06/2025	06/08/2026	1	1,246,000	6000.36	15,575			2,918		24,738			(3,819)			2,709	0001	
INDEX/SPX015A50	Linked Annuity Hedge			Royal Bank of Canada																		0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index		06/20/2025	06/18/2026	1	2,082,000	5967.84	26,441			5,745		41,224			(6,556)			4,843	0001	
INDEX/SPX02106H	Linked Annuity Hedge																					0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	06/13/2025	06/12/2026	1	1,219,003	6035	14,390			2,878		23,588			(3,558)			2,726	0001	
INDEX/SPX01703L	Linked Annuity Hedge			SUNTRUST BANKS INC																		0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index		06/06/2025	06/05/2026	1	1,214,105	5951	16,153			2,916		24,306			(3,994)			2,581	0001	
INDEX/SPX015B32	Linked Annuity Hedge																					0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	06/03/2025	06/03/2026	1	1,383,000	6268.89	22,405			3,888		66,095			(5,524)			2,896	0001	
INDEX/SPX017P90	Linked Annuity Hedge			Canadian Imperial Bank of Comm																		0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index		05/23/2025	05/22/2026	1	1,425,000	5902.82	17,670			2,510		28,335			(4,369)			2,689	0001	
INDEX/SPX0008F	Linked Annuity Hedge			Canadian Imperial Bank of Comm																		0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index		05/21/2025	05/19/2026	1	1,126,004	5958	12,688			1,687		22,375			(3,146)			2,063	0001	
INDEX/SPX00085	Linked Annuity Hedge																					0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/12/2026	1	1,677,000	5976.97	21,130			4,226		33,207			(5,225)			3,750	0001	
INDEX/SPX013G54	Linked Annuity Hedge																					0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	05/23/2025	05/22/2026	1	1,066,000	6092.96	18,868			2,680		52,781			(4,665)			2,012	0001	
INDEX/SPX01705X	Linked Annuity Hedge																					0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/04/2025	04/06/2026	1	1,007,000	5074.08	11,792			162		20,124			(2,889)			646	0001	
INDEX/SPX00096	Linked Annuity Hedge			Canadian Imperial Bank of Comm																		0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index		05/01/2025	04/30/2026	1	389,389	5569	11,860			955		20,623			(2,932)			529	0001	
INDEX/SPX00480	Linked Annuity Hedge			Royal Bank of Canada																		0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index		05/23/2025	05/21/2026	1	1,425,834	5944	16,646			2,325		27,175			(4,127)			2,665	0001	
INDEX/SPX021060	Linked Annuity Hedge																					0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	05/16/2025	05/15/2026	1	1,282,000	6256.3	20,384			2,491		60,681			(5,040)			2,251	0001	
INDEX/SPX017057	Linked Annuity Hedge			SUNTRUST BANKS INC																		0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index		05/29/2025	05/28/2026	1	1,179,663	5898	27,464			4,348		46,903			(6,791)			2,351	0001	
INDEX/SPX015A59	Linked Annuity Hedge			Canadian Imperial Bank of Comm																		0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index		04/25/2025	04/24/2026	1	1,480,000	5525.21	17,582			1,123		29,715			(4,347)			1,910	0001	
INDEX/SPX00035T	Linked Annuity Hedge			Bank of Comm																		0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/18/2025	06/18/2026	1	1,947,000	5980.87	24,727			5,358		38,500			(6,097)			4,529	0001	
INDEX/SPX013N65	Linked Annuity Hedge																					0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/16/2025	04/16/2026	1	1,066,000	5275.7	12,472			515		21,277			(3,075)			1,116	0001	
INDEX/SPX00023	Linked Annuity Hedge																					0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index	Bank of Comm	05/09/2025	05/11/2026	1	1,227,000	5659.91	14,847			1,636		24,433			(3,641)			2,056	0001	
INDEX/SPX00692	Linked Annuity Hedge			SUNTRUST BANKS INC																		0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index		06/06/2025	06/05/2026	1	1,696,000	6000.36	21,200			3,828		33,677			(5,242)			3,606	0001	
INDEX/SPX015A3N	Linked Annuity Hedge			Canadian Imperial Bank of Comm																		0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index		04/11/2025	04/13/2026	1	2,446,000	5363.36	29,352			970		48,845			(7,198)			2,308	0001	
INDEX/SPX00015H	Linked Annuity Hedge																					0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index	Bank of Comm	05/23/2025	05/22/2026	1	1,307,000	5902.82	15,815			2,247		25,339			(3,910)			2,467	0001	
INDEX/SPX00086	Linked Annuity Hedge																					0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	1,164,000	6396.77	17,809			4,170		47,332			(4,391)			2,825	0001	
INDEX/SPX017T55	Linked Annuity Hedge			SUNTRUST BANKS INC																		0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index		06/11/2025	06/10/2026	1	1,005,825	6023	12,239			2,367		19,556			(3,026)			2,218	0001	
INDEX/SPX015B35	Linked Annuity Hedge																					0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/04/2025	04/02/2026	1	1,947,000	5074.08	22,780			63		38,916			(5,648)			721	0001	
INDEX/SPX00035	Linked Annuity Hedge																					0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/01/2025	05/01/2026	1	1,039,000	5804.14	12,884			1,071		21,224			(3,177)			1,514	0001	
INDEX/SPX00045S	Linked Annuity Hedge																					0001	
Purchased Call11/SP 500	Fixed Index & Index	N/A	Equity/Index	Bank of Comm	04/16/2025	04/15/2026	1	1,488,137	5400	30,977			1,198		62,727			(7,659)			1,508	0001	
INDEX/SPX00237	Linked Annuity Hedge																					0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500 INDEX/SPW13FS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... SUNFRAST BANKS INC	05/09/2025	05/08/2026	1	2,101,000	5659.91	25,842			2,656		42,891			(6,330)		3,390	0001	
Purchased Call1/SP 500 INDEX/SPW13BS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	1YOCUBS/JV9T8/KCSV06	04/17/2025	04/17/2026	1	1,225,000	5546.84	23,888			1,059		61,120			(5,890)		1,322	0001	
Purchased Call1/SP 500 INDEX/SPW005SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/07/2025	05/05/2026	1	1,182,218	5630	26,529			2,499		47,073			(6,578)		1,830	0001	
Purchased Call1/SP 500 INDEX/SPW005B2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	2IG1190L770X/HK3ZE78	05/02/2025	05/01/2026	1	1,615,000	5686.67	19,703			1,642		32,185			(4,872)		2,353	0001	
Purchased Call1/SP 500 INDEX/SPW005S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	2IG1190L770X/HK3ZE78	05/02/2025	05/04/2026	1	1,106,000	5686.67	13,493			1,227		22,039			(3,309)		1,688	0001	
Purchased Call1/SP 500 INDEX/SPW007SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	2IG1190L770X/HK3ZE78	05/14/2025	05/13/2026	1	1,179,012	5666	27,509			3,192		46,819			(6,802)		2,023	0001	
Purchased Call1/SP 500 INDEX/SPW13BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFRAST BANKS INC	04/25/2025	04/24/2026	1	1,181,000	5801.47	21,730			1,388		58,883			(5,373)		1,514	0001	
Purchased Call1/SP 500 INDEX/SPW0079D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/14/2025	05/13/2026	1	1,003,133	5866	13,128			1,523		20,767			(3,246)		1,722	0001	
Purchased Call1/SP 500 INDEX/SPW008S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	2IG1190L770X/HK3ZE78	05/21/2025	05/19/2026	1	1,667,085	5954	34,471			4,583		66,292			(8,546)		3,054	0001	
Purchased Call1/SP 500 INDEX/SPW13BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	1YOCUBS/JV9T8/KCSV06	05/16/2025	05/15/2026	1	1,302,500	5911	29,371			3,590		48,676			(7,262)		2,287	0001	
Purchased Call1/SP 500 INDEX/SPW13BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	1YOCUBS/JV9T8/KCSV06	06/12/2025	06/11/2026	1	1,042,836	6028	24,403			4,813		41,333			(6,034)		2,316	0001	
Purchased Call1/SP 500 INDEX/SPW002S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	2IG1190L770X/HK3ZE78	04/16/2025	04/15/2026	1	1,101,683	5400	12,254			474		23,012			(3,030)		1,117	0001	
Purchased Call1/SP 500 INDEX/SPW007SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	2IG1190L770X/HK3ZE78	05/16/2025	05/14/2026	1	1,173,939	5889	15,102			1,809		23,170			(3,744)		2,038	0001	
Purchased Call1/SP 500 INDEX/SPW008SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	2IG1190L770X/HK3ZE78	05/23/2025	05/22/2026	1	1,440,000	5802.82	17,856			2,537		28,634			(4,415)		2,718	0001	
Purchased Call1/SP 500 INDEX/SPW009S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	2IG1190L770X/HK3ZE78	06/04/2025	06/02/2026	1	1,398,440	5951	17,940			3,081		27,781			(4,448)		2,905	0001	
Purchased Call1/SP 500 INDEX/SPW006S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	2IG1190L770X/HK3ZE78	05/09/2025	05/08/2026	1	1,568,000	5942.91	28,684			2,949		78,066			(7,095)		2,530	0001	
Purchased Call1/SP 500 INDEX/SPW003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	2IG1190L770X/HK3ZE78	04/21/2025	04/20/2026	1	1,526,700	5283	14,693			771		30,277			(3,633)		1,787	0001	
Purchased Call1/SP 500 INDEX/SPW13FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ...	05/07/2025	05/06/2026	1	1,006,642	5824	11,712			1,132		19,438			(2,886)		1,581	0001	
Purchased Call1/SP 500 INDEX/SPW2PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/03/2025	04/01/2026	1	1,214,323	5648	20,748					48,580			(5,144)		318	0001	
Purchased Call1/SP 500 INDEX/SPW007SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/16/2025	05/15/2026	1	2,397,000	5958.38	37,039			4,527		59,443			(9,158)		5,244	0001	
Purchased Call1/SP 500 INDEX/SPW004S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	2IG1190L770X/HK3ZE78	05/01/2025	04/28/2026	1	1,224,492	5541	29,915			2,256		48,692			(7,437)		1,696	0001	
Purchased Call1/SP 500 INDEX/SPW13SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ...	05/01/2025	04/30/2026	1	1,102,198	5667	13,452			1,084		21,115			(3,326)		1,580	0001	
Purchased Call1/SP 500 INDEX/SPW13S36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ...	06/27/2025	06/29/2026	1	1,111,000	6173.07	13,999			3,432		21,774			(3,433)		2,758	0001	
Purchased Call1/SP 500 INDEX/SPW002S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	2IG1190L770X/HK3ZE78	04/17/2025	04/17/2026	1	2,316,000	5282.7	27,329			1,211		46,221			(6,739)		2,499	0001	
Purchased Call1/SP 500 INDEX/SPW13SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ...	05/30/2025	05/29/2026	1	1,667,000	5911.69	22,777			3,670		36,164			(5,632)		3,753	0001	
Purchased Call1/SP 500 INDEX/SPW13S33	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ...	06/28/2025	06/25/2026	1	1,362,922	6092	18,301			4,321		27,287			(4,525)		3,356	0001	
Purchased Call1/SP 500 INDEX/SPW13S3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ...	04/25/2025	04/27/2026	1	1,256,000	5525.21	14,821			1,062		25,048			(3,635)		1,708	0001	
Purchased Call1/SP 500 INDEX/SPW13S35	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ...	06/27/2025	06/26/2026	1	1,234,000	6173.07	15,548			3,714		24,207			(3,844)		3,012	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted (Premium) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW13SA	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	08/15/2025	08/14/2026	1	1,555,000	6449.8	19,749			7,406		24,713	(4,883)		(4,883)		4,746		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW00381	Linked Annuity Hedge	N/A	Equi ty/Index	Amer cas LLC	07/03/2025	07/01/2026	1	1,062,307	.6212	26,401			6,711		41,033	(6,546)		(6,546)		2,667		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1533Z	Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/07/2025	08/06/2026	1	1,391,885	.6327	31,869			11,243		47,649	(7,860)		(7,860)		4,121		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW00H57	Linked Annuity Hedge	N/A	Equi ty/Index	Mi Zuho Markets	08/01/2025	07/31/2026	1	1,711,635	.6339	24,060			8,087		40,378	(5,949)		(5,949)		4,948		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW2118R	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/16/2025	09/16/2026	1	1,004,000	.6606.76	12,751			5,901		11,765	(3,144)		(3,144)		3,416		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW00D9H	Linked Annuity Hedge	N/A	Equi ty/Index	Mi Zuho Markets	07/03/2025	07/02/2026	1	1,553,211	.6213	19,925			5,106		29,075	(4,927)		(4,927)		3,920		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW00A37	Linked Annuity Hedge	N/A	Equi ty/Index	Amer cas LLC	09/02/2025	08/31/2026	1	1,137,006	.6460	35,174			14,810		45,892	(8,721)		(8,721)		3,681		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1383P	Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	07/16/2025	07/14/2026	1	1,282,540	.6256	16,306			4,697		24,244	(4,043)		(4,043)		3,439		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW17066	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/19/2025	09/18/2026	1	1,436,899	.6622	34,164			16,133		25,958	(8,447)		(8,447)		4,918		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW19350	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/02/2025	08/31/2026	1	1,285,592	.6460	24,839			10,459		33,134	(6,159)		(6,159)		4,162		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW01948R	Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/19/2025	09/18/2026	1	1,645,000	.6664.36	21,036			9,943		15,798	(5,206)		(5,206)		5,630		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW21298	Linked Annuity Hedge	N/A	Equi ty/Index	Canada	09/24/2025	09/22/2026	1	1,295,591	.6678	15,974			7,689		12,550	(3,960)		(3,960)		4,485		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1363X	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/18/2025	07/20/2026	1	1,808,000	.6296.79	22,962			6,958		33,388	(5,631)		(5,631)		4,965		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW013735	Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/26/2025	09/28/2026	1	2,955,000	.6643.7	31,814			15,775		29,341	(7,802)		(7,802)		8,920		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW16335	Linked Annuity Hedge	N/A	Equi ty/Index	Canada	07/11/2025	07/13/2026	1	1,803,000	.6259.75	22,793			6,468		34,457	(5,530)		(5,530)		4,828		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW0035Z	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/25/2025	08/25/2026	1	1,202,000	.6761.29	16,347			6,575		10,469	(4,031)		(4,031)		3,814		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW17E5E	Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/27/2025	08/25/2026	1	1,064,440	.6451	25,321			10,241		30,962	(6,278)		(6,278)		3,378		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW19350	Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/01/2025	06/30/2026	1	886,561	.6205	10,168			2,528		16,142	(2,514)		(2,514)		1,744		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1915C	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	08/15/2025	08/17/2026	1	1,558,000	.6772.29	21,345			8,114		7,640	(5,234)		(5,234)		4,807		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW21Y8U	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/18/2025	07/16/2026	1	1,255,378	.6277	16,106			4,756		23,663	(3,983)		(3,983)		3,399		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW21Y8D	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/11/2025	07/09/2026	1	1,047,222	.6271	13,497			3,722		20,724	(3,346)		(3,346)		2,741		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW17E5T	Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/05/2025	09/04/2026	1	1,402,000	.6481.5	17,946			7,776		20,863	(4,437)		(4,437)		4,597		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW01333V	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/12/2025	09/10/2026	1	1,735,047	.6523	23,065			10,408		24,661	(5,719)		(5,719)		5,797		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW19350	Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/26/2025	09/24/2026	1	1,198,468	.6621	28,075			13,764		22,987	(6,961)		(6,961)		4,173		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1709H	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/19/2025	09/17/2026	1	1,029,834	.6832	15,942			7,505		1,770	(3,952)		(3,952)		3,514		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1918I	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	08/08/2025	08/10/2026	1	1,250,000	.6708.92	17,250			6,225		13,484	(4,230)		(4,230)		3,759		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1633E	Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/23/2025	07/21/2026	1	1,002,875	.6307	24,516			7,538		34,912	(6,078)		(6,078)		2,778		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW17E5C	Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/22/2025	08/24/2026	1	1,738,000	.6466.91	23,014			9,193		27,903	(5,644)		(5,644)		5,686		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP9153SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/01/2025	07/31/2026	1	1,218,000	6288.01	15,580			5,240		23,054			(3,855)		3,321		0001
Purchased Call/S&P 500 INDEX/SP92108X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/29/2025	08/27/2026	1	1,066,510	6476	13,340			5,515		16,567			(3,308)		3,413		0001
Purchased Call/S&P 500 INDEX/SP913159	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/01/2025	08/03/2026	1	1,104,000	6288.01	14,131			4,827		20,886			(3,465)		3,230		0001
Purchased Call/S&P 500 INDEX/SP9009H8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	MI Zuhro Markets Amer cas LLC	08/01/2025	07/31/2026	1	1,385,466	6339	31,001			10,420		56,673			(7,665)		3,427		0001
Purchased Call/S&P 500 INDEX/SP917ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/08/2025	09/08/2026	1	1,119,000	6495.15	14,323			6,313		16,340			(3,532)		3,716		0001
Purchased Call/S&P 500 INDEX/SP90194S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/19/2025	09/21/2026	1	1,102,000	6864.36	14,106			6,723		11,082			(3,459)		3,804		0001
Purchased Call/S&P 500 INDEX/SP90137S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/29/2025	09/29/2026	1	1,268,000	6661.21	16,104			8,030		14,224			(3,971)		4,477		0001
Purchased Call/S&P 500 INDEX/SP901309D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	08/28/2026	1	1,280,000	6460.26	16,383			6,800		20,214			(4,051)		4,135		0001
Purchased Call/S&P 500 INDEX/SP9123SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/20/2025	08/19/2026	1	1,195,320	6426	14,562			5,632		19,017			(3,600)		3,715		0001
Purchased Call/S&P 500 INDEX/SP92143S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/07/2025	07/07/2026	1	1,547,000	6229.98	19,398			5,167		30,020			(4,768)		4,008		0001
Purchased Call/S&P 500 INDEX/SP917E94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/20/2025	08/19/2026	1	1,085,209	6421	24,551			9,495		31,860			(6,070)		3,372		0001
Purchased Call/S&P 500 INDEX/SP9195AL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/16/2025	09/15/2026	1	1,415,670	6615	21,772			10,044		18,689			(5,383)		4,802		0001
Purchased Call/S&P 500 INDEX/SP9191SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/10/2026	1	1,421,000	6388.45	18,047			6,513		24,672			(4,426)		4,273		0001
Purchased Call/S&P 500 INDEX/SP9153S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/16/2025	07/15/2026	1	1,537,162	6249	32,278			9,362		49,630			(7,981)		4,142		0001
Purchased Call/S&P 500 INDEX/SP901309E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	08/31/2026	1	1,270,000	6460.26	16,129			6,772		20,157			(3,955)		4,111		0001
Purchased Call/S&P 500 INDEX/SP9E17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/01/2025	08/03/2026	1	1,854,000	6549.91	25,637			8,758		42,806			(6,287)		4,840		0001
Purchased Call/S&P 500 INDEX/SP913B9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/01/2025	06/30/2026	1	283,500	6205	7,380			1,835		12,774			(1,825)		708		0001
Purchased Call/S&P 500 INDEX/SP92108S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/22/2025	08/21/2026	1	1,027,243	6380	14,050			5,542		16,736			(3,474)		3,215		0001
Purchased Call/S&P 500 INDEX/SP91317SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/25/2025	07/27/2026	1	1,733,000	6388.64	22,182			7,150		30,800			(5,440)		4,927		0001
Purchased Call/S&P 500 INDEX/SP901368D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/25/2025	09/25/2026	1	1,591,000	6934.96	23,388			11,467		4,238			(5,767)		5,555		0001
Purchased Call/S&P 500 INDEX/SP91315B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/15/2025	08/17/2026	1	1,056,000	6449.8	13,411			5,098		16,622			(3,289)		3,258		0001
Purchased Call/S&P 500 INDEX/SP91395A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/03/2025	07/06/2026	1	1,517,000	6279.35	19,266			5,095		29,199			(4,712)		3,910		0001
Purchased Call/S&P 500 INDEX/SP9131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/25/2025	07/24/2026	1	1,176,850	6361	15,553			4,925		21,426			(3,846)		3,303		0001
Purchased Call/S&P 500 INDEX/SP90138T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/12/2025	09/14/2026	1	2,033,000	6584.29	25,819			11,807		25,366			(6,332)		6,876		0001
Purchased Call/S&P 500 INDEX/SP92149R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/29/2025	10/28/2026	1	1,025,759	6884	23,406			13,578		6,981			(5,767)		3,900		0001
Purchased Call/S&P 500 INDEX/SP9009JF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/03/2025	10/30/2026	1	1,073,911	6840	35,480			20,952		10,848			(8,846)		4,102		0001
Purchased Call/S&P 500 INDEX/SP913LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/28/2025	11/25/2026	1	1,255,319	6786	30,351			20,178		17,014			(7,546)		5,079		0001
Purchased Call/S&P 500 INDEX/SP915967	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/02/2025	10/02/2026	1	1,386,000	6715.35	31,878			16,248		20,369			(7,860)		4,994		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDE/SP/02/65H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/03/2025	12/01/2026	1	1,122,710	6820	26,375	.....	.....	17,827	.....	13,388	.....	.....	(6,539)	.....	4,998	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/00/05Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/20/2025	11/19/2026	1	1,432,846	6634	32,057	.....	.....	20,659	.....	28,637	.....	.....	(7,926)	.....	5,804	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/01/7NS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/25/2025	11/25/2026	1	1,084,000	7104.17	16,684	.....	.....	10,975	.....	2,676	.....	.....	(4,116)	.....	4,386	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/01/1SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2025	10/16/2026	1	1,151,000	6987.21	18,761	.....	.....	10,319	.....	2,427	.....	.....	(4,639)	.....	4,249	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/00/05X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	11/20/2025	11/19/2026	1	1,856,680	6631	22,369	.....	.....	14,416	.....	20,965	.....	.....	(5,531)	.....	7,417	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/02/686	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/16/2025	12/15/2026	1	1,329,219	6817	26,101	.....	.....	18,602	.....	14,970	.....	.....	(6,453)	.....	5,598	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/00/7S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/22/2025	10/21/2026	1	1,198,875	6735	25,717	.....	.....	14,422	.....	14,966	.....	.....	(6,359)	.....	4,481	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/01/330	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/24/2025	10/23/2026	1	1,903,000	6791.69	23,788	.....	.....	13,546	.....	15,026	.....	.....	(5,882)	.....	7,148	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/02/432	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/15/2025	10/14/2026	1	1,355,472	6647	32,309	.....	.....	17,494	.....	24,098	.....	.....	(7,989)	.....	4,979	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/01/75X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/02/2026	1	1,596,000	7051.58	22,823	.....	.....	11,665	.....	1,789	.....	.....	(5,643)	.....	5,681	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/01/360	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/21/2025	11/20/2026	1	1,640,000	6602.99	20,336	.....	.....	13,162	.....	19,471	.....	.....	(5,028)	.....	6,566	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/01/784	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/17/2026	1	1,030,535	7072	18,605	.....	.....	13,474	.....	4,499	.....	.....	(4,613)	.....	4,357	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/09/19S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFUST BANKS INC	12/19/2025	12/17/2026	1	1,002,532	6728	25,449	.....	.....	18,431	.....	16,161	.....	.....	(6,310)	.....	4,239	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/01/36J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/04/2025	12/02/2026	1	1,250,897	6836	14,946	.....	.....	10,200	.....	9,008	.....	.....	(3,706)	.....	5,195	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/00/031	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/01/2025	09/30/2026	1	1,388,746	6677	34,208	.....	.....	17,198	.....	22,984	.....	.....	(8,458)	.....	4,917	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/09/19S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFUST BANKS INC	12/05/2025	12/07/2026	1	1,787,000	6870.4	22,159	.....	.....	15,261	.....	11,523	.....	.....	(5,434)	.....	7,409	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/01/38X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/08/2025	10/08/2026	1	1,120,000	6753.72	14,112	.....	.....	7,386	.....	9,402	.....	.....	(3,480)	.....	4,051	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/02/687	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/16/2025	12/15/2026	1	1,095,448	6817	33,470	.....	.....	23,854	.....	16,343	.....	.....	(8,276)	.....	4,614	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/01/38F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/12/2025	12/11/2026	1	1,110,079	6895	12,867	.....	.....	9,078	.....	6,951	.....	.....	(3,181)	.....	4,639	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/01/38T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/07/2025	10/06/2026	1	2,025,241	6728	24,712	.....	.....	12,834	.....	18,462	.....	.....	(6,110)	.....	7,287	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/01/360	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/26/2025	12/28/2026	1	2,028,000	6929.94	25,147	.....	.....	18,774	.....	11,355	.....	.....	(6,167)	.....	8,753	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/01/260	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/03/2025	12/03/2026	1	1,049,000	7192.21	15,420	.....	.....	10,450	.....	1,641	.....	.....	(3,802)	.....	4,315	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/00/09K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/06/2025	11/05/2026	1	1,275,992	6787	27,818	.....	.....	16,846	.....	15,192	.....	.....	(6,878)	.....	4,942	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/01/38S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/03/2025	10/02/2026	1	1,755,000	6715.79	23,693	.....	.....	12,110	.....	17,988	.....	.....	(5,898)	.....	6,247	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/01/3E5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/31/2025	11/02/2026	1	1,528,000	6840.2	18,947	.....	.....	11,222	.....	10,174	.....	.....	(4,646)	.....	5,877	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/01/58V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/07/2025	11/09/2026	1	2,015,000	6728.8	24,986	.....	.....	15,323	.....	19,875	.....	.....	(6,127)	.....	7,875	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/01/030N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/29/2025	10/27/2026	1	1,259,951	6880	15,410	.....	.....	8,922	.....	6,087	.....	.....	(3,821)	.....	4,775	.....	0001	.....
Purchased Call1/SP 500 INDE/SP/02/05H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/17/2025	11/13/2026	1	1,111,128	6734	32,592			20,518		19,754			(8,126)		4,381		0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /S&P 500 INDEX/SP'91358JL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTFUST BANKS INC	. 11/28/2025	. 11/30/2026	1	1,241,000	6948.09	15,761			10,551		-8,066			(3,865)		5,073		0001
Purchased Call /S&P 500 INDEX/SP'01358M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 12/29/2025	. 12/29/2026	1	1,455,000	6905.74	18,042			13,519		8,953			(4,449)		6,292		0001
Purchased Call /S&P 500 INDEX/SP'91358H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTFUST BANKS INC	. 12/15/2025	. 12/15/2026	1	1,131,000	6916.51	14,251			10,129		-8,471			(3,514)		4,764		0001
Purchased Call /S&P 500 INDEX/SP'013583	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 12/19/2025	. 12/18/2026	1	1,282,541	6750	16,940			12,282		11,801			(4,189)		5,433		0001
Purchased Call /S&P 500 INDEX/SP'E17466	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	. 10/10/2025	. 10/09/2026	1	1,403,000	6880.14	22,544			11,994		9,957			(5,574)		5,110		0001
Purchased Call /S&P 500 INDEX/SP'00032	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	. 10/01/2025	. 09/30/2026	1	1,384,511	6688	48,392			24,330		24,561			(11,965)		4,902		0001
Purchased Call /S&P 500 INDEX/SP'01375X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 10/01/2025	. 09/30/2026	1	1,163,792	6688	19,070			9,988		14,347			(4,715)		4,120		0001
Purchased Call /S&P 500 INDEX/SP'013585	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 11/14/2025	. 11/16/2026	1	1,837,000	6734.11	22,779			14,370		17,211			(5,586)		7,291		0001
Purchased Call /S&P 500 INDEX/SP'013588	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 10/10/2025	. 10/09/2026	1	1,298,000	6552.51	16,355			8,701		17,706			(4,044)		4,707		0001
Purchased Call /S&P 500 INDEX/SP'013581	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 12/19/2025	. 12/18/2026	1	2,205,000	6884.5	27,392			19,859		16,078			6,773		9,356		0001
Purchased Call /S&P 500 INDEX/SP'01358C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 11/17/2025	. 11/17/2026	1	1,168,000	7006.03	19,389			12,285		4,128			(4,781)		4,646		0001
Purchased Call /S&P 500 INDEX/SP'013436	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 10/14/2025	. 10/14/2026	1	1,536,000	6644.31	19,200			10,367		16,995			(4,734)		5,642		0001
Purchased Call /S&P 500 INDEX/SP'01333P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 10/24/2025	. 10/23/2026	1	998,000	7131.27	14,172			8,070		669			(3,504)		3,749		0001
Purchased Call /S&P 500 INDEX/SP'01358B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 10/17/2025	. 10/19/2026	1	1,763,000	6664.01	22,330			12,398		18,575			(5,491)		6,558		0001
Purchased Call /S&P 500 INDEX/SP'013K9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 12/12/2025	. 12/14/2026	1	2,082,000	6827.41	26,025			18,425		15,722			(6,382)		8,752		0001
Purchased Call /S&P 500 INDEX/SP'01383C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 10/17/2025	. 10/15/2026	1	1,032,288	6660	15,374			8,437		13,048			(3,812)		3,802		0001
Purchased Call /S&P 500 INDEX/SP'013583	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 12/01/2025	. 12/01/2026	1	1,089,000	6812.63	13,613			9,150		8,594			(3,357)		4,461		0001
Purchased Call /S&P 500 INDEX/SP'01358T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 11/03/2025	. 11/03/2026	1	1,324,000	7194.57	19,992			11,886		573			(4,930)		5,104		0001
Purchased Call /S&P 500 INDEX/SP'01358P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 11/21/2025	. 11/23/2026	1	1,364,000	6602.99	16,914			10,996		16,273			(4,148)		5,496		0001
Purchased Call /S&P 500 INDEX/SP'921435	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canada	. 01/28/2026	. 01/27/2027	1	1,017,014	6966	23,440			19,490		8,827			(3,993)		4,625		0001
Purchased Call /S&P 500 INDEX/SP'92158A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canada	. 03/9/2026	. 03/16/2027	1	1,106,356	6705	13,040			12,606		11,139			(467)		5,417		0001
Purchased Call /S&P 500 INDEX/SP'91358T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTFUST BANKS INC	. 03/26/2026	. 03/24/2027	1	1,366,611	6570	29,251			29,088		29,051			(403)		6,767		0001
Purchased Call /S&P 500 INDEX/SP'91358J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTFUST BANKS INC	. 01/09/2026	. 01/08/2027	1	1,043,000	6966.28				10,131		5,802			(2,878)		4,592		0001
Purchased Call /S&P 500 INDEX/SP'91358Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTFUST BANKS INC	. 01/16/2026	. 01/19/2027	1	1,012,000	6940.01				10,211		6,006			(2,544)		4,541		0001
Purchased Call /S&P 500 INDEX/SP'91358L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTFUST BANKS INC	. 02/13/2026	. 02/12/2027	1	1,286,000	6936.17				16,693		11,816			(2,389)		6,002		0001
Purchased Call /S&P 500 INDEX/SP'913581	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTFUST BANKS INC	. 03/02/2026	. 02/26/2027	1	1,423,928	6879	40,228			37,091		21,863			(3,232)		6,790		0001
Purchased Call /S&P 500 INDEX/SP'00023JL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 02/20/2026	. 02/22/2027	1	1,422,000	6909.51				16,140		10,208			(1,904)		6,740		0001
Purchased Call /S&P 500 INDEX/SP'921589	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	. 03/18/2026	. 03/15/2027	1	1,074,415	6632	21,107			20,403		18,403			(738)		5,253		0001

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Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end		
Purchased Call/Spread 500 INDEX/Spread145F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/03/2026	01/29/2027	1	1,533,526	6939		42,867		36,282		18,511				(6,668)		6,988		0001	
Purchased Call/Spread 500 INDEX/Spread193V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/09/2026	01/11/2027	1	1,123,000	6966.28		13,925		10,933		6,263				(3,073)		4,970		0001	
Purchased Call/Spread 500 INDEX/Spread193K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/16/2026	01/15/2027	1	1,326,000	6940.01		16,575		13,343		7,933				(3,370)		5,910		0001	
Purchased Call/Spread 500 INDEX/Spread17AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2026	01/21/2027	1	1,412,242	6889		33,228		27,305		15,732				(6,133)		6,359		0001	
Purchased Call/Spread 500 INDEX/Spread19033F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	2,256,000	6858.47		27,974		21,351		16,670				(6,782)		9,791		0001	
Purchased Call/Spread 500 INDEX/Spread17AS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/14/2026	01/13/2027	1	1,170,787	6969		24,385		19,333		9,026				(5,091)		5,200		0001	
Purchased Call/Spread 500 INDEX/Spread0098A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/03/2026	02/03/2027	1	1,061,000	7263.7		16,233		13,774		2,641				(2,491)		4,881		0001	
Purchased Call/Spread 500 INDEX/Spread194S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/20/2026	03/19/2027	1	1,517,000	6506.48		19,266		18,838		18,966				(582)		7,459		0001	
Purchased Call/Spread 500 INDEX/Spread1749N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/11/2026	03/10/2027	1	1,030,924	7122		17,577		16,655		8,792				(966)		5,004		0001	
Purchased Call/Spread 500 INDEX/Spread13SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/19/2026	02/17/2027	1	1,310,396	6861		16,241		14,567		10,464				(1,790)		6,163		0001	
Purchased Call/Spread 500 INDEX/Spread19SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/13/2026	02/16/2027	1	1,563,000	6836.17		21,726		19,212		13,772				(2,716)		7,340		0001	
Purchased Call/Spread 500 INDEX/Spread19NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/27/2026	02/26/2027	1	1,625,000	6878.88		20,313		18,676		11,916				(1,786)		7,749		0001	
Purchased Call/Spread 500 INDEX/Spread145A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/28/2026	01/28/2027	1	1,005,562	6978.03		22,726		18,907		8,504				(3,860)		4,581		0001	
Purchased Call/Spread 500 INDEX/Spread19033K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/12/2026	02/09/2027	1	1,128,301	6965		16,850		14,820		8,837				(2,188)		5,241		0001	
Purchased Call/Spread 500 INDEX/Spread19033SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/23/2026	01/25/2027	1	1,921,000	6915.61		23,820		19,621		13,082				(4,349)		8,708		0001	
Purchased Call/Spread 500 INDEX/Spread19033SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/23/2026	01/25/2027	1	2,038,000	7261.39		29,143		24,005		4,502				(5,320)		9,238		0001	
Purchased Call/Spread 500 INDEX/Spread193SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/08/2027	1	1,255,000	6932.3		15,437		13,310		8,334				(2,229)		5,820		0001	
Purchased Call/Spread 500 INDEX/Spread193SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/05/2027	1	1,141,000	6932.3		14,034		12,085		7,522				(2,043)		5,266		0001	
Purchased Call/Spread 500 INDEX/Spread193SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/27/2026	03/25/2027	1	1,738,000	6968.85		21,030		20,971		22,963				(232)		8,618		0001	
Purchased Call/Spread 500 INDEX/Spread193SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/07/2026	01/05/2027	1	1,702,881	6922		21,729		16,793		10,350				(4,968)		7,457		0001	
Purchased Call/Spread 500 INDEX/Spread1303J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/05/2027	1	2,049,000	6740.02		25,613		24,047		20,254				(1,759)		9,873		0001	
Purchased Call/Spread 500 INDEX/Spread193ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/12/2026	02/11/2027	1	1,659,036	6942		26,481		23,309		14,463				(3,419)		7,731		0001	
Purchased Call/Spread 500 INDEX/Spread1761S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/16/2026	01/15/2027	1	1,228,000	7287.01		17,438		14,038		2,476				(3,545)		5,473		0001	
Purchased Call/Spread 500 INDEX/Spread19031SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	02/01/2027	1	1,691,000	6938.03		21,138		17,818		10,905				(3,456)		7,754		0001	
Purchased Call/Spread 500 INDEX/Spread1323J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/13/2026	03/12/2027	1	1,815,000	6632.19		22,325		21,394		20,125				(1,104)		8,836		0001	
Purchased Call/Spread 500 INDEX/Spread151S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/28/2026	01/26/2027	1	1,232,583	6964		15,511		12,880		7,081				(2,649)		5,397		0001	
Purchased Call/Spread 500 INDEX/Spread003NF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	05/30/2024	05/28/2026	1	1,360,226	5289		76,511		6,024		124,988				(9,469)		3,110		0001	
Purchased Call/Spread 500 INDEX/Spread1385T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/13/2024	05/08/2026	1	1,135,956	5211		63,876		3,269		109,308				(7,929)		1,833		0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/L 1328	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2024	04/17/2026	1	1,397,000	5022.21	75,538			1,660		123,860			(9,313)			1,723	0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/L 1329	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/03/2024	05/01/2026	1	1,571,000	5127.79	73,052			3,027		125,599			(9,031)			2,289	0001
INDE/SP/L 1330	Linked Annuity Hedge																					
INDE/SP/L 1331	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/04/2024	04/02/2026	1	1,005,743	5211	49,333			68		86,425			(6,059)			372	0001
INDE/SP/L 1332	Linked Annuity Hedge																					
INDE/SP/L 1333	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/10/2024	04/10/2026	1	1,454,000	5160.64	67,175			830		114,346			(8,282)			1,203	0001
INDE/SP/L 1334	Linked Annuity Hedge																					
INDE/SP/L 1335	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/31/2024	06/01/2026	1	1,600,000	5277.51	60,640			5,088		95,677			(7,466)			3,297	0001
INDE/SP/L 1336	Linked Annuity Hedge																					
INDE/SP/L 1337	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/10/2024	05/08/2026	1	1,301,000	5222.68	58,805			3,005		96,417			(7,270)			2,099	0001
INDE/SP/L 1338	Linked Annuity Hedge																					
INDE/SP/L 1339	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/10/2024	05/12/2026	1	1,584,000	5222.68	56,232			3,167		92,224			(6,914)			2,687	0001
INDE/SP/L 1340	Linked Annuity Hedge																					
INDE/SP/L 1341	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/25/2024	04/24/2026	1	1,635,000	5046.42	77,663			2,464		133,117			(9,588)			2,096	0001
INDE/SP/L 1342	Linked Annuity Hedge																					
INDE/SP/L 1343	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/28/2024	06/30/2026	1	1,777,000	5460.48	76,589			9,468		114,334			(9,417)			4,436	0001
INDE/SP/L 1344	Linked Annuity Hedge																					
INDE/SP/L 1345	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/03/2024	05/04/2026	1	1,023,000	5127.79	37,559			1,705		63,046			(4,624)			1,570	0001
INDE/SP/L 1346	Linked Annuity Hedge																					
INDE/SP/L 1347	Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	05/23/2024	05/21/2026	1	1,313,288	5317	71,684			4,957		120,462			(8,862)			2,454	0001
INDE/SP/L 1348	Linked Annuity Hedge																					
INDE/SP/L 1349	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/10/2024	06/05/2026	1	1,080,986	5351	53,300			4,792		84,021			(6,617)			2,298	0001
INDE/SP/L 1350	Linked Annuity Hedge																					
INDE/SP/L 1351	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/17/2024	06/12/2026	1	1,243,824	5432	56,523			5,836		86,273			(7,265)			2,781	0001
INDE/SP/L 1352	Linked Annuity Hedge																					
INDE/SP/L 1353	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/12/2024	04/13/2026	1	1,900,000	5123.41	71,206			1,175		118,985			(8,767)			1,801	0001
INDE/SP/L 1354	Linked Annuity Hedge																					
INDE/SP/L 1355	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/21/2024	05/20/2026	1	1,083,293	5307	63,730			4,295		105,777			(7,868)			2,023	0001
INDE/SP/L 1356	Linked Annuity Hedge																					
INDE/SP/L 1357	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2024	06/11/2026	1	1,465,954	5384	72,108			7,071		110,573			(8,914)			3,300	0001
INDE/SP/L 1358	Linked Annuity Hedge																					
INDE/SP/L 1359	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/10/2024	06/10/2026	1	1,232,000	5360.79	53,222			5,118		83,219			(6,562)			2,717	0001
INDE/SP/L 1360	Linked Annuity Hedge																					
INDE/SP/L 1361	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/03/2024	06/03/2026	1	1,147,000	5283.4	51,730			4,477		82,547			(6,378)			2,401	0001
INDE/SP/L 1362	Linked Annuity Hedge																					
INDE/SP/L 1363	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/20/2024	05/15/2026	1	1,196,354	5294	53,004			3,226		86,398			(6,580)			2,100	0001
INDE/SP/L 1364	Linked Annuity Hedge																					
INDE/SP/L 1365	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2024	05/07/2026	1	1,042,371	5186	52,947			2,633		89,228			(6,546)			1,659	0001
INDE/SP/L 1366	Linked Annuity Hedge																					
INDE/SP/L 1367	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/07/2024	06/08/2026	1	1,984,000	5346.99	78,963			7,386		123,136			(9,722)			4,313	0001
INDE/SP/L 1368	Linked Annuity Hedge																					
INDE/SP/L 1369	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/21/2024	06/22/2026	1	1,491,000	5464.62	82,324			7,030		94,020			(7,673)			3,555	0001
INDE/SP/L 1370	Linked Annuity Hedge																					
INDE/SP/L 1371	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/05/2024	04/02/2026	1	2,420,000	5204.34	90,750			126		153,580			(11,235)			896	0001
INDE/SP/L 1372	Linked Annuity Hedge																					
INDE/SP/L 1373	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/23/2024	04/17/2026	1	1,008,669	5018	47,257			1,047		79,341			(5,875)			1,088	0001
INDE/SP/L 1374	Linked Annuity Hedge																					
INDE/SP/L 1375	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/05/2024	06/04/2026	1	1,242,990	5267	61,768			5,438		96,407			(7,626)			2,623	0001
INDE/SP/L 1376	Linked Annuity Hedge																					
INDE/SP/L 1377	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/24/2024	05/22/2026	1	1,772,000	5304.72	77,496			5,462		123,654			(9,573)			3,344	0001
INDE/SP/L 1378	Linked Annuity Hedge																					
INDE/SP/L 1379	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/17/2024	06/17/2026	1	1,655,000	5473.23	74,310			7,870		112,981			(9,161)			3,825	0001
INDE/SP/L 1380	Linked Annuity Hedge																					
INDE/SP/L 1381	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/03/2024	04/01/2026	1	1,224,988	5235	54,632					94,718			(6,754)			321	0001
INDE/SP/L 1382	Linked Annuity Hedge																					
INDE/SP/L 1383	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/10/2024	04/09/2026	1	1,639,651	5207	70,802			779		122,946			(8,741)			1,287	0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP#001\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	06/25/2024	06/25/2026	1	1,058,000	5469.3	53,217			6,214		80,774			(6,561)		2,588		0001
Purchased Call/S&P 500 INDEX/SP#13\$8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/21/2024	06/18/2026	1	1,338,948	5480	72,662			7,839		111,889			(8,995)		3,161		0001
Purchased Call/S&P 500 INDEX/SP#13\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/02/2024	04/24/2026	1	1,353,161	5087	66,920			2,144		117,460			(8,342)		1,735		0001
Purchased Call/S&P 500 INDEX/SP#13\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/23/2024	04/10/2026	1	1,098,134	5131	54,377			884		97,779			(6,828)		909		0001
Purchased Call/S&P 500 INDEX/SP#13\$3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/19/2024	04/17/2026	1	1,464,000	4967.23	56,657			1,252		95,929			(7,004)		1,580		0001
Purchased Call/S&P#003\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	04/26/2024	04/27/2026	1	1,911,000	5089.96	73,000			2,611		121,300			(8,988)		2,599		0001
Purchased Call/S&P 500 INDEX/SP#13\$90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/17/2024	05/15/2026	1	2,062,000	5303.27	91,965			5,589		150,955			(11,369)		3,620		0001
Purchased Call/S&P 500 INDEX/SP#13\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/28/2024	06/26/2026	1	1,289,280	5471	70,646			8,392		106,906			(8,794)		3,098		0001
Purchased Call/S&P#003\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial	09/27/2024	09/29/2026	1	1,105,000	5738.17	54,145			13,462		71,314			(6,657)		3,901		0001
Purchased Call/S&P 500 INDEX/SP#100\$67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	09/03/2024	09/03/2026	1	1,807,000	5528.93	85,833			18,275		121,205			(10,582)		5,907		0001
Purchased Call/S&P#13\$90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/10/2024	09/10/2026	1	1,803,000	5485.52	75,005			16,691		107,724			(9,247)		6,024		0001
Purchased Call/S&P#13\$2H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2024	08/27/2026	1	1,229,681	5615	63,298			12,957		89,493			(7,825)		3,928		0001
Purchased Call/S&P 500 INDEX/SP#100\$584	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	08/23/2024	08/25/2026	1	1,148,000	5634.61	64,291			12,894		90,057			(7,905)		4,395		0001
Purchased Call/S&P#13\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/23/2024	09/14/2026	1	1,395,292	5559	69,705			13,124		96,395			(8,701)		4,298		0001
Purchased Call/S&P#216\$90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/17/2024	09/17/2026	1	1,407,000	5634.58	57,988			13,457		78,812			(7,147)		4,801		0001
Purchased Call/S&P 500 INDEX/SP#003\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP#0T08PU41	07/12/2024	07/10/2026	1	1,933,000	5615.35	78,093			10,786		112,431			(9,654)		5,084		0001
Purchased Call/S&P 500 INDEX/SP#13\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/19/2024	07/17/2026	1	1,158,000	5505	44,930			6,840		65,745			(5,555)		3,150		0001
Purchased Call/S&P 500 INDEX/SP#13\$57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/23/2024	07/17/2026	1	1,065,310	5607	62,725			9,296		93,814			(7,797)		2,897		0001
Purchased Call/S&P 500 INDEX/SP#100\$586	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	08/27/2024	08/26/2026	1	1,780,313	5616	80,547			16,287		111,356			(9,944)		5,668		0001
Purchased Call/S&P#13\$97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/25/2024	09/24/2026	1	1,369,370	5725	57,518			13,925		76,084			(7,101)		4,764		0001
Purchased Call/S&P 500 INDEX/SP#13\$96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/10/2024	07/10/2026	1	1,008,000	5633.91	47,275			6,494		67,998			(5,828)		2,851		0001
Purchased Call/S&P 500 INDEX/SP#13\$95	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/30/2024	07/30/2026	1	1,209,000	5436.44	45,468			7,493		67,311			(5,604)		3,481		0001
Purchased Call/S&P#003\$31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP#0T08PU41	08/09/2024	08/10/2026	1	2,737,000	5344.16	119,881			21,602		182,980			(14,760)		8,230		0001
Purchased Call/S&P 500 INDEX/SP#13\$697	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/20/2024	09/22/2026	1	2,351,000	5702.55	103,316			24,694		137,309			(12,703)		8,832		0001
Purchased Call/S&P#137\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/26/2024	07/24/2026	1	1,259,000	5499.1	51,241			8,068		76,481			(6,335)		3,533		0001
Purchased Call/S&P 500 INDEX/SP#13\$31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/16/2024	08/18/2026	1	2,249,000	5554.25	103,679			19,796		147,387			(12,747)		6,964		0001
Purchased Call/S&P 500 INDEX/SP#13\$90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/10/2024	07/09/2026	1	1,109,377	5575	63,638			8,666		91,806			(7,857)		2,903		0001
Purchased Call/S&P#13\$66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/09/2024	09/04/2026	1	1,072,937	5531	48,238			10,408		71,364			(5,988)		3,518		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX 13196	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/14/2024	08/12/2026	1	1,183,496	5331	80,191			11,027		87,376			(7,441)		3,985		0001
Purchased Call/S&P 500 INDEX/SPX13390	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/30/2024	08/28/2026	1	1,155,000	5648.4	48,048			9,902		65,731			(5,940)		3,702		0001
Purchased Call/S&P 500 INDEX/SPX 13190	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/12/2024	08/07/2026	1	1,296,978	5209	65,318			11,564		96,679			(8,108)		3,855		0001
Purchased Call/S&P 500 INDEX/SPX13591	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/13/2024	09/15/2026	1	1,821,000	5826.02	69,217			15,878		94,919			(8,510)		5,489		0001
Purchased Call/S&P 500 INDEX/SPX 13196	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/03/2024	07/02/2026	1	1,006,000	5537.02	47,584			6,047		70,026			(5,875)		2,539		0001
Purchased Call/S&P 500 INDEX/SPX 1303F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/17/2024	07/17/2026	1	1,418,000	5888.27	68,206			10,025		98,588			(8,409)		3,857		0001
Purchased Call/S&P 500 INDEX/SPX 1319X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/02/2024	08/04/2026	1	2,821,000	5946.56	107,723			18,496		166,009			(13,245)		7,700		0001
Purchased Call/S&P13591	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/16/2024	09/11/2026	1	1,285,672	5576	61,326			13,826		84,087			(7,613)		4,242		0001
Purchased Call/S&P 500 INDEX/SPX 13036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/16/2024	07/10/2026	1	1,380,106	5605	65,889			9,127		93,810			(8,192)		3,656		0001
Purchased Call/S&P 500 INDEX/SPX 13596	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/25/2024	07/24/2026	1	1,118,000	5399.22	50,086			7,876		75,370			(6,184)		3,138		0001
Purchased Call/S&P 500 INDEX/SPX 13969	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/22/2024	07/22/2026	1	1,078,000	5564.41	40,209			6,186		57,481			(4,957)		2,999		0001
Purchased Call/S&P 500 INDEX/SPX 1303P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/10/2024	07/02/2026	1	1,050,881	5560	54,277			6,935		78,450			(6,766)		2,652		0001
Purchased Call/S&P13451	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/06/2024	09/08/2026	1	1,409,000	5408.42	56,501			12,418		81,922			(6,947)		4,679		0001
Purchased Call/S&P 500 INDEX/SPX 13197	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/14/2024	08/13/2026	1	1,098,870	5440	56,457			10,406		84,465			(6,970)		3,341		0001
Purchased Call/S&P 500 INDEX/SPX 13096	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/30/2024	07/29/2026	1	1,897,096	5457	81,277			13,304		122,499			(10,004)		4,865		0001
Purchased Call/S&P1399X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/27/2024	09/25/2026	1	1,746,245	5732	74,417			18,193		97,330			(9,200)		6,104		0001
Purchased Call/S&P 500 INDEX/SPX0359U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/25/2024	11/25/2026	1	1,515,214	5987.37	73,639			24,074		86,312			(9,079)		6,131		0001
Purchased Call/S&P 500 INDEX/SPX13093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/22/2024	11/24/2026	1	1,098,000	5988.34	46,775			15,228		54,918			(5,751)		4,433		0001
Purchased Call/S&P 500 INDEX/SPX0059C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/18/2024	12/18/2026	1	825,770	5872.16	41,784			14,980		49,397			(5,151)		3,498		0001
Purchased Call/S&P 500 INDEX/SPX02109A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/02/2024	11/27/2026	1	1,002,741	6008	56,819			18,861		64,569			(7,053)		4,074		0001
Purchased Call/S&P 500 INDEX/SPX10039H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/17/2024	10/16/2026	1	1,414,000	5841.47	66,599			18,189		83,340			(8,222)		5,220		0001
Purchased Call/S&P 500 INDEX/SPX10096A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/20/2024	11/20/2026	1	1,125,141	5917.11	66,721			21,354		81,713			(8,226)		4,504		0001
Purchased Call/S&P 500 INDEX/SPX0059S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/11/2024	10/13/2026	1	1,050,000	5815.03	42,630			11,434		53,891			(5,241)		3,847		0001
Purchased Call/S&P 500 INDEX/SPX00599	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/23/2024	10/23/2026	1	1,075,942	5797.42	57,465			16,179		72,603			(7,084)		4,042		0001
Purchased Call/S&P 500 INDEX/SPX005930	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/15/2024	10/09/2026	1	2,010,102	5776	97,391			25,764		123,805			(12,107)		7,289		0001
Purchased Call/S&P 500 INDEX/SPX005490	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/26/2024	11/26/2026	1	702,498	5965	40,923			13,225		47,224			(5,087)		2,812		0001
Purchased Call/S&P2149H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/08/2024	11/10/2026	1	1,844,650	5995.54	80,611			24,727		93,794			(9,911)		7,225		0001
Purchased Call/S&P2109H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/05/2024	12/04/2026	1	1,290,000	6075.11	54,567			18,590		60,991			(6,737)		5,317		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX100J8E	Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/29/2024	12/01/2026	1	478,242	6032.38	27,786			9,313		32,300			(3,416)		1,959		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX2143H	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/04/2024	10/30/2026	1	1,107,549	5721	71,772			21,045		92,662			(8,910)		4,230		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX0515Y	Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP40TD8PU41	11/12/2024	11/11/2026	1	617,241	5926	30,677			9,452		35,850			(3,767)		2,423		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX13M50	Linked Annuity Hedge	N/A	Equity/Index	RONUISPUBIPROK5P63	12/09/2024	12/04/2026	1	1,411,068	6088	83,685			28,590		96,323			(10,389)		5,816		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX13Q30	Linked Annuity Hedge	N/A	Equity/Index	RONUISPUBIPROK5P63	12/13/2024	12/11/2026	1	1,710,799	6051.09	73,907			25,929		84,148			(9,137)		7,150		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX1749A	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/14/2024	11/13/2026	1	1,202,800	5985	59,034			18,402		70,572			(7,288)		4,743		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX1393R	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/04/2024	10/05/2026	1	2,756,000	5751.07	121,540			31,263		156,540			(14,964)		9,890		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX2165Y	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/25/2024	10/23/2026	1	1,639,465	5808.12	89,582			25,365		111,166			(11,075)		6,910		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX21850	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/04/2024	10/02/2026	1	1,905,216	5704	91,519			23,259		117,986			(11,314)		6,782		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX1335F	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/24/2024	12/24/2026	1	1,167,341	6040.04	58,250			21,393		66,029			(7,182)		5,001		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX00505C	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/01/2024	11/03/2026	1	1,168,000	5728.8	48,355			14,347		61,118			(5,945)		4,503		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX1003X	Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/22/2024	10/22/2026	1	1,315,660	5951.2	46,048			12,904		56,651			(5,677)		4,930		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX1003P	Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/31/2024	10/30/2026	1	1,312,103	5831	57,524			16,821		73,809			(7,102)		5,012		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX100E3T	Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	11/11/2024	11/06/2026	1	1,069,028	5985	67,467			20,436		81,389			(8,375)		4,150		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX6051SJ	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/18/2024	10/16/2026	1	1,016,234	5848	46,962			12,843		57,942			(5,806)		3,759		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX216H1	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/30/2024	12/24/2026	1	1,081,724	5994	72,100			26,700		85,971			(8,963)		4,655		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX00546B	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/03/2024	12/03/2026	1	2,460,572	6049.88	108,265			36,584		122,971			(13,348)		10,121		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX0053X	Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP40TD8PU41	11/06/2024	11/06/2026	1	1,000,606	5929.04	55,534			16,706		66,716			(6,847)		3,884		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX1349M	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/15/2024	11/17/2026	1	2,006,443	5970.62	101,125			31,949		123,441			(12,433)		7,981		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX13N50	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/11/2024	12/11/2026	1	755,911	6084.19	40,819			14,242		46,165			(5,033)		3,159		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX21ESJ	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/17/2024	12/17/2026	1	1,481,582	6050.61	77,190			27,568		87,261			(9,517)		6,264		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX13M3Z	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/10/2024	12/10/2026	1	2,353,644	6034.91	110,151			38,280		126,219			(13,560)		9,817		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX1335R	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/26/2024	12/24/2026	1	1,381,727	6037.59	63,421			23,389		71,617			(7,841)		5,920		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX6051SN	Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP40TD8PU41	10/15/2024	10/07/2026	1	1,048,053	5996	38,484			10,102		48,279			(4,797)		3,781		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX60523F	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/28/2024	10/23/2026	1	1,359,703	5813	67,029			19,005		82,920			(8,321)		5,107		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX60519F	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/18/2024	10/19/2026	1	1,237,000	5864.67	52,078			14,398		64,584			(6,412)		4,601		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX13M3B	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/06/2024	12/07/2026	1	2,143,000	6090.27	76,077			26,161		85,482			(9,366)		8,686		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SPX131S2	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/19/2024	11/18/2026	1	978,217	5915	46,752			14,538		55,519			(5,648)		3,889		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/29/2024	11/27/2026	1	1,208,000	6032.38	43,850			14,536		50,051			(5,421)		4,908		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/20/2024	12/22/2026	1	1,331,000	5930.85	56,647			20,620		66,137			(6,965)		6,535		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/10/2025	01/08/2027	1	1,217,430	5827.04	72,194			28,120		87,676			(8,925)		5,360		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/26/2025	02/25/2027	1	807,387	5956	47,838			21,715		55,817			(5,906)		3,844		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/13/2025	02/11/2027	1	779,264	6064	52,107			22,774		58,358			(6,442)		3,631		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/20/2025	02/19/2027	1	856,826	6133	32,963			14,731		36,138			(4,069)		3,946		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/24/2025	02/19/2027	1	917,884	6125	60,901			27,292		71,975			(7,560)		4,331		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/21/2025	03/17/2027	1	1,025,371	5672	43,628			21,149		57,062			(5,408)		5,028		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/07/2025	01/04/2027	1	617,731	5961	38,669			14,835		46,506			(4,790)		2,700		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/06/2025	02/03/2027	1	822,455	6015	54,215			23,096		61,097			(6,712)		3,784		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/21/2025	02/19/2027	1	1,284,000	6013.13	83,332			37,292		95,482			(10,302)		6,058		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/24/2025	01/25/2027	1	1,036,542	6101.24	71,521			29,415		80,275			(8,806)		4,689		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/14/2025	02/17/2027	1	1,626,309	6114.63	95,627			42,297		106,520			(11,741)		7,649		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/30/2025	01/29/2027	1	818,126	6042	53,316			22,282		59,951			(6,582)		3,793		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/24/2025	01/25/2027	1	232,706	6103	15,595			6,414		17,532			(1,920)		1,055		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/28/2025	03/25/2027	1	921,449	5705	57,803			28,622		80,904			(7,156)		4,569		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/28/2025	03/29/2027	1	803,386	5580.94	31,252			15,561		40,955			(3,848)		4,006		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/10/2025	02/05/2027	1	765,245	6070	54,036			23,169		61,800			(6,708)		3,532		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/19/2025	03/19/2027	1	901,345	5975.29	54,171			26,193		71,283			(6,679)		4,432		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/13/2025	01/13/2027	1	1,222,125	5836.22	39,963			15,755		47,405			(4,927)		5,428		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/16/2025	01/08/2027	1	1,273,414	5912	56,973			23,194		69,311			(7,351)		5,066		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/17/2025	01/20/2027	1	2,107,360	5996.66	79,026			31,914		91,057			(9,703)		9,473		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/24/2025	01/22/2027	1	978,049	6085	35,267			14,418		39,071			(4,360)		4,411		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/26/2025	02/25/2027	1	1,218,889	5959	44,739			20,308		51,886			(5,523)		5,804		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/07/2025	02/09/2027	1	1,086,710	6025.99	41,252			17,793		46,406			(5,072)		4,964		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/03/2025	01/05/2027	1	972,905	5942.47	34,538			13,236		40,197			(4,246)		4,261		0001
Purchased Call/S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	01/21/2025	01/15/2027	1	870,740	5981	61,293			24,534		69,903			(7,619)		3,881		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPX213V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/03/2025	02/03/2027	1	1,014,779	5994.57	38,988			16,486		44,079			(4,804)		4,688		0001	
Purchased Call/SP 500 INDEX/SPX005B6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/14/2025	02/12/2027	1	1,240,775	6114.63	49,879			21,870		54,955			(6,166)		5,791		0001	
Purchased Call/SP 500 INDEX/SPX005B6M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/07/2025	03/08/2027	1	1,584,820	5770.2	57,742			27,084		71,538			(7,109)		7,574		0001	
Purchased Call/SP 500 INDEX/SPX005B8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2025	03/11/2027	1	1,116,223	5572.07	47,105			22,258		62,150			(5,807)		5,428		0001	
Purchased Call/SP 500 INDEX/SPX005B5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/10/2025	01/08/2027	1	1,241,000	5827.04	42,939			16,725		51,327			(5,308)		5,464		0001	
Purchased Call/SP 500 INDEX/SPX005B9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/21/2025	02/23/2027	1	1,390,309	6013.13	49,217			22,175		56,114			(6,051)		6,600		0001	
Purchased Call/SP 500 INDEX/SPX005B4E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/31/2025	01/29/2027	1	1,100,000	6040.53	35,200			14,731		39,423			(4,352)		5,019		0001	
Purchased Call/SP 500 INDEX/SPX005B4F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/31/2025	02/01/2027	1	950,615	6040.53	55,516			23,367		63,360			(6,835)		4,359		0001	
Purchased Call/SP 500 INDEX/SPX005B3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/11/2025	02/10/2027	1	1,159,485	6071	47,072			20,396		52,624			(5,811)		5,394		0001	
Purchased Call/SP 500 INDEX/SPX005B6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/21/2025	03/17/2027	1	980,172	5672	61,152			29,644		82,110			(7,581)		4,806		0001	
Purchased Call/SP 500 INDEX/SPX005E9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/10/2025	03/05/2027	1	1,038,179	5762	64,140			29,985		91,528			(7,962)		5,003		0001	
Purchased Call/SP 500 INDEX/SPX005E8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/24/2025	01/25/2027	1	834,869	6101.24	32,142			13,220		35,607			(3,957)		3,784		0001	
Purchased Call/SP 500 INDEX/SPX005E9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/10/2025	03/10/2027	1	959,137	5814.56	51,602			24,312		68,601			(6,362)		4,656		0001	
Purchased Call/SP 500 INDEX/SPX0001SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/18/2025	03/12/2027	1	608,380	5801	38,907			18,591		52,230			(4,836)		2,982		0001	
Purchased Call/SP 500 INDEX/SPX005B3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/29/2025	01/28/2027	1	904,001	6048	32,587			13,537		36,649			(4,023)		4,118		0001	
Purchased Call/SP 500 INDEX/SPX005B5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/14/2025	03/16/2027	1	1,344,561	5638.94	47,597			22,818		61,500			(5,852)		6,583		0001	
Purchased Call/SP 500 INDEX/SPX005B9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/14/2025	02/12/2027	1	1,825,000	6114.63	59,313			26,006		65,064			(7,333)		8,517		0001	
Purchased Call/SP 500 INDEX/SPX005B7S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/25/2025	03/25/2027	1	1,318,660	5776.65	58,680			28,857		72,747			(7,235)		6,539		0001	
Purchased Call/SP 500 INDEX/SPX005B5S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2025	12/28/2026	1	1,003,101	5871	35,100			13,193		42,428			(4,357)		4,330		0001	
Purchased Call/SP 500 INDEX/SPX005B329	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2025	02/05/2027	1	1,563,914	6050	62,209			26,600		70,004			(7,680)		7,218		0001	
Purchased Call/SP 500 INDEX/SPX005B3S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/28/2025	03/01/2027	1	1,787,632	5854.5	60,422			27,759		70,640			(7,439)		8,563		0001	
Purchased Call/SP 500 INDEX/SPX005B7S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/21/2025	03/23/2027	1	1,837,008	5667.56	61,356			30,004		78,685			(7,544)		9,084		0001	
Purchased Call/SP 500 INDEX/SPX005B3S8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/28/2025	03/02/2027	1	1,160,000	5854.5	69,716			32,081		82,479			(8,572)		5,565		0001	
Purchased Call/SP 500 INDEX/SPX005B3S8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/14/2025	03/12/2027	1	1,023,000	5838.94	71,201			33,929		95,984			(8,802)		4,980		0001	
Purchased Call/SP 500 INDEX/SPX005B7S0S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/25/2027	1	913,023	6141.02	41,634			25,842		45,086			(5,140)		5,075		0001	
Purchased Call/SP 500 INDEX/SPX005B9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/24/2027	1	2,207,635	5802.82	89,409			51,478		108,018			(11,008)		11,827		0001	
Purchased Call/SP 500 INDEX/SPX005B2S8S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/10/2025	04/09/2027	1	586,221	5268.05	22,142			11,392		31,615			(2,734)		3,013		0001	
Purchased Call/SP 500 INDEX/SPX005B2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/14/2025	04/09/2027	1	1,215,217	5363	80,319			41,437		111,828			(9,971)		6,151		0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX21PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/03/2025	03/25/2027	1	1,025,054	5772	51,976	25,952	.....	25,952	.....	80,611	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX009SIW	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/09/2025	05/10/2027	1	1,746,766	5659.91	113,365	62,998	.....	62,998	.....	150,928	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX21SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/11/2025	04/09/2027	1	990,481	5268	60,539	31,190	.....	31,190	.....	84,818	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX005ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/04/2025	04/05/2027	1	823,680	5074.08	27,429	13,922	.....	13,922	.....	40,896	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX005J6F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	.....	06/12/2025	06/11/2027	1	1,786,222	6024	115,106	69,223	.....	69,223	.....	132,738	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX21PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/03/2025	03/29/2027	1	823,713	5598	48,636	24,419	.....	24,419	.....	71,428	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX009SIH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/18/2025	06/14/2027	1	1,048,071	5978	70,753	43,080	.....	43,080	.....	82,580	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX009IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	.....	06/23/2025	06/17/2027	1	1,113,935	5973	76,361	46,747	.....	46,747	.....	87,922	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX21PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	06/25/2025	06/25/2027	1	1,055,853	6092.16	48,338	29,882	.....	29,882	.....	53,763	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX21XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/27/2025	06/25/2027	1	1,354,425	6141	91,192	56,680	.....	56,680	.....	101,903	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX009IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/16/2025	05/17/2027	1	1,453,554	5956.38	59,550	33,666	.....	33,666	.....	69,471	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX009SI9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/09/2025	05/10/2027	1	2,631,843	5659.91	108,432	60,257	.....	60,257	.....	139,742	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX21RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/11/2025	04/09/2027	1	1,561,519	5963.36	55,122	28,398	.....	28,398	.....	76,120	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX009ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/20/2025	06/21/2027	1	2,722,988	5967.84	110,553	67,822	.....	67,822	.....	126,779	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX21USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	.....	05/21/2025	05/17/2027	1	860,309	5955	50,526	28,683	.....	28,683	.....	62,139	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX21USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/21/2025	05/21/2027	1	1,679,341	5844.61	114,027	65,002	.....	65,002	.....	198,817	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX005IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/09/2025	06/04/2027	1	1,194,576	5980	80,618	47,836	.....	47,836	.....	94,000	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX21ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/21/2025	04/16/2027	1	1,604,812	5282	63,905	33,598	.....	33,598	.....	99,632	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX009IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/03/2025	06/03/2027	1	2,110,000	5970.37	93,051	54,706	.....	54,706	.....	107,951	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX21T3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/02/2025	05/03/2027	1	1,388,001	5686.67	55,267	30,180	.....	30,180	.....	70,013	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX005IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/10/2025	06/10/2027	1	1,654,648	6038.81	76,597	45,769	.....	45,769	.....	86,799	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX21US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/04/2025	04/02/2027	1	1,108,582	5397	46,533	23,524	.....	23,524	.....	75,497	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX009S84	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	.....	05/30/2025	05/28/2027	1	1,237,664	5911.69	47,031	27,413	.....	27,413	.....	55,351	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX00032	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	04/03/2025	04/02/2027	1	1,923,000	5936.52	73,691	37,201	.....	37,201	.....	104,577	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX21US6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/28/2025	05/21/2027	1	1,357,904	5843	56,896	32,749	.....	32,749	.....	65,422	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX21US68	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/15/2025	05/14/2027	1	213,123	5916.93	5,882	3,310	.....	3,310	.....	6,915	.....	.....	.....	.....	.....	.....	.....
Purchased Call/S&P 500 INDEX/SPX21USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/25/2025	04/27/2027	1	1,208,169	5525.21	44,219	23,749		23,749		58,527							

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Purchased Call/SP 500 INDE/SPJ00038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/21/2025	04/16/2027	1	1,655,506	5281	91,490			48,086		147,539			(11,357)		8,457		0001	
Purchased Call/SP 500 INDE/SPJ00039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2027	1	28,237	4982.77	2,016			1,030		3,265			(249)			143		0001
Purchased Call/SP 500 INDE/SPJ00040	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/15/2025	05/14/2027	1	799,560	5990	28,421			15,994		33,239			(3,509)		4,232		0001	
Purchased Call/SP 500 INDE/SPJ00041	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/08/2025	05/06/2027	1	1,307,231	5617	32,809			29,176		65,880			(6,529)		6,851		0001	
Purchased Call/SP 500 INDE/SPJ00042	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/29/2027	1	2,983,571	6173.07	102,051			63,642		110,519			(12,547)		14,423		0001	
Purchased Call/SP 500 INDE/SPJ00043	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/25/2025	04/23/2027	1	975,000	5525.21	58,793			31,426		80,428			(7,268)		5,026		0001	
Purchased Call/SP 500 INDE/SPJ00044	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/02/2025	05/28/2027	1	1,164,677	5911	76,274			44,520		90,799			(9,468)		6,289		0001	
Purchased Call/SP 500 INDE/SPJ00045	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/04/2027	1	1,970,000	6000.36	80,967			47,976		91,654			(10,010)		10,691		0001	
Purchased Call/SP 500 INDE/SPJ00046	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2025	06/14/2027	1	1,003,858	5976.97	63,834			38,546		73,458			(7,859)		8,805		0001	
Purchased Call/SP 500 INDE/SPJ00047	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/29/2025	05/28/2027	1	1,636,799	5907	62,985			36,661		74,368			(7,776)		8,810		0001	
Purchased Call/SP 500 INDE/SPJ00048	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/06/2025	04/30/2027	1	1,142,999	5582	46,860			25,572		60,970			(5,825)		5,945		0001	
Purchased Call/SP 500 INDE/SPJ00049	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/25/2025	04/23/2027	1	1,327,000	5525.21	52,417			28,018		69,733			(6,480)		6,841		0001	
Purchased Call/SP 500 INDE/SPJ00050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/17/2025	06/17/2027	1	1,674,695	5982.72	70,840			43,069		81,499			(8,734)		9,225		0001	
Purchased Call/SP 500 INDE/SPJ00051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/14/2027	1	739,617	5877	47,163			26,578		55,986			(5,831)		3,915		0001	
Purchased Call/SP 500 INDE/SPJ00052	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/05/2025	05/03/2027	1	906,056	5887	51,411			28,113		67,487			(6,356)		4,731		0001	
Purchased Call/SP 500 INDE/SPJ00053	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/17/2025	04/16/2027	1	1,578,340	5282.7	50,823			26,638		72,444			(6,274)		8,063		0001	
Purchased Call/SP 500 INDE/SPJ00054	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/24/2025	09/23/2027	1	1,059,954	6667	34,980			25,983		31,974			(4,319)		6,452		0001	
Purchased Call/SP 500 INDE/SPJ00055	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/17/2025	09/17/2027	1	2,092,000	6600.35	90,793			66,598		84,705			(11,194)		12,664		0001	
Purchased Call/SP 500 INDE/SPJ00056	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/15/2025	08/13/2027	1	2,026,000	6449.8	86,915			59,904		85,987			(10,745)		11,856		0001	
Purchased Call/SP 500 INDE/SPJ00057	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/16/2025	09/16/2027	1	1,985,000	6606.76	49,928			36,554		46,101			(6,155)		9,586		0001	
Purchased Call/SP 500 INDE/SPJ00058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/01/2025	08/03/2027	1	1,584,185	6238.01	76,833			51,609		81,856			(9,447)		9,178		0001	
Purchased Call/SP 500 INDE/SPJ00059	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/15/2025	08/13/2027	1	1,109,826	6461	75,228			51,849		74,697			(9,300)		6,485		0001	
Purchased Call/SP 500 INDE/SPJ00060	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/12/2025	09/09/2027	1	1,329,699	6518	42,738			31,093		39,600			(5,291)		7,989		0001	
Purchased Call/SP 500 INDE/SPJ00061	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/26/2025	08/20/2027	1	1,052,078	6464	70,067			49,105		69,772			(8,710)		6,200		0001	
Purchased Call/SP 500 INDE/SPJ00062	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/15/2025	08/17/2027	1	1,712,609	6449.8	69,018			47,687		67,854			(8,486)		10,062		0001	
Purchased Call/SP 500 INDE/SPJ00063	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7130JPH15C71XB11	09/19/2025	09/20/2027	1	1,456,000	6664.36	52,853			39,040		48,576			(6,507)		8,838		0001	
Purchased Call/SP 500 INDE/SPJ00064	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2025	08/23/2027	1	1,530,037	6466.91	56,764			39,743		55,727			(6,989)		9,043		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Spread 500 INDE/SPW1323C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUSFPBMPROK5P83	08/20/2025	08/19/2027	1	1,356,253	6432	85,476	.....	.....	.....39,375	.....	.....86,895	.....	.....	.....(10,553	.....	.....7,984	.....	0001
Purchased Call/Spread 500 INDE/SPW00558D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 Societe Generale SA	09/16/2025	09/15/2027	1	1,571,949	6605	107,148	.....	.....	.....78,408	.....	.....98,843	.....	.....	.....(13,228	.....	.....9,488	.....	0001
Purchased Call/Spread 500 INDE/SPW00549N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 Societe Generale SA	09/10/2025	09/10/2027	1	1,342,000	6532.04	72,488	.....	.....	.....52,460	.....	.....68,376	.....	.....	.....(8,934	.....	.....8,070	.....	0001
Purchased Call/Spread 500 INDE/SPW1385Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 BNP Paribas SA ROMUSFPBMPROK5P83	07/18/2025	07/19/2027	1	1,132,000	6286.79	35,771	.....	.....	.....23,323	.....	.....38,911	.....	.....	.....(4,404	.....	.....6,457	.....	0001
Purchased Call/Spread 500 INDE/SPW005230	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 Societe Generale SA	08/01/2025	08/02/2027	1	1,227,736	6288.01	43,953	.....	.....	.....29,503	.....	.....46,409	.....	.....	.....(5,411	.....	.....7,105	.....	0001
Purchased Call/Spread 500 INDE/SPW421ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 Royal Bank of Canada	07/17/2025	07/15/2027	1	1,157,602	6253	80,955	.....	.....	.....52,553	.....	.....85,017	.....	.....	.....(10,008	.....	.....6,575	.....	0001
Purchased Call/Spread 500 INDE/SPW00519F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 Societe Generale SA	07/31/2025	07/29/2027	1	1,121,270	6375	75,212	.....	.....	.....50,280	.....	.....76,592	.....	.....	.....(9,298	.....	.....6,463	.....	0001
Purchased Call/Spread 500 INDE/SPW1316Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 BNP Paribas SA ROMUSFPBMPROK5P83	08/04/2025	07/30/2027	1	1,175,424	6361	46,288	.....	.....	.....31,017	.....	.....48,012	.....	.....	.....(5,740	.....	.....6,782	.....	0001
Purchased Call/Spread 500 INDE/SPW13362	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 BNP Paribas SA ROMUSFPBMPROK5P83	07/03/2025	07/01/2027	1	1,586,778	6194	65,265	.....	.....	.....41,163	.....	.....68,444	.....	.....	.....(8,068	.....	.....8,878	.....	0001
Purchased Call/Spread 500 INDE/SPWJ0059H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 Canadian Imperial Bank of Comm	07/11/2025	07/09/2027	1	1,175,184	6298.75	45,597	.....	.....	.....29,222	.....	.....48,098	.....	.....	.....(5,637	.....	.....6,632	.....	0001
Purchased Call/Spread 500 INDE/SPW131SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 BNP Paribas SA ROMUSFPBMPROK5P83	07/29/2025	07/29/2027	1	1,022,460	6370.86	41,001	.....	.....	.....27,259	.....	.....41,437	.....	.....	.....(5,055	.....	.....5,883	.....	0001
Purchased Call/Spread 500 INDE/SPW1346B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 BNP Paribas SA ROMUSFPBMPROK5P83	09/18/2025	09/17/2027	1	1,132,000	6831.96	37,582	.....	.....	.....27,681	.....	.....34,428	.....	.....	.....(4,640	.....	.....6,852	.....	0001
Purchased Call/Spread 500 INDE/SPW1336Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 BNP Paribas SA ROMUSFPBMPROK5P83	07/18/2025	07/16/2027	1	992,409	6296.79	42,872	.....	.....	.....27,881	.....	.....44,378	.....	.....	.....(5,300	.....	.....5,843	.....	0001
Purchased Call/Spread 500 INDE/SPW01319R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 BNP Paribas SA ROMUSFPBMPROK5P83	09/04/2025	09/03/2027	1	1,292,162	6438	48,528	.....	.....	.....34,806	.....	.....46,838	.....	.....	.....(5,991	.....	.....7,719	.....	0001
Purchased Call/Spread 500 INDE/SPW1333N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 BNP Paribas SA ROMUSFPBMPROK5P83	08/12/2025	08/12/2027	1	1,254,522	6445.76	46,292	.....	.....	.....31,667	.....	.....45,734	.....	.....	.....(5,707	.....	.....7,334	.....	0001
Purchased Call/Spread 500 INDE/SPW1319D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 BNP Paribas SA ROMUSFPBMPROK5P83	08/07/2025	08/05/2027	1	1,104,175	6309	46,196	.....	.....	.....31,329	.....	.....47,768	.....	.....	.....(5,711	.....	.....6,410	.....	0001
Purchased Call/Spread 500 INDE/SPW13230	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 BNP Paribas SA ROMUSFPBMPROK5P83	08/19/2025	08/13/2027	1	1,187,856	6464	47,900	.....	.....	.....33,105	.....	.....48,059	.....	.....	.....(5,954	.....	.....6,951	.....	0001
Purchased Call/Spread 500 INDE/SPW13162	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 BNP Paribas SA ROMUSFPBMPROK5P83	07/25/2025	07/26/2027	1	1,131,804	6388.64	43,574	.....	.....	.....28,830	.....	.....43,702	.....	.....	.....(5,365	.....	.....6,503	.....	0001
Purchased Call/Spread 500 INDE/SPW00579H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 Societe Generale SA	09/29/2025	09/24/2027	1	2,236,771	6837	151,027	.....	.....	.....113,009	.....	.....136,591	.....	.....	.....(18,748	.....	.....13,628	.....	0001
Purchased Call/Spread 500 INDE/SPW1398K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 BNP Paribas SA ROMUSFPBMPROK5P83	07/14/2025	07/09/2027	1	1,491,104	6250	99,631	.....	.....	.....63,940	.....	.....105,927	.....	.....	.....(12,368	.....	.....8,415	.....	0001
Purchased Call/Spread 500 INDE/SPWJ0058B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 Bank of Comm	07/10/2025	07/09/2027	1	1,593,000	6280.46	72,322	.....	.....	.....46,286	.....	.....76,395	.....	.....	.....(8,929	.....	.....8,990	.....	0001
Purchased Call/Spread 500 INDE/SPW00546I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 Societe Generale SA	09/09/2025	09/03/2027	1	1,428,563	6464	98,374	.....	.....	.....70,851	.....	.....95,083	.....	.....	.....(12,229	.....	.....8,534	.....	0001
Purchased Call/Spread 500 INDE/SPW1313A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 BNP Paribas SA ROMUSFPBMPROK5P83	08/08/2025	08/10/2027	1	1,471,819	6388.45	59,756	.....	.....	.....40,713	.....	.....60,512	.....	.....	.....(7,347	.....	.....8,597	.....	0001
Purchased Call/Spread 500 INDE/SPW1358Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 BNP Paribas SA ROMUSFPBMPROK5P83	07/22/2025	07/22/2027	1	1,257,760	6309.62	50,813	.....	.....	.....33,294	.....	.....52,348	.....	.....	.....(6,265	.....	.....7,197	.....	0001
Purchased Call/Spread 500 INDE/SPW005758	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 Societe Generale SA	09/26/2025	09/28/2027	1	2,540,000	6643.7	86,106	.....	.....	.....64,461	.....	.....79,052	.....	.....	.....(10,587	.....	.....15,533	.....	0001
Purchased Call/Spread 500 INDE/SPW13163	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 BNP Paribas SA ROMUSFPBMPROK5P83	07/25/2025	07/23/2027	1	1,141,000	6388.64	55,681	.....	.....	.....36,762	.....	.....56,066	.....	.....	.....(6,884	.....	.....6,535	.....	0001
Purchased Call/Spread 500 INDE/SPW013165	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 BNP Paribas SA ROMUSFPBMPROK5P83	08/29/2025	08/30/2027	1	1,481,270	6460.26	53,918	.....	.....	.....38,322	.....	.....52,746	.....	.....	.....(6,638	.....	.....8,815	.....	0001
Purchased Call/Spread 500 INDE/SPW00566I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	 Societe Generale SA	09/24/2025	09/21/2027	1	1,294,509	6673	85,942	.....	.....	.....63,775	.....	.....78,388	.....	.....	.....(10,639	.....	.....7,865	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S/P 500 INDEX/SP005350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/28/2025	08/25/2027	1	1,043,700	6455	43,926			31,089		42,152			(5,438)		6,181	0001	
Purchased Call / S/P 500 INDEX/SP005350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/25/2025	07/23/2027	1	1,331,234	6362	55,262			36,485		55,670			(6,832)		7,625	0001	
Purchased Call / S/P 500 INDEX/SP005354	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/19/2025	08/19/2027	1	1,153,954	6411.37	39,234			27,216		39,223			(4,837)		6,793	0001	
Purchased Call / S/P 500 INDEX/SP005352	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/09/2025	09/03/2027	1	1,345,629	6487	46,977			33,834		44,864			(5,840)		8,038	0001	
Purchased Call / S/P 500 INDEX/SP005358	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/26/2025	08/26/2027	1	1,164,000	6465.94	36,889			25,951		36,161			(4,549)		6,900	0001	
Purchased Call / S/P 500 INDEX/SP00535V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/17/2025	07/16/2027	1	2,146,816	6257	88,676			57,609		91,645			(10,948)		12,206	0001	
Purchased Call / S/P 500 INDEX/SP005355	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/23/2025	07/19/2027	1	941,212	6302	62,578			40,970		64,572			(7,758)		5,369	0001	
Purchased Call / S/P 500 INDEX/SP005353	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2025	07/16/2027	1	1,064,505	6299	48,420			31,587		50,006			(6,019)		6,063	0001	
Purchased Call / S/P 500 INDEX/SP005350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/03/2025	07/02/2027	1	2,237,227	6279.35	100,004			63,124		105,227			(12,346)		12,530	0001	
Purchased Call / S/P 500 INDEX/SP00535H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/29/2025	09/24/2027	1	1,117,829	6614	46,796			35,016		42,554			(5,809)		6,811	0001	
Purchased Call / S/P 500 INDEX/SP005378	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/30/2025	09/30/2027	1	1,856,000	6688.46	57,350			43,092		51,425			(7,071)		11,371	0001	
Purchased Call / S/P 500 INDEX/SP005350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/04/2025	07/30/2027	1	1,141,556	6238	79,729			53,484		83,165			(9,897)		6,586	0001	
Purchased Call / S/P 500 INDEX/SP00535H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/12/2025	09/13/2027	1	2,017,000	6584.29	73,217			53,377		68,199			(9,014)		12,164	0001	
Purchased Call / S/P 500 INDEX/SP00535J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/14/2025	07/09/2027	1	1,573,530	6249	64,373			41,312		67,726			(7,991)		8,880	0001	
Purchased Call / S/P 500 INDEX/SP005363	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/14/2025	11/11/2027	1	989,268	6843	57,257			46,645		50,531			(7,088)		6,289	0001	
Purchased Call / S/P 500 INDEX/SP00535Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/10/2025	11/10/2027	1	571,267	6832.43	26,564			21,485		22,813			(3,275)		3,628	0001	
Purchased Call / S/P 500 INDEX/SP005352	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/03/2025	10/01/2027	1	1,377,000	6715.79	53,152			40,231		47,660			(6,571)		8,444	0001	
Purchased Call / S/P 500 INDEX/SP005350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/15/2027	1	1,407,109	6637	97,098			75,476		86,267			(12,054)		8,738	0001	
Purchased Call / S/P 500 INDEX/SP00534Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/15/2027	1	1,750,000	6664.01	82,250			63,846		75,694			(10,168)		10,867	0001	
Purchased Call / S/P 500 INDEX/SP005350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/02/2025	10/01/2027	1	1,220,000	6715.35	37,454			28,310		33,598			(4,624)		7,481	0001	
Purchased Call / S/P 500 INDEX/SP005356	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/01/2025	11/26/2027	1	1,024,977	6833	66,989			55,963		57,166			(8,316)		6,596	0001	
Purchased Call / S/P 500 INDEX/SP005356	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/07/2025	11/08/2027	1	1,119,000	6728.8	35,696			28,813		32,036			(4,385)		7,085	0001	
Purchased Call / S/P 500 INDEX/SP005350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/03/2025	12/03/2027	1	1,439,000	6949.72	54,970			46,135		47,413			(6,777)		9,317	0001	
Purchased Call / S/P 500 INDEX/SP00535E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/10/2025	12/10/2027	1	1,076,000	6886.68	44,439			37,724		37,370			(5,479)		7,006	0001	
Purchased Call / S/P 500 INDEX/SP005351	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/18/2025	11/12/2027	1	1,122,155	6719	70,302			57,449		65,153			(8,739)		7,140	0001	
Purchased Call / S/P 500 INDEX/SP005351	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/24/2025	10/25/2027	1	1,229,000	6791.69	48,177			37,905		41,929			(5,931)		7,689	0001	
Purchased Call / S/P 500 INDEX/SP00535W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/30/2025	10/28/2027	1	1,085,644	6891	33,886			26,912		29,157			(4,189)		6,882	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP0053K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/03/2027	1	1,110,988	6858	71,324	.....	.....	60,275	.....	60,420	.....	.....	(8,854)	.....	7,193	.....	0001
Purchased Call / S&P 500 INDEX/SP013F3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/03/2025	10/29/2027	1	1,162,264	6837	37,788	.....	.....	30,105	.....	32,254	.....	.....	(4,691)	.....	7,307	.....	0001
Purchased Call / S&P 500 INDEX/SP02189A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/17/2025	12/15/2027	1	1,020,480	6820	63,908	.....	.....	54,841	.....	57,086	.....	.....	(7,901)	.....	6,671	.....	0001
Purchased Call / S&P 500 INDEX/SP01388J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/07/2025	10/01/2027	1	1,068,388	6719	72,060	.....	.....	54,694	.....	63,422	.....	.....	(8,958)	.....	6,351	.....	0001
Purchased Call / S&P 500 INDEX/SP013434	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2025	10/11/2027	1	2,465,000	6552.51	88,987	.....	.....	68,395	.....	84,911	.....	.....	(10,956)	.....	15,253	.....	0001
Purchased Call / S&P 500 INDEX/SP013832	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/16/2025	10/13/2027	1	1,098,483	6658	72,795	.....	.....	56,383	.....	66,972	.....	.....	(9,012)	.....	6,809	.....	0001
Purchased Call / S&P 500 INDEX/SP01388R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/29/2025	12/23/2027	1	1,746,577	6831	84,303	.....	.....	56,198	.....	53,882	.....	.....	(7,983)	.....	11,491	.....	0001
Purchased Call / S&P 500 INDEX/SP01385F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/22/2025	12/22/2027	1	1,243,709	6878.49	43,530	.....	.....	37,670	.....	36,836	.....	.....	(5,367)	.....	8,176	.....	0001
Purchased Call / S&P 500 INDEX/SP005889	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/07/2025	10/07/2027	1	1,889,000	6714.59	50,121	.....	.....	38,141	.....	45,024	.....	.....	(6,179)	.....	10,475	.....	0001
Purchased Call / S&P 500 INDEX/SP013430	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/12/2025	12/14/2027	1	1,232,000	6827.41	38,315	.....	.....	32,736	.....	33,371	.....	.....	(4,711)	.....	8,048	.....	0001
Purchased Call / S&P 500 INDEX/SP01338M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/05/2025	12/03/2027	1	1,194,000	6870.4	40,586	.....	.....	34,260	.....	34,314	.....	.....	(5,019)	.....	7,730	.....	0001
Purchased Call / S&P 500 INDEX/SP013435	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2025	10/08/2027	1	1,553,000	6552.51	107,002	.....	.....	82,138	.....	101,426	.....	.....	(13,228)	.....	9,584	.....	0001
Purchased Call / S&P 500 INDEX/SP005130	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/18/2025	11/15/2027	1	1,575,795	6710	57,072	.....	.....	46,681	.....	53,067	.....	.....	(7,065)	.....	10,051	.....	0001
Purchased Call / S&P 500 INDEX/SP01388M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/03/2025	10/04/2027	1	2,038,000	6715.79	67,488	.....	.....	51,127	.....	60,044	.....	.....	(8,305)	.....	12,331	.....	0001
Purchased Call / S&P 500 INDEX/SP013430	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/13/2025	10/08/2027	1	996,932	6740	33,236	.....	.....	25,513	.....	30,511	.....	.....	(4,126)	.....	6,152	.....	0001
Purchased Call / S&P 500 INDEX/SP01383X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/17/2025	10/18/2027	1	1,399,000	6864.01	44,348	.....	.....	34,466	.....	40,889	.....	.....	(5,460)	.....	8,711	.....	0001
Purchased Call / S&P 500 INDEX/SP01385Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/17/2025	10/15/2027	1	1,257,332	6857	40,671	.....	.....	31,571	.....	37,370	.....	.....	(5,028)	.....	7,608	.....	0001
Purchased Call / S&P 500 INDEX/SP02189M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/30/2025	12/29/2027	1	1,342,644	6921	80,269	.....	.....	78,326	.....	73,370	.....	.....	(11,021)	.....	8,676	.....	0001
Purchased Call / S&P 500 INDEX/SP013436	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/01/2025	11/26/2027	1	997,630	6833	32,294	.....	.....	26,978	.....	27,869	.....	.....	(4,009)	.....	6,422	.....	0001
Purchased Call / S&P 500 INDEX/SP01346S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/21/2025	11/19/2027	1	1,088,000	6802.99	33,402	.....	.....	27,542	.....	31,678	.....	.....	(4,129)	.....	6,963	.....	0001
Purchased Call / S&P 500 INDEX/SP01343V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/15/2025	10/14/2027	1	1,037,146	6848	31,740	.....	.....	24,492	.....	29,172	.....	.....	(3,918)	.....	6,435	.....	0001
Purchased Call / S&P 500 INDEX/SP00523K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/11/2028	1	2,194,073	6835	.....	74,042	.....	69,837	.....	65,323	.....	.....	(4,295)	.....	14,996	.....	0001
Purchased Call / S&P 500 INDEX/SP00523M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/11/2028	1	1,138,430	6942	.....	36,752	.....	34,665	.....	32,128	.....	.....	(2,132)	.....	7,781	.....	0001
Purchased Call / S&P 500 INDEX/SP00523R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2026	03/09/2028	1	1,011,978	6792	31,591	.....	.....	33,816	.....	31,591	.....	.....	(953)	.....	7,052	.....	0001
Purchased Call / S&P 500 INDEX/SP00595F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/27/2026	01/26/2028	1	1,121,887	6925	.....	76,676	.....	70,137	.....	61,621	.....	.....	(6,626)	.....	7,577	.....	0001
Purchased Call / S&P 500 INDEX/SP00523Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/20/2026	02/18/2028	1	1,198,000	6909.51	.....	75,234	.....	71,493	.....	63,536	.....	.....	(4,030)	.....	8,230	.....	0001
Purchased Call / S&P 500 INDEX/SP00535Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/26/2026	01/20/2028	1	1,266,468	6843	42,330	.....	.....	38,636	.....	35,732	.....	.....	(3,742)	.....	8,515	.....	0001
Purchased Call / S&P 500 INDEX/SP00503X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/26/2026	02/25/2028	1	1,312,819	6946	.....	52,419	.....	50,250	.....	44,770	.....	.....	(2,373)	.....	9,064	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&P176S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/16/2026	01/14/2028	1	1,257,000	6940.01		86,859		78,449		70,043			(8,829)		8,413		0001
Purchased Call11/S&P 500 INDEX/S&P177S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2028	1	367,398	6506.48		26,489		26,189		26,345			(398)		2,584		0001
Purchased Call11/S&P 500 INDEX/S&P054S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41	03/27/2026	03/29/2028	1	1,378,000	6366.85		44,785		44,724		46,388			(244)		9,737		0001
Purchased Call11/S&P 500 INDEX/S&P176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	635SEF7UP5170UG573	01/15/2026	01/07/2028	1	1,133,510	6817		75,312		67,854		61,081			(7,823)		7,546		0001
Purchased Call11/S&P 500 INDEX/S&P005ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41	02/20/2026	02/18/2028	1	1,210,000	6903.51		39,083		37,140		33,629			(2,094)		8,312		0001
Purchased Call11/S&P 500 INDEX/S&P050S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41	02/24/2026	02/17/2028	1	1,191,403	6847		67,568		64,381		56,240			(3,271)		8,179		0001
Purchased Call11/S&P 500 INDEX/S&P021D8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/26/2026	03/24/2028	1	1,034,787	6591		57,900		57,740		58,432			(397)		7,287		0001
Purchased Call11/S&P 500 INDEX/S&P005TF	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41	01/23/2026	01/24/2028	1	1,289,000	6915.61		39,315		35,854		33,170			(3,603)		8,893		0001
Purchased Call11/S&P 500 INDEX/S&P005TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41	01/23/2026	01/25/2028	1	1,789,000	6915.61		109,129		99,535		90,548			(9,989)		12,074		0001
Purchased Call11/S&P 500 INDEX/S&P02198B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	ES71P3U3PH16C71XB11	01/05/2026	12/31/2027	1	1,136,849	6861		74,534		65,874		62,259			(8,738)		7,540		0001
Purchased Call11/S&P 500 INDEX/S&P013S3D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/20/2026	01/12/2028	1	1,259,601	6964		36,626		33,116		31,848			(3,551)		8,417		0001
Purchased Call11/S&P 500 INDEX/S&P130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/05/2026	03/03/2028	1	1,436,926	6877		46,162		44,698		41,244			(1,646)		9,971		0001
Purchased Call11/S&P 500 INDEX/S&P013S3I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/02/2026	12/31/2027	1	1,281,803	6858.47		42,759		37,739		36,828			(5,169)		8,553		0001
Purchased Call11/S&P 500 INDEX/S&P013TS	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/30/2026	01/28/2028	1	1,143,307	6971		74,546		68,677		60,631			(6,144)		7,733		0001
Purchased Call11/S&P 500 INDEX/S&P013TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/27/2026	03/01/2028	1	1,301,000	6978.88		41,242		39,601		35,383			(1,800)		9,015		0001
Purchased Call11/S&P 500 INDEX/S&P013S36	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/09/2026	01/11/2028	1	2,051,000	6966.28		136,597		121,961		108,896			(15,115)		13,696		0001
Purchased Call11/S&P 500 INDEX/S&P013S6R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/16/2026	01/14/2028	1	1,081,000	6940.01		34,592		31,243		28,626			(3,516)		7,235		0001
Purchased Call11/S&P 500 INDEX/S&P013TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/24/2026	02/18/2028	1	1,311,052	6859		42,536		40,533		36,731			(2,056)		9,006		0001
Purchased Call11/S&P 500 INDEX/S&P013TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/30/2026	01/31/2028	1	1,927,000	6939.03		60,701		55,941		50,602			(4,982)		13,064		0001
Purchased Call11/S&P 500 INDEX/S&P005S8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41	01/14/2026	01/14/2028	1	1,211,000	6926.6		39,842		35,737		33,569			(4,148)		8,105		0001
Purchased Call11/S&P 500 INDEX/S&P013TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/30/2026	01/28/2028	1	1,092,000	6939.03		75,785		69,818		61,216			(6,246)		7,396		0001
Purchased Call11/S&P 500 INDEX/S&P005ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41	02/17/2026	02/11/2028	1	1,168,772	6835		74,467		70,238		64,670			(4,320)		7,988		0001
Purchased Call11/S&P 500 INDEX/S&P013TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/30/2026	01/28/2028	1	1,332,651	6977		40,824		37,610		34,206			(3,365)		9,014		0001
Purchased Call11/S&P 500 INDEX/S&P013TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/27/2026	02/25/2028	1	2,887,000	6978.88		86,134		84,603		75,899			(3,874)		18,552		0001
Purchased Call11/S&P 500 INDEX/S&P050ZSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41	03/13/2026	03/15/2028	1	1,547,000	6632.19		47,957		46,970		45,796			(1,178)		10,826		0001
Purchased Call11/S&P 500 INDEX/S&P013S35	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/09/2026	01/10/2028	1	1,597,000	6866.28		60,047		53,605		49,183			(6,654)		10,656		0001
Purchased Call11/S&P 500 INDEX/S&P013S3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/13/2026	01/10/2028	1	1,086,021	6834		36,003		32,229		28,941			(3,813)		7,313		0001
Purchased Call11/S&P 500 INDEX/S&P017N5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	05/06/2025	05/06/2026	1	2,856,190	5606.91	49,698			4,792		77,388			(12,254)		4,485		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/16/2025	04/15/2026	1	4,279,830	5.937	150,919			5,837		283,254			(37,315)			4,338	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/22/2025	04/22/2026	1	12,802	5287.76	775			45		1,500				(191)		16	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/26/2026	1	2,504,000	6141.02	83,884			19,983		100,273			(20,684)			6,112	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	5,017,682	6082.16	125,944			29,491		152,728			(31,055)			12,178	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/11/2025	04/10/2026	1	4,532,000	5383.36	245,634			6,141		450,359			(60,734)			3,751	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/15/2026	1	1,230,565	5386.63	10,706			413		17,095			(2,640)			1,247	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/23/2025	06/23/2026	1	3,246,991	6025.17	42,211			9,652		52,156			(10,408)			7,788	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/20/2025	06/22/2026	1	1,875,508	5987.84	17,255			3,888		21,646			(4,231)			4,472	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2026	1	3,311,739	5525.21	40,403			2,894		64,672			(9,908)			4,504	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/16/2025	04/16/2026	1	5,030,603	5275.7	116,710			4,823		199,630			(28,778)			5,266	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/02/2025	04/02/2026	1	3,228,653	5670.97	66,187			182		108,032			(16,320)			1,195	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	06/11/2025	06/11/2026	1	3,007,455	6022.24	67,688			13,235		86,376			(16,685)			6,679	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/12/2025	05/08/2026	1	2,386,772	5660	136,478			14,066		188,410			(34,025)			3,851	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/22/2026	1	3,176,265	5902.82	60,031			8,528		84,491			(14,843)			5,984	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/23/2025	04/22/2026	1	1,717,996	5288	63,421			3,679		105,771			(15,681)			2,109	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/10/2026	1	6,366,266	5268.05	145,151			3,619		247,088			(35,791)			5,289	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	2,934,126	5565.38	89,491			10,938		122,342			(22,127)			5,151	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	2,539,231	6092.16	23,615			5,530		27,919			(5,823)			6,163	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/22/2025	05/22/2026	1	3,902,000	5942.01	130,327			18,463		183,616			(32,135)			7,364	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/24/2025	04/23/2026	1	2,381,506	5376	91,355			5,593		150,650			(22,588)			2,989	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/29/2025	04/28/2026	1	11,687,778	5629	490,871			36,612		808,472			(121,369)			16,186	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/21/2025	04/21/2026	1	1,629,991	5158	88,420			4,885		156,186			(21,862)			1,955	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/24/2025	04/23/2026	1	3,257,771	5376	108,929			6,657		177,288			(26,933)			4,089	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/30/2025	04/29/2026	1	1,596,863	5561	80,856			6,254		141,642			(19,982)			2,251	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/12/2025	05/08/2026	1	6,123,830	5660	287,100			29,590		411,395			(71,576)			9,880	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/29/2025	04/28/2026	1	3,279,702	5629	165,031			12,309		278,639			(40,804)			4,542	0001	
Purchased Call/S&P 500 INDEX/S&M2USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/05/2025	06/05/2026	1	3,205,000	5939.3	174,352			31,393		238,893			(42,991)			6,814	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SP0170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2025	05/26/2026	1	1,595,701	5802.82	27,253			4,129		37,960			(6,665)		2,949		0001	
Purchased Call/S&P 500 INDEX/SP01958H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/05/2025	06/04/2026	1	8,221,805	5971	345,902			61,494		464,222			(85,525)		17,348		0001	
Purchased Call/S&P 500 INDEX/SP01958I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/11/2025	04/13/2026	1	3,894,000	5383.36	177,312			5,882		316,732			(43,483)		3,486		0001	
Purchased Call/S&P 500 INDEX/SP01958J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/06/2025	06/05/2026	1	7,707,000	6000.36	356,063			64,289		466,358			(88,038)		16,386		0001	
Purchased Call/S&P 500 INDEX/SP017N50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/01/2026	1	7,589,126	5686.67	95,749			7,979		144,475			(23,674)		11,073		0001	
Purchased Call/S&P 500 INDEX/SP01958T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/22/2025	05/22/2026	1	6,167,000	5842.01	292,316			41,411		420,847			(72,078)		11,639		0001	
Purchased Call/S&P 500 INDEX/SP01958Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/06/2025	06/05/2026	1	1,971,848	5839	76,765			13,860		98,364			(18,980)		4,192		0001	
Purchased Call/S&P 500 INDEX/SP019586	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/05/2025	06/05/2026	1	3,601,000	5939.3	178,610			32,160		243,198			(44,041)		7,656		0001	
Purchased Call/S&P 500 INDEX/SP017T5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	4,204,916	6092.16	92,929			21,760		112,713			(22,914)		10,205		0001	
Purchased Call/S&P 500 INDEX/SP017N50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/08/2026	1	2,304,262	5659.91	42,168			4,334		64,814			(10,426)		3,717		0001	
Purchased Call/S&P 500 INDEX/SP021N5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/13/2025	06/12/2026	1	10,090,000	5976.97	466,158			93,232		618,053			(115,259)		22,562		0001	
Purchased Call/S&P 500 INDEX/SP01958F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/12/2025	05/08/2026	1	2,497,798	5664	139,422			14,369		202,587			(34,759)		4,030		0001	
Purchased Call/S&P 500 INDEX/SP01958R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/22/2025	05/22/2026	1	10,076,000	5842.01	437,298			61,951		627,651			(107,827)		19,016		0001	
Purchased Call/S&P 500 INDEX/SP01958C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/22/2025	04/21/2026	1	6,979,045	5158	274,848			15,185		466,751			(67,957)		8,370		0001	
Purchased Call/S&P 500 INDEX/SP01958K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/29/2025	04/29/2026	1	3,895,000	5860.83	217,445			16,773		379,876			(53,616)		5,405		0001	
Purchased Call/S&P 500 INDEX/SP01958J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/05/2025	06/04/2026	1	1,713,622	5971	62,222			11,062		82,837			(15,384)		3,616		0001	
Purchased Call/S&P 500 INDEX/SP01958X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/24/2025	04/23/2026	1	659,982	5376	36,061			2,204		62,051			(8,916)		828		0001	
Purchased Call/S&P 500 INDEX/SP01958Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/28/2025	05/27/2026	1	3,746,335	5922	190,786			29,514		267,884			(47,172)		7,406		0001	
Purchased Call/S&P 500 INDEX/SP021N5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/11/2025	04/13/2026	1	3,286,000	5383.36	177,654			5,873		322,816			(43,566)		3,110		0001	
Purchased Call/S&P 500 INDEX/SP019588	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2025	05/22/2026	1	1,803,916	5842.01	99,937			14,158		145,877			(24,642)		3,404		0001	
Purchased Call/S&P 500 INDEX/SP019584	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/11/2025	04/10/2026	1	2,320,000	5383.36	116,464			2,912		209,996			(28,796)		1,920		0001	
Purchased Call/S&P 500 INDEX/SP019583	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/24/2025	04/22/2026	1	1,279,995	5288	72,005			4,212		118,989			(17,853)		1,571		0001	
Purchased Call/S&P 500 INDEX/SP017L5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2026	1	2,093,087	5525.21	35,373			2,534		57,129			(8,675)		2,846		0001	
Purchased Call/S&P 500 INDEX/SP01958Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/06/2025	06/05/2026	1	4,796,954	5839	200,457			36,194		258,160			(49,563)		10,203		0001	
Purchased Call/S&P 500 INDEX/SP01958L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/05/2025	06/04/2026	1	6,361,920	5971	259,562			46,144		347,646			(64,177)		13,846		0001	
Purchased Call/S&P 500 INDEX/SP003B55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/17/2025	06/17/2026	1	2,996,000	5882.72	182,878			38,889		245,958			(45,093)		6,929		0001	
Purchased Call/S&P 500 INDEX/SP019586	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/27/2025	05/22/2026	1	456,988	5803	22,949			3,269		31,231			(5,737)		862		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted (Premium) (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/27/2025	06/26/2026	1	2,961,000	6773.07	95,048			22,706		111,986			(23,501)		7,228		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/22/2025	04/22/2026	1	6,716,000	5287.76	290,803			16,823		527,907			(71,705)		8,244		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	05/27/2025	05/22/2026	1	2,062,230	5842	92,094			13,120		125,454			(23,024)		3,892		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	04/28/2025	04/24/2026	1	1,087,176	5522	36,259			3,604		99,868			(14,026)		1,394		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	04/23/2025	04/22/2026	1	1,559,823	5288	74,792			4,335		129,074			(18,478)		1,853		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canada	05/22/2025	05/22/2026	1	1,397,088	5842.01	30,735			4,354		42,697			(7,579)		2,637		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	04/29/2025	04/28/2026	1	6,557,098	5529	213,290			15,908		343,027			(52,737)		9,081		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	04/22/2025	04/21/2026	1	8,970,110	5158	376,824			20,819		644,470			(93,171)		10,758		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	04/30/2025	04/30/2026	1	1,227,100	5569.06	10,308			823		16,039			(2,542)		1,759		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	04/24/2025	04/24/2026	1	3,700,000	5484.77	179,450			11,433		319,820			(44,248)		4,744		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/26/2025	06/26/2026	1	2,206,588	6141.02	37,792			8,989		44,343			(9,304)		5,386		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	06/06/2025	06/08/2026	1	2,906,000	6000.36	112,753			21,122		146,303			(27,651)		6,317		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/28/2025	05/27/2026	1	5,193,191	5922	206,156			31,892		284,409			(50,973)		10,261		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	04/29/2025	04/28/2026	1	1,412,777	5529	66,610			4,968		111,509			(16,469)		1,956		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	04/03/2025	04/02/2026	1	3,185,000	5396.52	170,079			472		318,196			(42,053)		1,179		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	04/25/2025	04/24/2026	1	6,779,176	5485	337,477			21,561		365,243			(83,442)		8,892		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	05/16/2025	05/15/2026	1	6,310,000	5966.38	209,492			25,605		286,512			(51,797)		11,078		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	04/11/2025	04/10/2026	1	4,439,000	5363.36	257,906			6,448		478,075			(63,768)		3,674		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	05/22/2025	05/22/2026	1	2,967,000	5842.01	114,230			16,183		161,986			(28,166)		5,599		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	06/06/2025	06/05/2026	1	3,026,464	5899	169,614			30,625		220,229			(41,938)		6,435		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	05/22/2025	05/21/2026	1	3,798,997	5845	129,474			18,033		180,046			(32,013)		7,100		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	04/28/2025	04/24/2026	1	2,246,760	5525	85,124			5,454		144,509			(21,222)		2,883		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	06/06/2025	06/08/2026	1	2,362,288	6000.36	113,626			21,285		148,674			(27,865)		5,135		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	04/24/2025	04/24/2026	1	612,461	5484.77	4,716			300		7,527			(1,163)		785		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	05/22/2025	05/22/2026	1	3,080,000	5842.01	153,384			21,729		221,327			(37,821)		5,813		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	06/16/2025	06/16/2026	1	2,346,000	6033.11	116,362			24,362		149,376			(28,692)		5,388		0001
Purchased Call1/S&P 500 INDEX/SPX21WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	04/21/2025	04/17/2026	1	5,663,054	5283	183,355			8,172		386,975			(45,712)		6,111		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S/P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/04/2025	04/02/2026	1	5,356,000	5074.08	115,733			322		200,790			(28,694)		1,983		0001
INDEX/SP/00096	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/23/2025	06/23/2026	1	2,538,461	6025.17	44,169			10,089		54,526			(10,891)		6,089		0001
INDEX/SP/0173SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/04/2025	04/02/2026	1	3,933,000	5074.08	98,718			275		172,955			(24,476)		1,456		0001
INDEX/SP/00091	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/17/2025	06/17/2026	1	3,853,000	5982.72	227,582			48,408		306,749			(56,116)		8,443		0001
INDEX/SP/00096	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/06/2025	06/05/2026	1	1,929,510		88,729			16,021		114,354			(21,938)		4,102		0001
INDEX/SP/019390	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/22/2025	05/22/2026	1	665,103	5942.01	33,921			4,805		49,007			(8,364)		1,298		0001
INDEX/SP/01936V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/06/2025	06/08/2026	1	2,106,000	6000.36	70,762			13,256		91,139			(17,353)		4,578		0001
INDEX/SP/0154S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/23/2025	06/18/2026	1	310,235	5981	17,546			3,823		22,613			(4,366)		722		0001
INDEX/SP/015938	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/09/2025	04/08/2026	1	1,516,648	4983	97,045			1,877		147,954			(23,995)		1,123		0001
INDEX/SP/02RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/06/2025	06/08/2026	1	3,661,268	6000.36	200,271			37,516		266,637			(49,113)		7,959		0001
INDEX/SP/021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/05/2025	06/05/2026	1	9,559,000	5939.3	462,093			81,402		619,755			(111,475)		20,322		0001
INDEX/SP/0154SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/08/2025	05/08/2026	1	1,970,814	5663.94	24,241			2,485		37,151			(5,977)		3,180		0001
INDEX/SP/00059J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/28/2025	05/22/2026	1	1,642,198	5903	90,218			12,888		123,798			(22,617)		3,099		0001
INDEX/SP/015498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/22/2025	05/21/2026	1	2,156,661	5945	87,726			12,218		123,150			(21,691)		4,031		0001
INDEX/SP/01936X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/06/2025	06/05/2026	1	2,120,330	5939	74,095			13,378		94,627			(18,320)		4,508		0001
INDEX/SP/01549X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/04/2025	04/06/2026	1	2,838,336	5074.08	65,282			899		113,400			(16,009)		1,820		0001
INDEX/SP/00093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/21/2025	04/17/2026	1	11,357,203	5282	317,813			14,164		623,481			(79,233)		12,255		0001
INDEX/SP/000382	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/22/2025	05/22/2026	1	1,670,898	5942.01	31,246			4,426		43,282			(7,704)		3,153		0001
INDEX/SP/021U9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/23/2026	1	2,135,470	5375.86	33,527			2,032		55,768			(8,267)		2,680		0001
INDEX/SP/017K55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/15/2025	05/15/2026	1	3,147,000	5916.93	112,977			13,770		168,168			(27,857)		5,525		0001
INDEX/SP/00079H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/29/2025	04/28/2026	1	2,418,103	5529	129,474			9,657		220,619			(32,013)		3,349		0001
INDEX/SP/01936D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/24/2025	04/24/2026	1	2,921,000	5484.77	128,232			8,170		225,386			(31,619)		3,745		0001
INDEX/SP/01936M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/24/2025	04/24/2026	1	3,527,000	5484.77	185,168			11,797		333,882			(45,658)		4,522		0001
INDEX/SP/01936P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	05/13/2025	05/12/2026	1	1,992,869	5844	108,373			12,274		156,809			(26,796)		3,980		0001
INDEX/SP/00739	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/25/2025	04/24/2026	1	5,747,000	5525.21	348,843			22,287		635,634			(86,252)		7,686		0001
INDEX/SP/019360	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/06/2026	06/05/2026	1	2,232,000	6000.36	115,171			20,795		151,035			(28,476)		4,746		0001
INDEX/SP/015490	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/26/2025	06/26/2026	1	2,170,000	6141.02	129,332			30,810		159,055			(31,890)		5,297		0001
INDEX/SP/0003X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	2161190L770X0H43ZE78																		

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPJ00851	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	05/19/2025	05/19/2026	1	1,487,000	5983.6	61,527			8,136		84,193			(15,171)				0001
Purchased Call/S&P 500 INDEX/SPJ0189E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	04/22/2025	04/21/2026	1	2,725,209	5158	136,609			7,547		238,376			(33,777)			3,288	0001
Purchased Call/S&P 500 INDEX/SPJ0194SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	06/05/2025	06/04/2026	1	3,003,317	5971	99,418			17,674		131,982			(24,561)		6,337		0001
Purchased Call/S&P 500 INDEX/SPJ021WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/27/2025	06/26/2026	1	6,801,000	6173.07	170,705			40,780		199,815			(42,207)		16,602		0001
Purchased Call/S&P 500 INDEX/SPJ01568L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	04/24/2025	04/24/2026	1	5,270,000	5484.77	207,111			13,195		359,599			(51,068)		6,757		0001
Purchased Call/S&P 500 INDEX/SPJ01956Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	05/22/2025	05/21/2026	1	2,285,527	5845	114,843			15,995		163,131			(28,335)		4,272		0001
Purchased Call/S&P 500 INDEX/SPJ015434	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	05/23/2025	05/22/2026	1	783,941	5843	42,398			6,023		62,820			(10,483)		1,479		0001
Purchased Call/S&P 500 INDEX/SPJ015589	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	06/23/2025	06/18/2026	1	3,725,383	5968	209,196			45,579		268,784			(52,289)		8,666		0001
Purchased Call/S&P 500 INDEX/SPJ015430	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	05/23/2025	05/22/2026	1	3,645,414	5842	143,695			20,413		207,867			(35,529)		6,880		0001
Purchased Call/S&P 500 INDEX/SPJ01558N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	04/24/2025	04/24/2026	1	8,209,000	5484.77	369,405			23,536		652,550			(91,066)		10,325		0001
Purchased Call/S&P 500 INDEX/SPJ0051SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/08/2025	04/07/2026	1	3,468,736	5062	162,848			2,689		311,131			(40,265)		2,402		0001
Purchased Call/S&P 500 INDEX/SPJ0003L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	04/04/2025	04/02/2026	1	5,936,000	5074.08	226,966			632		414,534			(56,273)		2,193		0001
Purchased Call/S&P 500 INDEX/SPJ01559K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	05/16/2025	05/15/2026	1	7,126,000	5968.38	176,725			21,600		240,275			(43,696)		12,510		0001
Purchased Call/S&P 500 INDEX/SPJ021WSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/17/2025	06/17/2026	1	2,557,000	5982.72	87,961			18,710		113,385			(21,689)		5,910		0001
Purchased Call/S&P 500 INDEX/SPJ015560	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	05/21/2025	05/21/2026	1	11,388,000	5844.61	496,517			68,391		713,322			(122,429)		21,284		0001
Purchased Call/S&P 500 INDEX/SPJ021SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	1,527,069	5268	86,701			2,168		152,416			(21,437)		1,264		0001
Purchased Call/S&P 500 INDEX/SPJ000A90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	06/11/2025	06/11/2026	1	2,729,863	6022.24	43,678			8,543		55,177			(10,770)		6,062		0001
Purchased Call/S&P 500 INDEX/SPJ01556Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	04/28/2025	04/28/2026	1	4,079,000	5528.75	188,042			13,987		323,088			(46,366)		5,649		0001
Purchased Call/S&P 500 INDEX/SPJ015431	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	05/23/2025	05/22/2026	1	7,220,724	5842	301,806			42,875		439,266			(74,622)		13,627		0001
Purchased Call/S&P 500 INDEX/SPJ015568	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	04/28/2025	04/28/2026	1	2,919,180	5529	99,723			7,438		161,149			(24,657)		4,043		0001
Purchased Call/S&P 500 INDEX/SPJ021WSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/17/2025	06/17/2026	1	2,327,000	5982.72	54,917			11,681		70,058			(13,541)		5,379		0001
Purchased Call/S&P 500 INDEX/SPJ007G94	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	05/13/2025	05/12/2026	1	6,510,428	5844	230,877			26,149		325,939			(57,085)		11,042		0001
Purchased Call/S&P 500 INDEX/SPJ021WS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/09/2025	04/08/2026	1	1,015,470	4983	60,287			1,166		91,193			(14,906)		752		0001
Purchased Call/S&P 500 INDEX/SPJ021WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/13/2025	06/12/2026	1	3,304,000	5976.97	132,490			26,498		173,771			(32,759)		7,388		0001
Purchased Call/S&P 500 INDEX/SPJ021WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/21/2025	05/21/2026	1	3,880,000	5944.61	144,708			19,932		204,904			(35,661)		7,270		0001
Purchased Call/S&P 500 INDEX/SPJ01TK90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	04/26/2025	04/24/2026	1	1,632,755	5525.21	29,300			1,878		47,884			(7,267)		2,093		0001
Purchased Call/S&P 500 INDEX/SPJ00890	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	05/19/2025	05/19/2026	1	1,877,000	5963.6	58,322			7,712		78,708			(14,381)		3,622		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation Income or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP017ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2026	1	2,622,000	5525.21	76,562			5,484		127,073			(18,776)		3,566		0001
Purchased Call/S&P 500 INDEX/SP017ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/05/2025	06/05/2026	1	6,505,000	5939.3	284,269			51,184		384,288			(70,094)		13,831		0001
Purchased Call/S&P 500 INDEX/SP017ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/13/2025	05/13/2026	1	5,650,000	5865.55	143,510			16,604		204,338			(35,366)		9,696		0001
Purchased Call/S&P 500 INDEX/SP006S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	06/17/2025	06/17/2026	1	4,237,000	5862.72	159,311			33,887		206,479			(39,282)		9,793		0001
Purchased Call/S&P 500 INDEX/SP006B2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/24/2025	04/23/2026	1	4,515,722	5376	191,528			11,705		319,704			(47,356)		5,668		0001
Purchased Call/S&P 500 INDEX/SP019S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/19/2025	05/19/2026	1	5,402,000	5963.6	135,050			17,858		181,124			(33,300)		9,696		0001
Purchased Call/S&P 500 INDEX/SP007S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	3,779,000	5525.21	120,172			7,678		201,897			(29,713)		4,845		0001
Purchased Call/S&P 500 INDEX/SP017LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2026	1	2,414,000	5525.21	50,211			3,596		82,228			(12,313)		3,283		0001
Purchased Call/S&P 500 INDEX/SP017LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/15/2025	05/15/2026	1	3,183,609	5916.93	41,069			5,006		55,754			(10,126)		5,589		0001
Purchased Call/S&P 500 INDEX/SP019S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/14/2025	05/14/2026	1	2,846,607	5892.58	61,202			7,250		85,635			(15,081)		4,942		0001
Purchased Call/S&P 500 INDEX/SP019S3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/08/2025	04/08/2026	1	2,351,080	4982.77	38,558			744		64,545			(9,507)		1,740		0001
Purchased Call/S&P 500 INDEX/SP019S4B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	3,471,000	5525.21	72,197			4,613		118,628			(17,851)		4,450		0001
Purchased Call/S&P 500 INDEX/SP017S9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/15/2025	04/15/2026	1	2,711,000	5396.63	145,862			5,625		286,981			(35,963)		2,748		0001
Purchased Call/S&P 500 INDEX/SP008S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/15/2025	05/14/2026	1	2,964,549	5883	151,533			18,100		216,763			(37,467)		5,146		0001
Purchased Call/S&P 500 INDEX/SP008S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/11/2025	06/11/2026	1	2,075,109	6022	106,945			21,151		144,876			(26,515)		4,615		0001
Purchased Call/S&P 500 INDEX/SP008S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/12/2025	05/12/2026	1	3,837,651	5844.19	69,115			7,806		99,231			(17,042)		6,170		0001
Purchased Call/S&P 500 INDEX/SP008S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/11/2025	04/10/2026	1	4,326,000	5363.36	199,429			4,966		354,532			(49,309)		3,580		0001
Purchased Call/S&P 500 INDEX/SP008S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/03/2025	04/02/2026	1	4,737,000	5396.52	192,796			536		343,138			(47,669)		1,753		0001
Purchased Call/S&P 500 INDEX/SP006S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	05/12/2025	05/12/2026	1	8,251,000	5844.19	202,150			22,832		282,896			(49,845)		13,994		0001
Purchased Call/S&P 500 INDEX/SP006S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/12/2025	05/12/2026	1	3,881,000	5844.19	132,342			14,948		194,308			(32,632)		6,583		0001
Purchased Call/S&P 500 INDEX/SP002S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/21/2025	04/21/2026	1	2,933,000	5158.2	77,222			4,255		138,443			(19,041)		2,798		0001
Purchased Call/S&P 500 INDEX/SP003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/06/2025	05/06/2026	1	2,768,000	5606.91	166,080			16,013		283,075			(40,951)		4,347		0001
Purchased Call/S&P 500 INDEX/SP042MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/20/2025	06/18/2026	1	4,246,000	5967.84	265,800			57,750		353,749			(65,901)		9,877		0001
Purchased Call/S&P 500 INDEX/SP042MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/06/2025	06/05/2026	1	4,819,000	6000.36	278,056			50,205		372,386			(68,750)		10,246		0001
Purchased Call/S&P 500 INDEX/SP005S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2026	1	3,433,000	4982.77	180,576			3,482		345,836			(44,526)		2,541		0001
Purchased Call/S&P 500 INDEX/SP019S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/28/2025	04/24/2026	1	2,327,452	5516	110,562			7,083		192,772			(27,564)		2,984		0001
Purchased Call/S&P 500 INDEX/SP042MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/27/2025	06/26/2026	1	6,125,000	6173.07	144,550			34,531		163,327			(35,740)		14,952		0001
Purchased Call/S&P 500 INDEX/SP007S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	05/13/2025	05/13/2026	1	3,503,000	5886.55	208,779			24,156		312,490			(51,480)		6,012		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SPW13E8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUSPUBPR08GF83	.05/02/2025	.05/04/2026	1	669,039	5886.67	5,272	669,039	479	479		7,846			(1,283)		1,086		0001
Purchased Call / S&P 500 INDEX/SPW025T1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.06/09/2025	.06/05/2026	1	1,774,083	6000	95,759	1,774,083		17,338		126,650			(23,874)		3,772		0001
Purchased Call / S&P 500 INDEX/SPW009I96	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.06/24/2025	.06/23/2026	1	5,092,994	6025	285,217	5,092,994	65,395	65,395		351,444			(70,521)		12,216		0001
Purchased Call / S&P 500 INDEX/SPW004S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	.06/17/2025	.06/17/2026	1	7,717,000	5982.72	183,697	7,717,000	41,201	41,201		247,313			(47,761)		17,837		0001
Purchased Call / S&P 500 INDEX/SPW1789P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUSPUBPR08GF83	.04/17/2025	.04/17/2026	1	1,024,800	5282.7	9,326	1,024,800	413	413		15,226			(2,299)		1,106		0001
Purchased Call / S&P 500 INDEX/SPW42I9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canada ES7PUB3HI6C71XB11	.06/17/2025	.06/16/2026	1	6,232,203	6033	204,761	6,232,203	43,108	43,108		265,146			(50,629)		14,312		0001
Purchased Call / S&P 500 INDEX/SPW005I6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.04/02/2025	.04/02/2026	1	3,900,343	5670.97	93,998	3,900,343	259	259		155,822			(23,178)		1,444		0001
Purchased Call / S&P 500 INDEX/SPW007S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	.05/13/2025	.05/12/2026	1	8,631,869	5844	283,982	8,631,869	33,296	33,296		414,079			(72,688)		14,940		0001
Purchased Call / S&P 500 INDEX/SPW008S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.04/30/2025	.04/30/2026	1	3,445,000	5969.06	153,992	3,445,000	12,302	12,302		299,658			(37,971)		4,938		0001
Purchased Call / S&P 500 INDEX/SPW005I89	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.05/06/2025	.05/06/2026	1	2,989,000	5606.91	92,360	2,989,000	8,905	8,905		147,563			(22,774)		4,694		0001
Purchased Call / S&P 500 INDEX/SPW017K9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.04/26/2025	.04/24/2026	1	8,497,512	5525.21	103,670	8,497,512	6,623	6,623		166,475			(25,633)		10,895		0001
Purchased Call / S&P 500 INDEX/SPW100ZS	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	.04/03/2025	.04/02/2026	1	5,989,000	5396.52	271,590	5,989,000	754	754		492,006			(67,151)		2,209		0001
Purchased Call / S&P 500 INDEX/SPW005S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.05/16/2025	.05/15/2026	1	3,698,264	5912	192,389	3,698,264	23,514	23,514		293,992			(47,569)		6,493		0001
Purchased Call / S&P 500 INDEX/SPW006S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	.06/17/2025	.06/17/2026	1	11,977,000	5982.72	556,931	11,977,000	118,463	118,463		729,572			(197,325)		27,883		0001
Purchased Call / S&P 500 INDEX/SPW42I9S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada ES7PUB3HI6C71XB11	.06/27/2025	.06/26/2026	1	5,008,000	6173.07	135,717	5,008,000	32,421	32,421		159,175			(33,556)		12,225		0001
Purchased Call / S&P 500 INDEX/SPW005I8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.04/02/2025	.04/02/2026	1	2,407,000	5670.97	78,228	2,407,000	216	216		132,204			(19,289)		891		0001
Purchased Call / S&P 500 INDEX/SPW005I8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUSPUBPR08GF83	.04/01/2025	.04/01/2026	1	1,950,642	5633.07	24,188	1,950,642				36,990			(5,964)		510		0001
Purchased Call / S&P 500 INDEX/SPW005I8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.04/10/2025	.04/10/2026	1	3,682,000	5288.05	211,347	3,682,000	5,269	5,269		336,879			(52,113)		3,047		0001
Purchased Call / S&P 500 INDEX/SPW005I60	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.04/08/2025	.04/08/2026	1	3,829,774	4982.77	78,893	3,829,774	1,921	1,921		133,762			(19,453)		2,855		0001
Purchased Call / S&P 500 INDEX/SPW007S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	.05/13/2025	.05/13/2026	1	3,466,000	5886.55	210,733	3,466,000	24,382	24,382		316,467			(51,962)		5,948		0001
Purchased Call / S&P 500 INDEX/SPW005IY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.05/02/2025	.05/01/2026	1	3,396,000	5686.67	184,537	3,396,000	15,378	15,378		303,148			(45,627)		4,934		0001
Purchased Call / S&P 500 INDEX/SPW13A3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUSPUBPR08GF83	.04/14/2025	.04/14/2026	1	470,684	5405.97	3,813	470,684	137	137		6,070			(940)		461		0001
Purchased Call / S&P 500 INDEX/SPW005I61	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.06/12/2026	.06/12/2026	1	2,391,787	6045	121,293	2,391,787	24,259	24,259		164,443			(29,990)		5,348		0001
Purchased Call / S&P 500 INDEX/SPW005I90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.04/02/2025	.04/01/2026	1	3,293,890	5831	179,559	3,293,890				330,077			(44,396)		856		0001
Purchased Call / S&P 500 INDEX/SPW0009P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	.04/04/2025	.04/06/2026	1	3,120,000	5074.08	65,208	3,120,000	888	888		112,189			(15,991)		2,000		0001
Purchased Call / S&P 500 INDEX/SPW13I61	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUSPUBPR08GF83	.05/20/2025	.05/20/2026	1	1,970,734	5940.46	25,422	1,970,734	3,432	3,432		33,928			(6,269)		3,647		0001
Purchased Call / S&P 500 INDEX/SPW006S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	.06/17/2025	.06/17/2026	1	2,462,000	5982.72	77,307	2,462,000	16,444	16,444		99,305			(19,062)		5,891		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SPX009SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/02/2025	05/01/2026	1	4,337,604	5804	148,608			12,384		225,866			(36,744)		6,321		0001
Purchased Call / S&P 500 INDEX/SPX017LS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2026	1	716,095	5525.21	5,586			400		8,752			(1,370)			974	0001
Purchased Call / S&P 500 INDEX/SPX021QB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/07/2025	04/07/2026	1	2,147,171	5062.25	32,208			532		54,689			(7,942)		1,487		0001
Purchased Call / S&P 500 INDEX/SPX005JC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/07/2026	1	1,979,340	5062	68,566			1,136		123,716			(16,953)		1,371		0001
Purchased Call / S&P 500 INDEX/SPX013SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2025	06/01/2026	1	2,454,790	5911.69	40,504			6,806		54,260			(9,933)		5,059		0001
Purchased Call / S&P 500 INDEX/SPX007SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/13/2025	05/12/2026	1	7,860,436	5844	318,523			36,076		462,803			(78,756)		13,332		0001
Purchased Call / S&P 500 INDEX/SPX100ZST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/03/2025	04/02/2026	1	2,057,000	5396.52	65,618			182		113,043			(16,224)		761		0001
Purchased Call / S&P 500 INDEX/SPX013SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/13/2025	05/13/2026	1	3,379,078	5886.55	73,326			8,484		103,581			(18,060)		5,799		0001
Purchased Call / S&P 500 INDEX/SPX013SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2025	05/29/2026	1	2,599,082	5911.69	22,872			3,685		30,261			(5,655)		5,225		0001
Purchased Call / S&P 500 INDEX/SPX006SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/13/2025	05/13/2026	1	10,293,000	5886.55	443,628			51,329		644,801			(109,368)		17,864		0001
Purchased Call / S&P 500 INDEX/SPX01363	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/15/2025	05/15/2026	1	350,692	5916.93	2,735			333		3,714			(674)		616		0001
Purchased Call / S&P 500 INDEX/SPX017KS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	1,305,584	5525.21	10,967			701		17,290			(2,712)		1,674		0001
Purchased Call / S&P 500 INDEX/SPX009SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/03/2025	06/03/2026	1	8,115,000	5970.37	374,102			64,927		502,944			(92,244)		16,990		0001
Purchased Call / S&P 500 INDEX/SPX017J9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/09/2026	1	1,828,724	5457	79,394			1,764		161,804			(19,630)		1,434		0001
Purchased Call / S&P 500 INDEX/SPX0136A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/01/2025	04/01/2026	1	395,121	5633.07	3,359					5,331			(828)		103		0001
Purchased Call / S&P 500 INDEX/SPX0136R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/03/2025	04/02/2026	1	3,181,414	5671	108,744			302		230,764			(26,867)		1,177		0001
Purchased Call / S&P 500 INDEX/SPX017MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	04/29/2026	1	1,503,117	5561	74,304			5,795		120,157			(18,422)		2,118		0001
Purchased Call / S&P 500 INDEX/SPX007S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	05/15/2025	05/15/2026	1	2,804,000	5916.93	104,309			12,714		146,310			(25,720)		4,923		0001
Purchased Call / S&P 500 INDEX/SPX00336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/14/2026	1	1,838,485	5893	73,766			8,836		101,602			(18,269)		3,192		0001
Purchased Call / S&P 500 INDEX/SPX01353	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/16/2025	04/15/2026	1	2,666,428	5397	78,338			3,030		144,085			(19,369)		2,703		0001
Purchased Call / S&P 500 INDEX/SPX0171S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/02/2026	1	7,872,085	5074.08	94,465			263		157,316			(23,421)		2,913		0001
Purchased Call / S&P 500 INDEX/SPX0133T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2025	04/22/2026	1	995,282	5287.76	33,840			1,958		59,769			(8,344)		1,222		0001
Purchased Call / S&P 500 INDEX/SPX009P91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/28/2025	05/28/2026	1	3,374,000	5886.55	197,379			30,993		282,794			(48,669)		6,725		0001
Purchased Call / S&P 500 INDEX/SPX029ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/07/2025	05/07/2026	1	3,320,000	5631.28	201,072			19,941		340,780			(49,579)		5,300		0001
Purchased Call / S&P 500 INDEX/SPX0131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/27/2025	05/27/2026	1	878,477	5921.54	8,609			1,328		11,367			(2,123)		1,786		0001
Purchased Call / S&P 500 INDEX/SPX021RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	3,250,581	5363.36	66,637			1,666		111,596			(16,476)		2,690		0001
Purchased Call / S&P 500 INDEX/SPX017KS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/04/2025	06/04/2026	1	2,105,477	5970.81	18,528			3,267		23,852			(4,569)		4,443		0001
Purchased Call / S&P 500 INDEX/SPX036S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	8,221,000	5966.38	356,791			43,608		495,022			(88,218)		14,433		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted (Premium) (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX00B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/17/2025	06/17/2026	1	2,452,000	582.72	87,920			14,447		86,982			(16,747)		5,867		0001
Purchased Call/S&P 500 INDEX/SPX00B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/13/2025	05/12/2026	1	3,076,949	5844	160,287			18,154		231,192			(39,631)		5,219		0001
Purchased Call/S&P 500 INDEX/SPX00B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/03/2025	04/02/2026	1	2,642,672	5671	83,461			232		174,032			(20,636)		978		0001
Purchased Call/S&P 500 INDEX/SPX00B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/07/2026	1	2,095,817	5826	105,416			10,542		167,089			(26,064)		3,336		0001
Purchased Call/S&P 500 INDEX/SPX00B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	1,832,826	5663.94	111,069			11,384		185,624			(27,367)		2,957		0001
Purchased Call/S&P 500 INDEX/SPX00B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/07/2025	05/07/2026	1	2,300,000	5831.28	87,850			6,729		107,538			(16,730)		3,861		0001
Purchased Call/S&P 500 INDEX/SPX00B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/09/2025	05/08/2026	1	7,206,000	5659.91	306,255			31,476		492,215			(75,722)		11,825		0001
Purchased Call/S&P 500 INDEX/SPX00B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	6,135,695	5917	283,401			32,194		365,253			(65,127)		10,772		0001
Purchased Call/S&P 500 INDEX/SPX00B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/02/2025	05/29/2026	1	3,298,123	5904	166,446			26,801		229,944			(41,496)		6,630		0001
INDEX/SPX0175H	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/03/2025	04/02/2026	1	2,560,973	5906.52	51,476			143		85,718			(12,727)		948		0001
Purchased Call/S&P 500 INDEX/SPX00B58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2025	05/22/2026	1	2,771,000	5842.01	162,104			22,965		238,167			(39,971)		5,230		0001
Purchased Call/S&P 500 INDEX/SPX00B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	3,342,000	5859.38	192,165			23,487		270,927			(47,513)		5,867		0001
Purchased Call/S&P 500 INDEX/SPX00B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/02/2025	05/01/2026	1	1,568,457	5886.67	13,489			1,124		20,218			(3,335)		2,285		0001
Purchased Call/S&P 500 INDEX/SPX00B5X	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	06/01/2026	1	4,270,000	5911.69	83,513			15,714		126,067			(22,932)		8,799		0001
Purchased Call/S&P 500 INDEX/SPX00B5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	3,823,000	5863.94	138,775			14,223		219,523			(34,218)		6,168		0001
Purchased Call/S&P 500 INDEX/SPX00B5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	1,659,017	5663.94	95,559			9,794		158,527			(23,563)		2,676		0001
INDEX/SPX0133G	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/20/2026	1	3,030,000	5822.7	136,653			7,133		246,184			(33,421)		3,546		0001
INDEX/SPX00B56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/13/2025	05/12/2026	1	6,937,054	5844	301,652			34,165		430,279			(74,584)		11,786		0001
INDEX/SPX0175H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/10/2026	1	5,252,000	5268.05	237,390			5,918		428,175			(58,535)		4,347		0001
INDEX/SPX00B60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	2,743,000	5859.38	98,474			12,036		135,300			(24,348)		4,916		0001
Purchased Call/S&P 500 INDEX/SPX0203L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/07/2025	04/02/2026	1	2,783,123	5074	141,090			394		276,878			(35,273)		1,030		0001
Purchased Call/S&P 500 INDEX/SPX00B5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2025	05/22/2026	1	2,470,609	5842.01	153,919			21,805		228,366			(37,963)		4,663		0001
Purchased Call/S&P 500 INDEX/SPX00B5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/06/2025	05/06/2026	1	2,384,000	5806.91	135,650			13,079		229,454			(33,448)		3,744		0001
INDEX/SPX00B54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/17/2025	06/17/2026	1	2,704,000	5892.72	157,643			33,532		211,023			(38,871)		6,250		0001
Purchased Call/S&P 500 INDEX/SPX00B52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/01/2025	04/01/2026	1	8,559,000	5633.07	396,838					709,075			(97,851)		2,318		0001
Purchased Call/S&P 500 INDEX/SPX00B5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/30/2025	04/30/2026	1	3,394,000	5569.06	143,227			11,442		240,559			(35,316)		4,865		0001
INDEX/SPX0138S	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/15/2025	04/15/2026	1	3,346,000	5396.63	191,057			7,369		353,147			(47,110)		3,391		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/07/2025	04/02/2026	1	1,570,387	5397	47,049			131		110,470			(11,762)			581	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/13/2025	06/12/2026	1	8,430,000	5976.97	369,234			73,847		487,573			(91,294)			18,850	0001	
INDEX/SP021566	Linked Annuity Hedge																						
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/05/2025	05/05/2026	1	420,110	5650.38	3,739			350		5,614			(922)			650	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/17/2025	06/16/2026	1	480,921	6033	23,077			4,858		30,580			(5,706)			1,104	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/10/2026	1	3,076,000	5268.05	88,589			2,209		153,028			(21,844)			2,546	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/06/2026	1	1,843,805	5607	89,420			8,646		147,380			(22,109)			2,895	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/14/2025	04/14/2026	1	2,201,908	5405.97	27,083			970		43,670			(6,678)			2,156	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/01/2025	04/01/2026	1	2,742,135	5633.07	60,327					100,016			(14,875)			718	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/11/2025	04/09/2026	1	3,540,641	5457	140,772			3,137		282,784			(34,902)			2,780	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/06/2026	1	2,159,430	5074.08	33,255			458		56,085			(8,155)			1,384	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/16/2026	1	2,685,883	5276	85,041			3,543		146,664			(21,027)			2,822	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/07/2026	1	3,849,795	5631.28	92,010			9,125		145,057			(22,687)			6,129	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/29/2025	04/27/2026	1	796,317	5525	39,258			2,827		66,725			(9,733)			1,083	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/15/2025	04/14/2026	1	3,421,979	5406	179,285			6,438		327,301			(44,329)			3,351	0001	
INDEX/SP021566	Linked Annuity Hedge																						
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	5,068,000	5363.36	174,339			4,358		302,390			(43,106)			4,194	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/09/2025	04/09/2026	1	1,373,984	5456.9	11,816			260		18,462			(2,914)			1,079	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/09/2025	04/09/2026	1	3,620,000	5456.9	116,926			2,577		201,718			(28,831)			2,842	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	7,075,000	5663.94	300,688			30,818		482,768			(74,142)			11,414	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/07/2026	1	3,848,000	5631.28	125,445			12,441		201,127			(30,932)			6,126	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/19/2025	05/15/2026	1	5,708,128	5958	241,780			29,633		333,708			(60,278)			10,021	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/29/2026	1	308,671	5912	14,042			2,262		19,842			(3,472)			621	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/15/2025	05/14/2026	1	3,453,052	5893	138,607			16,556		194,863			(34,271)			5,994	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2025	06/25/2026	1	4,144,373	6092	223,281			52,719		269,893			(55,207)			10,058	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2026	1	4,063,000	5525.21	141,799			10,156		239,355			(34,774)			5,525	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2025	04/29/2026	1	2,967,000	5560.83	102,955			7,941		170,270			(25,386)			4,182	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/16/2025	04/15/2026	1	3,947,097	5397	148,657			5,749		281,342			(36,756)			4,001	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/20/2025	05/19/2026	1	5,224,114	5984	167,631			22,227		233,341			(41,447)			9,570	0001	
Purchased Call1/5SP 500 INDEX/SP0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/01/2025	04/01/2026	1	10,282,000	5633.07	246,288					410,395			(60,729)			2,685	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/13/2026	1	4,083,270	5863.36	44,916			1,485		73,087			(11,015)		3,853		0001
INDEX/SPW2RSP	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/21/2025	04/17/2026	1	2,157,046	5283	98,716			4,400		211,093			(24,611)		2,328		0001
INDEX/SPW00357	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/04/2025	04/02/2026	1	2,093,850	5397	64,800			181		141,157			(16,066)		775		0001
INDEX/SPW2036	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	3,067,000	5202.7	41,098			1,822		66,331			(10,134)		3,309		0001
INDEX/SPW1339	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	05/15/2025	05/15/2026	1	2,822,000	5916.93	156,339			19,055		225,349			(38,549)		4,954		0001
INDEX/SPW03969	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/07/2026	1	2,279,000	5631.28	130,131			12,906		219,077			(32,067)		3,628		0001
INDEX/SPW1339	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	04/22/2025	04/22/2026	1	3,637,180	5287.76	73,835			4,271		125,572			(18,206)		4,465		0001
INDEX/SPW1333Y	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/07/2025	04/02/2026	1	5,033,487	5074	196,287			548		369,874			(49,072)		1,863		0001
INDEX/SPW2036	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/29/2026	1	2,849,849	5912	145,930			23,511		208,487			(36,082)		5,729		0001
INDEX/SPW0396	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	04/16/2025	04/15/2026	1	398,335	5397	18,988			734		37,958			(4,695)		395		0001
INDEX/SPW13351	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/06/2026	1	1,973,632	5607	63,620			6,151		101,347			(15,730)		3,099		0001
INDEX/SPW13350	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/22/2026	1	4,524,000	5802.82	105,409			14,975		149,486			(26,063)		8,538		0001
INDEX/SPW0396K	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	3,563,000	5958.38	132,544			16,200		182,385			(32,772)		6,255		0001
INDEX/SPW0036R	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	05/15/2025	05/15/2026	1	2,363,000	5916.93	145,088			17,684		210,611			(35,775)		4,149		0001
INDEX/SPW0396C	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	05/20/2025	05/20/2026	1	3,725,000	5940.46	215,678			29,113		303,998			(53,181)		6,893		0001
INDEX/SPW0035T	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	05/27/2025	05/22/2026	1	2,423,815	5803	135,592			19,316		185,796			(33,898)		4,574		0001
INDEX/SPW0398U	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/23/2025	06/23/2026	1	710,142	6025.17	6,533			1,494		8,034			(1,611)		1,703		0001
INDEX/SPW0319N	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	04/02/2025	04/01/2026	1	6,596,325	5633	275,208			1,631		478,562			(68,046)		1,726		0001
INDEX/SPW1335F	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/06/2026	1	2,534,323	5607	98,920			9,564		159,503			(24,458)		3,980		0001
INDEX/SPW0395H	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	5,982	5663.94	394			40		667			(97)		10		0001
INDEX/SPW0395H	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	04/10/2025	04/10/2026	1	4,563,000	5268.05	244,577			6,097		463,511			(60,307)		3,776		0001
INDEX/SPW03950	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	10,427,000	5202.7	457,745			20,288		823,207			(112,869)		11,251		0001
INDEX/SPW13335	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/23/2025	04/21/2026	1	2,336,348	5158	96,643			5,465		158,041			(24,457)		2,780		0001
INDEX/SPW21T30	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/21/2025	04/21/2026	1	2,486,989	5158.2	29,595			1,631		49,324			(7,297)		2,983		0001
INDEX/SPW218SL	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/09/2025	06/09/2026	1	473,172	6005.88	4,022			765		5,077			(932)		1,036		0001
INDEX/SPW1335E	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	05/02/2025	05/01/2026	1	6,696,947	5604	293,791			24,483		454,972			(72,641)		9,758		0001
INDEX/SPW03950	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/09/2025	04/09/2026	1	2,239,000	5456.9	101,427			2,235		177,985			(25,009)		1,758		0001
INDEX/SPW2035Y	Linked Annuity Hedge																					
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	04/02/2025	04/02/2026	1	3,457,000	5670.97	189,123			549		374,981			(49,099)		1,279		0001
INDEX/SPW13361	Linked Annuity Hedge																					

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/S&P 500	Fixed Index & Index			Royal Bank of Canada	04/09/2025	04/09/2026	1	3,430,636	5486.9	42,540			938		66,342			(10,489)		2,893		0001
INDEX/SPX02U90	Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3HH16C71YBU11	04/09/2025	04/09/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Royal Bank of Canada	04/11/2025	04/10/2026	1	1,530,912	5363.36	12,400			310		19,812			(3,066)		1,267		0001
INDEX/SPX02R9C	Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3HH16C71YBU11	04/11/2025	04/10/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Societe Generale SA	05/01/2025	04/30/2026	1	1,469,252	5569	72,792			5,864		118,182			(17,998)		2,106		0001
INDEX/SPX005G9V	Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	05/01/2025	04/30/2026																
Purchased Call1/S&P 500	Fixed Index & Index			BNP Paribas SA	04/17/2025	04/20/2026	1	3,376,680	5282.7	46,588			2,432		76,806			(11,396)		3,952		0001
INDEX/SPX01333E	Linked Annuity Hedge	N/A	Equity/Index	ROMUISPUBMPPR0KGP83	04/17/2025	04/20/2026																
Purchased Call1/S&P 500	Fixed Index & Index			BNP Paribas SA	04/03/2025	04/02/2026	1	10,775	5396.52	78					124			(19)				0001
INDEX/SPX013360	Linked Annuity Hedge	N/A	Equity/Index	ROMUISPUBMPPR0KGP83	04/03/2025	04/02/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Societe Generale SA	05/29/2025	05/29/2026	1	5,984,000	5912.17	280,902			41,918		361,726			(64,332)		12,029		0001
INDEX/SPX005G53	Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	05/29/2025	05/29/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Societe Generale SA	05/19/2025	05/15/2026	1	2,634,393	5958	138,065			16,922		192,933			(34,421)		4,625		0001
INDEX/SPX005G5K	Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	05/19/2025	05/15/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Royal Bank of Canada	04/03/2025	04/02/2026	1	2,515,031	5396.52	30,663			85		50,278			(7,587)		931		0001
INDEX/SPX02PST	Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3HH16C71YBU11	04/03/2025	04/02/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Societe Generale SA	05/30/2025	06/01/2026	1	3,951,000	5911.69	214,539			36,052		301,079			(52,612)		8,142		0001
INDEX/SPX005R52	Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	05/30/2025	06/01/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Societe Generale SA	06/30/2025	06/26/2026	1	436,572	6173	21,224			5,084		24,954			(5,291)		1,066		0001
INDEX/SPX005R5E	Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	06/30/2025	06/26/2026																
Purchased Call1/S&P 500	Fixed Index & Index			BNP Paribas SA	04/26/2025	04/24/2026	1	4,974,686	5485	193,073			12,335		324,816			(47,798)		6,378		0001
INDEX/SPX01333N	Linked Annuity Hedge	N/A	Equity/Index	ROMUISPUBMPPR0KGP83	04/26/2025	04/24/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Societe Generale SA	05/19/2025	05/15/2026	1	4,435,018	5958	220,479			27,022		307,084			(64,967)		7,786		0001
INDEX/SPX005G5J	Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	05/19/2025	05/15/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Societe Generale SA	06/04/2025	06/03/2026	1	3,176,297	5970	119,599			20,814		158,141			(29,571)		6,650		0001
INDEX/SPX005S8	Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	06/04/2025	06/03/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Societe Generale SA	05/30/2025	05/29/2026	1	3,724,000	5911.69	138,905			22,379		190,711			(34,345)		7,486		0001
INDEX/SPX005G5L	Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	05/30/2025	05/29/2026																
Purchased Call1/S&P 500	Fixed Index & Index			BNP Paribas SA	04/17/2025	04/20/2026	1	4,502,000	5282.7	151,717			7,919		264,329			(37,105)		5,289		0001
INDEX/SPX01333F	Linked Annuity Hedge	N/A	Equity/Index	ROMUISPUBMPPR0KGP83	04/17/2025	04/20/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Societe Generale SA	05/23/2025	05/22/2026	1	3,588,000	5902.82	97,235			13,813		138,302			(24,042)		6,771		0001
INDEX/SPX005R5M	Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	05/23/2025	05/22/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Societe Generale SA	05/23/2025	05/22/2026	1	8,480,334	5902.82	209,464			29,757		298,233			(51,791)		16,004		0001
INDEX/SPX005R5L	Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	05/23/2025	05/22/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Societe Generale SA	05/20/2025	05/20/2026	1	4,555,000	5940.46	276,944			37,384		391,439			(68,268)		8,429		0001
INDEX/SPX005G5U	Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	05/20/2025	05/20/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Royal Bank of Canada	04/11/2025	04/10/2026	1	5,040,000	5363.36	118,440			2,961		200,590			(29,285)		4,171		0001
INDEX/SPX02R5J	Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3HH16C71YBU11	04/11/2025	04/10/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Royal Bank of Canada	04/07/2025	04/07/2026	1	4,881,421	5062.25	111,236			1,840		195,061			(27,443)		3,380		0001
INDEX/SPX02U90	Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3HH16C71YBU11	04/07/2025	04/07/2026																
Purchased Call1/S&P 500	Fixed Index & Index			BNP Paribas SA	05/15/2025	05/14/2026	1	3,116,815	5892	105,451			12,596		146,893			(26,073)		5,411		0001
INDEX/SPX013669	Linked Annuity Hedge	N/A	Equity/Index	ROMUISPUBMPPR0KGP83	05/15/2025	05/14/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Royal Bank of Canada	06/27/2025	06/26/2026	1	3,827,000	6173.07	194,794			46,534		233,574			(48,163)		9,342		0001
INDEX/SPX02R57	Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3HH16C71YBU11	06/27/2025	06/26/2026																
Purchased Call1/S&P 500	Fixed Index & Index			BNP Paribas SA	04/17/2025	04/17/2026	1	3,812,000	5282.7	214,234			9,495		403,274			(52,825)		4,113		0001
INDEX/SPX01333B	Linked Annuity Hedge	N/A	Equity/Index	ROMUISPUBMPPR0KGP83	04/17/2025	04/17/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Societe Generale SA	06/10/2025	06/10/2026	1	2,301,000	6038.81	137,830			26,579		181,378			(33,985)		5,074		0001
INDEX/SPX005G5C	Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	06/10/2025	06/10/2026																
Purchased Call1/S&P 500	Fixed Index & Index			BNP Paribas SA	05/16/2025	05/15/2026	1	2,814,000	5958.38	75,697			9,252		102,761			(18,716)		4,940		0001
INDEX/SPX01366L	Linked Annuity Hedge	N/A	Equity/Index	ROMUISPUBMPPR0KGP83	05/16/2025	05/15/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Societe Generale SA	04/02/2025	04/02/2026	1	3,026,000	5670.97	121,645			335		211,490			(29,995)		1,120		0001
INDEX/SPX005LSJ	Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	04/02/2025	04/02/2026																
Purchased Call1/S&P 500	Fixed Index & Index			Societe Generale SA	05/02/2025	05/01/2026	1	2,254,578	5804	117,614			9,801		184,977			(29,060)		3,285		0001
INDEX/SPX005LSI	Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	05/02/2025	05/01/2026																

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPX005J50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/07/2026	1	4,885,071	5062	179,355			2,973		329,404			(44,346)			3,383	0001	
Purchased Call/SP 500 INDEX/SPW13A39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/08/2025	04/08/2026	1	289,488	4982.77	2,403			46		3,901			(592)			214	0001	
Purchased Call/SP 500 INDEX/SPX008J90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/14/2025	04/10/2026	1	2,316,972	5363	93,256			2,338		155,881			(23,249)			1,918	0001	
Purchased Call/SP 500 INDEX/SPW21T38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/01/2025	05/01/2026	1	3,374,000	5804.14	189,956			15,786		324,141			(46,839)			4,916	0001	
Purchased Call/SP 500 INDEX/SPX009R60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/03/2025	06/03/2026	1	4,967,000	5970.37	299,013			51,895		409,847			(73,729)			10,399	0001	
Purchased Call/SP 500 INDEX/SPX009P99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2025	05/22/2026	1	397,472	5842.01	23,650			3,350		34,819			(5,831)			750	0001	
Purchased Call/SP 500 INDEX/SPW21S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/15/2025	04/14/2026	1	3,713,901	5406	118,487			4,255		201,614			(29,236)			3,637	0001	
Purchased Call/SP 500 INDEX/SPX009R60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	06/01/2026	1	3,397,000	5911.69	152,513			25,629		210,475			(37,401)			7,412	0001	
Purchased Call/SP 500 INDEX/SPW01T43T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2025	04/29/2026	1	656,953	5560.83	5,781			446		8,931			(1,425)			926	0001	
Purchased Call/SP 500 INDEX/SPW017036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/11/2025	06/11/2026	1	3,431,524	6022.24	85,445			16,712		108,718			(21,069)			7,620	0001	
Purchased Call/SP 500 INDEX/SPX009J9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/30/2025	06/26/2026	1	2,239,063	6173	122,140			29,259		143,909			(30,450)			5,612	0001	
Purchased Call/SP 500 INDEX/SPW13S61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/20/2025	06/18/2026	1	3,259,105	5367.84	29,984			6,515		37,695			(7,434)			7,581	0001	
Purchased Call/SP 500 INDEX/SPW017036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2026	1	2,437,000	6000.36	70,917			13,285		91,151			(17,391)			5,298	0001	
Purchased Call/SP 500 INDEX/SPW13X3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/05/2025	06/05/2026	1	1,781,993	5939.3	29,046			5,230		38,014			(7,162)			3,789	0001	
Purchased Call/SP 500 INDEX/SPX005J9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/12/2025	06/11/2026	1	4,606,159	6024	241,962			47,720		313,940			(59,826)			10,233	0001	
Purchased Call/SP 500 INDEX/SPW017P3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/05/2026	1	2,675,000	6000.36	98,038			17,701		126,831			(24,240)			6,113	0001	
Purchased Call/SP 500 INDEX/SPX003J68	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/29/2025	05/28/2026	1	3,752,711	5891	127,394			20,171		175,243			(31,498)			7,480	0001	
Purchased Call/SP 500 INDEX/SPW21V9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/02/2025	05/29/2026	1	6,475,072	5912	260,462			42,080		351,361			(64,935)			13,016	0001	
Purchased Call/SP 500 INDEX/SPX003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/29/2025	05/29/2026	1	2,716,000	5912.17	67,628			10,866		91,357			(16,675)			5,460	0001	
Purchased Call/SP 500 INDEX/SPX005J98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/10/2025	06/10/2026	1	3,283,000	6038.81	188,116			36,276		246,796			(46,385)			7,240	0001	
Purchased Call/SP 500 INDEX/SPW21X39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/27/2025	06/26/2026	1	4,650,000	6173.07	278,070			66,428		333,835			(68,754)			11,351	0001	
Purchased Call/SP 500 INDEX/SPW19S61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/19/2025	05/19/2026	1	2,396,796	5963.6	30,919			4,088		41,033			(7,624)			4,391	0001	
Purchased Call/SP 500 INDEX/SPW2103A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/07/2025	04/07/2026	1	1,605,922	5062.25	15,417			255		25,670			(3,801)			1,112	0001	
Purchased Call/SP 500 INDEX/SPW017J9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/15/2026	1	2,918,822	5396.63	35,610			1,373		57,912			(8,780)			2,959	0001	
Purchased Call/SP 500 INDEX/SPX003S3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/04/2025	06/03/2026	1	2,688,614	5970	144,811			25,202		195,826			(35,805)			5,629	0001	
Purchased Call/SP 500 INDEX/SPW21035	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/21/2025	05/21/2026	1	4,084,246	5844.61	86,178			11,870		119,775			(21,249)			7,633	0001	
Purchased Call/SP 500 INDEX/SPW19S6P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/03/2025	04/02/2026	1	1,621,897	5671	44,170			123		89,689			(10,921)			600	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP/01/US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/09/2026	1	5,827,969	5457	195,967			4,355		382,253			(48,453)			4,576	0001	
Purchased Call/SP 500 INDEX/SP/003/SR2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	7,021,000	5663.94	323,668			33,174		523,602			(79,809)			11,327	0001	
Purchased Call/SP 500 INDEX/SP/01/PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/28/2025	05/28/2026	1	4,252,128	5888.55	106,303			16,682		144,282			(26,212)			8,475	0001	
Purchased Call/SP 500 INDEX/SP/01/PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/30/2025	05/29/2026	1	3,859,661	5911.69	75,649			12,188		101,490			(18,705)			7,759	0001	
Purchased Call/SP 500 INDEX/SP/M13/SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2025	05/08/2026	1	6,163,000	5659.91	199,065			20,459		313,786			(49,219)			9,943	0001	
Purchased Call/SP 500 INDEX/SP/003/SB5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/29/2025	05/28/2026	1	2,514,054	5899	113,281			17,936		159,840			(28,009)			4,612	0001	
Purchased Call/SP 500 INDEX/SP/003/SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/13/2025	06/12/2026	1	3,233,000	5976.97	161,003			32,201		214,205			(39,809)			7,229	0001	
Purchased Call/SP 500 INDEX/SP/M13/SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/05/2026	1	7,920,480	6000.36	102,966			18,591		130,495			(25,459)			16,840	0001	
Purchased Call/SP 500 INDEX/SP/01/MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/30/2025	04/29/2026	1	3,692,391	5561	115,954			8,969		194,130			(28,670)			5,204	0001	
Purchased Call/SP 500 INDEX/SP/003/SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/29/2026	1	11,613,000	5911.69	548,134			88,310		764,298			(135,528)			23,345	0001	
Purchased Call/SP 500 INDEX/SP/M2/US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/16/2025	05/15/2026	1	4,384,445	5917	177,351			21,676		244,780			(43,851)			7,697	0001	
Purchased Call/SP 500 INDEX/SP/M2/IS3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/02/2025	05/01/2026	1	9,158,000	5986.67	391,962			32,664		631,220			(96,914)			13,345	0001	
Purchased Call/SP 500 INDEX/SP/003/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/29/2026	1	3,281,000	5911.69	130,912			21,091		180,321			(32,368)			6,596	0001	
Purchased Call/SP 500 INDEX/SP/M13/FE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/06/2026	1	2,186,912	5607	74,696			7,222		119,393			(18,469)			3,434	0001	
Purchased Call/SP 500 INDEX/SP/M13/SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/16/2025	05/16/2026	1	2,697,414	5965.98	45,596			5,902		61,045			(11,179)			4,891	0001	
Purchased Call/SP 500 INDEX/SP/01/MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/01/2026	1	2,275,000	5986.67	59,150			4,929		91,880			(14,625)			3,315	0001	
Purchased Call/SP 500 INDEX/SP/003/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/21/2025	04/17/2026	1	3,491,319	5282	145,806			6,498		304,909			(36,351)			3,767	0001	
Purchased Call/SP 500 INDEX/SP/M2/IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/21/2025	05/21/2026	1	3,155,000	5844.61	145,761			20,077		209,753			(35,941)			5,897	0001	
Purchased Call/SP 500 INDEX/SP/M13/SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/23/2025	04/22/2026	1	2,458,808	5288	84,193			4,884		193,205			(20,817)			3,018	0001	
Purchased Call/SP 500 INDEX/SP/003/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/16/2025	06/12/2026	1	2,577,234	5977	143,036			28,687		185,363			(35,660)			5,763	0001	
Purchased Call/SP 500 INDEX/SP/M13/NE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/15/2026	1	702,539	5976.97	6,182			1,277		7,849			(1,516)			1,603	0001	
Purchased Call/SP 500 INDEX/SP/M13/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/06/2026	1	5,113,502	5607	211,912			20,489		344,496			(52,396)			8,030	0001	
Purchased Call/SP 500 INDEX/SP/M2/IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/29/2025	04/29/2026	1	2,585,000	5560.83	163,808			11,864		272,287			(37,925)			3,643	0001	
Purchased Call/SP 500 INDEX/SP/003/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/13/2025	06/12/2026	1	2,296,000	5976.97	131,331			26,266		177,226			(32,472)			5,134	0001	
Purchased Call/SP 500 INDEX/SP/003/SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/13/2025	06/12/2026	1	2,158,158	6045	77,191			15,438		102,234			(19,086)			4,826	0001	
Purchased Call/SP 500 INDEX/SP/003/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/30/2025	06/26/2026	1	2,431,844	6141	99,689			23,881		116,120			(24,853)			5,936	0001	
Purchased Call/SP 500 INDEX/SP/M2/IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/11/2025	06/10/2026	1	4,701,764	6036	184,966			35,767		240,856			(45,733)			10,368	0001	
Purchased Call/SP 500 INDEX/SP/M2/US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/21/2025	05/20/2026	1	5,882,117	5940	238,999			32,351		347,201			(59,093)			10,885	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation Income or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/09/2025	06/04/2026	1	1,659,854	5971	71,326			12,751		92,566			(17,832)		3,502		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/16/2026	06/16/2026	1	4,240,476	6033.11	55,126			11,542		66,300			(13,593)		9,738		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/09/2025	04/09/2026	1	2,098,000	5456.9	62,730			1,382		105,447			(15,468)		1,647		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/15/2026	1	2,566,978	5976.97	51,340			10,607		65,705			(12,550)		5,857		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/28/2025	04/24/2026	1	8,391,702	5525	349,035			22,362		601,337			(87,017)		11,016		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/05/2025	06/03/2026	1	1,426,918	5970	55,611			9,759		76,376			(13,768)		2,988		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/05/2026	1	2,595,530	6000.36	23,879			4,311		30,124			(5,904)		5,518		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/23/2025	05/22/2026	1	6,334,000	5802.82	210,922			29,964		302,078			(52,151)		11,954		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/15/2025	05/15/2026	1	1,950,592	5916.93	37,061			4,517		50,707			(9,138)		3,424		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/15/2025	05/15/2026	1	4,594,000	5916.93	111,634			13,606		153,706			(27,526)		8,065		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/16/2026	1	4,347,177	5276	162,295			6,762		284,430			(40,128)		4,351		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	4,289,000	5363.36	127,383			3,185		217,583			(31,456)		3,550		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	3,549,259	5967.84	77,019			17,398		97,381			(18,887)		8,463		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/10/2025	06/10/2026	1	3,438,000	6038.81	128,237			24,729		164,349			(31,620)		7,582		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/04/2025	04/02/2026	1	3,904,477	5074.08	79,261			221		136,565			(19,651)		1,445		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/21/2025	05/21/2026	1	3,799,854	5844.61	125,015			17,220		175,907			(30,826)		7,102		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/01/2025	04/01/2026	1	2,364,000	5633.07	68,974					118,110			(17,254)		619		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2025	04/29/2026	1	12,589,000	5560.83	532,515			41,076		896,299			(131,305)		17,742		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/05/2025	05/05/2026	1	2,359,793	5660.38	51,012			4,778		78,768			(12,578)		3,640		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/14/2025	04/10/2026	1	3,004,414	5363	156,591			3,926		270,310			(38,039)		2,486		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/20/2025	05/20/2026	1	2,296,887	5940.46	40,231			5,431		54,102			(9,920)		4,254		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/29/2026	1	2,479,000	5911.69	130,643			21,048		183,544			(32,302)		4,983		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2025	05/08/2026	1	3,082,511	5664	101,774			10,460		160,937			(25,164)		4,989		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/21/2025	05/21/2026	1	1,695,268	5844.61	15,088			2,078		20,363			(3,720)		3,168		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/02/2025	05/29/2026	1	6,573,929	5912	224,183			36,219		300,326			(55,891)		13,215		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/04/2025	06/04/2026	1	2,544,000	5970.81	59,784			10,540		78,038			(14,741)		5,368		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	05/01/2026	1	2,951,799	5604.14	36,887			3,066		56,725			(9,098)		4,301		0001
Purchased Call/S&P 500 INDEX/SPX0055X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/11/2025	06/10/2026	1	1,640,630	6032	57,977			11,211		75,007			(14,335)		3,618		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/04/2025	06/04/2026	1	2,043,617	5970.81	42,507			7,494		55,443			(10,481)		4,312		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	04/30/2026	1	2,895,911	5569	97,828			7,881		153,344			(24,188)		4,151		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	05/08/2025	05/08/2026	1	2,237,959	5663.94	40,955			4,198		62,963			(10,098)		3,610		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	3,259,445	6092.16	42,689			9,998		50,844			(10,528)		7,911		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1BXP4R0TD8PU41	06/03/2025	06/02/2026	1	2,182,251	5896	108,963			18,662		146,340			(26,941)		4,533		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1BXP4R0TD8PU41	06/11/2025	06/11/2026	1	2,189,000	6022.24	114,923			22,478		151,740			(28,337)		4,861		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	5,046,792	5268	213,165			5,329		364,106			(52,706)		4,177		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/16/2025	04/16/2026	1	2,603,377	5275.7	39,923			1,650		66,042			(9,844)		2,732		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2025	04/29/2026	1	5,915,000	5560.83	141,369			10,904		228,071			(34,858)		8,336		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/04/2026	1	3,547,985	5986.67	44,705			4,064		67,263			(10,963)		5,414		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	04/03/2025	04/02/2026	1	5,056,000	5396.52	224,486			624		404,125			(55,505)		1,871		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/05/2025	05/05/2026	1	3,446,767	5650.38	63,765			5,973		96,053			(15,723)		5,337		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1BXP4R0TD8PU41	06/11/2025	06/11/2026	1	3,327,000	6022.24	192,574			37,666		254,897			(47,484)		7,882		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/18/2025	06/18/2026	1	4,840,307	5980.87	76,961			16,675		96,558			(18,977)		11,259		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1BXP4R0TD8PU41	06/11/2025	06/11/2026	1	4,443,000	6022.24	193,271			37,802		251,704			(47,656)		9,867		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	2,842,997	5363.36	46,909			1,173		77,810			(11,598)		2,353		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/30/2025	06/30/2026	1	3,102,000	6204.95	145,794			36,147		169,921			(35,949)		7,744		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/22/2026	1	3,331,000	5802.82	67,952			9,653		95,794			(16,801)		6,296		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1BXP4R0TD8PU41	06/13/2025	06/15/2026	1	4,207,000	5976.97	181,742			37,550		238,720			(44,569)		9,598		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/02/2025	05/01/2026	1	8,149,000	5686.67	378,929			31,577		613,636			(93,691)		11,874		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/07/2025	04/07/2026	1	2,129,000	5062.25	92,824			1,534		172,260			(22,888)		1,474		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1BXP4R0TD8PU41	06/04/2025	06/04/2026	1	2,057,000	5970.81	97,030			17,118		130,704			(23,940)		4,340		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/21/2025	05/21/2026	1	3,254,192	5844.61	42,305			5,827		57,671			(10,431)		6,082		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/23/2026	1	1,779,410	5376	74,667			4,576		120,657			(18,512)		2,233		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	4,623,000	5367.84	198,789			43,191		299,982			(49,287)		10,754		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/13/2025	06/12/2026	1	3,203,000	5976.97	113,386			22,677		147,733			(28,035)		7,162		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2025	04/22/2026	1	2,504,346	5267.76	147,756			8,548		283,725			(36,433)		3,074		0001
Purchased Call1/S&P 500 INDEX/SPW13X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/30/2025	04/30/2026	1	2,308,000	5568.06	129,248			10,326		224,342			(31,869)		3,308		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end		
Purchased Call / S/P 500 INDEX/SPX0056U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/29/2026	1	4,078,000	5911.69	236,524			38,107		334,882			(58,481)		8,198		0001		
Purchased Call / S/P 500 INDEX/SPX0056U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	9,487,694	5363.36	114,801			2,870		188,874			(28,385)			7,852		0001	
Purchased Call / S/P 500 INDEX/SPX0056V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/03/2025	06/02/2026	1	4,291,695	5936	175,270			30,019		232,710			(43,336)		8,915		0001		
Purchased Call / S/P 500 INDEX/SPX021S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/27/2025	05/22/2026	1	4,334,707	5803	185,390			26,410		250,575			(46,348)			8,181		0001	
Purchased Call / S/P 500 INDEX/SPX017J88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/25/2026	1	2,016,505	6092	78,076			18,435		92,964			(19,305)			4,884		0001	
Purchased Call / S/P 500 INDEX/SPX013J9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/12/2025	06/12/2026	1	939,289	6045.26	7,984			1,592		9,897			(1,969)		2,100		0001		
Purchased Call / S/P 500 INDEX/SPX013J65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/28/2025	05/28/2026	1	1,123,698	5888.55	10,226			1,606		13,683			(2,521)		2,240		0001		
Purchased Call / S/P 500 INDEX/SPX017LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2026	1	3,824,000	5525.21	173,982			12,462		301,882			(42,668)		5,200		0001		
Purchased Call / S/P 500 INDEX/SPX013HX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/19/2025	05/19/2026	1	1,877,200	5963.6	33,414			4,418		44,590			(8,239)		3,439		0001		
Purchased Call / S/P 500 INDEX/SPX009J66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/30/2025	06/26/2026	1	919,659	6173	50,569			12,114		59,608			(12,607)		2,245		0001		
Purchased Call / S/P 500 INDEX/SPX009J8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/17/2025	06/16/2026	1	2,576,138	6033	94,427			19,879		122,910			(23,347)		5,916		0001		
Purchased Call / S/P 500 INDEX/SPX017K3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/23/2026	1	3,579,000	5575.86	185,034			11,214		339,647			(45,625)		4,492		0001		
Purchased Call / S/P 500 INDEX/SPX000J5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	216119L770XK3Z278	04/04/2025	04/02/2026	1	5,776,000	5074.08	169,814			473		300,148			(42,103)		2,138		0001		
Purchased Call / S/P 500 INDEX/SPX013J6X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/02/2025	06/02/2026	1	664,204	5935.94	6,244			1,066		8,198			(1,539)		1,380		0001		
Purchased Call / S/P 500 INDEX/SPX013J8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/22/2025	05/22/2026	1	3,081,920	5942.01	34,826			4,934		47,762			(8,587)		5,816		0001		
Purchased Call / S/P 500 INDEX/SPX017MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/01/2026	1	6,086,000	5886.67	147,890			12,324		229,053			(36,566)		8,868		0001		
Purchased Call / S/P 500 INDEX/SPX017J9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/26/2026	1	2,623,000	6173.07	159,216			38,035		190,372			(39,367)		6,403		0001		
Purchased Call / S/P 500 INDEX/SPX021SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/16/2025	04/16/2026	1	5,145,000	5275.7	274,743			11,353		508,472			(67,745)		5,386		0001		
Purchased Call / S/P 500 INDEX/SPX017K3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/01/2026	1	2,011,000	5886.67	98,398			8,195		159,440			(24,314)		2,930		0001		
Purchased Call / S/P 500 INDEX/SPX017MNS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/01/2026	1	3,234,000	5886.67	74,059			6,172		114,273			(18,311)		4,712		0001		
Purchased Call / S/P 500 INDEX/SPX017J90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/26/2026	1	3,146,000	6173.07	175,547			41,936		209,791			(43,404)		7,680		0001		
Purchased Call / S/P 500 INDEX/SPX021J8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/21/2025	05/21/2026	1	2,391,000	5844.61	126,962			17,488		184,945			(31,306)		4,469		0001		
Purchased Call / S/P 500 INDEX/SPX013J9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/09/2025	06/09/2026	1	4,144,120	6005.88	53,459			10,162		67,905			(13,182)		9,074		0001		
Purchased Call / S/P 500 INDEX/SPX017K3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	2,522,000	5525.21	36,065			2,304		58,016			(8,917)		3,234		0001		
Purchased Call / S/P 500 INDEX/SPX017TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	3,787,000	6092.16	199,575			46,732		250,366			(49,210)		9,191		0001		
Purchased Call / S/P 500 INDEX/SPX017JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/29/2026	1	2,626,000	6173.07	104,777			25,689		124,071			(25,685)		6,520		0001		
Purchased Call / S/P 500 INDEX/SPX021J3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/07/2025	04/07/2026	1	2,671,895	5082.25	51,835			857		89,419			(12,781)		1,850		0001		
Purchased Call / S/P 500 INDEX/SPX021J3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/09/2025	04/09/2026	1	2,333,000	5496.9	96,586			2,129		167,008			(23,816)			1,832		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/16/2025	04/14/2026	1	1,095,014	5406	49,479			1,782		97,069			(12,268)		1,070		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/12/2026	1	4,020,434	5976.97	81,615			16,323		104,670			(20,179)		8,990		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/30/2025	06/30/2026	1	965,877	6204.95	8,596			2,131		9,808			(2,120)		2,411		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/03/2025	06/03/2026	1	1,196,446	5970.37	10,888			1,890		14,078			(2,685)		2,955		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/01/2026	1	4,008,000	5686.67	139,078			11,590		219,719			(34,387)		5,840		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	06/11/2025	06/11/2026	1	2,623,347	6022.24	36,421			7,124		45,925			(8,981)		6,270		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/15/2026	1	2,928,209	5996.63	47,730			1,841		78,409			(11,769)		2,988		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/09/2025	04/09/2026	1	2,627,938	5496.9	39,945			880		65,433			(9,849)		2,063		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	05/01/2026	1	2,385,244	5804.14	39,834			3,310		61,730			(9,822)		3,476		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/18/2026	1	3,166,000	5980.87	182,362			39,512		242,962			(44,966)		7,365		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	05/01/2026	1	2,603,000	5804.14	83,556			6,944		134,351			(20,603)		3,793		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2026	1	2,485,000	5525.21	124,996			8,953		219,878			(30,653)		3,379		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/23/2025	06/18/2026	1	2,631,817	5968	102,158			22,258		128,718			(25,539)		6,122		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Canada	04/21/2025	04/21/2026	1	2,628,000	5158.2	56,843			3,132		98,110			(14,016)		3,392		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/13/2025	05/13/2026	1	2,125,090	5986.55	23,801			2,754		33,145			(5,869)		3,647		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/29/2025	05/29/2026	1	2,900,000	5912.17	158,340			25,440		223,270			(39,043)		5,830		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/12/2025	05/08/2026	1	3,650,642	5660	132,393			13,645		187,992			(33,006)		5,890		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	2,504,155	5987.84	63,105			14,255		80,313			(15,475)		5,971		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/07/2026	1	2,167,807	5831.28	43,790			4,343		68,630			(10,797)		3,451		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/01/2026	1	4,148,000	5686.67	86,693			7,224		133,147			(21,435)		6,044		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/01/2025	05/01/2026	1	6,690,000	5804.14	285,377			23,716		470,830			(70,367)		9,761		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/24/2025	06/24/2026	1	2,562,000	6092.18	49,190			11,383		59,318			(12,129)		6,182		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/16/2025	04/16/2026	1	2,691,756	5275.7	53,297			2,202		89,479			(13,142)		2,818		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2025	06/01/2026	1	4,429,655	5911.69	56,700			9,528		75,759			(13,905)		9,128		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	5,997,000	5987.84	151,124			32,835		192,696			(37,469)		13,960		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	06/17/2025	06/17/2026	1	3,740,805	5982.72	80,801			17,187		102,615			(19,924)		8,646		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/26/2026	1	1,831,725	6141.02	39,565			9,426		46,782			(9,756)		4,471		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP01J5X	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/12/2026	1	6,300,000	5976.97	148,050			29,610		191,072			(36,606)		14,087		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP017NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	05/09/2025	05/11/2026	1	3,316,034	5659.91	88,310			7,327		05,178			(16,752)		5,357		0001
Purchased Call / S&P 500 INDEX / SP017NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	05/14/2025	05/14/2026	1	3,538,000	5892.58	207,327			24,559		305,051			(51,122)		6,142		0001
Purchased Call / S&P 500 INDEX / SP017NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	05/05/2025	05/05/2026	1	2,668,000	5650.38	124,062			11,820		201,239			(30,551)		4,131		0001
Purchased Call / S&P 500 INDEX / SP017NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	06/20/2025	06/18/2026	1	4,194,855	5867.84	84,736			18,411		107,120			(21,009)		9,758		0001
Purchased Call / S&P 500 INDEX / SP017NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	06/27/2025	06/29/2026	1	2,081,869	6173.07	41,846			10,260		48,845			(10,262)		5,169		0001
Purchased Call / S&P 500 INDEX / SP017NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	04/02/2025	04/01/2026	1	1,068,197	5622	54,064					96,660			(13,368)		280		0001
Purchased Call / S&P 500 INDEX / SP017NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	06/23/2025	06/18/2026	1	534,393	5968	27,365			5,962		35,013			(6,841)		1,243		0001
Purchased Call / S&P 500 INDEX / SP005552	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	06/04/2025	06/04/2026	1	5,988,000	5970.81	276,047			48,669		370,399			(68,066)		12,635		0001
Purchased Call / S&P 500 INDEX / SP005552	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	06/10/2025	06/05/2026	1	2,562,154	6000	104,683			19,007		133,979			(26,171)		5,448		0001
Purchased Call / S&P 500 INDEX / SP005552	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	06/03/2025	06/03/2026	1	2,435,824	5970.37	45,550			7,905		59,423			(11,231)		5,100		0001
Purchased Call / S&P 500 INDEX / SP005552	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	06/13/2025	06/12/2026	1	2,442,285	6045	78,639			15,728		103,537			(19,444)		5,461		0001
Purchased Call / S&P 500 INDEX / SP01367	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	06/02/2025	06/02/2026	1	2,487,838	5935.94	47,269			8,073		62,551			(11,655)		5,168		0001
Purchased Call / S&P 500 INDEX / SP01367	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	04/30/2025	04/30/2026	1	2,872,897	5968.06	35,337			2,823		55,583			(8,713)		4,118		0001
Purchased Call / S&P 500 INDEX / SP01367	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	04/17/2025	04/17/2026	1	56,623	5282.7	345			15		561			(65)		61		0001
Purchased Call / S&P 500 INDEX / SP01367	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	05/16/2025	05/18/2026	1	680,496	5958.38	6,145			796		8,074			(1,507)		1,252		0001
Purchased Call / S&P 500 INDEX / SP01796	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	05/28/2025	05/28/2026	1	4,260,105	5888.55	92,870			14,583		125,400			(22,900)		8,491		0001
Purchased Call / S&P 500 INDEX / SP01796	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	04/14/2025	04/14/2026	1	7,439,000	5405.97	176,304			6,314		295,265			(43,472)		7,285		0001
Purchased Call / S&P 500 INDEX / SP01796	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	06/11/2025	06/10/2026	1	1,342,505	6031	70,349			13,603		93,392			(17,394)		2,961		0001
Purchased Call / S&P 500 INDEX / SP01796	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	06/27/2025	06/29/2026	1	3,779,000	6173.07	132,643			32,521		156,084			(32,528)		9,383		0001
Purchased Call / S&P 500 INDEX / SP01367	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	05/19/2025	05/19/2026	1	885,011	5903.6	6,116			809		8,088			(1,508)		1,273		0001
Purchased Call / S&P 500 INDEX / SP01367	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	06/18/2025	06/18/2026	1	2,366,277	5980.87	21,080			4,563		26,294			(5,193)		5,504		0001
Purchased Call / S&P 500 INDEX / SP01367	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	06/06/2025	06/08/2026	1	2,115,246	6000.36	35,959			6,736		45,767			(8,818)		4,598		0001
Purchased Call / S&P 500 INDEX / SP01367	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	06/02/2025	06/02/2026	1	3,901,036	5935.94	50,323			8,595		66,057			(12,408)		8,104		0001
Purchased Call / S&P 500 INDEX / SP005957	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	06/03/2025	06/02/2026	1	1,715,487	5886	91,292			15,636		123,156			(22,572)		3,564		0001
Purchased Call / S&P 500 INDEX / SP01367	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	06/06/2025	06/05/2026	1	3,883,410	6000.36	77,868			14,060		99,759			(19,253)		8,278		0001
Purchased Call / S&P 500 INDEX / SP005957	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	06/17/2025	06/12/2026	1	2,647,798	5977	108,079			21,797		140,158			(27,020)		5,921		0001
Purchased Call / S&P 500 INDEX / SP01796	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	06/30/2025	06/30/2026	1	3,603,000	6204.95	173,304			42,968		202,121			(42,733)		8,995		0001
Purchased Call / S&P 500 INDEX / SP01796	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	04/28/2025	04/28/2026	1	3,316,000	5528.75	94,506			7,029		155,517			(23,303)		4,592		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX / SPX21WS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/23/2025	05/22/2026	1	5,123,285	5842	171,113	.....	.....	24,309	.....	243,979	.....	.....	(42,308)	.....	9,680	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/21/2025	04/21/2026	1	4,395,000	5188.2	196,457	.....	.....	10,824	.....	384,678	.....	.....	(48,441)	.....	5,271	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2025	06/12/2026	1	3,623,000	5976.97	98,183	.....	.....	19,637	.....	126,388	.....	.....	(24,276)	.....	8,101	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/12/2025	05/08/2026	1	1,585,903	5664	71,557	.....	.....	7,375	.....	102,580	.....	.....	(17,840)	.....	2,559	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/17/2026	1	1,112,060	5983	55,145	.....	.....	11,828	.....	71,945	.....	.....	(13,635)	.....	2,570	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	05/01/2026	1	2,072,000	5804.14	93,447	.....	.....	7,766	.....	154,517	.....	.....	(23,042)	.....	3,019	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX21WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/07/2025	04/02/2026	1	2,227,521	5074	68,111	.....	.....	190	.....	124,191	.....	.....	(17,028)	.....	824	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/11/2025	06/11/2026	1	2,658,000	6022.24	104,317	.....	.....	20,404	.....	134,511	.....	.....	(25,722)	.....	6,347	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/16/2025	04/16/2026	1	3,217,000	5275.7	138,009	.....	.....	5,703	.....	246,799	.....	.....	(34,030)	.....	3,368	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/05/2026	1	2,052,000	6000.36	127,019	.....	.....	22,934	.....	170,542	.....	.....	(31,406)	.....	4,363	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2025	05/15/2026	1	2,391,000	5858.38	35,387	.....	.....	4,325	.....	47,234	.....	.....	(8,749)	.....	4,198	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/16/2025	06/16/2026	1	3,261,929	6033.11	60,346	.....	.....	12,634	.....	75,431	.....	.....	(14,880)	.....	7,491	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	1,493,091	5282.7	26,684	.....	.....	1,183	.....	44,518	.....	.....	(6,580)	.....	1,618	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/05/2025	05/05/2026	1	2,690,000	5650.38	93,074	.....	.....	8,718	.....	147,756	.....	.....	(22,950)	.....	4,165	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	5,168,000	5858.38	242,896	.....	.....	23,687	.....	337,900	.....	.....	(60,057)	.....	9,073	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/09/2026	1	2,626,702	5457	125,936	.....	.....	2,799	.....	262,577	.....	.....	(31,138)	.....	2,064	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/14/2025	04/14/2026	1	1,914,030	5405.97	32,539	.....	.....	1,165	.....	53,124	.....	.....	(8,023)	.....	1,874	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2026	1	1,597,000	4982.77	60,110	.....	.....	1,159	.....	104,612	.....	.....	(14,822)	.....	1,478	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/20/2025	06/18/2026	1	3,283,498	5981	110,552	.....	.....	24,020	.....	142,247	.....	.....	(27,410)	.....	7,638	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/12/2025	06/12/2026	1	2,078,000	6046.26	113,459	.....	.....	22,629	.....	148,084	.....	.....	(27,976)	.....	4,647	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/26/2026	1	3,587,000	6141.02	148,143	.....	.....	35,292	.....	178,231	.....	.....	(36,528)	.....	8,756	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/12/2025	06/12/2026	1	2,559,000	6046.26	32,988	.....	.....	6,581	.....	41,150	.....	.....	(8,137)	.....	5,720	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/24/2025	06/23/2026	1	9,988,732	6025	447,743	.....	.....	102,659	.....	545,255	.....	.....	(110,706)	.....	23,962	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	3,285,000	5282.7	67,341	.....	.....	2,985	.....	113,228	.....	.....	(16,605)	.....	3,527	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/05/2026	1	5,609,000	6000.36	132,372	.....	.....	23,901	.....	169,913	.....	.....	(32,729)	.....	11,926	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	3,558,000	5525.21	128,800	.....	.....	8,229	.....	218,867	.....	.....	(31,846)	.....	4,562	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/30/2025	05/29/2026	1	2,987,000	5911.69	74,376	.....	.....	11,983	.....	100,378	.....	.....	(18,390)	.....	6,005	.....	0001	.....
Purchased Call / S/P 500 INDEX / SPX003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/16/2025	06/16/2026	1	5,167,000	6033.11	129,175			27,045		162,708			(31,851)		11,866		0001	

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/5\$P 500 INDE/5P0035C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/19/2025	05/19/2026	1	2,354,000	5963.6	138,543			18,320		190,690			(34,161)		5,412		0001
Purchased Call1/5\$P 500 INDE/5P017R9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/17/2026	1	2,638,390	5983	88,965			19,086		113,627			(22,002)		6,098		0001
Purchased Call1/5\$P 500 INDE/5P021R9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	3,655,000	5963.36	95,396			2,385		161,815			(23,567)		3,025		0001
Purchased Call1/5\$P 500 INDE/5P013B32	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	3,619,000	5282.7	94,094			4,170		161,085			(23,201)		3,905		0001
Purchased Call1/5\$P 500 INDE/5P013B3F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/02/2025	04/02/2026	1	3,337,857	5670.97	41,723			115		66,692			(10,288)		1,235		0001
Purchased Call1/5\$P 500 INDE/5P013R0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/02/2025	06/02/2026	1	5,558,000	5935.94	138,394			23,638		184,345			(34,125)		11,545		0001
Purchased Call1/5\$P 500 INDE/5P01334	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	5,440,000	5282.7	225,216			9,982		402,801			(55,533)		5,870		0001
Purchased Call1/5\$P 500 INDE/5P0133M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/29/2026	1	1,923,916	6173.07	32,129			7,877		37,545			(7,879)		4,777		0001
Purchased Call1/5\$P 500 INDE/5P013N0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/17/2025	06/17/2026	1	2,652,655	5982.72	45,095			9,592		57,124			(11,119)		6,131		0001
Purchased Call1/5\$P 500 INDE/5P013G7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/12/2026	1	9,710,981	5976.97	126,243			25,249		159,986			(31,214)		21,714		0001
Purchased Call1/5\$P 500 INDE/5P013M5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/16/2025	06/16/2026	1	1,716,441	6033.11	16,325			3,418		20,184			(4,025)		3,946		0001
Purchased Call1/5\$P 500 INDE/5P0133F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/04/2025	06/04/2026	1	1,890,803	5970.81	30,820			5,434		39,961			(7,599)		3,990		0001
Purchased Call1/5\$P 500 INDE/5P013N3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/15/2026	1	2,424,243	5976.97	60,606			12,522		78,078			(14,863)		5,531		0001
Purchased Call1/5\$P 500 INDE/5P0133A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	2,367,000	5282.7	129,475			5,739		242,363			(31,925)		2,554		0001
Purchased Call1/5\$P 500 INDE/5P013K5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/03/2025	06/03/2026	1	1,925,654	5970.37	24,841			4,311		32,171			(6,125)		4,032		0001
Purchased Call1/5\$P 500 INDE/5P0133K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/29/2026	1	1,556,037	6173.07	13,849			3,395		16,024			(3,396)		3,863		0001
Purchased Call1/5\$P 500 INDE/5P01332	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	4,118,000	5282.7	144,954			6,425		254,316			(35,742)		4,444		0001
Purchased Call1/5\$P 500 INDE/5P013B3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	2,138,000	5282.7	92,809			2,341		88,889			(13,021)		2,307		0001
Purchased Call1/5\$P 500 INDE/5P013F1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/06/2026	1	880,317	5607	47,773			4,619		79,601			(11,812)		1,398		0001
Purchased Call1/5\$P 500 INDE/5P013R6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/04/2025	06/04/2026	1	4,332,054	5970.81	55,883			9,853		72,224			(13,779)		9,141		0001
Purchased Call1/5\$P 500 INDE/5P0133H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/28/2025	04/28/2026	1	5,270,079	5526.75	61,103			4,547		97,539			(15,074)		7,298		0001
Purchased Call1/5\$P 500 INDE/5P0133I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/26/2026	1	4,364,489	6173.07	75,506			18,037		88,421			(18,669)		10,654		0001
Purchased Call1/5\$P 500 INDE/5P0133I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/10/2025	06/10/2026	1	680,384	6038.81	6,192			1,194		7,752			(1,527)		1,500		0001
Purchased Call1/5\$P 500 INDE/5P003A6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/06/2025	05/06/2026	1	7,837,000	5906.91	352,605			34,004		579,351			(86,938)		12,306		0001
Purchased Call1/5\$P 500 INDE/5P013B3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	4,247,000	5282.7	89,226			3,068		115,622			(17,069)		4,583		0001
Purchased Call1/5\$P 500 INDE/5P017G9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2025	05/26/2026	1	2,705,000	5902.82	34,895			5,287		48,181			(8,534)		5,298		0001
Purchased Call1/5\$P 500 INDE/5P017R9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	5,652,000	5967.84	93,258			20,262		117,567			(23,122)		13,147		0001
Purchased Call1/5\$P 500 INDE/5P0421S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/23/2025	05/22/2026	1	2,283,000	5902.82	143,313			20,599		216,191			(35,454)		4,327		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-Discounted Premium (Received) Paid	Current Year Initial Cost of Un-Discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Spread 500 INDE/SPW13533	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	05/09/2025	05/11/2026	1	5,646,743	5659.91	70,044			7,718		106,421			(17,177)		9,466		0001
Purchased Call/Spread 500 INDE/SPW0059N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP0T08PU41	06/20/2025	06/18/2026	1	4,880,687	5981	197,309			42,869		255,507			(48,920)		11,353		0001
Purchased Call/Spread 500 INDE/SPW13360	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2025	06/01/2026	1	2,307,000	5911.69	61,366			10,312		82,867			(15,049)		4,754		0001
Purchased Call/Spread 500 INDE/SPW017053	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/14/2025	05/14/2026	1	2,444,000	5992.58	138,330			16,386		201,791			(34,109)		4,243		0001
Purchased Call/Spread 500 INDE/SPW1333X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2025	04/22/2026	1	2,307,638	5287.76	24,230			1,402		38,877			(5,975)		2,833		0001
Purchased Call/Spread 500 INDE/SPW13FZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2025	05/08/2026	1	2,502,000	5659.91	90,572			9,309		143,973			(22,334)		4,036		0001
Purchased Call/Spread 500 INDE/SPW13ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/27/2025	05/27/2026	1	3,111,397	5921.54	40,137			6,192		53,372			(9,897)		6,148		0001
Purchased Call/Spread 500 INDE/SPW13K57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/03/2025	06/03/2026	1	4,118,000	5970.37	96,773			16,795		126,576			(23,862)		8,622		0001
Purchased Call/Spread 500 INDE/SPW13396	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2025	05/11/2026	1	2,392,000	5659.91	110,271			12,151		178,141			(27,042)		4,009		0001
Purchased Call/Spread 500 INDE/SPW13F5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/07/2026	1	4,019,000	5631.28	170,004			16,860		277,583			(41,919)		6,398		0001
Purchased Call/Spread 500 INDE/SPW1335H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/14/2025	05/14/2026	1	2,593,211	5992.58	39,417			4,669		54,860			(9,719)		4,502		0001
Purchased Call/Spread 500 INDE/SPW1335J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/12/2025	05/12/2026	1	3,381,063	5944.19	49,417			5,381		70,259			(12,185)		6,600		0001
Purchased Call/Spread 500 INDE/SPW13392	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2025	05/08/2026	1	2,404,000	5659.91	146,884			15,096		246,655			(36,318)		3,678		0001
Purchased Call/Spread 500 INDE/SPW13ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/27/2025	05/27/2026	1	2,339,000	5921.54	52,861			8,155		71,034			(13,034)		4,622		0001
Purchased Call/Spread 500 INDE/SPW13330	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/16/2026	1	1,869,109	5276	89,769			3,740		162,683			(22,196)		1,357		0001
Purchased Call/Spread 500 INDE/SPW13F96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/07/2026	1	2,199,495	5631.28	33,652			3,337		52,165			(8,298)		3,501		0001
Purchased Call/Spread 500 INDE/SPW1333J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/20/2026	1	2,068,000	5282.7	114,981			6,002		215,246			(28,120)		2,420		0001
Purchased Call/Spread 500 INDE/SPW13630	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/14/2025	05/14/2026	1	1,371,422	5992.58	12,343			1,462		17,087			(3,043)		2,381		0001
Purchased Call/Spread 500 INDE/SPW0170NL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/08/2026	1	1,496,965	5659.91	13,173			1,354		19,797			(3,257)		2,415		0001
Purchased Call/Spread 500 INDE/SPW01705A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2025	05/15/2026	1	2,974,884	5969.38	52,060			6,363		69,925			(12,872)		5,223		0001
Purchased Call/Spread 500 INDE/SPW021R90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/13/2026	1	2,834,000	5963.36	43,077			1,424		70,442			(10,564)		2,674		0001
Purchased Call/Spread 500 INDE/SPW01703Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/18/2026	1	4,153,000	5980.87	142,448			30,864		182,504			(35,124)		9,660		0001
Purchased Call/Spread 500 INDE/SPW13336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/09/2025	06/09/2026	1	1,467,970	6005.88	24,809			4,716		31,647			(6,117)		3,214		0001
Purchased Call/Spread 500 INDE/SPW006S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/13/2025	05/13/2026	1	2,569,000	5886.55	146,176			16,913		217,984			(36,043)		4,409		0001
Purchased Call/Spread 500 INDE/SPW13630	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/02/2025	05/01/2026	1	1,804,533	5604	64,477			5,373		96,204			(15,942)		2,629		0001
Purchased Call/Spread 500 INDE/SPW13630	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/16/2025	04/16/2026	1	992,730	5275.7	8,255			341		13,155			(2,035)		1,029		0001
Purchased Call/Spread 500 INDE/SPW1383U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	2,916,551	5292.7	56,036			2,484		93,880			(13,817)		3,149		0001
Purchased Call/Spread 500 INDE/SPW1333N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/16/2026	1	2,970,219	5276	97,540			4,064		168,810			(24,117)		3,109		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year's Initial Cost of Un- discounted (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP017MS	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/30/2025	04/30/2026	1	2,980,000	5989.06	95,016			7,991		155,400			(23,429)		4,243		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP0000E	Linked Annuity Hedge	N/A	Equity/Index	Bank of Canada Imperial	04/04/2025	04/02/2026	1	3,770,841	5074.08	69,006		192			118,702			(17,109)		1,396		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP005368	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/12/2025	06/12/2026	1	6,892,000	6045.26	396,979			79,176		519,509			(97,885)		15,411		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP01333P	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/16/2026	1	5,349,560	5276	215,992			9,000		381,958			(53,405)		5,600		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP017MS4	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/23/2025	05/26/2026	1	3,293,005	5802.82	74,093			11,226		104,195			(18,120)		6,449		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP009951	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/29/2025	05/29/2026	1	2,659,304	5912.17	40,687			6,537		54,560			(10,032)		5,396		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP017MS5	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/04/2026	1	2,996,000	5986.67	103,362			9,397		162,380			(25,348)		4,572		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP017MS4	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/30/2025	04/30/2026	1	4,939,788	5969.06	118,060			9,432		189,761			(29,111)		7,081		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP017K57	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/23/2026	1	4,304,728	5375.86	99,870			6,053		169,456			(24,625)		5,403		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP017030	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/18/2026	1	3,082,000	5980.87	73,043			15,826		92,657			(18,011)		7,169		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP0421SH	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/02/2025	05/01/2026	1	2,544,000	5686.67	133,051			11,088		217,826			(32,897)		3,707		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP0421USJ	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/21/2025	05/20/2026	1	1,396,370	5944	68,744			9,305		101,344			(16,997)		2,588		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP017R50	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	3,364,000	5967.84	113,703			24,704		146,112			(28,191)		7,825		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP0421RE	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	2,730,000	5963.36	37,674			942		61,138			(9,315)		2,259		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP005365	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/20/2025	05/20/2026	1	8,601,000	5940.46	395,646			53,407		549,023			(97,557)		15,917		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP01396N	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/16/2025	05/16/2026	1	5,189,722	5955.38	66,947			8,668		89,282			(16,418)		9,410		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP0421W8	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/27/2025	05/22/2026	1	6,911,159	5803	314,150			44,753		425,756			(78,538)		13,043		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP005365	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/16/2025	06/12/2026	1	434,731	5977	21,971			4,406		28,280			(5,478)		972		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP01396H	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/15/2026	1	1,940,719	5976.97	32,410			6,696		41,237			(7,948)		4,428		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP00536E	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/15/2025	05/14/2026	1	7,798,189	5883	334,328			39,934		472,042			(82,664)		13,538		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP0171SY	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/10/2026	1	350,585	5268.05	2,594			65		4,188			(640)		290		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP017MS6	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	05/01/2026	1	2,131,000	5804.14	51,570			4,286		81,285			(12,716)		3,105		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP013356	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2025	04/22/2026	1	3,029,000	5287.76	165,081			9,550		311,336			(40,705)		3,718		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP01335K	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2025	05/29/2026	1	4,506,263	5911.69	71,650			11,544		96,088			(17,716)		9,059		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP017NS1	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/04/2026	1	2,166,592	5966.67	37,049			3,368		56,273			(9,086)		3,906		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP017MS1	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/08/2026	1	2,056,651	5959.91	30,488			3,131		46,464			(7,533)		3,321		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP017TS9	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	2,302,934	6092.16	37,998			8,888		45,506			(9,369)		5,989		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP017KS1	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/17/2025	04/20/2026	1	6,756,112	5292.7	148,634			7,758		250,834			(36,351)		7,907		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SPX007SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	06/10/2025	06/09/2026	1	588,384	6,006	29,138			5,554		37,586			(7,204)		1,288		0001
Purchased Call / S&P 500 INDEX/SPX009ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	06/24/2025	06/23/2026	1	1,361,947	6,025	66,658			15,283		81,506			(16,481)		3,267		0001
Purchased Call / S&P 500 INDEX/SPX009IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/08/2025	04/08/2026	1	2,081,321	4,982.77	32,488			826		53,138			(8,006)		1,970		0001
Purchased Call / S&P 500 INDEX/SPXW139SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/30/2025	04/30/2026	1	2,340,957	5,569.06	39,796			3,179		63,250			(9,813)		3,356		0001
Purchased Call / S&P 500 INDEX/SPXW13E35	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/14/2025	05/13/2026	1	2,397,760	5,887	150,348			17,444		217,340			(37,174)		5,145		0001
Purchased Call / S&P 500 INDEX/SPXW21TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/18/2026	1	6,841,556	5,980.87	172,407			37,355		218,793			(42,511)		15,914		0001
Purchased Call / S&P 500 INDEX/SPX017G9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/29/2026	1	3,423,039	6,173.07	85,918			21,065		100,711			(21,070)		8,489		0001
Purchased Call / S&P 500 INDEX/SPXW13350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	04/08/2025	04/08/2026	1	4,520,554	4,982.77	195,288			3,766		360,771			(48,153)		3,346		0001
Purchased Call / S&P 500 INDEX/SPX005S66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	05/08/2025	05/08/2026	1	2,525,403	5,663.94	134,857			13,822		221,438			(33,252)		4,074		0001
Purchased Call / S&P 500 INDEX/SPX017Q96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/26/2026	1	2,092,000	6,141.02	127,612			30,401		156,262			(31,466)		5,107		0001
Purchased Call / S&P 500 INDEX/SPX017R55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/18/2026	1	3,456,000	5,980.87	202,522			43,880		270,328			(49,937)		8,039		0001
Purchased Call / S&P 500 INDEX/SPX017K3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/26/2025	04/24/2026	1	3,686,000	5,525.21	94,730			6,052		156,253			(23,422)		4,726		0001
Purchased Call / S&P 500 INDEX/SPXW21Q57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/04/2025	04/02/2026	1	7,269,112	5,397	238,621			665		526,389			(59,162)		2,690		0001
Purchased Call / S&P 500 INDEX/SPXW13C33	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	12,039,000	5,282.7	469,521			20,810		832,291			(115,772)		12,991		0001
Purchased Call / S&P 500 INDEX/SPXW21TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/14/2025	05/14/2026	1	6,319,000	5,992.58	274,245			32,486		393,342			(67,622)		10,970		0001
Purchased Call / S&P 500 INDEX/SPXW1385T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/03/2025	04/02/2026	1	1,739,615	5,671	75,663			210		173,368			(18,705)		644		0001
Purchased Call / S&P 500 INDEX/SPXW21Q51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/04/2025	04/02/2026	1	3,802,000	5,074.08	197,704			551		380,045			(49,018)		1,407		0001
Purchased Call / S&P 500 INDEX/SPX017S9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/23/2025	06/23/2026	1	3,287,000	6,025.17	74,286			16,986		91,944			(18,317)		7,884		0001
Purchased Call / S&P 500 INDEX/SPX005S66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	05/19/2025	05/15/2026	1	2,305,893	5,958	76,425			9,367		104,240			(19,053)		4,048		0001
Purchased Call / S&P 500 INDEX/SPX017R86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/18/2026	1	2,621,000	5,980.87	160,929			34,868		216,272			(38,681)		6,097		0001
Purchased Call / S&P 500 INDEX/SPX005G30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/16/2025	05/16/2026	1	2,637,944	5,956.38	68,059			8,812		92,005			(16,600)		4,783		0001
Purchased Call / S&P 500 INDEX/SPX017JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/15/2026	1	2,411,905	5,986.63	46,067			1,777		76,527			(11,359)		2,445		0001
Purchased Call / S&P 500 INDEX/SPXW139SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/12/2026	1	5,306,000	5,976.97	132,650			26,530		171,181			(32,798)		11,865		0001
Purchased Call / S&P 500 INDEX/SPX017KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/26/2025	04/24/2026	1	7,141,000	5,525.21	169,242			10,813		278,613			(41,845)		9,156		0001
Purchased Call / S&P 500 INDEX/SPX017ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/10/2026	1	2,257,835	5,986.05	34,319			856		57,311			(8,462)		1,869		0001
Purchased Call / S&P 500 INDEX/SPXW139SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/02/2025	04/02/2026	1	1,425,792	5,670.97	12,119			33		19,230			(2,968)		528		0001
Purchased Call / S&P 500 INDEX/SPXW13694	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2025	05/11/2026	1	1,696,000	5,659.91	54,272			5,980		85,340			(13,309)		2,842		0001
Purchased Call / S&P 500 INDEX/SPXW21TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/02/2025	05/01/2026	1	6,462,000	5,686.67	292,729			24,394		472,960			(72,378)		9,116		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPW13K51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	06/04/2025	06/04/2026	1	3,201,988	5970.81	79,729			14,057		104,475			(19,659)		6,756		0001
Purchased Call1/S&P 500 INDEX/SPW017J9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEFF7UP517OUK5573	04/15/2025	04/15/2026	1	2,846,000	5396.63	63,466			2,448		105,791			(15,649)		2,885		0001
Purchased Call1/S&P 500 INDEX/SPW017SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEFF7UP517OUK5573	06/23/2025	06/18/2026	1	3,831,353	5968	132,933			28,953		166,763			(33,233)		8,912		0001
Purchased Call1/S&P 500 INDEX/SPW003J50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	06/12/2025	06/11/2026	1	6,257,107	6022	269,745			53,200		345,722			(66,695)		13,885		0001
Purchased Call1/S&P 500 INDEX/SPW13F5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	05/09/2025	05/08/2026	1	3,300,000	5659.91	134,160			13,789		212,401			(33,171)		6,292		0001
Purchased Call1/S&P 500 INDEX/SPW2RRS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3PH1GCT1XBU11	04/11/2025	04/13/2026	1	2,035,000	5363.36	43,753			1,446		72,818			(10,729)		1,920		0001
Purchased Call1/S&P 500 INDEX/SPW003P61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/20/2025	05/19/2026	1	2,747,684	5984	136,361			18,081		194,870			(33,716)		5,034		0001
Purchased Call1/S&P 500 INDEX/SPW21Q35	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3PH1GCT1XBU11	04/04/2025	04/02/2026	1	2,526,571	5397	68,117			190		145,006			(16,889)		935		0001
Purchased Call1/S&P 500 INDEX/SPWJ000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm 21G119DL77OXH43ZE78	04/04/2025	04/06/2026	1	2,151,450	5074.08	38,941			536		66,618			(9,550)		1,379		0001
Purchased Call1/S&P 500 INDEX/SPW0035F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	05/19/2025	05/15/2026	1	819,605	5917	42,642			5,226		59,057			(10,631)		1,439		0001
Purchased Call1/S&P 500 INDEX/SPW017K6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEFF7UP517OUK5573	04/23/2025	04/23/2026	1	3,832,000	5375.86	227,238			13,772		428,069			(56,031)		4,810		0001
Purchased Call1/S&P 500 INDEX/SPW003J56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/07/2026	1	3,184,155	5062	160,351			2,658		310,693			(39,647)		2,205		0001
Purchased Call1/S&P 500 INDEX/SPW003J9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	05/06/2025	05/06/2026	1	2,788,000	5606.91	171,183			16,505		292,810			(42,210)		4,378		0001
Purchased Call1/S&P 500 INDEX/SPW003J96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	06/16/2025	06/12/2026	1	4,542,497	5977	187,682			37,841		238,899			(46,791)		10,157		0001
Purchased Call1/S&P 500 INDEX/SPW017SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEFF7UP517OUK5573	06/23/2025	06/23/2026	1	3,458,000	6025.17	113,788			26,013		142,622			(28,052)		8,294		0001
Purchased Call1/S&P 500 INDEX/SPW2RR3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada ES71P3U3PH1GCT1XBU11	04/09/2025	04/08/2026	1	2,102,729	4983	79,800			1,543		117,112			(19,731)		1,556		0001
Purchased Call1/S&P 500 INDEX/SPW003J9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/17/2025	06/16/2026	1	2,576,138	6033	137,648			28,978		184,340			(34,034)		5,916		0001
Purchased Call1/S&P 500 INDEX/SPW003J9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,116,000	5659.91	102,626			10,548		166,799			(25,375)		3,414		0001
Purchased Call1/S&P 500 INDEX/SPW13E5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	05/01/2025	04/30/2026	1	555,724	5569	14,319			1,153		22,148			(3,540)		797		0001
Purchased Call1/S&P 500 INDEX/SPW017N3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEFF7UP517OUK5573	05/05/2025	05/05/2026	1	2,823,000	5560.38	80,456			7,536		125,742			(19,838)		4,371		0001
Purchased Call1/S&P 500 INDEX/SPW1K3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	06/05/2025	06/05/2026	1	728,935	8939.3	5,977			1,076		7,720			(1,474)		1,550		0001
Purchased Call1/S&P 500 INDEX/SPW003J57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP4R0TD8PU41	04/08/2025	04/08/2026	1	318,652	4982.77	15,327			296		28,607			(3,779)		238		0001
Purchased Call1/S&P 500 INDEX/SPW13J66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	06/13/2025	06/12/2026	1	1,887,627	5576.97	16,611			3,322		21,127			(4,107)		4,221		0001
Purchased Call1/S&P 500 INDEX/SPW003J53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2026	1	2,944,008	4982.77	100,391			1,936		179,177			(24,754)		2,179		0001
Purchased Call1/S&P 500 INDEX/SPW2RR4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3PH1GCT1XBU11	04/09/2025	04/08/2026	1	4,873,149	4983	216,813			4,193		326,075			(53,608)		3,607		0001
Purchased Call1/S&P 500 INDEX/SPW13J50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	05/27/2025	05/27/2026	1	2,820,000	5921.54	70,500			10,876		94,744			(17,384)		5,572		0001
Purchased Call1/S&P 500 INDEX/SPW017Q3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEFF7UP517OUK5573	06/13/2025	06/15/2026	1	3,061,000	5976.97	92,442			19,100		119,296			(22,670)		6,984		0001
INDEX/SPW017TSX	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEFF7UP517OUK5573	06/26/2025	06/26/2026	1	2,334,000	6141.02	85,658			20,406		102,654			(21,121)		5,697		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX2USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/23/2025	05/22/2026	1	5,025,000	5802.82	183,915			26,127		264,162			(45,473)		9,483		0001
Purchased Call1/S&P 500 INDEX/SPX2MIS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/25/2025	06/25/2026	1	3,853,000	6092.16	218,850			51,246		276,313			(53,963)		9,351		0001
Purchased Call1/S&P 500 INDEX/SPX01TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/24/2026	1	1,675,350		67,529			15,670		82,771			(16,697)		4,042		0001
Purchased Call1/S&P 500 INDEX/SPX2RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/13/2026	1	5,586,495	5863.36	131,283			4,340		222,085			(32,195)		5,271		0001
Purchased Call1/S&P 500 INDEX/SPX03SIB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/30/2025	06/26/2026	1			7,138			1,710		8,383			(1,779)		332		0001
Purchased Call1/S&P 500 INDEX/SPX2TIS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/28/2025	04/24/2026	1	4,668,802		148,509			9,514		249,303			(37,024)		5,986		0001
Purchased Call1/S&P 500 INDEX/SPX03MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	1,667,387	5663.94	74,866			7,673		120,846			(18,460)		2,690		0001
Purchased Call1/S&P 500 INDEX/SPX1M3S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2025	04/22/2026	1	628,946	5287.76	30,129			1,743		55,551			(7,429)		772		0001
Purchased Call1/S&P 500 INDEX/SPX03S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/16/2026	1	4,526,000	5856.38	150,300			19,464		205,602			(36,866)		8,210		0001
Purchased Call1/S&P 500 INDEX/SPX01T9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/05/2026	1	3,946,000	6000.36	99,095			17,882		127,007			(24,501)		8,394		0001
Purchased Call1/S&P 500 INDEX/SPX01TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	3,225,000	5967.84	138,675			31,326		180,352			(34,007)		7,689		0001
Purchased Call1/S&P 500 INDEX/SPX2R9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/13/2026	1	2,101,334	5863.36	39,295			1,299		64,757			(9,636)		1,983		0001
Purchased Call1/S&P 500 INDEX/SPX1S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/07/2026	1	3,619,782	5831.28	44,885			4,451		66,820			(11,068)		5,762		0001
Purchased Call1/S&P 500 INDEX/SPX01T9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	2,049,760	5967.84	114,172			25,791		151,918			(27,998)		4,887		0001
Purchased Call1/S&P 500 INDEX/SPX1M3SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/21/2025	04/21/2026	1	645,782	5158.2	5,231			288		8,636			(1,200)		774		0001
Purchased Call1/S&P 500 INDEX/SPX1L36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/06/2026	1	893,081	6000.36	8,216			1,539		10,345			(2,015)		1,942		0001
Purchased Call1/S&P 500 INDEX/SPX1M3S30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/20/2026	1	1,046,257	5282.7	8,281			432		13,483			(2,025)		1,227		0001
Purchased Call1/S&P 500 INDEX/SPX01T9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/15/2026	1	3,683,000	5366.63	127,064			4,901		218,719			(31,331)		3,733		0001
Purchased Call1/S&P 500 INDEX/SPX03S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/15/2025	04/14/2026	1	11,736,361	5406	480,529			17,257		942,412			(18,812)		11,493		0001
Purchased Call1/S&P 500 INDEX/SPX01T9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2025	05/06/2026	1	561,755	5606.91	4,943			477		7,517			(1,219)		882		0001
Purchased Call1/S&P 500 INDEX/SPX1M3S9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/14/2025	05/14/2026	1	5,945,165	5692.58	146,846			17,395		206,127			(36,208)		10,321		0001
Purchased Call1/S&P 500 INDEX/SPX03S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	2,411,837	5917	82,636			10,100		113,291			(20,432)		4,234		0001
Purchased Call1/S&P 500 INDEX/SPX01T930	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/19/2025	05/19/2026	1	2,870,167	5963.6	63,431			8,388		84,506			(15,640)		5,298		0001
Purchased Call1/S&P 500 INDEX/SPX01T9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/29/2025	05/29/2026	1	2,165,893	5912.17	27,940			4,489		37,145			(6,889)		4,354		0001
Purchased Call1/S&P 500 INDEX/SPX03S1E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/02/2025	04/02/2026	1	1,926,525	5670.97	30,824			85		50,033			(7,601)		713		0001
Purchased Call1/S&P 500 INDEX/SPX03S1M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/10/2025	06/09/2026	1	4,866,138	6006	265,537			50,613		344,715			(65,655)		10,655		0001
Purchased Call1/S&P 500 INDEX/SPX01T93	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2026	1	3,179,928	5525.21	75,364			5,398		123,636			(18,482)		4,324		0001
Purchased Call1/S&P 500 INDEX/SPX01T930	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/24/2026	1	2,560,919	6092	133,112			30,888		165,707			(32,912)		6,779		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500 INDEX/SP017JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/16/2025	04/16/2026	1	2,222,000	5275.7	126,876			5,243		237,896			(31,285)		2,326		0001	
Purchased Call / S&P 500 INDEX/SP021RS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/09/2025	04/08/2026	1	4,384,838	4983	213,646			4,131		318,871			(52,825)		3,246		0001	
Purchased Call / S&P 500 INDEX/SP005GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/19/2025	05/15/2026	1	2,568,062	5958	97,333			11,929		133,584			(24,266)		4,509		0001	
Purchased Call / S&P 500 INDEX/SP017IS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/06/2026	1	4,058,000	5074.08	48,696			671		81,071			(11,942)		2,601		0001	
Purchased Call / S&P 500 INDEX/SP021TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	1,964,913	5268	101,288			2,532		175,806			(25,044)		1,626		0001	
Purchased Call / S&P 500 INDEX/SP017NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/01/2026	1	3,348,000	5686.67	101,779			8,482		159,552			(25,165)		4,879		0001	
Purchased Call / S&P 500 INDEX/SP017RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	6,183,000	5987.84	310,387			67,438		409,370			(76,955)		14,383		0001	
Purchased Call / S&P 500 INDEX/SP003L9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/06/2025	05/06/2026	1	3,301,000	5606.91	70,972			6,843		111,125			(17,500)		5,183		0001	
Purchased Call / S&P 500 INDEX/SP017USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/29/2026	1	2,471,000	6173.07	129,728			31,806		154,734			(31,813)		6,135		0001	
Purchased Call / S&P 500 INDEX/SP017LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2026	1	2,877,000	5525.21	156,797			11,231		278,882			(38,451)		3,912		0001	
Purchased Call / S&P 500 INDEX/SP017NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/08/2026	1	2,879,000	5659.91	75,718			7,782		117,855			(18,721)		4,645		0001	
Purchased Call / S&P 500 INDEX/SP017GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/10/2025	06/10/2026	1	3,325,798	6038.81	70,000			13,499		88,293			(17,260)		7,114		0001	
Purchased Call / S&P 500 INDEX/SP017TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/23/2025	06/18/2026	1	2,637,785	5968	109,607			23,881		138,507			(27,402)		6,136		0001	
Purchased Call / S&P 500 INDEX/SP017MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/01/2026	1	3,996,781	5686.67	85,947			5,496		100,375			(16,306)		5,824		0001	
Purchased Call / S&P 500 INDEX/SP013GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2025	05/08/2026	1	4,281,939	5664	176,314			18,121		282,845			(43,594)		6,908		0001	
Purchased Call / S&P 500 INDEX/SP013SBO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2025	04/22/2026	1	3,520,000	5287.76	109,120			6,313		190,691			(26,906)		4,321		0001	
Purchased Call / S&P 500 INDEX/SP013ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/30/2025	04/30/2026	1	2,303,000	5569.06	131,501			10,506		228,691			(32,425)		3,301		0001	
Purchased Call / S&P 500 INDEX/SP021ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/17/2025	06/16/2026	1	13,658,961	6033	568,309			119,644		746,532			(140,516)		31,368		0001	
Purchased Call / S&P 500 INDEX/SP005GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/18/2026	1	3,093,000	5958.38	168,878			21,866		236,507			(41,414)		5,608		0001	
Purchased Call / S&P 500 INDEX/SP013GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/26/2026	1	3,501,000	6173.07	51,115			12,211		59,468			(12,638)		8,546		0001	
Purchased Call / S&P 500 INDEX/SP003LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/13/2025	06/12/2026	1	3,771,000	5976.97	229,277			45,855		311,726			(56,689)		8,432		0001	
Purchased Call / S&P 500 INDEX/SP017JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/09/2026	1	2,417,407	5457	88,215			1,960		174,348			(21,811)		1,898		0001	
Purchased Call / S&P 500 INDEX/SP017GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/14/2025	05/14/2026	1	2,599,000	5982.58	136,181			16,132		197,634			(33,579)		4,494		0001	
Purchased Call / S&P 500 INDEX/SP005P9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/22/2026	1	3,221,059	5902.82	49,282			7,001		66,878			(12,185)		6,079		0001	
Purchased Call / S&P 500 INDEX/SP006N7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/15/2025	05/15/2026	1	6,553,000	5916.93	307,991			37,539		437,963			(75,943)		11,505		0001	
Purchased Call / S&P 500 INDEX/SP021US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/20/2025	05/20/2026	1	6,371,000	5940.46	158,638			21,414		214,849			(39,116)		11,790		0001	
Purchased Call / S&P 500 INDEX/SP021US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/21/2025	05/21/2026	1	2,758,000	5844.61	152,242			20,970		222,935			(37,539)		5,155		0001	
Purchased Call / S&P 500 INDEX/SP017IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/30/2025	06/30/2026	1	2,094,739	6204.95	35,820			8,881		40,858			(8,832)		5,230		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPW13AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/08/2026	1	5,101,888	6000.36	86,325			12,424		83,900			(16,265)		11,091		0001
Purchased Call/S&P 500 INDEX/SPW13AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/22/2026	1	2,782,000	5842.01	75,126			10,643		105,028			(18,524)		5,213		0001
Purchased Call/S&P 500 INDEX/SPW03K57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P4R0TD8PU41	04/15/2025	04/14/2026	1	3,948,603	5406	186,465			6,686		335,544			(46,104)		3,769		0001
Purchased Call/S&P 500 INDEX/SPW07L30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/28/2025	04/28/2026	1	2,444,000	5528.75	40,815			3,036		65,367			(10,064)		3,385		0001
Purchased Call/S&P 500 INDEX/SPW0351S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P4R0TD8PU41	04/04/2025	04/02/2026	1	2,623,000	5074.08	131,187			365		249,544			(32,526)		973		0001
Purchased Call/S&P 500 INDEX/SPW07K36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/21/2026	1	1,726,570	5158	93,194			5,163		153,499			(23,106)		2,071		0001
Purchased Call/S&P 500 INDEX/SPW07NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/08/2026	1	2,021,000	5659.91	59,822			6,148		93,663			(14,791)		3,260		0001
Purchased Call/S&P 500 INDEX/SPW0351S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P4R0TD8PU41	04/08/2025	04/06/2026	1	1,557,743	5074	60,310			835		112,885			(14,953)		999		0001
Purchased Call/S&P 500 INDEX/SPW07TK6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/01/2026	1	2,170,464	5886.67	40,371			3,364		61,602			(9,962)		3,163		0001
Purchased Call/S&P 500 INDEX/SPW07J53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/10/2026	1	3,306,000	5268.05	133,974			3,340		238,507			(33,035)		2,738		0001
Purchased Call/S&P 500 INDEX/SPW07L39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	4,326,000	5525.21	218,463			13,957		386,558			(54,016)		5,546		0001
Purchased Call/S&P 500 INDEX/SPW07PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2025	05/26/2026	1	2,512,000	5802.82	145,686			22,075		216,570			(35,632)		4,320		0001
Purchased Call/S&P 500 INDEX/SPW07K30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/17/2025	04/17/2026	1	2,666,543	5282.7	39,732			1,761		66,093			(9,797)		2,877		0001
Purchased Call/S&P 500 INDEX/SPW07TR6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	10,842,362	5367.84	142,035			30,860		177,869			(35,215)		25,221		0001
Purchased Call/S&P 500 INDEX/SPW07T3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	2,432,000	6082.16	88,282			20,672		107,973			(21,768)		5,902		0001
Purchased Call/S&P 500 INDEX/SPW07K36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/23/2026	1	3,626,000	5375.86	158,544			9,609		283,782			(39,093)		4,554		0001
Purchased Call/S&P 500 INDEX/SPW21P9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/01/2025	04/01/2026	1	6,201,000	5633.07	355,317					672,483			(87,612)		1,623		0001
Purchased Call/S&P 500 INDEX/SPW07Q34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/14/2025	05/13/2026	1	2,307,956	5887	114,070			13,235		162,809			(28,204)		4,391		0001
Purchased Call/S&P 500 INDEX/SPW07PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/02/2025	06/02/2026	1	5,470,000	5895.94	216,065			36,904		291,972			(53,276)		11,363		0001
Purchased Call/S&P 500 INDEX/SPW03K5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P4R0TD8PU41	05/01/2025	04/30/2026	1	2,673,149	5569	114,725			9,242		183,525			(28,366)		3,832		0001
Purchased Call/S&P 500 INDEX/SPW13263	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2025	04/22/2026	1	2,620,000	5287.76	107,158			6,199		193,180			(26,423)		3,216		0001
Purchased Call/S&P 500 INDEX/SPW21Q38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/04/2025	04/02/2026	1	1,991,102	5397	81,950			228		191,735			(20,318)		737		0001
Purchased Call/S&P 500 INDEX/SPW13E3F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/01/2025	04/30/2026	1	910,311	5569	33,282			2,679		52,361			(8,224)		1,365		0001
Purchased Call/S&P 500 INDEX/SPW21S55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/14/2025	04/10/2026	1	2,917,688	5363	97,006			2,432		159,614			(24,184)		2,415		0001
Purchased Call/S&P 500 INDEX/SPW21R3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	2,813,139	5268	104,349			2,609		175,369			(25,801)		2,328		0001
Purchased Call/S&P 500 INDEX/SPW13F3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2025	05/06/2026	1	2,007,274	5607	82,208			8,015		126,332			(20,362)		3,152		0001
Purchased Call/S&P 500 INDEX/SPW13L30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/10/2025	06/10/2026	1	2,608,316	6038.81	44,081			8,500		55,472			(10,869)		5,752		0001
Purchased Call/S&P 500 INDEX/SPW07NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	05/01/2026	1	4,134,000	5804.14	147,170			12,230		237,974			(36,289)		6,024		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPW13J6L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	05/30/2025	06/01/2026	1	2,842,656	5911.69	27,574			4,634		36,637			(6,762)		5,668		0001
Purchased Call1/S&P 500 INDEX/SPW13J6L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP5170UG573	06/26/2025	06/26/2026	1	3,792,000	6141.02	216,523			51,382		284,723			(53,389)		9,257		0001
Purchased Call1/S&P 500 INDEX/SPW17J9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP5170UG573	04/23/2025	04/23/2026	1	4,162,000	5375.86	168,145			10,191		297,504			(41,460)		5,224		0001
Purchased Call1/S&P 500 INDEX/SPW17J9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP5170UG573	06/26/2025	06/25/2026	1	5,464,670	6092	225,918			53,342		269,683			(55,859)		13,283		0001
Purchased Call1/S&P 500 INDEX/SPW17J9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP5170UG573	05/09/2025	05/08/2026	1	2,380,000	5659.91	40,222			4,134		61,444			(9,945)		3,840		0001
Purchased Call1/S&P 500 INDEX/SPW13J6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	05/23/2025	05/26/2026	1	2,736,000	5802.82	116,280			17,618		168,411			(28,438)		5,358		0001
Purchased Call1/S&P 500 INDEX/SPW13J6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	05/30/2025	05/29/2026	1	10,094,884	5911.69	129,215			20,818		173,051			(31,949)		20,293		0001
Purchased Call1/S&P 500 INDEX/SPW17J9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP5170UG573	06/27/2025	06/27/2026	1	2,477,000	6173.07	74,805			18,341		87,743			(18,345)		6,150		0001
Purchased Call1/S&P 500 INDEX/SPW21K36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3PH1GCT1XBUI1	06/27/2025	06/26/2026	1	4,362,000	6173.07	205,014			48,976		245,097			(50,600)		10,648		0001
Purchased Call1/S&P 500 INDEX/SPW21K36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/11/2025	04/10/2026	1	2,506,000	5863.36	141,088			3,527		259,719			(34,884)		2,074		0001
Purchased Call1/S&P 500 INDEX/SPW21K36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3PH1GCT1XBUI1	04/09/2025	04/09/2026	1	3,085,000	5456.9	174,920			3,855		325,365			(43,131)		2,422		0001
Purchased Call1/S&P 500 INDEX/SPW13J39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	04/17/2025	04/17/2026	1	6,801,000	5292.7	360,453			15,976		669,897			(88,879)		7,339		0001
Purchased Call1/S&P 500 INDEX/SPW21K39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3PH1GCT1XBUI1	05/29/2025	05/22/2026	1	5,890,000	5802.82	181,412			25,772		259,072			(44,855)		11,116		0001
Purchased Call1/S&P 500 INDEX/SPW21K39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3PH1GCT1XBUI1	04/11/2025	04/10/2026	1	2,713,046	5268	89,002			2,225		148,139			(22,006)		2,245		0001
Purchased Call1/S&P 500 INDEX/SPW13J35	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	05/09/2025	05/11/2026	1	3,578,000	5659.91	125,946			13,878		198,997			(30,886)		5,996		0001
Purchased Call1/S&P 500 INDEX/SPW21K39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/13/2025	06/12/2026	1	3,391,000	5976.97	222,283			44,457		302,776			(54,960)		8,030		0001
Purchased Call1/S&P 500 INDEX/SPW17KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP5170UG573	04/25/2025	04/24/2026	1	2,144,000	5525.21	35,550			2,274		57,671			(8,800)		2,749		0001
Purchased Call1/S&P 500 INDEX/SPW21K36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3PH1GCT1XBUI1	05/21/2025	05/20/2026	1	3,825,656	5940	124,260			16,820		177,643			(30,724)		7,080		0001
Purchased Call1/S&P 500 INDEX/SPW1K38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	06/03/2025	06/03/2026	1	8,786,000	5970.37	219,650			38,121		287,242			(54,160)		18,395		0001
Purchased Call1/S&P 500 INDEX/SPW21K3A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3PH1GCT1XBUI1	05/01/2025	05/01/2026	1	2,025,000	5804.14	109,755			9,121		186,123			(27,063)		2,951		0001
Purchased Call1/S&P 500 INDEX/SPW17M9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP5170UG573	05/01/2025	05/01/2026	1	2,105,000	5804.14	106,303			8,834		177,946			(26,212)		3,067		0001
Purchased Call1/S&P 500 INDEX/SPW17G9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP5170UG573	06/18/2025	06/18/2026	1	2,973,664	5890.87	85,344			18,491		105,619			(21,044)		6,917		0001
Purchased Call1/S&P 500 INDEX/SPW17SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP5170UG573	06/20/2025	06/22/2026	1	2,096,000	5867.84	84,678			19,128		109,897			(20,766)		4,998		0001
Purchased Call1/S&P 500 INDEX/SPW17G3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP5170UG573	06/18/2025	06/18/2026	1	5,228,000	5980.87	193,436			41,911		248,717			(47,697)		12,161		0001
Purchased Call1/S&P 500 INDEX/SPW17M9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP5170UG573	05/02/2025	05/01/2026	1	5,039,000	5686.67	164,271			13,889		259,259			(40,617)		7,343		0001
Purchased Call1/S&P 500 INDEX/SPW17G3O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP5170UG573	06/23/2025	06/23/2026	1	2,403,000	6025.17	103,089			23,571		130,872			(25,419)		5,764		0001
Purchased Call1/S&P 500 INDEX/SPW21K3O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3PH1GCT1XBUI1	04/21/2025	04/21/2026	1	6,038,000	5158.2	143,822			7,924		250,082			(35,463)		7,565		0001
Purchased Call1/S&P 500 INDEX/SPW17G3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP5170UG573	06/20/2025	06/22/2026	1	2,600,000	5967.84	117,520			26,547		153,504			(28,820)		6,189		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SPX05K9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1BXP40TDBPU41 Societe Generale SA	04/30/2025	04/30/2026	1	3,709,000	5569.06	222,911			17,808		391,125			(54,964)		5,317	0001	
Purchased Call/SP 500 INDEX/SPX017T51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/24/2025	06/24/2026	1	2,606,763	6092.18	57,870			13,391		69,973			(14,269)		6,290	0001	
Purchased Call/SP 500 INDEX/SPX2ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	04/16/2025	04/16/2026	1	3,107,000	5275.7	107,502			4,442		187,860			(26,507)		3,253	0001	
Purchased Call/SP 500 INDEX/SPX03J54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1BXP40TDBPU41 Societe Generale SA	04/08/2025	04/08/2026	1	3,589,611	4982.77	138,200			2,665		250,683			(34,077)		2,657	0001	
Purchased Call/SP 500 INDEX/SPX03J5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/07/2026	1	8,909,560	5062	349,589			5,794		648,184			(66,437)		6,169	0001	
Purchased Call/SP 500 INDEX/SPX2RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/10/2025	04/10/2026	1	4,061,000	5363.36	129,546			3,239		222,149			(32,031)		3,361	0001	
Purchased Call/SP 500 INDEX/SPX017T5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	1,749,000	6092.16	51,071			11,959		61,971			(12,593)		4,245	0001	
Purchased Call/SP 500 INDEX/SPX13357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2025	05/11/2026	1	2,287,000	5659.91	113,207			12,475		184,512			(27,762)		3,832	0001	
Purchased Call/SP 500 INDEX/SPX017N9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/08/2026	1	2,594,030	5659.91	51,362			5,279		78,944			(12,689)		4,185	0001	
Purchased Call/SP 500 INDEX/SPX017T5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	3,223,000	6092.16	176,943			41,433		221,939			(43,630)		7,822	0001	
Purchased Call/SP 500 INDEX/SPX2I332	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	06/27/2025	06/26/2026	1	7,351,000	6173.07	300,530			71,793		357,797			(74,307)		18,433	0001	
Purchased Call/SP 500 INDEX/SPX017T8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	20,342,000	5967.84	901,151			195,793		1,174,862			(223,426)		47,318	0001	
Purchased Call/SP 500 INDEX/SPX017Q3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/18/2026	1	3,992,000	5980.87	128,942			27,937		165,161			(31,794)		9,286	0001	
Purchased Call/SP 500 INDEX/SPX1333C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/23/2025	04/22/2026	1	3,119,778	5288	102,271			5,933		168,529			(25,287)		3,830	0001	
Purchased Call/SP 500 INDEX/SPX017N9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/30/2025	04/30/2026	1	2,238,000	5569.06	124,082			9,914		213,346			(30,598)		3,294	0001	
Purchased Call/SP 500 INDEX/SPX017T5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	4,794,872	5981	257,466			55,940		341,975			(63,835)		11,154	0001	
Purchased Call/SP 500 INDEX/SPX017S8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	1,068,470	5967.84	53,103			11,996		69,929			(13,023)		2,548	0001	
Purchased Call/SP 500 INDEX/SPX1333N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/12/2025	05/08/2026	1	1,845,131	5660	80,088			8,254		114,493			(19,967)		2,977	0001	
Purchased Call/SP 500 INDEX/SPX1333Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/14/2025	05/14/2026	1	3,065,000	5992.58	99,919			11,836		141,164			(24,638)		5,321	0001	
Purchased Call/SP 500 INDEX/SPX017T5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/24/2025	06/24/2026	1	2,849,000	6092.18	67,521			15,625		81,675			(16,649)		6,874	0001	
Purchased Call/SP 500 INDEX/SPX017T9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/28/2025	05/27/2026	1	483,793	5922	22,467			3,474		31,248			(5,553)		966	0001	
Purchased Call/SP 500 INDEX/SPX03T5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/11/2025	06/11/2026	1	4,439,000	6022.24	147,819			28,912		189,968			(36,448)		9,658	0001	
Purchased Call/SP 500 INDEX/SPX017R5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	4,261,000	5967.84	95,020			20,645		120,450			(23,559)		9,912	0001	
Purchased Call/SP 500 INDEX/SPX2I169	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	06/16/2025	06/12/2026	1	4,811,461	5977	211,176			42,353		269,761			(52,648)		10,759	0001	
Purchased Call/SP 500 INDEX/SPX017T8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/24/2026	1	2,424,688	6092	103,878			24,104		127,756			(25,684)		5,850	0001	
Purchased Call/SP 500 INDEX/SPX2IS9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/16/2025	04/16/2026	1	2,993,000	5275.7	113,798			4,702		201,324			(28,060)		3,039	0001	
Purchased Call/SP 500 INDEX/SPX2I03S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/23/2025	05/22/2026	1	4,920,000	5902.82	196,800			27,958		284,218			(48,659)		9,285	0001	
Purchased Call/SP 500 INDEX/SPX017J5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/26/2026	1	2,431,844	6141	81,861			19,556		97,448			(20,240)		5,936	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SPX0056J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/29/2026	1	5,043,000	5911.69	165,410			26,649		225,445			(40,886)		10,136		0001
Purchased Call / S&P 500 INDEX/SPX0056J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/04/2025	04/02/2026	1	4,427,000	5074.08	243,928			679		475,704			(60,478)		1,638		0001
Purchased Call / S&P 500 INDEX/SPX0210B2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/27/2025	06/26/2026	1	9,679,000	6173.07	443,286			105,889		530,281			(109,607)		23,827		0001
Purchased Call / S&P 500 INDEX/SPX021X35	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/12/2025	06/12/2026	1	4,038,703	6046.26	86,428			17,238		108,571			(21,311)		9,031		0001
Purchased Call / S&P 500 INDEX/SPX021M51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/30/2025	04/28/2026	1	1,351,649	5529	70,949			5,306		118,839			(17,591)		2,703		0001
Purchased Call / S&P 500 INDEX/SPX017M59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/30/2025	04/30/2026	1	3,023,000	5569.06	106,410			8,501		175,527			(26,238)		4,333		0001
Purchased Call / S&P 500 INDEX/SPX0056J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/29/2026	1	2,516,000	5911.69	156,998			25,294		224,058			(38,818)		5,058		0001
Purchased Call / S&P 500 INDEX/SPX01703C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/23/2025	05/22/2026	1	383,332	5843	17,461			2,481		25,538			(4,317)		723		0001
Purchased Call / S&P 500 INDEX/SPX021V30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/23/2025	05/22/2026	1	4,614,000	5802.82	270,300			38,411		403,852			(66,852)		8,706		0001
Purchased Call / S&P 500 INDEX/SPX0056J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2025	05/15/2026	1	3,862,000	5958.38	84,964			10,384		114,551			(21,008)		6,780		0001
Purchased Call / S&P 500 INDEX/SPX01703C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/29/2026	1	4,458,000	5911.69	245,636			39,575		346,209			(60,734)		8,962		0001
Purchased Call / S&P 500 INDEX/SPX0056J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/02/2025	05/01/2026	1	4,839,000	5886.67	278,726			23,227		462,213			(68,916)		7,051		0001
Purchased Call / S&P 500 INDEX/SPX017A3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/28/2025	04/28/2026	1	3,875,285	5528.75	77,118			5,736		124,211			(19,015)		5,367		0001
Purchased Call / S&P 500 INDEX/SPX0056J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/26/2026	1	2,714,000	5802.82	100,689			15,256		144,472			(24,625)		5,915		0001
Purchased Call / S&P 500 INDEX/SPX0056J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/28/2025	05/28/2026	1	2,826,000	5888.55	172,951			27,158		249,172			(42,646)		5,633		0001
Purchased Call / S&P 500 INDEX/SPX021V3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/06/2025	06/08/2026	1	4,514,000	6000.36	195,908			36,639		256,182			(48,043)		9,813		0001
Purchased Call / S&P 500 INDEX/SPX021V3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/13/2025	06/15/2026	1	3,204,000	5976.97	112,460			23,236		148,352			(27,579)		7,910		0001
Purchased Call / S&P 500 INDEX/SPX0056J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/14/2025	04/14/2026	1	2,816,000	5405.97	135,188			4,841		240,745			(33,329)		2,758		0001
Purchased Call / S&P 500 INDEX/SPX0056J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/29/2025	05/29/2026	1	4,035,000	5912.17	88,367			14,197		119,382			(21,789)		8,111		0001
Purchased Call / S&P 500 INDEX/SPX017S3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/26/2026	1	5,863,000	6141.02	255,776			60,933		306,722			(63,068)		14,288		0001
Purchased Call / S&P 500 INDEX/SPX021V3M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/09/2025	04/09/2026	1	3,092,000	5486.9	111,312			2,453		188,172			(27,447)		2,428		0001
Purchased Call / S&P 500 INDEX/SPX017T1P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/02/2026	1	2,731,000	5074.08	38,234			107		64,127			(9,460)		1,011		0001
Purchased Call / S&P 500 INDEX/SPX017031	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/05/2026	1	3,595,000	6000.36	140,551			25,377		183,378			(34,751)		7,452		0001
Purchased Call / S&P 500 INDEX/SPX017P5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/04/2025	06/04/2026	1	2,846,000	5970.81	104,733			18,465		138,808			(25,825)		6,005		0001
Purchased Call / S&P 500 INDEX/SPX017Q5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/25/2026	1	1,730,174	6092	60,438			14,270		71,705			(14,943)		4,199		0001
Purchased Call / S&P 500 INDEX/SPX0056J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/19/2025	05/15/2026	1	2,780,957	5917	119,789			14,682		164,166			(29,864)		4,882		0001
Purchased Call / S&P 500 INDEX/SPX021S56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/14/2025	04/10/2026	1	5,974,783	5363	256,710			6,436		432,936			(64,000)		4,945		0001
Purchased Call / S&P 500 INDEX/SPX0056J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/06/2025	05/05/2026	1	4,228,164	5650	158,332			14,871		253,331			(39,148)		6,546		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/18/2025	06/17/2026	1	4,887,882	5983	194,822	194,822		41,786		250,505			(48,170)		11,288		0001
INDE X/SP017R8A	Fixed Index & Index Linked Annuity Hedge			Societe Generale SA																		
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index		05/06/2025	05/05/2026	1	6,418,832	5650	204,423	204,423		19,200		330,878			(50,544)		9,938		0001
INDE X/SP005S1	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/17/2025	06/17/2026	1	3,443,788	5982.72	44,769	44,769		9,523		56,341			(11,039)		7,960		0001
INDE X/SPW13MGZ	Fixed Index & Index Linked Annuity Hedge			Societe Generale SA																		
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index		04/08/2025	04/07/2026	1	4,748,391	5062	147,379	147,379		2,443		264,970			(36,440)		3,288		0001
INDE X/SP005S6B	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/03/2025	06/03/2026	1	2,032,000	5970.37	57,709	57,709		10,016		75,788			(14,230)		4,254		0001
INDE X/SP017P90	Fixed Index & Index Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index		05/01/2025	05/01/2026	1	2,855,000	5804.14	172,388	172,388		14,324		297,647			(42,502)		4,131		0001
INDE X/SPW21TSC	Fixed Index & Index Linked Annuity Hedge			Societe Generale SA																		
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index		04/02/2025	04/02/2026	1	5,350,000	5670.97	190,460	190,460		525		325,887			(46,963)		1,980		0001
INDE X/SP005S1	Fixed Index & Index Linked Annuity Hedge			Societe Generale SA																		
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index		04/11/2025	04/10/2026	1	2,536,000	5983.36	131,872	131,872		3,297		239,133			(32,606)		2,099		0001
INDE X/SP005S6I	Fixed Index & Index Linked Annuity Hedge			Societe Generale SA																		
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index		04/01/2025	04/01/2026	1	4,576,000	5633.07	194,480	194,480		19,831		342,928			(47,954)		1,197		0001
INDE X/SP005S1	Fixed Index & Index Linked Annuity Hedge			Societe Generale SA																		
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index		05/30/2025	05/29/2026	1	2,903,000	5911.69	123,087	123,087		19,831		170,244			(30,434)		5,636		0001
INDE X/SP005S6N	Fixed Index & Index Linked Annuity Hedge			Societe Generale SA																		
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index		06/10/2025	06/10/2026	1	2,401,000	6038.81	81,394	81,394		15,686		103,834			(20,070)		5,295		0001
INDE X/SP005S7	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index		06/20/2025	06/18/2026	1	3,158,000	5967.84	194,533	194,533		42,266		262,575			(48,231)		7,346		0001
INDE X/SP017R8Z	Fixed Index & Index Linked Annuity Hedge			Barclays PLC																		
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/27/2025	06/26/2026	1	4,353,000	6173.07	184,132	184,132		43,987		219,440			(45,527)		10,626		0001
INDE X/SPW21X33	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index		06/26/2025	06/26/2026	1	2,440,000	6141.02	124,684	124,684		29,703		151,770			(30,744)		5,956		0001
INDE X/SP017U53	Fixed Index & Index Linked Annuity Hedge			Barclays PLC																		
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/06/2025	06/05/2026	1	5,542,000	6000.36	282,691	282,691		47,430		346,408			(64,951)		11,783		0001
INDE X/SPW21N9N	Fixed Index & Index Linked Annuity Hedge			Societe Generale SA																		
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index		06/04/2025	06/04/2026	1	2,070,000	5970.81	61,065	61,065		10,766		80,311			(15,057)		4,368		0001
INDE X/SP005S30	Fixed Index & Index Linked Annuity Hedge			Barclays PLC																		
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/27/2025	06/26/2026	1	3,469,000	6173.07	188,714	188,714		45,082		225,658			(46,660)		8,468		0001
INDE X/SP017U5N	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index		05/23/2025	05/22/2026	1	6,012,686	5802.82	131,077	131,077		18,821		185,828			(32,409)		11,347		0001
INDE X/SPW0PSJ	Fixed Index & Index Linked Annuity Hedge			Societe Generale SA																		
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index		04/01/2025	04/01/2026	1	3,725,000	5633.07	134,736	134,736		61,998		232,448			(33,223)		974		0001
INDE X/SP005H6Z	Fixed Index & Index Linked Annuity Hedge			Barclays PLC																		
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/20/2025	06/18/2026	1	5,123,000	5967.84	285,351	285,351		18,821		380,219			(70,748)		11,917		0001
INDE X/SP017R8X	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index		05/30/2025	05/29/2026	1	12,581,000	5911.69	549,790	549,790		88,577		760,676			(135,937)		25,291		0001
INDE X/SP005S30	Fixed Index & Index Linked Annuity Hedge			Barclays PLC																		
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/27/2025	06/26/2026	1	4,652,000	6173.07	267,490	267,490		63,900		321,508			(66,138)		11,356		0001
INDE X/SPW21X38	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/21/2025	05/21/2026	1	3,111,000	5844.61	178,260	178,260		24,554		262,064			(43,955)		5,814		0001
INDE X/SPW21U3C	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/21/2025	05/21/2026	1	3,212,003	5844.61	80,300	80,300		11,061		111,766			(19,800)		6,003		0001
INDE X/SPW21U96	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/23/2025	06/18/2026	1	3,920,871	5968	173,949	173,949		37,769		219,768			(43,337)		9,121		0001
INDE X/SP017T5S7	Fixed Index & Index Linked Annuity Hedge			Societe Generale SA																		
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index		05/30/2025	05/29/2026	1	8,673,000	5911.69	409,045	409,045		65,902		568,300			(101,138)		17,837		0001
INDE X/SP005S3P	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call1/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/05/2025	06/05/2026	1	3,210,000	5939.3	80,290	80,290		14,449		105,903			(19,768)		6,825		0001
INDE X/SP005S3D	Fixed Index & Index Linked Annuity Hedge																					

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SPX005N1T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/16/2025	05/15/2026	1	6,870,000	5858.38	314,646			38,457		437,491			(77,797)		12,061		0001
Purchased Call / S&P 500 INDEX / SPX005N1Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/09/2025	05/08/2026	1	2,047,786	5864	98,901			10,165		161,054			(24,454)		3,304		0001
Purchased Call / S&P 500 INDEX / SPX017TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	06/28/2025	06/26/2026	1	3,842,000	6141.02	116,413			27,733		138,347			(28,704)		9,379		0001
Purchased Call / S&P 500 INDEX / SPX005J6U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	04/11/2025	04/10/2026	1	4,831,000	5863.36	216,429			5,411		383,970			(53,513)		3,898		0001
Purchased Call / S&P 500 INDEX / SPX005S89	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/29/2025	05/28/2026	1	3,331,573	5884	156,988			24,858		217,980			(38,818)		7,886		0001
Purchased Call / S&P 500 INDEX / SPX421TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	05/02/2025	05/01/2026	1	3,312,000	5886.67	201,038			16,753		335,269			(49,707)		4,826		0001
Purchased Call / S&P 500 INDEX / SPX005TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/10/2025	06/10/2026	1	2,041,000	6038.81	47,964			9,249		60,613			(11,827)		4,501		0001
Purchased Call / S&P 500 INDEX / SPX017R9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	06/20/2025	06/18/2026	1	4,744,000	5887.84	150,889			32,777		193,731			(37,403)		11,085		0001
Purchased Call / S&P 500 INDEX / SPX005N6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/15/2025	05/15/2026	1	2,446,000	5916.93	141,134			17,202		203,665			(34,800)		4,294		0001
Purchased Call / S&P 500 INDEX / SPX005S5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/09/2025	06/05/2026	1	2,384,142	6000	80,104			14,504		103,343			(19,971)		5,027		0001
Purchased Call / S&P 500 INDEX / SPX421USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	05/23/2025	05/22/2026	1	2,409,000	5802.82	108,405			15,400		157,984			(26,803)		4,586		0001
Purchased Call / S&P 500 INDEX / SPX421UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	05/23/2025	05/22/2026	1	10,462,000	5802.82	457,189			64,949		666,896			(113,041)		19,744		0001
Purchased Call / S&P 500 INDEX / SPX421USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	05/23/2025	05/22/2026	1	5,068,000	5802.82	280,767			39,886		416,926			(69,420)		9,564		0001
Purchased Call / S&P 500 INDEX / SPX005S6V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/30/2025	05/29/2026	1	4,602,000	5911.69	277,501			44,708		394,856			(68,613)		9,251		0001
Purchased Call / S&P 500 INDEX / SPX005R6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/03/2025	06/02/2026	1	7,467,413	5936	323,860			55,468		431,311			(80,075)		15,512		0001
Purchased Call / S&P 500 INDEX / SPX005S6D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/19/2025	05/19/2026	1	2,143,000	5963.6	113,365			14,980		157,129			(27,953)		3,926		0001
Purchased Call / S&P 500 INDEX / SPX005S84	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/04/2025	06/04/2026	1	4,115,000	5870.81	222,622			39,250		302,606			(54,893)		8,883		0001
Purchased Call / S&P 500 INDEX / SPX017US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	06/28/2025	06/26/2026	1	5,316,000	6141.02	250,915			59,775		303,921			(61,870)		12,977		0001
Purchased Call / S&P 500 INDEX / SPX421NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	06/02/2025	05/29/2026	1	6,834,208	5912	294,191			47,529		398,101			(73,344)		13,738		0001
Purchased Call / S&P 500 INDEX / SPX017USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	06/27/2025	06/29/2026	1	2,868,000	6173.07	161,812			39,673		193,382			(39,661)		7,123		0001
Purchased Call / S&P 500 INDEX / SPX421NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	06/13/2025	06/12/2026	1	5,343,000	5976.97	200,363			40,073		261,928			(49,540)		11,947		0001
Purchased Call / S&P 500 INDEX / SPX005R6F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/02/2025	06/02/2026	1	2,918,000	5895.94	138,313			23,624		189,198			(34,105)		6,061		0001
Purchased Call / S&P 500 INDEX / SPX005S6I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/30/2025	05/29/2026	1	3,885,000	5911.69	107,615			17,338		146,233			(26,608)		7,910		0001
Purchased Call / S&P 500 INDEX / SPX005R6L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/03/2025	06/03/2026	1	10,505,000	5970.37	459,089			79,673		615,076			(113,195)		21,994		0001
Purchased Call / S&P 500 INDEX / SPX017US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	06/06/2025	06/05/2026	1	2,353,000	6000.36	141,415			25,533		189,353			(34,965)		5,003		0001
Purchased Call / S&P 500 INDEX / SPX005S8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/05/2025	06/05/2026	1	2,054,000	5909.3	118,516			21,339		164,481			(29,223)		4,367		0001
Purchased Call / S&P 500 INDEX / SPX005S6R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/30/2025	05/29/2026	1	3,378,000	5911.69	167,549			26,994		234,076			(41,427)		6,791		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SP 500 INDE/SPX02WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/20/2025	06/18/2026	1	6,233,000	5987.84	387,747			79,900		493,788			(91,177)		14,499	0001	
Purchased Call/SP 500 INDE/SPX01TR5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	3,223,000	5987.84	185,000			40,195		247,127			(45,868)		7,487	0001	
Purchased Call/SP 500 INDE/SPX01TR0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/18/2026	1	8,173,000	5980.87	357,160			77,385		463,728			(88,067)		19,012	0001	
Purchased Call/SP 500 INDE/SPX009SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1BXP4R0TD8PU41	05/30/2025	05/29/2026	1	5,001,696	5912	209,064			33,882		283,506			(51,692)		10,055	0001	
Purchased Call/SP 500 INDE/SPX0171E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	635SEFF7UP5170UK573 Societe Generale SA	04/01/2025	04/01/2026	1	2,184,494	5633.07	35,770					58,117			(8,820)		574	0001	
Purchased Call/SP 500 INDE/SPX009SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1BXP4R0TD8PU41	06/24/2025	06/24/2026	1	3,015,000	6092.18	185,423			42,908		234,287			(45,721)		7,275	0001	
Purchased Call/SP 500 INDE/SPX02WS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/23/2025	05/26/2026	1	4,774,000	5982.82	226,765			34,358		330,511			(55,459)		9,360	0001	
Purchased Call/SP 500 INDE/SPX01708C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/09/2025	06/09/2026	1	3,660,000	6005.88	146,034			27,759		190,459			(36,008)		8,014	0001	
Purchased Call/SP 500 INDE/SPX003SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1BXP4R0TD8PU41	05/20/2025	05/20/2026	1	3,444,000	5940.46	212,495			28,884		300,730			(52,396)		6,373	0001	
Purchased Call/SP 500 INDE/SPX003N2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1BXP4R0TD8PU41	05/16/2025	05/15/2026	1	6,680,000	5958.38	402,804			49,232		569,354			(99,594)		11,727	0001	
Purchased Call/SP 500 INDE/SPX003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1BXP4R0TD8PU41	05/20/2025	05/20/2026	1	2,359,000	5940.46	86,575			11,686		119,029			(21,347)		4,366	0001	
Purchased Call/SP 500 INDE/SPX02WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/17/2025	06/17/2026	1	19,371,000	5982.72	852,324			181,295		1,112,776			(210,162)		44,774	0001	
Purchased Call/SP 500 INDE/SPX00515H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1BXP4R0TD8PU41	06/11/2025	06/11/2026	1	2,107,000	6022.24	121,153			23,696		161,202			(29,873)		4,679	0001	
Purchased Call/SP 500 INDE/SPX02WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/30/2025	06/30/2026	1	3,892,000	6204.95	129,993			32,230		150,836			(32,053)		9,717	0001	
Purchased Call/SP 500 INDE/SPX01TR5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	635SEFF7UP5170UK573 Societe Generale SA	06/20/2025	06/18/2026	1	6,405,000	5967.84	152,439			33,120		193,469			(37,795)		14,899	0001	
Purchased Call/SP 500 INDE/SPX003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1BXP4R0TD8PU41	06/13/2025	06/15/2026	1	2,424,000	5976.97	97,202			20,083		127,372			(23,837)		5,530	0001	
Purchased Call/SP 500 INDE/SPX009S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1BXP4R0TD8PU41	04/15/2025	04/14/2026	1	8,644,146	5406	332,480			11,940		577,975			(82,207)		8,465	0001	
Purchased Call/SP 500 INDE/SPX02WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/27/2025	06/26/2026	1	4,091,000	6173.07	151,776			36,258		179,831			(37,527)		9,986	0001	
Purchased Call/SP 500 INDE/SPX01TR5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	6,572,000	5987.84	314,799			68,396		413,228			(78,049)		15,287	0001	
Purchased Call/SP 500 INDE/SPX01TR5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	2,456,000	5967.84	131,642			28,602		174,550			(32,638)		5,713	0001	
Purchased Call/SP 500 INDE/SPX003S5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1BXP4R0TD8PU41	06/12/2025	06/11/2026	1	4,486,569	6022	181,348			35,766		231,712			(44,839)		9,963	0001	
Purchased Call/SP 500 INDE/SPX017NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	635SEFF7UP5170UK573 Societe Generale SA	05/02/2025	05/04/2026	1	2,453,000	5986.67	52,740			4,795		80,765			(12,933)		3,743	0001	
Purchased Call/SP 500 INDE/SPX02WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/23/2025	05/22/2026	1	11,155,000	5902.82	530,978			75,431		778,367			(131,286)		21,062	0001	
Purchased Call/SP 500 INDE/SPX003SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1BXP4R0TD8PU41	06/05/2025	06/04/2026	1	1,946,128	5971	99,624			17,711		139,614			(24,632)		4,106	0001	
Purchased Call/SP 500 INDE/SPX003S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1BXP4R0TD8PU41	06/09/2025	06/05/2026	1	2,688,161	6000	107,041			19,381		139,000			(26,686)		5,715	0001	
Purchased Call/SP 500 INDE/SPX009K9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1BXP4R0TD8PU41	04/30/2025	04/29/2026	1	3,351,450	5561	157,121			12,153		275,538			(38,849)		4,723	0001	
Purchased Call/SP 500 INDE/SPX009S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1BXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,601,355	5912	85,941			13,846		118,914			(21,249)		5,229	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP017PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/28/2025	05/28/2026	1	11,391,000	5888.55	553,984			86,989		775,782			(136,559)		23,900		0001
Purchased Call/S&P 500 INDEX/SP017PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2025	05/26/2026	1	2,503,000	5802.82	114,637			17,369		166,412			(28,036)		4,302		0001
Purchased Call/S&P 500 INDEX/SP017Q57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2026	1	2,481,777	6000.36	144,439			27,058		192,725			(35,421)		5,395		0001
Purchased Call/S&P 500 INDEX/SP017M57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/01/2026	1	2,974,000	5886.67	109,443			9,120		173,557			(27,060)		4,334		0001
Purchased Call/S&P 500 INDEX/SP017M53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/04/2026	1	3,985,496	5886.67	96,848			8,804		149,536			(23,750)		6,082		0001
Purchased Call/S&P 500 INDEX/SP021N5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/11/2025	06/11/2026	1	2,224,000	6022.24	67,832			13,267		87,035			(16,726)		4,939		0001
Purchased Call/S&P 500 INDEX/SP0059SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/03/2025	06/03/2026	1	2,227,000	5970.37	71,487			12,407		94,172			(17,627)		4,863		0001
Purchased Call/S&P 500 INDEX/SP021N5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/11/2025	06/10/2026	1	1,050,439	6034	50,539			9,773		66,656			(12,496)		2,316		0001
Purchased Call/S&P 500 INDEX/SP0059SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/29/2025	05/28/2026	1	559,056	5889	30,577			4,841		43,390			(7,560)		1,114		0001
Purchased Call/S&P 500 INDEX/SP021N51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/23/2025	05/22/2026	1	5,216,000	5802.82	318,176			45,200		477,878			(78,670)		9,844		0001
Purchased Call/S&P 500 INDEX/SP0059S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/15/2025	05/15/2026	1	2,562,000	5916.93	128,869			15,707		184,472			(31,776)		4,498		0001
Purchased Call/S&P 500 INDEX/SP0059S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/12/2025	06/12/2026	1	1,620,464	6045	72,249			14,450		97,201			(17,864)		3,623		0001
Purchased Call/S&P 500 INDEX/SP017J5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/15/2026	1	8,813,000	5396.63	383,080			15,159		696,386			(96,919)		8,933		0001
Purchased Call/S&P 500 INDEX/SP0059S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/22/2026	1	3,700,309	5802.82	33,673			4,784		46,503			(8,326)		6,983		0001
Purchased Call/S&P 500 INDEX/SP017PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/09/2025	06/09/2026	1	2,883,000	6005.88	75,382			14,331		96,964			(18,590)		5,875		0001
Purchased Call/S&P 500 INDEX/SP017R58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/16/2026	1	2,860,602	6033	103,044			21,875		134,033			(25,548)		6,110		0001
Purchased Call/S&P 500 INDEX/SP021N5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/23/2025	05/22/2026	1	2,345,000	5802.82	124,754			17,723		184,486			(30,846)		4,426		0001
Purchased Call/S&P 500 INDEX/SP017PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/05/2025	06/05/2026	1	3,579,000	5939.3	79,812			14,371		105,197			(19,680)		7,610		0001
Purchased Call/S&P 500 INDEX/SP017M51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2025	04/29/2026	1	2,314,000	5860.83	140,923			10,870		250,074			(34,748)		3,261		0001
Purchased Call/S&P 500 INDEX/SP017K59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/23/2026	1	3,092,000	5375.86	107,911			6,540		188,089			(26,608)		6,631		0001
Purchased Call/S&P 500 INDEX/SP017K53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2026	1	2,691,328	5287.76	45,214			2,616		75,884			(11,149)		3,304		0001
Purchased Call/S&P 500 INDEX/SP0059S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/13/2025	05/12/2026	1	1,697,593	5844	81,876			9,273		117,493			(20,244)		2,879		0001
Purchased Call/S&P 500 INDEX/SP017P58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	05/28/2025	05/28/2026	1	3,327,000	5888.55	108,460			17,031		148,770			(26,744)		6,631		0001
Purchased Call/S&P 500 INDEX/SP0059S6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/29/2026	1	3,688,000	5911.69	129,818			20,915		177,650			(32,098)		7,414		0001
Purchased Call/S&P 500 INDEX/SP0059S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/22/2026	1	2,048,000	5802.82	35,635			5,062		50,041			(8,811)		3,865		0001
Purchased Call/S&P 500 INDEX/SP0059S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/07/2025	05/07/2026	1	2,032,000	5631.28	109,728			10,882		182,976			(27,056)		3,235		0001
Purchased Call/S&P 500 INDEX/SP017J52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/10/2026	1	3,498,000	5886.05	114,794			2,860		200,093			(28,291)		2,885		0001
Purchased Call/S&P 500 INDEX/SP021N5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/06/2025	06/05/2026	1	9,793,000	6000.36	427,954			77,269		563,123			(105,813)		20,821		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500 INDEX/SP005I3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/01/2025	04/01/2026	1	3,420,000	5633.07	181,260					334,855			(44,694)			885	0001	
Purchased Call / S&P 500 INDEX/SP007L30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/28/2025	04/28/2026	1	5,983,000	5528.75	142,395			10,591		232,009			(35,111)			8,286	0001	
Purchased Call / S&P 500 INDEX/SP021U90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/21/2025	05/21/2026	1	3,591,000	5844.61	221,206			30,469		328,381			(54,544)			6,712	0001	
Purchased Call / S&P 500 INDEX/SP007S90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	1,887,938	5987.84	97,732			22,077		130,785			(23,967)			4,025	0001	
Purchased Call / S&P 500 INDEX/SP007L3U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/16/2025	04/16/2026	1	3,056,000	5275.7	156,467			6,466		286,946			(38,581)			3,199	0001	
Purchased Call / S&P 500 INDEX/SP007L30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	2,080,000	5525.21	63,232			4,040		106,157			(15,634)			2,667	0001	
Purchased Call / S&P 500 INDEX/SP003L3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/06/2025	05/06/2026	1	3,234,000	5606.91	116,101			11,194		187,527			(28,628)			5,078	0001	
Purchased Call / S&P 500 INDEX/SP007U90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/29/2026	1	3,282,000	6173.07	75,352			18,475		87,735			(18,479)			8,099	0001	
Purchased Call / S&P 500 INDEX/SP007T9T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/18/2026	1	4,333,076	5980.87	92,728			20,091		116,885			(22,864)			10,079	0001	
Purchased Call / S&P 500 INDEX/SP007L3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	3,545,000	5525.21	210,928			13,476		384,189			(52,152)			4,545	0001	
Purchased Call / S&P 500 INDEX/SP007L35	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	5,867,000	5525.21	231,747			14,806		386,861			(57,300)			7,522	0001	
Purchased Call / S&P 500 INDEX/SP007N66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2025	05/06/2026	1	2,276,021	5606.91	28,223			2,721		43,417			(6,959)			3,574	0001	
Purchased Call / S&P 500 INDEX/SP003L3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/23/2025	04/22/2026	1	5,319,487	5288	224,087			12,989		379,530			(55,406)			6,530	0001	
Purchased Call / S&P 500 INDEX/SP007L3W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2025	04/29/2026	1	4,038,359	5560.83	84,806			6,541		136,472			(20,911)			5,682	0001	
Purchased Call / S&P 500 INDEX/SP007N57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/30/2025	06/30/2026	1	2,885,000	6204.95	72,414			17,954		83,224			(17,855)			7,203	0001	
Purchased Call / S&P 500 INDEX/SP003N6R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/09/2025	05/08/2026	1	2,503,000	5669.91	135,162			13,892		222,759			(33,419)			4,038	0001	
Purchased Call / S&P 500 INDEX/SP007L37	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	8,310,000	5525.21	367,302			23,467		639,704			(90,816)			10,654	0001	
Purchased Call / S&P 500 INDEX/SP003N3M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/25/2025	04/24/2026	1	5,451,147	5485	228,093			14,573		387,183			(56,397)			6,989	0001	
Purchased Call / S&P 500 INDEX/SP007P9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/05/2026	1	7,604,000	6000.36	244,088			44,072		315,969			(60,352)			16,167	0001	
Purchased Call / S&P 500 INDEX/SP003L3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/07/2025	05/07/2026	1	2,656,000	5631.28	118,969			11,801		194,689			(29,340)			4,228	0001	
Purchased Call / S&P 500 INDEX/SP003N64	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/16/2025	06/16/2026	1	2,689,000	6033.11	127,190			26,629		164,152			(31,362)			6,175	0001	
Purchased Call / S&P 500 INDEX/SP00N138SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/03/2025	04/02/2026	1	1,423,413	5671	63,096			175		145,800			(15,601)			527	0001	
Purchased Call / S&P 500 INDEX/SP007T3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/24/2026	1	2,946,615	6092	105,744			24,537		128,942			(26,146)			7,115	0001	
Purchased Call / S&P 500 INDEX/SP007N63	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/26/2026	1	2,503,796	6141	128,953			30,805		156,422			(31,884)			6,112	0001	
Purchased Call / S&P 500 INDEX/SP003N62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/16/2025	06/16/2026	1	3,109,000	6033.11	120,318			25,191		153,720			(29,668)			7,140	0001	
Purchased Call / S&P 500 INDEX/SP007T3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/06/2026	1	940,425	5074.08	7,523			104		12,212			(1,845)			603	0001	
Purchased Call / S&P 500 INDEX/SP003L3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/04/2025	04/06/2026	1	1,616,000	5074.08	88,557			1,220		171,841			(21,777)			1,036	0001	
Purchased Call / S&P 500 INDEX/SP007T3U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/26/2026	1	2,382,000	6141.02	60,026			14,300		70,948			(14,801)			5,815	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP'005/SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/17/2025	06/16/2026	1	5,333,269	6033	208,739			43,945		272,693			(51,611)		12,248		0001
Purchased Call/SP 500 INDEX/SP'017/NF	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	05/01/2025	05/01/2026	1	2,962,000	5604.14	61,610			5,120		96,274			(15,191)		4,916		0001
Purchased Call/SP 500 INDEX/SP'017/NS	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	05/09/2025	05/08/2026	1	6,289,000	5659.91	150,936			15,513		234,592			(37,319)		10,146		0001
Purchased Call/SP 500 INDEX/SP'009/ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/24/2025	06/24/2026	1	5,391,000	6092.18	150,973			34,936		183,001			(37,226)		14,455		0001
Purchased Call/SP 500 INDEX/SP'005/S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/05/2025	05/01/2026	1	6,954,797	5887	286,317			23,926		463,516			(71,381)		10,134		0001
Purchased Call/SP 500 INDEX/SP'017/SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/25/2025	06/25/2026	1	3,494,000	6092.16	207,893			48,680		262,116			(51,261)		8,480		0001
Purchased Call/SP'013/36	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/15/2025	04/15/2026	1	2,786,000	5396.63	161,867			6,243		300,705			(39,912)		2,824		0001
Purchased Call/SP 500 INDEX/SP'013/SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/09/2025	05/08/2026	1	10,324,458	5659.91	128,023			13,158		195,017			(31,654)		16,656		0001
Purchased Call/SP 500 INDEX/SP'013/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/09/2025	05/08/2026	1	2,692,000	5659.91	83,193			8,549		131,058			(20,567)		4,943		0001
Purchased Call/SP 500 INDEX/SP'003/63	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/08/2025	05/08/2026	1	4,466,000	5663.94	216,154			22,154		351,631			(53,298)		7,205		0001
Purchased Call/SP'042/NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/28/2025	05/28/2026	1	2,425,000	5886.55	150,835			23,685		217,474			(37,192)		4,833		0001
Purchased Call/SP 500 INDEX/SP'003/SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/09/2025	06/02/2026	1	1,781,553	5396	80,795			14,071		104,833			(20,312)		3,701		0001
Purchased Call/SP'013/6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/02/2025	04/01/2026	1	2,757,782	5628	90,885					152,801			(22,472)		722		0001
Purchased Call/SP 500 INDEX/SP'003/60	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/12/2025	06/12/2026	1	2,803,000	6045.26	100,908			20,126		128,496			(24,881)		6,288		0001
Purchased Call/SP'013/61	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/14/2025	05/13/2026	1	5,333,214	5887	179,297			20,802		254,162			(44,332)		9,153		0001
Purchased Call/SP'017/6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	05/05/2025	05/05/2026	1	5,010,000	5650.38	121,242			11,356		188,707			(29,895)		7,757		0001
Purchased Call/SP'017/6D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	05/16/2025	05/15/2026	1	4,589,000	5669.38	107,393			13,125		145,402			(26,551)		8,057		0001
Purchased Call/SP'005/TS	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/11/2025	06/11/2026	1	4,057,000	6022.24	186,216			36,422		243,172			(45,916)		9,009		0001
Purchased Call/SP'017/6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/18/2025	06/17/2026	1	6,575,009	5983	282,884			60,676		365,407			(69,946)		15,197		0001
Purchased Call/SP 500 INDEX/SP'017/6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	05/08/2025	05/08/2026	1	3,795,000	5663.94	86,147			8,829		132,802			(21,242)		6,122		0001
Purchased Call/SP'017/6D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/19/2025	06/15/2026	1	2,033,000	5976.97	47,979			9,913		61,449			(11,766)		4,638		0001
Purchased Call/SP'017/66	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	05/02/2025	05/04/2026	1	2,242,000	5686.67	107,168			9,743		172,533			(26,281)		3,421		0001
Purchased Call/SP'005/6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/13/2025	06/12/2026	1	4,359,632	6045	177,539			35,508		237,167			(43,897)		9,746		0001
Purchased Call/SP 500 INDEX/SP'017/6N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	05/01/2025	04/30/2026	1	1,149,463	5569	63,914			5,149		104,260			(15,803)		1,648		0001
Purchased Call/SP'017/6M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	04/24/2025	04/24/2026	1	4,059,596	5484.77	95,806			6,104		198,828			(23,624)		5,205		0001
Purchased Call/SP 500 INDEX/SP'017/6D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/27/2025	06/26/2026	1	3,432,830	6141	129,135			30,849		154,374			(31,929)		8,380		0001
Purchased Call/SP'005/TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/10/2025	06/05/2026	1	818,815	6000	42,003			7,626		54,390			(10,501)		1,741		0001
Purchased Call/SP'017/6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/18/2025	06/18/2026	1	2,605,000	5980.87	137,544			29,801		181,470			(33,915)		6,060		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPW13F54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPIBMPR08K5P83 Societe Generale SA	05/07/2025	05/07/2026	1	716,241	581.28	5,587			554		8,535			(1,378)		1,140		0001
Purchased Call/S&P 500 INDEX/SPW03N8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41 Societe Generale SA	05/09/2025	05/08/2026	1	2,923,000	5659.91	175,965			18,085		294,262			(43,508)		4,716		0001
Purchased Call/S&P 500 INDEX/SPW03N50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41 Societe Generale SA	06/10/2025	06/10/2026	1	4,169,000	6038.81	254,947			49,163		336,064			(62,864)		9,172		0001
Purchased Call/S&P 500 INDEX/SPW03N5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41 Societe Generale SA	06/24/2025	06/24/2026	1	3,148,000	6092.18	182,269			42,178		229,516			(44,943)		7,596		0001
Purchased Call/S&P 500 INDEX/SPW03N5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41 Societe Generale SA	05/06/2025	05/05/2026	1	8,526,649	5850	349,675			32,842		577,168			(86,458)		13,202		0001
Purchased Call/S&P 500 INDEX/SPW03N5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41 Societe Generale SA	05/06/2025	05/05/2026	1	3,046,948	5650	148,015			13,902		248,534			(36,597)		4,718		0001
Purchased Call/S&P 500 INDEX/SPW0703N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	06/13/2025	06/12/2026	1	4,636,000	5976.97	148,816			29,763		193,099			(36,795)		10,366		0001
Purchased Call/S&P 500 INDEX/SPW070N0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	04/29/2025	04/29/2026	1	4,775,000	5960.83	214,308			16,531		363,583			(52,843)		6,727		0001
Purchased Call/S&P 500 INDEX/SPW07L5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	04/28/2025	04/28/2026	1	2,092,000	5528.75	71,337			5,306		118,922			(17,590)		2,897		0001
Purchased Call/S&P 500 INDEX/SPW13S66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPIBMPR08K5P83 Societe Generale SA	05/28/2025	05/28/2026	1	1,597,983	5888.55	20,614			3,237		27,643			(5,083)		3,185		0001
Purchased Call/S&P 500 INDEX/SPW03N55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41 Societe Generale SA	05/05/2025	05/01/2026	1	584,860	5887	26,504			2,215		43,280			(6,608)		852		0001
Purchased Call/S&P 500 INDEX/SPW07030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573 Societe Generale SA	05/20/2025	05/20/2026	1	2,795,063	5940.46	61,491			8,300		82,826			(15,162)		5,172		0001
Purchased Call/S&P 500 INDEX/SPW03N6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41 Societe Generale SA	05/15/2025	05/15/2026	1	2,811,000	5916.93	169,503			20,660		246,541			(41,795)		4,935		0001
Purchased Call/S&P 500 INDEX/SPW07P8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	06/05/2025	06/05/2026	1	3,867,000	5939.3	120,644			21,723		160,417			(29,748)		7,797		0001
Purchased Call/S&P 500 INDEX/SPW07Q54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	06/26/2025	06/26/2026	1	2,816,000	6141.02	153,754			36,628		187,658			(37,912)		6,874		0001
Purchased Call/S&P 500 INDEX/SPW07L5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573 Societe Generale SA	04/25/2025	04/24/2026	1	4,321,999	5485	139,807			8,932		232,510			(34,568)		5,541		0001
Purchased Call/S&P 500 INDEX/SPW03N63	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41 Societe Generale SA	05/30/2025	06/01/2026	1	2,707,000	5911.69	154,840			26,020		218,477			(37,972)		5,578		0001
Purchased Call/S&P 500 INDEX/SPW03N56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41 Societe Generale SA	06/10/2025	06/10/2026	1	2,546,000	6038.81	73,834			14,238		93,583			(18,206)		5,614		0001
Purchased Call/S&P 500 INDEX/SPW13B30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPIBMPR08K5P83 Societe Generale SA	04/17/2025	04/17/2026	1	14,402,743	5292.7	172,833			7,660		285,265			(42,616)		15,541		0001
Purchased Call/S&P 500 INDEX/SPW070N0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573 Societe Generale SA	05/09/2025	05/08/2026	1	4,091,000	5659.91	86,729			8,914		133,898			(21,444)		6,600		0001
Purchased Call/S&P 500 INDEX/SPW0353P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41 Societe Generale SA	05/20/2025	05/20/2026	1	2,546,000	5940.46	83,254			11,238		113,956			(20,528)		4,712		0001
Purchased Call/S&P 500 INDEX/SPW03N5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41 Societe Generale SA	06/10/2025	06/10/2026	1	9,590,000	6038.81	441,140			85,068		570,361			(108,774)		21,148		0001
Purchased Call/S&P 500 INDEX/SPW070R3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	06/18/2025	06/18/2026	1	3,929,000	5980.87	218,452			47,331		288,638			(63,865)		9,139		0001
Purchased Call/S&P 500 INDEX/SPW07030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	05/14/2025	05/14/2026	1	2,863,000	5992.58	131,412			15,567		188,497			(32,403)		4,970		0001
Purchased Call/S&P 500 INDEX/SPW07L5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	04/04/2025	04/02/2026	1	1,861,893	5974.08	14,885			41		24,186			(3,683)		689		0001
Purchased Call/S&P 500 INDEX/SPW13E36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPIBMPR08K5P83 Societe Generale SA	05/01/2025	04/30/2026	1	35,395	5569	1,479			119		2,351			(36)		51		0001
Purchased Call/S&P 500 INDEX/SPW13S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPIBMPR08K5P83 Societe Generale SA	06/06/2025	06/05/2026	1	4,448,000	6000.36	120,541			21,764		155,186			(29,804)		9,457		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX005I\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/01/2025	04/01/2026	1	7,131,000	5833.07	285,240					498,773			(70,333)		1,866		0001
Purchased Call/S&P 500 INDEX/SPX01709R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	05/20/2025	05/20/2026	1	2,112,000	5940.46	49,632			6,700		66,882			(12,238)		3,908		0001
Purchased Call/S&P 500 INDEX/SPX01709Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	05/14/2025	05/14/2026	1	2,117,000	5892.58	116,012			13,742		168,636			(28,606)		3,675		0001
Purchased Call/S&P 500 INDEX/SPX004I\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/06/2025	05/06/2026	1	9,408,000	5806.91	398,840			38,552		654,363			(98,591)		14,773		0001
Purchased Call/S&P 500 INDEX/SPX01709D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/09/2025	06/09/2026	1	2,781,000	6005.88	132,654			25,215		174,627			(32,709)		6,089		0001
Purchased Call/S&P 500 INDEX/SPX0133SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/21/2025	04/20/2026	1	2,102,515	5283	22,411			1,176		41,335			(5,541)		2,461		0001
Purchased Call/S&P 500 INDEX/SPX0131SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/27/2025	05/27/2026	1	2,338,716	5921.54	40,753			6,287		54,510			(10,049)		4,601		0001
Purchased Call/S&P 500 INDEX/SPX009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/16/2025	05/15/2026	1	2,031,000	5868.38	99,925			12,213		139,565			(24,707)		3,566		0001
Purchased Call/S&P 500 INDEX/SPX01719C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/30/2025	06/30/2026	1	3,172,000	6204.95	159,552			39,558		186,050			(39,341)		7,919		0001
Purchased Call/S&P 500 INDEX/SPX017198	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/30/2025	06/30/2026	1	2,357,000	6204.95	81,909			20,308		94,207			(20,197)		7,382		0001
Purchased Call/S&P 500 INDEX/SPX013866	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/02/2025	04/02/2026	1	4,206,000	5670.97	224,180			618		413,022			(65,277)		1,557		0001
Purchased Call/S&P 500 INDEX/SPX013331	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/17/2025	04/20/2026	1	3,527,000	5282.7	186,931			9,757		346,629			(45,717)		4,128		0001
Purchased Call/S&P 500 INDEX/SPX009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/03/2025	06/02/2026	1	7,188,423	5886	245,845			42,106		323,898			(60,786)		14,932		0001
Purchased Call/S&P 500 INDEX/SPX01389I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	5,795,000	5282.7	127,480			5,651		215,034			(31,436)		6,253		0001
Purchased Call/S&P 500 INDEX/SPX009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/09/2025	05/08/2026	1	2,616,000	5659.91	150,273			15,445		249,494			(37,155)		4,224		0001
Purchased Call/S&P 500 INDEX/SPX005TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/10/2025	06/09/2026	1	3,225,158	6006	131,474			25,060		167,919			(32,507)		7,062		0001
Purchased Call/S&P 500 INDEX/SPX00369	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/12/2025	06/12/2026	1	3,405,000	6045.26	206,003			41,086		270,632			(50,795)		7,614		0001
Purchased Call/S&P 500 INDEX/SPX0134S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/06/2025	06/05/2026	1	3,525,000	6000.36	62,040			11,202		79,204			(15,340)		7,495		0001
Purchased Call/S&P 500 INDEX/SPX009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/03/2025	06/03/2026	1	2,656,000	5970.37	100,246			17,398		132,467			(24,718)		5,980		0001
Purchased Call/S&P 500 INDEX/SPX009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/04/2025	06/04/2026	1	3,339,000	5970.81	190,657			33,614		260,693			(47,011)		7,045		0001
Purchased Call/S&P 500 INDEX/SPX009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/05/2025	06/05/2026	1	2,551,000	5939.3	156,376			28,156		218,643			(38,559)		5,424		0001
Purchased Call/S&P 500 INDEX/SPX01719Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/26/2025	06/26/2026	1	1,365,900	6141.02	12,889			3,070		14,946			(3,178)		3,383		0001
Purchased Call/S&P 500 INDEX/SPX005I\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/12/2025	06/12/2026	1	2,709,000	6045.26	69,080			13,778		87,128			(17,033)		6,058		0001
Purchased Call/S&P 500 INDEX/SPX009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/04/2025	06/03/2026	1	194,346	5970	9,486			1,651		12,731			(2,345)		407		0001
Purchased Call/S&P 500 INDEX/SPX017N9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	05/05/2025	05/05/2026	1	2,742,830	5950.38	38,674			3,622		58,601			(9,536)		4,247		0001
Purchased Call/S&P 500 INDEX/SPX009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/29/2025	05/29/2026	1	3,328,000	5912.17	191,027			30,681		271,138			(47,103)		6,690		0001
Purchased Call/S&P 500 INDEX/SPX01386X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	12,440,600	5282.7	289,866			12,847		492,342			(71,474)		13,424		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX/SP/017P99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7/UP5170UK5573 Societe Generale SA	05/28/2025	05/28/2026	1	2,341,000	5888.55	87,085	.....	.....	13,675	.....	120,105	.....	.....	(21,473)	.....	4,666	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/003P9V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NNEB1B/P-AR0TD8PU41	05/28/2025	05/28/2026	1	2,651,000	5888.55	149,782	.....	.....	23,519	.....	213,667	.....	.....	(36,932)	.....	5,284	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/W135F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPP/BNP/PR0K/SP83 Societe Generale SA	04/16/2025	04/14/2026	1	1,973,179	5406	71,226	.....	.....	2,565	.....	105,312	.....	.....	(17,659)	.....	1,932	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/003A.SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NNEB1B/P-AR0TD8PU41	05/07/2025	05/07/2026	1	3,246,000	5831.28	182,101	.....	.....	18,060	.....	305,412	.....	.....	(44,902)	.....	5,167	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/W13.S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPP/BNP/PR0K/SP83 Societe Generale SA	05/27/2025	05/22/2026	1	6,214,820	5803	222,543	.....	.....	31,703	.....	298,402	.....	.....	(55,636)	.....	11,729	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/003P6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NNEB1B/P-AR0TD8PU41	06/03/2025	05/29/2026	1	1,312,395	5912	56,446	.....	.....	9,145	.....	75,067	.....	.....	(14,111)	.....	2,638	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/003SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NNEB1B/P-AR0TD8PU41	06/09/2025	06/09/2026	1	5,818,000	6005.88	145,450	.....	.....	27,648	.....	186,472	.....	.....	(35,864)	.....	12,739	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/003SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NNEB1B/P-AR0TD8PU41	05/29/2025	05/28/2026	1	5,712,792	5889	243,334	.....	.....	38,528	.....	338,656	.....	.....	(60,165)	.....	11,986	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/003SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NNEB1B/P-AR0TD8PU41	05/16/2025	05/15/2026	1	4,591,000	5868.38	252,964	.....	.....	30,918	.....	355,990	.....	.....	(62,546)	.....	8,060	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/003S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NNEB1B/P-AR0TD8PU41	05/16/2025	05/18/2026	1	3,736,000	5868.38	178,207	.....	.....	23,074	.....	247,401	.....	.....	(43,702)	.....	6,774	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/W13.S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPP/BNP/PR0K/SP83	05/28/2025	05/27/2026	1	4,091,784	5822	135,885	.....	.....	21,021	.....	184,337	.....	.....	(33,588)	.....	8,085	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/W13.S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPP/BNP/PR0K/SP83	06/06/2025	06/05/2026	1	4,382,724	6000.36	67,648	.....	.....	12,214	.....	86,472	.....	.....	(16,726)	.....	9,340	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/017098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7/UP5170UK5573 Societe Generale SA	05/16/2025	05/15/2026	1	13,835,685	5868.38	178,480	.....	.....	21,814	.....	238,430	.....	.....	(44,130)	.....	24,290	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/003P61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NNEB1B/P-AR0TD8PU41	05/30/2025	06/01/2026	1	2,609,000	5911.69	123,406	.....	.....	20,738	.....	171,341	.....	.....	(30,263)	.....	5,376	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/003P6R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NNEB1B/P-AR0TD8PU41	05/20/2025	05/20/2026	1	9,175,000	5940.46	400,030	.....	.....	53,999	.....	553,419	.....	.....	(96,638)	.....	16,979	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/003P6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NNEB1B/P-AR0TD8PU41	05/23/2025	05/22/2026	1	14,552,577	5802.82	186,273	.....	.....	26,462	.....	260,121	.....	.....	(46,057)	.....	27,464	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/W135H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPP/BNP/PR0K/SP83 Societe Generale SA	04/02/2025	04/02/2026	1	3,873,000	5670.97	216,888	.....	.....	.....	.....	405,030	.....	.....	(53,479)	.....	1,433	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NNEB1B/P-AR0TD8PU41	05/29/2025	05/29/2026	1	2,741,000	5912.17	89,083	.....	.....	14,312	.....	121,450	.....	.....	(21,966)	.....	5,510	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/017S90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7/UP5170UK5573	06/20/2025	06/22/2026	1	2,429,000	5867.84	40,807	.....	.....	9,218	.....	51,388	.....	.....	(10,007)	.....	5,791	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/W13S90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPP/BNP/PR0K/SP83 Societe Generale SA	05/13/2025	05/13/2026	1	2,052,454	5886.55	35,507	.....	.....	4,108	.....	49,818	.....	.....	(8,755)	.....	3,322	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/003S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NNEB1B/P-AR0TD8PU41	06/12/2025	06/12/2026	1	8,465,000	6045.26	388,702	.....	.....	79,519	.....	514,531	.....	.....	(98,310)	.....	18,328	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/W13P60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPP/BNP/PR0K/SP83	05/14/2025	05/14/2026	1	4,531,000	5892.58	162,210	.....	.....	19,215	.....	230,166	.....	.....	(39,997)	.....	7,866	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/W13P6P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPP/BNP/PR0K/SP83 Canadian Imperial	05/16/2025	05/18/2026	1	3,566,000	5868.38	78,452	.....	.....	10,158	.....	105,538	.....	.....	(19,239)	.....	6,466	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/0003K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm 21G119DL770X/C3ZET78	04/04/2025	04/02/2026	1	3,340,000	5074.08	114,562	.....	.....	319	.....	206,938	.....	.....	(28,404)	.....	1,326	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/017S9U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7/UP5170UK5573	06/23/2025	06/18/2026	1	1,572,969	5981	64,048	.....	.....	13,955	.....	81,054	.....	.....	(16,012)	.....	3,659	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/017A9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7/UP5170UK5573	06/30/2025	06/26/2026	1	3,956,938	6173	135,860	.....	.....	32,546	.....	157,331	.....	.....	(33,871)	.....	9,659	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/1002S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm 21G119DL770X/C3ZET78	04/03/2025	04/02/2026	1	2,351,000	5936.52	69,825			194		119,804			(17,264)		870		0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP017S96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/30/2025	06/30/2026	1	3,737,000	6204.95	82,961			20,569		95,066			(20,456)		9,330		0001
Purchased Call / S&P 500 INDEX/SP017S97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/28/2026	1	3,935,000	6173.07	174,321			42,740		206,981			(42,749)		9,770		0001
Purchased Call / S&P 500 INDEX/SP017S98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/05/2025	06/05/2026	1	2,903,074	5939.3	37,450			6,743		48,837			(9,234)		6,172		0001
Purchased Call / S&P 500 INDEX/SP017S99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2025	05/09/2026	1	4,307,000	5659.91	193,384			19,876		312,706			(47,815)		6,948		0001
Purchased Call / S&P 500 INDEX/SP017S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/24/2025	06/24/2026	1	3,433,000	6092.18	107,796			24,945		131,426			(26,580)		8,283		0001
Purchased Call / S&P 500 INDEX/SP017S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	3,115,000	5967.84	149,209			33,706		195,557			(36,591)		7,427		0001
Purchased Call / S&P 500 INDEX/SP013S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/11/2025	06/11/2026	1	2,282,396	6022.24	20,770			4,062		26,112			(5,121)		5,069		0001
Purchased Call / S&P 500 INDEX/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	2,683,000	6092.16	90,149			21,109		110,000			(22,228)		6,512		0001
Purchased Call / S&P 500 INDEX/SP017S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/26/2026	1	4,268,009	6141	171,533			40,977		205,623			(42,412)		10,419		0001
Purchased Call / S&P 500 INDEX/SP1002S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	04/03/2025	04/02/2026	1	2,192,000	5936.52	75,405			209		131,411			(18,644)		811		0001
Purchased Call / S&P 500 INDEX/SP013S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/05/2026	1	3,480,000	6000.36	76,908			13,886		96,678			(19,016)		7,399		0001
Purchased Call / S&P 500 INDEX/SP003S9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/13/2025	06/12/2026	1	2,662,000	5976.97	154,928			30,986		209,404			(38,306)		5,952		0001
Purchased Call / S&P 500 INDEX/SP017S8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/20/2025	06/18/2026	1	5,320,343	5981	236,519			51,388		306,482			(58,641)		12,841		0001
Purchased Call / S&P 500 INDEX/SP013S60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/12/2025	06/12/2026	1	2,689,223	6045.26	43,028			8,582		53,774			(10,610)		6,013		0001
Purchased Call / S&P 500 INDEX/SP000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/04/2025	04/06/2026	1	2,633,000	5074.08	69,511			957		122,288			(17,046)		1,688		0001
Purchased Call / S&P 500 INDEX/SP000S9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	04/04/2025	04/02/2026	1	2,180,000	5074.08	103,986			290		196,082			(25,782)		807		0001
Purchased Call / S&P 500 INDEX/SP000S90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/09/2025	06/05/2026	1	5,970,358	6000	258,411			46,788		336,934			(64,424)		12,684		0001
Purchased Call / S&P 500 INDEX/SP013S68	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/12/2026	1	3,277,000	5976.97	50,466			10,093		64,522			(12,478)		7,328		0001
Purchased Call / S&P 500 INDEX/SP017S99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/30/2025	06/30/2026	1	2,347,000	6204.95	104,911			26,011		122,182			(25,868)		5,869		0001
Purchased Call / S&P 500 INDEX/SP000S95	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	04/21/2025	04/17/2026	1	5,034,413	5283	177,973			7,932		360,996			(44,370)		5,432		0001
Purchased Call / S&P 500 INDEX/SP013S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/08/2026	1	3,642,000	6000.36	80,488			15,078		103,091			(19,738)		7,917		0001
Purchased Call / S&P 500 INDEX/SP000S93	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	04/21/2025	04/16/2026	1	2,004,766	5276	69,715			2,921		140,685			(17,429)		2,099		0001
Purchased Call / S&P 500 INDEX/SP1002S0Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	04/03/2025	04/02/2026	1	3,993,000	5936.52	197,654			549		363,030			(48,870)		1,478		0001
Purchased Call / S&P 500 INDEX/SP017S9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/23/2025	06/23/2026	1	2,902,000	6025.17	131,170			29,992		166,740			(32,343)		6,961		0001
Purchased Call / S&P 500 INDEX/SP013S67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/18/2025	06/18/2026	1	6,669,535	5980.87	89,991			19,498		112,372			(22,190)		15,980		0001
Purchased Call / S&P 500 INDEX/SP013S6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/20/2025	06/22/2026	1	5,040,834	5967.84	65,531			14,803		82,640			(16,070)		12,019		0001
Purchased Call / S&P 500 INDEX/SP000S90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/23/2025	06/23/2026	1	1,740,000	6025.17	97,266			22,240		126,148			(23,983)		4,174		0001
Purchased Call / S&P 500 INDEX/SP013S69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/12/2026	1	2,384,477	5976.97	45,487			9,097		58,098			(11,247)		5,779		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SPX0036JL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/13/2025	06/12/2026	1	6,552,000	5976.97	359,050			71,810		481,939			(88,776)		14,651	0001	
Purchased Call/SP 500 INDEX/SPX0036JY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/13/2025	06/12/2026	1	3,343,029	6045	128,130			25,626		170,449			(31,681)		7,475	0001	
Purchased Call/SP 500 INDEX/SPX0036JY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SOCIETES GENERALES	05/23/2025	05/22/2026	1	3,324,694	5943	161,147			22,893		237,186			(39,844)		6,086	0001	
Purchased Call/SP 500 INDEX/SPXW1366	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/15/2026	1	5,941,079	5976.97	77,234			15,957		97,700			(18,940)		13,555	0001	
Purchased Call/SP 500 INDEX/SPX0036J4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/12/2025	06/12/2026	1	5,425,000	6045.26	246,295			49,123		317,689			(60,730)		12,131	0001	
Purchased Call/SP 500 INDEX/SPX0036JY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/24/2025	06/24/2026	1	7,319,000	6092.18	321,304			74,351		397,523			(79,226)		17,660	0001	
Purchased Call/SP 500 INDEX/SPX0036JY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/24/2025	06/24/2026	1	8,957,000	6092.18	414,709			95,966		514,370			(102,257)		21,612	0001	
Purchased Call/SP 500 INDEX/SPX0036J5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/16/2025	06/12/2026	1	2,868,946	5977	105,254			21,110		133,253			(26,241)		6,415	0001	
Purchased Call/SP 500 INDEX/SPX0036J5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/10/2025	06/10/2026	1	7,103,000	6038.81	177,575			34,243		224,276			(43,786)		15,664	0001	
Purchased Call/SP 500 INDEX/SPX0036J1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/12/2025	06/12/2026	1	6,711,000	6045.26	287,098			53,272		342,173			(65,860)		15,006	0001	
Purchased Call/SP 500 INDEX/SPX017K38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/24/2025	04/24/2026	1	2,507,000	5484.77	53,650			3,418		88,349			(13,229)		3,214	0001	
Purchased Call/SP 500 INDEX/SPXW13366	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/26/2026	1	9,727,149	6173.07	126,453			30,208		147,353			(31,266)		23,745	0001	
Purchased Call/SP 500 INDEX/SPX0036J8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/10/2025	06/09/2026	1	8,258,085	6006	357,858			88,210		458,340			(88,481)		18,082	0001	
Purchased Call/SP 500 INDEX/SPX0036JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/10/2025	06/09/2026	1	3,265,216	6006	111,829			21,315		141,862			(27,650)		7,193	0001	
Purchased Call/SP 500 INDEX/SPXW1365Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/17/2025	06/17/2026	1	807,885	5982.72	7,109			1,512		8,979			(1,753)		1,867	0001	
Purchased Call/SP 500 INDEX/SPX017K50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/10/2026	1	1,791,362	5363	76,710			1,928		131,730			(19,177)		1,483	0001	
Purchased Call/SP 500 INDEX/SPX017K38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/23/2026	1	4,871,000	5375.86	150,027			9,093		258,392			(36,993)		6,114	0001	
Purchased Call/SP 500 INDEX/SPXW1336F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/26/2026	1	4,209,130	6173.07	41,249			9,854		48,130			(10,199)		10,275	0001	
Purchased Call/SP 500 INDEX/SPXW1336L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/29/2026	1	5,284,172	6173.07	68,694			16,842		79,957			(16,846)		13,120	0001	
Purchased Call/SP 500 INDEX/SPX017K5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/16/2025	04/16/2026	1	2,217,000	5275.7	123,265			5,094		229,812			(30,394)		2,321	0001	
Purchased Call/SP 500 INDEX/SPX017K56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/09/2026	1	2,995,838	5457	86,747			1,928		166,002			(21,449)		2,352	0001	
Purchased Call/SP 500 INDEX/SPXW136X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/24/2025	06/24/2026	1	2,077,243	6092.18	27,004			6,249		32,542			(6,659)		5,012	0001	
Purchased Call/SP 500 INDEX/SPX0036J8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/30/2025	06/26/2026	1	2,697,632	6173	101,262			24,258		118,055			(25,245)		6,585	0001	
Purchased Call/SP 500 INDEX/SPX0036J3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/16/2025	06/16/2026	1	2,512,000	6033.11	109,774			22,983		141,129			(27,068)		5,769	0001	
Purchased Call/SP 500 INDEX/SPX017K5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/23/2026	1	2,678,000	5375.86	148,897			9,024		276,790			(36,714)		3,361	0001	
Purchased Call/SP 500 INDEX/SPXU00090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	04/03/2025	04/02/2026	1	2,280,000	5396.52	129,048			358		244,855			(31,907)		844	0001	
Purchased Call/SP 500 INDEX/SPX017K38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	3,431,000	5525.21	158,169			10,105		276,803			(39,108)		4,399	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/12/2026	1	3,175,000	5976.97	70,168			14,034		90,119			(17,349)		7,100		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/15/2026	1	4,973,000	5396.63	196,931			7,595		344,231			(48,558)		5,041		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/13/2026	1	2,707,000	5363.36	76,879			2,541		130,446			(18,853)		2,554		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	10,178,000	5525.21	426,458			27,246		736,185			(105,443)		13,049		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/09/2025	04/09/2026	1	4,488,306	5456.9	107,271			2,364		178,742			(26,450)		3,324		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/09/2025	04/09/2026	1	2,154,036	5456.9	42,865			945		69,711			(10,570)		1,691		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	3,651,000	5525.21	120,848			7,721		203,762			(29,880)		4,681		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	3,169,000	5525.21	70,669			4,515		115,979			(17,473)		4,063		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/03/2025	04/02/2026	1	2,380,168	5396.52	36,417			101		59,477			(9,004)		881		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/16/2025	05/15/2026	1	2,472,340	5958.38	23,240			2,840		31,124			(5,746)		4,340		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/15/2026	1	1,888,000	5396.63	50,976			1,966		86,046			(12,569)		1,914		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/24/2025	04/24/2026	1	2,115,531	5484.77	39,560			2,520		65,287			(9,755)		2,712		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	1,672,670	5363.36	33,895			847		55,910			(8,381)		1,550		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	4,089,000	5525.21	140,253			8,961		237,939			(34,678)		5,243		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/24/2025	06/24/2026	1	3,632,000	6092.18	218,283			50,512		275,479			(53,823)		8,764		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/29/2025	04/28/2026	1	4,873,355	5529	188,579			14,065		308,544			(46,627)		6,749		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/15/2025	05/15/2026	1	2,257,000	5916.93	74,932			9,133		104,669			(18,476)		3,962		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/16/2025	04/16/2026	1	3,917,000	5275.7	123,386			5,099		213,601			(30,424)		4,100		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/12/2025	05/12/2026	1	949,763	5844.19	8,548			965		12,064			(2,108)		1,611		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	4,062,000	5363.36	90,176			2,254		151,570			(22,296)		3,382		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2025	05/15/2026	1	3,314,406	5958.38	65,967			8,061		88,836			(16,308)		5,819		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/04/2025	04/02/2026	1	2,749,000	5074.08	111,609			311		206,032			(27,672)		1,017		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/23/2026	1	3,617,995	5375.86	43,416			2,631		71,350			(10,705)		4,541		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/28/2025	05/22/2026	1	2,090,977	5803	96,330			13,770		131,007			(24,165)		3,946		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/13/2025	05/13/2026	1	9,856,000	5886.55	447,462			51,773		653,808			(110,333)		16,914		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	05/13/2025	05/13/2026	1	5,438,000	5886.55	183,261			21,204		262,990			(45,188)		9,332		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/03/2025	04/02/2026	1	6,462,000	5396.52	152,912			425		257,878			(37,808)		2,988		0001	
Purchased Call / S&P 500 INDEX/SPW13M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/04/2025	04/02/2026	1	6,147,516	5074.08	141,393			394		245,735			(35,056)		2,275		0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP091589I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNAMST BANKS INC	04/24/2025	04/23/2026	1	2,285,469	5376	114,708			7,010		195,204			(28,362)		2,881		0001
Purchased Call / S&P 500 INDEX/SP091590I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	3,356,000	5282.7	170,485			7,556		314,205			(42,037)		3,821		0001
Purchased Call / S&P 500 INDEX/SP091591I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	4,395,000	5282.7	248,829			11,028		472,115			(61,355)		4,945		0001
Purchased Call / S&P 500 INDEX/SP091592I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	6,321,000	5282.7	214,282			9,497		374,811			(52,837)		6,821		0001
Purchased Call / S&P 500 INDEX/SP091593I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	9,821,000	5282.7	307,387			13,624		533,981			(75,797)		10,397		0001
Purchased Call / S&P 500 INDEX/SP091594I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/17/2025	06/17/2026	1	1,896,740	5883	108,299			23,228		142,401			(26,777)		4,615		0001
Purchased Call / S&P 500 INDEX/SP091595I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/05/2025	05/01/2026	1	3,031,876	5887	150,638			12,588		246,315			(37,555)		4,418		0001
Purchased Call / S&P 500 INDEX/SP091596I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/16/2025	04/16/2026	1	3,342,613	5275.7	40,780			1,885		66,382			(10,055)		3,499		0001
Purchased Call / S&P 500 INDEX/SP091597I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/20/2026	1	2,096,000	5282.7	103,123			5,383		188,691			(25,220)		2,463		0001
Purchased Call / S&P 500 INDEX/SP091598I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2025	04/22/2026	1	7,193,000	5287.76	164,772			9,532		281,347			(40,629)		8,756		0001
Purchased Call / S&P 500 INDEX/SP091599I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/28/2025	05/27/2026	1	3,685,041	5822	128,519			19,881		174,620			(31,777)		7,301		0001
Purchased Call / S&P 500 INDEX/SP091600I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	6,970,000	5282.7	313,650			13,901		567,358			(77,338)		7,321		0001
Purchased Call / S&P 500 INDEX/SP091601I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/27/2025	05/27/2026	1	2,020,000	5921.54	60,388			9,318		81,504			(14,893)		3,991		0001
Purchased Call / S&P 500 INDEX/SP091602I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/03/2025	04/02/2026	1	2,828,814	5871	114,066			317		253,904			(28,203)		1,047		0001
Purchased Call / S&P 500 INDEX/SP091603I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	4,518,000	5282.7	219,123			9,712		400,930			(54,030)		4,875		0001
Purchased Call / S&P 500 INDEX/SP091604I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2025	05/08/2026	1	2,877,282	5864	111,323			11,442		177,800			(27,525)		4,842		0001
Purchased Call / S&P 500 INDEX/SP091605I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/23/2025	05/26/2026	1	547,789	5802.82	4,437			672		6,136			(1,085)		1,073		0001
Purchased Call / S&P 500 INDEX/SP091606I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2025	05/11/2026	1	2,287,000	5659.91	124,870			13,760		205,711			(30,622)		3,832		0001
Purchased Call / S&P 500 INDEX/SP091607I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2026	1	3,913,006	6000.36	98,216			18,399		125,654			(24,066)		8,507		0001
Purchased Call / S&P 500 INDEX/SP091608I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2026	1	5,828,069	4892.77	326,082			6,288		633,022			(80,406)		4,310		0001
Purchased Call / S&P 500 INDEX/SP091609I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/29/2025	05/29/2026	1	1,252,889	5912.17	11,025			1,771		14,585			(2,719)		2,519		0001
Purchased Call / S&P 500 INDEX/SP091610I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2025	04/22/2026	1	3,752,647	5287.76	144,477			8,358		256,383			(35,624)		4,606		0001
Purchased Call / S&P 500 INDEX/SP091611I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2025	05/08/2026	1	3,498,000	5659.91	161,288			16,574		261,318			(38,871)		5,843		0001
Purchased Call / S&P 500 INDEX/SP091612I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/08/2025	05/07/2026	1	1,880,848	5831	75,978			7,598		117,256			(18,786)		2,984		0001
Purchased Call / S&P 500 INDEX/SP091613I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	05/01/2026	1	309,375	5804.14	2,444			203		3,725			(603)		451		0001
Purchased Call / S&P 500 INDEX/SP091614I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/20/2025	05/20/2026	1	685,255	5940.46	6,814			920		9,020			(1,680)		1,287		0001
Purchased Call / S&P 500 INDEX/SP091615I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNAMST BANKS INC	04/22/2025	04/21/2026	1	5,271,680	5158	166,310			9,188		276,860			(41,121)		6,322		0001
Purchased Call / S&P 500 INDEX/SP091616I	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNAMST BANKS INC	04/24/2025	04/24/2026	1	2,375,000	5484.77	133,713			8,519		244,059			(32,970)		3,045		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500 INDEX/SP91595J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.04/24/2025	.04/24/2026	1	3,354,000	5484.77	105,651			6,731		179,416			(26,051)		4,300		0001
Purchased Call1/SP 500 INDEX/SP91595K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.06/05/2025	.06/05/2026	1	2,339,000	5939.3	107,828			19,415		146,236			(26,588)		4,973		0001
Purchased Call1/SP 500 INDEX/SP91595L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.04/25/2025	.04/24/2026	1	4,592,000	5525.21	259,448			16,576		468,292			(64,149)		5,887		0001
Purchased Call1/SP 500 INDEX/SP91595M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.04/24/2025	.04/24/2026	1	2,459,000	5484.77	147,294			9,384		272,211			(36,319)		3,153		0001
Purchased Call1/SP 500 INDEX/SP91595N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.04/23/2025	.04/22/2026	1	2,612,153	5288	103,483			6,003		173,858			(25,586)		3,206		0001
Purchased Call1/SP 500 INDEX/SP91595O	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.06/05/2025	.06/05/2026	1	2,811,000	5939.3	108,786			19,587		146,084			(26,824)		5,977		0001
Purchased Call1/SP 500 INDEX/SP91595P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.04/22/2025	.04/21/2026	1	2,496,569	5158	87,701			4,845		146,904			(21,684)		2,984		0001
Purchased Call1/SP 500 INDEX/SP91595Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.05/22/2025	.05/22/2026	1	2,315,583	5942.01	107,212			15,188		153,782			(26,436)		4,370		0001
Purchased Call1/SP 500 INDEX/SP91595R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.04/24/2025	.04/24/2026	1	3,269,000	5484.77	114,088			7,269		195,162			(28,131)		4,191		0001
Purchased Call1/SP 500 INDEX/SP91595S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.05/22/2025	.05/21/2026	1	4,494,505	5845	183,104			26,885		272,560			(47,745)		8,400		0001
Purchased Call1/SP 500 INDEX/SP91595T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.06/05/2025	.06/05/2026	1	3,620,000	6000.36	199,824			36,079		262,914			(49,407)		7,897		0001
Purchased Call1/SP 500 INDEX/SP91595U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.05/15/2025	.05/13/2026	1	1,648,234	5887	69,933			8,182		98,225			(17,339)		2,829		0001
Purchased Call1/SP 500 INDEX/SP91595V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.04/15/2025	.04/15/2026	1	6,417,000	5396.63	151,441			5,841		254,470			(37,342)		6,504		0001
Purchased Call1/SP 500 INDEX/SP91595W	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.04/24/2025	.04/24/2026	1	3,725,070	5484.77	45,409			2,893		73,079			(11,197)		4,772		0001
Purchased Call1/SP 500 INDEX/SP91595X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.05/28/2025	.05/27/2026	1	11,446,337	5922	483,385			74,778		669,310			(119,518)		22,617		0001
Purchased Call1/SP 500 INDEX/SP91595Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.04/04/2025	.04/02/2026	1	3,618,000	5074.08	156,298			435		291,136			(38,751)		1,339		0001
Purchased Call1/SP 500 INDEX/SP91595Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.04/04/2025	.04/06/2026	1	2,999,000	5074.08	92,872			1,279		165,982			(22,775)		1,884		0001
Purchased Call1/SP 500 INDEX/SP91595A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.04/11/2025	.04/10/2026	1	8,856,000	5363.36	351,583			8,790		616,241			(86,930)		7,329		0001
Purchased Call1/SP 500 INDEX/SP91595B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.05/23/2025	.05/22/2026	1	4,276,000	5802.82	246,298			34,989		366,845			(60,898)		8,070		0001
Purchased Call1/SP 500 INDEX/SP91595C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.04/09/2025	.04/09/2026	1	5,425,000	5456.9	290,238			6,396		532,548			(71,565)		4,259		0001
Purchased Call1/SP 500 INDEX/SP91595D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.06/04/2025	.06/03/2026	1	11,391,466	5970	486,368			84,644		646,792			(120,256)		23,650		0001
Purchased Call1/SP 500 INDEX/SP91595E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.05/23/2025	.05/26/2026	1	4,144,722	5802.82	102,789			15,574		145,457			(25,139)		8,117		0001
Purchased Call1/SP 500 INDEX/SP91595F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.05/28/2025	.05/28/2026	1	14,601,000	5888.55	639,524			100,421		891,919			(157,691)		29,102		0001
Purchased Call1/SP 500 INDEX/SP91595G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.06/30/2025	.06/26/2026	1	7,506,453	6173	323,140			77,410		378,754			(80,561)		18,324		0001
Purchased Call1/SP 500 INDEX/SP91595H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.05/21/2025	.05/20/2026	1	3,219,789	5940	121,390			16,431		75,167			(30,014)		5,947		0001
Purchased Call1/SP 500 INDEX/SP91595I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.05/23/2025	.05/22/2026	1	9,781,000	5802.82	451,882			64,195		860,191			(111,729)		18,469		0001
Purchased Call1/SP 500 INDEX/SP91595J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.05/30/2025	.05/29/2026	1	7,733,000	5911.69	176,312			28,406		239,252			(43,594)		15,545		0001
Purchased Call1/SP 500 INDEX/SP91595K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.06/27/2025	.06/26/2026	1	4,260,000	6173.07	143,562			34,295		169,500			(35,496)		10,390		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	04/24/2025	04/24/2026	1	1,702,378	584.77	25,536			1,627		41,746			(6,286)		2,183		0001
INDE X/SP101X5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/07/2025	04/02/2026	1	3,318,448	5074	118,485			331		220,969			(29,621)		1,228		0001
INDE X/SP102X5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/15/2025	04/14/2026	1	3,735,525	5406	124,781			4,481		213,024			(30,852)		3,658		0001
INDE X/SP102X59	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/07/2025	04/07/2026	1	1,986,000	5082.25	51,706			855		91,326			(12,749)		1,361		0001
INDE X/SP102X59	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/02/2025	05/01/2026	1	2,588,000	5886.67	159,938			13,328		267,760			(39,545)		3,771		0001
INDE X/SP102X59	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/11/2025	04/13/2026	1	2,524,000	5363.36	85,564			2,829		146,647			(20,983)		2,382		0001
INDE X/SP102X59	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/21/2025	05/21/2026	1	2,665,224	5844.61	42,910			5,910		58,785			(10,581)		4,981		0001
INDE X/SP102X59	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/27/2025	06/26/2026	1	12,508,000	6173.07	544,098			129,979		849,061			(194,530)		30,533		0001
INDE X/SP102X59	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/09/2025	04/07/2026	1	1,675,605	5062	71,340			1,186		108,454			(17,688)		1,160		0001
INDE X/SP102X59	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/07/2025	04/07/2026	1	2,530,000	5082.25	124,476			2,057		235,021			(30,693)		1,752		0001
Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/08/2025	04/08/2026	1	5,588,000	4982.77	190,014			2,507		222,722			(32,058)		4,130		0001
INDE X/SP103X51	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/08/2025	04/08/2026	1	4,690,000	4982.77	191,821			3,689		350,917			(47,298)		3,472		0001
INDE X/SP103X55	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/17/2025	06/16/2026	1	2,552,008	6033	131,540			27,693		175,426			(32,524)		5,861		0001
INDE X/SP103X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/05/2025	05/01/2026	1	2,576,082	5887	99,529			8,317		160,280			(24,813)		3,754		0001
Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/09/2025	05/08/2026	1	1,942,000	5659.91	100,790			10,359		165,020			(24,921)		3,193		0001
INDE X/SP103X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/04/2025	06/03/2026	1	2,340,385	5970	79,337			13,807		104,421			(19,616)		4,900		0001
INDE X/SP103X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/07/2025	05/07/2026	1	2,304,000	5831.28	116,582			11,562		193,238			(28,746)		3,688		0001
INDE X/SP103X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/15/2025	05/15/2026	1	2,944,000	5916.93	134,835			16,434		191,559			(33,247)		5,169		0001
Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/01/2025	04/30/2026	1	3,289,038	5569	131,705			10,610		209,482			(32,564)		4,686		0001
INDE X/SP103X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/02/2025	04/01/2026	1	3,723,459	5633	141,956					243,720			(35,059)		4,974		0001
Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/20/2025	06/18/2026	1	2,123,409	5981	79,825			17,344		103,077			(19,791)		4,939		0001
INDE X/SP103X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/30/2025	06/01/2026	1	2,756,638	5911.69	68,365			11,488		92,521			(16,765)		5,681		0001
Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/04/2025	04/06/2026	1	3,115,000	5974.08	158,865			2,188		303,262			(38,959)		1,997		0001
INDE X/SP103X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/04/2025	06/04/2026	1	3,175,000	5970.81	183,338			34,091		265,991			(47,677)		6,689		0001
INDE X/SP103X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/04/2025	06/04/2026	1	3,335,000	5970.81	145,740			25,685		194,879			(35,936)		7,037		0001
Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/20/2025	05/19/2026	1	5,599,820	5964	216,101			28,654		303,686			(53,432)		10,269		0001
INDE X/SP103X56	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/05/2025	05/01/2026	1	3,514,362	5887	114,126			9,537		181,471			(28,452)		5,121		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX005A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/06/2025	05/06/2026	1	4,258,000	5606.91	102,192			9,853		161,179			(25,198)		6,686		0001
Purchased Call/S&P 500 INDEX/SPX005B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/15/2025	05/15/2026	1	2,775,000	5916.93	120,435			14,679		170,599			(29,696)		4,972		0001
Purchased Call/S&P 500 INDEX/SPX005C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/17/2025	04/15/2026	1	1,932,998	5399	71,407			2,785		134,991			(17,704)		1,959		0001
Purchased Call/S&P 500 INDEX/SPX005D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/30/2025	04/29/2026	1	4,220,670	5561	169,189			13,086		290,862			(41,832)		5,948		0001
Purchased Call/S&P 500 INDEX/SPX005E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/02/2025	04/02/2026	1	4,709,000	5670.97	207,667			572		366,662			(51,206)		1,743		0001
Purchased Call/S&P 500 INDEX/SPX005F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/03/2025	05/29/2026	1	2,376,499	5912	125,758			20,374		169,256			(31,439)		4,777		0001
Purchased Call/S&P 500 INDEX/SPX005G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/07/2025	05/07/2026	1	2,831,000	5631.28	99,934			9,911		160,406			(24,641)		4,507		0001
Purchased Call/S&P 500 INDEX/SPX005H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/20/2025	05/19/2026	1	3,166,672	5964	106,827			14,165		149,057			(26,413)		5,801		0001
Purchased Call/S&P 500 INDEX/SPX005I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/12/2025	06/11/2026	1	2,517,296	6022	95,225			18,780		121,317			(23,545)		5,590		0001
Purchased Call/S&P 500 INDEX/SPX005J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/09/2025	06/09/2026	1	3,157,000	6005.88	136,382			25,924		178,587			(33,629)		6,913		0001
Purchased Call/S&P 500 INDEX/SPX005K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/13/2025	06/15/2026	1	3,945,000	5976.97	210,706			43,534		282,450			(51,672)		8,773		0001
Purchased Call/S&P 500 INDEX/SPX005L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/12/2026	1	2,815,000	5976.97	94,303			18,861		122,719			(23,317)		6,295		0001
Purchased Call/S&P 500 INDEX/SPX005M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	3,433,000	5663.94	110,886			11,365		174,396			(27,342)		5,538		0001
Purchased Call/S&P 500 INDEX/SPX005N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/12/2025	06/12/2026	1	2,522,000	6046.26	127,109			25,351		164,967			(31,342)		5,639		0001
Purchased Call/S&P 500 INDEX/SPX005O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/01/2025	05/01/2026	1	5,709,000	5604.14	263,756			21,919		438,592			(65,036)		8,319		0001
Purchased Call/S&P 500 INDEX/SPX005P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/07/2026	1	3,856,243	5631	144,059			14,406		224,104			(35,619)		5,343		0001
Purchased Call/S&P 500 INDEX/SPX005Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/30/2025	06/26/2026	1	3,314,939	6173	134,384			32,192		157,061			(33,503)		8,092		0001
Purchased Call/S&P 500 INDEX/SPX005R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/24/2025	06/23/2026	1	4,175,443	6025	148,898			34,140		179,873			(36,815)		10,015		0001
Purchased Call/S&P 500 INDEX/SPX005S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/11/2025	06/11/2026	1	2,267,000	6022.24	137,834			26,959		184,223			(33,966)		5,034		0001
Purchased Call/S&P 500 INDEX/SPX005T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	2,263,000	5958.38	118,129			14,438		165,714			(29,208)		3,973		0001
Purchased Call/S&P 500 INDEX/SPX005U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	06/01/2026	1	3,507,000	5911.69	121,693			20,450		165,863			(29,843)		7,227		0001
Purchased Call/S&P 500 INDEX/SPX005V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/10/2025	06/09/2026	1	2,192,087	6006	80,525			15,349		102,529			(19,910)		4,668		0001
Purchased Call/S&P 500 INDEX/SPX005W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/14/2025	04/10/2026	1	2,653,308	5363	103,240			2,588		170,855			(25,798)		2,361		0001
Purchased Call/S&P 500 INDEX/SPX005X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/07/2026	1	2,796,746	5931	95,126			9,513		145,443			(23,520)		4,465		0001
Purchased Call/S&P 500 INDEX/SPX005Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/24/2025	06/23/2026	1	2,076,684	6025	81,924			18,794		99,283			(20,256)		4,986		0001
Purchased Call/S&P 500 INDEX/SPX005Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/10/2025	06/10/2026	1	10,034,000	6038.81	437,482			84,363		564,255			(107,872)		22,127		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX005MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/09/2025	05/08/2026	1	2,018,000	5659.91	113,008			11,615		186,792			(27,942)		3,256	0001	
Purchased Call/S&P 500 INDEX/SPX005J3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/12/2025	06/12/2026	1	10,239,000	6045.26	445,397			88,833		573,079			(109,824)		22,885	0001	
Purchased Call/S&P 500 INDEX/SPX005SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/04/2025	06/02/2026	1	1,478,049	5986	77,454			13,302		103,805			(19,203)		3,070	0001	
Purchased Call/S&P 500 INDEX/SPX005JA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/12/2025	06/11/2026	1	2,432,985	6022	82,267			16,225		104,357			(20,341)		5,403	0001	
Purchased Call/S&P 500 INDEX/SPX005JU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/24/2025	06/24/2026	1	3,136,000	6092.18	116,346			26,923		142,792			(28,688)		7,567	0001	
Purchased Call/S&P 500 INDEX/SPX005BP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/03/2025	06/03/2026	1	2,273,000	5970.37	140,471			24,379		193,168			(34,637)		4,759	0001	
Purchased Call/S&P 500 INDEX/SPX005J3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/24/2025	06/23/2026	1	7,525,437	6025	317,196			72,727		385,332			(78,428)		18,051	0001	
Purchased Call/S&P 500 INDEX/SPX005B9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/29/2026	1	2,187,503	5912	85,977			13,852		120,187			(21,258)		4,397	0001	
Purchased Call/S&P 500 INDEX/SPX005J7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/11/2025	04/10/2026	1	3,673,000	5963.36	155,735			3,893		273,749			(38,506)		3,040	0001	
Purchased Call/S&P 500 INDEX/SPX005J5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/13/2025	06/15/2026	1	3,659,000	5976.97	183,303			37,872		242,578			(44,952)		8,805	0001	
Purchased Call/S&P 500 INDEX/SPX005B9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/04/2025	06/03/2026	1	5,104,666	5970	205,055			35,686		272,007			(50,700)		10,688	0001	
Purchased Call/S&P 500 INDEX/SPX005B7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/29/2025	05/29/2026	1	2,272,000	5912.17	138,365			22,230		197,604			(34,117)		4,567	0001	
Purchased Call/S&P 500 INDEX/SPX005JA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/29/2025	05/29/2026	1	5,937,000	5912.17	279,039			44,832		388,568			(68,804)		11,935	0001	
Purchased Call/S&P 500 INDEX/SPX005B2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/29/2025	05/29/2026	1	3,463,000	5912.17	128,131			20,586		176,000			(31,594)		6,961	0001	
Purchased Call/S&P 500 INDEX/SPX005B2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/20/2025	05/19/2026	1	12,511,633	5964	513,968			68,150		724,950			(127,080)		22,921	0001	
Purchased Call/S&P 500 INDEX/SPX017N8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/01/2026	1	1,602,784	5604	66,066			5,506		101,375			(16,335)		2,335	0001	
Purchased Call/S&P 500 INDEX/SPX017N5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/14/2025	05/13/2026	1	4,909,383	5887	207,199			24,040		297,068			(51,231)		8,425	0001	
Purchased Call/S&P 500 INDEX/SPX017LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2025	04/29/2026	1	1,892,586	5560.83	30,660			2,365		48,547			(7,560)		2,667	0001	
Purchased Call/S&P 500 INDEX/SPX017K6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/23/2026	1	1,949,000	5575.86	39,955			2,421		67,168			(9,852)		2,446	0001	
Purchased Call/S&P 500 INDEX/SPX017RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	12,447,000	5967.84	578,786			125,753		757,350			(143,501)		28,954	0001	
Purchased Call/S&P 500 INDEX/SPX017NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	3,794,000	5525.21	73,604			4,702		120,471			(18,199)		4,864	0001	
Purchased Call/S&P 500 INDEX/SPX017K9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/16/2026	1	163,553	5277	8,331			351		14,619			(2,094)		171	0001	
Purchased Call/S&P 500 INDEX/SPX017LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	4,377,000	5525.21	235,483			15,045		420,634			(58,224)		5,612	0001	
Purchased Call/S&P 500 INDEX/SPX017J50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/15/2026	1	5,646,000	5966.63	237,697			9,167		418,504			(58,610)		5,723	0001	
Purchased Call/S&P 500 INDEX/SPX017NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/11/2026	1	2,226,000	5659.91	32,945			3,630		50,101			(8,079)		3,730	0001	
Purchased Call/S&P 500 INDEX/SPX017P8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/28/2025	05/28/2026	1	1,880,000	5886.55	100,956			15,853		143,288			(24,893)		3,747	0001	
Purchased Call/S&P 500 INDEX/SPX017GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/09/2025	06/09/2026	1	2,648,000	6005.88	36,256			11,073		74,570			(14,364)		5,798	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	04/04/2025	04/02/2026	1	3,965,000	5074.08	84,233			179		108,950			(15,926)			1,467	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/26/2025	06/26/2026	1	5,186,000	6141.02	238,075			56,954		288,959			(58,950)			12,659	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/23/2025	06/23/2026	1	2,766,000	6025.17	111,746			25,551		141,260			(27,554)			6,635	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	05/02/2025	05/04/2026	1	2,303,000	5986.67	126,665			11,515		207,005			(31,062)			3,514	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	6,199,000	6092.16	289,657			63,143		333,921			(66,491)			15,045	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	04/30/2025	04/29/2026	1	3,486,640	5561	124,522			9,632		210,769			(30,788)			4,914	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	05/09/2025	05/08/2026	1	6,720,000	5659.91	151,872			15,609		235,334			(37,551)			10,841	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/18/2025	06/18/2026	1	5,719,000	5980.87	269,365			58,362		351,713			(66,419)			13,303	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/26/2025	06/25/2026	1	7,426,343	6092	326,594			77,113		380,881			(80,751)			18,024	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/02/2025	06/02/2026	1	3,329,000	5835.94	144,146			24,620		195,735			(35,543)			6,915	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/23/2025	06/23/2026	1	4,940,000	6025.17	124,488			28,464		154,879			(30,686)			11,849	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	04/10/2025	04/10/2026	1	3,474,000	5268.05	170,226			4,244		310,777			(41,974)			2,875	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/06/2025	06/05/2026	1	3,876,000	6000.36	142,249			25,684		184,978			(35,172)			8,241	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	05/09/2025	05/11/2026	1	3,213,080	5659.91	77,114			8,497		119,488			(18,911)			5,384	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	05/23/2025	05/26/2026	1	3,124,000	5802.82	136,831			20,732		198,087			(33,464)			6,118	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	3,028,000	5967.84	91,143			20,589		116,642			(22,351)			7,220	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	4,210,000	5967.84	114,933			24,972		146,546			(28,496)			9,793	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	04/30/2025	04/30/2026	1	2,075,000	5569.06	107,485			8,587		183,731			(26,503)			2,974	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	2,938,000	6082.16	110,093			25,779		134,889			(27,146)			7,106	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/23/2025	06/23/2026	1	2,878,000	6025.17	139,007			31,784		177,524			(34,276)			6,903	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/04/2025	06/04/2026	1	2,089,000	5970.81	70,190			12,375		92,676			(17,307)			4,408	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	2,061,000	5967.84	75,227			16,993		96,900			(18,448)			4,914	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	3,303,000	6082.16	152,599			35,732		189,242			(37,627)			8,016	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/27/2025	06/29/2026	1	2,211,000	6173.07	127,796			31,333		152,928			(31,340)			5,490	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/26/2025	06/26/2026	1	2,441,000	6141.02	109,601			26,110		132,407			(27,025)			5,959	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	4,677,000	5967.84	188,951			41,053		245,505			(46,847)			10,879	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Royal Bank of Canada	07/01/2025	06/30/2026	1	4,301,980	6205	180,525			44,882		210,139			(44,635)			12,238	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Royal Bank of Canada	07/08/2025	07/02/2026	1	1,896,364	6279	75,941			19,570		87,524			(19,038)			4,786	0001	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Royal Bank of Canada	08/07/2025	08/07/2026	1	5,006,000	6340	185,222			65,674		197,947			(45,671)			14,880	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SPX215M1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	07/15/2025	07/10/2026	1	2,522,679	6260	103,623			28,945		116,154			(25,906)		6,835		0001
Purchased Call / S&P 500 INDEX / SPX1723V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/15/2025	09/11/2026	1	685,055	6385	35,627			16,176		30,218			(8,882)		2,330		0001
Purchased Call / S&P 500 INDEX / SPX21X30	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	07/03/2025	07/02/2026	1	2,450,000	6279.35	147,735			37,860		160,308			(36,528)		6,183		0001
Purchased Call / S&P 500 INDEX / SPX01726	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/14/2025	07/10/2026	1	1,165,867	6280	59,628			16,609		65,982			(14,866)		3,066		0001
Purchased Call / S&P 500 INDEX / SPX17F53	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/22/2025	09/22/2026	1	9,080,003	6693.75	424,503			203,481		330,976			(104,672)		31,471		0001
Purchased Call / S&P 500 INDEX / SPX01716X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/08/2025	07/08/2026	1	86,228	6225.52	5,881			1,988		6,631			(1,450)		225		0001
Purchased Call / S&P 500 INDEX / SPX91636F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SINTRUST BANKS INC	07/01/2025	06/30/2026	1	12,526,384	6205	524,844			130,486		604,109			(129,769)		31,278		0001
Purchased Call / S&P 500 INDEX / SPX91636S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SINTRUST BANKS INC	07/03/2025	07/06/2026	1	2,651,000	6279.35	116,909			30,918		126,326			(28,592)		6,833		0001
Purchased Call / S&P 500 INDEX / SPX91636I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SINTRUST BANKS INC	09/19/2025	09/18/2026	1	11,070,000	6664.36	505,889			238,897		399,344			(125,085)		37,885		0001
Purchased Call / S&P 500 INDEX / SPX91636J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SINTRUST BANKS INC	09/16/2025	09/16/2026	1	11,802,000	6606.76	540,532			250,163		453,671			(133,282)		40,153		0001
Purchased Call / S&P 500 INDEX / SPX1715W	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/22/2025	07/22/2026	1	1,162,321	6309.62	69,856			21,553		74,293			(17,225)		3,234		0001
Purchased Call / S&P 500 INDEX / SPX17F55	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	08/08/2025	08/07/2026	1	4,219,551	6398.45	245,229			87,192		246,085			(60,633)		12,525		0001
Purchased Call / S&P 500 INDEX / SPX17F59	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/08/2025	09/08/2026	1	668,953	6495.15	42,666			18,806		40,505			(10,520)		2,886		0001
Purchased Call / S&P 500 INDEX / SPX916F92	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SINTRUST BANKS INC	09/12/2025	09/11/2026	1	9,442,000	6584.29	441,886			200,076		377,471			(109,257)		31,645		0001
Purchased Call / S&P 500 INDEX / SPX17F50	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/18/2025	09/18/2026	1	3,754,991	6631.96	81,483			38,372		71,780			(20,082)		12,851		0001
Purchased Call / S&P 500 INDEX / SPX916F5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SINTRUST BANKS INC	09/18/2025	09/18/2026	1	5,023,000	6631.96	256,173			120,635		206,810			(63,166)		17,190		0001
Purchased Call / S&P 500 INDEX / SPX916F5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SINTRUST BANKS INC	09/16/2025	09/15/2026	1	10,354,904	6615	466,528			215,222		389,849			(115,350)		37,161		0001
Purchased Call / S&P 500 INDEX / SPX916F5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SINTRUST BANKS INC	09/15/2025	09/15/2026	1	4,400,000	6615.28	208,120			95,747		172,201			(51,317)		14,526		0001
Purchased Call / S&P 500 INDEX / SPXJ00P9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Meritas LLC	09/30/2025	04/02/2026	1	6,650,000	5000	14,880			82					(7,278)		2,461		0001
Purchased Call / S&P 500 INDEX / SPX91633X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SINTRUST BANKS INC	09/04/2025	07/31/2026	1	1,891,409	6238	111,144			37,461		116,885			(27,709)		5,467		0001
Purchased Call / S&P 500 INDEX / SPX91633R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SINTRUST BANKS INC	08/04/2025	08/04/2026	1	4,459,000	6329.94	213,586			73,549		221,642			(62,665)		13,089		0001
Purchased Call / S&P 500 INDEX / SPXJ00J3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Canadian Imperial Bank of Comm	09/05/2025	09/04/2026	1	9,353,000	6491.5	406,856			176,304		394,109			(100,556)		30,671		0001
Purchased Call / S&P 500 INDEX / SPX17F52	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/22/2025	09/22/2026	1	5,632,537	6693.75	243,889			116,905		193,010			(60,137)		19,501		0001
Purchased Call / S&P 500 INDEX / SPX91636S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SINTRUST BANKS INC	09/19/2025	09/18/2026	1	2,993,000	6664.36	166,411			78,583		126,368			(41,146)		10,243		0001
Purchased Call / S&P 500 INDEX / SPXJ00G3D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Canadian Imperial Bank of Comm	07/24/2025	07/24/2026	1	3,425,000	6363.35	187,690			59,271		193,087			(46,280)		9,612		0001
Purchased Call / S&P 500 INDEX / SPX91636Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SINTRUST BANKS INC	09/12/2025	09/11/2026	1	8,780,000	6584.29	381,930			172,929		328,158			(94,433)		29,427		0001
Purchased Call / S&P 500 INDEX / SPX17F30	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/12/2025	09/14/2026	1	2,510,000	6584.29	161,013			73,631		136,114			(39,485)		9,504		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPW153U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/04/2025	07/31/2026	1	2,214,484	6238	93,649			31,564		98,516				(23,347)		6,401	0001	
Purchased Call/S&P 500 INDEX/SPW215N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/15/2025	07/14/2026	1	3,366,217	6269	133,584			38,378		149,727				(33,029)		9,027	0001	
Purchased Call/S&P 500 INDEX/SPW215A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/10/2025	07/10/2026	1	5,097,000	6280.46	126,915			35,157		141,346				(31,294)		13,406	0001	
Purchased Call/S&P 500 INDEX/SPW153T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/28/2025	08/28/2026	1	10,387,000	6501.86	514,039			212,755		468,105				(126,749)		35,056	0001	
Purchased Call/S&P 500 INDEX/SPW153J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/03/2025	07/02/2026	1	2,151,000	6279.35	77,436			19,844		84,017				(19,146)		5,423	0001	
Purchased Call/S&P 500 INDEX/SPW00537	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P40TD8PU41	07/23/2025	07/22/2026	1	5,936,501	6309	261,447			80,880		272,480				(64,644)		16,516	0001	
Purchased Call/S&P 500 INDEX/SPW003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/05/2025	09/04/2026	1	8,948,000	6481.5	223,700			96,937		219,592				(55,310)		29,343	0001	
Purchased Call/S&P 500 INDEX/SPW17850	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/05/2025	09/04/2026	1	1,989,636	6502	82,106			35,579		80,054				(20,301)		6,524	0001	
Purchased Call/S&P 500 INDEX/SPW178F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/20/2026	1	1,995,483	6396	116,794			45,872		112,057				(28,957)		6,223	0001	
Purchased Call/S&P 500 INDEX/SPW00530	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/28/2025	07/24/2026	1	963,222	6363	48,351			15,354		49,344				(12,054)		2,703	0001	
Purchased Call/S&P 500 INDEX/SPW1788K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/10/2025	09/10/2026	1	3,618,000	6532.04	47,396			21,152		44,765				(11,687)		12,089	0001	
Purchased Call/S&P 500 INDEX/SPW178K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2025	08/28/2026	1	2,182,000	6501.86	48,877			20,230		46,666				(12,052)		6,984	0001	
Purchased Call/S&P 500 INDEX/SPW153T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/11/2025	09/11/2026	1	9,582,000	6387.47	447,502			202,058		380,906				(110,343)		32,048	0001	
Purchased Call/S&P 500 INDEX/SPW1533A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/19/2025	09/18/2026	1	6,866,000	6664.36	350,166			165,356		271,059				(86,580)		23,488	0001	
Purchased Call/S&P 500 INDEX/SPW0053C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/25/2025	07/24/2026	1	8,138,286	6363	354,513			112,263		358,807				(87,654)		22,840	0001	
Purchased Call/S&P 500 INDEX/SPW17A57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2025	09/03/2026	1	6,296,000	6448.26	278,913			119,095		274,537				(68,773)		20,580	0001	
Purchased Call/S&P 500 INDEX/SPW153T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/18/2025	09/18/2026	1	2,230,000	6631.96	123,096			57,968		97,950				(30,352)		7,632	0001	
Purchased Call/S&P 500 INDEX/SPW17196	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	07/01/2026	1	2,236,000	6198.01	36,223			9,081		41,312				(8,932)		5,613	0001	
Purchased Call/S&P 500 INDEX/SPW1773A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	2,442,000	6466.91	140,415			55,386		132,481				(34,718)		7,643	0001	
Purchased Call/S&P 500 INDEX/SPW00KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/27/2025	08/27/2026	1	4,277,000	6481.4	195,887			79,866		187,910				(48,301)		13,663	0001	
Purchased Call/S&P 500 INDEX/SPW0051S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/28/2025	07/24/2026	1	2,114,640	6389	75,250			23,895		77,387				(18,760)		5,935	0001	
Purchased Call/S&P 500 INDEX/SPW15333	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/19/2025	09/18/2026	1	4,081,000	6664.36	195,480			92,310		153,044				(48,333)		13,967	0001	
Purchased Call/S&P 500 INDEX/SPW15337	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/19/2025	09/18/2026	1	4,239,000	6664.36	253,916			119,905		188,820				(62,781)		14,507	0001	
Purchased Call/S&P 500 INDEX/SPW00K3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/27/2025	09/26/2026	1	4,972,308	6466	212,667			86,359		205,456				(52,582)		15,831	0001	
Purchased Call/S&P 500 INDEX/SPW1533T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/04/2025	07/31/2026	1	1,549,119	6339	80,281			27,058		83,704				(20,015)		4,478	0001	
Purchased Call/S&P 500 INDEX/SPW00530	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2025	07/21/2026	1	253,087	6306	12,200			3,769		13,250				(3,039)		701	0001	
Purchased Call/S&P 500 INDEX/SPW0051S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/15/2025	07/14/2026	1	1,546,334	6269	84,593			24,303		94,244				(20,916)		4,152	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP915F53	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/12/2025	09/11/2026	1	2,257,000	6584.29	108,336			49,052		92,084			(26,786)		7,564		0001
Purchased Call/S&P 500 INDEX/SP017F90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/11/2025	07/13/2026	1	1,988,000	6259.75	70,848			20,103		79,541			(17,374)		5,252		0001
Purchased Call/S&P 500 INDEX/SP017F9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/10/2025	07/09/2026	1	3,325,791	6263	112,328			30,880		124,010			(27,773)		8,704		0001
Purchased Call/S&P 500 INDEX/SP005Z30	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1B/P40T08PU41 Societe Generale SA	08/05/2025	08/05/2026	1	7,600,000	6298.19	350,360			121,613		382,246			(86,390)		22,415		0001
Purchased Call/S&P 500 INDEX/SP017F88	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/02/2025	07/01/2026	1	1,877,997	6198	65,351			16,565		74,587			(16,158)		4,714		0001
Purchased Call/S&P 500 INDEX/SP915F56	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/19/2025	09/18/2026	1	5,847,000	6864.36	336,203			158,762		253,186			(83,127)		20,010		0001
Purchased Call/S&P 500 INDEX/SP017F9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/16/2025	09/16/2026	1	4,347,000	6606.76	163,882			75,846		143,542			(40,409)		14,790		0001
Purchased Call/S&P 500 INDEX/SP017F9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/26/2025	09/25/2026	1	2,090,000	6804.72	109,307			53,594		91,380			(26,952)		7,298		0001
Purchased Call/S&P 500 INDEX/SP017F83	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/26/2025	08/26/2026	1	5,381,000	6465.94	137,216			55,567		134,530			(33,834)		17,132		0001
Purchased Call/S&P 500 INDEX/SP017F90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	65G5EF7/UP5170UK5573	07/10/2025	07/09/2026	1	5,636,934	6263	241,173			66,323		266,996			(59,631)		14,753		0001
Purchased Call/S&P 500 INDEX/SP00PH9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm.	08/01/2025	08/03/2026	1	3,619,000	6238.01	133,541			45,617		151,248			(32,748)		10,389		0001
Purchased Call/S&P 500 INDEX/SP005F53	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1B/P40T08PU41 Societe Generale SA	07/30/2025	07/29/2026	1	2,686,503	6371	104,863			34,471		109,555			(25,928)		7,708		0001
Purchased Call/S&P 500 INDEX/SP017F9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/11/2025	07/10/2026	1	4,399,000	6258.75	261,741			72,706		292,682			(64,716)		11,570		0001
Purchased Call/S&P 500 INDEX/SP017F8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/11/2025	09/11/2026	1	3,346,000	6587.47	44,167			19,943		40,068			(10,881)		11,214		0001
Purchased Call/S&P 500 INDEX/SP017F82	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/29/2025	08/28/2026	1	3,549,000	6460.26	172,481			71,587		167,765			(42,647)		11,376		0001
Purchased Call/S&P 500 INDEX/SP915F90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/18/2025	09/17/2026	1	3,281,900	6600	185,154			86,920		148,708			(45,780)		11,199		0001
Purchased Call/S&P 500 INDEX/SP013F69	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/29/2025	07/29/2026	1	2,142,000	6370.86	65,759			21,557		67,974			(16,215)		6,141		0001
Purchased Call/S&P 500 INDEX/SP017F91	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/25/2025	09/25/2026	1	6,867,000	6804.72	299,401			146,798		262,395			(73,825)		23,977		0001
Purchased Call/S&P 500 INDEX/SP915F9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/03/2025	07/02/2026	1	3,960,639	6227	173,882			44,560		188,710			(42,983)		9,996		0001
Purchased Call/S&P 500 INDEX/SP00JL5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm.	09/03/2025	09/03/2026	1	5,525,000	6443.26	139,793			59,687		138,207			(34,467)		18,060		0001
Purchased Call/S&P 500 INDEX/SP915F97	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/13/2025	08/07/2026	1	1,456,795	6389	85,051			30,494		79,030			(21,322)		4,330		0001
Purchased Call/S&P 500 INDEX/SP915F95	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/14/2025	08/14/2026	1	9,781,000	6468.54	458,729			171,547		425,482			(113,111)		29,852		0001
Purchased Call/S&P 500 INDEX/SP017F96	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/22/2025	08/21/2026	1	427,473	6370	23,167			9,138		22,481			(5,728)		1,338		0001
Purchased Call/S&P 500 INDEX/SP017F90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/25/2025	08/25/2026	1	4,506,000	6438.32	213,679			85,943		211,718			(52,688)		14,304		0001
Purchased Call/S&P 500 INDEX/SP017F91	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/09/2025	07/08/2026	1	3,972,273	6226	166,304			45,022		187,979			(41,119)		10,083		0001
Purchased Call/S&P 500 INDEX/SP915F9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/19/2025	08/19/2026	1	6,267,000	6411.37	273,241			105,382		266,041			(67,375)		19,476		0001
Purchased Call/S&P 500 INDEX/SP915F91	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/16/2025	09/16/2026	1	4,452,000	6606.76	194,107			89,835		163,489			(47,862)		15,147		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SPX003/S&M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/28/2025	07/24/2026	1	3,280,150	6389	130,733	.....	.....	.....41,514	.....	.....134,199	.....	.....	.....(32,583)	.....	.....9,234	.....	0001
Purchased Call / S&P 500 INDEX/SPX17/BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/21/2025	07/17/2026	1	632,427	6297	31,414	.....	.....	.....9,363	.....	.....33,732	.....	.....	.....(7,832)	.....	.....1,720	.....	0001
Purchased Call / S&P 500 INDEX/SPX17/BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/18/2025	07/20/2026	1	2,672,000	6296.79	77,755	.....	.....	.....23,562	.....	.....84,024	.....	.....	.....(19,068)	.....	.....7,388	.....	0001
Purchased Call / S&P 500 INDEX/SPX17/BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/12/2025	09/14/2026	1	4,545,000	6584.29	270,882	.....	.....	.....123,874	.....	.....223,433	.....	.....	.....(66,429)	.....	.....15,371	.....	0001
Purchased Call / S&P 500 INDEX/SPX003/SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/01/2025	09/03/2026	1	2,290,000	6298.01	128,698	.....	.....	.....43,963	.....	.....146,383	.....	.....	.....(31,561)	.....	.....6,701	.....	0001
Purchased Call / S&P 500 INDEX/SPX19/BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/18/2025	09/16/2026	1	3,437,854	6611	192,509	.....	.....	.....30,088	.....	.....153,409	.....	.....	.....(47,730)	.....	.....11,696	.....	0001
Purchased Call / S&P 500 INDEX/SPX19/BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/29/2025	09/25/2026	1	6,976,230	6644	293,216	.....	.....	.....144,566	.....	.....239,975	.....	.....	.....(73,101)	.....	.....24,010	.....	0001
Purchased Call / S&P 500 INDEX/SPX19/BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/31/2025	07/31/2026	1	4,801,000	6339.39	265,975	.....	.....	.....89,150	.....	.....269,244	.....	.....	.....(65,583)	.....	.....13,678	.....	0001
Purchased Call / S&P 500 INDEX/SPX19/BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/03/2025	07/06/2026	1	3,595,000	6279.35	202,758	.....	.....	.....53,622	.....	.....215,767	.....	.....	.....(49,588)	.....	.....9,266	.....	0001
Purchased Call / S&P 500 INDEX/SPX17/BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/26/2025	09/28/2026	1	2,695,706	6643.7	58,497	.....	.....	.....29,007	.....	.....51,318	.....	.....	.....(14,345)	.....	.....9,492	.....	0001
Purchased Call / S&P 500 INDEX/SPX17/BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/11/2025	07/10/2026	1	7,090,639	6280	296,419	.....	.....	.....82,339	.....	.....332,560	.....	.....	.....(73,290)	.....	.....18,650	.....	0001
Purchased Call / S&P 500 INDEX/SPX17/BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/21/2025	07/21/2026	1	3,472,000	6305.6	97,563	.....	.....	.....29,833	.....	.....105,372	.....	.....	.....(24,057)	.....	.....9,616	.....	0001
Purchased Call / S&P 500 INDEX/SPX19/BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/07/2025	07/02/2026	1	7,390,795	6279	298,146	.....	.....	.....76,618	.....	.....337,673	.....	.....	.....(74,536)	.....	.....18,653	.....	0001
Purchased Call / S&P 500 INDEX/SPX17/BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/07/2025	07/07/2026	1	3,572,000	6229.98	166,098	.....	.....	.....44,384	.....	.....190,516	.....	.....	.....(40,956)	.....	.....9,254	.....	0001
Purchased Call / S&P 500 INDEX/SPX003/S&M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Aner Gas LLC	09/30/2025	09/14/2026	1	3,325,000	6700	243,900	.....	.....	.....104,198	.....	.....132,990	.....	.....	.....(69,028)	.....	.....10,148	.....	0001
Purchased Call / S&P 500 INDEX/SPX17/BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/26/2025	09/25/2026	1	8,590,053	6439	482,628	.....	.....	.....194,651	.....	.....464,659	.....	.....	.....(119,331)	.....	.....27,267	.....	0001
Purchased Call / S&P 500 INDEX/SPX19/BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/18/2025	09/18/2026	1	2,831,000	6631.96	167,878	.....	.....	.....79,056	.....	.....131,136	.....	.....	.....(41,395)	.....	.....9,689	.....	0001
Purchased Call / S&P 500 INDEX/SPX19/BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/03/2025	07/06/2026	1	3,893,000	6279.35	174,679	.....	.....	.....46,196	.....	.....188,162	.....	.....	.....(42,720)	.....	.....9,519	.....	0001
Purchased Call / S&P 500 INDEX/SPX19/BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/31/2025	07/31/2026	1	4,412,984	6339.39	58,252	.....	.....	.....19,525	.....	.....60,969	.....	.....	.....(14,363)	.....	.....12,757	.....	0001
Purchased Call / S&P 500 INDEX/SPX19/BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/18/2025	09/17/2026	1	141,033	6600	7,252	.....	.....	.....3,404	.....	.....5,924	.....	.....	.....(1,793)	.....	.....481	.....	0001
Purchased Call / S&P 500 INDEX/SPX003/S&M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	07/08/2025	07/08/2026	1	5,210,000	6225.52	315,205	.....	.....	.....85,097	.....	.....363,617	.....	.....	.....(77,722)	.....	.....13,867	.....	0001
Purchased Call / S&P 500 INDEX/SPX19/BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/29/2025	09/25/2026	1	5,735,513	6644	230,041	.....	.....	.....113,419	.....	.....189,233	.....	.....	.....(57,351)	.....	.....20,020	.....	0001
Purchased Call / S&P 500 INDEX/SPX003/S&M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/01/2025	07/31/2026	1	4,135,000	6298.01	176,565	.....	.....	.....59,345	.....	.....199,209	.....	.....	.....(43,656)	.....	.....11,953	.....	0001
Purchased Call / S&P 500 INDEX/SPX17/BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/23/2025	07/23/2026	1	3,920,000	6368.91	98,784	.....	.....	.....30,751	.....	.....103,386	.....	.....	.....(24,358)	.....	.....10,954	.....	0001
Purchased Call / S&P 500 INDEX/SPX003/S&M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/26/2025	09/28/2026	1	4,061,000	6643.7	172,186	.....	.....	.....85,382	.....	.....145,555	.....	.....	.....(42,226)	.....	.....14,299	.....	0001
Purchased Call / S&P 500 INDEX/SPX003/S&M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/05/2025	09/04/2026	1	3,962,542	6330	217,867	.....	.....	.....75,230	.....	.....236,793	.....	.....	.....(53,868)	.....	.....11,641	.....	0001
Purchased Call / S&P 500 INDEX/SPX003/S&M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/05/2025	08/05/2026	1	3,222,000	6298.19	119,907	.....	.....	.....41,621	.....	.....130,019	.....	.....	.....(29,566)	.....	.....9,532	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP/VE173D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/11/2025	09/10/2026	1	5,310,549	6532	234,388			105,475		208,156			(57,983)		17,744		0001
Purchased Call11/S&P 500 INDEX/SP/VE178E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/26/2025	08/25/2026	1	743,044	6439	38,033			15,339		36,908			(9,404)		2,398		0001
Purchased Call11/S&P 500 INDEX/SP/VE15SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/25/2025	09/25/2026	1	3,526,000	6804.72	157,965			77,451		134,413			(38,950)		12,312		0001
Purchased Call11/S&P 500 INDEX/SP/VE173S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/09/2025	07/08/2026	1	1,699,567	6226	84,433			17,443		72,640			(15,931)		4,428		0001
Purchased Call11/S&P 500 INDEX/SP/VE173S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/19/2025	09/18/2026	1	3,323,244	6632	187,728			88,649		145,823			(46,416)		11,394		0001
Purchased Call11/S&P 500 INDEX/SP/VE15S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/07/2025	07/02/2026	1	3,885,978	6279	140,563			36,122		158,841			(35,141)		9,303		0001
Purchased Call11/S&P 500 INDEX/SP/VE17S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/24/2025	09/24/2026	1	4,312,000	6637.97	216,031			104,742		178,823			(63,268)		15,014		0001
Purchased Call11/S&P 500 INDEX/SP/VE17S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	07/24/2025	07/24/2026	1	4,599,000	6363.35	210,635			66,516		219,420			(51,937)		12,879		0001
Purchased Call11/S&P 500 INDEX/SP/VE17ASU	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/04/2025	09/02/2026	1	2,213,361	6416	130,234			55,866		123,336			(32,289)		7,212		0001
Purchased Call11/S&P 500 INDEX/SP/VE17CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/15/2025	09/15/2026	1	2,606,000	6615.28	148,803			68,457		120,931			(36,691)		8,840		0001
Purchased Call11/S&P 500 INDEX/SP/VE17ASU	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/04/2025	09/03/2026	1	1,508,893	6448	55,191			23,763		52,957			(13,646)		4,932		0001
Purchased Call11/S&P 500 INDEX/SP/VE17S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/29/2025	08/31/2026	1	2,481,000	6460.26	91,301			38,336		89,505			(22,300)		8,031		0001
Purchased Call11/S&P 500 INDEX/SP/VE15S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/03/2025	07/02/2026	1	1,577,451	6227	86,882			22,265		93,603			(21,482)		3,981		0001
Purchased Call11/S&P 500 INDEX/SP/VE15CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/04/2025	08/04/2026	1	4,828,000	6329.94	222,571			76,643		231,131			(54,880)		14,183		0001
Purchased Call11/S&P 500 INDEX/SP/VE17S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/29/2025	07/29/2026	1	10,010,000	6370.86	461,461			151,278		474,968			(113,785)		28,698		0001
Purchased Call11/S&P 500 INDEX/SP/VE17SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/18/2025	07/17/2026	1	2,166,292	6297	113,988			33,880		123,784			(28,184)		5,892		0001
Purchased Call11/S&P 500 INDEX/SP/VE15CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/04/2025	07/31/2026	1	3,736,588	6238	167,744			56,538		76,571			(41,820)		10,801		0001
Purchased Call11/S&P 500 INDEX/SP/VE15S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/21/2025	08/21/2026	1	9,682,000	6370.17	458,927			180,520		464,425			(113,160)		30,301		0001
Purchased Call11/S&P 500 INDEX/SP/VE15CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/05/2025	08/04/2026	1	6,924,954	6330	289,965			100,126		315,047			(71,695)		20,343		0001
Purchased Call11/S&P 500 INDEX/SP/VE17S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/31/2025	07/30/2026	1	2,869,688	6363	114,216			38,072		117,327			(28,240)		8,261		0001
Purchased Call11/S&P 500 INDEX/SP/VE15S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/29/2025	09/29/2026	1	4,374,000	6661.21	190,706			95,091		153,874			(47,023)		15,443		0001
Purchased Call11/S&P 500 INDEX/SP/VE15S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/05/2025	08/05/2026	1	4,648,000	6298.19	284,471			91,800		288,769			(65,212)		13,709		0001
Purchased Call11/S&P 500 INDEX/SP/VE15S8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/29/2025	09/29/2026	1	7,821,000	6661.21	386,805			182,887		293,663			(90,445)		27,614		0001
Purchased Call11/S&P 500 INDEX/SP/VE15S8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/25/2025	09/25/2026	1	4,137,000	6604.72	251,116			123,123		203,765			(61,919)		14,445		0001
Purchased Call11/S&P 500 INDEX/SP/VE17S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/02/2025	07/02/2026	1	2,935,000	6227.42	157,903			40,353		181,700			(38,935)		7,408		0001
Purchased Call11/S&P 500 INDEX/SP/VE17S8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/23/2025	07/22/2026	1	1,884,669	6310	65,041			20,123		66,252			(16,082)		4,687		0001
Purchased Call11/S&P 500 INDEX/SP/VE15CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/06/2025	08/05/2026	1	5,341,713	6299	218,530			76,063		230,601			(54,032)		15,755		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX005233	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-4R0TDBP41	08/01/2025	07/31/2026	1	3,118,980	6339	118,036			39,673		136,778			(29,185)		9,016	0001		
Purchased Call/S&P 500 INDEX/SPX017367	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/31/2026	1	2,487,000	6460.26	63,174			26,526		61,983			(15,482)			8,083	0001	
Purchased Call/S&P 500 INDEX/SPX017365	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/28/2026	1	6,821,000	6460.26	372,100			154,437		357,104			(92,003)		21,222	0001		
Purchased Call/S&P 500 INDEX/SPX013356	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/31/2025	07/31/2026	1	1,680,789	6339.39	28,573			9,577		29,890			(7,045)		4,859	0001		
Purchased Call/S&P 500 INDEX/SPX017787	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/25/2025	08/21/2026	1	1,490,620	6370	64,741			25,608		63,865			(16,140)		4,665	0001		
Purchased Call/S&P 500 INDEX/SPX017451	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/04/2025	09/04/2026	1	4,369,068	6502.08	97,867			42,292		93,476			(24,132)		14,327	0001		
Purchased Call/S&P 500 INDEX/SPX017358	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	07/01/2026	1	2,608,049	6198.01	54,247			13,599		61,975			(13,376)		6,547	0001		
Purchased Call/S&P 500 INDEX/SPX013357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/17/2025	09/17/2026	1	3,539,000	6600.35	46,361			21,984		41,671			(11,431)		12,076	0001		
Purchased Call/S&P 500 INDEX/SPX013350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/16/2025	09/16/2026	1	2,228,760	6606.76	41,009			18,979		36,467			(10,112)		7,583	0001		
Purchased Call/S&P 500 INDEX/SPX005350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/29/2025	07/28/2026	1	1,759,718	6390	85,340			27,818		86,804			(21,100)		5,024	0001		
Purchased Call/S&P 500 INDEX/SPX005159	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/01/2025	07/31/2026	1	12,772,000	6238.01	591,344			198,757		688,940			(146,211)		36,920	0001		
Purchased Call/S&P 500 INDEX/SPX091531	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	08/14/2025	08/13/2026	1	4,945,542	6467	183,893			68,449		171,994			(45,468)		13,214	0001		
Purchased Call/S&P 500 INDEX/SPX091536	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	08/28/2025	08/28/2026	1	6,784,000	6501.86	295,782			122,421		270,822			(72,933)		21,745	0001		
Purchased Call/S&P 500 INDEX/SPX00938	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	21G119DL770XHC3Z78	09/24/2025	07/29/2026	1	3,330,000	6900	180,260			70,101		69,607			(52,673)		9,547	0001		
Purchased Call/S&P 500 INDEX/SPX091559	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	09/16/2025	09/15/2026	1	1,353,812	6615	88,066			31,401		55,696			(16,830)		4,592	0001		
Purchased Call/S&P 500 INDEX/SPX005237	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/06/2025	08/05/2026	1	3,955,891	6299	137,149			47,737		144,298			(33,910)		11,667	0001		
Purchased Call/S&P 500 INDEX/SPX009157	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/15/2025	07/14/2026	1	6,726,165	6289	224,633			64,535		249,645			(55,541)		18,038	0001		
Purchased Call/S&P 500 INDEX/SPX091559	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	08/28/2025	08/27/2026	1	636,186	6481	32,613			13,445		29,506			(8,064)		2,082	0001		
Purchased Call/S&P 500 INDEX/SPX005236	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/05/2025	07/31/2026	1	2,170,827	6238	90,960			30,744		98,268			(22,740)		6,275	0001		
Purchased Call/S&P 500 INDEX/SPX091550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	09/15/2025	09/15/2026	1	4,296,000	6615.28	195,898			90,124		162,590			(48,304)		14,573	0001		
Purchased Call/S&P 500 INDEX/SPX005155	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/28/2026	1	2,725,000	6643.7	123,170			61,076		103,288			(30,205)		9,595	0001		
Purchased Call/S&P 500 INDEX/SPX017350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2025	07/10/2026	1	3,194,566	6280.46	70,600			19,557		78,002			(17,408)		8,402	0001		
Purchased Call/S&P 500 INDEX/SPX091556F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	09/25/2025	09/25/2026	1	10,992,000	6604.72	515,525			252,764		438,085			(127,116)		38,980	0001		
Purchased Call/S&P 500 INDEX/SPX091551	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	08/19/2025	08/18/2026	1	7,984,048	6449	328,602			126,176		323,923			(81,248)		24,724	0001		
Purchased Call/S&P 500 INDEX/SPX091705S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/21/2026	1	2,246,000	6664.36	97,701			46,563		79,641			(23,959)		7,754	0001		
Purchased Call/S&P 500 INDEX/SPX000357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/28/2025	08/28/2026	1	3,725,000	6501.86	101,638			42,067		97,209			(25,061)		11,933	0001		
Purchased Call/S&P 500 INDEX/SPX01735E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/07/2026	1	1,763,084	6230	93,492			25,105		105,831			(23,165)		4,588	0001		

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Com	08/22/2025	08/21/2026	1	4,716,000	6466.91	194,299			76,640		188,900	(48,041)		(48,041)		14,759		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/25/2025	07/24/2026	1	1,845,372	6363	70,963			22,472		72,189	(17,546)		(17,546)		5,179		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/05/2025	08/04/2026	1	967,488	6330	47,999			16,574		52,245	(11,868)		(11,868)		2,942		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/06/2025	08/06/2026	1	2,346,002	6345.06	38,240			13,379		39,910	(9,429)		(9,429)		6,946		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/13/2025	08/11/2026	1	319,382	6373	17,311			6,330		16,320	(4,232)		(4,232)		964		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Com	07/08/2025	07/08/2026	1	1,632,632	6225.52	99,512			26,865		115,530	(24,537)		(24,537)		4,772		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/25/2025	07/24/2026	1	2,168,000	6389.64	129,863			41,123		127,489	(32,109)		(32,109)		6,085		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/15/2025	09/15/2026	1	4,123,000	6615.28	174,403			80,235		146,152	(43,003)		(43,003)		13,986		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/03/2025	07/02/2026	1	11,284,000	6279.35	488,597			125,212		528,655	(120,807)		(120,807)		28,479		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/10/2025	07/10/2026	1	3,759,000	6280.46	211,632			58,624		233,761	(62,183)		(62,183)		9,887		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/08/2025	07/07/2026	1	2,872,021	6230	107,312			28,755		122,393	(26,533)		(26,533)		7,441		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/28/2025	07/24/2026	1	6,331,142	6389	266,708			84,693		273,340	(66,492)		(66,492)		17,769		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/02/2025	08/28/2026	1	3,378,716	6460	130,243			54,207		132,546	(32,561)		(32,561)		10,830		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Com	08/27/2025	08/27/2026	1	2,465,000	6481.4	138,533			56,482		130,047	(34,159)		(34,159)		7,875		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Com	08/01/2025	08/03/2026	1	2,385,000	6288.01	69,881			23,871		78,601	(17,137)		(17,137)		6,979		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/25/2025	09/25/2026	1	5,077,000	6604.72	233,034			114,258		197,997	(57,461)		(57,461)		17,727		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/28/2025	08/27/2026	1	6,179,445	6481	347,223			143,145		311,445	(85,852)		(85,852)		19,741		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/28/2025	07/24/2026	1	563,204	6389	30,252			9,606		30,481	(7,542)		(7,542)		1,581		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/19/2025	08/19/2026	1	7,081,000	6411.37	387,331			149,384		376,293	(95,506)		(95,506)		22,005		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/10/2025	07/10/2026	1	2,077,000	6280.46	103,642			28,710		115,149	(25,556)		(25,556)		5,463		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Com	08/22/2025	08/24/2026	1	1,975,761	6466.91	49,987			19,967		48,925	(12,258)		(12,258)		6,248		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/31/2025	07/30/2026	1	11,115,986	6363	477,333			159,111		477,076	(18,022)		(18,022)		32,001		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/26/2025	08/26/2026	1	5,848,000	6465.94	318,716			129,067		304,757	(78,588)		(78,588)		18,619		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/01/2025	07/31/2026	1	2,266,000	6238.01	115,113			38,691		130,658	(28,462)		(28,462)		6,550		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Com	07/03/2025	07/02/2026	1	2,985,000	6279.35	161,425			41,368		178,000	(39,913)		(39,913)		7,408		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/16/2025	09/15/2026	1	7,733,282	6615	426,007			196,528		342,853	(105,331)		(105,331)		26,233		0001
Purchased Call1/S&P 500 INDEX/SPX00X90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/26/2025	08/26/2026	1	5,893,000	6465.94	287,735			108,421		259,353	(66,017)		(66,017)		18,571		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&P500I52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/30/2025	.07/29/2026	1	3,000,675	.6371	100,723			33,111		105,246			(24,904)		8,603		0001
Purchased Call/S&P 500 INDEX/S&P500E96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.07/10/2025	.07/10/2026	1	4,175,000	.6280,46	180,360			49,961		201,948			(44,472)		10,981		0001
Purchased Call/S&P 500 INDEX/S&P5E1750	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/18/2025	.07/20/2026	1	2,926,000	.6296,79	131,963			39,989		143,245			(32,361)		8,068		0001
Purchased Call/S&P 500 INDEX/S&P5E1768N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.08/21/2025	.08/21/2026	1	3,623,000	.6370,17	215,569			84,794		221,920			(53,154)		11,339		0001
Purchased Call/S&P 500 INDEX/S&P5E17382	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/25/2025	.07/24/2026	1	6,535,000	.6388,64	292,768			92,710		287,323			(72,388)		18,341		0001
Purchased Call/S&P 500 INDEX/S&P5E17AS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.09/04/2025	.09/04/2026	1	1,579,000	.6302,08	96,581			41,736		90,215			(23,814)		6,162		0001
Purchased Call/S&P 500 INDEX/S&P50I936P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFRAST BANKS INC	.08/19/2025	.08/19/2026	1	3,752,000	.6411,37	139,950			53,975		138,016			(34,508)		11,660		0001
Purchased Call/S&P 500 INDEX/S&P5E17160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/22/2025	.07/17/2026	1	3,274,370	.6297	134,774			40,281		145,604			(33,693)		8,906		0001
Purchased Call/S&P 500 INDEX/S&P50I936X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/06/2025	.08/05/2026	1	2,872,431	.6299	165,327			57,545		174,688			(40,878)		8,472		0001
Purchased Call/S&P 500 INDEX/S&P5E17ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.09/04/2025	.09/04/2026	1	2,114,000	.6502,08	126,840			54,812		115,864			(31,276)		6,932		0001
Purchased Call/S&P 500 INDEX/S&P5E1758N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.08/13/2025	.08/13/2026	1	3,781,000	.6466,58	218,920			80,813		204,382			(63,960)		11,497		0001
Purchased Call/S&P 500 INDEX/S&P5E17261	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/24/2025	.07/24/2026	1	6,884,000	.6363,35	324,226			102,390		335,781			(79,949)		19,320		0001
Purchased Call/S&P 500 INDEX/S&P50I939P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.08/18/2025	.08/18/2026	1	2,534,000	.6448,15	59,549			22,803		56,702			(14,663)		7,947		0001
Purchased Call/S&P 500 INDEX/S&P5E17560	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.08/29/2025	.08/31/2026	1	4,038,000	.6460,26	238,242			100,035		227,483			(58,424)		13,072		0001
Purchased Call/S&P 500 INDEX/S&P50I935	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.08/14/2025	.08/12/2026	1	2,584,750	.6446	108,543			40,212		104,791			(26,911)		7,831		0001
Purchased Call/S&P 500 INDEX/S&P5E17250	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/24/2025	.07/23/2026	1	3,599,143	.6359	146,385			45,948		150,809			(36,194)		10,057		0001
Purchased Call/S&P 500 INDEX/S&P50I9460	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.09/17/2025	.09/17/2026	1	3,536,787	.6600,35	77,809			36,225		69,339			(19,186)		12,069		0001
Purchased Call/S&P 500 INDEX/S&P50I935V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFRAST BANKS INC	.08/19/2025	.08/14/2026	1	3,245,695	.6453	123,974			46,750		122,124			(30,994)		9,906		0001
Purchased Call/S&P 500 INDEX/S&P50I938L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFRAST BANKS INC	.08/28/2025	.08/27/2026	1	5,269,378	.6481	214,941			88,611		197,337			(53,145)		16,834		0001
Purchased Call/S&P 500 INDEX/S&P5E1716J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/21/2025	.07/17/2026	1	6,813,141	.6297	283,503			87,479		315,653			(73,173)		18,530		0001
Purchased Call/S&P 500 INDEX/S&P50I936J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/28/2025	.07/28/2026	1	5,696,000	.6393,77	286,509			93,135		286,758			(70,646)		16,262		0001
Purchased Call/S&P 500 INDEX/S&P50I936Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.08/29/2025	.08/31/2026	1	7,201,934	.6460,26	160,603			67,436		157,412			(39,385)		23,314		0001
Purchased Call/S&P 500 INDEX/S&P50I918N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.09/04/2025	.09/04/2026	1	1,050,563	.6502,08	9,455			4,086		9,009			(2,331)		3,445		0001
Purchased Call/S&P 500 INDEX/S&P5E17166	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/18/2025	.07/16/2026	1	2,981,302	.6284	123,643			36,508		134,543			(30,655)		7,800		0001
Purchased Call/S&P 500 INDEX/S&P50I938	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFRAST BANKS INC	.08/21/2025	.08/21/2026	1	3,242,000	.6370,17	184,369			64,655		166,099			(40,529)		10,146		0001
Purchased Call/S&P500568F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/24/2025	.09/23/2026	1	5,485,302	.6657	230,473			111,416		193,826			(56,965)		19,045		0001
Purchased Call/S&P 500 INDEX/S&P5E17AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.09/02/2025	.08/31/2026	1	2,047,902	.6460	77,006			32,423		76,398			(19,092)		6,629		0001
Purchased Call/S&P5019331	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.09/05/2025	.09/04/2026	1	2,857,000	.6481,5	55,266			23,948		53,476			(13,665)		8,713		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX013554	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/19/2025	09/18/2026	1	6,538,840	6864.36	139,299			85,780		118,769			(34,442)		22,381		0001
Purchased Call/S&P 500 INDEX/SPX013557	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/10/2026	1	9,583,660	6388.45	125,546			45,307		128,757			(30,768)		28,817		0001
Purchased Call/S&P 500 INDEX/SPX01313E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/24/2025	07/24/2026	1	2,159,742	6363.35	45,571			14,391		47,549			(11,237)		6,061		0001
Purchased Call/S&P 500 INDEX/SPX01E3E6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	08/21/2025	08/21/2026	1	6,916,000	6370.17	319,519			125,883		323,901			(78,786)		21,644		0001
Purchased Call/S&P 500 INDEX/SPX0135G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/15/2025	08/14/2026	1	3,003,003	6449.8	59,760			22,410		59,023			(14,776)		9,165		0001
Purchased Call/S&P 500 INDEX/SPX01729K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2025	07/15/2026	1	4,568,000	6243.76	168,102			48,625		189,060			(41,450)		12,308		0001
Purchased Call/S&P 500 INDEX/SPX01E3E5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	09/29/2025	09/25/2026	1	8,736,466	6844	483,381			238,324		380,639			(120,510)		30,505		0001
Purchased Call/S&P 500 INDEX/SPX01303V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	08/28/2026	1	7,882,000	6460.26	198,626			82,438		194,787			(49,111)		25,264		0001
Purchased Call/S&P 500 INDEX/SPXJ00D9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Canada Imperial	07/03/2025	07/02/2026	1	2,630,000	6279.35	158,197			40,541		174,208			(39,115)		7,143		0001
Purchased Call/S&P 500 INDEX/SPX01E35J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	08/14/2025	08/13/2026	1	85,258	6456	4,304			1,602		3,983			(1,064)		259		0001
Purchased Call/S&P 500 INDEX/SPX01318K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/03/2025	09/03/2026	1	3,954,768	6448.26	37,966			16,211		37,439			(9,361)		12,927		0001
Purchased Call/S&P 500 INDEX/SPX01E17361	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/24/2026	1	5,785,000	6388.64	232,805			80,055		256,715			(62,507)		16,236		0001
Purchased Call/S&P 500 INDEX/SPX01303P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	08/28/2026	1	3,515,199	6460.26	32,691			13,568		32,007			(8,083)		11,267		0001
Purchased Call/S&P 500 INDEX/SPX01313T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/13/2025	08/13/2026	1	3,100,819	6466.58	61,396			22,664		60,290			(15,139)		9,429		0001
Purchased Call/S&P 500 INDEX/SPX01355D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/18/2025	07/20/2026	1	2,593,000	6296.79	63,478			19,236		66,728			(15,567)		6,918		0001
Purchased Call/S&P 500 INDEX/SPX01313Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/25/2025	07/24/2026	1	3,133,338	6388.64	62,353			19,745		64,068			(15,417)		8,794		0001
Purchased Call/S&P 500 INDEX/SPX013339	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/12/2025	09/11/2026	1	7,407,000	6584.29	186,656			84,514		167,919			(46,151)		24,825		0001
Purchased Call/S&P 500 INDEX/SPX01333X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/17/2025	09/17/2026	1	4,114,043	6600.35	38,261			17,813		34,372			(9,434)		14,038		0001
Purchased Call/S&P 500 INDEX/SPX01E1703V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/17/2026	1	5,285,000	6296.79	299,660			89,065		322,840			(74,092)		14,374		0001
Purchased Call/S&P 500 INDEX/SPX01E17860	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/28/2026	1	9,941,000	6460.26	457,286			189,793		445,595			(113,065)		31,864		0001
Purchased Call/S&P 500 INDEX/SPX01319Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/18/2025	08/18/2026	1	3,225,000	6448.15	42,570			16,301		41,820			(10,497)		9,987		0001
Purchased Call/S&P 500 INDEX/SPX01355P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/22/2025	09/22/2026	1	3,778,991	6693.75	49,505			23,730		41,614			(12,207)		13,083		0001
Purchased Call/S&P 500 INDEX/SPX01E196E4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	09/29/2025	09/25/2026	1	1,279,703	6844	64,464			31,783		51,668			(16,071)		4,468		0001
Purchased Call/S&P 500 INDEX/SPX01E17854	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/26/2025	08/26/2026	1	4,077,000	6465.94	152,888			61,913		148,141			(37,698)		12,981		0001
Purchased Call/S&P 500 INDEX/SPX013230	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/05/2025	09/04/2026	1	1,732,502	6481.5	33,437			14,489		32,353			(8,267)		5,681		0001
Purchased Call/S&P 500 INDEX/SPX0059S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/30/2025	07/28/2026	1	1,255,668	6390	61,943			20,247		64,085			(15,358)		3,585		0001
Purchased Call/S&P 500 INDEX/SPX01723V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2025	07/16/2026	1	3,041,000	6293.7	111,605			32,590		123,462			(27,519)		8,232		0001
Purchased Call/S&P 500 INDEX/SPX013238	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/20/2025	08/18/2026	1	3,521,236	6449	144,652			55,687		146,362			(35,864)		10,904		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP/IE17688	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/20/2025	08/20/2026	1	4,428,669	6395.78	36,488			22,707		59,074			(14,414)		13,812		0001
Purchased Call / S&P 500 INDEX / SP/IE17689	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2025	09/03/2026	1	3,419,000	6448.26	45,131			19,271		44,266			(11,128)		11,176		0001
Purchased Call / S&P 500 INDEX / SP/IE17690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2025	08/17/2026	1	3,675,000	6449.8	129,360			49,178		127,364			(31,723)		11,339		0001
Purchased Call / S&P 500 INDEX / SP/IE17691	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/28/2026	1	3,351,000	6460.26	185,310			76,912		178,119			(45,818)		10,741		0001
Purchased Call / S&P 500 INDEX / SP/IE17692	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2025	07/15/2026	1	2,573,567	6244	137,277			39,818		152,690			(33,942)		6,934		0001
Purchased Call / S&P 500 INDEX / SP/IE17693	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/23/2025	09/18/2026	1	929,735	6664	47,990			22,788		37,324			(11,997)		3,182		0001
Purchased Call / S&P 500 INDEX / SP/IE17694	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/01/2025	08/03/2026	1	3,100,000	6238.01	143,530			49,030		162,261			(35,198)		9,071		0001
Purchased Call / S&P 500 INDEX / SP/IE17695	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/25/2025	07/24/2026	1	2,496,000	6388.64	44,429			14,069		46,595			(10,985)		7,005		0001
Purchased Call / S&P 500 INDEX / SP/IE17696	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/12/2025	09/11/2026	1	7,174,274	6584.29	93,983			42,553		85,436			(23,238)		24,045		0001
Purchased Call / S&P 500 INDEX / SP/IE17697	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/01/2025	07/31/2026	1	6,020,000	6238.01	284,278			88,827		298,574			(65,343)		17,402		0001
Purchased Call / S&P 500 INDEX / SP/IE17698	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/24/2026	1	3,139,000	6466.91	150,358			60,060		144,830			(36,873)		9,926		0001
Purchased Call / S&P 500 INDEX / SP/IE17699	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/13/2025	08/13/2026	1	3,626,000	6466.58	165,708			61,171		159,471			(40,860)		11,026		0001
Purchased Call / S&P 500 INDEX / SP/IE17700	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/26/2025	09/25/2026	1	9,830,537	8643.7	126,160			82,029		110,441			(31,193)		33,827		0001
Purchased Call / S&P 500 INDEX / SP/IE17701	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/31/2025	07/31/2026	1	2,752,323	6339.39	61,927			20,757		64,748			(15,270)		7,966		0001
Purchased Call / S&P 500 INDEX / SP/IE17702	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/27/2026	1	2,253,000	6388.64	82,910			26,723		84,674			(20,332)		6,405		0001
Purchased Call / S&P 500 INDEX / SP/IE17703	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/08/2026	1	3,616,646	6225.52	79,205			21,383		89,599			(19,530)		9,418		0001
Purchased Call / S&P 500 INDEX / SP/IE17704	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/29/2025	09/29/2026	1	2,619,000	6661.21	156,092			77,831		119,105			(38,489)		9,247		0001
Purchased Call / S&P 500 INDEX / SP/IE17705	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/12/2025	09/11/2026	1	3,064,000	6584.29	156,570			70,882		132,050			(38,712)		10,269		0001
Purchased Call / S&P 500 INDEX / SP/IE17706	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/07/2026	1	4,998,000	6340	217,160			76,999		230,294			(53,546)		14,738		0001
Purchased Call / S&P 500 INDEX / SP/IE17707	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/05/2025	08/05/2026	1	7,511,000	6298.19	328,982			114,192		359,245			(81,119)		22,153		0001
Purchased Call / S&P 500 INDEX / SP/IE17708	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2025	08/28/2026	1	2,592,000	6501.86	146,617			60,683		133,479			(36,152)		8,020		0001
Purchased Call / S&P 500 INDEX / SP/IE17709	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/07/2026	1	2,665,155	6340	43,442			15,403		46,468			(10,712)		7,922		0001
Purchased Call / S&P 500 INDEX / SP/IE17710	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	5,782,000	6466.91	165,943			65,455		162,046			(41,030)		18,095		0001
Purchased Call / S&P 500 INDEX / SP/IE17711	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/10/2025	09/10/2026	1	5,456,392	6532.04	113,493			50,650		106,226			(27,965)		18,232		0001
Purchased Call / S&P 500 INDEX / SP/IE17712	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/28/2026	1	4,514,000	6460.26	191,845			79,624		187,530			(47,404)		14,469		0001
Purchased Call / S&P 500 INDEX / SP/IE17713	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/14/2025	07/10/2026	1	1,042,936	6260	51,579			14,367		57,120			(12,859)		2,743		0001
Purchased Call / S&P 500 INDEX / SP/IE17714	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/27/2025	08/27/2026	1	3,861,000	6481.4	50,579			20,622		49,051			(12,472)		12,334		0001
Purchased Call / S&P 500 INDEX / SP/IE17715	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/12/2025	09/11/2026	1	2,859,000	6584.29	46,300			20,963		42,051			(11,448)		9,579		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP00058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Société Générale SA	07/31/2025	07/31/2026	1	2,571,000	6339.39	110,286			36,969		115,974			(27,196)		7,432		0001
Purchased Call / S&P 500 INDEX / SP00139H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	08/13/2025	08/13/2026	1	3,135,000	6466.58	111,293			41,083		108,178			(27,442)		9,533		0001
Purchased Call / S&P 500 INDEX / SP0135B7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	09/19/2025	09/18/2026	1	2,493,000	6864.36	69,056			32,610		58,165			(17,074)		8,532		0001
Purchased Call / S&P 500 INDEX / SP00135A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	08/20/2025	08/19/2026	1	2,679,953	6411	104,345			40,355		106,178			(25,800)		8,328		0001
Purchased Call / S&P 500 INDEX / SP09155BZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SUNTRUST BANKS INC	09/29/2025	09/25/2026	1	1,803,089	6605	74,646			36,803		82,216			(18,610)		6,236		0001
Purchased Call / S&P 500 INDEX / SP00179S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	07/01/2025	07/01/2026	1	2,488,000	6198.01	55,204			13,846		63,434			(13,619)		6,245		0001
Purchased Call / S&P 500 INDEX / SP0133SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	09/16/2025	09/16/2026	1	2,254,000	6606.76	94,321			25,140		47,971			(13,394)		7,669		0001
Purchased Call / S&P 500 INDEX / SP01379H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	09/29/2025	09/29/2026	1	4,029,004	6661.21	41,096			20,491		35,786			(10,133)		14,225		0001
Purchased Call / S&P 500 INDEX / SP09139Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	09/19/2025	08/19/2026	1	6,006,000	6411.37	153,153			59,067		154,832			(37,764)		18,665		0001
Purchased Call / S&P 500 INDEX / SP00179SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	07/09/2025	07/08/2026	1	3,804,576	6226	145,873			39,491		164,680			(36,068)		9,386		0001
Purchased Call / S&P 500 INDEX / SP0131S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	09/02/2025	09/02/2026	1	2,958,000	6415.54	68,626			29,114		69,008			(16,921)		9,638		0001
Purchased Call / S&P 500 INDEX / SP0E1798B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	08/29/2025	08/31/2026	1	3,242,000	6460.26	147,511			61,938		144,049			(36,174)		10,495		0001
Purchased Call / S&P 500 INDEX / SP0915B3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SUNTRUST BANKS INC	09/11/2025	09/11/2026	1	8,026,000	6387.47	375,014			189,328		319,999			(92,469)		27,303		0001
Purchased Call / S&P 500 INDEX / SP0915F51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SUNTRUST BANKS INC	09/12/2025	09/11/2026	1	13,557,000	6584.29	618,655			280,113		830,924			(152,964)		45,470		0001
Purchased Call / S&P 500 INDEX / SP0130S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	08/27/2025	08/27/2026	1	2,475,648	6481.4	40,106			16,352		38,921			(9,889)		7,909		0001
Purchased Call / S&P 500 INDEX / SP00139SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	08/11/2025	08/11/2026	1	1,585,447	6373.45	15,316			5,570		15,804			(3,777)		4,815		0001
Purchased Call / S&P 500 INDEX / SP0E1798H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	09/02/2025	09/02/2026	1	2,955,000	6415.54	134,748			57,166		135,608			(33,226)		9,628		0001
Purchased Call / S&P 500 INDEX / SP091535B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SUNTRUST BANKS INC	09/13/2025	09/12/2026	1	4,592,935	6446	196,755			72,288		185,104			(48,648)		13,884		0001
Purchased Call / S&P 500 INDEX / SP091535D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SUNTRUST BANKS INC	08/14/2025	08/14/2026	1	2,945,000	6468.54	128,108			47,907		119,451			(31,588)		8,988		0001
Purchased Call / S&P 500 INDEX / SP0E1749F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	09/03/2025	09/02/2026	1	5,488,118	6416	237,286			100,945		237,781			(58,670)		17,914		0001
Purchased Call / S&P 500 INDEX / SP0E170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	07/17/2025	07/16/2026	1	2,680,864	6284	98,975			29,143		106,809			(24,472)		7,258		0001
Purchased Call / S&P 500 INDEX / SP00137S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	07/25/2025	07/24/2026	1	4,671,000	6388.64	126,117			39,937		123,078			(31,183)		13,109		0001
Purchased Call / S&P 500 INDEX / SP0050S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Société Générale SA	08/08/2025	08/05/2026	1	1,280,029	6299	75,009			26,400		76,821			(18,649)		3,775		0001
Purchased Call / S&P 500 INDEX / SP0133SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	09/22/2025	09/22/2026	1	4,965,000	6693.75	125,124			59,977		103,460			(30,852)		17,259		0001
Purchased Call / S&P 500 INDEX / SP000036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Illizhuo Markets Amer cas LLC	09/22/2025	04/22/2026	1	3,320,000	6750	178,570			17,857		18,868			(75,808)		4,075		0001
Purchased Call / S&P 500 INDEX / SP0135SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	09/19/2025	09/21/2026	1	3,230,000	6664.36	74,613			35,559		63,421			(18,297)		11,151		0001
Purchased Call / S&P 500 INDEX / SP0179B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	07/11/2025	07/10/2026	1	4,635,000	6259.75	154,809			43,003		173,446			(38,277)		12,191		0001
Purchased Call / S&P 500 INDEX / SP0134S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	09/17/2025	09/17/2026	1	5,276,000	6600.35	182,955			61,899		118,201			(32,783)		18,003		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP'000569	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	09/24/2025	09/24/2026	1	2,332,000	6837.97	94,679			45,905		80,690			(23,346)		8,120		0001
Purchased Call / S&P 500 INDEX / SP'013063	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	08/27/2025	08/27/2026	1	2,625,773	6481.4	26,280			10,715		25,422			(6,480)		9,027		0001
Purchased Call / S&P 500 INDEX / SP'017990	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	08/29/2025	08/27/2026	1	1,249,276	6481	66,365			27,436		63,613			(16,464)		3,991		0001
Purchased Call / S&P 500 INDEX / SP'017332	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/16/2025	09/16/2026	1	1,997,000	6606.76	111,433			51,572		92,295			(27,477)		6,794		0001
Purchased Call / S&P 500 INDEX / SP'015352	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	08/12/2025	08/07/2026	1	1,546,247	6389	67,015			23,961		64,418			(16,754)		4,596		0001
Purchased Call / S&P 500 INDEX / SP'017094	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/02/2025	07/01/2026	1	2,967,608	6198	157,281			39,870		181,176			(38,881)		7,449		0001
Purchased Call / S&P 500 INDEX / SP'017891	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/09/2025	09/09/2026	1	8,715,000	6512.61	401,762			178,192		376,802			(99,064)		29,030		0001
Purchased Call / S&P 500 INDEX / SP'017398	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/25/2025	07/24/2026	1	6,764,000	6388.64	373,373			118,235		372,108			(92,317)		18,983		0001
Purchased Call / S&P 500 INDEX / SP'017398	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/09/2025	09/09/2026	1	4,307,000	6512.61	177,448			78,703		167,443			(43,754)		14,347		0001
Purchased Call / S&P 500 INDEX / SP'017297	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/14/2025	07/10/2026	1	2,303,588	6260	87,253			24,304		96,415			(21,753)		6,059		0001
Purchased Call / S&P 500 INDEX / SP'017457	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/09/2025	07/09/2026	1	8,360,000	6263.26	361,988			98,724		407,165			(89,257)		21,879		0001
Purchased Call / S&P 500 INDEX / SP'017456	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/03/2025	09/02/2026	1	548,491	6416	27,974			11,900		27,986			(6,917)		1,787		0001
Purchased Call / S&P 500 INDEX / SP'017339	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/15/2025	09/11/2026	1	2,093,912	6585	71,728			32,567		63,324			(17,882)		7,018		0001
Purchased Call / S&P 500 INDEX / SP'013334	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	09/12/2025	09/11/2026	1	2,206,000	6584.29	60,665			27,468		54,419			(15,000)		7,394		0001
Purchased Call / S&P 500 INDEX / SP'017367	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	08/29/2025	08/28/2026	1	685,537	6502	33,329			13,833		32,104			(8,241)		2,197		0001
Purchased Call / S&P 500 INDEX / SP'005197	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	08/01/2025	07/31/2026	1	4,773,000	6238.01	271,584			91,282		309,443			(67,150)		13,797		0001
Purchased Call / S&P 500 INDEX / SP'005339	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	08/05/2025	08/05/2026	1	5,975,000	6298.19	154,155			53,508		166,212			(38,011)		17,622		0001
Purchased Call / S&P 500 INDEX / SP'013192	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	08/29/2025	09/01/2026	1	2,704,000	6460.26	43,805			18,463		43,067			(10,713)		8,782		0001
Purchased Call / S&P 500 INDEX / SP'017098	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/17/2025	07/17/2026	1	8,920,000	6297.36	423,700			125,584		459,524			(104,474)		24,281		0001
Purchased Call / S&P 500 INDEX / SP'017292	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/23/2025	07/23/2026	1	2,206,000	6559.91	82,725			25,752		86,416			(20,398)		6,164		0001
Purchased Call / S&P 500 INDEX / SP'013190	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	09/04/2025	09/04/2026	1	4,295,000	6502.08	108,664			46,957		103,250			(26,794)		14,084		0001
Purchased Call / S&P 500 INDEX / SP'005197	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	08/01/2025	08/03/2026	1	2,195,000	6238.01	95,263			32,542		107,544			(23,361)		6,423		0001
Purchased Call / S&P 500 INDEX / SP'013236	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	08/20/2025	08/20/2026	1	3,783,000	6395.78	176,288			68,475		178,976			(43,468)		11,798		0001
Purchased Call / S&P 500 INDEX / SP'005198	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	08/01/2025	07/31/2026	1	3,181,000	6238.01	120,242			40,415		135,495			(29,730)		9,195		0001
Purchased Call / S&P 500 INDEX / SP'013559	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	09/19/2025	09/21/2026	1	1,774,428	6684.36	15,970			7,611		13,711			(3,916)		6,126		0001
Purchased Call / S&P 500 INDEX / SP'017330	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/09/2025	07/09/2026	1	2,472,000	6263.26	148,073			40,383		164,690			(36,511)		6,470		0001
Purchased Call / S&P 500 INDEX / SP'013558	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	09/19/2025	09/17/2026	1	1,573,147	6600	88,887			41,849		70,306			(22,041)		5,568		0001
Purchased Call / S&P 500 INDEX / SP'017330	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	08/12/2025	08/12/2026	1	4,468,000	6445.76	165,763			60,734		163,988			(40,873)		13,536		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX17680	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2025	08/17/2026	1	4,803,000	6449.8	211,278			80,320		206,224			(51,812)		14,203		0001
Purchased Call/S&P 500 INDEX/SPX01303X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	08/31/2026	1	7,188,996	6460.26	94,176			39,543		92,490			(23,095)		23,272		0001
Purchased Call/S&P 500 INDEX/SPX12196	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/14/2025	08/13/2026	1	2,353,835	6467	81,572			30,363		79,134			(20,169)		7,158		0001
Purchased Call/S&P 500 INDEX/SPX01323L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/11/2025	09/10/2026	1	1,676,734	6532	58,172			26,177		52,270			(14,383)		5,609		0001
Purchased Call/S&P 500 INDEX/SPX17856	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/08/2026	1	1,969,000	6495.15	72,262			31,851		69,366			(17,818)		6,539		0001
Purchased Call/S&P 500 INDEX/SPX01303J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	08/28/2026	1	5,557,000	6460.26	133,924			55,594		131,029			(33,113)		17,812		0001
Purchased Call/S&P 500 INDEX/SPX1319Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/18/2025	09/18/2026	1	9,851,000	6631.96	427,533			201,332		353,308			(105,419)		33,713		0001
Purchased Call/S&P 500 INDEX/SPX0053H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/21/2025	08/21/2026	1	2,246,000	6570.17	55,476			21,822		57,288			(13,679)		7,029		0001
Purchased Call/S&P 500 INDEX/SPX17F52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/25/2025	09/24/2026	1	2,090,961	6638	88,711			33,592		60,720			(16,989)		7,280		0001
Purchased Call/S&P 500 INDEX/SPX1313Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/04/2025	07/31/2026	1	2,183,304	6238	77,322			26,061		82,608			(19,277)		6,311		0001
Purchased Call/S&P 500 INDEX/SPX0053H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/28/2025	07/28/2026	1	4,849,000	6389.77	218,503			71,029		221,650			(53,877)		13,273		0001
Purchased Call/S&P 500 INDEX/SPX1313F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/24/2025	07/24/2026	1	4,125,000	6363.35	119,070			37,601		124,309			(29,360)		13,261		0001
Purchased Call/S&P 500 INDEX/SPX17F5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/14/2025	08/14/2026	1	3,295,000	6468.54	43,165			16,142		42,351			(10,643)		10,057		0001
Purchased Call/S&P 500 INDEX/SPX01751	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2025	07/09/2026	1	783,316	6263	38,001			10,450		42,061			(9,396)		2,050		0001
Purchased Call/S&P 500 INDEX/SPX13134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/07/2026	1	4,923,000	6398.45	134,890			47,961		138,957			(33,352)		14,633		0001
Purchased Call/S&P 500 INDEX/SPX13193	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/14/2025	08/14/2026	1	2,491,000	6468.54	62,773			23,475		61,136			(15,478)		7,803		0001
Purchased Call/S&P 500 INDEX/SPX1313B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/24/2025	07/24/2026	1	1,168,217	6363.35	10,047			3,173		10,506			(2,477)		3,279		0001
Purchased Call/S&P 500 INDEX/SPX01355B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/19/2025	09/21/2026	1	3,055,000	6664.36	51,324			24,460		44,018			(12,586)		10,547		0001
Purchased Call/S&P 500 INDEX/SPX1313A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/13/2025	08/11/2026	1	1,982,143	6373	117,552			42,983		109,977			(29,145)		5,983		0001
Purchased Call/S&P 500 INDEX/SPX0053E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/31/2025	07/30/2026	1	1,953,177	6363	99,574			33,191		101,581			(24,620)		5,571		0001
Purchased Call/S&P 500 INDEX/SPX00532	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2025	07/21/2026	1	2,423,853	6306	132,605			40,661		142,393			(32,787)		6,713		0001
Purchased Call/S&P 500 INDEX/SPX17F5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2025	09/22/2026	1	4,576,525	6884	176,787			84,975		145,930			(43,711)		15,851		0001
Purchased Call/S&P 500 INDEX/SPX1313S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/25/2025	07/24/2026	1	2,825,000	6388.64	67,259			21,299		68,945			(16,630)		7,391		0001
Purchased Call/S&P 500 INDEX/SPX0053F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/28/2025	07/28/2026	1	1,918,000	6389.77	69,432			22,570		71,041			(17,120)		5,476		0001
Purchased Call/S&P 500 INDEX/SPX0053A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/31/2025	07/31/2026	1	3,875,000	6339.39	223,975			75,072		233,331			(55,227)		11,201		0001
Purchased Call/S&P 500 INDEX/SPX0173K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/08/2026	1	1,864,044	6226	100,854			27,303		114,185			(24,936)		4,854		0001
Purchased Call/S&P 500 INDEX/SPX01730	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/13/2026	1	3,085,000	6259.75	82,678			23,460		92,257			(20,275)		8,234		0001
Purchased Call/S&P 500 INDEX/SPX0175V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/07/2026	1	2,878,251	6230	150,663			40,371		172,770			(37,282)		7,457		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDEX/SP017XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/09/2026	1	3,166,000	6263.26	96,880		(23,888)	26,422		108,486				(23,888)		8,286	0001	
Purchased Call1/SP 500 INDEX/SP017XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2025	09/11/2026	1	7,840,000	6384.29	283,808		(70,172)	128,502		253,671				(70,172)		26,276	0001	
Purchased Call1/SP 500 INDEX/SP017XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/06/2026	1	1,630,680	6345	55,440		(13,708)	19,558		59,298				(13,708)		4,828	0001	
Purchased Call1/SP 500 INDEX/SP017XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2025	07/15/2026	1	4,489,000	6243.76	113,375		(27,955)	32,794		128,705				(27,955)		12,122	0001	
Purchased Call1/SP 500 INDEX/SP017XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/29/2025	07/29/2026	1	3,343,000	6370.86	126,031		(31,076)	41,316		130,029				(31,076)		9,584	0001	
Purchased Call1/SP 500 INDEX/SP017XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/22/2026	1	3,761,000	6693.75	110,573		(27,265)	53,002		91,580				(27,265)		13,021	0001	
Purchased Call1/SP 500 INDEX/SP017XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2025	09/22/2026	1	1,065,964	6684	51,520		(12,738)	24,764		40,844				(12,738)		3,690	0001	
Purchased Call1/SP 500 INDEX/SP017XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/15/2025	09/11/2026	1	8,645,501	6585	373,811		(93,194)	169,725		324,334				(93,194)		28,976	0001	
Purchased Call1/SP 500 INDEX/SP017XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2025	09/22/2026	1	3,105,900	6684	108,771		(26,894)	52,282		90,815				(26,894)		10,753	0001	
Purchased Call1/SP 500 INDEX/SP017XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/30/2026	1	4,988,000	6362.9	219,586		(54,144)	72,590		226,993				(54,144)		14,302	0001	
Purchased Call1/SP 500 INDEX/SP005796	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P40TD8PU41	09/26/2025	09/28/2026	1	9,820,000	6643.7	464,486		(113,907)	230,324		386,375				(113,907)		34,576	0001	
Purchased Call1/SP 500 INDEX/SP017S6R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/28/2026	1	10,128,888	6502	391,650		(96,837)	162,551		381,849				(96,837)		32,469	0001	
Purchased Call1/SP 500 INDEX/SP013551	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/19/2025	09/18/2026	1	11,016,020	6664.36	144,310		(35,681)	68,146		123,993				(35,681)		37,700	0001	
Purchased Call1/SP 500 INDEX/SP017S3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/15/2025	09/11/2026	1	2,541,609	6584	96,959		(24,173)	44,023		85,061				(24,173)		8,518	0001	
Purchased Call1/SP 500 INDEX/SP013336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/12/2025	09/11/2026	1	2,517,528	6584.29	50,099		(12,387)	22,684		45,268				(12,387)		8,438	0001	
Purchased Call1/SP 500 INDEX/SP013039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/28/2025	08/28/2026	1	1,366,417	6501.86	12,708		(3,133)	5,260		12,152				(3,133)		4,380	0001	
Purchased Call1/SP 500 INDEX/SP017AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/02/2025	08/28/2026	1	5,885,297	6460	240,577		(60,144)	100,128		244,810				(60,144)		18,864	0001	
Purchased Call1/SP 500 INDEX/SP015S5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNAMST BANKS INC	07/03/2025	07/01/2026	1	530,815	6198	27,768		(6,885)	7,058		30,077				(6,885)		1,332	0001	
Purchased Call1/SP 500 INDEX/SP005234	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P40TD8PU41	08/01/2025	07/31/2026	1	4,500,967	6339	175,491		(43,391)	58,984		203,591				(43,391)		13,011	0001	
Purchased Call1/SP 500 INDEX/SP01728A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/21/2026	1	2,238,488	6306	91,182		(22,607)	28,036		95,705				(22,607)		6,200	0001	
Purchased Call1/SP 500 INDEX/SP013751	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/29/2025	09/29/2026	1	4,623,000	6661.21	60,561		(14,933)	30,197		52,407				(14,933)		16,322	0001	
Purchased Call1/SP 500 INDEX/SP017S5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/13/2026	1	3,320,000	6259.75	155,376		(38,103)	44,087		175,253				(38,103)		8,861	0001	
Purchased Call1/SP 500 INDEX/SP017XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2025	07/09/2026	1	2,041,823	6263	82,370		(20,366)	22,652		91,148				(20,366)		5,344	0001	
Purchased Call1/SP 500 INDEX/SP005098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P40TD8PU41	08/08/2025	08/07/2026	1	8,231,000	6388.45	386,034		(95,448)	137,257		396,096				(95,448)		24,466	0001	
Purchased Call1/SP 500 INDEX/SP017S1L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	07/01/2026	1	2,789,000	6188.01	81,997		(20,218)	20,556		94,625				(20,218)		7,001	0001	
Purchased Call1/SP 500 INDEX/SP017S5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/24/2025	09/24/2026	1	3,850,917	6687.97	96,638		(23,833)	46,864		84,970				(23,833)		13,408	0001	
Purchased Call1/SP 500 INDEX/SP017AS1I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/04/2025	09/03/2026	1	4,171,106	6448	239,208		(59,145)	102,992		225,342				(59,145)		13,634	0001	
Purchased Call1/SP 500 INDEX/SP017282	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/26/2025	08/26/2026	1	5,364,316	6465.94	119,624		(29,496)	48,443		117,248				(29,496)		17,079	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP&E17F55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2025	09/25/2026	1	6,180,000	8643.7	146,466			72,012		128,402			(36,214)		21,579		0001
Purchased Call1/S&P 500 INDEX/SP&E17F55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/04/2025	09/04/2026	1	4,353,000	6502.08	200,238			86,529		188,807			(49,374)		14,275		0001
Purchased Call1/S&P 500 INDEX/SP&E17F56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	09/01/2026	1	6,769,000	6460.26	163,133			68,759		160,229			(39,897)		21,984		0001
Purchased Call1/S&P 500 INDEX/SP&E17F57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2025	09/22/2026	1	9,555,125	6884	389,250			187,098		316,617			(96,243)		32,908		0001
Purchased Call1/S&P 500 INDEX/SP&E17F58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/08/2025	07/08/2026	1	2,287,000	6225.52	130,816			35,317		151,433			(32,256)		5,955		0001
Purchased Call1/S&P 500 INDEX/SP&E17F59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	07/16/2025	07/16/2026	1	3,761,000	6263.7	213,249			62,271		237,001			(52,582)		10,182		0001
Purchased Call1/S&P 500 INDEX/SP&E17F60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/18/2025	08/14/2026	1	3,450,643	6450	115,437			43,409		113,355			(28,779)		10,532		0001
Purchased Call1/S&P 500 INDEX/SP&E17F61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/05/2025	09/04/2026	1	9,584,000	6481.5	438,947			190,210		424,212			(108,531)		31,428		0001
Purchased Call1/S&P 500 INDEX/SP&E17F62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	6,576,000	6466.91	286,714			113,093		277,573			(70,891)		20,580		0001
Purchased Call1/S&P 500 INDEX/SP&E17F63	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2025	09/25/2026	1	5,634,405	6439	192,570			77,666		188,893			(47,613)		17,978		0001
Purchased Call1/S&P 500 INDEX/SP&E17F64	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2025	09/17/2026	1	2,659,941	6600	91,598			43,000		79,667			(22,648)		9,077		0001
Purchased Call1/S&P 500 INDEX/SP&E17F65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/30/2026	1	3,787,000	6362.9	157,539			52,079		162,822			(38,845)		10,902		0001
Purchased Call1/S&P 500 INDEX/SP&E17F66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/25/2025	08/25/2026	1	2,943,000	6439.32	62,324			25,067		62,073			(15,368)		7,435		0001
Purchased Call1/S&P 500 INDEX/SP&E17F67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2025	09/03/2026	1	2,475,703	6448.26	51,742			22,094		50,965			(12,758)		8,093		0001
Purchased Call1/S&P 500 INDEX/SP&E17F68	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2025	07/02/2026	1	2,069,000	6227.42	125,175			31,989		143,084			(30,865)		5,222		0001
Purchased Call1/S&P 500 INDEX/SP&E17F69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/23/2026	1	422,395	6359	20,884			6,555		21,374			(5,164)		1,180		0001
Purchased Call1/S&P 500 INDEX/SP&E17F70	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/11/2026	1	2,371,919	6387.47	40,797			18,421		37,087			(10,060)		7,950		0001
Purchased Call1/S&P 500 INDEX/SP&E17F71	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/13/2026	1	3,720,000	6259.75	178,188			50,560		201,010			(43,697)		9,928		0001
Purchased Call1/S&P 500 INDEX/SP&E17F72	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2025	09/23/2026	1	9,942,000	6656.92	428,929			205,820		350,568			(105,270)		32,435		0001
Purchased Call1/S&P 500 INDEX/SP&E17F73	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/07/2026	1	6,447,780	6340	283,458			100,785		291,299			(70,066)		19,166		0001
Purchased Call1/S&P 500 INDEX/SP&E17F74	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2025	09/14/2026	1	3,321,000	6584.29	98,809			45,185		89,744			(24,231)		13,261		0001
Purchased Call1/S&P 500 INDEX/SP&E17F75	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/31/2025	07/31/2026	1	3,473,000	6339.39	153,159			51,336		161,041			(37,765)		10,039		0001
Purchased Call1/S&P 500 INDEX/SP&E17F76	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/28/2025	07/28/2026	1	2,389,000	6389.77	107,027			34,791		108,728			(26,390)		6,820		0001
Purchased Call1/S&P 500 INDEX/SP&E17F77	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/13/2026	1	3,371,000	6259.75	172,258			48,878		194,197			(42,243)		8,997		0001
Purchased Call1/S&P 500 INDEX/SP&E17F78	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/11/2025	08/11/2026	1	2,596,000	6373.45	110,155			40,056		114,456			(27,162)		7,941		0001
Purchased Call1/S&P 500 INDEX/SP&E17F79	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/21/2026	1	6,286,683	6306	282,440			77,406		272,579			(62,417)		17,412		0001
Purchased Call1/S&P 500 INDEX/SP&E17F80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2025	09/25/2026	1	5,230,000	6643.7	171,021			84,085		147,753			(42,295)		18,261		0001
Purchased Call1/S&P 500 INDEX/SP&E17F81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2025	09/16/2026	1	1,836,679	6607	62,767			29,373		54,444			(15,562)		6,249		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500 INDEX / SP&E176H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/21/2025	.07/17/2026	1	2,304,634	6297	78,459	.....	.....	23,385	.....	84,267	.....	.....	.....(19,561)	.....	.....6,268	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&V176H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUMITRUST BANKS INC	.07/08/2025	.07/08/2026	1	11,073,000	6225.52	480,568	.....	.....	129,740	.....	542,367	.....	.....	.....(118,496)	.....	.....28,834	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&V1533	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/07/2025	.07/07/2026	1	2,598,000	6229.98	132,472	.....	.....	35,399	.....	152,186	.....	.....	.....(32,664)	.....	.....6,990	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&V176S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/17/2025	.07/16/2026	1	5,480,738	6284	226,065	.....	.....	66,564	.....	244,208	.....	.....	.....(55,895)	.....	.....14,837	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&E176J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P&R0T08PU41	.08/12/2025	.08/11/2026	1	3,830,443	6373	150,364	.....	.....	54,829	.....	149,316	.....	.....	.....(37,178)	.....	.....11,561	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&E175B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.08/11/2025	.08/11/2026	1	4,927,000	6373.45	124,160	.....	.....	45,149	.....	128,723	.....	.....	.....(30,615)	.....	.....14,871	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&V1553	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.09/19/2025	.09/18/2026	1	4,474,000	6664.36	79,190	.....	.....	37,395	.....	67,844	.....	.....	.....(19,580)	.....	.....15,311	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&V1737	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.09/30/2025	.09/30/2026	1	3,556,998	6688.46	46,597	.....	.....	23,363	.....	39,515	.....	.....	.....(11,490)	.....	.....12,593	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&E176T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.09/19/2025	.09/21/2026	1	3,136,000	6664.36	141,120	.....	.....	67,256	.....	114,646	.....	.....	.....(34,607)	.....	.....10,826	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&E176Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.08/22/2025	.08/21/2026	1	6,137,000	6466.91	227,069	.....	.....	89,566	.....	221,061	.....	.....	.....(56,143)	.....	.....19,206	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&E175B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.09/09/2025	.09/09/2026	1	2,619,000	6512.61	34,309	.....	.....	15,217	.....	32,774	.....	.....	.....(8,460)	.....	.....8,724	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&V200515C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P&R0T08PU41	.08/11/2025	.08/07/2026	1	218,637	6389	10,872	.....	.....	3,876	.....	11,187	.....	.....	.....(2,710)	.....	.....650	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&V2005F3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.07/16/2025	.07/16/2026	1	4,463,000	6263.7	261,532	.....	.....	76,370	.....	289,835	.....	.....	.....(64,487)	.....	.....12,082	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&E17753	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.08/22/2025	.08/21/2026	1	3,883,000	6466.91	195,703	.....	.....	77,194	.....	187,615	.....	.....	.....(48,388)	.....	.....12,152	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&E1780	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.08/25/2025	.08/21/2026	1	4,017,580	6467	217,929	.....	.....	86,200	.....	209,421	.....	.....	.....(54,331)	.....	.....12,573	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&E178N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.08/28/2025	.08/28/2026	1	3,316,000	6501.86	185,808	.....	.....	76,904	.....	170,621	.....	.....	.....(45,816)	.....	.....10,655	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&V1778J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/01/2025	.06/30/2026	1	321,936	6205	15,535	.....	.....	3,862	.....	18,236	.....	.....	.....(3,841)	.....	.....804	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&V200K6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	.08/27/2025	.08/27/2026	1	3,592,000	6481.4	156,252	.....	.....	63,706	.....	150,383	.....	.....	.....(38,528)	.....	.....11,475	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&V200N9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	.09/05/2025	.09/04/2026	1	3,341,000	6481.5	192,776	.....	.....	83,536	.....	182,226	.....	.....	.....(47,664)	.....	.....10,956	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&E178V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.08/29/2025	.08/28/2026	1	4,354,000	6460.26	124,900	.....	.....	51,864	.....	122,722	.....	.....	.....(30,897)	.....	.....13,956	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&V176S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/07/2025	.07/07/2026	1	3,321,000	6229.98	83,357	.....	.....	22,274	.....	94,406	.....	.....	.....(20,554)	.....	.....8,604	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&V179F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/01/2025	.07/01/2026	1	4,273,000	6198.01	55,976	.....	.....	14,033	.....	63,591	.....	.....	.....(13,802)	.....	.....10,726	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&V2023A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P&R0T08PU41	.08/18/2025	.08/14/2026	1	6,286,555	6450	247,514	.....	.....	93,076	.....	242,358	.....	.....	.....(61,707)	.....	.....19,193	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&E17A8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.09/03/2025	.09/02/2026	1	4,202,179	6416	235,826	.....	.....	100,324	.....	234,864	.....	.....	.....(58,309)	.....	.....13,682	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&V1721	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/11/2025	.07/10/2026	1	1,659,147	6280	86,708	.....	.....	24,086	.....	97,145	.....	.....	.....(21,439)	.....	.....4,364	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&E1733	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.09/11/2025	.09/11/2026	1	2,868,000	6387.47	127,913	.....	.....	57,756	.....	112,302	.....	.....	.....(31,540)	.....	.....9,612	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&E173S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/29/2025	.07/29/2026	1	3,148,000	6370.86	188,250	.....	.....	61,713	.....	189,626	.....	.....	.....(46,418)	.....	.....9,025	.....	0001	.....
Purchased Call / S&P 500 INDEX / SP&V20033E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P&R0T08PU41	.09/02/2025	.08/28/2026	1	1,734,093	6495	67,391	.....	.....	28,048	.....	68,193	.....	.....	.....(16,848)	.....	.....5,558	.....	0001	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP001WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	07/01/2026	1	2,384,000	6198.01	61,241			15,352		70,321			(15,100)		6,486		0001
Purchased Call/S&P 500 INDEX/SP001T680	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/04/2026	1	6,241,405	6488	285,223			115,250		254,172			(66,122)		20,467		0001
Purchased Call/S&P 500 INDEX/SP001WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2025	07/02/2026	1	2,219,000	6227.42	80,106			20,472		91,520			(19,752)		5,600		0001
Purchased Call/S&P 500 INDEX/SP0005451	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P40TDBPU41	09/08/2025	09/08/2026	1	1,185,228	6495.15	72,289			31,867		66,818			(17,827)		3,996		0001
Purchased Call/S&P 500 INDEX/SP001T060	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/21/2026	1	2,289,699	6664.36	44,486			21,201		38,308			(10,909)		7,835		0001
Purchased Call/S&P 500 INDEX/SP001T78L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	24,656	6466.91	1,605			633		1,470			(397)		77		0001
Purchased Call/S&P 500 INDEX/SP001T066	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2025	07/17/2026	1	4,834,000	6297.36	156,555			46,996		171,124			(99,096)		13,147		0001
Purchased Call/S&P 500 INDEX/SP001T756	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/24/2026	1	2,446,362	6466.91	44,506			17,778		43,351			(10,914)		7,733		0001
Purchased Call/S&P 500 INDEX/SP001T162	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/20/2026	1	6,433,000	6296.79	312,001			94,546		338,569			(76,512)		17,738		0001
Purchased Call/S&P 500 INDEX/SP001T066	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2025	07/17/2026	1	2,059,000	6297.36	125,126			37,087		133,404			(30,853)		5,597		0001
Purchased Call/S&P 500 INDEX/SP001T656	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/29/2025	09/23/2026	1	2,165,000	6656.92	112,060			54,023		89,786			(27,631)		7,482		0001
Purchased Call/S&P 500 INDEX/SP001T26R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/29/2025	07/29/2026	1	4,608,000	6370.86	255,283			83,688		259,790			(62,947)		13,211		0001
Purchased Call/S&P 500 INDEX/SP001T06R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/17/2026	1	4,747,000	6296.79	214,030			63,632		232,399			(52,934)		12,911		0001
Purchased Call/S&P 500 INDEX/SP0003L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	21G119DL770XHC3ZE78	09/05/2025	09/04/2026	1	2,444,000	6491.5	54,257			23,511		53,020			(13,415)		8,014		0001
Purchased Call/S&P 500 INDEX/SP001T658	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/18/2026	1	168,914	6664	8,632			4,088		6,729			(2,152)		578		0001
Purchased Call/S&P 500 INDEX/SP001T062	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2025	09/18/2026	1	2,300,000	6631.96	70,840			33,360		61,684			(17,467)		7,871		0001
Purchased Call/S&P 500 INDEX/SP001T655	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/18/2026	1	2,539,121	6664	86,559			40,989		71,625			(21,580)		8,690		0001
Purchased Call/S&P 500 INDEX/SP001T680	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/28/2026	1	3,932,215	6500	129,355			53,688		126,510			(31,983)		12,604		0001
Purchased Call/S&P 500 INDEX/SP000H9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm.	08/04/2025	07/31/2026	1	2,283,112	6238	90,563			30,524		96,902			(22,578)		6,600		0001
Purchased Call/S&P 500 INDEX/SP0003S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P40TDBPU41	08/25/2025	08/25/2026	1	3,106,000	6439.32	50,317			20,238		50,021			(12,407)		9,956		0001
Purchased Call/S&P 500 INDEX/SP001T68C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/31/2026	1	3,682,000	6460.26	173,422			72,818		169,004			(42,529)		11,919		0001
Purchased Call/S&P 500 INDEX/SP001T06H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2025	07/15/2026	1	2,576,673	6244	107,789			31,526		116,446			(26,725)		6,948		0001
Purchased Call/S&P 500 INDEX/SP0003L0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm.	09/05/2025	09/04/2026	1	5,171,000	6481.5	186,673			80,882		181,780			(46,155)		16,957		0001
Purchased Call/S&P 500 INDEX/SP000519K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P40TDBPU41	08/14/2025	08/13/2026	1	5,666,335	6463	312,265			116,232		282,897			(77,208)		17,230		0001
Purchased Call/S&P 500 INDEX/SP001T688	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/08/2026	1	5,039,610	6495.15	234,342			103,291		223,240			(57,783)		16,735		0001
Purchased Call/S&P 500 INDEX/SP001T75R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/25/2025	08/25/2026	1	2,262,000	6439.32	126,672			50,948		124,023			(31,234)		7,178		0001
Purchased Call/S&P 500 INDEX/SP00051S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/11/2025	08/11/2026	1	2,366,000	6373.45	111,202			40,437		115,445			(27,420)		7,141		0001
Purchased Call/S&P 500 INDEX/SP0005067	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P40TDBPU41	08/08/2025	08/07/2026	1	4,635,000	6398.45	175,667			62,459		180,874			(43,434)		13,777		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP0009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/01/2025	08/03/2026	1	5,640,000	6288.01	141,000			48,165		158,451			(34,578)		16,303		0001
Purchased Call/SP 500 INDEX/SP0009SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/27/2025	08/25/2026	1	1,584,755	6439	63,931			25,856		62,032			(15,851)		4,965		0001
Purchased Call/SP 500 INDEX/SP0000D8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/03/2025	07/06/2026	1	3,518,000	6279.35	186,102			49,217		206,080			(45,514)		9,068		0001
Purchased Call/SP 500 INDEX/SP0E17BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/24/2025	09/24/2026	1	4,223,140	6837.97	91,220			44,228		80,523			(22,493)		14,704		0001
Purchased Call/SP 500 INDEX/SP0005469	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1B/P-4R0TD8PU41	09/09/2025	09/04/2026	1	2,386,119	6482	109,095			47,538		103,098			(27,274)		8,480		0001
Purchased Call/SP 500 INDEX/SP00051S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1B/P-4R0TD8PU41	08/12/2025	08/11/2026	1	507,021	6373	26,843			9,788		26,452			6,637		1,530		0001
Purchased Call/SP 500 INDEX/SP0017ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2025	07/15/2026	1	4,940,000	6243.76	110,162			31,865		122,695			(27,163)		13,311		0001
Purchased Call/SP 500 INDEX/SP0E17BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/21/2026	1	13,568,651	6306	578,673			177,438		624,973			(143,078)		37,364		0001
Purchased Call/SP 500 INDEX/SP0E17BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/11/2026	1	2,482,000	6587.47	64,780			29,250		58,530			(15,973)		8,319		0001
Purchased Call/SP 500 INDEX/SP0E17BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2025	07/16/2026	1	5,750,077	6264	262,200			74,268		272,528			(62,364)		15,566		0001
Purchased Call/SP 500 INDEX/SP0017MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/07/2026	1	5,307,943	6230	176,023			47,166		201,194			(43,522)		13,752		0001
Purchased Call/SP 500 INDEX/SP0E17D60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/17/2026	1	11,318,000	6296.79	466,860			147,678		539,654			(122,850)		30,783		0001
Purchased Call/SP 500 INDEX/SP0E17ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/22/2026	1	3,215,000	6693.75	187,756			89,999		137,351			(46,296)		11,131		0001
Purchased Call/SP 500 INDEX/SP0017BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	07/01/2026	1	3,515,000	6198.01	209,143			52,430		245,017			(51,569)		8,824		0001
Purchased Call/SP 500 INDEX/SP0005353	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1B/P-4R0TD8PU41	08/25/2025	08/25/2026	1	1,991,892	6439.32	42,626			17,145		42,334			(10,511)		6,320		0001
Purchased Call/SP 500 INDEX/SP00051S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1B/P-4R0TD8PU41	08/11/2025	08/11/2026	1	3,385,000	6373.45	188,762			88,641		195,082			(46,544)		10,267		0001
Purchased Call/SP 500 INDEX/SP0E17ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/05/2025	09/04/2026	1	3,472,111	6502	114,020			49,409		111,522			(28,192)		11,386		0001
Purchased Call/SP 500 INDEX/SP000E51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/08/2025	07/08/2026	1	2,750,142	6225.52	163,908			44,251		189,482			(40,416)		7,161		0001
Purchased Call/SP 500 INDEX/SP0005057	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1B/P-4R0TD8PU41	08/08/2025	08/10/2026	1	4,478,000	6389.45	256,142			92,437		255,396			(62,814)		13,465		0001
Purchased Call/SP 500 INDEX/SP0E17D6V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/18/2026	1	7,996,352	6632	345,492			163,149		287,054			(85,424)		27,236		0001
Purchased Call/SP 500 INDEX/SP0E17BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	72,228	6466.91	4,543			1,792		4,207			(1,123)		226		0001
Purchased Call/SP 500 INDEX/SP0E17BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/04/2026	1	4,667,282	6482	176,155			76,547		169,371			(43,917)		15,365		0001
Purchased Call/SP 500 INDEX/SP0E17ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2025	09/23/2026	1	3,799,000	6656.92	141,703			68,314		119,460			(34,940)		13,190		0001
Purchased Call/SP 500 INDEX/SP0005051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1B/P-4R0TD8PU41	08/08/2025	08/10/2026	1	4,523,000	6389.45	202,153			74,758		212,596			(50,801)		13,600		0001
Purchased Call/SP 500 INDEX/SP00051S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/15/2025	08/17/2026	1	6,542,449	6449.8	86,360			32,831		84,694			(21,178)		20,187		0001
Purchased Call/SP 500 INDEX/SP00051B8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/11/2025	08/07/2026	1	3,616,429	6389	152,656			54,429		157,661			(38,058)		10,750		0001
Purchased Call/SP 500 INDEX/SP000505J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1B/P-4R0TD8PU41	08/08/2025	08/10/2026	1	3,440,000	6389.45	164,432			39,340		168,502			(40,324)		10,344		0001
Purchased Call/SP 500 INDEX/SP0017BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2025	07/02/2026	1	4,732,000	6227.42	216,252			55,265		249,107			(53,323)		11,943		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP017SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	07/11/2025	07/10/2026	1	4,575,000	6259.75	219,047			80,846		246,960			(54,160)		12,028		0001
Purchased Call / S&P 500 INDEX / SP017Z90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	07/11/2025	07/10/2026	1	871,748	6280	41,573			11,548		46,666			(10,279)		2,293		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	07/03/2025	07/02/2026	1	7,393,000	6279.35	419,922			107,612		460,851			(103,827)		18,659		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Mizuho Markets	09/22/2025	05/09/2026	1	4,990,000	6800	259,800			42,543		39,838			(102,576)		8,034		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Canadian Imperial Bank of Comm.	09/01/2025	07/31/2026	1	4,089,000	6238.01	90,387			30,373		101,270			(22,343)		11,820		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	08/25/2025	08/25/2026	1	2,402,445	6439.32	24,024			9,663		23,611			(5,924)		7,623		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	08/20/2025	08/18/2026	1	2,663,499	6449	141,250			54,387		141,255			(35,021)		8,248		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	07/11/2025	07/10/2026	1	4,289,000	6259.75	213,877			59,410		240,797			(52,882)		11,228		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	07/21/2025	07/21/2026	1	4,515,000	6305.6	217,623			66,546		236,026			(53,660)		12,505		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	09/19/2025	09/18/2026	1	3,400,000	6664.36	131,580			62,135		108,725			(32,534)		11,636		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	08/11/2025	08/07/2026	1	4,970,992	6389	166,749			59,454		172,158			(41,572)		14,776		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	08/29/2025	08/31/2026	1	3,830,000	6460.26	162,775			68,348		159,198			(39,918)		12,398		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	08/08/2025	08/07/2026	1	293,249	6341	15,493			5,509		15,877			(3,831)		872		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	07/11/2025	07/10/2026	1	3,711,752	6280	146,180			40,600		163,863			(36,139)		9,763		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	07/18/2025	07/20/2026	1	2,752,000	6296.79	145,306			44,032		157,222			(35,634)		7,588		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	09/02/2025	08/28/2026	1	1,995,105	6497	98,661			41,063		98,821			(24,665)		6,395		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	07/18/2025	07/17/2026	1	6,498,000	6296.79	308,005			91,546		334,173			(76,155)		17,673		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of Comm.	09/05/2025	09/04/2026	1	5,033,000	6481.5	160,049			69,355		156,457			(39,573)		16,504		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of Comm.	09/24/2025	05/01/2026	1	1,865,000	6800	80,225			11,091		10,529			(32,969)		2,426		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	09/24/2025	09/24/2026	1	3,091,000	6637.97	40,492			19,633		35,893			(9,994)		10,762		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	07/11/2025	07/13/2026	1	2,950,000	6259.75	97,055			27,539		108,587			(23,801)		7,873		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	07/22/2025	07/21/2026	1	4,445,448	6306	150,835			46,250		162,546			(37,294)		12,313		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	08/12/2025	08/12/2026	1	3,006,572	6445.76	50,811			18,617		50,686			(12,529)		9,109		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	07/11/2025	07/10/2026	1	2,337,000	6259.75	126,432			35,120		142,202			(31,261)		6,147		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	07/15/2025	07/15/2026	1	3,653,424	6243.76	47,860			13,844		52,989			(11,801)		9,944		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	09/26/2025	09/24/2026	1	1,476,313	6650	52,345			25,662		44,630			(12,978)		5,140		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	07/18/2025	07/17/2026	1	3,861,000	6296.79	232,432			69,084		248,708			(57,470)		10,501		0001
Purchased Call / S&P 500 INDEX / SP017X91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	07/08/2025	07/07/2026	1	409,000	6230	19,974			5,352		22,902			(4,939)		1,060		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP017SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/07/2025	07/02/2026	1	285,528	6279	13,148			3,379		15,205			(3,287)		721		0001
Purchased Call / S&P 500 INDEX/SPW13P8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/03/2025	07/02/2026	1	3,601,000	6279.35	110,551			28,331		122,511			(27,334)		9,088		0001
Purchased Call / S&P 500 INDEX/SP017ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2025	07/15/2026	1	2,304,000	6243.76	67,968			19,660		76,106			(16,759)		6,208		0001
Purchased Call / S&P 500 INDEX/SPW1708A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2025	07/17/2026	1	2,674,000	6297.36	124,074			36,775		134,189			(30,583)		7,273		0001
Purchased Call / S&P 500 INDEX/SP017MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/07/2025	07/02/2026	1	3,171,072	6279	102,162			26,254		117,514			(25,540)		8,003		0001
Purchased Call / S&P 500 INDEX/SPW1706X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/20/2026	1	3,254,000	6296.79	74,842			22,679		80,722			(18,354)		8,972		0001
Purchased Call / S&P 500 INDEX/SPW421XN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/03/2025	07/02/2026	1	3,102,000	6279.35	184,569			47,299		200,743			(45,635)		7,829		0001
Purchased Call / S&P 500 INDEX/SP017X86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/09/2026	1	3,572,000	6283.26	123,591			33,707		138,694			(30,475)		9,348		0001
Purchased Call / S&P 500 INDEX/SPW001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm. Societe Generale SA	08/07/2025	08/07/2026	1	2,106,000	6340	118,778			42,115		126,118			(29,288)		6,260		0001
Purchased Call / S&P 500 INDEX/SPW057S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm.	09/28/2025	09/25/2026	1	305,677	6805	15,838			7,787		13,245			(3,916)		1,067		0001
Purchased Call / S&P 500 INDEX/SPW00XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm.	08/22/2025	08/21/2026	1	3,865,000	6466.91	163,452			64,473		168,701			(40,414)		12,065		0001
Purchased Call / S&P 500 INDEX/SPW13SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/28/2025	07/28/2026	1	2,066,000	6389.77	46,072			14,977		47,255			(11,360)		5,898		0001
Purchased Call / S&P 500 INDEX/SPW00S1W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm.	09/05/2025	09/04/2026	1	17,576,000	6481.5	843,074			365,332		814,011			(208,452)		58,948		0001
Purchased Call / S&P 500 INDEX/SPW1708U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/17/2026	1	4,842,000	6296.79	246,488			73,253		287,012			(60,937)		13,169		0001
Purchased Call / S&P 500 INDEX/SPW13SJJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	07/29/2025	07/29/2026	1	1,048,188	6370.86	9,748			3,196		10,082			(2,404)		3,005		0001
Purchased Call / S&P 500 INDEX/SPW057S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm.	09/26/2025	09/23/2026	1	5,364,000	6643.7	320,231			158,792		252,765			(78,531)		18,886		0001
Purchased Call / S&P 500 INDEX/SPW00E89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/10/2025	07/10/2026	1	3,587,000	6280.46	171,459			47,495		191,412			(42,277)		9,434		0001
Purchased Call / S&P 500 INDEX/SPW05098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/07/2026	1	6,086,000	6388.45	253,178			90,019		260,457			(62,569)		18,090		0001
Purchased Call / S&P 500 INDEX/SPW13S0U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/29/2025	07/29/2026	1	2,388,000	6370.86	57,312			18,788		59,163			(14,132)		6,875		0001
Purchased Call / S&P 500 INDEX/SPW05580	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	09/12/2025	09/11/2026	1	2,239,000	6584.29	134,340			60,826		111,836			(33,216)		7,504		0001
Purchased Call / S&P 500 INDEX/SPW052S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/05/2025	08/04/2026	1	2,133,190	6330	74,588			25,759		80,766			(18,445)		6,267		0001
Purchased Call / S&P 500 INDEX/SPW17481	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2025	08/06/2026	1	3,556,000	6345.06	197,388			69,048		208,794			(48,664)		10,529		0001
Purchased Call / S&P 500 INDEX/SPW421S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/18/2025	07/17/2026	1	4,253,000	6296.79	234,340			69,651		254,124			(57,941)		11,567		0001
Purchased Call / S&P 500 INDEX/SPW17061	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2025	07/15/2026	1	1,155,071	6244	56,329			16,339		62,647			(13,928)		3,112		0001
Purchased Call / S&P 500 INDEX/SPW17S1L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/21/2025	07/17/2026	1	2,989,240	6297	161,795			48,223		173,200			(40,337)		8,130		0001
Purchased Call / S&P 500 INDEX/SPW17ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/23/2026	1	2,279,000	6565.91	78,170			24,334		81,898			(19,275)		6,868		0001
Purchased Call / S&P 500 INDEX/SPW00G31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm. Societe Generale SA	07/22/2025	07/22/2026	1	9,878	6309.62	678			209		700			(167)		27		0001
Purchased Call / S&P 500 INDEX/SPW055S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	09/17/2025	09/16/2026	1	4,855,969	6607	185,764			86,211		162,802			(45,931)		16,321		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP/E1768C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/20/2025	08/18/2026	1	252,021	6449	12,236			4,711		12,323			(3,034)			780	0001	
Purchased Call/SP 500 INDEX/SP/E17689	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/25/2026	1	4,471,395	6605	196,608			96,665		168,096			(48,612)			15,613	0001	
Purchased Call/SP 500 INDEX/SP/00579F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/01/2025	07/31/2026	1	4,558,021	6339	180,661			54,000		186,428			(39,724)			13,176	0001	
Purchased Call/SP 500 INDEX/SP/00049N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/30/2025	09/30/2026	1	5,135,000	6888.46	240,318			120,490		190,580			(59,256)			18,180	0001	
Purchased Call/SP 500 INDEX/SP/00579N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/10/2025	09/09/2026	1	3,955,465	6513	165,482			73,598		154,515			(40,916)			12,843	0001	
Purchased Call/SP 500 INDEX/SP/00546U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/25/2026	1	10,802,000	6643.7	507,694			249,616		422,322			(125,529)			37,717	0001	
Purchased Call/SP 500 INDEX/SP/E1739H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/30/2026	1	2,989,000	6362.9	109,995			36,362		113,731			(27,122)			8,605	0001	
Purchased Call/SP 500 INDEX/SP/E1795F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	09/01/2026	1	2,899,000	6460.26	104,475			44,035		102,425			(25,551)			9,220	0001	
Purchased Call/SP 500 INDEX/SP/E17689	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/20/2025	08/20/2026	1	2,676,789	6395.78	43,889			17,052		44,271			(10,824)			8,348	0001	
Purchased Call/SP 500 INDEX/SP/E17580	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/12/2025	08/12/2026	1	4,157,000	6445.76	170,853			62,599		168,325			(42,128)			12,594	0001	
Purchased Call/SP 500 INDEX/SP/00546U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/10/2025	09/08/2026	1	3,890,595	6495	158,160			70,099		148,385			(39,213)			12,920	0001	
Purchased Call/SP 500 INDEX/SP/005694	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/23/2025	09/23/2026	1	3,714,000	6656.92	189,414			91,315		152,266			(46,705)			12,895	0001	
Purchased Call/SP 500 INDEX/SP/E17580	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/30/2025	09/30/2026	1	5,479,000	6688.46	195,052			97,795		160,873			(48,095)			19,398	0001	
Purchased Call/SP 500 INDEX/SP/000691	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	07/24/2025	07/24/2026	1	4,751,000	6363.35	165,810			52,361		173,608			(40,885)			13,334	0001	
Purchased Call/SP 500 INDEX/SP/00569B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/16/2025	09/15/2026	1	2,712,265	6615	101,988			47,049		88,185			(25,217)			9,200	0001	
Purchased Call/SP 500 INDEX/SP/00579L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/15/2025	08/17/2026	1	4,160,000	6449.8	105,248			40,012		103,580			(25,810)			12,836	0001	
Purchased Call/SP 500 INDEX/SP/00515Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/26/2025	08/21/2026	1	2,196,749	6467	91,079			36,126		88,771			(22,770)			6,881	0001	
Purchased Call/SP 500 INDEX/SP/E17689	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/06/2025	08/06/2026	1	2,081,000	6345.06	95,518			33,418		101,227			(23,552)			6,162	0001	
Purchased Call/SP 500 INDEX/SP/00069F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/27/2025	08/27/2026	1	2,760,000	6481.4	109,572			44,674		105,773			(27,018)			8,817	0001	
Purchased Call/SP 500 INDEX/SP/00569E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/24/2025	09/23/2026	1	2,889,103	6657	113,391			54,816		96,155			(28,036)			10,031	0001	
Purchased Call/SP 500 INDEX/SP/E1769H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	10,917,906	6466.91	144,116			56,846		140,404			(35,633)			34,169	0001	
Purchased Call/SP 500 INDEX/SP/M193N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/03/2025	07/02/2026	1	6,306,000	6279.35	148,822			38,138		164,980			(36,797)			15,915	0001	
Purchased Call/SP 500 INDEX/SP/00569B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/25/2026	1	3,917,000	6643.7	151,588			74,531		129,206			(37,481)			13,677	0001	
Purchased Call/SP 500 INDEX/SP/E1769H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	09/01/2026	1	3,092,000	6460.26	135,120			56,952		132,041			(33,046)			10,042	0001	
Purchased Call/SP 500 INDEX/SP/E17580	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/13/2025	08/12/2026	1	317,646	6446	16,138			5,929		15,482			(3,990)			962	0001	
Purchased Call/SP 500 INDEX/SP/000692	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	08/22/2025	08/24/2026	1	3,056,000	6466.91	70,288			28,076		68,712			(17,237)			9,664	0001	
Purchased Call/SP 500 INDEX/SP/00623L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2025	08/21/2026	1	3,059,000	6466.91	178,952			70,586		167,909			(44,246)			9,573	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP005290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Generale SA	08/06/2025	07/31/2026	1	1,615,645	6238	97,239			32,958		102,877			(24,377)		4,670		0001
Purchased Call/S&P 500 INDEX/SP005290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2025	08/26/2026	1	1,622,951	6466	70,059			28,767		66,172			(17,370)		5,167		0001
Purchased Call/S&P 500 INDEX/SP005290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/22/2025	08/21/2026	1	8,778,927	6466.91	190,503			75,143		187,288			(47,102)		27,475		0001
Purchased Call/S&P 500 INDEX/SP00568X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Generale SA	09/26/2025	09/25/2026	1	4,705,000	6643.7	242,308			119,135		196,149			(59,911)		16,428		0001
Purchased Call/S&P 500 INDEX/SP0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB IB/P40TD8PU41	08/15/2025	08/14/2026	1	2,279,000	6449.8	72,472			27,177		71,202			(17,919)		6,556		0001
Purchased Call/S&P 500 INDEX/SP0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2025	08/07/2026	1	4,265,000	6388.45	234,575			83,404		238,789			(57,989)		12,678		0001
Purchased Call/S&P 500 INDEX/SP0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/25/2025	08/25/2026	1	2,549,000	6438.32	111,136			44,689		110,313			(27,403)		8,088		0001
Purchased Call/S&P 500 INDEX/SP0055SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB IB/P40TD8PU41	09/17/2025	09/15/2026	1	1,043,765	6615	51,470			23,810		43,598			(12,761)		3,541		0001
Purchased Call/S&P 500 INDEX/SP0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/21/2025	08/21/2026	1	3,565,000	6370.17	208,909			82,175		215,355			(51,512)		11,157		0001
Purchased Call/S&P 500 INDEX/SP00529H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Generale SA	08/06/2025	08/05/2026	1	229,780	6239	12,532			4,362		13,253			(3,099)		678		0001
Purchased Call/S&P 500 INDEX/SP0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	5,653,224	6466.91	271,920			107,257		261,620			(67,203)		17,892		0001
Purchased Call/S&P 500 INDEX/SP0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/08/2026	1	2,639,000	6495.15	78,642			34,663		75,573			(19,391)		8,763		0001
Purchased Call/S&P 500 INDEX/SP0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/10/2026	1	3,514,000	6258.75	196,784			54,662		220,953			(48,655)		9,242		0001
Purchased Call/S&P 500 INDEX/SP0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/21/2025	07/17/2026	1	3,425,528	6297	137,262			40,911		147,584			(34,220)		9,517		0001
Purchased Call/S&P 500 INDEX/SP00529H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Generale SA	08/05/2025	08/04/2026	1	4,823,414	6330	159,578			55,103		172,546			(39,456)		14,170		0001
Purchased Call/S&P 500 INDEX/SP00568J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Generale SA	09/26/2025	09/25/2026	1	3,867,000	6643.7	173,242			85,177		144,970			(42,834)		13,502		0001
Purchased Call/S&P 500 INDEX/SP0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2025	08/06/2026	1	3,730,000	6345.06	217,086			75,950		228,925			(53,528)		11,044		0001
Purchased Call/S&P 500 INDEX/SP0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Generale SA	08/08/2025	08/07/2026	1	6,504,000	6388.45	282,924			100,595		230,820			(69,954)		19,333		0001
Purchased Call/S&P 500 INDEX/SP0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/05/2026	1	1,739,576	6299	71,023			24,927		75,984			(17,609)		5,128		0001
Purchased Call/S&P 500 INDEX/SP0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/07/2026	1	5,489,000	6340	231,508			82,086		245,558			(57,084)		16,346		0001
Purchased Call/S&P 500 INDEX/SP0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/30/2026	1	4,476,000	6362.9	260,056			85,969		264,473			(64,123)		12,885		0001
Purchased Call/S&P 500 INDEX/SP0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/30/2026	1	5,754,000	6362.9	325,676			107,662		332,455			(80,304)		16,565		0001
Purchased Call/S&P 500 INDEX/SP005550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Generale SA	09/17/2025	09/15/2026	1	2,447,654	6615	133,100			61,573		110,507			(33,000)		8,303		0001
Purchased Call/S&P 500 INDEX/SP00509H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Generale SA	08/08/2025	08/07/2026	1	2,256,000	6388.45	126,336			44,919		128,073			(31,237)		6,706		0001
Purchased Call/S&P 500 INDEX/SP0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/30/2025	07/30/2026	1	2,302,000	6362.9	30,386			10,045		31,422			(7,483)		6,627		0001
Purchased Call/S&P 500 INDEX/SP0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/06/2026	1	1,706,821	6345	92,837			32,751		96,747			(22,954)		5,054		0001
Purchased Call/S&P 500 INDEX/SP0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/25/2025	08/21/2026	1	3,175,253	6467	118,017			46,681		115,860			(29,422)		9,337		0001
Purchased Call/S&P 500 INDEX/SP00509F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB IB/P40TD8PU41	08/08/2025	08/10/2026	1	2,716,000	6388.45	77,678			28,032		79,800			(19,049)		8,167		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP/ET/7457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/31/2025	07/31/2026	1	2,392,000	6339.39	84,345			21,567		87,416			(15,866)		6,915		0001
Purchased Call/S&P 500 INDEX/SP/ET/7457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/05/2025	09/04/2026	1	2,841,000	6481.5	160,801			69,680		152,610			(39,758)		9,316		0001
Purchased Call/S&P 500 INDEX/SP/00032	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/07/2026	1	2,045,000	6398.45	104,909			37,301		107,285			(25,939)		6,079		0001
Purchased Call/S&P 500 INDEX/SP/00030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/20/2025	08/20/2026	1	4,396,000	6395.78	124,881			48,507		126,973			(30,793)		15,394		0001
Purchased Call/S&P 500 INDEX/SP/M13232	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/21/2025	08/20/2026	1	7,854,018	6396	330,921			123,611		341,719			(81,821)		24,494		0001
Purchased Call/S&P 500 INDEX/SP/ET/7685	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/11/2025	08/07/2026	1	2,616,458	6389	142,179			50,693		145,540			(35,446)		7,783		0001
Purchased Call/S&P 500 INDEX/SP/000130	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/20/2025	08/20/2026	1	4,563,000	6395.78	252,790			99,191		255,619			(62,332)		14,230		0001
Purchased Call/S&P 500 INDEX/SP/ET/7684	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2025	09/03/2026	1	5,023,000	6448.26	207,828			88,742		204,936			(51,245)		16,409		0001
Purchased Call/S&P 500 INDEX/SP/ET/7486	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/05/2025	08/05/2026	1	2,521,748	6299.19	40,096			13,918		43,145			(9,887)		7,438		0001
Purchased Call/S&P 500 INDEX/SP/M13954	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/08/2025	07/08/2026	1	2,596,000	6225.52	64,900			17,521		74,040			(16,003)		6,780		0001
Purchased Call/S&P 500 INDEX/SP/00033	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/18/2025	08/18/2026	1	3,120,340	6448.15	31,203			11,948		30,634			(7,694)		9,662		0001
Purchased Call/S&P 500 INDEX/SP/M1319N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/04/2025	09/04/2026	1	2,269,978	6502.08	29,737			12,850		28,477			(7,332)		7,444		0001
Purchased Call/S&P 500 INDEX/SP/013150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	09/01/2026	1	2,187,000	6460.26	100,602			42,403		98,146			(24,604)		7,103		0001
Purchased Call/S&P 500 INDEX/SP/ET/7593	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/05/2025	09/04/2026	1	3,814,000	6491.5	59,498			25,783		57,668			(14,711)		12,507		0001
Purchased Call/S&P 500 INDEX/SP/M13264	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/07/2025	07/07/2026	1	5,722,000	6229.98	74,386			19,877		84,112			(18,342)		14,825		0001
Purchased Call/S&P 500 INDEX/SP/0009F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/08/2025	09/08/2026	1	830,189	6495.15	49,147			21,663		45,902			(12,118)		2,757		0001
Purchased Call/S&P 500 INDEX/SP/013034	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/28/2025	08/28/2026	1	3,563,000	6501.86	47,032			19,466		44,728			(11,597)		11,420		0001
Purchased Call/S&P 500 INDEX/SP/ET/7480	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2025	08/06/2026	1	2,703,601	6345.06	57,857			20,242		60,780			(14,266)		8,005		0001
Purchased Call/S&P 500 INDEX/SP/ET/7261	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/13/2025	08/13/2026	1	2,493,000	6466.58	32,737			12,085		32,142			(8,072)		7,599		0001
Purchased Call/S&P 500 INDEX/SP/00055C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/16/2025	09/15/2026	1	2,736,726	6615	109,797			50,652		94,418			(27,148)		9,290		0001
Purchased Call/S&P 500 INDEX/SP/ET/775H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	3,387,174	6370	202,683			79,947		195,468			(50,114)		10,601		0001
Purchased Call/S&P 500 INDEX/SP/ET/7860	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/26/2025	08/25/2026	1	12,221,829	6439	528,859			213,297		516,971			(130,762)		38,781		0001
Purchased Call/S&P 500 INDEX/SP/00055T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/17/2025	09/16/2026	1	3,461,942	6607	147,076			88,256		127,750			(36,365)		11,778		0001
Purchased Call/S&P 500 INDEX/SP/M13938	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/11/2025	07/13/2026	1	2,134,000	6259.75	33,077			9,385		36,814			(8,112)		5,696		0001
Purchased Call/S&P 500 INDEX/SP/01319I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/05/2025	09/04/2026	1	6,324,948	6481.5	62,617			27,134		60,799			(15,482)		20,741		0001
Purchased Call/S&P 500 INDEX/SP/ET/7285	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/23/2026	1	3,412,000	6569.91	164,117			51,089		170,501			(40,467)		9,534		0001
Purchased Call/S&P 500 INDEX/SP/00050C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/07/2026	1	3,206,581	6398.45	153,916			54,726		157,771			(38,056)		9,331		0001
Purchased Call/S&P 500 INDEX/SP/000F5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/22/2025	07/22/2026	1	14,271,000	6309.62	657,893			202,986		711,923			(162,220)		39,702		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/10/2025	09/10/2026	1	7,299,000	6532.04	189,935			82,087		173,192	(45,354)				24,388		0001
Purchased Call1/S&P 500 INDEX/SPX10328M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/22/2025	08/21/2026	1	3,962,246	6370	147,881			58,331		144,562	(36,564)				12,400		0001
Purchased Call1/S&P 500 INDEX/SPX01328K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/11/2025	09/11/2026	1	1,620,252	6587.47	14,096			6,365		12,712	(3,476)				5,430		0001
Purchased Call1/S&P 500 INDEX/SPX01363S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/25/2025	09/25/2026	1	3,172,000	6804.72	79,617			39,037		71,222	(19,632)				11,076		0001
Purchased Call1/S&P 500 INDEX/SPX17350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/24/2026	1	3,042,000	6988.64	125,635			39,784		127,898	(31,064)				8,538		0001
Purchased Call1/SPX01309M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	08/31/2026	1	2,179,374	6460.26	21,794			9,151		21,218	(5,345)				7,055		0001
Purchased Call1/SPX013151	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	09/01/2026	1	3,155,983	6460.26	41,343			17,426		40,594	(10,111)				10,250		0001
Purchased Call1/SPX1919SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/19/2025	08/19/2026	1	3,434,000	6411.37	78,609			30,329		79,415	(19,390)				10,672		0001
Purchased Call1/SPX00648F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	08/01/2025	07/31/2026	1	2,024,000	6298.01	55,255			18,572		62,215	(13,662)				5,851		0001
Purchased Call1/SPX 500 INDEX/SPX1729M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/23/2026	1	2,321,002	6359	79,023			24,804		81,528	(19,539)				6,486		0001
Purchased Call1/SPX19369	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/11/2025	07/13/2026	1	3,475,246	6259.75	73,675			20,905		82,422	(18,067)				9,275		0001
Purchased Call1/SPX005468	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/09/2025	09/09/2026	1	3,191,000	6512.61	177,101			78,549		162,773	(43,669)				10,629		0001
Purchased Call1/SPX 500 INDEX/SPX1749B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2025	08/31/2026	1	6,079,105	6460	253,195			106,905		253,430	(62,949)				19,679		0001
Purchased Call1/SPX00694	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/05/2025	09/03/2026	1	2,527,718	6448	140,822			60,801		136,884	(34,915)				8,263		0001
Purchased Call1/S&P 500 INDEX/SPX1768M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	6,936,000	6466.91	113,586			44,804		110,297	(28,085)				21,676		0001
Purchased Call1/SPX 500 INDEX/SPX1745C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2025	08/31/2026	1	568,392	6460	28,060			11,848		27,931	(6,976)				1,940		0001
Purchased Call1/SPX19151	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/14/2025	08/14/2026	1	1,316,124	6468.54	11,450			4,282		11,122	(2,823)				4,017		0001
Purchased Call1/SPX005154	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/11/2025	08/11/2026	1	2,026,000	6373.45	97,461			35,437		101,119	(24,029)				6,115		0001
Purchased Call1/SPX00519H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/12/2025	08/11/2026	1	6,490,505	6373	377,111			137,510		369,176	(93,242)				19,590		0001
Purchased Call1/S&P 500 INDEX/SPX19360	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/29/2025	07/29/2026	1	2,247,000	6370.86	60,884			19,962		62,893	(15,015)				6,442		0001
Purchased Call1/SPX1919ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/04/2025	08/04/2026	1	2,076,437	6329.94	19,311			6,650		20,340	(4,762)				6,100		0001
Purchased Call1/SPX0059K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	07/14/2025	07/14/2026	1	4,540,000	6268.56	214,288			61,394		239,056	(52,838)				12,175		0001
Purchased Call1/SPX 500 INDEX/SPX1919SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/07/2026	1	9,865,301	6398.45	125,829			44,739		129,094	(31,112)				28,552		0001
Purchased Call1/S&P 500 INDEX/SPX01333P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/16/2025	09/16/2026	1	2,888,000	6606.76	47,074			21,787		41,811	(11,607)				9,826		0001
Purchased Call1/SPX013790	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/30/2025	09/30/2026	1	3,821,286	6688.46	37,831			18,967		32,247	(9,328)				13,529		0001
Purchased Call1/SPX 500 INDEX/SPX00509N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/07/2026	1	3,373,071	6340	135,974			48,346		199,794	(33,620)				10,026		0001
Purchased Call1/S&P 500 INDEX/SPX00546A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/09/2025	09/04/2026	1	1,963,895	6482	110,789			48,277		102,646	(27,697)				6,440		0001
Purchased Call1/SPX 500 INDEX/SPX006M51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	09/05/2025	09/04/2026	1	11,411,000	6481.5	677,813			293,719		637,005	(167,531)				37,419		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPW1350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBIPR08K5P83	07/16/2025	07/15/2026	1	1,585,915	6244	30,887	.....	.....	8,982	.....	34,040	.....	.....	(7,639)	.....	4,273	.....	0001
Purchased Call/S&P 500 INDEX/SPW1375C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBIPR08K5P83	09/26/2025	09/25/2026	1	8,429,000	6643.7	136,550	.....	.....	67,137	.....	119,348	.....	.....	(33,762)	.....	29,431	.....	0001
Purchased Call/S&P 500 INDEX/SPW139K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBIPR08K5P83	08/12/2025	08/12/2026	1	2,635,688	6445.76	25,521	.....	.....	9,351	.....	25,206	.....	.....	(6,293)	.....	8,591	.....	0001
Purchased Call/S&P 500 INDEX/SPW0056M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEBIBXP40T08PU41	09/26/2025	09/25/2026	1	4,095,992	6643.7	82,739	.....	.....	40,680	.....	72,665	.....	.....	(20,457)	.....	14,302	.....	0001
Purchased Call/S&P 500 INDEX/SPW137N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBIPR08K5P83	07/25/2025	07/24/2026	1	12,538,000	6388.64	165,502	.....	.....	52,409	.....	168,005	.....	.....	(40,921)	.....	35,188	.....	0001
Purchased Call/S&P 500 INDEX/SPW13530	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBIPR08K5P83	09/19/2025	09/18/2026	1	6,481,840	6664.36	64,170	.....	.....	30,303	.....	55,409	.....	.....	(15,866)	.....	22,183	.....	0001
Purchased Call/S&P 500 INDEX/SPW13530	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBIPR08K5P83	07/21/2025	07/21/2026	1	2,374,000	6305.6	38,459	.....	.....	11,760	.....	41,505	.....	.....	(9,483)	.....	6,575	.....	0001
Purchased Call/S&P 500 INDEX/SPW139	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBIPR08K5P83	08/08/2025	08/10/2026	1	3,871,180	6388.45	85,940	.....	.....	31,014	.....	88,525	.....	.....	(21,075)	.....	11,640	.....	0001
Purchased Call/S&P 500 INDEX/SPW1726J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7UP5170UK5573	07/24/2025	07/24/2026	1	2,045,000	6363.35	98,569	.....	.....	31,127	.....	101,966	.....	.....	(24,305)	.....	5,739	.....	0001
Purchased Call/S&P 500 INDEX/SPW13237	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBIPR08K5P83	08/20/2025	08/18/2026	1	3,888,837	6449	147,874	.....	.....	56,938	.....	149,950	.....	.....	(36,663)	.....	12,042	.....	0001
Purchased Call/S&P 500 INDEX/SPW1356	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBIPR08K5P83	07/02/2025	07/02/2026	1	3,016,000	6227.42	75,400	.....	.....	19,289	.....	86,212	.....	.....	(18,552)	.....	7,612	.....	0001
Purchased Call/S&P 500 INDEX/SPW1758F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7UP5170UK5573	08/12/2025	08/12/2026	1	5,620,000	6445.76	256,834	.....	.....	94,102	.....	251,945	.....	.....	(63,329)	.....	17,026	.....	0001
Purchased Call/S&P 500 INDEX/SPW0054P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEBIBXP40T08PU41	09/10/2025	09/08/2026	1	7,573,345	6495	327,623	.....	.....	145,207	.....	306,607	.....	.....	(81,229)	.....	25,149	.....	0001
Purchased Call/S&P 500 INDEX/SPW139S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBIPR08K5P83	08/06/2025	08/06/2026	1	2,987,290	6345.06	28,678	.....	.....	10,033	.....	30,035	.....	.....	(7,071)	.....	8,845	.....	0001
Purchased Call/S&P 500 INDEX/SPW0005J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	21G119DL770XK43ZE78	08/22/2025	08/21/2026	1	6,334,000	6466.91	150,749	.....	.....	59,462	.....	147,903	.....	.....	(37,273)	.....	19,823	.....	0001
Purchased Call/S&P 500 INDEX/SPW0049H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Com. 21G119DL770XK43ZE78	08/01/2025	08/03/2026	1	3,568,378	6238.01	77,077	.....	.....	26,329	.....	85,884	.....	.....	(18,902)	.....	10,441	.....	0001
Purchased Call/S&P 500 INDEX/SPW0055S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/12/2025	09/11/2026	1	11,598,310	6587	495,047	.....	.....	224,146	.....	431,561	.....	.....	(122,402)	.....	38,571	.....	0001
Purchased Call/S&P 500 INDEX/SPW00538	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/05/2025	08/05/2026	1	3,996,000	6298.19	92,707	.....	.....	32,179	.....	98,686	.....	.....	(22,859)	.....	11,786	.....	0001
Purchased Call/S&P 500 INDEX/SPW00519	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEBIBXP40T08PU41	08/15/2025	08/14/2026	1	6,665,860	6449.8	66,719	.....	.....	25,020	.....	64,777	.....	.....	(16,497)	.....	20,161	.....	0001
Purchased Call/S&P 500 INDEX/SPW136I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBIPR08K5P83	07/14/2025	07/10/2026	1	2,666,654	6260	91,697	.....	.....	25,542	.....	101,310	.....	.....	(22,861)	.....	7,014	.....	0001
Purchased Call/S&P 500 INDEX/SPW000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Ilizhuo Markets Americas LLC 016108560J2J1J8570P30	09/22/2025	06/10/2026	1	4,980,000	6850	264,405	.....	.....	71,461	.....	66,428	.....	.....	(91,174)	.....	10,982	.....	0001
Purchased Call/S&P 500 INDEX/SPW0055R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/17/2025	09/16/2026	1	1,962,208	6607	66,264	.....	.....	30,752	.....	58,509	.....	.....	(16,384)	.....	6,676	.....	0001
Purchased Call/S&P 500 INDEX/SPW17684	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7UP5170UK5573	09/08/2025	09/08/2026	1	4,499,810	6495.15	100,346	.....	.....	44,230	.....	96,678	.....	.....	(24,743)	.....	14,943	.....	0001
Purchased Call/S&P 500 INDEX/SPW17450	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7UP5170UK5573	08/07/2025	08/07/2026	1	2,821,000	6340	89,708	.....	.....	31,808	.....	94,695	.....	.....	(22,120)	.....	8,385	.....	0001
Purchased Call/S&P 500 INDEX/SPW1768U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7UP5170UK5573	08/22/2025	08/21/2026	1	5,037,173	6466.91	48,861	.....	.....	19,273	.....	47,430	.....	.....	(12,061)	.....	15,764	.....	0001
Purchased Call/S&P 500 INDEX/SPW0003E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Ilizhuo Markets Amercas LLC 016108560J2J1J8570P30	09/22/2025	04/02/2026	1	3,320,000	6700	182,580	.....	.....	961	.....	191	.....	.....	(85,575)	.....	1,229	.....	0001
Purchased Call/S&P 500 INDEX/SPW005186	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/11/2025	08/11/2026	1	2,057,000	6373.45	119,512	.....	.....	43,459	.....	123,020	.....	.....	(29,469)	.....	6,208	.....	0001
Purchased Call/S&P 500 INDEX/SPW1393	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBIPR08K5P83	08/08/2025	08/07/2026	1	4,228,000	6388.45	106,148	.....	.....	37,741	.....	109,430	.....	.....	(26,245)	.....	12,571	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP/E17688	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/31/2026	1	2,620,000	6460.26	78,076			32,783		76,716			(19,147)		8,481		0001
Purchased Call/S&P 500 INDEX/SP/E17689	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/24/2026	1	2,468,980	6363	85,131			26,958		86,717			(21,049)		6,929		0001
Purchased Call/S&P 500 INDEX/SP/E17690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/18/2025	09/18/2026	1	4,271,000	6631.96	55,950			26,348		49,240			(13,796)		14,617		0001
Purchased Call/S&P 500 INDEX/SP/E17691	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/22/2025	07/22/2026	1	4,193,000	6309.62	155,401			47,947		168,137			(38,318)		11,498		0001
Purchased Call/S&P 500 INDEX/SP/E17692	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/15/2025	09/11/2026	1	4,207,361	6584	171,278			77,767		149,517			(42,701)		14,101		0001
Purchased Call/S&P 500 INDEX/SP/E17693	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/02/2025	09/02/2026	1	2,544,242	6415.54	45,288			19,213		45,466			(11,167)		8,230		0001
Purchased Call/S&P 500 INDEX/SP/E17694	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/11/2025	07/10/2026	1	10,990,066	6259.75	142,871			39,686		159,064			(35,325)		28,906		0001
Purchased Call/S&P 500 INDEX/SP/E17695	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/21/2026	1	2,945,000	6684.36	74,164			35,345		63,333			(18,187)		10,160		0001
Purchased Call/S&P 500 INDEX/SP/E17696	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/20/2025	08/20/2026	1	4,936,000	6395.78	212,742			82,635		216,206			(52,457)		15,394		0001
Purchased Call/S&P 500 INDEX/SP/E17697	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/12/2025	08/07/2026	1	2,160,513	6344	94,963			33,953		95,740			(23,741)		6,449		0001
Purchased Call/S&P 500 INDEX/SP/E17698	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/25/2025	08/25/2026	1	2,659,000	6409.32	131,182			52,762		129,996			(32,346)		9,069		0001
Purchased Call/S&P 500 INDEX/SP/E17699	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/01/2025	07/31/2026	1	4,083,000	6238.01	133,514			44,876		150,332			(33,012)		11,803		0001
Purchased Call/S&P 500 INDEX/SP/E17700	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/02/2025	07/02/2026	1	1,442,761	6227.42	12,408			3,171		13,964			(3,059)		3,641		0001
Purchased Call/S&P 500 INDEX/SP/E17701	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/12/2025	09/11/2026	1	2,964,000	6584.29	43,571			19,728		39,481			(10,773)		9,934		0001
Purchased Call/S&P 500 INDEX/SP/E17702	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/22/2025	08/21/2026	1	7,179,182	6370	306,860			121,039		296,786			(75,872)		22,468		0001
Purchased Call/S&P 500 INDEX/SP/E17703	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2025	09/14/2026	1	4,037,000	6584.29	158,250			72,368		140,988			(38,808)		13,653		0001
Purchased Call/S&P 500 INDEX/SP/E17704	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/17/2025	09/16/2026	1	6,230,235	6607	343,776			159,543		287,129			(85,000)		21,367		0001
Purchased Call/S&P 500 INDEX/SP/E17705	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/10/2025	07/10/2026	1	855,774	6280.46	6,761			1,873		7,448			(1,667)		2,251		0001
Purchased Call/S&P 500 INDEX/SP/E17706	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/11/2025	07/10/2026	1	2,754,000	6259.75	60,863			16,907		66,108			(15,049)		7,243		0001
Purchased Call/S&P 500 INDEX/SP/E17707	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	07/24/2025	07/24/2026	1	3,393,000	6363.35	196,455			62,038		200,490			(48,441)		9,323		0001
Purchased Call/S&P 500 INDEX/SP/E17708	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/17/2025	09/17/2026	1	3,355,000	6600.35	142,588			66,384		124,103			(35,159)		11,448		0001
Purchased Call/S&P 500 INDEX/SP/E17709	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/24/2026	1	3,066,742	6638	127,406			62,461		107,808			(31,568)		10,678		0001
Purchased Call/S&P 500 INDEX/SP/E17710	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/24/2025	09/22/2026	1	1,445,850	6694	48,017			23,144		40,629			(11,905)		5,006		0001
Purchased Call/S&P 500 INDEX/SP/E17711	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/24/2025	09/23/2026	1	3,874,189	6668	208,004			100,554		164,913			(51,430)		13,451		0001
Purchased Call/S&P 500 INDEX/SP/E17712	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/09/2026	1	3,653,574	6513	162,875			73,044		145,898			(40,382)		12,170		0001
Purchased Call/S&P 500 INDEX/SP/E17713	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/10/2025	09/10/2026	1	3,540,000	6532.04	151,198			67,459		138,666			(37,272)		11,628		0001
Purchased Call/S&P 500 INDEX/SP/E17714	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/23/2025	07/23/2026	1	3,038,947	6565.91	29,174			9,082		30,473			(7,194)		8,492		0001
Purchased Call/S&P 500 INDEX/SP/E17715	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/25/2025	09/25/2026	1	3,914,000	6439.32	51,273			20,622		50,864			(12,643)		12,419		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX1338R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/16/2025	09/16/2026	1	2,232,000	6686.76	47,765			22,106		42,381			(11,778)		7,394		0001
Purchased Call/S&P 500 INDEX/SPX1338S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/07/2025	07/07/2026	1	1,117,120	6229.98	9,942			2,657		11,185			(2,462)		2,884		0001
Purchased Call/S&P 500 INDEX/SPX13383	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/23/2026	1	4,286,000	6356.91	166,727			61,240		204,738			(48,508)		11,976		0001
Purchased Call/S&P 500 INDEX/SPX17294	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/12/2025	09/11/2026	1	2,351,727	6587	88,961			40,279		78,380			(21,996)		7,882		0001
Purchased Call/S&P 500 INDEX/SPX005553	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/03/2025	09/03/2026	1	2,992,000	6448.26	50,565			21,591		49,704			(12,468)		9,780		0001
Purchased Call/S&P 500 INDEX/SPX005356	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/09/2025	09/08/2026	1	1,493,885	6495	70,355			31,096		66,062			(17,395)		4,961		0001
Purchased Call/S&P 500 INDEX/SPX00549F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/10/2025	09/10/2026	1	2,615,000	6532.04	137,288			61,269		124,493			(33,852)		8,738		0001
Purchased Call/S&P 500 INDEX/SPX00545M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/25/2025	07/27/2026	1	3,026,000	6386.64	82,610			26,626		84,500			(20,269)		8,603		0001
Purchased Call/S&P 500 INDEX/SPX13361	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/10/2026	1	1,946,794	6386.45	18,708			6,752		19,161			(4,588)		5,860		0001
Purchased Call/S&P 500 INDEX/SPX1336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/03/2025	09/03/2026	1	3,694,000	6448.26	138,156			58,992		136,069			(34,066)		12,075		0001
Purchased Call/S&P 500 INDEX/SPX00535H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/30/2025	09/30/2026	1	3,242,000	6686.46	138,109			69,245		111,388			(34,054)		11,478		0001
Purchased Call/S&P 500 INDEX/SPX005753	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/22/2025	08/20/2026	1	1,758,840	6396	75,221			29,544		72,967			(18,650)		5,485		0001
Purchased Call/S&P 500 INDEX/SPX1738	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/11/2026	1	5,177,000	6587.47	307,514			138,850		255,873			(75,825)		17,351		0001
Purchased Call/S&P 500 INDEX/SPX005753	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/28/2026	1	1,730,000	6643.7	62,626			31,054		53,705			(15,358)		6,091		0001
Purchased Call/S&P 500 INDEX/SPX1338	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/18/2025	07/20/2026	1	6,553,000	6296.79	85,844			26,013		92,856			(21,052)		18,069		0001
Purchased Call/S&P 500 INDEX/SPX13294	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/20/2025	08/20/2026	1	2,043,000	6395.78	76,817			29,838		78,201			(18,941)		6,371		0001
Purchased Call/S&P 500 INDEX/SPX13157	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/23/2025	07/23/2026	1	2,839,735	6366.91	63,326			19,713		66,189			(15,615)		7,985		0001
Purchased Call/S&P 500 INDEX/SPX00569N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/25/2026	1	3,721,000	6643.7	82,978			40,798		72,668			(20,517)		12,993		0001
Purchased Call/S&P 500 INDEX/SPX1738V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/03/2025	07/06/2026	1	3,090,000	6279.35	84,666			22,391		93,595			(20,706)		7,965		0001
Purchased Call/S&P 500 INDEX/SPX17950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/25/2025	09/25/2026	1	4,063,000	6604.72	167,396			82,075		147,482			(41,276)		14,187		0001
Purchased Call/S&P 500 INDEX/SPX005552	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/12/2025	09/11/2026	1	2,338,314	6587	80,002			36,223		70,940			(19,781)		7,904		0001
Purchased Call/S&P 500 INDEX/SPX1738V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/30/2026	1	3,235,000	6362.9	105,138			34,756		108,777			(25,924)		9,313		0001
Purchased Call/S&P 500 INDEX/SPX00555U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/17/2025	09/16/2026	1	481,369	6607	24,047			11,160		20,451			(5,946)		1,638		0001
Purchased Call/S&P 500 INDEX/SPX00579P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/30/2025	09/25/2026	1	2,664,124	6644	112,529			55,636		93,162			(28,132)		9,302		0001
Purchased Call/S&P 500 INDEX/SPX1705J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/18/2026	1	7,460,000	6664.36	289,306			127,172		224,531			(66,567)		25,531		0001
Purchased Call/S&P 500 INDEX/SPX13358R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/21/2025	07/21/2026	1	3,806,573	6305.6	81,461			24,909		87,892			(20,066)		10,543		0001
Purchased Call/S&P 500 INDEX/SPX13155	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/23/2025	07/23/2026	1	3,251,994	6356.91	42,601			13,262		44,554			(10,504)		9,087		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2025	09/18/2026	1	9,588,000	6831.96	437,213			205,880		386,515			(107,806)		32,813		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/08/2025	09/08/2026	1	2,159,000	6495.15	124,358			54,814		116,106			(30,664)		7,169		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/18/2025	08/14/2026	1	3,863,197	6455	211,663			79,595		202,267			(52,769)		11,791		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/31/2025	07/31/2026	1	1,761,860	6339.39	16,561			5,551		17,202			(4,084)		5,093		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/21/2026	1	4,626,000	6664.36	283,769			135,240		215,515			(69,589)		16,660		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/18/2025	07/20/2026	1	870,700	6296.79	7,836			2,375		8,411			(1,922)		2,401		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/21/2025	07/21/2026	1	4,952,000	6305.6	124,790			38,159		134,913			(30,770)		13,716		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/22/2025	08/24/2026	1	3,417,000	6466.91	147,614			58,964		143,051			(36,200)		10,806		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/14/2025	07/14/2026	1	2,098,000	6268.56	58,954			16,880		65,166			(14,537)		5,626		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/18/2025	07/17/2026	1	2,765,000	6296.79	77,697			23,093		84,440			(19,211)		7,520		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/14/2025	07/14/2026	1	3,257,415	6268.56	72,640			20,812		80,110			(17,911)		8,736		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/13/2025	08/12/2026	1	2,114,209	6446	71,766			26,367		69,952			(17,744)		6,405		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/18/2026	1	3,090,483	6632	106,141			50,122		90,141			(26,244)		10,577		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/04/2026	1	6,559,401	6487	361,746			157,193		340,905			(90,186)		21,507		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/29/2025	07/29/2026	1	2,182,000	6370.86	104,954			34,406		107,760			(25,879)		6,256		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/24/2025	07/24/2026	1	2,087,759	6363.35	34,030			10,746		35,356			(8,331)		5,859		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/18/2025	07/17/2026	1	1,561,515	6296.79	14,522			4,316		15,644			(3,591)		4,247		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/18/2026	1	7,292,000	6664.36	299,701			141,526		246,083			(74,102)		24,566		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/18/2025	07/20/2026	1	1,991,879	6296.79	33,065			10,020		35,672			(8,109)		5,492		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/14/2025	07/14/2026	1	3,919,000	6268.56	50,029			14,333		54,975			(12,336)		10,242		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/25/2025	07/27/2026	1	7,412,000	6368.64	97,838			31,535		99,872			(23,983)		21,072		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/22/2025	09/22/2026	1	1,800,056	6693.75	108,003			51,770		76,381			(26,631)		6,232		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/30/2025	07/30/2026	1	2,489,219	6362.9	40,823			13,495		42,102			(10,066)		7,166		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/11/2025	08/07/2026	1	2,095,740	6389	76,244			27,898		80,832			(19,507)		6,230		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/03/2025	07/06/2026	1	4,131,000	6279.35	137,975			36,489		153,593			(33,744)		10,648		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/23/2025	09/23/2026	1	2,270,372	6656.92	22,477			10,836		19,548			(5,542)		7,983		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/18/2025	07/17/2026	1	3,155,000	6296.79	84,239			25,038		91,438			(20,829)		8,581		0001
Purchased Call/S&P 500 INDEX/SP/E17086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	21GI19DL770XHC3ZE78	08/27/2025	08/26/2026	1	754,665	6464	36,305			15,555		36,623			(9,471)		2,403		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/10/2025	07/10/2026	1	6,820,000	6280.46	317,812			88,037		355,720			(78,365)		17,888		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/22/2025	08/21/2026	1	6,854,303	6370	313,213			123,545		304,497			(77,443)		21,451		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/25/2025	08/25/2026	1	3,427,000	6439.32	124,057			49,886		123,240			(30,589)		10,874		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/16/2025	09/16/2026	1	3,062,212	6606.76	30,622			14,172		27,233			(7,551)		10,418		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/27/2025	08/27/2026	1	2,018,227	6481.4	43,190			17,609		42,015			(10,650)		6,447		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/12/2025	09/11/2026	1	3,463,000	6584.29	61,641			27,910		55,714			(15,241)		11,606		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/29/2025	07/29/2026	1	2,636,000	6370.86	109,190			35,776		112,449			(26,909)		7,557		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/03/2025	07/02/2026	1	9,345,773	6279.35	122,430			31,375		134,451			(30,271)		23,587		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNAMIST BANKS INC	09/25/2025	09/25/2026	1	2,003,000	6804.72	96,344			47,238		81,499			(23,756)		6,994		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/02/2025	07/02/2026	1	2,720,785	6227.42	43,805			11,195		49,785			(10,801)		6,867		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/06/2025	08/06/2026	1	3,833,000	6345.06	50,212			17,567		52,700			(12,381)		11,349		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/23/2026	1	4,496,000	6556.91	186,026			61,022		204,343			(48,335)		12,563		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/25/2026	1	4,263,000	6843.7	254,927			125,339		200,526			(63,032)		14,885		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/14/2025	08/14/2026	1	3,036,000	6468.54	166,980			62,444		156,654			(41,173)		9,266		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/25/2025	09/24/2026	1	2,907,431	6838	109,715			53,638		96,126			(27,127)		10,123		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/12/2025	09/11/2026	1	4,941,000	6584.29	119,078			53,916		106,977			(29,442)		16,560		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/03/2025	09/03/2026	1	1,995,000	6448.26	55,062			23,511		54,454			(13,577)		6,521		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/26/2025	08/26/2026	1	2,615,465	6465.94	26,155			10,592		25,384			(6,449)		8,327		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/23/2026	1	5,965,789	6359	243,582			76,458		250,673			(60,228)		15,832		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/27/2026	1	3,221,000	6388.64	105,971			34,156		108,203			(25,987)		9,157		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/10/2025	09/08/2026	1	4,481,654	6495	252,726			112,012		231,449			(62,659)		14,882		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/10/2025	09/10/2026	1	3,247,828	6532.04	51,965			23,191		48,697			(12,813)		10,852		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/04/2026	1	1,976,838	6482	67,115			23,164		64,602			(16,732)		6,483		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/25/2026	1	6,452,811	6805	284,542			130,067		227,696			(65,409)		22,531		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/08/2025	09/08/2026	1	3,584,000	6495.15	90,317			39,809		86,562			(22,270)		11,902		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/10/2025	07/10/2026	1	3,891,000	6280.46	177,041			49,042		198,148			(43,654)		10,234		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/07/2026	1	2,992,000	6388.45	91,854			32,659		94,718			(22,711)		8,894		0001
Purchased Call/S&P 500 INDEX/SP00E98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/28/2025	07/28/2026	1	2,076,000	6388.77	58,336			18,963		59,726			(14,384)		5,927		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
INDEX/SP/0054SE Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	Societe Generale SA	09/09/2025	09/08/2026	1	5,837,790	6495	241,981	.....	.....	.....106,953	.....	.....228,246	.....	.....	.....(59,830)	.....	.....18,722	.....	0001
INDEX/SP/0054SE Fixed Index & Index	Fixed Index & Index			Societe Generale SA																		0001
INDEX/SP/0051SX Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	Societe Generale SA	08/15/2025	08/17/2026	1	3,300,395	6449.8	48,979	.....	.....	.....18,620	.....	.....47,978	.....	.....	.....(12,011)	.....	.....10,211	.....	0001
Purchased Call1/SP/500 INDEX/SP/0052SB Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41	08/18/2025	08/14/2026	1	3,798,932	6450	160,950	.....	.....	.....60,524	.....	.....157,229	.....	.....	.....(40,126)	.....	.....11,595	.....	0001
Purchased Call1/SP/500 INDEX/SP/0151SX Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	09/05/2025	09/04/2026	1	16,901,000	6481.5	221,403	.....	.....	.....95,941	.....	.....214,604	.....	.....	.....(54,743)	.....	.....55,422	.....	0001
INDEX/SP/0178BU Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	09/10/2025	09/10/2026	1	2,405,000	6532.04	110,300	.....	.....	.....49,265	.....	.....101,688	.....	.....	.....(27,219)	.....	.....8,038	.....	0001
Purchased Call1/SP/500 INDEX/SP/0056SS Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	Societe Generale SA	09/26/2025	09/25/2026	1	8,259,000	6643.7	340,271	.....	.....	.....167,300	.....	.....287,987	.....	.....	.....(84,133)	.....	.....28,838	.....	0001
Purchased Call1/SP/500 INDEX/SP/0050SY Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	07/08/2025	07/08/2026	1	4,059,000	6225.52	146,936	.....	.....	.....39,669	.....	.....169,346	.....	.....	.....(36,231)	.....	.....10,570	.....	0001
INDEX/SP/0139SK Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	07/03/2025	07/02/2026	1	2,445,000	6279.35	43,277	.....	.....	.....11,090	.....	.....47,763	.....	.....	.....(10,700)	.....	.....6,171	.....	0001
Purchased Call1/SP/500 INDEX/SP/0139SU Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	08/29/2025	08/28/2026	1	11,017,000	6460.26	144,323	.....	.....	.....59,900	.....	.....141,753	.....	.....	.....(35,684)	.....	.....35,313	.....	0001
Purchased Call1/SP/500 INDEX/SP/0139SL Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	07/29/2025	07/29/2026	1	2,454,895	6370.86	40,015	.....	.....	.....13,118	.....	.....41,359	.....	.....	.....(9,867)	.....	.....7,038	.....	0001
INDEX/SP/0153SR Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	09/19/2025	09/18/2026	1	2,744,000	6664.36	88,082	.....	.....	.....41,594	.....	.....73,577	.....	.....	.....(21,779)	.....	.....9,391	.....	0001
INDEX/SP/0159SI Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	09/08/2025	08/07/2026	1	4,245,826	6398.45	39,486	.....	.....	.....14,040	.....	.....40,356	.....	.....	.....(9,763)	.....	.....12,821	.....	0001
Purchased Call1/SP/500 INDEX/SP/017EST Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	09/24/2025	09/24/2026	1	3,461,085	6637.97	55,723	.....	.....	.....27,017	.....	.....49,646	.....	.....	.....(13,740)	.....	.....12,051	.....	0001
INDEX/SP/009KE Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	Bank of Comm	08/27/2025	08/27/2026	1	5,600,000	6481.4	141,120	.....	.....	.....57,537	.....	.....137,237	.....	.....	.....(34,797)	.....	.....17,990	.....	0001
Purchased Call1/SP/500 INDEX/SP/0159SK Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	1YOCUBGJW9T8KCS06	09/25/2025	09/25/2026	1	5,537,000	6904.72	331,113	.....	.....	.....162,346	.....	.....269,822	.....	.....	.....(81,644)	.....	.....19,333	.....	0001
INDEX/SP/0139SP Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	07/03/2025	07/02/2026	1	3,159,000	6279.35	83,714	.....	.....	.....21,453	.....	.....92,766	.....	.....	.....(20,698)	.....	.....7,973	.....	0001
INDEX/SP/01329 Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	08/20/2025	08/19/2026	1	2,596,605	6411	87,484	.....	.....	.....33,834	.....	.....89,248	.....	.....	.....(21,631)	.....	.....8,069	.....	0001
INDEX/SP/01392 Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	08/14/2025	08/14/2026	1	2,556,000	6468.54	50,418	.....	.....	.....18,855	.....	.....49,162	.....	.....	.....(12,432)	.....	.....7,191	.....	0001
Purchased Call1/SP/500 INDEX/SP/009J5Z Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	08/22/2025	08/21/2026	1	6,943,000	6466.91	172,444	.....	.....	.....88,019	.....	.....169,482	.....	.....	.....(42,637)	.....	.....21,416	.....	0001
Purchased Call1/SP/500 INDEX/SP/0151SX Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	07/25/2025	07/27/2026	1	1,136,072	6388.64	10,225	.....	.....	.....3,296	.....	.....10,455	.....	.....	.....(2,507)	.....	.....3,230	.....	0001
INDEX/SP/013SX Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	07/29/2025	07/28/2026	1	3,659,421	6390	129,981	.....	.....	.....42,369	.....	.....133,316	.....	.....	.....(32,138)	.....	.....11,018	.....	0001
Purchased Call1/SP/500 INDEX/SP/0139SS Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	08/29/2025	08/28/2026	1	4,026,840	6460.26	74,094	.....	.....	.....30,752	.....	.....72,628	.....	.....	.....(18,320)	.....	.....12,907	.....	0001
INDEX/SP/0159SP Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/25/2025	09/24/2026	1	6,087,018	6638	326,314	.....	.....	.....159,532	.....	.....266,554	.....	.....	.....(80,682)	.....	.....21,194	.....	0001
Purchased Call1/SP/500 INDEX/SP/0057SD Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	Societe Generale SA	09/26/2025	09/25/2026	1	1,519,086	6605	56,323	.....	.....	.....28,676	.....	.....50,482	.....	.....	.....(14,421)	.....	.....5,304	.....	0001
Purchased Call1/SP/500 INDEX/SP/0057ST Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	Societe Generale SA	09/30/2025	09/29/2026	1	718,187	6661	36,666	.....	.....	.....18,333	.....	.....29,276	.....	.....	.....(9,066)	.....	.....2,536	.....	0001
Purchased Call1/SP/500 INDEX/SP/0139SL Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	07/03/2025	07/02/2026	1	2,254,781	6279.35	45,321	.....	.....	.....11,614	.....	.....50,102	.....	.....	.....(11,206)	.....	.....5,891	.....	0001
Purchased Call1/SP/500 INDEX/SP/0052SC Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	Societe Generale SA	08/18/2025	08/14/2026	1	1,275,542	6453	66,971	.....	.....	.....25,184	.....	.....64,388	.....	.....	.....(16,696)	.....	.....3,893	.....	0001
INDEX/SP/0095JT Linked Annuity Hedge	Fixed Index & Index	N/A	Equi ty/Index	Bank of Comm	07/22/2025	07/22/2026	1	2,986,000	6309.62	90,774	.....	.....	.....28,008	.....	.....96,023	.....	.....	.....(22,383)	.....	.....8,307	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPW13P65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/02/2025	07/02/2026	1	3,334,287	6227.42	74,688			19,087		85,224			18,416		8,415		0001
Purchased Call/S&P 500 INDEX/SPW0056SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP4ROTDBPU41	09/26/2025	09/25/2026	1	2,575,000	6643.7	70,813			34,816		61,624			17,509		8,991		0001
Purchased Call/S&P 500 INDEX/SPW13J9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	08/04/2025	08/04/2026	1	2,671,901	6329.94	60,919			20,978		64,925			15,021		7,949		0001
Purchased Call/S&P 500 INDEX/SPW13SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/22/2025	07/22/2026	1	3,258,850	6309.62	54,097			16,691		57,915			13,339		9,066		0001
Purchased Call/S&P 500 INDEX/SPW13J3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	08/12/2025	08/12/2026	1	2,558,895	6445.76	51,690			18,939		51,205			12,745		7,752		0001
Purchased Call/S&P 500 INDEX/SPWETSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC 6G5SEF7UP517OUK5573	09/23/2025	09/22/2026	1	7,162,313	6694	378,973			182,158		293,208			93,702		24,797		0001
Purchased Call/S&P 500 INDEX/SPW13J3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	08/13/2025	08/13/2026	1	2,915,876	6466.58	27,118			10,010		26,521			16,687		8,867		0001
Purchased Call/S&P 500 INDEX/SPW13J5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/28/2025	07/28/2026	1	2,172,112	6389.77	35,188			11,439		36,209			18,677		6,201		0001
Purchased Call/S&P 500 INDEX/SPW13J9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	08/12/2025	08/12/2026	1	4,342,000	6445.76	99,432			36,431		98,330			24,517		13,154		0001
Purchased Call/S&P 500 INDEX/SPW13J61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/03/2025	07/02/2026	1	2,615,516	6227	93,933			24,072		103,807			23,225		6,801		0001
Purchased Call/S&P 500 INDEX/SPW13J3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	08/01/2025	08/03/2026	1	1,235,661	6238.01	10,987			3,757		12,155			12,697		3,616		0001
Purchased Call/S&P 500 INDEX/SPW13SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/22/2025	07/22/2026	1	4,377,385	6309.62	97,616			30,118		105,035			24,070		12,178		0001
Purchased Call/S&P 500 INDEX/SPW13J9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	08/13/2025	08/13/2026	1	2,195,000	6466.58	50,046			18,474		49,004			12,340		6,675		0001
Purchased Call/S&P 500 INDEX/SPWJ00FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm 21G19DL770XK4C3ZET78	07/22/2025	07/22/2026	1	2,623,000	6309.62	150,036			46,292		160,952			36,995		7,297		0001
Purchased Call/S&P 500 INDEX/SPWJ00J3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets 0V618S60J2T1J8570P30	09/22/2025	07/02/2026	1	4,990,000	6900	260,925			85,427		76,487			82,960		12,569		0001
Purchased Call/S&P 500 INDEX/SPWJ00J3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm 21G19DL770XK4C3ZET78	09/05/2025	09/04/2026	1	9,425,000	6481.5	387,368			167,859		376,102			95,778		30,307		0001
Purchased Call/S&P 500 INDEX/SPWJ00J3I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G19DL770XK4C3ZET78	08/27/2025	08/27/2026	1	4,482,000	6491.4	242,028			98,678		228,735			59,678		14,318		0001
Purchased Call/S&P 500 INDEX/SPW13J6T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/29/2025	07/29/2026	1	7,746,000	6370.86	339,275			111,222		349,180			83,657		22,207		0001
Purchased Call/S&P 500 INDEX/SPW13P9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/03/2025	07/06/2026	1	2,115,000	6279.35	53,087			14,039		58,696			12,983		5,452		0001
Purchased Call/S&P 500 INDEX/SPW915S90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFTRUST BANKS INC 1Y00JBGJW9T8VICS006	09/25/2025	09/24/2026	1	755,478	6641	36,868			18,024		30,483			9,116		2,630		0001
Purchased Call/S&P 500 INDEX/SPW13J3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	09/12/2025	09/11/2026	1	2,292,000	6584.29	86,408			39,124		76,507			21,365		7,882		0001
Purchased Call/S&P 500 INDEX/SPW13J9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	08/01/2025	08/03/2026	1	9,013,490	6238.01	117,175			40,027		130,278			28,735		26,374		0001
Purchased Call/S&P 500 INDEX/SPW13J5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/29/2025	07/29/2026	1	2,488,000	6370.86	55,731			18,270		57,572			13,742		7,133		0001
Purchased Call/S&P 500 INDEX/SPW0054J9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP4ROTDBPU41	09/10/2025	09/10/2026	1	2,519,051	6532.04	25,191			11,242		23,539			16,211		8,417		0001
Purchased Call/S&P 500 INDEX/SPW13J5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/25/2025	07/24/2026	1	3,383,000	6388.64	75,441			23,880		77,447			18,653		9,495		0001
Purchased Call/S&P 500 INDEX/SPW13P82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/11/2025	07/10/2026	1	3,941,000	6259.75	59,536			16,538		66,307			14,720		10,102		0001
Purchased Call/S&P 500 INDEX/SPWET089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC 6G5SEF7UP517OUK5573	09/18/2025	09/16/2026	1	1,969,393	6609	84,805			39,686		72,131			21,026		6,700		0001
Purchased Call/S&P 500 INDEX/SPW13SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/22/2025	07/22/2026	1	3,563,994	6309.62	46,767			14,429		50,207			11,532		9,932		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPW139S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/03/2025	07/02/2026	1	5,170,000	6279.35	171,127			43,854		189,859			(42,312)		13,048		0001
Purchased Call/S&P 500 INDEX/SPW139S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2025	09/18/2026	1	2,083,000	6631.96	77,904			36,686		66,935			(19,209)		7,129		0001
Purchased Call/S&P 500 INDEX/SPW139S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/10/2025	07/10/2026	1	2,555,000	6280.46	37,128			10,285		40,930			(9,155)		7,512		0001
Purchased Call/S&P 500 INDEX/SPW139S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/25/2025	07/24/2026	1	3,423,000	6386.64	52,714			16,693		53,855			(13,034)		9,607		0001
Purchased Call/S&P 500 INDEX/SPW135S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/23/2025	09/23/2026	1	2,774,981	6656.92	56,610			27,291		48,775			(13,959)		9,635		0001
Purchased Call/S&P 500 INDEX/SPW135S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/19/2025	09/18/2026	1	763,173	6632	38,909			18,374		30,839			(9,620)		2,612		0001
Purchased Call/S&P 500 INDEX/SPW135S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/08/2026	1	12,095,000	6225.52	553,951			149,552		637,636			(136,591)		31,495		0001
Purchased Call/S&P 500 INDEX/SPW135S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/07/2025	07/02/2026	1	736,442	6227	36,711			9,434		42,387			(9,178)		1,859		0001
Purchased Call/S&P 500 INDEX/SPW135S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/29/2025	09/29/2026	1	2,657,000	6661.21	131,522			65,580		104,396			(32,430)		9,381		0001
Purchased Call/S&P 500 INDEX/SPW135S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/11/2025	07/13/2026	1	1,259,867	6259.75	11,591			3,289		12,866			(2,842)		3,363		0001
Purchased Call/S&P 500 INDEX/SPW0051ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBXPR40TD8PU41	08/15/2025	08/14/2026	1	5,293,000	6449.8	260,416			97,656		252,282			(64,388)		16,155		0001
Purchased Call/S&P 500 INDEX/SPW0056ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBXPR40TD8PU41	09/26/2025	09/25/2026	1	7,108,000	6643.7	309,909			152,372		280,461			(76,626)		24,819		0001
Purchased Call/S&P 500 INDEX/SPW00N8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm Societe Generale SA	09/15/2025	09/15/2026	1	2,330,000	6615.28	139,101			63,994		110,566			(34,289)		7,904		0001
Purchased Call/S&P 500 INDEX/SPW0056SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBXPR40TD8PU41	09/24/2025	09/23/2026	1	1,704,172	6657	62,746			30,333		53,555			(15,514)		5,917		0001
Purchased Call/S&P 500 INDEX/SPW0054SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBXPR40TD8PU41	09/10/2025	09/08/2026	1	598,392	6495	30,353			13,453		28,078			(7,526)		1,354		0001
Purchased Call/S&P 500 INDEX/SPW0001SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm Canadian Imperial	08/11/2025	08/07/2026	1	1,527,940	6340	62,783			22,385		65,145			(15,652)		4,542		0001
Purchased Call/S&P 500 INDEX/SPW0001S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	08/07/2025	08/07/2026	1	2,524,000	6340	146,897			52,085		155,691			(36,221)		7,303		0001
Purchased Call/S&P 500 INDEX/SPW135S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/25/2025	07/27/2026	1	2,467,000	6386.64	82,415			20,117		63,845			(15,306)		7,013		0001
Purchased Call/S&P 500 INDEX/SPW135B8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/14/2025	07/14/2026	1	1,287,521	6268.56	11,588			3,320		12,630			(2,857)		3,453		0001
Purchased Call/S&P 500 INDEX/SPW0003F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	01618560X2D1J857OP30	09/22/2025	04/10/2026	1	3,320,000	5500	34,600			1,573		1,237			(15,570)		2,748		0001
Purchased Call/S&P 500 INDEX/SPW135S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/22/2025	09/22/2026	1	3,861,012	6693.75	38,224			18,322		32,318			(9,425)		13,367		0001
Purchased Call/S&P 500 INDEX/SPW135S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/18/2025	07/17/2026	1	9,169,000	6296.79	120,114			35,701		130,023			(29,698)		24,598		0001
Purchased Call/S&P 500 INDEX/SPW0133ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/16/2025	09/16/2026	1	5,184,000	6606.76	130,637			60,460		115,502			(32,212)		17,637		0001
Purchased Call/S&P 500 INDEX/SPW0133SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/12/2025	09/14/2026	1	2,622,049	6584.29	25,172			11,511		22,922			(6,173)		8,668		0001
Purchased Call/S&P 500 INDEX/SPW0131SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/02/2025	09/02/2026	1	3,256,677	6415.54	32,261			13,686		32,445			(7,955)		10,516		0001
Purchased Call/S&P 500 INDEX/SPW135S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/18/2025	07/17/2026	1	4,086,000	6296.79	97,247			28,904		105,467			(24,045)		11,113		0001
Purchased Call/S&P 500 INDEX/SPW0131SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/04/2025	09/04/2026	1	3,646,033	6502.08	57,243			24,736		54,448			(14,115)		11,566		0001
Purchased Call/S&P 500 INDEX/SPW135S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/18/2025	07/17/2026	1	3,523,586	6296.79	70,119			20,841		76,058			(17,337)		9,383		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SPW1659N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SUMITRUST BANKS INC	09/25/2025	09/24/2026	1	3,976,144	6638	165,552	.....	.....	.....80,936	.....	.....138,864	.....	.....	.....(40,933)	.....	.....13,844	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW1659U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	08/04/2025	08/04/2026	1	3,657,971	6239.94	47,919	.....	.....	.....16,501	.....	.....50,720	.....	.....	.....(11,816)	.....	.....10,746	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW1365S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	07/11/2025	07/10/2026	1	3,814,000	6259.75	90,010	.....	.....	.....25,003	.....	.....100,629	.....	.....	.....(22,255)	.....	.....10,031	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW1073S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	07/09/2025	07/09/2026	1	5,700,000	6263.26	142,500	.....	.....	.....38,864	.....	.....159,110	.....	.....	.....(35,137)	.....	.....14,918	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW1758E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	GSSEFF7/UP5170UK5573	09/23/2025	09/23/2026	1	4,481,000	6656.92	191,766	.....	.....	.....92,449	.....	.....159,098	.....	.....	.....(47,285)	.....	.....15,593	.....	.....0001
Purchased Call / S&P 500 INDEX / SPWJ00KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of Comm.	08/27/2025	08/26/2026	1	5,318,280	6465	285,553	.....	.....	.....120,017	.....	.....279,648	.....	.....	.....(73,076)	.....	.....16,833	.....	.....0001
Purchased Call / S&P 500 INDEX / SPWJ00J98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Canadian Imperial Bank of Comm.	08/18/2025	08/18/2026	1	3,669,000	6449.15	179,781	.....	.....	.....68,842	.....	.....175,125	.....	.....	.....(44,330)	.....	.....11,361	.....	.....0001
Purchased Call / S&P 500 INDEX / SPWJ00LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Canadian Imperial Bank of Comm.	09/05/2025	09/04/2026	1	5,389,000	6481.5	272,650	.....	.....	.....118,148	.....	.....262,122	.....	.....	.....(67,413)	.....	.....17,705	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW1363S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	07/11/2025	07/10/2026	1	3,413,000	6259.75	60,069	.....	.....	.....16,686	.....	.....67,142	.....	.....	.....(14,852)	.....	.....8,977	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW175SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	09/23/2025	09/23/2026	1	3,609,000	6656.92	146,165	.....	.....	.....70,465	.....	.....122,208	.....	.....	.....(36,041)	.....	.....12,530	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW137S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	08/14/2025	08/14/2026	1	4,022,000	6468.54	158,467	.....	.....	.....59,260	.....	.....152,902	.....	.....	.....(39,074)	.....	.....12,275	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW1033SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	09/15/2025	09/15/2026	1	5,507,588	6615.28	72,149	.....	.....	.....33,193	.....	.....64,165	.....	.....	.....(17,790)	.....	.....18,683	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW1353S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	07/18/2025	07/17/2026	1	2,666,000	6296.79	50,837	.....	.....	.....15,110	.....	.....55,014	.....	.....	.....(12,570)	.....	.....7,788	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW0054S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	09/10/2025	09/09/2026	1	1,543,489	6513	94,301	.....	.....	.....24,151	.....	.....51,053	.....	.....	.....(13,426)	.....	.....5,141	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW1706C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	09/18/2025	09/17/2026	1	3,973,411	6600	173,274	.....	.....	.....81,342	.....	.....147,945	.....	.....	.....(42,842)	.....	.....13,558	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW135S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	07/21/2025	07/21/2026	1	4,213,554	6305.6	41,714	.....	.....	.....12,756	.....	.....44,905	.....	.....	.....(10,266)	.....	.....11,670	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW10367	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	09/18/2025	09/18/2026	1	2,179,031	6631.96	19,611	.....	.....	.....9,235	.....	.....17,222	.....	.....	.....(4,836)	.....	.....7,467	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW1659V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SUMITRUST BANKS INC	09/29/2025	09/29/2026	1	2,014,000	6661.21	115,402	.....	.....	.....57,542	.....	.....88,988	.....	.....	.....(28,455)	.....	.....7,111	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	07/09/2025	07/09/2026	1	1,991,500	6263.26	32,063	.....	.....	.....8,745	.....	.....35,705	.....	.....	.....(7,906)	.....	.....5,212	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW131S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	07/23/2025	07/23/2026	1	1,860,905	6566.91	31,821	.....	.....	.....9,906	.....	.....33,386	.....	.....	.....(7,846)	.....	.....5,200	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW0051S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	07/15/2025	07/15/2026	1	1,804,000	6243.76	100,122	.....	.....	.....28,961	.....	.....112,992	.....	.....	.....(24,688)	.....	.....4,861	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW135SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	07/22/2025	07/22/2026	1	3,411,777	6309.62	33,777	.....	.....	.....10,421	.....	.....36,268	.....	.....	.....(8,328)	.....	.....9,482	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW136V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	07/03/2025	07/06/2026	1	3,246,527	6279.35	52,594	.....	.....	.....13,909	.....	.....57,845	.....	.....	.....(12,863)	.....	.....8,968	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW136S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	07/11/2025	07/13/2026	1	5,841,000	6259.75	75,933	.....	.....	.....21,546	.....	.....84,476	.....	.....	.....(18,621)	.....	.....15,589	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW13LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	07/28/2025	07/28/2026	1	3,623,000	6386.77	47,540	.....	.....	.....15,454	.....	.....48,855	.....	.....	.....(11,722)	.....	.....10,361	.....	.....0001
Purchased Call / S&P 500 INDEX / SPWJ00LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Canadian Imperial Bank of Comm.	09/05/2025	09/04/2026	1	4,347,000	6461.5	239,085	.....	.....	.....103,604	.....	.....227,768	.....	.....	.....(59,114)	.....	.....14,255	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW136SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	07/03/2025	07/06/2026	1	5,811,887	6279.35	76,136	.....	.....	.....20,135	.....	.....83,524	.....	.....	.....(18,620)	.....	.....14,980	.....	.....0001
Purchased Call / S&P 500 INDEX / SPW0051SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	07/15/2025	07/14/2026	1	3,961,730	6269	143,597			41,254		153,823			(35,505)		10,624		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/S&P500M6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/08/2025	09/08/2026	1	9,044	6485.15	576			254		530			(142)			30	0001	
Purchased Call/S&P 500 INDEX/S&P500K96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/22/2025	08/21/2026	1	6,834,000	6466.91	382,063			150,703		362,165			(94,466)			21,701	0001	
Purchased Call/S&P 500 INDEX/S&P500FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/18/2025	09/16/2026	1	118,764	6607	6,076			2,843		4,942			(1,506)			404	0001	
Purchased Call/S&P 500 INDEX/S&P500FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/25/2025	09/23/2026	1	2,862,476	6657	111,955			54,574		94,288			(27,757)			9,939	0001	
Purchased Call/S&P 500 INDEX/S&P500FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/17/2025	07/17/2026	1	2,724,991	6237.36	44,417			13,165		47,903			(10,952)			7,411	0001	
Purchased Call/S&P 500 INDEX/S&P500FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/16/2025	07/16/2026	1	1,820,108	6263.7	16,381			4,783		17,864			(4,039)			4,927	0001	
Purchased Call/S&P 500 INDEX/S&P500FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/29/2025	09/25/2026	1	2,258,814	6605	128,999			63,601		103,435			(32,160)			7,887	0001	
Purchased Call/S&P 500 INDEX/S&P500FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/01/2025	07/31/2026	1	5,073,000	6238.01	119,723			40,240		134,179			(29,602)			14,665	0001	
Purchased Call/S&P 500 INDEX/S&P500FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/26/2025	09/28/2026	1	6,350,988	6643.7	83,198			41,255		72,873			(20,403)			22,362	0001	
Purchased Call/S&P 500 INDEX/S&P500FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/28/2025	07/28/2026	1	2,800,000	6389.77	134,680			43,780		136,398			(33,209)			7,994	0001	
Purchased Call/S&P 500 INDEX/S&P500FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2025	07/21/2026	1	2,365,286	6306	124,481			38,170		133,958			(30,778)			6,607	0001	
Purchased Call/S&P 500 INDEX/S&P500FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/23/2025	07/22/2026	1	3,341,344	6308	216,033			66,839		224,608			(53,415)			10,965	0001	
Purchased Call/S&P 500 INDEX/S&P500FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/04/2025	07/31/2026	1	232,420	6238	12,386			4,178		13,050			(3,091)			672	0001	
Purchased Call/S&P 500 INDEX/S&P500FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/06/2025	08/05/2026	1	6,595,252	6299	288,642			100,815		305,974			(71,615)			19,452	0001	
Purchased Call/S&P 500 INDEX/S&P500FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/31/2025	07/31/2026	1	3,807,000	6339.39	137,433			46,065		144,203			(33,888)			11,005	0001	
Purchased Call/S&P 500 INDEX/S&P500FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/06/2025	08/04/2026	1	3,975,202	6330	170,728			59,116		180,525			(42,329)			11,678	0001	
Purchased Call/S&P 500 INDEX/S&P500FS10	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/19/2025	08/18/2026	1	5,385,040	6449	176,444			67,751		174,205			(43,626)			16,675	0001	
Purchased Call/S&P 500 INDEX/S&P500FS11	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/30/2025	09/30/2026	1	3,089,000	6688.46	50,204			25,171		42,468			(12,379)			10,972	0001	
Purchased Call/S&P 500 INDEX/S&P500FS12	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/07/2025	07/02/2026	1	1,968,417	6210	79,053			20,315		90,814			(19,763)			4,988	0001	
Purchased Call/S&P 500 INDEX/S&P500FS13	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2025	07/02/2026	1	7,255,000	6227.42	314,867			80,466		362,293			(77,638)			18,311	0001	
Purchased Call/S&P 500 INDEX/S&P500FS14	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/29/2025	07/28/2026	1	2,862,617	6390	155,250			50,606		156,951			(38,386)			8,173	0001	
Purchased Call/S&P 500 INDEX/S&P500FS15	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/31/2025	07/31/2026	1	7,398,000	6339.39	351,669			117,872		358,499			(86,713)			21,356	0001	
Purchased Call/S&P 500 INDEX/S&P500FS16	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	07/01/2026	1	4,388,000	6198.01	249,238			62,481		292,522			(61,456)			11,015	0001	
Purchased Call/S&P 500 INDEX/S&P500FS17	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/31/2025	07/31/2026	1	8,057,000	6339.39	374,651			125,575		381,898			(92,360)			23,290	0001	
Purchased Call/S&P 500 INDEX/S&P500FS18	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/05/2025	08/04/2026	1	3,722,005	6330	146,600			50,622		159,102			(36,247)			10,934	0001	
Purchased Call/S&P 500 INDEX/S&P500FS19	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/12/2025	09/11/2026	1	3,199,000	6584.29	177,545			80,388		147,711			(43,898)			10,722	0001	
Purchased Call/S&P500T2S8	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2025	07/16/2026	1	5,519,183	6263.7	121,974			35,618		133,857			(30,076)			14,941	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/08/2025	09/08/2026	1	660,027	6495.15	35,641			15,710		33,562			(8,768)		2,192		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/28/2025	07/24/2026	1	374,589	6389	18,200			5,779		18,518			(4,537)		1,051		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/19/2025	08/18/2026	1	4,675,634	6449	180,888			69,457		178,481			(44,725)		14,479		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/30/2025	07/30/2026	1	3,507,350	6362.9	76,811			25,332		79,252			(18,940)		10,097		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/01/2025	06/30/2026	1	1,706,361	6205	92,524			23,003		108,760			(22,877)		4,260		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/25/2025	09/25/2026	1	3,686,000	6804.72	48,048			23,558		43,544			(11,847)		12,905		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/19/2025	08/19/2026	1	5,004,000	6411.37	206,165			79,513		203,371			(50,835)		15,551		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/01/2025	07/31/2026	1	4,784,000	6238.01	287,904			90,046		304,762			(66,240)		13,829		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/07/2025	08/06/2026	1	254,339	6345	12,588			4,441		13,543			(3,112)		753		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/30/2025	07/29/2026	1	1,124,830	6371	56,497			18,572		58,628			(13,969)		3,225		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/31/2025	07/30/2026	1	2,112,483	6363	72,572			24,191		74,578			(17,944)		6,081		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/19/2025	08/19/2026	1	7,620,000	6411.37	358,156			138,132		362,883			(88,312)		24,302		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/28/2025	08/28/2026	1	3,998,000	6501.86	192,304			79,592		174,730			(47,417)		12,815		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/21/2025	08/21/2026	1	5,082,000	6370.17	220,905			86,893		223,910			(54,470)		15,748		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/14/2025	07/10/2026	1	2,296,815	6260	122,878			34,228		135,913			(30,634)		6,046		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/11/2025	07/10/2026	1	4,382,000	6259.75	195,437			54,288		219,941			(48,322)		11,525		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/15/2025	07/15/2026	1	2,440,771	6243.76	23,431			6,778		25,855			(5,778)		6,577		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/17/2025	07/17/2026	1	4,532,000	6297.36	115,113			34,119		124,109			(28,384)		12,326		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/31/2025	07/31/2026	1	2,562,000	6339.39	127,588			42,765		129,896			(31,460)		7,406		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/17/2025	07/17/2026	1	2,714,000	6297.36	151,170			44,807		162,601			(37,275)		7,382		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/25/2025	07/24/2026	1	966,985	6362	48,849			15,469		49,112			(12,078)		2,711		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/12/2025	09/14/2026	1	8,311,000	6584.29	388,124			177,489		332,187			(95,180)		28,108		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/05/2025	09/04/2026	1	235,627	6502	11,507			4,986		11,132			(2,845)		773		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/18/2025	07/17/2026	1	2,975,000	6296.79	171,360			50,932		184,453			(42,369)		8,091		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/12/2025	09/14/2026	1	3,055,000	6584.29	149,695			68,456		127,618			(36,710)		10,332		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/11/2025	07/10/2026	1	5,795,000	6259.75	145,455			40,404		162,080			(35,964)		15,242		0001
Purchased Call / S&P 500 INDEX/SP00638Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/15/2025	08/14/2026	1	821,671	6468	41,134			15,425		37,929			(10,170)		2,508		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	07/01/2026	1	7,040,000	6198.01	324,544			81,360		379,724			(80,025)		17,672		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/13/2025	08/13/2026	1	6,897,440	6467	277,443			103,271		260,567			(68,599)		21,217		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/09/2026	1	4,487,000	6263.26	247,785			67,578		277,748			(61,098)		11,769		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/24/2026	1	3,715,000	6386.64	139,684			44,233		142,433			(34,537)		10,438		0001
Purchased Call/Spread 500 INDE/SP017S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/10/2026	1	2,757,138	6239.75	55,418			15,394		61,578			(13,702)		7,252		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/10/2026	1	13,507,000	6259.75	586,204			162,834		660,060			(144,941)		35,526		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/22/2026	1	5,684,988	6310	224,575			72,576		246,147			(57,989)		15,916		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/07/2025	07/07/2026	1	2,133,000	6229.98	98,871			15,731		67,097			(14,516)		5,526		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2025	07/15/2026	1	3,216,000	6243.76	196,176			56,745		221,103			(48,372)		8,665		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/14/2025	08/14/2026	1	1,763,354	6468.54	30,330			11,342		29,874			(7,479)		5,382		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/13/2026	1	2,892,000	6259.75	164,192			46,589		184,581			(40,265)		7,825		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/02/2025	07/02/2026	1	5,178,000	6227.42	171,392			43,800		193,186			(42,261)		13,069		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/21/2025	08/20/2026	1	5,676,598	6400	312,490			122,392		310,398			(77,264)		17,703		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/27/2026	1	3,318,000	6386.64	148,646			47,911		151,088			(36,453)		9,433		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/03/2025	07/02/2026	1	7,385,000	6279.35	274,722			70,402		298,508			(67,926)		18,639		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/24/2026	1	6,215,000	6386.64	354,255			112,181		351,322			(87,551)		17,443		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/24/2026	1	5,660,000	6386.64	190,742			60,402		194,721			(47,161)		15,885		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/21/2025	08/20/2026	1	612,974	6400	30,636			11,999		30,582			(7,575)		1,912		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/11/2025	09/11/2026	1	4,561,000	6584.29	267,275			121,016		220,195			(66,084)		15,286		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/16/2025	09/16/2026	1	5,263,000	6606.76	271,571			125,686		223,982			(66,963)		17,906		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/07/2026	1	3,060,025	6340	64,873			23,002		66,030			(15,996)		9,096		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/07/2026	1	3,132,000	6340	84,564			23,984		89,184			(20,851)		9,310		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/12/2025	09/11/2026	1	2,317,000	6584.29	121,643			55,077		102,140			(30,076)		7,766		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/10/2026	1	2,087,000	6259.75	98,853			16,348		65,766			(14,552)		5,489		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2025	07/15/2026	1	24,250,000	6243.76	1,117,925			323,367		1,263,886			(275,653)		65,341		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/24/2026	1	3,551,000	6386.64	192,464			60,947		192,466			(47,587)		9,966		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/18/2025	09/18/2026	1	12,351,000	6631.96	587,387			276,609		480,806			(144,835)		42,954		0001
Purchased Call/Spread 500 INDE/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2025	07/16/2026	1	6,050,000	6263.7	153,065			44,697		166,614			(37,742)		16,378		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/IE17389	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.07/25/2025	.07/24/2026	1	2,598,000	.6388.64	145,748			46,153		144,935			(36,037)		7,281		0001
Purchased Call/SP 500	Fixed Index & Index			Societe Generale SA																		
INDE/SP/IO0545V	Linked Annuity Hedge	N/A	Equi ty/Index	02NEB18/P4R0TD8PU41	.09/10/2025	.09/09/2026	1	752,717	.6513	37,972			16,888		35,056			(9,389)		2,507		0001
Purchased Call/SP 500	Fixed Index & Index			Societe Generale SA																		
INDE/SP/X00235	Linked Annuity Hedge	N/A	Equi ty/Index	02NEB18/P4R0TD8PU41	.08/01/2025	.07/31/2026	1	1,785,306	.6339	82,587			27,762		96,344			(20,422)		5,161		0001
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.07/25/2025	.07/24/2026	1	2,327,578	.6363	125,718			39,811		126,106			(31,084)		6,532		0001
INDE/SP/IE1738N	Linked Annuity Hedge	N/A	Equi ty/Index	653SEF7/UP517OUK573																		
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.07/18/2025	.07/17/2026	1	499,224	.6297	24,884			7,396		27,063			(6,153)		1,359		0001
INDE/SP/IE1769	Linked Annuity Hedge	N/A	Equi ty/Index	G53SEF7/UP517OUK573																		
Purchased Call/SP 500	Fixed Index & Index			Royal Bank of Canada	.08/12/2025	.08/12/2026	1	5,992,000	.6445.76	149,486			54,771		149,523			(36,860)		17,971		0001
INDE/SP/X2129H	Linked Annuity Hedge	N/A	Equi ty/Index	E571P3U3HH1GCT1XB11																		
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.07/18/2025	.07/17/2026	1	4,200,339	.6297	179,056			53,219		194,935			(44,272)		11,424		0001
INDE/SP/XE17158	Linked Annuity Hedge	N/A	Equi ty/Index	653SEF7/UP517OUK573																		
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.08/25/2025	.08/21/2026	1	1,059,512	.6370	59,749			23,633		58,525			(14,896)		3,316		0001
INDE/SP/IE1776U	Linked Annuity Hedge	N/A	Equi ty/Index	653SEF7/UP517OUK573																		
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.07/17/2025	.07/17/2026	1	4,427,000	.6297.36	215,595			63,902		232,842			(53,160)		12,041		0001
INDE/SP/IE1705C	Linked Annuity Hedge	N/A	Equi ty/Index	G53SEF7/UP517OUK573																		
Purchased Call/SP 500	Fixed Index & Index			SUNAMST BANKS INC	.09/26/2025	.09/25/2026	1	5,937,643	.6605	338,105			166,235		271,660			(83,597)		20,732		0001
INDE/SP/91553R	Linked Annuity Hedge	N/A	Equi ty/Index	I1Y0UBGJ/19T8KCS06																		
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.08/25/2025	.08/21/2026	1	5,793,641	.6467	229,429			90,749		224,945			(57,198)		18,132		0001
INDE/SP/IE1776X	Linked Annuity Hedge	N/A	Equi ty/Index	653SEF7/UP517OUK573																		
Purchased Call/SP 500	Fixed Index & Index			Societe Generale SA																		
INDE/SP/IO0563	Linked Annuity Hedge	N/A	Equi ty/Index	02NEB18/P4R0TD8PU41	.09/24/2025	.09/23/2026	1	129,575	.6668	6,330			3,060		5,199			(1,565)		460		0001
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.07/24/2025	.07/22/2026	1	1,075,519	.6310	57,997			18,075		59,470			(14,364)		2,992		0001
INDE/SP/XE1728L	Linked Annuity Hedge	N/A	Equi ty/Index	653SEF7/UP517OUK573																		
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.07/09/2025	.07/08/2026	1	2,197,609	.6226	74,487			20,165		83,767			(18,417)		5,723		0001
INDE/SP/IO173F	Linked Annuity Hedge	N/A	Equi ty/Index	653SEF7/UP517OUK573																		
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.08/13/2025	.08/13/2026	1	4,183,000	.6466.58	227,555			84,001		214,927			(56,110)		12,720		0001
INDE/SP/IE1758L	Linked Annuity Hedge	N/A	Equi ty/Index	G53SEF7/UP517OUK573																		
Purchased Call/SP 500	Fixed Index & Index			SUNAMST BANKS INC	.09/29/2025	.09/24/2026	1	2,027,374	.6647	111,743			54,935		87,600			(27,936)		7,059		0001
INDE/SP/91553Y	Linked Annuity Hedge	N/A	Equi ty/Index	I1Y0UBGJ/19T8KCS06																		
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.08/07/2025	.08/06/2026	1	5,598,998	.6345	233,932			82,526		251,289			(57,840)		16,552		0001
INDE/SP/IE1759D	Linked Annuity Hedge	N/A	Equi ty/Index	653SEF7/UP517OUK573																		
Purchased Call/SP 500	Fixed Index & Index			SUNAMST BANKS INC	.07/03/2025	.07/02/2026	1	6,991,000	.6279.35	349,550			89,578		375,333			(86,427)		17,644		0001
INDE/SP/91593Q	Linked Annuity Hedge	N/A	Equi ty/Index	I1Y0UBGJ/19T8KCS06																		
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.08/14/2025	.08/14/2026	1	4,369,000	.6468.54	134,565			50,322		131,415			(33,180)		13,334		0001
INDE/SP/IE1758T	Linked Annuity Hedge	N/A	Equi ty/Index	653SEF7/UP517OUK573																		
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.07/09/2025	.07/08/2026	1	174,440	.6226	8,598			2,328		9,735			(2,126)		454		0001
INDE/SP/IO173J	Linked Annuity Hedge	N/A	Equi ty/Index	G53SEF7/UP517OUK573																		
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.08/07/2025	.08/06/2026	1	1,700,476	.6345	67,078			23,664		71,983			(16,585)		5,085		0001
INDE/SP/IE1748Z	Linked Annuity Hedge	N/A	Equi ty/Index	G53SEF7/UP517OUK573																		
Purchased Call/SP 500	Fixed Index & Index			SUNAMST BANKS INC	.07/03/2025	.07/02/2026	1	7,973,000	.6279.35	354,001			90,719		383,163			(87,528)		20,123		0001
INDE/SP/91593M	Linked Annuity Hedge	N/A	Equi ty/Index	I1Y0UBGJ/19T8KCS06																		
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.08/25/2025	.08/21/2026	1	342,178	.6467	17,590			6,957		17,006			(4,395)		1,071		0001
INDE/SP/IE1767Z	Linked Annuity Hedge	N/A	Equi ty/Index	G53SEF7/UP517OUK573																		
Purchased Call/SP 500	Fixed Index & Index			SUNAMST BANKS INC	.08/15/2025	.08/14/2026	1	3,193,300	.6468	172,085			64,532		156,873			(42,549)		9,554		0001
INDE/SP/91593Q	Linked Annuity Hedge	N/A	Equi ty/Index	I1Y0UBGJ/19T8KCS06																		
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.08/21/2025	.08/20/2026	1	4,182,840	.6396	162,643			63,702		167,918			(40,214)		13,045		0001
INDE/SP/IE1768R	Linked Annuity Hedge	N/A	Equi ty/Index	653SEF7/UP517OUK573																		
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.08/22/2025	.08/21/2026	1	14,106,000	.6466.91	647,465			255,389		624,910			(160,068)		44,146		0001
INDE/SP/IE1760	Linked Annuity Hedge	N/A	Equi ty/Index	G53SEF7/UP517OUK573																		
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.08/18/2025	.08/18/2026	1	1,930,161	.6449.15	34,550			13,230		33,990			(8,519)		5,977		0001
INDE/SP/IE17681	Linked Annuity Hedge	N/A	Equi ty/Index	653SEF7/UP517OUK573																		
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	.07/11/2025	.07/13/2026	1	4,294,000	.6299.75	191,512			54,341		215,606			(46,965)		11,460		0001
INDE/SP/IO173R	Linked Annuity Hedge	N/A	Equi ty/Index	G53SEF7/UP517OUK573																		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&P15F50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/12/2025	09/11/2026	1	2,327,000	6584.29	130,544			59,108		112,005			(32,277)		9,610		0001
Purchased Call/S&P 500 INDEX/S&P15B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/03/2025	07/02/2026	1	8,166,000	6279.35	381,352			97,728		411,502			(94,200)		20,610		0001
Purchased Call/S&P 500 INDEX/S&P2050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/21/2025	08/21/2026	1	4,159,000	6370.17	232,072			91,286		240,573			(57,223)		13,016		0001
Purchased Call/S&P 500 INDEX/S&P15F5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/15/2025	09/11/2026	1	5,341,931	6585	299,302			135,895		244,250			(74,618)		17,904		0001
Purchased Call/S&P 500 INDEX/S&P205E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/15/2025	08/14/2026	1	4,450,356	6469	176,039			66,014		171,691			(43,526)		13,583		0001
Purchased Call/S&P 500 INDEX/S&P17650	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/21/2025	08/19/2026	1	2,840,237	6411	111,592			43,518		115,250			(27,667)		8,826		0001
Purchased Call/S&P 500 INDEX/S&P1706L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2025	07/16/2026	1	502,967	6264	25,237			7,431		27,260			(6,240)		1,362		0001
Purchased Call/S&P 500 INDEX/S&P2058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/15/2025	08/14/2026	1	7,314,000	6449.8	318,890			119,584		313,456			(78,847)		22,323		0001
Purchased Call/S&P 500 INDEX/S&P00505E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/10/2026	1	3,838,000	6380.45	96,718			34,904		99,231			(23,718)		11,540		0001
Purchased Call/S&P 500 INDEX/S&P1745F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/07/2026	1	2,169,000	6340	128,188			45,452		135,257			(31,608)		6,447		0001
Purchased Call/S&P 500 INDEX/S&P17657	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/20/2025	08/20/2026	1	2,463,436	6395.78	23,895			9,282		24,028			(5,892)		7,883		0001
Purchased Call/S&P 500 INDEX/S&P17451	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/02/2025	08/28/2026	1	434,849	6460	20,826			8,668		21,119			(5,207)		1,394		0001
Purchased Call/S&P 500 INDEX/S&P07739	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/09/2026	1	2,181,000	6263.26	104,688			28,551		117,850			(25,813)		5,708		0001
Purchased Call/S&P 500 INDEX/S&P2058I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/21/2025	08/21/2026	1	2,533,748	6370.17	45,101			17,740		46,724			(11,121)		7,930		0001
Purchased Call/S&P 500 INDEX/S&P0175K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2025	07/10/2026	1	3,221,000	6259.75	177,155			49,210		199,312			(43,802)		8,472		0001
Purchased Call/S&P 500 INDEX/S&P205A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/15/2025	08/14/2026	1	5,977,000	6449.8	329,333			123,500		316,131			(81,428)		18,242		0001
Purchased Call/S&P 500 INDEX/S&P20512S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/30/2025	09/29/2026	1	4,642,863	6661	175,435			87,717		146,579			(43,377)		16,392		0001
Purchased Call/S&P 500 INDEX/S&P15E52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/19/2025	08/18/2026	1	775,622	6449	37,610			14,441		36,858			(9,289)		2,402		0001
Purchased Call/S&P 500 INDEX/S&P005150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/15/2025	08/14/2026	1	7,896,000	6449.8	116,890			43,834		114,618			(28,901)		24,105		0001
Purchased Call/S&P 500 INDEX/S&P20518N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/15/2025	09/15/2026	1	6,347,000	6615.28	165,657			76,211		146,945			(40,847)		21,530		0001
Purchased Call/S&P 500 INDEX/S&P17652	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/18/2025	08/18/2026	1	2,162,000	6449.15	79,562			30,466		78,269			(19,618)		6,895		0001
Purchased Call/S&P 500 INDEX/S&P1755X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2025	08/14/2026	1	3,520,000	6449.8	96,036			36,036		94,815			(23,760)		10,743		0001
Purchased Call/S&P 500 INDEX/S&P15F5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/18/2025	09/18/2026	1	4,000,000	6631.96	228,800			107,745		180,522			(56,416)		13,689		0001
Purchased Call/S&P 500 INDEX/S&P1555H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/25/2025	09/25/2026	1	3,120,000	6604.72	158,496			77,711		133,233			(39,061)		10,884		0001
Purchased Call/S&P 500 INDEX/S&P00515Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/15/2025	08/17/2026	1	2,943,017	6449.8	44,049			16,746		43,251			(10,802)		7,229		0001
Purchased Call/S&P 500 INDEX/S&P1555P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/03/2025	07/02/2026	1	9,865,000	6279.35	461,509			118,270		497,411			(114,109)		24,488		0001
Purchased Call/S&P 500 INDEX/S&P205J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/19/2025	08/19/2026	1	2,209,076	6411.37	41,310			15,932		42,032			(10,186)		6,865		0001
Purchased Call/S&P 500 INDEX/S&P2058F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/15/2025	08/14/2026	1	4,637,943	6469	195,010			73,129		190,317			(48,217)		14,155		0001

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Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP003584	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/25/2025	08/25/2026	1	5,387,000	6439.32	134,744			54,195		133,988			(33,225)		16,966	0001	
Purchased Call/SP 500 INDEX/SP003585	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/15/2025	09/15/2026	1	4,402,136	6615.28	98,168			45,163		87,638			(24,206)		14,933	0001	
Purchased Call/SP 500 INDEX/SP021581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/19/2025	09/18/2026	1	7,088,000	6864.36	331,718			156,645		280,831			(82,018)		24,257	0001	
Purchased Call/SP 500 INDEX/SP021582	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/19/2025	08/19/2026	1	1,919,347	6411.37	31,285			12,066		31,693			(7,714)		5,985	0001	
Purchased Call/SP 500 INDEX/SP021583	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/18/2025	09/18/2026	1	3,652,000	6631.96	219,485			103,359		170,859			(54,120)		12,488	0001	
Purchased Call/SP 500 INDEX/SP00515A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/11/2025	08/07/2026	1	3,411,966	6389	135,850			48,437		140,344			(33,868)		10,142	0001	
Purchased Call/SP 500 INDEX/SP02158H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/28/2025	08/28/2026	1	11,234,000	6501.86	515,641			213,418		470,394			(127,144)		36,008	0001	
Purchased Call/SP 500 INDEX/SP00505A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/07/2026	1	11,878,000	6388.45	544,012			193,427		558,436			(134,509)		35,307	0001	
Purchased Call/SP 500 INDEX/SP02129R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/12/2025	08/11/2026	1	7,632,970	6373	328,364			119,735		317,740			(81,189)		23,942	0001	
Purchased Call/SP 500 INDEX/SP005456	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/09/2025	09/09/2026	1	4,874,000	6512.61	79,446			35,236		75,355			(19,589)		16,236	0001	
Purchased Call/SP 500 INDEX/SP02129I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/30/2025	09/29/2026	1	5,535,466	6661	187,690			93,845		158,454			(46,407)		19,544	0001	
Purchased Call/SP 500 INDEX/SP00505B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/07/2026	1	5,709,000	6388.45	206,095			73,278		212,306			(50,958)		16,970	0001	
Purchased Call/SP 500 INDEX/SP021036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/19/2025	08/19/2026	1	3,807,293	6411.37	38,073			14,684		38,314			(9,388)		11,832	0001	
Purchased Call/SP 500 INDEX/SP091535Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/19/2025	08/18/2026	1	3,792,100	6449	137,815			52,918		136,074			(34,075)		11,743	0001	
Purchased Call/SP 500 INDEX/SP02178H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2025	09/09/2026	1	3,418,123	6512.61	74,173			32,888		70,731			(18,289)		11,386	0001	
Purchased Call/SP 500 INDEX/SP005230	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/15/2025	08/17/2026	1	2,604,000	6449.8	72,652			27,620		71,421			(17,816)		8,035	0001	
Purchased Call/SP 500 INDEX/SP00535J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/03/2025	08/31/2026	1	3,572,959	6460	192,307			81,196		190,286			(47,811)		11,566	0001	
Purchased Call/SP 500 INDEX/SP0175Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2025	07/02/2026	1	2,665,000	6227.42	99,405			25,403		113,926			(24,511)		6,726	0001	
Purchased Call/SP 500 INDEX/SP0175C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/10/2026	1	4,951,000	6259.75	182,197			50,610		204,466			(45,049)		13,022	0001	
Purchased Call/SP 500 INDEX/SP021700	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2025	07/15/2026	1	7,323,930	6244	315,877			91,622		350,703			(78,101)		19,734	0001	
Purchased Call/SP 500 INDEX/SP02175A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/22/2026	1	477,426	6693.75	23,298			11,168		18,000			(5,745)		1,653	0001	
Purchased Call/SP 500 INDEX/SP00527S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/30/2025	09/29/2026	1	1,798,527	6661	84,696			42,348		68,667			(20,941)		6,350	0001	
Purchased Call/SP 500 INDEX/SP021057	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/15/2025	08/14/2026	1	6,822,000	6449.8	285,842			107,191		281,873			(70,675)		20,821	0001	
Purchased Call/SP 500 INDEX/SP01728	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/14/2025	07/10/2026	1	4,807,176	6260	186,164			51,856		205,905			(46,412)		12,118	0001	
Purchased Call/SP 500 INDEX/SP09158N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/03/2025	07/02/2026	1	14,513,000	6279.35	660,342			169,224		714,597			(163,271)		36,629	0001	
Purchased Call/SP 500 INDEX/SP021051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/14/2025	08/14/2026	1	2,811,000	6468.54	157,135			58,762		147,297			(38,746)		8,579	0001	
Purchased Call/SP 500 INDEX/SP021050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/14/2025	08/14/2026	1	2,905,000	6468.54	141,183			52,797		135,320			(34,812)		8,666	0001	

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Purchased Call/S&P 500 INDEX/SP/VE1731	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/11/2026	1	5,197,000	6887.47	213,587			96,444		188,999			(52,668)		17,418		0001
Purchased Call/S&P 500 INDEX/SP/VE1735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/11/2026	1	3,772,000	6887.47	191,240			86,350		184,772			(47,155)		12,642		0001
Purchased Call/S&P 500 INDEX/SP/VE1735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/15/2025	08/14/2026	1	7,377,000	6449.8	272,949			102,356		270,157			(67,487)		22,515		0001
Purchased Call/S&P 500 INDEX/SP/VE1739	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/09/2026	1	2,526,893	6513	105,377			47,258		94,783			(26,127)		8,417		0001
Purchased Call/S&P 500 INDEX/SP/VE1739	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/30/2025	09/30/2026	1	3,422,000	6688.46	175,549			88,016		136,496			(43,286)		12,115		0001
Purchased Call/S&P 500 INDEX/SP/VE1735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/14/2025	07/10/2026	1	2,725,720	6280	110,631			30,816		122,472			(27,581)		7,169		0001
Purchased Call/S&P 500 INDEX/SP/VE1738	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	07/01/2026	1	4,388,000	6198.01	110,139			27,611		126,888			(27,159)		11,015		0001
Purchased Call/S&P 500 INDEX/SP/VE1739	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/30/2025	09/29/2026	1	12,163,369	6661	680,715			340,357		531,650			(168,309)		42,945		0001
Purchased Call/S&P 500 INDEX/SP/VE1735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2026	1	2,653,000	6309.62	161,568			49,850		171,628			(39,839)		7,381		0001
Purchased Call/S&P 500 INDEX/SP/VE1739	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2025	07/16/2026	1	4,880,000	6293.7	214,232			62,558		237,988			(52,824)		13,211		0001
Purchased Call/S&P 500 INDEX/SP/VE1739	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/07/2026	1	2,530,327	6342	145,184			51,621		148,081			(35,887)		7,321		0001
Purchased Call/S&P 500 INDEX/SP/VE1738	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2025	09/09/2026	1	2,576,000	6512.61	109,288			48,472		103,381			(26,948)		9,580		0001
Purchased Call/S&P 500 INDEX/SP/VE1736	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2025	07/15/2026	1	2,383,906	6244	130,983			37,987		145,623			(32,361)		6,423		0001
Purchased Call/S&P 500 INDEX/SP/VE1735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/25/2025	08/21/2026	1	10,851,475	6467	456,013			180,373		446,313			(113,688)		33,961		0001
Purchased Call/S&P 500 INDEX/SP/VE1735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/07/2025	07/07/2026	1	2,691,923	6223.98	58,146			15,538		65,667			(14,337)		6,974		0001
Purchased Call/S&P 500 INDEX/SP/VE1735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/09/2025	09/09/2026	1	2,386,000	6512.61	124,832			55,366		115,563			(30,760)		7,981		0001
Purchased Call/S&P 500 INDEX/SP/VE1735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/23/2025	09/23/2026	1	7,003,000	6656.92	250,007			120,527		211,884			(61,646)		24,314		0001
Purchased Call/S&P 500 INDEX/SP/VE1735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2025	07/17/2026	1	2,583,000	6297.36	147,748			43,792		158,653			(36,431)		7,025		0001
Purchased Call/S&P 500 INDEX/SP/VE1736	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/18/2026	1	3,725,377	6664	147,447			69,822		120,158			(36,760)		12,749		0001
Purchased Call/S&P 500 INDEX/SP/VE1739	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/18/2026	1	3,372,166	6664	188,667			89,341		143,503			(47,036)		11,541		0001
Purchased Call/S&P 500 INDEX/SP/VE1735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/20/2026	1	4,107,000	6296.79	144,156			43,684		156,251			(35,352)		11,324		0001
Purchased Call/S&P 500 INDEX/SP/VE1735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/14/2025	07/14/2026	1	2,400,000	6286.56	108,000			30,942		119,786			(26,630)		6,436		0001
Purchased Call/S&P 500 INDEX/SP/VE1735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/21/2025	07/21/2026	1	3,295,000	6305.6	121,915			37,280		132,153			(30,061)		9,126		0001
Purchased Call/S&P 500 INDEX/SP/VE1735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2025	07/15/2026	1	2,066,685	6244	70,467			20,439		77,910			(17,423)		5,569		0001
Purchased Call/S&P 500 INDEX/SP/VE1735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/10/2026	1	3,127,000	6259.75	95,999			26,666		107,397			(23,736)		8,225		0001
Purchased Call/S&P 500 INDEX/SP/VE1739	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2025	07/16/2026	1	4,253,000	6293.7	199,924			40,659		154,788			(34,502)		11,514		0001
Purchased Call/S&P 500 INDEX/SP/VE1735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/09/2025	09/08/2026	1	5,787,179	6495	197,374			87,237		187,230			(48,801)		19,218		0001
Purchased Call/S&P 500 INDEX/SP/VE1735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2025	07/16/2026	1	3,924,000	6293.7	181,681			53,053		201,690			(44,798)		10,823		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP005500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/17/2025	09/15/2026	1	3,671,480	6615	155,350			71,866		134,365			(38,517)		12,454		0001
Purchased Call / S&P 500 INDEX/SP005580	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/09/2025	09/09/2026	1	5,712,000	6612.61	206,774			91,710		195,916			(50,985)		19,027		0001
Purchased Call / S&P 500 INDEX/SP005780	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/08/2025	09/10/2026	1	2,593,000	6388.45	94,904			34,249		97,737			(23,273)		7,797		0001
Purchased Call / S&P 500 INDEX/SP005936	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/22/2025	09/18/2026	1	5,304,831	6664	228,858			108,373		184,311			(57,056)		18,155		0001
Purchased Call / S&P 500 INDEX/SP005757	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/10/2025	09/09/2026	1	4,555,340	6513	183,634			81,671		171,958			(45,404)		15,207		0001
Purchased Call / S&P 500 INDEX/SP00546T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/10/2025	07/09/2026	1	1,954,137	6263	73,907			20,324		81,727			(18,274)		5,114		0001
Purchased Call / S&P 500 INDEX/SP00175X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/11/2025	08/11/2026	1	2,905,000	6373.45	67,396			24,508		69,589			(16,618)		8,788		0001
Purchased Call / S&P 500 INDEX/SP005190	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/09/2025	07/09/2026	1	2,434,073	6263.26	53,793			14,671		59,956			(13,264)		6,370		0001
Purchased Call / S&P 500 INDEX/SP00545C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/09/2025	09/08/2026	1	2,195,361	6495	83,256			36,798		78,825			(20,585)		7,280		0001
Purchased Call / S&P 500 INDEX/SP00599L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/08/2025	08/07/2026	1	1,699,120	6340	59,075			21,005		60,658			(14,607)		5,051		0001
Purchased Call / S&P 500 INDEX/SP005768	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/18/2025	09/18/2026	1	4,227,000	6631.96	173,307			81,613		147,949			(42,733)		14,466		0001
Purchased Call / S&P 500 INDEX/SP005790	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/30/2025	09/25/2026	1	2,703,986	6644	152,747			75,320		119,938			(38,187)		9,441		0001
Purchased Call / S&P 500 INDEX/SP00173N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/15/2025	07/15/2026	1	2,506,000	6243.76	144,586			41,825		163,374			(35,654)		6,752		0001
Purchased Call / S&P 500 INDEX/SP001730	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/15/2025	07/15/2026	1	2,848,000	6243.76	171,450			49,593		193,268			(42,275)		7,674		0001
Purchased Call / S&P 500 INDEX/SP00555H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/17/2025	09/17/2026	1	4,091,000	6600.35	209,459			97,517		178,281			(51,647)		13,960		0001
Purchased Call / S&P 500 INDEX/SP001764	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/18/2025	07/20/2026	1	2,673,000	6295.79	151,559			45,927		163,419			(37,167)		7,370		0001
Purchased Call / S&P 500 INDEX/SP001768	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/18/2025	08/18/2026	1	2,810,000	6449.15	132,351			50,680		128,993			(32,634)		8,701		0001
Purchased Call / S&P 500 INDEX/SP001708L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/19/2025	09/18/2026	1	7,255,000	6664.36	314,867			148,687		256,842			(77,852)		24,829		0001
Purchased Call / S&P 500 INDEX/SP001709L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/17/2025	07/16/2026	1	1,779,033	6264	98,306			28,946		105,946			(24,306)		4,916		0001
Purchased Call / S&P 500 INDEX/SP001735	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/22/2025	08/24/2026	1	5,710,463	6466.91	75,378			30,110		73,408			(18,485)		18,058		0001
Purchased Call / S&P 500 INDEX/SP001768B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/26/2025	08/25/2026	1	2,282,398	6439	87,405			35,252		85,640			(21,611)		7,274		0001
Purchased Call / S&P 500 INDEX/SP001736P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/29/2025	08/27/2026	1	1,834,236	6481	73,252			30,283		71,462			(18,162)		5,860		0001
Purchased Call / S&P 500 INDEX/SP001729N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/24/2025	07/23/2026	1	2,111,158	6359	78,226			24,554		80,679			(19,342)		5,899		0001
Purchased Call / S&P 500 INDEX/SP001728E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/23/2025	07/22/2026	1	135,917	6310	6,775			2,096		7,089			(1,675)		378		0001
Purchased Call / S&P 500 INDEX/SP0017657	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/02/2025	06/30/2026	1	3,263,804	6205	137,339			34,526		157,716			(34,051)		8,148		0001
Purchased Call / S&P 500 INDEX/SP001795	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/11/2025	07/10/2026	1	3,904,000	6259.75	182,707			50,752		205,979			(45,175)		10,288		0001
Purchased Call / S&P 500 INDEX/SP0017286	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/24/2025	07/24/2026	1	6,012,000	6363.35	259,718			82,016		289,770			(64,040)		16,873		0001
Purchased Call / S&P 500 INDEX/SP001733B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/11/2025	09/09/2026	1	2,487,817	6513	145,221			65,127		126,219			(36,005)		8,287		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP/VE1736	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/24/2026	1	5,188,000	6388.64	259,950			82,318		261,775			(64,273)		14,304		0001
Purchased Call/S&P 500 INDEX/SP/VE1736	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/22/2026	1	3,131,000	6693.75	114,282			54,780		92,859			(28,179)		10,840		0001
Purchased Call/S&P 500 INDEX/SP/VE1736	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/10/2026	1	2,688,000	6398.45	115,584			41,712		118,875			(28,345)		8,082		0001
Purchased Call/S&P 500 INDEX/SP/VE1736	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/24/2026	1	2,106,879	6363.35	65,103			20,559		67,852			(16,053)		5,913		0001
Purchased Call/S&P 500 INDEX/SP/VE1736	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/12/2025	09/11/2026	1	4,483,126	6587	248,239			112,397		206,320			(61,378)		15,025		0001
Purchased Call/S&P 500 INDEX/SP/VE1736	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	09/01/2026	1	2,921,000	6460.26	120,637			50,847		118,087			(29,504)		9,487		0001
Purchased Call/S&P 500 INDEX/SP/VE1736	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/21/2026	1	2,016,000	6664.36	82,858			39,489		66,131			(20,319)		6,960		0001
Purchased Call/S&P 500 INDEX/SP/VE1748J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/07/2026	1	2,942,000	6340	162,693			57,686		172,281			(40,116)		8,745		0001
Purchased Call/S&P 500 INDEX/SP/VE1748J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/25/2026	1	8,119,000	6643.7	372,662			183,226		311,012			(92,142)		28,349		0001
Purchased Call/S&P 500 INDEX/SP/VE1739	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/10/2026	1	6,631,451	6532	381,236			171,583		329,668			(94,276)		22,158		0001
Purchased Call/S&P 500 INDEX/SP/VE1739	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2025	09/14/2026	1	3,827,000	6584.29	168,388			77,004		148,511			(41,234)		12,943		0001
Purchased Call/S&P 500 INDEX/SP/VE1739	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/05/2025	09/04/2026	1	2,282,230	6502	88,312			38,268		86,224			(21,835)		7,484		0001
Purchased Call/S&P 500 INDEX/SP/VE1739	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/14/2025	07/10/2026	1	5,502,320	6260	236,288			85,810		261,503			(58,901)		14,472		0001
Purchased Call/S&P 500 INDEX/SP/VE1738	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2025	07/10/2026	1	2,884,000	6280.46	90,872			25,172		100,862			(22,407)		7,612		0001
Purchased Call/S&P 500 INDEX/SP/VE1767	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/17/2026	1	3,178,416	6297	144,432			42,928		157,120			(35,711)		10,276		0001
Purchased Call/S&P 500 INDEX/SP/VE1767	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/12/2025	09/14/2026	1	2,058,000	6584.29	60,711			27,763		54,747			(14,888)		6,960		0001
Purchased Call/S&P 500 INDEX/SP/VE1759	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/13/2025	08/12/2026	1	3,563,988	6446	197,696			72,634		187,722			(48,881)		10,737		0001
Purchased Call/S&P 500 INDEX/SP/VE1751	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	8,777,000	6466.91	412,519			162,716		397,633			(101,966)		27,469		0001
Purchased Call/S&P 500 INDEX/SP/VE1763	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2025	09/18/2026	1	5,186,000	6449.15	222,988			85,390		216,263			(54,966)		16,059		0001
Purchased Call/S&P 500 INDEX/SP/VE1750	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	08/24/2026	1	2,024,000	6466.91	118,606			47,377		111,630			(29,086)		6,400		0001
Purchased Call/S&P 500 INDEX/SP/VE1768	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2025	09/17/2026	1	2,673,142	6600	106,880			50,174		91,977			(26,426)		9,122		0001
Purchased Call/S&P 500 INDEX/SP/VE1739	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/24/2026	1	5,019,000	6388.64	180,684			57,217		184,669			(44,675)		14,086		0001
Purchased Call/S&P 500 INDEX/SP/VE1768X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/28/2026	1	4,720,000	6460.26	194,936			80,907		190,679			(48,198)		15,129		0001
Purchased Call/S&P 500 INDEX/SP/VE1768	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/18/2026	1	5,769,000	6664.36	256,721			121,229		208,769			(63,475)		19,743		0001
Purchased Call/S&P 500 INDEX/SP/VE1768F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/20/2025	08/19/2026	1	1,865,709	6411	102,688			39,714		103,295			(25,300)		5,798		0001
Purchased Call/S&P 500 INDEX/SP/VE1768	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/02/2025	09/02/2026	1	4,181,000	6415.54	157,624			66,871		159,886			(38,866)		13,623		0001
Purchased Call/S&P 500 INDEX/SP/VE1752	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/02/2025	08/28/2026	1	5,117,738	6460	289,280			112,075		271,550			(67,320)		16,404		0001
Purchased Call/S&P 500 INDEX/SP/VE1768J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2025	08/28/2026	1	1,932,190	6501.86	33,578			13,897		32,184			(8,279)		6,257		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/01758L	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/07/2025	07/02/2026	1	2,813,149	6279	100,943	.....	.....	25,941	.....	116,450	.....	.....	(25,236)	.....	7,100	.....	0001
INDEX/SP/01758L	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/04/2025	09/03/2026	1	4,048,507	6448	177,617	.....	.....	76,474	.....	171,011	.....	.....	(43,916)	.....	13,237	.....	0001
INDEX/SP/021189	Linked Annuity Hedge	N/A	Equity/Index	ES7/P3U3PH16C71XBU11	08/29/2025	08/28/2026	1	8,232,000	6460.26	238,822	.....	.....	124,023	.....	292,779	.....	.....	(73,884)	.....	26,386	.....	0001
INDEX/SP/01726H	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/30/2025	09/30/2026	1	4,202,000	6888.46	162,617	.....	.....	81,533	.....	132,480	.....	.....	(40,097)	.....	14,877	.....	0001
INDEX/SP/02123M	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/13/2025	08/13/2026	1	4,010,000	6466.58	101,854	.....	.....	37,589	.....	99,654	.....	.....	(25,115)	.....	12,194	.....	0001
INDEX/SP/0133SV	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/02/2025	09/02/2026	1	2,777,912	6460	33,276	.....	.....	38,821	.....	94,972	.....	.....	(23,319)	.....	8,904	.....	0001
INDEX/SP/01726V	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2025	07/10/2026	1	2,284,000	6280.46	123,108	.....	.....	34,102	.....	136,355	.....	.....	(30,355)	.....	6,007	.....	0001
INDEX/SP/01733V	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/25/2026	1	2,287,000	6643.7	127,157	.....	.....	62,519	.....	102,145	.....	.....	(31,440)	.....	7,965	.....	0001
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/00658V	Linked Annuity Hedge	N/A	Equity/Index	02N6B1BXP4R0TD8PU41	09/04/2025	09/02/2026	1	5,510,949	6416	247,169	.....	.....	106,028	.....	237,086	.....	.....	(61,281)	.....	17,566	.....	0001
INDEX/SP/01748T	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2025	09/16/2026	1	2,880,818	6607	115,876	.....	.....	54,226	.....	99,267	.....	.....	(28,730)	.....	9,801	.....	0001
INDEX/SP/01758B	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2025	08/06/2026	1	2,410,000	6345.06	93,267	.....	.....	32,631	.....	96,858	.....	.....	(22,997)	.....	7,136	.....	0001
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/01749S	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/27/2026	1	3,889,000	6388.64	187,932	.....	.....	60,573	.....	190,029	.....	.....	(46,067)	.....	11,085	.....	0001
INDEX/SP/01729H	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/12/2025	08/12/2026	1	2,080,000	6445.76	55,328	.....	.....	20,272	.....	54,960	.....	.....	(13,643)	.....	6,301	.....	0001
INDEX/SP/01758B	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/07/2025	09/07/2026	1	9,297,000	6340	438,818	.....	.....	155,592	.....	466,059	.....	.....	(108,202)	.....	27,635	.....	0001
INDEX/SP/01749S	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/13/2025	08/13/2026	1	2,654,128	6466.58	42,987	.....	.....	15,872	.....	42,256	.....	.....	(10,602)	.....	8,071	.....	0001
INDEX/SP/01755J	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/24/2026	1	3,697,106	6363	151,780	.....	.....	48,064	.....	154,235	.....	.....	(37,528)	.....	10,376	.....	0001
INDEX/SP/01739M	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/13/2025	08/13/2026	1	2,780,000	6466.58	154,846	.....	.....	57,161	.....	145,594	.....	.....	(38,181)	.....	8,463	.....	0001
INDEX/SP/01758H	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/25/2025	08/25/2026	1	4,779,000	6439.32	279,084	.....	.....	112,253	.....	272,025	.....	.....	(68,818)	.....	15,164	.....	0001
INDEX/SP/01775S	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/27/2026	1	3,190,000	6388.64	150,249	.....	.....	48,427	.....	152,166	.....	.....	(36,846)	.....	9,069	.....	0001
INDEX/SP/01738G	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/18/2025	07/17/2026	1	10,979,000	6296.79	507,230	.....	.....	150,760	.....	553,633	.....	.....	(125,414)	.....	29,861	.....	0001
INDEX/SP/01739H	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/11/2025	08/11/2026	1	1,969,396	6373	83,266	.....	.....	30,446	.....	81,518	.....	.....	(20,645)	.....	5,944	.....	0001
INDEX/SP/0133XV	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	08/28/2026	1	6,421,000	6460.26	302,429	.....	.....	125,521	.....	294,486	.....	.....	(74,776)	.....	20,381	.....	0001
INDEX/SP/017581	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/28/2026	1	5,548,000	6460.26	323,448	.....	.....	134,245	.....	308,974	.....	.....	(79,974)	.....	17,783	.....	0001
INDEX/SP/017396	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2025	08/25/2026	1	6,181,747	6439	251,347	.....	.....	101,372	.....	246,069	.....	.....	(62,146)	.....	19,615	.....	0001
INDEX/SP/01768C	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2025	09/02/2026	1	3,419,483	6416	129,556	.....	.....	55,115	.....	129,916	.....	.....	(32,033)	.....	11,142	.....	0001
INDEX/SP/01745D	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2025	09/09/2026	1	2,329,225	6512.61	23,292	.....	.....	10,331	.....	21,983	.....	.....	(5,743)	.....	7,759	.....	0001
INDEX/SP/01323G	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/29/2025	07/28/2026	1	7,698,673	6390	306,215	.....	.....	99,816	.....	316,371	.....	.....	(75,712)	.....	21,982	.....	0001
INDEX/SP/01739H	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/04/2025	09/04/2026	1	2,402,000	6502.08	99,443	.....	.....	42,973	.....	94,079	.....	.....	(24,520)	.....	7,877	.....	0001
INDEX/SP/01749L	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC																		
INDEX/SP/01758L	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC																		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	09/30/2025	09/30/2026	1	3,801,000	6688.46	204,114			102,338		156,043			(50,329)		13,457		0001
INDEX/SPB21230	Linked Annuity Hedge			Royal Bank of Canada	09/25/2025	09/25/2026	1	3,528,000	6604.72	105,840			51,894		96,245			(26,098)		12,319		0001
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	09/12/2025	09/11/2026	1	6,440,083	6584.29	63,757			28,868		58,168			(15,764)		21,584		0001
INDEX/SPV013381	Linked Annuity Hedge			Barclays PLC	07/21/2025	07/21/2026	1	5,182,000	6305.6	258,140			78,935		279,992			(63,651)		14,214		0001
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/25/2026	1	7,476,000	6643.7	188,395			92,628		164,555			(46,581)		26,104		0001
INDEX/SPVE1765	Linked Annuity Hedge			Barclays PLC	07/16/2025	07/16/2026	1	2,354,396	6263.7	38,377			11,206		41,981			(9,463)		6,374		0001
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	08/15/2025	08/14/2026	1	3,824,000	6449.8	225,204			84,463		219,607			(55,690)		11,671		0001
INDEX/SPB2108C	Linked Annuity Hedge			Barclays PLC	08/29/2025	09/01/2026	1	3,052,000	6460.26	182,204			76,797		173,821			(44,561)		9,912		0001
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	09/30/2025	09/30/2026	1	3,885,000	6688.46	160,474			80,458		129,531			(39,569)		13,790		0001
INDEX/SPB2123N	Linked Annuity Hedge			Royal Bank of Canada	08/15/2025	08/14/2026	1	6,656,000	6449.8	311,892			116,960		305,001			(77,116)		20,253		0001
INDEX/SPB21089	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	08/06/2025	08/06/2026	1	3,929,000	6345.06	170,912			99,795		181,587			(42,143)		11,683		0001
INDEX/SPVE1749H	Linked Annuity Hedge			Barclays PLC	09/03/2025	09/02/2026	1	4,484,462	6416	181,467			77,199		181,853			(44,868)		14,612		0001
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	08/15/2025	08/14/2026	1	2,658,000	6449.8	160,048			60,018		153,239			(39,572)		8,723		0001
INDEX/SPB21088	Linked Annuity Hedge			Royal Bank of Canada	09/29/2025	09/25/2026	1	5,619,298	6644	197,418			97,334		169,093			(49,218)		20,298		0001
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	09/25/2025	09/25/2026	1	2,890,118	6604.72	59,825			29,333		54,655			(14,751)		10,091		0001
INDEX/SPB21289	Linked Annuity Hedge			BNP Paribas SA	09/08/2025	09/08/2026	1	2,401,000	6495.15	37,456			16,509		35,997			(9,236)		7,973		0001
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	07/15/2025	07/15/2026	1	1,633,222	6243.76	27,601			7,984		30,562			(6,806)		4,401		0001
INDEX/SPA21Y8K	Linked Annuity Hedge			Royal Bank of Canada	09/25/2025	09/25/2026	1	1,917,000	6604.72	89,395			34,025		61,754			(17,111)		6,894		0001
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	08/26/2025	08/26/2026	1	2,306,000	6465.94	129,597			52,482		123,334			(31,955)		7,342		0001
INDEX/SPVE17868	Linked Annuity Hedge			Royal Bank of Canada	08/15/2025	08/14/2026	1	5,051,930	6469	168,204			63,076		165,653			(41,569)		15,419		0001
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	07/29/2025	07/28/2026	1	9,559,927	6390	402,065			131,060		414,912			(99,412)		27,236		0001
INDEX/SPA21Z31	Linked Annuity Hedge			Barclays PLC	09/04/2025	09/04/2026	1	3,231,000	6502.08	183,521			79,305		169,175			(45,252)		10,995		0001
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	08/21/2025	08/21/2026	1	5,173,967	6370.17	68,296			26,865		69,869			(16,840)		16,193		0001
INDEX/SPVE17681	Linked Annuity Hedge			Barclays PLC	09/03/2025	09/03/2026	1	2,489,000	6448.26	118,725			50,695		116,672			(29,275)		8,136		0001
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	08/01/2025	07/31/2026	1	4,995,000	6238.01	166,339			55,908		187,374			(41,128)		13,283		0001
INDEX/SPV00915J	Linked Annuity Hedge			Royal Bank of Canada	09/03/2025	08/31/2026	1	4,334,834	6460	143,165			60,447		144,670			(35,593)		14,033		0001
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	08/21/2025	08/21/2026	1	2,471,000	6370.17	89,944			35,380		93,893			(22,178)		7,733		0001
INDEX/SPB2108N	Linked Annuity Hedge			Royal Bank of Canada	09/26/2025	09/25/2026	1	2,040,858	6605	70,022			34,428		61,195			(17,313)		7,126		0001
INDEX/SPB2123F	Linked Annuity Hedge																					

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/30/2025	09/29/2026	1	8,932,683	6661	380,018			180,009		286,563			(88,016)		31,339		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/08/2025	07/07/2026	1	8,491,463	6230	360,336			96,554		413,235			(88,094)		22,000		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/24/2026	1	2,653,000	6466.91	148,568			59,345		140,880			(36,434)		8,300		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/24/2026	1	2,796,000	6466.91	128,336			51,264		123,991			(31,472)		8,942		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/29/2025	09/29/2026	1	4,115,614	6661.21	93,013			46,378		80,763			(22,935)		14,331		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/25/2025	07/27/2026	1	2,127,000	6386.64	121,239			39,077		120,327			(29,732)		6,047		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/25/2025	08/21/2026	1	3,906,014	6467	130,645			51,676		128,422			(32,571)		12,224		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/21/2025	08/20/2026	1	2,559,312	6386	85,572			33,516		88,232			(21,158)		7,978		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/24/2026	1	2,281,000	6466.91	131,614			52,573		124,310			(32,276)		7,213		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/29/2025	09/29/2026	1	3,539,000	6661.21	129,881			64,762		109,506			(32,026)		12,495		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/21/2025	08/21/2026	1	3,929,000	6370.17	166,197			65,374		172,267			(40,960)		12,286		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/31/2025	07/29/2026	1	1,802,953	6371	72,256			23,951		74,190			(17,915)		5,169		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/29/2025	07/28/2026	1	4,884,404	6390	242,351			78,999		245,310			(59,922)		13,374		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	08/31/2026	1	1,903,093	6460.26	30,830			12,945		30,313			(7,561)		6,161		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/28/2025	07/24/2026	1	2,069,919	6389	107,493			34,134		108,729			(26,799)		5,809		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/08/2025	08/07/2026	1	3,260	6386.45	210			75		208			(52)		10		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/23/2025	09/23/2026	1	4,381,000	6656.92	80,194			38,661		69,699			(19,774)		17,294		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/12/2025	09/11/2026	1	4,126,000	6584.29	92,054			41,680		82,963			(22,761)		13,835		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/23/2025	09/23/2026	1	2,293,024	6556.92	29,809			14,371		26,000			(7,350)		7,961		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/11/2025	07/10/2026	1	3,466,709	6259.75	33,280			9,245		36,670			(8,229)		9,118		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/11/2025	08/11/2026	1	2,023,720	6373.45	36,022			13,099		37,100			(8,882)		6,108		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/22/2025	09/22/2026	1	13,809	6693.75	743			356		560			(183)		48		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/28/2025	07/28/2026	1	3,580,000	6386.77	90,574			29,443		92,607			(22,333)		10,221		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/18/2025	07/17/2026	1	3,842,000	6296.79	56,815			16,887		61,580			(14,048)		9,905		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/08/2025	07/08/2026	1	3,511,000	6225.52	45,643			12,322		51,677			(11,254)		9,143		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/10/2025	07/10/2026	1	1,632,905	6280.46	26,290			7,282		29,019			(6,482)		4,295		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/18/2025	07/17/2026	1	3,153,000	6296.79	70,312			20,888		76,303			(17,365)		8,575		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02123T	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/22/2025	09/22/2026	1	3,519,000	6693.75	57,008			27,326		47,767			(14,057)		12,183		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	07/09/2025	07/09/2026	1	1,850,816	6263.26	16,287			4,442		18,232			(4,016)		4,844		0001
INDEX/Spread1335H	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	07/14/2025	07/14/2026	1	2,108,000	6268.56	34,150			9,784		37,641			(8,420)		5,653		0001
INDEX/Spread1360	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	07/08/2025	07/08/2026	1	1,670,606	6225.52	17,771			4,798		20,112			(4,382)		4,871		0001
INDEX/Spread1336B	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	07/18/2025	07/17/2026	1	4,071,000	6266.79	102,986			30,613		111,570			(25,466)		11,072		0001
INDEX/Spread1337	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	07/03/2025	07/06/2026	1	3,220,917	6279.35	66,673			17,633		73,642			(16,306)		8,302		0001
INDEX/Spread1339H	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	08/01/2025	07/31/2026	1	4,248,000	6238.01	64,570			21,703		71,868			(15,965)		12,280		0001
INDEX/Spread1391	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	08/15/2025	08/17/2026	1	4,525,000	6449.8	104,980			39,910		103,495			(25,744)		13,962		0001
INDEX/Spread1395H	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	09/02/2025	09/02/2026	1	6,715,000	6415.54	169,890			72,074		170,523			(41,891)		21,879		0001
INDEX/Spread1396	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	07/03/2025	07/06/2026	1	2,669,000	6279.35	63,018			16,666		69,509			(15,412)		6,854		0001
INDEX/Spread1399H	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	08/15/2025	08/14/2026	1	8,725,000	6449.8	202,420			75,908		199,537			(50,049)		26,829		0001
INDEX/Spread1329	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	09/08/2025	09/08/2026	1	1,799,543	6495.15	16,736			7,377		16,045			(4,127)		5,976		0001
INDEX/Spread1338	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	08/08/2025	08/10/2026	1	1,960,343	6398.45	31,758			11,461		32,631			(7,768)		5,894		0001
INDEX/Spread1379	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	07/25/2025	07/24/2026	1	2,347,000	6388.64	67,359			21,330		68,902			(16,655)		6,587		0001
INDEX/Spread1380	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	07/08/2025	07/08/2026	1	2,537,000	6225.52	40,085			10,822		45,450			(9,884)		6,606		0001
INDEX/Spread1382	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	08/08/2025	08/07/2026	1	6,062,000	6398.45	143,669			51,082		147,810			(35,523)		18,019		0001
INDEX/Spread1355A	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	09/19/2025	09/21/2026	1	6,775,988	6664.36	88,765			42,304		76,306			(21,768)		23,392		0001
INDEX/Spread1378	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	09/30/2025	09/30/2026	1	3,513,414	6688.46	75,890			38,049		63,851			(18,713)		12,439		0001
INDEX/Spread1395T	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	08/29/2025	08/28/2026	1	6,241,000	6460.26	133,557			55,432		130,970			(33,022)		20,004		0001
INDEX/Spread1359	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	07/28/2025	07/28/2026	1	1,394,684	6399.77	12,552			4,080		12,823			(3,095)		3,982		0001
INDEX/Spread1391	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	08/11/2025	08/11/2026	1	3,823,000	6373.45	50,081			18,211		51,764			(12,349)		11,539		0001
INDEX/Spread1395	Linked Annuity Hedge	N/A		02NBE1B9P407D8PU41																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	08/15/2025	08/17/2026	1	1,992,862	6449.8	18,793			7,122		18,251			(4,584)		6,149		0001
INDEX/Spread1396	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	08/01/2025	07/31/2026	1	2,818,000	6238.01	116,665			39,212		131,713			(28,846)		8,146		0001
INDEX/Spread1398	Linked Annuity Hedge	N/A		Barclays PLC																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	07/17/2025	07/17/2026	1	2,745,023	6297.36	60,940			18,062		66,461			(15,026)		7,466		0001
INDEX/Spread1399	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	08/01/2025	07/31/2026	1	10,729,209	6238.01	139,480			46,881		155,198			(34,487)		31,015		0001
INDEX/Spread1328A	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	09/08/2025	09/08/2026	1	6,807,000	6495.15	89,172			39,304		85,719			(21,968)		22,804		0001
INDEX/Spread1378M	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	07/25/2025	07/24/2026	1	3,603,351	6398.64	33,511			10,612		34,374			(8,286)		10,113		0001
INDEX/Spread1358	Linked Annuity Hedge	N/A		ROMUISFPUBIPROK5P63																		
Purchased Call/Spread 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	07/29/2025	07/29/2026	1	2,950,000	6370.86	38,940			12,765		40,120			(9,602)		8,457		0001
INDEX/Spread1390	Linked Annuity Hedge	N/A		BNP Paribas SA	08/08/2025	08/07/2026	1	2,541,870	6398.45	51,092			18,166		52,681			(12,633)		7,556		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW135N	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	08/01/2025	08/03/2026	1	1,884,854	6238.01	30,346			10,366		33,830			(7,442)		5,515		0001
Purchased Call11/3&P 500	Fixed Index & Index																					
INDE/SPW1323Y	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	08/26/2025	08/26/2026	1	2,767,000	6465.94	36,248			14,679		35,484			(8,938)		8,810		0001
Purchased Call11/3&P 500	Fixed Index & Index																					
INDE/SPW1355	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/19/2025	09/18/2026	1	4,251,000	6664.36	100,749			47,576		85,404			(24,910)		14,548		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW1356	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/03/2025	07/02/2026	1	2,914,012	6279.35	27,100			6,945		29,623			(6,701)		7,355		0001
Purchased Call11/3&P 500	Fixed Index & Index																					
INDE/SPW1353	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/02/2025	07/02/2026	1	3,621,998	6227.42	47,086			12,033		53,409			(11,610)		9,141		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW1379F	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/26/2025	09/28/2026	1	2,014,000	6643.7	31,418			15,579		27,462			(7,705)		7,091		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW1338	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/12/2025	09/11/2026	1	2,325,000	6584.29	73,005			33,055		65,173			(18,051)		7,792		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW1390	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/03/2025	07/02/2026	1	6,645,000	6279.35	166,739			42,730		184,500			(41,227)		16,786		0001
Purchased Call11/3&P 500	Fixed Index & Index																					
INDE/SPW1390	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/03/2025	07/02/2026	1	2,743,000	6279.35	78,176			20,034		86,572			(19,329)		6,923		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW1391	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/03/2025	07/06/2026	1	2,206,303	6279.35	21,181			5,601		23,186			(5,180)		5,687		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW133Z	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/17/2025	09/17/2026	1	2,575,331	6800.35	40,144			18,690		36,021			(9,889)		8,781		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW1368	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/25/2025	09/25/2026	1	2,034,572	6804.72	32,757			16,061		29,623			(8,077)		7,104		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW00H	Linked Annuity Hedge	N/A	Equi ty/Index	2IG190L770XK3Z278	08/01/2025	07/30/2026	1	1,424,134	6383	55,668			18,608		65,163			(13,802)		4,100		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW128T	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/28/2025	08/26/2026	1	1,015,263	6466	55,882			22,950		51,839			(13,857)		3,232		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW1319R	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	08/18/2025	08/18/2026	1	1,916,000	6449.15	56,522			21,643		55,626			(13,937)		5,933		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW4219P	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/15/2025	07/14/2026	1	2,891,327	6269	147,288			42,318		165,257			(36,420)		7,754		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW1768H	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/21/2025	08/21/2026	1	1,178,225	6370.17	16,182			6,365		16,365			(3,990)		5,565		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW19E5S	Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	09/04/2025	09/03/2026	1	782,641	6435	41,388			17,811		38,354			(10,228)		2,558		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW177S4	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/22/2025	08/24/2026	1	1,045,585	6466.91	9,515			3,801		9,178			(2,333)		3,306		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW2108J	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/22/2025	08/21/2026	1	94,753	6466.91	7,770			3,065		6,190			(1,921)		297		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW13361	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/15/2025	09/15/2026	1	2,004,056	6615.28	18,638			8,574		16,574			(4,586)		6,798		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW13780	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/26/2025	09/28/2026	1	2,552,189	6643.7	24,501			12,149		21,508			(6,008)		8,986		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW1338F	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/12/2025	09/14/2026	1	3,212,383	6584.29	52,041			23,798		47,281			(12,762)		10,864		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW21085	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/15/2025	08/14/2026	1	10,290,414	6449.8	135,833			50,938		134,572			(33,585)		31,407		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW1396Z	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/05/2025	08/05/2026	1	2,197,679	6399.19	21,757			7,552		23,342			(5,365)		6,482		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW1336X	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/01/2025	07/01/2026	1	2,091,166	6198.01	19,239			4,823		22,043			(4,744)		5,249		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW136Z	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/30/2025	07/30/2026	1	2,464,299	6362.9	23,164			7,658		23,784			(5,712)		7,094		0001
Purchased Call1/3&P 500	Fixed Index & Index																					
INDE/SPW1396B	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	08/07/2025	08/07/2026	1	1,898,377	6340	15,285			5,420		15,960			(3,769)		5,048		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW13/SF	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/01/2025	07/31/2026	1	4,902,212	628.01	48,532			16,312		53,524			(12,000)		14,171		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW13/SF	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	09/01/2026	1	2,886,492	6460.26	27,806			11,720		27,278			(6,800)		9,407		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW05566	Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P40T0BP41	09/12/2025	09/11/2026	1	53,123	6587	2,603			1,219		2,298			(666)		178		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1735E	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/10/2026	1	287,423	6532	15,088			6,780		13,218			(3,726)		960		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1333G	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/12/2025	09/14/2026	1	4,852,549	6584.29	105,300			48,154		95,025			(25,823)		16,412		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1785E	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/04/2026	1	993,935	6486	49,724			21,607		47,290			(12,337)		3,259		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1363H	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/24/2025	09/24/2026	1	2,109,589	6637.97	18,775			9,103		16,630			(4,630)		7,945		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1752	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2025	07/09/2026	1	1,228,736	6263	66,491			18,269		73,322			(16,425)		3,216		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1729R	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/23/2026	1	2,134,655	6359	114,432			35,919		116,393			(28,294)		5,965		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW13469	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/18/2025	09/18/2026	1	2,145,022	6631.96	36,680			17,273		32,239			(9,044)		7,341		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW00FSX	Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/22/2025	07/22/2026	1	3,478,396	6393.62	191,312			59,027		205,660			(47,173)		9,677		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1132	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/25/2025	07/27/2026	1	1,599,659	6388.64	26,074			8,404		26,689			(6,394)		4,548		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1735C	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/27/2026	1	3,582,836	6388.64	78,106			25,175		79,851			(19,154)		10,186		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW00257	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/05/2025	08/05/2026	1	2,350,891	6298.19	45,372			15,749		48,698			(11,188)		6,934		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1323Z	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/26/2025	08/26/2026	1	3,004,877	6465.94	50,782			20,565		49,509			(12,522)		9,567		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1353R	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/22/2025	09/22/2026	1	3,670,331	6693.75	80,380			38,529		66,847			(19,820)		12,707		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW13163	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	09/01/2026	1	3,794,956	6460.26	80,074			33,750		78,530			(19,583)		12,325		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW13251	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/20/2025	08/20/2026	1	4,228,719	6395.78	94,323			36,638		96,135			(23,258)		13,191		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1915J	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/01/2025	07/31/2026	1	2,098,247	6238.01	42,135			14,162		47,015			(10,418)		6,060		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1315E	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/02/2025	09/02/2026	1	2,851,760	6415.54	37,358			15,849		37,547			(9,212)		9,292		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW2129H	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/29/2025	09/29/2026	1	3,104,000	6661.21	90,637			45,194		77,756			(22,349)		10,959		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW2109H	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/19/2025	08/19/2026	1	3,537,000	6411.37	46,335			17,870		47,098			(11,425)		10,992		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1383T	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/17/2025	07/17/2026	1	1,945,029	6297.36	25,674			7,610		27,575			(6,331)		5,290		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW2113L	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/15/2025	09/15/2026	1	1,971,039	6915.28	32,128			14,781		28,807			(7,922)		6,086		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW21155	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/03/2025	09/02/2026	1	5,151,679	6416	175,191			74,529		177,203			(43,316)		16,786		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW21092	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/14/2025	08/14/2026	1	5,132,000	6468.54	298,169			111,504		277,362			(73,521)		15,663		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW21159	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/04/2025	09/03/2026	1	4,469,644	6448	184,712			79,529		179,234			(45,671)		14,607		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SPW1358M	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/29/2025	07/29/2026	1	2,120,913	6570.86	43,691			14,323		45,137			(10,773)		6,080		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/21/2025	07/21/2026	1	4,250,970	6305.6	55,688			17,028		59,939			(13,731)		11,774	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/25/2025	09/25/2026	1	1,078,082	6604.72	9,272			4,546		8,383			(2,286)		3,764	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/26/2025	09/25/2026	1	5,068,574	6643.7	48,658			23,924		42,683			(12,031)		17,688	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/12/2025	08/11/2026	1	5,336,445	6373	188,591			68,768		187,484			(46,630)		16,197	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/18/2025	08/18/2026	1	3,346,000	6449.15	84,654			32,416		83,241			(20,874)		10,361	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/03/2025	07/02/2026	1	1,987,000	6279.35	29,209			7,485		32,027			(7,222)		5,015	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/03/2025	07/02/2026	1	2,063,000	6279.35	33,421			8,565		36,794			(8,263)		5,207	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/05/2025	08/05/2026	1	3,670,000	6299.19	50,697			17,997		54,413			(12,501)		11,414	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/03/2025	07/02/2026	1	2,382,000	6279.35	52,880			13,552		58,437			(13,075)		6,012	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/25/2025	07/24/2026	1	3,031,000	6388.64	96,982			30,714		99,149			(23,982)		8,507	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/07/2026	1	4,056,000	6389.45	62,057			22,065		63,655			(15,344)		12,056	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/25/2025	07/24/2026	1	8,483,000	6388.64	213,772			67,694		219,544			(52,856)		23,808	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/01/2025	07/31/2026	1	2,224,000	6238.01	39,365			13,231		43,791			(9,733)		6,429	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/04/2025	08/04/2026	1	2,746,000	6329.94	44,485			15,319		47,214			(10,969)		8,067	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/24/2025	07/24/2026	1	3,518,000	6363.35	46,086			14,553		48,093			(11,364)		9,873	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/29/2025	07/29/2026	1	5,816,000	6370.86	147,145			48,238		152,247			(36,282)		16,674	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/07/2025	08/07/2026	1	3,593,000	6340	47,016			16,670		49,471			(11,593)		10,688	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/29/2025	07/24/2026	1	3,002,661	6389	121,744			38,768		124,555			(30,436)		8,427	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	07/01/2025	07/01/2026	1	6,072,000	6198.01	367,963			92,244		433,085			(90,731)		15,242	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/20/2025	08/19/2026	1	4,302,029	6411	181,338			70,131		184,185			(44,836)		13,369	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/07/2026	1	3,788,000	6389.45	67,048			23,839		69,059			(16,578)		11,260	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/20/2025	08/20/2026	1	2,128,000	6395.78	64,691			25,128		65,828			(15,951)		6,637	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/19/2025	09/21/2026	1	2,380,000	6664.36	65,926			31,419		55,600			(16,167)		8,216	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/05/2025	09/04/2026	1	4,770,000	6481.5	287,154			124,433		289,133			(71,000)		15,642	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/16/2025	09/16/2026	1	3,660,000	6606.76	47,946			22,190		42,901			(11,822)		12,452	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/04/2025	08/04/2026	1	3,368,000	6329.94	85,884			29,574		91,318			(21,177)		9,884	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	07/22/2025	07/22/2026	1	13,366,000	6309.62	585,431			180,629		633,447			(144,353)		37,185	0001	
Purchased Call/S&P 500 INDEX/SPW13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNAMST BANKS INC	09/16/2025	09/16/2026	1	4,442,000	6606.76	183,010			84,689		155,087			(45,126)		15,113	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP'013S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPIBIPR0K9P83	08/08/2025	08/07/2026	1	5,473,000	6388.45	121,501			43,200		125,176			(30,041)		16,288		0001
Purchased Call/S&P 500 INDEX/SP'00M3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G19DL770XHC3ZE78	09/05/2025	09/03/2026	1	1,957,934	6441	80,645			34,819		79,511			(19,995)		6,400		0001
Purchased Call/S&P 500 INDEX/SP'013I2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPIBIPR0K9P83	09/05/2025	09/04/2026	1	5,259,000	6481.5	93,610			40,564		90,483			(23,145)		17,246		0001
Purchased Call/S&P 500 INDEX/SP'013I4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPIBIPR0K9P83	08/29/2025	09/01/2026	1	3,538,000	6460.26	92,342			38,921		90,436			(22,584)		11,491		0001
Purchased Call/S&P 500 INDEX/SP'01309R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPIBIPR0K9P83	08/29/2025	08/28/2026	1	5,657,000	6460.26	88,249			36,627		86,682			(21,820)		18,132		0001
Purchased Call/S&P 500 INDEX/SP'00569A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	09/24/2025	09/24/2026	1	2,343,000	6637.97	107,309			52,029		90,027			(26,460)		8,158		0001
Purchased Call/S&P 500 INDEX/SP'00X3M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G19DL770XHC3ZE78	08/27/2025	08/26/2026	1	7,080,204	6466	285,084			115,770		276,073			(70,490)		22,942		0001
Purchased Call/S&P 500 INDEX/SP'005690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	09/26/2025	09/25/2026	1	9,434,000	6643.7	341,511			167,909		292,405			(84,439)		32,940		0001
Purchased Call/S&P 500 INDEX/SP'09193R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	YOOUBSJW9T8KCSV06	07/02/2025	07/01/2026	1	5,919,100	6198	299,925			60,817		270,721			(59,322)		14,858		0001
Purchased Call/S&P 500 INDEX/SP'013552	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPIBIPR0K9P83	09/19/2025	09/18/2026	1	3,809,000	6664.36	59,420			28,060		50,883			(14,692)		13,036		0001
Purchased Call/S&P 500 INDEX/SP'005586	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	09/17/2025	09/17/2026	1	2,650,000	6800.35	122,695			57,122		106,026			(30,254)		9,043		0001
Purchased Call/S&P 500 INDEX/SP'00558A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	09/16/2025	09/15/2026	1	6,046,366	6615	203,127			99,708		776,978			(50,224)		20,510		0001
Purchased Call/S&P 500 INDEX/SP'00558K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	09/17/2025	09/11/2026	1	1,935,781	6584	77,695			35,474		68,132			(19,478)		6,488		0001
Purchased Call/S&P 500 INDEX/SP'0055I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA 02NEB1BXP40TD8PU41	07/29/2025	07/28/2026	1	4,121,402	6390	153,955			50,184		157,826			(38,066)		11,766		0001
Purchased Call/S&P 500 INDEX/SP'0055L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPIBIPR0K9P83	09/12/2025	09/14/2026	1	5,416,000	6584.29	70,950			32,445		64,512			(17,399)		18,317		0001
Purchased Call/S&P 500 INDEX/SP'091E9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm Societe Generale SA	08/27/2025	08/26/2026	1	3,666,188	6466	128,635			52,236		124,976			(31,805)		11,673		0001
Purchased Call/S&P 500 INDEX/SP'091E9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA 02NEB1BXP40TD8PU41	09/17/2025	09/11/2026	1	1,711,915	6584	95,451			43,581		80,072			(23,929)		5,738		0001
Purchased Call/S&P 500 INDEX/SP'091E9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/26/2025	08/26/2026	1	5,912,000	6465.94	257,763			104,383		243,373			(63,559)		18,823		0001
Purchased Call/S&P 500 INDEX/SP'091E9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/15/2025	08/14/2026	1	10,110,000	6449.8	463,038			173,639		438,255			(114,487)		30,656		0001
Purchased Call/S&P 500 INDEX/SP'091E9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/14/2025	08/14/2026	1	3,568,000	6468.54	150,926			56,441		141,048			(37,215)		10,890		0001
Purchased Call/S&P 500 INDEX/SP'00549I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	09/10/2025	09/09/2026	1	4,196,592	6513	232,841			103,557		212,569			(57,571)		13,986		0001
Purchased Call/S&P 500 INDEX/SP'005792	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	09/26/2025	09/28/2026	1	6,556,000	6643.7	171,112			84,849		149,214			(41,962)		23,083		0001
Purchased Call/S&P 500 INDEX/SP'091E93	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/19/2025	08/18/2026	1	4,940,049	6449	261,635			100,462		254,668			(64,690)		15,297		0001
Purchased Call/S&P 500 INDEX/SP'00X94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G19DL770XHC3ZE78	08/22/2025	08/24/2026	1	2,627,000	6466.91	77,759			31,061		75,887			(19,069)		8,307		0001
Purchased Call/S&P 500 INDEX/SP'091E93I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/30/2025	07/30/2026	1	2,012,000	6382.9	99,795			32,990		99,618			(24,607)		5,792		0001
Purchased Call/S&P 500 INDEX/SP'0137SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPIBIPR0K9P83	09/29/2025	09/29/2026	1	2,793,000	6661.21	44,275			22,076		38,243			(10,917)		9,649		0001
Purchased Call/S&P 500 INDEX/SP'01379K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPIBIPR0K9P83	09/29/2025	09/29/2026	1	4,610,000	6661.21	116,172			57,926		99,084			(28,645)		16,276		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP'00056Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/25/2026	1	2,946,000	6643.7	170,888			84,010		135,569			(42,248)		10,286	0001	
Purchased Call/SP 500 INDEX/SP'00056Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/03/2025	07/02/2026	1	6,551,246	6227	270,364			69,285		294,366			(66,848)		16,534	0001	
INDEX/SP'00056W	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/SP 500 INDEX/SP'00056C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/24/2025	09/23/2026	1	3,734,532	6657	123,493			59,700		106,332			(30,534)		12,966	0001	
Purchased Call/SP 500 INDEX/SP'00056C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/10/2025	07/10/2026	1	3,685,000	6280.46	219,114			60,686		241,268			(54,028)		9,718	0001	
Purchased Call/SP 500 INDEX/SP'00056A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/19/2025	08/14/2026	1	2,143,021	6455	112,741			42,514		109,272			(28,185)		6,541	0001	
Purchased Call/SP 500 INDEX/SP'00053X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/09/2025	07/09/2026	1	3,732,000	6283.26	48,516			13,232		53,944			(11,963)		9,767	0001	
Purchased Call/SP 500 INDEX/SP'000531	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/01/2025	07/01/2026	1	14,952,000	6198.01	648,917			162,676		747,120			(160,007)		37,533	0001	
Purchased Call/SP 500 INDEX/SP'000538	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/19/2025	09/18/2026	1	5,658,000	6684.36	142,016			67,063		120,334			(35,114)		19,364	0001	
Purchased Call/SP 500 INDEX/SP'000535	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/28/2025	08/27/2026	1	8,186,008	6481	353,526			145,743		324,046			(87,410)		26,151	0001	
Purchased Call/SP 500 INDEX/SP'000536	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/29/2025	09/25/2026	1	4,996,062	6644	188,211			92,795		155,518			(46,922)		17,445	0001	
Purchased Call/SP 500 INDEX/SP'000562	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/23/2025	09/23/2026	1	2,452,000	6656.92	56,396			27,188		49,061			(13,906)		8,513	0001	
Purchased Call/SP 500 INDEX/SP'000539	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/03/2025	07/02/2026	1	2,258,000	6279.35	122,158			31,305		130,140			(30,204)		5,689	0001	
Purchased Call/SP 500 INDEX/SP'000590	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/01/2025	07/31/2026	1	8,267,000	6238.01	391,856			131,707		444,203			(96,887)		23,897	0001	
Purchased Call/SP 500 INDEX/SP'000538	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/13/2025	08/11/2026	1	5,513,034	6373	248,921			91,018		237,433			(61,716)		16,639	0001	
Purchased Call/SP 500 INDEX/SP'000535	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/13/2025	08/13/2026	1	5,792,000	6466.58	247,318			91,297		231,296			(60,983)		17,612	0001	
Purchased Call/SP 500 INDEX/SP'000532	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/01/2025	08/03/2026	1	3,251,000	6238.01	193,109			65,966		219,884			(47,357)		9,513	0001	
Purchased Call/SP 500 INDEX/SP'00063U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/28/2025	08/28/2026	1	3,853,000	6501.86	151,038			62,513		143,681			(37,242)		12,350	0001	
Purchased Call/SP 500 INDEX/SP'00053E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/05/2025	08/05/2026	1	3,398,000	6239.19	184,690			64,107		201,774			(45,540)		9,904	0001	
Purchased Call/SP 500 INDEX/SP'00070N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/07/2025	07/02/2026	1	3,030,779	6279	150,990			38,802		174,324			(37,747)		7,649	0001	
Purchased Call/SP 500 INDEX/SP'00053W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/19/2025	08/14/2026	1	2,831,462	6450	115,633			43,604		113,810			(28,908)		8,642	0001	
Purchased Call/SP 500 INDEX/SP'00053E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/28/2025	08/28/2026	1	3,677,000	6501.86	155,905			64,527		143,041			(38,442)		11,786	0001	
Purchased Call/SP 500 INDEX/SP'00055E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/17/2025	09/17/2026	1	2,304,000	6600.35	83,405			38,830		73,664			(20,566)		7,862	0001	
Purchased Call/SP 500 INDEX/SP'00053E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/14/2025	08/14/2026	1	8,393,000	6468.54	380,277			142,209		353,260			(83,767)		25,341	0001	
Purchased Call/SP 500 INDEX/SP'000594	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/30/2025	07/29/2026	1	4,166,542	6371	175,730			57,768		183,435			(43,450)		11,945	0001	
Purchased Call/SP 500 INDEX/SP'00059R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/01/2025	07/31/2026	1	2,089,000	6238.01	114,477			38,477		130,174			(28,305)		6,039	0001	
Purchased Call/SP 500 INDEX/SP'00052J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/05/2025	08/04/2026	1	2,139,520	6330	79,102			27,314		85,738			(19,558)		6,285	0001	
Purchased Call/SP 500 INDEX/SP'00052P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/03/2025	09/03/2026	1	9,374,000	6448.26	432,141			184,523		415,081			(106,555)		30,842	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX00FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	.07/16/2025	.07/16/2026	1	2,235,000	6263.7	124,713			36,418		138,582			(30,751)		6,051		0001
Purchased Call/S&P 500 INDEX/SPX00F50	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	.07/16/2025	.07/16/2026	1	2,580,000	6263.7	140,352			40,984		156,193			(34,607)		6,984		0001
Purchased Call/S&P 500 INDEX/SPX00J9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	.09/05/2025	.09/04/2026	1	3,565,000	6481.5	84,134			36,458		82,443			(20,802)		11,690		0001
Purchased Call/S&P 500 INDEX/SPX01FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.09/18/2025	.09/18/2026	1	2,782,000	6631.96	132,980			62,622		108,657			(32,789)		9,321		0001
Purchased Call/S&P 500 INDEX/SPX03ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.08/06/2025	.08/04/2026	1	2,483,936	6330	100,689			34,868		106,387			(24,967)		7,327		0001
Purchased Call/S&P 500 INDEX/SPX01FSB9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.08/21/2025	.08/21/2026	1	3,815,000	6370.17	216,311			85,086		217,819			(53,337)		11,939		0001
Purchased Call/S&P 500 INDEX/SPX00L90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	.09/05/2025	.09/04/2026	1	4,045,000	6481.5	112,856			48,904		110,530			(27,904)		13,265		0001
Purchased Call/S&P 500 INDEX/SPX00LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	.09/05/2025	.09/04/2026	1	6,211,000	6481.5	277,011			120,038		268,403			(68,482)		20,367		0001
Purchased Call/S&P 500 INDEX/SPX0059J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.08/01/2025	.07/31/2026	1	4,438,000	6238.01	280,837			87,670		287,223			(84,483)		12,823		0001
Purchased Call/S&P 500 INDEX/SPX01FS8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.09/25/2025	.09/25/2026	1	5,939,000	6604.72	342,680			168,018		281,419			(84,497)		20,737		0001
Purchased Call/S&P 500 INDEX/SPX01FS6F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.07/14/2025	.07/14/2026	1	6,234,000	6263.56	157,097			45,008		173,694			(38,736)		16,718		0001
Purchased Call/S&P 500 INDEX/SPX01FS8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.08/29/2025	.08/28/2026	1	4,244,499	6502	225,410			93,554		214,987			(55,733)		13,605		0001
Purchased Call/S&P 500 INDEX/SPX00546G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.08/15/2025	.08/17/2026	1	3,447,000	6449.8	195,100			74,170		186,001			(47,845)		10,636		0001
Purchased Call/S&P 500 INDEX/SPX0057B82	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.09/05/2025	.09/04/2026	1	4,250,821	6502	226,797			98,279		217,609			(56,076)		13,989		0001
Purchased Call/S&P 500 INDEX/SPX00546G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.09/09/2025	.09/08/2026	1	3,357,993	6495	187,485			82,866		173,419			(46,356)		11,151		0001
Purchased Call/S&P 500 INDEX/SPX0059P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.08/01/2025	.07/31/2026	1	2,446,000	6238.01	118,876			39,955		134,689			(29,382)		7,071		0001
Purchased Call/S&P 500 INDEX/SPX0059SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.07/30/2025	.07/30/2026	1	4,619,000	6362.9	117,323			38,784		121,411			(28,929)		13,297		0001
Purchased Call/S&P 500 INDEX/SPX01FS58X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.09/29/2025	.09/29/2026	1	3,044,000	6661.21	184,162			91,827		199,844			(45,410)		10,747		0001
Purchased Call/S&P 500 INDEX/SPX00518J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.08/15/2025	.08/14/2026	1	3,016,000	6449.8	174,325			65,372		165,496			(43,102)		9,205		0001
Purchased Call/S&P 500 INDEX/SPX00590	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.07/30/2025	.07/28/2026	1	4,191,689	6390	167,923			54,889		175,173			(41,634)		11,967		0001
Purchased Call/S&P 500 INDEX/SPX005182	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.08/11/2025	.08/11/2026	1	3,251,000	6373.45	149,221			54,262		154,906			(36,794)		9,812		0001
Purchased Call/S&P 500 INDEX/SPX00518P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.09/15/2025	.08/14/2026	1	4,722,000	6449.8	81,691			30,634		80,112			(20,198)		14,412		0001
Purchased Call/S&P 500 INDEX/SPX0059SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.08/01/2025	.08/03/2026	1	5,051,000	6238.01	242,953			82,992		275,297			(59,580)		14,779		0001
Purchased Call/S&P 500 INDEX/SPX01FS60	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.07/16/2025	.07/16/2026	1	4,371,000	6263.7	57,260			16,721		62,965			(14,119)		11,833		0001
Purchased Call/S&P 500 INDEX/SPX005381	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.09/03/2025	.08/31/2026	1	4,306,993	6460	165,009			89,671		165,098			(41,024)		13,949		0001
Purchased Call/S&P 500 INDEX/SPX00538B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.08/05/2025	.08/05/2026	1	3,804,000	6238.19	148,124			51,415		161,205			(36,524)		10,629		0001
Purchased Call/S&P 500 INDEX/SPX00J8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	.09/05/2025	.09/04/2026	1	3,394,000	6491.5	128,633			55,741		125,097			(31,805)		11,130		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP005584	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/12/2025	09/11/2026	1	2,154,103	6587	86,900			39,360		76,221			(21,464)		7,220		0001
Purchased Call / S&P 500 INDEX/SP005589	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/18/2025	08/14/2026	1	2,546,382	6468	103,862			39,057		101,124			(25,894)		7,778		0001
Purchased Call / S&P 500 INDEX/SP005638	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/09/2025	09/08/2026	1	5,806,664	6495	235,185			103,949		222,282			(98,150)		19,282		0001
Purchased Call / S&P 500 INDEX/SP005789	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/30/2025	09/29/2026	1	11,650,293	6661	507,531			253,765		417,599			(125,488)		41,940		0001
Purchased Call / S&P 500 INDEX/SP000089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/18/2025	08/18/2026	1	4,362,000	6449.15	251,687			96,376		240,012			(62,060)		13,507		0001
Purchased Call / S&P 500 INDEX/SP00063E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/24/2025	07/24/2026	1	3,622,000	6363.35	203,194			64,167		208,409			(50,103)		10,165		0001
Purchased Call / S&P 500 INDEX/SP00058M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/17/2025	09/15/2026	1	3,704,557	6615	123,704			57,226		109,922			(30,670)		12,566		0001
Purchased Call / S&P 500 INDEX/SP00055N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/17/2025	09/15/2026	1	1,865,509	6615	72,528			33,552		63,226			(17,982)		6,328		0001
Purchased Call / S&P 500 INDEX/SP09153CS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFRAST BANKS INC	08/04/2025	07/31/2026	1	1,527,793	6339	63,062			21,255		66,013			(15,722)		4,416		0001
Purchased Call / S&P 500 INDEX/SP09153S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFRAST BANKS INC	08/12/2025	08/11/2026	1	5,181,615	6373	231,738			84,501		223,929			(57,286)		15,639		0001
Purchased Call / S&P 500 INDEX/SP000261	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/15/2025	08/17/2026	1	5,514,000	6449.8	261,915			99,571		254,367			(64,230)		17,014		0001
Purchased Call / S&P 500 INDEX/SP000578K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/30/2025	09/30/2026	1	4,586,000	6688.46	116,484			58,403		98,525			(28,722)		16,236		0001
Purchased Call / S&P 500 INDEX/SP0017063	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index		07/02/2025	07/02/2026	1	3,730,000	6227.42	208,507			53,285		239,682			(51,413)		9,414		0001
Purchased Call / S&P 500 INDEX/SP001705V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	06/30/2026	1	2,984,581	6205	155,983			38,780		183,368			(38,567)		7,461		0001
Purchased Call / S&P 500 INDEX/SP00009E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/01/2025	07/31/2026	1	5,435,000	6298.01	135,875			45,669		152,821			(33,595)		15,711		0001
Purchased Call / S&P 500 INDEX/SP00069M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/01/2025	07/31/2026	1	2,979,513	6339	91,800			30,855		106,098			(22,698)		8,613		0001
Purchased Call / S&P 500 INDEX/SP0017069	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2025	07/01/2026	1	3,660,628	6198	157,157			39,836		180,338			(38,857)		9,164		0001
Purchased Call / S&P 500 INDEX/SP0E17051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/20/2026	1	4,995,000	6296.79	236,763			71,746		256,908			(58,062)		13,773		0001
Purchased Call / S&P 500 INDEX/SP0E17060	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/17/2026	1	3,474,000	6296.79	111,515			33,145		120,944			(27,572)		9,449		0001
Purchased Call / S&P 500 INDEX/SP000057	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/18/2025	08/18/2026	1	4,484,000	6448.15	206,284			78,983		201,564			(50,860)		13,885		0001
Purchased Call / S&P 500 INDEX/SP0E17060	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2025	07/17/2026	1	5,117,000	6297.36	259,944			77,047		280,893			(64,096)		13,917		0001
Purchased Call / S&P 500 INDEX/SP0E17061	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/17/2026	1	6,415,000	6296.79	311,128			92,474		337,564			(76,927)		17,447		0001
Purchased Call / S&P 500 INDEX/SP0E17288	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/22/2026	1	2,183,129	6310	75,646			23,404		79,355			(18,704)		6,074		0001
Purchased Call / S&P 500 INDEX/SP0E17069	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/17/2026	1	6,068,000	6296.79	225,730			67,092		244,917			(55,812)		16,504		0001
Purchased Call / S&P 500 INDEX/SP0E17065	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/26/2025	08/26/2026	1	4,571,000	6465.94	188,325			76,264		183,375			(46,436)		14,553		0001
Purchased Call / S&P 500 INDEX/SP0E17069	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/21/2025	08/19/2026	1	2,216,334	6411	92,718			36,157		95,792			(22,968)		6,884		0001
Purchased Call / S&P 500 INDEX/SP0A2190	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/15/2025	07/14/2026	1	7,716,597	6269	327,175			93,995		367,117			(80,895)		20,694		0001
Purchased Call / S&P 500 INDEX/SP0E17261	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/27/2026	1	5,114,000	6386.64	280,303			83,899		282,292			(63,834)		14,539		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDE/SP/ET7288	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/23/2026	1	3,869,000	6358.91	225,990			70,337		230,349			(55,714)		10,811	0001	
Purchased Call/SP 500 INDE/SP/ET7289	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	7,138,000	6466.91	399,014			157,389		378,321			(98,657)		22,339	0001	
Purchased Call/SP 500 INDE/SP/ET7290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/18/2025	07/17/2026	1	5,666,000	6296.79	190,944			56,753		208,149			(47,211)		15,410	0001	
Purchased Call/SP 500 INDE/SP/ET7292	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/11/2026	1	7,949,000	6387.47	332,732			150,236		292,612			(82,043)		25,636	0001	
Purchased Call/SP 500 INDE/SP/ET7293	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/25/2025	08/25/2026	1	2,755,000	6493.32	66,396			26,705		66,032			(16,371)		8,742	0001	
Purchased Call/SP 500 INDE/SP/ET7294	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2025	09/09/2026	1	6,924,000	6512.61	174,485			77,389		166,384			(43,024)		23,064	0001	
Purchased Call/SP 500 INDE/SP/ET7296	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/11/2026	1	2,270,000	6387.47	125,077			56,475		106,100			(30,841)		7,608	0001	
Purchased Call/SP 500 INDE/SP/ET7297	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/13/2025	08/12/2026	1	1,701,681	6446	66,441			24,411		65,196			(16,428)		5,155	0001	
Purchased Call/SP 500 INDE/SP/ET7298	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/12/2025	08/12/2026	1	3,082,000	6445.76	40,374			14,793		40,405			(9,955)		9,337	0001	
Purchased Call/SP 500 INDE/SP/ET7299	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/08/2026	1	5,862,000	6495.15	255,583			112,654		243,924			(63,021)		19,466	0001	
Purchased Call/SP 500 INDE/SP/ET7300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/11/2026	1	2,311,000	6387.47	110,697			49,982		96,353			(27,285)		7,745	0001	
Purchased Call/SP 500 INDE/SP/ET7301	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/04/2026	1	8,789,835	6492	351,300			152,693		337,122			(87,604)		28,824	0001	
Purchased Call/SP 500 INDE/SP/ET7302	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/08/2025	07/07/2026	1	7,307,767	6230	291,760			78,179		334,050			(72,139)		18,933	0001	
Purchased Call/SP 500 INDE/SP/ET7303	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/31/2025	07/31/2026	1	3,537,000	6339.39	147,493			49,437		155,952			(36,368)		10,224	0001	
Purchased Call/SP 500 INDE/SP/ET7304	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/07/2025	07/07/2026	1	2,407,000	6229.98	38,753			10,355		43,809			(9,555)		6,236	0001	
Purchased Call/SP 500 INDE/SP/ET7305	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/09/2026	1	3,660,000	6263.26	166,896			45,517		187,769			(41,152)		9,579	0001	
Purchased Call/SP 500 INDE/SP/ET7306	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/10/2026	1	3,313,000	6259.75	88,788			24,663		99,098			(21,953)		8,714	0001	
Purchased Call/SP 500 INDE/SP/ET7307	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2025	07/10/2026	1	2,400,000	6280.46	87,360			24,199		97,128			(21,541)		6,312	0001	
Purchased Call/SP 500 INDE/SP/ET7308	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/20/2026	1	2,021,000	6296.79	116,410			35,276		125,421			(28,547)		5,573	0001	
Purchased Call/SP 500 INDE/SP/ET7309	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/10/2026	1	5,290,000	6259.75	301,001			83,611		337,729			(74,423)		13,914	0001	
Purchased Call/SP 500 INDE/SP/ET7310	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2025	07/10/2026	1	2,832,000	6280.46	125,741			34,831		139,966			(31,005)		7,449	0001	
Purchased Call/SP 500 INDE/SP/ET7311	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	06/30/2026	1	2,723,973	6205	108,108			26,878		126,231			(26,730)		6,801	0001	
Purchased Call/SP 500 INDE/SP/ET7312	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/23/2026	1	5,241,000	6358.91	283,496			91,364		300,650			(72,369)		14,645	0001	
Purchased Call/SP 500 INDE/SP/ET7313	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/27/2026	1	3,859,000	6388.64	212,962			68,641		212,626			(52,225)		10,968	0001	
Purchased Call/SP 500 INDE/SP/ET7315	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2025	07/02/2026	1	2,794,000	6227.42	165,684			42,342		189,796			(40,854)		7,052	0001	
Purchased Call/SP 500 INDE/SP/ET7314	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2025	07/02/2026	1	4,313,000	6227.42	245,841			82,826		282,376			(60,618)		10,885	0001	
Purchased Call/SP 500 INDE/SP/ET7316	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/07/2026	1	1,669,635	6230	89,866			24,080		103,020			(22,220)		4,326	0001	
Purchased Call/SP 500 INDE/SP/ET7317	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/10/2026	1	15,159,000	6259.75	692,766			192,435		780,537			(171,288)		39,871	0001	
Purchased Call/SP 500 INDE/SP/ET7318	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	06/30/2026	1	5,472,766	6205	182,098			45,273		211,454			(45,024)		13,663	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP/IE176S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/28/2026	1	8,062,306	6502	332,332			137,932		323,341			(82,170)			25,842	0001	
Purchased Call/SP 500 INDEX/SP/OT17SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/09/2026	1	1,722,397	6263	69,726			19,228		78,116			(17,288)			4,508	0001	
Purchased Call/SP 500 INDEX/SP/OT17SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/08/2026	1	3,040,000	6225.52	84,816			22,888		96,602			(20,914)			7,916	0001	
Purchased Call/SP 500 INDEX/SP/IE172K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/24/2026	1	6,808,000	6363.35	342,442			108,140		353,594			(84,438)			19,107	0001	
Purchased Call/SP 500 INDEX/SP/OT17SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	07/01/2026	1	2,292,000	6198.01	79,303			19,880		91,797			(19,554)			5,753	0001	
Purchased Call/SP 500 INDEX/SP/IE176E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/21/2025	07/21/2026	1	8,085,000	6305.6	377,570			115,455		409,182			(93,099)			22,393	0001	
Purchased Call/SP 500 INDEX/SP/OT17SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/10/2026	1	2,763,402	6280	92,682			25,745		103,613			(22,916)			7,288	0001	
Purchased Call/SP 500 INDEX/SP/IE1758I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2025	08/14/2026	1	4,858,000	6449.8	122,907			46,080		121,270			(30,389)			14,827	0001	
Purchased Call/SP 500 INDEX/SP/IE1768B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2025	07/17/2026	1	5,114,000	6297.36	225,016			66,694		243,738			(55,483)			13,909	0001	
Purchased Call/SP 500 INDEX/SP/OT17ZS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2025	07/15/2026	1	13,795,000	6243.76	604,221			174,775		681,804			(148,986)			37,170	0001	
Purchased Call/SP 500 INDEX/SP/OT17SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	07/01/2026	1	3,548,000	6198.01	132,695			33,265		154,235			(32,719)			8,906	0001	
Purchased Call/SP 500 INDEX/SP/IE1755G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/12/2025	08/12/2026	1	4,940,000	6445.76	268,242			98,282		258,861			(66,142)			14,966	0001	
Purchased Call/SP 500 INDEX/SP/IE1735S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/24/2026	1	8,407,000	6388.64	405,217			128,319		409,286			(100,191)			23,595	0001	
Purchased Call/SP 500 INDEX/SP/OT17Z4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/14/2025	07/14/2026	1	4,767,000	6268.56	233,583			66,922		239,434			(57,596)			12,784	0001	
Purchased Call/SP 500 INDEX/SP/IE173Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/30/2026	1	3,327,000	6362.9	154,040			50,922		159,031			(37,982)			9,578	0001	
Purchased Call/SP 500 INDEX/SP/IE174F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2025	08/06/2026	1	2,399,000	6345.06	73,889			25,851		78,119			(18,219)			7,103	0001	
Purchased Call/SP 500 INDEX/SP/IE1758H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/11/2025	08/11/2026	1	2,182,000	6373.45	73,097			26,581		76,069			(18,024)			6,586	0001	
Purchased Call/SP 500 INDEX/SP/IE17059	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2025	07/17/2026	1	3,925,000	6297.36	177,410			52,584		192,074			(43,745)			10,675	0001	
Purchased Call/SP 500 INDEX/SP/IE1729H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/24/2026	1	5,143,000	6363.35	230,406			72,760		239,252			(56,813)			14,434	0001	
Purchased Call/SP 500 INDEX/SP/IE176S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/21/2026	1	2,282,627	6306	86,015			26,375		92,789			(21,267)			6,322	0001	
Purchased Call/SP 500 INDEX/SP/IE17057	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2025	07/17/2026	1	2,513,000	6297.36	93,795			27,783		101,392			(23,113)			6,835	0001	
Purchased Call/SP 500 INDEX/SP/IE174T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/07/2026	1	3,698,000	6340	178,235			63,197		189,254			(43,948)			10,725	0001	
Purchased Call/SP 500 INDEX/SP/IE1788M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2025	09/09/2026	1	6,594,000	6512.61	287,498			127,513		270,433			(70,880)			21,965	0001	
Purchased Call/SP 500 INDEX/SP/IE178T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/10/2025	09/10/2026	1	2,003,000	6532.04	73,510			32,806		66,597			(18,126)			6,693	0001	
Purchased Call/SP 500 INDEX/SP/IE175P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2026	1	4,118,000	6309.62	103,774			32,018		111,808			(25,588)			11,456	0001	
Purchased Call/SP 500 INDEX/SP/IE175Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2025	08/17/2026	1	4,255,000	6449.8	184,667			70,204		180,676			(45,286)			13,129	0001	
Purchased Call/SP 500 INDEX/SP/IE174S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/04/2025	09/02/2026	1	3,753,091	6416	156,283			67,041		150,122			(38,748)			12,229	0001	
Purchased Call/SP 500 INDEX/SP/IE1780	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2025	08/28/2026	1	2,152,000	6501.86	124,170			51,393		113,486			(30,617)			6,698	0001	
Purchased Call/SP 500 INDEX/SP/IE1757	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/11/2025	08/11/2026	1	3,072,000	6373.45	86,016			31,279		89,435			(21,209)			9,272	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE1758E	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/12/2025	08/12/2026	1	5,740,000	6445.76	249,116			91,274		245,201			(61,426)		17,380		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE1768M	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/28/2025	08/28/2026	1	2,979,000	6501.86	164,143			67,937		151,110			(40,474)		9,549		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE17363	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/25/2025	07/24/2026	1	6,433,000	6388.64	235,918			93,707		239,720			(73,167)		18,055		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE1768U	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/28/2025	08/27/2026	1	3,687,917	6481	133,055			54,853		126,163			(32,889)		11,781		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE17A59	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/03/2025	09/03/2026	1	3,366,000	6448.26	182,437			77,900		177,923			(44,985)		11,003		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE1768Z	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/29/2025	08/28/2026	1	6,668,000	6460.26	300,132			124,567		233,016			(74,208)		22,014		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE1796I	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/29/2025	09/01/2026	1	2,429,000	6460.26	109,062			45,968		106,400			(26,673)		7,889		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE1768X	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/11/2025	09/11/2026	1	2,028,000	6387.47	45,427			20,511		41,026			(11,201)		6,797		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE17A98	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/07/2025	08/07/2026	1	6,782,000	6340	312,650			110,857		331,836			(77,092)		20,159		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE17A5J	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/04/2025	09/04/2026	1	3,014,000	6502.08	107,238			46,367		101,924			(26,457)		9,884		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE1796J	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/29/2025	08/28/2026	1	4,976,000	6460.26	257,860			107,023		249,403			(63,757)		15,956		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE1769K	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/29/2025	09/01/2026	1	3,499,000	6460.26	164,803			69,462		160,688			(40,305)		11,364		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE17F57	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/26/2025	09/28/2026	1	2,035,000	6643.7	48,230			23,915		42,316			(11,827)		7,165		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE1769J	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/21/2025	08/21/2026	1	2,065,000	6370.17	62,342			24,522		64,483			(15,372)		6,325		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/01738B	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/09/2025	07/09/2026	1	2,684,000	6283.26	132,750			41,659		171,053			(37,664)		7,051		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE17A5A	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/03/2025	09/03/2026	1	2,145,000	6448.26	121,193			51,749		117,728			(29,883)		7,012		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE1759H	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/23/2025	09/23/2026	1	1,825,000	6656.92	102,018			49,182		80,108			(25,155)		6,336		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE1759Y	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/24/2025	09/24/2026	1	2,655,000	6637.97	141,777			68,740		115,694			(34,959)		9,244		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/0173Z	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/16/2025	07/15/2026	1	3,065,686	6244	120,771			35,030		133,876			(29,861)		8,260		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE1768K	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/21/2025	08/21/2026	1	2,350,000	6370.17	89,300			35,126		92,548			(22,019)		7,355		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE1768L	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/28/2025	08/28/2026	1	2,239,000	6501.86	115,085			47,632		107,033			(28,377)		7,177		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE17537	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/11/2025	09/11/2026	1	2,936,000	6387.47	169,114			76,359		141,873			(41,639)		9,940		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE17A50	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/30/2025	07/30/2026	1	4,353,000	6392.9	238,980			79,002		244,673			(58,927)		12,532		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE17A50	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/04/2025	09/04/2026	1	3,388,000	6502.08	159,914			69,104		150,285			(39,431)		11,110		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE17330	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/11/2025	09/11/2026	1	2,450,000	6387.47	91,140			41,152		81,137			(22,473)		8,211		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE1733X	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/16/2025	09/16/2026	1	5,306,000	6606.76	192,077			88,895		168,582			(47,362)		18,052		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE17364	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/25/2025	07/24/2026	1	11,846,000	6388.64	557,947			176,883		564,497			(137,954)		33,246		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE17051	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/18/2025	09/18/2026	1	4,231,000	6631.96	106,621			50,209		93,573			(26,230)		14,480		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/VE17A5I	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/04/2025	09/04/2026	1	2,960,000	6502.08	129,352			55,897		122,319			(31,895)		9,707		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Spread 500 INDEX/SP/IE/TSB1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/29/2025	09/22/2026	1	4,865,544	6884	151,521			72,830		127,403			(37,464)		16,153		0001
Purchased Call/Spread 500 INDEX/SP/IE/TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2025	09/11/2026	1	7,105,000	6884.29	292,016			132,218		259,226			(72,202)		23,813		0001
Purchased Call/Spread 500 INDEX/SP/IE/TDS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2025	09/18/2026	1	3,467,000	6831.96	154,282			72,653		130,425			(38,042)		11,965		0001
Purchased Call/Spread 500 INDEX/SP/IE/TSB1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/24/2025	09/24/2026	1	2,195,000	6837.97	78,581			38,100		67,786			(19,376)		7,843		0001
Purchased Call/Spread 500 INDEX/SP/IE/TDSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/18/2026	1	4,224,559	6632	167,850			79,262		140,864			(41,501)		14,458		0001
Purchased Call/Spread 500 INDEX/SP/IE/TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/10/2026	1	2,834,905	6532	116,047			52,221		104,052			(28,693)		9,472		0001
Purchased Call/Spread 500 INDEX/SP/IE/TDS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/21/2026	1	3,142,000	6864.36	116,882			55,704		97,088			(28,663)		10,847		0001
Purchased Call/Spread 500 INDEX/SP/IE/TDS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/23/2026	1	2,927,000	6856.91	153,082			47,654		158,076			(37,746)		8,179		0001
Purchased Call/Spread 500 INDEX/SP/IE/TDSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/21/2026	1	6,102,000	6864.36	286,794			136,681		231,199			(70,331)		21,065		0001
Purchased Call/Spread 500 INDEX/SP/IE/TASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/04/2025	09/04/2026	1	3,248,000	6902.08	123,099			53,195		116,840			(30,353)		10,651		0001
Purchased Call/Spread 500 INDEX/SP/IE/TBSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/11/2026	1	2,536,000	6887.47	79,941			36,095		71,855			(19,712)		8,399		0001
Purchased Call/Spread 500 INDEX/SP/IE/T4E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2025	08/06/2026	1	5,289,000	6945.06	133,283			46,631		140,381			(32,864)		15,660		0001
Purchased Call/Spread 500 INDEX/SP/IE/T3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/15/2025	09/15/2026	1	2,226,000	6615.28	80,581			37,072		70,059			(19,869)		7,351		0001
Purchased Call/Spread 500 INDEX/SP/IE/TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2025	09/23/2026	1	6,542,000	6656.92	164,204			79,162		141,984			(40,489)		22,714		0001
Purchased Call/Spread 500 INDEX/SP/0003B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB IB/SP/40T08PU41	12/08/2025	12/08/2026	1	2,296,063	6946.51	104,012			71,920		77,526			(25,647)		9,539		0001
Purchased Call/Spread 500 INDEX/SP/0003F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB IB/SP/40T08PU41	10/24/2025	10/26/2026	1	2,476,000	6791.69	126,524			72,498		91,243			(31,028)		9,388		0001
Purchased Call/Spread 500 INDEX/SP/IE/TBML	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2025	10/13/2026	1	2,556,341	6855	97,379			52,456		88,630			(24,077)		9,509		0001
Purchased Call/Spread 500 INDEX/SP/0003X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB IB/SP/40T08PU41	10/23/2025	10/22/2026	1	361,609	6689	49,181			27,869		38,515			(12,160)		3,603		0001
Purchased Call/Spread 500 INDEX/SP/0005JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB IB/SP/40T08PU41	11/10/2025	11/10/2026	1	3,182,000	6832.43	181,056			111,534		123,818			(44,644)		12,464		0001
Purchased Call/Spread 500 INDEX/SP/IE/T1SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2025	10/16/2026	1	7,381,000	6664.01	285,716			146,144		229,269			(65,699)		27,250		0001
Purchased Call/Spread 500 INDEX/SP/0005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB IB/SP/40T08PU41	11/12/2025	11/12/2026	1	7,650,000	6650.92	359,550			222,862		256,026			(88,656)		30,098		0001
Purchased Call/Spread 500 INDEX/SP/0005JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB IB/SP/40T08PU41	10/23/2025	10/22/2026	1	4,078,787	6689	177,711			100,703		142,698			(43,940)		15,284		0001
Purchased Call/Spread 500 INDEX/SP/0005X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB IB/SP/40T08PU41	10/27/2025	10/23/2026	1	802,533	6720	44,128			25,198		31,792			(11,001)		3,015		0001
Purchased Call/Spread 500 INDEX/SP/0005JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB IB/SP/40T08PU41	10/23/2025	10/23/2026	1	3,032,938	6738.44	67,028			38,063		55,982			(16,527)		11,393		0001
Purchased Call/Spread 500 INDEX/SP/0005EJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB IB/SP/40T08PU41	10/29/2025	10/28/2026	1	2,423,744	6891	101,390			58,812		67,538			(25,067)		9,237		0001
Purchased Call/Spread 500 INDEX/SP/IE/T1SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2025	10/16/2026	1	5,102,000	6664.01	267,855			147,320		220,595			(66,228)		18,936		0001
Purchased Call/Spread 500 INDEX/SP/0005BQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB IB/SP/40T08PU41	10/21/2025	10/21/2026	1	2,146,000	6735.35	36,053			20,162		30,161			(8,880)		8,022		0001
Purchased Call/Spread 500 INDEX/SP/0005GE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB IB/SP/40T08PU41	12/26/2025	12/28/2026	1	3,279,000	6829.94	116,732			87,147		84,328			(28,626)		14,153		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/ME17R61	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/09/2025	10/09/2026	1	9,438,000	6735.11	407,722			216,319		318,145			(100,534)		34,226		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/ME17R91	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/02/2025	10/01/2026	1	4,892,465	6711	271,611			138,069		200,380			(67,157)		17,388		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/00566	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/08/2026	1	4,388,373	6753.72	222,929			116,885		162,589			(54,969)		15,872		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/00563	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/24/2025	10/23/2026	1	4,000,000	6791.69	150,400			85,644		114,648			(37,187)		15,025		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/ME17R8	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2025	10/30/2026	1	5,287,000	6840.2	240,030			141,351		168,819			(59,348)		20,194		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/ME17R57	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	11/04/2026	1	3,950,000	6771.55	188,961			88,070		111,628			(34,264)		15,298		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/00595	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2026	1	3,309,031	6878.49	181,987			132,863		128,681			(44,876)		14,124		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/ME17R6	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2025	10/14/2026	1	4,496,000	6644.31	190,181			102,687		165,201			(46,894)		16,515		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/00550	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/12/2025	11/12/2026	1	2,245,000	6850.92	119,210			73,880		82,070			(29,384)		8,833		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/00564	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/08/2026	1	2,491,425	6753.72	100,404			52,553		77,062			(24,757)		9,011		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/00581	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/19/2026	1	3,974,000	6664.01	187,175			103,643		157,032			(45,901)		14,782		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/00548	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/15/2025	10/14/2026	1	3,388,598	6644	115,459			62,514		98,968			(28,548)		12,447		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/00586	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/06/2025	10/02/2026	1	4,028,820	6715	224,952			115,296		163,699			(56,082)		14,341		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/821890	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/12/2025	12/11/2026	1	8,537,000	6827.41	406,381			286,710		306,189			(100,474)		35,678		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/00533K	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/23/2025	10/23/2026	1	14,314,000	6738.44	687,032			378,786		524,082			(164,474)		53,767		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/0055X	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/10/2025	11/10/2026	1	2,033,000	6832.43	125,030			77,021		82,908			(30,829)		7,963		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/821891	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/23/2025	12/23/2026	1	11,669,000	6908.79	614,429			451,487		414,741			(151,503)		49,659		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/0055H	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/13/2025	10/09/2026	1	3,800,456	6553	222,940			118,612		192,196			(55,561)		13,782		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/82159H	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/14/2025	11/13/2026	1	5,462,000	6734.11	127,811			80,237		110,982			(31,602)		21,537		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/0055H	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/16/2026	1	1,690,413	6829	70,607			38,942		58,706			(17,603)		6,241		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/ME17R8	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/02/2025	10/02/2026	1	7,615,000	6715.35	482,331			230,551		327,079			(111,534)		27,107		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/ME17R81	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/05/2026	1	3,797,000	6715.79	96,444			49,683		79,840			(23,651)		13,625		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/00568	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/07/2026	1	8,371,483	6715	363,456			189,760		282,126			(89,865)		30,200		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/82165T	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/02/2025	12/02/2026	1	2,148,479	6828.37	27,513			18,570		22,573			(6,784)		8,823		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/ME17R6	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	11/04/2026	1	5,631,000	6771.55	138,649			83,482		114,788			(34,434)		21,759		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/00530	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/27/2025	10/27/2026	1	2,205,000	6875.16	79,160			45,577		55,127			(19,519)		8,363		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SP/0055F	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/29/2025	10/27/2026	1	4,239,306	6875	178,534			103,362		120,278			(44,265)		16,154		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP/VE17SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2025	10/30/2026	1	4,006,000	8840.2	203,505			119,842		138,892			(50,317)		15,301		0001
Purchased Call / S&P 500 INDEX / SP/0054S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/19/2026	1	2,721,000	6664.01	163,804			90,702		130,704			(40,170)		10,121		0001
Purchased Call / S&P 500 INDEX / SP/0059S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/16/2026	1	1,920,059	6829	109,847			80,416		90,756			(27,160)		7,122		0001
Purchased Call / S&P 500 INDEX / SP/0059S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/13/2025	10/13/2026	1	2,110,000	6654.72	120,270			64,608		98,488			(29,656)		7,731		0001
Purchased Call / S&P 500 INDEX / SP/VE17S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2025	10/15/2026	1	13,219,906	6671	539,651			295,309		471,182			(133,430)		48,684		0001
Purchased Call / S&P 500 INDEX / SP/0059S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/14/2025	09/16/2026	1	4,375,618	6610	249,428			125,086		198,487			(66,613)		14,887		0001
Purchased Call / S&P 500 INDEX / SP/0054S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2025	11/02/2026	1	4,945,000	6840.2	297,729			176,341		190,027			(73,012)		18,651		0001
Purchased Call / S&P 500 INDEX / SP/VE17S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/24/2025	12/24/2026	1	3,805,000	6932.05	203,588			150,979		135,423			(50,195)		16,302		0001
Purchased Call / S&P 500 INDEX / SP/0059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/11/2025	11/11/2026	1	2,023,069	6646.61	18,410			11,360		14,713			(4,539)		7,942		0001
Purchased Call / S&P 500 INDEX / SP/VE17S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2025	10/09/2026	1	309,267	6553	16,715			8,918		14,366			(4,179)		1,122		0001
Purchased Call / S&P 500 INDEX / SP/0215S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/14/2025	11/13/2026	1	4,352,000	6734.11	215,765			135,452		175,840			(53,348)		17,949		0001
Purchased Call / S&P 500 INDEX / SP/0059S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/03/2025	10/02/2026	1	6,808,690	6715	375,687			192,018		276,652			(92,800)		24,237		0001
Purchased Call / S&P 500 INDEX / SP/0059S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/13/2025	10/09/2026	1	1,029,735	6553	54,660			29,081		47,793			(13,627)		3,734		0001
Purchased Call / S&P 500 INDEX / SP/0059S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/13/2025	10/13/2026	1	5,214,000	6654.72	265,914			142,846		223,076			(65,568)		19,104		0001
Purchased Call / S&P 500 INDEX / SP/0059S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/29/2025	12/29/2026	1	7,738,000	6905.74	348,210			280,918		251,924			(85,860)		33,461		0001
Purchased Call / S&P 500 INDEX / SP/0059S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/07/2025	10/07/2026	1	2,967,000	6714.59	158,735			82,647		120,193			(39,140)		10,703		0001
Purchased Call / S&P 500 INDEX / SP/0216S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/31/2025	12/31/2026	1	1,062,142	6845.5	8,816			6,710		7,139			(2,174)		4,610		0001
Purchased Call / S&P 500 INDEX / SP/0217S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/11/2025	12/11/2026	1	3,963,000	6901	110,588			77,796		81,862			(27,263)		16,562		0001
Purchased Call / S&P 500 INDEX / SP/0059S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/03/2025	10/02/2026	1	594,876	6715	29,923			15,294		22,632			(7,398)		2,118		0001
Purchased Call / S&P 500 INDEX / SP/0059S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/29/2025	10/27/2026	1	2,833,186	6875	143,725			83,209		89,225			(35,634)		9,987		0001
Purchased Call / S&P 500 INDEX / SP/VE17IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2025	10/26/2026	1	2,045,000	6791.69	88,140			50,504		66,060			(21,615)		7,737		0001
Purchased Call / S&P 500 INDEX / SP/0054S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/15/2025	09/18/2026	1	2,951,966	6619	188,677			85,343		133,123			(44,914)		10,103		0001
Purchased Call / S&P 500 INDEX / SP/0059S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/29/2025	10/29/2026	1	4,118,000	6890.59	213,724			124,231		133,778			(52,689)		15,692		0001
Purchased Call / S&P 500 INDEX / SP/0059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/16/2026	1	1,969,398	6829	63,938			35,166		55,814			(15,809)		6,902		0001
Purchased Call / S&P 500 INDEX / SP/0059S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/08/2026	1	2,153,000	6753.72	76,001			39,780		59,456			(18,740)		7,787		0001
Purchased Call / S&P 500 INDEX / SP/0059S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/20/2026	1	5,776,000	6735.13	144,400			80,355		119,851			(35,605)		21,338		0001
Purchased Call / S&P 500 INDEX / SP/0216S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/14/2025	11/13/2026	1	5,824,000	6734.11	249,267			156,484		206,394			(61,632)		22,965		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX / SP'00G5A0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/16/2026	1	11,557,000	6664.01	544,335			299,384		455,784			(134,588)			42,667	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/29/2025	12/24/2026	1	3,063,369	6930	122,147			91,098		87,933			(30,537)			13,125	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/29/2025	12/29/2026	1	3,150,000	6905.74	50,400			37,765		39,058			(12,427)			13,621	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2025	10/15/2026	1	1,848,656	6671	89,686			49,078		76,499			(22,175)			6,808	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/02/2025	10/02/2026	1	3,251,000	6715.35	116,061			59,156		93,691			(28,618)			11,572	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B9T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/08/2025	12/08/2026	1	411,336	6946.51	27,971			19,341		18,410			(6,897)			1,709	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/07/2025	10/02/2026	1	2,645,420	6714	91,798			47,181		74,573			(22,950)			9,417	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2026	1	157,588	6689.4	13,835			7,775		8,598			(3,411)			590	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/28/2025	10/28/2026	1	2,871,000	6890.89	68,043			39,364		49,100			(16,778)			10,914	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/15/2025	12/15/2026	1	3,919,000	6816.51	97,191			69,078		78,894			(23,965)			16,506	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/24/2025	10/23/2026	1	3,712,000	6791.69	197,107			112,242		140,015			(48,735)			13,943	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/07/2025	10/07/2026	1	2,570,000	6714.59	60,395			31,445		50,693			(14,892)			9,271	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/10/2025	11/10/2026	1	3,103,000	6932.43	162,287			99,972		114,152			(40,016)			12,154	0001	
Purchased Call / S/P 500 INDEX / SP'00G5A9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/16/2026	1	8,051,000	6664.01	414,627			228,045		342,079			(102,518)			29,723	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/12/2025	11/12/2026	1	2,406,000	6950.92	125,353			77,698		86,847			(30,909)			9,466	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	11/03/2026	1	3,378,021	6852	124,867			74,506		94,341			(30,874)			13,023	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/07/2026	1	1,994,233	6715	75,744			39,546		59,936			(18,728)			7,994	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B3D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/17/2026	1	2,761,416	6721	36,595			26,423		31,215			(9,046)			11,676	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/01/2025	09/30/2026	1	378,844	6688	19,492			9,800		14,949			(4,819)			1,341	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/03/2025	11/03/2026	1	4,611,000	6951.97	197,812			117,706		199,902			(48,776)			17,777	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	11/04/2026	1	4,651,000	6771.55	200,458			119,833		156,655			(49,428)			17,972	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/26/2025	12/24/2026	1	2,825,000	6929.94	49,720			36,978		37,336			(12,327)			12,103	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/16/2026	1	86,113	6801	3,642			2,627		2,950			(903)			363	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/30/2025	10/30/2026	1	7,333,000	6922.34	384,249			225,653		267,847			(94,746)			28,009	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B2I5B0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/14/2025	11/16/2026	1	1,986,589	6734.11	41,363			26,094		36,095			(10,143)			7,893	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B2I7B6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/04/2025	12/03/2026	1	1,952,170	6850	63,740			43,556		48,906			(15,760)			8,030	0001	
Purchased Call / S/P 500 INDEX / SP'00G5B2I7B4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/04/2025	12/04/2026	1	3,425,000	6957.12	121,588			83,191		91,819			(29,980)			14,116	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP/VE17/SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	10/24/2025	10/26/2026	1	4,864,000	.6791.69	112,845			64,660		90,047			(27,673)		18,403		0001
Purchased Call/S&P 500 INDEX/SP/00536	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P/4R0TD8PU41	10/23/2025	10/23/2026	1	5,151,000	.6736.44	182,345			103,548		148,114			(44,962)		19,349		0001
Purchased Call/S&P 500 INDEX/SP/VE17/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2025	10/15/2026	1	11,787,763	.6671	452,882			247,827		397,796			(111,976)		43,410		0001
Purchased Call/S&P 500 INDEX/SP/VE17/S89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	10/03/2025	10/02/2026	1	10,187,000	.6715.79	442,116			225,970		346,745			(109,314)		36,262		0001
Purchased Call/S&P 500 INDEX/SP/00536E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P/4R0TD8PU41	10/24/2025	10/26/2026	1	6,106,000	.6791.69	283,929			162,682		209,378			(69,628)		23,102		0001
Purchased Call/S&P 500 INDEX/SP/00588B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P/4R0TD8PU41	10/06/2025	10/06/2026	1	4,426,088	.6740.28	99,145			51,348		81,167			(24,447)		15,325		0001
Purchased Call/S&P 500 INDEX/SP/005886	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/03/2025	10/02/2026	1	2,854,024	.6715	119,485			61,070		94,003			(20,543)		10,159		0001
Purchased Call/S&P 500 INDEX/SP/00589	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/28/2025	11/25/2026	1	3,252,663	.6813	164,428			109,313		120,731			(40,860)		13,160		0001
Purchased Call/S&P 500 INDEX/SP/VE17/SJT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	11/03/2025	11/03/2026	1	2,544,000	.6851.97	138,902			82,653		91,719			(34,250)		9,808		0001
Purchased Call/S&P 500 INDEX/SP/00585J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P/4R0TD8PU41	10/20/2025	10/16/2026	1	3,225,381	.6864	125,545			69,242		103,586			(31,239)		11,908		0001
Purchased Call/S&P 500 INDEX/SP/VE17/S89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	10/10/2025	10/09/2026	1	3,914,000	.6552.51	236,406			125,776		213,571			(58,452)		14,194		0001
Purchased Call/S&P 500 INDEX/SP/00588E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P/4R0TD8PU41	10/20/2025	10/20/2026	1	1,682,000	.6735.13	87,307			48,584		66,747			(21,528)		6,309		0001
Purchased Call/S&P 500 INDEX/SP/00585I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P/4R0TD8PU41	10/17/2025	10/15/2026	1	1,807,725	.6671	64,388			35,338		54,682			(15,966)		5,321		0001
Purchased Call/S&P 500 INDEX/SP/VE17/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	11/04/2025	11/04/2026	1	2,469,000	.6771.55	97,526			58,300		77,124			(24,047)		9,541		0001
Purchased Call/S&P 500 INDEX/SP/005133	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P/4R0TD8PU41	10/13/2025	10/09/2026	1	9,966,368	.6553	416,374			221,525		371,394			(103,805)		36,142		0001
Purchased Call/S&P 500 INDEX/SP/0057/SII	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P/4R0TD8PU41	10/01/2025	10/01/2026	1	2,892,000	.6711.2	47,573			23,983		40,026			(11,730)		10,622		0001
Purchased Call/S&P 500 INDEX/SP/VE17/S90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	10/02/2025	10/02/2026	1	4,177,000	.6715.35	237,254			120,927		174,373			(58,501)		14,869		0001
Purchased Call/S&P 500 INDEX/SP/00589	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P/4R0TD8PU41	11/05/2025	11/04/2026	1	2,342,956	.6772	92,849			55,658		71,436			(22,957)		9,053		0001
Purchased Call/S&P 500 INDEX/SP/00589I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/12/2025	11/10/2026	1	1,831,091	.6832	75,557			46,674		55,876			(18,733)		7,172		0001
Purchased Call/S&P 500 INDEX/SP/VE17/SJ1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	10/31/2025	11/02/2026	1	3,885,000	.6840.2	209,013			123,796		140,520			(51,257)		14,943		0001
Purchased Call/S&P 500 INDEX/SP/00585S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P/4R0TD8PU41	10/28/2025	10/23/2026	1	1,725,089	.6792	72,332			41,419		51,449			(18,083)		6,480		0001
Purchased Call/S&P 500 INDEX/SP/00513J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P/4R0TD8PU41	11/19/2025	11/18/2026	1	1,723,301	.6617	81,567			52,050		73,444			(20,168)		6,870		0001
Purchased Call/S&P 500 INDEX/SP/VE17/SJ7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	11/03/2025	10/30/2026	1	3,543,224	.6840	137,664			81,294		98,517			(34,321)		13,534		0001
Purchased Call/S&P 500 INDEX/SP/00583V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P/4R0TD8PU41	10/23/2025	10/22/2026	1	7,322,444	.6689	300,171			170,097		242,777			(74,218)		27,438		0001
Purchased Call/S&P 500 INDEX/SP/VE17/S90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	10/16/2025	10/16/2026	1	2,744,000	.6629.07	155,859			85,485		131,106			(38,431)		10,131		0001
Purchased Call/S&P 500 INDEX/SP/00568Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P/4R0TD8PU41	11/14/2025	11/12/2026	1	2,281,356	.6851	74,795			46,877		59,659			(18,544)		8,976		0001
Purchased Call/S&P 500 INDEX/SP/VE17/SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/01/2025	09/29/2026	1	806,522	.6661	44,307			22,215		34,066			(10,995)		2,848		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX001S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/22/2025	10/22/2026	1	2,185,840	6669.4	85,466			48,031		71,042			(21,074)		8,191		0001
Purchased Call/S&P 500 INDEX/SPX002S8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/27/2025	10/23/2026	1	2,594,426	6792	89,308			50,987		66,464			(22,265)		9,745		0001
Purchased Call/S&P 500 INDEX/SPX1E1G3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/07/2025	10/07/2026	1	5,614,000	6714.59	139,789			72,782		117,192			(34,468)		20,252		0001
Purchased Call/S&P 500 INDEX/SPX1E1F5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/01/2025	09/30/2026	1	3,692,684	6688	131,532			66,129		107,259			(32,522)		13,782		0001
Purchased Call/S&P 500 INDEX/SPX0051S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/20/2025	11/18/2026	1	1,717,850	6617	83,549			53,760		77,442			(20,715)		6,848		0001
Purchased Call/S&P 500 INDEX/SPX1E1N9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/20/2026	1	3,006,007	6602.99	181,984			117,784		164,520			(44,996)		12,042		0001
Purchased Call/S&P 500 INDEX/SPX0053C3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/23/2025	10/23/2026	1	3,112,757	6738.44	50,115			28,459		42,176			(12,357)		11,692		0001
Purchased Call/S&P 500 INDEX/SPX005F5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/06/2026	1	3,421,000	6720.32	174,471			105,843		140,988			(43,020)		13,280		0001
Purchased Call/S&P 500 INDEX/SPX1E1L31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	7,097,888	6728.8	355,444			94,825		133,313			(38,434)		27,553		0001
Purchased Call/S&P 500 INDEX/SPX1E1K44	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	11/04/2026	1	4,510,977	6771.55	38,192			34,787		48,655			(14,349)		17,431		0001
Purchased Call/S&P 500 INDEX/SPX005G3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/12/2025	11/06/2026	1	1,372,675	6729	57,410			35,218		44,967			(14,382)		5,328		0001
Purchased Call/S&P 500 INDEX/SPX1E1F5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/02/2025	10/01/2026	1	4,893,443	6711	181,292			92,157		145,043			(44,825)		17,535		0001
Purchased Call/S&P 500 INDEX/SPX005F5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/06/2026	1	4,095,000	6720.32	101,556			61,609		87,254			(25,041)		15,696		0001
Purchased Call/S&P 500 INDEX/SPX005S31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/23/2025	10/23/2026	1	4,672,000	6738.44	202,288			114,878		160,496			(49,882)		17,549		0001
Purchased Call/S&P 500 INDEX/SPX1K3K7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFUST BANKS INC	11/28/2025	11/30/2026	1	3,102,000	6648.09	192,634			128,953		126,783			(47,240)		12,681		0001
Purchased Call/S&P 500 INDEX/SPX005K3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/02/2025	11/30/2026	1	1,346,271	6649	26,599			17,905		21,207			(6,595)		5,516		0001
Purchased Call/S&P 500 INDEX/SPX005S5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/29/2025	12/29/2026	1	2,524,000	6905.74	140,587			105,343		97,384			(34,665)		10,914		0001
Purchased Call/S&P 500 INDEX/SPX005960	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/07/2026	1	3,646,022	6715	205,705			107,398		150,186			(50,861)		13,153		0001
Purchased Call/S&P 500 INDEX/SPX00596Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/18/2025	11/18/2026	1	4,439,126	6617.32	56,377			35,876		52,626			(13,901)		17,696		0001
Purchased Call/S&P 500 INDEX/SPX1E1J3D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2025	10/30/2026	1	5,218,000	6840.2	290,643			171,156		192,351			(71,862)		19,330		0001
Purchased Call/S&P 500 INDEX/SPX005S3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/27/2025	10/27/2026	1	4,718,317	6875.16	109,465			63,025		80,154			(26,991)		17,885		0001
Purchased Call/S&P 500 INDEX/SPX1K3H0U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFUST BANKS INC	10/22/2025	10/22/2026	1	4,926,000	6669.4	253,196			142,292		197,727			(62,432)		18,458		0001
Purchased Call/S&P 500 INDEX/SPX005J65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/20/2026	1	5,477,479	6602.99	231,697			149,960		216,754			(57,288)		21,929		0001
Purchased Call/S&P 500 INDEX/SPX005C3F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/23/2025	10/23/2026	1	2,614,000	6738.44	73,453			41,712		60,714			(18,112)		9,819		0001
Purchased Call/S&P 500 INDEX/SPX1E1F50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/02/2025	10/02/2026	1	7,460,000	6715.35	321,526			163,880		252,924			(79,280)		26,555		0001
Purchased Call/S&P 500 INDEX/SPX005930	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/07/2025	10/07/2026	1	2,402,000	6714.59	109,291			56,904		86,980			(26,948)		8,665		0001
Purchased Call/S&P 500 INDEX/SPX1E1F51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2026	1	5,214,048	6878.49	239,325			174,714		174,431			(59,012)		22,256		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SPVETJ8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	11/03/2025	11/03/2026	1	2,144,000	6851.97	75,254			44,779		55,084			(18,556)		8,286		0001
Purchased Call / S&P 500 INDEX / SPV91P6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SINTRUST BANKS INC	10/22/2025	10/20/2026	1	1,858,896	6735	98,024			54,850		75,253			(24,304)		6,381		0001
Purchased Call / S&P 500 INDEX / SPV0053M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	11/13/2025	11/13/2026	1	2,714,000	6737.49	102,861			64,395		86,295			(25,363)		10,702		0001
Purchased Call / S&P 500 INDEX / SPV91S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SINTRUST BANKS INC	10/22/2025	10/21/2026	1	4,297,153	6735	165,487			92,806		132,788			(40,920)		16,063		0001
Purchased Call / S&P 500 INDEX / SPV91K3A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SINTRUST BANKS INC	12/04/2025	12/04/2026	1	3,854,000	6887.12	173,815			118,926		125,183			(42,859)		15,884		0001
Purchased Call / S&P 500 INDEX / SPV91K32	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SINTRUST BANKS INC	11/28/2025	11/27/2026	1	2,531,000	6848.09	152,366			101,577		102,353			(37,673)		10,283		0001
Purchased Call / S&P 500 INDEX / SPV0033M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	12/09/2025	12/09/2026	1	1,760,573	6840.51	17,254			11,978		13,926			(4,254)		7,329		0001
Purchased Call / S&P 500 INDEX / SPV91P6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SINTRUST BANKS INC	10/14/2025	09/17/2026	1	2,732,545	6600	157,221			79,078		124,024			(41,863)		9,324		0001
Purchased Call / S&P 500 INDEX / SPV91S1R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SINTRUST BANKS INC	11/07/2025	11/09/2026	1	4,123,000	6728.8	252,740			154,995		189,374			(61,960)		16,113		0001
Purchased Call / S&P 500 INDEX / SPV91S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SINTRUST BANKS INC	11/11/2025	11/11/2026	1	6,557,000	6846.61	226,217			139,594		165,331			(55,779)		25,741		0001
Purchased Call / S&P 500 INDEX / SPVETJ8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	10/16/2025	10/16/2026	1	3,006,217	6829.07	61,627			33,801		55,937			(15,196)		11,089		0001
Purchased Call / S&P 500 INDEX / SPVETJ81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	10/16/2025	10/16/2026	1	2,385,000	6829.07	140,000			76,786		116,917			(34,520)		8,805		0001
Purchased Call / S&P 500 INDEX / SPV0053E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SINTRUST BANKS INC	11/21/2025	11/20/2026	1	2,478,190	6539	102,554			66,375		94,483			(25,357)		9,921		0001
Purchased Call / S&P 500 INDEX / SPV91S1T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SINTRUST BANKS INC	11/11/2025	11/11/2026	1	5,325,000	6846.61	273,705			188,898		186,976			(67,489)		20,304		0001
Purchased Call / S&P 500 INDEX / SPV91K35	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SINTRUST BANKS INC	11/28/2025	11/30/2026	1	2,398,000	6848.09	126,854			84,919		88,384			(31,109)		9,803		0001
Purchased Call / S&P 500 INDEX / SPV91S6M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SINTRUST BANKS INC	10/21/2025	10/20/2026	1	1,778,074	6735	66,473			37,092		51,750			(16,436)		6,630		0001
Purchased Call / S&P 500 INDEX / SPV91S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SINTRUST BANKS INC	11/07/2025	11/06/2026	1	9,507,000	6728.8	514,329			313,755		385,131			(127,169)		36,304		0001
Purchased Call / S&P 500 INDEX / SPV91S1T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SINTRUST BANKS INC	10/28/2025	10/23/2026	1	1,857,172	6792	87,049			49,847		57,626			(21,762)		6,225		0001
Purchased Call / S&P 500 INDEX / SPVETJ8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	11/07/2025	11/06/2026	1	2,711,591	6728.8	188,932			103,053		128,261			(41,769)		10,536		0001
Purchased Call / S&P 500 INDEX / SPV821K65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	11/21/2025	11/20/2026	1	88,373	6602.99	6,176			3,997		5,416			(1,527)		338		0001
Purchased Call / S&P 500 INDEX / SPVETJ8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	12/08/2025	12/08/2026	1	1,538,444	6846.51	81,076			56,061		58,707			(19,991)		6,382		0001
Purchased Call / S&P 500 INDEX / SPV91K65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SINTRUST BANKS INC	10/22/2025	10/22/2026	1	2,371,484	6689.4	101,737			57,174		81,109			(25,066)		8,886		0001
Purchased Call / S&P 500 INDEX / SPV821K8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	12/08/2025	12/08/2026	1	1,682,156	6846.51	104,798			72,464		71,347			(25,841)		6,989		0001
Purchased Call / S&P 500 INDEX / SPV91S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SINTRUST BANKS INC	10/31/2025	10/30/2026	1	2,811,970	6822	141,420			83,281		95,991			(34,966)		10,740		0001
Purchased Call / S&P 500 INDEX / SPV0053K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	11/12/2025	11/11/2026	1	4,080,580	6847	168,656			104,362		123,668			(41,701)		16,019		0001
Purchased Call / S&P 500 INDEX / SPVETJ8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	11/21/2025	11/20/2026	1	5,553,297	6602.99	312,651			202,354		285,367			(77,304)		22,232		0001
Purchased Call / S&P 500 INDEX / SPV00536	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/22/2025	10/22/2026	1	434,076	6689.4	23,787			13,388		18,820			(5,865)		1,627		0001
				02NNEB1BXP-AR0TD8PU41																		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP0053P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/23/2025	10/23/2026	1	3,216,000	6738.44	185,242			105,193		138,310			(45,676)		12,080		0001
Purchased Call / S&P 500 INDEX / SP0053H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/23/2025	10/23/2026	1	2,456,000	6738.44	94,556			53,685		76,081			(23,315)		9,225		0001
Purchased Call / S&P 500 INDEX / SP0053SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/04/2025	11/03/2026	1	7,146,605	6852	284,437			189,719		212,187			(70,328)		27,552		0001
Purchased Call / S&P 500 INDEX / SP0053VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/07/2025	11/06/2026	1	140,035	6728.8	9,802			5,980		7,104			(2,424)		544		0001
Purchased Call / S&P 500 INDEX / SP0053TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	10/28/2025	10/27/2026	1	2,613,171	6875	116,125			67,044		74,751			(28,712)		9,911		0001
Purchased Call / S&P 500 INDEX / SP0053ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	11/07/2025	11/06/2026	1	6,341,000	6728.8	323,391			197,278		251,247			(79,969)		24,615		0001
Purchased Call / S&P 500 INDEX / SP0053ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	11/11/2025	11/11/2026	1	2,278,000	6846.61	97,954			60,445		69,406			(24,153)		8,943		0001
Purchased Call / S&P 500 INDEX / SP0053ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	11/11/2025	11/11/2026	1	3,541,000	6846.09	83,214			55,476		64,885			(20,575)		14,387		0001
Purchased Call / S&P 500 INDEX / SP0053SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	11/28/2025	11/27/2026	1	880,707	6735	43,415			24,549		33,393			(10,764)		3,292		0001
Purchased Call / S&P 500 INDEX / SP0053ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	10/23/2025	10/21/2026	1	4,193,000	6812.61	251,651			167,303		178,366			(61,881)		16,816		0001
Purchased Call / S&P 500 INDEX / SP0053SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	11/28/2025	11/27/2026	1	5,708,333	6882	287,515			159,622		192,261			(66,144)		22,007		0001
Purchased Call / S&P 500 INDEX / SP0053TNSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/04/2025	11/03/2026	1	6,730,000	6602.99	164,212			106,282		155,517			(40,602)		26,943		0001
Purchased Call / S&P 500 INDEX / SP0053NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	11/21/2025	11/20/2026	1	990,558	6735	47,325			26,481		36,998			(11,734)		3,894		0001
Purchased Call / S&P 500 INDEX / SP0053NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	10/22/2025	10/20/2026	1	4,800,000	6896.24	167,040			125,972		124,188			(41,188)		20,794		0001
Purchased Call / S&P 500 INDEX / SP0053NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	12/30/2025	12/30/2026	1	2,418,000	6832.43	105,183			64,795		77,328			(25,936)		9,471		0001
Purchased Call / S&P 500 INDEX / SP0053NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	11/10/2025	11/10/2026	1	1,845,486	6735	59,864			33,570		50,217			(14,801)		6,898		0001
Purchased Call / S&P 500 INDEX / SP0053NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	10/22/2025	10/21/2026	1	2,603,000	6765.88	108,545			71,364		88,393			(26,765)		10,532		0001
Purchased Call / S&P 500 INDEX / SP0053NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/25/2025	11/25/2026	1	3,286,000	6870.4	204,718			140,459		135,708			(50,617)		13,543		0001
Purchased Call / S&P 500 INDEX / SP0053NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	12/05/2025	12/04/2026	1	2,942,000	6796.29	154,749			92,935		110,336			(38,157)		11,394		0001
Purchased Call / S&P 500 INDEX / SP0053NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/05/2025	11/05/2026	1	2,093,308	6857.12	26,794			18,333		21,496			(6,607)		8,627		0001
Purchased Call / S&P 500 INDEX / SP0053NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	12/04/2025	12/04/2026	1	2,452,629	6851	73,601			46,001		60,088			(18,198)		9,650		0001
Purchased Call / S&P 500 INDEX / SP0053NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	11/13/2025	11/12/2026	1	12,643,419	6875	534,947			308,850		347,881			(132,267)		47,951		0001
Purchased Call / S&P 500 INDEX / SP0053NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	10/28/2025	10/27/2026	1	4,300,552	6875	216,499			124,995		135,377			(53,530)		16,310		0001
Purchased Call / S&P 500 INDEX / SP0053NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	10/28/2025	10/27/2026	1	2,801,906	6735	147,986			82,992		113,735			(36,592)		10,474		0001
Purchased Call / S&P 500 INDEX / SP0053NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	10/22/2025	10/21/2026	1	3,792,990	6720.32	58,033			35,205		50,492			(14,309)		14,724		0001
Purchased Call / S&P 500 INDEX / SP0053NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/06/2025	11/06/2026	1	12,512,000	6728.8	664,387			405,295		512,171			(164,272)		48,569		0001
Purchased Call / S&P 500 INDEX / SP0053NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	11/07/2025	11/06/2026	1	6,531,000	6846.61	160,663			99,142		124,925			(39,615)		25,639		0001
Purchased Call / S&P 500 INDEX / SP0053NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	11/11/2025	11/11/2026	1															0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP'9151ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 11/07/2025	. 11/06/2026	1	3,888,012	. 6720	162,803			99,314		132,682			(40,253)		15,093		0001
Purchased Call / S&P 500 INDEX / SP'9151S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 11/05/2025	. 11/05/2026	1	2,590,000	6796.29	120,334			72,267		87,999			(29,671)		10,066		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 11/11/2025	. 11/10/2026	1	1,667,113	. 6832	92,271			56,841		62,178			(22,814)		6,530		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 10/22/2025	. 10/21/2026	1	1,677,054	. 6735	80,467			45,124		62,934			(19,896)		6,289		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 11/25/2025	. 11/24/2026	1	1,559,204	. 6705	74,871			48,153		61,725			(18,512)		6,295		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 11/26/2025	. 11/25/2026	1	5,502,000	. 6812.61	287,755			190,768		210,300			(71,148)		22,261		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 10/20/2025	. 10/20/2026	1	2,198,000	6735.13	35,388			19,682		29,334			(8,726)		8,196		0001
Purchased Call / S&P 500 INDEX / SP'9151S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 11/11/2025	. 11/10/2026	1	7,071,565	. 6832	234,572			144,502		172,605			(57,969)		27,689		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 11/04/2025	. 11/03/2026	1	3,049,404	. 6852	157,406			93,922		109,840			(38,919)		11,756		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 12/04/2025	. 12/04/2026	1	9,372,000	. 6857.12	443,296			303,308		316,906			(109,306)		38,626		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 10/29/2025	. 10/29/2026	1	2,606,000	. 6830.59	138,379			80,435		84,913			(34,121)		9,930		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 12/08/2025	. 12/08/2026	1	4,031,000	. 6846.51	58,046			40,137		46,675			(14,313)		16,747		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 12/08/2025	. 12/08/2026	1	2,450,297	. 6846.51	137,707			95,219		98,036			(33,955)		10,180		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 12/22/2025	. 12/22/2026	1	1,554,836	. 6878.49	80,342			58,652		55,696			(19,810)		5,783		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 11/28/2025	. 11/25/2026	1	4,073,941	. 6813	136,069			90,459		104,611			(33,829)		16,483		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 12/15/2025	. 12/15/2026	1	3,993,000	. 6816.51	51,381			36,519		41,533			(12,669)		16,776		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 11/14/2025	. 11/16/2026	1	2,219,494	. 6734.11	21,307			13,442		18,427			(5,225)		8,809		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 10/31/2025	. 11/02/2026	1	4,321,000	. 6840.2	136,986			81,135		102,444			(33,593)		17,389		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 12/03/2025	. 12/03/2026	1	4,205,000	. 6848.72	168,621			114,272		127,541			(41,578)		17,296		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 11/14/2025	. 11/16/2026	1	2,608,165	. 6734.11	37,818			23,858		33,129			(9,274)		10,352		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 12/15/2025	. 12/15/2026	1	2,352,000	. 6816.51	68,208			48,478		55,037			(16,818)		9,906		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 11/13/2025	. 11/13/2026	1	3,674,000	. 6737.49	197,294			123,514		157,372			(48,648)		14,487		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 11/25/2025	. 11/25/2026	1	3,428,000	. 6765.88	184,084			121,027		140,670			(45,330)		13,970		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 12/09/2025	. 12/09/2026	1	2,317,000	. 6840.51	76,461			53,080		59,682			(18,853)		9,645		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 11/19/2025	. 11/19/2026	1	2,008,000	. 6842.16	82,328			52,617		74,559			(20,300)		8,022		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 12/31/2025	. 12/29/2026	1	1,533,074	. 6906	46,327			35,198		35,305			(11,466)		6,629		0001
Purchased Call / S&P 500 INDEX / SP'9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 11/11/2025	. 11/11/2026	1	2,225,000	. 6846.61	86,775			53,547		64,345			(21,397)		8,735		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP/VE1768R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	10/07/2025	10/07/2026	1	2,789,000	674.59	113,791			99,247		91,276			(28,058)		10,061		0001
Purchased Call / S&P 500 INDEX / SP/VE1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	11/25/2025	11/24/2026	1	5,960,864	6705	306,528			201,239		244,253			(75,790)		24,067		0001
Purchased Call / S&P 500 INDEX / SP/VE1768T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/28/2025	11/25/2026	1	2,563,729	6812.61	48,454			32,123		39,587			(11,981)		10,373		0001
Purchased Call / S&P 500 INDEX / SP/VE1768U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	11/07/2025	11/06/2026	1	4,058,000	6728.8	183,972			118,329		152,073			(47,960)		15,752		0001
Purchased Call / S&P 500 INDEX / SP/VE1768V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	10/21/2025	10/21/2026	1	2,279,000	6735.35	96,402			53,911		74,446			(23,770)		8,519		0001
Purchased Call / S&P 500 INDEX / SP/VE1768W	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	11/26/2025	11/27/2026	1	3,043,000	6812.61	169,191			112,481		122,563			(41,604)		12,363		0001
Purchased Call / S&P 500 INDEX / SP/VE1768X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/12/2025	11/12/2026	1	2,143,000	6650.92	95,792			59,375		69,185			(23,620)		8,431		0001
Purchased Call / S&P 500 INDEX / SP/VE1768Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	11/28/2025	11/25/2026	1	3,382,642	6766	145,318			96,339		110,796			(35,930)		13,685		0001
Purchased Call / S&P 500 INDEX / SP/VE1768Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	11/26/2025	11/27/2026	1	2,708,000	6812.61	144,878			96,318		105,557			(35,626)		11,002		0001
Purchased Call / S&P 500 INDEX / SP/VE1769A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	12/04/2025	12/04/2026	1	4,389,000	6857.12	247,540			169,369		170,526			(61,037)		18,089		0001
Purchased Call / S&P 500 INDEX / SP/VE1769B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Canadian Imperial Bank of Comm	10/24/2025	10/23/2026	1	3,826,207	6738	189,306			107,799		139,268			(46,806)		13,621		0001
Purchased Call / S&P 500 INDEX / SP/VE1769C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/07/2025	11/06/2026	1	3,993,636	6728.8	224,842			137,160		176,016			(55,593)		15,503		0001
Purchased Call / S&P 500 INDEX / SP/VE1769D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	11/28/2025	11/27/2026	1	8,035,000	6812.61	419,427			278,843		307,563			(103,139)		32,645		0001
Purchased Call / S&P 500 INDEX / SP/VE1769E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/27/2025	10/27/2026	1	2,300,000	6875.16	131,790			75,879		80,377			(32,496)		8,723		0001
Purchased Call / S&P 500 INDEX / SP/VE1769F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	11/21/2025	11/20/2026	1	5,799,880	6539	199,424			129,072		184,447			(49,308)		23,219		0001
Purchased Call / S&P 500 INDEX / SP/VE1769G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	12/23/2025	12/18/2026	1	896,647	6835	55,102			40,285		38,476			(13,775)		4,222		0001
Purchased Call / S&P 500 INDEX / SP/VE1769H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/13/2025	11/13/2026	1	2,809,000	6737.49	99,158			62,077		83,877			(24,450)		11,076		0001
Purchased Call / S&P 500 INDEX / SP/VE1769I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	10/22/2025	10/20/2026	1	3,987,197	6735	153,494			85,888		123,049			(38,056)		14,868		0001
Purchased Call / S&P 500 INDEX / SP/VE1769J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	11/28/2025	11/27/2026	1	4,006,000	6849.09	234,351			156,234		159,622			(57,944)		16,276		0001
Purchased Call / S&P 500 INDEX / SP/VE1769K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/19/2025	12/18/2026	1	5,334,000	6884.5	228,829			165,901		177,222			(56,579)		22,596		0001
Purchased Call / S&P 500 INDEX / SP/VE1769L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/15/2025	12/11/2026	1	432,527	6827	24,092			17,046		17,791			(6,006)		1,808		0001
Purchased Call / S&P 500 INDEX / SP/VE1769M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	11/07/2025	11/06/2026	1	305,917	6728.8	15,296			9,331		11,911			(3,762)		1,188		0001
Purchased Call / S&P 500 INDEX / SP/VE1769N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	12/31/2025	12/31/2026	1	6,875,000	6845.5	358,188			272,620		266,902			(88,320)		29,838		0001
Purchased Call / S&P 500 INDEX / SP/VE1769O	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/04/2025	12/02/2026	1	1,986,225	6829	99,669			68,020		73,317			(24,711)		8,153		0001
Purchased Call / S&P 500 INDEX / SP/VE1769P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/13/2025	11/13/2026	1	2,942,708	6737.49	36,102			22,602		31,551			(8,902)		11,209		0001
Purchased Call / S&P 500 INDEX / SP/VE1769Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/05/2025	12/04/2026	1	3,952,315	6870.4	75,084			51,523		56,478			(18,567)		16,289		0001
Purchased Call / S&P 500 INDEX / SP/VE1769R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/26/2025	11/27/2026	1	2,021,634	6812.61	32,144			21,370		26,419			(7,904)		8,214		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&P1798M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/18/2026	1	4,807,000	6864.5	286,995			216,772		215,772			73,927		20,363		0001
Purchased Call/S&P 500 INDEX/S&P15S64	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	11/12/2025	11/12/2026	1	2,745,000	6650.92	137,525			85,242		94,260			(33,910)		10,800		0001
Purchased Call/S&P 500 INDEX/S&P1799	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/04/2026	1	4,138,000	6870.4	244,556			167,792		165,188			(60,467)		17,055		0001
Purchased Call/S&P 500 INDEX/S&P1796	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/07/2026	1	3,737,000	6870.4	177,134			121,993		127,200			(43,439)		15,495		0001
Purchased Call/S&P 500 INDEX/S&P15S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	12/22/2025	12/18/2026	1	2,344,934	6834	101,328			73,668		74,648			(25,262)		9,934		0001
Purchased Call/S&P 500 INDEX/S&P15SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	11/05/2025	11/04/2026	1	3,312,893	6772	169,809			101,792		121,670			(41,966)		12,801		0001
Purchased Call/S&P 500 INDEX/S&P15S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	11/07/2025	11/09/2026	1	3,322,000	6728.8	198,993			122,034		152,076			(48,799)		13,765		0001
Purchased Call/S&P 500 INDEX/S&P15S67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	11/25/2025	11/25/2026	1	9,602,000	6765.88	501,224			329,534		386,481			(123,550)		38,949		0001
Purchased Call/S&P 500 INDEX/S&P15S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	11/05/2025	11/04/2026	1	3,336,997	6772	145,508			87,224		107,000			(35,977)		12,885		0001
Purchased Call/S&P 500 INDEX/S&P179P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/19/2025	11/19/2026	1	5,390,489	6842.16	50,215			32,093		46,344			(12,382)		21,570		0001
Purchased Call/S&P 500 INDEX/S&P005S6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/28/2025	11/25/2026	1	2,484,241	6813	107,292			71,328		81,035			(26,675)		10,051		0001
Purchased Call/S&P 500 INDEX/S&P15SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	10/30/2025	10/28/2026	1	1,718,702	6883	80,700			47,206		52,760			(20,008)		6,534		0001
Purchased Call/S&P 500 INDEX/S&P179H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/23/2026	1	2,906,036	6802.99	52,345			34,031		49,698			(12,837)		11,716		0001
Purchased Call/S&P 500 INDEX/S&P179B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/07/2026	1	4,919,000	6870.4	63,465			43,702		49,997			(15,561)		20,386		0001
Purchased Call/S&P 500 INDEX/S&P15S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	10/30/2025	10/30/2026	1	8,354,000	6822.34	395,144			232,051		275,921			(97,433)		31,909		0001
Purchased Call/S&P 500 INDEX/S&P179K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/18/2026	1	2,092,000	6834.5	125,102			90,699		91,299			(30,932)		8,862		0001
Purchased Call/S&P 500 INDEX/S&P1596T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	10/22/2025	10/22/2026	1	483,677	6669.4	23,845			13,401		18,735			(5,880)		1,812		0001
Purchased Call/S&P 500 INDEX/S&P17031	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/16/2026	1	3,696,000	6800.26	150,427			107,330		120,368			(37,092)		15,597		0001
Purchased Call/S&P 500 INDEX/S&P17069	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/15/2025	12/11/2026	1	2,664,009	6827	132,022			93,408		99,789			(32,914)		11,133		0001
Purchased Call/S&P 500 INDEX/S&P1706M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/01/2025	11/30/2026	1	2,075,274	6849	67,920			45,593		52,898			(16,794)		8,484		0001
Purchased Call/S&P 500 INDEX/S&P179H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/07/2026	1	2,195,000	6870.4	121,384			83,597		83,950			(29,767)		9,101		0001
Purchased Call/S&P 500 INDEX/S&P1596L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	10/21/2025	10/21/2026	1	2,332,000	6735.35	120,798			67,553		90,563			(29,786)		8,717		0001
Purchased Call/S&P 500 INDEX/S&P17061	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/14/2025	11/13/2026	1	3,019,000	6734.11	50,115			31,461		43,839			(12,391)		11,904		0001
Purchased Call/S&P 500 INDEX/S&P15S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	10/28/2025	10/27/2026	1	9,267,716	6875	370,646			213,992		249,592			(91,643)		35,148		0001
Purchased Call/S&P 500 INDEX/S&P15S6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	11/26/2025	11/25/2026	1	5,603,000	6812.61	264,462			175,326		196,465			(65,389)		22,670		0001
Purchased Call/S&P 500 INDEX/S&P005F50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/05/2026	1	2,733,676	6789	132,737			80,380		101,308			(32,820)		10,587		0001
Purchased Call/S&P 500 INDEX/S&P0003X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/07/2025	10/06/2026	1	9,133,079	6740	354,820			184,271		280,816			(87,730)		32,860		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPXET708K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/16/2026	1	11,413,000	6800.26	603,748	.....	.....	430,773	.....	466,974	.....	.....	.....	(148,889)	.....	48,163	.....	0001
Purchased Call/S&P 500 INDEX/SPXET708Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/15/2026	1	4,873,805	6817	188,404	.....	.....	134,989	.....	151,400	.....	.....	.....	(46,831)	.....	20,528	.....	0001
Purchased Call/S&P 500 INDEX/SPXU001ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	10/24/2025	10/23/2026	1	5,993,333	6738	263,039	.....	.....	149,786	.....	200,531	.....	.....	.....	(65,037)	.....	22,422	.....	0001
Purchased Call/S&P 500 INDEX/SPXU005HE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/14/2025	11/16/2026	1	3,680,000	6734.11	186,576	.....	.....	117,702	.....	150,946	.....	.....	.....	(45,754)	.....	14,606	.....	0001
Purchased Call/S&P 500 INDEX/SPXET788W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/18/2026	1	536,061	6775	27,320	.....	.....	19,807	.....	21,468	.....	.....	.....	(6,755)	.....	2,483	.....	0001
Purchased Call/S&P 500 INDEX/SPXU003SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	10/07/2025	10/06/2026	1	5,102,392	6740	186,154	.....	.....	96,677	.....	148,825	.....	.....	.....	(46,027)	.....	18,358	.....	0001
Purchased Call/S&P 500 INDEX/SPXU003SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/03/2025	12/02/2026	1	1,946,370	6829	84,726	.....	.....	43,807	.....	50,111	.....	.....	.....	(16,004)	.....	7,989	.....	0001
Purchased Call/S&P 500 INDEX/SPXU003SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial	10/06/2025	10/06/2026	1	2,408,000	6740.28	109,082	.....	.....	56,494	.....	82,527	.....	.....	.....	(26,897)	.....	8,664	.....	0001
Purchased Call/S&P 500 INDEX/SPXU015I2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	10/22/2025	10/21/2026	1	5,354,479	6735	219,057	.....	.....	122,841	.....	174,805	.....	.....	.....	(54,162)	.....	20,015	.....	0001
Purchased Call/S&P 500 INDEX/SPXET708L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/14/2025	11/16/2026	1	3,706,000	6734.11	106,362	.....	.....	67,089	.....	91,286	.....	.....	.....	(26,083)	.....	14,709	.....	0001
Purchased Call/S&P 500 INDEX/SPXET708C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/16/2026	1	2,056,901	6800.26	26,328	.....	.....	18,785	.....	22,089	.....	.....	.....	(16,492)	.....	8,680	.....	0001
Purchased Call/S&P 500 INDEX/SPXET708G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2025	12/24/2026	1	11,291,000	6929.94	530,519	.....	.....	439,188	.....	398,516	.....	.....	.....	(146,410)	.....	48,375	.....	0001
Purchased Call/S&P 500 INDEX/SPXET7087	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/15/2025	12/15/2026	1	1,817,000	6816.51	78,313	.....	.....	55,660	.....	61,178	.....	.....	.....	(19,310)	.....	7,853	.....	0001
Purchased Call/S&P 500 INDEX/SPXET7087	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/13/2025	11/13/2026	1	2,233,793	6737.49	33,730	.....	.....	21,116	.....	29,482	.....	.....	.....	(8,317)	.....	8,808	.....	0001
Purchased Call/S&P 500 INDEX/SPXET786	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/04/2026	1	16,271,000	6870.4	855,855	.....	.....	587,211	.....	598,887	.....	.....	.....	(211,612)	.....	67,060	.....	0001
Purchased Call/S&P 500 INDEX/SPXU005SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/06/2026	1	5,017,000	6720.32	285,901	.....	.....	161,308	.....	213,448	.....	.....	.....	(65,565)	.....	19,475	.....	0001
Purchased Call/S&P 500 INDEX/SPXU005FE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/06/2026	1	6,619,000	6720.32	301,165	.....	.....	182,701	.....	247,784	.....	.....	.....	(74,260)	.....	25,684	.....	0001
Purchased Call/S&P 500 INDEX/SPXU005H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/14/2025	11/16/2026	1	4,047,000	6734.11	191,828	.....	.....	121,015	.....	157,110	.....	.....	.....	(47,042)	.....	16,063	.....	0001
Purchased Call/S&P 500 INDEX/SPXU005H6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	11/28/2025	11/30/2026	1	3,654,000	6848.09	211,201	.....	.....	141,383	.....	144,155	.....	.....	.....	(51,793)	.....	14,938	.....	0001
Purchased Call/S&P 500 INDEX/SPXU005N1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/14/2026	1	2,984,000	6827.41	74,003	.....	.....	52,393	.....	59,575	.....	.....	.....	(18,148)	.....	12,544	.....	0001
Purchased Call/S&P 500 INDEX/SPXU005I90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/09/2025	12/08/2026	1	2,800,223	6847	117,211	.....	.....	81,271	.....	88,252	.....	.....	.....	(28,981)	.....	11,634	.....	0001
Purchased Call/S&P 500 INDEX/SPXET708J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/16/2026	1	3,091,000	6800.26	143,732	.....	.....	102,552	.....	113,427	.....	.....	.....	(35,441)	.....	13,044	.....	0001
Purchased Call/S&P 500 INDEX/SPXU005F6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/05/2025	11/05/2026	1	2,808,000	6796.29	114,005	.....	.....	88,466	.....	87,659	.....	.....	.....	(28,111)	.....	10,875	.....	0001
Purchased Call/S&P 500 INDEX/SPXU005SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/03/2025	12/03/2026	1	2,016,000	6849.72	69,350	.....	.....	46,998	.....	53,358	.....	.....	.....	(17,100)	.....	8,292	.....	0001
Purchased Call/S&P 500 INDEX/SPXU005H66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	10/14/2025	09/18/2026	1	5,872,493	6843	326,884	.....	.....	164,902	.....	252,853	.....	.....	.....	(86,786)	.....	20,098	.....	0001
Purchased Call/S&P 500 INDEX/SPXET708O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/17/2025	11/17/2026	1	3,336,000	6672.41	206,137	.....	.....	130,610	.....	172,272	.....	.....	.....	(50,828)	.....	13,508	.....	0001
Purchased Call/S&P 500 INDEX/SPXU007S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	10/22/2025	10/22/2026	1	3,901,475	6689.4	81,732	.....	.....	45,932	.....	70,259	.....	.....	.....	(20,153)	.....	14,245	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/28/2025	11/30/2026	1	2,084,000	6848.09	36,352			39,062		45,163			(14,310)		8,520		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/18/2026	1	7,382,000	6834.5	395,675			286,865		295,883			(97,832)		31,271		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	2,775,164	6728.8	167,489			102,179		128,472			(41,415)		10,765		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/12/2025	11/12/2026	1	5,922,000	6850.92	145,089			89,931		112,915			(35,775)		23,289		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/20/2026	1	8,383,961	6602.99	105,638			68,371		100,322			(26,119)		33,565		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/01/2025	12/01/2026	1	2,023,000	6812.63	126,438			84,908		90,001			(31,176)		8,287		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/06/2026	1	3,994,000	6720.32	223,664			135,685		177,232			(55,150)		15,504		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/19/2025	12/21/2026	1	3,128,770	6834.5	68,207			49,605		55,397			(16,727)		13,330		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/26/2025	11/27/2026	1	3,346,000	6812.61	190,836			126,872		137,555			(46,927)		13,602		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/19/2025	11/19/2026	1	3,302,665	6642.16	67,374			43,060		62,377			(16,613)		13,194		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/06/2026	1	4,880,000	6720.32	284,060			160,192		211,142			(65,111)		18,382		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/18/2025	11/18/2026	1	5,425,000	6617.32	283,493			186,768		264,864			(72,368)		21,626		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/19/2025	12/21/2026	1	2,536,504	6834.5	24,623			17,908		20,266			(6,038)		10,815		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/12/2025	12/11/2026	1	5,510,295	6889	261,635			184,598		187,173			(64,600)		23,029		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/07/2025	11/06/2026	1	1,474,804	6720	73,111			44,600		56,382			(18,077)		5,725		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	11/04/2026	1	3,887,000	6771.55	209,886			125,476		156,370			(51,756)		15,020		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/01/2025	12/01/2026	1	8,606,000	6812.63	389,082			261,531		298,670			(95,938)		35,262		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/19/2025	11/19/2026	1	5,036,000	6642.16	123,382			78,856		113,647			(30,423)		20,118		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/11/2025	11/10/2026	1	8,220,854	6832	347,872			214,297		248,481			(86,012)		32,201		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/28/2025	11/27/2026	1	3,532,000	6812.61	151,170			100,501		114,143			(37,173)		14,350		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/21/2025	10/20/2026	1	6,506,136	6735	259,429			144,764		200,786			(64,145)		24,260		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2025	12/18/2026	1	1,402,952	6774.76	11,364			8,216		9,735			(2,802)		5,943		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2025	12/18/2026	1	5,064,000	6774.76	228,893			165,488		187,297			(56,439)		21,452		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/20/2026	1	4,959,000	6602.99	77,360			50,069		73,572			(19,128)		19,853		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/18/2026	1	4,170,000	6834.5	137,193			99,465		109,012			(33,921)		17,665		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/01/2025	12/01/2026	1	7,370,000	6812.63	182,009			122,362		147,799			(44,886)		30,191		0001
Purchased Call / S&P 500 INDEX/SP00G5JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/18/2026	1	4,103,000	6834.5	231,409			167,772		171,202			(57,217)		17,381		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP00596C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	.11/16/2025	.11/16/2026	1	4,722,000	.6734.11	206,824			130,475		171,125			(50,720)		18,742		0001
Purchased Call / S&P 500 INDEX / SP00596I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	.12/18/2025	.12/17/2026	1	4,577,294	.6721	169,440			122,373		142,257			(41,894)		19,353		0001
Purchased Call / S&P 500 INDEX / SP00596J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12/19/2025	.12/18/2026	1	7,854,000	.6834.5	402,600			291,885		302,295			(99,544)		32,424		0001
Purchased Call / S&P 500 INDEX / SP00596K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	.12/22/2025	.12/18/2026	1	3,430,920	.6835	174,299			126,719		125,806			(43,454)		14,534		0001
Purchased Call / S&P 500 INDEX / SP00596L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12/28/2025	.12/28/2026	1	2,004,000	.6929.94	112,825			84,230		74,920			(27,668)		8,650		0001
Purchased Call / S&P 500 INDEX / SP00596M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12/18/2025	.12/18/2026	1	2,514,716	.6774.76	32,188			23,272		27,488			(7,937)		10,653		0001
Purchased Call / S&P 500 INDEX / SP00596N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	.10/28/2025	.10/27/2026	1	7,543,518	.6875	417,676			241,145		255,610			(103,272)		28,609		0001
Purchased Call / S&P 500 INDEX / SP00596O	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	.12/04/2025	.12/04/2026	1	7,832,000	.6857.12	408,047			279,190		286,556			(100,614)		32,279		0001
Purchased Call / S&P 500 INDEX / SP00596P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.11/07/2025	.11/06/2026	1	3,035,000	.6728.8	85,587			52,210		72,673			(21,162)		11,781		0001
Purchased Call / S&P 500 INDEX / SP00596Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	.11/18/2025	.11/17/2026	1	4,100,624	.6672	201,042			127,734		176,807			(49,708)		16,311		0001
Purchased Call / S&P 500 INDEX / SP00596R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	.12/19/2025	.12/18/2026	1	3,797,344	.6834.5	74,048			53,685		60,144			(18,309)		16,086		0001
Purchased Call / S&P 500 INDEX / SP00596S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	.11/20/2025	.11/19/2026	1	3,182,513	.6642	151,714			97,771		140,017			(37,512)		12,714		0001
Purchased Call / S&P 500 INDEX / SP00596T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12/05/2025	.12/04/2026	1	4,230,000	.6870.4	104,904			71,976		80,797			(25,938)		17,434		0001
Purchased Call / S&P 500 INDEX / SP00596U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	.11/19/2025	.11/18/2026	1	4,638,741	.6617	153,302			97,825		140,329			(37,904)		18,491		0001
Purchased Call / S&P 500 INDEX / SP00596V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12/19/2025	.12/18/2026	1	14,223,000	.6834.5	642,880			466,088		494,576			(158,954)		60,251		0001
Purchased Call / S&P 500 INDEX / SP00596W	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	.12/18/2025	.12/17/2026	1	2,902,720	.6721	129,377			93,439		107,339			(31,989)		12,273		0001
Purchased Call / S&P 500 INDEX / SP00596X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.10/03/2025	.10/02/2026	1	2,355,000	.6715.79	99,381			50,795		78,339			(24,572)		8,383		0001
Purchased Call / S&P 500 INDEX / SP00596Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	.11/21/2025	.11/20/2026	1	4,480,812	.6539	199,845			129,344		183,711			(49,412)		17,979		0001
Purchased Call / S&P 500 INDEX / SP00596Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	.11/26/2025	.11/27/2026	1	3,122,000	.6812.61	182,325			121,213		130,662			(44,834)		12,684		0001
Purchased Call / S&P 500 INDEX / SP00596A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12/24/2025	.12/22/2026	1	1,795,286	.6878	91,616			67,816		63,571			(22,715)		7,663		0001
Purchased Call / S&P 500 INDEX / SP00596B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12/19/2025	.12/21/2026	1	3,786,000	.6834.5	132,510			96,371		104,846			(32,496)		16,130		0001
Purchased Call / S&P 500 INDEX / SP00596C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12/19/2025	.12/17/2026	1	1,715,906	.6721	91,748			66,447		72,394			(22,748)		7,255		0001
Purchased Call / S&P 500 INDEX / SP00596D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.10/02/2025	.10/01/2026	1	7,073,605	.6711	283,663			144,195		224,419			(70,136)		25,112		0001
Purchased Call / S&P 500 INDEX / SP00596E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.10/07/2025	.10/07/2026	1	2,955,054	.6714.59	59,101			30,772		49,858			(14,573)		10,660		0001
Purchased Call / S&P 500 INDEX / SP00596F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12/02/2025	.12/02/2026	1	2,314,000	.6929.37	111,072			74,966		83,274			(27,388)		9,498		0001
Purchased Call / S&P 500 INDEX / SP00596G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	.10/22/2025	.10/21/2026	1	2,007,134	.6735	72,518			40,666		58,478			(17,930)		7,503		0001
Purchased Call / S&P 500 INDEX / SP00596H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Canadian Imperial Bank of Comm	.10/09/2025	.10/08/2026	1	2,775,779	.6754	94,382			49,952		75,906			(23,336)		10,040		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17087	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	12/05/2025	12/04/2026	1	8,891,000	8870.4	192,940			132,378		149,537			(47,705)		35,819	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17084	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/20/2025	11/19/2026	1	2,643,580	6642	83,226			53,634		79,046			(20,578)		10,561	0001	
Purchased Call1/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17068	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/14/2025	11/13/2026	1	7,068,000	6734.11	372,484			233,837		299,140			(92,098)		27,870	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17062	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/14/2025	11/13/2026	1	1,869,009	6737	92,761			58,233		74,526			(22,935)		7,370	0001	
Purchased Call1/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17059	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/11/2025	11/10/2026	1	3,841,685	6832	142,471			87,765		105,953			(35,226)		14,264	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17059	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/26/2025	11/27/2026	1	1,748,784	6612.61	38,123			25,345		31,111			(9,375)		7,105	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17063	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/14/2025	11/13/2026	1	5,580,000	6734.11	136,710			85,824		118,201			(33,802)		22,002	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17065	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/26/2025	11/25/2026	1	5,126,000	6812.61	126,612			83,938		102,464			(31,305)		20,740	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17063A	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/12/2025	12/11/2026	1	2,391,000	6827.41	100,422			70,853		77,460			(24,830)		9,992	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17059P	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/13/2025	11/13/2026	1	2,755,000	6737.49	168,606			105,554		123,509			(41,574)		10,863	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17059	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/18/2025	12/17/2026	1	4,846,405	6721	273,043			197,197		220,924			(67,511)		20,481	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17059T	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/03/2025	12/02/2026	1	3,219,985	6827	137,971			93,378		103,532			(34,114)		13,217	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17060	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/11/2025	12/11/2026	1	2,379,000	6801	83,741			58,920		60,986			(20,648)		9,942	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17061	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/14/2025	11/13/2026	1	3,148,742	6737	133,011			83,502		109,418			(32,887)		12,416	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17061	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/19/2025	11/19/2026	1	4,109,000	6842.16	216,544			138,397		191,607			(53,394)		16,415	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17061	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/25/2025	11/25/2026	1	4,334,000	6765.88	149,090			98,020		123,705			(36,762)		17,535	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17059R	Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	11/26/2025	11/25/2026	1	26,276	6766	1,171			776		889			(289)		106	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17061P	Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	10/21/2025	10/20/2026	1	1,778,170	6735	88,709			49,500		66,620			(21,933)		6,630	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17061N	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/17/2025	11/17/2026	1	7,370,000	6672.41	180,565			114,408		162,970			(44,523)		29,315	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17061	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/19/2025	12/21/2026	1	2,631,341	6834.5	39,470			28,706		32,244			(9,679)		11,210	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17061S	Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	10/24/2025	10/23/2026	1	2,827,992	6738	108,412			61,735		83,539			(26,805)		9,871	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17F5P	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/02/2025	10/02/2026	1	4,995,000	6715.35	249,450			127,143		190,270			(61,508)		17,759	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME19H6X	Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	10/22/2025	10/20/2026	1	3,764,988	6735	153,710			86,010		122,580			(36,110)		14,039	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17063S	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/11/2025	11/06/2026	1	1,438,651	6729	64,717			39,589		50,047			(16,179)		5,585	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME17ISS	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/28/2025	10/28/2026	1	2,150,989	6890.89	44,095			25,510		32,183			(10,873)		8,177	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME1706T	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	12/04/2025	12/01/2026	1	1,445,872	6813	71,780			48,922		53,410			(17,846)		5,923	0001	
Purchased Call11/3&P 500	Fixed Index & Index																					
INDEX/SP/ME1706V	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/25/2025	11/25/2026	1	7,133,000	6765.88	174,759			114,886		148,188			(43,091)		28,860	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX / SP/VE / T58R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/15/2026	1	2,390,412	6817	96,297	.....	.....	88,631	.....	76,794	.....	.....	.....	(23,810)	.....	10,106	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/12/2025	11/12/2026	1	3,485,265	6850.92	70,604	.....	.....	43,763	.....	55,578	.....	.....	.....	(17,409)	.....	13,752	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/11/2026	1	7,443,000	6827.41	442,114	.....	.....	311,936	.....	319,799	.....	.....	.....	(109,314)	.....	31,106	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/15/2025	12/15/2026	1	2,716,000	6816.51	149,108	.....	.....	105,978	.....	112,013	.....	.....	.....	(36,766)	.....	11,439	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/28/2025	11/27/2026	1	5,192,000	6849.09	320,866	.....	.....	213,910	.....	213,932	.....	.....	.....	(79,335)	.....	21,094	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/28/2025	11/27/2026	1	10,013,000	6849.09	529,688	.....	.....	353,125	.....	367,259	.....	.....	.....	(130,967)	.....	40,681	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/18/2026	1	3,060,000	6774.76	84,150	.....	.....	60,840	.....	70,891	.....	.....	.....	(20,749)	.....	12,963	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/18/2025	11/17/2026	1	7,379,685	6672	392,259	.....	.....	192,043	.....	270,570	.....	.....	.....	(74,734)	.....	29,354	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/11/2025	11/11/2026	1	1,946,000	6846.61	98,207	.....	.....	60,602	.....	66,463	.....	.....	.....	(24,215)	.....	7,247	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/23/2026	1	2,174,475	6602.99	20,875	.....	.....	13,572	.....	19,666	.....	.....	.....	(5,119)	.....	8,761	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/06/2026	1	2,353,000	6720.32	148,239	.....	.....	89,929	.....	113,590	.....	.....	.....	(36,552)	.....	9,134	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/11/2025	11/11/2026	1	3,359,000	6846.61	139,021	.....	.....	85,787	.....	102,009	.....	.....	.....	(34,279)	.....	13,182	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/19/2025	11/18/2026	1	2,918,238	6617	114,647	.....	.....	73,159	.....	104,359	.....	.....	.....	(28,347)	.....	11,633	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/20/2025	11/20/2026	1	2,293,000	6538.76	56,179	.....	.....	36,259	.....	54,667	.....	.....	.....	(13,852)	.....	9,180	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/24/2025	12/22/2026	1	562,607	6878	24,913	.....	.....	18,441	.....	17,700	.....	.....	.....	(6,177)	.....	2,401	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/19/2025	12/18/2026	1	8,479,414	6834.5	108,537	.....	.....	78,689	.....	89,124	.....	.....	.....	(26,836)	.....	35,920	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/04/2026	1	5,895,000	6870.4	76,046	.....	.....	52,176	.....	59,899	.....	.....	.....	(18,802)	.....	24,296	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/18/2025	11/13/2026	1	1,278,200	6734	59,505	.....	.....	37,565	.....	51,213	.....	.....	.....	(14,876)	.....	5,040	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/28/2025	11/30/2026	1	1,749,038	6849.09	29,734	.....	.....	19,904	.....	23,447	.....	.....	.....	(7,292)	.....	7,150	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/26/2025	12/24/2026	1	8,653,000	6929.94	308,047	.....	.....	229,104	.....	221,931	.....	.....	.....	(76,375)	.....	37,073	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/23/2026	1	1,993,619	6602.99	44,657	.....	.....	29,033	.....	42,311	.....	.....	.....	(10,951)	.....	8,032	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/11/2026	1	2,719,175	6827	130,466	.....	.....	92,566	.....	100,903	.....	.....	.....	(32,617)	.....	11,364	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/30/2025	12/29/2026	1	4,992,850	6906	164,092	.....	.....	123,637	.....	122,368	.....	.....	.....	(40,572)	.....	21,590	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/07/2026	1	4,555,000	6870.4	200,876	.....	.....	138,344	.....	146,074	.....	.....	.....	(49,261)	.....	18,886	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/23/2025	12/23/2026	1	6,557,000	6909.79	274,738	.....	.....	201,880	.....	196,310	.....	.....	.....	(67,744)	.....	28,040	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/01/2025	10/01/2026	1	3,130,000	6711.2	78,563	.....	.....	39,606	.....	65,182	.....	.....	.....	(19,372)	.....	11,112	.....	0001
Purchased Call / S/P 500 INDEX / SP/VE / T76Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/14/2025	11/13/2026	1	3,210,000	6734.11	90,201	.....	.....	56,626	.....	77,586	.....	.....	.....	(22,302)	.....	12,657	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/02/2025	12/02/2026	1	5,555,000	6829.37	228,866			154,469		175,732			(56,433)		22,802		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFTRUST BANKS INC	11/07/2025	11/09/2026	1	2,960,000	6728.8	156,169			95,772		120,865			(38,298)		11,603		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2025	10/16/2026	1	7,057,000	6829.07	371,904			203,981		317,494			(91,702)		26,054		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFTRUST BANKS INC	11/28/2025	11/27/2026	1	8,815,000	6848.09	420,476			280,317		297,231			(103,964)		35,814		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/26/2025	12/24/2026	1	4,033,000	6829.94	136,315			101,382		98,768			(33,797)		17,279		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/17/2025	11/13/2026	1	4,670,921	6735	217,040			136,632		186,927			(54,110)		18,418		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/09/2025	12/09/2026	1	3,274,000	6840.51	116,554			80,914		90,378			(28,739)		13,629		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/12/2025	11/12/2026	1	1,917,000	6850.92	105,243			65,233		71,569			(25,950)		7,542		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/11/2026	1	5,000,000	6827.41	178,500			125,942		140,275			(44,135)		20,896		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/02/2025	10/02/2026	1	2,049,000	6715.35	62,904			32,062		51,391			(15,511)		7,294		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFTRUST BANKS INC	11/26/2025	11/25/2026	1	3,089,000	6812.61	172,614			114,435		124,537			(42,679)		12,338		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/09/2025	10/09/2026	1	2,903,000	6735.11	141,686			75,162		107,841			(34,931)		10,327		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/23/2025	12/22/2026	1	2,036,033	6878	87,284			64,073		63,180			(21,581)		8,691		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/01/2025	10/01/2026	1	3,735,000	6711.2	153,135			77,200		121,574			(37,759)		13,259		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/02/2026	1	11,685,000	6715.79	546,858			279,505		422,950			(135,212)		41,595		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/02/2026	1	4,104,000	6715.79	201,036			102,782		153,904			(49,722)		14,609		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/28/2025	11/27/2026	1	4,091,000	6848.09	115,775			77,184		89,358			(28,626)		16,621		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFTRUST BANKS INC	11/26/2025	11/27/2026	1	2,254,000	6812.61	140,199			93,207		98,606			(34,475)		9,158		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2025	10/23/2026	1	5,335,000	6791.69	171,254			97,519		133,300			(42,343)		20,040		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFTRUST BANKS INC	12/04/2025	12/04/2026	1	3,142,000	6857.12	193,547			132,427		130,130			(47,724)		12,950		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/02/2025	12/02/2026	1	2,337,000	6829.37	76,654			51,736		60,487			(18,901)		9,593		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/14/2025	11/16/2026	1	2,631,000	6734.11	146,547			92,450		116,306			(35,938)		10,443		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/20/2025	11/20/2026	1	12,664,000	6538.76	676,258			436,477		650,689			(166,748)		50,689		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/20/2026	1	7,885,175	6602.99	377,700			244,456		350,931			(93,387)		31,568		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFTRUST BANKS INC	11/26/2025	11/27/2026	1	4,576,000	6812.61	205,920			136,900		154,704			(50,636)		18,592		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFTRUST BANKS INC	11/26/2025	11/27/2026	1	6,821,000	6812.61	321,951			214,040		240,173			(79,168)		27,713		0001
Purchased Call / S&P 500 INDEX / SP005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/18/2026	1	5,052,000	6774.76	286,240			192,490		213,659			(65,648)		21,401		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/18/2025	.12/17/2026	1	7,830,466	.6721	430,363			310,817		349,404			(106,408)		33,108		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.12/26/2025	.12/24/2026	1	4,243,000	6829.94	251,186			186,815		163,979			(62,277)		18,179		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.12/02/2025	.12/02/2026	1	4,025,616	6829.37	80,512			54,340		65,238			(19,852)		16,524		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/30/2025	.10/30/2026	1	2,853,000	6822.34	160,339			94,160		108,087			(39,536)		10,897		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/20/2025	.11/20/2026	1	8,147,000	6538.76	391,056			252,399		278,715			(96,425)		32,516		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/30/2025	.10/28/2026	1	1,475,412	.6891	59,467			34,786		40,961			(14,744)		5,609		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/19/2025	.12/21/2026	1	2,359,000	6834.5	63,693			46,322		51,161			(15,620)		10,050		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNAMTAST BANKS INC	.11/26/2025	.11/25/2026	1	1,665,898	.6766	82,046			54,392		61,573			(20,286)		6,740		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/11/2025	.12/11/2026	1	2,678,080	.6901	52,490			36,932		39,927			(12,943)		11,192		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/20/2025	.11/20/2026	1	2,072,295	6538.76	32,535			20,999		31,592			(8,022)		8,296		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNAMTAST BANKS INC	.11/28/2025	.11/27/2026	1	2,939,000	6849.09	162,821			108,547		111,728			(40,258)		11,941		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.11/20/2025	.11/19/2026	1	3,046,751	.6842	114,819			73,994		108,413			(28,389)		12,179		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/13/2025	.11/13/2026	1	2,268,000	.6737.49	127,235			79,654		100,242			(31,373)		8,943		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/19/2025	.12/21/2026	1	3,539,292	6834.5	45,226			32,892		37,167			(11,091)		15,053		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/26/2025	.12/24/2026	1	6,458,000	6829.94	238,300			177,232		170,798			(59,083)		27,669		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.12/23/2025	.12/23/2026	1	2,074,000	6909.79	69,479			51,054		50,344			(17,132)		8,869		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/18/2025	.12/17/2026	1	3,609,408	.6721	169,810			122,841		140,243			(41,966)		15,261		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/18/2025	.11/13/2026	1	1,647,099	.6734	83,995			53,025		71,162			(20,999)		6,495		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.12/19/2025	.12/18/2026	1	3,066,966	.6775	128,811			93,388		102,305			(31,849)		13,001		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNAMTAST BANKS INC	.11/10/2025	.11/06/2026	1	1,252,788	.6729	73,511			44,969		52,788			(18,327)		4,863		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.10/16/2025	.10/14/2026	1	537,967	.6645	26,622			14,534		22,914			(6,600)		1,976		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/21/2025	.11/20/2026	1	7,545,000	6602.99	266,339			172,380		250,483			(65,853)		30,206		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.11/26/2025	.11/25/2026	1	2,428,000	6812.61	32,778			21,730		26,890			(8,104)		9,824		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/18/2025	.11/18/2026	1	5,460,000	6817.32	167,824			119,524		174,178			(46,313)		21,765		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/10/2025	.12/09/2026	1	4,519,757	.6841	231,443			161,115		164,166			(57,225)		18,815		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/17/2025	.11/17/2026	1	2,353,387	6872.41	21,180			13,420		19,191			(5,223)		9,361		0001
Purchased Call/S&P 500 INDEX/SP005G9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNAMTAST BANKS INC	.11/25/2025	.11/24/2026	1	1,533,043	.6705	87,895			57,704		66,866			(21,732)		6,190		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&P13SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/28/2025	11/24/2026	1	181,039	6705	8,408			5,582		6,564			(12,086)		731		0001
Purchased Call/S&P 500 INDEX/S&P244F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/21/2025	10/21/2026	1	9,324,000	6735.35	238,100			133,152		198,223			(58,710)		35,601		0001
Purchased Call/S&P 500 INDEX/S&P005G7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/18/2026	1	3,788,000	6774.76	234,856			169,799		182,630			(57,910)		16,047		0001
Purchased Call/S&P 500 INDEX/S&P617N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/23/2026	1	5,763,066	6602.99	72,615			47,210		66,949			(17,807)		23,219		0001
Purchased Call/S&P 500 INDEX/S&P005G9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/20/2026	1	5,749,000	6602.99	310,446			200,928		285,138			(76,759)		23,016		0001
Purchased Call/S&P 500 INDEX/S&P005G6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/17/2026	1	1,863,557	6721	29,905			21,598		25,527			(7,384)		7,879		0001
Purchased Call/S&P 500 INDEX/S&P217S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/05/2025	12/04/2026	1	5,217,884	6856	218,684			150,048		159,644			(64,073)		21,505		0001
Purchased Call/S&P 500 INDEX/S&P005G8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/10/2025	12/10/2026	1	2,781,000	6886.68	109,850			76,562		79,883			(27,066)		11,600		0001
Purchased Call/S&P 500 INDEX/S&P005G5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/17/2026	1	2,547,422	6721	62,759			45,326		53,381			(15,517)		10,771		0001
INDEX/S&P17S9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2025	12/28/2026	1	7,178,000	6829.94	323,728			241,681		225,612			(79,368)		30,982		0001
INDEX/S&P17N6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/13/2025	11/13/2026	1	2,376,000	6737.49	149,213			93,413		113,908			(36,792)		9,369		0001
Purchased Call/S&P 500 INDEX/S&P617S8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2025	12/24/2026	1	4,836,000	6829.94	190,055			141,350		135,007			(47,121)		20,719		0001
INDEX/S&P005G9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/14/2026	1	3,216,000	6827.41	146,328			103,598		111,889			(35,884)		13,519		0001
Purchased Call/S&P 500 INDEX/S&P216S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/25/2025	11/24/2026	1	6,973,325	6705	232,950			152,934		196,641			(57,597)		28,155		0001
Purchased Call/S&P 500 INDEX/S&P617FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/12/2025	09/30/2026	1	1,665,492	6688	63,696			32,025		51,384			(15,750)		5,967		0001
INDEX/S&P213S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/07/2025	10/07/2026	1	2,258,000	6714.59	94,836			49,377		75,386			(23,384)		8,146		0001
INDEX/S&P617N5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/13/2025	11/13/2026	1	5,779,000	6737.49	304,553			190,662		243,891			(75,095)		22,787		0001
INDEX/S&P617J6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/03/2025	10/30/2026	1	1,689,706	6822	95,089			56,153		63,793			(23,706)		6,482		0001
Purchased Call/S&P 500 INDEX/S&P617J6Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/03/2025	11/03/2026	1	4,085,000	6851.97	183,629			115,217		133,722			(47,744)		15,749		0001
Purchased Call/S&P 500 INDEX/S&P005G3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/09/2025	12/08/2026	1	63,550	6847	3,476			2,410		2,484			(859)		264		0001
Purchased Call/S&P 500 INDEX/S&P617ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/28/2025	10/28/2026	1	5,415,000	6880.89	187,901			108,703		129,863			(46,332)		20,586		0001
Purchased Call/S&P 500 INDEX/S&P617ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	11/04/2026	1	3,354,000	6771.55	152,272			91,027		118,014			(37,546)		12,960		0001
INDEX/S&P617L3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/09/2026	1	5,678,000	6728.8	253,930			155,725		208,751			(62,272)		22,972		0001
Purchased Call/S&P 500 INDEX/S&P617G8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2026	1	3,239,487	6753.72	69,325			36,286		56,594			(17,094)		11,717		0001
Purchased Call/S&P 500 INDEX/S&P913SJT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNAMST BANKS INC	11/26/2025	11/25/2026	1	2,642,986	6766	137,136			90,915		102,239			(33,907)		10,693		0001
Purchased Call/S&P 500 INDEX/S&P00A3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/09/2025	12/09/2026	1	3,273,000	6840.51	137,109			95,204		104,145			(33,815)		13,625		0001
Purchased Call/S&P 500 INDEX/S&P919S3D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNAMST BANKS INC	12/04/2025	12/04/2026	1	3,723,000	6857.12	199,181			136,281		138,030			(49,113)		15,344		0001
INDEX/S&P919S34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/28/2025	11/27/2026	1	5,125,000	6849.09	320,825			213,883		213,006			(79,325)		20,922		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP0215S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/05/2025	11/05/2026	1	3,908,000	6796.29	138,125			83,552		108,387			(34,305)		15,136		0001
Purchased Call/S&P 500 INDEX/SP0217S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	12/31/2025	12/30/2026	1	2,441,164	6896	117,162			89,095		86,216			(28,969)		10,575		0001
Purchased Call/S&P 500 INDEX/SP0217S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/31/2025	11/02/2026	1	4,353,000	6840.2	189,791			112,411		134,978			(46,543)		16,743		0001
Purchased Call/S&P 500 INDEX/SP0009S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P40T08PU41	12/19/2025	12/17/2026	1	1,969,543	6721	69,889			50,616		57,037			(17,328)		8,412		0001
Purchased Call/S&P 500 INDEX/SP0217S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/28/2025	10/28/2026	1	3,536,000	6890.89	146,744			84,893		97,901			(36,183)		13,442		0001
Purchased Call/S&P 500 INDEX/SP0009S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P40T08PU41	12/19/2025	12/18/2026	1	7,052,525	6775	237,858			172,447		191,728			(58,811)		29,876		0001
Purchased Call/S&P 500 INDEX/SP0217S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	12/26/2025	12/24/2026	1	8,523,000	6929.94	497,743			370,188		326,329			(123,407)		36,516		0001
Purchased Call/S&P 500 INDEX/SP0919S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	1V00UB3/JV9T8KCS06	10/21/2025	10/21/2026	1	1,662,000	6735.35	79,277			44,334		60,241			(19,548)		6,213		0001
Purchased Call/S&P 500 INDEX/SP0215S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/20/2025	11/20/2026	1	2,986,000	6536.76	190,805			123,151		181,196			(47,048)		11,954		0001
Purchased Call/S&P 500 INDEX/SP0215S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/14/2025	11/16/2026	1	2,834,000	6734.11	69,433			43,802		60,289			(17,027)		11,248		0001
Purchased Call/S&P 500 INDEX/SP0217S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/31/2025	11/02/2026	1	2,027,000	6840.2	112,904			66,871		74,985			(27,688)		7,797		0001
Purchased Call/S&P 500 INDEX/SP0217S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/11/2025	11/11/2026	1	4,065,207	6946.61	64,546			39,830		51,351			(15,916)		16,037		0001
Purchased Call/S&P 500 INDEX/SP0217S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/31/2025	10/30/2026	1	4,428,000	6840.2	239,726			141,172		154,677			(59,273)		15,389		0001
Purchased Call/S&P 500 INDEX/SP0009S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P40T08PU41	12/15/2025	12/15/2026	1	2,972,082	6816.51	29,126			20,701		23,939			(7,182)		12,518		0001
Purchased Call/S&P 500 INDEX/SP0217S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/13/2025	11/13/2026	1	2,510,000	6737.49	84,300			52,775		72,130			(20,786)		11,080		0001
Purchased Call/S&P 500 INDEX/SP0217S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/20/2025	11/20/2026	1	5,330,000	6536.76	229,190			147,926		223,082			(56,513)		21,338		0001
Purchased Call/S&P 500 INDEX/SP0217S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/19/2025	11/19/2026	1	3,791,000	6642.16	48,146			30,771		44,461			(11,872)		15,145		0001
Purchased Call/S&P 500 INDEX/SP0217S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/03/2025	11/03/2026	1	3,777,000	6851.97	191,116			113,722		129,498			(47,125)		14,561		0001
Purchased Call/S&P 500 INDEX/SP0009S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P40T08PU41	11/28/2025	11/30/2026	1	3,345,000	6949.09	83,281			55,756		64,907			(20,425)		13,675		0001
Purchased Call/S&P 500 INDEX/SP0217S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/07/2025	11/06/2026	1	1,733,843	6720	57,157			34,868		48,719			(14,132)		6,730		0001
Purchased Call/S&P 500 INDEX/SP0217S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	12/30/2025	12/24/2026	1	1,614,676	6830	78,211			58,658		54,530			(19,607)		6,918		0001
Purchased Call/S&P 500 INDEX/SP0217S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	12/26/2025	12/28/2026	1	3,315,000	6929.94	202,547			151,212		131,188			(49,671)		14,308		0001
Purchased Call/S&P 500 INDEX/SP0009S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P40T08PU41	12/29/2025	12/29/2026	1	2,176,000	6905.74	133,606			100,113		90,053			(32,944)		9,409		0001
Purchased Call/S&P 500 INDEX/SP0217S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/03/2025	10/02/2026	1	6,113,000	6715.79	143,044			73,111		118,611			(35,368)		21,760		0001
Purchased Call/S&P 500 INDEX/SP0217S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/14/2025	10/13/2026	1	3,846,428	6855	154,031			82,973		131,577			(38,085)		14,093		0001
Purchased Call/S&P 500 INDEX/SP0919S6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	1V00UB3/JV9T8KCS06	10/21/2025	10/21/2026	1	7,045,000	6735.35	357,886			200,140		269,289			(88,246)		26,334		0001
Purchased Call/S&P 500 INDEX/SP0009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P40T08PU41	12/11/2025	12/09/2026	1	1,397,343	6843	69,362			48,688		49,480			(17,197)		5,817		0001
Purchased Call/S&P 500 INDEX/SP0009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P40T08PU41	11/18/2025	11/18/2026	1	6,546,000	6617.32	160,377			102,058		148,715			(39,545)		26,094		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP000287	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Milli Zuhro Markets Amer cas LLC	12/30/2025	04/02/2026	1	6,900,000	6000	24,350			271		8			(23,555)		2,554		0001
Purchased Call1/S&P 500 INDEX/SP000334	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC Societe Generale SA	11/07/2025	11/06/2026	1	4,054,000	6728.8	132,160			80,622		111,234			(32,677)		15,737		0001
Purchased Call1/S&P 500 INDEX/SP000365	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB1BXP4R0TD8PU41	12/26/2025	12/24/2026	1	8,514,379	6829.94	84,292			62,601		63,728			(20,889)		36,479		0001
Purchased Call1/S&P 500 INDEX/SP000390	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB1BXP4R0TD8PU41	12/19/2025	12/18/2026	1	4,198,798	6834.5	40,738			29,535		33,504			(10,073)		17,791		0001
Purchased Call1/S&P 500 INDEX/SP015382	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	1Y0UBGJW9T8KCS06 Societe Generale SA	11/11/2025	11/10/2026	1	5,633,864	6832	278,847			171,776		199,485			(68,946)		22,068		0001
Purchased Call1/S&P 500 INDEX/SP000968	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB1BXP4R0TD8PU41	12/10/2025	12/10/2026	1	1,904,633	6886.68	41,902			29,204		32,002			(10,332)		7,944		0001
Purchased Call1/TS&T INDEX/SP001738T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	G63SEF7UP5170UK573	12/30/2025	12/30/2026	1	3,976,000	6896.24	182,101			137,330		132,246			(44,902)		17,224		0001
Purchased Call1/SP 500 INDEX/SP02169D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/24/2025	11/20/2026	1	3,042,256	6803	135,402			87,879		119,977			(33,757)		12,179		0001
Purchased Call1/SP 500 INDEX/SP001715Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/28/2025	10/28/2026	1	2,152,000	6880.89	93,827			54,280		61,790			(23,135)		8,181		0001
Purchased Call1/SP 500 INDEX/SP001746D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC Societe Generale SA	10/14/2025	10/13/2026	1	2,355,771	6655	109,524			58,998		92,007			(27,060)		8,631		0001
Purchased Call1/SP 500 INDEX/SP00036R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB1BXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,587,000	6905.74	136,076			101,963		95,568			(33,553)		11,187		0001
Purchased Call1/SP 500 INDEX/SP0017K3D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	G63SEF7UP5170UK573	11/06/2025	11/06/2026	1	1,071,643	6720.32	9,430			5,721		8,212			(2,325)		4,160		0001
Purchased Call1/SP 500 INDEX/SP00099D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB1BXP4R0TD8PU41	12/19/2025	12/21/2026	1	3,018,000	6834.5	185,607			134,987		134,464			(45,517)		12,658		0001
Purchased Call1/SP 500 INDEX/SP0017K35	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC Societe Generale SA	11/04/2025	11/04/2026	1	3,233,444	6771.55	70,812			42,331		56,558			(17,461)		12,494		0001
Purchased Call1/SP 500 INDEX/SP00036U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB1BXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,559,000	6905.74	155,331			116,392		105,036			(38,301)		11,066		0001
Purchased Call1/SP 500 INDEX/SP0017J5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC Societe Generale SA	10/28/2025	10/28/2026	1	2,750,000	6880.89	145,750			84,318		90,274			(35,938)		10,454		0001
Purchased Call1/SP 500 INDEX/SP000336	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB1BXP4R0TD8PU41	12/08/2025	12/07/2026	1	2,430,905	6867	91,955			63,505		69,599			(22,736)		10,079		0001
Purchased Call1/SP 500 INDEX/SP00039R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	12/08/2025	12/08/2026	1	36,321	6846.51	8,341			5,767		4,741			(2,057)		396		0001
Purchased Call1/SP 500 INDEX/SP0017P83	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/09/2025	10/09/2026	1	14,150,000	6735.11	659,300			349,843		507,292			(162,589)		51,313		0001
Purchased Call1/SP 500 INDEX/SP001715E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	G63SEF7UP5170UK573	10/17/2025	10/16/2026	1	3,857,000	6864.01	141,160			77,638		121,072			(34,902)		13,501		0001
Purchased Call1/SP 500 INDEX/SP0017152	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	G63SEF7UP5170UK573	10/16/2025	10/16/2026	1	3,593,000	6829.07	217,377			119,226		180,254			(53,600)		13,265		0001
Purchased Call1/SP 500 INDEX/SP00036K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB1BXP4R0TD8PU41	12/18/2025	12/17/2026	1	2,937,265	6721	127,198			91,865		105,763			(31,450)		12,419		0001
Purchased Call1/SP 500 INDEX/SP0017P8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC Societe Generale SA	10/14/2025	10/14/2026	1	5,848,000	6644.31	218,715			118,094		191,703			(53,930)		21,481		0001
Purchased Call1/SP 500 INDEX/SP00036R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB1BXP4R0TD8PU41	12/18/2025	12/17/2026	1	3,118,744	6721	197,905			142,932		156,938			(48,933)		13,186		0001
Purchased Call1/SP 500 INDEX/SP001703L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/03/2025	10/05/2026	1	7,375,000	6715.79	348,838			179,704		289,711			(65,546)		26,465		0001
Purchased Call1/SP 500 INDEX/SP002149D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/17/2025	10/15/2026	1	795,505	6671	40,079			21,993		32,753			(9,937)		2,930		0001
Purchased Call1/SP 500 INDEX/SP001703L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	12/26/2025	12/24/2026	1	7,279,000	6829.94	442,563			323,149		286,196			(109,726)		31,186		0001
Purchased Call1/SP 500 INDEX/SP0021731	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	ES71P3U8HI6C71XBH11	12/04/2025	12/04/2026	1	4,774,000	6857.12	117,918			80,681		91,928			(29,076)		19,676		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP/IE/TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	12/31/2025	12/31/2026	1	2,485,000	6845.5	142,465			108,431		106,202			(35,128)		10,828		0001
Purchased Call / S&P 500 INDEX/SP/IE/TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/07/2025	11/06/2026	1	5,427,000	6728.8	134,590			82,103		114,938			(33,278)		21,067		0001
Purchased Call / S&P 500 INDEX/SP/005GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE18/P40TD8PU41	11/28/2025	11/27/2026	1	3,965,000	6849.09	99,125			66,083		76,864			(24,509)		16,109		0001
Purchased Call / S&P 500 INDEX/SP/005S61	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE18/P40TD8PU41	12/29/2025	12/29/2026	1	2,269,096	6905.74	22,237			16,663		17,356			(5,483)		9,812		0001
Purchased Call / S&P 500 INDEX/SP/IE/TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/06/2025	11/06/2026	1	2,359,000	6720.32	65,108			39,498		55,797			(16,054)		9,157		0001
Purchased Call / S&P 500 INDEX/SP/IE/TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/19/2025	11/19/2026	1	2,021,916	6842.16	29,924			19,125		27,688			(7,379)		8,077		0001
Purchased Call / S&P 500 INDEX/SP/005G6F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE18/P40TD8PU41	12/26/2025	12/28/2026	1	3,032,000	6829.94	130,073			97,107		91,572			(31,898)		13,087		0001
Purchased Call / S&P 500 INDEX/SP/IE/TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/03/2025	10/30/2026	1	2,621,093	6840	130,307			76,950		89,140			(32,487)		10,011		0001
Purchased Call / S&P 500 INDEX/SP/IE/TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/03/2025	10/05/2026	1	5,050,000	6715.79	298,900			154,010		216,867			(73,314)		18,121		0001
Purchased Call / S&P 500 INDEX/SP/IE/TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE18/P40TD8PU41	10/02/2025	10/02/2026	1	2,826,000	6715.35	170,125			86,712		122,405			(41,949)		10,060		0001
Purchased Call / S&P 500 INDEX/SP/005S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE18/P40TD8PU41	12/18/2025	12/17/2026	1	3,653,421	6721	199,464			144,057		163,142			(49,318)		16,293		0001
Purchased Call / S&P 500 INDEX/SP/021491	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/31/2025	10/30/2026	1	13,056,000	6840.2	561,408			330,607		396,093			(138,810)		49,688		0001
Purchased Call / S&P 500 INDEX/SP/021688	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/24/2025	11/20/2026	1	3,790,116	6803	130,545			84,727		117,463			(32,546)		15,173		0001
Purchased Call / S&P 500 INDEX/SP/IE/TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/04/2025	11/04/2026	1	4,448,000	6771.55	235,744			140,927		176,501			(58,129)		17,188		0001
Purchased Call / S&P 500 INDEX/SP/003ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE18/P40TD8PU41	12/09/2025	12/09/2026	1	2,093,000	6840.51	82,464			57,248		63,214			(20,394)		8,713		0001
Purchased Call / S&P 500 INDEX/SP/003SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE18/P40TD8PU41	12/02/2025	12/01/2026	1	1,307,390	6813	71,063			47,899		52,038			(17,571)		5,356		0001
Purchased Call / S&P 500 INDEX/SP/003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE18/P40TD8PU41	12/03/2025	12/03/2026	1	4,480,000	6849.72	232,064			157,267		167,387			(57,221)		18,427		0001
Purchased Call / S&P 500 INDEX/SP/IE/TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE18/P40TD8PU41	12/08/2025	12/08/2026	1	4,828,647	6846.51	101,402			70,115		80,685			(25,003)		20,061		0001
Purchased Call / S&P 500 INDEX/SP/IE/TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/24/2025	10/23/2026	1	5,679,000	6791.69	133,457			75,996		106,226			(32,997)		21,332		0001
Purchased Call / S&P 500 INDEX/SP/IE/TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	12/15/2025	12/11/2026	1	5,522,269	6827	229,492			162,370		177,993			(57,214)		23,079		0001
Purchased Call / S&P 500 INDEX/SP/005G66	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE18/P40TD8PU41	12/26/2025	12/24/2026	1	8,060,000	6829.94	104,780			77,928		79,277			(25,979)		34,532		0001
Purchased Call / S&P 500 INDEX/SP/IE/TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/31/2025	11/02/2026	1	4,615,000	6840.2	219,674			130,110		153,181			(53,871)		17,751		0001
Purchased Call / S&P 500 INDEX/SP/003SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE18/P40TD8PU41	12/08/2025	12/04/2026	1	362,421	6868	19,240			13,238		13,664			(4,797)		1,494		0001
Purchased Call / S&P 500 INDEX/SP/IE/TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/06/2025	11/06/2026	1	3,228,078	6720.32	68,758			41,712		59,419			(16,964)		12,531		0001
Purchased Call / S&P 500 INDEX/SP/003N9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE18/P40TD8PU41	12/10/2025	12/10/2026	1	6,066,000	6886.68	165,317			115,221		125,895			(40,763)		27,804		0001
Purchased Call / S&P 500 INDEX/SP/021030	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/08/2025	10/08/2026	1	134,748	6753.72	11,588			6,066		6,229			(2,857)		487		0001
Purchased Call / S&P 500 INDEX/SP/005G6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE18/P40TD8PU41	12/29/2025	12/29/2026	1	7,119,988	6905.74	91,848			68,823		71,631			(22,647)		30,788		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP/VE17FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/02/2026	1	9,519,000	6715.79	124,699			83,735		104,928			(30,832)		33,884		0001
Purchased Call/S&P 500 INDEX/SP/VE17JBP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/03/2025	11/03/2026	1	2,452,000	6851.97	110,830			65,949		77,449			(27,328)		9,453		0001
Purchased Call/S&P 500 INDEX/SP/VE17SGJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TDBPU41	12/03/2025	12/02/2026	1	3,794,624	6826	189,961			128,565		138,823			(46,968)		15,576		0001
Purchased Call/S&P 500 INDEX/SP/VE17NMP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/20/2026	1	3,196,000	6602.99	200,389			129,696		79,995			(49,547)		12,795		0001
Purchased Call/S&P 500 INDEX/SP/VE17G52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TDBPU41	12/18/2025	12/18/2026	1	4,010,000	6774.76	194,084			140,321		157,382			(47,856)		16,987		0001
Purchased Call/S&P 500 INDEX/SP/VE17NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TDBPU41	12/12/2025	12/11/2026	1	4,567,000	6827.41	282,697			199,459		201,940			(69,898)		19,086		0001
Purchased Call/S&P 500 INDEX/SP/VE17SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/04/2025	12/03/2026	1	2,006,983	6850	84,118			57,481		62,503			(20,798)		8,255		0001
Purchased Call/S&P 500 INDEX/SP/VE17N5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/20/2025	11/20/2026	1	1,258,497	6338.76	25,236			16,327		24,727			(6,237)		5,038		0001
Purchased Call/S&P 500 INDEX/SP/VE17G5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TDBPU41	12/29/2025	12/29/2026	1	3,427,000	6905.74	200,137			149,965		136,858			(49,349)		14,819		0001
Purchased Call/S&P 500 INDEX/SP/VE17G65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/15/2025	12/15/2026	1	2,263,000	6816.51	141,211			100,365		102,756			(34,819)		9,331		0001
Purchased Call/S&P 500 INDEX/SP/VE17G6X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/23/2025	12/21/2026	1	2,050,350	6835	69,957			51,302		52,705			(17,345)		8,735		0001
Purchased Call/S&P 500 INDEX/SP/VE17G6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TDBPU41	12/19/2025	12/21/2026	1	3,599,000	6834.5	88,895			64,651		71,799			(21,800)		15,333		0001
Purchased Call/S&P 500 INDEX/SP/VE17G6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/09/2025	10/09/2026	1	2,994,000	6735.11	38,922			20,650		32,682			(9,597)		10,657		0001
Purchased Call/S&P 500 INDEX/SP/VE17G69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/08/2025	10/08/2026	1	153,206	6753.72	9,162			4,795		6,335			(2,269)		554		0001
Purchased Call/S&P 500 INDEX/SP/VE17H6Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2025	10/13/2026	1	9,702,582	6655	541,355			291,614		440,072			(133,852)		35,550		0001
Purchased Call/S&P 500 INDEX/SP/VE17JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2025	11/02/2026	1	1,980,000	6840.2	100,980			59,809		69,060			(24,763)		7,616		0001
Purchased Call/S&P 500 INDEX/SP/VE17G6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/16/2026	1	4,965,000	6800.26	176,754			126,114		143,300			(43,583)		20,952		0001
Purchased Call/S&P 500 INDEX/SP/VE17G6N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/01/2025	11/30/2026	1	2,486,220	6849	99,284			86,647		75,605			(24,548)		10,164		0001
Purchased Call/S&P 500 INDEX/SP/VE17G61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/29/2025	12/24/2026	1	2,487,848	6830	119,569			89,175		83,392			(29,892)		10,659		0001
Purchased Call/S&P 500 INDEX/SP/VE17G6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2025	10/15/2026	1	3,614,106	6668	193,315			105,786		161,999			(47,798)		13,309		0001
Purchased Call/S&P 500 INDEX/SP/VE17G6N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/14/2026	1	3,286,000	6827.41	156,742			110,972		119,082			(38,438)		13,813		0001
Purchased Call/S&P 500 INDEX/SP/VE17G6P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TDBPU41	12/11/2025	12/11/2026	1	4,543,000	6801	170,363			119,867		123,078			(42,007)		18,996		0001
Purchased Call/S&P 500 INDEX/SP/VE17G6N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TDBPU41	12/18/2025	12/17/2026	1	9,982,959	6721	473,842			342,219		389,463			(117,159)		40,518		0001
Purchased Call/S&P 500 INDEX/SP/VE17G6Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/15/2026	1	2,010,870	6817	54,422			38,787		44,549			(13,456)		8,469		0001
Purchased Call/S&P 500 INDEX/SP/VE17FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/01/2025	09/29/2026	1	1,851,816	6661	79,992			40,107		64,308			(19,833)		6,538		0001
Purchased Call/S&P 500 INDEX/SP/VE17G6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/13/2025	10/09/2026	1	732,366	6735	33,866			18,018		27,546			(8,443)		2,655		0001
Purchased Call/S&P 500 INDEX/SP/VE17G61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/15/2025	12/15/2026	1	4,599,000	6816.51	208,795			148,399		162,101			(51,464)		19,370		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP000360	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/29/2025	.12/29/2026	1	3,380,000	6905.74	189,946			127,342		124,048			(41,904)		17,210		0001
Purchased Call / S&P 500 INDEX/SP000360	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.10/02/2025	.10/01/2026	1	5,462,917	6711	232,967			118,425		182,612			(57,602)		19,384		0001
Purchased Call / S&P 500 INDEX/SP000362	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/19/2025	.12/18/2026	1	2,327,000	6884.5	40,179			29,130		32,789			(9,394)		10,705		0001
Purchased Call / S&P 500 INDEX/SP000362	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.10/10/2025	.10/09/2026	1	2,414,000	6552.51	126,484			67,289		116,545			(31,276)		8,754		0001
Purchased Call / S&P 500 INDEX/SP000362	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.10/16/2025	.10/16/2026	1	2,748,000	6623.07	168,727			92,543		139,340			(41,604)		10,145		0001
Purchased Call / S&P 500 INDEX/SP000362	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.10/28/2025	.10/28/2026	1	3,086,000	6890.89	48,450			28,029		35,906			(11,947)		11,732		0001
Purchased Call / S&P 500 INDEX/SP000362	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.10/01/2025	.09/30/2026	1	5,156,803	6688	209,982			105,571		167,874			(51,919)		18,257		0001
Purchased Call / S&P 500 INDEX/SP000362	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.11/20/2025	.11/20/2026	1	3,096,000	6538.76	109,588			70,738		107,013			(27,024)		12,395		0001
Purchased Call / S&P 500 INDEX/SP000363	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/13/2025	.10/13/2026	1	3,303,000	6654.72	119,569			64,231		104,372			(29,483)		12,102		0001
Purchased Call / S&P 500 INDEX/SP000363	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.12/26/2025	.12/28/2026	1	2,439,000	6829.94	129,023			96,323		87,026			(31,641)		10,327		0001
Purchased Call / S&P 500 INDEX/SP000363	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	.10/07/2025	.10/06/2026	1	13,068,591	6740	539,336			280,128		422,132			(133,367)		47,020		0001
Purchased Call / S&P 500 INDEX/SP000367	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.11/03/2025	.10/30/2026	1	7,164,067	6840	301,437			178,007		214,708			(75,151)		27,364		0001
Purchased Call / S&P 500 INDEX/SP000367	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.10/16/2025	.10/15/2026	1	1,574,370	6671	56,024			30,658		49,502			(13,852)		5,798		0001
Purchased Call / S&P 500 INDEX/SP000368	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.12/19/2025	.12/21/2026	1	4,280,000	6834.5	183,908			141,024		148,343			(47,552)		18,277		0001
Purchased Call / S&P 500 INDEX/SP000368	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.12/18/2025	.12/18/2026	1	2,421,000	6774.76	103,861			75,091		85,389			(25,610)		10,256		0001
Purchased Call / S&P 500 INDEX/SP000369	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/08/2025	.12/08/2026	1	3,261,000	6946.51	117,722			81,400		90,487			(29,027)		13,548		0001
Purchased Call / S&P 500 INDEX/SP000369	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.11/04/2025	.10/30/2026	1	423,514	6840	20,114			11,911		14,480			(5,029)		1,618		0001
Purchased Call / S&P 500 INDEX/SP000369	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.10/28/2025	.10/28/2026	1	1,675,000	6890.89	90,938			52,608		58,114			(22,423)		7,128		0001
Purchased Call / S&P 500 INDEX/SP000370	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/02/2025	.12/02/2026	1	3,952,000	6929.37	214,198			144,569		156,123			(52,816)		16,222		0001
Purchased Call / S&P 500 INDEX/SP000374	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.10/03/2025	.10/02/2026	1	2,638,000	6715.79	70,698			36,135		58,324			(17,480)		9,300		0001
Purchased Call / S&P 500 INDEX/SP000380	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/10/2025	.10/09/2026	1	1,753,214	6737	79,689			42,403		65,266			(19,706)		6,358		0001
Purchased Call / S&P 500 INDEX/SP000380	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.12/05/2025	.12/04/2026	1	5,094,000	6870.4	285,773			196,072		196,226			(70,658)		20,995		0001
Purchased Call / S&P 500 INDEX/SP000388	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/06/2025	.10/02/2026	1	4,667,474	6716	200,897			102,967		155,723			(50,065)		16,615		0001
Purchased Call / S&P 500 INDEX/SP000390	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	.10/06/2025	.10/06/2026	1	1,712,000	6740.28	84,200			43,623		62,384			(20,769)		6,160		0001
Purchased Call / S&P 500 INDEX/SP000398	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.10/01/2025	.10/01/2026	1	2,607,000	6711.2	93,852			47,314		75,775			(23,142)		9,255		0001
Purchased Call / S&P 500 INDEX/SP000398	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.11/26/2025	.11/27/2026	1	2,091,000	6812.61	67,748			45,040		54,031			(16,659)		8,495		0001
Purchased Call / S&P 500 INDEX/SP000398	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.11/28/2025	.11/25/2026	1	6,554,000	6812.61	229,300			152,075		181,362			(56,717)		26,517		0001
Purchased Call / S&P 500 INDEX/SP000398	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.11/28/2025	.11/27/2026	1	4,012,000	6812.61	145,204			96,555		114,984			(35,713)		16,308		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/26/2025	11/25/2026	1	1,860,617	6766	75,955	.....	.....	50,355	.....	59,896	.....	.....	(18,780)	.....	.....	7,528	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2026	1	2,400,000	6878.49	55,200	.....	.....	40,298	.....	42,528	.....	.....	(13,611)	.....	.....	10,244	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/03/2025	10/30/2026	1	2,195,704	6840	120,937	.....	.....	71,417	.....	80,031	.....	.....	(30,150)	.....	.....	8,387	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/02/2026	1	3,350,000	6715.79	127,978	.....	.....	65,411	.....	102,221	.....	.....	(31,643)	.....	.....	11,957	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2025	12/28/2026	1	4,115,000	6929.94	241,962	.....	.....	180,638	.....	158,641	.....	.....	(59,337)	.....	.....	17,761	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/15/2025	12/15/2026	1	2,768,657	6816.51	42,360	.....	.....	30,107	.....	34,929	.....	.....	(10,445)	.....	.....	11,661	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/15/2025	10/14/2026	1	1,966,716	6644	74,613	.....	.....	40,398	.....	64,150	.....	.....	(18,448)	.....	.....	7,224	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/29/2025	10/29/2026	1	3,459,000	6890.59	44,621	.....	.....	25,937	.....	33,462	.....	.....	(11,002)	.....	.....	13,181	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/26/2025	11/27/2026	1	3,459,000	6812.61	139,744	.....	.....	92,904	.....	109,308	.....	.....	(34,363)	.....	.....	14,053	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/01/2025	12/01/2026	1	2,401,000	6812.63	142,139	.....	.....	95,543	.....	103,113	.....	.....	(35,048)	.....	.....	9,836	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/02/2026	1	9,075,000	6715.79	227,783	.....	.....	116,422	.....	188,515	.....	.....	(56,320)	.....	.....	32,304	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/20/2025	10/20/2026	1	4,388,000	6735.13	100,464	.....	.....	55,906	.....	83,592	.....	.....	(24,772)	.....	.....	16,287	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/25/2025	11/24/2026	1	2,935,728	6705	100,010	.....	.....	65,658	.....	83,629	.....	.....	(24,728)	.....	.....	9,665	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2025	10/30/2026	1	6,160,000	6840.2	325,248	.....	.....	191,535	.....	219,358	.....	.....	(80,418)	.....	.....	23,528	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/11/2025	12/11/2026	1	10,886,000	6901	574,781	.....	.....	404,416	.....	389,414	.....	.....	(141,727)	.....	.....	45,495	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/06/2025	10/02/2026	1	5,184,590	6716	209,058	.....	.....	107,149	.....	163,758	.....	.....	(52,120)	.....	.....	18,455	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/18/2026	1	9,125,000	6834.5	432,525	.....	.....	313,581	.....	330,608	.....	.....	(106,943)	.....	.....	38,655	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/01/2025	12/01/2026	1	2,203,000	6812.63	62,345	.....	.....	41,907	.....	50,330	.....	.....	(15,373)	.....	.....	9,024	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/18/2026	1	6,461,000	6834.5	229,366	.....	.....	166,290	.....	181,205	.....	.....	(56,711)	.....	.....	27,370	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/04/2026	1	5,765,000	6870.4	242,130	.....	.....	166,128	.....	177,256	.....	.....	(59,867)	.....	.....	23,760	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/20/2026	1	1,528,875	6735	52,748	.....	.....	23,516	.....	44,007	.....	.....	(13,078)	.....	.....	5,701	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/09/2026	1	2,074,000	6728.8	75,701	.....	.....	46,424	.....	63,315	.....	.....	(18,564)	.....	.....	8,106	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2025	10/23/2026	1	3,282,000	6791.69	186,746	.....	.....	106,341	.....	123,772	.....	.....	(46,173)	.....	.....	12,328	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/23/2025	12/23/2026	1	2,089,000	6909.79	82,516	.....	.....	60,633	.....	59,434	.....	.....	(20,346)	.....	.....	8,933	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/13/2025	11/13/2026	1	3,350,000	6737.49	141,705	.....	.....	88,713	.....	117,592	.....	.....	(34,941)	.....	.....	13,299	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/04/2026	1	5,445,000	6870.4	202,010	.....	.....	138,601	.....	150,527	.....	.....	(49,947)	.....	.....	22,441	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/12/2025	11/12/2026	1	3,702,000	6850.92	52,588	.....	.....	32,584	.....	42,084	.....	.....	(12,962)	.....	.....	14,565	.....	0001
Purchased Call/SP 500 INDEX/SPVET703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/13/2025	11/13/2026	1	1,647,820	6737.49	32,792	.....	.....	20,529	.....	28,440	.....	.....	(8,086)	.....	.....	6,497	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generated or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX/SP/VE17S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/31/2025	12/30/2026	1	4,886,384	6897	188,656	.....	.....	.....151,067	.....	149,452	.....	.....	.....(49,118)	.....	.....21,177	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	10/31/2025	10/30/2026	1	4,409,000	6840.2	272,917	.....	.....	.....160,718	.....	170,629	.....	.....	.....(67,480)	.....	.....16,840	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17H6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2025	10/14/2026	1	5,546,000	6644.31	281,737	.....	.....	.....152,122	.....	239,260	.....	.....	.....(69,469)	.....	.....20,372	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2025	12/24/2026	1	3,004,282	6929.94	57,081	.....	.....	.....42,453	.....	42,829	.....	.....	.....(14,152)	.....	.....12,872	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17H0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/09/2025	10/09/2026	1	3,767,000	6735.11	137,872	.....	.....	.....73,149	.....	110,181	.....	.....	.....(33,996)	.....	.....13,661	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2025	10/14/2026	1	2,664,081	6644	111,089	.....	.....	.....60,650	.....	97,761	.....	.....	.....(27,543)	.....	.....9,786	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/31/2025	12/31/2026	1	2,412,000	6845.5	97,927	.....	.....	.....74,533	.....	76,424	.....	.....	.....(24,146)	.....	.....10,468	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/02/2026	1	2,165,000	6715.79	125,137	.....	.....	.....63,959	.....	91,235	.....	.....	.....(30,940)	.....	.....7,707	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	10/06/2025	10/06/2026	1	3,409,000	6740.28	138,972	.....	.....	.....100,459	.....	136,711	.....	.....	.....(47,829)	.....	.....12,285	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17N1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/20/2025	11/20/2026	1	3,223,000	6538.76	119,251	.....	.....	.....76,968	.....	116,273	.....	.....	.....(29,404)	.....	.....12,903	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/20/2026	1	5,666,000	6602.99	131,451	.....	.....	.....85,078	.....	124,856	.....	.....	.....(32,502)	.....	.....22,683	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/25/2025	11/25/2026	1	3,800,000	6765.88	149,340	.....	.....	.....98,185	.....	122,280	.....	.....	.....(36,824)	.....	.....15,375	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/16/2026	1	6,045,000	6800.26	149,312	.....	.....	.....106,534	.....	123,463	.....	.....	.....(36,817)	.....	.....25,510	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2025	10/30/2026	1	5,658,000	6840.2	304,400	.....	.....	.....179,258	.....	203,960	.....	.....	.....(75,264)	.....	.....21,611	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/02/2025	10/02/2026	1	4,594,000	6715.35	172,275	.....	.....	.....87,808	.....	138,247	.....	.....	.....(42,479)	.....	.....16,353	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	1,740,563	6720	67,495	.....	.....	.....41,174	.....	56,828	.....	.....	.....(16,688)	.....	.....6,757	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	11/03/2026	1	6,660,115	6852	209,806	.....	.....	.....125,188	.....	162,002	.....	.....	.....(51,875)	.....	.....25,676	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P/40708P/41	12/12/2025	12/11/2026	1	4,838,000	6827.41	303,343	.....	.....	.....214,025	.....	215,770	.....	.....	.....(75,002)	.....	.....20,219	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/28/2025	10/28/2026	1	6,230,000	6880.89	154,504	.....	.....	.....89,382	.....	111,206	.....	.....	.....(38,097)	.....	.....23,684	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P/40708P/41	10/14/2025	09/16/2026	1	5,220,915	6609	219,257	.....	.....	.....109,956	.....	184,707	.....	.....	.....(58,555)	.....	.....17,763	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P/40708P/41	10/15/2025	10/14/2026	1	5,727,395	6644	232,016	.....	.....	.....125,622	.....	198,406	.....	.....	.....(57,367)	.....	.....21,038	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/15/2025	12/11/2026	1	1,386,454	6898	46,059	.....	.....	.....32,588	.....	35,332	.....	.....	.....(11,483)	.....	.....5,794	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/25/2025	11/25/2026	1	2,053,136	6765.88	22,995	.....	.....	.....15,118	.....	19,739	.....	.....	.....(5,670)	.....	.....8,307	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/11/2025	12/11/2026	1	3,975,000	6801	213,458	.....	.....	.....150,189	.....	144,114	.....	.....	.....(52,633)	.....	.....16,612	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P/40708P/41	10/28/2025	10/27/2026	1	8,428,946	6875	284,003	.....	.....	.....163,969	.....	197,037	.....	.....	.....(70,220)	.....	.....31,967	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17H6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2025	10/16/2026	1	6,351,000	6629.07	320,726	.....	.....	.....175,910	.....	275,900	.....	.....	.....(79,083)	.....	.....23,447	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P/40708P/41	10/23/2025	10/23/2026	1	3,550,000	6738.44	180,695	.....	.....	.....102,611	.....	139,426	.....	.....	.....(44,555)	.....	.....13,335	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP/VE17S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P/40708P/41	10/27/2025	10/23/2026	1	1,617,591	6775	94,062	.....	.....	.....53,712	.....	63,769	.....	.....	.....(23,450)	.....	.....6,076	.....	0001	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/06/2025	10/06/2026	1	2,004,000	6740.28	57,229			29,639		46,503			(14,111)			7,570	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	5,592,000	6728.8	253,071			154,380		206,517			(62,573)			21,591	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/20/2026	1	6,929,358	6602.99	141,359			91,491		133,827			(34,951)			27,741	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/09/2026	1	1,996,000	6728.8	49,501			30,357		42,293			(12,139)			7,801	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/21/2026	1	3,497,000	6834.5	217,513			158,192		157,288			(53,341)			14,898	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/18/2026	1	7,503,000	6834.5	442,677			320,941		324,062			(109,453)			31,784	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2025	10/14/2026	1	2,254,000	6644.31	74,833			40,406		66,105			(18,452)			8,290	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/17/2025	11/17/2026	1	2,322,000	6672.41	130,961			82,978		111,194			(32,292)			9,236	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/23/2026	1	2,237,000	6602.99	55,254			35,923		52,285			(13,550)			9,013	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/01/2025	09/29/2026	1	1,651,980	6661	59,942			30,054		49,122			(14,862)			5,833	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/02/2026	1	5,596,000	6715.79	334,043			170,733		240,583			(82,593)			19,884	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/09/2025	10/09/2026	1	846,749	6735.11	6,943			3,684		5,890			(1,712)			3,071	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/15/2025	10/15/2026	1	4,861,000	6671.06	245,967			133,466		202,884			(60,649)			17,901	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	6,751,000	6728.8	246,412			150,318		205,912			(60,926)			26,206	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB B/P40TDBPU41	10/24/2025	10/23/2026	1	12,900,000	6791.69	599,850			341,581		440,955			(148,315)			48,456	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/11/2025	11/11/2026	1	2,538,000	6646.61	58,628			36,178		45,912			(14,456)			9,963	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB B/P40TDBPU41	10/13/2025	10/13/2026	1	1,989,000	6654.72	54,344			29,193		48,159			(13,400)			7,214	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	10/10/2025	10/09/2026	1	9,746,000	6552.51	423,951			225,556		386,453			(104,823)			35,343	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/07/2026	1	2,808,000	6870.4	170,726			117,580		114,409			(41,868)			11,643	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB B/P40TDBPU41	11/14/2025	11/13/2026	1	3,873,000	6734.11	194,425			122,055		157,649			(48,072)			15,272	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	10/10/2025	10/09/2026	1	1,823,718	6737	55,989			29,788		47,886			(13,843)			5,888	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/09/2026	1	3,706,234	6728.8	78,965			48,439		67,861			(19,370)			14,492	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/09/2025	10/09/2026	1	2,262,000	6735.11	121,922			64,686		88,130			(30,063)			8,203	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	10/10/2025	10/09/2026	1	11,927,910	6736	464,177			246,958		390,321			(114,769)			43,255	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB B/P40TDBPU41	11/10/2025	11/10/2026	1	3,520,000	6832.43	166,496			102,565		120,257			(41,054)			13,788	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/15/2025	12/11/2026	1	2,145,702	6800	93,771			66,345		69,297			(23,378)			8,967	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/28/2025	11/30/2026	1	1,411,500	6649.09	13,974			9,354		10,855			(3,427)			5,770	0001	
Purchased Call/SP 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/21/2025	10/21/2026	1	2,468,969	6735.35	32,097			17,949		26,724			(7,914)			9,229	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDE/SP/E17IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2025	10/16/2026	1	9,279,000	6664.01	467,662			257,214		387,927			(115,631)			34,257	0001	
Purchased Call/SP 500 INDE/SP/JO0R90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/07/2025	10/06/2026	1	12,732,389	6740	680,304			353,307		497,434			(168,207)			45,810	0001	
Purchased Call/SP 500 INDE/SP/E17S9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2025	12/24/2026	1	2,390,000	6929.94	117,827			87,632		80,619			(29,213)			10,240	0001	
Purchased Call/SP 500 INDE/SP/E17M6I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/17/2025	11/17/2026	1	2,038,000	6672.41	106,995			67,793		92,061			(26,382)			8,107	0001	
Purchased Call/SP 500 INDE/SP/E17S6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/09/2025	10/09/2026	1	5,160,000	6735.11	130,032			68,989		107,282			(32,063)			18,712	0001	
Purchased Call/SP 500 INDE/SP/E17R8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/18/2026	1	3,290,371	6775	170,231			123,418		131,977			(42,090)			13,939	0001	
Purchased Call/SP 500 INDE/SP/JO0G3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/16/2026	1	1,703,105	6664	98,882			54,536		76,860			(24,652)			6,288	0001	
Purchased Call/SP 500 INDE/SP/E17R80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2025	12/18/2026	1	2,435,000	6774.76	101,540			73,412		83,713			(25,037)			10,315	0001	
Purchased Call/SP 500 INDE/SP/E17R8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/18/2026	1	2,121,000	6834.5	105,202			76,271		79,752			(26,011)			8,985	0001	
Purchased Call/SP 500 INDE/SP/JO13XV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/12/2025	12/11/2026	1	5,276,000	6827.41	80,723			56,954		64,816			(19,959)			22,049	0001	
Purchased Call/SP 500 INDE/SP/JO13SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/28/2025	11/27/2026	1	5,025,112	6949.09	85,326			43,551		50,799			(16,152)			20,416	0001	
Purchased Call/SP 500 INDE/SP/E17S60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/02/2026	1	3,676,000	6715.79	65,065			33,256		54,563			(16,088)			13,085	0001	
Purchased Call/SP 500 INDE/SP/JO0G39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/24/2025	10/23/2026	1	4,281,000	6791.69	221,328			126,034		158,514			(54,724)			16,081	0001	
Purchased Call/SP 500 INDE/SP/JO0E5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TDBPU41	10/29/2025	10/27/2026	1	1,688,018	6875	83,511			48,348		53,524			(20,705)			6,326	0001	
Purchased Call/SP 500 INDE/SP/E17G8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2026	1	4,559,000	6753.72	113,494			59,405		91,789			(27,985)			16,486	0001	
Purchased Call/SP 500 INDE/SP/JO0G39P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/27/2025	10/27/2026	1	2,571,000	6875.16	74,816			43,076		53,612			(18,448)			9,751	0001	
Purchased Call/SP 500 INDE/SP/JO0G5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TDBPU41	11/17/2025	11/17/2026	1	2,895,000	6672.41	34,227			21,686		31,055			(8,439)			10,720	0001	
Purchased Call/SP 500 INDE/SP/E17S90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/30/2025	12/30/2026	1	7,626,000	6996.24	399,602			301,358		283,359			(96,532)			33,037	0001	
Purchased Call/SP 500 INDE/SP/JO0G5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/14/2025	11/13/2026	1	3,390,000	6734.11	200,928			126,138		156,173			(49,680)			13,249	0001	
Purchased Call/SP 500 INDE/SP/JO0G5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/19/2025	11/18/2026	1	4,196,144	6617	179,911			114,805		163,062			(44,484)			16,727	0001	
Purchased Call/SP 500 INDE/SP/E17R89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/18/2026	1	5,283,000	6834.5	198,641			144,015		155,875			(49,114)			22,380	0001	
Purchased Call/SP 500 INDE/SP/JO0E5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TDBPU41	10/30/2025	10/30/2026	1	2,586,000	6622.34	158,780			93,245		104,044			(39,151)			9,877	0001	
Purchased Call/SP 500 INDE/SP/E17R90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/21/2026	1	3,433,000	6834.5	147,276			107,110		114,182			(36,117)			14,626	0001	
Purchased Call/SP 500 INDE/SP/JO0G589	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/06/2025	10/06/2026	1	2,228,871	6740.28	22,066			11,428		18,360			(5,441)			8,019	0001	
Purchased Call/SP 500 INDE/SP/JO0G5I0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TDBPU41	10/15/2025	10/13/2026	1	6,509,316	6655	278,515			150,444		235,511			(69,053)			23,846	0001	
Purchased Call/SP 500 INDE/SP/E17R9T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/11/2025	12/11/2026	1	4,267,000	6801	193,295			136,003		135,759			(47,662)			17,833	0001	
Purchased Call/SP 500 INDE/SP/JO0G587	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/06/2026	1	191,296	6740	9,620			5,010		7,080			(2,385)			688	0001	
Purchased Call/SP 500 INDE/SP/E17S9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/05/2026	1	6,519,000	6715.79	278,361			143,398		219,443			(68,263)			23,393	0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP&E17N6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.11/21/2025	.11/20/2026	1	4,101,000	6602.99	133,693			86,529		126,360			(33,056)		16,418		0001
Purchased Call/S&P 500 INDEX/SP&E17N6U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.11/19/2025	.11/19/2026	1	4,128,000	6642.16	144,067			92,076		131,502			(35,523)		16,491		0001
Purchased Call/S&P 500 INDEX/SP&O05FS	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02N6B1B/P&R0TD8PU41	.11/10/2025	.11/10/2026	1	1,496,000	6632.43	53,108			32,716		40,293			(13,095)		5,860		0001
Purchased Call/S&P 500 INDEX/SP&O05SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02N6B1B/P&R0TD8PU41	.11/06/2025	.11/06/2026	1	12,513,000	6720.32	596,870			382,090		488,225			(147,173)		48,573		0001
Purchased Call/S&P 500 INDEX/SP&E17TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	653SEF7/UP5170UK573	.12/31/2025	.12/29/2026	1	2,534,407	6906	120,938			91,885		86,465			(23,965)		10,959		0001
Purchased Call/S&P 500 INDEX/SP&E17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.11/10/2025	.11/10/2026	1	9,394,000	6632.43	236,729			145,830		165,964			(56,371)		36,796		0001
Purchased Call/S&P 500 INDEX/SP&E17LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.11/07/2025	.11/09/2026	1	4,075,000	6728.8	194,785			119,454		157,894			(47,767)		15,926		0001
Purchased Call/S&P 500 INDEX/SP&O06R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	.10/09/2025	.10/09/2026	1	2,997,000	6735.11	180,419			95,723		126,627			(44,487)		10,868		0001
Purchased Call/S&P 500 INDEX/SP&O06SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	.11/18/2025	.11/18/2026	1	10,259,000	6617.32	541,675			344,702		490,358			(133,564)		40,885		0001
Purchased Call/S&P 500 INDEX/SP&O05I8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/18/2025	.11/17/2026	1	5,217,825	6672	200,442			127,353		180,222			(49,560)		20,755		0001
Purchased Call/S&P 500 INDEX/SP&O05I9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/09/2025	.12/09/2026	1	2,373,000	6940.51	30,612			21,251		24,713			(7,548)		9,678		0001
Purchased Call/S&P 500 INDEX/SP&O05I7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/10/2025	.11/06/2026	1	4,092,466	6728	217,072			132,790		163,701			(54,118)		15,886		0001
Purchased Call/S&P 500 INDEX/SP&O03S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02N6B1B/P&R0TD8PU41	.11/18/2025	.11/17/2026	1	3,636,463	6672	117,001			74,337		106,114			(28,929)		14,465		0001
Purchased Call/S&P 500 INDEX/SP&O1335C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial	.10/06/2025	.10/06/2026	1	3,179,000	6740.28	188,515			97,633		130,656			(46,403)		11,438		0001
Purchased Call/S&P 500 INDEX/SP&E17Q68	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	.10/28/2025	.10/28/2026	1	3,119,339	6980.89	30,570			17,685		22,648			(7,538)		11,659		0001
Purchased Call/S&P 500 INDEX/SP&E17P94	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.11/26/2025	.11/27/2026	1	2,684,000	6812.61	77,568			51,568		62,347			(19,074)		10,905		0001
Purchased Call/S&P 500 INDEX/SP&E17Q67	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.12/05/2025	.12/04/2026	1	5,704,000	6870.4	257,821			176,894		186,504			(63,747)		23,509		0001
Purchased Call/S&P 500 INDEX/SP&E17Q6573	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.11/26/2025	.11/25/2026	1	2,644,000	6812.61	109,990			72,918		85,444			(27,195)		10,698		0001
Purchased Call/S&P 500 INDEX/SP&O05E81	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/27/2025	.10/23/2026	1	1,827,202	6792	95,093			54,301		65,604			(23,707)		6,863		0001
Purchased Call/S&P 500 INDEX/SP&E17Q6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.12/01/2025	.12/01/2026	1	2,990,000	6812.63	166,244			111,745		122,794			(40,982)		12,248		0001
Purchased Call/S&P 500 INDEX/SP&O05H6L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/17/2025	.11/17/2026	1	1,908,496	6672.41	29,963			18,965		27,227			(7,388)		7,391		0001
Purchased Call/S&P 500 INDEX/SP&E17Q6I1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.10/03/2025	.10/02/2026	1	4,317,506	6715.79	86,782			44,355		72,543			(21,457)		15,369		0001
Purchased Call/S&P 500 INDEX/SP&E17IS	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.10/24/2025	.10/26/2026	1	4,398,000	6791.69	159,284			91,270		122,456			(39,062)		16,602		0001
Purchased Call/S&P 500 INDEX/SP&O05J6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/21/2025	.11/23/2026	1	2,160,000	6602.99	97,632			63,474		90,975			(23,942)		8,703		0001
Purchased Call/S&P 500 INDEX/SP&B248A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.10/16/2025	.10/16/2026	1	15,235,000	6629.07	717,569			393,569		623,413			(176,935)		56,246		0001
Purchased Call/S&P 500 INDEX/SP&O05N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/10/2025	.12/10/2026	1	2,949,956	6686.68	38,847			27,075		30,282			(9,579)		12,275		0001
Purchased Call/S&P 500 INDEX/SP&O05J68	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/21/2025	.11/20/2026	1	12,941,000	6602.99	684,579			443,075		630,767			(169,264)		51,808		0001
Purchased Call/S&P 500 INDEX/SP&E17H67	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.10/10/2025	.10/09/2026	1	4,426,000	6552.51	292,711			107,849		188,862			(50,121)		16,050		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDEX/SPXETMS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	11/03/2026	1	266,221	6852	10,937	.....	.....	6,526	.....	8,108	.....	.....	(2,704)	.....	.....	1,026	0001	.....
Purchased Call1/SP 500 INDEX/SPXETLS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	7,998,783	6728.8	345,591	.....	.....	210,820	.....	283,752	.....	.....	(85,448)	.....	.....	31,054	0001	.....
Purchased Call1/SP 500 INDEX/SPX005G8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P40TD8PU41	10/24/2025	10/23/2026	1	2,525,000	6791.69	128,018	.....	.....	72,889	.....	92,176	.....	.....	(31,653)	.....	.....	9,485	0001	.....
Purchased Call1/SP 500 INDEX/SPXETPRE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/07/2026	1	2,734,000	6870.4	80,653	.....	.....	55,546	.....	61,523	.....	.....	(19,779)	.....	.....	11,336	0001	.....
Purchased Call1/SP 500 INDEX/SPX013S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/28/2025	11/27/2026	1	5,818,527	6949.09	87,860	.....	.....	58,573	.....	68,448	.....	.....	(21,724)	.....	.....	23,640	0001	.....
Purchased Call1/SP 500 INDEX/SPX005G6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/18/2026	1	3,578,000	6774.76	230,353	.....	.....	166,543	.....	180,819	.....	.....	(56,799)	.....	.....	16,428	0001	.....
Purchased Call1/SP 500 INDEX/SPX005SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P40TD8PU41	12/18/2025	12/17/2026	1	2,359,222	6721	79,860	.....	.....	57,676	.....	67,321	.....	.....	(19,745)	.....	.....	9,975	0001	.....
Purchased Call1/SP 500 INDEX/SPX005GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/26/2025	12/24/2026	1	5,108,000	6929.94	213,004	.....	.....	158,418	.....	150,277	.....	.....	(52,811)	.....	.....	21,885	0001	.....
Purchased Call1/SP 500 INDEX/SPX005N0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/14/2026	1	3,597,000	6827.41	199,634	.....	.....	141,338	.....	147,222	.....	.....	(48,956)	.....	.....	15,121	0001	.....
Purchased Call1/SP 500 INDEX/SPX005GC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/16/2026	1	4,942,181	6803	234,658	.....	.....	169,293	.....	187,091	.....	.....	(58,180)	.....	.....	20,434	0001	.....
Purchased Call1/SP 500 INDEX/SPX005SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	10/10/2025	10/09/2026	1	7,766,392	6736	284,699	.....	.....	151,469	.....	241,632	.....	.....	(70,383)	.....	.....	28,164	0001	.....
Purchased Call1/SP 500 INDEX/SPX013XK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/11/2025	12/11/2026	1	2,410,000	6901	31,069	.....	.....	21,874	.....	23,553	.....	.....	(7,666)	.....	.....	10,072	0001	.....
Purchased Call1/SP 500 INDEX/SPX005SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P40TD8PU41	10/21/2025	10/21/2026	1	3,707,879	6735.35	35,596	.....	.....	19,906	.....	29,920	.....	.....	(8,777)	.....	.....	13,860	0001	.....
Purchased Call1/SP 500 INDEX/SPX005JN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/24/2025	10/23/2026	1	1,718,302	6738	59,497	.....	.....	33,880	.....	46,842	.....	.....	(14,711)	.....	.....	6,454	0001	.....
Purchased Call1/SP 500 INDEX/SPX0054SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P40TD8PU41	10/15/2025	10/14/2026	1	3,489,323	6646	196,555	.....	.....	106,422	.....	159,940	.....	.....	(48,599)	.....	.....	12,817	0001	.....
Purchased Call1/SP 500 INDEX/SPX0053N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/23/2025	10/23/2026	1	3,851,000	6738.44	199,867	.....	.....	113,498	.....	153,571	.....	.....	(49,282)	.....	.....	14,465	0001	.....
Purchased Call1/SP 500 INDEX/SPX005F0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/06/2026	1	2,992,000	6720.32	109,806	.....	.....	66,614	.....	92,523	.....	.....	(27,076)	.....	.....	11,614	0001	.....
Purchased Call1/SP 500 INDEX/SPX821498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3PH16C71XBU11	10/16/2025	10/16/2026	1	2,174,000	6929.07	80,438	.....	.....	44,118	.....	71,762	.....	.....	(19,834)	.....	.....	8,026	0001	.....
Purchased Call1/SP 500 INDEX/SPXET17SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/23/2025	12/22/2026	1	1,084,758	6878	49,580	.....	.....	36,395	.....	35,553	.....	.....	(12,259)	.....	.....	4,630	0001	.....
Purchased Call1/SP 500 INDEX/SPX005L9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P40TD8PU41	12/09/2025	12/09/2026	1	6,251,000	6940.51	155,025	.....	.....	107,621	.....	123,031	.....	.....	(38,225)	.....	.....	26,022	0001	.....
Purchased Call1/SP 500 INDEX/SPX0056J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/14/2026	1	2,165,000	6827.41	61,418	.....	.....	43,483	.....	49,041	.....	.....	(15,062)	.....	.....	9,059	0001	.....
Purchased Call1/SP 500 INDEX/SPX82159P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/14/2025	11/16/2026	1	2,622,000	6734.11	61,355	.....	.....	38,706	.....	53,300	.....	.....	(15,046)	.....	.....	10,407	0001	.....
Purchased Call1/SP 500 INDEX/SPX0178SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/17/2025	10/19/2026	1	7,205,000	6664.01	92,945	.....	.....	51,465	.....	81,999	.....	.....	(22,793)	.....	.....	26,800	0001	.....
Purchased Call1/SP 500 INDEX/SPX0193S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/16/2025	10/15/2026	1	3,055,345	6671	97,952	.....	.....	53,602	.....	85,159	.....	.....	(24,219)	.....	.....	11,252	0001	.....
Purchased Call1/SP 500 INDEX/SPX005N9V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/11/2026	1	2,310,921	6898	88,507	.....	.....	62,447	.....	65,724	.....	.....	(21,884)	.....	.....	9,658	0001	.....
Purchased Call1/SP 500 INDEX/SPX005G3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P40TD8PU41	12/18/2025	12/17/2026	1	3,555,472	6721	143,950	.....	.....	103,964	.....	120,200	.....	.....	(35,592)	.....	.....	14,946	0001	.....
Purchased Call1/SP 500 INDEX/SPX821499	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3PH16C71XBU11	10/16/2025	10/16/2026	1	4,937,000	6929.07	213,772	.....	.....	117,249	.....	187,790	.....	.....	(52,711)	.....	.....	18,227	0001	.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end		
Purchased Call/SP 500 INDEX/SPXJ0005N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Milli Zuhro Markets Amer cas LLC	11/24/2025	04/10/2026	1	3,312,500	6000	38,445	.....	.....	.....2,563	.....	.....3,199	.....	.....	.....(25,256)	.....	.....	.....2,741	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0054SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/19/2026	1	2,709,000	6664.01	139,514	.....	.....	.....77,251	.....	.....115,370	.....	.....	.....(34,213)	.....	.....	.....10,076	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX173SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2025	12/24/2026	1	15,138,000	6929.94	682,724	.....	.....	.....507,764	.....	.....474,773	.....	.....	.....(169,270)	.....	.....	.....64,857	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX173S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/23/2025	12/22/2026	1	9,457,924	6878	482,588	.....	.....	.....354,261	.....	.....339,639	.....	.....	.....(119,324)	.....	.....	.....40,370	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX82168M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/26/2025	11/27/2026	1	5,620,000	6949.09	205,130	.....	.....	.....136,753	.....	.....153,744	.....	.....	.....(50,719)	.....	.....	.....22,833	.....	0001	.....
Purchased Call/SP 500 INDEX/SPXJ001S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/22/2025	10/22/2026	1	3,213,000	6669.4	111,491	.....	.....	.....62,656	.....	.....93,746	.....	.....	.....(27,491)	.....	.....	.....12,040	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX82168X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/26/2025	11/27/2026	1	5,869,767	6949.09	125,613	.....	.....	.....83,742	.....	.....96,358	.....	.....	.....(31,058)	.....	.....	.....23,848	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX173S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/30/2025	12/29/2026	1	1,731,341	6906	68,566	.....	.....	.....51,662	.....	.....50,214	.....	.....	.....(16,953)	.....	.....	.....7,495	.....	0001	.....
Purchased Call/SP 500 INDEX/SPXJ0003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/06/2025	10/06/2026	1	1,897,000	6740.28	88,671	.....	.....	.....35,565	.....	.....54,281	.....	.....	.....(16,933)	.....	.....	.....6,825	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX173P9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/15/2026	1	7,559,510	6817	246,220	.....	.....	.....175,483	.....	.....199,576	.....	.....	.....(60,879)	.....	.....	.....31,840	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX173R2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2026	1	5,908,000	6878.49	147,700	.....	.....	.....107,825	.....	.....113,475	.....	.....	.....(36,419)	.....	.....	.....25,218	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX173S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/31/2025	12/30/2026	1	3,179,167	6896	100,498	.....	.....	.....76,423	.....	.....77,333	.....	.....	.....(24,848)	.....	.....	.....13,772	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0056S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/12/2025	11/11/2026	1	1,552,007	6847	76,614	.....	.....	.....47,408	.....	.....53,951	.....	.....	.....(18,943)	.....	.....	.....6,093	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX173T1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/31/2025	12/31/2026	1	2,838,000	6845.5	97,627	.....	.....	.....74,305	.....	.....77,066	.....	.....	.....(24,072)	.....	.....	.....12,317	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX821681	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/12/2025	12/11/2026	1	8,197,000	6827.41	431,982	.....	.....	.....304,787	.....	.....318,848	.....	.....	.....(106,809)	.....	.....	.....34,257	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0056S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/11/2026	1	4,996,000	6827.41	168,403	.....	.....	.....118,839	.....	.....132,678	.....	.....	.....(41,645)	.....	.....	.....20,888	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0053S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/24/2025	10/23/2026	1	5,143,000	6791.69	220,635	.....	.....	.....125,639	.....	.....164,769	.....	.....	.....(54,553)	.....	.....	.....19,319	.....	0001	.....
Purchased Call/SP 500 INDEX/SPXJ005S9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	10/10/2025	10/09/2026	1	11,941,000	6552.51	561,227	.....	.....	.....298,592	.....	.....522,210	.....	.....	.....(138,765)	.....	.....	.....43,303	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX01336Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/30/2025	12/30/2026	1	2,448,457	6996.24	31,585	.....	.....	.....23,820	.....	.....24,341	.....	.....	.....(7,788)	.....	.....	.....10,607	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0053S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/23/2025	10/23/2026	1	5,514,000	6738.44	275,149	.....	.....	.....156,248	.....	.....213,099	.....	.....	.....(67,845)	.....	.....	.....20,712	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0056S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/30/2025	10/30/2026	1	4,108,000	6822.34	185,271	.....	.....	.....108,802	.....	.....134,261	.....	.....	.....(45,683)	.....	.....	.....15,691	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX173P7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/04/2026	1	5,751,000	6870.4	308,254	.....	.....	.....211,496	.....	.....214,584	.....	.....	.....(76,217)	.....	.....	.....23,702	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX173SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2025	12/24/2026	1	4,972,000	6929.94	284,510	.....	.....	.....196,725	.....	.....177,883	.....	.....	.....(65,581)	.....	.....	.....21,302	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0058S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/03/2025	10/02/2026	1	5,519,302	6715	203,887	.....	.....	.....104,209	.....	.....163,201	.....	.....	.....(50,412)	.....	.....	.....19,626	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0058C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/06/2025	10/06/2026	1	3,271,000	6740.28	140,980	.....	.....	.....73,014	.....	.....108,340	.....	.....	.....(34,762)	.....	.....	.....11,769	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0058D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/06/2025	10/06/2026	1	6,552,000	6740.28	304,688	.....	.....	.....157,789	.....	.....230,439	.....	.....	.....(75,124)	.....	.....	.....23,574	.....	0001	.....
Purchased Call/SP 500 INDEX/SPXJ001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/24/2025	10/23/2026	1	1,623,964	6738	82,800	.....	.....	.....35,761	.....	.....48,829	.....	.....	.....(15,527)	.....	.....	.....6,100	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX173S6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/26/2025	11/27/2026	1	2,089,000	6812.61	54,523	.....	.....	.....36,248	.....	.....44,115	.....	.....	.....(13,407)	.....	.....	.....8,487	.....	0001	.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP'0063X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/09/2025	.12/09/2026	1	4,781,000	.6840.51	..257,686	.....	.....	178,886	.....	186,851	.....	.....	.....	.....	19,302	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/12/2025	.12/11/2026	1	6,049,000	.6827.41	..343,583	.....	.....	242,417	.....	251,321	.....	.....	.....	.....	25,280	.....	0001
Purchased Call / S&P 500 INDEX / SP'0213B8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.10/07/2025	.10/02/2026	1	3,821,263	..6716	..208,197	.....	.....	107,006	.....	154,730	.....	.....	.....	.....	13,602	.....	0001
Purchased Call / S&P 500 INDEX / SP'0133JY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.12/05/2025	.12/07/2026	1	2,285,203	.6870.4	..35,117	.....	.....	24,185	.....	27,185	.....	.....	.....	.....	9,517	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/10/2025	.12/09/2026	1	2,939,474	..6841	..128,195	.....	.....	89,241	.....	93,888	.....	.....	.....	.....	12,236	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/18/2025	.12/18/2026	1	4,799,000	.6774.76	..257,706	.....	.....	186,320	.....	206,168	.....	.....	.....	.....	20,329	.....	0001
Purchased Call / S&P 500 INDEX / SP'0216SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.11/24/2025	.11/20/2026	1	1,883,762	6603	67,374	.....	.....	43,727	.....	60,174	.....	.....	.....	.....	6,741	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/07/2025	.10/07/2026	1	3,722,000	.6714.59	..189,450	.....	.....	98,639	.....	145,388	.....	.....	.....	.....	13,427	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/18/2025	.11/17/2026	1	935,738	..6672	..40,111	.....	.....	25,485	.....	35,777	.....	.....	.....	.....	3,722	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/10/2025	.12/10/2026	1	3,268,000	.6886.68	..156,537	.....	.....	109,102	.....	110,000	.....	.....	.....	.....	13,631	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/24/2025	.10/23/2026	1	5,102,826	.6791.69	..108,180	.....	.....	61,602	.....	86,402	.....	.....	.....	.....	19,168	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/08/2025	.11/27/2026	1	1,936,636	..6826	..73,911	.....	.....	50,394	.....	56,786	.....	.....	.....	.....	7,976	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/12/2025	.12/11/2026	1	4,113,000	.6827.41	..97,478	.....	.....	68,776	.....	78,405	.....	.....	.....	.....	17,189	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/10/2025	.10/09/2026	1	3,915,000	.6552.51	..200,840	.....	.....	106,853	.....	185,436	.....	.....	.....	.....	14,197	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/30/2025	.10/30/2026	1	3,349,000	.6822.34	..178,837	.....	.....	105,023	.....	123,862	.....	.....	.....	.....	12,792	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/21/2025	.10/21/2026	1	5,559,000	.6735.35	..189,532	.....	.....	111,584	.....	161,771	.....	.....	.....	.....	20,776	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/23/2025	.10/23/2026	1	3,596,000	.6738.44	..163,978	.....	.....	93,117	.....	129,046	.....	.....	.....	.....	13,508	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/12/2025	.11/10/2026	1	1,389,287	..6833	..68,223	.....	.....	42,143	.....	48,579	.....	.....	.....	.....	5,442	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.10/29/2025	.10/28/2026	1	3,960,291	..6886	..114,727	.....	.....	66,555	.....	80,308	.....	.....	.....	.....	13,535	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/09/2025	.10/07/2026	1	2,091,754	..6726	..114,784	.....	.....	60,598	.....	84,422	.....	.....	.....	.....	7,546	.....	0001
Purchased Call / S&P 500 INDEX / SP'0170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.12/15/2025	.12/15/2026	1	6,619,000	.6816.51	..315,728	.....	.....	224,401	.....	243,142	.....	.....	.....	.....	27,978	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/09/2025	.12/08/2026	1	3,800,883	..6847	..187,082	.....	.....	129,717	.....	137,003	.....	.....	.....	.....	15,791	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/06/2025	.11/06/2026	1	3,193,000	.6720.32	..186,050	.....	.....	118,934	.....	151,430	.....	.....	.....	.....	12,395	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/18/2025	.11/18/2026	1	3,174,000	.6617.32	..128,547	.....	.....	81,803	.....	118,614	.....	.....	.....	.....	12,652	.....	0001
Purchased Call / S&P 500 INDEX / SP'0173S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.12/30/2025	.12/29/2026	1	1,212,728	..6908	..51,446	.....	.....	38,763	.....	37,305	.....	.....	.....	.....	5,244	.....	0001
Purchased Call / S&P 500 INDEX / SP'0059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/29/2025	.12/24/2026	1	4,462,881	..6930	..143,496	.....	.....	107,021	.....	105,874	.....	.....	.....	.....	19,121	.....	0001
Purchased Call / S&P 500 INDEX / SP'0133SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.10/10/2025	.10/09/2026	1	7,517,000	.6552.51	..97,721	.....	.....	51,991	.....	91,596	.....	.....	.....	.....	27,260	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500 INDEX / SP'00596N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/10/2025	10/12/2026	1	3,345,000	6552.51	200,366			107,378		181,346			(49,136)			12,225	0001	
Purchased Call / S&P 500 INDEX / SP'00596K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	11/19/2025	11/18/2026	1	3,799,114	6617	194,321			124,001		173,771			(48,046)			15,144	0001	
Purchased Call / S&P 500 INDEX / SP'00596M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/06/2025	10/02/2026	1	6,380,001	6716	356,773			182,858		259,589			(88,946)			22,711	0001	
Purchased Call / S&P 500 INDEX / SP'00596H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	11/14/2025	11/16/2026	1	3,204,000	6734.11	183,201			121,882		150,045			(47,379)			12,717	0001	
Purchased Call / S&P 500 INDEX / SP'00596B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/29/2025	10/29/2026	1	2,918,000	6890.59	102,714			59,704		70,987			(25,327)			11,119	0001	
Purchased Call / S&P 500 INDEX / SP'00596I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	12/12/2025	12/11/2026	1	2,234,367	6900	91,256			64,386		67,052			(22,563)			9,338	0001	
Purchased Call / S&P 500 INDEX / SP'00596J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	12/29/2025	12/24/2026	1	2,501,222	6928	120,252			89,885		83,981			(30,063)			10,716	0001	
Purchased Call / S&P 500 INDEX / SP'00596S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/23/2025	10/23/2026	1	2,893,000	6738.44	158,416			89,959		119,384			(39,062)			10,664	0001	
Purchased Call / S&P 500 INDEX / SP'00596G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	12/26/2025	12/28/2026	1	6,609,000	6929.94	312,606			233,378		216,412			(76,661)			28,526	0001	
Purchased Call / S&P 500 INDEX / SP'005965	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	12/12/2025	12/11/2026	1	4,020,000	6827.41	127,836			90,195		101,221			(31,608)			16,800	0001	
Purchased Call / S&P 500 INDEX / SP'00596S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/17/2025	10/16/2026	1	2,655,310	6629	136,017			74,809		114,538			(33,630)			9,803	0001	
Purchased Call / S&P 500 INDEX / SP'005962	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	10/16/2025	10/16/2026	1	2,208,000	6629.07	67,565			37,058		60,957			(16,660)			8,152	0001	
Purchased Call / S&P 500 INDEX / SP'00596Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	12/29/2025	12/29/2026	1	9,094,000	6905.74	428,327			320,951		307,897			(105,615)			39,324	0001	
Purchased Call / S&P 500 INDEX / SP'00596K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/29/2025	10/28/2026	1	905,024	6891	44,222			25,654		28,166			(10,934)			3,441	0001	
Purchased Call / S&P 500 INDEX / SP'00596I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	12/02/2025	12/01/2026	1	4,931,084	6813	209,631			141,298		160,659			(51,832)			20,200	0001	
Purchased Call / S&P 500 INDEX / SP'00596R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	11/28/2025	11/30/2026	1	5,783,000	6949.09	270,066			180,788		194,331			(66,229)			23,641	0001	
Purchased Call / S&P 500 INDEX / SP'005962	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/08/2025	10/08/2026	1	2,613,586	6753.72	42,079			22,025		34,547			(10,376)			9,453	0001	
Purchased Call / S&P 500 INDEX / SP'00596R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/30/2025	10/30/2026	1	4,365,000	6822.34	219,986			129,194		155,147			(54,246)			16,672	0001	
Purchased Call / S&P 500 INDEX / SP'00596B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/20/2025	10/20/2026	1	2,052,000	6735.13	72,230			40,194		58,478			(17,810)			7,652	0001	
Purchased Call / S&P 500 INDEX / SP'005964	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/17/2025	10/16/2026	1	10,004,617	6829	434,771			239,124		373,553			(107,498)			36,586	0001	
Purchased Call / S&P 500 INDEX / SP'00596T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	12/24/2025	12/23/2026	1	2,883,278	6810	113,381			84,009		79,642			(28,034)			11,475	0001	
Purchased Call / S&P 500 INDEX / SP'005968	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	12/17/2025	12/17/2026	1	6,006,933	6721.43	148,371			106,271		130,623			(36,585)			25,388	0001	
Purchased Call / S&P 500 INDEX / SP'00596M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/10/2025	10/09/2026	1	3,292,000	6552.51	188,632			100,358		171,743			(46,640)			11,588	0001	
Purchased Call / S&P 500 INDEX / SP'00596K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	10/17/2025	10/16/2026	1	3,928,000	6664.01	56,956			31,326		49,983			(14,083)			14,502	0001	
Purchased Call / S&P 500 INDEX / SP'005967	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	12/10/2025	12/10/2026	1	2,811,375	6886.68	49,199			34,290		38,006			(12,131)			11,726	0001	
Purchased Call / S&P 500 INDEX / SP'005969	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	11/28/2025	11/30/2026	1	3,042,833	6949.09	68,159			45,627		53,017			(16,715)			12,439	0001	
Purchased Call / S&P 500 INDEX / SP'005962	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	12/15/2025	12/15/2026	1	3,832,653	6816.51	83,935			59,656		68,544			(20,696)			16,143	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.12 / 19 / 2025	.12 / 18 / 2026	1	5,799,000	 6834.5	 143,235	.....	.....	..... 103,846	.....	..... 115,557	.....	.....	..... (35,415)	.....	..... 24,566	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12 / 16 / 2025	.12 / 16 / 2026	1	5,539,000	 6800.26	 238,488	.....	.....	..... 212,978	.....	..... 230,060	.....	.....	..... (73,602)	.....	..... 23,370	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.10 / 27 / 2025	.10 / 27 / 2026	1	2,207,000	 6875.16	 94,660	.....	.....	..... 54,513	.....	..... 63,583	.....	.....	..... (23,346)	.....	..... 8,370	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12 / 30 / 2025	.12 / 29 / 2026	1	4,386,223	 6806	 214,449	.....	.....	..... 161,579	.....	..... 152,309	.....	.....	..... (53,023)	.....	..... 19,019	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12 / 16 / 2025	.12 / 16 / 2026	1	2,883,000	 6800.26	 64,579	.....	.....	..... 46,077	.....	..... 53,569	.....	.....	..... (15,924)	.....	..... 12,166	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.10 / 24 / 2025	.10 / 26 / 2026	1	2,114,000	 6791.69	 126,417	.....	.....	..... 72,437	.....	..... 86,553	.....	.....	..... (31,001)	.....	..... 7,998	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	.12 / 23 / 2025	.12 / 23 / 2026	1	2,267,000	 6909.79	 110,176	.....	.....	..... 80,958	.....	..... 75,758	.....	.....	..... (27,167)	.....	..... 9,685	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.11 / 21 / 2025	.11 / 20 / 2026	1	3,068,000	 6602.99	 116,891	.....	.....	..... 75,654	.....	..... 109,788	.....	.....	..... (28,902)	.....	..... 12,282	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.12 / 09 / 2025	.12 / 09 / 2026	1	3,812,319	 6840.51	 83,490	.....	.....	..... 57,960	.....	..... 66,656	.....	.....	..... (20,587)	.....	..... 15,870	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.10 / 20 / 2025	.10 / 16 / 2026	1	7,135,445	 6864	 316,082	.....	.....	..... 174,318	.....	..... 257,382	.....	.....	..... (78,797)	.....	..... 26,343	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12 / 16 / 2025	.12 / 16 / 2026	1	2,031,934	 6800.26	 40,232	.....	.....	..... 28,706	.....	..... 33,425	.....	.....	..... (9,920)	.....	..... 8,575	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.12 / 18 / 2025	.12 / 18 / 2026	1	3,280,000	 6774.76	 185,648	.....	.....	..... 134,222	.....	..... 147,082	.....	.....	..... (45,776)	.....	..... 13,885	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	.12 / 23 / 2025	.12 / 23 / 2026	1	4,396,000	 6909.79	 109,650	.....	.....	..... 80,572	.....	..... 81,324	.....	.....	..... (27,037)	.....	..... 18,756	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12 / 30 / 2025	.12 / 30 / 2026	1	5,362,000	 6896.24	 220,914	.....	.....	..... 166,601	.....	..... 162,919	.....	.....	..... (54,472)	.....	..... 23,229	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12 / 01 / 2025	.12 / 01 / 2026	1	2,005,267	 6812.63	 40,727	.....	.....	..... 27,376	.....	..... 33,414	.....	.....	..... (10,042)	.....	..... 8,219	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.10 / 24 / 2025	.10 / 23 / 2026	1	2,491,000	 6791.69	 146,720	.....	.....	..... 83,549	.....	..... 100,690	.....	.....	..... (36,277)	.....	..... 9,357	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.10 / 13 / 2025	.10 / 09 / 2026	1	12,816,710	 6553	 569,607	.....	.....	..... 303,050	.....	..... 506,140	.....	.....	..... (142,007)	.....	..... 46,478	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.10 / 17 / 2025	.10 / 16 / 2026	1	7,318,483	 6829	 294,636	.....	.....	..... 162,050	.....	..... 254,618	.....	.....	..... (72,849)	.....	..... 27,019	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	UBS AG	.12 / 22 / 2025	.12 / 22 / 2026	1	1,904,534	 6878.49	 117,700	.....	.....	..... 85,924	.....	..... 80,673	.....	.....	..... (29,022)	.....	..... 8,129	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.12 / 11 / 2025	.12 / 11 / 2026	1	3,571,000	 6827.41	 154,267	.....	.....	..... 108,844	.....	..... 118,543	.....	.....	..... (38,143)	.....	..... 14,924	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12 / 18 / 2025	.12 / 18 / 2026	1	4,212,000	 6774.76	 149,528	.....	.....	..... 108,106	.....	..... 124,654	.....	.....	..... (36,869)	.....	..... 17,943	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12 / 19 / 2025	.12 / 18 / 2026	1	4,333,000	 6834.5	 180,686	.....	.....	..... 130,997	.....	..... 140,467	.....	.....	..... (44,675)	.....	..... 18,355	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	.10 / 15 / 2025	.10 / 09 / 2026	1	3,236,940	 6553	 135,351	.....	.....	..... 72,415	.....	..... 119,344	.....	.....	..... (33,932)	.....	..... 11,738	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	.12 / 11 / 2025	.12 / 11 / 2026	1	4,981,000	 6801	 294,875	.....	.....	..... 207,475	.....	..... 190,513	.....	.....	..... (72,709)	.....	..... 20,817	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.10 / 20 / 2025	.10 / 20 / 2026	1	1,874,785	 6735.13	 37,683	.....	.....	..... 20,970	.....	..... 31,421	.....	.....	..... (9,282)	.....	..... 6,991	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.11 / 13 / 2025	.11 / 13 / 2026	1	3,469,000	 6737.49	 175,531	.....	.....	..... 109,889	.....	..... 141,775	.....	.....	..... (43,282)	.....	..... 13,679	.....	0001
Purchased Call / S&P 500 INDEX / SP00595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	.12 / 05 / 2025	.12 / 04 / 2026	1	3,989,970	 6857	 194,149	.....	.....	..... 133,208	.....	..... 136,986	.....	.....	..... (48,004)	.....	..... 16,069	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP00058P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/30/2025	10/30/2026	1	6,321,000	6822.34	288,010			157,391		196,552			(66,085)		24,143		0001
Purchased Call / S&P 500 INDEX / SP00058Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/13/2025	10/13/2026	1	3,600,000	6654.72	215,280			115,646		173,958			(53,083)		13,190		0001
Purchased Call / S&P 500 INDEX / SP0E17060	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/02/2025	12/02/2026	1	4,460,000	6929.37	109,470			73,885		86,030			(26,993)		18,266		0001
Purchased Call / S&P 500 INDEX / SP0E1706V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/30/2025	12/24/2026	1	2,016,613	6830	79,172			59,379		57,088			(19,848)		8,640		0001
Purchased Call / S&P 500 INDEX / SP0E1706S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/16/2025	12/15/2026	1	2,917,565	6817	123,131			87,756		97,587			(30,445)		12,288		0001
Purchased Call / S&P 500 INDEX / SP00215D0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	11/07/2025	11/06/2026	1	207,112	6728.8	18,806			11,472		11,361			(4,650)		804		0001
Purchased Call / S&P 500 INDEX / SP0E17P9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/11/2025	12/11/2026	1	3,482,000	6801	149,726			105,347		106,170			(36,919)		14,552		0001
Purchased Call / S&P 500 INDEX / SP0E17S90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/22/2025	12/22/2026	1	2,220,000	6678.49	77,700			56,723		58,548			(19,159)		9,476		0001
Purchased Call / S&P 500 INDEX / SP00058E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/29/2025	10/27/2026	1	2,895,065	6875	108,948			63,075		74,614			(27,012)		10,638		0001
Purchased Call / S&P 500 INDEX / SP0E1706M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/16/2025	12/11/2026	1	1,843,401	6827	64,166			46,525		51,473			(16,041)		7,704		0001
Purchased Call / S&P 500 INDEX / SP0E17066	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/01/2025	12/01/2026	1	2,914,978	6812.63	37,312			25,080		30,890			(9,200)		11,941		0001
Purchased Call / S&P 500 INDEX / SP0E1706B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/16/2025	12/16/2026	1	2,695,858	6800.26	26,150			18,658		21,960			(6,448)		11,376		0001
Purchased Call / S&P 500 INDEX / SP00058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	11/13/2025	11/12/2026	1	1,609,966	6851	58,014			36,259		46,346			(14,344)		6,334		0001
Purchased Call / S&P 500 INDEX / SP0E17S9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/24/2025	12/23/2026	1	5,418,402	6910	271,846			201,423		185,406			(67,215)		23,171		0001
Purchased Call / S&P 500 INDEX / SP000580	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/24/2025	10/23/2026	1	9,406,641	6791.69	235,166			133,914		186,034			(58,145)		35,334		0001
Purchased Call / S&P 500 INDEX / SP000581	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/20/2025	10/16/2026	1	1,783,736	6629	81,716			45,069		67,333			(20,372)		6,586		0001
Purchased Call / S&P 500 INDEX / SP00058U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/23/2025	10/22/2026	1	1,946,525	6899	67,512			38,257		55,442			(16,693)		7,365		0001
Purchased Call / S&P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/27/2025	10/27/2026	1	6,157,000	6875.16	153,309			88,269		111,680			(37,802)		23,351		0001
Purchased Call / S&P 500 INDEX / SP000583	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	11/11/2025	11/11/2026	1	2,687,000	6946.61	34,394			21,224		27,438			(8,461)		10,546		0001
Purchased Call / S&P 500 INDEX / SP000586	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/24/2025	10/26/2026	1	2,197,000	6791.69	123,911			71,001		86,711			(30,387)		8,312		0001
Purchased Call / S&P 500 INDEX / SP000581	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/24/2025	10/23/2026	1	3,268,000	6791.69	87,266			49,687		66,742			(21,574)		12,275		0001
Purchased Call / S&P 500 INDEX / SP000582	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/24/2025	10/23/2026	1	8,794,000	6791.69	314,825			179,275		241,683			(77,841)		33,033		0001
Purchased Call / S&P 500 INDEX / SP000580	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/27/2025	10/23/2026	1	5,278,915	6792	232,323			132,664		166,606			(57,920)		19,829		0001
Purchased Call / S&P 500 INDEX / SP000585	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/27/2025	10/27/2026	1	5,794,000	6875.16	270,580			155,788		177,639			(66,718)		21,974		0001
Purchased Call / S&P 500 INDEX / SP00058Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	11/10/2025	11/06/2026	1	2,406,068	6728	103,168			63,111		80,887			(25,720)		9,689		0001
Purchased Call / S&P 500 INDEX / SP00058R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/21/2025	10/21/2026	1	2,746,946	6735.35	57,623			32,224		48,005			(14,208)		10,257		0001
Purchased Call / S&P 500 INDEX / SP00058P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	11/13/2025	11/11/2026	1	2,084,025	6843	94,584			59,016		72,603			(23,451)		8,181		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX / SP'00059K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/16/2026	1	7,730,252	6664	321,343			177,231		283,527				(80,113)		28,539		0001
Purchased Call / S/P 500 INDEX / SP'0103F2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/03/2025	10/30/2026	1	1,422,762	6840	27,317			16,131		20,870				(6,810)		5,434		0001
Purchased Call / S/P 500 INDEX / SP'00059P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/05/2026	1	3,037,942	6796	115,956			70,218		92,027				(28,671)		11,766		0001
Purchased Call / S/P 500 INDEX / SP'0103AJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/14/2025	10/14/2026	1	2,696,000	6644.31	43,136			23,291		38,368				(10,636)		9,903		0001
Purchased Call / S/P 500 INDEX / SP'0103BK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2025	10/09/2026	1	4,893,543	6552.51	48,446			25,775		45,146				(11,978)		17,746		0001
Purchased Call / S/P 500 INDEX / SP'0103CT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/30/2025	10/30/2026	1	2,033,000	6622.34	74,814			43,935		55,867				(18,447)		7,765		0001
Purchased Call / S/P 500 INDEX / SP'0103SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/17/2025	10/16/2026	1	8,679,000	6664.01	216,975			119,336		187,966				(53,648)		32,042		0001
Purchased Call / S/P 500 INDEX / SP'0005E1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/29/2025	10/28/2026	1	4,720,260	6891	184,060			106,775		124,500				(45,509)		17,944		0001
Purchased Call / S/P 500 INDEX / SP'0005H6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/14/2025	11/13/2026	1	3,878,000	6734.11	145,813			91,538		122,954				(36,053)		15,291		0001
Purchased Call / S/P 500 INDEX / SP'0005E3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/28/2025	10/28/2026	1	6,789,000	6890.89	353,707			204,624		219,995				(87,215)		25,809		0001
Purchased Call / S/P 500 INDEX / SP'0103BV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2025	10/09/2026	1	4,711,000	6552.51	231,781			123,315		207,647				(57,309)		17,084		0001
Purchased Call / S/P 500 INDEX / SP'0103AR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/15/2025	10/15/2026	1	3,110,309	6671.06	47,889			25,995		41,800				(11,811)		11,454		0001
Purchased Call / S/P 500 INDEX / SP'0103SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/12/2025	11/11/2026	1	2,136,142	6847	69,660			43,105		52,447				(17,224)		8,386		0001
Purchased Call / S/P 500 INDEX / SP'0103BV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/30/2025	10/29/2026	1	3,927,636	6891	123,947			72,646		89,895				(30,646)		14,967		0001
Purchased Call / S/P 500 INDEX / SP'0103M1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/17/2025	10/16/2026	1	6,390,772	6664.01	135,484			74,516		117,884				(33,489)		23,594		0001
Purchased Call / S/P 500 INDEX / SP'0103SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2025	10/09/2026	1	4,452,000	6552.51	95,273			50,688		89,657				(23,556)		16,145		0001
Purchased Call / S/P 500 INDEX / SP'0103E6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/31/2025	10/30/2026	1	6,451,000	6840.2	152,244			89,655		115,757				(37,643)		24,640		0001
Purchased Call / S/P 500 INDEX / SP'0103EX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/03/2025	11/03/2026	1	3,037,000	6851.97	48,288			28,734		37,101				(11,907)		11,708		0001
Purchased Call / S/P 500 INDEX / SP'0103S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/07/2025	11/06/2026	1	6,404,000	6728.8	81,971			50,005		70,204				(20,268)		24,859		0001
Purchased Call / S/P 500 INDEX / SP'0103BV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/17/2025	10/19/2026	1	4,606,000	6664.01	118,835			65,801		103,158				(29,142)		17,133		0001
Purchased Call / S/P 500 INDEX / SP'0103E7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/02/2025	10/02/2026	1	4,181,000	6715.35	104,943			53,489		85,913				(25,876)		14,883		0001
Purchased Call / S/P 500 INDEX / SP'0005E1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/30/2025	10/30/2026	1	1,977,000	6622.34	117,038			68,732		77,982				(28,859)		7,551		0001
Purchased Call / S/P 500 INDEX / SP'0103F0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/03/2025	11/03/2026	1	7,385,000	6651.97	184,625			109,860		138,757				(45,524)		28,471		0001
Purchased Call / S/P 500 INDEX / SP'0103EY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/03/2025	11/03/2026	1	2,404,522	6851.97	49,052			29,188		37,265				(12,095)		9,270		0001
Purchased Call / S/P 500 INDEX / SP'0103BC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/03/2025	12/03/2026	1	2,450,705	6649.72	37,251			25,244		29,457				(9,185)		10,080		0001
Purchased Call / S/P 500 INDEX / SP'0103GG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/23/2025	10/23/2026	1	1,202,392	6738.44	11,423			6,487		9,562				(2,817)		4,517		0001
Purchased Call / S/P 500 INDEX / SP'0103S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/24/2025	10/26/2026	1	4,433,357	6791.69	74,037			42,423		58,814				(18,156)		16,774		0001
Purchased Call / S/P 500 INDEX / SP'0103E1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/14/2025	11/13/2026	1	2,166,000	6734.11	30,757			19,309		26,499				(7,605)		8,541		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&P1359I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	10/17/2025	10/19/2026	1	1,887,000	6664.01	61,238			33,909		52,175			(15,018)		6,275		0001
Purchased Call1/S&P 500 INDEX/S&P1333Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	10/24/2025	10/26/2026	1	6,148,987	6791.69	79,950			45,811		63,858			(19,606)		23,269		0001
Purchased Call1/S&P 500 INDEX/S&P1338B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	11/10/2025	11/10/2026	1	2,094,000	6632.43	46,277			28,508		35,982			(11,411)		8,202		0001
Purchased Call1/S&P 500 INDEX/S&P1343A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	10/13/2025	10/13/2026	1	3,196,000	6654.72	50,816			27,298		45,139			(12,530)		11,710		0001
Purchased Call1/S&P 500 INDEX/S&P1353C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	11/10/2025	11/06/2026	1	2,079,199	6729	72,494			44,347		57,050			(18,073)		8,071		0001
Purchased Call1/S&P 500 INDEX/S&P1358N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	10/17/2025	10/16/2026	1	5,254,000	6664.01	123,469			67,908		107,380			(30,528)		19,397		0001
Purchased Call1/S&P 500 INDEX/S&P1313.90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	12/12/2025	12/11/2026	1	5,591,000	6827.41	138,657			97,830		109,645			(34,283)		23,366		0001
Purchased Call1/S&P 500 INDEX/S&P13630	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	10/31/2025	11/02/2026	1	3,221,161	6840.2	70,221			41,591		53,868			(17,220)		12,380		0001
Purchased Call1/S&P 500 INDEX/S&P1368Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	10/08/2025	10/08/2026	1	2,428,270	6753.72	22,349			11,688		18,304			(5,511)		8,786		0001
Purchased Call1/S&P 500 INDEX/S&P1360	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1BX40TDBPU41	11/14/2025	11/13/2026	1	1,657,423	6737	59,603			37,418		49,850			(14,737)		6,535		0001
Purchased Call1/S&P 500 INDEX/S&P13684	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	10/02/2025	10/02/2026	1	882,619	6715.35	7,855			4,004		6,603			(1,937)		3,142		0001
Purchased Call1/S&P 500 INDEX/S&P1343L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	10/14/2025	10/14/2026	1	3,484,000	6644.31	87,001			46,976		76,688			(21,462)		12,835		0001
Purchased Call1/S&P 500 INDEX/S&P1336D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	10/28/2025	10/28/2026	1	2,606,527	6890.89	33,624			19,452		24,816			(8,291)		9,909		0001
Purchased Call1/S&P 500 INDEX/S&P1336J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	10/29/2025	10/29/2026	1	6,211,000	6890.59	153,412			89,173		110,146			(37,828)		23,688		0001
Purchased Call1/S&P 500 INDEX/S&P1353A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	11/10/2025	11/10/2026	1	2,149,060	6632.43	34,170			21,050		26,855			(8,425)		8,418		0001
Purchased Call1/S&P 500 INDEX/S&P1365Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1BX40TDBPU41	10/30/2025	10/28/2026	1	1,915,043	6889	72,169			42,216		50,527			(17,833)		7,280		0001
Purchased Call1/S&P 500 INDEX/S&P17686	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/02/2026	1	8,102,000	6715.79	291,672			149,077		234,877			(72,117)		28,940		0001
Purchased Call1/S&P 500 INDEX/S&P1349H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	10/14/2025	10/14/2026	1	3,245,298	6644.31	30,830			16,647		27,424			(7,602)		11,321		0001
Purchased Call1/S&P 500 INDEX/S&P17685	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/02/2026	1	2,905,000	6715.79	83,251			47,661		75,829			(23,056)		10,341		0001
Purchased Call1/S&P 500 INDEX/S&P1313.90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	11/28/2025	11/30/2026	1	6,602,985	6849.09	85,839			57,462		66,808			(21,050)		26,993		0001
Purchased Call1/S&P 500 INDEX/S&P17680	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/02/2026	1	7,729,000	6715.79	394,952			201,864		298,128			(97,653)		27,513		0001
Purchased Call1/S&P 500 INDEX/S&P17682	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/09/2025	10/09/2026	1	3,976,000	6735.11	180,908			95,982		138,812			(44,607)		14,419		0001
Purchased Call1/S&P 500 INDEX/S&P1333C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	10/22/2025	10/22/2026	1	2,411,599	6669.4	37,139			20,871		31,857			(9,157)		9,037		0001
Purchased Call1/S&P 500 INDEX/S&P13685	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	10/10/2025	10/09/2026	1	2,732,000	6552.51	87,151			46,367		81,485			(21,548)		9,907		0001
Purchased Call1/S&P 500 INDEX/S&P1765Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/02/2026	1	6,039,000	6715.79	94,208			48,151		79,014			(23,283)		21,487		0001
Purchased Call1/S&P 500 INDEX/S&P13635	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	11/07/2025	11/09/2026	1	4,288,176	6728.8	65,609			40,235		55,904			(16,089)		16,759		0001
Purchased Call1/S&P 500 INDEX/S&P13630	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	11/07/2025	11/06/2026	1	8,162,900	6728.8	79,180			48,302		67,901			(19,578)		31,687		0001
Purchased Call1/S&P 500 INDEX/S&P1353P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P83	10/30/2025	10/30/2026	1	2,418,625	6822.34	42,084			24,714		33,052			(10,377)		9,238		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP83	10/10/2025	10/09/2026	1	4,030,000	6552.51	94,705			50,386		86,847			(23,416)		14,614		0001
INDEX/SP'01386P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP83	11/13/2025	11/13/2026	1	1,466,840	6737.49	12,762			7,989		10,968			(3,147)		5,784		0001
INDEX/SP'01389N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP517OUK5573	10/03/2025	10/02/2026	1	2,235,000	6715.79	124,266			63,514		91,836			(30,725)		7,956		0001
INDEX/SP'01768E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP517OUK5573	10/09/2025	10/09/2026	1	2,351,000	6735.11	119,666			63,489		90,144			(29,507)		8,526		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/05/2025	11/03/2026	1	2,835,716	6852	108,220			64,752		79,273			(26,831)		10,936		0001
INDEX/SP'0005F57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP83	12/22/2025	12/22/2026	1	2,231,038	6678.49	45,200			33,063		34,575			(11,167)		9,523		0001
INDEX/SP'01389C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP83	12/26/2025	12/26/2026	1	2,629,000	6929.94	73,875			55,152		53,983			(18,116)		11,347		0001
INDEX/SP'01386D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP517OUK5573	10/03/2025	10/02/2026	1	4,893,000	6715.79	223,610			114,290		173,716			(55,288)		17,417		0001
INDEX/SP'01768A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP83	10/10/2025	10/12/2026	1	2,923,000	6552.51	64,438			34,533		60,604			(15,802)		10,704		0001
INDEX/SP'01386Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP517OUK5573	10/09/2025	10/09/2026	1	3,064,634	6735.11	49,034			26,015		41,244			(12,091)		11,114		0001
INDEX/SP'01768X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP83	10/20/2025	10/20/2026	1	4,277,680	6735.13	55,610			30,945		46,280			(13,712)		15,351		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP83	10/17/2025	10/19/2026	1	3,217,779	6664.01	31,534			17,461		27,776			(7,733)		11,969		0001
INDEX/SP'017689	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP517OUK5573	10/01/2025	10/01/2026	1	2,215,015	6711.2	45,851			23,115		36,377			(11,306)		7,863		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP83	10/10/2025	10/09/2026	1	3,836,000	6552.51	147,686			78,574		137,263			(36,516)		13,911		0001
INDEX/SP'01386U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP517OUK5573	10/09/2025	10/09/2026	1	3,121,188	6735.11	65,836			34,929		54,871			(16,233)		11,315		0001
INDEX/SP'01768Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/05/2026	1	1,484,488	6793	60,989			36,932		47,988			(15,060)		5,749		0001
INDEX/SP'0005FN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP517OUK5573	10/03/2025	10/05/2026	1	3,792,000	6715.79	130,824			67,394		105,861			(32,082)		13,607		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP83	10/31/2025	10/30/2026	1	4,886,558	6840.2	47,400			27,913		37,235			(11,720)		18,664		0001
INDEX/SP'01383E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP83	11/26/2025	11/27/2026	1	3,985,000	6812.61	51,008			33,911		41,429			(12,543)		16,190		0001
INDEX/SP'0131S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP83	12/26/2025	12/26/2026	1	2,361,864	6929.94	37,790			28,212		28,131			(9,267)		10,194		0001
INDEX/SP'01386A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP517OUK5573	10/03/2025	10/05/2026	1	3,221,468	6715.79	88,617			35,348		57,281			(16,827)		11,560		0001
INDEX/SP'01768H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP517OUK5573	10/14/2025	10/14/2026	1	1,695,000	6644.31	91,022			49,147		76,475			(22,444)		6,226		0001
INDEX/SP'01768P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP83	10/31/2025	11/02/2026	1	3,380,000	6840.2	83,486			49,448		63,509			(20,473)		13,001		0001
INDEX/SP'01383P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/06/2025	10/02/2026	1	1,638,653	6716	61,588			31,566		48,713			(15,354)		5,833		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP83	11/04/2025	11/04/2026	1	3,481,542	6771.55	33,771			20,188		28,061			(8,327)		13,453		0001
INDEX/SP'0138F57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP83	10/30/2025	10/30/2026	1	2,434,000	6822.34	86,407			50,743		64,840			(21,306)		9,297		0001
INDEX/SP'01383S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP83	10/27/2025	10/27/2026	1	3,426,000	6875.16	54,816			31,561		40,646			(13,516)		12,993		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Roya Bank of Canada	11/25/2025	11/24/2026	1	5,258,726	6705	228,878			150,261		190,542			(56,591)		21,232		0001
INDEX/SP'02166H	Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3HI6C718U11																		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX/SP00058C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/07/2026	1	1,382,751	6715	69,792	.....	.....	.....36,438	.....	52,368	.....	.....	.....(17,256)	.....	.....4,916	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP01033N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/31/2025	11/02/2026	1	2,031,213	6840.2	32,499	.....	.....	.....19,249	.....	25,059	.....	.....	.....(7,970)	.....	.....7,813	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP01033S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/07/2025	11/09/2026	1	2,472,406	6728.8	23,241	.....	.....	.....14,253	.....	19,912	.....	.....	.....(5,689)	.....	.....9,663	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP01033A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/22/2025	10/22/2026	1	3,317,177	6669.4	30,186	.....	.....	.....16,964	.....	26,178	.....	.....	.....(7,443)	.....	.....12,430	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP01033A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/10/2025	10/12/2026	1	5,575,000	6552.51	263,140	.....	.....	.....141,020	.....	244,715	.....	.....	.....(64,530)	.....	.....20,374	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP00058J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/13/2025	11/12/2026	1	2,422,583	6851	33,833	.....	.....	.....58,646	.....	74,120	.....	.....	.....(23,200)	.....	.....9,331	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP010337	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/27/2025	10/27/2026	1	1,800,709	6875.16	16,567	.....	.....	.....9,538	.....	12,407	.....	.....	.....(4,085)	.....	.....6,829	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP00058B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/07/2026	1	4,926,509	6715	200,059	.....	.....	.....104,451	.....	156,917	.....	.....	.....(49,465)	.....	.....17,779	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP00058Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/13/2025	10/13/2026	1	7,217,000	6654.72	178,982	.....	.....	.....96,147	.....	159,045	.....	.....	.....(44,132)	.....	.....26,443	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP000582	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/13/2025	10/09/2026	1	1,828,150	6553	71,374	.....	.....	.....37,973	.....	63,884	.....	.....	.....(17,794)	.....	.....6,630	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP01033J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2025	10/09/2026	1	1,638,128	6553	70,093	.....	.....	.....37,396	.....	61,521	.....	.....	.....(17,523)	.....	.....5,940	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP000518C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/18/2025	11/17/2026	1	2,293,106	6672	119,714	.....	.....	.....76,061	.....	104,364	.....	.....	.....(29,600)	.....	.....9,121	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP00053A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/23/2026	1	2,070,000	6802.99	73,071	.....	.....	.....47,506	.....	68,723	.....	.....	.....(17,919)	.....	.....8,940	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP00058F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/20/2026	1	5,436,000	6735.13	321,811	.....	.....	.....179,080	.....	236,525	.....	.....	.....(79,351)	.....	.....20,270	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP00058M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/16/2026	1	1,152,534	6664	60,434	.....	.....	.....33,331	.....	47,995	.....	.....	.....(15,067)	.....	.....4,255	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP00051S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/20/2025	11/19/2026	1	3,549,131	6637	146,279	.....	.....	.....94,269	.....	135,671	.....	.....	.....(36,168)	.....	.....14,178	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP01033M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/12/2025	12/11/2026	1	5,906,956	6827.41	57,297	.....	.....	.....40,427	.....	46,379	.....	.....	.....(14,167)	.....	.....24,686	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP00051Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/20/2025	11/20/2026	1	2,421,000	6538.76	152,523	.....	.....	.....98,443	.....	145,012	.....	.....	.....(37,608)	.....	.....9,892	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP00058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/21/2025	10/21/2026	1	2,451,000	6735.35	98,285	.....	.....	.....54,964	.....	78,832	.....	.....	.....(24,235)	.....	.....9,162	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP000587	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/24/2025	10/23/2026	1	6,995,000	6791.69	347,652	.....	.....	.....197,968	.....	251,543	.....	.....	.....(85,958)	.....	.....26,275	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP00058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/17/2025	11/13/2026	1	5,482,195	6734	216,754	.....	.....	.....136,452	.....	190,573	.....	.....	.....(64,038)	.....	.....21,617	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP01033V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/03/2025	11/03/2026	1	3,548,384	6851.97	45,774	.....	.....	.....27,238	.....	35,222	.....	.....	.....(11,287)	.....	.....13,680	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP00058Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/13/2025	10/09/2026	1	2,277,601	6735	86,365	.....	.....	.....45,949	.....	72,658	.....	.....	.....(21,531)	.....	.....8,259	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP000583	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/01/2025	12/01/2026	1	2,339,000	6812.63	80,696	.....	.....	.....54,242	.....	64,143	.....	.....	.....(19,898)	.....	.....9,582	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP00058C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/20/2026	1	2,520,000	6735.13	103,824	.....	.....	.....57,775	.....	82,616	.....	.....	.....(25,600)	.....	.....9,397	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP00053S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/23/2025	10/21/2026	1	1,365,576	6728	57,445	.....	.....	.....32,483	.....	45,527	.....	.....	.....(14,243)	.....	.....5,105	.....	0001	.....
Purchased Call / S/P 500 INDEX/SP01033Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/12/2025	12/11/2026	1	5,830,782	6827.41	122,446	.....	.....	.....86,392	.....	97,510	.....	.....	.....(30,275)	.....	.....24,588	.....	0001	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX013M1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	12/23/2025	12/22/2026	1	5,193,260	6878	173,612	.....	.....	.....127,444	.....	.....127,524	.....	.....	.....(42,926)	.....	.....22,167	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX005S6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP4R0TD8PU41	10/24/2025	10/23/2026	1	2,562,000	6791.69	116,315	.....	.....	.....66,235	.....	.....85,927	.....	.....	.....(28,759)	.....	.....9,624	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX17H61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	10/14/2025	09/22/2026	1	3,791,983	6888	153,294	.....	.....	.....78,220	.....	.....125,590	.....	.....	.....(40,223)	.....	.....13,128	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX009S8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP4R0TD8PU41	10/06/2025	10/02/2026	1	374,993	6716	19,076	.....	.....	.....9,777	.....	.....14,269	.....	.....	.....(4,756)	.....	.....1,385	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX013S81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	11/12/2025	11/12/2026	1	1,479,529	6850.92	12,428	.....	.....	.....7,703	.....	.....9,814	.....	.....	.....(3,064)	.....	.....5,821	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX009S6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP4R0TD8PU41	11/17/2025	11/16/2026	1	2,821,662	6734	101,666	.....	.....	.....64,314	.....	.....89,765	.....	.....	.....(25,137)	.....	.....11,199	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX172S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	10/07/2025	10/07/2026	1	4,201,000	6714.59	160,888	.....	.....	.....83,774	.....	.....130,286	.....	.....	.....(39,674)	.....	.....15,155	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX009R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP4R0TD8PU41	11/17/2025	11/13/2026	1	5,811,537	6734	179,176	.....	.....	.....112,796	.....	.....160,417	.....	.....	.....(44,670)	.....	.....22,915	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP4R0TD8PU41	12/01/2025	12/01/2026	1	1,701,991	6812.63	26,551	.....	.....	.....17,847	.....	.....21,895	.....	.....	.....(6,547)	.....	.....6,972	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX17LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	11/07/2025	11/09/2026	1	2,833,000	6728.8	86,123	.....	.....	.....52,816	.....	.....72,913	.....	.....	.....(21,120)	.....	.....11,072	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX17H69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	11/13/2025	11/13/2026	1	3,084,000	6737.49	75,558	.....	.....	.....47,302	.....	.....65,156	.....	.....	.....(18,631)	.....	.....12,160	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX009S6G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP4R0TD8PU41	12/10/2025	12/09/2026	1	2,565,191	6841	86,524	.....	.....	.....60,232	.....	.....65,300	.....	.....	.....(21,393)	.....	.....10,678	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX009SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP4R0TD8PU41	10/09/2025	10/08/2026	1	9,406,407	6749	391,561	.....	.....	.....207,233	.....	.....303,289	.....	.....	.....(96,814)	.....	.....34,022	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP4R0TD8PU41	12/12/2025	12/14/2026	1	2,127,000	6827.41	132,725	.....	.....	.....93,968	.....	.....94,837	.....	.....	.....(32,548)	.....	.....8,941	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX17ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	10/17/2025	10/16/2026	1	4,526,000	6664.01	207,743	.....	.....	.....114,259	.....	.....174,876	.....	.....	.....(51,365)	.....	.....16,710	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX005A9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP4R0TD8PU41	10/17/2025	10/16/2026	1	8,021,000	6664.01	345,705	.....	.....	.....190,138	.....	.....292,900	.....	.....	.....(85,477)	.....	.....29,613	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX91P6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	YTDUBJW19T8KCS06	10/02/2025	10/01/2026	1	302,420	6711	15,255	.....	.....	.....7,755	.....	.....11,312	.....	.....	.....(3,772)	.....	.....1,074	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX013S82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	11/07/2025	11/06/2026	1	4,070,000	6728.8	62,271	.....	.....	.....37,987	.....	.....53,029	.....	.....	.....(15,397)	.....	.....15,799	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX005S6G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP4R0TD8PU41	11/21/2025	11/20/2026	1	2,895,400	6539	151,471	.....	.....	.....98,035	.....	.....138,126	.....	.....	.....(37,452)	.....	.....11,592	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX01P6R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	11/21/2025	11/20/2026	1	7,100,635	6602.99	68,166	.....	.....	.....44,119	.....	.....63,716	.....	.....	.....(16,854)	.....	.....28,427	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX013M6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	12/22/2025	12/22/2026	1	2,560,000	6678.49	41,984	.....	.....	.....30,649	.....	.....32,190	.....	.....	.....(10,352)	.....	.....10,927	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX17JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	11/03/2025	11/03/2026	1	2,214,000	6651.97	118,670	.....	.....	.....70,614	.....	.....78,911	.....	.....	.....(29,261)	.....	.....8,536	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX013IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	11/24/2025	11/24/2026	1	2,485,529	6705.12	44,242	.....	.....	.....28,886	.....	.....38,826	.....	.....	.....(10,909)	.....	.....10,035	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX009S4I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP4R0TD8PU41	10/15/2025	10/14/2026	1	2,981,766	6645	152,366	.....	.....	.....82,497	.....	.....126,487	.....	.....	.....(37,673)	.....	.....10,953	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX17H6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	10/15/2025	10/15/2026	1	2,872,000	6671.06	115,167	.....	.....	.....62,501	.....	.....96,053	.....	.....	.....(28,397)	.....	.....10,576	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX009S6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP4R0TD8PU41	12/12/2025	12/14/2026	1	2,861,000	6827.41	101,566	.....	.....	.....71,907	.....	.....79,839	.....	.....	.....(24,907)	.....	.....12,027	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX005S6X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP4R0TD8PU41	11/28/2025	11/25/2026	1	1,786,192	6766	93,609	.....	.....	.....62,232	.....	.....70,409	.....	.....	.....(23,273)	.....	.....7,227	.....	0001	.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP'013360	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/30/2025	10/30/2026	1	2,276,000	6822.34	29,133			17,108		23,136			(7,183)		8,893		0001
Purchased Call1/S&P 500 INDEX/SP'013369	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2025	10/30/2026	1	8,404,000	6840.2	400,030			235,573		278,147			(98,909)		32,100		0001
Purchased Call1/S&P 500 INDEX/SP'013369C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/11/2026	1	5,115,000	6827.41	275,689			194,521		204,382			(68,167)		21,377		0001
Purchased Call1/S&P 500 INDEX/SP'000559	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/13/2025	11/12/2026	1	2,343,157	6851	106,170			66,356		81,208			(26,251)		9,219		0001
Purchased Call1/S&P 500 INDEX/SP'01336A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/03/2025	12/03/2026	1	3,223,882	6848.72	30,304			20,537		24,011			(7,472)		13,260		0001
Purchased Call1/S&P 500 INDEX/SP'00055A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/02/2025	12/02/2026	1	6,996,000	6829.37	247,009			166,714		192,964			(60,906)		28,561		0001
Purchased Call1/S&P 500 INDEX/SP'013361	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/29/2025	10/28/2026	1	2,883,266	6890.59	61,990			36,033		45,037			(15,285)		10,987		0001
Purchased Call1/S&P 500 INDEX/SP'013969	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/22/2025	12/22/2026	1	3,295,991	6878.49	42,731			31,195		32,898			(10,536)		14,030		0001
Purchased Call1/S&P 500 INDEX/SP'00053E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/23/2025	10/23/2026	1	4,596,000	6738.44	114,950			65,276		95,522			(28,344)		17,271		0001
Purchased Call1/S&P 500 INDEX/SP'013961	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2025	10/16/2026	1	3,221,000	6829.07	147,844			81,089		128,956			(36,455)		11,892		0001
Purchased Call1/S&P 500 INDEX/SP'000536	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2026	1	3,260,000	6846.51	94,214			65,145		73,886			(23,231)		13,544		0001
Purchased Call1/S&P 500 INDEX/SP'013750	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/09/2026	1	3,028,000	6728.8	138,077			84,677		112,578			(33,861)		11,834		0001
Purchased Call1/S&P 500 INDEX/SP'000560	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/26/2025	12/24/2026	1	16,518,000	6829.94	781,301			581,079		539,029			(193,711)		70,770		0001
Purchased Call1/S&P 500 INDEX/SP'013961	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/15/2025	10/15/2026	1	2,034,000	6871.06	71,190			38,635		61,343			(17,554)		7,480		0001
Purchased Call1/S&P 500 INDEX/SP'000559	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/21/2025	10/20/2026	1	3,199,187	6735	107,141			59,786		86,741			(26,491)		11,929		0001
Purchased Call1/S&P 500 INDEX/SP'00055F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/02/2025	11/27/2026	1	1,295,333	6849	63,535			42,593		46,218			(15,884)		5,263		0001
Purchased Call1/S&P 500 INDEX/SP'000551	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/04/2026	1	5,172,481	6867	249,292			171,518		181,102			(62,150)		21,318		0001
Purchased Call1/S&P 500 INDEX/SP'000556	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/20/2026	1	9,790,000	6802.99	442,508			286,401		412,180			(109,411)		39,193		0001
Purchased Call1/S&P 500 INDEX/SP'00055F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/07/2026	1	3,770,864	6869	122,443			84,560		94,026			(30,274)		15,635		0001
Purchased Call1/S&P 500 INDEX/SP'013963	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2026	11/06/2026	1	3,175,000	6720.32	104,775			63,562		88,113			(25,835)		12,325		0001
Purchased Call1/S&P 500 INDEX/SP'013961	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/28/2025	10/28/2026	1	2,193,000	6890.89	82,779			47,889		56,033			(20,411)		8,132		0001
Purchased Call1/S&P 500 INDEX/SP'013961	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/03/2025	11/03/2026	1	5,646,000	6851.97	345,535			205,608		217,823			(85,200)		21,767		0001
Purchased Call1/S&P 500 INDEX/SP'00059E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/10/2025	12/10/2026	1	9,038,000	6886.68	479,918			334,488		323,078			(118,336)		37,698		0001
Purchased Call1/S&P 500 INDEX/SP'00056X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/29/2025	12/24/2026	1	1,342,906	6928	55,425			41,337		39,752			(13,856)		5,754		0001
Purchased Call1/S&P 500 INDEX/SP'013961	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/01/2025	09/30/2026	1	3,899,372	6688	220,252			110,734		164,753			(54,458)		13,805		0001
Purchased Call1/S&P 500 INDEX/SP'013961	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2025	10/26/2026	1	3,801,000	6791.69	91,826			52,616		72,870			(22,519)		13,624		0001
Purchased Call1/S&P 500 INDEX/SP'00055Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/09/2025	12/08/2026	1	3,224,706	6847	105,443			73,111		81,614			(26,071)		13,397		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted (Premium) (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPXETF5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/01/2025	09/30/2026	1	4,875,887	6888	209,464	.....	.....	.....105,310	.....	.....166,208	.....	.....	.....(51,790)	.....	.....17,262	.....	.....0001
Purchased Call/S&P 500 INDEX/SPXETF6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/24/2025	11/20/2026	1	5,111,215	6603	288,643	.....	.....	.....174,356	.....	.....234,161	.....	.....	.....(66,975)	.....	.....20,462	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX0056J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/02/2025	12/01/2026	1	1,231,803	6813	58,165	.....	.....	.....39,205	.....	.....43,882	.....	.....	.....(14,382)	.....	.....5,046	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX0053R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/23/2025	10/23/2026	1	3,009,000	6738.44	181,142	.....	.....	.....102,864	.....	.....133,224	.....	.....	.....(44,665)	.....	.....11,303	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX0053B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/02/2025	12/02/2026	1	2,028,894	6929.37	32,057	.....	.....	.....21,636	.....	.....26,206	.....	.....	.....(7,904)	.....	.....8,328	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX0054J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/17/2025	10/16/2026	1	2,428,000	6664.01	148,108	.....	.....	.....81,459	.....	.....117,431	.....	.....	.....(36,620)	.....	.....8,364	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX0053C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/28/2025	12/24/2026	1	6,405,000	6929.94	274,775	.....	.....	.....204,359	.....	.....192,836	.....	.....	.....(68,126)	.....	.....27,442	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX0054H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/08/2025	12/04/2026	1	4,578,778	6866	188,795	.....	.....	.....129,885	.....	.....141,415	.....	.....	.....(47,068)	.....	.....18,871	.....	.....0001
Purchased Call/S&P 500 INDEX/SPXETF7N63	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/12/2025	11/12/2026	1	3,003,000	6650.92	107,808	.....	.....	.....66,823	.....	.....80,940	.....	.....	.....(26,583)	.....	.....11,815	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX0138N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	10/06/2025	10/06/2026	1	3,702,000	6740.28	48,126	.....	.....	.....24,925	.....	.....39,573	.....	.....	.....(11,867)	.....	.....13,320	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX01349	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	10/13/2025	10/13/2026	1	2,865,000	6654.72	36,804	.....	.....	.....19,771	.....	.....32,615	.....	.....	.....(9,075)	.....	.....10,453	.....	.....0001
Purchased Call/S&P 500 INDEX/SPXETF7J6X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/03/2025	10/30/2026	1	7,271,133	6840	237,974	.....	.....	.....140,531	.....	.....176,336	.....	.....	.....(59,329)	.....	.....27,773	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX0138N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	10/10/2025	10/12/2026	1	2,776,704	6552.51	27,489	.....	.....	.....14,732	.....	.....25,616	.....	.....	.....(6,741)	.....	.....10,148	.....	.....0001
Purchased Call/S&P 500 INDEX/SPXETF7H9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/14/2025	10/13/2026	1	543,393	6855	27,595	.....	.....	.....14,865	.....	.....22,866	.....	.....	.....(6,823)	.....	.....1,391	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX0054E1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/14/2025	11/16/2026	1	2,253,000	6734.11	141,714	.....	.....	.....89,401	.....	.....108,492	.....	.....	.....(34,753)	.....	.....8,942	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX0054E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/18/2025	11/18/2026	1	4,136,299	6817.32	64,940	.....	.....	.....41,325	.....	.....60,781	.....	.....	.....(16,013)	.....	.....16,488	.....	.....0001
Purchased Call/S&P 500 INDEX/SPXETF7J8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/03/2025	11/03/2026	1	10,364,000	6851.97	575,202	.....	.....	.....342,269	.....	.....377,706	.....	.....	.....(141,831)	.....	.....39,566	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX0054A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/08/2025	12/08/2026	1	2,312,611	6846.51	99,442	.....	.....	.....68,760	.....	.....74,724	.....	.....	.....(24,520)	.....	.....9,608	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX0054E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/12/2025	12/11/2026	1	2,815,000	6827.41	111,193	.....	.....	.....78,452	.....	.....86,500	.....	.....	.....(27,483)	.....	.....11,764	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX01338	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	10/27/2025	10/27/2026	1	3,647,000	6875.16	47,046	.....	.....	.....27,087	.....	.....35,205	.....	.....	.....(11,600)	.....	.....13,831	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX0134ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	10/15/2025	09/18/2026	1	2,700,925	6820	115,729	.....	.....	.....58,553	.....	.....95,714	.....	.....	.....(30,815)	.....	.....9,243	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX0054E4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/19/2025	12/18/2026	1	6,430,000	6834.5	147,880	.....	.....	.....107,220	.....	.....119,551	.....	.....	.....(36,566)	.....	.....27,239	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX0059C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/19/2025	12/21/2026	1	2,556,000	6834.5	151,826	.....	.....	.....110,419	.....	.....111,039	.....	.....	.....(37,233)	.....	.....10,889	.....	.....0001
Purchased Call/S&P 500 INDEX/SPXETF7I8il	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/24/2025	10/26/2026	1	1,886,950	6791.69	38,305	.....	.....	.....21,949	.....	.....30,710	.....	.....	.....(9,384)	.....	.....7,139	.....	.....0001
Purchased Call/S&P 500 INDEX/SPXETF7H8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/14/2025	10/13/2026	1	2,242,641	6655	75,616	.....	.....	.....40,732	.....	.....65,403	.....	.....	.....(18,696)	.....	.....8,217	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX0054ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/17/2025	10/16/2026	1	2,752,000	6664.01	165,670	.....	.....	.....91,119	.....	.....131,777	.....	.....	.....(40,962)	.....	.....10,160	.....	.....0001
Purchased Call/S&P 500 INDEX/SPX013E31	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	10/31/2025	10/30/2026	1	3,467,000	6840.2	96,383	.....	.....	.....56,759	.....	.....72,542	.....	.....	.....(23,831)	.....	.....13,242	.....	.....0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP'0135K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPIBMPROKSP63 Societe Generale SA	10/31/2025	10/30/2026	1	3,432,000	8840.2	122,179			71,950		89,600			(30,209)		13,109		0001
Purchased Call/S&P 500 INDEX/SP'0025N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	12/29/2025	12/29/2026	1	2,319,000	6905.74	83,948			62,903		62,544			(20,669)		10,028		0001
Purchased Call/S&P 500 INDEX/SP'0136X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPIBMPROKSP63	10/10/2025	10/12/2026	1	5,339,000	6552.51	69,407			37,196		65,058			(17,021)		19,512		0001
Purchased Call/S&P 500 INDEX/SP'0138Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPIBMPROKSP63	10/10/2025	10/12/2026	1	2,614,228	6552.51	46,010			24,658		43,163			(11,283)		9,354		0001
Purchased Call/S&P 500 INDEX/SP'017N6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP517OUK573 Societe Generale SA	11/20/2025	11/20/2026	1	3,738,000	6538.76	112,740			72,766		110,312			(27,799)		15,045		0001
Purchased Call/S&P 500 INDEX/SP'002N6Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	12/18/2025	12/18/2026	1	3,767,000	6774.76	93,045			67,271		78,590			(22,943)		15,356		0001
Purchased Call/S&P 500 INDEX/SP'0273W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3HHI6C71XBU11	12/11/2025	12/10/2026	1	1,882,514	6887	79,325			55,748		56,136			(19,613)		7,852		0001
Purchased Call/S&P 500 INDEX/SP'0136B4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPIBMPROKSP63	10/09/2025	10/07/2026	1	2,010,192	6723	78,012			41,185		61,513			(19,342)		7,252		0001
Purchased Call/S&P 500 INDEX/SP'014930	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPIBMPROKSP63	10/15/2025	10/15/2026	1	2,258,201	6671.06	29,131			15,809		25,532			(7,183)		8,316		0001
Purchased Call/S&P 500 INDEX/SP'013483	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPIBMPROKSP63 Societe Generale SA	10/10/2025	10/09/2026	1	3,056,845	6738	94,255			50,147		81,161			(23,305)		11,093		0001
Purchased Call/S&P 500 INDEX/SP'005330	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	10/23/2025	10/23/2026	1	2,128,000	6738.44	126,403			71,780		93,362			(31,168)		7,393		0001
Purchased Call/S&P 500 INDEX/SP'002N6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	12/12/2025	12/11/2026	1	2,862,000	6827.41	105,884			74,714		82,909			(26,183)		11,961		0001
Purchased Call/S&P 500 INDEX/SP'0E17N6D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP517OUK573	11/13/2025	11/13/2026	1	4,670,000	6737.49	210,617			131,854		173,336			(51,933)		18,414		0001
Purchased Call/S&P 500 INDEX/SP'0138L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPIBMPROKSP63	10/03/2025	10/05/2026	1	7,747,715	6715.79	108,488			55,877		90,404			(26,600)		27,902		0001
Purchased Call/S&P 500 INDEX/SP'0E17N6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP517OUK573	11/12/2025	11/12/2026	1	2,203,000	6650.92	66,090			40,965		50,579			(16,296)		8,667		0001
Purchased Call/S&P 500 INDEX/SP'0E17N64	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP517OUK573 Societe Generale SA	11/12/2025	11/12/2026	1	3,571,000	6650.92	151,788			94,071		110,608			(37,422)		14,050		0001
Purchased Call/S&P 500 INDEX/SP'00533H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	10/15/2025	10/14/2026	1	8,855,081	6644	382,174			206,923		324,799			(94,494)		32,327		0001
Purchased Call/S&P 500 INDEX/SP'0033V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	12/09/2025	12/09/2026	1	3,803,000	6940.51	175,318			121,709		131,192			(43,229)		15,831		0001
Purchased Call/S&P 500 INDEX/SP'0E17N6X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP517OUK573 Societe Generale SA	11/20/2025	11/20/2026	1	2,282,204	6538.76	28,882			18,641		28,233			(7,122)		9,177		0001
Purchased Call/S&P 500 INDEX/SP'0053M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	12/29/2025	12/29/2026	1	3,698,077	6905.74	78,769			59,023		60,695			(19,423)		15,991		0001
Purchased Call/S&P 500 INDEX/SP'0E17N63	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP517OUK573	11/20/2025	11/20/2026	1	6,791,000	6538.76	308,311			196,993		296,700			(76,022)		27,187		0001
Purchased Call/S&P 500 INDEX/SP'0133SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPIBMPROKSP63	12/11/2025	12/11/2026	1	3,158,211	6901	29,687			20,888		22,723			(7,320)		13,199		0001
Purchased Call/S&P 500 INDEX/SP'0133R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPIBMPROKSP63	10/30/2025	10/30/2026	1	2,797,000	6822.34	86,987			51,084		66,030			(21,449)		10,683		0001
Purchased Call/S&P 500 INDEX/SP'0133D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPIBMPROKSP63	10/16/2025	10/16/2026	1	2,220,284	6920.07	35,525			19,484		31,960			(8,759)		8,197		0001
Purchased Call/S&P 500 INDEX/SP'013M5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPIBMPROKSP63	12/24/2025	12/23/2026	1	3,234,877	6897	106,336			78,790		76,847			(26,282)		13,834		0001
Purchased Call/S&P 500 INDEX/SP'013B3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPIBMPROKSP63	10/17/2025	10/19/2026	1	2,918,603	6664.01	48,741			26,989		42,581			(11,953)		10,656		0001
Purchased Call/S&P 500 INDEX/SP'0E17N6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP517OUK573 Societe Generale SA	11/04/2025	11/04/2026	1	3,115,000	6771.55	155,127			92,734		118,055			(38,250)		12,037		0001
Purchased Call/S&P 500 INDEX/SP'0053F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	12/18/2025	12/17/2026	1	2,498,357	6721	50,388			36,391		42,970			(12,458)		10,363		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX / SP/ET/1/54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2025	10/14/2026	1	1,893,628	6844	73,331	.....	.....	40,036	.....	64,938	.....	.....	.....	(18,181)	.....	6,956	.....	0001
Purchased Call / S/P 500 INDEX / SP/02/45Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/31/2025	10/30/2026	1	5,956,065	6822	252,836	.....	.....	148,893	.....	181,409	.....	.....	.....	(62,514)	.....	22,750	.....	0001
Purchased Call / S/P 500 INDEX / SP/02/45Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/14/2026	1	2,939,000	6827.41	174,871	.....	.....	123,806	.....	126,643	.....	.....	.....	(42,884)	.....	12,955	.....	0001
Purchased Call / S/P 500 INDEX / SP/003NP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/07/2025	10/07/2026	1	2,105,719	6714.59	27,374	.....	.....	14,253	.....	22,993	.....	.....	.....	(6,750)	.....	7,996	.....	0001
Purchased Call / S/P 500 INDEX / SP/01388R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2025	10/12/2026	1	4,440,000	6552.51	111,888	.....	.....	59,962	.....	105,052	.....	.....	.....	(27,438)	.....	16,226	.....	0001
Purchased Call / S/P 500 INDEX / SP/013430	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/08/2026	1	1,224,657	6845	50,737	.....	.....	35,672	.....	38,242	.....	.....	.....	(12,649)	.....	5,088	.....	0001
Purchased Call / S/P 500 INDEX / SP/0131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/26/2025	11/25/2026	1	2,679,288	6766	90,613	.....	.....	60,072	.....	71,687	.....	.....	.....	(22,404)	.....	10,840	.....	0001
Purchased Call / S/P 500 INDEX / SP/01368N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2025	10/09/2026	1	3,085,388	6552.51	56,154	.....	.....	29,876	.....	52,682	.....	.....	.....	(13,884)	.....	11,189	.....	0001
Purchased Call / S/P 500 INDEX / SP/01368R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/10/2025	11/10/2026	1	1,919,883	6832.43	18,623	.....	.....	11,472	.....	14,810	.....	.....	.....	(4,592)	.....	7,520	.....	0001
Purchased Call / S/P 500 INDEX / SP/01363L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/11/2025	12/11/2026	1	2,216,555	6801	36,573	.....	.....	25,733	.....	27,676	.....	.....	.....	(9,018)	.....	9,263	.....	0001
Purchased Call / S/P 500 INDEX / SP/013434	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/12/2025	12/14/2026	1	3,895,385	6827.41	61,129	.....	.....	43,279	.....	49,120	.....	.....	.....	(14,991)	.....	16,795	.....	0001
Purchased Call / S/P 500 INDEX / SP/013886	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/02/2025	10/02/2026	1	2,386,499	6715.35	43,137	.....	.....	21,987	.....	35,744	.....	.....	.....	(10,637)	.....	8,531	.....	0001
Purchased Call / S/P 500 INDEX / SP/013130	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/25/2025	11/20/2026	1	1,700,078	6539	61,633	.....	.....	40,225	.....	53,421	.....	.....	.....	(15,408)	.....	6,806	.....	0001
Purchased Call / S/P 500 INDEX / SP/013333	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/20/2025	10/16/2026	1	2,132,483	6864	73,610	.....	.....	40,598	.....	60,539	.....	.....	.....	(18,351)	.....	7,873	.....	0001
Purchased Call / S/P 500 INDEX / SP/000R9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/09/2025	10/09/2026	1	2,998,000	6735.11	172,685	.....	.....	91,619	.....	123,353	.....	.....	.....	(42,580)	.....	10,872	.....	0001
Purchased Call / S/P 500 INDEX / SP/003436	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/02/2025	12/01/2026	1	11,969,791	6813	397,996	.....	.....	268,262	.....	313,257	.....	.....	.....	(98,406)	.....	49,034	.....	0001
Purchased Call / S/P 500 INDEX / SP/00343C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2026	1	4,418,000	6846.51	209,855	.....	.....	145,106	.....	155,191	.....	.....	.....	(51,745)	.....	18,355	.....	0001
Purchased Call / S/P 500 INDEX / SP/003430	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/09/2025	12/09/2026	1	1,982,262	6840.51	31,716	.....	.....	22,018	.....	25,466	.....	.....	.....	(7,820)	.....	8,252	.....	0001
Purchased Call / S/P 500 INDEX / SP/003630	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/18/2026	1	4,075,000	6774.76	128,770	.....	.....	93,100	.....	107,896	.....	.....	.....	(31,752)	.....	17,282	.....	0001
Purchased Call / S/P 500 INDEX / SP/01343Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/16/2025	10/16/2026	1	2,888,000	6829.07	37,255	.....	.....	20,434	.....	33,624	.....	.....	.....	(9,186)	.....	10,662	.....	0001
Purchased Call / S/P 500 INDEX / SP/003F90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/30/2025	10/29/2026	1	2,770,017	6891	103,145	.....	.....	60,455	.....	72,459	.....	.....	.....	(25,503)	.....	10,555	.....	0001
Purchased Call / S/P 500 INDEX / SP/013865	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/26/2025	12/24/2026	1	3,523,000	6829.94	87,370	.....	.....	64,980	.....	64,038	.....	.....	.....	(21,662)	.....	15,094	.....	0001
Purchased Call / S/P 500 INDEX / SP/0138D0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/03/2025	12/03/2026	1	2,935,317	6849.72	57,826	.....	.....	39,188	.....	45,337	.....	.....	.....	(14,258)	.....	12,073	.....	0001
Purchased Call / S/P 500 INDEX / SP/013860	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2025	10/09/2026	1	8,545,000	6552.51	212,771	.....	.....	113,201	.....	199,852	.....	.....	.....	(52,608)	.....	30,987	.....	0001
Purchased Call / S/P 500 INDEX / SP/01333N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/30/2025	10/30/2026	1	1,479,278	6822.34	13,905	.....	.....	8,166	.....	11,075	.....	.....	.....	(3,429)	.....	5,650	.....	0001
Purchased Call / S/P 500 INDEX / SP/01383J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/17/2025	10/16/2026	1	6,971,000	6664.01	90,623	.....	.....	49,843	.....	79,308	.....	.....	.....	(22,407)	.....	25,736	.....	0001
Purchased Call / S/P 500 INDEX / SP/013861	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/17/2025	10/16/2026	1	6,264,666	6664.01	61,394	.....	.....	33,767	.....	54,060	.....	.....	.....	(15,180)	.....	23,129	.....	0001
Purchased Call / S/P 500 INDEX / SP/01386Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/08/2025	10/08/2026	1	3,540,000	6753.72	46,020	.....	.....	24,088	.....	37,472	.....	.....	.....	(11,347)	.....	12,804	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP'013M65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	12/22/2025	12/18/2026	1	2,433,082	6835	81,752	.....	.....	.....39,435	.....	.....61,986	.....	.....	.....(20,381)	.....	.....10,307	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'013M65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/10/2025	11/06/2026	1	3,964,062	6728	177,636	.....	.....	.....108,666	.....	.....137,851	.....	.....	.....(44,286)	.....	.....15,388	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'0005G0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/13/2025	11/13/2026	1	3,213,000	6737.49	152,296	.....	.....	.....95,343	.....	.....124,192	.....	.....	.....(37,552)	.....	.....12,669	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'0005G0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/02/2025	12/01/2026	1	3,113,372	6813	122,604	.....	.....	.....82,639	.....	.....94,891	.....	.....	.....(30,314)	.....	.....12,754	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'0005G0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/16/2026	1	3,223,882	6801	131,265	.....	.....	.....94,701	.....	.....106,724	.....	.....	.....(32,545)	.....	.....13,605	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'013M65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	10/02/2025	10/02/2026	1	4,816,998	6715.35	62,647	.....	.....	.....31,931	.....	.....52,500	.....	.....	.....(15,447)	.....	.....17,154	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'013E5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	10/31/2025	10/30/2026	1	6,678,201	6840.2	141,691	.....	.....	.....83,440	.....	.....109,011	.....	.....	.....(35,033)	.....	.....26,272	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'00019N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm 216119L770XHC32E78	10/24/2025	10/22/2026	1	2,110,311	6689	87,312	.....	.....	.....49,614	.....	.....68,713	.....	.....	.....(21,648)	.....	.....7,908	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'013A33	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	12/12/2025	12/14/2026	1	5,150,772	6827.41	65,930	.....	.....	.....46,678	.....	.....53,303	.....	.....	.....(16,168)	.....	.....21,652	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'013N6N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	12/29/2025	12/29/2026	1	5,386,000	6905.74	132,742	.....	.....	.....99,465	.....	.....100,514	.....	.....	.....(32,731)	.....	.....23,333	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'015F60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/21/2025	10/20/2026	1	13,129,459	6735	555,364	.....	.....	.....309,899	.....	.....426,847	.....	.....	.....(137,315)	.....	.....48,357	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'0005F1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/30/2025	10/29/2026	1	6,159,421	6891	247,214	.....	.....	.....144,885	.....	.....170,955	.....	.....	.....(61,124)	.....	.....23,471	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'0005F2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/30/2025	10/29/2026	1	4,369,650	6891	204,316	.....	.....	.....119,752	.....	.....135,645	.....	.....	.....(50,518)	.....	.....16,651	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'0005G0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/27/2025	10/27/2026	1	3,324,000	6875.16	177,834	.....	.....	.....102,389	.....	.....111,642	.....	.....	.....(43,849)	.....	.....12,606	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'013N69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	12/26/2025	12/28/2026	1	4,882,959	6929.94	63,119	.....	.....	.....47,122	.....	.....47,294	.....	.....	.....(15,479)	.....	.....21,119	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'0006G0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 216119L770XHC32E78	10/09/2025	10/09/2026	1	3,294,000	6735.11	195,334	.....	.....	.....103,636	.....	.....138,020	.....	.....	.....(48,165)	.....	.....11,945	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'013A6X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	12/05/2025	12/07/2026	1	2,716,109	6870.4	24,717	.....	.....	.....17,022	.....	.....19,285	.....	.....	.....(6,061)	.....	.....11,262	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'0005K5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/03/2025	12/02/2026	1	3,346,391	6829	132,261	.....	.....	.....89,514	.....	.....100,568	.....	.....	.....(32,702)	.....	.....13,736	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'015F3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	11/05/2025	11/05/2026	1	2,168,211	6796.29	32,523	.....	.....	.....19,532	.....	.....26,280	.....	.....	.....(8,019)	.....	.....8,397	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'013A5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	11/28/2025	11/27/2026	1	7,113,918	6949.09	70,428	.....	.....	.....46,952	.....	.....54,664	.....	.....	.....(17,413)	.....	.....28,903	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'0277E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada E571P3U3HHG271X8U11	12/04/2025	12/03/2026	1	5,460,837	6850	270,502	.....	.....	.....184,843	.....	.....194,815	.....	.....	.....(66,882)	.....	.....22,461	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'0005F0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/05/2026	1	4,458,366	6796	145,002	.....	.....	.....87,807	.....	.....117,105	.....	.....	.....(35,852)	.....	.....17,267	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'0005H5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/14/2025	11/13/2026	1	5,161,000	6734.11	182,183	.....	.....	.....114,371	.....	.....154,485	.....	.....	.....(45,045)	.....	.....20,350	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'0005H6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/18/2025	11/18/2026	1	2,922,421	6817.32	28,055	.....	.....	.....17,853	.....	.....26,191	.....	.....	.....(6,918)	.....	.....11,650	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'0005H7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 216119L770XHC32E78	10/09/2025	10/08/2026	1	4,841,902	6753	258,808	.....	.....	.....136,974	.....	.....186,577	.....	.....	.....(63,991)	.....	.....17,513	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'013N6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP83	12/26/2025	12/28/2026	1	3,807,809	6929.94	83,391	.....	.....	.....62,256	.....	.....61,621	.....	.....	.....(20,450)	.....	.....16,436	.....	.....0001	.....
Purchased Call/SP 500 INDEX/SP'0005F0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/06/2026	1	7,697,000	6720.32	331,741	.....	.....	.....201,250	.....	.....275,197	.....	.....	.....(81,799)	.....	.....29,878	.....	.....0001	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call /S&P 500 INDEX/SP0005E7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1	10/28/2025	10/27/2026	1	3,823,464	6875	143,706	.....	.....	.....82,968	.....	98,015	.....	.....	.....(35,532)	.....	.....14,523	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP01388K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/03/2025	10/05/2026	1	2,283,083	6715.79	21,004	.....	.....	.....10,820	.....	17,695	.....	.....	.....(5,151)	.....	.....8,193	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP01336I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/05/2025	12/04/2026	1	4,191,000	6870.4	61,608	.....	.....	.....42,270	.....	47,659	.....	.....	.....(15,233)	.....	.....17,273	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP0005FA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1	11/06/2025	11/06/2026	1	2,289,632	6720.32	29,536	.....	.....	.....17,918	.....	25,616	.....	.....	.....(7,283)	.....	.....8,888	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP013N6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/24/2025	12/24/2026	1	7,393,234	6932.05	184,831	.....	.....	.....137,083	.....	134,131	.....	.....	.....(45,575)	.....	.....31,676	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP00053F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1	11/12/2025	11/12/2026	1	2,734,000	6950.92	166,227	.....	.....	.....103,033	.....	108,617	.....	.....	.....(40,988)	.....	.....10,757	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP01333B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/22/2025	10/22/2026	1	3,873,994	6699.4	49,975	.....	.....	.....28,085	.....	43,063	.....	.....	.....(12,322)	.....	.....14,516	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP00056Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1	11/17/2025	11/17/2026	1	6,027,000	6672.41	282,666	.....	.....	.....179,100	.....	246,292	.....	.....	.....(69,689)	.....	.....23,973	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP0001SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	21619D1770XK43ZE78	10/24/2025	10/22/2026	1	930,674	6705	49,654	.....	.....	.....28,216	.....	37,194	.....	.....	.....(12,311)	.....	.....3,487	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP00053RA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1	11/11/2025	11/11/2026	1	2,805,208	6846.61	50,541	.....	.....	.....31,188	.....	39,835	.....	.....	.....(12,462)	.....	.....10,227	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP00053P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1	12/03/2025	12/03/2026	1	1,966,000	6949.72	104,984	.....	.....	.....71,146	.....	75,115	.....	.....	.....(25,887)	.....	.....8,086	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP00053Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1	10/27/2025	10/23/2026	1	3,558,846	6792	143,733	.....	.....	.....82,076	.....	104,643	.....	.....	.....(35,834)	.....	.....13,388	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP013F5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/05/2025	11/05/2026	1	3,239,607	6796.29	41,791	.....	.....	.....25,098	.....	33,740	.....	.....	.....(10,305)	.....	.....12,547	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP013N6Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/30/2025	12/30/2026	1	2,866,420	6996.24	28,091	.....	.....	.....21,185	.....	21,650	.....	.....	.....(6,927)	.....	.....12,418	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP013N67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/26/2025	12/24/2026	1	2,286,000	6929.94	72,466	.....	.....	.....53,895	.....	52,314	.....	.....	.....(17,967)	.....	.....9,794	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP00053I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1	12/09/2025	12/09/2026	1	7,823,000	6940.51	413,837	.....	.....	.....287,292	.....	301,440	.....	.....	.....(102,042)	.....	.....32,565	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP00053Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1	12/09/2025	12/08/2026	1	2,197,730	6847	87,473	.....	.....	.....60,651	.....	66,313	.....	.....	.....(21,628)	.....	.....9,131	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP0E17P61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G53SEF7UP5170UG573	12/05/2025	12/04/2026	1	3,094,000	6870.4	102,102	.....	.....	.....70,053	.....	77,022	.....	.....	.....(25,245)	.....	.....12,752	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP00053H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1	11/21/2025	11/20/2026	1	1,306,963	6539	76,182	.....	.....	.....49,307	.....	68,880	.....	.....	.....(18,836)	.....	.....5,240	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP0E17N9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G53SEF7UP5170UG573	11/25/2025	11/25/2026	1	2,402,990	6765.88	41,572	.....	.....	.....27,332	.....	35,461	.....	.....	.....(10,251)	.....	.....9,722	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP0E17P6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G53SEF7UP5170UG573	12/19/2025	12/18/2026	1	2,129,000	6834.5	118,160	.....	.....	.....85,666	.....	87,713	.....	.....	.....(29,215)	.....	.....9,019	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP013334	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/07/2025	11/09/2026	1	5,722,321	6728.8	73,246	.....	.....	.....44,919	.....	62,763	.....	.....	.....(17,962)	.....	.....22,364	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP0E17P6L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G53SEF7UP5170UG573	12/19/2025	12/18/2026	1	4,797,000	6834.5	294,536	.....	.....	.....213,538	.....	213,414	.....	.....	.....(72,825)	.....	.....20,321	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP0005I65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1	12/10/2025	12/10/2026	1	2,742,610	6886.68	26,878	.....	.....	.....18,733	.....	20,970	.....	.....	.....(6,627)	.....	.....11,439	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP0005I6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1	12/10/2025	12/10/2026	1	3,555,000	6886.68	124,070	.....	.....	.....86,473	.....	91,755	.....	.....	.....(30,592)	.....	.....14,828	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP01066Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/14/2025	11/13/2026	1	7,444,000	6734.11	94,539	.....	.....	.....59,349	.....	81,429	.....	.....	.....(23,375)	.....	.....29,352	.....	0001	.....
Purchased Call /S&P 500 INDEX/SP01333V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/24/2025	10/23/2026	1	5,159,239	6791.69	50,551	.....	.....	.....28,786	.....	40,697	.....	.....	.....(12,499)	.....	.....19,376	.....	0001	.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SP/0133X	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	10/24/2025	10/23/2026	1	5,230,000	6791.69	84,203			47,949		66,841			(20,819)		19,645		0001
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	12/18/2025	12/18/2026	1	3,114,653	6774.76	72,260			52,243		61,296			(17,818)		13,194		0001
INDE/SP/0170X	Linked Annuity Hedge			Societe Generale SA																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	.....	12/02/2025	12/02/2026	1	11,351,000	6829.37	597,063			402,976		438,628			(147,221)		46,593		0001
INDE/SP/0056C	Linked Annuity Hedge			Societe Generale SA																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	02NBE1B/P/40T08PU41	11/17/2025	11/17/2026	1	3,101,000	6672.41	133,033			84,291		116,998			(32,803)		12,335		0001
INDE/SP/0056P	Linked Annuity Hedge			02NEB1B/P/40T08PU41																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	11/13/2025	11/11/2026	1	1,860,392	6840	59,396			37,054		47,565			(14,724)		7,303		0001
INDE/SP/01360	Linked Annuity Hedge			Societe Generale SA																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	02NEB1B/P/40T08PU41	12/15/2025	12/11/2026	1	2,266,700	6827	74,776			52,906		59,383			(18,642)		9,473		0001
INDE/SP/0056S	Linked Annuity Hedge			02NEB1B/P/40T08PU41																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	12/19/2025	12/18/2026	1	2,804,000	6834.5	73,172			53,050		58,585			(18,092)		11,031		0001
INDE/SP/01786	Linked Annuity Hedge			Barclays PLC																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	10/17/2025	10/16/2026	1	4,166,000	6664.01	73,322			40,327		64,027			(18,129)		15,380		0001
INDE/SP/0138A	Linked Annuity Hedge			Societe Generale SA																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	02NEB1B/P/40T08PU41	12/12/2025	12/14/2026	1	3,347,259	6827.41	68,619			48,581		55,468			(16,828)		14,071		0001
INDE/SP/0056H	Linked Annuity Hedge			02NEB1B/P/40T08PU41																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	11/05/2025	11/05/2026	1	4,484,280	6796.29	43,498			26,122		35,496			(10,725)		17,398		0001
INDE/SP/0138A	Linked Annuity Hedge			BNP Paribas SA																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	12/02/2025	12/02/2026	1	3,085,935	6829.37	29,008			19,578		23,325			(7,153)		12,667		0001
INDE/SP/01388	Linked Annuity Hedge			BNP Paribas SA																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	12/26/2025	12/24/2026	1	4,201,000	6829.94	89,481			66,550		66,147			(22,185)		17,989		0001
INDE/SP/01363	Linked Annuity Hedge			BNP Paribas SA																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	11/24/2025	11/24/2026	1	2,133,030	6705.12	18,557			12,116		16,302			(4,576)		8,612		0001
INDE/SP/0191S3	Linked Annuity Hedge			BNP Paribas SA																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	12/26/2025	12/24/2026	1	3,232,000	6829.94	46,864			34,854		35,377			(11,619)		13,847		0001
INDE/SP/01798	Linked Annuity Hedge			Barclays PLC																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Societe Generale SA																		
INDE/SP/00560	Linked Annuity Hedge			02NEB1B/P/40T08PU41	10/24/2025	10/23/2026	1	2,789,000	6791.69	166,503			94,814		113,671			(41,168)		10,476		0001
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA																		
INDE/SP/01363	Linked Annuity Hedge			BNP Paribas SA																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	12/05/2025	12/07/2026	1	3,269,722	6870.4	65,721			45,263		51,312			(16,117)		13,357		0001
INDE/SP/0179C	Linked Annuity Hedge			Barclays PLC																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	12/05/2025	12/04/2026	1	6,005,000	6870.4	284,637			195,293		204,056			(70,377)		24,749		0001
INDE/SP/01795	Linked Annuity Hedge			Barclays PLC																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Bank of Comm	10/07/2025	10/06/2026	1	1,230,547	6740	60,037			31,179		45,145			(14,844)		4,427		0001
INDE/SP/0003Z	Linked Annuity Hedge			Canada																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	11/21/2025	11/20/2026	1	3,789,000	6602.99	104,955			67,929		99,511			(25,950)		15,169		0001
INDE/SP/0179D	Linked Annuity Hedge			Barclays PLC																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	12/05/2025	12/07/2026	1	3,058,000	6870.4	75,838			52,230		58,451			(18,598)		12,679		0001
INDE/SP/0136H	Linked Annuity Hedge			Barclays PLC																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	10/30/2025	10/30/2026	1	4,791,000	6822.34	121,212			71,183		93,436			(29,888)		18,300		0001
INDE/SP/01360	Linked Annuity Hedge			BNP Paribas SA																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	11/05/2025	11/05/2026	1	3,255,885	6796.29	68,373			41,062		54,659			(16,859)		12,610		0001
INDE/SP/0136V	Linked Annuity Hedge			BNP Paribas SA																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	12/05/2025	12/04/2026	1	6,481,011	6870.4	58,977			40,465		45,979			(14,582)		26,711		0001
INDE/SP/0136V	Linked Annuity Hedge			BNP Paribas SA																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	10/31/2025	10/30/2026	1	6,627,000	6840.2	163,687			96,393		124,308			(40,472)		25,312		0001
INDE/SP/0136H	Linked Annuity Hedge			BNP Paribas SA																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	10/20/2025	10/20/2026	1	2,972,383	6735.13	29,129			16,210		24,429			(7,183)		11,083		0001
INDE/SP/0136Z	Linked Annuity Hedge			Societe Generale SA																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	02NEB1B/P/40T08PU41	12/18/2025	12/18/2026	1	2,460,454	6774.76	44,288			32,020		37,604			(10,920)		10,423		0001
INDE/SP/0056X	Linked Annuity Hedge			02NEB1B/P/40T08PU41																		
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada																		
INDE/SP/0213S4	Linked Annuity Hedge			ES7 P30JPH15C71XBU11	10/07/2025	10/02/2026	1	198,401	6716	9,821			5,048		7,502			(2,455)		706		0001
Purchased Call/S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Societe Generale SA																		
INDE/SP/0056K	Linked Annuity Hedge			02NEB1B/P/40T08PU41	11/06/2025	11/06/2026	1	2,729,000	6720.32	162,648			98,670		126,886			(40,105)		10,593		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX / SP'013336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA ROMUISPPIBMPROKSP83	12/31/2025	12/31/2026	1	2,440,220	 6845.5	 40,508	.....	.....	30,831	.....	32,324	.....	.....	(9,988)	.....	..... 10,391	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'00058X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	 Societe Generale SA	10/30/2025	10/30/2026	1	2,706,000	 6822.34	 168,043	.....	.....	98,684	.....	109,616	.....	.....	(41,435)	.....	..... 10,336	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'00096F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	 Societe Generale SA	11/14/2025	11/16/2026	1	2,051,000	 6734.11	 110,344	.....	.....	89,611	.....	88,194	.....	.....	(27,060)	.....	..... 8,141	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'013339	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA ROMUISPPIBMPROKSP83	11/10/2025	11/10/2026	1	3,665,000	 6832.43	 46,912	.....	.....	28,899	.....	37,174	.....	.....	(11,567)	.....	..... 14,356	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'017P8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC G63SEF7UP517OUK5573	12/11/2025	12/11/2026	1	11,451,000	 6801	 545,068	.....	.....	383,510	.....	378,490	.....	.....	(184,400)	.....	..... 47,856	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'00058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	 Societe Generale SA	11/28/2025	11/27/2026	1	2,121,000	 6849.09	 83,982	.....	.....	55,994	.....	62,657	.....	.....	(20,767)	.....	..... 8,617	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'017Q6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC G63SEF7UP517OUK5573	12/18/2025	12/18/2026	1	2,100,000	 6774.76	 82,530	.....	.....	59,669	.....	68,313	.....	.....	(20,350)	.....	..... 8,896	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'01383P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA ROMUISPPIBMPROKSP83	10/17/2025	10/16/2026	1	2,852,000	 6664.01	 77,004	.....	.....	42,352	.....	66,544	.....	.....	(19,039)	.....	..... 10,529	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'00093K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	 Societe Generale SA	12/02/2025	12/01/2026	1	2,405,312	 6813	 121,278	.....	.....	81,746	.....	90,308	.....	.....	(29,986)	.....	..... 9,853	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'000969	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	 Societe Generale SA	11/14/2025	11/13/2026	1	6,618,000	 6734.11	 366,127	.....	.....	229,846	.....	292,882	.....	.....	(90,526)	.....	..... 26,884	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'017P8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC G63SEF7UP517OUK5573	12/11/2025	12/11/2026	1	3,046,000	 6801	 98,995	.....	.....	69,653	.....	72,891	.....	.....	(24,410)	.....	..... 12,730	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'013A8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA ROMUISPPIBMPROKSP83	10/14/2025	10/14/2026	1	5,155,000	 6644.31	 66,500	.....	.....	35,906	.....	59,363	.....	.....	(16,397)	.....	..... 18,396	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'013N6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA ROMUISPPIBMPROKSP83	12/26/2025	12/28/2026	1	3,303,000	 6929.94	 104,375	.....	.....	77,922	.....	75,731	.....	.....	(25,596)	.....	..... 14,257	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'017Q3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC G63SEF7UP517OUK5573	12/16/2025	12/15/2026	1	5,353,489	 6817	 263,115	.....	.....	187,524	.....	204,344	.....	.....	(65,056)	.....	..... 22,548	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'013I9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA ROMUISPPIBMPROKSP83	11/26/2025	11/25/2026	1	3,262,066	 6812.61	 30,663	.....	.....	20,328	.....	24,895	.....	.....	(7,582)	.....	..... 13,198	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'00096H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	 Societe Generale SA	10/09/2025	10/08/2026	1	2,552,260	 6747	 125,271	.....	.....	66,299	.....	93,808	.....	.....	(30,974)	.....	..... 9,231	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'00058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	 Societe Generale SA	12/18/2025	12/18/2026	1	2,310,000	 6774.76	 85,008	.....	.....	61,460	.....	70,694	.....	.....	(20,961)	.....	..... 9,786	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'013B3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA ROMUISPPIBMPROKSP83	10/17/2025	10/19/2026	1	3,103,200	 6664.01	 66,719	.....	.....	36,943	.....	58,057	.....	.....	(16,362)	.....	..... 11,543	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'01379V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA ROMUISPPIBMPROKSP83	10/01/2025	10/01/2026	1	2,783,231	 6711.2	 26,719	.....	.....	13,470	.....	22,350	.....	.....	(6,588)	.....	..... 9,881	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'000939	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	 Societe Generale SA	12/18/2025	12/16/2026	1	3,210,201	 6801	 100,914	.....	.....	72,804	.....	83,528	.....	.....	(25,020)	.....	..... 13,547	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'00058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	 Societe Generale SA	10/27/2025	10/27/2026	1	3,314,000	 6875.16	 167,026	.....	.....	96,166	.....	107,141	.....	.....	(41,184)	.....	..... 12,569	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'00058Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	 Societe Generale SA	11/28/2025	11/25/2026	1	2,486,603	 6813	 98,094	.....	.....	65,213	.....	75,007	.....	.....	(24,388)	.....	..... 10,061	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'017N6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC G63SEF7UP517OUK5573	11/25/2025	11/24/2026	1	2,775,920	 6705	 108,654	.....	.....	71,333	.....	91,359	.....	.....	(26,865)	.....	..... 11,208	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'00093C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	 Societe Generale SA	12/10/2025	12/10/2026	1	2,562,000	 6886.68	 113,240	.....	.....	78,925	.....	80,990	.....	.....	(27,922)	.....	..... 10,686	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'017P8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC G63SEF7UP517OUK5573	12/15/2025	12/15/2026	1	4,094,000	 6816.51	 151,478	.....	.....	107,662	.....	120,093	.....	.....	(37,351)	.....	..... 17,243	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'000938	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	 Societe Generale SA	11/11/2025	11/06/2026	1	2,220,042	 6727	 86,793	.....	.....	53,094	.....	66,342	.....	.....	(21,698)	.....	..... 8,618	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP'01363P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA ROMUISPPIBMPROKSP83	11/13/2025	11/11/2026	1	1,925,142	 6840	 75,932	.....	.....	47,378	.....	59,249	.....	.....	(18,826)	.....	..... 7,557	.....	0001	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDEX/SP00096L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/12/2025	.12/14/2026	1	3,892,000	6827.41	169,862			120,261		130,752			(41,656)			16,529	0001	
Purchased Call1/SP 500 INDEX/SP0103E8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/31/2025	.10/30/2026	1	3,907,000	6840.2	145,340			85,589		105,807			(35,936)			14,923	0001	
Purchased Call1/SP 500 INDEX/SP000960	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/17/2025	.11/17/2026	1	3,276,000	6672.41	111,780			70,825		98,771			(27,562)			13,089	0001	
Purchased Call1/SP 500 INDEX/SP010385S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/07/2025	.10/07/2026	1	2,713,000	6714.59	43,679			22,742		36,534			(10,770)			9,787	0001	
Purchased Call1/SP 500 INDEX/SP00096M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/17/2025	.11/17/2026	1	3,044,000	6672.41	67,577			42,817		61,123			(16,663)			12,108	0001	
Purchased Call1/SP 500 INDEX/SP0103E8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/31/2025	.11/02/2026	1	1,823,753	6840.2	16,231			9,614		12,575			(3,960)			7,015	0001	
Purchased Call1/SP 500 INDEX/SP000R9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.10/09/2025	.10/08/2026	1	7,651,965	6754	297,016			157,195		232,120			(73,438)			27,677	0001	
Purchased Call1/SP 500 INDEX/SP000519P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/20/2025	.11/20/2026	1	2,109,000	6538.76	115,573			74,594		111,169			(28,498)			8,443	0001	
Purchased Call1/SP 500 INDEX/SP0005F88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/05/2025	.11/03/2026	1	2,309,114	6852	111,658			66,809		77,673			(27,684)			8,902	0001	
INDEX/SP0E1790	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.12/05/2025	.12/04/2026	1	4,273,000	6870.4	120,071			82,382		91,938			(29,688)			17,611	0001	
Purchased Call1/SP 500 INDEX/SP0E1709R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.12/03/2025	.12/03/2026	1	8,526,000	6949.72	209,740			142,138		165,686			(51,717)			35,069	0001	
Purchased Call1/SP 500 INDEX/SP0103E8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/31/2025	.10/30/2026	1	2,721,114	6822	90,122			53,072		67,451			(22,283)			10,397	0001	
INDEX/SP0E17980	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.12/19/2025	.12/21/2026	1	6,013,000	6834.5	285,016			207,285		218,122			(69,895)			25,618	0001	
Purchased Call1/SP 500 INDEX/SP01033V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/24/2025	.10/23/2026	1	7,332,976	6791.69	95,329			54,284		76,069			(23,570)			27,545	0001	
INDEX/SP01031S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.11/24/2025	.11/24/2026	1	2,386,255	6705.12	30,331			19,803		26,674			(7,479)			9,643	0001	
INDEX/SP010364	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/01/2025	.12/01/2026	1	3,665,114	6812.63	35,552			23,887		28,955			(8,766)			15,014	0001	
Purchased Call1/SP 500 INDEX/SP0E1760	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.12/16/2025	.12/16/2026	1	2,235,161	6800.26	34,198			24,400		28,536			(8,432)			9,432	0001	
Purchased Call1/SP 500 INDEX/SP00096A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/14/2025	.11/13/2026	1	2,452,000	6734.11	136,822			85,894		108,271			(33,830)			9,688	0001	
Purchased Call1/SP 500 INDEX/SP00054S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/13/2025	.10/09/2026	1	1,571,051	6553	75,830			40,344		66,951			(18,905)			5,697	0001	
Purchased Call1/SP 500 INDEX/SP01039P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/15/2025	.10/15/2026	1	2,937,811	6671.06	27,909			15,146		24,388			(6,882)			10,819	0001	
Purchased Call1/SP 500 INDEX/SP0103950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/17/2025	.10/16/2026	1	3,230,000	6664.01	103,360			56,848		88,683			(25,556)			11,925	0001	
INDEX/SP010385J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/03/2025	.10/02/2026	1	7,420,073	6715.79	73,459			37,546		61,417			(18,163)			26,413	0001	
INDEX/SP01030F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/28/2025	.10/23/2026	1	1,304,004	6792	44,813			25,661		32,585			(11,203)			4,898	0001	
Purchased Call1/SP 500 INDEX/SP010379I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/01/2025	.10/01/2026	1	1,663,502	6711.2	21,792			10,986		18,158			(5,373)			5,905	0001	
INDEX/SP01036K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/14/2025	.10/14/2026	1	6,255,878	6644.31	137,629			74,312		121,678			(33,936)			22,980	0001	
INDEX/SP0E1798M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.11/21/2025	.11/20/2026	1	3,977,000	6602.99	231,064			149,550		210,276			(57,131)			15,922	0001	
Purchased Call1/SP 500 INDEX/SP0E1798P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.12/19/2025	.12/21/2026	1	3,214,000	6834.5	176,449			128,326		131,575			(43,271)			13,683	0001	
INDEX/SP0E1784	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.12/15/2025	.12/15/2026	1	3,406,000	6816.51	202,316			143,795		149,305			(49,886)			14,946	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP'013&S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	10/15/2025	10/15/2026	1	2,713,730	6671.06	38,888			31,958		51,063			(14,520)		9,984		0001
Purchased Call/S&P 500 INDEX/SP'013&4B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	10/13/2025	10/13/2026	1	3,243,497	6654.72	69,086			37,113		60,937			(17,035)		11,884		0001
Purchased Call/S&P 500 INDEX/SP'013&5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7LUP517OUK573	12/26/2025	12/24/2026	1	5,665,000	6629.94	326,094			242,527		216,671			(80,850)		25,126		0001
Purchased Call/S&P 500 INDEX/SP'013&6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	10/28/2025	10/23/2026	1	1,502,672	6738	67,696			38,765		49,115			(16,924)		5,644		0001
Purchased Call/S&P 500 INDEX/SP'013&63	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	11/14/2025	11/16/2026	1	4,768,551	6734.11	60,561			38,205		52,188			(14,851)		18,327		0001
Purchased Call/S&P 500 INDEX/SP'013&6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	11/03/2025	11/03/2026	1	2,381,000	6651.97	69,172			41,160		52,126			(17,056)		11,300		0001
Purchased Call/S&P 500 INDEX/SP'013&6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	11/20/2025	11/20/2026	1	2,360,908	6538.76	21,329			13,766		20,536			(5,259)		9,488		0001
Purchased Call/S&P 500 INDEX/SP'013&68	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	11/04/2025	11/04/2026	1	3,170,800	6771.55	49,464			29,570		40,726			(12,197)		12,252		0001
Purchased Call/S&P 500 INDEX/SP'013&6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	11/14/2025	11/13/2026	1	5,562,041	6734.11	53,396			33,521		46,158			(13,202)		21,932		0001
Purchased Call/S&P 500 INDEX/SP'013&6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	12/03/2025	12/03/2026	1	2,680,000	6648.72	34,432			23,334		27,238			(8,430)		11,064		0001
Purchased Call/S&P 500 INDEX/SP'013&6R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	12/24/2025	12/24/2026	1	1,893,620	6932.05	25,185			18,679		18,679			(6,210)		8,113		0001
Purchased Call/S&P 500 INDEX/SP'013&S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	12/12/2025	12/11/2026	1	4,211,000	6827.41	117,487			82,894		92,458			(29,049)		17,999		0001
Purchased Call/S&P 500 INDEX/SP'013&32	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	12/12/2025	12/14/2026	1	2,800,396	6827.41	27,164			19,232		22,001			(6,661)		11,772		0001
Purchased Call/S&P 500 INDEX/SP'013&68	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	12/26/2025	12/28/2026	1	1,606,488	6829.94	14,619			10,914		11,051			(3,585)		6,934		0001
Purchased Call/S&P 500 INDEX/SP'013&6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	10/31/2025	10/30/2026	1	2,653,890	6822	103,665			61,047		75,942			(25,631)		10,137		0001
Purchased Call/S&P 500 INDEX/SP'005&S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP-ROT08PU41	10/13/2025	10/09/2026	1	1,421,895	6553	49,678			26,430		44,663			(12,385)		5,156		0001
Purchased Call/S&P 500 INDEX/SP'005&S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP-ROT08PU41	10/17/2025	10/19/2026	1	2,182,000	6664.01	92,955			51,471		78,751			(22,796)		7,930		0001
Purchased Call/S&P 500 INDEX/SP'005&6P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP-ROT08PU41	10/10/2025	10/09/2026	1	6,657,263	6738	332,146			176,713		263,974			(82,124)		24,142		0001
Purchased Call/S&P 500 INDEX/SP'005&6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP-ROT08PU41	10/08/2025	10/08/2026	1	1,718,988	6753.72	79,244			41,478		59,253			(19,540)		6,217		0001
Purchased Call/S&P 500 INDEX/SP'013&3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	10/24/2025	10/26/2026	1	2,288,051	6791.69	21,736			12,455		17,489			(5,330)		8,657		0001
Purchased Call/S&P 500 INDEX/SP'013&6I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7LUP517OUK573	12/26/2025	12/24/2026	1	7,152,000	6629.94	439,848			327,129		283,441			(109,053)		30,642		0001
Purchased Call/S&P 500 INDEX/SP'013&3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	10/23/2025	10/23/2026	1	2,554,592	6738.44	33,210			18,859		27,638			(8,189)		9,596		0001
Purchased Call/S&P 500 INDEX/SP'013&6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	10/31/2025	10/30/2026	1	4,245,000	6840.2	194,567			79,245		99,853			(33,272)		16,214		0001
Purchased Call/S&P 500 INDEX/SP'013&6I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	12/04/2025	12/04/2026	1	1,320,834	6857.12	12,020			8,224		9,466			(2,964)		5,444		0001
Purchased Call/S&P 500 INDEX/SP'013&66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	11/05/2025	11/04/2026	1	2,607,047	6772	88,292			52,926		66,216			(21,830)		10,074		0001
Purchased Call/S&P 500 INDEX/SP'013&6F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	11/26/2025	11/27/2026	1	1,160,510	6812.61	9,748			6,481		7,980			(2,397)		4,715		0001
Purchased Call/S&P 500 INDEX/SP'013&6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	12/23/2025	12/23/2026	1	1,539,682	6909.79	14,165			10,409		10,710			(3,483)		6,384		0001
Purchased Call/S&P 500 INDEX/SP'013&6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	12/12/2025	12/11/2026	1	4,249,001	6998	136,543			96,338		101,822			(33,761)		17,757		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&P0057SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/01/2025	10/01/2026	1	3,731,000	6711.2	192,147			36,867		145,402			(47,379)		13,245		0001
Purchased Call/S&P 500 INDEX/S&P013ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/03/2025	11/03/2026	1	2,121,453	6651.97	22,945			13,653		17,837			(5,658)		9,721		0001
Purchased Call/S&P 500 INDEX/S&P013MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/22/2025	12/22/2026	1	4,807,153	6678.49	47,581			34,743		36,554			(11,735)		20,519		0001
Purchased Call/S&P 500 INDEX/S&P0056SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/06/2025	10/02/2026	1	2,108,620	6715	83,175			42,630		65,404			(20,736)		7,506		0001
Purchased Call/S&P 500 INDEX/S&P013MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/23/2025	12/23/2026	1	1,655,800	6905.79	22,022			16,182		16,570			(5,430)		7,081		0001
Purchased Call/S&P 500 INDEX/S&P0056SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/09/2025	10/09/2026	1	2,737,000	6735.11	89,500			47,485		72,320			(22,068)		9,925		0001
Purchased Call/S&P 500 INDEX/S&P013MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/26/2025	12/28/2026	1	3,684,000	6929.94	91,611			68,393		67,255			(22,466)		15,944		0001
Purchased Call/S&P 500 INDEX/S&P0056SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/14/2025	09/18/2026	1	4,451,388	6604	180,643			95,666		159,984			(50,348)		15,234		0001
Purchased Call/S&P 500 INDEX/S&P0056SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/20/2026	1	3,653,000	6735.13	169,134			94,119		132,184			(41,704)		13,621		0001
Purchased Call/S&P 500 INDEX/S&P013SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/08/2025	12/08/2026	1	974,929	6946.51	8,579			5,932		6,806			(2,115)		4,050		0001
Purchased Call/S&P 500 INDEX/S&P013MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/05/2025	12/04/2026	1	7,034,722	6856	234,185			160,677		175,088			(57,903)		28,993		0001
Purchased Call/S&P 500 INDEX/S&P013MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/31/2025	12/31/2026	1	1,661,257	6845.5	35,551			27,058		28,197			(8,766)		7,210		0001
Purchased Call/S&P 500 INDEX/S&P091PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/02/2025	10/02/2026	1	15,507,000	6715.35	725,728			369,900		547,483			(178,947)		55,200		0001
Purchased Call/S&P 500 INDEX/S&P013MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/23/2025	12/22/2026	1	3,095,321	6878	125,973			92,473		91,160			(31,147)		13,212		0001
Purchased Call/S&P 500 INDEX/S&P0056SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/14/2026	1	1,780,675	6644	98,640			54,004		80,866			(24,524)		6,541		0001
Purchased Call/S&P 500 INDEX/S&P0056ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/13/2025	10/13/2026	1	2,346,000	6654.72	101,113			54,317		86,848			(24,932)		8,596		0001
Purchased Call/S&P 500 INDEX/S&P0057SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/01/2025	10/01/2026	1	1,563,000	6711.2	72,211			36,404		56,014			(17,805)		5,549		0001
Purchased Call/S&P 500 INDEX/S&P0056SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/16/2026	1	3,046,000	6664.01	175,145			96,330		141,040			(43,305)		11,246		0001
Purchased Call/S&P 500 INDEX/S&P013MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/21/2025	10/20/2026	1	3,939,988	6735	217,030			121,105		159,628			(53,661)		14,691		0001
Purchased Call/S&P 500 INDEX/S&P0056B9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/07/2026	1	3,014,851	6715	102,763			53,652		82,276			(25,408)		10,676		0001
Purchased Call/S&P 500 INDEX/S&P0056SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/15/2025	10/13/2026	1	2,515,484	6655	96,178			53,032		83,785			(24,342)		9,217		0001
Purchased Call/S&P 500 INDEX/S&P0056BU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/13/2025	10/13/2026	1	9,563,000	6654.72	444,680			238,877		378,573			(109,647)		35,039		0001
Purchased Call/S&P 500 INDEX/S&P0056SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/06/2025	10/06/2026	1	2,520,000	6740.28	39,816			20,621		33,011			(9,818)		9,067		0001
Purchased Call/S&P 500 INDEX/S&P013MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/30/2025	12/30/2026	1	4,496,000	6696.24	108,803			82,053		82,660			(26,828)		19,477		0001
Purchased Call/S&P 500 INDEX/S&P019MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/02/2025	09/30/2026	1	1,975,859	6675	112,776			57,173		88,217			(27,961)		6,995		0001
Purchased Call/S&P 500 INDEX/S&P0214SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/29/2025	10/29/2026	1	2,785,793	6890.59	48,473			28,176		35,817			(11,952)		10,615		0001
Purchased Call/S&P 500 INDEX/S&P0056SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/06/2025	10/02/2026	1	3,559,369	6716	120,299			61,658		96,300			(29,992)		12,670		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/58H	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/20/2025	11/20/2026	1	2,219,000	6538.76	134,250			86,649		128,402			(33,103)		8,884		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/48X	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/31/2025	11/02/2026	1	5,446,000	6840.2	70,253			41,610		55,449			(17,228)		20,947		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/58H	Linked Annuity Hedge	N/A	Equi ty/Index	NI Zuhro Markets	12/18/2025	10/27/2026	1	6,750,000	6850	484,130			327,494		285,561			(139,224)		25,600		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/58H	Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	10/24/2025	10/22/2026	1	1,526,341	6705	69,726			39,621		53,887			(17,267)		5,719		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/73L	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/08/2025	12/08/2026	1	3,316,946	6946.51	198,353			137,153		136,965			(48,909)		13,780		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/128X	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/02/2025	10/02/2026	1	4,428,000	6715.35	202,360			103,142		156,465			(49,897)		15,762		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/68Y	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/31/2025	12/31/2026	1	2,964,655	6845.5	38,541			29,334		31,268			(9,503)		12,867		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/58H	Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	10/06/2025	10/06/2026	1	4,428,000	6740.28	110,257			57,103		90,245			(27,187)		15,932		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/48V	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/31/2025	10/30/2026	1	5,151,000	6840.2	79,325			46,714		62,018			(19,613)		19,675		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/68H	Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	10/08/2025	10/08/2026	1	916,192	6753.72	49,566			25,944		35,598			(12,222)		3,314		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/58H	Linked Annuity Hedge	N/A	Equi ty/Index	NI Zuhro Markets	12/18/2025	09/18/2026	1	6,750,000	6800	471,370			286,789		260,418			(154,830)		23,101		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/68H	Linked Annuity Hedge	N/A	Equi ty/Index	Aner tas LLC	11/28/2025	11/27/2026	1	11,382,000	6949.09	516,743			344,495		374,285			(127,766)		46,243		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/78	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/04/2025	12/04/2026	1	3,474,000	6657.12	205,661			140,715		139,886			(50,711)		14,318		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/68H	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/05/2025	11/05/2026	1	7,536,000	6736.29	181,199			108,819		146,263			(44,679)		28,412		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/73A	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/04/2025	12/02/2026	1	1,726,968	6826	56,860			40,169		45,518			(14,594)		7,089		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/73S	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/11/2025	12/11/2026	1	3,544,000	6801	199,882			140,637		131,151			(49,286)		14,811		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/58H	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/14/2025	11/13/2026	1	2,218,000	6734.11	137,516			86,329		104,990			(34,001)		8,746		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/58Y	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/20/2025	11/19/2026	1	1,891,403	6637	99,847			64,346		91,167			(24,687)		7,556		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/73H	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/11/2025	12/11/2026	1	1,992,000	6801	49,402			34,759		36,926			(12,181)		8,325		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/79P	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/08/2025	12/08/2026	1	3,249,000	6946.51	80,250			55,490		63,346			(19,788)		13,498		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/68A	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/21/2025	11/20/2026	1	4,768,000	6602.99	302,768			195,958		270,803			(74,860)		19,088		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/68S	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/30/2025	12/30/2026	1	1,889,044	6896.24	33,038			24,931		25,579			(8,151)		8,184		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/51	Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	10/22/2025	10/22/2026	1	6,195,000	6699.4	154,256			86,689		132,524			(38,036)		23,214		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/732	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/04/2025	12/04/2026	1	2,860,000	6657.12	84,084			57,531		64,768			(20,733)		11,787		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/739	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/04/2025	12/04/2026	1	2,724,000	6657.12	169,705			116,114		113,369			(41,845)		11,227		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/73U	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/11/2025	12/11/2026	1	3,263,000	6801	202,632			142,572		128,731			(49,964)		13,637		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/735	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/04/2025	12/04/2026	1	3,406,000	6657.12	125,341			85,759		94,169			(30,906)		14,038		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/88U	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/24/2025	12/24/2026	1	2,147,000	6932.05	82,445			61,147		57,449			(20,329)		9,199		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP82/44S	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/16/2025	10/16/2026	1	1,361,968	6929.07	11,168			6,125		10,286			(2,754)		5,028		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/22/2025	10/16/2026	1	2,152,475	6664	86,988	.....	.....	.....48,234	.....	.....73,935	.....	.....	.....	.....(21,803)	.....	.....7,947	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/14/2025	10/13/2026	1	14,420,778	6655	610,877	.....	.....	.....329,064	.....	.....520,268	.....	.....	.....	.....(151,041)	.....	.....52,837	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/07/2025	10/07/2026	1	6,211,000	6714.59	219,248	.....	.....	.....114,154	.....	.....178,542	.....	.....	.....	.....(54,061)	.....	.....22,406	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/15/2025	10/15/2026	1	3,807,000	6671.06	94,794	.....	.....	.....51,445	.....	.....83,432	.....	.....	.....	.....(23,374)	.....	.....14,020	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/14/2025	09/24/2026	1	5,363,480	6638	220,374	.....	.....	.....113,078	.....	.....186,020	.....	.....	.....	.....(57,489)	.....	.....18,675	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/04/2025	12/04/2026	1	2,173,000	6657.12	85,399	.....	.....	.....58,431	.....	.....63,576	.....	.....	.....	.....(21,057)	.....	.....8,566	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/20/2025	11/20/2026	1	2,306,000	6538.76	135,593	.....	.....	.....87,516	.....	.....130,093	.....	.....	.....	.....(33,434)	.....	.....9,232	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/14/2025	11/13/2026	1	3,488,000	6734.11	219,046	.....	.....	.....137,512	.....	.....166,557	.....	.....	.....	.....(54,160)	.....	.....13,753	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/04/2025	12/04/2026	1	3,093,070	6857.12	89,285	.....	.....	.....47,405	.....	.....54,345	.....	.....	.....	.....(17,084)	.....	.....12,748	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/31/2025	12/31/2026	1	7,738,000	6845.5	195,730	.....	.....	.....148,972	.....	.....157,093	.....	.....	.....	.....(48,262)	.....	.....33,843	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/04/2025	12/04/2026	1	2,181,000	6657.12	73,500	.....	.....	.....50,289	.....	.....55,820	.....	.....	.....	.....(18,123)	.....	.....8,989	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/29/2025	10/29/2026	1	4,481,470	6890.59	40,781	.....	.....	.....23,705	.....	.....30,890	.....	.....	.....	.....(10,056)	.....	.....17,077	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/30/2025	12/30/2026	1	3,881,000	6696.24	206,857	.....	.....	.....156,000	.....	.....144,314	.....	.....	.....	.....(51,006)	.....	.....16,813	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/14/2025	11/13/2026	1	3,893,000	6734.11	166,554	.....	.....	.....104,559	.....	.....136,944	.....	.....	.....	.....(41,181)	.....	.....14,562	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/31/2025	10/30/2026	1	6,706,775	6840.2	86,517	.....	.....	.....50,949	.....	.....68,221	.....	.....	.....	.....(21,392)	.....	.....25,617	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/16/2025	10/16/2026	1	5,245,000	6929.07	130,601	.....	.....	.....71,631	.....	.....119,083	.....	.....	.....	.....(32,203)	.....	.....19,364	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/11/2025	12/10/2026	1	3,005,322	6887	149,924	.....	.....	.....105,363	.....	.....102,555	.....	.....	.....	.....(37,069)	.....	.....12,535	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/28/2025	11/27/2026	1	2,680,000	6949.09	88,976	.....	.....	.....59,317	.....	.....67,289	.....	.....	.....	.....(22,000)	.....	.....10,888	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/07/2025	10/02/2026	1	3,680,253	6716	152,300	.....	.....	.....78,277	.....	.....120,679	.....	.....	.....	.....(38,075)	.....	.....13,100	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/23/2025	12/23/2026	1	6,007,000	6909.79	215,051	.....	.....	.....158,021	.....	.....154,842	.....	.....	.....	.....(53,026)	.....	.....25,688	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/04/2025	12/04/2026	1	2,876,287	6857.12	50,910	.....	.....	.....34,833	.....	.....40,354	.....	.....	.....	.....(12,553)	.....	.....11,854	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/28/2025	11/30/2026	1	3,608,000	6949.09	129,166	.....	.....	.....86,467	.....	.....97,027	.....	.....	.....	.....(31,676)	.....	.....14,750	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/14/2025	11/13/2026	1	4,275,000	6734.11	137,655	.....	.....	.....86,417	.....	.....117,486	.....	.....	.....	.....(34,036)	.....	.....16,857	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/28/2025	11/27/2026	1	4,881,000	6949.09	210,859	.....	.....	.....140,573	.....	.....153,828	.....	.....	.....	.....(52,136)	.....	.....19,831	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/07/2025	10/06/2026	1	4,313,779	6740	141,440	.....	.....	.....73,455	.....	.....114,413	.....	.....	.....	.....(34,971)	.....	.....15,521	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/23/2025	12/23/2026	1	4,410,000	6909.79	236,376	.....	.....	.....173,691	.....	.....159,040	.....	.....	.....	.....(58,284)	.....	.....18,859	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/04/2025	12/03/2026	1	2,342,604	6850	91,793	.....	.....	.....62,725	.....	.....68,894	.....	.....	.....	.....(22,686)	.....	.....9,635	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/18/2025	11/18/2026	1	4,141,879	6617.32	88,222	.....	.....	.....56,141	.....	.....83,721	.....	.....	.....	.....(21,753)	.....	.....16,511	.....	0001
Purchased Call/SP 500 INDE/SP8245K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/24/2025	11/24/2026	1	3,227,000	6705.12	79,062			51,619		70,502				(19,495)		13,029		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP021550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/20/2025	11/20/2026	1	4,153,000	6538.76	235,060			151,715		226,514			(57,960)		16,626		0001
Purchased Call / S&P 500 INDEX/SP021550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/04/2025	12/04/2026	1	4,241,000	6857.12	179,818			123,034		132,365			(44,339)		17,479		0001
Purchased Call / S&P 500 INDEX/SP021757	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/12/2025	12/11/2026	1	11,684,000	6827.41	530,454			374,264		402,577			(131,156)		48,630		0001
Purchased Call / S&P 500 INDEX/SP021782	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/14/2025	11/13/2026	1	4,122,573	6734.11	85,750			53,832		74,800			(21,202)		16,256		0001
Purchased Call / S&P 500 INDEX/SP021556	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/21/2025	11/20/2026	1	147,970	6602.99	13,835			8,954		10,362			(3,421)				0001
Purchased Call / S&P 500 INDEX/SP021653	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/26/2025	12/24/2026	1	3,328,000	6829.94	78,541			58,413		57,838			(19,473)			14,259	0001
Purchased Call / S&P 500 INDEX/SP013964	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/26/2025	12/24/2026	1	6,010,000	6829.94	168,881			125,602		123,195			(41,871)		25,749		0001
Purchased Call / S&P 500 INDEX/SP013966	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/26/2025	12/24/2026	1	2,770,000	6932.05	82,823			61,427		59,246			(20,422)		11,666		0001
Purchased Call / S&P 500 INDEX/SP013967	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2025	10/12/2026	1	2,156,000	6552.51	74,166			39,747		69,088			(18,188)		7,879		0001
Purchased Call / S&P 500 INDEX/SP013438	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/13/2025	10/13/2026	1	2,248,825	6654.72	21,814			11,718		19,500			(5,379)		8,240		0001
Purchased Call / S&P 500 INDEX/SP013968	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2025	10/09/2026	1	4,229,000	6552.51	63,888			33,975		60,109			(15,789)		15,336		0001
Purchased Call / S&P 500 INDEX/SP013969	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/12/2025	12/11/2026	1	6,025,000	6827.41	77,120			94,412		62,307			(19,068)		25,180		0001
Purchased Call / S&P 500 INDEX/SP013850	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/07/2025	10/07/2026	1	4,196,246	6714.59	41,123			21,411		34,815			(10,140)		15,138		0001
Purchased Call / S&P 500 INDEX/SP013960	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/29/2025	12/24/2026	1	1,890,810	6826	61,376			45,775		44,773			(15,344)		8,101		0001
Purchased Call / S&P 500 INDEX/SP013968	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2025	10/09/2026	1	3,593,000	6552.51	95,574			50,848		89,735			(23,631)		13,030		0001
Purchased Call / S&P 500 INDEX/SP013969	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/23/2025	12/23/2026	1	2,171,677	6909.79	43,434			31,915		32,357			(10,710)		9,287		0001
Purchased Call / S&P 500 INDEX/SP013960	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/29/2025	12/29/2026	1	3,207,000	6905.74	92,362			69,208		69,304			(22,774)		13,668		0001
Purchased Call / S&P 500 INDEX/SP013967	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2025	10/09/2026	1	13,420,000	6552.51	481,778			256,322		449,043			(119,121)		48,666		0001
Purchased Call / S&P 500 INDEX/SP013437	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/18/2025	12/17/2026	1	6,198,448	6721	60,671			43,818		51,220			(15,001)		26,208		0001
Purchased Call / S&P 500 INDEX/SP013962	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2025	10/12/2026	1	5,164,000	6552.51	224,634			120,384		212,802			(55,067)		18,672		0001
Purchased Call / S&P 500 INDEX/SP013961	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	2,167,201	6506.48		107,483		105,124		107,296			(3,222)		10,702		0001
Purchased Call / S&P 500 INDEX/SP013968	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	4,724,328	6892.3		172,910		149,094		130,434			(24,971)		21,909		0001
Purchased Call / S&P 500 INDEX/SP013960	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	2,498,190	6506.48		108,465		106,074		108,122			(3,251)		12,341		0001
Purchased Call / S&P 500 INDEX/SP091558	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/18/2026	03/18/2027	1	8,590,000	6624.7		468,846		453,347		433,766			(16,699)		41,780		0001
Purchased Call / S&P 500 INDEX/SP091960	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/26/2026	02/25/2027	1	2,600,880	6946		126,162		115,649		92,243			(11,438)		12,384		0001
Purchased Call / S&P 500 INDEX/SP091551	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/18/2026	03/18/2027	1	2,833,000	6624.7		159,498		154,225		147,231			(5,681)		13,910		0001
Purchased Call / S&P 500 INDEX/SP091961	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/27/2026	03/01/2027	1	2,622,000	6678.88		145,521		133,895		103,792			(12,668)		12,560		0001
Purchased Call / S&P 500 INDEX/SP091556	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/18/2026	03/18/2027	1	7,504,000	6624.7		317,419		306,926		293,180			(11,305)		36,946		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&P1559	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/17/2026	03/17/2027	1	7,611,000	6716.09		419,366		404,347		384,165			(16,085)		37,318		0001
Purchased Call/S&P 500 INDEX/S&P1762	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	4,544,972	6913.35		193,616		158,754		143,671			(36,071)		20,489		0001
Purchased Call/S&P 500 INDEX/S&P1797	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	32,519	6506.48		2,263		2,213		2,271			(68)		161		0001
Purchased Call/S&P 500 INDEX/S&P00590	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/12/2026	01/12/2027	1	2,793,000	6977.27		160,877		126,751		102,728			(34,379)		12,383		0001
Purchased Call/S&P 500 INDEX/S&P0059E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/12/2026	01/12/2027	1	3,825,000	6977.27		48,960		38,575		36,663			(10,463)		16,959		0001
Purchased Call/S&P 500 INDEX/S&P021950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/13/2026	01/13/2027	1	3,097,000	6963.74		148,037		117,043		99,183			(31,230)		13,755		0001
Purchased Call/S&P 500 INDEX/S&P02199P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/13/2026	01/13/2027	1	3,169,000	6963.74		132,147		104,480		90,756			(27,878)		14,075		0001
Purchased Call/S&P 500 INDEX/S&P021990	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/13/2026	01/13/2027	1	3,076,000	6963.74		120,887		95,577		83,767			(25,502)		13,662		0001
Purchased Call/S&P 500 INDEX/S&P1553	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/04/2026	03/04/2027	1	3,344,000	6869.5		187,933		174,472		142,601			(13,902)		16,090		0001
Purchased Call/S&P 500 INDEX/S&P159M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/26/2026	02/26/2027	1	1,922,000	6908.86		117,434		107,675		85,039			(10,617)		9,165		0001
Purchased Call/S&P 500 INDEX/S&P1736	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/04/2026	03/04/2027	1	11,961,000	6869.5		550,206		510,797		433,132			(40,700)		57,551		0001
Purchased Call/S&P 500 INDEX/S&P199T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/27/2026	02/26/2027	1	4,189,000	6878.88		247,151		227,242		184,591			(21,728)		19,976		0001
Purchased Call/S&P 500 INDEX/S&P199C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/25/2026	02/25/2027	1	3,979,000	6946.13		209,854		190,776		148,028			(19,548)		18,470		0001
Purchased Call/S&P 500 INDEX/S&P199B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/24/2026	02/24/2027	1	2,869,000	6890.07		159,516		144,575		118,496			(15,296)		13,640		0001
Purchased Call/S&P 500 INDEX/S&P199R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/13/2026	02/12/2027	1	2,326,000	6936.17		143,638		126,833		110,416			(18,152)		10,865		0001
Purchased Call/S&P 500 INDEX/S&P1749F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/10/2026	03/05/2027	1	1,680,641	6831		85,017		78,379		67,805			(4,843)		8,098		0001
Purchased Call/S&P 500 INDEX/S&P1559F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/18/2026	03/18/2027	1	9,550,000	6624.7		439,300		424,778		403,852			(15,646)		46,882		0001
Purchased Call/S&P 500 INDEX/S&P199S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/18/2026	02/18/2027	1	5,570,000	6881.31		233,940		208,161		179,304			(26,278)		26,239		0001
Purchased Call/S&P 500 INDEX/S&P199I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/10/2026	02/10/2027	1	3,015,000	6941.81		165,524		143,636		115,702			(22,221)		14,027		0001
Purchased Call/S&P1749I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/10/2026	03/09/2027	1	3,941,674	6796		159,723		149,954		132,729			(9,157)		19,105		0001
Purchased Call/S&P 500 INDEX/S&P1749K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/10/2026	03/09/2027	1	4,023,226	6796		205,082		193,761		168,955			(11,832)		19,500		0001
Purchased Call/S&P 500 INDEX/S&P1749L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/11/2026	03/11/2027	1	5,225,000	6775.8		193,325		183,206		166,772			(10,593)		25,399		0001
Purchased Call/S&P 500 INDEX/S&P1749S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/12/2026	03/12/2027	1	5,666,000	6672.62		238,539		227,966		218,855			(12,417)		27,583		0001
Purchased Call/S&P 500 INDEX/S&P1749T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/12/2027	1	6,503,000	6632.19		81,938		78,524		76,911			(4,032)		31,657		0001
Purchased Call/S&P 500 INDEX/S&P1749D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/09/2026	03/09/2027	1	2,772,000	6795.99		141,926		133,716		117,890			(8,554)		13,436		0001
Purchased Call/S&P 500 INDEX/S&P19LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/16/2026	01/15/2027	1	2,089,601	6942		82,209		66,179		57,430			(16,713)		9,313		0001
Purchased Call/S&P19N62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/19/2026	02/19/2027	1	2,552,000	6861.89		153,375		137,655		115,622			(16,808)		12,041		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&P1788P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/04/2026	02/04/2027	1	5,995,000	6882.72		325,146		276,777		243,877			(48,985)		27,643		0001
Purchased Call/S&P 500 INDEX/S&P1788Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/05/2026	02/05/2027	1	4,098,000	6798.4		175,804		150,968		147,618			(26,009)		18,914		0001
Purchased Call/S&P 500 INDEX/S&P00532	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBB1B/P40TD8PU41	02/17/2026	08/21/2026	1	3,405,000	7000		136,570		105,972		64,955			(31,005)		10,656		0001
Purchased Call/S&P 500 INDEX/S&P1776S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/24/2026	03/24/2027	1	8,186,341	6556.37		199,747		196,445		194,115			(3,831)		40,337		0001
Purchased Call/S&P1776L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/25/2026	03/25/2027	1	4,399,000	6591.9		174,640		172,235		166,836			(2,871)		21,813		0001
Purchased Call/S&P 500 INDEX/S&P1768G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/19/2027	1	7,778,000	6506.48		317,342		310,290		316,425			(9,530)		38,245		0001
Purchased Call/S&P1773D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/19/2027	1	11,113,000	6506.48		615,660		601,979		615,760			(18,605)		54,644		0001
Purchased Call/S&P17681	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	03/25/2027	1	2,172,000	6477.16		75,803		75,382		76,474			(1,041)		10,770		0001
Purchased Call/S&P1761	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/30/2026	01/29/2027	1	12,327,000	6938.03		560,879		472,073		404,289			(82,463)		56,249		0001
Purchased Call/S&P1781P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/05/2026	02/05/2027	1	6,999,000	6798.4		256,496		220,260		217,176			(37,947)		32,257		0001
Purchased Call/S&P00534	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBB1B/P40TD8PU41	02/17/2026	02/17/2027	1	3,525,000	6843.22		195,638		173,541		154,487			(22,512)		16,580		0001
Purchased Call/S&P1768V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/29/2027	1	4,215,000	6368.85		118,863		118,536		126,939			(1,236)		21,017		0001
Purchased Call/S&P1762	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/05/2026	02/03/2027	1	2,732,535	6918		119,148		102,222		94,386			(17,724)		12,571		0001
Purchased Call/S&P176V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2026	02/12/2027	1	6,317,000	6632.76		233,097		205,255		192,043			(30,015)		29,481		0001
Purchased Call/S&P1768D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/31/2027	1	2,337,000	6528.52		60,996		60,996		61,285			(8,989)		11,685		0001
Purchased Call/S&P1763C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ROYAL BANK OF CANADA	01/16/2026	01/15/2027	1	6,095,000	6940.01		376,671		303,225		246,623			(76,576)		27,164		0001
Purchased Call/S&P1762C3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ROYAL BANK OF CANADA	03/16/2026	03/16/2027	1	1,821,000	6698.38		61,550		59,176		56,021			(2,529)		8,916		0001
Purchased Call/S&P1762C33	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ROYAL BANK OF CANADA	03/06/2026	03/08/2027	1	2,390,627	6740.02		131,963		123,965		113,351			(8,989)		11,570		0001
Purchased Call/S&P17687	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/30/2026	03/30/2027	1	1,924,000	6343.72		104,858		104,858		115,382			(287)		9,607		0001
Purchased Call/S&P1762N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/16/2027	1	4,099,000	6696.17		237,220		209,773		187,567			(29,653)		19,208		0001
Purchased Call/S&P17652	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/29/2027	1	2,800,000	6368.85		164,360		163,907		178,125			(1,791)		13,962		0001
Purchased Call/S&P1768U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/19/2027	1	1,808,801	6506		91,376		91,376		92,356			(8,884)				0001
Purchased Call/S&P1768H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/19/2027	1	4,722,000	6661.89		175,658		157,655		140,631			(19,250)		22,279		0001
Purchased Call/S&P17681	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/19/2027	1	3,608,000	6661.89		143,238		128,557		114,377			(15,687)		17,023		0001
Purchased Call/S&P1762A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/26/2026	02/26/2027	1	3,132,000	6608.86		90,828		83,280		71,541			(8,212)		14,935		0001
Purchased Call/S&P1762W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	03/01/2027	1	4,494,000	6678.88		166,278		152,994		132,613			(14,498)		21,527		0001
Purchased Call/S&P17634	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/03/2026	03/03/2027	1	10,473,000	6916.63		444,055		411,026		386,585			(34,065)		50,916		0001
Purchased Call/S&P1768P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/30/2027	1	2,042,678	6344		69,777		69,777		70,450					10,189		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&P 175P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2026	02/12/2027	1	4,061,000	6832.76		96,652		85,107		80,802			(12,446)		18,953		0001
Purchased Call/S&P 500 INDEX/S&P 172S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2026	02/12/2027	1	3,444,000	6832.76		187,341		173,770		156,172			(25,411)		16,073		0001
Purchased Call/S&P 500 INDEX/S&P 172M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/16/2027	1	2,508,000	6836.17		141,200		124,863		112,090			(17,650)		11,778		0001
Purchased Call/S&P 500 INDEX/S&P 170BF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/19/2027	1	3,299,000	6861.89		109,527		98,301		86,285			(12,003)		15,565		0001
Purchased Call/S&P 500 INDEX/S&P 15N6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/24/2026	02/19/2027	1	2,451,226	6910		121,169		109,661		90,252			(11,760)		11,565		0001
Purchased Call/S&P 500 INDEX/S&P 15N6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/19/2026	02/19/2027	1	5,065,378	6881		250,186		224,472		192,384			(27,493)		23,566		0001
Purchased Call/S&P 500 INDEX/S&P 005/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/09/2027	1	3,171,000	6964.82		179,479		155,251		123,064			(24,586)		14,729		0001
Purchased Call/S&P 500 INDEX/S&P 005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/03/2027	1	1,743,476	6918		73,879		63,561		55,650			(10,817)		8,021		0001
Purchased Call/S&P 500 INDEX/S&P 176N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/18/2027	1	1,472,600	6881		48,092		43,149		38,799			(5,285)		6,397		0001
Purchased Call/S&P 500 INDEX/S&P 15N64	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/19/2026	02/18/2027	1	3,605,545	6871		150,883		135,375		117,429			(16,581)		16,985		0001
Purchased Call/S&P 500 INDEX/S&P 005/S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/05/2027	1	2,134,761	6798		113,436		97,681		87,787			(16,517)		9,853		0001
Purchased Call/S&P 500 INDEX/S&P 005/SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/03/2026	02/03/2027	1	3,481,807	6917.81		51,879		44,018		41,257			(7,960)		16,018		0001
Purchased Call/S&P 500 INDEX/S&P 021BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/04/2026	03/04/2027	1	1,996,633	6869.5		32,944		30,585		27,092			(2,437)		9,607		0001
Purchased Call/S&P 176S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/19/2026	03/19/2027	1	3,124,000	6906.49		102,780		100,217		97,750			(3,379)		15,361		0001
Purchased Call/S&P 176B8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/19/2027	1	3,153,000	6506.48		93,014		90,947		92,345			(2,811)		15,504		0001
Purchased Call/S&P 175K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/30/2026	02/01/2027	1	9,325,000	6939.03		433,388		365,335		312,887			(70,854)		43,677		0001
Purchased Call/S&P 005Z36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/12/2027	1	1,989,325	6836		92,000		81,463		73,814			(10,733)		9,284		0001
Purchased Call/S&P 005Z39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/12/2027	1	1,659,112	6833		84,180		74,539		66,983			(9,821)		7,743		0001
Purchased Call/S&P 173SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/19/2027	1	6,906,000	6506.48		390,302		381,629		390,599			(11,795)		33,967		0001
Purchased Call/S&P 17581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/29/2027	1	2,391,000	6569.85		160,912		160,469		173,937			(1,754)		14,615		0001
Purchased Call/S&P 17236	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/12/2027	1	4,786,000	6836.17		72,747		64,236		61,141			(9,193)		22,336		0001
Purchased Call/S&P 005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/05/2027	1	3,241,000	6932.3		198,673		171,080		138,036			(28,928)		14,586		0001
Purchased Call/S&P 005/SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/03/2026	02/03/2027	1	3,239,000	6917.81		119,519		101,410		91,023			(18,337)		14,901		0001
Purchased Call/S&P 15N6D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/25/2026	02/25/2027	1	3,710,000	6946.13		211,841		192,583		148,518			(19,733)		17,865		0001
Purchased Call/S&P 15N6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/03/2026	02/03/2027	1	6,689,000	6917.81		361,875		307,045		256,268			(55,521)		30,773		0001
Purchased Call/S&P 15L6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/30/2026	01/29/2027	1	16,184,000	6939.03		775,595		651,109		541,577			(127,516)		73,949		0001
Purchased Call/S&P 15L5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/26/2026	01/26/2027	1	3,114,000	6950.23		175,941		145,406		118,438			(30,850)		14,139		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP153R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/26/2026	01/26/2027	1	9,252,000	6950.23	439,470			363,198		304,283				(77,058)		42,009	0001	
Purchased Call/SP 500 INDEX/SP0210D0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/20/2026	03/16/2027	1	1,802,133	6699	69,660			68,099		68,524				(2,123)		8,824	0001	
Purchased Call/SP 500 INDEX/SP0009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/05/2027	1	5,451,000	6932.3	324,880			279,757		227,329				(47,304)		25,158	0001	
Purchased Call/SP 500 INDEX/SP005194	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/02/2026	03/02/2027	1	4,985,000	6881.62	120,637			111,332		97,693				(9,585)		23,914	0001	
Purchased Call/SP 500 INDEX/SP00509N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/24/2026	02/19/2027	1	1,686,268	6910	70,670			63,958		54,719				(6,871)		7,956	0001	
Purchased Call/SP 500 INDEX/SP005490	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/24/2026	03/23/2027	1	5,221,996	6681	221,250			217,983		212,054				(4,255)		25,822	0001	
Purchased Call/SP 500 INDEX/SP005396	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/13/2026	03/15/2027	1	3,751,000	6632.19	202,179			193,824		189,365				(9,916)		18,339	0001	
Purchased Call/SP 500 INDEX/SP005393	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/13/2026	03/12/2027	1	6,016,000	6632.19	337,498			323,435		315,764				(16,689)		29,287	0001	
Purchased Call/SP 500 INDEX/SP005090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/02/2026	01/29/2027	1	2,254,199	6974	111,893			94,439		75,976				(17,667)		10,286	0001	
Purchased Call/SP 500 INDEX/SP0210L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/12/2026	03/12/2027	1	2,913,524	6672.62	36,710			35,083		34,321				(1,911)		14,183	0001	
Purchased Call/SP 500 INDEX/SP005499	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/24/2026	03/19/2027	1	1,315,440	6506	57,998			57,026		55,732				(1,128)		6,468	0001	
Purchased Call/SP 500 INDEX/SP005351	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/13/2026	03/12/2027	1	5,327,000	6632.19	281,266			269,546		263,512				(13,909)		25,932	0001	
Purchased Call/SP 500 INDEX/SP01739H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/04/2026	03/04/2027	1	5,960,000	6869.5	322,436			299,341		250,058				(23,851)		28,677	0001	
Purchased Call/SP 500 INDEX/SP01749P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/12/2026	03/12/2027	1	3,434,000	6672.62	126,715			121,098		116,595				(6,596)		16,717	0001	
Purchased Call/SP 500 INDEX/SP00549L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/30/2026	03/25/2027	1	3,522,903	6369	177,610			177,610		197,096				(483)		17,469	0001	
Purchased Call/SP 500 INDEX/SP005497	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/24/2026	03/18/2027	1	1,682,210	6622	53,307			52,411		51,004				(1,039)		8,162	0001	
Purchased Call/SP 500 INDEX/SP005196	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/02/2026	02/26/2027	1	3,262,274	6879	161,680			149,069		125,762				(12,968)		15,557	0001	
Purchased Call/SP 500 INDEX/SP01759C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/15/2027	1	3,450,722	6632.19	72,120			69,140		68,055				(3,537)		16,871	0001	
Purchased Call/SP 500 INDEX/SP017691	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/19/2027	1	4,447,000	6506.48	195,223			190,885		194,703				(5,900)		21,866	0001	
Purchased Call/SP 500 INDEX/SP017699	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/19/2027	1	4,054,000	6506.48	96,918			96,719		97,993				(2,989)		19,934	0001	
Purchased Call/SP 500 INDEX/SP017592	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/12/2027	1	4,434,000	6632.19	108,190			103,882		102,013				(5,350)		21,585	0001	
Purchased Call/SP 500 INDEX/SP01759J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/15/2027	1	3,229,000	6632.19	147,565			141,468		138,715				(7,238)		15,787	0001	
Purchased Call/SP 500 INDEX/SP017693	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/16/2026	04/15/2026	1	600,000	27	11,250			5,625		13,781				(5,625)		608	0001	
Purchased Call/SP 500 INDEX/SP01769H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/19/2027	1	10,719,000	6506.48	451,270			441,242		450,016				(13,637)		52,707	0001	
Purchased Call/SP 500 INDEX/SP01909P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/13/2026	02/12/2027	1	8,447,000	6636.17	491,615			434,101		380,193				(62,127)		39,422	0001	
Purchased Call/SP 500 INDEX/SP00535J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/18/2026	03/18/2027	1	2,828,000	6624.7	93,324			90,239		87,599				(3,324)		13,886	0001	
Purchased Call/SP 500 INDEX/SP01915N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/22/2026	01/22/2027	1	124,055	6913.35	10,594			8,687		6,410				(1,974)		560	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Spread 500 INDE/SP/605351	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/18/2026	03/18/2027	1	5,394,000	6624.7		133,771		129,349		125,748			(4,764)		26,485		0001
Purchased Call/Spread 500 INDE/SP/17486	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/10/2026	03/05/2027	1	2,981,031	6740		129,427		122,196		109,073			(7,550)		14,364		0001
Purchased Call/Spread 500 INDE/SP/17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/10/2026	03/05/2027	1	2,911,689	6740		153,066		144,515		127,522			(8,929)		14,030		0001
Purchased Call/Spread 500 INDE/SP/605185	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/02/2026	03/02/2027	1	2,851,000	6881.62		69,456		64,089		56,132			(5,518)		12,718		0001
Purchased Call/Spread 500 INDE/SP/605182	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/02/2026	03/02/2027	1	3,168,075	6881.62		54,174		49,995		44,189			(4,304)		15,198		0001
Purchased Call/Spread 500 INDE/SP/1768E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/19/2027	1	6,464,000	6906.48		238,522		233,221		237,268			(7,208)		31,784		0001
Purchased Call/Spread 500 INDE/SP/17785	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	274,934	6506.48		17,431		17,047		17,495			(522)		1,398		0001
Purchased Call/Spread 500 INDE/SP/1780	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/29/2026	01/29/2027	1	6,809,000	6969.01		392,198		329,186		259,593			(65,545)		31,070		0001
Purchased Call/Spread 500 INDE/SP/1781	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/04/2026	02/03/2027	1	1,879,323	6918		92,849		78,999		66,726			(14,029)		8,646		0001
Purchased Call/Spread 500 INDE/SP/1782	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/05/2026	02/05/2027	1	4,754,000	6798.4		256,716		220,449		211,225			(37,960)		21,941		0001
Purchased Call/Spread 500 INDE/SP/1788A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	03/25/2027	1	2,926,000	6477.16		162,686		161,782		164,643			(2,235)		14,509		0001
Purchased Call/Spread 500 INDE/SP/1789U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/25/2027	1	7,918,000	6969.85		409,076		407,937		443,456			(4,508)		36,288		0001
Purchased Call/Spread 500 INDE/SP/17980	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/29/2027	1	3,103,000	6986.85		153,599		153,175		165,502			(1,674)		15,472		0001
Purchased Call/Spread 500 INDE/SP/1918NT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTTRUST BANKS INC	02/18/2026	02/18/2027	1	6,402,000	6881.31		347,629		309,322		260,632			(39,049)		30,159		0001
Purchased Call/Spread 500 INDE/SP/1918NK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTTRUST BANKS INC	02/10/2026	02/09/2027	1	5,917,608	6965		288,805		251,377		201,387			(39,012)		27,487		0001
Purchased Call/Spread 500 INDE/SP/1790	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	1,577,015	6932.3		96,252		82,132		66,567			(13,756)		7,313		0001
Purchased Call/Spread 500 INDE/SP/1791	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2026	02/12/2027	1	2,069,000	6832.76		59,794		52,652		49,712			(7,700)		9,656		0001
Purchased Call/Spread 500 INDE/SP/1798	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/12/2027	1	4,983,200	6936.17		96,199		84,945		80,593			(12,157)		22,790		0001
Purchased Call/Spread 500 INDE/SP/1768T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	5,311,000	6906.48		216,689		211,913		216,020			(6,495)		26,226		0001
Purchased Call/Spread 500 INDE/SP/1728T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	03/01/2027	1	3,211,176	6878.88		50,737		46,883		41,665			(4,424)		15,382		0001
Purchased Call/Spread 500 INDE/SP/60529H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2026	03/11/2027	1	5,793,000	6775.8		319,194		302,487		266,687			(17,430)		28,160		0001
Purchased Call/Spread 500 INDE/SP/17290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	02/26/2027	1	2,971,000	6878.88		77,543		71,297		62,899			(6,817)		14,168		0001
Purchased Call/Spread 500 INDE/SP/17294	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2026	02/25/2027	1	2,060,000	6946.13		62,624		56,931		47,635			(5,833)		9,809		0001
Purchased Call/Spread 500 INDE/SP/605290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2026	03/09/2027	1	1,594,531	6796		77,809		73,714		66,459			(4,287)		7,680		0001
Purchased Call/Spread 500 INDE/SP/60529N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2026	03/09/2027	1	1,632,748	6796		68,239		64,647		58,839			(3,760)		7,914		0001
Purchased Call/Spread 500 INDE/SP/60519X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/09/2026	03/09/2027	1	1,998,000	6795.99		40,617		38,267		35,068			(2,448)		9,200		0001
Purchased Call/Spread 500 INDE/SP/92-D85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/16/2026	03/12/2027	1	2,321,428	6632		121,920		117,166		109,588			(5,066)		11,301		0001
INDE/SP/60549E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/24/2026	03/23/2027	1	5,427,380	6581		273,959		269,418		262,214			(5,268)		26,838		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPX60330	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2026	03/10/2027	1	1,982,454	6781	.....	98,765	.....	93,981	.....	84,612	.....	.....	.....	(5,427)	.....	9,823	.....	0001
Purchased Call/SP 500 INDEX/SPX62108F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/20/2026	03/22/2027	1	79,928	6506.48	.....	8,121	.....	7,942	.....	8,055	.....	.....	.....	(243)	.....	395	.....	0001
Purchased Call/SP 500 INDEX/SPX62103T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/16/2026	03/16/2027	1	2,350,000	6699.38	.....	39,010	.....	37,505	.....	35,865	.....	.....	.....	(1,603)	.....	11,506	.....	0001
Purchased Call/SP 500 INDEX/SPX621036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/06/2026	03/08/2027	1	289,101	6740.02	.....	19,312	.....	18,142	.....	16,251	.....	.....	.....	(1,316)	.....	1,399	.....	0001
Purchased Call/SP 500 INDEX/SPX61718Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/24/2026	02/24/2027	1	2,023,000	6890.07	.....	42,888	.....	38,871	.....	34,660	.....	.....	.....	(4,113)	.....	9,618	.....	0001
Purchased Call/SP 500 INDEX/SPX617187	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	2,490,281	6909.51	.....	41,090	.....	37,015	.....	32,790	.....	.....	.....	(4,366)	.....	11,803	.....	0001
Purchased Call/SP 500 INDEX/SPX60329P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2026	03/10/2027	1	3,207,640	6781	.....	133,022	.....	126,040	.....	115,132	.....	.....	.....	(7,309)	.....	15,570	.....	0001
Purchased Call/SP 500 INDEX/SPX60338I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/18/2026	03/18/2027	1	4,247,000	6624.7	.....	184,745	.....	178,637	.....	173,374	.....	.....	.....	(6,580)	.....	20,853	.....	0001
Purchased Call/SP 500 INDEX/SPX60339	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/17/2026	03/17/2027	1	6,387,000	6716.09	.....	210,771	.....	203,223	.....	189,032	.....	.....	.....	(8,084)	.....	31,317	.....	0001
Purchased Call/SP 500 INDEX/SPX621080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/16/2026	03/15/2027	1	2,745,727	6632	.....	114,897	.....	110,454	.....	103,642	.....	.....	.....	(4,735)	.....	13,424	.....	0001
Purchased Call/SP 500 INDEX/SPX60336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/27/2026	03/25/2027	1	4,712,000	6368.85	.....	112,617	.....	112,303	.....	119,965	.....	.....	.....	(1,241)	.....	23,366	.....	0001
Purchased Call/SP 500 INDEX/SPX61936I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/18/2026	03/18/2027	1	2,405,650	6624.7	.....	41,377	.....	40,009	.....	38,766	.....	.....	.....	(1,474)	.....	11,812	.....	0001
Purchased Call/SP 500 INDEX/SPX60339P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/30/2026	01/29/2027	1	3,157,000	6939.03	.....	167,637	.....	141,094	.....	115,517	.....	.....	.....	(27,632)	.....	14,406	.....	0001
Purchased Call/SP 500 INDEX/SPX60338L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB BX/XP-AROTD8PU41	03/18/2026	03/17/2027	1	2,209,594	6716	.....	84,977	.....	82,160	.....	78,250	.....	.....	.....	(3,035)	.....	10,834	.....	0001
Purchased Call/SP 500 INDEX/SPX61768L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/19/2027	1	2,964,000	6506.48	.....	149,089	.....	145,776	.....	148,917	.....	.....	.....	(4,505)	.....	14,574	.....	0001
Purchased Call/SP 500 INDEX/SPX62108E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/27/2026	02/26/2027	1	6,464,000	6878.88	.....	159,661	.....	146,799	.....	129,227	.....	.....	.....	(14,036)	.....	30,824	.....	0001
Purchased Call/SP 500 INDEX/SPX60338	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/18/2026	03/18/2027	1	3,914,000	6624.7	.....	155,386	.....	150,249	.....	145,739	.....	.....	.....	(5,534)	.....	19,218	.....	0001
Purchased Call/SP 500 INDEX/SPX603282	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/09/2026	03/05/2027	1	4,495,593	6740	.....	171,239	.....	161,222	.....	152,093	.....	.....	.....	(10,436)	.....	21,663	.....	0001
Purchased Call/SP 500 INDEX/SPX605189	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB BX/XP-AROTD8PU41	03/02/2026	02/24/2027	1	2,060,131	6890	.....	86,052	.....	79,303	.....	67,683	.....	.....	.....	(6,951)	.....	9,794	.....	0001
Purchased Call/SP 500 INDEX/SPX617187	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/05/2027	1	3,701,000	6832.3	.....	188,121	.....	162,854	.....	136,511	.....	.....	.....	(27,537)	.....	17,081	.....	0001
Purchased Call/SP 500 INDEX/SPX61738R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/04/2026	02/03/2027	1	2,326,533	6918	.....	92,028	.....	78,300	.....	70,018	.....	.....	.....	(13,905)	.....	10,703	.....	0001
Purchased Call/SP 500 INDEX/SPX60328E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2026	03/11/2027	1	3,974,000	6775.8	.....	172,869	.....	163,821	.....	147,845	.....	.....	.....	(9,472)	.....	19,318	.....	0001
Purchased Call/SP 500 INDEX/SPX617680	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	2,825,000	6506.48	.....	77,123	.....	75,423	.....	76,340	.....	.....	.....	(2,312)	.....	13,950	.....	0001
Purchased Call/SP 500 INDEX/SPX617186	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/19/2027	1	4,311,000	6909.51	.....	252,194	.....	226,974	.....	183,511	.....	.....	.....	(27,021)	.....	20,340	.....	0001
Purchased Call/SP 500 INDEX/SPX603485	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB BX/XP-AROTD8PU41	03/24/2026	03/24/2027	1	3,704,000	6556.37	.....	135,937	.....	133,680	.....	131,951	.....	.....	.....	(2,607)	.....	18,342	.....	0001
Purchased Call/SP 500 INDEX/SPX62108X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/30/2026	03/30/2027	1	1,979,059	6343.72	.....	36,642	.....	36,642	.....	39,372	.....	.....	.....	(100)	.....	9,382	.....	0001
Purchased Call/SP 500 INDEX/SPX62108H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/27/2026	03/01/2027	1	10,284,000	6878.88	.....	469,979	.....	432,432	.....	364,981	.....	.....	.....	(40,979)	.....	49,262	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/S&P 500 INDEX/SP/E0529F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/11/2026	03/11/2027	1	7,470,000	 6775.8	 342,873	 292,714	.....	..... 324,926	.....	..... 292,714	.....	.....	..... (18,768)	.....	..... 36,312	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E17AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/22/2026	01/22/2027	1	11,177,198	 6913.35	 507,445	 373,385	.....	..... 416,077	.....	..... 373,385	.....	.....	..... (94,538)	.....	..... 50,412	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E17ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/22/2026	01/22/2027	1	3,574,657	 6913.35	 71,136	 55,279	.....	..... 58,327	.....	..... 55,279	.....	.....	..... (13,253)	.....	..... 16,123	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E0529D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/11/2026	03/11/2027	1	7,388,000	 6775.8	 310,930	 266,611	.....	..... 294,655	.....	..... 266,611	.....	.....	..... (17,037)	.....	..... 35,816	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E05157	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/02/2026	03/02/2027	1	2,603,000	 6881.62	 125,465	 97,523	.....	..... 115,787	.....	..... 97,523	.....	.....	..... (9,968)	.....	..... 12,487	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E17AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/19/2026	02/19/2027	1	2,382,000	 6861.89	 72,717	 56,975	.....	..... 65,264	.....	..... 56,975	.....	.....	..... (7,969)	.....	..... 11,286	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E0539	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/09/2026	02/09/2027	1	2,095,000	 6964.82	 70,736	 52,338	.....	..... 61,188	.....	..... 52,338	.....	.....	..... (9,690)	.....	..... 9,750	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E0515F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/09/2026	03/09/2027	1	4,365,000	 6795.99	 107,379	 92,498	.....	..... 101,167	.....	..... 92,498	.....	.....	..... (6,472)	.....	..... 21,157	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E0515E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/02/2026	02/26/2027	1	2,263,152	 6879	 92,380	 73,201	.....	..... 85,175	.....	..... 73,201	.....	.....	..... (7,421)	.....	..... 10,792	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E0515C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/02/2026	02/26/2027	1	2,104,937	 6879	 68,535	 55,100	.....	..... 63,189	.....	..... 55,100	.....	.....	..... (5,506)	.....	..... 10,038	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E17ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/23/2026	02/19/2027	1	864,334	 6910	 41,287	 32,585	.....	..... 37,262	.....	..... 32,585	.....	.....	..... (4,117)	.....	..... 4,078	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E17AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/14/2026	01/14/2027	1	3,328,860	 6926.6	 44,940	 34,793	.....	..... 35,655	.....	..... 34,793	.....	.....	..... (9,357)	.....	..... 14,910	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E02050	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/27/2026	03/29/2027	1	3,579,111	 6368.85	 72,298	 76,738	.....	..... 72,089	.....	..... 76,738	.....	.....	..... 788	.....	..... 17,946	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E0329B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/11/2026	03/11/2027	1	3,970,000	 6775.8	 136,568	 117,964	.....	..... 129,420	.....	..... 117,964	.....	.....	..... (7,483)	.....	..... 19,298	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E0515H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/02/2026	03/01/2027	1	118,134	 6879	 6,430	 4,944	.....	..... 5,933	.....	..... 4,944	.....	.....	..... (512)	.....	..... 566	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E17AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/23/2026	01/22/2027	1	2,422,000	 6915.61	 40,690	 31,890	.....	..... 33,456	.....	..... 31,890	.....	.....	..... (7,490)	.....	..... 10,324	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E03294	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/09/2026	03/05/2027	1	1,463,939	 6740	 73,199	 64,259	.....	..... 68,917	.....	..... 64,259	.....	.....	..... (4,461)	.....	..... 7,054	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E02050	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/04/2026	03/04/2027	1	8,546,000	 8869.5	 350,468	 277,076	.....	..... 325,366	.....	..... 277,076	.....	.....	..... (25,925)	.....	..... 41,129	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E0329H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/18/2026	03/18/2027	1	3,584,000	 6624.7	 77,414	 72,765	.....	..... 74,855	.....	..... 72,765	.....	.....	..... (2,757)	.....	..... 17,598	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E17S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/05/2026	02/05/2027	1	4,090,000	 6798.4	 224,950	 184,708	.....	..... 193,170	.....	..... 184,708	.....	.....	..... (33,260)	.....	..... 18,877	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E0329C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/11/2026	03/11/2027	1	13,780,000	 6775.8	 563,602	 484,358	.....	..... 534,102	.....	..... 484,358	.....	.....	..... (30,882)	.....	..... 66,986	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E0315D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/02/2026	02/26/2027	1	2,902,887	 6879	 114,881	 91,247	.....	..... 105,921	.....	..... 91,247	.....	.....	..... (9,229)	.....	..... 13,943	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E17AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/22/2026	01/22/2027	1	4,021,000	 6913.35	 220,351	 157,133	.....	..... 190,675	.....	..... 157,133	.....	.....	..... (41,052)	.....	..... 18,136	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E17ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/21/2026	01/21/2027	1	2,577,398	 6875.62	 38,661	 31,168	.....	..... 31,419	.....	..... 31,168	.....	.....	..... (7,309)	.....	..... 11,605	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E0515F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/02/2026	02/26/2027	1	3,574,139	 6879	 150,533	 118,982	.....	..... 138,792	.....	..... 118,982	.....	.....	..... (12,093)	.....	..... 17,044	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E0309M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/24/2026	02/19/2027	1	3,382,569	 6910	 127,989	 99,985	.....	..... 115,834	.....	..... 99,985	.....	.....	..... (12,443)	.....	..... 16,006	.....	0001
Purchased Call1/S&P 500 INDEX/SP/E0214SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/02/2026	02/02/2027	1	3,172,000	 6976.44	 98,015	 70,363	.....	..... 82,894	.....	..... 70,363	.....	.....	..... (15,306)	.....	..... 14,569	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/56	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/20/2026	01/20/2027	1	2,887,000	6796.86		36,954		28,929		31,471			(7,067)		12,977		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/58	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/08/2026	01/07/2027	1	1,348,581	6921		43,832		34,213		32,853			(9,874)		5,381		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/59	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/02/2026	02/02/2027	1	4,994,000	6976.44		183,280		155,005		129,215			(28,622)		22,938		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/60	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/08/2026	01/08/2027	1	5,457,000	6921.46		289,218		221,240		198,820			(63,627)		24,925		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/61	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/06/2026	02/08/2027	1	2,821,000	6932.3		86,476		73,703		65,474			(12,344)		13,083		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/62	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/03/2026	03/02/2027	1	4,514,343	6882		218,054		201,791		174,488			(16,773)		21,656		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/63	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/06/2026	03/02/2027	1	1,734,188	6882		54,074		50,742		46,757			(3,745)		8,319		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/64	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/06/2026	03/05/2027	1	1,483,905	6831		60,590		56,888		51,359			(4,161)		7,150		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/65	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/26/2026	02/25/2027	1	2,232,424	6946		91,940		84,279		68,758			(8,335)		10,630		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/66	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/07/2026	01/06/2027	1	2,434,710	6945		118,748		91,849		81,836			(27,077)		10,881		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/67	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/07/2026	01/07/2027	1	3,088,000	6920.93		160,763		124,448		112,700			(36,557)		13,484		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/68	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/20/2026	01/20/2027	1	2,238,000	6796.86		34,241		27,733		29,036			(6,567)		10,060		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/69	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/14/2026	01/14/2027	1	5,882,000	6926.6		145,874		115,734		110,505			(30,374)		26,170		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/70	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/26/2026	02/25/2027	1	1,674,017	6946		54,319		49,792		41,502			(4,925)		7,971		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/71	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/27/2026	01/27/2027	1	2,602,148	6978.6		49,181		40,781		36,257			(8,489)		11,835		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/72	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/08/2026	01/08/2027	1	3,804,000	6921.46		130,477		101,924		97,375			(29,313)		16,748		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/73	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/09/2026	03/05/2027	1	1,420,209	6740		59,132		55,673		52,382			(3,604)		6,843		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/74	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/13/2026	03/12/2027	1	4,324,000	6632.19		247,677		237,357		222,147			(12,248)		23,971		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/75	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/09/2026	01/11/2027	1	2,333,000	6966.28		136,247		106,971		87,849			(30,071)		10,326		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/76	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/27/2026	02/26/2027	1	3,927,978	6909		162,000		148,950		128,245			(14,242)		18,731		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/77	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/27/2026	03/01/2027	1	3,228,000	6978.88		84,251		77,920		66,343			(7,346)		15,462		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/78	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/03/2026	03/02/2027	1	3,241,243	6882		124,693		115,382		101,537			(9,592)		15,549		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/79	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/03/2026	03/02/2027	1	4,367,115	6882		203,192		188,037		164,797			(15,630)		23,829		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/80	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/20/2026	02/19/2027	1	2,686,000	6909.51		70,373		63,336		55,415			(7,540)		12,673		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/81	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/13/2026	02/12/2027	1	5,321,000	6636.17		294,274		259,846		238,923			(37,188)		27,633		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/82	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/02/2026	02/26/2027	1	683,140	6909		32,403		29,875		25,035			(2,603)		3,258		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/83	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/02/2026	03/02/2027	1	2,112,956	6881.62		27,046		24,960		22,161			(2,149)		10,136		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP/IE17/84	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/04/2026	03/04/2027	1	2,612,000	6869.5		92,726		86,084		74,366			(6,859)		12,568		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP/F1758M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/11/2027	1	2,655,782	6776	.....	103,459	.....	99,136	.....	95,636	.....	.....	.....	(5,130)	.....	12,910	.....	0001
Purchased Call/SP 500 INDEX/SP/F17151	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/19/2027	1	5,776,000	6909.51	.....	251,256	.....	226,130	.....	190,498	.....	.....	.....	(26,920)	.....	27,252	.....	0001
Purchased Call/SP 500 INDEX/SP/F17065	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/17/2026	02/17/2027	1	2,196,000	6943.22	.....	104,969	.....	93,113	.....	84,210	.....	.....	.....	(12,079)	.....	10,329	.....	0001
Purchased Call/SP 500 INDEX/SP/F1703E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/09/2026	01/08/2027	1	2,338,597	6921.46	.....	41,861	.....	32,700	.....	32,429	.....	.....	.....	(9,404)	.....	10,296	.....	0001
Purchased Call/SP 500 INDEX/SP/F17553	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/12/2027	1	4,717,000	6632.19	.....	125,944	.....	120,696	.....	118,661	.....	.....	.....	(6,228)	.....	22,963	.....	0001
Purchased Call/SP 500 INDEX/SP/F17588	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/15/2027	1	2,307,416	6632.19	.....	45,356	.....	43,481	.....	42,687	.....	.....	.....	(2,225)	.....	14,215	.....	0001
Purchased Call/SP 500 INDEX/SP/F1709K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/19/2027	1	4,929,000	6961.89	.....	208,004	.....	186,685	.....	165,333	.....	.....	.....	(22,795)	.....	23,255	.....	0001
Purchased Call/SP 500 INDEX/SP/F17060	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/19/2027	1	2,450,000	6961.89	.....	71,050	.....	63,768	.....	57,756	.....	.....	.....	(7,786)	.....	11,559	.....	0001
Purchased Call/SP 500 INDEX/SP/F17231	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/16/2027	1	3,526,000	6936.17	.....	168,190	.....	148,730	.....	136,008	.....	.....	.....	(21,024)	.....	16,559	.....	0001
Purchased Call/SP 500 INDEX/SP/F1729H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/12/2027	1	11,240,000	6936.17	.....	536,148	.....	473,423	.....	433,403	.....	.....	.....	(67,755)	.....	52,457	.....	0001
Purchased Call/SP 500 INDEX/SP/F17190	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2026	02/12/2027	1	1,844,315	6932.76	.....	31,907	.....	28,096	.....	26,855	.....	.....	.....	(4,109)	.....	8,607	.....	0001
Purchased Call/SP 500 INDEX/SP/F17194	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/05/2026	02/04/2027	1	2,134,895	6983	.....	80,343	.....	68,961	.....	65,321	.....	.....	.....	(11,919)	.....	9,837	.....	0001
Purchased Call/SP 500 INDEX/SP/F17230	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2026	02/12/2027	1	2,044,000	6932.76	.....	105,879	.....	93,233	.....	84,902	.....	.....	.....	(13,634)	.....	9,539	.....	0001
Purchased Call/SP 500 INDEX/SP/F1719S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2026	02/12/2027	1	2,485,000	6932.76	.....	75,296	.....	66,302	.....	62,460	.....	.....	.....	(9,696)	.....	11,597	.....	0001
Purchased Call/SP 500 INDEX/SP/F1719X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	4,062,000	6913.35	.....	149,888	.....	122,900	.....	113,054	.....	.....	.....	(27,924)	.....	18,321	.....	0001
Purchased Call/SP 500 INDEX/SP/F17430	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/22/2026	01/22/2027	1	2,817,000	6913.35	.....	82,538	.....	67,677	.....	62,719	.....	.....	.....	(15,377)	.....	12,705	.....	0001
Purchased Call/SP 500 INDEX/SP/F17438	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/29/2026	01/29/2027	1	5,617,000	6969.01	.....	336,458	.....	282,401	.....	217,024	.....	.....	.....	(56,230)	.....	25,631	.....	0001
Purchased Call/SP 500 INDEX/SP/F17694	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/25/2026	02/25/2027	1	5,147,000	6946.13	.....	189,410	.....	172,191	.....	140,515	.....	.....	.....	(17,644)	.....	24,507	.....	0001
Purchased Call/SP 500 INDEX/SP/F17696	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/25/2026	02/25/2027	1	5,115,000	6946.13	.....	215,342	.....	195,765	.....	157,425	.....	.....	.....	(20,059)	.....	24,355	.....	0001
Purchased Call/SP 500 INDEX/SP/F1716R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/23/2026	02/23/2027	1	1,989,000	6937.75	.....	72,002	.....	65,059	.....	59,220	.....	.....	.....	(7,102)	.....	9,442	.....	0001
Purchased Call/SP 500 INDEX/SP/F1719K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/10/2026	02/10/2027	1	8,426,000	6941.81	.....	310,919	.....	269,806	.....	232,423	.....	.....	.....	(41,740)	.....	39,200	.....	0001
Purchased Call/SP 500 INDEX/SP/F17161	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/23/2026	02/23/2027	1	2,113,000	6937.75	.....	121,709	.....	109,974	.....	96,006	.....	.....	.....	(12,004)	.....	10,030	.....	0001
Purchased Call/SP 500 INDEX/SP/F17692	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/25/2026	02/25/2027	1	2,974,283	6946.13	.....	63,352	.....	57,593	.....	48,638	.....	.....	.....	(5,901)	.....	14,162	.....	0001
Purchased Call/SP 500 INDEX/SP/F1719P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/14/2026	01/14/2027	1	3,382,000	6926.6	.....	116,341	.....	92,303	.....	86,079	.....	.....	.....	(24,224)	.....	15,047	.....	0001
Purchased Call/SP 500 INDEX/SP/F1719K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	545,011	6909.51	.....	33,355	.....	30,047	.....	24,091	.....	.....	.....	(3,545)	.....	2,583	.....	0001
Purchased Call/SP 500 INDEX/SP/F1719A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	3,872,000	6909.51	.....	163,011	.....	146,845	.....	124,562	.....	.....	.....	(17,323)	.....	18,353	.....	0001
Purchased Call/SP 500 INDEX/SP/F17694	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/26/2026	02/24/2027	1	2,556,005	6990	.....	109,974	.....	100,784	.....	83,872	.....	.....	.....	(9,998)	.....	12,152	.....	0001
Purchased Call/SP 500 INDEX/SP/F19KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/05/2026	01/04/2027	1	83,395	6958		4,721		3,625		3,323				(1,102)		365		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/12/2026	01/08/2027	1	715,451	6921	.....	38,868	.....	30,531	.....	26,150	.....	.....	.....	(8,398)	.....	3,150	.....	0001
INDEX/Spread/TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/09/2026	01/11/2027	1	3,116,000	6966.28	.....	174,808	.....	137,246	.....	113,986	.....	.....	.....	(38,582)	.....	13,791	.....	0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/30/2026	01/29/2027	1	3,049,000	6939.03	.....	188,733	.....	158,850	.....	126,526	.....	.....	.....	(31,110)	.....	13,913	.....	0001
INDEX/Spread/TS67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/12/2026	01/08/2027	1	2,278,020	6966	.....	112,206	.....	88,139	.....	74,629	.....	.....	.....	(24,244)	.....	10,029	.....	0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/12/2026	01/08/2027	1	1,762,374	6966	.....	74,386	.....	58,431	.....	50,915	.....	.....	.....	(16,072)	.....	7,759	.....	0001
INDEX/Spread/TS9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/07/2026	01/06/2027	1	4,041,885	6945	.....	131,439	.....	101,665	.....	96,408	.....	.....	.....	(29,971)	.....	17,732	.....	0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/05/2026	01/05/2027	1	2,339,000	6902.05	.....	81,631	.....	62,741	.....	61,534	.....	.....	.....	(19,010)	.....	10,243	.....	0001
INDEX/Spread/TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/16/2026	01/19/2027	1	2,777,000	6940.01	.....	121,910	.....	98,401	.....	85,082	.....	.....	.....	(24,515)	.....	12,462	.....	0001
INDEX/Spread/TS.E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/27/2026	01/27/2027	1	5,752,000	6978.6	.....	303,130	.....	251,356	.....	200,074	.....	.....	.....	(52,321)	.....	26,160	.....	0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2026	01/25/2027	1	2,641,966	6915.61	.....	51,518	.....	42,435	.....	40,227	.....	.....	.....	(9,405)	.....	11,976	.....	0001
INDEX/Spread/TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	2,211,171	6913.35	.....	124,931	.....	102,437	.....	88,493	.....	.....	.....	(23,275)	.....	9,973	.....	0001
INDEX/Spread/TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/09/2026	01/08/2027	1	14,391,000	6966.28	.....	703,078	.....	550,744	.....	477,913	.....	.....	.....	(156,454)	.....	66,001	.....	0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/14/2026	01/14/2027	1	3,307,888	6926.6	.....	56,063	.....	46,066	.....	44,471	.....	.....	.....	(12,090)	.....	14,272	.....	0001
INDEX/Spread/TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/07/2027	1	1,910,177	6921	.....	77,890	.....	60,797	.....	57,024	.....	.....	.....	(17,547)	.....	8,395	.....	0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2026	12/31/2026	1	472,190	6958	.....	21,990	.....	16,877	.....	15,983	.....	.....	.....	(5,145)	.....	2,049	.....	0001
INDEX/Spread/TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/02/2026	12/31/2026	1	3,342,000	6956.47	.....	204,865	.....	156,359	.....	147,536	.....	.....	.....	(49,664)	.....	14,504	.....	0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/18/2026	03/16/2027	1	2,029,912	6699	.....	65,403	.....	63,229	.....	60,409	.....	.....	.....	(2,342)	.....	9,939	.....	0001
INDEX/Spread/TS3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/18/2026	03/18/2027	1	3,817,000	6924.7	.....	141,229	.....	136,560	.....	132,723	.....	.....	.....	(5,000)	.....	18,742	.....	0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/30/2026	01/29/2027	1	3,321,000	6939.03	.....	168,043	.....	141,436	.....	116,700	.....	.....	.....	(27,689)	.....	15,154	.....	0001
INDEX/Spread/TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/19/2027	1	4,350,000	6909.51	.....	160,650	.....	144,585	.....	124,476	.....	.....	.....	(17,213)	.....	21,656	.....	0001
INDEX/Spread/TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/19/2027	1	5,286,000	6961.89	.....	131,341	.....	117,879	.....	107,122	.....	.....	.....	(14,384)	.....	24,987	.....	0001
INDEX/Spread/TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/17/2026	02/17/2027	1	6,118,000	6943.22	.....	150,503	.....	133,504	.....	125,156	.....	.....	.....	(17,318)	.....	28,776	.....	0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/17/2026	02/17/2027	1	2,913,651	6943.22	.....	61,478	.....	54,534	.....	51,371	.....	.....	.....	(7,074)	.....	13,704	.....	0001
INDEX/Spread/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/16/2026	01/15/2027	1	2,956,000	6940.01	.....	147,800	.....	118,981	.....	100,595	.....	.....	.....	(30,047)	.....	13,174	.....	0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/16/2026	01/19/2027	1	2,302,000	6940.01	.....	126,610	.....	102,195	.....	85,287	.....	.....	.....	(25,460)	.....	10,330	.....	0001
INDEX/Spread/TS.86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/26/2026	01/26/2027	1	3,636,000	6950.23	.....	208,706	.....	172,485	.....	140,050	.....	.....	.....	(36,595)	.....	16,599	.....	0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/19/2027	1	10,725,000	6909.51	.....	584,513	.....	526,061	.....	431,306	.....	.....	.....	(62,626)	.....	50,601	.....	0001
INDEX/Spread/TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/16/2027	1	5,058,000	6936.17		203,355		181,595		166,179				(25,669)		23,754		0001

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Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/07/2027	1	2,126,060	6921		103,908		81,106		73,855				(23,408)		9,344		0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/16/2026	01/15/2027	1	4,606,000	6940.01	.....	261,621	.....	210,608	.....	174,320	.....	.....	.....	(53,187)	.....	20,528	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/17/2026	07/01/2026	1	3,405,000	6900	.....	129,270	.....	89,118	.....	50,573	.....	.....	.....	(40,517)	.....	8,547	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/16/2027	1	10,361,000	6836.17	.....	479,469	.....	423,994	.....	389,469	.....	.....	.....	(59,934)	.....	49,397	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/16/2026	01/15/2027	1	17,840,000	6940.01	.....	811,720	.....	653,446	.....	561,569	.....	.....	.....	(165,020)	.....	79,509	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/19/2027	1	9,739,000	6506.48	.....	470,394	.....	459,941	.....	470,335	.....	.....	.....	(14,215)	.....	47,888	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	5,427,994	6909.51	.....	248,059	.....	223,458	.....	187,879	.....	.....	.....	(26,361)	.....	25,728	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/19/2027	1	4,749,000	6909.51	.....	263,570	.....	237,213	.....	193,911	.....	.....	.....	(28,240)	.....	22,406	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/24/2026	03/19/2027	1	1,925,918	6506	.....	102,375	.....	100,659	.....	96,267	.....	.....	.....	(1,991)	.....	9,470	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/27/2026	03/25/2027	1	3,729,494	6477	.....	182,036	.....	181,529	.....	197,354	.....	.....	.....	(2,006)	.....	18,494	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/14/2026	01/14/2027	1	2,436,000	6926.6	.....	100,363	.....	79,627	.....	72,785	.....	.....	.....	(20,898)	.....	10,838	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2027	1	4,919,000	6921.46	.....	273,719	.....	213,819	.....	188,375	.....	.....	.....	(61,493)	.....	21,216	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2027	1	866,914	6921.46	.....	46,067	.....	35,966	.....	32,190	.....	.....	.....	(10,349)	.....	3,812	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/16/2027	1	2,089,000	6836.17	.....	109,673	.....	96,983	.....	87,784	.....	.....	.....	(13,709)	.....	9,810	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/18/2026	02/17/2027	1	3,942,530	6843	.....	195,366	.....	173,778	.....	151,105	.....	.....	.....	(22,005)	.....	18,073	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/12/2027	1	9,846,000	6836.17	.....	323,933	.....	286,036	.....	268,087	.....	.....	.....	(40,937)	.....	45,361	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2026	02/12/2027	1	8,075,000	6832.76	.....	436,473	.....	386,089	.....	349,656	.....	.....	.....	(56,461)	.....	37,686	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/16/2026	03/12/2027	1	183,076	6632	.....	10,523	.....	10,112	.....	9,405	.....	.....	.....	(437)	.....	891	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/10/2026	02/10/2027	1	10,760,000	6941.81	.....	450,844	.....	391,228	.....	332,409	.....	.....	.....	(60,524)	.....	50,059	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2026	03/11/2027	1	2,594,000	6775.8	.....	145,783	.....	138,152	.....	122,428	.....	.....	.....	(7,988)	.....	12,610	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/02/2026	03/02/2027	1	2,600,000	6881.62	.....	77,740	.....	71,744	.....	62,431	.....	.....	.....	(6,177)	.....	12,473	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/26/2026	02/26/2027	1	4,375,000	6906.86	.....	250,479	.....	229,663	.....	182,924	.....	.....	.....	(22,646)	.....	20,882	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/04/2026	03/04/2027	1	5,360,000	8869.5	.....	309,230	.....	287,081	.....	233,869	.....	.....	.....	(22,875)	.....	25,742	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/10/2026	02/10/2027	1	2,423,000	6941.81	.....	63,240	.....	54,878	.....	48,455	.....	.....	.....	(8,490)	.....	11,273	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/23/2026	02/22/2027	1	3,503,122	6910	.....	142,675	.....	128,880	.....	114,307	.....	.....	.....	(14,111)	.....	16,604	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/30/2026	01/29/2027	1	5,770,000	6939.03	.....	326,313	.....	276,330	.....	223,806	.....	.....	.....	(54,118)	.....	26,329	.....	0001
Purchased Call/S&P 500 INDEX/S&P517080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/24/2026	02/19/2027	1	1,534,330	6869		82,360		74,538		61,597				(8,007)		7,239		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SPX605089	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	. 02 / 23 / 2026	. 02 / 23 / 2027	1	3, 852, 000	6837. 75		102, 463		32, 384		85, 603			(10, 106)		18, 286		0001
Purchased Call / S&P 500 INDEX / SPX605090	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	. 02 / 27 / 2026	. 03 / 01 / 2027	1	4, 978, 000	6878. 88		292, 209		288, 864		218, 766			(25, 479)		23, 945		0001
Purchased Call / S&P 500 INDEX / SPX605091	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	. 02 / 24 / 2026	. 02 / 19 / 2027	1	1, 842, 866	6862		76, 512		69, 245		60, 319			(7, 439)		8, 695		0001
Purchased Call / S&P 500 INDEX / SPX605092	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 01 / 14 / 2026	. 01 / 13 / 2027	1	1, 525, 453	6866		48, 749		38, 649		35, 772			(10, 178)		6, 775		0001
Purchased Call / S&P 500 INDEX / SPX617350	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 01 / 07 / 2026	. 01 / 07 / 2027	1	1, 922, 000	6920. 93		116, 281		90, 014		78, 516			(26, 442)		8, 447		0001
Purchased Call / S&P 500 INDEX / SPX617351	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 02 / 19 / 2026	. 02 / 16 / 2027	1	4, 301, 000	6836. 17		105, 805		93, 563		86, 398			(13, 226)		20, 199		0001
Purchased Call / S&P 500 INDEX / SPX617352	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 02 / 04 / 2026	. 02 / 03 / 2027	1	1, 978, 494	6818		64, 653		55, 009		49, 956			(9, 769)		9, 102		0001
Purchased Call / S&P 500 INDEX / SPX617353	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 01 / 30 / 2026	. 01 / 29 / 2027	1	434, 464	6869		23, 992		20, 193		16, 422			(3, 955)		1, 983		0001
Purchased Call / S&P 500 INDEX / SPX617354	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 01 / 06 / 2026	. 01 / 06 / 2027	1	2, 282, 170	6944. 82		40, 851		31, 510		30, 921			(9, 401)		10, 012		0001
Purchased Call / S&P 500 INDEX / SPX617355	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 01 / 16 / 2026	. 01 / 19 / 2027	1	4, 979, 000	6940. 01		124, 475		100, 472		92, 838			(25, 030)		22, 343		0001
Purchased Call / S&P 500 INDEX / SPX621981	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Canada	. 01 / 13 / 2026	. 01 / 13 / 2027	1	2, 208, 447	6863. 74		40, 433		31, 968		29, 919			(8, 530)		9, 813		0001
Purchased Call / S&P 500 INDEX / SPX617351	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 01 / 13 / 2026	. 01 / 12 / 2027	1	5, 736, 699	6877		275, 971		218, 032		186, 397			(58, 378)		25, 435		0001
Purchased Call / S&P 500 INDEX / SPX617350	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 02 / 04 / 2026	. 01 / 29 / 2027	1	2, 211, 806	6899		101, 126		85, 830		74, 583			(15, 483)		10, 083		0001
Purchased Call / S&P 500 INDEX / SPX621982	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Canada	. 01 / 13 / 2026	. 01 / 13 / 2027	1	4, 686, 000	6863. 74		115, 991		91, 707		84, 394			(24, 469)		20, 857		0001
Purchased Call / S&P 500 INDEX / SPX621987	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Canada	. 01 / 02 / 2026	. 12 / 31 / 2026	1	2, 640, 000	6858. 47		38, 280		29, 216		30, 798			(9, 260)		11, 459		0001
Purchased Call / S&P 500 INDEX / SPX621983	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Canada	. 01 / 27 / 2026	. 01 / 27 / 2027	1	8, 607, 000	6978. 6		302, 106		250, 506		212, 359			(52, 144)		39, 145		0001
Purchased Call / S&P 500 INDEX / SPX617356	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 03 / 31 / 2026	. 03 / 25 / 2027	1	1, 994, 965	6477		85, 128		85, 128		85, 943					9, 892		0001
Purchased Call / S&P 500 INDEX / SPX617369	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 03 / 30 / 2026	. 03 / 25 / 2027	1	3, 757, 414	6369		153, 810		153, 810		169, 320			(427)		18, 632		0001
Purchased Call / S&P 500 INDEX / SPX617368	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 03 / 27 / 2026	. 03 / 25 / 2027	1	6, 889, 000	6368. 85		311, 383		310, 515		335, 763			(3, 431)		34, 161		0001
Purchased Call / S&P 500 INDEX / SPX617385	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 03 / 26 / 2026	. 03 / 25 / 2027	1	2, 319, 000	6477. 16		101, 804		101, 239		102, 841			(1, 398)		11, 489		0001
Purchased Call / S&P 500 INDEX / SPX617368	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 03 / 27 / 2026	. 03 / 25 / 2027	1	20, 996, 000	6368. 85		869, 317		866, 886		936, 280			(9, 579)		104, 123		0001
Purchased Call / S&P 500 INDEX / SPX621451	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Canada	. 01 / 22 / 2026	. 01 / 22 / 2027	1	3, 944, 000	6913. 35		140, 801		115, 449		105, 277			(26, 231)		17, 788		0001
Purchased Call / S&P 500 INDEX / SPX621450	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Canada	. 02 / 02 / 2026	. 02 / 02 / 2027	1	6, 596, 000	6976. 44		284, 947		240, 968		196, 063			(44, 489)		30, 296		0001
Purchased Call / S&P 500 INDEX / SPX617386	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 03 / 27 / 2026	. 03 / 25 / 2027	1	6, 193, 000	6368. 85		182, 694		182, 185		195, 773			(2, 013)		30, 709		0001
Purchased Call / S&P 500 INDEX / SPX617373	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 03 / 25 / 2026	. 03 / 25 / 2027	1	7, 225, 000	6591. 9		176, 290		173, 862		169, 101			(2, 898)		35, 927		0001
Purchased Call / S&P 500 INDEX / SPX617363	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 03 / 20 / 2026	. 03 / 19 / 2027	1	5, 637, 000	6506. 48		259, 738		252, 989		256, 225			(7, 819)		27, 718		0001
Purchased Call / S&P 500 INDEX / SPX617350	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 01 / 02 / 2026	. 01 / 04 / 2027	1	2, 423, 000	6856. 47		148, 530		113, 750		107, 266			(35, 615)		10, 592		0001
Purchased Call / S&P 500 INDEX / SPX617358	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	. 01 / 02 / 2026	. 12 / 31 / 2026	1	5, 421, 000	6859. 47		319, 297		243, 697		232, 230			(77, 405)		23, 327		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP/918/30	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNFTRST BANKS INC	.01/26/2026	.01/26/2027	1	9,052,000	6950.23		410,056		338,889		285,695			(71,900)		41,101		0001
Purchased Call / S&P 500 INDEX/SP/17580	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.03/13/2026	.03/12/2027	1	2,147,124	6673		107,942		103,444		100,242			(5,338)		10,452		0001
Purchased Call / S&P 500 INDEX/SP/005960	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB /BXP/40TDBPU41	.01/12/2026	.01/12/2027	1	2,172,652	6977.27		21,075		16,604		15,849			(4,504)		9,633		0001
Purchased Call / S&P 500 INDEX/SP/17581	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	65GSEF7/UP5170UK5573	.01/30/2026	.01/29/2027	1	1,804,075	6969		65,450		55,087		47,207			(10,768)		7,320		0001
Purchased Call / S&P 500 INDEX/SP/005855	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB /BXP/40TDBPU41	.01/15/2026	.01/15/2027	1	3,971,000	6944.47		215,228		172,780		148,495			(44,225)		17,698		0001
Purchased Call / S&P 500 INDEX/SP/005858	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB /BXP/40TDBPU41	.01/21/2026	.01/21/2027	1	4,321,000	6875.62		181,482		147,485		138,796			(34,308)		19,456		0001
Purchased Call / S&P 500 INDEX/SP/91369	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNFTRST BANKS INC	.02/24/2026	.02/12/2027	1	3,171,983	6836		157,106		141,888		119,365			(15,577)		14,804		0001
Purchased Call / S&P 500 INDEX/SP/9136X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNFTRST BANKS INC	.02/27/2026	.03/01/2027	1	2,409,000	6878.88		138,518		127,451		104,039			(12,078)		11,539		0001
Purchased Call / S&P 500 INDEX/SP/17529	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.02/13/2026	.02/12/2027	1	6,174,000	6836.17		137,680		121,573		115,275			(17,389)		28,814		0001
Purchased Call / S&P 500 INDEX/SP/00519	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB /BXP/40TDBPU41	.01/23/2026	.01/22/2027	1	4,351,000	6915.61		107,905		88,722		83,438			(19,862)		19,624		0001
Purchased Call / S&P 500 INDEX/SP/01919C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	ROMUISFP /BMPR08KSP83	.02/20/2026	.02/19/2027	1	3,529,130	6872		153,426		138,083		116,223			(16,438)		16,651		0001
Purchased Call / S&P 500 INDEX/SP/0051S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB /BXP/40TDBPU41	.01/23/2026	.01/22/2027	1	4,610,000	6915.61		103,725		85,285		80,511			(19,092)		20,792		0001
Purchased Call / S&P 500 INDEX/SP/0051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB /BXP/40TDBPU41	.01/23/2026	.01/22/2027	1	6,326,000	6915.61		287,200		236,143		211,297			(52,864)		28,532		0001
Purchased Call / S&P 500 INDEX/SP/0053BL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB /BXP/40TDBPU41	.01/23/2026	.01/22/2027	1	2,078,718	6913		104,168		85,649		75,423			(19,174)		9,576		0001
Purchased Call / S&P 500 INDEX/SP/0053S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB /BXP/40TDBPU41	.01/26/2026	.01/26/2027	1	2,238,000	6950.23		49,012		40,506		37,104			(8,594)		10,162		0001
Purchased Call / S&P 500 INDEX/SP/0051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB /BXP/40TDBPU41	.02/03/2026	.02/03/2027	1	3,338,000	6917.81		142,376		120,804		105,966			(21,844)		15,632		0001
Purchased Call / S&P 500 INDEX/SP/0051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB /BXP/40TDBPU41	.02/06/2026	.02/05/2027	1	8,514,000	6932.3		449,756		395,901		328,834			(66,942)		39,285		0001
Purchased Call / S&P 500 INDEX/SP/0051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB /BXP/40TDBPU41	.02/06/2026	.02/04/2027	1	2,025,725	6883		85,594		73,673		65,548			(12,497)		9,334		0001
Purchased Call / S&P 500 INDEX/SP/17581	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.02/12/2026	.02/12/2027	1	3,446,000	6832.76		113,718		100,135		94,082			(14,643)		16,082		0001
Purchased Call / S&P 500 INDEX/SP/17581	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.02/10/2026	.02/10/2027	1	6,487,000	6941.81		255,588		221,791		189,933			(34,312)		30,179		0001
Purchased Call / S&P 500 INDEX/SP/0051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.01/09/2026	.01/08/2027	1	3,178,228	6921		136,525		106,945		96,012			(30,381)		13,993		0001
Purchased Call / S&P 500 INDEX/SP/1753	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.02/05/2026	.02/04/2027	1	2,131,626	6883		101,798		87,376		80,993			(15,102)		9,822		0001
Purchased Call / S&P 500 INDEX/SP/1751	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.02/05/2026	.02/03/2027	1	1,860,891	6918		67,019		57,498		53,995			(9,970)		8,561		0001
Purchased Call / S&P 500 INDEX/SP/0051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB /BXP/40TDBPU41	.01/23/2026	.01/22/2027	1	5,537,692	6915.61		71,436		58,736		56,119			(13,149)		24,976		0001
Purchased Call / S&P 500 INDEX/SP/0051S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB /BXP/40TDBPU41	.01/27/2026	.01/27/2027	1	4,930,000	6978.6		119,784		99,325		87,875			(20,675)		21,967		0001
Purchased Call / S&P 500 INDEX/SP/0051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB /BXP/40TDBPU41	.02/06/2026	.02/08/2027	1	3,874,000	6932.3		157,672		135,954		117,760			(22,770)		17,966		0001
Purchased Call / S&P 1758A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.03/13/2026	.03/15/2027	1	3,094,000	6632.19		38,984		37,373		36,583			(1,912)		15,127		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX / SPXF 1745T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/12/2026	03/12/2027	1	2,340,000	6672.62		120,276		114,945		109,493			(6,261)			11,391	0001	
Purchased Call / S/P 500 INDEX / SPX005LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/26/2026	01/26/2027	1	3,952,000	6950.23		170,331		140,770		121,944			(23,866)			17,944	0001	
Purchased Call / S/P 500 INDEX / SPX005SII	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2026	02/11/2027	1	2,515,000	6941.47		105,546		91,880		77,951			(13,880)			11,710	0001	
Purchased Call / S/P 500 INDEX / SPX005SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/21/2026	01/20/2027	1	1,828,355	6797		67,067		54,469		53,165			(12,713)			8,219	0001	
Purchased Call / S/P 500 INDEX / SPXF 1753G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/15/2027	1	3,243,000	6632.19		115,127		110,369		108,391			(5,647)			15,856	0001	
Purchased Call / S/P 500 INDEX / SPXF 1758H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/15/2027	1	3,018,000	6632.19		122,833		117,757		115,620			(6,024)			14,756	0001	
Purchased Call / S/P 500 INDEX / SPXF 1755S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/12/2027	1	9,024,000	6632.19		332,083		318,246		312,889			(16,422)			43,930	0001	
Purchased Call / S/P 500 INDEX / SPX0133SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/09/2026	01/08/2027	1	3,623,409	6966.28		35,205		27,577		26,170			(7,834)			15,979	0001	
Purchased Call / S/P 500 INDEX / SPX0139S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/15/2026	01/15/2027	1	1,357,554	6944.47		14,797		11,879		11,098			(3,040)			6,942	0001	
Purchased Call / S/P 500 INDEX / SPX005ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	06/18/2026	1	6,810,000	6950		213,890		140,197		65,930			(74,243)			15,841	0001	
Purchased Call / S/P 500 INDEX / SPX005G59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/25/2027	1	4,154,987	6915.61		53,599		44,149		42,134			(9,785)			18,834	0001	
Purchased Call / S/P 500 INDEX / SPX005S1I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/25/2027	1	3,870,000	6915.61		224,847		185,205		158,498			(41,048)			17,543	0001	
Purchased Call / S/P 500 INDEX / SPXF 1755T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/12/2027	1	11,333,000	6632.19		475,986		456,153		447,676			(23,538)			55,170	0001	
Purchased Call / S/P 500 INDEX / SPXF 1748Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/12/2027	1	2,970,000	6632.19		46,332		44,402		43,617			(2,291)			14,458	0001	
Purchased Call / S/P 500 INDEX / SPX005ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/13/2026	02/11/2027	1	2,216,184	6942		87,408		77,153		67,454			(11,076)			10,327	0001	
Purchased Call / S/P 500 INDEX / SPX021BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/25/2026	02/25/2027	1	6,005,000	6946.13		148,324		134,840		113,497			(13,816)			28,592	0001	
Purchased Call / S/P 500 INDEX / SPXF 17683	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	03/25/2027	1	3,981,000	6477.16		162,425		161,522		163,946			(2,231)			19,741	0001	
Purchased Call / S/P 500 INDEX / SPXF 1782Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	03/25/2027	1	2,797,000	6477.16		102,930		102,358		103,861			(1,414)			13,870	0001	
Purchased Call / S/P 500 INDEX / SPXF 1776S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/25/2026	03/24/2027	1	6,044,950	6556		261,331		257,721		249,363			(4,308)			29,934	0001	
Purchased Call / S/P 500 INDEX / SPX005SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/20/2026	01/15/2027	1	3,230,679	6940		122,022		98,504		96,203			(23,726)			14,396	0001	
Purchased Call / S/P 500 INDEX / SPX915GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTTRUST BANKS INC	03/17/2026	03/17/2027	1	6,544,000	6716.09		370,390		357,126		321,182			(14,207)			32,086	0001	
Purchased Call / S/P 500 INDEX / SPX915G3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTTRUST BANKS INC	03/17/2026	03/11/2027	1	1,492,306	6776		64,456		62,108		55,678			(2,514)			7,254	0001	
Purchased Call / S/P 500 INDEX / SPXF 1761S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	2,638,000	6913.35		156,433		128,267		109,612			(29,144)			11,898	0001	
Purchased Call / S/P 500 INDEX / SPXF 1761W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/15/2026	01/14/2027	1	2,121,218	6927		90,789		72,833		64,754			(18,706)			9,438	0001	
Purchased Call / S/P 500 INDEX / SPX915G3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTTRUST BANKS INC	03/18/2026	03/18/2027	1	1,545,000	6824.7		79,877		77,236		73,696			(2,845)			7,586	0001	
Purchased Call / S/P 500 INDEX / SPXF 1761M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/21/2026	01/21/2027	1	1,944,000	6875.62		76,788		62,403		59,409			(14,516)			8,753	0001	
Purchased Call / S/P 500 INDEX / SPXF 1758P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/12/2027	1	2,431,287	6673		101,025		96,815		94,259			(4,996)			11,636	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Spread 500 INDEX/Spread58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/22/2026	01/20/2027	1	1,957,496	6797		82,328		67,422		64,265			(15,422)		8,799		0001
Purchased Call/Spread 500 INDEX/Spread39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	02/10/2026	02/10/2027	1	2,568,000	6941.81		40,831		35,432		31,803			(5,481)		11,947		0001
Purchased Call/Spread 500 INDEX/Spread1787	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	08/19/2026	1	540,000	20		110,000		108,451		117,787			(3,767)		1,678		0001
Purchased Call/Spread 500 INDEX/Spread1708T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/14/2026	01/13/2027	1	1,900,847	6965		79,618		63,122		56,807			(16,623)		8,442		0001
INDEX/Spread17080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/18/2027	1	4,775,629	6881		186,360		167,206		148,773			(20,479)		22,487		0001
Purchased Call/Spread 500 INDEX/Spread17152	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/24/2026	02/24/2027	1	5,821,000	6890.07		138,839		125,835		111,627			(13,313)		26,724		0001
Purchased Call/Spread 500 INDEX/Spread1708T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/19/2027	1	3,170,970	6909.51		40,588		36,530		32,566			(4,349)		14,961		0001
Purchased Call/Spread 500 INDEX/Spread0096F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/12/2026	01/12/2027	1	2,336,000	6977.27		37,174		29,289		27,570			(7,944)		10,936		0001
Purchased Call/Spread 500 INDEX/Spread0096H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/12/2026	01/12/2027	1	4,596,000	6977.27		113,062		89,079		82,417			(24,161)		20,377		0001
INDEX/Spread0091S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	02/11/2026	02/10/2027	1	2,325,506	6942		84,547		73,570		63,142			(11,149)		10,919		0001
Purchased Call/Spread 500 INDEX/Spread0096H1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/12/2026	01/12/2027	1	2,137,000	6977.27		60,263		47,480		43,500			(12,878)		9,475		0001
INDEX/Spread1706W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/19/2027	1	3,065,000	6909.51		88,885		79,997		69,701			(9,523)		14,461		0001
Purchased Call/Spread 500 INDEX/Spread1719F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	1,756,693	6909.51		84,487		76,117		63,482			(8,979)		8,326		0001
INDEX/Spread17385	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/03/2026	03/03/2027	1	4,965,000	6816.63		244,775		226,568		200,194			(18,777)		23,854		0001
Purchased Call/Spread 500 INDEX/Spread17163	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/19/2027	1	3,206,000	6909.51		166,712		150,041		123,938			(17,862)		15,126		0001
INDEX/Spread17388	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/03/2026	03/02/2027	1	2,910,925	6882		93,314		86,354		76,634			(7,178)		13,964		0001
Purchased Call/Spread 500 INDEX/Spread1716H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	2,515,000	6909.51		199,718		124,960		102,111			(14,741)		11,911		0001
INDEX/Spread0093S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/20/2026	01/20/2027	1	4,802,000	6796.86		119,090		96,453		100,420			(22,839)		21,585		0001
INDEX/Spread17381	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/04/2026	03/02/2027	1	2,277,816	6882		93,186		86,475		73,547			(6,931)		10,927		0001
Purchased Call/Spread 500 INDEX/Spread0091S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/23/2026	01/22/2027	1	3,426,000	6915.61		93,530		76,902		72,092			(17,216)		15,452		0001
Purchased Call/Spread 500 INDEX/Spread17482	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2027	1	2,111,000	6740.02		123,282		115,811		105,778			(8,398)		10,217		0001
INDEX/Spread17391	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/04/2027	1	1,965,266	6870		79,345		74,483		66,619			(5,465)		9,552		0001
Purchased Call/Spread 500 INDEX/Spread1738X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/04/2027	1	1,359,613	6870		64,496		60,544		53,492			(4,442)		6,542		0001
Purchased Call/Spread 500 INDEX/Spread15536	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNAMT BANKS INC	03/04/2026	02/26/2027	1	377,036	6879		18,409		17,069		13,968			(1,365)		1,798		0001
Purchased Call/Spread 500 INDEX/Spread17387	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/03/2026	02/26/2027	1	1,629,245	6879		76,713		70,927		61,523			(5,967)		7,769		0001
Purchased Call/Spread 500 INDEX/Spread0093S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/15/2026	01/15/2027	1	4,289,000	6944.47		105,509		84,701		76,915			(21,680)		19,115		0001
INDEX/Spread0093C0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/23/2026	01/25/2027	1	2,723,000	6915.61		75,155		61,904		57,922			(13,720)		12,943		0001

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Purchased Call / S&P 500 INDEX / SP005J3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/23/2026	01/22/2027	1	1,935,738	.6913		68,208		56,082		51,540			(12,555)		8,731		0001
Purchased Call / S&P 500 INDEX / SP005J4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/27/2026	01/27/2027	1	2,900,000	.6878.6		77,430		64,205		56,702			(13,365)		13,189		0001
Purchased Call / S&P 500 INDEX / SP0057SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/22/2026	01/20/2027	1	3,013,124	.6797		160,084		131,100		121,991			(29,988)		13,544		0001
Purchased Call / S&P 500 INDEX / SP0057SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/22/2026	01/21/2027	1	3,357,373	.6876		188,808		154,718		139,811			(35,272)		16,918		0001
Purchased Call / S&P 500 INDEX / SP005J5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/26/2026	01/26/2027	1	3,603,000	.6950.23		102,325		84,566		76,494			(17,942)		16,360		0001
Purchased Call / S&P 500 INDEX / SP005J58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/27/2026	01/27/2027	1	2,347,000	.6878.6		126,738		105,091		84,438			(21,875)		10,674		0001
Purchased Call / S&P 500 INDEX / SP005J59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/27/2026	01/26/2027	1	3,665,153	.6950		153,372		127,104		108,224			(26,545)		16,642		0001
Purchased Call / S&P 500 INDEX / SP005J5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/28/2026	01/28/2027	1	2,488,000	.6878.03		132,144		109,938		88,416			(22,446)		11,380		0001
Purchased Call / S&P 500 INDEX / SP005J5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/28/2026	01/27/2027	1	4,527,282	.6876		179,708		149,426		126,059			(30,610)		20,590		0001
Purchased Call / S&P 500 INDEX / SP005J5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/27/2026	01/26/2027	1	5,150,473	.6950		261,458		216,678		178,731			(45,252)		23,386		0001
Purchased Call / S&P 500 INDEX / SP021BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/04/2026	03/04/2027	1	6,656,000	.8869.5		281,549		261,383		221,795			(20,827)		32,025		0001
Purchased Call / S&P 500 INDEX / SP005J55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/23/2026	01/22/2027	1	5,832,000	.6915.61		335,340		275,724		236,491			(61,725)		26,304		0001
Purchased Call / S&P 500 INDEX / SP005J5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/27/2026	01/22/2027	1	141,847	.6915		8,142		6,732		5,528			(1,425)		640		0001
Purchased Call / S&P 500 INDEX / SP021BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/03/2026	03/03/2027	1	8,176,000	.6816.63		202,765		187,683		171,156			(15,555)		39,281		0001
Purchased Call / S&P 500 INDEX / SP021DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/16/2026	03/12/2027	1	2,265,147	.6673		115,494		110,990		103,138			(4,799)		11,027		0001
Purchased Call / S&P 500 INDEX / SP021CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/12/2026	03/12/2027	1	3,390,000	.6672.62		155,601		148,705		142,666			(8,100)		16,503		0001
Purchased Call / S&P 500 INDEX / SP005J5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/26/2026	01/22/2027	1	2,206,042	.6915		82,091		67,685		60,428			(14,554)		9,950		0001
Purchased Call / S&P 500 INDEX / SP005J5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	01/26/2026	01/22/2027	1	1,823,418	.6915		78,160		64,444		56,634			(13,857)		8,224		0001
Purchased Call / S&P 500 INDEX / SP005J54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	02/03/2026	01/29/2027	1	1,567,545	.6963		72,790		61,607		52,875			(11,323)		7,153		0001
Purchased Call / S&P 500 INDEX / SP005J5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	02/06/2026	02/05/2027	1	4,040,000	.6932.3		229,876		197,949		162,591			(33,471)		18,646		0001
Purchased Call / S&P 500 INDEX / SP021DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/20/2026	03/17/2027	1	1,739,467	.6716		53,838		52,635		52,937			(1,636)		8,529		0001
Purchased Call / S&P 500 INDEX / SP005J58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	02/09/2026	02/09/2027	1	4,714,000	.6964.82		115,964		100,311		87,822			(15,886)		21,896		0001
Purchased Call / S&P 500 INDEX / SP021CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/12/2026	03/11/2027	1	2,473,167	.6776		77,960		74,495		70,622			(4,069)		12,022		0001
Purchased Call / S&P 500 INDEX / SP021DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/27/2026	03/25/2027	1	4,966,308	.6477		197,608		197,057		219,425			(2,177)		24,637		0001
Purchased Call / S&P 500 INDEX / SP005J5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	02/06/2026	02/08/2027	1	4,042,698	.6932.3		192,837		166,275		141,181			(27,848)		18,748		0001
Purchased Call / S&P 500 INDEX / SP021BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/04/2026	03/04/2027	1	5,257,000	.8869.5		130,374		121,036		105,995			(9,644)		25,294		0001
Purchased Call / S&P 500 INDEX / SP021CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/10/2026	03/10/2027	1	7,993,000	.6781.48		438,816		414,639		363,701			(25,247)		38,798		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	3,474,000	6909.51 .....	.....	201,839 .....	.....	181,822 .....	.....	147,294 .....	.....	.....	(21,449) .....	.....	16,466 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/23/2026	02/23/2027	1	3,147,000	6837.75 .....	.....	173,085 .....	.....	156,396 .....	.....	137,373 .....	.....	.....	(17,071) .....	.....	14,939 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/12/2026	03/12/2027	1	4,594,000	6672.62 .....	.....	112,553 .....	.....	107,565 .....	.....	104,828 .....	.....	.....	(5,859) .....	.....	22,364 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/27/2026	03/25/2027	1	3,614,000	6368.85 .....	.....	214,310 .....	.....	213,713 .....	.....	233,060 .....	.....	.....	(2,362) .....	.....	17,921 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/27/2026	03/01/2027	1	4,006,067	6678.88 .....	.....	82,525 .....	.....	75,932 .....	.....	67,313 .....	.....	.....	(7,196) .....	.....	19,190 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/27/2026	03/29/2027	1	3,778,000	6368.85 .....	.....	91,428 .....	.....	91,176 .....	.....	97,334 .....	.....	.....	(936) .....	.....	18,838 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/16/2026	03/16/2027	1	1,856,731	6699.38 .....	.....	38,063 .....	.....	36,595 .....	.....	34,900 .....	.....	.....	(1,564) .....	.....	9,091 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/16/2026	03/12/2027	1	2,233,997	6632 .....	.....	99,052 .....	.....	95,189 .....	.....	89,741 .....	.....	.....	(4,116) .....	.....	10,875 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	06/26/2026	1	6,810,000	6500 .....	.....	68,800 .....	.....	46,589 .....	.....	103,489 .....	.....	.....	(22,400) .....	.....	16,624 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/16/2026	03/12/2027	1	1,594,756	6673 .....	.....	52,771 .....	.....	50,713 .....	.....	47,936 .....	.....	.....	(2,193) .....	.....	7,763 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/30/2026	03/30/2027	1	2,770,000	6343.72 .....	.....	74,236 .....	.....	74,236 .....	.....	80,364 .....	.....	.....	(203) .....	.....	13,831 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/16/2027	1	3,636,842	6836 .....	.....	184,753 .....	.....	163,828 .....	.....	146,968 .....	.....	.....	(21,318) .....	.....	17,080 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/06/2026	03/08/2027	1	26,860	6740.02 .....	.....	1,673 .....	.....	1,572 .....	.....	1,420 .....	.....	.....	(114) .....	.....	130 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	07/02/2026	1	17,025,000	6400 .....	.....	404,775 .....	.....	279,995 .....	.....	518,230 .....	.....	.....	(125,930) .....	.....	42,969 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/17/2027	1	2,593,000	6843.22 .....	.....	92,582 .....	.....	82,125 .....	.....	75,838 .....	.....	.....	(10,653) .....	.....	11,801 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/04/2026	03/03/2027	1	3,260,819	6817 .....	.....	138,658 .....	.....	129,627 .....	.....	112,196 .....	.....	.....	(10,359) .....	.....	15,666 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/11/2027	1	1,721,489	6941 .....	.....	63,649 .....	.....	56,339 .....	.....	50,084 .....	.....	.....	(7,446) .....	.....	8,022 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/21/2026	01/21/2027	1	2,956,000	6875.62 .....	.....	97,910 .....	.....	79,569 .....	.....	76,931 .....	.....	.....	(18,509) .....	.....	13,319 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/03/2026	02/03/2027	1	4,738,352	6917.81 .....	.....	97,610 .....	.....	82,821 .....	.....	76,911 .....	.....	.....	(14,976) .....	.....	21,799 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	03/24/2026	05/29/2026	1	6,580,000	6000 .....	.....	27,920 .....	.....	25,303 .....	.....	22,410 .....	.....	.....	(2,961) .....	.....	13,227 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/23/2026	03/23/2027	1	3,146,135	6561 .....	.....	64,222 .....	.....	62,964 .....	.....	61,516 .....	.....	.....	(1,408) .....	.....	15,567 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/27/2026	02/26/2027	1	3,414,000	6678.88 .....	.....	113,003 .....	.....	103,900 .....	.....	90,569 .....	.....	.....	(9,934) .....	.....	16,280 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/25/2026	02/24/2027	1	2,866,269	6890 .....	.....	117,287 .....	.....	106,595 .....	.....	88,834 .....	.....	.....	(10,955) .....	.....	13,627 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	01/16/2026	01/15/2027	1	10,996,000	6940.01 .....	.....	475,027 .....	.....	382,404 .....	.....	330,700 .....	.....	.....	(96,571) .....	.....	49,007 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/20/2026	02/19/2027	1	5,303,000	6909.51 .....	.....	210,529 .....	.....	189,476 .....	.....	161,058 .....	.....	.....	(22,557) .....	.....	25,020 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/03/2026	02/02/2027	1	3,244,045	6976 .....	.....	101,840 .....	.....	96,367 .....	.....	77,106 .....	.....	.....	(15,668) .....	.....	14,900 .....	.....	0001
Purchased Call1/SP 500 INDEX/SP175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	01/30/2026	01/29/2027	1	6,344,000	6938.03		366,683		308,625		249,253			(60,442)		28,948		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/16/2026	01/15/2027	1	23,891,000	6940.01		1,141,990		919,318		783,383			(232,163)			106,477	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/23/2026	01/22/2027	1	6,662,000	6915.61		351,754		289,220		247,811			(64,746)			30,047	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/26/2026	01/22/2027	1	5,433,091	6915		275,382		227,039		190,644			(48,818)			24,595	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/10/2026	02/05/2027	1	932,371	6798		53,965		46,730		40,269			(7,345)			4,303	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/19/2026	03/19/2027	1	5,710,000	6606.49		139,895		136,407		132,581			(4,599)			28,077	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/27/2026	03/01/2027	1	2,190,000	6678.88		75,993		69,922		60,774			(6,626)			10,480	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/25/2026	02/19/2027	1	2,161,495	6862		92,900		84,312		70,663			(8,798)			10,198	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/04/2026	04/28/2026	1	3,437,500	7000		86,775		28,925		1,944			(57,502)			4,760	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/02/2026	01/29/2027	1	1,616,794	6839		53,921		45,510		39,226			(8,514)			7,378	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/05/2026	03/05/2027	1	4,703,000	6830.71		193,764		181,419		158,624			(13,802)			22,662	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/27/2026	03/01/2027	1	7,416,000	6878.88		303,314		279,083		239,658			(26,447)			35,523	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/26/2026	02/26/2027	1	6,063,000	6808.86		224,937		206,244		174,338			(20,337)			28,912	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/20/2026	01/20/2027	1	1,917,090	6796.86		41,984		34,004		35,485			(8,052)			8,617	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/09/2026	01/08/2027	1	4,983,000	6866.28		138,468		108,466		100,365			(30,813)			21,850	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/09/2026	01/08/2027	1	2,395,000	6866.28		35,686		27,954		26,785			(7,941)			10,544	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/15/2026	11/25/2026	1	3,475,000	7400		145,165		111,810		49,270			(34,673)			14,060	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/15/2026	01/15/2027	1	3,165,000	6944.47		187,052		150,161		124,407			(38,435)			14,106	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	01/12/2026	05/29/2026	1	6,925,000	7000		273,860		117,658		29,771			(155,920)			13,921	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Aner Gas LLC	02/26/2026	02/24/2027	1	2,542,436	6890		99,519		91,203		76,580			(9,047)			12,087	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/02/2026	02/02/2027	1	3,012,912	6976.44		65,079		55,039		47,655			(10,163)			13,838	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/05/2026	02/05/2027	1	4,932,000	6798.4		285,563		245,220		232,558			(42,248)			22,763	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/30/2026	02/01/2027	1	2,851,000	6939.03		96,762		81,568		71,492			(15,819)			12,156	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/29/2026	01/29/2027	1	3,005,377	6869.01		57,102		47,928		42,711			(9,543)			13,714	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/05/2026	01/05/2027	1	3,566,000	6902.05		46,001		35,356		36,097			(10,713)			15,617	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/06/2026	01/06/2027	1	2,460,000	6944.82		84,132		64,895		60,902			(19,362)			10,792	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2026	01/22/2027	1	3,246,296	6913.35		200,621		164,498		139,130			(37,376)			14,642	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/08/2027	1	1,880,812	6892.3		31,410		27,083		24,283			(4,536)			8,722	0001	
Purchased Call/SP 500 INDEX/SP919L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	1,795,511	6913.35		96,652		79,250		69,214			(18,006)			8,103	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP005S52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/15/2026	.01/15/2027	1	2,684,000	6944.47		96,371		76,562		69,282			(19,597)		11,873	0001	
Purchased Call/SP 500 INDEX/SP00015V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.01/09/2026	.01/08/2027	1	5,298,502	6966.28		107,560		84,255		79,509			(23,935)		23,328	0001	
Purchased Call/SP 500 INDEX/SP0005SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/21/2026	.01/20/2027	1	3,118,336	6797		160,765		130,566		123,591			(30,475)		14,017	0001	
Purchased Call/SP 500 INDEX/SP0005SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/22/2026	.01/22/2027	1	3,016,000	6913.35		173,722		142,442		122,654			(32,365)		13,603	0001	
Purchased Call/SP 500 INDEX/SP0005SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/23/2026	.01/22/2027	1	2,554,000	6915.61		101,394		83,368		75,860			(18,663)		11,519	0001	
Purchased Call/SP 500 INDEX/SP0005J2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/23/2026	.01/22/2027	1	6,455,000	6915.61		347,279		285,541		248,422			(63,922)		29,114	0001	
Purchased Call/SP 500 INDEX/SP0005P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/26/2026	.01/26/2027	1	2,323,170	6950.23		39,959		33,024		30,426			(7,006)		10,548	0001	
Purchased Call/SP 500 INDEX/SP0005S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/21/2026	.01/21/2027	1	2,193,000	6975.62		108,554		88,218		81,981			(20,521)		9,874	0001	
Purchased Call/SP 500 INDEX/SP001798N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.03/31/2026	.03/25/2027	1	3,884,150	6389		170,738		170,738		172,305					19,260	0001	
Purchased Call/SP 500 INDEX/SP001798H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.03/27/2026	.03/29/2027	1	2,333,000	6386.85		82,355		82,128		88,089			(888)		11,633	0001	
Purchased Call/SP 500 INDEX/SP0019I50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.02/13/2026	.02/16/2027	1	5,169,199	6636.17		49,624		43,883		41,229			(6,203)		24,276	0001	
Purchased Call/SP 500 INDEX/SP00123V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.03/16/2026	.03/16/2027	1	2,573,479	6698.38		24,705		23,753		22,165			(1,015)		12,600	0001	
Purchased Call/SP 500 INDEX/SP00135N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.03/27/2026	.03/25/2027	1	6,082,351	6368.85		56,566		56,408		59,369			(623)		30,161	0001	
Purchased Call/SP 500 INDEX/SP001323	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.03/12/2026	.03/12/2027	1	1,003,148	6672.62		8,627		8,245		7,891			(449)		4,883	0001	
Purchased Call/SP 500 INDEX/SP00134S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.03/25/2026	.03/25/2027	1	3,885,178	6591.9		36,909		36,401		35,076			(607)		19,266	0001	
Purchased Call/SP 500 INDEX/SP001798H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/08/2026	.01/08/2027	1	4,333,476	6821.46		182,873		142,853		133,107			(41,084)		19,079	0001	
Purchased Call/SP 500 INDEX/SP001798V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.03/20/2026	.03/22/2027	1	3,633,040	6506.48		166,757		163,081		166,400			(4,998)		17,940	0001	
Purchased Call/SP 500 INDEX/SP0005I3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/03/2026	.01/29/2027	1	1,909,509	6969		61,064		51,682		46,188			(9,489)		8,713	0001	
Purchased Call/SP 500 INDEX/SP001775C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.03/20/2026	.03/19/2027	1	2,420,000	6506.48		131,164		128,249		131,309			(3,964)		11,889	0001	
Purchased Call/SP 500 INDEX/SP00006S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.02/02/2026	.02/02/2027	1	6,469,000	6976.44		294,340		248,932		203,271			(45,965)		29,712	0001	
Purchased Call/SP 500 INDEX/SP00004S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	.01/21/2026	.08/03/2026	1	1,700,000	6800		89,108		57,549		36,419			(31,693)		4,974	0001	
Purchased Call/SP 500 INDEX/SP001798C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.03/31/2026	.03/31/2027	1	4,171,000	6528.52		100,521		100,521		101,076					20,855	0001	
Purchased Call/SP 500 INDEX/SP0005I2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/06/2026	.02/02/2027	1	265,054	6976		14,236		12,242		9,970			(2,090)		1,217	0001	
Purchased Call/SP 500 INDEX/SP001798B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.03/31/2026	.03/31/2027	1	1,820,151	6528.52		37,131		37,131		37,297					9,101	0001	
Purchased Call/SP 500 INDEX/SP0017986	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.03/30/2026	.03/30/2027	1	2,359,000	6343.72		118,607		118,607		130,192			(325)		11,774	0001	
Purchased Call/SP 500 INDEX/SP001798X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.03/27/2026	.03/29/2027	1	4,069,000	6368.85		163,574		163,123		175,712			(1,783)		20,289	0001	
Purchased Call/SP 500 INDEX/SP0005I7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/27/2026	.01/27/2027	1	3,592,000	6978.6		173,134		143,563		118,046			(29,883)		16,337	0001	
Purchased Call/SP 500 INDEX/SP0005I9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/29/2026	.01/22/2027	1	4,227,302	6915.61		41,428		34,063		32,530			(7,625)		19,066	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMISFPU8P80K5F93	03/20/2026	03/22/2027	1	1,915,748	6506.48		18,200		17,799		17,862			(545)		9,460		0001
INDE X/SP19454	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA																		
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NNEB1BXP40TD8PU41	02/03/2026	02/03/2027	1	3,327,000	6917.81		112,511		95,464		86,695			(17,262)		16,226		0001
INDE X/SP0059X	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/16/2026	03/16/2027	1	6,755,000	6699.38		166,173		159,764		151,970			(6,829)		33,074		0001
INDE X/SP8213Y	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/16/2026	03/10/2027	1	1,946,015	6780		79,240		76,132		69,941			(3,311)		9,446		0001
INDE X/SP8213Y	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2027	1	1,364,757	6506.48		86,531		84,624		86,695			(2,594)		7,727		0001
INDE X/SPXF17R3	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA			1	4,020,000	6941.47		152,760		132,961		114,100			(20,069)		18,732		0001
INDE X/SP0059I	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/27/2026	03/25/2027	1	2,741,000	6368.85		134,085		133,662		114,711			(1,477)		13,592		0001
INDE X/SPXF178P	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/11/2026	02/11/2027	1	2,489,000	6941.47		72,679		63,269		55,479			(9,559)		11,598		0001
INDE X/SP0059J	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA			1	3,259,256	6979		136,827		113,771		95,065			(23,306)		14,823		0001
INDE X/SP0059N	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/27/2026	03/25/2027	1	11,007,000	6368.85		603,184		601,503		653,034			(6,647)		54,581		0001
INDE X/SPXF178T	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/27/2026	03/25/2027	1	3,068,000	6368.85		164,445		163,987		178,088			(1,812)		15,213		0001
INDE X/SPXF178S	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA			1	3,725,419	6976		140,704		119,326		104,718			(21,647)		17,111		0001
INDE X/SP0059I	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/06/2026	02/05/2027	1	6,148,000	6932.3		226,861		195,353		171,014			(33,032)		28,375		0001
INDE X/SP0059L	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/13/2026	03/15/2027	1	2,475,095	6932.19		23,494		22,524		21,952			(1,152)		12,091		0001
INDE X/SP0133J	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/25/2026	03/25/2027	1	8,456,000	6591.9		389,822		384,452		372,140			(6,408)		41,391		0001
INDE X/SPXF177P	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/11/2026	02/02/2027	1	3,676,584	6976		119,550		103,678		88,125			(16,119)		16,887		0001
INDE X/SP0059O	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/22/2026	01/22/2027	1	1,974,987	6919.35		25,477		20,890		19,647			(4,746)		8,908		0001
INDE X/SP0133J	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/17/2026	03/17/2027	1	2,827,000	6716.09		76,046		73,323		68,408			(2,917)		13,861		0001
INDE X/SP0059I	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/16/2026	01/15/2027	1	3,944,000	6940.01		209,334		188,517		136,604			(42,557)		14,904		0001
INDE X/SP0133J	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/09/2026	02/09/2027	1	2,119,183	6964.82		20,556		17,781		15,578			(2,816)		9,943		0001
INDE X/SP0059I	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/15/2026	01/15/2027	1	2,069,000	6944.47		66,712		53,555		48,902			(13,708)		9,177		0001
INDE X/SP0059I	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/23/2026	01/22/2027	1	4,999,000	6915.61		175,985		144,682		133,000			(32,369)		22,547		0001
INDE X/SP0059J	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/23/2026	01/22/2027	1	4,922,000	6915.61		269,726		221,774		192,105			(49,647)		22,200		0001
INDE X/SP0059J	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/20/2026	02/19/2027	1	4,556,000	6909.51		112,989		101,680		89,154			(12,106)		21,496		0001
INDE X/SP0059I	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/05/2026	02/05/2027	1	2,684,000	6798.4		166,945		143,360		134,203			(24,689)		12,988		0001
INDE X/SP0059I	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/05/2026	02/05/2027	1	5,837,000	6798.4		277,841		238,989		231,098			(41,105)		26,940		0001
INDE X/SP0059I	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/23/2026	01/25/2027	1	3,432,938	6915.61		33,643		27,711		26,433			(6,142)		15,561		0001
INDE X/SP0059I	Fixed Index & Index Linked Annuity Hedge																					

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Indexed Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP005J68	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/25/2027	1	4,070,000	6915.61		100,936		83,140		78,133			(18,427)		18,449		0001
Purchased Call / S&P 500 INDEX/SP005J69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/25/2027	1	3,154,000	6915.61		112,598		92,746		85,175			(20,556)		14,297		0001
Purchased Call / S&P 500 INDEX/SP005J6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/25/2027	1	4,716,000	6915.61		209,862		172,862		155,092			(38,313)		21,378		0001
Purchased Call / S&P 500 INDEX/SPXF1758E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/15/2027	1	3,274,000	6632.19		89,380		85,687		84,083			(4,384)		16,007		0001
Purchased Call / S&P 500 INDEX/SP005J6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/25/2027	1	3,026,000	6915.61		66,993		56,829		53,557			(12,595)		13,717		0001
Purchased Call / S&P 500 INDEX/SPXF1758K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/15/2027	1	5,846,000	6632.19		281,777		270,134		284,175			(13,820)		28,362		0001
Purchased Call / S&P 500 INDEX/SPX005S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/30/2026	02/01/2027	1	2,772,000	6939.03		151,628		127,819		105,547			(24,789)		12,711		0001
Purchased Call / S&P 500 INDEX/SPX005M7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	01/26/2026	09/28/2026	1	3,450,000	6890		225,100		198,207		92,791			(67,320)		11,098		0001
Purchased Call / S&P 500 INDEX/SP005S84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/15/2026	01/15/2027	1	3,966,000	6944.47		209,008		167,787		143,066			(42,947)		17,676		0001
Purchased Call / S&P 500 INDEX/SP005S8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/21/2026	01/21/2027	1	5,094,000	6975.62		126,331		102,666		100,706			(23,882)		22,397		0001
Purchased Call / S&P 500 INDEX/SPXF17581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/12/2027	1	2,270,000	6632.19		49,486		47,424		46,655			(2,447)		11,051		0001
Purchased Call / S&P 500 INDEX/SPXF1749R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/12/2026	03/12/2027	1	2,534,000	6672.62		103,387		98,805		94,977			(5,382)		12,336		0001
Purchased Call / S&P 500 INDEX/SPXF1739F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/31/2027	1	3,624,000	6628.52		117,780		117,780		118,219					18,120		0001
Purchased Call / S&P 500 INDEX/SPXF1738E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/31/2027	1	2,355,000	6526.52		71,357		71,357		71,637					11,775		0001
Purchased Call / S&P 500 INDEX/SP005J6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/27/2026	01/22/2027	1	1,934,863	6915		100,333		82,957		69,599			(17,558)		8,727		0001
Purchased Call / S&P 500 INDEX/SP005J62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/03/2026	02/02/2027	1	1,092,409	6973		44,347		37,609		32,655			(6,823)		5,017		0001
Purchased Call / S&P 500 INDEX/SPXF1749J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/12/2026	03/12/2027	1	2,537,000	6672.62		136,237		130,199		123,745			(7,092)		12,350		0001
Purchased Call / S&P 500 INDEX/SP005J61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/28/2026	01/28/2027	1	2,234,000	6978.03		77,520		64,493		55,393			(13,168)		10,177		0001
Purchased Call / S&P 500 INDEX/SP005J60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2026	02/05/2027	1	16,913,000	6932.3		801,980		690,594		586,007			(116,772)		77,596		0001
Purchased Call / S&P 500 INDEX/SP005J6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2026	02/11/2027	1	3,307,360	6941.47		75,408		65,645		58,466			(9,917)		16,343		0001
Purchased Call / S&P 500 INDEX/SP005J6U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/26/2026	01/26/2027	1	3,949,000	6950.23		156,654		129,466		113,037			(27,468)		17,477		0001
Purchased Call / S&P 500 INDEX/SP005J62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/27/2026	01/27/2027	1	3,630,838	6978.6		44,659		37,032		33,485			(7,708)		16,513		0001
Purchased Call / S&P 500 INDEX/SPXF17586	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/12/2027	1	10,381,000	6632.19		422,914		405,292		398,152			(20,913)		50,585		0001
Purchased Call / S&P 500 INDEX/SPXF1739H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/31/2027	1	3,984,000	6526.52		145,416		145,416		146,097					19,920		0001
Purchased Call / S&P 500 INDEX/SP005J69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/27/2026	01/22/2027	1	3,978,508	6916		172,260		142,427		122,898			(30,146)		17,944		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/F17880	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/25/2027	1	2,638,000	6868.85		125,833		125,482		135,736			(1,367)		13,081		0001
Purchased Call/SP 500	Fixed Index & Index			Royal Bank of Canada	01/29/2026	01/29/2027	1	9,707,000	6969.01		442,639		371,523		303,179			(73,975)		44,294		0001
INDEX/SP/F17881	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	03/27/2026	03/25/2027	1	2,669,000	6868.85		97,259		96,988		104,179			(1,072)		14,227		0001
INDEX/SP/F17882	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA																		
Purchased Call/SP 500	Fixed Index & Index				02/17/2026	07/24/2026	1	20,430,000	6400		58,320		42,883		83,859			(15,602)		57,338		0001
INDEX/SP/F17883	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/SP 500	Fixed Index & Index			Societe Generale SA	03/26/2026	03/25/2027	1	2,700,000	6477.16		140,670		139,889		142,871			(1,932)		13,389		0001
INDEX/SP/F17884	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	02/12/2026	02/04/2027	1	1,838,334	6883		66,058		60,622		54,639			(9,092)		8,563		0001
INDEX/SP/F17885	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	03/30/2026	03/25/2027	1	4,171,597	6369		158,634		158,634		174,339			(441)		20,686		0001
INDEX/SP/F17886	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	03/27/2026	03/25/2027	1	10,808,000	6868.85		439,401		432,194		466,743			(4,776)		53,594		0001
INDEX/SP/F17887	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA																		
Purchased Call/SP 500	Fixed Index & Index				02/17/2026	06/12/2026	1	6,810,000	6200		25,170		16,038		37,220			(9,193)		15,228		0001
INDEX/SP/F17888	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	03/20/2026	03/19/2027	1	2,674,000	6506.48		156,429		152,953		156,547			(4,727)		13,148		0001
INDEX/SP/F17889	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	03/25/2026	03/25/2027	1	7,586,000	6591.9		421,893		416,082		401,944			(6,935)		37,827		0001
INDEX/SP/F17890	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	03/25/2026	03/25/2027	1	3,962,000	6591.9		146,594		144,575		140,243			(2,410)		19,646		0001
INDEX/SP/F17891	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA																		
Purchased Call/SP 500	Fixed Index & Index				02/17/2026	06/04/2026	1	6,810,000	6300		48,840		29,769		72,615			(19,171)		14,369		0001
INDEX/SP/F17892	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA																		
Purchased Call/SP 500	Fixed Index & Index				02/17/2026	02/12/2027	1	2,772,079	6833		117,009		103,609		94,681			(13,651)		12,937		0001
INDEX/SP/F17893	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	03/20/2026	03/19/2027	1	6,270,000	6506.48		205,656		201,086		204,552			(6,215)		30,830		0001
INDEX/SP/F17894	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	03/13/2026	03/11/2027	1	1,465,912	6777		68,322		65,467		62,823			(3,368)		7,272		0001
INDEX/SP/F17895	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	03/13/2026	03/15/2027	1	2,067,000	6632.19		104,384		100,070		97,881			(5,120)		10,106		0001
INDEX/SP/F17896	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	03/31/2026	03/31/2027	1	2,771,942	6528.52		36,530		38,530		38,829					13,860		0001
INDEX/SP/F17897	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	03/30/2026	03/30/2027	1	2,465,000	6343.72		108,533		108,533		118,605			(297)		12,459		0001
INDEX/SP/F17898	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	03/30/2026	03/30/2027	1	3,543,000	6343.72		108,770		108,770		118,230			(298)		17,691		0001
INDEX/SP/F17899	Linked Annuity Hedge	N/A	Equity/Index	SMITH BARRIS INC																		
Purchased Call/SP 500	Fixed Index & Index				01/30/2026	02/01/2027	1	2,418,000	6938.03		137,584		115,980		94,158			(22,463)		11,088		0001
INDEX/SP/F17900	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA																		
Purchased Call/SP 500	Fixed Index & Index				01/13/2026	01/13/2027	1	2,216,989	6963.74		21,726		17,178		16,366			(4,563)		9,847		0001
INDEX/SP/F17901	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/SP 500	Fixed Index & Index			Barclays PLC	03/27/2026	03/25/2027	1	8,815,000	6868.85		342,904		341,948		366,203			(3,779)		43,711		0001
INDEX/SP/F17902	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA																		
Purchased Call/SP 500	Fixed Index & Index				02/11/2026	02/10/2027	1	2,688,456	6942		145,102		126,263		104,114			(19,134)		13,489		0001
INDEX/SP/F17903	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/SP 500	Fixed Index & Index			Societe Generale SA	02/17/2026	02/16/2027	1	5,961,140	6836		235,257		208,612		191,109			(27,145)		27,985		0001
INDEX/SP/F17904	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA																		
Purchased Call/SP 500	Fixed Index & Index				02/06/2026	02/08/2027	1	2,539,000	6932.3		109,431		94,358		81,219			(15,803)		11,775		0001
INDEX/SP/F17905	Linked Annuity Hedge	N/A	Equity/Index																			

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX/SP'09/19N6I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/19/2026	02/19/2027	1	9,321,000	6861.89	436,062	436,062		391,368		336,750			(47,768)			44,921	0001	
Purchased Call / S/P 500 INDEX/SP'09/19N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/24/2026	02/24/2027	1	2,278,000	6890.07	110,711	110,711		100,341		83,527			(10,616)			10,830	0001	
Purchased Call / S/P 500 INDEX/SP'09/19N67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/24/2026	02/24/2027	1	5,321,000	6890.07	320,918	320,918		290,860		239,077			(30,773)			28,150	0001	
Purchased Call / S/P 500 INDEX/SP'09/19N6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/27/2026	02/26/2027	1	3,585,000	6878.88	205,421	205,421		188,873		153,930			(18,059)			17,065	0001	
Purchased Call / S/P 500 INDEX/SP'09/15350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/02/2026	03/02/2027	1	3,608,000	6881.62	206,986	206,986		193,788		156,941			(16,684)			17,309	0001	
Purchased Call / S/P 500 INDEX/SP'0005/19N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/05/2027	1	4,786,000	6932.3	200,533	200,533		172,682		149,095			(28,199)			22,089	0001	
Purchased Call / S/P 500 INDEX/SP'09/19N69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/30/2026	02/01/2027	1	2,512,000	6939.03	146,450	146,450		123,453		99,836			(23,943)			11,519	0001	
Purchased Call / S/P 500 INDEX/SP'09/19N6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/19/2026	02/19/2027	1	4,220,000	6861.89	233,788	233,788		209,826		177,823			(25,621)			19,910	0001	
Purchased Call / S/P 500 INDEX/SP'09/19N6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/26/2026	02/26/2027	1	4,333,000	6908.86	239,615	239,615		219,702		175,600			(21,664)			20,662	0001	
Purchased Call / S/P 500 INDEX/SP'09/19S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/27/2026	02/26/2027	1	13,705,000	6878.88	746,923	746,923		686,754		563,046			(65,664)			65,354	0001	
Purchased Call / S/P 500 INDEX/SP'0005/19X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/26/2026	02/24/2027	1	1,764,511	6890	88,978	88,978		81,542		66,095			(8,089)			8,389	0001	
Purchased Call / S/P 500 INDEX/SP'0005/19Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2026	02/11/2027	1	4,383,000	6941.47	236,244	236,244		205,656		168,177			(31,068)			20,423	0001	
Purchased Call / S/P 500 INDEX/SP'0005/192	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/05/2027	1	2,134,698	6798	82,595	82,595		71,123		65,714			(12,026)			9,852	0001	
Purchased Call / S/P 500 INDEX/SP'09/19N61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/19/2026	02/19/2027	1	4,160,000	6861.89	242,112	242,112		217,297		183,394			(26,533)			19,627	0001	
Purchased Call / S/P 500 INDEX/SP'09/1535M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/18/2026	03/16/2027	1	1,310,568	6699	63,563	63,563		61,450		57,509			(2,276)			6,417	0001	
Purchased Call / S/P 500 INDEX/SP'0005/19L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/05/2027	1	2,525,071	6932	128,812	128,812		111,231		91,327			(17,841)			11,654	0001	
Purchased Call / S/P 500 INDEX/SP'0005/19F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/12/2026	02/11/2027	1	2,880,710	6941	99,148	99,148		87,272		77,632			(12,802)			13,423	0001	
Purchased Call / S/P 500 INDEX/SP'0005/19G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/12/2026	01/12/2027	1	2,848,114	6977.27	57,837	57,837		45,569		42,612			(12,360)			12,632	0001	
Purchased Call / S/P 500 INDEX/SP'0005/19	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/20/2026	01/15/2027	1	3,289,865	6941	99,753	99,753		80,527		80,049			(19,396)			14,662	0001	
Purchased Call / S/P 500 INDEX/SP'09/19N6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/27/2026	02/26/2027	1	2,802,004	6909	137,605	137,605		126,520		105,343			(12,097)			13,362	0001	
Purchased Call / S/P 500 INDEX/SP'0005/19A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/09/2027	1	2,649,000	6964.82	97,483	97,483		84,324		71,544			(13,354)			12,304	0001	
Purchased Call / S/P 500 INDEX/SP'0005/19D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/12/2027	1	1,327,800	6836	79,366	79,366		70,277		64,278			(9,259)			8,397	0001	
Purchased Call / S/P 500 INDEX/SP'0005/19J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/12/2027	1	886,548	6836	49,263	49,263		43,621		36,715			(5,747)			4,138	0001	
Purchased Call / S/P 500 INDEX/SP'0005/193	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/05/2027	1	3,313,147	6798	148,976	148,976		128,285		117,242			(21,692)			15,281	0001	
Purchased Call / S/P 500 INDEX/SP'0005/194	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2026	02/09/2027	1	1,530,625	6965	72,261	72,261		62,853		51,600			(9,555)			7,110	0001	
Purchased Call / S/P 500 INDEX/SP'0005/19F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/16/2027	1	3,240,782	6836	137,616	137,616		122,030		111,290			(15,879)			15,220	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP005J50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/22/2027	1	10,195,000	6915.61		485,282		399,010		354,757			(89,324)		45,982		0001	
Purchased Call/SP 500 INDEX/SP005J51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/22/2027	1	2,963,000	6915.61		147,557		121,325		106,988			(27,160)		13,364		0001	
Purchased Call/SP 500 INDEX/SP005J53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2026	02/09/2027	1	1,922,290	6965		62,762		54,591		46,786			(8,299)		8,929		0001	
Purchased Call/SP 500 INDEX/SP005J54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/12/2027	1	1,558,647	6836		32,048		28,377		26,619			(3,739)		7,274		0001	
Purchased Call/SP 500 INDEX/SP005J59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/12/2027	1	2,227,930	6632.19		43,445		41,634		40,862			(2,148)		10,846		0001	
Purchased Call/SP 500 INDEX/SP005J61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	04/06/2026	1	13,300,000	5900		26,780		6,695		860			(20,085)		8,526		0001	
Purchased Call/SP 500 INDEX/SP005J6F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/25/2027	1	5,625,000	6915.61		268,313		221,007		196,173			(48,983)		25,498		0001	
Purchased Call/SP 500 INDEX/SP005J69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/28/2026	01/27/2027	1	2,559,539	6971		85,599		71,175		61,387			(14,580)		11,636		0001	
Purchased Call/SP 500 INDEX/SP005J6X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/09/2026	01/08/2027	1	5,636,000	6966.28		138,646		108,606		101,140			(30,852)		24,813		0001	
Purchased Call/SP 500 INDEX/SP005J6R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/26/2026	01/26/2027	1	3,943,000	6950.23		95,306		78,766		71,687			(16,711)		17,449		0001	
Purchased Call/SP 500 INDEX/SP005J6Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/22/2027	1	4,422,000	6915.61		190,588		156,706		141,151			(35,081)		19,944		0001	
Purchased Call/SP 500 INDEX/SP005J6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/05/2026	01/05/2027	1	978,325	6902.05		9,588		7,369		7,528			(2,233)		4,284		0001	
Purchased Call/SP 500 INDEX/SP005J60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/26/2026	01/26/2027	1	3,035,000	6950.23		39,152		32,357		30,022			(6,865)		13,781		0001	
Purchased Call/SP 500 INDEX/SP005J64	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/09/2026	01/11/2027	1	3,313,000	6966.28		86,138		67,629		62,654			(19,011)		14,663		0001	
Purchased Call/SP 500 INDEX/SP005J6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/12/2026	02/11/2027	1	2,609,993	6941		123,990		109,139		93,871			(16,010)		12,162		0001	
Purchased Call/SP 500 INDEX/SP005J6F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/29/2026	01/28/2027	1	1,960,852	6978		63,711		53,447		46,259			(10,677)		8,933		0001	
Purchased Call/SP 500 INDEX/SP005J6T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/26/2026	01/26/2027	1	3,907,000	6950.23		139,480		115,273		102,105			(24,457)		17,740		0001	
Purchased Call/SP 500 INDEX/SP005J60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/03/2026	02/03/2027	1	3,790,000	6917.81		186,089		157,894		136,726			(28,551)		17,436		0001	
Purchased Call/SP 500 INDEX/SP005J60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	01/20/2026	11/05/2026	1	3,425,000	6900		243,230		184,753		135,886			(58,914)		13,265		0001	
Purchased Call/SP 500 INDEX/SP005J6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/26/2026	07/02/2026	1	6,900,000	7090		249,060		147,236		42,679			(101,120)		17,415		0001	
Purchased Call/SP 500 INDEX/SP005J6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Ameritas LLC	01/21/2026	07/17/2026	1	1,700,000	6900		83,605		51,118		30,741			(32,592)		4,624		0001	
Purchased Call/SP 500 INDEX/SP005J6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/03/2026	02/01/2027	1	1,146,713	6939		58,157		49,296		42,169			(8,972)		5,258		0001	
Purchased Call/SP 500 INDEX/SP005J60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/29/2026	01/28/2027	1	3,592,314	6978		146,261		122,697		103,658			(24,511)		16,365		0001	
Purchased Call/SP 500 INDEX/SP005J6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/05/2027	1	3,806,000	6932.3		154,986		133,460		115,571			(22,567)		17,575		0001	
Purchased Call/SP 500 INDEX/SP005J6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/05/2027	1	4,954,000	6932.3		280,561		241,594		197,797			(40,851)		22,403		0001	
Purchased Call/SP 500 INDEX/SP005J6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2026	01/22/2027	1	242,239	6913.35		16,327		13,387		11,033			(3,042)		1,093		0001	
Purchased Call/SP 500 INDEX/SP005J6Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/22/2027	1	4,084,000	6915.61		151,108		124,244		113,710			(27,814)		18,420		0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/22/2027	1	2,157,000	6915.61		90,378		74,311		67,185			(16,636)		9,729		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/27/2026	01/27/2027	1	2,206,000	6978.6		86,916		72,071		61,233			(15,002)		10,033		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/27/2026	01/27/2027	1	5,981,000	6978.6		250,604		207,801		174,761			(43,255)		27,202		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/31/2027	1	7,262,000	6528.52		284,670		284,670		285,506			36,310				0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/09/2027	1	3,374,000	6964.82		136,984		118,493		99,304			(18,765)		15,672		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/09/2027	1	8,081,000	6964.82		366,069		316,655		261,601			(50,146)		37,536		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/13/2026	02/12/2027	1	2,787,766	6833		116,455		102,831		93,371			(14,777)		13,010		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/05/2027	1	7,033,000	6932.3		386,650		332,949		275,452			(56,298)		32,446		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/05/2026	02/05/2027	1	3,029,000	6798.4		157,508		135,256		129,791			(23,303)		13,980		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/02/2026	01/29/2027	1	2,022,064	6839		103,358		87,235		71,216			(16,320)		9,227		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/05/2027	1	4,804,659	6832		198,712		172,453		145,803			(27,661)		22,175		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2026	02/11/2027	1	5,257,000	6941.47		129,848		113,036		100,020			(17,076)		24,486		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/30/2027	1	4,554,791	6344		190,528		190,528		192,299			22,743				0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/09/2027	1	3,257,000	6964.82		140,051		121,146		100,783			(19,185)		15,129		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/09/2027	1	4,543,000	6964.82		218,064		188,628		154,362			(29,872)		21,102		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/18/2026	03/18/2027	1	8,018,000	6624.7		326,738		317,871		303,871			(11,708)		39,370		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/10/2026	02/10/2027	1	2,203,242	6941.81		26,953		23,389		21,112			(3,618)		10,278		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2026	02/05/2027	1	2,520,396	6832		96,227		83,558		71,610			(12,866)		11,632		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/02/2026	02/02/2027	1	5,211,000	6976.44		129,233		109,296		95,106			(20,182)		23,934		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/05/2026	02/05/2027	1	3,561,000	6798.4		202,977		174,302		165,206			(30,029)		16,435		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/09/2027	1	2,543,000	6964.82		137,831		119,225		95,350			(18,881)		11,912		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/09/2027	1	2,789,000	6964.82		168,177		145,475		113,465			(23,038)		12,955		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/05/2026	02/05/2027	1	3,045,000	6798.4		182,091		156,366		147,483			(26,939)		14,054		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	07/17/2026	1	10,215,000	6500		60,690		43,877		86,724			(16,993)		27,783		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/12/2026	02/12/2027	1	2,365,000	6832.76		144,597		127,326		113,543			(18,619)		10,391		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	05/01/2026	1	3,405,000	6200		37,425		15,813		33,068			(21,532)		4,962		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/12/2027	1	2,418,797	6833		79,508		70,403		65,270			(9,276)		11,289		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP005/SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/13/2026	02/10/2027	1	1,114,862	6947	.....	52,052	.....	45,929	.....	39,278	.....	.....	.....	(6,614)	.....	5,187	.....	0001
Purchased Call/SP 500 INDEX/SP005/Z89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/16/2027	1	3,589,989	6836	.....	118,886	.....	105,421	.....	97,341	.....	.....	.....	(13,718)	.....	16,855	.....	0001
Purchased Call/SP 500 INDEX/SP000/78L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/10/2026	02/10/2027	1	3,179,000	6941.81	.....	105,861	.....	91,863	.....	79,557	.....	.....	.....	(14,211)	.....	14,790	.....	0001
Purchased Call/SP 500 INDEX/SP005/S30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/10/2026	02/10/2027	1	3,349,534	6941.81	.....	67,966	.....	59,004	.....	52,851	.....	.....	.....	(9,128)	.....	15,983	.....	0001
Purchased Call/SP 500 INDEX/SP005/SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/09/2027	1	2,963,000	6964.82	.....	170,373	.....	147,375	.....	116,394	.....	.....	.....	(23,339)	.....	13,763	.....	0001
Purchased Call/SP 500 INDEX/SP005/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2026	02/10/2027	1	2,860,026	6942	.....	120,370	.....	104,742	.....	88,525	.....	.....	.....	(15,873)	.....	13,306	.....	0001
Purchased Call/SP 500 INDEX/SP000/Z3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/12/2027	1	3,263,710	6836	.....	165,640	.....	146,670	.....	131,652	.....	.....	.....	(19,325)	.....	15,232	.....	0001
Purchased Call/SP 500 INDEX/SP000/66S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/03/2026	02/03/2027	1	8,503,000	6917.81	.....	210,024	.....	178,202	.....	163,702	.....	.....	.....	(32,223)	.....	39,118	.....	0001
Purchased Call/SP 500 INDEX/SP000E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/05/2026	01/05/2027	1	3,180,695	6902.05	.....	55,344	.....	42,537	.....	43,328	.....	.....	.....	(12,888)	.....	13,929	.....	0001
Purchased Call/SP 500 INDEX/SP005S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/15/2026	01/15/2027	1	3,188,000	6944.47	.....	131,346	.....	105,441	.....	94,015	.....	.....	.....	(26,989)	.....	14,208	.....	0001
Purchased Call/SP 500 INDEX/SP005/ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/02/2026	01/29/2027	1	4,208,837	6971	.....	176,817	.....	149,236	.....	123,830	.....	.....	.....	(27,918)	.....	19,205	.....	0001
Purchased Call/SP 500 INDEX/SP000Z89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/13/2026	01/13/2027	1	2,707,000	6963.74	.....	63,073	.....	49,868	.....	46,347	.....	.....	.....	(13,306)	.....	12,023	.....	0001
Purchased Call/SP 500 INDEX/SP000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/16/2026	01/15/2027	1	4,080,000	6940.01	.....	130,152	.....	104,774	.....	95,357	.....	.....	.....	(26,459)	.....	18,184	.....	0001
Purchased Call/SP 500 INDEX/SP005/SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/05/2027	1	3,415,000	6932.3	.....	121,574	.....	104,689	.....	91,968	.....	.....	.....	(17,702)	.....	15,761	.....	0001
Purchased Call/SP 500 INDEX/SP02/S3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/10/2026	02/05/2027	1	3,973,412	6932	.....	166,341	.....	144,038	.....	120,262	.....	.....	.....	(22,641)	.....	18,339	.....	0001
Purchased Call/SP 500 INDEX/SP02/B5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/04/2026	03/04/2027	1	6,867,000	6869.5	.....	273,307	.....	253,731	.....	216,281	.....	.....	.....	(20,217)	.....	33,041	.....	0001
Purchased Call/SP 500 INDEX/SP02/B55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/25/2026	02/25/2027	1	5,830,000	6946.13	.....	230,868	.....	209,880	.....	170,029	.....	.....	.....	(21,506)	.....	27,759	.....	0001
Purchased Call/SP 500 INDEX/SP02/C3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/12/2026	03/12/2027	1	2,355,043	6672.62	.....	44,510	.....	42,538	.....	41,636	.....	.....	.....	(2,317)	.....	11,465	.....	0001
Purchased Call/SP 500 INDEX/SP005/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/12/2026	02/11/2027	1	2,117,492	6941	.....	85,301	.....	75,084	.....	65,881	.....	.....	.....	(11,014)	.....	9,867	.....	0001
Purchased Call/SP 500 INDEX/SP02/D3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/27/2026	03/19/2027	1	2,186,177	6506	.....	76,111	.....	75,895	.....	82,206	.....	.....	.....	(853)	.....	10,750	.....	0001
Purchased Call/SP 500 INDEX/SP02/B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/27/2026	02/26/2027	1	5,761,000	6678.88	.....	125,590	.....	115,473	.....	102,110	.....	.....	.....	(11,041)	.....	27,472	.....	0001
Purchased Call/SP 500 INDEX/SP02/D31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/24/2026	03/24/2027	1	2,880,388	6556.37	.....	40,613	.....	39,942	.....	38,681	.....	.....	.....	(779)	.....	14,263	.....	0001
Purchased Call/SP 500 INDEX/SP02/D5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/27/2026	03/25/2027	1	2,124,508	6477	.....	73,003	.....	72,800	.....	78,657	.....	.....	.....	(804)	.....	10,535	.....	0001
Purchased Call/SP 500 INDEX/SP005/SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/12/2026	02/10/2027	1	1,820,962	6950	.....	67,950	.....	59,788	.....	52,600	.....	.....	.....	(8,798)	.....	8,472	.....	0001
Purchased Call/SP 500 INDEX/SP005/SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2026	02/11/2027	1	2,245,000	6941.47	.....	124,149	.....	108,074	.....	87,903	.....	.....	.....	(16,326)	.....	10,461	.....	0001
Purchased Call/SP 500 INDEX/SP005/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	05/22/2026	1	3,405,000	6200	.....	47,120	.....	26,121	.....	51,246	.....	.....	.....	(21,054)	.....	6,426	.....	0001
Purchased Call/SP 500 INDEX/SP02/TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2026	02/12/2027	1	7,999,000	6932.76	.....	345,557	.....	304,282	.....	281,525	.....	.....	.....	(44,496)	.....	37,331	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/12/2026	02/12/2027	1	2,392,000	6832.76		143,520		126,377		113,114			(18,481)		11,163		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/20/2026	02/22/2027	1	2,078,942	6903.51		107,481		96,822		79,885			(11,422)		9,854		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/17/2026	06/16/2026	1	3,405,000	6300		14,600		9,484		21,982			(5,153)		7,820		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/13/2026	02/16/2027	1	5,123,000	6836.17		185,965		164,448		153,290			(23,246)		24,059		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/25/2026	02/25/2027	1	2,502,811	6946.13		39,795		36,177		30,868			(3,707)		11,917		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/17/2026	04/28/2026	1	6,810,000	6200		70,860		28,136		57,178			(42,516)		9,431		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/17/2026	02/12/2027	1	3,981,981	6836		169,754		150,313		137,128			(19,805)		18,594		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/18/2026	02/17/2027	1	3,647,436	6843		146,277		130,113		117,844			(16,476)		17,156		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/19/2026	02/19/2027	1	5,450,000	6861.89		222,905		200,059		177,839			(24,428)		25,714		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/19/2026	02/11/2027	1	1,707,602	6941		67,758		60,656		52,684			(7,582)		7,957		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/20/2026	02/19/2027	1	1,836,421	6867		94,709		85,238		71,622			(10,147)		8,664		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/26/2026	02/26/2027	1	2,394,943	6908.86		32,092		29,425		25,841			(2,901)		11,421		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/23/2026	02/23/2027	1	2,470,000	6837.75		144,742		130,786		113,837			(14,276)		11,725		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/25/2026	02/25/2027	1	1,904,482	6946.13		24,377		22,161		19,115			(2,271)		9,068		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/27/2026	02/26/2027	1	2,021,000	6878.88		71,139		65,409		56,847			(6,254)		9,837		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/27/2026	02/19/2027	1	2,594,788	6864		93,358		85,689		75,358			(8,368)		12,242		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/04/2026	03/03/2027	1	1,818,584	6817		94,928		88,110		75,000			(7,041)		8,737		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/16/2026	03/16/2027	1	3,393,000	6899.38		92,290		88,730		84,203			(3,793)		16,613		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/06/2026	03/05/2027	1	5,301,000	6740.02		130,935		122,933		115,800			(8,983)		25,544		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/17/2026	02/09/2027	1	1,497,436	6965		58,418		51,671		45,215			(6,873)		6,955		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/17/2026	02/16/2027	1	2,522,000	6836.17		66,076		58,431		55,096			(8,260)		11,844		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/27/2026	02/26/2027	1	4,458,000	6878.88		67,782		62,303		55,654			(5,957)		21,259		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/03/2026	03/03/2027	1	3,556,000	6816.63		200,558		185,641		162,036			(15,385)		17,084		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/05/2026	12/31/2026	1	1,700,649	6857		56,281		43,075		43,325			(13,289)		7,381		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/12/2026	03/12/2027	1	2,899,000	6872.62		89,672		79,964		77,164			(4,356)		14,600		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/09/2026	01/08/2027	1	2,499,000	6966.28		91,214		71,451		64,339			(20,298)		11,002		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/05/2026	12/31/2026	1	1,152,311	6856		51,741		39,601		38,611			(12,217)		5,001		0001
Purchased Call / S&P 500 INDEX/SP005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/05/2026	12/31/2026	1	1,907,467	6856		97,376		74,528		71,280			(22,992)		8,278		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500 INDEX/SPX0015B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/08/2026	01/08/2027	1	3,590,000	6921.46	.....	108,059	.....	84,412	.....	81,455	.....	.....	.....	(24,276)	.....	15,806	.....	0001
Purchased Call / S&P 500 INDEX/SPX00252	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/09/2026	01/11/2027	1	2,010,826	6966.28	.....	32,978	.....	25,881	.....	24,697	.....	.....	.....	(7,278)	.....	8,900	.....	0001
Purchased Call / S&P 500 INDEX/SPX00598	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/29/2026	01/29/2027	1	3,680,184	6960.01	.....	48,697	.....	40,873	.....	36,871	.....	.....	.....	(8,138)	.....	16,834	.....	0001
Purchased Call / S&P 500 INDEX/SPX0059E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/29/2026	01/27/2027	1	1,526,319	6979	.....	73,280	.....	61,441	.....	50,536	.....	.....	.....	(12,314)	.....	6,951	.....	0001
Purchased Call / S&P 500 INDEX/SPX0015I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/09/2026	01/08/2027	1	2,051,000	6966.28	.....	47,983	.....	37,595	.....	35,292	.....	.....	.....	(10,680)	.....	9,030	.....	0001
Purchased Call / S&P 500 INDEX/SPX00239	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	016108560/2D1J8570P30	01/12/2026	05/15/2026	1	6,925,000	7000	.....	251,570	.....	91,480	.....	16,578	.....	.....	.....	(159,532)	.....	12,158	.....	0001
Purchased Call / S&P 500 INDEX/SPX00499	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	016108560/2D1J8570P30	01/21/2026	07/24/2026	1	1,700,000	6900	.....	86,000	.....	53,868	.....	33,225	.....	.....	.....	(32,250)	.....	4,771	.....	0001
Purchased Call / S&P 500 INDEX/SPX0058S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/30/2026	02/01/2027	1	2,462,000	6939.03	.....	67,951	.....	57,281	.....	51,417	.....	.....	.....	(11,109)	.....	11,290	.....	0001
Purchased Call / S&P 500 INDEX/SPX17493	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/06/2026	03/08/2027	1	1,820,487	6740.02	.....	108,137	.....	101,983	.....	92,670	.....	.....	.....	(7,366)	.....	8,811	.....	0001
Purchased Call / S&P 500 INDEX/SPX1749E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/09/2026	03/09/2027	1	2,077,000	6795.99	.....	126,905	.....	119,563	.....	103,167	.....	.....	.....	(7,649)	.....	10,067	.....	0001
Purchased Call / S&P 500 INDEX/SPX0039Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	016108560/2D1J8570P30	01/20/2026	11/20/2026	1	3,420,000	7000	.....	223,375	.....	172,339	.....	119,855	.....	.....	.....	(51,435)	.....	13,892	.....	0001
Purchased Call / S&P 500 INDEX/SPX00590	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/30/2026	01/29/2027	1	4,815,000	6939.03	.....	169,488	.....	142,652	.....	125,572	.....	.....	.....	(27,938)	.....	21,971	.....	0001
Purchased Call / S&P 500 INDEX/SPX00696	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/02/2026	01/29/2027	1	3,476,454	6839	.....	143,637	.....	121,231	.....	102,267	.....	.....	.....	(22,679)	.....	15,863	.....	0001
Purchased Call / S&P 500 INDEX/SPX0068T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/05/2026	02/05/2027	1	3,612,000	6798.4	.....	107,638	.....	92,431	.....	92,058	.....	.....	.....	(15,924)	.....	16,671	.....	0001
Purchased Call / S&P 500 INDEX/SPX0091N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02N0EB1B/P40T0BP4U1	02/13/2026	02/12/2027	1	3,048,897	6883	.....	154,641	.....	136,549	.....	121,813	.....	.....	.....	(19,543)	.....	14,229	.....	0001
Purchased Call / S&P 500 INDEX/SPX1752Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/12/2026	02/12/2027	1	6,562,000	6832.76	.....	314,320	.....	276,776	.....	253,798	.....	.....	.....	(40,474)	.....	30,625	.....	0001
Purchased Call / S&P 500 INDEX/SPX00980	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/18/2026	02/18/2027	1	3,421,000	6881.31	.....	134,103	.....	119,326	.....	106,331	.....	.....	.....	(15,064)	.....	16,116	.....	0001
Purchased Call / S&P 500 INDEX/SPX00980	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/24/2026	02/24/2027	1	6,431,000	6890.07	.....	254,688	.....	230,814	.....	198,972	.....	.....	.....	(24,420)	.....	30,574	.....	0001
Purchased Call / S&P 500 INDEX/SPX00986	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/20/2026	02/19/2027	1	3,070,000	6909.51	.....	66,154	.....	61,339	.....	53,975	.....	.....	.....	(7,302)	.....	14,484	.....	0001
Purchased Call / S&P 500 INDEX/SPX0098V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/24/2026	02/24/2027	1	9,536,000	6890.07	.....	401,466	.....	363,863	.....	312,447	.....	.....	.....	(38,497)	.....	45,336	.....	0001
Purchased Call / S&P 500 INDEX/SPX0003H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/05/2026	03/05/2027	1	3,387,000	6830.71	.....	156,141	.....	146,193	.....	126,871	.....	.....	.....	(11,122)	.....	16,321	.....	0001
Purchased Call / S&P 500 INDEX/SPX0098T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/24/2026	02/24/2027	1	1,684,385	6890.07	.....	15,328	.....	13,882	.....	12,468	.....	.....	.....	(1,470)	.....	8,008	.....	0001
Purchased Call / S&P 500 INDEX/SPX00981	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/27/2026	02/26/2027	1	2,365,000	6878.88	.....	71,896	.....	66,104	.....	57,835	.....	.....	.....	(6,321)	.....	11,278	.....	0001
Purchased Call / S&P 500 INDEX/SPX0098L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/27/2026	03/01/2027	1	2,264,000	6878.88	.....	65,656	.....	60,411	.....	52,975	.....	.....	.....	(5,725)	.....	10,845	.....	0001
Purchased Call / S&P 500 INDEX/SPX0098Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/24/2026	02/23/2027	1	3,152,203	6838	.....	105,919	.....	95,971	.....	85,447	.....	.....	.....	(10,185)	.....	14,984	.....	0001
Purchased Call / S&P 500 INDEX/SPX17290	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/26/2026	02/26/2027	1	4,377,000	6908.86	.....	184,272	.....	168,958	.....	141,605	.....	.....	.....	(16,660)	.....	20,872	.....	0001
Purchased Call / S&P 500 INDEX/SPX17383	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/03/2026	03/03/2027	1	2,189,000	6816.63	.....	29,552	.....	27,353	.....	24,948	.....	.....	.....	(2,267)	.....	10,517	.....	0001
Purchased Call / S&P 500 INDEX/SPX00954	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/25/2026	03/25/2027	1	2,220,000	6591.9	.....	63,936	.....	63,055	.....	61,070	.....	.....	.....	(1,051)	.....	11,008	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX00087	Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/20/2026	03/19/2027	1	7,101,095	6966.48		148,413		145,115		146,628			(4,485)		34,917		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX00081	Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/20/2026	03/18/2027	1	2,728,376	6825		107,759		105,357		106,072			(3,265)		13,402		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX00P50	Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/27/2026	03/25/2027	1	5,115,000	6968.85		73,656		73,451		77,073			(812)		25,364		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX00082	Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/20/2026	03/22/2027	1	2,985,994	6906.48		37,624		36,794		36,819			(1,128)		14,745		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX1748C	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/09/2026	03/09/2027	1	1,879,000	6795.99		69,510		59,836		54,249			(3,828)		9,107		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX0006L	Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/06/2026	01/06/2027	1	6,674,000	6944.82		164,180		126,641		121,166			(37,784)		29,279		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX02198	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/13/2026	01/13/2027	1	1,958,000	6963.74		25,258		19,970		18,833			(5,328)		8,696		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX02198T	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/13/2026	01/12/2027	1	3,105,408	6877		126,940		100,289		87,081			(26,853)		13,788		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX1758F	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/13/2026	03/15/2027	1	2,735,000	6632.19		83,691		80,233		78,864			(4,105)		13,372		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX02198	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/13/2026	01/13/2027	1	4,253,000	6963.74		223,283		176,535		146,574			(47,103)		18,889		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX02198Z	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/22/2026	01/22/2027	1	6,245,000	6919.35		154,876		126,900		118,944			(28,854)		28,167		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX02198T	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/16/2026	03/16/2027	1	1,907,000	6699.38		107,364		103,223		95,416			(4,412)		9,337		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX021986	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/02/2026	12/31/2026	1	4,458,897	6658.47		57,533		43,911		46,567			(13,947)		19,356		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX021988	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/02/2026	12/31/2026	1	2,869,000	6859.47		48,486		37,006		38,981			(11,754)		12,451		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX17984	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/13/2026	03/12/2027	1	2,012,000	6632.19		59,354		56,881		55,932			(2,935)		9,795		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX02198F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/27/2026	02/26/2027	1	10,044,000	6878.88		371,628		341,691		294,207			(32,671)		47,896		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX02198M	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/04/2026	03/04/2027	1	3,473,752	6869.5		75,033		69,659		61,261			(5,550)		16,714		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX17680	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2027	1	3,002,648	6906.48		54,048		52,857		53,273			(1,620)		14,827		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX17581	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/13/2026	03/15/2027	1	2,530,000	6632.19		109,116		104,607		102,476			(5,352)		12,321		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX17762	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2027	1	2,905,062	6906.48		152,516		149,155		152,867			(4,571)		14,345		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX02198Z	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/06/2026	03/08/2027	1	210,410	6740.02		19,757		18,560		15,559			(1,346)		1,018		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX1768N	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/19/2027	1	4,799,000	6906.48		286,900		282,480		289,289			(8,730)		23,597		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX1778M	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/25/2026	03/25/2027	1	8,346,000	6591.9		342,186		337,473		326,921			(5,625)		41,386		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX17260	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/09/2026	01/08/2027	1	8,057,000	6966.28		342,423		288,231		226,868			(76,198)		35,472		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX1797	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/09/2026	01/11/2027	1	2,740,000	6966.28		167,982		131,871		106,633			(37,071)		12,127		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX1798F	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/13/2026	01/13/2027	1	3,421,000	6963.74		183,024		144,705		121,223			(38,610)		15,194		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX1798K	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/14/2026	01/14/2027	1	2,203,620	6936.6		20,953		16,624		16,167			(4,363)		9,813		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX1708X	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/09/2026	01/08/2027	1	5,441,000	6966.28		307,417		240,810		195,739			(68,409)		23,955		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPX1781T	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/25/2026	03/24/2027	1	4,782,726	6556		249,182		245,741		237,286			(4,107)		23,883		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and Quarter-end	
Purchased Call/SPX 500 INDEX/SPW0005M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/19/2026	03/19/2027	1	1,994,641	6866.49	.....	41,289	.....	40,280	.....	39,167	.....	.....	.....	(1,357)	.....	9,808	.....	0001
Purchased Call/SPX 500 INDEX/SPW0005M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/29/2026	01/29/2027	1	5,770,000	6989.01	.....	210,605	.....	176,768	.....	149,189	.....	.....	.....	(35,197)	.....	26,329	.....	0001
Purchased Call/SPX 500 INDEX/SPW021A36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/11/2026	03/11/2027	1	1,579,605	6775.8	.....	27,169	.....	25,747	.....	23,980	.....	.....	.....	(1,489)	.....	7,679	.....	0001
Purchased Call/SPX 500 INDEX/SPW021C31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/11/2026	03/11/2027	1	5,984,000	6775.8	.....	147,206	.....	139,501	.....	128,788	.....	.....	.....	(8,066)	.....	29,089	.....	0001
Purchased Call/SPX 500 INDEX/SPW021C3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/05/2026	01/05/2027	1	3,111,000	6902.05	.....	181,682	.....	139,840	.....	126,347	.....	.....	.....	(42,310)	.....	13,624	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/09/2026	01/09/2027	1	3,493,000	6966.28	.....	194,560	.....	152,405	.....	126,824	.....	.....	.....	(43,295)	.....	15,379	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/12/2026	01/12/2027	1	2,069,000	6977.27	.....	124,968	.....	98,459	.....	78,572	.....	.....	.....	(26,705)	.....	9,173	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	03/25/2027	1	2,160,000	6477.16	.....	70,632	.....	70,240	.....	71,248	.....	.....	.....	(970)	.....	10,711	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/25/2027	1	8,244,000	6368.85	.....	298,433	.....	297,602	.....	320,824	.....	.....	.....	(3,289)	.....	40,880	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/25/2027	1	6,043,000	6368.85	.....	261,058	.....	260,330	.....	281,211	.....	.....	.....	(2,877)	.....	29,966	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/29/2027	1	2,273,000	6368.85	.....	98,421	.....	98,150	.....	105,774	.....	.....	.....	(1,073)	.....	11,334	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/25/2026	03/25/2027	1	4,349,000	6591.9	.....	224,843	.....	221,746	.....	214,336	.....	.....	.....	(3,696)	.....	21,566	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/25/2027	1	7,983,000	6368.85	.....	257,053	.....	256,337	.....	275,884	.....	.....	.....	(2,833)	.....	39,586	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/30/2026	03/30/2027	1	3,588,000	6343.72	.....	43,774	.....	43,774	.....	47,566	.....	.....	.....	(120)	.....	17,915	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/21/2026	01/21/2027	1	6,397,000	6975.62	.....	339,041	.....	275,529	.....	252,816	.....	.....	.....	(64,093)	.....	28,804	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/31/2027	1	2,877,000	6528.52	.....	97,243	.....	97,243	.....	97,766	.....	.....	.....	.....	.....	14,385	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/30/2027	1	12,294,129	6344	.....	694,734	.....	694,734	.....	701,196	.....	.....	.....	.....	.....	61,386	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/14/2026	01/14/2027	1	4,125,000	6926.6	.....	218,213	.....	173,127	.....	151,676	.....	.....	.....	(45,436)	.....	18,353	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/15/2026	01/15/2027	1	2,279,486	6944.47	.....	42,626	.....	34,220	.....	32,227	.....	.....	.....	(8,759)	.....	10,159	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/16/2026	01/19/2027	1	1,691,000	6940.01	.....	61,891	.....	49,956	.....	44,996	.....	.....	.....	(12,445)	.....	7,598	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/31/2027	1	10,552,000	6528.52	.....	440,018	.....	440,018	.....	442,224	.....	.....	.....	.....	.....	52,760	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/29/2026	01/29/2027	1	5,102,000	6989.01	.....	208,162	.....	174,717	.....	147,284	.....	.....	.....	(34,789)	.....	23,281	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/30/2026	01/29/2027	1	1,747,893	6989	.....	83,678	.....	70,429	.....	58,946	.....	.....	.....	(13,793)	.....	7,976	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	1,923,814	6913.35	.....	29,050	.....	23,819	.....	22,682	.....	.....	.....	(5,412)	.....	8,677	.....	0001
Purchased Call/SPX 500 INDEX/SPW021T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/29/2026	01/22/2027	1	3,236,788	6915.61	.....	64,088	.....	52,685	.....	49,966	.....	.....	.....	(11,796)	.....	14,599	.....	0001
Purchased Call/SPX 500 INDEX/SPW01335X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	3,430,000	6858.47	.....	138,915	.....	106,024	.....	106,641	.....	.....	.....	(33,676)	.....	14,886	.....	0001
Purchased Call/SPX 500 INDEX/SPW01335R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	4,552,000	6858.47	.....	112,434	.....	85,813	.....	88,556	.....	.....	.....	(27,257)	.....	19,756	.....	0001
Purchased Call/SPX 500 INDEX/SPW00P56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/25/2026	03/19/2027	1	2,134,125	6506	.....	73,032	.....	72,010	.....	69,579	.....	.....	.....	(1,221)	.....	10,494	.....	0001
Purchased Call/SPX 500 INDEX/SPW01932	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	6,190,000	6858.47	.....	325,594	.....	248,504	.....	242,825	.....	.....	.....	(78,932)	.....	26,865	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P1330	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	2,397,114	6858.47		28,173		21,502		22,559			(6,830)		13,007		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P1330P	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	4,531,523	6858.47		89,271		68,134		71,031			(21,641)		19,667		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P1330P	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	01/04/2027	1	4,901,000	6858.47		63,223		48,419		50,246			(15,160)		21,424		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P1330S	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/23/2026	01/22/2027	1	2,031,000	6915.61		29,246		24,047		22,549			(5,393)		9,160		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P1330S2	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	01/29/2027	1	3,647,000	6939.03		90,446		76,125		67,756			(14,909)		16,642		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P1330S7	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	01/29/2027	1	5,269,000	6939.03		227,621		191,391		164,240			(37,520)		24,043		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P1330S9	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/08/2026	01/08/2027	1	1,476,682	6921.46		12,404		9,680		9,599			(2,767)		6,501		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P1330S1	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/16/2026	01/19/2027	1	6,647,000	6940.01		86,746		89,211		64,665			(17,242)		29,828		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P1330S0	Linked Annuity Hedge	N/A	Equity/Index	LBS AG	03/19/2026	03/19/2027	1	3,865,000	6906.49		137,659		134,227		130,605			(4,526)		18,960		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P1330S99	Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/20/2026	02/19/2027	1	8,793,000	6906.51		371,065		333,958		282,095			(39,757)		41,486		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P1330S1	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/02/2026	02/02/2027	1	4,490,000	6976.44		123,924		104,806		89,741			(19,363)		20,623		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P1330S3	Linked Annuity Hedge	N/A	Equity/Index	LBS AG	03/23/2026	03/23/2027	1	2,580,000	6981		69,144		67,811		66,286			(1,515)		12,759		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P1330S0	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	01/28/2027	1	1,137,673	6978		47,156		39,669		33,167			(7,794)		5,183		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P1330S0	Linked Annuity Hedge	N/A	Equity/Index	LBS AG	03/27/2026	03/29/2027	1	3,610,657	6968.85		60,589		60,423		63,369			(660)		19,001		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P1330S199	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/20/2026	02/22/2027	1	37,838	6909.51		3,352		3,020		2,122			(356)		179		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P17580	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/12/2027	1	2,415,488	6673		87,340		83,701		81,642			(4,319)		11,759		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P17680	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/19/2027	1	3,741,000	6506.48		132,057		129,123		131,253			(3,991)		18,395		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P17680	Linked Annuity Hedge	N/A	Equity/Index	LBS AG	03/05/2026	03/04/2027	1	2,074,589	6870		66,434		62,190		55,414			(4,745)		9,962		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P17680	Linked Annuity Hedge	N/A	Equity/Index	LBS AG	03/20/2026	03/18/2027	1	1,775,420	6625		55,677		54,436		54,725			(1,667)		8,718		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P17680	Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/09/2026	01/08/2027	1	5,544,000	6966.28		70,963		55,988		53,362			(15,791)		24,408		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P17680	Linked Annuity Hedge	N/A	Equity/Index	LBS AG	03/05/2026	03/05/2027	1	4,807,000	6830.71		159,592		149,424		132,557			(11,368)		23,163		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P17680	Linked Annuity Hedge	N/A	Equity/Index	LBS AG	03/23/2026	03/23/2027	1	4,808,000	6581		117,796		115,524		112,884			(2,582)		23,775		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P17680	Linked Annuity Hedge	N/A	Equity/Index	Ilizuho Markets Amer cas LLC	03/24/2026	05/08/2026	1	3,280,000	6600		91,905		79,081		73,924			(14,296)		5,308		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P17680	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/24/2026	03/24/2027	1	11,362,000	6556.37		479,476		471,551		466,308			(9,195)		56,263		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P17680	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/25/2026	03/25/2027	1	5,663,000	6591.9		246,907		243,506		235,683			(4,059)		28,081		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P17680	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/07/2026	01/07/2027	1	2,936,000	6920.93		93,624		72,474		66,585			(21,290)		10,135		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P17680	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2027	1	4,573,971	6921.46		205,829		180,786		148,229			(46,241)		20,138		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P17680	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/09/2026	01/11/2027	1	1,797,000	6966.28		64,692		50,791		45,930			(14,278)		7,953		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDEX/S&P17680	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/09/2026	01/11/2027	1	4,398,000	6966.28		189,571		148,837		131,001			(41,840)		19,333		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/S&P1798M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/25/2027	1	1,655,901	6389	.....	56,664	.....	56,664	.....	57,198	.....	.....	.....	.....	.....	8,211	.....	0001
Purchased Call/S&P 500 INDEX/S&P0131SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	01/29/2027	1	3,688,861	6938.03	.....	47,586	.....	40,052	.....	36,177	.....	.....	(7,844)	.....	.....	16,833	.....	0001
Purchased Call/S&P 500 INDEX/S&P821989	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/02/2026	01/04/2027	1	1,838,760	6658.47	.....	30,523	.....	23,376	.....	24,575	.....	.....	(7,319)	.....	.....	8,038	.....	0001
Purchased Call/S&P 500 INDEX/S&P01336C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	02/01/2027	1	2,298,000	6939.03	.....	72,847	.....	61,408	.....	54,058	.....	.....	(11,910)	.....	.....	10,538	.....	0001
Purchased Call/S&P 500 INDEX/S&P0003SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	03/05/2026	03/05/2027	1	3,852,000	6830.71	.....	112,864	.....	105,673	.....	94,161	.....	.....	(8,040)	.....	.....	18,561	.....	0001
Purchased Call/S&P 500 INDEX/S&P0003M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	03/05/2026	03/05/2027	1	3,089,000	6830.71	.....	178,235	.....	166,880	.....	141,349	.....	.....	(12,696)	.....	.....	14,885	.....	0001
Purchased Call/S&P 500 INDEX/S&P0005X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	03/20/2026	03/19/2027	1	2,031,000	6506.48	.....	31,684	.....	30,980	.....	31,142	.....	.....	(957)	.....	.....	9,987	.....	0001
Purchased Call/S&P 500 INDEX/S&P0059S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/26/2026	02/26/2027	1	6,247,000	6808.86	.....	154,301	.....	141,478	.....	122,803	.....	.....	(13,950)	.....	.....	29,790	.....	0001
Purchased Call/S&P 500 INDEX/S&P0059B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/23/2026	02/19/2027	1	2,653,236	6865	.....	107,815	.....	97,303	.....	87,513	.....	.....	(10,752)	.....	.....	12,518	.....	0001
Purchased Call/S&P 500 INDEX/S&P0051SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/02/2026	02/25/2027	1	1,465,633	6946	.....	70,352	.....	64,849	.....	53,347	.....	.....	(5,667)	.....	.....	6,979	.....	0001
Purchased Call/S&P 500 INDEX/S&P0051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/09/2026	03/09/2027	1	3,277,000	6795.99	.....	157,951	.....	148,814	.....	131,958	.....	.....	(9,520)	.....	.....	15,884	.....	0001
Purchased Call/S&P 500 INDEX/S&P0053S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/13/2026	03/12/2027	1	11,491,000	6632.19	.....	632,005	.....	605,671	.....	591,790	.....	.....	(31,253)	.....	.....	55,940	.....	0001
Purchased Call/S&P 500 INDEX/S&P000E83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	03/20/2026	03/19/2027	1	1,587,550	6806	.....	64,857	.....	63,416	.....	63,891	.....	.....	(1,960)	.....	.....	7,806	.....	0001
Purchased Call/S&P 500 INDEX/S&P0052S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/09/2026	03/05/2027	1	1,833,031	6831	.....	72,535	.....	68,292	.....	63,316	.....	.....	(4,420)	.....	.....	8,833	.....	0001
Purchased Call/S&P 500 INDEX/S&P0053S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/13/2026	03/12/2027	1	3,862,000	6632.19	.....	224,768	.....	215,403	.....	210,165	.....	.....	(11,115)	.....	.....	18,801	.....	0001
Purchased Call/S&P 500 INDEX/S&P0053S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/17/2026	03/17/2027	1	1,714,953	6716.09	.....	33,613	.....	32,409	.....	30,281	.....	.....	(1,289)	.....	.....	8,409	.....	0001
Purchased Call/S&P 500 INDEX/S&P0052S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2026	03/11/2027	1	3,033,000	6775.8	.....	176,521	.....	167,281	.....	147,918	.....	.....	(9,672)	.....	.....	14,744	.....	0001
Purchased Call/S&P 500 INDEX/S&P0052M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2026	03/09/2027	1	2,942,664	6796	.....	94,805	.....	89,816	.....	82,501	.....	.....	(5,223)	.....	.....	14,263	.....	0001
Purchased Call/S&P 500 INDEX/S&P0054S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/24/2026	03/19/2027	1	1,880,373	6506	.....	77,085	.....	75,793	.....	74,084	.....	.....	(1,489)	.....	.....	9,246	.....	0001
Purchased Call/S&P 500 INDEX/S&P0054S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/24/2026	03/23/2027	1	1,954,557	6581	.....	64,282	.....	63,197	.....	61,610	.....	.....	(1,236)	.....	.....	9,665	.....	0001
Purchased Call/S&P 500 INDEX/S&P0053S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/18/2026	03/17/2027	1	1,302,921	6716	.....	41,877	.....	40,489	.....	38,622	.....	.....	(1,496)	.....	.....	6,388	.....	0001
Purchased Call/S&P 500 INDEX/S&P172SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/29/2026	01/28/2027	1	1,929,870	6878	.....	94,029	.....	78,880	.....	65,044	.....	.....	(15,758)	.....	.....	8,792	.....	0001
Purchased Call/S&P 500 INDEX/S&P0002S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/13/2026	01/13/2027	1	2,928,000	6863.74	.....	88,718	.....	70,144	.....	63,852	.....	.....	(18,716)	.....	.....	13,004	.....	0001
Purchased Call/S&P 500 INDEX/S&P0006S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/03/2026	02/03/2027	1	2,883,000	6817.81	.....	106,374	.....	90,256	.....	79,944	.....	.....	(16,320)	.....	.....	12,389	.....	0001
Purchased Call/S&P 500 INDEX/S&P0001S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/09/2026	01/08/2027	1	4,658,000	6966.28	.....	164,427	.....	128,801	.....	116,305	.....	.....	(36,590)	.....	.....	20,508	.....	0001
Purchased Call/S&P 500 INDEX/S&P0054S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/24/2026	03/24/2027	1	5,571,000	6556.37	.....	173,815	.....	170,942	.....	168,811	.....	.....	(3,333)	.....	.....	27,587	.....	0001
Purchased Call/S&P 500 INDEX/S&P0003P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer Gas LLC	01/20/2026	11/12/2026	1	3,425,000	6800		246,995		189,027		140,078			(89,411)			13,475		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX0005R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/30/2026	02/01/2027	1	2,517,000	6939.03		62,422		52,620		47,483			(10,205)		11,542		0001
Purchased Call/S&P 500 INDEX/SPX0006S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/02/2026	02/02/2027	1	7,775,000	6976.44		448,618		379,409		295,455			(70,058)		35,711		0001
Purchased Call/S&P 500 INDEX/SPX02D82	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/16/2026	03/12/2027	1	2,923,191	6673		120,102		115,419		108,217			(4,900)		13,773		0001
Purchased Call/S&P 500 INDEX/SPX0003D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/17/2026	03/17/2027	1	6,263,000	6716.09		231,731		223,432		207,593			(8,888)		30,709		0001
Purchased Call/S&P 500 INDEX/SPX0004S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/24/2026	03/24/2027	1	3,507,240	6556.37		70,486		69,330		66,108			(1,352)		17,367		0001
Purchased Call/S&P 500 INDEX/SPX00046	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/24/2026	03/24/2027	1	5,889,000	6556.37		225,680		221,950		219,235			(4,328)		28,220		0001
Purchased Call/S&P 500 INDEX/SPX0005K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/17/2026	03/12/2027	1	1,220,083	6632		63,653		61,342		56,663			(2,475)		5,940		0001
Purchased Call/S&P 500 INDEX/SPX02D8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/30/2026	03/30/2027	1	4,678,000	6343.72		110,869		110,869		119,882			(304)		23,358		0001
Purchased Call/S&P 500 INDEX/SPX0006A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/02/2026	02/02/2027	1	5,761,000	6976.44		342,203		289,412		223,799			(53,440)		26,460		0001
Purchased Call/S&P 500 INDEX/SPX00048C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/24/2026	03/23/2027	1	4,475,080	6681		177,548		174,605		170,208			(3,414)		22,129		0001
Purchased Call/S&P 500 INDEX/SPX0003J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/24/2026	02/24/2027	1	3,068,000	6890.07		84,370		76,468		67,786			(8,090)		14,586		0001
Purchased Call/S&P 500 INDEX/SPX00060	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	02/05/2026	08/14/2028	1	20,475,000	6500		671,100		487,089		659,864			(190,794)		62,481		0001
Purchased Call/S&P 500 INDEX/SPX0009E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/20/2026	02/22/2027	1	2,711,000	6909.51		59,371		53,483		47,080			(6,309)		12,850		0001
Purchased Call/S&P 500 INDEX/SPX07D83	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/17/2026	02/17/2027	1	3,611,000	6843.22		118,802		105,384		97,829			(13,670)		16,984		0001
Purchased Call/S&P 500 INDEX/SPX07D8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/06/2026	02/08/2027	1	4,158,000	6892.3		240,332		207,229		169,592			(94,707)		19,283		0001
Purchased Call/S&P 500 INDEX/SPX07D8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/12/2026	02/12/2027	1	13,278,000	6832.76		605,477		533,156		490,967			(77,966)		61,968		0001
Purchased Call/S&P 500 INDEX/SPX07D8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/13/2026	02/12/2027	1	7,844,000	6836.17		192,962		170,387		161,225			(24,365)		36,608		0001
Purchased Call/S&P 500 INDEX/SPX00038	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/16/2026	03/16/2027	1	3,461,000	6996.38		168,897		162,383		151,599			(6,941)		16,946		0001
Purchased Call/S&P 500 INDEX/SPX02E81	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/30/2026	03/25/2027	1	2,082,614	6369		65,472		65,472		71,656			(182)		10,327		0001
Purchased Call/S&P 500 INDEX/SPX0009C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/23/2026	02/19/2027	1	4,242,203	6864		206,054		185,965		164,701			(20,548)		20,015		0001
Purchased Call/S&P 500 INDEX/SPX00026	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/11/2026	03/11/2027	1	1,604,000	6775.8		83,729		79,346		70,855			(4,588)		7,797		0001
Purchased Call/S&P 500 INDEX/SPX07D8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/05/2026	02/05/2027	1	5,807,000	6798.4		193,373		166,054		164,419			(28,609)		26,801		0001
Purchased Call/S&P 500 INDEX/SPX0009D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/20/2026	02/19/2027	1	2,841,000	6909.51		161,385		145,229		116,351			(17,289)		12,460		0001
Purchased Call/S&P 500 INDEX/SPX0006H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/27/2026	02/26/2027	1	1,745,546	6678.88		32,981		30,333		26,903			(2,900)		8,324		0001
Purchased Call/S&P 500 INDEX/SPX07D8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/05/2026	02/05/2027	1	4,807,000	6798.4		200,452		172,133		168,586			(29,656)		22,186		0001
Purchased Call/S&P 500 INDEX/SPX07D8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/12/2026	02/12/2027	1	2,488,000	6832.76		65,198		57,410		54,356			(8,395)		11,658		0001
Purchased Call/S&P 500 INDEX/SPX00036	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/05/2026	03/05/2027	1	3,286,000	6930.71		142,812		133,713		116,441			(10,173)		15,747		0001
Purchased Call/S&P 500 INDEX/SPX0003I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/05/2026	03/05/2027	1	2,142,000	6930.71		108,814		101,881		87,582			(7,751)		10,322		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Spread 500 INDEX/SPXF-T7064	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/17/2026	02/17/2027	1	8,183,000	6843.22		332,410		285,995		282,838				(37,089)		38,489	0001	
Purchased Call/Spread 500 INDEX/SPXF-T7069	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/19/2027	1	2,196,831	6861.89		38,225		34,307		31,448				(4,189)		10,365	0001	
Purchased Call/Spread 500 INDEX/SPXF-T7081	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/19/2027	1	5,591,000	6861.89		242,649		217,780		192,520				(26,592)		26,379	0001	
Purchased Call/Spread 500 INDEX/SPXK00988	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/20/2026	02/19/2027	1	10,136,000	6909.51		487,542		438,787		365,094				(52,237)		47,822	0001	
Purchased Call/Spread 500 INDEX/SPXF-T7159	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	2,047,884	6892.3		109,767		94,847		78,651				(15,852)		9,497	0001	
Purchased Call/Spread 500 INDEX/SPXF-T7158	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	722,345	6932.3		40,668		35,066		28,866				(5,873)		3,350	0001	
Purchased Call/Spread 500 INDEX/SPXK00080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/19/2026	03/18/2027	1	2,484,313	6825		123,063		125,836		120,294				(4,255)		12,198	0001	
Purchased Call/Spread 500 INDEX/SPXK00052	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/20/2026	03/19/2027	1	2,487,253	6806		95,513		93,391		94,037				(2,886)		12,279	0001	
Purchased Call/Spread 500 INDEX/SPXK00045V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/26/2026	02/26/2027	1	3,024,000	6808.86		105,840		97,044		82,400				(9,569)		14,420	0001	
Purchased Call/Spread 500 INDEX/SPXK00080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/27/2026	03/01/2027	1	2,104,000	6878.88		101,202		93,117		78,699				(8,824)		10,078	0001	
Purchased Call/Spread 500 INDEX/SPXF-T7159V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2026	02/12/2027	1	4,336,000	6832.76		178,917		157,547		146,545				(23,039)		20,516	0001	
Purchased Call/Spread 500 INDEX/SPXF-T7160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/23/2026	02/23/2027	1	4,218,000	6837.75		207,526		187,516		166,716				(20,468)		20,023	0001	
Purchased Call/Spread 500 INDEX/SPXF-T7289	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/26/2026	02/26/2027	1	1,453,528	6808.86		29,216		26,788		23,288				(2,641)		6,391	0001	
Purchased Call/Spread 500 INDEX/SPXF-T7289	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	02/26/2027	1	3,052,000	6878.88		85,761		78,853		69,314				(7,539)		14,554	0001	
Purchased Call/Spread 500 INDEX/SPXF-T7168	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	3,413,000	6909.51		94,199		84,857		74,069				(10,010)		16,177	0001	
Purchased Call/Spread 500 INDEX/SPXF-T7169	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	3,484,000	6909.51		129,256		116,438		99,764				(13,736)		16,513	0001	
Purchased Call/Spread 500 INDEX/SPXF-T7185	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/23/2026	02/23/2027	1	4,036,000	6837.75		168,705		152,439		137,563				(16,639)		19,159	0001	
Purchased Call/Spread 500 INDEX/SPXF-T706C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/19/2027	1	2,576,000	6861.89		69,810		62,655		56,754				(7,650)		12,154	0001	
Purchased Call/Spread 500 INDEX/SPXF-T705Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/19/2027	1	10,019,000	6909.51		371,705		334,534		286,734				(39,826)		47,270	0001	
Purchased Call/Spread 500 INDEX/SPXF-T716Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/19/2027	1	2,405,000	6909.51		120,972		108,874		90,327				(12,961)		11,347	0001	
Purchased Call/Spread 500 INDEX/SPXF-T728J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	03/01/2027	1	3,287,000	6878.88		81,189		74,703		65,908				(7,079)		15,745	0001	
Purchased Call/Spread 500 INDEX/SPXF-T748A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/09/2026	03/09/2027	1	3,171,000	6795.99		86,885		81,859		74,791				(5,237)		15,370	0001	
Purchased Call/Spread 500 INDEX/SPXF-T749H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/11/2026	03/11/2027	1	3,553,000	6775.8		140,699		133,334		121,054				(7,710)		17,271	0001	
Purchased Call/Spread 500 INDEX/SPXF-T758B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/12/2027	1	7,138,000	6632.19		344,052		329,716		322,602				(17,014)		34,749	0001	
Purchased Call/Spread 500 INDEX/SPXK00285	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/09/2026	01/11/2027	1	2,506,000	6866.28		72,408		56,850		51,970				(15,961)		10,206	0001	
Purchased Call/Spread 500 INDEX/SPXK00038L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/16/2026	01/15/2027	1	3,483,000	6940.01		119,467		96,173		86,928				(24,287)		15,523	0001	
Purchased Call/Spread 500 INDEX/SPXK00058C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/29/2026	01/29/2027	1	5,391,000	6969.01		256,415		215,218		179,316				(42,853)		27,338	0001	
Purchased Call/Spread 500 INDEX/SPXF-T715T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2026	01/05/2027	1	5,133,614	6902		260,212		200,550		182,245				(60,049)		22,482	0001	
Purchased Call/Spread 500 INDEX/SPXF-T738Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/05/2027	1	1,898,937	6831		61,118		57,383		52,324				(4,198)		9,150	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&P 1749I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/12/2026	03/11/2027	1	1,754,120	6776	.....	66,761	.....	65,705	.....	61,673	.....	.....	(3,589)	.....	8,327	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1750I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/13/2026	03/15/2027	1	2,229,000	6632.19	.....	54,388	.....	52,140	.....	51,269	.....	.....	(2,668)	.....	10,898	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1749II	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/12/2026	03/11/2027	1	1,775,637	6776	.....	85,336	.....	81,543	.....	75,869	.....	.....	(4,454)	.....	8,632	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1768A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/19/2026	03/19/2027	1	3,526,000	6806.49	.....	104,429	.....	101,825	.....	99,246	.....	.....	(3,403)	.....	17,346	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1768I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/26/2026	03/25/2027	1	6,317,000	6477.16	.....	305,743	.....	304,044	.....	303,280	.....	.....	(4,200)	.....	31,324	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1748I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/06/2026	03/08/2027	1	2,770,000	6740.02	.....	155,674	.....	146,239	.....	134,234	.....	.....	(10,604)	.....	13,407	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1762I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canada	03/30/2026	03/30/2027	1	2,991,000	6343.72	.....	45,164	.....	45,164	.....	48,502	.....	.....	(124)	.....	14,934	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1760B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/11/2026	03/11/2027	1	2,721,000	6775.8	.....	161,083	.....	152,652	.....	134,765	.....	.....	(8,826)	.....	13,227	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1760C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/13/2026	03/12/2027	1	4,246,000	6632.19	.....	251,788	.....	241,297	.....	235,040	.....	.....	(12,451)	.....	20,670	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1768F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/19/2027	1	7,902,000	6506.48	.....	296,329	.....	289,744	.....	295,339	.....	.....	(8,955)	.....	36,886	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1769P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2027	1	4,019,000	6506.48	.....	95,652	.....	93,544	.....	94,804	.....	.....	(2,867)	.....	19,846	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1764	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2027	1	3,376,707	6506.48	.....	199,901	.....	195,496	.....	200,634	.....	.....	(5,982)	.....	16,674	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1760BRL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/12/2026	01/12/2027	1	6,435,000	6977.27	.....	286,932	.....	227,643	.....	196,216	.....	.....	(61,744)	.....	28,331	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1760BRL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/07/2026	01/07/2027	1	2,940,562	6920.93	.....	42,050	.....	32,551	.....	32,855	.....	.....	(9,562)	.....	12,923	.....	0001
Purchased Call/S&P 500 INDEX/S&P 17686	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/28/2026	03/25/2027	1	2,167,000	6477.16	.....	99,465	.....	98,913	.....	100,586	.....	.....	(1,366)	.....	10,746	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1760B357	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/13/2026	03/15/2027	1	4,534,000	6632.19	.....	268,866	.....	257,756	.....	250,988	.....	.....	(13,187)	.....	22,168	.....	0001
Purchased Call/S&P 500 INDEX/S&P 17686	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/12/2026	01/12/2027	1	6,490,000	6977.27	.....	305,679	.....	240,838	.....	205,546	.....	.....	(65,323)	.....	28,775	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1760B6N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/12/2026	01/12/2027	1	3,172,000	6977.27	.....	171,288	.....	134,954	.....	111,576	.....	.....	(36,604)	.....	14,064	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1768U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/14/2026	01/13/2027	1	2,771,562	6968	.....	131,128	.....	103,960	.....	91,222	.....	.....	(27,378)	.....	12,310	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1768C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/22/2026	01/20/2027	1	2,719,135	6797	.....	95,378	.....	78,109	.....	75,363	.....	.....	(17,867)	.....	12,313	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1768C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/26/2026	03/25/2027	1	2,433,000	6477.16	.....	145,007	.....	144,201	.....	146,970	.....	.....	(1,982)	.....	12,065	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1760C3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/05/2026	03/05/2027	1	2,752,000	6930.71	.....	148,333	.....	138,882	.....	118,427	.....	.....	(10,566)	.....	13,261	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1760B8II	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/20/2026	03/19/2027	1	6,905,182	6506.48	.....	87,005	.....	85,072	.....	85,156	.....	.....	(2,629)	.....	33,954	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1768G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/19/2026	02/19/2027	1	2,812,000	6861.89	.....	99,264	.....	89,090	.....	79,841	.....	.....	(10,878)	.....	13,267	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1760	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/20/2026	02/19/2027	1	3,670,000	6909.51	.....	158,283	.....	142,455	.....	121,116	.....	.....	(16,959)	.....	18,259	.....	0001
Purchased Call/S&P 500 INDEX/S&P 17689	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/26/2026	03/25/2027	1	2,992,000	6477.16	.....	141,005	.....	140,221	.....	142,780	.....	.....	(1,937)	.....	12,853	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1760B5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/23/2026	01/22/2027	1	4,467,000	6915.61	.....	145,178	.....	119,368	.....	110,629	.....	.....	(26,722)	.....	20,147	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP005T59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/22/2026	.01/20/2027	1	1,710,170	.697		76,903		62,979		59,692			(14,406)		7,687		0001
Purchased Call / S&P 500 INDEX/SP005J54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/23/2026	.01/22/2027	1	3,239,000	6915.61		183,327		150,736		129,762			(33,744)		14,809		0001
Purchased Call / S&P 500 INDEX/SP005T58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/22/2026	.01/21/2027	1	2,442,781	.6876		102,310		83,838		77,513			(19,113)		10,999		0001
Purchased Call / S&P 500 INDEX/SP00509F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BFINET161C12L10ZENIK50 Societe Generale SA	.01/05/2026	.01/05/2027	1	2,586,000	6902.05		56,375		43,329		43,817			(13,128)		11,325		0001
Purchased Call / S&P 500 INDEX/SP005356	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/23/2026	.01/22/2027	1	4,202,000	6915.61		249,179		204,880		174,271			(45,865)		18,952		0001
Purchased Call / S&P 500 INDEX/SP005357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/23/2026	.01/22/2027	1	5,159,000	6915.61		316,763		260,449		219,617			(68,305)		23,268		0001
Purchased Call / S&P 500 INDEX/SP005356	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/23/2026	.01/25/2027	1	2,995,000	6915.61		125,259		103,174		90,216			(22,867)		10,856		0001
Purchased Call / S&P 500 INDEX/SP00559B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/20/2026	.01/15/2027	1	2,736,353	.6940		121,489		98,074		93,908			(23,623)		12,195		0001
Purchased Call / S&P 500 INDEX/SP00559C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/20/2026	.01/15/2027	1	506,993	.6940		24,716		19,953		18,815			(4,806)		2,280		0001
Purchased Call / S&P 500 INDEX/SP00535N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/26/2026	.01/26/2027	1	2,159,526	6950.23		21,163		17,490		16,235			(3,711)		9,805		0001
Purchased Call / S&P 500 INDEX/SP00519H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/28/2026	.01/28/2027	1	2,351,592	6976.03		23,046		19,173		17,392			(3,915)		10,713		0001
Purchased Call / S&P 500 INDEX/SP00519C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/27/2026	.01/26/2027	1	1,438,698	.6950		46,308		40,034		34,929			(8,361)		6,532		0001
Purchased Call / S&P 500 INDEX/SP00519C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BFINET161C12L10ZENIK50	.01/08/2026	.01/08/2027	1	2,223,000	6921.46		81,382		63,557		60,198			(18,279)		9,787		0001
Purchased Call / S&P 500 INDEX/SP01335J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.02/04/2026	.02/04/2027	1	3,510,000	6982.72		134,082		114,136		103,642			(20,204)		16,174		0001
Purchased Call / S&P 500 INDEX/SP01319N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.02/06/2026	.02/05/2027	1	5,018,000	6932.3		123,443		106,298		94,253			(17,974)		23,160		0001
Purchased Call / S&P 500 INDEX/SP01319C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	.02/17/2026	.02/17/2027	1	2,153,000	6643.22		27,343		24,255		22,653			(3,146)		10,127		0001
Purchased Call / S&P 500 INDEX/SP00535K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/23/2026	.01/22/2027	1	1,569,811	.6913		67,217		55,267		49,793			(12,372)		7,080		0001
Purchased Call / S&P 500 INDEX/SP01319O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.02/06/2026	.02/05/2027	1	4,570,000	6932.3		120,191		103,498		91,505			(17,500)		21,092		0001
Purchased Call / S&P 500 INDEX/SP01319N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.02/13/2026	.02/16/2027	1	19,758	6636.17		121		107		101			(15)		93		0001
Purchased Call / S&P 500 INDEX/SP00509G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BFINET161C12L10ZENIK50 Societe Generale SA	.01/05/2026	.01/05/2027	1	6,175,000	6902.05		156,228		120,076		120,214			(36,382)		27,042		0001
Purchased Call / S&P 500 INDEX/SP00519P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/28/2026	.01/27/2027	1	3,372,021	.6967		170,387		141,676		115,254			(28,022)		15,336		0001
Purchased Call / S&P 500 INDEX/SP01319J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.02/06/2026	.02/05/2027	1	4,828,165	6932.3		46,833		40,329		36,275			(6,819)		22,284		0001
Purchased Call / S&P 500 INDEX/SP01729B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	.02/26/2026	.02/26/2027	1	3,081,000	6908.86		101,981		93,506		79,779			(9,220)		14,892		0001
Purchased Call / S&P 500 INDEX/SP00535H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/23/2026	.01/25/2027	1	3,055,000	6915.61		170,469		140,414		121,179			(31,121)		13,948		0001
Purchased Call / S&P 500 INDEX/SP013099	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.03/06/2026	.03/05/2027	1	3,063,000	6740.02		46,251		43,425		40,776			(3,177)		14,759		0001
Purchased Call / S&P 500 INDEX/SP01319Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.02/13/2026	.02/12/2027	1	14,679,000	6936.17		667,895		589,756		534,712			(64,404)		68,507		0001
Purchased Call / S&P 500 INDEX/SP01319B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.02/17/2026	.02/17/2027	1	1,985,073	6943.22		19,057		16,904		15,827			(2,193)		9,337		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP'013/S&L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	02/18/2026	02/18/2027	1	4,169,000	6881.31		90,884		80,869		72,433			(10,209)		19,639		0001
Purchased Call/SP 500 INDEX/SP'013/S&S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	03/03/2026	03/03/2027	1	7,835,000	6816.63		311,833		288,639		255,189			(23,921)		37,642		0001
Purchased Call/SP 500 INDEX/SP'013/S&S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/25/2026	03/25/2027	1	6,209,000	6591.9		262,641		259,023		250,850			(4,317)		30,789		0001
Purchased Call/SP 500 INDEX/SP'013/S&P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/26/2026	03/25/2027	1	3,913,000	6477.16		164,737		163,822		166,338			(2,263)		19,404		0001
Purchased Call/SP 500 INDEX/SP'013/S&P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEBIBXP4R0TD8PU41	01/12/2026	01/12/2027	1	4,259,000	6977.27		146,510		115,432		103,413			(31,309)		18,883		0001
Purchased Call/SP 500 INDEX/SP'013/S&P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	02/20/2026	02/19/2027	1	4,516,000	6909.51		68,624		61,762		53,855			(7,353)		20,363		0001
Purchased Call/SP 500 INDEX/SP'013/S&P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	03/06/2026	03/05/2027	1	4,011,000	6740.02		239,841		219,551		199,001			(16,061)		19,328		0001
Purchased Call/SP 500 INDEX/SP'013/S&S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	03/06/2026	03/06/2027	1	2,191,590	6740.02		35,942		33,764		31,497			(2,448)		10,607		0001
Purchased Call/SP 500 INDEX/SP'013/S&P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	03/06/2026	03/05/2027	1	7,349,000	6740.02		413,014		387,774		352,318			(28,366)		35,412		0001
Purchased Call/SP 500 INDEX/SP'00056K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEBIBXP4R0TD8PU41	01/12/2026	01/12/2027	1	3,642,000	6977.27		151,143		119,082		104,033			(32,289)		16,147		0001
Purchased Call/SP 500 INDEX/SP'013/S&S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	02/20/2026	02/22/2027	1	1,812,279	6909.51		17,579		15,836		13,891			(1,868)		8,590		0001
Purchased Call/SP 500 INDEX/SP'013/S&S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/26/2026	03/25/2027	1	2,357,000	6477.16		134,113		133,368		135,928			(1,842)		11,688		0001
Purchased Call/SP 500 INDEX/SP'013/S&P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/27/2026	03/25/2027	1	4,924,000	6968.85		131,471		131,105		140,945			(1,449)		24,417		0001
Purchased Call/SP 500 INDEX/SP'000574	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/22/2026	01/22/2027	1	5,443,000	6913.35		285,758		234,305		205,703			(53,237)		24,549		0001
Purchased Call/SP 500 INDEX/SP'00005N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	01/06/2026	01/06/2027	1	2,853,000	6944.82		115,261		88,907		81,619			(26,526)		12,516		0001
Purchased Call/SP 500 INDEX/SP'000169	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	01/08/2026	01/08/2027	1	138,974	6921.46		11,729		9,163		6,799			(2,635)		612		0001
Purchased Call/SP 500 INDEX/SP'013/S&K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	02/06/2026	02/05/2027	1	5,512,749	6932.3		70,563		60,763		54,557			(10,274)		25,443		0001
Purchased Call/SP 500 INDEX/SP'013/S&P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/06/2026	01/06/2027	1	6,218,000	6944.82		323,336		249,405		219,502			(74,412)		27,279		0001
Purchased Call/SP 500 INDEX/SP'013/S&P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/05/2026	01/05/2027	1	4,321,000	6902.05		201,185		154,629		147,479			(46,851)		19,799		0001
Purchased Call/SP 500 INDEX/SP'013/S&X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	01/08/2026	01/08/2027	1	2,825,000	6921.46		33,600		26,247		25,778			(7,548)		11,557		0001
Purchased Call/SP 500 INDEX/SP'013/S&A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/02/2026	12/31/2026	1	3,939,000	6858.47		244,612		186,695		175,471			(59,300)		17,095		0001
Purchased Call/SP 500 INDEX/SP'013/S&V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	01/02/2026	12/31/2026	1	4,651,000	6858.47		165,111		126,017		127,982			(40,027)		20,185		0001
Purchased Call/SP 500 INDEX/SP'013/S&6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	01/02/2026	01/04/2027	1	2,593,851	6858.47		25,381		19,437		20,163			(6,066)		11,321		0001
Purchased Call/SP 500 INDEX/SP'013/S&R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	02/06/2026	02/05/2027	1	6,751,000	6932.3		290,293		249,975		213,620			(42,268)		31,158		0001
Purchased Call/SP 500 INDEX/SP'013/S&W	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROKSP83	02/13/2026	02/12/2027	1	5,465,000	6836.17		191,471		169,070		155,231			(24,197)		25,458		0001
Purchased Call/SP 500 INDEX/SP'013/S&U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/07/2026	01/07/2027	1	3,402,053	6920.93		68,721		53,198		53,065			(15,627)		14,952		0001
Purchased Call/SP 500 INDEX/SP'013/S&Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/07/2026	01/07/2027	1	2,878,000	6920.93		193,251		103,151		95,645			(30,301)		12,648		0001
Purchased Call/SP 500 INDEX/SP'013/S&6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/08/2026	01/08/2027	1	3,042,000	6921.46		177,957		139,014		121,497			(39,979)		13,393		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IE/1764	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/09/2026	01/11/2027	1	2,128,000	6866.28		113,635		89,218		75,084			(25,060)		9,418		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IO/1330	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/17/2026	02/17/2027	1	2,351,000	6843.22		46,626		41,360		38,403			(5,365)		13,880		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IO/1338	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/27/2026	02/26/2027	1	6,150,000	6878.88		281,055		258,414		218,046			(24,708)		29,327		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IO/1339	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/27/2026	03/01/2027	1	2,097,984	6878.88		26,854		24,709		21,689			(2,342)		10,050		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IO/1337	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/05/2026	03/05/2027	1	2,108,000	6830.71		128,010		120,790		101,213			(9,190)		10,158		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IE/1766	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/16/2026	01/15/2027	1	6,061,000	6940.01		92,127		74,164		69,732			(18,729)		27,013		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IE/1765	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/13/2026	01/13/2027	1	4,221,000	6863.74		149,846		118,473		106,635			(31,611)		18,747		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IE/1767	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/15/2026	01/14/2027	1	2,946,043	6892		97,227		77,998		71,176			(20,033)		13,107		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IE/1308	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/06/2026	03/05/2027	1	5,946,000	6740.02		193,503		181,677		168,109			(13,290)		28,170		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IO/1336	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/09/2026	01/11/2027	1	1,696,227	6866.28		16,453		12,918		12,237			(3,631)		7,507		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IE/1791	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/07/2026	01/07/2027	1	2,696,000	6920.93		94,899		73,462		70,695			(21,560)		11,949		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IE/1768	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/08/2026	01/08/2027	1	3,260,000	6921.46		198,860		155,342		134,185			(44,675)		14,353		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IE/1768	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/08/2026	01/06/2027	1	1,437,578	6945		69,010		53,824		48,459			(15,589)		6,307		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IE/1769	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/09/2026	01/08/2027	1	4,391,000	6866.28		159,764		125,149		114,606			(35,552)		21,710		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IE/0059R	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/24/2026	02/23/2027	1	3,606,985	6838		187,282		169,692		146,010			(18,008)		17,122		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IO/1335	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	5,470,000	6858.47		150,425		114,809		118,049			(36,467)		23,740		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IO/1337	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	2,787,000	6859.47		88,069		67,217		68,655			(21,350)		12,098		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IO/1361	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	2,167,000	6859.47		107,267		81,869		80,755			(26,004)		9,405		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IO/00457	Linked Annuity Hedge	N/A	Equi ty/Index	Mizuho Markets Amer cas LLC	01/21/2026	07/10/2026	1	1,700,000	6900		81,205		48,336		28,293			(32,960)		4,471		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IO/1339I	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	4,516,000	6858.47		158,829		121,223		122,745			(38,504)		18,731		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IE/1789Q	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/27/2026	03/25/2027	1	2,718,000	6868.85		136,172		135,792		147,114			(1,501)		13,178		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IO/0059U	Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/30/2026	02/01/2027	1	3,954,000	6939.03		189,001		159,323		134,853			(30,889)		18,131		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IO/0069V	Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/05/2026	02/05/2027	1	3,736,000	6798.4		151,308		129,932		127,447			(22,385)		17,243		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IE/1789Z	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/27/2026	03/29/2027	1	4,794,000	6868.85		217,168		216,570		233,664			(2,367)		23,904		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IE/1798K	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/31/2026	03/31/2027	1	2,097,000	6926.52		99,317		93,317		93,744			(5,989)		10,485		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IO/1335Q	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	4,786,000	6858.47		107,206		81,823		84,718			(25,989)		20,771		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IO/0059Q	Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/30/2026	01/29/2027	1	4,967,000	6938.03		208,614		175,583		151,153			(34,387)		22,665		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDEX/SP/IO/0045H	Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/26/2026	02/24/2027	1	1,778,221	6890		78,326		71,186		58,843			(7,316)		8,454		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPX0005R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/23/2026	03/19/2027	1	2,602,708	6506	.....	115,041	.....	112,798	.....	109,707	.....	.....	(2,549)	.....	12,798	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0005S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/23/2026	03/19/2027	1	2,478,969	6506	.....	132,398	.....	129,816	.....	126,011	.....	.....	(2,934)	.....	12,189	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0005H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/23/2026	02/23/2027	1	2,642,991	6837.75	.....	33,566	.....	30,330	.....	27,939	.....	.....	(3,311)	.....	12,546	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0132P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/03/2026	03/03/2027	1	2,600,000	6816.63	.....	69,680	.....	64,497	.....	57,738	.....	.....	(5,345)	.....	12,491	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0133S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/08/2027	1	3,647,000	6740.02	.....	149,527	.....	140,465	.....	129,283	.....	.....	(10,186)	.....	17,651	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/08/2027	1	3,948,000	6740.02	.....	190,688	.....	179,132	.....	164,131	.....	.....	(12,990)	.....	19,108	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/05/2027	1	7,257,000	6740.02	.....	350,513	.....	329,093	.....	301,546	.....	.....	(24,074)	.....	34,969	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0131S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/23/2026	02/23/2027	1	2,355,963	6837.75	.....	21,204	.....	19,159	.....	17,645	.....	.....	(2,091)	.....	11,184	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0132C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/27/2026	03/01/2027	1	3,863,813	6878.88	.....	37,479	.....	34,485	.....	30,247	.....	.....	(3,268)	.....	18,508	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/18/2026	02/18/2027	1	3,281,000	6881.31	.....	117,132	.....	104,225	.....	91,622	.....	.....	(13,157)	.....	15,456	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0005R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/20/2026	03/19/2027	1	1,894,792	6606	.....	91,793	.....	89,753	.....	90,450	.....	.....	(2,774)	.....	9,317	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0132S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/03/2026	03/03/2027	1	3,010,059	6816.63	.....	55,084	.....	50,987	.....	45,951	.....	.....	(4,226)	.....	14,462	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/18/2026	02/18/2027	1	3,001,000	6881.31	.....	48,316	.....	42,992	.....	38,842	.....	.....	(5,427)	.....	14,137	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/18/2026	02/18/2027	1	3,909,000	6881.31	.....	96,552	.....	85,913	.....	76,678	.....	.....	(10,846)	.....	18,415	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0131P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/24/2026	02/19/2027	1	1,732,531	6875	.....	57,431	.....	51,976	.....	45,034	.....	.....	(5,584)	.....	8,174	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0131S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/26/2026	02/26/2027	1	1,684,643	6908.86	.....	15,330	.....	14,056	.....	12,105	.....	.....	(1,386)	.....	8,033	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0131S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/10/2026	03/10/2027	1	2,428,833	6781.48	.....	23,317	.....	22,032	.....	20,094	.....	.....	(1,342)	.....	11,790	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0132S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/27/2026	02/26/2027	1	7,482,000	6878.88	.....	296,287	.....	272,420	.....	232,002	.....	.....	(26,047)	.....	35,679	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0132S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/02/2026	03/02/2027	1	1,276,194	6881.62	.....	11,486	.....	10,600	.....	9,329	.....	.....	(913)	.....	6,122	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0133S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/05/2027	1	4,947,000	6740.02	.....	196,396	.....	184,394	.....	169,982	.....	.....	(13,489)	.....	23,838	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0005R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/26/2026	03/25/2027	1	2,628,000	6477.16	.....	83,143	.....	82,681	.....	83,533	.....	.....	(1,142)	.....	14,023	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0131S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/28/2026	01/28/2027	1	2,406,799	6978.03	.....	44,044	.....	36,643	.....	32,346	.....	.....	(7,482)	.....	10,964	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0209P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB BVP40TDBPU41	02/24/2026	02/23/2027	1	3,351,075	6838	.....	154,304	.....	139,812	.....	122,349	.....	.....	(14,837)	.....	16,857	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0005S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/25/2026	03/25/2027	1	2,360,000	6591.9	.....	50,268	.....	49,576	.....	47,961	.....	.....	(826)	.....	11,703	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0005P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/27/2026	03/25/2027	1	2,170,318	6388.85	.....	40,802	.....	40,688	.....	42,836	.....	.....	(450)	.....	10,762	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0123X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/05/2026	03/05/2027	1	2,571,000	6830.71	.....	32,909	.....	30,812	.....	27,353	.....	.....	(2,344)	.....	12,389	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0005M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/23/2026	03/19/2027	1	2,061,225	6606	.....	66,752	.....	65,451	.....	63,469	.....	.....	(1,479)	.....	10,135	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0005Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/23/2026	03/19/2027	1	2,999,487	6506	.....	123,723	.....	121,311	.....	117,990	.....	.....	(2,742)	.....	14,749	.....	0001	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX131S2	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	01/29/2027	1	4,483,000	6938.03		69,935		38,862		53,234			(11,528)		20,466		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX123S3	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/13/2026	03/12/2027	1	5,226,000	6632.19		205,904		197,325		191,629			(10,182)		25,441		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX009S7	Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/23/2026	03/19/2027	1	225,343	6610		11,727		11,498		11,100			(260)		1,108		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S0	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/16/2026	01/19/2027	1	1,767,942	6940.01		17,326		13,965		13,070			(3,484)		7,384		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S3	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	01/29/2027	1	3,465,000	6939.03		90,783		76,409		67,904			(14,964)		15,811		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX003S3	Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/16/2026	01/15/2027	1	3,825,000	6940.01		93,415		75,200		69,843			(18,991)		17,493		0001
Purchased Call / S&P 500	Fixed Index & Index			Societe Generale SA																		
INDEX/SPX003S0	Linked Annuity Hedge	N/A	Equity/Index	02NBE13P2407DBPU41	02/24/2026	02/23/2027	1	3,521,441	6838		140,036		129,602		114,053			(13,753)		16,716		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S4	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	02/01/2027	1	2,294,528	6939.03		37,860		31,915		28,827			(6,190)		10,522		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S0	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/13/2026	03/11/2027	1	3,294,244	6778		100,383		96,189		92,049			(4,978)		16,014		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S4	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/09/2026	02/09/2027	1	1,189,890	6864.82		21,656		18,733		16,254			(2,967)		5,527		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S5	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	01/29/2027	1	2,249,000	6939.03		67,020		56,409		49,843			(11,047)		10,262		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S1	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/11/2026	03/11/2027	1	2,273,000	6775.8		28,867		27,356		24,918			(1,582)		11,049		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S6	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/17/2026	02/17/2027	1	10,943,000	6843.22		458,512		406,724		367,445			(52,760)		51,471		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S9	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/13/2026	03/12/2027	1	5,881,000	6632.19		192,309		184,296		179,701			(9,510)		28,629		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S0	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/08/2027	1	2,980,224	6740.02		28,706		26,966		25,267			(1,955)		14,472		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S6	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/09/2026	03/09/2027	1	2,057,500	6795.99		34,155		32,179		29,215			(2,059)		9,973		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S0	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/13/2026	02/12/2027	1	5,738,000	6836.17		160,664		141,868		131,511			(20,304)		26,779		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S2	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/13/2026	02/12/2027	1	7,228,000	6836.17		294,180		259,763		236,975			(37,177)		38,793		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S4	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/17/2026	03/17/2027	1	1,897,000	6716.09		85,175		82,125		74,922			(3,267)		9,301		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S5	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/17/2026	03/11/2027	1	2,053,067	6776		79,325		76,437		66,905			(3,093)		9,980		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S3	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/20/2026	03/19/2027	1	6,380,156	6506.48		60,611		59,265		59,493			(1,832)		31,372		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S9	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/20/2026	02/22/2027	1	5,379,997	6909.51		66,864		62,034		54,366			(7,318)		25,500		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S3	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/19/2026	03/19/2027	1	4,263,000	6606.49		157,731		153,799		146,174			(5,186)		20,362		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S7	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/17/2026	03/12/2027	1	4,709,163	6632		208,129		200,571		184,138			(8,094)		22,925		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S2	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/16/2026	01/15/2027	1	6,404,162	6940.01		62,761		50,523		47,301			(12,759)		28,542		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S5	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/28/2026	01/28/2027	1	3,007,541	6978.03		64,061		53,296		46,699			(10,882)		13,701		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S0	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/11/2026	02/11/2027	1	3,289,488	6941.47		47,039		40,949		36,225			(6,186)		15,328		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013S0K	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/05/2027	1	4,233,000	6740.02		223,926		210,241		191,771			(15,380)		20,397		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/S&P 1320	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	03/11/2026	03/11/2027	1	3,449,688	6775.8	.....	33,117	.....	31,384	.....	28,615	.....	.....	.....	(1,815)	.....	16,789	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1320	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	02/18/2026	02/18/2027	1	2,563,143	6881.31	.....	48,187	.....	42,877	.....	38,626	.....	.....	.....	(5,413)	.....	12,074	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1338I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	03/19/2026	03/19/2027	1	3,971,000	6606.49	.....	169,582	.....	165,334	.....	159,205	.....	.....	.....	(5,575)	.....	19,526	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1338I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	03/10/2026	03/10/2027	1	3,977,195	6781.48	.....	74,771	.....	70,652	.....	64,021	.....	.....	.....	(4,302)	.....	19,305	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1335C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	03/18/2026	03/18/2027	1	4,042,344	6824.7	.....	38,807	.....	37,524	.....	35,975	.....	.....	.....	(1,382)	.....	19,849	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1351	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7LUP517OUK5573	01/07/2026	01/06/2027	1	985,583	6945	.....	41,764	.....	32,304	.....	29,553	.....	.....	.....	(9,523)	.....	4,368	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1303Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	03/06/2026	03/06/2027	1	3,022,000	6740.02	.....	131,457	.....	123,490	.....	113,490	.....	.....	.....	(8,955)	.....	14,628	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1315S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	02/25/2026	02/25/2027	1	3,823,243	6946.13	.....	37,085	.....	33,714	.....	28,637	.....	.....	.....	(3,455)	.....	18,204	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1331I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	02/18/2026	02/18/2027	1	1,579,053	6881.31	.....	20,212	.....	17,985	.....	16,229	.....	.....	.....	(2,270)	.....	7,439	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1315E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	03/09/2026	03/09/2027	1	1,580,976	6735.99	.....	15,177	.....	14,299	.....	12,982	.....	.....	.....	(915)	.....	7,663	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1329I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	03/04/2026	03/04/2027	1	4,444,132	6869.5	.....	43,108	.....	40,020	.....	35,000	.....	.....	.....	(3,189)	.....	21,383	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1303T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	03/06/2026	03/08/2027	1	3,173,885	6740.02	.....	64,112	.....	60,227	.....	56,355	.....	.....	.....	(4,367)	.....	15,361	.....	0001
Purchased Call/S&P 500 INDEX/S&P 13450	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	03/24/2026	03/24/2027	1	3,842,000	6556.37	.....	217,841	.....	214,241	.....	209,363	.....	.....	.....	(4,178)	.....	19,025	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1315E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	03/09/2026	03/09/2027	1	2,920,000	6735.99	.....	36,905	.....	34,770	.....	31,776	.....	.....	.....	(2,224)	.....	14,197	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1315T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	03/10/2026	03/03/2027	1	2,358,554	6817	.....	76,483	.....	72,186	.....	63,310	.....	.....	.....	(4,486)	.....	11,331	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1331I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	02/02/2026	02/02/2027	1	3,001,998	6976.44	.....	38,726	.....	32,752	.....	28,671	.....	.....	.....	(6,048)	.....	13,788	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1319J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	02/06/2026	02/08/2027	1	3,220,989	6932.3	.....	41,229	.....	35,550	.....	31,901	.....	.....	.....	(5,954)	.....	14,937	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1331I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	02/13/2026	02/12/2027	1	8,612,000	6936.17	.....	371,177	.....	327,753	.....	298,335	.....	.....	.....	(46,907)	.....	40,192	.....	0001
Purchased Call/S&P 500 INDEX/S&P 13550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	03/26/2026	03/25/2027	1	1,984,162	6592	.....	62,147	.....	61,802	.....	61,887	.....	.....	.....	(854)	.....	9,839	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1333V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	03/19/2026	03/17/2027	1	1,989,598	6713	.....	81,056	.....	79,024	.....	74,078	.....	.....	.....	(2,680)	.....	9,804	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1329A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	02/27/2026	02/26/2027	1	2,943,000	6878.88	.....	148,033	.....	136,108	.....	113,871	.....	.....	.....	(13,014)	.....	14,034	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1345M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	03/24/2026	03/24/2027	1	2,311,000	6556.37	.....	118,785	.....	116,822	.....	114,236	.....	.....	.....	(2,278)	.....	11,444	.....	0001
Purchased Call/S&P 500 INDEX/S&P 13557	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	03/26/2026	03/25/2027	1	3,540,000	6477.16	.....	44,250	.....	44,004	.....	44,217	.....	.....	.....	(608)	.....	17,554	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1338I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/18/2026	03/16/2027	1	2,955,203	6699	.....	121,695	.....	117,650	.....	110,339	.....	.....	.....	(4,358)	.....	14,469	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1346S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	03/20/2026	03/17/2027	1	1,803,746	6716	.....	68,765	.....	67,228	.....	67,135	.....	.....	.....	(2,090)	.....	8,944	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1319I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	02/23/2026	02/23/2027	1	2,535,000	6837.75	.....	40,053	.....	36,191	.....	33,153	.....	.....	.....	(3,950)	.....	12,034	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1319J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	02/23/2026	02/23/2027	1	2,781,312	6837.75	.....	56,461	.....	51,017	.....	46,533	.....	.....	.....	(5,569)	.....	13,203	.....	0001
Purchased Call/S&P 500 INDEX/S&P 1319T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBPROK5P83	02/25/2026	02/24/2027	1	3,148,215	6874	.....	107,799	.....	97,972	.....	81,864	.....	.....	.....	(10,069)	.....	14,967	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&P013293	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/27/2026	02/26/2027	1	6,586,258	6878.88		63,858		38,714		51,514			(5,614)		31,393		0001
Purchased Call1/S&P 500 INDEX/S&P013236	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/27/2026	02/26/2027	1	10,950,000	6878.88		460,995		423,889		339,587			(40,527)		52,216		0001
Purchased Call1/S&P 500 INDEX/S&P1329	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/12/2026	03/10/2027	1	1,834,302		6785	86,726		82,861		76,189			(4,539)		8,904		0001
Purchased Call1/S&P 500 INDEX/S&P1353X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/30/2026	03/23/2027	1	1,945,001	6574		44,354		44,354		49,505			(124)		7,640		0001
Purchased Call1/S&P 500 INDEX/S&P1335S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/19/2026	03/19/2027	1	2,444,000	6606.49		143,463		139,886		134,018			(4,717)		12,017		0001
Purchased Call1/S&P1353	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/25/2026	03/24/2027	1	1,875,122	6556		62,485		61,622		59,103			(1,020)		9,285		0001
Purchased Call1/S&P13530	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/27/2026	03/25/2027	1	6,532,988	6869.85		80,356		80,132		84,602			(885)		32,395		0001
Purchased Call1/S&P13150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/10/2026	03/10/2027	1	3,574,000	6781.48		95,426		90,168		81,220			(5,490)		17,948		0001
Purchased Call1/S&P1333N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/19/2026	03/19/2027	1	5,597,000	6606.49		255,162		248,801		239,178			(8,389)		27,275		0001
Purchased Call1/S&P13230	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/13/2026	03/12/2027	1	8,008,000	6632.19		365,966		350,717		339,789			(18,097)		38,984		0001
Purchased Call1/S&P13160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	YOOBJSJY9TBKCS06	02/18/2026	02/17/2027	1	2,862,779	6843		115,189		102,461		90,098			(12,975)		12,524		0001
Purchased Call1/S&P1333T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/19/2026	03/19/2027	1	2,207,000	6606.49		133,082		129,764		124,446			(4,375)		10,852		0001
Purchased Call1/S&P13450	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/23/2026	03/23/2027	1	6,393,000	6581		309,421		303,454		294,443			(6,782)		31,613		0001
Purchased Call1/S&P1349K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/24/2026	03/24/2027	1	2,477,401	6556.37		24,279		23,877		23,402			(466)		12,288		0001
Purchased Call1/S&P00656	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	21G119DL7704K3ZE78	02/04/2026	06/26/2026	1	3,437,500	7050		118,465		72,771		22,979			(45,884)		8,391		0001
Purchased Call1/S&P00450	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/25/2026	02/19/2027	1	1,748,106	6910		73,626		66,820		54,954			(6,973)		8,248		0001
Purchased Call1/S&P00039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	03/05/2026	03/04/2027	1	2,895,271	6870		117,160		109,674		96,327			(8,369)		13,391		0001
Purchased Call1/S&P13467	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/20/2026	03/22/2027	1	3,022,000	6506.48		170,441		168,685		169,285			(5,109)		14,923		0001
Purchased Call1/S&P13550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/25/2026	03/25/2027	1	6,919,000	6591.9		414,448		408,739		390,883			(6,813)		34,309		0001
Purchased Call1/S&P1355Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/30/2026	03/25/2027	1	3,109,893	6477		143,982		143,982		160,265			(400)		15,421		0001
Purchased Call1/S&P013230	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/03/2026	03/03/2027	1	3,384,000	6916.63		113,384		104,932		93,298			(8,696)		16,258		0001
Purchased Call1/S&P1355B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/26/2026	03/24/2027	1	2,666,443	6556		108,201		107,598		107,872			(1,490)		13,214		0001
Purchased Call1/S&P01323T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/03/2026	03/01/2027	1	2,431,982	6879		99,936		92,462		79,731			(7,709)		11,649		0001
Purchased Call1/S&P1305C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/05/2027	1	10,451,000	6740.02		387,792		364,037		336,150			(26,630)		50,359		0001
Purchased Call1/S&P01315X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	01/29/2027	1	4,763,323	6939.03		46,204		38,889		35,480			(7,616)		21,736		0001
Purchased Call1/S&P01345S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/04/2026	02/04/2027	1	1,950,140	6882.72		34,322		29,217		27,389			(5,172)		8,986		0001
Purchased Call1/S&P1305E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/05/2027	1	7,543,000	6740.02		309,263		290,364		267,293			(21,241)		36,347		0001
Purchased Call1/S&P1396A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	01/04/2027	1	3,789,000	6859.47		135,267		103,593		105,094			(32,435)		16,563		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	01/02/2026	01/04/2027	1	3,350,000	6858.47	.....	143,715	.....	110,063	.....	109,905	.....	.....	.....	(34,460)	.....	14,844	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	03/10/2026	03/10/2027	1	4,738,000	6781.48	.....	178,486	.....	188,652	.....	150,370	.....	.....	.....	(10,269)	.....	23,230	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	03/10/2026	03/05/2027	1	2,096,146	6740	.....	71,440	.....	67,449	.....	60,033	.....	.....	.....	(4,167)	.....	10,101	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	03/17/2026	03/17/2027	1	2,058,000	6716.09	.....	29,224	.....	28,177	.....	26,062	.....	.....	.....	(1,121)	.....	10,091	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	01/22/2026	01/22/2027	1	3,671,777	6913.35	.....	34,515	.....	28,300	.....	26,844	.....	.....	.....	(6,430)	.....	16,561	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	03/06/2026	03/08/2027	1	2,225,000	6740.02	.....	28,258	.....	26,545	.....	24,857	.....	.....	.....	(1,925)	.....	10,769	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	03/06/2026	03/05/2027	1	9,308,000	6740.02	.....	428,168	.....	402,002	.....	368,391	.....	.....	.....	(29,407)	.....	44,852	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	02/11/2026	02/11/2027	1	3,216,189	6941.47	.....	28,946	.....	25,198	.....	22,500	.....	.....	.....	(3,807)	.....	14,986	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	01/02/2026	01/04/2027	1	1,992,960	6858.47	.....	42,251	.....	32,357	.....	33,524	.....	.....	.....	(10,131)	.....	8,712	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	01/06/2026	01/06/2027	1	1,489,403	6944.82	.....	14,544	.....	11,219	.....	10,968	.....	.....	.....	(3,347)	.....	6,578	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	03/06/2026	03/05/2027	1	3,943,000	6740.02	.....	198,240	.....	186,125	.....	168,568	.....	.....	.....	(13,615)	.....	16,109	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	03/06/2026	03/08/2027	1	2,377,424	6740.02	.....	88,678	.....	83,304	.....	77,021	.....	.....	.....	(6,041)	.....	11,506	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	02/13/2026	02/16/2027	1	2,077,366	6836.17	.....	23,267	.....	20,575	.....	19,231	.....	.....	.....	(2,908)	.....	9,756	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	02/24/2026	02/24/2027	1	2,186,000	6890.07	.....	27,981	.....	25,360	.....	22,383	.....	.....	.....	(2,683)	.....	10,383	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	02/27/2026	02/26/2027	1	3,663,000	6878.88	.....	158,608	.....	145,831	.....	123,547	.....	.....	.....	(13,944)	.....	17,467	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	03/06/2026	03/08/2027	1	578,839	6740.02	.....	30,621	.....	28,765	.....	26,240	.....	.....	.....	(2,086)	.....	2,802	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	03/19/2026	03/18/2027	1	2,562,622	6825	.....	109,720	.....	106,977	.....	100,920	.....	.....	.....	(3,617)	.....	12,593	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	02/04/2026	02/04/2027	1	3,638,000	6882.72	.....	50,932	.....	43,355	.....	40,719	.....	.....	.....	(7,675)	.....	16,764	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	03/23/2026	03/23/2027	1	2,307,000	6581	.....	37,373	.....	36,653	.....	35,707	.....	.....	.....	(819)	.....	11,408	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	02/05/2026	01/29/2027	1	1,562,075	6975	.....	61,445	.....	52,593	.....	47,282	.....	.....	.....	(9,268)	.....	7,128	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	03/10/2026	03/05/2027	1	1,591,555	6831	.....	51,174	.....	48,315	.....	42,294	.....	.....	.....	(2,965)	.....	7,669	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	03/10/2026	03/09/2027	1	2,759,172	6796	.....	90,355	.....	85,363	.....	75,249	.....	.....	.....	(5,213)	.....	13,374	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	03/17/2026	03/16/2027	1	3,406,185	6689	.....	142,310	.....	137,200	.....	124,982	.....	.....	.....	(5,473)	.....	16,677	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	01/28/2026	01/28/2027	1	4,060,650	6978.03	.....	52,382	.....	43,580	.....	38,603	.....	.....	.....	(8,898)	.....	18,499	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P40TDBPU41 Societe Generale SA	02/23/2026	02/23/2027	1	8,069,000	6837.75	.....	198,057	.....	179,864	.....	166,023	.....	.....	.....	(19,633)	.....	38,256	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P40TDBPU41 Societe Generale SA	02/24/2026	02/23/2027	1	181,668	6838	.....	8,971	.....	8,129	.....	7,032	.....	.....	.....	(863)	.....	.....862	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5F63	02/04/2026	02/02/2027	1	1,980,451	6973	.....	72,383	.....	61,556	.....	53,450	.....	.....	.....	(10,967)	.....	9,096	.....	0001
Purchased Call/S&P 500 INDEX/S&P135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	1YDUB3J/1978XCS06 SUNTAST BANKS INC	03/18/2026	03/17/2027	1	4,263,924	6716	.....	175,691	.....	169,867	.....	159,116	.....	.....	.....	(6,275)	.....	20,907	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPW0003P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/05/2026	03/03/2027	1	3,070,987	6817	.....	127,486	.....	119,319	.....	106,233	.....	.....	.....	(9,131)	.....	14,754	.....	0001
Purchased Call/SP 500 INDEX/SPW013234	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/12/2026	03/12/2027	1	7,073,000	6672.62	.....	390,430	.....	373,125	.....	350,359	.....	.....	.....	(20,324)	.....	34,432	.....	0001
Purchased Call/SP 500 INDEX/SPW12327	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/12/2026	03/10/2027	1	2,402,382	6786	.....	75,232	.....	71,879	.....	67,041	.....	.....	.....	(3,938)	.....	11,661	.....	0001
Purchased Call/SP 500 INDEX/SPW1335H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/19/2026	03/19/2027	1	3,150,000	6806.49	.....	39,690	.....	38,701	.....	37,419	.....	.....	.....	(1,305)	.....	15,489	.....	0001
Purchased Call/SP 500 INDEX/SPW1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/03/2026	03/03/2027	1	2,080,840	6816.63	.....	20,808	.....	19,261	.....	17,433	.....	.....	.....	(1,596)	.....	9,987	.....	0001
Purchased Call/SP 500 INDEX/SPW13356	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/17/2026	03/12/2027	1	2,002,921	6632	.....	73,803	.....	71,123	.....	66,602	.....	.....	.....	(2,870)	.....	9,750	.....	0001
Purchased Call/SP 500 INDEX/SPW13359	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	02/01/2027	1	5,669,985	6938.03	.....	72,576	.....	61,180	.....	55,653	.....	.....	.....	(11,865)	.....	26,000	.....	0001
Purchased Call/SP 500 INDEX/SPW1335H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/08/2027	1	2,394,000	6740.02	.....	75,172	.....	70,616	.....	65,503	.....	.....	.....	(5,121)	.....	11,587	.....	0001
Purchased Call/SP 500 INDEX/SPW1348E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/23/2026	03/23/2027	1	2,557,000	6681	.....	129,896	.....	127,391	.....	123,542	.....	.....	.....	(2,847)	.....	12,644	.....	0001
Purchased Call/SP 500 INDEX/SPW13634	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/31/2026	03/31/2027	1	5,608,000	6528.52	.....	307,879	.....	307,879	.....	309,595	.....	.....	.....	.....	.....	28,040	.....	0001
Purchased Call/SP 500 INDEX/SPW13150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/10/2026	03/10/2027	1	5,527,000	6781.48	.....	219,975	.....	207,855	.....	184,935	.....	.....	.....	(12,656)	.....	26,828	.....	0001
Purchased Call/SP 500 INDEX/SPW13350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/18/2026	03/18/2027	1	2,291,000	6824.7	.....	29,783	.....	28,798	.....	27,648	.....	.....	.....	(1,061)	.....	11,249	.....	0001
Purchased Call/SP 500 INDEX/SPW13350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/04/2026	02/04/2027	1	3,167,254	6882.72	.....	30,722	.....	26,152	.....	24,558	.....	.....	.....	(4,629)	.....	14,594	.....	0001
Purchased Call/SP 500 INDEX/SPW13355	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/19/2026	03/19/2027	1	1,956,915	6806.49	.....	14,682	.....	14,316	.....	13,849	.....	.....	.....	(483)	.....	7,847	.....	0001
Purchased Call/SP 500 INDEX/SPW13933	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/05/2026	02/05/2027	1	1,183,315	6798.4	.....	11,005	.....	9,450	.....	9,354	.....	.....	.....	(1,628)	.....	5,461	.....	0001
Purchased Call/SP 500 INDEX/SPW139P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/05/2027	1	4,888,000	6832.3	.....	143,707	.....	123,748	.....	108,666	.....	.....	.....	(20,924)	.....	22,560	.....	0001
Purchased Call/SP 500 INDEX/SPW139SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/08/2027	1	3,522,612	6832.3	.....	159,927	.....	137,888	.....	117,082	.....	.....	.....	(23,096)	.....	16,336	.....	0001
Purchased Call/SP 500 INDEX/SPW139ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/08/2027	1	1,591,061	6832.3	.....	14,797	.....	12,759	.....	11,577	.....	.....	.....	(2,137)	.....	7,379	.....	0001
Purchased Call/SP 500 INDEX/SPW176SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/21/2026	01/21/2027	1	2,584,830	6875.62	.....	54,281	.....	44,113	.....	43,441	.....	.....	.....	(10,261)	.....	11,639	.....	0001
Purchased Call/SP 500 INDEX/SPW176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/21/2026	01/21/2027	1	6,151,000	6875.62	.....	332,154	.....	269,932	.....	246,858	.....	.....	.....	(62,791)	.....	27,696	.....	0001
Purchased Call/SP 500 INDEX/SPW175B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/29/2026	01/29/2027	1	3,252,000	6899.01	.....	171,706	.....	144,119	.....	115,996	.....	.....	.....	(28,696)	.....	14,839	.....	0001
Purchased Call/SP 500 INDEX/SPW175SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/30/2026	01/29/2027	1	2,525,000	6939.03	.....	99,738	.....	83,946	.....	73,253	.....	.....	.....	(16,440)	.....	11,522	.....	0001
Purchased Call/SP 500 INDEX/SPW175X7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2026	01/25/2027	1	2,037,329	6915.61	.....	31,782	.....	26,179	.....	24,953	.....	.....	.....	(5,802)	.....	9,235	.....	0001
Purchased Call/SP 500 INDEX/SPW1335K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/19/2026	03/19/2027	1	3,593,000	6806.49	.....	142,283	.....	138,736	.....	133,713	.....	.....	.....	(4,678)	.....	17,667	.....	0001
Purchased Call/SP 500 INDEX/SPW139S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/05/2026	02/05/2027	1	10,052,000	6798.4	.....	455,356	.....	391,026	.....	375,972	.....	.....	.....	(67,368)	.....	46,393	.....	0001
Purchased Call/SP 500 INDEX/SPW175X1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	11,380,000	6913.35	.....	541,688	.....	444,154	.....	396,126	.....	.....	.....	(100,917)	.....	51,327	.....	0001
Purchased Call/SP 500 INDEX/SPW1348T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/25/2026	03/25/2027	1	2,980,000	6591.9	.....	37,548	.....	37,031	.....	35,633	.....	.....	.....	(617)	.....	14,777	.....	0001
Purchased Call/SP 500 INDEX/SPW13631	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/31/2026	03/31/2027	1	3,075,995	6528.52	.....	28,607	.....	28,607	.....	29,179	.....	.....	.....	.....	.....	15,380	.....	0001
Purchased Call/SP 500 INDEX/SPW139E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/17/2026	02/17/2027	1	2,158,000	6943.22	.....	57,403	.....	50,919	.....	46,861	.....	.....	.....	(6,605)	.....	10,150	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPX 1756	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/05/2027	1	4,426,000	6832.3		174,384		150,164		130,372			(25,391)			20,427	0001	
Purchased Call/SP 500 INDEX/SPX 1756	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	4,235,000	6913.35		141,026		115,633		107,196			(26,273)			19,101	0001	
Purchased Call/SP 500 INDEX/SPX 1756	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/08/2027	1	4,326,000	6832.3		97,309		83,906		74,502			(14,053)			20,980	0001	
Purchased Call/SP 500 INDEX/SPX 1756	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2026	02/12/2027	1	2,448,841	6832.76		22,040		19,407		18,650			(2,838)			11,429	0001	
Purchased Call/SP 500 INDEX/SPX 1754	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2026	02/12/2027	1	5,717,000	6832.76		332,729		292,987		262,913			(42,845)			26,681	0001	
Purchased Call/SP 500 INDEX/SPX 1751	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/10/2026	02/10/2027	1	5,480,000	6941.81		135,356		117,458		103,912			(18,171)			25,465	0001	
Purchased Call/SP 500 INDEX/SPX 1720	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/11/2027	1	1,916,923	6941		90,433		79,823		68,501			(11,460)			8,932	0001	
Purchased Call/SP 500 INDEX/SPX 1706A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/19/2027	1	1,945,000	6861.89		42,596		38,230		34,837			(4,668)			9,177	0001	
Purchased Call/SP 500 INDEX/SPX 1333	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/19/2026	03/18/2027	1	3,140,108	6825		125,766		122,622		115,820			(4,146)			15,418	0001	
Purchased Call/SP 500 INDEX/SPX 1706	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/17/2026	02/17/2027	1	5,072,000	6843.22		270,845		240,254		214,769			(31,166)			23,856	0001	
Purchased Call/SP 500 INDEX/SPX 1737	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/16/2027	1	2,230,651	6836.17		35,913		31,758		30,178			(4,489)			10,476	0001	
Purchased Call/SP 500 INDEX/SPX 1945A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/23/2026	03/23/2027	1	1,377,895	6581		12,263		12,027		11,670			(269)			6,814	0001	
Purchased Call/SP 500 INDEX/SPX 1332	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/05/2026	02/26/2027	1	2,944,684	6929		91,065		85,148		73,777			(6,614)			14,042	0001	
Purchased Call/SP 500 INDEX/SPX 1305F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/05/2027	1	11,387,000	6740.02		481,670		452,235		415,570			(33,082)			54,870	0001	
Purchased Call/SP 500 INDEX/SPX 1369	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	01/04/2027	1	2,822,000	6658.47		75,347		57,704		59,178			(18,067)			12,336	0001	
Purchased Call/SP 500 INDEX/SPX 1323	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/16/2026	03/15/2027	1	1,697,841	6632		58,440		56,180		52,234			(2,408)			8,301	0001	
Purchased Call/SP 500 INDEX/SPX 1335R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/19/2026	03/19/2027	1	3,143,000	6806.49		177,580		173,152		166,077			(5,838)			15,465	0001	
Purchased Call/SP 500 INDEX/SPX 1730L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/12/2027	1	3,487,000	6836.17		180,975		159,803		144,899			(22,871)			16,274	0001	
Purchased Call/SP 500 INDEX/SPX 1333P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/19/2026	03/19/2027	1	2,127,000	6606.49		115,496		112,617		108,020			(3,797)			10,469	0001	
Purchased Call/SP 500 INDEX/SPX 1946	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/20/2026	03/18/2027	1	1,941,037	6825		92,913		90,843		90,747			(2,816)			9,531	0001	
Purchased Call/SP 500 INDEX/SPX 1703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/17/2027	1	1,738,178	6843		56,545		50,718		46,090			(6,231)			8,176	0001	
Purchased Call/SP 500 INDEX/SPX 1706U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/19/2027	1	3,158,529	6909.51		62,539		56,285		49,703			(6,701)			14,902	0001	
Purchased Call/SP 500 INDEX/SPX 1706X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/19/2027	1	5,807,000	6909.51		192,212		172,991		149,623			(20,594)			27,388	0001	
Purchased Call/SP 500 INDEX/SPX 13556	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/26/2026	03/25/2027	1	1,803,354	6477.16		16,952		16,857		16,991			(23)			8,942	0001	
Purchased Call/SP 500 INDEX/SPX 1349J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/25/2026	03/25/2027	1	2,424,000	6591.9		85,325		84,150		80,700			(1,403)			12,020	0001	
Purchased Call/SP 500 INDEX/SPX 1355C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/26/2026	03/24/2027	1	1,435,845	6556		69,793		69,404		69,629			(961)			7,110	0001	
Purchased Call/SP 500 INDEX/SPX 1346G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/23/2026	03/18/2027	1	2,100,030	6825		87,641		85,927		81,813			(1,948)			10,311	0001	
Purchased Call/SP 500 INDEX/SPX 1715I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	44,276	6909.51		2,506		2,257		1,836			(266)			210	0001	
Purchased Call/SP 500 INDEX/SPX 13558	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/26/2026	03/25/2027	1	2,062,488	6477.16		36,712		36,508		36,960			(504)			10,227	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	03/27/2026	03/25/2027	1	4,067,000	6368.85		235,886		235,229		253,106			(2,599)			20,167	0001	
INDEX/SP/P 135SP	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	03/25/2026	03/23/2027	1	1,618,926	6581		66,295		65,376		62,492			(1,096)			8,005	0001	
INDEX/SP/P 135S1	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	03/25/2026	03/23/2027	1	1,050,811	6581		53,154		52,417		49,963			(879)			5,196	0001	
INDEX/SP/P 135S2	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	03/26/2026	03/23/2027	1	2,392,322	6581		74,670		74,253		74,356			(1,031)			11,780	0001	
INDEX/SP/P 135S3A	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	03/25/2026	03/25/2027	1	2,277,000	6591.9		123,869		122,163		116,453			(2,036)			11,291	0001	
INDEX/SP/P 134S1	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	03/25/2026	03/25/2027	1	5,185,000	6591.9		233,471		289,429		277,174			(4,824)			25,711	0001	
INDEX/SP/P 135S9	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	03/26/2026	03/25/2027	1	6,406,000	6477.16		155,666		154,801		156,191			(2,138)			31,766	0001	
INDEX/SP/P 135S5	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	03/27/2026	03/25/2027	1	2,956,106	6592		131,492		131,126		140,616			(1,449)			14,668	0001	
INDEX/SP/P 174S8	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	03/09/2026	04/15/2026	1	750,000	30		28,750		11,500		19,765			(17,095)			760	0001	
INDEX/SP/P 134S0	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	03/24/2026	03/24/2027	1	5,317,000	6556.37		295,094		290,216		284,032			(5,659)			26,329	0001	
INDEX/SP/P 134S2	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	03/25/2026	03/25/2027	1	5,158,000	6591.9		303,290		299,113		286,255			(4,966)			25,577	0001	
INDEX/SP/P 134S7	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	03/23/2026	03/23/2027	1	2,639,000	6581		145,145		142,346		137,848			(3,181)			13,050	0001	
INDEX/SP/P 17TS	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	01/06/2026	01/05/2027	1	2,166,171	6902		90,952		70,098		65,653			(20,989)			9,486	0001	
INDEX/SP/P 17TS	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	01/05/2026	01/05/2027	1	5,916,000	6902.05		278,644		214,164		202,593			(64,890)			25,908	0001	
INDEX/SP/P 13S0	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	01/30/2026	01/29/2027	1	2,684,277	6939.03		53,149		44,733		40,220			(8,761)			12,249	0001	
INDEX/SP/P 13S3	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	02/04/2026	02/04/2027	1	5,093,000	6882.72		212,978		181,295		163,656			(32,093)			23,422	0001	
INDEX/SP/P 13S	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/05/2027	1	10,339,000	6932.3		469,391		404,197		343,061			(68,345)			47,718	0001	
INDEX/SP/P 134S0	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	03/24/2026	03/19/2027	1	1,959,741	6616		82,101		80,725		78,061			(1,596)			9,636	0001	
INDEX/SP/P 135S1	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	03/30/2026	03/30/2027	1	2,179,877	6343.72		20,055		20,055		21,886			(55)			10,884	0001	
INDEX/SP/P 13S0	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	02/13/2026	02/12/2027	1	9,013,000	6936.17		377,645		333,463		303,941			(47,724)			42,064	0001	
INDEX/SP/P 135S	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	03/27/2026	03/23/2027	1	1,441,239	6581		53,567		53,417		57,027			(594)			7,127	0001	
INDEX/SP/P 135S6	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	03/26/2026	03/25/2027	1	2,806,149	6592		105,870		105,281		105,467			(1,454)			13,925	0001	
INDEX/SP/P 17TS	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	01/02/2026	01/04/2027	1	4,838,000	6658.47		283,507		217,121		206,897			(67,980)			21,149	0001	
INDEX/SP/P 17S6	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	01/02/2026	01/04/2027	1	2,317,000	6658.47		143,886		110,193		103,512			(34,501)			10,129	0001	
INDEX/SP/P 17S	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	01/29/2026	01/29/2027	1	4,918,000	6969.01		263,063		220,798		176,368			(43,964)			21,985	0001	
INDEX/SP/P 17S0	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	02/04/2026	02/03/2027	1	3,346,220	6918		140,592		119,620		106,288			(21,243)			15,403	0001	
INDEX/SP/P 17S0	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	02/12/2026	02/12/2027	1	3,327,000	6832.76		118,441		104,294		97,764			(15,251)			15,527	0001	
INDEX/SP/P 0004SE	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	UBS AG	02/25/2026	02/23/2027	1	1,618,093	6838		72,228		65,625		55,357			(6,765)			7,681	0001	
INDEX/SP/P 13S0	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	03/27/2026	03/25/2027	1	2,539,915	6592		95,665		95,399		101,906			(1,054)			12,565	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/S&P1752	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2026	02/12/2027	1	4,180,000	6832.76		231,154		203,544		183,928				(29,765)		19,508	0001	
Purchased Call/S&P 500 INDEX/S&P000582	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Amer cas LLC	03/24/2026	05/22/2026	1	6,580,000	6000		25,960		23,227		20,557				(3,080)		12,418	0001	
Purchased Call/S&P 500 INDEX/S&P1354	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/25/2026	03/24/2027	1	1,953,798	6556		79,098		78,006		74,669				(1,304)		9,675	0001	
Purchased Call/S&P 500 INDEX/S&P173P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2026	01/06/2027	1	4,722,000	6944.82		253,571		195,592		170,790				(58,356)		20,716	0001	
Purchased Call/S&P 500 INDEX/S&P17TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2026	01/05/2027	1	3,851,344	6902		128,234		98,832		94,878				(29,592)		16,866	0001	
Purchased Call/S&P 500 INDEX/S&P17J5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/09/2026	01/08/2027	1	3,397,000	6866.28		241,819		189,424		153,797				(53,811)		17,597	0001	
Purchased Call/S&P 500 INDEX/S&P1356G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/26/2026	03/25/2027	1	2,414,977	6592		115,933		115,289		115,614				(1,592)		11,975	0001	
Purchased Call/S&P 500 INDEX/S&P135ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/27/2026	03/24/2027	1	2,511,090	6556		75,129		74,919		79,554				(830)		12,434	0001	
Purchased Call/S&P 500 INDEX/S&P13630	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/31/2026	04/15/2026	1	675,000	40		22,000		22,000		14,464						684	0001	
Purchased Call/S&P 500 INDEX/S&P17J5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2027	1	1,449,793	6821.46		85,973		67,159		58,485				(19,314)		6,383	0001	
Purchased Call/S&P 500 INDEX/S&P17J5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/09/2026	01/08/2027	1	4,047,000	6866.28		235,535		184,503		151,617				(52,413)		17,818	0001	
Purchased Call/S&P 500 INDEX/S&P000253	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/09/2026	01/11/2027	1	2,639,302	6866.28		63,316		49,711		46,660				(13,974)		12,567	0001	
Purchased Call/S&P 500 INDEX/S&P013P9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	1,697,684	6846		55,713		42,522		43,904				(13,506)		7,388	0001	
Purchased Call/S&P 500 INDEX/S&P17J5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2027	1	3,924,000	6821.46		184,820		144,375		132,325				(41,521)		17,276	0001	
Purchased Call/S&P 500 INDEX/S&P013P90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	01/04/2027	1	11,911,000	6859.47		564,581		432,379		427,717				(135,376)		52,068	0001	
Purchased Call/S&P 500 INDEX/S&P17J5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/15/2026	01/14/2027	1	999,004	6946		48,257		38,713		33,367				(9,943)		4,445	0001	
Purchased Call/S&P 500 INDEX/S&P17J58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/16/2026	01/15/2027	1	6,883,000	6940.01		150,049		120,792		112,510				(30,505)		30,676	0001	
Purchased Call/S&P 500 INDEX/S&P17J50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/09/2026	01/08/2027	1	2,533,000	6866.28		155,526		121,829		98,399				(34,609)		11,152	0001	
Purchased Call/S&P 500 INDEX/S&P17J5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/20/2026	01/20/2027	1	1,720,318	6796.86		16,687		13,515		14,203				(3,200)		7,733	0001	
Purchased Call/S&P 500 INDEX/S&P17TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2026	01/06/2027	1	3,574,000	6944.82		171,552		132,327		118,475				(39,480)		15,679	0001	
Purchased Call/S&P 500 INDEX/S&P17J5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/13/2026	01/08/2027	1	1,560,447	6866		53,540		42,174		38,151				(11,452)		6,870	0001	
Purchased Call/S&P 500 INDEX/S&P013P93	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	4,090,000	6859.47		221,269		188,879		164,397				(53,641)		17,751	0001	
Purchased Call/S&P 500 INDEX/S&P17J5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/13/2026	01/08/2027	1	1,687,329	6943		83,116		65,471		56,964				(17,778)		7,429	0001	
Purchased Call/S&P 500 INDEX/S&P17J56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/30/2026	01/29/2027	1	3,680,000	6939.03		120,704		101,593		90,230				(19,896)		16,792	0001	
Purchased Call/S&P 500 INDEX/S&P17J5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/29/2026	01/29/2027	1	4,172,000	6969.01		199,839		167,732		137,655				(33,398)		19,037	0001	
Purchased Call/S&P 500 INDEX/S&P0003X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	01/20/2026	08/05/2026	1	3,420,000	6900		189,795		122,637		74,751				(67,440)		10,087	0001	
Purchased Call/S&P 500 INDEX/S&P00049H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Amer cas LLC	01/26/2026	12/23/2026	1	6,900,000	6980		527,920		426,829		284,223				(102,075)		29,507	0001	
Purchased Call/S&P 500 INDEX/S&P17TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/02/2026	01/04/2027	1	2,015,000	6859.47		112,840		86,417		83,141				(27,057)		8,908	0001	
Purchased Call/S&P 500 INDEX/S&P000287	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/09/2026	01/08/2027	1	2,837,790	6821		95,239		74,604		69,194				(21,193)		12,494	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SPX0058B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	01/29/2026	01/29/2027	1	3,073,000	6989.01		100,180		84,084		72,443			(16,742)		14,022		0001
Purchased Call / S&P 500 INDEX / SPX00038Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Nizuho Markets Amer Gas LLC	01/20/2026	08/19/2026	1	3,420,000	6900		198,375		132,883		84,052			(65,812)		10,628		0001
Purchased Call / S&P 500 INDEX / SPX0170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/08/2026	01/08/2027	1	2,908,900	6921.46		159,699		124,751		110,753			(35,877)		12,807		0001
Purchased Call / S&P 500 INDEX / SPX0170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/09/2026	01/08/2027	1	10,987,000	6966.28		491,119		394,710		337,092			(109,287)		48,372		0001
Purchased Call / S&P 500 INDEX / SPX017XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/30/2026	02/01/2027	1	3,349,000	6939.03		141,328		119,136		103,099			(23,105)		15,357		0001
Purchased Call / S&P 500 INDEX / SPX017TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/07/2026	01/07/2027	1	4,596,000	6930.93		122,402		94,752		93,660			(27,834)		21,567		0001
Purchased Call / S&P 500 INDEX / SPX0170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/09/2026	01/08/2027	1	5,747,000	6966.28		307,465		240,847		202,720			(68,419)		25,302		0001
Purchased Call / S&P 500 INDEX / SPX0176N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/14/2026	01/14/2027	1	2,941,392	6926.6		62,650		49,706		47,855			(13,045)		13,086		0001
Purchased Call / S&P 500 INDEX / SPX017TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/05/2026	01/05/2027	1	3,097,000	6902.05		187,369		144,011		128,971			(43,634)		13,563		0001
Purchased Call / S&P 500 INDEX / SPX0170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/16/2026	01/15/2027	1	2,555,000	6940.01		71,029		57,179		52,659			(14,440)		11,387		0001
Purchased Call / S&P 500 INDEX / SPX017TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/05/2026	01/05/2027	1	3,093,000	6902.05		169,880		130,569		119,366			(39,561)		13,309		0001
Purchased Call / S&P 500 INDEX / SPX0170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/09/2026	01/08/2027	1	6,635,000	6966.28		345,020		270,266		229,093			(76,776)		29,212		0001
Purchased Call / S&P 500 INDEX / SPX0176S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/09/2026	01/11/2027	1	8,227,000	6966.28		386,669		303,983		262,935			(65,341)		36,412		0001
Purchased Call / S&P 500 INDEX / SPX0170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/21/2026	01/21/2027	1	1,417,133	6975.62		13,321		10,826		10,800			(2,518)		6,381		0001
Purchased Call / S&P 500 INDEX / SPX0176S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/21/2026	01/21/2027	1	6,975,000	6975.62		245,438		199,460		191,448			(46,398)		30,566		0001
Purchased Call / S&P 500 INDEX / SPX019S3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/08/2026	04/24/2026	1	3,450,000	6000		11,965		2,688		9,213			(9,256)		4,423		0001
Purchased Call / S&P 500 INDEX / SPX019TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/29/2026	01/29/2027	1	1,799,520	6969.01		16,915		14,198		12,694			(2,827)		8,211		0001
Purchased Call / S&P 500 INDEX / SPX013S68	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/30/2026	02/01/2027	1	2,202,355	6939.03		21,363		18,008		16,417			(3,483)		10,099		0001
Purchased Call / S&P 500 INDEX / SPX013S50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	02/03/2026	02/03/2027	1	1,526,091	6917.81		14,345		12,172		11,185			(2,201)		7,021		0001
Purchased Call / S&P 500 INDEX / SPX00059P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	01/30/2026	01/29/2027	1	10,367,000	6939.03		383,579		322,846		282,822			(63,227)		47,306		0001
Purchased Call / S&P 500 INDEX / SPX000698	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	02/02/2026	01/29/2027	1	2,296,819	6939		99,075		83,620		70,136			(15,643)		10,481		0001
Purchased Call / S&P 500 INDEX / SPX019S3F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	03/26/2026	03/25/2027	1	2,436,411	6592		98,338		97,791		97,985			(1,351)		12,082		0001
Purchased Call / S&P 500 INDEX / SPX017TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/06/2026	01/06/2027	1	4,667,000	6944.82		59,738		46,079		45,536			(13,748)		20,475		0001
Purchased Call / S&P 500 INDEX / SPX0172ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/09/2026	01/08/2027	1	2,727,000	6966.28		134,168		105,099		90,277			(29,856)		12,006		0001
Purchased Call / S&P 500 INDEX / SPX000291	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	01/09/2026	01/08/2027	1	4,281,000	6966.28		172,096		134,809		119,653			(38,296)		18,948		0001
Purchased Call / S&P 500 INDEX / SPX013S54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	01/30/2026	01/29/2027	1	2,462,000	6939.03		66,503		57,657		51,125			(11,282)		11,326		0001
Purchased Call / S&P 500 INDEX / SPX019IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	02/05/2026	02/05/2027	1	4,010,882	6798.4		53,345		45,808		46,333			(7,892)		18,512		0001
Purchased Call / S&P 500 INDEX / SPX019IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	02/06/2026	05/29/2026	1	13,750,000	6400		223,880		120,232		321,157			(105,943)		27,641		0001
Purchased Call / S&P 500 INDEX / SPX0176SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/15/2026	01/14/2027	1	2,519,357	6929		127,926		102,626		86,603			(26,393)		11,209		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX007SH	Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/09/2026	02/05/2027	1	1,717,807	6798		77,486		86,910		59,315	(10,732)				7,928		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX007SU	Linked Annuity Hedge	N/A	Equity/Index	Aner cas LLC	02/11/2026	06/10/2026	1	6,950,000	6350		96,560		57,771		167,027	(38,949)				15,326		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013B4	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	4,821,000	6658.47		275,761		210,470		202,795	(66,851)				20,923		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX017V9U	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/15/2026	01/15/2027	1	2,033,333	6944.47		27,450		22,036		20,976	(5,640)				9,062		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX00058A	Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/20/2026	02/19/2027	1	8,463,000	6909.51		387,605		348,845		291,992	(41,529)				39,929		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX00058C	Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/20/2026	02/19/2027	1	4,388,000	6903.51		252,310		227,079		183,909	(27,033)				20,703		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013U3	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/13/2026	02/12/2027	1	7,620,000	6836.17		430,882		380,472		340,585	(54,452)				36,496		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013U9H	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/12/2026	02/12/2027	1	1,995,000	6832.76		76,803		69,390		63,673	(10,147)				9,311		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX0003D0	Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/05/2026	03/05/2027	1	3,388,000	6830.71		135,181		126,569		110,954	(9,629)				16,326		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX000D5J	Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/17/2026	03/17/2027	1	7,713,000	6716.09		306,206		295,240		273,208	(11,745)				37,818		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013U3L	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/05/2027	1	4,004,000	6932.3		62,062		53,442		47,998	(9,037)				18,480		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013U9M	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/05/2027	1	5,001,335	6932.3		101,527		87,426		77,896	(14,783)				23,083		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013U9X	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/08/2027	1	3,124,000	6932.3		76,850		66,265		58,737	(11,098)				14,488		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX000A5F	Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/25/2026	02/23/2027	1	1,539,484	6838		82,422		74,888		61,846	(7,720)				7,303		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX000A5X	Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/26/2026	02/26/2027	1	7,829,000	6908.86		320,206		293,596		246,179	(28,950)				37,334		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX0003D0	Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/05/2026	02/23/2027	1	2,612,021	6838		106,350		101,251		89,205	(7,936)				12,389		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX000E5K	Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/23/2026	03/23/2027	1	2,523,000	6581		80,988		79,427		77,802	(1,775)				12,476		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX0009H	Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/20/2026	02/17/2027	1	1,774,233	6843		92,349		83,062		70,619	(9,949)				8,945		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX000E5N	Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/23/2026	03/19/2027	1	5,489,993	6606		229,805		225,324		218,536	(5,093)				26,995		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX01749B	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/09/2026	03/09/2027	1	2,025,000	6795.99		61,155		57,617		52,500	(3,686)				9,815		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013U93	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/09/2026	02/09/2027	1	3,636,000	6964.82		56,358		48,750		42,600	(7,720)				16,889		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013U9T	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/13/2026	02/12/2027	1	6,119,000	6936.17		159,094		140,481		130,658	(20,105)				28,357		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX013U9V	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/13/2026	02/16/2027	1	2,089,000	6936.17		63,088		55,788		51,381	(7,886)				9,810		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX01716T	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/23/2026	02/23/2027	1	6,069,000	6837.75		277,353		250,611		224,468	(27,355)				28,810		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX017261	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/24/2026	02/24/2027	1	2,955,000	6990.07		109,705		99,430		86,474	(10,520)				14,096		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX01738D	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/04/2026	03/04/2027	1	2,357,000	6869.5		79,774		68,490		59,585	(5,457)				11,341		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX000E5O	Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/23/2026	03/19/2027	1	2,457,614	6606		124,914		122,478		118,301	(2,768)				12,084		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX000E5S	Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/05/2026	02/05/2027	1	4,006,000	6798.4		100,551		86,345		86,302	(14,876)				18,489		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDEX/SPX000E5U	Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/05/2026	02/05/2027	1	2,910,000	6798.4		110,433		94,832		92,939	(16,338)				12,969		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/F 17280	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/24/2026	02/24/2027	1	2,883,047	6890.07		96,005		87,013		76,199			(9,206)		13,707		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/W0058L	Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	03/23/2026	03/23/2027	1	2,281,000	6581		101,048		99,100		97,053			(2,215)		11,279		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/W0133S	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/19/2026	02/19/2027	1	1,798,185	6861.89		17,442		15,655		14,189			(1,911)		8,484		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/W0133A	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/20/2026	02/22/2027	1	6,447	6900.51		248		223		188			(28)		31		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/F 1728C	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/26/2026	02/26/2027	1	2,625,000	6808.86		103,950		95,312		80,336			(9,398)		12,518		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/F 1728E	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/26/2026	02/26/2027	1	4,665,000	6808.86		201,965		185,208		154,864			(18,263)		22,246		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/F 17382	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/02/2026	03/02/2027	1	2,598,000	6881.62		149,247		137,735		115,022			(11,858)		13,902		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/F 1738C	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/04/2026	03/04/2027	1	3,210,000	6869.5		41,409		38,443		33,891			(3,063)		15,445		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/F 1738R	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/06/2026	03/05/2027	1	4,261,000	6740.02		122,291		114,817		107,940			(8,399)		20,532		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/E 1765C	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/16/2026	01/19/2027	1	2,154,390	6940.01		39,210		31,649		29,653			(7,885)		9,688		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/E 1765T	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/22/2026	01/22/2027	1	4,372,000	6919.35		175,754		144,109		131,261			(32,743)		19,719		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/W0058A	Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	01/29/2026	01/29/2027	1	3,659,000	6869.01		92,913		77,985		66,540			(15,528)		16,892		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/E 1765S	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/16/2026	01/15/2027	1	6,558,000	6940.01		85,254		88,631		64,845			(17,332)		29,228		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/W0133B	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/20/2026	02/19/2027	1	4,326,108	6867		175,279		157,751		133,767			(18,780)		20,411		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/F 1738J	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/04/2026	03/02/2027	1	1,251,088	6882		61,552		57,119		47,799			(4,578)		6,002		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/W0133O	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/18/2026	02/16/2027	1	2,227,888	6835		111,335		98,998		86,754			(12,575)		10,463		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/W0133T	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/19/2026	02/19/2027	1	2,023,000	6861.89		25,894		23,240		21,061			(2,838)		9,545		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/P 1309G	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/06/2026	03/05/2027	1	5,157,000	6740.02		224,330		210,620		193,587			(15,407)		24,850		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/P 1315R	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/10/2026	03/10/2027	1	10,396,000	6781.48		462,593		437,106		380,424			(26,615)		53,084		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/W01323W	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/05/2026	03/05/2027	1	2,100,647	6830.71		18,906		17,701		15,827			(1,347)		10,122		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/P 1309L	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/06/2026	03/05/2027	1	12,207,000	6740.02		672,606		631,502		574,692			(46,195)		58,821		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/P 1309A	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/06/2026	03/05/2027	1	5,100,000	6740.02		133,110		124,976		116,196			(9,142)		24,575		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/P 1309J	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/06/2026	03/08/2027	1	2,334,000	6740.02		56,716		53,279		46,716			(3,864)		11,286		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/E 1768B	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/16/2026	01/15/2027	1	3,040,000	6940.01		88,768		71,459		65,579			(18,046)		13,549		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/W01323P	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/03/2026	03/03/2027	1	4,605,000	6816.63		171,306		158,564		140,601			(13,141)		22,124		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/P 1309J	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/06/2026	03/05/2027	1	4,472,000	6740.02		225,389		211,615		193,519			(15,480)		21,549		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/P 1348J	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/25/2026	03/25/2027	1	2,396,511	6591.9		39,782		39,234		37,632			(654)		11,884		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/P 1338L	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/19/2026	03/19/2027	1	3,636,000	6806.49		157,276		153,355		147,390			(5,171)		18,862		0001
Purchased Call / S/P 500	Fixed Index & Index																					
INDE/SP/P 1348V	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/25/2026	03/25/2027	1	2,436,000	6591.9		80,388		79,281		76,089			(1,321)		12,079		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	03/19/2026	03/12/2027	1	6,096,610	6632.19		57,918		35,505		54,117			(2,864)			29,679	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	02/27/2026	02/26/2027	1	5,723,888	6678.88		73,266		67,364		59,091			(6,441)			27,295	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	03/06/2026	03/05/2027	1	5,469,653	6740.02		52,509		49,300		46,218			(3,606)			26,356	0001	
Purchased Call/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	03/10/2026	03/10/2027	1	8,512,000	6781.48		210,246		198,663		179,143			(12,096)			41,318	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	03/12/2026	03/10/2027	1	6,614,872	6784		262,274		250,585		232,232			(13,728)			32,109	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	03/13/2026	03/12/2027	1	6,636,000	6632.19		286,675		274,730		266,562			(14,176)			32,305	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	02/12/2026	02/12/2027	1	3,544,000	6832.76		148,848		131,069		119,839			(19,167)			16,540	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	03/19/2026	03/19/2027	1	1,956,076	6806.49		29,719		28,978		26,089			(977)			9,367	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM161C12L10CEH1K50	03/05/2026	03/05/2027	1	3,363,000	6830.71		189,337		177,274		150,519			(13,487)			16,205	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	02/27/2026	03/01/2027	1	2,879,000	6678.88		124,661		114,702		98,214			(10,870)			13,791	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	02/27/2026	02/26/2027	1	1,975,934	6909		67,876		62,409		54,391			(5,967)			9,422	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	02/20/2026	02/19/2027	1	3,522,425	6909.51		33,111		29,800		26,114			(3,548)			16,619	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	03/06/2026	03/05/2027	1	1,939,000	6740.02		120,218		112,871		101,989			(8,257)			9,343	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	03/06/2026	03/08/2027	1	1,326,485	6740.02		67,783		63,675		58,179			(4,617)			6,420	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	03/19/2026	03/17/2027	1	1,803,984	6706		55,885		54,484		52,125			(1,847)			8,945	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM161C12L10CEH1K50	03/26/2026	03/25/2027	1	3,736,000	6477.16		147,572		146,752		148,809			(2,027)			18,526	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	01/02/2026	12/31/2026	1	1,485,896	6846		73,323		55,962		55,925			(17,775)			6,492	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	01/02/2026	12/31/2026	1	2,979,000	6858.47		99,201		75,713		76,881			(24,049)			12,929	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	02/05/2026	05/15/2026	1	13,650,000	6500		290,060		134,344		339,329			(158,215)			23,964	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	02/09/2026	02/09/2027	1	2,231,000	6864.82		60,014		51,913		44,446			(8,221)			10,363	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	01/02/2026	12/31/2026	1	13,528,000	6858.47		611,466		466,680		464,628			(148,234)			58,712	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	01/09/2026	01/08/2027	1	4,384,540	6920		220,015		172,345		150,826			(48,969)			19,304	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	01/16/2026	01/15/2027	1	2,796,926	6940		90,772		73,073		65,839			(18,454)			12,465	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	02/13/2026	02/12/2027	1	11,040,000	6836.17		407,376		359,716		329,767			(51,482)			51,524	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	02/13/2026	02/12/2027	1	4,693,000	6836.17		185,141		163,481		149,574			(23,397)			21,930	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	01/02/2026	12/31/2026	1	4,485,205	6846		182,186		139,050		141,503			(44,166)			19,466	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	03/06/2026	03/05/2027	1	6,020,000	6740.02		76,454		71,782		67,251			(5,251)			29,008	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	03/06/2026	03/08/2027	1	2,584,000	6740.02		68,734		64,569		60,151			(4,682)			12,506	0001	
Purchased Call1/S&P 500 INDEX/S&P1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	01/30/2026	02/01/2027	1	2,302,483	6939.03		50,194		42,312		38,003			(8,206)			10,558	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013350	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/04/2026	02/04/2027	1	5,107,000	6882.72		126,143		107,378		99,449			(19,008)		23,533		0001
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013360	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/09/2026	02/09/2027	1	3,324,000	6864.82		42,547		36,804		32,168			(5,828)		15,440		0001
INDE/SP/013362	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013368	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/13/2026	02/16/2027	1	3,103,000	6836.17		39,408		34,848		32,791			(4,926)		14,572		0001
INDE/SP/013369	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013371	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/18/2026	02/18/2027	1	2,322,007	6881.31		21,827		19,422		17,509			(2,452)		10,939		0001
INDE/SP/013373	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013383	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/27/2026	02/26/2027	1	3,471,000	6878.88		181,880		167,229		139,536			(15,989)		16,552		0001
INDE/SP/013385	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013391	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/12/2027	03/12/2027	1	3,863,000	6672.62		217,487		207,848		194,997			(11,321)		18,806		0001
INDE/SP/013401	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013403	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/24/2026	06/10/2026	1	3,290,000	6800		121,545		111,949		106,913			(10,908)		7,255		0001
INDE/SP/013381	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013387	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/17/2026	03/17/2027	1	2,068,657	6716.09		19,239		18,550		17,103			(738)		10,143		0001
INDE/SP/013390	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013393	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/19/2026	03/19/2027	1	2,307,000	6806.49		118,118		115,174		110,784			(3,883)		11,344		0001
INDE/SP/013398	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013400	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/27/2026	03/29/2027	1	2,882,238	6868.85		37,310		37,207		39,280			(407)		14,422		0001
INDE/SP/013190	Fixed Index & Index																					
Purchased Call/Spread 500	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/08/2026	03/08/2027	1	2,232,841	6740.02		102,711		96,486		86,413			(6,997)		10,807		0001
INDE/SP/013458	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013468	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/23/2026	03/23/2027	1	3,686,984	6581		48,749		47,809		46,441			(1,068)		19,132		0001
INDE/SP/013461	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013463	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/24/2026	03/24/2027	1	6,065,000	6556.37		284,153		289,290		283,061			(5,641)		30,033		0001
INDE/SP/013383	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013387	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	6,859,000	6859.47		294,251		224,582		224,695			(71,334)		29,789		0001
INDE/SP/013280	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013286	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/13/2026	03/12/2027	1	2,276,000	6832.19		79,432		76,123		74,080			(3,928)		11,080		0001
INDE/SP/013236	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013236	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/12/2026	03/12/2027	1	6,712,000	6672.62		396,693		381,022		357,152			(20,754)		32,675		0001
INDE/SP/013350	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013350	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/19/2026	03/19/2027	1	6,047,000	6806.49		335,004		326,652		313,356			(11,014)		29,734		0001
INDE/SP/013360	Fixed Index & Index																					
Purchased Call/Spread 500	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	10,719,000	6859.47		508,081		387,783		384,262			(123,171)		46,520		0001
INDE/SP/013365	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013365	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	2,251,000	6859.47		134,385		102,567		97,949			(32,578)		9,769		0001
INDE/SP/013350	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013350	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/27/2026	03/28/2027	1	4,095,219	6868.85		38,086		37,981		39,964			(415)		20,420		0001
INDE/SP/013383	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013383	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/22/2026	01/21/2027	1	2,351,462	6876		78,404		64,247		59,440			(14,647)		10,588		0001
INDE/SP/013196	Fixed Index & Index																					
Purchased Call/Spread 500	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/28/2026	01/28/2027	1	6,571,000	6876.03		162,961		135,576		117,874			(27,681)		29,985		0001
INDE/SP/013350	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013350	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/08/2026	04/17/2026	1	3,450,000	6800		11,480		1,933		5,859			(9,509)		3,723		0001
INDE/SP/013353	Linked Annuity Hedge																					
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/013353	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/17/2026	03/17/2027	1	7,987,000	6716.09		196,480		189,444		174,468			(7,536)		39,162		0001
INDE/SP/013361	Fixed Index & Index																					
Purchased Call/Spread 500	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/07/2026	01/07/2027	1	3,283,655	6920.93		31,523		24,402		24,471			(7,168)		14,431		0001
INDE/SP/013190	Fixed Index & Index																					
Purchased Call/Spread 500	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/05/2027	1	3,301,000	6892.3		110,584		95,225		82,887			(16,101)		15,235		0001
INDE/SP/013198	Fixed Index & Index																					
Purchased Call/Spread 500	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/23/2026	02/19/2027	1	3,325,208	6870		107,308		96,846		86,645			(10,701)		15,689		0001
INDE/SP/013239	Fixed Index & Index																					
Purchased Call/Spread 500	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/27/2026	02/26/2027	1	6,752,000	6878.88		324,036		297,988		250,566			(28,492)		32,198		0001
INDE/SP/013356	Fixed Index & Index																					
Purchased Call/Spread 500	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	01/29/2027	1	4,150,000	6939.03		169,320		142,511		122,855			(27,910)		18,397		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&P13S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/30/2026	01/29/2027	1	3,738,000	6939.03		82,984		89,845		62,425			(13,679)		17,057		0001
Purchased Call/S&P 500 INDEX/S&P13S1S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/28/2026	01/28/2027	1	2,551,000	6978.03		66,836		55,605		48,246			(11,353)		11,621		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/10/2026	03/10/2027	1	2,164,000	6781.48		27,483		25,969		23,658			(1,581)		10,504		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/26/2026	06/10/2026	1	6,900,000	7040		243,920		128,379		32,376			(115,636)		15,216		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/26/2026	02/26/2027	1	5,000,000	6808.86		230,500		266,359		211,835			(26,264)		23,843		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/27/2026	03/01/2027	1	2,804,000	6878.88		145,247		133,643		110,344			(12,665)		13,431		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	03/17/2026	03/16/2027	1	4,265,475	6889		217,375		209,568		189,700			(8,361)		20,885		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	03/18/2026	03/18/2027	1	2,473,000	6824.7		146,649		141,801		135,620			(5,223)		12,143		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/26/2026	01/26/2027	1	2,424,000	6950.23		147,137		121,601		97,709			(25,799)		11,006		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/27/2026	02/26/2027	1	6,977,000	6878.88		387,224		356,031		291,354			(34,042)		33,271		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	03/03/2026	03/03/2027	1	4,893,000	6816.63		265,661		245,901		211,531			(20,379)		23,248		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	03/18/2026	03/18/2027	1	3,392,000	6824.7		197,754		191,216		182,860			(7,043)		16,655		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/30/2026	01/29/2027	1	9,031,000	6939.03		487,674		410,459		335,669			(80,386)		41,209		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/30/2026	01/29/2027	1	4,392,000	6939.03		252,560		212,571		173,258			(41,631)		20,954		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/19/2026	02/19/2027	1	3,432,000	6861.89		196,654		176,498		149,126			(21,551)		16,192		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/26/2026	02/26/2027	1	2,966,000	6808.86		155,122		142,231		114,311			(14,025)		14,144		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/16/2026	01/15/2027	1	28,923,000	6940.01		1,669,857		1,343,453		1,108,279			(339,273)		128,904		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/10/2026	02/10/2027	1	2,538,000	6941.81		125,123		108,578		88,652			(16,797)		11,808		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/19/2026	02/12/2027	1	15,076,000	6836.17		815,612		720,192		636,219			(103,072)		70,360		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/13/2026	02/16/2027	1	3,628,000	6836.17		216,954		191,852		167,394			(27,119)		17,038		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/25/2026	02/24/2027	1	2,870,621	6890		148,613		135,065		107,773			(13,861)		13,648		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/26/2026	02/26/2027	1	13,455,000	6808.86		614,884		563,794		459,019			(55,593)		64,162		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/27/2026	03/01/2027	1	2,864,000	6878.88		145,188		133,589		109,738			(12,659)		12,761		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	03/04/2026	03/04/2027	1	4,214,000	6869.5		247,362		229,644		186,945			(18,298)		20,276		0001
Purchased Call/S&P 500 INDEX/S&P13S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/03/2026	02/03/2027	1	4,795,000	6917.81		264,205		224,174		186,544			(40,535)		22,059		0001
Purchased Call/S&P13S5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/02/2026	04/15/2026	1	13,850,000	6000		42,500		8,500		24,846			(33,646)		14,038		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP'91LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/16/2026	01/15/2027	1	5,865,000	6940.01		321,989		259,205		216,120			(65,469)		26,139		0001
Purchased Call/S&P 500 INDEX/SP'91LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/16/2026	01/19/2027	1	2,678,000	6940.01		174,982		141,239		115,521			(35,187)		12,915		0001
Purchased Call/S&P 500 INDEX/SP'91LS6X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/19/2026	02/19/2027	1	4,147,000	6861.89		206,521		185,354		158,648			(22,632)		19,566		0001
Purchased Call/S&P 500 INDEX/SP'91LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/16/2026	01/15/2027	1	6,733,000	6940.01		356,849		287,268		240,838			(72,546)		30,008		0001
Purchased Call/S&P 500 INDEX/SP'91LS3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/16/2026	01/15/2027	1	4,351,610	6944		228,674		192,475		153,690			(46,082)		20,286		0001
Purchased Call/S&P 500 INDEX/SP'91LS9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/10/2026	02/10/2027	1	8,077,000	6941.81		434,543		377,082		304,329			(68,336)		37,577		0001
Purchased Call/S&P 500 INDEX/SP'91LS9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/03/2026	02/02/2027	1	3,718,443	6876		176,215		149,442		124,593			(27,110)		17,079		0001
Purchased Call/S&P 500 INDEX/SP'91LS9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/13/2026	02/12/2027	1	5,187,000	6836.17		296,178		261,527		225,447			(37,429)		24,208		0001
Purchased Call/S&P 500 INDEX/SP'91LS6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/30/2026	02/01/2027	1	2,889,000	6939.03		175,100		147,605		118,509			(28,627)		13,284		0001
Purchased Call/S&P 500 INDEX/SP'91LS6G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/26/2026	02/26/2027	1	4,615,000	6808.86		223,366		204,804		166,015			(20,135)		22,007		0001
Purchased Call/S&P 500 INDEX/SP'91LS31	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/16/2026	01/15/2027	1	2,650,000	6940.01		106,265		85,545		74,582			(21,603)		11,811		0001
Purchased Call/S&P 500 INDEX/SP'91LS9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/03/2026	02/02/2027	1	3,655,655	6876		148,392		125,846		106,492			(22,829)		16,791		0001
Purchased Call/S&P 500 INDEX/SP'91LS67	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	03/17/2026	03/17/2027	1	10,719,000	6716.09		452,342		486,142		396,495			(17,350)		52,357		0001
Purchased Call/S&P 500 INDEX/SP'91LS9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/12/2026	01/12/2027	1	3,059,000	6877.27		170,636		134,441		109,433			(36,465)		13,558		0001
Purchased Call/S&P 500 INDEX/SP'91LS6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/16/2026	01/15/2027	1	7,649,000	6940.01		273,834		220,440		194,608			(55,670)		34,890		0001
Purchased Call/S&P 500 INDEX/SP'91LS9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/19/2026	02/19/2027	1	7,993,000	6861.89		435,146		390,546		331,623			(47,687)		37,740		0001
Purchased Call/S&P 500 INDEX/SP'91LS38	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	03/17/2026	03/17/2027	1	5,184,000	6716.09		257,645		248,418		224,804			(9,882)		25,418		0001
Purchased Call/S&P 500 INDEX/SP'91LS5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA SUNTRUST BANKS INC	02/02/2026	02/02/2027	1	1,766,806	6876.44		17,315		14,644		12,824			(2,704)		8,115		0001
Purchased Call/S&P 500 INDEX/SP'91LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/16/2026	01/15/2027	1	9,674,000	6940.01		574,636		462,590		379,402			(116,822)		43,115		0001
Purchased Call/S&P 500 INDEX/SP'91LS9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/09/2026	02/08/2027	1	406,666	6892		22,723		19,648		15,481			(3,121)				0001
Purchased Call/S&P 500 INDEX/SP'91LS8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/16/2026	01/19/2027	1	2,275,000	6940.01		109,655		88,509		75,533			(22,050)		10,209		0001
Purchased Call/S&P 500 INDEX/SP'91LS61	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/26/2026	02/26/2027	1	7,547,000	6808.86		409,802		375,747		300,973			(37,051)		35,989		0001
Purchased Call/S&P 500 INDEX/SP'91LS87	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/16/2026	01/15/2027	1	5,501,000	6940.01		297,054		239,133		199,782			(60,330)		24,517		0001
Purchased Call/S&P 500 INDEX/SP'91LS63	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA SUNTRUST BANKS INC	03/31/2026	03/31/2027	1	3,930,000	6528.52		197,679		197,679		196,756					19,650		0001
Purchased Call/S&P 500 INDEX/SP'91LS30	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/16/2026	01/15/2027	1	9,059,000	6940.01		336,089		270,556		237,871			(68,326)		40,374		0001
Purchased Call/S&P 1965	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/31/2026	03/31/2027	1	2,131,000	6528.52		119,975		119,975		120,495					10,655		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/16/2026	01/15/2027	1	3,552,188	6943	.....	149,262	.....	.....120,158	.....	103,543	.....	.....	.....(30,344)	.....	.....15,831	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/31/2026	03/31/2027	1	2,015,000	6528.52	.....	96,519	.....	.....96,519	.....	97,054	.....	.....	.....(10,075)	.....	.....10,075	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/04/2026	02/04/2027	1	3,008,000	6882.72	.....	66,477	.....	.....56,588	.....	52,585	.....	.....	.....(10,077)	.....	.....13,861	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/02/2026	02/02/2027	1	2,470,000	6976.44	.....	39,273	.....	.....33,214	.....	29,087	.....	.....	.....(6,133)	.....	.....11,345	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/16/2026	01/19/2027	1	4,713,000	6940.01	.....	269,584	.....	.....217,598	.....	180,281	.....	.....	.....(54,210)	.....	.....21,149	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/30/2026	04/30/2026	1	3,799,299	100	27,355	.....	.....	.....2,185	.....	9,642	.....	.....	.....(6,745)	.....	.....5,446	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/14/2026	05/14/2026	1	3,135,619	100	27,593	.....	.....	.....3,269	.....	79,451	.....	.....	.....(6,804)	.....	.....5,443	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/09/2026	04/09/2026	1	3,762,588	100	27,467	.....	.....	.....605	.....	96,170	.....	.....	.....(6,773)	.....	.....2,954	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/22/2026	04/22/2026	1	1,297,230	100	14,659	.....	.....	.....848	.....	27,301	.....	.....	.....(3,614)	.....	.....1,592	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/02/2026	06/02/2026	1	2,830,993	100	25,479	.....	.....	.....4,352	.....	17,201	.....	.....	.....(6,282)	.....	.....5,881	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/23/2026	05/22/2026	1	3,267,199	100	56,849	.....	.....	.....8,076	.....	68,939	.....	.....	.....(14,056)	.....	.....6,166	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/20/2026	06/18/2026	1	3,746,476	100	58,445	.....	.....	.....12,688	.....	37,517	.....	.....	.....(14,491)	.....	.....8,715	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/05/2026	06/05/2026	1	2,825,133	100	25,144	.....	.....	.....4,527	.....	33,882	.....	.....	.....(6,200)	.....	.....6,007	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/03/2026	04/02/2026	1	1,504,503	100	20,762	.....	.....	.....58	.....	49,846	.....	.....	.....(5,133)	.....	.....557	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BATYDEB66K12031MB27	06/26/2026	06/26/2026	1	2,255,956	100	44,884	.....	.....	.....10,685	.....	44,724	.....	.....	.....(11,070)	.....	.....5,507	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/13/2026	06/15/2026	1	3,091,614	100	27,825	.....	.....	.....5,749	.....	50,287	.....	.....	.....(6,823)	.....	.....7,054	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley Bank of America NA	04/17/2026	04/17/2026	1	3,597,134	100	23,741	.....	.....	.....1,052	.....	46,677	.....	.....	.....(5,854)	.....	.....3,882	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BATYDEB66K12031MB27	06/06/2026	06/05/2026	1	3,348,849	100	55,591	.....	.....	.....10,037	.....	88,815	.....	.....	.....(13,745)	.....	.....7,120	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/13/2026	06/12/2026	1	2,166,065	100	19,495	.....	.....	.....3,899	.....	34,078	.....	.....	.....(4,820)	.....	.....4,843	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/11/2026	04/10/2026	1	2,125,192	100	15,089	.....	.....	.....377	.....	25,706	.....	.....	.....(3,731)	.....	.....1,759	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BATYDEB66K12031MB27	06/27/2026	06/26/2026	1	1,868,370	100	25,410	.....	.....	.....6,070	.....	3,881	.....	.....	.....(6,283)	.....	.....4,561	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/02/2026	05/04/2026	1	3,178,965	100	42,280	.....	.....	.....3,844	.....	111,663	.....	.....	.....(10,368)	.....	.....4,851	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BATYDEB66K12031MB27	06/20/2026	06/18/2026	1	3,174,728	100	28,890	.....	.....	.....6,277	.....	.....	.....	.....	.....(7,163)	.....	.....7,385	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley Bank of America NA	04/25/2026	04/24/2026	1	1,753,786	100	16,310	.....	.....	.....1,042	.....	36,657	.....	.....	.....(4,033)	.....	.....2,249	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BATYDEB66K12031MB27	06/10/2026	06/10/2026	1	2,718,927	100	24,198	.....	.....	.....4,666	.....	34,168	.....	.....	.....(5,967)	.....	.....5,966	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BATYDEB66K12031MB27	05/28/2026	05/28/2026	1	1,298,451	100	8,700	.....	.....	.....1,366	.....	.....	.....	.....	.....(2,145)	.....	.....2,588	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/04/2026	04/02/2026	1	2,503,329	100	16,021	.....	.....	.....45	.....	81,129	.....	.....	.....(3,972)	.....	.....926	.....	0001	.....
Purchased Call//SP 500 INDEX/SP915.5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/27/2026	05/27/2026	1	1,203,691	100	10,954	.....	.....	.....1,680	.....	.....	.....	.....	.....(2,701)	.....	.....2,378	.....	0001	.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call /SP 500 INDEX/SP26RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/21/2025	05/21/2026	1	1,744,353	100	26,514			3,652		25,514			(6,538)		3,260		0001
Purchased Call /SP 500 INDEX/SP140TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/11/2025	04/10/2026	1	1,528,134	100	16,809			420		52,821			(4,156)		1,265		0001
Purchased Call /SP 500 INDEX/SP005S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBB1B/P40TD8PU41 Societe Generale SA	05/30/2025	05/28/2026	1	1,396,545	100	27,512			4,432		26,204			(6,802)		2,807		0001
Purchased Call /SP 500 INDEX/SP140JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/23/2025	05/22/2026	1	2,432,527	100	35,272			5,011		53,168			(8,721)		4,391		0001
Purchased Call /SP 500 INDEX/SP26ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/24/2025	06/24/2026	1	1,349,086	100	24,266			5,615		18,855			(5,983)		3,253		0001
Purchased Call /SP 500 INDEX/SP26RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/28/2025	05/28/2026	1	1,036,201	100	18,962			2,978		13,728			(4,676)		2,065		0001
Purchased Call /SP 500 INDEX/SP140J58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/22/2025	05/22/2026	1	1,488,880	100	23,673			3,354		19,703			(5,837)		2,810		0001
Purchased Call /SP 500 INDEX/SP26ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/27/2025	06/26/2026	1	1,367,378	100	17,421			4,462					(4,307)		4,778		0001
Purchased Call /SP 500 INDEX/SP26RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/20/2025	06/18/2026	1	2,035,011	100	18,519			4,024		5,635			(4,591)		4,734		0001
Purchased Call /SP 500 INDEX/SPJ004S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2025	04/28/2026	1	2,256,271	100	16,686			1,242					(4,117)		3,125		0001
Purchased Call /SP 500 INDEX/SP26RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/06/2026	1	2,604,125	100	46,083			8,635		71,885			(11,303)		5,861		0001
Purchased Call /SP 500 INDEX/SP005S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/09/2025	06/09/2026	1	3,011,237	100	27,101			5,151		31,975			(6,682)		6,594		0001
Purchased Call /SP 500 INDEX/SPJ004S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/25/2025	04/27/2026	1	992,245	100	13,797			988		19,923			(3,384)		1,288		0001
Purchased Call /SP 500 INDEX/SP140S8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/09/2025	04/09/2026	1	1,849,643	100	27,005			595		110,007			(6,659)		1,452		0001
Purchased Call /SP 500 INDEX/SP140TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/23/2025	04/23/2026	1	3,357,557	100	22,160			1,343		26,877			(5,464)		4,214		0001
Purchased Call /SP 500 INDEX/SP005IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/11/2025	06/11/2026	1	2,571,812	100	40,882			7,998		45,437			(10,083)		5,711		0001
Purchased Call /SP 500 INDEX/SPJ000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/04/2025	04/02/2026	1	2,473,041	100	33,139			92		140,211			(8,216)		915		0001
Purchased Call /SP 500 INDEX/SP26RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index		05/30/2025	06/01/2026	1	2,159,232	100	19,001			3,193		15,737			(4,660)		4,450		0001
Purchased Call /SP 500 INDEX/SPJ002S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBB1B/P40TD8PU41 Societe Generale SA	04/21/2025	04/20/2026	1	1,893,000	100	11,211			588					(2,772)		2,262		0001
Purchased Call /SP 500 INDEX/SP140TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/29/2025	04/28/2026	1	2,436,390	100	37,520			2,894		54,352			(9,252)		3,434		0001
Purchased Call /SP 500 INDEX/SP140US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/13/2025	06/12/2026	1	1,972,775	100	28,605			5,721		55,048			(7,073)		4,411		0001
Purchased Call /SP 500 INDEX/SPJ005S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/08/2025	05/08/2026	1	2,004,272	100	15,633			1,602		35,413			(3,855)		3,233		0001
Purchased Call /SP 500 INDEX/SP005S8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/20/2025	05/20/2026	1	2,299,110	100	20,462			2,762					(5,045)		4,255		0001
Purchased Call /SP 500 INDEX/SPJ004S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/06/2025	06/05/2026	1	1,407,135	100	33,490			6,047		46,535			(8,280)		2,992		0001
Purchased Call /SP 500 INDEX/SPJ002S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/16/2025	04/16/2026	1	2,722,858	100	33,219			1,373		144,813			(8,191)		2,850		0001
Purchased Call /SP 500 INDEX/SPJ000S8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/24/2025	04/24/2026	1	3,013,653	100	21,397			1,363		21,464			(5,276)		3,864		0001
Purchased Call /SP 500 INDEX/SPJ006S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/09/2025	05/08/2026	1	1,823,000	100	31,486			3,236		76,213			(7,785)		2,618		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX100ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/02/2025	04/02/2026	1	1,764,000	100	27,695			76		48,434			(6,829)		653		0001
Purchased Call/S&P 500 INDEX/SPX26RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/05/2025	06/05/2026	1	1,964,435	100	35,949			6,473		48,379			(8,864)		4,177		0001
Purchased Call/S&P 500 INDEX/SPX005SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/09/2025	06/09/2026	1	1,711,396	100	27,896			5,303		43,013			(6,878)		3,747		0001
Purchased Call/S&P 500 INDEX/SPX002SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/17/2025	04/17/2026	1	2,112,179	100	13,940			618		50,384			(3,437)		2,279		0001
Purchased Call/S&P 500 INDEX/SPX006S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/09/2025	05/08/2026	1	2,145,587	100	33,948			3,489		91,556			(8,334)		3,466		0001
Purchased Call/S&P 500 INDEX/SPX0003H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/04/2025	04/06/2026	1	3,780,580	100	24,574			338		79,724			(6,026)		2,424		0001
Purchased Call/S&P 500 INDEX/SPX001SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2025	04/14/2026	1	3,438,736	100	25,110			889		115,817			(6,192)		3,368		0001
Purchased Call/S&P 500 INDEX/SPX017PP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/03/2025	06/03/2026	1	2,750,005	100	24,750			4,295		10,819			(6,103)		5,738		0001
Purchased Call/S&P 500 INDEX/SPX006NN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/18/2026	1	3,595,253	100	31,197			4,039		27,812			(7,650)		6,356		0001
Purchased Call/S&P 500 INDEX/SPX003NH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	4,727,052	100	41,125			5,026		100,829			(10,168)		8,239		0001
Purchased Call/S&P 500 INDEX/SPX00361	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index		06/13/2025	06/15/2026	1	2,094,211	100	34,136			7,053		56,305			(8,371)		4,778		0001
Purchased Call/S&P 500 INDEX/SPX26IS67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/23/2025	06/23/2026	1	2,347,091	100	37,084			8,479		22,718			(9,144)		5,630		0001
Purchased Call/S&P 500 INDEX/SPX0023Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/21/2025	04/21/2026	1	1,309,694	100	14,145			779		32,473			(3,488)		1,571		0001
Purchased Call/S&P 500 INDEX/SPX0003X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/25/2025	04/24/2026	1	2,108,536	100	15,181			970		24,147			(3,754)		2,703		0001
Purchased Call/S&P 500 INDEX/SPX003SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/13/2025	06/12/2026	1	3,648,000	100	72,595			14,519		143,630			(17,949)		8,157		0001
Purchased Call/S&P 500 INDEX/SPX26RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index		06/06/2025	06/05/2026	1	2,655,338	100	24,168			4,364		26,022			(5,976)		5,709		0001
Purchased Call/S&P 500 INDEX/SPX003L8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/06/2025	05/06/2026	1	3,807,278	100	59,013			5,680		126,397			(14,551)		5,978		0001
Purchased Call/S&P 500 INDEX/SPX005TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index		06/10/2025	06/10/2026	1	2,667,770	100	44,285			8,540		65,879			(10,920)		5,883		0001
Purchased Call/S&P 500 INDEX/SPX017PPF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/29/2025	05/29/2026	1	2,054,130	100	35,126			5,643		21,688			(8,661)		4,129		0001
Purchased Call/S&P 500 INDEX/SPX003N1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	2,112,051	100	27,457			3,356		68,224			(6,789)		3,708		0001
Purchased Call/S&P 500 INDEX/SPX26IS90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/16/2025	06/16/2026	1	2,214,907	100	34,553			7,234		61,512			(8,520)		5,087		0001
Purchased Call/S&P 500 INDEX/SPX0048J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index		05/01/2025	05/01/2026	1	1,170,711	100	15,102			1,255		33,180			(3,724)		1,706		0001
Purchased Call/S&P 500 INDEX/SPX006S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/09/2025	05/08/2026	1	3,997,573	100	31,181			3,205		65,789			(7,710)		6,449		0001
Purchased Call/S&P 500 INDEX/SPX1400S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/13/2025	06/12/2026	1	2,475,060	100	22,276			4,455		44,567			(5,508)		5,534		0001
Purchased Call/S&P 500 INDEX/SPX005S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index		05/07/2025	05/07/2026	1	1,256,490	100	17,088			1,685		47,211			(4,214)		2,000		0001
Purchased Call/S&P 500 INDEX/SPX1400S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/23/2025	05/26/2026	1	1,074,116	100	15,575			2,360		23,365			(3,809)		2,104		0001
Purchased Call/S&P 500 INDEX/SPX1400S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/17/2025	06/17/2026	1	1,915,449	100	31,770			6,758		49,482			(7,834)		4,196		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPX140SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/02/2025	04/02/2026	1	2,296,350	100	19,749			54		22,538			(4,870)			850	0001	
Purchased Call/SP 500 INDEX/SPX140ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/06/2025	05/06/2026	1	2,055,386	100	15,621			1,506		31,788			(3,852)			3,228	0001	
Purchased Call/SP 500 INDEX/SPX005IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE81B/P40TDBP41 Societe Generale SA	06/27/2025	06/29/2026	1	2,610,263	100	23,231			5,686		7,150			(5,687)			6,481	0001	
Purchased Call/SP 500 INDEX/SPX140J3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/23/2025	05/22/2026	1	2,754,719	100	23,415			3,326		28,517			(5,789)			5,189	0001	
Purchased Call/SP 500 INDEX/SPXJ005SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/07/2025	05/07/2026	1	2,793,894	100	20,954			2,078		52,640			(5,167)			4,448	0001	
Purchased Call/SP 500 INDEX/SPX140SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/07/2025	04/07/2026	1	2,945,100	100	18,849			312		86,100			(4,648)			2,039	0001	
Purchased Call/SP 500 INDEX/SPXJ003SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/24/2025	04/24/2026	1	1,433,912	100	20,935			1,334		48,891			(5,162)			1,838	0001	
Purchased Call/SP 500 INDEX/SPX140J3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/23/2025	05/22/2026	1	3,185,222	100	49,371			7,014		63,185			(12,207)			6,011	0001	
Purchased Call/SP 500 INDEX/SPX140T90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/10/2025	04/10/2026	1	603,859	100	8,877			221		34,207			(2,189)			500	0001	
Purchased Call/SP 500 INDEX/SPX140SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/08/2025	04/08/2026	1	2,315,035	100	14,585			281		63,484			(3,586)			1,714	0001	
Purchased Call/SP 500 INDEX/SPX140T9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/02/2025	05/01/2026	1	2,950,000	100	47,344			3,945		93,015			(11,706)			4,312	0001	
Purchased Call/SP 500 INDEX/SPX140TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/05/2025	05/05/2026	1	1,113,950	100	16,041			1,502		36,814			(3,955)			1,725	0001	
Purchased Call/SP 500 INDEX/SPX140SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/08/2025	04/08/2026	1	1,935,863	100	23,811			459		107,068			(5,871)			1,493	0001	
Purchased Call/SP 500 INDEX/SPX140J32	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/15/2025	05/15/2026	1	2,653,345	100	23,349			2,846		61,421			(5,757)			4,658	0001	
Purchased Call/SP 500 INDEX/SPX140SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/10/2025	04/10/2026	1	1,649,103	100	17,975			448		71,671			(4,432)			1,365	0001	
Purchased Call/SP 500 INDEX/SPX140SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/01/2025	04/01/2026	1	1,941,418	100	34,751					69,409			(8,569)			508	0001	
Purchased Call/SP 500 INDEX/SPX26IS9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/24/2025	06/24/2026	1	2,059,689	100	18,949			4,385		5,133			(4,672)			4,970	0001	
Purchased Call/SP 500 INDEX/SPX140BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/01/2025	04/01/2026	1	2,271,653	100	18,628					17,805			(4,593)			594	0001	
Purchased Call/SP 500 INDEX/SPX140T97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/11/2025	04/13/2026	1	1,003,189	100	14,145			468		65,175			(3,469)			947	0001	
Purchased Call/SP 500 INDEX/SPXJ003S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/04/2025	04/02/2026	1	3,546,000	100	47,516			132		183,354			(11,781)			1,312	0001	
Purchased Call/SP 500 INDEX/SPX140J31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/15/2025	05/15/2026	1	114,617	100	756			92		1,903				187		201	0001	
Purchased Call/SP 500 INDEX/SPX140T9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/30/2025	04/30/2026	1	1,838,381	100	24,267			1,939		42,427			(5,984)			2,635	0001	
Purchased Call/SP 500 INDEX/SPX140J3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/02/2025	06/02/2026	1	1,971,474	100	30,361			5,186		31,651			(7,486)			4,085	0001	
Purchased Call/SP 500 INDEX/SPX140SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/07/2025	04/07/2026	1	1,107,261	100	12,291			203		55,932			(3,031)			787	0001	
Purchased Call/SP 500 INDEX/SPX26IS91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/27/2025	06/26/2026	1	2,286,569	100	52,178			12,465		30,712			(12,901)			5,611	0001	
Purchased Call/SP 500 INDEX/SPJ01PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	66SEFF7NP5170UK6573 Barclays PLC	05/27/2025	05/27/2026	1	1,083,345	100	18,742			2,881		11,564			(4,621)			2,141	0001	
Purchased Call/SP 500 INDEX/SPX003N64	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE81B/P40TDBP41 Societe Generale SA	05/15/2025	05/15/2026	1	2,367,927	100	43,388			5,290		96,825			(10,701)			4,508	0001	
Purchased Call/SP 500 INDEX/SPX26IS96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/30/2025	05/29/2026	1	3,905,033	100	34,364			5,536		32,113			(8,497)			7,850	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un- discounted (Premium) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SPY40/\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Cit ibank NA E570ZIZ7FF321IEFA76 Societe Generale SA	.04/11/2025	.04/10/2026	1	2,646,908	100	33,351			834		84,137			(8,246)		2,191		0001
Purchased Call / S&P 500 INDEX/SPY00360	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA 02NNEB1B/P-AR0TD8PU41	.05/16/2025	.05/18/2026	1	1,997,916	100	32,366			4,191		41,057			(7,937)		3,823		0001
Purchased Call1 / S&P 500 INDEX/SPY26RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66KIZ031MBZ7	.06/12/2025	.06/12/2026	1	2,821,570	100	23,594			4,706		11,129			(5,818)		5,862		0001
Purchased Call1 / S&P 500 INDEX/SPY140JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Cit ibank NA E570ZIZ7FF321IEFA76 Bank of America NA	.05/30/2025	.06/01/2026	1	1,638,473	100	27,526			4,626		37,850			(6,750)		3,376		0001
Purchased Call1 / S&P 500 INDEX/SPY26TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66KIZ031MBZ7	.06/27/2025	.06/26/2026	1	1,681,005	100	15,129			3,614					(3,741)		4,103		0001
Purchased Call1 / S&P 500 INDEX/SPY0028X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley 1GJLJL3JDP3016NUZ34	.04/21/2025	.04/21/2026	1	2,128,741	100	12,347			680		16,671			(3,044)		2,553		0001
Purchased Call1 / S&P 500 INDEX/SPY0048T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley 1GJLJL3JDP3016NUZ34	.05/01/2025	.05/01/2026	1	2,111,225	100	16,045			1,333		24,539			(3,956)		3,076		0001
Purchased Call1 / S&P 500 INDEX/SPY0029I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley 1GJLJL3JDP3016NUZ34	.04/21/2025	.04/21/2026	1	26,867	100	129			7		78			(132)		32		0001
Purchased Call / S&P 500 INDEX/SPY0036Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA 02NNEB1B/P-AR0TD8PU41	.05/12/2025	.05/12/2026	1	1,992,560	100	31,084			3,511		39,399			(7,665)		3,380		0001
Purchased Call / S&P 500 INDEX/SPY26RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66KIZ031MBZ7	.06/04/2025	.06/04/2026	1	3,176,751	100	22,873			4,033		34,136			(5,640)		6,703		0001
Purchased Call1 / S&P 500 INDEX/SPY0035N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA 02NNEB1B/P-AR0TD8PU41	.05/20/2025	.05/20/2026	1	1,952,322	100	29,285			3,953		10,685			(7,221)		3,613		0001
Purchased Call1 / S&P 500 INDEX/SPY26RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66KIZ031MBZ7	.06/06/2025	.06/05/2026	1	1,626,810	100	30,325			5,475		38,283			(7,488)		3,884		0001
Purchased Call1 / S&P 500 INDEX/SPY0036L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA 02NNEB1B/P-AR0TD8PU41	.05/16/2025	.05/15/2026	1	2,596,652	100	33,796			4,126		59,765			(8,346)		4,559		0001
Purchased Call1 / S&P 500 INDEX/SPY26RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66KIZ031MBZ7	.06/16/2026	.06/16/2026	1	3,965,680	100	32,448			6,793		55,482			(8,001)		8,189		0001
Purchased Call1 / S&P 500 INDEX/SPY0035H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA 02NNEB1B/P-AR0TD8PU41	.05/30/2025	.05/29/2026	1	1,986,214	100	27,437			4,420		39,391			(6,784)		3,397		0001
Purchased Call1 / S&P 500 INDEX/SPY140TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Cit ibank NA E570ZIZ7FF321IEFA76	.04/28/2025	.04/28/2026	1	1,275,933	100	16,077			1,196		19,480			(3,964)		1,767		0001
Purchased Call1 / S&P 500 INDEX/SPY40TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Cit ibank NA E570ZIZ7FF321IEFA76	.04/11/2025	.04/10/2026	1	3,306,554	100	23,146			579		70,520			(5,723)		2,737		0001
Purchased Call1 / S&P 500 INDEX/SPY00290	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley 1GJLJL3JDP3016NUZ34	.04/17/2025	.04/17/2026	1	1,977,155	100	20,958			929		70,125			(5,168)		2,133		0001
Purchased Call1 / S&P 500 INDEX/SPY0065A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley 1GJLJL3JDP3016NUZ34	.05/09/2025	.05/11/2026	1	3,113,865	100	24,288			2,676		41,866			(5,956)		5,218		0001
Purchased Call1 / S&P 500 INDEX/SPY26TS8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66KIZ031MBZ7	.06/30/2025	.06/30/2026	1	970,368	100	17,855			4,427		10,385			(4,403)		2,423		0001
Purchased Call1 / S&P 500 INDEX/SPY0036K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA 02NNEB1B/P-AR0TD8PU41	.05/16/2025	.05/15/2026	1	3,913,423	100	34,438			4,209		62,980			(8,515)		6,970		0001
Purchased Call1 / S&P 500 INDEX/SPY26TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66KIZ031MBZ7	.06/20/2025	.06/22/2026	1	4,010,117	100	36,492			8,243		1,795			(8,949)		9,561		0001
Purchased Call1 / S&P 500 INDEX/SPY00098	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley 1GJLJL3JDP3016NUZ34	.04/04/2025	.04/02/2026	1	2,308,488	100	15,005			42		57,107			(3,720)		854		0001
Purchased Call1 / S&P 500 INDEX/SPY140JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Cit ibank NA E570ZIZ7FF321IEFA76 Societe Generale SA	.05/29/2025	.05/22/2026	1	3,860,863	100	32,817			4,662		18,551			(8,114)		7,286		0001
Purchased Call1 / S&P 500 INDEX/SPY005TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA 02NNEB1B/P-AR0TD8PU41	.06/12/2025	.06/12/2026	1	2,265,190	100	40,320			8,042		36,206			(9,942)		5,065		0001
Purchased Call1 / S&P 500 INDEX/SPY26TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66KIZ031MBZ7	.06/27/2025	.06/26/2026	1	2,092,000	100	45,606			10,895		24,884			(11,276)		5,107		0001
Purchased Call1 / S&P 500 INDEX/SPY0036Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA 02NNEB1B/P-AR0TD8PU41	.06/04/2025	.06/04/2026	1	1,873,578	100	34,336			6,064		50,594			(8,461)		3,966		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDE/SPX006S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley Bank of America NA	.05/09/2025	.05/11/2026	1	2,710,750	100	33,613			3,704		62,980			(8,243)		4,543		0001
Purchased Call/SP 500 INDE/SPX026S81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 B4TDEB66KIZ03MBZ7	.06/17/2025	.06/17/2026	1	1,900,352	100	17,103			3,638		26,358			(4,217)		4,382		0001
Purchased Call/SP 500 INDE/SPX0001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/14/2025	.04/14/2026	1	1,347,192	100	20,073			719		90,054			(4,950)		1,319		0001
Purchased Call/SP 500 INDE/SPX0107PE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.05/29/2025	.05/29/2026	1	2,428,107	100	21,610			3,472					(5,329)		4,881		0001
INDE/SPX140J57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.05/22/2025	.05/22/2026	1	2,382,943	100	20,732			2,937		4,454			(5,112)		4,497		0001
Purchased Call/SP 500 INDE/SPX140TS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.05/02/2025	.05/04/2026	1	3,557,523	100	27,827			2,530		76,716			(6,824)		5,444		0001
INDE/SPX140S87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA Societe Generale SA	.04/10/2025	.04/10/2026	1	2,737,304	100	18,614			464		76,427			(4,590)		2,285		0001
Purchased Call/SP 500 INDE/SPX0059I8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP4R0TD8PU41	.06/27/2025	.06/26/2026	1	2,988,345	100	42,600			10,177		9,643			(10,533)		7,222		0001
Purchased Call/SP 500 INDE/SPX26R8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/06/2025	.06/08/2026	1	4,296,195	100	38,686			7,243		51,431			(9,482)		9,940		0001
Purchased Call/SP 500 INDE/SPX0039E2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/21/2025	.05/21/2026	1	4,160,080	100	36,609			5,043		18,559			(9,027)		7,775		0001
Purchased Call/SP 500 INDE/SPX140TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.04/11/2025	.04/13/2026	1	5,587,928	100	39,532			1,307		180,800			(9,695)		5,254		0001
INDE/SPX140IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.05/05/2025	.05/05/2026	1	3,667,323	100	28,972			2,714		65,823			(7,144)		5,678		0001
Purchased Call/SP 500 INDE/SPX0008B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/04/2025	.04/06/2026	1	1,841,281	100	19,333			266		69,069			(4,741)		1,180		0001
INDE/SPX140TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.04/23/2025	.04/23/2026	1	1,888,574	100	26,062			1,980		59,709			(6,426)		2,370		0001
INDE/SPX0029P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/17/2025	.04/17/2026	1	4,415,546	100	29,143			1,282		47,142			(7,186)		4,765		0001
Purchased Call/SP 500 INDE/SPX0003S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/25/2025	.04/24/2026	1	2,037,216	100	30,151			1,926		79,674			(7,455)		2,612		0001
INDE/SPX006S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.05/09/2025	.05/08/2026	1	3,261,328	100	25,438			2,615		59,671			(6,290)		5,261		0001
INDE/SPX140TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.04/15/2025	.04/15/2026	1	2,323,119	100	32,291			1,245		127,377			(7,962)		2,355		0001
Purchased Call/SP 500 INDE/SPX0003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/25/2025	.04/24/2026	1	3,242,785	100	23,348			1,482		45,906			(5,773)		4,158		0001
INDE/SPX140S80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA Societe Generale SA	.04/04/2025	.04/02/2026	1	56,308	100	248			1		886			(61)		21		0001
Purchased Call/SP 500 INDE/SPX00581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP4R0TD8PU41	.06/03/2025	.06/03/2026	1	2,506,870	100	40,361			7,005		31,778			(9,952)		5,249		0001
Purchased Call/SP 500 INDE/SPX0107S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.06/25/2025	.06/25/2026	1	1,735,940	100	31,247			7,317		27,593			(7,705)		4,213		0001
Purchased Call/SP 500 INDE/SPX0002S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/16/2025	.04/16/2026	1	4,330,346	100	29,013			1,199		132,804			(7,154)		4,533		0001
INDE/SPX0002S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/17/2025	.04/17/2026	1	2,103,714	100	28,821			1,277		75,838			(7,107)		2,270		0001
INDE/SPX0002ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/17/2025	.04/20/2026	1	2,194,778	100	14,486			756					(3,543)		2,569		0001
Purchased Call/SP 500 INDE/SPX0003S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley Societe Generale SA	.04/25/2025	.04/27/2026	1	2,212,052	100	15,927			1,141					(3,906)		3,008		0001
INDE/SPX005TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NEB1BXP4R0TD8PU41	.06/11/2025	.06/11/2026	1	3,611,628	100	31,782			6,216		30,701			(7,837)		8,020		0001
Purchased Call/SP 500 INDE/SPX26S8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/26/2025	.06/26/2026	1	3,083,589	100	28,061			6,885		13,261			(6,919)		7,327		0001

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Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/03/2025	04/02/2026	1	1,996,822	100	14,981			42		25,359			(3,707)		740		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/02/2025	05/01/2026	1	2,517,373	100	19,636			1,636		24,122			(4,855)		3,668		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/14/2025	05/14/2026	1	158,648	100	793			94		2,086			(106)		275		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/25/2025	06/25/2026	1	3,277,985	100	30,813			7,215		21,941			(7,589)		7,956		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/09/2025	05/08/2026	1	2,198,000	100	29,233			3,005		70,707			(7,228)		3,546		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/09/2025	05/08/2026	1	3,483,900	100	40,413			4,154		99,426			(9,982)		5,621		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/25/2025	04/24/2026	1	1,792,000	100	31,181			1,982		82,487			(7,710)		2,298		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/23/2025	05/22/2026	1	4,386,988	100	37,374			5,309		23,714			(9,241)		8,286		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/20/2025	06/18/2026	1	3,097,023	100	51,720			11,237		24,353			(12,823)		7,204		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/18/2025	06/18/2026	1	2,163,681	100	19,906			4,313		15,624			(4,908)		5,033		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/20/2025	06/22/2026	1	2,550,210	100	41,904			9,466		20,687			(10,276)		5,983		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/18/2025	06/18/2026	1	2,453,110	100	46,118			9,992		57,222			(11,372)		5,706		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/09/2025	04/09/2026	1	533,936	100	2,616			58		6,750			(645)		419		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/05/2026	1	2,546,297	100	22,917			4,138		32,618			(5,666)		5,414		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/29/2025	04/29/2026	1	2,882,680	100	21,332			1,645					(5,260)		4,063		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/11/2025	04/10/2026	1	1,663,944	100	28,786			720		91,651			(7,117)		1,377		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/18/2025	06/18/2026	1	2,114,736	100	35,316			7,652		39,385			(8,708)		4,919		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/23/2025	06/23/2026	1	2,825,304	100	25,983			5,943		6,127			(6,409)		6,777		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/27/2025	06/29/2026	1	1,447,000	100	26,914			6,589		11,054			(6,600)		3,593		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/23/2025	05/26/2026	1	2,310,316	100	19,638			2,975		19,379			(4,803)		4,525		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/15/2025	04/15/2026	1	2,838,616	100	20,488			788		94,319			(5,040)		2,877		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/13/2025	06/12/2026	1	1,953,584	100	26,569			5,314		55,351			(6,569)		4,988		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/19/2025	05/19/2026	1	2,788,606	100	24,540			3,245		17,750			(6,051)		5,109		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/08/2025	05/08/2026	1	2,136,000	100	33,962			3,481		88,832			(8,374)		3,446		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/18/2025	06/18/2026	1	3,434,780	100	25,761			5,582		17,255			(6,352)		7,990		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/13/2025	05/13/2026	1	2,416,272	100	38,660			4,473		99,132			(9,533)		4,147		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/30/2025	05/29/2026	1	1,441,095	100	12,682			2,043		299			(3,136)		2,897		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/17/2025	04/17/2026	1	2,059,317	100	24,918			1,104		58,784			(6,144)		2,222		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SPX003J56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/13/2025	06/12/2026	1	2,387,000	100	50,226			10,045		90,228			(12,418)		5,248		0001
Purchased Call / S&P 500 INDEX/SPX140TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/22/2025	04/22/2026	1	2,711,664	100	16,270			941		8,912			(4,012)		3,329		0001
Purchased Call / S&P 500 INDEX/SPX140TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/02/2025	05/01/2026	1	2,550,000	100	38,505			3,209		59,455			(9,520)		3,716		0001
Purchased Call / S&P 500 INDEX/SPX140TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/02/2025	05/01/2026	1	1,817,834	100	14,179			1,182		14,348			(3,506)		2,649		0001
Purchased Call / S&P 500 INDEX/SPX26TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/29/2026	1	1,469,000	100	32,024			5,159		54,713			(7,918)		2,953		0001
Purchased Call / S&P 500 INDEX/SPX003J62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/14/2025	05/14/2026	1	3,124,329	100	55,301			6,551		152,564			(13,636)		5,424		0001
Purchased Call / S&P 500 INDEX/SPX003J6M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	1,893,000	100	37,860			4,627		63,934			(9,361)		3,323		0001
Purchased Call / S&P 500 INDEX/SPX003J6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	1,997,000	100	43,535			5,321		100,783			(10,764)		3,506		0001
Purchased Call / S&P 500 INDEX/SPX26TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/19/2025	05/19/2026	1	1,667,936	100	24,018			3,176		26,317			(5,922)		3,056		0001
Purchased Call / S&P 500 INDEX/SPX003J60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/13/2025	05/13/2026	1	2,822,657	100	25,122			2,907		57,443			(6,194)		4,844		0001
Purchased Call / S&P 500 INDEX/SPX003J5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/12/2025	05/12/2026	1	3,280,969	100	28,216			3,187		20,853			(6,957)		5,565		0001
Purchased Call / S&P 500 INDEX/SPX26TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/30/2025	06/30/2026	1	1,276,985	100	11,255			2,790		140			(2,775)		3,193		0001
Purchased Call / S&P 500 INDEX/SPX26TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/27/2025	06/29/2026	1	2,064,000	100	28,070			6,882		5,492			(6,884)		5,125		0001
Purchased Call / S&P 500 INDEX/SPX140TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/05/2025	08/05/2026	1	1,813,310	100	24,661			8,560		21,534			(6,081)		5,948		0001
Purchased Call / S&P 500 INDEX/SPX140TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/05/2025	08/05/2026	1	2,597,093	100	22,564			7,832		17,841			(5,564)		7,394		0001
Purchased Call / S&P 500 INDEX/SPX140TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/02/2025	07/02/2026	1	1,785,465	100	25,889			6,616		16,958			(6,384)		4,506		0001
Purchased Call / S&P 500 INDEX/SPX140TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/22/2025	08/24/2026	1	4,019,946	100	36,582			14,612		4,682			(8,971)		12,712		0001
Purchased Call / S&P 500 INDEX/SPX140TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/01/2025	07/31/2026	1	1,570,300	100	13,819			4,645		6,667			(3,417)		4,539		0001
Purchased Call / S&P 500 INDEX/SPX140TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/13/2025	08/13/2026	1	2,192,042	100	19,509			7,202		16,663			(4,810)		6,666		0001
Purchased Call / S&P 500 INDEX/SPX26TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/25/2025	07/24/2026	1	2,015,421	100	18,340			5,808		7,426			(4,535)		5,656		0001
Purchased Call / S&P 500 INDEX/SPX26USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/10/2025	09/10/2026	1	2,650,000	100	44,785			19,987		22,454			(11,043)		8,854		0001
Purchased Call / S&P 500 INDEX/SPX26TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/12/2025	08/12/2026	1	1,534,487	100	24,091			8,827		8,417			(5,940)		4,649		0001
Purchased Call / S&P 500 INDEX/SPX26USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/12/2025	09/11/2026	1	1,638,000	100	25,553			11,570		5,877			(6,318)		5,480		0001
Purchased Call / S&P 500 INDEX/SPX26TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/08/2025	08/07/2026	1	3,325,346	100	30,261			10,759		19,072			(7,482)		9,885		0001
Purchased Call / S&P 500 INDEX/SPX26TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/18/2025	07/17/2026	1	1,594,533	100	14,351			4,265		6,509			(3,548)		4,337		0001
Purchased Call / S&P 500 INDEX/SPX26TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/18/2025	09/18/2026	1	2,643,000	100	40,174			18,918		14,838			(9,906)		9,045		0001
Purchased Call / S&P 500 INDEX/SPX26US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/19/2025	08/19/2026	1	2,816,000	100	46,779			18,041		23,717			(11,534)		8,757		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP261SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/31/2025	.07/31/2026	1	2,003,294	100	18,430			6,177		6,447			(4,544)		5,791		0001
Purchased Call / S&P 500 INDEX/SP261US	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/17/2025	.09/17/2026	1	2,218,000	100	38,150			17,761		21,469			(9,407)		7,568		0001
Purchased Call / S&P 500 INDEX/SPX140US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.09/05/2025	.09/04/2026	1	2,171,946	100	19,548			8,471		10,348			(4,833)		7,122		0001
Purchased Call / S&P 500 INDEX/SPX140US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.08/21/2025	.08/21/2026	1	2,640,000	100	40,920			16,086		12,378			(10,090)		8,262		0001
Purchased Call / S&P 500 INDEX/SP261USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/28/2025	.09/28/2026	1	1,562,000	100	27,960			13,864		2,675			(6,857)		5,500		0001
Purchased Call / S&P 500 INDEX/SP261SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/07/2025	.08/07/2026	1	2,113,000	100	39,091			13,860		32,767			(9,639)		6,281		0001
Purchased Call / S&P 500 INDEX/SP261US	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/07/2025	.07/07/2026	1	2,424,531	100	40,247			10,755		45,305			(9,924)		6,282		0001
Purchased Call / S&P 500 INDEX/SP26US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/29/2025	.08/28/2026	1	2,171,579	100	19,761			8,202		21,393			(4,886)		6,961		0001
Purchased Call / S&P 500 INDEX/SP26US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/26/2025	.09/28/2026	1	3,884,055	100	33,014			16,371					(8,096)		13,676		0001
Purchased Call / S&P 500 INDEX/SP26USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/15/2025	.08/14/2026	1	2,726,230	100	24,008			9,003		21,393			(5,936)		8,327		0001
Purchased Call / S&P 500 INDEX/SP26USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/11/2025	.09/11/2026	1	1,495,000	100	24,817			11,205		9,014			(6,119)		5,011		0001
Purchased Call / S&P 500 INDEX/SP26US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/25/2025	.07/24/2026	1	2,185,431	100	19,887			6,298		5,700			(4,917)		6,134		0001
Purchased Call / S&P 500 INDEX/SPX140US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.09/05/2025	.09/04/2026	1	3,303,001	100	29,727			12,882		14,406			(7,350)		10,831		0001
Purchased Call / S&P 500 INDEX/SP261ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/15/2025	.08/14/2026	1	2,683,913	100	23,618			8,857		20,329			(5,840)		8,191		0001
Purchased Call / S&P 500 INDEX/SP26USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/01/2025	.07/01/2026	1	2,192,791	100	19,297			4,837		10,167			(4,758)		5,504		0001
Purchased Call / S&P 500 INDEX/SP26US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/12/2025	.09/14/2026	1	2,088,000	100	32,573			14,886		26,263			(7,968)		7,062		0001
Purchased Call / S&P 500 INDEX/SP26TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/11/2025	.08/11/2026	1	2,675,673	100	24,081			8,757		11,170			(5,938)		8,076		0001
Purchased Call / S&P 500 INDEX/SP26TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/21/2025	.07/21/2026	1	3,677,867	100	33,101			10,122		5,980			(8,162)		10,187		0001
Purchased Call / S&P 500 INDEX/SP26USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/26/2025	.09/25/2026	1	1,511,000	100	24,025			11,812		7,126			(5,940)		5,276		0001
Purchased Call / S&P 500 INDEX/SP26US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/28/2025	.08/28/2026	1	1,787,584	100	16,267			6,733					(4,011)		5,730		0001
Purchased Call / S&P 500 INDEX/SP26US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/22/2025	.08/21/2026	1	2,052,000	100	26,523			11,251		3,213			(7,052)		6,422		0001
Purchased Call / S&P 500 INDEX/SP26US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/09/2025	.09/09/2026	1	1,395,000	100	22,181			9,838		11,753			(5,469)		4,647		0001
Purchased Call / S&P 500 INDEX/SP26USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/02/2025	.09/02/2026	1	2,197,586	100	19,998			8,484		5,115			(4,931)		7,160		0001
Purchased Call / S&P 500 INDEX/SP26US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/26/2025	.09/25/2026	1	3,134,000	100	49,831			24,500		3,368			(12,321)		10,943		0001
Purchased Call / S&P 500 INDEX/SP26USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/18/2025	.07/17/2026	1	1,666,027	100	15,088			4,485		7,959			(3,731)		4,509		0001
Purchased Call / S&P 500 INDEX/SP26USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/12/2025	.09/11/2026	1	1,685,440	100	15,259			6,909		1,798			(3,773)		5,682		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generated or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDEX/SP/VE1705F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/21/2026	1	1,027,000	100	17,356			8,272		2,518			(4,256)			3,545	0001	
Purchased Call1/SP 500 INDEX/SP/26V9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/23/2025	09/23/2026	1	3,314,684	100	27,180			13,104		1,451			(6,702)			11,509	0001	
Purchased Call1/SP 500 INDEX/SP/26V9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/08/2025	09/08/2026	1	1,009,000	100	14,933			6,582		7,700			(3,682)			3,351	0001	
Purchased Call1/SP 500 INDEX/SP/0051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/13/2025	08/13/2026	1	2,727,781	100	50,737			18,729		46,112			(12,510)			8,295	0001	
Purchased Call1/SP 500 INDEX/SP/26V9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/29/2025	08/31/2026	1	2,748,198	100	24,734			10,385		5,470			(6,066)			8,896	0001	
Purchased Call1/SP 500 INDEX/SP/VE1725T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/27/2026	1	1,937,041	100	33,898			10,926		5,947			(8,313)			5,507	0001	
Purchased Call1/SP 500 INDEX/SP/VE1725F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/24/2026	1	2,088,802	100	34,883			11,016		14,665			(8,601)			5,862	0001	
Purchased Call1/SP 500 INDEX/SP/VE1788H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/27/2025	08/27/2026	1	1,976,000	100	34,975			14,260		3,086			(8,624)			6,313	0001	
Purchased Call1/SP 500 INDEX/SP/0003X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/29/2025	09/01/2026	1	1,908,000	100	31,864			13,430		17,016			(7,793)			6,197	0001	
Purchased Call1/SP 500 INDEX/SP/0050S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/10/2026	1	4,713,595	100	42,422			15,309		25,294			(10,403)			14,173	0001	
Purchased Call1/SP 500 INDEX/SP/26V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/03/2025	07/06/2026	1	2,029,119	100	18,465			4,883		13,168			(4,516)			5,230	0001	
Purchased Call1/SP 500 INDEX/SP/VE1705N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/17/2026	1	3,224,000	100	56,098			16,673		40,310			(13,870)			8,769	0001	
Purchased Call1/SP 500 INDEX/SP/0173P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2025	07/10/2026	1	1,800,000	100	42,840			11,867		43,058			(10,563)			4,734	0001	
Purchased Call1/SP 500 INDEX/SP/140V93	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/15/2025	07/15/2026	1	3,096,397	100	27,248			7,882		35,295			(6,719)			8,343	0001	
Purchased Call1/SP 500 INDEX/SP/VE1705E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/18/2026	1	2,287,000	100	36,821			17,388		4,558			(9,104)			7,827	0001	
Purchased Call1/SP 500 INDEX/SP/01779D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/07/2025	07/07/2026	1	3,244,891	100	27,906			7,457		25,232			(6,881)			8,407	0001	
Purchased Call1/SP 500 INDEX/SP/VE17533	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2025	08/10/2026	1	2,568,360	100	42,882			15,479		27,993			(10,518)			7,723	0001	
Purchased Call1/SP 500 INDEX/SP/0003E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/04/2025	09/04/2026	1	2,152,000	100	43,470			18,785		28,348			(10,719)			7,057	0001	
Purchased Call1/SP 500 INDEX/SP/0003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/11/2025	07/10/2026	1	2,310,512	100	30,961			8,600		13,167			(7,655)			6,077	0001	
Purchased Call1/SP 500 INDEX/SP/140V9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/29/2025	07/29/2026	1	1,827,416	100	16,629			5,452					(4,100)			5,239	0001	
Purchased Call1/SP 500 INDEX/SP/0006S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/19/2025	09/18/2026	1	3,433,938	100	29,532			13,946					(7,302)			11,752	0001	
Purchased Call1/SP 500 INDEX/SP/VE1758R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/14/2025	08/14/2026	1	3,593,000	100	61,303			22,925		63,303			(15,116)			10,691	0001	
Purchased Call1/SP 500 INDEX/SP/0003H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/08/2025	07/08/2026	1	1,588,000	100	32,614			8,805		39,957			(8,042)			4,083	0001	
Purchased Call1/SP 500 INDEX/SP/0003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/22/2025	08/21/2026	1	1,605,000	100	33,705			13,295		8,775			(8,334)			5,023	0001	
Purchased Call1/SP 500 INDEX/SP/140V9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/28/2025	07/28/2026	1	1,984,676	100	17,862			5,806					(4,404)			5,666	0001	
Purchased Call1/SP 500 INDEX/SP/140V9O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/01/2025	07/31/2026	1	1,833,803	100	16,137			5,424		7,322			(3,990)			5,301	0001	
Purchased Call1/SP 500 INDEX/SP/017X30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2025	07/10/2026	1	2,467,082	100	35,526			9,841		34,791			(8,760)			6,489	0001	
Purchased Call1/SP 500 INDEX/SP/140V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	09/05/2025	09/04/2026	1	1,286,000	100	21,605			9,362		9,684			(5,342)			4,217	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call /SP 500 INDE X/SP140/IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citi bank NA	08/22/2025	08/21/2026	1	3,267,945	100	29,738			11,730		3,314			(7,353)		10,227		0001	
Purchased Call /SP 500 INDE X/SP26/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/29/2025	09/01/2026	1	1,586,540	100	14,279			6,018		3,770			(3,482)		5,163		0001	
Purchased Call /SP 500 INDE X/SP26/US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/12/2025	09/11/2026	1	1,985,000	100	33,150			15,009		23,182			(8,196)		6,653		0001	
Purchased Call /SP 500 INDE X/SP26/TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/15/2025	08/14/2026	1	1,735,000	100	35,915			13,468		35,538			(8,880)		5,295		0001	
Purchased Call /SP 500 INDE X/SP26/TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/30/2025	07/30/2026	1	1,913,170	100	36,733			12,143		12,822			(9,057)		5,508		0001	
Purchased Call /SP 500 INDE X/SP26/TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/23/2025	07/23/2026	1	3,599,043	100	32,031			9,971		4,598			(7,898)		10,057		0001	
Purchased Call /SP 500 INDE X/SP26/TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/03/2025	07/02/2026	1	2,121,178	100	29,272			7,502		26,250			(7,238)		5,354		0001	
Purchased Call /SP 500 INDE X/SP26/TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/11/2025	08/11/2026	1	1,624,719	100	30,545			11,107		16,646			(7,532)		4,904		0001	
Purchased Call /SP 500 INDE X/SP26/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/29/2025	08/28/2026	1	1,775,000	100	26,270			10,903		2,091			(6,495)		5,689		0001	
Purchased Call /SP 500 INDE X/SP26/US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/12/2025	08/12/2026	1	2,017,459	100	18,157			6,653		3,412			(4,477)		6,112		0001	
Purchased Call /SP 500 INDE X/SP26/US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/08/2025	08/07/2026	1	3,123,643	100	28,480			10,126		16,675			(7,042)		9,303		0001	
Purchased Call /SP 500 INDE X/SP26/US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/25/2025	08/25/2026	1	2,283,000	100	35,843			14,416		17,658			(8,838)		7,244		0001	
Purchased Call /SP 500 INDE X/SP26/US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/08/2025	09/08/2026	1	5,961,019	100	53,649			23,647		23,166			(13,229)		19,795		0001	
Purchased Call /SP 500 INDE X/SP26/TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/15/2025	08/17/2026	1	2,222,000	100	36,663			13,938		28,694			(8,991)		6,856		0001	
Purchased Call /SP 500 INDE X/SP26/TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/03/2025	07/06/2026	1	2,266,000	100	31,271			8,270		25,735			(7,648)		5,841		0001	
Purchased Call /SP 500 INDE X/SP26/US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/03/2025	09/03/2026	1	1,300,426	100	4,291			1,832		423			(1,058)		4,251		0001	
Purchased Call /SP 500 INDE X/SP26/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/09/2025	09/09/2026	1	2,985,475	100	27,168			12,050		10,758			(6,689)		9,945		0001	
Purchased Call /SP 500 INDE X/SP26/IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/03/2025	07/02/2026	1	2,420,923	100	22,030			5,646		17,545			(5,447)		6,110		0001	
Purchased Call /SP 500 INDE X/SP26/US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/12/2025	09/11/2026	1	2,903,639	100	26,133			11,832		14,497			(6,461)		9,732		0001	
Purchased Call /SP 500 INDE X/SP26/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/29/2025	07/29/2026	1	1,090,000	100	20,819			6,825		5,004			(5,133)		3,125		0001	
Purchased Call /SP 500 INDE X/SP26/US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/04/2025	09/04/2026	1	1,960,359	100	18,118			7,829		8,964			(4,467)		6,458		0001	
Purchased Call /SP 500 INDE X/SP26/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/30/2025	09/30/2026	1	3,671,266	100	30,839			15,462		62			(7,604)		12,988		0001	
Purchased Call /SP 500 INDE X/SP26/US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/17/2025	09/17/2026	1	2,205,218	100	18,965			8,829		10,477			(4,676)		7,525		0001	
Purchased Call /SP 500 INDE X/SP26/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/25/2025	07/24/2026	1	1,946,192	100	32,891			10,415		20,378			(8,132)		5,462		0001	
Purchased Call /SP 500 INDE X/SP26/US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/12/2025	09/14/2026	1	3,312,363	100	29,480			13,481		19,802			(7,229)		11,203		0001	
Purchased Call /SP 500 INDE X/SP26/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/25/2025	09/25/2026	1	4,100,836	100	34,447			16,880		6,990			(8,494)		14,319		0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP261T\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	.07/21/2025	.07/21/2026	1	2,006,209	100	31,497			9,631		11,796			(7,767)		5,557		0001
Purchased Call / S&P 500 INDEX / SP261V\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	.09/29/2025	.09/29/2026	1	2,575,847	100	21,895			10,917					(5,399)		9,095		0001
Purchased Call / S&P 500 INDEX / SP261T\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	.07/24/2025	.07/24/2026	1	2,364,806	100	21,283			6,721		3,502			(5,248)		6,637		0001
Purchased Call / S&P 500 INDEX / SP261T\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	.08/15/2025	.08/14/2026	1	2,196,000	100	40,846			15,317		37,720			(10,099)		6,702		0001
Purchased Call / S&P 500 INDEX / SP261V\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	.09/17/2025	.09/17/2026	1	1,410,591	100	4,373			2,036		1,556			(1,078)		4,813		0001
Purchased Call / S&P 500 INDEX / SP261SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	.07/03/2025	.07/02/2026	1	2,391,000	100	21,758			5,576		6,284			(5,360)		6,035		0001
Purchased Call / S&P 500 INDEX / SP261T\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	.08/08/2025	.08/07/2026	1	2,017,000	100	42,155			14,989		37,169			(10,423)		5,995		0001
Purchased Call / S&P 500 INDEX / SP261SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	.07/17/2025	.07/17/2026	1	3,378,169	100	53,037			15,720		57,498			(13,078)		9,188		0001
Purchased Call / S&P 500 INDEX / SP261U\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	.08/18/2025	.08/18/2026	1	3,545,787	100	32,267			12,356		11,106			(7,956)		10,980		0001
Purchased Call / S&P 500 INDEX / SP261T\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	.08/06/2025	.08/06/2026	1	2,597,741	100	23,390			8,180		11,392			(5,765)		7,882		0001
Purchased Call / S&P 500 INDEX / SP261U\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	.08/19/2025	.08/19/2026	1	3,711,255	100	33,401			12,882		9,735			(8,236)		11,533		0001
Purchased Call / S&P 500 INDEX / SP261T\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	.07/25/2025	.07/24/2026	1	2,051,260	100	34,666			10,978		20,795			(8,571)		5,757		0001
Purchased Call / S&P 500 INDEX / SP261U\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Citibank NA	.07/11/2025	.07/10/2026	1	1,874,852	100	16,499			4,583		12,390			(4,079)		4,391		0001
Purchased Call / S&P 500 INDEX / SP261U\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Citibank NA	.08/04/2025	.08/04/2026	1	1,125,982	100	16,552			5,700		14,342			(4,061)		3,308		0001
Purchased Call / S&P 500 INDEX / SP261T\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.07/08/2025	.07/08/2026	1	1,891,167	100	16,642			4,493		13,953			(4,104)		4,925		0001
Purchased Call / S&P 500 INDEX / SP261V\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	.09/25/2025	.09/25/2026	1	2,070,000	100	30,636			15,021		10,780			(7,554)		7,228		0001
Purchased Call / S&P 500 INDEX / SP261T\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.07/22/2025	.07/22/2026	1	2,541,922	100	22,623			6,980		409			(5,578)		7,072		0001
Purchased Call / S&P 500 INDEX / SP261T\$F8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.09/29/2025	.09/29/2026	1	1,452,000	100	23,232			11,584		857			(5,728)		5,127		0001
Purchased Call / S&P 500 INDEX / SP261T\$G7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.09/22/2025	.09/22/2026	1	1,912,000	100	31,548			15,122		4,489			(7,779)		6,620		0001
Purchased Call / S&P 500 INDEX / SP261U\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Citibank NA	.07/14/2025	.07/14/2026	1	4,844,463	100	42,631			12,214		61,615			(10,512)		12,992		0001
Purchased Call / S&P 500 INDEX / SP261U\$EE	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Morgan Stanley	.07/11/2025	.07/10/2026	1	2,082,000	100	48,094			13,360		44,380			(11,891)		5,476		0001
Purchased Call / S&P 500 INDEX / SP261U\$S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Citibank NA	.09/03/2025	.09/03/2026	1	2,561,095	100	25,355			10,826		9,859			(6,252)		8,372		0001
Purchased Call / S&P 500 INDEX / SP261V\$S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	.07/01/2025	.07/01/2026	1	2,055,244	100	33,500			8,398		28,448			(8,260)		5,159		0001
Purchased Call / S&P 500 INDEX / SP261T\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	.07/30/2025	.07/30/2026	1	2,857,358	100	21,716			7,179					(5,355)		8,226		0001
Purchased Call / S&P 500 INDEX / SP261U\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Citibank NA	.07/08/2025	.07/08/2026	1	2,410,869	100	33,029			8,917		35,380			(8,144)		6,278		0001
Purchased Call / S&P 500 INDEX / SP261T\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	.07/25/2025	.07/27/2026	1	4,171,624	100	37,962			12,236					(9,309)		11,660		0001
Purchased Call / S&P 500 INDEX / SP261T\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	.08/15/2025	.08/17/2026	1	4,954,143	100	43,586			16,574		33,976			(10,691)		15,298		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP26 / ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.07/17/2025	.07/17/2026	1	2,847,550	100	25,628			7,596		27,929			(6,319)		7,745		0001
Purchased Call / S&P 500 INDEX / SP26 / ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.08/08/2025	.08/07/2026	1	2,153,000	100	42,845			15,234		34,922			(10,593)		6,400		0001
Purchased Call / S&P 500 INDEX / SP26 / USO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.08/27/2025	.08/27/2026	1	2,886,179	100	26,645			10,863		9,252			(6,570)		9,252		0001
Purchased Call / S&P 500 INDEX / SP26 / TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	.09/24/2025	.09/24/2026	1	2,812,000	100	43,024			20,860		6,496			(10,609)		9,791		0001
Purchased Call / S&P 500 INDEX / SP26 / USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.09/26/2025	.09/25/2026	1	2,615,104	100	22,228			10,929					(5,496)		9,131		0001
Purchased Call / S&P 500 INDEX / SP26 / US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.08/25/2025	.08/25/2026	1	3,085,614	100	27,861			11,206		8,244			(6,870)		9,823		0001
Purchased Call / S&P 500 INDEX / SP26 / USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.08/29/2025	.08/28/2026	1	2,479,000	100	41,389			17,182		7,441			(10,236)		7,946		0001
Purchased Call / S&P 500 INDEX / SP26 / USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.09/24/2025	.09/24/2026	1	3,102,946	100	25,444			12,337		1,596			(6,274)		10,804		0001
Purchased Call / S&P 500 INDEX / SP26 / TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.08/14/2025	.08/14/2026	1	1,734,124	100	15,404			5,772		14,828			(3,806)		5,293		0001
Purchased Call / S&P 500 INDEX / SP26 / US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	.08/21/2025	.08/21/2026	1	2,302,970	100	20,266			7,972		2,981			(4,997)		7,207		0001
Purchased Call / S&P 500 INDEX / SP26 / US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.09/16/2025	.09/16/2026	1	3,162,821	100	27,517			12,735		17,256			(6,795)		10,761		0001
Purchased Call / S&P 500 INDEX / SP26 / NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.09/15/2025	.09/15/2026	1	4,109,970	100	35,757			16,450		21,501			(8,817)		13,942		0001
Purchased Call / S&P 500 INDEX / SP26 / USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.09/10/2025	.09/10/2026	1	3,420,901	100	31,130			13,893		14,414			(7,676)		11,430		0001
Purchased Call / S&P 500 INDEX / SP26 / USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.08/28/2025	.08/28/2026	1	2,767,000	100	46,762			19,354		5,471			(11,530)		8,869		0001
Purchased Call / S&P 500 INDEX / SP26 / NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.09/15/2025	.09/15/2026	1	2,204,000	100	33,721			15,514		22,172			(8,315)		7,476		0001
Purchased Call / S&P 500 INDEX / SP26 / TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	.09/19/2025	.09/18/2026	1	1,504,000	100	24,214			11,435		6,634			(5,967)		5,147		0001
Purchased Call / S&P 500 INDEX / SP26 / T48B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	.08/06/2025	.08/06/2026	1	2,760,335	100	48,592			16,997		28,070			(11,979)		8,173		0001
Purchased Call / S&P 500 INDEX / SP26 / TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.08/15/2025	.08/14/2026	1	2,082,000	100	28,315			10,618		26,238			(7,001)		6,354		0001
Purchased Call / S&P 500 INDEX / SP26 / T748B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	.07/14/2025	.07/14/2026	1	1,986,312	100	32,211			9,228		48,044			(7,942)		5,332		0001
Purchased Call / S&P 500 INDEX / SP26 / NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	.07/31/2025	.07/31/2026	1	2,227,176	100	37,639			12,616		23,693			(9,281)		6,438		0001
Purchased Call / S&P 500 INDEX / SP26 / NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	.08/01/2025	.07/31/2026	1	2,612,213	100	47,020			15,804		34,077			(11,626)		7,351		0001
Purchased Call / S&P 500 INDEX / SP26 / NS5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	.09/19/2025	.09/18/2026	1	3,363,646	100	28,927			13,660		4,240			(7,152)		11,511		0001
Purchased Call / S&P 500 INDEX / SP26 / NS61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	.09/19/2025	.09/21/2026	1	4,895,681	100	41,613			19,832		1,992			(10,205)		16,901		0001
Purchased Call / S&P 500 INDEX / SP26 / T7SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	.07/10/2025	.07/10/2026	1	2,670,690	100	23,235			6,436		21,667			(5,729)		7,024		0001
Purchased Call / S&P 500 INDEX / SP26 / NS3M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	.09/05/2025	.09/04/2026	1	2,854,000	100	46,806			20,282		23,195			(11,573)		9,359		0001
Purchased Call / S&P 500 INDEX / SP26 / T7X31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	.07/09/2025	.07/09/2026	1	3,242,054	100	28,854			7,869		22,633			(7,115)		8,485		0001
Purchased Call / S&P 500 INDEX / SP26 / T7ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	.07/15/2025	.07/15/2026	1	1,966,302	100	33,820			9,763		41,426			(8,339)		5,298		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP017Z90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2025	07/16/2026	1	2,582,000	100	42,603			12,441		53,303			(10,505)		6,980		0001
Purchased Call/S&P 500 INDEX/SP017S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/10/2026	1	2,785,000	100	47,515			13,189		26,217			(11,748)		7,351		0001
Purchased Call/S&P 500 INDEX/SPX000DE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/03/2025	07/02/2026	1	1,945,000	100	44,632			11,438		42,797			(11,035)		4,919		0001
Purchased Call/S&P 500 INDEX/SPX000FE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/18/2025	07/20/2026	1	1,972,635	100	32,746			9,923		9,247			(8,030)		5,439		0001
Purchased Call/S&P 500 INDEX/SP017S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/09/2026	1	2,665,255	100	43,770			11,937		46,820			(10,783)		7,028		0001
Purchased Call/S&P 500 INDEX/SPX171S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2026	1	2,957,506	100	48,207			14,874		10,961			(11,867)		8,228		0001
Purchased Call/S&P 500 INDEX/SPX171S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/23/2026	1	2,200,396	100	36,307			11,302		13,110			(8,952)		6,149		0001
Purchased Call/S&P 500 INDEX/SPX000H7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/05/2025	08/05/2026	1	1,712,000	100	33,726			11,707		31,613			(8,316)		5,049		0001
Purchased Call/S&P 500 INDEX/SPX140V9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA Societe Generale SA	08/04/2025	08/04/2026	1	2,299,015	100	20,461			7,046		16,560			(5,045)		6,754		0001
Purchased Call/S&P 500 INDEX/SPX005I90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18XP40TD8PU41	07/11/2025	07/13/2026	1	5,463,456	100	45,347			12,867		51,672			(11,120)		14,582		0001
Purchased Call/S&P 500 INDEX/SP017SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Bank of America NA	07/02/2025	07/02/2026	1	3,233,679	100	26,466			7,272		9,319			(7,017)		8,161		0001
Purchased Call/S&P 500 INDEX/SPX26V9I91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	B4TYDEB66KIZ03MBZ7	09/11/2025	09/11/2026	1	1,515,696	100	13,641			6,159		4,251			(3,364)		5,080		0001
Purchased Call/S&P 500 INDEX/SPX0003A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley Bank of America NA	07/02/2025	07/02/2026	1	1,512,000	100	35,884			9,158		33,229			(8,836)		3,916		0001
Purchased Call/S&P 500 INDEX/SPX26V9S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	B4TYDEB66KIZ03MBZ7	08/20/2025	08/20/2026	1	2,701,929	100	24,317			9,446		9,406			(5,996)		8,426		0001
Purchased Call/S&P 500 INDEX/SPX000D90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley Bank of America NA	07/03/2025	07/02/2026	1	2,131,000	100	40,276			10,321		23,626			(9,959)		5,378		0001
Purchased Call/S&P 500 INDEX/SPX26V1S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	B4TYDEB66KIZ03MBZ7	07/18/2025	07/20/2026	1	4,280,441	100	31,675			9,599		20,013			(7,768)		11,802		0001
Purchased Call/S&P 500 INDEX/SPX005V91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18XP40TD8PU41	08/01/2025	08/03/2026	1	4,784,758	100	40,182			13,729		4,906			(9,856)		14,000		0001
Purchased Call/S&P 500 INDEX/SPX26V9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	B4TYDEB66KIZ03MBZ7	09/18/2025	09/18/2026	1	2,413,774	100	21,000			9,889		4,774			(5,178)		8,261		0001
Purchased Call/S&P 500 INDEX/SPX140V98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA Societe Generale SA	09/05/2025	09/04/2026	1	1,557,001	100	14,013			6,072		5,234			(3,465)		5,106		0001
Purchased Call/S&P 500 INDEX/SPX005I91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18XP40TD8PU41	07/11/2025	07/10/2026	1	2,291,814	100	19,939			5,539		5,277			(4,930)		6,028		0001
Purchased Call/S&P 500 INDEX/SPX140V9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	E570Z0ZVZF321HEFA76	07/16/2025	07/16/2026	1	3,514,082	100	25,663			7,491		32,577			(6,325)		9,513		0001
Purchased Call/S&P 500 INDEX/SPX000H4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley Bank of America NA	08/01/2025	07/31/2026	1	1,691,349	100	32,305			10,858		27,861			(7,967)		4,889		0001
Purchased Call/S&P 500 INDEX/SPX26V9J3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	B4TYDEB66KIZ03MBZ7	09/22/2025	09/22/2026	1	3,674,563	100	30,489			14,619		266			(7,520)		12,722		0001
Purchased Call/S&P 500 INDEX/SPX26V9J1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	B4TYDEB66KIZ03MBZ7	08/29/2025	08/28/2026	1	1,742,809	100	15,860			6,582		54			(3,921)		5,586		0001
Purchased Call/S&P 500 INDEX/SPX26V1S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	B4TYDEB66KIZ03MBZ7	08/08/2025	08/07/2026	1	1,714,839	100	23,665			8,414		17,023			(5,851)		5,097		0001
Purchased Call/S&P 500 INDEX/SP017S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Bank of America NA	07/11/2025	07/13/2026	1	1,915,829	100	32,569			9,241		43,248			(7,967)		5,113		0001
Purchased Call/S&P 500 INDEX/SPX26V9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	B4TYDEB66KIZ03MBZ7	09/26/2025	09/25/2026	1	2,377,472	100	20,209			9,936		2,312			(4,997)		8,301		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500 INDEX / SP261TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/07/2025	08/07/2026	1	2,250,263	100	19,802			7,021		13,784			(4,883)			6,689	0001	
Purchased Call / S&P 500 INDEX / SP261US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/22/2025	08/24/2026	1	980,216	100	16,566			6,617		5,196			(4,062)			3,100	0001	
Purchased Call / S&P 500 INDEX / SP20025J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2025	08/21/2026	1	4,012,792	100	36,516			14,404		370			(9,029)			12,559	0001	
Purchased Call / S&P 500 INDEX / SP400E50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/11/2025	07/10/2026	1	1,952,203	100	28,112			7,809		22,752			(6,951)			5,135	0001	
Purchased Call / S&P 500 INDEX / SPX140N57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	09/05/2025	09/04/2026	1	2,246,000	100	37,508			16,254		22,283			(9,274)			7,365	0001	
Purchased Call / S&P 500 INDEX / SP261N57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/16/2025	09/16/2026	1	1,379,000	100	20,961			9,701		14,423			(5,168)			4,682	0001	
Purchased Call / S&P 500 INDEX / SP261USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/26/2025	08/26/2026	1	1,161,000	100	18,228			7,381		7,317			(4,495)			3,696	0001	
Purchased Call / S&P 500 INDEX / SP261T50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/23/2025	09/23/2026	1	1,661,000	100	24,085			11,611		4,152			(5,939)			5,767	0001	
Purchased Call / S&P 500 INDEX / SP261T50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/17/2025	07/17/2026	1	3,353,000	100	52,642			15,646		40,756			(13,016)			9,119	0001	
Purchased Call / S&P 500 INDEX / SP261T50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/24/2025	09/24/2026	1	1,983,164	100	21,418			10,385		2,047			(5,281)			6,905	0001	
Purchased Call / S&P 500 INDEX / SP261US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/26/2025	08/26/2026	1	2,357,107	100	21,450			8,686		3,743			(5,289)			7,505	0001	
Purchased Call / S&P 500 INDEX / SPX400N5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/01/2025	08/03/2026	1	1,807,707	100	31,093			10,621		25,275			(7,625)			5,289	0001	
Purchased Call / S&P 500 INDEX / SP261US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/18/2025	08/18/2026	1	2,049,000	100	30,120			11,534		15,236			(7,427)			6,345	0001	
Purchased Call / S&P 500 INDEX / SP261USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/29/2025	08/31/2026	1	1,724,000	100	27,067			11,365		11,845			(6,638)			5,581	0001	
Purchased Call / S&P 500 INDEX / SP20025K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2025	08/21/2026	1	3,462,000	100	58,162			22,942		13,100			(14,381)			10,835	0001	
Purchased Call / S&P 500 INDEX / SP261T686	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/20/2025	08/20/2026	1	1,349,000	100	23,742			9,222		3,100			(5,854)			4,207	0001	
Purchased Call / S&P 500 INDEX / SPX140N50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/21/2025	11/20/2026	1	3,896,178	100	24,936			16,139		9,941			(6,165)			15,598	0001	
Purchased Call / S&P 500 INDEX / SPX013J5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/16/2025	12/16/2026	1	1,454,082	100	17,303			12,346		7,643			(4,267)			6,136	0001	
Purchased Call / S&P 500 INDEX / SPX140N5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/03/2025	12/03/2026	1	2,365,715	100	26,969			18,277		7,241			(6,650)			9,730	0001	
Purchased Call / S&P 500 INDEX / SPX140N58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/19/2025	12/21/2026	1	1,709,982	100	20,862			15,172		5,841			(5,116)			7,285	0001	
Purchased Call / S&P 500 INDEX / SPX140N5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/09/2025	12/09/2026	1	2,820,676	100	20,873			14,490		6,260			(5,147)			11,742	0001	
Purchased Call / S&P 500 INDEX / SPX140N5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/16/2025	10/16/2026	1	2,161,337	100	15,778			8,654		10,849			(3,880)			7,979	0001	
Purchased Call / S&P 500 INDEX / SPX140N56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/19/2025	12/18/2026	1	2,631,582	100	21,053			15,263		6,840			(5,205)			11,148	0001	
Purchased Call / S&P 500 INDEX / SPX140N5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/17/2025	10/19/2026	1	2,982,063	100	21,690			12,010		6,239			(5,319)			10,757	0001	
Purchased Call / S&P 500 INDEX / SP261T55M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2025	11/06/2026	1	2,770,501	100	19,116			11,597		4,300			(4,714)			10,755	0001	
Purchased Call / S&P 500 INDEX / SP261T6S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	1,682,024	100	15,643			9,543		6,585			(3,868)			6,529	0001	
Purchased Call / S&P 500 INDEX / SP261T6S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/15/2025	10/15/2026	1	2,297,000	100	33,077			17,951		16,460			(8,156)			8,459	0001	
Purchased Call / S&P 500 INDEX / SPX140N59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/19/2025	12/18/2026	1	1,330,557	100	16,233			11,769		3,959			(4,014)			5,636	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	11/07/2025	11/06/2026	1	3,877,403	100	26,366			16,084		12,916			(6,519)			15,051	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	11/21/2025	11/20/2026	1	906,031	100	9,332			6,040		3,004			(2,307)			3,627	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	10/13/2025	10/13/2026	1	1,041,000	100	15,095			8,109		7,605			(3,722)			3,814	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	12/03/2025	12/03/2026	1	2,108,970	100	15,185			10,290		4,546			(3,744)			8,674	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	11/17/2025	11/17/2026	1	1,643,773	100	20,054			12,706		13,049			(4,945)			6,538	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	11/25/2025	11/25/2026	1	2,708,327	100	19,507			12,825		5,198			(4,810)			10,982	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	10/28/2025	10/28/2026	1	2,066,360	100	15,513			8,975					(3,825)			7,969	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	UBS AG	10/10/2025	10/09/2026	1	3,378,170	100	25,674			13,659		12,079			(6,348)			12,251	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	11/07/2025	11/09/2026	1	2,020,000	100	25,250			15,485		9,938			(6,192)			7,885	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	11/20/2025	11/20/2026	1	2,680,625	100	34,171			22,055		14,312			(8,426)			10,772	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	11/21/2025	11/23/2026	1	4,567,092	100	29,229			19,003		9,943			(7,168)			18,401	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	12/28/2025	12/29/2026	1	1,868,417	100	29,885			22,400		3,337			(7,371)			8,079	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	10/13/2025	10/13/2026	1	2,917,222	100	22,171			11,910		9,161			(5,467)			10,689	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	12/19/2025	12/18/2026	1	1,168,984	100	15,314			11,102		4,810			(3,786)			4,952	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	10/09/2025	10/09/2026	1	2,338,000	100	34,369			18,234		11,791			(8,474)			8,478	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	12/09/2025	12/09/2026	1	1,368,756	100	18,204			12,638		6,008			(4,489)			5,698	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	11/11/2025	11/11/2026	1	1,388,832	100	17,234			10,635		7,558			(4,249)			5,456	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	10/17/2025	10/16/2026	1	3,352,694	100	25,145			13,830		6,567			(6,217)			12,378	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	UBS AG	10/10/2025	10/09/2026	1	1,725,000	100	26,565			14,133		13,309			(6,568)			6,256	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	UBS AG	10/10/2025	10/12/2026	1	2,941,949	100	22,359			11,982		4,758			(5,483)			10,752	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	11/28/2025	11/27/2026	1	1,581,101	100	20,871			13,914		2,335			(5,160)			6,424	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	UBS AG	10/09/2025	10/09/2026	1	2,456,406	100	19,160			10,165		5,516			(4,724)			8,908	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	11/17/2025	11/17/2026	1	2,735,125	100	18,052			11,438		9,313			(4,451)			10,879	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	11/26/2025	11/27/2026	1	2,996,339	100	39,552			26,295		4,923			(9,726)			12,174	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	UBS AG	10/07/2025	10/07/2026	1	3,370,013	100	26,623			13,862		8,779			(6,565)			12,157	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	12/05/2025	12/04/2026	1	1,840,542	100	26,136			17,932		8,143			(6,462)			7,586	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/14/2025	11/16/2026	1	3,519,348	100	21,820			13,765		10,515			(5,351)			13,968	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	UBS AG	12/12/2025	12/11/2026	1	2,586,683	100	19,674			13,881		3,668			(4,864)			10,819	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP'000\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/31/2025	11/02/2026	1	1,113,981	100	13,034			7,720		3,582			(3,196)			4,285	0001	
Purchased Call/SP 500 INDEX/SP'026\$19Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/01/2025	10/01/2026	1	1,780,000	100	27,946			14,088		9,583			(6,891)			6,319	0001	
Purchased Call/SP 500 INDEX/SP'000\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/13/2025	11/13/2026	1	2,411,900	100	25,325			15,854		13,683			(6,245)			9,510	0001	
Purchased Call/SP 500 INDEX/SP'000\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/10/2025	11/10/2026	1	1,470,932	100	17,504			10,783		8,518			(4,316)			5,782	0001	
Purchased Call/SP 500 INDEX/SP'000\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/17/2025	10/19/2026	1	1,754,000	100	23,504			13,014		9,186			(5,764)			6,324	0001	
Purchased Call/SP 500 INDEX/SP'000\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/05/2025	11/05/2026	1	1,262,000	100	19,687			11,823		8,482			(4,854)			4,888	0001	
Purchased Call/SP 500 INDEX/SP'000\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/08/2025	10/08/2026	1	2,357,343	100	18,623			9,748		5,700			(4,582)			8,326	0001	
Purchased Call/SP 500 INDEX/SP'026\$19L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/26/2025	11/25/2026	1	3,135,288	100	18,812			12,471		996			(4,651)			12,685	0001	
Purchased Call/SP 500 INDEX/SP'026\$19L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/04/2025	12/04/2026	1	2,440,588	100	32,216			22,042		8,846			(7,944)			10,059	0001	
Purchased Call/SP 500 INDEX/SP'026\$19J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/12/2025	11/12/2026	1	1,602,184	100	10,735			6,654		1,855			(2,647)			6,304	0001	
Purchased Call/SP 500 INDEX/SP'140\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/31/2025	10/30/2026	1	2,830,259	100	19,812			11,667		2,622			(4,899)			10,810	0001	
Purchased Call/SP 500 INDEX/SP'026\$X9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/17/2025	12/17/2026	1	2,279,585	100	17,097			12,246		5,831			(4,216)			9,638	0001	
Purchased Call/SP 500 INDEX/SP'000\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2025	11/27/2026	1	1,754,450	100	20,176			13,451		1,727			(4,989)			7,128	0001	
Purchased Call/SP 500 INDEX/SP'000\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/12/2025	12/11/2026	1	3,159,452	100	24,012			16,942		4,485			(5,937)			13,204	0001	
Purchased Call/SP 500 INDEX/SP'000\$S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/22/2025	10/22/2026	1	3,510,567	100	27,031			15,191		1,153			(6,665)			13,155	0001	
Purchased Call/SP 500 INDEX/SP'000\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2025	11/30/2026	1	1,301,322	100	14,965			10,018		993			(3,670)			5,320	0001	
Purchased Call/SP 500 INDEX/SP'026\$191	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/03/2025	10/02/2026	1	3,552,086	100	29,127			14,887		10,798			(7,202)			12,644	0001	
Purchased Call/SP 500 INDEX/SP'026\$19D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/24/2025	10/23/2026	1	2,169,000	100	30,366			17,292		7,462			(7,508)			8,147	0001	
Purchased Call/SP 500 INDEX/SP'000\$S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/20/2025	10/20/2026	1	2,037,000	100	29,944			16,663		2,771			(7,383)			7,596	0001	
Purchased Call/SP 500 INDEX/SP'000\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/18/2025	12/17/2026	1	1,638,742	100	27,030			19,321		12,568			(6,683)			7,774	0001	
Purchased Call/SP 500 INDEX/SP'026\$19P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/28/2025	11/27/2026	1	2,165,554	100	16,025			10,683		351			(3,962)			8,798	0001	
Purchased Call/SP 500 INDEX/SP'140\$90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/11/2025	12/11/2026	1	3,615,088	100	27,836			19,385		10,150			(6,864)			15,108	0001	
Purchased Call/SP 500 INDEX/SP'000\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/15/2025	12/15/2026	1	2,320,861	100	31,564			22,434		10,106			(7,783)			9,775	0001	
Purchased Call/SP 500 INDEX/SP'000\$9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/04/2025	11/04/2026	1	2,351,000	100	25,156			15,038		11,924			(6,203)			9,085	0001	
Purchased Call/SP 500 INDEX/SP'026\$19H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/02/2025	12/02/2026	1	1,635,965	100	21,595			14,575		6,088			(5,325)			6,715	0001	
Purchased Call/SP 500 INDEX/SP'026\$197	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/14/2025	10/14/2026	1	3,311,207	100	25,165			13,588		14,296			(6,205)			12,163	0001	
Purchased Call/SP 500 INDEX/SP'026\$19C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/29/2025	12/29/2026	1	7,947,881	100	62,788			47,048		932			(15,482)			34,988	0001	

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Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP'J000/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/12/2025	12/11/2026	1	2,556,895	100	31,825			22,454		8,464				(7,869)		10,473		0001
Purchased Call/SP 500 INDEX/SP'J000/S87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/20/2026	1	2,884,890	100	22,502			12,522						(5,548)		10,757		0001
Purchased Call/SP 500 INDEX/SP'VE17/LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/12/2025	11/12/2026	1	1,423,000	100	17,361			10,761		5,156				(4,281)		5,599		0001
Purchased Call/SP 500 INDEX/SP'VE17/JB3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/29/2025	10/29/2026	1	4,246,252	100	28,038			16,298		416				(6,914)		16,188		0001
Purchased Call/SP 500 INDEX/SP'J000/SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/18/2025	12/18/2026	1	2,559,127	100	34,804			25,163		11,495				(8,582)		10,841		0001
Purchased Call/SP 500 INDEX/SP'J000/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/13/2025	11/13/2026	1	1,276,000	100	18,885			11,823		11,582				(4,657)		5,031		0001
Purchased Call/SP 500 INDEX/SP'J000/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/24/2025	10/23/2026	1	2,206,000	100	37,332			21,259		7,241				(9,230)		8,288		0001
Purchased Call/SP 500 INDEX/SP'J000/SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/12/2025	12/14/2026	1	5,568,893	100	42,324			29,965		10,373				(10,379)		23,410		0001
Purchased Call/SP 500 INDEX/SP'W000/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/31/2025	12/31/2026	1	1,530,000	100	23,103			17,584		7,482				(5,697)		6,640		0001
Purchased Call/SP 500 INDEX/SP'J000/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/10/2025	10/09/2026	1	2,277,000	100	35,066			18,656		18,669				(8,670)		8,257		0001
Purchased Call/SP 500 INDEX/SP'W000/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/30/2025	12/30/2026	1	966,004	100	13,552			10,220		1,083				(3,342)		4,183		0001
Purchased Call/SP 500 INDEX/SP'J000/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/31/2025	10/30/2026	1	1,362,000	100	15,935			9,384		4,003				(3,940)		5,202		0001
Purchased Call/SP 500 INDEX/SP'J000/S2E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/22/2025	12/22/2026	1	2,485,482	100	42,999			31,390		11,698				(10,602)		10,609		0001
Purchased Call/SP 500 INDEX/SP'VE17/JB6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/30/2025	10/30/2026	1	1,926,482	100	13,485			7,919		6				(3,325)		7,358		0001
Purchased Call/SP 500 INDEX/SP'J000/SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/02/2025	10/02/2026	1	2,564,000	100	36,922			18,819		11,049				(9,104)		9,127		0001
Purchased Call/SP 500 INDEX/SP'J000/S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/11/2025	12/11/2026	1	1,939,312	100	24,823			17,466		8,756				(6,121)		8,105		0001
Purchased Call/SP 500 INDEX/SP'J000/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/10/2025	10/12/2026	1	1,017,000	100	14,747			7,903		5,192				(3,616)		3,717		0001
Purchased Call/SP 500 INDEX/SP'J000/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/19/2025	11/19/2026	1	2,255,813	100	25,716			16,436		15,576				(6,341)		9,012		0001
Purchased Call/SP 500 INDEX/SP'Y1400/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/21/2025	11/20/2026	1	1,892,000	100	21,001			13,592		8,869				(5,193)		7,574		0001
Purchased Call/SP 500 INDEX/SP'Y1400/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/14/2025	11/13/2026	1	1,528,784	100	16,358			10,289		8,109				(4,045)		6,028		0001
Purchased Call/SP 500 INDEX/SP'VE17/KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2025	11/06/2026	1	2,001,279	100	25,416			15,419		7,987				(6,267)		7,769		0001
Purchased Call/SP 500 INDEX/SP'J000/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/11/2025	12/11/2026	1	2,270,000	100	39,488			27,791		15,237				(9,739)		9,487		0001
Purchased Call/SP 500 INDEX/SP'J000/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/23/2025	10/23/2026	1	2,167,000	100	30,338			17,228		4,196				(7,481)		8,140		0001
Purchased Call/SP 500 INDEX/SP'J000/S87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/21/2025	10/21/2026	1	953,307	100	13,251			7,410		2,183				(3,267)		3,563		0001
Purchased Call/SP 500 INDEX/SP'J26/M89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/21/2025	10/21/2026	1	3,143,495	100	24,834			13,888		1,056				(6,123)		11,750		0001
Purchased Call/SP 500 INDEX/SP'J000/ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	11/19/2025	11/19/2026	1	4,055,482	100	27,172			17,366		9,522				(6,700)		16,201		0001
Purchased Call/SP 500 INDEX/SP'J26/M8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/24/2025	10/26/2026	1	3,872,610	100	30,584			17,530		2,259				(7,503)		14,652		0001
Purchased Call/SP 500 INDEX/SP'J26/M8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/01/2025	10/01/2026	1	2,611,864	100	21,678			10,929		3,955				(5,345)		9,272		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX/SPXJ00N1S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/26/2025	11/25/2026	1	1,986,793	100	25,791			17,088		6,385			(6,377)		7,966		0001	
Purchased Call / S/P 500 INDEX/SPXJ40V98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/19/2025	12/18/2026	1	4,088,473	100	32,708			23,713		5,970			(8,087)		17,319		0001	
Purchased Call / S/P 500 INDEX/SPXJ40V9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/14/2025	11/13/2026	1	1,468,210	100	17,031			10,682		9,321			(4,211)		5,789		0001	
Purchased Call / S/P 500 INDEX/SPXJ00Z31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/23/2025	12/23/2026	1	2,363,599	100	19,618			14,415		3,267			(4,837)		10,108		0001	
Purchased Call / S/P 500 INDEX/SPXJ00BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/17/2025	10/16/2026	1	1,196,000	100	17,103			9,407		8,264			(4,229)		4,416		0001	
Purchased Call / S/P 500 INDEX/SPXJ40V9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/16/2025	10/16/2026	1	2,346,000	100	32,637			17,901		24,400			(8,048)		8,669		0001	
Purchased Call / S/P 500 INDEX/SPXJ00BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/17/2025	10/16/2026	1	1,578,000	100	21,145			11,630		7,670			(5,228)		5,826		0001	
Purchased Call / S/P 500 INDEX/SPXJ26V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/01/2025	12/01/2026	1	988,648	100	14,181			9,532		4,688			(3,497)		4,091		0001	
Purchased Call / S/P 500 INDEX/SPXJ00V9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/08/2025	12/08/2026	1	2,226,892	100	33,403			23,097		14,932			(8,236)		9,252		0001	
Purchased Call / S/P 500 INDEX/SPXJ26V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/27/2025	10/27/2026	1	2,574,546	100	19,824			11,414					(4,888)		9,764		0001	
Purchased Call / S/P 500 INDEX/SPXJ26V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/28/2025	11/30/2026	1	5,367,624	100	39,720			26,590		450			(9,741)		21,943		0001	
Purchased Call / S/P 500 INDEX/SPXJ26V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/24/2025	10/23/2026	1	1,924,927	100	15,399			8,769		583			(3,808)		7,231		0001	
Purchased Call / S/P 500 INDEX/SPXJ26V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/06/2025	10/06/2026	1	1,462,000	100	22,222			11,509		7,475			(5,479)		5,260		0001	
Purchased Call / S/P 500 INDEX/SPXJ26V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/03/2025	10/02/2026	1	3,512,123	100	28,799			14,720		7,124			(7,121)		12,502		0001	
Purchased Call / S/P 500 INDEX/SPXJ00V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/24/2025	11/24/2026	1	1,609,396	100	12,666			8,269		2,027			(3,123)		7,305		0001	
Purchased Call / S/P 500 INDEX/SPXJ40V9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/14/2025	11/16/2026	1	1,323,354	100	14,160			8,933		7,640			(3,472)		5,252		0001	
Purchased Call / S/P 500 INDEX/SPXJ26V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/23/2025	10/23/2026	1	1,773,267	100	14,186			8,056		458			(3,498)		6,661		0001	
Purchased Call / S/P 500 INDEX/SPXJ26V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/03/2025	10/05/2026	1	2,109,000	100	32,268			16,623		14,209			(7,913)		7,568		0001	
Purchased Call / S/P 500 INDEX/SPXJ40V9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/19/2025	12/21/2026	1	4,164,138	100	33,313			24,228		11,722			(8,169)		17,741		0001	
Purchased Call / S/P 500 INDEX/SPXJ26V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/28/2025	11/27/2026	1	1,683,824	100	12,460			8,307		206			(3,081)		6,841		0001	
Purchased Call / S/P 500 INDEX/SPXJ26V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/05/2025	12/04/2026	1	2,864,234	100	21,195			14,542		3,792			(5,241)		11,805		0001	
Purchased Call / S/P 500 INDEX/SPXJ26V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/31/2025	12/31/2026	1	3,109,598	100	24,566			18,697		3,613			(6,057)		13,496		0001	
Purchased Call / S/P 500 INDEX/SPXJ26V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/24/2025	10/23/2026	1	3,603,781	100	28,470			16,212		3,875			(7,039)		13,537		0001	
Purchased Call / S/P 500 INDEX/SPXJ00V9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/15/2025	12/15/2026	1	3,492,115	100	26,889			19,111		5,893			(6,630)		14,708		0001	
Purchased Call / S/P 500 INDEX/SPXJ26V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/22/2025	12/22/2026	1	4,379,182	100	35,909			26,215		3,978			(8,854)		18,692		0001	
Purchased Call / S/P 500 INDEX/SPXJ26V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/08/2025	12/08/2026	1	3,492,784	100	25,497			17,630		7,961			(6,287)		14,511		0001	
Purchased Call / S/P 500 INDEX/SPXJ26V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/30/2025	10/30/2026	1	1,361,461	100	6,263			3,678					(1,544)		5,200		0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500 INDEX/SP26/MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/01/2025	.12/01/2026	1	2,570,324	100	19,020			12,785		3,818			(4,690)		10,529		0001
Purchased Call1/SP 500 INDEX/SP26/MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/05/2025	.12/07/2026	1	1,525,898	100	20,142			13,872		6,274			(4,939)		6,327		0001
Purchased Call1/SP 500 INDEX/SP26/MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/05/2025	.12/07/2026	1	2,128,959	100	15,754			10,850		4,007			(3,863)		8,827		0001
Purchased Call1/SP 500 INDEX/SP26/MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/16/2025	.12/16/2026	1	2,370,047	100	18,249			13,021		5,728			(4,500)		10,002		0001
Purchased Call1/SP 500 INDEX/SP26/MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/26/2025	.11/27/2026	1	2,528,727	100	15,178			10,091					(3,732)		10,278		0001
Purchased Call1/SP 500 INDEX/SP26/MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/05/2025	.12/04/2026	1	3,900,160	100	28,861			19,802		6,513			(7,136)		16,074		0001
Purchased Call1/SP 500 INDEX/SP26/MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/05/2025	.12/04/2026	1	3,898,379	100	29,939			20,867		7,961			(7,382)		16,431		0001
Purchased Call1/SP 500 INDEX/SP26/MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.11/03/2025	.11/03/2026	1	1,027,000	100	13,351			7,944		2,509			(3,282)		3,959		0001
Purchased Call1/SP 500 INDEX/SP26/MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.11/07/2025	.11/09/2026	1	3,844,783	100	23,838			14,619		8,173			(5,846)		15,026		0001
Purchased Call1/SP 500 INDEX/SP26/MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/24/2025	.10/26/2026	1	1,255,000	100	17,696			10,140		3,811			(4,339)		4,746		0001
Purchased Call1/SP 500 INDEX/SP26/MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/04/2025	.11/04/2026	1	2,415,095	100	16,664			9,962		6,365			(4,109)		9,332		0001
Purchased Call1/SP 500 INDEX/SP26/MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/27/2025	.10/27/2026	1	994,854	100	14,624			8,420		676			(3,606)		3,773		0001
Purchased Call1/SP 500 INDEX/SP26/MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/31/2025	.11/02/2026	1	4,169,162	100	28,767			17,038		8,766			(7,055)		16,036		0001
Purchased Call1/SP 500 INDEX/SP26/MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/30/2025	.10/30/2026	1	2,250,000	100	28,350			16,649		911			(6,990)		8,594		0001
Purchased Call1/SP 500 INDEX/SP26/MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/15/2025	.10/15/2026	1	3,679,962	100	29,488			16,003		15,447			(7,271)		14,288		0001
Purchased Call1/SP 500 INDEX/SP26/MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/26/2025	.12/24/2026	1	2,798,280	100	34,979			26,015		4,357			(8,672)		11,989		0001
Purchased Call1/SP 500 INDEX/SP26/MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/26/2025	.12/28/2026	1	2,045,435	100	23,523			17,561		989			(5,768)		8,829		0001
Purchased Call1/SP 500 INDEX/SP26/MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/25/2025	.11/25/2026	1	976,599	100	11,719			7,705		4,545			(2,890)		3,951		0001
Purchased Call1/SP 500 INDEX/SP26/MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/18/2025	.11/18/2026	1	3,698,179	100	24,785			15,772		9,469			(6,111)		14,746		0001
Purchased Call1/SP 500 INDEX/SP26/MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/26/2025	.12/24/2026	1	1,648,116	100	13,679			10,174		801			(3,382)		7,061		0001
Purchased Call1/SP 500 INDEX/SP26/MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/05/2025	.12/04/2026	1	1,986,992	100	24,416			16,752		8,251			(6,037)		8,115		0001
Purchased Call1/SP 500 INDEX/SP26/MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/29/2025	.10/29/2026	1	1,950,000	100	30,615			17,796		1,945			(7,549)		7,431		0001
Purchased Call1/SP 500 INDEX/SP26/MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/02/2025	.10/02/2026	1	2,956,407	100	19,323			9,849		3,231			(4,764)		8,988		0001
Purchased Call1/SP 500 INDEX/SP26/MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/03/2025	.10/05/2026	1	4,980,547	100	40,342			20,782		14,908			(9,893)		17,872		0001
Purchased Call1/SP 500 INDEX/SP26/MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/03/2025	.10/02/2026	1	2,461,000	100	37,889			19,371		16,623			(9,371)		8,760		0001
Purchased Call1/SP 500 INDEX/SP26/MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/06/2025	.10/06/2026	1	3,523,954	100	28,192			14,601		6,774			(6,951)		12,679		0001
Purchased Call1/SP 500 INDEX/SP26/MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/18/2025	.12/18/2026	1	1,894,138	100	14,395			10,408		3,280			(3,550)		8,024		0001
Purchased Call1/SP 500 INDEX/SP26/MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/24/2025	.12/24/2026	1	1,976,000	100	16,598			12,310		1,998			(4,093)		8,468		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un- discounted (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/17/2025	10/16/2026	1	3,738,317	100	28,045			15,425		13,206			(6,984)		13,885		0001
INDEX/SPX140/IN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/13/2025	11/13/2026	1	1,897,314	100	12,712			7,958		5,204			(3,134)		7,481		0001
INDEX/SPX000/59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/12/2025	12/14/2026	1	1,204,634	100	15,178			10,746		5,419			(3,722)		5,064		0001
INDEX/SPX140/52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/20/2025	11/20/2026	1	2,746,078	100	17,575			11,343		4,472			(4,394)		10,994		0001
Purchased Call /SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/07/2025	11/06/2026	1	2,381,406	100	17,554			10,708		7,326			(4,340)		10,021		0001
INDEX/SPX140/59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/21/2025	11/20/2026	1	2,142,087	100	13,495			8,734		4,577			(3,337)		8,576		0001
Purchased Call /SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/02/2025	12/02/2026	1	2,754,204	100	20,106			13,570		3,483			(4,958)		11,365		0001
INDEX/SP26/IN1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/28/2025	10/28/2026	1	1,783,421	100	21,936			12,680		737			(5,409)		6,780		0001
INDEX/SPX000/52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/04/2025	12/04/2026	1	1,935,969	100	14,133			9,670		2,856			(3,485)		7,979		0001
Purchased Call /SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/30/2025	12/30/2026	1	2,448,039	100	20,161			15,204		246			(4,971)		10,783		0001
INDEX/SPX002/82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/14/2025	10/14/2026	1	2,071,000	100	28,166			15,208		21,133			(6,945)		7,607		0001
Purchased Call /SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/03/2025	10/02/2026	1	2,744,000	100	42,288			21,598		14,820			(10,448)		9,788		0001
INDEX/SP26/IN90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2025	12/28/2026	1	4,417,198	100	35,338			26,382		180			(8,666)		19,066		0001
Purchased Call /SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/05/2025	11/05/2026	1	2,995,397	100	21,267			12,772		3,969			(5,244)		11,801		0001
INDEX/SPX17/LS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/10/2025	12/10/2026	1	2,148,288	100	27,081			18,875		8,775			(6,678)		8,965		0001
INDEX/SPX26/IN7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/03/2025	11/03/2026	1	4,625,728	100	31,455			18,717		3,807			(7,756)		17,833		0001
Purchased Call /SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/10/2025	11/10/2026	1	3,878,858	100	27,540			16,965		7,467			(6,791)		15,183		0001
INDEX/SPX00R82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/08/2025	10/08/2026	1	1,130,000	100	15,820			8,280		6,010			(3,901)		4,087		0001
Purchased Call /SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/11/2025	12/11/2026	1	2,159,000	100	21,590			15,191		7,032			(5,324)		9,023		0001
INDEX/SPX17/5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/22/2025	10/22/2026	1	2,556,000	100	34,641			19,468		5,538			(8,542)		9,615		0001
Purchased Call /SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	1,741,000	100	24,374			14,869		9,004			(6,027)		6,758		0001
INDEX/SPX00R82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/18/2025	11/18/2026	1	2,224,933	100	28,924			18,406		19,655			(7,132)		8,869		0001
Purchased Call /SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/16/2025	12/17/2026	1	2,556,000	100	13,802			9,968		3,079			(3,413)		10,807		0001
INDEX/SPX000/59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/23/2025	12/23/2026	1	1,208,806	100	20,912			15,367		6,224			(5,156)		5,169		0001
Purchased Call /SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/26/2025	12/24/2026	1	2,528,317	100	33,883			25,207		2,086			(8,403)		10,837		0001
INDEX/SPX000/57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/31/2025	10/30/2026	1	1,576,000	100	21,118			12,436		6,625			(5,222)		6,020		0001
Purchased Call /SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/07/2025	10/07/2026	1	1,897,000	100	28,265			14,717		11,297			(6,970)		6,843		0001
INDEX/SPX000/52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/10/2025	10/09/2026	1	3,495,758	100	26,568			14,135		12,189			(6,569)		12,871		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500 INDEX / SPY0009S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	02NEBIBXP4R0DP4U1	12/26/2025	12/24/2026	1	4,056,010	100	32,854			24,434		163			(8,146)			17,378	0001	
Purchased Call / S&P 500 INDEX / SPY1403SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	11/14/2025	11/13/2026	1	2,833,878	100	19,554			12,275		8,694			(4,835)			11,174	0001	
Purchased Call / S&P 500 INDEX / SPY1403S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	12/12/2025	12/11/2026	1	1,432,113	100	16,899			11,923		4,808			(4,178)			5,985	0001	
Purchased Call / S&P 500 INDEX / SPY1403S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	10/31/2025	10/30/2026	1	2,479,420	100	17,356			10,221		2,756			(4,291)			9,470	0001	
Purchased Call / S&P 500 INDEX / SPY1403S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	11/11/2025	11/11/2026	1	3,549,947	100	23,785			14,677		9,465			(5,865)			13,936	0001	
Purchased Call / S&P 500 INDEX / SPY1403S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	11/14/2025	11/13/2026	1	2,948,457	100	20,344			12,772		8,266			(5,030)			11,626	0001	
Purchased Call / S&P 500 INDEX / SPY261MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	B4TYDEB66KIZ031MBZ7	01/09/2026	01/08/2027	1	3,783,093	100	29,508			23,115		5,230			(6,566)			16,656	0001	
Purchased Call / S&P 500 INDEX / SPY261SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	B4TYDEB66KIZ031MBZ7	01/12/2026	01/12/2027	1	3,057,034	100		23,845		18,787		3,187			(5,096)			13,554	0001	
Purchased Call / S&P 500 INDEX / SPY261Y8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	B4TYDEB66KIZ031MBZ7	03/02/2026	03/02/2027	1	1,467,346	100	21,423			19,771		6,872			(1,702)			7,089	0001	
Purchased Call / S&P 500 INDEX / SPY261Y8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	B4TYDEB66KIZ031MBZ7	03/19/2026	03/19/2027	1	3,369,670	100	24,599			23,985		23,051			(809)			16,569	0001	
Purchased Call / S&P 500 INDEX / SPY261Y8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	B4TYDEB66KIZ031MBZ7	03/20/2026	03/19/2027	1	2,976,559	100	21,446			20,969		23,076			(648)			14,646	0001	
Purchased Call / S&P 500 INDEX / SPY4002B0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	IGSJL3DP3016NUZ34	01/12/2026	01/12/2027	1	1,286,627	100	23,031			18,145		6,640			(4,922)			5,704	0001	
Purchased Call / S&P 500 INDEX / SPY4000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	IGSJL3DP3016NUZ34	01/07/2026	01/07/2027	1	1,951,369	100	32,002			24,773		10,918			(7,277)			8,576	0001	
Purchased Call / S&P 500 INDEX / SPY4000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BFH6161C7210CEH1K50	02/02/2026	02/02/2027	1	2,251,811	100	17,584			14,855		1,550			(2,743)			10,343	0001	
Purchased Call / S&P 500 INDEX / SPY400PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	IGSJL3DP3016NUZ34	03/30/2026	03/30/2027	1	1,885,488	100	12,444			12,444		14,305			(34)			9,415	0001	
Purchased Call / S&P 500 INDEX / SPY261Y8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	B4TYDEB66KIZ031MBZ7	03/11/2026	03/11/2027	1	1,287,160	100	16,862			15,979		10,096			(924)			6,257	0001	
Purchased Call / S&P 500 INDEX / SPY4000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	IGSJL3DP3016NUZ34	01/02/2026	01/04/2027	1	1,183,259	100	19,642			15,043		7,412			(4,710)			5,173	0001	
Purchased Call / S&P 500 INDEX / SPY1402SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	E570ZIZ7FF321IEFA76	02/06/2026	02/08/2027	1	1,367,802	100	22,295			19,224		6,987			(3,220)			6,343	0001	
Purchased Call / S&P 500 INDEX / SPY1402S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	E570ZIZ7FF321IEFA76	02/20/2026	02/19/2027	1	1,056,772	100	17,120			15,408		4,399			(1,834)			4,986	0001	
Purchased Call / S&P 500 INDEX / SPY2400S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	E570ZIZ7FF321IEFA76	02/24/2026	02/24/2027	1	1,992,045	100	36,056			32,679		12,605			(3,457)			9,471	0001	
Purchased Call / S&P 500 INDEX / SPY1403S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	E570ZIZ7FF321IEFA76	01/23/2026	01/25/2027	1	3,787,971	100	29,925			24,649		8,206			(5,463)			17,171	0001	
Purchased Call / S&P 500 INDEX / SPY1402S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	E570ZIZ7FF321IEFA76	02/23/2026	02/23/2027	1	1,506,924	100	23,508			21,241		9,719			(2,319)			7,153	0001	
Purchased Call / S&P 500 INDEX / SPY1402S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	E570ZIZ7FF321IEFA76	02/23/2026	02/23/2027	1	1,923,597	100	13,465			12,167		4,401			(1,328)			9,131	0001	
Purchased Call / S&P 500 INDEX / SPY261MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	B4TYDEB66KIZ031MBZ7	01/02/2026	01/04/2027	1	2,874,422	100	22,995			17,611		4,649			(5,514)			12,565	0001	
Purchased Call / S&P 500 INDEX / SPY261MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	B4TYDEB66KIZ031MBZ7	01/22/2026	01/22/2027	1	2,059,464	100	24,920			20,433		4,138			(4,643)			9,289	0001	
Purchased Call / S&P 500 INDEX / SPY261Y8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	B4TYDEB66KIZ031MBZ7	03/16/2026	03/16/2027	1	2,924,485	100	21,349			20,525		16,633			(877)			14,319	0001	
Purchased Call / S&P 500 INDEX / SPY261Y8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	B4TYDEB66KIZ031MBZ7	03/11/2026	03/11/2027	1	2,672,379	100	19,776			18,741		10,937			(1,084)			12,991	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	03/26/2026	03/25/2027	1	2,946,244	100	21,213	21,213		21,095		23,360			(291)			14,610	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	03/02/2026	03/02/2027	1	1,730,743	100	13,789	13,789		12,725		2,949			(1,096)			8,591	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	03/20/2026	03/22/2027	1	1,912,562	100	13,770	13,770		13,467		14,810			(413)			9,444	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	01/16/2026	01/15/2027	1	2,004,375	100	36,279	36,279		29,205		10,688			(7,375)			8,933	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/13/2026	01/13/2027	1	971,112	100	15,441	15,441		12,208		3,257			(3,257)			4,313	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	01/14/2026	01/14/2027	1	2,864,842	100	22,059	22,059		17,502		3,606			(4,593)			12,746	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	02/13/2026	02/12/2027	1	1,887,419	100	12,656	12,656		11,175		3,981			(1,599)			7,875	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	01/30/2026	01/29/2027	1	2,308,606	100	17,545	17,545		14,767		1,533			(2,882)			10,534	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/14/2026	01/14/2027	1	1,107,882	100	12,297	12,297		9,757		2,912			(2,561)			4,929	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	01/16/2026	01/15/2027	1	2,074,979	100	16,392	16,392		13,196		2,426			(3,333)			9,248	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	02/18/2026	02/18/2027	1	4,717,413	100	35,381	35,381		31,482		8,649			(3,974)			22,223	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	01/23/2026	01/22/2027	1	2,738,507	100	44,696	44,696		36,750		13,030			(8,227)			12,599	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	02/20/2026	02/19/2027	1	1,477,182	100	10,931	10,931		9,838		1,562			(1,171)			6,969	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	02/04/2026	02/04/2027	1	2,587,929	100	18,882	18,882		16,082		7,436			(2,847)			11,925	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	03/13/2026	03/12/2027	1	1,688,690	100	19,927	19,927		19,096		16,243			(985)			8,221	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	01/08/2026	01/08/2027	1	2,070,967	100	15,739	15,739		12,295		4,161			(3,536)			9,118	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	02/12/2026	02/12/2027	1	2,105,792	100	14,109	14,109		12,424		5,750			(1,817)			9,828	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	02/25/2026	02/25/2027	1	1,726,704	100	22,274	22,274		20,250		5,296			(2,075)			8,222	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	03/27/2026	03/25/2027	1	1,573,579	100	16,523	16,523		16,477		17,481			(182)			7,803	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	03/20/2026	03/19/2027	1	1,459,365	100	15,761	15,761		15,411		15,413			(476)			7,176	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	01/07/2026	01/07/2027	1	3,152,890	100	24,277	24,277		18,793		8,752			(5,521)			13,857	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	02/19/2026	02/19/2027	1	3,217,087	100	24,128	24,128		21,655		7,797			(2,644)			15,178	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	01/28/2026	01/28/2027	1	2,675,726	100	21,138	21,138		17,586		166			(3,591)			12,190	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	03/13/2026	03/12/2027	1	3,638,090	100	26,201	26,201		25,110		23,545			(1,296)			17,716	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	03/06/2026	03/05/2027	1	2,699,958	100	19,710	19,710		18,505		10,539			(1,354)			13,010	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	03/12/2026	03/12/2027	1	2,175,709	100	24,586	24,586		23,496		19,512			(1,280)			10,592	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	03/24/2026	03/24/2027	1	1,153,350	100	18,338	18,338		18,035		17,218			(352)			5,711	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	01/15/2026	01/15/2027	1	1,682,940	100	28,947	28,947		23,238		7,420			(5,948)			7,501	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	01/30/2026	02/01/2027	1	1,316,832	100		21,991		18,538		5,014				(3,595)		6,038	0001	
INDE/SP/140235	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	02/06/2026	02/08/2027	1	3,084,032	100		23,439		20,210		5,672				(3,385)		14,302	0001	
INDE/SP/140230	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	02NBE1B/SP/40TD0PU41	01/05/2026	01/05/2027	1	2,295,554	100		38,106		29,288		7,750				(8,874)		10,953	0001	
INDE/SP/000562	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	03/18/2026	03/18/2027	1	1,218,000	100		24,847		24,026		20,575				(885)		5,981	0001	
INDE/SP/240085	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/13/2026	03/15/2027	1	1,877,101	100		13,515		12,957		12,185				(663)		9,177	0001	
INDE/SP/26191	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	LBS AG	01/16/2026	01/15/2027	1	1,808,541	100		32,735		26,352		9,253				(6,655)		8,060	0001	
INDE/SP/000355	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	LBS AG	01/16/2026	01/19/2027	1	1,290,547	100		18,068		14,584		3,816				(3,633)		5,791	0001	
INDE/SP/00038C	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BFMT6161C12L10CEHNIK50	02/13/2026	02/12/2027	1	2,353,717	100		17,653		15,988		5,500				(2,231)		10,985	0001	
INDE/SP/000855	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	03/20/2026	03/19/2027	1	2,514,000	100		41,984		41,051		41,361				(1,269)		12,362	0001	
INDE/SP/24003T	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	LBS AG	01/21/2026	01/21/2027	1	1,917,728	100		15,387		12,505		1,896				(2,909)		8,770	0001	
INDE/SP/00049D	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BFMT6161C12L10CEHNIK50	01/21/2026	01/21/2027	1	1,074,579	100		17,945		14,584		4,352				(3,382)		4,838	0001	
INDE/SP/00045E	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	03/27/2026	03/29/2027	1	1,476,647	100		10,337		10,308		14,779				(113)		7,363	0001	
INDE/SP/000F51	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	03/25/2026	03/25/2027	1	1,471,641	100		17,660		17,416		15,482				(290)		7,297	0001	
INDE/SP/240151	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	03/25/2026	03/25/2027	1	1,216,000	100		24,320		23,985		21,783				(400)		6,030	0001	
INDE/SP/240152	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	LBS AG	01/29/2026	01/29/2027	1	1,660,997	100		12,624		10,595		103				(2,110)		7,579	0001	
INDE/SP/000596	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	01/30/2026	01/29/2027	1	1,166,000	100		19,356		16,291		1,872				(3,190)		5,321	0001	
INDE/SP/140233	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	01/09/2026	01/08/2027	1	1,993,000	100		39,262		30,755		12,818				(8,737)		8,775	0001	
INDE/SP/000160	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	01/08/2026	01/08/2027	1	2,238,000	100		41,179		32,168		15,299				(9,251)		9,853	0001	
INDE/SP/00015A	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	LBS AG	01/13/2026	01/13/2027	1	3,063,989	100		23,899		18,895		2,875				(5,042)		13,608	0001	
INDE/SP/000290	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	01/30/2026	01/29/2027	1	1,998,984	100		29,253		24,621		5,801				(4,822)		9,081	0001	
INDE/SP/140234	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	02/10/2026	02/10/2027	1	2,396,139	100		18,211		15,803		4,772				(2,445)		11,148	0001	
INDE/SP/240236	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	03/27/2026	03/25/2027	1	1,420,000	100		26,554		26,480		29,085				(283)		7,041	0001	
INDE/SP/240196	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	02/10/2026	02/10/2027	1	962,598	100		11,359		9,857		3,326				(1,525)		4,478	0001	
INDE/SP/14023H	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	02/26/2026	02/26/2027	1	1,466,804	100		20,095		18,425		4,027				(1,817)		6,985	0001	
INDE/SP/240034	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	03/05/2026	03/05/2027	1	1,611,032	100		12,083		11,313		3,556				(861)		7,763	0001	
INDE/SP/240059	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	03/13/2026	03/12/2027	1	1,598,089	100		21,574		20,675		17,537				(1,067)		7,780	0001	
INDE/SP/24009H	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	02/17/2026	02/17/2027	1	1,469,115	100		23,506		20,851		11,655				(2,705)		6,910	0001	
INDE/SP/14023P	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	03/20/2026	03/19/2027	1	2,008,000	100		37,148		36,322		36,725				(1,123)		9,874	0001	
INDE/SP/24005V	Linked Annuity Hedge																						

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SPX140/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	01/20/2026	01/20/2027	1	2,745,000	100		45,018		36,461		15,884			(8,634)		12,339		0001
Purchased Call / S&P 500 INDEX/SPX140/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/20/2026	02/22/2027	1	3,966,814	100		29,354		26,443		4,195			(3,119)		18,802		0001
Purchased Call / S&P 500 INDEX/SPX140/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	01/20/2026	01/20/2027	1	2,474,589	100		19,054		15,432		6,564			(3,654)		11,123		0001
Purchased Call / S&P 500 INDEX/SPX140/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	01/23/2026	01/22/2027	1	2,642,713	100		20,877		17,166		4,770			(3,843)		11,919		0001
Purchased Call / S&P 500 INDEX/SPX140/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/11/2026	02/11/2027	1	1,094,850	100		13,905		12,104		4,143			(1,829)		5,102		0001
Purchased Call / S&P 500 INDEX/SPX140/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/13/2026	03/12/2027	1	1,919,000	100		37,996		36,413		31,714			(1,879)		9,342		0001
Purchased Call / S&P 500 INDEX/SPX2400SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/08/2026	03/08/2027	1	1,665,521	100		12,304		11,559		6,818			(838)		8,158		0001
Purchased Call / S&P 500 INDEX/SPX261NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	01/22/2026	01/22/2027	1	2,047,000	100		34,390		28,198		7,722			(6,407)		9,233		0001
Purchased Call / S&P 500 INDEX/SPX1402S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/06/2026	02/05/2027	1	2,063,988	100		15,686		13,508		3,318			(2,284)		9,526		0001
Purchased Call / S&P 500 INDEX/SPX1402S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/06/2026	02/05/2027	1	1,396,106	100		10,610		9,137		2,423			(1,545)		6,444		0001
Purchased Call / S&P 500 INDEX/SPX1402S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/06/2026	02/05/2027	1	1,265,000	100		21,811		18,781		6,947			(3,176)		5,361		0001
Purchased Call / S&P 500 INDEX/SPX2400S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/03/2026	03/03/2027	1	1,159,675	100		14,496		13,418		5,369			(1,112)		5,572		0001
Purchased Call / S&P 500 INDEX/SPX2400S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/05/2026	03/05/2027	1	1,739,770	100		21,399		20,036		7,655			(1,524)		8,383		0001
Purchased Call / S&P 500 INDEX/SPX2400S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/09/2026	03/09/2027	1	1,519,725	100		19,527		18,397		9,762			(1,177)		7,397		0001
Purchased Call / S&P 500 INDEX/SPX1402S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/20/2026	02/19/2027	1	1,534,367	100		11,354		10,219		1,621			(1,217)		7,239		0001
Purchased Call / S&P 500 INDEX/SPX261NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	03/10/2026	03/10/2027	1	1,548,777	100		22,148		20,927		12,879			(1,274)		7,518		0001
Purchased Call / S&P 500 INDEX/SPX2400S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/20/2026	03/22/2027	1	1,785,033	100		22,110		21,622		21,647			(663)		8,805		0001
Purchased Call / S&P 500 INDEX/SPX2400S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/13/2026	03/15/2027	1	1,891,298	100		22,317		21,395		18,251			(1,095)		9,247		0001
Purchased Call / S&P 500 INDEX/SPX261NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	03/23/2026	03/23/2027	1	3,566,668	100		26,037		25,535		25,585			(571)		17,637		0001
Purchased Call / S&P 500 INDEX/SPX2400S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/12/2026	03/12/2027	1	1,025,000	100		18,860		18,024		13,889			(982)		4,990		0001
Purchased Call / S&P 500 INDEX/SPX2401SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	03/20/2026	03/19/2027	1	1,728,142	100		12,443		12,166		13,355			(376)		8,497		0001
Purchased Call / S&P 500 INDEX/SPX1402S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/24/2026	02/24/2027	1	2,969,097	100		22,565		20,452		5,238			(2,164)		14,116		0001
Purchased Call / S&P 500 INDEX/SPX2400S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/24/2026	03/24/2027	1	1,727,363	100		12,437		12,231		11,609			(239)		8,554		0001
Purchased Call / S&P 500 INDEX/SPX2401SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/30/2026	03/30/2027	1	1,069,062	100		14,112		14,112		2,248			(39)		5,338		0001
Purchased Call / S&P 500 INDEX/SPX261NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	01/09/2026	01/08/2027	1	2,424,432	100		31,518		24,689		6,881			(7,014)		10,674		0001
Purchased Call / S&P 500 INDEX/SPX261NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	01/02/2026	12/31/2026	1	3,111,144	100		24,578		18,759		4,998			(5,998)		13,502		0001
Purchased Call / S&P 500 INDEX/SPX140/SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	01/23/2026	01/22/2027	1	1,578,226	100		12,468		10,251		3,170			(2,295)		7,118		0001
Purchased Call / S&P 500 INDEX/SPX140/SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	01/26/2026	01/26/2027	1	3,629,636	100		28,674		23,698		3,476			(5,028)		16,480		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/140/SL	Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	01/15/2026	01/15/2027	1	2,110,288	100		16,671		13,383		3,721			(3,426)		9,405		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/140/2SR	Fixed Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/19/2026	02/19/2027	1	2,019,598	100		32,717		29,364		13,052			(3,585)		9,529		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/140/2SI	Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/20/2026	02/22/2027	1	1,676,877	100		28,529		25,689		7,073			(3,032)		8,696		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/240/03B	Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/06/2026	03/05/2027	1	1,975,515	100		14,421		13,540		7,385			(900)		9,519		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/240/IS7	Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/27/2026	03/29/2027	1	1,569,191	100		21,341		21,282		22,906			(233)		7,824		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/140/2SI	Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/12/2026	02/12/2027	1	1,012,000	100		17,305		15,238		7,958			(2,228)		4,723		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/240/05E	Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/06/2026	03/05/2027	1	2,011,077	100		25,943		24,358		14,718			(1,762)		9,681		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/240/IS4	Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/27/2026	03/25/2027	1	1,152,705	100		18,559		18,507		20,188			(205)		5,716		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/240/IS3	Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/26/2026	03/25/2027	1	1,830,118	100		24,158		24,023		24,361			(332)		9,075		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/140/2SI	Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/11/2026	02/11/2027	1	1,950,658	100		14,825		12,906		3,870			(1,950)		9,089		0001
Purchased Call /SP 500	Fixed Index & Index			Bank of America NA			1															
INDE/SP/26/ISA	Linked Annuity Hedge	N/A	Equi ty/Index	BATYDEB66KIZ031MBZ7	03/10/2026	03/10/2027	1	2,727,113	100		20,453		19,326		10,908			(1,177)		13,237		0001
Purchased Call /SP 500	Fixed Index & Index			Bank of America NA			1															
INDE/SP/26/ISJ	Linked Annuity Hedge	N/A	Equi ty/Index	BATYDEB66KIZ031MBZ7	01/09/2026	01/11/2027	1	1,364,245	100		17,599		13,817		4,078			(3,884)		6,038		0001
Purchased Call /SP 500	Fixed Index & Index			Bank of America NA			1															
INDE/SP/26/ISL	Linked Annuity Hedge	N/A	Equi ty/Index	BATYDEB66KIZ031MBZ7	03/17/2026	03/17/2027	1	2,577,914	100		19,077		18,393		14,187			(732)		12,640		0001
Purchased Call /SP 500	Fixed Index & Index			Bank of America NA			1															
INDE/SP/26/ISY	Linked Annuity Hedge	N/A	Equi ty/Index	BATYDEB66KIZ031MBZ7	03/31/2026	03/31/2027	1	2,493,010	100		17,243		17,243		15,989					12,495		0001
Purchased Call /SP 500	Fixed Index & Index			Bank of America NA			1															
INDE/SP/26/IS6	Linked Annuity Hedge	N/A	Equi ty/Index	BATYDEB66KIZ031MBZ7	03/13/2026	03/12/2027	1	2,411,219	100		17,361		16,637		15,445			(859)		11,738		0001
Purchased Call /SP 500	Fixed Index & Index			Bank of America NA			1															
INDE/SP/26/ISN	Linked Annuity Hedge	N/A	Equi ty/Index	BATYDEB66KIZ031MBZ7	03/18/2026	03/18/2027	1	1,202,694	100		13,590		13,141		12,283			(484)		5,905		0001
Purchased Call /SP 500	Fixed Index & Index			Bank of America NA			1															
INDE/SP/26/IS0	Linked Annuity Hedge	N/A	Equi ty/Index	BATYDEB66KIZ031MBZ7	01/28/2026	01/28/2027	1	1,155,448	100		17,216		14,323		1,082			(2,924)		5,284		0001
Purchased Call /SP 500	Fixed Index & Index			Bank of America NA			1															
INDE/SP/240/053	Linked Annuity Hedge	N/A	Equi ty/Index	BATYDEB66KIZ031MBZ7	02/26/2026	02/26/2027	1	1,286,978	100		10,038		9,204		1,151			(908)		6,137		0001
Purchased Call /SP 500	Fixed Index & Index			Citibank NA			1															
INDE/SP/26/IS6	Linked Annuity Hedge	N/A	Equi ty/Index	BATYDEB66KIZ031MBZ7	03/12/2026	03/12/2027	1	2,117,580	100		15,670		14,976		12,105			(816)		10,309		0001
Purchased Call /SP 500	Fixed Index & Index			Bank of America NA			1															
INDE/SP/17/ISF	Linked Annuity Hedge	N/A	Equi ty/Index	G66SEF7UP5170UK5573	03/23/2026	03/23/2027	1	1,560,425	100		22,314		21,884		20,607			(489)		7,716		0001
Purchased Call /SP 500	Fixed Index & Index			Bank of America NA			1															
INDE/SP/26/IS7	Linked Annuity Hedge	N/A	Equi ty/Index	BATYDEB66KIZ031MBZ7	01/09/2026	01/11/2027	1	5,088,461	100		39,690		31,162		6,991			(8,760)		22,321		0001
Purchased Call /SP 500	Fixed Index & Index			Bank of America NA			1															
INDE/SP/26/IS3	Linked Annuity Hedge	N/A	Equi ty/Index	BATYDEB66KIZ031MBZ7	01/09/2026	01/08/2027	1	3,938,183	100		30,718		24,062		5,031			(6,836)		17,339		0001
Purchased Call /SP 500	Fixed Index & Index			Bank of America NA			1															
INDE/SP/26/IS6	Linked Annuity Hedge	N/A	Equi ty/Index	BATYDEB66KIZ031MBZ7	01/05/2026	01/05/2027	1	1,988,205	100		15,707		12,072		2,306			(3,658)		8,707		0001
Purchased Call /SP 500	Fixed Index & Index			Bank of America NA			1															
INDE/SP/26/IS7	Linked Annuity Hedge	N/A	Equi ty/Index	BATYDEB66KIZ031MBZ7	03/04/2026	03/04/2027	1	1,751,581	100		13,853		12,861		3,100			(1,025)		8,437		0001
Purchased Call /SP 500	Fixed Index & Index			Bank of America NA			1															
INDE/SP/26/ISK	Linked Annuity Hedge	N/A	Equi ty/Index	BATYDEB66KIZ031MBZ7	03/16/2026	03/16/2027	1	1,844,704	100		25,641		24,652		20,421			(1,054)		9,032		0001
Purchased Call /SP 500	Fixed Index & Index			Bank of America NA			1															
INDE/SP/26/IS9	Linked Annuity Hedge	N/A	Equi ty/Index	BATYDEB66KIZ031MBZ7	01/22/2026	01/22/2027	1	3,621,073	100		28,244		23,159		2,874			(5,262)		16,332		0001
Purchased Call /SP 500	Fixed Index & Index			Bank of America NA			1															
INDE/SP/26/IS9	Linked Annuity Hedge	N/A	Equi ty/Index	BATYDEB66KIZ031MBZ7	03/09/2026	03/09/2027	1	2,657,725	100		19,401		18,279		9,588			(1,169)		12,882		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP261N30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/19/2026	03/19/2027	1	1,613,000	100	29,518	28,782		28,355		7,931			(970)			7,931	0001	
Purchased Call/SP 500 INDEX/SPW0049L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley Bank of America NA	01/22/2026	01/22/2027	1	2,680,000	100	55,476	45,487		17,706		12,087			(10,335)			12,087	0001	
Purchased Call/SP 500 INDEX/SP261N32	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/31/2026	03/31/2027	1	1,722,709	100	18,261	18,261		17,787		8,614						8,614	0001	
Purchased Call/SP 500 INDEX/SPW00396	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/16/2026	01/15/2027	1	3,632,499	100	28,697	23,101		6,060		16,189			(5,834)			16,189	0001	
Purchased Call/SP 500 INDEX/SPW00398	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/16/2026	01/19/2027	1	3,044,036	100	23,744	19,165		3,214		13,660			(4,775)			13,660	0001	
Purchased Call/SP 500 INDEX/SPW00954	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/27/2026	02/26/2027	1	1,271,000	100	22,751	20,918		5,753		6,061			(2,000)			6,061	0001	
Purchased Call/SP 500 INDEX/SPW00399	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/16/2026	01/15/2027	1	1,299,442	100	17,023	13,703		3,640		5,791			(3,461)			5,791	0001	
Purchased Call/SP 500 INDEX/SPW00953	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/20/2026	02/22/2027	1	1,749,000	100	41,801	37,656		17,290		8,290			(4,442)			8,290	0001	
Purchased Call/SP 500 INDEX/SPW00490	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/23/2026	01/25/2027	1	1,510,438	100	25,526	21,026		6,730		6,847			(4,660)			6,847	0001	
Purchased Call/SP 500 INDEX/SPW0019P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/09/2026	01/11/2027	1	1,467,000	100	31,834	24,994		8,424		6,493			(7,026)			6,493	0001	
Purchased Call/SP 500 INDEX/SPW00668	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/03/2026	02/03/2027	1	2,800,790	100	21,006	17,823		2,963		12,885			(3,223)			12,885	0001	
Purchased Call/SP 500 INDEX/SPW0075F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/09/2026	02/09/2027	1	1,095,000	100	18,177	15,723		4,489		5,086			(2,490)			5,086	0001	
Purchased Call/SP 500 INDEX/SPW0055J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/30/2026	01/29/2027	1	1,732,808	100	13,169	11,084		119		7,907			(2,171)			7,907	0001	
Purchased Call/SP 500 INDEX/SPW00952	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/20/2026	02/19/2027	1	2,174,000	100	39,349	35,414		13,568		10,257			(4,216)			10,257	0001	
Purchased Call/SP 500 INDEX/SPW00953	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/27/2026	02/26/2027	1	2,389,175	100	18,158	16,695		1,349		11,393			(1,596)			11,393	0001	
Purchased Call/SP 500 INDEX/SPW00958	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/27/2026	03/01/2027	1	1,252,000	100	22,286	20,505		9,739		5,597			(1,943)			5,597	0001	
Purchased Call/SP 500 INDEX/SPW00332	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/04/2026	03/04/2027	1	1,252,000	100	23,162	21,503		10,477		6,024			(1,713)			6,024	0001	
Purchased Call/SP 500 INDEX/SPW0075K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/10/2026	02/10/2027	1	721,000	100	17,304	15,016		7,864		3,354			(2,323)			3,354	0001	
Purchased Call/SP 500 INDEX/SPW00856	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/13/2026	02/12/2027	1	969,000	100	15,698	13,861		6,376		4,522			(1,984)			4,522	0001	
Purchased Call/SP 500 INDEX/SPW0098P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/18/2026	02/18/2027	1	2,076,000	100	37,576	33,435		13,765		9,780			(4,221)			9,780	0001	
Purchased Call/SP 500 INDEX/SPW00956	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/27/2026	03/25/2027	1	1,580,907	100	10,908	10,878		15,864		7,839			(120)			7,839	0001	
Purchased Call/SP 500 INDEX/SPW0049U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley Societe Generale SA	02/26/2026	02/26/2027	1	1,224,000	100	26,194	24,017		9,156		5,837			(2,368)			5,837	0001	
Purchased Call/SP 500 INDEX/SPW00953	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBT19P40T08PU41	01/06/2026	01/06/2027	1	3,807,283	100	29,316	22,613		2,829		16,703			(6,747)			16,703	0001	
Purchased Call/SP 500 INDEX/SPW00953	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/26/2026	01/26/2027	1	2,228,000	100	37,876	31,302		7,618		10,116			(6,641)			10,116	0001	
Purchased Call/SP 500 INDEX/SPW00955	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/27/2026	02/26/2027	1	2,078,821	100	15,799	14,526		1,168		9,913			(1,389)			9,913	0001	
Purchased Call/SP 500 INDEX/SPW00682	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/30/2026	02/01/2027	1	3,178,852	100	24,159	20,366		2,502		14,577			(3,950)			14,577	0001	
Purchased Call/SP 500 INDEX/SPW00682	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/13/2026	02/12/2027	1	2,077,516	100	15,581	13,758		4,782		9,696			(1,969)			9,696	0001	
Purchased Call/SP 500 INDEX/SPW0075V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/11/2026	02/11/2027	1	877,000	100	18,768	16,338		7,986		4,087			(2,468)			4,087	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Morgan Stanley	01/14/2026	01/14/2027	1	1,588,000	100		31,125		24,694		11,649				(6,481)		7,065		0001
INDE/SPW0023V	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Morgan Stanley	02/13/2026	02/12/2027	1	935,000	100		17,765		15,687		10,120				(2,245)		4,364		0001
INDE/SPW0068S	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	BNP Paribas SA	03/17/2026	03/17/2027	1	1,098,021	100		15,043		14,504		12,187				(577)		5,384		0001
INDE/SPP1330	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Morgan Stanley	01/27/2026	01/27/2027	1	1,447,000	100		24,454		20,278		2,455				(4,221)		6,581		0001
INDE/SPW0058S	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	LBS AG	02/05/2026	02/05/2027	1	1,748,407	100		12,414		10,660		4,028				(1,837)		8,069		0001
INDE/SPW0068P	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	LBS AG	02/09/2026	02/09/2027	1	1,861,908	100		14,337		12,401		2,336				(1,964)		8,648		0001
INDE/SPW0075E	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	LBS AG	01/16/2026	01/15/2027	1	1,418,000	100		29,636		23,858		8,275				(6,025)		6,320		0001
INDE/SPW00384	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	LBS AG	01/27/2026	01/27/2027	1	2,155,075	100		17,025		14,117		108				(2,939)		9,801		0001
INDE/SPW00584	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Morgan Stanley	02/03/2026	02/03/2027	1	1,369,000	100		26,285		22,302		9,557				(4,033)		6,288		0001
INDE/SPW0068C	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Morgan Stanley	02/27/2026	03/01/2027	1	1,945,111	100		14,783		13,602		3,725				(1,289)		9,917		0001
INDE/SPW00857	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Citibank NA	02/17/2026	02/17/2027	1	4,085,526	100		30,233		26,818		14,154				(3,479)		19,216		0001
INDE/SPY140230	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Citibank NA	02/25/2026	02/25/2027	1	3,511,557	100		27,390		24,900		4,641				(2,551)		16,720		0001
INDE/SPZ40051	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Citibank NA	03/03/2026	03/03/2027	1	2,584,382	100		19,641		18,180		6,091				(1,507)		12,416		0001
INDE/SPZ40057	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Citibank NA	03/06/2026	03/08/2027	1	1,651,000	100		26,911		25,280		16,349				(1,833)		7,991		0001
INDE/SPZ40095	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Morgan Stanley	02/05/2026	02/05/2027	1	1,825,000	100		28,438		24,420		16,109				(4,207)		7,500		0001
INDE/SPW0068Q	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	LBS AG	03/25/2026	03/25/2027	1	2,291,995	100		16,961		16,727		14,535				(279)		11,365		0001
INDE/SPW00P52	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Citibank NA	03/06/2026	03/05/2027	1	1,376,661	100		17,759		16,674		9,774				(1,220)		6,634		0001
INDE/SPZ4005C	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	LBS AG	01/16/2026	01/15/2027	1	1,738,018	100		13,730		11,053		2,674				(2,791)		7,746		0001
INDE/SPW00394	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	LBS AG	02/02/2026	02/02/2027	1	1,524,000	100		25,908		21,911		4,681				(4,046)		7,000		0001
INDE/SPW00587	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Morgan Stanley	02/10/2026	02/10/2027	1	1,087,000	100		17,827		15,470		6,928				(2,393)		5,057		0001
INDE/SPW0075J	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Morgan Stanley	02/13/2026	02/12/2027	1	1,094,246	100		15,867		14,010		8,056				(2,005)		5,107		0001
INDE/SPW00883	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	LBS AG	02/13/2026	02/16/2027	1	2,048,064	100		15,360		13,583		5,813				(1,920)		9,918		0001
INDE/SPW00689	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Citibank NA	02/06/2026	02/05/2027	1	1,091,144	100		17,786		15,315		5,178				(2,590)		5,036		0001
INDE/SPY14023A	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Morgan Stanley	01/02/2026	12/31/2026	1	2,341,805	100		28,804		21,984		7,798				(6,983)		10,163		0001
INDE/SPW00055	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Morgan Stanley	02/13/2026	02/12/2027	1	865,000	100		17,214		15,200		9,816				(2,175)		4,037		0001
INDE/SPW00884	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Morgan Stanley	01/02/2026	12/31/2026	1	1,375,901	100		22,978		17,537		8,589				(5,570)		5,971		0001
INDE/SPW00056	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	LBS AG	01/29/2026	01/29/2027	1	2,222,000	100		39,107		32,824		3,260				(6,536)		10,139		0001
INDE/SPW00587	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Citibank NA	02/04/2026	02/04/2027	1	1,644,000	100		26,633		22,671		12,250				(4,013)		7,575		0001
INDE/SPY140237	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index		Equity/Index	Morgan Stanley	02/13/2026	02/16/2027	1	1,354,000	100		20,716		18,319		12,111				(2,590)		6,359		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end		
Purchased Call1/SP 500 INDEX/SPX0088B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/19/2026	02/16/2027	1	1,438,000	.....	.....	31,161	.....	27,556	.....	19,837	.....	.....	(3,885)	.....	.....	6,744	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX0049B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/25/2026	02/25/2027	1	1,590,000	.....	.....	32,436	.....	29,487	.....	12,627	.....	.....	(3,021)	.....	.....	7,571	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX00886	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/27/2026	02/26/2027	1	1,624,000	.....	.....	32,155	.....	29,565	.....	8,941	.....	.....	(2,827)	.....	.....	7,744	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX0095H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/27/2026	03/25/2027	1	1,667,030	.....	.....	11,669	.....	11,637	.....	16,702	.....	.....	(129)	.....	.....	8,266	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX00D55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/11/2026	03/11/2027	1	1,647,000	.....	.....	34,752	.....	32,933	.....	19,352	.....	.....	(1,904)	.....	.....	8,006	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX2619P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/19/2026	03/19/2027	1	1,584,801	.....	.....	17,591	.....	17,153	.....	16,747	.....	.....	(578)	.....	.....	7,793	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX2619M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/18/2026	03/18/2027	1	1,626,874	.....	.....	13,336	.....	12,895	.....	12,064	.....	.....	(475)	.....	.....	8,970	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX2619S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/28/2026	01/28/2027	1	1,903,000	.....	.....	37,679	.....	31,348	.....	3,985	.....	.....	(6,400)	.....	.....	8,669	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX01393B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/15/2025	04/15/2026	1	1,782,000	.....	44,550	.....	1,718	.....	.....	71,164	.....	.....	(10,985)	.....	.....	1,806	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX01393J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/23/2025	05/26/2026	1	1,498,000	.....	39,098	.....	5,924	.....	.....	59,571	.....	.....	(9,562)	.....	.....	2,934	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX02198B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/13/2026	1	1,615,000	.....	41,960	.....	1,388	.....	.....	64,509	.....	.....	(10,297)	.....	.....	1,524	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX02198V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/26/2025	06/25/2026	1	1,609,000	.....	46,178	.....	10,903	.....	.....	63,312	.....	.....	(11,418)	.....	.....	3,905	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX02198	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/28/2025	05/28/2026	1	1,054,000	.....	26,772	.....	4,204	.....	.....	41,896	.....	.....	(6,601)	.....	.....	2,101	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX01798F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	1,198,000	.....	35,461	.....	7,705	.....	.....	47,342	.....	.....	(8,792)	.....	.....	2,787	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX01798J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2025	05/08/2026	1	1,002,000	.....	25,150	.....	2,585	.....	.....	39,913	.....	.....	(6,218)	.....	.....	1,617	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX02103H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/07/2025	04/07/2026	1	1,554,000	.....	39,316	.....	650	.....	.....	62,110	.....	.....	(9,694)	.....	.....	1,076	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX0213D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/02/2025	05/04/2026	1	1,033,000	.....	26,032	.....	2,367	.....	.....	41,174	.....	.....	(6,394)	.....	.....	1,576	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX01349C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/08/2025	04/08/2026	1	1,049,000	.....	25,805	.....	498	.....	.....	41,921	.....	.....	(6,363)	.....	.....	776	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX01396R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/23/2025	06/23/2026	1	1,087,000	.....	27,719	.....	6,338	.....	.....	42,887	.....	.....	(6,835)	.....	.....	2,607	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX02198	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/29/2025	04/29/2026	1	1,326,000	.....	33,017	.....	2,547	.....	.....	52,879	.....	.....	(8,141)	.....	.....	1,869	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX01703S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/21/2025	05/20/2026	1	1,688,000	.....	45,914	.....	6,215	.....	.....	67,124	.....	.....	(11,352)	.....	.....	3,124	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX01363S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/13/2025	05/13/2026	1	2,020,000	.....	50,096	.....	5,796	.....	.....	80,435	.....	.....	(12,352)	.....	.....	3,467	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX02199Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/02/2025	04/01/2026	1	1,657,000	.....	42,254	.....	.....	.....	.....	66,267	.....	.....	(10,447)	.....	.....	434	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX0139P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/05/2025	06/03/2026	1	1,742,000	.....	43,027	.....	7,551	.....	.....	69,162	.....	.....	(10,668)	.....	.....	3,647	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX0219R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/08/2025	05/05/2026	1	1,289,000	.....	35,834	.....	3,403	.....	.....	51,372	.....	.....	(8,909)	.....	.....	1,996	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX01385E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/16/2025	04/16/2026	1	1,113,000	.....	27,714	.....	1,145	.....	.....	44,434	.....	.....	(6,834)	.....	.....	1,165	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX013967	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/15/2025	05/15/2026	1	1,149,000	.....	28,725	.....	3,501	.....	.....	45,731	.....	.....	(7,083)	.....	.....	2,017	.....	0001	.....
Purchased Call1/SP 500 INDEX/SPX01349V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/11/2025	06/10/2026	1	1,664,000	.....	46,259	.....	8,945	.....	.....	65,889	.....	.....	(11,438)	.....	.....	3,669	.....	0001	.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	08/06/2025	08/05/2026	1	1,053,000	100	28,326			9,859		38,435			(7,004)		3,106		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	08/22/2025	08/20/2026	1	1,163,000	100	30,703			12,059		37,487			(7,612)		3,627		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	07/14/2025	07/14/2026	1	1,165,000	100	29,941			8,578		43,244			(7,383)		3,124		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	09/18/2025	09/16/2026	1	1,457,000	100	39,776			18,614		34,590			(9,862)		4,957		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	08/27/2025	08/26/2026	1	1,057,000	100	28,116			11,417		32,805			(6,952)		3,365		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	09/24/2025	09/22/2026	1	1,053,000	100	26,325			12,689		17,881			(6,527)		3,646		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada ES7P3U3HH1GCT1YBU11	08/14/2025	08/12/2026	1	1,170,000	100	31,356			11,617		37,815			(7,774)		3,545		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	07/22/2025	07/21/2026	1	1,250,000	100	32,500			9,965		44,715			(8,036)		3,462		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3HH1GCT1YBU11	07/31/2025	07/30/2026	1	1,379,000	100	36,406			12,135		47,972			(9,001)		3,970		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	07/02/2025	06/30/2026	1	1,481,000	100	38,802			9,755		57,147			(9,620)		3,697		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	09/05/2025	09/04/2026	1	1,046,000	105	14,388			6,222		9,266			(3,550)		3,437		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3HH1GCT1YBU11	07/17/2025	07/16/2026	1	1,114,000	100	30,635			9,020		41,265			(7,575)		3,016		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3HH1GCT1YBU11	07/28/2025	07/28/2026	1	1,076,000	100	28,084			9,129		37,048			(6,925)		3,072		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada ES7P3U3HH1GCT1YBU11	09/11/2025	09/10/2026	1	1,066,000	100	28,792			12,952		30,082			(7,116)		3,562		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	09/18/2025	09/18/2026	1	1,151,000	100	28,890			13,605		23,321			(7,124)		3,939		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	10/20/2025	10/20/2026	1	1,060,000	100	27,666			15,395		14,835			(6,822)		3,953		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	12/26/2025	12/28/2026	1	1,386,000	105	20,551			15,342		2,042			(5,040)		6,034		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	12/03/2025	12/03/2026	1	1,056,000	100	27,245			18,463		11,941			(6,718)		4,343		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	10/10/2025	10/08/2026	1	1,122,000	100	27,489			14,589		17,935			(6,815)		4,058		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	10/15/2025	10/14/2026	1	1,136,000	100	32,531			17,614		24,642			(8,043)		4,393		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	12/24/2025	12/23/2026	1	1,058,000	100	27,508			20,382		10,969			(6,801)		4,524		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	12/10/2025	12/10/2026	1	1,055,000	100	29,283			20,409		12,279			(7,220)		4,609		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	12/09/2025	12/09/2026	1	1,256,000	100	33,410			23,193		16,738			(8,238)		5,228		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	12/03/2025	12/02/2026	1	1,256,000	100	35,042			23,717		16,614			(8,664)		5,156		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	10/24/2025	10/26/2026	1	1,092,000	100	27,846			15,956		14,482			(6,829)		4,182		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7U4F57DUK5573	10/28/2025	10/28/2026	1	604,000	28012.2	13,107			7,982		1,580			(3,232)		2,286		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/12/2025	11/11/2026	1	1,126,000	100	30,852			19,091		12,734			(7,628)		4,420		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	10/23/2025	10/16/2026	1	1,225,000	105	21,630			12,098		5,500			(5,438)		4,537		0001
Purchased Call11/S&P 500 INDEX/SPW13I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	10/17/2025	10/16/2026	1	1,430,000	100	39,039			21,471		31,354			(9,653)		5,279		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP/02/952	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.12/31/2025	.12/30/2026	1	1,168,000	100	31,186			23,715		12,763			(7,711)		5,060		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	.11/18/2025	.11/18/2026	1	1,107,000	100	28,339			18,034		24,205			(6,968)		4,413		0001
INDE/SP/02/55T	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	.10/01/2025	.09/30/2026	1	1,401,000	100	37,827			19,018		26,495			(9,353)		4,960		0001
INDE/SP/01/33Y	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	.12/17/2025	.12/15/2026	1	1,129,000	100	29,015			20,737		14,694			(7,194)		4,755		0001
INDE/SP/01/33N	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	.12/31/2025	.12/31/2026	1	1,012,000	100	27,628			21,028		13,488			(6,812)		4,392		0001
INDE/SP/02/950	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	.11/05/2025	.11/05/2026	1	1,022,000	100	27,492			16,510		12,444			(6,779)		3,958		0001
INDE/SP/01/35F	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	.11/25/2025	.11/25/2026	1	1,119,000	100	29,765			19,570		18,778			(7,339)		4,327		0001
INDE/SP/01/33C	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	.10/28/2025	.10/28/2026	1	1,408,000	680.89	31,600			18,327		8,751			(7,812)		5,353		0001
INDE/SP/01/76T	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	.10/09/2025	.10/07/2026	1	1,114,000	100	31,638			16,703		19,625			(7,844)		4,019		0001
INDE/SP/02/930	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	.10/21/2025	.10/21/2026	1	1,109,000	100	29,499			16,497		15,526			(7,274)		4,145		0001
INDE/SP/01/338	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	.02/24/2026	.02/24/2027	1	1,657,000	100	44,408			40,248		24,007			(4,258)		7,878		0001
INDE/SP/01/330	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	.01/23/2026	.01/21/2027	1	1,400,000	100	39,620			32,557		17,042			(7,313)		6,304		0001
INDE/SP/01/35SP	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	.03/10/2026	.03/10/2027	1	1,039,000	100	27,637			26,115		18,648			(1,590)		5,043		0001
INDE/SP/01/31S	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	.02/03/2026	.02/03/2027	1	1,305,000	100	34,844			29,564		15,810			(5,346)		6,004		0001
INDE/SP/01/36N	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	.01/08/2026	.01/07/2027	1	1,276,000	100	33,048			25,796		12,422			(7,445)		5,908		0001
INDE/SP/02/95J	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	.02/20/2026	.02/19/2027	1	1,229,000	105	18,312			16,481		5,079			(1,962)		5,799		0001
INDE/SP/01/932	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	.02/17/2026	.02/11/2027	1	1,231,000	100	29,544			26,151		14,034			(3,456)		5,736		0001
INDE/SP/02/450	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	LBS AG	.01/28/2026	.01/28/2027	1	1,301,000	100	34,086			28,595		11,286			(5,712)		5,927		0001
INDE/SP/00/55G	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	.01/14/2026	.01/14/2027	1	1,030,000	100	27,295			21,656		10,589			(5,663)		4,583		0001
INDE/SP/01/35A	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	.01/16/2026	.01/13/2027	1	1,297,000	100	35,408			28,465		11,520			(7,238)		5,760		0001
INDE/SP/01/36S	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	.03/18/2026	.03/17/2027	1	1,335,000	100	35,111			33,947		26,275			(1,254)		6,546		0001
INDE/SP/01/33E	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	.03/24/2026	.03/24/2027	1	1,592,000	100	39,503			38,850		34,774			(758)		7,438		0001
INDE/SP/01/94P	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	.03/06/2026	.03/08/2027	1	1,051,000	105	16,501			15,501		8,584			(1,124)		5,087		0001
INDE/SP/02/95H	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.06/23/2025	.06/18/2026	1	1,636,494	327	15,791			3,440		6,579			(3,948)		3,807		0001
INDE/SP/26/5S9	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.04/17/2025	.04/17/2026	1	4,326,000	297.33	199,861			8,858		328,589			(49,281)		4,668		0001
INDE/SP/26/954	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Citibank NA	.06/16/2025	.06/12/2026	1	1,974,321	329	15,425			3,094		3,286			(3,846)		4,415		0001
INDE/SP/14/05X	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	.06/28/2025	.06/25/2026	1	2,099,235	306	101,430			23,949		113,568			(25,079)		5,095		0001
INDE/SP/01/70J	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	.06/26/2025	.06/26/2026	1	1,454,000	306.7	67,796			16,141		75,742			(16,707)		3,549		0001
INDE/SP/01/759	Linked Annuity Hedge																					

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP107RRE	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.06/16/2025	.06/16/2026	1	1,362,587	305	72,644			15,422		87,949			(18,011)		3,588		0001
Purchased Call1/SP 500	Fixed Index & Index			Bank of America NA																		
INDE/SP126RRC	Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/21/2025	.05/19/2026	1	1,535,829	303	71,830			9,551		91,364			(17,809)		2,814		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP140SSM	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.04/03/2025	.04/01/2026	1	1,770,790	321	17,604					214			(4,365)		463		0001
Purchased Call1/SP 500	Fixed Index & Index			Mizuho Markets																		
INDE/SP140D39	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	.06/27/2025	.06/29/2026	1	2,024,000	307.1	94,116			23,075		101,225			(23,060)		5,025		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP140J55	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.05/16/2025	.05/15/2026	1	1,507,073	321	20,912			2,556		12,545			(5,171)		2,646		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP107J9K	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.06/13/2025	.06/15/2026	1	1,307,000	304.46	62,475			12,908		75,745			(15,321)		2,982		0001
Purchased Call1/SP 500	Fixed Index & Index			Mizuho Markets																		
INDE/SP100B36	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	.06/20/2025	.06/22/2026	1	1,346,000	304.57	63,895			14,434		77,744			(15,669)		3,214		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP140J56	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.06/26/2025	.06/23/2026	1	1,540,458	331	11,388			2,640		1,888			(2,831)		3,695		0001
Purchased Call1/SP 500	Fixed Index & Index			Bank of America NA																		
INDE/SP126R8	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.05/09/2025	.05/08/2026	1	3,787,000	300.6	176,853			18,177		252,561			(43,727)		6,110		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP100B3C	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/04/2025	.04/02/2026	1	3,215,000	295.16	144,675			403		264,610			(35,870)		1,190		0001
Purchased Call1/SP 500	Fixed Index & Index			Barclays PLC	.06/13/2025	.06/12/2026	1	3,127,000	304.46	148,533			29,707		180,384			(36,725)		6,992		0001
INDE/SP107J3J	Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA																		
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP126R5Y	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.06/13/2025	.06/12/2026	1	1,631,780	323	21,458			4,292		14,397			(5,305)		3,649		0001
Purchased Call1/SP 500	Fixed Index & Index			Mizuho Markets																		
INDE/SP100J5N	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	.05/16/2025	.05/18/2026	1	1,409,000	302.94	66,928			8,666		81,913			(16,413)		2,555		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP100B3A	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/03/2025	.04/02/2026	1	2,242,352	304	85,114			236		114,088			(21,045)		830		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP100B3S	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/24/2025	.04/23/2026	1	1,488,688	298	71,793			4,387		110,361			(17,751)		1,688		0001
Purchased Call1/SP 500	Fixed Index & Index			Bank of America NA																		
INDE/SP126R86	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.05/02/2025	.05/01/2026	1	2,615,897	300	124,434			10,370		177,901			(30,767)		3,809		0001
Purchased Call1/SP 500	Fixed Index & Index			Mizuho Markets																		
INDE/SP100J50	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	.05/16/2025	.05/18/2026	1	1,714,000	319.6	26,396			3,418		17,186			(6,473)		3,108		0001
Purchased Call1/SP 500	Fixed Index & Index			Mizuho Markets																		
INDE/SP100J51	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	.06/06/2025	.06/05/2026	1	3,198,000	304.49	152,545			27,543		179,980			(37,717)		6,799		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP100B3Z	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.05/27/2025	.05/26/2026	1	1,559,317	325	15,084			2,292		4,980			(3,729)		3,052		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP100B31	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/15/2025	.04/15/2026	1	1,512,000	314.32	20,110			776		29,696			(4,959)		1,533		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP107R87	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.06/18/2025	.06/18/2026	1	2,395,000	304.65	114,002			24,700		138,379			(28,110)		5,571		0001
Purchased Call1/SP 500	Fixed Index & Index			Mizuho Markets																		
INDE/SP100J5N	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	.05/16/2025	.05/15/2026	1	2,444,000	302.94	115,601			14,129		141,813			(28,583)		4,291		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP100J51	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	.06/11/2025	.06/09/2026	1	1,598,615	305	75,437			14,419		87,641			(18,704)		3,500		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP100J51	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/25/2025	.04/24/2026	1	3,242,000	299.2	148,159			9,466		228,980			(36,633)		4,157		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP100J5J	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/11/2025	.04/10/2026	1	3,022,000	297.6	139,314			3,483		224,356			(34,446)		2,501		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP100J5J	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/11/2025	.04/09/2026	1	2,041,497	298	91,101			2,030		148,482			(22,587)		1,603		0001
Purchased Call1/SP 500	Fixed Index & Index			Mizuho Markets																		
INDE/SP100B81	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	.05/23/2025	.05/22/2026	1	3,841,000	302.18	181,679			25,810		241,423			(44,921)		7,249		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP100B31	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/03/2025	.04/02/2026	1	1,849,000	300.16	88,567			246		118,853			(21,898)		684		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500 INDEX/SP26RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/02/2025	05/01/2026	1	3,216,000	300.55	148,288			12,355		212,485			(36,657)		4,686		0001
Purchased Call1/SP 500 INDEX/SP0170LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/26/2026	1	3,727,000	307.1	173,678			41,490		189,450			(42,942)		9,098		0001
Purchased Call1/SP 500 INDEX/SPJ0004SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/30/2025	04/28/2026	1	1,659,128	317	22,546			1,686		26,482			(5,580)		2,575		0001
Purchased Call1/SP 500 INDEX/SP0170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2025	06/12/2026	1	2,668,183	305	122,987			24,589		149,176			(30,411)		5,966		0001
Purchased Call1/SP017PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/04/2025	06/04/2026	1	1,435,000	304.08	67,732			11,942		82,916			(16,701)		3,028		0001
Purchased Call1/SP 500 INDEX/SP017PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/04/2025	06/02/2026	1	1,518,888	304	71,878			12,345		88,042			(17,821)		3,155		0001
Purchased Call1/SP003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/24/2025	04/24/2026	1	1,403,000	298.91	84,388			4,103		98,676			(15,879)		1,799		0001
Purchased Call1/SP140JN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/04/2025	06/03/2026	1	1,572,183	326	14,841			2,983		5,101			(3,669)		3,292		0001
Purchased Call1/SP140JN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/04/2025	06/02/2026	1	1,655,041	327	14,017			2,407		3,705			(3,475)		3,438		0001
Purchased Call1/SP140JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/28/2025	04/21/2026	1	2,052,519	313	33,306			1,845		50,688			(8,258)		2,462		0001
Purchased Call1/SP017PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/02/2025	05/29/2026	1	1,703,376	303	82,948			13,401		103,682			(20,660)		3,424		0001
Purchased Call1/SPJ006SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	06/20/2025	06/18/2026	1	3,658,000	304.57	172,292			37,434		210,506			(42,717)		8,509		0001
Purchased Call1/SP 500 INDEX/SP140JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/10/2025	06/04/2026	1	1,617,500	329	12,125			2,174		1,907			(3,040)		3,413		0001
Purchased Call1/SP140J3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/17/2025	04/14/2026	1	1,516,984	315	18,411			669		26,306			(4,577)		1,487		0001
Purchased Call1/SP26RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/08/2025	05/07/2026	1	1,172,990	300	85,726			8,573		121,544			(21,196)		2,822		0001
Purchased Call1/SP140J3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/19/2025	05/18/2026	1	1,495,532	325	14,451			1,876		4,049			(3,573)		2,712		0001
Purchased Call1/SP26RS9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/10/2025	06/05/2026	1	1,396,389	322	20,797			3,776		13,453			(5,189)		2,969		0001
Purchased Call1/SP26RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/16/2025	05/15/2026	1	2,922,886	303	142,575			17,426		172,987			(35,252)		5,131		0001
Purchased Call1/SP 500 INDEX/SPJ0006SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/27/2025	05/22/2026	1	1,722,495	319	28,678			4,085		22,636			(7,169)		3,251		0001
Purchased Call1/SP 500 INDEX/SP26IS88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/23/2025	06/18/2026	1	1,567,884	322	23,980			5,225		17,750			(5,965)		3,647		0001
Purchased Call1/SP 500 INDEX/SPJ0009SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	05/30/2025	06/01/2026	1	1,327,000	303.4	62,900			10,570		78,795			(15,425)		2,735		0001
Purchased Call1/SP004SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	06/06/2025	06/08/2026	1	1,429,000	304.49	68,449			12,822		80,586			(16,766)		3,107		0001
Purchased Call1/SPJ0002SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/17/2025	04/16/2026	1	1,568,259	298	70,038			2,918		115,229			(17,317)		1,642		0001
Purchased Call1/SPJ009SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	06/05/2025	06/05/2026	1	1,612,000	303.85	76,086			13,700		94,264			(18,761)		3,427		0001
Purchased Call1/SP 500 INDEX/SPJ0009SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	05/30/2025	05/29/2026	1	3,621,000	303.4	171,273			27,594		214,600			(42,348)		7,279		0001
Purchased Call1/SP 500 INDEX/SPJ0008SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	05/29/2025	05/22/2026	1	2,526,254	302	120,439			17,110		160,240			(29,779)		4,771		0001
Purchased Call1/SPJ005SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/07/2025	05/06/2026	1	1,171,405	316	27,322			2,642		32,295			(6,755)		2,782		0001
Purchased Call1/SP140JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/11/2025	07/10/2026	1	1,712,423	329	19,314			5,365		6,037			(4,775)		4,504		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Mizuho Markets	07/23/2025	07/21/2026	1	1,650,555	309	83,621			25,712		76,555			(20,733)			4,572	0001	
INDEX/SPJ00386	Linked Annuity Hedge			Ameri cas LLC	07/30/2025	07/28/2026	1	2,045,951	332	21,793			7,123		4,557			(5,403)			5,841	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	09/24/2025	09/22/2026	1	1,510,092	336	19,967			9,624		4,194			(4,950)			5,228	0001	
INDEX/SPJ00P90	Linked Annuity Hedge			Mizuho Markets	07/02/2025	06/30/2026	1	2,117,382	308	97,285			24,457		100,096			(24,120)			5,286	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Mizuho Markets	09/19/2025	09/18/2026	1	3,602,000	317.41	163,171			77,053		108,584			(40,344)			12,327	0001	
INDEX/SPJ00NSK	Linked Annuity Hedge			Ameri cas LLC	08/15/2025	08/14/2026	1	3,702,000	312.36	173,254			64,970		145,764			(42,837)			11,299	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Mizuho Markets	07/25/2025	07/24/2026	1	4,886,000	310.74	233,551			73,958		203,536			(57,746)			13,713	0001	
INDEX/SPJ0003J	Linked Annuity Hedge			Mizuho Markets	07/11/2025	07/13/2026	1	1,520,000	308.55	72,352			20,530		71,358			(17,743)			4,057	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Mizuho Markets	08/01/2025	07/31/2026	1	2,866,284	310	115,820			38,928		119,117			(28,637)			7,707	0001	
INDEX/SPJ00480	Linked Annuity Hedge			Ameri cas LLC	07/03/2025	07/02/2026	1	3,902,000	308.54	184,955			47,398		179,114			(45,731)			9,848	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/09/2025	07/07/2026	1	1,512,400	326	21,649			5,817		10,348			(5,367)			3,918	0001	
INDEX/SPJ26V83H	Linked Annuity Hedge			Mizuho Markets	08/29/2025	08/28/2026	1	3,005,000	312.99	138,531			57,496		117,868			(34,252)			9,632	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Mizuho Markets	07/11/2025	07/09/2026	1	2,402,874	309	111,092			30,635		108,871			(27,543)			6,289	0001	
INDEX/SPJ000EJ	Linked Annuity Hedge			Mizuho Markets	07/11/2025	07/10/2026	1	5,038,000	308.55	239,305			66,474		235,772			(59,169)			13,251	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Mizuho Markets	07/16/2025	07/14/2026	1	2,110,052	309	98,795			28,462		96,424			(24,485)			5,659	0001	
INDEX/SPJ000F6	Linked Annuity Hedge			Ameri cas LLC	07/16/2025	07/15/2026	1	1,516,084	328	19,701			5,714		7,359			(4,871)			4,085	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Mizuho Markets	08/29/2025	08/31/2026	1	2,138,000	312.99	98,776			41,475		84,222			(24,223)			6,921	0001	
INDEX/SPJ00K37	Linked Annuity Hedge			Ameri cas LLC	07/11/2025	07/08/2026	1	1,420,102	308	68,920			18,866		68,331			(17,135)			3,698	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Mizuho Markets	09/26/2025	09/25/2026	1	1,771,178	317	82,302			40,465		56,607			(20,350)			6,184	0001	
INDEX/SPJ00P9M	Linked Annuity Hedge			Ameri cas LLC	07/03/2025	07/06/2026	1	1,992,000	308.54	94,819			25,076		91,963			(23,189)			5,135	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Mizuho Markets	07/23/2025	07/21/2026	1	1,631,690	329	21,786			6,699		6,491			(5,401)			4,519	0001	
INDEX/SPJ00038	Linked Annuity Hedge			Morgan Stanley	08/01/2025	07/31/2026	1	4,433,000	308.65	207,908			69,880		216,812			(51,406)			12,814	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Ameri cas LLC	09/10/2025	09/09/2026	1	1,678,086	332	24,889			11,069		8,137			(6,154)			5,590	0001	
INDEX/SPJ000MS	Linked Annuity Hedge			Morgan Stanley	09/10/2025	09/09/2026	1	1,678,086	332	24,889			11,069		8,137			(6,154)			5,590	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	08/29/2025	08/25/2026	1	1,599,570	334	16,061			6,587		3,870			(4,004)			4,790	0001	
INDEX/SPJ004S5	Linked Annuity Hedge			Mizuho Markets	07/02/2025	07/01/2026	1	1,940,051	327	22,455			5,692		8,695			(5,552)			4,619	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citi bank NA	09/05/2025	09/04/2026	1	3,224,000	313.6	145,402			63,008		123,899			(35,951)			10,572	0001	
INDEX/SPJ004S6	Linked Annuity Hedge			Ameri cas LLC	08/07/2025	08/04/2026	1	1,887,818	310	89,708			31,323		84,888			(22,303)			5,546	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Mizuho Markets	08/07/2025	08/04/2026	1	1,887,818	310	89,708			31,323		84,888			(22,303)			5,546	0001	
INDEX/SPJ0001S4	Linked Annuity Hedge			Ameri cas LLC	09/04/2025	08/28/2026	1	1,762,773	313	84,092			35,391		72,489			(21,138)			5,650	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	09/04/2025	08/28/2026	1	1,762,773	313	84,092			35,391		72,489			(21,138)			5,650	0001	
INDEX/SPJ612ASX	Linked Annuity Hedge																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/E17380	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/24/2026	1	1,956,645	310	97,079			30,742		86,818			(24,003)		5,487	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/E17491	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/07/2026	1	1,485,000	310.4	69,647			24,685		68,158			(17,173)		4,414	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00152	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	08/15/2025	08/17/2026	1	2,473,000	312.36	116,265			44,200		96,027			(28,512)		7,649	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J000N93	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/19/2025	09/17/2026	1	1,454,547	334	23,189			10,916		5,521			(5,749)		4,963	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00P51	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	09/26/2025	09/25/2026	1	3,718,000	316.34	170,656			83,906		117,127			(42,195)		12,982	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00J5K	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/20/2025	08/19/2026	1	1,475,629	331	18,546			7,172		6,391			(4,585)		4,586	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00J57	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	08/08/2025	08/07/2026	1	4,255,000	311.2	199,134			70,803		178,409			(49,236)		12,648	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00J51	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/19/2025	08/12/2026	1	1,515,739	332	17,987			6,612		4,712			(4,450)		4,392	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00M57	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/05/2025	09/04/2026	1	1,880,513	334	18,717			8,111		5,331			(4,628)		5,511	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00F5K	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	07/17/2025	07/17/2026	1	2,388,606	309	116,818			34,721		110,784			(28,884)		6,524	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00M5R	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	09/10/2025	09/08/2026	1	1,709,335	314	80,081			35,493		64,188			(19,855)		5,676	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00N56	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	09/12/2025	09/11/2026	1	1,315,713	315	61,829			27,995		46,508			(15,287)		4,410	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00P5P	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/30/2025	09/30/2026	1	1,722,000	336.34	24,969			12,519		5,113			(6,157)		6,097	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00P5N	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/26/2025	09/24/2026	1	1,579,577	338	18,299			8,971		3,076			(4,537)		5,500	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00N5P	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	09/19/2025	09/18/2026	1	1,597,029	317	73,945			34,918		49,774			(18,283)		5,486	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00L50	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/29/2025	08/28/2026	1	1,607,000	333.33	18,481			7,670		5,185			(4,569)		5,151	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00J5J	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/20/2025	08/14/2026	1	1,530,952	333	15,641			5,915		4,016			(3,921)		4,673	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00P5E	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/24/2025	09/22/2026	1	1,540,203	341	13,280			6,406		1,470			(3,285)		5,384	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00L56	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/29/2025	08/27/2026	1	1,950,016	340	11,767			4,865		1,202			(2,917)		6,230	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00J5Z	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/12/2025	09/11/2026	1	3,884,000	315.67	175,557			79,488		131,873			(43,407)		13,017	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/E1781	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/27/2025	08/25/2026	1	1,845,916	313	86,287			34,897		75,193			(21,394)		5,857	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00H51	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	07/30/2025	07/28/2026	1	2,008,290	311	93,196			30,463		82,731			(23,107)		5,734	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00J5V	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	08/13/2025	08/11/2026	1	1,515,888	312	72,148			26,381		60,523			(17,888)		4,575	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00J56	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	09/15/2025	09/14/2026	1	2,505,936	313	104,237			39,089		86,731			(25,773)		7,038	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00H5T	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/06/2025	08/04/2026	1	1,568,733	329	20,517			7,104		8,664			(5,067)		4,608	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J02V9B	Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/17/2025	09/15/2026	1	1,435,358	316	66,663			30,839		48,921			(16,528)		4,969	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00N5B	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/17/2025	09/16/2026	1	1,554,725	337	17,072			7,923		3,195			(4,221)		5,290	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDEX/SP/J00F5F	Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	07/18/2025	07/17/2026	1	5,211,000	308.25	249,607			74,489		236,613			(61,716)		14,173	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX00XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	08/22/2025	08/20/2026	1	3,073,581	312	149,136			58,574		126,425			(36,976)		9,385		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley Mizuho Markets	09/12/2025	09/11/2026	1	2,002,546	336	23,207			10,507		4,692			(5,738)		6,712		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Amer cas LLC	08/22/2025	08/21/2026	1	3,314,000	312.91	163,770			60,654		128,032			(38,020)		10,372		0001
Purchased Call/S&P 500 INDEX/SPXJ00XKS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/27/2025	08/20/2026	1	1,829,168	333	21,627			8,566		5,342			(5,437)		5,705		0001
Purchased Call/S&P 500 INDEX/SPXJ00S57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/23/2025	07/17/2026	1	1,961,355	325	35,965			10,779		16,635			(9,016)		5,334		0001
Purchased Call/S&P 500 INDEX/SPXJ00P9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Amer cas LLC	09/24/2025	09/22/2026	1	1,455,020	318	63,007			30,369		42,284			(15,622)		5,037		0001
Purchased Call/S&P 500 INDEX/SPX26VHSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/24/2025	10/23/2026	1	3,339,000	320.51	149,921			85,372		92,798			(37,068)		12,542		0001
Purchased Call/S&P 500 INDEX/SPXJ00SJS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/20/2026	1	2,148,222	318	96,476			62,441		77,548			(23,854)		8,600		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	10/01/2025	09/29/2026	1	1,659,014	318	77,793			39,004		49,504			(19,287)		5,857		0001
Purchased Call/S&P 500 INDEX/SPX140NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Amer cas LLC	10/09/2025	10/02/2026	1	1,498,970	338	20,937			10,913		3,894			(5,264)		5,339		0001
Purchased Call/S&P 500 INDEX/SPXJ00P6I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/19/2025	12/18/2026	1	1,616,384	321	78,770			57,108		52,127			(19,476)		6,847		0001
Purchased Call/S&P 500 INDEX/SPX140NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/13/2025	10/13/2026	1	1,560,000	336.95	17,784			9,553		5,717			(4,385)		5,716		0001
Purchased Call/S&P 500 INDEX/SPX140NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/11/2025	11/06/2026	1	1,483,227	339	23,334			14,274		5,505			(5,894)		5,758		0001
Purchased Call/S&P 500 INDEX/SPX140NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/21/2025	11/20/2026	1	1,616,000	335.9	22,624			14,643		10,945			(5,594)		6,470		0001
Purchased Call/S&P 500 INDEX/SPXJ00F53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/31/2025	10/30/2026	1	3,529,000	321.64	160,922			94,765		91,805			(39,769)		13,479		0001
Purchased Call/S&P 500 INDEX/SPXJ00NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	10/15/2025	10/13/2026	1	1,666,723	318	72,509			39,167		50,525			(17,977)		5,988		0001
Purchased Call/S&P 500 INDEX/SPXJ00R6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Amer cas LLC	10/09/2025	10/09/2026	1	1,575,000	318.42	72,135			38,272		43,936			(17,767)		5,712		0001
Purchased Call/S&P 500 INDEX/SPXJ00S3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/19/2025	12/18/2026	1	2,912,000	322.77	129,584			93,948		83,490			(32,040)		12,336		0001
Purchased Call/S&P 500 INDEX/SPXJ00SJS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/20/2026	1	2,457,000	317.94	110,565			71,560		89,031			(27,338)		9,835		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	10/23/2025	10/20/2026	1	1,430,900	319	65,527			36,973		42,612			(16,231)		5,336		0001
Purchased Call/S&P 500 INDEX/SPXJ00XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2025	11/27/2026	1	3,101,000	322.44	199,545			93,030		80,292			(34,503)		12,599		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/23/2025	10/20/2026	1	1,641,116	341	17,242			9,729		2,826			(4,287)		6,119		0001
Purchased Call/S&P 500 INDEX/SPXJ00T91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/09/2025	12/07/2026	1	1,524,247	340	23,232			16,089		6,139			(5,760)		6,320		0001
Purchased Call/S&P 500 INDEX/SPX26VHS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/21/2025	11/18/2026	1	1,516,118	336	21,170			13,660		10,547			(5,263)		6,044		0001
Purchased Call/S&P 500 INDEX/SPX140NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/30/2025	10/28/2026	1	1,910,389	341	23,996			14,037		4,447			(5,949)		7,263		0001
Purchased Call/S&P 500 INDEX/SPX140NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/06/2025	11/04/2026	1	1,718,761	339	22,203			13,421		6,136			(5,505)		6,645		0001
Purchased Call/S&P 500 INDEX/SPX140NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/24/2025	10/23/2026	1	1,440,000	340.7	16,992			9,676		3,318			(4,201)		5,409		0001
Purchased Call/S&P 500 INDEX/SPXJ00P6I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	10/09/2025	10/06/2026	1	1,400,289	319	64,839			34,145		39,583			(16,120)		5,038		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S/P 500 INDEX / SP00058K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/10/2025	10/09/2026	1	3,259,000	315.3	147,307			78,372		124,370			(36,422)		11,818	0001	
Purchased Call / S/P 500 INDEX / SP00058K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Morgan Stanley	11/28/2025	11/25/2026	1	1,494,696	338	25,189			16,746		7,159			(6,262)		6,047	0001	
Purchased Call / S/P 500 INDEX / SP00058K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	11/19/2025	11/19/2026	1	2,062,000	336.89	28,868			18,450		12,034			(7,118)		8,237	0001	
Purchased Call / S/P 500 INDEX / SP00058K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	12/26/2025	12/24/2026	1	3,644,000	324.76	162,887			121,144		93,186			(40,385)		15,612	0001	
Purchased Call / S/P 500 INDEX / SP00058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Amercas LLC	10/17/2025	10/16/2026	1	1,595,359	318	71,628			39,395		50,856			(17,710)		5,890	0001	
Purchased Call / S/P 500 INDEX / SP00058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	10/17/2025	10/16/2026	1	1,584,000	339.77	15,523			8,538		3,840			(3,838)		5,848	0001	
Purchased Call / S/P 500 INDEX / SP00058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Amercas LLC	10/31/2025	10/30/2026	1	1,695,404	322	76,137			44,836		41,721			(18,825)		6,476	0001	
Purchased Call / S/P 500 INDEX / SP00058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	11/11/2025	11/05/2026	1	1,474,773	348	10,589			6,466		994			(2,655)		5,712	0001	
Purchased Call / S/P 500 INDEX / SP00058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Mizuho Markets	10/17/2025	10/16/2026	1	3,294,000	317.99	147,571			81,164		104,955			(36,487)		12,161	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Amercas LLC	11/07/2025	11/06/2026	1	1,846,925	320	82,625			50,404		54,586			(20,429)		7,177	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	12/17/2025	12/16/2026	1	1,923,534	339	26,093			18,669		10,938			(6,452)		8,117	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	11/11/2025	11/11/2026	1	1,748,000	340.59	24,472			15,101		5,350			(6,034)		6,862	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	12/17/2025	12/15/2026	1	1,471,151	322	60,500			43,238		44,068			(15,000)		6,196	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	11/14/2025	11/13/2026	1	3,282,000	320.14	149,659			93,953		100,314			(37,004)		12,941	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	10/09/2025	10/06/2026	1	1,675,227	337	25,663			13,514		5,456			(6,380)		6,027	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Mizuho Markets	11/19/2025	11/10/2026	1	2,426,384	322	100,153			62,386		62,223			(24,900)		9,504	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/02/2025	10/02/2026	1	1,455,000	318.81	66,203			33,743		42,121			(16,324)		5,179	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Morgan Stanley	10/01/2025	09/30/2026	1	1,703,691	337	24,205			12,169		4,475			(5,985)		6,032	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Mizuho Markets	12/04/2025	12/02/2026	1	1,571,395	322	73,774			50,347		43,641			(18,291)		6,450	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Amercas LLC	12/12/2025	12/09/2026	1	1,795,256	341	24,275			17,088		6,421			(6,035)		7,473	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Morgan Stanley	12/19/2025	12/17/2026	1	1,415,876	342	18,180			13,167		4,846			(4,508)		5,986	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Morgan Stanley	12/26/2025	12/24/2026	1	2,021,819	341	33,138			24,646		8,570			(8,216)		8,662	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Mizuho Markets	11/07/2025	11/06/2026	1	3,166,000	319.67	144,053			87,876		95,789			(35,618)		12,290	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Amercas LLC	11/26/2025	11/27/2026	1	1,530,000	321.81	69,156			45,976		41,635			(17,006)		6,216	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Mizuho Markets	10/03/2025	10/02/2026	1	3,441,000	318.86	155,877			79,671		97,441			(38,541)		12,249	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Amercas LLC	12/19/2025	12/18/2026	1	2,217,574	337	42,064			30,496		15,192			(10,400)		9,384	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	11/06/2025	10/30/2026	1	1,659,629	342	16,112			9,649		3,418			(4,050)		6,339	0001	
Purchased Call / S/P 500 INDEX / SP00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/30/2025	10/27/2026	1	1,473,332	322	64,145			37,448		36,507			(15,948)		5,588	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP26/ISX	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/04/2025	.12/03/2026	1	1,602,761	339	26,202			17,905		8,677			(6,479)		6,592		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/05/2025	.12/04/2026	1	2,897,000	323.03	130,944			89,842		77,601			(32,376)		11,940		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/12/2025	.12/11/2026	1	2,489,000	322.4	112,205			79,167		71,748			(27,743)		10,444		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.12/12/2025	.12/11/2026	1	2,261,049	323	98,961			69,815		58,898			(24,466)		9,449		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.10/17/2025	.10/15/2026	1	1,984,748	337	25,617			14,057		6,656			(6,351)		7,309		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	.11/06/2025	.11/03/2026	1	1,665,854	322	65,773			39,884		41,467			(16,352)		6,422		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.10/01/2025	.09/25/2026	1	2,071,091	343	17,114			8,485		1,356			(4,290)		7,232		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.11/13/2025	.11/12/2026	1	1,544,990	342	16,570			10,356		3,299			(4,097)		6,079		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/06/2026	.03/08/2027	1	1,313,000	322.84		59,216		55,627		47,267			(4,034)		6,355		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/27/2026	.03/23/2027	1	1,607,051	320		61,884		61,711		70,179			(666)		7,947		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	.03/16/2026	.03/16/2027	1	1,409,000	322.43		64,250		61,772		52,255			(2,640)		6,899		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/23/2026	.01/22/2027	1	4,392,000	325.19		198,079		162,865		120,118			(36,460)		19,809		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.01/02/2026	.12/29/2026	1	1,506,531	324		65,421		49,845		38,584			(15,948)		6,515		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.02/11/2026	.02/08/2027	1	1,963,874	342		26,487		23,029		9,941			(3,512)		7,945		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.02/13/2026	.02/12/2027	1	3,913,000	324.24		173,346		153,066		119,536			(21,906)		18,262		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.03/13/2026	.03/12/2027	1	1,545,000	337.03		26,265		25,171		20,151			(1,239)		7,321		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/08/2026	.01/08/2027	1	1,900,000	324.96		86,500		66,789		50,043			(19,208)		8,365		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/12/2026	.02/12/2027	1	1,310,000	324.14		58,819		51,793		41,134			(7,574)		6,114		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/09/2026	.01/08/2027	1	3,060,000	325.92		137,088		107,386		75,839			(30,506)		13,472		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/06/2026	.02/05/2027	1	4,481,000	322.84		200,299		172,479		124,103			(29,164)		20,727		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/30/2026	.01/29/2027	1	4,750,000	325.75		212,325		178,707		128,146			(34,989)		21,675		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/12/2026	.03/12/2027	1	1,730,000	321.74		82,698		79,033		69,692			(4,305)		8,714		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.03/13/2026	.03/11/2027	1	1,414,280	337		23,860		22,863		18,208			(1,183)		6,675		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.03/27/2026	.03/29/2027	1	1,255,000	316.61		58,734		58,572		66,111			(640)		6,298		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.03/11/2026	.03/09/2027	1	1,635,691	324		72,554		68,735		54,486			(3,997)		7,928		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/06/2026	.03/02/2027	1	1,542,331	325		61,292		57,515		47,966			(4,245)		7,399		0001
Purchased Call / S&P 500 INDEX/SP2005/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/13/2026	.03/12/2027	1	3,606,000	320.98		164,794		157,928		146,429			(8,149)		17,354		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPY140Z9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	02/09/2026	02/09/2027	1	1,686,000	342.36		28,325		24,501		10,219			(3,860)		7,831		0001
Purchased Call/S&P 500 INDEX/SPY00Z3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/20/2026	02/19/2027	1	4,163,000	325.79		186,086		167,477		119,926			(19,938)		19,641		0001
Purchased Call/S&P 500 INDEX/SPYE051S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/06/2026	03/05/2027	1	2,537,000	322.84		114,165		107,188		91,115			(7,841)		12,225		0001
Purchased Call/S&P 500 INDEX/SPYK0049F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/21/2026	01/21/2027	1	1,683,000	341.24		25,245		20,516		8,722			(4,772)		7,576		0001
Purchased Call/S&P 500 INDEX/SPY261V3I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/26/2026	03/25/2027	1	2,117,000	318.52		99,922		99,367		101,728			(1,373)		10,498		0001
Purchased Call/S&P 500 INDEX/SPYE05390	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/13/2026	03/15/2027	1	2,134,000	320.98		97,951		93,903		86,833			(4,804)		10,434		0001
Purchased Call/S&P 500 INDEX/SPYK0085C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/13/2026	02/16/2027	1	1,504,000	338.64		26,019		23,009		11,955			(3,252)		7,063		0001
Purchased Call/S&P 500 INDEX/SPYK0079X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	02/11/2026	02/09/2027	1	1,339,241	326		59,740		51,962		35,569			(7,869)		6,221		0001
Purchased Call/S&P 500 INDEX/SPYK0076D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	02/06/2026	02/05/2027	1	1,686,548	324		82,621		71,146		51,036			(12,030)		7,793		0001
Purchased Call/S&P 500 INDEX/SPYK0068R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	02/21/2026	02/25/2027	1	2,064,229	326		88,746		81,577		58,212			(7,823)		9,829		0001
Purchased Call/S&P 500 INDEX/SPY140V9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/15/2026	01/13/2027	1	1,459,780	343		22,664		18,169		6,438			(4,663)		6,483		0001
Purchased Call/S&P 500 INDEX/SPYK0068D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	02/27/2026	02/26/2027	1	3,210,000	325.44		142,524		131,043		94,141			(12,530)		15,307		0001
Purchased Call/S&P 500 INDEX/SPY140V5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/22/2026	01/22/2027	1	1,820,000	340.23		33,306		27,309		12,217			(6,205)		8,209		0001
Purchased Call/S&P 500 INDEX/SPY140V9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/08/2026	01/05/2027	1	1,730,582	342		26,577		20,712		7,972			(6,020)		7,579		0001
Purchased Call/S&P 500 INDEX/SPY140Z31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/28/2026	01/26/2027	1	1,564,040	344		24,192		20,104		6,917			(4,132)		7,102		0001
Purchased Call/S&P 500 INDEX/SPY240U9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	03/20/2026	03/22/2027	1	1,467,000	333.8		27,433		26,828		26,367			(822)		7,244		0001
Purchased Call/S&P 500 INDEX/SPYE051SII	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/06/2026	03/05/2027	1	1,342,020	325		53,742		50,458		42,439			(3,691)		6,467		0001
Purchased Call/S&P 500 INDEX/SPYK0049Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	02/26/2026	02/26/2027	1	2,653,000	325.98		118,589		108,734		75,074			(10,722)		12,651		0001
Purchased Call/S&P 500 INDEX/SPYK00657	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	03/20/2026	03/19/2027	1	1,714,028	321		71,102		69,522		69,842			(2,149)		8,428		0001
Purchased Call/S&P 500 INDEX/SPYK0038E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	01/16/2026	01/15/2027	1	4,766,000	325.51		215,423		173,419		121,004			(43,795)		21,241		0001
Purchased Call/S&P 500 INDEX/SPY240198	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	03/27/2026	03/25/2027	1	2,588,000	316.61		120,860		120,523		135,567			(1,332)		12,833		0001
Purchased Call/S&P 500 INDEX/SPY261V34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/27/2026	02/23/2027	1	1,427,044	339		27,707		25,456		14,466			(2,456)		6,774		0001
Purchased Call/S&P 500 INDEX/SPY140Z30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/28/2026	01/20/2027	1	1,452,108	341		27,291		22,602		8,736			(4,740)		6,527		0001
Purchased Call/S&P 500 INDEX/SPY261V38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/06/2026	03/03/2027	1	1,430,977	340		21,594		20,267		13,981			(1,491)		6,975		0001
Purchased Call/S&P 500 INDEX/SPY005J3M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/22/2027	1	1,522,879	325		69,427		57,084		42,230			(12,779)		6,869		0001
Purchased Call/S&P 500 INDEX/SPY005V9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/28/2026	01/27/2027	1	2,955,611	326		94,800		78,825		53,761			(16,147)		9,349		0001
Purchased Call/S&P 500 INDEX/SPYE0530S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/20/2026	02/19/2027	1	2,571,084	325		119,863		107,877		77,922			(12,843)		12,131		0001
Purchased Call/S&P 500 INDEX/SPY005V5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/30/2026	01/29/2027	1	1,364,428	326		60,206		50,674		36,159			(9,924)		6,226		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SPX00068	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/02/2026	12/30/2026	1	2,323,588	341		34,196		26,077		10,310			(8,313)		10,066		0001
Purchased Call/SP 500 INDEX/SPX00065	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	02/02/2026	02/02/2027	1	1,798,000	326.59		80,730		88,276		44,752			(12,607)		8,298		0001
Purchased Call/SP 500 INDEX/SPX04006	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	02/27/2026	02/25/2027	1	1,990,134	343		28,877		26,544		12,816			(2,546)		9,476		0001
Purchased Call/SP 500 INDEX/SPX1400C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/02/2026	12/31/2026	1	3,365,000	323.54		150,416		114,802		93,446			(36,464)		14,804		0001
Purchased Call/SP 500 INDEX/SPX2400X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	03/20/2026	03/19/2027	1	4,659,000	318.82		217,575		212,740		215,245			(6,575)		22,909		0001
Purchased Call/SP 500 INDEX/SPX2610SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/08/2026	01/05/2027	1	1,528,624	325		68,204		53,154		39,612			(15,450)		6,894		0001
Purchased Call/SP 500 INDEX/SPX0002E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	01/12/2026	01/12/2027	1	1,596,000	326.22		72,070		56,782		37,797			(15,401)		7,085		0001
Purchased Call/SHiller Index/BSX81705X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	05/24/2024	05/27/2026	1	140,738	661.65	19,870			1,528		12,408			(2,440)		296		0001
Purchased Call/SHiller Index/BSX81705N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/24/2024	05/27/2026	1	1,785,827	662.12	236,265			18,174		146,799			(29,009)		3,529		0001
Purchased Call/SHiller Index/BSX81705I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/24/2024	06/24/2026	1	833,333	674.22	109,167			12,596		57,632			(13,459)		2,011		0001
Purchased Call/SHiller Index/BSX81705J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/12/2026	1	1,997,143	662.75	259,229			25,780		167,157			(32,048)		4,466		0001
Purchased Call/SHiller Index/BSX81705K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2024	06/18/2026	1	163,427	670.33	21,229			2,287		12,032			(2,624)		380		0001
Purchased Call/SHiller Index/BSX81705L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/12/2026	1	221,919	663.02	28,738			2,858		18,493			(3,553)		495		0001
Purchased Call/SHiller Index/BSX81705M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2024	06/26/2026	1	25,072	672.07	3,375			400		1,807			(417)		61		0001
Purchased Call/SHiller Index/BSX81705N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/18/2026	1	96,424	670.57	12,933			1,395		7,197			(1,601)		229		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81778K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/16/2026	1	148,651	663.02	19,325			2,017		12,480			(2,376)		341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81778T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2024	06/18/2026	1	169,417	665.01	22,688			2,432		13,693			(2,795)		394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/24/2024	06/24/2026	1	35,348	681.03	4,387			507		2,150			(542)		85		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2024	06/18/2026	1	110,080	665.94	14,773			1,592		8,742			(1,826)		256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8171S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/12/2026	1	361,988	661.14	47,565			4,730		31,101			(5,880)		809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2024	06/26/2026	1	131,539	675.48	17,288			2,047		8,919			(2,131)		321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2024	06/26/2026	1	114,723	681.13	139,340			16,461		66,073			(17,179)		2,721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/30/2026	1	200,637	678.41	25,060			3,098		13,102			(3,061)		501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/03/2024	05/05/2026	1	184,806	654.31	24,247			1,132		16,910			(2,961)		286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2024	06/26/2026	1	402,090	674.59	53,116			6,301		27,707			(6,558)		982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/30/2026	1	621,899	671.63	81,790			10,110		45,845			(10,055)		1,553		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81703L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2024	05/01/2026	1	63,983	647.8	8,683			359		6,478			(1,072)		93		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817P99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2024	05/08/2026	2	427,585	669.15	53,622			2,746		29,579			(6,649)		690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817032	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/18/2026	1	1,408,826	666.51	183,993			11,895		100,186			(22,653)		2,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817P9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/10/2024	05/08/2026	1	185,827	662.3	24,622			1,258		14,670			(3,044)		300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/18/2026	1	422,901	666.89	55,908			3,614		31,026			(6,883)		767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817P9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/10/2024	05/12/2026	1	1,912,007	663.91	251,298			14,149		147,606			(30,890)		3,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817P9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/10/2024	05/12/2026	1	75,228	659.82	10,193			574		6,251			(1,253)		128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817P92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2024	05/06/2026	1	393,621	665.29	49,084			2,360		29,460			(6,052)		618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817P9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2024	05/15/2026	1	1,003,326	673.06	124,513			7,557		64,699			(15,372)		1,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81703A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/19/2026	1	230,818	666.04	30,283			1,997		16,602			(3,723)		423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/10/2024	05/11/2026	1	769,824	663.91	101,078			5,561		59,317			(12,445)		1,290		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS3817Q33	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/15/2026	1	2,833,056	668.51	369,147			22,434		200,107			(45,636)			4,974	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS3817Q30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/15/2026	1	81,786	664.4	10,992			668		6,250			(1,359)			144	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS3817Q31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/20/2024	05/20/2026	1	260,891	671.15	32,585			2,193		17,780			(4,017)			483	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS3817Q36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/20/2024	05/20/2026	1	603,992	665.18	78,942			5,313		46,178			(9,733)			1,118	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS3817Q30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/03/2024	05/04/2026	1	264,669	653.19	35,016			1,989		24,629			(4,311)			404	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS3817Q37	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2024	04/08/2026	1	1,834,347	673.79	239,933			2,307		105,074			(29,581)			1,358	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS3817Q38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2024	05/22/2026	2	1,287,558	670.99	159,361			11,184		88,486			(19,676)			2,430	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS3817Q39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/03/2024	04/23/2026	2	2,689,559	658.64	343,573			10,388		225,306			(42,375)			3,376	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS3817Q3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/03/2024	05/01/2026	1	1,048,698	660.65	130,563			5,410		85,489			(16,141)			1,528	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS3817Q3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/05/2026	1	758,130	665.24	101,817			9,141		59,651			(12,587)			1,612	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS3817Q3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/14/2026	2	3,710,244	670.22	463,710			27,393		254,280			(57,174)			6,441	0001	

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817031	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2024	04/24/2026	1	1,532,311	648.35	205,023			6,504		151,088			(25,312)		1,965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817P5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2024	05/15/2026	1	103,715	666.6	13,524			821		7,619			(1,670)		182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/05/2024	04/06/2026	1	1,289,523	669.62	167,767			1,154		81,972			(20,655)		827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817R90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/03/2024	06/03/2026	1	246,114	659.53	33,521			2,901		21,354			(4,133)		515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/14/2024	06/12/2026	1	65,469	861.41	8,583			854		5,600			(1,061)		146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/31/2024	05/29/2026	1	584,972	669.53	73,239			5,867		42,147			(9,054)		1,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/12/2024	04/13/2026	1	2,647,954	661.58	337,614			5,573		205,931			(41,567)		2,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/11/2024	04/10/2026	1	750,083	669.24	96,236			1,195		48,844			(11,881)		621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2024	04/22/2026	1	207,755	653.1	26,676			769		19,282			(3,289)		255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/28/2024	04/24/2026	1	2,450,896	653.64	327,440			10,402		224,182			(40,480)		3,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81703B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/15/2026	1	609,336	674.51	100,681			6,119		50,484			(12,447)		1,421		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2024	05/15/2026	1	917,088	667.07	119,131			7,230		66,782			(14,708)		1,610		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817Q5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/30/2024	04/30/2026	1	2,087,629	652.73	269,722			10,744		197,030			(33,253)		2,993		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817Q59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/08/2026	1	343,185	666.85	46,309			4,331		26,798			(5,701)		757		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817Q59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2024	04/02/2026	1	1,772,338	664.75	229,518			317		125,563			(28,374)		656		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817Q59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2024	04/22/2026	1	972,604	648.33	129,551			3,737		97,345			(15,972)		1,194		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817Q53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2024	04/24/2026	1	140,785	648.04	19,020			603		14,163			(2,348)		181		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817T52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2024	06/12/2026	1	56,823	660.01	7,597			754		4,964			(938)		127		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817P90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2024	05/01/2026	2	3,452,923	654.77	450,935			18,687		311,824			(55,761)		5,031		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817R58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/29/2024	05/29/2026	1	83,227	655.54	11,061			881		7,718			(1,364)		167		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817Q5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2024	04/29/2026	1	243,891	660.98	31,413			1,208		19,690			(3,873)		344		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817Q5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/24/2024	05/22/2026	1	2,195,007	668.06	276,132			19,478		160,397			(34,137)		4,142		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2024	04/15/2026	1	44,305	645.42	6,105			117		4,583			(753)		45		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/24/2024	05/26/2026	1	513,101	662.12	67,781			5,128		42,101			(8,334)		1,005		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/03/2024	06/03/2026	1	1,019,986	663.21	135,148			11,696		83,240			(16,662)		2,136		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/19/2024	04/20/2026	1	1,074,119	644.89	143,395			3,748		113,491			(17,655)		1,257		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817Q9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/20/2024	05/20/2026	1	132,231	664.71	17,349			1,168		10,197			(2,139)		245		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817R8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/31/2024	05/29/2026	1	51,975	659.49	7,027			563		4,472			(869)		104		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817P9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/31/2024	06/02/2026	1	252,286	662.83	33,377			2,843		20,670			(4,104)		524		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817P9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/15/2025	06/13/2026	2	2,989,989	662.77	394,185			24,051		237,354			(51,351)		5,148		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817S82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2024	06/05/2026	1	1,431,970	668.36	187,588			16,818		106,347			(23,159)		3,045		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817Q9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/21/2024	05/21/2026	1	2,384,502	673.51	297,109			20,406		154,719			(36,630)		4,457		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817P90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/13/2024	05/13/2026	1	206,449	668.72	25,827			1,490		14,581			(3,184)		354		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817P9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/10/2024	05/12/2026	1	236,701	669.87	37,236			2,097		20,392			(4,578)		903		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817Q3D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/20/2024	05/20/2026	1	182,463	661.49	24,523			1,651		14,904			(3,023)		338		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/12/2024	04/14/2026	1	570,182	661.58	72,812			1,300		44,410			(8,952)		558		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/11/2024	04/10/2026	1	92,729	663.01	12,472			155		6,889			(1,540)		77		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817Q5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2024	06/25/2026	1	488,218	673.18	64,005			7,473		34,539			(7,891)		1,185		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817R51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2024	06/05/2026	1	288,193	687.62	37,955			3,403		21,691			(4,686)		613		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817P9T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/12/2024	04/13/2026	1	1,999,206	656.75	251,455			4,151		161,543			(30,959)		1,792		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817R5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/15/2024	05/15/2026	1	1,471,162	672.18	181,836			10,990		96,778			(22,418)		2,393		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817R57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/28/2024	05/28/2026	1	196,672	655.91	26,629			2,085		18,006			(3,283)		392		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/12/2024	04/10/2026	1	180,101	652.06	24,638			306		16,535			(3,046)		149		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817T5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/17/2024	06/17/2026	1	222,678	669.26	29,037			3,075		16,636			(3,580)		515		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817088	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/18/2026	1	1,388,139	677.96	173,649			18,734		88,136			(21,497)		3,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817088	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2024	04/08/2026	1	25,672	672.43	3,391			33		1,522			(418)		19		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817088	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2024	04/15/2026	1	1,432,730	650.07	190,553			3,864		138,053			(23,483)		1,452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817088	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/05/2024	04/07/2026	1	233,611	668.28	30,743			253		15,344			(3,760)		162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/16/2026	1	899,227	662.01	47,059			4,913		30,653			(5,766)		825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817081	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2024	06/26/2026	1	256,255	676.5	33,625			3,989		17,186			(4,151)		630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817081	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2024	04/08/2026	1	156,031	678.74	19,660			189		7,801			(2,424)		115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817081	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/11/2024	04/10/2026	1	1,696,716	684.35	225,833			2,803		122,854			(27,881)		1,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/26/2024	04/28/2026	1	250,499	666.45	32,330			1,201		21,220			(3,962)		347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/18/2024	04/17/2026	2	899,256	649.81	117,484			2,604		87,891			(14,574)		970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/03/2024	04/02/2026	1	1,209,601	676.67	150,837			207		63,502			(18,622)		448		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/05/2024	04/06/2026	1	202,359	668.28	26,610			183		13,268			(3,276)		130		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2024	06/18/2026	1	9,603	666.35	1,285			138		757			(159)		22		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/17/2024	06/17/2026	1	494,065	668.25	64,920			6,876		37,705			(8,004)		1,142		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/10/2024	06/10/2026	1	173,475	663.34	23,679			2,277		14,232			(2,919)		383		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2024	04/22/2026	1	65,308	647.02	8,790			254		6,667			(1,084)		80		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2024	06/26/2026	1	148,425	672.48	19,919			2,363		10,620			(2,459)		362		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/17/2024	04/17/2026	1	1,843,396	649.54	235,955			5,186		180,992			(29,090)		1,989		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/17/2024	06/17/2026	1	437,806	668.99	57,177			6,056		32,982			(7,049)		1,012		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/24/2024	06/24/2026	1	426,693	673.33	56,281			6,494		29,984			(6,939)		1,030		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2024	06/18/2026	1	1,504,310	676.08	186,986			20,145		99,688			(23,116)		3,499		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/12/2026	1	1,596,192	668.7	197,768			19,668		120,676			(24,449)		3,569		0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Share Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817084	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/23/2026	1	135,818	672.19	17,697			2,018		9,761			(2,176)		326		0001
Purchased Call/Share Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/22/2026	1	1,659,021	677.96	231,634			26,127		119,858			(28,519)		4,432		0001
Purchased Call/Share Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817087	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/18/2026	1	144,091	670.29	18,962			2,046		10,587			(2,347)		335		0001
Purchased Call/Share Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817088	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/19/2024	04/17/2026	1	3,534,597	644.89	470,808			10,405		372,244			(58,204)		3,814		0001
Purchased Call/Share Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817189	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/17/2024	06/17/2026	1	47,012	664.88	6,333			671		3,799			(761)		109		0001
Purchased Call/Share Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817091	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/19/2024	04/20/2026	1	252,400	643.6	34,049			890		27,173			(4,192)		295		0001
Purchased Call/Share Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817091	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2024	05/01/2026	1	686,663	650.24	92,796			3,840		67,967			(11,456)		1,015		0001
Purchased Call/Share Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817092	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2024	04/15/2026	1	51,550	648.76	6,923			133		5,070			(854)		52		0001
Purchased Call/Share Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/01/2024	04/01/2026	1	2,469,615	675.58	321,050					132,573			(39,552)		646		0001
Purchased Call/Share Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817094	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/23/2026	1	156,004	666.19	20,951			2,389		12,018			(2,576)		374		0001
Purchased Call/Share Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817189	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/15/2026	1	135,951	662.75	17,697			1,825		11,442			(2,178)		310		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/05/2024	04/07/2026	1	153,200	674.55	19,211			158		8,639			(2,362)		106		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817Q9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/03/2024	05/04/2026	1	1,077,582	660.65	134,482			6,104		88,278			(16,557)		1,644		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817Q98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/26/2024	04/27/2026	1	710,532	655.64	95,211			3,405		65,246			(11,722)		966		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817Q66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/05/2024	04/07/2026	1	564,330	665.62	73,476			606		35,938			(9,034)		381		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817Q9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/24/2024	06/24/2026	1	56,144	675.24	7,299			842		3,811			(90)		135		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817R90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/31/2024	06/02/2026	1	1,134,347	683.57	149,280			12,713		91,776			(18,354)		2,356		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817Q98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/05/2026	1	164,638	682.75	22,523			2,022		13,518			(2,794)		350		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817Q9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/18/2024	04/17/2026	1	1,414,997	643.77	190,742			4,209		151,434			(23,548)		1,527		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/05/2024	04/06/2026	1	2,391,947	674.55	299,711			2,061		134,602			(36,900)		1,533		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817R91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/24/2024	05/22/2026	1	334,017	665.04	45,360			3,200		29,158			(5,608)		630		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817Q9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/29/2026	1	281,865	672.65	38,030			4,656		21,091			(4,682)		725		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/30/2024	05/29/2026	1	226,134	656.93	29,872			2,390		20,472			(3,688)			455	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/03/2024	06/03/2026	1	497,878	662.47	66,367			5,743		41,142			(8,182)		1,042		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2024	04/08/2026	1	39,661	668.97	5,378			52		2,553			(663)			29	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/01/2024	04/01/2026	1	349,918	674.22	45,944					19,484			(5,664)			92	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2024	06/05/2026	1	178,904	674.36	22,381			2,007		11,865			(2,763)			380	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/20/2024	05/20/2026	1	29,351	661.08	3,957			266		2,414			(488)			54	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/02/2024	04/02/2026	1	1,594,858	676.06	199,357			274		85,250			(24,578)			590	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/15/2026	1	53,096	661.14	6,993			721		4,586			(861)			121	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/24/2024	04/24/2026	1	1,763,096	660.37	226,029			7,141		142,944			(27,867)			2,260	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/15/2026	2	1,579,394	668.7	196,698			20,294		120,195			(24,221)			3,603	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/18/2026	1	5,168	664.4	696			45		397			(86)			9	0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS81703W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/24/2024	05/22/2026	1	2,125,399	662.12	279,915			19,745		173,122			(34,605)		4,011		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS81703J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/03/2024	06/03/2026	1	251,711	669.16	31,867			2,758		18,482			(3,929)		527		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS81703Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/17/2024	06/17/2026	1	61,100	667.64	8,005			854		4,712			(934)		141		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS81703H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/18/2024	04/17/2026	1	1,206,435	645.07	161,326			3,560		126,915			(19,917)		1,304		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS81703E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2024	04/29/2026	1	63,377	651.46	8,771			337		6,020			(1,061)		89		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS81703Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/03/2024	05/05/2026	1	24,441	660.74	3,297			154		2,367			(405)		38		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS81703J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/26/2026	1	572,902	678.41	71,269			8,466		37,002			(8,811)		1,399		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS81703H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/09/2026	1	370,297	666.11	49,563			4,699		28,930			(6,096)		811		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS81703S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2024	06/05/2026	1	17,685	664.65	2,362			214		1,403			(234)		38		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS81703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2024	04/29/2026	1	367,174	654.83	49,568			1,906		33,021			(6,111)		517		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS81703U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/03/2024	05/01/2026	1	83,412	650.74	11,211			465		8,038			(1,366)		122		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817R8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/04/2026	2	3,300,461	670.39	416,000			36,982		236,996				(51,296)		6,964		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817Q95	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/26/2024	04/27/2026	1	71,503	652.32	9,682 .....	.....	.....	346 .....	.....	6,708 .....	.....	.....	.....	(1,192) .....	.....	97 .....	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2024	06/05/2026	1	55,349	664.25	7,478 .....	.....	.....	670 .....	.....	4,420 .....	.....	.....	.....	(923) .....	.....	118 .....	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817Q9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/24/2024	05/22/2026	1	673,524	660.51	89,781 .....	.....	.....	6,333 .....	.....	56,403 .....	.....	.....	.....	(11,089) .....	.....	1,271 .....	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817R9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/10/2024	06/10/2026	1	199,506	673.03	25,317 .....	.....	.....	2,434 .....	.....	13,780 .....	.....	.....	.....	(3,121) .....	.....	440 .....	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817R9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/10/2024	05/08/2026	1	957,889	669.87	119,736 .....	.....	.....	6,119 .....	.....	65,216 .....	.....	.....	.....	(14,803) .....	.....	1,545 .....	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/17/2024	06/17/2026	1	95,288	667.37	12,597 .....	.....	.....	1,334 .....	.....	7,383 .....	.....	.....	.....	(1,553) .....	.....	220 .....	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817Q90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2024	04/24/2026	1	266,466	644.7	36,932 .....	.....	.....	1,172 .....	.....	28,161 .....	.....	.....	.....	(4,560) .....	.....	342 .....	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817Q9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2024	05/22/2026	1	132,203	657.47	17,464 .....	.....	.....	1,230 .....	.....	11,723 .....	.....	.....	.....	(2,156) .....	.....	249 .....	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/09/2026	1	571,070	666.85	76,067 .....	.....	.....	7,210 .....	.....	44,045 .....	.....	.....	.....	(9,352) .....	.....	1,250 .....	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817P94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2024	05/06/2026	1	75,943	658.9	9,949			478		6,394				(1,227)		119		0001

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS381791	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/30/2026	1	327,265	672.65	42,708			5,280		23,704			(5,251)		817		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS381797	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2024	05/08/2026	1	205,586	661.59	27,137			1,385		16,459			(3,350)		332		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS381793	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/03/2024	06/01/2026	3	1,536,146	669.53	182,535			16,210		111,455			(23,768)		3,166		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS381790	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/16/2026	1	92,845	661.14	12,237			1,277		8,033			(1,505)		213		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS381703	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/03/2024	05/04/2026	1	282,715	654.77	36,951			1,677		25,637			(4,549)		431		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS381798	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/31/2024	06/02/2026	1	156,693	669.53	19,696			1,677		11,395			(2,422)		325		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS381799	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/29/2026	1	325,613	670.75	43,046			5,270		24,314			(5,300)		808		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS381792	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/12/2024	06/12/2026	1	50,984	661.13	6,832			676		4,368			(842)		114		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS381795	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/30/2024	05/29/2026	1	580,153	663.3	72,983			5,839		47,241			(9,010)		1,166		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS381702	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/24/2024	05/26/2026	1	71,949	660.51	9,620			728		6,067			(1,183)		141		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS381796	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/31/2024	06/01/2026	1	2,765,656	663.57	363,407			30,492		223,331			(44,742)		5,699		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170J6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/22/2026	1	20,720	670.29	2,737			309		1,536			(337)		49	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170J6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2024	06/26/2026	1	17,358	674.32	2,284			270		1,204			(282)		42	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170J8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/03/2024	06/03/2026	1	335,572	661.6	45,000			3,894		28,138			(5,548)		703	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170J9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/03/2024	05/04/2026	1	5,140	660.74	692			31		487			(85)		8	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170J9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/19/2026	1	255,012	674.51	31,851			2,100		16,088			(3,916)		467	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170J9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/26/2026	1	2,506,132	672.38	326,810			38,820		180,830			(40,402)		6,123	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170J9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/09/2026	1	306,065	665.24	41,258			3,910		24,276			(5,073)		670	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170J9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/04/2024	06/04/2026	1	112,875	663.69	14,956			1,315		9,137			(1,844)		238	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170J9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/09/2026	1	59,834	662.75	8,215			779		4,950			(1,010)		131	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170J9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2024	06/18/2026	1	522,014	668.44	68,749			7,407		39,728			(8,489)		1,214	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS8170J9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2024	05/22/2026	1	43,200	654.28	5,849			412		4,032			(722)		82	0001	

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81TRZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/05/2024	06/05/2026	1	231,050	666.21	30,545			2,727		17,870			(3,766)			491	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81TMSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/19/2024	04/20/2026	1	2,647,064	649.64	340,677			8,904		260,409			(41,944)		3,088		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81TRT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2024	06/12/2026	1	313,002	662.36	41,128			4,084		26,329			(5,078)		700		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81TRX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2024	05/15/2026	1	127,221	665.46	16,730			1,015		9,551			(2,065)		223		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81TQSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2024	05/22/2026	1	2,482,988	657.94	327,009			23,035		218,508			(40,372)		4,686		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81TQSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/26/2024	04/24/2026	1	303,555	652.32	40,980			1,302		28,371			(5,066)		389		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81TRSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2024	06/18/2026	1	640,897	670.06	83,381			8,983		47,412			(10,308)		1,491		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81TRSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/29/2024	05/29/2026	1	2,549,302	661.89	322,742			25,713		213,104			(39,790)		5,125		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81TRSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/10/2024	06/10/2026	1	388,210	666.3	53,201			5,115		31,065			(6,559)		878		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81TR99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/26/2026	1	424,606	670.75	56,005			6,653		31,495			(6,924)		1,036		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81TR96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/05/2026	1	2,949,859	666.85	391,446			35,144		225,604			(48,393)		6,272		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81703T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/24/2024	05/26/2026	1	821,524	688.06	103,758			7,850		60,567			(12,757)		1,609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817R8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/30/2024	05/29/2026	1	98,814	653.74	13,369			1,070		9,401			(1,651)		999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817R8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/31/2024	06/01/2026	1	77,358	661.96	10,269			863		6,420			(1,267)		159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2024	05/22/2026	1	897,654	663.84	112,925			7,955		71,365			(13,941)		1,694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817R8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2024	06/12/2026	1	482,719	669.66	59,954			5,954		35,827			(7,402)		1,079		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817R8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2024	06/12/2026	1	116,864	663.96	15,169			1,506		9,572			(1,873)		261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/26/2024	04/27/2026	1	2,277,378	658.45	294,237			10,523		192,629			(36,226)		3,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817034	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/26/2024	04/28/2026	1	666,469	653.64	88,373			3,315		61,281			(10,969)		923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817R86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/28/2024	05/28/2026	1	96,984	665.49	12,578			985		7,790			(1,551)		999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817R8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/15/2024	05/11/2026	1	80,096	662.3	10,675			590		6,357			(1,323)		134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81703W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2024	06/25/2026	1	2,338,804	679.98	291,181			33,998		145,863			(35,859)		5,676		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81703X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/03/2024	05/05/2026	1	224,294	653.19	29,697			1,387		20,899			(3,651)		347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817037	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/30/2026	1	57,584	666.24	7,762			960		4,495			(954)		144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817R5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/09/2026	1	4,134	667.12	549			52		317			(68)		9		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817034	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/19/2026	1	606,428	666.51	79,582			5,247		43,365			(9,785)		1,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81703M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2024	05/22/2026	1	93,061	664.55	12,219			866		7,227			(1,506)		176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817P9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/10/2024	05/12/2026	1	112,524	666.44	14,831			835		8,763			(1,823)		191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81703Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2024	06/26/2026	1	63,743	671.32	8,580			1,014		4,662			(1,058)		156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817R3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/08/2026	1	164,830	665.24	22,203			2,077		13,048			(2,734)		338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817P93	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2024	05/06/2026	1	1,221,656	669.37	199,426			7,665		102,024			(19,655)		1,918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/24/2024	06/24/2026	1	209,303	671.22	28,047			3,236		15,268			(3,458)		505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817R55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/28/2024	05/28/2026	1	577,424	669.11	76,335			5,977		50,213			(9,411)		1,151		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2024	05/22/2026	1	157,348	656.34	20,975			1,477		14,212			(2,589)		297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817034	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/12/2026	1	145,313	659.67	19,457			1,935		12,986			(2,405)		325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2024	06/12/2026	1	373,528	662.96	48,857			4,852		31,111			(6,032)		855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817059	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/18/2026	1	180,362	672.19	24,579			2,652		13,448			(3,043)		440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817059	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/24/2024	06/24/2026	1	770,051	674.97	100,338			11,577		52,535			(12,370)		1,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817067	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/05/2024	06/05/2026	1	1,041,347	672.94	130,793			11,678		71,153			(16,125)		2,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817066	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2024	05/08/2026	1	1,320,184	665.75	164,891			8,380		98,239			(20,329)		2,130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817057	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/12/2024	06/12/2026	1	2,109,384	670.79	282,407			25,952		153,131			(32,352)		4,717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817056	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/28/2026	1	304,093	672.38	39,715			4,862		22,078			(4,800)		755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/30/2026	1	315,265	671.02	41,646			5,149		23,485			(5,120)		787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81705H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/18/2026	1	3,001,963	671.92	390,255			42,102		214,247			(48,312)		6,993		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817S8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/10/2024	06/10/2026	1	115,520	662.93	15,815			1,321		9,541			(1,950)		255		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817R56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/31/2024	06/01/2026	1	115,474	659.49	15,647			1,313		9,987			(1,926)		238		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817T5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/05/2026	1	1,006,385	672.84	127,610			11,457		66,905			(15,776)		2,140		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817R5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/31/2024	06/02/2026	1	16,059	659.89	2,173			185		1,382			(267)		33		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817S3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2024	06/12/2026	1	71,594	662.09	9,422			936		6,049			(1,163)		160		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817O5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2024	06/25/2026	1	35,638	670.19	4,776			558		2,657			(589)		86		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817T5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/16/2026	1	769,352	668.7	95,707			9,991		58,677			(11,767)		1,767		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817O5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/22/2026	1	215,228	672.19	28,023			3,161		15,432			(3,450)		513		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817R5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/11/2024	06/11/2026	1	2,727,379	671.34	345,014			33,648		195,386			(42,536)		6,057		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817R5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/29/2026	1	2,090,613	678.41	280,909			31,941		136,147			(32,123)		5,191		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817T5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2024	06/18/2026	1	538,446	669.32	70,483			7,593		40,356			(8,713)		1,253		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS3817N8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/30/2026	1	192,351	672.38	25,140			3,108		13,988			(3,091)			480	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS3817N8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/30/2026	1	122,711	668.64	16,492 .....	.....	.....	2,039 .....	.....	9,515 .....	.....	.....	(2,028) .....	.....	.....	306	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS3817N8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/22/2026	1	303,191	671.92	39,586 .....	.....	.....	4,463 .....	.....	21,844 .....	.....	.....	(4,871) .....	.....	.....	723	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS3817NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/10/2024	06/10/2026	1	101,893	665.69	13,674 .....	.....	.....	1,315 .....	.....	8,032 .....	.....	.....	(1,686) .....	.....	.....	225	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS3817NS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/17/2024	06/17/2026	1	102,870	665.28	13,815 .....	.....	.....	1,463 .....	.....	8,257 .....	.....	.....	(1,703) .....	.....	.....	238	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS3817N8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/26/2026	1	367,885	668.24	49,444 .....	.....	.....	5,873 .....	.....	28,479 .....	.....	.....	(6,113) .....	.....	.....	898	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS3817S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/16/2026	1	105,239	669.07	14,092 .....	.....	.....	1,471 .....	.....	9,409 .....	.....	.....	(1,733) .....	.....	.....	242	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS3817TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2024	06/18/2026	1	4,148,492	674.72	515,658 .....	.....	.....	55,325 .....	.....	282,584 .....	.....	.....	(63,574) .....	.....	.....	9,650	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS3817TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/17/2024	06/17/2026	1	245,290	675	30,612 .....	.....	.....	3,242 .....	.....	16,573 .....	.....	.....	(3,774) .....	.....	.....	567	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS3817MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/05/2024	04/02/2026	1	3,025,176	669.62	392,365 .....	.....	.....	543 .....	.....	190,918 .....	.....	.....	(48,573) .....	.....	.....	1,120	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS3817NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/12/2024	04/10/2026	1	838,708	661.58	106,684 .....	.....	.....	1,326 .....	.....	64,934 .....	.....	.....	(13,189) .....	.....	.....	694	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/19/2024	04/20/2026	1	171,070	640.28	23,659			618		19,287			(2,913)		200		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2024	04/10/2026	1	1,033,024	667.41	132,744			1,641		70,275			(16,366)		855		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2024	04/15/2026	1	253,877	654.85	32,522			625		22,613			(4,010)		257		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/05/2024	04/02/2026	1	260,511	664.84	35,013			48		18,290			(4,334)		96		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/12/2024	04/10/2026	1	250,580	655.43	33,402			415		21,728			(4,129)		207		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/05/2024	04/02/2026	1	444,888	668.28	58,280			81		28,966			(7,215)		165		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2024	04/24/2026	1	1,084,609	654.12	139,806			4,435		99,066			(17,260)		1,391		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/03/2024	05/05/2026	1	88,354	660.65	11,035			515		7,250			(1,357)		137		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/19/2024	04/21/2026	1	1,182,300	644.89	158,073			4,343		125,058			(19,435)		1,418		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/16/2024	04/16/2026	1	2,829,394	650.82	363,860			7,497		271,382			(44,859)		2,962		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS817N8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/19/2024	04/17/2026	1	1,039,019	649.64	133,306			2,946		101,852			(16,480)		1,121		0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817M9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/09/2024	04/09/2026	1	3,949,453	680.77	495,261	5,442		5,442		185,670			(61,060)		3,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2024	04/29/2026	1	2,244,351	655.15	289,845	11,533		11,533		197,390			(36,967)		3,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817P8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/18/2026	1	1,748,116	674.51	218,165	14,104		14,104		109,971			(26,860)		3,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817M9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/05/2024	04/02/2026	1	1,042,391	674.55	130,195	180		180		58,177			(16,118)		386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81703Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/03/2024	05/05/2026	1	742,796	654.77	97,198	4,538		4,538		67,453			(11,946)		1,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817M9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/18/2024	04/17/2026	1	28,827	640.45	3,987	.88		.88		3,232			(482)		31		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817M9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/12/2024	04/13/2026	1	53,908	655.43	7,208	119		119		4,683			(887)		51		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817R94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/24/2024	05/27/2026	1	406,530	660.51	54,434	4,187		4,187		34,342			(6,684)		803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817M67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2024	04/02/2026	1	747,544	669.64	93,219	129		129		47,504			(11,524)		277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS81703J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2024	05/01/2026	1	1,734,624	653.25	220,991	9,107		9,107		162,434			(27,245)		2,526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817M98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2024	04/02/2026	1	211,638	663.41	27,685	38		38		15,418			(3,423)		78		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817P95	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/07/2024	05/07/2026	1	1,279,114	666.3	159,378			7,881		93,910			(19,649)		2,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817Q39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/19/2026	1	80,317	664.4	10,827			714		6,186			(1,331)		147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817Q57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/26/2024	04/24/2026	1	116,229	646.96	16,086			511		11,453			(1,969)		149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817P51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2024	05/06/2026	1	419,723	657.77	55,445			2,666		36,041			(6,836)		659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817Q3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/20/2024	05/20/2026	1	46,982	663.57	6,216			418		3,699			(766)		87		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817Q54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2024	06/05/2026	1	178,429	666.74	23,600			2,121		13,641			(2,921)		379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817Q5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2024	04/02/2026	1	20,645	660	2,773			4		1,609			(343)		8		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817Q57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/19/2026	1	232,369	666.89	30,766			2,029		17,084			(3,783)		426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817M5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/19/2024	04/21/2026	1	316,457	649.64	40,760			1,120		31,169			(5,011)		380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817M5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/12/2024	04/10/2026	1	2,773,874	656.75	366,151			4,552		234,984			(45,266)		2,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817N5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/19/2024	04/17/2026	1	70,221	640.28	9,691			214		7,893			(1,198)		76		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS38703V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/03/2024	05/01/2026	1	228,986	653.19	30,203			1,252		21,224			(3,734)		334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS38703V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/12/2024	04/14/2026	1	37,429	655.43	5,008			.89		3,262			(616)		37		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS38703V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2024	05/08/2026	1	1,376,951	663.2	179,815			9,177		107,186			(22,199)		2,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS38703V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2024	05/01/2026	1	2,741,150	651.81	360,735			14,927		260,869			(44,535)		3,994		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS38703V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2024	05/29/2026	2	1,091,881	663.57	143,686			11,521		87,661			(17,779)		2,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS38703V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/11/2024	04/10/2026	1	49,843	659.6	6,873			.85		3,963			(849)		41		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS38703V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/26/2024	04/24/2026	1	906,422	658.45	116,747			3,709		76,330			(14,433)		1,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS38703V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/19/2024	04/21/2026	1	348,987	643.6	47,248			1,298		37,718			(5,809)		420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS38703V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/21/2024	05/21/2026	1	106,077	663.81	14,225			977		8,302			(1,754)		198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS38703V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/10/2024	05/08/2026	1	3,314,904	663.91	433,921			22,176		253,979			(53,644)		5,348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS38703V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/13/2024	05/13/2026	1	123,952	662.3	16,287			940		9,891			(2,008)		213		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS3817N9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/19/2024	04/17/2026	1	252,781	643.6	33,999			751		27,126			(4,203)			273	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS3817P9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/10/2024	05/11/2026	1	1,558,899	669.87	195,486			10,756		106,888			(24,068)		2,612		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS3817Q94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/01/2024	04/01/2026	1	297,556	680.55	37,254					13,801			(4,593)		78		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS3817R9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/31/2024	05/29/2026	1	31,543	661.96	4,186			335		2,603			(517)			63	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS3817P9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/10/2024	05/11/2026	1	54,653	659.82	7,400			407		4,534			(91)		92		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS3817R92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/24/2024	05/27/2026	1	135,567	668.06	17,136			1,318		10,017			(2,104)		288		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS3817Q9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2024	05/01/2026	1	736,152	657.67	92,534			3,829		63,578			(11,424)		1,073		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS3817Q9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2024	05/22/2026	1	180,367	653.89	24,494			1,725		16,937			(3,024)		340		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS3817M9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/05/2024	04/06/2026	1	6,224	664.84	840			6		440			(103)		4		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS3817Q98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/15/2026	1	471,742	666.89	62,223			3,781		34,389			(7,682)		828		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS3817N9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/12/2024	04/14/2026	1	663,545	666.75	87,920			1,570		56,516			(10,810)		650		0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/29/2024	05/29/2026	1	245,202	652.36	33,386	2,661		2,661		23,874			(4,117)			493	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/09/2026	1	207,280	672.84	26,387	2,501		2,501		14,336			(3,244)			454	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/08/2026	1	1,570,166	672.84	199,725	18,681		18,681		108,325			(24,590)		3,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/16/2026	1	8,772	658.67	1,178	123		123		789			(145)		20		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/23/2026	1	157,119	671.92	20,520	2,339		2,339		11,346			(2,523)		377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/16/2026	1	403,795	682.75	52,574	5,489		5,489		34,048			(6,464)		927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2024	06/26/2026	1	491,675	682.3	61,263	7,267		7,267		29,294			(7,563)		1,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/23/2026	1	713,747	671.18	93,715	10,685		10,685		52,226			(11,522)		1,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/10/2024	06/10/2026	1	807,598	667.04	107,249	10,312		10,312		62,195			(13,222)		1,781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/22/2026	1	64,597	670.57	8,514	960		960		4,766			(1,048)		154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/23/2026	1	298,420	677.96	37,243	4,246		4,246		19,294			(4,579)		716		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS987TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/11/2024	06/11/2026	1	195,941	664.62	26,099			2,545		15,802			(3,218)			435	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS987TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/10/2024	06/10/2026	1	77,406	665.42	10,403			1,000		6,130			(1,283)			171	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS987T96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2024	06/26/2026	1	509,387	676.23	66,475			7,885		34,068			(8,207)			1,243	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS987T93	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/15/2026	1	314,124	663.02	40,805			4,210		26,322			(5,024)			717	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS987TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/12/2024	06/12/2026	1	807,707	664.08	105,810			10,465		65,921			(13,045)			1,806	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS987T95	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/26/2026	1	607,282	672.65	78,947			9,378		43,574			(9,760)			1,482	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS987TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2024	06/18/2026	1	577,542	667.98	75,543			8,105		44,386			(9,313)			1,343	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS987TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2024	06/12/2026	1	1,339,402	663.7	174,122			17,292		110,202			(21,497)			2,995	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS987T9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/24/2024	06/24/2026	1	354,943	673.61	46,710			5,390		24,821			(5,759)			866	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS98796S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/24/2024	09/24/2026	1	3,617,102	706.14	395,711			95,666		178,642			(48,786)			12,594	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS98779P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/18/2026	1	388,731	694.23	46,298			10,871		23,097			(5,724)			1,330	0001	

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91768H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/28/2026	1	66,541	689.82	7,685			1,903		3,702			(946)		234		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91775S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/22/2026	1	104,786	686.13	12,344			2,950		6,101			(1,518)		363		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917757	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/16/2024	09/16/2026	1	140,776	688.89	16,175			3,733		7,696			(1,994)		479		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91768D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/28/2026	1	117,890	685.51	14,076			3,485		7,033			(1,733)		415		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91768X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/11/2026	1	779,677	685.39	89,741			20,204		44,800			(11,094)		2,613		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91768B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2024	09/25/2026	1	203,707	686.53	23,528			5,744		11,504			(2,905)		711		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91768C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2024	09/25/2026	1	162,646	683.95	19,469			4,753		9,892			(2,404)		568		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917794	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/16/2024	09/16/2026	1	1,202,440	686.57	140,685			32,466		68,362			(17,345)		4,091		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91769D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2024	09/15/2026	1	163,068	683.71	17,909			4,108		9,144			(2,202)		519		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917796	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/16/2024	09/16/2026	1	80,963	687.2	9,424			2,175		4,554			(1,162)		275		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91769P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/15/2026	1	326,220	682.72	38,461			8,823		19,802			(4,729)		1,107		0001	

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91789I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/30/2024	09/30/2026	1	1,652,879	689.66	195,370			48,843		92,464			(24,067)		5,852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91789I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/24/2024	09/24/2026	1	33,377	694.56	3,989			967		2,001			(483)		116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91789I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2024	09/11/2026	1	89,108	686.76	10,818			2,432		5,916			(1,336)		299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91785	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/16/2024	09/16/2026	1	121,888	694.31	14,506			3,348		7,183			(1,768)		415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91775A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/17/2024	09/17/2026	2	852,337	685.26	111,784			25,994		55,582			(13,805)		3,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91768C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2024	09/11/2026	1	1,196,629	686.21	132,706			29,836		65,843			(16,383)		4,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91768I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/18/2026	1	125,701	698.53	14,481			3,400		6,956			(1,790)		430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91758R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/04/2026	1	192,043	680.13	23,314			5,023		14,037			(2,882)		630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91758I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	09/01/2026	1	130,545	691.58	16,005			3,368		7,790			(1,968)		424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917682	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/29/2024	09/23/2026	1	341,550	706.78	37,502			9,015		16,611			(4,624)		1,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91769I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2024	07/02/2026	1	3,658,346	687.17	486,537			61,570		211,186			(59,984)		9,738		0001

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS987W9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2024	07/10/2026	1	986,009	700.47	122,758			16,862		41,172			(15,135)		2,593		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS987W9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2024	07/08/2026	1	379,592	687.02	49,461			6,658		21,076			(6,098)		988		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS987W9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/06/2026	1	1,604,743	696.06	199,790			26,382		73,002			(24,599)		4,136		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS987W9T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/13/2026	1	729,643	693.38	93,394			13,232		35,982			(11,499)		1,947		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS987W9U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/17/2026	1	75,661	686.46	9,791			1,447		4,189			(1,210)		206		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS997W0F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/01/2024	07/31/2026	1	502,265	686.39	62,130			10,369		30,304			(7,670)		1,452		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS997W0G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2024	07/30/2026	1	5,699,039	683.06	714,963			117,851		313,500			(88,146)		16,982		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS987W2H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/27/2026	1	62,958	681.23	8,115			1,306		4,135			(969)		179		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS997W0J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/02/2024	07/31/2026	1	921,036	673.84	112,551			18,810		69,729			(13,914)		2,662		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS997W1A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/05/2024	08/05/2026	1	381,471	660.68	45,662			7,903		36,290			(5,630)		1,125		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS987W3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/13/2026	1	390,163	691.42	50,682			7,181		20,011			(6,240)		1,041		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817Z88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2024	07/24/2026	1	159,991	674.89	20,431			3,213		11,747			(2,522)		449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/02/2024	07/31/2026	1	1,510,580	676.43	180,967			30,245		109,685			(22,372)		4,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/02/2024	07/31/2026	1	1,725,669	682.23	197,244			32,965		113,701			(24,385)		4,988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91709A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/31/2024	07/31/2026	1	415,477	687.78	53,586			8,908		24,315			(6,608)		1,201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91709A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/31/2024	07/31/2026	1	587,226	688.39	74,813			12,435		33,376			(9,223)		1,697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2024	07/23/2026	1	291,981	692.16	37,607			5,887		15,284			(4,636)		816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917291	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2024	07/09/2026	1	86,843	687.11	11,524			1,567		4,812			(1,421)		227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91738Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/29/2024	07/29/2026	1	258,030	686.36	32,796			5,361		15,488			(4,043)		740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917386	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/14/2026	1	110,932	680.72	14,488			2,070		5,790			(1,761)		287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91709J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/02/2024	09/03/2026	1	182,200	674.8	22,156			3,779		13,675			(2,728)		533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91719P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/20/2026	1	101,162	688.18	13,151			1,990		5,685			(1,619)		279		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91708L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/02/2024	08/04/2026	1	138,520	671.52	17,301			2,971		10,966			(2,127)		407		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917158	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/05/2024	08/05/2026	1	3,876	655.89	482			.83		394			(59)		11		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91719E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/10/2026	1	552,227	693.38	70,519			9,740		26,912			(8,718)		1,452		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91719F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/21/2026	1	225,750	690.13	29,092			4,436		12,318			(3,577)		628		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917196	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/02/2026	1	1,633,955	696.08	202,610			25,782		73,082			(25,082)		4,124		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91719V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/10/2026	1	74,266	688.83	9,803			1,354		3,970			(1,212)		195		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91719V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2024	07/10/2026	1	337,948	688.55	43,595			6,013		18,267			(5,382)		889		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917239	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2024	07/24/2026	1	38,336	675.17	4,884			768		2,802			(603)		108		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917239	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2024	07/24/2026	1	238,235	672.58	30,947			4,866		18,161			(3,821)		669		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91719X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/03/2024	07/02/2026	1	338,406	687.59	42,470			5,387		18,356			(5,243)		854		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917199	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/06/2026	1	158,359	687.52	20,988			2,773		8,613			(2,585)		408		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS381795I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/03/2024	07/02/2026	1	663,804	680.71	87,689			11,143		41,197			(10,826)		1,675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS381795I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/07/2026	1	74,031	687.52	9,831			1,310		4,040			(1,209)		192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS381795I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2024	07/02/2026	1	474,464	680.3	62,961			7,968		28,694			(7,762)		1,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS381795I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2024	07/01/2026	1	56,650	667.4	7,716			964		4,501			(951)		142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS381795I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2024	07/01/2026	1	873,411	671.39	115,465			14,433		64,914			(14,235)		2,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS381795I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2024	07/10/2026	1	727,264	688.47	95,272			13,087		35,321			(11,746)		1,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS381795I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/07/2026	1	282,881	696.08	35,247			4,686		12,922			(4,334)		733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS381795I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2024	07/10/2026	1	50,044	690.72	6,610			914		2,576			(821)		132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS381795I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2024	07/01/2026	1	37,101	666.99	5,068			634		2,968			(625)		93		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS381795I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/07/2026	1	591,796	689.12	77,642			10,345		31,275			(9,546)		1,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS381795I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/02/2026	1	425,943	690.17	55,202			7,024		21,642			(6,834)		1,075		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817W82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/06/2026	1	1,676,143	689.89	218,569			28,862		86,906			(26,910)		4,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817WS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2024	07/01/2026	1	826,710	670.38	110,200			13,775		62,514			(13,586)		2,075		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817NS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/06/2026	1	246,330	685.64	33,400			4,411		14,017			(4,112)		640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/14/2026	1	182,544	693.38	23,384			3,341		9,031			(2,875)		480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2024	07/10/2026	1	610,363	689.59	78,126			10,776		32,314			(9,645)		1,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/21/2026	1	1,307,047	689.09	168,987			25,767		72,483			(20,778)		3,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/14/2026	1	7,319	693.1	940			134		364			(116)		20		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/21/2026	1	63,112	686.02	8,343			1,272		3,704			(1,026)		175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2024	07/17/2026	1	881,823	686.07	86,728			12,800		32,157			(10,707)		1,354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817NS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2024	07/01/2026	1	188,557	669.5	25,286			3,161		14,471			(3,117)		473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS817SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/06/2026	1	1,272,445	690.17	165,545			21,860		65,600			(20,382)		3,280		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS98179N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/17/2026	1	1,203,789	686.05	147,223			21,758		57,285			(18,201)		3,274		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS98179T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2024	07/10/2026	1	55,781	680.38	7,475			1,027		2,886			(922)		147		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS98179S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/20/2026	1	256,433	680.13	32,875			4,974		13,884			(4,048)		707		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS98179S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/07/2026	1	280,966	680.17	36,586			4,875		14,538			(4,498)		728		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS98179S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2024	07/01/2026	1	1,100,711	671.12	145,844			18,231		82,187			(17,981)		2,763		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS98179S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2024	07/17/2026	1	734,859	685.78	93,695			13,828		34,860			(11,567)		1,989		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS98179S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2024	07/17/2026	2	494,385	685.01	61,329			9,150		23,828			(7,658)		1,345		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS98179S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2024	07/16/2026	1	159,085	702.15	20,649			3,007		6,479			(2,546)		431		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS98179P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/28/2026	1	13,916	679.1	1,824			296		951			(224)		40		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS98179D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/10/2026	1	2,916,783	683.1	373,057			51,527		142,976			(46,120)		7,672		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS98179R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/09/2024	08/11/2026	1	688,255	671.02	111,384			20,196		72,982			(13,695)		2,711		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/11/2024	.07/10/2026	1	236,245	686.95	38,660			5,332		16,525			(4,773)		779		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/22/2024	.07/22/2026	1	242,857	694.41	31,231			4,805		12,094			(3,850)		676		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/18/2024	.07/17/2026	1	127,554	694.1	16,467			2,430		6,263			(2,003)		347		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/25/2024	.07/24/2026	1	762,239	680.96	92,917			14,610		50,510			(11,471)		2,139		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/26/2024	.07/27/2026	1	1,489,881	689.02	181,021			29,133		85,113			(22,287)		4,236		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/25/2024	.07/24/2026	1	222,446	670.26	29,407			4,624		17,593			(3,631)		624		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/08/2024	.07/08/2026	1	178,442	693.19	22,216			2,991		8,741			(2,739)		465		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/25/2024	.07/24/2026	1	419,439	673.53	54,108			8,508		31,488			(6,680)		1,177		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/17/2024	.07/17/2026	1	94,450	696.63	12,260			1,802		4,096			(1,511)		257		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.08/09/2024	.08/07/2026	1	103,800	669.19	13,017			2,301		8,599			(1,609)		399		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.08/13/2024	.08/13/2026	1	236,563	675.55	28,648			5,273		17,927			(3,532)		719		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/02/2026	1	1,094,533	689.89	142,180			18,092		55,937			(17,601)		2,762		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2024	07/17/2026	1	24,714	691.5	3,252			480		1,278			(402)		67		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2024	07/15/2026	1	245,830	693.08	31,933			4,606		12,239			(3,937)		662		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2024	07/10/2026	1	220,383	687.64	28,628			3,949		12,127			(3,534)		580		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/17/2026	1	89,612	685.61	11,847			1,751		5,238			(1,465)		244		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2024	07/17/2026	1	1,679,539	706.34	204,400			30,042		59,961			(25,200)		4,566		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2024	08/07/2026	1	102,413	683.58	12,525			2,202		9,331			(1,544)		304		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/01/2024	07/31/2026	1	489,470	692.56	57,708			9,631		26,365			(7,125)		1,415		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/02/2024	08/03/2026	2	1,864,878	682.23	213,417			36,404		123,837			(26,279)		5,457		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2024	07/15/2026	1	81,847	701.71	9,977			1,439		3,395			(1,200)		221		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/01/2024	07/31/2026	1	259,238	685.63	32,252			5,383		15,856			(3,982)		749		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917X9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2024	07/15/2026	1	160,961	691.61	21,150			3,051		8,255			(2,608)			434	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917094	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2024	07/30/2026	1	10,761	682.17	1,415			233		697			(174)			31	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91729V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/24/2026	1	1,471,515	683.16	186,588			29,380		92,700			(23,067)		4,130		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91719E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2024	08/06/2026	1	1,907,095	673.32	220,269			38,426		149,402			(27,157)		5,647		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91728R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2024	08/14/2026	1	262,640	681.13	32,095			5,976		18,122			(3,962)		802		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91719D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/21/2026	1	256,897	687.48	33,602			5,123		14,674			(4,131)		712		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917X9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/13/2026	1	97,199	688.83	12,859			1,822		5,249			(1,583)		259		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91719Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2024	07/23/2026	1	2,650,332	699.15	324,136			50,312		120,546			(39,962)		7,406		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91723S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/24/2026	1	60,601	681.51	7,775			1,224		3,931			(961)		170		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/29/2024	07/29/2026	1	817,456	684.01	105,779			17,291		51,169			(13,041)		2,344		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917191	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/17/2026	1	446,928	702.03	54,391			8,027		18,562			(6,715)		1,216		0001	

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS9170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/29/2024	07/29/2026	1	107,670	681.65	14,180			2,318		7,022			(1,748)			309	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS9172S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2024	08/14/2026	1	121,923	679.48	15,094			2,811		8,640			(1,863)			372	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS9173S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2024	07/24/2026	2	588,548	682.88	78,375			12,677		37,322			(9,949)			1,655	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS9172S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/27/2026	1	55,689	677.72	7,373			1,187		3,883			(908)			158	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS9173S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/10/2026	1	169,889	691.42	22,001			3,039		8,620			(2,720)			447	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS9172S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/27/2026	1	287,249	680.54	37,227			5,991		19,094			(4,583)			817	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS9179S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/02/2026	1	414,003	688.22	54,441			6,928		21,900			(6,740)			1,045	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS9179S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/17/2026	1	930,120	690.13	118,869			17,568		49,859			(14,695)			2,530	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS9172S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/24/2026	1	376,574	680.54	48,691			7,667		24,840			(6,019)			1,057	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS9170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/02/2024	07/31/2026	1	75,520	674.8	9,161			1,531		5,630			(1,132)			218	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS9179S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2024	07/23/2026	2	214,083	690.55	24,498			3,933		11,560			(3,124)			598	0001	

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Purchased Call/Shiller Sector Risk Controlled 10% USD Total Return Index/BS917351	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/10/2026	1	54,155	691.7	7,002			967		2,732			(866)			142	0001	
Purchased Call/Shiller Sector Risk Controlled 10% USD Total Return Index/BS917156	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2024	08/07/2026	1	423,676	682.04	52,451			9,222		39,448			(6,467)			1,259	0001	
Purchased Call/Shiller Sector Risk Controlled 10% USD Total Return Index/BS917158	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2024	07/22/2026	1	389,565	700.64	47,839			7,360		17,068			(5,898)			1,084	0001	
Purchased Call/Shiller Sector Risk Controlled 10% USD Total Return Index/BS917352	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/14/2026	1	155,336	699.32	19,044			2,721		6,761			(2,342)			417	0001	
Purchased Call/Shiller Sector Risk Controlled 10% USD Total Return Index/BS91723Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/16/2024	08/14/2026	1	414,449	682.38	50,480			9,413		27,967			(6,241)			1,265	0001	
Purchased Call/Shiller Sector Risk Controlled 10% USD Total Return Index/BS91705X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/02/2024	08/04/2026	1	184,517	682.23	21,183			3,637		12,284			(2,604)			542	0001	
Purchased Call/Shiller Sector Risk Controlled 10% USD Total Return Index/BS917351	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/16/2024	08/17/2026	1	401,793	682.66	48,979			9,297		27,190			(6,030)			1,240	0001	
Purchased Call/Shiller Sector Risk Controlled 10% USD Total Return Index/BS917193	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/17/2026	1	331,248	693.4	42,996			6,346		16,498			(5,308)			901	0001	
Purchased Call/Shiller Sector Risk Controlled 10% USD Total Return Index/BS91735N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2024	07/15/2026	1	487,674	695.47	62,276			8,982		23,119			(7,678)			1,314	0001	
Purchased Call/Shiller Sector Risk Controlled 10% USD Total Return Index/BS91726L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/14/2024	08/14/2026	1	166,947	676.05	20,201			3,746		12,569			(2,490)			510	0001	
Purchased Call/Shiller Sector Risk Controlled 10% USD Total Return Index/BS917183	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/05/2024	08/05/2026	1	594,778	680.42	71,373			12,353		56,791			(8,799)			1,754	0001	

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917260	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/12/2024	08/12/2026	1	800,821	669.09	99,062			18,098		67,270			(12,213)		2,426		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917488	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/09/2024	08/07/2026	1	2,841,511	673.61	344,107			60,837		220,087			(42,541)		8,446		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917358	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/26/2024	08/26/2026	1	266,547	687.05	30,440			6,146		14,277			(3,753)		849		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/26/2026	1	631,123	680.54	81,857			13,268		42,060			(10,064)		1,802		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917261	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/09/2024	08/11/2026	1	264,518	671.7	32,642			5,919		21,267			(4,013)		798		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917385	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/16/2024	08/17/2026	1	344,703	680.04	42,881			8,140		24,334			(5,279)		1,064		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/04/2026	1	2,540,669	682.96	301,832			65,036		177,786			(37,314)		8,331		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91769K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/14/2026	1	114,073	682.72	13,438			3,068		6,906			(1,654)		386		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917266	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/27/2026	1	124,437	683.16	15,816			2,545		7,904			(1,947)		354		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917386	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/16/2024	08/14/2026	1	886,318	682.66	108,992			20,323		60,209			(13,474)		2,736		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91738P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2024	08/21/2026	1	237,311	681.62	29,664			5,810		16,404			(3,662)		743		0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917483	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/23/2024	08/21/2026	1	983,962	688.71	120,240			23,983		60,053			(14,865)		3,079		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917483	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/20/2026	1	338,372	689.85	43,447			6,574		18,419			(5,349)		893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917381	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/26/2026	1	228,723	682.13	29,322			4,753		14,882			(3,605)		653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917088	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/02/2024	07/31/2026	1	9,391	672	1,165			195		732			(144)		27		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917388	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/19/2024	08/19/2026	1	119,083	681.18	15,040			2,882		8,251			(1,854)		370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917288	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/09/2024	08/10/2026	1	37,463	689.19	4,709			849		3,121			(560)		113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917683	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2024	09/09/2026	1	63,828	685.29	7,691			1,701		4,331			(948)		213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917484	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/23/2024	08/25/2026	1	686,274	688.71	110,128			22,086		55,419			(13,540)		2,850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917286	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/09/2024	08/10/2026	1	44,195	673.33	5,379			969		3,459			(662)		133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917481	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	08/31/2026	1	125,181	694.24	15,034			3,148		7,119			(1,851)		405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91738V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/23/2024	08/21/2026	1	834,569	691.36	99,898			19,593		48,688			(12,350)		2,612		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91748L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2024	08/28/2026	1	106,354	684.83	13,188			2,699		7,063			(1,626)			341	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91729H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/29/2024	07/29/2026	1	746,243	685.6	95,445			15,602		45,409			(11,767)		2,139		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91728S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/09/2024	08/11/2026	1	284,428	673.61	34,558			6,266		22,215			(4,249)			858	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917X33	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/14/2026	1	43,514	688.25	5,748			821		2,338			(707)			117	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	09/02/2026	1	118,646	691.58	14,558			3,080		7,099			(1,787)			387	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917585	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	09/02/2026	1	650,867	691.93	79,666			16,652		38,718			(9,782)		2,121		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91738S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2024	08/21/2026	1	91,419	684.46	11,181			2,180		6,036			(1,380)			286	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91728K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/14/2024	08/14/2026	1	250,007	674.48	30,626			5,679		19,285			(3,776)			763	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91758E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	08/31/2026	1	8,709	688.71	1,090			228		544			(134)			28	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91758H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	09/01/2026	1	90,437	694.24	10,871			2,288		5,158			(1,337)			294	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91758A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	08/31/2026	1	1,928,088	700.19	220,957			46,261		98,742			(27,204)			6,242	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2024	07/30/2026	1	203,878	684.53	26,341			4,342		12,670			(3,248)		587		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91728P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2024	08/14/2026	1	212,172	681.41	25,864			4,816		14,574			(3,193)		648		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91748X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	09/02/2026	1	274,755	694.24	33,053			6,992		15,717			(4,058)		895		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91726U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/16/2024	08/14/2026	1	748,391	680.04	92,800			17,304		52,464			(11,473)		2,284		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91728V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/16/2024	08/18/2026	1	869,144	680.04	108,208			20,661		61,500			(13,304)		2,691		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917387	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/16/2024	08/17/2026	1	24,046	677.22	3,056			580		1,775			(376)		74		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917380	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2024	08/21/2026	1	42,088	685.84	5,093			997		2,716			(629)		132		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91738R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2024	08/21/2026	1	841,987	683.49	103,817			20,334		56,475			(12,817)		2,635		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91768L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2024	07/08/2026	1	85,939	683.21	11,516			1,550		5,136			(1,420)		224		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91768X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/15/2026	1	336,395	689.85	40,569			9,306		21,385			(4,988)		1,141		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91768K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2024	07/08/2026	1	484,693	687.3	63,057			8,488		26,765			(7,774)		1,282		0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9178S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/28/2026	1	1,988,294	706.11	218,514			54,102		98,517			(26,903)		7,001		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9177S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2024	09/23/2026	1	1,165,050	698.44	136,660			32,851		65,311			(16,849)		4,045		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9177S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/16/2024	09/16/2026	1	299,033	704.88	32,744			7,556		14,737			(4,037)		1,017		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9177S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/16/2024	09/16/2026	1	459,679	693.32	55,115			12,719		27,566			(6,795)		1,564		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9177S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/22/2026	1	134,489	693.24	16,206			3,873		8,205			(1,993)		466		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9173S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/19/2024	08/19/2026	1	62,479	682.08	7,835			1,507		4,267			(966)		194		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9173T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2024	07/16/2026	1	764,052	703.79	98,028			14,273		30,007			(12,066)		2,068		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/02/2024	08/03/2026	1	360,572	676.43	43,305			7,386		26,362			(5,332)		1,055		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9172S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/27/2026	1	565,526	682.88	84,404			10,365		32,264			(7,929)		1,437		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9176S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/14/2026	1	1,678,126	701.35	184,762			42,188		87,873			(22,748)		5,676		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9177S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2024	09/18/2026	1	965,679	702.58	106,987			24,986		50,033			(13,191)		3,305		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917260	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2024	08/14/2026	1	790,478	687.25	92,091			17,148		49,237			(11,369)		2,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/15/2026	1	290,659	680.83	34,792			7,981		18,191			(4,278)		986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917681	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/30/2024	09/30/2026	1	306,599	702	35,828			8,957		16,611			(4,417)		1,093		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917382	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2024	07/17/2026	1	21,688	691.92	2,847			420		1,113			(351)		59		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91738K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/21/2024	08/21/2026	1	1,421,805	693.42	162,797			31,754		80,415			(20,071)		4,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917790	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/14/2026	1	50,744	693.71	5,932			1,354		3,023			(730)		172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91769L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/11/2026	1	134,623	689.85	16,182			3,643		8,472			(2,000)		451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91738U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2024	08/21/2026	1	127,006	681.14	15,939			3,122		8,848			(1,968)		397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917383	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/16/2024	08/18/2026	1	104,754	682.66	12,780			2,440		7,106			(1,571)		324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917390	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2024	07/15/2026	1	172,035	693.78	22,244			3,208		8,443			(2,742)		464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91728L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/14/2024	08/14/2026	1	2,286,765	682.88	263,209			48,809		154,969			(32,450)		7,010		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91758V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/04/2026	1	202,531	683.93	23,878	5,145				13,960			(2,952)			664	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91758	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/17/2026	1	160,742	688.18	20,848	3,081				8,948			(2,577)			437	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91768V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/15/2026	1	720,117	693.07	84,686	19,427				43,464			(10,412)			2,443	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917686	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/25/2026	1	2,336,412	706.11	256,071	62,603				115,833			(31,657)			8,158	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91719P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2024	08/07/2026	1	55,683	669.58	6,877	1,214				4,601			(849)			166	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/01/2024	07/31/2026	1	69,282	682.17	8,847	1,477				4,502			(1,092)			200	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91768F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2024	09/11/2026	1	806,148	689.97	95,448	21,459				50,861			(11,784)			2,702	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917250	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/28/2026	1	141,973	689.02	17,278	2,801				8,136			(2,124)			405	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91745N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2024	08/28/2026	1	1,318,760	685.76	150,207	30,743				72,861			(18,519)			4,227	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91768B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2024	09/11/2026	1	908,919	694.92	100,617	22,528				53,130			(12,405)			3,046	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91735V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2024	07/17/2026	1	134,941	701.26	17,313	2,545				5,649			(2,134)			367	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917X9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/14/2026	1	78,937	688.83	10,459			1,494		4,277			(1,286)			212	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917X9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2024	07/15/2026	1	2,273,507	694.69	291,918			42,104		109,514			(35,990)			6,126	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917489	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/23/2024	08/21/2026	1	114,022	689.69	13,831			2,713		6,844			(1,710)			357	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917651	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2024	09/23/2026	1	70,209	695.19	8,439			2,029		4,151			(1,040)			244	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91715D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2024	08/06/2026	1	376,026	666.58	45,838			7,996		32,605			(5,651)			1,113	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917234	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/09/2024	08/07/2026	1	1,327,966	671.02	164,137			29,019		107,018			(20,282)			3,947	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91765Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/11/2026	1	755,334	692.72	88,752			19,981		45,365			(10,972)			2,532	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91715C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2024	08/06/2026	1	672,182	665.03	82,947			14,470		59,609			(10,226)			1,990	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91789J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2024	07/22/2026	1	1,006,213	694.69	129,198			19,877		49,829			(15,928)			2,799	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91769L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/25/2026	1	331,565	695.51	39,489			9,654		19,623			(4,882)			1,158	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91715H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2024	08/07/2026	1	57,071	670.46	6,997			1,235		4,653						170	0001	

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917451	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	09/01/2026	1	85,499	689.69	10,636			2,238		5,265			(1,308)		278		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91755L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/04/2024	09/04/2026	1	375,822	688.73	45,099			9,664		23,804			(5,560)		1,232		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91763N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/21/2024	08/21/2026	2	485,567	684.89	62,039			12,461		31,765			(7,876)		1,520		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917680	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/29/2026	1	624,138	697.77	73,274			18,218		36,002			(9,009)		2,204		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91776J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2024	07/10/2026	1	1,128,602	689.31	144,800			19,972		60,084			(17,876)		2,988		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917809	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/02/2024	08/04/2026	1	228,655	673.84	28,056			4,817		17,461			(3,450)		672		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917689	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/10/2024	09/10/2026	1	4	684.9	1												0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91779R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/21/2026	1	248,988	686.13	29,304			6,973		14,457			(3,608)		859		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9177SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2024	07/22/2026	1	456,173	682.02	59,713			9,187		23,810			(7,362)		1,269		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917467	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/23/2024	08/24/2026	1	2,110,532	697.29	241,867			48,240		111,824			(29,778)		6,674		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917187	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/05/2024	08/05/2026	1	960,940	659.68	115,986			20,074		92,685			(14,300)		2,834		0001	

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91728%	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/16/2024	08/18/2026	1	477,587	688.51	55,639			10,623		29,379			(6,841)		1,479		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91728%	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2024	08/21/2026	1	784,150	692	90,491			17,724		45,585			(11,172)		2,454		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91728%	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2024	09/25/2026	1	315,142	697.29	36,147			7,249		16,750			(4,444)		1,000		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91728%	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/12/2024	08/12/2026	1	882,102	671.66	106,911			19,532		71,312			(13,181)		2,672		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91748C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/26/2024	08/26/2026	1	181,938	680.85	21,814			4,405		10,860			(2,689)		579		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91728%	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2024	08/07/2026	1	409,376	673.93	49,698			8,786		31,842			(6,144)		1,217		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91748C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/18/2026	1	438,795	686.13	51,515			12,096		25,270			(6,369)		1,502		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917680	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2024	09/23/2026	1	152,793	700.77	17,602			4,231		8,239			(2,170)		530		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91748T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2024	08/28/2026	1	772,369	686.26	88,205			18,153		42,262			(10,869)		2,476		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91748D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	08/26/2026	1	5,163	689.45	637			135		316			(82)		16		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91708K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/02/2024	08/04/2026	1	606,315	676.16	73,000			12,534		44,624			(8,975)		1,781		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91794L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/20/2026	1	471,915	687.48	61,679			9,332		26,873			(7,594)		1,301		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91728S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2024	08/14/2026	1	1,084,088	678.8	136,104			25,344		78,387			(16,803)		3,339		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91748D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/23/2024	08/21/2026	1	55,212	686.83	6,841			1,342		3,478			(846)		173		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91769D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/06/2026	1	203,828	688.22	26,905			3,553		10,932			(3,313)		525		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91748J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/27/2024	08/27/2026	1	128,788	686.38	15,993			3,251		8,299			(1,972)		411		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91768J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/15/2026	1	80,726	685.39	9,324			2,139		4,691			(1,146)		274		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91718T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/09/2024	08/10/2026	1	426,076	673.61	51,726			9,321		33,208			(6,369)		1,281		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91718L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2024	08/07/2026	1	54,034	666.6	6,830			1,206		4,666			(843)		161		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2024	07/30/2026	1	136,273	683.08	17,797			2,934		8,688			(2,194)		382		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91708T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/02/2024	07/31/2026	1	65,945	674.52	8,019			1,340		4,938			(991)		191		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91738W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/23/2024	08/25/2026	1	116,838	686.83	14,537			2,915		7,439			(1,787)		371		0001	

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS976S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/08/2026	1	81,087	680.13	9,876			2,171		5,978			(1,214)		289		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS9773X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2024	08/24/2026	1	372,297	691.36	44,676			8,911		21,897			(5,500)		1,177		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS97253	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/09/2024	08/07/2026	1	946,694	679.38	109,417			19,344		66,798			(13,527)		2,811		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS9715X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/09/2024	08/10/2026	1	946,975	671.02	117,330			21,142		76,768			(14,446)		2,847		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS97703C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/01/2024	07/31/2026	1	599,040	684.04	75,419			12,587		37,680			(9,311)		1,732		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS9745V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	09/02/2026	1	73,099	700.19	8,399			1,777		3,768			(1,031)		238		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS9775T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/04/2026	1	2,323,718	691.47	257,933			55,577		141,822			(31,887)		7,620		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS9779F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2024	09/18/2026	1	159,479	695.87	18,803			4,409		9,228			(2,321)		546		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS97754	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/05/2024	08/05/2026	1	117,342	695.08	14,234			2,464		11,411			(1,755)		346		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS97709	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/31/2024	07/31/2026	1	1,451,637	696.35	175,503			29,170		72,294			(21,637)		4,196		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS9773E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/19/2024	08/19/2026	1	203,222	681.66	25,817			4,965		14,109			(3,183)		638		0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS981725T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/24/2026	1	698,223	689.02	84,625 .....	.....	.....	13,325 .....	.....	39,515 .....	.....	.....	(10,462) .....	.....	1,960 .....	.....	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS981745Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2024	08/28/2026	1	1,455,587	687.7	177,582 .....	.....	.....	36,547 .....	.....	92,182 .....	.....	.....	(21,924) .....	.....	4,666 .....	.....	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS981745S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/13/2026	1	114,312	693.1	14,666 .....	.....	.....	2,078 .....	.....	5,667 .....	.....	.....	(1,806) .....	.....	305 .....	.....	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS981765T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/02/2026	1	210,043	688.5	27,558 .....	.....	.....	3,507 .....	.....	11,048 .....	.....	.....	(3,412) .....	.....	530 .....	.....	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS981768K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/25/2026	1	138,191	700.1	15,993 .....	.....	.....	3,910 .....	.....	7,641 .....	.....	.....	(1,977) .....	.....	486 .....	.....	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS981769Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2024	07/09/2026	1	30,973	685.65	4,153 .....	.....	.....	565 .....	.....	1,766 .....	.....	.....	(512) .....	.....	81 .....	.....	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS981768F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/28/2026	1	175,466	697.42	20,652 .....	.....	.....	5,113 .....	.....	10,152 .....	.....	.....	(2,543) .....	.....	618 .....	.....	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS981769I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/09/2024	08/11/2026	1	109,267	669.6	13,702 .....	.....	.....	2,484 .....	.....	9,066 .....	.....	.....	(1,685) .....	.....	330 .....	.....	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS9817359	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/19/2024	08/19/2026	1	1,885,809	683.53	233,840 .....	.....	.....	44,969 .....	.....	125,773 .....	.....	.....	(28,830) .....	.....	5,860 .....	.....	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS981705E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/01/2024	07/31/2026	1	102,215	684.73	12,808 .....	.....	.....	2,138 .....	.....	6,352 .....	.....	.....	(1,581) .....	.....	295 .....	.....	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS981759I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2024	07/22/2026	1	232,096	692.72	32,823			5,050		12,979			(4,047)		701		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917382	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/16/2024	08/14/2026	1	196,988	681	24,247			4,521		13,594			(2,998)		601		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917381	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2024	08/11/2026	1	214,640	672.59	26,293			4,767		17,027			(3,233)		648		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917680	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/11/2026	1	1,726,379	701.35	189,776			42,726		89,661			(23,461)		5,793		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91745A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2024	08/26/2026	1	224,703	686.11	27,931			5,640		14,517			(3,443)		715		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917384	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/16/2024	08/17/2026	3	2,184,950	688.51	255,666			48,633		134,041			(31,556)		6,742		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91745F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2024	08/26/2026	1	321,729	691.13	38,479			7,770		19,113			(4,744)		1,024		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91728X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/29/2024	07/29/2026	1	506,626	686.64	64,291			10,509		30,258			(7,926)		1,462		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91728J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/24/2026	1	61,344	678.68	8,042			1,266		4,178			(964)		172		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91738Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/23/2024	08/21/2026	1	933,896	697.29	106,744			20,936		49,007			(13,196)		2,923		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91769Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2024	07/10/2026	1	515,276	695.5	63,070			8,689		24,146			(7,766)		1,355		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917696	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2024	09/09/2026	1	455,382	695.72	50,502			11,169		26,082			(6,226)		1,517		0001

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9758C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	08/28/2026	1	47,749	682.56	5,792			1,194		2,771			(716)		153		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97751	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/02/2024	08/04/2026	1	34,708	672	4,318			741		2,727			(531)		102		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97753	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/20/2026	1	97,894	684.71	11,923			2,309		6,424			(1,470)		305		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9735C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2024	08/19/2026	1	108,887	685.12	13,339			2,565		7,074			(1,644)		338		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97583	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/30/2024	08/28/2026	1	191,358	693.96	22,963			4,732		10,841			(2,839)		613		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97280	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/15/2024	09/14/2026	1	10,245	675.98	1,302			242		767			(161)		31		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97287	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/16/2024	08/18/2026	1	117,964	681.62	14,510			2,770		8,137			(1,794)		365		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97286	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	08/13/2026	1	2,487,598	682.37	285,327			52,519		165,986			(35,177)		7,564		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9749M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/29/2024	09/28/2026	1	386,488	697.2	47,074			9,635		24,697			(5,804)		1,239		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9728E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2024	09/12/2026	1	31,992	666.31	4,044			739		2,798			(499)		97		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9748I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	08/27/2026	1	2,662,930	697.33	303,840			61,770		142,312			(37,460)		8,507		0001

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917582	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	09/01/2026	1	521,115	693.96	62,742			13,204		29,867			(7,714)		1,692		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91758P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/04/2026	1	344,497	685.32	40,168			8,655		23,234			(4,966)		1,130		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917796	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2024	09/18/2026	1	459,973	686.22	54,047			12,673		26,463			(6,672)		1,574		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91779M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2024	07/15/2026	1	432,132	685.75	55,054			7,940		20,367			(6,787)		1,164		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917685	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2024	09/09/2026	1	44,932	684.31	5,455			1,206		3,096			(673)		150		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917683	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/24/2024	09/24/2026	1	274,504	697.81	32,062			7,751		15,608			(3,953)		956		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91738T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2024	08/21/2026	1	185,641	686.12	22,425			4,392		11,925			(2,769)		581		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91728T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/09/2024	08/10/2026	1	1,569,075	679.38	182,013			32,797		111,618			(22,409)		4,718		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91779N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/22/2026	1	1,367,399	704.8	150,414			35,951		68,810			(18,494)		4,734		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91729H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/13/2024	08/13/2026	1	66,497	671.66	8,299			1,528		5,348			(1,023)		202		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91779D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2024	07/09/2026	1	215,501	688.71	28,252			3,842		11,569			(3,483)		564		0001	

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91778X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/21/2026	1	2,048,558	704.8	225,137			53,574		102,760			(27,719)		7,072		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91778J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/18/2026	1	116,047	697.12	13,519			3,174		6,575			(1,671)		397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91778B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/05/2024	09/05/2026	1	158,498	666.75	19,500			3,391		15,907			(2,415)		467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91778E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2024	09/18/2026	1	1,178,476	704.53	129,750			30,424		58,850			(16,019)		4,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91778T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/18/2026	1	52,686	693.24	6,322			1,485		3,181			(782)		180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91748G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2024	09/26/2026	1	1,787,083	688.48	218,203			44,060		111,017			(26,902)		5,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917260	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2024	08/11/2026	1	135,444	679.38	15,725			2,851		9,667			(1,933)		409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91709N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/02/2024	08/03/2026	1	297,828	676.16	35,829			6,111		21,871			(4,411)		871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917252	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2024	08/07/2026	1	76,082	666.24	9,609			1,699		6,393			(1,188)		226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917485	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2024	09/24/2026	1	243,129	691.08	29,248			5,834		14,369			(3,601)		769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917890	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/28/2026	1	84,433	694.52	10,157			2,515		5,117			(1,251)		297		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91788V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/30/2024	09/30/2026	1	276,016	708.02	30,583			7,646		13,416			(3,770)				
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91788V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2024	07/09/2026	1	1,063,884	695.67	132,454			18,012		49,467			(16,330)		2,784		
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91788V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2024	09/25/2026	1	416,496	704.52	45,866			11,195		21,270			(5,661)		1,454		
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91798I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/21/2026	1	507,963	696.05	62,327			9,503		24,545			(7,663)		1,407		
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91758G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	08/28/2026	1	1,680,216	691.58	206,544			42,566		99,750			(25,534)		5,418		
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91798I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/17/2026	1	66,860	687.48	8,719			1,289		3,772			(1,078)		182		
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91798I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/17/2026	1	1,489,402	689.85	190,792			28,197		80,274			(23,587)		4,051		
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91758K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2024	09/03/2026	1	1,201,466	688.45	145,498			30,978		76,293			(17,938)		3,927		
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91738F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/19/2024	08/19/2026	1	875,757	686.16	106,404			20,462		55,920			(13,118)		2,722		
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91768X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/30/2024	09/30/2026	1	196,662	697.4	23,658			5,915		11,413			(2,917)		696		
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91758S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/04/2026	1	489,766	691.1	59,017			12,716		35,273			(7,296)		1,606		

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS91796	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/21/2026	1	39,212	685.61	5,200			793		2,320			(639)			109	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS917681	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/14/2026	1	229,154	680.83	27,407			6,258		14,305			(3,374)			775	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS91779K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/18/2026	1	968,488	704.8	106,144			24,923		48,115			(13,122)			3,314	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS91745H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/26/2024	08/26/2026	1	58,151	685.62	7,257			1,465		3,787			(895)			185	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS917196	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/05/2024	08/05/2026	1	627,150	658.15	76,638			13,264		61,768			(9,448)			1,850	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS91769R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/14/2026	1	167,411	685.11	19,369			4,423		9,746			(2,385)			566	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS91715Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/09/2024	08/11/2026	1	82,614	688.71	10,434			1,892		6,945			(1,283)			249	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS91726J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/13/2024	08/13/2026	1	762,227	673.98	93,449			17,201		59,180			(11,521)			2,318	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS91773I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/22/2026	1	678,498	686.49	79,723			19,055		39,280			(9,802)			2,349	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS91738I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/21/2024	08/21/2026	1	392,307	686.49	47,430			9,251		24,984			(5,848)			1,228	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS91705A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/02/2026	1	26,524	685.64	3,554			452		1,478			(440)			67	0001	

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91735H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/20/2024	08/20/2026	1	61,030	680.76	7,659			1,483		4,269			(94)			190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91735J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/20/2024	08/20/2026	1	409,977	683.11	50,550			9,791		27,615			(6,232)			1,279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91735Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2024	09/18/2026	1	818,355	694.29	96,730			22,588		48,732			(11,926)			2,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91735Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/08/2026	1	400,333	691.47	44,597			9,802		24,697			(5,483)			1,329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91768A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2024	09/25/2026	1	217,892	695.85	25,689			6,272		12,854			(3,172)			761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91775Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2024	08/07/2026	1	231,316	688.9	28,729			5,072		19,307			(3,547)			688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91765Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/02/2024	08/04/2026	1	505,963	676.43	60,817			10,442		37,075			(7,477)			1,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91765Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/11/2026	1	136,457	690.83	16,279			3,665		8,452			(2,013)			457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91768N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/25/2026	1	92,372	694.52	11,085			2,710		5,554			(1,370)			323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91723N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/14/2024	08/14/2026	1	34,274	672.16	4,274			793		2,739			(527)			105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91715N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2024	08/07/2026	1	1,097,341	677.23	127,511			22,512		80,515			(15,742)			3,262		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97748Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	08/31/2026	1	341,393	691.58	41,821			8,756		20,316			(5,149)		1,105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97748C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/07/2026	1	600,165	689.89	78,322			10,436		31,229			(9,630)		1,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97758B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/25/2024	09/25/2026	1	752,571	704.04	82,482			20,054		38,778			(10,169)		2,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97758D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	09/01/2026	1	447,142	700.19	51,332			10,803		22,974			(6,311)		1,452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97758F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	08/31/2026	1	125,283	692.56	15,234			3,190		7,333			(1,876)		406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97749P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2024	08/28/2026	1	242,560	690.35	29,010			5,970		14,699			(3,582)		777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97758I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2024	09/18/2026	1	62,647	698.26	7,248			1,700		3,484			(895)		214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97758J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	08/28/2026	1	553,036	694.24	66,254			13,654		31,179			(8,191)		1,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97758K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2024	09/18/2026	1	154,403	693.96	18,467			4,330		9,217			(2,260)		538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97758L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2024	09/18/2026	1	178,957	692.98	21,564			5,056		10,855			(2,662)		612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97759A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/20/2026	1	181,334	688.46	23,537			3,561		10,137			(2,898)		500		0001

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917292	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2024	07/24/2026	1	80,247	674.91	10,400			1,629		5,870			(1,282)		225		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917480	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/29/2024	08/28/2026	1	80,865	688.4	9,817			2,020		5,063			(1,212)		259		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91768N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/11/2026	1	292,315	695.11	30,271			6,815		15,143			(3,742)		879		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91725J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/27/2026	1	394,957	678.68	51,897			8,352		27,089			(6,390)		1,123		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91728A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/12/2024	08/12/2026	1	292,357	677.42	33,826			6,180		21,623			(4,170)		886		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917793'	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2024	09/23/2026	1	190,178	686.09	22,365			5,376		10,724			(2,757)		660		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917053	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/29/2024	07/29/2026	1	57,532	682.56	7,525			1,230		3,684			(928)		165		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/10/2026	1	339,536	699.32	41,457			5,726		14,567			(5,125)		893		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91769A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2024	09/09/2026	1	115,576	687.17	13,719			3,034		7,615			(1,691)		385		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91785J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/29/2026	1	188,654	697.42	22,223			5,525		10,944			(2,792)		666		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91788S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/29/2026	1	821,849	706.11	90,403			22,477		41,264			(11,115)		2,902		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917788	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/17/2024	09/17/2026	1	106,649	692.03	12,841			2,981		6,560			(1,583)			364	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91789M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/25/2026	1	427,793	697.42	50,223			12,278		24,548			(6,209)		1,494		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91798U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/30/2024	09/30/2026	1	73,817	696.4	8,947			2,237		4,353			(1,103)		261		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917988	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2024	09/25/2026	1	370,748	696.21	43,600			10,644		21,747			(5,383)		1,295		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91723A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2024	07/24/2026	1	253,093	674.15	32,497			5,110		18,811			(4,012)		710		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91748K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/27/2024	08/27/2026	1	389,664	688.76	47,539			9,665		24,149			(5,861)		1,245		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917482	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/23/2024	08/25/2026	1	88,234	691.36	10,597			2,125		5,204			(1,303)		280		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91751T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/20/2026	1	1,639,927	696.05	201,055			30,421		78,943			(24,754)		4,522		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917594	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/13/2026	1	1,320,185	698.32	161,591			22,894		57,384			(19,895)		3,524		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917580	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/08/2026	1	70,973	695.32	8,304			1,825		4,832			(1,021)		236		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91736Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/23/2024	08/21/2026	1	442,250	691.08	53,070			10,409		25,915			(6,561)		1,384		0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91735A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/19/2024	08/19/2026	1	423,051	685.89	51,528			9,909		27,139			(6,353)		1,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917688	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/10/2024	09/10/2026	1	320,888	688.11	37,766			8,404		20,861			(4,656)		1,072		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917458	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/14/2026	1	536,124	692.33	69,214			9,888		27,094			(8,510)		1,438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91728X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2024	08/28/2026	1	417,909	690.07	50,065			10,304		25,444			(6,181)		1,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917488	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/23/2024	08/25/2026	1	121,901	686.34	15,213			3,051		7,823			(1,870)		387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917190	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/16/2024	08/14/2026	1	1,498,003	688.51	173,918			32,429		91,194			(21,501)		4,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91728F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/02/2024	08/03/2026	1	155,280	673.84	19,022			3,244		11,832			(2,342)		454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/12/2024	08/12/2026	1	43,876	687.26	5,502			1,005		3,785			(678)		133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/19/2024	08/19/2026	1	298,028	692.05	34,717			6,676		17,260			(4,280)		929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91745E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/29/2024	07/29/2026	1	162,540	682.14	21,325			3,486		10,512			(2,629)		466		0001
							1	144,946	686.6	17,959			3,626		9,289			(2,214)		461		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS9171S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2024	08/07/2026	1	3,613	659.76	455			80		347			(56)			11	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917057	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2024	07/30/2026	1	567,669	686.13	72,491			11,949		34,293			(8,937)			1,634	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91773J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2024	09/18/2026	1	451,641	686.54	52,119			12,221		24,986			(6,434)			1,546	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91759L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/04/2024	09/04/2026	1	3,020,375	686.96	339,792			72,813		166,609			(41,892)			9,905	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91766S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/15/2026	1	329,561	701.35	36,318			8,331		17,310			(4,465)			1,118	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91723Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/29/2024	07/29/2026	1	58,250	692.53	7,066			1,155		3,119			(871)			167	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91709L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/02/2024	07/31/2026	1	2,977,808	676.16	357,337			59,721		217,184			(44,176)			8,608	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91716J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2024	07/08/2026	1	750,994	686.26	96,455			13,254		42,326			(12,138)			1,956	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91719I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2024	07/10/2026	1	88,560	687.92	11,477			1,583		4,847			(1,417)			233	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91715H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2024	08/07/2026	1	1,718,342	670.28	198,984			34,986		141,942			(24,532)			5,108	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91719T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2024	07/22/2026	1	1,088,254	693.64	138,232			21,266		54,019			(17,042)			2,972	0001	

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9171SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2024	08/07/2026	1	1,119,195	671.47	136,206			24,047		89,862			(16,816)		3,327		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9171SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2024	07/01/2026	1	545,297	677.15	89,035			8,629		36,611			(8,511)		1,369		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9174S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2024	08/28/2026	1	204,671	685.82	25,398			5,215		13,367			(3,129)		656		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/01/2024	07/31/2026	1	99,324	686.67	12,257			2,046		5,963			(1,513)		287		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9171S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/05/2024	08/05/2026	1	156,484	656.35	19,404			3,358		15,789			(2,392)		462		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9173S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/20/2024	08/20/2026	1	2,396,572	691.62	276,795			53,610		199,975			(94,125)		7,480		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9173S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2024	07/16/2026	1	1,893,542	710.89	230,444			33,554		63,092			(28,411)		5,126		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9172S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2024	07/24/2026	1	1,783,220	683.32	216,661			33,928		112,955			(26,712)		5,005		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9173S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/24/2026	1	125,857	681.23	16,185			2,549		8,203			(2,001)		353		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9171SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2024	07/22/2026	1	125,761	690.55	16,638			2,560		6,754			(2,051)		350		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9171S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/05/2024	08/05/2026	1	66,490	666.35	7,600			1,315		5,835			(937)		196		0001

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917486	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/23/2024	08/24/2026	1	263,916	688.71	32,330			6,448		16,239			(3,960)			835	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91728C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/12/2024	08/12/2026	1	164,220	670.64	20,068			3,666		13,480			(2,474)			488	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91729K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/28/2026	1	605,876	683.16	77,067			12,492		38,586			(9,476)			1,730	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917580	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/05/2024	09/04/2026	1	479,217	687.95	57,219			12,312		30,776			(7,064)			1,571	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91758U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/04/2026	1	1,384,929	685.59	161,067			34,705		92,995			(19,912)			4,542	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917294	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2024	07/24/2026	1	107,882	676.49	13,820			2,164		7,688			(1,704)			303	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91758B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	08/28/2026	1	76,994	688.71	9,617			1,982		4,769			(1,189)			247	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91719K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2024	08/07/2026	1	210,470	671.2	25,656			4,530		16,969			(3,167)			626	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91768R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/29/2026	1	94,604	685.51	11,305			2,811		5,658			(1,330)			334	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91768E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/29/2026	1	61,145	688.41	7,148			1,777		3,491			(879)			216	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91758D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	09/02/2026	1	435,828	689.69	54,261			11,478		26,911			(6,662)			1,420	0001

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917792	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/16/2024	09/16/2026	1	151,158	686.21	17,731			4,092		8,644			(2,186)		514		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917792	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2024	09/07/2026	1	380,256	671.98	46,657			8,249		30,203			(5,768)		1,130		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917680	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2024	09/11/2026	1	234,682	682	27,340			6,147		14,328			(3,375)		787		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917789	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/29/2026	1	66,519	694.52	8,250			2,051		4,163			(1,014)		242		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917681	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/14/2026	1	12,730	685.39	1,469			335		738			(181)		43		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917731	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/18/2026	1	477,720	686.81	54,938			12,900		26,311			(6,792)		1,635		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917857	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/25/2024	09/25/2026	1	224,915	685.73	26,315			6,398		13,304			(3,244)		785		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/08/2026	1	663,149	683.31	78,782			17,315		46,581			(9,686)		2,202		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917759	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/17/2024	09/17/2026	1	2,356,983	703.57	259,488			60,238		119,594			(31,982)		8,050		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917657	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2024	09/08/2026	1	359,955	682.96	42,907			9,430		25,419			(5,275)		1,195		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917657	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/10/2024	09/10/2026	1	2,750,407	686.32	303,095			67,447		156,251			(37,368)		9,190		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91758J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2024	09/03/2026	1	236,225	685.24	36,791			7,833		19,805			(4,536)			968	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91768E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2024	09/11/2026	1	593,250	689.62	70,419			15,832		37,639			(8,694)		1,988	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91768T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/30/2024	09/30/2026	1	320,477	699.31	37,977			9,494		18,002			(4,682)		1,195	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917588	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	08/31/2026	1	215,369	689.69	26,770			5,605		13,228			(3,296)		697	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91758N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/05/2024	09/04/2026	1	451,549	696.17	50,528			10,872		25,280			(6,238)		1,481	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2024	09/03/2026	1	216,282	696.67	24,570			5,231		11,960			(3,029)		707	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91745U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2024	08/28/2026	1	71,783	688.68	8,693			1,789		4,473			(1,073)		230	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917584	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	08/28/2026	1	365,936	689.69	45,376			9,351		22,296			(5,610)		1,173	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917586	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	08/28/2026	1	1,056,722	700.19	120,783			24,892		53,589			(14,932)		3,387	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91765A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2024	09/11/2026	1	285,632	686.72	33,733			7,553		19,068			(4,159)		957	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917682	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2024	09/09/2026	1	1,151,898	687.51	136,385			30,162		75,479			(16,815)		3,837	0001	

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/21/2024	10/21/2026	1	311,105	688.37	39,448			11,000		18,417			(4,863)		1,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/07/2024	10/07/2026	1	1,402,882	688.72	172,835			44,871		96,230			(21,308)		5,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/10/2024	10/09/2026	1	555,043	692.05	68,482			18,069		36,211			(8,456)		2,013		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/18/2024	10/16/2026	1	213,886	707.64	26,714			7,306		10,834			(3,303)		790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/17/2024	12/17/2026	1	6,732	731.13	892			319		273			(110)		28		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/01/2024	11/03/2026	1	1,093,583	708.66	130,793			38,807		56,188			(16,061)		4,216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/10/2024	10/09/2026	1	151,926	689.81	19,067			5,030		10,250			(2,354)		551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F3A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/01/2024	11/03/2026	1	389,034	697.04	52,034			15,439		25,339			(6,398)		1,338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/11/2024	10/12/2026	1	97,882	689.74	11,834			3,162		5,669			(1,457)		358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2024	10/02/2026	1	75,975	688.24	9,284			2,356		5,169			(1,146)		270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/11/2024	10/12/2026	1	178,210	697.06	21,973			5,872		10,763			(2,705)		651		0001

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91789L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/25/2024	10/26/2026	1	1,642,363	711.66	191,664			54,836		81,010			(23,597)		6,214		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917F50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2024	12/04/2026	1	132,948	746.55	17,270			5,884		3,898			(2,132)		548		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917D58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/15/2024	11/17/2026	1	231,595	726.99	29,945			9,461		8,854			(3,662)		921		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917D58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/14/2024	11/13/2026	1	1,299,373	741.3	156,704			48,849		39,132			(19,346)		5,124		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917F59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/25/2024	11/25/2026	1	136,297	745.77	17,582			5,748		3,906			(2,168)		551		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917G56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/17/2024	12/17/2026	1	131,839	732.61	17,284			6,173		5,229			(2,131)		557		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917A5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/18/2024	10/19/2026	1	452,567	707.64	56,661			15,666		23,128			(6,976)		1,883		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917C32	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/30/2024	10/30/2026	1	662,214	716.51	101,138			29,452		39,466			(12,469)		3,293		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917G55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/17/2024	12/17/2026	1	576,370	732.24	75,793			27,069		22,995			(9,344)		2,437		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917D5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2024	11/20/2026	1	1,190,760	745.46	144,439			46,420		34,028			(17,832)		4,767		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917967	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2024	10/02/2026	1	326,237	691.1	39,018			9,902		21,253			(4,817)		1,161		0001

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/22/2026	1	648,159	714.02	86,208			31,381		35,552			(10,589)		2,771		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2024	10/16/2026	1	574,411	714.97	112,447			30,710		43,833			(13,882)		3,397		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/05/2024	11/05/2026	1	2,256,280	716.08	270,979			81,145		106,063			(33,408)		8,739		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/26/2024	11/25/2026	1	2,287,219	756.87	274,787			90,082		52,655			(33,924)		9,173		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2024	11/24/2026	1	465,613	748.89	56,851			18,508		12,398			(6,990)		1,880		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/09/2024	10/08/2026	2	3,284,497	701.28	380,989			99,457		184,776			(46,982)		11,880		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/12/2024	11/12/2026	1	245,443	733.63	31,883			9,854		8,442			(3,931)		966		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/21/2026	1	2,596,365	722.91	323,247			117,383		124,346			(39,798)		11,061		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2024	10/08/2026	1	880,146	693	108,258			28,254		56,384			(13,347)		3,183		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/22/2026	1	734,539	722.91	91,587			33,342		35,278			(11,262)		3,135		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2024	12/18/2026	1	149,718	709	19,823			7,136		8,791			(2,447)		634		0001

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FS8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/27/2024	12/24/2026	1	2,626,648	723.74	325,704			120,281		125,148			(40,321)		11,254		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FEE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/09/2024	12/09/2026	1	1,068,904	752.09	130,193			45,067		28,100			(16,051)		4,450		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2024	12/04/2026	1	23,901	743.07	3,179			1,083		745			(382)		99		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/03/2024	12/03/2026	1	457,697	748.76	59,546			20,121		12,805			(7,341)		1,883		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2024	12/16/2026	1	1,088,251	744.56	134,305			47,781		35,155			(16,558)		4,397		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/25/2024	10/27/2026	1	44,281	700.98	5,602			1,608		2,594			(689)		168		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FCS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2024	11/06/2026	1	286,330	735.2	35,963			10,893		9,367			(4,446)		1,111		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/10/2024	12/10/2026	1	155,794	742.3	20,253			7,039		5,065			(2,497)		650		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/28/2024	10/28/2026	1	285,936	706.94	36,341			10,483		15,008			(4,480)		1,125		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/04/2024	12/04/2026	1	1,524,167	757	185,796			63,038		36,836			(22,906)		6,282		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/29/2024	11/27/2026	1	2,467,018	759.5	296,289			98,217		54,804			(36,629)		10,023		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/25/2024	10/23/2026	1	1,942,840	711.66	225,962			63,978		94,958			(27,934)		7,298		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/05/2024	11/05/2026	1	136,004	704.34	17,789			5,327		7,700			(2,193)		527		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2024	10/02/2026	1	94,944	689.22	11,517			2,923		6,365			(1,422)		338		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/17/2024	12/17/2026	2	1,735,197	741.36	204,966			76,209		59,604			(26,291)		7,337		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2024	11/24/2026	1	104,032	740.67	13,545			4,410		3,277			(1,665)		420		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/04/2024	10/02/2026	1	144,857	689.16	17,388			4,414		8,250			(2,147)		516		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2024	10/16/2026	1	92,142	704.24	11,527			3,148		4,957			(1,423)		340		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2024	11/20/2026	1	1,695,423	748.89	206,333			66,403		44,338			(25,508)		6,787		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/21/2024	10/21/2026	1	1,714,641	702.64	212,101			59,144		96,469			(26,149)		6,409		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/11/2024	11/11/2026	1	900,990	746.37	109,200			33,600		24,295			(13,463)		3,537		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/18/2024	10/16/2026	1	71,421	712.31	8,613			2,356		3,346			(1,065)		264		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FCS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/30/2024	10/30/2026	1	325,605	708.05	40,701			11,852		17,106			(5,018)		1,244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FCS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/11/2024	11/11/2026	1	277,185	736.07	36,117			11,113		9,048			(4,463)		1,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FBS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/21/2024	10/21/2026	1	234,640	700.36	29,518			8,231		13,678			(3,639)		877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FBS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/25/2024	10/27/2026	1	848,819	703.26	105,593			30,314		48,014			(12,963)		3,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FBSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/25/2024	10/27/2026	1	347,145	689.99	44,226			12,697		20,650			(5,438)		1,317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FBS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/18/2024	10/20/2026	1	713,889	709.94	87,951			24,404		35,235			(10,814)		2,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FBSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/13/2024	12/14/2026	1	1,562,340	746.63	192,793			68,154		48,163			(23,736)		6,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FBSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/09/2024	12/09/2026	1	1,128,615	743.21	146,269			50,631		35,945			(18,033)		4,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FBSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/10/2024	12/10/2026	1	231,174	741.93	30,122			10,468		7,565			(3,714)		964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FBS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2024	10/22/2026	1	359,110	702	44,601			12,498		20,480			(5,489)		1,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FAS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2024	10/16/2026	1	784,904	708.45	96,229			26,172		39,311			(11,864)		2,898		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2024	10/16/2026	1	129,199	706.17	15,943			4,354		6,736			(1,968)		477		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/09/2024	12/09/2026	1	29,290	738.75	3,887			1,345		990			(479)		122	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/18/2024	10/16/2026	1	197,398	706.64	24,833			6,791		10,165			(3,070)		729	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/10/2024	12/10/2026	1	4,165,645	751.17	509,042			176,906		115,929			(62,759)		17,375	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/22/2026	1	62,244	711.06	8,440			3,072		3,557			(1,038)		266	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2024	12/24/2026	1	4,233,674	727.85	527,516			194,540		188,376			(65,215)		18,139	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2024	11/06/2026	1	987,823	727.94	126,145			38,157		37,040			(15,573)		3,835	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/06/2024	12/08/2026	1	583,167	755.49	68,594			23,650		14,283			(8,434)		2,340	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/14/2024	11/13/2026	1	679,691	732.55	87,204			27,184		23,967			(10,766)		2,680	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2024	11/06/2026	1	2,244,059	732.69	271,082			81,548		77,762			(33,421)		8,711	.....	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2024	12/18/2026	1	2,810,333	723.08	346,514			124,231		133,096			(42,721)		11,905		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F68I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2024	12/24/2026	1	871,602	718.9	129,029			47,984		49,480			(15,951)		4,163		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F68J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/06/2024	12/08/2026	1	56,726	743.1	7,793			2,687		1,858			(958)		244		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F68K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2024	12/16/2026	1	817,457	755.78	107,169			38,127		30,562			(13,213)		3,450		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F68L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/27/2024	12/29/2026	1	94,816	713.75	12,686			4,740		5,288			(1,560)		410		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F68M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/06/2024	12/04/2026	1	1,989,000	755.49	241,465			82,378		49,547			(29,851)		8,198		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F68N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/11/2024	12/11/2026	1	1,033,856	751.77	126,204			44,043		26,557			(15,563)		4,321		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F68O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/30/2024	12/30/2026	1	460,046	718.18	56,954			21,387		24,374			(7,022)		1,993		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F68P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/04/2024	10/02/2026	2	2,011,815	705.15	230,388			58,982		103,765			(28,495)		7,161		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F68Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/18/2024	10/20/2026	1	245,266	706.64	30,953			8,988		12,778			(3,806)		915		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F68R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2024	12/18/2026	1	747,541	708.64	99,274			35,738		44,115			(12,256)		3,167		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F68S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/01/2024	10/01/2026	1	2,995,765	706.37	332,863			83,673		150,788			(41,038)		10,646		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917584	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2024	10/02/2026	1	1,235,670	695.71	138,148			35,061		70,281			(17,055)		4,399		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91758F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/04/2024	10/06/2026	1	1,065,390	696.83	130,510			33,703		63,648			(16,046)		3,833		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91758H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2024	10/23/2026	1	651,467	706.02	80,652			22,805		34,762			(9,957)		2,447		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91758I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2024	10/23/2026	1	191,906	703.74	24,161			6,832		10,618			(2,983)		721		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91758J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/19/2024	11/19/2026	1	5,101,998	743.19	616,321			196,410		151,839			(75,985)		20,382		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91758K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/02/2024	10/02/2026	1	292,818	696.22	34,757			8,785		17,495			(4,285)		1,042		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917450	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/10/2024	10/09/2026	1	67,167	694.36	8,147			2,149		4,230			(1,006)		244		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917453	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/11/2024	10/09/2026	1	69,763	699.46	8,427			2,226		4,026			(1,042)		253		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91755I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/09/2024	10/09/2026	1	1,150,523	695.84	142,320			37,339		70,448			(17,546)		4,172		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91755Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/28/2024	10/28/2026	1	111,202	707.22	13,934			4,019		5,891			(1,718)		423		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91745P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2024	10/16/2026	1	991,513	716.91	114,024			31,012		43,004			(14,058)		3,661		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917060	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/19/2024	11/19/2026	1	98,132	731	12,914			4,116		3,625			(1,592)		392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917060	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/07/2024	10/07/2026	1	125,842	685.51	15,881			4,123		9,048			(1,958)		454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917060	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/04/2024	10/02/2026	1	559,312	686.48	68,307			17,368		33,192			(8,448)		1,987		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917060	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2024	10/14/2026	1	700,405	709.34	81,177			21,855		34,721			(10,008)		2,573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917060	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/12/2024	11/12/2026	1	89,983	730.59	11,942			3,691		3,266			(1,472)		354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917060	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/02/2024	12/02/2026	1	147,998	748.2	19,551			6,580		4,160			(2,410)		608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917060	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/18/2024	11/18/2026	1	870,202	742.37	105,488			33,466		26,207			(13,003)		3,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917060	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/25/2024	10/23/2026	1	72,036	699.99	9,149			2,590		4,242			(1,131)		271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917060	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2024	10/14/2026	1	1,571,688	700.97	194,101			52,258		89,298			(23,930)		5,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917060	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/09/2024	12/09/2026	1	190,577	741.71	24,966			8,642		6,229			(3,078)		793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917060	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2024	10/23/2026	1	1,147,886	714.45	133,384			37,716		53,336			(16,467)		4,312		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91758L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/04/2024	10/05/2026	1	2,084,560	705.15	239,307			61,555		108,495			(29,463)			7,480	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91758L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/04/2024	10/05/2026	1	131,122	686.48	16,089			4,138		7,857			(1,981)			471	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917530	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/29/2024	10/29/2026	1	963,601	705.51	120,065			34,789		52,740			(14,802)			3,672	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91748L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2024	10/14/2026	1	27,145	697.71	3,434			925		1,623			(423)			100	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91748N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/15/2024	10/15/2026	1	4,320,742	712.35	498,182			134,810		203,349			(61,420)			15,912	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91753S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/20/2024	11/20/2026	1	625,233	733.98	80,655			25,814		22,029			(9,944)			2,503	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91759L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/13/2024	12/11/2026	1	1,898,451	746.63	233,509			81,922		57,829			(28,869)			7,934	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91759L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/04/2024	12/04/2026	1	445,243	748.07	57,748			19,593		12,677			(7,120)			1,835	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91759L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2024	11/06/2026	1	394,370	724.04	50,677			15,245		15,906			(6,248)			1,531	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91759V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/09/2024	10/09/2026	1	1,997,547	704.15	231,915			60,846		107,117			(28,592)			7,244	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91755S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2024	11/23/2026	1	932,454	749.89	113,759			36,929		24,718			(14,006)			3,757	0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BC97F98B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/04/2024	10/06/2026	1	42,334	693.58	5,313			1,372		2,660			(653)		152		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BC97FESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/29/2024	12/01/2026	1	728,488	759.5	87,856			29,446		16,502			(10,802)		2,364		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BC97FESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/03/2024	12/03/2026	1	90,679	745.27	12,078			4,081		2,700			(1,489)		373		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BC97F690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2024	12/16/2026	1	1,398,917	735.41	183,958			65,446		52,620			(22,680)		5,903		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BC97F26F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/15/2024	11/13/2026	1	2,115,312	738.06	255,530			79,765		67,891			(31,590)		8,341		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BC97F75C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/13/2024	12/15/2026	1	208,122	736.33	27,618			9,788		7,663			(3,396)		877		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BC97F75C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/01/2024	10/30/2026	1	2,597,841	708.66	309,403			90,599		136,670			(38,250)		9,923		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BC97F75M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2024	11/06/2026	1	1,035,341	736.63	124,241			37,361		33,213			(15,338)		4,019		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BC97F75C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/15/2024	11/16/2026	1	1,562,453	738.06	189,213			59,601		50,755			(23,296)		6,201		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BC97F7A8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/11/2024	10/13/2026	1	133,194	697.06	16,436			4,409		8,065			(2,021)		488		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BC97F7B8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/23/2024	10/23/2026	1	679,753	707.61	79,259			22,319		35,700			(9,772)		2,553		0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9TFSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/28/2024	10/28/2026	1	1,121,844	705.29	142,586			41,131		61,269			(17,579)			4,265	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9TFSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2024	11/10/2026	1	632,130	732.75	81,047			24,860		21,956			(9,965)			2,476	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9TFSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/28/2024	10/28/2026	2	630,261	716.03	78,642			22,865		28,915			(9,764)			2,396	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9TFS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/29/2024	10/29/2026	1	2,843,973	713.94	332,745			96,441		135,924			(41,023)			10,837	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9TFS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2024	12/04/2026	1	1,427,295	755.46	174,273			59,373		35,573			(21,515)			5,883	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9TFS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/27/2024	12/29/2026	1	1,329,989	723.74	240,670			89,921		93,246			(29,591)			8,346	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9TFSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/27/2024	11/27/2026	1	170,910	745.3	22,440			7,429		4,964			(2,767)			694	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9TCS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2024	11/10/2026	1	767,142	741.5	92,441			28,355		22,719			(11,366)			3,005	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9TFS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/14/2024	11/13/2026	1	85,273	732.18	10,966			3,418		3,026			(1,354)			336	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9TFS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/04/2024	10/02/2026	1	55,905	697.46	6,792			1,726		3,272			(840)			199	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9TFSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/10/2024	12/10/2026	1	107,119	740.8	14,065			4,888		3,574			(1,734)			447	0001	

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F08B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/19/2024	11/17/2026	2	844,305	738.06	102,603			32,422		27,536			(12,620)		3,358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F08H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/04/2024	10/06/2026	1	671,831	705.15	77,193			19,935		35,072			(9,481)		2,417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2024	11/24/2026	1	797,881	741.04	103,645			33,741		24,988			(12,743)		3,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2024	11/24/2026	1	200,488	737.59	26,666			8,681		6,669			(3,279)		810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F08H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/18/2024	11/18/2026	1	229,660	730.19	30,315			9,619		8,581			(3,737)		915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/13/2024	12/15/2026	1	63,499	734.39	8,534			3,025		2,414			(1,049)		267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2024	11/20/2026	1	252,645	736.66	32,616			10,482		8,462			(4,027)		1,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FCS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/01/2024	11/02/2026	1	3,764,671	708.66	449,878			133,045		195,752			(55,389)		14,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/25/2024	11/25/2026	1	846,841	746.15	108,988			35,631		24,100			(13,437)		3,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F463	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/30/2024	12/30/2026	1	161,240	708.26	21,445			8,053		9,825			(2,644)		699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/12/2024	12/11/2026	1	1,579,064	751.14	193,119			67,658		44,148			(23,842)		6,599		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97C3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2024	11/04/2026	1	1,637,570	699.67	207,971			61,991		100,356			(25,640)		6,328		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/25/2024	10/26/2026	1	114,767	700.98	14,507			4,150		6,707			(1,786)		434		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/26/2024	11/25/2026	1	374,092	747.94	48,258			15,820		10,279			(5,958)		1,514		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97D59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/14/2024	11/13/2026	1	157,654	729.14	20,716			6,458		5,900			(2,557)		622		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/31/2024	12/31/2026	1	3,217,290	719.85	398,622			150,237		166,401			(49,145)		13,963		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97G5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/18/2026	1	2,677,411	722.91	332,267			119,781		127,143			(41,077)		11,342		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97G5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2024	12/18/2026	1	77,636	705.7	10,520			3,787		4,775			(1,289)		329		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97D55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/13/2024	11/13/2026	1	30,946	732.89	4,076			1,265		1,079			(502)		122		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/01/2024	10/01/2026	1	146,624	694.79	17,800			4,475		8,914			(2,195)		521		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/12/2024	12/11/2026	1	248,086	741.9	32,350			11,334		8,152			(3,994)		1,037		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/06/2024	12/08/2026	1	912,916	746.19	118,588			40,887		27,369			(14,580)		3,793		0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/11/2024	11/11/2026	1	2,287,212	737.56	295,050			90,785		72,668			(36,376)		8,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2024	10/08/2026	1	72,548	689.78	9,141			2,386		4,879			(1,127)		262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/20/2024	11/20/2026	1	2,206,671	742.75	267,449			85,598		66,516			(32,973)		8,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/27/2024	11/27/2026	1	225,497	748.78	28,909			9,570		6,146			(3,564)		916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/02/2024	12/02/2026	1	886,121	758.67	110,223			37,094		20,744			(13,589)		3,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/20/2024	11/20/2026	1	73,781	730.57	9,746			3,119		2,757			(1,202)		295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2024	11/10/2026	1	72,741	729.34	9,551			2,930		2,683			(1,174)		285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97H61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/27/2024	12/28/2026	1	346,752	714.84	46,049			17,205		19,078			(5,662)		1,499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/18/2024	10/20/2026	1	51,249	707.64	6,422			1,782		2,627			(790)		191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2024	10/22/2026	1	4,482,297	710.38	520,297			145,797		222,461			(64,146)		16,721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/24/2024	12/24/2026	1	49,256	717.45	6,610			2,428		2,564			(815)		211		0001

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91708I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/18/2024	11/18/2026	1	272,658	733.24	35,227			11,178		9,665			(4,343)		1,087		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2024	10/02/2026	1	689,257	691.45	82,228			20,889		44,662			(10,152)		2,454		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917085	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/12/2024	12/11/2026	1	414,700	742.28	53,953			18,902		13,540			(6,661)		1,793		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917088	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/23/2024	12/23/2026	1	469,129	723.49	58,500			21,405		22,379			(7,212)		2,006		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91708E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/04/2024	10/05/2026	1	119,877	699.16	14,409			3,706		6,883			(1,774)		430		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/06/2024	11/13/2026	2	938,811	736.31	121,926			38,036		30,804			(15,099)		3,702		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917087	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/06/2024	12/08/2026	1	132,877	745.06	17,394			5,997		4,064			(2,139)		552		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917085	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/30/2024	12/30/2026	1	2,032,696	709.34	288,316			100,757		122,031			(33,060)		8,806		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917082	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2024	12/16/2026	1	273,510	732.35	36,792			13,068		10,810			(4,529)		1,154		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91708Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/28/2024	10/28/2026	1	294,809	704.29	37,796			10,885		16,356			(4,652)		1,121		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917088	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/25/2024	11/25/2026	1	224,455	742.68	29,583			9,671		6,802			(3,647)		908		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F582	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/02/2024	10/02/2026	1	1, 149, 952	704.53	127, 875			32, 320		59, 987			(15, 765)		4, 093		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F7A8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/11/2024	10/13/2026	1	53, 207	694.17	6, 709			1, 800		3, 368			(825)		195		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F7C3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/25/2024	10/23/2026	1	188, 192	702.9	23, 392			6, 624		10, 591			(2, 892)		707		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F7C36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2024	11/04/2026	1	1, 113, 192	708.02	132, 804			39, 596		60, 049			(16, 373)		4, 302		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F7C36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2024	10/30/2026	1	150, 025	694.79	19, 218			5, 620		9, 786			(2, 373)		573		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F7B5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/25/2024	10/27/2026	1	233, 574	711.66	27, 281			7, 892		11, 556			(3, 354)		886		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F7CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2024	11/09/2026	1	2, 614, 440	741.5	314, 779			96, 255		77, 093			(38, 755)		10, 218		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F7B5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/04/2024	10/02/2026	1	294, 159	694.57	36, 535			9, 285		18, 021			(4, 517)		1, 047		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F7B5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2024	10/23/2026	1	48, 863	702.74	6, 201			1, 753		2, 746			(766)		184		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F7C3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/25/2024	10/23/2026	1	290, 459	700.98	36, 627			10, 371		16, 843			(4, 528)		1, 091		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F7C3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/11/2024	11/11/2026	1	217, 225	734.13	28, 674			8, 823		7, 342			(3, 535)		653		0001

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97C34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/30/2024	10/30/2026	1	94,343	704.76	12,076			3,517		5,220			(1,489)		360		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97B51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/18/2024	10/20/2026	1	513,350	718.42	59,343			16,466		21,942			(7,286)		1,914		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/07/2024	10/07/2026	1	254,809	688.37	31,469			8,170		17,569			(3,860)		919		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97C36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/04/2024	10/06/2026	1	52,263	694.57	6,516			1,683		3,236			(801)		188		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97A98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2024	10/16/2026	1	42,643	705.16	5,356			1,457		2,254			(660)		157		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97C30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2024	11/06/2026	1	2,320,802	741.5	278,486			84,358		67,546			(34,429)		9,009		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97C37	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2024	10/30/2026	1	567,011	688.04	70,933			20,742		35,253			(8,757)		2,166		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97C35	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2024	10/30/2026	1	1,593,235	706.37	187,046			54,695		87,189			(23,092)		6,085		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/18/2024	10/19/2026	1	1,808,184	718.42	208,845			57,741		77,022			(25,713)		6,726		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97B59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/28/2024	10/28/2026	1	2,261,614	707.58	282,702			81,549		119,124			(34,854)		8,598		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97B8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/21/2024	10/21/2026	1	508,825	711.03	59,075			16,473		24,999			(7,283)		1,902		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97C30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2024	11/06/2026	1	36,611	724.55	4,789			1,449		1,456			(591)		142		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97A3I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2024	10/16/2026	1	352,466	708.89	42,613			11,638		17,573			(5,261)		1,301		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97A3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/11/2024	10/09/2026	1	219,359	697.06	26,981			7,128		13,147			(3,336)		795		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97A3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/11/2024	10/12/2026	1	104,460	697.77	12,817			3,425		6,240			(1,578)		382		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97B5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/23/2024	10/23/2026	1	1,016,014	699.26	126,189			35,534		60,844			(15,558)		3,816		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97A3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/07/2024	10/07/2026	1	491,869	696.94	56,860			14,762		29,755			(7,010)		1,774		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97A3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/18/2024	10/16/2026	1	2,546,023	718.42	283,302			80,212		107,321			(36,260)		9,400		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97A3I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2024	10/14/2026	1	248,375	700.62	30,749			8,279		14,192			(3,791)		912		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97C3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/01/2024	11/03/2026	1	1,979,366	700.3	251,973			74,761		119,764			(30,980)		7,631		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97A34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/11/2024	10/13/2026	1	651,919	705.74	75,297			20,197		34,374			(9,258)		2,389		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/29/2024	11/30/2026	1	1,495,352	759.5	180,190			60,229		33,710			(22,185)		6,113		0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2024	10/16/2026	1	125,428	703.24	15,816			4,320		6,856			(1,953)		463		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F58Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/07/2024	10/07/2026	1	84,073	691.02	10,173			2,841		5,572			(1,254)		303		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TCS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/01/2024	10/30/2026	1	97,241	696.03	12,544			3,673		6,027			(1,551)		371		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TDS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/12/2024	11/12/2026	1	2,283,270	742.77	278,102			85,952		66,489			(34,287)		8,983		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TDSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/18/2024	11/18/2026	1	1,427,797	733.61	184,043			58,398		50,287			(22,690)		5,692		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TDSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/19/2024	11/19/2026	1	880,309	734.04	113,472			36,161		30,850			(13,990)		3,517		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/20/2024	11/20/2026	1	444,235	733.61	57,440			18,384		15,753			(7,082)		1,778		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/04/2024	12/04/2026	1	78,280	747.69	10,176			3,453		2,244			(1,255)		323		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TDS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/27/2024	11/27/2026	1	3,070,459	757.73	369,990			122,480		70,743			(45,615)		12,475		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TDSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/19/2024	11/19/2026	1	489,257	734.42	62,869			20,035		17,094			(7,751)		1,955		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TCSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2024	11/04/2026	1	676,895	696.41	88,064			26,250		43,520			(10,857)		2,616		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/06/2024	12/07/2026	1	2,231,186	755.49	271,535			93,375		56,336			(33,431)		9,251		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F58C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/04/2024	10/06/2026	1	84,071	686.48	10,324			2,666		5,050			(1,269)		302		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2024	12/18/2026	1	327,995	714.54	43,000			15,416		17,645			(5,301)		1,389		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/25/2024	11/25/2026	1	208,811	755.06	25,266			8,260		5,032			(3,115)		845		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/25/2024	11/25/2026	1	141,093	741.02	18,808			6,149		4,405			(2,319)		571		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F59Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/10/2024	10/09/2026	1	1,325,223	700.32	153,461			40,485		76,029			(18,946)		4,806		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/11/2024	12/11/2026	1	156,862	742.9	20,376			7,109		5,063			(2,512)		656		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F43U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2024	10/16/2026	1	801,031	706.53	96,527			26,908		41,520			(12,164)		2,957		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F42	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/10/2024	10/09/2026	1	302,942	691.7	37,504			9,894		19,869			(4,630)		1,099		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2024	12/04/2026	1	227,911	746.17	29,697			10,117		6,727			(3,666)		939		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F52C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/10/2024	10/09/2026	1	188,463	688.83	23,841			6,289		12,902			(2,943)		683		0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97TCS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/05/2024	11/05/2026	1	807,287	707.63	103,171			30,895		43,441			(12,720)		3,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97T686	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2024	12/18/2026	1	78,120	707.57	10,462			3,763		4,680			(1,280)		331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97TESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/26/2024	11/25/2026	1	241,322	747.56	31,203			10,229		6,677			(3,862)		976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97TESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/03/2024	12/03/2026	1	403,665	748.38	52,678			17,801		11,371			(6,495)		1,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97T981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/01/2024	10/01/2026	1	604,018	688.04	71,516			17,977		34,870			(8,817)		2,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97T98H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/11/2024	10/12/2026	1	2,648,797	705.74	305,671			81,681		199,257			(37,634)		9,680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97TES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/03/2024	12/03/2026	1	74,422	747.24	9,786			3,307		2,140			(1,207)		306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97T986	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/31/2024	12/31/2026	1	80,791	708.92	10,753			4,053		4,812			(1,326)		351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97TAS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/11/2024	10/09/2026	1	1,994,051	705.74	229,515			60,633		103,909			(28,374)		7,231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97TESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/02/2024	12/02/2026	1	1,228,050	749.34	160,987			54,182		33,811			(19,849)		5,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97T68P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/19/2024	11/19/2026	1	37,852	732.93	4,917			1,567		1,332			(606)		151		0001

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/11/2024	12/11/2026	1	780,776	741.4	102,438			35,741		25,857			(12,629)		3,263		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/13/2024	12/15/2026	1	1,034,960	746.63	127,818			46,298		32,023			(15,715)		4,359		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/15/2024	10/15/2026	1	614,400	703.95	75,510			20,433		33,237			(9,309)		2,263		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97D64	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/13/2024	11/13/2026	1	2,451,909	745.11	236,436			92,025		66,436			(36,547)		9,668		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97G69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/23/2024	12/23/2026	1	1,175,051	714.59	156,047			57,086		63,935			(19,239)		5,025		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/13/2024	12/15/2026	1	645,836	737.45	85,057			30,144		23,345			(10,438)		2,720		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97A91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/15/2024	10/15/2026	1	41,176	700.67	5,184			1,403		2,347			(639)		152		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97A93	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/11/2024	10/13/2026	1	724,637	697.42	88,203			23,926		43,639			(10,968)		2,655		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/02/2024	12/02/2026	1	286,589	746.23	38,776			13,050		8,433			(4,761)		1,189		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/03/2024	12/03/2026	1	2,228,598	757.7	272,557			92,100		52,861			(33,603)		9,167		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97D60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/15/2024	11/17/2026	1	22,328	725.96	2,950			932		898						89	0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97T0ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/20/2024	11/20/2026	1	92,323	732.5	12,030			3,850		3,338			(1,483)		370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/22/2026	1	50,375	712.94	6,740			2,453		2,802			(829)		215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/02/2024	12/02/2026	1	1,136,342	749.72	148,633			50,021		31,071			(18,325)		4,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2024	12/18/2026	2	1,379,667	717.47	173,533			63,020		71,652			(21,611)		5,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F695	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2024	10/02/2026	1	138,373	693.76	16,204			4,112		8,652			(2,000)		493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F69X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2024	11/20/2026	1	232,184	736.29	30,045			9,656		7,828			(3,709)		930		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F6ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/24/2024	12/24/2026	1	810,057	718.54	107,819			39,598		41,491			(13,293)		3,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F6SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/27/2024	11/27/2026	1	190,828	748.4	24,540			8,124		5,237			(3,026)		775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F6SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/09/2024	12/09/2026	1	1,031,107	742.83	134,044			46,400		33,053			(16,526)		4,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F6SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/28/2024	11/25/2026	1	187,381	746.42	24,416			8,004		5,293			(3,014)		759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F4S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/11/2024	10/09/2026	1	72,072	695.16	8,995			2,376		4,449			(1,112)		261		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97G8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/22/2026	1	71,640	714.38	9,492			3,455		3,903			(1,167)		306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97G83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/12/2024	11/12/2026	1	869,636	734.01	112,575			34,793		29,680			(13,879)		3,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97G8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/23/2024	12/23/2026	1	442,827	714.96	58,675			21,468		23,969			(7,294)		1,894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/11/2024	12/11/2026	1	328,889	742.53	42,821			14,940		10,684			(5,279)		1,374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97A96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/11/2024	10/09/2026	1	79,744	689.74	9,609			2,539		4,581			(1,188)		289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97G84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2024	12/16/2026	1	130,139	734.29	17,243			6,135		4,985			(2,126)		549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97G8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2024	12/18/2026	1	205,004	714.18	26,937			9,658		11,087			(3,321)		868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97G8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/15/2024	11/17/2026	1	317,720	728.35	40,986			12,949		12,070			(5,039)		1,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97F68	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/31/2024	12/31/2026	1	1,231,585	711	162,692			61,317		72,260			(20,058)		5,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97G6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/27/2024	12/28/2026	1	3,014,926	725.74	375,368			139,920		145,262			(46,214)		13,013		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97G90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/23/2024	12/23/2026	1	171,532	713.51	22,968			8,404		9,480			(2,832)		734		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917F65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/06/2024	12/08/2026	1	761,229	746.57	98,665			34,014		22,670			(12,130)		3,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917F68	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2024	12/24/2026	1	100,791	717.8	13,486			4,973		5,216			(1,667)		432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917F82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/13/2024	12/15/2026	1	350,272	737.82	45,981			16,299		12,583			(5,655)		1,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917K99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/18/2025	02/18/2027	1	88,297	743.13	11,487			5,097		3,553			(1,416)		416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917K94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/14/2025	02/17/2027	1	556,074	751.63	67,007			29,638		19,718			(8,227)		2,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917J5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/21/2025	01/21/2027	1	386,246	715.95	47,539			19,264		20,887			(5,861)		1,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917J5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2025	02/05/2027	1	733,480	736.56	93,225			39,862		31,665			(11,509)		3,385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917J6C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/05/2025	02/05/2027	1	165,486	732.78	21,281			9,062		7,564			(2,624)		764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917J6M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/10/2025	02/10/2027	1	1,103,631	736.18	141,265			61,124		48,604			(17,416)		5,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917L55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/28/2025	03/02/2027	1	229,981	742.84	29,093			13,387		9,616			(3,577)		1,103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917J6P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/14/2025	02/11/2027	1	34,808	738.46	2,959			1,470		1,480					162		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/24/2025	03/24/2027	1	281,770	719.15	36,646			17,971		18,154			(4,518)		1,445		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/11/2025	02/11/2027	1	1,028	737.64	134			58		44			(16)		5		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97L5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/10/2025	02/10/2027	1	942,815	744.97	113,421			49,076		36,493			(13,963)		4,396		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/28/2025	03/02/2027	1	391,157	744.8	48,816			22,464		15,904			(6,002)		1,876		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2025	03/25/2027	1	328,796	720.41	40,869			20,125		20,183			(5,046)		1,630		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/24/2025	03/24/2027	1	59,631	719.58	7,466			3,661		3,690			(920)		295		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M9V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/03/2025	03/03/2027	1	380,016	741.42	46,932			21,661		16,331			(5,766)		1,826		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M9V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/19/2025	03/19/2027	1	1,681,977	722.83	196,455			94,989		99,928			(24,220)		8,270		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M9O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/21/2025	03/23/2027	1	1,054,392	721.68	121,571			99,450		64,185			(14,947)		5,214		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2025	03/05/2027	1	542,082	728.67	67,272			31,363		28,325			(8,305)		2,612		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97L5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/07/2025	03/09/2027	1	290,396	731.19	36,096			16,957		14,761			(4,438)		1,408		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/02/2025	12/31/2026	1	734,813	717.52	88,031			33,315		39,437			(10,883)		3,189		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2025	01/06/2027	1	159,398	708.9	20,674			7,952		9,788			(2,549)		699		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2025	03/25/2027	1	1,209,119	720.87	150,173			74,257		73,746			(18,565)		5,996		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/03/2025	01/04/2027	1	1,835,501	720.4	220,444			84,296		95,105			(27,141)		8,024		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H6X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/14/2025	01/14/2027	1	2,830,658	712.21	319,625			126,445		158,462			(39,406)		11,704		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H7G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2025	01/22/2027	1	2,843,110	724.56	342,595			139,297		144,539			(42,238)		12,823		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/28/2025	03/29/2027	1	1,882,000	723.82	210,863			104,997		109,630			(25,961)		9,135		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/07/2025	01/07/2027	1	2,313,561	708.04	296,598			114,484		144,295			(36,567)		10,168		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H7S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/16/2025	01/15/2027	1	566,504	719.21	60,679			24,221		27,490			(7,491)		2,257		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/24/2025	02/24/2027	1	845,314	739.44	108,031			48,822		36,697			(13,319)		4,019		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H7S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/24/2025	01/26/2027	1	66,632	721.19	8,499			3,503		3,499			(1,045)		298		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/18/2025	03/18/2027	1	127,147	710.58	15,766			7,602		8,810			(1,944)			624	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2025	03/31/2027	1	2,541,982	717.88	312,918			156,459		163,434			(38,579)		12,710		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/19/2025	03/19/2027	1	113,924	713.21	14,286			6,908		7,622			(1,761)			560	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/21/2025	01/21/2027	1	2,355,982	717.84	301,801			122,286		130,927			(37,208)		10,608		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/10/2025	03/10/2027	1	2,524,444	730.07	289,806			136,543		132,533			(35,730)		12,254		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/11/2025	03/11/2027	1	2,066,871	722.34	237,070			112,022		121,554			(29,228)		10,047		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/28/2025	03/30/2027	1	1,217,911	714.19	150,777			75,182		82,114			(18,538)		6,081		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/26/2025	02/26/2027	1	342,937	739.11	43,142			19,615		15,069			(5,319)		1,635		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2025	01/06/2027	1	363,843	719.25	43,734			16,821		19,295			(5,332)		1,586		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/28/2025	01/28/2027	1	2,249,226	737.69	288,558			111,407		94,296			(33,110)		10,247		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/29/2025	01/29/2027	1	1,280,816	735.73	152,929			63,651		55,587			(18,854)		5,844		0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2025	02/19/2027	1	661,421	744.13	84,530			37,776		26,338			(10,436)		3,121		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97I58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/17/2025	01/20/2027	1	705,196	711.61	90,477			36,539		42,922			(11,109)		3,170		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97H6F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/03/2025	12/31/2026	1	1,805,598	720.4	215,949			81,840		92,572			(26,734)		7,836		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97I56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2025	01/22/2027	1	59,504	714.12	7,730			3,143		3,495			(953)		268		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97M51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/10/2025	03/10/2027	1	357,273	719.11	44,445			20,940		21,611			(5,479)		1,734		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97I5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2025	03/12/2027	1	74,236	700.55	9,294			4,423		5,789			(1,147)		361		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97M5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/17/2025	03/17/2027	1	321,354	713.69	40,426			19,436		21,245			(4,984)		1,576		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97M5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2025	03/12/2027	1	102,044	702.83	12,562			5,978		7,751			(1,551)		497		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97M52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/10/2025	03/10/2027	1	75,542	719.55	9,367			4,413		4,544			(1,155)		367		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97H6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/13/2025	01/13/2027	1	2,208,868	704.39	285,828			112,682		147,229			(35,239)		9,810		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97H6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/07/2025	01/07/2027	1	27,046	706.18	3,513			1,356		1,730			(433)		119		0001	

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97LJ65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/03/2025	02/03/2027	1	265,048	730.14	34,324			14,522		12,558			(4,232)		1,219		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/19/2025	03/19/2027	1	198,111	714.3	24,645			11,916		13,082			(3,038)		974		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97LJL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/24/2025	01/26/2027	1	563,217	725.09	71,979			29,862		28,239			(8,860)			2,557	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97K5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/21/2025	02/23/2027	1	1,057,114	748.07	126,959			57,201		40,463			(15,610)			5,018	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97LJ3U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/28/2025	01/28/2027	1	557,537	728.99	70,863			29,396		26,547			(8,737)		2,540		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2025	03/31/2027	1	418,741	716.64	52,008			26,004		27,327			(6,412)		2,094		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/14/2025	03/16/2027	1	277,657	710.83	34,374			16,479		19,103			(4,226)		1,359		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2025	03/12/2027	1	687,371	701.76	85,303			40,592		52,858			(10,531)		3,346		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/12/2025	03/12/2027	1	126,004	708.52	15,801			7,488		8,730			(1,948)			613	0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97LJ3D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/03/2025	03/03/2027	1	254,015	739.47	31,828			14,680		11,219			(3,924)		1,220		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97LJ3U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/07/2025	03/09/2027	1	101,358	729.93	12,710			5,971		5,239			(1,563)			491	0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97MND	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2025	03/12/2027	1	1,295	700.98	162			77		100			(20)		6		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/07/2025	03/09/2027	1	72,498	730.38	9,062			4,257		3,725			(1,114)		351		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97MND	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/14/2025	03/15/2027	1	2,138,275	719.32	248,156			118,787		132,366			(30,553)		10,459		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/30/2025	01/29/2027	1	331,382	730.75	42,650			17,825		15,349			(5,265)		1,512		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97MND	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/17/2025	03/17/2027	1	732,033	716.01	90,553			43,535		47,042			(11,164)		3,589		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97J82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/31/2025	01/29/2027	2	1,876,838	739.71	223,923			93,728		76,360			(27,680)		8,564		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2025	02/25/2027	1	2,192,809	752.81	258,532			117,192		78,214			(31,874)		10,441		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97J8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2025	02/05/2027	1	42,553	734.62	5,485			2,345		1,889			(677)		196		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/24/2025	02/24/2027	1	38,745	738.17	4,984			2,257		1,713			(616)		184		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/03/2025	03/03/2027	1	374,604	739.02	47,088			21,733		16,650			(5,805)		1,800		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/05/2025	02/26/2027	2	2,406,195	753.7	280,402			128,209		84,854			(34,671)		11,474		0001	

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97K8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2025	02/25/2027	1	49,219	741.97	6,266			2,840		2,058			(772)				
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97K8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/31/2025	02/02/2027	1	641,349	739.71	76,769			32,374		26,404			(9,439)		2,946		
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97K8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/03/2025	02/03/2027	1	919,702	732.07	117,446			49,689		42,393			(14,460)		4,231		
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97K8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/26/2025	02/26/2027	1	1,178,100	747.93	139,251			63,313		45,598			(17,168)		5,618		
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97L33	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2025	02/26/2027	1	64,261	734.59	8,206			3,747		3,016			(1,013)		306		
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97K8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/05/2027	1	1,249,152	742.2	150,273			64,343		49,829			(18,578)		5,765		
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97K8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/28/2025	03/25/2027	1	2,753,326	723.82	315,806			156,374		163,389			(39,096)		13,653		
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H6D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/03/2025	01/05/2027	1	1,139,024	711.9	145,681			55,831		66,727			(17,912)		4,988		
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/28/2025	03/30/2027	1	600,373	712.96	74,987			37,390		41,075			(9,220)		2,998		
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/21/2025	03/19/2027	1	1,689,420	721.68	193,999			94,320		101,928			(23,983)		8,302		
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/14/2025	01/14/2027	1	159,688	701.95	20,917			8,275		11,016			(2,579)		710		

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/14/2025	03/16/2027	1	295,707	705.75	37,374			17,917		20,889			(4,595)		1,467		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/14/2025	03/16/2027	1	11,184	708.96	1,404			673		787			(173)		55		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2025	02/12/2027	1	167,320	743.5	21,701			9,502		6,584			(2,679)		781		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/11/2025	03/11/2027	1	30,167	711.5	3,750			1,772		2,031			(462)		147		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/14/2025	03/12/2027	1	1,972,327	719.32	228,198			108,741		121,281			(28,211)		9,602		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/24/2025	03/24/2027	1	91,559	721.48	11,308			5,545		5,535			(1,384)		453		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/16/2025	01/15/2027	1	107,426	708.85	13,800			5,545		6,719			(1,715)		479		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/28/2025	03/30/2027	1	531,023	723.82	61,174			30,503		31,843			(7,521)		2,651		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2025	03/19/2027	1	414,646	711.89	51,416			24,963		26,241			(6,348)		2,039		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/24/2025	01/26/2027	1	187,631	731.73	22,535			9,286		8,611			(2,771)		852		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97MNSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/17/2025	01/15/2027	1	4,729,146	720.11	567,498			226,842		253,125			(70,158)		21,077		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917J6V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2025	02/12/2027	1	618,135	736.84	80,110			34,883		27,089			(9,877)		2,885		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/17/2025	01/20/2027	1	74,588	709.74	9,704			3,919		4,655			(1,191)		335		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/24/2025	01/25/2027	2	1,563,636	731.73	188,065			77,359		71,560			(23,161)		7,088		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/10/2025	01/12/2027	1	211,202	698.7	27,752			10,903		15,202			(3,412)		936		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/14/2025	03/16/2027	1	1,412,633	719.32	164,148			78,692		87,586			(20,182)		6,917		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/24/2025	01/22/2027	1	2,228,105	731.73	286,481			108,948		101,124			(32,944)		10,049		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/07/2025	03/05/2027	1	1,065,513	741.05	122,623			57,247		46,765			(15,159)		5,125		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/10/2025	03/10/2027	1	760,992	720.36	93,830			44,209		45,315			(11,568)		3,694		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/14/2025	02/16/2027	1	1,016,915	751.63	122,677			54,167		36,016			(15,083)		4,785		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917IS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/30/2025	01/29/2027	1	1,264,598	741.42	150,867			63,052		50,024			(18,626)		5,770		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917J6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/09/2027	1	924,408	742.2	111,669			48,165		37,315			(13,730)		4,294		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97N6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2025	03/25/2027	1	148,789	719.16	18,658			9,188		9,274			(2,303)			738	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2025	02/19/2027	1	220,396	743.66	28,497			12,683		8,829			(3,513)		1,040		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/27/2025	01/27/2027	2	827,229	742.23	98,408			40,752		32,089			(12,144)		3,762		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/27/2025	01/27/2027	1	1,162,083	733.48	147,468			60,972		51,369			(18,181)		5,285		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/26/2025	02/26/2027	1	239,654	737.98	30,388			13,817		10,698			(3,746)		1,143		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/29/2025	01/29/2027	1	284,157	727.05	36,116			15,032		13,981			(4,453)		1,297		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2025	02/25/2027	1	322,827	742.79	40,870			18,526		13,336			(5,039)		1,537		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/05/2025	03/05/2027	1	1,729,803	749.89	199,619			92,680		66,249			(24,611)		8,335		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/03/2025	03/03/2027	1	1,166,368	750.27	135,182			62,392		44,137			(16,666)		5,604		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97N63	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/21/2025	03/23/2027	1	867,615	712.08	107,497			52,567		59,381			(13,217)		4,290		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97H9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/10/2025	01/11/2027	1	2,406,353	708.91	292,853			114,805		151,248			(36,056)		10,650		0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M64	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/11/2025	03/11/2027	1	106,301	713.81	12,990			6,138		6,957			(1,602)			517	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97J6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/11/2025	02/11/2027	1	2,238,157	748.42	270,146			117,261		82,117			(33,306)		10,429		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M6C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/03/2025	01/05/2027	1	1,134,345	720.4	136,348			52,254		58,927			(16,764)			4,988	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97J6Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2025	02/12/2027	1	1,290,763	744.63	166,121			72,735		49,946			(20,509)		6,024		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97K36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/18/2025	02/18/2027	1	1,312,688	753.99	158,439			70,296		44,911			(19,534)		6,184		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97J69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/04/2025	02/04/2027	1	2,650,435	740.93	317,522			134,772		107,605			(39,147)		12,213		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97L5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/04/2025	03/04/2027	1	90,393	729.99	11,263			5,214		4,614			(1,389)			435	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/12/2025	03/12/2027	1	1,757,285	720.32	203,318			96,353		106,550			(25,067)		8,555		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97K3I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2025	02/25/2027	1	780,803	743.92	98,069			44,454		31,735			(12,091)		3,718		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97J79H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2025	01/22/2027	1	111,275	718.31	14,410			5,883		6,138			(1,779)			502	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97J6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/12/2025	02/05/2027	2	2,009,386	743.49	231,164			98,981		78,479			(28,657)			9,274	0001	

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/09/2027	1	1,014,501	733.44	130,363			56,228		46,513			(16,028)		4,712		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2025	03/12/2027	1	1,407,171	711.22	162,528			77,341		96,722			(20,065)		6,850		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2025	02/19/2027	1	59,151	743	7,619			3,405		2,394			(941)				0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MNS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/17/2025	03/17/2027	1	1,387,088	724.56	161,041			77,424		80,084			(19,854)		6,801		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2025	02/19/2027	1	383,029	753.01	46,002			20,558		13,361			(5,679)		1,807		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/21/2025	02/23/2027	1	53,589	737.3	6,945			3,129		2,396			(854)		254		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917K5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/18/2025	02/18/2027	1	756,423	745.09	97,125			43,092		29,574			(11,974)		3,563		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917N8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/25/2025	03/25/2027	1	549,487	720.5	68,356			33,615		33,687			(8,427)		2,725		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/19/2025	03/18/2027	1	1,009,098	709.5	126,137			60,816		70,827			(15,551)		4,955		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917JBR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/11/2025	02/11/2027	1	565,738	739.59	72,641			31,531		23,670			(8,956)		2,636		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/07/2025	03/09/2027	1	414,122	732.31	51,061			23,988		20,740			(6,278)		2,007		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/21/2025	02/23/2027	1	598,104	738.12	77,036			34,708		26,431			(9,472)		2,839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/24/2025	03/24/2027	1	895,497	730.1	103,788			50,886		48,532			(12,786)		4,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2025	02/19/2027	1	8,288	742.17	1,074			480		340			(133)			39	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/03/2025	03/03/2027	1	1,332,199	740.29	165,859			76,550		58,164			(20,448)		6,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/05/2025	03/05/2027	1	611,294	741.04	75,189			34,909		26,566			(9,270)		2,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2025	01/08/2027	1	1,619,976	708.56	287,519			80,385		100,473			(25,585)		7,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/14/2025	02/17/2027	1	210,130	741.63	27,170			12,017		8,643			(3,336)		988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/25/2025	03/25/2027	1	2,315,038	730.21	288,084			131,832		125,551			(33,051)		11,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/05/2025	03/05/2027	1	1,422,088	738.92	176,339			81,872		62,783			(21,740)		6,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2025	02/19/2027	1	278,812	744.79	35,772			15,920		10,985			(4,410)		1,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97K9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/24/2025	02/24/2027	1	1,430,617	740.56	180,134			81,407		60,633			(22,208)		6,754		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97K6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/21/2025	02/23/2027	1	34,223	736.85	4,449			2,005		1,540			(547)			162	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2025	03/19/2027	1	71,843	710.66	8,988			4,364		4,966			(1,110)			353	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/21/2025	03/23/2027	1	187,561	710.86	23,445			11,465		13,026			(2,883)			927	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2025	03/25/2027	1	2,794,721	730.12	323,349			159,228		151,764			(39,920)			13,858	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97L50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2025	03/05/2027	1	227,074	729.78	27,953			13,032		11,691			(3,451)			1,094	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97K60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/14/2025	02/17/2027	1	606,754	740.81	78,878			34,888		25,259			(9,685)			2,854	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M6I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/17/2025	03/17/2027	1	1,497,593	714.92	186,750			89,784		97,529			(23,024)			7,343	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97L57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/28/2025	03/02/2027	1	23,338	742.39	2,962			1,363		982			(364)			112	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97K6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/04/2025	03/04/2027	1	2,276,972	741.1	261,624			121,109		99,772			(32,255)			10,956	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97L55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/16/2025	01/15/2027	1	671,589	710.72	85,628			34,180		40,963			(10,571)			2,993	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M6X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2025	03/19/2027	1	404,309	712.97	49,730			24,145		27,180			(6,140)			1,988	0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97M65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/11/2025	03/11/2027	1	150,287	712.73	18,515			8,749		9,967			(2,283)				
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97M65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2025	03/19/2027	1	1,142,700	721.49	131,888			64,024		69,174			(16,280)		5,619		
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97M65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/15/2025	01/15/2027	1	802,282	715.16	96,673			38,377		46,325			(11,919)				
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97M65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/17/2025	01/20/2027	1	760,921	720.11	91,767			37,060		41,234			(11,267)				
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97M65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/07/2025	01/07/2027	1	3,545,749	716.5	427,283			164,919		196,796			(52,676)				
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97M65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/10/2025	01/08/2027	1	3,213,065	708.91	390,066			151,932		200,622			(48,222)		14,146		
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97M65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/15/2025	01/15/2027	1	506,767	706.72	64,988			25,791		32,786			(8,010)		2,259		
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97M65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2025	01/22/2027	1	286,618	716.01	36,744			14,940		16,413			(4,530)		1,293		
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97M65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/05/2025	03/05/2027	1	170,783	736.64	21,365			9,919		7,675			(2,634)		823		
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97M65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/07/2025	03/08/2027	1	1,709,482	741.05	197,617			92,683		75,774			(24,330)				
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97M65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/02/2025	12/31/2026	1	157,796	707.19	20,387			7,716		9,788			(2,520)				

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/17/2025	01/19/2027	1	642,559	720.11	77,428			31,206		34,735			(9,520)		2,883		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2025	01/22/2027	1	975,111	728.8	117,111			47,814		46,370			(14,458)		4,388		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/10/2025	01/12/2027	1	811,159	700.54	105,128			41,300		57,026			(12,925)		3,596		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917J84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/30/2025	01/29/2027	1	1,366,734	732.67	173,575			72,542		61,559			(21,429)		6,237		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917J84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/31/2025	02/01/2027	1	2,626,988	738.71	313,923			132,133		107,833			(38,650)		12,046		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917J80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2025	02/12/2027	1	1,388,167	755.52	167,829			73,483		46,939			(20,720)		6,479		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/05/2025	02/05/2027	1	430,147	734.72	54,586			23,244		19,120			(6,730)		1,985		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/28/2025	01/28/2027	1	87,770	727.07	11,305			4,680		4,295			(1,384)		400		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2025	03/31/2027	1	1,261,985	727.56	144,487			72,249		71,999			(17,815)		6,310		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917J8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2025	02/12/2027	1	187,182	734.9	24,577			10,702		8,484			(3,030)		874		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/14/2025	02/12/2027	1	3,551,378	751.63	425,810			186,687		123,934			(52,641)		16,574		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917J67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/03/2025	02/03/2027	1	697,625	740.81	83,715			35,418		28,294			(10,321)		3,209		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/14/2025	01/14/2027	1	1,133,594	703.8	146,574			57,985		76,359			(18,071)		5,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/28/2025	03/01/2027	1	2,276,147	753.7	286,537			122,453		81,022			(32,816)		10,903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/04/2025	03/04/2027	1	346,989	732.36	42,507			19,677		17,155			(5,241)		1,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917J60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/31/2025	02/02/2027	2	827,411	730.98	100,454			42,854		38,692			(12,483)		3,800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/07/2025	03/09/2027	1	860,630	741.05	98,418			46,235		37,805			(12,101)		4,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/24/2025	02/24/2027	1	1,150,232	749.41	136,993			61,910		43,218			(16,800)		5,468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917N69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/24/2025	03/24/2027	1	1,655,485	720.39	206,108			101,072		101,438			(25,411)		8,198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917J62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/21/2025	03/23/2027	1	8,430	711.29	1,050			514		582			(129)		42		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/14/2025	02/17/2027	1	1,700,647	742.76	218,193			96,508		68,813			(26,790)		7,999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2025	03/05/2027	1	1,908,325	738.5	220,412			102,757		87,257			(27,211)		9,196		0001

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/21/2025	02/23/2027	1	176,539	739.24	22,562			10,165		7,678			(2,774)			838	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/21/2025	02/19/2027	1	1,147,064	748.07	137,304			61,445		43,381			(16,974)			5,412	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/24/2025	02/24/2027	1	246,787	738.62	31,712			14,331		10,839			(3,910)			1,173	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2025	02/19/2027	1	944,589	753.68	113,917			50,700		32,585			(14,045)			4,457	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/12/2025	03/12/2027	1	239,993	710.74	29,807			14,126		16,383			(3,675)			1,168	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/10/2025	03/10/2027	1	380,347	721.45	46,516			21,916		22,335			(5,735)			1,846	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/18/2025	02/18/2027	1	191,764	743.96	24,814			11,010		7,623			(3,059)			903	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/18/2025	03/18/2027	1	2,707,546	719.07	315,158			151,951		169,154			(38,855)			13,294	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2025	03/25/2027	1	1,008,466	730.59	116,680			57,695		54,396			(14,425)			5,001	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/04/2025	03/04/2027	1	202,098	731.25	24,959			11,554		10,142			(3,077)			972	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/21/2025	03/22/2027	1	2,844,351	721.68	327,669			160,004		172,787			(40,342)			14,045	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/17/2025	03/17/2027	1	256,388	714.12	32,149			15,456		16,859			(3,964)		1,257		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97M9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/25/2025	03/25/2027	1	113,044	721.59	13,950			6,860		6,837			(1,720)		561		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97L5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/04/2025	02/04/2027	1	610,027	732.19	77,778			33,013		28,141			(9,589)		2,811		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97L5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/09/2027	1	263,279	731.51	34,279			14,785		12,406			(4,215)		1,223		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97L58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/04/2025	02/04/2027	1	382,646	730.26	49,438			20,984		18,144			(6,095)		1,763		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97L56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/28/2025	03/02/2027	1	896,853	743.67	113,201			52,091		37,182			(13,918)		4,317		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97L5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2025	02/05/2027	1	1,458,653	745.35	174,163			74,470		55,253			(21,502)		6,732		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97L60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/10/2025	02/10/2027	1	628,988	734.24	81,643			35,326		28,481			(10,066)		2,926		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97L52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2025	02/26/2027	1	819,044	745.78	96,565			44,087		32,807			(11,922)		3,966		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97L58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/28/2025	03/02/2027	1	708,270	753.7	83,009			38,198		25,290			(10,206)		3,398		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97L5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/08/2027	1	1,444,673	742.2	174,228			75,011		58,145			(21,451)		6,700		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2025	01/08/2027	1	2,738,277	717.02	329,689			127,709		151,108			(40,647)			12,056	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/21/2025	01/21/2027	1	197,804	726.41	23,816			9,651		9,743			(2,936)			891	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2025	01/06/2027	1	1,136,493	710.77	145,357			55,907		67,888			(17,921)			4,986	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/10/2025	01/12/2027	1	645,751	708.91	78,717			30,925		40,677			(9,678)			2,863	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/13/2025	01/13/2027	1	187,199	702.54	24,560			9,682		12,782			(3,028)			831	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/27/2025	01/27/2027	1	170,368	731.55	21,909			9,059		7,749			(2,701)			775	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/02/2025	12/31/2026	1	191,561	709.05	24,405			9,236		11,583			(3,017)			831	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/13/2025	01/13/2027	1	663,675	712.8	80,769			31,842		39,532			(9,958)			2,948	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2025	01/22/2027	1	447,219	720.2	57,155			23,335		24,031			(7,056)			2,017	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/31/2025	02/02/2027	1	123,659	729.06	15,964			6,732		5,943			(1,963)			588	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/15/2025	01/15/2027	1	249,110	704.86	32,359			12,846		16,515			(3,990)			1,110	0001	

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2025	02/26/2027	1	247,112	736.98	31,037			14,170		11,220			(3,832)		1,178		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2025	02/26/2027	1	563,744	735.86	71,370			32,384		26,000			(8,811)		2,688		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2025	02/12/2027	1	717,786	745.64	87,428			38,069		27,649			(10,779)		3,350		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/21/2025	02/22/2027	1	1,924,888	748.07	230,984			103,895		73,458			(28,439)		9,123		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97LNX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/02/2027	1	2,046,377	689.35	222,237			112,346		170,256			(27,474)		10,260		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/17/2025	04/19/2027	1	1,553,931	706.58	172,176			90,581		121,358			(21,169)		7,969		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/28/2025	04/28/2027	1	65,762	701.63	7,832			4,217		5,455			(966)		341		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/23/2027	1	284,014	689.67	33,940			18,042		23,990			(4,184)		1,464		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P6V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/17/2025	04/16/2027	2	2,217,148	706.58	245,484			128,764		172,297			(30,334)		11,326		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P6F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2027	1	786,024	702.33	93,615			50,280		64,669			(11,510)		4,073		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/11/2025	04/13/2027	1	1,034,373	685.79	125,366			64,922		90,224			(15,414)		5,263		0001

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS91705X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/17/2025	04/20/2027	1	59,540	695.98	7,169			3,776		5,226			(880)			306	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS917P58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/24/2025	04/23/2027	1	989,453	710.78	109,631			58,521		73,770			(13,535)			5,101	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS917P51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/21/2025	04/21/2027	1	462,088	692.56	55,125			29,153		42,314			(6,796)			2,376	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS917M5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/06/2027	1	538,279	699.35	58,672			29,820		45,067			(7,214)			2,713	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS917059	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/09/2025	04/09/2027	1	990,730	709.61	108,683			55,685		73,196			(13,389)			5,014	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS917051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/11/2025	04/12/2027	2	2,003,295	705.17	227,086			118,159		157,423			(28,127)			10,180	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS917057	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/07/2027	1	965,858	705.95	116,965			64,694		77,206			(14,440)			5,068	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS917056	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/12/2025	05/12/2027	1	935,630	721.5	106,381			59,328		62,907			(13,115)			4,940	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS917056	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/09/2025	06/09/2027	1	323,720	715.82	39,720			23,680		24,170			(4,897)			1,767	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS91705X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/19/2025	05/19/2027	1	523,787	714.01	64,792			36,757		38,590			(7,988)			2,789	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS917P5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	04/30/2027	1	1,007,950	714.22	110,572			60,090		72,812			(13,651)			5,243	0001	

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	04/30/2027	1	564,882	703.5	67,334			36,592		45,944			(8,313)		2,938		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/17/2025	06/17/2027	1	108,614	712.59	13,262			8,063		8,537			(1,635)		598		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T0B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/17/2025	04/16/2027	1	991,540	697.18	117,884			61,793		85,422			(14,555)		5,065		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T0B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/11/2027	1	325,791	705.78	39,486			21,967		26,262			(4,855)		1,718		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/20/2025	05/20/2027	1	2,679,550	724.26	304,387			173,105		176,430			(37,528)		14,286		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T0B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/13/2025	05/13/2027	1	101,487	709.65	12,584			7,036		7,813			(1,552)		536		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/10/2025	06/10/2027	1	749,132	721.2	91,319			54,566		52,542			(11,259)		4,094		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/03/2025	06/03/2027	1	693,318	714.95	84,099			49,443		51,893			(10,368)		3,759		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/10/2025	06/10/2027	1	3,342,721	730.18	381,070			227,700		212,185			(46,961)		18,267		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/25/2027	1	2,590,627	735.94	286,005			177,766		157,185			(35,358)		14,398		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/25/2027	1	2,052,056	731.59	227,388			141,125		131,466			(28,070)		11,405		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917F87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2025	05/26/2027	1	1,133,047	718.14	129,281			74,985		81,465			(15,873)		6,084		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917F80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/05/2025	06/04/2027	1	682,940	713.48	106,394			62,956		67,381			(13,135)		4,792		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917F8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/11/2027	1	1,344,191	715.29	151,400			84,277		97,624			(18,626)		7,088		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917F8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/17/2025	06/17/2027	1	3,457,867	722.56	391,776			238,191		244,320			(48,301)		19,047		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917F82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/07/2025	04/07/2027	1	825,527	695.18	101,715			51,836		81,702			(12,540)		4,672		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917F89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/24/2025	04/23/2027	1	37,991	700.12	4,570			2,440		3,186			(564)		196		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917F8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/16/2025	04/16/2027	1	983,182	694.83	117,294			61,225		87,150			(14,461)		5,023		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917F8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/09/2027	1	502,044	693.63	59,793			30,763		44,694			(7,382)		2,541		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917F86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/23/2027	1	79,955	686.46	9,643			5,126		6,842			(1,189)		412		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917F8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/17/2025	04/20/2027	1	1,181,986	706.58	131,082			69,047		92,482			(16,095)		6,070		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917F87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2027	1	1,122,490	689.96	123,586			63,151		105,695			(15,237)		5,674		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91705Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/17/2025	04/20/2027	1	1,446,650	697.18	172,585			90,909		125,375			(21,191)		7,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91706J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/14/2025	04/14/2027	1	224,699	696.98	27,211			14,129		19,314			(3,335)		1,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91706M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/14/2025	05/14/2027	1	954,026	709.62	117,536			65,872		79,725			(14,491)		5,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91706Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/20/2025	05/20/2027	1	1,140,577	714.63	139,264			79,197		83,670			(17,170)		6,081		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91706U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2025	05/17/2027	1	2,029,149	724.18	231,526			130,880		133,018			(28,505)		10,779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91706D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/27/2025	05/27/2027	1	497,863	725.09	56,557			32,707		33,697			(6,973)		2,677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917065	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2027	1	90,379	679.61	10,809			5,523		9,463			(1,333)		457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91706W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/03/2025	04/02/2027	1	1,700,963	718.1	188,297			95,057		110,930			(23,246)		8,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91706A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/24/2025	04/23/2027	1	1,302,036	701.33	155,203			82,846		107,769			(19,161)		6,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91706B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/23/2027	1	2,797,598	711.79	308,575			164,943		205,917			(38,148)		14,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917062	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2025	05/06/2027	1	1,758,759	705.06	210,523			115,672		141,911			(25,955)		9,217		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/21/2025	05/21/2027	1	709,500	709.95	86,965			49,986		55,222			(10,724)		3,787		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/30/2025	04/30/2027	1	1,188,331	713.92	129,172			69,909		86,163			(15,925)		6,181		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/21/2027	1	1,369,416	709.44	167,616			96,079		107,238			(20,693)		7,310		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97G09	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/19/2025	05/19/2027	1	788,464	724.88	89,964			51,037		51,409			(11,091)		4,199		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97G0F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/12/2025	05/12/2027	1	148,424	710.67	18,316			10,214		11,266			(2,258)		784		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/21/2025	05/21/2027	1	519,573	719.52	56,599			33,404		35,982			(7,224)		2,741		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97G01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/06/2027	1	92,153	688.86	10,911			5,545		8,636			(1,342)		465		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2025	05/25/2027	2	1,468,309	718.14	167,695			96,689		105,390			(20,628)		7,875		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/01/2025	04/01/2027	1	60,155	717.96	7,345			3,683		3,864			(906)		301		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97G03	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/07/2025	04/07/2027	1	293,381	684.75	24,284			12,375		20,037			(2,994)		1,027		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97G0B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/09/2027	1	1,348,375	702.98	149,265			76,794		106,336			(18,428)		6,824		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917064	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/07/2025	04/07/2027	1	2,155,118	685.93	254,960			129,927		209,749			(31,432)		10,978		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917064	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/09/2025	04/09/2027	1	272,841	700.17	32,223			16,510		22,414			(3,973)		1,381		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917064	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/31/2025	06/30/2027	2	1,044,508	737.11	114,983			72,027		63,011			(14,206)		5,837		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917064	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/06/2027	1	1,800,943	680.04	211,251			107,366		166,683			(25,973)		9,078		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917064	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/01/2025	04/01/2027	1	953,516	719.2	115,375			57,846		60,336			(14,224)		4,774		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917064	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/30/2025	06/01/2027	1	66,498	712.82	8,119			4,751		5,083			(988)		360		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917064	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/09/2027	2	1,654,032	705.17	185,793			95,734		129,334			(22,976)		8,371		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917064	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/23/2027	1	1,774,461	709.1	197,143			104,800		135,150			(24,305)		9,148		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917064	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2027	1	765,710	680.78	90,737			46,365		79,235			(11,187)		3,870		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917064	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2027	1	1,183,143	724.77	135,588			80,645		80,097			(16,671)		6,451		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917064	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/25/2027	1	59,252	721.5	7,081			4,395		4,239			(874)		329		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/27/2025	05/27/2027	1	2,127,544	713.48	259,773			150,226		160,141			(32,027)		11,438		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T08F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/11/2025	04/13/2027	1	1,085,064	705.17	122,287			63,327		85,407			(15,035)		5,321		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/01/2025	04/01/2027	1	551,689	728.9	62,065			31,118		30,956			(7,652)		2,762		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/30/2025	05/28/2027	1	5,604,963	722.8	632,240			368,515		381,462			(78,162)		30,169		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T08I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/17/2025	04/16/2027	1	464,532	685.98	55,744			29,217		40,538			(6,882)		2,373		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T08E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/11/2025	04/13/2027	1	97,295	694.59	11,899			6,162		8,596			(1,463)		485		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T08C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/15/2025	06/11/2027	2	2,049,009	727.46	233,865			140,942		134,820			(29,013)		11,210		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T08Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/16/2025	04/16/2027	1	1,557,264	704.2	172,701			90,146		124,695			(21,282)		7,955		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/02/2025	04/02/2027	1	821,448	731.33	92,824			46,667		44,640			(11,444)		4,118		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/28/2025	04/28/2027	1	833,262	712.32	91,409			49,220		61,449			(11,270)		4,323		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T08P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/15/2025	05/14/2027	1	1,741,830	711.55	212,852			119,784		131,433			(26,278)		9,219		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/02/2025	04/02/2027	1	394,856	721.6	47,936			24,099		24,233			(5,910)		1,980		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/07/2025	05/07/2027	1	64,657	704.63	7,823			4,309		5,243			(965)		339		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/05/2027	1	1,705,812	699.35	185,763			94,287		142,594			(22,871)		8,587		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/29/2027	1	448,726	726.89	53,219			33,189		30,309			(6,543)		2,505		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/04/2027	1	730,460	716.65	81,738			44,687		51,518			(10,050)		3,819		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/14/2025	04/14/2027	1	625,091	707.59	89,475			36,073		47,644			(8,565)		3,175		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2025	04/29/2027	1	715,589	704.29	83,939			45,313		57,654			(10,349)		3,717		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2027	1	1,364,882	707.46	150,956			80,040		105,936			(18,611)		7,027		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/03/2027	1	1,606,674	716.65	179,626			98,090		113,115			(22,115)		8,389		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/17/2027	1	292,425	712.78	35,559			21,709		22,982			(4,300)		1,611		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/16/2025	04/16/2027	1	30,616	693.63	3,696			1,924		2,749			(454)		156		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97P80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/21/2025	04/21/2027	1	979,337	703.11	107,531			56,867		80,121			(13,257)		5,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97P89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2025	05/26/2027	1	39,715	707.37	4,913			2,834		3,208			(603)		213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97P86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2027	1	984,802	727.39	109,608			67,752		66,470			(13,513)		5,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97P82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/21/2025	04/21/2027	1	1,715,254	693.76	202,743			107,220		155,121			(24,946)		8,820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97P86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/21/2027	1	53,309	706.22	6,584			3,774		4,230			(813)		265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97P88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/28/2025	05/28/2027	1	17,710	711.93	2,191			1,270		1,368			(270)		95		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2025	06/15/2027	1	36,964	712.85	4,532			2,739		2,888			(557)		203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97P89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/17/2025	06/17/2027	1	540,873	713.68	65,554			39,855		42,030			(8,082)		2,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97P87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/04/2025	06/04/2027	1	1,113,614	724.48	125,170			73,761		75,192			(15,452)		6,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97P84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2027	1	53,393	696.85	6,413			3,400		4,651			(791)		275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97P8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/12/2025	06/11/2027	1	307,352	717.07	37,343			22,457		22,677			(4,610)		1,682		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917P8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/26/2027	1	2,022,398	711.79	223,677			119,992		148,627			(27,539)		10,466		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917Q69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/10/2027	1	2,137,865	715.29	240,724			133,772		155,000			(29,638)		11,260		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917P8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/02/2025	06/02/2027	2	238,576	723.5	26,989			15,841		16,238			(3,330)		1,292		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917P8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/27/2025	05/27/2027	1	131,063	712.25	16,147			9,338		9,987			(1,991)		705		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917P8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2025	05/26/2027	1	1,295,340	708.59	158,809			91,620		103,299			(19,489)		6,956		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917Q65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/07/2025	05/07/2027	1	1,383,367	715.36	176,545			97,245		114,103			(21,766)		8,308		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917P8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2025	05/18/2027	1	1,261,608	724.18	144,076			81,537		82,855			(17,714)		6,710		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917Q61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/04/2027	1	64,407	705.9	7,825			4,278		5,119			(962)		337		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917Q61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/30/2025	06/30/2027	1	403,454	726.94	48,089			30,056		27,238			(5,929)		2,255		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917Q61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/15/2027	1	894,601	697.75	107,173			55,795		76,425			(13,213)		4,564		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917Q6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/13/2025	05/13/2027	1	2,177,639	720.46	248,904			139,154		148,642			(30,687)		11,512		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917P8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	04/30/2027	1	1,716,230	716.65	191,360			104,138		120,187			(23,657)		8,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917P84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/07/2025	05/07/2027	1	1,367,835	705.85	164,003			90,337		109,481			(20,220)		7,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917P8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/02/2025	06/02/2027	1	431,187	713.51	52,519			30,804		32,740			(6,475)		2,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917P90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	04/30/2027	1	1,178,030	704.72	139,125			75,607		94,560			(17,176)		6,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917G60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/15/2025	05/14/2027	1	882,461	721.15	101,473			57,105		60,494			(12,528)		4,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917P8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/30/2025	06/01/2027	1	639,690	713.91	77,466			45,331		48,335			(9,525)		3,459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917P8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/03/2025	06/03/2027	1	129,751	713.86	15,869			9,329		9,826			(1,956)		703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917P8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2025	05/24/2027	1	2,383,905	718.14	271,527			156,334		170,817			(33,430)		12,771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2025	05/06/2027	1	1,113,863	714.56	123,973			88,117		80,944			(15,284)		5,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917P84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/04/2027	1	774,078	707.11	93,122			50,910		60,712			(11,449)		4,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917P84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/21/2027	1	1,800,328	719.01	204,877			117,437		126,947			(25,293)		9,610		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917P8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/29/2025	05/28/2027	1	91,572	711.81	11,254			6,551		7,034			(1,389)				
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917Q6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/12/2025	05/12/2027	1	2,128,272	711.9	280,410			145,229		159,455			(32,105)		11,242		
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917P8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/30/2025	04/30/2027	1	704,413	704.43	82,487			44,643		56,744			(10,170)		3,664		
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917Q6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/11/2025	06/11/2027	1	917,934	718.51	111,345			66,685		66,647			(13,728)		5,022		
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917Q6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/15/2025	05/14/2027	2	160,872	708.4	20,113			11,301		12,598			(2,482)		851		
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917Q6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/07/2027	1	403,998	715.47	45,531			25,183		28,074			(5,621)		2,120		
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917Q6T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2025	05/18/2027	1	72,977	713.32	9,035			5,113		5,414			(1,111)		388		
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917Q6N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/15/2025	05/14/2027	1	63,788	710.33	7,871			4,430		4,878			(972)		338		
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917Q6R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2025	05/18/2027	1	866,727	714.55	105,120			99,491		62,704			(12,925)		4,357		
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917P8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/04/2025	06/04/2027	1	253,781	715.56	30,504			17,976		18,884			(3,761)		1,377		
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS917P8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/05/2025	05/05/2027	1	2,176,871	706.77	282,095			143,648		171,737			(32,313)		11,394		

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917F8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/29/2025	05/28/2027	1	551,795	713.04	67,209			39,120		41,825			(8,297)		2,970		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2027	1	915,389	715.85	112,135			66,696		66,317			(13,787)		4,391		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/29/2025	05/28/2027	1	1,015,053	712.56	124,446			72,137		77,391			(15,343)		5,464		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917G5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/11/2027	1	8,571	704.56	1,048			593		700			(129)		45		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917G5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/19/2025	05/19/2027	1	1,240,415	715.24	152,075			86,273		90,154			(18,749)		6,605		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/16/2025	06/16/2027	1	2,927,282	718.3	354,494			214,741		214,825			(43,705)		16,106		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917G5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/14/2025	05/14/2027	1	1,464,879	719.18	167,875			94,084		101,809			(20,697)		7,753		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/12/2025	06/11/2027	1	1,699,577	727.1	209,574			126,034		122,910			(25,873)		10,174		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917G51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2025	05/06/2027	1	221,771	703.85	26,790			14,720		18,130			(3,303)		1,162		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/12/2025	06/11/2027	1	687,249	718.16	82,882			49,844		50,115			(10,232)		3,760		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2027	1	413,336	718.45	49,187			30,404		30,722			(6,064)		2,297		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2027	1	55,747	714.76	6,879			4,092		4,209			(846)		304		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2025	06/15/2027	1	661,652	722.82	75,230			45,469		46,444			(9,250)		3,636		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TSSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/30/2025	06/01/2027	1	52,108	713.18	6,342			3,711		3,968			(760)		282		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TSSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2027	1	1,132,115	721.41	127,816			78,480		81,802			(15,715)		6,271		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TSSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/28/2025	05/28/2027	1	2,369,469	722.16	270,356			156,718		162,559			(33,332)		12,754		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TSSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/09/2025	06/09/2027	1	1,260,998	716.91	153,500			91,563		93,055			(18,936)		6,883		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/17/2027	1	2,268,185	721.41	254,717			155,719		162,539			(31,533)		12,494		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/24/2025	06/24/2027	1	292,961	723.29	35,243			21,737		20,473			(4,345)		1,626		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/17/2027	1	1,837,972	713.86	221,659			135,323		142,503			(27,365)		10,124		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/30/2025	06/30/2027	1	2,556,589	726.04	302,444			189,028		170,543			(37,268)		14,288		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/24/2025	06/24/2027	1	233,921	724.39	27,907			17,212		16,154			(3,441)		1,239		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2027	1	96,233	711.46	11,712			7,191		7,724			(1,440)		533		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/28/2027	1	2,893,264	735.94	331,354			206,470		182,577			(40,786)		16,692		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/29/2027	2	614,807	735.94	70,269			44,846		37,570			(8,840)		3,432		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/23/2025	06/23/2027	1	2,064,754	720.24	246,532			151,712		149,708			(30,334)		11,450		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/21/2027	1	3,337,700	721.41	444,173			272,491		284,054			(54,686)		21,788		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/23/2025	06/23/2027	1	821,095	729.21	91,634			56,390		53,998			(11,297)		4,553		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2025	06/14/2027	1	2,203,718	722.82	250,342			151,170		154,424			(30,822)		12,098		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2027	1	1,352,708	712.54	163,272			100,251		107,360			(20,074)		7,493		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/25/2027	1	991,293	722.59	117,488			72,911		70,083			(14,502)		5,510		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/29/2027	1	167,236	725.78	19,985			12,463		11,482			(2,457)		934		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/24/2025	06/24/2027	2	1,192,976	733.41	133,154			82,175		74,574			(16,422)		6,623		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2027	1	25,428	701.12	3,056			1,642		2,119			(376)			182	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2025	04/29/2027	1	19,117	703.08	2,263			1,222		1,560			(279)			99	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/05/2025	05/05/2027	1	133,471	705.55	16,217			8,888		10,670			(1,989)			699	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2027	1	496,918	698.06	59,133			31,354		42,739			(7,290)			2,558	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/05/2025	05/05/2027	1	1,010,108	716.3	113,031			61,950		71,685			(13,935)			5,287	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/15/2027	1	2,322,195	707.15	258,683			134,676		178,859			(31,894)			11,847	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/28/2025	04/28/2027	1	1,839,827	702.85	217,100			116,900		150,643			(26,766)			9,545	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/14/2025	04/14/2027	1	1,863,505	698.18	223,621			116,111		158,112			(27,570)			9,495	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/09/2025	04/09/2027	1	37,404	698.97	4,459			2,284		3,114			(550)			189	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/09/2027	1	52,591	692.43	6,321			3,252		4,742			(780)			266	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97P8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2025	04/29/2027	2	2,945,598	713.78	321,929			174,364		213,595			(39,821)			15,302	0001	

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/29/2025	05/28/2027	1	265,758	722.65	30,110			17,526		18,121			(3,717)		1,430		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/09/2025	06/09/2027	1	1,127,384	725.84	128,409			76,552		75,435			(15,831)		6,154		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/11/2025	06/11/2027	1	189,707	717.42	23,201			13,895		13,937			(2,860)		1,038		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2027	1	738,978	711.79	87,893			47,206		58,843			(10,807)		4,114		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2025	06/15/2027	1	1,908,607	713.93	232,087			140,272		147,400			(28,535)		10,490		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2025	06/11/2027	1	2,594,520	722.82	233,959			177,025		180,882			(36,341)		14,195		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/30/2025	06/01/2027	1	1,587,887	722.8	179,749			105,183		108,833			(22,100)		8,587		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/16/2025	06/16/2027	1	1,593,610	727.25	180,556			109,375		106,074			(22,260)		8,788		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/05/2025	06/04/2027	1	1,162,690	722.37	131,035			77,537		80,540			(16,177)		6,310		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/15/2027	1	161,658	696.54	19,545			10,175		13,990			(2,410)		825		0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97F8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/07/2027	2	2,487,203	715.29	280,515			155,477		179,400			(34,709)		13,051		0001	

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/02/2025	06/02/2027	1	2,303,781	714.6	278,527			163,367		172,895			(34,339)		12,473		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/04/2027	1	3,239,322	724.77	369,607			219,007		217,750			(45,693)		17,580		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2025	05/14/2027	1	2,299,585	724.18	261,463			147,344		149,912			(32,324)		12,171		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/07/2027	1	31,135	704.74	3,808			2,106		2,522			(470)		163		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/07/2027	1	3,357,756	724.77	384,463			228,457		226,915			(47,335)		18,286		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/03/2025	06/03/2027	1	4,519,055	725.85	512,913			301,548		306,738			(63,236)		24,486		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/13/2025	05/13/2027	1	1,640,892	710.88	201,666			112,744		124,664			(24,863)		8,674		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2025	05/21/2027	1	2,158,163	718.14	245,167			140,725		153,849			(30,309)		11,520		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97R82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/23/2025	06/23/2027	1	397,261	719.15	47,830			29,434		29,142			(5,867)		2,203		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/17/2027	1	3,197,963	722.75	360,730			220,225		225,429			(44,535)		17,616		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/16/2025	06/16/2027	1	390,467	717.21	47,676			28,881		28,932			(5,878)		2,148		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2027	1	213,237	717.36	25,588			15,817		16,033			(3,155)		1,185		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	08/20/2027	1	652,455	755.25	71,901			50,251		34,550			(8,889)		3,845		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/23/2027	1	806,564	755.25	89,125			62,400		42,960			(10,973)		4,767		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/28/2025	08/27/2027	1	1,605,728	749.67	176,630			125,154		92,289			(21,806)		9,527		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	08/24/2027	1	1,130,078	746.59	134,140			93,972		67,005			(16,493)		6,686		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2025	09/03/2027	1	37,224	738.06	4,407			3,148		2,452			(543)		222		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2025	09/03/2027	1	103,860	740.23	12,100			8,643		6,690			(1,492)		620		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/28/2025	07/28/2027	1	175,298	728.91	21,229			14,084		11,967			(2,617)		1,009		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/29/2025	07/29/2027	1	1,481,662	742.13	165,650			110,130		86,586			(20,423)		8,540		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/10/2027	1	130,898	726.97	15,753			10,733		9,441			(1,937)		763		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	08/06/2027	1	1,637,698	737.14	182,112			123,756		105,533			(22,514)		9,517		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97W92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/27/2027	1	643,730	739.53	77,505			51,315		39,109			(9,529)		3,703		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97W92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/23/2027	1	2,715,275	748.11	304,382			200,882		148,944			(37,578)		15,553		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97W92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/30/2027	2	278,106	734.79	30,884			20,596		18,217			(3,809)		1,805		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97W92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/31/2025	07/30/2027	1	164,289	719.88	19,945			13,342		12,656			(2,462)		948		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97W92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/26/2027	1	981,286	748.74	110,297			72,975		53,717			(13,560)		5,638		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97W92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/31/2025	07/30/2027	1	1,427,429	729.95	160,729			107,522		96,089			(19,843)		8,236		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97W92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/31/2025	07/30/2027	1	558,750	720.97	67,273			45,004		42,567			(8,305)		3,224		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97W92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2027	1	1,037,091	739.4	123,518			80,931		62,539			(15,228)		5,934		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97W92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/27/2027	1	46,255	738.4	5,611			3,715		2,845			(630)		266		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97W92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/01/2025	08/03/2027	1	676,145	726.36	75,052			50,413		49,283			(9,228)		3,917		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97W92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/19/2027	1	3,232,224	738.67	361,686			235,817		198,029			(44,530)		18,436		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS97WGL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/04/2025	08/04/2027	1	4,351,062	734.74	548,083			368,902		327,290			(67,572)		28,712		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS97WGL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2027	2	2,423,013	748.61	269,826			176,802		131,819			(33,268)		13,864		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS97WGL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2027	1	149,717	738.28	17,966			11,772		9,140			(2,215)		857		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS97WGL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/13/2025	08/13/2027	1	467,165	738.83	55,406			37,977		29,476			(6,831)		2,734		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS97WGL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/14/2025	08/13/2027	1	2,359,537	744.18	262,145			180,428		141,352			(32,364)		13,808		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS97WGL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2025	07/16/2027	1	1,012,720	738.96	113,627			73,819		61,493			(14,028)		5,798		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS97WGL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/21/2025	08/20/2027	1	2,422,857	745.81	270,633			188,883		144,094			(33,411)		14,278		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS97WGL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/20/2025	08/20/2027	1	67,533	737.57	8,084			5,619		4,372			(997)		398		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS97WGL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	09/01/2027	1	126,394	740.43	15,142			10,774		8,062			(1,859)		754		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS97WGL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/21/2027	1	387,124	746.48	45,719			33,787		23,815			(5,621)		2,352		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BCS97WGL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/04/2025	08/04/2027	1	205,107	724.6	24,510			16,497		15,073			(3,022)		1,189		0001	

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2025	08/27/2027	1	557,549	740.07	65,791			46,617		35,495			(8,122)		3,308		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XS9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/01/2025	08/03/2027	1	201,185	716.34	23,962			16,096		16,153			(2,946)		1,160		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/04/2025	07/30/2027	2	2,663,853	726.36	285,493			197,959		192,940			(36,537)		15,369		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2025	09/17/2027	1	1,071,386	749.36	124,067			91,381		63,465			(15,317)		6,486		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917Z34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2025	09/23/2027	1	388,577	747.27	46,315			34,354		24,446			(5,710)		2,426		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/29/2025	09/01/2027	1	1,456,201	749.52	170,521			121,332		89,928			(20,937)		8,682		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/05/2025	09/03/2027	1	2,564,307	756.9	276,689			198,727		136,682			(34,206)		15,318		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/30/2025	09/30/2027	1	46,269	745.17	5,483			4,120		2,934			(676)		283		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/05/2025	09/07/2027	1	622,536	756.9	67,421			48,528		33,438			(8,289)		3,733		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917Z3A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/28/2025	09/28/2027	1	459,829	743.2	53,984			40,414		29,811			(6,637)		2,812		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	09/01/2027	1	354,051	742.09	41,884			29,802		22,195			(5,143)		2,111		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS97ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/22/2027	1	2,066,537	746.04	240,132			177,790		128,377			(29,605)			12,568	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS97XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/26/2025	08/26/2027	1	1,398,800	748.29	213,850			150,400		113,104			(26,365)			11,493	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS97YIS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/10/2027	1	270,010	753.28	31,024			22,551		15,073			(3,830)			1,624	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS97ZB8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2025	09/27/2027	1	1,099,545	751.39	121,500			90,916		65,409			(14,959)			6,718	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS97ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2025	09/24/2027	3	772,549	751.39	83,237			62,680		45,719			(10,372)			4,707	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS97YISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/05/2025	08/05/2027	1	127,767	724.71	15,306			10,323		9,391			(1,887)			742	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS97YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/10/2025	09/10/2027	1	882,486	742.32	101,751			73,657		56,119			(12,545)			5,307	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS97YIS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/11/2025	08/11/2027	1	1,303,283	726.98	155,742			106,324		94,268			(19,201)			7,612	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS97YIS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/12/2025	08/12/2027	1	2,166,788	742.6	240,730			164,675		132,084			(29,679)			12,667	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS97YISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/18/2025	08/18/2027	1	1,792,545	732.68	214,388			148,423		122,674			(26,431)			10,542	0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS97YIS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/15/2025	08/17/2027	1	728,470	736.33	87,271			60,298		47,674			(10,730)			4,280	0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9776SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/24/2027	1	571,560	755.25	63,214			44,285		30,501			(7,772)		3,381		(0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9776SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2025	09/10/2027	1	663,405	759.79	93,679			88,189		45,016			(11,581)		5,192		(0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9776SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/24/2025	09/24/2027	1	546,166	742.12	63,806			47,417		35,754			(7,867)		3,340		(0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9776SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/17/2027	1	995,938	756.92	108,458			79,995		54,485			(13,408)		6,029		(0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9776SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/15/2025	09/15/2027	1	119,832	747.21	14,140			10,333		7,226			(1,743)		724		(0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9776SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/05/2025	09/05/2027	1	316,640	725.45	37,982			25,617		23,245			(4,683)		1,850		(0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9776SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/29/2025	09/29/2027	1	1,748,963	745.16	204,454			153,340		111,032			(25,207)		10,705		(0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9776SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2025	09/09/2027	1	27,825	743.18	3,267			2,360		1,743			(403)		167		(0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9776SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/21/2025	08/20/2027	1	242,538	736.26	29,056			20,279		15,964			(3,567)		1,429		(0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9776SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/15/2025	09/15/2027	1	654,865	756.58	71,118			51,971		34,981			(8,768)		3,957		(0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS9776SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/14/2025	08/13/2027	1	604,436	734.65	72,109			49,631		40,083			(8,902)		3,537		(0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97/WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/06/2027	1	638,465	727.3	76,041			51,603		45,651			(9,388)		3,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97/WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/25/2025	09/24/2027	1	1,452,467	744.49	160,207			119,948		93,190			(19,779)		8,650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97/WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/15/2025	09/15/2027	1	122,686	748.12	14,381			10,517		7,328			(1,774)		741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97/WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/26/2025	08/26/2027	1	604,929	738.71	71,624			50,373		39,070			(8,830)		3,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97/WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/10/2027	1	1,307,874	761.58	206,241			149,916		97,305			(25,462)		11,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97/WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2025	09/09/2027	1	73,554	742.28	8,687			6,276		4,653			(1,071)		442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97/WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/08/2027	1	377,325	755.5	40,827			29,442		20,652			(5,033)		2,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97/WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/19/2025	08/19/2027	1	233,978	737.16	30,325			21,036		16,512			(3,739)		1,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97/WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/10/2027	1	60,026	751.07	7,011			5,096		3,431			(666)		361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97/WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2025	07/09/2027	1	2,433,837	742.48	272,103			174,146		139,539			(33,593)		13,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97/WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/13/2025	08/13/2027	1	127,234	738.08	15,179			10,404		8,032			(1,871)		745		0001

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97J6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/23/2027	1	1,338,794	748.74	152,321			100,565		73,946			(18,831)		7,783		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97J6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2025	09/14/2027	1	440,536	759.79	47,974			34,992		23,145			(5,898)		2,659		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97J6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	08/11/2027	1	177,217	726.25	21,264			14,530		12,915			(2,624)		1,055		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97J6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/01/2025	08/02/2027	1	1,655,905	726.36	183,640			123,269		120,505			(22,610)		9,583		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97J6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/14/2025	07/14/2027	1	1,815,567	741.6	203,525			131,117		106,262			(25,092)		10,301		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97J6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/21/2025	07/21/2027	1	1,104,458	741.94	123,147			80,519		65,213			(15,183)		6,313		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97J6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/21/2025	07/07/2027	2	2,357,224	731.92	281,712			179,148		151,759			(34,803)		13,274		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97J6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2025	08/06/2027	1	375,856	734.87	41,720			28,195		24,890			(5,144)		2,184		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97J6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2025	07/16/2027	1	869,739	729.87	115,169			74,820		64,349			(14,218)		5,457		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97J6C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2025	07/15/2027	1	1,732,501	733.19	195,253			126,056		112,748			(24,072)		9,940		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97J6D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2025	08/17/2027	1	220,197	735.58	26,534			18,333		14,524			(3,262)		1,294		0001

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97X8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/31/2027	1	242,753	741.34	28,863			20,526		15,313			(3,549)		1,446		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97X85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/27/2025	08/27/2027	1	543,797	740.94	64,168			45,217		34,267			(7,911)		3,227		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/16/2025	09/16/2027	1	1,047,970	757.19	113,495			83,095		57,043			(13,993)		6,338		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T9S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/11/2025	08/11/2027	1	799,352	736.41	89,048			60,792		52,410			(10,978)		4,668		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/10/2025	09/10/2027	1	109,805	740.9	12,792			9,260		7,087			(1,577)		660		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T9U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/21/2027	1	521,119	756.92	57,010			42,131		28,719			(7,009)		3,166		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97Z53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2025	09/23/2027	1	1,471,475	755.51	160,832			119,299		82,779			(19,829)		8,957		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/17/2025	09/17/2027	1	482,267	758.98	52,422			38,453		25,735			(6,463)		2,919		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2025	08/06/2027	1	234,976	724.73	28,127			19,009		17,294			(3,468)		1,365		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/16/2025	09/16/2027	1	178,779	748.93	20,577			15,066		10,625			(2,537)		1,081		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97T9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/08/2027	1	420,451	731.36	50,496			32,115		27,304			(6,226)		2,370		0001	

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2025	09/09/2027	1	1,251,631	745.37	144,563			104,451		76,661			(17,823)			7,520	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/25/2025	08/25/2027	1	191,773	740.02	22,936			16,099		12,163			(2,828)			1,136	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	09/01/2027	1	760,240	751.71	83,854			59,666		43,015			(10,296)			4,533	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97XISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/25/2025	08/25/2027	1	447,235	750.37	49,598			34,814		25,391			(6,115)			2,648	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/10/2025	09/10/2027	1	165,731	750.5	17,982			13,017		9,671			(2,217)			997	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97XIS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/10/2025	09/10/2027	1	71,814	739.24	8,467			6,129		4,714			(1,044)			432	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/30/2027	1	808,026	751.71	88,883			63,173		45,551			(10,943)			4,808	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/07/2025	07/07/2027	1	747,993	741.04	83,626			53,070		43,509			(10,310)			4,212	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/31/2027	1	508,065	742.46	59,901			42,598		31,671			(7,365)			3,026	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/24/2027	1	67,810	744.83	8,090			5,667		4,053			(965)			401	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2025	08/27/2027	1	146,182	740.45	17,206			12,191		9,270			(2,124)			867	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/31/2027	1	366,148	751.71	40,313			28,668		20,679			(4,957)		2,181		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2025	08/16/2027	1	1,007,038	745.88	112,385			77,603		59,414			(13,837)		5,911		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/18/2025	08/18/2027	1	202,445	731.93	24,304			16,847		13,961			(3,000)		1,191		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/27/2027	1	772,937	751.71	84,791			60,163		43,332			(10,482)		4,586		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/04/2025	09/03/2027	1	390,579	743.94	45,424			32,980		24,080			(5,608)		2,333		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2025	09/03/2027	1	223,279	738.81	26,302			18,787		14,596			(3,243)		1,334		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2025	09/14/2027	1	194,751	751.51	22,552			16,449		11,185			(2,773)		1,176		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917Z86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/29/2025	09/28/2027	1	72,771	742.98	8,638			6,478		4,724			(1,065)		445		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/15/2025	09/15/2027	1	1,381,291	750.32	199,401			116,485		80,615			(19,652)		8,346		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/22/2027	1	313,700	743.85	37,017			27,406		19,982			(4,564)		1,908		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917Z92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2025	09/23/2027	1	60,725	745.08	7,166			5,315		3,810			(883)		370		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97191	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/15/2025	09/15/2027	1	276,310	748.87	32,218			23,544		16,373			(3,972)		1,669		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97235	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/24/2025	09/24/2027	1	341,977	750.29	37,481			27,853		20,502			(4,621)		2,084		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97193	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2025	09/13/2027	1	1,096,483	759.79	119,287			86,971		57,497			(14,688)		6,613		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97193	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/21/2027	1	296,948	747.23	34,862			25,763		18,125			(4,266)		1,804		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97258	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/14/2025	07/14/2027	1	167,629	731.36	20,266			13,056		10,982			(2,469)		951		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97258	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2025	07/15/2027	1	106,431	723.07	12,931			8,349		7,717			(1,584)		605		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97258	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/20/2027	1	1,436,667	729.59	172,113			112,299		97,302			(21,161)		8,203		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97258	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/13/2027	1	319,750	729.68	38,722			24,893		21,346			(4,761)		1,812		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97252	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/09/2027	1	219,230	731.83	26,220			16,712		14,180			(3,233)		1,237		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97256	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/13/2027	1	1,066,257	730.79	130,459			83,867		71,654			(16,040)		6,157		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97191	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2025	07/02/2027	1	513,399	735	60,940			38,413		31,530			(7,513)		2,875		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/03/2025	07/06/2027	1	1,319,638	745.32	147,981			83,676		72,538			(18,163)		7,423		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TUS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2025	07/09/2027	1	692,698	733.35	106,767			68,331		56,671			(13,181)		5,038		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TUSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	07/01/2027	1	2,359,560	741.14	261,675			163,906		135,491			(32,261)		13,201		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TUS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/28/2025	07/28/2027	1	569,034	740.12	63,903			42,397		34,809			(7,878)		3,276		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TUSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/23/2027	1	236,560	741.17	28,269			18,561		13,982			(3,485)		1,355		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TUSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/01/2025	09/03/2027	1	1,690,166	717.06	201,299			135,213		135,399			(24,750)		9,792		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TUSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/09/2027	1	58,487	730.71	7,054			4,496		3,829			(870)		330		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TUSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2025	07/16/2027	1	458,208	727.07	54,985			35,574		31,776			(6,779)		2,605		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TUSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	07/01/2027	1	1,265,369	732.03	142,957			89,544		76,681			(17,625)		6,744		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TUSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/30/2027	1	396,259	725.75	47,551			31,679		28,551			(5,862)		2,296		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TUS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/29/2025	07/29/2027	1	908,664	733	108,676			72,252		59,970			(13,398)		5,237		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS97TUS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2025	07/09/2027	1	52,448	732.23	6,325			4,048		3,370			(781)		296		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS97TUSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/20/2027	1	697,543	738.67	78,125			50,974		42,814			(9,606)		3,983		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS97TUSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2025	07/16/2027	1	929,716	736.12	104,314			67,489		58,469			(12,861)		5,286		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS97TIS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2025	07/02/2027	2	1,175,318	744.15	130,610			82,613		65,065			(16,159)		6,583		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS97TUS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/28/2025	07/21/2027	2	210,175	731.71	25,164			16,500		13,878			(3,111)		1,201		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS97TUS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/13/2027	1	895,921	739.89	100,612			64,679		53,474			(12,370)		5,078		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS97TTSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/09/2027	1	1,579,856	740.94	176,628			112,576		92,359			(21,776)		8,916		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS97TIS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/03/2025	07/06/2027	1	164,992	735.03	19,948			12,632		10,187			(2,449)		928		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS97TUS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/14/2025	07/14/2027	1	2,706,296	732.48	324,485			209,043		175,180			(40,005)		15,355		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS97TIS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/27/2027	1	280,655	748.74	31,574			20,905		15,384			(3,882)		1,614		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled Index/BS97TUSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/23/2027	1	722,418	750.4	80,694			52,983		38,492			(9,949)		4,138		0001	

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917V9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2025	08/10/2027	1	711,557	737.14	79,410			54,103		46,167			(9,763)		4,152		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917V9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/05/2025	08/05/2027	1	2,223,665	734.86	246,827			166,472		147,037			(30,431)		12,308		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917V9T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/23/2027	1	77,470	740.04	9,335			6,129		4,636			(1,151)		444		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917V9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/04/2025	08/04/2027	1	1,647,150	725.33	185,681			131,709		120,137			(24,125)		9,552		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917V9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/21/2025	07/21/2027	1	1,832,067	732.82	218,566			142,908		119,536			(26,946)		10,472		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917V9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/04/2025	09/03/2027	1	194,479	752.14	21,276			15,260		10,987			(2,627)		1,162		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917V9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2025	09/09/2027	1	1,175,875	753.58	127,818			92,352		66,001			(15,758)		7,065		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917V9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	09/01/2027	1	222,111	741.34	26,431			18,807		14,034			(3,245)		1,324		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917V9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2025	08/10/2027	1	624,788	727.71	74,788			50,955		44,742			(9,195)		3,645		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2025	08/09/2027	1	1,294,668	737.14	144,355			98,289		83,858			(17,773)		7,546		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/12/2025	08/12/2027	1	761,859	733.1	90,814			62,122		51,378			(11,196)		4,454		0001

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97WIS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/21/2025	08/20/2027	1	148,135	735.52	17,971			12,542		9,883			(2,219)			879	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97WIS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/14/2025	08/13/2027	1	101,597	733.91	12,181			8,384		6,790			(1,504)			595	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97WIS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/13/2025	08/13/2027	1	747,164	748.41	82,562			56,591		42,501			(10,179)			4,372	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97WIS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/27/2025	08/27/2027	1	999,662	750.54	109,863			77,417		56,847			(13,545)			5,381	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/30/2025	09/30/2027	1	1,290,660	747.36	150,491			113,075		80,009			(18,554)			7,907	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97WIS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/25/2025	08/25/2027	1	1,399,160	740.77	166,500			116,870		88,040			(20,527)			8,286	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97WIS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/10/2025	09/10/2027	1	180,678	740.15	21,175			15,329		11,751			(2,611)			1,087	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97WIS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/20/2027	1	4,031,881	756.92	440,685			325,513		221,792			(54,257)			24,475	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97WIS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2025	08/17/2027	1	220,581	745.88	24,639			17,024		13,037			(3,029)			1,286	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97WIS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/08/2027	1	1,639,154	747.27	188,503			135,939		97,986			(23,240)			9,839	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2025	09/28/2027	1	2,100,375	751.39	232,301			173,907		125,161			(28,562)			12,844	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97X9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2025	09/03/2027	1	936,209	748.39	102,702			73,359		55,338			(12,662)		5,593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97X9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/02/2025	09/02/2027	1	450,708	738.46	52,823			37,658		29,592			(6,512)		2,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97X9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/30/2025	09/30/2027	1	1,069,374	755.6	117,310			88,144		60,850			(14,463)		6,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97X9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/18/2025	08/18/2027	1	1,079,835	742.18	120,402			83,355		66,868			(14,844)		6,351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97X9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/19/2025	08/19/2027	1	1,569,950	746.72	174,735			121,211		92,174			(21,543)		9,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97X9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/08/2027	1	1,780,555	740.47	197,710			125,742		103,340			(24,375)		9,325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97X9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/20/2025	08/20/2027	1	218,829	738.32	26,041			18,100		14,057			(3,210)		1,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97X9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/19/2025	08/19/2027	1	51,826	736.42	6,224			4,318		3,396			(767)		305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97X9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2025	08/13/2027	1	1,383,085	745.88	176,197			121,440		92,893			(21,783)		9,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97X9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2025	07/02/2027	1	140,381	733.88	16,790			10,583		8,729			(2,070)		796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS97X9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/07/2025	07/07/2027	1	325,469	730.81	39,252			24,910		21,210			(4,839)		1,833		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/03/2025	07/02/2027	1	3,240,469	745.32	361,960			228,475		176,707			(44,686)		18,149		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/06/2027	2	1,486,822	736.73	166,597			113,439		96,287			(20,637)		8,640		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2025	08/06/2027	1	694,153	725.47	75,528			51,043		46,324			(9,312)		3,685		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/23/2027	1	526,349	736.91	63,162			41,643		31,990			(7,798)		3,015		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/03/2025	07/06/2027	1	765,432	736.15	91,852			58,164		46,675			(11,278)		4,306		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/16/2027	1	1,740,213	736.67	194,208			126,342		106,036			(24,009)		9,895		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/28/2025	07/28/2027	1	2,238,698	731.02	268,868			178,383		151,047			(33,148)		12,890		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/29/2025	07/28/2027	1	398,503	731.89	43,235			28,744		23,942			(5,330)		2,066		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2025	07/15/2027	1	866,509	724.17	97,506			62,950		57,946			(12,021)		4,592		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/09/2027	1	2,123,634	739.89	237,635			152,296		125,805			(29,378)		11,965		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS97TFSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/12/2027	1	2,051,899	739.89	230,223			147,887		122,241			(28,345)		11,617		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/23/2027	1	52,037	737.79	6,291			4,148		3,202			(777)		298		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/17/2025	09/17/2027	1	800,807	750.71	92,493			67,845		46,684			(11,403)		4,848		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917S9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2025	09/14/2027	1	519,920	750.07	60,831			44,370		30,322			(7,479)		3,138		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/08/2027	1	153,631	745.83	17,852			12,874		9,324			(2,201)		922		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/06/2027	1	43,072	726.56	5,156			3,499		3,103			(637)		250		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2025	09/09/2027	1	248,607	743.94	29,012			20,962		15,457			(3,577)		1,494		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917Z59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/25/2025	09/24/2027	1	972,139	736.37	113,838			84,946		67,712			(14,054)		5,923		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2025	09/17/2027	1	1,754,176	757.62	191,205			140,833		95,166			(23,606)		10,619		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917Z5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/21/2027	1	328,508	748.67	38,173			28,210		19,753			(4,683)		1,966		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917Z57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/25/2025	09/24/2027	1	286,616	734.21	34,107			25,451		20,397			(4,211)		1,746		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS917I96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/12/2025	08/12/2027	1	109,584	732.35	13,128			8,981		7,448			(1,619)		641		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS391798	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/10/2027	1	37,976	750.16	4,462			3,244		2,192			(551)		228		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS391790	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/22/2027	1	563,029	754.26	61,539			46,563		32,093			(7,587)		3,424		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS391790	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/29/2025	09/29/2027	1	726,681	753.37	79,935			59,951		42,377			(9,855)		4,448		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS391790	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/16/2025	09/16/2027	1	177,442	746.74	20,761			15,200		10,791			(2,560)		1,073		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS39179P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/20/2025	08/20/2027	1	823,102	747.89	91,282			63,446		47,727			(11,254)		4,850		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS3A17296	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/08/2027	1	710,862	726.96	78,195			83,116		59,153			(9,627)		4,507		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS3A17357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/24/2025	11/24/2027	1	2,413,578	730.16	280,941			232,316		196,136			(34,637)		15,511		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS3A1735T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/07/2027	1	1,116,653	740.6	129,420			109,331		82,798			(15,912)		7,253		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS3A1735T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/03/2025	11/03/2027	1	9,693	744.35	1,157			924		901			(143)		61		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS3A1709C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/13/2025	10/13/2027	1	16,484	726.66	1,953			1,503		1,310			(241)		102		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS3A17393	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/23/2027	1	739,833	729.55	86,412			71,338		60,430			(10,624)		4,751		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17392	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/20/2025	11/19/2027	1	998,082	719.17	116,576			95,994		90,310			(14,382)			6,388	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17159	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2025	10/26/2027	1	263,123	742.7	31,127			24,500		17,873			(3,827)			1,650	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17158	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2025	10/29/2027	1	1,290,529	728.5	142,991			113,760		104,254			(17,677)			8,113	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1715X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	11/04/2027	1	1,024,400	715.97	120,169			96,069		94,080			(14,815)			6,474	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17398	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/04/2025	12/03/2027	1	652,393	737.86	75,221			63,393		49,525			(9,287)			4,224	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17396	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/28/2025	11/29/2027	1	103,199	751.84	11,300			9,435		6,766			(1,391)			666	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17155	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2025	10/26/2027	1	1,094,110	753.09	119,914			94,383		67,020			(14,744)			6,860	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1729P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/05/2027	1	519,948	743.39	61,094			46,324		34,018			(7,512)			3,200	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1729L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/14/2025	11/15/2027	1	286,536	731.99	31,748			25,886		22,817			(3,909)			1,828	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1709P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2025	10/15/2027	1	813,549	748.56	88,433			68,645		51,543			(10,933)			5,052	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1709E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/13/2025	10/13/2027	1	1,387,354	728.8	161,765			124,435		108,088			(19,944)			8,600	0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA172S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/05/2025	11/05/2027	1	279,192	725.38	30,990			24,818		23,530			(3,821)		1,766	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2027	1	168,098	745.88	18,592			14,174		10,858			(2,282)		1,037	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA172S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/04/2027	1	798,101	751.58	88,190			66,840		47,946			(10,858)		4,907	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA171S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2025	10/25/2027	1	810,241	753.09	88,721			69,806		49,549			(10,923)		5,076	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/10/2025	10/12/2027	1	152,423	721.28	18,138			13,947		12,824			(2,230)		944	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA172S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/07/2025	10/07/2027	1	859,803	747.56	95,008			72,300		54,389			(11,713)		5,301	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA172S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/12/2025	11/12/2027	1	431,736	737.94	47,577			38,559		32,122			(5,866)		2,747	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA172S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/17/2025	11/17/2027	1	1,454,415	729.53	161,004			131,590		119,187			(19,850)		9,293	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA171S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/05/2025	11/05/2027	1	549,696	717.47	64,809			51,901		49,764			(7,990)		3,477	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA171S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2025	11/02/2027	1	479,928	728.5	53,368			42,518		38,979			(6,562)		3,028	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA172S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/18/2025	11/18/2027	1	573,782	732.85	63,286			51,811		45,456			(7,802)		3,669	0001	

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17481	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/09/2025	12/09/2027	1	552,894	741.34	60,874			51,592		41,201			(7,505)			3,597	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1718J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/29/2025	10/29/2027	1	336,220	726.32	39,170			30,991		27,495			(4,829)			2,114	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1739D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/20/2025	11/19/2027	1	1,139,125	727.1	125,190			103,087		96,011			(15,456)			7,290	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1719M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/30/2025	10/29/2027	1	810,753	720.77	95,345			75,750		70,310			(11,771)			5,097	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1729D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/11/2025	11/11/2027	1	527,821	738.09	58,377			47,231		39,155			(7,197)			3,355	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1708Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2027	1	177,917	735.59	21,243			16,195		12,732			(2,619)			1,098	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1729Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2025	11/05/2027	1	1,306,404	722.4	143,835			115,663		113,601			(17,757)			8,262	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1729M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/07/2025	10/07/2027	1	1,148,241	739.41	134,803			102,584		78,855			(16,620)			7,080	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1729H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/14/2025	11/16/2027	1	150,346	721.89	17,996			14,684		13,141			(2,213)			960	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1709H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2025	10/14/2027	1	450,859	745.51	49,369			38,044		29,531			(6,087)			2,797	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1739D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/28/2025	11/26/2027	2	2,145,533	750.02	235,024			195,807		142,855			(28,978)			13,811	0001	

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17298	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/09/2027	1	424,946	719.03	49,719			40,144		38,039			(6,113)			2,697	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17586	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/29/2025	12/29/2027	1	120,785	740.11	14,388			12,598		9,213			(1,775)			798	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17095	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2025	10/14/2027	1	938,914	737.38	109,290			84,219		66,651			(13,474)			5,825	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1749P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2025	12/17/2027	1	651,376	750.14	70,739			60,982		44,687			(8,733)			4,265	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17190	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2027	1	244,954	744.92	28,386			22,170		16,178			(3,497)			1,531	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/05/2027	1	82,763	741.21	9,882			7,493		5,535			(1,215)			509	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1715Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	11/04/2027	1	55,885	713.87	6,661			5,326		5,228			(821)			353	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17557	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/29/2025	12/29/2027	1	45,074	742.07	5,296			4,634		3,378			(653)			298	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17583	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2025	12/27/2027	1	2,131,742	753.81	232,573			203,141		142,668			(28,634)			14,070	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1749E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/15/2025	12/15/2027	1	2,134,138	744.39	246,706			211,124		153,700			(30,416)			13,952	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1729P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/14/2025	11/12/2027	1	1,276,503	731.99	141,054			114,947		101,235			(17,438)			8,122	0001	

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1749N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2025	12/17/2027	1	131,193	738.19	15,584			13,443		10,075			(1,925)			859	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17095	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/09/2025	10/08/2027	1	67,880	731.26	8,105			6,213		5,097			(1,001)			419	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1709B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/13/2025	10/13/2027	1	120,113	725.78	14,329			11,023		9,629			(1,767)			745	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1709J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/15/2025	10/15/2027	1	30,764	738.93	3,642			2,812		2,143			(449)			191	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17391	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/20/2025	11/19/2027	1	78,081	717.06	9,288			7,632		7,198			(1,144)			500	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1719E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/28/2025	10/28/2027	1	193,512	738.79	22,882			18,081		13,767			(2,822)			1,215	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1709Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2027	1	61,527	733.13	6,706			5,242		3,742			(827)			384	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1729Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/19/2025	11/19/2027	1	198,898	728.21	22,004			18,045		16,477			(2,713)			1,279	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1729I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/13/2025	11/12/2027	1	1,720,307	733.6	189,922			154,557		134,116			(23,447)			10,945	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91729I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/02/2025	10/01/2027	1	161,383	738.98	19,334			14,614		10,986			(2,387)			990	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BS91729L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/01/2025	10/01/2027	1	128,956	750.26	14,237			10,717		7,827			(1,755)			791	0001	

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17486	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/11/2025	12/10/2027	1	188,150	737.66	22,183			18,909		14,383			(2,739)		1,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1748F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/17/2027	1	789,004	748.14	83,591			72,160		53,903			(10,334)		5,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1758C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/30/2025	12/30/2027	1	728,964	744.89	83,758			73,504		53,317			(10,328)		4,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1739D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/03/2025	12/03/2027	1	214,406	736.04	25,193			21,144		16,528			(3,106)		1,388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1738L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/02/2025	12/02/2027	1	406,209	744.58	44,277			37,100		28,949			(5,469)		2,628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1759D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/31/2025	12/31/2027	1	578,875	739.39	66,628			58,725		44,896			(8,214)		3,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1739U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/03/2027	1	455,789	748.08	49,772			42,004		31,324			(6,153)		2,951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1738C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/25/2025	11/24/2027	1	557,071	747.65	60,944			50,535		37,951			(7,524)		3,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17594	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2025	12/28/2027	1	242,919	755.81	26,527			23,174		16,281			(3,261)		1,665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1739I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/01/2025	12/01/2027	1	310,970	736.14	36,881			30,882		23,881			(4,547)		2,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1759A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/30/2025	12/30/2027	1	21,007	742.03	2,466			2,164		1,577					139		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1758E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/31/2025	12/31/2027	1	87,030	736.55	10,235			9,021		6,923			(1,262)			576	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1749V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2027	1	39,652	738.05	4,738			4,101		3,061			(584)			261	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1749M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2025	12/17/2027	1	382,734	746.52	43,249			37,284		27,416			(5,339)			2,572	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1745Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2027	1	462,088	750.36	50,412			43,625		31,858			(6,215)			3,038	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1708T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/20/2025	10/20/2027	1	2,435,139	746.96	282,233			219,816		156,671			(34,796)			15,189	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1723X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/06/2025	10/06/2027	1	271,303	737.55	32,421			24,627		18,937			(3,997)			1,671	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1708V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/21/2025	10/21/2027	1	687,583	753.4	74,878			58,421		41,620			(9,232)			4,292	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17183	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/23/2025	10/22/2027	1	584,826	746.35	65,520			51,422		37,126			(8,089)			3,529	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1708V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/10/2025	10/08/2027	2	1,076,265	731.37	125,075			96,891		81,840			(15,632)			6,642	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17184	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/23/2025	10/22/2027	1	62,338	743.16	7,350			5,768		4,187			(907)			390	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17094	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/09/2025	10/08/2027	1	582,769	741.49	64,454			49,409		39,574			(7,957)			3,596	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17293	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2025	11/05/2027	1	1,017,040	714.53	118,984			95,687		94,903			(14,691)		6,432		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/21/2025	10/21/2027	1	51,272	743.01	6,030			4,704		3,444			(743)		320		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17031	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2027	1	517,331	737.75	60,798			46,341		36,242			(7,494)		3,192		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17294	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2025	11/05/2027	1	319,402	711.56	38,200			30,718		30,591			(4,716)		2,020		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17196	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/28/2025	10/28/2027	1	852,719	749.13	93,488			73,816		54,816			(11,522)		5,366		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17491	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/20/2027	1	483,980	749.14	52,802			45,612		34,070			(6,501)		3,177		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1749C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/12/2025	12/14/2027	1	103,648	739.07	12,282			10,494		7,855			(1,510)		677		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1749B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/12/2025	12/13/2027	1	742,482	749.42	81,450			69,574		51,038			(10,028)		4,946		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17291	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/06/2025	10/06/2027	1	692,045	747.87	76,609			58,194		43,550			(9,445)		4,263		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1749F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/15/2025	12/15/2027	1	116,991	741.53	13,805			11,814		8,651			(1,702)		765		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1718Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/05/2025	11/05/2027	1	195,532	714.5	23,581			18,884		18,175			(2,907)		1,237		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1729E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/11/2025	11/11/2027	1	388,498	730.04	45,727			36,996		31,152			(5,638)		2,476		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1718S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2025	11/02/2027	1	723,209	720.55	85,411			88,047		63,174			(10,501)		4,562		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1718L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/30/2025	10/29/2027	1	2,162,718	728.71	239,413			190,209		174,314			(29,557)		13,596		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1739J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/06/2025	10/06/2027	1	125,266	736.65	15,070			11,447		8,821			(1,859)		772		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1739E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/26/2025	11/26/2027	1	591,772	741.84	68,823			57,337		42,594			(8,485)		3,809		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1729K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/01/2025	10/01/2027	1	677,527	742.08	79,474			59,824		44,706			(9,798)		4,155		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1739I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/02/2025	10/01/2027	1	1,733,867	750.23	191,246			144,555		105,275			(23,611)		10,632		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1739F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/22/2027	1	542,179	737.59	59,565			49,176		41,067			(7,336)		3,479		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1739F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/29/2025	11/30/2027	1	680,357	751.84	75,663			63,191		45,330			(9,303)		4,469		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1758B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/29/2025	12/29/2027	1	401,318	752.45	43,663			38,205		27,382			(5,383)		2,653		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1759F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/31/2025	12/31/2027	1	216,979	746.86	23,629			20,826		15,724			(2,913)		1,437		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1749A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/10/2025	12/10/2027	1	84,306	735.53	10,007			8,495		6,595			(1,234)			549	0001	
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1749A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/12/2025	12/14/2027	1	660,152	741.92	76,644			65,484		48,735			(9,423)		4,312		0001	
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1749S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/15/2025	12/15/2027	1	53,397	739.58	6,392			5,470		4,020			(788)			349	0001	
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1709X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/21/2025	10/21/2027	1	523,169	745.19	60,583			47,268		34,384			(7,469)			3,266	0001	
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1719A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/27/2025	10/27/2027	1	1,580,870	748.23	184,171			145,212		101,378			(22,706)		9,921		0001	
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1729H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/12/2025	11/12/2027	1	96,785	727.76	11,508			9,326		7,917			(1,419)		616		0001	
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17198	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2025	10/22/2027	1	844,942	753.09	92,183			72,448		51,414			(11,396)		5,279		0001	
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/09/2025	10/08/2027	1	857,318	733.41	100,735			77,221		63,043			(12,436)		5,291		0001	
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1729S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/05/2027	1	546,238	751.58	60,414			45,808		32,871			(7,428)		3,362		0001	
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1709A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/10/2025	10/12/2027	1	717,913	731.37	79,186			60,887		54,904			(9,736)		4,446		0001	
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17490	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2025	12/17/2027	1	280,255	739.79	34,047			29,351		21,919			(4,203)		1,901		0001	

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17488	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/11/2025	12/10/2027	1	1,819,903	740.5	210,199			179,176		135,634			(25,950)		11,850		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1728B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/10/2025	11/10/2027	1	198,947	718.93	23,734			19,196		17,798			(2,926)		1,264		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1728X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/13/2025	11/12/2027	1	311,965	725.6	36,593			29,780		26,180			(4,518)		1,965		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1728V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/18/2025	11/18/2027	1	20,237	722.74	2,410			1,973		1,758			(297)		129		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1739A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/25/2025	11/24/2027	1	90,688	737.34	10,708			8,879		6,810			(1,322)		593		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1739B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/25/2025	11/24/2027	1	1,107,272	739.5	128,665			106,689		81,486			(15,885)		7,116		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91728V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/06/2025	10/06/2027	1	703,859	739.72	82,774			62,876		48,085			(10,205)		4,336		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BS91728R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/01/2027	1	1,381,574	751.58	152,249			115,239		82,574			(18,822)		8,472		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1748S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/21/2027	1	1,051,194	740.66	121,539			105,011		79,548			(14,943)		6,918		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1739J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/01/2025	12/01/2027	1	3,006,843	738.98	349,094			292,031		224,940			(43,039)		19,436		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1739V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/07/2027	1	320,999	748.08	35,214			29,748		22,191			(4,330)		2,085		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17398	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/24/2025	11/24/2027	1	188,372	728.02	22,284			18,428		15,608			(2,747)		1,211		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1758B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/30/2025	12/30/2027	1	491,506	752.42	53,427			46,886		33,535			(6,587)		3,252		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1758B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/03/2025	12/03/2027	1	189,388	746.34	20,603			17,292		13,261			(2,540)		1,226		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1718V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/03/2025	11/03/2027	1	466,133	724.34	51,601			41,182		39,613			(6,362)		2,943		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17590	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/23/2025	12/23/2027	1	585,030	750.27	64,119			55,652		40,430			(7,905)		3,849		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1718V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/23/2025	10/22/2027	1	1,259,726	753.56	137,562			107,963		76,243			(16,983)		7,871		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1718V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/27/2025	10/27/2027	1	314,846	746.04	37,278			29,392		20,635			(4,536)		1,976		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17487	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/11/2025	12/10/2027	1	1,673,327	747.98	182,727			155,759		116,303			(22,559)		10,896		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1709R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2025	10/19/2027	1	417,038	748.56	45,489			35,374		26,594			(5,554)		2,599		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1718B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/27/2025	10/27/2027	1	53,094	745.13	6,329			4,990		3,511			(760)		333		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1718V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/30/2025	10/29/2027	1	131,675	717.78	15,827			12,575		11,732			(1,954)		828		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17585	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2025	12/23/2027	1	771,069	753.81	83,815			73,150		51,300			(10,376)		5,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1758X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/06/2027	1	187,199	748.08	20,517			17,328		12,922			(2,526)		1,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17491	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/16/2027	1	1,446,855	750.17	157,563			135,054		98,088			(19,426)		9,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17480	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2025	12/17/2027	1	746,935	742.64	85,748			73,921		54,950			(10,566)		4,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/13/2025	10/13/2027	1	1,159,899	736.83	127,357			97,967		83,631			(15,702)		7,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17495	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/10/2025	12/10/2027	1	413,137	745.82	45,445			38,578		28,390			(5,603)		2,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1709N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2025	10/19/2027	1	878,908	740.41	101,953			79,266		60,778			(12,535)		5,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1709F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2025	10/14/2027	1	59,191	735.22	6,996			5,391		4,291			(863)		367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1749X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2027	1	1,871,435	742.85	215,964			186,892		138,319			(26,626)		12,303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1719J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	11/04/2027	1	502,077	723.86	55,480			44,353		42,944			(6,840)		3,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17295	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/05/2027	1	514,822	726.96	56,476			45,540		42,671			(6,982)		3,256		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/20/2025	10/20/2027	1	214,795	744.77	25,303			19,707		14,124			(3,120)		1,340		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2025	10/18/2027	1	529,907	748.56	57,760			44,889		33,737			(7,111)		3,289		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17289	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/09/2027	1	907,198	726.96	99,882			80,648		75,589			(12,281)		5,757		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1749K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/16/2027	1	50,708	739.82	5,963			5,111		3,823			(735)		332		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1739K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/01/2025	12/01/2027	1	269,498	746.44	29,618			24,776		18,797			(3,652)		1,742		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17582	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/24/2025	12/23/2027	1	1,067,144	746.78	123,469			107,609		75,773			(15,243)		7,021		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17390	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/03/2025	12/03/2027	1	566,053	738.88	65,153			54,682		42,508			(8,033)		3,665		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1739N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/02/2025	12/02/2027	1	586,935	737.14	67,615			56,655		44,835			(8,336)		3,797		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1719P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2025	11/02/2027	1	56,550	718.44	6,786			5,406		5,035			(834)		357		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1739S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/19/2027	1	1,381,033	737.59	151,223			124,686		104,170			(18,685)		8,838		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1739M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/02/2025	12/02/2027	1	86,141	734.31	10,130			8,488		6,753			(1,249)		557		0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1728T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/17/2025	11/17/2027	1	4,723	718.59	588			464		427			(70)			30	0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1749H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2027	1	619,136	740	72,934			63,116		46,967			(8,982)		4,070		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1749D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/12/2025	12/14/2027	1	233,850	749.42	25,677			21,938		16,098			(3,157)		1,528		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2025	11/01/2027	1	684,876	728.5	77,201			61,484		56,361			(9,505)		4,380		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1723J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/13/2025	11/12/2027	1	230,599	723.47	27,487			22,369		19,729			(3,384)		1,467		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17394	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/23/2027	1	135,176	727.41	16,045			13,246		11,258			(1,973)		888		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1728S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/17/2025	11/17/2027	1	234,303	719.46	27,989			22,884		21,025			(3,452)		1,497		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1709I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/15/2025	10/15/2027	1	587,903	741.1	66,161			51,075		38,728			(8,157)		3,527		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1709K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/15/2025	10/15/2027	1	1,195,885	749.27	131,189			101,275		75,155			(16,174)		7,426		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/17/2025	11/17/2027	1	816,543	721.58	96,025			78,482		71,904			(11,839)		5,217		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1729C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/10/2025	11/10/2027	1	539,919	728.99	59,661			48,254		44,088			(7,355)		3,429		0001	

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17389	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/24/2025	11/24/2027	1	182,969	727.13	22,983			19,005		16,117			(2,833)		1,240		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17389	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/28/2025	11/28/2027	1	819,787	751.84	89,521			74,883		53,500			(11,067)		5,277		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17382	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2027	1	551,649	741.63	60,681			51,346		40,923			(7,481)		3,586		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1729N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/14/2025	11/16/2027	1	247,828	731.99	27,484			22,425		19,761			(3,379)		1,582		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17589	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/29/2025	12/29/2027	1	2,163,270	744.93	248,982			217,868		157,950			(30,688)		14,300		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17287	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/09/2027	1	191,547	716.93	22,796			18,374		17,471			(2,788)		1,216		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/10/2025	10/11/2027	1	991,951	731.37	109,313			84,017		75,753			(13,459)		6,138		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1718U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/03/2025	11/03/2027	1	1,894,350	716.45	234,336			187,018		182,020			(28,881)		12,592		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/20/2025	10/20/2027	1	643,257	755.19	70,179			54,659		38,077			(8,652)		4,012		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1719F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/28/2025	10/28/2027	1	284,410	740.97	33,105			26,148		19,812			(4,081)		1,786		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2025	10/19/2027	1	143,686	738.23	16,926			13,160		10,149			(2,081)		885		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1729A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/10/2025	11/10/2027	1	816,795	721.04	95,882			77,558		71,699			(11,822)		5,188		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1718K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/29/2025	10/29/2027	1	23,774	724.2	2,815			2,227		1,983			(347)		149		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1703Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2027	1	149,422	742.74	17,587			13,746		10,084			(2,168)		934		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17096	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/10/2025	10/12/2027	1	509,812	723.4	59,689			45,903		42,052			(7,340)		3,157		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1729Jl	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/18/2025	11/18/2027	1	601,076	724.87	70,446			57,673		51,222			(8,685)		3,844		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1703S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/04/2025	12/03/2027	1	1,277,719	745.31	139,271			117,372		90,479			(17,194)		8,272		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA171S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/29/2025	10/29/2027	1	784,797	734.33	86,014			68,055		59,533			(10,604)		4,934		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1718C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/27/2025	10/27/2027	1	866,404	756.48	95,045			74,939		51,133			(11,718)		5,437		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1709M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2025	10/15/2027	1	646,891	735.41	75,039			58,168		47,003			(9,264)		4,017		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1749H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/15/2025	12/15/2027	1	1,317,244	751.91	143,975			123,209		88,405			(17,750)		8,612		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17186	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2025	10/26/2027	1	1,649,407	744.88	191,991			151,114		109,663			(23,605)		10,342		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17480	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2027	1	1,073,038	734.21	124,794			105,595		85,209			(15,386)		6,976		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1708L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2025	10/15/2027	1	1,341,607	745.52	146,504			113,565		90,018			(18,087)		8,331		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17286	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/12/2025	11/12/2027	1	260,358	729.9	30,462			24,688		20,883			(3,756)		1,656		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1748Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/23/2025	12/23/2027	1	1,196,443	742.77	138,668			120,357		88,628			(17,096)		7,872		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1748L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2025	12/17/2027	1	488,385	741.04	58,021			50,018		37,291			(7,163)		3,264		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17493	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/10/2025	12/10/2027	1	1,634,602	738.36	190,104			161,380		124,607			(23,438)		10,643		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1728Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/19/2025	11/19/2027	1	1,365,222	721.26	159,731			130,988		120,913			(19,603)		8,737		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17280	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/02/2025	10/01/2027	1	652,278	742.05	99,887			75,501		56,256			(12,332)		5,226		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1719H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/28/2025	10/28/2027	1	85,032	737.89	9,889			7,811		5,959			(1,219)		522		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1739Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2027	1	321,441	731.39	38,187			32,312		26,184			(4,708)		2,090		0001
Purchased Call/Shorter Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/14/2025	11/16/2027	1	781,571	724.02	92,069			75,122		67,026			(11,320)		4,989		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1739J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/07/2027	1	110,261	737.75	13,055			11,029		8,393			(1,605)			716	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1729J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/18/2025	11/18/2027	1	80,149	721.86	9,610			7,867		7,017			(1,185)			513	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1749S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/12/2025	12/10/2027	1	590,438	749.42	64,594			55,137		40,409			(7,986)			3,845	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1748J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/16/2027	1	930,783	742.67	107,226			91,908		66,364			(13,220)			6,090	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1748J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/21/2027	1	572,008	748.14	62,463			53,969		40,324			(7,680)			3,757	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1749S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/09/2025	12/09/2027	1	1,826,541	733.92	212,609			180,192		145,675			(26,212)			11,884	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1758K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/02/2026	01/04/2028	1	65,263	734.32		7,544		6,664		5,345			(907)			483	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1758J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/02/2026	12/31/2027	1	1,759,187	743.84		188,585		166,444		131,594			(22,796)			11,647	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1739J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/07/2026	01/07/2028	1	1,068,781	742.99		120,024		106,505		80,777			(13,647)			7,115	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1768E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/13/2026	01/13/2028	1	375,574	757.15		40,600		36,361		24,867			(4,282)			2,512	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1768Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/21/2026	01/21/2028	1	2,059,409	753.99		234,155		212,283		141,489			(22,132)			13,857	0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1768C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/12/2026	.01/12/2028	1	2,040,485	751.08	230,983	230,983		206,552		142,714			(24,680)		13,636	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1768D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/12/2026	.01/12/2028	1	172,776	747.37	20,094	20,094		17,969		12,500			(2,147)		1,155	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1768T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/14/2026	.01/14/2028	1	109,272	749.73	12,730	12,730		11,419		7,727			(1,325)		731	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1768J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/14/2026	.01/14/2028	1	202,133	754.21	22,801	22,801		20,452		13,717			(2,374)		1,353	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1768T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/16/2026	.01/19/2028	1	2,305,842	752.84	262,866	262,866		237,590		159,892			(26,538)		15,492	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1768G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/13/2026	.01/13/2028	1	42,421	747.46	4,925	4,925		4,411		3,070			(519)		284	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1768A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/09/2026	.01/07/2028	1	1,122,434	756.18	120,998	120,998		107,963		74,434			(13,463)		7,472	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1768N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/12/2026	.01/11/2028	1	50,021	748.62	5,764	5,764		5,154		3,577			(617)		334	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1768N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/15/2026	.01/14/2028	1	348,943	754.67	39,500	39,500		35,627		23,567			(4,064)		2,335	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1768U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/20/2026	.01/20/2028	1	233,033	740.63	26,799	26,799		24,259		18,315			(2,570)		1,567	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17790	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/21/2026	.01/21/2028	1	541,762	759.99	58,944	58,944		53,438		35,215			(5,571)		3,645	0001	

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end		
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1785	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/21/2028	1	1,128,489	762.34	.....	123,005	.....	111,977	.....	71,543	.....	.....	(11,474)	.....	.....	7,593	.....	0001	.....
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1784	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/21/2028	1	582,329	754.72	.....	67,084	.....	61,070	.....	39,620	.....	.....	(6,258)	.....	.....	3,918	.....	0001	.....
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1787	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2026	01/24/2028	1	417,472	765.36	.....	45,546	.....	41,537	.....	25,744	.....	.....	(4,175)	.....	.....	2,815	.....	0001	.....
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1780	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/30/2026	01/31/2028	1	531,184	764.28	.....	57,527	.....	53,017	.....	33,485	.....	.....	(4,722)	.....	.....	3,601	.....	0001	.....
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17A90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2028	1	345,641	747.53	.....	37,640	.....	36,504	.....	27,209	.....	.....	(1,284)	.....	.....	2,407	.....	0001	.....
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1789J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/17/2026	02/17/2028	1	677,042	755.85	.....	75,896	.....	71,622	.....	47,354	.....	.....	(4,367)	.....	.....	4,648	.....	0001	.....
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1778X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/04/2026	02/04/2028	1	499,897	762.96	.....	56,888	.....	52,669	.....	31,880	.....	.....	(4,286)	.....	.....	3,399	.....	0001	.....
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1779P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/30/2026	02/01/2028	1	248,989	754.5	.....	28,982	.....	26,713	.....	17,195	.....	.....	(2,376)	.....	.....	1,689	.....	0001	.....
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA178S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/18/2028	1	1,433,419	761.78	.....	153,806	.....	145,956	.....	95,225	.....	.....	(8,439)	.....	.....	9,847	.....	0001	.....
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17993	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2028	1	513,848	759.55	.....	58,013	.....	55,145	.....	34,840	.....	.....	(3,091)	.....	.....	3,540	.....	0001	.....
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17A9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/13/2028	1	1,459,908	727.14	.....	161,758	.....	158,420	.....	140,760	.....	.....	(3,983)	.....	.....	10,202	.....	0001	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1758R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/05/2026	.01/05/2028	1	356,386	747.77 .....	.....	38,205 .....	.....	33,796 .....	.....	25,760 .....	.....	.....	(4,448) .....	.....	2,369 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA175S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/21/2026	.01/21/2028	1	3,656	750.27 .....	.....	427 .....	.....	387 .....	.....	260 .....	.....	.....	(40) .....	.....	25 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1779F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/27/2026	.01/27/2028	1	282,431	756.24 .....	.....	32,056 .....	.....	29,326 .....	.....	19,114 .....	.....	.....	(2,766) .....	.....	1,909 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA177SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/29/2026	.01/28/2028	1	1,689,556	766.09 .....	.....	183,882 .....	.....	169,181 .....	.....	104,624 .....	.....	.....	(15,367) .....	.....	11,496 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA177SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/30/2026	.01/28/2028	1	333,676	764.28 .....	.....	36,037 .....	.....	33,200 .....	.....	20,941 .....	.....	.....	(2,970) .....	.....	2,257 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA175SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/02/2026	.01/03/2028	1	822,223	743.84 .....	.....	88,389 .....	.....	78,055 .....	.....	61,756 .....	.....	.....	(10,641) .....	.....	5,457 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/16/2026	.01/14/2028	1	2,626,291	758.83 .....	.....	285,215 .....	.....	257,601 .....	.....	171,058 .....	.....	.....	(28,982) .....	.....	17,577 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA177S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/28/2026	.01/28/2028	1	244,874	751.92 .....	.....	27,818 .....	.....	25,487 .....	.....	17,359 .....	.....	.....	(2,363) .....	.....	1,656 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.02/06/2026	.02/07/2028	1	922,570	772.11 .....	.....	98,730 .....	.....	92,871 .....	.....	54,072 .....	.....	.....	(7,231) .....	.....	6,287 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/15/2026	.01/14/2028	1	149,418	750.94 .....	.....	17,377 .....	.....	15,673 .....	.....	10,443 .....	.....	.....	(1,768) .....	.....	1,000 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA176S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.03/23/2026	.03/23/2028	1	626,733	713.65		96,090		92,196		91,229			(1,019)		5,818		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1758N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/05/2026	01/05/2028	1	58,539	738.2		6,744		5,966		4,613			(785)		389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1765V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/20/2026	01/20/2028	1	1,394,957	742.2		220,005		199,153		148,978			(21,086)		13,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1768B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/08/2026	02/08/2028	1	148,554	762.23		17,277		16,090		9,559			(1,251)		1,013		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1769H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/29/2028	1	423,812	688.38		52,179		52,108		58,784			(285)		3,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1769H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/30/2026	03/30/2028	1	1,018,153	689.61		113,728		113,728		128,134			(156)		7,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1768I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/30/2026	03/30/2028	1	1,609,920	693.87		188,200		188,200		211,209			(257)		11,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA174SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2028	1	271,717	698.67		32,905		32,544		33,802			(494)		1,911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17685	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/24/2026	03/24/2028	1	1,060,801	704.06		125,281		124,249		126,641			(1,200)		7,470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1768C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/29/2028	1	256,917	686.85		31,575		31,532		35,519			(172)		1,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA174SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/18/2026	03/14/2028	1	53,562	717.84		6,374		6,243		5,566			(157)		375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA174SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/16/2026	03/16/2028	1	1,458,412	727.55		168,592		165,355		139,374			(3,459)		10,213		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17A9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/17/2026	03/17/2028	1	380,217	734.31		40,949		40,219		34,401			(784)		2,664		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17A9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/15/2028	1	842,926	727.14		93,565		91,640		81,447			(2,298)		5,889		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17A9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/16/2026	03/16/2028	1	1,749,076	733.57		193,098		189,380		159,198			(3,962)		12,249		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17B98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	03/24/2028	1	1,736,897	706.7		196,269		195,728		204,227			(1,346)		12,231		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17B90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/05/2026	01/05/2028	1	107,059	735.51		12,579		11,128		8,641			(1,465)		712		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17B9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/05/2026	01/05/2028	1	1,609,812	741.86		180,460		159,638		122,768			(21,012)		10,700		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17B9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/05/2026	01/05/2028	1	563,535	740.29		63,905		56,531		43,587			(7,441)		3,746		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17B9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/07/2026	01/07/2028	1	141,828	748.91		15,292		13,517		10,158			(1,732)		944		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17B9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/28/2026	01/28/2028	1	69,161	748.21		8,071		7,395		5,069			(685)		468		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17B9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/03/2026	02/03/2028	1	518,891	762.35		56,507		52,238		33,532			(4,335)		3,526		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17B9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/16/2026	01/18/2028	1	942,247	758.83		102,705		92,816		61,735			(10,383)		6,326		0001	

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1768L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/15/2026	.01/14/2028	1	214,485	760.68		23,229		20,951		13,698			(2,390)		1,436		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1768Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/21/2026	.01/21/2028	1	274,306	752.39		31,545		28,599		19,122			(2,982)		1,846		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1779N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/30/2026	.02/01/2028	1	376,361	764.28		40,798		37,603		23,761			(3,344)		2,553		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1779A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/26/2026	.01/26/2028	1	1,441,473	761.71		164,040		149,844		91,954			(14,382)		9,736		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1779H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/02/2026	.01/04/2028	1	51,079	736.4		5,818		5,139		4,107			(699)		339		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1795L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/02/2026	.01/04/2028	1	182,953	731.64		21,570		19,052		15,399			(2,583)		1,215		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1795S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/06/2026	.01/06/2028	1	956,981	753.26		102,875		91,147		65,372			(11,838)		6,366		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/23/2026	.01/25/2028	1	474,506	759.31		54,141		49,381		31,004			(4,956)		3,202		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.02/10/2026	.02/10/2028	1	1,222,711	761.29		137,433		128,371		80,055			(9,225)		8,351		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.02/11/2026	.02/11/2028	1	132,870	757.39		15,400		14,405		9,029			(1,013)		908		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1799U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.03/04/2026	.03/03/2028	1	175,666	765.79		19,007		18,328		11,421			(703)		1,219		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2028	1	3,987,475	741.4		454,572		440,854		330,658			(15,504)		27,768		0001		
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/10/2026	03/10/2028	1	684,984	748.17	.....	74,527	.....	72,483	.....	53,721	.....	.....	(2,141)	.....	4,777	.....	0001	.....	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/11/2026	02/11/2028	1	89,766	767.21		9,686		9,060		5,576			(637)			614		0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/05/2026	03/03/2028	1	1,812,061	757.87	.....	197,515	.....	191,249	.....	127,763	.....	.....	(7,044)	.....	12,574	.....	0001	.....	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/31/2028	1	522,559	706.2	.....	60,983	.....	60,983	.....	60,983	.....	.....	.....	.....	3,698	.....	0001	.....	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/02/2026	02/02/2028	1	787,095	764.3	.....	85,557	.....	78,976	.....	49,753	.....	.....	(6,680)	.....	5,344	.....	0001	.....	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/18/2028	1	886,926	765.83	.....	95,256	.....	90,519	.....	56,485	.....	.....	(5,103)	.....	6,093	.....	0001	.....	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/23/2026	02/23/2028	1	522,823	751.17	.....	60,125	.....	57,234	.....	38,482	.....	.....	(2,965)	.....	3,605	.....	0001	.....	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/24/2026	02/24/2028	1	825,981	764.54	.....	88,628	.....	84,489	.....	53,781	.....	.....	(4,249)	.....	5,689	.....	0001	.....	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/11/2026	03/10/2028	1	72,083	743.93	.....	7,900	.....	7,694	.....	5,884	.....	.....	(216)	.....	503	.....	0001	.....	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/10/2026	03/10/2028	1	78,594	738.59	.....	9,180	.....	8,928	.....	6,663	.....	.....	(264)	.....	548	.....	0001	.....	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17A85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/15/2028	1	746,712	717.84		88,933		87,103		77,676			(2,184)		5,228	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17B9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2026	02/25/2028	1	148,897	757.13		17,198		16,418		10,343			(801)		1,028	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17A83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/09/2026	03/09/2028	1	62,417	739.4		7,396		7,183		5,248			(223)		485	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17B9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2026	02/25/2028	1	166,005	766.95		17,846		17,037		10,557			(831)		1,146	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17B94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/24/2026	03/24/2028	1	64,646	700.8		7,829		7,764		7,907			(75)		455	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17B87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/25/2026	03/24/2028	1	284,048	712.91		31,899		31,680		31,584			(262)		2,000	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17B9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/09/2026	02/09/2028	1	1,850,975	763.49		208,790		194,737		118,261			(14,301)		12,632	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17B9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	03/01/2028	1	637,692	774.15		68,233		65,519		37,890			(2,979)		4,419	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17B9U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2026	01/06/2028	1	66,694	743.61		7,703		6,825		4,977			(886)		444	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1779C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/26/2026	01/26/2028	1	69,439	757.95		8,117		7,415		4,586			(712)		469	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17A96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/09/2026	03/09/2028	1	2,784,156	744.51		317,672		308,921		224,231			(9,561)		19,402	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA178S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/23/2026	03/23/2028	1	350,188	704.51		42,300		41,894		41,406			(463)			2,464		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA178S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/05/2026	02/04/2028	1	154,695	753.37 .....	.....	17,929 .....	.....	16,668 .....	.....	10,853 .....	.....	.....	(1,328) .....	.....	.....	1,052 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA178S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/04/2028	1	1,074,209	772.11 .....	.....	115,800 .....	.....	107,803 .....	.....	62,667 .....	.....	.....	(8,430) .....	.....	.....	7,304 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1748F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/14/2028	1	280,439	727.14 .....	.....	31,101 .....	.....	30,460 .....	.....	27,068 .....	.....	.....	(765) .....	.....	.....	1,961 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1748T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/21/2028	1	413,174	707.73 .....	.....	46,647 .....	.....	46,135 .....	.....	48,004 .....	.....	.....	(701) .....	.....	.....	2,904 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1768X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/18/2028	1	412,200	752.03 .....	.....	47,527 .....	.....	45,101 .....	.....	29,880 .....	.....	.....	(2,608) .....	.....	.....	2,832 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA174SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2028	1	60,901	697.11 .....	.....	7,466 .....	.....	7,385 .....	.....	7,663 .....	.....	.....	(112) .....	.....	.....	428 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1768E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/28/2028	1	405,856	697.31 .....	.....	45,943 .....	.....	45,880 .....	.....	52,023 .....	.....	.....	(251) .....	.....	.....	2,866 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1768A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/29/2028	1	587,952	697.31 .....	.....	66,615 .....	.....	66,524 .....	.....	75,429 .....	.....	.....	(364) .....	.....	.....	4,155 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA178SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2026	02/11/2028	1	2,951,074	761.24 .....	.....	316,945 .....	.....	298,121 .....	.....	195,192 .....	.....	.....	(20,434) .....	.....	.....	20,170 .....	.....	0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1788L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/14/2028	1	376,765	763.85		40,314		37,982		24,356			(2,537)			2,581		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17890	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/16/2028	1	73,609	751.32	8,649	8,150		8,150		5,341			(543)		905		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17891	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2028	1	223,751	756.03	25,910	24,629		24,629		15,656			(1,380)		1,542		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17892	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	03/01/2028	1	288,188	764.24	33,142	31,823		31,823		18,743			(1,447)		1,997		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17893	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/07/2026	01/07/2028	1	378,291	741.42	42,974	38,133		38,133		28,988			(4,886)		2,518		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17894	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/04/2026	02/04/2028	1	245,320	769.27	26,666	24,688		24,688		14,753			(2,009)		1,688		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17895	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/28/2026	02/25/2028	1	51,802	759.18	5,988	5,721		5,721		3,524			(270)		358		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17896	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/23/2026	03/23/2028	1	839,461	707.8	98,889	97,939		97,939		96,849			(1,082)		5,907		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17897	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/07/2028	1	1,328,237	752.86	142,786	127,227		127,227		91,252			(16,061)		8,842		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17898	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/13/2026	01/13/2028	1	75,367	749.58	8,614	7,715		7,715		5,351			(909)		504		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17899	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/21/2028	1	114,793	756.32	13,075	11,903		11,903		7,696			(1,220)		772		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1790A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/12/2026	01/12/2028	1	230,835	744.64	27,377	24,481		24,481		17,117			(2,925)		1,543		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1786	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/28/2026	01/28/2028	1	249,089	757.91		27,076		24,807		16,721			(2,300)		1,685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1788	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2026	02/11/2028	1	238,491	755		26,830		25,237		16,690			(1,730)		1,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1788	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/15/2026	01/14/2028	1	555,267	753.07		61,288		55,278		36,687			(6,305)		3,982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1788	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/20/2026	01/20/2028	1	242,629	735.84		28,897		26,158		19,886			(2,771)		1,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1798	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2026	01/21/2028	1	1,001,689	765.36		108,984		99,350		61,489			(10,030)		6,740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1798	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/27/2026	01/27/2028	1	796,848	782.26		86,538		79,168		51,014			(7,468)		5,986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1788	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/11/2028	1	1,883,774	763.85		200,989		189,322		121,247			(12,700)		12,875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1788	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2028	1	430,328	772.11		46,561		43,364		25,261			(3,371)		2,935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1789	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/10/2026	02/10/2028	1	353,991	767.58		37,983		35,479		21,872			(2,550)		2,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1794	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/29/2026	02/23/2028	1	2,084,281	754.67		233,648		222,415		148,753			(11,522)		14,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1795	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/23/2026	02/23/2028	1	233,307	760.91		31,413		29,903		19,800			(1,549)		2,022		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1758Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/07/2028	1	45,271	739.32		5,405		4,816		3,536			(608)		301		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1758V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/07/2026	01/07/2028	1	74,756	736.62		8,799		7,808		5,980			(1,000)		488		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA17680	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/07/2028	1	124,603	745.33		14,167		12,624		9,172			(1,594)		829		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1768B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/12/2026	01/12/2028	1	688,416	757.06		69,077		61,770		42,250			(7,381)		4,266		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1779K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/28/2026	01/28/2028	1	1,814,165	760.03		205,182		188,767		118,149			(17,169)		12,271		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1773S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/02/2026	02/02/2028	1	1,097,920	758.04		124,943		115,332		73,523			(9,756)		7,464		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1799P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/12/2026	01/12/2028	1	283,304	749.49		33,583		30,031		20,814			(3,588)		1,960		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1799R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/02/2026	03/02/2028	1	979,215	761.01		110,651		106,401		66,229			(4,390)		6,790		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1799A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/11/2026	03/10/2028	1	485,245	737.83		55,658		54,205		41,759			(1,525)		3,384		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1779L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/29/2026	01/28/2028	1	257,485	753.52		30,512		28,071		17,798			(2,553)		1,742		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1798X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/07/2028	1	270,184	737.97		31,557		30,604		23,032			(1,078)		1,880		0001	

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/03/2026	03/03/2028	1	509,937	755.55		57,776		55,636		36,508			(2,213)		3,538		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/19/2026	03/17/2028	1	1,922,492	717.91		214,935		212,266		202,838			(3,538)		13,472		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/21/2028	1	250,811	688.67		30,348		30,015		31,175			(456)		1,763		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/28/2028	1	365,434	688.38		44,327		44,266		49,940			(242)		2,580		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/09/2026	01/11/2028	1	205,402	756.18		22,245		19,862		13,701			(2,462)		1,372		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/14/2026	01/14/2028	1	436,779	760.22		47,128		42,273		28,030			(4,907)		2,923		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/15/2028	1	1,156,639	721.18		134,286		131,523		117,196			(3,298)		8,094		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/28/2028	1	1,265,544	691.59		149,840		149,635		169,046			(819)		8,936		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/17/2026	03/17/2028	1	826,696	728.29		93,334		91,670		78,542			(1,768)		5,793		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/18/2026	03/17/2028	1	269,095	721.49		29,708		29,218		27,469			(529)		1,886		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/24/2026	03/24/2028	1	222,664	709.88		25,193		24,932		25,444			(241)		1,568		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17993	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/03/2026	03/03/2028	1	84,601	752.05		9,831		9,467		6,245			(377)			587	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17992	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/07/2028	1	486,575	747.53		52,939		51,340		38,256			(1,808)			3,386	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/14/2028	1	916,246	721.18		106,285		104,095		92,743			(2,614)			6,407	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1789V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/21/2028	1	1,375,867	701.92		162,352		160,568		166,952			(2,440)			9,669	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1789F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/29/2028	1	1,120,427	691.59		132,771		132,588		149,784			(725)			7,917	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1769P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/16/2026	01/19/2028	1	244,788	749.12		28,665		25,908		17,558			(2,894)			1,645	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1779E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2026	01/25/2028	1	384,462	765.36		41,983		38,282		23,745			(3,843)			2,595	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1795D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/27/2028	1	656,527	697.31		74,253		74,151		84,083			(406)			4,633	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1775V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/03/2026	02/03/2028	1	1,349,882	756.1		153,887		142,261		92,368			(11,805)			9,172	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/09/2026	02/09/2028	1	571,371	769.8		61,537		57,395		34,431			(4,215)			3,899	0001	
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/09/2026	02/09/2028	1	183,174	759.94		21,193		19,767		12,089			(1,452)			1,250	0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17987	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/23/2026	02/23/2028	1	93,420	748.44		10,968		10,431		7,042			(540)		644		0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1799H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	03/01/2028	1	72,082	782.53 .....	.....	8,390 .....	.....	8,057 .....	.....	4,760 .....	.....	.....	(366) .....	.....	.....499 .....	.....	.....0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1799K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	02/25/2028	1	1,656,761	774.15 .....	.....	176,445 .....	.....	169,378 .....	.....	97,694 .....	.....	.....	(7,766) .....	.....	.....11,439 .....	.....	.....0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1798Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2028	1	470,649	737.97 .....	.....	55,019 .....	.....	53,358 .....	.....	40,169 .....	.....	.....	(1,876) .....	.....	.....3,277 .....	.....	.....0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1789P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/16/2028	1	322,816	754.07 .....	.....	37,188 .....	.....	35,043 .....	.....	22,858 .....	.....	.....	(2,334) .....	.....	.....2,214 .....	.....	.....0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1788S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2028	1	115,594	759.45 .....	.....	13,709 .....	.....	12,768 .....	.....	7,629 .....	.....	.....	(983) .....	.....	.....788 .....	.....	.....0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17889	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/09/2026	02/09/2028	1	79,581	757.17 .....	.....	9,399 .....	.....	8,766 .....	.....	5,386 .....	.....	.....	(644) .....	.....	.....543 .....	.....	.....0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17886	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/11/2026	02/11/2028	1	422,293	760.92 .....	.....	47,719 .....	.....	44,638 .....	.....	27,794 .....	.....	.....	(3,138) .....	.....	.....2,886 .....	.....	.....0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA1788V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/18/2026	02/18/2028	1	1,243,757	757.63 .....	.....	139,798 .....	.....	132,117 .....	.....	85,536 .....	.....	.....	(7,852) .....	.....	.....8,544 .....	.....	.....0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17992	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2028	1	1,389,375	765.83 .....	.....	149,775 .....	.....	142,368 .....	.....	89,001 .....	.....	.....	(7,960) .....	.....	.....9,572 .....	.....	.....0001
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17998	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/24/2026	02/24/2028	1	139,886	754.75		16,115		15,362		9,943			(773)		965		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	03/01/2028	1	2,969,898	767.8		332,926		319,682		187,026			(14,534)			20,579	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	02/28/2028	1	1,326,943	774.15		141,717		136,064		78,603			(6,204)			9,182	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/24/2026	02/24/2028	1	847,258	758.27		95,147		90,703		58,368			(4,562)			5,846	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/26/2026	02/25/2028	1	2,324,003	769.02		249,133		238,824		144,628			(11,278)			16,046	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/02/2026	03/02/2028	1	80,109	757.48		9,285		8,928		5,590			(368)			555	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/07/2028	1	836,783	741.4		95,310		92,429		69,306			(3,255)			5,823	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2028	1	1,496,388	765.78		169,541		157,887		93,187			(12,275)			10,205	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/02/2026	03/02/2028	1	1,452,437	767.3		156,718		150,689		92,830			(6,217)			10,071	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/17/2026	03/17/2028	1	38,230	724.91		4,431		4,352		3,792			(85)			268	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/03/2026	03/03/2028	1	122,113	761.8		13,213		12,723		8,272			(506)			847	0001	
Purchased Call/Shorter Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/09/2026	03/09/2028	1	1,812,348	750.66		197,546		191,855		138,480			(5,945)			12,630	0001	

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17A85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/09/2026	03/09/2028	1	66,761	741.06	7,818	5,536		7,593		5,536			(235)		465		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17A9T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/04/2026	03/03/2028	1	1,307,266	759.51	148,113	89,909		142,823		89,909			(5,478)		9,071		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17A81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/06/2028	1	669,024	747.53	72,723	52,534		70,522		52,534			(2,487)		4,652		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17A87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/10/2026	03/10/2028	1	817,117	742.03	98,070	67,507		90,516		67,507			(2,674)		5,698		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17A9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/18/2026	03/17/2028	1	793,232	715.57	91,618	84,810		90,108		84,810			(1,632)		5,559		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17A9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/20/2028	1	408,259	707.73	46,052	47,389		45,545		47,389			(693)		2,867		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17A9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2028	1	2,174,101	701.92	256,979	264,045		254,159		264,045			(3,856)		15,289		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17A9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/18/2026	03/17/2028	1	184,110	712.25	21,799	20,195		21,439		20,195			(988)		1,290		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17A9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/12/2026	03/10/2028	1	3,115,949	730.13	344,001	291,106		336,409		291,106			(8,966)		21,729		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17B5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2028	1	1,040,127	707.73	117,534	120,958		116,245		120,958			(1,764)		7,314		0001
Purchased Call/Shiller Barclays CAFE US Sector Risk Controlled 10% USD Total Return Index/BSA17B5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2026	01/06/2028	1	245,528	747.31	27,597	17,717		24,451		17,717			(3,176)		1,633		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA177S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/05/2026	02/04/2028	1	1,359,967	763.14		146,740		136,418		87,266			(10,870)			9,247		0001	
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA178S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/05/2026	02/04/2028	1	279,055	756.88	.....	31,533	.....	29,315	.....	18,967	.....	.....	(2,336)	.....	.....	1,897	.....	0001	.....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1758H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/02/2026	01/04/2028	1	459,507	737.96	.....	51,695	.....	45,659	.....	36,433	.....	.....	(6,215)	.....	.....	3,052	.....	0001	.....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA176S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/07/2028	1	122,095	743.22	.....	14,102	.....	12,565	.....	9,161	.....	.....	(1,566)	.....	.....	813	.....	0001	.....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA176S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/07/2028	1	556,196	746.91	.....	62,516	.....	55,704	.....	40,358	.....	.....	(7,032)	.....	.....	3,703	.....	0001	.....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA176S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/09/2026	01/10/2028	1	1,581,453	756.18	.....	171,113	.....	152,754	.....	105,336	.....	.....	(18,961)	.....	.....	10,552	.....	0001	.....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA176S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/15/2028	1	1,211,300	763.85	.....	129,730	.....	122,236	.....	78,418	.....	.....	(8,152)	.....	.....	8,303	.....	0001	.....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA175S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/02/2026	01/04/2028	1	81,031	743.84	.....	8,719	.....	7,701	.....	6,095	.....	.....	(1,048)	.....	.....	538	.....	0001	.....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA176S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/16/2026	01/19/2028	1	369,368	756.83	.....	40,298	.....	36,423	.....	24,236	.....	.....	(4,068)	.....	.....	2,482	.....	0001	.....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1779B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/26/2026	01/26/2028	1	811,323	767.78	.....	88,353	.....	80,707	.....	48,897	.....	.....	(7,746)	.....	.....	5,480	.....	0001	.....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA178S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/16/2028	1	2,189,233	757.58	.....	245,858	.....	231,674	.....	150,224	.....	.....	(15,429)	.....	.....	15,018	.....	0001	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1768I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/20/2026	.01/20/2028	1	298,032	738.54		34,810		31,511		23,859			(3,338)		2,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1768I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/27/2026	.01/27/2028	1	44,922	732.51		5,242		4,796		3,145			(482)		304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1768I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/09/2026	.01/11/2028	1	972,154	750.21		110,048		98,257		68,524			(12,177)		6,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1768I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/13/2026	.01/13/2028	1	220,137	751.17		24,875		22,279		15,403			(2,624)		1,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1768I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/30/2026	.02/01/2028	1	533,656	738.01		60,570		55,828		35,695			(4,965)		3,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1768I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.02/02/2026	.02/02/2028	1	443,523	754.52		51,759		47,778		30,665			(4,041)		3,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1768I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.02/02/2026	.02/02/2028	1	119,845	751.77		14,262		13,165		8,484			(1,114)		814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1768I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.02/17/2026	.02/17/2028	1	246,575	762.1		26,384		24,888		16,303			(1,518)		1,693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1768I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.02/18/2026	.02/18/2028	1	117,276	763.9		12,584		11,892		7,621			(707)		866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1798E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.02/28/2026	.02/25/2028	1	428,725	762.72		48,258		46,261		28,320			(2,185)		2,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BSA1788R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.02/13/2026	.02/16/2028	1	660,284	763.85		70,782		66,639		42,808			(4,442)		4,529		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Skillet Barclays CAFE US 10% USD Total Return Index/BSA1798B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2026	02/25/2028	1	1,533,017	760.66		172,618		164,793		103,192			(8,040)		10,585	0001	
Purchased Call/Skillet Barclays CAFE US 10% USD Total Return Index/BSA1785Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/18/2028	1	364,504	755.53		40,970		38,879		25,613			(2,248)		2,504	0001	
Purchased Call/S&P 500 Daily R2 8% Net Total/SP7000IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	IGSLL3D9P306NU24	04/23/2025	04/21/2026	1	1,592,950	4798	98,089			5,434		162,577			(24,320)		1,910	0001	
Purchased Call/S&P 500 Daily R2 8% Net Total/SP7000IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	IGSLL3D9P306NU24	04/25/2025	04/24/2026	1	3,067,000	4885.74	173,286			11,071		254,393			(42,845)		3,932	0001	
Purchased Call/S&P 500 Daily R2 8% Net Total/SP71133SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/02/2025	05/01/2026	1	3,880,000	4907.34	234,352			19,529		307,074			(57,944)		5,654	0001	
Purchased Call/S&P 500 Daily R2 8% Net Total/SP7000IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	IGSLL3D9P306NU24	06/20/2025	06/18/2026	1	2,080,370	4989	124,983			27,155		143,954			(30,988)		4,839	0001	
Purchased Call/S&P 500 Daily R2 8% Net Total/SP7000IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	IGSLL3D9P306NU24	06/25/2025	06/23/2026	1	1,580,229	5033	97,604			22,441		96,775			(24,199)		3,790	0001	
Purchased Call/S&P 500 Daily R2 8% Net Total/SP7000ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	IGSLL3D9P306NU24	05/30/2025	05/29/2026	1	3,831,000	4959.72	228,711			36,848		276,295			(56,549)		7,701	0001	
Purchased Call/S&P 500 Daily R2 8% Net Total/SP704035Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/16/2025	04/15/2026	1	1,735,940	4835	103,564			4,005		161,161			(25,607)		1,760	0001	
Purchased Call/S&P 500 Daily R2 8% Net Total/SP7000IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/13/2025	06/12/2026	1	4,213,000	4977.96	253,201			50,640		296,921			(62,605)		9,421	0001	
Purchased Call/S&P 500 Daily R2 8% Net Total/SP71133SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/05/2026	1	3,805,000	4959.88	229,442			41,427		275,063			(56,730)		8,090	0001	
Purchased Call/S&P 500 Daily R2 8% Net Total/SP7000H9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/11/2025	04/10/2026	1	3,352,000	4785.65	190,058			4,751		347,757			(46,982)		2,774	0001	
Purchased Call/S&P 500 Daily R2 8% Net Total/SP7000ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC	05/16/2025	05/13/2026	1	1,535,009	4920	98,495			11,555		118,951			(24,488)		2,634	0001	
Purchased Call/S&P 500 Daily R2 8% Net Total/SP7000ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/17/2025	04/17/2026	1	4,402,000	4821.37	252,235			11,179		424,321			(62,195)		4,750	0001	
Purchased Call/S&P 500 Daily R2 8% Net Total/SP7000ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/21/2025	05/19/2026	1	1,755,963	4946	93,748			12,465		128,897			(23,243)		3,217	0001	
Purchased Call/S&P 500 Daily R2 8% Net Total/SP7000ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC	05/16/2025	05/15/2026	1	3,303,000	4953.49	196,198			23,980		233,792			(48,511)		5,799	0001	
Purchased Call/S&P 500 Daily R2 8% Net Total/SP7000ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/08/2025	05/05/2026	1	1,475,253	4901	84,506			8,026		119,444			(21,010)		2,284	0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/20/2025	06/18/2026	1	2,831,000	4989.64	169,860			36,906		195,536			(42,114)		6,595	0001	
Daily R2 8% Net																						
Total/Spread54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/04/2025	04/02/2026	1	4,632,000	4801.22	261,708			729		460,220			(64,866)		1,714	0001	
Daily R2 8% Net																						
Total/Spread45	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/30/2025	04/29/2026	1	1,846,250	4910	106,570			8,243		144,423			(26,350)		2,602	0001	
Daily R2 8% Net																						
Total/Spread59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/27/2025	06/26/2026	1	3,698,000	5077.32	219,661			52,475		196,803			(54,312)		9,027	0001	
Daily R2 8% Net																						
Total/Spread51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/30/2025	05/27/2026	1	1,626,902	4951	96,970			15,481		119,686			(24,606)		3,219	0001	
Daily R2 8% Net																						
Total/Spread1333K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/05/2026	1	1,692,299	4977	97,927			17,681		116,505			(24,213)		3,598	0001	
Daily R2 8% Net																						
Total/SpreadSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/30/2025	06/01/2026	1	1,501,000	4959.72	90,060			15,134		108,643			(22,066)		3,083	0001	
Daily R2 8% Net																						
Total/Spread50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/11/2025	06/09/2026	1	2,124,309	4975	132,148			25,258		149,715			(32,764)		4,651	0001	
Daily R2 8% Net																						
Total/Spread57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/11/2025	04/10/2026	1	1,553,484	4795	85,290			2,132		157,839			(21,068)		1,286	0001	
Daily R2 8% Net																						
Total/SpreadSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/09/2025	05/08/2026	1	3,160,000	4885.07	184,544			18,967		261,601			(45,629)		5,098	0001	
Daily R2 8% Net																						
Total/Spread1333F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/02/2025	05/01/2026	1	1,632,193	4916	96,639			8,053		126,140			(23,894)		2,378	0001	
Daily R2 8% Net																						
Total/Spread52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/13/2025	06/12/2026	1	1,621,882	5006	91,031			18,206		105,401			(22,508)		3,627	0001	
Daily R2 8% Net																						
Total/SpreadSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	09/23/2025	05/22/2026	1	1,482,414	4907	87,257			12,386		119,512			(21,575)		2,760	0001	
Daily R2 8% Net																						
Total/Spread50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	05/23/2025	05/22/2026	1	3,883,000	4909.64	230,855			32,796		315,942			(57,060)		7,347	0001	
Daily R2 8% Net																						
Total/SpreadSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	09/05/2025	09/04/2026	1	1,546,163	5224	95,436			41,356		60,706			(23,557)		5,070	0001	
Daily R2 8% Net																						
Total/Spread13454	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/27/2025	08/26/2026	1	1,724,212	5209	106,635			43,302		69,057			(26,366)		5,480	0001	
Daily R2 8% Net																						
Total/Spread53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	07/25/2025	07/24/2026	1	1,869,661	5122	117,811			37,307		91,598			(29,129)		5,247	0001	
Daily R2 8% Net																						
Total/Spread5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/18/2025	07/17/2026	1	3,501,000	5096.4	211,460			62,851		187,483			(52,284)		9,522	0001	
Daily R2 8% Net																						
Total/SpreadSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	09/26/2025	09/23/2026	1	1,699,342	5324	98,300			48,052		51,610			(24,439)		5,897	0001	

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IG.SJL3JDP30 6NUZ34	.07/03/2025	.06/30/2026	1	1,686,007	5094	101,233			25,521		86,452			(25,168)		4,209		0001
Daily R2 8% Net																						
Total/S&P500JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/25/2025	.07/24/2026	1	3,847,000	5137.74	233,513			73,946		176,928			(57,737)		10,797		0001
Daily R2 8% Net																						
Total/S&P500JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	.07/30/2025	.07/29/2026	1	1,526,340	5139	90,903			29,882		71,499			(22,476)		4,376		0001
Daily R2 8% Net																						
Total/S&P500JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	.09/19/2025	.09/18/2026	1	2,645,000	5332.15	155,791			73,568		76,659			(38,520)		9,052		0001
Daily R2 8% Net																						
Total/S&P500JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/08/2025	.09/07/2026	1	2,689,000	5165.72	160,802			57,174		117,764			(39,759)		7,993		0001
Daily R2 8% Net																						
Total/S&P500JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/29/2025	.09/28/2026	1	2,312,000	5218.51	137,333			56,999		91,041			(33,956)		7,411		0001
Daily R2 8% Net																						
Total/S&P500JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.07/11/2025	.07/10/2026	1	3,342,000	5079.32	200,186			55,607		183,409			(49,496)		8,790		0001
Daily R2 8% Net																						
Total/S&P500JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/12/2025	.09/11/2026	1	2,630,000	5298.46	153,329			69,424		82,521			(37,911)		8,815		0001
Daily R2 8% Net																						
Total/S&P500JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.09/22/2025	.09/20/2026	1	2,103,046	5180	132,575			52,070		89,940			(32,870)		6,559		0001
Daily R2 8% Net																						
Total/S&P500JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.09/05/2025	.09/04/2026	1	2,500,000	5249.31	145,750			63,158		89,669			(36,037)		8,198		0001
Daily R2 8% Net																						
Total/S&P500JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IG.SJL3JDP30 6NUZ34	.07/03/2025	.07/02/2026	1	2,596,000	5095.7	156,020			39,983		133,662			(38,576)		6,552		0001
Daily R2 8% Net																						
Total/S&P500JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IG.SJL3JDP30 6NUZ34	.07/18/2025	.07/15/2026	1	2,026,618	5079	126,982			37,243		113,770			(31,570)		5,461		0001
Daily R2 8% Net																						
Total/S&P500JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/22/2025	.09/21/2026	1	2,211,000	5212.45	131,776			51,978		86,679			(32,582)		6,920		0001
Daily R2 8% Net																						
Total/S&P500JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/13/2025	.09/12/2026	1	1,409,331	5178	89,703			32,957		59,814			(22,179)		4,267		0001
Daily R2 8% Net																						
Total/S&P500JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IG.SJL3JDP30 6NUZ34	.07/03/2025	.07/06/2026	1	1,588,000	5095.7	95,915			25,366		82,243			(23,458)		4,093		0001
Daily R2 8% Net																						
Total/S&P500JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.09/07/2025	.09/04/2026	1	1,606,073	5148	96,361			33,646		74,627			(23,957)		4,718		0001
Daily R2 8% Net																						
Total/S&P500JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.09/15/2025	.09/14/2026	1	2,682,000	5189.39	160,115			60,043		113,516			(39,589)		8,186		0001
Daily R2 8% Net																						
Total/S&P500JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	.09/26/2025	.09/25/2026	1	2,320,000	5295.16	137,576			67,642		73,522			(34,016)		8,101		0001
Daily R2 8% Net																						
Total/S&P500JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/01/2025	.07/31/2026	1	3,476,000	5109.14	208,212			69,983		179,404			(51,481)		10,048		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/11/2025	07/10/2026	1	2,397,263	5089	176,564			49,045		160,643			(43,656)		7,857		0001
Daily R2 8% Net																						
Total/S&P000J50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/12/2025	09/11/2026	1	1,615,134	5278	98,965			44,818		56,143			(24,474)		5,413		0001
Daily R2 8% Net																						
Total/S&P119496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/07/2025	11/03/2026	1	1,621,836	5406	86,769			52,646		43,477			(21,632)		6,253		0001
Daily R2 8% Net																						
Total/S&P000J55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/21/2025	11/18/2026	1	1,578,352	5332	89,502			57,751		57,885			(22,252)		6,292		0001
Daily R2 8% Net																						
Total/S&P000J5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/14/2025	11/13/2026	1	1,526,000	5375.91	88,661			55,659		50,172			(21,922)		6,017		0001
Daily R2 8% Net																						
Total/S&P11949T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/03/2025	10/02/2026	1	2,055,000	5363.88	120,218			61,445		55,879			(29,724)		7,315		0001
Daily R2 8% Net																						
Total/S&P000G39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2025	11/27/2026	1	2,607,000	5448.3	148,338			98,882		67,034			(36,677)		10,592		0001
Daily R2 8% Net																						
Total/S&P000J5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/17/2025	10/16/2026	1	1,707,000	5344.91	98,665			54,266		54,086			(24,335)		6,302		0001
Daily R2 8% Net																						
Total/S&P040493	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/05/2025	12/04/2026	1	1,902,000	5443.39	109,365			75,037		53,286			(27,041)		7,839		0001
Daily R2 8% Net																						
Total/S&P11949X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/19/2025	12/18/2026	1	2,672,000	5430.38	132,304			110,420		79,763			(37,658)		11,319		0001
Daily R2 8% Net																						
Total/S&P000K34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/21/2025	11/20/2026	1	1,673,000	5325.32	96,532			62,478		63,327			(23,868)		6,698		0001
Daily R2 8% Net																						
Total/S&P000J5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/12/2025	12/11/2026	1	2,500,000	5417.49	143,500			101,247		75,767			(35,481)		10,448		0001
Daily R2 8% Net																						
Total/S&P000K30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/24/2025	10/23/2026	1	3,395,000	5411.8	195,552			111,356		84,990			(48,351)		12,753		0001
Daily R2 8% Net																						
Total/S&P000J5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/03/2025	09/29/2026	1	2,197,522	5347	133,028			67,446		62,179			(33,165)		7,759		0001
Daily R2 8% Net																						
Total/S&P005G3A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/31/2025	10/30/2026	1	2,388,000	5427.1	139,698			82,267		56,372			(34,541)		9,121		0001
Daily R2 8% Net																						
Total/S&P000J50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/04/2025	12/02/2026	1	1,765,830	5433	102,804			70,159		50,729			(25,489)		7,248		0001
Daily R2 8% Net																						
Total/S&P11949I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	11/14/2025	11/10/2026	1	1,696,865	5421	89,299			55,781		45,261			(22,263)		6,647		0001
Daily R2 8% Net																						
Total/S&P000J5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	12/26/2025	12/22/2026	1	2,013,325	5456	121,242			89,998		55,792			(30,227)		8,594		0001
Daily R2 8% Net																						
Total/S&P000K36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/17/2025	10/13/2026	1	1,931,491	5336	113,791			62,155		62,304			(28,369)		7,077		0001
Daily R2 8% Net																						
Total/S&P040494	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA																		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/23/2025	10/20/2026	1	1,495,184	5382	86,644			48,889		41,101			(21,541)		5,579		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7000J50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/10/2025	10/09/2026	1	2,647,000	5271.27	154,585			82,244		101,454			(38,222)		9,599		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7005C30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/07/2025	11/06/2026	1	2,267,000	5373.27	131,939			80,487		69,583			(32,622)		8,800		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7000J5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/26/2025	12/24/2026	1	2,419,000	5482.46	137,883			102,548		62,135			(34,186)		10,364		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7000K55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/09/2025	10/08/2026	1	1,537,484	5376	90,206			47,757		42,412			(22,311)		5,561		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7040432	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/12/2025	12/09/2026	1	1,615,430	5439	88,016			61,955		45,015			(21,882)		6,725		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7000K51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/17/2025	12/16/2026	1	1,455,957	5412	75,863			54,278		45,611			(18,757)		6,144		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7000K53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/06/2026	03/02/2027	1	2,633,595	5475	127,292			119,448		88,925			(8,815)		12,634		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7000K5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/09/2026	01/08/2027	1	2,141,000	5502.98	122,883			96,267		54,514			(27,347)		9,426		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7000K5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/13/2026	03/12/2027	1	3,157,000	5333.16	183,106			175,477		159,480			(9,055)		15,389		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7040457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/15/2026	01/13/2027	1	2,045,012	5497	116,775			93,615		56,277			(24,127)		9,083		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7000K50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/09/2026	02/09/2027	1	1,435,000	5508.23	81,939			70,878		40,846			(11,224)		6,665		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7000K5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/02/2026	12/31/2026	1	2,344,000	5441.72	133,374			101,795		70,569			(32,333)		10,173		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7000K57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/27/2026	03/01/2027	1	1,732,000	5498.26	99,417			91,474		54,341			(8,668)		8,296		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7000K5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	01/16/2026	01/15/2027	1	4,069,000	5484.39	236,409			190,312		115,215			(48,061)		18,135		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7000K5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/23/2026	01/20/2027	1	1,774,117	5425	113,466			93,181		60,361			(21,001)		7,975		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7000K5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/20/2026	03/16/2027	1	1,442,545	5383	63,050			61,637		64,865			(1,921)		7,063		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7000K5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/02/2026	12/30/2026	1	1,482,346	5470	76,910			60,174		40,364			(19,182)		6,422		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SP7000K59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/07/2026	01/05/2027	1	1,604,997	5478	92,415			71,423		43,491			(21,131)		7,029		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	02/27/2026	02/24/2027	1	1,828,348	5507		99,550		91,486		55,335			(8,800)		8,692	0001	
Daily R2 8% Net																						
Total/S&P000KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/06/2026	03/08/2027	1	1,315,000	5404		75,744		71,153		54,812			(5,160)		6,364	0001	
Daily R2 8% Net																						
Total/S&P000KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/30/2026	01/29/2027	1	3,821,000	5486.53		209,294		176,156		108,597			(34,489)		16,523	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/20/2026	03/18/2027	1	1,519,816	5333		75,516		73,834		77,739			(2,288)		7,463	0001	
Daily R2 8% Net																						
Total/S&P000KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/06/2026	03/05/2027	1	1,973,000	5404		113,053		106,144		81,880			(7,765)		9,507	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	02/20/2026	02/10/2027	1	1,642,625	5494		93,440		83,857		50,199			(10,265)		7,642	0001	
Daily R2 8% Net																						
Total/S&P000KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/28/2026	01/26/2027	1	2,998,770	5500		174,444		144,967		82,483			(29,795)		13,562	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/13/2026	02/12/2027	1	4,452,000	5461.66		251,983		222,503		148,106			(31,844)		20,777	0001	
Daily R2 8% Net																						
Total/S&P000KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/27/2026	03/25/2027	1	2,053,000	5207.22		120,101		119,766		141,605			(1,323)		10,180	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	02/20/2026	02/19/2027	1	3,249,000	5498.04		185,843		167,299		100,995			(19,912)		15,329	0001	
Daily R2 8% Net																						
Total/S&P000KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/27/2026	03/29/2027	1	1,284,000	5207.22		75,499		75,291		86,845			(823)		6,402	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/06/2026	02/05/2027	1	3,296,000	5411.27		188,616		162,420		96,550			(27,463)		15,166	0001	
Daily R2 8% Net																						
Total/S&P000KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/20/2026	02/17/2027	1	2,118,300	5474		127,280		114,481		66,673			(13,713)		9,364	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/27/2026	03/24/2027	1	1,402,002	5291		66,822		66,636		80,093			(738)		6,942	0001	
Daily R2 8% Net																						
Total/S&P000KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/11/2026	03/09/2027	1	1,646,271	5433		92,097		87,250		63,765			(5,074)		7,979	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/23/2026	01/22/2027	1	3,031,000	5471.97		175,495		144,296		90,412			(32,303)		13,671	0001	
Daily R2 8% Net																						
Total/S&P000KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/27/2026	02/26/2027	1	1,474,000	5498.26		84,165		77,385		46,000			(7,389)		7,029	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/23/2026	03/23/2027	1	1,596,000	5392.83		93,845		92,035		86,713			(2,057)		7,892	0001	
Daily R2 8% Net																						
Total/S&P000KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	03/20/2026	03/19/2027	1	3,636,000	5298.93		215,251		210,468		216,771			(6,505)		17,979	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index																			
Daily R2 8% Net																						
Total/S&P000K96																						

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	02/04/2026	02/02/2027	1	1,768,406	5492		93,509		79,521		52,918			(14,168)		8,122		0001
Daily R2 8% Net																						
Total/SPT040488	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/30/2024	05/22/2026	1	1,632,795	4719	177,263			12,591		202,813			(22,036)		3,081		0001
Daily R2 8% Net																						
Total/SPT00005N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/31/2024	06/01/2026	1	3,097,000	5264.93	198,257			13,279		69,622			(19,484)		6,382		0001
Daily R2 8% Net																						
Total/SPT113150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/28/2024	06/26/2026	1	1,614,000	5462.36	72,963			8,666		12,839			(9,019)		3,940		0001
Daily R2 8% Net																						
Total/SPT00005R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/05/2024	05/29/2026	1	1,686,350	4719	207,665			16,705		211,141			(25,850)		3,396		0001
Daily R2 8% Net																						
Total/SPT11303S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/17/2024	05/18/2026	1	1,684,000	5319.44	80,634			5,213		22,048			(9,928)		3,072		0001
Daily R2 8% Net																						
Total/SPT000E51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/14/2024	06/12/2026	1	1,365,000	5430.09	71,187			7,079		13,122			(8,801)		3,365		0001
Daily R2 8% Net																						
Total/SPT11303I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/03/2024	05/04/2026	1	2,644,000	5202.64	127,970			5,809		66,073			(15,755)		4,035		0001
Daily R2 8% Net																						
Total/SPT11303X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/17/2024	05/15/2026	1	2,482,000	5224.74	137,989			8,387		61,422			(17,060)		4,357		0001
Daily R2 8% Net																						
Total/SPT000E55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/24/2024	04/22/2026	1	1,896,622	5049	112,706			3,260		101,073			(13,933)		2,328		0001
Daily R2 8% Net																						
Total/SPT11303A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/24/2024	05/22/2026	1	2,335,000	5196.26	132,395			9,339		63,615			(16,367)		4,407		0001
Daily R2 8% Net																						
Total/SPT000E53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/20/2024	06/17/2026	1	1,594,262	4846	182,075			19,391		157,026			(22,540)		3,685		0001
Daily R2 8% Net																						
Total/SPT11303J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2024	05/08/2026	1	1,564,000	5219.57	80,077			4,087		37,723			(9,886)		2,523		0001
Daily R2 8% Net																						
Total/SPT000E53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/18/2024	06/18/2026	1	1,542,000	5415.82	80,492			8,636		14,132			(9,924)		3,587		0001
Daily R2 8% Net																						
Total/SPT000D5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/21/2024	05/15/2026	1	1,518,402	4716	178,465			10,876		186,357			(22,185)		2,666		0001
Daily R2 8% Net																						
Total/SPT000D58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/04/2024	04/02/2026	1	1,924,133	5228	90,516			125		22,554			(11,130)		712		0001
Daily R2 8% Net																						
Total/SPT11303Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/24/2024	05/22/2026	1	1,944,000	5292.79	93,312			6,582		26,395			(11,536)		3,669		0001
Daily R2 8% Net																						
Total/SPT113150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2024	05/22/2026	1	1,628,196	5266	77,393			5,497		33,672			(9,647)		3,073		0001
Daily R2 8% Net																						
Total/SPT113152	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/05/2024	06/03/2026	1	1,463,020	5329	75,093			6,516		22,016			(9,283)		3,063		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley ISLSJL3DJ930 6NUZ34	04/29/2024	04/29/2026	1	2,307,000	5049.03	181,387			6,977		157,875			(22,364)		4,097		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKGF63	06/21/2024	06/18/2026	1	1,609,000	5443.15	75,623			8,159		12,935			(9,362)		3,743		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKGF63	06/27/2024	06/26/2026	1	1,865,000	5428.36	92,750			11,002		18,511			(11,451)		4,528		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKGF63	04/05/2024	04/02/2026	1	2,075,000	5130.02	123,463			171		65,923			(15,284)		768		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKGF63	04/19/2024	04/17/2026	1	2,390,000	5001.95	136,172			3,009		149,122			(16,834)		2,547		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKGF63	06/20/2024	06/18/2026	1	1,524,000	5437.14	73,457			7,914		12,809			(9,061)		3,545		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKGF63	04/12/2024	04/10/2026	1	1,437,000	5162.99	76,161			947		41,982			(9,416)		1,189		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z1Z7F321IEFA76	04/18/2024	04/17/2026	1	1,624,270	5041	89,414			1,973		87,365			(11,039)		1,753		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKGF63	04/19/2024	04/20/2026	1	2,381,000	4988.35	141,670			3,703		157,889			(17,442)		2,787		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley ISLSJL3DJ930 6NUZ34	04/04/2024	04/02/2026	1	1,640,000	5097.37	97,416			135		63,657			(12,043)		607		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKGF63	06/05/2024	05/29/2026	1	1,478,653	5196	94,137			7,573		47,269			(11,718)		2,972		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKGF63	06/20/2024	06/12/2026	1	1,574,374	5428	76,551			7,676		12,704			(9,542)		3,520		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley ISLSJL3DJ930 6NUZ34	05/15/2024	05/14/2026	1	1,596,288	5238	85,449			5,054		36,686			(10,549)		2,771		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKGF63	05/23/2024	05/15/2026	1	1,534,936	5231	80,754			4,956		36,626			(10,066)		2,665		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKGF63	04/12/2024	04/10/2026	1	1,479,000	5062.67	89,923			1,118		70,738			(11,117)		1,224		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKGF63	05/03/2024	05/01/2026	1	2,754,000	5114.5	154,499			6,402		113,483			(19,100)		4,013		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G19ZL770XK3ZE78	06/14/2024	06/12/2026	1	1,936,000	5342.97	105,889			10,531		29,808			(13,082)		4,329		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKGF63	05/10/2024	05/08/2026	1	1,928,000	5165.54	107,775			5,508		63,542			(13,324)		3,110		0001
Daily R2 8% Net																						
Total/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKGF63	05/01/2024	04/30/2026	1	2,162,005	5091	114,448			4,565		96,882			(14,123)		3,099		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	04/05/2024	04/02/2026	1	2,789,000	5223.89	141,909			196		34,681			(17,568)		1,096		0001
Daily R2 8% Net																						
Total/SPT113052	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	04/05/2024	04/02/2026	1	1,540,803	5185	84,035			116		31,247			(10,403)		570		0001
Daily R2 8% Net																						
Total/SPT113053	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	05/24/2024	05/27/2026	1	1,571,000	5212.74	86,876			6,883		38,800			(10,667)		3,104		0001
Daily R2 8% Net																						
Total/SPT113057	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G119DL770X043ZE78	06/14/2024	06/12/2026	1	1,684,480	4799	202,274			20,116		181,929			(25,006)		3,767		0001
Daily R2 8% Net																						
Total/SPT000532	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IG3SLJ3JDP3016NUZ34	06/13/2024	06/10/2026	1	1,537,336	5274	93,879			9,089		35,184			(11,622)		3,390		0001
Daily R2 8% Net																						
Total/SPT113038I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	05/10/2024	05/08/2026	1	2,602,000	5256.82	124,636			6,370		48,751			(15,408)		4,198		0001
Daily R2 8% Net																						
Total/SPT11313C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	06/28/2024	06/29/2026	1	2,169,000	5372.66	115,608			14,153		32,154			(14,234)		5,385		0001
Daily R2 8% Net																						
Total/SPT113133	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	06/06/2024	06/05/2026	1	1,593,000	5340.45	79,650			7,141		25,099			(9,833)		3,387		0001
Daily R2 8% Net																						
Total/SPT113057	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	04/12/2024	04/10/2026	1	1,622,314	5144	86,393			1,074		49,833			(10,660)		1,343		0001
Daily R2 8% Net																						
Total/SPT113057	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	04/05/2024	04/07/2026	1	1,767,000	5190.02	105,490			869		57,100			(12,970)		1,224		0001
Daily R2 8% Net																						
Total/SPT113051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IG3SLJ3JDP3016NUZ34	05/02/2024	05/01/2026	1	1,600,000	5110.01	83,840			3,469		66,892			(10,351)		2,331		0001
Daily R2 8% Net																						
Total/SPT000056	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IG3SLJ3JDP3016NUZ34	06/27/2024	06/22/2026	1	1,572,807	4854	178,686			20,322		153,077			(22,182)		3,750		0001
Daily R2 8% Net																						
Total/SPT000538	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IG3SLJ3JDP3016NUZ34	06/13/2024	06/12/2026	1	1,971,000	5382.48	101,112			10,042		21,772			(12,483)		4,407		0001
Daily R2 8% Net																						
Total/SPT000059I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	04/26/2024	04/24/2026	1	1,379,000	5040.54	84,946			2,689		76,087			(10,502)		1,768		0001
Daily R2 8% Net																						
Total/SPT11303C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	04/25/2024	04/24/2026	1	2,066,000	5050.01	118,382			3,756		110,669			(14,615)		2,649		0001
Daily R2 8% Net																						
Total/SPT113038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	04/12/2024	04/13/2026	1	2,113,000	5098.72	123,188			2,033		85,333			(15,167)		1,994		0001
Daily R2 8% Net																						
Total/SPT113035	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	05/17/2024	05/15/2026	1	2,706,000	5321.8	127,723			7,762		33,652			(15,790)		4,751		0001
Daily R2 8% Net																						
Total/SPT113038I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	05/23/2024	05/21/2026	1	1,446,134	5308	67,362			4,659		21,766			(8,328)		2,703		0001
Daily R2 8% Net																						
Total/SPT11303N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	05/10/2024	05/07/2026	1	1,528,000	5185.7	81,230			4,048		41,884			(10,063)		2,482		0001

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Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	05/17/2024	05/19/2026	1	1,702,000	4734.7	194,709			12,838		204,226			(23,940)		3,118		0001
Daily R2 8% Net																						
Total/SPT11309P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	06/27/2024	06/25/2026	1	2,786,404	5404	145,084			17,033		32,200			(17,936)		6,767		0001
Daily R2 8% Net																						
Total/SPT11318	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	06/07/2024	06/05/2026	1	3,190,000	5327.38	160,457			14,406		50,130			(19,837)		6,782		0001
Daily R2 8% Net																						
Total/SPT11315S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	06/07/2024	06/05/2026	1	1,473,000	4765.1	170,426			15,301		169,535			(21,069)		3,132		0001
Daily R2 8% Net																						
Total/SPT11314	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	04/28/2024	04/28/2026	1	1,800,000	5123.39	96,600			3,585		70,044			(11,884)		2,493		0001
Daily R2 8% Net																						
Total/SPT11309D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	06/21/2024	06/18/2026	1	1,494,000	5360.6	81,124			8,752		21,469			(10,043)		3,475		0001
Daily R2 8% Net																						
Total/SPT11318	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	07/17/2024	07/13/2026	1	1,615,543	4971	171,171			24,352		122,705			(21,220)		4,312		0001
Daily R2 8% Net																						
Total/SPT000E51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	07/11/2024	07/06/2026	1	1,638,815	4936	181,647			24,186		134,335			(22,549)		4,224		0001
Daily R2 8% Net																						
Total/SPT000E56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	08/16/2024	08/14/2026	1	1,959,681	5523	71,732			13,375		24,441			(8,868)		5,981		0001
Daily R2 8% Net																						
Total/SPT000E51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	07/02/2024	06/26/2026	1	1,936,423	4853	225,303			26,874		190,192			(26,007)		4,727		0001
Daily R2 8% Net																						
Total/SPT000E58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	08/02/2024	07/31/2026	1	1,647,717	5525	57,960			9,687		14,050			(7,165)		4,763		0001
Daily R2 8% Net																						
Total/SPT11318V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	08/16/2024	08/17/2026	1	1,786,000	4923.31	180,588			34,279		160,991			(22,234)		5,517		0001
Daily R2 8% Net																						
Total/SPT000E5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	08/30/2024	08/28/2026	1	2,606,000	5673.52	80,587			16,608		12,655			(9,963)		8,359		0001
Daily R2 8% Net																						
Total/SPT11329	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	07/26/2024	07/24/2026	1	1,602,000	5560.48	57,512			9,056		9,697			(7,110)		4,496		0001
Daily R2 8% Net																						
Total/SPT11310	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	09/05/2024	09/04/2026	1	1,737,982	4952	168,757			36,312		150,261			(20,834)		5,689		0001
Daily R2 8% Net																						
Total/SPT1123C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	08/09/2024	08/07/2026	1	1,508,448	5352	68,829			12,169		34,472			(8,509)		4,484		0001
Daily R2 8% Net																						
Total/SPT11320	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	08/01/2024	07/30/2026	1	1,819,325	5448	82,067			13,602		23,584			(10,146)		5,238		0001
Daily R2 8% Net																						
Total/SPT11315S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	07/26/2024	07/24/2026	1	1,679,000	5385.19	83,446			13,139		29,069			(10,316)		4,712		0001
Daily R2 8% Net																						
Total/SPT11261	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0KGF63	08/14/2024	08/12/2026	1	1,975,403	5403	87,300			15,993		34,428			(10,793)		5,682		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/01/2024	07/28/2026	1	1,889,546	4857	211,288			34,527		190,381			(26,189)		5,395	0001	
Daily R2 8% Net																						
Total/SPT000ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/05/2024	07/02/2026	1	1,646,000	5463.71	86,909			11,059		12,570			(10,759)		4,154	0001	
Daily R2 8% Net																						
Total/SPT000ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/06/2024	09/04/2026	1	1,832,000	5552.78	60,639			13,066		19,246			(7,497)		6,008	0001	
Daily R2 8% Net																						
Total/SPT1132S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/16/2024	08/14/2026	1	1,889,287	4869	206,164			38,442		190,794			(25,487)		5,766	0001	
Daily R2 8% Net																						
Total/SPT000ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/16/2024	08/14/2026	1	1,571,000	5526.42	57,813			10,780		14,304			(7,147)		4,795	0001	
Daily R2 8% Net																						
Total/SPT000ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/09/2024	08/07/2026	1	1,542,000	5475.59	55,204			9,760		18,552			(6,825)		4,584	0001	
Daily R2 8% Net																						
Total/SPT1131S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/05/2024	07/02/2026	1	2,083,000	5942.61	97,325			12,384		7,660			(12,048)		5,282	0001	
Daily R2 8% Net																						
Total/SPT000F53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/02/2024	07/31/2026	1	1,585,000	5535.85	55,000			9,192		12,572			(6,789)		4,582	0001	
Daily R2 8% Net																						
Total/SPT1132B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/25/2024	09/18/2026	1	1,565,357	5033	152,608			35,982		114,667			(18,997)		5,357	0001	
Daily R2 8% Net																						
Total/SPT000F52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/27/2024	09/25/2026	1	2,304,000	5913.12	61,056			14,927		7,800			(7,548)		8,045	0001	
Daily R2 8% Net																						
Total/SPT1132M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/30/2024	08/28/2026	1	1,775,246	5571	67,354			13,881		15,340			(8,327)		5,690	0001	
Daily R2 8% Net																						
Total/SPT1131S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/01/2024	07/31/2026	1	1,651,000	5448.55	74,460			12,427		21,591			(9,193)		4,773	0001	
Daily R2 8% Net																						
Total/SPT1132S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/20/2024	09/11/2026	1	1,588,238	5575	63,876			14,521		15,493			(7,973)		5,323	0001	
Daily R2 8% Net																						
Total/SPT1132S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/05/2024	07/02/2026	1	1,625,446	5449	86,737			11,037		15,324			(10,738)		4,102	0001	
Daily R2 8% Net																						
Total/SPT1131S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/23/2024	08/21/2026	1	1,622,000	5552.98	65,042			12,757		14,539			(8,041)		5,076	0001	
Daily R2 8% Net																						
Total/SPT1132S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/25/2024	09/18/2026	1	1,535,295	5763	47,754			11,260		4,507			(5,944)		5,254	0001	
Daily R2 8% Net																						
Total/SPT000F52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/16/2024	08/14/2026	1	1,782,000	5666.73	49,193			9,171		5,693			(6,060)		5,439	0001	
Daily R2 8% Net																						
Total/SPT000ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/20/2024	09/18/2026	1	1,469,923	5671	49,643			11,657		9,466			(6,137)		5,031	0001	
Daily R2 8% Net																						
Total/SPT1132S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/20/2024	09/18/2026	1	1,780,000	5650.82	61,600			14,464		12,358			(7,615)		6,023	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	08/23/2024	08/21/2026	1	3,098,000	5702.12	91,701			17,986		12,034			(11,337)		9,695		0001
Daily R2 8% Net																						
Total/SPT110236	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	08/02/2024	07/31/2026	1	1,590,000	5401.84	71,232			11,905		26,999			(8,806)		4,596		0001
Daily R2 8% Net																						
Total/SPT11131T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	07/15/2024	07/15/2026	1	1,480,000	5575.72	88,242			9,843		7,015			(8,413)		4,015		0001
Daily R2 8% Net																		(10,883)		6,275		0001
Total/SPT11131X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	08/09/2024	08/07/2026	1	2,111,000	5388.16	88,029			15,563		38,345							0001
Daily R2 8% Net																		(8,768)		5,504		0001
Total/SPT110238	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	08/30/2024	08/28/2026	1	1,717,000	5527.09	71,084			14,649		18,842			(8,214)		4,262		0001
Daily R2 8% Net																		(8,030)		6,867		0001
Total/SPT00055Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGSLJL3JDP30 6NUZ34	09/13/2024	09/11/2026	1	2,049,000	5682.83	64,953			14,623		10,857							0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGSLJL3JDP30 6NUZ34	09/11/2024	09/04/2026	1	1,470,146	5464	65,822			14,242		23,884			(8,194)		4,821		0001
Daily R2 8% Net																		(8,983)		4,829		0001
Total/SPT11131N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	07/19/2024	07/17/2026	1	1,775,333	5533	72,662			10,739		11,707							0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	08/22/2024	08/20/2026	1	1,508,838	5568	54,705			10,654		12,198			(6,763)		4,709		0001
Daily R2 8% Net																		(5,249)		5,473		0001
Total/SPT000P50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGSLJL3JDP30 6NUZ34	09/13/2024	09/11/2026	1	1,633,000	5760.46	42,458			9,559		4,282							0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	07/05/2024	07/02/2026	1	1,482,000	5594.39	62,837			7,996		4,718			(7,779)		3,740		0001
Daily R2 8% Net																		(23,976)		6,429		0001
Total/SPT11131E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	09/19/2024	09/14/2026	1	1,900,812	5002	193,139			44,467		146,763							0001
Daily R2 8% Net																		(10,974)		5,714		0001
Total/SPT11131P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	07/26/2024	07/24/2026	1	2,036,000	5458.23	88,770			13,978		23,418							0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	07/19/2024	07/17/2026	1	1,556,000	5414.47	79,512			11,751		21,608			(9,830)		4,232		0001
Daily R2 8% Net																		(9,676)		3,958		0001
Total/SPT11131J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	07/15/2024	07/10/2026	1	1,505,010	5503	77,943			10,780		10,721							0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	07/12/2024	07/10/2026	1	2,323,000	5546.98	108,484			14,984		12,280			(13,411)		6,110		0001
Daily R2 8% Net																		(5,482)		5,529		0001
Total/SPT11023E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	09/06/2024	09/04/2026	1	1,686,000	5660.6	44,342			9,554		9,847							0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	07/11/2024	07/09/2026	1	1,651,495	5527	77,071			10,539		9,817			(9,528)		4,322		0001
Daily R2 8% Net																						0001
Total/SPT110136																						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/21/2024	10/16/2026	1	1,678,601	5588	77,143			21,126		20,240			(9,576)		6,197		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/09/2024	12/04/2026	1	1,511,647	5195	156,314			53,402		85,903			(19,404)		6,230		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/22/2024	11/23/2026	1	1,465,000	5100.32	157,722			51,200		101,966			(19,419)		5,862		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/15/2024	10/15/2026	1	1,754,000	5615.49	74,545			20,172		23,037			(9,130)		6,459		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT040398	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/04/2024	10/02/2026	1	1,602,000	5745.88	49,342			12,540		6,725			(6,100)		5,703		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/29/2024	11/30/2026	1	1,451,000	5160.16	156,708			52,380		86,509			(19,294)		5,932		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000SA9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/18/2024	12/17/2026	1	1,815,340	5596	84,843			30,343		38,048			(10,474)		7,675		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000S00	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/14/2024	11/12/2026	1	1,738,476	5572	92,087			28,618		27,559			(11,384)		6,940		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/20/2024	11/13/2026	1	1,487,971	5845	46,393			14,542		6,232			(5,775)		5,867		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000S01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/30/2026	09/30/2026	1	2,191,078	5615	85,659			21,593		19,393			(10,619)		7,757		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT1123S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/06/2024	11/05/2026	1	2,052,683	5450	130,427			39,110		50,271			(16,102)		7,950		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT1123X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/08/2024	11/04/2026	1	1,846,590	5715	73,469			22,112		13,773			(9,108)		6,363		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT1123Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/25/2024	10/23/2026	1	1,687,000	5780.97	51,960			14,712		9,365			(6,424)		6,337		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT1123Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/08/2024	11/06/2026	1	1,585,000	5887.2	50,720			15,363		6,469			(6,270)		6,153		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT11239I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/05/2024	12/04/2026	1	1,497,201	5636	86,110			29,337		20,836			(10,631)		6,171		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000S0C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/20/2024	12/18/2026	1	1,727,000	5657.63	76,679			27,643		30,119			(9,480)		7,316		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000S0T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/06/2024	12/08/2026	1	2,253,000	5887.34	89,444			30,839		10,928			(10,997)		9,980		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000S0E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/19/2024	12/18/2026	1	2,044,000	5607.67	94,842			34,143		36,110			(11,709)		8,659		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT1123Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/15/2024	11/13/2026	1	1,507,000	5900.42	49,731			15,524		8,169			(6,148)		5,942		0001
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index																			

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPR08K5P83	.11/08/2024	.11/09/2026	1	1,642,000	5119.3	176,351			53,925		104,890			(21,712)		6,417		0001
Daily R2 8% Net																						
Total/SPT11023J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPR08K5P83	.11/08/2024	.11/06/2026	1	1,665,000	5708.02	74,259			22,493		14,517			(9,180)		6,463		0001
Daily R2 8% Net																						
Total/SPT11023V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGSLJ3JDP30 6NUZ34	.10/09/2024	.10/02/2026	1	1,727,181	5021	181,144			46,228		133,436			(22,549)		6,148		0001
Daily R2 8% Net																						
Total/SPT000P58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57OZIZ7FF321IEFA76	.12/18/2024	.12/16/2026	1	1,471,832	5164	128,686			45,909		95,204			(15,909)		6,211		0001
Daily R2 8% Net																						
Total/SPT0403SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPR08K5P83	.10/25/2024	.10/23/2026	1	1,516,245	5734	51,245			14,510		9,753			(6,335)		5,895		0001
Daily R2 8% Net																						
Total/SPT11023P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPR08K5P83	.12/27/2024	.12/28/2026	1	1,703,000	5650.01	78,508			20,265		32,047			(9,666)		7,351		0001
Daily R2 8% Net																						
Total/SPT11023V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGSLJ3JDP30 6NUZ34	.11/21/2024	.11/20/2026	1	1,505,000	5778.33	56,588			18,186		9,854			(6,966)		6,025		0001
Daily R2 8% Net																						
Total/SPT000052	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGSLJ3JDP30 6NUZ34	.12/06/2024	.12/07/2026	1	1,979,000	5607.38	120,323			41,377		37,698			(14,814)		8,206		0001
Daily R2 8% Net																						
Total/SPT000050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGSLJ3JDP30 6NUZ34	.10/21/2024	.10/16/2026	1	1,357,423	5071	197,516			54,092		137,524			(24,519)		7,227		0001
Daily R2 8% Net																						
Total/SPT000P5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA																		
Daily R2 8% Net																						
Total/SPT00005V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40T0BP41	.11/06/2024	.10/30/2026	1	2,253,780	4964	278,915			82,011		201,705			(34,720)		8,608		0001
Daily R2 8% Net																						
Total/SPT000P5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGSLJ3JDP30 6NUZ34	.10/11/2024	.10/09/2026	1	1,576,000	5804.83	46,334			12,240		5,020			(5,728)		5,715		0001
Daily R2 8% Net																						
Total/SPT000P50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57OZIZ7FF321IEFA76	.12/17/2024	.12/11/2026	1	1,498,036	5166	161,199			56,710		95,479			(20,039)		6,261		0001
Daily R2 8% Net																						
Total/SPT0403SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGSLJ3JDP30 6NUZ34	.10/16/2024	.10/09/2026	1	1,351,184	5861	43,262			11,461		3,356			(5,385)		5,625		0001
Daily R2 8% Net																						
Total/SPT000P5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGSLJ3JDP30 6NUZ34	.12/20/2024	.12/21/2026	1	3,026,000	5530.78	167,943			60,986		79,375			(20,677)		12,882		0001
Daily R2 8% Net																						
Total/SPT00005S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGSLJ3JDP30 6NUZ34	.12/09/2024	.12/04/2026	1	1,383,000	5679.3	80,733			28,284		24,438			(9,967)		6,616		0001
Daily R2 8% Net																						
Total/SPT00005I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGSLJ3JDP30 6NUZ34	.10/11/2024	.10/09/2026	1	1,673,012	5591	73,793			19,494		18,838			(9,123)		6,067		0001
Daily R2 8% Net																						
Total/SPT000P5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGSLJ3JDP30 6NUZ34	.12/09/2024	.12/04/2026	1	1,711,420	5827	68,726			23,479		9,911			(8,531)		7,054		0001
Daily R2 8% Net																						
Total/SPT00005G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGSLJ3JDP30 6NUZ34	.11/29/2024	.11/27/2026	1	2,669,000	5890.32	94,660			31,379		10,158			(11,703)		10,803		0001
Daily R2 8% Net																						
Total/SPT00005T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGSLJ3JDP30 6NUZ34	.11/01/2024	.10/30/2026	1	1,953,873	5880	65,103			19,072		17,267			(8,052)		7,463		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/04/2024	11/27/2026	1	1,589,510	5144	180,308			60,019		98,418			(22,445)		6,488		0001
Daily R2 8% Net																						
Total/SPT0005A8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/04/2024	10/02/2026	1	1,666,571	5654	61,030			15,510		12,279			(7,545)		5,932		0001
Daily R2 8% Net																						
Total/SPT000P5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/04/2024	09/25/2026	1	1,630,117	5047	157,017			38,761		116,817			(19,600)		5,892		0001
Daily R2 8% Net																						
Total/SPT000P58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/22/2024	11/20/2026	1	1,301,000	5819.47	67,866			21,841		10,009			(8,390)		7,611		0001
Daily R2 8% Net																						
Total/SPT000C65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/15/2024	11/13/2026	1	1,473,000	5043.84	159,526			49,797		115,789			(19,722)		5,008		0001
Daily R2 8% Net																						
Total/SPT000C6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/13/2024	12/11/2026	1	1,983,000	5790.88	83,286			29,219		14,805			(10,296)		8,287		0001
Daily R2 8% Net																						
Total/SPT11230	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/22/2024	10/22/2026	1	1,801,000	5635.59	77,263			21,651		19,171			(9,526)		6,749		0001
Daily R2 8% Net																						
Total/SPT000C6M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/13/2024	12/10/2026	1	1,509,790	5592	87,758			30,709		25,976			(10,864)		6,287		0001
Daily R2 8% Net																						
Total/SPT000C6U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/26/2024	12/24/2026	1	1,588,000	5522.55	95,121			35,079		38,373			(11,759)		6,804		0001
Daily R2 8% Net																						
Total/SPT000C6U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/18/2024	10/16/2026	1	1,534,000	5808.84	48,474			13,257		5,289			(5,983)		5,983		0001
Daily R2 8% Net																						
Total/SPT000P5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/21/2024	10/16/2026	1	1,643,265	5842	47,110			12,901		4,561			(5,848)		6,067		0001
Daily R2 8% Net																						
Total/SPT000P5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/01/2024	10/30/2026	1	1,635,427	5537	70,988			20,787		28,151			(8,776)		6,247		0001
Daily R2 8% Net																						
Total/SPT000C67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/27/2024	11/25/2026	1	1,705,080	5582	98,082			32,287		28,256			(12,126)		6,889		0001
Daily R2 8% Net																						
Total/SPT000P5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/16/2024	10/09/2026	1	2,050,978	5039	217,517			57,622		153,790			(27,077)		7,438		0001
Daily R2 8% Net																						
Total/SPT1123P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/25/2024	10/26/2026	1	2,857,000	5587.43	118,502			33,904		35,309			(14,550)		10,053		0001
Daily R2 8% Net																						
Total/SPT000C6N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/13/2024	12/11/2026	1	1,551,191	5843	59,247			20,786		8,977			(7,324)		6,483		0001
Daily R2 8% Net																						
Total/SPT000P35	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/04/2024	10/02/2026	1	1,495,000	5580.13	62,940			15,996		16,584			(7,761)		5,322		0001
Daily R2 8% Net																						
Total/SPT000P50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/30/2024	10/23/2026	1	2,254,590	5033	233,023			66,255		175,501			(29,007)		8,469		0001
Daily R2 8% Net																						
Total/SPT000P50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/01/2024	10/30/2026	1	2,192,000	5667.5	72,336			21,181		18,752			(8,943)		8,372		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/20/2024	12/21/2026	1	1,854,000	5074.11	199,490			72,442		144,507			(24,561)		7,889		0001
Daily R2 8% Net																						
Total/SPT00058R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/15/2024	11/13/2026	1	1,615,000	5688.54	64,277			20,064		14,718			(7,946)		6,388		0001
Daily R2 8% Net																						
Total/SPT000P5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/11/2024	10/12/2026	1	2,270,000	5655.93	88,984			23,778		18,300			(10,956)		8,286		0001
Daily R2 8% Net																						
Total/SPT000P50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/27/2024	12/28/2026	1	1,875,000	5076.38	203,438			75,834		145,006			(25,047)		8,093		0001
Daily R2 8% Net																						
Total/SPT110330	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/12/2025	03/05/2027	1	1,394,105	5458	88,745			41,603		72,992			(11,047)		9,320		0001
Daily R2 8% Net																						
Total/SPT00058J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/28/2025	03/25/2027	1	1,864,007	5027	152,429			75,477		158,364			(18,870)		8,251		0001
Daily R2 8% Net																						
Total/SPT00058I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/14/2025	03/15/2027	1	1,804,000	4987.16	180,580			86,440		182,364			(22,233)		8,620		0001
Daily R2 8% Net																						
Total/SPT00058H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/14/2025	03/12/2027	1	1,672,585	5357	97,201			46,318		82,986			(12,017)		8,142		0001
Daily R2 8% Net																						
Total/SPT00058J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/05/2025	03/04/2027	1	1,737,199	5458	98,585			45,689		70,286			(12,171)		8,359		0001
Daily R2 8% Net																						
Total/SPT00058B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/21/2025	03/19/2027	1	1,759,000	5415.44	95,690			46,523		79,583			(11,830)		8,649		0001
Daily R2 8% Net																						
Total/SPT000H6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/10/2025	01/06/2027	1	1,440,589	5072	140,344			54,427		117,493			(17,398)		6,330		0001
Daily R2 8% Net																						
Total/SPT04033L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/17/2025	01/15/2027	1	2,837,000	5097.87	301,573			120,546		219,829			(37,282)		12,644		0001
Daily R2 8% Net																						
Total/SPT000H51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/28/2025	03/25/2027	1	1,827,840	5435	78,974			39,104		71,007			(9,777)		8,072		0001
Daily R2 8% Net																						
Total/SPT000H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/10/2025	01/08/2027	1	2,280,429	5411	140,689			54,799		88,761			(17,393)		10,040		0001
Daily R2 8% Net																						
Total/SPT04038I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/29/2025	01/27/2027	1	1,947,938	5126	208,263			86,346		144,544			(25,747)		8,869		0001
Daily R2 8% Net																						
Total/SPT000H66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/26/2025	02/24/2027	1	1,958,519	5127	199,862			90,571		154,088			(24,708)		9,311		0001
Daily R2 8% Net																						
Total/SPT000584	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/17/2025	01/15/2027	1	2,419,000	5480.41	146,893			58,693		71,576			(18,152)		10,781		0001
Daily R2 8% Net																						
Total/SPT000H62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/03/2025	12/31/2026	1	1,480,000	5076.26	155,198			58,816		115,273			(19,213)		6,336		0001
Daily R2 8% Net																						
Total/SPT00058X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/18/2025	03/18/2027	1	1,507,000	5434.16	76,706			36,983		65,222			(9,457)		7,400		0001
Daily R2 8% Net																						
Total/SPT000H6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index																			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/21/2025	02/23/2027	1	1,427,000	5137.25	147,266			66,351		109,846			(18,107)		6,774	0001	
Daily R2 8% Net																						
Total/SPT00054Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/07/2025	02/05/2027	1	2,710,000	5549.35	162,329			69,506		80,010			(20,068)		12,508	0001	
Daily R2 8% Net																						
Total/SPT113359	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/10/2025	01/08/2027	1	2,247,000	5374.03	146,280			56,976		96,738			(18,084)		9,883	0001	
Daily R2 8% Net																						
Total/SPT040031	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/06/2025	01/29/2027	1	2,536,951	5132	287,282			121,234		191,231			(35,811)		11,850	0001	
Daily R2 8% Net																						
Total/SPT000468	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/14/2025	02/12/2027	1	1,993,000	5588.01	120,776			52,954		48,530			(14,931)		9,301	0001	
Daily R2 8% Net																						
Total/SPT00059E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/07/2025	03/09/2027	1	2,741,000	5037.27	274,374			128,886		259,222			(33,735)		13,286	0001	
Daily R2 8% Net																						
Total/SPT003589	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/05/2025	02/26/2027	1	1,673,579	5118	154,710			71,025		134,280			(19,259)		7,981	0001	
Daily R2 8% Net																						
Total/SPT113357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/07/2025	03/09/2027	1	1,357,000	5417.58	112,528			52,863		88,269			(13,835)		9,486	0001	
Daily R2 8% Net																						
Total/SPT00059F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2025	02/04/2027	1	1,535,145	5543	97,399			41,570		41,324			(12,041)		7,074	0001	
Daily R2 8% Net																						
Total/SPT113357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/28/2025	03/25/2027	1	1,480,000	5376.14	80,907			40,062		72,929			(10,016)		7,389	0001	
Daily R2 8% Net																						
Total/SPT00059L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/31/2025	01/29/2027	1	2,297,000	5520.22	141,495			59,217		71,517			(17,493)		10,481	0001	
Daily R2 8% Net																						
Total/SPT113336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/17/2025	01/15/2027	1	2,460,914	5415	169,530			67,765		91,506			(20,958)		10,968	0001	
Daily R2 8% Net																						
Total/SPT000463	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/12/2025	02/10/2027	1	1,811,534	5146	190,316			82,575		131,930			(23,528)		8,428	0001	
Daily R2 8% Net																						
Total/SPT000469	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/21/2025	03/19/2027	1	1,682,972	5387	96,103			46,724		81,463			(11,881)		8,275	0001	
Daily R2 8% Net																						
Total/SPT000491	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/29/2025	01/28/2027	1	1,524,667	5496	97,900			40,668		46,119			(12,066)		6,946	0001	
Daily R2 8% Net																						
Total/SPT113358	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/07/2025	02/05/2027	1	1,659,000	5128.79	199,549			85,442		136,782			(24,670)		8,575	0001	
Daily R2 8% Net																						
Total/SPT000468	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/14/2025	02/12/2027	1	1,443,000	5174.08	154,545			67,761		98,495			(19,106)		6,734	0001	
Daily R2 8% Net																						
Total/SPT000465	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/23/2025	01/22/2027	1	1,479,537	5471	100,448			41,010		47,305			(12,401)		6,673	0001	
Daily R2 8% Net																						
Total/SPT113335	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/28/2025	01/26/2027	1	1,951,985	5502	119,903			49,547		59,767			(14,823)		8,409	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/21/2025	02/18/2027	1	1,784,584	5581	95,490			42,660		49,584			(11,821)		8,313	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000582	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/24/2025	01/25/2027	1	1,463,000	5120.83	158,287			65,104		105,285			(19,489)		6,632	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT113353	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/21/2025	02/19/2027	1	2,582,000	5537.96	148,852			86,613		73,541			(18,402)		12,088	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000590	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/03/2025	01/04/2027	1	1,905,000	5462.06	117,348			44,873		58,198			(14,448)		8,328	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000587	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/05/2025	03/03/2027	1	1,939,699	5078	191,628			88,687		169,235			(23,600)		9,319	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT113334	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/24/2025	01/25/2027	1	2,114,000	5488.92	139,524			57,383		70,354			(17,178)		9,583	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000587	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/14/2025	01/13/2027	1	1,874,851	5000	203,089			80,174		176,243			(25,073)		8,327	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000582	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/05/2025	02/25/2027	1	1,531,390	5535	75,048			34,397		45,181			(9,355)		7,292	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000590	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/28/2025	02/26/2027	1	1,530,000	5524.39	88,128			40,291		46,660			(10,895)		7,296	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000587	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/21/2025	03/22/2027	1	1,886,000	5011.98	185,854			90,754		181,754			(22,862)		9,214	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000590	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/14/2025	03/12/2027	1	1,650,000	5386.13	90,750			43,244		76,279			(11,219)		8,032	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT113338	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/12/2025	02/10/2027	1	1,760,051	5553	104,703			45,429		52,266			(12,944)		8,188	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT113339	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/11/2025	04/09/2027	1	1,631,000	5168.5	82,366			42,434		134,747			(10,183)		8,255	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/23/2025	04/15/2027	1	2,030,316	5223	99,491			52,371		151,810			(12,402)		10,358	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000585	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/14/2025	05/07/2027	1	1,886,266	4897	187,489			104,276		228,249			(23,339)		9,635	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000591	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/16/2025	06/10/2027	1	1,704,098	5566	65,572			39,506		68,138			(8,151)		9,312	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000583	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/11/2025	04/07/2027	1	2,027,119	4792	191,369			98,335		295,012			(23,723)		10,232	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000462	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/11/2025	04/09/2027	1	1,421,000	5221.14	64,798			33,383		106,481			(8,011)		7,192	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT000468	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/25/2025	04/23/2027	1	1,659,000	5301.03	78,139			41,768		106,971			(9,660)		8,552	0001	
Daily R2 8% Net	Linked Annuity Hedge																					
Total/SPT00058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/25/2025	04/23/2027	1	1,659,000	5301.03	78,139			41,768		106,971			(9,660)		8,552	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/17/2025	04/16/2027	1	1,564,000	4821.37	148,883			78,040		219,737			(18,382)		7,980		0001
Daily R2 8% Net																						
Total/SP7000IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/07/2025	05/05/2027	1	1,951,650	4904	187,235			102,902		245,575			(23,147)		10,215		0001
Daily R2 8% Net																						
Total/SP7000IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/30/2025	05/28/2027	1	1,556,904	5561	54,279			31,638		59,383			(6,710)		8,106		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/21/2025	05/18/2027	1	1,748,208	4892	159,443			90,608		201,312			(19,738)		9,298		0001
Daily R2 8% Net																						
Total/SP7000IS30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	06/23/2025	06/17/2027	1	1,891,030	4990	191,808			117,423		215,413			(23,844)		10,417		0001
Daily R2 8% Net																						
Total/SP7000IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/08/2025	05/07/2027	1	1,522,124	5438	98,540			32,379		75,587			(7,227)		7,987		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	06/10/2025	06/04/2027	1	1,720,501	4973	171,574			101,947		198,830			(21,328)		9,337		0001
Daily R2 8% Net																						
Total/SP7000IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	05/16/2025	05/12/2027	1	1,697,853	4921	174,722			98,251		208,236			(21,660)		8,964		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/25/2025	04/23/2027	1	1,428,000	4885.74	134,518			71,904		183,010			(16,630)		7,362		0001
Daily R2 8% Net																						
Total/SP7000IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/17/2025	04/16/2027	1	1,391,000	5202.26	70,385			36,881		108,493			(8,689)		7,106		0001
Daily R2 8% Net																						
Total/SP7000IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/25/2025	04/23/2027	1	1,486,051	5255	76,959			41,137		105,822			(9,514)		7,661		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	05/23/2025	05/24/2027	1	1,652,000	4909.64	162,887			93,784		208,644			(20,055)		8,950		0001
Daily R2 8% Net																						
Total/SP7000IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	05/28/2025	05/21/2027	1	1,736,451	4919	175,610			101,080		215,820			(21,860)		9,269		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/07/2025	04/28/2027	1	1,510,453	5327	71,545			39,007		92,811			(8,931)		7,837		0001
Daily R2 8% Net																						
Total/SP7000IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/11/2025	04/12/2027	1	1,533,000	4785.65	147,628			76,352		226,058			(18,176)		7,790		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	05/23/2025	05/24/2027	1	1,509,000	5380.97	69,112			39,792		86,287			(8,509)		8,084		0001
Daily R2 8% Net																						
Total/SP7000IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/16/2025	05/12/2027	1	1,511,107	5482	82,920			35,381		68,524			(7,800)		7,978		0001
Daily R2 8% Net																						
Total/SP7000ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/04/2025	04/02/2027	1	2,060,000	5202.6	96,820			48,945		157,410			(11,970)		10,328		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/27/2025	05/21/2027	1	1,767,116	5511	69,620			40,017		77,273			(8,654)		9,433		0001
Daily R2 8% Net																						
Total/SP7000IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/27/2025	05/21/2027	1	1,767,116	5511	69,620			40,017		77,273			(8,654)		9,433		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	06/02/2025	05/28/2027	1	1,531,945	4988	149,405			87,204		180,261			(18,547)		8,246		0001
Daily R2 8% Net																						
Total/SPT000IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/17/2025	04/16/2027	1	1,519,000	5279.4	66,380			34,792		102,223			(8,195)		7,760		0001
Daily R2 8% Net																						
Total/SPT000IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/03/2027	1	1,500,006	5610	47,248			27,970		52,821			(5,849)		8,131		0001
Daily R2 8% Net																						
Total/SPT1133SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/07/2027	1	1,517,000	4969.88	150,183			88,242		176,529			(18,490)		8,261		0001
Daily R2 8% Net																						
Total/SPT1133SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/02/2025	04/30/2027	1	2,185,000	5456.96	85,871			46,731		97,050			(10,616)		11,365		0001
Daily R2 8% Net																						
Total/SPT000J57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	06/23/2025	06/17/2027	1	1,551,547	5567	62,471			38,244		62,295			(7,766)		8,547		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/21/2025	05/20/2027	1	1,537,897	5577	47,608			27,111		56,933			(5,878)		8,199		0001
Daily R2 8% Net																						
Total/SPT000ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/07/2027	1	1,546,000	5574.91	53,182			31,602		59,519			(6,548)		8,419		0001
Daily R2 8% Net																						
Total/SPT1133SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	05/16/2025	05/14/2027	1	1,581,000	5488.47	64,505			36,351		69,884			(7,974)		8,988		0001
Daily R2 8% Net																						
Total/SPT000IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/09/2025	05/10/2027	1	1,722,000	5504.51	58,031			32,249		74,104			(7,145)		9,070		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2025	05/28/2027	1	2,260,000	5515.21	88,818			51,770		91,684			(10,960)		12,165		0001
Daily R2 8% Net																						
Total/SPT1133S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/04/2027	1	1,505,972	5441	68,060			40,722		72,281			(8,496)		8,173		0001
Daily R2 8% Net																						
Total/SPT1133N1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/14/2027	1	1,386,000	4977.96	135,551			81,853		156,686			(16,689)		7,609		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/02/2025	06/25/2027	1	2,135,966	5062	213,034			133,517		212,677			(26,519)		11,972		0001
Daily R2 8% Net																						
Total/SPT000B9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/15/2025	08/17/2027	1	1,441,000	5786.16	52,452			36,241		38,370			(6,449)		8,466		0001
Daily R2 8% Net																						
Total/SPT1133SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/19/2025	09/17/2027	1	1,557,827	5825	69,784			51,470		42,506			(8,627)		9,430		0001
Daily R2 8% Net																						
Total/SPT11949N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/01/2025	07/30/2027	1	1,462,240	5741	48,470			32,470		39,048			(5,982)		8,436		0001
Daily R2 8% Net																						
Total/SPT1133S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/19/2025	09/17/2027	1	1,361,000	5332.15	126,437			93,256		92,799			(15,631)		8,239		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/03/2025	07/02/2027	1	1,731,000	5640.94	71,144			44,907		59,082			(8,793)		9,695		0001
Daily R2 8% Net																						
Total/SPT0404S1																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/16/2025	.07/09/2027	1	1,988,359	5086	188,388			121,225		190,209			(23,448)		11,108		0001
Daily R2 8% Net																						
Total/SPT000598										155,419			109,329		132,631			(19,240)		9,555		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/27/2025	.08/24/2027	1	1,615,132	5210													
Daily R2 8% Net																						
Total/SPT005394										153,404			104,545		133,436			(19,149)		8,882		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/13/2025	.08/04/2027	1	1,488,845	5151													
Daily R2 8% Net																						
Total/SPT005390										176,679			115,839		167,379			(21,842)		10,130		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/23/2025	.07/21/2027	1	1,772,303	5108													
Daily R2 8% Net										183,718			115,966		179,386			(22,681)		10,088		0001
Total/SPT005930										170,235			112,711		157,582			(20,931)		10,042		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/25/2025	.07/27/2027	1	1,746,000	5137.74													
Daily R2 8% Net																						
Total/SPT040490										53,982			33,833		45,118			(6,720)		8,465		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.07/02/2025	.06/25/2027	1	1,522,980	5898													
Daily R2 8% Net																						
Total/SPT113397										85,221			41,799		55,360			(8,063)		8,640		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.07/11/2025	.07/09/2027	1	1,531,000	5607.57													
Daily R2 8% Net																						
Total/SPT113397										138,977			96,421		126,313			(17,205)		8,748		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/20/2025	.08/17/2027	1	1,488,892	5188													
Daily R2 8% Net																						
Total/SPT005351										170,061			111,094		162,057			(21,169)		9,427		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/23/2025	.07/16/2027	1	1,666,058	5086													
Daily R2 8% Net																						
Total/SPT005356										140,243			101,146		113,615			(17,458)		8,718		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/10/2025	.09/03/2027	1	1,458,414	5250													
Daily R2 8% Net																						
Total/SPT113457										60,129			44,436		32,117			(7,383)		9,296		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.09/19/2025	.09/21/2027	1	1,530,000	5897.36													
Daily R2 8% Net																						
Total/SPT113457										78,149			57,640		45,287			(9,661)		13,767		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.09/19/2025	.09/17/2027	1	2,274,291	5963													
Daily R2 8% Net																						
Total/SPT113457										55,614			40,544		31,349			(6,847)		9,722		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.09/12/2025	.09/13/2027	1	1,612,000	5828.98													
Daily R2 8% Net																						
Total/SPT113457										51,930			36,847		34,683			(6,420)		8,989		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.08/29/2025	.08/27/2027	1	1,516,728	5840													
Daily R2 8% Net																						
Total/SPT113452										66,384			43,834		50,416			(8,208)		8,327		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.07/25/2025	.07/23/2027	1	1,453,806	5628													
Daily R2 8% Net																						
Total/SPT113390										32,447			37,318		35,599			(6,440)		8,735		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.08/29/2025	.09/01/2027	1	1,465,000	5818.64													
Daily R2 8% Net																						
Total/SPT113451										59,367			38,622		52,044			(7,339)		8,583		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.07/18/2025	.07/16/2027	1	1,509,562	5667													
Daily R2 8% Net																						
Total/SPT00059F										71,936			46,937		63,183			(8,845)		10,346		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	09/24/2025	09/22/2027	1	1,480,186	5969	49,450			36,713		25,817			(6,113)		9,063	0001	
Daily R2 8% Net																						
Total/SPT11948	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC 01618550X2D1J8570P20	09/04/2025	08/27/2027	1	1,471,353	5218	144,232			103,051		123,675			(17,979)		8,730	0001	
Daily R2 8% Net																						
Total/SPT0005K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	08/13/2025	08/11/2027	1	1,745,815	5807	62,587			42,846		41,213			(7,737)		10,196	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	07/25/2025	07/23/2027	1	1,652,738	5733	69,164			45,663		49,848			(8,550)		10,612	0001	
Daily R2 8% Net																						
Total/SPT11339	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	08/27/2025	08/25/2027	1	1,483,457	5803	56,057			39,456		36,938			(6,930)		8,844	0001	
Daily R2 8% Net																						
Total/SPT11337	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	08/22/2025	08/20/2027	1	1,526,000	5914,49	53,715			37,541		36,040			(6,641)		8,993	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	09/19/2025	09/21/2027	1	1,722,000	6006,67	54,760			40,468		27,159			(6,733)		10,463	0001	
Daily R2 8% Net																						
Total/SPT11948	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	08/13/2025	08/06/2027	1	1,595,885	5806	57,040			38,923		37,384			(7,100)		9,274	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570DZ1ZFF327IEFA76	07/02/2025	06/25/2027	1	1,533,701	5593	66,248			41,520		57,636			(8,247)		8,524	0001	
Daily R2 8% Net																						
Total/SPT04039Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02N6B1B2P40T0BP41	08/01/2025	08/03/2027	1	1,440,000	5109,14	137,376			92,276		137,637			(16,880)		8,342	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	10/30/2025	10/22/2027	1	1,387,278	6333	31,041			24,539		11,954			(3,869)		9,918	0001	
Daily R2 8% Net																						
Total/SPT11948	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	10/17/2025	10/13/2027	1	1,760,446	5915	66,149			51,306		37,879			(8,200)		10,913	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	12/22/2025	12/22/2027	1	1,860,000	5941,72	84,444			73,077		46,245			(10,411)		12,228	0001	
Daily R2 8% Net																						
Total/SPT11948	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	11/19/2025	11/12/2027	1	1,565,502	6089	41,753			34,167		24,146			(5,197)		9,960	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	10/10/2025	10/12/2027	1	1,596,000	5811,58	65,338			50,255		44,443			(8,036)		9,897	0001	
Daily R2 8% Net																						
Total/SPT11948	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	10/09/2025	10/01/2027	1	1,722,016	5944	68,450			52,316		36,360			(8,533)		10,560	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	10/01/2025	09/24/2027	1	1,787,252	5831	70,792			53,118		35,169			(8,812)		10,890	0001	
Daily R2 8% Net																						
Total/SPT11345	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	11/11/2025	11/05/2027	1	1,807,025	6044	60,446			48,809		27,833			(7,514)		10,164	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	12/17/2025	12/10/2027	1	1,595,382	6083	45,185			38,730		27,588			(5,625)		10,388	0001	
Daily R2 8% Net																						
Total/SPT11350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63																		

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	10/30/2025	10/22/2027	1	1,512,051	5980	59,988			47,547		28,057			(7,479)		9,448		0001
Daily R2 8% Net																						
Total/SPT1194SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	12/17/2025	12/15/2027	1	2,361,475	5908	95,279			81,762		61,327			(11,779)		15,438		0001
Daily R2 8% Net																						
Total/SPT1194SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	11/11/2025	11/09/2027	1	1,804,811	5889	88,469			71,531		43,964			(10,937)		11,454		0001
Daily R2 8% Net																						
Total/SPT1194SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BP4ROTDBPU41	11/28/2025	11/29/2027	1	1,310,000	5448.3	121,044			101,064		79,841			(14,903)		8,454		0001
Daily R2 8% Net																						
Total/SPT000536	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	10/23/2025	10/20/2027	1	1,500,209	5941	59,201			46,427		31,206			(7,329)		9,357		0001
Daily R2 8% Net																						
Total/SPT1194SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	10/20/2025	10/20/2027	1	1,593,000	6353.33	25,488			19,851		10,787			(3,142)		9,936		0001
Daily R2 8% Net																						
Total/SPT1194SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSLJ3JDP30.6NUZ34	12/01/2025	11/26/2027	1	1,436,252	6175	40,152			33,543		22,166			(4,984)		9,246		0001
Daily R2 8% Net																						
Total/SPT000J5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	11/21/2025	11/18/2027	1	1,778,673	5951	61,030			50,310		39,218			(7,555)		11,374		0001
Daily R2 8% Net																						
Total/SPT1194SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	10/23/2025	10/19/2027	1	1,510,942	6053	48,214			37,796		23,958			(5,977)		9,416		0001
Daily R2 8% Net																						
Total/SPT1194SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSLJ3JDP30.6NUZ34	12/01/2025	12/01/2027	1	1,537,000	5913.13	69,934			58,502		43,030			(8,622)		9,935		0001
Daily R2 8% Net																						
Total/SPT000J5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSLJ3JDP30.6NUZ34	12/12/2025	12/08/2027	1	1,457,486	5955	60,924			51,980		38,054			(7,553)		9,475		0001
Daily R2 8% Net																						
Total/SPT000K52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	10/09/2025	10/06/2027	1	1,847,515	5983	68,735			52,646		33,358			(8,509)		11,381		0001
Daily R2 8% Net																						
Total/SPT1194SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57QZ1Z7FF321HEFA76	11/13/2025	11/11/2027	1	1,530,249	6124	42,737			34,768		23,763			(5,283)		9,728		0001
Daily R2 8% Net																						
Total/SPT040455	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	12/19/2025	12/21/2027	1	1,674,000	5924.54	73,991			63,929		42,525			(9,037)		10,596		0001
Daily R2 8% Net																						
Total/SPT1195S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	12/19/2025	12/17/2027	1	1,573,559	5875	76,241			65,816		44,007			(9,425)		10,304		0001
Daily R2 8% Net																						
Total/SPT1195S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSLJ3JDP30.6NUZ34	11/26/2025	11/24/2027	1	2,592,628	5943	113,795			94,750		67,443			(14,068)		16,598		0001
Daily R2 8% Net																						
Total/SPT000J5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BP4ROTDBPU41	10/23/2025	10/15/2027	1	1,490,753	5343	145,789			114,113		103,514			(18,173)		9,257		0001
Daily R2 8% Net																						
Total/SPT1194SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	10/31/2025	11/01/2027	1	1,557,000	6056.64	56,052			44,641		25,244			(6,901)		9,814		0001
Daily R2 8% Net																						
Total/SPT1194SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF63	10/09/2025	10/01/2027	1	1,727,931	6332	30,352			23,198		11,806			(3,793)		10,596		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROKSP63	.12/05/2025	.12/03/2027	1	1,728,900	5986	70,036	.....	.....	59,105	.....	35,022	.....	.....	(8,658)	.....	.....11,194	.....	0001
Daily R2 8% Net	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROKSP63	.11/10/2025	.11/10/2027	1	1,488,000	5991.6	59,966	.....	.....	48,501	.....	28,786	.....	.....	(7,383)	.....	.....9,451	.....	0001
Total/SPT119490	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROKSP63	.10/31/2025	.10/27/2027	1	1,488,215	6052	53,587	.....	.....	42,602	.....	24,106	.....	.....	(6,643)	.....	.....9,402	.....	0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROKSP63	.11/06/2025	.10/29/2027	1	1,475,285	6401	20,928	.....	.....	16,789	.....	7,352	.....	.....	(2,609)	.....	.....9,274	.....	0001
Daily R2 8% Net	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/14/2025	.11/12/2027	1	1,420,046	5399	128,244	.....	.....	104,508	.....	92,722	.....	.....	(15,854)	.....	.....9,085	.....	0001
Total/SPT0053E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/30/2025	.10/26/2027	1	1,749,229	5432	159,586	.....	.....	126,652	.....	110,808	.....	.....	(19,783)	.....	.....10,968	.....	0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/09/2025	.10/08/2027	1	1,843,779	5375	172,600	.....	.....	132,380	.....	125,458	.....	.....	(21,320)	.....	.....11,378	.....	0001
Daily R2 8% Net	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSLJLJDF30 6NUZ34	.03/27/2026	.03/29/2028	1	2,806,000	5587.35	158,539	.....	.....	158,322	.....	175,689	.....	.....	(865)	.....	.....19,828	.....	0001
Total/SPT000LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/28/2026	.01/28/2028	1	1,538,000	5503.79	.....	145,033	.....	132,881	.....	99,282	.....	.....	(12,318)	.....	.....10,403	.....	0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROKSP63	.01/12/2026	.01/12/2028	1	1,512,000	6472.92	.....	27,670	.....	24,743	.....	11,475	.....	.....	(2,956)	.....	.....10,104	.....	0001
Daily R2 8% Net	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROKSP63	.03/11/2026	.03/08/2028	1	1,679,969	6367	.....	32,107	.....	31,266	.....	21,948	.....	.....	(882)	.....	.....11,689	.....	0001
Total/SPT1155S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/06/2026	.02/01/2028	1	2,040,906	5486	.....	189,527	.....	176,383	.....	136,586	.....	.....	(13,855)	.....	.....13,946	.....	0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROKSP63	.02/03/2026	.02/02/2028	1	1,940,664	5901	.....	98,532	.....	92,002	.....	57,234	.....	.....	(7,646)	.....	.....13,176	.....	0001
Daily R2 8% Net	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROKSP63	.02/13/2026	.02/16/2028	1	1,568,000	6414.72	.....	27,910	.....	26,300	.....	16,123	.....	.....	(1,752)	.....	.....10,756	.....	0001
Total/SPT1155B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/26/2026	.01/26/2028	1	2,098,000	5893.46	.....	113,502	.....	103,680	.....	63,250	.....	.....	(9,951)	.....	.....14,170	.....	0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/13/2026	.02/14/2028	1	1,459,000	5461.66	.....	134,228	.....	126,463	.....	102,988	.....	.....	(8,447)	.....	.....9,994	.....	0001
Daily R2 8% Net	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSLJLJDF30 6NUZ34	.03/20/2026	.03/22/2028	1	2,586,000	5642.83	.....	147,566	.....	145,947	.....	146,732	.....	.....	(2,215)	.....	.....18,270	.....	0001
Total/SPT000KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROKSP63	.02/13/2026	.02/16/2028	1	1,128,000	5874.02	.....	57,528	.....	54,209	.....	35,909	.....	.....	(3,610)	.....	.....7,738	.....	0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROKSP63	.02/23/2026	.02/23/2028	1	1,716,000	6424.08	.....	30,373	.....	28,913	.....	18,426	.....	.....	(1,498)	.....	.....11,831	.....	0001
Daily R2 8% Net	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROKSP63																		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPR08GP83	.01/23/2026	.01/20/2028	1	1,515,716	.6366		31,625		28,825		15,520			(2,915)		10,191		0001
Daily R2 8% Net																						
Total/SPT113557	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF327IEFA76	.01/15/2026	.01/12/2028	1	1,925,895	.5904		101,241		91,285		58,012			(10,444)		12,870		0001
Daily R2 8% Net																						
Total/SPT040499	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF327IEFA76	.02/24/2026	.02/18/2028	1	1,447,586	.5483		136,018		129,613		96,300			(6,575)		9,944		0001
Daily R2 8% Net																						
Total/SPT04049E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPR08GP83	.03/06/2026	.02/28/2028	1	1,610,502	.5497		130,010		126,037		109,943			(4,489)		11,144		0001
Daily R2 8% Net																						
Total/SPT11355H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPR08GP83	.02/27/2026	.02/22/2028	1	1,626,917	.6466		26,372		27,230		15,705			(1,262)		11,222		0001
Daily R2 8% Net																						
Total/SPT113558	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPR08GP83	.01/26/2026	.01/26/2028	1	1,586,000	.6453.7		30,927		28,251		15,412			(2,711)		10,712		0001
Daily R2 8% Net																						
Total/SPT11355A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPR08GP83	.02/11/2026	.02/09/2028	1	1,557,822	.6465		27,160		25,401		12,984			(1,791)		10,682		0001
Daily R2 8% Net																						
Total/SPT11355B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPR08GP83	.01/02/2026	.12/29/2027	1	1,723,758	.5965		72,211		63,709		40,618			(8,753)		11,395		0001
Daily R2 8% Net																						
Total/SPT11355C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPR08GP83	.03/06/2026	.03/08/2028	1	2,066,000	.5798.49		109,911		106,594		86,237			(3,749)		14,387		0001
Daily R2 8% Net																						
Total/SPT11355G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley I6JSLJ3JDP30.6NUZ34	.03/20/2026	.03/17/2028	1	1,501,124	.5738		71,256		70,469		75,353			(1,077)		10,520		0001
Daily R2 8% Net																						
Total/SPT000KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley I6JSLJ3JDP30.6NUZ34	.03/27/2026	.03/28/2028	1	1,822,000	.5589.95		102,214		102,074		113,454			(559)		12,866		0001
Daily R2 8% Net																						
Total/SPT000LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP4ROT8PU41	.02/19/2026	.02/11/2028	1	1,369,416	.5500		118,840		111,937		90,535			(7,509)		9,359		0001
Daily R2 8% Net																						
Total/SPT0053N1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP4ROT8PU41	.03/13/2026	.03/14/2028	1	2,120,000	.5333.16		203,308		199,119		188,820			(4,999)		14,825		0001
Daily R2 8% Net																						
Total/SPT00530	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF327IEFA76	.03/11/2026	.03/07/2028	1	1,619,176	.5415		153,235		149,219		126,825			(4,216)		11,267		0001
Daily R2 8% Net																						
Total/SPT04049F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley I6JSLJ3JDP30.6NUZ34	.03/27/2026	.03/23/2028	1	1,635,857	.5743		66,015		66,920		77,710			(360)		11,512		0001
Daily R2 8% Net																						
Total/SPT000LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley I6JSLJ3JDP30.6NUZ34	.02/09/2026	.02/09/2028	1	2,159,000	.5918.59		112,916		105,316		70,819			(7,734)		14,734		0001
Daily R2 8% Net																						
Total/SPT000KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley I6JSLJ3JDP30.6NUZ34	.02/27/2026	.03/01/2028	1	3,156,000	.5900.71		165,163		158,593		112,593			(7,210)		21,882		0001
Daily R2 8% Net																						
Total/SPT000K50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Nizuho Markets Amer cas LLC 01618560J2T1J85TP930	.02/27/2026	.02/23/2028	1	2,112,896	.5885		109,332		104,941		71,215			(4,819)		14,567		0001
Daily R2 8% Net																						
Total/SPT000KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley I6JSLJ3JDP30.6NUZ34	.03/02/2026	.03/02/2028	1	1,981,000	.5991.06		100,069		96,226		66,560			(3,970)		13,943		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley ISLSJL3DJ93016NZ94	.03/27/2026	.03/23/2028	1	2,477,646	5283		215,773		215,474		242,854			(1,187)		17,435		0001
Daily R2 8% Net																						
Total/SP7000LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBMPROK5P63	.03/20/2026	.03/22/2028	1	1,458,000	6176.61		30,764		30,426		29,883			(462)		10,253		0001
Daily R2 8% Net				Societe Generale SA																		
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BPA40TD8PU41	.01/28/2026	.01/24/2028	1	1,560,017	5474		152,763		139,882		105,172			(13,046)		10,321		0001
Daily R2 8% Net																						
Total/SP7000S3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBMPROK5P63	.03/13/2026	.03/15/2028	1	2,040,000	5725.15		111,384		103,032		98,563			(2,735)		14,276		0001
Daily R2 8% Net																						
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z1Z7F321NEFA76	.01/08/2026	.01/03/2028	1	1,403,464	5461		133,864		119,196		93,681			(15,140)		9,314		0001
Daily R2 8% Net																						
Total/SP7040488	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z1Z7F321NEFA76	.01/15/2026	.01/07/2028	1	1,443,101	5908		75,260		67,808		42,661			(7,818)		9,607		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/15/2026	.01/10/2028	1	1,761,273	5504		162,205		146,210		110,601			(16,760)		11,752		0001
Daily R2 8% Net																						
Total/SP7005CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BPA40TD8PU41	.03/20/2026	.03/10/2028	1	2,032,108	6315		29,798		29,465		26,538			(465)		14,171		0001
Daily R2 8% Net																						
Total/SP711053L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBMPROK5P63	.01/16/2026	.01/19/2028	1	1,568,000	5923.14		80,647		72,882		42,469			(8,142)		10,541		0001
Daily R2 8% Net																						
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBMPROK5P63	.02/27/2026	.03/01/2028	1	1,616,000	6445.13		28,926		27,776		15,640			(1,263)		11,198		0001
Daily R2 8% Net																						
Total/SP711053E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBMPROK5P63	.04/04/2024	.04/02/2026	4	10,704,626	284.46	316,868			436		389,441			(39,101)		3,962		0001
Paribas Multi Asset Diversified 5																						
Index/MB313TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBMPROK5P63	.04/05/2024	.04/02/2026	4	10,733,409	284.95	313,950			434		369,957			(38,912)		3,972		0001
Daily R2 8% Net																						
Total/MB313US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBMPROK5P63	.04/08/2024	.04/02/2026	3	8,185,058	285	238,682			330		281,302			(29,527)		3,029		0001
Daily R2 8% Net																						
Index/MB313TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBMPROK5P63	.04/10/2024	.04/02/2026	8	7,406,912	285.02	215,345			298		253,818			(26,687)		2,741		0001
Daily R2 8% Net																						
Total/MB313SI/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBMPROK5P63	.04/12/2024	.04/10/2026	4	6,324,645	285.08	183,642			274		217,362			(22,657)		5,234		0001
Daily R2 8% Net																						
Index/MB313ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBMPROK5P63	.04/09/2024	.04/09/2026	5	8,361,745	286.07	255,159			2,806		280,760			(31,481)		7,036		0001
Daily R2 8% Net																						
Total/MB313IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index																			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SJL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSPB3	04/18/2024	04/16/2026	3	9,111,558	283.55	256,763			5,295		339,050			(31,679)		9,538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSPB3	04/29/2024	04/27/2026	3	7,165,795	282.26	207,122			7,408		314,043			(25,505)		9,745		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSPB3	05/06/2024	04/29/2026	4	11,558,700	282.56	302,485			11,649		436,157			(37,341)		16,230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSPB3	05/17/2024	05/15/2026	4	14,330,124	285.27	422,493			25,656		487,934			(52,198)		25,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSPB3	12/17/2024	04/15/2026	5	9,225,557	284.39	257,562			4,983		338,456			(31,944)		9,351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSPB3	04/12/2024	04/10/2026	3	11,193,886	284.87	320,060			3,980		380,537			(39,619)		9,219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SJL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSPB3	04/25/2024	04/22/2026	6	10,657,382	280.62	316,486			9,152		527,154			(39,112)		13,082		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSPB3	04/22/2024	04/17/2026	5	9,773,485	282.76	277,763			6,133		410,733			(34,312)		10,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSPB3	05/13/2024	05/13/2026	5	12,516,276	283.08	375,402			21,682		518,000			(46,333)		21,480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SJL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSPB3	05/03/2024	05/01/2026	5	12,717,358	280.2	378,505			15,716		648,128			(46,929)		18,331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSPB3	05/14/2024	05/14/2026	4	8,402,699	283.81	247,384			14,821		328,267			(30,511)		14,587		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSPB3	05/13/2024	05/08/2026	4	7,954,721	281.92	236,412			12,043		358,956			(29,174)		12,833		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSPB3	05/07/2024	05/01/2026	5	10,307,649	279.61	308,508			12,772		357,572			(38,111)		15,311		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SJL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSPB3	05/17/2024	05/15/2026	3	14,460,291	286.13	423,988			25,774		465,745			(52,454)		25,387		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROK5P83	.07/05/2024	.06/30/2026	.3	7,489,028	282.99	.219,457			27,138		317,285			(26,990)		18,697		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROK5P83	.05/24/2024	.05/26/2026	.2	8,110,399	283.54	.235,208			17,801		325,767			(28,948)		15,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROK5P83	.06/11/2024	.06/08/2026	.3	11,974,615	282.47	.348,418			32,626		623,125			(42,946)		26,032		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROK5P83	.06/03/2024	.06/03/2026	.3	11,007,626	283.13	.310,520			26,887		457,765			(38,320)		23,047		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROK5P83	.06/12/2024	.06/12/2026	.7	12,580,253	283.94	.356,469			35,368		493,734			(44,042)		28,130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROK5P83	.06/14/2024	.06/16/2026	.2	6,665,684	282.6	.195,378			20,402		288,198			(24,030)		15,308		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROK5P83	.05/29/2024	.05/29/2026	.4	7,871,323	283.18	.224,599			17,920		324,977			(27,707)		15,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROK5P83	.06/17/2024	.06/11/2026	.5	6,724,375	282.91	.197,658			19,315		285,018			(24,407)		14,933		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROK5P83	.06/27/2024	.06/26/2026	.5	14,216,024	283.25	.413,810			48,999		590,908			(51,076)		34,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROK5P83	.06/10/2024	.06/10/2026	.4	15,031,224	282.85	.441,468			42,493		638,619			(54,483)		33,147		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROK5P83	.06/25/2024	.06/24/2026	.8	12,383,526	283.04	.358,957			41,608		521,324			(44,453)		29,831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROK5P83	.06/25/2024	.06/25/2026	.5	9,124,984	283.1	.267,215			31,250		382,945			(32,982)		22,146		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROK5P83	.06/04/2024	.06/01/2026	.4	9,065,591	282.16	.263,987			22,170		404,374			(32,536)		18,682		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROK5P83	.05/31/2024	.05/28/2026	.6	14,084,165	284.57	.383,388			30,073		521,777			(47,335)		28,072		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	05/31/2024	05/28/2026	5	16,347,230	282.16	477,355			38,254		728,170			(59,062)		32,862		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	05/24/2024	05/22/2026	3	9,950,888	285.2	282,693			19,842		348,561			(34,869)		18,780		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	05/28/2024	05/22/2026	5	11,469,618	283.93	330,788			23,326		445,789			(40,886)		21,646		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	06/18/2024	06/12/2026	3	20,547,819	282.6	588,191			59,516		891,485			(74,001)		45,946		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	04/25/2024	04/24/2026	4	13,473,964	280.99	402,079			12,766		648,687			(49,689)		17,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	05/09/2024	05/07/2026	6	8,134,543	282.49	234,911			11,629		351,459			(28,987)		12,950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	05/01/2024	05/01/2026	5	6,652,360	279.71	188,956			8,214		361,554			(24,547)		9,985		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	05/01/2024	04/30/2026	7	7,709,525	280.08	223,805			8,936		393,990			(27,651)		11,051		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	04/26/2024	04/17/2026	5	7,653,200	282.31	223,617			4,932		333,110			(27,636)		8,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	05/10/2024	05/11/2026	1	8,614,222	283.9	250,674			13,792		333,947			(30,863)		14,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	05/08/2024	04/24/2026	6	12,128,496	282.26	349,772			11,143		531,575			(43,389)		15,551		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	05/08/2024	05/06/2026	4	11,393,355	281.38	341,563			16,438		534,914			(42,151)		17,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	05/22/2024	05/21/2026	5	10,060,200	286.62	284,500			19,554		311,952			(35,095)		18,802		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	05/21/2024	05/20/2026	5	12,733,625	287.13	382,271			24,427		376,779			(44,741)		23,565		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	04/29/2024	04/24/2026	5	8,558,189	282.16	244,224			7,728		377,632			(30,132)		10,973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	05/09/2024	05/08/2026	3	12,551,589	282.64	370,581			18,923		556,028			(45,767)		20,249		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	05/30/2024	05/29/2026	3	9,501,324	282.15	277,488			22,212		423,810			(34,290)		19,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	04/22/2024	04/17/2026	5	12,734,058	281.58	383,909			8,047		586,333			(45,051)		13,741		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	05/17/2024	05/19/2026	2	6,714,136	286.13	184,243			12,880		216,924			(24,018)		12,300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	06/06/2024	06/04/2026	6	10,906,290	281.88	329,319			29,000		486,298			(40,660)		23,012		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	05/10/2024	05/12/2026	1	5,874,756	283.9	170,955			9,628		227,746			(21,019)		9,964		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	06/05/2024	06/05/2026	6	9,904,301	283.1	292,001			26,184		412,869			(36,120)		21,058		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	05/10/2024	05/08/2026	3	13,563,459	283.9	380,994			19,986		524,726			(48,367)		21,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	06/04/2024	06/02/2026	2	5,146,803	282.16	148,741			12,753		229,575			(18,412)		10,691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	05/15/2024	05/15/2026	4	11,447,538	285.26	336,876			20,413		397,775			(41,579)		20,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	06/07/2024	06/09/2026	1	6,624,347	282.47	192,769			18,271		289,382			(23,701)		14,505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	06/11/2024	06/05/2026	5	12,975,472	284.18	370,098			33,338		487,575			(45,914)		27,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	06/26/2024	06/18/2026	6	15,941,746	283.5	456,234			49,204		644,226			(56,473)		36,650		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	.07/15/2024	.06/05/2026	.3	15,945,169	282.47	.464,906			41,752		696,578			(57,503)		33,902		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	.06/21/2024	.06/22/2026	.1	10,565,881	282.66	.306,772			34,601		454,756			(37,769)		25,049		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	.06/18/2024	.06/18/2026	.5	13,001,218	283.09	.381,234			40,964		544,313			(47,055)		30,243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	.06/21/2024	.06/18/2026	.3	21,734,205	282.66	.636,303			88,664		898,617			(78,826)		50,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	.06/18/2024	.06/17/2026	.5	15,066,040	282.05	.452,833			48,027		679,360			(55,899)		34,828		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	.06/27/2024	.06/26/2026	.5	16,756,585	283.02	.489,490			58,098		706,653			(60,475)		40,909		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	.06/14/2024	.06/15/2026	.2	9,289,337	282.6	.272,370			28,120		403,029			(33,561)		21,194		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	.04/03/2024	.04/01/2026	.4	11,757,890	284.4	.343,714					425,490			(42,417)		3,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	.04/12/2024	.04/13/2026	.1	6,012,564	284.87	.174,966			2,888		210,845			(21,542)		5,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	.04/23/2024	.04/23/2026	.5	10,599,386	281.46	.312,121			9,453		493,340			(38,553)		13,303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	.05/03/2024	.05/05/2026	.1	5,250,755	280.2	.152,797			7,136		286,122			(18,767)		8,130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	.04/08/2024	.04/08/2026	.8	12,449,978	285.48	.362,609			3,517		411,450			(45,069)		9,216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	.04/19/2024	.04/20/2026	.1	7,932,416	281.58	.230,040			6,012		366,035			(28,322)		9,284		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	.05/17/2024	.04/07/2026	.2	4,025,122	284.95	.117,658			971		139,542			(14,430)		2,787		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	04/15/2024	04/10/2026	3	8,512,169	283.26	244,213			3,034		287,440			(30,177)		7,045		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	06/17/2024	06/12/2026	4	13,686,503	282.57	389,604			39,702		593,809			(49,356)		30,604		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	04/26/2024	04/28/2026	1	4,692,202	282.26	141,874			5,262		214,402			(17,444)		6,775		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	05/03/2024	05/04/2026	1	6,836,735	280.2	196,920			9,029		346,377			(24,491)		10,481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	04/19/2024	04/21/2026	1	6,224,462	281.58	180,509			4,959		287,223			(22,134)		7,465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	05/17/2024	05/18/2026	2	9,250,605	286.13	288,613			17,400		296,874			(33,138)		16,773		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	07/02/2024	06/26/2026	4	16,822,906	282.99	491,811			58,445		711,051			(60,856)		41,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	05/24/2024	05/22/2026	3	23,786,623	283.54	693,367			48,918		953,514			(85,776)		44,891		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	04/05/2024	04/06/2026	1	5,801,827	284.95	169,413			1,165		201,183			(20,858)		3,719		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	04/12/2024	04/14/2026	1	3,593,538	284.87	104,572			1,867		126,376			(12,857)		3,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	05/24/2024	05/27/2026	1	7,702,321	283.54	224,138			17,241		306,376			(27,520)		15,219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	06/21/2024	06/23/2026	1	7,770,490	282.66	226,898			25,869		336,355			(27,897)		18,638		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313/SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	06/28/2024	06/29/2026	1	10,603,819	282.99	309,602			37,905		449,248			(38,122)		26,327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4131P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	08/21/2024	08/18/2026	4	10,369,638	279.93	303,435			58,708		543,426			(37,803)		32,111		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4132S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	08/26/2024	08/25/2026	5	8,795,348	281.07	258,592			52,288		429,796			(32,059)		27,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	09/30/2024	09/13/2026	5	8,946,836	279.38	285,707			49,239		484,070			(32,973)		27,206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	09/20/2024	09/18/2026	4	20,147,169	282.8	603,981			141,656		685,015			(74,586)		68,950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4131ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	08/21/2024	08/20/2026	3	10,130,652	280.81	302,327			58,590		502,337			(37,261)		31,394		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4131A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	08/12/2024	08/12/2026	7	16,656,257	278.01	511,564			93,675		978,123			(63,212)		50,461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4132C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	09/29/2024	08/28/2026	5	15,010,329	280.38	443,467			91,304		765,315			(54,779)		48,113		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41339	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	09/16/2024	09/15/2026	4	13,197,129	282.61	394,476			90,523		586,312			(48,524)		44,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4132N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	09/04/2024	09/04/2026	3	11,115,486	279.8	332,685			71,377		587,849			(41,033)		36,450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4132A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	09/05/2024	09/03/2026	4	9,965,175	279.24	301,680			64,317		545,198			(37,233)		32,577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB3132SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	09/05/2024	09/04/2026	4	8,251,723	280.14	242,580			52,230		427,320			(29,972)		27,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4132A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	07/12/2024	07/14/2026	1	8,091,076	286.89	237,878			33,983		256,238			(29,247)		21,698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	09/03/2024	08/28/2026	3	13,186,892	280.43	389,020			79,778		671,023			(48,002)		42,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41324	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	01/07/2025	09/11/2026	6	14,497,491	280.91	437,700			98,502		717,138			(54,186)		48,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41324	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	08/23/2024	08/21/2026	3	21,009,894	281.07	620,837			122,186		1,024,581			(77,044)		65,753		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB3132AL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.07/15/2024	.07/15/2026	5	20,160,599	287.04	605,720			87,447		630,411			(74,749)		54,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB3132BP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.07/16/2024	.07/17/2026	4	11,716,738	286.89	332,182			48,893		371,123			(40,977)		31,872		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4132SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.09/09/2024	.09/01/2026	3	7,330,538	280.03	235,986			49,685		413,858			(29,037)		25,757		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4132EZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.09/13/2024	.09/10/2026	4	7,987,135	280.37	240,272			53,493		407,010			(28,635)		26,621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4132SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.09/26/2024	.09/24/2026	4	10,171,036	284.46	302,695			73,259		400,623			(37,353)		35,414		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB3132BE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.07/16/2024	.07/10/2026	4	18,460,337	287.99	533,593			73,632		530,728			(65,913)		48,354		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41330C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.07/26/2024	.07/27/2026	2	9,727,953	279.86	286,136			46,050		510,767			(35,230)		27,656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41330H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.09/18/2024	.09/18/2026	3	10,353,386	281.78	315,379			73,761		486,055			(38,903)		35,433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB31329J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.07/19/2024	.07/17/2026	4	18,321,650	283.43	541,123			80,003		763,964			(66,953)		50,375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB31329X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.09/10/2024	.07/20/2026	2	9,146,704	283.43	267,980			40,602		378,187			(33,039)		25,220		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41329U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.09/06/2024	.09/04/2026	7	33,338,891	279.08	1,002,796			216,148		1,840,533			(124,053)		109,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313299	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.07/10/2024	.07/09/2026	5	10,273,006	286.22	308,861			42,052		341,972			(38,114)		26,886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.08/09/2024	.08/07/2026	3	14,661,239	276.11	439,176			77,306		866,843			(54,166)		43,580		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB31323Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.07/23/2024	.07/22/2026	4	15,948,283	283.23	465,860			71,739		668,979			(57,488)		44,369		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	08/01/2024	07/31/2026	6	10,451,956	282.59	288,007			49,623		459,534			(36,774)		30,213		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	09/11/2024	07/24/2026	3	18,163,259	279.86	537,030			84,593		953,659			(66,440)		50,976		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB3131ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	07/05/2024	07/01/2026	5	15,753,808	282.96	469,576			36,796		669,011			(57,944)		39,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41328B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	08/28/2024	08/27/2026	5	6,185,928	280.81	178,528			37,200		307,351			(22,541)		19,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB31328R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	07/18/2024	07/17/2026	4	15,201,707	285.24	438,431			64,759		548,907			(54,175)		41,345		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413157	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	08/12/2024	08/07/2026	4	22,544,831	277.51	672,272			118,893		1,360,450			(83,167)		67,014		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41335X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	09/26/2024	09/25/2026	4	7,679,845	284.28	235,958			57,445		314,469			(29,107)		27,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB31326	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	07/09/2024	07/08/2026	7	11,559,264	285.38	349,959			47,175		411,599			(43,204)		30,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413034	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	07/26/2024	07/24/2026	5	17,335,763	281.86	480,028			75,309		795,738			(59,228)		48,662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41335A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	09/13/2024	09/14/2026	3	11,081,606	282.61	331,245			75,643		492,325			(40,791)		37,479		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	08/05/2024	07/31/2026	2	17,446,084	279.43	500,501			83,659		940,433			(61,901)		50,431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	08/07/2024	08/06/2026	4	5,364,369	276.37	159,428			27,844		345,163			(19,676)		15,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	08/02/2024	07/31/2026	3	14,722,678	281.43	428,674			71,554		689,119			(52,931)		42,559		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413430	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	09/27/2024	09/25/2026	3	20,294,052	284.42	604,687			147,677		801,386			(74,632)		70,660		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	08/02/2024	08/03/2026	1	14,246,301	279.43	423,115			72,168		767,953			(52,094)		41,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413097	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	07/25/2024	07/24/2026	3	12,119,956	279.03	361,125			56,813		669,320			(44,606)		34,015		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41319N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	08/19/2024	08/14/2026	4	23,615,994	279.93	703,119			131,259		1,237,599			(87,067)		72,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413283	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	08/26/2024	08/24/2026	4	10,008,129	281.07	294,313			59,166		489,080			(36,526)		31,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41319R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	08/19/2024	08/19/2026	7	14,393,955	280.35	432,269			83,285		735,319			(53,366)		44,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413453	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	10/01/2024	09/25/2026	4	17,944,943	284.34	533,777			130,527		712,212			(66,028)		62,659		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41319Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	08/23/2024	08/21/2026	5	16,451,188	280.03	490,884			96,494		856,869			(60,830)		51,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413281	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	09/04/2024	08/28/2026	4	22,125,129	280.03	653,137			134,638		1,152,406			(80,818)		70,918		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41329Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	09/06/2024	09/08/2026	2	8,581,467	279.08	257,427			56,586		473,741			(31,660)		28,497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41335X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	09/11/2024	09/09/2026	6	12,602,962	279.74	387,105			85,775		669,039			(47,817)		41,981		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413330	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	09/20/2024	09/21/2026	2	14,440,180	283.13	432,461			102,918		821,325			(53,252)		49,851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41335E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	09/17/2024	09/17/2026	3	6,672,400	282.42	198,328			46,063		300,568			(24,460)		22,768		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB31323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	07/17/2024	07/16/2026	4	12,756,684	286.04	361,808			52,754		366,079			(44,664)		34,540		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB31319Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	07/08/2024	07/02/2026	6	12,462,116	285.08	370,016			47,058		452,718			(45,743)		31,453		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB3132SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	.07/19/2024	.07/21/2026	.2	11,449,230	283.43	.336,591			51,325		473,392			(41,391)		31,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	.08/06/2024	.07/28/2026	.2	8,649,427	279.86	.253,712			41,129		454,199			(31,199)		24,894		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB3131SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	.07/02/2024	.07/02/2026	.3	9,444,264	283.59	.288,666			36,625		382,937			(35,623)		23,836		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB31323S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	.10/29/2024	.07/06/2026	.4	16,457,783	286.02	.479,210			83,546		556,082			(59,250)		42,421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB31323C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	.07/11/2024	.07/10/2026	.5	11,788,571	287.28	.345,443			47,647		360,367			(42,734)		31,006		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB31323H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	.07/12/2024	.07/13/2026	.1	12,592,663	286.89	.370,224			52,453		397,544			(45,582)		33,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4130SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	.08/21/2024	.08/05/2026	.6	13,016,292	274.34	.409,987			71,064		933,039			(50,621)		38,390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313234	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	.07/05/2024	.07/07/2026	.2	8,713,653	286.02	.255,323			34,020		294,423			(31,394)		22,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4131SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	.08/21/2024	.08/21/2026	.6	13,143,351	281.34	.375,856			74,599		630,438			(47,112)		41,134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41309F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	.07/30/2024	.07/29/2026	.4	17,647,435	280.8	.522,144			85,429		873,293			(64,433)		50,594		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413334	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	.09/12/2024	.09/11/2026	.3	12,897,518	281.67	.389,576			87,617		608,080			(48,116)		43,227		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB313232	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	.07/08/2024	.07/02/2026	.5	22,136,538	286.02	.641,095			81,702		745,745			(79,538)		55,869		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4131SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	.08/15/2024	.08/14/2026	.4	19,043,436	279.37	.568,315			105,870		1,032,252			(70,203)		58,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413236	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	.08/30/2024	.08/31/2026	.2	14,515,976	280.03	.430,962			90,236		757,520			(53,070)		46,991		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413188	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	.08/09/2024	.08/10/2026	.3	11,798,358	.277.51	.351,112			63,306		711,963			(43,257)		35,476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41333C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	.09/17/2024	.09/16/2026	.4	16,246,310	.282.82	.481,869			111,260		712,123			(59,440)		55,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41319F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	.08/14/2024	.08/14/2026	.3	11,173,748	.279.31	.332,013			61,639		607,909			(40,949)		34,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB419457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	.10/14/2024	.09/30/2026	.4	15,630,444	.283.64	.473,542			118,487		651,914			(58,432)		55,338		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41335P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	.09/24/2024	.09/22/2026	.2	10,688,039	.283.13	.320,094			76,511		459,923			(39,361)		37,007		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413032	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	.07/23/2024	.07/23/2026	.5	11,114,617	.283.45	.314,235			48,814		459,554			(38,769)		31,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41309H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	.07/31/2024	.07/30/2026	.4	9,737,333	.280.99	.294,019			48,495		476,018			(36,270)		28,082		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413182	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	.08/12/2024	.08/07/2026	.3	17,740,444	.276.93	.529,288			93,482		1,106,014			(65,376)		52,733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	.07/17/2025	.08/17/2026	.4	13,333,491	.279.93	.393,882			74,919		696,747			(48,582)		41,141		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413231	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	.07/15/2024	.07/10/2026	.3	21,862,819	.286.89	.641,964			88,690		690,185			(79,414)		57,503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413338	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	.09/16/2024	.09/11/2026	.3	15,972,677	.282.61	.478,387			107,733		709,934			(59,190)		53,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41325J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	.09/04/2024	.09/02/2026	.2	6,500,184	.280.03	.193,445			40,931		339,216			(23,766)		21,179		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41309R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	.08/02/2024	.08/04/2026	.1	10,605,323	.279.43	.314,978			54,083		571,684			(38,727)		31,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41335S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	.09/24/2024	.09/23/2026	.2	15,379,821	.283.4	.473,353			113,872		650,689			(58,402)		53,399		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41945	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	10/16/2024	09/28/2026	3	13,293,439	284.34	386,688			98,259		528,921			(48,868)		46,806		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41944	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	09/27/2024	09/29/2026	2	12,030,497	284.34	369,514			89,401		478,671			(44,218)		42,476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41939	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	09/20/2024	09/18/2026	3	23,760,669	283.13	712,085			167,244		1,022,349			(88,036)		81,317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41936	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	08/09/2024	08/11/2026	1	9,120,058	277.51	270,866			49,113		550,343			(33,303)		27,536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41935	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	08/30/2024	08/26/2026	5	21,438,012	280.92	633,276			128,106		1,056,591			(78,204)		68,256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41945M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	12/23/2024	10/07/2026	5	15,101,103	280.76	444,633			115,686		757,567			(54,935)		54,476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41945E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	11/06/2024	11/06/2026	4	14,146,580	281.57	418,751			126,110		678,010			(51,644)		54,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41988B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	12/11/2024	12/11/2026	5	15,169,603	280.45	444,859			155,300		781,940			(54,859)		63,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41955S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	10/25/2024	10/23/2026	2	18,579,817	282.36	551,048			156,056		847,740			(68,160)		69,791		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41979N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	12/03/2024	11/27/2026	3	17,156,261	279.53	506,250			167,833		829,286			(62,598)		69,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41958J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	01/03/2025	10/23/2026	4	12,485,594	281.37	371,192			104,745		604,887			(45,832)		46,889		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41958M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	10/25/2024	10/23/2026	3	17,939,902	282.26	531,501			150,314		823,925			(65,633)		67,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41969M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	01/06/2025	11/13/2026	3	15,369,417	276.53	452,588			141,373		873,757			(56,021)		60,366		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB419686	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	11/01/2024	11/03/2026	1	12,841,021	280.19	380,094			112,775		666,581			(46,733)		49,505		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41365T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	11/18/2024	11/13/2026	4	13,470,274	277.34	394,770			123,130		821,752			(48,771)		53,114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413737	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	12/12/2024	11/20/2026	6	24,907,618	276.58	739,625			237,901		1,421,858			(91,385)		99,716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413557	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	01/14/2025	10/16/2026	4	19,676,933	282.63	585,668			160,023		680,085			(72,339)		72,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41345F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	10/28/2024	10/02/2026	6	18,326,437	283.05	542,570			137,868		795,823			(67,072)		65,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41373R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	12/02/2024	12/02/2026	3	14,752,120	279.41	440,106			148,220		804,960			(54,299)		60,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413459	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	10/02/2024	10/01/2026	4	7,202,803	284.21	213,032			53,593		289,467			(26,281)		25,570		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41355U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	11/04/2024	10/28/2026	6	14,061,929	282.72	416,928			120,383		627,274			(51,449)		53,458		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41363N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	11/11/2024	11/11/2026	3	11,804,557	280.02	345,083			106,220		621,696			(42,561)		46,341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413951	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	12/26/2024	12/24/2026	5	24,742,239	277.03	719,172			265,430		1,353,662			(88,985)		106,006		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41363G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	11/07/2024	11/06/2026	3	18,295,434	282.16	538,932			163,044		847,571			(66,546)		71,019		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41363K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	11/08/2024	11/10/2026	1	13,085,674	281.99	387,632			118,902		613,230			(47,660)		51,295		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413554	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	10/16/2024	10/16/2026	3	10,543,827	282.44	313,716			65,417		477,919			(38,701)		38,927		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41363S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	11/14/2024	10/30/2026	5	20,886,296	280.19	619,429			181,524		1,088,137			(76,683)		79,826		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41363J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	11/11/2024	11/06/2026	2	19,552,685	281.99	570,445			172,790		915,592			(70,551)		75,900		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41379C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKGF83	11/25/2024	11/23/2026	3	11,852,507	279.54	348,921			113,282		642,000			(42,967)		47,754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413794	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKGF83	12/03/2024	11/20/2026	7	15,804,241	278.2	468,690			150,131		921,155			(57,813)		63,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41359J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKGF83	10/29/2024	10/29/2026	4	8,649,627	282.9	256,287			74,340		381,515			(31,620)		32,960		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413683	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKGF83	12/09/2024	12/04/2026	2	18,926,873	279.3	580,232			191,450		1,086,612			(69,282)		78,018		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413590	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKGF83	10/15/2024	10/14/2026	4	11,948,250	282	353,792			95,311		555,919			(43,644)		43,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413681	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKGF83	12/17/2024	12/11/2026	5	21,346,761	278.1	629,383			220,883		1,250,618			(77,864)		89,212		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41368P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKGF83	11/15/2024	11/12/2026	4	12,772,466	279.4	370,743			114,632		695,669			(45,724)		50,252		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41359A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKGF83	10/18/2024	10/16/2026	5	17,130,841	283.3	506,106			138,452		735,040			(62,611)		63,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41368K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKGF83	12/20/2024	12/16/2026	5	13,232,463	278.27	384,981			137,062		768,356			(47,485)		55,841		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41368M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKGF83	12/19/2024	12/17/2026	4	12,349,693	277.95	349,408			124,912		729,689			(43,118)		52,216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41368B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKGF83	11/05/2024	11/05/2026	6	7,930,552	281.32	233,391			70,022		386,586			(28,819)		30,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41368D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKGF83	12/12/2024	12/11/2026	3	27,127,783	279.33	794,625			278,442		1,488,393			(98,125)		113,373		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413687	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKGF83	12/09/2024	12/09/2026	3	10,710,461	279.31	319,989			110,852		587,644			(39,482)		44,585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41379A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKGF83	11/22/2024	11/24/2026	1	4,024,053	279.54	118,710			38,646		217,966			(14,555)		16,247		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41365H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	12/13/2024	12/15/2026	2	9,572,160	278.1	281,911			99,924		561,745			(34,667)		40,317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4137ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	12/05/2024	12/03/2026	4	6,706,447	279.81	196,800			67,228		357,763			(24,524)		27,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	10/25/2024	10/05/2026	3	11,517,040	282.25	342,232			88,052		526,642			(42,149)		41,328		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	10/04/2024	10/06/2026	2	6,110,979	282.25	181,213			46,803		279,438			(22,286)		21,987		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	11/06/2024	10/02/2026	5	13,054,049	283.68	385,232			97,556		543,152			(47,548)		46,468		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	10/11/2024	10/09/2026	3	13,724,499	280.58	419,288			110,358		695,366			(51,760)		49,770		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	10/31/2024	10/09/2026	3	19,983,699	281.86	532,211			156,459		936,178			(73,272)		72,469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	10/09/2024	10/08/2026	3	6,430,110	280.58	191,432			49,996		325,788			(23,613)		23,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413659	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	11/06/2024	11/04/2026	4	14,655,141	280.15	444,529			132,610		764,505			(54,849)		56,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	10/10/2024	10/09/2026	5	15,284,338	280.71	455,652			120,251		768,287			(56,276)		55,427		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413536	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	10/22/2024	10/22/2026	3	9,614,648	282.78	275,603			77,301		427,149			(34,003)		36,027		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413650	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	11/01/2024	10/30/2026	5	19,038,704	280.26	560,335			163,928		985,615			(69,213)		72,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41355E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	10/23/2024	10/21/2026	3	8,910,424	282.83	263,792			73,594		393,912			(32,538)		33,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4137SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	11/25/2024	11/25/2026	5	8,321,468	278.48	245,479			80,588		477,530			(30,338)		33,668		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413750	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	11/18/2024	11/18/2026	3	15,367,837	277.11	459,935			146,031		948,274			(56,739)		61,260		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413732	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	11/19/2024	11/19/2026	3	9,056,289	277.76	269,263			85,863		539,746			(33,217)		36,187		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413750	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/02/2024	11/30/2026	2	14,101,175	279.53	415,961			139,037		763,809			(51,214)		57,647		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413750	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/04/2024	12/04/2026	4	12,296,895	280.29	361,413			122,693		638,888			(44,568)		50,689		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413750	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	11/27/2024	11/25/2026	4	10,030,068	278.51	235,470			96,998		574,578			(36,510)		40,581		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413850	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/18/2024	12/18/2026	6	16,536,998	276.05	479,774			172,518		1,078,287			(59,291)		70,054		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB41385X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/24/2024	12/23/2026	3	8,664,332	276.03	258,432			94,717		564,956			(31,911)		37,052		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413859	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/13/2024	12/10/2026	3	9,998,975	279.64	236,863			102,861		537,249			(36,489)		41,539		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB41383Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/02/2024	12/01/2026	2	12,776,799	279.53	378,162			126,748		692,072			(46,497)		52,339		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB41385U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/23/2024	12/18/2026	3	14,864,232	275.76	438,878			158,397		982,597			(54,332)		62,968		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB41383Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/27/2024	12/24/2026	3	1,360,687	276.33	57,286			21,090		125,244			(7,078)		8,356		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB41395A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/31/2024	12/31/2026	4	12,308,361	275.22	365,236			137,870		835,793			(45,078)		53,418		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413552	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/15/2024	10/15/2026	4	11,411,127	281.84	341,542			92,474		536,853			(42,129)		42,023		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB415530	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/25/2024	10/26/2026	2	14,746,914	282.36	438,116			125,353		672,861			(53,944)		55,795		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB419481	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	10/08/2024	10/02/2026	4	17,831,444	282.25	519,779			132,153		815,377			(64,322)		63,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB419481	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	10/29/2024	10/27/2026	2	10,875,402	282.36	323,091			92,759		486,214			(39,727)		41,246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB419657	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	11/01/2024	11/02/2026	1	15,995,953	280.19	473,480			140,025		632,846			(58,294)		61,536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB419788	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	11/22/2024	11/20/2026	3	19,059,634	279.54	554,128			178,389		1,032,379			(68,562)		76,304		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB419788	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	12/03/2024	11/27/2026	5	36,322,086	278.46	1,078,649			357,475		2,087,985			(133,171)		147,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB419850	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	12/20/2024	12/18/2026	3	21,645,317	274.41	641,980			231,161		1,528,681			(79,275)		91,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB419857	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	12/20/2024	12/21/2026	2	16,200,966	275.76	477,948			173,562		1,070,962			(58,845)		69,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB419558	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	10/18/2024	10/19/2026	1	13,673,189	283.3	406,094			112,276		586,689			(49,998)		50,859		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB419398	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	12/31/2024	12/30/2026	4	12,872,567	275.09	381,033			143,191		879,255			(47,011)		55,765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB419481	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	12/06/2024	12/07/2026	3	13,396,005	279.3	395,967			136,302		736,321			(48,801)		55,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB419439	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	10/15/2024	10/12/2026	3	12,922,363	281.86	383,834			102,568		606,706			(47,260)		47,230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB419395	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	12/27/2024	12/29/2026	1	11,101,471	276.34	327,493			122,360		712,771			(40,266)		48,005		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB419557	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	10/30/2024	10/30/2026	4	14,996,362	283.01	436,407			127,311		656,960			(53,863)		57,279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41955C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	10/18/2024	10/20/2026	1	8,330,273	283.3	247,112			68,567		357,006			(30,393)		31,025		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41348Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/11/2024	10/13/2026	1	12,580,836	281.86	373,651			100,223		590,630			(45,941)		46,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41357Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	12/06/2024	12/04/2026	3	18,486,889	279.24	545,953			186,042		1,016,550			(67,417)		76,234		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41363A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/08/2024	11/09/2026	1	20,708,300	281.99	612,966			187,436		869,706			(75,468)		80,332		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41368Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	12/20/2024	12/22/2026	1	8,473,061	275.76	249,955			90,986		560,110			(30,732)		36,166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41368X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/15/2024	11/17/2026	1	14,362,038	276.53	423,680			133,855		913,489			(52,032)		57,126		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41369A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	12/27/2024	12/24/2026	3	25,722,230	276.34	749,937			277,045		1,651,491			(92,888)		110,205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41369X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/15/2024	11/16/2026	1	17,436,838	276.53	514,387			162,028		1,109,072			(63,331)		69,208		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41369B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	12/16/2024	12/14/2026	2	12,135,217	278.1	358,098			126,597		712,159			(44,036)		51,013		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41369C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/15/2024	11/13/2026	4	18,766,447	278.25	550,235			170,936		1,090,060			(67,860)		73,998		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41369D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	12/06/2024	12/08/2026	2	9,723,690	279.3	287,820			99,235		534,470			(35,388)		40,398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41369E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	12/27/2024	12/28/2026	2	21,704,792	276.34	640,042			288,597		1,393,559			(78,806)		93,684		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41343C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	02/03/2025	01/22/2027	4	15,248,497	277.46	447,877			182,545		825,066			(55,321)		68,775		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41369H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	01/06/2025	12/31/2026	4	17,854,754	275.86	533,152			196,333		1,174,924			(64,810)		77,480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41369V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	01/13/2025	01/08/2027	2	14,329,733	274.9	419,890			163,570		987,383			(51,930)		63,089		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41399P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	03/11/2025	01/08/2027	5	30,653,976	275.72	898,347			348,427		2,029,441			(110,851)		134,960		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413943	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	01/21/2025	01/15/2027	3	10,161,137	276.09	298,962			119,365		660,324			(36,921)		45,286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41394E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	01/24/2025	01/22/2027	4	15,932,830	277.52	470,362			132,585		963,395			(58,236)		71,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41394Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	02/04/2025	02/03/2027	4	13,285,111	276.76	403,372			170,801		895,438			(49,769)		61,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41398J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	01/10/2025	01/12/2027	1	8,406,929	274.9	247,164			97,100		579,276			(30,389)		37,274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41398M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	02/12/2025	01/27/2027	5	14,937,258	275.48	447,839			185,765		1,000,868			(55,332)		67,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41398S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	02/03/2025	01/29/2027	3	16,735,376	277.86	491,346			205,401		995,067			(60,677)		76,556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	01/16/2025	01/15/2027	4	8,856,888	275.38	284,165			105,089		596,109			(32,589)		39,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41398V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	05/08/2025	02/01/2027	2	17,334,228	277.42	510,942			215,237		1,055,060			(62,953)		79,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41398K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	01/08/2025	01/06/2027	3	8,773,684	275.43	260,862			100,408		589,631			(32,186)		38,491		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41398M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	01/08/2025	01/07/2027	3	6,246,374	275.78	183,300			70,785		412,027			(22,609)		27,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41394I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	01/27/2025	01/22/2027	6	16,316,103	277.69	469,295			191,942		978,407			(58,068)		73,590		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413936	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	03/03/2025	02/26/2027	4	13,831,622	280.62	403,421			183,598		712,431			(49,759)		65,958		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41393J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	03/14/2025	03/12/2027	5	11,619,821	278.91	349,538			165,928		654,509			(43,139)		56,557		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	03/25/2025	03/17/2027	4	11,718,984	280.36	355,470			171,047		611,818			(43,863)		57,460		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41333J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	03/13/2025	03/11/2027	3	12,800,160	278.36	383,630			181,398		741,724			(47,320)		62,223		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41333J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	03/05/2025	03/05/2027	5	13,784,081	280.35	408,788			190,021		721,005			(50,426)		66,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41333E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	03/20/2025	03/12/2027	4	14,866,981	279.95	441,707			210,545		792,277			(54,647)		72,326		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41333O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	04/01/2025	03/25/2027	4	17,462,081	280.46	518,473			255,480		904,670			(64,027)		86,390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413333	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	02/18/2025	02/05/2027	4	15,740,408	278.35	472,739			201,695		913,671			(58,343)		72,647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41338Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	01/15/2025	01/13/2027	3	10,040,333	274.3	290,218			114,488		712,101			(35,804)		44,393		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41338B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	02/28/2025	02/26/2027	3	18,056,923	278.32	540,934			247,362		1,049,947			(66,918)		86,107		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41333P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	03/11/2025	03/05/2027	4	19,564,188	279.74	575,905			268,921		1,056,987			(71,232)		94,273		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41333C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	03/21/2025	03/19/2027	4	24,348,711	281.29	716,873			348,137		1,207,400			(88,529)		119,726		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413332	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	02/24/2025	02/24/2027	5	13,881,842	281.19	397,942			180,005		694,195			(49,103)		65,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41333O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	02/24/2025	02/17/2027	5	12,065,399	281.02	367,122			162,509		608,182			(45,188)		56,750		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41333J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	02/13/2025	02/12/2027	3	19,606,956	282.02	572,138			250,561		993,195			(70,650)		91,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41333E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	02/11/2025	02/11/2027	4	9,369,240	280.54	275,518			119,661		484,639			(33,994)		43,657		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41338A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	03/19/2025	03/19/2027	3	15,518,544	281.89	456,650			220,957		744,706			(56,316)		76,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41338Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	03/17/2025	03/12/2027	4	19,035,585	279.34	586,281			289,533		1,048,361			(68,929)		92,867		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41338I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	02/28/2025	02/12/2027	4	31,638,152	281.02	944,826			414,380		1,602,700			(116,898)		148,682		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41338A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	02/07/2025	02/05/2027	3	19,001,852	278.65	585,571			242,220		1,086,883			(69,966)		87,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41338I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	03/27/2025	03/25/2027	3	16,376,605	280.95	482,180			237,203		827,140			(59,466)		81,207		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41338B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	02/28/2025	02/26/2027	4	17,637,001	279.3	519,547			237,313		975,796			(64,179)		84,104		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41338F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	03/03/2025	03/03/2027	3	16,013,752	280.03	465,389			214,889		852,363			(57,405)		76,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41338S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	03/10/2025	03/10/2027	4	11,618,917	278.72	343,131			161,795		661,653			(42,336)		56,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41338A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	02/27/2025	02/25/2027	3	11,635,266	279.98	345,704			156,781		620,473			(42,636)		55,401		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41338Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	03/27/2025	03/25/2027	5	17,167,171	280.81	510,341			252,513		873,931			(63,139)		85,127		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41338U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	03/28/2025	03/29/2027	1	14,838,860	281.08	440,744			219,463		744,781			(54,264)		73,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41338F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	03/21/2025	03/22/2027	2	13,848,272	280.61	410,332			200,390		713,340			(50,525)		68,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41338S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	02/06/2025	02/05/2027	4	20,784,594	279.09	612,316			261,875		1,160,740			(75,616)		95,928		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41338H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	03/21/2025	03/23/2027	1	9,526,107	280.61	282,925			138,354		490,665			(34,766)		47,106		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41343K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	.01/24/2025	.01/25/2027	1	11,435,237	277.69	337,340			138,741		685,726			(41,533)		51,836		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413430	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	.01/31/2025	.01/28/2027	5	11,371,827	276.07	337,761			140,672		740,189			(41,799)		51,805		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413831	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	.02/04/2025	.02/04/2027	3	11,846,687	277.91	353,318			150,093		703,287			(43,585)		54,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41343J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	.01/31/2025	.01/29/2027	2	17,786,834	277.42	521,508			218,304		1,082,730			(64,515)		81,172		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41343J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	.01/24/2025	.01/26/2027	1	9,480,869	277.69	279,686			115,255		568,530			(34,368)		43,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413436	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	.01/17/2025	.01/15/2027	2	30,322,852	276.1	892,741			356,877		1,970,530			(110,400)		135,143		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413838	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	.02/07/2025	.02/08/2027	1	13,447,084	278.65	386,689			170,789		768,463			(48,840)		62,361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413830	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	.02/18/2025	.02/18/2027	5	8,867,816	282.75	256,580			114,001		404,983			(31,675)		41,775		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41383Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	.02/21/2025	.02/22/2027	1	13,391,615	281.54	385,053			177,682		655,288			(48,638)		63,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413839	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	.02/07/2025	.02/09/2027	1	11,589,284	278.65	341,294			147,206		661,144			(41,962)		53,738		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41383S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	.02/24/2025	.02/19/2027	5	9,014,771	282.12	285,209			118,172		427,191			(32,718)		42,532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41383Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	.02/25/2025	.02/19/2027	3	20,795,484	281.54	611,456			273,686		1,019,126			(75,632)		98,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41343A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	.01/23/2025	.01/21/2027	4	9,067,630	276.62	276,500			112,228		573,850			(34,143)		40,828		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413C30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	.03/07/2025	.03/08/2027	2	15,952,865	279.74	473,467			222,142		861,880			(58,310)		77,210		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41383U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	02/24/2025	02/19/2027	3	18,331,376	282.33	554,665			247,942		887,651			(68,496)		89,320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41383V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	01/31/2025	02/02/2027	1	13,335,755	277.42	383,346			165,875		811,569			(48,362)		61,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41383H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	02/14/2025	02/12/2027	4	11,452,255	280.5	342,965			149,591		593,535			(42,311)		53,448		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41383C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	01/02/2025	12/31/2026	3	12,779,674	275.52	378,408			143,266		855,018			(46,801)		55,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41383Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	01/15/2025	01/14/2027	3	10,120,084	273.61	306,187			121,202		741,034			(37,767)		45,025		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41383G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	01/03/2025	01/05/2027	1	9,576,944	275.86	282,579			108,296		630,341			(34,743)		41,949		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41383O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	03/07/2025	03/09/2027	1	11,491,627	279.74	341,301			160,337		620,854			(41,963)		55,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41383Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	01/31/2025	01/29/2027	6	11,952,255	276.3	384,339			152,025		768,358			(44,985)		54,539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41383I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	01/03/2025	01/04/2027	2	17,524,451	275.86	516,936			197,677		1,153,193			(63,647)		76,607		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41383L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	03/06/2025	03/05/2027	4	21,351,919	280.39	620,276			230,842		1,114,722			(77,023)		102,887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413830	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	02/21/2025	02/23/2027	1	7,766,583	281.54	229,173			103,254		380,566			(28,177)		36,878		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413833	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	03/14/2025	03/16/2027	1	13,003,394	279.95	386,201			185,143		693,435			(47,484)		63,667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413834	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	04/03/2025	03/15/2027	2	13,745,450	279.95	406,513			194,687		735,003			(50,074)		67,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413836	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	03/24/2025	03/19/2027	3	23,179,777	280.61	683,379			332,359		1,193,923			(84,545)		113,978		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41395T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.01/10/2025	.01/11/2027	1	13,882,129	274.9	408,135			159,988		956,542			(50,249)		61,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413938	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/19/2025	.03/18/2027	3	10,675,782	281.24	319,387			154,075		531,524			(39,397)		52,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41393J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/26/2025	.03/24/2027	4	13,780,828	280.26	414,125			203,294		722,217			(51,108)		68,240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41393C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/03/2025	.02/10/2027	4	13,242,115	280.24	388,085			170,312		685,588			(48,527)		61,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41393H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/04/2025	.03/04/2027	3	9,795,426	278.93	236,269			137,214		551,938			(36,541)		47,131		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41395T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.01/17/2025	.01/19/2027	1	9,110,380	276.1	288,756			108,316		592,041			(33,044)		40,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41393T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/31/2025	.03/25/2027	4	23,844,034	281.08	708,352			349,860		1,194,296			(87,499)		118,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41393D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/07/2025	.03/01/2027	2	11,787,653	278.32	349,272			180,486		685,414			(43,008)		56,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413938	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.01/17/2025	.01/20/2027	1	4,038,699	276.1	119,142			48,115		262,456			(14,629)		18,154		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41393C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.02/28/2025	.03/02/2027	2	11,837,353	278.32	350,033			161,214		688,304			(43,075)		56,787		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41393X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.04/01/2025	.03/31/2027	3	15,894,283	281.3	475,723			288,035		786,578			(58,683)		79,471		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41393V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/28/2025	.03/30/2027	1	8,457,488	281.08	251,187			125,248		424,462			(30,884)		42,229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41393N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.02/14/2025	.02/16/2027	1	7,510,250	281.02	221,552			97,824		378,570			(27,240)		35,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41393J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.05/02/2025	.04/30/2027	3	15,619,703	274.91	469,021			254,992		1,068,158			(57,933)		81,245		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	04/29/2025	04/09/2027	4	20,233,935	272.98	607,746			312,870		1,507,526			(75,083)		102,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	05/20/2025	05/17/2027	2	12,500,397	274.38	371,400			210,023		876,084			(45,741)		66,404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	05/07/2025	05/06/2027	3	10,729,236	277.07	316,671			174,087		663,559			(39,061)		56,230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	04/03/2025	04/02/2027	4	14,386,579	281.81	414,409			208,493		892,246			(51,105)		72,024		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	04/08/2025	04/08/2027	4	8,751,972	270.7	265,878			135,958		719,625			(32,800)		44,237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	06/20/2025	05/10/2027	4	13,874,567	275.98	412,919			229,597		904,142			(50,871)		73,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	04/04/2025	04/02/2027	4	26,503,027	279.1	764,846			386,171		1,468,974			(94,440)		132,878		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	05/15/2025	04/28/2027	6	12,658,967	276.39	376,388			202,871		808,474			(46,448)		65,678		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	04/23/2025	04/22/2027	3	10,127,112	276.59	280,119			153,921		639,686			(35,789)		52,199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	05/06/2025	05/05/2027	4	11,776,932	275.9	362,049			198,593		769,808			(44,671)		61,643		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	04/28/2025	04/23/2027	2	18,375,785	275.57	550,829			294,495		1,217,690			(68,139)		94,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	05/05/2025	04/30/2027	4	12,165,129	276	359,783			194,901		791,529			(44,375)		63,276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	05/06/2025	04/30/2027	5	21,955,492	275.22	658,642			358,594		1,481,237			(81,509)		114,200		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBINPROKSP83	05/22/2025	05/21/2027	4	14,455,222	274.45	430,203			246,987		1,010,203			(53,203)		77,160		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413FV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/08/2025	05/07/2027	5	11,018,088	276.6	323,066			178,170		696,849			(39,850)		57,815		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/09/2025	05/07/2027	5	18,796,293	275.98	549,906			304,710		1,224,986			(68,057)		98,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	04/11/2025	04/12/2027	2	13,325,560	273.56	397,928			205,839		968,829			(49,019)		67,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/17/2025	06/14/2027	2	10,212,684	276.27	303,501			183,282		666,172			(37,370)		56,065		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/24/2025	06/24/2027	4	9,290,093	274.51	277,078			171,165		648,130			(34,211)		51,576		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413I58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/03/2025	05/28/2027	3	33,816,798	273.96	1,010,471			589,085		2,414,022			(124,968)		182,023		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413HR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/11/2025	06/10/2027	3	10,201,592	274.99	304,238			181,876		696,419			(37,524)		55,749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	04/17/2025	04/16/2027	5	10,998,288	276.2	327,300			171,169		707,912			(40,397)		56,184		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/09/2025	06/09/2027	4	11,919,022	275.27	351,823			209,882		804,122			(43,403)		65,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413HF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/04/2025	06/04/2027	4	10,861,393	275.53	321,559			189,741		724,083			(38,667)		58,944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/21/2025	05/19/2027	5	12,565,753	274.31	380,988			216,365		883,187			(47,019)		66,913		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413FX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/09/2025	05/07/2027	5	15,215,006	275.59	453,340			250,835		1,008,238			(55,965)		79,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413I58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/03/2025	06/02/2027	3	10,585,763	274.93	314,229			184,422		724,762			(38,765)		57,315		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413FF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/05/2025	04/29/2027	4	10,765,546	276.34	319,148			172,406		688,498			(39,370)		55,915		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413499	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	05/30/2025	06/01/2027	1	8,748,632	273.96	259,864			152,063		625,467			(31,950)		47,318		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41349D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/03/2025	06/03/2027	5	10,159,415	274.9	305,263			179,599		696,585			(37,662)		55,071		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41363Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	05/27/2025	05/27/2027	4	10,782,435	274.73	315,649			182,765		743,622			(38,956)		57,969		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41361T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/13/2025	06/11/2027	3	10,103,707	275.28	300,672			180,153		880,647			(37,075)		55,277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41319D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/13/2025	06/11/2027	4	16,510,629	276.27	482,591			286,766		1,064,042			(60,958)		90,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41318X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	07/01/2025	06/30/2027	4	14,186,510	275.76	416,559			260,618		896,969			(51,401)		79,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41318I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/26/2025	06/25/2027	3	9,104,824	274.52	274,744			170,107		635,205			(33,905)		50,804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413184	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/17/2025	06/16/2027	4	12,198,362	276.65	365,288			221,676		772,723			(45,077)		67,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41318J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/30/2025	06/25/2027	4	16,717,651	276.06	405,892			308,328		1,089,091			(61,360)		92,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41349H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/05/2025	06/04/2027	4	13,080,051	275.33	388,126			228,844		679,835			(47,963)		70,985		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41318H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/23/2025	06/23/2027	3	8,540,792	275.49	247,548			152,449		570,919			(30,542)		47,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41318D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/23/2025	06/17/2027	5	20,525,159	276.41	603,288			368,936		1,314,558			(74,747)		113,061		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41318P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/30/2025	06/25/2027	3	12,954,042	275.55	388,622			241,302		863,338			(47,996)		71,997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	04/15/2025	04/15/2027	4	10,949,816	274.54	334,733			174,424		753,903			(41,306)		55,353		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	04/04/2025	04/06/2027	1	9,344,499	274.45	280,335			142,478		652,106			(34,467)		47,105		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	04/11/2025	04/09/2027	2	19,668,735	273.56	587,847			302,947		1,430,073			(72,740)		99,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E3A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	04/07/2025	04/07/2027	4	14,903,196	270.46	448,153			228,579		1,238,106			(55,297)		75,227		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	05/19/2025	05/14/2027	4	16,161,076	274.49	479,288			289,811		1,127,801			(99,193)		85,337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	04/24/2025	04/16/2027	7	34,955,887	276.03	1,048,515			550,065		2,267,439			(129,632)		178,569		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E37	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	05/13/2025	05/13/2027	6	10,207,325	275	297,987			166,779		685,790			(36,775)		53,959		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	04/11/2025	04/13/2027	1	9,086,699	273.56	270,784			140,227		660,644			(33,293)		46,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E33	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	05/09/2025	05/11/2027	1	7,536,067	275.98	224,575			124,935		491,091			(27,612)		39,740		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	04/28/2025	04/23/2027	3	19,274,104	275.89	572,687			305,775		1,257,944			(70,721)		99,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	05/29/2025	05/28/2027	2	10,496,719	274.2	310,488			180,789		741,964			(38,345)		56,500		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	05/23/2025	05/20/2027	5	11,432,549	275.03	338,247			182,528		778,165			(41,794)		60,952		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	05/16/2025	05/18/2027	1	8,284,472	274.38	246,049			139,247		580,620			(30,252)		44,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	05/23/2025	05/25/2027	1	8,379,496	274.52	248,871			143,435		566,764			(30,559)		44,943		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	04/07/2025	04/02/2027	3	18,904,468	274.45	541,667			273,881		1,319,248			(67,010)		94,781		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	07/29/2025	05/21/2027	5	17,512,331	274.52	521,135			299,406		1,220,004			(64,555)		93,479		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	05/16/2025	05/14/2027	3	9,813,411	274.18	282,686			164,232		693,664			(36,088)		51,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4131SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	06/27/2025	06/29/2027	1	5,900,310	276.06	175,829			103,652		384,383			(21,618)		32,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	05/13/2025	05/12/2027	4	13,116,897	274.9	389,705			217,488		886,058			(48,079)		69,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	04/14/2025	04/09/2027	3	10,484,043	271.51	321,150			164,781		833,731			(39,614)		53,063		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	04/14/2025	04/14/2027	4	8,825,853	274.11	271,289			141,017		632,709			(33,483)		45,477		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	05/21/2025	05/21/2027	4	11,101,654	274.85	327,901			187,185		762,300			(40,443)		59,259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	04/01/2025	04/01/2027	3	10,312,386	281.6	304,101			152,568		503,116			(37,514)		51,632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	04/21/2025	04/21/2027	4	15,741,357	276.85	467,074			247,160		982,983			(57,617)		80,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	06/11/2025	06/11/2027	4	18,046,130	275.6	539,866			324,806		1,198,097			(66,663)		98,730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	04/17/2025	04/20/2027	1	10,241,625	276.03	306,225			161,303		664,330			(37,589)		52,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	05/19/2025	05/14/2027	3	17,042,980	274.38	504,195			284,241		1,194,462			(62,401)		90,205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	04/17/2025	04/19/2027	1	14,036,549	276.03	418,289			220,061		910,491			(51,429)		71,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	04/25/2025	04/27/2027	1	10,203,012	275.57	304,050			163,301		677,127			(37,333)		52,688		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413482	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/29/2025	05/28/2027	3	8,845,501	274.33	261,963			152,028		821,706			(32,311)		47,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413539	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	04/26/2025	04/26/2027	2	15,283,656	275.57	455,595			244,409		1,014,307			(56,095)		79,093		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41354	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	04/23/2025	04/23/2027	4	13,745,711	274.94	411,963			219,255		638,630			(50,831)		70,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	04/04/2025	04/05/2027	1	10,881,791	274.45	325,665			165,286		780,084			(40,095)		54,831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41356	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/18/2025	06/17/2027	3	12,010,803	277.04	356,542			216,971		747,382			(43,973)		66,160		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41359	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/18/2025	06/17/2027	4	17,538,477	277.07	516,895			315,647		1,089,669			(63,852)		96,614		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41361	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/06/2025	06/08/2027	1	9,923,640	275.19	294,792			175,301		671,493			(36,238)		54,105		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/20/2025	06/22/2027	1	7,888,297	276.41	228,342			140,205		493,175			(28,075)		42,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4136U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/23/2025	05/24/2027	1	11,972,807	274.52	355,592			204,735		834,094			(43,760)		64,140		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4136X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/23/2025	05/26/2027	1	8,005,214	274.52	237,755			137,166		557,689			(29,192)		42,987		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4136L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/06/2025	06/07/2027	2	12,240,578	275.19	363,129			215,884		828,271			(44,731)		66,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4136I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/06/2025	06/04/2027	3	18,251,828	275.19	540,707			320,551		1,235,018			(66,927)		99,052		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/02/2025	05/03/2027	2	9,662,372	275.22	288,086			157,321		651,879			(35,470)		50,449		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/02/2025	05/04/2027	1	6,709,497	275.22	199,943			109,310		452,661			(24,583)		35,075		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4131SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	06/20/2025	06/21/2027	1	9,010,164	276.41	287,602			164,168		577,965			(32,947)		49,865		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	06/13/2025	06/15/2027	1	8,004,974	276.27	237,748			143,694		515,882			(29,231)		43,995		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4131ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	06/27/2025	06/28/2027	1	10,586,738	276.06	315,485			196,582		689,687			(38,842)		59,036		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	09/23/2025	09/23/2027	4	9,476,430	286.86	281,209			208,748		392,987			(34,695)		57,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	09/22/2025	09/22/2027	5	11,734,802	285.41	363,759			262,209		497,440			(43,658)		71,367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	09/29/2025	09/24/2027	3	18,814,719	284.31	585,387			422,022		642,713			(69,824)		114,636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413Q85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	09/26/2025	09/27/2027	3	11,045,591	284.77	330,965			247,677		484,792			(40,755)		67,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413Q86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	09/29/2025	09/24/2027	3	14,231,115	284.77	432,173			323,111		623,270			(63,507)		86,721		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413Q8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	07/11/2025	07/12/2027	2	11,486,668	274.72	342,178			219,806		795,632			(42,130)		65,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413JR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	07/16/2025	07/16/2027	2	11,235,248	273.52	337,466			218,560		819,785			(41,619)		63,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	07/17/2025	07/16/2027	3	17,649,691	274.34	525,469			341,415		1,243,693			(64,886)		100,363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413JB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	08/13/2025	08/11/2027	3	10,932,955	276.56	338,523			231,270		700,004			(41,765)		63,852		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413JZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	07/19/2025	07/16/2027	3	12,062,687	274.76	380,276			234,447		834,321			(44,575)		68,586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413JX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	07/14/2025	07/09/2027	5	15,123,732	274.72	446,064			286,155		1,047,976			(55,232)		85,385		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413JF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	08/15/2025	08/13/2027	5	7,892,930	279.54	229,119			157,280		441,117			(28,265)		46,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	08/07/2025	08/06/2027	4	5,824,279	276.02	175,588			118,844		381,645			(21,664)		33,945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	08/15/2025	08/13/2027	3	14,562,278	278.02	434,264			239,017		873,840			(53,635)		85,219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	09/02/2025	08/27/2027	2	10,880,609	278.68	324,669			230,393		634,732			(40,160)		64,613		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J6D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	09/04/2025	08/27/2027	3	15,048,826	278.94	449,193			318,355		866,625			(55,469)		89,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	07/28/2025	07/23/2027	4	15,108,524	277.28	440,725			290,740		894,109			(54,448)		86,539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	08/25/2025	08/23/2027	2	10,560,445	277.84	315,650			221,003		638,985			(38,865)		62,415		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	07/24/2025	07/22/2027	5	14,128,115	275.68	428,189			280,879		938,826			(52,847)		80,845		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	08/25/2025	08/20/2027	4	15,084,302	277.84	447,759			313,101		912,707			(55,416)		88,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413JY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	08/27/2025	08/20/2027	5	14,848,119	276.06	448,940			313,426		873,013			(55,447)		87,504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	09/04/2025	09/03/2027	5	9,388,245	280.08	288,055			206,815		513,239			(35,607)		56,082		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	08/01/2025	08/02/2027	1	10,248,019	274.58	305,421			205,014		714,833			(37,603)		59,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413JY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	08/11/2025	08/05/2027	5	7,744,029	275.28	234,070			157,956		524,628			(28,871)		44,954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	09/24/2025	09/20/2027	2	8,400,514	284.32	252,053			186,185		379,770			(31,034)		50,894		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	07/28/2025	07/28/2027	5	10,371,827	275.4	328,405			218,093		738,911			(40,526)		63,172		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	09/08/2025	09/02/2027	4	9,101,249	276.21	290,925			208,211		542,324			(35,939)		54,316		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	07/10/2025	07/09/2027	3	12,198,048	275.27	362,024			231,062		823,999			(44,654)		68,846		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	09/05/2025	09/03/2027	5	26,940,820	281.39	811,816			583,275		1,376,243			(100,434)		160,339		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	09/16/2025	09/16/2027	3	9,300,627	284.87	276,081			202,250		404,483			(34,053)		56,248		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	09/26/2025	09/24/2027	5	6,310,338	284.85	192,269			143,319		275,696			(23,759)		38,448		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	07/16/2025	07/15/2027	3	11,151,638	273.32	332,951			215,079		820,378			(41,070)		63,339		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	08/22/2025	08/24/2027	1	4,894,644	277.84	149,340			104,620		302,711			(18,361)		29,549		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413J8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	08/08/2025	08/09/2027	2	9,411,405	277.87	280,023			190,668		567,577			(34,479)		54,855		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413NB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	09/12/2025	09/13/2027	1	9,839,055	283.95	295,172			215,187		447,769			(36,341)		59,337		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413KJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	07/29/2025	07/29/2027	4	11,436,891	275.82	337,042			224,195		755,366			(41,571)		65,918		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	09/12/2025	09/10/2027	3	6,817,998	283.01	208,464			151,171		324,734			(25,717)		41,001		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	07/18/2025	07/19/2027	1	12,256,591	274.76	365,246			238,139		847,500			(44,969)		69,910		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	07/10/2025	07/08/2027	4	5,780,243	274.74	173,376			110,346		399,795			(21,330)		32,586		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	09/10/2025	09/08/2027	5	13,193,051	282.67	394,982			285,207		638,925			(48,754)		79,188		0001
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	07/22/2025	07/21/2027	6	13,774,335	275.31	415,572			272,059		930,404			(51,296)		78,732		0001
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	09/11/2025	09/09/2027	4	8,141,715	282.46	246,433			178,206		398,365			(30,405)		48,915		0001
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	09/20/2025	09/19/2027	4	8,625,708	277.48	285,295			177,222		530,542			(31,491)		50,780		0001
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	07/28/2025	07/07/2027	6	10,727,778	274.36	324,096			206,008		754,865			(40,019)		60,412		0001
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	09/23/2025	09/17/2027	5	12,340,096	284.32	376,675			278,105		551,721			(46,655)		74,700		0001
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	09/14/2025	08/12/2027	6	12,157,010	278.1	371,767			254,536		725,860			(45,871)		71,072		0001
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	09/11/2025	09/10/2027	4	14,287,885	283.97	428,809			311,837		649,258			(52,966)		85,983		0001
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	09/21/2025	09/20/2027	4	7,817,774	277.11	229,190			159,546		488,669			(28,273)		46,069		0001
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	09/17/2025	09/17/2027	7	6,189,470	284.24	189,301			139,541		277,965			(23,426)		37,467		0001
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	09/19/2025	09/17/2027	3	15,056,226	284.18	451,067			332,327		677,676			(55,704)		91,142		0001
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	09/27/2025	08/26/2027	3	9,127,134	277.39	276,546			194,620		564,124			(34,115)		54,102		0001
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	09/05/2025	09/04/2027	5	11,046,258	275.37	330,200			222,514		745,028			(40,754)		64,059		0001
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	09/12/2025	09/06/2027	4	11,504,677	277.87	337,997			229,775		693,817			(41,825)		66,853		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413JZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	07/16/2025	07/01/2027	5	11,735,171	275.21	354,572			222,642		795,010			(43,754)		65,655		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	07/23/2025	07/23/2027	3	11,313,658	276.97	338,062			222,167		709,688			(41,681)		64,803		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413JD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	07/25/2025	07/27/2027	1	6,698,372	276.4	199,641			132,180		431,616			(24,546)		38,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413JM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	08/15/2025	08/13/2027	4	12,043,584	277.96	358,309			247,038		725,905			(44,332)		70,480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	07/08/2025	07/02/2027	3	30,280,386	275.38	883,150			563,874		2,036,904			(110,346)		169,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	07/08/2025	07/06/2027	2	7,752,735	275.38	230,970			146,263		521,342			(28,361)		43,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413K7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	08/28/2025	08/25/2027	3	12,651,526	277.45	377,953			265,408		780,685			(46,617)		74,921		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413JC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	09/12/2025	09/10/2027	2	9,666,753	283.95	291,667			212,373		438,964			(36,093)		58,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413JN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	07/15/2025	07/14/2027	4	9,467,969	274.16	278,015			179,205		671,901			(34,283)		53,719		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413KL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	07/30/2025	07/30/2027	2	9,945,007	275.13	292,196			194,928		677,711			(36,040)		57,378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	09/19/2025	09/21/2027	1	7,310,882	284.32	219,326			162,085		327,588			(26,966)		44,421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413KN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	08/01/2025	07/30/2027	3	14,046,711	274.52	418,548			280,096		982,510			(51,693)		81,043		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413KE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	07/30/2025	07/23/2027	3	14,732,556	276.4	431,162			284,768		947,700			(53,361)		84,386		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	08/07/2025	08/06/2027	2	15,665,497	276.29	477,373			324,011		1,026,920			(58,945)		92,194		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	.08/15/2025	.08/16/2027	1	10,408,030	277.96	311,200			214,886		628,637			(38,315)		61,091		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	.08/19/2025	.08/18/2027	4	11,700,303	277.89	345,194			239,162		706,781			(42,530)		68,812		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	.07/02/2025	.07/02/2027	3	8,217,981	276.06	242,519			152,923		535,370			(29,911)		46,028		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	.09/28/2025	.09/28/2027	1	7,677,453	284.77	229,556			171,852		336,964			(28,224)		46,950		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	.09/12/2025	.09/14/2027	2	5,985,739	283.95	179,862			131,202		272,771			(22,117)		36,181		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	.07/11/2025	.07/13/2027	1	8,820,971	274.72	282,865			168,985		610,991			(32,319)		49,995		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	.08/29/2025	.08/30/2027	1	7,919,330	278.68	236,609			168,168		462,038			(29,131)		47,090		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	.09/04/2025	.08/31/2027	2	8,229,988	278.68	248,438			176,846		480,529			(30,581)		49,022		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	.09/05/2025	.09/03/2027	3	7,195,973	278.96	219,294			156,826		414,401			(27,049)		42,996		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413QB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	.09/30/2025	.09/30/2027	4	8,016,991	286.01	242,887			182,605		330,863			(29,961)		49,116		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413KT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	.08/01/2025	.07/30/2027	3	11,334,615	274.58	341,674			228,978		790,546			(42,281)		65,396		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413Q9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	.09/30/2025	.09/29/2027	3	15,123,137	285.7	455,898			342,147		633,465			(56,243)		92,804		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413MV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	.09/08/2025	.09/07/2027	2	7,286,207	281.39	218,788			157,467		374,969			(26,889)		43,704		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP83	.07/14/2025	.07/09/2027	3	13,934,002	275.08	413,840			264,916		948,549			(51,103)		78,637		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413GF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.07/25/2025	.07/26/2027	1	12,917,492	276.4	384,941			254,686		830,943			(47,394)		74,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.08/15/2025	.08/17/2027	1	5,940,998	277.96	177,636			122,735		357,690			(21,840)		34,906		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.08/08/2025	.08/10/2027	1	8,646,540	277.87	258,532			176,142		521,450			(31,767)		50,448		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.08/29/2025	.09/01/2027	1	7,484,435	278.68	224,084			159,444		437,582			(27,514)		44,883		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.08/01/2025	.08/03/2027	1	8,296,484	274.58	248,065			166,626		579,475			(30,500)		48,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413JY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.07/18/2025	.07/20/2027	1	6,643,041	274.76	197,963			129,165		455,343			(24,340)		37,391		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.09/17/2025	.09/15/2027	3	16,422,116	284.73	491,124			359,191		719,121			(60,599)		99,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.08/27/2025	.08/27/2027	3	7,406,480	278	226,776			160,258		445,184			(27,979)		43,946		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413QH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.10/06/2025	.10/01/2027	4	17,317,672	286.97	532,024			402,528		681,653			(65,762)		106,194		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413RS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.10/20/2025	.10/20/2027	5	12,484,402	296.23	361,408			281,921		295,045			(44,627)		77,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.10/27/2025	.10/22/2027	4	16,839,431	294.83	509,146			400,311		433,342			(63,009)		105,218		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.10/08/2025	.10/06/2027	4	12,654,575	290.33	383,225			291,368		416,483			(47,290)		77,952		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.10/10/2025	.10/08/2027	3	7,656,256	291.7	223,740			170,903		233,369			(27,600)		47,260		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.10/16/2025	.10/15/2027	4	7,706,768	292.57	238,060			184,106		224,828			(29,370)		47,857		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	10/09/2025	10/08/2027	4	16,458,454	290.69	487,716			374,203		531,408			(60,275)		101,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	10/20/2025	10/15/2027	4	11,797,787	292.77	384,613			283,128		340,632			(45,117)		73,262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	10/23/2025	10/22/2027	3	7,535,883	293.94	228,715			179,116		204,622			(28,218)		47,086		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	12/12/2025	11/10/2027	8	12,565,566	295.3	382,070			309,209		320,839			(47,160)		79,811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	11/04/2025	11/04/2027	4	9,307,887	294.88	274,066			219,345		241,381			(33,812)		58,818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	10/31/2025	11/01/2027	3	12,982,171	295.81	388,087			309,088		318,247			(47,783)		81,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	11/03/2025	11/03/2027	4	16,785,006	296.03	489,988			391,348		406,440			(60,450)		105,976		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	11/25/2025	11/19/2027	3	16,057,622	292.61	486,235			401,151		479,687			(60,201)		102,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	11/07/2025	11/05/2027	4	6,444,688	293.9	193,895			155,859		177,568			(23,968)		40,780		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	11/11/2025	11/05/2027	8	12,522,959	293.84	381,117			307,884		357,593			(47,214)		79,202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	12/04/2025	11/19/2027	3	20,911,477	292.98	624,523			514,400		611,729			(77,122)		133,832		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	11/26/2025	11/24/2027	5	5,396,688	293.52	167,638			139,336		154,032			(20,725)		34,682		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	11/17/2025	11/12/2027	6	19,933,718	295.96	588,983			479,475		488,665			(72,744)		126,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	12/01/2025	11/26/2027	6	9,588,035	296.07	285,742			238,577		236,958			(35,362)		61,721		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	11/28/2025	11/28/2027	2	13,542,997	286.07	406,171			339,132		386,055			(50,009)		87,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	12/02/2025	12/02/2027	4	8,727,129	285.2	283,934			221,240		228,073			(32,550)		56,457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S64	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	11/18/2025	11/17/2027	5	17,159,975	293.93	505,205			413,084		476,246			(62,311)		109,639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	11/24/2025	11/22/2027	3	10,866,553	292.61	320,228			264,301		319,707			(39,430)		68,438		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413T8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	12/26/2025	12/27/2027	1	15,757,713	297.48	472,731			412,908		382,828			(58,202)		104,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413T8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	12/29/2025	12/29/2027	4	13,369,209	296.04	402,351	2,048		354,122		354,443			(49,861)		88,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	01/09/2026	12/15/2027	5	16,930,550	294.63	497,664	3,671		429,520		469,547			(61,819)		110,685		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413R8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	11/21/2025	11/23/2027	1	5,281,465	292.61	158,444			130,803		158,300			(19,481)		33,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	11/28/2025	11/26/2027	4	25,470,313	294.92	766,784			638,901		673,268			(94,560)		163,959		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	12/29/2025	12/17/2027	6	18,235,571	294.2	548,068	2,461		474,816		520,324			(67,958)		119,407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	12/09/2025	12/03/2027	4	14,227,541	296.66	422,818			366,905		345,402			(52,298)		92,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S8G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	12/15/2025	12/10/2027	3	17,034,367	295.77	506,869			432,128		439,723			(62,566)		110,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	12/12/2025	12/10/2027	4	14,374,100	294.88	428,203			365,657		390,023			(52,968)		93,594		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413T57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNIPROKSP83	12/26/2025	12/28/2027	1	11,061,619	297.48	331,849			289,912		265,738			(40,801)		73,065		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	12/12/2025	12/14/2027	2	9,625,754	294.88	286,270			244,662		259,422			(35,208)		62,225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	12/31/2025	12/13/2027	3	16,472,343	294.88	483,865			422,163		448,599			(60,845)		107,516		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413P83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/16/2025	10/13/2027	4	13,786,383	291.93	410,214			315,720		415,975			(50,589)		85,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413P85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/16/2025	10/14/2027	4	9,370,154	291.17	282,228			225,450		296,020			(36,057)		58,185		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413Q81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/30/2025	10/29/2027	3	7,086,988	295.47	209,485			166,010		175,323			(25,841)		44,238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413Q84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/21/2025	10/29/2027	6	21,381,747	295.05	645,499			513,124		553,215			(79,737)		135,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413Q80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/09/2025	10/07/2027	4	9,852,816	290.71	288,459			227,396		317,186			(36,832)		60,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413Q87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/14/2025	10/08/2027	4	15,275,890	289.17	471,512			362,031		534,838			(58,367)		94,269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413P86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/18/2025	11/18/2027	4	11,443,166	292.73	342,963			280,917		339,328			(42,301)		73,174		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413Q8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/07/2025	10/01/2027	4	11,788,341	287.84	363,382			275,257		442,661			(44,968)		72,287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413P80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/27/2025	10/22/2027	3	22,326,229	294.41	672,385			527,842		590,159			(63,037)		139,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413P81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/24/2025	11/15/2027	3	11,338,762	294.73	338,794			276,440		298,726			(41,727)		72,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	12/09/2025	12/08/2027	5	13,189,746	295.58	390,608			330,815		341,802			(48,198)		85,744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413PY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/28/2025	10/28/2027	5	10,759,371	295.35	322,889			255,556		270,420			(39,884)		67,581		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/80P Paribas Multi Asset Diversified 5 Index/MB413R2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/14/2025	11/12/2027	6	16,381,183	294.73	484,256			394,828		433,276			(59,934)		104,286		0001
Purchased Call/80P Paribas Multi Asset Diversified 5 Index/MB413Q3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/06/2025	11/05/2027	4	20,363,609	294.15	607,925			489,071		552,535			(75,072)		128,791		0001
Purchased Call/80P Paribas Multi Asset Diversified 5 Index/MB413Q3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	11/12/2025	11/11/2027	4	6,707,906	296.19	201,163			162,837		162,425			(24,811)		42,642		0001
Purchased Call/80P Paribas Multi Asset Diversified 5 Index/MB413R5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	12/04/2025	12/03/2027	5	7,033,239	286.04	211,819			178,131		175,929			(26,145)		45,536		0001
Purchased Call/80P Paribas Multi Asset Diversified 5 Index/MB413SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	12/10/2025	12/10/2027	3	8,886,647	295.47	266,419			226,314		233,216			(32,854)		57,929		0001
Purchased Call/80P Paribas Multi Asset Diversified 5 Index/MB413R8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	12/10/2025	11/24/2027	5	8,238,776	283.22	250,269			207,395		239,359			(30,883)		52,947		0001
Purchased Call/80P Paribas Multi Asset Diversified 5 Index/MB413S57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	12/05/2025	12/06/2027	2	9,775,308	296.66	293,002			247,465		236,513			(36,076)		63,444		0001
Purchased Call/80P Paribas Multi Asset Diversified 5 Index/MB413T54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	12/29/2025	12/23/2027	2	1,430,854	296.59	42,378			36,967		36,336			(5,243)		9,414		0001
Purchased Call/80P Paribas Multi Asset Diversified 5 Index/MB413T50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	12/22/2025	12/22/2027	4	12,902,246	295.69	388,480			338,458		343,375			(48,167)		84,821		0001
Purchased Call/80P Paribas Multi Asset Diversified 5 Index/MB413Q8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	10/03/2025	10/04/2027	1	12,502,088	287.84	375,062			284,263		469,465			(46,177)		76,873		0001
Purchased Call/80P Paribas Multi Asset Diversified 5 Index/MB413T5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	01/09/2026	12/30/2027	6	5,786,134	296.83	151,585			149,596		148,343			(20,869)		38,279		0001
Purchased Call/80P Paribas Multi Asset Diversified 5 Index/MB413T59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	12/26/2025	12/23/2027	7	26,801,696	297.48	789,010			693,754		649,718			(98,343)		176,337		0001
Purchased Call/80P Paribas Multi Asset Diversified 5 Index/MB413P50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	10/15/2025	10/11/2027	2	9,837,415	288.17	294,433			226,304		345,411			(36,252)		60,871		0001
Purchased Call/80P Paribas Multi Asset Diversified 5 Index/MB413P5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P83	10/28/2025	10/27/2027	6	21,747,613	295.63	647,293			510,916		537,468			(79,887)		136,480		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139F9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/03/2025	10/15/2027	3	19,421,679	294.38	574,145			445,208		509,509			(70,906)		120,605		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139F9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/17/2025	10/18/2027	1	11,316,523	292.77	339,496			263,845		327,868			(41,799)		70,460		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/07/2025	11/08/2027	2	13,319,833	293.84	399,750			322,666		368,337			(49,218)		84,458		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/04/2025	11/02/2027	2	8,737,823	295.81	261,190			208,094		214,201			(32,115)		55,121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/12/2025	11/12/2027	3	13,007,784	296.66	385,944			313,047		307,165			(47,536)		82,760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/03/2025	10/29/2027	2	13,982,223	295.81	418,889			333,354		341,365			(51,830)		87,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/03/2025	10/05/2027	1	7,396,804	287.84	221,904			168,257		277,758			(27,293)		45,523		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/22/2025	10/21/2027	4	8,719,244	294.48	259,801			202,823		228,738			(32,046)		54,433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/17/2025	10/19/2027	1	3,686,500	292.77	110,595			85,985		106,807			(13,598)		22,974		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/10/2025	10/12/2027	1	6,606,133	289.17	198,184			152,386		231,954			(24,367)		40,913		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/20/2025	11/19/2027	3	5,573,357	292.88	166,871			137,112		164,162			(20,568)		35,669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	12/05/2025	12/03/2027	3	17,511,125	296.53	523,926			441,651		425,769			(64,700)		113,374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	12/09/2025	12/09/2027	5	10,936,311	295.04	328,398			278,653		293,429			(40,521)		71,146		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	12/16/2025	12/16/2027	2	8,501,638	293.89	255,824			219,567		245,982			(31,561)		55,824		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4138JU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/27/2025	10/25/2027	2	13,713,628	294.83	411,517			323,783		354,270			(50,667)		85,912		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4138SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	12/22/2025	12/21/2027	3	14,560,533	294.84	440,055			380,374		403,814			(54,137)		95,647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41383N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	11/07/2025	11/09/2027	1	11,383,822	293.84	341,515			275,748		314,800			(41,930)		72,244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	12/24/2025	12/23/2027	3	8,108,022	296.42	242,747			210,988		207,678			(28,950)		53,345		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4138SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	12/19/2025	12/20/2027	2	10,961,787	294.84	323,067			284,267		304,008			(40,516)		71,950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41383D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/02/2025	10/01/2027	2	4,259,913	286.71	128,091			96,586		169,336			(15,801)		26,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4138JU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	12/03/2025	12/01/2027	4	13,344,852	295.49	388,663			333,684		343,148			(49,177)		86,259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4138S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	12/05/2025	12/07/2027	2	8,082,746	286.66	242,656			204,997		196,608			(29,836)		52,567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4138ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/24/2025	10/26/2027	1	9,391,061	294.83	281,732			221,748		242,606			(34,639)		58,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4138S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	11/28/2025	11/30/2027	2	18,625,283	296.07	555,691			464,096		461,029			(68,324)		119,646		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4138S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	12/18/2025	12/17/2027	3	10,639,342	294.1	320,741			276,526		305,321			(39,602)		69,667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41383J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	12/22/2025	12/17/2027	3	15,568,997	294.84	472,353			408,016		432,204			(58,476)		101,946		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4131SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	01/07/2026	12/31/2027	4	4,768,190	295.37	87,700	56,076		126,867		131,191			(17,552)		31,569		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41383D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	11/14/2025	11/16/2027	1	8,901,546	294.73	266,156			217,166		236,189			(32,724)		56,826		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	03/10/2026	03/06/2028	4	12,586,326	300.17		373,983		362,805		277,595			(12,489)		87,524		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	03/11/2026	03/10/2028	6	9,179,121	298.94		271,883		264,640		205,202			(7,657)		64,011		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	03/11/2026	03/10/2028	7	15,174,263	299.81		446,896		435,640		344,466			(11,967)		105,818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	03/27/2026	03/17/2028	7	10,488,643	298.53		305,560		300,496		254,634			(5,562)		73,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	03/18/2026	03/13/2028	6	13,873,069	297.73		413,978		405,650		350,910			(9,789)		96,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	03/25/2026	03/17/2028	7	15,167,267	298.59		433,720		427,064		365,084			(7,285)		106,280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	03/30/2026	03/23/2028	7	9,741,165	293.45		296,215		293,874		287,519			(2,781)		68,549		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	03/31/2026	03/24/2028	6	9,675,822	294.03		290,475		288,557		274,390			(2,406)		68,137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	03/20/2026	03/20/2028	7	10,262,304	295.01		300,617		297,657		286,773			(3,967)		72,067		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	03/09/2026	03/03/2028	5	11,313,335	300.19		337,190		326,647		246,391			(11,793)		78,504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	03/17/2026	03/16/2028	7	8,865,493	298.13		262,251		257,602		219,637			(5,052)		62,084		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	03/25/2026	03/24/2028	5	23,169,494	295.24		683,192		679,223		612,213			(5,067)		163,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	03/27/2026	03/29/2028	1	14,381,841	294.62		427,141		426,555		431,500			(2,331)		101,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	03/31/2026	03/30/2028	2	6,903,772	294.45		206,739		206,739		207,817			(155)		48,817		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.01/07/2026	.12/31/2027	4	21,428,677	295.24		649,266		573,163		595,989			(78,164)		141,876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.01/09/2026	.01/07/2028	3	5,634,463	297.77		166,793		148,148		136,886			(18,915)		37,506		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.01/12/2026	.01/12/2028	5	15,104,682	299.25		459,862		411,539		339,475			(48,801)		100,339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.02/06/2026	.01/14/2028	5	40,685,987	299.71		1,210,788		1,094,032		886,215			(122,377)		272,306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.01/16/2026	.01/18/2028	1	11,229,869	299.71		335,773		303,443		246,555			(33,944)		75,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.01/30/2026	.01/21/2028	4	14,835,614	301.21		444,379		405,291		301,696			(40,472)		99,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.01/20/2026	.01/14/2028	3	5,495,322	300.53		161,061		145,353		116,200			(16,462)		36,779		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.01/23/2026	.01/21/2028	3	21,875,131	300.6		655,491		596,792		458,399			(61,069)		147,189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.02/24/2026	.02/18/2028	5	28,687,485	304.65		857,500		815,078		487,858			(45,569)		197,072		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.03/02/2026	.02/23/2028	7	14,495,966	304.66		441,962		421,261		246,382			(21,329)		99,943		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.02/25/2026	.02/25/2028	6	5,725,330	306.66		170,437		163,053		86,892			(7,736)		39,530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.02/24/2026	.02/24/2028	7	8,388,043	305.29		255,206		243,753		137,536			(11,852)		57,873		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.02/19/2026	.02/18/2028	6	17,750,045	304.33		534,999		507,907		307,358			(29,038)		121,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.03/05/2026	.02/25/2028	6	23,843,814	306.65		708,611		679,565		361,873			(31,715)		164,628		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/27/2026	02/28/2028	2	9,638,553	307.24		288,737		277,239		141,463			(12,616)		66,740		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	03/09/2026	02/25/2028	5	14,801,687	307.24		430,127		413,090		217,241			(18,532)		102,197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	03/05/2026	03/03/2028	6	8,320,179	301.85		244,450		235,700		167,530			(9,154)		57,734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	03/11/2026	03/02/2028	6	7,125,508	305.17		196,207		188,956		118,259			(7,549)		49,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	03/26/2026	03/09/2028	7	10,116,415	298.71		308,524		300,100		241,530			(8,888)		70,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	03/06/2026	03/07/2028	3	12,014,332	300.17		359,602		347,807		264,983			(12,192)		83,605		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/11/2026	02/10/2028	6	7,672,459	304.47		228,868		213,958		129,275			(15,191)		52,400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/20/2026	02/17/2028	6	7,874,546	303.32		240,650		227,426		144,229			(13,588)		54,056		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/12/2026	02/11/2028	4	19,564,157	303.67		565,792		551,265		346,558			(37,473)		133,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	03/04/2026	02/09/2028	9	11,570,054	303.72		346,328		325,244		206,131			(23,515)		78,961		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/10/2026	02/08/2028	5	12,927,540	301.62		396,395		370,162		259,009			(27,503)		88,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/03/2026	02/02/2028	5	17,220,096	299.29		625,911		485,680		390,462			(40,855)		116,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/20/2026	02/18/2028	6	6,086,659	304.47		183,177		173,529		104,215			(10,043)		41,827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/11/2026	02/04/2028	5	5,486,542	300.9		164,871		153,029		113,876			(12,146)		37,306		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413/SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.02/09/2026	.02/04/2028	7	15,304,794	301.62		472,853		440,735		305,112			(33,536)		104,065		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413/SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.02/10/2026	.02/04/2028	4	25,152,215	299.87		759,998		705,727		552,223			(56,039)		171,022		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.02/04/2026	.02/03/2028	4	9,808,685	301.34		291,020		269,300		198,486			(22,107)		66,644		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413/SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.01/30/2026	.02/01/2028	1	8,983,112	299.85		266,595		247,565		198,464			(22,016)		60,945		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413/SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.01/27/2026	.01/26/2028	4	15,740,511	301.54		472,104		431,356		313,798			(41,283)		106,311		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413/SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.02/27/2026	.03/01/2028	3	11,280,925	307.24		337,218		323,855		166,804			(14,667)		78,237		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.01/30/2026	.01/28/2028	6	16,605,601	302.75		489,434		450,483		310,102			(40,655)		112,322		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.01/27/2026	.01/25/2028	3	10,975,527	301.21		328,894		300,032		222,101			(29,994)		74,073		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413/SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.01/16/2026	.01/19/2028	3	7,187,604	299.71		219,172		198,474		157,808			(21,611)		48,289		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413/SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.02/03/2026	.01/28/2028	4	19,208,545	298.85		575,151		529,942		421,729			(47,248)		129,929		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413/SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.01/23/2026	.01/24/2028	1	13,105,216	301.21		391,846		357,351		265,193			(35,915)		88,380		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.01/22/2026	.01/21/2028	3	6,140,541	299.13		189,083		171,788		139,237			(17,692)		41,317		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413/ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.01/15/2026	.01/07/2028	4	13,281,125	296.75		403,571		399,800		341,246			(45,202)		88,412		0001
Purchased Call/BSOParibas Multi Asset Diversified 5 Index/MB413/STX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROKSP83	.01/21/2026	.01/11/2028	4	9,963,085	298.3		299,799		267,977		235,871			(32,822)		66,529		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	03/05/2026	03/03/2028	6	19,037,706	301.3		561,824		542,344		396,944			(20,414)		132,104		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	01/06/2026	01/06/2028	4	6,216,687	296.56		184,485		163,609		144,682			(21,082)		41,352		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	01/06/2026	01/05/2028	4	12,049,115	297.58		365,628		323,593		295,193			(42,437)		80,086		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	01/09/2026	01/03/2028	3	15,796,046	295.24		477,407		421,791		439,541			(57,262)		104,848		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	02/24/2026	02/11/2028	5	10,479,581	303.56		314,048		295,940		185,696			(19,621)		71,624		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	01/30/2026	01/28/2028	4	10,078,825	302.96		299,771		274,857		185,610			(25,361)		68,174		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	03/06/2026	02/22/2028	3	7,912,003	304.65		237,064		225,374		134,477			(12,576)		54,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	02/19/2026	02/16/2028	6	21,432,645	303.56		644,272		607,433		386,134			(39,867)		147,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	02/19/2026	02/11/2028	5	8,127,546	304.42		240,661		225,538		139,112			(15,546)		55,549		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	03/20/2026	03/21/2028	2	11,930,344	295.01		354,277		350,400		347,339			(5,308)		83,839		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	03/20/2026	03/22/2028	1	11,587,788	295.01		344,157		340,381		340,764			(5,165)		81,488		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	02/20/2026	02/07/2028	3	14,336,361	301.62		429,578		400,130		287,235			(31,043)		97,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	01/02/2026	01/04/2028	1	10,322,213	295.24		309,666		273,510		287,101			(37,228)		68,555		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP63	01/09/2026	01/10/2028	2	12,756,732	298.3		382,311		341,317		300,741			(42,315)		85,118		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	03/13/2026	03/10/2028	6	12,956,791	288.9		382,909		374,682		306,753			(9,623)		90,355		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	03/30/2026	03/27/2028	3	13,739,494	294.62		408,307		407,915		409,519			(1,596)		96,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	03/30/2026	03/24/2028	4	14,173,886	294.47		421,305		420,318		384,464			(2,582)		99,812		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	03/24/2026	03/17/2028	7	13,821,648	296.44		400,443		395,974		387,057			(5,977)		96,860		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/27/2026	02/28/2028	2	8,944,958	307.24		267,714		257,053		132,038			(11,688)		61,883		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	03/06/2026	03/08/2028	2	8,733,352	300.17		261,923		254,031		192,619			(8,910)		60,816		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	01/15/2026	01/13/2028	4	8,882,727	300.32		267,284		239,559		187,914			(28,061)		59,405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	01/15/2026	01/14/2028	3	5,437,292	300.94		161,581		145,144		111,220			(16,761)		36,381		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	01/20/2026	01/20/2028	3	5,512,087	298.08		174,988		158,837		132,702			(16,545)		37,061		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	01/27/2026	01/27/2028	4	8,893,322	302.03		269,258		246,547		173,565			(23,050)		60,361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	03/31/2026	03/31/2028	1	5,566,042	294.68		165,928		165,928		165,811					39,399		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	01/12/2026	01/07/2028	3	16,312,413	298.3		491,088		438,278		384,562			(64,368)		108,591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	03/20/2026	03/14/2028	2	12,111,120	297.73		359,666		352,403		306,343			(8,687)		84,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/13/2026	02/15/2028	2	10,152,279	303.56		304,415		286,845		182,905			(19,063)		69,590		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	.02/20/2026	.02/14/2028	4	11,487,881	303.56		341,557		322,155		206,988			(21,083)		78,688		0001
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	.01/30/2026	.01/31/2028	1	12,930,959	298.85		386,636		356,322		283,903			(31,735)		87,863		0001
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	.03/13/2026	.03/15/2028	1	10,715,492	297.73		320,393		313,801		272,392			(7,868)		74,987		0001
Purchased Call/8BP Paribas Multi Asset Diversified 5 Index/MB413/90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	.03/27/2026	.03/28/2028	1	14,787,307	294.62		438,589		437,987		440,555			(2,387)		104,277		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	.04/19/2024	.04/20/2026	1	133,911	194.78	13,485			352		25,783			(1,660)		157		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	.05/03/2024	.05/01/2026	1	371,436	195.12	36,289			1,504		65,596			(4,486)		541		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	.04/18/2024	.04/17/2026	1	79,015	193.5	7,957			178		14,618			(982)		85		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	.05/24/2024	.05/22/2026	1	515,462	195.7	51,081			3,603		90,307			(6,315)		973		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	.05/21/2024	.05/21/2026	1	108,399	197.85	10,591			727		17,604			(1,306)		203		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	.04/10/2024	.04/10/2026	1	119,162	195.2	11,988			148		20,734			(1,478)		99		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKGF83	.05/10/2024	.05/11/2026	1	171,397	197.03	16,884			930		28,493			(2,060)		287		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130SZ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	04/11/2024	04/10/2026	1	103,594	194.89	10,390			129		18,222			(1,283)			86	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130ST ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	06/12/2024	06/12/2026	1	178,286	195.51	17,222			1,703		31,824			(2,123)			399	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130SD ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	05/24/2024	05/26/2026	1	67,702	195.7	6,796			510		11,895			(828)			133	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130SE ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	05/29/2024	05/29/2026	1	228,449	194.12	22,868			1,822		42,355			(2,819)			459	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130SJ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	06/27/2024	06/26/2026	1	238,523	196.58	23,041			2,733		41,384			(2,845)			582	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130SN ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	04/26/2024	04/27/2026	1	149,965	195.41	15,161			542		26,169			(1,867)			204	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130SA ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	06/21/2024	06/23/2026	1	67,203	196.2	6,499			741		11,794			(799)			161	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130SO ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	04/26/2024	04/24/2026	1	159,115	195.41	16,039			510		27,718			(1,983)			204	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130SK ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	05/16/2024	05/15/2026	1	159,437	197.95	15,481			940		25,701			(1,911)			280	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130SE ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	06/20/2024	06/18/2026	1	237,022	196.21	22,849			2,462		41,455			(2,825)			551	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130SA ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	05/31/2024	06/02/2026	1	124,028	196.92	12,266			1,045		20,973			(1,508)			258	0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S8F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.06/11/2024	.06/11/2026	1	258,566	196.06	25,572			2,494		45,275			(3,153)				0001
Purchased Call/Morningstar Dividend Yield Focus Index TR/MS0313H6N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.06/28/2024	.06/29/2026	1	412,486	196.83	40,011			4,888		71,071			(4,926)		1,024		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313H64 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.06/18/2024	.06/18/2026	1	216,993	195.47	21,089			2,263		39,265			(2,600)		509		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313E5S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.04/30/2024	.04/30/2026	1	257,593	194.8	26,120			1,040		45,955			(3,220)		369		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313F50 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.05/17/2024	.05/15/2026	1	226,858	196.33	22,119			1,344		36,070			(2,734)		396		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313F5X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.05/23/2024	.05/22/2026	1	73,637	195.7	7,305			515		12,901			(902)		199		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313H62 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.06/17/2024	.06/17/2026	1	143,934	195.13	13,933			1,476		26,081			(1,718)		333		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313H68 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.06/21/2024	.06/22/2026	1	201,966	196.2	19,510			2,201		35,425			(2,402)		482		0001
Purchased Call/Morningstar Dividend Yield Focus Index TR/MS0313H60 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.06/24/2024	.06/24/2026	1	269,361	197.56	25,966			2,996		45,118			(3,201)		660		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S8V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.06/13/2024	.06/12/2026	1	406,105	195.21	41,953			4,166		78,630			(5,179)		975		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S8F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.06/05/2024	.05/29/2026	1	82,864	194.81	8,592			691		15,007			(1,070)		167		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313F52 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	05/06/2024	05/06/2026	1	73,589	195.49	7,204			346		12,871			(888)		116		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313E50 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	04/29/2024	04/29/2026	1	384,307	195.02	38,738			1,490		65,717			(4,776)		542		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313F60 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	06/14/2024	06/16/2026	1	210,133	194.98	20,286			2,113		36,265			(2,468)		483		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313D60 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	04/05/2024	04/02/2026	1	104,431	195.65	10,057			14		17,806			(1,245)		39		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313D68 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	04/05/2024	04/06/2026	1	106,534	195.65	10,291			71		18,217			(1,267)		68		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313F66 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	05/14/2024	05/14/2026	1	206,272	197.37	20,411			1,206		34,261			(2,516)		362		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313E66 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	05/08/2024	05/08/2026	1	87,684	195.09	8,602			437		15,038			(1,060)		141		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313G6Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	06/14/2024	06/12/2026	1	420,119	194.98	40,289			4,007		76,294			(4,961)		939		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313D61 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	04/08/2024	04/08/2026	1	20,496	195.55	1,988			19		3,521			(246)		15		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313D6N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	04/04/2024	04/02/2026	1	182,482	195.26	17,537			24		31,551			(2,168)		68		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313G69 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	05/31/2024	06/01/2026	1	324,460	196.92	32,057			2,690		57,173			(3,947)		669		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0319SF/ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	05/22/2024	05/22/2026	1	205,411	197.31	20,151			1,412		34,016			(2,484)		388		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0319SF/ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	05/13/2024	05/13/2026	1	66,983	197.16	6,781			391		11,430			(836)		118		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0319SF/ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	06/21/2024	06/18/2026	1	407,869	196.2	39,237			4,233		71,336			(4,857)		949		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SP/ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	06/10/2024	06/10/2026	1	152,965	196.34	15,235			1,465		26,509			(1,878)		337		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0319SF4 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	05/07/2024	05/07/2026	1	167,036	195.89	16,336			808		28,830			(2,014)		266		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0319SF/ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	05/02/2024	05/01/2026	1	143,804	194.9	14,265			590		25,583			(1,761)		210		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0319SFZ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	05/03/2024	05/04/2026	1	184,680	195.12	18,099			822		32,670			(2,228)		282		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0319SF1 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	06/06/2024	06/05/2026	1	259,522	196.46	25,251			2,264		44,664			(3,117)		552		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0319ESD ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	04/19/2024	04/21/2026	1	52,636	194.78	5,300			146		9,353			(652)		63		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130BV ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	04/09/2024	04/09/2026	1	231,019	196.11	22,363			246		38,927			(2,757)		181		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0319ES1 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	04/24/2024	04/24/2026	1	96,819	196.29	9,692			306		16,353			(1,195)		124		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HF ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROKSPB3	06/25/2024	06/25/2026	1	388,214	197.08	35,592			4,156		62,914			(4,388)		896		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESG ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROKSPB3	04/23/2024	04/23/2026	1	231,364	195.91	23,044			696		39,586			(2,841)		280		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESB ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROKSPB3	05/31/2024	05/29/2026	1	216,684	196.92	21,540			1,726		36,882			(2,663)		440		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSN ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROKSPB3	05/17/2024	05/19/2026	1	45,866	196.33	4,490			296		7,311			(552)		84		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES5 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROKSPB3	04/16/2024	04/16/2026	1	218,717	192.68	22,003			453		41,556			(2,713)		229		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS1 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROKSPB3	05/15/2024	05/15/2026	1	63,798	196.01	6,157			372		10,265			(739)		112		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SB6 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROKSPB3	06/05/2024	06/05/2026	1	90,989	196.29	8,909			795		15,752			(1,098)		193		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H60 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROKSPB3	06/28/2024	06/26/2026	1	400,523	196.83	38,731			4,601		68,890			(4,768)		978		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H61 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROKSPB3	07/15/2024	06/30/2026	2	223,424	196.83	21,818			2,734		36,518			(2,724)		558		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESR ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROKSPB3	05/20/2024	05/20/2026	1	321,919	197.84	31,548			2,123		52,247			(3,889)		596		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESU ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROKSPB3	05/01/2024	05/01/2026	1	140,775	194.69	14,218			886		25,227			(1,753)		205		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03136H ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	06/26/2024	06/26/2026	1	125,146	196.72	12,152			1,436		21,600			(1,498)		305		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313E2 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	04/12/2024	04/10/2026	1	215,669	193.57	21,373			266		39,661			(2,642)		178		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313E57 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	04/17/2024	04/17/2026	1	164,365	193.06	16,387			360		30,851			(2,020)		177		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313EPM ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	05/17/2024	05/18/2026	1	210,540	196.33	20,591			1,331		33,539			(2,535)		382		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313E3M ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	06/07/2024	06/08/2026	1	66,182	196.31	6,791			635		11,816			(836)		148		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313E51 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	04/12/2024	04/13/2026	1	168,474	193.57	16,746			276		31,033			(2,062)		159		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313E58 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	05/09/2024	05/08/2026	1	152,001	196.76	14,851			758		25,460			(1,833)		245		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130K ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	04/02/2024	04/02/2026	1	87,804	196.5	8,464			12		14,532			(1,044)		32		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313E5B ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	04/19/2024	04/17/2026	1	86,467	194.78	8,661			192		15,331			(1,073)		93		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313E5C ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	05/10/2024	05/08/2026	1	280,624	197.03	27,585			1,410		46,556			(3,410)		453		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313E5K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	04/25/2024	04/24/2026	1	123,664	195.95	13,096			415		22,160			(1,617)		166		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S8N ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	06/07/2024	06/09/2026	1	85,888	196.31	8,572			812		14,883			(1,054)		188		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S8L ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	06/07/2024	06/05/2026	1	361,618	196.31	35,909			3,224		62,560			(4,439)		769		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S8D ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	06/04/2024	06/04/2026	1	41,314	196.4	4,049			356		7,118			(489)		87		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S8Z ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	05/24/2024	05/27/2026	1	199,239	195.7	19,844			1,526		35,026			(2,437)		394		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S8Y ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	06/14/2024	06/15/2026	1	119,249	194.98	11,472			1,183		21,703			(1,412)		272		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S8S ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	07/24/2024	07/24/2026	1	105,958	200	9,748			1,527		16,561			(1,202)		297		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313L82 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	09/10/2024	09/10/2026	1	235,389	204.11	18,691			4,159		32,485			(2,304)		787		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K8P ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	06/30/2024	06/31/2026	1	161,252	204.84	13,642			2,856		21,463			(1,680)		522		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313L83 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	07/10/2024	07/10/2026	1	145,170	196.86	13,820			1,898		25,143			(1,704)		382		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K8Y ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	09/06/2024	09/08/2026	1	97,951	203.14	7,885			1,735		14,027			(971)		325		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313L80 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	07/25/2024	07/22/2026	2	148,396	200.01	14,043			2,169		23,165			(1,735)		413		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	09/25/2024	09/25/2026	1	118,795	204.67	9,337			2,270		16,204			(1,151)		415		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	07/19/2024	07/20/2026	1	165,146	200.44	17,256			2,611		28,401			(2,124)		511		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313J6U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	08/13/2024	08/13/2026	1	119,865	201.88	10,117			1,862		17,682			(1,247)		364		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K5I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	09/05/2024	09/04/2026	1	61,635	203.74	5,017			1,080		8,592			(619)		202		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313J88 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	08/02/2024	08/03/2026	1	301,998	202.15	25,398			4,332		43,850			(3,127)		884		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313ISU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	07/26/2024	07/26/2026	1	88,910	201.67	8,180			1,326		13,096			(1,006)		254		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K6N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	08/30/2024	09/01/2026	1	108,022	204.84	9,149			1,926		14,388			(1,125)		351		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313J6I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	08/08/2024	08/07/2026	1	253,116	201.36	21,869			3,861		37,967			(2,700)		752		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313J6J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	08/15/2024	08/14/2026	1	131,314	202.42	11,424			2,127		19,001			(1,410)		401		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313J8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	08/14/2024	08/14/2026	1	147,622	202.09	12,474			2,313		21,627			(1,538)		451		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313J6C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	08/05/2024	08/05/2026	1	239,329	200.02	20,152			3,488		37,670			(2,484)		706		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K6Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	08/16/2024	08/14/2026	1	486,331	202.61	42,068			7,844		69,837			(5,201)		1,484		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K6S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	08/27/2024	08/27/2026	1	269,877	204.19	22,724			4,620		36,757			(2,802)		862		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313JBE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	08/06/2024	08/06/2026	1	49,802	200.34	4,248			741		7,754			(524)		147		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313B89 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	08/02/2024	08/04/2026	1	93,304	202.15	7,856			1,349		13,557			(966)		274		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313188 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	07/12/2024	07/13/2026	1	313,475	198.33	29,185			4,135		51,692			(3,593)		837		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031318X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	07/26/2024	07/27/2026	1	205,055	201.67	18,945			3,033		30,184			(2,320)		593		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K6U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	07/01/2024	07/01/2026	1	158,762	196.6	15,559			1,945		27,609			(1,918)		399		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K6X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/06/2024	09/04/2026	1	1,018,528	203.14	81,788			17,623		145,446			(10,111)		3,340		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K6S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	07/02/2024	07/02/2026	1	212,425	196.45	20,669			2,616		37,192			(2,548)		536		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K63 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	08/20/2024	08/20/2026	1	593,185	202.64	50,717			9,823		86,478			(6,263)		1,850		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K6B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	08/23/2024	08/21/2026	1	378,102	203.76	31,761			6,229		52,178			(3,926)		1,183		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LSJ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.09/20/2024	.09/21/2026	1	187,060	204.98	14,834			3,530		25,141			(1,826)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LSJ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.09/26/2024	.09/25/2026	1	157,370	204.42	12,495			3,051		21,686			(1,543)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LSH ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.09/06/2024	.07/17/2026	2	321,721	201.09	28,869			4,284		46,065			(3,585)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LSH ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.09/19/2024	.09/18/2026	1	240,701	204.96	19,088			4,476		32,302			(2,356)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SD ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.07/16/2024	.07/16/2026	1	375,561	198.56	34,815			5,069		59,376			(4,282)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S1 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.07/09/2024	.07/09/2026	1	111,460	195.99	10,656			1,449		19,873			(1,314)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LSJ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.09/24/2024	.09/24/2026	1	336,411	205.45	26,375			6,376		44,440			(3,252)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LSJ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.07/25/2024	.07/24/2026	1	150,331	200.92	13,861			2,179		22,715			(1,711)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S4 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.07/31/2024	.07/31/2026	1	87,242	202.43	7,965			1,324		12,502			(962)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K5 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.09/21/2024	.09/21/2026	1	76,702	202.98	6,474			1,263		10,915			(798)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.09/23/2024	.09/23/2026	1	165,033	205.58	13,009			3,127		21,677			(1,604)				0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313KST ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.09/04/2024	.09/04/2026	1	386,962	204.43	31,770			6,808		52,511			(3,917)		1,289		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K61 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/19/2024	.08/19/2026	1	194,240	203.04	16,743			3,220		27,543			(2,064)		604		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313J8X ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/16/2024	.08/18/2026	1	91,226	202.61	7,891			1,507		13,146			(970)		282		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K6W ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/30/2024	.08/28/2026	1	271,608	204.84	22,924			4,724		36,042			(2,834)		871		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313J62 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/30/2024	.07/30/2026	1	314,711	202.49	28,828			4,752		44,941			(3,554)		906		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313I6Q ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/23/2024	.07/23/2026	1	391,618	199.29	36,342			5,641		62,776			(4,461)		1,094		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LXY ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.09/27/2024	.09/25/2026	1	492,136	205.28	38,682			9,457		65,503			(4,782)		1,718		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313J8L ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/09/2024	.08/11/2026	1	156,491	201.44	13,490			2,446		23,458			(1,659)		472		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313L5Q ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.09/09/2024	.09/09/2026	1	42,862	204.47	3,438			760		5,829			(424)		143		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K6Y ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/05/2024	.07/06/2026	1	560,104	196.35	53,546			7,071		96,466			(6,593)		1,444		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K6Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/08/2024	.07/08/2026	1	78,534	196.14	7,492			1,009		13,924			(924)		205		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	09/20/2024	09/18/2026	1	741,329	204.98	58,639			13,769		99,412			(7,249)		2,537		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	09/11/2024	09/11/2026	1	188,506	203.38	15,024			3,364		26,787			(1,852)		632		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313MS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	09/30/2024	09/30/2026	1	476,443	205.75	37,704			9,434		62,462			(4,652)		1,687		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	09/27/2024	09/29/2026	1	126,242	205.28	9,961			2,476		16,853			(1,225)		446		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K60 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	08/30/2024	09/02/2026	1	139,106	204.84	11,796			2,495		18,543			(1,448)		453		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313IS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	07/26/2024	07/24/2026	1	532,170	201.67	48,800			7,684		78,123			(6,033)		1,494		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K6R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	09/03/2024	09/03/2026	1	81,976	204.74	6,820			1,452		10,977			(841)		268		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K6A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	08/23/2024	08/25/2026	1	142,002	203.76	11,971			2,401		19,653			(1,472)		451		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313J6A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	08/02/2024	07/31/2026	1	528,765	202.15	44,447			7,428		76,710			(5,465)		1,331		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313J60 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	07/29/2024	07/29/2026	1	185,913	201.55	17,067			2,790		27,515			(2,104)		533		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313J66 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	08/01/2024	07/31/2026	1	366,815	202.33	32,463			5,418		52,748			(4,008)		1,060		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LSI ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/20/2024	09/22/2026	1	72,796	204.98	5,780			1,381		9,791			(71)		252		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LSI ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	07/19/2024	07/17/2026	1	263,583	200.44	24,513			3,623		40,355			(3,030)		717		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LSI ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	07/12/2024	07/14/2026	1	106,792	198.33	9,953			1,422		17,621			(1,224)		286		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LSI ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	08/09/2024	08/10/2026	1	276,785	201.44	23,831			4,294		41,462			(2,934)		832		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K6E ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	08/26/2024	08/26/2026	1	196,981	204.4	16,586			3,349		26,592			(2,045)		627		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313J8K ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	08/09/2024	08/07/2026	1	543,436	201.44	46,627			8,243		81,244			(5,764)		1,615		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K6I ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	08/28/2024	08/28/2026	1	306,690	204.09	25,701			5,260		41,955			(3,169)		983		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LS6 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/12/2024	09/11/2026	1	259,860	203.62	20,893			4,697		36,588			(2,579)		871		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K67 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	08/22/2024	08/21/2026	1	663,988	202.99	57,351			11,233		95,272			(7,060)		2,097		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LS6 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/16/2024	09/16/2026	1	148,704	205.05	11,703			2,701		19,852			(1,443)		506		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313H9U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	07/03/2024	07/02/2026	1	156,140	196.43	15,083			1,917		27,324			(1,862)		394		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313185 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	07/11/2024	07/10/2026	1	475,358	197.76	44,303			6,111		79,765			(5,470)		1,250		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313380 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	08/12/2024	08/12/2026	1	138,108	201.42	11,822			2,160		20,744			(1,458)		418		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313189 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	07/15/2024	07/15/2026	1	188,086	198.47	17,361			2,504		30,904			(2,140)		507		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313H5H ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	07/05/2024	07/02/2026	1	453,669	196.35	43,189			5,496		79,574			(5,347)		1,145		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LS9 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	09/13/2024	09/14/2026	1	234,984	204.32	18,564			4,239		32,263			(2,286)		795		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313189 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	07/12/2024	07/10/2026	1	338,999	198.33	31,459			4,345		55,799			(3,889)		892		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031318H ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	07/19/2024	07/21/2026	1	70,004	200.44	6,531			996		10,746			(803)		194		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031318F ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	07/17/2024	07/17/2026	1	75,146	201.32	6,959			1,023		11,129			(858)		204		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313385 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	08/07/2024	08/07/2026	1	328,186	200.55	28,060			4,934		50,737			(3,459)		976		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313LSA ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	09/13/2024	09/11/2026	1	1,146,508	204.32	90,345			20,340		157,072			(11,169)		3,943		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K9K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	08/29/2024	08/28/2026	1	284,596	204.35	23,955			4,926		38,534			(2,955)		912		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SZ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K6P63	08/16/2024	08/17/2026	1	112,381	202.61	9,710			1,843		16,183			(1,195)			347	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SY ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K6P63	09/27/2024	09/28/2026	1	187,829	205.28	14,801			3,665		25,056			(1,822)			661	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SE ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K6P63	09/17/2024	09/17/2026	1	222,143	204.86	17,616			4,089		29,900			(2,172)			758	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SC ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K6P63	08/23/2024	08/24/2026	1	108,099	203.76	9,102			1,815		14,950			(1,121)			342	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313NO ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K6P63	10/18/2024	10/19/2026	1	249,535	207.48	21,161			5,850		30,882			(2,605)			928	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313NN ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K6P63	10/11/2024	10/09/2026	1	392,779	206.82	33,308			8,799		49,569			(4,118)			1,424	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313NV ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K6P63	10/17/2024	10/16/2026	1	193,863	207.3	16,459			4,495		24,117			(2,032)			716	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313NH ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K6P63	10/29/2024	10/29/2026	1	288,679	205.42	25,000			7,246		39,203			(3,082)			1,100	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313NW ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K6P63	10/23/2024	10/23/2026	1	28,956	207.3	2,499			704		3,622			(308)			109	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313PP ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K6P63	12/13/2024	12/14/2026	1	332,374	205.75	30,080			10,633		46,067			(3,703)			1,397	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313ST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K6P63	11/08/2024	11/10/2026	1	73,551	208.33	6,597			2,024		8,944			(81)			288	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313088 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	11/13/2024	11/13/2026	1	316,607	206.86	28,558			8,866		41,001			(3,521)		1,248		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313085 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	12/06/2024	12/07/2026	1	391,691	207.54	34,704			11,934		50,254			(4,273)		1,624		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313060 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	11/01/2024	11/03/2026	1	105,738	205.58	9,347			2,773		14,317			(1,149)		408		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313068 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	10/24/2024	10/23/2026	1	463,519	206.88	39,677			11,219		59,006			(4,898)		1,741		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031306H ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	10/09/2024	10/09/2026	1	253,588	206.25	21,629			5,675		32,786			(2,667)		920		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313050 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	11/29/2024	12/01/2026	1	51,077	208.81	4,576			1,534		5,920			(563)		209		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313067 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	12/26/2024	12/24/2026	1	621,379	203.67	57,043			21,036		93,766			(7,052)		2,662		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313060 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	10/25/2024	10/23/2026	1	321,484	206.02	27,583			7,810		42,404			(3,410)		1,208		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313065 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	10/02/2024	10/02/2026	1	261,219	206.35	20,950			5,295		33,436			(2,553)		930		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031303S ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	11/26/2024	11/25/2026	1	532,164	209.57	48,161			15,788		62,050			(5,946)		2,153		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031305U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	12/17/2024	12/17/2026	1	603,919	204.39	54,715			19,541		88,353			(6,746)		2,553		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313P57 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	12/19/2024	12/18/2026	1	354,038	202.05	32,501			11,700		56,363			(4,012)		1,500		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N62 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	11/01/2024	10/30/2026	1	361,873	205.58	31,845			9,325		48,853			(3,937)		1,382		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N62 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	10/21/2024	10/21/2026	1	75,984	206.74	6,505			1,814		9,720			(802)		284		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313066 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	11/18/2024	11/18/2026	1	126,553	207.38	11,453			3,634		16,110			(1,412)		504		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313088 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	12/27/2024	12/29/2026	1	61,187	203.49	5,629			2,103		9,325			(682)		265		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N61 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	10/11/2024	10/12/2026	1	216,621	206.82	18,404			4,926		27,424			(2,270)		792		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031306Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	11/29/2024	11/30/2026	1	461,798	209.81	41,331			13,815		53,476			(5,089)		1,888		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313P62 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	12/02/2024	12/02/2026	1	82,309	209.04	7,433			2,501		9,885			(916)		338		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N61 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	11/07/2024	11/06/2026	1	119,084	207.56	10,610			3,209		14,897			(1,310)		462		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N67 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	10/03/2024	10/02/2026	1	186,834	206.18	15,104			3,841		24,102			(1,868)		665		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N6F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	10/08/2024	10/08/2026	1	244,376	205.59	20,689			5,402		32,429			(2,552)		884		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313080 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	11/08/2024	11/06/2026	1	335,490	208.33	29,983			9,085		40,628			(3,708)		1,302		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313080 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/14/2024	10/14/2026	1	172,735	207.3	14,631			3,939		21,454			(1,804)		635		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313084 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/27/2024	12/24/2026	1	310,467	203.49	28,408			10,491		47,160			(3,517)		1,330		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313P5W ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/18/2024	12/18/2026	1	172,671	202.38	15,609			5,596		27,178			(1,924)		731		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313086 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	11/12/2024	11/12/2026	1	516,839	206.57	47,136			14,568		67,706			(5,811)		2,033		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313P50 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/13/2024	12/11/2026	1	427,990	205.75	38,605			13,544		59,191			(4,773)		1,789		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313P5J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/12/2024	12/11/2026	1	75,813	205.94	6,778			2,375		10,401			(837)		317		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313P5J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/11/2024	12/11/2026	1	151,751	205.97	13,567			4,733		20,805			(1,673)		634		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313081 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	11/19/2024	11/19/2026	1	148,480	206.75	13,363			4,259		19,406			(1,648)		593		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	11/20/2024	11/20/2026	1	185,728	207.4	16,808			5,380		23,662			(2,072)		744		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313P54 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/03/2024	12/03/2026	1	236,349	208.82	21,130			7,140		28,669			(2,605)		972		0001

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308P ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	11/22/2024	11/20/2026	1	393,222	209.4	35,823			11,529		46,007			(4,429)		1,574		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N6J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	11/05/2024	11/05/2026	1	457,263	206.57	40,788			12,214		59,581			(5,029)		1,771		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308E ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	11/15/2024	11/13/2026	1	176,233	206.42	15,879			4,957		23,245			(1,963)		695		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N6C ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	10/25/2024	10/26/2026	1	175,942	206.02	15,149			4,334		23,260			(1,865)		666		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N6S ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	11/04/2024	11/04/2026	1	161,495	205.77	14,280			4,251		21,721			(1,759)		624		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N6A ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	10/04/2024	10/02/2026	1	455,950	206.57	38,300			9,734		57,860			(4,735)		1,623		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313084 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	11/11/2024	11/11/2026	1	102,692	207.38	9,232			2,841		13,001			(1,138)		403		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313P8H ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	12/10/2024	12/10/2026	1	375,641	206.65	33,507			11,645		50,110			(4,131)		1,567		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N6I ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	11/06/2024	11/06/2026	1	220,515	206.57	19,846			5,970		27,057			(2,447)		866		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N6L ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	10/10/2024	10/09/2026	1	421,000	206.13	36,845			9,734		54,655			(4,555)		1,527		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313P9Q ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	12/13/2024	12/15/2026	1	110,342	205.75	9,997			3,543		15,304			(1,229)		465		0001

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308V ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	11/27/2024	11/27/2026	1	322,456	209.69	28,924			9,575		37,469			(3,566)		1,310		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308S ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	12/05/2024	12/04/2026	1	115,199	208.22	10,287			3,505		14,342			(1,270)		475		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308F ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	10/28/2024	10/28/2026	1	286,482	206.18	24,924			7,190		37,701			(3,073)		1,089		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308F ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	12/31/2024	12/31/2026	1	494,793	203.34	45,125			17,007		75,901			(5,563)		2,147		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308S ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	10/15/2024	10/15/2026	1	197,320	206.71	16,713			4,523		25,199			(2,061)		727		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308D ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	10/11/2024	10/13/2026	1	50,520	206.82	4,304			1,155		6,401			(529)		185		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308D ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	12/30/2024	12/30/2026	1	58,249	202.83	5,306			1,993		9,093			(654)		252		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308C ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	12/27/2024	12/28/2026	1	484,919	203.49	44,564			16,612		73,853			(5,487)		2,093		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308C ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	12/06/2024	12/08/2026	1	106,220	207.54	9,422			3,248		13,639			(1,158)		441		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308Z ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	10/18/2024	10/16/2026	1	348,880	207.48	29,515			8,072		43,052			(3,649)		1,288		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308Z ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	11/09/2024	11/09/2026	1	160,005	208.33	14,336			4,384		19,441			(1,765)		625		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313081 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	12/20/2024	12/18/2026	1	246,920	202.92	22,569			8,136		38,124			(2,790)		1,046		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313081 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	11/21/2024	11/20/2026	1	392,394	208.8	35,629			11,451		47,087			(4,389)		1,571		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313P86 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	12/04/2024	12/04/2026	1	230,858	207.76	20,546			6,971		28,296			(2,533)		951		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313M63 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	10/01/2024	10/01/2026	1	359,166	206.29	28,661			7,205		46,081			(3,534)		1,275		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313P85 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	12/09/2024	12/09/2026	1	54,713	206.92	4,859			1,682		7,217			(599)		228		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313M63 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	10/04/2024	10/05/2026	1	102,884	206.57	8,663			2,228		13,087			(1,067)		369		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313M61 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	10/31/2024	10/30/2026	1	222,287	206.19	19,383			5,668		29,275			(2,393)		849		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N6P ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	11/01/2024	11/02/2026	1	212,947	205.58	18,803			5,561		28,812			(2,315)		819		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313084 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	11/14/2024	11/13/2026	1	133,119	206.7	11,954			3,726		17,359			(1,476)		525		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N6B ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	10/25/2024	10/27/2026	1	58,898	206.02	5,077			1,458		7,792			(624)		223		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313P8D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	12/06/2024	12/04/2026	1	203,929	207.54	18,007			6,143		26,103			(2,226)		840		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N6J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	10/30/2024	10/30/2026	1	55,018	205.74	4,781			1,332		7,378			(569)		210		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N64 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	10/22/2024	10/22/2026	1	382,417	207.11	32,850			9,205		48,185			(4,050)		1,433		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N6U ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	10/16/2024	10/16/2026	1	101,882	207.27	8,589			2,336		12,684			(1,059)		376		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031305Y ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	11/29/2024	11/27/2026	1	561,623	209.81	50,097			16,607		64,867			(6,133)		2,282		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031306D ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	11/15/2024	11/16/2026	1	122,784	206.42	11,100			3,496		16,232			(1,367)		487		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313P5S ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	12/16/2024	12/16/2026	1	82,680	204.44	7,483			2,662		12,063			(923)		349		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313063 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	12/20/2024	12/22/2026	1	138,234	202.92	12,704			4,624		21,412			(1,562)		590		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313062 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	12/20/2024	12/21/2026	1	142,218	202.92	13,056			4,741		22,015			(1,607)		606		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N6D ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	10/07/2024	10/07/2026	1	57,627	206.07	4,888			1,272		7,497			(604)		208		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313N6D ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	01/14/2025	01/14/2027	1	521,997	203.91	47,450			18,771		79,187			(5,850)		2,322		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313P5H ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	01/27/2025	01/27/2027	1	213,154	206.59	18,779			7,764		29,543			(2,315)		969		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313T2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	.03/25/2025	.03/25/2027	1	271,553	209.65	23,408			11,511		34,867			(2,886)		1,347		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313T0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	.03/17/2025	.03/17/2027	1	64,514	210.33	5,587			2,686		8,013			(689)		316		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130T1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	.03/26/2025	.03/25/2027	1	169,606	210.33	14,637			7,208		21,184			(1,807)		841		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313RSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	.01/29/2025	.01/29/2027	1	101,902	205.36	9,018			3,754		14,806			(1,112)		465		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313RBN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	.01/30/2025	.01/29/2027	1	111,371	206.42	9,834			4,110		15,547			(1,214)		506		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130B8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	.03/28/2025	.03/30/2027	1	86,641	210.39	7,390			3,685		10,847			(909)		433		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130B4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	.01/02/2025	.12/31/2026	1	97,308	203.35	8,612			3,259		14,917			(1,065)		422		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130T7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	.03/31/2025	.03/29/2027	2	359,444	210.39	30,802			15,341		44,966			(3,795)		1,792		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03130SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	.01/03/2025	.01/04/2027	1	354,812	203.77	31,649			12,102		53,754			(3,867)		1,351		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313R69 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	.01/31/2025	.01/29/2027	1	188,441	205.61	16,602			6,948		27,185			(2,052)		860		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313R59 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P63	.01/22/2025	.01/22/2027	1	440,256	205.01	39,447			16,039		64,498			(4,863)		1,986		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SS8 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	02/11/2025	02/11/2027	1	151,960	207.54	13,828			6,002		20,515			(1,705)			708	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313J83 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	03/27/2025	03/25/2027	1	204,223	210.44	17,563			8,685		25,405			(2,171)			1,013	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313Q8M ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	01/06/2025	01/06/2027	1	71,722	202.98	6,412			2,466		11,189			(791)			315	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313TSD ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	03/10/2025	03/10/2027	1	76,365	210.52	6,485			3,055		9,357			(800)			371	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313R8J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	02/03/2025	02/03/2027	1	179,391	205.89	16,235			6,869		25,653			(2,002)			825	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313R8J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	01/31/2025	02/01/2027	1	169,142	205.61	14,969			6,301		24,407			(1,843)			776	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313T8H ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	03/12/2025	03/12/2027	1	137,317	208.43	11,809			5,596		18,304			(1,456)			688	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313Q8D ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	01/07/2025	01/07/2027	1	162,654	203.35	14,558			5,619		25,065			(1,795)			715	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SS3 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	02/07/2025	02/05/2027	1	270,233	205.95	24,510			10,495		38,589			(3,030)			1,247	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313T8A ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	03/07/2025	03/05/2027	1	235,272	210.16	20,233			9,446		29,103			(2,501)			1,194	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	02/07/2025	02/09/2027	1	93,543	205.95	8,522			3,676		13,405			(1,048)			485	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.02/28/2025	.03/01/2027	1	57,467	210.31	4,982			2,289		7,045			(613)		275		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313J6A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.03/31/2025	.03/31/2027	1	241,313	211.48	20,487			10,244		28,909			(2,526)		1,207		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313TS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.03/04/2025	.03/04/2027	1	165,218	209.12	14,000			6,509		21,313			(1,733)		795		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313TS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.02/28/2025	.02/26/2027	1	262,389	210.31	22,644			10,353		32,064			(2,799)		1,251		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313TSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.03/18/2025	.03/18/2027	1	356,796	209.98	30,970			14,932		44,921			(3,818)		1,752		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313R86 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.01/17/2025	.01/15/2027	1	440,276	205.56	39,317			15,716		62,871			(4,861)		1,962		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.02/21/2025	.02/19/2027	1	525,978	209.72	47,180			21,114		65,537			(5,833)		2,482		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313R6J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.01/28/2025	.01/28/2027	1	366,608	205.21	32,371			13,429		53,525			(3,991)		1,670		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.02/14/2025	.02/12/2027	1	488,940	207.3	44,151			19,358		66,691			(5,458)		2,282		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.02/14/2025	.02/16/2027	1	66,783	207.3	6,057			2,675		9,136			(745)		314		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.01/10/2025	.01/11/2027	1	198,527	202.37	18,046			7,074		31,744			(2,222)		879		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SSQ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	02/25/2025	02/24/2027	2	194,557	210.05	17,262			7,805		24,008			(2,129)				0001
Call/Morningstar Dividend Yield Focus Index TR/MS0313R8W ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	02/04/2025	02/04/2027	1	176,360	205.79	15,872			6,737		25,325			(1,957)				0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313T57 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	03/06/2025	03/05/2027	1	314,504	209.01	26,984			12,590		40,760			(3,331)		1,515		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313TSC ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	03/07/2025	03/08/2027	2	339,131	210.16	29,047			13,679		42,052			(3,582)		1,641		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SSW ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	02/27/2025	02/26/2027	1	172,165	209.31	15,116			6,901		21,934			(1,866)				0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313TSJ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	03/13/2025	03/12/2027	1	213,987	208.31	18,403			8,757		28,653			(2,272)		1,042		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308P ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	01/08/2025	01/08/2027	1	330,264	203.31	29,559			11,450		50,960			(3,644)		1,454		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	01/10/2025	01/08/2027	1	226,786	202.37	20,547			8,003		36,195			(2,540)		998		0001
Call/Morningstar Dividend Yield Focus Index TR/MS0313R65 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	01/27/2025	01/26/2027	2	274,247	205.35	24,889			10,267		39,766			(3,067)		1,245		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313R8E ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	01/24/2025	01/22/2027	1	207,729	205.35	18,446			7,542		30,098			(2,260)		997		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313T51 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	03/03/2025	03/03/2027	1	102,565	210.16	8,851			4,085		12,677			(1,091)				0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSD ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK6P63	02/06/2025	02/05/2027	1	111,888	206.14	10,025			4,287		15,866			(1,238)			516	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S8H ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK6P63	01/10/2025	01/12/2027	1	77,630	202.37	7,064			2,775		12,421			(869)			344	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSP ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK6P63	02/21/2025	02/22/2027	1	172,972	209.72	15,588			7,002		21,622			(1,917)			820	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T65 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK6P63	03/05/2025	03/05/2027	1	117,217	208.91	10,081			4,680		15,250			(1,243)			585	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSU ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK6P63	02/26/2025	02/26/2027	1	88,040	209.22	7,756			3,527		11,252			(956)			420	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS4 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK6P63	02/07/2025	02/08/2027	1	167,647	205.95	15,256			6,568		24,007			(1,878)			777	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T8B ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK6P63	03/07/2025	03/09/2027	1	60,314	210.16	5,211			2,448		7,485			(641)			292	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSK ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK6P63	02/19/2025	02/19/2027	1	160,101	208.58	14,569			6,484		20,877			(1,796)			755	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSU ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK6P63	03/20/2025	03/19/2027	1	178,555	210.2	15,320			7,438		22,319			(1,891)			878	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSC ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK6P63	02/13/2025	02/12/2027	1	400,318	207.67	36,589			16,020		53,803			(4,517)			1,888	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S54 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK6P63	01/16/2025	01/15/2027	1	75,525	205.11	6,707			2,677		10,966			(828)			337	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S86 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.02/10/2025	.02/10/2027	1	111,563	206.71	10,130			4,383		15,541			(1,249)		519		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S85 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.01/31/2025	.02/02/2027	1	81,605	205.61	7,222			3,046		11,784			(888)		375		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S88 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.01/23/2025	.01/22/2027	1	274,660	205.55	24,527			10,014		39,441			(3,028)		1,239		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.01/03/2025	.12/31/2026	1	200,705	203.77	17,823			6,754		30,306			(2,206)		871		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031318S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.03/19/2025	.03/19/2027	1	346,216	210.29	30,434			14,715		43,353			(3,752)		1,712		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031315F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.03/11/2025	.03/11/2027	1	211,873	208.23	17,924			8,470		27,353			(2,210)		1,030		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031318M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.03/14/2025	.03/16/2027	1	183,442	209.32	15,904			7,625		23,682			(1,955)		898		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S81 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.02/18/2025	.02/18/2027	1	183,559	207.72	16,722			7,419		24,744			(2,062)		865		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313086 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.03/28/2025	.03/25/2027	2	466,606	210.39	37,137			18,438		56,893			(4,611)		2,264		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313087 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.01/13/2025	.01/13/2027	1	68,913	203.27	6,278			2,475		10,688			(774)		306		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S82 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.01/15/2025	.01/15/2027	1	111,083	204.52	9,964			3,956		16,485			(1,228)		495		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313RSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	02/05/2025	02/05/2027	1	222,744	206.16	19,869			8,461		31,563			(2,450)		1,028		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313TSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	03/21/2025	03/19/2027	1	387,913	209.75	33,050			16,069		49,343			(4,086)		1,307		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313RSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	01/24/2025	01/25/2027	1	314,376	205.35	28,011			11,320		45,553			(3,449)		1,425		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	02/25/2025	02/25/2027	1	202,188	210.12	17,773			8,057		24,911			(2,191)		963		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313TSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	03/14/2025	03/12/2027	1	209,747	209.32	18,101			8,626		26,994			(2,238)		1,021		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	02/12/2025	02/12/2027	1	179,693	207.54	16,586			7,222		24,690			(2,045)		839		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	06/17/2025	06/17/2027	1	360,011	208.07	30,169			18,342		52,084			(3,719)		1,983		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313R60 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	05/20/2025	05/20/2027	1	320,471	207.36	26,791			15,236		46,661			(3,303)		1,709		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S17 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	04/17/2025	04/19/2027	1	163,550	205.55	13,287			6,995		24,909			(1,635)		839		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313R6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	04/24/2025	04/23/2027	1	120,552	205.87	9,777			5,219		18,191			(1,207)		621		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313R5U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	05/23/2025	05/24/2027	1	242,675	206.78	20,385			11,737		36,183			(2,510)		1,300		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BK ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	04/04/2025	04/02/2027	1	435,675	205.08	34,288			17,333		66,702			(4,239)		2,184		0001
Call/Morningstar Dividend Yield Focus Index TR/MSD313BK ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	05/23/2025	05/26/2027	1	56,546	206.78	4,755			2,744		8,442			(584)		304		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BK ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	06/20/2025	05/10/2027	2	233,821	206.35	19,656			11,174		35,073			(2,475)		1,231		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BK ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	05/01/2025	04/30/2027	1	147,160	206.15	11,626			6,318		22,089			(1,435)		765		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BK ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	06/26/2025	06/25/2027	1	382,257	208.33	30,925			19,195		55,083			(3,818)		2,125		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BK ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	05/06/2025	05/06/2027	1	321,183	206.26	25,984			14,277		48,210			(3,203)		1,883		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BK ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	05/15/2025	05/14/2027	1	256,688	206.92	21,511			12,106		37,837			(2,656)		1,359		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BK ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	04/22/2025	04/22/2027	1	228,736	205.74	18,563			9,842		34,805			(2,289)		1,183		0001
Call/Morningstar Dividend Yield Focus Index TR/MSD313BK ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	05/13/2025	05/13/2027	1	100,926	206.41	8,528			4,768		15,129			(1,051)		534		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BK ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	04/09/2025	04/09/2027	1	119,359	205.33	9,931			5,088		18,190			(1,224)		604		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BK ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	06/20/2025	06/17/2027	1	319,031	208.21	26,384			16,130		45,909			(3,266)		1,757		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313/81 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	05/07/2025	05/07/2027	1	245,285	206.55	19,917			10,971		36,449			(2,456)		1,287		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313/8J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	06/06/2025	06/07/2027	1	135,161	207.68	11,502			6,835		19,693			(1,416)		786		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313/83 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	05/08/2025	05/07/2027	1	47,834	206.36	3,951			2,185		7,161			(468)		251		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313/8E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	06/25/2025	06/25/2027	1	82,720	208.03	6,733			4,162		12,044			(830)		460		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313/8I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	06/06/2025	06/08/2027	1	141,609	207.68	12,065			7,176		20,647			(1,483)		772		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313/8H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	06/13/2025	06/14/2027	1	221,645	208.32	18,640			11,256		31,717			(2,295)		1,217		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313/8C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	04/01/2025	04/01/2027	1	223,123	211.08	18,542			9,296		27,189			(2,266)		1,117		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313/8M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	05/19/2025	05/19/2027	1	133,487	207.44	11,213			6,361		19,382			(1,382)		711		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313/8N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	06/09/2025	06/09/2027	1	100,220	207.68	8,469			5,049		14,622			(1,044)		547		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313/8O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	04/07/2025	04/07/2027	1	106,836	204.31	8,611			4,388		16,859			(1,062)		539		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313/8Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	04/08/2025	04/08/2027	1	326,171	203.72	26,192			13,384		52,546			(3,229)		1,649		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308E ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	04/02/2025	04/02/2027	1	208,969	210.91	17,532			8,814		25,661			(2,162)		1,048		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308S ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	05/22/2025	05/21/2027	1	112,058	206.62	9,413			5,395		16,764			(1,162)		598		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	04/10/2025	04/09/2027	1	91,485	204.48	7,415			3,815		14,355			(915)		463		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308N ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	04/29/2025	04/29/2027	1	86,780	206.34	6,864			3,706		12,930			(846)		451		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031306J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	05/16/2025	05/14/2027	1	395,571	207.25	33,149			18,681		57,595			(4,098)		2,094		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308V ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	06/13/2025	06/11/2027	1	356,965	208.32	29,949			18,036		50,975			(3,703)		1,953		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308I ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	04/04/2025	04/06/2027	1	157,250	205.08	12,423			6,314		24,138			(1,527)		793		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313087 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	05/30/2025	06/01/2027	1	190,676	207.4	15,807			9,250		27,953			(1,943)		1,031		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031308U ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	05/02/2025	04/30/2027	1	296,032	206.53	24,220			13,186		44,139			(2,935)		1,350		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313081 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	05/28/2025	05/28/2027	1	123,772	206.91	10,409			6,034		18,417			(1,293)		666		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313089 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	06/02/2025	06/02/2027	1	73,635	207.63	6,156			3,611		10,714			(759)		399		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K8 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.06/27/2025	.06/28/2027	1	102,562	208.41	8,277			5,157		14,769			(1,019)				0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K9 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.06/11/2025	.06/11/2027	1	343,458	208.1	28,885			17,299		49,424			(3,561)		1,879		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K9 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.05/21/2025	.05/21/2027	1	142,677	206.84	12,013			6,848		21,188			(1,461)		762		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K2 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.06/16/2025	.06/16/2027	1	74,076	208.31	6,208			3,760		10,622			(765)		408		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K2 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.04/16/2025	.04/16/2027	1	72,259	205.16	5,875			3,066		11,128			(724)		369		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K9 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.06/04/2025	.06/04/2027	1	64,705	207.33	5,388			3,157		9,525			(661)		351		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K8 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.06/03/2025	.06/03/2027	1	92,328	207.69	7,746			4,554		13,415			(955)		500		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K7 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.06/20/2025	.06/21/2027	1	133,751	208.21	11,115			6,819		19,300			(1,368)		740		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K3 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.05/29/2025	.05/28/2027	1	166,768	207.14	13,875			8,076		24,598			(1,713)		888		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313KJ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.04/25/2025	.04/26/2027	1	369,352	205.88	29,918			16,049		55,846			(3,683)		1,911		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313K8 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.06/06/2025	.06/04/2027	1	438,397	207.68	37,220			22,054		63,743			(4,601)		2,379		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031363 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	.06/18/2025	.06/17/2027	1	443,626	207.98	36,910			22,533		64,370			(4,557)		2,444		0001
Call/Morningstar Dividend Yield Focus Index TR/MS031368// ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	.05/23/2025	.05/21/2027	1	536,482	206.78	44,904			25,775		79,829			(5,551)		2,864		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03136F ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	.06/05/2025	.06/04/2027	1	429,247	207.26	35,670			21,107		63,357			(4,404)		2,330		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03136L ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	.04/28/2025	.04/28/2027	1	115,484	206.16	9,216			4,962		17,289			(1,136)		599		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031366 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	.04/17/2025	.04/16/2027	2	834,175	205.55	67,836			35,692		126,711			(8,409)		4,261		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03136D ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	.04/15/2025	.04/15/2027	1	197,321	205.98	16,161			8,413		30,151			(1,962)		1,007		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03136C ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	.04/23/2025	.04/23/2027	1	239,283	205.75	19,549			10,392		36,251			(2,410)		1,234		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03136J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	.06/27/2025	.06/28/2027	1	77,837	208.41	6,289			3,922		11,216			(773)		435		0001
Call/Morningstar Dividend Yield Focus Index TR/MS03136L ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	.04/04/2025	.04/05/2027	1	405,620	205.08	32,003			16,244		62,222			(3,940)		2,042		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03136J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	.04/04/2025	.03/22/2027	1	84,609	209.76	5,159			2,569		10,782			(648)		418		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03136I ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P83	.04/25/2025	.04/23/2027	1	296,163	205.88	23,900			12,775		44,691			(2,955)		1,527		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.05/27/2025	.05/27/2027	1	152,069	207.24	12,713			7,352		22,339			(1,567)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.04/25/2025	.04/27/2027	1	95,671	205.88	7,749			4,162		14,475			(953)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.06/12/2025	.06/11/2027	1	266,639	206.43	22,287			13,409		36,200			(2,753)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.06/10/2025	.06/10/2027	1	395,891	207.95	33,492			20,013		57,246			(4,129)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.05/16/2025	.05/17/2027	1	218,891	207.25	18,387			10,395		31,936			(2,264)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.04/30/2025	.04/30/2027	1	163,030	206.36	14,404			7,796		27,253			(1,776)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.06/23/2025	.06/23/2027	1	170,833	208.26	13,940			8,578		24,600			(1,719)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.05/12/2025	.05/12/2027	1	315,414	206.71	26,495			14,776		46,776			(3,266)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31368 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.04/21/2025	.04/21/2027	1	92,136	205.03	7,362			3,893		14,299			(908)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.06/13/2025	.06/15/2027	1	100,215	208.32	8,438			5,100		14,351			(1,037)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.04/11/2025	.04/12/2027	1	96,734	204.98	8,205			4,243		15,264			(1,010)				0001

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313186 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.05/30/2025	.05/28/2027	1	1,093,673	207.4	90,337			52,655		159,895			(11,168)		5,887		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031318X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.04/11/2025	.04/09/2027	1	469,422	204.98	38,888			20,025		72,432			(4,805)		2,376		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031318N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.06/30/2025	.06/30/2027	1	142,342	206.66	11,444			7,153		20,341			(1,411)		795		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031318S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.04/03/2025	.04/02/2027	1	107,532	203.83	8,699			4,392		13,796			(1,074)		539		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313188 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.06/20/2025	.06/22/2027	1	128,448	208.21	10,674			6,554		18,548			(1,312)		712		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313186 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.05/09/2025	.05/07/2027	1	445,696	206.35	36,636			20,292		66,721			(4,529)		2,339		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031318E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.05/14/2025	.05/14/2027	1	35,042	205.97	8,060			4,517		14,484			(994)		503		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031318C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.05/09/2025	.05/11/2027	1	136,079	206.35	11,213			6,238		20,425			(1,379)		718		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031318V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.06/24/2025	.06/24/2027	1	193,038	206.33	15,791			9,739		27,797			(1,947)		1,072		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031318Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.05/23/2025	.05/25/2027	1	136,946	206.78	11,503			6,630		20,482			(1,414)		735		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031318L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.06/27/2025	.06/25/2027	1	642,721	208.41	51,739			32,158		92,359			(6,396)		3,572		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1316I/ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.05/02/2025	.05/03/2027	1	219,151	206.53	17,861			9,753		32,522			(2,139)		1,144		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1316I/ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.05/02/2025	.05/04/2027	1	156,592	206.53	12,778			6,986		23,254			(1,571)		819		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1316S/ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.04/17/2025	.04/20/2027	1	36,142	205.55	2,942			1,550		5,508			(361)		186		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1325A/ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.09/17/2025	.09/17/2027	1	144,863	213.83	11,314			8,299		18,108			(1,395)		877		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1316T/ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.09/08/2025	.09/08/2027	1	251,038	212.18	19,481			14,048		33,162			(2,402)		1,507		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1325S/ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/25/2025	.07/23/2027	1	219,298	210.44	17,554			11,590		29,030			(2,170)		1,222		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1306N/ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/13/2025	.08/13/2027	1	121,636	212.15	9,743			6,678		15,776			(1,201)		712		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1326Q/ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.09/26/2025	.09/28/2027	1	102,542	214.12	8,214			6,149		12,787			(1,010)		627		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1326I/ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/28/2025	.07/28/2027	1	121,471	208.88	10,058			6,673		16,933			(1,240)		689		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1306T/ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/01/2025	.08/03/2027	1	103,200	209.12	8,370			5,622		14,840			(1,029)		598		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1306T/ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/15/2025	.08/16/2027	1	152,526	211.85	12,385			8,552		20,057			(1,525)		685		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/31/2025	.07/30/2027	1	170,474	209	14,183			9,488		24,548			(1,751)		984		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41318K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.09/29/2025	.08/27/2027	1	152,683	214.01	12,108			8,591		18,658			(1,497)		906		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ZS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/15/2025	.07/15/2027	1	133,411	206.89	11,086			7,157		19,091			(1,367)		759		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130BP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/14/2025	.08/13/2027	1	314,948	211.64	25,479			17,537		41,605			(3,146)		1,943		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/03/2025	.07/02/2027	2	661,575	209.63	54,145			34,215		91,363			(6,694)		3,705		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.09/08/2025	.08/10/2027	1	106,579	210.82	8,665			5,904		14,495			(1,065)		622		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/29/2025	.08/31/2027	1	135,451	214.01	10,782			7,667		16,606			(1,326)		807		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ZS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/11/2025	.07/12/2027	1	487,686	210.08	40,234			25,845		66,764			(4,954)		2,761		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.09/03/2025	.09/03/2027	1	70,706	212.93	5,614			4,010		9,050			(632)		422		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ZS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/16/2025	.07/16/2027	1	159,937	209.63	13,112			8,483		22,172			(1,617)		904		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ZS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/22/2025	.07/22/2027	1	121,639	210.16	9,914			6,496		16,701			(1,222)		696		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130S0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.07/30/2025	.07/30/2027	1	57,070	524.74	4,708			3,137		7,933			(560)		329		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132S4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.09/12/2025	.09/14/2027	1	89,850	213.45	7,044			5,138		11,366			(866)		542		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130S0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.09/15/2025	.09/13/2027	1	212,333	211.85	17,199			11,854		27,858			(2,126)		1,243		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.09/02/2025	.08/30/2027	2	154,781	214.01	12,327			8,766		18,961			(1,521)		921		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130S4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.08/05/2025	.08/05/2027	1	93,566	209.87	7,570			5,105		13,109			(933)		543		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130S5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.09/08/2025	.08/06/2027	1	82,126	210.82	6,652			4,521		11,136			(822)		477		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132S0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.09/29/2025	.09/29/2027	1	97,800	213.77	7,804			5,853		12,372			(962)		599		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130S1/ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.08/18/2025	.08/18/2027	1	203,407	211.44	16,557			11,463		27,175			(2,041)		1,196		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.07/24/2025	.07/23/2027	1	605,955	210.44	50,321			33,177		85,015			(6,213)		3,494		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132SC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.09/18/2025	.09/17/2027	1	181,117	213.51	14,218			10,472		22,911			(1,755)		1,096		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130S0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.08/07/2025	.08/06/2027	1	223,132	210.15	18,007			12,220		30,933			(2,223)		1,297		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0413185 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.08/22/2025	.08/23/2027	1	210,173	214.32	16,835			11,787		25,305			(2,073)		1,242		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS041328K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.09/23/2025	.09/23/2027	1	143,783	213.55	11,330			8,404		18,246			(1,397)		875		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS041328N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.09/25/2025	.09/24/2027	1	362,806	213.28	29,024			21,658		46,548			(3,583)		2,211		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0413283 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.09/12/2025	.09/10/2027	1	265,817	213.45	20,760			15,111		33,520			(2,567)		1,599		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS041318S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.09/05/2025	.09/07/2027	1	89,680	212.69	6,950			5,003		11,614			(855)		538		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03132S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.07/18/2025	.07/20/2027	1	360,873	209.51	29,664			19,355		50,703			(3,647)		2,061		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03132SU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.07/21/2025	.07/21/2027	1	263,983	209.49	21,595			14,120		37,144			(2,662)		1,509		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03132SU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.07/25/2025	.07/27/2027	2	146,925	210.44	12,183			8,080		20,055			(1,503)		845		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS04130S5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.08/15/2025	.08/17/2027	1	100,321	211.85	8,156			5,635		13,202			(1,003)		589		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS04132S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.09/22/2025	.09/22/2027	1	58,514	212.71	4,611			3,414		7,648			(568)		356		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.07/01/2025	.07/01/2027	1	237,831	209.26	19,264			12,067		33,273			(2,375)		1,331		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS04136Z ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	09/11/2025	09/10/2027	1	348,058	214.26	27,052			19,664		42,725			(3,340)		2,089		0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0413288 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	09/16/2025	09/16/2027	1	118,158	212.99	9,193			6,730		15,231			(1,133)		715		0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0413285 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	09/19/2025	09/17/2027	1	133,248	213.42	10,460			7,715		16,909			(1,293)		807		0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03132SD ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	07/17/2025	07/16/2027	1	310,337	210	25,634			16,653		42,702			(3,165)		1,765		0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03132S1 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	07/10/2025	07/09/2027	1	543,557	210.54	44,626			28,561		72,945			(5,509)		3,068		0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03132S7 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	07/14/2025	07/14/2027	1	142,326	209.99	11,742			7,565		19,570			(1,448)		808		0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03132S6 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	07/11/2025	07/09/2027	1	623,385	210.08	51,305			32,880		85,092			(6,343)		3,518		0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03132S5 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	07/11/2025	07/13/2027	1	145,756	210.08	12,039			7,740		19,969			(1,480)		826		0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03132S1 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	07/25/2025	07/26/2027	1	286,324	210.44	23,679			15,667		39,055			(2,915)		1,645		0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS041308H ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	08/08/2025	08/09/2027	1	76,266	210.82	6,193			4,217		10,365			(762)		445		0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS03132S5 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	07/18/2025	07/16/2027	2	326,938	209.51	26,885			17,500		45,804			(3,328)		1,859		0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Indexed Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41306J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	08/11/2025	08/11/2027	1	110,673	210.52	8,987			6,135		15,218			(1,108)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41306B ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	09/04/2025	08/04/2027	1	160,217	209.78	12,914			8,692		22,527			(1,592)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41306B ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	09/01/2025	07/30/2027	1	255,569	209.12	20,382			13,654		36,218			(2,520)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31316R ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	07/02/2025	07/02/2027	1	80,953	209.47	6,549			4,128		11,244			(807)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31328N ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	07/23/2025	07/23/2027	1	185,276	210.59	15,193			9,975		25,068			(1,873)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41316R ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	09/05/2025	09/03/2027	1	666,206	212.69	51,431			36,939		86,007			(6,339)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41316S ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	08/26/2025	08/26/2027	1	137,648	213.18	10,998			7,735		17,344			(1,356)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41306L ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	08/12/2025	08/12/2027	1	157,421	211.08	12,720			8,701		21,220			(1,568)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413161 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	08/21/2025	08/20/2027	1	321,189	213.11	26,209			18,292		40,373			(3,236)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413166 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	08/22/2025	08/20/2027	1	140,550	214.32	11,200			7,849		16,880			(1,368)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41316E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	08/28/2025	08/27/2027	1	217,998	213.36	17,353			12,295		27,315			(2,142)				0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413282 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/12/2025	09/13/2027	1	176,246	213.45	13,800			10,061		22,277			(1,699)		1,063		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41308X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/21/2025	08/19/2027	2	72,856	212.26	6,098			4,247		9,457			(753)		429		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413181 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/29/2025	09/01/2027	1	81,280	214.01	6,478			4,609		9,973			(795)		485		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41318C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/27/2025	08/27/2027	1	66,936	213.58	5,501			3,876		8,562			(678)		409		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41318X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/10/2025	09/10/2027	1	57,394	213.01	4,471			3,237		7,364			(551)		345		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41318S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/27/2025	08/25/2027	1	63,878	213.29	5,151			3,626		8,005			(637)		378		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413288 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/26/2025	09/24/2027	1	125,528	214.12	10,017			7,485		15,603			(1,238)		765		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41318V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/09/2025	09/09/2027	1	260,083	212.64	20,338			14,695		33,785			(2,507)		1,563		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41318P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/04/2025	09/03/2027	1	116,157	213.22	9,200			6,598		14,705			(1,136)		894		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41328W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/30/2025	09/30/2027	1	81,187	214.38	6,438			4,837		10,043			(794)		497		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	07/07/2025	07/07/2027	1	161,826	209.36	13,302			8,442		22,656			(1,640)		911		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130SZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	.08/20/2025	.08/20/2027	1	122,504	213.09	9,886			6,871		15,423			(1,219)			722	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132SS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	.09/26/2025	.09/27/2027	1	115,712	214.12	9,257			6,927		14,418			(1,140)			707	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	.07/29/2025	.07/29/2027	1	176,395	210.68	14,517			9,652		23,901			(1,790)			1,017	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	.07/09/2025	.07/09/2027	1	80,803	209.83	6,634			4,228		11,135			(819)			456	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131S4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	.08/22/2025	.08/24/2027	1	175,634	214.32	14,086			9,868		21,164			(1,732)			1,039	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130S5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	.08/01/2025	.08/02/2027	1	205,298	209.12	16,629			11,162		29,501			(2,047)			1,188	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	.07/03/2025	.07/06/2027	1	156,210	209.63	12,872			8,151		21,635			(1,580)			879	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	.09/19/2025	.09/20/2027	1	220,599	213.42	17,361			12,824		28,060			(2,137)			1,339	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	.09/15/2025	.09/15/2027	1	99,079	212.93	7,798			5,655		12,791			(954)			599	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	.07/18/2025	.07/19/2027	1	127,727	209.51	10,499			6,845		17,933			(1,293)			729	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133SZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	.12/05/2025	.12/03/2027	1	107,953	214.74	8,539			7,206		13,840			(1,056)			699	0001	

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368B ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	12/12/2025	12/14/2027	1	56,364	215.4	4,646			3,969		7,383			(571)		381		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41338P ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	10/16/2025	10/15/2027	1	151,111	212.99	11,681			9,055		19,886			(1,442)		398		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413681 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	12/18/2025	12/17/2027	1	265,622	215.41	20,482			17,657		33,701			(2,529)		1,739		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41358K ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	11/26/2025	11/26/2027	1	201,874	215.51	15,847			13,202		25,012			(1,954)		1,300		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413489 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	10/27/2025	10/27/2027	1	84,537	214.06	6,628			5,226		10,804			(87)		331		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41345K ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	10/24/2025	10/22/2027	1	289,891	213.89	22,582			17,748		37,135			(2,792)		1,811		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41346Z ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	10/23/2025	10/22/2027	1	187,679	214.12	14,620			11,474		23,835			(1,805)		1,173		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41348N ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	11/04/2025	11/04/2027	1	65,833	210.41	5,253			4,200		9,618			(648)		416		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41338J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	10/17/2025	10/19/2027	1	221,385	214.17	17,224			13,391		28,005			(2,118)		1,380		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413486 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	10/24/2025	10/26/2027	1	95,380	213.89	7,459			5,871		12,256			(97)		598		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41338C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	10/09/2025	10/08/2027	1	128,165	213.41	10,215			7,830		16,533			(1,261)		791		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413680 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	12/22/2025	12/22/2027	1	53,636	215.37	4,237			3,667		6,849			(522)			353	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41358N ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	11/28/2025	11/30/2027	1	135,227	216.05	10,656			8,889		16,471			(1,310)			873	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	12/16/2025	12/17/2027	1	246,526	215.03	19,352			16,683		31,703			(2,389)			1,614	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	12/24/2025	12/23/2027	1	19,702	215.73	1,564			1,363		2,486			(193)			130	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41345J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	10/31/2025	11/02/2027	1	66,049	211.35	5,297			4,220		9,333			(651)			417	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41336J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	10/14/2025	10/14/2027	1	57,555	213.68	4,501			3,468		7,384			(555)			357	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41336J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	10/10/2025	10/11/2027	1	258,257	212.63	20,351			15,641		34,348			(2,506)			1,598	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41358J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	12/03/2025	12/03/2027	1	140,410	215.67	11,008			9,239		17,397			(1,357)			909	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41358J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	11/14/2025	11/12/2027	1	61,478	214.48	4,912			4,003		7,826			(607)			391	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368V ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	12/26/2025	12/27/2027	1	127,939	215.69	10,120			8,839		16,235			(1,246)			844	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41345Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	11/12/2025	11/12/2027	1	111,233	213.98	8,843			7,167		14,416			(1,090)			708	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413588 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	11/18/2025	11/18/2027	1	164,801	214.37	13,118			10,740		21,160			(1,617)		1,054		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41348J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	11/07/2025	11/09/2027	1	100,384	211.75	7,970			6,436		14,054			(960)		637		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41358H ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	11/25/2025	11/24/2027	1	136,334	215.22	10,675			8,852		17,042			(1,318)		876		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368M ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	12/23/2025	12/23/2027	1	95,424	215.42	7,586			6,593		12,176			(936)		628		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368M ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	12/19/2025	12/17/2027	1	64,152	214.78	5,042			4,353		8,327			(623)		420		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41348Y ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	11/07/2025	11/05/2027	1	198,517	211.75	15,782			12,726		27,853			(1,951)		1,262		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413485 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	10/24/2025	10/25/2027	1	179,360	213.89	14,008			11,021		23,030			(1,725)		1,124		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41338H ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	10/10/2025	10/08/2027	1	391,318	212.63	30,718			23,981		51,928			(3,798)		2,415		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41358D ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	11/21/2025	11/22/2027	1	84,510	214.79	6,688			5,503		10,724			(821)		542		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413685 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	12/10/2025	12/10/2027	1	246,110	214.97	19,615			16,651		31,502			(2,418)		1,603		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413585 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	11/14/2025	11/16/2027	1	45,983	214.48	3,688			3,009		5,872			(463)		294		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413385 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	10/03/2025	10/05/2027	1	79,832	214.29	6,347			4,812		9,947			(760)				
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41338E ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	11/21/2025	11/19/2027	1	106,440	214.79	8,377			6,907		13,475			(1,036)				
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41338N ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	10/15/2025	10/15/2027	1	403,232	213.42	31,654			24,436		52,299			(3,903)				
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41345F ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	10/30/2025	10/29/2027	1	133,328	211.68	10,626			8,442		18,573			(1,312)				
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41365A ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	12/12/2025	12/10/2027	1	52,484	215.4	4,157			3,548		6,618			(514)				
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41349F ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	11/05/2025	11/05/2027	1	145,910	210.35	11,746			9,406		21,376			(1,448)				
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41338A ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	10/08/2025	10/08/2027	1	189,006	213.75	15,861			12,092		25,353			(1,955)				
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41345I ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	11/07/2025	11/08/2027	1	55,344	211.75	4,389			3,542		7,743			(540)				
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41345I ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	10/31/2025	10/29/2027	1	121,757	211.35	9,716			7,730		17,156			(1,201)				
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41346R ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	11/06/2025	11/05/2027	1	293,564	210.54	23,338			18,767		42,743			(2,881)				
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41355S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08GF83	12/02/2025	12/02/2027	1	68,726	214.85	5,409			4,532		8,763							

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413380 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	10/02/2025	10/01/2027	1	148,046	213.83	11,790			8,911		18,825			(1,455)		914		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413388 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	11/20/2025	11/19/2027	1	261,127	213.34	20,655			17,008		34,808			(2,550)		1,671		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413387 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	10/17/2025	10/18/2027	1	203,351	214.17	15,800			12,280		25,704			(1,945)		1,286		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413657 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	12/11/2025	12/10/2027	1	141,636	215.24	11,194			9,542		17,967			(1,382)		923		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413385 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	10/17/2025	10/15/2027	1	135,136	214.17	10,473			8,130		17,041			(1,295)		839		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413388 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	10/07/2025	10/07/2027	1	60,112	214.25	4,779			3,637		7,514			(589)		371		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413551 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	11/13/2025	11/12/2027	1	225,030	214.2	18,037			14,679		29,067			(2,227)		1,438		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413381 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	10/20/2025	10/20/2027	1	315,948	214.67	24,581			19,145		39,272			(3,031)		1,971		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41335J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	10/13/2025	10/13/2027	1	174,304	212.88	13,665			10,512		23,026			(1,665)		1,080		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	12/12/2025	12/13/2027	1	29,329	215.4	2,332			1,992		3,707			(267)		191		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413680 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	12/05/2025	12/06/2027	1	113,595	214.74	9,008			7,608		14,597			(1,109)		737		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/31/2025	12/31/2027	1	70,878	215.43	5,578			4,916		9,115			(688)		469		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41358Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/01/2025	12/01/2027	1	89,589	215.48	7,069			5,913		11,163			(871)		579		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/16/2025	12/16/2027	1	69,249	214.56	5,457			4,677		9,044			(673)		453		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41348K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/31/2025	11/01/2027	1	149,524	211.35	11,977			9,539		21,113			(1,475)		942		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/29/2025	12/29/2027	1	92,414	215.99	7,264			6,356		11,626			(896)		611		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413383 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/03/2025	10/04/2027	1	222,341	214.29	17,654			13,380		27,681			(2,174)		1,367		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41358W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/04/2025	12/03/2027	1	141,529	215.19	11,138			9,387		17,847			(1,375)		916		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41348B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/28/2025	10/28/2027	1	246,032	213.03	19,314			15,255		32,648			(2,381)		1,545		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41358Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	11/28/2025	11/26/2027	1	91,051	216.05	7,148			5,963		11,054			(894)		586		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41338Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/21/2025	10/21/2027	1	179,956	214.51	13,965			10,895		22,512			(1,722)		1,123		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413384 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/03/2025	10/01/2027	1	66,175	214.29	5,399			4,087		8,467			(668)		418		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413480 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	10/22/2025	10/22/2027	1	166,388	214.68	12,912			10,092		20,699			(1,592)		1,040		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413480 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	10/29/2025	10/29/2027	1	82,054	211.82	6,441			5,096		11,373			794		516		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413287 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	10/01/2025	10/01/2027	1	76,355	214.76	6,063			4,564		9,315			(747)		488		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41335F ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	10/10/2025	10/12/2027	1	50,855	212.63	4,007			3,081		6,769			(493)		315		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413663 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	12/09/2025	12/09/2027	1	90,417	213.95	7,233			6,130		11,989			(892)		588		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	12/26/2025	12/23/2027	1	114,385	215.69	9,014			7,867		14,470			(1,116)		753		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413681 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	12/08/2025	12/08/2027	1	51,154	214.01	4,082			3,454		6,763			(503)		333		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413769 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	01/08/2026	01/07/2028	1	140,217	216.61		10,881		9,695		17,373			(1,224)		933		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41376H ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	01/26/2026	01/26/2028	1	137,780	222.27		10,912		9,968		14,012			(957)		891		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41386B ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	02/05/2026	02/04/2028	1	176,951	227.65		13,785		12,815		14,545			(1,021)		1,293		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41373C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	01/09/2026	01/10/2028	1	71,743	217.37		5,632		5,028		8,667			(624)		479		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413982 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	02/26/2026	02/25/2028	1	200,288	230.12		15,441		14,802		15,120			(69)		1,383		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413781 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	01/15/2026	01/14/2028	1	23,295	220.31		1,831		1,651		2,527			(188)		156		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413985 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	02/27/2026	03/01/2028	1	56,738	231.53		4,505		4,326		4,194			(197)		407		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41378Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	01/27/2026	01/18/2028	1	61,487	220.54		5,389		4,924		6,641			(471)		413		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41388X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	02/20/2026	02/18/2028	1	135,276	228.63		10,470		9,950		10,362			(561)		929		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413980 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	03/13/2026	03/15/2028	1	154,504	228.35		12,499		12,242		12,855			(307)		1,081		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41398J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	03/11/2026	03/10/2028	1	124,795	227.99		9,909		9,650		10,483			(271)		870		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41398g ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	03/13/2026	03/13/2028	1	263,536	228.35		21,267		20,829		21,874			(524)		1,942		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41398L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	03/12/2026	03/10/2028	1	104,848	227.88		8,430		8,244		8,849			(220)		731		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413986 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	03/02/2026	03/02/2028	1	50,029	231.53		3,877		3,728		3,577			(154)		347		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413986 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	02/27/2026	02/25/2028	1	67,712	231.53		5,173		4,966		4,808			(227)		468		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41398H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	03/05/2026	03/03/2028	1	107,150	228.75		8,443		8,176		8,647			(301)		744		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41398E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	03/06/2026	03/06/2028	1	71,190	228.38		5,546		5,378		5,859			(190)		495		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A87 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	03/27/2026	03/29/2028	1	91,586	228.42		7,667		7,656		7,712			(42)		647		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41398T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	03/19/2026	03/17/2028	1	532,827	226.94		43,905		43,360		47,049			(723)		3,734		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41376G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	01/14/2026	01/14/2028	1	70,297	220.48		5,483		4,918		7,578			(571)		470		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413689 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	02/04/2026	02/04/2028	1	116,665	227.58		9,205		8,522		9,613			(694)		793		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A63 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	03/26/2026	03/24/2028	1	110,209	228.07		9,103		9,078		9,357			(62)		776		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A66 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	03/27/2026	03/27/2028	1	125,365	228.42		10,468		10,454		10,531			(57)		885		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	02/19/2026	02/18/2028	1	55,549	228.82		4,294		4,075		4,216			(236)		382		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41378H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	01/16/2026	01/14/2028	1	98,736	220.54		7,879		7,116		10,732			(801)		668		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41398H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	03/09/2026	03/09/2028	1	103,193	228.42		8,111		7,877		8,503			(24)		719		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413681 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	03/25/2026	03/24/2028	1	61,602	227.83		5,107		5,072		5,285			(42)		434		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368E ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	02/06/2026	02/04/2028	1	60,885	228.79		4,743		4,415		4,761			(345)		414		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368Y ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	02/20/2026	02/22/2028	1	134,352	228.63		10,439		9,923		10,332			(556)		926		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41378P ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	01/22/2026	01/21/2028	1	180,011	221.28		14,283		13,011		18,937			(1,333)		1,211		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368H ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	03/04/2026	02/09/2028	2	238,097	228.75		18,700		17,647		18,762			(1,076)		1,625		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368R ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	02/17/2026	02/10/2028	1	50,544	228.09		3,907		3,685		3,929			(227)		345		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41376P ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	01/07/2026	01/07/2028	1	86,658	214.97		6,716		5,960		11,378			(764)		577		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368I ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	03/20/2026	03/20/2028	1	128,303	226.04		10,713		10,595		11,791			(161)		901		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41376S ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	01/23/2026	01/25/2028	1	118,796	221.78		9,456		8,625		12,295			(666)		802		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41376U ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	01/23/2026	01/24/2028	1	87,058	221.78		6,921		6,312		9,010			(634)		587		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368S ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	01/30/2026	01/31/2028	1	93,496	224.59		7,339		6,764		8,704			(602)		634		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413765 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.01/05/2026	.01/05/2028	1	100,307	216.19		7,754		6,859		12,599			(903)		667		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41378E ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.01/12/2026	.01/12/2028	1	55,359	217.75		4,340		3,881		6,604			(464)		370		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41388L ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.02/12/2026	.02/11/2028	1	66,107	228.94		5,123		4,819		4,951			(330)		452		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41388D ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.02/13/2026	.02/15/2028	1	45,266	230.32		3,485		3,284		3,350			(219)		310		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41398F ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.03/06/2026	.03/08/2028	1	160,349	228.38		13,226		12,827		13,971			(451)		1,179		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41388J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.02/06/2026	.02/08/2028	1	113,967	228.79		8,912		8,300		8,958			(645)		777		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41388J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.02/11/2026	.02/11/2028	1	54,113	230.64		4,226		3,953		3,929			(278)		370		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41388P ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.02/13/2026	.02/11/2028	1	117,439	230.32		9,008		8,484		8,655			(569)		803		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41388I ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.01/29/2026	.01/28/2028	1	55,622	223.45		4,366		4,017		5,406			(365)		376		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41375T ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.01/29/2026	.01/21/2028	1	187,935	221.78		14,884		13,569		19,395			(1,370)		1,265		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41375Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.01/02/2026	.01/04/2028	1	93,190	216.07		7,241		6,395		11,742			(870)		619		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TRA/MSD413783 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	01/02/2026	12/31/2027	1	132,918	216.07		10,288		9,080		16,694			(1,244)			880	0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TRA/MSD413884 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	01/30/2026	01/28/2028	1	69,331	224.59		5,429		5,001		6,434			(447)			469	0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TRA/MSD413982 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	03/23/2026	03/23/2028	1	72,669	226.82		6,046		5,988		6,482			(66)			511	0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TRA/MSD41378L ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	01/16/2026	01/11/2028	1	58,314	217.37		5,272		4,759		7,050			(538)			389	0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TRA/MSD41398X ... Dec 2026	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	03/20/2026	03/21/2028	1	110,598	226.04		9,246		9,144		10,175			(139)			777	0001
Purchased Call/SP 500 INDEX/SPY15G31	Mortgages	B1	Interest Rate.....	Deutsche Bank AG 7LTWE21ONSX8621K86	12/21/2023	12/23/2026	1	48,708,872	2.215	440,815			33,069		33,069	(714)					208,299	0002
Purchased Call/SP 500 INDEX/SPY15G31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SANTAST BANKS INC	04/19/2022	04/06/2026	1	2,178,588	6629	68,017			235		23			(4,228)			1,397	0001
Purchased Call/SP 500 INDEX/SPY15G31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SANTAST BANKS INC	04/19/2022	04/14/2026	1	1,518,088	6463	58,626			524		30,109			(3,624)			1,487	0001
Purchased Call/SP 500 INDEX/SP8208K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/23/2022	08/11/2026	1	3,820,000	6000	113,910			11,374		748,745			(7,726)			11,530	0001
Purchased Call/SP 500 INDEX/SP8208L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/23/2022	09/22/2026	1	3,820,000	6200	99,240			12,660		652,111			(6,524)			13,225	0001
Purchased Call/SP 500 INDEX/SPWF00883	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/22/2023	05/07/2026	1	2,005,000	3000	80,850			2,492		361			(6,219)			3,192	0001
Purchased Call/SP 500 INDEX/SPG13E9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	04/25/2022	04/14/2026	1	4,250,000	5400	341,170			3,063		1,138,133			(21,176)			4,162	0001
Purchased Call/SP 500 INDEX/SPG13X8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	05/23/2022	04/28/2026	1	2,758,000	6400	58,352			1,099		172,382			(3,657)			3,819	0001
Purchased Call/SP 500 INDEX/SPG13X9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	05/23/2022	04/29/2026	1	1,970,000	6000	61,870			1,207		289,839			(3,875)			2,776	0001
Purchased Call/SP 500 INDEX/SPG13XG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	05/23/2022	05/05/2026	1	1,576,000	6200	40,896			965		168,209			(2,551)			2,440	0001
Purchased Call/SP 500 INDEX/SPH139X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	12/22/2022	05/15/2026	1	3,880,000	5600	146,700			5,227		977,464			(10,648)			6,812	0001
Purchased Call/SP 500 INDEX/SPH139Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK6P83	12/22/2022	06/10/2026	1	3,880,000	5700	136,220			7,562		915,776			(9,684)			8,556	0001
Purchased Call/SP 500 INDEX/SPH00154	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC	07/02/2024	04/10/2026	1	5,475,000	6000	373,490			5,220		540,386			(51,954)			4,331	0001
Purchased Call/SP 500 INDEX/SPH100081	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/13/2025	01/05/2029	1	5,825,000	6400	957,230			666,301		1,245,203			(59,282)			48,472	0001
Purchased Call/SP 500 INDEX/SPH100094	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/13/2025	11/10/2028	1	5,825,000	6600	818,850			559,968		1,090,420			(52,753)			47,111	0001
Purchased Call/SP 500 INDEX/SPH100058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/27/2025	08/11/2028	1	6,000,000	7250	496,890			341,142		680,675			(35,464)			46,156	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Spread 500 INDEX/SPX003L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/23/2025	09/15/2028	1	1,480,000	8000	57,715			43,997		93,439			(4,402)		11,892		0001
Purchased Call/Spread 500 INDEX/SPX0058L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Aner cas LLC	05/07/2025	01/12/2029	1	4,218,750	7600	236,745			179,144		457,836			(15,830)		35,227		0001
Purchased Call/Spread 500 INDEX/SPX003G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/23/2025	03/20/2028	1	1,480,000	7200	95,433			68,685		146,530			(8,580)		10,463		0001
Purchased Call/Spread 500 INDEX/SPX0053K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	05/07/2025	04/07/2028	1	4,218,750	6800	383,220			285,445		694,380			(32,364)		29,994		0001
Purchased Call/Spread 500 INDEX/SPX0075SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/23/2025	03/03/2028	1	1,480,000	7000	112,748			80,600		168,847			(10,312)		10,339		0001
Purchased Call/Spread 500 INDEX/SPX0055L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Aner cas LLC	05/07/2025	05/19/2028	1	4,218,750	7000	285,608			201,165		548,699			(23,199)		30,836		0001
Purchased Call/Spread 500 INDEX/SPX003J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	06/23/2025	06/09/2028	1	1,480,000	7600	73,018			54,087		116,803			(6,074)		11,036		0001
Purchased Call/Spread 500 INDEX/SPX003P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/23/2025	02/23/2029	1	1,480,000	8200	64,888			51,295		102,141			(4,363)		12,686		0001
Purchased Call/Spread 500 INDEX/SPX0038L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/23/2025	01/26/2029	1	1,480,000	7800	88,345			69,477		135,883			(6,056)		12,527		0001
Purchased Call/Spread 500 INDEX/SPX0055J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Aner cas LLC	05/07/2025	02/18/2028	1	4,218,750	6800	300,645			203,787		578,926			(28,606)		28,981		0001
Purchased Call/Spread 500 INDEX/SPX003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/23/2025	02/09/2029	1	1,480,000	8000	75,883			59,847		118,156			(5,147)		12,612		0001
Purchased Call/Spread 500 INDEX/SPX003Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	06/23/2025	03/23/2029	1	1,480,000	8200	69,013			54,877		106,773			(4,537)		12,862		0001
Purchased Call/Spread 500 INDEX/SPX003Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	06/23/2025	02/16/2029	1	1,480,000	7600	107,855			85,183		162,089			(7,277)		12,654		0001
Purchased Call/Spread 500 INDEX/SPX003F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Aner cas LLC	06/23/2025	06/05/2026	1	2,980,000	6600	90,645			17,078		103,161			(23,510)		6,336		0001
Purchased Call/Spread 500 INDEX/SPX003E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	06/23/2025	05/22/2026	1	1,480,000	6800	26,338			4,058		19,396			(7,118)		2,812		0001
Purchased Call/Spread 500 INDEX/SPX003K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/23/2025	08/18/2028	1	1,480,000	7600	81,848			61,919		130,039			(6,384)		11,509		0001
Purchased Call/Spread 500 INDEX/SPX003I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/23/2025	04/13/2028	1	1,480,000	7000	119,793			87,005		176,760			(10,518)		10,636		0001
Purchased Call/Spread 500 INDEX/SPX003H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/23/2025	03/31/2028	1	1,480,000	7200	97,418			70,411		149,300			(8,664)		10,543		0001
Purchased Call/Spread 500 INDEX/SPX00N2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	09/12/2025	05/25/2029	1	1,320,000	7400	173,566			148,182		161,914			(11,563)		11,720		0001
Purchased Call/Spread 500 INDEX/SPX00M9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Aner cas LLC	09/12/2025	04/20/2029	1	1,320,000	4000	628,024			533,725		597,690			(42,950)		11,541		0001
Purchased Call/Spread 500 INDEX/SPX00M9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Aner cas LLC	09/12/2025	04/13/2029	1	1,320,000	4600	533,108			452,631		504,018			(36,654)		11,504		0001
Purchased Call/Spread 500 INDEX/SPX00M9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/12/2025	04/20/2029	1	1,320,000	7000	210,252			178,682		195,421			(14,379)		11,541		0001
Purchased Call/Spread 500 INDEX/SPX00N0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/12/2025	05/04/2029	1	1,320,000	6800	235,438			200,460		219,650			(15,932)		11,613		0001
Purchased Call/Spread 500 INDEX/SPX00P9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Aner cas LLC	09/30/2025	05/11/2026	1	3,325,000	7000	104,205			18,861		6,699			(42,056)		5,572		0001
Purchased Call/Spread 500 INDEX/SPX00N1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/12/2025	05/22/2029	1	1,320,000	7200	193,170			164,856		180,423			(12,897)		11,705		0001
Purchased Call/Spread 500 INDEX/SPX17683	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/16/2026	04/15/2026	1	600,000	27	11,250			5,625		13,781			(5,625)		608		0001
Purchased Call/Spread 500 INDEX/SPX1778Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	08/19/2026	1	270,000	20	55,000			54,225		58,893			(1,884)		839		0001
Purchased Call/Spread 500 INDEX/SPX1748X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	04/06/2026	1	3,325,000	5800	6,685			1,674		215			(5,021)		2,132		0001
Purchased Call/Spread 500 INDEX/SPX00P9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	03/24/2026	05/08/2026	1	3,290,000	6600	91,905			79,081		73,924			(14,296)		5,308		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/09/2026	04/15/2026	1	750,000	30		28,750		11,500		19,765			(17,085)		780		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/31/2026	04/15/2026	1	675,000	40		22,000		22,000		14,464						884	0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/24/2026	06/10/2026	1	3,290,000	6600		121,545		111,949		106,913			(10,908)		7,255		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/02/2026	04/15/2026	1	13,850,000	6000		42,500		8,500		24,846			(33,646)		14,308		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/07/2026	07/13/2029	1	6,950,000	8600		542,900		508,148		367,599			(35,121)		63,008		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	01/26/2026	05/25/2029	1	3,450,000	8000		384,650		364,672		267,974			(20,261)		30,632		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	01/13/2026	05/11/2029	1	6,950,000	9400		271,430		254,410		153,602			(17,216)		61,332		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	01/13/2026	09/21/2029	1	6,950,000	10000		217,720		205,418		122,130			(12,446)		64,820		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	01/13/2026	04/06/2029	1	6,950,000	9000		356,500		333,480		213,053			(23,283)		60,381		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	02/06/2026	10/16/2026	1	13,750,000	6200		362,200		288,176		514,575			(76,177)		50,764		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	01/26/2026	11/02/2029	1	3,450,000	8000		450,325		429,677		323,317			(20,945)		32,705		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/08/2021	04/14/2026	1	4,705,000	5775	338,850			2,734		766,925			(18,904)		4,607		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/08/2021	05/22/2026	1	4,705,000	5900	314,610			9,701		712,004			(17,088)		8,879		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/08/2021	06/12/2026	1	4,705,000	5900	320,380			13,772		748,877			(17,194)		10,521		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/08/2021	06/29/2026	1	4,705,000	5950	339,100			17,837		809,983			(18,016)		11,882		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/08/2021	07/07/2026	1	4,705,000	5900	327,240			18,672		778,212			(17,304)		12,190		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/08/2021	07/31/2026	1	4,705,000	5900	334,720			23,493		817,624			(17,454)		13,801		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2024	01/21/2028	1	2,460,000	5400	382,105			164,820		840,483			(22,445)		16,552		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2024	07/21/2028	1	3,690,000	5700	502,875			259,449		1,191,911			(27,688)		28,039		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	11/21/2024	01/15/2027	1	5,925,000	7200	211,920			78,419		213,928			(24,297)		26,406		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	11/21/2024	11/16/2026	1	2,962,500	6400	253,375			80,476		292,096			(31,453)		11,758		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	11/21/2024	10/06/2026	1	2,962,500	6600	187,405			51,812		200,450			(24,659)		10,659		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	11/21/2024	01/22/2027	1	2,962,500	6000	384,295			148,111		471,799			(44,806)		13,362		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	11/21/2024	12/08/2026	1	2,962,500	6400	261,375			88,298		305,124			(31,491)		12,308		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/13/2025	05/25/2029	1	5,925,000	7000	756,050			546,485		1,002,302			(42,715)		51,720		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/13/2025	05/07/2029	1	5,925,000	6600	935,030			672,889		1,214,253			(53,430)		51,314		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	06/23/2025	10/19/2029	1	1,488,750	8000	113,540			93,381		159,161			(6,472)		14,037		0001
Purchased Call11/S&P 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	06/23/2025	12/07/2029	1	1,488,750	8800	67,060			55,512		106,404			(3,707)		14,300		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPX0037	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Ameri cas LLC	06/23/2025	08/28/2029	1	1,488,750	8200	90,838			74,159		130,901			(5,354)		13,753		0001	
Purchased Call/SP 500 INDEX/SPX0038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Ameri cas LLC	06/23/2025	11/09/2029	1	1,488,750	7800	133,383			110,011		183,661			(7,503)		14,150		0001	
Purchased Call/SP 500 INDEX/SPX0039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Ameri cas LLC	06/23/2025	01/04/2030	1	1,488,750	7800	140,885			117,043		183,142			(7,657)		14,448		0001	
Purchased Call/SP 500 INDEX/SPX0040	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Ameri cas LLC	06/23/2025	11/30/2029	1	1,488,750	8200	104,215			86,191		146,737			(5,786)		14,263		0001	
Purchased Call/SP 500 INDEX/SPX0041	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Ameri cas LLC	06/23/2025	12/14/2029	1	1,488,750	8200	106,168			87,964		149,088			(5,844)		14,337		0001	
Purchased Call/SP 500 INDEX/SPX0133	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/18/2025	05/03/2030	1	6,750,000	8800	533,030			555,803		821,546			(33,421)		68,281		0001	
Purchased Call/SP 500 INDEX/SPX0134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/18/2025	03/15/2030	1	6,750,000	8600	632,300			591,348		519,486			(36,762)		67,162		0001	
Purchased Call/SP 500 INDEX/SPX17683	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/16/2026	04/15/2026	1	600,000	27		11,250		5,625		13,781			(5,625)		608		0001	
Purchased Call/SP 500 INDEX/SPX17751	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	08/19/2026	1	270,000	20		55,000		54,225		58,883			(1,884)		839		0001	
Purchased Call/SP 500 INDEX/SPX0045A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm Canadian Imperial	01/21/2026	08/03/2026	1	5,100,000	6900		267,323		172,646		109,256			(95,079)		14,923		0001	
Purchased Call/SP 500 INDEX/SPX17493	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	04/06/2026	1	3,325,000	5800		6,895		1,674		215			(5,021)		2,182		0001	
Purchased Call/SP 500 INDEX/SPX17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/09/2026	04/15/2026	1	750,000	30		28,750		11,500		19,765			(17,095)		760		0001	
Purchased Call/SP 500 INDEX/SPX19690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/31/2026	04/15/2026	1	675,000	40		22,000		22,000		14,464					684		0001	
Purchased Call/SP 500 INDEX/SPX0045	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Ameri cas LLC	01/21/2026	05/22/2026	1	3,400,000	6900		127,145		54,491		21,745			(72,504)		6,417		0001	
Purchased Call/SP 500 INDEX/SPX0019N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm Mizuho Markets	01/09/2026	07/19/2030	1	5,212,500	8500		648,450		617,759		476,421			(31,794)		54,070		0001	
Purchased Call/SP 500 INDEX/SPX0049A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Ameri cas LLC	01/21/2026	05/01/2026	1	3,400,000	6900		111,035		33,990		8,403			(76,614)		4,954		0001	
Purchased Call/SP 500 INDEX/SPX0136S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/09/2026	03/29/2030	1	3,475,000	7200		710,975		674,871		561,716			(37,395)		34,738		0001	
Purchased Call/SP 500 INDEX/SPX0019M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm Canadian Imperial	01/09/2026	05/17/2030	1	5,212,500	8400		647,933		616,047		473,551			(33,029)		52,975		0001	
Purchased Call/SP 500 INDEX/SPX0049B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm Mizuho Markets	01/21/2026	07/07/2026	1	3,400,000	6900		159,925		94,017		52,304			(66,077)		8,809		0001	
Purchased Call/SP 500 INDEX/SPX00581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Ameri cas LLC	01/26/2026	06/04/2029	1	3,450,000	8400		299,455		284,029		199,283			(15,645)		30,765		0001	
Purchased Call/SP 500 INDEX/SPX1939H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/23/2022	02/09/2027	1	394,000	5200		35,583		6,492		159,424			(1,859)		1,830		0001	
Purchased Call/SP 500 INDEX/SPX193S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/23/2022	05/07/2027	1	394,000	5800		23,139		5,132		118,988			(1,151)		2,067		0001	
Purchased Call/SP 500 INDEX/SPX193SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/23/2022	02/10/2028	1	1,182,000	6200		66,090		21,534		340,633			(2,847)		8,073		0001	
Purchased Call/SP 500 INDEX/SPX1939K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/23/2022	04/13/2028	1	788,000	6200		46,758		16,159		236,764			(1,955)		5,625		0001	
Purchased Call/SP 500 INDEX/SPX1949T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2024	08/31/2027	1	1,230,000	5750		122,083		48,291		329,442			(8,394)		7,326		0001	
Purchased Call/SP 500 INDEX/SPX1949V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2024	05/19/2028	1	1,230,000	5900		138,353		88,691		352,252			(7,926)		8,990		0001	
Purchased Call/SP 500 INDEX/SPX1949W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2024	07/19/2028	1	1,230,000	5850		150,743		77,883		371,026			(8,313)		9,335		0001	
Purchased Call/SP 500 INDEX/SPX213SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/23/2024	04/17/2026	1	1,532,105	5839		81,223		1,800		188,314			(10,097)		1,653		0001	
Purchased Call/SP 500 INDEX/SPX21394	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/25/2024	04/24/2026	1	1,453,000	5048.42		203,275		6,449		430,805			(25,096)		1,863		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	04/12/2024	04/14/2026	1	1,897,000	5033.75	259,811			4,639		487,623			(31,944)		1,662		0001
INDEX/SP921R67	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	04/16/2024	04/13/2026	1	1,518,305	6386	41,983			685		58,091			(5,199)		1,433		0001
INDEX/SP921R6N	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	04/16/2024	04/16/2026	1	1,573,000	5051.41	225,254			4,641		462,698			(27,771)		1,647		0001
INDEX/SP921R8L	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	04/30/2024	04/24/2026	1	1,551,626	6009	72,204			2,301		172,751			(8,979)		1,989		0001
INDEX/SP921T31	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	04/26/2024	04/28/2026	1	2,090,000	5023.46	309,529			11,480		624,279			(38,057)		2,894		0001
INDEX/SP921T3C	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	04/01/2024	04/01/2026	1	2,473,000	5178.22	354,876					636,905			(43,752)		647		0001
INDEX/SP921P64	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	04/11/2024	04/10/2026	1	1,951,000	5095.08	298,113			3,701		540,123			(36,804)		1,615		0001
INDEX/SP921J8S	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	06/18/2024	06/18/2026	1	1,519,000	5478.8	203,546			21,839		312,862			(25,005)		3,533		0001
INDEX/SP921T9K	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	04/25/2024	04/24/2026	1	1,429,000	6320.62	40,155			1,274		84,179			(4,957)		1,832		0001
INDEX/SP921T5	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	05/06/2024	05/06/2026	1	2,168,000	5074.53	320,430			15,405		619,048			(39,505)		3,404		0001
INDEX/SP921J8C	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	05/06/2024	05/01/2026	1	1,661,087	4998	285,197			11,004		519,783			(32,921)		2,420		0001
INDEX/SP921J8F	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	05/03/2024	05/04/2026	1	1,748,000	5120.1	238,252			10,815		488,317			(29,333)		2,667		0001
INDEX/SP921U63	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	05/15/2024	05/08/2026	1	1,579,999	6349	60,025			3,080		95,251			(7,472)		2,549		0001
INDEX/SP921V66	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	05/28/2024	05/22/2026	1	1,608,687	5309	214,930			15,182		382,796			(26,718)		3,036		0001
INDEX/SP921J87	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	04/23/2024	04/17/2026	1	1,538,401	5002	229,624			5,089		471,982			(28,544)		1,661		0001
INDEX/SP921T8S	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	04/16/2024	04/08/2026	1	1,547,590	5193	192,565			1,872		399,303			(24,004)		1,146		0001
INDEX/SP921R8M	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	04/26/2024	04/27/2026	1	2,100,000	5098.96	290,850			10,402		595,649			(35,809)		2,656		0001
INDEX/SP921T8A	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	H8BC BANK PLC	04/22/2024	04/22/2026	1	1,820,000	4925.42	276,094			7,964		586,617			(34,039)		2,234		0001
INDEX/SP921J8Z	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	05/13/2024	05/13/2026	1	1,507,000	5190.09	208,870			12,050		395,596			(25,751)		2,586		0001
INDEX/SP921V60	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	06/28/2024	06/30/2026	1	2,560,000	5438.64	350,976			43,390		652,253			(43,153)		6,391		0001
INDEX/SP921T9N	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	04/09/2024	04/09/2026	1	1,606,000	5194.28	223,073			2,451		412,682			(27,502)		1,261		0001
INDEX/SP921J8F	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	H8BC BANK PLC	06/17/2024	06/17/2026	1	1,930,000	5437.65	284,603			28,025		411,387			(32,622)		4,461		0001
INDEX/SP921J83	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	04/25/2024	04/24/2026	1	1,321,000	4972.69	227,237			7,209		473,586			(28,054)		1,950		0001
INDEX/SP921V6L	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	05/20/2024	05/15/2026	1	1,935,151	6811	35,436			2,157		22,652			(4,399)		3,397		0001
INDEX/SP921J8L	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	05/30/2024	05/29/2026	1	2,101,254	5280	274,509			21,961		515,880			(33,800)		4,224		0001
INDEX/SP921T9S	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	06/13/2024	06/12/2026	1	2,056,000	5408.57	277,149			27,524		450,702			(34,216)		4,397		0001
INDEX/SP921X3S	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	06/04/2024	06/03/2026	1	1,574,853	5267	214,117			18,555		391,811			(26,434)		3,297		0001
INDEX/SP921T9Y	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	04/15/2024	04/15/2026	1	2,352,000	4978.3	359,150			6,907		723,975			(44,279)		2,384		0001
INDEX/SP921R8B	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	05/13/2024	05/13/2026	1	1,680,000	5195.27	244,104			14,083		458,280			(30,095)		2,883		0001
INDEX/SP921J8Z	Linked Annuity Hedge																					

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	Royal Bank of Canada	06 /14 /2024	06 /12 /2026	1	1,398,000	5399.01	215,786			21,459		350,548			(26,677)		3,353		0001
INDEX / SP'921 / S6	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	Royal Bank of Canada	04 /04 /2024	04 /02 /2026	1	2,001,000	5121.47	277,139			383		547,938			(34,262)		741		0001
INDEX / SP'921 / P6T	Linked Annuity Hedge			SUNTRUST BANKS INC																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index		05 /07 /2024	05 /06 /2026	1	2,512,659	5181	340,363			16,386		661,367			(42,020)		3,946		0001
INDEX / SP'96 / S6P	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	ES7 / P3U3RHI 6C71XBUI1	06 /20 /2024	06 /18 /2026	1	1,516,000	5429.38	210,421			22,670		325,782			(26,014)		3,526		0001
INDEX / SP'921 / S5	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	ES7 / P3U3RHI 6C71XBUI1	05 /16 /2024	05 /15 /2026	1	1,903,000	5281.21	257,286			15,615		461,282			(31,764)		3,341		0001
INDEX / SP'921 / S8	Linked Annuity Hedge			Canada																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	Barclays PLC	06 /12 /2024	06 /12 /2026	1	2,434,465	5383	337,495			33,517		547,055			(41,666)		5,444		0001
INDEX / SP'921 / S5C	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	H58C BANK PLC	04 /05 /2024	04 /07 /2026	1	1,736,000	5164.9	248,769			2,050		469,155			(30,566)		1,202		0001
INDEX / SP'9003 / 1	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	ES7 / P3U3RHI 6C71XBUI1	04 /10 /2024	04 /10 /2026	1	1,503,000	5134.84	216,131			2,672		407,656			(26,646)		1,244		0001
INDEX / SP'921 / S8K	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	ES7 / P3U3RHI 6C71XBUI1	04 /30 /2024	04 /24 /2026	1	1,547,953	6166	56,912			1,813		130,446			(7,075)		1,965		0001
INDEX / SP'921 / S7	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	ES7 / P3U3RHI 6C71XBUI1	04 /08 /2024	04 /08 /2026	1	1,968,000	5142.56	284,770			2,738		525,930			(35,109)		1,457		0001
INDEX / SP'921 / S69	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	ES7 / P3U3RHI 6C71XBUI1	05 /28 /2024	05 /22 /2026	1	1,575,101	6456	49,252			3,479		80,300			(6,122)		2,973		0001
INDEX / SP'921 / S8	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	ES7 / P3U3RHI 6C71XBUI1	06 /14 /2024	06 /15 /2026	1	1,682,000	5431.6	222,360			22,940		361,702			(27,377)		3,838		0001
INDEX / SP'921 / S7	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	ES7 / P3U3RHI 6C71XBUI1	05 /21 /2024	05 /21 /2026	1	1,514,000	5270.86	212,263			14,578		368,989			(26,169)		2,830		0001
INDEX / SP'921 / S8I	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	ES7 / P3U3RHI 6C71XBUI1	05 /28 /2024	05 /22 /2026	1	1,566,076	6739	30,211			2,134		31,339			(3,755)		2,956		0001
INDEX / SP'921 / S69	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	ES7 / P3U3RHI 6C71XBUI1	05 /30 /2024	05 /22 /2026	1	1,650,247	6844	22,140			1,573		19,501			(2,760)		3,114		0001
INDEX / SP'921 / S8D	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	ES7 / P3U3RHI 6C71XBUI1	06 /07 /2024	06 /05 /2026	1	2,258,000	5320.26	310,475			27,874		534,235			(38,383)		4,801		0001
INDEX / SP'921 / S9	Linked Annuity Hedge			Canadian Imperial Bank of Comm																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	2161 / 90L770 / XH43ZE78	06 /21 /2024	06 /23 /2026	1	1,321,000	5456.42	205,943			23,480		322,182			(25,321)		3,648		0001
INDEX / SP'9003 / S5F	Linked Annuity Hedge			Bank of Comm																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	2161 / 90L770 / XH43ZE78	05 /10 /2024	05 /08 /2026	1	1,718,000	5196.57	236,740			12,089		447,933			(29,267)		2,772		0001
INDEX / SP'9003 / S8	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	ES7 / P3U3RHI 6C71XBUI1	04 /23 /2024	04 /23 /2026	1	1,550,000	5019.84	225,960			6,829		465,547			(27,862)		1,945		0001
INDEX / SP'921 / S8R	Linked Annuity Hedge			Canadian Imperial Bank of Comm																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	2161 / 90L770 / XH43ZE78	05 /23 /2024	05 /22 /2026	1	1,467,000	6342.48	52,959			3,731		97,500			(6,538)		2,769		0001
INDEX / SP'9003 / S5F	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	ES7 / P3U3RHI 6C71XBUI1	04 /17 /2024	04 /17 /2026	1	1,519,000	4942.39	221,622			4,898		468,235			(27,399)		1,639		0001
INDEX / SP'921 / S8B	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	ES7 / P3U3RHI 6C71XBUI1	05 /16 /2024	05 /15 /2026	1	1,624,294	5270	224,717			13,638		386,241			(27,743)		2,852		0001
INDEX / SP'921 / S5C	Linked Annuity Hedge			Bank of Comm																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	2161 / 90L770 / XH43ZE78	05 /14 /2024	05 /08 /2026	1	1,509,615	5147	218,308			11,188		409,653			(27,138)		2,435		0001
INDEX / SP'9003 / S5	Linked Annuity Hedge			Canadian Imperial Bank of Comm																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	2161 / 90L770 / XH43ZE78	05 /24 /2024	05 /22 /2026	1	2,175,000	5286.15	297,105			20,958		527,004			(36,730)		4,105		0001
INDEX / SP'921 / S8	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	ES7 / P3U3RHI 6C71XBUI1	05 /02 /2024	05 /01 /2026	1	1,530,000	4990.77	223,533			9,250		471,116			(27,597)		2,229		0001
INDEX / SP'921 / S1T	Linked Annuity Hedge			Canada																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	H58C BANK PLC	06 /25 /2024	06 /25 /2026	1	1,786,000	5469.3	239,771			27,995		374,827			(29,561)		4,340		0001
INDEX / SP'9001 / S8	Linked Annuity Hedge																					
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	MP61 / 5Z7 / ZBEU3U / PFI54	04 /17 /2024	04 /17 /2026	1	1,611,000	4979.52	238,589			5,244		500,053			(29,415)		1,738		0001
INDEX / SP'9003 / S6	Linked Annuity Hedge			H58C BANK PLC																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty / Index	MP61 / 5Z7 / ZBEU3U / PFI54	05 /17 /2024	05 /19 /2026	1	1,652,000	5276.75	226,820			14,955		401,892			(27,883)		3,026		0001
INDEX / SP'9003 / S8	Linked Annuity Hedge			H58C BANK PLC																		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	05/03/2024	05/01/2026	1	2,281,000	5102.15	315,006			13,053		644,702			(38,943)			3,324	0001	
INDEX/SP921US2	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/23/2024	04/22/2026	1	1,718,636	5005	257,123			7,427		527,205			(31,744)			2,110	0001	
INDEX/SP921SST	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	06/06/2024	06/05/2026	1	1,657,000	5315.49	228,169			20,457		383,009			(28,169)			3,523	0001	
INDEX/SP921USV	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	05/02/2024	05/01/2026	1	1,850,000	5064.2	253,635			10,485		543,140			(31,313)			2,696	0001	
INDEX/SP921TSU	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/11/2024	04/10/2026	1	1,596,000	5191.26	225,036			2,794		412,424			(27,782)			1,321	0001	
INDEX/SP921US1	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/02/2024	04/02/2026	1	1,594,000	5151.15	227,464			312		422,491			(28,043)			590	0001	
INDEX/SP921P8B	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	04/05/2024	04/02/2026	1	1,407,000	5147.09	202,608			280		374,061			(25,082)			521	0001	
INDEX/SP900CS7	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/14/2024	05/08/2026	1	1,524,067	6885	29,860			1,530		29,809			(3,712)			2,459	0001	
INDEX/SP900US0	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	06/28/2024	06/26/2026	1	1,841,000	5435.91	250,744			29,785		387,923			(30,989)			4,494	0001	
INDEX/SP900USK	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	06/27/2024	06/26/2026	1	2,029,000	5449.97	280,611			33,286		431,961			(34,643)			4,953	0001	
INDEX/SP921PSV	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/04/2024	04/02/2026	1	1,688,138	5180	255,409			325		437,713			(29,103)			625	0001	
INDEX/SP921IS6	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	06/03/2024	06/03/2026	1	1,567,000	5222.64	222,044			19,215		402,102			(27,375)			3,281	0001	
INDEX/SP921TS9	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/26/2024	04/24/2026	1	2,001,000	5082.11	280,740			8,919		574,187			(34,707)			2,566	0001	
INDEX/SP921USK	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Canada	05/20/2024	05/20/2026	1	2,042,000	5273.63	282,613			19,022		497,853			(34,843)			3,779	0001	
INDEX/SP900LSY	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/24/2024	05/27/2026	1	1,682,000	5266.98	236,489			18,191		417,240			(29,037)			3,323	0001	
INDEX/SP921R80	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/16/2024	04/15/2026	1	2,070,284	5050	301,826			5,812		608,077			(37,262)			2,098	0001	
INDEX/SP921US4	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	05/03/2024	05/05/2026	1	1,914,000	5073.95	271,597			12,684		552,004			(33,393)			2,963	0001	
INDEX/SP9L1389V	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	05/15/2024	05/13/2026	1	1,510,003	5226	217,623			12,590		386,196			(26,904)			2,591	0001	
INDEX/SP921USL	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/10/2024	04/02/2026	1	1,481,238	6451	41,530			58		28,408			(5,177)			548	0001	
INDEX/SP921TS6	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/26/2024	04/28/2026	1	1,738,000	4959.71	271,649			10,075		540,657			(33,400)			2,407	0001	
INDEX/SP921SSV	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	05/06/2024	04/30/2026	1	1,530,744	6320	49,272			1,979		93,946			(6,125)			2,180	0001	
INDEX/SP921US6	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/08/2024	04/08/2026	1	1,686,000	5080.13	257,115			2,472		470,765			(31,689)			1,246	0001	
INDEX/SP921US8	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/30/2024	04/24/2026	1	1,550,246	5025	224,457			7,150		465,131			(27,902)			1,988	0001	
INDEX/SP921TS3	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/23/2024	04/17/2026	1	1,985,282	6269	64,116			1,421		123,568			(7,970)			2,142	0001	
INDEX/SP921TS9	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/30/2024	04/29/2026	1	1,759,962	5088	239,954			9,242		502,352			(29,624)			2,480	0001	
INDEX/SP921US7	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	05/10/2024	05/12/2026	1	1,869,000	5222.68	252,876			14,242		478,331			(31,091)			3,170	0001	
INDEX/SP901TAS5	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	05/31/2024	06/02/2026	1	2,305,000	5264.32	316,246			26,933		573,466			(38,883)			4,788	0001	
INDEX/SP921US1	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	05/14/2024	05/14/2026	1	1,669,000	5246.68	224,981			13,289		418,528			(27,737)			2,897	0001	
INDEX/SP901T94	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	06/07/2024	06/09/2026	1	1,927,000	5325.6	283,806			25,004		454,706			(32,435)			4,219	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX021U60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/06/2024	04/30/2026	1	1,500,636	5025	233,537			9,380		453,934			(29,031)		2,151		0001
Purchased Call/S&P 500 INDEX/SPX021U60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/21/2024	05/15/2026	1	1,463,747	5303	198,182			12,078		348,540			(24,636)		2,570		0001
Purchased Call/S&P 500 INDEX/SPX021U60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/06/2024	06/05/2026	1	1,523,925	5321	209,112			18,748		361,609			(25,816)		3,240		0001
Purchased Call/S&P 500 INDEX/SPX00K37	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	05/17/2024	05/18/2026	1	2,005,000	5303.27	288,670			17,369		477,703			(33,078)		3,655		0001
Purchased Call/S&P 500 INDEX/SPX00D30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	04/05/2024	04/06/2026	1	2,482,000	5204.34	341,653			2,350		655,181			(42,064)		1,598		0001
Purchased Call/S&P 500 INDEX/SPX00S5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	06/24/2024	06/24/2026	1	1,671,000	5387.94	236,112			27,244		374,482			(29,110)		4,032		0001
Purchased Call/S&P 500 INDEX/SPX02129	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/24/2024	06/18/2026	1	2,289,920	6856	70,197			7,584		81,736			(8,726)		5,278		0001
Purchased Call/S&P 500 INDEX/SPX00L3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	05/23/2024	05/22/2026	1	1,533,000	5241.5	211,707			14,913		386,626			(26,137)		2,883		0001
Purchased Call/S&P 500 INDEX/SPX00P96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	06/06/2024	06/04/2026	1	1,481,849	6439	52,237			4,618		84,874			(6,458)		3,127		0001
Purchased Call/S&P 500 INDEX/SPX00R85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	06/17/2024	06/12/2026	1	1,685,131	6956	32,104			3,202		17,614			(3,985)		3,790		0001
Purchased Call/S&P 500 INDEX/SPX13193	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/12/2024	04/13/2026	1	1,560,000	5123.41	222,798			3,678		432,474			(27,431)		1,481		0001
Purchased Call/S&P 500 INDEX/SPX13198	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/21/2024	06/18/2026	1	1,518,000	5464.62	202,805			21,879		317,685			(25,107)		3,331		0001
Purchased Call/S&P 500 INDEX/SPX1319H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/12/2024	04/14/2026	1	1,551,000	5108.04	223,189			3,986		432,413			(27,441)		1,519		0001
Purchased Call/S&P 500 INDEX/SPX00K96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	05/17/2024	05/15/2026	1	2,305,000	5303.27	308,640			18,757		548,763			(38,156)		4,047		0001
Purchased Call/S&P 500 INDEX/SPX0019N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	05/09/2024	05/08/2026	1	1,630,000	5188.01	222,821			11,372		428,315			(27,509)		2,930		0001
Purchased Call/S&P 500 INDEX/SPX00N5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	05/31/2024	05/29/2026	1	2,452,000	5259.04	337,150			27,009		612,302			(41,681)		4,929		0001
Purchased Call/S&P 500 INDEX/SPX00D30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	06/13/2024	06/05/2026	1	1,702,421	6543	56,756			5,138		75,433			(7,075)		3,620		0001
Purchased Call/S&P 500 INDEX/SPX00P90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	06/10/2024	06/10/2026	1	1,669,000	5307.18	236,164			22,708		399,233			(29,116)		3,681		0001
Purchased Call/S&P 500 INDEX/SPX00T9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	06/26/2024	06/26/2026	1	2,035,000	5453.25	280,627			33,151		432,509			(34,598)		4,988		0001
Purchased Call/S&P 500 INDEX/SPX00T90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	06/24/2024	06/18/2026	1	1,681,483	7034	27,320			2,951		13,322			(3,396)		3,911		0001
Purchased Call/S&P 500 INDEX/SPX00Q51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	05/10/2024	05/12/2026	1	1,447,000	5110.39	215,024			12,110		401,185			(26,437)		2,454		0001
Purchased Call/S&P 500 INDEX/SPX00R94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	06/17/2024	06/05/2026	1	1,600,581	6850	36,216			3,292		24,080			(4,540)		3,403		0001
Purchased Call/S&P 500 INDEX/SPX00S5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	06/24/2024	06/18/2026	1	1,721,979	5484	225,521			24,364		354,031			(28,034)		4,006		0001
Purchased Call/S&P 500 INDEX/SPX00N5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	05/28/2024	05/28/2026	1	1,677,000	5218.49	245,010			19,183		428,017			(30,207)		3,342		0001
Purchased Call/S&P 500 INDEX/SPX1323Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/19/2024	04/21/2026	1	1,798,000	4925.01	285,518			7,294		581,411			(32,646)		2,144		0001
Purchased Call/S&P 500 INDEX/SPX1323Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/19/2024	04/20/2026	1	3,201,000	4987.23	458,063			11,971		1,015,533			(56,396)		3,746		0001
Purchased Call/S&P 500 INDEX/SPX1319F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/12/2024	04/10/2026	1	1,555,000	5095.23	225,942			2,809		436,801			(27,932)		1,287		0001
Purchased Call/S&P 500 INDEX/SPX1001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	07/29/2024	07/29/2026	1	1,760,000	5422.56	241,472			39,471		395,733			(29,771)		5,046		0001
Purchased Call/S&P 500 INDEX/SPX1919K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/26/2024	08/21/2026	1	1,435,830	5823	186,977			36,723		285,770			(23,211)		4,881		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#00/S6	Linked Annuity Hedge	N/A	Equi ty/Index	H88C BANK PLC	07/05/2024	07/06/2026	1	1,538,000	5533.79	208,535			27,537		303,818			(25,675)		3,967		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#00/SX	Linked Annuity Hedge	N/A	Equi ty/Index	H88C BANK PLC	07/16/2024	07/16/2026	1	1,554,000	5616.2	212,276			30,908		284,872			(26,171)		4,207		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#100/750	Linked Annuity Hedge	N/A	Equi ty/Index	H88C BANK PLC	09/10/2024	09/04/2026	1	1,480,067	6585	46,720			10,095		96,220			(5,808)		4,853		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#00/SX	Linked Annuity Hedge	N/A	Equi ty/Index	H88C BANK PLC	07/01/2024	06/26/2026	1	2,111,638	7033	33,837			4,025		19,830			(4,200)		5,155		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#00/SF	Linked Annuity Hedge	N/A	Equi ty/Index	H88C BANK PLC	07/15/2024	07/10/2026	1	1,513,410	5568	210,789			29,155		291,458			(26,167)		3,981		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#100/236	Linked Annuity Hedge	N/A	Equi ty/Index	H88C BANK PLC	08/02/2024	07/31/2026	1	1,623,000	5325.17	217,969			36,429		400,797			(26,947)		4,692		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#00/SN	Linked Annuity Hedge	N/A	Equi ty/Index	H88C BANK PLC	07/15/2024	07/15/2026	1	2,082,000	5594.62	273,507			39,448		381,261			(33,720)		5,475		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#100/78E	Linked Annuity Hedge	N/A	Equi ty/Index	H88C BANK PLC	09/10/2024	09/04/2026	1	1,803,210	6735	38,959			8,418		80,265			(4,843)		5,267		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#M13051	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	08/21/2024	08/19/2026	1	1,536,661	5608	193,660			37,345		297,092			(23,942)		4,775		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#M13386	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/03/2024	08/28/2026	1	1,533,841	7178	18,095			3,734		21,417			(2,249)		4,916		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#M13385	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/03/2024	09/28/2026	1	2,464,139	5588	296,523			61,194		496,475			(36,861)		7,898		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#A.137SM	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/26/2024	07/24/2026	1	2,031,000	5437.26	274,185			43,173		449,767			(33,886)		5,700		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#100/15X	Linked Annuity Hedge	N/A	Equi ty/Index	Aner cas LLC	08/01/2024	04/09/2026	1	5,550,000	6500	180,210			2,356		106,210			(26,329)		4,357		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#M1735F	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/23/2024	09/23/2026	1	2,641,000	5718.57	327,484			78,722		475,185			(40,375)		9,170		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#A.13232	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	08/16/2024	08/14/2026	1	1,544,000	5526.48	199,794			37,254		320,148			(24,700)		4,712		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#M13658	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/17/2024	09/16/2026	1	1,577,265	5633	196,400			45,386		305,696			(24,247)		5,366		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#A2/73L	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/27/2024	09/25/2026	1	1,386,000	5729.56	177,711			43,446		248,877			(21,970)		4,874		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#A2/65K	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/20/2024	09/22/2026	1	1,673,000	5674.04	212,973			50,903		311,680			(26,185)		5,792		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#A2/057	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/12/2024	07/14/2026	1	2,063,000	5598.5	272,935			38,991		384,908			(33,558)		5,532		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#A2/685	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/19/2024	09/18/2026	1	1,743,000	5713.64	215,435			50,516		313,494			(26,597)		5,965		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#A2/48X	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/05/2024	09/04/2026	1	1,644,951	6837	33,885			7,293		65,426			(4,185)		5,394		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#A2/58H	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/13/2024	09/15/2026	1	2,145,000	5595.08	276,705			63,475		427,456			(34,021)		7,276		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#00/SF	Linked Annuity Hedge	N/A	Equi ty/Index	H88C BANK PLC	07/05/2024	07/02/2026	1	2,190,000	5567.19	288,204			36,673		419,994			(35,679)		5,327		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#A2/234	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/02/2024	08/04/2026	1	2,064,000	5330.52	275,338			47,276		507,906			(33,853)		6,063		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#A2/291	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/08/2024	08/07/2026	1	1,702,000	5311.33	228,579			40,356		428,203			(28,220)		5,059		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#100/06V	Linked Annuity Hedge	N/A	Equi ty/Index	H88C BANK PLC	07/25/2024	07/24/2026	1	1,493,000	5545.23	209,488			32,937		357,972			(25,860)		4,180		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#00/S0	Linked Annuity Hedge	N/A	Equi ty/Index	H88C BANK PLC	07/02/2024	07/02/2026	1	2,029,000	5500.75	272,495			34,484		415,457			(33,595)		5,121		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#100/15Z	Linked Annuity Hedge	N/A	Equi ty/Index	Aner cas LLC	08/01/2024	07/10/2026	1	11,100,000	6700	333,900			47,429		420,884			(42,445)		29,195		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP#00/S3	Linked Annuity Hedge	N/A	Equi ty/Index	H88C BANK PLC	07/08/2024	07/08/2026	1	1,538,000	5525.48	212,090			28,551		306,328			(26,148)		4,005		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX21296	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/05/2024	07/31/2026	1	1,488,122	5351	183,306			27,331		356,036			(20,272)		4,365		0001
Purchased Call/S&P 500 INDEX/SPX2144E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/30/2024	08/31/2026	1	1,693,000	5637.1	216,462			45,318		321,237			(26,649)		5,487		0001
Purchased Call/S&P 500 INDEX/SPX05031	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBX40T08PU41 Societe Generale SA	07/18/2024	07/17/2026	1	1,688,000	5522.41	228,724			33,757		341,787			(28,238)		4,591		0001
Purchased Call/S&P 500 INDEX/SPX10089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/16/2024	09/16/2026	1	1,508,000	5593.66	195,738			45,170		301,663			(24,132)		5,131		0001
Purchased Call/S&P 500 INDEX/SPX0503K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBX40T08PU41 Societe Generale SA	08/09/2024	08/11/2026	1	1,559,000	5309.42	211,421			38,335		390,913			(25,994)		4,702		0001
Purchased Call/S&P 500 INDEX/SPX21032	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/10/2024	07/06/2026	1	1,560,887	7138	29,971			3,974		9,814			(3,715)		4,023		0001
Purchased Call/S&P 500 INDEX/SPX2133U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/22/2024	08/21/2026	1	2,063,000	5517.72	277,886			94,427		431,545			(34,307)		6,466		0001
Purchased Call/S&P 500 INDEX/SPX0023L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/18/2024	07/13/2026	1	1,489,709	7168	22,350			3,193		9,745			(2,774)		3,976		0001
Purchased Call/S&P 500 INDEX/SPX00194	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	01618560X21J8570P30 Ameri cas LLC	07/02/2024	04/10/2026	1	5,475,000	6000	373,490			5,220		540,386			(51,954)		4,531		0001
Purchased Call/S&P 500 INDEX/SPX100586	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/23/2024	08/25/2026	1	2,004,000	5598.53	283,326			52,810		394,176			(32,376)		6,369		0001
Purchased Call/S&P 500 INDEX/SPX0503J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBX40T08PU41 Societe Generale SA	08/09/2024	08/07/2026	1	1,579,000	5306.75	213,481			37,742		336,747			(26,382)		4,684		0001
Purchased Call/S&P 500 INDEX/SPX1315H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/26/2024	08/26/2026	1	1,949,000	5566.29	243,883			49,246		371,314			(30,068)		5,887		0001
Purchased Call/S&P 500 INDEX/SPX21230	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/12/2024	08/03/2026	1	1,534,002	6535	41,725			7,196		100,026			(5,208)		4,489		0001
Purchased Call/S&P 500 INDEX/SPX4138V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/26/2024	07/27/2026	1	2,383,000	5499.1	316,224			50,882		519,838			(38,933)		6,775		0001
Purchased Call/S&P 500 INDEX/SPX8153U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/26/2024	09/25/2026	1	1,533,809	6840	50,614			12,357		68,000			(6,249)		5,356		0001
Purchased Call/S&P 500 INDEX/SPX4133N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/12/2024	08/12/2026	1	1,543,000	5290.95	209,694			38,309		382,986			(25,853)		4,675		0001
Purchased Call/S&P 500 INDEX/SPX4138V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/23/2024	07/23/2026	1	1,565,000	5552.96	206,893			32,114		310,450			(25,507)		4,373		0001
Purchased Call/S&P 500 INDEX/SPX1949R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/10/2024	09/10/2026	1	1,774,000	5476.29	229,556			51,082		394,067			(28,301)		5,927		0001
Purchased Call/S&P 500 INDEX/SPX0179F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/05/2024	09/04/2026	1	2,132,138	5524	284,669			56,949		453,415			(32,675)		6,992		0001
Purchased Call/S&P 500 INDEX/SPX0171N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/08/2026	1	1,590,000	5338.11	218,307			47,980		393,870			(26,841)		5,280		0001
Purchased Call/S&P 500 INDEX/SPX21237	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/05/2024	07/31/2026	1	1,567,203	5440	156,745			26,233		348,379			(19,458)		4,530		0001
Purchased Call/S&P 500 INDEX/SPX0173J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/29/2026	1	1,569,000	5738.17	188,165			49,269		278,761			(24,365)		5,540		0001
Purchased Call/S&P 500 INDEX/SPX21235	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/05/2024	08/05/2026	1	1,563,000	5108.54	225,854			39,090		468,721			(27,845)		4,610		0001
Purchased Call/S&P 500 INDEX/SPX0179I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/21/2026	1	2,573,000	5505	344,525			52,531		532,830			(42,360)		7,126		0001
Purchased Call/S&P 500 INDEX/SPX2118I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/29/2024	07/24/2026	1	1,951,523	6976	36,069			5,687		36,582			(4,477)		5,477		0001
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/14/2024	08/14/2026	1	1,712,000	5422.48	221,875			41,144		390,267			(27,364)		5,225		0001
Purchased Call/S&P 500 INDEX/SPX05032	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/12/2024	07/10/2026	1	1,650,000	5804.12	215,965			23,832		303,749			(26,701)		4,340		0001
Purchased Call/S&P 500 INDEX/SPX2166P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/23/2024	09/18/2026	1	1,657,832	6646	67,811			15,945		102,524			(8,418)		5,674		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/05/2024	07/31/2026	1	1,688,824	5822	154,013			25,775		346,936			(19,119)		4,885	0001	
INDEX/SPX42128	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/21/2026	1	1,520,000	5438.19	215,536			32,863		331,951			(26,500)		4,210	0001	
INDEX/SPX171SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/20/2024	09/18/2026	1	1,617,000	5679.74	228,760			53,714		336,426			(28,261)		6,218	0001	
INDEX/SPX4216SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/01/2024	07/01/2026	1	2,086,000	5392.96	286,884			37,111		461,627			(36,602)		5,186	0001	
INDEX/SPX4003ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/24/2024	07/17/2026	1	2,006,751	7149	26,075			3,870		16,262			(3,246)		5,458	0001	
INDEX/SPX10006G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/09/2024	09/04/2026	1	1,586,695	5426	208,263			44,936		368,910			(25,853)		5,203	0001	
INDEX/SPX10079A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/23/2024	09/17/2026	1	1,683,366	5641	224,284			52,499		323,457			(27,861)		5,744	0001	
INDEX/SPX42168D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/25/2024	07/24/2026	1	1,427,693	5484	184,925			29,078		303,845			(22,800)		4,007	0001	
INDEX/SPX10006X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/05/2024	07/07/2026	1	1,616,000	5550.49	216,059			28,788		315,117			(26,565)		4,187	0001	
INDEX/SPX4001SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/15/2024	08/14/2026	1	2,070,000	5496.1	273,861			50,995		440,912			(33,810)		6,318	0001	
INDEX/SPX100493	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/26/2024	09/24/2026	1	1,486,295	5733	191,350			46,516		265,984			(23,656)		5,210	0001	
INDEX/SPX100980	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	08/01/2024	05/14/2026	1	5,550,000	6600	168,050			11,169		161,700			(23,233)		9,635	0001	
INDEX/SPX10015Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2024	07/17/2026	1	1,678,755	5615	203,413			30,021		310,520			(25,113)		4,566	0001	
INDEX/SPX171SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/01/2024	06/18/2026	1	1,716,907	5468	228,714			24,951		358,681			(28,709)		3,994	0001	
INDEX/SPX4001SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/22/2024	07/22/2026	1	2,238,000	5508.77	310,858			47,824		468,660			(36,325)		6,226	0001	
INDEX/SPX11319H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/16/2024	09/11/2026	1	2,101,353	5589	273,784			61,725		424,149			(33,967)		7,043	0001	
INDEX/SPX10068A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/30/2024	07/29/2026	1	1,668,029	5438	220,473			36,088		371,175			(27,219)		4,785	0001	
INDEX/SPX131S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/05/2024	07/31/2026	1	1,516,562	7069	12,320			2,062		21,963			(1,529)		4,384	0001	
INDEX/SPX421289	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/09/2024	09/09/2026	1	1,321,000	5430.02	200,924			44,435		350,986			(24,771)		5,067	0001	
INDEX/SPX100789	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/19/2024	08/13/2026	1	1,484,480	5435	219,558			40,749		336,699			(27,293)		4,514	0001	
INDEX/SPX10049A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/26/2024	08/21/2026	1	1,600,021	7150	23,140			4,545		22,417			(2,873)		5,007	0001	
INDEX/SPM1319I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/23/2024	08/21/2026	1	2,178,000	5623.34	276,824			54,294		416,031			(34,223)		6,916	0001	
INDEX/SPX100585	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/30/2024	09/02/2026	1	1,482,000	5583.44	199,033			42,103		293,609			(24,438)		4,829	0001	
INDEX/SPX0053S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/02/2024	08/03/2026	1	1,487,000	5338.54	197,622			33,707		364,088			(24,331)		4,351	0001	
INDEX/SPX10028H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/16/2024	08/18/2026	1	1,601,000	5532.03	206,689			39,464		331,082			(25,413)		4,956	0001	
INDEX/SPX10709B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/26/2024	08/24/2026	1	1,754,019	6851	43,674			8,723		62,310			(5,399)		5,597	0001	
INDEX/SPM1315L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/26/2024	08/21/2026	1	1,519,980	5583	188,408			38,968		302,871			(24,630)		4,757	0001	
INDEX/SPX10058D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/06/2024	09/04/2026	1	2,082,000	5408.42	288,370			57,826		492,322			(33,178)		6,827	0001	
INDEX/SPX100753	Linked Annuity Hedge	N/A	Equity/Index																			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-Discounted Premium (Received) Paid	Current Year Initial Cost of Un-Discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SPX1730	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/12/2024	08/07/2026	1	1,731,979	5233	251,772			44,574		466,303			(31,264)		5,148		0001
Purchased Call / S&P 500 INDEX/SPX10059N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/29/2024	08/28/2026	1	1,863,000	5564	241,072			49,613		378,496			(29,762)		5,971		0001
Purchased Call / S&P 500 INDEX/SPX10098K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/26/2024	09/25/2026	1	2,206,000	5719.52	285,015			69,583		396,609			(35,187)		7,703		0001
Purchased Call / S&P 500 INDEX/SPX10073Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/13/2024	09/11/2026	1	1,632,000	5620.39	204,979			46,149		319,448			(25,341)		5,470		0001
Purchased Call / S&P 500 INDEX/SPX11353Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/23/2024	07/17/2026	1	1,526,650	6732	49,275			7,302		56,249			(6,125)		4,152		0001
Purchased Call / S&P 500 INDEX/SPX11303N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/10/2024	07/09/2026	1	1,650,091	5566	230,702			31,416		316,387			(28,482)		4,318		0001
Purchased Call / S&P 500 INDEX/SPX017ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/09/2024	12/03/2026	1	3,956,107	6049	531,571			181,117		557,217			(66,079)		16,272		0001
Purchased Call / S&P 500 INDEX/SPX017050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/22/2026	1	2,013,000	5901.2	284,638			103,611		333,137			(34,987)		8,392		0001
Purchased Call / S&P 500 INDEX/SPX017AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/06/2024	12/07/2026	1	2,696,000	6090.27	389,374			123,581		365,412			(44,246)		11,187		0001
Purchased Call / S&P 500 INDEX/SPX00526X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE18/P40TDBPU41	11/18/2024	11/13/2026	1	2,166,259	5871	300,126			93,815		356,844			(37,257)		8,542		0001
Purchased Call / S&P 500 INDEX/SPX100ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/03/2024	10/02/2026	1	1,406,911	6834	43,426			11,021		63,944			(5,361)		5,008		0001
Purchased Call / S&P 500 INDEX/SPX10068U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Aner Gas LLC	11/18/2024	09/03/2026	1	5,885,000	5600	941,630			223,854		1,108,864			(129,582)		19,237		0001
Purchased Call / S&P 500 INDEX/SPX100AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm.	12/02/2024	12/02/2026	1	1,802,000	6001.8	248,316			83,568		263,771			(30,614)		7,397		0001
Purchased Call / S&P 500 INDEX/SPX100BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm.	10/29/2024	10/29/2026	1	2,333,000	5832.92	307,489			89,121		391,408			(37,910)		8,890		0001
Purchased Call / S&P 500 INDEX/SPX100P50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/12/2024	11/11/2026	1	1,740,392	6001	231,423			71,305		250,116			(28,571)		6,832		0001
Purchased Call / S&P 500 INDEX/SPX11303I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/23/2024	10/22/2026	1	1,732,187	5839	216,876			60,857		286,837			(26,775)		6,491		0001
Purchased Call / S&P 500 INDEX/SPX815I8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/07/2024	11/05/2026	1	1,532,431	5764	245,260			73,951		276,881			(30,321)		5,985		0001
Purchased Call / S&P 500 INDEX/SPX815ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/29/2024	11/27/2026	1	1,628,000	6032.38	215,384			71,398		232,401			(26,627)		6,614		0001
Purchased Call / S&P 500 INDEX/SPX815I8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/07/2024	11/06/2026	1	1,559,338	5907	217,964			65,931		245,490			(26,909)		6,953		0001
Purchased Call / S&P 500 INDEX/SPX815I8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/08/2024	11/09/2026	1	1,781,000	5985.54	232,777			71,180		257,739			(28,659)		6,960		0001
Purchased Call / S&P 500 INDEX/SPX815I8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/23/2024	12/18/2026	1	1,714,340	5871	256,262			92,638		294,204			(31,812)		7,262		0001
Purchased Call / S&P 500 INDEX/SPX815I8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/12/2024	12/11/2026	1	1,381,889	6077	209,128			73,267		219,331			(25,818)		6,611		0001
Purchased Call / S&P 500 INDEX/SPX815IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/12/2024	12/11/2026	1	1,564,782	7247	53,401			18,709		42,530			(6,583)		6,540		0001
Purchased Call / S&P 500 INDEX/SPX815I8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/23/2024	12/18/2026	1	1,586,430	7041	66,753			24,131		66,817			(8,287)		6,720		0001
Purchased Call / S&P 500 INDEX/SPX815I80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/30/2024	12/18/2026	1	1,496,853	7282	36,265			13,238		40,148			(4,546)		6,341		0001
Purchased Call / S&P 500 INDEX/SPX815I8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/27/2024	12/28/2026	1	1,854,000	7135.15	98,221			21,703		61,643			(7,168)		7,139		0001
Purchased Call / S&P 500 INDEX/SPX815ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/26/2024	12/24/2026	1	1,520,000	7266.24	50,160			18,498		43,006			(6,201)		6,512		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP1819S/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/08/2024	11/06/2026	1	1,761,000	5895.54	229,488			89,504		254,005			(28,367)			6,836	0001	
Purchased Call/SP 500 INDEX/SP2173U/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/03/2024	10/02/2026	1	1,806,000	5699.94	233,516			59,265		334,280			(28,829)			6,429	0001	
Purchased Call/SP 500 INDEX/SP2168L/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/11/2024	10/09/2026	1	1,684,000	5815.03	219,930			58,101		280,830			(27,189)			6,107	0001	
Purchased Call/SP 500 INDEX/SP2168N/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/07/2024	11/06/2026	1	2,193,000	5843.23	233,862			88,889		332,335			(36,279)			8,513	0001	
Purchased Call/SP 500 INDEX/SP2168M/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/11/2024	10/13/2026	1	1,644,000	5815.03	216,186			57,987		274,492			(26,580)			6,024	0001	
Purchased Call/SP 500 INDEX/SP2168T/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/14/2024	10/09/2026	1	1,539,302	5766	221,770			58,587		268,824			(27,530)			5,582	0001	
Purchased Call/SP 500 INDEX/SP1819S/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/31/2024	10/30/2026	1	1,522,000	5705.45	205,774			60,171		289,952			(25,404)			5,813	0001	
Purchased Call/SP 500 INDEX/SP1819S/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/31/2024	12/31/2026	1	1,666,000	5858.1	229,408			86,462		292,048			(28,283)			7,230	0001	
Purchased Call/SP 500 INDEX/SP2168E/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/26/2024	12/24/2026	1	1,643,000	6007.4	227,884			84,040		246,545			(28,172)			7,039	0001	
Purchased Call/SP 500 INDEX/SP21689/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/16/2024	10/15/2026	1	1,511,968	5787	207,974			56,356		259,270			(25,676)			5,568	0001	
Purchased Call/SP 500 INDEX/SP1819S/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/13/2024	12/15/2026	1	1,599,000	6051.09	216,345			76,672		228,857			(26,600)			6,735	0001	
Purchased Call/SP 500 INDEX/SP2168E3/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/09/2024	12/04/2026	1	1,448,121	6072	190,421			65,054		199,193			(23,639)			5,968	0001	
Purchased Call/SP 500 INDEX/SP2168H/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/30/2024	12/30/2026	1	1,785,000	5877.41	246,687			92,635		304,085			(30,413)			7,733	0001	
Purchased Call/SP 500 INDEX/SP2168O/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/18/2024	12/11/2026	1	1,730,646	6051	213,645			75,265		246,019			(26,595)			7,233	0001	
Purchased Call/SP 500 INDEX/SP2005/S/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/21/2024	10/16/2026	1	1,616,664	5836	213,913			58,582		266,299			(26,555)			5,976	0001	
Purchased Call/SP 500 INDEX/SP21688/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/16/2024	10/14/2026	1	1,616,554	5840	237,249			64,051		256,781			(29,330)			6,673	0001	
Purchased Call/SP 500 INDEX/SP2168K/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/27/2024	12/24/2026	1	1,884,000	5970.84	254,528			93,996		294,356			(31,510)			8,072	0001	
Purchased Call/SP 500 INDEX/SP2168O30/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/27/2024	11/27/2026	1	1,922,000	5988.74	255,626			84,621		283,111			(31,516)			7,809	0001	
Purchased Call/SP 500 INDEX/SP201748Y/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/18/2024	10/20/2026	1	1,642,000	5864.67	214,281			59,457		263,963			(26,346)			6,123	0001	
Purchased Call/SP 500 INDEX/SP2168T/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/21/2024	11/20/2026	1	1,790,000	5933.84	244,335			78,524		278,307			(30,165)			7,166	0001	
Purchased Call/SP 500 INDEX/SP2168L/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/27/2024	12/28/2026	1	2,342,000	5970.84	317,575			118,381		366,396			(38,100)			10,109	0001	
Purchased Call/SP 500 INDEX/SP2168FSL/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/20/2024	12/18/2026	1	2,719,000	5930.85	377,125			135,953		438,220			(46,623)			11,518	0001	
Purchased Call/SP 500 INDEX/SP2168C/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/16/2024	12/16/2026	1	1,570,000	6043.71	219,015			77,919		224,552			(27,002)			6,625	0001	
Purchased Call/SP 500 INDEX/SP201768/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2024	10/30/2026	1	1,554,922	5824	185,517			54,398		263,786			(23,030)			5,939	0001	
Purchased Call/SP 500 INDEX/SP2168O39/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/27/2024	11/25/2026	1	2,063,217	5977	278,688			91,733		308,629			(34,451)			8,348	0001	
Purchased Call/SP 500 INDEX/SP2168353/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/24/2024	10/23/2026	1	1,716,000	5792.43	229,601			64,922		296,872			(28,346)			6,446	0001	
Purchased Call/SP 500 INDEX/SP2005/S6/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/18/2024	10/16/2026	1	1,797,000	5864.67	233,610			63,888		287,622			(28,880)			6,634	0001	
Purchased Call/SP 500 INDEX/SP2005/SK/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/21/2024	10/21/2026	1	1,623,000	5821.78	218,780			61,006		271,013			(26,973)			6,067	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX42ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/19/2024	12/18/2026	1	1,465,000	5855.35	208,616			75,102		252,915			(25,755)		6,206		0001
Purchased Call1/S&P 500 INDEX/SPX42ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/18/2024	12/17/2026	1	2,208,473	6051	274,119			98,034		315,626			(33,842)		9,338		0001
Purchased Call1/S&P 500 INDEX/SPX0052SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/18/2024	11/13/2026	1	2,261,986	5968	284,888			89,046		338,341			(35,363)		8,919		0001
Purchased Call1/S&P 500 INDEX/SPX0053T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1B/P4R0TD8PU41	11/18/2024	11/18/2026	1	1,724,000	5855.31	241,188			76,531		287,414			(28,735)		6,872		0001
Purchased Call1/S&P 500 INDEX/SPX0176SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1B/P4R0TD8PU41	11/01/2024	11/02/2026	1	2,084,000	5728.8	278,631			82,401		387,709			(34,305)		8,016		0001
Purchased Call1/S&P 500 INDEX/SPX0179SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2024	11/24/2026	1	2,957,000	5939.49	406,893			132,461		457,143			(50,027)		11,939		0001
Purchased Call1/S&P 500 INDEX/SPX0173SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/04/2024	10/06/2026	1	1,617,000	5751.07	212,636			54,911		285,462			(26,144)		5,818		0001
Purchased Call1/S&P 500 INDEX/SPX815S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/27/2024	11/27/2026	1	1,704,000	7123.5	63,900			21,153		56,513			(7,878)		6,923		0001
Purchased Call1/S&P 500 INDEX/SPX8159SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/23/2024	10/16/2026	1	1,612,635	6982	49,655			13,636		56,800			(6,181)		5,954		0001
Purchased Call1/S&P 500 INDEX/SPX605ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/28/2024	10/28/2026	1	2,365,000	5788.58	323,236			93,258		411,232			(39,859)		8,991		0001
Purchased Call1/S&P 500 INDEX/SPX421682	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/07/2024	10/07/2026	1	1,617,000	5844.68	224,763			58,352		313,569			(27,711)		5,833		0001
Purchased Call1/S&P 500 INDEX/SPX8159SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/04/2024	10/30/2026	1	1,639,718	7287	26,409			7,744		32,184			(3,278)		6,263		0001
Purchased Call1/S&P 500 INDEX/SPX8153SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/12/2024	12/11/2026	1	2,052,000	6027.05	282,150			98,850		296,705			(34,833)		8,576		0001
Purchased Call1/S&P 500 INDEX/SPX8159SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/30/2024	12/23/2026	1	1,762,351	5948	232,236			85,798		280,968			(28,909)		7,537		0001
Purchased Call1/S&P 500 INDEX/SPX8153S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/08/2024	11/10/2026	1	1,625,000	5953.57	220,025			67,490		244,199			(27,052)		6,365		0001
Purchased Call1/S&P 500 INDEX/SPX8159SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/27/2024	12/24/2026	1	1,507,000	7498.38	27,578			10,184		25,212			(3,414)		6,457		0001
Purchased Call1/S&P 500 INDEX/SPX421681	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/30/2024	12/24/2026	1	1,451,943	6025	178,041			65,932		216,138			(22,132)		6,221		0001
Purchased Call1/S&P 500 INDEX/SPX42168M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/27/2024	12/29/2026	1	1,693,000	5955.91	232,788			86,976		286,387			(28,621)		7,321		0001
Purchased Call1/S&P 500 INDEX/SPX8153SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/12/2024	12/09/2026	1	1,693,547	6025	261,840			91,264		275,274			(32,415)		7,982		0001
Purchased Call1/S&P 500 INDEX/SPX1005S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	11/18/2024	09/07/2026	1	5,885,000	6400	423,280			86,688		447,658			(60,759)		17,493		0001
Purchased Call1/S&P 500 INDEX/SPX13E32	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Aner cas LLC	10/29/2024	10/28/2026	1	1,974,726	5808	269,691			77,903		337,173			(33,295)		7,507		0001
Purchased Call1/S&P 500 INDEX/SPX1005J0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/01/2024	11/03/2026	1	1,548,000	5720.21	210,683			62,510		290,129			(25,904)		5,968		0001
Purchased Call1/S&P 500 INDEX/SPX1005S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/15/2024	11/16/2026	1	2,623,000	5870.62	358,564			112,945		432,583			(44,146)		10,411		0001
Purchased Call1/S&P 500 INDEX/SPX100496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	10/01/2024	09/30/2026	1	2,172,455	5762	285,498			66,466		377,684			(32,778)		7,691		0001
Purchased Call1/S&P 500 INDEX/SPX10059F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	MP615Z/ZBEU3U/PVFI54	10/25/2024	10/23/2026	1	1,447,000	5802.31	192,017			94,369		246,289			(23,738)		5,435		0001
Purchased Call1/S&P 500 INDEX/SPX1005E8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	MP615Z/ZBEU3U/PVFI54	11/04/2024	11/04/2026	1	1,685,000	5672.7	234,927			70,026		330,445			(28,964)		6,550		0001
Purchased Call1/S&P 500 INDEX/SPX1001SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	11/28/2024	11/25/2026	1	2,736,000	6000.55	371,549			121,803		399,542			(45,870)		11,070		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100IS8	Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/25/2024	11/19/2026	1	1,836,229	5888	267,861			86,072		297,797			(33,298)		7,943	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100JSF	Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	11/29/2024	12/01/2026	1	2,626,000	6032.38	375,010			125,680		403,368			(46,108)		11,577	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100BSZ	Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/12/2024	11/12/2026	1	1,776,000	5972.02	240,919			74,460		263,176			(29,702)		6,995	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100IS9	Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/25/2024	11/20/2026	1	1,695,997	5904	243,726			78,545		271,010			(30,256)		6,790	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100IS0	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/10/2024	12/10/2026	1	2,065,000	6034.91	280,641			97,530		300,396			(34,600)		8,697	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100DS6	Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/25/2024	10/26/2026	1	1,625,000	5808.12	241,265			63,028		312,082			(29,704)		6,905	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100ASJ	Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	10/03/2024	10/02/2026	1	1,952,526	5886	262,232			64,015		365,985			(31,140)		6,950	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100BSV	Linked Annuity Hedge	N/A	Equity/Index	MI Zuhro Markets	11/18/2024	09/11/2026	1	5,985,000	5500	1,019,460			251,776		1,201,927			(188,597)		19,724	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100ISJE	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/25/2024	11/20/2026	1	1,616,019	7029	70,464			22,708		62,635			(8,747)		6,470	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100BSJT	Linked Annuity Hedge	N/A	Equity/Index	MI Zuhro Markets	11/18/2024	08/27/2026	1	5,985,000	6500	387,230			88,867		408,897			(53,873)		18,900	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100ASZ	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/14/2024	10/09/2026	1	1,536,599	5781	217,484			57,454		265,245			(26,998)		5,580	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100IS4	Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/13/2024	12/11/2026	1	2,182,000	6051.09	284,352			103,267		311,145			(36,390)		9,119	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100IS3	Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/11/2024	11/11/2026	1	1,707,000	5941.34	237,795			73,165		259,299			(29,316)		6,701	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100IS0	Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/05/2024	12/05/2026	1	1,910,000	6075.11	255,558			87,066		263,176			(31,550)		7,872	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100BS9	Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/24/2025	01/22/2027	1	1,679,838	6065	230,791			94,357		247,592			(28,532)		7,577	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100IS1N	Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/06/2025	02/05/2027	1	1,846,000	6059.24	249,295			106,595		278,071			(30,777)		8,529	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100BS3	Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/11/2025	02/04/2027	1	1,456,835	7194	53,488			22,923		57,517			(6,658)		6,713	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100BSA	Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/24/2025	01/21/2027	1	1,456,511	6009	210,256			85,789		225,694			(26,029)		6,558	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100BSU	Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/30/2025	01/29/2027	1	1,907,000	6049.92	259,733			108,551		287,476			(32,066)		8,702	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100BSSE	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/27/2025	03/25/2027	1	2,355,256	5773	287,673			142,247		475,542			(35,564)		11,679	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100BS34	Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/11/2025	02/10/2027	1	1,777,467	6048	240,905			104,381		271,886			(29,741)		8,289	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX009S6Q	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/28/2025	03/25/2027	1	1,628,287	5990	192,361			95,249		353,073			(23,814)		8,074	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX003BSX	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/20/2025	02/19/2027	1	1,483,000	6105.28	200,205			89,471		217,076			(24,717)		6,997	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX100IS1C	Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/31/2025	02/02/2027	1	1,893,000	6028.45	227,539			95,954		261,736			(27,976)		7,776	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX003ESU	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/17/2025	03/17/2027	1	1,331,000	5629.72	213,268			102,533		343,114			(26,293)		7,507	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX006IS0	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/10/2025	02/04/2027	1	1,717,446	6026	237,884			101,809		267,279			(29,571)		7,914	0001	
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPX42KSE	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/17/2025	01/15/2027	1	3,924,000	5996.66	525,424			210,024		614,083			(64,956)		17,488	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPW13653	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK6P93 Societe Generale SA	03/18/2025	03/12/2027	1	1,733,767	5580	239,022	.....	.....	.....114,214	.....	403,745	.....	.....	.....(29,713)	.....	8,440	.....	0001
Purchased Call/S&P 500 INDEX/SPX03582	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP40TD8PU41 Societe Generale SA	01/30/2025	01/29/2027	1	2,095,583	6035	291,578	.....	.....	.....121,859	.....	319,428	.....	.....	.....(35,997)	.....	9,562	.....	0001
Purchased Call/S&P 500 INDEX/SPX03586	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP40TD8PU41 Royal Bank of Canada	03/24/2025	03/24/2027	1	1,620,000	5730.08	217,890	.....	.....	.....106,850	.....	337,327	.....	.....	.....(26,863)	.....	8,022	.....	0001
Purchased Call/S&P 500 INDEX/SPW42J51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3PH16C71YBU11 Royal Bank of Canada	01/08/2025	01/08/2027	1	1,678,000	5894.58	231,228	.....	.....	.....88,569	.....	285,360	.....	.....	.....(28,508)	.....	7,388	.....	0001
Purchased Call/S&P 500 INDEX/SPW42P96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3PH16C71YBU11 Canada	03/27/2025	03/25/2027	1	1,548,006	5700	205,239	.....	.....	.....101,486	.....	332,180	.....	.....	.....(25,373)	.....	7,676	.....	0001
Purchased Call/S&P 500 INDEX/SPW017053	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G63SEF7UJF5170UK5573 Barclays PLC	01/03/2025	01/05/2027	1	2,711,000	5942.47	361,919	.....	.....	.....138,702	.....	433,784	.....	.....	.....(44,439)	.....	11,872	.....	0001
Purchased Call/S&P 500 INDEX/SPW42MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3PH16C71YBU11 Canada	02/24/2025	02/24/2027	1	1,437,000	5917.43	202,904	.....	.....	.....91,697	.....	249,424	.....	.....	.....(25,016)	.....	6,832	.....	0001
Purchased Call/S&P 500 INDEX/SPW42LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3PH16C71YBU11 Canada	02/03/2025	02/03/2027	1	1,507,000	5976.59	207,665	.....	.....	.....87,858	.....	244,220	.....	.....	.....(25,602)	.....	6,933	.....	0001
Purchased Call/S&P 500 INDEX/SPX100092	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	016VH856X2D1J857OP30 Ameri cas LLC	01/13/2025	11/13/2026	1	23,300,000	6200	2,057,560	.....	.....	.....697,164	.....	2,079,689	.....	.....	.....(276,802)	.....	91,874	.....	0001
Purchased Call/S&P 500 INDEX/SPW017053	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G63SEF7UJF5170UK5573 Barclays PLC	01/10/2025	01/12/2027	1	2,320,000	5909.56	320,856	.....	.....	.....126,051	.....	426,755	.....	.....	.....(39,450)	.....	10,286	.....	0001
Purchased Call/S&P 500 INDEX/SPW42Q3A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3PH16C71YBU11 Canada	02/28/2025	02/26/2027	1	1,903,000	5954.5	256,334	.....	.....	.....117,191	.....	322,985	.....	.....	.....(31,690)	.....	9,075	.....	0001
Purchased Call/S&P 500 INDEX/SPW42Q3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3PH16C71YBU11 Canada	03/03/2025	02/25/2027	1	1,518,589	5955	183,858	.....	.....	.....84,035	.....	257,037	.....	.....	.....(22,855)	.....	7,231	.....	0001
Purchased Call/S&P 500 INDEX/SPX03534	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP40TD8PU41 Canadian Imperial Bank of Comm	02/21/2025	02/23/2027	1	1,817,000	5992.08	249,292	.....	.....	.....112,319	.....	295,389	.....	.....	.....(30,651)	.....	8,625	.....	0001
Purchased Call/S&P 500 INDEX/SPX100V90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	21G119DL770XHK3ZE78 Bank of Comm	03/20/2025	03/19/2027	1	2,741,000	5962.89	385,375	.....	.....	.....177,396	.....	604,088	.....	.....	.....(45,108)	.....	13,478	.....	0001
Purchased Call/S&P 500 INDEX/SPX03E50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP40TD8PU41 Societe Generale SA	03/11/2025	03/15/2027	1	1,993,000	5638.94	282,308	.....	.....	.....125,562	.....	432,277	.....	.....	.....(32,295)	.....	9,451	.....	0001
Purchased Call/S&P 500 INDEX/SPW42Q30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3PH16C71YBU11 Canada	03/03/2025	02/26/2027	1	2,115,022	5881	275,267	.....	.....	.....126,021	.....	382,205	.....	.....	.....(34,171)	.....	10,086	.....	0001
Purchased Call/S&P 500 INDEX/SPX03E5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP40TD8PU41 Societe Generale SA	03/11/2025	03/05/2027	1	1,936,632	5747	231,364	.....	.....	.....108,312	.....	395,232	.....	.....	.....(28,761)	.....	9,332	.....	0001
Purchased Call/S&P 500 INDEX/SPW1333Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK6P93 Canadian Imperial Bank of Comm	01/16/2025	01/14/2027	1	2,862,183	5806	400,468	.....	.....	.....159,523	.....	490,736	.....	.....	.....(49,508)	.....	11,844	.....	0001
Purchased Call/S&P 500 INDEX/SPX100M5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	21G119DL770XHK3ZE78 Bank of Comm	01/03/2025	12/31/2026	1	1,465,000	5942.47	195,871	.....	.....	.....74,230	.....	237,070	.....	.....	.....(24,248)	.....	6,358	.....	0001
Purchased Call/S&P 500 INDEX/SPW1N194L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK6P93 Societe Generale SA	03/11/2025	03/04/2027	1	1,565,114	5818	174,487	.....	.....	.....81,556	.....	299,520	.....	.....	.....(21,720)	.....	7,331	.....	0001
Purchased Call/S&P 500 INDEX/SPX03Q3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP40TD8PU41 Societe Generale SA	02/10/2025	01/29/2027	1	1,468,483	6047	198,461	.....	.....	.....83,965	.....	222,827	.....	.....	.....(24,877)	.....	6,705	.....	0001
Purchased Call/S&P 500 INDEX/SPX100M5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK6P93 Mizuho Markets	03/14/2025	03/16/2027	1	1,470,000	5613.56	203,889	.....	.....	.....97,743	.....	334,314	.....	.....	.....(25,068)	.....	7,197	.....	0001
Purchased Call/S&P 500 INDEX/SPX100Q33	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	016VH856X2D1J857OP30 Ameri cas LLC	01/13/2025	12/04/2026	1	23,300,000	7000	734,600	.....	.....	.....263,730	.....	1,025,771	.....	.....	.....(95,817)	.....	96,030	.....	0001
Purchased Call/S&P 500 INDEX/SPW1368L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK6P93 SUNAMST BANKS INC	03/20/2025	03/18/2027	1	2,456,970	5648	328,703	.....	.....	.....159,358	.....	545,233	.....	.....	.....(40,636)	.....	12,064	.....	0001
Purchased Call/S&P 500 INDEX/SPW619V5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	V00UBJ3JW9T8KCS06 SUNAMST BANKS INC	01/03/2025	12/31/2026	1	1,522,000	7050.74	57,532	.....	.....	.....21,803	.....	66,245	.....	.....	.....(7,122)	.....	6,605	.....	0001
Purchased Call/S&P 500 INDEX/SPW91233P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	V00UBJ3JW9T8KCS06 SUNAMST BANKS INC	02/07/2025	02/09/2027	1	1,539,000	6013.94	207,149	.....	.....	.....89,347	.....	243,133	.....	.....	.....(25,469)	.....	7,149	.....	0001
Purchased Call/S&P 500 INDEX/SPW619Q36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	V00UBJ3JW9T8KCS06 SUNAMST BANKS INC	01/24/2025	01/26/2027	1	3,943,000	6101.24	448,965	.....	.....	.....195,013	.....	477,630	.....	.....	.....(55,201)	.....	15,179	.....	0001
Purchased Call/S&P 500 INDEX/SPW81233P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	V00UBJ3JW9T8KCS06 SUNAMST BANKS INC	01/23/2025	01/22/2027	1	2,333,000	6118.71	311,689	.....	.....	.....127,255	.....	327,132	.....	.....	.....(38,480)	.....	10,522	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP916250	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/07/2025	02/05/2027	1	2,454,000	6025.99	326.873			139,959		382,722			(40,410)			11,326	0001	
Purchased Call/SP 500 INDEX/SP916580	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/07/2025	03/09/2027	1	3,408,000	5770.2	464.851			218,378		685,014			(57,154)			16,518	0001	
Purchased Call/SP 500 INDEX/SP9161518	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/31/2025	01/29/2027	1	2,317,000	6040.53	387.086			161,999		445,298			(47,854)			13,311	0001	
Purchased Call/SP 500 INDEX/SP916357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/18/2025	02/12/2027	1	1,595,918	6115	211.877			93,026		230,299			(26,338)			7,448	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/13/2025	02/12/2027	1	1,542,000	6115.07	206.782			90,539		222,796			(25,529)			7,196	0001	
Purchased Call/SP 500 INDEX/SP91633X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/18/2025	02/12/2027	1	2,016,925	6044	286.060			125,597		310,569			(35,560)			9,413	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/13/2025	03/12/2027	1	1,610,000	5504.96	222.824			106,033		398,415			(27,509)			7,838	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/03/2025	03/03/2027	1	1,736,000	5820.47	239.394			110,490		330,389			(29,514)			8,340	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/28/2025	03/02/2027	1	1,947,000	5954.5	282.650			120,862		330,726			(32,293)			9,340	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/14/2025	01/08/2027	1	1,621,003	7023	55.422			21,647		77,709			(6,889)			7,137	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/21/2025	02/19/2027	1	2,359,000	6013.13	317.521			142,095		376,932			(39,254)			11,130	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/24/2025	01/15/2027	1	2,174,782	5910	342.140			137,906		368,220			(42,708)			9,693	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/13/2025	01/06/2027	1	1,792,614	5966	213.390			82,870		284,884			(26,563)			7,864	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/28/2025	03/29/2027	1	3,174,000	5580.94	419.285			208,778		749,350			(51,622)			15,826	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/20/2025	03/19/2027	1	2,060,130	5663	274.421			133,236		453,008			(33,879)			10,130	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/31/2025	03/31/2027	1	2,094,000	5583.79	283.109			141,554		492,007			(34,904)			10,470	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2025	02/24/2027	1	1,722,666	6002	223.125			100,974		278,345			(27,546)			8,190	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/21/2025	03/23/2027	1	2,958,000	5667.56	390.456			190,937		648,118			(48,007)			14,627	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2025	03/11/2027	1	1,664,000	5558.14	230.963			109,136		395,233			(28,475)			8,089	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/10/2025	02/05/2027	1	2,098,403	6047	285.519			122,422		320,965			(35,444)			9,685	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2025	02/11/2027	1	1,651,000	6047.26	224.371			97,392		252,915			(27,662)			7,693	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/14/2025	02/12/2027	1	3,119,000	6114.63	414.203			181,608		450,983			(51,206)			14,556	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/14/2025	02/17/2027	1	2,987,000	6062.66	413.988			183,115		450,804			(50,832)			14,049	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/29/2025	01/27/2027	1	1,972,028	5972	277.619			115,101		317,568			(34,321)			8,969	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2025	02/19/2027	1	2,707,354	6139	304.907			136,828		383,843			(37,903)			12,774	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/10/2025	03/10/2027	1	1,474,000	5589.29	207.392			97,713		340,838			(25,569)			7,155	0001	
Purchased Call/SP 500 INDEX/SP91615180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/13/2025	01/08/2027	1	2,463,879	5907	273.128			106,531		364,053			(33,905)			9,527	0001	

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500 INDE/SPJ00459	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	04/25/2025	04/27/2027	1	2,574,000	5525.21	358,558			192,577		647,995			(44,085)		13,338		0001
Purchased Call1/SP 500 INDE/SPJ00459	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	04/25/2025	04/27/2027	1	1,406,000	7000.44	37,118			19,936		102,611			(4,564)		7,285		0001
Purchased Call1/SP 500 INDE/SPJ00033	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Ni zuho Markets Amer cas LLC	06/23/2025	03/25/2027	1	1,487,500	7200	40,995			23,003		69,763			(5,765)		7,376		0001
Purchased Call1/SP 500 INDE/SPJ00031	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Ni zuho Markets Amer cas LLC	06/23/2025	03/12/2027	1	1,487,500	7150	42,803			23,627		72,269			(6,144)		7,241		0001
Purchased Call1/SP 500 INDE/SPJ00030	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Ni zuho Markets Amer cas LLC	06/23/2025	03/05/2027	1	1,487,500	7200	38,445			21,027		65,074			(5,581)		7,168		0001
Purchased Call1/SP 500 INDE/SPJ0003X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Ni zuho Markets Amer cas LLC	06/23/2025	02/12/2027	1	1,487,500	7400	24,608			13,066		41,221			(3,697)		6,942		0001
Purchased Call1/SP 500 INDE/SPJ00034	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Ni zuho Markets Amer cas LLC	06/23/2025	04/02/2027	1	1,487,500	7000	57,825			32,762		95,520			(8,031)		7,459		0001
Purchased Call1/SP 500 INDE/SPJ0003F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/29/2025	05/28/2027	1	2,407,234	5867	337,975			196,725		470,900			(41,725)		12,967		0001
Purchased Call1/SP 500 INDE/SPJ0003H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Ni zuho Markets Amer cas LLC	06/23/2025	01/29/2027	1	1,487,500	7400	23,253			12,085		38,231			(3,577)		6,788		0001
Purchased Call1/SP 500 INDE/SPJ0003P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	04/24/2025	04/23/2027	1	2,126,000	5484.77	298,703			159,446		549,315			(36,877)		10,960		0001
Purchased Call1/SP 500 INDE/SPJ02USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/22/2025	05/21/2027	1	1,622,000	5942.01	223,836			128,304		324,653			(27,634)		8,659		0001
Purchased Call1/SP 500 INDE/SPJ0158I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	05/12/2025	05/07/2027	1	1,397,021	5663	253,975			140,863		365,559			(31,528)		8,380		0001
Purchased Call1/SP 500 INDE/SPJ0158M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	05/16/2025	05/17/2027	1	3,116,000	5956.38	422,841			239,048		565,793			(52,060)		16,553		0001
Purchased Call1/SP 500 INDE/SPJ02M52	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/12/2025	06/11/2027	1	1,934,000	6046.26	258,189			155,270		333,325			(31,875)		10,581		0001
Purchased Call1/SP 500 INDE/SPJ0005H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/30/2025	06/22/2027	1	1,560,077	7562	45,903			28,498		55,069			(5,722)		8,642		0001
Purchased Call1/SP 500 INDE/SPJ0005I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/08/2025	05/07/2027	1	1,856,000	5663.94	282,067			144,950		423,602			(32,354)		9,739		0001
Purchased Call1/SP 500 INDE/SPJ0158A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	06/30/2025	06/30/2027	1	2,967,000	6161.52	402,325			251,453		466,368			(49,602)		16,581		0001
Purchased Call1/SP 500 INDE/SPJ0158I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	06/05/2025	06/04/2027	1	1,910,000	5906.63	251,228			148,658		346,791			(31,016)		9,823		0001
Purchased Call1/SP 500 INDE/SPJ0004C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	06/10/2025	06/10/2027	1	1,666,000	6014.65	228,242			136,381		292,281			(28,139)		9,104		0001
Purchased Call1/SP 500 INDE/SPJ0005Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Ni zuho Markets Amer cas LLC	06/23/2025	02/19/2027	1	2,975,000	7800	23,285			12,491		34,988			(3,459)		14,036		0001
Purchased Call1/SP 500 INDE/SPJ02T53	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/26/2025	04/23/2027	1	1,449,000	5525.21	200,831			107,350		363,628			(24,829)		7,470		0001
Purchased Call1/SP 500 INDE/SPJ02T5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/21/2025	04/09/2027	1	1,716,098	5418	182,503			95,075		460,944			(22,876)		8,686		0001
Purchased Call1/SP 500 INDE/SPJ02T5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/11/2025	04/13/2027	1	3,663,000	5363.36	542,836			281,111		1,023,693			(66,742)		18,597		0001
Purchased Call1/SP 500 INDE/SPJ02T5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/15/2025	05/14/2027	1	1,496,000	5916.93	203,755			114,665		280,645			(25,155)		7,918		0001
Purchased Call1/SP 500 INDE/SPJ02T5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/21/2025	04/16/2027	1	2,633,982	5288	322,841			169,682		778,755			(40,077)		13,452		0001
Purchased Call1/SP 500 INDE/SPJ0005G5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/16/2025	05/18/2027	1	1,663,000	7570.12	34,923			19,764		51,572			(4,294)		8,945		0001
Purchased Call1/SP 500 INDE/SPJ02T5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/02/2025	05/04/2027	1	1,591,000	5686.67	223,536			122,208		355,193			(27,494)		8,517		0001
Purchased Call1/SP 500 INDE/SPJ02T5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/27/2025	06/25/2027	1	2,765,000	6173.07	382,492			225,305		432,450			(44,814)		15,368		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SPX0035U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/13/2025	06/14/2027	1	2,394,000	5976.97	410,178			247,687		546,532			(50,501)		16,436		0001
Purchased Call / S&P 500 INDEX/SPX017S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/20/2025	06/22/2027	1	2,185,000	5987.84	294,975			181,118		403,255			(36,267)		12,104		0001
Purchased Call / S&P 500 INDEX/SPX195A8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	06/02/2025	05/28/2027	1	1,337,164	5904	213,863			124,827		294,844			(26,549)		8,274		0001
Purchased Call / S&P 500 INDEX/SPXW13S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/21/2025	05/20/2027	1	2,278,681	5950	287,878			163,936		415,754			(35,541)		12,149		0001
Purchased Call / S&P 500 INDEX/SPX21TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/23/2025	04/21/2027	1	1,662,110	5149	326,564			173,178		609,368			(40,372)		9,575		0001
Purchased Call / S&P 500 INDEX/SPX21TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/28/2025	04/28/2027	1	1,501,000	5501.11	211,791			114,041		362,404			(26,111)		7,786		0001
Purchased Call / S&P 500 INDEX/SPX133T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/21/2025	04/15/2027	1	2,074,222	5402	226,982			119,150		565,192			(28,216)		10,362		0001
Purchased Call / S&P 500 INDEX/SPX21PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/02/2025	04/01/2027	1	1,680,718	5621	226,540			113,738		386,577			(27,968)		8,415		0001
Purchased Call / S&P 500 INDEX/SPX21TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/09/2025	05/07/2027	1	1,541,000	5659.91	215,586			119,406		362,675			(26,652)		8,086		0001
Purchased Call / S&P 500 INDEX/SPX0095Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/23/2025	05/21/2027	1	1,993,000	5802.82	276,662			136,803		412,785			(34,203)		10,670		0001
Purchased Call / S&P 500 INDEX/SPX0095G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/02/2025	06/02/2027	1	1,691,000	5882.52	240,460			141,039		327,222			(29,646)		9,156		0001
Purchased Call / S&P 500 INDEX/SPX0095G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/30/2025	05/28/2027	1	4,099,000	5911.69	560,743			326,842		780,330			(69,323)		22,063		0001
Purchased Call / S&P 500 INDEX/SPX0095R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/23/2025	06/23/2027	1	1,547,000	6004.08	210,701			129,662		276,907			(25,977)		8,579		0001
Purchased Call / S&P 500 INDEX/SPX195A8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	06/06/2025	06/04/2027	1	1,638,000	6000.36	248,314			147,136		327,821			(30,698)		9,975		0001
Purchased Call / S&P 500 INDEX/SPX0063Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	05/07/2025	07/02/2026	1	5,625,000	5400	325,360			71,439		50,422			(69,554)		14,197		0001
Purchased Call / S&P 500 INDEX/SPXW13S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/23/2025	05/25/2027	1	1,537,000	5802.82	214,412			123,574		317,026			(26,362)		8,244		0001
Purchased Call / S&P 500 INDEX/SPX0063Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Mizuho Markets	06/23/2025	02/26/2027	1	1,467,500	7400	25,960			14,063		44,045			(3,811)		7,093		0001
Purchased Call / S&P 500 INDEX/SPXJ0059H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Mizuho Markets	05/07/2025	01/15/2027	1	11,250,000	7400	123,280			57,838		282,023			(17,963)		50,139		0001
Purchased Call / S&P 500 INDEX/SPXJ0085T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	05/21/2025	05/14/2027	1	1,605,669	5917	209,274			118,424		300,500			(26,051)		8,498		0001
Purchased Call / S&P 500 INDEX/SPXJ0015Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	04/14/2025	04/08/2027	1	2,360,263	4999	497,171			256,160		850,349			(61,803)		11,390		0001
Purchased Call / S&P 500 INDEX/SPX0095G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/30/2025	06/01/2027	1	1,512,000	5886.91	209,412			122,541		290,833			(25,747)		8,177		0001
Purchased Call / S&P 500 INDEX/SPX21NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/27/2025	06/28/2027	1	1,507,000	7652.15	27,126			16,902		32,747			(3,340)		8,404		0001
Purchased Call / S&P 500 INDEX/SPX21PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/03/2025	04/02/2027	1	1,950,000	5306.52	260,130			131,321		531,370			(32,115)		9,777		0001
Purchased Call / S&P 500 INDEX/SPX21TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/05/2025	04/29/2027	1	1,546,911	5550	240,081			130,681		361,160			(29,844)		8,031		0001
Purchased Call / S&P 500 INDEX/SPX21NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/18/2025	06/17/2027	1	2,007,000	5968.91	257,669			157,324		363,342			(31,815)		11,055		0001
Purchased Call / S&P 500 INDEX/SPX21NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/23/2025	05/25/2027	1	1,503,000	7369.58	33,216			19,144		67,687			(4,064)		8,061		0001
Purchased Call / S&P 500 INDEX/SPX0095R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/23/2025	05/26/2027	1	1,653,000	5802.82	257,196			148,383		383,698			(31,579)		9,950		0001
Purchased Call / S&P 500 INDEX/SPX0095B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/08/2025	05/07/2027	1	2,073,037	5619	315,629			174,575		490,249			(38,966)		10,909		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SPX005I66	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/17/2025	06/16/2027	1	1,380,675	6005	209,883			127,491		280,814			(25,911)		8,597		0001
Purchased Call / S&P 500 INDEX/SPX21TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/02/2025	04/30/2027	1	1,846,000	5686.67	257,517			140,140		411,786			(31,836)		9,602		0001
Purchased Call / S&P 500 INDEX/SPXJ005S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Mi zuho Markets	05/07/2025	04/12/2027	1	11,250,000	6800	448,320			239,784		999,196			(57,232)		57,167		0001
Purchased Call / S&P 500 INDEX/SPX005SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/09/2025	06/09/2027	1	1,701,000	5945.82	240,692			143,489		314,005			(29,674)		9,285		0001
Purchased Call / S&P 500 INDEX/SPXJ00C32	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Mi zuho Markets	06/23/2025	03/19/2027	1	1,487,500	7200	40,098			22,333		66,354			(5,692)		7,314		0001
Purchased Call / S&P 500 INDEX/SPX01T0S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/27/2025	06/29/2027	1	2,061,000	6173.07	271,846			169,530		322,540			(33,424)		11,536		0001
Purchased Call / S&P 500 INDEX/SPXJ133L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/17/2025	04/19/2027	1	3,565,000	5282.7	517,995			272,516		1,060,548			(63,668)		18,283		0001
Purchased Call / S&P 500 INDEX/SPX01T9S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/27/2025	06/25/2027	1	1,510,858	6089	209,605			130,279		253,073			(25,913)		8,397		0001
Purchased Call / S&P 500 INDEX/SPXJ1TES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/29/2025	04/28/2027	1	1,411,892	5515	204,122			110,063		356,695			(25,200)		7,325		0001
Purchased Call / S&P 500 INDEX/SPX91S5S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	06/09/2025	06/04/2027	1	2,531,124	5960	359,916			213,560		466,680			(44,679)		13,747		0001
Purchased Call / S&P 500 INDEX/SPXJ1S4S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/04/2025	04/06/2027	1	1,643,000	5074.08	230,677			117,240		361,715			(28,362)		8,282		0001
Purchased Call / S&P 500 INDEX/SPX00S6R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/03/2025	06/03/2027	1	1,531,000	5946.49	212,197			124,753		282,890			(26,161)		8,299		0001
Purchased Call / S&P 500 INDEX/SPX210S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/04/2025	04/02/2027	1	2,555,000	5074.08	358,467			181,214		875,022			(44,316)		12,610		0001
Purchased Call / S&P 500 INDEX/SPX02S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	04/14/2025	04/09/2027	1	1,469,786	5283	248,070			127,981		442,453			(30,795)		7,439		0001
Purchased Call / S&P 500 INDEX/SPX01TNSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	05/07/2025	08/04/2026	1	2,812,500	5200	141,095			39,020		27,926			(27,970)		8,262		0001
Purchased Call / S&P 500 INDEX/SPX91S5S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	05/16/2025	05/13/2027	1	2,305,040	5865	335,807			189,036		451,086			(41,572)		12,185		0001
Purchased Call / S&P 500 INDEX/SPX91S4S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	06/06/2025	06/08/2027	1	1,560,000	5885.36	213,876			127,209		281,659			(26,296)		8,505		0001
Purchased Call / S&P 500 INDEX/SPX21TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/10/2025	06/09/2027	1	1,670,990	5989	234,762			140,147		301,021			(28,983)		9,121		0001
Purchased Call / S&P 500 INDEX/SPX21TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/05/2025	04/30/2027	1	1,874,018	5594	280,442			152,827		448,705			(34,813)		9,748		0001
Purchased Call / S&P 500 INDEX/SPX21WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/20/2025	06/17/2027	1	1,579,336	5982	210,809			128,876		298,125			(26,087)		8,700		0001
Purchased Call / S&P 500 INDEX/SPX21WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/26/2025	06/25/2027	1	1,857,000	6125.67	246,610			153,068		301,721			(30,446)		10,321		0001
Purchased Call / S&P 500 INDEX/SPX21TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/06/2025	05/05/2027	1	2,164,036	5625	301,547			165,439		505,077			(37,228)		11,327		0001
Purchased Call / S&P 500 INDEX/SPX21TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/23/2025	04/22/2027	1	1,570,465	5273	246,522			130,891		471,119			(30,435)		8,096		0001
Purchased Call / S&P 500 INDEX/SPX21TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/09/2025	05/11/2027	1	2,361,000	5659.91	332,901			165,199		540,606			(40,930)		12,460		0001
Purchased Call / S&P 500 INDEX/SPX21WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/20/2025	06/17/2027	1	2,590,000	5967.84	403,351			246,585		551,820			(49,933)		16,470		0001
Purchased Call / S&P 500 INDEX/SPX21TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/02/2025	05/04/2027	1	1,510,000	7193.64	40,317			22,041		84,258			(4,957)		7,894		0001
Purchased Call / S&P 500 INDEX/SPXJ00NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Mi zuho Markets	09/19/2025	09/08/2027	1	13,280,000	7800	542,280			398,178		384,474			(67,879)		79,710		0001
Purchased Call / S&P 500 INDEX/SPX8212S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/23/2025	09/17/2027	1	1,608,926	6648	211,796			156,647		177,657			(26,328)		9,739		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP00538B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB IB/P40TDBPU41	08/26/2025	08/20/2027	1	2,319,125	.6360	322,386			225,947		322,906			(40,077)		13,666		0001
Purchased Call/S&P 500 INDEX/SP00538C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB IB/P40TDBPU41	08/26/2025	08/25/2027	1	2,208,687	.6415	283,382			206,215		294,227			(36,220)		13,080		0001
Purchased Call/S&P 500 INDEX/SP02129P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/30/2025	09/30/2027	1	1,668,000	.6644,99	228,319			171,553		186,369			(28,149)		10,225		0001
Purchased Call/S&P 500 INDEX/SP01758A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	656SEF74UP517JUG573	08/11/2025	08/09/2027	1	1,594,504	.6310	218,760			149,155		227,793			(27,045)		9,294		0001
Purchased Call/S&P 500 INDEX/SP015339	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	ROYAL BANK OF CANADA	07/17/2025	07/16/2027	1	2,201,000	.6297,36	292,293			189,800		315,445			(36,066)		12,515		0001
Purchased Call/S&P 500 INDEX/SP021YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB IB/P40TDBPU41	07/19/2025	07/19/2027	1	1,555,000	.6296,79	206,504			194,639		222,905			(25,425)		8,870		0001
Purchased Call/S&P 500 INDEX/SP01633N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/31/2025	07/30/2027	1	2,137,000	.6339,39	282,725			189,133		298,086			(34,904)		12,330		0001
Purchased Call/S&P 500 INDEX/SP01533H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/28/2025	08/27/2027	1	1,730,534	.6426	286,282			167,428		228,513			(29,172)		10,288		0001
Purchased Call/S&P 500 INDEX/SP021Z9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	ROYAL BANK OF CANADA	07/30/2025	07/23/2027	1	1,610,005	.6389	203,966			135,216		213,734			(25,389)		9,222		0001
Purchased Call/S&P 500 INDEX/SP01533H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/25/2025	07/23/2027	1	2,729,877	.6363	367,893			242,851		371,365			(45,474)		15,636		0001
Purchased Call/S&P 500 INDEX/SP015330	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/07/2025	07/07/2027	1	1,447,000	.6201,95	196,792			124,887		222,538			(24,262)		8,149		0001
Purchased Call/S&P 500 INDEX/SP01533U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/19/2025	08/19/2027	1	1,409,000	.6379,31	188,102			130,483		192,967			(23,191)		8,295		0001
Purchased Call/S&P 500 INDEX/SP015336	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/25/2025	07/27/2027	1	3,851,000	.6388,64	505,636			334,776		512,352			(62,168)		22,150		0001
Purchased Call/S&P 500 INDEX/SP01533D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/23/2025	07/23/2027	1	1,615,000	.6343,01	215,926			141,775		223,162			(26,621)		9,250		0001
Purchased Call/S&P 500 INDEX/SP015331	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/12/2025	08/12/2027	1	1,465,000	.6419,98	193,234			132,184		192,228			(23,823)		8,565		0001
Purchased Call/S&P 500 INDEX/SP015F5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/12/2025	09/13/2027	1	3,727,000	.6584,29	482,274			351,589		435,845			(59,377)		22,477		0001
Purchased Call/S&P 500 INDEX/SP015337	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/14/2025	07/09/2027	1	1,829,612	.6266	243,116			156,025		267,831			(30,180)		10,325		0001
Purchased Call/S&P 500 INDEX/SP01533K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/14/2025	08/13/2027	1	1,564,976	.6440	206,949			142,438		202,709			(25,549)		9,158		0001
Purchased Call/S&P 500 INDEX/SP015336	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/14/2025	08/13/2027	1	2,380,000	.6468,54	309,505			213,025		301,721			(38,210)		13,986		0001
Purchased Call/S&P 500 INDEX/SP02109P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/21/2025	08/20/2027	1	1,706,000	.6347,87	228,433			159,431		240,718			(28,202)		10,053		0001
Purchased Call/S&P 500 INDEX/SP01533A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/17/2025	07/15/2027	1	1,660,840	.6244	231,593			150,343		249,098			(28,631)		9,433		0001
Purchased Call/S&P 500 INDEX/SP00555X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB IB/P40TDBPU41	09/16/2025	09/16/2027	1	1,480,000	.6563,82	196,320			145,199		175,358			(24,450)		8,351		0001
Purchased Call/S&P 500 INDEX/SP021HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	ROYAL BANK OF CANADA	09/12/2025	09/14/2027	1	1,914,000	.6584,29	247,269			180,371		223,689			(30,404)		11,554		0001
Purchased Call/S&P 500 INDEX/SP00555X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB IB/P40TDBPU41	09/18/2025	09/17/2027	1	1,915,000	.6605,43	253,738			186,891		219,344			(31,326)		11,592		0001
Purchased Call/S&P 500 INDEX/SP021HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	ROYAL BANK OF CANADA	09/15/2025	09/10/2027	1	1,588,653	.7764	64,356			46,910		50,128			(7,969)		9,554		0001
Purchased Call/S&P 500 INDEX/SP005339	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/26/2025	08/26/2027	1	2,196,000	.6440,08	288,994			203,248		286,240			(35,629)		13,017		0001
Purchased Call/S&P 500 INDEX/SP01533B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/17/2025	07/16/2027	1	1,772,627	.6264	242,902			157,802		261,707			(29,968)		10,079		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SP0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/15/2025	09/15/2027	1	3,046,000	6592.2	404,204 .....	.....	.....	295,380 .....	.....	355,107 .....	.....	.....	(49,833) .....	.....	.....	18,404	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/19/2025	09/21/2027	1	2,412,000	6651.03	316,454 .....	.....	.....	233,863 .....	.....	265,848 .....	.....	.....	(38,908) .....	.....	.....	14,655	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/29/2025	09/29/2027	1	1,769,000	6641.23	237,754 .....	.....	.....	178,315 .....	.....	198,783 .....	.....	.....	(29,312) .....	.....	.....	10,828	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP000P06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	AmeriGas LLC	09/24/2025	06/11/2027	1	6,670,000	7400	385,200 .....	.....	.....	269,578 .....	.....	294,570 .....	.....	.....	(55,469) .....	.....	.....	36,491	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP00054S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/10/2025	09/09/2027	1	2,729,617	6499	359,440 .....	.....	.....	260,063 .....	.....	342,368 .....	.....	.....	(44,375) .....	.....	.....	16,399	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/08/2025	09/03/2027	1	1,639,508	6480	212,178 .....	.....	.....	152,604 .....	.....	209,183 .....	.....	.....	(26,339) .....	.....	.....	9,794	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/03/2025	09/02/2027	1	1,460,126	6424	188,185 .....	.....	.....	134,344 .....	.....	195,218 .....	.....	.....	(23,233) .....	.....	.....	8,714	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP000579A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/28/2027	1	2,673,000	8238.19	65,489 .....	.....	.....	49,026 .....	.....	41,523 .....	.....	.....	(8,052) .....	.....	.....	16,346	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP0006S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/23/2025	09/23/2027	1	1,513,000	6610.32	206,827 .....	.....	.....	153,416 .....	.....	172,979 .....	.....	.....	(25,489) .....	.....	.....	9,210	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP0005236	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/01/2025	07/30/2027	1	2,502,264	6351	292,856 .....	.....	.....	196,181 .....	.....	345,992 .....	.....	.....	(36,205) .....	.....	.....	14,437	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP0006260	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2025	08/24/2027	1	2,006,000	8212.98	32,297 .....	.....	.....	22,625 .....	.....	28,650 .....	.....	.....	(3,971) .....	.....	.....	11,868	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP001723C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/14/2025	07/08/2027	1	1,712,649	6228	235,095 .....	.....	.....	150,760 .....	.....	257,502 .....	.....	.....	(29,224) .....	.....	.....	9,655	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP0210S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/29/2025	08/27/2027	1	1,750,000	6460.26	225,925 .....	.....	.....	160,304 .....	.....	225,864 .....	.....	.....	(27,930) .....	.....	.....	10,383	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/19/2025	09/20/2027	1	2,683,000	6647.7	354,156 .....	.....	.....	261,598 .....	.....	295,723 .....	.....	.....	(43,603) .....	.....	.....	16,287	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP0212S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/22/2025	09/22/2027	1	1,400,000	6666.98	185,920 .....	.....	.....	137,652 .....	.....	151,891 .....	.....	.....	(22,922) .....	.....	.....	8,514	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP0211S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/04/2025	09/03/2027	1	1,483,000	6414.3	204,506 .....	.....	.....	146,680 .....	.....	198,061 .....	.....	.....	(25,248) .....	.....	.....	8,859	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP000NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	09/19/2025	07/16/2027	1	9,960,000	7600	466,995 .....	.....	.....	332,760 .....	.....	328,053 .....	.....	.....	(63,202) .....	.....	.....	56,631	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP00057S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/27/2027	1	2,384,000	6603.84	408,808 .....	.....	.....	305,903 .....	.....	344,507 .....	.....	.....	(50,332) .....	.....	.....	18,231	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP0005234	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/15/2025	08/16/2027	1	1,991,000	6436.9	280,622 .....	.....	.....	179,962 .....	.....	258,033 .....	.....	.....	(32,088) .....	.....	.....	11,686	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP091558C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTREST BANKS INC	09/24/2025	09/24/2027	1	2,190,000	6558.31	307,038 .....	.....	.....	228,170 .....	.....	263,144 .....	.....	.....	(37,854) .....	.....	.....	13,343	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP091558C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTREST BANKS INC	08/13/2025	08/13/2027	1	1,797,000	6385.75	246,009 .....	.....	.....	168,625 .....	.....	241,612 .....	.....	.....	(30,330) .....	.....	.....	10,516	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP091558C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTREST BANKS INC	09/15/2025	08/13/2027	1	1,602,000	6433.68	209,862 .....	.....	.....	144,642 .....	.....	208,318 .....	.....	.....	(25,944) .....	.....	.....	9,375	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP000NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	09/19/2025	05/28/2027	1	13,280,000	7200	915,520 .....	.....	.....	631,290 .....	.....	676,163 .....	.....	.....	(133,761) .....	.....	.....	71,481	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP000P09A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	09/24/2025	05/14/2027	1	6,670,000	7200	460,970 .....	.....	.....	316,094 .....	.....	325,464 .....	.....	.....	(69,493) .....	.....	.....	35,303	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP0013262	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/05/2025	09/07/2027	1	1,446,000	7991.69	35,716 .....	.....	.....	25,708 .....	.....	31,794 .....	.....	.....	(4,391) .....	.....	.....	8,671	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP000NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	09/18/2025	09/15/2027	1	1,454,245	6610	191,706 .....	.....	.....	141,062 .....	.....	164,820 .....	.....	.....	(23,732) .....	.....	.....	8,787	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP0013156	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	09/01/2027	1	1,801,000	7965.5	44,485 .....	.....	.....	31,653 .....	.....	40,446 .....	.....	.....	(5,462) .....	.....	.....	10,738	0001 .....	.....
Purchased Call/S&P 500 INDEX/SP0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/19/2025	09/20/2027	1	1,647,000	7980.57	54,845			40,511		37,827			(6,752)			9,598	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX421\$Y1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/18/2025	07/16/2027	1	1,667,000	6296.79	220,878			143,692		238,623			(27,306)		9,478	0001	
Purchased Call/S&P 500 INDEX/SPX421\$Y1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/18/2025	07/20/2027	1	2,460,000	6296.79	326,934			213,315		353,015			(40,197)		14,046	0001	
Purchased Call/S&P 500 INDEX/SPX421\$Y1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/30/2025	07/30/2027	1	1,965,000	6296.73	274,118			182,619		283,978			(33,795)		11,337	0001	
Purchased Call/S&P 500 INDEX/SPX002\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	08/06/2025	08/06/2027	1	1,546,000	6297.47	208,246			140,738		224,075			(25,674)		8,984	0001	
Purchased Call/S&P 500 INDEX/SPX211\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/12/2025	09/14/2027	1	1,753,000	6131.6	40,494			29,536		31,368			(4,979)		10,392	0001	
Purchased Call/S&P 500 INDEX/SPX421\$Y0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/03/2025	07/02/2027	1	3,558,000	6279.35	465,742			233,984		510,709			(57,499)		19,928	0001	
Purchased Call/S&P 500 INDEX/SPX002\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	08/01/2025	07/30/2027	1	2,329,000	6238.01	309,058			207,035		355,559			(38,208)		13,437	0001	
Purchased Call/S&P 500 INDEX/SPX002\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/18/2025	08/18/2027	1	1,701,000	6404.01	228,444			158,154		226,546			(28,164)		10,004	0001	
Purchased Call/S&P 500 INDEX/SPX211\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/19/2025	09/21/2027	1	1,809,000	8257.14	42,692			31,550		26,672			(5,249)		10,391	0001	
Purchased Call/S&P 500 INDEX/SPX421\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/07/2025	08/06/2027	1	2,039,000	6340	267,925			181,819		287,290			(33,077)		11,849	0001	
Purchased Call/S&P 500 INDEX/SPX002\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	08/22/2025	08/24/2027	1	4,428,000	6457.21	573,869			402,023		566,524			(70,558)		26,196	0001	
Purchased Call/S&P 500 INDEX/SPX19\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	09/01/2027	1	2,394,000	6460.26	310,282			220,764		309,192			(38,095)		14,274	0001	
Purchased Call/S&P 500 INDEX/SPX002\$35	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/15/2025	08/17/2027	1	1,517,000	6449.8	196,907			136,049		194,958			(24,210)		8,913	0001	
Purchased Call/S&P 500 INDEX/SPX212\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/26/2025	09/28/2027	1	1,912,000	6397.19	261,944			196,098		222,761			(32,206)		11,693	0001	
Purchased Call/S&P 500 INDEX/SPX421\$29	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/22/2025	07/22/2027	1	2,221,000	6281.23	300,057			196,603		322,472			(36,993)		12,708	0001	
Purchased Call/S&P 500 INDEX/SPX13\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/09/2027	1	2,881,000	6398.45	348,262			237,125		360,206			(42,878)		15,626	0001	
Purchased Call/S&P 500 INDEX/SPX9153\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFTRUST BANKS INC	07/11/2025	07/13/2027	1	4,138,000	6259.75	547,457			351,937		609,688			(67,310)		23,463	0001	
Purchased Call/S&P 500 INDEX/SPX915\$66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFTRUST BANKS INC	09/29/2025	09/24/2027	1	2,002,873	6654	263,833			197,418		222,691			(32,752)		12,203	0001	
Purchased Call/S&P 500 INDEX/SPX915\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFTRUST BANKS INC	08/28/2025	08/27/2027	1	2,199,000	6485.61	286,090			202,713		276,727			(35,320)		13,048	0001	
Purchased Call/S&P 500 INDEX/SPX9153\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFTRUST BANKS INC	09/05/2025	08/04/2027	1	1,620,465	6330	207,088			139,565		229,664			(25,564)		9,397	0001	
Purchased Call/S&P 500 INDEX/SPX17\$9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	09/01/2027	1	1,854,000	6331.05	284,010			187,853		262,947			(32,416)		11,054	0001	
Purchased Call/S&P 500 INDEX/SPX421\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/10/2025	07/09/2027	1	2,284,000	6280.46	299,889			191,929		329,275			(37,023)		12,890	0001	
Purchased Call/S&P 500 INDEX/SPX002\$0K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/08/2025	08/10/2027	1	1,488,000	6398.45	193,291			131,693		200,738			(23,765)		8,692	0001	
Purchased Call/S&P 500 INDEX/SPX212\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/25/2025	09/24/2027	1	2,934,000	6568.39	403,425			301,039		350,618			(49,806)		17,877	0001	
Purchased Call/S&P 500 INDEX/SPX002\$1\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	08/11/2025	08/11/2027	1	1,992,000	6319.28	270,314			184,542		283,910			(33,326)		11,634	0001	
Purchased Call/S&P 500 INDEX/SPXJ00N\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Amer cas LLC	09/19/2025	08/27/2027	1	13,280,000	7600	678,740			495,297		498,882			(86,403)		78,796	0001	
Purchased Call/S&P 500 INDEX/SPX191\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/06/2025	08/05/2027	1	2,362,790	6318	314,508			212,412		336,958			(38,828)		13,716	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/10/2025	09/10/2027	1	2,092,000	6483.05	279,491			202,324		266,467			(34,458)			12,581	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/01/2025	06/25/2027	1	1,751,221	6166	235,922			147,043		276,242			(29,327)			9,733	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/09/2025	09/09/2027	1	1,713,000	6447.48	231,598			167,336		224,290			(28,553)			10,282	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/03/2025	07/02/2027	1	1,917,879	6207	268,997			169,795		293,768			(33,209)			10,742	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/17/2025	09/17/2027	1	1,655,000	6534.35	223,995			164,304		198,872			(27,616)			9,897	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/03/2025	07/06/2027	1	1,331,000	6279.35	201,173			127,391		219,975			(24,701)			8,612	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/28/2025	07/28/2027	1	2,129,000	6387.41	284,222			188,570		286,067			(35,041)			12,298	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/15/2025	09/10/2027	1	1,831,019	6586	240,940			175,623		213,694			(29,910)			11,011	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/23/2025	07/22/2027	1	1,936,134	6307	285,874			174,446		276,342			(32,824)			11,078	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/01/2025	08/03/2027	1	1,661,000	6238.01	219,584			147,495		253,849			(26,998)			9,623	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/14/2025	07/14/2027	1	2,024,000	6268.56	268,990			173,291		296,101			(33,163)			11,484	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/29/2025	07/29/2027	1	1,971,000	6323.08	269,239			178,999		277,118			(33,194)			11,360	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/21/2025	07/21/2027	1	1,665,000	6267.77	226,107			147,839		243,966			(27,876)			9,517	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/05/2025	09/07/2027	1	1,701,000	6481.5	218,749			157,451		217,038			(26,895)			10,200	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/03/2025	09/03/2027	1	2,252,000	6419.24	299,516			213,940		302,175			(36,927)			13,463	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/29/2025	09/30/2027	1	1,873,000	6460.26	242,366			172,280		242,084			(29,840)			11,146	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/11/2025	09/10/2027	1	1,764,000	6387.47	226,321			164,512		204,945			(27,941)			10,608	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/05/2025	09/03/2027	1	4,545,000	6462.06	592,214			425,347		597,701			(73,213)			27,150	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/19/2025	12/21/2027	1	1,682,000	6820.83	227,406			196,482		175,366			(27,960)			11,049	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/06/2025	10/06/2027	1	1,752,000	6693.1	241,075			183,124		188,833			(29,722)			10,792	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/10/2025	12/10/2027	1	1,403,000	6797.15	204,557			173,649		146,388			(25,219)			9,135	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/25/2025	11/24/2027	1	1,463,000	6711.75	208,624			172,991		163,267			(25,756)			9,402	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/11/2025	12/09/2027	1	1,731,665	6829	248,681			211,929		176,788			(30,744)			11,266	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/03/2025	10/05/2027	1	1,754,000	8294	46,832			35,510		25,733			(5,758)			10,795	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets AmeriCas LLC	12/18/2025	08/06/2027	1	6,750,000	7000	667,080			554,398		500,222			(100,734)			39,224	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/21/2025	11/23/2027	1	1,638,000	8352.78	45,536			37,593		27,575			(5,599)			10,518	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/16/2025	10/15/2027	1	2,336,000	6599.3	329,843			255,865		280,115			(40,721)			14,506	0001	
Purchased Call/SP 500 INDEX/SP91ES9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/10/2025	11/10/2027	1	1,895,000	6791.44	269,090			217,641		193,611			(33,175)			12,036	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP'0006R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.12/12/2025	.12/10/2027	1	2,088,000	.6817.17	287,726			245,601		216,148			(35,571)		13,596		0001
Purchased Call / S&P 500 INDEX / SP'0006T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.12/12/2025	.12/14/2027	1	3,482,000	.6776.2	487,344			416,385		368,025			(59,919)		22,419		0001
Purchased Call / S&P 500 INDEX / SP'0006S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.10/03/2025	.10/01/2027	1	1,437,000	.6695.64	194,282			147,054		153,735			(24,018)		8,812		0001
Purchased Call / S&P 500 INDEX / SP'0213SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	.10/09/2025	.10/08/2027	1	1,535,000	.6681.23	214,593			164,502		167,189			(26,483)		9,473		0001
INDE X / SP'0133J6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	.10/10/2025	.10/12/2027	1	1,627,000	.6513.19	228,584			175,769		206,970			(28,106)		10,076		0001
INDE X / SP'0171SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.10/17/2025	.10/19/2027	1	2,128,000	.8270.04	58,307			46,332		34,457			(7,169)		13,261		0001
INDE X / SP'0214SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	.10/20/2025	.10/15/2027	1	1,550,130	.6653	221,602			172,255		176,240			(27,509)		9,626		0001
INDE X / SP'0218SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	.12/22/2025	.12/17/2027	1	1,665,672	.6810	237,902			205,655		178,458			(29,533)		11,103		0001
Purchased Call / S&P 500 INDEX / SP'0170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12/05/2025	.12/07/2027	1	3,661,000	.6929.18	516,201			436,076		370,654			(63,467)		23,780		0001
INDE X / SP'0213ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	.10/10/2025	.10/08/2027	1	1,929,000	.6536.13	286,202			204,346		241,875			(32,910)		11,304		0001
INDE X / SP'0177ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.12/19/2025	.12/20/2027	1	3,204,000	.6793.49	443,754			383,325		340,563			(54,635)		21,030		0001
Purchased Call / S&P 500 INDEX / SP'0003SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.11/18/2025	.11/17/2027	1	2,396,654	.6646	325,679			266,546		272,358			(40,207)		14,750		0001
INDE X / SP'0005SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.10/13/2025	.10/13/2027	1	1,721,000	.6624.77	237,154			182,426		198,179			(29,238)		10,668		0001
Purchased Call / S&P 500 INDEX / SP'0006S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.12/12/2025	.12/13/2027	1	3,021,000	.6917.17	416,898			356,112		319,197			(51,328)		19,718		0001
INDE X / SP'0218SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	.12/23/2025	.12/23/2027	1	1,943,000	.6847.6	270,077			234,413		197,105			(33,287)		12,784		0001
Purchased Call / S&P 500 INDEX / SP'0003SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Mizuho Markets	.10/07/2025	.10/07/2027	1	2,305,000	.6694.45	312,789			238,029		248,406			(38,563)		14,212		0001
Purchased Call / S&P 500 INDEX / SP'0006S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.10/24/2025	.10/25/2027	1	1,629,000	.6774.71	218,938			172,259		166,219			(26,955)		10,205		0001
Purchased Call / S&P 500 INDEX / SP'0171SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.10/17/2025	.10/19/2027	1	4,048,000	.6644.02	557,814			433,685		463,152			(68,584)		25,226		0001
INDE X / SP'0214S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	.10/15/2025	.10/15/2027	1	2,267,000	.6624.36	317,153			244,835		262,900			(39,101)		14,078		0001
Purchased Call / S&P 500 INDEX / SP'0005S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.11/12/2025	.11/12/2027	1	2,002,000	.6792.69	288,489			234,614		204,455			(35,690)		12,737		0001
Purchased Call / S&P 500 INDEX / SP'0106SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	.11/20/2025	.11/19/2027	1	2,827,000	.6492.99	414,721			341,501		380,912			(51,200)		18,093		0001
INDE X / SP'0001SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Meritas LLC	.12/18/2025	.12/03/2027	1	13,500,000	.8200	453,790			389,957		286,025			(57,119)		87,404		0001
Purchased Call / S&P 500 INDEX / SP'0103SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	.10/30/2025	.10/29/2027	1	2,612,000	.6771.17	388,179			316,347		286,094			(49,158)		17,678		0001
Purchased Call / S&P 500 INDEX / SP'0103SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SANTUST BANKS INC	.11/26/2025	.11/26/2027	1	1,827,000	.6602.39	284,577			220,420		200,059			(32,619)		12,405		0001
Purchased Call / S&P 500 INDEX / SP'0103SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SANTUST BANKS INC	.12/26/2025	.12/23/2027	1	2,301,118	.6855	319,480			278,827		233,100			(39,551)		15,140		0001
INDE X / SP'0213SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	.10/02/2025	.09/29/2027	1	1,679,459	.6665	232,616			175,669		185,030			(28,797)		10,280		0001
INDE X / SP'0216SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	.12/03/2025	.12/02/2027	1	1,382,367	.6812	196,026			164,478		143,275			(24,201)		9,007		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500 INDEX / SP'02/13M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/08/2025	10/08/2027	1	1,886,000	6676.05	267,905			204,241		206,805				(33,029)		11,700	0001	
Purchased Call / S&P 500 INDEX / SP'00/03.S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2027	1	1,916,000	6815.7	268,432			227,134		197,348				(33,094)		12,466	0001	
Purchased Call / S&P 500 INDEX / SP'00/03S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/24/2025	10/22/2027	1	1,942,000	6747.54	265,666			208,790		202,233				(32,843)		12,134	0001	
Purchased Call / S&P 500 INDEX / SP'00/03NT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/16/2025	12/16/2027	1	1,647,000	6762.86	229,592			196,793		179,570				(28,306)		10,776	0001	
Purchased Call / S&P 500 INDEX / SP'00/051S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/18/2025	11/18/2027	1	1,710,000	6531.29	256,158			209,712		221,340				(31,581)		10,985	0001	
Purchased Call / S&P 500 INDEX / SP'02/7SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/11/2025	12/10/2027	1	1,845,000	6666.5	257,193			219,235		181,644				(31,752)		12,013	0001	
Purchased Call / S&P 500 INDEX / SP'01/76ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2025	11/05/2027	1	2,818,000	6700.16	386,211			318,608		313,497				(48,915)		17,823	0001	
Purchased Call / S&P 500 INDEX / SP'01/03S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/13/2025	11/12/2027	1	2,608,082	6840	339,208			276,045		254,988				(41,878)		16,594	0001	
Purchased Call / S&P 500 INDEX / SP'01/15SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/26/2025	11/24/2027	1	1,890,844	6684	287,502			239,386		218,064				(35,543)		12,162	0001	
Purchased Call / S&P 500 INDEX / SP'01/15S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/26/2025	11/19/2027	1	1,460,128	6577	241,172			200,529		185,029				(30,021)		9,345	0001	
Purchased Call / S&P 500 INDEX / SP'01/19SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/31/2025	12/30/2027	1	1,996,835	6909	255,831			225,443		195,214				(31,584)		13,210	0001	
Purchased Call / S&P 500 INDEX / SP'01/19S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/03/2025	10/05/2027	1	3,943,000	6882.21	485,745			368,312		385,926				(59,723)		21,805	0001	
Purchased Call / S&P 500 INDEX / SP'01/19SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/26/2025	12/28/2027	1	2,129,000	6929.94	281,454			245,885		203,524				(34,605)		14,063	0001	
Purchased Call / S&P 500 INDEX / SP'02/14S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/15/2025	10/14/2027	1	2,006,582	6615	284,901			219,848		234,792				(35,173)		12,449	0001	
Purchased Call / S&P 500 INDEX / SP'02/12S2	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/02/2025	09/24/2027	1	1,501,569	7900	63,705			48,000		40,020				(7,941)		9,149	0001	
Purchased Call / S&P 500 INDEX / SP'02/18S5	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/15/2025	12/15/2027	1	3,304,000	6792.65	458,265			392,169		360,777				(56,498)		21,600	0001	
Purchased Call / S&P 500 INDEX / SP'02/13S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/10/2025	10/12/2027	1	1,743,000	8154.6	46,364			35,650		33,855				(5,700)		10,795	0001	
Purchased Call / S&P 500 INDEX / SP'00/03SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/27/2025	10/27/2027	1	1,446,000	6847.66	196,656			155,056		137,579				(24,245)		9,075	0001	
Purchased Call / S&P 500 INDEX / SP'00/03SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/24/2025	10/26/2027	1	1,427,000	8459.05	34,248			26,956		17,321				(4,211)		8,948	0001	
Purchased Call / S&P 500 INDEX / SP'00/03NU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/16/2025	12/10/2027	1	1,532,517	6872	194,411			166,408		150,780				(24,167)		9,979	0001	
Purchased Call / S&P 500 INDEX / SP'00/03E9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/28/2025	10/22/2027	1	1,798,602	6762	270,541			213,210		185,919				(33,631)		11,238	0001	
Purchased Call / S&P 500 INDEX / SP'01/15IS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/07/2025	11/09/2027	1	2,338,000	6695.16	334,802			270,328		261,838				(41,164)		14,837	0001	
Purchased Call / S&P 500 INDEX / SP'01/19SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/26/2025	12/23/2027	1	3,116,000	6929.94	410,066			357,886		296,434				(50,765)		20,501	0001	
Purchased Call / S&P 500 INDEX / SP'02/13SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/10/2025	10/08/2027	1	1,449,052	6740	176,064			135,152		150,255				(21,766)		8,942	0001	
Purchased Call / S&P 500 INDEX / SP'00/03S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/01/2025	12/01/2027	1	1,897,000	6747.91	271,461			227,087		205,515				(33,468)		12,262	0001	
Purchased Call / S&P 500 INDEX / SP'00/03S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/07/2025	10/06/2027	1	1,759,213	6740	229,197			174,341		181,694				(28,296)		10,837	0001	
Purchased Call / S&P 500 INDEX / SP'01/19S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/23/2025	10/22/2027	1	2,092,000	6694.64	288,278			226,248		229,694				(35,590)		13,071	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP'92/88V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/30/2025	12/30/2027	1	1,837,000	6844.52	232,588			221,666		188,295			(31,141)		12,153		0001
Purchased Call / S&P 500 INDEX / SP'92/148M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/23/2025	10/22/2027	1	2,630,200	6688	368,135			288,923		281,055			(45,449)		16,434		0001
Purchased Call / S&P 500 INDEX / SP'92/68V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/03/2025	12/03/2027	1	2,109,000	6774.37	301,165			252,764		223,426			(37,130)		13,655		0001
Purchased Call / S&P 500 INDEX / SP'92/158B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/07/2025	11/05/2027	1	1,963,000	6705.25	278,550			224,612		217,373			(34,436)		12,415		0001
Purchased Call / S&P 500 INDEX / SP'91/530	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	12/26/2025	12/27/2027	1	3,536,000	6905.69	474,885			414,789		344,328			(56,467)		23,338		0001
Purchased Call / S&P 500 INDEX / SP'91/75W	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/06/2025	11/05/2027	1	2,186,405	6762	298,877			240,338		229,190			(36,898)		13,841		0001
Purchased Call / S&P 500 INDEX / SP'92/143Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/31/2025	10/27/2027	1	1,397,198	6883	186,102			147,954		128,547			(23,071)		8,786		0001
Purchased Call / S&P 500 INDEX / SP'92/168B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/18/2025	12/17/2027	1	1,787,900	6656	263,537			227,187		214,575			(32,535)		11,707		0001
Purchased Call / S&P 500 INDEX / SP'00/53W	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/29/2025	12/29/2027	1	2,984,000	6874.66	403,437			353,007		297,860			(49,739)		19,726		0001
Purchased Call / S&P 500 INDEX / SP'91/75V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/06/2025	11/04/2027	1	1,716,202	6748	236,666			190,248		181,643			(29,298)		10,826		0001
Purchased Call / S&P 500 INDEX / SP'00/53L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/24/2025	10/26/2027	1	2,035,000	6778.11	273,301			215,112		207,422			(33,603)		12,760		0001
Purchased Call / S&P 500 INDEX / SP'92/168B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/22/2025	12/22/2027	1	2,200,000	6854.42	297,880			257,781		222,191			(36,725)		14,463		0001
Purchased Call / S&P 500 INDEX / SP'91/530	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	11/26/2025	11/26/2027	1	1,644,000	6724.05	237,887			196,184		181,474			(29,329)		10,363		0001
Purchased Call / S&P 500 INDEX / SP'00/5F5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/31/2025	11/02/2027	1	3,975,000	6809.42	566,040			450,966		394,221			(69,595)		25,075		0001
Purchased Call / S&P 500 INDEX / SP'00/5B3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/20/2025	10/20/2027	1	1,938,000	6694.72	265,700			206,939		211,523			(32,758)		12,088		0001
Purchased Call / S&P 500 INDEX / SP'00/5E0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/29/2025	10/29/2027	1	1,732,000	6838.91	244,039			183,086		166,334			(30,067)		10,888		0001
Purchased Call / S&P 500 INDEX / SP'91/75X2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/03/2025	10/29/2027	1	1,413,383	6828	189,300			158,778		138,298			(24,741)		8,885		0001
Purchased Call / S&P 500 INDEX / SP'00/5B1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/02/2025	10/01/2027	1	1,747,000	6681.77	237,417			179,455		188,031			(29,311)		10,713		0001
Purchased Call / S&P 500 INDEX / SP'91/536	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	11/19/2025	11/19/2027	1	1,649,000	6555.89	251,143			205,951		213,089			(30,963)		10,553		0001
Purchased Call / S&P 500 INDEX / SP'92/75F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/04/2025	12/03/2027	1	1,965,000	6622.83	274,511			231,346		199,973			(33,890)		12,722		0001
Purchased Call / S&P 500 INDEX / SP'91/59H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	10/15/2025	10/13/2027	1	1,948,140	6804	280,760			216,564		230,877			(34,709)		12,076		0001
Purchased Call / S&P 500 INDEX / SP'91/539	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	11/28/2025	11/30/2027	1	2,183,000	6848.09	298,853			249,591		217,976			(36,744)		14,089		0001
Purchased Call / S&P 500 INDEX / SP'00/5B3W	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/21/2025	10/18/2027	1	1,485,413	7882	68,842			53,650		43,804			(8,522)		9,249		0001
Purchased Call / S&P 500 INDEX / SP'00/5E4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/28/2025	10/28/2027	1	2,642,000	6639.21	368,295			290,882		255,020			(45,406)		16,995		0001
Purchased Call / S&P 500 INDEX / SP'00/5C8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/18/2025	12/17/2027	1	2,328,000	6740.89	321,031			276,751		259,733			(39,633)		15,244		0001
Purchased Call / S&P 500 INDEX / SP'00/5B5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/07/2025	10/06/2027	1	1,675,137	8347	40,868			31,087		22,452			(5,045)		10,319		0001
Purchased Call / S&P 500 INDEX / SP'00/5S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/13/2025	11/12/2027	1	2,046,000	6700.43	295,852			240,762		228,609			(36,525)		13,017		0001

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Purchased Call/S&P 500 INDEX/SP92/0351	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/02/2025	10/01/2027	1	2,140,873	6878	292,233			220,888		232,611			(36,078)		13,128		0001
Purchased Call/S&P 500 INDEX/SP91/1938	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	11/28/2025	11/29/2027	1	2,723,000	6831.97	376,863	.....	.....	.....314,657	.....	.....275,346	.....	.....	.....(46,389)	.....	.....17,572	.....	0001
Purchased Call/S&P 500 INDEX/SP00/0950	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/21/2025	10/21/2027	1	1,728,000	6671.36	240,538	.....	.....	.....187,672	.....	.....192,388	.....	.....	.....(28,655)	.....	.....10,788	.....	0001
Purchased Call/S&P 500 INDEX/SP9E/17N6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/21/2025	11/23/2027	1	2,889,000	6593.18	416,883	.....	.....	.....344,157	.....	.....382,460	.....	.....	.....(51,256)	.....	.....18,351	.....	0001
Purchased Call/S&P 500 INDEX/SP00/0536C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/21/2025	11/19/2027	1	1,601,000	6595.78	227,982	.....	.....	.....187,901	.....	.....199,530	.....	.....	.....(28,185)	.....	.....10,246	.....	0001
Purchased Call/S&P 500 INDEX/SP00/093F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/19/2025	12/21/2027	1	1,448,000	8638.81	30,429	.....	.....	.....26,291	.....	.....16,718	.....	.....	.....(3,741)	.....	.....9,518	.....	0001
Purchased Call/S&P 500 INDEX/SP00/093V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/16/2025	12/15/2027	1	1,554,164	6817	207,218	.....	.....	.....177,575	.....	.....161,812	.....	.....	.....(25,582)	.....	.....10,160	.....	0001
Purchased Call/S&P 500 INDEX/SP9F/1565	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	11/14/2025	11/16/2027	1	4,065,000	6713.91	580,482	.....	.....	.....473,635	.....	.....451,030	.....	.....	.....(71,371)	.....	.....25,950	.....	0001
Purchased Call/S&P 500 INDEX/SP9E/17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/06/2025	11/03/2027	1	1,397,802	6842	178,675	.....	.....	.....143,583	.....	.....135,363	.....	.....	.....(22,119)	.....	.....8,825	.....	0001
Purchased Call/S&P 500 INDEX/SP9F/17633	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/16/2026	04/15/2026	1	360,000	27	.....	.....6,750	.....	.....3,375	.....	.....8,268	.....	.....	.....(3,375)	.....	.....365	.....	0001
Purchased Call/S&P 500 INDEX/SP9E/1775Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/26/2026	08/19/2026	1	810,000	20	.....	.....165,000	.....	.....162,676	.....	.....176,680	.....	.....	.....(5,651)	.....	.....2,517	.....	0001
Purchased Call/S&P 500 INDEX/SP9E/17498	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/09/2026	04/15/2026	1	450,000	30	.....	.....17,250	.....	.....6,900	.....	.....11,859	.....	.....	.....(10,257)	.....	.....456	.....	0001
Purchased Call/S&P 500 INDEX/SP9P/16830	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/31/2026	04/15/2026	1	405,000	40	.....	.....13,200	.....	.....13,200	.....	.....8,678	.....	.....	.....	.....	.....411	.....	0001
Purchased Call/S&P 500 INDEX/SP01/3356	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/02/2026	04/15/2026	1	13,850,000	6000	.....	.....42,500	.....	.....8,500	.....	.....24,846	.....	.....	.....(33,646)	.....	.....14,038	.....	0001
Purchased Call/S&P 500 INDEX/SP9K/00D9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/19/2026	03/17/2028	1	1,705,000	6560.24	259,501	.....	.....	.....256,280	.....	.....241,175	.....	.....	.....(4,272)	.....	.....11,948	.....	0001
Purchased Call/S&P 500 INDEX/SP99/195J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/10/2026	02/10/2028	1	1,887,000	6893.22	.....	.....264,369	.....	.....246,938	.....	.....195,348	.....	.....	.....(17,745)	.....	.....12,888	.....	0001
Purchased Call/S&P 500 INDEX/SP9K/0049Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Mizuho Markets Amer cas LLC	01/26/2026	10/23/2026	1	6,900,000	7400	.....	.....226,740	.....	.....173,439	.....	.....70,788	.....	.....	.....(53,746)	.....	.....25,918	.....	0001
Purchased Call/S&P 500 INDEX/SP9K/0015Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/09/2026	01/11/2028	1	1,442,000	6938.41	.....	.....195,391	.....	.....174,456	.....	.....137,386	.....	.....	.....(21,621)	.....	.....9,629	.....	0001
Purchased Call/S&P 500 INDEX/SP9K/0049Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Mizuho Markets Amer cas LLC	01/26/2026	09/17/2027	1	6,900,000	7600	.....	.....447,750	.....	.....400,500	.....	.....264,641	.....	.....	.....(47,840)	.....	.....41,769	.....	0001
Purchased Call/S&P 500 INDEX/SP9K/0098N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/17/2026	02/14/2028	1	3,200,000	6919.08	.....	.....441,920	.....	.....416,354	.....	.....355,125	.....	.....	.....(27,809)	.....	.....21,919	.....	0001
Purchased Call/S&P 500 INDEX/SP99/1935X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/26/2026	01/21/2028	1	2,084,865	6825	.....	.....310,591	.....	.....283,527	.....	.....225,078	.....	.....	.....(27,418)	.....	.....14,028	.....	0001
Purchased Call/S&P 500 INDEX/SP99/19633	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/19/2026	02/18/2028	1	2,268,000	6817.29	.....	.....322,736	.....	.....306,266	.....	.....253,933	.....	.....	.....(17,708)	.....	.....15,580	.....	0001
Purchased Call/S&P 500 INDEX/SP00/093Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/11/2026	02/11/2028	1	2,766,000	6882.47	.....	.....391,666	.....	.....366,380	.....	.....289,333	.....	.....	.....(25,753)	.....	.....18,905	.....	0001
Purchased Call/S&P 500 INDEX/SP92/185Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/06/2026	03/07/2028	1	3,728,000	6706.32	.....	.....541,306	.....	.....524,947	.....	.....466,389	.....	.....	.....(18,487)	.....	.....25,942	.....	0001
Purchased Call/S&P 500 INDEX/SP92/185S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/04/2026	03/03/2028	1	1,435,000	6749.28	.....	.....214,246	.....	.....206,594	.....	.....170,504	.....	.....	.....(7,924)	.....	.....9,598	.....	0001
Purchased Call/S&P 500 INDEX/SP92/1859	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/30/2026	02/01/2028	1	2,087,000	6900.87	.....	.....293,597	.....	.....289,688	.....	.....211,968	.....	.....	.....(23,983)	.....	.....14,169	.....	0001
Purchased Call/S&P 500 INDEX/SP92/195V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/16/2026	01/11/2028	1	1,574,588	8833	.....	.....28,309	.....	.....25,557	.....	.....12,796	.....	.....	.....(2,889)	.....	.....10,514	.....	0001
INDEX/SP92/198U	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/16/2026	01/19/2028	1	1,851,000	8886.68	.....	.....35,539	.....	.....32,122	.....	.....16,778	.....	.....	.....(3,588)	.....	.....12,436	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP02195S	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/02/2026	01/04/2028	1	2,507,000	6648.18		338,197		289,593		289,797			(40,778)		16,660		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	01/05/2026	12/31/2027	1	1,500,640	6774		219,668		194,146		164,339			(25,754)		9,936		0001
INDE/SP02195C	Linked Annuity Hedge			Societe Generale SA																		
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index		03/13/2026	03/13/2028	1	1,614,000	6606.96		238,065		233,153		219,596			(5,862)		11,279		0001
INDE/SP02023V	Linked Annuity Hedge			Societe Generale SA														(7,223)		13,028		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index		03/11/2026	03/10/2028	1	1,868,157	6769		263,638		256,757		222,165			(5,751)		11,029		0001
INDE/SP02023V	Linked Annuity Hedge			Societe Generale SA														(5,751)		11,029		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	03/13/2026	03/15/2028	1	1,576,000	6599.03		234,194		229,375		216,221			(367)		12,940		0001
INDE/SP021E90	Linked Annuity Hedge																	(7,640)		10,228		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	03/30/2026	03/30/2028	1	1,630,000	6321.52		283,101		283,101		316,155			(23,887)		14,762		0001
INDE/SP021E9K	Linked Annuity Hedge																	(25,453)		23,824		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	03/03/2026	02/23/2028	1	1,483,449	6868		197,005		189,617		159,863			(6,195)		15,333		0001
INDE/SP02149G	Linked Annuity Hedge																	(15,557)		15,306		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	02/04/2026	02/04/2028	1	2,171,000	6739.24		317,183		293,656		242,826			(45,070)		23,940		0001
INDE/SP020039	Linked Annuity Hedge			Societe Generale SA														(1,421)		10,212		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	02/20/2026	02/18/2028	1	3,468,000	6909.51		475,116		451,491		356,126			(3,229)		11,392		0001
INDE/SP020039	Linked Annuity Hedge																	(26,493)		10,927		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	03/16/2026	03/17/2028	1	2,188,000	6475.64		347,892		342,158		326,912			(1,559)		9,471		0001
INDE/SP020036	Linked Annuity Hedge			Societe Generale SA														(12,572)		23,041		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	01/22/2026	01/21/2028	1	3,559,000	6919.35		463,176		439,857		354,218			(1,658)		11,000		0001
INDE/SP020036	Linked Annuity Hedge																	(15,557)		15,306		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	03/26/2026	03/24/2028	1	1,450,108	6554		207,234		206,862		209,535			(3,229)		10,444		0001
INDE/SP020036	Linked Annuity Hedge																	(26,493)		10,444		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	03/26/2026	03/24/2028	1	1,562,000	6438.3		241,798		241,131		245,716			(1,559)		9,471		0001
INDE/SP020036	Linked Annuity Hedge			Societe Generale SA														(12,572)		23,041		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	02/23/2026	02/23/2028	1	2,220,000	6786.47		315,462		300,296		254,696			(1,557)		15,306		0001
INDE/SP020036	Linked Annuity Hedge																	(3,229)		11,392		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	01/23/2026	01/25/2028	1	1,688,000	8803.57		35,279		32,178		17,367			(26,493)		10,927		0001
INDE/SP02195A	Linked Annuity Hedge																	(1,559)		9,471		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	01/05/2026	01/05/2028	1	1,644,000	6850.28		227,530		201,276		163,256			(1,244)		10,444		0001
INDE/SP020036	Linked Annuity Hedge			Societe Generale SA														(12,572)		23,041		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	03/27/2026	03/29/2028	1	1,478,000	6346.56		227,908		227,595		249,771			(1,244)		10,444		0001
INDE/SP020036	Linked Annuity Hedge			Societe Generale SA														(1,559)		9,471		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	02/17/2026	02/15/2028	1	1,381,718	8768		27,714		26,149		16,719			(12,572)		23,041		0001
INDE/SP020036	Linked Annuity Hedge																	(4,382)		10,301		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	03/12/2026	03/10/2028	1	3,304,000	6659.27		462,384		471,738		432,896			(7,550)		11,192		0001
INDE/SP020036	Linked Annuity Hedge			Royal Bank of Canada														(29,703)		18,959		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	03/16/2026	03/16/2028	1	1,471,000	6679.28		214,031		209,920		189,982			(8,935)		8,831		0001
INDE/SP020036	Linked Annuity Hedge																	(11,661)		12,400		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	03/06/2026	03/03/2028	1	1,612,866	6811		219,862		213,181		183,895			(10,656)		33,312		0001
INDE/SP020036	Linked Annuity Hedge			Royal Bank of Canada														(28,568)		13,927		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	01/30/2026	01/27/2028	1	2,730,203	6866		359,900		331,526		265,966			(28,568)		13,927		0001
INDE/SP020036	Linked Annuity Hedge			Royal Bank of Canada														(11,661)		12,400		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	02/25/2026	02/25/2028	1	1,279,000	6796.79		191,850		183,154		144,249			(10,656)		33,312		0001
INDE/SP020036	Linked Annuity Hedge			Royal Bank of Canada														(28,568)		13,927		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	02/25/2026	02/25/2028	1	1,736,000	6811.4		250,362		239,014		185,820			(10,656)		33,312		0001
INDE/SP020036	Linked Annuity Hedge			Barclays PLC														(28,568)		13,927		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2028	1	4,737,000	6496.72		710,076		702,284		711,848			(28,568)		13,927		0001
INDE/SP020036	Linked Annuity Hedge			Barclays PLC														(28,568)		13,927		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	01/16/2026	01/19/2028	1	2,073,000	6929.6		289,172		255,944		201,892			(28,568)		13,927		0001
INDE/SP020036	Linked Annuity Hedge			Barclays PLC														(28,568)		13,927		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	01/26/2026	01/26/2028	1	6,900,000	7200		301,950		224,934		105,125			(28,568)		13,927		0001
INDE/SP020036	Linked Annuity Hedge			Barclays PLC														(28,568)		13,927		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	01/21/2026	08/23/2027	1	6,800,000	7600		380,140		335,340		244,833			(28,568)		13,927		0001
INDE/SP020036	Linked Annuity Hedge			Barclays PLC														(28,568)		13,927		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/27/2026	02/25/2028	1	1,504,000	6878.88		206,499		198,228		160,455			(9,077)		10,384		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/16/2026	01/14/2028	1	5,756,000	6826.13		784,543		708,384		561,060			(79,747)		38,324		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/29/2026	01/28/2028	1	1,923,000	6827.2		270,758		249,098		180,712			(22,656)		13,007		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/21/2026	01/21/2028	1	1,550,000	6755.3		227,850		206,567		175,131			(21,537)		10,429		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/21/2028	1	2,725,000	6460.93		417,198		412,613		418,249			(6,269)		19,150		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/20/2026	02/22/2028	1	1,524,000	6900.51		209,093		198,753		157,655			(11,140)		10,500		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/02/2026	03/02/2028	1	1,633,000	6867.86		227,150		218,426		176,889			(9,011)		11,323		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2026	01/24/2028	1	1,973,000	6894.86		257,912		235,207		180,589			(23,639)		12,631		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2026	01/25/2028	1	1,946,000	6891.41		227,754		207,731		167,537			(20,846)		11,122		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/26/2026	02/25/2028	1	2,371,000	6884.68		327,909		314,341		251,288			(14,844)		16,370		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/03/2026	02/02/2028	1	2,329,700	6975		301,893		279,053		221,363			(23,191)		15,617		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/17/2026	03/17/2028	1	2,055,000	6652.29		305,990		300,533		269,528			(5,860)		14,401		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/28/2028	1	3,170,000	6330.64		492,935		482,258		540,288			(2,694)		22,385		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/13/2026	03/10/2028	1	1,802,363	6768		238,078		294,125		215,089			(5,911)		12,569		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/27/2026	03/01/2028	1	1,977,000	6710.35		305,074		291,018		238,774			(13,231)		13,689		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/18/2026	02/18/2028	1	2,812,000	6856.58		397,617		375,770		308,094			(22,332)		19,317		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/09/2028	1	3,110,000	6880		431,668		402,613		310,294			(29,566)		21,225		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/03/2028	1	1,650,983	6827		222,376		215,618		185,321			(7,637)		11,456		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/03/2026	03/03/2028	1	1,586,000	6734.83		232,801		224,179		192,105			(8,917)		11,019		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	01/31/2028	1	4,334,000	6921.68		599,826		552,797		431,704			(49,233)		29,381		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/06/2026	01/06/2028	1	1,469,000	6692.73		202,722		179,609		145,422			(23,327)		9,772		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/06/2026	03/06/2028	1	1,287,000	6719.8		185,071		179,470		159,297			(6,329)		8,950		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/03/2026	02/03/2028	1	1,657,000	6945.17		238,939		220,888		176,456			(18,330)		11,258		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/04/2026	03/03/2028	1	2,038,000	6869.5		281,652		271,593		221,766			(10,417)		14,142		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/20/2026	01/14/2028	1	2,202,395	6883		275,904		249,537		220,030			(26,676)		14,740		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/14/2026	01/14/2028	1	2,012,000	6651.79		284,899		255,548		209,253			(29,661)		13,466		0001
Purchased Call1/S&P 500 INDEX/SPX00089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/19/2026	02/17/2028	1	2,469,197	6825		343,409		325,859		272,773			(18,869)		16,975		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP'00509K	Linked Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/24/2026	02/24/2028	1	1,845,000	6859.06		257,378		245,357		199,401			(12,340)		12,730		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/09/2026	03/09/2028	1	2,454,000	6768.81		357,057		346,771		291,290			(10,746)		17,101		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Linked Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/08/2026	02/08/2028	1	4,903,000	6918.44		677,104		630,600		494,110			(49,025)		33,436		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/20/2028	1	1,642,000	6467.44		250,241		247,487		250,778			(3,766)		11,331		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/06/2026	03/08/2028	1	2,506,000	6719.8		361,115		350,217		310,921			(12,316)		17,451		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Linked Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/25/2026	03/24/2028	1	1,506,000	6460.06		242,617		240,950		229,713			(1,994)		10,605		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/09/2026	01/07/2028	1	3,223,227	6880		457,826		408,503		323,038			(50,939)		21,457		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Ilizhuo Markets	02/06/2026	10/16/2026	1	13,750,000	6200		362,200		288,176		514,575			(76,177)		50,764		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/27/2026	03/01/2028	1	2,717,000	6799.77		393,693		378,032		306,694			(17,167)		18,827		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Linked Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/27/2026	03/01/2028	1	2,009,000	6678.88		276,639		265,634		215,274			(12,077)		13,321		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/23/2026	01/21/2028	1	2,167,000	6905.24		295,012		269,845		218,211			(27,243)		14,581		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/08/2026	01/07/2028	1	1,515,000	6900.7		205,012		182,672		149,159			(23,060)		10,072		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/15/2026	01/13/2028	1	2,443,391	6951		326,075		294,054		231,926			(33,593)		16,341		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/22/2026	01/21/2028	1	1,912,000	6795.82		265,639		241,823		197,561			(24,778)		12,182		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/09/2026	01/10/2028	1	4,854,000	6952.35		656,261		585,850		455,730			(72,718)		32,386		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/28/2026	01/28/2028	1	1,393,000	6828		209,229		191,687		148,134			(17,770)		9,422		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Linked Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/21/2026	01/21/2028	1	1,942,000	6675.62		263,724		239,090		200,266			(24,927)		13,067		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/26/2026	01/26/2028	1	3,756,000	6925.9		516,450		471,757		370,179			(45,278)		25,988		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/12/2026	02/11/2028	1	3,468,000	6798.6		465,520		456,684		391,093			(31,302)		23,703		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/30/2026	02/01/2028	1	2,130,000	8868.08		43,452		40,050		21,268			(3,562)		14,451		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/28/2026	01/28/2028	1	1,587,000	6964.07		219,371		200,074		151,727			(18,547)		10,735		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/25/2026	03/24/2028	1	1,920,000	6591.9		285,504		283,543		269,444			(2,347)		13,321		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/11/2026	03/10/2028	1	1,796,000	6609.79		282,870		275,487		238,747			(7,750)		12,524		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/19/2026	03/14/2028	1	3,194,000	6596.03		474,309		464,536		437,886			(11,663)		22,536		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/13/2026	02/16/2028	1	3,072,000	6612.24		428,701		402,083		343,470			(26,778)		21,073		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/05/2026	02/04/2028	1	3,128,000	6778.68		436,356		405,661		356,517			(32,323)		21,269		0001
Purchased Call / S&P 500 INDEX / SP'00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/27/2026	02/29/2028	1	2,774,000	6876.88		382,257		367,030		296,815			(16,711)		19,208		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&P50028F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/12/2026	01/12/2028	1	2,468,000	6952.85	.....	335,401	.....	299,926	.....	232,414	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500 INDEX/S&P50028F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/10/2026	03/10/2028	1	1,742,000	6652.63	.....	268,094	.....	260,739	.....	225,588	.....	.....	(7,702)	.....	.....	.....	0001
Purchased Call/S&P 500 INDEX/S&P50213SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/02/2026	01/03/2028	1	2,897,000	6837.89	.....	394,282	.....	348,183	.....	302,197	.....	.....	(47,465)	.....	.....	.....	0001
Purchased Call/S&P 500 INDEX/S&P5021984	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/23/2026	03/23/2028	1	1,881,000	6571.13	.....	249,292	.....	246,899	.....	238,989	.....	.....	(2,729)	.....	.....	.....	0001
Purchased Call/S&P 500 INDEX/S&P502036	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/18/2026	03/17/2028	1	2,089,000	6624.7	.....	304,145	.....	299,132	.....	285,010	.....	.....	(5,416)	.....	.....	.....	0001
Purchased Call/S&P 500 INDEX/S&P502058	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/02/2026	12/31/2027	1	2,702,000	6634.47	.....	369,012	.....	324,907	.....	281,980	.....	.....	(44,485)	.....	.....	.....	0001
Purchased Call/S&P 500 INDEX/S&P502090	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/05/2026	12/29/2027	1	1,772,027	8791	.....	33,994	.....	29,981	.....	16,930	.....	.....	(3,990)	.....	.....	.....	0001
SIO023035/37Dec 2023	Mortgages	B1	Rate.....	Deutsche Bank AG ..	12/21/2023	12/23/2026	1	69,652,141	2,215	.....	630,352	.....	47,288	.....	47,288	.....	.....	(1,021)	.....	.....	.....	0002
SIO023035/37Dec 2023	Mortgages	B1	Rate.....	Deutsche Bank AG ..	12/21/2023	12/23/2026	1	5,398,351	2,215	.....	48,493	.....	3,638	.....	3,638	.....	.....	(79)	.....	.....	.....	0002
Purchased Call/Merrill Lynch RPI Index/MLR161257	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	06/06/2024	06/05/2026	2	890,250	222.03	.....	30,375	.....	2,724	.....	68,257	.....	.....	(3,752)	.....	.....	.....	0001
Purchased Call/Merrill Lynch RPI Index/MLR161257	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	06/17/2024	06/12/2026	3	3,217,465	221.18	.....	112,083	.....	11,155	.....	259,908	.....	.....	(13,870)	.....	.....	.....	0001
Purchased Call/Merrill Lynch RPI Index/MLR161257	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	06/28/2024	06/30/2026	1	769,500	220.74	.....	26,702	.....	3,301	.....	63,651	.....	.....	(3,283)	.....	.....	.....	0001
Purchased Call/Merrill Lynch RPI Index/MLR161257	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	04/16/2024	04/15/2026	2	1,096,109	218.68	.....	37,199	.....	716	.....	101,982	.....	.....	(4,568)	.....	.....	.....	0001
Purchased Call/Merrill Lynch RPI Index/MLR161257	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	04/11/2024	04/10/2026	2	2,063,850	220.07	.....	69,977	.....	869	.....	178,064	.....	.....	(8,641)	.....	.....	.....	0001
Purchased Call/Merrill Lynch RPI Index/MLR161257	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	04/09/2024	04/09/2026	2	3,402,395	222.27	.....	117,041	.....	1,286	.....	257,025	.....	.....	(14,430)	.....	.....	.....	0001
Purchased Call/Merrill Lynch RPI Index/MLR161257	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	04/02/2024	04/01/2026	3	1,083,205	221.13	.....	37,672	.....	.....	.....	87,903	.....	.....	(4,648)	.....	.....	.....	0001
Purchased Call/Merrill Lynch RPI Index/MLR161257	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	04/19/2024	04/20/2026	1	2,735,683	218.9	.....	94,039	.....	2,458	.....	251,232	.....	.....	(11,578)	.....	.....	.....	0001
Purchased Call/Merrill Lynch RPI Index/MLR161257	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	04/09/2024	04/08/2026	3	886,300	221.47	.....	23,432	.....	226	.....	54,421	.....	.....	(2,883)	.....	.....	.....	0001
Purchased Call/Merrill Lynch RPI Index/MLR161257	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	04/05/2024	04/06/2026	1	2,783,539	221.35	.....	96,310	.....	662	.....	222,370	.....	.....	(11,858)	.....	.....	.....	0001
Purchased Call/Merrill Lynch RPI Index/MLR161257	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	04/04/2024	04/02/2026	2	1,804,981	220.78	.....	62,507	.....	86	.....	149,580	.....	.....	(7,729)	.....	.....	.....	0001
Purchased Call/Merrill Lynch RPI Index/MLR161257	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	04/25/2024	04/24/2026	2	872,758	219.23	.....	30,021	.....	953	.....	78,901	.....	.....	(3,708)	.....	.....	.....	0001
Purchased Call/Merrill Lynch RPI Index/MLR161257	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	04/12/2024	04/10/2026	2	1,516,133	218.98	.....	52,073	.....	647	.....	138,996	.....	.....	(6,439)	.....	.....	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill Lynch RPI Index/MLR161VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.04/24/2024	.04/24/2026	.2	854,032	219.27	29,370	.....	.....	.....928	.....	.....77,039	.....	.....	(3,621)	.....	.....1,095	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.04/22/2024	.04/22/2026	.2	1,416,284	218.78	48,790	.....	.....	.....1,407	.....	.....130,966	.....	.....	(6,016)	.....	.....1,739	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/02/2024	.05/01/2026	.2	1,521,490	219.63	92,466	.....	.....	.....2,171	.....	.....134,500	.....	.....	(6,478)	.....	.....2,217	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/01/2024	.04/30/2026	.2	3,128,488	218.28	107,775	.....	.....	.....4,294	.....	.....297,561	.....	.....	(13,288)	.....	.....4,485	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/10/2024	.05/08/2026	.2	2,687,792	221.98	92,302	.....	.....	.....4,718	.....	.....206,744	.....	.....	(11,417)	.....	.....4,336	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/22/2024	.05/13/2026	.6	1,479,581	221.79	51,934	.....	.....	.....3,011	.....	.....114,911	.....	.....	(6,432)	.....	.....2,539	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/20/2024	.05/15/2026	.2	2,882,887	224.24	99,374	.....	.....	.....6,040	.....	.....191,263	.....	.....	(12,268)	.....	.....5,079	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/29/2024	.05/28/2026	.2	420,313	220.65	13,487	.....	.....	.....1,057	.....	.....35,041	.....	.....	(1,664)	.....	.....838	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/31/2024	.06/01/2026	.1	1,128,092	220.23	38,919	.....	.....	.....3,266	.....	.....96,150	.....	.....	(4,792)	.....	.....2,325	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.04/29/2024	.04/29/2026	.4	1,841,937	220.02	82,132	.....	.....	.....2,397	.....	.....159,015	.....	.....	(7,677)	.....	.....2,596	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/16/2024	.05/15/2026	.2	3,847,415	223.46	133,141	.....	.....	.....8,048	.....	.....298,623	.....	.....	(16,416)	.....	.....6,755	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/09/2024	.05/08/2026	.2	1,796,889	220.62	62,534	.....	.....	.....3,180	.....	.....150,098	.....	.....	(7,711)	.....	.....2,899	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/22/2024	.05/21/2026	.3	3,092,733	223.7	105,761	.....	.....	.....7,266	.....	.....212,677	.....	.....	(13,041)	.....	.....5,780	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161ZSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/11/2024	.06/10/2026	.2	851,722	220.26	29,542	.....	.....	.....2,843	.....	.....72,459	.....	.....	(3,645)	.....	.....1,678	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/13/2024	.06/11/2026	.2	3,396,725	220.39	117,300	.....	.....	.....11,442	.....	.....287,452	.....	.....	(14,463)	.....	.....7,543	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/20/2024	.05/20/2026	.2	1,250,198	223.89	42,849	.....	.....	.....2,886	.....	.....84,507	.....	.....	(5,287)	.....	.....2,314	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/30/2024	.05/29/2026	.2	2,213,013	219.28	76,420	.....	.....	.....6,091	.....	.....199,387	.....	.....	(9,423)	.....	.....4,449	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/31/2024	.06/02/2026	.1	382,363	220.23	13,192	.....	.....	.....1,123	.....	.....32,589	.....	.....	(1,622)	.....	.....794	.....	.....0001
Purchased Call/Merrill Lynch RPI Index/MLR161ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/10/2024	.06/05/2026	.2	1,618,787	220.03	55,715	.....	.....	.....5,002	.....	.....139,853	.....	.....	(6,889)	.....	.....3,442	.....	.....0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/22/2024	04/17/2026	2	1,084,550	218.9	37,177			822		99,844			(4,587)		1,170		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/04/2024	06/03/2026	4	744,716	220.96	28,165			2,504		60,818			(3,562)		1,559		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/21/2024	06/18/2026	2	2,043,327	222.25	69,986			7,544		154,711			(8,657)		4,753		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/22/2024	05/22/2026	2	1,443,642	222.82	48,813			3,422		103,334			(6,019)		2,724		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/24/2024	05/27/2026	1	779,406	221.2	26,889			2,068		62,748			(3,302)		1,540		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/12/2024	06/12/2026	2	2,015,310	220.94	69,712			6,886		165,146			(8,595)		4,506		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/26/2024	06/26/2026	2	1,234,775	220.62	42,840			5,063		103,098			(5,262)		3,014		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/17/2024	06/17/2026	2	1,132,868	221.26	39,721			4,209		91,182			(4,889)		2,618		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/02/2024	05/01/2026	4	2,642,905	218.8	83,824			3,915		244,509			(11,708)		3,851		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/18/2024	06/18/2026	2	5,664,393	221.95	196,110			21,044		437,051			(24,180)		13,176		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/21/2024	06/23/2026	1	669,567	221.7	23,234			2,649		52,272			(2,857)		1,606		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/26/2024	06/25/2026	2	5,164,275	221.49	177,344			20,710		409,401			(21,868)		12,534		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/27/2024	06/26/2026	2	1,318,310	221.02	45,485			5,397		107,510			(5,617)		3,218		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/13/2024	06/12/2026	2	1,946,305	220.85	67,773			6,734		160,344			(8,371)		4,352		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/14/2024	06/15/2026	1	2,181,329	221.18	75,682			7,809		175,789			(9,319)		4,977		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/02/2024	04/02/2026	3	3,574,410	221.32	123,708			170		286,737			(15,256)		1,323		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/03/2024	04/02/2026	2	1,616,206	221.99	55,663			77		129,099			(6,873)		596		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/05/2024	04/02/2026	2	1,330,810	221.35	45,939			64		106,562			(5,690)		493		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/23/2024	04/23/2026	3	3,291,219	219.2	113,224			3,422		298,037			(13,962)		4,131		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA																		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/15/2024	05/08/2026	3	1,699,849	221.56	64,890			3,314		146,762			(8,017)		2,999		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/31/2024	05/29/2026	2	1,897,995	220.23	65,793			5,272		161,278			(8,142)		3,795		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/03/2024	05/04/2026	1	3,471,362	220.22	119,762			5,436		296,215			(14,745)		5,297		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2024	06/05/2026	2	1,946,646	221.67	67,559			6,036		152,633			(8,331)		4,139		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/24/2024	05/22/2026	2	1,317,779	220.97	45,617			3,215		107,924			(5,635)		2,487		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/10/2024	04/10/2026	2	2,456,420	219.74	84,590			1,046		215,936			(10,428)		2,033		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/16/2024	04/16/2026	2	3,321,510	218.12	114,275			2,355		318,740			(14,089)		3,477		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/17/2024	04/17/2026	2	1,466,217	218.23	50,522			1,111		139,887			(6,231)		1,592		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/12/2024	04/14/2026	1	922,330	218.98	31,820			568		84,421			(3,912)		903		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/18/2024	04/17/2026	1	1,915,497	216.96	82,453			1,378		172,029			(7,710)		1,959		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/07/2024	05/06/2026	3	1,366,285	220.67	47,269			2,275		113,576			(5,833)		2,145		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/10/2024	05/11/2026	1	4,135,228	221.98	142,665			7,850		317,358			(17,565)		6,930		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/26/2024	04/27/2026	1	3,634,329	219.42	125,021			4,471		324,536			(15,392)		4,942		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/10/2024	05/12/2026	1	580,644	221.98	20,032			1,128		44,562			(2,463)		985		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/26/2024	04/28/2026	1	1,604,753	219.42	55,204			2,047		143,296			(6,787)		2,222		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/16/2024	05/14/2026	3	3,396,866	222.27	118,468			7,000		256,535			(14,609)		5,897		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/06/2024	05/01/2026	2	1,167,713	220.22	40,313			1,671		99,893			(4,966)		1,702		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/17/2024	05/18/2026	1	2,713,405	224.24	93,612			6,052		178,917			(11,525)		4,920		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/24/2024	05/22/2026	1	2,369,713	221.2	81,518			5,750		191,425			(10,078)		4,472		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/24/2024	05/22/2026	1	2,369,713	221.2	81,518			5,750		191,425			(10,078)		4,472		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/25/2024	06/24/2026	2	241,498	222.13	8,221			949		18,353			(1,014)		593		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/14/2024	06/16/2026	1	603,522	221.18	20,942			2,186		48,636			(2,575)		1,386		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/28/2024	06/26/2026	2	2,454,093	220.74	84,182			10,002		203,473			(10,415)		5,991		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/26/2024	04/24/2026	2	879,151	219.42	29,943			951		78,651			(3,703)		1,127		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/28/2024	06/29/2026	1	3,071,836	220.74	106,286			13,012		254,088			(13,066)		7,627		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/07/2024	05/07/2026	2	4,707,412	220.75	162,943			8,028		380,233			(20,016)		7,494		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/03/2024	05/05/2026	1	928,863	220.22	32,046			1,497		79,259			(3,940)		1,438		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/31/2024	05/29/2026	2	1,314,923	219.8	45,309			3,625		115,100			(5,594)		2,643		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/04/2024	06/04/2026	2	5,792,088	220.75	200,621			17,638		480,015			(24,735)		12,221		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/07/2024	06/09/2026	1	584,217	220.03	20,156			1,910		50,980			(2,478)		1,279		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/07/2024	06/08/2026	1	2,672,180	220.03	92,190			8,623		230,338			(11,350)		5,809		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/16/2024	05/15/2026	1	1,828,259	223.57	63,075			3,828		126,689			(7,787)		3,210		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/17/2024	05/19/2026	1	691,154	224.24	23,845			1,572		45,573			(2,932)		1,266		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/19/2024	04/21/2026	1	986,533	218.9	33,937			932		90,661			(4,173)		1,183		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/21/2024	06/18/2026	2	1,492,952	221.7	51,825			5,593		116,991			(6,422)		3,473		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/12/2024	04/13/2026	1	2,657,242	218.98	91,675			1,513		243,226			(11,287)		2,507		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/05/2024	04/07/2026	1	886,993	221.35	23,818			196		54,990			(2,928)		477		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/24/2024	05/26/2026	1	722,750	221.2	24,935			1,886		58,187			(3,066)		1,415		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/21/2024	06/22/2026	1	1,723,886	221.7	59,819			6,747		134,583			(7,365)		4,110		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Merrill Lynch RPI Index/MLR26-098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/15/2024	.07/15/2026	3	909,944	224.27	33,150			4,787		59,947			(4,092)		2,452		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/25/2024	.07/24/2026	2	1,229,481	222.45	44,084			6,936		95,585			(5,445)		3,451		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/10/2024	.07/09/2026	2	2,922,869	222.03	101,506			13,804		224,138			(12,515)		7,649		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/23/2024	.08/21/2026	2	1,399,382	227.99	47,795			9,376		67,566			(5,912)		4,254		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/24/2024	.07/23/2026	2	3,197,306	223.62	111,018			17,293		221,192			(13,688)		8,984		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/05/2024	.07/31/2026	2	1,248,100	225.72	42,920			7,175		74,245			(5,309)		3,608		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/06/2024	.08/06/2026	2	2,286,802	223.5	80,459			14,037		159,582			(9,920)		6,771		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-15A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/23/2024	.08/21/2026	2	1,502,988	226.91	53,319			10,445		81,765			(6,584)		4,704		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-15I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/13/2024	.08/13/2026	2	3,588,944	225.79	126,311			23,251		212,818			(15,573)		10,913		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/15/2025	.08/12/2026	2	588,118	225.25	18,541			3,620		36,187			(2,442)		1,782		0001
Purchased Call/Merrill Lynch RPI Index/MLR16-23X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/05/2024	.07/02/2026	2	1,182,303	221.57	41,102			5,223		93,403			(5,075)		2,984		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-094	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/12/2024	.07/10/2026	3	1,182,693	224.25	41,022			5,665		78,244			(5,070)		3,111		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-09N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/31/2024	.07/30/2026	2	2,251,785	224.16	78,789			12,988		150,118			(9,714)		6,483		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-159	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/21/2024	.08/21/2026	2	925,799	227.78	31,729			6,200		46,752			(3,914)		2,891		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-15L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/30/2024	.09/01/2026	1	841,065	227.88	29,690			6,248		42,184			(3,650)		2,732		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-15J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/30/2024	.09/02/2026	2	733,616	227.88	25,888			5,478		36,812			(3,181)		2,390		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-15Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/17/2024	.09/17/2026	2	5,198,277	228.36	182,019			42,257		228,873			(22,442)		17,593		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-15M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/05/2024	.09/03/2026	3	609,227	227.45	21,754			4,636		31,895			(2,684)		1,391		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-15Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/16/2024	.09/16/2026	2	1,164,817	228.77	40,861			9,435		49,703			(5,040)		3,963		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill Lynch RPI Index/MLR26-129A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/27/2024	09/28/2026	1	2,583,114	231.99	91,701			22,704		89,359			(11,280)		9,095		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-129B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/30/2024	09/25/2026	2	2,914,566	231.99	102,517			25,067		101,175			(12,660)		10,177		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-129C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/27/2024	09/25/2026	2	2,897,685	231.9	95,526			23,323		94,526			(11,794)		9,419		0001
Purchased Call/Merrill Lynch RPI Index/MLR16-123Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/05/2024	07/02/2026	2	2,418,332	222.59	82,969			10,561		179,212			(10,280)		6,104		0001
Purchased Call/Merrill Lynch RPI Index/MLR16-123Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/05/2024	07/06/2026	1	2,675,396	222.59	99,776			13,175		212,208			(12,284)		7,412		0001
Purchased Call/Merrill Lynch RPI Index/MLR16-123V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/02/2024	07/01/2026	2	546,867	220.1	19,067			2,385		47,117			(2,352)		1,373		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-105T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/12/2024	07/13/2026	1	2,962,956	224.68	103,111			14,609		189,495			(12,695)		7,908		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-105K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/12/2024	07/10/2026	1	1,624,848	224.68	63,505			8,771		117,057			(7,851)		4,800		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-105T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/05/2024	08/05/2026	2	535,528	223.61	18,791			3,254		36,982			(2,318)		1,579		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-115K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/30/2024	08/31/2026	1	1,799,980	227.88	63,539			13,303		90,247			(7,823)		5,827		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-109M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/30/2024	07/29/2026	3	982,580	223.74	35,197			5,763		67,225			(4,345)		2,817		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-109V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/07/2024	08/07/2026	2	1,372,841	223.42	48,784			8,583		96,321			(6,016)		4,081		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-109L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/26/2024	07/28/2026	1	512,831	223.71	17,898			2,901		35,156			(2,201)		1,464		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-109K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/26/2024	07/24/2026	2	2,069,726	223.71	72,020			11,342		142,282			(8,909)		5,909		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-109X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/09/2024	08/07/2026	3	1,480,733	224.84	41,669			7,373		75,058			(5,158)		3,510		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-105J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/26/2024	07/27/2026	1	1,970,436	223.71	88,768			11,067		135,069			(8,467)		5,602		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-115F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/27/2024	08/27/2026	1	1,828,512	227.99	64,547			13,122		91,080			(7,958)		5,841		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-115T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/20/2024	08/19/2026	2	633,283	227.33	22,939			4,412		34,173			(2,829)		2,030		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-109C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/22/2024	07/17/2026	2	1,465,726	223.49	40,695			6,016		81,311			(5,034)		3,171		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill Lynch RPI Index/MLR26108B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/19/2024	.07/17/2026	.2	1,751,212	224.79	60,524			8,934		111,489			(7,473)		4,763		0001
Purchased Call/Merrill Lynch RPI Index/MLR26108D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/19/2024	.07/20/2026	.1	1,309,880	223.49	45,584			6,887		91,103			(5,612)		3,612		0001
Purchased Call/Merrill Lynch RPI Index/MLR26115T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/11/2024	.09/11/2026	.1	766,642	227.76	27,104			6,069		38,096			(3,342)		2,566		0001
Purchased Call/Merrill Lynch RPI Index/MLR2612S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/24/2024	.09/23/2026	.3	677,264	230.21	24,913			5,995		27,861			(3,075)		2,351		0001
Purchased Call/Merrill Lynch RPI Index/MLR26119P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/09/2024	.09/04/2026	.2	3,842,860	226.94	186,620			29,441		209,746			(16,897)		12,602		0001
Purchased Call/Merrill Lynch RPI Index/MLR261237	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/25/2024	.09/25/2026	.2	1,545,295	230.75	55,301			13,452		60,761			(6,819)		5,386		0001
Purchased Call/Merrill Lynch RPI Index/MLR16125W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/02/2024	.07/02/2026	.1	3,173,040	220.52	109,787			13,883		266,821			(13,535)		8,008		0001
Purchased Call/Merrill Lynch RPI Index/MLR26105A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/18/2024	.07/17/2026	.2	1,481,793	225.57	51,300			7,543		88,994			(6,326)		4,030		0001
Purchased Call/Merrill Lynch RPI Index/MLR261080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/01/2024	.07/31/2026	.2	907,847	225.27	31,788			5,285		55,872			(3,918)		2,824		0001
Purchased Call/Merrill Lynch RPI Index/MLR26105F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/23/2024	.07/22/2026	.3	1,837,107	223.9	63,636			9,817		124,260			(7,867)		5,111		0001
Purchased Call/Merrill Lynch RPI Index/MLR261188	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/20/2024	.08/20/2026	.2	3,754,043	227.36	132,664			25,700		196,758			(16,359)		11,708		0001
Purchased Call/Merrill Lynch RPI Index/MLR26109H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/24/2024	.07/24/2026	.1	875,793	222.94	30,565			4,786		63,386			(3,768)		2,458		0001
Purchased Call/Merrill Lynch RPI Index/MLR26115V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/13/2024	.09/15/2026	.1	839,209	228.31	28,792			6,834		37,337			(3,663)		2,847		0001
Purchased Call/Merrill Lynch RPI Index/MLR26118N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/04/2024	.09/04/2026	.3	4,352,390	227.85	153,588			32,925		220,218			(18,937)		14,273		0001
Purchased Call/Merrill Lynch RPI Index/MLR26115H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/30/2024	.08/28/2026	.3	2,066,246	227.86	72,729			14,972		104,253			(8,983)		6,633		0001
Purchased Call/Merrill Lynch RPI Index/MLR26118I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/03/2024	.08/28/2026	.3	2,359,357	227.88	82,733			17,056		118,667			(10,239)		7,562		0001
Purchased Call/Merrill Lynch RPI Index/MLR26115X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/13/2024	.09/11/2026	.2	2,820,469	228.31	100,214			22,567		125,828			(12,397)		9,453		0001
Purchased Call/Merrill Lynch RPI Index/MLR26123C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/30/2024	.09/30/2026	.2	1,434,118	231.16	51,337			12,838		54,116			(6,331)		5,077		0001
Purchased Call/Merrill Lynch RPI Index/MLR26118P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/10/2024	.09/09/2026	.3	1,197,950	227.72	42,994			9,523		61,066			(5,309)		3,990		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Merrill Lynch RPI Index/MLR2611S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/11/2024	09/10/2026	2	3,371,667	227.94	119,644			26,625		169,486			(14,751)		11,266		0001
Purchased Call/Merrill Lynch RPI Index/MLR2611SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/26/2024	08/26/2026	2	1,233,272	227.88	43,584			8,809		61,722			(5,378)		3,927		0001
Purchased Call/Merrill Lynch RPI Index/MLR2611S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/16/2024	08/14/2026	3	1,674,087	225.88	59,089			11,005		96,603			(7,287)		5,109		0001
Purchased Call/Merrill Lynch RPI Index/MLR2610SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/02/2024	08/04/2026	1	1,006,076	225.72	35,514			6,098		59,668			(4,367)		2,956		0001
Purchased Call/Merrill Lynch RPI Index/MLR2610SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/02/2024	08/03/2026	1	2,093,971	225.72	74,129			12,644		124,518			(9,127)		6,145		0001
Purchased Call/Merrill Lynch RPI Index/MLR2610SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/19/2024	07/21/2026	1	514,860	223.49	17,969			2,740		35,812			(2,209)		1,426		0001
Purchased Call/Merrill Lynch RPI Index/MLR2610S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/12/2024	07/14/2026	1	684,961	224.68	23,905			3,415		43,810			(2,939)		1,837		0001
Purchased Call/Merrill Lynch RPI Index/MLR2611S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/16/2024	08/17/2026	1	3,593,972	226.9	126,508			24,014		194,662			(15,576)		11,089		0001
Purchased Call/Merrill Lynch RPI Index/MLR2612S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/20/2024	09/18/2026	2	5,664,376	223.78	200,605			47,105		242,983			(24,802)		19,385		0001
Purchased Call/Merrill Lynch RPI Index/MLR2610SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/01/2024	07/31/2026	2	592,389	225.44	20,949			3,489		35,997			(2,568)		1,712		0001
Purchased Call/Merrill Lynch RPI Index/MLR2611S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/12/2024	09/11/2026	2	1,146,549	228.53	40,826			9,182		54,928			(5,043)		3,849		0001
Purchased Call/Merrill Lynch RPI Index/MLR2612S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/24/2024	09/24/2026	1	3,296,067	231.39	117,010			28,288		121,509			(14,426)		11,476		0001
Purchased Call/Merrill Lynch RPI Index/MLR2612S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/27/2024	09/29/2026	1	1,222,003	231.99	43,381			10,786		42,336			(5,334)		4,315		0001
Purchased Call/Merrill Lynch RPI Index/MLR2610S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/09/2024	08/10/2026	1	2,065,809	224.84	72,716			13,103		130,931			(8,953)		6,212		0001
Purchased Call/Merrill Lynch RPI Index/MLR2611S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/28/2024	08/28/2026	2	1,726,559	227.73	61,083			12,510		86,104			(7,533)		5,544		0001
Purchased Call/Merrill Lynch RPI Index/MLR2611S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/16/2024	08/14/2026	1	1,296,556	226.9	45,509			8,486		70,457			(5,626)		3,957		0001
Purchased Call/Merrill Lynch RPI Index/MLR2612S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/19/2024	09/18/2026	2	1,092,026	228.55	38,811			9,066		52,297			(4,785)		3,737		0001
Purchased Call/Merrill Lynch RPI Index/MLR2610S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/16/2024	07/16/2026	2	2,163,730	225.69	75,282			10,962		128,744			(9,282)		5,898		0001
Purchased Call/Merrill Lynch RPI Index/MLR2610S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/08/2024	08/07/2026	1	1,059,812	224.51	37,189			6,568		69,984			(4,593)		3,150		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill Lynch RPI Index/MLR2611S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/14/2024	08/14/2026	2	2,209,247	225.72	77,857			14,448		131,720			(9,601)		6,743		0001
Purchased Call/Merrill Lynch RPI Index/MLR2611S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/23/2024	08/25/2026	1	1,051,307	227.99	37,111			7,443		52,083			(4,563)		3,336		0001
Purchased Call/Merrill Lynch RPI Index/MLR2611S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/10/2024	07/10/2026	2	1,923,615	222.74	67,628			9,295		140,985			(8,339)		5,059		0001
Purchased Call/Merrill Lynch RPI Index/MLR2611S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/08/2024	07/08/2026	1	189,292	222.05	6,568			884		14,459			(810)		493		0001
Purchased Call/Merrill Lynch RPI Index/MLR2612S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/20/2024	09/21/2026	1	2,437,088	229.78	86,516			20,588		104,189			(10,652)		8,413		0001
Purchased Call/Merrill Lynch RPI Index/MLR2611S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/13/2024	09/14/2026	1	2,320,814	229.31	82,389			18,812		103,180			(10,144)		7,849		0001
Purchased Call/Merrill Lynch RPI Index/MLR2612S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/20/2024	09/22/2026	1	1,295,746	229.78	45,928			10,977		55,356			(5,647)		4,479		0001
Purchased Call/Merrill Lynch RPI Index/MLR2611S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/23/2024	08/24/2026	1	2,585,167	227.99	91,256			18,201		128,044			(11,235)		8,175		0001
Purchased Call/Merrill Lynch RPI Index/MLR2610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/09/2024	08/11/2026	1	172,490	224.84	6,072			1,101		10,935			(747)		521		0001
Purchased Call/Merrill Lynch RPI Index/MLR2612S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/20/2024	09/18/2026	2	1,562,885	228.45	55,371			12,984		69,108			(6,836)		5,349		0001
Purchased Call/Merrill Lynch RPI Index/MLR2610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/05/2024	07/07/2026	1	699,015	222.59	24,256			3,232		51,589			(2,982)		1,811		0001
Purchased Call/Merrill Lynch RPI Index/MLR2611S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/06/2024	09/08/2026	1	1,533,761	226.94	54,449			11,967		83,304			(6,694)		5,093		0001
Purchased Call/Merrill Lynch RPI Index/MLR2611S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/16/2024	08/18/2026	1	919,231	226.9	32,357			6,178		49,807			(3,978)		2,847		0001
Purchased Call/Merrill Lynch RPI Index/MLR2611S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/05/2024	09/04/2026	2	1,027,872	227.86	36,072			7,763		52,026			(4,454)		3,371		0001
Purchased Call/Merrill Lynch RPI Index/MLR2613S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/07/2024	11/05/2026	2	3,263,923	228.74	114,824			34,406		157,551			(14,160)		12,641		0001
Purchased Call/Merrill Lynch RPI Index/MLR2612S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/02/2024	10/01/2026	3	3,005,596	231.86	104,919			26,505		106,475			(13,000)		10,681		0001
Purchased Call/Merrill Lynch RPI Index/MLR2613S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/25/2024	10/26/2026	1	3,619,145	228.22	127,193			36,388		165,845			(15,659)		13,670		0001
Purchased Call/Merrill Lynch RPI Index/MLR2612S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/18/2024	10/19/2026	1	2,538,082	231.5	89,340			24,701		94,153			(11,000)		9,441		0001
Purchased Call/Merrill Lynch RPI Index/MLR2613S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/04/2024	10/30/2026	2	4,533,853	227.51	158,763			46,491		240,790			(19,630)		17,317		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill Lynch RPI Index/MLR26-128F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/16/2024	10/15/2026	2	2,426,778	230.35	85,732			23,202		100,594			(10,571)		8,397		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-135I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/11/2024	11/11/2026	3	1,710,261	228.02	58,972			18,206		87,369			(7,294)		6,714		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-125L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/09/2024	10/09/2026	2	2,232,685	228.44	79,098			20,757		100,253			(9,750)		8,097		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-145A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/04/2024	12/04/2026	2	1,307,375	228.54	45,843			15,561		66,048			(5,653)		5,388		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-139V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/25/2024	11/20/2026	3	5,046,865	228.28	196,038			63,164		226,047			(24,266)		22,615		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-123I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/04/2024	10/05/2026	1	2,583,042	230.95	91,181			23,454		101,802			(11,226)		9,269		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-123X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/21/2024	10/21/2026	2	1,945,619	230.43	68,481			19,097		80,014			(8,443)		7,273		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-145D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/16/2024	12/11/2026	2	6,206,518	226	216,403			75,923		373,421			(26,756)		25,938		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1459	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/09/2024	12/09/2026	2	2,234,858	228.34	78,288			27,096		112,757			(9,651)		9,303		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-125E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/04/2024	10/02/2026	2	2,489,299	232.14	88,221			22,302		86,052			(10,878)		8,897		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-135N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/15/2024	11/13/2026	3	6,531,236	225.8	228,377			71,293		395,340			(28,238)		25,753		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-145L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/15/2025	12/18/2026	2	4,403,779	222.45	153,480			55,686		333,339			(19,099)		18,655		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-135D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/15/2024	11/16/2026	1	2,881,370	225.8	101,198			31,877		174,520			(12,459)		11,476		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-125S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/17/2024	10/16/2026	2	1,466,669	231.02	51,532			14,021		57,170			(6,354)		5,415		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-125T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/18/2024	10/16/2026	2	2,550,298	230.73	91,299			24,935		103,759			(11,272)		9,563		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-135J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/26/2024	11/25/2026	2	1,186,255	228.32	41,564			13,605		59,920			(5,128)		4,800		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-145G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/17/2024	12/16/2026	2	1,708,116	225.49	59,564			21,195		106,218			(7,945)		7,208		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-125V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/18/2024	10/20/2026	1	877,409	231.5	30,973			8,594		32,587			(3,808)		3,272		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-125H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/04/2024	10/06/2026	1	787,490	230.95	27,798			7,179		30,474			(3,418)		2,832		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill Lynch RPI Index/MLR26-129P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/11/2024	10/13/2026	1	1,157,538	230.4	40,861			10,960		47,452			(5,024)		4,241		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1430	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/27/2024	12/24/2026	2	3,397,983	222.73	117,671			43,403		253,500			(14,550)		14,558		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-145F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/28/2025	12/14/2026	3	2,875,481	226	91,822			36,254		172,521			(12,634)		12,088		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-133L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/17/2024	11/13/2026	3	1,510,595	225.91	53,106			16,619		90,729			(6,582)		5,956		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-143A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/11/2024	12/10/2026	2	2,448,940	227.97	85,819			29,828		127,639			(10,582)		10,215		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-133R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/20/2024	11/20/2026	1	887,873	227.11	31,426			10,058		49,546			(3,874)		3,595		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-133P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/19/2024	11/18/2026	2	3,999,731	226.78	140,295			44,526		225,177			(17,300)		15,944		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-133J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/12/2024	11/12/2026	1	3,797,069	226.83	132,518			40,957		213,283			(16,338)		14,939		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1334	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/29/2024	10/28/2026	3	2,229,682	229.22	77,939			22,482		102,504			(9,612)		8,476		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-133Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/27/2024	11/27/2026	2	2,753,670	228.94	96,490			31,944		132,267			(11,887)		11,188		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-123W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/21/2024	10/16/2026	2	6,605,314	231.5	231,502			63,313		245,872			(28,622)		24,386		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-133S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/22/2024	11/20/2026	2	3,497,403	227.66	122,130			39,251		185,161			(15,078)		14,002		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/31/2024	10/30/2026	2	1,185,548	228.13	41,182			12,000		55,238			(5,078)		4,528		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-133K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/14/2024	11/13/2026	3	2,031,586	226.47	70,821			21,996		117,209			(8,733)		8,011		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/08/2024	11/06/2026	1	5,644,302	228.89	197,551			99,839		269,314			(24,422)		21,910		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1330	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/24/2024	10/23/2026	1	2,543,801	229.92	89,287			25,247		110,211			(11,023)		9,555		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1330	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/20/2024	11/19/2026	3	3,287,079	227.02	115,260			36,740		182,512			(14,213)		13,131		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-143C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/12/2024	12/11/2026	2	2,100,273	226.84	73,163			25,635		119,072			(9,033)		8,777		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1430	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/27/2024	12/24/2026	3	3,493,782	222.17	121,328			44,820		269,495			(15,026)		14,969		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill Lynch RPI Index/MLR26-1485	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/05/2024	12/04/2026	2	4,344,888	228.43	148,527			50,604		213,027			(18,337)		17,495		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-148R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/27/2024	12/28/2026	1	7,180,642	222.17	251,322			93,684		557,474			(30,943)		30,904		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1483	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/03/2024	12/03/2026	2	2,767,434	228.32	97,186			32,842		140,018			(11,983)		11,383		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-12SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/07/2024	10/07/2026	2	2,372,416	230.28	83,425			21,659		97,923			(10,286)		8,558		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/14/2024	10/14/2026	2	2,042,658	230.34	71,897			19,359		84,280			(8,865)		7,903		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-148K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/20/2024	12/21/2026	1	2,896,950	222.45	101,393			36,820		218,754			(12,483)		12,342		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-143H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/17/2024	12/17/2026	2	2,082,247	225.1	69,066			24,674		133,397			(8,517)		8,804		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-145I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/18/2024	12/18/2026	1	2,126,625	221.88	74,432			26,685		166,458			(9,177)		9,009		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-148S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/31/2024	12/30/2026	2	2,990,930	221.8	104,644			39,307		235,901			(12,905)		12,957		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-128Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/23/2024	10/23/2026	1	406,028	229.72	14,252			4,013		17,904			(1,757)		1,525		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-128M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/15/2024	10/09/2026	2	2,951,522	228.41	103,862			27,404		132,880			(12,827)		10,703		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-135H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/08/2024	11/10/2026	1	2,210,555	228.89	77,500			23,800		105,442			(9,540)		8,659		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-128K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/08/2024	10/08/2026	1	4,477,642	228.63	157,613			41,135		197,556			(19,432)		16,195		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-143J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/20/2024	12/18/2026	2	3,949,679	221.51	138,531			49,877		315,824			(17,105)		16,732		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-143M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/20/2024	12/22/2026	1	2,346,590	222.45	82,131			29,886		177,261			(10,098)		10,016		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-135X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/29/2024	11/25/2026	3	3,239,039	228.41	113,897			37,371		162,462			(14,067)		13,105		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1482	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/02/2024	12/02/2026	2	2,239,473	228.66	78,190			26,318		109,826			(9,641)		9,193		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-148P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/27/2024	12/28/2026	1	1,969,190	222.17	68,922			25,751		151,365			(8,474)		8,515		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1430	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/29/2024	11/27/2026	1	4,465,643	229.4	156,298			51,811		206,622			(19,322)		18,143		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill Lynch RPI Index/MLR26-1487	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/06/2024	12/08/2026	1	1,601,997	228.26	56,230			19,387		81,277			(6,914)		6,656		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-129F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/03/2024	10/02/2026	2	2,102,729	231.22	74,169			18,826		79,435			(9,159)		7,485		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-138	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/05/2024	11/04/2026	2	2,940,716	227.83	103,481			30,847		152,014			(12,789)		11,363		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/06/2024	12/07/2026	1	2,456,480	228.26	86,222			23,650		124,572			(10,616)		10,185		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/11/2024	10/09/2026	2	3,090,367	230.4	108,689			28,716		127,246			(13,444)		11,207		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1351	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/25/2024	10/23/2026	2	6,366,779	229.22	223,462			63,274		293,151			(27,627)		23,915		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1359	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/01/2024	11/03/2026	1	2,529,118	227.51	88,772			26,339		133,962			(10,915)		9,750		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1353	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/25/2024	10/27/2026	1	1,380,396	229.22	48,500			13,950		63,410			(5,974)		5,235		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-128Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/23/2024	10/22/2026	2	3,014,685	230.46	104,871			23,394		124,304			(12,933)		11,296		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-135F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/08/2024	11/09/2026	1	3,494,285	228.89	122,300			37,398		166,536			(15,057)		13,656		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-135D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/14/2024	11/06/2026	2	1,156,436	227.86	40,254			12,116		59,934			(4,965)		4,489		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-145B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/11/2024	12/11/2026	2	1,677,037	227.71	58,713			20,489		88,191			(7,239)		7,009		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-135E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/08/2024	11/06/2026	2	2,874,465	229.24	100,551			30,416		133,221			(12,414)		11,158		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-135T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/22/2024	11/23/2026	1	2,280,464	228.28	79,816			25,910		114,752			(9,827)		9,188		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-145N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/24/2024	12/23/2026	2	1,034,447	222.17	36,558			13,384		79,760			(4,510)		4,424		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1296	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/04/2024	10/02/2026	2	5,679,261	230.95	199,774			50,772		220,268			(24,669)		20,216		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-135S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/08/2025	10/29/2026	2	2,705,153	228.21	93,716			27,477		125,065			(11,685)		10,308		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-129N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/05/2025	10/12/2026	2	3,208,769	230.4	110,966			30,051		131,410			(13,849)		11,727		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-135Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/29/2024	11/30/2026	1	2,045,492	229.4	71,592			23,930		94,347			(8,814)		8,362		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill Lynch RPI Index/MLR26-1357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/31/2024	.10/30/2026	1	3,460,896	228.03	121,477			35,522		176,441			(14,997)		13,219		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-145T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/31/2024	.12/31/2026	1	2,795,539	221.81	97,844			36,877		220,381			(12,063)		12,133		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-135M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/15/2024	.11/17/2026	1	2,756,936	225.8	96,563			30,507		166,594			(11,872)		10,974		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-135U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/22/2024	.11/24/2026	1	482,325	228.28	16,881			5,496		24,336			(2,076)		1,947		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-145B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/06/2024	.12/04/2026	2	7,193,285	226.26	251,627			85,851		365,787			(31,112)		29,647		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-145I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/29/2024	.12/01/2026	1	2,623,242	229.4	92,076			30,861		121,110			(11,321)		10,746		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/01/2024	.11/02/2026	1	3,187,102	227.51	111,867			33,083		168,792			(13,773)		12,259		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-145E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/13/2024	.12/15/2026	1	912,948	226	31,953			11,324		54,797			(3,929)		3,845		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-155H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/27/2025	.01/27/2027	2	2,192,167	223.94	76,242			31,535		152,253			(9,403)		9,970		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-155X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/13/2025	.02/12/2027	2	649,749	225.37	22,906			9,982		41,624			(2,825)		3,082		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-155S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/15/2025	.01/14/2027	2	2,426,728	220.45	85,062			33,654		206,644			(10,488)		10,797		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1657	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/24/2025	.02/19/2027	2	6,655,475	227.62	232,288			103,954		367,382			(28,718)		31,401		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-155B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/21/2025	.01/21/2027	2	298,482	223.63	10,309			4,179		21,158			(1,272)		1,344		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-155P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/04/2025	.02/04/2027	1	4,023,808	224.57	140,833			59,777		270,163			(17,363)		18,541		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1557	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/17/2025	.01/15/2027	2	1,206,412	222.52	42,288			16,887		91,663			(5,223)		5,360		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-155E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/27/2025	.01/22/2027	5	5,110,083	223.61	181,581			74,917		362,794			(22,655)		23,048		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-155F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/24/2025	.01/25/2027	1	3,429,093	223.61	120,018			49,361		242,869			(14,777)		15,544		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-155U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/07/2025	.02/09/2027	1	3,518,936	225.05	123,165			53,123		228,790			(15,143)		16,345		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-165B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/26/2025	.02/24/2027	3	1,893,890	227.7	56,601			25,585		88,258			(6,960)		7,654		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill Lynch RPI Index/MLR26-15S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/07/2025	02/08/2027	1	2,428,405	225.05	84,984			36,593		157,813			(10,464)		11,262		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-15SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/23/2025	01/22/2027	2	4,384,483	223.2	153,019			62,234		319,085			(18,867)		19,775		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-15SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/31/2025	02/02/2027	1	1,480,920	223.96	51,882			21,858		102,868			(6,373)		6,802		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-15SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/05/2025	03/04/2027	2	1,360,173	227.76	69,604			32,229		107,821			(8,584)		9,431		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-16S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/25/2025	02/25/2027	2	3,561,629	226.31	125,011			56,670		187,866			(15,413)		16,586		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-16S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/03/2025	01/05/2027	1	1,434,696	222.03	50,214			19,244		111,281			(6,174)		6,283		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-16S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/06/2025	01/06/2027	2	2,917,800	221.34	101,706			39,122		235,485			(12,540)		12,801		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-16S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/03/2025	12/31/2026	3	2,489,282	221.84	86,524			32,772		196,687			(10,710)		10,847		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-16S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/05/2025	02/03/2027	3	3,559,069	224.07	125,471			53,099		245,628			(15,474)		16,373		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-16SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/06/2025	03/05/2027	2	1,405,681	228.56	49,391			22,935		79,192			(6,000)		6,773		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-16ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/18/2025	03/17/2027	2	2,248,983	229.11	78,974			37,971		112,922			(9,737)		11,027		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-17S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/28/2025	03/25/2027	2	2,741,662	229.34	96,226			47,583		186,787			(11,897)		13,595		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-16S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/20/2025	03/19/2027	1	1,477,952	229.43	51,876			25,187		72,893			(6,404)		7,267		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-16SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/23/2025	01/22/2027	1	4,182,469	223.19	146,317			59,738		305,304			(18,064)		18,909		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-16S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/19/2025	02/19/2027	1	1,801,551	226.89	55,884			24,876		92,934			(6,881)		7,556		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-16SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/26/2025	02/26/2027	3	2,152,185	228.34	75,051			34,139		113,394			(9,255)		10,263		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-15SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/31/2025	02/01/2027	1	6,409,194	223.96	224,322			94,419		444,988			(27,618)		29,390		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-16SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/25/2025	02/26/2027	2	6,669,288	227.78	234,119			107,075		367,942			(28,955)		31,798		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-16SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/13/2025	03/12/2027	1	3,041,555	227	106,759			50,802		176,815			(13,180)		14,807		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill Lynch RPI Index/MLP26-158V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/10/2025	.02/10/2027	.3	2,659,527	225.88	99,830			43,210		176,283			(12,312)		13,303		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/14/2025	.02/17/2027	.1	2,665,457	226.17	83,396			41,310		161,774			(11,467)		12,551		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-158Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/19/2025	.02/12/2027	.2	3,800,320	226.62	132,339			57,950		224,313			(16,340)		17,736		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/12/2025	.03/12/2027	.2	536,136	226.48	19,202			9,107		32,254			(2,369)		2,610		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/20/2025	.03/18/2027	.3	1,560,723	226.26	55,557			26,803		81,031			(6,853)		7,706		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/14/2025	.03/15/2027	.1	2,167,250	227.92	76,287			36,517		118,108			(9,332)		10,596		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/05/2025	.02/05/2027	.3	1,921,578	225.38	66,698			28,630		122,570			(8,265)		8,869		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/13/2025	.01/13/2027	.2	3,106,093	219.64	108,976			42,970		275,365			(13,438)		13,804		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/08/2025	.01/08/2027	.4	3,947,132	221.42	136,441			52,880		317,937			(16,828)		17,378		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/16/2025	.01/15/2027	.2	1,756,240	221.6	82,264			24,752		140,504			(7,679)		7,896		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/17/2025	.01/19/2027	.1	2,355,149	222.64	82,430			33,222		176,573			(10,135)		10,569		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/21/2025	.02/19/2027	.2	1,824,451	227.31	63,929			28,578		102,887			(7,895)		8,608		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/10/2025	.01/11/2027	.1	1,741,797	219.78	60,789			23,831		153,131			(7,484)		7,709		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/19/2025	.02/18/2027	.2	1,864,377	226.61	65,120			28,895		110,175			(8,029)		8,783		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/21/2025	.02/23/2027	.1	2,335,817	227.62	81,754			36,834		128,688			(10,052)		11,086		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/21/2025	.03/23/2027	.1	2,947,680	228.61	103,758			50,739		153,842			(12,757)		14,576		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/21/2025	.01/15/2027	.2	11,063,621	222.64	386,429			154,468		832,642			(47,777)		49,308		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/30/2025	.01/29/2027	.2	1,423,205	223.25	50,075			20,847		103,416			(6,174)		6,494		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-14S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/07/2025	.01/07/2027	.1	2,069,531	221.1	72,227			27,879		169,712			(8,905)		9,095		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Merrill Lynch RPI Index/MLP26-7S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/26/2025	03/25/2027	2	2,013,216	228.53	70,920			34,881		106,318			(8,745)		9,993		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-14S9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/03/2025	12/31/2026	2	1,973,057	222.03	68,703			26,039		153,579			(8,507)		8,563		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/17/2025	03/11/2027	3	2,734,012	227.03	96,783			45,758		158,541			(11,939)		13,280		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15S9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/31/2025	01/29/2027	3	7,318,521	223.96	257,846			108,026		503,365			(31,924)		33,395		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/28/2025	03/01/2027	1	3,096,493	227.78	108,984			50,074		169,230			(13,419)		14,832		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/14/2025	03/12/2027	2	6,710,162	227.92	235,724			112,329		366,592			(28,143)		32,666		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/10/2025	02/05/2027	2	4,483,071	225.05	156,724			67,109		292,071			(19,378)		20,891		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15S9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/11/2025	02/11/2027	1	2,571,770	225.8	89,755			38,959		160,169			(11,066)		11,964		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/14/2025	02/12/2027	2	9,365,894	226.17	326,981			143,373		573,368			(40,428)		43,711		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/10/2025	01/12/2027	1	2,735,103	219.78	95,385			37,473		240,322			(11,728)		12,118		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/06/2025	02/05/2027	1	3,173,277	225.37	111,065			47,490		202,541			(13,712)		14,646		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/03/2025	03/03/2027	1	1,653,210	228.4	58,028			26,782		86,617			(7,154)		7,943		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/27/2025	02/26/2027	2	3,592,871	227.28	125,865			57,466		203,741			(15,540)		17,133		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-14S9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/03/2025	01/04/2027	1	5,655,456	222.03	204,941			78,368		454,038			(25,232)		25,597		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15S9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/30/2025	01/29/2027	1	4,936,051	224.62	172,762			72,203		326,693			(21,329)		22,524		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/17/2025	01/20/2027	1	2,800,029	222.64	98,001			39,577		210,013			(12,033)		12,586		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/10/2025	01/09/2027	2	5,434,438	219.78	189,000			73,649		478,893			(23,377)		23,926		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/19/2025	03/19/2027	2	774,022	228.72	27,019			13,070		37,381			(3,332)		3,806		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-7S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/28/2025	03/25/2027	1	4,559,923	229.29	160,053			79,252		228,315			(19,814)		22,611		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill Lynch RPI Index/MLP26-16S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/28/2025	01/28/2027	1	2,137,111	223.6	74,799			31,029		152,001			(9,222)		9,786		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/23/2025	02/22/2027	2	3,633,572	227.62	126,112			56,835		200,130			(15,559)		17,222		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/21/2025	03/22/2027	1	2,962,594	228.61	104,283			50,922		154,529			(12,839)		14,629		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/14/2025	02/16/2027	1	1,815,164	226.17	63,531			28,051		112,811			(7,811)		8,324		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/10/2025	03/10/2027	2	2,726,860	227.86	95,354			44,934		146,913			(11,759)		13,236		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-17S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/25/2025	03/24/2027	2	2,559,328	228.54	89,818			44,058		134,903			(11,077)		12,668		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/10/2025	03/05/2027	2	3,655,582	227.86	128,301			59,821		203,481			(15,843)		17,615		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/21/2025	03/19/2027	2	5,694,825	228.61	199,846			97,167		300,414			(24,709)		28,002		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/07/2025	03/09/2027	1	2,418,606	228.38	85,135			39,995		127,302			(10,467)		11,723		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-17S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/27/2025	03/25/2027	2	1,011,230	228.69	35,588			17,519		55,239			(4,391)		5,014		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-15S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/24/2025	01/26/2027	1	1,383,924	223.61	48,437			19,960		96,045			(5,965)		6,284		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/14/2025	03/16/2027	1	2,144,091	227.92	75,472			36,181		116,924			(9,279)		10,498		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-17S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/28/2025	03/30/2027	1	1,147,474	229.29	40,506			20,197		57,277			(4,960)		5,730		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/07/2025	03/08/2027	1	4,025,261	228.38	141,689			66,459		211,714			(17,445)		19,482		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/07/2025	03/05/2027	2	5,275,583	228.38	184,881			86,317		278,205			(22,860)		25,421		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-17S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/28/2025	03/29/2027	1	4,390,576	229.29	154,548			76,955		218,950			(19,028)		21,893		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-17S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/31/2025	03/31/2027	2	2,662,550	230.38	93,850			46,928		122,933			(11,571)		13,313		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/28/2025	03/02/2027	1	1,584,240	227.78	55,765			25,661		86,626			(6,856)		7,600		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-16S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/04/2025	06/04/2027	2	1,435,037	224.85	50,403			29,732		96,201			(6,216)		7,788		0001

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Purchased Call/Merrill Lynch RPI Index/MLP26-189R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/27/2025	05/27/2027	2	1,186,469	224.18	41,631			24,078		84,296			(5,133)		6,379		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-189T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/23/2025	04/23/2027	1	493,376	223.63	17,416			9,258		39,480			(2,147)		2,543		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-189S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/06/2025	05/06/2027	1	2,324,857	224.74	82,300			45,220		158,674			(10,147)		12,184		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-189H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/16/2025	05/17/2027	1	2,311,312	223.85	81,358			45,935		166,076			(10,017)		12,278		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-189P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/23/2025	05/25/2027	1	1,326,071	223.91	46,810			26,979		95,200			(5,755)		7,112		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-189K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/20/2025	05/20/2027	2	3,103,120	224.24	109,046			62,015		218,951			(13,445)		16,544		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-173S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/23/2025	04/22/2027	2	2,025,164	223.95	71,536			37,935		144,128			(8,821)		10,427		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-199E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/20/2025	06/22/2027	1	1,386,394	224.32	49,363			30,310		96,882			(6,069)		7,746		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-1895	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/06/2025	05/05/2027	2	1,770,883	224.31	62,637			34,333		123,557			(7,723)		9,289		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-1730	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	04/16/2027	3	7,151,836	223.83	252,184			132,948		511,760			(31,175)		36,535		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-1953	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/10/2025	06/09/2027	2	3,386,230	224.15	119,311			71,131		241,000			(14,710)		18,494		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-189M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/23/2025	05/21/2027	2	2,601,544	223.35	91,760			52,602		193,041			(11,329)		13,887		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-1954	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/10/2025	06/10/2027	1	1,212,499	224.38	42,680			25,502		85,406			(5,262)		6,625		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-179F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/10/2025	04/08/2027	2	1,217,442	220.7	43,382			22,176		103,313			(5,349)		6,154		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-173J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/14/2025	04/09/2027	2	3,872,701	222.83	136,412			70,280		282,883			(16,865)		19,601		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-1738	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/02/2025	04/01/2027	2	2,366,921	230.88	83,525			41,880		105,804			(10,298)		11,851		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-173D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/04/2025	04/06/2027	1	2,324,755	224.96	82,529			41,945		154,686			(10,147)		11,719		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-173P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/17/2025	04/20/2027	1	2,645,640	223.83	93,656			49,333		186,948			(11,469)		13,586		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-189C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/12/2025	05/12/2027	3	2,021,092	223.48	70,809			39,501		148,123			(8,732)		10,671		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill Lynch RPI Index/MLP26-189F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/28/2025	04/23/2027	2	6,027,407	223.99	212,888			113,787		428,133			(26,318)		31,072		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-188F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/15/2025	05/14/2027	2	1,949,872	223.69	68,670			38,648		141,682			(8,479)		10,320		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-188E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/14/2025	05/14/2027	1	1,355,211	222.66	47,633			26,695		104,099			(5,873)		7,162		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-19S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/12/2025	06/11/2027	2	1,429,048	224.82	50,465			30,233		98,188			(6,222)		7,818		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-189V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/30/2025	05/28/2027	2	12,436,798	224.12	437,988			255,358		886,959			(54,161)		66,943		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-7SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/11/2025	04/13/2027	1	1,609,013	222.83	56,798			29,413		121,439			(6,983)		8,187		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-18S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/02/2025	04/30/2027	2	5,893,569	224.07	208,086			113,243		417,489			(25,727)		30,655		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-18S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/02/2025	05/03/2027	2	2,340,672	224.07	82,957			46,305		165,442			(10,215)		12,221		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-7SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/25/2025	04/27/2027	1	2,160,319	223.99	76,475			41,074		153,176			(9,403)		11,194		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-19S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/04/2027	1	4,911,165	223.88	172,382			102,143		355,038			(21,311)		26,653		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-18SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/03/2025	06/03/2027	2	2,172,110	224.2	76,171			44,829		154,187			(9,397)		11,774		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-18SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/13/2025	05/13/2027	1	1,779,123	223.2	62,625			35,012		132,831			(7,721)		9,405		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-18S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/08/2025	05/07/2027	1	3,016,395	223.91	106,177			58,727		216,068			(13,108)		15,828		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-18SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/02/2025	06/02/2027	2	1,874,282	224.38	65,912			38,664		131,299			(8,127)		10,148		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-7SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/20/2025	04/19/2027	2	2,800,743	223.83	99,134			52,196		195,964			(12,199)		14,364		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-18SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/05/2025	06/04/2027	3	2,258,222	224.57	84,020			51,800		157,027			(10,831)		12,255		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-7SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/11/2025	04/09/2027	2	2,040,176	222.33	72,175			37,137		158,644			(8,911)		10,326		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-19S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/08/2027	1	1,137,567	223.88	40,042			23,816		82,115			(4,923)		6,202		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-18S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/02/2025	05/04/2027	1	2,463,406	224.07	87,205			47,675		174,212			(10,722)		12,978		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill Lynch RPI Index/MLR26-198K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/27/2025	06/25/2027	2	3,778,405	225.54	133,577			83,028		253,513			(16,516)		21,000		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-198G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/24/2025	06/23/2027	2	2,263,411	225.25	80,091			49,292		151,886			(9,875)		12,552		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-198F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/20/2025	06/21/2027	1	5,782,059	224.32	203,401			124,782		407,360			(25,042)		31,883		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-198D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/20/2025	06/17/2027	1	3,215,917	224.32	113,200			63,204		228,100			(14,014)		17,715		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-198A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/17/2025	06/16/2027	2	1,685,645	224.63	59,263			35,911		117,451			(7,308)		9,275		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-198H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/25/2025	06/24/2027	2	2,541,513	225.82	89,672			55,308		165,519			(11,056)		14,110		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-18ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/29/2025	05/28/2027	1	915,776	224.24	32,235			18,763		64,870			(3,960)		4,929		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-198B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/23/2025	06/17/2027	2	3,020,619	224.47	106,412			64,704		212,455			(13,121)		16,639		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-198J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/26/2025	06/25/2027	2	4,373,646	225.99	154,547			95,933		282,160			(19,061)		24,308		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-198C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/18/2025	06/17/2027	1	3,924,569	224.28	138,145			84,337		278,986			(17,055)		21,618		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-17SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/17/2025	04/16/2027	2	1,444,242	223.75	51,020			26,647		103,822			(6,291)		7,378		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-18SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/30/2025	04/30/2027	2	1,992,691	224.71	70,523			38,179		135,998			(8,695)		10,365		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-18SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/23/2025	05/26/2027	1	2,689,430	223.91	95,290			54,975		193,859			(11,700)		14,486		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-188B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/09/2025	05/10/2027	1	2,757,201	224.04	97,329			54,087		195,613			(11,983)		14,522		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-188L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/21/2025	05/21/2027	1	1,673,333	223.47	58,901			33,577		123,341			(7,262)		8,932		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-198I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/27/2025	06/28/2027	1	3,054,584	225.54	108,132			67,378		201,875			(13,313)		17,033		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-188U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/30/2025	06/01/2027	1	1,716,828	224.12	60,604			35,463		122,002			(7,451)		9,285		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-1987	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/13/2025	06/14/2027	1	3,163,823	224.76	111,367			67,249		217,743			(13,711)		17,388		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-18S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/01/2025	04/30/2027	1	1,773,981	224.07	62,799			34,128		125,665			(7,753)		9,227		0001

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Purchased Call/Merrill Lynch RPI Index/MLR26-185A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/25/2025	05/07/2027	3	3,666,924	224.04	136,350			75,689		275,087			(16,886)		20,301		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/09/2025	05/11/2027	1	3,286,180	224.04	116,002			64,534		233,224			(14,263)		17,329		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/22/2025	04/21/2027	2	3,872,516	223.64	137,522			72,746		279,719			(16,969)		19,912		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/28/2025	05/28/2027	2	2,208,589	223.64	77,887			45,158		161,800			(9,603)		11,888		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/07/2027	1	2,372,991	223.86	83,529			49,635		171,210			(10,284)		12,923		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/12/2025	06/11/2027	2	2,470,354	225.55	86,541			52,055		162,736			(10,688)		13,515		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/23/2025	05/21/2027	1	4,877,304	223.91	171,193			98,265		350,759			(21,164)		26,035		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/13/2025	06/15/2027	1	1,808,885	224.76	63,854			38,593		124,537			(7,851)		9,942		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/02/2025	04/02/2027	2	914,425	230.81	32,114			16,152		41,130			(3,960)		4,985		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/23/2025	05/24/2027	1	4,506,941	223.91	158,715			91,381		323,586			(19,541)		24,155		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/07/2025	05/07/2027	1	1,509,814	224.75	53,296			23,357		103,030			(6,571)		7,922		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/01/2025	08/02/2027	1	1,955,454	226.24	69,577			46,704		126,450			(8,566)		11,375		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/03/2025	07/02/2027	2	402,320	226.21	14,192			8,948		25,742			(1,750)		2,253		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/17/2025	09/16/2027	2	1,203,794	231.89	42,756			31,307		56,641			(5,272)		7,280		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/07/2025	07/07/2027	2	2,214,120	225.28	78,180			49,618		149,049			(9,639)		12,469		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/11/2025	07/13/2027	1	1,489,987	225.12	52,597			33,812		101,409			(6,467)		8,445		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/21/2025	07/09/2027	3	1,546,816	225.48	54,587			34,828		103,339			(6,735)		8,729		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/15/2025	07/15/2027	2	1,830,794	224.52	64,981			41,959		129,328			(8,013)		10,399		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-185S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/25/2025	07/23/2027	2	2,559,058	226.43	90,024			59,358		162,613			(11,115)		14,852		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/09/2025	.07/08/2027	.2	1,281,216	224.99	45,440			28,905		87,958			(5,603)		7,223		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/03/2025	.07/02/2027	.1	6,610,131	226.02	233,338			147,286		427,652			(28,807)		37,023		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/31/2025	.07/30/2027	.2	4,032,508	225.02	142,402			95,269		278,449			(17,583)		23,266		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/12/2025	.09/10/2027	.2	2,167,308	231.46	77,090			56,123		104,324			(9,535)		13,034		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/25/2025	.07/16/2027	.2	1,190,526	225.25	42,170			27,307		80,763			(5,203)		6,769		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/04/2025	.09/03/2027	.2	923,661	228.05	33,009			23,679		51,448			(4,076)		5,518		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/08/2025	.09/08/2027	.3	1,985,878	230.8	70,946			51,194		99,125			(8,750)		11,920		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/15/2025	.07/14/2027	.2	2,139,308	225.21	75,184			48,442		144,960			(9,270)		12,138		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/04/2025	.07/30/2027	.2	2,641,588	226.24	83,478			62,624		170,287			(11,559)		15,241		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/07/2025	.08/06/2027	.1	2,292,144	227.5	81,142			55,065		137,757			(10,018)		13,320		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/29/2025	.07/29/2027	.2	1,485,519	228.22	52,429			34,861		96,440			(6,465)		8,620		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/23/2025	.07/23/2027	.2	1,450,484	226.85	51,103			33,564		88,971			(6,301)		8,508		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/26/2025	.09/28/2027	.1	1,194,788	231.08	42,415			31,753		59,389			(5,215)		7,307		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/17/2025	.09/17/2027	.1	1,081,784	231.55	38,403			28,169		52,042			(4,795)		6,548		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/10/2025	.07/09/2027	.2	3,886,441	225.66	137,015			87,693		256,923			(16,916)		21,928		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/18/2025	.07/20/2027	.1	1,563,474	225.62	55,347			36,112		103,269			(6,805)		8,927		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/01/2025	.07/01/2027	.2	3,113,849	226.43	110,126			69,003		196,566			(13,578)		17,421		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/20/2025	.08/20/2027	.2	879,000	227.48	30,971			21,537		53,245			(3,819)		5,180		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/20/2025	.08/19/2027	.3	2,650,717	226.99	89,997			65,187		165,090			(11,584)		15,805		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill Lynch RPI Index/MLP26-BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/13/2025	08/13/2027	2	693,620	228.1	24,409			16,736		40,376			(3,010)		4,069		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/25/2025	08/25/2027	2	1,982,789	227.58	70,480			49,490		119,322			(8,603)		11,742		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/22/2025	08/24/2027	1	611,325	228.41	21,702			15,203		35,014			(2,668)		3,617		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/22/2025	08/23/2027	1	1,488,150	228.41	52,829			36,988		85,175			(6,504)		8,795		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/08/2025	08/10/2027	1	1,512,607	227.25	53,546			36,482		92,169			(6,584)		8,825		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/03/2025	09/02/2027	2	273,199	228.11	9,896			7,059		16,073			(1,221)		1,630		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/21/2025	08/20/2027	1	4,285,573	226.88	151,281			105,584		268,751			(18,677)		25,254		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/18/2025	07/16/2027	2	2,190,847	225.34	77,421			50,302		147,871			(9,559)		12,457		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/14/2025	08/13/2027	1	3,395,399	227.02	120,197			82,729		210,574			(14,839)		19,870		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/03/2025	09/17/2027	3	1,466,896	230.97	52,373			38,660		73,165			(6,461)		8,880		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/08/2025	08/06/2027	2	1,734,955	227.25	61,075			41,510		105,815			(7,554)		10,082		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/24/2025	09/24/2027	2	836,930	231.36	29,554			21,973		40,943			(3,644)		5,099		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/15/2025	08/16/2027	1	2,817,235	226.84	99,730			88,865		176,206			(12,279)		16,536		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/11/2025	09/10/2027	2	2,957,679	232.03	104,823			76,200		137,266			(12,942)		17,787		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/18/2025	08/13/2027	2	3,566,285	226.84	125,960			86,818		223,670			(15,574)		20,888		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/03/2025	09/03/2027	1	1,187,086	228.89	42,142			30,101		66,756			(5,136)		7,091		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/01/2025	09/30/2027	2	1,805,181	232.77	64,156			48,209		81,090			(7,910)		11,059		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/26/2025	09/27/2027	1	2,056,486	231.08	73,005			54,628		102,114			(8,968)		12,565		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/30/2025	09/29/2027	2	1,923,000	232.17	68,441			51,336		89,414			(8,439)		11,771		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill Lynch RPI Index/MLR26-BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/19/2025	.09/21/2027	1	1,334,342	230.97	47,503			35,105		66,487			(5,840)		8,107		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/09/2025	.09/09/2027	1	1,813,290	230.7	64,372			46,510		91,429			(7,936)		10,894		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/11/2025	.08/11/2027	1	2,140,285	226.84	75,766			51,725		133,595			(9,341)		12,500		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/20/2025	.08/18/2027	2	1,591,920	226.7	56,482			39,108		100,530			(6,964)		9,362		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/05/2025	.09/07/2027	1	1,576,369	230.22	56,190			40,444		81,638			(6,909)		9,465		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/19/2025	.09/17/2027	2	4,762,603	231.07	169,051			124,518		236,080			(20,871)		28,830		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/27/2025	.08/27/2027	2	996,647	227.97	35,407			24,962		58,851			(4,366)		5,914		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/26/2025	.08/26/2027	1	857,790	227.82	30,366			21,356		51,068			(3,744)		5,085		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/29/2025	.08/27/2027	1	1,414,686	228.21	50,080			35,534		82,368			(6,191)		8,394		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/23/2025	.09/20/2027	2	2,153,538	230.97	76,705			56,668		107,160			(9,447)		13,073		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/28/2025	.08/27/2027	2	3,445,194	228.13	122,034			86,483		201,537			(15,068)		20,442		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-ASA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/25/2025	.07/27/2027	1	1,298,274	226.38	45,829			30,343		82,650			(5,635)		7,467		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/18/2025	.07/16/2027	2	2,223,149	225.62	78,564			51,116		147,690			(9,716)		12,640		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/05/2025	.08/04/2027	2	1,001,466	227.07	35,427			23,850		61,469			(4,369)		5,608		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/14/2025	.07/09/2027	2	3,107,806	225.12	109,418			70,129		211,900			(13,530)		17,539		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/22/2025	.08/20/2027	2	647,173	228.41	22,800			15,937		37,110			(2,820)		3,814		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/22/2025	.07/21/2027	3	3,968,060	226.43	143,401			93,829		251,220			(17,682)		22,681		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/08/2025	.08/09/2027	1	3,123,703	227.25	110,792			75,436		190,655			(13,641)		18,242		0001
Purchased Call/Merrill Lynch RPI Index/MLR26-BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/29/2025	.09/01/2027	1	1,811,236	228.21	64,299			45,751		105,424			(7,895)		10,799		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill Lynch RPI Index/MLP26-14SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.07/29/2025	.07/28/2027	.2	1,885,683	225.43	66,926			44,410		126,790			(8,252)		10,857		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-1B59	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.09/15/2025	.08/30/2027	.2	2,769,962	228.21	99,151			70,533		164,016			(12,220)		16,483		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-1B5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.09/03/2025	.08/31/2027	.2	2,003,826	228.21	71,322			50,730		116,516			(8,773)		11,386		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-14SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.07/25/2025	.07/23/2027	.1	2,449,150	226.38	86,210			56,918		159,342			(10,658)		14,028		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-1B5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.09/15/2025	.09/15/2027	.2	1,986,278	231.8	70,793			51,736		93,669			(8,728)		12,013		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-1B5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.09/22/2025	.09/22/2027	.1	1,523,177	231.41	54,073			40,035		73,922			(6,667)		9,263		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-1B5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.09/12/2025	.09/14/2027	.1	1,732,495	231.46	61,677			44,987		83,312			(7,583)		10,458		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-1B5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.09/05/2025	.09/03/2027	.2	6,024,600	230.22	213,945			153,665		312,570			(26,450)		35,989		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-1B5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.09/25/2025	.09/24/2027	.2	3,281,807	230.66	116,584			86,998		168,133			(14,383)		20,057		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-1C32	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.09/26/2025	.09/24/2027	.1	1,971,536	231.08	69,792			52,151		96,137			(8,628)		12,012		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-14S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.07/18/2025	.07/19/2027	.1	1,412,849	225.62	49,874			32,517		93,644			(6,140)		8,059		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-14S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.07/22/2025	.07/22/2027	.2	1,924,808	227.26	67,669			44,347		116,464			(8,344)		11,013		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-1B5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.09/10/2025	.09/10/2027	.1	569,172	231.02	20,263			14,668		28,166			(2,498)		3,423		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-14S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.08/12/2025	.08/12/2027	.1	2,661,774	227.05	94,227			64,457		164,732			(11,617)		15,561		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-14S1M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.08/06/2025	.08/06/2027	.1	468,294	227.12	16,224			10,964		28,165			(2,000)		2,663		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-14S1V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.08/15/2025	.08/17/2027	.1	1,627,081	226.84	57,599			39,797		101,878			(7,082)		9,560		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-14S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.08/05/2025	.08/05/2027	.1	1,772,041	227.02	62,730			42,308		109,468			(7,794)		10,287		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-14S1H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.08/01/2025	.08/03/2027	.1	1,409,631	226.24	50,042			33,613		90,716			(6,153)		8,166		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-1B5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.07/03/2025	.07/06/2027	.1	2,367,689	226.02	83,816			53,076		152,696			(10,291)		13,319		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/30/2025	.07/30/2027	1	998,613	225.13	33,062			22,026		64,281			(4,076)		5,404		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/12/2025	.09/13/2027	1	2,949,940	231.46	105,018			76,560		141,732			(12,930)		17,790		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/25/2025	.07/26/2027	1	1,941,190	226.38	86,524			45,337		123,498			(8,437)		11,154		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/11/2025	.07/12/2027	1	3,361,794	225.12	125,731			80,766		242,342			(15,480)		20,166		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/23/2025	.09/23/2027	1	1,796,975	231.91	63,864			47,371		84,925			(7,874)		10,951		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/07/2025	.11/05/2027	2	4,003,047	233.22	142,283			114,431		179,622			(17,567)		25,317		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/28/2025	.11/30/2027	1	1,561,463	235.68	55,588			46,425		63,044			(6,835)		10,085		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/07/2025	.11/08/2027	1	1,571,439	233.65	55,786			45,028		66,602			(6,868)		9,364		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/20/2025	.10/15/2027	2	1,953,155	236.04	69,528			53,973		71,667			(8,597)		12,129		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/04/2025	.12/03/2027	1	4,162,419	234.3	147,766			124,531		178,531			(18,243)		26,949		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/24/2025	.10/26/2027	1	747,597	235.75	26,614			20,948		28,163			(3,272)		4,688		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/05/2025	.12/07/2027	1	1,652,054	234.22	58,813			49,684		71,184			(7,231)		10,731		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/14/2025	.10/06/2027	3	2,110,833	233.59	75,176			57,130		90,113			(9,272)		13,003		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/31/2025	.11/02/2027	1	932,361	233.61	33,099			26,370		40,608			(4,070)		5,882		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/11/2025	.12/10/2027	1	4,723,943	234.56	167,700			142,950		200,773			(20,704)		30,759		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/26/2025	.12/23/2027	1	1,605,330	237.01	63,909			55,776		66,572			(7,912)		11,878		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/19/2025	.12/20/2027	1	2,011,453	234.75	71,608			61,856		84,873			(8,816)		13,203		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/30/2025	.10/29/2027	2	4,180,590	233.96	148,357			117,869		178,264			(18,316)		26,281		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/10/2025	.10/11/2027	1	1,124,871	232.69	40,045			30,779		51,070			(4,930)		6,960		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Merrill Lynch RPI Index/MLP26-039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/03/2025	10/01/2027	1	1,895,844	233.37	67,338			50,969		82,079			(8,325)		11,632		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/17/2025	11/17/2027	1	1,904,904	233.53	67,624			55,270		84,384			(8,337)		12,171		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/07/2025	11/09/2027	1	1,353,236	233.65	48,175			38,888		59,202			(5,923)		8,588		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-05N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/24/2025	11/24/2027	1	648,712	234.43	23,130			19,127		27,503			(2,852)		4,175		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-03K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/20/2025	10/15/2027	4	3,157,738	236.52	112,584			87,293		112,126			(13,905)		19,609		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-03R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/24/2025	10/22/2027	2	2,563,242	235.73	91,001			71,425		96,781			(11,235)		16,016		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/09/2025	12/09/2027	1	1,725,197	233.14	61,245			51,306		79,848			(7,551)		11,224		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-03H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/13/2025	10/13/2027	2	1,380,058	234.26	49,819			38,367		56,693			(6,147)		8,555		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-05N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/21/2025	11/23/2027	1	726,888	233.65	25,877			21,363		32,173			(3,182)		4,668		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-05B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/12/2025	11/12/2027	1	801,093	235.75	28,409			23,048		30,836			(3,506)		5,097		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-05P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/26/2025	11/26/2027	1	3,916,691	235.57	139,434			116,163		153,899			(17,191)		25,213		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-052	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/04/2025	11/03/2027	2	2,612,298	233.64	92,361			73,721		113,741			(11,389)		16,493		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/12/2025	12/13/2027	1	2,039,763	234	72,411			61,853		89,606			(8,915)		13,314		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/20/2025	10/20/2027	2	1,401,537	237.76	49,189			38,316		47,840			(6,065)		8,742		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-05V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/03/2025	12/03/2027	1	417,647	234.86	14,868			12,479		17,299			(1,833)		2,704		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/03/2025	10/04/2027	1	2,244,724	233.37	79,688			60,396		96,947			(9,811)		13,802		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-035	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/01/2025	10/01/2027	2	763,170	233.17	27,088			20,406		33,453			(3,340)		4,680		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-03C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/08/2025	10/08/2027	1	802,071	234.41	28,474			21,707		32,672			(3,510)		4,950		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-03F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/10/2025	10/12/2027	1	1,509,622	232.69	53,743			41,323		68,585			(6,608)		9,349		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/03/2025	10/01/2027	2	3,448,476	233.15	122,495			92,595		151,355			(15,124)		21,146		0001
Lynch RPI																						
Index/MLR26-036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/04/2025	11/04/2027	1	859,512	233.02	30,513			24,393		39,015			(3,762)		5,431		0001
Lynch RPI																						
Index/MLR26-083	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/18/2025	12/17/2027	1	1,029,712	234	38,152			32,880		45,571			(4,710)		6,743		0001
Lynch RPI																						
Index/MLR26-E9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/29/2025	10/27/2027	3	1,122,439	235.59	39,443			31,112		42,821			(4,865)		7,044		0001
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/28/2025	11/29/2027	1	2,857,288	235.68	101,719			84,929		111,461			(12,524)		18,439		0001
Lynch RPI																						
Index/MLR26-037	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/28/2025	10/28/2027	1	1,945,907	235.03	69,274			54,715		77,310			(8,541)		12,222		0001
Lynch RPI																						
Index/MLR26-039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/17/2025	10/18/2027	1	2,461,671	235.04	87,636			68,107		90,222			(10,790)		15,327		0001
Lynch RPI																						
Index/MLR26-039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/15/2025	10/15/2027	1	895,436	235.56	33,302			25,708		35,454			(4,106)		5,809		0001
Lynch RPI																						
Index/MLR26-039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/28/2025	11/26/2027	1	911,190	235.68	32,347			26,986		37,546			(3,999)		5,866		0001
Lynch RPI																						
Index/MLR26-039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/24/2025	10/25/2027	1	1,786,044	235.75	82,942			49,523		66,557			(7,749)		11,076		0001
Lynch RPI																						
Index/MLR26-039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/24/2025	10/22/2027	1	1,262,321	235.75	44,812			35,219		47,598			(5,540)		7,887		0001
Lynch RPI																						
Index/MLR26-039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/18/2025	11/18/2027	1	932,693	233.64	33,111			27,107		41,217			(4,082)		5,964		0001
Lynch RPI																						
Index/MLR26-039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/25/2025	11/24/2027	1	577,092	235.06	20,487			16,988		23,479			(2,529)		3,709		0001
Lynch RPI																						
Index/MLR26-039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/19/2025	11/19/2027	1	648,049	233.3	23,006			18,866		29,298			(2,836)		4,147		0001
Lynch RPI																						
Index/MLR26-039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/03/2025	10/29/2027	2	2,203,387	233.61	78,000			82,061		96,065			(9,645)		13,852		0001
Lynch RPI																						
Index/MLR26-039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/14/2025	10/14/2027	1	1,067,208	234.84	37,993			29,277		42,403			(4,694)		6,821		0001
Lynch RPI																						
Index/MLR26-039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/01/2025	12/01/2027	1	2,244,195	234.84	79,667			66,644		92,625			(9,822)		14,506		0001
Lynch RPI																						
Index/MLR26-039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/07/2025	11/05/2027	1	3,729,338	233.65	132,391			106,756		162,901			(16,367)		23,586		0001
Lynch RPI																						
Index/MLR26-039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/14/2025	11/16/2027	1	1,243,446	234.16	44,142			36,017		52,909			(5,427)		7,938		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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Purchased Call/Merrill Lynch RPI Index/MLR26-ID32	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/05/2025	12/06/2027	1	4,296,965	234.22	152,542			128,832		187,325			(18,781)		27,888		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/14/2025	11/15/2027	1	2,280,445	234.16	80,956			66,034		96,954			(9,967)		14,546		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/17/2025	10/19/2027	1	952,664	236.04	33,915			26,368		34,967			(4,170)		5,937		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/07/2025	10/07/2027	1	2,750,644	233.86	97,648			74,309		115,972			(12,039)		16,959		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/26/2025	12/27/2027	1	6,403,324	237.01	227,318			198,551		235,535			(27,987)		42,263		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/10/2025	11/10/2027	2	2,485,904	234.7	88,688			71,731		102,604			(10,935)		15,853		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID35	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/14/2025	10/08/2027	2	3,716,577	232.69	135,225			103,833		169,174			(16,737)		22,935		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/19/2025	12/17/2027	1	1,580,508	234.75	56,108			48,436		66,813			(6,936)		10,349		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/30/2025	12/30/2027	1	1,024,943	235.98	36,385			31,931		40,507			(4,486)		6,781		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/21/2025	10/21/2027	1	1,595,599	235.77	56,803			44,319		60,000			(7,003)		9,961		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/08/2025	12/08/2027	1	3,259,872	233.43	115,725			97,922		147,653			(14,268)		21,192		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID37	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/15/2025	12/15/2027	1	2,348,896	234.14	83,386			71,359		102,443			(10,280)		15,356		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID3F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/14/2025	11/12/2027	1	961,248	234.16	34,028			27,730		40,978			(4,207)		6,116		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/13/2025	11/12/2027	1	3,529,869	234.84	125,310			101,977		144,117			(15,470)		22,458		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/12/2025	12/14/2027	1	2,031,087	234	72,104			61,605		89,302			(8,865)		13,268		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/21/2025	11/19/2027	1	1,361,054	233.65	69,617			57,406		86,766			(8,607)		12,551		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID32	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/10/2025	12/10/2027	1	641,528	233.96	22,774			19,333		28,289			(2,808)		4,177		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID3U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/02/2025	12/02/2027	1	1,780,028	234.63	63,191			52,948		74,760			(7,791)		11,515		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ID3D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/09/2025	10/08/2027	1	2,680,173	233.04	95,146			72,937		119,312			(11,746)		16,540		0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Merrill Lynch RPI Index/MLR26-DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/21/2025	11/22/2027	1	1,575,364	233.65	56,083			46,286		69,477			(6,905)		10,107		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/29/2025	12/29/2027	1	960,174	235.89	34,086			29,825		37,992			(4,202)		6,347		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/11/2025	11/11/2027	1	1,664,705	235.42	59,097			47,813		65,301			(7,286)		10,582		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/12/2025	12/10/2027	1	2,857,642	234	101,161			86,350		125,704			(12,506)		18,607		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/03/2025	10/05/2027	1	1,193,112	233.37	42,475			32,206		51,600			(5,222)		7,343		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/05/2025	11/05/2027	1	1,257,451	233.09	44,640			35,748		56,881			(5,504)		7,953		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/29/2025	10/29/2027	1	796,653	233.85	28,281			22,376		34,209			(3,487)		5,008		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/24/2025	12/22/2027	2	1,779,359	235.43	63,424			54,918		72,517			(7,821)		11,698		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/22/2025	10/22/2027	1	435,250	235.87	15,495			12,111		16,281			(1,910)		2,720		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/16/2025	12/16/2027	1	1,338,028	233.97	47,535			40,745		59,301			(5,861)		8,761		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/20/2025	11/19/2027	1	2,071,724	233.01	73,546			60,561		95,339			(9,080)		13,259		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/31/2025	11/01/2027	1	1,411,559	233.61	50,110			39,909		61,421			(6,170)		8,897		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/05/2025	12/03/2027	1	1,496,074	234.22	52,961			44,695		64,487			(6,547)		9,686		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/19/2025	12/21/2027	1	1,249,716	234.75	44,490			38,440		52,701			(5,470)		8,209		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/23/2025	12/23/2027	1	840,280	235.95	29,830			25,891		33,138			(3,678)		5,528		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/18/2025	12/17/2027	1	3,682,273	234.72	130,721			112,690		155,950			(16,138)		24,112		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/31/2025	12/31/2027	1	826,579	235.25	29,344			25,863		34,240			(3,618)		5,473		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-ESI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/26/2025	12/28/2027	1	1,453,488	237.01	51,744			45,205		53,524			(6,362)		9,601		0001	
Purchased Call/Merrill Lynch RPI Index/MLR26-HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/31/2026	03/31/2028	1	826,379	238.05	29,195	29,171		29,171		29,195						5,847		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/12/2026	02/11/2028	1	4,028,201	243.7		143,001		134,508		100,616			(9,220)		27,531		0001
Lynch RPI	Index/MLR26-FSQ																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/29/2026	01/28/2028	1	1,863,538	245		66,970		60,682		41,587			(5,520)		12,605		0001
Lynch RPI	Index/MLR26-FSC																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/02/2026	02/02/2028	1	2,343,847	240.62		83,207		76,806		70,982			(6,497)		15,913		0001
Lynch RPI	Index/MLR26-FSG																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/11/2026	03/10/2028	1	1,311,315	242.41		46,421		45,209		37,126			(1,272)		9,144		0001
Lynch RPI	Index/MLR26-FSH																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/20/2026	03/21/2028	1	1,506,175	237.76		53,168		52,584		57,376			(789)		10,584		0001
Lynch RPI	Index/MLR26-ISR																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/10/2026	03/10/2028	1	682,146	242.99		24,216		23,552		18,591			(696)		4,757		0001
Lynch RPI	Index/MLR26-IGS																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/27/2026	03/28/2028	1	2,618,568	237.47		92,435		92,308		102,120			(505)		18,491		0001
Lynch RPI	Index/MLR26-IGT																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/06/2026	03/06/2028	1	1,354,392	242.61		48,081		46,626		37,458			(1,644)		9,418		0001
Lynch RPI	Index/MLR26-IGM																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/27/2026	03/29/2028	1	1,053,363	237.47		37,184		37,133		44,122			(203)		7,443		0001
Lynch RPI	Index/MLR26-IGN																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/27/2026	03/27/2028	1	1,298,172	237.47		45,825		45,762		50,585			(251)		9,161		0001
Lynch RPI	Index/MLR26-ISO																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/06/2026	03/08/2028	1	1,054,206	242.61		37,530		36,397		29,176			(1,280)		7,341		0001
Lynch RPI	Index/MLR26-ISD																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/02/2026	03/02/2028	1	2,482,045	246.15		87,649		84,282		53,413			(3,477)		17,072		0001
Lynch RPI	Index/MLR26-ISF																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/06/2026	03/07/2028	1	1,721,017	242.61		61,096		59,250		47,604			(2,087)		11,976		0001
Lynch RPI	Index/MLR26-ISG																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/23/2026	01/25/2028	1	1,541,099	241.51		54,709		49,889		43,510			(5,008)		10,401		0001
Lynch RPI	Index/MLR26-ISI																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/16/2026	01/18/2028	1	1,232,345	238.59		43,748		39,536		41,840			(4,423)		8,273		0001
Lynch RPI	Index/MLR26-ISJ																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/24/2026	02/24/2028	1	1,200,269	246.07		42,730		40,734		25,793			(2,049)		8,281		0001
Lynch RPI	Index/MLR26-ISK																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/12/2026	03/10/2028	1	3,436,063	240.83		121,293		118,616		107,691			(3,161)		23,961		0001
Lynch RPI	Index/MLR26-ISL																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/03/2026	02/03/2028	1	1,018,431	241.79		36,154		33,423		28,672			(2,773)		6,920		0001
Lynch RPI	Index/MLR26-FSH																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/19/2026	02/18/2028	1	3,104,934	244.3		110,225		104,600		75,341			(6,048)		21,330		0001
Lynch RPI	Index/MLR26-FSX																					

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/05/2026	.01/05/2028	1	389,786	237.85		14,192		12,555		14,066			(1,653)		2,657		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/16/2026	.01/19/2028	1	896,876	238.59		31,839		28,778		30,504			(3,214)		6,026		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/18/2026	.02/18/2028	1	688,206	244.29		24,467		23,122		16,735			(1,374)		4,735		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/25/2026	.02/25/2028	1	368,766	246.2		13,091		12,498		7,888			(610)		2,546		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-16S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/26/2026	.02/25/2028	1	2,620,594	246.48		100,131		95,968		64,722			(4,533)		19,475		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/30/2026	.03/30/2028	1	2,031,256	237.91		71,703		71,703		76,686			(98)		14,363		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-16S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/27/2026	.02/29/2028	1	720,219	247.33		25,640		24,618		14,253			(1,121)		4,987		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/20/2026	.02/22/2028	1	1,677,433	245.25		59,717		56,764		38,026			(3,182)		11,557		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-16S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/13/2026	.03/14/2028	1	2,249,208	240.68		79,622		77,981		71,048			(1,958)		15,729		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/27/2026	.01/27/2028	1	840,393	243.8		29,834		27,293		20,384			(2,575)		5,680		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/30/2026	.02/01/2028	1	1,127,253	241.73		40,017		36,884		31,638			(3,280)		7,648		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/19/2026	.02/11/2028	1	1,615,722	244.73		57,358		54,026		37,575			(3,624)		11,043		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/13/2026	.02/14/2028	1	2,682,033	244.73		95,480		89,957		62,438			(6,008)		18,371		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/22/2026	.01/21/2028	1	3,633,384	240.79		128,622		117,090		107,814			(11,998)		24,448		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/06/2026	.02/04/2028	1	1,391,187	242.72		70,687		65,805		52,737			(5,146)		13,539		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-16S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/03/2026	.03/03/2028	1	668,811	243.68		23,743		22,863		17,208			(909)		4,641		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/20/2026	.02/18/2028	1	2,727,890	245.25		96,840		92,024		61,963			(5,168)		18,740		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-16SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/04/2026	.03/03/2028	1	1,548,602	243.88		54,975		53,012		39,310			(2,033)		10,746		0001
Lynch RPI	Fixed Index & Index Linked Annuity Hedge																					
Index/MLR26-FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/09/2026	.02/09/2028	1	1,970,045	243.28		69,937		65,229		50,234			(4,790)		13,445		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/10/2026	02/10/2028	1	1,045,477	243.66		37,114		34,667		26,241			(2,491)		7,140		0001
Lynch RPI	Index/MLR26-FS0																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/16/2026	03/16/2028	1	3,346,697	241.78		118,473		116,198		99,173			(2,431)		23,437		0001
Lynch RPI	Index/MLR26-FS1																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/20/2026	03/22/2028	1	1,278,423	237.76		45,128		44,633		48,777			(677)		8,990		0001
Lynch RPI	Index/MLR26-FS2																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/13/2026	03/13/2028	1	1,838,722	240.68		65,091		63,748		57,973			(1,603)		12,949		0001
Lynch RPI	Index/MLR26-FS3																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/13/2026	03/15/2028	1	2,438,915	240.68		88,462		86,841		79,132			(2,172)		17,488		0001
Lynch RPI	Index/MLR26-FS4																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/06/2026	02/07/2028	1	1,394,051	242.72		49,489		46,085		36,857			(3,588)		9,500		0001
Lynch RPI	Index/MLR26-FS5																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/27/2026	02/25/2028	1	3,235,365	247.33		115,601		110,971		64,246			(5,061)		22,483		0001
Lynch RPI	Index/MLR26-FS6																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/05/2026	02/04/2028	1	3,782,083	241.51		134,264		124,819		108,716			(9,945)		25,716		0001
Lynch RPI	Index/MLR26-FS7																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/23/2026	01/24/2028	1	1,600,812	241.51		58,829		51,826		45,146			(5,209)		10,796		0001
Lynch RPI	Index/MLR26-FS8																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/21/2026	01/21/2028	1	1,029,364	240.05		36,439		33,036		32,084			(3,444)		6,926		0001
Lynch RPI	Index/MLR26-FS9																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/02/2026	01/03/2028	1	2,962,745	238.32		105,177		92,880		114,710			(12,662)		19,662		0001
Lynch RPI	Index/MLR26-FS10																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/13/2026	01/13/2028	1	827,662	238.96		29,382		26,315		27,508			(3,099)		5,535		0001
Lynch RPI	Index/MLR26-FS11																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/20/2026	01/20/2028	1	347,565	238.49		12,339		11,169		11,961			(1,183)		2,337		0001
Lynch RPI	Index/MLR26-FS12																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/26/2026	01/26/2028	1	2,103,990	242.24		74,481		68,036		56,601			(6,530)		14,210		0001
Lynch RPI	Index/MLR26-FS13																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/28/2026	01/28/2028	1	639,375	244.82		22,634		20,737		14,456			(1,922)		4,325		0001
Lynch RPI	Index/MLR26-FS14																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/30/2026	01/31/2028	1	1,428,536	241.73		50,713		46,737		40,066			(4,162)		9,884		0001
Lynch RPI	Index/MLR26-FS15																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/06/2026	02/08/2028	1	1,734,258	242.72		61,740		57,499		46,015			(4,470)		11,827		0001
Lynch RPI	Index/MLR26-FS16																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/11/2026	02/11/2028	1	492,432	244.13		17,481		16,353		11,941			(1,149)		3,366		0001
Lynch RPI	Index/MLR26-FS17																					
Purchased Call/Merrill	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/27/2026	03/01/2028	1	1,278,915	247.33		45,657		43,841		25,360			(1,993)		8,862		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPI Index/MLP26-0300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/20/2026	03/20/2028	1	1,306,528	237.76		46,120		45,613		49,692			(694)		9,175		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-0300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/23/2026	02/23/2028	1	934,716	245.8		33,276		31,676		20,381			(1,641)		6,444		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-0300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/24/2026	03/24/2028	1	1,213,436	237.94		42,713		42,361		46,012			(409)		8,545		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-0300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/25/2026	03/24/2028	1	930,072	238.8		32,832		32,606		33,497			(270)		6,550		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-0300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/05/2026	03/03/2028	1	2,623,638	242.5		92,877		89,930		76,074			(3,312)		18,206		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-0300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/13/2026	02/16/2028	1	1,309,767	244.73		46,628		43,938		30,570			(2,926)		8,965		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-0300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/18/2026	03/17/2028	1	1,115,057	240.44		39,473		38,822		36,070			(703)		7,814		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-0300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/17/2026	03/17/2028	1	719,996	241.96		25,488		25,033		21,150			(468)		5,046		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-0300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/19/2026	03/17/2028	1	2,339,337	239.64		82,345		81,322		79,537			(1,355)		16,394		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-0300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/26/2026	03/24/2028	1	3,091,764	237.4		108,830		108,530		121,039			(746)		21,772		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-0300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/23/2026	03/23/2028	1	2,231,587	238.55		76,775		78,019		81,689			(862)		15,704		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-0300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/10/2025	04/10/2026	1	83,596	272.98	1,847			46		6,572			(436)		69		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-0300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/16/2025	04/16/2026	5	22,375,701	276.2	483,326			20,747		1,471,596			(123,543)		23,424		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-0300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/21/2025	04/21/2026	5	18,696,525	276.85	407,435			22,489		1,185,391			(100,641)		22,423		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-0300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/28/2025	04/24/2026	4	21,912,774	275.89	481,898			30,723		1,468,186			(118,908)		28,095		0001
Purchased Call/Merrill Lynch RPI Index/MLP26-0300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/10/2025	04/09/2026	4	20,665,621	271.51	475,820			10,521		1,744,617			(117,472)		16,225		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	04/14/2025	04/14/2026	7	15,547,748	274.11	355,762			12,788		1,150,863			(88,029)		15,225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	04/29/2025	04/29/2026	4	16,744,209	276.34	386,062			28,270		1,091,751			(90,357)		23,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	04/21/2025	04/17/2026	3	56,423,950	276.03	1,259,057			55,859		3,757,913			(311,058)		60,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/05/2025	05/05/2026	4	15,773,816	275.9	387,921			34,554		1,053,722			(90,910)		24,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/09/2025	05/01/2026	5	41,085,621	275.22	914,096			76,225		2,851,701			(226,314)		59,874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	04/30/2025	04/30/2026	5	18,086,552	276	390,289			31,324		1,202,786			(96,520)		25,526		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/12/2025	05/08/2026	5	22,595,728	275.59	499,676			51,255		1,534,301			(123,342)		36,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	04/04/2025	04/02/2026	4	23,704,178	279.1	484,026			1,345		1,289,036			(119,736)		8,773		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/05/2025	05/01/2026	3	23,507,111	274.91	523,804			43,570		1,659,642			(129,304)		34,253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/21/2025	05/12/2026	6	15,373,757	274.9	339,727			38,502		1,083,880			(84,051)		26,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/16/2025	05/15/2026	6	24,028,316	274.49	529,017			64,563		1,730,158			(130,679)		42,186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/15/2025	05/13/2026	4	21,419,882	275	466,531			54,016		1,501,576			(115,109)		36,760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/23/2025	05/22/2026	5	22,040,495	274.45	487,347			89,111		1,586,965			(120,312)		41,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/04/2025	06/04/2026	4	16,292,658	275.53	358,412			63,335		1,104,361			(88,446)		34,377		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/20/2025	05/19/2026	4	19,354,570	274.31	440,573			58,377		1,405,180			(108,855)		35,457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413583	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/11/2025	06/05/2026	6	17,928,881	275.33	384,793			71,203		1,228,169			(97,536)		38,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413585	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/02/2025	05/29/2026	3	42,791,818	273.96	953,201			153,630		3,158,120			(235,931)		86,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413587	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/06/2025	05/27/2026	4	13,017,551	274.73	281,450			43,523		922,970			(69,544)		25,721		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413589	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/29/2025	05/29/2026	3	19,271,173	274.2	423,389			68,085		1,404,912			(104,493)		38,740		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413591	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/22/2025	05/22/2026	1	69,889	274.45	1,545			219		5,032			(381)		132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413593	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/03/2025	06/03/2026	4	20,441,006	274.9	469,354			79,828		1,434,999			(113,406)		42,797		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413595	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/28/2025	05/08/2026	5	36,483,280	275.98	732,504			81,579		2,422,562			(196,435)		58,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413597	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/27/2025	05/22/2026	1	116,048	274.52	2,581			369		8,324			(648)		219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413599	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/30/2025	06/01/2026	1	7,525,641	273.96	166,317			27,949		652,399			(40,766)		15,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413601	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/09/2025	06/05/2026	4	36,251,185	275.19	797,852			144,116		2,555,028			(197,460)		77,076		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413603	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/27/2025	06/29/2026	1	11,528,461	276.06	255,932			62,749		752,609			(62,763)		28,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413605	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	04/07/2025	04/02/2026	4	34,987,424	274.45	733,512			2,045		2,354,814			(182,152)		12,949		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413153	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/17/2025	06/16/2026	5	14,147,031	276.65	315,606			66,301		898,511			(77,963)		32,489		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41360	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	06/11/2025	06/09/2026	5	15,346,308	275.27	335,083			63,843		1,055,552			(82,813)		33,803		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4136X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	06/13/2025	06/15/2026	1	10,272,397	276.27	227,020			46,905		663,422			(55,672)		23,437		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413EF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	04/15/2025	04/10/2026	5	21,763,082	272.98	480,502			12,223		1,711,027			(120,917)		18,011		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	04/21/2025	04/15/2026	5	18,194,244	274.54	419,137			16,197		1,317,644			(103,537)		18,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413EJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	05/09/2025	05/07/2026	7	14,707,407	276.6	316,639			31,683		942,774			(78,661)		23,413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	04/07/2025	04/07/2026	3	12,983,071	270.46	290,348			4,807		1,152,124			(71,709)		8,390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413EC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	04/29/2025	04/28/2026	7	15,841,464	276.39	347,474			25,935		1,029,731			(65,964)		21,338		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	05/16/2025	04/01/2026	5	17,442,869	281.6	383,359					796,266			(94,682)		4,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41338	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	05/15/2025	05/14/2026	4	19,655,443	274.18	437,019			51,900		1,438,885			(107,859)		34,123		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413E0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	04/03/2025	04/02/2026	4	18,628,502	281.81	389,460			1,075		639,481			(96,102)		6,994		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	05/21/2025	05/20/2026	4	18,616,143	275.03	409,272			55,306		1,301,515			(101,003)		34,456		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	05/21/2025	05/15/2026	4	38,665,587	274.38	850,656			104,018		2,799,465			(210,569)		67,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	05/22/2025	05/21/2026	4	18,705,655	274.85	410,242			56,659		1,316,785			(101,230)		34,361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPROKSP83	05/23/2025	05/22/2026	3	49,586,103	274.52	1,083,312			155,392		3,560,366			(270,825)		93,580		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	04/08/2025	04/08/2026	3	17,259,023	270.7	388,946			7,530		1,514,315			(96,279)		12,775		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	04/23/2025	04/23/2026	4	20,024,677	274.94	451,204			27,417		1,414,173			(111,371)		25,183		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	04/11/2025	04/10/2026	3	40,782,887	273.56	907,085			22,688		3,112,576			(224,591)		33,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	04/25/2025	04/27/2026	1	10,779,062	275.57	289,295			17,140		730,838			(59,663)		14,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/26/2025	06/25/2026	2	15,246,672	274.52	343,820			80,694		1,088,344			(84,842)		37,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/25/2025	06/23/2026	3	14,831,488	275.49	313,800			71,866		1,005,319			(77,500)		35,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/24/2025	06/24/2026	4	17,286,488	274.51	382,477			88,564		1,233,957			(94,361)		41,710		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SD3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/16/2025	05/18/2026	2	12,084,426	274.38	267,285			34,668		870,102			(65,669)		21,911		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/20/2025	06/18/2026	1	240,344	276.41	5,288			1,149		15,498			(1,311)		559		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/06/2025	06/08/2026	1	92,198	275.19	2,038			382		6,334			(500)		200		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	04/11/2025	04/10/2026	1	52,920	273.56	1,170			29		4,089			(289)		44		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/30/2025	06/26/2026	4	23,998,495	275.55	534,375			127,418		1,616,791			(131,902)		58,485		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/06/2025	05/06/2026	3	20,127,076	277.07	499,670			42,431		1,255,969			(108,502)		31,605		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/12/2025	06/12/2026	1	51,143	275.6	1,130			225		3,451			(279)		114		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	.05/29/2025	.05/28/2026	4	21,028,046	274.33	464,460			73,062		1,522,472			(114,628)		41,912		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	.06/11/2025	.06/10/2026	2	17,306,230	274.99	384,083			74,110		1,208,149			(94,762)		38,168		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	.04/22/2025	.04/22/2026	4	16,778,532	276.59	353,198			20,467		1,078,883			(87,205)		20,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	.04/04/2025	.04/06/2026	1	9,056,923	274.45	201,108			2,770		866,964			(49,318)		5,807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	.06/13/2025	.06/12/2026	4	33,198,971	276.27	736,774			147,451		2,157,484			(182,463)		74,237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	.04/17/2025	.04/20/2026	1	11,498,853	276.03	255,275			13,325		760,097			(62,431)		13,458		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	.05/09/2025	.05/11/2026	1	10,211,622	275.98	225,677			24,868		673,987			(55,343)		17,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	.06/03/2025	.06/02/2026	4	13,999,481	274.93	308,783			52,969		381,391			(76,467)		29,081		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	.05/09/2025	.05/08/2026	1	103,308	275.98	2,283			235		6,860			(565)		167		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	.05/14/2025	.05/14/2026	1	140,193	274.18	3,098			367		10,262			(764)		243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134S3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	.05/23/2025	.05/26/2026	1	198,349	274.52	3,080			467		9,950			(753)		273		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	.06/06/2025	.06/08/2026	1	11,660,654	275.19	257,700			48,274		80,113			(63,196)		25,350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	.06/18/2025	.06/18/2026	3	26,461,315	277.07	574,588			124,989		1,642,281			(141,931)		61,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4134S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	.07/02/2025	.06/30/2026	7	23,320,422	275.76	504,582			125,548		1,557,394			(124,742)		58,221		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413F57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	04/28/2025	04/24/2026	2	36,031,910	275.57	804,119			51,396		2,461,529			(199,066)		46,274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413F60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/13/2025	06/12/2026	4	22,243,553	275.6	495,803			98,944		1,501,055			(122,394)		49,738		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413F65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/13/2025	06/11/2026	3	17,453,214	275.28	388,599			76,208		1,198,729			(95,907)		38,758		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413F61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	04/11/2025	04/13/2026	1	8,716,942	273.56	193,516			6,397		861,796			(47,456)		8,225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413F68	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	05/23/2025	05/26/2026	1	10,386,227	274.52	229,536			34,778		741,594			(56,136)		20,341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413F62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/26/2025	06/26/2026	1	205,035	275.55	4,531			1,079		13,836			(1,117)		501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413F64	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/25/2025	06/25/2026	1	248,444	274.52	5,491			1,286		17,795			(1,354)		603		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413F66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/20/2025	06/17/2026	3	19,558,764	277.04	431,927			92,056		1,215,840			(106,578)		45,208		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413F69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/18/2025	06/18/2026	1	60,787	277.07	1,343			291		3,773			(331)		141		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413F67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/23/2025	06/18/2026	3	39,093,178	276.41	850,684			184,903		2,520,823			(211,143)		90,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413F70	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	07/01/2025	06/26/2026	5	40,105,969	276.06	882,475			210,965		2,634,267			(218,521)		97,902		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413F63	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/27/2025	06/26/2026	1	90,294	276.06	1,996			477		5,931			(483)		220		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413F6L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	05/02/2025	05/04/2026	1	8,342,585	275.22	185,205			16,837		575,655			(45,418)		12,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413F6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	06/13/2025	06/12/2026	1	166,886	276.27	3,688			738		10,845			(912)		373		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	05/30/2025	05/28/2026	1	145,412	273.96	3,214			518		10,732			(795)		292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	06/20/2025	06/22/2026	1	11,774,744	276.41	260,222			58,783		754,558			(63,815)		28,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	08/08/2025	08/07/2026	4	20,576,231	276.29	463,956			164,637		1,330,524			(114,511)		61,162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	09/04/2025	09/28/2026	3	34,442,610	278.68	760,139			315,636		1,946,173			(188,161)		110,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	09/05/2025	09/02/2026	4	9,225,877	278.21	222,372			95,023		535,328			(55,034)		30,061		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	09/26/2025	08/21/2026	3	35,274,888	277.84	776,464			306,387		2,098,133			(192,185)		110,397		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	09/11/2025	09/11/2026	3	18,208,489	276.56	402,455			157,562		1,158,860			(106,839)		54,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	09/08/2025	08/07/2026	1	315,610	277.87	6,975			2,480		18,660			(1,725)		998		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	07/21/2025	07/21/2026	5	18,445,792	275.31	418,208			128,193		1,259,168			(103,357)		51,089		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	08/28/2025	08/27/2026	4	13,119,208	278	298,014			122,084		770,421			(73,589)		41,911		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	10/15/2025	09/18/2026	5	21,618,450	284.18	491,996			232,742		866,865			(121,909)		73,968		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	08/14/2025	08/14/2026	1	136,283	278.02	3,012			1,126		7,990			(743)		416		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	09/17/2025	09/14/2026	4	12,321,505	283.95	273,649			125,181		496,651			(67,132)		41,672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	08/26/2025	08/25/2026	3	16,592,540	277.45	366,137			147,446		1,005,907			(90,393)		52,650		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	08/18/2025	08/14/2026	3	37,803,064	277.96	833,688			312,783		2,224,105			(206,376)		115,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	08/21/2025	08/21/2026	4	18,485,447	276.06	422,109			186,190		1,208,585			(104,203)		57,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	09/12/2025	09/11/2026	1	98,814	283.95	2,194			993		4,013			(542)		331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	10/14/2025	09/16/2026	7	18,978,821	284.87	423,054			197,012		724,771			(104,918)		64,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	09/26/2025	09/25/2026	4	38,205,802	284.77	856,768			421,539		1,474,280			(212,238)		133,402		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	09/15/2025	09/11/2026	3	36,184,261	283.95	808,697			386,310		1,469,359			(200,188)		121,273		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	09/30/2025	09/29/2026	4	20,552,133	285.7	460,077			229,675		745,387			(113,566)		72,563		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	08/18/2025	08/14/2026	3	20,586,530	278.02	454,552			170,076		1,206,878			(112,161)		62,831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	08/13/2025	08/13/2026	4	14,211,675	279.54	289,632			110,987		761,819			(73,981)		43,215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	08/22/2025	08/21/2026	1	111,309	277.84	2,460			970		6,592			(608)		348		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	09/22/2025	09/18/2026	5	37,273,728	284.32	839,588			387,558		1,480,064			(208,284)		127,563		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	09/24/2025	09/23/2026	6	15,530,316	285.86	348,797			169,605		555,497			(86,710)		53,921		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	09/04/2025	09/03/2026	3	13,386,299	278.96	301,934			129,168		744,510			(74,501)		43,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOROKSP83	08/20/2025	08/20/2026	3	13,342,400	277.11	287,835			112,125		823,816			(71,044)		41,610		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	09/08/2025	09/04/2026	4	12,620,790	280.08	287,702			124,460		656,099			(71,047)		41,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	09/19/2025	09/21/2026	1	8,996,412	284.32	197,500			94,126		350,590			(48,403)		30,712		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	09/09/2025	09/04/2026	6	44,588,974	281.39	997,732			432,575		2,138,756			(246,936)		146,218		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	09/19/2025	09/18/2026	1	216,045	284.32	4,841			2,286		8,658			(1,197)		746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	08/15/2025	08/17/2026	1	12,678,033	277.96	281,452			106,998		741,974			(69,021)		39,119		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	09/01/2025	07/31/2026	6	30,922,427	274.58	689,041			231,772		2,188,782			(170,610)		89,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	09/02/2025	08/28/2026	3	21,015,217	278.94	461,640			191,213		1,168,554			(113,954)		67,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	08/21/2025	08/19/2026	4	17,015,312	277.48	372,902			144,000		1,029,841			(92,040)		52,878		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	10/08/2025	09/25/2026	4	18,995,005	284.31	425,769			208,926		755,781			(105,085)		66,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	09/11/2025	09/10/2026	3	9,712,644	283.01	219,104			97,997		419,854			(54,069)		32,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	09/26/2025	09/28/2026	1	11,340,593	284.77	251,760			124,840		434,208			(61,739)		39,930		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	10/15/2025	09/22/2026	7	18,638,906	285.41	420,754			202,467		687,196			(104,142)		64,530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	09/19/2025	09/21/2026	1	112,701	284.32	2,502			1,192		4,441			(614)		389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	10/09/2025	09/15/2026	5	19,558,033	284.73	432,395			199,565		745,066			(106,943)		65,666		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	08/22/2025	08/24/2026	1	8,090,562	277.84	179,610			71,745		476,731			(44,046)		25,365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	10/01/2025	09/24/2026	7	10,529,802	284.85	238,986			116,811		404,219			(59,308)		36,663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	09/12/2025	09/08/2026	4	15,941,635	282.67	353,514			156,139		705,361			(87,339)		52,938		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	08/08/2025	08/06/2026	4	12,066,178	276.02	270,869			95,138		791,100			(66,907)		35,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	07/28/2025	07/28/2026	7	14,744,057	275.4	330,528			108,184		1,000,578			(82,051)		42,093		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	07/14/2025	07/14/2026	3	17,575,480	274.16	375,900			107,848		1,273,919			(92,818)		47,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	08/25/2025	08/25/2026	1	179,124	277.45	3,959			1,592		10,859			(976)		568		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	08/04/2025	08/04/2026	1	832,972	275.37	7,359			2,534		22,630			(1,814)		978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	07/11/2025	07/13/2026	3	11,392,441	274.72	251,681			71,461		796,413			(61,766)		30,406		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	09/18/2025	09/17/2026	8	10,177,798	284.24	237,630			112,044		406,172			(59,244)		34,730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	08/20/2025	08/18/2026	6	17,700,756	277.89	385,180			147,742		1,046,546			(95,133)		54,812		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	09/26/2025	09/25/2026	1	141,668	284.77	3,131			1,539		5,467			(774)		495		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	07/08/2025	07/01/2026	4	18,767,552	275.21	421,702			106,065		1,280,878			(104,078)		47,111		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROKSP83	07/03/2025	07/02/2026	4	47,572,252	275.38	1,041,756			267,087		3,243,591			(257,949)		120,066		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	07/09/2025	07/09/2026	1	111,518	275.27	2,465			672		7,637			(608)		292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	07/11/2025	07/09/2026	3	19,549,630	275.27	430,931			117,675		1,336,806			(106,303)		51,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	07/15/2025	07/15/2026	4	25,182,874	273.32	560,233			162,248		1,306,386			(138,285)		67,855		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	07/07/2025	07/06/2026	2	10,393,806	275.38	235,066			82,167		718,074			(57,482)		27,306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	07/16/2025	07/10/2026	5	41,063,233	274.72	900,834			250,341		2,894,236			(222,971)		108,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	07/18/2025	07/17/2026	4	24,607,821	274.34	547,106			162,251		1,766,423			(134,967)		66,928		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413K5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	07/23/2025	07/23/2026	1	57,334	276.97	1,267			394		3,574			(312)		160		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	07/07/2025	07/07/2026	5	15,926,960	274.36	357,462			95,688		1,144,868			(88,301)		41,264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413K5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	08/07/2025	07/29/2026	4	16,639,499	275.82	364,534			119,580		1,104,250			(89,937)		47,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413K6I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	08/01/2025	07/31/2026	3	17,974,079	274.52	398,489			133,673		1,275,854			(96,354)		51,958		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413K5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	08/04/2025	08/04/2026	5	15,007,142	275.37	332,506			114,678		1,018,933			(82,109)		44,087		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413K6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	07/30/2025	07/30/2026	3	16,582,852	275.13	362,125			119,954		1,141,943			(89,352)		47,739		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	08/18/2025	08/18/2026	1	66,129	277.89	1,461			560		3,910			(360)		205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	08/18/2025	08/18/2026	1	77,186	277.89	1,706			653		4,564			(421)		239		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	08/13/2025	08/12/2026	3	14,410,930	278.1	326,089			119,617		841,950			(80,479)		43,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413NS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	08/27/2025	08/26/2026	3	17,903,132	277.39	389,475			161,887		1,086,942			(98,556)		57,001		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	08/29/2025	08/31/2026	2	13,441,909	278.68	303,671			127,835		752,477			(74,738)		43,417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	08/08/2025	08/07/2026	4	29,832,679	277.87	632,262			232,013		1,785,838			(161,449)		88,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	08/29/2025	08/31/2026	1	175,120	278.68	3,888			1,632		9,825			(953)		567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SIY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	09/08/2025	09/08/2026	1	482,640	282.67	10,715			4,723		21,355			(2,642)		1,603		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	09/23/2025	09/09/2026	5	16,405,625	282.46	369,958			164,355		735,739			(91,330)		54,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	09/12/2025	09/11/2026	3	21,032,021	283.97	466,981			211,019		854,062			(115,250)		70,480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	07/18/2025	07/17/2026	3	37,074,266	274.76	822,579			244,564		2,605,680			(203,566)		100,834		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	07/08/2025	07/08/2026	3	21,210,148	274.74	474,671			128,296		1,492,834			(117,177)		55,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	09/05/2025	09/04/2026	1	166,307	281.39	3,682			1,600		7,977			(93)		545		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	07/14/2025	07/10/2026	3	21,715,902	275.08	476,600			132,133		1,502,365			(117,619)		57,117		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	07/16/2025	07/16/2026	3	17,716,791	273.52	398,556			116,692		1,326,676			(98,371)		47,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413K2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	07/24/2025	07/22/2026	4	20,025,066	275.68	451,684			139,503		1,338,945			(111,482)		55,710		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J9V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.07/18/2025	.07/20/2026	1	11,512,779	274.76	254.432			77,101		804,544			(62,395)		31,744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413K37	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.07/28/2025	.07/24/2026	3	22,475,139	277.28	487,567			154,079		1,374,218			(120,319)		63,078		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413K54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.07/23/2025	.07/23/2026	3	14,821,301	276.97	323,736			100,963		91,545			(79,879)		40,857		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.07/03/2025	.07/06/2026	1	106,429	275.38	2,363			625		7,214			(578)		274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413K8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.07/25/2025	.07/27/2026	1	77,002	276.4	1,702			548		4,925			(417)		219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413K8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.07/25/2025	.07/24/2026	1	138,056	276.4	3,051			968		8,872			(754)		387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413K9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.08/29/2025	.09/01/2026	1	8,935,495	278.68	198,368			83,610		501,327			(48,514)		29,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.07/25/2025	.07/27/2026	1	11,790,485	276.4	280,570			83,985		754,157			(63,900)		33,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413K39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.07/28/2025	.07/24/2026	3	38,096,905	276.4	835,621			264,680		2,448,250			(206,762)		106,921		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413K3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.08/06/2025	.08/05/2026	2	13,431,875	275.28	300,616			104,415		916,902			(74,173)		39,615		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.08/29/2025	.08/28/2026	1	170,304	278.68	3,764			1,562		9,623			(931)		546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413K3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.07/03/2025	.07/02/2026	2	16,056,922	276.06	351,452			89,859		1,053,061			(86,701)		40,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413K3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.08/01/2025	.08/03/2026	1	11,016,646	274.58	244,570			83,544		776,480			(59,976)		32,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	.08/15/2025	.08/14/2026	1	77,397	277.96	1,710			641		4,553			(423)		236		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41332	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBPROKSP83	08/07/2025	08/07/2026	1	69,823	276.29	1,543			547		4,515			(380)		208		0001	
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41335	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBPROKSP83	08/08/2025	08/10/2026	1	9,806,187	277.87	217,697			78,563		576,843			(53,386)		29,486		0001	
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41339A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBPROKSP83	10/06/2025	09/30/2026	4	14,526,943	286.01	327,600			164,466		515,254			(80,861)		51,431		0001	
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41330	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBPROKSP83	09/25/2025	09/25/2026	1	118,054	284.31	2,621			1,285		4,697			(646)		412		0001	
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41308K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBPROKSP83	09/18/2025	09/18/2026	1	121,345	284.18	2,694			1,269		4,867			(664)		415		0001	
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413394	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBPROKSP83	07/03/2025	07/02/2026	1	271,993	275.38	6,011			1,540		18,545			(1,486)		686		0001	
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBPROKSP83	07/18/2025	07/17/2026	1	69,050	274.76	1,526			454		4,853			(377)		188		0001	
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBPROKSP83	08/01/2025	07/31/2026	1	102,693	274.58	2,270			763		7,269			(561)		297		0001	
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBPROKSP83	11/13/2025	11/10/2026	6	20,944,139	295.3	476,759			293,879		367,651			(117,751)		82,037		0001	
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4138SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBPROKSP83	12/15/2025	12/11/2026	4	26,314,671	295.77	580,146			408,314		461,418			(143,097)		109,974		0001	
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133QJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBPROKSP83	10/10/2025	10/09/2026	3	23,558,850	290.69	510,964			271,247		587,838			(126,070)		85,433		0001	
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41389	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBPROKSP83	11/24/2025	11/20/2026	5	29,218,453	292.98	647,405			418,207		630,922			(159,779)		116,974		0001	
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4135S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBPROKSP83	12/05/2025	12/04/2026	4	44,378,866	296.66	977,510			670,904		715,143			(241,881)		182,905		0001	
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4138K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBPROKSP83	11/28/2025	11/25/2026	4	14,054,421	294.92	316,372			209,919		259,363			(78,341)		56,864		0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413R63	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	11/26/2025	11/24/2026	3	9,589,010	293.22	216,201			141,682		204,178			(63,408)		38,716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	11/14/2025	11/13/2026	6	24,825,584	295.96	540,612			338,665		412,967			(133,402)		97,889		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413Q3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/03/2025	10/01/2026	4	12,776,365	286.71	291,679			147,822		431,194			(72,108)		45,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413Q3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	11/11/2025	11/06/2026	4	43,276,333	293.84	989,610			591,720		855,734			(239,964)		167,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413Q3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	11/11/2025	11/11/2026	4	13,627,520	296.19	304,275			188,017		221,230			(75,103)		53,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	12/15/2025	12/11/2026	5	50,211,881	294.88	1,112,832			785,826		951,695			(275,458)		209,946		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413P92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/13/2025	10/13/2026	1	67,554	291.93	1,500			806		1,529			(370)		248		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413R63	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/22/2025	10/20/2026	5	19,189,146	296.23	401,237			223,781		300,004			(99,155)		71,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S3Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	12/05/2025	12/02/2026	4	19,284,855	295.2	431,752			291,566		352,023			(106,507)		79,160		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	12/19/2025	12/17/2026	4	15,932,493	294.1	356,109	1,682		258,535		323,844			(88,455)		67,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	12/09/2025	12/08/2026	6	17,246,811	295.58	376,615	2,097		262,297		395,861			(93,498)		71,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413R90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	12/04/2025	11/27/2026	6	39,010,922	296.07	859,006	5,805		577,094		653,735			(214,014)		158,496		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413R9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	11/28/2025	11/27/2026	1	96,544	286.07	2,188			1,458		1,649			(541)		400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S3I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	12/12/2025	12/14/2026	2	15,230,854	294.88	338,020			239,320		288,688			(82,837)		64,026		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	10/02/2025	10/02/2026	1	84,193	286.97	1,869			953		2,789			(461)		300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	12/18/2025	11/30/2026	3	15,178,809	296.07	336,459			225,338		249,458			(82,551)		62,052		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	11/11/2025	11/04/2026	4	15,201,733	294.88	333,881			199,745		275,393			(82,379)		58,741		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4131SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	12/30/2025	12/29/2026	4	20,467,381	296.04	456,661	2,028		344,398		366,888			(113,187)		88,505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413P9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	10/17/2025	10/16/2026	1	190,594	292.77	4,231			2,327		4,043			(1,046)		704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41303P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	10/09/2025	10/07/2026	6	14,966,521	280.71	338,648			176,776		371,951			(83,677)		53,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413P9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	10/24/2025	10/23/2026	3	40,994,441	294.83	913,858			520,538		731,731			(226,131)		153,949		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	12/02/2025	11/25/2026	4	12,795,581	293.52	298,141			196,783		265,808			(73,670)		51,771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	12/29/2025	12/24/2026	2	3,615,347	296.59	79,766			59,204		60,069			(19,705)		15,490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	12/23/2025	12/18/2026	4	45,106,324	294.84	1,007,271			730,592		863,961			(249,277)		191,078		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	12/19/2025	12/15/2026	5	23,772,997	294.63	520,737	1,506		371,519		462,470			(128,841)		100,128		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	12/22/2025	12/22/2026	5	18,651,709	295.69	422,208			309,175		334,500			(104,260)		79,613		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	12/22/2025	12/18/2026	5	27,587,423	294.2	617,519			446,762		556,533			(192,374)		116,865		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0KSP83	12/19/2025	12/21/2026	1	15,619,352	294.84	348,312			253,317		303,857			(65,417)		66,544		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	11/06/2025	10/27/2026	6	25,864,408	295.63	565,261	325,987		325,987		426,925			(139,594)		97,334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41393B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	11/03/2025	11/03/2026	4	22,481,547	296.03	483,004	287,752		287,752		364,973			(119,231)		86,672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413933	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	10/30/2025	10/30/2026	3	24,238,737	295.05	542,401	318,684		318,684		427,915			(133,821)		92,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413936	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	11/03/2025	10/30/2026	4	46,076,564	295.81	1,023,296	602,788		602,788		756,246			(263,225)		175,992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	10/30/2025	10/28/2026	3	16,803,560	295.35	372,875	215,930		215,930		287,918			(92,005)		63,880		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41393Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	11/19/2025	11/13/2026	4	41,814,696	294.73	922,671	579,554		579,554		775,812			(228,380)		164,879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41398	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	11/28/2025	11/27/2026	3	28,780,645	294.92	639,300	425,079		425,079		522,488			(157,234)		116,982		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	12/10/2025	12/10/2026	3	11,222,396	295.47	249,602	174,208		174,208		201,269			(61,576)		46,809		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413939	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	11/05/2025	11/05/2026	3	8,794,379	293.9	195,755	117,791		117,791		173,018			(48,301)		34,060		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413938	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	12/08/2025	12/08/2026	1	54,938	295.58	1,220	843		843		974			(301)		228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139AZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	12/04/2025	12/04/2026	5	22,403,331	296.53	497,140	340,309		340,309		365,489			(122,649)		92,334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	12/18/2025	12/16/2026	6	16,715,962	293.89	377,565	271,887		271,887		345,576			(93,807)		70,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	01/02/2026	12/30/2026	4	17,843,334	296.83	387,000	294,778		294,778		294,110			(96,276)		77,289		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4139ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOR0K5P83	12/02/2025	12/01/2026	5	18,763,700	295.49	414,429	278,959		278,959		332,762			(102,320)		76,864		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413R5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	11/18/2025	11/18/2026	3	18,360,048	292.73	408,388			280,066		403,797			(100,758)		73,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413R3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	11/17/2025	11/17/2026	5	18,785,069	293.93	405,889			257,463		375,197			(100,193)		74,721		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413R8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	11/21/2025	11/20/2026	3	47,279,071	292.61	1,055,567			683,832		1,053,900			(261,381)		189,278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	11/10/2025	11/06/2026	3	25,146,551	294.15	557,272			388,263		484,660			(137,455)		97,614		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	12/12/2025	12/07/2026	2	13,882,759	296.66	307,791			212,016		220,941			(75,494)		57,562		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	12/04/2025	12/03/2026	5	9,437,151	296.04	211,005			143,569		159,815			(52,147)		38,816		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413P8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	10/16/2025	10/16/2026	5	26,324,538	294.38	573,218			314,716		483,679			(141,522)		97,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	01/05/2026	12/31/2026	5	12,594,958	295.37	160,670	120,627		214,430		234,695			(68,719)		54,662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	12/26/2025	12/24/2026	3	64,392,671	297.48	1,418,414			1,055,205		992,113			(351,900)		275,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	10/14/2025	10/09/2026	3	36,666,819	289.17	836,814			445,262		1,033,663			(207,233)		132,968		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	10/14/2025	10/08/2026	4	10,804,041	291.7	230,769			121,547		247,765			(57,068)		39,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	10/10/2025	10/10/2026	5	36,334,867	287.84	823,848			421,303		1,130,010			(203,962)		129,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	10/30/2025	10/29/2026	1	77,880	295.47	1,676			983		1,321			(414)		297		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413P8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	10/22/2025	10/16/2026	3	36,409,662	292.77	823,973			453,378		772,340			(203,941)		134,421		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413366	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/15/2025	10/15/2026	6	12,443,447	292.57	286.461			156,046		270,643			(70,764)		45,824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413368	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/24/2025	10/26/2026	1	14,296,716	294.83	318.861			182,708		250,988			(78,195)		54,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413390	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/29/2025	10/29/2026	5	13,260,749	295.47	292,540			170,773		224,566			(72,332)		50,331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413391	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/23/2025	10/23/2026	5	26,334,933	294.41	588,906			334,902		486,504			(145,404)		98,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413391	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/21/2025	10/21/2026	3	15,411,955	294.48	339,036			189,790		282,869			(83,666)		57,610		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41339K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/22/2025	10/22/2026	3	12,109,027	293.94	273,187			154,130		233,386			(67,469)		45,374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413391	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/06/2025	10/06/2026	3	18,734,609	290.33	421,416			218,552		480,573			(104,052)		67,406		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41339T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/09/2025	10/08/2026	1	60,049	291.7	1,235			654		1,378			(305)		217		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41339E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/03/2025	10/02/2026	4	23,084,424	286.97	523,884			287,249		764,775			(129,323)		82,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413394	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/14/2025	10/14/2026	3	17,896,449	291.17	414,877			224,376		431,883			(102,429)		65,739		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41339A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/17/2025	10/19/2026	1	9,456,001	292.77	210,869			116,762		202,261			(51,712)		35,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41339P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	10/24/2025	10/23/2026	1	207,328	294.83	4,603			2,621		3,702			(1,138)		779		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41339U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	11/12/2025	11/12/2026	4	23,161,744	286.66	509,935			316,431		355,356			(125,791)		91,127		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB41339I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	11/07/2025	11/09/2026	1	17,725,264	293.84	383,501			241,318		345,177			(96,499)		69,274		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/19/2025	11/19/2026	3	11,419,815	292.88	253,889			162,668		248,872			62,655		45,621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	12/09/2025	12/09/2026	6	18,384,606	295.04	420,562			292,488		351,338			(103,840)		78,404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	12/05/2025	12/04/2026	1	235,192	296.66	5,221			3,582		3,790			(1,291)		969		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	12/04/2025	12/04/2026	1	83,677	296.53	1,898			1,271		1,385			(498)		345		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413P9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/29/2025	10/28/2026	1	56,099	295.35	1,254			727		961			(310)		213		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/03/2025	11/03/2026	1	79,491	296.03	1,765			1,050		1,290			(495)		306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413Q57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/31/2025	11/02/2026	1	126,566	295.81	2,854			1,680		2,087			(700)		495		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/14/2025	11/16/2026	1	22,763,625	294.73	505,352			318,804		415,518			(123,928)		90,350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413P51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/15/2025	10/13/2026	3	20,457,950	291.93	446,513			240,451		463,011			(110,231)		74,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413P8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/23/2025	10/23/2026	1	113,901	294.41	2,529			1,436		2,104			(623)		428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413Q3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/06/2025	11/06/2026	1	419,484	294.15	9,313			5,650		8,085			(2,296)		1,628		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413T51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	12/23/2025	12/23/2026	4	14,683,386	296.42	324,624	1,602		240,120		246,362			(80,435)		62,792		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S35	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	10/31/2025	11/02/2026	2	14,245,902	295.81	316,049			187,233		231,268			(77,523)		54,795		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413S3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0KSP83	11/21/2025	11/23/2026	1	8,480,020	292.61	188,256			122,393		188,088			(46,166)		34,166		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.10/03/2025	.10/05/2026	1	9,882,700	287.84	219,618			113,137		303,807			(63,857)		35,499		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.01/14/2026	.12/28/2026	3	19,866,487	297.48	438,657	3,515		330,992		317,763			(108,585)		85,749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.10/10/2025	.10/12/2026	2	10,376,432	289.17	231,733			124,426		288,406			(56,936)		37,922		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133P8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/06/2026	.03/05/2027	7	21,126,552	300.19		464,788		435,644		303,267			(32,470)		101,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/16/2026	.03/09/2027	8	16,628,676	298.71		379,921		358,877		269,690			(22,078)		81,568		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/03/2026	.02/26/2027	7	36,335,253	306.65		797,922		732,043		282,879			(71,549)		173,269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/03/2026	.03/01/2027	3	25,791,874	307.24		569,215		523,929		194,866			(49,405)		123,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/11/2026	.03/05/2027	7	52,224,745	300.17		1,149,947		1,080,603		740,141			(77,372)		251,652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/04/2026	.03/04/2027	8	22,873,870	301.3		494,624		460,442		295,890			(35,725)		110,058		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/31/2026	.03/25/2027	4	25,454,676	294.47		563,213		560,487		625,135			(7,043)		126,223		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/19/2026	.03/19/2027	6	26,000,314	296.44		557,599		544,476		487,483			(17,272)		127,847		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/23/2026	.03/19/2027	7	50,118,708	295.01		1,099,120		1,075,479		1,060,413			(31,941)		246,440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/11/2026	.03/11/2027	6	23,942,400	299.81		523,042		496,441		357,801			(28,107)		116,386		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB4133S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/20/2026	.03/12/2027	7	55,021,420	297.73		1,221,536		1,171,302		957,078			(59,205)		267,851		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413X55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	03/13/2026	03/15/2027	2	16,284,237	287.73		361,185		346,278		284,156			(17,686)		79,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	03/16/2026	03/16/2027	7	17,701,569	286.13		384,182		370,319		298,067			(14,910)		86,670		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	03/25/2026	03/24/2027	6	19,640,150	294.03		439,841		433,685		429,940			(7,575)		97,254		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	03/20/2026	03/22/2027	2	18,686,645	286.01		414,844		405,715		402,215			(12,407)		92,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	03/25/2026	03/23/2027	7	17,680,883	283.45		399,509		392,829		410,285			(7,897)		87,480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	03/02/2026	03/02/2027	6	15,886,675	305.17		325,412		300,748		145,821			(25,486)		76,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413XIS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	03/09/2026	03/03/2027	6	22,846,572	301.85		500,689		463,949		281,389			(38,030)		109,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	03/10/2026	03/10/2027	5	23,267,106	289.94		509,194		481,970		338,666			(28,649)		112,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	03/30/2026	03/30/2027	2	15,735,472	294.45		349,387		349,387		355,751			(687)		78,560		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	03/17/2026	03/12/2027	5	26,297,760	288.9		578,156		552,937		417,480			(29,409)		128,021		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	01/06/2026	01/06/2027	4	11,686,206	286.56		254,316		196,526		167,987			(58,304)		51,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	01/06/2026	12/31/2026	4	45,608,231	286.24		1,021,701		779,955		861,138			(247,251)		197,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	01/05/2026	01/05/2027	1	250,541	287.58		5,582		4,275		3,932			(1,285)		1,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXKSP83	01/13/2026	01/08/2027	5	48,686,002	288.3		1,087,663		852,416		724,357			(241,267)		214,388		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.01/15/2026	.01/12/2027	.5	20,789,415	299.25		469,757		370,560		287,772			(100,018)		92,085		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.01/16/2026	.01/19/2027	.2	11,610,989	299.71		259,745		208,865		159,719			(51,991)		52,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.01/02/2026	.01/04/2027	.4	15,473,928	295.24		347,559		266,301		302,268			(83,162)		67,644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.01/21/2026	.01/15/2027	.4	10,485,095	300.53		227,534		182,855		131,385			(46,507)		46,774		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.01/13/2026	.01/11/2027	.4	14,712,145	298.3		327,572		257,284		227,169			(72,170)		65,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.01/20/2026	.01/20/2027	.3	6,956,736	298.08		165,224		134,404		108,523			(31,366)		31,280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.01/28/2026	.01/26/2027	.4	18,380,995	301.54		411,529		340,339		217,204			(71,941)		83,469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J9V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.02/02/2026	.01/29/2027	.8	27,645,263	302.75		602,559		506,580		296,268			(99,719)		126,148		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.02/04/2026	.02/03/2027	.6	19,086,917	301.34		425,246		361,726		233,583			(64,473)		87,918		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.01/29/2026	.01/22/2027	.5	42,396,945	301.21		943,306		775,880		511,081			(173,093)		191,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.01/23/2026	.01/22/2027	.4	31,056,030	300.6		692,966		588,516		392,459			(128,707)		140,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.02/03/2026	.02/01/2027	.2	16,069,428	299.85		357,044		300,996		222,660			(58,341)		73,687		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J9T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.01/30/2026	.01/28/2027	.5	9,646,163	302.96		212,343		177,055		101,255			(35,852)		43,944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413J98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXGSP83	.02/06/2026	.02/05/2027	.5	29,927,122	299.87		671,915		577,398		417,658			(98,954)		138,124		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/06/2026	02/08/2027	2	12,275,103	301.62		274,096		236,349		148,731			(39,562)		56,926		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/16/2026	02/18/2027	8	12,109,992	304.47		270,138		241,195		115,978			(29,826)		57,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/20/2026	02/22/2027	3	15,487,949	304.65		345,666		311,417		146,880			(36,652)		73,457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/12/2026	02/12/2027	1	275,761	303.67		6,122		5,391		2,812			(788)		1,287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/11/2026	02/11/2027	5	11,613,533	304.42		254,800		222,578		110,066			(33,060)		54,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/17/2026	02/12/2027	6	30,213,078	303.67		670,821		591,145		308,080			(85,656)		141,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/19/2026	02/17/2027	8	22,225,539	303.32		505,482		450,017		235,516			(56,912)		104,539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/25/2026	02/19/2027	8	54,482,338	304.65		1,211,131		1,090,782		510,636			(128,695)		256,910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	03/06/2026	03/08/2027	3	17,857,177	300.17		396,076		372,096		256,082			(26,927)		86,427		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/27/2026	02/26/2027	8	50,616,248	307.24		1,100,643		1,012,381		384,373			(96,024)		241,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/23/2026	02/23/2027	1	57,036	304.66		1,266		1,144		541			(125)		271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	02/25/2026	02/24/2027	7	20,741,990	305.29		467,863		424,690		186,209			(44,349)		98,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	03/20/2026	03/18/2027	8	26,286,673	298.59		566,721		548,714		430,643			(19,715)		129,130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBNPOROKSP83	03/09/2026	02/05/2027	7	46,988,067	301.62		1,054,751		909,403		564,404			(152,114)		216,774		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.02/10/2026	.02/10/2027	.7	19,867,671	304.47		439,199		381,627		186,312			(38,494)		92,430		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.02/19/2026	.02/19/2027	.8	26,206,683	304.33		556,311		525,832		253,639			(63,370)		123,655		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.02/25/2026	.02/23/2027	.8	20,673,116	304.66		465,579		421,446		195,927			(45,250)		98,136		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.03/31/2026	.03/29/2027	.2	16,174,983	294.62		359,084		338,108		353,625			(3,862)		80,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.03/27/2026	.03/17/2027	.7	24,312,046	298.53		531,931		513,471		389,086			(19,946)		119,206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.01/20/2026	.01/15/2027	.4	65,829,236	289.71		1,459,454		1,175,069		886,197			(286,237)		293,833		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.02/03/2026	.01/21/2027	.7	17,147,253	299.13		390,118		317,858		246,498			(73,309)		77,208		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.01/13/2026	.01/13/2027	.4	15,132,010	300.32		338,220		287,687		191,504			(71,136)		67,207		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.02/18/2026	.02/12/2027	.5	66,903,256	303.56		1,484,769		1,311,468		689,421			(186,601)		312,297		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.01/26/2026	.01/26/2027	.1	97,872	301.54		2,173		1,796		1,157			(381)		444		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.03/13/2026	.03/12/2027	.1	112,081	297.73		2,488		2,385		1,950			(123)		546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.02/25/2026	.02/16/2027	.8	19,133,602	303.56		428,628		379,615		197,023			(52,571)		89,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.02/09/2026	.02/02/2027	.6	23,442,043	286.29		537,390		455,237		341,219			(83,177)		107,670		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPORXSP83	.02/09/2026	.01/27/2027	.7	18,707,258	302.03		418,416		347,603		212,283			(71,706)		85,082		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.01/16/2026	.01/05/2027	4	19,337,375	297.58		435,749		335,242		303,493			(101,177)		84,684		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/30/2026	.03/25/2027	5	28,969,120	295.24		635,677		627,783		591,498			(9,920)		143,650		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/31/2026	.03/25/2027	3	61,491,685	294.62		1,358,009		1,354,552		1,245,309			(13,861)		304,921		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/25/2026	.03/25/2027	1	76,358	295.24		1,688		1,684		1,614			(28)		379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.01/12/2026	.01/08/2027	3	26,682,218	296.75		598,252		467,464		451,493			(134,256)		117,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.02/03/2026	.01/29/2027	4	48,652,675	299.85		1,078,958		908,297		674,110			(177,413)		222,007		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.02/28/2026	.02/25/2027	5	13,562,125	306.66		300,088		273,414		107,921			(27,640)		64,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.02/10/2026	.02/04/2027	7	12,420,234	300.9		278,005		237,423		158,191			(41,370)		57,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.02/12/2026	.02/09/2027	5	20,612,152	303.72		460,718		398,864		208,113			(62,834)		95,742		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.01/09/2026	.01/07/2027	5	9,652,224	297.77		214,180		166,475		149,561			(48,203)		42,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.01/27/2026	.01/25/2027	2	15,149,410	301.21		336,570		277,252		185,373			(61,402)		68,672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.01/15/2026	.01/14/2027	2	11,702,450	300.94		258,522		205,471		139,684			(53,740)		52,065		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MB413IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPOR0K5P83	.03/31/2026	.03/31/2027	1	19,188,203	294.68		424,059		424,059		424,980					95,941		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313H4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.05/09/2025	.05/08/2026	2	1,017,225	206.35	50,400			5,192		115,252			(12,488)		1,641		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313H5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.06/05/2025	.06/05/2026	1	146,128	207.26	7,306			1,316		16,264			(1,802)		311		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313H6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.04/07/2025	.04/07/2026	1	90,095	204.31	4,370			.72		10,937			(1,077)		62		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313H7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.06/13/2025	.06/12/2026	1	651,979	208.32	32,729			6,546		69,371			(8,032)		1,459		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313H8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.04/04/2025	.04/06/2026	1	88,305	205.08	4,256			.59		10,341			(1,044)		57		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313H9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.06/18/2025	.06/18/2026	1	1,062,538	207.98	53,339			11,557		115,604			(13,152)		2,472		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313H5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.05/30/2025	.06/01/2026	1	131,960	207.4	6,624			1,113		14,542			(1,625)		272		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313H6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.05/16/2025	.05/18/2026	1	202,138	207.25	10,208			1,322		22,134			(2,503)		367		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313H7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.06/10/2025	.06/10/2026	1	502,933	207.95	25,338			4,898		54,367			(6,263)		1,109		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313H8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.05/28/2025	.05/28/2026	1	1,161,348	206.91	58,648			9,209		130,536			(14,461)		2,315		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313H9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.04/04/2025	.04/02/2026	1	419,961	205.08	20,074			.56		49,009			(4,977)		155		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313168 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	04/23/2025	04/23/2026	1	212,206	205.75	10,388			630		24,425			(2,564)		266		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313165 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	06/20/2025	06/22/2026	1	77,304	208.21	3,881			877		8,349			(952)		184		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313165 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	05/13/2025	05/13/2026	1	156,558	206.41	7,875			911		17,769			(1,942)		289		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313167 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	04/10/2025	04/10/2026	1	273,077	204.48	13,272			331		32,988			(3,272)		226		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313168 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	04/09/2025	04/09/2026	1	197,217	205.33	9,762			215		22,877			(2,407)		155		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313169 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	06/11/2025	06/11/2026	1	287,351	208.1	14,454			2,827		30,890			(3,564)		638		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313168 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	06/09/2025	06/09/2026	1	59,937	207.68	3,027			575		6,563			(746)		131		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313161 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	06/27/2025	06/28/2026	1	290,011	208.41	14,269			3,498		31,205			(3,499)		720		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313161 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	06/30/2025	06/30/2026	1	108,367	208.66	5,299			1,314		11,530			(1,307)		271		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313168 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	04/01/2025	04/01/2026	1	237,804	211.08	11,771					20,166			(2,903)		62		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313169 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	04/08/2025	04/08/2026	1	310,854	203.72	15,014			290		38,735			(3,702)		230		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31368 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	.06/24/2025	.06/24/2026	1	332,555	208.33	16,495			3,817		35,783			(4,067)			802	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31368 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	.05/05/2025	.05/05/2026	1	52,395	206.36	2,583			242		5,926			(637)			81	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31368 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	.04/11/2025	.04/10/2026	1	543,214	204.98	26,726			668		64,099			(6,608)			450	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31368 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	.05/09/2025	.05/11/2026	1	268,220	206.35	13,357			1,472		30,487			(3,276)			449	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31368 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	.06/27/2025	.06/26/2026	1	975,194	208.41	47,785			11,415		104,638			(11,815)			2,381	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31368 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	.06/16/2025	.06/16/2026	1	142,853	208.31	7,186			1,504		15,271			(1,772)			328	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31368 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	.06/06/2025	.06/08/2026	1	195,652	207.68	9,939			1,862		21,404			(2,437)			425	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31368 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	.04/03/2025	.04/02/2026	1	160,090	209.83	7,828			22		14,632			(1,936)			59	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31368 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	.06/06/2025	.06/05/2026	1	632,501	207.68	31,941			5,767		69,006			(7,888)			1,945	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31368 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	.05/07/2025	.05/07/2026	1	140,424	206.55	6,885			684		15,756			(1,700)			224	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31364 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	.05/30/2025	.05/29/2026	1	864,137	207.4	43,120			6,947		94,969			(10,662)			1,737	0001	

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313188 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P83	.06/02/2025	.06/02/2026	1	79,470	207.63	3,987			883		8,670			(966)		165		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313184 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P83	.04/17/2025	.04/20/2026	1	105,870	205.55	5,209			272		12,270			(1,274)		124		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313180 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P83	.06/13/2025	.06/15/2026	1	162,677	206.32	8,215			1,687		17,358			(2,015)		371		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313161 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P83	.04/16/2025	.04/16/2026	1	421,659	205.16	20,619			852		49,587			(5,084)		441		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031316F ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P83	.05/15/2025	.05/15/2026	1	335,426	206.92	16,805			2,048		37,232			(4,144)		589		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313169 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P83	.05/12/2025	.05/12/2026	1	111,768	206.71	5,600			632		12,486			(1,361)		190		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031316T ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P83	.05/02/2025	.05/04/2026	1	161,755	206.53	7,975			725		18,133			(1,956)		247		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031316D ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P83	.04/24/2025	.04/24/2026	1	438,205	205.87	21,428			1,365		50,218			(5,284)		562		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313160 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P83	.06/17/2025	.06/17/2026	1	493,542	208.07	24,825			5,280		53,401			(6,121)		1,141		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031316D ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P83	.06/25/2025	.06/25/2026	1	448,335	208.03	22,103			5,176		48,958			(5,450)		1,088		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS031316P ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPPROK5P83	.05/21/2025	.05/21/2026	1	217,703	206.84	10,950			1,508		24,404			(2,700)		407		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISQ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.05/01/2025	.05/01/2026	1	383,228	206.15	18,954			1,575		44,749			(4,673)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISQ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.04/30/2025	.04/30/2026	1	351,474	206.36	16,906			1,351		39,541			(4,169)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISQ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.05/02/2025	.05/01/2026	1	779,548	206.53	38,198			3,183		87,075			(9,445)		1,136		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISQ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.05/27/2025	.05/27/2026	1	261,965	207.24	13,203			2,037		26,947			(3,256)		518		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISF ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.06/26/2025	.06/26/2026	1	393,349	208.33	19,353			4,610		42,364			(4,772)		960		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISN ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.05/20/2025	.05/20/2026	1	356,488	207.36	17,860			2,411		36,928			(4,404)		660		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISY ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.05/06/2025	.05/06/2026	1	515,387	206.26	25,254			2,435		58,589			(6,227)		809		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISK ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.04/28/2025	.04/28/2026	1	55,921	206.16	2,712			202		6,341			(669)		77		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISD ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.05/14/2025	.05/14/2026	1	235,971	205.97	11,917			1,412		27,373			(2,938)		410		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISR ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.05/22/2025	.05/22/2026	1	132,818	206.62	6,681			946		15,048			(1,647)		251		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.06/03/2025	.06/03/2026	1	401,156	207.69	20,218			3,509		43,686			(4,985)		840		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313163 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	06/23/2025	06/23/2026	1	79,589	208.26	3,940			901		8,564			(971)		191		0001
Call/Morningstar Dividend Yield Focus Index TR/MS0313163 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	04/17/2025	04/17/2026	1	597,206	205.55	29,203			1,294		69,037			(7,201)		644		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313050 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	04/02/2025	04/02/2026	1	655,754	210.91	32,622			90		56,092			(8,044)		242		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313161 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	04/11/2025	04/13/2026	1	177,221	204.98	8,772			290		20,965			(2,151)		167		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313161 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	04/29/2025	04/29/2026	1	337,410	206.34	16,297			1,257		37,992			(4,018)		476		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313162 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	04/22/2025	04/22/2026	1	302,483	205.74	14,761			854		34,884			(3,640)		371		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313162 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	04/25/2025	04/27/2026	1	30,030	205.88	1,471			105		3,450			(361)		41		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313162 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	04/25/2025	04/24/2026	1	472,973	205.88	23,034			1,472		54,155			(5,695)		606		0001
Call/Morningstar Dividend Yield Focus Index TR/MS0313162 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	04/15/2025	04/15/2026	1	410,846	205.38	20,173			778		47,822			(4,974)		416		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313162 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	05/08/2025	05/08/2026	1	145,721	206.36	7,228			741		16,510			(1,792)		235		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313162 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	06/04/2025	06/04/2026	1	476,648	207.33	23,785			4,193		52,880			(5,865)		1,066		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.05/29/2025	.05/29/2026	1	486,834	207.14	24,439			3,927		54,136			(6,026)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313XR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.06/12/2025	.06/12/2026	1	421,393	208.43	21,070			4,202		44,583			(5,195)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313ST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.06/20/2025	.06/18/2026	1	642,701	206.21	32,007			6,954		69,155			(7,935)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313ST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.05/23/2025	.05/22/2026	1	1,225,351	206.78	61,635			8,756		137,852			(15,239)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313RH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.05/16/2025	.05/15/2026	1	1,193,428	207.25	59,910			7,322		130,322			(14,813)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.05/19/2025	.05/19/2026	1	9,274	207.44	466			.62		1,008			(115)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313ST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.07/03/2025	.07/06/2026	1	156,960	209.63	7,848			2,076		15,984			(1,919)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.07/14/2025	.07/10/2026	2	622,084	210.08	30,813			8,562		62,208			(7,625)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.07/30/2025	.07/30/2026	1	366,449	524.74	18,249			6,033		37,524			(4,500)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313S5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.07/03/2025	.07/02/2026	1	685,341	209.63	33,993			8,711		69,562			(8,405)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0313SY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	.07/09/2025	.07/09/2026	1	640,643	209.83	31,776			8,666		64,833			(7,835)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41308K ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.08/12/2025	.08/12/2026	1	177,422	211.08	8,640			3,166		17,423			(2,131)		538		0001
Call/Morningstar Dividend Yield Focus Index TR/MSD413280 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.09/26/2025	.09/25/2026	1	233,961	214.12	11,183			5,498		20,472			(2,765)		817		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413180 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.08/21/2025	.08/21/2026	1	386,251	213.11	19,004			7,475		34,299			(4,686)		1,209		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413285 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.09/15/2025	.09/15/2026	1	60,083	212.93	2,848			1,310		5,552			(702)		204		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41308C ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.08/07/2025	.08/07/2026	1	247,839	210.15	12,119			4,287		25,379			(2,988)		737		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41328E ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.09/19/2025	.09/21/2026	1	131,142	213.42	6,242			2,975		11,868			(1,531)		463		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31328C ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.07/17/2025	.07/17/2026	1	235,789	210	14,660			4,345		29,702			(3,615)		799		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41318J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.09/09/2025	.09/09/2026	1	249,205	212.64	11,862			5,261		23,226			(2,925)		830		0001
Call/Morningstar Dividend Yield Focus Index TR/MSD41325J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.09/23/2025	.09/23/2026	1	234,639	213.55	11,145			5,373		21,141			(2,748)		815		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413187 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.08/25/2025	.08/25/2026	1	98,227	213.29	4,793			1,928		8,683			(1,182)		312		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31328E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.07/18/2025	.07/17/2026	1	881,491	209.51	33,802			10,047		70,671			(8,358)		1,854		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1319Q ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/02/2025	.07/02/2026	1	426,196	209.47	20,841			5,326		43,642			(5,139)		1,076		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1326Q ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/10/2025	.07/10/2026	2	363,605	210.54	17,736			4,918		35,488			(4,381)		966		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1328Q ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/15/2025	.07/15/2026	1	286,764	206.89	14,409			4,177		30,813			(3,560)		778		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1306Q ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/06/2025	.08/06/2026	1	200,238	209.69	9,795			3,427		20,971			(2,415)		593		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1306Q ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/15/2025	.08/14/2026	1	439,946	211.85	21,513			8,068		41,575			(5,319)		1,343		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1326F ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/18/2025	.07/20/2026	1	188,487	209.51	9,405			2,850		19,603			(2,307)		520		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1306F ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/08/2025	.08/10/2026	1	160,130	210.82	7,878			2,843		15,901			(1,932)		481		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1306Q ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/14/2025	.08/14/2026	1	314,174	211.64	15,363			5,745		30,004			(3,768)		959		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1306Y ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/20/2025	.08/20/2026	2	265,582	213.09	12,888			5,016		23,432			(3,180)		822		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1306Q ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/01/2025	.07/31/2026	1	280,419	209.12	13,712			4,609		30,083			(3,300)		811		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD1326X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/29/2025	.07/29/2026	1	214,072	210.68	10,639			3,488		21,150			(2,623)		614		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413081 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.07/31/2025	.07/31/2026	1	460,377	209	23,157			7,762		49,583			(5,710)		1,331		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413189 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.08/26/2025	.08/26/2026	1	115,574	213.18	5,617			2,275		10,298			(1,385)		368		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413069 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.09/05/2025	.09/05/2026	1	256,336	209.87	12,586			4,369		26,582			(3,103)		756		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313258 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.07/25/2025	.07/27/2026	1	226,303	210.44	11,315			3,647		22,608			(2,775)		643		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41306R ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.08/15/2025	.08/17/2026	1	98,859	211.85	4,864			1,849		9,372			(1,193)		305		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313250 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.07/24/2025	.07/24/2026	1	330,187	210.44	16,443			5,193		32,854			(4,055)		927		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313760 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.07/01/2025	.07/01/2026	1	411,800	209.26	20,219			5,069		42,580			(4,966)		1,034		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31325A ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.07/25/2025	.07/24/2026	1	581,107	210.44	28,881			9,146		57,820			(7,141)		1,631		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31326A ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.07/16/2025	.07/16/2026	1	266,421	209.63	13,241			3,867		27,415			(3,265)		721		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413162 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.08/22/2025	.08/24/2026	1	110,444	214.32	5,300			2,153		9,200			(1,322)		349		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413064 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	.08/01/2025	.08/03/2026	1	158,547	209.12	7,800			2,665		17,028			(1,913)		464		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413SD ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.09/04/2025	.09/04/2026	1	288,452	213.22	13,903			6,008		25,903			(3,428)		946		0001
Call/Morningstar Dividend Yield Focus Index TR/MSD413SDM ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/13/2025	.08/13/2026	1	372,043	212.15	18,044			6,661		34,526			(4,449)		1,131		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413SF ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/29/2025	.08/31/2026	1	95,801	214.01	4,656			1,955		8,191			(1,142)		310		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413281 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.09/17/2025	.09/17/2026	1	423,322	213.83	20,065			9,342		37,295			(4,948)		1,445		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413281 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.09/12/2025	.09/14/2026	1	140,397	213.45	6,683			3,056		12,594			(1,639)		475		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SV ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/28/2025	.07/28/2026	1	79,146	209.88	3,941			1,281		8,144			(972)		226		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YX ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.07/08/2025	.07/08/2026	1	222,963	209.78	11,104			2,998		22,586			(2,738)		581		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413Q6E ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/08/2025	.08/07/2026	1	262,588	210.82	12,840			4,565		25,994			(3,175)		780		0001
Call/Morningstar Dividend Yield Focus Index TR/MSD413SD ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/28/2025	.08/28/2026	1	187,826	213.36	9,110			3,770		16,604			(2,246)		602		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413SH ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.08/29/2025	.09/01/2026	1	60,622	214.01	2,952			1,244		5,189			(722)		197		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41328M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.09/25/2025	.09/25/2026	1	200,962	213.28	9,626			4,720		18,428			(2,374)		702		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41328P ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	09/26/2025	09/28/2026	1	141,350	214.12	6,785			3,364		12,411			(1,664)		498		0001
Call/Morningstar Dividend Yield Focus Index TR/MSD41328S ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	09/18/2025	09/18/2026	1	210,602	213.51	9,983			4,701		18,912			(2,461)		721		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41328M ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	07/23/2025	07/23/2026	1	272,839	210.59	13,500			4,221		26,929			(3,344)		762		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41318Q ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	09/29/2025	08/28/2026	1	424,180	214.01	20,488			8,503		36,140			(5,066)		1,360		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41318M ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	09/03/2025	09/03/2026	1	263,721	212.93	12,738			5,439		24,025			(3,141)		862		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41318Q ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	09/05/2025	09/04/2026	1	458,294	212.69	21,631			9,374		42,346			(5,348)		1,303		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41318V ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	09/10/2025	09/10/2026	1	335,446	213.01	15,900			7,096		30,660			(3,921)		1,121		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41318V ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	09/11/2025	09/11/2026	1	219,620	214.26	10,366			4,681		18,756			(2,556)		736		0001
Purchased Call/Morningstar Dividend Yield Focus Index TR/MSD41328V ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	09/30/2025	09/30/2026	1	104,646	214.38	4,971			2,492		9,083			(1,226)		370		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41318A ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	09/27/2025	08/27/2026	1	252,797	213.58	12,261			4,999		22,044			(3,023)		808		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41328H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	09/22/2025	09/22/2026	1	74,928	212.71	3,559			1,706		7,043			(878)		259		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41363 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	08/22/2025	08/21/2026	1	370,595	214.32	17,974			7,090		30,722			(4,444)		1,160		0001
Call/Morningstar Dividend Yield Focus Index TR/MSD41326D ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/19/2025	09/18/2026	1	383,537	213.42	18,141			8,567		34,595			(4,485)		1,313		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313253 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	07/11/2025	07/13/2026	1	123,887	210.08	6,182			1,754		12,426			(1,516)		331		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD31325K ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	07/22/2025	07/22/2026	1	176,040	210.16	8,732			2,694		17,745			(2,153)		490		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41306W ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	08/19/2025	08/19/2026	1	108,864	212.26	5,334			2,057		10,113			(1,315)		338		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41325L ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/24/2025	09/24/2026	1	432,698	213.67	20,596			9,986		38,770			(5,079)		1,507		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413267 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/12/2025	09/11/2026	1	462,766	213.45	21,416			9,687		40,432			(5,295)		1,517		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413267 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/16/2025	09/16/2026	1	105,650	212.99	4,987			2,313		9,741			(1,232)		359		0001
Call/Morningstar Dividend Yield Focus Index TR/MSD413261 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	09/29/2025	09/29/2026	1	90,418	213.77	4,322			2,155		8,101			(1,066)		319		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41355J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	11/26/2025	11/27/2026	1	297,316	215.51	14,004			9,310		26,015			(3,443)		1,208		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41355A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	11/20/2025	11/20/2026	1	394,389	213.34	18,655			12,040		38,335			(4,600)		1,579		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41358L ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	11/28/2025	11/27/2026	1	365,588	216.05	17,287			11,525		31,330			(4,274)		1,498		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41338Z ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/22/2025	10/22/2026	1	418,880	214.68	19,520			10,970		36,736			(4,813)		1,570		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41348X ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	11/11/2025	11/11/2026	1	113,039	213.86	5,347			3,299		10,603			(1,318)		444		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41338Z ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/03/2025	10/05/2026	1	153,346	214.29	7,315			3,768		13,464			(1,794)		550		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41348L ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	11/03/2025	11/03/2026	1	102,884	210.25	4,908			2,920		11,400			(1,210)		387		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41345I ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/23/2025	10/23/2026	1	242,367	214.12	11,943			6,441		21,984			(2,787)		910		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413688 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/12/2025	12/11/2026	1	275,595	215.4	13,057			9,213		25,136			(3,228)		1,168		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413580 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	11/13/2025	11/13/2026	1	467,480	214.2	22,205			13,901		43,148			(5,475)		1,943		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368Q ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/24/2025	12/24/2026	1	60,999	215.73	2,849			2,113		5,496			(702)		261		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413689 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/12/2025	12/14/2026	1	237,761	215.4	11,151			7,895		21,446			(2,735)		999		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/19/2025	12/18/2026	1	479,265	214.78	22,286			16,157		44,955			(5,510)		2,030		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Indexed Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136SL ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P63	12/19/2025	12/21/2026	1	205,315	214.78	9,588			6,973		19,320			(2,351)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135B3 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P63	11/14/2025	11/16/2026	1	271,411	214.48	12,973			8,184		24,780			(3,181)		1,077		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413464 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P63	10/24/2025	10/26/2026	1	231,524	213.89	10,882			6,235		21,277			(2,669)				0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135B8 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P63	12/01/2025	12/01/2026	1	98,636	215.48	4,636			3,116		8,690			(1,143)			404	0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135B8 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P63	12/05/2025	12/04/2026	1	345,694	214.74	16,178			11,100		31,838			(4,000)		1,425		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132S2 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P63	10/02/2025	10/02/2026	1	481,922	213.83	22,843			11,643		43,180			(5,633)		1,715		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413463 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P63	10/24/2025	10/23/2026	1	222,113	213.89	10,373			5,907		20,346			(2,565)		834		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413460 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P63	11/05/2025	11/05/2026	1	675,314	210.35	32,280			19,386		74,622			(7,959)		2,615		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136B3 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P63	12/26/2025	12/28/2026	1	187,459	215.69	8,773			6,550		17,021			(2,151)		809		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133B6 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P63	10/10/2025	10/12/2026	1	181,951	212.63	8,624			4,622		17,576			(2,115)		665		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136SD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROK5P63	12/15/2025	12/15/2026	1	149,340	215.81	6,974			4,957		13,217			(1,720)				0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41338X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/01/2025	10/01/2026	1	260,166	214.76	12,358			6,230		22,114			(3,047)		924		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41338X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/14/2025	10/14/2026	1	103,831	213.68	4,880			2,635		9,521			(1,203)		381		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41338X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/15/2025	10/15/2026	1	411,856	213.42	19,357			10,505		38,781			(4,773)		1,517		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413458 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/27/2025	10/27/2026	1	69,758	214.06	3,272			1,884		6,362			(807)		265		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413586 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	11/17/2025	11/17/2026	1	93,240	213.92	4,448			2,818		8,774			(1,057)		371		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41338V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/20/2025	10/20/2026	1	170,838	214.67	7,978			4,440		14,948			(1,967)		637		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41365G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/18/2025	12/17/2026	1	608,102	215.41	27,468			19,838		55,133			(6,791)		2,571		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41366T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/26/2025	12/24/2026	1	819,208	215.69	38,011			28,270		74,056			(9,424)		3,510		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41345E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/30/2025	10/30/2026	1	334,169	211.68	15,906			9,341		34,486			(3,922)		1,276		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413569 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	11/19/2025	11/19/2026	1	371,026	213.85	17,587			11,240		35,099			(4,336)		1,482		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41365Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/09/2025	12/09/2026	1	83,227	213.95	3,920			2,721		8,031			(967)		946		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41345T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	11/07/2025	11/09/2026	1	148,047	211.75	7,017			4,304		15,382			(1,721)			579	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41335T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	10/07/2025	10/07/2026	1	111,109	214.25	5,278			2,748		9,800			(1,301)			401	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41345N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	11/04/2025	11/04/2026	1	60,487	210.41	2,873			1,718		6,666			(708)			234	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41345U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	11/06/2025	11/06/2026	1	251,318	210.54	11,912			7,227		27,570			(2,937)			976	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41365V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	12/29/2025	12/29/2026	1	141,214	215.99	6,566			4,920		12,667			(1,619)			611	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41355G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	11/25/2025	11/25/2026	1	132,561	215.22	6,217			4,087		11,758			(1,533)			536	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41335H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	10/16/2025	10/16/2026	1	295,118	212.99	11,422			6,265		23,335			(2,816)			905	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41355F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	11/24/2025	11/24/2026	1	43,857	214.18	2,066			1,349		4,101			(509)			177	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41335I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	10/13/2025	10/13/2026	1	78,240	212.88	3,693			1,984		7,472			(911)			287	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41355C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	11/21/2025	11/20/2026	1	218,050	214.79	10,248			6,633		19,668			(2,534)			873	0001	
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41355V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P83	12/04/2025	12/04/2026	1	313,626	215.19	14,678			10,043		28,195			(3,619)			1,293	0001	

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/18/2025	12/18/2026	1	361,785	215.03	16,823			12,163		33,465			(4,148)		1,333		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/31/2025	12/31/2026	1	459,411	215.43	21,317			16,224		42,496			(5,256)		1,394		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/22/2025	12/22/2026	1	117,006	215.37	5,452			3,980		10,706			(1,344)		499		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413465 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/31/2025	10/30/2026	1	466,280	211.35	22,195			13,070		48,913			(5,468)		1,781		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413386 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/06/2025	10/06/2026	1	102,506	213.78	4,879			2,527		9,256			(1,203)		369		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413484 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/31/2025	11/02/2026	1	94,251	211.35	4,515			2,674		9,915			(1,107)		363		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413381 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/03/2025	10/02/2026	1	405,576	214.29	19,224			9,826		35,447			(4,753)		1,444		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413380 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/10/2025	10/09/2026	1	340,043	212.63	16,016			8,521		32,746			(3,960)		1,233		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41338X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/21/2025	10/21/2026	1	136,042	214.51	6,353			3,553		12,026			(1,567)		569		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41368E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	12/16/2025	12/16/2026	1	100,196	214.56	4,669			3,331		9,468			(1,151)		423		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413380 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P83	10/17/2025	10/16/2026	1	390,190	214.17	18,183			10,001		34,922			(4,496)		1,441		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41358F ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	12/02/2025	12/02/2026	1	66,953	214.85	3,133			2,115		6,106			(773)		275		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41348C ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	10/29/2025	10/29/2026	1	400,267	211.82	18,813			10,935		40,987			(4,639)		1,525		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41338F ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	10/17/2025	10/19/2026	1	207,260	214.17	9,700			5,371		18,612			(2,379)		771		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41345A ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	10/28/2025	10/28/2026	1	140,090	213.03	6,584			3,809		13,491			(1,624)		533		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41365A ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	12/10/2025	12/10/2026	1	367,617	214.97	17,241			12,017		33,711			(4,251)		1,333		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41345S ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	11/07/2025	11/06/2026	1	338,670	211.75	15,985			9,751		35,052			(3,952)		1,315		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41355F ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	12/05/2025	12/07/2026	1	187,768	214.74	8,844			6,091		17,350			(2,169)		779		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41355F ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	11/18/2025	11/18/2026	1	99,526	214.37	4,728			3,008		9,156			(1,166)		397		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41355Z ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	11/14/2025	11/13/2026	1	238,734	214.48	11,340			7,119		21,701			(2,804)		941		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41348F ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	11/12/2025	11/12/2026	1	366,489	213.98	17,335			10,745		34,157			(4,274)		1,442		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41355I ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P83	11/26/2025	11/25/2026	1	692,195	215.51	32,464			21,522		60,429			(8,027)		2,801		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413686 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPRO8K5P83	12/11/2025	12/11/2026	1	305,387	215.24	14,262			10,034		27,668			(3,517)		1,276		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413581 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPRO8K5P83	11/28/2025	11/30/2026	1	178,526	216.05	8,426			5,641		15,228			(2,066)		730		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413557 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPRO8K5P83	12/03/2025	12/03/2026	1	128,886	215.67	6,019			4,079		11,278			(1,484)		530		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413389 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPRO8K5P83	10/08/2025	10/08/2026	1	275,279	213.75	13,103			6,858		24,968			(3,231)		996		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413388 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPRO8K5P83	10/09/2025	10/09/2026	1	358,961	213.41	17,087			9,065		33,168			(4,213)		1,302		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413685 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPRO8K5P83	02/09/2026	02/09/2027	1	167,958	228.75		7,726		6,683		7,390			(1,058)		780		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413969 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPRO8K5P83	03/04/2026	03/04/2027	1	210,560	228.79		9,770		9,070		9,075			(723)		1,013		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413765 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPRO8K5P83	01/07/2026	01/07/2027	1	266,710	214.97		12,242		9,477		25,444			(2,784)		1,172		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413762 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPRO8K5P83	01/28/2026	01/28/2027	1	261,387	223.21		12,128		10,090		16,258			(2,060)		1,191		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413768 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPRO8K5P83	01/28/2026	01/25/2027	1	181,165	221.78		8,460		6,969		12,229			(1,545)		821		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413851 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPRO8K5P83	02/11/2026	02/11/2027	1	351,611	230.64		16,244		14,141		13,537			(2,136)		1,638		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413880 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.02/17/2026	.02/17/2027	1	105,207	229.35		4,840		4,293		4,513			(557)		495		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413884 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.02/27/2026	.03/01/2027	1	280,713	231.53		12,941		11,907		10,583			(1,128)		1,345		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413780 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.01/02/2026	.12/01/2026	1	416,688	216.07		19,043		14,534		37,294			(4,616)		1,808		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413784 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.01/05/2026	.01/05/2027	1	88,129	216.19		4,036		3,102		7,888			(940)		386		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413888 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.03/18/2026	.03/18/2027	1	272,251	226.85		12,850		12,425		14,702			(458)		1,337		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41378K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.01/16/2026	.01/19/2027	1	52,664	220.54		2,465		1,969		3,792			(436)		236		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41388K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.03/12/2026	.03/12/2027	1	350,038	227.88		16,487		15,756		17,502			(858)		1,704		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413465 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.03/27/2026	.03/28/2027	1	353,844	228.42		17,161		17,114		17,657			(187)		1,764		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413880 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.01/29/2026	.01/29/2027	1	246,563	223.45		11,391		9,561		15,199			(1,904)		1,125		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413880 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.02/08/2026	.02/05/2027	1	507,900	228.79		23,363		20,118		22,084			(3,402)		2,344		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413880 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.03/06/2026	.03/08/2027	1	240,208	228.38		11,146		10,470		11,506			(759)		1,163		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413883 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.02/27/2026	.02/26/2027	1	612,262	231.53		28,103		25,839		22,899			(2,471)		2,920		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41376J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.01/16/2026	.01/15/2027	1	651,099	220.54		30,211		24,320		46,554			(6,142)		2,902		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413960 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.02/25/2026	.02/25/2027	1	555,256	230.39		25,708		23,371		22,543			(2,395)		2,644		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413887 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.02/03/2026	.02/03/2027	1	51,067	226.45		2,375		2,015		2,604			(364)		235		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41386Z ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.02/23/2026	.02/23/2027	1	73,346	230.42		3,381		3,055		2,956			(333)		346		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413760 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.01/22/2026	.01/22/2027	1	438,267	221.28		20,426		16,748		30,397			(3,805)		1,981		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413760 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.01/23/2026	.01/22/2027	1	267,722	221.78		12,422		10,214		17,991			(2,267)		1,207		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41376A ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.01/09/2026	.01/08/2027	1	179,032	217.37		8,271		6,479		15,128			(1,841)		788		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413760 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.01/12/2026	.01/12/2027	1	52,510	217.75		2,431		1,916		4,369			(520)		233		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41376X ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.01/27/2026	.01/27/2027	1	52,783	223.18		2,449		2,031		3,283			(423)		240		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41388J ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR08K5P83	.02/20/2026	.02/19/2027	1	387,488	229.63		17,862		16,076		16,330			(1,914)		1,828		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.01/30/2026	.02/01/2027	1	150,423	224.59		6,980		5,884		8,634			(1,141)		690		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41378N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.01/21/2026	.01/21/2027	1	84,319	221.13		3,912		3,179		5,877			(740)		380		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A84 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.03/27/2026	.03/25/2027	1	440,888	228.42		21,207		21,148		21,824			(234)		2,186		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.02/02/2026	.02/02/2027	1	142,369	224.66		6,606		5,587		8,158			(1,032)		654		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138S5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.02/18/2026	.02/18/2027	1	328,517	228.91		15,112		13,447		13,588			(1,687)		1,548		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41398N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.03/13/2026	.03/12/2027	1	258,843	228.35		12,192		11,884		12,528			(603)		1,280		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41398T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.03/23/2026	.03/23/2027	1	273,204	228.82		13,196		12,941		14,917			(289)		1,351		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41388T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.02/19/2026	.02/19/2027	1	364,140	228.82		16,750		15,034		15,185			(1,836)		1,718		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41378H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.01/15/2026	.01/15/2027	1	355,917	220.31		11,875		9,533		18,554			(2,440)		1,141		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41378F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.01/14/2026	.01/14/2027	1	355,876	220.48		16,441		13,044		25,481			(3,423)		1,583		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138S8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPR0K5P63	.02/04/2026	.02/04/2027	1	210,374	227.58		9,761		8,309		9,951			(1,471)		969		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41385C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	02/06/2026	02/08/2027	1	259,660	228.79		12,022		10,366		11,373			(1,736)		1,204		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41388N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	02/13/2026	02/16/2027	1	93,162	230.32		4,304		3,806		3,717			(538)		438		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41395T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	02/26/2026	02/26/2027	1	264,689	230.12		12,229		11,212		10,985			(1,106)		1,262		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41395A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	03/05/2026	03/05/2027	1	422,373	228.75		19,683		18,429		19,588			(1,402)		2,035		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41378B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	01/09/2026	01/11/2027	1	180,716	217.37		8,385		6,983		15,325			(1,851)		800		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413683 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	01/30/2026	01/29/2027	1	363,925	224.59		16,777		14,121		20,780			(2,765)		1,661		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41395T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	03/02/2026	03/02/2027	1	277,134	231.53		12,804		11,816		10,476			(1,017)		1,329		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41398M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	03/13/2026	03/15/2027	1	266,591	228.35		12,610		12,089		12,983			(618)		1,303		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41395Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	03/16/2026	03/16/2027	1	197,642	228.85		9,309		8,950		9,329			(383)		968		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413758 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	01/08/2026	01/08/2027	1	331,401	216.61		15,211		11,883		29,130			(3,417)		1,459		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41395G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBNPROK5P63	03/09/2026	03/09/2027	1	110,112	228.42		5,120		4,824		5,274			(309)		534		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41375/ ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	.01/26/2026	.01/26/2027	1	120,064	222.27		5,583		4,614		7,888			(979)		545		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41385A ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	.02/05/2026	.02/05/2027	1	166,680	227.65		7,667		6,584		7,851			(1,134)		769		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41395S ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	.03/19/2026	.03/19/2027	1	284,038	226.94		13,634		13,294		15,281			(448)		1,397		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41395U ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	.03/20/2026	.03/22/2027	1	73,570	226.04		3,583		3,504		4,216			(107)		363		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41345D ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	.03/25/2026	.03/25/2027	1	255,199	227.83		12,301		12,131		13,134			(202)		1,265		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41358V ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	.03/20/2026	.03/19/2027	1	579,147	226.04		28,031		27,408		33,011			(847)		2,848		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41345Z ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	.03/26/2026	.03/25/2027	1	230,538	228.07		13,975		13,887		14,701			(192)		1,441		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41345B ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	.03/30/2026	.03/30/2027	1	122,174	228.88		5,840		5,840		86			(16)		610		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41358Z ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	.03/06/2026	.03/05/2027	1	769,737	228.38		35,485		33,316		36,639			(2,437)		3,709		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413751 ... Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	.01/02/2026	.01/04/2027	1	56,475	216.07		2,598		1,990		5,077			(623)		247		0001
Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD41358K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBMPROK5P63	.02/12/2026	.02/12/2027	1	502,790	229.94		23,128		20,366		20,413			(2,978)		2,347		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS041385W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	02/13/2026	02/12/2027	1	840,392	230.32		38,490		33,987		33,195			(4,864)		3,922		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS0413489 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	03/31/2026	03/31/2027	1	54,584	229.18		2,604		2,604		2,603					273		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS041385V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	02/20/2026	02/22/2027	1	186,349	229.63		8,647		7,789		7,998			(919)		883		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MS041395I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	03/11/2026	03/11/2027	1	209,388	227.99		9,778		9,266		10,364			(536)		1,018		0001
Purchased Call/Janus SG Market Consensus Index 11/JSG505P8K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/27/2025	06/29/2026	1	166,987	152.25	5,761			1,413		2,062			(1,413)		380		0001
Purchased Call/Janus SG Market Consensus Index 11/JSG505SA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/03/2025	04/02/2026	1	307,331	158.77	11,218			31					(2,774)		114		0001
Purchased Call/Janus SG Market Consensus Index 11/JSG505J86 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/02/2025	04/02/2026	1	602,029	167.71	22,004			61					(5,433)		223		0001
Purchased Call/Janus SG Market Consensus Index 11/JSG505N6I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/29/2025	05/29/2026	1	415,794	151.8	15,135			2,432		4,328			(3,732)		836		0001
Purchased Call/Janus SG Market Consensus Index 11/JSG505K8I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/25/2025	04/24/2026	1	389,557	146.6	14,258			911		7,945			(3,525)		489		0001
Purchased Call/Janus SG Market Consensus Index 11/JSG505L9H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/02/2025	05/04/2026	1	152,672	149.23	5,573			507		1,995			(1,367)		233		0001
Purchased Call/Janus SG Market Consensus Index 11/JSG505K8T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/24/2025	04/24/2026	1	227,350	146.93	8,321			530		4,333			(2,052)		291		0001
Purchased Call/Janus SG Market Consensus Index 11/JSG505J8E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/04/2025	04/06/2026	1	129,156	145.56	4,740			65		2,520			(1,162)		83		0001
Purchased Call/Janus SG Market Consensus Index 11/JSG505L9S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/20/2025	05/20/2026	1	446,087	153.85	16,238			2,192		2,688			(4,004)		626		0001
Purchased Call/Janus SG Market Consensus Index 11/JSG505K86 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/15/2025	04/15/2026	1	262,677	145.5	9,614			371		6,156			(2,371)		266		0001
Purchased Call/Janus SG Market Consensus Index 11/JSG505L9T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/12/2025	05/07/2026	2	387,167	148.56	15,026			1,495		6,443			(3,716)		632		0001
Purchased Call/Janus SG Market Consensus Index 11/JSG505N6A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/27/2025	05/27/2026	1	129,201	151.67	4,703			726		1,372			(1,160)		255		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS605L\$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/01/2025	.05/01/2026	1	632,327	148.23	23,080			1,923		7,457			(5,707)		921		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605K\$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/16/2025	.04/16/2026	1	510,957	145.02	18,701			773		13,283			(4,611)		535		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605K\$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/17/2025	.04/20/2026	1	142,789	145.32	5,240			274		3,616			(1,282)		167		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605L\$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/13/2025	.05/13/2026	1	430,534	151.72	15,671			1,813		3,916			(3,864)		739		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605L\$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/16/2025	.05/15/2026	1	498,855	153.92	18,158			2,219		2,690			(4,430)		876		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605P\$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/24/2025	.06/24/2026	1	311,485	153.32	11,401			2,638		3,372			(2,811)		752		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N\$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/30/2025	.05/29/2026	1	486,380	152.12	17,753			2,860		4,732			(4,389)		978		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605P\$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/25/2025	.06/25/2026	1	628,264	150.44	22,994			5,384		10,733			(5,670)		1,525		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605P\$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/27/2025	.06/26/2026	1	564,798	152.25	20,672			4,938		7,308			(5,111)		1,379		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N\$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/04/2025	.06/04/2026	1	485,497	151.69	17,769			3,133		5,985			(4,361)		1,024		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605L\$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/06/2025	.05/06/2026	1	121,804	147.9	4,446			429		2,215			(1,036)		191		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605L\$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/01/2025	.05/01/2026	1	497,058	147.8	18,192			1,512		8,340			(4,466)		724		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605S\$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/10/2025	.06/10/2026	1	342,181	154.82	12,524			2,415		2,520			(3,068)		755		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N\$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/22/2025	.05/22/2026	1	315,721	150.06	11,492			1,628		4,460			(2,834)		596		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605L\$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/08/2025	.04/08/2026	1	463,389	142.55	16,960			327		17,424			(4,182)		343		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605K\$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/17/2025	.04/17/2026	2	709,929	145.32	26,568			1,183		17,587			(6,565)		766		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605J\$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/04/2025	.04/02/2026	1	235,798	145.56	8,630			24		3,807			(2,140)		87		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605J\$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/11/2025	.04/13/2026	1	98,625	145.2	3,610			119		2,405			(885)		93		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N\$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/09/2025	.05/11/2026	1	207,891	149.15	7,588			836		3,178			(1,961)		348		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/20/2025	06/22/2026	1	193,812	150.29	7,113			1,607		3,366			(1,744)		462		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/06/2025	06/05/2026	1	962,755	153.19	35,141			6,345		9,113			(8,669)		2,047		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/09/2025	05/08/2026	1	517,999	149.15	18,865			1,938		7,571			(4,662)		836		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/14/2025	05/14/2026	1	453,738	150.01	16,518			1,957		6,080			(4,073)		788		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	06/01/2026	1	35,897	152.12	1,325			223		382			(325)		74		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/21/2025	05/21/2026	1	377,870	150.66	13,754			1,895		4,740			(3,332)		706		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/05/2025	06/05/2026	1	239,645	151.18	8,771			1,579		3,281			(2,163)		510		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/15/2025	05/15/2026	1	345,425	152.52	12,573			1,533		2,695			(3,100)		666		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/11/2025	06/11/2026	1	624,084	153.86	22,841			4,468		5,638			(5,632)		1,386		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/20/2025	06/18/2026	1	680,008	150.29	24,888			5,407		11,673			(6,171)		1,992		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/22/2026	1	904,465	148.79	32,923			4,677		13,465			(8,140)		1,707		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/23/2025	04/23/2026	1	378,114	145.94	13,839			839		8,705			(3,412)		475		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/26/2025	06/26/2026	1	256,161	151.77	9,401			2,240		3,595			(2,318)		625		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/11/2025	04/10/2026	1	366,644	145.2	13,383			335		8,560			(3,309)		303		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/25/2025	04/27/2026	1	239,459	146.6	8,764			628		4,966			(2,149)		326		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/12/2025	06/12/2026	1	245,764	155.18	8,995			1,794		1,726			(2,218)		550		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/29/2025	04/29/2026	1	475,223	147.58	17,393			1,342		8,147			(4,269)		670		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/18/2025	06/18/2026	1	686,835	149.76	25,138			5,447		12,749			(6,198)		1,598		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G9P1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/03/2025	06/03/2026	1	499,578	152.63	18,285			3,173		5,073			(4,509)		1,046		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS605NBE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/28/2025	.05/28/2026	1	356,698	150.69	12,984			2,039		4,616			(3,201)		711	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605G33 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/06/2025	.06/08/2026	1	115,666	153.19	4,233			793		1,140			(1,038)		251	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605L98 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/30/2025	.04/30/2026	1	375,279	148	13,795			1,097		5,883			(3,367)		538	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605G34 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/16/2025	.05/18/2026	1	248,853	153.92	9,058			1,173		1,407			(2,221)		451	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605G31 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/13/2025	.06/15/2026	1	21,835	152.28	799			165		270			(196)		50	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605G35 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/17/2025	.06/17/2026	1	639,437	150.04	23,403			4,978		11,336			(5,771)		1,478	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605K31 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/22/2025	.04/22/2026	1	325,725	145.45	11,922			680		8,151			(2,940)		400	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605L97 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/08/2025	.05/08/2026	1	185,607	149.2	6,775			694		2,687			(1,670)		289	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605J80 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/10/2025	.04/10/2026	1	157,674	144.61	5,771			144		4,154			(1,423)		130	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605J82 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/01/2025	.04/01/2026	1	353,949	166.35	12,955								(3,194)		93	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605G36 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/09/2025	.04/09/2026	1	345,582	146.11	12,648			279		6,434			(3,119)		271	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605G38 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/13/2025	.06/12/2026	1	750,392	152.28	27,464			5,493		9,117			(6,791)		1,678	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605G3A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/10/2025	.07/10/2026	1	259,300	157.24	9,490			2,629		1,748			(2,340)		682	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605G31 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/08/2025	.08/10/2026	1	55,203	158.79	2,043			737		389			(501)		166	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605L96 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/15/2025	.08/14/2026	1	408,591	161.38	15,077			5,654		1,975			(3,728)		1,247	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605G30 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/27/2025	.08/27/2026	1	264,939	161.76	9,776			3,986		1,278			(2,411)		846	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605G37 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/17/2025	.07/17/2026	1	286,868	154.87	10,499			3,112		3,019			(2,589)		780	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605G3H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/07/2025	.08/07/2026	1	200,819	158.03	7,410			2,627		1,550			(1,827)		597	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605G3K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/30/2025	.09/30/2026	1	82,577	160.21	3,055			1,532		639			(753)		292	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS6056181 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/04/2025	.09/04/2026	1	465,630	160.95	17,228			7,445		2,835			(4,248)		1,327		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/26/2025	.08/26/2026	1	124,244	161.76	4,585			1,857		599			(1,130)		396		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056181 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/05/2025	.09/04/2026	1	316,790	160.72	11,721			5,079		1,991			(2,888)		1,039		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056184 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/28/2025	.08/28/2026	1	233,628	161.76	9,359			3,874		1,223			(2,308)		813		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/21/2025	.09/21/2026	1	263,599	161.76	9,727			3,826		1,238			(2,398)		825		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056185 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/12/2025	.09/11/2026	1	476,848	160.58	17,643			7,989		3,326			(4,362)		1,598		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056186 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/12/2025	.09/14/2026	1	242,383	160.58	8,983			4,112		1,721			(2,205)		820		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056182 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/24/2025	.09/24/2026	1	773,723	157.03	28,628			13,880		8,869			(7,059)		2,694		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056187 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/09/2025	.09/09/2026	1	51,483	159.25	1,910			847		424			(471)		172		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/11/2025	.09/11/2026	1	383,531	163.73	13,487			6,090		1,599			(3,326)		1,218		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056185 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/15/2025	.08/17/2026	1	146,659	161.38	5,426			2,063		718			(1,331)		453		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056186 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/16/2025	.09/16/2026	1	34,025	156.92	1,262			584		390			(311)		116		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/25/2025	.07/24/2026	1	554,772	159.23	20,305			6,430		2,927			(5,020)		1,557		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/01/2025	.08/03/2026	1	151,159	154.89	5,578			1,905		1,747			(1,368)		442		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/18/2025	.09/18/2026	1	162,395	157.14	6,025			2,837		1,819			(1,466)		556		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056198 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/19/2025	.09/21/2026	1	48,972	156.76	1,817			866		578			(446)		169		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056193 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/20/2025	.08/20/2026	2	612,759	161.76	22,498			8,757		2,879			(5,551)		1,911		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056184 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/23/2025	.07/23/2026	1	496,421	159.33	18,169			5,656		2,555			(4,480)		1,387		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056192 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/01/2025	.07/31/2026	1	715,467	154.89	26,401			8,874		7,863			(6,528)		2,089		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/13/2025	.08/13/2026	1	668,967	161.76	24,685			9,112		2,978			(6,087)		2,034		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/18/2025	.07/17/2026	1	827,987	154.89	30,305			9,007		8,714			(7,493)		2,252		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/25/2025	.07/27/2026	1	167,889	158.23	6,162			1,986		896			(1,511)		477		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/18/2025	.07/20/2026	1	155,403	154.89	5,703			1,728		1,655			(1,389)		428		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/09/2025	.07/09/2026	1	865,777	156.55	31,687			8,642		6,526			(7,813)		2,286		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/03/2025	.07/06/2026	1	180,292	158.2	6,617			1,750		946			(1,618)		465		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/15/2025	.07/15/2026	1	345,014	152.23	12,628			3,653		5,303			(3,114)		930		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/03/2025	.07/02/2026	1	824,833	158.2	33,849			8,674		4,288			(8,369)		2,334		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/26/2025	.09/28/2026	1	150,529	157.72	5,570			2,762		1,603			(1,366)		530		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/26/2025	.09/25/2026	1	274,818	157.72	10,188			4,989		2,910			(2,514)		960		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/25/2025	.09/25/2026	1	138,563	155.78	5,127			2,514		1,850			(1,264)		484		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/11/2025	.07/13/2026	1	184,957	155.9	6,788			1,926		1,613			(1,665)		494		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/31/2025	.07/31/2026	1	145,610	155.54	5,329			1,786		1,442			(1,314)		421		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/19/2025	.08/19/2026	1	138,410	161.76	5,107			1,970		650			(1,259)		430		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/22/2025	.07/22/2026	1	286,252	158.46	10,953			3,379		1,794			(2,701)		833		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/12/2025	.08/12/2026	1	284,025	159.19	10,481			3,840		1,927			(2,564)		860		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/22/2025	.08/21/2026	1	453,206	161.76	16,723			6,596		2,129			(4,135)		1,418		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/01/2025	.07/01/2026	1	403,326	157.19	14,802			3,711		2,207			(3,650)		1,012		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6058SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/30/2025	.07/30/2026	1	558,420	157.33	20,438			6,756		4,153			(5,040)		1,608		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS605188 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/29/2025	.08/31/2026	1	168,489	161.76	6,234			2,618		.823			(1,529)		545		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/02/2025	.07/02/2026	1	683,988	157.38	25,102			6,415		3,737			(6,189)		1,726		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60538E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/06/2025	.08/06/2026	1	377,727	157.46	13,938			4,876		3,142			(3,437)		1,118		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605167 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/29/2025	.08/28/2026	1	440,611	161.76	16,303			6,766		2,125			(4,031)		1,412		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/19/2025	.09/18/2026	1	625,884	156.76	23,158			10,936		7,346			(5,728)		2,142		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/17/2025	.09/17/2026	1	507,106	157.38	18,814			8,759		5,510			(4,639)		1,730		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/24/2025	.07/24/2026	2	146,212	158.97	5,776			1,920		.800			(1,496)		410		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60538E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/11/2025	.07/10/2026	1	831,870	155.9	30,446			8,457		7,097			(7,528)		2,188		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/10/2025	.09/10/2026	1	539,739	157.75	20,024			8,936		5,440			(4,938)		1,803		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/16/2025	.07/16/2026	1	517,048	154.16	18,924			5,526		6,037			(4,666)		1,400		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/29/2025	.07/29/2026	1	292,070	158.39	10,690			3,504		1,807			(2,636)		837		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605182 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/08/2025	.07/08/2026	1	598,865	156.62	21,918			5,917		4,397			(5,405)		1,559		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/22/2025	.08/24/2026	1	182,194	161.76	6,001			2,397		.772			(1,472)		513		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/14/2025	.08/14/2026	1	308,189	161.47	11,372			4,253		1,470			(2,804)		941		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60538L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/08/2025	.08/07/2026	1	712,638	158.79	26,286			9,350		4,847			(6,502)		2,118		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60538A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/05/2025	.08/05/2026	1	229,146	157.76	8,456			2,935		1,787			(2,085)		676		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/05/2025	.12/04/2026	1	344,440	148.57	12,744			8,744		10,083			(3,151)		1,420		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/04/2025	.12/04/2026	1	191,796	148.82	7,096			4,855		5,492			(1,750)		790		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/28/2025	.11/27/2026	1	369,230	151.28	13,735			9,157		9,128			(3,396)		1,500		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS6056230 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/31/2025	11/02/2026	1	169,230	148.64	6,346			3,759		5,135			(1,556)		651	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605199 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/26/2025	11/27/2026	1	314,595	150.83	11,703			7,780		8,093			(2,878)		1,278	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605199 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/20/2026	1	228,808	148.8	8,466			5,479		7,027			(2,093)		916	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60519X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/05/2025	12/07/2026	1	293,815	148.57	10,871			7,487		8,663			(2,666)		1,318	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056230 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/07/2025	11/06/2026	1	336,196	149.66	12,473			7,609		9,457			(3,094)		1,365	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605199 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/03/2025	12/03/2026	1	413,096	148.97	15,285			10,358		11,624			(3,769)		1,689	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60519D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2026	1	559,022	154.44	20,758			11,666		9,539			(5,119)		2,091	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056230 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/07/2025	11/09/2026	1	337,367	149.66	12,516			7,678		9,558			(3,069)		1,318	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605094 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/12/2025	11/12/2026	1	412,129	151.65	15,290			9,477		9,811			(3,770)		1,821	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605199 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/02/2025	10/02/2026	1	393,279	157.87	14,591			7,437		4,295			(3,598)		1,400	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056230 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/19/2026	1	225,413	152.95	8,385			4,643		4,465			(2,056)		838	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056230 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/03/2025	11/03/2026	1	71,721	147.52	2,661			1,583		2,407			(656)		277	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056230 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/06/2026	1	305,843	147.79	11,347			6,884		10,120			(2,798)		1,187	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605399 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2026	1	124,105	153.55	4,604			3,361		2,635			(1,135)		530	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605051 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/11/2025	11/11/2026	1	60,937	151.36	2,261			1,395		1,486			(657)		239	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605623X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/10/2025	11/10/2026	1	28,020	149.95	1,040			640		774			(256)		110	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056230 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/05/2025	11/05/2026	1	559,373	148.54	20,753			12,463		17,323			(5,117)		2,166	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605199 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/28/2025	10/28/2026	1	148,552	152.23	5,526			3,197		3,172			(1,363)		565	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056232 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/06/2025	10/06/2026	1	63,980	157.99	2,374			1,229		709			(595)		230	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/16/2025	10/16/2026	1	241,585	151.69	8,963			4,916		5,415			(2,210)		882		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/20/2026	1	107,676	154.06	4,006			2,229		1,908			(968)		402		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/14/2025	11/13/2026	1	251,884	150.11	9,320			5,851		6,880			(2,304)		993		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/31/2025	10/30/2026	1	245,854	148.64	9,121			5,371		7,344			(2,255)		939		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/16/2026	1	326,832	152.95	12,125			6,669		6,453			(2,998)		1,207		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/24/2025	10/23/2026	1	318,803	154.43	11,828			6,735		5,450			(2,924)		1,198		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/10/2025	10/09/2026	1	413,273	149.86	15,332			8,157		10,921			(3,791)		1,499		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/10/2025	10/12/2026	1	367,377	149.86	13,630			7,304		9,757			(3,342)		1,343		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/28/2025	11/30/2026	1	240,943	151.28	8,963			6,000		5,941			(2,188)		985		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/11/2026	1	338,135	152.7	12,511			8,827		7,684			(3,083)		1,413		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/03/2025	10/05/2026	1	271,462	159.9	10,071			5,188		2,360			(2,470)		974		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/18/2026	1	406,887	152.13	15,096			10,914		9,763			(3,722)		1,724		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/19/2025	12/18/2026	1	219,035	151.66	8,104			5,876		5,474			(2,004)		928		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/17/2026	1	615,825	152.72	22,621			16,337		14,032			(5,593)		2,604		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/29/2025	10/29/2026	1	480,281	147.29	18,189			10,573		16,477			(4,485)		1,688		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/03/2025	10/02/2026	1	647,898	159.9	24,037			12,286		5,429			(5,943)		2,306		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/30/2025	10/30/2026	1	295,243	148.63	10,954			6,433		8,820			(2,701)		1,128		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/19/2025	12/21/2026	1	158,577	151.66	5,883			4,279		3,963			(1,443)		676		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/08/2026	1	273,723	157.03	10,155			5,315		3,416			(2,504)		990		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/31/2025	12/31/2026	1	437,561	150.48	16,234			12,356		12,038			(4,003)		1,889		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/09/2025	10/09/2026	1	565,113	154.46	20,966			11,123		9,403			(5,170)		2,049		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/19/2025	11/19/2026	1	418,215	145.45	15,516			9,916		16,906			(3,826)		1,671		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/14/2026	1	203,157	152.7	7,517			5,322		4,630			(1,843)		654		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/24/2025	10/26/2026	1	455,950	154.43	16,217			9,293		7,481			(3,977)		1,649		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/01/2025	10/01/2026	1	227,040	159.08	8,423			4,246		2,069			(2,077)		806		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/17/2025	11/17/2026	1	70,360	146.64	2,610			1,654		2,586			(644)		280		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/10/2025	12/10/2026	1	475,028	149.21	17,576			12,250		14,517			(4,334)		1,981		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/26/2025	11/25/2026	1	671,933	150.83	24,929			16,527		17,285			(6,164)		2,719		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/01/2025	12/01/2026	1	73,515	150.03	2,720			1,828		2,083			(671)		301		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/26/2025	12/24/2026	1	978,831	154.82	36,217			26,936		18,588			(8,979)		4,194		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/18/2025	11/18/2026	1	75,794	146.76	2,812			1,789		2,758			(683)		302		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/29/2025	12/29/2026	1	49,576	154.66	1,839			1,378		952			(464)		214		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/20/2025	11/20/2026	1	119,053	144.52	4,417			2,851		5,173			(1,089)		477		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/26/2025	12/28/2026	1	162,070	154.82	6,013			4,489		3,078			(1,475)		700		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/11/2025	12/11/2026	1	301,250	152.36	11,146			7,843		7,059			(2,748)		1,259		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/24/2025	11/24/2026	1	84,188	147.73	3,123			2,039		2,820			(770)		340		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/15/2025	10/15/2026	1	801,580	153.87	29,739			16,139		14,430			(7,333)		2,952		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/27/2025	10/27/2026	1	28,071	154.61	1,044			601		472			(257)		106		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS605193 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/23/2025	.10/23/2026	1	136,839	154.36	5,090			2,891		2,358			(1,255)		514		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605197 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/13/2025	.11/13/2026	1	344,876	150.65	12,795			8,010		8,987			(3,155)		1,360		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605198 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/14/2025	.11/16/2026	1	269,171	150.11	9,615			6,066		7,096			(2,358)		1,029		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605535 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/16/2026	.01/19/2027	1	59,291	156.5		2,170		1,752		1,023			(436)		266		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605593 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/22/2026	.01/22/2027	1	601,355	156.5		22,069		18,095		10,413			(4,111)		2,712		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605445 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/12/2026	.01/12/2027	1	222,737	155.93		8,174		6,440		4,014			(1,747)		988		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605694 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/30/2026	.02/01/2027	1	155,445	156.5		5,767		4,861		3,013			(943)		713		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605989 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/26/2026	.02/26/2027	1	407,043	162.76		14,979		13,734		4,302			(1,354)		1,941		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605798 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/19/2026	.02/19/2027	1	296,335	161.28		10,905		9,787		3,565			(1,195)		1,398		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60593L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/05/2026	.02/05/2027	1	264,855	159.53		9,747		8,370		3,653			(1,442)		1,222		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60589D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/27/2026	.02/26/2027	1	310,014	162.76		11,440		10,518		3,276			(1,006)		1,478		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60579J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/20/2026	.02/22/2027	1	174,228	162.6		6,412		5,776		1,864			(681)		826		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60579I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/20/2026	.02/19/2027	1	170,493	162.6		6,274		5,647		1,824			(672)		804		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605445 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/05/2026	.01/05/2027	1	81,483	153.94		2,980		2,298		1,720			(696)		357		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60559K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/23/2026	.01/25/2027	1	146,770	156.5		5,386		4,437		2,542			(983)		665		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605787 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/12/2026	.02/12/2027	1	260,913	159.98		9,602		8,455		3,506			(1,236)		1,218		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605594 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/16/2026	.01/15/2027	1	586,894	156.5		21,554		17,351		10,160			(4,382)		2,025		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605793 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/11/2026	.02/11/2027	1	266,415	161.07		9,804		8,535		3,242			(1,289)		1,241		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60559Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/29/2026	.01/29/2027	1	136,584	156.5		5,013		4,207		2,365			(838)		623		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS605982 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/02/2026	02/02/2027	1	115,686	156.1		4,257		3,600		2,120			(665)		531		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605799 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/13/2026	02/12/2027	1	310,810	162.5		11,438		10,100		3,328			(1,445)		1,451		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60548E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/25/2026	03/25/2027	1	235,564	146.33		8,622		8,503		9,498			(142)		1,168		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60593E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/12/2026	03/12/2027	1	351,176	147.34		12,888		12,317		13,276			(671)		1,710		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60599P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/16/2026	03/16/2027	1	92,520	146.35		3,395		3,265		3,249			(140)		453		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605983 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2026	03/11/2027	1	222,206	151.42		8,155		7,728		6,251			(447)		1,080		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605790 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/18/2026	02/18/2027	1	324,722	162.03		11,950		10,633		3,647			(1,342)		1,530		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60568X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/09/2027	1	80,174	161.06		2,950		2,552		976			(404)		372		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60595I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/13/2026	03/12/2027	1	328,519	147.49		12,024		11,523		12,273			(565)		1,599		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/23/2026	03/23/2027	1	224,507	146.46		8,217		8,059		8,983			(160)		1,110		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60589J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/04/2026	03/04/2027	1	301,592	162.47		11,068		10,276		3,416			(819)		1,451		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605482 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/20/2026	03/22/2027	1	50,733	145.61		1,852		1,811		2,150			(56)		251		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605483 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/26/2026	03/25/2027	1	381,593	145.97		13,928		13,851		15,763			(191)		1,892		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605987 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/25/2026	02/25/2027	1	321,956	162.36		11,848		10,771		3,530			(1,104)		1,533		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60598J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/08/2027	1	172,965	162.16		6,365		5,488		1,899			(919)		802		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60548T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/30/2026	03/30/2027	1	144,713	144.36		5,297		5,297		6,680			(15)		723		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60599P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/05/2027	1	242,585	162.16		8,927		7,687		2,633			(1,300)		1,120		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60588I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/23/2026	02/23/2027	1	65,167	159.46		2,398		2,167		924			(237)		309		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60548B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/07/2026	01/07/2027	1	360,370	151.76		13,226		10,238		9,190			(3,007)		1,584		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS60559J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/28/2026	.01/28/2027	1	321,888	156.09		11,813		9,828		6,119			(2,007)		1,466		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60559J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/30/2026	.01/29/2027	1	290,740	156.5		10,670		8,981		5,363			(1,759)		1,327		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60559J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/15/2026	.01/15/2027	1	124,247	156.5		4,560		3,661		2,144			(937)		554		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/09/2026	.01/08/2027	1	337,081	155.86		12,337		9,664		6,077			(2,745)		1,484		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/09/2026	.01/11/2027	1	182,821	155.86		6,710		5,268		3,320			(1,461)		809		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60538J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/02/2026	.12/31/2026	1	376,983	150.91		13,909		10,616		10,071			(3,372)		1,645		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60598T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/05/2026	.03/05/2027	1	330,888	160.36		12,144		11,370		4,519			(865)		1,594		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60599J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/13/2026	.03/15/2027	1	187,844	147.49		6,875		6,591		7,018			(337)		918		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60598E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/27/2026	.03/01/2027	1	285,635	162.76		10,654		9,803		3,089			(929)		1,388		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/27/2026	.03/25/2027	1	342,379	142.3		12,497		12,462		18,045			(198)		1,696		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60579C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/13/2026	.02/16/2027	1	52,277	162.5		1,924		1,701		563			(240)		246		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605986 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/09/2026	.03/09/2027	1	139,900	157.62		5,134		4,837		2,423			(309)		678		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60599J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/18/2026	.03/18/2027	1	216,746	146.62		7,933		7,671		8,589			(283)		1,064		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/20/2026	.03/19/2027	1	523,733	145.61		19,116		18,691		22,265			(578)		2,575		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/27/2026	.03/29/2027	1	237,984	142.3		8,686		8,663		12,510			(95)		1,187		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/08/2026	.01/08/2027	1	275,428	155.13		10,108		7,896		5,291			(2,271)		1,213		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60559L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/29/2026	.01/22/2027	1	123,968	156.5		4,537		3,731		2,147			(835)		559		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/14/2026	.01/14/2027	1	344,180	156.5		12,631		10,022		5,916			(2,630)		1,331		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60559Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/26/2026	.01/26/2027	1	93,858	156.5		3,445		2,847		1,625			(604)		426		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS605981 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/04/2026	02/04/2027	1	212,515	160.73		7,821		6,657		2,618			(1,178)		979		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605391 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/02/2026	01/04/2027	1	176,706	150.91		6,485		4,967		4,789			(1,555)		772		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605391 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/21/2026	01/21/2027	1	138,391	156.5		5,116		4,157		2,414			(967)		628		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60598X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/06/2026	03/05/2027	1	451,682	159.04		16,577		15,564		6,901			(1,139)		2,176		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605981 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/02/2026	03/02/2027	1	63,554	163.01		2,332		2,153		678			(185)		305		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605981 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/06/2026	03/08/2027	1	278,512	159.04		10,221		9,602		4,273			(696)		1,346		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60598X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/19/2026	03/19/2027	1	547,965	146.49		20,056		19,556		21,920			(659)		2,604		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605790 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/28/2024	06/26/2026	1	652,234	180.71	25,111		2,983						(3,104)		1,592		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605192 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/20/2024	05/20/2026	1	85,817	188.62	3,227			217					(398)		159		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2024	05/15/2026	1	531,489	188.62	19,984			1,213					(2,467)		933		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605291 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/28/2024	06/29/2026	1	1,119,291	180.71	42,981			5,262					(5,282)		2,779		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/02/2024	05/01/2026	1	426,417	181.66	15,991			662					(1,974)		621		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/03/2024	05/04/2026	1	506,530	182.91	19,046			865					(2,345)		773		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/24/2024	05/27/2026	1	102,699	183.41	3,851			296					(473)		203		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605291 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/25/2024	06/25/2026	1	2,108,649	182.06	81,222			9,483					(10,014)		5,120		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/17/2024	05/18/2026	1	1,214,312	188.62	45,658			2,952					(5,621)		2,202		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2024	05/22/2026	1	477,795	188.62	17,965			1,299					(2,215)		902		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605198 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/23/2024	04/23/2026	1	1,398,842	185.02	52,736			1,594					(6,502)		1,756		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/06/2024	06/05/2026	1	350,989	179.91	13,478			1,208					(1,664)		746		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Janus SG Market Consensus Index 11/JS9405185 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/11/2024	04/10/2026	1	191,456	181.21	7,199			.89					(.889)		158		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405187 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/17/2024	05/15/2026	1	1,094,464	188.62	41,152			2,501					(5,067)		1,921		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405187 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/19/2024	04/20/2026	1	634,933	181.59	23,873			624					(2,939)		743		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405185 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2025	05/07/2026	2	1,446,739	185.91	49,617			2,510					(6,258)		2,303		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405185 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/22/2024	04/22/2026	1	61,666	183.85	2,319			.67					(266)		76		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/09/2024	05/08/2026	1	958,228	188.62	36,029			1,839					(4,448)		1,546		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405189 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/09/2024	04/09/2026	1	782,704	184.94	29,586			325					(3,648)		615		0001
Purchased Call/Janus SG Market Consensus Index 11/JS940518C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/02/2024	04/10/2026	2	362,094	181.67	14,040			182					(1,816)		300		0001
Purchased Call/Janus SG Market Consensus Index 11/JS940518X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/18/2024	04/17/2026	1	826,709	178.01	31,084			686					(3,838)		882		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405190 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/17/2024	04/17/2026	1	535,234	181.59	20,125			445					(2,468)		578		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405187 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/05/2024	06/05/2026	1	1,071,250	179.94	41,136			3,673					(5,072)		2,278		0001
Purchased Call/Janus SG Market Consensus Index 11/JS940518T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2024	05/29/2026	1	407,988	177.32	15,300			1,224					(1,889)		820		0001
Purchased Call/Janus SG Market Consensus Index 11/JS940518I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/31/2024	06/01/2026	1	422,652	180.25	16,019			1,344					(1,972)		871		0001
Purchased Call/Janus SG Market Consensus Index 11/JS940518Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/03/2024	05/01/2026	1	487,173	182.91	18,318			759					(2,265)		710		0001
Purchased Call/Janus SG Market Consensus Index 11/JS940521N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/27/2024	06/26/2026	1	380,672	180.5	14,618			1,734					(1,805)		929		0001
Purchased Call/Janus SG Market Consensus Index 11/JS940519I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/14/2024	06/15/2026	1	383,525	176.18	14,766			1,523					(1,818)		875		0001
Purchased Call/Janus SG Market Consensus Index 11/JS940521A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/21/2024	06/18/2026	1	679,402	182.28	26,089			2,815					(3,230)		1,580		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405194 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/04/2024	06/04/2026	1	1,848,488	179.82	69,687			6,126					(8,592)		3,900		0001
Purchased Call/Janus SG Market Consensus Index 11/JS940518T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/13/2024	06/12/2026	1	474,802	177.81	18,222			1,811					(2,251)		1,062		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS9405294 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/18/2024	06/18/2026	1	1,685,287	179.94	64,884			6,961					(7,989)		3,920	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/14/2024	05/14/2026	1	1,066,251	188.62	40,843			2,412					(5,035)		1,686	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405190 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/03/2024	06/03/2026	1	101,204	79.42	3,815			330					(470)		212	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405193 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/07/2024	06/05/2026	1	591,341	179.53	22,648			2,033					(2,800)		1,257	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS940529K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/26/2024	06/26/2026	1	484,257	180.41	18,595			2,197					(2,283)		1,182	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/11/2024	06/11/2026	1	1,064,192	178.74	40,759			3,975					(5,025)		2,363	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405195 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/21/2024	05/21/2026	1	984,891	188.62	37,130			2,550					(4,578)		1,841	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/26/2024	04/24/2026	1	460,290	183.38	17,307			550					(2,140)		590	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS940519P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/02/2024	04/02/2026	1	1,167,591	185.38	44,252			61					(5,456)		432	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS940519Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/15/2024	05/15/2026	1	1,059,262	188.62	39,904			2,414					(4,923)		1,860	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS940519Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/30/2024	04/30/2026	1	712,880	181.37	26,804			1,068					(3,305)		1,022	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS940519H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/26/2024	04/27/2026	1	395,502	183.38	14,871			532					(1,831)		538	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405198 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2024	05/08/2026	1	506,485	185.34	19,095			970					(2,354)		817	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS940519B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/24/2024	04/24/2026	1	493,714	185.39	18,613			588					(2,295)		633	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS940518K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/12/2024	04/10/2026	1	282,462	79.43	10,649			132					(1,316)		234	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS940519P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/01/2024	05/01/2026	1	709,761	180.28	26,616			1,097					(3,281)		1,034	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405192 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/06/2024	05/06/2026	1	138,879	183.79	5,273			254					(650)		220	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS940518X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/31/2024	05/28/2026	1	382,502	180.25	13,666			1,095					(1,690)		729	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS940519P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/12/2024	06/12/2026	1	989,674	178.63	38,102			3,768					(4,698)		2,213	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS9405290 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/17/2024	06/17/2026	1	50,592	178.8	1,948			206					(240)		117	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405189 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/16/2024	04/16/2026	1	978,871	175.81	36,806			758					(4,538)		1,025	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405189 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/10/2024	05/11/2026	1	1,104,122	188.62	41,515			2,284					(5,111)		1,860	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/12/2024	04/13/2026	1	627,345	179.43	23,651			390					(2,912)		592	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/04/2024	04/02/2026	1	276,688	182.9	10,488			14					(1,283)		102	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405190 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/21/2024	05/22/2026	2	382,956	182.07	13,728			979					(1,716)		685	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405196 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/10/2024	05/08/2026	1	413,485	188.62	15,547			795					(1,922)		667	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405257 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/20/2024	06/18/2026	1	486,959	181.55	18,689			2,015					(2,312)		1,133	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405298 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/21/2024	06/22/2026	1	590,653	182.28	22,681			2,558					(2,792)		1,108	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/14/2024	06/12/2026	1	525,729	176.18	20,241			2,013					(2,502)		1,176	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405196 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/07/2024	06/08/2026	1	657,519	179.53	32,843			3,072					(4,044)		1,864	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405197 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/03/2024	04/02/2026	1	342,704	184.63	12,954			18					(1,589)		127	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405186 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2024	04/08/2026	1	180,000	184.04	6,804			65					(839)		133	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405180 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/05/2024	04/02/2026	1	557,031	183.86	21,056			29					(2,607)		206	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405181 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/05/2024	04/06/2026	1	300,323	183.86	11,352			78					(1,388)		193	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405181 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/17/2024	04/17/2026	1	358,482	176.51	13,515			297					(1,666)		387	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405196 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/25/2024	04/24/2026	1	505,615	184.49	19,011			603					(2,347)		648	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405190 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/29/2024	05/29/2026	1	1,169,712	175.51	43,864			3,495					(5,408)		2,351	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/24/2024	05/22/2026	1	1,973,153	183.41	70,243			4,955					(8,684)		3,535	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS60519C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/24/2024	.07/24/2026	1	591,258	187.94	22,553			3,532					(2,760)		1,631	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60519C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/19/2024	.07/20/2026	1	555,854	187.94	21,456			3,246					(2,642)		1,533	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60519C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/16/2024	.07/16/2026	1	1,300,980	187.94	50,348			7,331					(6,207)		3,522	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60528C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/08/2024	.08/07/2026	1	500,197	179	19,408			3,426		5			(2,396)		1,487	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60538T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/30/2024	.09/31/2026	1	806,845	191.75	31,467			6,598					(3,874)		2,612	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60558S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/20/2024	.09/18/2026	1	955,267	188.77	37,638			8,838					(4,653)		3,269	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60558B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/24/2024	.09/24/2026	1	1,882,736	190.46	74,368			17,979					(9,169)		6,555	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60548K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/12/2024	.09/11/2026	1	249,402	184.51	9,801			2,204		4			(1,210)		836	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60538J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/03/2024	.09/03/2026	1	52,706	189.37	2,066			440					(255)		172	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60558F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/25/2024	.09/25/2026	1	337,459	186.7	13,330			3,241		1			(1,643)		1,178	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60558I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/26/2024	.09/25/2026	1	635,843	187.62	25,052			6,116		1			(3,093)		2,220	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60548G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/11/2024	.09/11/2026	1	397,240	183.31	15,651			3,504		22			(1,930)		1,331	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60528J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/01/2024	.07/01/2026	1	128,730	177.51	4,943			618					(609)		323	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60519T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/31/2024	.07/31/2026	1	458,016	187.94	17,771			2,954					(2,191)		1,324	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60548D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/10/2024	.09/10/2026	1	1,735,612	184.11	66,304			15,200		36			(8,421)		5,793	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60528Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/13/2024	.09/14/2026	1	756,798	186.26	29,818			6,808		5			(3,671)		2,560	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605199 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/23/2024	.07/23/2026	1	1,416,215	187.94	54,808			8,507					(6,757)		3,957	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60528Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/14/2024	.08/14/2026	1	723,700	179.96	28,224			5,234		3			(3,480)		2,209	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60528B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/07/2024	.09/07/2026	1	379,756	176.45	14,773			2,597		22			(1,821)		1,129	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS60528F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/09/2024	.08/07/2026	1	500,166	179.16	19,466			3,440		4			(2,405)		1,487		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605097 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/05/2024	.07/06/2026	1	816,688	178.06	31,524			4,163					(3,881)		2,105		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605091 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/17/2024	.07/17/2026	1	317,380	187.94	12,283			1,805					(1,514)		863		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605194 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/08/2024	.07/17/2026	2	594,577	187.94	22,203			3,289					(2,751)		1,617		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605551 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/19/2024	.09/18/2026	1	540,209	190.58	21,285			4,991					(2,628)		1,949		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605281 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/02/2024	.08/03/2026	1	684,959	184.35	27,103			4,623					(3,337)		2,033		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605080 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/09/2024	.07/09/2026	1	1,722,481	176.72	66,488			9,042					(8,197)		4,508		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605052 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/18/2024	.07/17/2026	1	617,496	187.94	23,897			3,527					(2,950)		1,679		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605280 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/02/2024	.07/31/2026	1	518,414	184.35	20,218			3,379					(2,489)		1,499		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605232 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/02/2024	.07/02/2026	1	1,833,759	178.73	70,600			8,994					(8,704)		4,828		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/26/2024	.07/24/2026	1	693,798	187.94	26,850			4,228					(3,319)		1,947		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605283 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/09/2024	.08/10/2026	1	284,491	179.16	11,067			1,994		3			(1,363)		855		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/30/2024	.07/30/2026	1	1,706,531	187.94	66,043			10,886					(8,142)		4,913		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605093 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/10/2024	.07/10/2026	1	619,835	180.86	23,926			3,286					(2,950)		1,630		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60538L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/28/2024	.08/28/2026	1	990,587	187.16	38,732			7,927					(4,775)		3,175		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60538S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/30/2024	.08/28/2026	1	637,545	191.75	24,928			5,137					(3,082)		2,044		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60558L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/27/2024	.09/28/2026	1	320,378	190.54	12,623			3,125					(1,554)		1,128		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60528L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/13/2024	.08/13/2026	1	1,397,431	179.27	54,500			10,032		15			(6,719)		4,249		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605098 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/08/2024	.09/04/2026	1	1,133,077	181.6	44,530			9,595		62			(5,505)		3,716		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS60519I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/01/2024	07/31/2026	1	567,739	186.89	22,028			3,676					(2,720)		1,641	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605295 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/06/2024	08/06/2026	1	772,760	177.12	30,060			5,244					(3,706)		2,288	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60548Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/18/2024	09/18/2026	1	289,108	187.39	10,603			2,476		1			(1,307)		921	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60538C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/23/2024	08/24/2026	1	556,240	186.35	21,693			4,327					(2,671)		1,759	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60549P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/13/2024	09/11/2026	1	811,462	186.26	31,972			7,198		4			(3,963)		2,720	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605384 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/21/2024	08/21/2026	1	396,099	183.05	15,448			3,013					(1,905)		1,240	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605463 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/05/2024	09/04/2026	1	141,882	185.98	5,562			1,197					(687)		465	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60528J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/16/2024	08/17/2026	1	516,878	181.46	20,107			3,817					(2,475)		1,995	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605380 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/20/2024	08/20/2026	1	1,877,024	181.9	73,204			14,178					(9,025)		5,954	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605480 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/04/2024	09/04/2026	1	1,556,975	189.1	61,288			13,129					(7,554)		5,112	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605096 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/05/2024	07/02/2026	1	625,296	178.06	24,136			3,071					(2,968)		1,578	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605380 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/23/2024	08/21/2026	1	585,878	186.35	22,849			4,481					(2,825)		1,834	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60509I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/12/2024	07/13/2026	1	1,165,433	187.94	45,102			6,390					(5,553)		3,110	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60558N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/27/2024	09/25/2026	1	721,349	190.54	28,421			6,948					(3,514)		2,519	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60505J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/11/2024	07/10/2026	1	194,077	187.94	7,511			1,036					(927)		510	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60528Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/16/2024	08/14/2026	1	734,934	181.46	28,589			5,331					(3,534)		2,243	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60519P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/25/2024	07/24/2026	1	286,337	187.94	11,053			1,738					(1,365)		804	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605092 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/03/2024	07/02/2026	1	96,797	177.99	3,804			483					(470)		249	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60528P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/15/2024	08/14/2026	1	418,366	181.03	16,274			3,030					(2,009)		1,277	0001	

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Purchased Call/Janus SG Market Consensus Index 11/JS60503N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/12/2024	.07/10/2026	1	276,223	187.94	10,690			1,476					(1,322)		727	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60515J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/26/2024	.07/27/2026	1	771,686	187.94	29,864			4,806					(3,677)		2,194	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605586 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/20/2024	.09/21/2026	1	888,558	188.77	27,129			6,456					(3,340)		2,377	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60548Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/17/2024	.09/17/2026	1	1,737,926	188.35	68,474			15,886					(8,442)		5,930	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60538I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/27/2024	.08/27/2026	1	873,175	187.26	34,141			6,941					(4,209)		2,789	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605387 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/22/2024	.08/21/2026	1	503,592	183.47	19,590			3,837					(2,418)		1,576	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605380 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/29/2024	.08/28/2026	1	524,871	188.96	20,470			4,213					(2,527)		1,682	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605682 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/01/2024	.10/30/2026	1	625,827	183.05	24,845			7,275		137			(3,072)		2,380	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60568H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/08/2024	.11/09/2026	1	839,298	191.87	33,404			10,214		44			(4,113)		3,280	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60565V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/16/2024	.10/16/2026	1	826,120	196.87	24,669			6,709					(3,041)		2,312	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605738 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/22/2024	.10/22/2026	1	1,651,355	192.08	64,898			18,186		2			(8,001)		6,188	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60566A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/08/2024	.10/08/2026	1	1,162,985	187.94	45,822			11,959		62			(5,649)		4,206	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60568I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/08/2024	.11/06/2026	1	595,102	191.87	23,287			7,054		30			(2,879)		2,271	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60568J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/14/2024	.11/13/2026	1	708,323	191.87	28,120			8,766		37			(3,472)		2,793	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60564H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/13/2024	.12/14/2026	1	485,887	174.77	19,678			6,956		1,001			(2,423)		2,043	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60564H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/10/2024	.12/10/2026	1	1,563,820	180.13	63,491			22,065		1,476			(7,828)		6,523	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60573P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/31/2024	.10/30/2026	1	467,748	184.49	18,396			5,362		76			(2,264)		1,787	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605689 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/06/2024	.11/06/2026	1	445,605	191.87	17,691			5,322		23			(2,181)		1,730	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60564Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/12/2024	.12/11/2026	1	599,063	175.82	24,262			8,500		1,056			(2,995)		2,504	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS60568Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/03/2024	10/02/2026	1	780,735	189.47	30,839			7,827		4			(3,807)		2,779		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60568Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2024	10/16/2026	1	346,288	196.26	13,609			3,717					(1,660)		1,278		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605685 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/05/2024	12/04/2026	1	280,324	183.96	11,787			4,016		126			(1,455)		1,197		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60568S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/27/2024	12/24/2026	1	595,200	163.6	23,987			8,858		4,802			(2,969)		2,550		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605686 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/05/2024	11/05/2026	1	1,264,467	187.08	50,199			15,032		195			(6,189)		4,897		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60578T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/17/2024	10/30/2026	2	580,599	186.38	15,435			4,649		62			(1,968)		2,218		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60568Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/15/2024	11/13/2026	1	503,299	191.87	19,931			6,221		26			(2,464)		1,985		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605680 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/15/2024	11/16/2026	1	664,301	191.87	26,306			8,286		35			(3,239)		2,637		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60568D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2024	11/20/2026	1	338,088	191.87	13,388			4,303		18			(1,653)		1,354		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/20/2024	12/18/2026	1	446,964	163.06	18,013			6,494		3,783			(2,227)		1,893		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/11/2024	10/12/2026	1	438,977	192.9	17,296			4,622		1			(2,129)		1,604		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/13/2024	12/11/2026	1	622,932	174.77	25,229			8,851		1,248			(3,119)		2,603		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60568T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/01/2024	11/02/2026	1	659,301	183.05	26,174			7,741		180			(3,223)		2,536		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/20/2024	12/21/2026	1	807,486	163.06	32,542			11,817		6,834			(4,006)		3,440		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60578L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/25/2024	10/23/2026	1	514,129	187.1	20,205			5,721		27			(2,498)		1,381		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60568S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2024	12/18/2026	1	619,276	162.09	25,019			8,970		5,769			(3,065)		2,823		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/27/2024	12/28/2026	1	556,740	163.6	21,631			8,063		4,331			(2,663)		2,317		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/26/2024	12/24/2026	1	1,861,857	164.21	75,033			27,671		14,059			(9,276)		7,977		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60568S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/15/2024	10/15/2026	1	3,184,948	194.36	125,487			33,957		3			(15,471)		11,729		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Janus SG Market Consensus Index 11/JS605685 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/04/2024	10/02/2026	1	982,225	192.16	39,084			9,935		1			(4,833)		3,532	0001		
Purchased Call/Janus SG Market Consensus Index 11/JS605685 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/06/2024	12/08/2026	1	78,817	192.01	3,208			1,106		52			(394)			327	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605689 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/13/2024	11/13/2026	1	888,923	191.87	35,290			10,955		46			(4,351)		3,595	0001		
Purchased Call/Janus SG Market Consensus Index 11/JS60578E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/24/2024	10/23/2026	1	310,576	191.13	12,206			3,451		4			(1,507)		1,167	0001		
Purchased Call/Janus SG Market Consensus Index 11/JS6056A3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/11/2024	12/11/2026	1	292,744	176.81	11,885			4,147		447			(1,465)		1,223	0001		
Purchased Call/Janus SG Market Consensus Index 11/JS6056A8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/06/2024	12/07/2026	1	923,788	182.01	37,588			12,929		609			(4,629)		3,830	0001		
Purchased Call/Janus SG Market Consensus Index 11/JS6056A9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/06/2024	12/04/2026	1	676,577	182.01	27,537			9,394		409			(3,404)		2,788	0001		
Purchased Call/Janus SG Market Consensus Index 11/JS6056S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/31/2024	12/31/2026	1	1,215,977	162.9	49,125			18,515		10,600			(6,057)		5,277	0001		
Purchased Call/Janus SG Market Consensus Index 11/JS6056S8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/26/2024	11/25/2026	1	2,525,396	191.87	100,258			32,867		132			(12,378)		10,218	0001		
Purchased Call/Janus SG Market Consensus Index 11/JS6056S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/01/2024	10/01/2026	1	988,529	191.44	37,260			9,366		1			(4,594)		3,332	0001		
Purchased Call/Janus SG Market Consensus Index 11/JS605673 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/18/2024	10/19/2026	1	558,313	196.45	21,988			6,082					(2,708)		2,077	0001		
Purchased Call/Janus SG Market Consensus Index 11/JS6056S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/19/2024	12/18/2026	1	462,966	160.01	18,565			6,683		5,353			(2,282)		1,961	0001		
Purchased Call/Janus SG Market Consensus Index 11/JS6056N1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/12/2024	11/12/2026	1	1,198,533	191.87	47,582			14,706		62			(5,866)		4,715	0001		
Purchased Call/Janus SG Market Consensus Index 11/JS6056P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/27/2024	11/27/2026	1	1,233,652	191.87	49,099			16,254		64			(6,053)		5,012	0001		
Purchased Call/Janus SG Market Consensus Index 11/JS6056S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/29/2024	11/27/2026	1	597,576	191.87	23,843			7,904		31			(2,948)		2,428	0001		
Purchased Call/Janus SG Market Consensus Index 11/JS6056A2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/04/2024	12/04/2026	1	931,225	184.79	37,901			12,859		353			(4,673)		3,838	0001		
Purchased Call/Janus SG Market Consensus Index 11/JS605679 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/25/2024	10/26/2026	1	1,889,787	187.1	74,269			21,249		101			(9,144)		7,150	0001		
Purchased Call/Janus SG Market Consensus Index 11/JS6056S8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/11/2024	10/09/2026	1	551,884	189.2	24,006			6,342		12			(2,968)		2,001	0001		
Purchased Call/Janus SG Market Consensus Index 11/JS605678 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/23/2024	10/23/2026	1	491,318	192.14	19,309			5,437		4			(2,381)		1,846	0001		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS60579J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/29/2024	10/29/2026	1	1,196,264	185.2	47,013			13,626		129			(5,796)		4,558	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60569C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/07/2024	11/06/2026	1	368,688	191.87	14,637			4,428		19			(1,807)		1,431	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60579J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/18/2024	10/16/2026	1	725,362	196.45	28,500			7,794					(3,523)		2,671	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60566J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/11/2024	10/09/2026	1	417,044	192.9	16,432			4,341		1			(2,031)		1,512	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60558I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/02/2024	10/02/2026	1	989,857	191.08	39,198			9,907		2			(4,833)		3,524	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60566D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/09/2024	10/09/2026	1	1,048,594	188.99	41,210			10,812		16			(5,061)		3,803	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60566A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/04/2024	10/05/2026	1	791,175	192.16	31,172			8,018		2			(3,838)		2,889	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60568J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/29/2024	11/30/2026	1	653,136	191.87	25,995			8,689		34			(3,200)		2,670	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60568A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/20/2024	11/20/2026	1	533,312	191.87	21,173			6,776		28			(2,610)		2,135	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605987 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/19/2024	11/19/2026	1	1,936,947	191.87	76,897			24,506		101			(9,480)		7,738	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60596Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/03/2024	12/03/2026	1	1,346,572	186.48	54,671			18,474		361			(6,740)		5,539	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605981 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/17/2024	12/17/2026	1	1,922,687	170.26	77,677			27,742		7,114			(9,577)		8,129	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60518Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/28/2025	03/25/2027	1	251,379	164.31	9,829			4,867		2,494			(1,277)		1,247	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60518L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/25/2025	03/25/2027	1	861,007	166.81	33,751			16,598		6,813			(4,161)		4,270	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60563J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2025	01/22/2027	1	1,712,623	165.31	67,477			27,436		12,847			(8,319)		7,724	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60565I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/24/2025	01/22/2027	1	350,478	165.89	13,809			5,646		2,493			(1,707)		1,581	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60569H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2025	03/11/2027	1	410,493	165.5	16,091			7,603		3,621			(1,964)		1,995	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60569H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/14/2025	03/12/2027	1	315,066	165.48	12,319			5,870		2,780			(1,523)		1,534	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60569P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/18/2025	02/18/2027	1	869,307	165.86	34,077			15,119		6,813			(4,201)		4,095	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS605E51 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/28/2025	.01/28/2027	1	763,106	166.25	30,143			12,504		5,233			(3,716)		3,476		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G54 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/21/2025	.02/22/2027	1	221,686	168.5	8,690			3,909		1,355			(1,070)		1,051		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G58 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/26/2025	.02/26/2027	1	325,366	169.12	12,819			5,829		1,866			(1,560)		1,552		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605F6Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/14/2025	.03/15/2027	1	433,362	165.48	16,944			8,111		3,850			(2,066)		2,119		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6051P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/26/2025	.03/25/2027	1	189,825	167.26	7,422			3,655		1,441			(916)		941		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605E55 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/29/2025	.01/29/2027	1	173,595	165.12	6,857			2,854		1,335			(845)		792		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605F5T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/19/2025	.02/19/2027	1	581,061	167.42	22,778			10,137		3,922			(2,808)		2,741		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G5A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/03/2025	.01/04/2027	1	242,029	163	9,536			3,846		2,168			(1,174)		1,093		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G5N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/23/2025	.01/22/2027	1	454,424	165.78	17,904			7,310		3,262			(2,210)		2,050		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605E5Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/05/2025	.02/05/2027	1	217,367	165.1	8,543			3,638		1,777			(1,053)		1,003		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605F51 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/07/2025	.02/05/2027	1	151,691	163.78	5,946			2,546		1,417			(735)		700		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605E5M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/04/2025	.02/04/2027	1	837,152	163.84	32,900			13,964		7,716			(4,056)		3,589		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6051SA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/20/2025	.03/19/2027	1	354,907	166.36	13,877			6,737		2,923			(1,713)		1,745		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6051Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/28/2025	.03/29/2027	1	319,362	164.31	12,487			6,218		3,168			(1,537)		1,592		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6051R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/21/2025	.03/19/2027	1	576,975	164.65	22,500			10,968		5,537			(2,769)		2,837		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6051S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/21/2025	.03/22/2027	1	71,029	164.65	2,777			1,356		682			(342)		351		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/17/2025	.01/15/2027	1	846,922	165.33	33,363			13,336		7,322			(4,125)		3,783		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605E5S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/30/2025	.01/29/2027	1	312,755	167.66	12,323			5,150		1,865			(1,521)		1,427		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605F6L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/12/2025	.03/12/2027	1	150,620	164.38	5,889			2,791		1,466			(726)		733		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS6056F8X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/14/2025	.03/16/2027	1	112,128	165.48	4,384			2,102		996			(539)		549		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056G39 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/03/2025	.12/31/2026	1	290,690	163	11,453			4,340		2,487			(1,418)		1,262		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056G3F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/31/2025	.01/29/2027	1	403,225	165.66	15,927			6,666		2,945			(1,969)		1,940		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056F80 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/05/2025	.03/05/2027	1	303,359	168.22	12,096			5,616		2,078			(1,491)		1,491		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056S90 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/24/2025	.01/25/2027	1	249,665	165.89	9,837			4,046		1,776			(1,211)		1,132		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056S81 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/27/2025	.02/26/2027	1	355,074	169.23	13,954			6,371		2,014			(1,723)		1,693		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056F8L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/14/2025	.02/12/2027	1	529,048	164.54	20,739			9,093		4,684			(2,564)		2,469		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605618T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/27/2025	.03/25/2027	1	86,926	167.09	3,477			1,719		687			(430)		441		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056S90 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/28/2025	.03/01/2027	1	288,778	172.28	11,464			5,267		1,257			(1,411)		1,383		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056S90 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/14/2025	.01/14/2027	1	1,285,029	162.96	50,502			19,979		12,822			(6,226)		5,717		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056F8X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/20/2025	.02/19/2027	1	515,134	168.73	20,193			9,024		3,053			(2,493)		2,430		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056E9J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/06/2025	.02/05/2027	1	140,763	164.86	5,518			2,359		1,178			(681)		650		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056S9F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/07/2025	.01/07/2027	1	921,724	162.11	36,316			14,018		9,211			(4,477)		4,051		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056S3S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/10/2025	.01/11/2027	1	484,921	156.8	19,057			7,471		8,102			(2,346)		2,146		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/18/2025	.03/18/2027	1	680,119	166.68	26,984			13,010		5,507			(3,327)		3,389		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056S3L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/08/2025	.01/08/2027	1	765,621	163	30,165			11,685		7,045			(3,719)		3,371		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056S9R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/10/2025	.01/08/2027	1	795,651	156.8	31,269			12,179		13,193			(3,866)		3,503		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056F84 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/06/2025	.03/05/2027	1	476,405	167.23	18,627			8,684		3,504			(2,300)		2,296		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056S8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/04/2025	.03/04/2027	1	634,130	166.32	24,858			11,507		5,071			(3,065)		3,051		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS605F90 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/07/2025	02/08/2027	1	530,671	163.78	20,802			8,966		4,990			(2,561)		2,461		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G33 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/02/2025	12/31/2026	1	180,518	162.29	7,112			2,682		1,668			(879)			783	0001
Purchased Call/Janus SG Market Consensus Index 11/JS605F90 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/12/2025	02/12/2027	1	286,853	163.8	11,245			4,886		2,732			(1,366)		1,339		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G34 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/25/2025	02/25/2027	1	1,027,999	171.8	40,503			18,360		4,488			(4,994)		4,885		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G39 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/28/2025	02/26/2027	1	287,694	172.28	10,574			4,834		1,119			(1,307)		1,277		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605H8P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/13/2025	03/12/2027	1	32,164	163.4	1,288			598		343			(155)		157		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605H84 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/07/2025	03/08/2027	1	376,720	168.93	14,730			6,309		2,386			(1,814)		1,823		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605F90 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/13/2025	02/12/2027	1	378,648	166.55	14,805			6,482		2,774			(1,828)		1,767		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605H94 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/15/2025	01/15/2027	1	348,652	163.53	13,737			5,453		3,113			(1,694)		1,554		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605H88 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/07/2025	03/05/2027	1	285,755	168.93	11,564			5,399		1,856			(1,430)		1,425		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605I87 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/19/2025	03/19/2027	1	429,296	167.2	16,785			8,116		3,261			(2,069)		2,111		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605F98 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2025	02/11/2027	1	1,069,455	165.91	41,923			18,197		8,251			(5,169)		4,983		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605E9F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/31/2025	02/01/2027	1	240,052	165.66	9,554			4,021		1,811			(1,176)		1,101		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G33 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/21/2025	02/19/2027	1	218,539	168.5	8,567			3,834		1,336			(1,059)		1,031		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605H88 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/16/2025	01/15/2027	1	106,736	165.04	4,195			1,674		815			(518)		476		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G3J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/12/2025	06/11/2027	1	361,646	155.18	14,104			8,482		8,320			(1,741)		1,979		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605K52 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/25/2025	04/26/2027	1	346,641	146.6	13,562			7,275		13,912			(1,670)		1,804		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605J8C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/03/2025	04/02/2027	1	452,840	158.77	17,615			8,893		7,244			(2,175)		2,270		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N61 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2025	05/21/2027	1	275,529	150.06	10,663			6,112		10,426			(1,316)		1,471		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS605N66 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/21/2027	1	264,811	148.79	10,275			5,888		8,663			(1,270)		1,414		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N67 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/03/2025	06/03/2027	1	938,137	152.63	36,587			21,510		25,631			(4,511)		5,085		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N68 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/13/2025	06/14/2027	1	331,089	152.28	12,912			7,797		9,306			(1,550)		1,918		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605K33 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/11/2025	04/12/2027	1	137,987	145.2	5,354			2,769		6,082			(659)		701		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605J84 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/01/2025	04/01/2027	1	555,303	166.35	21,546			10,802		4,640			(2,656)		2,780		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N63 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/28/2025	05/28/2027	1	771,442	150.69	29,932			17,351		23,652			(3,690)		4,152		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605K30 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/22/2025	04/22/2027	1	776,193	145.45	30,194			16,009		33,513			(3,723)		3,996		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605J84 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/09/2025	05/07/2027	1	338,889	148.15	13,149			7,283		11,542			(1,626)		1,778		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605J96 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/29/2025	04/29/2027	1	792,323	147.58	30,901			16,681		29,582			(3,810)		4,116		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605J6J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/04/2025	04/02/2027	1	169,465	145.56	6,609			3,341		7,206			(817)		860		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605K9H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/17/2025	04/16/2027	1	549,877	145.32	21,380			11,211		24,028			(2,641)		2,809		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605B90 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/13/2025	06/11/2027	1	271,500	152.28	10,589			6,377		7,649			(1,309)		1,485		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605L5J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/02/2025	05/03/2027	1	230,675	148.23	8,973			4,900		7,760			(1,105)		1,204		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N6Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/04/2025	06/04/2027	1	26,288	151.69	1,027			605		767			(127)		143		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605B9D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/25/2025	06/25/2027	1	468,405	150.44	18,361			11,350		14,821			(2,264)		2,603		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605K33 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/09/2025	05/11/2027	1	55,394	148.15	2,149			1,196		1,894			(264)		292		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605L5H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/30/2025	04/30/2027	1	386,491	148	15,151			8,200		14,070			(1,868)		2,021		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605K3C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/16/2025	04/16/2027	1	403,967	145.02	15,714			8,203		18,023			(1,937)		2,064		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605K3R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/23/2025	04/23/2027	1	344,520	145.94	13,402			7,124		14,400			(1,652)		1,776		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/17/2025	04/19/2027	1	389,591	145.32	14,377			7,564		16,125			(1,768)		1,895		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/02/2025	04/02/2027	1	390,234	167.71	15,141			7,612		2,909			(1,867)		1,957		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2027	1	559,949	142.55	21,782			11,130		28,304			(2,665)		2,830		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/25/2025	04/23/2027	1	174,120	146.6	6,773			3,621		6,972			(837)		898		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/07/2027	1	298,458	149.2	11,500			6,405		10,142			(1,430)		1,566		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/21/2025	05/21/2027	1	318,223	150.66	12,347			7,039		9,801			(1,522)		1,689		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/24/2027	1	652,213	149.79	25,306			14,570		21,292			(3,116)		3,494		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/10/2025	06/10/2027	1	644,995	154.82	25,155			15,031		15,248			(3,101)		3,525		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/29/2025	05/28/2027	1	487,710	151.8	18,874			10,986		13,848			(2,330)		2,825		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/28/2027	1	475,388	152.12	18,483			10,779		13,188			(2,266)		2,559		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/05/2025	06/04/2027	1	256,444	151.18	10,001			5,918		7,735			(1,235)		1,392		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/27/2025	06/25/2027	1	689,490	152.25	27,420			17,043		19,618			(3,300)		3,888		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/18/2027	1	59,731	153.92	2,312			1,308		1,467			(284)		318		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/09/2025	04/09/2027	1	545,744	146.11	21,284			10,905		22,636			(2,624)		2,762		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/24/2025	04/23/2027	1	55,359	146.93	2,148			1,147		2,166			(265)		285		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/01/2025	04/30/2027	1	234,071	147.8	9,129			4,961		8,599			(1,127)		1,217		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/11/2025	04/13/2027	1	91,925	145.2	3,567			1,847		4,062			(439)		468		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/14/2025	05/14/2027	1	288,776	150.01	10,402			5,830		8,672			(1,282)		1,423		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K\$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/18/2025	06/17/2027	1	643,978	149.76	25,180			15,372		21,414			(3,109)		3,547		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS605086 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/06/2025	06/07/2027	1	491,750	153.19	19,129			11,367		12,988			(2,355)		2,678		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605085 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/20/2025	06/17/2027	1	411,164	150.29	16,077			9,828		13,186			(1,990)		2,265		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605084 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/06/2025	06/04/2027	1	356,844	153.19	13,959			8,271		9,440			(1,726)		1,947		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605080 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/14/2027	1	504,780	153.92	19,535			11,009		12,336			(2,415)		2,672		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605081 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/27/2025	06/28/2027	1	406,992	152.25	17,128			10,672		12,225			(2,109)		2,436		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605081 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/11/2025	04/09/2027	1	119,830	145.2	4,649			2,395		5,282			(575)		606		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60508K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/02/2025	04/30/2027	1	158,801	149.23	6,177			3,362		5,289			(764)		826		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60508C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/27/2025	05/27/2027	1	732,804	151.67	28,433			16,443		21,018			(3,505)		3,940		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605090 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/25/2025	04/27/2027	1	52,878	146.6	2,057			1,105		2,110			(263)		274		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605091 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/07/2025	05/07/2027	1	312,246	148.56	12,146			6,691		11,076			(1,497)		1,638		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605092 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/09/2025	05/10/2027	2	316,608	148.15	12,642			7,172		10,826			(1,569)		1,668		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60509J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/20/2025	05/20/2027	1	587,305	153.85	22,787			12,959		14,506			(2,809)		3,131		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60509I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/04/2025	04/05/2027	1	268,281	145.56	10,463			5,311		11,482			(1,288)		1,351		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605098 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/15/2025	04/15/2027	1	717,038	145.5	27,883			14,521		30,998			(3,439)		3,658		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60509H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/26/2025	06/25/2027	1	270,153	151.77	10,563			6,556		7,832			(1,304)		1,501		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60509F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/11/2025	06/11/2027	1	275,230	153.86	10,734			6,429		6,941			(1,323)		1,506		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60509I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/15/2025	05/14/2027	1	224,461	152.52	8,687			4,888		6,093			(1,072)		1,188		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605093 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/20/2025	06/21/2027	1	530,988	150.29	20,761			12,736		16,993			(2,556)		2,938		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60509U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/17/2025	06/17/2027	1	982,226	150.04	37,527			22,815		31,424			(4,627)		5,300		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS60518A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/13/2025	05/13/2027	1	952,916	151.72	36,878			20,617		27,321			(4,547)		5,037		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/10/2025	04/09/2027	1	518,852	144.61	20,183			10,384		23,753			(2,482)		2,626		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/17/2027	1	518,563	153.92	20,088			11,345		12,735			(2,471)		2,755		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/31/2025	06/24/2027	2	685,483	153.32	27,451			17,111		17,883			(3,418)		3,806		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/06/2027	1	626,806	147.9	24,383			13,397		23,225			(3,006)		3,285		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2025	08/20/2027	1	77,085	161.76	3,045			2,128		1,177			(376)		454		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/21/2025	08/20/2027	1	36,214	161.76	1,408			983		553			(174)		213		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/23/2025	07/23/2027	1	90,955	159.33	3,555			2,341		1,604			(440)		521		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/07/2025	08/06/2027	1	88,520	158.03	3,488			2,367		1,742			(431)		514		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/09/2025	07/09/2027	1	787,500	156.55	30,870			19,675		16,801			(3,806)		4,444		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/08/2025	07/08/2027	1	550,868	156.62	21,584			13,734		11,677			(2,662)		3,105		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/28/2025	09/28/2027	1	56,234	157.72	2,227			1,667		1,155			(274)		344		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/29/2025	09/29/2027	1	108,649	158.5	4,302			3,227		2,118			(530)		665		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/06/2027	1	124,728	158.79	4,927			3,348		2,325			(609)		725		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/29/2025	07/29/2027	1	532,886	158.39	20,880			13,888		9,992			(2,575)		3,071		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/26/2025	08/26/2027	1	130,747	161.76	5,178			3,641		1,986			(638)		775		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/13/2025	08/13/2027	1	310,173	161.76	12,283			8,419		4,736			(1,514)		1,915		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/21/2025	08/20/2027	1	157,081	161.76	6,189			4,320		2,399			(764)		926		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/31/2025	07/30/2027	1	319,651	155.54	12,530			8,382		7,296			(1,547)		1,944		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS60568Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/09/2025	.09/09/2027	1	98,853	159.25	3,924			2,886		1,837			(484)		594		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/12/2025	.09/10/2027	1	71,368	160.58	2,833			2,062		1,213			(350)		429		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/17/2025	.09/17/2027	1	104,150	157.38	4,135			3,033		2,197			(510)		630		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605692 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/27/2025	.08/27/2027	1	122,054	161.76	4,833			3,406		1,864			(586)		724		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605694 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/24/2025	.09/24/2027	1	51,825	157.03	2,052			1,525		1,115			(253)		316		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605693 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/11/2025	.09/10/2027	1	73,592	163.73	2,922			2,124		1,007			(361)		443		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/29/2025	.08/27/2027	1	155,048	161.76	6,140			4,357		2,368			(759)		920		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/11/2025	.07/09/2027	1	118,831	155.9	4,646			2,978		2,653			(574)		671		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/15/2025	.07/15/2027	1	570,724	152.23	22,315			14,407		16,346			(2,751)		3,242		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/05/2025	.08/05/2027	1	1,172,688	157.76	46,320			31,241		23,414			(5,711)		6,807		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6069S3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/01/2025	.07/01/2027	1	759,256	157.19	29,763			18,643		15,166			(3,669)		4,248		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6069S7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/12/2025	.08/12/2027	1	275,761	159.19	10,893			7,451		5,041			(1,343)		1,612		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6069S7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/02/2025	.07/02/2027	1	280,163	157.38	11,403			7,188		5,734			(1,406)		1,625		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6069R1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/25/2025	.07/26/2027	1	383,809	159.23	15,007			9,929		6,797			(1,848)		2,205		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605693 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/14/2025	.08/13/2027	1	63,863	161.47	2,516			1,732		997			(311)		374		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6069SF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/06/2025	.08/06/2027	1	153,097	157.46	6,047			4,087		3,131			(746)		890		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605692 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/10/2025	.09/10/2027	1	86,547	157.75	3,498			2,487		1,778			(424)		520		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6069R1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/25/2025	.07/23/2027	1	232,903	159.23	9,107			6,012		4,125			(1,126)		1,334		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605698	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/22/2025	.07/22/2027	1	860,109	159.46	33,716			22,092		16,121			(4,157)		4,921		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS605081 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/11/2025	.07/12/2027	1	350,855	155.9	13,718			8,812		7,854			(1,689)		1,986		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605198 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/15/2025	.08/16/2027	1	339,326	161.38	13,403			9,255		5,341			(1,650)		1,902		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605083 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/24/2025	.07/23/2027	1	757,978	158.97	29,637			19,540		13,684			(3,659)		4,342		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605193 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/15/2025	.08/13/2027	1	112,420	161.38	4,441			3,061		1,782			(549)		658		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605097 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/19/2025	.09/17/2027	1	150,962	156.76	5,993			4,420		3,313			(741)		914		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605087 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/17/2025	.07/16/2027	1	284,878	154.87	11,139			7,236		6,843			(1,375)		1,620		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605086 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/03/2025	.09/03/2027	1	84,565	159.5	3,349			2,382		1,522			(413)		505		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605080 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/08/2025	.08/09/2027	1	244,674	158.79	9,665			6,580		4,592			(1,190)		1,426		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605089 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/05/2025	.09/03/2027	1	117,366	160.72	4,659			3,347		1,950			(576)		701		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605090 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/05/2025	.09/07/2027	1	169,173	160.72	6,716			4,894		2,842			(826)		1,014		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605091 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/19/2025	.09/20/2027	1	83,266	156.76	3,306			2,442		1,827			(407)		505		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605088 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/12/2025	.09/13/2027	1	295,662	160.58	11,738			8,557		5,026			(1,445)		1,783		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605089 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/16/2025	.07/16/2027	1	389,832	154.16	15,673			10,140		10,063			(1,932)		2,273		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605092 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/12/2025	.09/14/2027	1	59,114	160.58	2,347			1,712		1,005			(289)		357		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605090 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/19/2025	.09/21/2027	1	156,994	156.76	6,312			4,665		3,479			(776)		966		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605091 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/30/2025	.07/30/2027	1	134,906	157.33	5,288			3,523		2,718			(652)		778		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605090 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/18/2025	.09/17/2027	1	215,090	157.14	8,518			6,274		4,599			(1,052)		1,302		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605090 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/03/2025	.07/02/2027	1	608,886	158.2	23,807			15,028		12,455			(2,939)		3,410		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605088 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/08/2025	.09/08/2027	1	5,683	159.73	226			163		102			(28)		34		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS6056BK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/04/2025	09/03/2027	1	81,570	160.95	3,230			2,317		1,333			(389)		487		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/19/2025	08/19/2027	1	147,479	161.76	5,825			4,041		2,252			(718)		868		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/16/2025	09/16/2027	1	112,274	156.92	4,457			3,263		2,440			(550)		679		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/17/2025	07/16/2027	1	594,337	154.89	23,288			15,157		14,236			(2,880)		3,379		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605198 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/25/2025	09/24/2027	1	509,605	155.78	20,129			15,021		11,875			(2,485)		3,105		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059S5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/01/2025	07/30/2027	1	180,833	154.89	7,143			4,785		4,308			(883)		1,043		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/27/2027	1	133,200	157.72	5,275			3,947		2,736			(649)		814		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605586 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/01/2025	08/02/2027	1	231,221	154.89	9,133			6,131		5,588			(1,124)		1,338		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059R0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/18/2025	07/19/2027	1	368,204	154.89	14,434			9,411		8,820			(1,777)		2,100		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60558C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/10/2025	07/09/2027	1	359,223	157.24	14,046			8,989		7,310			(1,794)		2,027		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60503Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/22/2027	1	107,224	148.8	4,257			3,513		3,906			(524)		688		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605Z93 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/30/2025	10/29/2027	1	367,706	148.63	14,588			11,598		13,409			(1,802)		2,312		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605Z9J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/07/2025	11/05/2027	1	186,194	148.66	7,411			5,976		6,469			(916)		1,178		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/26/2025	12/28/2027	1	154,403	154.82	6,114			5,342		3,959			(752)		1,020		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605Z90 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/05/2027	1	401,052	147.79	15,922			12,803		15,549			(1,966)		2,536		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605Z9Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/10/2025	11/10/2027	1	88,405	148.95	3,558			2,878		3,059			(439)		568		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/28/2025	11/26/2027	1	62,471	151.28	2,493			2,079		1,982			(308)		402		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605Z90 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/05/2025	12/03/2027	1	103,026	148.57	4,070			3,434		3,589			(503)		687		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605Z9F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/11/2025	12/10/2027	1	544,199	152.36	21,486			18,323		16,252			(2,654)		3,542		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS60518Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/03/2025	10/05/2027	1	55,134	159.9	2,194			1,664		996			(270)		339	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605295 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2027	1	155,919	147.73	6,159			5,211		6,069			(759)		1,014	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60518Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/16/2025	10/15/2027	1	417,856	151.69	16,631			12,892		12,782			(2,053)		2,595	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605239 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/31/2025	11/01/2027	1	367,109	148.64	14,721			11,724		13,461			(1,812)		2,314	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605335 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/19/2025	12/21/2027	1	55,356	151.66	2,192			1,894		1,715			(270)		364	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60518Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/09/2025	10/08/2027	1	172,134	154.46	6,851			5,252		4,435			(846)		1,062	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60534E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/14/2025	11/15/2027	1	188,801	150.11	7,495			6,114		6,389			(923)		1,204	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60533L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/26/2025	12/27/2027	1	994,940	154.82	39,004			34,068		25,257			(4,802)		6,501	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60519P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/01/2025	10/01/2027	1	65,422	159.08	2,610			1,965		1,230			(322)		401	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605192 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/19/2027	1	183,167	152.95	7,308			5,882		5,185			(899)		1,141	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605194 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/06/2025	10/06/2027	1	143,567	157.99	5,714			4,340		2,944			(704)		884	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60509F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/20/2025	11/19/2027	1	498,479	144.52	19,790			16,296		23,178			(2,443)		3,190	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605238 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/09/2025	12/09/2027	1	69,725	147.06	2,754			2,334		2,821			(340)		454	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605096 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/14/2025	11/12/2027	1	124,142	150.11	4,928			4,016		4,209			(609)		790	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60519C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/26/2025	11/26/2027	1	576,294	150.83	23,074			19,223		18,634			(2,845)		3,723	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60509F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/14/2025	11/16/2027	1	55,354	150.11	2,198			1,793		1,873			(270)		353	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605190 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/24/2025	10/26/2027	1	127,357	154.43	5,082			4,000		3,274			(625)		799	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60519T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/27/2025	10/27/2027	1	89,007	154.61	3,551			2,800		2,262			(438)		559	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605099	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/13/2025	11/12/2027	1	520,752	150.65	20,674			16,824		17,111			(2,552)		3,313	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS60515Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/05/2025	.12/06/2027	1	94,684	148.57	3,740			3,159		3,317			(460)		615	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605194 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/17/2025	.10/18/2027	1	103,782	152.95	4,141			3,218		2,938			(510)		646	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60519K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/10/2025	.10/11/2027	1	45,523	149.86	1,812			1,393		1,555			(223)		282	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605163 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/29/2025	.11/29/2027	1	70,947	151.28	2,824			2,358		2,223			(348)		458	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60515Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/03/2025	.10/04/2027	1	258,440	159.9	10,286			7,796		4,655			(1,266)		1,369	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605193 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/17/2025	.10/15/2027	1	50,840	152.95	2,029			1,575		1,439			(251)		316	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60518L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/01/2025	.12/01/2027	1	89,924	150.03	3,561			2,979		3,039			(439)		581	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60515I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/28/2025	.11/30/2027	1	81,022	151.28	3,225			2,693		2,539			(336)		523	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605396 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/19/2025	.12/20/2027	1	58,019	151.66	2,238			1,985		1,798			(283)		381	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60515I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/23/2025	.10/22/2027	1	637,725	154.36	25,381			19,920		16,526			(3,134)		3,985	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605290 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/15/2025	.12/15/2027	1	276,656	153.75	10,966			9,375		7,611			(1,351)		1,809	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60518U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/04/2025	.12/03/2027	1	204,104	148.82	8,062			6,794		7,002			(995)		1,321	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60528Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/18/2025	.12/17/2027	1	556,560	152.13	21,984			18,952		16,829			(2,714)		3,644	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60529L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/12/2025	.12/10/2027	1	241,362	152.7	9,534			8,138		7,065			(1,179)		1,572	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605390 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/29/2025	.12/29/2027	1	128,012	154.66	5,069			4,436		3,311			(625)		846	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605190 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/21/2025	.11/19/2027	1	134,538	148.8	5,341			4,404		4,910			(660)		861	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605390 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/10/2025	.10/12/2027	1	118,063	149.86	4,689			3,613		4,004			(578)		731	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605193 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/20/2025	.10/20/2027	1	109,226	154.06	4,358			3,394		2,886			(537)		681	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60529F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/03/2025	.11/03/2027	1	204,038	147.52	8,121			6,481		8,008			(1,001)		1,288	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS60529A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/31/2025	11/02/2027	1	262,517	148.64	10,527			8,387		9,643			(1,284)		1,655		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/02/2025	10/01/2027	1	438,074	157.87	17,435			13,179		8,935			(2,153)		2,686		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/10/2025	10/08/2027	1	197,278	149.86	7,862			6,027		6,740			(971)		1,217		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605291 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/05/2025	12/07/2027	1	388,486	148.57	15,740			13,297		13,960			(1,935)		2,588		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605291 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/07/2025	11/09/2027	1	117,360	149.66	4,671			3,771		4,086			(574)		745		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605393 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2027	1	205,817	153.55	8,150			7,053		5,710			(1,005)		1,353		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/17/2025	11/17/2027	1	117,228	146.64	4,654			3,804		4,845			(574)		749		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60529L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/14/2027	1	117,952	152.7	4,659			3,981		3,453			(573)		770		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/15/2025	10/15/2027	1	115,283	153.87	4,600			3,551		3,087			(567)		716		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/24/2025	10/25/2027	1	59,384	154.43	2,369			1,864		1,530			(282)		372		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605298 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/31/2025	10/29/2027	1	55,946	148.64	2,227			1,771		2,040			(275)		352		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60529K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/13/2027	1	61,439	152.7	2,427			2,073		1,798			(289)		401		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/13/2025	10/13/2027	1	52,262	150.9	2,085			1,604		1,680			(257)		324		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605497 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/05/2026	01/05/2028	1	93,478	153.94		3,664		3,242		2,550			(427)		621		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605492 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/02/2026	01/04/2028	1	283,599	160.91		11,089		9,794		9,209			(1,333)		1,884		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605791 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/13/2026	02/16/2028	1	144,358	162.5		5,644		5,319		2,407			(354)		990		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/30/2026	03/30/2028	1	376,670	144.36		14,577		14,577		17,448			(20)		2,663		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60599N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/13/2026	03/13/2028	1	319,245	147.49		12,387		12,131		12,619			(305)		2,231		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60579L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/19/2026	02/15/2028	1	182,374	162.5		7,131		6,719		3,041			(448)		1,250		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS605490 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/07/2026	.01/07/2028	1	141,711	151.76		5,555		4,929		4,398			(632)		943		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605930 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/13/2026	.03/14/2028	1	150,671	147.49		5,846		5,726		5,956			(144)		1,054		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605989 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/26/2026	.02/25/2028	1	638,650	162.76		24,971		23,938		10,438			(1,130)		4,410		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605981 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/05/2026	.03/03/2028	1	566,000	160.36		22,017		21,319		10,765			(785)		3,328		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605949 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/09/2026	.01/11/2028	1	223,838	155.86		8,752		7,814		5,486			(968)		1,495		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605451 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/26/2026	.03/24/2028	1	996,551	145.97		38,467		38,361		42,395			(264)		7,018		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605581 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/22/2026	.01/21/2028	1	915,136	156.5		35,690		32,491		21,519			(3,329)		6,158		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605491 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/08/2026	.01/07/2028	1	1,378,172	155.13		53,887		48,015		35,182			(6,061)		9,174		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605931 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/13/2026	.03/15/2028	1	302,952	147.49		11,755		11,513		11,955			(289)		2,120		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605795 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/13/2026	.02/14/2028	2	183,040	162.5		7,098		6,706		3,052			(425)		1,254		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60563E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/02/2026	.02/02/2028	1	429,895	156.1		16,809		15,516		10,355			(1,312)		2,919		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/12/2026	.01/12/2028	1	298,049	155.93		11,654		10,421		7,263			(1,245)		1,992		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605537 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/16/2026	.01/19/2028	1	265,653	156.5		10,360		9,364		6,247			(1,046)		1,785		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605681 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/29/2026	.01/28/2028	1	202,708	156.5		7,926		7,292		4,754			(663)		1,371		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605785 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/11/2026	.02/11/2028	1	58,100	161.07		2,272		2,125		1,057			(149)		397		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605589 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/16/2026	.01/14/2028	1	609,166	156.5		23,757		21,457		14,364			(2,415)		4,077		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/09/2026	.01/10/2028	1	96,288	155.86		3,764		3,360		2,353			(417)		642		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60545Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/14/2026	.01/14/2028	1	137,210	156.5		5,365		4,812		3,235			(559)		918		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60563G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/23/2026	.02/23/2028	1	169,363	159.46		6,600		6,283		3,358			(325)		1,161		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS605981 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/27/2026	03/01/2028	1	260,104	162.76		10,196		9,790		4,267			(445)		1,802		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605490 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/27/2026	03/29/2028	1	827,419	142.3		31,938		31,885		42,505			(174)		5,947		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605982 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/06/2026	03/07/2028	1	232,973	159.04		9,063		8,789		4,820			(310)		1,821		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605983 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/12/2026	03/10/2028	1	551,261	147.34		21,389		20,917		21,982			(557)		3,944		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605984 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/19/2026	03/17/2028	1	991,115	146.49		36,356		37,880		41,202			(631)		6,946		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605988 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/09/2026	03/09/2028	1	257,641	157.62		10,022		9,734		5,803			(302)		1,795		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605490 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/27/2026	03/28/2028	1	395,358	142.3		15,261		15,240		20,310			(83)		2,792		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605981 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/06/2026	03/06/2028	1	180,989	159.04		7,040		6,827		3,744			(241)		1,259		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605985 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/16/2026	03/16/2028	1	698,603	148.35		27,145		26,623		26,361			(557)		4,899		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605496 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/20/2026	03/21/2028	1	243,166	145.61		9,386		9,283		10,571			(141)		1,709		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605981 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/02/2026	03/02/2028	1	213,889	163.01		8,342		8,021		3,464			(331)		1,483		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/23/2026	03/23/2028	1	223,275	146.46		8,641		8,558		11,827			(95)		1,571		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605490 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/02/2026	01/03/2028	1	270,785	150.91		10,588		9,350		8,775			(1,275)		1,797		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60558S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/26/2026	01/26/2028	1	105,308	156.5		4,118		3,761		2,470			(361)		711		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605588 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/16/2026	01/18/2028	1	155,843	156.5		6,078		5,493		3,675			(614)		1,046		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605688 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/30/2026	01/31/2028	1	202,088	156.5		7,902		7,282		4,727			(649)		1,370		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605739 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/12/2026	02/11/2028	1	531,907	159.98		20,798		19,562		10,307			(1,341)		3,685		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60573Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/20/2026	02/22/2028	1	202,408	162.6		7,914		7,523		3,349			(422)		1,395		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605681 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/05/2026	02/04/2028	1	407,672	159.53		15,940		14,819		8,050			(1,181)		2,772		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS605687 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/08/2028	1	257,859	162.16		10,082		9,390		4,373			(730)		1,758		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60578Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/20/2026	02/18/2028	1	413,488	162.6		16,167		15,363		6,841			(866)		2,841		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/27/2026	03/27/2028	1	141,931	142.3		5,479		5,471		7,301			(30)		1,002		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60579F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/13/2026	02/11/2028	1	170,357	162.5		6,661		6,274		2,841			(421)		1,164		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605689 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/30/2026	01/28/2028	1	105,696	156.5		4,143		3,817		2,479			(341)		715		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605450 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/09/2026	01/07/2028	1	553,886	155.86		21,657		19,324		13,540			(2,410)		3,687		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605687 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/30/2026	02/01/2028	1	270,446	156.5		10,602		9,771		6,342			(869)		1,835		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60568J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/04/2028	1	85,837	162.16		3,356		3,124		1,445			(244)		584		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605451 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/02/2026	12/31/2027	1	712,100	150.91		27,843		24,574		22,886			(3,366)		4,715		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60559N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/21/2028	1	140,024	156.5		5,461		4,978		3,293			(503)		942		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60568Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/09/2028	1	166,863	161.06		6,524		6,085		3,025			(447)		1,139		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605983 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/06/2026	03/08/2028	1	276,944	159.04		10,773		10,448		5,747			(367)		1,929		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60598H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/27/2026	02/25/2028	1	285,352	162.76		11,214		10,765		4,664			(483)		1,970		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605457 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/20/2026	03/22/2028	1	251,203	145.61		9,696		9,590		10,921			(146)		1,767		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60578T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/19/2026	02/18/2028	1	337,768	161.28		13,207		12,533		6,053			(725)		2,320		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605455 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/20/2026	03/20/2028	1	342,801	145.61		13,232		13,087		14,926			(189)		2,407		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605637 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/02/2025	04/02/2026	1	118,098	202.87	4,322			12					(1,066)		44		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/25/2025	06/25/2026	1	96,551	182.08	3,534			827		4,263			(871)		234		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605586 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/04/2025	04/02/2026	1	156,560	176.1	5,730			16		10,349			(1,421)		58		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/10/2025	.06/10/2026	1	397,544	187.32	14,550			2,806		10,336			(3,588)		877		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/09/2025	.05/08/2026	1	273,689	180.42	9,962			1,024		12,742			(2,463)		442		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/09/2025	.04/09/2026	1	95,876	176.76	3,509			.77		5,972			(865)		75		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/06/2026	.06/05/2026	1	317,781	185.45	11,599			2,094		9,904			(2,868)		676		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/10/2025	.04/10/2026	1	48,102	174.95	1,761			.44		3,508			(434)		40		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/14/2025	.05/14/2026	1	76,549	181.56	2,786			330		3,213			(687)		133		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/24/2025	.06/24/2026	1	139,040	185.58	5,089			1,178		4,570			(1,255)		335		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/17/2025	.04/17/2026	1	281,110	175.81	10,289			456		19,187			(2,537)		303		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/07/2025	.05/07/2026	1	105,272	179.74	3,842			381		5,213			(947)		168		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/26/2025	.06/26/2026	1	69,135	183.72	2,557			604		2,679			(626)		169		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/17/2025	.06/17/2026	1	246,068	181.62	9,006			1,916		11,001			(2,221)		569		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/26/2025	.04/24/2026	1	253,370	177.35	9,273			592		15,358			(2,293)		325		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/27/2025	.05/27/2026	1	96,757	183.58	3,522			543		3,558			(868)		191		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/13/2025	.06/12/2026	1	291,873	184.27	10,683			2,137		10,232			(2,641)		653		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/30/2025	.04/30/2026	1	155,425	179.06	5,689			454		8,159			(1,403)		223		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/20/2025	.06/18/2026	1	219,287	181.91	8,026			1,744		9,619			(1,990)		510		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/13/2025	.05/13/2026	1	427,838	183.26	15,573			1,802		15,128			(3,840)		794		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/18/2025	.06/18/2026	1	98,293	181.26	3,598			779		4,544			(887)		229		0001
Purchased Call/Janus SG Market Consensus Index 11/JS65058A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/01/2025	.04/01/2026	1	160,547	201.23	5,876								(1,449)		42		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS605LSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/01/2025	05/01/2026	1	73,919	178.81	2,705			225		3,965			(667)		108		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/12/2025	06/12/2026	1	77,917	187.8	2,862			569		1,933			(703)		174		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	35,610	180.49	1,300			133		1,645			(320)		57		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/03/2025	04/02/2026	1	82,538	192.08	3,013			8		64			(745)		31		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/12/2025	05/12/2026	1	17,009	183.26	619			70		601			(153)		29		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/22/2025	04/22/2026	1	125,852	175.97	4,606			266		8,539			(1,136)		154		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/06/2025	05/06/2026	1	344,772	178.92	12,584			1,213		18,344			(3,103)		541		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/28/2025	05/28/2026	1	296,464	182.37	10,791			1,695		12,208			(2,661)		391		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/04/2025	06/04/2026	1	107,964	183.63	3,951			697		3,982			(974)		228		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/21/2025	05/21/2026	1	148,067	182.36	5,390			742		6,000			(1,329)		277		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	283,823	186.61	10,331			1,263		7,012			(2,554)		498		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/29/2026	1	234,505	184.15	8,536			1,375		8,201			(2,111)		471		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/11/2025	06/11/2026	1	162,258	186.15	5,939			1,162		4,750			(1,464)		360		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	06/01/2026	1	89,811	184.15	3,278			551		3,155			(804)		185		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/27/2025	06/26/2026	1	327,929	184.31	12,002			2,867		12,081			(2,968)		801		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/04/2025	04/06/2026	1	74,944	176.1	2,750			38		4,954			(674)		48		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/15/2025	04/15/2026	1	166,032	176.03	6,150			237		11,216			(1,516)		170		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2026	1	222,898	172.46	8,158			157		19,684			(2,012)		165		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/20/2025	05/20/2026	1	215,668	186.18	7,850			1,060		5,919			(1,936)		399		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/03/2025	.06/03/2026	1	181,749	184.78	6,662			1,154		6,029			(1,640)		381		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/02/2025	.05/01/2026	1	280,255	180.54	10,229			852		12,822			(2,529)		408		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/15/2025	.05/15/2026	1	128,105	184.58	4,689			573		4,022			(1,159)		227		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/29/2025	.04/29/2026	1	249,852	178.55	9,145			705		13,714			(2,255)		352		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/23/2025	.05/22/2026	1	373,728	181.3	13,604			1,933		16,718			(3,364)		705		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/11/2025	.04/10/2026	1	240,859	175.66	8,791			220		16,550			(2,174)		199		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/16/2025	.04/16/2026	1	227,599	175.45	8,330			344		15,982			(2,054)		238		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/19/2025	.08/19/2026	1	192,725	197.28	7,112			2,743		2,589			(1,754)		599		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/11/2025	.07/10/2026	1	276,515	188.46	10,120			2,811		7,175			(2,502)		727		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/22/2025	.08/21/2026	1	335,147	201.11	12,367			4,878		3,083			(3,058)		1,049		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/16/2025	.07/16/2026	1	166,691	186.37	6,101			1,782		5,304			(1,504)		451		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/23/2025	.09/23/2026	1	327,287	192.09	12,110			5,838		7,752			(2,966)		1,136		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/12/2025	.08/12/2026	1	187,003	192.34	6,900			2,528		3,763			(1,701)		567		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/29/2025	.07/29/2026	1	223,121	191.47	8,166			2,677		4,778			(2,014)		640		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/20/2025	.08/20/2026	1	113,797	198.81	4,199			1,631		1,317			(1,035)		355		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/15/2025	.08/14/2026	1	217,690	194.98	8,033			3,012		3,416			(1,966)		664		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/24/2025	.07/24/2026	1	37,486	192.13	1,372			433		743			(338)		105		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/17/2025	.09/17/2026	1	82,244	192.45	3,051			1,421		1,838			(752)		281		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605N8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/05/2025	.09/04/2026	1	142,966	196.59	5,230			2,292		2,167			(1,308)		469		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/24/2025	09/24/2026	1	102,296	192.02	3,785			1,835		2,440			(933)		366		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/26/2025	08/26/2026	1	249,487	197.35	9,206			3,728		3,451			(2,270)		794		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/25/2025	07/24/2026	1	200,202	192.47	7,327			2,320		3,849			(1,812)		562		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/30/2025	07/30/2026	1	98,776	190.17	3,615			1,195		2,384			(891)		284		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/01/2025	07/01/2026	1	337,730	190.27	12,395			3,107		7,260			(3,056)		846		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/07/2026	1	221,291	191.87	8,166			2,903		4,625			(2,019)		658		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/10/2025	09/10/2026	1	127,022	192.95	4,713			2,103		2,660			(1,162)		424		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/19/2025	09/18/2026	1	223,204	191.68	8,259			3,900		5,345			(2,042)		764		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/01/2025	07/31/2026	1	220,953	187.19	8,153			2,740		6,870			(2,016)		639		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/07/2025	08/07/2026	1	124,777	190.92	4,604			1,633		2,843			(1,135)		371		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/28/2025	08/28/2026	1	185,060	196.84	6,829			2,826		2,708			(1,684)		593		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/29/2025	09/29/2026	1	89,866	193.8	3,325			1,658		1,883			(820)		317		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/25/2025	09/25/2026	1	142,698	190.49	5,280			2,989		3,835			(1,302)		498		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/02/2025	09/02/2026	1	90,796	195.28	3,359			1,425		1,544			(828)		296		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/03/2025	09/03/2026	1	411,982	195.09	15,243			6,509		7,198			(3,759)		1,347		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/14/2025	08/14/2026	1	218,290	195.08	8,055			3,012		3,402			(1,966)		666		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/30/2025	09/30/2026	1	246,580	195.91	9,197			4,611		4,390			(2,268)		880		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/04/2025	09/04/2026	1	72,615	196.87	2,687			1,161		1,073			(662)		238		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605183 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/27/2025	08/27/2026	1	83,303	197.79	3,074			1,253		1,108			(759)		266		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS605G8M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/15/2025	.07/15/2026	1	185,484	184.01	6,789			1,964		7,116			(1,674)		500		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G8J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/17/2025	.07/17/2026	1	56,411	187.23	2,065			612		1,678			(509)		153		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G8K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/11/2025	.09/11/2026	1	108,294	200.25	4,018			1,814		1,174			(991)		363		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G83 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/29/2025	.08/28/2026	1	456,359	197.88	16,840			6,989		6,042			(4,164)		1,463		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G8T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/22/2025	.09/22/2026	1	60,703	191.39	2,246			1,077		1,513			(554)		210		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G83 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/08/2025	.07/08/2026	1	101,522	188.34	3,716			1,003		2,418			(916)		264		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G8Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/03/2025	.07/02/2026	1	146,140	191.33	5,349			1,371		2,826			(1,322)		369		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G8B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/10/2025	.07/10/2026	1	164,990	190.11	6,039			1,673		3,654			(1,489)		434		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G8Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/18/2025	.07/17/2026	1	140,748	187.23	5,151			1,531		4,187			(1,274)		383		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G8U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/09/2025	.09/09/2026	1	397,138	194.78	14,794			6,535		7,116			(3,633)		1,323		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G87 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/12/2025	.09/11/2026	1	405,717	196.4	15,012			6,797		6,301			(3,712)		1,360		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G84 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/21/2025	.07/21/2026	1	53,688	186.5	1,964			601		1,735			(484)		149		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G87 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/09/2025	.07/09/2026	1	49,392	189.27	1,808			493		1,185			(446)		129		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G8K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/21/2025	.08/21/2026	1	143,852	197.8	5,308			2,088		1,854			(1,309)		450		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G8Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/31/2025	.07/31/2026	1	141,292	187.99	5,171			1,733		4,111			(1,275)		408		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G8N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/18/2025	.09/18/2026	1	197,039	192.15	7,310			3,442		4,543			(1,802)		674		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G8T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/19/2025	.08/19/2026	1	53,084	196.78	1,959			723		696			(483)		161		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G8B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/05/2025	.08/05/2026	1	215,755	190.56	7,961			2,763		5,061			(1,963)		636		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605G87 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/22/2025	.07/22/2026	1	267,542	191.52	9,792			3,021		5,574			(2,414)		744		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Janus SG Market Consensus Index 11/JS6051SJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/25/2025	08/25/2026	1	74,975	197.45	2,767			1,113		1,021			(682)		238		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059R8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/23/2025	07/23/2026	1	109,079	182.57	3,982			1,243		2,068			(984)		305		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/16/2025	09/16/2026	1	214,712	191.89	7,966			3,687		4,990			(1,964)		731		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/25/2026	1	295,816	192.86	10,945			5,381		6,626			(2,706)		1,033		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60503D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/14/2025	11/13/2026	1	220,537	183.74	8,182			5,136		9,686			(2,023)		870		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605196 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/25/2025	11/25/2026	1	515,012	183.95	19,107			12,562		22,790			(4,711)		2,084		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605196 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/07/2025	10/07/2026	1	461,607	183.37	17,126			8,917		10,050			(4,223)		1,665		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605257 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/31/2025	10/30/2026	1	234,820	181.98	8,688			5,116		11,548			(2,148)		897		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60503F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/24/2025	12/24/2026	1	196,657	189.5	7,236			5,411		6,351			(1,799)		843		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/13/2025	10/13/2026	1	56,488	184.65	2,170			1,166		2,372			(535)		214		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60503R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/19/2025	11/19/2026	1	194,522	178.04	7,217			4,612		11,974			(1,779)		777		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60509K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/17/2025	11/17/2026	1	51,269	179.49	1,902			1,205		2,896			(469)		204		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605394 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/19/2025	12/21/2026	1	63,072	185.62	2,340			1,702		2,569			(574)		269		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60524S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/07/2025	11/06/2026	1	171,186	183.18	6,351			3,874		7,813			(1,570)		665		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/23/2025	12/23/2026	1	276,335	187.92	10,363			7,615		9,945			(2,555)		1,195		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/23/2025	10/23/2026	1	50,914	188.91	1,884			1,076		1,601			(467)		191		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/16/2025	10/16/2026	1	51,865	185.66	1,924			1,055		1,986			(474)		191		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/03/2025	12/03/2026	1	72,240	183.57	2,673			1,811		3,274			(659)		297		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/21/2025	10/21/2026	1	363,703	189.25	13,530			7,566		11,108			(3,336)		1,360		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS6051S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/16/2026	1	332.971	187.21	12.353			6.794		11.490			(3.054)		1,229		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6051S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/08/2026	1	112.175	192.16	4.162			2.178		2.685			(1.026)		406		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6051S5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/15/2025	10/15/2026	1	327.104	188.34	12.136			6.586		10.386			(2.982)		1,205		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6051S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/03/2025	10/02/2026	1	208.866	195.66	7.749			3.961		3.779			(1.916)		743		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6051S7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/28/2025	10/28/2026	1	358.463	186.33	13.335			7.714		13.448			(3.288)		1,363		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6052S4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/04/2025	11/04/2026	1	185.821	181.67	6.884			4.121		9.298			(1.700)		718		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6051B8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/28/2025	11/27/2026	1	114.820	184.61	4.271			2.840		4.889			(1.050)		466		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6052S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/10/2025	11/10/2026	1	36.421	183.54	1.351			832		1.623			(333)		143		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6051S5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/27/2025	10/27/2026	1	140.671	189.23	5.233			3,013		4.349			(1.290)		534		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6051S5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/02/2025	10/02/2026	1	219.757	193.16	8.153			4,156		4.858			(2.010)		782		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6052S3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/18/2026	1	220.842	186.18	8.193			5,924		8.647			(2.020)		936		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6052S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/05/2025	11/05/2026	1	99.671	181.82	3.698			2,221		4.939			(912)		386		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6052S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/03/2025	11/03/2026	1	97.488	180.59	3.616			2,152		5.197			(892)		376		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6052S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/11/2025	12/11/2026	1	121.602	186.48	4.499			3,166		4.617			(1.109)		508		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6052S4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2026	1	56.425	180.81	2.088			1,444		2.990			(515)		234		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6052S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/17/2026	1	125.136	186.9	4.600			3,322		4.673			(1.137)		529		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6051S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/05/2025	12/04/2026	1	264.449	183.08	9.785			6,713		12.336			(2.419)		1,090		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/20/2025	11/20/2026	1	132.544	176.9	4.917			3,174		8.699			(1.213)		531		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6052S8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/15/2025	12/15/2026	1	305.174	188.17	11.352			8,069		10.461			(2.799)		1,285		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS605285 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/16/2025	.12/16/2026	1	253,676	185.72	9,386			6,687		10,135			(2,314)		1,071		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605291 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/06/2025	.11/06/2026	1	185,520	180.86	6,984			4,243		9,881			(1,725)		732		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605098 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/13/2025	.11/13/2026	1	76,324	184.39	2,882			1,773		3,220			(688)		301		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605194 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/24/2025	.11/24/2026	1	270,498	180.82	10,035			6,552		14,361			(2,475)		1,092		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605095 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/12/2025	.11/12/2026	1	65,137	185.62	2,417			1,498		2,544			(586)		256		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605058 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/09/2025	.10/09/2026	1	82,026	189.02	3,043			1,615		2,469			(750)		287		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605043 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/06/2025	.10/06/2026	1	88,534	193.31	3,285			1,701		1,937			(810)		319		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605052 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/29/2025	.10/29/2026	1	138,185	180.31	5,127			2,980		7,511			(1,264)		527		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605099 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/14/2025	.10/14/2026	1	200,530	189.38	7,440			4,017		5,877			(1,834)		737		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605096 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/22/2025	.10/22/2026	1	73,749	189	2,743			1,542		2,298			(676)		276		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605091 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/24/2025	.10/23/2026	1	253,202	189	9,384			5,349		7,904			(2,323)		951		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605090 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/01/2025	.10/01/2026	1	178,200	194.61	6,611			3,333		3,507			(1,630)		633		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605098 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/20/2025	.10/20/2026	1	92,655	188.55	3,447			1,918		2,963			(850)		345		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605094 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/26/2025	.11/25/2026	1	185,776	184.61	6,882			4,569		7,889			(1,704)		752		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605039 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/29/2025	.12/29/2026	1	168,602	188.28	5,884			4,409		5,212			(1,451)		686		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605298 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/10/2025	.12/10/2026	1	145,385	182.64	5,379			3,749		6,934			(1,326)		606		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605090 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/18/2025	.11/18/2026	1	473,001	179.63	17,548			11,167		26,595			(4,327)		1,886		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605232 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/30/2025	.10/30/2026	1	85,752	181.98	3,181			1,868		4,217			(784)		328		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605061 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/21/2025	.11/20/2026	1	263,839	182.13	9,762			6,318		12,908			(2,414)		1,056		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS60535J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/26/2025	12/24/2026	1	302,704	189.48	11,200			8,330		9,793			(2,777)		1,297		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60535V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/31/2025	12/31/2026	1	326,418	184.15	12,110			9,217		14,535			(2,966)		1,417		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60505Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/11/2025	11/11/2026	1	204,089	185.27	7,572			4,672		8,163			(1,867)		801		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605267 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/09/2025	12/09/2026	1	221,591	179.99	8,199			5,692		12,287			(2,022)		922		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60535S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/19/2025	12/19/2026	1	194,887	185.62	4,981			3,618		5,457			(1,294)		571		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60525J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/11/2026	1	207,783	186.88	7,688			5,424		7,694			(1,901)		868		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/01/2025	12/01/2026	1	59,288	183.64	2,194			1,475		2,676			(541)		243		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/10/2025	10/09/2026	1	131,959	183.4	4,896			2,605		5,814			(1,210)		479		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60535S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/30/2025	12/30/2026	1	87,267	188.74	3,238			2,442		2,964			(798)		378		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60515T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/04/2025	12/04/2026	1	111,249	183.39	4,116			2,816		5,096			(1,015)		469		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60535A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2026	1	148,131	187.94	5,533			4,039		5,293			(1,364)		637		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/02/2025	12/02/2026	1	228,325	182.8	8,448			5,702		10,829			(2,083)		997		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/27/2026	03/29/2027	1	57,751	180.97		2,108		2,102		2,738			(23)		288		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/08/2026	01/08/2027	1	113,851	189.86		4,178		3,264		3,604			(939)		501		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60559L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/22/2027	1	145,838	192.46		5,338		4,389		4,031			(962)		668		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/07/2026	01/07/2027	1	235,280	185.76		8,635		6,684		9,512			(1,964)		1,034		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60595Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/23/2026	02/23/2027	1	182,594	197.25		6,719		6,072		3,860			(683)		867		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60595Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/06/2026	03/08/2027	1	85,406	202.05		3,134		2,944		1,348			(214)		413		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/25/2026	03/25/2027	1	210,659	186.08		7,710		7,604		8,400			(127)		1,945		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS60558J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/05/2026	.02/05/2027	1	157,949	197.71		5,813		4,991		3,156			(86)		729		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60559C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/11/2026	.03/11/2027	1	221,441	192.47		8,127		7,702		6,305			(445)		1,076		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60559E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/30/2026	.02/01/2027	1	109,720	193.95		4,027		3,394		3,193			(658)		503		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605436 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/05/2026	.01/05/2027	1	96,641	188.4		3,547		2,726		3,344			(826)		423		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60553R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/26/2026	.01/26/2027	1	151,536	193.47		5,561		4,596		3,948			(975)		688		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60598Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/19/2026	.03/19/2027	1	52,936	186.25		1,937		1,889		2,115			(64)		260		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605536 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/16/2026	.01/15/2027	1	325,025	193.97		11,896		9,576		7,976			(2,418)		1,449		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605985 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/24/2026	.02/24/2027	1	261,000	199.87		9,605		8,705		4,688			(921)		1,241		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605590 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/29/2026	.01/29/2027	1	166,106	192.04		6,096		5,117		4,731			(1,019)		759		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605532 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/15/2026	.01/15/2027	1	135,970	193.5		4,990		4,006		3,436			(1,025)		806		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60559H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/22/2026	.01/22/2027	1	446,597	192.7		16,390		13,439		12,167			(3,054)		2,014		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/04/2026	.02/04/2027	1	574,751	199.17		21,151		18,004		10,417			(3,187)		2,648		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60598Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/18/2026	.03/18/2027	1	197,679	186.41		7,235		6,996		7,848			(258)		971		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60579S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/19/2026	.02/19/2027	1	186,355	199.48		6,858		6,155		3,372			(752)		879		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60579E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/19/2026	.02/16/2027	1	194,404	200.31		7,154		6,326		3,271			(894)		913		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60579H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/20/2026	.02/19/2027	1	361,284	201.12		13,295		11,966		5,874			(1,424)		1,705		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60543L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/09/2026	.01/11/2027	1	111,167	199.77		4,080		3,203		3,322			(900)		492		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60579H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/17/2026	.02/17/2027	1	54,707	200.31		2,024		1,796		926			(233)		257		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605433	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/20/2026	.03/19/2027	1	70,801	185.13		2,584		2,527		2,972			(78)		348		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Janus SG Market Consensus Index 11/JS6053SZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/02/2026	12/31/2026	1	177,610	184.68		6,518		4,975		7,665			(1,580)			771	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6054S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/06/2026	01/06/2027	1	165,515	191.23		6,074		4,685		4,812			(1,398)			726	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6054S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/13/2026	01/13/2027	1	163,878	190.8		5,647		4,465		4,581			(1,191)			683	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6055SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/28/2026	01/28/2027	1	212,455	191		7,797		6,487		7,624			(1,324)			968	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/03/2026	02/03/2027	1	100,393	193.97		3,694		3,135		2,541			(567)			462	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/08/2027	1	168,428	200.31		6,198		5,344		2,834			(895)			781	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6054S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/26/2026	03/25/2027	1	174,264	185.63		6,361		6,325		7,050			(87)			864	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6055SE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/21/2026	01/21/2027	1	262,725	192.81		9,642		7,836		7,085			(1,823)			1,183	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6057S0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/13/2026	02/12/2027	1	500,698	200.31		18,426		16,270		8,424			(2,329)			2,337	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6057SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/20/2026	02/22/2027	1	95,282	201.12		3,506		3,159		1,568			(373)			452	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6055S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/27/2026	01/27/2027	1	195,225	193.45		7,165		5,941		5,096			(1,237)			888	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6057S8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/12/2026	02/12/2027	1	331,119	198.37		12,185		10,730		6,326			(1,569)			1,545	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/30/2026	01/29/2027	1	209,662	193.95		7,674		6,459		5,609			(1,265)			957	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6057S4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2026	02/11/2027	1	193,307	199.71		7,114		6,193		3,388			(936)			901	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/05/2027	1	249,253	200.31		9,172		7,899		4,193			(1,336)			1,150	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6059S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/13/2026	03/15/2027	1	179,763	187.52		6,579		6,307		6,758			(323)			879	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6054S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/09/2026	01/08/2027	1	478,167	190.77		17,501		13,709		14,312			(3,894)			2,105	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6054S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/14/2026	01/14/2027	1	396,745	192.61		14,561		11,552		10,547			(3,032)			1,765	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/27/2026	02/26/2027	1	391,906	206.99		14,422		13,260		4,393			(1,268)			1,869	0001	

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Purchased Call/Janus SG Market Consensus Index 11/JS605493 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/23/2026	03/23/2027	1	51,844	186.21		1,897		1,861		2,069			(42)		256		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605930 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/03/2026	03/03/2027	1	106,089	205.81		3,883		3,604		1,299			(29)		510		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605987 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/04/2026	03/04/2027	1	250,823	206.62		9,205		8,546		2,913			(61)		1,207		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605988 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/25/2026	02/25/2027	1	235,910	200.77		8,681		7,832		4,007			(80)		1,123		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605989 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/27/2026	03/25/2027	1	288,404	180.97		10,563		10,534		13,721			(116)		1,435		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605984 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/26/2026	02/26/2027	1	74,337	205.63		2,736		2,508		.915			(247)		354		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605948 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/13/2026	03/12/2027	1	137,983	187.52		5,051		4,840		5,185			(250)		672		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605990 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/06/2026	03/05/2027	1	277,579	202.05		10,187		9,565		4,382			(700)		1,338		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605598 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/20/2026	01/20/2027	1	142,356	190.89		5,224		4,231		4,310			(1,002)		640		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605751 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/10/2026	02/10/2027	1	87,388	200.31		3,216		2,791		1,470			(432)		407		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605690 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/02/2026	02/02/2027	1	66,216	193.49		2,437		2,061		1,728			(381)		304		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605963 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/27/2026	03/01/2027	1	215,622	206.99		7,935		7,301		2,427			(632)		1,033		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605967 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/09/2027	1	122,055	198.58		4,492		3,885		2,163			(615)		567		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605799 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/18/2026	02/18/2027	1	389,254	200.41		14,325		12,746		6,584			(1,609)		1,834		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605996 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/12/2026	03/12/2027	1	135,191	187.31		4,982		4,742		5,163			(258)		668		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605987 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/09/2026	03/09/2027	1	165,653	200.24		6,079		5,728		2,937			(366)		803		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605990 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/05/2026	03/05/2027	1	150,842	203.84		5,536		5,183		2,116			(394)		727		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605494 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/20/2026	03/22/2027	1	104,735	185.13		3,823		3,739		4,402			(115)		517		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605948 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/24/2024	05/26/2026	1	107,383	204.87	4,027			305		136			(495)		210		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS9405JSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/24/2024	05/27/2026	1	54,508	204.87	2,044			157		72			(251)		108		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405Y9K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/24/2024	05/22/2026	1	73,928	204.87	2,772			196		79			(343)		140		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405Z5T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/17/2024	06/17/2026	1	53,246	198.68	2,050			217		293			(253)		123		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405L63 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/05/2024	04/06/2026	1	202,587	210.75	7,658			53					(943)		130		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405Y92 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/19/2024	04/21/2026	1	83,438	208.04	3,137			86					(386)		100		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405J50 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/28/2024	05/28/2026	1	92,024	198.55	3,460			271		406			(427)		183		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405Y9K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/13/2024	05/13/2026	1	28,851	211.78	1,085			63					(134)		50		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405B8L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/12/2024	04/13/2026	1	101,430	205.76	3,824			63					(471)		96		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405J8L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/12/2024	04/10/2026	1	56,939	205.76	2,147			27					(265)		47		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405J50 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/10/2024	04/10/2026	1	54,988	208.38	2,073			26					(256)		46		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405J30 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/02/2024	04/02/2026	1	152,983	210.75	5,798			8					(715)		57		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405JSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/10/2024	06/10/2026	1	73,271	200.54	2,806			270		307			(346)		162		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405Z8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/28/2024	06/29/2026	1	72,561	201.81	2,786			341		370			(343)		180		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405Y9F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/07/2024	06/05/2026	1	79,297	200.48	3,037			273		324			(375)		169		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405Z5T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/28/2024	06/26/2026	1	32,391	201.81	1,244			148		159			(154)		79		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405Y96 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/21/2024	05/21/2026	1	120,010	214.44	4,524			311					(558)		224		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405Y92 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/07/2024	06/08/2026	1	69,613	200.48	2,666			249		292			(328)		151		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405Y9L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/01/2024	04/01/2026	1	89,908	210.75	3,408								(420)		24		0001
Purchased Call/Janus SG Market Consensus Index 11/JS9405Y92 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/05/2024	04/02/2026	1	128,517	210.75	4,858			7					(601)		48		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Janus SG Market Consensus Index 11/JS940529E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/24/2024	06/24/2026	1	80,334	204.62	3,093			357		239				(381)		194	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS940519Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/03/2024	05/01/2026	1	66,689	209.65	2,508			104						(310)		97	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS9405151 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/03/2024	06/03/2026	1	133,093	200.37	5,018			434		545				(619)		279	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS940519J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/26/2024	04/24/2026	1	77,849	210.22	2,927			93						(362)		100	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS940519H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/10/2024	05/11/2026	1	78,181	211.78	2,940			162						(362)		131	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS505059Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/30/2024	09/30/2026	1	59,092	217.55	2,328			582		111				(287)		209	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS5050587 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/20/2024	09/22/2026	1	39,317	215	1,549			370		95				(190)		136	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS50519S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/25/2024	07/17/2026	1	66,622	210.43	2,523			376		104				(315)		181	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS505054S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/16/2024	09/16/2026	1	155,300	213.31	6,165			1,423		408				(760)		528	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS5050598 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/05/2024	07/02/2026	1	8,256	198.85	319			41		66				(39)		21	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS505054H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/11/2024	09/11/2026	1	53,743	209.27	2,117			474		218				(261)		180	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS5050289 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/07/2024	08/07/2026	1	68,214	201.09	2,654			467		553				(327)		203	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS50519Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/30/2024	07/30/2026	1	61,348	212.8	2,374			381		89				(283)		177	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS5050381 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/20/2024	08/20/2026	1	61,148	207.32	2,385			462		268				(294)		191	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS505058C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/24/2024	09/24/2026	1	77,816	215.75	3,074			743		173				(379)		271	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS5050388 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2024	08/21/2026	1	112,547	209.12	4,378			858		404				(541)		352	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS505059Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/12/2024	07/10/2026	1	63,165	204.62	2,444			338		225				(302)		166	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS505038X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/03/2024	09/03/2026	1	101,119	213.31	3,964			844		232				(489)		331	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS5050593 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/03/2024	07/02/2026	1	105,245	198.77	4,052			515		852				(500)		266	0001	

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Purchased Call/Janus SG Market Consensus Index 11/JS605984 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/18/2024	11/18/2026	1	50,810	221.99	2,017			840		89			(249)		203		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605988 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/13/2024	11/13/2026	1	110,757	223.78	4,387			1,365		148			(542)		437		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605989 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/06/2024	12/04/2026	1	59,811	216.91	2,434			830		175			(301)		247		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605993 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/27/2024	12/24/2026	1	72,833	196.38	2,935			1,084		1,506			(363)		312		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605996 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2024	12/18/2026	1	67,520	194.47	2,728			978		1,559			(336)		286		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605999 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/11/2024	10/09/2026	1	52,767	218.59	2,079			549		92			(257)		191		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605992 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/17/2024	12/17/2026	1	64,417	204.5	2,602			929		712			(321)		272		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605995 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/13/2024	12/14/2026	1	10,290	210.05	417			147		70			(51)		43		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605998 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/10/2024	12/10/2026	1	79,357	216.54	3,222			1,120		287			(397)		331		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605997 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/24/2024	10/23/2026	1	60,728	217.45	2,387			675		151			(295)		228		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605990 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/31/2024	12/31/2026	1	241,441	195.53	9,754			3,676		5,322			(1,203)		1,048		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605991 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/02/2024	12/02/2026	1	30,141	227.08	1,224			412		36			(151)		124		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605981 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/15/2024	11/13/2026	1	59,729	221.23	2,365			738		108			(282)		236		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605991 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/13/2024	12/11/2026	1	15,605	210.05	632			222		105			(78)		65		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605993 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/20/2024	12/18/2026	1	227,415	195.79	9,165			3,304		4,797			(1,133)		963		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605993 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/26/2024	12/24/2026	1	281,361	197.14	11,339			4,182		5,523			(1,402)		1,205		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605997 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/27/2024	12/28/2026	1	75,970	196.38	3,062			1,141		1,578			(377)		328		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605999 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/20/2024	12/21/2026	1	181,732	195.79	7,324			2,660		3,880			(902)		774		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605998 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2024	12/11/2026	1	64,519	211.26	2,613			915		391			(323)		270		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS605639F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/26/2025	02/26/2027	1	262,294	202.89	10,334			4,689		3,878			(1,274)		1,251		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/13/2025	01/13/2027	1	50,822	182.72	1,987			787		1,342			(246)		226		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/24/2025	01/22/2027	1	265,781	198.01	8,108			3,315		3,733			(1,002)		928		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/13/2025	02/12/2027	1	464,706	198.83	18,170			7,956		8,070			(2,243)		2,169		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/07/2025	02/05/2027	1	130,831	196.47	5,129			2,196		2,830			(634)		604		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/27/2025	02/26/2027	1	74,389	203.02	2,924			1,335		1,092			(361)		355		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/31/2025	01/29/2027	1	76,179	198.74	3,001			1,256		1,418			(371)		348		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/21/2025	02/22/2027	1	406,027	202.12	15,916			7,159		6,288			(1,960)		1,324		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/12/2025	03/12/2027	1	343,577	198.85	13,434			6,366		6,652			(1,656)		1,673		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/06/2025	03/05/2027	1	222,453	202.32	8,698			4,055		3,441			(1,074)		1,072		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/05/2025	03/05/2027	1	136,510	203.55	5,338			2,478		1,952			(658)		658		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/28/2025	03/29/2027	1	250,458	198.75	9,793			4,876		5,066			(1,206)		1,249		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/14/2025	03/12/2027	1	173,143	200.18	6,787			3,234		3,079			(839)		843		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/27/2025	03/25/2027	1	125,429	202.13	4,904			2,425		2,054			(606)		622		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/31/2025	02/01/2027	1	172,136	198.74	6,782			2,855		3,213			(835)		789		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/04/2025	02/04/2027	1	630,241	196.57	24,788			10,513		13,562			(3,054)		2,904		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/24/2025	01/25/2027	1	375,973	199.01	14,813			6,092		6,858			(1,824)		1,704		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/05/2025	02/05/2027	1	244,553	198.07	9,611			4,093		4,778			(1,185)		1,129		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605639B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/18/2025	02/18/2027	1	752,578	198.98	29,501			13,089		13,984			(3,637)		3,545		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS605198 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/19/2025	03/19/2027	1	142,287	202.24	5,563			2,680		2,272			(686)		700		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605095 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/15/2025	01/15/2027	1	161,917	196.26	6,380			2,533		3,416			(767)		722		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605093 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/07/2025	01/07/2027	1	164,740	194.47	6,491			2,505		3,888			(800)		724		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605094 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/07/2025	03/05/2027	1	88,867	204.41	3,475			1,622		1,200			(430)		428		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60509E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/17/2025	01/15/2027	1	309,955	198.34	12,181			4,869		5,689			(1,506)		1,381		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050F3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/07/2025	02/09/2027	1	55,304	196.47	2,188			935		1,196			(287)		257		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050E9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/08/2025	02/05/2027	1	158,069	197.78	6,196			2,649		3,141			(765)		730		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605194 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/18/2025	03/18/2027	1	765,649	201.62	29,937			14,434		12,646			(3,691)		3,759		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/25/2025	03/25/2027	1	571,620	201.78	22,408			11,019		9,575			(2,763)		2,835		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050F9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/19/2025	02/19/2027	1	199,068	200.84	7,803			3,473		3,291			(962)		989		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050G1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/10/2025	01/11/2027	1	178,754	188.3	7,025			2,754		6,208			(865)		791		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050F4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/07/2025	02/08/2027	1	455,059	196.47	17,838			7,680		9,844			(2,196)		2,110		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050E2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/28/2025	01/28/2027	1	375,088	198.45	14,815			6,146		6,657			(1,827)		1,709		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050B8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/03/2025	12/31/2026	1	144,606	195.67	5,697			2,159		3,156			(705)		628		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605198 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/20/2025	03/19/2027	1	222,418	201.23	8,697			4,222		3,791			(1,074)		1,094		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050G1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/03/2025	03/03/2027	1	42,343	205.29	1,656			764		538			(204)		203		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050H1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2025	03/11/2027	1	776,489	200.22	30,498			14,383		13,806			(3,753)		3,775		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050F0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/12/2025	02/12/2027	1	420,410	196.5	16,480			7,176		9,072			(2,032)		1,962		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050G9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/10/2025	01/08/2027	1	264,641	188.3	10,400			4,051		9,205			(1,286)		1,165		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS60565A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/30/2025	.01/29/2027	1	65,573	201.15	2,584			1,080		1,040			(319)		289		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/02/2025	.12/31/2026	1	16,619	194.8	655			248		384			(81)		72		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/28/2025	.03/01/2027	1	250,462	205.29	9,888			4,534		3,172			(1,215)		1,200		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/21/2025	.02/19/2027	1	273,976	202.12	10,740			4,806		4,161			(1,328)		1,293		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/14/2025	.03/16/2027	1	4,682	200.18	182			87		83			(22)		23		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/14/2025	.03/15/2027	1	444,982	200.18	17,399			8,329		7,914			(2,142)		2,176		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/20/2025	.02/19/2027	1	258,175	202.38	10,120			4,523		3,883			(1,249)		1,218		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/23/2025	.01/22/2027	1	42,374	198.88	1,670			882		776			(206)		191		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/22/2025	.01/22/2027	1	537,172	198.31	21,165			8,605		10,185			(2,609)		2,423		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/29/2025	.01/29/2027	1	288,119	198.08	10,591			4,408		5,225			(1,306)		1,223		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/26/2025	.03/25/2027	1	334,114	202.32	13,064			6,433		5,400			(1,613)		1,657		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/14/2025	.02/12/2027	1	585,649	197.39	23,016			10,091		11,927			(2,845)		2,733		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/11/2025	.02/11/2027	1	1,082,964	198.01	42,844			18,597		20,046			(5,282)		5,093		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/16/2025	.01/15/2027	1	97,239	197.99	3,822			1,525		1,827			(472)		433		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/08/2025	.01/08/2027	1	131,630	195.66	5,186			2,009		2,879			(639)		580		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/21/2025	.03/19/2027	1	445,289	195.17	17,411			8,465		8,630			(2,152)		2,190		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/28/2025	.02/26/2027	1	488,913	205.29	19,263			8,807		6,188			(2,381)		2,331		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/14/2025	.01/14/2027	1	467,221	194.88	18,362			7,264		10,741			(2,264)		2,079		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/13/2025	.03/12/2027	1	89,607	197.67	3,504			1,687		1,888			(433)		436		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/25/2025	02/25/2027	1	489,899	205.29	18,514			8,392		5,906			(2,283)		2,237		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/04/2025	03/04/2027	1	621,892	201.22	24,378			11,285		10,354			(3,006)		2,992		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/07/2025	03/08/2027	1	143,488	204.41	5,610			2,631		1,937			(691)		884		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/28/2025	03/25/2027	1	351,935	198.75	13,761			6,814		7,101			(1,704)		1,745		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/10/2025	04/09/2027	1	108,377	174.95	4,216			2,169		7,750			(520)		549		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/09/2025	04/09/2027	1	252,798	176.76	9,859			5,051		16,604			(1,216)		1,279		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/03/2025	04/02/2027	1	103,311	192.08	4,019			2,029		3,087			(496)		518		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/04/2025	06/04/2027	1	294,683	183.63	11,522			6,790		13,982			(1,421)		1,999		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/07/2025	05/07/2027	1	440,046	179.74	17,118			9,429		25,070			(2,110)		2,309		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/30/2025	04/30/2027	1	186,064	179.06	7,257			3,927		11,004			(895)		988		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/24/2025	06/24/2027	1	489,063	185.58	19,122			11,794		21,215			(2,358)		2,715		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/22/2025	04/22/2027	1	460,921	175.97	17,930			9,507		31,589			(2,211)		2,373		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/01/2025	04/30/2027	1	191,819	178.81	7,481			4,066		11,479			(924)		988		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/11/2025	04/12/2027	1	127,033	175.66	4,929			2,549		8,765			(607)		646		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/15/2025	05/14/2027	1	234,001	184.58	9,056			5,096		10,459			(1,118)		1,239		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/12/2025	06/11/2027	1	259,164	187.8	10,107			6,078		9,936			(1,248)		1,418		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/02/2025	04/30/2027	1	263,437	180.54	10,248			5,577		14,504			(1,267)		1,370		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/18/2025	06/17/2027	1	197,376	181.26	7,717			4,711		10,464			(963)		1,087		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605638 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/13/2025	05/13/2027	1	719,025	183.26	27,826			15,557		34,369			(3,431)		3,901		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index 11/JS6050981 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/26/2025	06/25/2027	1	194,868	183.72	7,619			4,729		9,249			(941)		1,083	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050982 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/14/2027	1	90,819	186.61	3,515			1,981		3,665			(435)		481	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050983 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/02/2025	04/02/2027	1	79,063	202.87	6,948			3,493		2,816			(857)		898	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050985 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/09/2025	05/07/2027	1	413,400	180.42	16,040			8,884		22,798			(1,983)		2,169	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050982 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/25/2025	04/23/2027	1	180,990	177.35	7,041			3,763		11,623			(870)		933	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050983 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/25/2027	1	67,939	181.3	2,636			1,519		3,616			(324)		364	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050985 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/11/2025	04/09/2027	1	238,209	175.66	9,165			4,722		16,338			(1,133)		1,196	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050980 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/06/2025	05/06/2027	1	644,609	178.92	25,075			13,778		38,224			(3,091)		3,378	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050981 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/24/2025	04/23/2027	1	149,965	177.75	5,819			3,106		9,458			(718)		773	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050986 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/09/2025	05/10/2027	1	146,006	180.42	5,665			3,148		8,036			(687)		789	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050980 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/28/2027	1	560,263	184.15	21,738			12,671		25,952			(2,687)		3,016	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050987 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2027	1	688,483	172.46	26,821			13,705		55,291			(3,307)		3,485	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050987 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/06/2025	06/07/2027	1	196,342	185.45	7,638			4,539		8,491			(940)		1,069	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050987 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/07/2027	1	77,031	180.49	2,989			1,653		4,234			(369)		404	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050988 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/13/2025	06/11/2027	1	590,348	184.27	23,024			13,865		26,975			(2,846)		3,230	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050988 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/24/2027	1	352,671	181.3	13,664			7,878		18,772			(1,665)		1,889	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050989 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/20/2025	05/20/2027	1	911,499	186.18	35,366			20,112		38,089			(4,360)		4,860	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050981 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/05/2025	06/04/2027	1	428,311	183.02	16,743			9,907		20,947			(2,067)		2,330	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6050986 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/11/2025	06/11/2027	1	278,998	186.15	10,881			6,517		11,615			(1,341)		1,326	0001	

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Purchased Call/Janus SG Market Consensus Index 11/JS6056BK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/29/2025	05/28/2027	1	198,250	183.72	7,711			4,488		9,425			(952)		1,072		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056BK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/27/2025	05/27/2027	1	272,340	183.58	10,567			6,111		12,980			(1,303)		1,464		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056SK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/17/2025	04/16/2027	1	219,221	175.81	8,528			4,470		15,050			(1,053)		1,120		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056S7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/29/2025	04/29/2027	1	317,363	178.55	12,377			6,882		19,250			(1,526)		1,649		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056BL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/04/2025	04/05/2027	1	346,226	176.1	13,503			6,854		23,534			(1,662)		1,743		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056BP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/27/2025	06/28/2027	1	344,722	184.31	13,513			8,420		15,898			(1,664)		1,922		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056BQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/13/2025	06/14/2027	1	285,404	184.27	11,443			6,910		13,375			(1,409)		1,611		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056BU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/03/2025	06/03/2027	1	615,788	184.78	24,016			14,119		27,593			(2,961)		3,338		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056K9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/17/2025	04/19/2027	1	49,555	175.81	1,928			1,014		3,413			(237)		254		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056NG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/14/2025	05/14/2027	1	110,520	181.56	4,277			2,387		5,740			(527)		585		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056BK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/04/2025	04/02/2027	1	91,976	176.1	3,587			1,813		6,268			(443)		461		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056S3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/25/2025	04/26/2027	1	127,700	177.35	4,988			2,665		8,201			(612)		661		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056SY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/17/2025	06/17/2027	1	114,024	181.62	44,227			26,889		59,088			(5,453)		6,247		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056P5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/20/2025	06/17/2027	1	214,403	181.91	8,383			5,125		11,020			(1,038)		1,181		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056KS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/23/2025	04/23/2027	1	111,012	176.56	4,318			2,296		7,400			(532)		572		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056WH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/28/2025	05/28/2027	1	491,089	182.37	19,054			11,045		24,801			(2,349)		2,643		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056NG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/17/2027	1	264,105	186.61	10,221			5,778		10,742			(1,258)		1,403		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056W2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2025	05/21/2027	1	165,582	181.63	6,408			3,673		8,660			(791)		884		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6056WZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/21/2025	05/21/2027	1	162,488	182.36	6,305			3,594		8,206			(777)		867		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS605N87 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/21/2027	1	351,521	181.3	13,639			7,829		18,691			(1,686)		1,876	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605N91 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/02/2025	05/03/2027	1	161,467	180.54	6,281			3,430		8,881			(773)		843	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605N98 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/06/2025	06/04/2027	1	346,349	185.45	13,473			7,983		14,997			(1,666)		1,880	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605P9E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/25/2025	06/25/2027	1	203,179	182.08	7,965			4,923		10,411			(982)		1,129	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605J85 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/01/2025	04/01/2027	1	443,512	201.23	17,208			8,628		7,736			(2,122)		2,221	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605G9C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/10/2025	06/10/2027	1	687,842	187.32	26,046			15,563		26,241			(3,211)		3,650	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605P90 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/27/2025	06/25/2027	1	263,357	184.31	10,324			6,417		12,146			(1,276)		1,464	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605K99 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/15/2025	04/15/2027	1	500,703	176.03	19,477			10,140		33,963			(2,401)		2,354	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605K9J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/21/2025	04/21/2027	1	66,020	174.92	2,568			1,358		4,748			(317)		339	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605K9D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/16/2025	04/16/2027	1	382,950	175.45	14,119			7,370		25,342			(1,741)		1,854	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605P96 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/20/2025	06/21/2027	1	586,112	181.91	22,917			14,059		30,254			(2,822)		3,243	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605V9P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/18/2025	09/17/2027	1	614,863	192.15	24,349			17,934		19,584			(3,006)		3,722	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605V9Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/10/2025	09/10/2027	1	377,357	192.95	14,981			10,845		11,500			(1,847)		2,269	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605V9T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2025	08/23/2027	1	209,382	201.11	8,271			5,791		4,227			(1,018)		1,238	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605V9S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/15/2025	09/15/2027	1	82,901	193.32	3,299			2,411		2,483			(407)		501	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605V9B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/25/2025	09/24/2027	1	239,230	190.49	9,450			7,051		8,314			(1,167)		1,468	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605V9U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/23/2025	09/23/2027	1	943,962	192.09	37,475			27,798		30,369			(4,620)		5,746	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605P9X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/30/2025	07/30/2027	1	183,857	190.17	7,207			4,801		6,410			(889)		1,061	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605G90 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/15/2025	07/15/2027	1	747,484	184.01	29,227			18,869		34,650			(3,603)		4,246	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS6050R89 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/22/2025	.07/22/2027	1	757,801	191.52	29,706			19,464		24,651			(3,662)		4,336		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050S87 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/01/2025	.08/02/2027	1	220,573	187.19	8,713			5,848		8,873			(1,073)		1,277		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050B81 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/03/2025	.09/03/2027	1	1,056,126	195.09	41,823			29,873		28,070			(5,156)		6,309		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050S88 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/01/2025	.07/30/2027	1	110,841	187.19	4,378			2,933		4,465			(541)		640		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050Y90 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/12/2025	.09/10/2027	1	253,162	196.4	10,051			7,316		6,497			(1,243)		1,522		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050Y91 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/30/2025	.09/30/2027	1	1,014,704	195.91	40,182			30,192		27,191			(4,954)		6,217		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050S81 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/31/2025	.07/30/2027	1	414,327	187.99	16,200			10,837		16,045			(2,000)		2,300		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050Y93 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/26/2025	.09/24/2027	1	321,490	192.86	12,731			9,513		9,985			(1,574)		1,959		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050Y98 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/12/2025	.09/13/2027	1	376,059	196.4	14,930			10,884		9,650			(1,838)		2,288		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050Y92 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/22/2025	.09/22/2027	1	264,678	191.39	10,508			7,780		8,809			(1,285)		1,610		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050Y95 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/27/2025	.08/27/2027	1	317,294	197.79	12,565			8,854		7,620			(1,549)		1,883		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050Y90 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/13/2025	.08/13/2027	1	41,844	196.78	1,657			1,136		1,038			(204)		245		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050Y95 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/22/2025	.08/20/2027	1	657,329	201.11	25,964			18,146		13,172			(3,210)		3,874		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050S81 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/12/2025	.08/12/2027	1	735,529	192.34	29,053			19,874		22,830			(3,582)		4,300		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050Y95 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/24/2025	.09/24/2027	1	437,919	192.02	17,342			12,887		14,162			(2,138)		2,668		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050Y91 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/21/2025	.08/20/2027	1	418,398	197.8	16,485			11,505		9,963			(2,035)		2,466		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050S81 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/07/2025	.08/06/2027	1	297,171	190.92	11,709			7,946		9,946			(1,445)		1,727		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050Y98 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/15/2025	.08/16/2027	1	508,713	194.98	20,094			13,875		13,802			(2,474)		2,985		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6050Y91 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/20/2025	.08/20/2027	2	375,149	198.81	14,713			10,244		8,473			(1,815)		2,211		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS6059SD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/10/2025	.07/09/2027	1	469,316	190.11	18,330			11,744		16,170			(2,265)		2,649		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059SJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/11/2025	.07/12/2027	1	413,759	188.46	16,178			10,392		15,456			(1,992)		2,343		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059R2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/18/2025	.07/19/2027	1	296,927	187.23	11,640			7,589		11,894			(1,433)		1,894		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059SK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/11/2025	.07/09/2027	1	370,710	188.46	14,495			9,289		13,868			(1,792)		2,092		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059R3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/16/2025	.07/16/2027	1	374,246	187.23	14,670			9,544		14,911			(1,814)		2,128		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059R5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/21/2025	.07/21/2027	1	62,526	186.5	2,461			1,603		2,602			(302)		357		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059L4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/11/2025	.09/10/2027	1	265,156	200.25	10,527			7,652		5,601			(1,300)		1,595		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059R7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/01/2025	.07/01/2027	1	842,576	190.27	33,029			20,688		28,916			(4,072)		4,714		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059G3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/06/2025	.08/06/2027	1	315,442	190.21	12,460			8,421		10,929			(1,536)		1,833		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/25/2025	.08/25/2027	1	347,595	197.45	13,730			9,637		8,485			(1,693)		2,098		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/17/2025	.09/17/2027	1	198,891	192.45	7,896			5,792		6,242			(973)		1,204		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059RP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/28/2025	.07/28/2027	1	123,234	190.39	4,818			3,197		4,246			(594)		770		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059S3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/11/2025	.08/11/2027	1	61,566	190.64	2,432			1,660		2,083			(300)		360		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/29/2025	.08/27/2027	1	364,376	197.88	14,429			10,238		8,710			(1,794)		2,162		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059R0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/23/2025	.07/23/2027	1	148,305	192.57	5,814			3,817		4,582			(777)		949		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059R0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/25/2025	.07/26/2027	1	453,688	192.47	17,738			11,736		14,095			(2,184)		2,607		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/02/2025	.07/02/2027	1	234,511	190.32	9,216			5,809		8,084			(1,136)		1,313		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/19/2025	.09/20/2027	1	288,626	191.68	11,488			8,464		9,456			(1,411)		1,752		0001
Purchased Call/Janus SG Market Consensus Index 11/JS6059S3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/16/2025	.07/16/2027	1	324,654	186.37	12,726			8,234		13,483			(1,569)		1,946		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS6059RH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/24/2025	.07/23/2027	1	173,750	192.13	6,794			4,479		5,489			(839)		995	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6059S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/03/2025	.07/02/2027	1	660,455	191.33	25,824			16,300		21,506			(3,188)		3,989	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6059SI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/17/2025	.07/16/2027	1	275,132	187.23	10,798			6,989		10,982			(1,328)		1,364	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60519F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/19/2025	.08/19/2027	1	542,539	197.28	21,430			14,866		13,228			(2,642)		3,194	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605194 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/14/2025	.08/13/2027	1	344,932	195.08	13,625			9,378		9,336			(1,682)		2,019	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056SI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/09/2025	.09/09/2027	1	701,256	194.78	27,840			20,115		19,550			(3,432)		4,213	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056BL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/04/2025	.09/03/2027	1	251,802	196.87	9,971			7,152		6,344			(1,231)		1,504	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/05/2025	.09/03/2027	1	346,386	196.59	13,752			9,877		8,845			(1,700)		2,069	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60519Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/26/2025	.08/26/2027	1	714,314	197.35	28,287			19,894		17,554			(3,487)		4,234	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/28/2025	.08/27/2027	1	117,835	196.84	4,654			3,298		2,989			(575)		889	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056S0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/05/2025	.08/05/2027	1	715,084	190.56	28,246			19,050		24,354			(3,482)		4,151	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60519F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/26/2025	.09/27/2027	1	377,404	192.86	14,945			11,183		11,722			(1,840)		2,306	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6051SJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/29/2025	.09/29/2027	1	162,349	193.8	6,429			4,822		4,817			(783)		994	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/09/2025	.07/09/2027	1	383,501	189.27	15,033			9,582		13,778			(1,853)		2,164	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/29/2025	.08/30/2027	1	688,807	197.88	24,109			17,135		14,583			(2,968)		3,623	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60519H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/16/2025	.09/16/2027	1	1,194,798	191.89	47,433			34,728		38,417			(5,848)		7,226	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056S5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/08/2025	.09/08/2027	1	186,806	195.35	7,405			5,362		5,059			(917)		1,121	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605194 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/15/2025	.08/13/2027	1	538,884	194.98	21,286			14,671		14,648			(2,632)		3,154	0001	
Purchased Call/Janus SG Market Consensus Index 11/JS6056SN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/25/2025	.07/23/2027	1	527,615	192.47	20,630			13,620		16,393			(2,550)		3,022	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS605385 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/08/2025	07/08/2027	1	411,707	188.34	16,139			10,264		14,764			(1,990)		2,321		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605388 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/06/2027	1	232,512	191.87	9,184			6,241		7,429			(1,135)		1,351		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605390 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/02/2025	09/02/2027	1	55,937	195.28	2,215			1,579		1,524			(273)		334		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605391 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/29/2025	07/29/2027	1	671,422	191.47	26,320			17,498		21,952			(3,245)		3,870		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605393 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/04/2025	08/04/2027	1	63,583	190.77	2,512			1,680		2,146			(310)		369		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605394 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/09/2027	1	291,735	191.87	11,524			7,846		9,290			(1,419)		1,700		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605395 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/19/2025	09/17/2027	1	279,950	191.68	11,114			8,197		9,114			(1,374)		1,685		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605396 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/09/2025	10/08/2027	1	147,697	188.02	5,878			4,506		5,470			(726)		911		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605397 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/28/2025	10/28/2027	1	1,464,072	186.33	58,416			46,139		61,839			(7,202)		9,196		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605399 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/14/2025	10/14/2027	1	464,412	188.38	18,500			14,279		16,847			(2,285)		2,881		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605400 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/23/2025	10/22/2027	1	208,307	188.91	8,291			6,507		7,829			(1,024)		1,302		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605401 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/30/2025	10/29/2027	1	301,002	181.98	11,950			9,494		15,399			(1,475)		1,892		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605402 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/31/2025	10/29/2027	1	666,552	181.98	26,462			21,053		34,100			(3,271)		4,190		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605403 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/05/2027	1	257,830	180.86	10,236			8,231		13,785			(1,264)		1,631		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605404 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/03/2025	11/03/2027	1	208,880	180.59	8,313			6,635		11,312			(1,025)		1,319		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605405 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/10/2025	10/11/2027	1	363,336	183.4	14,461			11,114		17,354			(1,760)		2,248		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605406 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/29/2025	10/29/2027	1	107,378	180.31	4,284			3,390		5,908			(528)		675		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605407 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/03/2025	12/03/2027	1	330,119	183.57	13,073			10,972		15,681			(1,612)		2,137		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605408 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/20/2025	11/19/2027	1	628,123	176.9	24,936			20,534		39,625			(3,079)		4,020		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS605282 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/05/2025	12/03/2027	1	483,793	183.08	19,505			16,461		23,978			(2,411)		3,197		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/02/2025	10/01/2027	1	295,113	183.16	11,746			8,878		9,030			(1,450)		1,810		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/16/2025	10/15/2027	1	328,397	185.66	13,110			10,162		14,211			(1,619)		2,045		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605030 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/10/2025	11/10/2027	1	71,088	183.54	2,830			2,289		3,374			(349)			452	0001
Purchased Call/Janus SG Market Consensus Index 11/JS605192 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/01/2025	10/01/2027	1	417,640	194.61	16,664			12,544		11,911			(2,054)		2,561		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605293 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/11/2025	12/10/2027	1	328,072	186.48	12,988			11,080		13,712			(1,605)		2,143		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605387 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/30/2025	12/30/2027	1	301,588	188.74	11,943			10,481		11,473			(1,472)		1,985		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605291 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/10/2027	1	464,665	186.88	18,354			15,667		19,021			(2,269)		3,026		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605391 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/31/2025	12/31/2027	1	435,264	184.15	17,236			15,192		20,182			(2,125)		2,882		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605297 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/16/2025	12/16/2027	1	635,737	185.72	25,175			21,579		27,419			(3,104)		4,169		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605296 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2027	1	177,169	180.81	6,988			5,922		9,446			(863)		1,152		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605195 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/06/2025	10/06/2027	1	297,387	193.31	11,836			8,991		9,015			(1,459)		1,832		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605281 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/04/2025	11/04/2027	1	521,941	181.67	20,773			16,607		26,977			(2,561)		3,286		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605191 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/27/2025	10/27/2027	1	363,697	189.23	14,512			11,442		13,473			(1,789)		2,282		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605291 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/07/2025	11/05/2027	1	243,315	183.18	9,684			7,809		11,769			(1,197)		1,539		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605197 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/07/2025	10/07/2027	1	740,541	193.37	29,474			22,429		22,365			(3,634)		4,566		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605196 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/18/2027	1	332,663	187.21	13,273			10,316		13,452			(1,634)		2,071		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605393 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2027	1	451,518	187.94	17,880			15,473		17,803			(2,204)		2,968		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605197 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/25/2025	11/24/2027	1	1,042,880	183.95	41,507			34,417		48,871			(5,124)		6,702		0001

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Purchased Call/Janus SG Market Consensus Index 11/JS60519C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/21/2025	10/21/2027	1	1,019,715	189.25	40,687			31,745		37,717			(5,016)		6,366		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/24/2025	12/23/2027	1	373,233	189.5	14,743			12,849		13,728			(1,820)		2,456		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/23/2025	12/23/2027	1	828,221	187.92	32,798			28,467		32,703			(4,044)		5,449		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/04/2025	12/03/2027	1	216,091	183.39	8,536			7,193		10,358			(1,054)		1,399		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60503S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/11/2025	11/11/2027	1	629,609	185.27	25,038			20,274		27,682			(3,089)		4,002		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2027	1	383,915	189	15,318			11,973		14,361			(1,889)		2,389		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60539B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/19/2025	12/20/2027	1	108,695	185.62	4,304			3,718		4,792			(530)		713		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60503P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/18/2025	11/18/2027	1	743,329	179.63	29,510			24,159		41,753			(3,638)		4,753		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60503H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/17/2025	11/17/2027	1	132,447	179.49	5,258			4,298		7,475			(648)		846		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/01/2025	12/01/2027	1	376,982	183.64	14,929			12,489		17,880			(1,841)		2,437		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60529P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/15/2025	12/15/2027	1	460,038	188.17	18,264			15,630		17,774			(2,252)		3,008		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60529I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/07/2025	11/08/2027	1	209,543	183.18	8,340			6,732		10,112			(1,027)		1,329		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/19/2027	1	394,878	182.13	15,677			12,927		19,969			(1,938)		2,527		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60529P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/09/2025	12/09/2027	1	1,086,690	179.99	43,319			36,714		60,444			(5,341)		7,135		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60518A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/08/2027	1	334,866	192.16	13,328			10,161		10,717			(1,643)		2,066		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/15/2025	10/15/2027	1	932,435	188.34	37,204			28,721		35,596			(4,587)		5,790		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/10/2025	10/08/2027	1	220,084	183.4	8,759			6,724		10,536			(1,083)		1,356		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60503S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/19/2025	11/19/2027	1	349,920	178.04	13,927			11,421		21,049			(1,717)		2,239		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60503A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/13/2025	11/12/2027	1	315,735	184.39	12,535			10,201		14,400			(1,547)		2,009		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Janus SG Market Consensus Index 11/JS60519P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/24/2025	10/25/2027	1	364,676	189	14,551			11,448		13,661			(1,791)		2,285		0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605290 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/13/2027	1	21,864	186.88	864			738		884			(106)			143		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60519J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/24/2025	10/22/2027	1	473,537	189	18,884			14,849		17,713			(2,336)		2,959		0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60529C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/10/2025	12/10/2027	1	315,544	182.64	12,464			10,361		15,532			(1,537)		2,055		0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605185 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/24/2025	11/24/2027	1	277,925	180.82	11,061			9,147		14,909			(1,364)		1,786		0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605181 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/03/2025	10/04/2027	1	693,899	195.66	27,617			20,931		18,796			(3,400)		4,267		0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605387 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/19/2025	12/17/2027	1	160,620	185.62	6,361			5,491		6,974			(786)		1,052		0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60538F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/29/2025	12/29/2027	1	537,374	189.28	21,280			18,620		19,958			(2,624)		3,552		0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60529Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/17/2027	1	236,519	186.9	9,314			8,029		9,706			(1,150)		1,549		0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60519S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/15/2027	1	414,569	187.21	16,541			12,840		16,675			(2,045)		2,574		0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60539H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/26/2025	12/23/2027	1	314,661	189.48	12,461			10,875		11,591			(1,543)		2,070		0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60519A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/20/2027	1	278,964	188.55	11,131			8,669		10,638			(1,372)		1,740		0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605192 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/22/2027	1	136,101	182.13	5,403			4,459		6,897			(665)			873		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60509H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/14/2025	11/12/2027	1	478,906	183.74	19,060			15,533		22,467			(2,356)		3,047		0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60529C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/31/2025	11/01/2027	1	281,879	181.98	11,191			8,912		14,405			(1,378)		1,777		0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605096 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/12/2025	11/12/2027	1	354,389	185.62	14,105			11,431		15,312			(1,739)		2,255		0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605091 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/14/2025	11/15/2027	1	191,562	183.74	7,605			6,203		8,966			(936)		1,222		0001	
Purchased Call/Janus SG Market Consensus Index 11/JS60529L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/05/2025	11/05/2027	1	230,438	181.82	9,148			7,326		11,825			(1,128)		1,457		0001	
Purchased Call/Janus SG Market Consensus Index 11/JS605390 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/17/2027	1	125,109	186.18	4,942			4,260		5,302			(610)			819		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS605190 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/26/2025	11/26/2027	1	1,178,155	184.61	47,008			39,163		54,184			(5,786)		7,394		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605190 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/02/2025	12/02/2027	1	439,198	182.8	17,392			14,573		21,575			(2,144)		2,841		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605293 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/05/2025	12/06/2027	1	119,702	183.08	4,728			3,993		5,800			(582)		777		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605391 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/26/2025	12/27/2027	1	204,312	189.48	8,091			7,067		7,526			(936)		1,348		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605590 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/03/2025	10/01/2027	1	462,515	195.66	18,010			13,632		12,281			(2,227)		2,775		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605493 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/02/2026	12/31/2027	1	453,741	184.68		17,741		15,658		20,565			(2,145)		3,004		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605591 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/27/2026	01/27/2028	1	380,643	193.45		14,883		13,616		11,806			(1,284)		2,573		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60579A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/12/2026	02/11/2028	1	334,172	198.37		13,066		12,290		8,238			(842)		2,284		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/07/2026	01/07/2028	1	393,333	185.76		15,419		13,682		16,940			(1,753)		2,618		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/02/2026	02/02/2028	1	621,559	193.49		24,303		22,434		19,178			(1,888)		4,220		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/04/2026	02/04/2028	1	335,173	199.17		13,105		12,133		8,010			(967)		2,279		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60599A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/10/2026	03/10/2028	1	130,438	196.48		5,074		4,935		3,532			(146)		910		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60599F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/13/2026	03/13/2028	1	54,817	187.52		2,127		2,083		2,178			(52)		383		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60599S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/06/2026	03/08/2028	1	132,735	202.05		5,163		5,008		2,805			(176)		924		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60599U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/18/2026	03/17/2028	1	59,890	186.41		2,318		2,280		2,474			(41)		420		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60579Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/18/2026	02/18/2028	1	84,524	200.41		3,313		3,131		1,915			(186)		581		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60599D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2026	03/10/2028	1	353,070	192.47		13,699		13,342		11,392			(375)		2,462		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/23/2026	03/23/2028	1	109,400	186.21		4,234		4,193		4,535			(46)		770		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/19/2026	03/17/2028	1	59,837	186.25		2,316		2,287		2,483			(38)		419		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS60559F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/21/2026	.01/21/2028	1	876,395	192.81		34,267		31,066		27,908			(3,239)		5,897		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/13/2026	.01/13/2028	1	560,147	190.8		21,902		19,615		19,258			(2,310)		3,746		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60559F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/23/2026	.01/24/2028	1	286,823	192.46		10,406		9,490		8,637			(954)		1,799		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60565A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/30/2026	.01/28/2028	1	570,027	193.95		22,288		20,533		17,282			(1,837)		3,856		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60573K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/13/2026	.02/16/2028	1	405,884	200.31		15,870		14,954		9,199			(996)		2,784		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60598P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/03/2026	.03/03/2028	1	180,763	205.81		7,050		6,789		3,223			(270)		1,254		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60548B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/20/2026	.03/22/2028	1	68,450	185.13		2,642		2,613		2,982			(40)		481		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60575J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/13/2026	.02/11/2028	1	208,742	200.31		8,162		7,688		4,710			(516)		1,427		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60589C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/26/2026	.02/25/2028	1	219,024	205.63		8,564		8,209		3,941			(368)		1,512		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60595Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/05/2026	.02/04/2028	1	712,053	197.71		27,841		25,883		18,187			(2,062)		4,942		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60553Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/28/2026	.01/28/2028	1	402,611	191		15,742		14,423		13,891			(1,337)		2,723		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60568Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/29/2026	.01/28/2028	1	391,102	192.04		15,282		14,069		12,891			(1,280)		2,645		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605494 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/02/2026	.01/03/2028	1	832,152	184.68		12,987		11,469		15,018			(1,563)		2,204		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60555J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/22/2026	.01/21/2028	1	228,652	192.7		8,917		8,118		7,321			(832)		1,339		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60569H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/03/2026	.02/03/2028	1	489,940	193.97		19,548		18,071		15,103			(1,500)		3,397		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60549I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/30/2026	.03/30/2028	1	176,372	183.56		6,826		6,826		7,788			(9)		1,247		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60594Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/06/2026	.03/06/2028	1	125,047	202.05		4,864		4,717		2,643			(166)		870		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60555A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/16/2026	.01/14/2028	1	385,930	193.97		15,051		13,594		11,520			(1,530)		2,593		0001
Purchased Call/Janus SG Market Consensus Index 11/JS60568B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/30/2026	.01/31/2028	1	205,016	192.95		8,016		7,388		6,205			(659)		1,390		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS605530 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/14/2026	.01/14/2028	1	555,613	192.61		21,724		19,486		17,626			(2,262)		3,719		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605530 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/20/2026	.01/20/2028	1	423,739	190.89		16,803		15,210		14,880			(1,611)		2,889		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605530 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/06/2026	.02/07/2028	1	149,594	200.31		5,849		5,447		3,383			(424)		1,019		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605731 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/13/2026	.02/14/2028	1	76,211	200.31		2,980		2,807		1,716			(188)		522		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605936 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/24/2026	.02/24/2028	1	623,345	199.87		24,435		23,294		14,564			(1,172)		4,301		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605953 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/27/2026	.03/01/2028	1	282,957	206.99		11,092		10,651		4,771			(484)		1,961		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605953 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/04/2026	.03/03/2028	1	204,517	206.62		7,956		7,672		3,514			(294)		1,419		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605939 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/27/2026	.02/25/2028	1	278,306	206.99		10,910		10,473		4,692			(480)		1,922		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605939 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/02/2026	.03/02/2028	1	171,758	207.32		6,699		6,441		2,850			(266)		1,191		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605435 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/27/2026	.03/27/2028	1	144,652	180.97		5,584		5,576		6,882			(31)		1,021		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605739 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/17/2026	.02/17/2028	1	482,395	200.31		19,055		17,981		10,958			(1,096)		3,311		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605498 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/05/2026	.01/05/2028	1	190,291	188.4		7,459		6,599		7,313			(869)		1,265		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605439 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/06/2026	.01/06/2028	1	472,532	191.23		18,523		16,411		16,037			(2,131)		3,143		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605439 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/09/2026	.01/10/2028	1	105,154	190.77		4,112		3,670		3,632			(456)		702		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605491 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/09/2026	.01/07/2028	1	400,389	190.77		15,655		13,969		13,852			(1,742)		2,665		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605732 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/10/2026	.02/10/2028	1	595,018	200.31		23,265		21,731		13,456			(1,562)		4,064		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605439 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/12/2026	.01/12/2028	1	156,752	190.86		6,207		5,551		5,448			(603)		1,061		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605533 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/15/2026	.01/14/2028	1	368,502	193.5		14,372		12,962		11,236			(1,479)		2,466		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605537 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/26/2026	.01/26/2028	1	991,314	193.47		38,760		35,406		30,692			(3,398)		6,695		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Janus SG Market Consensus Index 11/JS605989 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/09/2026	03/09/2028	1	480,775	200.24	18,702	18,702		18,163		11,021			(563)		3,350		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605994 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/12/2026	03/10/2028	1	123,762	187.31	4,802	4,802		4,686		4,975			(125)		863		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605990 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/21/2028	1	86,413	192.46	3,370	3,370		3,072		2,793			(310)		581		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605930 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/13/2026	03/15/2028	1	84,155	187.52	3,265	3,265		3,198		3,348			(80)		589		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605459 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/20/2026	03/20/2028	1	63,297	185.13	2,443	2,443		2,416		2,735			(37)		445		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605451 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/08/2026	01/07/2028	1	125,333	189.86	4,901	4,901		4,367		4,515			(551)		834		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605681 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/04/2028	1	443,333	200.31	17,334	17,334		16,137		10,048			(1,262)		3,014		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605930 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/20/2026	02/18/2028	1	172,686	201.12	6,752	6,752		6,416		3,795			(362)		1,186		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605451 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/26/2026	03/24/2028	1	6,928	185.63	267	267		267		290			(2)		49		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605498 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/27/2026	03/29/2028	1	126,093	180.97	4,867	4,867		4,861		12,333			(27)		891		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605730 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/09/2028	1	557,718	198.58	21,807	21,807		20,339		13,022			(1,494)		3,806		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605681 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/05/2026	03/03/2028	1	131,400	203.84	5,111	5,111		4,949		2,566			(182)		912		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605981 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/16/2026	03/16/2028	1	183,728	188.61	7,165	7,165		7,028		6,994			(147)		1,287		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605894 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/23/2026	02/23/2028	1	410,719	197.25	16,100	16,100		15,326		10,807			(794)		2,832		0001
Purchased Call/Janus SG Market Consensus Index 11/JS605786 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2026	02/11/2028	1	216,282	199.71	8,457	8,457		7,911		5,025			(556)		1,478		0001
Barclays Global Index/SG611792 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2024	05/01/2026	4	3,730,162	283.25	185,943			5,631		353,364			(16,804)		5,465		0001
Barclays Global Index/SG611789 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/03/2024	04/09/2026	4	1,821,272	302.38	61,963			686		112,693			(7,697)		1,430		0001
Barclays Global Index/SG611787 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/01/2024	04/01/2026	5	5,066,711	300.08	179,493					355,081			(22,165)		1,326		0001
Barclays Global Index/SG61178A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2024	04/03/2026	3	4,459,218	301.39	158,110			439		291,769			(19,629)		2,021		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays Global Index/SG017983	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2024	05/01/2026	3	2,281,721	293.97	82,666			3,429		210,954			(10,246)		3,339		0001
Purchased Call/Shiller Barclays Global Index/SG017983	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2024	05/08/2026	3	2,291,306	295.5	84,573			4,310		197,804			(10,438)		3,697		0001
Purchased Call/Shiller Barclays Global Index/SG017988	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/19/2024	04/17/2026	3	4,016,345	286.26	141,579			3,127		336,512			(17,494)		4,336		0001
Purchased Call/Shiller Barclays Global Index/SG017980	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/10/2024	05/07/2026	3	2,753,670	295.66	99,135			4,913		236,194			(12,245)		4,384		0001
Purchased Call/Shiller Barclays Global Index/SG017987	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/26/2024	04/24/2026	3	7,145,633	296.99	259,242			8,210		576,887			(31,983)		9,162		0001
Purchased Call/Shiller Barclays Global Index/SG017985	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/05/2024	05/28/2026	2	2,775,359	298.34	89,828			7,045		210,703			(11,094)		5,532		0001
Purchased Call/Shiller Barclays Global Index/SG017984	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/15/2026	3	5,769,091	296.57	210,618			12,811		475,228			(26,103)		10,128		0001
Purchased Call/Shiller Barclays Global Index/SG017986	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/24/2024	05/22/2026	3	3,945,997	286.06	145,102			10,233		338,512			(17,938)		7,447		0001
Purchased Call/Shiller Barclays Global Index/SG017980	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/05/2024	05/22/2026	4	3,042,891	296.06	106,962			7,535		256,128			(13,234)		5,743		0001
Purchased Call/Shiller Barclays Global Index/SG017987	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/04/2024	06/03/2026	5	5,149,252	297.53	173,988			15,080		405,666			(21,482)		10,781		0001
Purchased Call/Shiller Barclays Global Index/SG017980	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/14/2024	05/13/2026	8	9,076,571	285.43	336,819			19,483		785,270			(41,631)		15,577		0001
Purchased Call/Shiller Barclays Global Index/SG017990	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/24/2024	05/26/2026	3	2,536,590	296.15	91,312			6,913		212,674			(11,247)		4,968		0001
Purchased Call/Shiller Barclays Global Index/SG017A9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/17/2024	06/12/2026	3	3,986,486	293.65	144,664			14,411		370,395			(17,926)		8,919		0001
Purchased Call/Shiller Barclays Global Index/SG01798	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/21/2024	05/21/2026	3	3,045,196	297.01	105,099			7,229		245,863			(12,973)		5,691		0001
Purchased Call/Shiller Barclays Global Index/SG017982	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/11/2024	06/04/2026	3	3,706,150	295.97	131,506			11,594		313,095			(16,246)		7,824		0001
Purchased Call/Shiller Barclays Global Index/SG01798F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2024	05/15/2026	2	2,113,815	296.77	74,429			4,508		172,584			(9,182)		3,711		0001
Purchased Call/Shiller Barclays Global Index/SG017A9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/15/2026	4	2,780,010	295.65	100,420			10,371		259,072			(12,360)		6,343		0001
Purchased Call/Shiller Barclays Global Index/SG017A9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/19/2026	3	5,309,028	294.5	192,915			21,061		476,099			(23,882)		12,427		0001
Purchased Call/Shiller Barclays Global Index/SG017A9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/30/2026	1	3,504,495	294.82	126,510			15,640		310,005			(15,555)		8,749		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/05/2026	3	2,845,511	296.38	100,626			9,030		235,989			(12,437)		6,050		0001
Barclays Global Index/SG0117AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2024	05/08/2026	5	5,023,584	296.09	183,007			9,368		423,477			(22,678)		8,114		0001
Barclays Global Index/SG0117989	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/20/2024	05/20/2026	4	7,888,771	297.23	281,330			18,954		629,280			(34,714)		14,362		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/24/2024	06/19/2026	3	3,846,063	294.64	132,311			14,447		325,085			(16,388)		8,535		0001
Barclays Global Index/SG0117AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/29/2026	1	1,643,806	294.82	59,558			7,291		145,943			(7,333)		4,096		0001
Barclays Global Index/SG0117986	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2024	05/15/2026	4	4,108,804	295.91	150,433			9,139		348,381			(18,605)		7,213		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2024	06/24/2026	4	6,826,088	295.17	243,534			28,145		595,258			(30,073)		16,470		0001
Barclays Global Index/SG0117ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/22/2026	2	1,404,690	294.5	50,830			5,734		125,969			(6,260)		3,349		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2024	04/02/2026	4	2,785,617	299.33	103,312			142		202,689			(12,748)		1,031		0001
Barclays Global Index/SG0117888	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2024	06/25/2026	4	3,123,354	294.98	111,621			13,061		274,553			(13,790)		7,580		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/05/2024	04/07/2026	3	1,326,939	301.08	46,669			385		88,233			(5,748)		919		0001
Barclays Global Index/SG0117ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2024	04/08/2026	5	6,164,590	302.02	223,489			2,153		389,447			(27,598)		4,563		0001
Barclays Global Index/SG011788H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/12/2024	04/10/2026	4	2,716,145	300.96	95,385			1,186		181,672			(11,809)		2,248		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2024	04/03/2026	3	3,610,148	300.64	134,115			370		245,808			(16,561)		1,636		0001
Barclays Global Index/SG0117989	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/18/2024	04/17/2026	3	3,373,713	295.29	124,016			2,732		294,537			(15,302)		3,640		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2024	04/22/2026	3	5,047,322	297.26	185,833			5,367		404,111			(22,937)		6,196		0001
Barclays Global Index/SG011788S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/26/2024	04/27/2026	2	2,930,356	297.77	104,872			3,754		228,098			(12,924)		3,965		0001
Barclays Global Index/SG011788X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/26/2024	04/24/2026	5	2,114,128	297.77	72,823			2,321		165,356			(9,044)		2,711		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/26/2024	04/15/2026	6	5,098,733	300.3	162,392			2,940		352,199			(18,846)		5,159		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2024	04/17/2026	3	2,687,907	295.68	101,196			2,242		230,812			(12,559)		2,300		0001
Barclays Global Index/SG01788P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/14/2024	06/16/2026	2	2,285,737	293.65	82,773			8,645		212,188			(10,182)		5,249		0001
Barclays Global Index/SG01745A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/03/2024	04/30/2026	3	1,786,830	286.83	56,419			2,251		145,737			(6,966)		2,561		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/29/2024	05/22/2026	4	2,203,365	296.15	83,823			5,924		184,736			(10,413)		4,158		0001
Barclays Global Index/SG01796P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2024	05/06/2026	4	7,600,202	293.99	294,407			14,172		716,905			(36,342)		12,246		0001
Barclays Global Index/SG01796Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/24/2024	05/25/2026	2	1,148,923	296.15	41,234			3,068		96,329			(5,079)		2,230		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2024	06/10/2026	5	4,279,771	296.13	150,234			14,564		359,704			(18,667)		9,438		0001
Barclays Global Index/SG01745S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/30/2024	05/29/2026	4	4,318,523	286.36	156,935			12,558		359,613			(19,394)		8,681		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/24/2024	05/27/2026	1	2,696,078	295.62	97,059			7,466		226,062			(11,917)		5,327		0001
Barclays Global Index/SG01796R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/14/2026	5	6,659,693	286.14	245,201			14,519		559,051			(30,296)		11,561		0001
Barclays Global Index/SG01796E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/18/2026	1	2,760,294	296.57	99,371			6,424		227,380			(12,234)		5,005		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/05/2026	4	3,631,406	295.75	131,402			11,809		309,423			(16,283)		7,721		0001
Barclays Global Index/SG01745A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/31/2024	06/01/2026	3	3,269,941	297.69	117,088			9,825		255,748			(14,421)		6,736		0001
Barclays Global Index/SG01796V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2024	04/29/2026	3	5,120,918	297.37	178,442			6,869		408,330			(22,020)		7,230		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2024	04/23/2026	3	1,598,480	297.81	59,228			1,792		124,793			(7,310)		2,006		0001
Barclays Global Index/SG01788Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2024	04/03/2026	6	4,171,347	301.08	151,218			420		277,511			(18,861)		1,891		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/16/2024	04/16/2026	4	2,641,570	296.94	89,606			1,850		214,661			(11,065)		2,765		0001
Barclays Global Index/SG01788I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/19/2024	04/20/2026	3	2,689,321	295.68	93,965			2,469		231,699			(11,639)		3,159		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/24/2024	04/24/2026	3	1,183,201	298.93	40,993			1,297		87,593			(5,057)		1,517		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2024	06/12/2026	1	2,026,122	296.32	68,308			6,784		168,411			(8,433)		4,331		0001
Barclays Global Index/SG017AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2024	06/11/2026	3	2,953,334	295.16	110,816			10,831		257,852			(13,668)		6,558		0001
Barclays Global Index/SG017AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/26/2024	04/28/2026	1	1,003,950	297.77	36,042			1,337		78,490			(4,431)		1,380		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/12/2024	04/14/2026	2	2,603,439	300.82	93,224			1,665		175,744			(11,464)		2,555		0001
Barclays Global Index/SG017AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2024	05/01/2026	3	2,891,620	296.83	104,828			4,389		264,993			(13,102)		4,214		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2024	04/10/2026	3	3,651,915	300.82	128,094			1,593		246,075			(15,861)		3,022		0001
Barclays Global Index/SG017AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/05/2024	04/06/2026	1	3,860,015	301.08	139,347			958		256,667			(17,156)		2,474		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2024	06/17/2026	4	3,906,847	293.05	147,833			15,680		371,475			(18,251)		9,035		0001
Barclays Global Index/SG017AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/17/2024	05/19/2026	1	1,401,875	296.57	50,467			3,328		115,432			(6,205)		2,568		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2024	06/18/2026	2	1,927,793	294.61	69,622			7,489		172,097			(8,606)		4,484		0001
Barclays Global Index/SG017AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/19/2024	04/21/2026	1	1,780,073	295.68	63,905			1,756		152,794			(7,857)		2,135		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/13/2024	05/12/2026	2	2,057,230	297.18	73,125			4,119		164,963			(8,996)		3,489		0001
Barclays Global Index/SG017AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/31/2024	06/02/2026	1	2,010,747	297.69	72,387			6,165		157,312			(8,900)		4,177		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/30/2024	05/29/2026	2	3,520,864	296.35	134,289			10,757		292,503			(16,601)		7,078		0001
Barclays Global Index/SG017AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/03/2024	05/04/2026	1	2,336,787	293.97	83,764			3,802		214,101			(10,313)		3,351		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/05/2026	3	4,079,216	295.36	151,591			13,592		353,424			(18,721)		8,673		0001
Barclays Global Index/SG017AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2024	06/19/2026	1	1,405,367	294.58	50,704			5,505		125,457			(6,246)		3,290		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2024	06/26/2026	2	4,240,273	294.18	156,196			18,546		384,992			(19,302)		10,351		0001
Barclays Global Index/SG017AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/10/2024	05/08/2026	2	3,559,464	297.18	118,916			6,084		285,463			(14,749)		5,741		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/03/2024	05/29/2026	3	4,942,760	297.69	175,720			14,088		386,703			(21,772)		9,396		0001
Barclays Global Index/S&P1796X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2024	06/12/2026	2	3,056,700	294.98	106,606			10,594		268,905			(13,170)		6,835		0001
Barclays Global Index/S&P17488	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/28/2024	06/26/2026	4	3,380,029	294.62	128,665			16,431		319,337			(17,116)		8,739		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/09/2026	3	1,481,340	295.75	53,027			5,042		126,169			(6,541)		3,244		0001
Barclays Global Index/S&P17483	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2024	06/26/2026	4	3,744,228	294.82	140,363			16,701		331,214			(17,422)		9,140		0001
Barclays Global Index/S&P1749N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/23/2026	1	1,232,488	294.5	44,492			5,073		110,483			(5,470)		2,965		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/08/2026	1	1,392,329	295.75	50,124			4,688		118,636			(6,171)		3,027		0001
Barclays Global Index/S&P17492	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2024	04/10/2026	2	3,218,092	301.6	114,008			1,412		207,959			(14,064)		2,663		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/12/2024	04/13/2026	1	3,111,607	300.82	111,707			1,844		209,668			(13,753)		2,996		0001
Barclays Global Index/S&P17861	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/03/2024	05/05/2026	1	2,460,026	293.97	88,201			4,119		225,441			(10,844)		3,793		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/10/2024	05/11/2026	1	3,890,878	297.18	140,072			7,707		311,998			(17,245)		6,520		0001
Barclays Global Index/S&P1796C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	08/31/2026	1	1,328,291	287.08	48,748			10,206		155,186			(6,002)		4,300		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	08/27/2026	4	1,825,290	287.15	69,865			14,240		224,479			(8,632)		6,151		0001
Barclays Global Index/S&P1733E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/14/2024	08/07/2026	4	2,713,029	283.51	100,488			17,789		355,217			(12,457)		8,064		0001
Barclays Global Index/S&P1768U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2024	07/17/2026	4	3,441,312	286.26	125,781			18,616		286,449			(15,584)		9,360		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2024	08/07/2026	4	2,818,949	282.88	104,967			18,544		376,091			(12,984)		8,379		0001
Barclays Global Index/S&P1768R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/25/2024	09/24/2026	3	2,314,765	286.14	84,648			20,492		260,766			(10,447)		8,060		0001
Barclays Global Index/S&P17063	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2024	08/14/2026	5	4,054,137	283.17	152,625			28,499		504,121			(18,909)		12,373		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/21/2024	08/18/2026	2	2,557,227	285.87	93,627			17,879		310,942			(11,514)		7,919		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/02/2026	3	1,785,016	287.08	63,980			13,566		208,561			7,882		5,816		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/17/2024	09/17/2026	3	1,076,855	286.2	40,921			9,522		129,283			(5,052)		3,675		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/24/2024	09/23/2026	4	6,548,960	287.31	247,988			59,680		756,317			(30,607)		22,738		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/05/2024	09/03/2026	3	5,416,700	286.51	191,516			40,835		644,500			(23,641)		17,706		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2024	09/04/2026	3	3,336,010	284.35	124,540			26,861		424,702			(15,440)		10,940		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/10/2024	09/10/2026	2	1,012,330	284.15	37,246			8,295		129,609			(4,595)		3,383		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/28/2026	2	1,578,686	289.18	58,244			14,421		171,638			(7,172)		5,559		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/17/2024	09/09/2026	4	4,880,040	284.8	176,499			39,088		613,837			(21,790)		16,289		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2024	09/18/2026	2	2,541,564	286.55	98,885			23,179		301,654			(12,207)		8,698		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/07/2026	1	1,167,054	284.35	43,064			9,418		148,534			(5,302)		3,863		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/03/2024	07/03/2026	2	2,988,541	296.79	108,034			13,859		220,471			(13,321)		7,608		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2024	07/31/2026	4	4,290,774	292.47	126,716			21,306		505,336			(15,776)		12,403		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2024	07/01/2026	4	8,330,102	295.77	312,884			39,206		708,045			(38,623)		20,911		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2024	07/31/2026	4	3,418,121	294.79	96,930			16,171		278,133			(11,968)		9,881		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2024	07/10/2026	3	2,010,818	286.59	72,065			9,964		143,836			(8,931)		5,289		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2024	07/02/2026	5	2,495,916	296.79	93,239			11,869		203,091			(11,550)		6,302		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2024	07/09/2026	3	2,237,928	296.26	85,377			11,627		186,279			(10,539)		5,857		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/10/2026	4	4,140,485	299.22	150,388			20,775		301,521			(18,596)		10,890		0001
Barclays Global Index/SG0173SH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/31/2024	07/24/2026	4	1,950,323	294.09	68,172			10,755		169,366			(8,465)		5,193		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/05/2024	08/05/2026	2	2,688,349	286.91	109,028			18,881		396,008			(13,457)		7,929		0001
Barclays Global Index/SG01789P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2024	07/15/2026	3	5,939,100	298.29	217,174			31,365		431,210			(26,810)		16,003		0001
Barclays Global Index/SG017884	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2024	07/30/2026	2	1,162,176	294.79	46,227			7,630		102,816			(5,707)		3,346		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/14/2024	08/14/2026	3	1,431,308	284.53	53,961			10,039		181,548			(6,661)		4,368		0001
Barclays Global Index/SG01788Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/01/2024	07/31/2026	3	3,386,895	292.47	104,830			17,510		328,184			(12,964)		9,790		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2024	07/24/2026	3	3,182,203	295.56	111,116			17,447		273,580			(13,715)		8,959		0001
Barclays Global Index/SG01788T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/09/2024	08/10/2026	1	2,771,872	283.51	101,728			18,331		362,824			(12,525)		8,335		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/16/2024	08/17/2026	3	2,459,163	285.87	90,534			17,284		289,105			(11,215)		7,588		0001
Barclays Global Index/SG01788D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2024	08/12/2026	6	7,945,739	283.68	300,688			55,080		1,034,659			(37,159)		24,072		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/13/2024	08/13/2026	4	4,643,306	284.24	173,198			31,935		594,301			(21,378)		14,119		0001
Barclays Global Index/SG01788X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2024	09/18/2026	4	3,995,898	287.19	147,856			34,780		464,582			(18,340)		13,675		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/23/2024	08/21/2026	3	2,369,637	286.88	87,180			17,113		278,858			(10,805)		7,416		0001
Barclays Global Index/SG01789	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/04/2024	08/28/2026	5	5,032,258	287.08	181,481			37,709		588,102			(22,672)		16,130		0001
Barclays Global Index/SG01789F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2024	08/21/2026	4	3,941,600	286.07	144,667			28,391		476,180			(17,900)		12,336		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/15/2026	1	1,838,154	285.23	68,012			15,602		227,554			(8,362)		6,235		0001
Barclays Global Index/SG01788J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2024	09/04/2026	4	3,225,830	285.58	116,929			25,136		385,351			(14,438)		10,578		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	08/28/2026	3	6,043,406	287.08	219,873			45,290		706,271			(27,199)		19,371		0001
Barclays Global Index/SG01789	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/30/2024	09/30/2026	3	4,035,712	287.61	148,571			37,178		462,495			(18,334)		14,288		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/21/2026	1	1,925,143	287.19	67,348			16,026		212,185			(8,292)		6,301		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2024	09/11/2026	2	1,039,715	284.04	39,769			8,936		133,532			(4,909)		3,485		0001
Barclays Global Index/S&G1733Q	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2024	08/26/2026	5	2,259,947	286.99	82,735			16,782		264,785			(10,246)		7,192		0001
Barclays Global Index/S&G1733A	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/23/2024	08/24/2026	1	1,774,236	286.88	65,114			12,987		206,792			(8,017)		5,611		0001
Barclays Global Index/S&G1738	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/16/2024	09/16/2026	3	7,849,529	285.57	296,130			68,404		961,223			(36,545)		26,706		0001
Barclays Global Index/S&G1739V	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2024	07/16/2026	3	1,220,236	299.45	44,416			6,482		87,937			(5,466)		3,303		0001
Barclays Global Index/S&G1785S	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/06/2026	1	2,436,659	287.72	88,207			11,648		190,205			(10,860)		6,281		0001
Barclays Global Index/S&G1786V	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2024	07/22/2026	4	7,270,964	297.81	259,731			40,043		565,460			(32,089)		20,228		0001
Barclays Global Index/S&G1788B	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/16/2024	08/14/2026	4	2,101,138	285.87	77,269			14,507		255,635			(9,642)		6,413		0001
Barclays Global Index/S&G1731	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/17/2026	2	4,704,489	299.02	159,839			23,604		345,968			(19,745)		12,795		0001
Barclays Global Index/S&G17857	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/30/2024	09/01/2026	3	2,272,293	287.08	83,093			17,492		265,474			(10,221)		7,390		0001
Barclays Global Index/S&G1736	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/27/2026	1	1,524,885	294.09	55,506			8,933		136,752			(6,834)		4,335		0001
Barclays Global Index/S&G1786G	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2024	09/11/2026	4	2,893,881	284.92	107,798			24,256		361,786			(13,322)		9,699		0001
Barclays Global Index/S&G1739R	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/08/2026	1	1,473,387	284.35	54,368			11,949		187,521			(6,685)		4,893		0001
Barclays Global Index/S&G1733L	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2024	08/07/2026	2	5,750,116	283.02	211,592			37,368		764,122			(26,130)		17,082		0001
Barclays Global Index/S&G1786S	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2024	08/06/2026	2	2,766,420	282.04	104,654			18,277		378,420			(12,916)		8,191		0001
Barclays Global Index/S&G1736	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/26/2024	08/21/2026	3	4,142,262	286.03	157,198			30,825		501,077			(19,431)		12,964		0001
Barclays Global Index/S&G1786S	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/21/2024	08/19/2026	4	7,659,524	285.88	281,876			54,280		931,049			(34,799)		23,803		0001
Barclays Global Index/S&G1733Z	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/22/2026	1	3,665,227	287.19	135,613			32,413		426,008			(16,674)		12,689		0001
Barclays Global Index/S&G1733S	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/16/2024	09/11/2026	2	3,000,178	285.23	111,557			25,133		371,513			(13,820)		10,055		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/25/2026	2	3,861,859	288.53	137,175			33,512		407,140			(16,946)		12,786		0001
Barclays Global Index/S&G117585	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2024	09/18/2026	3	3,819,588	287.74	139,143			32,656		436,194			(17,201)		13,072		0001
Barclays Global Index/S&G117357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2024	07/03/2026	4	5,003,161	287.72	168,972			21,929		390,548			(21,136)		12,885		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/29/2024	07/29/2026	5	6,938,311	294.37	255,972			41,839		624,366			(31,601)		19,892		0001
Barclays Global Index/S&G117581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2024	07/08/2026	3	4,486,089	297.06	160,180			21,616		360,624			(19,766)		11,882		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/05/2024	07/07/2026	1	2,838,230	287.72	102,744			13,680		221,551			(12,632)		7,353		0001
Barclays Global Index/S&G117491	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2024	07/17/2026	3	2,563,819	298.71	91,342			13,448		182,464			(11,268)		6,973		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/04/2026	2	893,262	285.6	32,303			6,969		113,816			(3,969)		3,047		0001
Barclays Global Index/S&G11733K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2024	07/13/2026	2	2,457,872	298.59	86,440			12,281		175,886			(10,676)		6,560		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/02/2024	08/03/2026	1	3,520,549	292.47	129,204			22,038		414,622			(15,907)		10,301		0001
Barclays Global Index/S&G11768N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/21/2024	08/20/2026	2	1,274,750	285.98	46,915			9,106		154,453			(5,793)		3,976		0001
Barclays Global Index/S&G117394	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/09/2024	08/11/2026	1	1,229,072	283.51	45,107			8,179		160,880			(5,546)		3,710		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/23/2024	08/25/2026	1	2,612,390	286.88	96,136			19,280		307,335			(11,820)		8,289		0001
Barclays Global Index/S&G117583	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/21/2026	1	2,157,856	296.26	78,330			11,943		179,541			(9,631)		5,977		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/12/2024	07/14/2026	1	1,225,087	286.59	44,471			6,353		87,673			(5,468)		3,285		0001
Barclays Global Index/S&G11768E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/24/2026	4	4,504,184	293.97	164,615			25,916		411,853			(20,350)		12,641		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2024	07/23/2026	3	2,831,696	297.69	96,514			14,994		221,444			(11,908)		7,913		0001
Barclays Global Index/S&G11758C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/19/2024	07/20/2026	1	2,730,551	296.26	99,119			14,997		227,284			(12,203)		7,529		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2024	08/28/2026	2	1,854,395	286.94	68,309			14,046		217,719			(8,437)		5,944		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2024	09/25/2026	2	1,611,272	287.56	61,852			15,090		185,019			(7,634)		5,625		0001
Barclays Global Index/SG011754	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/13/2024	09/14/2026	1	1,480,010	285.23	55,130			12,588		184,454			(6,788)		5,039		0001
Barclays Global Index/SG011737	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2024	09/25/2026	5	4,832,955	288.18	167,939			41,203		525,610			(20,874)		16,875		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2024	07/10/2026	4	1,635,751	287.47	61,543			8,480		123,114			(7,600)		4,302		0001
Barclays Global Index/SG011742	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/02/2024	09/04/2026	1	3,016,457	292.47	111,006			19,060		355,149			(13,648)		8,861		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/26/2024	07/28/2026	1	1,952,673	294.09	71,077			11,521		177,679			(8,739)		5,575		0001
Barclays Global Index/SG011758	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/27/2024	09/29/2026	1	1,555,431	289.18	57,551			14,309		169,109			(7,076)		5,482		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2024	07/03/2026	2	1,123,182	297.84	39,997			5,140		87,653			(4,950)		2,865		0001
Barclays Global Index/SG011747	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2024	10/01/2026	3	3,825,056	287.54	139,512			35,108		439,251			(17,218)		13,579		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/15/2024	10/09/2026	4	2,017,505	287.95	74,385			19,677		228,480			(9,211)		7,316		0001
Barclays Global Index/SG011753	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/23/2024	10/07/2026	4	5,381,501	288.23	209,818			54,542		661,242			(25,901)		21,253		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2024	10/30/2026	5	5,694,708	285.26	210,284			61,620		701,904			(26,034)		21,751		0001
Barclays Global Index/SG011754	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/11/2024	10/13/2026	1	1,989,448	288.22	73,013			19,584		223,295			(8,977)		7,289		0001
Barclays Global Index/SG011758	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/24/2024	10/16/2026	4	982,089	287.58	36,303			9,978		112,558			(4,516)		3,626		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/01/2024	11/02/2026	1	2,782,501	285.13	101,840			30,118		344,289			(12,538)		10,703		0001
Barclays Global Index/SG011755	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2024	10/16/2026	2	2,329,277	287.71	85,219			23,286		265,789			(10,527)		8,599		0001
Barclays Global Index/SG011750	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/25/2024	11/25/2026	5	4,096,831	289.36	147,182			48,325		441,879			(18,199)		16,576		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/14/2024	11/13/2026	3	3,724,374	286.78	135,307			42,216		437,397			(16,719)		14,685		0001
Barclays Global Index/SG011751	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2024	11/05/2026	2	3,203,524	286.48	122,010			36,629		379,981			(15,067)		12,407		0001
Barclays Global Index/SG011759	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC																		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shiller Barclays Global Index/S&G17FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/29/2024	10/28/2026	3	7,374,714	286	270,272			78,020		888,573			(33,345)		28,036		0001	
Purchased Call/Shiller Barclays Global Index/S&G17DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2024	10/08/2026	3	1,761,779	287.29	65,464			17,126		203,902			(8,083)		6,372		0001	
Purchased Call/Shiller Barclays Global Index/S&G17FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/02/2025	12/31/2026	4	1,085,256	291.48	40,436			15,312		108,906			(5,004)		4,710		0001	
Purchased Call/Shiller Barclays Global Index/S&G17FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2024	10/29/2026	4	1,590,342	286.11	57,252			16,627		190,936			(7,069)		6,060		0001	
Purchased Call/Shiller Barclays Global Index/S&G17DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2024	10/02/2026	3	3,725,708	287.64	138,218			35,111		428,400			(17,090)		13,262		0001	
Purchased Call/Shiller Barclays Global Index/S&G17FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2024	11/06/2026	4	2,484,422	287.02	96,439			29,188		290,794			(11,929)		9,683		0001	
Purchased Call/Shiller Barclays Global Index/S&G17DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2024	10/15/2026	5	1,740,956	287.74	62,836			17,108		198,455			(7,788)		6,411		0001	
Purchased Call/Shiller Barclays Global Index/S&G17DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/04/2024	10/05/2026	1	2,005,647	287.88	73,808			18,965		227,750			(9,087)		7,197		0001	
Purchased Call/Shiller Barclays Global Index/S&G17FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2024	11/20/2026	2	785,935	286.74	29,243			9,382		92,369			(3,608)		3,146		0001	
Purchased Call/Shiller Barclays Global Index/S&G17DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2024	10/09/2026	2	3,087,969	286.22	112,969			29,849		346,597			(13,987)		11,198		0001	
Purchased Call/Shiller Barclays Global Index/S&G17FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/12/2024	11/11/2026	3	4,494,316	286.79	162,062			49,916		527,651			(20,001)		17,643		0001	
Purchased Call/Shiller Barclays Global Index/S&G17DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2024	10/21/2026	3	5,237,624	286.95	190,615			53,221		612,378			(23,527)		19,578		0001	
Purchased Call/Shiller Barclays Global Index/S&G17FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/28/2024	10/23/2026	2	2,470,713	285.94	90,412			25,612		298,276			(11,193)		9,281		0001	
Purchased Call/Shiller Barclays Global Index/S&G17FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2024	11/06/2026	2	3,868,051	286.85	140,744			42,632		453,352			(17,406)		15,015		0001	
Purchased Call/Shiller Barclays Global Index/S&G17FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/06/2024	12/08/2026	1	1,647,236	290.59	60,289			20,786		170,398			(7,413)		6,844		0001	
Purchased Call/Shiller Barclays Global Index/S&G17FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/11/2024	12/02/2026	4	4,688,440	288.95	177,101			59,692		512,749			(21,868)		19,245		0001	
Purchased Call/Shiller Barclays Global Index/S&G17FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/10/2024	12/09/2026	3	3,703,813	291.8	136,243			47,206		367,332			(16,813)		15,418		0001	
Purchased Call/Shiller Barclays Global Index/S&G17DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2024	10/16/2026	4	2,948,493	287.67	105,134			28,816		336,902			(13,039)		10,886		0001	
Purchased Call/Shiller Barclays Global Index/S&G17DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/25/2024	10/26/2026	1	1,739,631	285.94	63,844			18,266		210,017			(7,860)		6,582		0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2024	12/04/2026	2	6,184,607	290.55	225.818			76.90		640,704			(27,884)		25,480		0001
Barclays Global Index/S&G11F53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/04/2024	12/03/2026	3	3,501,149	289.97	125.869			42,988		369,953			(15,537)		14,401		0001
Barclays Global Index/S&G11F51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/03/2024	12/01/2026	2	1,457,227	288.74	53.953			18,086		160,439			(6,643)		5,989		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/07/2024	10/02/2026	2	2,551,859	287.88	94.036			23,926		288,774			(11,651)		9,084		0001
Barclays Global Index/S&G11F52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/11/2024	12/10/2026	2	3,124,683	292.04	115.422			40,154		307,288			(14,245)		13,033		0001
Barclays Global Index/S&G11F50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/27/2024	11/27/2026	3	2,885,101	288.07	105.769			35,021		328,207			(13,045)		11,762		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2024	12/17/2026	1	4,309,997	290.45	152.606			54,609		447,995			(18,851)		18,223		0001
Barclays Global Index/S&G11F55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2024	10/23/2026	4	2,055,350	286.34	74.453			21,042		245,059			(9,194)		7,720		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/27/2024	11/26/2026	1	1,966,747	289.05	68.248			22,529		214,551			(8,426)		7,982		0001
Barclays Global Index/S&G11F54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/13/2024	12/11/2026	2	4,706,998	292.72	172.014			60,294		451,682			(21,247)		19,672		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/15/2024	11/17/2026	1	1,650,120	286.37	60.229			19,029		196,261			(7,405)		6,564		0001
Barclays Global Index/S&G11F53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/10/2024	11/18/2026	5	12,330,524	287.05	450.669			143,141		1,435,165			(55,616)		49,153		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/10/2024	12/04/2026	5	4,946,385	290.59	185.031			63,239		511,678			(22,935)		20,386		0001
Barclays Global Index/S&G11F56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/01/2024	10/30/2026	4	2,029,902	285.13	76.239			22,387		251,235			(9,465)		7,753		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/24/2024	12/23/2026	4	8,880,281	286.09	337.578			123,747		966,089			(41,682)		37,976		0001
Barclays Global Index/S&G11F58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/14/2024	11/12/2026	4	1,541,094	286.51	55.823			17,301		182,557			(6,894)		6,063		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/30/2024	10/30/2026	3	2,173,090	285.89	77.575			22,663		262,697			(9,577)		8,300		0001
Barclays Global Index/S&G11F53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2024	11/23/2026	2	1,687,819	289.09	61.933			20,119		184,823			(7,632)		6,841		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2024	11/27/2026	3	1,421,291	288.74	51.837			17,221		156,532			(6,424)		5,775		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/28/2025	11/20/2026	4	5,311,245	289.09	195,546			63,134		578,176			(24,276)		21,263		0001
Barclays Global Index/S&G17FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/23/2024	11/19/2026	3	5,183,559	286.89	196,663			64,446		606,371			(24,909)		20,708		0001
Barclays Global Index/S&G17FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2024	11/20/2026	4	6,786,223	287.5	255,056			82,092		776,170			(31,539)		27,088		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2024	11/10/2026	1	2,168,213	286.85	79,140			24,275		254,048			(9,730)		8,493		0001
Barclays Global Index/S&G17FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2024	12/11/2026	4	6,722,829	292.84	241,817			86,900		642,345			(30,638)		28,096		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/13/2024	12/15/2026	1	3,024,352	292.84	110,389			39,121		289,071			(13,572)		12,738		0001
Barclays Global Index/S&G17FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2024	12/18/2026	4	5,304,052	289.89	181,531			65,376		561,890			(22,435)		22,469		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/30/2024	12/25/2026	3	5,271,888	290.81	392,543			71,324		541,310			(23,828)		22,629		0001
Barclays Global Index/S&G17FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/31/2024	12/30/2026	4	3,316,291	291.06	122,749			46,174		337,602			(15,161)		14,367		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/23/2024	12/18/2026	4	5,774,907	286.63	215,959			78,070		638,050			(26,799)		24,464		0001
Barclays Global Index/S&G17FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2024	10/14/2026	3	3,575,346	288.21	129,085			34,787		401,314			(15,930)		13,133		0001
Barclays Global Index/S&G17FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/15/2024	11/13/2026	3	3,149,626	286.37	116,399			36,365		374,716			(14,423)		12,419		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/13/2024	12/14/2026	1	2,392,604	292.84	87,330			30,872		228,688			(10,752)		10,058		0001
Barclays Global Index/S&G17FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/27/2024	12/28/2026	2	3,735,586	290.81	136,039			50,716		383,578			(16,752)		16,124		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/01/2024	11/03/2026	1	3,433,090	285.13	125,651			37,281		424,787			(15,449)		13,235		0001
Barclays Global Index/S&G17FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2024	11/09/2026	1	3,389,978	286.85	123,724			37,836		397,319			(15,234)		13,249		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2024	11/06/2026	2	3,876,639	288.9	137,700			41,684		425,052			(17,013)		15,065		0001
Barclays Global Index/S&G17FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2024	10/23/2026	2	2,853,825	286.1	104,219			29,480		342,838			(12,872)		10,720		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/27/2024	12/29/2026	2	4,231,478	290.81	154,362			57,691		434,487			(18,966)		18,298		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/02/2024	10/02/2026	3	2,130,763	287.18	80,154			20,334		247,591			(9,886)		7,595		0001
Barclays Global Index/S&G17058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/15/2024	11/16/2026	1	2,287,859	286.37	83,278			26,232		272,112			(10,253)		9,081		0001
Barclays Global Index/S&G1758L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/27/2024	11/27/2026	3	1,784,774	288.07	67,775			22,479		200,923			(8,368)		7,251		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/04/2024	12/04/2026	2	1,588,706	289.61	59,700			20,310		169,882			(7,367)		6,548		0001
Barclays Global Index/S&G17F52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/05/2024	11/04/2026	3	5,870,560	295.45	222,188			66,299		719,195			(27,422)		22,885		0001
Barclays Global Index/S&G1758	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2024	11/24/2026	1	378,239	289.09	13,788			4,482		41,175			(1,693)		1,527		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/15/2024	11/13/2026	3	3,302,423	286.08	123,532			38,488		396,523			(15,250)		13,022		0001
Barclays Global Index/S&G1758H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2024	12/16/2026	2	3,571,213	282.84	123,459			43,959		349,176			(15,233)		15,070		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/10/2024	12/07/2026	2	1,673,140	290.59	61,422			21,125		173,076			(7,564)		6,837		0001
Barclays Global Index/S&G17F55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2024	12/18/2026	4	8,553,479	288.07	315,673			113,746		962,345			(39,009)		36,234		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/11/2024	10/12/2026	1	3,167,324	288.22	116,241			31,062		355,502			(14,311)		11,575		0001
Barclays Global Index/S&G1709K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/18/2024	10/19/2026	1	2,291,976	287.67	84,116			23,256		261,808			(10,356)		8,525		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2024	12/25/2026	4	3,738,972	280.07	140,502			52,176		393,658			(17,426)		16,049		0001
Barclays Global Index/S&G17F5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/21/2026	1	2,839,680	288.63	103,364			37,535		313,651			(12,726)		12,098		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/29/2024	11/30/2026	1	1,757,192	286.74	64,138			21,438		193,465			(7,897)		7,184		0001
Barclays Global Index/S&G17F5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/11/2024	12/11/2026	3	2,361,933	292.35	87,380			30,593		229,690			(10,767)		9,871		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/25/2024	10/27/2026	1	1,624,733	295.94	59,628			17,118		196,145			(7,331)		6,162		0001
Barclays Global Index/S&G17032	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/11/2024	10/09/2026	2	2,452,100	287.5	91,508			24,097		281,886			(11,298)		8,882		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/18/2024	10/20/2026	1	1,107,661	287.67	40,651			11,280		126,527			(4,998)		4,130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/22/2026	1	1,518,259	288.63	55,285			20,117		167,696			(6,795)		6,481		0001
Barclays Global Index/SG0117FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/23/2024	10/22/2026	2	3,373,624	286.85	120,588			33,834		395,751			(14,886)		12,841		0001
Barclays Global Index/SG0117G0V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/04/2024	10/06/2026	1	1,598,274	287.88	98,883			15,198		181,605			(7,236)		5,754		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/03/2025	01/04/2027	1	827,490	291.89	30,121			11,518		81,844			(3,708)		3,617		0001
Barclays Global Index/SG0117FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2025	12/31/2026	4	1,694,742	292.38	60,966			23,169		158,956			(7,576)		7,095		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/07/2025	12/31/2026	3	3,851,576	291.89	133,483			50,612		361,167			(16,539)		15,848		0001
Barclays Global Index/SG0117FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/13/2025	01/08/2027	4	1,712,382	290.87	65,630			25,642		175,486			(8,153)		7,539		0001
Barclays Global Index/SG0117FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2025	01/08/2027	4	4,968,656	282.45	177,095			88,763		482,233			(21,864)		21,875		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/14/2025	01/13/2027	3	4,078,696	291.78	148,507			58,601		405,102			(18,325)		18,115		0001
Barclays Global Index/SG0117G84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/28/2025	01/21/2027	3	2,857,469	296.02	99,226			40,328		226,486			(12,268)		11,986		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/28/2025	01/28/2027	3	1,698,738	297.89	64,705			26,915		134,946			(7,991)		7,743		0001
Barclays Global Index/SG0117G8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/04/2025	01/29/2027	3	3,551,427	299.11	116,117			48,675		268,577			(14,409)		16,206		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/03/2025	02/03/2027	3	3,819,411	295.41	142,016			60,110		333,451			(17,516)		17,571		0001
Barclays Global Index/SG0117G8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/05/2027	4	2,851,335	298.37	103,932			44,619		222,376			(12,891)		13,160		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/24/2025	01/22/2027	3	2,724,866	297.01	100,318			40,999		223,578			(12,388)		12,280		0001
Barclays Global Index/SG0117G8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/05/2025	02/04/2027	2	1,411,774	297.19	52,722			22,423		115,293			(6,510)		6,505		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/31/2025	02/01/2027	1	2,894,947	299.11	109,316			46,012		226,691			(13,459)		13,734		0001
Barclays Global Index/SG0117G8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/05/2027	3	5,461,737	298.33	203,341			87,158		426,750			(25,207)		25,208		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2025	01/22/2027	3	1,805,731	298.6	59,326			24,325		133,883			(7,359)		7,242		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/04/2025	03/04/2027	3	1,361,676	294.44	52,597			24,391		123,524			(6,496)		6,552		0001
Barclays Global Index/S&G117H61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/19/2025	02/26/2027	7	2,863,943	298.61	103,000			47,502		222,125			(12,853)		13,657		0001
Barclays Global Index/S&G117H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2025	01/19/2027	2	3,296,451	294.42	120,533			48,985		298,161			(14,825)		14,793		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/05/2027	4	2,939,726	297.59	107,825			46,317		296,330			(13,381)		13,568		0001
Barclays Global Index/S&G117H68	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/14/2025	03/12/2027	3	3,784,293	295.82	144,261			68,873		326,845			(17,885)		18,422		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/10/2025	01/12/2027	1	1,218,007	290.87	44,335			17,418		124,828			(5,451)		5,400		0001
Barclays Global Index/S&G117G3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2025	02/11/2027	2	2,191,253	299.94	79,497			34,524		160,724			(9,806)		10,210		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/21/2025	02/22/2027	2	3,296,662	299.03	119,731			53,979		251,511			(14,775)		15,635		0001
Barclays Global Index/S&G117H69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/11/2025	03/05/2027	4	3,353,692	298.1	115,179			53,839		265,619			(14,295)		16,160		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/05/2025	03/03/2027	3	5,354,581	297.99	186,093			85,944		435,727			(22,959)		25,726		0001
Barclays Global Index/S&G117F9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2025	01/08/2027	3	1,745,227	292.45	61,884			24,079		169,301			(7,652)		7,684		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2025	02/19/2027	2	2,480,429	302.07	87,405			38,968		166,938			(10,794)		11,703		0001
Barclays Global Index/S&G117H65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2025	03/09/2027	2	3,639,020	298.1	134,718			63,530		289,460			(16,627)		17,639		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2025	02/12/2027	3	2,189,651	299.81	88,344			38,673		161,481			(10,908)		10,219		0001
Barclays Global Index/S&G117H67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/21/2025	02/23/2027	1	2,181,986	299.03	79,643			35,883		166,369			(9,792)		10,358		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2025	03/05/2027	4	5,605,502	297.6	204,126			95,225		452,866			(25,222)		27,025		0001
Barclays Global Index/S&G117H6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/18/2025	02/12/2027	3	6,026,593	302.54	216,166			94,718		396,938			(26,716)		28,195		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/09/2027	1	4,004,694	298.33	145,771			62,874		313,041			(17,923)		18,602		0001
Barclays Global Index/S&G117G3A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/17/2025	01/15/2027	3	3,354,295	294.42	124,829			49,930		303,273			(15,462)		14,949		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/30/2025	01/29/2027	3	6,168,745	299.79	219,621			91,857		453,924			(27,136)		28,149		0001
Barclays Global Index/SG01736L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2025	03/11/2027	4	3,946,265	294.89	141,141			67,079		343,559			(17,494)		18,697		0001
Barclays Global Index/SG01746P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2025	03/25/2027	3	1,374,322	300.12	49,863			24,553		101,018			(6,155)		6,815		0001
Barclays Global Index/SG017IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2025	03/26/2027	3	3,976,591	299.95	143,097			70,680		294,318			(17,653)		19,746		0001
Barclays Global Index/SG017IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2025	03/19/2027	4	3,458,207	296.87	126,982			61,792		266,593			(15,793)		17,004		0001
Barclays Global Index/SG01746J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/19/2025	03/18/2027	4	2,384,322	298.95	89,874			43,415		183,202			(11,097)		11,707		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	03/26/2027	4	4,220,962	299.32	145,684			72,591		320,254			(18,099)		20,960		0001
Barclays Global Index/SG017IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/19/2025	03/19/2027	3	1,789,134	299.88	84,153			31,057		131,086			(7,913)		8,699		0001
Barclays Global Index/SG01746K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/25/2025	03/24/2027	4	6,633,916	299.52	238,076			116,955		499,232			(29,401)		32,850		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/18/2025	02/18/2027	2	894,045	302.71	33,303			14,789		61,187			(4,110)		4,400		0001
Barclays Global Index/SG01746A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/14/2025	02/17/2027	3	4,674,429	301.81	174,822			77,382		318,097			(21,525)		21,986		0001
Barclays Global Index/SG017463	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/14/2025	02/15/2027	2	3,500,909	301.81	127,078			56,022		237,910			(15,649)		16,416		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/17/2025	01/14/2027	3	1,475,796	291.85	58,500			23,174		146,241			(7,221)		6,566		0001
Barclays Global Index/SG017360	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/10/2025	01/11/2027	2	1,930,788	290.87	71,163			27,947		197,878			(8,777)		8,546		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/07/2025	01/06/2027	4	2,601,408	291.84	106,651			41,457		257,786			(13,281)		11,413		0001
Barclays Global Index/SG01736K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/31/2025	01/29/2027	3	1,047,036	298.44	40,077			16,742		81,360			(4,948)		4,778		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/03/2025	01/05/2027	1	731,957	291.89	26,716			10,239		72,421			(3,285)		3,205		0001
Barclays Global Index/SG017FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/24/2025	01/25/2027	1	3,626,638	297.42	132,010			54,293		293,013			(16,253)		16,439		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/17/2025	01/20/2027	1	1,355,055	294.42	49,480			19,974		122,564			(6,073)		6,091		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Shiller Barclays Global Index/580117351	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/27/2025	01/27/2027	3	6,247,630	297.36	230,187			95,237		506,135			(28,398)		28,415		0001	
Purchased Call/Shiller Barclays Global Index/580117351	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/27/2025	01/22/2027	2	3,836,109	297.42	139,297			56,995		309,811			(17,261)		17,302		0001	
Purchased Call/Shiller Barclays Global Index/580117357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/17/2025	01/15/2027	3	2,674,549	293.35	99,755			39,846		251,363			(12,325)		11,920		0001	
Purchased Call/Shiller Barclays Global Index/580117356	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/16/2025	01/15/2027	3	1,692,671	294.23	59,390			23,714		154,120			(7,336)		7,544		0001	
Purchased Call/Shiller Barclays Global Index/58011748F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/28/2025	03/02/2027	1	2,090,164	297.58	76,500			35,203		168,784			(9,406)		10,027		0001	
Purchased Call/Shiller Barclays Global Index/580117486	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/28/2025	02/26/2027	6	5,734,077	297.58	207,715			95,387		462,852			(25,826)		27,344		0001	
Purchased Call/Shiller Barclays Global Index/580117486	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2025	02/19/2027	3	3,853,393	300.89	133,878			59,870		271,125			(16,541)		18,096		0001	
Purchased Call/Shiller Barclays Global Index/580117488	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/24/2025	02/19/2027	5	2,132,257	299.03	75,383			33,895		162,435			(9,376)		10,060		0001	
Purchased Call/Shiller Barclays Global Index/58011748J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/17/2025	03/15/2027	2	2,200,371	295.82	80,787			38,673		190,121			(9,948)		10,759		0001	
Purchased Call/Shiller Barclays Global Index/58011748T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/14/2025	03/16/2027	1	2,180,466	295.82	80,023			38,363		188,401			(9,839)		10,676		0001	
Purchased Call/Shiller Barclays Global Index/58011748Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/21/2025	03/19/2027	3	5,894,650	299.29	214,668			104,271		447,087			(26,515)		28,365		0001	
Purchased Call/Shiller Barclays Global Index/580117490	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/18/2025	03/12/2027	3	932,569	295.31	36,089			17,160		82,043			(4,464)		4,540		0001	
Purchased Call/Shiller Barclays Global Index/58011749C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/26/2025	02/26/2027	3	3,227,665	298.53	117,217			53,452		251,158			(14,468)		15,392		0001	
Purchased Call/Shiller Barclays Global Index/58011749V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/18/2025	03/17/2027	4	3,032,471	297.91	113,058			54,391		242,467			(13,947)		14,869		0001	
Purchased Call/Shiller Barclays Global Index/580117333	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/13/2025	12/24/2026	1	313,808	289.97	12,262			4,624		33,148			(1,554)		1,344		0001	
Purchased Call/Shiller Barclays Global Index/58011748A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/24/2025	02/24/2027	3	2,997,047	298.66	108,088			48,877		231,135			(13,334)		14,201		0001	
Purchased Call/Shiller Barclays Global Index/580117336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/24/2025	01/26/2027	1	1,076,499	297.42	39,292			16,192		87,011			(4,831)		4,888		0001	
Purchased Call/Shiller Barclays Global Index/580117338	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2025	01/18/2027	3	2,233,239	294.42	82,347			33,313		201,919			(10,200)		10,004		0001	
Purchased Call/Shiller Barclays Global Index/580117330	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/31/2025	02/02/2027	1	1,743,709	299.11	63,645			26,839		131,983			(7,825)		8,009		0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2025	02/25/2027	3	2,188,144	288.08	80,474			36,510		173,322			(9,927)		10,423		0001
Barclays Global Index/S&G17H8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/18/2025	02/12/2027	2	5,868,633	301.81	218,824			96,025		388,618			(27,144)		27,389		0001
Barclays Global Index/S&G17H61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/10/2025	02/10/2027	4	3,385,179	286.95	126,090			54,614		256,289			(15,561)		15,749		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/14/2025	02/16/2027	1	1,509,660	301.81	55,103			24,330		102,641			(6,775)		7,090		0001
Barclays Global Index/S&G17H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2025	03/05/2027	3	1,630,354	296.34	69,406			32,304		154,970			(8,565)		8,820		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/21/2025	03/23/2027	1	4,115,918	288.87	151,054			73,867		317,573			(18,572)		20,353		0001
Barclays Global Index/S&G17IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/21/2025	03/22/2027	2	4,890,822	288.87	162,586			79,510		377,198			(20,051)		24,151		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2025	01/07/2027	4	1,698,132	293.85	65,828			25,526		175,195			(8,147)		8,342		0001
Barclays Global Index/S&G17FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/28/2025	03/29/2027	1	2,991,489	297.62	109,788			54,667		242,238			(13,517)		14,916		0001
Barclays Global Index/S&G17IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/07/2025	03/08/2027	1	3,201,842	298.1	117,508			55,117		253,698			(14,467)		15,487		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/10/2025	03/10/2027	5	4,479,047	296.69	161,007			76,020		374,548			(19,888)		21,741		0001
Barclays Global Index/S&G17H8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/28/2025	03/01/2027	1	874,651	297.58	32,012			14,707		70,629			(3,941)		4,190		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/01/2025	03/31/2027	4	7,211,082	296.22	263,852			132,144		615,165			(32,581)		36,055		0001
Barclays Global Index/S&G17IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/17/2025	03/12/2027	3	6,105,022	294.42	225,355			107,257		554,682			(27,828)		29,720		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/28/2025	03/30/2027	1	1,238,705	297.62	45,487			22,686		100,428			(5,584)		6,180		0001
Barclays Global Index/S&G17IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2025	03/26/2027	2	3,565,549	297.62	127,695			63,345		288,604			(15,806)		17,705		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/08/2027	1	2,835,844	298.33	103,225			44,442		221,674			(12,709)		13,151		0001
Barclays Global Index/S&G17I3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/14/2025	05/03/2027	3	2,639,358	285.72	97,443			53,247		318,696			(12,007)		13,780		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/07/2027	3	5,139,260	286.35	190,889			105,639		609,960			(23,584)		26,967		0001

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Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/13/2025	05/06/2027	4	3,372,956	285.63	126,906			69,892		408,348			(15,680)		17,677		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/02/2027	5	6,227,127	284.63	219,974			111,325		776,886			(27,241)		31,221		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/02/2027	3	3,391,512	291.55	141,242			71,323		400,862			(17,443)		20,012		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2025	05/17/2027	1	3,401,679	288.46	124,842			70,578		377,951			(15,370)		18,070		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/04/2027	2	2,246,847	286.79	82,545			48,927		247,387			(10,215)		12,204		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/23/2025	06/18/2027	3	5,494,960	289.15	201,380			123,240		598,050			(24,907)		30,303		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/05/2025	05/26/2027	2	3,212,731	287.51	118,587			68,548		367,523			(14,591)		17,252		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/24/2025	04/23/2027	5	4,731,367	284.9	177,021			94,779		865,235			(21,929)		24,391		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/30/2025	06/01/2027	1	4,886,013	288.4	179,805			105,216		544,000			(22,107)		26,424		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/30/2025	05/28/2027	2	1,006,858	286.46	36,885			21,489		111,904			(4,558)		5,420		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/17/2025	04/16/2027	2	2,659,562	283.55	96,578			50,681		342,209			(11,962)		13,586		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/07/2027	1	3,242,280	286.79	118,992			70,708		356,798			(14,650)		17,657		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2025	05/21/2027	4	3,585,663	287.51	133,839			76,910		410,185			(16,602)		19,140		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/23/2027	2	2,155,437	285.23	79,580			42,558		264,035			(9,852)		11,112		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	04/30/2027	2	5,387,894	286.72	197,931			107,763		660,575			(24,503)		28,025		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2025	05/25/2027	2	2,051,327	287.51	75,667			43,648		234,664			(9,313)		11,002		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/16/2025	06/16/2027	4	2,797,311	288.53	102,519			62,214		301,024			(12,652)		15,391		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/28/2025	05/24/2027	2	2,371,060	287.51	87,314			50,293		271,240			(10,761)		12,702		0001
Purchased Call/Shiller Barclays Global Index/SG0117J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/16/2025	04/16/2027	3	1,735,023	283.11	65,117			34,113		226,078			(8,043)		8,863		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/12/2027	2	3,598,219	282.14	133,146			68,922		481,947			(16,410)		18,284		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/11/2025	04/13/2027	1	3,117,894	282.14	114,739			59,418		417,612			(14,107)		15,865		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/14/2025	04/09/2027	3	5,511,793	282.14	205,663			106,085		736,449			(25,488)		27,897		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/14/2025	05/14/2027	3	1,770,482	287.95	64,974			36,460		198,827			(8,016)		9,371		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/28/2025	04/23/2027	5	2,445,736	284.49	92,157			49,195		306,219			(11,390)		12,008		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/24/2025	04/22/2027	3	2,592,165	283.96	97,983			52,043		329,752			(12,100)		13,346		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/21/2025	05/20/2027	4	2,482,926	288.6	90,223			51,370		275,812			(11,133)		13,291		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/02/2025	05/28/2027	3	2,686,079	288.4	106,038			61,831		322,688			(13,122)		15,999		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	04/30/2027	3	2,786,364	285.14	101,671			55,138		336,317			(12,545)		14,243		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	04/30/2027	2	3,397,309	285.21	147,799			80,310		488,750			(18,244)		20,740		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/14/2025	04/14/2027	4	3,039,706	282.77	113,111			58,830		399,996			(13,969)		15,487		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/15/2025	05/14/2027	4	4,775,293	286.05	175,521			98,835		537,286			(21,694)		25,274		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/12/2025	06/11/2027	2	3,133,438	289.22	114,802			68,904		340,191			(14,164)		17,143		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/02/2025	06/02/2027	5	5,281,606	288.09	195,387			114,771		593,623			(24,123)		28,596		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/17/2025	06/17/2027	3	5,014,188	289.56	183,921			111,942		539,126			(22,668)		27,620		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2027	1	2,653,507	285.23	105,294			56,552		349,548			(12,946)		14,786		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/04/2027	2	2,654,472	286.37	97,617			57,772		295,851			(12,053)		14,406		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/18/2027	3	4,291,608	289.62	155,312			95,140		460,399			(19,209)		23,667		0001
Purchased Call/Shiller Barclays Global Index/S&P17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/14/2025	05/13/2027	2	2,405,472	288.42	86,976			48,663		267,551			(10,731)		12,716		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Shiller Barclays Global Index/SG017JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/19/2027	3	2,811,840	288.52	103,250			58,631		311,864			(12,741)		14,973		0001
Purchased Call/Shiller Barclays Global Index/SG017JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/02/2025	04/02/2027	4	2,471,801	297.44	60,719			30,630		201,688			(7,489)		12,383		0001
Purchased Call/Shiller Barclays Global Index/SG017JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/04/2025	06/03/2027	2	1,428,646	288.32	52,488			30,879		159,585			(6,475)		7,750		0001
Purchased Call/Shiller Barclays Global Index/SG017JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/13/2025	04/26/2027	2	2,419,112	285.23	90,890			48,940		296,336			(11,237)		12,519		0001
Purchased Call/Shiller Barclays Global Index/SG017JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/21/2025	04/16/2027	3	5,153,208	285.55	191,720			100,925		663,168			(23,801)		26,325		0001
Purchased Call/Shiller Barclays Global Index/SG017JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/29/2025	05/28/2027	3	4,543,866	288.1	188,424			97,882		510,538			(20,783)		24,458		0001
Purchased Call/Shiller Barclays Global Index/SG017JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/16/2025	06/11/2027	3	2,394,098	288.95	88,639			53,410		262,163			(10,975)		13,098		0001
Purchased Call/Shiller Barclays Global Index/SG017IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/07/2027	4	3,628,215	280.08	137,040			69,917		514,538			(16,912)		18,314		0001
Purchased Call/Shiller Barclays Global Index/SG017JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/10/2027	1	2,893,846	286.78	106,494			59,179		338,447			(13,111)		15,241		0001
Purchased Call/Shiller Barclays Global Index/SG017JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2025	05/21/2027	2	2,945,644	287.78	107,593			61,687		334,197			(13,286)		15,724		0001
Purchased Call/Shiller Barclays Global Index/SG017KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/25/2027	2	2,460,068	288.38	90,657			56,051		274,260			(11,178)		13,673		0001
Purchased Call/Shiller Barclays Global Index/SG017KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/10/2025	06/09/2027	4	7,304,429	289.07	287,371			159,461		795,722			(32,975)		39,871		0001
Purchased Call/Shiller Barclays Global Index/SG017KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/13/2025	06/14/2027	2	3,090,030	288.95	113,945			68,459		338,358			(13,959)		16,963		0001
Purchased Call/Shiller Barclays Global Index/SG017KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/16/2025	06/11/2027	3	4,105,955	289.16	150,761			90,683		446,719			(18,622)		22,464		0001
Purchased Call/Shiller Barclays Global Index/SG017JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/27/2025	05/27/2027	2	1,787,577	286.37	64,734			37,483		199,170			(7,981)		9,610		0001
Purchased Call/Shiller Barclays Global Index/SG017KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/04/2025	06/04/2027	3	3,555,639	288.34	130,575			77,176		396,705			(16,123)		19,296		0001
Purchased Call/Shiller Barclays Global Index/SG017KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/10/2025	06/10/2027	2	2,366,461	289.04	86,964			51,967		256,610			(10,722)		12,943		0001
Purchased Call/Shiller Barclays Global Index/SG017KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/28/2027	1	4,020,883	289.3	148,371			92,451		435,730			(18,267)		22,422		0001
Purchased Call/Shiller Barclays Global Index/SG017JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/12/2025	05/31/2027	2	7,243,956	288.4	266,135			155,691		806,531			(32,789)		39,129		0001

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Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/23/2025	06/23/2027	2	4,014,224	288.91	146,864			90,446		440,312			(18,120)		22,261		0001
Barclays Global Index/S&P175SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/25/2027	4	5,067,427	289.3	187,386			116,562		549,133			(23,206)		28,164		0001
Barclays Global Index/S&P175Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/09/2027	2	3,422,064	282.07	125,988			64,873		469,316			(15,567)		17,320		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/01/2025	04/01/2027	2	3,191,653	286.96	118,672			59,548		265,040			(14,643)		15,990		0001
Barclays Global Index/S&P175A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/06/2027	1	2,975,067	284.63	110,078			55,946		371,061			(13,534)		14,997		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/17/2025	04/15/2027	3	1,475,994	283.06	54,793			28,588		192,620			(6,764)		7,530		0001
Barclays Global Index/S&P175F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/13/2025	05/12/2027	3	2,701,006	288.03	99,988			55,819		304,110			(12,340)		14,261		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/07/2027	3	2,062,999	285.81	76,533			42,211		248,488			(9,440)		10,825		0001
Barclays Global Index/S&P175B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/21/2027	3	2,817,896	288.14	102,203			58,422		316,177			(12,610)		15,042		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/17/2025	04/20/2027	1	1,951,607	285.55	72,014			37,933		251,091			(8,842)		10,022		0001
Barclays Global Index/S&P175T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/12/2025	05/07/2027	2	1,721,633	286.78	64,554			35,774		201,351			(7,983)		9,034		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/09/2025	04/09/2027	3	2,230,973	281.46	83,890			43,099		304,615			(10,355)		11,292		0001
Barclays Global Index/S&P175I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/21/2027	3	4,508,170	283.2	169,674			89,803		595,810			(20,935)		23,180		0001
Barclays Global Index/S&P175U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/17/2025	04/19/2027	1	3,177,681	283.55	117,256			61,688		408,859			(14,417)		16,297		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2025	05/14/2027	2	3,494,552	286.46	128,050			72,215		386,270			(15,866)		18,486		0001
Barclays Global Index/S&P175K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/28/2025	04/28/2027	2	6,480,537	285.46	238,848			128,677		788,444			(29,462)		33,623		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2025	05/18/2027	1	2,034,750	286.46	74,675			42,261		226,076			(9,161)		10,922		0001
Barclays Global Index/S&P175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/25/2027	2	4,970,014	288.88	184,154			114,356		545,553			(22,746)		27,623		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2027	1	1,706,188	288.79	62,617			37,243		187,758			(7,689)		9,302		0001
Barclays Global Index/S&P175S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC																		0001

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Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/24/2027	3	2,646,414	288.7	96,731			59,716		292,142			(11,935)		14,692		0001
Barclays Global Index/S&P17KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2025	06/15/2027	1	3,035,219	288.95	111,393			67,325		332,356			(13,696)		16,681		0001
Barclays Global Index/S&P17KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/05/2025	05/05/2027	2	3,284,266	285.67	120,798			86,220		397,095			(14,886)		17,191		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/21/2025	05/04/2027	2	2,194,097	285.72	82,106			45,059		264,855			(10,138)		11,470		0001
Barclays Global Index/S&P17KJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/21/2027	1	5,086,643	289.15	187,262			114,882		554,005			(23,056)		28,157		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2027	1	1,791,483	289.15	65,927			40,480		195,040			(8,106)		9,924		0001
Barclays Global Index/S&P17KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	06/30/2027	3	5,374,580	289.45	201,438			126,106		579,884			(24,859)		30,037		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	04/29/2027	3	1,952,731	285.39	71,554			38,689		238,111			(8,832)		10,144		0001
Barclays Global Index/S&P17JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/27/2025	06/29/2027	1	1,306,755	289.3	48,219			30,071		141,606			(5,929)		7,295		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/18/2027	1	2,079,121	289.62	76,304			46,624		225,256			(9,407)		11,466		0001
Barclays Global Index/S&P17KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/05/2027	1	2,993,572	284.63	110,762			56,219		373,474			(13,637)		15,070		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/11/2027	1	2,083,692	286.78	76,680			42,658		243,696			(9,428)		10,988		0001
Barclays Global Index/S&P17JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2027	3	978,116	281.02	38,949			20,214		135,186			(4,872)		4,944		0001
Barclays Global Index/S&P17ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/27/2025	08/27/2027	2	2,312,770	300.69	86,051			60,790		172,364			(10,616)		13,723		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/09/2027	4	2,986,668	301.99	110,926			80,300		213,046			(13,701)		17,962		0001
Barclays Global Index/S&P17KQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/25/2025	09/10/2027	5	6,688,327	303.23	253,658			184,774		463,168			(31,393)		41,430		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/25/2025	09/24/2027	5	5,556,280	302.19	210,881			157,467		397,162			(26,057)		34,091		0001
Barclays Global Index/S&P17K6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2025	09/10/2027	2	3,807,419	302.94	144,923			105,595		262,050			(17,970)		22,897		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/16/2025	09/15/2027	2	6,290,429	303.86	231,772			169,438		419,003			(28,586)		38,007		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/08/2027	4	2,082,530	302.06	77,709			56,118		147,954			(9,591)		12,500		0001
Barclays Global Index/S&G117NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/20/2027	3	5,036,247	303.13	184,887			129,254		342,251			(22,875)		29,678		0001
Barclays Global Index/S&G117NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2025	08/26/2027	2	3,345,380	298.96	123,627			86,965		255,885			(15,243)		19,830		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/22/2027	3	1,975,710	301.24	74,297			55,042		145,076			(9,166)		12,016		0001
Barclays Global Index/S&G117NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2025	09/20/2027	2	3,432,208	301.5	127,415			94,147		249,646			(15,699)		20,855		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/07/2025	09/24/2027	3	3,376,749	304.01	120,565			90,270		224,146			(14,951)		20,574		0001
Barclays Global Index/S&G117NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/15/2025	09/13/2027	3	5,504,622	302.94	203,863			148,666		379,222			(25,113)		33,197		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/27/2027	2	3,590,527	301.07	131,936			93,501		263,925			(16,291)		21,304		0001
Barclays Global Index/S&G117NE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2025	08/31/2027	2	2,178,852	300.38	80,207			57,064		164,327			(9,872)		12,978		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/12/2027	1	3,407,625	291.98	125,401			80,553		339,619			(15,499)		19,293		0001
Barclays Global Index/S&G117S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/25/2025	08/25/2027	2	5,000,003	303.26	174,159			122,302		340,242			(21,481)		29,609		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/07/2027	3	5,711,915	290.12	217,071			137,894		603,632			(26,789)		32,166		0001
Barclays Global Index/S&G117KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/03/2027	3	5,211,313	301.01	193,733			139,220		384,343			(23,970)		31,131		0001
Barclays Global Index/S&G117NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2025	07/02/2027	2	1,882,726	290.98	69,549			43,872		193,590			(8,591)		10,545		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/04/2025	09/03/2027	3	2,800,665	300.68	104,605			75,092		206,015			(12,926)		16,730		0001
Barclays Global Index/S&G117KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	07/01/2027	2	3,903,813	298.73	142,428			89,346		407,503			(17,566)		21,315		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2025	07/16/2027	3	2,534,660	298.89	96,054			62,294		269,911			(11,856)		14,412		0001
Barclays Global Index/S&G117LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/09/2027	4	5,337,478	291.76	197,335			126,406		535,651			(24,386)		30,122		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2025	07/14/2027	3	4,517,186	291.7	164,093			105,756		454,352			(20,238)		25,630		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays Global Index/S&G17NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/03/2025	07/05/2027	1	2,407,494	291.09	88,596			56,058		246,657			(10,893)		13,528		0001
Purchased Call/Shiller Barclays Global Index/S&G17NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/20/2027	1	1,654,767	291.66	60,895			39,733		166,691			(7,487)		9,449		0001
Purchased Call/Shiller Barclays Global Index/S&G17LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/29/2025	07/28/2027	3	3,226,862	294.61	117,850			78,254		286,401			(14,540)		18,579		0001
Purchased Call/Shiller Barclays Global Index/S&G17LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/12/2025	08/06/2027	3	2,113,309	293.98	78,776			53,564		188,256			(9,752)		12,280		0001
Purchased Call/Shiller Barclays Global Index/S&G17LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/11/2025	08/11/2027	2	2,927,165	295.85	110,665			75,589		257,544			(13,651)		17,096		0001
Purchased Call/Shiller Barclays Global Index/S&G17LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/23/2027	3	2,386,953	295.03	87,053			57,182		213,746			(10,734)		13,569		0001
Purchased Call/Shiller Barclays Global Index/S&G17NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/04/2025	09/03/2027	2	2,535,139	299.76	93,997			67,155		195,531			(11,589)		15,144		0001
Purchased Call/Shiller Barclays Global Index/S&G17LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/21/2027	3	3,792,221	291.65	140,884			92,149		382,147			(17,375)		21,676		0001
Purchased Call/Shiller Barclays Global Index/S&G17LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/30/2027	3	2,951,102	294.26	105,384			70,344		273,388			(13,002)		17,027		0001
Purchased Call/Shiller Barclays Global Index/S&G17NS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/24/2027	2	3,486,107	303.13	128,991			90,367		237,138			(15,861)		20,624		0001
Purchased Call/Shiller Barclays Global Index/S&G17LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/23/2027	4	2,792,408	294.82	102,153			67,384		253,743			(12,619)		15,994		0001
Purchased Call/Shiller Barclays Global Index/S&G17NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2025	08/17/2027	3	2,393,197	298.02	88,779			61,381		195,611			(10,925)		14,061		0001
Purchased Call/Shiller Barclays Global Index/S&G17LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/14/2025	07/13/2027	2	3,734,807	291.98	137,362			88,309		372,227			(16,891)		21,168		0001
Purchased Call/Shiller Barclays Global Index/S&G17LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/05/2025	08/04/2027	2	2,130,913	291.82	80,397			54,164		213,808			(9,921)		12,357		0001
Purchased Call/Shiller Barclays Global Index/S&G17NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/17/2027	3	4,569,167	302.76	162,810			120,022		317,076			(20,119)		27,659		0001
Purchased Call/Shiller Barclays Global Index/S&G17NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/14/2025	08/13/2027	3	5,756,772	297.98	212,542			146,304		470,976			(26,243)		33,701		0001
Purchased Call/Shiller Barclays Global Index/S&G17NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/10/2025	09/10/2027	3	1,893,648	302.36	69,913			50,632		192,446			(8,621)		11,328		0001
Purchased Call/Shiller Barclays Global Index/S&G17LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/12/2025	08/12/2027	3	4,212,556	297.33	157,135			107,382		352,511			(19,383)		24,627		0001
Purchased Call/Shiller Barclays Global Index/S&G17NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/17/2027	2	3,146,248	301.5	116,324			85,809		228,638			(14,394)		19,046		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2025	09/23/2027	2	2,939,679	302.14	109,911			81,593		208,919			(13,562)		17,889		0001
Barclays Global Index/S&G117N64	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	09/01/2027	2	3,430,766	301.07	127,399			90,700		257,218			(15,652)		20,455		0001
Barclays Global Index/S&G117N61	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/29/2025	09/29/2027	3	3,855,547	302.36	140,416			105,425		272,372			(17,330)		23,600		0001
Barclays Global Index/S&G117N64	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/22/2027	3	5,627,221	291.82	215,737			141,460		564,035			(26,612)		32,198		0001
Barclays Global Index/S&G117L30	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/09/2027	2	2,460,162	292.37	90,207			57,522		242,002			(11,123)		13,884		0001
Barclays Global Index/S&G117L30	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/04/2025	07/30/2027	3	4,374,724	293.43	154,798			103,614		416,555			(19,124)		25,240		0001
Barclays Global Index/S&G117L31	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2025	07/15/2027	2	4,550,352	290.49	165,839			107,111		476,514			(20,454)		25,896		0001
Barclays Global Index/S&G117L36	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/01/2025	07/30/2027	3	4,842,128	291.41	178,638			119,688		492,006			(22,095)		27,937		0001
Barclays Global Index/S&G117L3N	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/14/2025	07/09/2027	3	4,339,061	291.98	156,611			100,462		432,288			(19,408)		24,488		0001
Barclays Global Index/S&G117L32	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2025	08/10/2027	1	3,102,643	293.98	114,488			78,003		276,493			(14,076)		18,102		0001
Barclays Global Index/S&G117L3H	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2025	07/16/2027	2	6,040,861	291.1	223,175			145,035		619,235			(27,562)		34,347		0001
Barclays Global Index/S&G117L8	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/30/2027	1	3,425,956	300.38	126,760			90,094		258,327			(15,607)		20,387		0001
Barclays Global Index/S&G117N5H	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/17/2025	09/17/2027	3	1,437,336	302.36	53,415			39,376		101,254			(6,613)		8,701		0001
Barclays Global Index/S&G117N5Y	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/24/2025	09/24/2027	2	1,244,953	302.58	45,593			33,952		87,144			(5,625)		7,585		0001
Barclays Global Index/S&G117N5	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/20/2027	2	5,447,883	299.8	205,792			143,666		418,313			(25,413)		32,104		0001
Barclays Global Index/S&G117N67	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/20/2027	3	3,289,183	300.01	122,375			85,282		250,738			(15,102)		19,383		0001
Barclays Global Index/S&G117N6	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2025	09/28/2027	1	3,381,591	304.01	125,119			93,667		224,802			(15,383)		20,680		0001
Barclays Global Index/S&G117N67	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2025	09/16/2027	3	3,980,419	303.53	145,748			106,764		268,439			(17,975)		24,073		0001
Barclays Global Index/S&G117N6X	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/15/2025	09/16/2027	1	3,723,828	298.02	137,409			94,882		304,258			(16,918)		21,857		0001
Barclays Global Index/S&G117N63	Fixed Index & Index Linked Annuity Hedge																					

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Purchased Call/Shiller Barclays Global Index/S&G117LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/06/2027	2	5,636,867	293.98	210,737			143,050		327,483			(26,024)		32,756		0001	
Purchased Call/Shiller Barclays Global Index/S&G117LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/12/2025	08/09/2027	2	3,767,871	293.98	139,612			95,072		335,775			(17,194)		21,961		0001	
Purchased Call/Shiller Barclays Global Index/S&G117NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/19/2025	08/19/2027	3	6,062,890	299.89	223,625			155,238		463,982			(27,582)		35,683		0001	
Purchased Call/Shiller Barclays Global Index/S&G117LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/01/2025	08/02/2027	1	2,843,719	291.41	104,933			70,437		289,046			(12,919)		16,458		0001	
Purchased Call/Shiller Barclays Global Index/S&G117NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2025	09/27/2027	1	3,643,385	304.01	134,441			100,600		242,085			(16,552)		22,260		0001	
Purchased Call/Shiller Barclays Global Index/S&G117NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2025	09/14/2027	1	2,233,565	302.94	82,865			60,442		153,873			(10,188)		13,483		0001	
Purchased Call/Shiller Barclays Global Index/S&G117NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/21/2027	2	5,387,494	301.5	199,209			147,228		391,867			(24,498)		32,734		0001	
Purchased Call/Shiller Barclays Global Index/S&G117NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/01/2025	09/30/2027	2	3,100,421	302.03	113,976			85,666		221,730			(14,056)		18,985		0001	
Purchased Call/Shiller Barclays Global Index/S&G117LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/19/2027	1	2,466,573	291.66	90,770			59,181		248,467			(11,176)		14,089		0001	
Purchased Call/Shiller Barclays Global Index/S&G117LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/29/2027	4	4,014,597	294.39	147,708			98,331		370,222			(18,232)		23,199		0001	
Purchased Call/Shiller Barclays Global Index/S&G117LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2025	08/06/2027	2	3,985,837	293.17	133,289			90,154		344,555			(16,437)		20,837		0001	
Purchased Call/Shiller Barclays Global Index/S&G117LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/26/2027	2	3,844,971	294.61	141,405			93,569		351,987			(17,413)		22,082		0001	
Purchased Call/Shiller Barclays Global Index/S&G117LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/15/2025	07/23/2027	4	4,134,634	294.61	153,192			101,490		378,363			(19,036)		23,683		0001	
Purchased Call/Shiller Barclays Global Index/S&G117LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/05/2025	08/05/2027	2	2,602,792	292.53	96,653			65,208		255,270			(11,920)		15,109		0001	
Purchased Call/Shiller Barclays Global Index/S&G117LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/21/2025	07/16/2027	2	3,156,352	291.66	115,902			75,424		318,220			(14,342)		17,958		0001	
Purchased Call/Shiller Barclays Global Index/S&G117NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/03/2025	07/02/2027	4	5,173,316	291.09	189,148			119,530		530,143			(23,412)		28,975		0001	
Purchased Call/Shiller Barclays Global Index/S&G117NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/18/2025	08/13/2027	3	5,705,215	296.02	213,082			146,955		465,959			(26,382)		33,387		0001	
Purchased Call/Shiller Barclays Global Index/S&G117NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/19/2025	08/18/2027	3	3,343,919	298.41	124,458			86,186		289,611			(15,348)		19,666		0001	
Purchased Call/Shiller Barclays Global Index/S&G117NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/27/2027	2	4,200,989	300.38	154,831			109,877		316,570			(19,153)		24,296		0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2025	09/02/2027	2	1,595,628	300.22	57,910			41,313		120,261			(7,144)		9,463		0001
Barclays Global Index/S&G117NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/05/2025	09/07/2027	1	3,122,314	301.01	115,838			83,378		230,483			(14,242)		18,723		0001
Barclays Global Index/S&G117NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/05/2025	09/06/2027	1	1,915,159	301.01	71,062			51,115		141,310			(8,748)		11,473		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/14/2025	08/13/2027	2	3,012,403	298.6	108,694			74,724		241,116			(13,414)		17,629		0001
Barclays Global Index/S&G117LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/23/2027	1	3,134,939	303.13	115,679			80,991		213,250			(14,242)		18,528		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/27/2027	1	893,810	294.61	32,892			21,778		81,824			(4,044)		5,141		0001
Barclays Global Index/S&G117KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/08/2027	4	1,706,341	291.07	64,608			41,153		175,048			(7,977)		9,619		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/03/2025	07/06/2027	1	2,696,287	291.09	99,297			62,879		276,461			(12,192)		15,179		0001
Barclays Global Index/S&G117KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/01/2025	08/03/2027	1	775,878	291.41	28,630			19,231		78,863			(3,520)		4,495		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/27/2025	10/27/2027	3	4,868,447	305.57	167,874			132,436		295,164			(20,708)		29,297		0001
Barclays Global Index/S&G117OS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2025	10/13/2027	5	4,598,016	299.99	168,259			123,550		354,521			(20,761)		28,502		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/07/2025	10/07/2027	2	4,419,171	302.33	164,196			124,974		313,097			(20,247)		27,247		0001
Barclays Global Index/S&G117NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/21/2025	10/18/2027	3	6,646,299	299.63	251,748			196,156		519,273			(31,078)		41,382		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2025	11/05/2027	4	2,167,817	303.07	80,961			65,038		150,640			(10,001)		13,710		0001
Barclays Global Index/S&G117NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/10/2025	10/08/2027	3	4,796,939	302.35	169,102			129,681		339,681			(20,889)		29,602		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/21/2025	10/21/2027	4	3,831,347	302.6	145,658			113,832		289,688			(17,975)		23,918		0001
Barclays Global Index/S&G117NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/10/2025	10/12/2027	2	2,331,730	298.26	86,940			66,931		190,754			(10,703)		14,441		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/20/2025	10/20/2027	5	3,509,685	301.79	133,489			104,196		254,340			(16,494)		21,891		0001
Barclays Global Index/S&G117OSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/13/2025	11/12/2027	2	4,183,990	306.04	153,833			125,203		261,260			(18,994)		26,620		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2025	10/29/2027	4	5,244,771	303.19	194,008			154,309		362,232			(23,979)		32,971		0001
Barclays Global Index/SG017055	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/29/2025	10/29/2027	3	2,928,144	303.39	108,185			85,645		200,749			(13,341)		18,408		0001
Barclays Global Index/SG017054	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/28/2025	11/24/2027	4	3,732,466	302.39	141,504			117,184		286,860			(17,462)		23,987		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/11/2025	11/11/2027	3	2,151,295	306.58	79,498			64,398		131,570			(9,811)		13,676		0001
Barclays Global Index/SG01705H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/17/2025	11/12/2027	3	3,304,055	305.13	120,425			98,157		213,319			(14,894)		21,022		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/28/2025	11/26/2027	1	2,387,544	306.72	88,339			73,687		145,952			(10,921)		15,369		0001
Barclays Global Index/SG01705I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/28/2025	11/10/2027	3	4,623,025	305.09	172,518			139,875		298,817			(21,319)		29,363		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2025	10/29/2027	2	3,496,789	303.11	130,599			103,929		242,148			(16,161)		21,983		0001
Barclays Global Index/SG01705J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/03/2025	11/03/2027	2	5,592,104	304.24	201,725			161,075		371,540			(24,883)		35,244		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/20/2025	11/19/2027	4	5,789,291	300.4	218,574			180,105		443,253			(27,014)		37,051		0001
Barclays Global Index/SG01705K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/18/2025	11/17/2027	2	5,471,680	303.1	196,734			160,871		380,905			(24,267)		34,960		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/03/2027	3	3,514,543	307.15	129,608			109,400		211,914			(16,030)		22,755		0001
Barclays Global Index/SG01705L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/22/2027	1	2,447,439	301.72	90,800			74,938		179,105			(11,179)		15,703		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/12/2025	12/03/2027	3	2,290,449	306.4	85,761			72,090		142,590			(10,595)		14,888		0001
Barclays Global Index/SG01705M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/20/2025	11/18/2027	3	2,462,407	301.48	89,075			73,035		181,568			(10,983)		15,746		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/26/2025	11/25/2027	3	2,209,987	303.76	90,755			75,627		150,530			(11,226)		14,215		0001
Barclays Global Index/SG01705N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/04/2025	12/03/2027	2	4,719,353	307.21	174,320			146,930		283,528			(21,524)		30,516		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/12/2025	12/10/2027	3	4,433,112	308.14	161,024			137,381		259,260			(19,948)		28,995		0001
Barclays Global Index/SG01705O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/31/2025	12/24/2027	4	7,485,719	308.96	277,638			242,529		424,730			(34,352)		49,290		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays Global Index/SG01706X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	11/26/2027	3	4,461,474	305.62	165,280			137,731		284,115			(20,384)		28,720		0001
Purchased Call/Shiller Barclays Global Index/SG01706X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/02/2025	11/23/2027	2	2,094,746	301.72	78,267			64,649		153,294			(9,629)		13,451		0001
Purchased Call/Shiller Barclays Global Index/SG01706T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/19/2025	11/19/2027	3	1,736,281	300.81	64,423			52,912		131,024			(7,948)		11,112		0001
Purchased Call/Shiller Barclays Global Index/SG01706P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/17/2027	3	2,810,320	308.03	104,189			88,955		164,680			(12,884)		18,402		0001
Purchased Call/Shiller Barclays Global Index/SG01706J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/20/2027	1	4,128,914	308.03	152,807			131,998		242,273			(8,813)		27,108		0001
Purchased Call/Shiller Barclays Global Index/SG01706R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/29/2025	12/24/2027	1	333,872	309.27	12,490			10,918		18,719			(1,551)		2,198		0001
Purchased Call/Shiller Barclays Global Index/SG01706T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/02/2026	12/30/2027	4	2,678,432	309.94	84,669	14,150		86,921		146,738			(12,125)		17,720		0001
Purchased Call/Shiller Barclays Global Index/SG01706B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/11/2025	12/10/2027	4	4,949,629	308.71	178,840	2,556		154,800		282,026			(22,335)		32,229		0001
Purchased Call/Shiller Barclays Global Index/SG01706I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/12/2025	12/14/2027	1	6,063,389	308.14	224,345			191,680		353,603			(27,563)		39,608		0001
Purchased Call/Shiller Barclays Global Index/SG01706R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/10/2025	12/09/2027	3	3,887,944	306.95	146,819			124,548		235,391			(18,117)		25,165		0001
Purchased Call/Shiller Barclays Global Index/SG01706I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2025	12/17/2027	3	5,865,171	307.09	220,563			190,249		356,010			(27,250)		38,405		0001
Purchased Call/Shiller Barclays Global Index/SG01706S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/07/2027	1	2,208,862	307.15	81,728			69,042		133,330			(10,049)		14,348		0001
Purchased Call/Shiller Barclays Global Index/SG01706J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/02/2026	12/30/2027	4	1,330,475	309.1	15,000	38,667		47,411		75,241			(6,386)		8,802		0001
Purchased Call/Shiller Barclays Global Index/SG01706B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2027	3	4,734,300	307.15	175,685			148,765		285,924			(21,676)		30,777		0001
Purchased Call/Shiller Barclays Global Index/SG01706A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/12/2025	12/10/2027	3	2,628,728	308.15	97,571			82,928		153,040			(12,035)		17,116		0001
Purchased Call/Shiller Barclays Global Index/SG01706L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/13/2025	10/08/2027	2	6,736,609	298.26	282,299			201,350		550,657			(32,519)		41,572		0001
Purchased Call/Shiller Barclays Global Index/SG01706P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2025	10/14/2027	2	2,732,950	298.35	102,209			78,818		215,459			(12,610)		16,565		0001
Purchased Call/Shiller Barclays Global Index/SG01706T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2025	10/15/2027	3	1,400,679	298.63	54,018			41,967		109,388			(6,691)		8,698		0001
Purchased Call/Shiller Barclays Global Index/SG01706C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/02/2025	10/01/2027	3	4,105,481	301.47	148,258			111,912		299,603			(18,296)		25,175		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays Global Index/SG017NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2025	10/22/2027	3	4,138,859	303.41	160,337			125,701		283,121			(19,789)		25,867		0001
Purchased Call/Shiller Barclays Global Index/SG017NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2027	2	2,538,307	303.06	83,043			71,037		175,218			(11,475)		15,664		0001
Purchased Call/Shiller Barclays Global Index/SG017NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2025	10/26/2027	2	2,472,352	304.94	91,587			72,101		159,964			(11,264)		15,302		0001
Purchased Call/Shiller Barclays Global Index/SG017QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/05/2025	11/04/2027	4	2,184,912	302.97	81,146			64,941		152,357			(10,012)		13,807		0001
Purchased Call/Shiller Barclays Global Index/SG017QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/08/2027	1	6,829,179	303.38	252,600			203,954		469,584			(31,110)		43,302		0001
Purchased Call/Shiller Barclays Global Index/SG017QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/10/2025	10/11/2027	2	2,411,884	298.26	90,020			69,211		197,311			(11,092)		14,324		0001
Purchased Call/Shiller Barclays Global Index/SG017QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/30/2025	10/28/2027	3	4,112,623	304.07	150,869			119,223		274,987			(18,608)		25,882		0001
Purchased Call/Shiller Barclays Global Index/SG017QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/10/2025	11/05/2027	3	3,480,179	303.38	129,059			104,126		238,750			(15,966)		22,074		0001
Purchased Call/Shiller Barclays Global Index/SG017P91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/03/2025	12/01/2027	2	6,832,899	306.02	253,559			212,217		429,605			(31,276)		44,167		0001
Purchased Call/Shiller Barclays Global Index/SG017P9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/15/2025	12/15/2027	3	5,648,180	308.39	203,871			174,562		326,374			(25,147)		36,325		0001
Purchased Call/Shiller Barclays Global Index/SG017P92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/02/2025	12/02/2027	3	4,982,505	306.1	183,789			154,015		311,109			(22,661)		32,103		0001
Purchased Call/Shiller Barclays Global Index/SG017P9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/12/2025	12/13/2027	1	5,495,586	308.14	203,337			173,689		320,314			(25,035)		35,870		0001
Purchased Call/Shiller Barclays Global Index/SG017P96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2025	12/16/2027	3	5,454,273	306.72	202,055			173,240		335,557			(24,915)		35,686		0001
Purchased Call/Shiller Barclays Global Index/SG017P9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/04/2027	3	5,802,086	301.51	216,662			164,740		423,163			(26,770)		35,676		0001
Purchased Call/Shiller Barclays Global Index/SG017NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/07/2025	10/06/2027	3	6,313,391	302.35	232,504			176,786		446,856			(28,693)		38,890		0001
Purchased Call/Shiller Barclays Global Index/SG017QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2025	11/05/2027	3	7,113,186	303.05	265,076			213,341		494,554			(32,745)		44,988		0001
Purchased Call/Shiller Barclays Global Index/SG017QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2025	10/22/2027	2	4,186,423	304.94	155,315			122,081		270,592			(19,209)		26,158		0001
Purchased Call/Shiller Barclays Global Index/SG017QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/09/2027	1	2,181,241	303.38	80,706			65,164		150,051			(9,923)		13,843		0001
Purchased Call/Shiller Barclays Global Index/SG017NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2025	10/15/2027	4	5,178,683	300.01	194,863			150,727		398,907			(24,052)		32,150		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/20/2025	10/15/2027	4	5,783,284	300.46	213,231			165,374		438,857			(26,343)		35,913		0001
Barclays Global Index/S&G117NSR	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2025	11/01/2027	2	5,236,608	303.11	183,681			154,265		362,974			(23,850)		33,006		0001
Barclays Global Index/S&G117OS	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2025	12/28/2027	1	4,086,480	308.96	151,200			132,092		232,126			(18,550)		26,992		0001
Barclays Global Index/S&G117SP	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/30/2025	12/29/2027	2	3,917,502	309.56	145,344			127,233		217,688			(17,923)		25,897		0001
Barclays Global Index/S&G117PS	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/23/2025	12/23/2027	3	2,656,982	309.19	98,753			85,953		149,349			(12,208)		17,481		0001
Barclays Global Index/S&G117SN	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/05/2027	1	2,157,203	301.51	79,817			60,520		157,331			(9,814)		13,276		0001
Barclays Global Index/S&G117NG	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/17/2025	10/19/2027	1	2,192,443	299.63	81,340			63,239		171,368			(10,001)		13,663		0001
Barclays Global Index/S&G117NS	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/23/2025	10/22/2027	2	7,183,454	304.79	285,880			208,684		466,893			(32,827)		44,884		0001
Barclays Global Index/S&G117NY	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2025	12/27/2027	1	4,672,667	308.96	172,889			151,010		265,424			(21,266)		30,840		0001
Barclays Global Index/S&G117PQ	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/13/2025	11/12/2027	4	3,540,454	306.76	127,470			103,555		215,132			(15,731)		22,536		0001
Barclays Global Index/S&G117OI	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/28/2025	11/30/2027	1	3,864,630	306.72	143,378			119,744		236,625			(17,628)		24,960		0001
Barclays Global Index/S&G117OZ	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2025	12/17/2027	1	3,367,000	306.37	128,693			110,942		209,909			(15,868)		22,047		0001
Barclays Global Index/S&G117PSH	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/06/2027	1	2,193,407	307.15	81,156			68,542		132,337			(9,982)		14,236		0001
Barclays Global Index/S&G117P57	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/23/2025	12/22/2027	3	3,669,362	308.88	135,978			117,739		208,605			(16,768)		24,123		0001
Barclays Global Index/S&G117P8I	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/01/2027	3	6,215,271	300.7	231,771			175,242		466,300			(28,627)		38,113		0001
Barclays Global Index/S&G117ND	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	10/25/2027	2	3,688,256	304.94	135,531			106,869		238,635			(16,723)		23,106		0001
Barclays Global Index/S&G117NZ	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/26/2025	11/26/2027	3	2,035,297	305.62	75,924			63,308		128,595			(9,377)		13,102		0001
Barclays Global Index/S&G117OI	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/14/2025	11/15/2027	1	3,160,208	305.13	116,928			95,376		204,238			(14,396)		20,157		0001
Barclays Global Index/S&G117OJL	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/19/2025	11/19/2027	2	3,191,236	301.72	119,514			98,609		233,325			(14,802)		20,424		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/28/2025	11/29/2027	1	7,770,679	306.72	288,292			240,706		475,533			(35,494)		50,146		0001
Barclays Global Index/SG017P90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/17/2025	11/16/2027	2	2,860,418	305.13	105,538			86,115		184,957			(12,977)		18,280		0001
Barclays Global Index/SG017Q9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/31/2025	11/02/2027	1	1,793,159	303.11	66,347			52,859		124,292			(8,157)		11,312		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/06/2025	10/01/2027	3	5,015,935	301.51	186,677			141,348		365,498			(23,101)		30,759		0001
Barclays Global Index/SG017Q9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/21/2027	1	2,730,591	306.03	101,305			87,529		160,274			(12,456)		17,387		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	01/10/2028	2	6,707,817	315.12		248,948		222,359		301,204			(27,465)		44,757		0001
Barclays Global Index/SG017Q9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/16/2026	01/14/2028	3	8,159,063	316.62		295,667		270,669		345,308			(30,404)		54,608		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/12/2026	01/07/2028	3	4,300,187	313.7		186,027		165,864		232,592			(20,805)		32,620		0001
Barclays Global Index/SG017Q92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/23/2026	03/23/2028	4	2,667,705	317.71		102,781		101,936		112,011			(1,026)		18,773		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/02/2026	02/29/2028	2	5,531,801	326		205,272		197,089		161,882			(8,961)		38,304		0001
Barclays Global Index/SG017R66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2026	01/21/2028	4	4,461,103	314.76		165,522		150,186		204,375			(15,567)		30,017		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/03/2026	03/02/2028	5	3,395,921	325.39		117,981		113,756		97,802			(4,396)		23,548		0001
Barclays Global Index/SG017Q9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/26/2026	01/21/2028	3	4,696,997	316.08		172,996		157,503		204,030			(16,114)		31,604		0001
Barclays Global Index/SG017Q9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/03/2026	02/02/2028	3	3,257,623	315.49		124,111		114,617		145,798			(9,637)		22,117		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/05/2026	02/04/2028	3	4,435,136	319.24		165,154		153,624		170,465			(12,129)		30,157		0001
Barclays Global Index/SG017Q9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/31/2028	1	2,741,422	321.11		100,884		100,884		100,876					19,398		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/15/2026	01/14/2028	2	3,889,176	317.46		143,735		128,968		159,017			(14,949)		26,030		0001
Barclays Global Index/SG017Q9T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/17/2026	01/28/2028	5	3,649,856	315.78		135,645		124,919		161,004			(11,199)		24,688		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/30/2026	01/31/2028	5	8,915,795	315.9		342,284		316,475		392,024			(27,066)		60,443		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/30/2026	02/01/2028	1	1,781,910	315.9		65,931		60,769		78,406			(5,404)		12,089		0001
Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/09/2026	03/09/2028	4	4,177,294	320.83		156,955		152,820		153,376			(4,538)		29,110		0001
Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/10/2026	02/10/2028	3	4,286,664	323.2		159,238		148,772		140,185			(10,666)		29,358		0001
Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/11/2026	03/03/2028	6	9,020,473	321.6		334,032		322,447		319,475			(12,042)		62,594		0001
Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2026	02/23/2028	5	4,245,763	323.71		157,255		150,495		136,688			(6,978)		29,272		0001
Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/12/2026	03/10/2028	4	3,759,677	321.24		140,124		136,492		135,763			(3,892)		26,218		0001
Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2028	2	2,981,927	321.88		109,691		106,469		104,777			(3,631)		20,765		0001
Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2026	02/18/2028	5	3,340,476	324.7		122,672		116,599		102,570			(6,474)		22,948		0001
Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/05/2026	02/25/2028	3	6,227,999	325.13		225,394		216,310		188,681			(9,913)		43,001		0001
Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/04/2026	02/16/2028	7	4,827,973	322.62		184,620		175,752		164,999			(9,284)		33,118		0001
Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/17/2026	02/11/2028	2	3,391,497	322.21		125,350		118,077		115,467			(7,885)		23,180		0001
Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/17/2026	02/09/2028	7	6,907,038	322.61		257,770		241,000		230,798			(17,215)		47,138		0001
Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/14/2028	4	5,583,346	322.21		207,466		195,524		190,438			(12,959)		38,244		0001
Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/10/2026	03/03/2028	4	2,855,637	322.99		102,074		98,505		95,387			(3,706)		19,815		0001
Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/18/2026	02/17/2028	4	2,315,784	321.81		86,545		83,637		80,524			(5,040)		15,897		0001
Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/04/2028	5	3,760,330	321.8		139,838		130,368		123,707			(9,975)		25,568		0001
Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2028	2	5,398,857	321.8		198,880		186,155		186,763			(14,463)		36,825		0001
Purchased Call/Shiller Barclays Global Index/SG01703P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2026	01/25/2028	2	3,481,264	315.56		128,919		117,645		154,779			(11,728)		23,495		0001
Purchased Call/Shiller Barclays Global Index/SG01703K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/29/2026	01/27/2028	5	3,807,265	315.72		130,077		121,987		159,500			(11,319)		24,382		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/26/2026	01/21/2028	3	2,523,597	315.56		92,903		84,715		111,961			(8,488)		16,980		0001
Barclays Global Index/SG0117Q9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/09/2026	01/28/2028	4	3,224,212	315.9		121,418		111,992		141,563			(9,774)		21,909		0001
Barclays Global Index/SG0117Q90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/09/2026	03/06/2028	3	3,988,606	321.88		145,742		141,446		138,901			(4,735)		27,736		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/09/2026	03/03/2028	3	3,835,077	321.75		141,111		136,673		135,047			(4,967)		26,612		0001
Barclays Global Index/SG0117R9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	03/24/2028	3	6,444,112	321.73		236,382		234,884		230,140			(1,897)		45,379		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/26/2026	02/25/2028	5	3,481,593	324.56		130,945		125,269		108,129			(5,944)		24,038		0001
Barclays Global Index/SG0117R90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/20/2028	4	4,994,970	319.88		180,905		179,078		191,925			(2,421)		35,077		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/17/2026	03/13/2028	2	4,646,544	320.76		172,157		168,631		171,589			(4,187)		32,485		0001
Barclays Global Index/SG0117R9U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	02/25/2028	4	4,569,300	326		166,440		159,978		133,288			(7,012)		31,548		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	02/24/2028	7	6,178,772	323.97		236,124		225,839		196,824			(10,809)		42,630		0001
Barclays Global Index/SG0117R9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2026	02/21/2028	4	5,709,846	324.73		210,359		200,086		175,482			(11,027)		39,310		0001
Barclays Global Index/SG0117R9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/18/2028	4	2,752,652	324.21		102,797		97,351		86,431			(5,632)		18,910		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/27/2028	3	5,736,366	321.16		208,485		208,386		210,078			(557)		40,479		0001
Barclays Global Index/SG0117R9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/17/2028	3	4,638,909	323.66		168,630		165,928		152,070			(2,947)		32,509		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/10/2026	03/07/2028	3	6,420,522	321.88		237,507		230,361		226,400			(8,054)		44,679		0001
Barclays Global Index/SG0117Q9W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/07/2028	1	1,891,696	321.8		69,983		65,179		65,365			(5,075)		12,891		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	03/22/2028	2	3,234,606	319.88		119,092		117,829		124,478			(1,744)		22,746		0001
Barclays Global Index/SG0117R93	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/30/2026	03/30/2028	2	3,504,704	320.78		129,413		129,413		130,666			(133)		24,782		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/17/2028	4	4,971,331	320.74		175,751		173,751		180,432			(2,604)		34,137		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/15/2028	1	3,204,349	320.76		118,240		115,808		118,380			(2,904)		22,424		0001
Barclays Global Index/SG017R8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/25/2026	03/16/2028	5	6,239,136	320.3		244,028		239,688		237,374			(4,665)		44,112		0001
Barclays Global Index/SG017R8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/29/2028	1	1,693,572	321.16		62,154		62,069		62,067			(339)		11,967		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/14/2028	1	4,477,605	320.76		165,224		161,819		165,418			(4,063)		31,313		0001
Barclays Global Index/SG017R8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/17/2026	03/17/2028	3	1,696,626	322.38		60,722		59,813		58,749			(1,004)		11,904		0001
Barclays Global Index/SG017R8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/27/2026	03/28/2028	1	3,976,428	321.16		145,935		145,734		145,730			(797)		28,079		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/28/2026	01/28/2028	3	3,649,202	314.58		138,029		126,704		168,899			(11,619)		24,884		0001
Barclays Global Index/SG017Q3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/16/2026	01/19/2028	2	2,403,849	317.2		86,858		80,330		102,022			(8,948)		16,150		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/04/2026	02/03/2028	3	2,977,970	317.82		112,805		104,378		121,341			(8,591)		20,234		0001
Barclays Global Index/SG017Q8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/11/2026	02/11/2028	4	2,594,786	323.99		92,141		86,502		78,934			(5,839)		17,119		0001
Barclays Global Index/SG017Q3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/27/2026	01/26/2028	2	5,910,002	315.12		218,668		199,773		267,443			(19,143)		39,916		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/12/2026	02/11/2028	2	3,296,083	322.62		122,041		114,819		110,287			(7,831)		22,528		0001
Barclays Global Index/SG017R90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	03/01/2028	2	4,636,355	326		170,954		164,171		135,677			(7,428)		32,126		0001
Barclays Global Index/SG017R9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/24/2026	02/18/2028	3	4,927,576	324.73		181,422		172,438		151,137			(9,628)		33,851		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/11/2026	03/10/2028	4	5,152,281	322.5		187,607		182,885		176,536			(5,022)		35,930		0001
Barclays Global Index/SG017R8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/24/2026	03/24/2028	5	5,011,961	320.28		188,540		187,154		189,974			(1,661)		35,294		0001
Barclays Global Index/SG017R8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	03/24/2028	2	2,267,415	321.74		82,632		82,440		80,903			(494)		15,967		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/05/2026	12/30/2027	2	3,257,389	310.02		121,162		106,930		177,884			(14,628)		21,550		0001
Barclays Global Index/SG017R9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/13/2026	01/11/2028	2	2,856,686	315.12		105,795		94,464		128,366			(11,697)		19,076		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/12/2026	01/07/2028	4	3,225,716	315.12		119,632		106,809		144,642			(13,140)		21,473		0001
Barclays Global Index/S&G117Q53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/12/2026	01/04/2028	3	5,503,105	310.02		206,792		182,800		301,053			(24,666)		36,549		0001
Barclays Global Index/S&G117P9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/13/2026	01/13/2028	3	4,151,465	316.34		155,741		139,559		177,691			(16,365)		27,764		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/15/2028	2	3,046,385	322.21		112,965		106,442		104,001			(7,084)		20,882		0001
Barclays Global Index/S&G117R53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/20/2026	01/14/2028	3	1,234,265	317.2		43,237		39,048		51,012			(4,369)		8,261		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/04/2026	02/04/2028	4	1,623,869	320.07		63,193		58,789		60,273			(4,486)		11,041		0001
Barclays Global Index/S&G117RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/12/2026	03/10/2028	4	2,626,917	321.71		102,844		100,658		100,173			(2,530)		19,714		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2026	01/06/2028	2	5,233,101	312.25		191,146		169,405		246,956			(21,943)		34,810		0001
Barclays Global Index/S&G117P9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/07/2026	01/07/2028	2	1,178,086	312.59		44,072		39,146		58,416			(4,998)		7,942		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/21/2028	1	3,247,039	319.88		119,166		117,857		124,855			(1,791)		22,818		0001
Barclays Global Index/S&G117S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2028	1	3,095,179	324.73		114,831		109,153		95,220			(6,118)		21,324		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	02/28/2028	1	3,234,254	326		119,991		115,204		94,547			(5,253)		22,379		0001
Barclays Global Index/S&G117Q59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/16/2026	01/17/2028	1	7,038,871	316.62		259,734		234,691		298,567			(26,283)		47,218		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/13/2026	01/12/2028	3	4,472,789	315.21		167,148		149,564		200,359			(17,794)		29,890		0001
Barclays Global Index/S&G117Q55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/16/2026	01/18/2028	1	3,685,329	316.62		136,357		123,228		156,320			(13,785)		24,741		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/27/2026	01/05/2028	3	4,252,517	312.25		162,084		143,891		213,545			(18,376)		28,265		0001
Barclays Global Index/S&G117P9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/20/2028	2	2,242,949	313.86		86,373		78,390		106,409			(8,161)		15,080		0001
Purchased Call/Shiller	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2026	01/24/2028	1	5,062,245	315.56		186,797		170,353		224,910			(17,121)		34,139		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shorter Barclays Global Index/SGI17PSV Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC 656SEF7/AP5170UG573	.01/02/2026	.01/03/2028	1	4,381,743	310.02		169,524		149,704		250,647			(20,408)		30,406		0001
Call/Nil Idontree Siegel Strategic Value Index/SGI1006S0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G1190L770X0H43ZE78	.04/17/2024	.04/15/2026	5	5,236,613	284.72	189,542			3,656		124,680			(23,437)		5,308		0001
Call/Nil Idontree Siegel Strategic Value Index/SGI1006SH Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G1190L770X0H43ZE78	.05/03/2024	.05/01/2026	3	2,944,558	286.61	110,675			4,584		56,566			(13,681)		4,281		0001
Call/Nil Idontree Siegel Strategic Value Index/SGI1007S0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G1190L770X0H43ZE78	.04/03/2024	.04/02/2026	3	2,724,200	287.69	104,466			144		35,086			(12,916)		1,088		0001
Call/Nil Idontree Siegel Strategic Value Index/SGI1006S6 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G1190L770X0H43ZE78	.05/01/2024	.05/01/2026	4	3,334,617	285.88	126,988			5,291		71,057			(15,799)		4,859		0001
Call/Nil Idontree Siegel Strategic Value Index/SGI1006SL Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G1190L770X0H43ZE78	.05/08/2024	.05/06/2026	4	5,810,282	287.13	219,466			10,563		106,128			(27,066)		9,124		0001
Call/Nil Idontree Siegel Strategic Value Index/SGI1007S5 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G1190L770X0H43ZE78	.04/16/2024	.04/02/2026	4	4,732,819	288.07	185,043			260		56,426			(23,323)		1,752		0001
Call/Nil Idontree Siegel Strategic Value Index/SGI1008S0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G1190L770X0H43ZE78	.05/02/2024	.04/24/2026	5	1,691,131	286.66	65,941			2,101		31,044			(8,188)		2,168		0001
Call/Nil Idontree Siegel Strategic Value Index/SGI1007S0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G1190L770X0H43ZE78	.04/05/2024	.04/06/2026	1	2,489,501	288.07	95,597			657		30,666			(11,770)		1,586		0001
Call/Nil Idontree Siegel Strategic Value Index/SGI1006SA Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G1190L770X0H43ZE78	.04/25/2024	.04/24/2026	2	3,211,951	287.12	121,464			3,856		54,686			(15,005)		4,118		0001
Call/Nil Idontree Siegel Strategic Value Index/SGI1007SN Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G1190L770X0H43ZE78	.04/03/2024	.04/02/2026	4	2,054,714	287.26	79,977			110		28,581			(9,872)		760		0001
Call/Nil Idontree Siegel Strategic Value Index/SGI1007SII Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G1190L770X0H43ZE78	.04/12/2024	.04/10/2026	3	1,325,689	287.79	46,520			603		17,742			(5,997)		1,097		0001
Call/Nil Idontree Siegel Strategic Value Index/SGI1009SL Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G1190L770X0H43ZE78	.06/12/2024	.06/12/2026	2	2,020,780	281.17	75,240			7,464		77,770			(9,286)		4,519		0001
Call/Nil Idontree Siegel Strategic Value Index/SGI1008SII Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G1190L770X0H43ZE78	.05/21/2024	.05/15/2026	3	2,613,908	288.26	95,390			5,802		42,706			(11,822)		4,589		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI/100980	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/10/2024	05/08/2026	4	3,126,360	289.17	113,993	5,825		5,825		42,197			(14,095)		5,044		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI/10098C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/05/2024	06/03/2026	5	5,079,239	284.85	191,409	16,589		16,589		136,306			(23,632)		10,634		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI/10099I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/13/2024	06/05/2026	3	1,286,995	282.5	49,785	4,475		4,475		43,662			(6,169)		2,736		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI/100983	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/24/2024	05/27/2026	1	3,540,436	283.75	133,120	10,240		10,240		104,709			(16,345)		6,995		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI/10099B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/31/2024	05/29/2026	4	2,669,440	286.94	102,664	8,238		8,238		59,823			(12,733)		5,768		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI/10098Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/24/2024	05/20/2026	5	5,366,250	287.19	200,607	13,521		13,521		104,311			(24,764)		9,391		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI/10098S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/16/2024	05/13/2026	7	7,113,647	287.82	266,237	15,393		15,393		122,360			(32,892)		12,208		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI/10099F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/10/2024	06/05/2026	3	2,326,973	283.71	87,980	7,893		7,893		70,413			(10,871)		4,347		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI/10099Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/23/2024	05/22/2026	3	3,008,676	282.66	116,220	8,194		8,194		98,262			(14,366)		5,678		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI/10099S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/24/2024	06/18/2026	2	3,689,901	280.51	145,299	15,676		15,676		150,818			(17,990)		8,581		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI/10099P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/04/2024	04/02/2026	2	3,311,955	287.63	127,771	177		177		43,421			(15,804)		1,226		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI/10099T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/21/2024	06/18/2026	3	3,284,903	280.89	131,705	14,219		14,219		132,697			(16,335)		7,641		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI/10099V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/17/2024	05/15/2026	4	3,064,979	287.05	115,798	7,033		7,033		59,295			(14,314)		5,381		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI/10099N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/14/2024	06/15/2026	1	4,037,477	279.37	156,250	16,119		16,119		179,853			(19,237)		9,212		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100980	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/21/2024	05/21/2026	3	1,361,572	287.39	65,999			4,541		37,310			(8,148)		3,666		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/03/2024	05/04/2026	1	2,102,445	286.42	79,262			3,598		42,096			(9,759)		3,208		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI10098H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/07/2024	06/09/2026	1	1,470,003	282.5	56,742			5,378		50,198			(6,976)		3,219		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI10098Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/28/2024	06/26/2026	4	2,328,800	282.41	92,224			11,717		82,323			(12,199)		5,687		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI10098R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/18/2024	06/18/2026	2	5,224,586	278.52	207,719			22,316		248,428			(25,632)		12,153		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100989	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/24/2024	04/24/2026	3	1,500,821	288.2	56,460			1,786		22,115			(6,965)		1,924		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI0098Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/28/2024	06/26/2026	4	3,259,387	283.06	122,023			14,490		108,864			(15,082)		7,956		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100951	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/22/2024	05/22/2026	3	2,799,010	285.11	98,484			6,923		70,591			(12,157)		5,282		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100957	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/29/2024	05/29/2026	3	2,636,439	282.69	104,129			8,315		86,875			(12,848)		5,300		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI10098F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/01/2024	04/30/2026	3	1,680,492	285.51	71,011			2,832		41,527			(8,764)		2,667		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/16/2024	04/16/2026	3	3,285,227	283.05	129,869			2,678		97,347			(16,022)		3,439		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100955	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/24/2024	05/22/2026	2	2,083,464	283.75	78,700			5,555		60,942			(9,754)		3,932		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100/SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/12/2024	04/14/2026	2	2,310,727	286.16	88,338			1,578		43,725			(10,862)		2,263		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100984	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/24/2024	05/26/2026	2	2,366,502	283.75	88,940			6,729		69,899			(10,937)		4,639		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10088B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/26/2024	04/27/2026	1	2,390,172	286.66	88,210	3,155		3,155		43,097			(10,860)		3,140		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100887	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/22/2024	04/22/2026	3	4,158,489	286.58	161,705	4,668		4,668		76,484			(19,983)		5,105		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10088E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/01/2024	04/29/2026	4	4,043,233	288.16	143,083	5,514		5,514		60,017			(17,668)		5,698		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100883	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/22/2024	04/17/2026	3	4,255,384	284.88	169,651	3,747		3,747		98,460			(20,964)		4,596		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10088K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/03/2024	05/01/2026	3	1,902,897	286.42	73,177	3,036		3,036		37,556			(9,071)		2,773		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI1007ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/09/2024	04/08/2026	6	6,109,834	286.55	236,148	2,275		2,275		66,253			(29,160)		4,523		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100980	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/17/2024	06/17/2026	4	3,163,617	279.1	121,645	12,904		12,904		144,035			(15,021)		7,312		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100959//	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/24/2024	06/24/2026	3	3,197,684	283.05	121,674	14,054		14,054		106,552			(15,017)		7,716		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI1007SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/10/2024	04/10/2026	2	3,206,373	287.95	122,111	1,512		1,512		41,438			(15,062)		2,654		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100886	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/22/2024	04/17/2026	3	2,295,888	286.45	87,885	1,946		1,946		41,963			(10,908)		2,477		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI1007SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/10/2024	04/09/2026	3	1,354,100	286.04	49,884	549		549		13,067			(6,151)		1,063		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10085C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/26/2024	04/28/2026	1	2,578,872	286.66	98,513	3,654		3,654		48,388			(12,112)		3,571		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10098K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/11/2024	06/11/2026	4	1,705,043	282.67	60,370	5,903		5,903		57,417			(7,489)		3,782		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI1007SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/17/2024	04/10/2026	4	1,973,105	286.16	71,385	888		888		36,700			(8,852)		1,633		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100888	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/24/2024	04/23/2026	3	1,983,837	287.23	77,757			2,352		32,956			(9,596)		2,480		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI10093E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/11/2024	06/05/2026	3	2,516,954	283.56	97,318			8,719		77,287			(12,016)		5,351		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI10095A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/05/2024	06/01/2026	3	3,376,009	286.94	125,735			10,566		71,240			(15,506)		6,957		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI10085Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/17/2024	05/19/2026	1	1,655,754	286.26	82,422			4,116		27,715			(7,675)		3,083		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI10085J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/03/2024	05/05/2026	1	1,665,597	286.42	62,906			2,938		33,564			(7,794)		2,583		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI10085Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/19/2024	04/17/2026	3	2,665,703	284.54	100,868			2,224		63,831			(12,449)		2,812		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI10079M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/02/2024	04/01/2026	4	4,066,489	286.49	161,030					69,671			(19,800)		1,065		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI10069R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/13/2024	05/08/2026	2	999,074	288.2	35,703			1,826		15,104			(4,423)		1,587		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI10095J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/10/2024	06/10/2026	3	2,707,414	283.46	100,893			9,707		84,736			(12,446)		5,970		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI10089P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/10/2024	05/11/2026	1	2,885,424	288.2	108,492			5,969		46,369			(13,357)		4,835		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI10083M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/09/2024	05/07/2026	3	2,545,051	287.18	97,366			4,828		46,401			(12,000)		4,048		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI10099P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/14/2024	06/16/2026	1	1,804,592	279.37	70,018			7,310		80,453			(8,609)		4,144		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI10085Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/10/2024	05/12/2026	1	886,447	288.2	33,909			1,910		14,548			(4,169)		1,526		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI10085T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/17/2024	05/14/2026	4	4,060,858	287.87	151,617			8,976		69,735			(18,723)		7,050		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI/100986	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/28/2024	05/28/2026	3	1,730,953	284.14	62,210			4,878		49,279			(7,682)		3,450		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI/100980	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/15/2024	05/15/2026	2	1,724,749	287.65	63,896			3,872		30,737			(7,884)		3,028		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI/100981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/28/2024	06/30/2026	1	1,637,632	282.15	63,376			7,835		59,483			(7,792)		4,088		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI/100980	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/06/2024	06/04/2026	2	3,379,741	284.4	125,670			11,077		95,255			(15,521)		7,131		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI/100798	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/05/2024	04/07/2026	2	1,195,841	288.07	45,801			378		14,889			(5,639)		828		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI/100983	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/17/2024	05/18/2026	1	2,098,003	286.26	79,095			5,113		34,912			(9,738)		3,804		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI/100980	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/14/2024	06/12/2026	3	2,107,262	279.37	80,039			7,977		93,623			(9,925)		4,712		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI/100986	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/07/2024	06/08/2026	1	1,703,593	282.5	65,759			6,151		58,083			(8,096)		3,704		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI/100981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/01/2024	06/26/2026	2	2,195,422	282.15	86,400			10,300		79,277			(10,738)		5,359		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI/100980	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/21/2024	06/22/2026	1	1,305,353	280.89	50,517			5,698		52,007			(6,220)		3,112		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI/100983	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/28/2024	06/25/2026	5	2,626,409	282.56	101,146			11,833		91,462			(12,482)		6,374		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI/100798	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/12/2024	04/13/2026	1	3,573,185	286.16	136,486			2,253		67,313			(16,805)		3,372		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI/100980	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/10/2024	05/08/2026	3	1,357,717	287.41	60,419			3,077		27,613			(7,455)		2,513		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI/100988	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/30/2024	05/29/2026	2	647,250	284.67	25,781			2,064		17,461			(3,185)		1,301		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100B85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/19/2024	04/20/2026	1	2,605,026	286.45	99,512			2,601		48,386			(12,252)		3,049		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100B84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/19/2024	04/21/2026	1	676,954	286.45	25,936			713		12,678			(3,189)		814		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100B99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/31/2024	06/02/2026	1	2,428,582	286.94	91,558			7,797		51,447			(11,257)		5,045		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100B90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/21/2024	06/23/2026	1	928,731	280.89	35,942			4,098		37,044			(4,419)		2,228		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100A30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/28/2024	06/29/2026	1	2,114,963	282.15	81,849			10,020		76,713			(10,077)		5,251		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100B9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/14/2024	06/12/2026	2	1,724,592	280.1	66,220			6,578		72,413			(8,178)		3,855		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100C3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/24/2024	09/24/2026	2	1,210,366	290.39	46,485			11,249		25,973			(5,737)		4,214		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100A5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/31/2024	07/24/2026	4	1,260,138	283.21	51,743			8,171		43,460			(6,425)		3,337		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100A3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/17/2024	07/16/2026	2	986,447	284.03	39,545			5,762		31,361			(4,879)		2,670		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100A54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/03/2024	07/02/2026	5	1,495,888	282.36	59,849			7,612		53,540			(7,407)		3,775		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100A35	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/03/2024	07/02/2026	3	1,342,968	282.63	52,933			6,732		46,961			(6,546)		3,389		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100A3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/30/2024	07/13/2026	2	2,152,512	283.74	86,916			12,367		69,816			(10,753)		5,745		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100A3D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/12/2024	07/10/2026	3	1,085,909	283.74	42,486			5,873		34,964			(5,261)		2,851		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100A30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/31/2024	07/24/2026	4	2,715,402	282.05	111,300			17,516		102,674			(13,755)		7,821		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100A\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/24/2024	07/23/2026	2	1,387,697	282.38	61,681			9,386		58,448			(7,614)		4,437		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100C\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/27/2024	09/28/2026	1	989,858	290.23	39,386			9,754		21,741			(4,850)		3,485		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100A\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/31/2024	07/31/2026	3	2,655,410	286.83	102,725			17,144		68,057			(12,689)		7,676		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100A\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/02/2024	07/31/2026	3	2,246,054	286.76	83,086			13,880		56,019			(10,268)		6,501		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100C\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/11/2024	09/10/2026	3	825,625	282.62	31,884			7,109		31,779			(3,937)		2,759		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100A\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/30/2024	07/29/2026	4	4,112,983	284.31	189,692			27,771		193,708			(20,945)		11,792		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100B\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/09/2024	09/04/2026	4	832,931	284.82	31,039			6,694		27,043			(3,841)		2,731		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100B\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/16/2024	08/17/2026	1	2,632,356	283.64	104,505			19,837		91,081			(12,866)		8,122		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100B\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/23/2024	08/21/2026	3	1,961,408	283.91	77,567			15,182		66,846			(9,575)		6,138		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100B\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/09/2024	09/04/2026	2	4,023,089	283.08	160,455			34,596		148,763			(19,876)		13,193		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100B\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/06/2024	08/06/2026	2	1,939,197	282.55	77,269			13,487		71,760			(9,531)		5,742		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100A\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/31/2024	07/30/2026	3	1,172,140	286.05	47,438			7,831		32,140			(5,856)		3,374		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100B\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/04/2024	09/21/2026	4	3,098,855	283.62	128,013			25,124		108,032			(15,842)		9,701		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100C\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/16/2024	09/16/2026	2	3,470,472	285.85	142,281			32,865		106,199			(17,559)		11,807		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/04/2024	09/03/2026	3	2,751,092	284.33	107,772			22,981		92,570			(13,306)		8,993		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/23/2024	09/24/2026	1	2,140,714	284.75	85,414			17,036		66,628			(10,516)		6,770		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/02/2024	08/03/2026	1	2,120,268	284.4	84,599			14,429		67,462			(10,416)		6,204		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/06/2024	09/04/2026	4	3,091,571	284.09	122,108			26,252		106,069			(15,078)		10,138		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/26/2024	08/21/2026	2	2,281,726	284.75	93,055			18,266		72,768			(11,532)		7,141		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/10/2024	09/09/2026	4	4,594,694	283.45	178,264			39,473		166,094			(22,005)		15,272		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/24/2024	09/23/2026	4	4,412,785	290.54	174,339			41,967		93,197			(21,523)		15,321		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/15/2024	07/31/2026	4	2,002,666	284.4	73,318			12,339		63,372			(9,140)		5,789		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/12/2024	07/10/2026	4	3,197,867	283.26	128,299			17,726		107,412			(15,967)		8,411		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/08/2024	07/08/2026	4	2,920,977	281.77	115,474			15,569		110,568			(14,257)		7,606		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/15/2024	07/15/2026	4	5,960,855	282.91	245,895			35,589		207,877			(30,410)		16,061		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/28/2024	08/27/2026	4	2,448,732	284.1	96,472			19,646		82,969			(11,911)		7,823		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/15/2024	08/13/2026	3	3,337,683	283.28	129,611			23,880		117,934			(15,984)		10,149		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/19/2024	07/17/2026	3	2,135,256	284.4	85,175			12,542		65,854			(10,508)		5,807		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100B90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/28/2024	08/28/2026	2	1,775,557	283.48	73,033			14,995		63,188			(9,015)		5,691		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100C39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/20/2024	09/18/2026	2	2,520,221	286.83	103,130			24,196		71,680			(12,739)		8,625		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100B9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/28/2024	08/26/2026	4	2,397,510	285.72	91,309			18,522		71,379			(11,309)		7,633		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100A9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/19/2024	07/17/2026	3	2,110,127	284.18	82,646			12,224		66,349			(10,240)		5,739		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100A96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/08/2024	07/02/2026	3	2,103,733	282.69	80,691			10,278		73,239			(10,017)		5,310		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100B5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/03/2024	08/28/2026	3	2,442,286	285.16	94,269			19,446		76,329			(11,694)		7,628		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100B5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/15/2024	08/14/2026	3	740,689	282.42	30,605			5,688		27,969			(3,779)		2,261		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100C31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/11/2024	09/11/2026	2	1,496,378	281.4	61,781			13,869		62,778			(7,624)		5,015		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100B51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/05/2024	08/05/2026	3	2,166,580	281.66	88,870			15,414		85,626			(10,978)		6,390		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100A9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/19/2024	07/17/2026	2	3,682,734	284.72	143,864			21,251		110,494			(17,776)		10,016		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100A9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/26/2024	07/24/2026	3	1,870,028	281.85	75,076			11,784		71,806			(9,264)		5,248		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100C32	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/12/2024	09/11/2026	4	2,500,538	282.85	104,866			23,608		94,852			(12,972)		8,381		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100B58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/19/2024	08/12/2026	5	4,389,100	283.45	173,904			31,851		152,873			(21,491)		13,297		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100B9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/30/2024	08/28/2026	3	3,971,480	284.51	159,409			32,835		130,546			(19,707)		12,730		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call//IIsdontree Siegel Strategic Value Index/GSI1003B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/20/2024	09/18/2026	2	2,348,424	288.57	95,967			22,543		57,970			(11,880)		8,037		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI1003B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/19/2024	09/14/2026	3	2,492,559	283.41	100,172			18,671		87,348			(12,366)		7,607		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI1003C4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/04/2024	09/11/2026	3	2,532,647	284.31	104,516			23,591		86,361			(12,975)		8,488		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI1003C6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/27/2024	09/25/2026	2	1,731,320	287.66	69,903			17,070		46,726			(8,632)		6,045		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI1003C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/20/2024	09/22/2026	1	2,791,968	288.57	111,120			26,559		69,543			(13,662)		9,666		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI1003J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/22/2024	09/25/2026	5	2,395,587	290.23	95,941			24,102		52,215			(12,199)		8,365		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI1004L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/19/2024	07/20/2026	1	1,103,733	284.18	43,818			6,630		34,902			(5,395)		3,043		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI1005F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/20/2024	08/19/2026	3	4,016,420	284.52	151,191			29,105		130,049			(18,659)		12,482		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI1005B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/09/2024	08/07/2026	3	2,299,693	283.76	89,894			15,910		77,586			(11,137)		6,836		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI1005C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/16/2024	08/14/2026	3	1,798,292	283.64	72,967			13,622		61,931			(9,048)		5,488		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI1004N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/22/2024	07/22/2026	2	4,355,762	283.87	166,593			25,648		141,763			(20,553)		12,112		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI1004F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/12/2024	07/14/2026	1	825,911	283.74	32,789			4,684		26,835			(4,031)		2,215		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI1004A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/10/2024	07/09/2026	3	1,177,666	281.71	47,392			6,452		44,843			(5,849)		3,082		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI10057	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/09/2024	08/10/2026	1	2,779,520	283.76	110,347			19,884		94,235			(13,566)		8,358		0001

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Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100B54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/08/2024	08/07/2026	2	4,133,911	283.38	164,455			29,040		143,693			(20,307)		12,288		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100A57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/05/2024	07/06/2026	1	2,483,494	282.69	96,346			12,967		87,016			(12,108)		6,401		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100A53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/03/2024	07/01/2026	3	7,585,303	281.44	310,308			38,888		282,281			(38,305)		19,041		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100B56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/20/2024	08/20/2026	2	2,036,595	282.9	83,246			16,137		74,790			(10,272)		6,351		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100A58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/26/2024	07/27/2026	1	1,694,988	283.21	67,461			10,857		58,739			(8,306)		4,819		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/02/2024	08/04/2026	1	3,159,774	284.4	126,075			21,847		100,712			(15,501)		9,282		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100A59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/10/2024	07/10/2026	2	2,262,407	282.19	90,931			12,508		83,049			(11,216)		5,951		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100C5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/20/2024	09/21/2026	1	2,693,262	288.57	107,192			25,508		66,938			(13,197)		9,288		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100C3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/02/2024	09/30/2026	3	3,435,925	290.34	150,537			37,677		75,140			(18,581)		12,164		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100B5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/06/2024	09/02/2026	3	1,157,181	285.16	45,338			9,601		36,480			(5,577)		3,770		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100C3F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/26/2024	09/25/2026	2	1,822,083	288.35	67,905			16,564		42,796			(8,381)		6,362		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100B53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/08/2024	08/07/2026	3	2,200,099	282.65	89,402			15,766		80,905			(11,033)		6,540		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100B5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/16/2024	08/18/2026	1	1,376,277	283.64	54,855			10,474		47,760			(6,745)		4,268		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100A5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/19/2024	07/21/2026	1	2,094,229	284.18	83,141			12,677		66,342			(10,222)		5,800		0001

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Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100A38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/05/2024	07/07/2026	1	1,056,138	282.69	41,823			5,573		37,061			(5,142)		2,736		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100C38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/19/2024	09/18/2026	3	1,313,011	286.83	52,486			12,284		37,329			(6,475)		4,494		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100B3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/23/2024	08/25/2026	1	1,319,940	284.75	52,666			10,562		42,386			(6,475)		4,188		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100B3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/09/2024	08/11/2026	1	912,969	283.76	36,336			6,588		31,001			(4,468)		2,756		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100B3Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/30/2024	08/31/2026	1	1,554,982	285.16	61,888			12,957		48,856			(7,620)		5,034		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100C35	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/13/2024	09/14/2026	1	1,519,578	284.31	60,479			13,810		52,054			(7,446)		5,139		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100C37	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/18/2024	09/17/2026	3	951,737	286.94	37,616			8,754		26,780			(4,644)		3,248		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100B3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/30/2024	09/01/2026	2	1,391,849	285.16	55,329			11,646		43,805			(6,806)		4,520		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100A3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/26/2024	07/28/2026	1	1,455,121	283.21	57,914			9,387		50,504			(7,121)		4,154		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100C33	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/13/2024	09/15/2026	1	1,078,549	284.31	42,926			9,847		37,000			(5,278)		3,659		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100B3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/06/2024	09/08/2026	1	1,408,986	283.08	55,937			12,294		52,386			(6,878)		4,679		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100C3I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/27/2024	09/29/2026	1	2,179,845	290.23	86,758			21,570		47,987			(10,667)		7,696		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100C3U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/10/2024	10/09/2026	3	701,794	286.85	27,861			7,356		16,339			(3,445)		2,545		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100C3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/01/2024	10/01/2026	2	1,942,109	293.13	77,756			19,561		33,298			(9,584)		6,885		0001

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Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/03/2024	11/27/2026	3	4,399,662	294.09	177,581			58,807		81,381			(21,910)		17,875		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/19/2024	11/13/2026	4	3,402,489	290.81	137,915			43,131		79,129			(17,089)		13,416		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/29/2024	11/30/2026	1	1,022,474	294.09	41,206			13,773		18,380			(5,073)		4,180		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/27/2024	11/25/2026	2	2,175,659	294.05	87,781			28,889		40,168			(10,854)		8,803		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/03/2024	12/02/2026	3	4,572,365	292.83	189,773			63,905		94,618			(23,411)		18,769		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/27/2024	12/24/2026	3	3,245,184	280.46	135,505			50,077		154,510			(16,783)		13,304		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100ESI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/10/2024	12/10/2026	2	813,997	288.13	34,243			11,903		24,159			(4,223)		3,395		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/26/2024	12/24/2026	4	3,319,169	280.57	137,651			51,009		157,025			(17,100)		14,221		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/13/2024	12/15/2026	1	934,689	286.51	39,444			13,979		31,164			(4,850)		3,397		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/19/2024	12/17/2026	3	2,862,435	284.36	104,045			37,204		109,764			(12,842)		12,103		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/12/2024	12/11/2026	3	1,823,581	287.72	74,796			26,181		55,724			(9,233)		7,621		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/18/2024	10/16/2026	2	2,187,183	290.87	87,077			23,790		47,579			(10,754)		8,075		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/22/2024	11/19/2026	3	2,366,723	291.8	97,508			31,109		51,631			(12,034)		9,463		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/15/2024	11/16/2026	1	1,761,194	290.81	70,976			22,357		41,221			(8,739)		6,990		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/28/2024	10/28/2026	4	3,914,479	289.09	149,591	43,171				100,702			(18,451)		14,881		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D3D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/29/2024	10/29/2026	4	1,512,420	285.93	62,112	18,033				49,209			(7,668)		5,763		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/07/2024	11/05/2026	3	1,678,140	288.29	69,469	20,845				46,518			(8,576)		6,499		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/13/2024	11/13/2026	3	2,912,452	280.08	116,167	36,137				71,651			(14,332)		11,484		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/25/2024	10/26/2026	1	2,881,585	288.8	106,727	30,535				70,288			(13,140)		10,146		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D32	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/18/2024	10/19/2026	2	1,623,795	280.89	84,624	17,868				35,509			(7,938)		6,040		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100E5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/06/2024	12/07/2026	1	1,773,637	288.33	75,025	25,799				48,145			(9,237)		7,354		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/17/2024	10/16/2026	3	1,069,672	281.07	42,565	11,591				22,885			(5,250)		3,949		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D3M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/07/2024	11/06/2026	2	2,750,731	289.04	112,080	33,913				72,267			(13,841)		10,578		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100E5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/23/2024	12/18/2026	3	3,066,097	280.69	128,603	46,403				146,445			(15,920)		12,989		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100E5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/27/2024	12/29/2026	1	3,187,589	280.46	134,198	50,140				152,383			(16,500)		13,784		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100C3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/08/2024	10/08/2026	3	1,929,305	288.92	76,417	19,965				44,529			(9,429)		6,978		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/15/2024	10/15/2026	5	1,586,409	288.59	65,533	17,802				36,430			(8,109)		5,875		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/08/2024	11/09/2026	1	3,616,331	290.25	145,738	44,565				87,113			(17,943)		14,133		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100E86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/06/2024	12/08/2026	1	1,162,623	288.33	49,179			16,956		31,612			(6,047)		4,830		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/01/2024	11/03/2026	1	2,692,222	287.03	108,766			32,271		81,574			(13,373)		10,379		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/14/2024	11/13/2026	2	3,165,073	289.56	127,949			39,891		80,950			(15,799)		12,480		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/08/2024	11/06/2026	2	2,590,086	290.25	104,679			31,708		62,000			(12,947)		10,054		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/25/2024	10/27/2026	1	1,036,164	288.8	41,343			11,869		27,516			(5,083)		3,930		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/09/2024	10/09/2026	2	2,582,751	289.56	103,561			27,250		61,556			(12,783)		9,366		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/28/2024	10/23/2026	3	2,306,649	288.8	90,715			25,709		60,873			(11,242)		8,664		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/08/2024	10/07/2026	4	5,264,330	292.46	194,581			50,988		97,570			(24,024)		18,391		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/18/2024	10/16/2026	3	1,645,325	290.89	64,049			17,927		35,718			(7,931)		6,074		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100E82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/22/2024	11/20/2026	3	4,294,028	294.37	169,539			54,659		76,256			(21,015)		17,191		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100D8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/18/2024	11/18/2026	2	3,302,911	292.37	130,672			41,500		66,710			(16,125)		13,166		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100E8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/27/2024	12/28/2026	1	2,800,882	280.46	117,917			43,955		133,797			(14,518)		12,089		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100E90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/18/2024	12/18/2026	3	4,408,172	280.77	181,505			65,251		209,633			(22,400)		18,674		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/GSI100F50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/02/2025	12/30/2026	5	3,585,009	279.88	153,216			57,650		177,129			(18,930)		15,531		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Purchased Call//Isdntree Siegel Strategic Value Index/GSI100ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/13/2024	12/11/2026	2	3,511,344	287.01	146,980			51,520		112,600			(18,155)			14,675	0001	
Purchased Call//Isdntree Siegel Strategic Value Index/GSI100ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/27/2024	12/23/2026	4	4,101,385	280.09	177,083			64,918		189,216			(21,871)			17,539	0001	
Purchased Call//Isdntree Siegel Strategic Value Index/GSI100DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/01/2024	11/02/2026	2	2,324,893	287.03	94,155			27,849		70,333			(11,597)			8,942	0001	
Purchased Call//Isdntree Siegel Strategic Value Index/GSI100DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/07/2024	10/02/2026	2	1,775,367	293.37	69,547			17,685		29,866			(8,612)			6,320	0001	
Purchased Call//Isdntree Siegel Strategic Value Index/GSI100ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/17/2024	12/11/2026	3	3,764,438	286.51	156,098			54,777		124,835			(19,311)			15,732	0001	
Purchased Call//Isdntree Siegel Strategic Value Index/GSI100DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/23/2024	10/22/2026	2	1,073,692	286.98	43,456			12,191		27,520			(5,363)			4,023	0001	
Purchased Call//Isdntree Siegel Strategic Value Index/GSI100CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/02/2024	10/02/2026	3	1,176,538	293.01	47,412			12,028		20,456			(5,854)			4,188	0001	
Purchased Call//Isdntree Siegel Strategic Value Index/GSI100CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/04/2024	10/05/2026	1	2,292,532	293.37	91,701			23,988		38,926			(11,290)			8,227	0001	
Purchased Call//Isdntree Siegel Strategic Value Index/GSI100CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/11/2024	10/12/2026	1	1,436,181	288.95	57,304			15,313		33,372			(7,055)			5,249	0001	
Purchased Call//Isdntree Siegel Strategic Value Index/GSI100ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/22/2024	11/23/2026	2	930,461	294.37	37,229			12,087		16,657			(4,589)			3,749	0001	
Purchased Call//Isdntree Siegel Strategic Value Index/GSI100ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/29/2024	12/01/2026	1	869,177	294.09	35,028			11,740		15,664			(4,307)			3,561	0001	
Purchased Call//Isdntree Siegel Strategic Value Index/GSI100DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/04/2024	11/04/2026	3	3,459,628	287.65	142,111			42,400		100,384			(17,537)			13,388	0001	
Purchased Call//Isdntree Siegel Strategic Value Index/GSI100DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/13/2024	11/12/2026	3	1,278,086	289.17	52,598			16,298		33,607			(6,495)			5,028	0001	
Purchased Call//Isdntree Siegel Strategic Value Index/GSI100ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/05/2024	12/04/2026	2	3,171,667	280.28	132,671			45,213		79,980			(16,384)			13,072	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/31/2024	12/18/2026	4	7,241,056	280	308,751			111,256		339,717			(38,156)		30,674		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/12/2024	11/11/2026	3	3,306,682	291.49	124,988			38,493		72,588			(15,424)		12,981		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/06/2024	12/04/2026	3	3,429,593	288.33	143,581			49,007		92,608			(17,770)		14,135		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/11/2024	10/09/2026	2	1,810,931	288.95	72,254			19,088		41,788			(8,950)		6,567		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/11/2024	10/13/2026	1	1,262,743	288.95	50,383			13,514		29,408			(6,195)		4,827		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/29/2024	11/27/2026	2	2,057,873	294.09	82,228			27,262		36,702			(10,168)		8,361		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/05/2024	12/04/2026	2	1,277,368	288.94	54,096			18,373		33,007			(6,672)		5,265		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/09/2024	12/09/2026	2	1,832,267	288.02	75,827			26,265		51,013			(9,355)		7,627		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/20/2024	12/21/2026	1	2,250,036	280.69	94,727			34,399		107,731			(11,663)		9,586		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/16/2024	12/16/2026	2	4,231,569	284.66	177,091			63,043		159,158			(21,847)		17,857		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/20/2024	12/22/2026	1	1,574,920	280.69	66,304			24,135		75,463			(8,152)		6,722		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/13/2024	12/14/2026	1	2,687,459	286.51	113,411			40,092		89,487			(13,963)		11,297		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/18/2024	10/20/2026	1	1,552,253	280.89	61,935			17,185		34,024			(7,615)		5,788		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/22/2024	11/24/2026	1	1,018,013	294.37	40,924			13,323		18,270			(5,032)		4,110		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100CS9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/04/2024	10/06/2026	1	716,429	293.37	28,657			7,400		12,202			(3,523)		2,578		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/04/2024	12/03/2026	3	2,715,544	292.04	105,797			35,799		59,888			(13,039)		11,169		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/02/2025	12/31/2026	4	559,735	281.06	23,129			8,809		26,433			(2,878)		2,429		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/10/2025	01/07/2027	2	529,864	281.12	21,077			8,145		25,080			(2,600)		2,329		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/13/2025	01/08/2027	5	4,411,531	280.75	165,320			65,659		213,334			(20,864)		19,423		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/06/2025	01/04/2027	2	1,442,306	281.7	57,268			21,900		65,916			(7,052)		6,305		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/06/2025	03/05/2027	3	1,641,280	280.5	64,206			29,876		83,524			(7,922)		7,909		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/19/2025	03/17/2027	3	4,341,724	282.86	171,864			82,674		196,758			(21,201)		21,288		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100G3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/04/2025	03/04/2027	3	1,049,756	281.68	40,515			18,795		50,193			(5,006)		5,051		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100G5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/26/2025	02/24/2027	3	1,988,771	285.42	78,093			35,314		76,736			(9,634)		9,455		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100G3M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/28/2025	02/26/2027	5	3,857,454	284.41	155,189			71,361		158,048			(19,312)		18,395		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/16/2025	01/15/2027	2	1,890,646	284.83	78,880			31,428		72,595			(9,734)		8,426		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100G5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/26/2025	02/25/2027	3	1,865,805	283.67	74,808			33,955		79,604			(9,230)		8,884		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/23/2025	01/22/2027	2	1,244,986	284	49,913			20,359		50,584			(6,160)		5,615		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100H54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/20/2025	03/19/2027	3	1,102,136	283.62	44,122	21,368				48,014			(5,443)			5,419	0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100G3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/19/2025	02/19/2027	2	1,030,185	286.1	42,002	18,744				38,007			(5,183)			4,860	0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100F5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/21/2025	01/15/2027	3	6,230,539	287.01	246,787	38,674				208,973			(30,540)			27,768	0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100G3D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/21/2025	02/19/2027	2	2,181,918	286.43	86,797	38,803				78,911			(10,720)			10,284	0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100G5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/17/2025	03/12/2027	4	4,482,360	280.01	181,399	86,345				235,683			(22,404)			21,821	0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100G3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/11/2025	03/05/2027	3	2,080,075	280.92	85,708	40,064				104,109			(10,630)			10,071	0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100H8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/27/2025	03/25/2027	3	2,264,856	285.07	89,591	44,186				86,816			(11,067)			11,231	0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100F5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/29/2025	01/27/2027	3	2,794,202	285.54	102,288	42,342				104,071			(12,626)			12,708	0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100G3O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/03/2025	03/03/2027	3	3,426,312	283.05	133,460	61,629				152,589			(16,462)			16,461	0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100F5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/21/2025	01/21/2027	3	1,646,092	287.24	56,222	22,830				54,834			(6,974)			7,412	0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100G3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/28/2025	03/02/2027	1	1,846,486	284.41	75,233	34,620				76,019			(9,250)			8,868	0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100H5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/28/2025	03/25/2027	3	1,321,229	285.26	60,292	29,829				59,302			(7,459)			7,543	0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100F52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/07/2025	12/31/2026	3	1,435,546	281.01	57,331	21,748				66,016			(7,114)			6,230	0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100F54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/06/2025	12/31/2026	4	2,808,162	281.7	109,669	41,600				127,888			(13,602)			12,187	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100F5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.01/13/2025	.01/08/2027	.3	1,304,149	281.47	53,644			20,937		60,553			(6,655)		5,742		.0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100G3U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.03/07/2025	.03/08/2027	.1	3,472,800	280.92	138,565			64,994		173,359			(17,060)		16,808		.0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100G3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.03/07/2025	.03/09/2027	.2	2,589,893	280.92	107,030			50,518		129,369			(13,221)		12,553		.0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100G3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.02/19/2025	.02/18/2027	.2	665,562	285.62	24,889			11,060		22,955			(3,073)		2,853		.0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100G3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.03/12/2025	.03/12/2027	.2	562,427	280.89	22,879			10,860		28,187			(2,825)		2,738		.0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100H5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.03/28/2025	.03/29/2027	.1	1,783,637	285.11	71,345			35,526		74,457			(8,764)		8,894		.0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100G3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.03/13/2025	.03/11/2027	.4	1,212,701	280.88	45,347			21,656		60,756			(5,645)		5,895		.0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100H5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.03/31/2025	.03/25/2027	.2	1,883,282	285.11	76,175			37,735		75,939			(9,442)		9,339		.0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100H5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.03/14/2025	.03/15/2027	.1	1,527,310	282.1	60,940			29,171		71,982			(7,503)		7,467		.0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100G3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.02/27/2025	.02/26/2027	.3	1,640,161	283.2	66,895			30,486		71,887			(8,255)		7,821		.0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100H5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.03/28/2025	.03/30/2027	.1	1,050,772	285.11	42,031			20,958		42,568			(5,168)		5,247		.0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100G3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.03/14/2025	.03/16/2027	.1	2,160,592	282.1	86,208			41,328		101,901			(10,569)		10,579		.0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100F5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.01/31/2025	.02/01/2027	.1	3,662,636	284.28	145,773			61,957		147,743			(17,947)		16,795		.0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100H5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.03/14/2025	.03/12/2027	.2	1,739,997	282.1	69,667			33,206		81,815			(8,619)		8,471		.0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call//I/sdontree Siegel Strategic Value Index/GSI100H\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/31/2025	03/31/2027	4	3,160,373	286.2	122,800			61,563		120,600			(15,177)		15,802		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/GSI100F\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/24/2025	01/25/2027	1	3,321,431	284.83	131,861			54,232		130,413			(16,235)		15,056		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/GSI100H\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/25/2025	03/25/2027	3	685,712	285.07	28,701			14,140		28,568			(3,543)		3,450		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/GSI100F\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/31/2025	02/02/2027	1	1,438,513	284.28	57,253			24,144		56,081			(7,039)		6,807		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/GSI100G\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/07/2025	02/09/2027	1	2,620,402	283.83	106,126			45,774		109,309			(13,048)		12,172		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/GSI100H\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/21/2025	03/22/2027	1	2,986,812	283.79	119,952			58,574		123,756			(14,768)		14,808		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/GSI100J\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/17/2025	06/15/2027	1	1,522,932	274.04	59,699			36,082		109,547			(7,340)		8,370		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/GSI100J\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/17/2025	06/16/2027	4	2,260,990	272.7	88,781			53,857		171,881			(10,955)		12,440		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/GSI100I\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/09/2025	05/07/2027	2	958,041	276.99	36,089			19,994		59,743			(4,465)		5,027		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/GSI100I\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/08/2025	05/07/2027	3	927,390	275.81	35,895			19,814		60,989			(4,429)		4,866		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/GSI100H\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/02/2025	04/01/2027	2	735,225	286.81	29,830			14,970		27,116			(3,681)		3,681		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/GSI100I\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/09/2025	05/11/2027	1	1,053,948	276.99	40,472			22,515		65,848			(4,976)		5,558		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/GSI100H\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/02/2025	04/02/2027	3	1,055,046	287.56	33,856			17,068		37,233			(4,179)		5,280		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/GSI100H\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/08/2025	04/07/2027	2	2,559,347	275.34	99,814			50,894		169,918			(12,312)		12,914		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100H\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/14/2025	04/14/2027	3	1,483,601	275.5	57,607			30,063		96,087			(7,138)		7,559		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100H\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/09/2025	04/09/2027	3	1,506,551	275.89	57,881			29,716		97,635			(7,142)		7,625		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100H\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/03/2025	04/02/2027	2	3,490,784	283.17	134,561			67,938		157,426			(16,614)		17,502		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100H\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/28/2025	04/23/2027	3	588,027	277	23,547			12,574		36,498			(2,916)		3,037		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100H\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/30/2025	04/30/2027	3	2,069,218	275.81	81,226			44,033		135,690			(10,021)		10,763		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100H\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/02/2025	04/30/2027	2	4,256,108	275.44	184,446			89,403		283,780			(20,310)		22,138		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100H\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/01/2025	04/29/2027	3	1,171,783	277.24	44,850			24,240		71,981			(5,534)		6,087		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100H\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/21/2025	04/16/2027	2	5,466,885	277.3	214,782			112,662		332,975			(26,557)		27,927		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100H\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/26/2025	04/23/2027	3	3,493,588	277.11	138,681			74,041		215,324			(17,125)		18,010		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100H\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/19/2025	05/19/2027	1	1,213,757	274.42	46,487			26,372		85,184			(5,731)		6,463		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100H\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/22/2025	04/22/2027	3	1,370,131	277.6	53,205			28,253		82,501			(6,569)		7,054		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100H\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/06/2025	05/03/2027	2	1,705,375	275.8	65,569			35,811		112,056			(8,075)		8,904		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100H\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/06/2025	05/06/2027	4	1,241,315	276.39	46,763			25,762		79,479			(5,778)		6,565		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100H\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/15/2025	05/14/2027	3	817,458	274.18	31,761			17,850		57,849			(3,921)		4,327		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI1001\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/06/2025	05/05/2027	2	2,209,504	275.05	86,771			47,382		150,092			(10,703)		11,560		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI1001\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/22/2025	05/21/2027	2	1,420,388	274.26	53,882			30,773		100,416			(6,647)		7,982		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI1001\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/23/2025	05/20/2027	4	1,602,965	274.52	60,832			34,648		112,031			(7,507)		8,546		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI1001\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/09/2025	06/04/2027	2	1,786,418	270.81	89,283			41,063		144,617			(8,571)		9,397		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI1001\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/11/2025	06/10/2027	2	1,285,400	271.87	50,446			30,146		100,900			(6,220)		7,024		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI1001\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/17/2025	04/16/2027	2	1,755,514	275.96	71,726			37,508		113,736			(8,848)		8,968		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI1001\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/28/2025	04/09/2027	3	2,596,445	275.05	115,349			59,519		194,964			(14,295)		14,660		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI1001\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/21/2025	04/21/2027	2	3,718,786	276.34	152,675			80,800		237,302			(18,837)		19,121		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI1001\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/02/2025	05/04/2027	1	916,790	275.8	35,286			19,297		60,263			(4,340)		4,793		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI1001\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/13/2025	06/14/2027	1	1,693,122	274.04	66,370			40,078		121,751			(8,171)		9,295		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI1001\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/23/2025	05/25/2027	1	1,864,089	275.1	71,395			41,148		128,080			(8,778)		9,396		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI1001\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/16/2025	04/15/2027	3	785,104	275.1	33,256			17,373		52,835			(4,108)		4,005		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI1001\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/23/2025	06/23/2027	2	2,213,624	272.51	85,253			52,477		169,979			(10,513)		12,276		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI1001\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/17/2025	06/17/2027	3	1,722,988	273.09	67,480			41,050		128,949			(8,325)		9,491		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/04/2025	04/06/2027	1	2,623,939	277.13	104,988			53,344		160,415			(12,905)		13,227		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/17/2025	04/20/2027	1	1,656,845	277.3	74,168			39,068		113,442			(9,107)		9,545		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/03/2025	06/25/2027	2	1,054,465	268.57	41,556			25,714		94,417			(5,127)		5,861		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/04/2025	06/04/2027	3	2,775,063	271.64	106,626			83,024		219,553			(13,166)		15,060		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/12/2025	06/11/2027	3	3,191,308	272.27	126,065			75,839		247,858			(15,573)		17,460		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/09/2025	04/08/2027	2	489,951	274.15	21,052			11,036		34,315			(2,658)		2,476		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/05/2025	04/30/2027	2	3,748,707	275.8	142,919			77,796		245,988			(17,682)		19,489		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/10/2025	04/09/2027	2	2,620,105	274.26	105,738			54,432		182,685			(13,062)		13,261		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/30/2025	06/01/2027	1	2,645,375	272.8	101,582			59,442		199,546			(12,430)		14,306		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/09/2025	05/10/2027	1	3,026,186	276.99	116,206			64,576		186,988			(14,307)		15,938		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/16/2025	06/11/2027	2	1,086,198	274.04	40,155			24,186		74,428			(4,967)		5,669		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/28/2025	05/27/2027	2	946,772	274.2	12,730			7,368		24,624			(1,571)		1,864		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/30/2025	06/25/2027	3	2,666,390	266.75	104,411			64,930		237,437			(12,917)		14,836		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/28/2025	04/28/2027	2	4,677,966	277.07	187,064			100,763		283,640			(23,071)		24,270		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100J\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/03/2025	06/03/2027	3	1,978,757	273.45	73,670			43,383		145,341			(9,093)		10,726		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100H\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/04/2025	04/02/2027	2	3,025,577	277.13	117,987			59,665		184,602			(14,601)		15,169		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100J\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/14/2025	05/12/2027	3	1,693,644	275.39	71,389			39,851		127,036			(8,810)		9,998		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100J\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/12/2025	06/11/2027	2	971,762	272.28	38,084			22,826		75,064			(4,687)		5,316		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100H\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/17/2025	04/19/2027	1	1,362,056	277.3	54,346			28,591		83,087			(6,682)		6,985		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100J\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/25/2025	04/27/2027	1	2,416,640	276.63	96,424			51,788		152,557			(11,855)		12,522		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100J\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/13/2025	05/13/2027	2	1,855,088	275.05	69,979			39,139		126,409			(8,631)		9,806		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100J\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/02/2025	05/28/2027	3	6,822,358	272.8	261,901			152,672		513,898			(32,386)		36,722		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100J\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/30/2025	06/30/2027	2	2,783,418	267.34	114,600			71,666		261,180			(14,137)		15,556		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100J\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/03/2025	06/02/2027	2	3,350,513	273.13	132,075			77,509		249,306			(16,282)		18,141		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100J\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/27/2025	06/25/2027	2	3,935,509	269.08	152,646			94,791		343,130			(18,854)		21,706		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100J\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/08/2025	05/07/2027	3	4,516,057	276.08	173,506			95,992		293,424			(21,428)		23,697		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100J\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/29/2025	05/26/2027	1	2,106,549	275.1	80,891			46,668		143,917			(9,932)		11,312		0001
Purchased Call //I/Isdntree Siegel Strategic Value Index/CSI100J\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/28/2025	05/28/2027	3	2,437,943	272.91	83,448			54,265		182,790			(11,528)		13,123		0001

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SCHEDULE DB - PART A - SECTION 1

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Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100J\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/30/2025	05/28/2027	2	995,002	273	38,055			22,155		74,324			(4,699)		5,356		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100J\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/19/2025	05/14/2027	2	2,209,349	275.01	83,129			46,878		150,825			(10,299)		11,894		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100J\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/25/2025	04/26/2027	1	1,454,792	276.63	58,046			31,139		91,800			(7,147)		7,329		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100J\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/20/2025	06/17/2027	2	3,323,471	273.61	129,305			79,064		244,661			(16,016)		18,307		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100J\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/11/2025	04/13/2027	1	2,782,072	275.05	110,726			57,340		187,566			(13,614)		14,156		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100J\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/06/2025	06/04/2027	2	1,672,938	271	65,487			38,756		135,802			(8,086)		9,079		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100J\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/09/2025	06/09/2027	2	2,822,609	271.09	111,353			66,400		228,594			(13,732)		15,407		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100J\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/23/2025	05/21/2027	2	2,926,436	273.65	112,934			64,748		212,270			(13,945)		15,621		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100J\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/16/2025	05/18/2027	1	1,883,257	275.01	72,129			40,820		128,769			(8,868)		10,016		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100J\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/27/2025	06/28/2027	1	1,151,799	268.75	45,381			28,301		102,545			(5,560)		6,430		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100J\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/06/2025	06/08/2027	1	2,417,072	270.81	94,749			56,355		196,766			(11,649)		13,178		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100J\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/20/2025	06/21/2027	1	2,929,085	273.61	115,113			70,620		215,868			(14,173)		16,207		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100J\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/24/2025	06/24/2027	2	1,646,273	270.52	63,033			38,891		137,038			(7,774)		9,156		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100J\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/04/2025	04/05/2027	1	2,143,164	277.13	85,727			43,512		130,964			(10,555)		10,789		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI1004\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/11/2025	04/12/2027	1	1,736,870	275.05	71,515			36,987		123,104			(8,805)		9,131		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI1001\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/28/2025	04/23/2027	2	1,355,101	276.63	53,628			28,684		84,125			(6,643)		6,883		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI1001\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/23/2025	05/21/2027	3	1,327,974	275.1	49,775			28,593		90,550			(6,166)		7,089		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI1001\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/16/2025	05/17/2027	1	2,403,922	275.01	92,070			52,051		164,312			(11,336)		12,770		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI1001\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/27/2025	06/28/2027	1	2,208,025	268.75	86,986			54,208		196,545			(10,711)		12,313		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI1001\$JL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/20/2025	06/17/2027	2	4,255,390	272.82	167,944			102,556		325,655			(20,745)		23,440		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI1001\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/20/2025	06/22/2027	1	1,011,572	273.61	39,755			24,410		74,234			(4,888)		5,604		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI1001\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/06/2025	06/07/2027	1	2,017,581	270.81	79,089			46,987		165,138			(9,737)		10,387		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI1001\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/23/2025	05/24/2027	1	2,401,061	275.1	91,961			52,947		163,924			(11,322)		12,863		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI1001\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/16/2025	05/14/2027	2	3,147,011	274.84	120,655			67,916		216,467			(14,889)		16,656		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI1001\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/22/2025	08/20/2027	2	2,830,777	271.13	113,673			79,370		232,665			(14,040)		16,681		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100K\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/01/2025	08/03/2027	1	579,957	268.69	22,676			15,232		50,163			(2,768)		3,360		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100L\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/02/2025	09/02/2027	2	1,132,907	273.74	43,089			30,755		84,417			(5,319)		6,761		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100L\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/20/2025	08/18/2027	3	2,438,219	269.61	98,074			67,913		217,415			(12,034)		14,683		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100K\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/25/2025	07/23/2027	3	2,677,776	269.65	105,697			69,702		231,452			(13,053)		15,338		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100K\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/02/2025	07/02/2027	2	709,438	270	27,844			17,561		60,266			(3,435)		3,973		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100K\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/15/2025	07/15/2027	2	2,597,390	268.61	101,847			65,777		233,030			(12,561)		14,753		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100K\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/31/2025	07/30/2027	3	1,546,192	268.33	61,882			41,273		135,617			(7,630)		8,392		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100K\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/10/2025	07/09/2027	2	4,951,490	270.41	197,162			126,215		414,623			(24,347)		27,944		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100K\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/25/2025	07/26/2027	1	2,680,955	268.85	106,434			70,419		238,961			(13,104)		15,404		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100K\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/29/2025	07/29/2027	3	3,025,326	269.75	119,769			79,653		262,019			(14,770)		17,437		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100K\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/28/2025	07/23/2027	3	2,343,387	268.85	93,019			61,520		208,719			(11,522)		13,423		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100U\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/03/2025	07/02/2027	2	4,361,603	269.36	172,786			109,083		379,548			(21,345)		24,429		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100K\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/10/2025	07/09/2027	2	1,920,981	268.52	76,422			48,719		166,379			(9,423)		10,841		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100K\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/29/2025	07/28/2027	2	2,325,608	268.85	93,851			62,301		207,373			(11,577)		13,390		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100L\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/29/2025	08/31/2027	2	1,478,148	273.36	57,465			40,887		111,753			(7,074)		8,805		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100K\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/01/2025	07/30/2027	2	3,140,881	270.06	122,900			82,255		287,682			(15,180)		18,121		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/GSI100K\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/17/2025	07/16/2027	3	1,826,526	267.81	72,705			47,127		169,985			(8,972)		10,385		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call//I/sdntree Siegel Strategic Value Index/CSN100L\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/11/2025	09/01/2027	2	2,352,342	273.36	92,429			65,823		178,724			(11,359)		14,025		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/CSN100L\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/15/2025	08/17/2027	1	956,596	270.43	37,365			25,831		80,872			(4,597)		5,632		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/CSN100L\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/19/2025	08/19/2027	3	2,210,931	270.82	86,395			53,970		183,853			(10,656)		13,016		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/CSN100L\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/22/2025	09/24/2027	1	1,086,527	273.23	42,561			29,816		82,576			(5,233)		6,440		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/CSN100L\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/27/2025	08/26/2027	2	998,680	272.68	39,092			27,495		77,438			(4,820)		5,920		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/CSN100L\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/14/2025	08/13/2027	2	3,380,544	270.17	132,238			91,020		288,457			(16,326)		19,836		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/CSN100L\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/03/2025	09/03/2027	2	1,718,642	272.52	68,163			48,686		134,366			(8,404)		10,267		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/CSN100L\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/29/2025	08/27/2027	2	1,964,423	273.36	76,904			54,600		148,328			(9,519)		11,656		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/CSN100K\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/07/2025	07/07/2027	2	3,196,358	269.04	127,403			80,864		281,839			(15,710)		18,000		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/CSN100M\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/22/2025	09/22/2027	4	2,742,467	273.82	91,273	19,676		84,865		204,841			(13,663)		16,679		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/CSN100M\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/19/2025	09/21/2027	1	1,726,745	274.52	68,512			50,631		125,363			(8,424)		10,486		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/CSN100L\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/29/2025	08/27/2027	2	3,480,347	272.99	136,303			96,592		269,357			(16,830)		20,650		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/CSN100K\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/23/2025	07/23/2027	2	1,604,775	270.35	63,577			41,754		135,059			(7,839)		9,192		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/CSN100K\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/14/2025	07/09/2027	2	1,914,753	270.8	75,928			48,688		157,891			(9,402)		10,806		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/11/2025	08/06/2027	2	1,214,679	288.3	47,413			32,231		110,674			(5,867)		7,098		0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/08/2025	09/08/2027	3	1,582,900	271.76	63,443			45,778		127,584			(7,825)		9,501		0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/10/2025	09/10/2027	1	1,314,011	272.87	52,166			37,763		101,515			(6,431)		7,302		0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/23/2025	07/22/2027	3	3,155,974	270.68	124,731			81,763		262,189			(15,382)		18,098		0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/18/2025	07/20/2027	1	1,058,234	268.65	42,118			27,481		94,942			(5,178)		6,042		0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/06/2025	08/06/2027	2	1,614,930	268.88	63,310			42,854		144,016			(7,809)		9,384		0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/09/2025	09/09/2027	2	1,489,810	272.38	59,348			42,880		117,274			(7,318)		8,951		0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/22/2025	09/17/2027	2	1,363,703	274.52	53,880			39,744		98,928			(6,663)		8,255		0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100\$LQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/05/2025	09/07/2027	1	2,472,654	272.66	98,412			70,835		192,509			(12,100)		14,827		0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/23/2025	07/21/2027	3	1,984,561	269.02	79,938			52,289		175,601			(9,859)		11,344		0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100\$LJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/11/2025	09/10/2027	3	2,830,016	274.24	114,373			83,282		207,213			(14,145)		17,019		0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/12/2025	09/10/2027	2	2,640,586	275.19	105,831			77,076		186,104			(13,105)		15,880		0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/30/2025	09/30/2027	2	1,678,857	276.69	66,469			49,952		112,883			(8,196)		10,286		0001
Purchased Call //li/sdntree Siegel Strategic Value Index/CSI100\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/17/2025	09/17/2027	2	1,231,329	276.55	48,299			35,455		82,305			(5,956)		7,454		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call//I/sdontree Siegel Strategic Value Index/OSI100M\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/22/2025	09/17/2027	3	2,026,591	275.28	79,339			58,462		142,612			(9,800)		12,288		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/OSI100M\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/29/2025	09/29/2027	4	2,610,495	276.33	100,400			75,454		162,839			(12,403)		15,979		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/OSI100L\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/27/2025	08/27/2027	2	1,321,354	273.15	51,597			36,390		100,623			(6,363)		7,940		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/OSI100M\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/26/2025	09/27/2027	1	2,982,787	279.38	118,118			88,386		178,498			(14,543)		18,224		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/OSI100M\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/26/2025	09/24/2027	2	2,520,034	279.38	98,527			73,643		150,032			(12,130)		15,354		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/OSI100K\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/01/2025	07/30/2027	3	4,070,170	269.69	198,204			106,023		351,699			(19,573)		23,483		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/OSI100K\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/01/2025	08/02/2027	1	2,682,298	269.69	104,610			70,219		231,956			(12,879)		15,323		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/OSI100L\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/25/2025	08/25/2027	2	2,686,682	273.34	104,564			73,417		206,470			(12,895)		15,981		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/OSI100L\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/18/2025	09/13/2027	2	2,924,268	270.43	113,371			78,147		246,451			(14,020)		17,113		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/OSI100L\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/12/2025	09/14/2027	1	1,262,435	275.19	50,119			36,556		89,103			(6,162)		7,621		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/OSI100M\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/19/2025	09/20/2027	1	1,796,996	274.52	71,420			52,755		130,646			(8,793)		10,921		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/OSI100K\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/09/2025	07/08/2027	2	1,033,706	269.85	40,794			25,958		86,409			(5,032)		5,827		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/OSI100K\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	07/11/2025	07/13/2027	1	1,866,914	270.8	74,196			47,697		154,279			(9,122)		10,593		0001
Purchased Call//I/sdontree Siegel Strategic Value Index/OSI100K\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/07/2025	09/06/2027	2	4,621,967	269.15	178,629			121,256		408,108			(22,059)		26,638		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call //IIsdontree Siegel Strategic Value Index/GSI100MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/26/2025	09/28/2027	1	1,450,018	279.38	57,421	42,987				86,489			(7,060)		8,867		0001
Purchased Call //IIsdontree Siegel Strategic Value Index/GSI100NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/03/2025	10/01/2027	3	1,254,070	276.26	49,153	37,072				85,226			(6,064)		7,690		0001
Purchased Call //IIsdontree Siegel Strategic Value Index/GSI100NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/16/2025	10/15/2027	3	1,793,604	275.66	70,662	54,626				125,444			(8,716)		11,138		0001
Purchased Call //IIsdontree Siegel Strategic Value Index/GSI100NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/05/2025	11/04/2027	3	2,140,573	270.71	86,225	88,974				181,613			(10,635)		13,327		0001
Purchased Call //IIsdontree Siegel Strategic Value Index/GSI100NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/22/2025	10/21/2027	2	1,196,037	274.8	48,507	37,853				88,775			(5,961)		7,467		0001
Purchased Call //IIsdontree Siegel Strategic Value Index/GSI100NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/06/2025	11/05/2027	3	3,676,337	271.3	148,077	119,161				305,309			(18,282)		23,251		0001
Purchased Call //IIsdontree Siegel Strategic Value Index/GSI100NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/31/2025	10/29/2027	2	2,627,431	271.72	105,368	83,852				214,562			(13,037)		16,517		0001
Purchased Call //IIsdontree Siegel Strategic Value Index/GSI100NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/07/2025	11/08/2027	1	4,271,276	272.77	171,278	138,249				336,222			(21,068)		27,083		0001
Purchased Call //IIsdontree Siegel Strategic Value Index/GSI100NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/17/2025	10/15/2027	3	1,066,475	274.31	43,451	33,752				78,880			(5,360)		6,641		0001
Purchased Call //IIsdontree Siegel Strategic Value Index/GSI100NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/09/2025	12/08/2027	3	2,712,753	269.75	110,090	93,174				239,895			(13,576)		17,635		0001
Purchased Call //IIsdontree Siegel Strategic Value Index/GSI100NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/08/2025	10/07/2027	3	2,366,834	275.93	93,396	71,169				163,441			(11,522)		14,605		0001
Purchased Call //IIsdontree Siegel Strategic Value Index/GSI100NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/12/2025	12/10/2027	2	1,231,273	271.19	49,788	42,272				103,450			(6,138)		8,017		0001
Purchased Call //IIsdontree Siegel Strategic Value Index/GSI100NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/19/2025	11/12/2027	2	2,131,444	271.31	85,381	69,488				177,223			(10,542)		13,561		0001
Purchased Call //IIsdontree Siegel Strategic Value Index/GSI100NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/05/2025	12/03/2027	3	2,532,450	272.19	101,124	85,357				204,837			(12,507)		16,396		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.11/10/2025	.11/10/2027	1	2,756,428	272.57	110,257			88,176		218,669			(13,593)		17,506		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.11/26/2025	.11/24/2027	3	1,264,051	270.75	51,891			43,131		107,521			(6,412)		8,124		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI10003E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.12/12/2025	.12/14/2027	1	2,976,234	271.82	120,240			102,732		244,684			(14,784)		19,442		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI10003R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.12/23/2025	.12/23/2027	3	1,473,091	270.85	59,539			51,755		125,579			(7,351)		9,892		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.11/07/2025	.11/09/2027	1	1,603,382	272.77	64,236			51,914		126,244			(7,905)		10,175		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI10003R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.12/26/2025	.12/28/2027	1	2,428,650	270.47	97,875			85,506		210,121			(12,034)		16,042		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.11/13/2025	.11/12/2027	3	2,441,394	272.11	96,503			78,324		197,113			(11,905)		15,533		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI10003G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.12/16/2025	.12/15/2027	2	1,813,511	272.62	72,794			62,302		144,809			(8,976)		11,855		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.11/21/2025	.11/23/2027	1	1,110,003	270.92	44,622			36,838		94,864			(5,466)		7,128		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.11/18/2025	.11/17/2027	4	4,056,533	271.78	163,007			133,305		331,932			(20,108)		25,918		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI100032	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.12/02/2025	.12/01/2027	2	4,421,863	272.48	175,319			146,696		355,014			(21,620)		28,562		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI10003P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.12/26/2025	.12/23/2027	3	3,375,982	270.47	136,644			119,407		291,717			(16,939)		22,212		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI10003S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.12/05/2025	.12/03/2027	3	3,175,353	272.28	127,829			107,741		256,010			(15,764)		20,558		0001
Purchased Call//IIsdontree Siegel Strategic Value Index/GSI1000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.12/16/2025	.12/16/2027	2	2,377,222	270.99	96,204			82,474		201,435			(11,862)		15,554		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Purchased Call//Isdontree Siegel Strategic Value Index/GSI100NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/23/2025	10/22/2027	2	817,953	275.07	33,127			25,906		58,668			(4,085)			5,111	0001	
Purchased Call//Isdontree Siegel Strategic Value Index/GSI100NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/28/2025	10/27/2027	3	3,133,049	274.58	122,187			96,383		229,489			(15,070)			19,682	0001	
Purchased Call//Isdontree Siegel Strategic Value Index/GSI100NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/07/2025	11/05/2027	2	1,367,626	272.77	78,677			63,445		154,743			(9,728)			12,444	0001	
Purchased Call//Isdontree Siegel Strategic Value Index/GSI100NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/20/2025	10/20/2027	3	2,014,388	274.65	80,423			62,775		146,854			(9,937)			12,564	0001	
Purchased Call//Isdontree Siegel Strategic Value Index/GSI100NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/14/2025	10/14/2027	1	1,512,714	274.88	61,114			47,094		109,057			(7,535)			9,385	0001	
Purchased Call//Isdontree Siegel Strategic Value Index/GSI100NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/04/2025	11/03/2027	2	2,965,886	271.43	117,696			93,960		245,128			(14,515)			18,726	0001	
Purchased Call//Isdontree Siegel Strategic Value Index/GSI100NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/27/2025	10/22/2027	2	2,965,061	274.16	121,252			95,310		222,569			(14,998)			18,714	0001	
Purchased Call//Isdontree Siegel Strategic Value Index/GSI100NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/31/2025	11/01/2027	1	3,498,371	271.72	140,984			112,283		265,931			(17,358)			22,050	0001	
Purchased Call//Isdontree Siegel Strategic Value Index/GSI100NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/12/2025	12/10/2027	2	3,010,271	271.12	122,302			104,279		253,511			(15,103)			19,601	0001	
Purchased Call//Isdontree Siegel Strategic Value Index/GSI100NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/09/2025	11/24/2027	3	1,351,424	270.69	62,263			51,601		132,255			(7,688)			9,970	0001	
Purchased Call//Isdontree Siegel Strategic Value Index/GSI100NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/19/2025	11/18/2027	2	977,817	272.41	38,347			31,402		78,182			(4,729)			6,253	0001	
Purchased Call//Isdontree Siegel Strategic Value Index/GSI100NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/08/2025	11/26/2027	3	3,867,047	271.54	154,541			128,819		319,798			(19,071)			24,893	0001	
Purchased Call//Isdontree Siegel Strategic Value Index/GSI100NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/31/2025	12/30/2027	3	1,242,508	271.66	46,144			43,855		103,068			(6,148)			8,220	0001	
Purchased Call//Isdontree Siegel Strategic Value Index/GSI100NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/22/2025	12/17/2027	3	1,789,385	270.11	71,418			61,684		154,677			(8,832)			11,586	0001	

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/03/2025	10/05/2027	1	1,448,486	275.43	38,438			44,310		101,807			(7,185)		8,902		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/06/2025	10/01/2027	3	4,688,956	274.81	190,659			144,169		338,706			(23,550)		28,759		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/24/2025	10/13/2027	4	1,887,825	273.62	78,200			60,225		142,982			(9,652)		11,702		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/06/2025	10/01/2027	2	2,992,223	275.43	121,386			91,888		215,941			(15,017)		18,349		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/13/2025	10/08/2027	3	4,102,077	273.82	164,547			126,176		307,710			(20,336)		25,314		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/24/2025	10/25/2027	2	2,438,822	274.16	97,126			76,668		181,418			(11,997)		15,279		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/10/2025	10/12/2027	1	2,156,328	272.46	87,116			66,984		170,624			(10,711)		13,955		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/05/2025	11/05/2027	1	1,000,694	271.42	40,028			32,055		82,760			(4,935)		6,329		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/11/2025	11/11/2027	2	692,345	273.76	27,250			22,072		52,533			(3,362)		4,401		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/30/2025	10/28/2027	3	4,348,127	270.22	178,226			141,739		375,114			(22,035)		27,335		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/21/2025	11/19/2027	2	2,005,720	270.92	80,156			66,117		168,408			(9,919)		12,836		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/30/2025	10/28/2027	3	1,626,709	272.2	65,195			51,519		130,472			(8,040)		10,218		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/29/2025	10/29/2027	2	1,565,971	271.94	63,172			50,007		126,853			(7,760)		9,845		0001
Purchased Call //I/Isdontree Siegel Strategic Value Index/CSI100NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/04/2025	12/03/2027	2	1,864,475	272.18	75,338			63,243		150,850			(9,289)		12,071		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call //I/Isontree Siegel Strategic Value Index/GSI100030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/28/2025	11/30/2027	1	2,401,150	272.91	95,806			80,014		189,049			(11,779)		15,508		0001
Purchased Call //I/Isontree Siegel Strategic Value Index/GSI10003M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/19/2025	12/20/2027	1	3,052,707	270.11	123,329			106,535		287,064			(15,184)		20,037		0001
Purchased Call //I/Isontree Siegel Strategic Value Index/GSI100031	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/28/2025	11/29/2027	1	4,381,825	272.91	182,357			132,256		380,653			(22,452)		29,567		0001
Purchased Call //I/Isontree Siegel Strategic Value Index/GSI10003Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/28/2025	12/27/2027	1	3,213,730	270.47	128,513			113,124		277,990			(15,946)		21,211		0001
Purchased Call //I/Isontree Siegel Strategic Value Index/GSI10003J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/18/2025	12/17/2027	4	1,142,716	272.23	41,636	3,151		38,683		92,580			(5,516)		7,483		0001
Purchased Call //I/Isontree Siegel Strategic Value Index/GSI100033	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/02/2025	12/02/2027	2	1,417,664	271.03	57,554			48,231		119,571			(7,097)		9,171		0001
Purchased Call //I/Isontree Siegel Strategic Value Index/GSI1000ML	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/08/2025	10/08/2027	2	1,297,175	275.16	51,270			39,150		92,345			(6,323)		8,005		0001
Purchased Call //I/Isontree Siegel Strategic Value Index/GSI1000MN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/13/2025	10/08/2027	3	4,534,975	272.46	188,061			144,403		358,422			(23,289)		27,986		0001
Purchased Call //I/Isontree Siegel Strategic Value Index/GSI1000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/03/2025	10/04/2027	2	2,007,566	275.43	81,171			61,527		141,253			(9,996)		12,344		0001
Purchased Call //I/Isontree Siegel Strategic Value Index/GSI1000NN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/14/2025	11/16/2027	1	1,051,655	271.84	42,171			34,409		85,857			(5,185)		6,714		0001
Purchased Call //I/Isontree Siegel Strategic Value Index/GSI100038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/05/2025	12/07/2027	1	1,038,796	272.19	42,008			35,487		84,196			(5,165)		6,754		0001
Purchased Call //I/Isontree Siegel Strategic Value Index/GSI1000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/31/2025	11/02/2027	1	1,296,059	271.72	52,361			41,716		105,954			(6,438)		8,176		0001
Purchased Call //I/Isontree Siegel Strategic Value Index/GSI1000MT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/17/2025	10/15/2027	2	3,457,008	273.81	140,184			108,691		299,901			(17,311)		21,467		0001
Purchased Call //I/Isontree Siegel Strategic Value Index/GSI1000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/06/2025	10/06/2027	2	1,828,632	276.4	73,390			55,763		123,810			(9,050)		11,264		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10003F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/27/2026	02/25/2028	2	2,289,408	290.42		89,033		85,473		90,331			(3,895)		15,869		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10003C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/03/2026	02/25/2028	2	3,729,119	286.39		146,607		140,549		162,330			(6,623)		25,747		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10003H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/02/2026	03/02/2028	4	1,100,966	289.77		42,659		41,151		45,272			(1,574)		7,634		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10003J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/06/2026	03/03/2028	3	5,274,534	286.79		206,673		199,319		226,522			(7,623)		36,600		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10003I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/06/2026	03/03/2028	5	2,286,745	289.06		87,824		84,787		97,064			(3,165)		15,868		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10003O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/13/2026	02/11/2028	1	2,142,073	286.24		84,183		79,293		93,130			(5,319)		14,640		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100034	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/26/2026	03/24/2028	3	3,236,192	289.72		127,664		126,858		135,237			(1,020)		22,803		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10003K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/06/2026	03/03/2028	3	1,572,242	286.36		61,568		59,642		66,824			(2,149)		10,910		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10003Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/24/2026	03/17/2028	3	1,659,965	288.67		73,081		72,282		80,943			(1,016)		13,034		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10003A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/31/2026	03/31/2028	1	1,494,265	291.4		56,426		58,426		56,367					10,573		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10003H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/23/2026	01/25/2028	1	1,507,937	276.34		56,056		52,952		96,103			(5,314)		10,177		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10003U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/05/2026	12/31/2027	2	622,948	271.17		26,114		23,075		52,599			(3,077)		4,124		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10003E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/22/2026	01/21/2028	2	3,793,507	277.78		146,085		133,007		251,904			(13,607)		25,525		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10003Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/05/2026	01/05/2028	2	695,835	273.26		26,140		23,132		54,556			(3,035)		4,625		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100PQL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/29/2026	01/28/2028	4	2,401,422	278.56		93,854		86,402		155,056			(7,782)		16,244		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/03/2026	01/28/2028	3	1,636,515	280.1		64,308		59,289		99,403			(5,209)		11,070		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/31/2026	03/30/2028	2	1,343,109	283.21		51,712		51,712		48,351			(60)		9,497		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/30/2026	03/24/2028	2	1,711,393	286.66		67,376		66,858		67,139			(608)		12,052		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/20/2026	03/22/2028	1	2,608,184	286.98		101,719		100,603		123,430			(1,526)		18,341		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/20/2026	03/20/2028	4	2,512,998	286.98		100,133		99,141		118,131			(1,333)		17,647		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/24/2026	03/17/2028	3	2,761,076	288.55		107,641		105,941		120,777			(1,860)		19,349		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/13/2026	03/15/2028	1	1,474,813	289.41		57,813		56,623		63,441			(1,420)		10,321		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/06/2026	03/06/2028	2	1,603,080	286.79		62,432		60,561		69,000			(2,098)		11,148		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/16/2026	03/08/2028	2	2,082,255	288.79		82,057		79,681		90,209			(2,674)		14,500		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/11/2026	03/09/2028	3	2,521,139	286.03		97,195		94,487		112,327			(2,834)		17,569		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/04/2026	02/03/2028	3	750,549	282.11		29,974		27,732		42,139			(2,284)		5,100		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100QSS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/19/2026	02/15/2028	2	1,123,130	286.24		44,075		41,532		48,953			(2,796)		7,689		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100Q51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/18/2026	02/16/2028	3	3,030,100	288.24		118,461		111,654		132,146			(7,354)		20,785		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/25/2026	02/25/2028	2	1,148,562	288.07		46,195		44,157		50,745			(2,124)		7,337		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/19/2026	02/19/2028	2	2,741,121	287.34		107,957		102,461		124,418			(5,901)		18,830		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100035	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/18/2026	02/18/2028	1	1,915,306	286.84		75,272		71,136		89,870			(4,228)		13,157		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10003A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/24/2026	02/24/2028	5	2,337,144	286.99		92,193		88,011		96,798			(4,334)		16,125		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100P5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/06/2026	02/07/2028	1	2,300,771	283.45		90,420		84,202		122,488			(6,556)		15,679		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10003V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/02/2026	01/04/2028	1	3,184,300	271.82		122,914		108,563		262,919			(14,777)		21,149		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100P3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/09/2026	01/07/2028	2	1,880,836	274.43		73,117		65,243		142,620			(8,125)		12,640		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100P59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/16/2026	01/14/2028	3	8,643,988	276.98		332,013		299,888		591,719			(33,673)		57,853		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100P38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/16/2026	01/14/2028	3	496,795	277.33		19,012		17,164		33,623			(1,928)		3,338		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI10003X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/02/2026	01/03/2028	1	2,748,713	271.82		106,100		93,695		226,905			(12,773)		18,241		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100P3A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/16/2026	01/19/2028	1	317,205	276.98		12,244		11,067		21,708			(1,236)		2,131		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100P56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/23/2026	01/24/2028	1	1,411,812	278.34		54,355		49,570		91,818			(4,982)		9,321		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100P5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/22/2026	01/20/2028	2	485,054	277.01		18,759		16,993		33,169			(1,782)		3,261		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100P50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/30/2026	02/01/2028	1	672,891	280.1		25,974		23,940		40,941			(2,129)		4,565		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call//I/sdntree Siegel/ Strategic Value Index/GSI100034	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.02/17/2026	.02/17/2028	.4	1,168,829	286.95		46,159		43,654		53,909			(2,592)		8,024		.0001
Purchased Call//I/sdntree Siegel/ Strategic Value Index/GSI100039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.02/23/2026	.02/23/2028	.4	2,235,383	286.24		89,256		85,262		97,860			(4,117)		15,412		.0001
Purchased Call//I/sdntree Siegel/ Strategic Value Index/GSI100038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.02/23/2026	.02/18/2028	.4	7,391,909	287.25		299,536		276,127		337,532			(15,487)		50,780		.0001
Purchased Call//I/sdntree Siegel/ Strategic Value Index/GSI10003R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.03/16/2026	.03/10/2028	.2	2,042,122	286.23		80,067		78,312		90,239			(2,065)		14,241		.0001
Purchased Call//I/sdntree Siegel/ Strategic Value Index/GSI10003M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.03/06/2026	.03/07/2028	.2	2,622,238	288.79		102,781		99,684		112,932			(3,482)		18,248		.0001
Purchased Call//I/sdntree Siegel/ Strategic Value Index/GSI10003U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.03/13/2026	.03/13/2028	.1	2,482,829	288.41		97,079		95,078		104,447			(2,330)		17,351		.0001
Purchased Call//I/sdntree Siegel/ Strategic Value Index/GSI10003P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.03/10/2026	.03/10/2028	.1	1,144,177	287.15		44,862		43,621		52,953			(1,268)		7,979		.0001
Purchased Call//I/sdntree Siegel/ Strategic Value Index/GSI100P56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.01/13/2026	.01/13/2028	.1	1,634,971	275.82		62,946		56,375		116,740			(6,640)		10,394		.0001
Purchased Call//I/sdntree Siegel/ Strategic Value Index/GSI100P5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.01/21/2026	.01/21/2028	.1	1,282,014	278.01		49,358		44,747		84,352			(4,665)		8,626		.0001
Purchased Call//I/sdntree Siegel/ Strategic Value Index/GSI100P5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.01/26/2026	.01/26/2028	.2	3,290,133	277.92		126,968		115,989		218,448			(11,123)		22,222		.0001
Purchased Call//I/sdntree Siegel/ Strategic Value Index/GSI100P5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.01/27/2026	.01/27/2028	.2	1,906,523	278.9		73,322		67,082		122,309			(6,324)		12,886		.0001
Purchased Call//I/sdntree Siegel/ Strategic Value Index/GSI100P5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.01/08/2026	.01/07/2028	.2	3,180,322	273.15		124,866		111,312		250,352			(13,983)		21,171		.0001
Purchased Call//I/sdntree Siegel/ Strategic Value Index/GSI100P57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.01/15/2026	.01/14/2028	.2	1,220,768	277.28		47,003		42,174		82,426			(4,880)		8,170		.0001
Purchased Call//I/sdntree Siegel/ Strategic Value Index/GSI100P5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.02/05/2026	.02/04/2028	.3	733,990	283.7		29,018		26,974		36,620			(2,109)		4,991		.0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100Q36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/27/2026	02/28/2028	1	2,070,602	290.42		81,582		78,327		85,330			(3,571)		14,327		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100P3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/13/2026	01/31/2028	3	4,052,814	280.1		171,988		159,432		246,482			(13,200)		27,475		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100Q39I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/19/2026	03/17/2028	2	688,575	289.91		35,009		34,403		37,534			(661)		6,287		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100R96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/31/2026	03/27/2028	3	2,225,149	283.01		86,090		85,992		80,671			(389)		15,702		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100Q30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/16/2026	03/10/2028	2	3,351,987	287.25		132,356		128,973		154,506			(3,556)		23,375		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100Q3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/20/2026	03/21/2028	1	1,737,690	286.98		67,770		67,025		81,503			(1,018)		12,211		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100R57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/27/2026	03/28/2028	1	1,582,925	293.01		61,734		61,649		57,868			(337)		11,178		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100R55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/26/2026	03/24/2028	2	1,418,882	281.26		55,888		55,757		55,544			(337)		9,992		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100R52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/25/2026	03/23/2028	4	1,639,488	286.19		74,841		74,251		82,013			(726)		12,945		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100Q39V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/17/2026	03/16/2028	5	3,946,961	288.53		151,686		149,006		165,363			(2,881)		27,640		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100P34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/09/2026	01/11/2028	1	1,230,063	274.43		47,480		42,393		92,503			(5,254)		8,214		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100P3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/16/2026	01/18/2028	1	2,626,248	276.98		101,111		91,375		179,670			(10,222)		17,631		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100P30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/08/2026	01/07/2028	2	555,581	286.07		22,902		20,357		50,372			(2,583)		3,685		0001
Purchased Call//I/sdntree Siegel Strategic Value Index/GSI100Q3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/06/2026	01/06/2028	1	2,049,661	271.41		79,117		70,097		171,797			(9,104)		13,634		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Strategic Value Index/GSI10003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/13/2026	03/14/2028	1	1,952,498	289.41		76,343		74,770		82,186			(1,877)		13,654		0001
Purchased Strategic Value Index/GSI100032	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/17/2026	02/14/2028	2	2,945,006	288.24		115,433		108,761		128,286			(7,239)		20,172		0001
Purchased Strategic Value Index/GSI10003E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/27/2026	03/01/2028	1	2,268,860	290.42		89,393		85,837		90,859			(3,903)		15,721		0001
Purchased Strategic Value Index/GSI100P8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/12/2026	02/11/2028	1	1,819,610	286.8		71,329		67,092		84,245			(4,599)		12,438		0001
Purchased Strategic Value Index/GSI100P8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/25/2026	02/04/2028	2	3,491,890	283.28		137,527		127,938		186,915			(10,093)		23,743		0001
Purchased Strategic Value Index/GSI10003J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/02/2026	12/31/2027	1	2,106,994	271.82		81,119		71,596		173,787			(9,806)		13,350		0001
Purchased Strategic Value Index/GSI100P88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/27/2026	03/29/2028	1	790,088	293.01		30,813		30,771		28,602			(168)		5,593		0001
Purchased Strategic Value Index/GSI100P8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/06/2026	02/08/2028	1	1,775,862	283.45		69,791		64,998		94,594			(5,053)		12,111		0001
Purchased Strategic Value Index/GSI100037	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/20/2026	02/22/2028	1	2,303,484	287.25		90,527		86,050		105,219			(4,823)		15,870		0001
Purchased Strategic Value Index/GSI100030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/27/2026	02/29/2028	1	2,954,549	290.42		116,409		111,772		117,923			(5,089)		20,468		0001
Purchased Call//SP/500 INDEX/SP/C0053E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41 Societe Generale SA	04/22/2025	04/22/2026	1	3,255,625	5287.76	196,965			381,555		381,555	10,231			3,996		0001	
Purchased Call//SP/500 INDEX/SP/C005JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41 Societe Generale SA	04/08/2025	04/08/2026	1	4,129,365	4982.77	245,284			490,036		490,036	12,446			3,057		0001	
Purchased Call//SP/500 INDEX/SP/C009F7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41 Societe Generale SA	05/22/2025	05/22/2026	1	3,669,512	5942.01	203,291			296,741		296,741	(23,787)			6,925		0001	
Purchased Call//SP/500 INDEX/SP/M133B4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	04/22/2025	04/22/2026	1	903,665	5287.76	39,130			71,034		71,034	1,847			1,109		0001	
Purchased Call//SP/500 INDEX/SP/C005JBJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41 SUNTRUST BANKS INC	04/08/2025	04/08/2026	1	932,943	4982.77	66,052			139,498		139,498	3,914			.691		0001	
Purchased Call//SP/500 INDEX/SP/919581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	1700UBJ3/J19T8KCS/06 SUNTRUST BANKS INC	04/23/2025	04/22/2026	1	74,531	5288	3,689			6,372		6,372	190			91		0001	
Purchased Call//SP/500 INDEX/SP/91958J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	1700UBJ3/J19T8KCS/06 SUNTRUST BANKS INC	06/06/2025	06/08/2026	1	3,045,712	6000.36	146,499			191,686		191,686	(23,867)			6,621		0001	
Purchased Call//SP/500 INDEX/SP/91958V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	1700UBJ3/J19T8KCS/06 SUNTRUST BANKS INC	05/22/2025	05/22/2026	1	1,442,290	5942.01	74,566			107,731		107,731	(6,069)			2,722		0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/08/2025	06/08/2026	1	522,234	6000.36	28,566			38,032		38,032	(5,177)				1,135		0001	
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNAMIST BANKS INC	05/23/2025	05/22/2026	1	436,933	5843	23,631			35,013		35,013	(2,918)					825		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/09/2025	04/08/2026	1	1,346,044	4883	79,913			120,800		120,800	2,906					996		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2025	04/22/2026	1	1,507,718	5287.76	51,262			90,543		90,543	2,288					1,851		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	388,174	5663.94	24,129			40,326		40,326	(1,367)					642		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	1,908,158	5663.94	109,910			182,334		182,334	(5,212)					3,078		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2025	05/22/2026	1	1,149,391	5842.01	71,607			106,242		106,242	(10,357)					2,169		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/06/2025	06/08/2026	1	3,963,954	6000.36	311,170			415,326		415,326	(131,068)					8,617		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	1,559,811	5663.94	102,636			173,926		173,926	(7,815)					2,516		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2025	05/22/2026	1	1,987,266	5842.01	118,242			174,089		174,089	(15,621)					3,750		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	4,397,104	5367.84	387,270			551,910		551,910	(142,028)					11,915		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/06/2025	06/08/2026	1	2,373,960	6000.36	180,658			243,398		243,398	(66,932)					5,161		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2025	05/22/2026	1	5,941,187	5842.01	431,924			657,650		657,650	(91,528)					11,212		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/22/2025	04/22/2026	1	1,289,629	5287.76	104,718			224,620		224,620	2,973					1,583		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/22/2025	04/22/2026	1	3,141,830	5287.76	207,675			412,303		412,303	10,532					3,857		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2026	1	8,784,808	6000.36	563,985			760,413		760,413	(130,428)					19,088		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2026	1	1,560,186	4982.77	144,941			363,577		363,577	13,239					1,155		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/22/2025	05/22/2026	1	1,688,526	5842.01	145,829			217,264		217,264	(80,037)					3,149		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2025	04/22/2026	1	154,654	5287.76	9,125			17,521		17,521	459					190		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2026	1	1,850,734	4982.77	147,504			329,094		329,094	10,198					1,370		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	12,221,484	5367.84	795,619			1,081,944		1,081,944	(164,574)					29,140		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2026	1	1,488,284	6000.36	106,115			143,888		143,888	(31,449)					3,235		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2026	1	2,947,500	4982.77	127,332			235,230		235,230	5,375					2,182		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	2,204,976	5367.84	187,423			255,336		255,336	(95,173)					5,257		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	2,511,756	5663.94	134,128			220,242		220,242	(4,871)					4,052		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2026	1	1,814,361	4982.77	87,271			162,886		162,886	3,815					1,343		0001
Purchased Call1/SP 500 INDEX/SPX021N90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2026	1	1,991,992	4982.77	67,927			121,236		121,236	2,653					1,475		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP007586	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7U/P517OUK573 Societe Generale SA	06/20/2025	06/22/2026	1	2,519,000	5987.84	192,955			287,938		267,938	(59,464)				6,086		0001
Purchased Call/S&P 500 INDEX/SP000361	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40T08PU41	05/08/2025	05/08/2026	1	2,481,613	5663.94	111,424			179,857		179,857	(2,130)				4,004		0001
Purchased Call/S&P 500 INDEX/SP001305	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPR08GP83	04/22/2025	04/22/2026	1	3,716,004	5287.76	177,987			328,185		328,185	8,821				4,561		0001
Purchased Call/S&P 500 INDEX/SP00758C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7U/P517OUK573 Societe Generale SA	06/20/2025	06/22/2026	1	579,409	5987.84	32,273			42,943		42,943	(5,372)				1,381		0001
Purchased Call/S&P 500 INDEX/SP000564	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40T08PU41	04/08/2025	04/08/2026	1	100,389	4982.77	3,865			7,011		7,011	156				74		0001
Purchased Call/S&P 500 INDEX/SP00758B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7U/P517OUK573	06/20/2025	06/22/2026	1	2,502,530	5987.84	124,376			163,786		163,786	(18,554)				5,967		0001
Purchased Call/S&P 500 INDEX/SP007587	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7U/P517OUK573	06/06/2025	06/08/2026	1	302,223	6000.36	17,589			23,469		23,469	(3,443)				657		0001
Purchased Call/S&P 500 INDEX/SP00758D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7U/P517OUK573 Societe Generale SA	06/20/2025	06/22/2026	1	41,062	5987.84	2,377			3,182		3,182	(415)				98		0001
Purchased Call/S&P 500 INDEX/SP000369	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40T08PU41	04/08/2025	04/08/2026	1	235,931	4982.77	13,212			25,648		25,648	632				175		0001
Purchased Call/S&P 500 INDEX/SP001332	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPR08GP83 Societe Generale SA	04/22/2025	04/22/2026	1	744,353	5287.76	28,658			51,251		51,251	1,314				914		0001
Purchased Call/S&P 500 INDEX/SP000581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40T08PU41	04/08/2025	04/08/2026	1	2,038,000	4982.77	131,247			268,234		268,234	7,093				1,509		0001
Purchased Call/S&P 500 INDEX/SP001585	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	1Y0UBJ3J/9T8KCS06	05/22/2025	05/22/2026	1	2,639,417	5942.01	122,205			175,266		175,266	(11,243)				4,981		0001
Purchased Call/S&P 500 INDEX/SP00091J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40T08PU41	05/08/2025	05/08/2026	1	5,435,000	5663.94	413,604			725,145		725,145	(57,305)				8,788		0001
Purchased Call/S&P 500 INDEX/SP00096K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40T08PU41	05/08/2025	05/08/2026	1	2,274,926	5663.94	204,288			362,655		362,655	(91,344)				3,670		0001
Purchased Call/S&P 500 INDEX/SP00758F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7U/P517OUK573 Societe Generale SA	06/20/2025	06/22/2026	1	2,248,000	5987.84	162,530			224,357		224,357	(41,981)				5,360		0001
Purchased Call/S&P 500 INDEX/SP00096I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40T08PU41	05/08/2025	05/08/2026	1	3,571,885	5663.94	258,247			446,321		446,321	(28,371)				5,763		0001
Purchased Call/S&P 500 INDEX/SP00758I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7U/P517OUK573	05/22/2025	05/22/2026	1	1,900,000	5942.01	148,960			228,912		228,912	(41,981)				3,586		0001
Purchased Call/S&P 500 INDEX/SP00175B3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7U/P517OUK573	09/22/2025	09/22/2026	1	146,997	6693.75	6,865			5,352		5,352	(2,000)				509		0001
Purchased Call/S&P 500 INDEX/SP00758X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7U/P517OUK573 Societe Generale SA	07/08/2025	07/08/2026	1	3,096,087	6225.52	211,153			238,101		238,101	(77,668)				8,062		0001
Purchased Call/S&P 500 INDEX/SP00052S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40T08PU41	08/22/2025	08/21/2026	1	3,669,931	6466.91	251,330			225,407		225,407	(100,311)				11,485		0001
Purchased Call/S&P 500 INDEX/SP00003R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG BFM161C12L10CENIK50	09/22/2025	09/22/2026	1	2,728,000	6693.75	160,962			117,652		117,652	(55,076)				9,445		0001
Purchased Call/S&P 500 INDEX/SP00175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7U/P517OUK573	07/22/2025	07/22/2026	1	3,170,461	6309.62	190,545			202,650		202,650	(58,064)				8,620		0001
Purchased Call/S&P 500 INDEX/SP00175S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7U/P517OUK573	08/08/2025	08/07/2026	1	3,026,449	6398.45	176,139			178,191		178,191	(54,240)				8,596		0001
Purchased Call/S&P 500 INDEX/SP00175B9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7U/P517OUK573	09/08/2025	09/08/2026	1	2,277,417	6495.15	111,821			106,157		106,157	(29,110)				7,563		0001
Purchased Call/S&P 500 INDEX/SP00175N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7U/P517OUK573	08/22/2025	08/21/2026	1	3,125,860	6466.91	180,050			169,987		169,987	(56,584)				9,783		0001
Purchased Call/S&P 500 INDEX/SP00175B2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7U/P517OUK573	09/22/2025	09/22/2026	1	243,463	6693.75	10,542			8,343		8,343	(2,947)				843		0001
Purchased Call/S&P 500 INDEX/SP00003V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG BFM161C12L10CENIK50	09/22/2025	09/22/2026	1	4,028,000	6693.75	287,559			189,886		189,886	(113,791)				13,945		0001
Purchased Call/S&P 500 INDEX/SP00131S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPR08GP83	07/22/2025	07/22/2026	1	1,469,449	6309.62	122,699			112,100		112,100	(68,822)				4,088		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP'J0003S2	Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	.07/08/2025	.07/08/2026	1	864,540	6225.52	46,945			54,501		54,501	(11,773)				2,251		0001
Purchased Call/SP 500	Fixed Index & Index			Societe Generale SA																		
INDE/SP'J00054S1	Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1B/P'4R0TD8PU41	.09/08/2025	.09/08/2026	1	1,568,027	6495.15	95,650			88,399		88,399	(30,813)				5,207		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP'J179L	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.08/22/2025	.08/21/2026	1	2,635,372	6466.91	171,563			157,160		157,160	(62,835)				8,248		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP'J17688	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.09/08/2025	.09/08/2026	1	779,390	6495.15	8,342			7,946		7,946	(2,088)				986		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP'J000E51	Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	.07/08/2025	.07/08/2026	1	4,400,556	6225.52	262,273			303,194		303,194	(74,646)				11,459		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP'J1776X	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.08/22/2025	.08/21/2026	1	3,803,303	6466.91	239,228			221,504		221,504	(83,714)				11,903		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP'J0003S1	Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	.07/22/2025	.07/22/2026	1	4,455,122	6309.62	395,621			315,569		315,569	(117,489)				12,394		0001
Purchased Call/SP 500	Fixed Index & Index			Canadian Imperial																		
INDE/SP'J000E53	Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	.07/08/2025	.07/08/2026	1	4,768,858	6225.52	296,623			341,575		341,575	(91,564)				12,418		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP'J17762	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.08/22/2025	.08/21/2026	1	663,776	6466.91	31,447			30,255		30,255	(8,297)				2,046		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP'J000MF	Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	.09/08/2025	.09/08/2026	1	1,182,768	6495.15	70,020			65,396		65,396	(21,850)				3,328		0001
Purchased Call/SP 500	Fixed Index & Index			Societe Generale SA																		
INDE/SP'J00050C	Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1B/P'4R0TD8PU41	.08/08/2025	.08/07/2026	1	1,540,419	6389.45	74,372			76,235		76,235	(18,863)				4,666		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP'J0003S5	Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	.09/22/2025	.09/22/2026	1	639,808	6693.75	38,389			27,860		27,860	(13,291)				2,215		0001
Purchased Call/SP 500	Fixed Index & Index			Canadian Imperial																		
INDE/SP'J00010C	Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	.08/08/2025	.08/07/2026	1	3,914,342	6398.45	255,204			232,466		232,466	(127,940)				9,852		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP'J000M6	Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	.09/08/2025	.09/08/2026	1	1,879,447	6495.15	119,721			110,104		110,104	(40,813)				6,241		0001
Purchased Call/SP 500	Fixed Index & Index			Societe Generale SA																		
INDE/SP'J00054S2	Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1B/P'4R0TD8PU41	.09/08/2025	.09/08/2026	1	1,795,404	6495.15	121,369			109,141		109,141	(44,823)				5,962		0001
Purchased Call/SP 500	Fixed Index & Index			Societe Generale SA																		
INDE/SP'J0003S2	Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1B/P'4R0TD8PU41	.09/08/2025	.09/08/2026	1	4,238,638	6495.15	228,886			215,534		215,534	(64,841)				14,075		0001
Purchased Call/SP 500	Fixed Index & Index			Canadian Imperial																		
INDE/SP'J00010S9	Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	.08/08/2025	.08/07/2026	1	5,254,547	6389.45	358,360			348,686		348,686	(142,567)				15,619		0001
Purchased Call/SP 500	Fixed Index & Index			Royal Bank of Canada																		
INDE/SP'J021293	Linked Annuity Hedge	N/A	Equi ty/Index	ES7P3J03PH16C71XB111	.09/22/2025	.09/22/2026	1	2,704,474	6693.75	199,049			127,771		127,771	(81,695)				9,363		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP'J17634	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.09/22/2025	.09/22/2026	1	1,976,574	6693.75	96,554			74,598		74,598	(28,921)				6,850		0001
Purchased Call/SP 500	Fixed Index & Index			Royal Bank of Canada																		
INDE/SP'J021295	Linked Annuity Hedge	N/A	Equi ty/Index	ES7P3J03PH16C71XB111	.09/22/2025	.09/22/2026	1	3,237,839	6693.75	259,351			155,842		155,842	(111,357)				11,210		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP'J1776M	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.08/22/2025	.08/21/2026	1	1,746,747	6466.91	123,146			109,334		109,334	(51,031)				5,467		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP'J0176Y	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.07/08/2025	.07/08/2026	1	2,710,392	6225.52	195,415			216,293		216,293	(81,665)				7,058		0001
Purchased Call/SP 500	Fixed Index & Index			Canadian Imperial																		
INDE/SP'J00063S	Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	.07/22/2025	.07/22/2026	1	3,786,923	6309.62	392,954			286,475		286,475	(160,773)				10,535		0001
Purchased Call/SP 500	Fixed Index & Index			Canadian Imperial																		
INDE/SP'J00010S8	Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	.08/08/2025	.08/07/2026	1	4,166,107	6389.45	268,297			266,263		266,263	(96,483)				12,384		0001
Purchased Call/SP 500	Fixed Index & Index			Societe Generale SA																		
INDE/SP'J00054S3	Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1B/P'4R0TD8PU41	.09/08/2025	.09/08/2026	1	5,009,330	6495.15	355,662			313,714		313,714	(141,880)				16,635		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP'J017M5Z	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.07/08/2025	.07/08/2026	1	1,907,000	6225.52	146,076			156,513		156,513	(70,906)				4,966		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP'J000030	Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	.09/22/2025	.09/22/2026	1	5,431,191	6693.75	292,198			220,383		220,383	(93,309)				18,803		0001
Purchased Call/SP 500	Fixed Index & Index			Royal Bank of Canada																		
INDE/SP'J02108U	Linked Annuity Hedge	N/A	Equi ty/Index	ES7P3J03PH16C71XB111	.08/22/2025	.08/21/2026	1	1,267,932	6466.91	103,970			82,831		82,831	(54,390)				3,968		0001

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Description	Description of Item(s) Hedged, Used for Generation Income or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Societe Generale SA	08/22/2025	08/21/2026	1	2,658,940	6466.91	203,143			171,115		171,115	(96,989)				8,321		0001
INDE X/SP00523U	Linked Annuity Hedge			02NBE B/XP40TD8PU41																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	08/22/2025	08/21/2026	1	3,943,396	6466.91	213,338			203,081		203,081	(62,559)				12,341		0001
INDE X/SP1E17S1	Linked Annuity Hedge			Societe Generale SA																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	02NBE B/XP40TD8PU41	08/22/2025	08/21/2026	1	1,676,000	6466.91	133,577			108,847		108,847	(68,214)				5,245		0001
INDE X/SP00523V	Linked Annuity Hedge			Canadian Imperial Bank of Comm																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	21G119DL770XK43ZE78	07/22/2025	07/22/2026	1	3,235,442	6309.62	233,922			235,917		235,917	(100,600)				9,001		0001
INDE X/SPX00632	Linked Annuity Hedge			Societe Generale SA																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	02NBE B/XP40TD8PU41	09/08/2025	09/08/2026	1	1,002,258	6495.15	76,272			64,782		64,782	(34,128)				3,328		0001
INDE X/SP00546S	Linked Annuity Hedge			Canadian Imperial Bank of Comm																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	21G119DL770XK43ZE78	08/08/2025	08/07/2026	1	1,397,000	6388.45	148,377			138,302		138,302	(69,135)				5,936		0001
INDE X/SPX001S8	Linked Annuity Hedge			Canadian Imperial Bank of Comm																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	21G119DL770XK43ZE78	08/08/2025	08/07/2026	1	3,423,000	6388.45	244,060			232,796		232,796	(105,535)				10,175		0001
INDE X/SPX0001SA	Linked Annuity Hedge			Bank of Comm																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	BFIH6T61C12L10CEH1K50	09/22/2025	09/22/2026	1	4,538,440	6693.75	294,195			201,246		201,246	(111,471)				15,089		0001
INDE X/SPX0003U	Linked Annuity Hedge			UBS AG																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	BFIH6T61C12L10CEH1K50	09/08/2025	09/08/2026	1	3,122,000	6495.15	246,950			205,050		205,050	(119,071)				10,367		0001
INDE X/SPX0003H	Linked Annuity Hedge			UBS AG																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	G5G5EF7UP5170UK5573	07/22/2025	07/22/2026	1	2,263,566	6309.62	141,473			149,715		149,715	(45,719)				6,297		0001
INDE X/SPXET17ISY	Linked Annuity Hedge			Barclays PLC																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Societe Generale SA	08/08/2025	08/07/2026	1	3,357,073	6388.45	181,618			184,846		184,846	(51,483)				9,979		0001
INDE X/SP00530V	Linked Annuity Hedge			Societe Generale SA																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	02NBE B/XP40TD8PU41	08/22/2025	08/21/2026	1	2,869,000	6466.91	212,019			192,672		192,672	(95,751)				8,979		0001
INDE X/SP00523T	Linked Annuity Hedge			Canadian Imperial Bank of Comm																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	21G119DL770XK43ZE78	07/22/2025	07/22/2026	1	506,604	6309.62	27,863			29,953		29,953	(7,534)				1,409		0001
INDE X/SPX00F5X	Linked Annuity Hedge			Bank of Comm																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	BFIH6T61C12L10CEH1K50	09/22/2025	09/22/2026	1	2,952,000	6693.75	186,862			131,958		131,958	(67,825)				10,220		0001
INDE X/SPX0003T	Linked Annuity Hedge			UBS AG																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	G5G5EF7UP5170UK5573	07/08/2025	07/08/2026	1	3,982,000	6225.52	318,958			330,797		330,797	(173,404)				10,369		0001
INDE X/SP0017S0	Linked Annuity Hedge			Barclays PLC																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Societe Generale SA	09/08/2025	09/08/2026	1	2,079,766	6495.15	153,695			132,849		132,849	(65,356)				6,906		0001
INDE X/SP005454	Linked Annuity Hedge			02NBE B/XP40TD8PU41																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	09/22/2025	09/22/2026	1	2,074,000	6693.75	160,113			99,168		99,168	(67,542)				7,180		0001
INDE X/SP821234	Linked Annuity Hedge			Societe Generale SA																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	02NBE B/XP40TD8PU41	12/08/2025	12/08/2026	1	198,937	6946.51	9,057			6,751		6,751	(2,159)				831		0001
INDE X/SP0043B	Linked Annuity Hedge			02NBE B/XP40TD8PU41																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	12/08/2025	12/08/2026	1	4,006,449	6946.51	318,112			192,804		192,804	(106,422)				16,645		0001
INDE X/SP8217S0	Linked Annuity Hedge			ES71P3U3PH1GCT1XB1U11																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Societe Generale SA	10/08/2025	10/08/2026	1	425,627	6753.72	21,622			15,769		15,769	(6,459)				1,539		0001
INDE X/SP005856	Linked Annuity Hedge			02NBE B/XP40TD8PU41																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Societe Generale SA	12/22/2025	12/22/2026	1	481,960	6678.49	26,508			18,742		18,742	(6,783)				2,057		0001
INDE X/SP005P5S	Linked Annuity Hedge			02NBE B/XP40TD8PU41																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Societe Generale SA	10/08/2025	10/08/2026	1	238,575	6753.72	9,615			7,379		7,379	(2,554)				863		0001
INDE X/SP00684	Linked Annuity Hedge			02NBE B/XP40TD8PU41																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	12/08/2025	12/08/2026	1	8,030,151	6946.51	546,050			359,396		359,396	(166,703)				33,362		0001
INDE X/SP8217SN	Linked Annuity Hedge			ES71P3U3PH1GCT1XB1U11																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Societe Generale SA	10/22/2025	10/22/2026	1	1,701,658	6689.4	149,406			92,852		92,852	(59,405)				6,576		0001
INDE X/SP00533S	Linked Annuity Hedge			02NBE B/XP40TD8PU41																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	10/22/2025	10/22/2026	1	65,160	6669.4	2,548			2,118		2,118	(804)				244		0001
INDE X/SPX0001S3	Linked Annuity Hedge			21G119DL770XK43ZE78																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	11/21/2025	11/20/2026	1	753,993	6602.99	45,617			41,239		41,239	(11,569)				3,019		0001
INDE X/SP1E17M9N	Linked Annuity Hedge			G5G5EF7UP5170UK5573																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equi ty/Index	Societe Generale SA	11/21/2025	11/20/2026	1	184,521	6602.99	7,805			7,302		7,302	(1,624)				739		0001
INDE X/SP00536S	Linked Annuity Hedge			02NBE B/XP40TD8PU41																		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2026	1	155,952	6878.49	7,158	5,217		5,217		5,217	(1,672)				666		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	2,067,757	6728.8	128,821	97,807		97,807		97,807	(37,708)				8,027		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/21/2025	11/20/2026	1	3,120,389	6602.99	216,241	189,637		189,637		189,637	(62,295)				12,528		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/20/2026	1	3,027,941	6669.4	184,704	141,956		141,956		141,956	(56,068)				11,346		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/07/2025	11/06/2026	1	845,000	6728.8	16,125	19,901		19,901		19,901	6,253				2,504		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2026	1	777,556	6946.51	40,977	29,672		29,672		29,672	(10,537)				3,230		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFRAST BANKS INC	10/22/2025	10/22/2026	1	35,516	6669.4	1,524	1,215		1,215		1,215	(385)				133		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/08/2025	12/08/2026	1	3,491,043	6646.51	217,492	148,068		148,068		148,068	(63,060)				14,504		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	7,177,551	6728.8	564,873	383,346		383,346		383,346	(196,363)				27,862		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/20/2026	1	2,876,703	6602.99	161,988	147,825		147,825		147,825	(38,997)				11,517		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2026	1	2,072,897	6669.4	113,595	89,873		89,873		89,873	(31,869)				7,767		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2026	1	2,659,000	6946.51	223,538	130,944		130,944		130,944	(76,229)				11,043		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	5,220,965	6728.8	385,678	285,001		285,001		285,001	(116,432)				20,278		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2026	1	1,465,706	6669.4	120,334	78,947		78,947		78,947	(46,461)				5,492		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2026	1	2,596,755	6946.51	190,862	122,110		122,110		122,110	(59,494)				10,788		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2026	1	1,998,303	6669.4	133,948	98,346		98,346		98,346	(44,451)				7,338		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2026	1	146,703	6946.51	8,245	5,870		5,870		5,870	(2,190)				609		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/22/2026	1	1,883,164	6878.49	111,672	77,415		77,415		77,415	(29,887)				8,038		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	3,998,478	6728.8	225,114	176,229		176,229		176,229	(61,732)				15,521		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFRAST BANKS INC	11/07/2025	11/06/2026	1	2,343,083	6728.8	117,154	91,232		91,232		91,232	(31,111)				9,095		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/20/2026	1	4,735,752	6602.99	292,669	263,635		263,635		263,635	(75,438)				18,959		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFRAST BANKS INC	10/22/2025	10/22/2026	1	1,824,323	6669.4	89,939	70,665		70,665		70,665	(24,310)				6,636		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	2,854,836	6728.8	172,432	132,256		132,256		132,256	(49,443)				11,082		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/20/2026	1	1,498,825	6602.99	71,794	66,705		66,705		66,705	(15,735)				6,000		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/08/2025	10/08/2026	1	2,820,828	6753.72	179,003	115,662		115,662		115,662	(64,574)				9,479		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/08/2025	10/08/2026	1	6,895,493	6753.72	407,086	278,551		278,551		278,551	(136,859)				24,217		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/08/2025	12/08/2026	1	1,156,748	6946.51	101,215	57,532		57,532		57,532	(35,642)				4,606		0001
Purchased Call/S&P 500 INDEX/SP/VE/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/08/2025	10/08/2026	1	3,728,705	6753.72	320,755	172,419		172,419		172,419	(128,779)				13,490		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPJ00R89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/08/2025	10/08/2026	1	2,141,794	6753.72	128,079			88,558		88,558	(42,377)				7,747		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	480,217	6728.8	20,745			17,033		17,033	(4,949)				1,864		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/22/2025	12/22/2026	1	4,093,084	6678.49	252,953			173,377		173,377	(69,839)				17,471		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/07/2025	11/06/2026	1	1,870,431	6728.8	169,835			102,604		102,604	(63,985)				7,261		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2026	1	2,616,994	6689.4	199,415			138,003		138,003	(72,618)				9,806		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/08/2025	10/08/2026	1	4,121,225	6753.72	301,262			186,194		186,194	(113,214)				14,906		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2026	1	187,389	6946.51	8,058			6,055		6,055	(1,880)				779		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2026	1	1,345,777	6946.51	93,532			61,602		61,602	(28,143)				5,391		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/08/2025	10/08/2026	1	4,596,479	6753.72	363,808			222,210		222,210	(137,856)				17,710		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/22/2025	12/22/2026	1	4,380,013	6878.49	294,337			196,021		196,021	(86,169)				18,686		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	1,776,811	6728.8	148,541			96,570		96,570	(53,860)				6,897		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/08/2025	10/08/2026	1	2,247,083	6753.72	184,486			103,819		103,819	(73,532)				8,128		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2026	1	2,561,599	6946.51	211,844			125,644		125,644	(71,428)				10,842		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/08/2026	1	1,108,032	6753.72	51,080			38,194		38,194	(14,478)				4,008		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/21/2025	11/20/2026	1	1,671,520	6602.99	144,267			115,178		115,178	(52,184)				6,716		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/22/2025	12/22/2026	1	2,830,111	6878.49	144,902			103,973		103,973	(36,015)				12,080		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/22/2025	12/22/2026	1	2,304,000	6878.49	203,861			133,315		133,315	(61,739)				12,395		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	1,295,611	6728.8	111,293			70,826		70,826	(40,994)				5,029		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/08/2025	12/08/2026	1	1,517,054	6946.51	90,720			62,643		62,643	(25,735)				6,303		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/08/2025	10/08/2026	1	2,502,808	6753.72	135,402			97,245		97,245	(42,132)				9,052		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	11/21/2025	11/20/2026	1	2,183,493	6602.99	204,157			152,906		152,906	(79,177)				8,741		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/08/2025	10/08/2026	1	3,671,000	6753.72	233,109			156,795		156,795	(80,239)				13,278		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/21/2025	11/20/2026	1	2,285,000	6602.99	173,432			147,373		147,373	(54,802)				9,148		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	3,615,000	6728.8	272,210			189,831		189,831	(91,528)				14,033		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2026	1	3,391,000	6878.49	274,352			171,641		171,641	(89,247)				15,328		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/21/2025	11/20/2026	1	4,540,000	6602.99	355,482			298,345		298,345	(116,272)				18,176		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2026	1	5,750,501	6689.4	426,112			300,033		300,033	(151,539)				21,548		0001
Purchased Call/S&P 500 INDEX/SPJ00R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2026	1	2,449,000	6878.49	195,430			119,095		119,095	(66,595)				10,453		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP/F1768//	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2027	1	1,872,909	6906.48		92,896		92,726		92,726	(170)				9,248		0001
Purchased Call/SP 500 INDEX/SP/W0098M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	02/20/2026	02/22/2027	1	1,948,697	6909.51		131,800		92,893		92,893	(38,306)				9,241		0001
Purchased Call/SP 500 INDEX/SP/E1758	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/06/2026	02/08/2027	1	16,672	6932.3		610		460		460	(150)				77		0001
Purchased Call/SP 500 INDEX/SP/F1768U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2027	1	474,810	6906.48		20,607		20,542		20,542	(65)				2,945		0001
Purchased Call/SP 500 INDEX/SP/E1758D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/08/2026	01/08/2027	1	2,177,090	6921.46		176,562		104,452		104,452	(72,110)				9,985		0001
Purchased Call/SP/F17496	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/06/2026	03/08/2027	1	3,478,778	6740.02		287,518		222,183		222,183	(45,335)				16,837		0001
Purchased Call/SP 500 INDEX/SP/E1758A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/08/2026	01/08/2027	1	3,045,000	6921.46		205,842		134,056		134,056	(71,786)				13,408		0001
Purchased Call/SP/E1765Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/22/2026	01/22/2027	1	26,028	6913.35		1,109		823		823	(286)				117		0001
Purchased Call/SP 500 INDEX/SP/F17787	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2027	1	3,310,919	6906.48		239,440		231,168		231,168	(728)				16,349		0001
Purchased Call/SP 500 INDEX/SP/W153S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	ROYAL BANK OF CANADA	03/20/2026	03/22/2027	1	2,353,266	6906.48		205,911		205,308		205,308	(603)				11,620		0001
Purchased Call/SP 500 INDEX/SP/E1762A3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	ROYAL BANK OF CANADA	02/06/2026	02/08/2027	1	4,384,081	6932.3		284,102		191,501		191,501	(92,801)				20,239		0001
Purchased Call/SP 500 INDEX/SP/E1762A3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	ROYAL BANK OF CANADA	02/06/2026	02/08/2027	1	3,469,253	6932.3		303,213		180,994		180,994	(122,218)				16,089		0001
Purchased Call/SP 500 INDEX/SP/E1762C33	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	03/06/2026	03/08/2027	1	998,469	6740.02		55,115		47,342		47,342	(7,773)				4,832		0001
Purchased Call/SP 500 INDEX/SP/9183N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	ROYAL BANK OF CANADA	01/22/2026	01/22/2027	1	1,738,005	6913.35		148,426		89,800		89,800	(58,626)				7,839		0001
Purchased Call/SP 500 INDEX/SP/0193Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/06/2026	02/08/2027	1	10,307,398	6932.3		883,344		536,448		536,448	(346,896)				47,801		0001
Purchased Call/SP 500 INDEX/SP/F17785	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2027	1	3,780,066	6906.48		239,656		240,533		240,533	877				18,666		0001
Purchased Call/SP 500 INDEX/SP/0051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/22/2026	01/22/2027	1	3,234,626	6913.35		238,392		155,671		155,671	(82,721)				14,389		0001
Purchased Call/SP 500 INDEX/SP/E1778D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/06/2026	02/08/2027	1	1,788,985	6932.3		108,659		75,937		75,937	(32,722)				8,343		0001
Purchased Call/SP 500 INDEX/SP/E1785	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	ROYAL BANK OF CANADA	03/20/2026	03/22/2027	1	4,075,476	6906.48		414,068		410,730		410,730	(3,338)				20,125		0001
Purchased Call/SP 500 INDEX/SP/E1783	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	ROYAL BANK OF CANADA	03/06/2026	03/08/2027	1	3,064,899	6740.02		204,735		172,283		172,283	(32,452)				14,834		0001
Purchased Call/SP 500 INDEX/SP/W00186	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/22/2026	01/22/2027	1	153,802	6913.35		6,983		5,138		5,138	(1,845)				894		0001
Purchased Call/SP 500 INDEX/SP/F179K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	01/08/2026	01/08/2027	1	2,782,124	6921.46		193,636		124,379		124,379	(69,257)				12,249		0001
Purchased Call/SP 500 INDEX/SP/E1762C36	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/20/2026	02/22/2027	1	2,703,989	6909.51		165,484		119,524		119,524	(45,960)				12,916		0001
Purchased Call/SP/E1768R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/22/2026	01/22/2027	1	1,260,765	6913.35		70,668		50,057		50,057	(20,611)				5,641		0001
Purchased Call/SP 500 INDEX/SP/F17188	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/20/2026	02/22/2027	1	327,006	6909.51		14,944		11,319		11,319	(3,626)				1,550		0001
Purchased Call/SP 500 INDEX/SP/E17083	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/08/2026	01/08/2027	1	1,678,656	6921.46		99,945		69,839		69,839	(30,105)				8,271		0001
Purchased Call/SP 500 INDEX/SP/F1718F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/20/2026	02/22/2027	1	791,307	6909.51		38,082		28,600		28,600	(9,482)				3,751		0001
Purchased Call/SP 500 INDEX/SP/0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/06/2026	02/08/2027	1	209,302	6932.3		9,984		7,309		7,309	(2,674)				971		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/06/2026	03/08/2027	1	2,059,140	6740.02		128,284		108,853		108,853	(19,431)				9,966		0001
Purchased Call/S&P 500 INDEX/S&P200553	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2026	01/22/2027	1	1,076,704	6913.35		66,540		46,145		46,145	(20,395)				4,856		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/06/2026	03/08/2027	1	2,198,000	6740.02		183,973		149,190		149,190	(34,783)				10,538		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	1,891,489	6913.35		101,762		72,873		72,873	(28,889)				8,331		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2026	01/08/2027	1	104,524	6921.46		4,411		3,211		3,211	(1,200)				460		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	316,960	6506.48		14,548		14,517		14,517	(31)				1,565		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	4,397,000	6913.35		319,808		219,618		219,618	(100,190)				22,538		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	2,387,008	6506.48		132,002		132,252		132,252	251				11,787		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2026	01/08/2027	1	4,260,742	6921.46		269,705		179,906		179,906	(89,789)				18,759		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	3,334,794	6506.48		127,389		126,839		126,839	(550)				16,467		0001
Purchased Call/S&P 500 INDEX/S&P200553	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2026	01/22/2027	1	2,320,761	6913.35		156,419		105,700		105,700	(50,719)				10,467		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	1,023,058	6909.51		53,202		39,543		39,543	(13,660)				4,678		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2027	1	548,513	6740.02		32,582		27,922		27,922	(4,660)				2,655		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	326,938	6506.48		17,164		17,204		17,204	40				1,614		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/06/2026	03/08/2027	1	1,178,543	6740.02		110,665		87,151		87,151	(23,514)				5,704		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/20/2026	03/22/2027	1	4,090,793	6506.48		323,991		321,845		321,845	(2,146)				20,200		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/20/2026	02/22/2027	1	1,797,575	6909.51		159,265		100,822		100,822	(58,443)				8,520		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2026	01/08/2027	1	80,029	6921.46		3,601		2,593		2,593	(1,009)				352		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	18,116	6932.3		971		696		696	(275)				84		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	1,865,338	6932.3		105,019		74,543		74,543	(30,476)				8,951		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	773,293	6506.48		46,779		45,947		45,947	168				3,818		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/06/2026	01/08/2027	1	1,645,026	6921.46		138,840		79,765		79,765	(59,075)				7,243		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/08/2027	1	1,864,576	6740.02		62,089		53,927		53,927	(8,162)				8,056		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/08/2027	1	2,400,161	6740.02		126,969		108,804		108,804	(18,165)				11,617		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/08/2027	1	1,426,388	6932.3		64,758		47,409		47,409	(17,349)				6,615		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	3,440,064	6909.51		194,708		142,687		142,687	(52,021)				16,305		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2026	01/08/2027	1	1,487,207	6921.46		89,191		59,994		59,994	(28,197)				6,546		0001
Purchased Call/S&P 500 INDEX/S&P2134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2026	01/08/2027	1	284,100	6921.46		15,597		10,817		10,817	(4,780)				1,251		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end		
Purchased Call / S/P 500 INDEX / S/PX17/SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/06/2026	02/08/2027	1	3,038,558	6832.3	.....	209,426	.....	140,823	.....	140,823	.....	(68,603)	.....	.....	.....	14,086	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX17/494	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/06/2026	03/08/2027	1	4,171,157	6740.02	.....	285,724	.....	241,264	.....	241,264	.....	(44,460)	.....	.....	.....	20,188	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX17/5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/06/2026	02/08/2027	1	4,035,335	6832.3	.....	291,351	.....	192,603	.....	192,603	.....	(96,749)	.....	.....	.....	18,714	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX13/5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/20/2026	02/22/2027	1	2,184,553	6909.51	.....	83,887	.....	63,828	.....	63,828	.....	(20,059)	.....	.....	.....	10,354	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX13/52	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/06/2026	03/08/2027	1	934,687	6740.02	.....	47,763	.....	40,995	.....	40,995	.....	(6,767)	.....	.....	.....	4,524	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX13/50	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/06/2026	03/08/2027	1	421,306	6740.02	.....	19,380	.....	16,682	.....	16,682	.....	(2,698)	.....	.....	.....	2,039	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX13/5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	03/20/2026	03/22/2027	1	1,945,535	6506.48	.....	148,055	.....	147,000	.....	147,000	.....	(1,055)	.....	.....	.....	9,607	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX13/5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/20/2026	03/22/2027	1	1,945,535	6506.48	.....	148,055	.....	147,000	.....	147,000	.....	(1,055)	.....	.....	.....	9,607	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX005/50	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB IBX/407D8PU1	01/22/2026	01/22/2027	1	3,011,793	6913.35	.....	211,729	.....	140,951	.....	140,951	.....	(70,778)	.....	.....	.....	13,584	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX17/5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/06/2026	02/08/2027	1	3,763,375	6832.3	.....	280,371	.....	183,179	.....	183,179	.....	(97,183)	.....	.....	.....	17,453	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX009/80	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/20/2026	02/22/2027	1	3,650,399	6909.51	.....	277,795	.....	188,974	.....	188,974	.....	(88,822)	.....	.....	.....	17,302	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX009/8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/20/2026	02/22/2027	1	1,579,053	6909.51	.....	113,060	.....	78,403	.....	78,403	.....	(34,657)	.....	.....	.....	7,484	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX17/5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/06/2026	02/08/2027	1	5,825,393	6832.3	.....	450,594	.....	284,639	.....	284,639	.....	(165,955)	.....	.....	.....	26,088	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX005/53	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/22/2026	01/22/2027	1	2,407,143	6913.35	.....	198,589	.....	122,328	.....	122,328	.....	(76,262)	.....	.....	.....	10,857	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX005/52	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/22/2026	01/22/2027	1	4,200,896	6913.35	.....	334,391	.....	210,351	.....	210,351	.....	(124,041)	.....	.....	.....	18,947	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX009/8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/20/2026	02/22/2027	1	2,274,000	6909.51	.....	186,241	.....	122,972	.....	122,972	.....	(63,269)	.....	.....	.....	10,778	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX009/8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/20/2026	02/22/2027	1	4,903,039	6909.51	.....	319,188	.....	226,906	.....	226,906	.....	(92,282)	.....	.....	.....	23,239	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX17/76	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2027	1	2,544,072	6506.48	.....	172,234	.....	172,900	.....	172,900	.....	.....	.....	.....	.....	12,563	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX17/5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/08/2026	01/08/2027	1	2,469,000	6821.46	.....	193,323	.....	116,991	.....	116,991	.....	(76,332)	.....	.....	.....	10,870	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX15/5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	03/20/2026	03/22/2027	1	3,032,000	6506.48	.....	244,076	.....	242,777	.....	242,777	.....	(1,299)	.....	.....	.....	14,972	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX17/08	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/06/2026	01/08/2027	1	3,260,000	6821.46	.....	240,588	.....	150,570	.....	150,570	.....	(90,018)	.....	.....	.....	14,353	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX17/45	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/06/2026	03/08/2027	1	1,978,891	6740.02	.....	147,823	.....	123,289	.....	123,289	.....	(24,534)	.....	.....	.....	9,578	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX2/035	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/06/2026	03/08/2027	1	3,636,000	6740.02	.....	229,795	.....	194,776	.....	194,776	.....	(35,020)	.....	.....	.....	17,598	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX2/037	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/06/2026	03/08/2027	1	3,567,000	6740.02	.....	278,583	.....	228,887	.....	228,887	.....	(48,686)	.....	.....	.....	17,264	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX13/09/1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/10/2024	04/09/2026	1	208,706	5207	.....	9,012	.....	15,649	.....	15,649	.....	.....	.....	.....	.....	164	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX13/01	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/21/2024	06/22/2026	1	1,076,591	5464.62	.....	135,112	.....	224,348	.....	224,348	.....	(54,385)	.....	.....	.....	2,567	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX15/51	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	04/08/2024	04/08/2026	1	3,076,000	5202.39	.....	388,354	.....	767,659	.....	767,659	.....	(24,643)	.....	.....	.....	2,277	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX2/01/ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/22/2024	05/22/2026	1	1,816,452	5307.01	.....	224,877	.....	427,850	.....	427,850	.....	(68,585)	.....	.....	.....	3,428	.....	0001	.....
Purchased Call / S/P 500 INDEX / S/PX2/01/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/08/2024	05/08/2026	1	1,672,000	5187.67	.....	183,418	.....	371,276	.....	371,276	.....	(10,328)	.....	.....	.....	2,897	.....	0001	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP&21SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/22/2024	04/22/2026	1	1,249,000	5010.6	92,301			189,575		169,575	4,198				1,533		0001
Purchased Call/S&P 500 INDEX/SP&1LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNAMT BANKS INC	04/08/2024	04/08/2026	1	2,021,000	5202.39	186,740			369,871		369,871	15,461				1,496		0001
Purchased Call/S&P 500 INDEX/SP&21UM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/08/2024	05/08/2026	1	2,135,505	5187.67	271,850			562,859		562,859	(103,091)				3,445		0001
Purchased Call/S&P 500 INDEX/SP&21XE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/07/2024	06/08/2026	1	2,192,000	5346.99	288,845			490,831		490,831	(97,672)				4,635		0001
Purchased Call/S&P 500 INDEX/SP&21X0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/07/2024	06/08/2026	1	2,437,083	5346.99	273,684			437,047		437,047	(40,119)				5,298		0001
Purchased Call/S&P 500 INDEX/SP&40DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm.	04/09/2024	04/08/2026	1	1,628,348	5202	211,723			416,452		416,452	(111,703)				1,205		0001
Purchased Call/S&P 500 INDEX/SP&21S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/22/2024	04/22/2026	1	1,522,000	5010.6	181,270			401,695		401,695	649				1,888		0001
Purchased Call/S&P 500 INDEX/SP&4136SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/08/2024	05/08/2026	1	1,088,000	5187.67	85,843			156,427		156,427	1,644				1,755		0001
Purchased Call/S&P 500 INDEX/SP&21VS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/22/2024	05/22/2026	1	1,296,000	5307.01	140,357			261,657		261,657	(14,550)				2,446		0001
Purchased Call/S&P 500 INDEX/SP&413USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/21/2024	06/22/2026	1	1,689,887	5464.62	145,837			234,786		234,786	(13,109)				4,029		0001
Purchased Call/S&P 500 INDEX/SP&420S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/08/2024	07/08/2026	1	1,357,000	5572.85	206,770			297,479		297,479	(97,666)				4,054		0001
Purchased Call/S&P 500 INDEX/SP&421SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/22/2024	07/22/2026	1	1,492,000	5564.41	183,218			288,262		288,262	(67,662)				4,151		0001
Purchased Call/S&P 500 INDEX/SP&421S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/06/2024	09/08/2026	1	2,560,000	5408.42	331,264			604,773		604,773	(159,091)				8,501		0001
Purchased Call/S&P 500 INDEX/SP&603SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/20/2024	09/22/2026	1	1,914,000	5702.55	153,503			217,072		217,072	(22,457)				6,627		0001
Purchased Call/S&P 500 INDEX/SP&413SRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/22/2024	07/22/2026	1	1,512,117	5564.41	200,204			296,347		296,347	(94,021)				4,207		0001
Purchased Call/S&P 500 INDEX/SP&M16SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/20/2024	09/22/2026	1	1,045,581	5702.55	130,129			191,353		191,353	(59,435)				3,630		0001
Purchased Call/S&P 500 INDEX/SP&M136S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/20/2024	09/22/2026	1	1,563,000	5702.55	183,496			280,517		280,517	(68,779)				5,411		0001
Purchased Call/S&P 500 INDEX/SP&413NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/08/2024	07/08/2026	1	1,286,212	5572.85	154,989			242,420		242,420	(55,422)				3,949		0001
Purchased Call/S&P 500 INDEX/SP&M130SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/22/2024	08/21/2026	1	3,749,000	5570.64	480,987			753,502		753,502	(226,497)				11,733		0001
Purchased Call/S&P 500 INDEX/SP&4212G6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/08/2024	08/07/2026	1	2,107,931	5319.31	281,830			527,444		527,444	(136,399)				6,266		0001
Purchased Call/S&P 500 INDEX/SP&603SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/06/2024	09/08/2026	1	1,737,178	5408.42	219,256			405,011		405,011	(65,391)				5,968		0001
Purchased Call/S&P 500 INDEX/SP&603S9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/20/2024	09/22/2026	1	1,017,394	5702.55	107,844			163,478		163,478	(25,535)				3,522		0001
Purchased Call/S&P 500 INDEX/SP&M130S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/22/2024	08/21/2026	1	1,474,957	5570.64	153,691			242,873		242,873	(28,902)				4,616		0001
Purchased Call/S&P 500 INDEX/SP&603SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/06/2024	09/08/2026	1	2,675,000	5408.42	289,970			497,551		497,551	(48,453)				8,883		0001
Purchased Call/S&P 500 INDEX/SP&603S96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm.	08/08/2024	08/07/2026	1	2,005,000	5319.31	298,595			445,907		445,907	(48,137)				5,960		0001
Purchased Call/S&P 500 INDEX/SP&4100ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	21G119DL770XMK3ZE78	11/08/2024	11/06/2026	1	1,805,985	5895.54	215,454			252,701		252,701	(68,287)				7,010		0001
Purchased Call/S&P 500 INDEX/SP&613S12	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNAMT BANKS INC	11/08/2024	11/06/2026	1	5,421,672	5995.54	710,239			782,108		782,108	(258,363)				21,046		0001
Purchased Call/S&P 500 INDEX/SP&4218S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/08/2024	10/08/2026	1	1,984,000	5751.13	282,682			351,266		351,266	(109,463)				7,776		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/08/2024	12/08/2026	1	4,438,536	6090.27	583,122	602,594		602,594		602,594	(204,864)				18,444		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/22/2024	11/20/2026	1	4,013,741	5989.34	541,855	603,759		603,759		603,759	(197,512)				16,069		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/20/2024	12/22/2026	1	1,480,000	5930.85	194,472	233,821		233,821		233,821	(58,209)				6,317		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/08/2024	11/06/2026	1	1,285,000	5985.54	166,279	184,546		184,546		184,546	(61,388)				4,988		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/22/2024	10/22/2026	1	1,750,333	5851.2	229,119	285,996		285,996		285,996	(91,870)				6,559		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	11/08/2024	11/06/2026	1	1,037,000	5985.54	97,478	118,870		118,870		118,870	(19,955)				4,025		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/22/2024	11/20/2026	1	1,200,000	5989.34	142,440	171,331		171,331		171,331	(40,551)				4,804		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/20/2024	12/22/2026	1	3,566,197	5930.85	496,771	576,313		576,313		576,313	(174,336)				15,222		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/06/2024	12/08/2026	1	1,967,000	6090.27	248,235	263,840		263,840		263,840	(80,171)				8,172		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/24/2025	01/25/2027	1	552,305	6103	37,013	41,610		41,610		41,610	(5,867)				2,504		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/21/2025	02/22/2027	1	2,392,113	6013.13	190,891	223,309		223,309		223,309	(28,572)				11,338		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFIRE BANKS INC	01/22/2025	01/22/2027	1	2,370,995	6086.37	314,868	343,373		343,373		343,373	(102,843)				10,884		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/21/2025	03/22/2027	1	2,782,930	5667.56	218,182	298,021		298,021		298,021	(28,673)				13,742		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	02/07/2025	02/08/2027	1	2,775,914	6025.99	373,916	432,831		432,831		432,831	(126,206)				12,873		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/07/2025	03/08/2027	1	1,983,782	5770.2	261,463	388,959		388,959		388,959	(82,143)				9,801		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/08/2025	01/08/2027	1	1,592,000	5918.25	210,303	263,124		263,124		263,124	(69,090)				7,009		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/21/2025	02/22/2027	1	1,148,667	6013.13	150,131	181,663		181,663		181,663	(46,837)				5,444		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/08/2025	01/08/2027	1	2,374,000	5918.25	322,864	396,617		396,617		396,617	(115,066)				10,452		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/21/2025	02/22/2027	1	1,034,000	6013.13	65,349	74,978		74,978		74,978	(9,029)				4,301		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/21/2025	03/22/2027	1	1,261,000	5667.56	166,200	277,075		277,075		277,075	(64,419)				6,227		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	02/21/2025	02/22/2027	1	1,482,000	6013.13	200,070	236,779		236,779		236,779	(67,469)				7,024		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/21/2025	03/22/2027	1	4,322,000	5667.56	553,216	921,809		921,809		921,809	(176,407)				21,342		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/21/2025	03/22/2027	1	3,143,000	5667.56	339,130	505,510		505,510		505,510	(60,583)				15,520		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/07/2025	03/08/2027	1	1,259,000	5770.2	140,756	196,962		196,962		196,962	(26,480)				6,093		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/07/2025	03/08/2027	1	1,088,080	5770.2	147,761	218,047		218,047		218,047	(53,583)				5,266		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/07/2025	02/08/2027	1	2,688,000	6025.99	321,873	387,702		387,702		387,702	(81,310)				12,470		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/07/2025	02/08/2027	1	2,139,000	6025.99	277,214	329,286		329,286		329,286	(86,900)				9,920		0001
Purchased Call/S&P 500 INDEX/SPX0550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/21/2025	02/22/2027	1	2,465,000	6013.13	283,475	346,326		346,326		346,326	(62,344)				11,684		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX421SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.01/08/2025	.01/08/2027	1	1,856,000	.5916.25	.224,576			.284,852		.284,852	(56,465)				8,171		0001
Purchased Call/S&P 500 INDEX/SPX4006B8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.05/22/2025	.05/21/2027	1	2,389,854	.5842.01	.327,514			.473,853		.473,853	(110,915)				12,650		0001
Purchased Call/S&P 500 INDEX/SPX421HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.06/20/2025	.06/22/2027	1	947,217	.5867.84	.128,253			.175,106		.175,106	(41,924)				5,247		0001
Purchased Call/S&P 500 INDEX/SPX005K51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/22/2025	.04/22/2027	1	1,507,000	.5287.76	.166,524			.277,831		.277,831	(23,633)				7,759		0001
Purchased Call/S&P 500 INDEX/SPX005J9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/08/2025	.05/07/2027	1	1,488,000	.5663.94	.167,995			.246,513		.246,513	(28,719)				7,808		0001
Purchased Call/S&P 500 INDEX/SPX005S50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/06/2025	.06/08/2027	1	1,006,220	.6000.36	.109,175			.136,585		.136,585	(19,411)				5,486		0001
Purchased Call/S&P 500 INDEX/SPX005J5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/08/2025	.04/08/2027	1	1,763,288	.4982.77	.125,889			.203,882		.203,882	(8,910)				8,913		0001
Purchased Call/S&P 500 INDEX/SPXW131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.05/22/2025	.05/21/2027	1	1,276,405	.5842.01	.170,793			.247,312		.247,312	(48,934)				6,813		0001
Purchased Call/S&P 500 INDEX/SPX005J50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/08/2025	.04/08/2027	1	1,376,000	.4982.77	.152,048			.275,813		.275,813	(17,123)				6,955		0001
Purchased Call/S&P 500 INDEX/SPX005J5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/20/2025	.06/22/2027	1	2,109,343	.5867.84	.229,707			.289,169		.289,169	(39,291)				11,684		0001
Purchased Call/S&P 500 INDEX/SPX005J5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/08/2025	.04/08/2027	1	1,566,441	.4982.77	.227,281			.571,862		.571,862	(97,449)				7,918		0001
Purchased Call/S&P 500 INDEX/SPX005J5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/22/2025	.04/22/2027	1	1,531,260	.5287.76	.203,045			.384,289		.384,289	(42,883)				7,884		0001
Purchased Call/S&P 500 INDEX/SPX005P5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/22/2025	.05/21/2027	1	1,857,746	.5842.01	.185,589			.240,114		.240,114	(28,469)				9,916		0001
Purchased Call/S&P 500 INDEX/SPX005J5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/08/2025	.05/07/2027	1	2,850,097	.5663.94	.386,473			.627,737		.627,737	(113,745)				14,955		0001
Purchased Call/S&P 500 INDEX/SPX005J5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/08/2025	.04/08/2027	1	1,942,000	.4982.77	.266,248			.591,349		.591,349	(55,259)				9,816		0001
Purchased Call/S&P 500 INDEX/SPX005SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/06/2025	.06/08/2027	1	2,442,000	.6000.36	.331,379			.434,958		.434,958	(106,726)				13,314		0001
Purchased Call/S&P 500 INDEX/SPX005SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/06/2025	.06/08/2027	1	1,332,882	.6000.36	.180,072			.236,201		.236,201	(57,252)				7,267		0001
Purchased Call/S&P 500 INDEX/SPX005J5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/08/2025	.05/07/2027	1	1,457,000	.5663.94	.133,898			.185,547		.185,547	(18,706)				7,645		0001
Purchased Call/S&P 500 INDEX/SPX005J5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/22/2025	.04/22/2027	1	1,736,000	.5287.76	.158,150			.249,162		.249,162	(18,261)				8,938		0001
Purchased Call/S&P 500 INDEX/SPX00523X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/22/2025	.08/20/2027	1	1,057,000	.6466.91	.100,732			.101,020		.101,020	(17,504)				6,229		0001
Purchased Call/S&P 500 INDEX/SPX421ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.07/22/2025	.07/22/2027	1	1,452,000	.6309.62	.182,245			.206,520		.206,520	(55,254)				8,308		0001
Purchased Call/S&P 500 INDEX/SPX005J56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/22/2025	.07/22/2027	1	1,216,202	.6309.62	.155,917			.188,705		.188,705	(41,562)				6,959		0001
Purchased Call/S&P 500 INDEX/SPX005J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.09/08/2025	.09/08/2027	1	3,377,000	.6495.15	.430,568			.425,395		.425,395	(119,873)				20,270		0001
Purchased Call/S&P 500 INDEX/SPX91533C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFIREST BANKS INC	.07/22/2025	.07/22/2027	1	1,310,489	.6309.62	.140,353			.152,032		.152,032	(25,823)				7,488		0001
Purchased Call/S&P 500 INDEX/SPX00523H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/22/2025	.08/20/2027	1	3,950,082	.6466.91	.506,400			.501,857		.501,857	(140,210)				23,277		0001
Purchased Call/S&P 500 INDEX/SPX00035X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.09/22/2025	.09/22/2027	1	6,438,000	.6693.75	.838,228			.683,017		.683,017	(207,938)				39,154		0001
Purchased Call/S&P 500 INDEX/SPX00505X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/08/2025	.08/06/2027	1	5,939,138	.6389.45	.772,088			.799,411		.799,411	(218,619)				34,512		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX00MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	09/08/2025	09/08/2027	1	1,339,607	6495.15	127,263			126,986		126,586	(22,549)				8,041		0001
Purchased Call/S&P 500 INDEX/SPX21V99	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/08/2025	07/08/2027	1	1,959,000	6225.52	259,959			295,795		295,795	(77,502)				11,044		0001
Purchased Call/S&P 500 INDEX/SPX00MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	09/08/2025	09/08/2027	1	1,376,000	6495.15	156,314			155,562		155,562	(33,128)				8,259		0001
Purchased Call/S&P 500 INDEX/SPX915350	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/08/2025	08/06/2027	1	2,416,000	6398.45	230,728			239,937		239,937	(38,965)				14,039		0001
Purchased Call/S&P 500 INDEX/SPX0003Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BFME161C12L10CEMIK50	09/22/2025	09/22/2027	1	1,419,000	6693.75	177,659			147,271		147,271	(41,149)				8,630		0001
Purchased Call/S&P 500 INDEX/SPX915334	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	07/08/2025	07/08/2027	1	2,235,000	6225.52	282,166			300,989		300,989	(54,614)				12,600		0001
Purchased Call/S&P 500 INDEX/SPX00RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BFME161C12L10CEMIK50	10/08/2025	10/08/2027	1	1,335,000	6753.72	130,286			109,412		109,412	(23,365)				8,238		0001
Purchased Call/S&P 500 INDEX/SPX00V92	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	11/07/2025	11/08/2027	1	1,069,201	6728.8	109,379			93,062		93,062	(19,161)				6,780		0001
Purchased Call/S&P 500 INDEX/SPX92149	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/22/2025	10/22/2027	1	5,289,000	6699.4	712,957			580,836		580,836	(168,904)				33,047		0001
Purchased Call/S&P 500 INDEX/SPX00Z9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	12/22/2025	12/22/2027	1	1,460,000	6878.49	180,164			137,674		137,674	(35,540)				9,596		0001
Purchased Call/S&P 500 INDEX/SPX00Z98	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BFME161C12L10CEMIK50	12/22/2025	12/22/2027	1	5,594,000	6878.49	744,002			553,420		553,420	(165,839)				36,776		0001
Purchased Call/S&P 500 INDEX/SPX1E17SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/07/2025	11/08/2027	1	6,614,000	6728.8	923,314			719,358		719,358	(207,475)				41,938		0001
Purchased Call/S&P 500 INDEX/SPX0093W	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	12/22/2025	12/22/2027	1	1,452,000	6878.49	159,139			125,427		125,427	(29,204)				9,546		0001
Purchased Call/S&P 500 INDEX/SPX00V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	12/08/2025	12/08/2027	1	4,408,000	6946.51	603,014			442,362		442,362	(132,512)				28,655		0001
Purchased Call/S&P 500 INDEX/SPX013657	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	11/07/2025	11/08/2027	1	1,320,000	6728.8	207,784			162,842		162,842	(46,296)				9,638		0001
Purchased Call/S&P 500 INDEX/SPX00R9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	10/08/2025	10/08/2027	1	5,719,946	6753.72	763,383			583,808		583,808	(179,056)				35,261		0001
Purchased Call/S&P 500 INDEX/SPX9151S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	10/22/2025	10/22/2027	1	1,743,300	6699.4	171,541			150,056		150,056	(28,439)				10,883		0001
Purchased Call/S&P 500 INDEX/SPX00534	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	12/08/2025	12/08/2027	1	1,846,630	6946.51	180,965			143,628		143,628	(33,075)				10,704		0001
Purchased Call/S&P 500 INDEX/SPX00V9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	11/21/2025	11/22/2027	1	1,146,000	6602.99	156,429			139,264		139,264	(35,708)				7,353		0001
Purchased Call/S&P 500 INDEX/SPX00V9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	11/21/2025	11/22/2027	1	5,823,884	6602.99	823,497			719,527		719,527	(197,017)				37,366		0001
Purchased Call/S&P 500 INDEX/SPX00V9T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	12/08/2025	12/08/2027	1	4,035,000	6946.51	533,427			398,425		398,425	(113,394)				26,231		0001
Purchased Call/S&P 500 INDEX/SPX00V9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	11/21/2025	11/22/2027	1	1,138,000	6602.99	115,279			107,925		107,925	(19,979)				7,301		0001
Purchased Call/S&P 500 INDEX/SPX00Z9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BFME161C12L10CEMIK50	12/22/2025	12/22/2027	1	1,902,000	6878.49	244,217			184,656		184,656	(52,128)				12,504		0001
Purchased Call/S&P 500 INDEX/SPX00R9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BFME161C12L10CEMIK50	10/08/2025	10/08/2027	1	1,917,000	6753.72	226,014			181,880		181,880	(45,107)				11,830		0001
Purchased Call/S&P 500 INDEX/SPX1759	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2028	1	1,122,602	6506.48	80,940			80,497		80,497	(442)				7,894		0001
Purchased Call/S&P 500 INDEX/SPX1E1M50	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/15/2026	01/07/2028	1	56,276	6817	3,739			3,033		3,033	(707)				375		0001
Purchased Call/S&P 500 INDEX/SPX002958	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	01/08/2026	01/07/2028	1	1,702,000	6821.46	216,494			160,287		160,287	(56,208)				11,330		0001
Purchased Call/S&P 500 INDEX/SPX00V9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	02/08/2026	02/08/2028	1	2,097,000	6932.3	239,058			184,542		184,542	(54,516)				14,301		0001

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Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	LBS AG	02/20/2026	02/22/2028	1	6,100,234	6906.51		836,952		629,752		629,752	(207,200)				42,028		0001
INDE/SPX000980	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	LBS AG	01/22/2026	01/21/2028	1	1,386,000	6913.35		154,262		119,583		119,583	(34,679)				9,326		0001
INDE/SPX00049K	Linked Annuity Hedge			SUNTRUST BANKS INC																		
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	1Y00UBSJW9T6KCS06	01/22/2026	01/21/2028	1	5,106,729	6913.35		690,430		511,123		511,123	(179,307)				34,361		0001
INDE/SPW153.9M	Linked Annuity Hedge			Societe Generale SA																		
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	02/06/2026	02/08/2028	1	1,351,000	6932.3		249,338		186,632		186,632	(62,706)				13,305		0001
INDE/SPW00536	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BFME161C12L10ZENIK50	01/08/2026	01/07/2028	1	4,233,000	6921.46		565,106		410,341		410,341	(154,765)				28,179		0001
INDE/SPX00157	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BFME161C12L10ZENIK50	03/06/2026	03/08/2028	1	2,392,000	6740.02		275,549		242,594		242,594	(32,955)				16,030		0001
INDE/SPX000930	Linked Annuity Hedge			Societe Generale SA																		
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	02/06/2026	02/08/2028	1	5,389,730	6932.3		735,698		538,426		538,426	(197,272)				36,756		0001
INDE/SPW00535	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BFME161C12L10ZENIK50	03/20/2026	03/22/2028	1	2,954,000	6506.48		362,751		361,207		361,207	(1,544)				20,773		0001
INDE/SPX00E55	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BFME161C12L10ZENIK50	02/20/2026	02/22/2028	1	2,251,804	6909.51		259,057		203,305		203,305	(54,752)				15,514		0001
INDE/SPX00098	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	ES71P3U3PH16C71YBU11	03/06/2026	03/08/2028	1	3,753,000	6740.02		532,926		459,072		459,072	(73,854)				26,135		0001
INDE/SPW021C39	Linked Annuity Hedge			Societe Generale SA																		
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	02/06/2026	02/08/2028	1	1,205,000	6932.3		159,699		117,508		117,508	(41,191)				8,218		0001
INDE/SPW00517	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BFME161C12L10ZENIK50	01/08/2026	01/07/2028	1	1,592,000	6921.46		173,846		134,798		134,798	(39,049)				10,596		0001
INDE/SPX00158	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	6535EF7LWPS170UK573	03/20/2026	03/22/2028	1	2,341,000	6506.48		351,852		349,647		349,647	(2,205)				16,462		0001
INDE/SPF17758	Linked Annuity Hedge			Barclays PLC																		
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BFME161C12L10ZENIK50	03/20/2026	03/22/2028	1	1,192,000	6506.48		160,562		159,938		159,938	(625)				8,382		0001
INDE/SPW00E56	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Royal Bank of Canada	03/06/2026	03/08/2028	1	1,037,000	6740.02		135,847		118,642		118,642	(17,205)				7,221		0001
INDE/SPW021C3B	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	ES71P3U3PH16C71YBU11	03/06/2026	03/08/2028	1	1,321,000	6740.02		130,647		117,228		117,228	(13,419)				9,199		0001
INDE/SPW021C3A	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	ES71P3U3PH16C71YBU11	03/06/2026	03/08/2028	1	1,379,000	6740.02		190,440		165,187		165,187	(25,253)				9,603		0001
INDE/SPW021C3C	Linked Annuity Hedge			Canada																		
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	ES71P3U3PH16C71YBU11	03/20/2026	03/22/2028	1	1,686,000	6506.48		184,639		183,451		183,451	(1,188)				13,263		0001
INDE/SPF1775A	Linked Annuity Hedge			Barclays PLC																		
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	G535EF7LWPS170UK573	03/20/2026	03/22/2028	1	1,886,000	6506.48		184,639		183,451		183,451	(1,188)				13,263		0001
INDE/SPX00E58	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BFME161C12L10ZENIK50	02/20/2026	02/22/2028	1	1,826,000	6909.51		230,259		177,933		177,933	(52,325)				12,590		0001
INDE/SPW021C3D	Linked Annuity Hedge			Societe Generale SA																		
Purchased Call/RTY	Fixed Index & Index	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	04/08/2025	04/08/2026	1	969,515	1760.71	73.974		187,639		187,639	187,639	7,323				718		0001
INDE/RTY00509A	Linked Annuity Hedge																					
Purchased Call/RTY	Fixed Index & Index	N/A	Equi ty/Index	1Y00UBSJW9T6KCS06	08/08/2025	08/07/2026	1	1,093,000	2216.42	64.998		102,532		102,532	102,532	(1,126)				3,088		0001
INDE/RTY01503A	Linked Annuity Hedge			Societe Generale SA																		
Purchased Call/RTY	Fixed Index & Index	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	09/22/2025	09/22/2026	1	1,357,000	2463.34	83.048		87,797		87,797	87,797	5,705				4,698		0001
INDE/RTY00509E	Linked Annuity Hedge																					
Purchased Call/RTY	Fixed Index & Index	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	10/08/2025	10/08/2026	1	1,079,477	2483.99	109.675		94,318		94,318	94,318	4,549				3,904		0001
INDE/RTY00509G	Linked Annuity Hedge																					
Purchased Call/RTY	Fixed Index & Index	N/A	Equi ty/Index	SUNTRUST BANKS INC	11/07/2025	11/06/2026	1	1,963,000	2432.82	116.602		126,273		126,273	126,273	3,754				7,620		0001
INDE/RTY01503C	Linked Annuity Hedge																					
Purchased Call/RTY	Fixed Index & Index	N/A	Equi ty/Index	1Y00UBSJW9T6KCS06	11/21/2025	11/20/2026	1	1,149,000	2969.59	72.962		89,290		89,290	89,290	2,023				4,600		0001
INDE/RTY021086	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call/RTY	Fixed Index & Index	N/A	Equi ty/Index	ES71P3U3PH16C71YBU11	03/20/2026	03/22/2027	1	3,935,570	2438.45		254,238		272,341		272,341	18,104				19,434		0001
INDE/RTY01709H	Linked Annuity Hedge			Barclays PLC																		
Purchased Call/RTY	Fixed Index & Index	N/A	Equi ty/Index	G535EF7LWPS170UK573	01/22/2026	01/22/2027	1	1,112,562	2718.77		74,875		48,336		48,336	(26,539)				5,018		0001
INDE/RTY00006C	Linked Annuity Hedge			LBS AG																		
Purchased Call/RTY	Fixed Index & Index	N/A	Equi ty/Index	BFME161C12L10ZENIK50	01/08/2026	01/08/2027	1	1,568,000	2603.91		137,043		111,755		111,755	(25,289)				6,903		0001
INDE/RTY02109H	Linked Annuity Hedge			Canada																		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	SUNTRUST BANKS INC	03/08/2026	03/08/2027	1	992,690	2525.3		77,930		74,889		74,889	(3,031)					4,611		0001
Index/RTY01503E	Fixed Index & Index																						
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	07/17/2024	07/17/2026	1	4,488,000	2395.55	516,569			440,008		440,008	(3,755)					12,206		0001
Index/RTY000056	Fixed Index & Index			Societe Generale SA																			
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	02NBE81BXP40TD8PU41	11/08/2024	11/06/2026	1	1,111,000	2398.64	166,317			131,974		131,974	6,480					4,313		0001
Index/RTY000506	Fixed Index & Index																						
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	LBS AG	02/20/2026	02/22/2028	1	1,928,000	2663.78		298,033		227,412		227,412	(71,621)					13,283		0001
Index/RTY000050	Fixed Index & Index			BFME161C12L10ZENIKI50																			
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	BFME161C12L10ZENIKI50	04/08/2020	04/08/2026	1	8,651,000	2749.98	1,680,024			11,890,154		11,890,154	(1,041,365)					6,404		0001
Index/SP050K9K	Fixed Index & Index																						
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	BFME161C12L10ZENIKI50	04/22/2022	04/21/2028	1	20,299,048	4271.78	5,168,138			12,453,919		12,453,919	(1,458,533)					145,683		0001
Index/SPX615K3N	Fixed Index & Index			SUNTRUST BANKS INC																			
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	SUNTRUST BANKS INC	05/08/2020	05/08/2026	1	7,481,000	2929.8	1,383,965			9,198,104		9,198,104	(857,430)					12,069		0001
Index/SPX621K9K	Fixed Index & Index			Royal Bank of Canada																			
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	ES7P3J08PH16C71XBUI1	11/06/2020	11/06/2026	1	8,794,989	3509.44	1,605,086			7,758,458		7,758,458	(835,363)					34,141		0001
Index/SPX715198	Fixed Index & Index			SUNTRUST BANKS INC																			
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	SUNTRUST BANKS INC	08/25/2020	08/21/2026	1	2,171,984	3397	409,045			2,032,645		2,032,645	(214,327)					6,797		0001
Index/SPX715930	Fixed Index & Index																						
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	SUNTRUST BANKS INC	03/08/2021	03/08/2027	1	9,670,766	3821.35	1,970,902			7,215,474		7,215,474	(816,396)					46,806		0001
Index/SPX719460	Fixed Index & Index			SUNTRUST BANKS INC																			
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	SUNTRUST BANKS INC	04/08/2021	04/08/2027	1	11,408,778	4097.17	2,229,275			7,266,867		7,266,867	(889,702)					57,666		0001
Index/SPX715436	Fixed Index & Index																						
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	SUNTRUST BANKS INC	04/22/2021	04/22/2027	1	7,806,953	4134.98	1,534,066			4,876,012		4,876,012	(601,502)					40,194		0001
Index/SPX719381	Fixed Index & Index			SUNTRUST BANKS INC																			
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	SUNTRUST BANKS INC	06/10/2021	08/06/2027	1	1,375,321	4437	266,665			731,250		731,250	(98,289)					7,992		0001
Index/SPX719460	Fixed Index & Index																						
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	SUNTRUST BANKS INC	11/24/2021	11/22/2027	1	2,439,812	4683	512,607			1,150,763		1,150,763	(150,994)					15,654		0001
Index/SPX715531	Fixed Index & Index																						
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	SUNTRUST BANKS INC	05/26/2022	05/22/2028	1	1,697,092	3901	466,859			1,288,933		1,288,933	(132,935)					12,428		0001
Index/SPX719460	Fixed Index & Index			Royal Bank of Canada																			
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	ES7P3J08PH16C71XBUI1	05/10/2022	05/08/2028	1	2,397,668	4123	707,306			2,006,909		2,006,909	(222,518)					21,756		0001
Index/SPX72035	Fixed Index & Index																						
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	ES7P3J08PH16C71XBUI1	05/24/2022	05/22/2028	1	3,223,020	3901	802,186			2,438,661		2,438,661	(254,687)					23,603		0001
Index/SPX72R9F	Fixed Index & Index																						
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	09/30/2022	09/22/2028	1	2,344,986	3758	587,596			1,947,391		1,947,391	(191,762)					18,473		0001
Index/SPX82158M	Fixed Index & Index			Societe Generale SA																			
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	02NBE81BXP40TD8PU41	12/08/2020	12/08/2026	1	5,481,876	3702.25	989,479			4,323,876		4,323,876	(487,863)					22,775		0001
Index/SPX90558C	Fixed Index & Index																						
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	01/22/2021	01/22/2027	1	7,216,582	3841.47	1,373,312			5,284,567		5,284,567	(606,914)					32,549		0001
Index/SPX905753	Fixed Index & Index			Societe Generale SA																			
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	02NBE81BXP40TD8PU41	02/08/2021	02/08/2027	1	9,844,762	3915.59	1,927,604			6,918,065		6,918,065	(810,280)					45,656		0001
Index/SPX905751	Fixed Index & Index																						
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	02/22/2021	02/22/2027	1	13,026,646	3876.5	2,628,777			9,380,432		9,380,432	(1,081,952)					61,744		0001
Index/SPX90575Y	Fixed Index & Index																						
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	03/22/2021	03/22/2027	1	12,394,237	3940.59	2,514,791			8,625,186		8,625,186	(1,010,359)					61,202		0001
Index/SPX905952	Fixed Index & Index																						
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	05/07/2021	05/07/2027	1	7,977,532	4222.6	1,551,630			4,712,450		4,712,450	(597,841)					41,861		0001
Index/SPX905330	Fixed Index & Index																						
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	05/21/2021	05/21/2027	1	13,726,543	4155.86	2,690,403			8,500,467		8,500,467	(1,046,616)					73,271		0001
Index/SPX90535M	Fixed Index & Index			Societe Generale SA																			
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	02NBE81BXP40TD8PU41	06/08/2021	06/08/2027	1	14,673,377	4227.26	2,823,158			8,734,630		8,734,630	(1,095,043)					80,002		0001
Index/SPX905E5S	Fixed Index & Index																						
Purchased Call/RTY	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	06/22/2021	06/22/2027	1	14,394,898	4246.44	2,782,534			8,491,977		8,491,977	(1,066,694)					79,739		0001
Index/SPX905F5F	Fixed Index & Index			02NBE81BXP40TD8PU41																			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP90056C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.07/08/2021	.07/08/2027	1	23,198,630	4320.82	4,442,538			13,138,269		13,138,269	(1,682,519)				130,781		0001
Purchased Call / S&P 500 INDEX / SP90056A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.07/22/2021	.07/22/2027	1	13,566,856	4367.48	2,576,346			7,496,788		7,496,788	(970,507)				77,628		0001
Purchased Call / S&P 500 INDEX / SP900562	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.08/06/2021	.08/06/2027	1	20,827,280	4436.52	3,939,811			10,987,134		10,987,134	(1,446,614)				119,864		0001
Purchased Call / S&P 500 INDEX / SP900564	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.08/20/2021	.08/20/2027	1	21,934,736	4441.67	4,231,211			11,671,995		11,671,995	(1,533,839)				129,259		0001
Purchased Call / S&P 500 INDEX / SP90056C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.08/24/2021	.08/20/2027	1	3,616,190	4442	722,925			1,924,028		1,924,028	(252,867)				21,310		0001
Purchased Call / S&P 500 INDEX / SP900565	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.09/22/2021	.09/22/2027	1	27,079,066	4395.64	5,986,026			14,894,602		14,894,602	(1,911,601)				164,885		0001
Purchased Call / S&P 500 INDEX / SP90056H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.10/08/2021	.10/08/2027	1	36,289,801	4391.34	7,471,579			20,079,929		20,079,929	(2,560,766)				223,824		0001
Purchased Call / S&P 500 INDEX / SP90056V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.10/22/2021	.10/22/2027	1	23,678,233	4544.9	4,854,038			12,022,632		12,022,632	(1,603,590)				147,948		0001
Purchased Call / S&P 500 INDEX / SP90056W	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.11/09/2021	.11/08/2027	1	3,036,714	4702	586,066			1,411,052		1,411,052	(196,936)				19,255		0001
Purchased Call / S&P 500 INDEX / SP90056X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.11/22/2021	.11/22/2027	1	27,109,102	4682.94	5,625,139			12,770,818		12,770,818	(1,765,496)				173,931		0001
Purchased Call / S&P 500 INDEX / SP90056M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.12/08/2021	.12/08/2027	1	27,757,895	4701.21	5,759,763			12,984,940		12,984,940	(1,797,515)				180,448		0001
Purchased Call / S&P 500 INDEX / SP900560	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.01/07/2022	.01/07/2028	1	28,306,948	4677.03	6,023,719			13,536,098		13,536,098	(1,837,689)				188,438		0001
Purchased Call / S&P 500 INDEX / SP900566	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.01/25/2022	.01/21/2028	1	4,735,357	4388	997,288			2,664,866		2,664,866	(330,633)				31,949		0001
Purchased Call / S&P 500 INDEX / SP900567	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.02/08/2022	.02/08/2028	1	25,220,426	4521.54	5,465,266			13,288,820		13,288,820	(1,699,389)				171,993		0001
Purchased Call / S&P 500 INDEX / SP90056A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.02/22/2022	.02/22/2028	1	29,502,657	4304.76	6,405,027			17,603,009		17,603,009	(2,104,949)				203,280		0001
Purchased Call / S&P 500 INDEX / SP900569	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.03/08/2022	.03/08/2028	1	23,563,146	4170.7	5,379,466			15,189,793		15,189,793	(1,740,372)				164,087		0001
Purchased Call / S&P 500 INDEX / SP90056R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.03/22/2022	.03/22/2028	1	25,196,507	4511.61	5,994,566			13,427,186		13,427,186	(1,686,124)				176,765		0001
Purchased Call / S&P 500 INDEX / SP92105H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	.07/25/2023	.07/20/2029	1	2,971,303	4536	836,887			1,724,732		1,724,732	(189,124)				27,016		0001
Purchased Call / S&P 500 INDEX / SP921ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	.12/07/2023	.12/07/2029	1	23,624,875	4604.37	6,418,878			13,585,703		13,585,703	(1,469,239)				226,922		0001
Purchased Call / S&P 500 INDEX / SP900564	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.04/08/2022	.04/07/2028	1	27,575,846	4468.28	6,780,901			14,988,128		14,988,128	(1,856,615)				196,056		0001
Purchased Call / S&P 500 INDEX / SP90056H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.05/06/2022	.05/08/2028	1	18,594,288	4123.34	4,756,419			12,437,481		12,437,481	(1,379,390)				134,948		0001
Purchased Call / S&P 500 INDEX / SP900568	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.05/20/2022	.05/22/2028	1	16,962,013	3901.36	4,230,326			12,825,045		12,825,045	(1,337,270)				124,217		0001
Purchased Call / S&P 500 INDEX / SP9005485	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.06/21/2022	.06/08/2028	1	1,518,719	4116	286,979			1,024,166		1,024,166	(112,352)				11,242		0001
Purchased Call / S&P 500 INDEX / SP900549D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.06/22/2022	.06/22/2028	1	17,766,327	3759.89	4,478,891			14,560,696		14,560,696	(1,453,232)				132,658		0001
Purchased Call / S&P 500 INDEX / SP9005490	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.07/08/2022	.07/07/2028	1	20,349,535	3898.38	5,071,104			15,507,305		15,507,305	(1,595,443)				153,340		0001
Purchased Call / S&P 500 INDEX / SP900559	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	.07/22/2022	.07/21/2028	1	21,940,891	3961.63	5,917,893			15,760,434		15,760,434	(1,640,274)				162,162		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP'A0558V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/08/2022	08/08/2028	1	24,483,610	4140.06	6,049,900			16,474,098		16,474,098	(1,783,632)				188,019		0001
Purchased Call/S&P 500 INDEX/SP'A0565H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/22/2022	08/22/2028	1	20,562,308	4137.99	5,290,682			13,873,396		13,873,396	(1,495,440)				159,184		0001
Purchased Call/S&P 500 INDEX/SP'A0568K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/23/2022	08/22/2028	1	1,750,758	4138	448,704			1,181,233		1,181,233	(127,328)				13,354		0001
Purchased Call/S&P 500 INDEX/SP'A0579L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/08/2022	09/08/2028	1	25,381,215	4006.18	6,823,422			18,412,834		18,412,834	(1,910,689)				198,233		0001
Purchased Call/S&P 500 INDEX/SP'A0585I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/22/2022	09/22/2028	1	18,274,433	3757.99	5,009,022			15,178,097		15,178,097	(1,477,675)				143,357		0001
Purchased Call/S&P 500 INDEX/SP'A0588O	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/23/2022	09/22/2028	1	2,287,331	3758	582,081			1,883,160		1,883,160	(183,337)				17,861		0001
Purchased Call/S&P 500 INDEX/SP'A0598I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/07/2022	10/06/2028	1	19,615,548	3639.66	5,531,595			17,394,688		17,394,688	(1,640,337)				155,710		0001
Purchased Call/S&P 500 INDEX/SP'A0594SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/11/2022	10/06/2028	1	2,287,740	3640	641,458			2,037,410		2,037,410	(192,168)				18,240		0001
Purchased Call/S&P 500 INDEX/SP'A0594S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/21/2022	10/20/2028	1	19,076,050	3732.75	5,580,669			15,953,434		15,953,434	(1,539,283)				152,576		0001
Purchased Call/S&P 500 INDEX/SP'A0594SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/25/2022	10/20/2028	1	2,701,376	3753	831,241			2,259,030		2,259,030	(217,978)				21,606		0001
Purchased Call/S&P 500 INDEX/SP'A0593K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/22/2022	11/22/2028	1	19,880,040	4003.58	5,503,724			14,607,534		14,607,534	(1,481,364)				161,701		0001
Purchased Call/S&P 500 INDEX/SP'A0593E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/08/2022	12/08/2028	1	29,002,463	3963.51	7,790,062			21,828,817		21,828,817	(2,183,242)				237,977		0001
Purchased Call/S&P 500 INDEX/SP'A0595S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/22/2022	12/22/2028	1	27,547,484	3822.39	7,457,104			22,379,821		22,379,821	(2,159,103)				227,642		0001
Purchased Call/S&P 500 INDEX/SP'A0595T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/06/2023	01/08/2029	1	16,105,259	3885.08	4,235,683			12,617,631		12,617,631	(1,234,901)				134,218		0001
Purchased Call/S&P 500 INDEX/SP'A0595X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/10/2023	01/08/2029	1	2,287,178	3885	610,490			1,791,922		1,791,922	(175,374)				19,061		0001
Purchased Call/S&P 500 INDEX/SP'A0595F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/20/2023	01/22/2029	1	14,358,713	3972.61	3,664,344			10,823,198		10,823,198	(1,075,531)				120,486		0001
Purchased Call/S&P 500 INDEX/SP'A0595I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/22/2023	02/22/2029	1	31,302,032	3991.05	8,385,814			23,457,089		23,457,089	(2,328,139)				266,590		0001
Purchased Call/S&P 500 INDEX/SP'A05950	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/08/2023	03/08/2029	1	24,406,649	3992.01	6,526,338			18,313,945		18,313,945	(1,813,719)				209,234		0001
Purchased Call/S&P 500 INDEX/SP'A0595E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/22/2023	03/22/2029	1	28,343,081	3986.97	7,275,669			21,915,889		21,915,889	(2,140,004)				244,560		0001
Purchased Call/S&P 500 INDEX/SP'A0595M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/06/2023	04/06/2029	1	26,392,470	4105.02	6,003,396			18,763,401		18,763,401	(1,895,705)				229,295		0001
Purchased Call/S&P 500 INDEX/SP'A0595C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/11/2023	04/06/2029	1	1,958,095	4105	504,189			1,392,091		1,392,091	(140,645)				17,012		0001
Purchased Call/S&P 500 INDEX/SP'A05951	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/24/2023	04/20/2029	1	16,313,103	4134	4,160,127			11,453,497		11,453,497	(1,161,331)				142,624		0001
Purchased Call/S&P 500 INDEX/SP'A05955	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/26/2023	04/20/2029	1	2,666,120	4134	643,536			1,871,894		1,871,894	(189,801)				23,310		0001
Purchased Call/S&P 500 INDEX/SP'A05959P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/08/2023	05/08/2029	1	24,902,450	4138.12	6,235,573			17,495,624		17,495,624	(1,769,407)				219,468		0001
Purchased Call/S&P 500 INDEX/SP'A05959P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/22/2023	05/22/2029	1	23,362,353	4192.63	5,965,435			15,983,332		15,983,332	(1,632,259)				207,162		0001
Purchased Call/S&P 500 INDEX/SP'A1781	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	05/22/2020	05/22/2026	1	7,016,000	2855.45	1,310,589			8,506,633		8,506,633	(794,934)				13,241		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/S&P 500 INDEX/SP90050E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.07/21/2023	.07/20/2029	1	22,002,989	4536.34	5,976,012			12,776,114		12,776,114	(1,385,373)				20,059		0001
Purchased Call1/S&P 500 INDEX/SP90050E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.08/22/2023	.08/22/2029	1	30,880,510	4387.55	8,841,936			19,302,666		19,302,666	(2,018,053)				282,638		0001
Purchased Call1/S&P 500 INDEX/SP900539E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.09/08/2023	.09/07/2029	1	34,196,191	4457.49	9,578,353			20,828,217		20,828,217	(2,201,356)				317,173		0001
Purchased Call1/S&P 500 INDEX/SP900549P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.09/22/2023	.09/21/2029	1	30,518,881	4320.06	8,679,570			19,952,707		19,952,707	(2,046,864)				284,639		0001
Purchased Call1/S&P 500 INDEX/SP90057S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/24/2023	.10/22/2029	1	4,143,901	4424	1,224,249			2,855,716		2,855,716	(285,975)				39,118		0001
Purchased Call1/S&P 500 INDEX/SP900543X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/22/2023	.11/21/2029	1	21,162,854	4556.62	5,811,320			12,431,754		12,431,754	(1,319,045)				202,063		0001
Purchased Call1/S&P 500 INDEX/SP9005E5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/22/2023	.12/21/2029	1	24,980,924	4754.63	6,747,279			13,402,180		13,402,180	(1,464,754)				241,278		0001
Purchased Call1/S&P 500 INDEX/SP9005396	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.01/08/2024	.01/08/2030	1	34,803,580	4763.54	9,218,394			18,539,516		18,539,516	(2,022,826)				336,300		0001
Purchased Call1/S&P 500 INDEX/SP9005946	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.01/22/2024	.01/22/2030	1	27,276,307	4650.43	7,307,858			14,054,300		14,054,300	(1,552,006)				266,460		0001
Purchased Call1/S&P 500 INDEX/SP90051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.02/08/2024	.02/08/2030	1	53,000,964	4997.91	14,326,161			25,544,518		25,544,518	(2,879,179)				520,855		0001
Purchased Call1/S&P 500 INDEX/SP9005X3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.03/08/2024	.03/08/2030	1	39,063,078	5123.69	10,617,345			17,813,138		17,813,138	(2,038,389)				387,676		0001
Purchased Call1/S&P 500 INDEX/SP901355S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.04/22/2020	.04/22/2026	1	8,920,000	2798.31	1,683,908			11,896,602		11,896,602	(1,063,333)				10,950		0001
Purchased Call1/S&P 500 INDEX/SP901348J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.06/08/2020	.06/08/2026	1	7,477,981	3232.39	1,325,098			7,665,935		7,665,935	(782,630)				16,257		0001
Purchased Call1/S&P 500 INDEX/SP901343V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.06/22/2020	.06/22/2026	1	6,916,000	3117.86	1,284,301			7,608,769		7,608,769	(747,303)				16,480		0001
Purchased Call1/S&P 500 INDEX/SP901393D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.07/22/2020	.07/22/2026	1	5,895,965	3276.02	1,048,892			5,912,411		5,912,411	(605,421)				16,403		0001
Purchased Call1/S&P 500 INDEX/SP901419P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.08/07/2020	.08/07/2026	1	6,729,148	3351.28	1,199,134			6,463,073		6,463,073	(674,520)				20,002		0001
Purchased Call1/S&P 500 INDEX/SP901705G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.07/08/2020	.07/08/2026	1	7,348,170	3169.94	1,325,610			7,842,379		7,842,379	(777,865)				19,135		0001
Purchased Call1/S&P 500 INDEX/SP9017680	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.09/22/2020	.09/22/2026	1	8,885,200	3315.57	1,611,105			8,551,891		8,551,891	(872,863)				30,089		0001
Purchased Call1/S&P 500 INDEX/SP9017864	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.10/22/2020	.10/22/2026	1	6,478,341	3453.49	1,203,676			5,894,759		5,894,759	(623,739)				24,275		0001
Purchased Call1/S&P 500 INDEX/SP901798P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.11/10/2020	.11/06/2026	1	1,417,269	3509	272,579			1,250,588		1,250,588	(133,947)				5,502		0001
Purchased Call1/S&P 500 INDEX/SP9017A9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.11/20/2020	.11/20/2026	1	6,179,954	3557.54	1,132,168			5,302,994		5,302,994	(575,199)				24,741		0001
Purchased Call1/S&P 500 INDEX/SP9017D6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.01/08/2021	.01/08/2027	1	8,870,265	3824.68	1,676,480			6,538,113		6,538,113	(757,423)				39,053		0001
Purchased Call1/S&P 500 INDEX/SP901798V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.12/22/2021	.12/22/2027	1	26,398,848	4896.56	5,493,808			12,417,644		12,417,644	(1,700,731)				173,556		0001
Purchased Call1/S&P 500 INDEX/SP9019481	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.08/21/2020	.08/21/2026	1	8,454,836	3397.16	1,521,025			7,904,739		7,904,739	(835,314)				26,460		0001
Purchased Call1/S&P 500 INDEX/SP9019980	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.09/08/2020	.09/08/2026	1	9,295,377	3331.84	1,756,826			9,051,440		9,051,440	(932,962)				30,886		0001
Purchased Call1/S&P 500 INDEX/SP901946H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.10/08/2020	.10/08/2026	1	11,438,723	3446.83	2,149,656			10,446,490		10,446,490	(1,108,824)				41,445		0001
Purchased Call1/S&P 500 INDEX/SP901903M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.12/22/2020	.12/22/2026	1	4,727,755	3687.26	847,214			3,767,307		3,767,307	(422,432)				20,180		0001
Purchased Call1/S&P 500 INDEX/SP9019X31	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.09/08/2021	.09/08/2027	1	28,407,541	4514.07	5,567,878			14,533,112		14,533,112	(1,946,557)				170,510		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX 1984	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	10/25/2021	10/22/2027	1	1,540,721	4545	317,484	.....	.....	.....782,289	.....	782,289	(104,311)	.....	.....	.....	9,827	.....	0001
Purchased Call/S&P 500 INDEX/SPX 1985	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	11/08/2021	11/08/2027	1	49,054,416	4701.7	9,850,127	.....	.....	.....22,798,763	.....	22,798,763	(3,180,405)	.....	.....	.....	311,043	.....	0001
Purchased Call/S&P 500 INDEX/SPX 1986	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	01/11/2022	01/07/2028	1	2,118,695	4677	451,265	.....	.....	.....1,013,720	.....	1,013,720	(137,206)	.....	.....	.....	14,104	.....	0001
Purchased Call/S&P 500 INDEX/SPX 1987	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	01/21/2022	01/21/2028	1	25,981,269	4397.94	5,949,589	.....	.....	.....14,641,100	.....	14,641,100	(1,809,854)	.....	.....	.....	174,817	.....	0001
Purchased Call/S&P 500 INDEX/SPX 1988	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	06/08/2022	06/08/2028	1	33,097,472	4115.77	8,261,129	.....	.....	.....22,328,032	.....	22,328,032	(2,445,009)	.....	.....	.....	244,998	.....	0001
Purchased Call/S&P 500 INDEX/SPX 1989	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G119DL770XHC3ZET78	02/22/2024	02/22/2030	1	50,684,110	5087.03	13,940,880	.....	.....	.....23,283,234	.....	23,283,234	(2,766,681)	.....	.....	.....	500,652	.....	0001
Purchased Call/S&P 500 INDEX/SPX 1990	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G119DL770XHC3ZET78	03/22/2024	03/22/2030	1	33,957,679	5234.18	9,372,319	.....	.....	.....14,619,260	.....	14,619,260	(1,767,423)	.....	.....	.....	338,645	.....	0001
Purchased Call/S&P 500 INDEX/SPX 1991	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	11/08/2022	11/08/2028	1	31,089,786	3828.11	8,919,419	.....	.....	.....25,020,586	.....	25,020,586	(2,486,644)	.....	.....	.....	251,262	.....	0001
Purchased Call/S&P 500 INDEX/SPX 1992	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	02/08/2023	02/08/2029	1	30,386,440	4117.86	7,821,470	.....	.....	.....21,273,624	.....	21,273,624	(2,191,906)	.....	.....	.....	257,076	.....	0001
Purchased Call/S&P 500 INDEX/SPX 1993	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	04/21/2023	04/20/2029	1	5,898,319	4133.52	1,488,173	.....	.....	.....4,137,937	.....	4,137,937	(422,639)	.....	.....	.....	51,568	.....	0001
Purchased Call/S&P 500 INDEX/SPX 1994	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	06/08/2023	06/08/2029	1	33,674,511	4293.93	8,755,373	.....	.....	.....21,929,679	.....	21,929,679	(2,294,199)	.....	.....	.....	300,807	.....	0001
Purchased Call/S&P 500 INDEX/SPX 1995	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	06/22/2023	06/22/2029	1	27,800,868	4381.89	7,425,612	.....	.....	.....17,351,728	.....	17,351,728	(1,844,629)	.....	.....	.....	249,827	.....	0001
Purchased Call/S&P 500 INDEX/SPX 1996	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	07/07/2023	07/06/2029	1	22,662,139	4398.95	6,261,549	.....	.....	.....14,057,732	.....	14,057,732	(1,494,860)	.....	.....	.....	204,854	.....	0001
Purchased Call/S&P 500 INDEX/SPX 1997	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	08/08/2023	08/08/2029	1	36,696,177	4499.38	10,300,617	.....	.....	.....21,778,105	.....	21,778,105	(2,344,383)	.....	.....	.....	336,271	.....	0001
Purchased Call/S&P 500 INDEX/SPX 1998	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	10/06/2023	10/06/2029	1	34,970,398	4308.5	10,263,812	.....	.....	.....23,040,006	.....	23,040,006	(2,364,882)	.....	.....	.....	328,332	.....	0001
Purchased Call/S&P 500 INDEX/SPX 1999	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	10/20/2023	10/22/2029	1	22,807,754	4224.16	6,655,723	.....	.....	.....15,588,355	.....	15,588,355	(1,588,055)	.....	.....	.....	213,412	.....	0001
Purchased Call/S&P 500 INDEX/SPX 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPPROKSP63	11/08/2023	11/08/2029	1	34,895,477	4382.78	9,704,432	.....	.....	.....22,286,580	.....	22,286,580	(2,304,361)	.....	.....	.....	331,551	.....	0001
Purchased Call/S&P 500 INDEX/SPX 2001	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3UGHH1GCT1XBUI1	05/22/2024	05/22/2030	1	29,711,946	5307.01	8,444,135	.....	.....	.....12,636,707	.....	12,636,707	(1,484,332)	.....	.....	.....	302,464	.....	0001
Purchased Call/S&P 500 INDEX/SPX 2002	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G56SEF7UP517OUK5573	05/24/2024	12/21/2029	1	5,289,000	6471.76	876,387	.....	.....	.....1,444,473	.....	1,444,473	(212,977)	.....	.....	.....	51,065	.....	0001
Purchased Call/S&P 500 INDEX/SPX 2003	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1BXP4ROTDBPU41	04/22/2024	04/22/2030	1	35,557,747	5010.6	10,375,750	.....	.....	.....17,295,974	.....	17,295,974	(1,921,071)	.....	.....	.....	358,367	.....	0001
Purchased Call/S&P 500 INDEX/SPX 2004	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3UGHH1GCT1XBUI1	04/08/2024	04/08/2030	1	32,415,244	5022.39	9,257,794	.....	.....	.....14,329,800	.....	14,329,800	(1,673,789)	.....	.....	.....	325,150	.....	0001
Purchased Call/S&P 500 INDEX/SPX 2005	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1BXP4ROTDBPU41	06/07/2024	06/07/2030	1	44,820,590	5346.99	12,683,191	.....	.....	.....18,791,037	.....	18,791,037	(2,177,490)	.....	.....	.....	458,675	.....	0001
Purchased Call/S&P 500 INDEX/SPX 2006	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3UGHH1GCT1XBUI1	06/21/2024	06/21/2030	1	39,233,649	5464.62	11,024,655	.....	.....	.....15,612,538	.....	15,612,538	(1,867,088)	.....	.....	.....	403,334	.....	0001
Purchased Call/S&P 500 INDEX/SPX 2007	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1BXP4ROTDBPU41	05/08/2024	05/08/2030	1	36,215,740	5187.67	10,267,162	.....	.....	.....16,263,647	.....	16,263,647	(1,850,652)	.....	.....	.....	366,963	.....	0001
Purchased Call/S&P 500 INDEX/SPX 2008	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1BXP4ROTDBPU41	07/22/2024	07/22/2030	1	24,911,888	5564.41	6,957,890	.....	.....	.....9,536,190	.....	9,536,190	(1,130,577)	.....	.....	.....	258,662	.....	0001
Purchased Call/S&P 500 INDEX/SPX 2009	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1BXP4ROTDBPU41	08/08/2024	08/08/2030	1	35,087,180	5519.31	9,498,100	.....	.....	.....15,143,041	.....	15,143,041	(1,718,278)	.....	.....	.....	366,275	.....	0001
Purchased Call/S&P 500 INDEX/SPX 2010	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1BXP4ROTDBPU41	07/08/2024	07/08/2030	1	27,883,444	5672.85	7,832,459	.....	.....	.....10,585,861	.....	10,585,861	(1,262,192)	.....	.....	.....	288,225	.....	0001
Purchased Call/S&P 500 INDEX/SPX 2011	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1BXP4ROTDBPU41	08/22/2024	08/22/2030	1	31,320,602	5570.64	8,309,366			12,054,246		12,054,246	(1,417,267)				328,391		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP0055F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/06/2024	09/06/2030	1	32,571,655	5408.42	8,514,231			13,579,486		13,579,486	(1,550,943)				343,100		0001
Purchased Call / S&P 500 INDEX/SP005U1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/20/2024	09/20/2030	1	22,136,547	5702.55	5,821,912			8,078,720		8,078,720	(961,960)				234,185		0001
Purchased Call / S&P 500 INDEX/SP0266SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/24/2024	09/20/2030	1	2,886,490	5703	771,882			1,054,049		1,054,049	(127,700)				30,526		0001
Purchased Call / S&P 500 INDEX/SP005I88	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/08/2024	10/08/2030	1	35,831,116	5751.13	9,970,885			12,885,033		12,885,033	(1,538,177)				382,208		0001
Purchased Call / S&P 500 INDEX/SP026D8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/06/2024	12/06/2030	1	47,235,853	6090.27	13,556,600			14,784,350		14,784,350	(1,848,909)				511,352		0001
Purchased Call / S&P 500 INDEX/SP0055H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/20/2024	12/20/2030	1	45,879,482	5830.85	13,589,503			15,479,397		15,479,397	(1,860,201)				498,697		0001
Purchased Call / S&P 500 INDEX/SP005I51	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/08/2024	11/08/2030	1	56,797,812	5995.54	16,249,854			18,369,279		18,369,279	(2,259,045)				609,814		0001
Purchased Call / S&P 500 INDEX/SP005S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/22/2024	11/22/2030	1	40,354,439	5989.34	11,682,433			13,259,622		13,259,622	(1,617,276)				435,067		0001
Purchased Call / S&P 500 INDEX/SP026E94	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/09/2024	12/06/2030	1	2,515,282	6090	714,048			787,321		787,321	(98,457)				27,229		0001
Purchased Call / S&P 500 INDEX/SP005I90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/22/2024	10/22/2030	1	36,355,952	5851.2	10,245,107			12,488,903		12,488,903	(1,509,918)				388,362		0001
Purchased Call / S&P 500 INDEX/SP005S64	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/07/2025	03/07/2031	1	37,955,056	5770.2	10,965,216			14,091,056		14,091,056	(1,624,738)				421,668		0001
Purchased Call / S&P 500 INDEX/SP0056J3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/24/2025	03/21/2031	1	4,975,261	5668	1,471,433			1,941,039		1,941,039	(219,916)				55,488		0001
Purchased Call / S&P 500 INDEX/SP00589V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/22/2025	01/22/2031	1	25,668,357	6086.37	7,613,235			8,142,541		8,142,541	(996,569)				281,664		0001
Purchased Call / S&P 500 INDEX/SP00569V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/09/2025	01/09/2031	1	36,002,040	5916.25	10,642,203			12,283,436		12,283,436	(1,467,448)				393,481		0001
Purchased Call / S&P 500 INDEX/SP005F9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/21/2025	03/21/2031	1	40,807,679	5667.56	11,528,169			15,922,520		15,922,520	(1,803,877)				455,117		0001
Purchased Call / S&P 500 INDEX/SP007E9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/07/2025	02/07/2031	1	39,372,216	6025.99	11,480,938			12,907,472		12,907,472	(1,520,594)				434,000		0001
Purchased Call / S&P 500 INDEX/SP026U8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/10/2025	03/07/2031	1	1,936,936	5770	504,133			710,932		710,932	(82,438)				21,219		0001
Purchased Call / S&P 500 INDEX/SP005E91	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/11/2025	03/07/2031	1	1,846,464	5770	491,648			685,549		685,549	(79,043)				20,514		0001
Purchased Call / S&P 500 INDEX/SP005C31	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/21/2025	02/21/2031	1	33,656,874	6013.13	9,878,293			11,150,022		11,150,022	(1,339,034)				372,461		0001
Purchased Call / S&P 500 INDEX/SP026I5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/24/2025	02/21/2031	1	2,692,316	6013	843,482			959,336		959,336	(114,056)				32,008		0001
Purchased Call / S&P 500 INDEX/SP026R80	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	06/06/2025	06/06/2031	1	8,052,675	6000.36	2,392,260			2,778,229		2,778,229	(313,370)				91,894		0001
Purchased Call / S&P 500 INDEX/SP005966	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/22/2025	05/22/2031	1	8,115,569	5942.01	2,304,010			2,970,623		2,970,623	(927,772)				92,043		0001
Purchased Call / S&P 500 INDEX/SP0059C0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/22/2025	04/22/2031	1	22,890,400	5287.76	6,677,130			10,651,284		10,651,284	(1,139,303)				257,530		0001
Purchased Call / S&P 500 INDEX/SP005I9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/08/2025	04/08/2031	1	55,798,496	4982.77	15,763,358			29,608,620		29,608,620	(3,047,552)				625,394		0001
Purchased Call / S&P 500 INDEX/SP005I9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/20/2025	06/20/2031	1	35,166,826	5967.84	10,142,113			12,324,383		12,324,383	(1,431,667)				401,913		0001
Purchased Call / S&P 500 INDEX/SP005I5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/08/2025	04/08/2031	1	2,512,000	4982.77	685,274			1,218,235		1,218,235	(126,862)				28,154		0001
Purchased Call / S&P 500 INDEX/SP005J9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/08/2025	05/08/2031	1	25,193,775	5663.94	7,283,520			9,976,871		9,976,871	(1,118,659)				284,669		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP'009P95	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/22/2025	05/22/2031	1	19,579,817	5842.01	5,715,349			7,189,825		7,189,825					222,065		0001
Purchased Call / S&P 500 INDEX / SP'009S95	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/08/2025	05/08/2031	1	9,909,521	5663.94	2,795,476			3,880,707		3,880,707	(415,952)				111,969		0001
Purchased Call / S&P 500 INDEX / SP'009S9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/22/2025	04/22/2031	1	9,819,621	5387.76	2,758,331			4,405,111		4,405,111	(440,184)				110,476		0001
Purchased Call / S&P 500 INDEX / SP'009K9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	06/06/2025	06/06/2031	1	15,833,830	6000.36	4,629,812			5,475,002		5,475,002	(613,525)				180,295		0001
Purchased Call / S&P 500 INDEX / SP'026RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/22/2025	08/22/2031	1	45,618,525	6466.91	13,024,089			13,083,918		13,083,918	(1,621,302)				529,905		0001
Purchased Call / S&P 500 INDEX / SP'00053H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	08/08/2025	08/08/2031	1	1,333,000	6388.45	61,985			64,969		64,969	8,984				15,429		0001
Purchased Call / S&P 500 INDEX / SP'00053I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/08/2025	09/08/2031	1	45,656,000	6388.45	13,053,050			13,499,229		13,499,229	(1,656,192)				538,452		0001
Purchased Call / S&P 500 INDEX / SP'000567	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/23/2025	09/22/2031	1	6,031,069	6684	1,716,621			1,578,928		1,578,928	(202,003)				70,606		0001
Purchased Call / S&P 500 INDEX / SP'00033V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/08/2025	09/08/2031	1	8,472,000	6495.15	2,825,564			2,444,629		2,444,629	(286,760)				98,834		0001
Purchased Call / S&P 500 INDEX / SP'00033U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	09/08/2025	09/08/2031	1	1,568,000	6495.15	404,387			423,576		423,576	(46,918)				18,292		0001
Purchased Call / S&P 500 INDEX / SP'026V91	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BATYDEB66KIZ03MB27	09/22/2025	09/22/2031	1	8,062,000	6693.75	2,257,360			2,118,452		2,118,452	(257,710)				94,382		0001
Purchased Call / S&P 500 INDEX / SP'00033V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	07/08/2025	07/08/2031	1	35,339,720	6225.52	10,227,315			11,161,523		11,161,523	(1,356,887)				405,791		0001
Purchased Call / S&P 500 INDEX / SP'00033Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/22/2025	07/22/2031	1	36,195,000	6309.62	10,485,682			11,012,678		11,012,678	(1,339,943)				417,120		0001
Purchased Call / S&P 500 INDEX / SP'026TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	07/08/2025	07/08/2031	1	2,616,000	6225.52	735,619			826,088		826,088	(94,508)				30,038		0001
Purchased Call / S&P 500 INDEX / SP'026V9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	09/22/2025	09/22/2031	1	39,915,000	6693.75	11,535,435			10,488,243		10,488,243	(1,278,160)				467,286		0001
Purchased Call / S&P 500 INDEX / SP'026IZS	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/22/2025	07/22/2031	1	816,000	6309.62	40,409			40,598		40,598	5,082				9,427		0001
Purchased Call / S&P 500 INDEX / SP'026U96	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	08/22/2025	08/22/2031	1	1,775,000	6466.91	89,638			87,767		87,767	10,866				20,618		0001
Purchased Call / S&P 500 INDEX / SP'042V9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/08/2025	07/08/2031	1	1,083,000	6225.52	52,959			52,730		52,730	6,708				12,436		0001
Purchased Call / S&P 500 INDEX / SP'00095Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/22/2025	07/22/2031	1	3,243,000	6309.62	908,040			993,817		993,817	(114,776)				37,373		0001
Purchased Call / S&P 500 INDEX / SP'00033W	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/08/2025	09/08/2031	1	2,046,000	6495.15	105,369			102,259		102,259	12,826				23,869		0001
Purchased Call / S&P 500 INDEX / SP'00033T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/22/2025	08/22/2031	1	4,119,000	6466.91	1,138,904			1,193,101		1,193,101	(140,161)				47,846		0001
Purchased Call / S&P 500 INDEX / SP'00059Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/22/2025	09/22/2031	1	2,434,000	6693.75	119,266			124,172		124,172	14,339				28,495		0001
Purchased Call / S&P 500 INDEX / SP'00033V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/08/2025	09/08/2031	1	43,955,000	6495.15	12,372,460			12,400,393		12,400,393	(1,538,544)				508,230		0001
Purchased Call / S&P 500 INDEX / SP'00059Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/08/2025	08/08/2031	1	5,522,000	6388.45	1,532,907			1,645,319		1,645,319	(191,481)				63,915		0001
Purchased Call / S&P 500 INDEX / SP'01919Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	11/24/2025	11/21/2031	1	1,756,395	6603	540,539			487,253		487,253	(63,065)				20,688		0001
Purchased Call / S&P 500 INDEX / SP'00059D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/21/2025	11/21/2031	1	13,272,000	6602.99	3,846,226			3,664,067		3,664,067	(388,024)				157,688		0001
Purchased Call / S&P 500 INDEX / SP'082155Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/21/2025	11/21/2031	1	803,000	6602.99	42,238			42,178		42,178	4,913				9,541		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP00591	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/08/2031	1	14,300,000	6753.72	4,223,720			8,322,727		3,822,727	(38,676)				175,237		0001
Purchased Call/S&P 500 INDEX/SP00591	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/08/2025	10/08/2031	1	1,466,000	6753.72	73,593			79,529		79,529	9,142				17,231		0001
Purchased Call/S&P 500 INDEX/SP02136	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/08/2025	12/08/2031	1	2,027,000	6946.51	524,588			461,664		461,664	(47,232)				24,182		0001
Purchased Call/S&P 500 INDEX/SP00598	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/07/2025	11/07/2031	1	31,503,000	6728.8	9,359,541			8,276,805		8,276,805	(1,051,623)				373,022		0001
Purchased Call/S&P 500 INDEX/SP0059N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2031	1	1,447,000	6878.49	354,515			310,734		310,734	(35,115)				17,321		0001
Purchased Call/S&P 500 INDEX/SP02132	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/08/2025	12/08/2031	1	29,156,000	6946.51	8,603,936			7,376,742		7,376,742	(897,531)				347,836		0001
Purchased Call/S&P 500 INDEX/SP00512	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/21/2031	1	2,438,000	6802.99	616,570			585,072		585,072	(62,072)				28,967		0001
Purchased Call/S&P 500 INDEX/SP0059M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2031	1	26,492,000	6878.49	7,690,628			6,615,608		6,615,608	(854,034)				317,117		0001
Purchased Call/S&P 500 INDEX/SP02145H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/22/2025	10/22/2031	1	31,272,000	6869.4	9,084,516			8,327,415		8,327,415	(1,031,908)				388,837		0001
Purchased Call/S&P 500 INDEX/SP0059P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2031	1	8,648,000	6878.49	2,433,547			2,106,821		2,106,821	(278,510)				103,519		0001
Purchased Call/S&P 500 INDEX/SP0058X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2031	1	11,320,000	6869.4	3,197,900			2,980,987		2,980,987	(313,314)				133,513		0001
Purchased Call/S&P 500 INDEX/SP0059Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2031	1	1,811,000	6878.49	89,282			96,847		96,847	10,851				21,678		0001
Purchased Call/S&P 500 INDEX/SP02148I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/22/2025	10/22/2031	1	1,582,000	6869.4	81,789			84,844		84,844	9,798				18,659		0001
Purchased Call/S&P 500 INDEX/SP0051Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/21/2031	1	23,091,000	6802.99	6,882,645			6,440,618		6,440,618	(798,699)				274,350		0001
Purchased Call/S&P 500 INDEX/SP0058O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/08/2031	1	1,683,000	6753.72	408,296			371,782		371,782	(41,463)				19,782		0001
Purchased Call/S&P 500 INDEX/SP0059O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2031	1	8,290,000	6878.49	2,246,500			1,952,719		1,952,719	(252,949)				99,234		0001
Purchased Call/S&P 500 INDEX/SP02155S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/07/2025	11/07/2031	1	877,000	6728.8	46,218			47,225		47,225	5,413				10,384		0001
Purchased Call/S&P 500 INDEX/SP140138	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/07/2025	11/07/2031	1	11,419,000	6728.8	3,265,523			2,936,606		2,936,606	(311,546)				135,211		0001
Purchased Call/S&P 500 INDEX/SP0056J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/24/2025	11/21/2031	1	1,782,807	6803	534,557			483,265		483,265	(61,041)				21,182		0001
Purchased Call/S&P 500 INDEX/SP0058Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/08/2031	1	33,089,000	6753.72	9,608,640			8,491,621		8,491,621	(1,093,027)				389,037		0001
Purchased Call/S&P 500 INDEX/SP02134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/08/2025	12/08/2031	1	12,737,000	6946.51	3,658,066			3,147,800		3,147,800	(377,302)				151,954		0001
Purchased Call/S&P 500 INDEX/SP02173I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/08/2025	12/08/2031	1	1,614,000	6946.51	80,377			88,697		88,697	9,944				19,255		0001
Purchased Call/S&P 500 INDEX/SP0058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2026	01/22/2032	1	4,689,000	6913.35		1,298,853		1,124,764		1,124,764	(174,089)				56,543		0001
Purchased Call/S&P 500 INDEX/SP02143Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/20/2026	02/20/2032	1	935,000	6909.51		49,181		51,671		51,671	2,480				11,352		0001
Purchased Call/S&P 500 INDEX/SP00P58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/26/2026	03/22/2032	1	6,151,130	6506	1,872,058			1,875,858		1,875,858	3,800				75,264		0001
Purchased Call/S&P 500 INDEX/SP0051N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/06/2032	1	5,005,121	6832		1,496,843		1,245,534		1,245,534	(251,309)				60,568		0001
Purchased Call/S&P 500 INDEX/SP0051F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/06/2032	1	1,536,000	6932.3		376,166		327,187		327,187	(48,979)				18,587		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call / S&P 500 INDEX / SPX0004S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG Societe Generale SA	02/24/2026	02/20/2032	1	4,131,887	6910		1,189,398		1,047,044		1,047,044		(142,354)			50,164		0001
Purchased Call / S&P 500 INDEX / SPX0005IE	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	02/06/2026	02/06/2032	1	29,175,000	6932.3		8,577,450		7,259,620		7,259,620		(1,317,830)			353,052		0001
Purchased Call / S&P 500 INDEX / SPX0005IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	03/08/2026	03/08/2032	1	64,132,000	6740.02		18,916,940		17,519,610		17,519,610		(1,399,330)			781,678		0001
Purchased Call / S&P 500 INDEX / SPX0005IG	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	02/06/2026	02/06/2032	1	3,896,000	6932.3		1,071,400		913,169		913,169		(158,231)			47,146		0001
Purchased Call / S&P 500 INDEX / SPX0005IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	03/08/2026	03/08/2032	1	1,622,000	6740.02		87,426		83,937		83,937		(3,489)			19,770		0001
Purchased Call / S&P 500 INDEX / SPX0005IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	01/08/2026	01/08/2032	1	6,260,000	6921.46		1,702,720		1,469,318		1,469,318		(233,402)			75,238		0001
Purchased Call / S&P 500 INDEX / SPX02199H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/22/2026	01/22/2032	1	4,318,000	6913.35		215,036		239,218		239,218		24,181			52,069		0001
Purchased Call / S&P 500 INDEX / SPX0002SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	02/20/2026	02/20/2032	1	51,066,000	6909.51		14,901,059		12,894,277		12,894,277		(2,006,782)			619,978		0001
Purchased Call / S&P 500 INDEX / SPX0003SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	03/20/2026	03/22/2032	1	87,882,000	6506.48		26,850,242		26,617,850		26,617,850		(232,392)			1,073,997		0001
Purchased Call / S&P 500 INDEX / SPX0005IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	01/08/2026	01/08/2032	1	1,053,000	6921.46		257,459		224,976		224,976		(32,482)			12,656		0001
Purchased Call / S&P 500 INDEX / SPX0005IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	01/08/2026	01/08/2032	1	24,882,000	6921.46		7,155,742		6,115,271		6,115,271		(1,040,470)			286,769		0001
Purchased Call / S&P 500 INDEX / SPX0005SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	01/22/2026	01/22/2032	1	16,862,000	6913.35		4,998,466		4,199,466		4,199,466		(789,999)			203,333		0001
Purchased Call / S&P 500 INDEX / SPX0005SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	01/22/2026	01/22/2032	1	2,400,000	6913.35		691,200		582,597		582,597		(108,603)			28,941		0001
Purchased Call / S&P 500 INDEX / SPX0005IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	02/12/2026	02/06/2032	1	1,705,346	6932		487,395		424,379		424,379		(63,016)			20,637		0001
Purchased Call / S&P 500 INDEX / SPX0005SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	01/22/2026	01/22/2032	1	2,572,000	6913.35		690,839		588,109		588,109		(102,730)			31,015		0001
Purchased Call / S&P 500 INDEX / SPX0005IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	01/08/2026	01/08/2032	1	3,136,000	6921.46		883,411		758,591		758,591		(124,821)			37,891		0001
Purchased Call / S&P 500 INDEX / SPX0005SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	02/23/2026	02/20/2032	1	5,444,694	6910		1,537,096		1,374,602		1,374,602		(162,493)			66,103		0001
Purchased Call / S&P 500 INDEX / SPX0005IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	03/23/2026	03/22/2032	1	11,796,248	6506		3,715,145		3,575,358		3,575,358		(139,787)			144,243		0001
Purchased Call / S&P 500 INDEX / SPX0005IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	03/06/2026	03/08/2032	1	1,811,000	6740.02		463,616		431,064		431,064		(32,552)			22,074		0001
Purchased Call / S&P 500 INDEX / SPX0005SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	01/22/2026	01/22/2032	1	1,719,000	6913.35		425,281		367,082		367,082		(58,199)			20,729		0001
Purchased Call / S&P 500 INDEX / SPX00023A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	03/10/2026	03/08/2032	1	3,551,991	6740		1,078,922		970,340		970,340		(108,592)			43,294		0001
Purchased Call / S&P 500 INDEX / SPX000287	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	03/09/2026	03/08/2032	1	7,791,463	6740		2,295,851		2,128,487		2,128,487		(167,363)			94,967		0001
Purchased Call / S&P 500 INDEX / SPX00039H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	03/20/2026	03/22/2032	1	2,947,000	6506.48		771,230		769,485		769,485		(1,744)			36,035		0001
Purchased Call / S&P 500 INDEX / SPX00079H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/11/2026	06/20/2031	1	4,623,623	5968		1,842,455		1,579,226		1,579,226		(263,230)			51,889		0001
Purchased Call / S&P 500 INDEX / SMI0130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	10/08/2021	10/08/2027	1	3,737,356	100		797,926		1,555,941		1,555,941		(112,437)			23,064		0001
Purchased Call / S&P 500 INDEX / SMI0130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/08/2022	02/08/2028	1	1,368,385	100		296,119		600,615		600,615		(35,667)			9,332		0001
Purchased Call / S&P 500 INDEX / SMI0130S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/07/2028	04/07/2028	1	1,698,696	100		431,466		805,804		805,804		(52,963)			12,077		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDE/SM013057	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/22/2022	07/21/2028	1	1,806,782	100	487,831			1,174,497		1,174,497	(67,701)				13,729		0001	
Purchased Call1/SP 500 INDE/SM013059	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/22/2022	09/22/2028	1	1,768,754	100	536,463			1,332,069		1,332,069	(73,910)				13,933		0001	
Purchased Call1/SP 500 INDE/SM013058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/08/2023	02/08/2029	1	4,195,479	100	1,178,510			2,440,505		2,440,505	(149,485)				35,465		0001	
Purchased Call1/SP 500 INDE/SM013050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/22/2023	03/22/2029	1	2,503,986	100	696,108			1,681,259		1,681,259	(94,095)				21,606		0001	
Purchased Call1/SP 500 INDE/SM01305F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/06/2023	04/06/2029	1	2,233,000	100	602,240			1,400,766		1,400,766	(78,543)				19,400		0001	
Purchased Call1/SP 500 INDE/SM01305H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/07/2023	07/06/2029	1	2,820,242	100	820,126			1,605,825		1,605,825	(92,902)				25,494		0001	
Purchased Call1/SP 500 INDE/SM01305J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/08/2023	09/07/2029	1	4,226,197	100	1,226,020			2,427,857		2,427,857	(136,603)				39,198		0001	
Purchased Call1/SP 500 INDE/SM01305L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/22/2023	11/21/2029	1	2,214,483	100	643,529			1,281,889		1,281,889	(67,324)				21,144		0001	
Purchased Call1/SP 500 INDE/SM01305N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/08/2024	01/08/2030	1	4,318,257	100	1,223,794			2,185,591		2,185,591	(104,865)				41,988		0001	
Purchased Call1/SP 500 INDE/SM01305P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/08/2024	02/08/2030	1	4,480,036	100	1,295,178			2,181,482		2,181,482	(99,354)				44,027		0001	
Purchased Call1/SP 500 INDE/SM01305R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/22/2024	03/22/2030	1	4,274,000	100	1,233,049			1,838,968		1,838,968	(101,800)				42,623		0001	
Purchased Call1/SP 500 INDE/SM017061	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2020	04/08/2026	1	2,025,000	100	424,845			2,380,201		2,380,201	(136,100)				1,489		0001	
Purchased Call1/SP 500 INDE/SM017063	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2020	09/22/2026	1	1,432,539	100	297,252			1,160,394		1,160,394	(84,362)				4,960		0001	
Purchased Call1/SP 500 INDE/SM020051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/21/2022	10/20/2028	1	1,328,863	100	416,067			1,026,363		1,026,363	(52,741)				10,629		0001	
Purchased Call1/SP 500 INDE/SM020053	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/08/2022	11/08/2028	1	2,946,267	100	901,558			2,079,293		2,079,293	(114,583)				23,804		0001	
Purchased Call1/SP 500 INDE/SM020055	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/22/2023	02/22/2029	1	3,302,823	100	929,084			2,044,873		2,044,873	(106,924)				28,129		0001	
Purchased Call1/SP 500 INDE/SM020057	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/08/2023	03/08/2029	1	2,236,000	100	663,544			1,436,104		1,436,104	(72,649)				19,683		0001	
Purchased Call1/SP 500 INDE/SM020059	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/08/2023	08/08/2029	1	6,002,601	100	1,758,162			3,246,849		3,246,849	(162,232)				55,006		0001	
Purchased Call1/SP 500 INDE/SM020058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/22/2023	08/22/2029	1	3,940,640	100	1,192,044			2,313,420		2,313,420	(110,917)				36,316		0001	
Purchased Call1/SP 500 INDE/SM020050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/22/2023	09/21/2029	1	2,778,316	100	838,774			1,715,419		1,715,419	(81,388)				25,912		0001	
Purchased Call1/SP 500 INDE/SM02005F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/20/2023	10/22/2029	1	2,661,628	100	832,025			1,806,465		1,806,465	(82,151)				25,125		0001	
Purchased Call1/SP 500 INDE/SM02005H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/08/2023	12/07/2029	1	1,998,460	100	578,844			1,105,536		1,105,536	(51,432)				19,205		0001	
Purchased Call1/SP 500 INDE/SM02005I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/22/2024	01/22/2030	1	2,152,426	100	624,204			1,080,443		1,080,443	(51,372)				21,025		0001	
Purchased Call1/SP 500 INDE/SM02005K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/22/2024	02/22/2030	1	3,908,267	100	1,118,546			1,814,992		1,814,992	(84,165)				38,598		0001	
Purchased Call1/SP 500 INDE/SM02005L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/08/2024	03/08/2030	1	3,842,114	100	1,084,629			1,684,102		1,684,102	(82,141)				38,131		0001	
Purchased Call1/SP 500 INDE/SM04005I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/22/2021	01/22/2027	1	1,307,007	100	278,000			657,405		657,405	(60,675)				5,885		0001	
Purchased Call1/SP 500 INDE/SM04005J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/08/2021	04/08/2027	1	1,856,960	100	402,218			822,498		822,498	(75,686)				9,386		0001	
Purchased Call1/SP 500 INDE/SM04005S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/07/2021	05/07/2027	1	1,931,434	100	413,906			792,419		792,419	(74,810)				10,135		0001	
Purchased Call1/SP 500 INDE/SM04005T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/21/2021	05/21/2027	1	1,892,375	100	397,020			817,779		817,779	(75,398)				10,101		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received)	Current Year Initial Cost of Un-discounted Premium (Received)	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&M0400S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/08/2021	06/08/2027	1	2,285,171	100	489,603			914,651		914,651	(88,739)				12,469		0001
Purchased Call/S&P 500 INDEX/S&M0400S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/22/2021	06/22/2027	1	1,763,571	100	373,524			722,275		722,275	(68,487)				9,769		0001
Purchased Call/S&P 500 INDEX/S&M0400S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/08/2021	07/08/2027	1	1,810,304	100	379,802			741,068		741,068	(68,589)				10,205		0001
Purchased Call/S&P 500 INDEX/S&M0400S3F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/06/2021	08/06/2027	1	2,123,317	100	437,191			820,284		820,284	(77,594)				12,338		0001
Purchased Call/S&P 500 INDEX/S&M0400S9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	09/08/2021	09/08/2027	1	3,678,744	100	759,293			1,375,034		1,375,034	(129,599)				22,081		0001
Purchased Call/S&P 500 INDEX/S&M0400S3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	09/22/2021	09/22/2027	1	2,760,451	100	575,002			1,110,074		1,110,074	(101,372)				16,788		0001
Purchased Call/S&P 500 INDEX/S&M0400S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/22/2021	10/22/2027	1	3,247,295	100	698,818			1,220,548		1,220,548	(111,551)				20,290		0001
Purchased Call/S&P 500 INDEX/S&M0400S8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/08/2021	11/08/2027	1	3,236,000	100	699,741			1,109,968		1,109,968	(105,657)				20,889		0001
Purchased Call/S&P 500 INDEX/S&M0400S9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/22/2021	12/22/2027	1	2,887,992	100	644,889			1,091,031		1,091,031	(89,123)				18,986		0001
Purchased Call/S&P 500 INDEX/S&M0400S8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/07/2022	01/07/2028	1	1,940,707	100	437,435			737,115		737,115	(60,451)				12,919		0001
Purchased Call/S&P 500 INDEX/S&M0400S3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	02/22/2022	02/22/2028	1	2,494,588	100	577,248			1,218,630		1,218,630	(86,307)				17,187		0001
Purchased Call/S&P 500 INDEX/S&M0400S3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	03/08/2022	03/08/2028	1	1,487,689	100	355,706			823,459		823,459	(54,491)				10,360		0001
Purchased Call/S&P 500 INDEX/S&M0400S3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	03/22/2022	03/22/2028	1	2,326,581	100	581,645			1,037,586		1,037,586	(73,950)				16,361		0001
Purchased Call/S&P 500 INDEX/S&M0400S3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	03/22/2022	03/22/2028	1	1,710,000	100	394,668			744,075		744,075	(55,157)				12,025		0001
Purchased Call/S&P 500 INDEX/S&M0400S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/06/2022	05/08/2028	1	1,433,392	100	390,153			848,454		848,454	(50,476)				10,402		0001
Purchased Call/S&P 500 INDEX/S&M0400S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/08/2022	06/08/2028	1	2,210,432	100	593,943			1,272,243		1,272,243	(78,837)				16,362		0001
Purchased Call/S&P 500 INDEX/S&M0400S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/08/2022	08/08/2028	1	2,312,381	100	618,793			1,356,744		1,356,744	(82,261)				17,758		0001
Purchased Call/S&P 500 INDEX/S&M0400S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	09/08/2022	09/08/2028	1	2,612,868	100	741,532			1,737,484		1,737,484	(95,532)				20,423		0001
Purchased Call/S&P 500 INDEX/S&M0400S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/07/2022	10/06/2028	1	2,434,518	100	732,266			1,939,997		1,939,997	(101,916)				19,325		0001
Purchased Call/S&P 500 INDEX/S&M0400S9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/08/2022	12/08/2028	1	1,727,527	100	505,647			1,124,110		1,124,110	(62,875)				14,175		0001
Purchased Call/S&P 500 INDEX/S&M0400S0C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/06/2023	01/08/2029	1	1,258,722	100	365,795			831,597		831,597	(46,039)				10,490		0001
Purchased Call/S&P 500 INDEX/S&M0400S3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/20/2023	01/22/2029	1	1,552,443	100	431,794			966,611		966,611	(56,849)				13,027		0001
Purchased Call/S&P 500 INDEX/S&M0400S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/24/2023	04/20/2029	1	2,863,427	100	774,557			1,751,636		1,751,636	(90,659)				25,035		0001
Purchased Call/S&P 500 INDEX/S&M0400S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/08/2023	05/08/2029	1	1,943,844	100	527,754			1,206,542		1,206,542	(62,849)				17,131		0001
Purchased Call/S&P 500 INDEX/S&M0400S9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/22/2023	05/22/2029	1	2,650,902	100	790,555			1,729,263		1,729,263	(90,509)				25,290		0001
Purchased Call/S&P 500 INDEX/S&M0400S8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/08/2023	06/08/2029	1	3,565,904	100	983,638			2,076,433		2,076,433	(108,719)				31,936		0001
Purchased Call/S&P 500 INDEX/S&M0400S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/22/2023	06/22/2029	1	5,038,471	100	1,423,872			2,877,476		2,877,476	(149,043)				45,277		0001
Purchased Call/S&P 500 INDEX/S&M0400S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/21/2023	07/20/2029	1	1,524,299	100	435,645			797,112		797,112	(42,229)				13,859		0001
Purchased Call/S&P 500 INDEX/S&M0400S8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/06/2023	10/08/2029	1	2,284,428	100	707,030			1,464,331		1,464,331	(69,218)				21,448		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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Purchased Call/SP 500 INDEX/S&M0401SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZTFF327IEFA76	11/08/2023	11/08/2029	1	3,209,760	100	930,509			2,049,249		2,049,249	(93,520)				30,497		0001	
Purchased Call/SP 500 INDEX/S&M0401SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZTFF327IEFA76	12/22/2023	12/21/2029	1	2,256,000	100	654,240			1,118,340		1,118,340	(57,415)				21,782		0001	
Purchased Call/SP 500 INDEX/S&M0500S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFME161C12L10CEHIK50	07/08/2020	07/08/2026	1	1,253,033	100	255,619			1,094,156		1,094,156	(73,026)				3,263		0001	
Purchased Call/SP 500 INDEX/S&M0500S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFME161C12L10CEHIK50	07/22/2020	07/22/2026	1	709,629	100	141,997			575,163		575,163	(40,085)				1,974		0001	
Purchased Call/SP 500 INDEX/S&M0500S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFME161C12L10CEHIK50	08/21/2020	08/21/2026	1	1,245,000	100	282,073			943,789		943,789	(67,904)				3,896		0001	
Purchased Call/SP 500 INDEX/S&M0500S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFME161C12L10CEHIK50	07/22/2021	07/22/2027	1	1,971,773	100	408,157			795,658		795,658	(72,253)				11,282		0001	
Purchased Call/SP 500 INDEX/S&M0500S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFME161C12L10CEHIK50	08/20/2021	08/20/2027	1	1,833,137	100	384,042			730,213		730,213	(64,556)				10,802		0001	
Purchased Call/SP 500 INDEX/S&M0500S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFME161C12L10CEHIK50	11/22/2021	11/22/2027	1	2,777,002	100	608,719			984,477		984,477	(88,912)				17,817		0001	
Purchased Call/SP 500 INDEX/S&M0500SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFME161C12L10CEHIK50	12/08/2021	12/08/2027	1	3,185,928	100	696,125			1,156,877		1,156,877	(100,233)				20,711		0001	
Purchased Call/SP 500 INDEX/S&M0500SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFME161C12L10CEHIK50	01/21/2022	01/21/2028	1	2,044,575	100	465,141			935,814		935,814	(67,285)				13,757		0001	
Purchased Call/SP 500 INDEX/S&M0500SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFME161C12L10CEHIK50	04/22/2022	04/21/2028	1	1,326,056	100	358,035			697,635		697,635	(45,218)				9,517		0001	
Purchased Call/SP 500 INDEX/S&M0500SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFME161C12L10CEHIK50	05/20/2022	05/22/2028	1	1,826,984	100	488,170			1,180,685		1,180,685	(70,204)				13,379		0001	
Purchased Call/SP 500 INDEX/S&M0500SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFME161C12L10CEHIK50	07/08/2022	07/07/2028	1	2,175,314	100	582,984			1,475,668		1,475,668	(83,045)				16,392		0001	
Purchased Call/SP 500 INDEX/S&M0500SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFME161C12L10CEHIK50	08/22/2022	08/22/2028	1	2,716,107	100	745,571			1,641,172		1,641,172	(95,534)				21,027		0001	
Purchased Call/SP 500 INDEX/S&M0500SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFME161C12L10CEHIK50	11/22/2022	11/22/2028	1	1,781,341	100	542,240			1,144,102		1,144,102	(64,602)				14,497		0001	
Purchased Call/SP 500 INDEX/S&M0500ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFME161C12L10CEHIK50	12/22/2022	12/22/2028	1	1,579,638	100	464,729			1,098,166		1,098,166	(60,882)				13,054		0001	
Purchased Call/SP 500 INDEX/S&M0401SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZTFF327IEFA76	05/08/2024	05/08/2030	1	4,404,260	100	1,299,257			1,981,401		1,981,401	(85,614)				44,627		0001	
Purchased Call/SP 500 INDEX/S&M0130ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBIPR0KGF93	04/22/2024	04/22/2030	1	4,521,262	100	1,386,219			2,222,612		2,222,612	(96,407)				45,567		0001	
Purchased Call/SP 500 INDEX/S&M0130SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBIPR0KGF93	06/21/2024	06/21/2030	1	3,100,956	100	903,619			1,373,820		1,373,820	(49,218)				31,879		0001	
Purchased Call/SP 500 INDEX/S&M0200S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PH16C71XBU11	06/07/2024	06/07/2030	1	4,346,938	100	1,287,563			1,912,101		1,912,101	(77,923)				44,485		0001	
Purchased Call/SP 500 INDEX/S&M0130SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBIPR0KGF93	05/22/2024	05/22/2030	1	2,126,777	100	629,101			918,070		918,070	(38,169)				21,650		0001	
Purchased Call/SP 500 INDEX/S&M0200SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PH16C71XBU11	04/08/2024	04/08/2030	1	2,745,000	100	803,462			1,207,578		1,207,578	(57,565)				27,534		0001	
Purchased Call/SP 500 INDEX/S&M0200S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PH16C71XBU11	08/08/2024	08/08/2030	1	1,821,000	100	518,985			820,417		820,417	(35,324)				19,009		0001	
Purchased Call/SP 500 INDEX/S&M0402S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZTFF327IEFA76	07/22/2024	07/22/2030	1	1,445,010	100	421,943			588,856		588,856	(24,559)				15,004		0001	
Purchased Call/SP 500 INDEX/S&M0099S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NBE1BIP40TDBPU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			571,952		571,952	(85,423)				23,162		0001	
Purchased Call/SP 500 INDEX/S&M0200SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada ES7P3U3PH16C71XBU11	08/22/2024	08/22/2030	1	4,218,181	100	1,169,280			1,689,816		1,689,816	(68,398)				44,227		0001	
Purchased Call/SP 500 INDEX/S&M0200ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PH16C71XBU11	08/08/2024	08/08/2030	1	1,357,865	100	375,042			584,413		584,413	(29,411)				14,175		0001	
Purchased Call/SP 500 INDEX/S&M0130SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPUBIPR0KGF93	09/06/2024	09/06/2030	1	3,382,000	100	907,404			1,428,769		1,428,769	(70,532)				35,414		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/S&M013150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROM/ISFP/BNP/PR08/GP83	09/06/2024	09/06/2030	1	2,425,982	100	640,217			984,441		984,441	(55,286)				25,555		0001	
Purchased Call/S&P 500 INDEX/S&M02005X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	09/20/2024	09/20/2030	1	1,945,303	100	514,144			712,917		712,917	(33,885)				20,580		0001	
Purchased Call/S&P 500 INDEX/S&M020080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	07/08/2024	07/08/2030	1	2,066,400	100	602,149			880,003		880,003	(30,847)				21,360		0001	
Purchased Call/S&P 500 INDEX/S&M02009I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	09/20/2024	09/20/2030	1	2,111,225	100	589,186			805,428		805,428	(32,682)				22,335		0001	
Purchased Call/S&P 500 INDEX/S&M02005Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	10/08/2024	10/08/2030	1	3,201,919	100	916,389			1,241,688		1,241,688	(48,765)				34,080		0001	
Purchased Call/S&P 500 INDEX/S&M021159	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	12/20/2024	12/20/2030	1	1,722,085	100	518,348			667,001		667,001	(29,730)				18,719		0001	
Purchased Call/S&P 500 INDEX/S&M040293	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA ES70Z0ZTFF3271IEFA76	11/22/2024	11/22/2030	1	1,866,718	100	586,149			690,770		690,770	(29,494)				20,125		0001	
Purchased Call/S&P 500 INDEX/S&M040294	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA ES70Z0ZTFF3271IEFA76	11/22/2024	11/22/2030	1	1,432,000	100	438,049			512,842		512,842	(24,686)				15,439		0001	
Purchased Call/S&P 500 INDEX/S&M021156	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	12/06/2024	12/06/2030	1	3,202,000	100	921,215			1,091,437		1,091,437	(50,489)				34,663		0001	
Purchased Call/S&P 500 INDEX/S&M021153	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	11/08/2024	11/08/2030	1	1,536,475	100	458,827			551,892		551,892	(25,358)				17,141		0001	
Purchased Call/S&P 500 INDEX/S&M021152	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	11/08/2024	11/08/2030	1	2,124,000	100	622,757			759,823		759,823	(30,106)				22,804		0001	
Purchased Call/S&P 500 INDEX/S&M013152	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROM/ISFP/BNP/PR08/GP83	10/22/2024	10/22/2030	1	4,530,315	100	1,319,257			1,739,984		1,739,984	(80,476)				49,035		0001	
Purchased Call/S&P 500 INDEX/S&M021157	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	12/20/2024	12/20/2030	1	2,380,807	100	741,868			967,548		967,548	(36,355)				25,987		0001	
Purchased Call/S&P 500 INDEX/S&M021150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	10/08/2024	10/08/2030	1	1,825,943	100	510,889			679,256		679,256	(31,375)				19,423		0001	
Purchased Call/S&P 500 INDEX/S&M021155	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	12/06/2024	12/06/2030	1	3,949,410	100	1,161,522			1,389,292		1,389,292	(56,990)				42,754		0001	
Purchased Call/S&P 500 INDEX/S&M021158	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	12/20/2024	12/20/2030	1	1,017,000	100	289,947			367,160		367,160	(9,856)				11,054		0001	
Purchased Call/S&P 500 INDEX/S&M02115H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	02/21/2025	02/21/2031	1	2,120,389	100	596,677			723,947		723,947	(35,084)				23,465		0001	
Purchased Call/S&P 500 INDEX/S&M02115B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	01/22/2025	01/22/2031	1	2,418,618	100	735,985			907,170		907,170	(34,006)				26,540		0001	
Purchased Call/S&P 500 INDEX/S&M02115G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	02/21/2025	02/21/2031	1	2,271,000	100	688,794			871,882		871,882	(30,522)				25,182		0001	
Purchased Call/S&P 500 INDEX/S&M013157	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROM/ISFP/BNP/PR08/GP83	03/07/2025	03/07/2031	1	1,251,693	100	349,222			447,241		447,241	(29,525)				13,906		0001	
Purchased Call/S&P 500 INDEX/S&M02115D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	02/07/2025	02/07/2031	1	3,237,000	100	987,285			1,217,063		1,217,063	(45,515)				35,681		0001	
Purchased Call/S&P 500 INDEX/S&M013154	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROM/ISFP/BNP/PR08/GP83	01/08/2025	01/08/2031	1	2,381,000	100	732,872			949,383		949,383	(44,011)				26,023		0001	
Purchased Call/S&P 500 INDEX/S&M02115E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROM/ISFP/BNP/PR08/GP83	03/07/2025	03/07/2031	1	842,789	100	252,837			345,281		345,281	(17,400)				9,363		0001	
Purchased Call/S&P 500 INDEX/S&M02115C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	01/22/2025	01/22/2031	1	1,261,000	100	353,584			424,560		424,560	(12,237)				13,837		0001	
Purchased Call/S&P 500 INDEX/S&M013159	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROM/ISFP/BNP/PR08/GP83	03/21/2025	03/21/2031	1	3,431,000	100	1,012,145			1,470,602		1,470,602	(53,932)				38,265		0001	
Purchased Call/S&P 500 INDEX/S&M02115E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	02/07/2025	02/07/2031	1	3,421,000	100	965,748			1,151,686		1,151,686	(57,945)				37,710		0001	
Purchased Call/S&P 500 INDEX/S&M02115K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	04/22/2025	04/22/2031	1	1,729,509	100	525,598			874,158		874,158	(32,333)				19,458		0001	
Purchased Call/S&P 500 INDEX/S&M02115I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	04/08/2025	04/08/2031	1	3,795,575	100	1,139,113			2,245,773		2,245,773	(81,121)				42,585		0001	
Purchased Call/S&P 500 INDEX/S&M02115N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7/P3U3PHI/GC71XB/11	05/08/2025	05/08/2031	1	1,651,060	100	497,795			723,351		723,351	(25,824)				18,656		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SMI0131SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	06/20/2025	06/20/2031	1	1,232,000	100	371,941			483,795		483,795	(24,995)				14,080		0001
Purchased Call / S&P 500 INDEX / SMI0211SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	04/08/2025	04/08/2031	1	1,502,106	100	408,423			704,151		704,151	(34,992)				16,835		0001
Purchased Call / S&P 500 INDEX / SMI0131SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	06/06/2025	06/06/2031	1	1,566,329	100	488,959			608,046		608,046	(19,214)				17,835		0001
Purchased Call / S&P 500 INDEX / SMI0211SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	04/22/2025	04/22/2031	1	1,415,261	100	373,063			549,414		549,414	(28,669)				15,922		0001
Purchased Call / S&P 500 INDEX / SMI061061	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	05/22/2025	05/22/2031	1	1,414,000	100	428,442			591,664		591,664	(19,739)				16,037		0001
Purchased Call / S&P 500 INDEX / SMI0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	07/08/2025	07/08/2031	1	1,320,135	100	382,344			475,566		475,566	(13,909)				15,159		0001
Purchased Call / S&P 500 INDEX / SMI000062	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Morgan Stanley	08/22/2025	08/22/2031	1	3,202,000	100	911,609			1,013,573		1,013,573	(43,827)				37,194		0001
Purchased Call / S&P 500 INDEX / SMI071058	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	08/08/2025	08/08/2031	1	1,923,000	100	559,978			681,000		681,000	(18,211)				22,298		0001
Purchased Call / S&P 500 INDEX / SMI07106A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/08/2025	09/08/2031	1	1,942,000	100	552,305			615,496		615,496	(19,690)				22,655		0001
Purchased Call / S&P 500 INDEX / SMI0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	07/22/2025	07/22/2031	1	1,754,000	100	519,886			620,709		620,709	(16,952)				20,214		0001
Purchased Call / S&P 500 INDEX / SMI0131SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	09/22/2025	09/22/2031	1	1,543,000	100	406,735			396,128		396,128	(26,006)				18,064		0001
Purchased Call / S&P 500 INDEX / SMI0131S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	09/22/2025	09/22/2031	1	1,512,000	100	440,748			443,080		443,080	(22,939)				17,701		0001
Purchased Call / S&P 500 INDEX / SMI0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	12/22/2025	12/22/2031	1	2,581,000	100	775,591			716,731		716,731	(24,476)				30,885		0001
Purchased Call / S&P 500 INDEX / SMI07106F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	10/22/2025	10/22/2031	1	1,947,000	100	572,418			581,240		581,240	(18,919)				22,864		0001
Purchased Call / S&P 500 INDEX / SMI07106C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	10/08/2025	10/08/2031	1	1,942,000	100	397,232			390,739		390,739	(12,436)				15,774		0001
Purchased Call / S&P 500 INDEX / SMI06106A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	11/24/2025	11/21/2031	1	2,025,000	100	634,433			656,189		656,189	(20,230)				24,060		0001
Purchased Call / S&P 500 INDEX / SMI07106H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/08/2025	12/08/2031	1	1,920,000	100	583,286			549,757		549,757	(18,781)				22,906		0001
Purchased Call / S&P 500 INDEX / SMI071066	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	10/22/2025	10/22/2031	1	1,751,000	100	463,509			454,943		454,943	(21,409)				20,652		0001
Purchased Call / S&P 500 INDEX / SMI071060	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	10/08/2025	10/08/2031	1	1,648,000	100	435,566			425,181		425,181	(19,601)				19,370		0001
Purchased Call / S&P 500 INDEX / SMI061063	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	11/21/2025	11/21/2031	1	1,003,000	100	301,702			319,504		319,504	(15,671)				11,917		0001
Purchased Call / S&P 500 INDEX / SMI0131S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	11/07/2025	11/07/2031	1	2,912,000	100	873,018			870,970		870,970	(41,235)				34,481		0001
Purchased Call / S&P 500 INDEX / SMI061069	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of America NA	02/06/2026	02/06/2032	1	1,257,000	100	381,625			313,041		313,041	(68,584)				15,211		0001
Purchased Call / S&P 500 INDEX / SMI0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	01/08/2026	01/08/2032	1	1,828,000	100	545,110			490,304		490,304	(54,805)				21,970		0001
Purchased Call / S&P 500 INDEX / SMI071061	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	01/08/2026	01/08/2032	1	1,289,000	100	333,980			297,802		297,802	(36,178)				15,492		0001
Purchased Call / S&P 500 INDEX / SMI07106J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	03/20/2026	03/22/2032	1	1,074,000	100	307,808			312,765		312,765	4,957				13,133		0001
Purchased Call / S&P 500 INDEX / SPC0093SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	04/22/2025	04/22/2026	1	326,573	5287.76	19,798			38,274		38,274	1,026				401		0001
Purchased Call / S&P 500 INDEX / SPC0056SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	04/08/2025	04/08/2026	1	122,635	4982.77	7,285			14,553		14,553	370				91		0001
Purchased Call / S&P 500 INDEX / SPC0093S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/22/2025	05/22/2026	1	87,572	5942.01	4,851			7,082		7,082	(568)				165		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP'W13334	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	04/22/2025	04/22/2026	1	203,315	5287.76	8,804			15,981		15,981	415				260		0001
Purchased Call / S&P 500 INDEX/SP'W0356J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P4R0TD8PU41	04/08/2025	04/08/2026	1	1,008,057	4982.77	71,370			150,730		150,730	4,229				746		0001
Purchased Call / S&P 500 INDEX/SP'W1936V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	05/22/2025	05/22/2026	1	92,607	5942.01	4,788			6,917		6,917	(518)				175		0001
Purchased Call / S&P 500 INDEX/SP'W42W90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/06/2025	06/08/2026	1	488,489	6000.36	27,288			36,304		36,304	(4,942)				1,084		0001
Purchased Call / S&P 500 INDEX/SP'W039NF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	79,825	5663.94	4,588			7,628		7,628	(218)				129		0001
Purchased Call / S&P 500 INDEX/SP'W035SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/06/2025	06/08/2026	1	175,046	6000.36	13,741			18,341		18,341	(5,780)				381		0001
Purchased Call / S&P 500 INDEX/SP'W039SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	217,207	5663.94	14,282			24,219		24,219	(1,088)				350		0001
Purchased Call / S&P 500 INDEX/SP'W009F9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P4R0TD8PU41	05/22/2025	05/22/2026	1	214,262	5942.01	12,749			18,770		18,770	(1,884)				404		0001
Purchased Call / S&P 500 INDEX/SP'W017SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	06/20/2025	06/22/2026	1	78,886	5987.84	6,272			8,714		8,714	(2,242)				188		0001
Purchased Call / S&P 500 INDEX/SP'W035SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P4R0TD8PU41	06/06/2025	06/08/2026	1	150,040	6000.36	11,418			15,383		15,383	(4,220)				326		0001
Purchased Call / S&P 500 INDEX/SP'W039FB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2025	05/22/2026	1	777,813	5942.01	56,547			86,099		86,099	(11,983)				1,468		0001
Purchased Call / S&P 500 INDEX/SP'W039GF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P4R0TD8PU41	04/22/2025	04/22/2026	1	4,371	5287.76	355			761		761	10				5		0001
Purchased Call / S&P 500 INDEX/SP'W017SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P4R0TD8PU41	04/22/2025	04/22/2026	1	236,170	5287.76	19,577			38,866		38,866	993				364		0001
Purchased Call / S&P 500 INDEX/SP'W017GB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	06/06/2025	06/08/2026	1	747,192	6000.36	47,970			64,677		64,677	(11,094)				1,624		0001
Purchased Call / S&P 500 INDEX/SP'W035BL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P4R0TD8PU41	04/08/2025	04/08/2026	1	218,814	4982.77	20,328			50,981		50,981	1,857				162		0001
Purchased Call / S&P 500 INDEX/SP'W0089A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm Societe Generale SA	05/22/2025	05/22/2026	1	68,474	5942.01	5,985			8,916		8,916	(3,285)				129		0001
Purchased Call / S&P 500 INDEX/SP'W035K6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P4R0TD8PU41	04/08/2025	04/08/2026	1	22,266	4982.77	1,775			3,959		3,959	123				16		0001
Purchased Call / S&P 500 INDEX/SP'W017SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	486,516	5987.84	32,323			43,956		43,956	(6,686)				1,184		0001
Purchased Call / S&P 500 INDEX/SP'W017G9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	06/06/2025	06/08/2026	1	359,706	6000.36	25,647			34,776		34,776	(7,601)				782		0001
Purchased Call / S&P 500 INDEX/SP'W035B6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P4R0TD8PU41	04/08/2025	04/08/2026	1	252,947	4982.77	10,927			20,187		20,187	461				187		0001
Purchased Call / S&P 500 INDEX/SP'W017SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	06/20/2025	06/22/2026	1	25,024	5987.84	2,127			2,888		2,888	(1,080)				60		0001
Purchased Call / S&P 500 INDEX/SP'W039NE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P4R0TD8PU41	05/08/2025	05/08/2026	1	44,841	5663.94	2,395			3,932		3,932	(87)				72		0001
Purchased Call / S&P 500 INDEX/SP'W035B7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P4R0TD8PU41	04/08/2025	04/08/2026	1	318,986	4982.77	15,343			28,637		28,637	671				236		0001
Purchased Call / S&P 500 INDEX/SP'W017SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	06/20/2025	06/22/2026	1	1,087,831	5987.84	60,592			80,625		80,625	(10,085)				2,594		0001
Purchased Call / S&P 500 INDEX/SP'W039NK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/P4R0TD8PU41	05/08/2025	05/08/2026	1	30,074	5663.94	2,701			4,794		4,794	(1,208)				49		0001
Purchased Call / S&P 500 INDEX/SP'W039SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	300,115	5663.94	21,688			37,501		37,501	(2,384)				484		0001
Purchased Call / S&P 500 INDEX/SP'W017SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/08/2026	1	209,685	6225.52	14,301			16,126		16,126	(5,260)				546		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	08/22/2025	08/21/2026	1	832,069	6466.91	56,997			51,106		51,106	(22,743)				2,604	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	07/22/2025	07/22/2026	1	20,218	6309.62	1,215			1,292		1,292	(370)				56	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	09/08/2025	09/08/2026	1	335,630	6495.15	16,479			15,645		15,645	(4,290)				1,115	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	08/22/2025	08/21/2026	1	117,140	6466.91	6,747			6,371		6,371	(2,120)				367	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	07/22/2025	07/22/2026	1	71,551	6309.62	5,974			5,458		5,458	(3,351)				199	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	07/08/2025	07/08/2026	1	275,828	6225.52	14,977			17,388		17,388	(3,756)				718	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	09/08/2025	09/08/2026	1	27,745	6495.15	1,692			1,564		1,564	(545)				92	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	08/22/2025	08/21/2026	1	228,973	6466.91	14,906			13,655		13,655	(5,459)				717	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	07/08/2025	07/08/2026	1	124,302	6225.52	7,408			8,564		8,564	(2,109)				324	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	08/22/2025	08/21/2026	1	127,469	6466.91	8,018			7,424		7,424	(2,806)				399	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	07/08/2025	07/08/2026	1	302,142	6225.52	18,793			21,641		21,641	(5,801)				787	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	09/08/2025	09/08/2026	1	62,043	6495.15	3,673			3,430		3,430	(1,146)				206	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	09/22/2025	09/22/2026	1	46,135	6693.75	2,768			2,009		2,009	(958)				160	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	08/08/2025	08/07/2026	1	143,658	6389.45	11,062			10,076		10,076	(5,506)				427	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	09/08/2025	09/08/2026	1	333,510	6495.15	21,245			19,538		19,538	(7,242)				1,108	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	09/08/2025	09/08/2026	1	85,586	6495.15	5,786			5,203		5,203	(2,137)				284	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	09/08/2025	09/08/2026	1	742,335	6495.15	40,086			37,748		37,748	(11,356)				2,465	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	08/08/2025	08/07/2026	1	82,453	6389.45	5,623			5,472		5,472	(2,237)				245	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	09/22/2025	09/22/2026	1	294,526	6693.75	21,677			13,915		13,915	(8,897)				1,020	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	09/22/2025	09/22/2026	1	146,161	6693.75	11,707			7,035		7,035	(5,027)				506	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	08/22/2025	08/21/2026	1	153,253	6466.91	10,804			9,593		9,593	(4,477)				480	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	07/08/2025	07/08/2026	1	357,668	6225.52	25,788			28,543		28,543	(10,777)				931	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	07/22/2025	07/22/2026	1	440,077	6309.62	35,206			33,291		33,291	(18,683)				1,224	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	08/08/2025	08/07/2026	1	501,633	6389.45	32,305			32,060		32,060	(11,617)				1,491	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	09/08/2025	09/08/2026	1	192,670	6495.15	13,680			12,066		12,066	(5,450)				640	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	08/22/2025	08/21/2026	1	96,060	6466.91	7,339			6,182		6,182	(3,504)				301	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	08/22/2025	08/21/2026	1	302,604	6466.91	16,371			15,584		15,584	(4,801)				947	0001	
Purchased Call/SP 500 INDEX/SP000523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02FNEB BX/40TDBP/U41	07/22/2025	07/22/2026	1	71,558	6309.62	5,174			5,218		5,218	(2,225)				199	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX/SP005465	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/08/2025	09/08/2026	1	53,742	6495.15	4,090			3,474		3,474	(1,830)					178	0001	
Purchased Call / S/P 500 INDEX/SP000391	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	09/22/2025	09/22/2026	1	4,560	6693.75	308			211		211	(117)					16	0001	
Purchased Call / S/P 500 INDEX/SP005465	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2026	1	280,434	6309.62	17,527			18,548		18,548	(5,864)					780	0001	
Purchased Call / S/P 500 INDEX/SP005391	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/07/2026	1	68,927	6388.45	3,783			3,850		3,850	(1,072)					208	0001	
Purchased Call / S/P 500 INDEX/SP005464	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/08/2025	09/08/2026	1	29,234	6495.15	2,160			1,887		1,887	(919)					97	0001	
Purchased Call / S/P 500 INDEX/SP005465	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/08/2025	12/08/2026	1	565,551	6946.51	44,905			27,216		27,216	(15,022)					2,350	0001	
Purchased Call / S/P 500 INDEX/SP005465	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2026	1	50,009	6678.49	2,750			1,945		1,945	(704)					213	0001	
Purchased Call / S/P 500 INDEX/SP005465	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/08/2025	12/08/2026	1	110,513	6946.51	7,515			4,946		4,946	(2,294)					459	0001	
Purchased Call / S/P 500 INDEX/SP005355	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2026	1	194,363	6699.4	17,065			10,606		10,606	(6,785)					728	0001	
Purchased Call / S/P 500 INDEX/SP005465	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	485,652	6728.8	30,256			22,972		22,972	(8,856)					1,885	0001	
Purchased Call / S/P 500 INDEX/SP005465	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/21/2025	11/20/2026	1	56,238	6602.99	3,886			3,408		3,408	(1,119)					225	0001	
Purchased Call / S/P 500 INDEX/SP005357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2026	1	125,059	6699.4	7,629			5,863		5,863	(2,316)					469	0001	
Purchased Call / S/P 500 INDEX/SP005465	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/08/2025	12/08/2026	1	416,801	6946.51	25,967			17,678		17,678	(7,529)					1,732	0001	
Purchased Call / S/P 500 INDEX/SP005465	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	360,449	6728.8	28,367			19,251		19,251	(9,861)					1,399	0001	
Purchased Call / S/P 500 INDEX/SP005356	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2026	1	135,027	6699.4	7,399			5,854		5,854	(2,076)					506	0001	
Purchased Call / S/P 500 INDEX/SP005358	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2026	1	751,294	6699.4	61,681			40,467		40,467	(23,815)					2,815	0001	
Purchased Call / S/P 500 INDEX/SP005465	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2026	1	78,245	6946.51	5,751			3,679		3,679	(1,793)					325	0001	
Purchased Call / S/P 500 INDEX/SP005358	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2026	1	771,697	6699.4	52,784			38,755		38,755	(17,517)					2,882	0001	
Purchased Call / S/P 500 INDEX/SP005465	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	73,886	6728.8	4,160			3,256		3,256	(1,142)					287	0001	
Purchased Call / S/P 500 INDEX/SP005465	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/20/2026	1	554,248	6602.99	34,253			30,854		30,854	(8,829)					2,219	0001	
Purchased Call / S/P 500 INDEX/SP000391	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/08/2025	10/08/2026	1	146,172	6753.72	9,984			6,451		6,451	(3,601)					529	0001	
Purchased Call / S/P 500 INDEX/SP000391	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/08/2025	10/08/2026	1	520,507	6753.72	31,647			21,655		21,655	(10,639)					1,883	0001	
Purchased Call / S/P 500 INDEX/SP000391	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/08/2025	12/08/2026	1	107,896	6946.51	9,441			5,366		5,366	(3,325)					448	0001	
Purchased Call / S/P 500 INDEX/SP002130	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/08/2025	10/08/2026	1	120,890	6753.72	10,387			5,589		5,589	(4,174)					437	0001	
Purchased Call / S/P 500 INDEX/SP000288	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/22/2025	12/22/2026	1	558,383	6678.49	34,508			23,652		23,652	(9,527)					2,383	0001	
Purchased Call / S/P 500 INDEX/SP002150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/07/2025	11/06/2026	1	184,047	6728.8	16,711			10,096		10,096	(6,296)					714	0001	
Purchased Call / S/P 500 INDEX/SP000354	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2026	1	79,006	6699.4	6,020			4,166		4,166	(2,192)					286	0001	
Purchased Call / S/P 500 INDEX/SP000391	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/08/2025	10/08/2026	1	28,775	6753.72	2,103			1,300		1,300	(790)					104	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	12/08/2025	12/08/2026	1	796,223	6946.51	55,476			36,538		36,538	(16,692)				3,316		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	10/08/2025	10/08/2026	1	677,521	6753.72	50,340			30,747		30,747	(19,075)				2,451		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	12/22/2025	12/22/2026	1	264,987	6678.49	17,807			11,859		11,859	(5,213)				1,131		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/07/2025	11/06/2026	1	66,189	6728.8	5,533			3,597		3,597	(2,006)				257		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	10/08/2025	10/08/2026	1	14,917	6753.72	1,225			689		689	(488)				54		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	12/08/2025	12/08/2026	1	96,401	6946.51	7,972			4,728		4,728	(2,688)				401		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/21/2025	11/20/2026	1	67,480	6602.99	5,803			4,633		4,633	(2,090)				270		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	12/22/2025	12/22/2026	1	79,889	6678.49	9,210			6,609		6,609	(2,289)				788		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/07/2025	11/06/2026	1	79,389	6728.8	6,820			4,340		4,340	(2,512)				308		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P40TDBPU41	10/22/2025	10/22/2026	1	186,499	6669.4	13,820			9,731		9,731	(4,915)				699		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2027	1	152,890	6506.48		7,593		7,569		7,569	(14)				755		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/20/2026	02/22/2027	1	111,303	6909.51		7,524		5,303		5,303	(2,221)				528		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/08/2026	01/08/2027	1	357,910	6821.46		29,027		17,172		17,172	(11,655)				1,576		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/08/2026	03/08/2027	1	189,222	6740.02		14,551		12,085		12,085	(2,460)				916		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2027	1	13,562	6506.48		944		947		947	3				67		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	03/20/2026	03/22/2027	1	470,734	6506.48		41,189		41,069		41,069	(121)				2,324		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/06/2026	02/08/2027	1	324,810	6892.3		21,145		14,253		14,253	(6,892)				1,506		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canada	02/06/2026	02/08/2027	1	227,227	6932.3		19,860		11,855		11,855	(8,005)				1,054		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canada	03/06/2026	03/08/2027	1	29,904	6740.02		1,651		1,418		1,418	(233)				145		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	01/22/2026	01/22/2027	1	524,570	6919.35		44,798		27,104		27,104	(17,085)				2,986		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/06/2026	02/08/2027	1	217,602	6932.3		18,648		11,325		11,325	(7,323)				1,009		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/22/2026	01/22/2027	1	78,374	6919.35		5,776		3,772		3,772	(2,004)				353		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/20/2026	03/22/2027	1	437,399	6506.48		44,440		44,081		44,081	(368)				2,160		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/08/2026	01/08/2027	1	132,877	6921.46		9,248		5,940		5,940	(3,309)				585		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/22/2026	01/22/2027	1	48,064	6913.35		2,716		1,924		1,924	(782)				217		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/08/2026	01/08/2027	1	114,430	6921.46		6,088		4,254		4,254	(1,834)				504		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2027	1	20,235	6506.48		1,119		1,121		1,121	2				100		0001
Purchased Call1/SP 500 INDEX/SP1E17P9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	01/08/2026	01/08/2027	1	128,258	6921.46		8,119		5,416		5,416	(2,703)				565		0001

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Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	109,206	6906.48		4,172		4,154		4,154	(18)					539	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/20/2026	03/22/2027	1	427,207	6906.48		33,835		33,611		33,611	(224)					2,110	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/20/2026	02/22/2027	1	102,842	6909.51		9,112		5,768		5,768	(3,344)					487	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	103,317	6932.3		5,817		4,129		4,129	(1,688)					479	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	27,660	6909.51		1,566		1,147		1,147	(418)					131	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	71,442	6932.3		4,922		3,310		3,310	(1,612)					331	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2027	1	156,843	6740.02		10,744		9,072		9,072	(1,672)					759	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	74,665	6932.3		5,391		3,564		3,564	(1,827)					346	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/08/2027	1	236,828	6740.02		12,102		10,387		10,387	(1,715)					1,146	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/08/2027	1	24,853	6740.02		1,143		984		984	(159)					120	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/20/2026	03/22/2027	1	12,465	6906.48		949		942		942	(7)					62	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2026	01/22/2027	1	485,207	6913.35		34,110		22,708		22,708	(11,402)					2,188	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	381,625	6932.3		28,431		18,575		18,575	(9,856)					1,770	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/20/2026	02/22/2027	1	73,601	6909.51		5,601		3,810		3,810	(1,791)					349	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/20/2026	02/22/2027	1	71,947	6909.51		5,151		3,572		3,572	(1,579)					341	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	149,607	6932.3		11,984		7,570		7,570	(4,414)					694	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2026	01/22/2027	1	187,857	6913.35		15,498		9,547		9,547	(5,952)					847	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2026	01/22/2027	1	468,104	6913.35		37,261		23,439		23,439	(13,822)					2,111	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/20/2026	02/22/2027	1	986,961	6909.51		64,251		45,675		45,675	(18,576)					4,678	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	172,928	6906.48		11,707		11,753		11,753	45					854	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2027	1	367,109	6740.02		27,423		22,872		22,872	(4,551)					1,777	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/21/2024	06/22/2026	1	237,409	5464.62		29,795		49,473		49,473	(11,993)					566	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/22/2024	05/22/2026	1	59,548	5307.01		7,372		14,026		14,026	(2,248)					112	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/08/2024	05/08/2026	1	642,496	5187.67		81,790		169,344		169,344	(31,016)					1,037	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/07/2024	06/08/2026	1	122,917	5946.99		13,804		25,069		25,069	(2,023)					267	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/21/2024	06/22/2026	1	58,113	5464.62		5,015		8,074		8,074	(451)					139	0001	
Purchased Call/S&P 500 INDEX/S&P 1768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/22/2024	07/22/2026	1	279,883	5564.41		37,056		54,852		54,852	(17,403)					779	0001	
Purchased Call/S&P 1768S	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/20/2024	09/22/2026	1	4,419	5702.55		548		806		806	(250)					15	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX13NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	07/08/2024	07/08/2026	1	13,788	5572.85	1,661			2,599		2,599	(594)				36		0001
Purchased Call/S&P 500 INDEX/SPX21236	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3LJGHI6C71XB11	08/08/2024	08/07/2026	1	116,069	5319.31	15,518			29,043		29,043	(7,510)				345		0001
Purchased Call/S&P 500 INDEX/SPX005S9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	09/08/2024	09/08/2026	1	134,822	5408.42	16,448			30,383		30,383	(4,906)				448		0001
Purchased Call/S&P 500 INDEX/SPX005JMI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	09/20/2024	09/22/2026	1	20,606	5702.55	2,184			3,311		3,311	(623)				71		0001
Purchased Call/S&P 500 INDEX/SPX005JMI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	08/22/2024	08/21/2026	1	26,043	5570.64	2,714			4,288		4,288	(509)				82		0001
Purchased Call/S&P 500 INDEX/SPX005JMI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G19DL770XMK3ZE78	11/08/2024	11/06/2026	1	40,015	5895.54	4,774			5,599		5,599	(1,513)				155		0001
Purchased Call/S&P 500 INDEX/SPX81532	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFAST BANKS INC 1Y0UB6JJI9T8KCS06	11/08/2024	11/06/2026	1	40,328	5895.54	5,283			5,818		5,818	(1,922)				157		0001
Purchased Call/S&P 500 INDEX/SPX21ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3LJGHI6C71XB11	12/08/2024	12/08/2026	1	49,464	6090.27	6,608			6,714		6,714	(2,283)				206		0001
Purchased Call/S&P 500 INDEX/SPX1006H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G19DL770XMK3ZE78	11/22/2024	11/20/2026	1	414,259	5899.34	55,925			62,314		62,314	(20,985)				1,658		0001
Purchased Call/S&P 500 INDEX/SPX005JMI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	10/22/2024	10/22/2026	1	102,667	5951.2	13,439			16,775		16,775	(5,389)				385		0001
Purchased Call/S&P 500 INDEX/SPX21FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada ES7P3LJGHI6C71XB11	12/20/2024	12/22/2026	1	8,803	5830.85	1,226			1,423		1,423	(430)				38		0001
Purchased Call/S&P 500 INDEX/SPX21NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada ES7P3LJGHI6C71XB11	02/21/2025	02/22/2027	1	24,887	6013.13	1,986			2,323		2,323	(297)				118		0001
Purchased Call/S&P 500 INDEX/SPX815Z89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFAST BANKS INC 1Y0UB6JJI9T8KCS06	01/22/2025	01/22/2027	1	11,005	6086.37	1,461			1,594		1,594	(477)				50		0001
Purchased Call/S&P 500 INDEX/SPX005S9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	03/21/2025	03/22/2027	1	6,070	5667.56	476			650		650	(63)				30		0001
Purchased Call/S&P 500 INDEX/SPX005HMI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21G19DL770XMK3ZE78	02/07/2025	02/08/2027	1	36,086	6025.99	4,861			5,627		5,627	(1,641)				167		0001
Purchased Call/S&P 500 INDEX/SPX005SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	03/07/2025	03/08/2027	1	200,218	5770.2	26,389			39,257		39,257	(8,321)				969		0001
Purchased Call/S&P 500 INDEX/SPX005S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	02/21/2025	02/22/2027	1	86,333	6013.13	11,284			13,654		13,654	(3,529)				409		0001
Purchased Call/S&P 500 INDEX/SPX005JMI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada 02NEB1BXP40TD8PU41	03/07/2025	03/08/2027	1	138,920	5770.2	18,865			27,839		27,839	(6,841)				672		0001
Purchased Call/S&P 500 INDEX/SPX008S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm 21G19DL770XMK3ZE78	05/22/2025	05/21/2027	1	71,146	5942.01	9,832			14,226		14,226	(3,330)				380		0001
Purchased Call/S&P 500 INDEX/SPX21WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3LJGHI6C71XB11	06/20/2025	06/22/2027	1	181,793	5967.84	24,613			33,605		33,605	(8,046)				1,007		0001
Purchased Call/S&P 500 INDEX/SPX005S9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	06/06/2025	06/08/2027	1	364,780	6000.36	39,579			49,516		49,516	(7,037)				1,989		0001
Purchased Call/S&P 500 INDEX/SPX005JN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	04/08/2025	04/08/2027	1	161,475	4982.77	12,957			20,983		20,983	(917)				917		0001
Purchased Call/S&P 500 INDEX/SPX005JMI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	09/22/2025	05/21/2027	1	11,595	5942.01	1,551			2,247		2,247	(445)				62		0001
Purchased Call/S&P 500 INDEX/SPX005JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	06/20/2025	06/22/2027	1	20,657	5967.84	2,250			2,832		2,832	(365)				114		0001
Purchased Call/S&P 500 INDEX/SPX005JMI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	04/08/2025	04/08/2027	1	38,559	4982.77	5,595			14,077		14,077	(2,399)				195		0001
Purchased Call/S&P 500 INDEX/SPX005JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	04/22/2025	04/22/2027	1	8,740	5287.76	1,159			2,193		2,193	(245)				45		0001
Purchased Call/S&P 500 INDEX/SPX0059C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP40TD8PU41	05/22/2025	05/21/2027	1	27,254	5942.01	2,723			3,523		3,523	(418)				145		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SPX0050N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/07/2027	1	46,903	5663.94	6,360			10,331		10,331	(1,672)				246		0001
Purchased Call / S&P 500 INDEX/SPX0050SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/06/2025	06/06/2027	1	5,118	6000.36	691			907		907	(220)				28		0001
Purchased Call / S&P 500 INDEX/SPX0050S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2025	07/22/2027	1	96,798	6309.62	12,410			13,427		13,427	(3,309)				354		0001
Purchased Call / S&P 500 INDEX/SPX9153SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/22/2025	07/22/2027	1	12,511	6309.62	1,340			1,451		1,451	(247)				72		0001
Purchased Call / S&P 500 INDEX/SPX0052N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/20/2025	08/20/2027	1	159,918	6466.91	20,502			20,318		20,318	(5,676)				942		0001
Purchased Call / S&P 500 INDEX/SPX0050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/06/2025	08/06/2027	1	177,862	6388.45	23,122			23,940		23,940	(6,547)				1,034		0001
Purchased Call / S&P 500 INDEX/SPX000N3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/08/2025	09/08/2027	1	481,393	6495.15	45,792			45,489		45,489	(8,101)				2,889		0001
Purchased Call / S&P 500 INDEX/SPX000N52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/07/2025	11/08/2027	1	41,799	6728.8	4,276			3,638		3,638	(749)				265		0001
Purchased Call / S&P 500 INDEX/SPX000R6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/08/2025	10/08/2027	1	60,054	6753.72	8,023			6,136		6,136	(1,882)				371		0001
Purchased Call / S&P 500 INDEX/SPX9161S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/22/2025	10/22/2027	1	151,700	6669.4	14,927			13,058		13,058	(2,480)				946		0001
Purchased Call / S&P 500 INDEX/SPX003L34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2027	1	127,370	6646.51	13,968			11,110		11,110	(2,559)				828		0001
Purchased Call / S&P 500 INDEX/SPX000N5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/21/2025	11/22/2027	1	61,116	6602.99	8,642			7,551		7,551	(2,068)				392		0001
Purchased Call / S&P 500 INDEX/SPX00096Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/20/2026	02/22/2028	1	41,766	6908.51	5,730			4,312		4,312	(1,419)				288		0001
Purchased Call / S&P 500 INDEX/SPX913L38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/22/2026	01/21/2028	1	184,271	6913.35	24,913			18,443		18,443	(6,470)				1,240		0001
Purchased Call / S&P 500 INDEX/SPX0051S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/08/2028	1	328,270	6892.3				32,794		32,794	(12,015)				2,239		0001
Purchased Call / S&P 500 INDEX/SPX00096R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/20/2026	02/22/2028	1	37,196	6909.51	4,263			3,358		3,358	(904)				256		0001
Purchased Call / RTY Index/RTY00503A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2026	1	146,485	1760.71	11,177			28,351		28,351	1,106				108		0001
Purchased Call / RTY Index/RTY005036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/08/2026	1	97,523	2483.99	9,908			8,521		8,521	411				353		0001
Purchased Call / RTY Index/RTY01706H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	64,430	2438.45				4,459		4,459	296				318		0001
Index/RTY00003C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/22/2026	01/22/2027	1	17,438	2718.77				758		758	(416)				79		0001
Purchased Call / RTY Index/RTY01503E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/06/2026	03/08/2027	1	191,310	2525.3				15,040		15,040	(609)				96		0001
Purchased Call / S&P 500 INDEX/SPX150K93	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/22/2022	04/21/2028	1	1,786,952	4271.78	454,968			1,096,335		1,096,335	(128,397)				12,825		0001
Purchased Call / S&P 500 INDEX/SPX62119K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/06/2020	11/06/2026	1	520,011	3509.44	94,902			458,725		458,725	(49,392)				2,019		0001
Purchased Call / S&P 500 INDEX/SPX715158	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/25/2020	08/21/2026	1	301,149	3397	56,715			281,829		281,829	(29,744)				942		0001
Purchased Call / S&P 500 INDEX/SPX715990	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/08/2021	03/08/2027	1	484,294	3821.35	98,687			361,293		361,293	(40,979)				2,344		0001
Purchased Call / S&P 500 INDEX/SPX715A93	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/08/2021	04/08/2027	1	290,222	4097.17	56,709			184,858		184,858	(22,633)				1,467		0001
Purchased Call / S&P 500 INDEX/SPX715B91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/22/2021	04/22/2027	1	390,047	4134.98	76,644			243,613		243,613	(30,052)				2,008		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year's (Amortization)/ Accretion	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.		Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPY2RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/24/2022	05/22/2028	1	163,361	3901	40,659	.....	.....	.....123,605	.....	123,605	(12,909)	.....	.....	.....	.....	.....1,196	.....	0001
Purchased Call/SP 500 INDEX/SPY90558C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2020	12/08/2026	1	333,124	3702.25	60,129	.....	.....	.....262,754	.....	262,754	(29,647)	.....	.....	.....	.....	.....1,384	.....	0001
Purchased Call/SP 500 INDEX/SPY9057S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2021	01/22/2027	1	388,438	3941.47	73,920	.....	.....	.....284,447	.....	284,447	(32,668)	.....	.....	.....	.....	.....1,752	.....	0001
Purchased Call/SP 500 INDEX/SPY9057S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/08/2021	02/08/2027	1	1,072,238	3915.59	209,944	.....	.....	.....753,478	.....	753,478	(88,251)	.....	.....	.....	.....	.....4,973	.....	0001
Purchased Call/SP 500 INDEX/SPY9057S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/22/2021	02/22/2027	1	245,354	3876.5	49,512	.....	.....	.....176,678	.....	176,678	(20,378)	.....	.....	.....	.....	.....1,163	.....	0001
Purchased Call/SP 500 INDEX/SPY905862	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/22/2021	03/22/2027	1	703,763	3940.59	142,794	.....	.....	.....489,751	.....	489,751	(57,370)	.....	.....	.....	.....	.....3,475	.....	0001
Purchased Call/SP 500 INDEX/SPY905830	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/07/2021	05/07/2027	1	270,488	4222.6	52,606	.....	.....	.....159,769	.....	159,769	(20,269)	.....	.....	.....	.....	.....1,419	.....	0001
Purchased Call/SP 500 INDEX/SPY905938M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/21/2021	05/21/2027	1	577,457	4155.86	113,181	.....	.....	.....357,603	.....	357,603	(44,030)	.....	.....	.....	.....	.....3,082	.....	0001
Purchased Call/SP 500 INDEX/SPY9059S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/08/2021	06/08/2027	1	2,098,623	4227.26	403,775	.....	.....	.....1,249,249	.....	1,249,249	(156,616)	.....	.....	.....	.....	.....11,442	.....	0001
Purchased Call/SP 500 INDEX/SPY9059FR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/22/2021	06/22/2027	1	1,595,102	4246.44	308,333	.....	.....	.....940,998	.....	940,998	(118,201)	.....	.....	.....	.....	.....8,836	.....	0001
Purchased Call/SP 500 INDEX/SPY90596C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/08/2021	07/08/2027	1	1,673,370	4320.82	320,450	.....	.....	.....947,693	.....	947,693	(121,364)	.....	.....	.....	.....	.....9,434	.....	0001
Purchased Call/SP 500 INDEX/SPY9059SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2021	07/22/2027	1	1,159,144	4367.48	220,121	.....	.....	.....640,521	.....	640,521	(82,920)	.....	.....	.....	.....	.....6,632	.....	0001
Purchased Call/SP 500 INDEX/SPY9059S62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/06/2021	08/06/2027	1	636,720	4436.52	121,613	.....	.....	.....339,149	.....	339,149	(44,654)	.....	.....	.....	.....	.....3,700	.....	0001
Purchased Call/SP 500 INDEX/SPY9059S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/20/2021	08/20/2027	1	1,489,264	4441.67	289,208	.....	.....	.....797,794	.....	797,794	(104,840)	.....	.....	.....	.....	.....8,835	.....	0001
Purchased Call/SP 500 INDEX/SPY9059S3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/24/2021	08/20/2027	1	270,272	4442	54,031	.....	.....	.....143,801	.....	143,801	(18,899)	.....	.....	.....	.....	.....1,593	.....	0001
Purchased Call/SP 500 INDEX/SPY9059S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/22/2021	09/22/2027	1	540,934	4395.64	107,592	.....	.....	.....297,536	.....	297,536	(38,186)	.....	.....	.....	.....	.....3,290	.....	0001
Purchased Call/SP 500 INDEX/SPY9059S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2021	10/08/2027	1	702,199	4391.34	144,653	.....	.....	.....388,756	.....	388,756	(49,578)	.....	.....	.....	.....	.....4,333	.....	0001
Purchased Call/SP 500 INDEX/SPY9059S6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2021	10/22/2027	1	1,029,767	4544.9	211,102	.....	.....	.....522,864	.....	522,864	(69,740)	.....	.....	.....	.....	.....6,434	.....	0001
Purchased Call/SP 500 INDEX/SPY9059S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/09/2021	11/08/2027	1	466,053	4702	91,480	.....	.....	.....216,558	.....	216,558	(30,224)	.....	.....	.....	.....	.....2,955	.....	0001
Purchased Call/SP 500 INDEX/SPY9059S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/22/2021	11/22/2027	1	517,898	4682.94	107,464	.....	.....	.....243,977	.....	243,977	(33,728)	.....	.....	.....	.....	.....3,323	.....	0001
Purchased Call/SP 500 INDEX/SPY9059S8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2021	12/08/2027	1	1,642,105	4701.21	340,737	.....	.....	.....788,165	.....	788,165	(106,338)	.....	.....	.....	.....	.....10,675	.....	0001
Purchased Call/SP 500 INDEX/SPY9059S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/07/2022	01/07/2028	1	541,052	4677.03	115,136	.....	.....	.....298,726	.....	298,726	(35,125)	.....	.....	.....	.....	.....3,602	.....	0001
Purchased Call/SP 500 INDEX/SPY9059S96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/25/2022	01/21/2028	1	539,773	4398	113,723	.....	.....	.....303,891	.....	303,891	(37,727)	.....	.....	.....	.....	.....3,632	.....	0001
Purchased Call/SP 500 INDEX/SPY9059S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/08/2022	02/08/2028	1	31,574	4521.54	6,842	.....	.....	.....16,636	.....	16,636	(2,127)	.....	.....	.....	.....	.....215	.....	0001
Purchased Call/SP 500 INDEX/SPY9059S9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/22/2022	02/22/2028	1	356,343	4304.76	77,362	.....	.....	.....212,615	.....	212,615	(25,423)	.....	.....	.....	.....	.....2,455	.....	0001
Purchased Call/SP 500 INDEX/SPY9059S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/08/2022	03/08/2028	1	3,482,854	4170.7	795,136			2,245,194		2,245,194	(257,243)					24,254		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SPW0538	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/22/2022	03/22/2028	1	1,480,493	4511.61	350,117			736,178		736,178	(99,980)				10,481		0001
Purchased Call / S&P 500 INDEX/SPW0538	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/08/2023	12/07/2029	1	1,138,125	4804.37	309,229			654,489		654,489	(70,780)				10,932		0001
Purchased Call / S&P 500 INDEX/SPW05194	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2022	04/07/2028	1	2,656,154	4488.28	653,148			1,443,683		1,443,683	(178,652)				18,884		0001
Purchased Call / S&P 500 INDEX/SPW0529H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/06/2022	05/08/2028	1	830,712	4123.34	212,486			555,652		555,652	(61,625)				6,029		0001
Purchased Call / S&P 500 INDEX/SPW0538	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/20/2022	05/22/2028	1	792,987	3901.36	197,771			599,580		599,580	(62,516)				5,807		0001
Purchased Call / S&P 500 INDEX/SPW0549D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/22/2022	06/22/2028	1	2,328,673	3759.89	587,059			1,908,504		1,908,504	(190,478)				17,388		0001
Purchased Call / S&P 500 INDEX/SPW0549D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/08/2022	07/07/2028	1	442,465	3898.38	110,262			337,179		337,179	(34,680)				3,334		0001
Purchased Call / S&P 500 INDEX/SPW05589	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2022	07/21/2028	1	2,655,169	3861.63	649,189			1,960,871		1,960,871	(204,079)				20,176		0001
Purchased Call / S&P 500 INDEX/SPW0559	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2022	08/08/2028	1	1,917,390	4140.06	473,787			1,290,139		1,290,139	(139,882)				14,724		0001
Purchased Call / S&P 500 INDEX/SPW0569H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2022	08/22/2028	1	589,692	4137.99	151,728			337,866		337,866	(42,887)				4,565		0001
Purchased Call / S&P 500 INDEX/SPW0569H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/23/2022	08/22/2028	1	165,131	4138	42,322			111,414		111,414	(12,010)				1,278		0001
Purchased Call / S&P 500 INDEX/SPW0574L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/08/2022	09/08/2028	1	872,785	4006.18	254,286			706,265		706,265	(73,289)				7,604		0001
Purchased Call / S&P 500 INDEX/SPW05861	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/22/2022	09/22/2028	1	1,144,567	3757.99	313,726			950,637		950,637	(92,550)				9,016		0001
Purchased Call / S&P 500 INDEX/SPW05980	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/23/2022	09/22/2028	1	85,170	3758	21,865			70,739		70,739	(6,887)				671		0001
Purchased Call / S&P 500 INDEX/SPW0599H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/07/2022	10/06/2028	1	1,435,452	3693.66	404,797			1,272,931		1,272,931	(120,053)				11,395		0001
Purchased Call / S&P 500 INDEX/SPW05A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/11/2022	10/06/2028	1	1,108,982	3640	309,593			983,337		983,337	(92,748)				8,803		0001
Purchased Call / S&P 500 INDEX/SPW05A9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/21/2022	10/20/2028	1	1,729,950	3752.75	504,280			1,446,769		1,446,769	(139,593)				13,837		0001
Purchased Call / S&P 500 INDEX/SPW05A9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/25/2022	10/20/2028	1	101,928	3753	31,364			85,237		85,237	(8,225)				815		0001
Purchased Call / S&P 500 INDEX/SPW05C3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/22/2022	11/22/2028	1	2,754,960	4003.58	763,124			2,025,421		2,025,421	(205,428)				22,421		0001
Purchased Call / S&P 500 INDEX/SPW05D3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2022	12/08/2028	1	710,537	3863.51	190,850			534,789		534,789	(53,489)				5,830		0001
Purchased Call / S&P 500 INDEX/SPW05F55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2022	12/22/2028	1	729,516	3822.39	197,480			532,666		532,666	(57,178)				6,028		0001
Purchased Call / S&P 500 INDEX/SPW05F8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/06/2023	01/08/2029	1	414,741	3895.08	109,077			324,928		324,928	(31,801)				3,465		0001
Purchased Call / S&P 500 INDEX/SPW05F8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/10/2023	01/08/2029	1	209,570	3885	55,938			164,191		164,191	(16,069)				1,747		0001
Purchased Call / S&P 500 INDEX/SPW05G9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/20/2023	01/22/2029	1	1,713,287	3972.61	437,231			1,291,428		1,291,428	(128,333)				14,376		0001
Purchased Call / S&P 500 INDEX/SPW05I9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/22/2023	02/22/2029	1	1,097,988	3991.05	294,146			822,795		822,795	(81,674)				9,351		0001
Purchased Call / S&P 500 INDEX/SPW09S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/08/2023	03/08/2029	1	886,351	3992.01	184,065			516,516		516,516	(51,153)				5,901		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP^A050NE	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	03/22/2023	03/22/2029	1	853,919	3898.97	90,851			273,663		273,663	(26,722)				3,054		0001
Purchased Call / S&P 500 INDEX / SP^A050SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	04/06/2023	04/06/2029	1	666,530	4105.02	166,766			473,861		473,861	(47,575)				5,791		0001
Purchased Call / S&P 500 INDEX / SP^A050S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	04/24/2023	04/20/2029	1	894,741	4134	228,175			628,201		628,201	(63,897)				7,823		0001
Purchased Call / S&P 500 INDEX / SP^A050SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/08/2023	05/08/2029	1	331,550	4138.12	83,020			232,936		232,936	(23,559)				2,922		0001
Purchased Call / S&P 500 INDEX / SP^A050JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/22/2023	05/22/2029	1	931,647	4192.63	238,688			637,385		637,385	(65,091)				8,261		0001
Purchased Call / S&P 500 INDEX / SP^A050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	07/21/2023	07/20/2029	1	383,011	4536.34	106,742			228,203		228,203	(24,745)				3,573		0001
Purchased Call / S&P 500 INDEX / SP^A050230	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	08/22/2023	08/22/2029	1	775,490	4387.55	217,657			475,162		475,162	(49,677)				6,962		0001
Purchased Call / S&P 500 INDEX / SP^A0503SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	09/08/2023	09/07/2029	1	1,875,809	4457.49	525,414			1,142,518		1,142,518	(120,754)				17,398		0001
Purchased Call / S&P 500 INDEX / SP^A0504SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	09/22/2023	09/21/2029	1	812,119	4320.06	230,967			530,949		530,949	(54,469)				7,574		0001
Purchased Call / S&P 500 INDEX / SP^A0504SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	11/22/2023	11/21/2029	1	972,146	4556.62	266,951			571,070		571,070	(60,592)				9,282		0001
Purchased Call / S&P 500 INDEX / SP^A0505EJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	12/22/2023	12/21/2029	1	4,384,076	4754.63	1,183,701			2,351,195		2,351,195	(256,967)				42,328		0001
Purchased Call / S&P 500 INDEX / SP^A050596	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	01/08/2024	01/08/2030	1	151,420	4763.54	40,338			81,126		81,126	(8,652)				1,472		0001
Purchased Call / S&P 500 INDEX / SP^A050965	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	01/22/2024	01/22/2030	1	500,693	4850.43	134,136			257,967		257,967	(28,487)				4,981		0001
Purchased Call / S&P 500 INDEX / SP^A05051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	02/08/2024	02/08/2030	1	2,047,036	4997.91	553,314			986,596		986,596	(111,201)				20,117		0001
Purchased Call / S&P 500 INDEX / SP^A0505XN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	03/08/2024	03/08/2030	1	821,922	5123.69	223,388			374,804		374,804	(42,880)				8,157		0001
Purchased Call / S&P 500 INDEX / SP^A0505U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	06/08/2020	06/08/2026	1	140,019	3232.39	24,811			143,538		143,538	(14,654)				304		0001
Purchased Call / S&P 500 INDEX / SP^A05059D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	07/22/2020	07/22/2026	1	1,305,035	3276.02	232,166			1,308,675		1,308,675	(134,069)				3,631		0001
Purchased Call / S&P 500 INDEX / SP^A05051SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	08/07/2020	08/07/2026	1	119,852	3351.28	21,358			115,113		115,113	(12,014)				356		0001
Purchased Call / S&P 500 INDEX / SP^A05057066	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/08/2020	07/08/2026	1	430,830	3169.94	77,722			459,805		459,805	(45,009)				1,122		0001
Purchased Call / S&P 500 INDEX / SP^A05057680	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/22/2020	09/22/2026	1	445,800	3315.57	82,696			438,957		438,957	(44,739)				1,543		0001
Purchased Call / S&P 500 INDEX / SP^A05057854	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	10/22/2020	10/22/2026	1	933,659	3453.49	173,474			849,554		849,554	(89,901)				3,499		0001
Purchased Call / S&P 500 INDEX / SP^A05057096P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/10/2020	11/06/2026	1	56,695	3509	10,904			50,028		50,028	(5,359)				220		0001
Purchased Call / S&P 500 INDEX / SP^A05057AF	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/20/2020	11/20/2026	1	1,755,046	3557.54	321,524			1,505,998		1,505,998	(163,351)				7,026		0001
Purchased Call / S&P 500 INDEX / SP^A0505709E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	01/08/2021	01/08/2027	1	339,735	3824.68	64,210			250,412		250,412	(29,010)				1,496		0001
Purchased Call / S&P 500 INDEX / SP^A0505789V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/22/2021	12/22/2027	1	2,101,152	4896.56	437,250			998,315		998,315	(135,360)				13,813		0001
Purchased Call / S&P 500 INDEX / SP^A05057194S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	08/21/2020	08/21/2026	1	681,164	3397.16	122,541			636,845		636,845	(67,297)				2,132		0001
Purchased Call / S&P 500 INDEX / SP^A050571386D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	09/08/2020	09/08/2026	1	665,623	3331.84	125,803			648,155		648,155	(66,779)				2,210		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/08/2020	10/08/2026	1	427,277	3448.83	80,157			389,533		389,533	(41,346)				1,545		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/22/2020	12/22/2026	1	1,551,245	3687.26	277,983			1,236,108		1,236,108	(138,606)				6,621		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/08/2021	09/08/2027	1	1,201,459	4514.07	235,486			614,659		614,659	(82,327)				7,211		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/08/2021	11/08/2027	1	1,014,584	4701.7	203,728			471,543		471,543	(65,780)				6,433		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/21/2022	01/21/2028	1	945,731	4397.94	202,008			532,943		532,943	(65,880)				6,363		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/08/2022	06/08/2028	1	2,427,528	4115.77	605,911			1,637,646		1,637,646	(179,329)				17,969		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Canada	02/22/2024	02/22/2030	1	1,349,890	5087.03	371,220			619,989		619,989	(73,672)				13,331		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Canada	03/22/2024	03/22/2030	1	1,191,321	5234.18	328,805			512,881		512,881	(62,006)				11,881		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/08/2022	11/08/2028	1	676,214	3628.11	183,988			544,032		544,032	(53,633)				5,463		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/08/2023	02/08/2029	1	904,560	4117.86	222,834			633,285		633,285	(65,250)				7,653		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/21/2023	04/21/2029	1	131,681	4133.52	33,447			92,380		92,380	(9,435)				1,151		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/08/2023	06/08/2029	1	1,596,489	4293.93	415,087			1,039,673		1,039,673	(108,767)				14,261		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/22/2023	06/22/2029	1	1,434,132	4381.89	383,057			895,104		895,104	(95,157)				12,888		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/07/2023	07/06/2029	1	933,861	4398.95	258,026			579,291		579,291	(61,600)				8,442		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2023	08/08/2029	1	1,433,823	4498.38	402,474			850,932		850,932	(91,602)				13,139		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/06/2023	10/08/2029	1	1,462,602	4308.5	429,274			983,625		983,625	(98,900)				13,732		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/20/2023	10/22/2029	1	1,919,246	4224.16	563,260			1,317,517		1,317,517	(132,701)				18,061		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/08/2023	11/08/2029	1	841,523	4382.78	234,028			537,453		537,453	(55,571)				7,996		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/22/2024	05/22/2030	1	730,054	5307.01	207,481			310,497		310,497	(36,472)				7,432		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/22/2024	04/22/2030	1	1,655,253	5010.6	483,003			805,147		805,147	(89,429)				16,682		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/08/2024	04/08/2030	1	941,756	5020.39	97,605			151,080		151,080	(17,647)				3,428		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/07/2024	06/07/2030	1	2,169,410	5346.99	614,377			909,526		909,526	(105,395)				22,201		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/21/2024	06/21/2030	1	963,351	5464.62	270,702			383,354		383,354	(45,845)				9,904		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2024	05/08/2030	1	778,260	5187.67	220,637			349,499		349,499	(39,770)				7,686		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2024	07/22/2030	1	3,573,113	5564.41	997,691			1,367,393		1,367,393	(162,113)				37,090		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2024	08/08/2030	1	2,679,820	5519.31	725,427			1,156,565		1,156,565	(131,235)				27,975		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/08/2024	07/08/2030	1	518,556	5672.85	145,662			196,868		196,868	(23,473)				5,360		0001
Purchased Call/S&P 500 INDEX/SPX136H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2024	08/22/2030	1	1,040,398	5570.64	276,018			400,414		400,414	(47,078)				10,908		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Purchased Call/SP 500 INDEX/SP0055F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/06/2024	09/06/2030	1	1,136,345	5408.42	287,041			473,755		473,755	(54,109)					11,970	0001	
Purchased Call/SP 500 INDEX/SP005U1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/20/2024	09/20/2030	1	1,020,463	5702.55	288,379			372,414		372,414	(44,345)					10,795	0001	
Purchased Call/SP 500 INDEX/SP005I98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2024	10/08/2030	1	1,720,884	5751.13	477,545			617,116		617,116	(73,669)					18,305	0001	
Purchased Call/SP 500 INDEX/SP02ID8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/06/2024	12/06/2030	1	2,410,147	6090.27	691,712			754,352		754,352	(94,338)					26,091	0001	
Purchased Call/SP 500 INDEX/SP0055H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/20/2024	12/20/2030	1	2,430,518	5800.85	719,919			820,039		820,039	(98,546)					26,419	0001	
Purchased Call/SP 500 INDEX/SP005I51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/08/2024	11/08/2030	1	2,469,188	5895.54	706,435			798,573		798,573	(98,208)					26,511	0001	
Purchased Call/SP 500 INDEX/SP005350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/22/2024	11/22/2030	1	3,671,561	5969.34	1,061,081			1,206,398		1,206,398	(147,144)					39,584	0001	
Purchased Call/SP 500 INDEX/SP005I90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2024	10/22/2030	1	1,809,048	5851.2	509,790			621,937		621,937	(75,133)					19,325	0001	
Purchased Call/SP 500 INDEX/SP005354	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/07/2025	03/07/2031	1	2,443,944	5770.2	706,055			907,330		907,330	(104,618)					27,151	0001	
Purchased Call/SP 500 INDEX/SP00535J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/24/2025	03/21/2031	1	1,094,695	5668	323,756			427,082		427,082	(48,388)					12,209	0001	
Purchased Call/SP 500 INDEX/SP00569I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2025	01/22/2031	1	1,935,643	6086.37	574,112			614,026		614,026	(75,151)					21,240	0001	
Purchased Call/SP 500 INDEX/SP00569I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/08/2025	01/08/2031	1	588,960	5918.25	174,097			200,946		200,946	(24,006)					6,437	0001	
Purchased Call/SP 500 INDEX/SP005F5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/21/2025	03/21/2031	1	3,764,321	5667.56	1,063,421			1,468,779		1,468,779	(166,399)					41,982	0001	
Purchased Call/SP 500 INDEX/SP007E5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/07/2031	1	1,748,784	6025.99	509,945			573,307		573,307	(67,540)					19,277	0001	
Purchased Call/SP 500 INDEX/SP0053S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/21/2025	02/21/2031	1	1,229,126	6013.13	360,748			407,191		407,191	(48,901)					13,602	0001	
Purchased Call/SP 500 INDEX/SP026R50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/06/2031	1	247,325	6000.36	70,710			85,329		85,329	(9,625)					2,816	0001	
Purchased Call/SP 500 INDEX/SP005P56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2025	05/22/2031	1	1,128,431	5942.01	320,362			413,051		413,051	(45,575)					12,798	0001	
Purchased Call/SP 500 INDEX/SP005K5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/22/2025	04/22/2031	1	731,601	5287.76	213,408			340,426		340,426	(36,413)					8,231	0001	
Purchased Call/SP 500 INDEX/SP005I5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2031	1	1,195,504	4982.77	337,730			634,365		634,365	(65,290)					13,399	0001	
Purchased Call/SP 500 INDEX/SP005K5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/20/2025	06/20/2031	1	498,174	5987.84	143,673			174,588		174,588	(20,284)					5,894	0001	
Purchased Call/SP 500 INDEX/SP005K5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2031	1	1,649,225	5663.94	476,791			653,102		653,102	(73,229)					18,635	0001	
Purchased Call/SP 500 INDEX/SP005P55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2025	05/22/2031	1	127,183	5942.01	37,125			46,702		46,702	(5,358)					1,442	0001	
Purchased Call/SP 500 INDEX/SP005K5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2031	1	1,609,479	5663.94	454,034			630,295		630,295	(67,559)					18,186	0001	
Purchased Call/SP 500 INDEX/SP005K5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/22/2025	04/22/2031	1	254,379	5287.76	71,455			114,115		114,115	(11,403)					2,862	0001	
Purchased Call/SP 500 INDEX/SP026R5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/06/2031	1	1,693,170	6000.36	495,083			585,462		585,462	(65,606)					19,280	0001	
Purchased Call/SP 500 INDEX/SP00525H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2025	08/22/2031	1	11,475	6466.91	3,276			3,291		3,291	(408)					133	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	07/08/2025	07/08/2031	1	33,280	6225.52	9,631			10,511		10,511	(1,278)				382		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	10/08/2021	10/08/2027	1	1,018,644	100	217,480			424,083		424,083	(30,849)				6,286		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/08/2022	02/08/2028	1	172,615	100	37,354			75,765		75,765	(4,489)				1,177		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/07/2022	04/07/2028	1	547,314	100	139,018			259,629		259,629	(17,065)				3,891		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/22/2022	07/21/2028	1	21,218	100	5,729			13,793		13,793	(795)				161		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/22/2022	09/22/2028	1	410,246	100	124,428			308,961		308,961	(17,143)				3,232		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/08/2023	02/08/2029	1	209,521	100	58,855			121,878		121,878	(7,465)				1,773		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/22/2023	03/22/2029	1	15,014	100	4,174			10,081		10,081	(564)				130		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/07/2023	07/06/2029	1	128,758	100	37,443			73,314		73,314	(4,241)				1,164		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/08/2023	09/07/2029	1	686,803	100	202,143			400,298		400,298	(22,523)				6,463		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	11/22/2023	11/21/2029	1	37,517	100	10,903			21,718		21,718	(1,141)				358		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/08/2024	01/08/2030	1	212,743	100	60,291			107,675		107,675	(5,166)				2,068		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/08/2024	02/08/2030	1	113,964	100	32,947			55,493		55,493	(2,527)				1,120		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/22/2020	09/22/2026	1	27,461	100	5,698			22,244		22,244	(1,617)				95		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/21/2022	10/20/2028	1	375,137	100	117,456			289,742		289,742	(14,889)				3,000		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/08/2022	11/08/2028	1	216,733	100	66,320			152,957		152,957	(8,429)				1,751		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/22/2023	02/22/2029	1	327,177	100	92,035			202,565		202,565	(10,592)				2,786		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/08/2023	08/08/2029	1	310,399	100	90,916			167,897		167,897	(8,389)				2,844		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/22/2023	08/22/2029	1	158,360	100	47,904			92,968		92,968	(4,457)				1,459		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/22/2023	09/21/2029	1	506,684	100	152,968			312,842		312,842	(14,843)				4,726		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/20/2023	10/22/2029	1	665,372	100	207,995			451,593		451,593	(20,537)				6,281		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/08/2023	12/07/2029	1	322,540	100	93,375			178,338		178,338	(8,297)				3,098		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/22/2024	01/22/2030	1	90,574	100	26,266			45,465		45,465	(2,162)				885		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/22/2024	02/22/2030	1	187,733	100	53,729			87,183		87,183	(4,043)				1,854		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/08/2024	03/08/2030	1	264,886	100	74,777			116,107		116,107	(5,863)				2,629		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	01/22/2021	01/22/2027	1	792,993	100	188,670			398,864		398,864	(36,813)				3,577		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	04/08/2021	04/08/2027	1	494,040	100	107,009			218,824		218,824	(20,136)				2,487		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	05/07/2021	05/07/2027	1	109,566	100	23,480			44,952		44,952	(4,244)				575		0001
Purchased Call / S&P 500	Fixed Index & Index																					
INDE/SP40003V	Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	05/21/2021	05/21/2027	1	152,625	100	32,021			65,956		65,956	(6,081)				815		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDE/SH040039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/08/2021	06/08/2027	1	1,134,829	100	233,207			454,221		454,221	(44,095)				6,187	0001		
Purchased Call1/SP 500 INDE/SH040038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/22/2021	06/22/2027	1	160,429	100	33,979			65,704		65,704	(6,230)					889	0001	
Purchased Call1/SP 500 INDE/SH040030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/08/2021	07/08/2027	1	840,696	100	176,378			344,148		344,148	(31,852)					4,739	0001	
Purchased Call1/SP 500 INDE/SH04003F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/06/2021	08/06/2027	1	117,693	100	24,231			45,464		45,464	(4,301)					684	0001	
Purchased Call1/SP 500 INDE/SH04003H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	09/08/2021	09/08/2027	1	894,256	100	184,574			334,253		334,253	(31,504)					5,368	0001	
Purchased Call1/SP 500 INDE/SH04003J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	09/22/2021	09/22/2027	1	147,549	100	30,734			59,334		59,334	(5,418)					897	0001	
Purchased Call1/SP 500 INDE/SH04003I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/22/2021	10/22/2027	1	70,705	100	15,216			26,575		26,575	(2,429)					442	0001	
Purchased Call1/SP 500 INDE/SH04003P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/22/2021	12/22/2027	1	689,008	100	153,856			260,295		260,295	(21,263)					4,530	0001	
Purchased Call1/SP 500 INDE/SH04003R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/07/2022	01/07/2028	1	63,293	100	14,266			24,040		24,040	(1,972)					421	0001	
Purchased Call1/SP 500 INDE/SH04003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	02/22/2022	02/22/2028	1	319,412	100	73,912			156,036		156,036	(11,051)					2,201	0001	
Purchased Call1/SP 500 INDE/SH04003V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	03/08/2022	03/08/2028	1	122,311	100	29,245			67,701		67,701	(4,480)					852	0001	
Purchased Call1/SP 500 INDE/SH04003X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	03/22/2022	03/22/2028	1	363,419	100	90,855			162,074		162,074	(11,551)					2,556	0001	
Purchased Call1/SP 500 INDE/SH040190	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/06/2022	05/08/2028	1	119,668	100	32,574			70,837		70,837	(4,214)					868	0001	
Purchased Call1/SP 500 INDE/SH040192	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/08/2022	06/08/2028	1	197,568	100	53,086			113,713		113,713	(7,046)					1,462	0001	
Purchased Call1/SP 500 INDE/SH040194	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/08/2022	08/08/2028	1	287,619	100	76,967			168,754		168,754	(10,232)					2,209	0001	
Purchased Call1/SP 500 INDE/SH040196	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	09/08/2022	09/08/2028	1	218,132	100	61,906			145,052		145,052	(7,975)					1,705	0001	
Purchased Call1/SP 500 INDE/SH040198	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/07/2022	10/06/2028	1	359,482	100	111,080			286,460		286,460	(15,049)					2,854	0001	
Purchased Call1/SP 500 INDE/SH04019A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/08/2022	12/08/2028	1	256,473	100	86,485			192,266		192,266	(10,754)					2,424	0001	
Purchased Call1/SP 500 INDE/SH04019C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/06/2023	01/08/2029	1	31,278	100	9,089			20,664		20,664	(1,144)					261	0001	
Purchased Call1/SP 500 INDE/SH04019E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/20/2023	01/22/2029	1	35,557	100	9,889			22,139		22,139	(1,302)					298	0001	
Purchased Call1/SP 500 INDE/SH04019G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/24/2023	04/20/2029	1	650,573	100	175,980			397,973		397,973	(20,598)					5,688	0001	
Purchased Call1/SP 500 INDE/SH04019I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/08/2023	05/08/2029	1	187,156	100	50,813			116,167		116,167	(6,051)					1,649	0001	
Purchased Call1/SP 500 INDE/SH04019K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/22/2023	05/22/2029	1	127,088	100	35,244			77,094		77,094	(4,035)					1,127	0001	
Purchased Call1/SP 500 INDE/SH04019L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/08/2023	06/08/2029	1	186,096	100	37,563			79,293		79,293	(4,152)					1,216	0001	
Purchased Call1/SP 500 INDE/SH040190	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/22/2023	06/22/2029	1	656,529	100	185,535			374,944		374,944	(19,421)					5,900	0001	
Purchased Call1/SP 500 INDE/SH040190	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/21/2023	07/20/2029	1	125,701	100	35,925			65,734		65,734	(3,482)					1,143	0001	
Purchased Call1/SP 500 INDE/SH04019S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/06/2023	10/08/2029	1	126,574	100	39,175			81,135		81,135	(3,835)					1,188	0001	
Purchased Call1/SP 500 INDE/SH04019U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/08/2023	11/08/2029	1	172,240	100	49,932			109,965		109,965	(5,018)					1,636	0001	
Purchased Call1/SP 500 INDE/SH050031	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/08/2020	07/08/2026	1	410,967	100	83,837			358,859		358,859	(23,951)					1,070	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDE/SM050083	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/22/2020	07/22/2026	1	982,371	100	192,571			780,014		780,014	(54,382)				2,677		0001	
Purchased Call1/SP 500 INDE/SM050087	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/22/2021	07/22/2027	1	598,227	100	123,833			241,399		241,399	(21,921)				3,423		0001	
Purchased Call1/SP 500 INDE/SM050089	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/20/2021	08/20/2027	1	1,275,863	100	267,293			508,229		508,229	(44,931)				7,519		0001	
Purchased Call1/SP 500 INDE/SM050090	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	11/22/2021	11/22/2027	1	80,998	100	17,755			28,715		28,715	(2,593)				520		0001	
Purchased Call1/SP 500 INDE/SM05009F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	12/08/2021	12/08/2027	1	240,072	100	52,456			87,175		87,175	(7,553)				1,561		0001	
Purchased Call1/SP 500 INDE/SM05009H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/21/2022	01/21/2028	1	59,425	100	13,519			27,199		27,199	(1,956)				400		0001	
Purchased Call1/SP 500 INDE/SM05009J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	04/22/2022	04/21/2028	1	944,944	100	255,135			497,133		497,133	(32,223)				6,782		0001	
Purchased Call1/SP 500 INDE/SM05009L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	05/20/2022	05/22/2028	1	115,016	100	30,792			74,329		74,329	(4,420)				842		0001	
Purchased Call1/SP 500 INDE/SM05009N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/08/2022	07/07/2028	1	257,686	100	69,080			174,806		174,806	(9,837)				1,942		0001	
Purchased Call1/SP 500 INDE/SM05009P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/22/2022	08/22/2028	1	537,893	100	147,652			325,015		325,015	(18,919)				4,164		0001	
Purchased Call1/SP 500 INDE/SM05009R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	11/22/2022	11/22/2028	1	609,659	100	185,580			391,566		391,566	(22,110)				4,982		0001	
Purchased Call1/SP 500 INDE/SM05009T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	12/22/2022	12/22/2028	1	147,362	100	43,354			102,446		102,446	(5,680)				1,218		0001	
Purchased Call1/SP 500 INDE/SM04019Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	05/08/2024	05/08/2030	1	365,740	100	107,893			164,540		164,540	(7,110)				3,706		0001	
Purchased Call1/SP 500 INDE/SM0190ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/22/2024	04/22/2030	1	198,738	100	61,240			98,190		98,190	(4,259)				2,013		0001	
Purchased Call1/SP 500 INDE/SM0190SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/21/2024	06/21/2030	1	60,044	100	17,497			26,601		26,601	(953)				617		0001	
Purchased Call1/SP 500 INDE/SM020500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/07/2024	06/07/2030	1	185,062	100	54,815			81,404		81,404	(3,317)				1,894		0001	
Purchased Call1/SP 500 INDE/SM0190SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/22/2024	05/22/2030	1	594,223	100	172,813			252,193		252,193	(10,485)				5,947		0001	
Purchased Call1/SP 500 INDE/SM040290	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	07/22/2024	07/22/2030	1	1,150,990	100	336,089			453,109		453,109	(19,562)				11,951		0001	
Purchased Call1/SP 500 INDE/SM020501	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/22/2024	08/22/2030	1	17,819	100	4,939			7,138		7,138	(289)				187		0001	
Purchased Call1/SP 500 INDE/SM020502	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/08/2024	08/08/2030	1	14,135	100	3,904			6,083		6,083	(306)				148		0001	
Purchased Call1/SP 500 INDE/SM0191S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/06/2024	09/06/2030	1	144,018	100	38,006			58,441		58,441	(3,282)				1,517		0001	
Purchased Call1/SP 500 INDE/SM020503	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/20/2024	09/20/2030	1	323,697	100	85,553			118,629		118,629	(5,638)				3,424		0001	
Purchased Call1/SP 500 INDE/SM020504	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/08/2024	07/08/2030	1	129,600	100	37,765			55,192		55,192	(1,935)				1,340		0001	
Purchased Call1/SP 500 INDE/SM020505	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/20/2024	09/20/2030	1	5,775	100	1,557			2,203		2,203	(89)				61		0001	
Purchased Call1/SP 500 INDE/SM020506	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/08/2024	10/08/2030	1	37,081	100	10,613			14,380		14,380	(565)				394		0001	
Purchased Call1/SP 500 INDE/SM021159	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/20/2024	12/20/2030	1	797,915	100	240,172			309,050		309,050	(13,775)				8,673		0001	
Purchased Call1/SP 500 INDE/SM040293	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	11/22/2024	11/22/2030	1	8,282	100	2,601			3,065		3,065	(131)				89		0001	
Purchased Call1/SP 500 INDE/SM020507	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/08/2024	11/08/2030	1	256,525	100	73,725			88,679		88,679	(4,075)				2,754		0001	
Purchased Call1/SP 500 INDE/SM0191S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	10/22/2024	10/22/2030	1	187,685	100	53,941			71,143		71,143	(3,290)				2,005		0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&M21S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/20/2024	12/20/2030	1	265,193	100	82,289			107,322		107,322	(4,033)				2,883		0001
Purchased Call/S&P 500 INDEX/S&M21S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/08/2024	10/08/2030	1	21,057	100	5,882			7,833		7,833	(382)				224		0001
Purchased Call/S&P 500 INDEX/S&M21S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/06/2024	12/06/2030	1	32,590	100	9,585			11,464		11,464	(470)				353		0001
Purchased Call/S&P 500 INDEX/S&M21S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/21/2025	02/21/2031	1	10,611	100	2,986			3,623		3,623	(176)				117		0001
Purchased Call/S&P 500 INDEX/S&M21S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/22/2025	01/22/2031	1	14,382	100	4,376			5,394		5,394	(202)				158		0001
Purchased Call/S&P 500 INDEX/S&M21S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/07/2025	03/07/2031	1	194,307	100	54,212			69,428		69,428	(4,583)				2,159		0001
Purchased Call/S&P 500 INDEX/S&M21S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/07/2025	03/07/2031	1	397,211	100	119,163			162,733		162,733	(6,201)				4,413		0001
Purchased Call/S&P 500 INDEX/S&M21S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/22/2025	04/22/2031	1	47,491	100	14,432			24,004		24,004	(888)				534		0001
Purchased Call/S&P 500 INDEX/S&M21S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/08/2025	04/08/2031	1	22,425	100	6,723			13,254		13,254	(479)				251		0001
Purchased Call/S&P 500 INDEX/S&M21S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/08/2025	05/08/2031	1	45,940	100	13,851			20,127		20,127	(719)				519		0001
Purchased Call/S&P 500 INDEX/S&M21S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/08/2025	04/08/2031	1	6,894	100	1,874			3,232		3,232	(161)				77		0001
Purchased Call/S&P 500 INDEX/S&M21S3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/06/2031	1	171,671	100	51,388			66,642		66,642	(2,106)				1,955		0001
Purchased Call/S&P 500 INDEX/S&M21S1L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/22/2025	04/22/2031	1	8,739	100	2,304			3,393		3,393	(177)				98		0001
Purchased Call/S&P 500 INDEX/S&M21S0	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/08/2025	07/08/2031	1	87,865	100	26,113			31,652		31,652	(926)				1,009		0001
Powered US Equity Index/AIP200NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	05/01/2025	04/30/2026	2	7,047,651	2326.28	184,106			14,732		127,249			(45,420)		10,102		0001
Powered US Equity Index/AIP200NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	05/02/2025	05/01/2026	2	16,150,130	2331.69	418,913			34,923		264,934			(103,696)		23,533		0001
Powered US Equity Index/AIP200NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	06/25/2025	04/29/2026	4	4,843,481	2326.83	126,024			9,759		85,769			(31,195)		6,826		0001
Powered US Equity Index/AIP200L3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	04/01/2025	04/01/2026	3	5,338,957	2341.57	141,193					47,600			(34,857)		1,397		0001
Powered US Equity Index/AIP200NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	04/25/2025	04/24/2026	3	16,261,108	2324.29	423,561			27,093		235,104			(104,921)		20,949		0001
Powered US Equity Index/AIP200NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	05/22/2025	05/20/2026	4	6,613,311	2344.01	170,870			23,080		97,519			(42,154)		12,238		0001
Powered US Equity Index/AIP200NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	05/05/2025	05/05/2026	2	4,966,647	2330.18	128,249			12,026		85,754			(31,660)		7,893		0001
Powered US Equity Index/AIP200NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	05/01/2025	04/28/2026	4	6,315,680	2325.13	165,453			12,327		114,586			(40,862)		8,746		0001
Powered US Equity Index/AIP200NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSC BANK PLC	05/12/2025	05/08/2026	3	16,172,415	2330.29	424,987			43,700		284,027			(105,226)		26,091		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP200NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/19/2025	05/15/2026	3	13,771,769	2344.83	356,708			43,612		194,170			(88,282)		24,178		0001
Purchased Call/AI Powered US Equity Index/AIP200NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/09/2025	05/07/2026	4	4,894,655	2329.35	127,721			12,688		86,773			(31,524)		7,792		0001
Purchased Call/AI Powered US Equity Index/AIP200NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/12/2025	05/08/2026	4	8,916,040	2330.75	232,389			23,837		155,538			(57,360)		14,384		0001
Purchased Call/AI Powered US Equity Index/AIP200SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/03/2025	04/02/2026	3	7,518,146	2347.67	186,136			513		50,924			(45,914)		2,782		0001
Purchased Call/AI Powered US Equity Index/AIP200SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/09/2025	04/07/2026	4	5,975,612	2283.4	153,603			2,543		206,165			(37,938)		4,138		0001
Purchased Call/AI Powered US Equity Index/AIP200NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/15/2025	05/15/2026	4	8,384,533	2342.5	218,526			26,657		123,417			(53,932)		14,720		0001
Purchased Call/AI Powered US Equity Index/AIP200NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/14/2025	05/14/2026	2	6,284,033	2340.91	163,723			19,427		94,368			(40,393)		10,309		0001
Purchased Call/AI Powered US Equity Index/AIP200390	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/30/2025	06/01/2026	1	4,517,395	2342.13	117,462			19,737		72,941			(28,803)		9,309		0001
Purchased Call/AI Powered US Equity Index/AIP200NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/07/2025	05/06/2026	3	6,332,987	2328.19	165,130			15,937		113,755			(40,753)		9,945		0001
Purchased Call/AI Powered US Equity Index/AIP200391	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/29/2025	05/27/2026	3	4,638,275	2342.29	119,204			18,444		73,096			(29,464)		9,165		0001
Purchased Call/AI Powered US Equity Index/AIP20039S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/04/2025	06/02/2026	3	5,527,822	2344	145,490			24,884		87,260			(35,923)		11,483		0001
Purchased Call/AI Powered US Equity Index/AIP20039M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/21/2025	04/21/2026	4	7,945,777	2300.89	213,717			11,793		214,104			(62,775)		9,529		0001
Purchased Call/AI Powered US Equity Index/AIP20039Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/09/2025	06/05/2026	3	6,882,177	2344.29	180,156			32,458		110,768			(44,462)		14,654		0001
Purchased Call/AI Powered US Equity Index/AIP200NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/25/2025	04/24/2026	4	10,689,091	2322.02	284,479			18,137		206,607			(70,203)		13,974		0001
Purchased Call/AI Powered US Equity Index/AIP200PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/16/2025	06/16/2026	4	5,666,006	2349.35	145,101			30,455		86,621			(35,827)		13,012		0001
Purchased Call/AI Powered US Equity Index/AIP200PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/24/2025	06/23/2026	2	5,884,880	2345.55	155,988			35,714		100,087			(38,514)		14,116		0001
Purchased Call/AI Powered US Equity Index/AIP200PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/24/2025	06/24/2026	2	5,619,103	2351.1	145,810			33,756		89,396			(35,968)		13,558		0001
Purchased Call/AI Powered US Equity Index/AIP200PP9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/20/2025	06/22/2026	2	4,184,339	2343.65	108,953			24,623		72,694			(26,730)		9,977		0001
Purchased Call/AI Powered US Equity Index/AIP20039H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/05/2025	06/04/2026	2	6,780,338	2347.03	175,185			30,954		103,501			(43,227)		14,306		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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Purchased Call/AI Powered US Equity Index/AIP200MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/22/2025	04/17/2026	3	20,753,437	2307.69	533,717			23,678		497,593			(131,859)		22,394		0001	
Purchased Call/AI Powered US Equity Index/AIP200PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/18/2025	06/18/2026	3	7,631,367	2345.21	197,924			42,907		128,713			(48,858)		17,752		0001	
Purchased Call/AI Powered US Equity Index/AIP200Q39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/22/2025	05/22/2026	3	8,017,244	2337.66	208,114			29,498		134,047			(51,344)		15,130		0001	
Purchased Call/AI Powered US Equity Index/AIP200PE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/23/2025	06/15/2026	2	5,410,038	2345.29	142,303			29,576		89,388			(35,114)		12,343		0001	
Purchased Call/AI Powered US Equity Index/AIP200MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/09/2025	04/09/2026	3	7,221,757	2318.25	182,710			4,035		138,240			(45,088)		5,670		0001	
Purchased Call/AI Powered US Equity Index/AIP200NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/23/2025	04/22/2026	3	6,330,454	2309.23	167,922			9,729		149,444			(41,456)		7,771		0001	
Purchased Call/AI Powered US Equity Index/AIP200Q57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/22/2025	05/21/2026	3	7,794,399	2338.13	202,440			27,949		128,377			(49,950)		14,588		0001	
Purchased Call/AI Powered US Equity Index/AIP200PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/17/2025	06/12/2026	4	12,163,386	2345.29	317,071			63,458		199,786			(78,506)		27,198		0001	
Purchased Call/AI Powered US Equity Index/AIP200NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/13/2025	06/03/2026	5	8,303,625	2347.4	215,442			37,450		124,973			(53,195)		17,395		0001	
Purchased Call/AI Powered US Equity Index/AIP200NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/17/2025	04/16/2026	3	6,356,345	2306.82	165,360			6,848		154,325			(40,809)		6,654		0001	
Purchased Call/AI Powered US Equity Index/AIP200NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/12/2025	05/12/2026	3	5,716,551	2339.23	149,953			16,972		86,870			(37,052)		9,696		0001	
Purchased Call/AI Powered US Equity Index/AIP200NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/24/2025	04/23/2026	4	6,638,582	2314.87	179,454			10,892		147,260			(44,279)		8,583		0001	
Purchased Call/AI Powered US Equity Index/AIP200PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/09/2025	06/09/2026	3	8,322,259	2345.94	216,375			41,173		132,312			(53,410)		18,223		0001	
Purchased Call/AI Powered US Equity Index/AIP200MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/25/2025	04/27/2026	2	3,358,467	2324.29	87,948			6,330		61,436			(21,673)		4,567		0001	
Purchased Call/AI Powered US Equity Index/AIP200LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/04/2025	04/06/2026	1	4,887,045	2283.6	127,030			1,750		167,529			(31,152)		3,120		0001	
Purchased Call/AI Powered US Equity Index/AIP200LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/08/2025	04/02/2026	3	16,281,696	2283.6	421,674			1,175		580,606			(104,720)		6,026		0001	
Purchased Call/AI Powered US Equity Index/AIP200Q3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/27/2025	05/22/2026	1	116,053	2335.54	3,160			450		2,010			(790)		219		0001	
Purchased Call/AI Powered US Equity Index/AIP200PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/26/2025	06/26/2026	2	7,365,179	2353.81	191,103			45,556		113,116			(47,152)		17,979		0001	
Purchased Call/AI Powered US Equity Index/AIP200Q51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/30/2025	06/26/2026	2	13,467,551	2352.79	350,593			83,759		210,146			(86,704)		32,875		0001	

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/AI Powered US Equity Index/AIP200P90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/23/2025	06/18/2026	3	16,642,088	2343.65	432,492			94,016		287,216			(107,370)		38,712		0001
Purchased Call/AI Powered US Equity Index/AIP200P90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/12/2025	06/12/2026	3	7,207,186	2348.22	186,713			37,255		113,166			(46,060)		16,116		0001
Purchased Call/AI Powered US Equity Index/AIP200P98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/30/2025	05/28/2026	3	6,354,623	2340.44	170,593			26,818		107,154			(42,082)		13,064		0001
Purchased Call/AI Powered US Equity Index/AIP20003K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/23/2025	05/26/2026	1	4,666,754	2335.54	121,802			18,455		81,633			(29,789)		9,140		0001
Purchased Call/AI Powered US Equity Index/AIP20003C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/06/2025	05/05/2026	1	219,922	2330.18	5,621			528		3,779			(1,390)		341		0001
Purchased Call/AI Powered US Equity Index/AIP20003E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/26/2025	06/25/2026	2	6,751,615	2349.6	176,636			41,427		109,637			(43,577)		16,386		0001
Purchased Call/AI Powered US Equity Index/AIP200P9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/27/2025	06/29/2026	1	6,371,275	2362.79	166,290			40,771		100,050			(40,760)		15,819		0001
Purchased Call/AI Powered US Equity Index/AIP200032	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/20/2025	05/19/2026	3	5,892,528	2345.29	153,071			20,270		84,658			(37,798)		10,688		0001
Purchased Call/AI Powered US Equity Index/AIP200033	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/09/2025	06/05/2026	3	12,183,111	2347.86	315,660			57,024		184,879			(78,155)		25,903		0001
Purchased Call/AI Powered US Equity Index/AIP200P90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/06/2025	06/08/2026	2	4,742,101	2347.86	123,796			23,180		72,556			(30,347)		10,309		0001
Purchased Call/AI Powered US Equity Index/AIP200P91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/09/2025	05/11/2026	1	4,084,802	2330.29	106,613			11,748		72,318			(26,145)		6,845		0001
Purchased Call/AI Powered US Equity Index/AIP200N9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/11/2025	07/13/2026	1	5,365,669	2361.55	140,044			39,737		78,838			(34,343)		14,321		0001
Purchased Call/AI Powered US Equity Index/AIP200030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/02/2025	08/28/2026	2	16,237,810	2389.74	411,923			171,128		202,377			(102,234)		52,047		0001
Purchased Call/AI Powered US Equity Index/AIP2007S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/30/2025	09/25/2026	1	207,134	2418.94	5,782			2,859		1,993			(1,445)		723		0001
Purchased Call/AI Powered US Equity Index/AIP2000U9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/19/2025	08/18/2026	4	7,228,516	2387.02	184,869			70,894		86,750			(45,651)		22,387		0001
Purchased Call/AI Powered US Equity Index/AIP2000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/06/2025	08/06/2026	3	3,935,265	2368.67	102,420			35,932		58,734			(25,278)		11,652		0001
Purchased Call/AI Powered US Equity Index/AIP2000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/02/2025	07/02/2026	3	5,413,205	2360.1	142,287			36,394		77,865			(35,118)		13,862		0001
Purchased Call/AI Powered US Equity Index/AIP20003A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/10/2025	09/10/2026	3	2,719,638	2404.72	72,542			32,449		29,308			(17,902)		9,087		0001
Purchased Call/AI Powered US Equity Index/AIP2007S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/22/2025	08/24/2026	1	2,922,007	2393.82	73,937			29,534		32,454			(18,132)		8,924		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP2005SF Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/14/2025	08/13/2026	4	4,287,640	2389.65	111,218			41,172		48,728			(27,461)		13,038		0001
Powered US Equity Index/AIP2005ST Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/29/2025	09/29/2026	2	7,596,033	2421.61	202,360			101,000		71,552			(49,946)		26,819		0001
Powered US Equity Index/AIP2005B7 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/17/2025	09/17/2026	5	3,744,475	2414.49	100,647			47,318		36,679			(25,013)		12,777		0001
Powered US Equity Index/AIP2009ST Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/01/2025	07/31/2026	3	10,864,987	2350.73	288,884			97,166		200,196			(71,556)		31,407		0001
Powered US Equity Index/AIP200530 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/28/2025	09/28/2026	1	4,394,808	2418.94	115,144			57,096		42,574			(28,237)		15,474		0001
Powered US Equity Index/AIP2005B7 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/17/2025	07/16/2026	3	5,989,413	2360.82	157,485			46,086		90,706			(38,886)		16,214		0001
Powered US Equity Index/AIP2009SH Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/28/2025	07/24/2026	3	13,600,841	2376.46	353,276			111,911		172,113			(87,433)		38,171		0001
Powered US Equity Index/AIP2005B3 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/21/2025	07/17/2026	3	13,789,000	2364.34	359,042			106,747		199,966			(88,848)		37,503		0001
Powered US Equity Index/AIP2005SH Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/15/2025	08/14/2026	3	6,360,298	2387.82	166,045			62,146		76,167			(40,979)		19,412		0001
Powered US Equity Index/AIP2007SA Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/29/2025	08/31/2026	2	3,579,765	2389.74	93,086			39,122		44,904			(22,880)		11,588		0001
Powered US Equity Index/AIP2009B3 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/24/2025	07/23/2026	3	5,578,885	2372.1	145,836			45,511		74,634			(35,962)		15,389		0001
Powered US Equity Index/AIP200530 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/19/2025	08/19/2026	3	7,500,052	2382.1	193,319			74,666		98,987			(47,707)		23,308		0001
Powered US Equity Index/AIP2005B3 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/21/2025	08/21/2026	3	7,657,846	2372.55	210,134			82,749		115,653			(51,885)		23,866		0001
Powered US Equity Index/AIP20093C Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/03/2025	07/02/2026	3	17,187,848	2363.48	447,008			114,590		234,988			(110,656)		43,380		0001
Powered US Equity Index/AIP2005B6 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/25/2025	09/22/2026	4	7,791,653	2432.67	198,624			95,320		60,968			(49,030)		26,976		0001
Powered US Equity Index/AIP20093K Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/09/2025	07/09/2026	3	6,326,106	2362.13	165,193			45,131		90,916			(40,758)		16,556		0001
Powered US Equity Index/AIP200939 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/22/2025	09/18/2026	4	7,865,364	2420.97	207,597			98,161		71,113			(51,418)		26,918		0001
Powered US Equity Index/AIP20093M Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/08/2025	09/25/2026	4	9,841,888	2410.35	261,580			128,382		105,806			(64,575)		34,365		0001
Powered US Equity Index/AIP200936 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/07/2025	07/07/2026	3	6,613,939	2360.43	171,806			45,979		96,082			(42,427)		17,135		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP20058K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/18/2025	08/14/2026	3	14,614,856	2388.11	380,746			142,820		174,321			(94,212)		44,605		0001
Purchased Call/AI Powered US Equity Index/AIP20058Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/05/2025	08/04/2026	4	5,884,373	2367.97	151,019			52,090		87,601			(37,295)		17,287		0001
Purchased Call/AI Powered US Equity Index/AIP20058I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/08/2025	07/08/2026	3	5,213,427	2359.4	136,600			36,944		77,430			(33,742)		13,576		0001
Purchased Call/AI Powered US Equity Index/AIP20058L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/30/2025	07/28/2026	4	7,122,102	2376.5	182,117			53,317		91,511			(44,994)		20,333		0001
Purchased Call/AI Powered US Equity Index/AIP20058J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/16/2025	09/15/2026	4	7,793,554	2417.65	203,627			93,952		72,182			(50,350)		26,437		0001
Purchased Call/AI Powered US Equity Index/AIP20058A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/24/2025	07/22/2026	5	5,510,278	2365.43	145,836			45,134		80,442			(36,055)		15,330		0001
Purchased Call/AI Powered US Equity Index/AIP20058D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/06/2025	08/05/2026	2	5,159,200	2361.79	136,723			47,496		83,781			(33,740)		15,216		0001
Purchased Call/AI Powered US Equity Index/AIP20058M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/11/2025	07/10/2026	2	8,159,289	2362.93	212,417			58,872		116,681			(52,404)		21,460		0001
Purchased Call/AI Powered US Equity Index/AIP20058D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/13/2025	08/12/2026	3	4,636,395	2383.52	122,189			44,809		58,122			(30,150)		14,046		0001
Purchased Call/AI Powered US Equity Index/AIP2007S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/15/2025	09/11/2026	3	12,229,082	2411.68	320,742			145,308		120,898			(79,401)		40,986		0001
Purchased Call/AI Powered US Equity Index/AIP20058S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/20/2025	08/20/2026	2	4,398,698	2376.97	113,426			44,177		62,449			(27,983)		13,718		0001
Purchased Call/AI Powered US Equity Index/AIP20058G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/25/2025	07/27/2026	1	5,351,839	2376.46	138,683			45,022		66,107			(34,255)		15,215		0001
Purchased Call/AI Powered US Equity Index/AIP2007S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/29/2025	09/01/2026	1	2,920,062	2389.74	76,506			32,246		36,858			(18,711)		9,484		0001
Purchased Call/AI Powered US Equity Index/AIP2007SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/09/2025	09/09/2026	3	4,637,509	2400.17	122,573			54,409		52,719			(30,243)		15,448		0001
Purchased Call/AI Powered US Equity Index/AIP2007S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/26/2025	08/26/2026	3	5,249,561	2386.24	137,900			55,907		65,058			(34,030)		16,714		0001
Purchased Call/AI Powered US Equity Index/AIP2007S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/27/2025	08/25/2026	3	7,396,037	2385.56	195,275			78,631		95,600			(48,205)		23,468		0001
Purchased Call/AI Powered US Equity Index/AIP2007S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/03/2025	09/03/2026	4	4,375,397	2385.09	115,137			49,223		59,627			(28,411)		14,302		0001
Purchased Call/AI Powered US Equity Index/AIP200Q3D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/03/2025	07/06/2026	1	5,383,458	2363.48	141,309			37,371		74,659			(34,559)		13,902		0001
Purchased Call/AI Powered US Equity Index/AIP200584	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/18/2025	07/17/2026	1	50,000	2364.34	1,300			386		725			(321)		136		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP200J9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/30/2025	09/25/2026	3	15,035,171	2418.94	383,512			193,553		144,870			(97,406)		52,498		0001
Purchased Call/AI Powered US Equity Index/AIP200S94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/08/2025	08/07/2026	3	7,612,025	2367.35	200,395			71,097		116,238			(49,446)		22,627		0001
Purchased Call/AI Powered US Equity Index/AIP200R9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/24/2025	07/24/2026	2	6,666,660	2372.5	174,995			55,293		89,110			(43,173)		18,710		0001
Purchased Call/AI Powered US Equity Index/AIP200S9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/14/2025	09/24/2026	3	3,201,541	2418.39	82,352			40,148		30,823			(20,383)		11,147		0001
Purchased Call/AI Powered US Equity Index/AIP200S9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/11/2025	08/11/2026	3	7,104,590	2369.98	195,176			71,087		106,069			(48,202)		21,443		0001
Purchased Call/AI Powered US Equity Index/AIP200S9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/15/2025	08/17/2026	1	4,005,829	2388.11	104,953			38,889		48,121			(25,738)		12,360		0001
Purchased Call/AI Powered US Equity Index/AIP200R99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/01/2025	07/31/2026	5	6,193,626	2367.74	155,934			52,505		91,349			(38,630)		17,904		0001
Purchased Call/AI Powered US Equity Index/AIP200S9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/15/2025	07/15/2026	1	53,659	2359.26	1,401			405		837			(345)		145		0001
Purchased Call/AI Powered US Equity Index/AIP200T9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/26/2025	09/14/2026	2	5,047,304	2411.68	132,300			60,531		50,910			(32,460)		17,070		0001
Purchased Call/AI Powered US Equity Index/AIP200S9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/22/2025	08/21/2026	3	12,171,899	2393.82	314,793			124,294		138,986			(77,937)		38,093		0001
Purchased Call/AI Powered US Equity Index/AIP200S9V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/16/2025	07/15/2026	3	8,993,401	2359.26	236,750			88,381		140,284			(58,452)		24,233		0001
Purchased Call/AI Powered US Equity Index/AIP200S92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/18/2025	07/20/2026	1	4,630,355	2364.34	120,852			36,622		67,611			(29,637)		12,767		0001
Purchased Call/AI Powered US Equity Index/AIP200T96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/02/2025	09/02/2026	4	3,881,915	2380.6	104,813			44,602		55,758			(25,906)		12,646		0001
Purchased Call/AI Powered US Equity Index/AIP200T9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/05/2025	09/04/2026	1	471,716	2396.32	11,870			5,144		5,565			(2,935)		1,547		0001
Purchased Call/AI Powered US Equity Index/AIP200T97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/29/2025	08/28/2026	3	8,577,774	2395.94	221,835			91,860		96,478			(54,728)		27,494		0001
Purchased Call/AI Powered US Equity Index/AIP200R9U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/01/2025	08/03/2026	1	3,872,791	2350.73	101,080			34,529		71,629			(24,768)		11,332		0001
Purchased Call/AI Powered US Equity Index/AIP200S9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/10/2025	10/09/2026	3	14,346,675	2403.94	386,619			205,706		176,886			(95,701)		52,034		0001
Purchased Call/AI Powered US Equity Index/AIP200N9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/09/2025	10/09/2026	3	10,338,052	2448.95	264,952			140,599		71,797			(65,347)		37,552		0001
Purchased Call/AI Powered US Equity Index/AIP200S92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/03/2025	10/02/2026	3	14,999,123	2434.6	397,851			203,415		121,277			(98,460)		53,036		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/AI Powered US Equity Index/AIP200/S5 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/27/2025	10/23/2026	2	13,516,078	2447.56	380,109			205,097		102,935			(89,083)		50,770		0001
Purchased Call/AI Powered US Equity Index/AIP200/S9I Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/07/2025	11/09/2026	1	6,248,272	2427.7	166,204			101,926		65,056			(40,759)		24,419		0001
Purchased Call/AI Powered US Equity Index/AIP200/S9N Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/05/2025	11/03/2026	3	7,701,936	2447.07	195,619			116,518		61,859			(48,283)		29,883		0001
Purchased Call/AI Powered US Equity Index/AIP200/S6 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/20/2025	11/13/2026	4	6,898,889	2419.4	184,725			115,722		81,867			(45,581)		27,597		0001
Purchased Call/AI Powered US Equity Index/AIP200/S3H Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/20/2025	11/19/2026	3	4,070,254	2405.89	102,746			65,843		56,328			(25,359)		16,280		0001
Purchased Call/AI Powered US Equity Index/AIP200/S0 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/13/2025	11/10/2026	4	9,170,284	2438.97	242,443			149,415		82,949			(59,850)		35,919		0001
Purchased Call/AI Powered US Equity Index/AIP200/S2 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/01/2025	12/01/2026	4	6,501,364	2426.89	173,522			116,825		73,731			(42,855)		26,682		0001
Purchased Call/AI Powered US Equity Index/AIP200/S2 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/19/2025	12/21/2026	1	4,700,789	2428.77	125,041			90,939		55,869			(30,664)		20,027		0001
Purchased Call/AI Powered US Equity Index/AIP200/SJ Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/02/2025	11/25/2026	3	3,494,295	2426.18	93,535			62,065		39,483			(23,168)		14,138		0001
Purchased Call/AI Powered US Equity Index/AIP200/S3S Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/26/2025	11/25/2026	4	3,142,628	2420.52	84,271			55,540		37,711			(20,805)		12,715		0001
Purchased Call/AI Powered US Equity Index/AIP200/SF Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/20/2025	11/18/2026	3	5,375,136	2401.7	143,287			91,260		77,500			(35,358)		21,427		0001
Purchased Call/AI Powered US Equity Index/AIP200/XL Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/21/2025	11/20/2026	3	18,217,640	2398.48	487,715			315,786		274,284			(120,682)		72,983		0001
Purchased Call/AI Powered US Equity Index/AIP200/SJ Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/20/2025	11/20/2026	2	10,523,721	2388.14	282,441			182,382		176,211			(69,676)		42,131		0001
Purchased Call/AI Powered US Equity Index/AIP200/SJ Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/10/2025	12/10/2026	3	2,194,639	2439.16	58,152			40,604		22,457			(14,348)		9,154		0001
Purchased Call/AI Powered US Equity Index/AIP200/3A Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/24/2025	12/24/2026	3	1,147,956	2441.88	30,054			22,332		12,006			(7,437)		4,918		0001
Purchased Call/AI Powered US Equity Index/AIP200/31 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/19/2025	12/18/2026	3	14,698,736	2428.77	390,980			283,556		173,379			(96,755)		62,266		0001
Purchased Call/AI Powered US Equity Index/AIP200/3J Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/30/2025	12/30/2026	2	5,121,584	2405.22	134,746			101,710		56,465			(33,235)		22,187		0001
Purchased Call/AI Powered US Equity Index/AIP200/S5 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/17/2025	10/16/2026	2	13,325,703	2428.61	355,733			195,705		124,898			(88,025)		49,197		0001
Purchased Call/AI Powered US Equity Index/AIP200/S8 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/24/2025	11/13/2026	4	15,190,713	2419.67	398,665			250,470		177,274			(98,688)		59,898		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP3001S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/30/2026	01/29/2027	3	12,629,965	2437.42		328,561		276,983		155,331			(54,046)		57,632		0001
Purchased Call/AI Powered US Equity Index/AIP3001S1J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/10/2026	02/09/2027	7	7,151,777	2442.38		181,431		157,511		86,579			(24,409)		33,219		0001
Purchased Call/AI Powered US Equity Index/AIP3001S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/03/2026	02/02/2027	6	7,085,600	2442.53		179,105		152,032		83,699			(27,433)		32,590		0001
Purchased Call/AI Powered US Equity Index/AIP30029H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/27/2026	03/01/2027	2	7,311,216	2429.74		190,668		175,444		105,299			(16,609)		35,022		0001
Purchased Call/AI Powered US Equity Index/AIP300299	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/26/2026	02/24/2027	5	6,352,238	2429.67		166,805		151,406		93,753			(15,850)		30,200		0001
Purchased Call/AI Powered US Equity Index/AIP300290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/10/2026	03/03/2027	5	8,798,911	2419.24		228,694		211,835		140,533			(17,443)		42,278		0001
Purchased Call/AI Powered US Equity Index/AIP300294	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/23/2026	02/19/2027	7	14,057,917	2433.33		363,439		327,552		197,059			(38,371)		66,326		0001
Purchased Call/AI Powered US Equity Index/AIP30029M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/02/2026	03/02/2027	5	4,350,342	2430.46		109,347		101,144		62,716			(8,475)		20,870		0001
Purchased Call/AI Powered US Equity Index/AIP3001S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/13/2026	02/12/2027	4	20,328,063	2424.19		528,418		466,824		296,980			(66,208)		94,871		0001
Purchased Call/AI Powered US Equity Index/AIP3001S3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/11/2026	02/10/2027	4	5,146,545	2439.49		132,084		114,912		66,581			(17,460)		23,953		0001
Purchased Call/AI Powered US Equity Index/AIP3002S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/10/2026	03/05/2027	4	7,515,875	2421.08		192,766		180,617		118,890			(13,547)		36,216		0001
Purchased Call/AI Powered US Equity Index/AIP30029V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/06/2026	03/05/2027	5	17,067,944	2406.57		444,925		418,081		307,965			(29,967)		82,244		0001
Purchased Call/AI Powered US Equity Index/AIP300494	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/31/2026	03/31/2027	1	5,039,395	2365.61		131,024		131,024		130,999					25,197		0001
Purchased Call/AI Powered US Equity Index/AIP30029D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/02/2026	02/26/2027	4	11,461,735	2434.55		297,918		273,248		157,401			(26,797)		54,657		0001
Purchased Call/AI Powered US Equity Index/AIP300290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/17/2026	03/04/2027	5	5,206,613	2427		133,249		123,923		76,246			(9,700)		25,052		0001
Purchased Call/AI Powered US Equity Index/AIP30029J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/06/2026	03/08/2027	1	5,270,591	2406.57		137,562		129,225		95,356			(9,371)		25,509		0001
Purchased Call/AI Powered US Equity Index/AIP20029N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/02/2026	12/31/2026	2	17,371,295	2428.55		452,919		345,794		215,038			(109,645)		75,391		0001
Purchased Call/AI Powered US Equity Index/AIP20029J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/06/2026	01/06/2027	3	5,142,656	2443.33		133,474		103,086		55,008			(30,641)		22,561		0001
Purchased Call/AI Powered US Equity Index/AIP300090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/13/2026	01/08/2027	3	13,793,592	2446.67		357,102		279,774		143,260			(79,342)		60,464		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP00152 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/30/2026	02/01/2027	2	5,320,616	2437.42		151,597		128,968		73,156			(23,631)		27,149		0001
Purchased Call/AI Powered US Equity Index/AIP0009P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/23/2026	01/25/2027	1	3,918,162	2437.12		102,264		84,234		47,451			(18,669)		17,761		0001
Purchased Call/AI Powered US Equity Index/AIP0009K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/22/2026	01/21/2027	3	4,984,372	2430.63		131,257		106,908		63,833			(24,724)		22,443		0001
Purchased Call/AI Powered US Equity Index/AIP00296	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/05/2026	02/26/2027	5	12,926,991	2429.74		334,552		307,785		185,774			(29,194)		61,644		0001
Purchased Call/AI Powered US Equity Index/AIP20029Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/09/2026	01/09/2027	3	6,717,314	2439.79		176,506		137,941		75,361			(39,568)		29,574		0001
Purchased Call/AI Powered US Equity Index/AIP0002B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/25/2026	02/25/2027	4	3,134,192	2438.82		80,650		73,466		40,731			(7,431)		14,923		0001
Purchased Call/AI Powered US Equity Index/AIP00198	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/05/2026	02/03/2027	4	5,727,733	2432.67		146,688		124,736		74,833			(22,273)		26,350		0001
Purchased Call/AI Powered US Equity Index/AIP0005T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/27/2026	01/26/2027	2	5,703,659	2442		146,915		123,123		66,194			(26,038)		25,698		0001
Purchased Call/AI Powered US Equity Index/AIP00033	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/17/2026	03/11/2027	4	6,945,061	2412.24		172,483		163,722		121,276			(9,312)		33,294		0001
Purchased Call/AI Powered US Equity Index/AIP0002E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/26/2026	02/26/2027	1	87,099	2434.55		2,273		2,084		1,195			(206)		415		0001
Purchased Call/AI Powered US Equity Index/AIP0003Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/27/2026	03/29/2027	1	6,185,145	2344.88		160,814		160,371		190,592			(1,753)		30,841		0001
Purchased Call/AI Powered US Equity Index/AIP00452	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/31/2026	03/30/2027	2	6,943,674	2339.73		191,982		191,982		220,746			(344)		34,671		0001
Purchased Call/AI Powered US Equity Index/AIP0025S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/06/2026	01/05/2027	3	5,117,427	2436.06		135,074		103,884		58,809			(31,389)		22,411		0001
Purchased Call/AI Powered US Equity Index/AIP00057	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/13/2026	01/13/2027	3	3,984,126	2445.36		103,304		81,745		42,943			(21,752)		17,665		0001
Purchased Call/AI Powered US Equity Index/AIP0015E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/06/2026	02/08/2027	1	5,085,785	2435.44		132,799		114,455		65,520			(19,169)		23,586		0001
Purchased Call/AI Powered US Equity Index/AIP0005V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/27/2026	01/27/2027	3	4,684,458	2445.45		121,730		100,975		52,632			(20,964)		21,305		0001
Purchased Call/AI Powered US Equity Index/AIP00051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/09/2026	01/11/2027	1	5,491,625	2446.67		143,331		112,533		57,727			(31,634)		24,306		0001
Purchased Call/AI Powered US Equity Index/AIP00023	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/20/2026	02/22/2027	1	5,538,278	2433.33		144,549		130,214		75,616			(15,361)		26,250		0001
Purchased Call/AI Powered US Equity Index/AIP20059P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/22/2024	05/20/2026	3	3,126,452	2403.08	107,135			7,219		12,670			(13,222)		5,786		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP200581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/20/2024	05/15/2026	4	2,689,039	2404.41	96,496			5,854		10,204			(11,914)		5,037		0001
Purchased Call/AI Powered US Equity Index/AIP200381	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/08/2024	04/02/2026	4	3,993,660	2417.64	136,172			189		1			(16,900)		1,478		0001
Purchased Call/AI Powered US Equity Index/AIP200690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/24/2024	05/22/2026	3	4,341,964	2386.26	146,698			10,350		26,614			(18,159)		8,194		0001
Purchased Call/AI Powered US Equity Index/AIP200490	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/23/2024	04/23/2026	4	2,134,379	2371.54	72,461			2,196		11,361			(8,951)		2,679		0001
Purchased Call/AI Powered US Equity Index/AIP200490	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/03/2024	05/01/2026	5	3,009,137	2369.68	104,904			4,348		20,564			(12,975)		4,365		0001
Purchased Call/AI Powered US Equity Index/AIP20049F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/24/2024	04/24/2026	3	2,321,435	2369.39	79,982			2,532		13,725			(9,869)		2,976		0001
Purchased Call/AI Powered US Equity Index/AIP20049H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/29/2024	04/24/2026	3	4,430,110	2369.99	155,918			4,951		25,708			(19,261)		5,680		0001
Purchased Call/AI Powered US Equity Index/AIP200490	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/29/2024	04/29/2026	4	3,309,690	2383.17	104,093			4,009		14,237			(12,852)		4,665		0001
Purchased Call/AI Powered US Equity Index/AIP200556	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/14/2024	05/14/2026	3	1,914,174	2394.46	67,656			4,001		8,666			(8,349)		3,323		0001
Purchased Call/AI Powered US Equity Index/AIP20039C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/05/2024	04/02/2026	4	2,275,259	2423.4	72,202			100					(8,925)		942		0001
Purchased Call/AI Powered US Equity Index/AIP20039E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/08/2024	04/02/2026	3	2,436,956	2402.89	87,982			122		18			(10,883)		924		0001
Purchased Call/AI Powered US Equity Index/AIP20039I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/12/2024	04/14/2026	1	908,505	2386.55	31,162			556		1,408			(3,831)		890		0001
Purchased Call/AI Powered US Equity Index/AIP20048B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/22/2024	04/22/2026	4	2,857,959	2555.02	107,101			3,095		24,384			(13,227)		3,506		0001
Purchased Call/AI Powered US Equity Index/AIP20059A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/10/2024	05/12/2026	1	1,559,256	2391.29	53,448			3,010		7,239			(6,572)		2,643		0001
Purchased Call/AI Powered US Equity Index/AIP20038L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/10/2024	04/08/2026	5	3,666,193	2417.78	124,102			1,197		131			(15,343)		2,706		0001
Purchased Call/AI Powered US Equity Index/AIP20038Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/17/2024	04/15/2026	3	4,359,832	2369.65	147,429			2,838		18,463			(18,136)		4,419		0001
Purchased Call/AI Powered US Equity Index/AIP200581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/07/2024	05/06/2026	3	2,927,024	2386.32	99,814			4,804		13,763			(12,320)		4,596		0001
Purchased Call/AI Powered US Equity Index/AIP200757	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/21/2024	06/18/2026	3	2,571,737	2404.56	87,543			9,414		15,500			(10,810)		5,992		0001
Purchased Call/AI Powered US Equity Index/AIP20049Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/26/2024	04/17/2026	4	2,419,831	2357.72	83,372			1,840		17,363			(10,307)		2,611		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP20058K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/16/2024	05/15/2026	4	3,480,854	2400.16	119,621			7,268		13,919			(14,791)		6,111		0001
Purchased Call/AI Powered US Equity Index/AIP20065J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/07/2024	06/05/2026	4	2,350,384	2388.35	80,955			7,246		17,053			(9,990)		5,016		0001
Purchased Call/AI Powered US Equity Index/AIP20065H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/13/2024	06/12/2026	4	2,282,436	2405.14	76,266			7,625		12,698			(9,494)		5,106		0001
Purchased Call/AI Powered US Equity Index/AIP20065L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/10/2024	06/05/2026	3	3,004,632	2388.01	102,109			9,159		21,868			(12,612)		6,388		0001
Purchased Call/AI Powered US Equity Index/AIP200656	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/30/2024	05/29/2026	3	1,720,269	2389.62	60,012			4,796		16,797			(7,408)		3,458		0001
Purchased Call/AI Powered US Equity Index/AIP200756	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/25/2024	06/24/2026	4	3,799,589	2395.28	132,230			15,278		28,662			(16,322)		9,168		0001
Purchased Call/AI Powered US Equity Index/AIP20065Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/14/2024	06/12/2026	5	2,966,932	2397.17	102,022			10,140		19,443			(12,605)		6,634		0001
Purchased Call/AI Powered US Equity Index/AIP20065H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/05/2024	06/04/2026	3	2,672,349	2373.38	97,087			8,544		25,604			(11,961)		5,639		0001
Purchased Call/AI Powered US Equity Index/AIP200755	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/17/2024	06/17/2026	4	3,317,503	2402.17	113,962			12,119		20,652			(14,103)		7,668		0001
Purchased Call/AI Powered US Equity Index/AIP20075D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/24/2024	06/18/2026	3	3,026,390	2401.7	102,702			11,086		19,320			(12,732)		7,044		0001
Purchased Call/AI Powered US Equity Index/AIP200753	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/14/2024	06/12/2026	3	1,738,053	2394.47	60,704			6,044		12,024			(7,517)		3,886		0001
Purchased Call/AI Powered US Equity Index/AIP20045D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/18/2024	04/16/2026	3	2,082,760	2367.62	69,289			1,429		10,101			(8,549)		2,180		0001
Purchased Call/AI Powered US Equity Index/AIP20039R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/11/2024	04/10/2026	3	2,416,902	2410.62	78,454			974		515			(9,691)		2,000		0001
Purchased Call/AI Powered US Equity Index/AIP200458	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/19/2024	04/20/2026	1	1,254,333	2343.2	42,888			1,121		14,144			(5,282)		1,468		0001
Purchased Call/AI Powered US Equity Index/AIP20045L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/19/2024	04/17/2026	5	3,676,417	2343.2	129,747			2,871		40,639			(16,077)		3,967		0001
Purchased Call/AI Powered US Equity Index/AIP20045L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/26/2024	04/24/2026	3	3,383,419	2379.55	115,304			3,665		14,421			(14,272)		4,351		0001
Purchased Call/AI Powered US Equity Index/AIP20045X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/06/2024	05/01/2026	5	2,955,910	2376.51	103,522			4,295		16,687			(12,829)		4,304		0001
Purchased Call/AI Powered US Equity Index/AIP20045S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/02/2024	05/01/2026	3	1,361,469	2339.09	69,433			2,868		17,636			(8,568)		2,838		0001
Purchased Call/AI Powered US Equity Index/AIP20039A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/02/2024	04/02/2026	3	2,410,211	2420.4	82,555			114					(10,186)		892		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP200490	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/30/2024	04/30/2026	4	2,202,311	2866.53	74,264			2,963		15,974			(9,170)		3,157		0001
Purchased Call/AI Powered US Equity Index/AIP20039N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/09/2024	04/09/2026	3	1,601,910	2417.34	52,363			576		116			(6,464)		1,258		0001
Purchased Call/AI Powered US Equity Index/AIP20058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/23/2024	05/22/2026	3	3,641,077	2397.12	119,665			8,406		18,073			(14,763)		6,872		0001
Purchased Call/AI Powered US Equity Index/AIP200398	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/02/2024	04/01/2026	2	3,623,644	2433.69	117,560								(14,508)		948		0001
Purchased Call/AI Powered US Equity Index/AIP200634	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/04/2024	05/28/2026	5	4,636,708	2381.85	149,162			11,701		34,738			(18,419)		9,242		0001
Purchased Call/AI Powered US Equity Index/AIP20048Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/03/2024	05/05/2026	1	2,066,368	2376.51	70,876			3,310		12,402			(8,714)		3,199		0001
Purchased Call/AI Powered US Equity Index/AIP200553	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/15/2024	05/07/2026	4	1,921,467	2385.28	66,491			3,296		9,608			(8,211)		3,059		0001
Purchased Call/AI Powered US Equity Index/AIP200630	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/07/2024	06/05/2026	3	4,650,928	2382.84	167,245			15,021		39,182			(20,700)		10,314		0001
Purchased Call/AI Powered US Equity Index/AIP20039V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/12/2024	04/13/2026	1	1,096,632	2386.55	37,573			620		1,471			(4,626)		1,037		0001
Purchased Call/AI Powered US Equity Index/AIP20058S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/09/2024	05/08/2026	3	2,034,055	2384.48	71,109			3,625		10,705			(8,783)		3,282		0001
Purchased Call/AI Powered US Equity Index/AIP20059P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/17/2024	05/18/2026	1	1,666,885	2402.66	57,174			3,696		6,430			(7,039)		3,022		0001
Purchased Call/AI Powered US Equity Index/AIP20039U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/16/2024	04/10/2026	4	3,286,918	2386.55	109,224			1,358		3,683			(13,517)		2,722		0001
Purchased Call/AI Powered US Equity Index/AIP20058C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/10/2024	05/11/2026	1	1,525,889	2391.29	52,338			2,880		6,871			(6,444)		2,557		0001
Purchased Call/AI Powered US Equity Index/AIP20059N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/17/2024	05/15/2026	2	3,100,634	2402.66	106,088			6,450		11,577			(13,133)		5,444		0001
Purchased Call/AI Powered US Equity Index/AIP200587	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/10/2024	05/08/2026	3	1,996,719	2391.83	66,235			3,485		8,564			(8,430)		3,221		0001
Purchased Call/AI Powered US Equity Index/AIP20055E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/21/2024	05/13/2026	4	3,621,134	2386.25	127,693			7,378		18,781			(15,766)		6,214		0001
Purchased Call/AI Powered US Equity Index/AIP200630U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/11/2024	06/11/2026	5	2,326,505	2386.66	85,410			8,364		18,494			(10,560)		5,166		0001
Purchased Call/AI Powered US Equity Index/AIP20058X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/23/2024	05/22/2026	4	1,966,636	2383.27	67,740			4,777		13,509			(8,374)		3,711		0001
Purchased Call/AI Powered US Equity Index/AIP20073K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/26/2024	06/26/2026	4	2,774,105	2397.73	98,698			11,708		20,534			(12,197)		6,772		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP20068B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/31/2024	06/02/2026	1	1,137,924	2382.19	39,031			3,324		8,897			(4,789)		2,364		0001
Purchased Call/AI Powered US Equity Index/AIP20068B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/31/2024	05/29/2026	3	2,545,396	2370.77	90,886			7,279		24,298			(11,237)		5,117		0001
Purchased Call/AI Powered US Equity Index/AIP20039H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/05/2024	04/07/2026	1	1,114,431	2417.64	38,336			316		16			(4,713)		772		0001
Purchased Call/AI Powered US Equity Index/AIP20039J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/05/2024	04/06/2026	1	983,688	2417.64	33,838			233		3			(4,166)		631		0001
Purchased Call/AI Powered US Equity Index/AIP20063I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/24/2024	05/26/2026	2	2,247,976	2386.26	75,407			5,707		14,079			(9,282)		4,403		0001
Purchased Call/AI Powered US Equity Index/AIP200590	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/17/2024	05/19/2026	2	2,102,210	2402.66	72,121			4,756		8,363			(8,869)		3,851		0001
Purchased Call/AI Powered US Equity Index/AIP20079B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/28/2024	06/29/2026	1	2,418,210	2403.95	83,186			10,184		16,174			(10,242)		6,004		0001
Purchased Call/AI Powered US Equity Index/AIP200782	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/14/2024	06/16/2026	1	1,656,944	2394.47	64,065			6,688		13,252			(7,877)		4,264		0001
Purchased Call/AI Powered US Equity Index/AIP200499	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/19/2024	04/21/2026	1	1,372,390	2343.2	46,955			1,289		15,764			(5,771)		1,646		0001
Purchased Call/AI Powered US Equity Index/AIP20079E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/21/2024	06/22/2026	1	2,186,199	2401.7	75,203			8,482		14,175			(9,269)		5,212		0001
Purchased Call/AI Powered US Equity Index/AIP200690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/31/2024	06/01/2026	1	1,007,638	2382.19	34,461			2,892		7,751			(4,243)		2,076		0001
Purchased Call/AI Powered US Equity Index/AIP20069P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/07/2024	06/08/2026	1	1,946,967	2382.84	66,850			6,253		15,982			(8,230)		4,297		0001
Purchased Call/AI Powered US Equity Index/AIP20075X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/03/2024	07/02/2026	5	3,218,873	2420.76	112,521			14,313		16,315			(13,917)		8,124		0001
Purchased Call/AI Powered US Equity Index/AIP20079T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/03/2024	07/01/2026	4	2,682,617	2401.71	94,212			11,801		18,862			(11,627)		6,609		0001
Purchased Call/AI Powered US Equity Index/AIP20089I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/22/2024	07/22/2026	4	3,676,543	2419.46	124,944			19,248		23,020			(15,424)		10,225		0001
Purchased Call/AI Powered US Equity Index/AIP200851	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/05/2024	07/07/2026	1	2,876,328	2424.66	99,878			13,308		13,980			(12,260)		7,457		0001
Purchased Call/AI Powered US Equity Index/AIP20089J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/31/2024	07/23/2026	5	1,976,931	2417.7	59,475			9,249		12,902			(7,944)		5,516		0001
Purchased Call/AI Powered US Equity Index/AIP200990	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/24/2024	07/24/2026	3	3,729,308	2381.47	129,631			20,330		43,787			(15,962)		10,466		0001
Purchased Call/AI Powered US Equity Index/AIP20049C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/20/2024	08/19/2026	4	3,961,701	2390.28	137,957			26,562		46,846			(17,027)		12,312		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP2009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/09/2024	09/07/2026	3	4,487,884	2346.94	161,014			28,344		88,538			(19,860)		13,340		0001
Purchased Call/AI Powered US Equity Index/AIP2009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/09/2024	09/07/2026	4	2,886,813	2363.7	102,223			18,087		46,414			(12,656)		8,617		0001
Purchased Call/AI Powered US Equity Index/AIP2009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/02/2024	09/03/2026	1	2,336,123	2365.32	81,988			13,986		35,810			(10,096)		6,836		0001
Purchased Call/AI Powered US Equity Index/AIP2009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/03/2024	08/27/2026	4	1,602,215	2392.82	50,858			10,925		19,056			(6,612)		5,118		0001
Purchased Call/AI Powered US Equity Index/AIP2009S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/14/2024	09/14/2026	2	2,464,437	2373.17	88,409			16,432		35,902			(10,914)		7,922		0001
Purchased Call/AI Powered US Equity Index/AIP2009S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/31/2024	07/30/2026	4	1,736,524	2380.27	63,000			10,403		21,389			(7,777)		4,999		0001
Purchased Call/AI Powered US Equity Index/AIP2009SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/06/2024	08/26/2026	4	3,556,280	2392.6	123,721			25,022		42,147			(15,276)		11,323		0001
Purchased Call/AI Powered US Equity Index/AIP2009S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/26/2024	07/24/2026	3	2,691,560	2386.49	93,376			14,707		29,328			(11,553)		7,554		0001
Purchased Call/AI Powered US Equity Index/AIP2009S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/11/2024	07/10/2026	4	3,364,957	2433.05	119,141			16,446		14,575			(14,724)		8,850		0001
Purchased Call/AI Powered US Equity Index/AIP2009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/30/2024	09/28/2026	2	2,556,279	2386.58	92,337			18,939		33,576			(11,394)		8,287		0001
Purchased Call/AI Powered US Equity Index/AIP2009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/14/2025	08/13/2026	4	1,563,176	2371.91	54,171			10,194		23,021			(6,825)		4,753		0001
Purchased Call/AI Powered US Equity Index/AIP2009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/06/2024	09/06/2026	2	956,752	2355.56	32,724			5,712		16,905			(4,037)		2,833		0001
Purchased Call/AI Powered US Equity Index/AIP2009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/02/2024	07/31/2026	3	2,353,302	2397.84	77,897			12,974		22,549			(9,611)		6,803		0001
Purchased Call/AI Powered US Equity Index/AIP2009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/07/2024	08/05/2026	5	3,073,314	2349.05	111,136			19,284		58,593			(13,736)		9,064		0001
Purchased Call/AI Powered US Equity Index/AIP2009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/09/2024	09/09/2026	3	2,952,386	2365.66	106,338			23,602		51,421			(13,152)		9,835		0001
Purchased Call/AI Powered US Equity Index/AIP2009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/30/2024	08/28/2026	3	3,520,315	2399.03	125,048			25,751		44,284			(15,450)		11,284		0001
Purchased Call/AI Powered US Equity Index/AIP2009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/10/2024	09/10/2026	3	650,557	2364.25	23,837			5,315		11,566			(2,944)		2,174		0001
Purchased Call/AI Powered US Equity Index/AIP2009S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/06/2024	09/04/2026	5	4,836,602	2339.02	173,252			37,365		90,148			(21,457)		15,860		0001
Purchased Call/AI Powered US Equity Index/AIP2009S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/30/2024	09/28/2026	3	3,205,083	2395.52	109,111			22,498		37,004			(13,513)		10,273		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP200686	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/11/2024	07/09/2026	4	3,400,285	2428.02	120,805			16,482		15,986			(14,932)		8,889		0001
Purchased Call/AI Powered US Equity Index/AIP200686	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/12/2024	07/14/2026	1	1,763,251	2440.66	61,361			8,766		6,809			(7,544)		4,729		0001
Purchased Call/AI Powered US Equity Index/AIP200686	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/02/2024	08/04/2026	1	1,486,204	2386.32	32,314			8,983		26,473			(6,432)		4,366		0001
Purchased Call/AI Powered US Equity Index/AIP20095F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/01/2024	07/31/2026	3	3,483,851	2382.52	119,681			19,979		41,869			(14,779)		10,077		0001
Purchased Call/AI Powered US Equity Index/AIP20095H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/19/2024	07/17/2026	3	3,271,238	2420.47	107,481			15,848		19,344			(13,267)		8,897		0001
Purchased Call/AI Powered US Equity Index/AIP2004S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/21/2024	08/14/2026	4	3,153,444	2385.01	111,034			20,713		38,243			(13,741)		9,624		0001
Purchased Call/AI Powered US Equity Index/AIP2004SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/21/2024	08/20/2026	3	1,986,030	2387.47	71,077			13,782		24,555			(8,772)		6,194		0001
Purchased Call/AI Powered US Equity Index/AIP20095I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/09/2024	08/11/2026	1	1,180,921	2383.7	41,450			7,516		19,119			(5,036)		3,364		0001
Purchased Call/AI Powered US Equity Index/AIP20095I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/02/2024	07/31/2026	2	3,313,361	2365.32	113,138			18,925		50,481			(14,009)		9,578		0001
Purchased Call/AI Powered US Equity Index/AIP20095S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/12/2024	08/07/2026	3	3,550,240	2361.31	124,731			22,036		56,613			(15,413)		10,553		0001
Purchased Call/AI Powered US Equity Index/AIP2006S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/17/2024	09/17/2026	3	833,342	2386.73	33,142			7,701		13,048			(4,089)		3,192		0001
Purchased Call/AI Powered US Equity Index/AIP2003D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/11/2024	09/25/2026	3	2,793,686	2404.86	99,189			24,277		32,264			(12,284)		9,776		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/20/2024	09/22/2026	2	3,180,874	2387.37	112,667			26,931		39,572			(13,855)		11,013		0001
Purchased Call/AI Powered US Equity Index/AIP2003G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/30/2024	09/30/2026	2	3,025,093	2404.63	105,323			26,352		35,593			(12,996)		10,710		0001
Purchased Call/AI Powered US Equity Index/AIP2006H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/11/2024	09/11/2026	4	2,486,082	2371.92	89,370			20,424		40,591			(11,228)		8,332		0001
Purchased Call/AI Powered US Equity Index/AIP2004S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/21/2025	08/21/2026	4	3,754,516	2394.94	130,154			25,862		43,175			(16,310)		11,750		0001
Purchased Call/AI Powered US Equity Index/AIP2004S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/21/2024	08/18/2026	3	2,379,431	2385.01	81,922			16,239		30,014			(10,455)		7,388		0001
Purchased Call/AI Powered US Equity Index/AIP200657	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/05/2024	09/04/2026	5	1,712,612	2372.6	38,445			12,622		27,211			(7,242)		5,616		0001
Purchased Call/AI Powered US Equity Index/AIP200650	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/05/2024	07/06/2026	2	1,232,906	2424.66	42,691			5,638		5,889			(5,257)		3,178		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP200B55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/04/2024	09/04/2026	3	1,869,682	237.24	64,879			13,927		28,080			(8,004)		6,131		0001
Purchased Call/AI Powered US Equity Index/AIP200B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/16/2024	09/16/2026	3	3,714,870	2385.11	132,127			30,519		52,584			(16,305)		12,639		0001
Purchased Call/AI Powered US Equity Index/AIP200B55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/26/2024	07/27/2026	1	5,227,692	2386.49	181,924			29,278		57,451			(22,398)		14,862		0001
Purchased Call/AI Powered US Equity Index/AIP200B5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/27/2024	09/11/2026	4	2,582,539	2373.91	93,801			21,122		41,185			(11,601)		8,656		0001
Purchased Call/AI Powered US Equity Index/AIP200C39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/26/2024	09/25/2026	3	4,096,160	2404.57	144,671			35,340		47,377			(17,876)		14,302		0001
Purchased Call/AI Powered US Equity Index/AIP200C3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/27/2024	09/28/2026	2	2,545,659	2404.86	89,820			22,245		29,517			(11,065)		8,963		0001
Purchased Call/AI Powered US Equity Index/AIP200A3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/23/2024	08/24/2026	2	1,603,385	2394.94	55,129			11,343		18,161			(7,002)		5,070		0001
Purchased Call/AI Powered US Equity Index/AIP200F5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/10/2024	12/04/2026	3	4,286,312	2454.25	150,542			51,375		36,092			(18,628)		17,666		0001
Purchased Call/AI Powered US Equity Index/AIP200C5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/16/2024	12/16/2026	4	2,493,778	2436.01	84,556			30,123		27,010			(10,438)		10,549		0001
Purchased Call/AI Powered US Equity Index/AIP200H55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/02/2025	12/31/2026	4	2,581,044	2393.21	92,011			34,724		45,201			(11,355)		11,202		0001
Purchased Call/AI Powered US Equity Index/AIP200C3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/04/2024	10/06/2026	2	2,210,414	2403.62	79,023			20,411		26,924			(9,720)		7,953		0001
Purchased Call/AI Powered US Equity Index/AIP200D3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/23/2024	10/22/2026	3	1,645,290	2411.43	57,288			16,088		19,464			(7,074)		6,165		0001
Purchased Call/AI Powered US Equity Index/AIP200C3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/10/2024	10/09/2026	3	3,723,175	2406.16	134,387			35,471		44,689			(16,600)		13,502		0001
Purchased Call/AI Powered US Equity Index/AIP200D3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/23/2024	10/23/2026	2	3,746,363	2405.33	133,971			37,761		47,847			(16,522)		14,080		0001
Purchased Call/AI Powered US Equity Index/AIP200E50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/04/2024	10/28/2026	4	3,336,237	2411.73	118,466			34,211		40,180			(14,622)		12,691		0001
Purchased Call/AI Powered US Equity Index/AIP200E3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/31/2024	10/30/2026	3	4,301,740	2408.17	172,336			50,286		62,058			(21,283)		18,722		0001
Purchased Call/AI Powered US Equity Index/AIP200E3F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/06/2024	11/05/2026	4	1,362,963	2409.19	55,882			16,831		17,384			(6,920)		5,276		0001
Purchased Call/AI Powered US Equity Index/AIP200F55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/11/2024	11/06/2026	3	5,363,829	2440.13	191,973			58,095		47,830			(23,733)		20,821		0001
Purchased Call/AI Powered US Equity Index/AIP200F55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/21/2024	11/20/2026	3	4,631,365	2437.14	164,309			52,904		45,327			(20,323)		18,541		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/03/2024	10/01/2026	3	1,284,774	2397.07	46,293			11,648		16,667			(5,712)		4,561		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/13/2024	12/11/2026	4	4,871,500	2435.42	172,279			60,483		52,207			(21,326)		20,359		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/18/2024	11/13/2026	2	3,480,130	2425.17	124,288			38,812		38,218			(15,384)		13,762		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/02/2024	10/02/2026	3	3,159,891	2398.24	113,982			28,950		40,622			(14,108)		11,248		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/21/2024	10/16/2026	3	4,066,454	2420.85	144,018			39,396		41,981			(17,816)		15,013		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/13/2024	11/13/2026	3	4,637,255	2442.48	163,008			50,661		41,411			(20,105)		18,285		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/27/2024	12/29/2026	1	3,444,577	2407.76	121,217			45,290		51,479			(14,904)		14,765		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/04/2024	11/25/2026	3	1,864,140	2449.61	65,900			21,840		16,020			(8,143)		7,542		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/27/2024	12/18/2026	3	3,435,695	2403.14	122,302			44,129		52,886			(15,139)		14,554		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/11/2024	10/09/2026	4	4,838,416	2415.07	173,134			45,885		52,085			(21,504)		17,546		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/29/2024	11/30/2026	1	1,975,273	2451.23	70,320			23,504		16,846			(8,658)		8,075		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/14/2024	10/30/2026	3	5,063,013	2397.71	179,933			52,722		72,113			(22,273)		19,338		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/25/2024	10/27/2026	1	2,851,224	2406.88	101,789			29,222		36,115			(12,515)		10,813		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/11/2024	12/09/2026	3	4,335,105	2444.54	151,798			52,580		41,519			(18,727)		18,038		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/03/2024	10/02/2026	2	2,630,881	2395.43	95,486			24,243		34,979			(11,783)		9,365		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/06/2024	12/08/2026	1	3,935,307	2454.25	140,097			48,303		33,527			(17,225)		16,349		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/10/2024	12/10/2026	4	1,241,817	2437.33	44,605			15,546		12,970			(5,513)		5,180		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/16/2024	10/16/2026	2	2,793,427	2420.79	99,612			27,123		28,860			(12,286)		10,313		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/18/2024	10/19/2026	1	2,721,383	2420.85	97,153			26,861		28,267			(11,961)		10,123		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP2003SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/17/2024	12/17/2026	4	2,821,510	2429.93	89,841			32,130		32,716			(11,090)		11,390		0001
Purchased Call/AI Powered US Equity Index/AIP200FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/29/2024	11/27/2026	1	4,235,367	2451.23	150,265			49,818		35,886			(18,579)		17,200		0001
Purchased Call/AI Powered US Equity Index/AIP2003S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/11/2024	10/12/2026	2	2,338,679	2415.07	83,500			22,313		25,329			(10,282)		8,547		0001
Purchased Call/AI Powered US Equity Index/AIP2003V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/08/2024	10/08/2026	3	1,314,981	2400.94	48,311			12,634		16,719			(5,965)		4,756		0001
Purchased Call/AI Powered US Equity Index/AIP2003H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/18/2024	10/20/2026	1	2,904,986	2420.85	103,989			28,857		30,354			(12,767)		10,832		0001
Purchased Call/AI Powered US Equity Index/AIP200E0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/12/2024	11/12/2026	3	2,453,579	2442.74	86,805			26,838		21,720			(10,705)		9,653		0001
Purchased Call/AI Powered US Equity Index/AIP200ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/09/2024	11/09/2026	2	6,640,291	2444.29	236,328			72,310		56,631			(29,116)		25,952		0001
Purchased Call/AI Powered US Equity Index/AIP200FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/26/2024	11/25/2026	4	2,629,100	2442.98	95,948			31,504		24,431			(11,861)		10,637		0001
Purchased Call/AI Powered US Equity Index/AIP200S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/11/2024	10/13/2026	2	4,159,365	2415.07	148,926			39,949		45,316			(18,316)		15,240		0001
Purchased Call/AI Powered US Equity Index/AIP200FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/22/2024	11/23/2026	1	2,007,431	2440.29	71,264			23,134		19,045			(8,774)		8,088		0001
Purchased Call/AI Powered US Equity Index/AIP200E1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/08/2024	11/06/2026	2	5,251,945	2444.29	186,576			56,515		44,502			(23,085)		20,387		0001
Purchased Call/AI Powered US Equity Index/AIP2003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/28/2024	10/23/2026	3	2,552,601	2406.88	91,524			25,927		32,004			(11,329)		9,588		0001
Purchased Call/AI Powered US Equity Index/AIP200FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/06/2024	12/07/2026	1	3,935,782	2454.25	140,114			48,182		33,338			(17,251)		16,319		0001
Purchased Call/AI Powered US Equity Index/AIP200S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/20/2024	12/22/2026	1	2,747,155	2403.14	97,524			35,500		42,652			(11,991)		11,726		0001
Purchased Call/AI Powered US Equity Index/AIP2003SII	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/26/2024	12/24/2026	4	7,522,897	2417.24	258,713			95,494		102,111			(32,016)		32,231		0001
Purchased Call/AI Powered US Equity Index/AIP2003SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/19/2024	12/18/2026	3	4,121,767	2393.96	145,549			52,240		69,513			(17,951)		17,461		0001
Purchased Call/AI Powered US Equity Index/AIP2003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/24/2024	12/24/2026	1	505,772	2416.83	17,904			6,576		6,894			(2,207)		2,167		0001
Purchased Call/AI Powered US Equity Index/AIP2003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/12/2024	12/11/2026	3	4,279,014	2441.45	151,497			52,889		43,485			(18,684)		17,883		0001
Purchased Call/AI Powered US Equity Index/AIP2003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/08/2024	10/07/2026	3	3,410,931	2397.39	123,370			32,057		45,009			(15,223)		12,305		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/29/2024	10/26/2026	2	5,779,310	2406.88	206,399			99,055		72,836			(25,414)		21,866		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/17/2024	10/16/2026	2	4,523,925	2420.12	161,606			44,147		47,126			(19,956)		16,702		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/09/2024	10/09/2026	2	2,841,108	2408.47	103,811			27,332		33,975			(12,816)		10,303		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/14/2024	10/14/2026	3	2,680,682	2419.82	95,122			25,637		27,813			(11,738)		9,884		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/20/2024	12/21/2026	1	3,092,020	2403.14	109,767			39,860		47,803			(13,514)		13,173		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/27/2024	11/27/2026	2	10,325,369	2446.31	366,829			121,438		92,770			(45,229)		41,951		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/20/2024	11/19/2026	3	1,625,101	2432.47	57,860			18,471		16,707			(7,146)		6,482		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/14/2025	12/28/2026	2	4,118,927	2407.76	146,054			94,459		61,833			(17,987)		17,778		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/14/2024	11/13/2026	3	4,119,275	2436.84	144,682			45,114		39,352			(17,869)		16,243		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/15/2024	11/16/2026	1	3,455,247	2425.17	122,661			38,637		38,038			(15,102)		13,714		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/27/2024	12/24/2026	3	4,556,515	2407.76	158,151			58,446		66,099			(19,569)		19,522		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/01/2024	11/02/2026	1	4,090,796	2397.71	145,632			43,069		58,533			(17,930)		15,735		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/22/2024	11/20/2026	4	4,328,562	2440.29	152,188			49,307		40,830			(18,960)		17,329		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/08/2024	11/10/2026	1	4,956,758	2444.29	176,532			54,149		42,557			(21,705)		19,423		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/22/2024	10/21/2026	3	3,113,136	2412.7	110,264			30,870		36,091			(13,648)		11,637		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/13/2024	12/15/2026	1	2,685,313	2435.42	95,329			33,784		29,063			(11,721)		11,310		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/18/2024	10/15/2026	3	1,436,677	2416.12	51,867			14,050		15,631			(6,400)		5,291		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/01/2024	11/03/2026	1	3,632,347	2397.71	129,312			38,367		52,205			(15,899)		14,004		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/22/2024	11/24/2026	1	1,060,651	2440.29	37,653			12,258		10,118			(4,629)		4,282		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP200E32	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/01/2024	10/30/2026	2	3,857,877	2395.59	137,495			40,211		56,252			(16,977)		14,735		0001
Purchased Call/AI Powered US Equity Index/AIP200F9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/29/2024	12/01/2026	1	2,925,999	2451.23	104,166			34,913		25,101			(12,807)		11,986		0001
Purchased Call/AI Powered US Equity Index/AIP200H57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/02/2025	12/31/2026	2	3,423,886	2392.27	125,907			47,668		60,503			(15,571)		14,860		0001
Purchased Call/AI Powered US Equity Index/AIP200H6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/17/2025	01/19/2027	2	2,625,623	2423.21	94,919			38,257		35,882			(11,672)		11,782		0001
Purchased Call/AI Powered US Equity Index/AIP200I30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/17/2025	01/15/2027	3	5,695,823	2423.21	205,005			82,134		77,522			(25,412)		25,390		0001
Purchased Call/AI Powered US Equity Index/AIP200H90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/21/2025	01/13/2027	3	2,377,751	2386.75	109,356			43,160		57,007			(13,497)		13,225		0001
Purchased Call/AI Powered US Equity Index/AIP200H9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/14/2025	01/14/2027	2	1,125,032	2391.78	43,336			17,161		20,626			(5,348)		5,005		0001
Purchased Call/AI Powered US Equity Index/AIP200H9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/21/2025	01/15/2027	3	2,662,121	2413.1	97,452			38,917		40,013			(12,038)		11,865		0001
Purchased Call/AI Powered US Equity Index/AIP200I57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/24/2025	01/22/2027	5	5,169,041	2440.87	179,800			73,827		59,968			(22,266)		23,314		0001
Purchased Call/AI Powered US Equity Index/AIP200I30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/31/2025	01/29/2027	2	2,785,364	2429.91	98,525			41,247		36,608			(12,192)		12,610		0001
Purchased Call/AI Powered US Equity Index/AIP200I39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/28/2025	03/24/2027	4	3,532,732	2360.06	127,701			62,682		96,123			(15,758)		17,493		0001
Purchased Call/AI Powered US Equity Index/AIP200J9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/26/2025	02/26/2027	2	3,992,043	2397.73	140,739			64,052		76,141			(17,357)		18,989		0001
Purchased Call/AI Powered US Equity Index/AIP200K5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/17/2025	03/12/2027	4	4,105,159	2342.31	149,405			71,225		125,822			(18,489)		19,394		0001
Purchased Call/AI Powered US Equity Index/AIP200K5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/18/2025	03/18/2027	3	2,066,319	2341.19	77,438			37,366		64,969			(9,554)		10,244		0001
Purchased Call/AI Powered US Equity Index/AIP200L3D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/26/2025	03/25/2027	2	3,636,104	2351.83	130,925			64,518		105,480			(16,167)		18,030		0001
Purchased Call/AI Powered US Equity Index/AIP200L9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/01/2025	03/31/2027	3	4,426,255	2337.24	161,819			80,993		143,726			(19,971)		22,131		0001
Purchased Call/AI Powered US Equity Index/AIP200L3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/26/2025	03/25/2027	4	3,544,947	2361.33	124,742			61,437		96,540			(15,401)		17,576		0001
Purchased Call/AI Powered US Equity Index/AIP200K9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/18/2025	03/12/2027	3	4,865,824	2327.46	179,748			85,571		166,352			(22,202)		23,687		0001
Purchased Call/AI Powered US Equity Index/AIP200L36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/21/2025	03/23/2027	1	1,573,995	2348.53	57,136			27,940		47,993			(7,025)		7,783		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP200SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/28/2025	03/29/2027	1	3,704,051	2337.85	134,457			66,951		119,349			(16,554)		18,469		0001
Purchased Call/AI Powered US Equity Index/AIP200SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/08/2025	01/04/2027	2	3,275,351	2407	117,947			45,117		50,421			(14,529)		14,331		0001
Purchased Call/AI Powered US Equity Index/AIP200S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/03/2025	01/05/2027	1	3,125,786	2407	112,841			43,245		48,274			(13,874)		13,689		0001
Purchased Call/AI Powered US Equity Index/AIP200S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/10/2025	02/05/2027	3	5,137,438	2431.16	185,673			79,531		66,695			(22,960)		23,711		0001
Purchased Call/AI Powered US Equity Index/AIP200S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/06/2025	01/22/2027	4	3,095,634	2435.62	108,806			44,536		37,758			(13,496)		13,917		0001
Purchased Call/AI Powered US Equity Index/AIP200JF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/18/2025	02/17/2027	2	4,434,131	2459.85	160,096			70,855		46,107			(19,705)		20,855		0001
Purchased Call/AI Powered US Equity Index/AIP200HC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/10/2025	12/31/2026	4	3,792,801	2407	136,231			51,656		58,084			(16,881)		16,461		0001
Purchased Call/AI Powered US Equity Index/AIP200H9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/23/2025	01/15/2027	3	1,982,912	2409.77	72,303			28,772		30,781			(8,922)		8,837		0001
Purchased Call/AI Powered US Equity Index/AIP200H0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/10/2025	01/08/2027	2	3,333,228	2386.15	119,690			46,631		63,508			(14,808)		14,675		0001
Purchased Call/AI Powered US Equity Index/AIP200K6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/03/2025	03/03/2027	3	2,890,842	2372.21	100,218			46,292		69,083			(12,366)		13,889		0001
Purchased Call/AI Powered US Equity Index/AIP200JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/20/2025	02/18/2027	3	1,445,059	2460.48	52,141			23,163		15,002			(6,435)		6,807		0001
Purchased Call/AI Powered US Equity Index/AIP200J0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/26/2025	02/25/2027	2	2,221,607	2396.74	80,147			36,352		41,972			(9,887)		10,578		0001
Purchased Call/AI Powered US Equity Index/AIP200KH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/10/2025	03/05/2027	3	3,023,566	2344.78	106,939			49,941		90,065			(13,232)		14,569		0001
Purchased Call/AI Powered US Equity Index/AIP200U8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/12/2025	02/12/2027	4	4,112,572	2431.93	151,231			65,934		55,740			(18,655)		19,183		0001
Purchased Call/AI Powered US Equity Index/AIP200SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/07/2025	02/05/2027	3	5,246,141	2441.4	187,645			80,253		63,450			(23,173)		24,213		0001
Purchased Call/AI Powered US Equity Index/AIP200J9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/14/2025	02/12/2027	2	3,969,035	2452.83	143,944			63,042		44,509			(17,776)		18,323		0001
Purchased Call/AI Powered US Equity Index/AIP200J3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/24/2025	02/24/2027	4	4,419,268	2410.81	152,723			69,099		74,809			(18,846)		21,010		0001
Purchased Call/AI Powered US Equity Index/AIP200J8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/14/2025	02/16/2027	1	2,469,698	2459.85	89,156			39,366		25,554			(10,962)		11,598		0001
Purchased Call/AI Powered US Equity Index/AIP200X3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/06/2025	03/05/2027	3	3,956,359	2339.78	140,204			65,398		119,299			(17,320)		18,382		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP200/\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/29/2025	01/27/2027	5	3,166,735	2421.19	118,379			49,075		45,295			(14,633)		14,403		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/03/2025	02/03/2027	3	2,252,837	2423.11	83,476			35,347		32,288			(10,300)		10,364		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/04/2025	02/26/2027	3	3,522,704	2393.02	124,165			56,782		70,152			(15,362)		16,798		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/04/2025	03/04/2027	2	1,759,127	2358.68	65,402			30,295		46,950			(8,068)		8,464		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/20/2025	03/19/2027	2	3,811,996	2350.2	138,025			66,837		111,164			(17,025)		18,744		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/03/2025	01/25/2027	2	2,272,952	2437.51	81,300			33,474		27,418			(10,023)		10,303		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/20/2025	03/19/2027	3	4,735,977	2350.17	171,164			83,132		138,139			(21,139)		23,287		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/29/2025	01/28/2027	5	2,445,457	2423.66	89,282			37,351		32,333			(11,067)		11,141		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/13/2025	03/12/2027	3	3,742,841	2334.86	134,056			63,604		121,236			(16,534)		18,221		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/07/2025	01/06/2027	3	3,193,808	2411.44	107,632			41,438		46,518			(13,283)		13,748		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/10/2025	01/12/2027	1	2,746,378	2386.15	98,870			38,842		52,689			(12,156)		12,177		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/10/2025	01/11/2027	1	5,521,347	2386.15	198,769			77,922		105,567			(24,472)		24,437		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/12/2025	03/10/2027	3	3,694,760	2323.64	136,374			64,318		129,417			(16,830)		17,394		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/18/2025	03/17/2027	3	4,639,427	2348.37	165,154			79,498		136,688			(20,366)		22,748		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/08/2025	01/08/2027	2	7,940,154	2400.35	281,210			109,042		132,345			(34,667)		34,958		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/07/2025	01/07/2027	2	515,107	2398.21	18,606			7,187		8,647			(2,296)		2,264		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/29/2025	01/29/2027	3	3,598,033	2427.72	130,417			54,335		48,577			(16,067)		16,377		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/17/2025	01/20/2027	1	1,630,030	2423.21	58,844			23,764		22,380			(7,225)		7,327		0001
Purchased Call/AI Powered US Equity Index/AIP200/\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/13/2025	02/05/2027	3	4,584,889	2438.49	166,179			70,841		57,069			(20,497)		21,161		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP200IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/05/2025	02/04/2027	3	1,347,742	2431.55	49,652			21,095		17,875			(6,126)		6,210		0001
Purchased Call/AI Powered US Equity Index/AIP200IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/07/2025	01/22/2027	4	2,968,457	2437.51	105,057			42,986		35,636			(13,004)		13,389		0001
Purchased Call/AI Powered US Equity Index/AIP200J86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/11/2025	02/11/2027	3	1,470,404	2429.82	53,548			23,271		20,249			(6,610)		6,852		0001
Purchased Call/AI Powered US Equity Index/AIP200J55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/24/2025	03/19/2027	2	5,151,217	2348.53	189,756			92,294		152,117			(23,487)		25,329		0001
Purchased Call/AI Powered US Equity Index/AIP200J9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/31/2025	02/01/2027	1	5,156,500	2429.91	186,150			78,352		66,615			(22,919)		23,645		0001
Purchased Call/AI Powered US Equity Index/AIP200J51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/07/2025	02/08/2027	1	3,860,725	2431.16	138,986			59,839		51,848			(17,112)		17,904		0001
Purchased Call/AI Powered US Equity Index/AIP200K2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/28/2025	03/01/2027	1	5,033,646	2393.02	182,218			83,715		100,549			(22,434)		24,112		0001
Purchased Call/AI Powered US Equity Index/AIP200J5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/21/2025	02/19/2027	3	4,452,548	2449.93	155,594			69,550		51,579			(19,215)		21,007		0001
Purchased Call/AI Powered US Equity Index/AIP200J9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/31/2025	01/29/2027	3	4,293,333	2435.83	153,844			64,308		53,645			(18,997)		19,591		0001
Purchased Call/AI Powered US Equity Index/AIP200J5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/28/2025	02/26/2027	4	5,101,172	2381.48	185,153			84,567		112,024			(22,870)		24,326		0001
Purchased Call/AI Powered US Equity Index/AIP200J5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/28/2025	02/19/2027	5	2,402,013	2462.39	81,153			36,192		24,584			(10,018)		11,333		0001
Purchased Call/AI Powered US Equity Index/AIP200J57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/21/2025	03/22/2027	1	3,663,253	2348.53	132,976			64,933		108,383			(16,372)		18,089		0001
Purchased Call/AI Powered US Equity Index/AIP200J50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/21/2025	02/23/2027	1	2,275,802	2420.11	82,156			37,016		35,281			(10,101)		10,803		0001
Purchased Call/AI Powered US Equity Index/AIP200J50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/21/2025	02/22/2027	1	2,327,309	2420.11	84,016			37,790		35,946			(10,344)		11,031		0001
Purchased Call/AI Powered US Equity Index/AIP200K9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/10/2025	02/10/2027	3	4,610,527	2434.46	163,343			70,738		60,485			(20,156)		21,460		0001
Purchased Call/AI Powered US Equity Index/AIP200J5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/13/2025	03/11/2027	3	2,607,408	2327.2	96,163			45,473		89,147			(11,863)		12,675		0001
Purchased Call/AI Powered US Equity Index/AIP200J31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/31/2025	03/25/2027	2	4,398,490	2337.85	156,635			78,591		141,190			(19,669)		21,766		0001
Purchased Call/AI Powered US Equity Index/AIP200J5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/24/2025	01/26/2027	1	2,610,671	2437.51	94,245			38,837		31,641			(11,588)		11,854		0001
Purchased Call/AI Powered US Equity Index/AIP200J3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/24/2025	01/21/2027	3	2,188,636	2431.98	79,978			32,447		27,652			(9,871)		9,855		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP200P98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/24/2025	06/17/2027	4	5,993,637	2343.65	214,487			131,195		201,159			(26,592)		32,960		0001
Purchased Call/AI Powered US Equity Index/AIP200NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/01/2025	04/30/2027	3	3,520,414	2327.16	127,913			69,561		126,597			(15,805)		18,311		0001
Purchased Call/AI Powered US Equity Index/AIP200P92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/06/2025	06/08/2027	2	2,044,485	2347.86	73,147			43,509		86,200			(8,995)		11,147		0001
Purchased Call/AI Powered US Equity Index/AIP200NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/21/2025	05/20/2027	4	2,035,180	2344.01	71,571			40,741		66,513			(8,830)		10,851		0001
Purchased Call/AI Powered US Equity Index/AIP200NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/25/2025	04/26/2027	2	3,111,869	2324.29	111,748			59,951		113,521			(13,760)		16,104		0001
Purchased Call/AI Powered US Equity Index/AIP200MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/11/2025	04/13/2027	1	1,461,159	2308.16	52,456			27,165		58,758			(6,449)		7,435		0001
Purchased Call/AI Powered US Equity Index/AIP200NS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/29/2025	05/28/2027	3	1,518,651	2340.44	54,397			31,598		51,268			(6,712)		8,174		0001
Purchased Call/AI Powered US Equity Index/AIP200NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/28/2025	05/24/2027	2	3,151,490	2335.54	112,586			64,827		103,399			(13,864)		16,883		0001
Purchased Call/AI Powered US Equity Index/AIP200NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/23/2025	04/21/2027	4	2,481,741	2300.89	92,298			48,872		105,388			(11,392)		12,761		0001
Purchased Call/AI Powered US Equity Index/AIP200NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/26/2025	06/25/2027	2	4,614,896	2353.81	164,918			102,418		145,981			(20,371)		25,949		0001
Purchased Call/AI Powered US Equity Index/AIP200P94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/06/2025	06/04/2027	2	3,100,455	2347.86	109,931			65,179		100,090			(13,615)		16,826		0001
Purchased Call/AI Powered US Equity Index/AIP200NS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/16/2025	04/15/2027	2	3,193,778	2310.36	113,528			59,130		126,852			(14,003)		16,294		0001
Purchased Call/AI Powered US Equity Index/AIP200LS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/03/2025	04/02/2027	4	5,839,529	2315.56	200,455			101,233		221,440			(24,759)		29,278		0001
Purchased Call/AI Powered US Equity Index/AIP200P98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/11/2025	06/10/2027	3	2,847,372	2346.13	102,190			61,105		93,537			(12,607)		15,560		0001
Purchased Call/AI Powered US Equity Index/AIP200P9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/12/2025	06/11/2027	3	4,216,833	2348.22	150,428			90,497		136,827			(18,552)		23,081		0001
Purchased Call/AI Powered US Equity Index/AIP200NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/20/2025	05/12/2027	3	2,902,023	2339.23	104,606			58,426		97,184			(12,916)		15,322		0001
Purchased Call/AI Powered US Equity Index/AIP200S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/02/2025	06/02/2027	2	2,922,083	2344	105,940			62,201		96,585			(13,074)		15,821		0001
Purchased Call/AI Powered US Equity Index/AIP200LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/04/2025	04/02/2027	3	2,646,021	2283.6	94,505			47,798		123,926			(11,698)		13,266		0001
Purchased Call/AI Powered US Equity Index/AIP200NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/10/2025	04/09/2027	2	3,772,818	2318.25	131,672			67,544		141,366			(16,240)		19,095		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP200NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/30/2025	04/30/2027	2	2,577,528	2326.28	92,840			50,273		93,245			(11,448)		13,407		0001
Purchased Call/AI Powered US Equity Index/AIP200NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/16/2025	05/17/2027	1	1,855,806	2344.83	66,252			37,455		60,047			(8,157)		9,638		0001
Purchased Call/AI Powered US Equity Index/AIP200NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/08/2025	04/08/2027	3	2,022,960	2277.52	81,174			41,523		96,803			(10,016)		10,225		0001
Purchased Call/AI Powered US Equity Index/AIP200PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/25/2025	06/25/2027	2	2,920,514	2349.6	105,151			65,060		95,025			(12,968)		16,232		0001
Purchased Call/AI Powered US Equity Index/AIP200LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/01/2025	04/01/2027	2	2,251,779	2341.57	82,152			41,224		70,963			(10,137)		11,274		0001
Purchased Call/AI Powered US Equity Index/AIP200NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/07/2025	05/07/2027	3	3,478,504	2329.35	125,243			69,071		124,063			(15,449)		18,253		0001
Purchased Call/AI Powered US Equity Index/AIP200S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/23/2025	05/21/2027	4	3,593,887	2335.54	127,527			73,566		121,666			(15,867)		18,735		0001
Purchased Call/AI Powered US Equity Index/AIP200NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/30/2025	04/28/2027	4	3,963,057	2325.13	143,155			77,165		144,146			(17,668)		20,561		0001
Purchased Call/AI Powered US Equity Index/AIP200NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/29/2025	04/29/2027	2	1,955,725	2326.83	70,160			37,881		70,401			(8,654)		10,160		0001
Purchased Call/AI Powered US Equity Index/AIP200PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/17/2025	06/16/2027	4	4,000,505	2346.35	139,925			85,000		129,297			(17,277)		22,011		0001
Purchased Call/AI Powered US Equity Index/AIP200LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/04/2025	04/02/2027	3	4,635,005	2347.67	161,548			81,269		141,660			(19,921)		23,529		0001
Purchased Call/AI Powered US Equity Index/AIP200NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/22/2025	04/22/2027	2	2,065,768	2309.23	75,648			40,143		83,309			(9,334)		10,656		0001
Purchased Call/AI Powered US Equity Index/AIP200PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/06/2025	06/07/2027	1	2,173,646	2347.86	77,817			46,240		70,277			(9,581)		11,837		0001
Purchased Call/AI Powered US Equity Index/AIP200NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/15/2025	04/14/2027	3	2,866,441	2309.17	102,735			53,395		114,638			(12,678)		14,804		0001
Purchased Call/AI Powered US Equity Index/AIP200MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/17/2025	04/20/2027	1	1,830,756	2307.69	65,724			34,620		74,276			(8,070)		9,401		0001
Purchased Call/AI Powered US Equity Index/AIP200NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/14/2025	05/14/2027	2	2,742,729	2340.91	98,115			55,053		91,033			(12,101)		14,517		0001
Purchased Call/AI Powered US Equity Index/AIP200S31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/16/2025	05/18/2027	1	1,222,291	2344.83	43,798			24,764		39,610			(5,360)		6,501		0001
Purchased Call/AI Powered US Equity Index/AIP200PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/10/2025	06/09/2027	3	3,125,192	2345.94	111,615			66,585		102,665			(13,770)		17,059		0001
Purchased Call/AI Powered US Equity Index/AIP200PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/13/2025	06/11/2027	3	2,620,236	2349.38	93,457			56,058		84,889			(11,528)		14,335		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP2003Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/30/2025	05/28/2027	2	5,653,036	2342.13	202,116			117,834		188,672			(25,003)		30,428		0001
Purchased Call/AI Powered US Equity Index/AIP200NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/07/2025	05/06/2027	3	2,615,173	2328.19	94,078			51,774		93,882			(11,616)		13,706		0001
Purchased Call/AI Powered US Equity Index/AIP20038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/21/2025	05/21/2027	3	3,037,261	2338.13	108,306			61,833		103,457			(13,358)		16,213		0001
Purchased Call/AI Powered US Equity Index/AIP200P6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/13/2025	06/15/2027	1	3,682,491	2345.29	131,833			79,679		122,165			(16,209)		20,239		0001
Purchased Call/AI Powered US Equity Index/AIP200NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/09/2025	05/10/2027	2	2,574,209	2330.29	92,250			51,284		91,360			(11,363)		13,556		0001
Purchased Call/AI Powered US Equity Index/AIP20035	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/27/2025	06/29/2027	1	1,894,817	2352.79	60,844			37,944		54,143			(7,481)		9,461		0001
Purchased Call/AI Powered US Equity Index/AIP200LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/04/2025	04/05/2027	1	2,613,248	2283.6	83,816			47,618		122,515			(11,550)		13,155		0001
Purchased Call/AI Powered US Equity Index/AIP200MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/16/2025	04/16/2027	2	3,654,059	2306.82	131,103			68,529		148,741			(16,171)		18,666		0001
Purchased Call/AI Powered US Equity Index/AIP200NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/09/2025	05/11/2027	1	1,724,240	2330.29	61,728			34,340		61,278			(7,569)		9,093		0001
Purchased Call/AI Powered US Equity Index/AIP200LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/04/2025	04/06/2027	1	1,701,648	2283.6	61,089			31,048		79,856			(7,511)		8,576		0001
Purchased Call/AI Powered US Equity Index/AIP200MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/17/2025	04/19/2027	1	3,756,793	2307.69	134,941			70,992		152,316			(16,591)		19,277		0001
Purchased Call/AI Powered US Equity Index/AIP2003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/30/2025	05/28/2027	2	3,106,005	2341.66	111,040			64,683		103,994			(13,719)		16,718		0001
Purchased Call/AI Powered US Equity Index/AIP2003A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/22/2025	05/21/2027	3	3,502,812	2337.66	126,028			72,675		119,695			(15,660)		18,696		0001
Purchased Call/AI Powered US Equity Index/AIP200PF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/18/2025	06/11/2027	3	3,652,394	2345.29	131,459			79,227		120,816			(16,281)		19,982		0001
Purchased Call/AI Powered US Equity Index/AIP2003J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/06/2025	05/27/2027	4	3,454,527	2342.29	122,571			70,980		115,033			(15,129)		18,572		0001
Purchased Call/AI Powered US Equity Index/AIP200P90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/20/2025	06/21/2027	1	2,594,785	2343.65	92,535			56,769		87,023			(11,393)		14,302		0001
Purchased Call/AI Powered US Equity Index/AIP200PH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/13/2025	06/14/2027	1	2,313,564	2345.29	82,826			50,014		76,642			(10,197)		12,701		0001
Purchased Call/AI Powered US Equity Index/AIP20037	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/01/2025	06/30/2027	4	5,704,545	2339.46	204,333			127,887		174,509			(25,223)		31,881		0001
Purchased Call/AI Powered US Equity Index/AIP200NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/11/2025	04/12/2027	1	3,957,530	2308.16	141,680			73,276		159,949			(17,443)		20,110		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP200NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/02/2025	05/03/2027	1	2,501,243	2331.69	88,795			49,035		87,338			(11,055)		13,059		0001
Purchased Call/AI Powered US Equity Index/AIP200NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/23/2025	05/26/2027	1	1,355,869	2335.54	48,540			28,004		47,198			(5,960)		7,281		0001
Purchased Call/AI Powered US Equity Index/AIP200NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/25/2025	04/27/2027	1	2,679,575	2324.29	96,197			51,666		97,885			(11,827)		13,885		0001
Purchased Call/AI Powered US Equity Index/AIP200NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/02/2025	05/04/2027	1	1,368,326	2331.69	49,260			26,930		47,847			(6,057)		7,153		0001
Purchased Call/AI Powered US Equity Index/AIP200NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/23/2025	05/25/2027	1	1,828,620	2335.54	65,282			37,625		63,566			(8,026)		9,808		0001
Purchased Call/AI Powered US Equity Index/AIP200NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/02/2025	07/02/2027	3	3,411,348	2360.1	124,175			78,315		104,179			(15,319)		19,107		0001
Purchased Call/AI Powered US Equity Index/AIP200NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/01/2025	07/01/2027	4	3,291,039	2357.37	120,190			75,570		102,233			(14,841)		18,413		0001
Purchased Call/AI Powered US Equity Index/AIP200NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/22/2025	08/19/2027	4	2,704,611	2382.1	96,715			67,189		74,932			(11,935)		15,922		0001
Purchased Call/AI Powered US Equity Index/AIP200NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/07/2025	07/02/2027	3	8,405,104	2363.48	302,840			191,213		250,877			(37,429)		47,076		0001
Purchased Call/AI Powered US Equity Index/AIP200NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/21/2025	07/21/2027	5	3,833,464	2366.29	138,650			90,795		114,346			(17,119)		21,912		0001
Purchased Call/AI Powered US Equity Index/AIP200S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/05/2025	08/05/2027	3	1,896,274	2361.79	70,308			47,481		59,195			(8,677)		11,008		0001
Purchased Call/AI Powered US Equity Index/AIP200S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/18/2025	07/19/2027	1	2,637,347	2364.34	95,208			62,075		79,456			(11,722)		15,043		0001
Purchased Call/AI Powered US Equity Index/AIP200S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/19/2025	08/18/2027	4	3,916,483	2387.02	138,811			96,211		104,840			(17,133)		23,034		0001
Purchased Call/AI Powered US Equity Index/AIP200S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/08/2025	08/06/2027	3	1,541,406	2368.67	55,827			37,829		46,054			(6,800)		8,957		0001
Purchased Call/AI Powered US Equity Index/AIP200S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/14/2025	07/09/2027	4	4,095,072	2361.55	147,761			94,761		124,578			(18,284)		23,111		0001
Purchased Call/AI Powered US Equity Index/AIP200S0C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/11/2025	08/11/2027	4	2,799,365	2369.98	105,388			72,020		83,300			(13,005)		16,949		0001
Purchased Call/AI Powered US Equity Index/AIP200R9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/23/2025	07/22/2027	4	2,725,628	2365.43	100,946			65,949		81,880			(12,408)		15,596		0001
Purchased Call/AI Powered US Equity Index/AIP200S99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/08/2025	08/06/2027	3	4,425,230	2372.64	159,564			108,483		128,786			(19,752)		25,715		0001
Purchased Call/AI Powered US Equity Index/AIP200ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/09/2025	09/09/2027	3	2,064,456	2400.17	76,546			55,375		51,819			(9,446)		12,403		0001

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Purchased Call/AI Powered US Equity Index/AIP200R3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/06/2025	08/04/2027	4	3,264,807	2367.97	116,053			78,215		104,220			(14,325)		18,933		0001
Purchased Call/AI Powered US Equity Index/AIP200US	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/25/2025	09/24/2027	4	1,228,857	2418.39	44,293			32,971		27,787			(5,466)		7,487		0001
Purchased Call/AI Powered US Equity Index/AIP200USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/26/2025	09/24/2027	3	4,346,215	2410.35	159,918			119,385		103,765			(19,793)		26,481		0001
Purchased Call/AI Powered US Equity Index/AIP200T92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/26/2025	08/25/2027	3	3,117,471	2385.56	114,482			80,429		84,939			(14,127)		18,461		0001
Purchased Call/AI Powered US Equity Index/AIP200S31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/14/2025	08/13/2027	3	4,720,591	2387.82	170,861			117,652		125,053			(21,106)		27,625		0001
Purchased Call/AI Powered US Equity Index/AIP200S3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/15/2025	08/17/2027	2	1,857,508	2388.11	67,256			46,480		49,278			(8,271)		10,914		0001
Purchased Call/AI Powered US Equity Index/AIP200TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/03/2025	08/31/2027	3	2,350,191	2389.74	84,979			60,476		62,663			(10,464)		13,999		0001
Purchased Call/AI Powered US Equity Index/AIP200S32	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/15/2025	09/10/2027	2	3,511,663	2411.68	128,775			93,778		81,665			(15,942)		21,118		0001
Purchased Call/AI Powered US Equity Index/AIP200TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/02/2025	08/27/2027	2	2,885,600	2389.74	103,394			73,381		76,684			(12,795)		17,121		0001
Purchased Call/AI Powered US Equity Index/AIP200S3Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/29/2025	09/24/2027	3	3,955,921	2418.94	144,142			107,775		89,118			(17,851)		24,103		0001
Purchased Call/AI Powered US Equity Index/AIP200S3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/01/2025	09/30/2027	3	1,751,617	2428.23	64,593			48,572		37,305			(7,968)		10,731		0001
Purchased Call/AI Powered US Equity Index/AIP200S3U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/10/2025	09/29/2027	3	4,385,288	2421.61	161,886			121,567		97,552			(19,981)		26,842		0001
Purchased Call/AI Powered US Equity Index/AIP200S3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/07/2025	07/07/2027	3	3,245,201	2360.43	116,748			74,169		99,196			(14,407)		18,275		0001
Purchased Call/AI Powered US Equity Index/AIP200TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/03/2025	09/03/2027	3	2,938,196	2385.09	109,296			78,232		81,144			(13,486)		17,552		0001
Purchased Call/AI Powered US Equity Index/AIP200S3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/19/2025	09/20/2027	1	1,614,552	2427.62	98,770			43,410		34,019			(7,236)		9,801		0001
Purchased Call/AI Powered US Equity Index/AIP200T9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/29/2025	08/30/2027	2	2,086,971	2389.74	75,702			53,808		55,554			(9,322)		12,419		0001
Purchased Call/AI Powered US Equity Index/AIP200S3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/16/2025	07/15/2027	3	2,927,951	2356.26	106,740			68,989		91,591			(13,173)		16,939		0001
Purchased Call/AI Powered US Equity Index/AIP200R9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/31/2025	07/30/2027	3	3,752,828	2372.68	132,681			88,601		105,367			(16,371)		21,652		0001
Purchased Call/AI Powered US Equity Index/AIP200R9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/11/2025	07/30/2027	3	2,359,671	2350.73	87,593			58,712		78,709			(10,845)		13,614		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP2003R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/11/2025	07/13/2027	1	1,891,193	2361.55	68,461			44,011		57,712			(8,417)		10,719		0001
Purchased Call/AI Powered US Equity Index/AIP2003R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/01/2025	08/03/2027	2	1,337,767	2350.73	49,339			33,195		44,745			(6,078)		7,750		0001
Purchased Call/AI Powered US Equity Index/AIP2005R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/08/2025	08/10/2027	1	2,025,598	2372.64	73,529			50,087		59,135			(9,040)		11,818		0001
Purchased Call/AI Powered US Equity Index/AIP2005R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/11/2025	08/09/2027	3	1,757,186	2372.64	64,055			43,670		51,220			(7,900)		10,242		0001
Purchased Call/AI Powered US Equity Index/AIP2005S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/07/2025	08/06/2027	3	3,496,577	2387.35	127,445			86,515		105,384			(15,740)		20,318		0001
Purchased Call/AI Powered US Equity Index/AIP2007S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/08/2025	09/03/2027	2	8,503,272	2391.75	308,984			221,956		224,703			(38,214)		50,796		0001
Purchased Call/AI Powered US Equity Index/AIP2008S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/22/2025	08/23/2027	3	2,264,467	2393.82	83,638			58,882		58,175			(10,360)		13,384		0001
Purchased Call/AI Powered US Equity Index/AIP2007S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/29/2025	09/01/2027	1	1,813,825	2389.74	66,023			46,978		48,441			(8,107)		10,814		0001
Purchased Call/AI Powered US Equity Index/AIP2005A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/18/2025	09/17/2027	3	3,705,530	2420.97	135,891			100,128		81,652			(16,794)		22,449		0001
Purchased Call/AI Powered US Equity Index/AIP2007S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/02/2025	08/27/2027	3	4,051,416	2395.94	145,846			103,371		103,271			(18,012)		24,089		0001
Purchased Call/AI Powered US Equity Index/AIP2005S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/26/2025	09/28/2027	1	1,825,634	2418.94	66,271			49,612		41,280			(8,148)		11,164		0001
Purchased Call/AI Powered US Equity Index/AIP2005A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/17/2025	09/15/2027	3	5,968,273	2417.65	216,625			158,434		133,978			(26,729)		36,061		0001
Purchased Call/AI Powered US Equity Index/AIP2005R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/18/2025	09/17/2027	5	2,011,454	2414.49	75,778			55,982		46,296			(9,335)		12,176		0001
Purchased Call/AI Powered US Equity Index/AIP2005R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/21/2025	07/16/2027	2	3,255,309	2364.34	117,525			76,482		97,919			(14,544)		18,509		0001
Purchased Call/AI Powered US Equity Index/AIP2007S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/10/2025	09/10/2027	3	1,319,921	2404.72	49,751			36,134		32,182			(6,141)		7,898		0001
Purchased Call/AI Powered US Equity Index/AIP2005R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/25/2025	07/26/2027	1	3,394,635	2376.46	122,546			81,079		94,974			(15,068)		19,505		0001
Purchased Call/AI Powered US Equity Index/AIP2005R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/30/2025	07/28/2027	4	3,626,501	2376.5	129,276			85,851		101,766			(15,953)		20,880		0001
Purchased Call/AI Powered US Equity Index/AIP2007S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/12/2025	09/10/2027	3	2,656,684	2414.53	96,089			69,879		60,588			(11,870)		15,976		0001
Purchased Call/AI Powered US Equity Index/AIP2007S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/04/2025	09/03/2027	4	2,335,482	2396.32	84,049			60,374		59,858			(10,397)		13,951		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP2005S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/15/2025	08/13/2027	5	3,440,988	2389.65	123,606			84,975		90,030			(15,259)		20,137		0001
Purchased Call/AI Powered US Equity Index/AIP2005SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/24/2025	09/22/2027	5	3,988,134	2432.67	136,158			100,993		79,428			(16,814)		23,652		0001
Purchased Call/AI Powered US Equity Index/AIP2005J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/23/2025	09/23/2027	2	3,598,407	2424.31	129,488			96,068		76,005			(15,968)		21,904		0001
Purchased Call/AI Powered US Equity Index/AIP2005O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/17/2025	09/14/2027	2	1,583,426	2411.68	57,666			42,068		36,958			(7,092)		9,558		0001
Purchased Call/AI Powered US Equity Index/AIP20054	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/27/2025	08/26/2027	2	2,784,272	2398.24	101,583			71,489		74,126			(12,532)		16,504		0001
Purchased Call/AI Powered US Equity Index/AIP2005P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/05/2025	09/07/2027	1	1,298,337	2391.75	45,803			32,968		33,308			(5,632)		7,546		0001
Purchased Call/AI Powered US Equity Index/AIP20056	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/18/2025	07/20/2027	1	2,196,677	2364.34	79,300			51,741		66,282			(9,750)		12,543		0001
Purchased Call/AI Powered US Equity Index/AIP2005J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/09/2025	07/08/2027	2	1,689,117	2359.4	61,759			39,303		52,388			(7,619)		9,579		0001
Purchased Call/AI Powered US Equity Index/AIP2005D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/23/2025	07/23/2027	2	3,167,533	2372.1	114,438			75,257		91,122			(14,116)		18,143		0001
Purchased Call/AI Powered US Equity Index/AIP2005I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/28/2025	07/23/2027	2	3,596,279	2376.46	129,441			85,497		100,446			(16,023)		20,599		0001
Purchased Call/AI Powered US Equity Index/AIP2005X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/01/2025	08/02/2027	1	1,960,585	2350.73	70,777			47,509		65,488			(8,714)		11,347		0001
Purchased Call/AI Powered US Equity Index/AIP2005L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/15/2025	08/16/2027	1	2,303,523	2388.11	83,388			57,580		61,007			(10,267)		13,521		0001
Purchased Call/AI Powered US Equity Index/AIP2005S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/11/2025	07/12/2027	1	2,803,830	2361.55	93,986			60,381		79,337			(11,573)		14,742		0001
Purchased Call/AI Powered US Equity Index/AIP2005SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/08/2025	08/24/2027	2	1,671,196	2393.82	62,528			44,172		43,007			(7,755)		9,887		0001
Purchased Call/AI Powered US Equity Index/AIP2005I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/12/2025	09/13/2027	1	2,714,789	2411.68	96,818			72,041		63,251			(12,166)		16,372		0001
Purchased Call/AI Powered US Equity Index/AIP2005R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/26/2025	09/27/2027	1	2,176,295	2418.94	79,000			59,114		49,119			(9,726)		13,297		0001
Purchased Call/AI Powered US Equity Index/AIP2005D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/19/2025	09/21/2027	1	2,359,087	2427.62	85,871			63,459		49,803			(10,558)		14,334		0001
Purchased Call/AI Powered US Equity Index/AIP2005F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/03/2025	07/06/2027	1	3,054,920	2363.48	110,588			70,029		91,333			(13,578)		17,185		0001
Purchased Call/AI Powered US Equity Index/AIP2005I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/29/2025	12/29/2027	4	4,230,535	2437.2	152,123	2,980		135,865		94,669			(19,110)		27,966		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP200/SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/07/2025	10/07/2027	4	2,603,041	2439.7	97,464			74,336		51,712			(12,039)		16,049		0001
Purchased Call/AI Powered US Equity Index/AIP200/SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/03/2025	10/05/2027	1	2,721,678	2434.6	100,430			76,150		55,798			(12,348)		16,750		0001
Purchased Call/AI Powered US Equity Index/AIP200/SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/09/2025	10/08/2027	6	4,879,081	2448.95	188,626			129,605		91,052			(20,877)		30,109		0001
Purchased Call/AI Powered US Equity Index/AIP200/SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/02/2025	10/01/2027	3	3,084,614	2433.06	114,607			86,540		63,663			(14,148)		18,915		0001
Purchased Call/AI Powered US Equity Index/AIP200/SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/10/2025	10/08/2027	4	4,551,464	2403.94	174,306			133,860		115,252			(21,566)		28,087		0001
Purchased Call/AI Powered US Equity Index/AIP200/SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/30/2025	10/29/2027	3	1,819,828	2461.4	63,488			50,339		32,100			(7,833)		11,440		0001
Purchased Call/AI Powered US Equity Index/AIP200/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/13/2025	11/12/2027	3	3,394,202	2441.46	142,866			115,888		82,291			(17,619)		25,412		0001
Purchased Call/AI Powered US Equity Index/AIP200/SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/31/2025	11/01/2027	2	4,751,545	2445.88	174,882			139,285		93,466			(21,534)		29,948		0001
Purchased Call/AI Powered US Equity Index/AIP200/SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/10/2025	11/05/2027	4	3,612,823	2427.7	135,831			109,639		80,848			(16,828)		22,949		0001
Purchased Call/AI Powered US Equity Index/AIP200/SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/10/2025	11/05/2027	5	5,726,548	2423.82	210,886			169,797		131,508			(26,063)		36,231		0001
Purchased Call/AI Powered US Equity Index/AIP200/SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/20/2025	10/15/2027	3	4,047,260	2428.61	152,527			118,490		87,705			(18,887)		25,133		0001
Purchased Call/AI Powered US Equity Index/AIP200/SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/13/2025	10/13/2027	4	4,524,296	2427.6	166,008			127,867		98,381			(20,489)		28,045		0001
Purchased Call/AI Powered US Equity Index/AIP200/SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/05/2025	11/04/2027	4	2,854,344	2433.08	104,941			84,072		61,534			(12,954)		18,037		0001
Purchased Call/AI Powered US Equity Index/AIP200/SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/17/2025	10/19/2027	2	1,196,830	2428.61	44,472			34,578		24,849			(5,469)		7,471		0001
Purchased Call/AI Powered US Equity Index/AIP200/S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/14/2025	11/11/2027	3	2,573,893	2441.83	94,305			76,336		52,806			(11,631)		16,362		0001
Purchased Call/AI Powered US Equity Index/AIP200/SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/07/2025	11/08/2027	3	3,833,118	2427.7	140,526			113,482		85,930			(17,314)		24,305		0001
Purchased Call/AI Powered US Equity Index/AIP200/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/31/2025	11/02/2027	1	1,803,343	2445.88	66,363			52,872		35,542			(8,159)		11,376		0001
Purchased Call/AI Powered US Equity Index/AIP200/SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/20/2025	11/19/2027	2	5,323,532	2388.14	198,946			163,885		155,571			(24,571)		34,070		0001
Purchased Call/AI Powered US Equity Index/AIP200/SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/17/2025	11/12/2027	3	3,946,875	2419.67	139,108			113,410		91,473			(17,214)		24,475		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP200/S3 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/01/2025	12/01/2027	4	4,524,372	2426.89	168,746			141,318		104,666			(20,826)		29,245		0001
Powered US Equity Index/AIP200/S4 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/11/2025	12/10/2027	3	1,643,465	2439.16	60,588			51,508		35,518			(7,474)		10,701		0001
Powered US Equity Index/AIP200/S7 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/25/2025	11/24/2027	4	1,032,183	2420.52	38,666			32,142		24,716			(4,760)		6,833		0001
Powered US Equity Index/AIP200/S8 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/13/2025	11/12/2027	5	4,522,695	2419.4	165,175			134,492		107,731			(20,406)		28,775		0001
Powered US Equity Index/AIP200/S9 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/20/2025	11/18/2027	4	2,541,786	2401.7	94,481			77,445		66,191			(11,662)		16,254		0001
Powered US Equity Index/AIP200/SR Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/24/2025	11/24/2027	4	2,884,685	2412.2	110,587			91,703		72,838			(13,656)		18,539		0001
Powered US Equity Index/AIP200/SU Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/16/2025	12/15/2027	2	4,651,744	2425.37	170,481			146,005		110,376			(21,034)		30,411		0001
Powered US Equity Index/AIP200/SA Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/14/2025	11/16/2027	1	2,046,274	2419.67	75,376			61,502		48,867			(9,268)		13,076		0001
Powered US Equity Index/AIP200/S5 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/02/2025	12/02/2027	3	2,449,246	2429.85	90,617			75,974		55,671			(11,177)		15,944		0001
Powered US Equity Index/AIP200/SR Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/12/2025	12/13/2027	2	3,786,947	2428.28	138,270			118,972		87,926			(17,149)		24,718		0001
Powered US Equity Index/AIP200/SR Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/16/2025	10/15/2027	4	6,044,814	2422.15	225,642			174,989		136,804			(27,872)		37,537		0001
Powered US Equity Index/AIP200/SB Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/05/2025	10/27/2027	7	7,678,895	2460.77	281,283			222,317		135,512			(34,760)		48,190		0001
Powered US Equity Index/AIP200/S8 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/08/2025	10/06/2027	3	4,566,933	2445.11	165,045			125,481		87,215			(20,366)		28,132		0001
Powered US Equity Index/AIP200/SU Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/30/2025	10/28/2027	3	2,747,870	2461.47	100,670			79,575		48,349			(12,419)		17,260		0001
Powered US Equity Index/AIP200/S5 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/03/2025	10/04/2027	2	3,539,265	2434.6	129,875			98,447		72,213			(15,982)		21,701		0001
Powered US Equity Index/AIP200/S4 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/31/2025	10/29/2027	2	5,050,962	2445.88	185,625			147,726		99,158			(22,970)		31,753		0001
Powered US Equity Index/AIP200/S3 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/05/2025	11/05/2027	3	1,563,821	2438.87	56,598			45,401		33,348			(6,982)		10,017		0001
Powered US Equity Index/AIP200/S9 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/29/2025	12/23/2027	3	2,488,924	2438.53	91,940			79,917		54,901			(11,345)		16,375		0001
Powered US Equity Index/AIP200/S1 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/10/2025	11/10/2027	4	4,229,322	2439.97	156,026			126,215		87,710			(19,254)		26,963		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP200ZK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/16/2026	12/30/2027	4	1,705,894	2435.22	55,503	6,352		94,421		38,724			7,568		11,286		0001
Purchased Call/AI Powered US Equity Index/AIP200SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/28/2025	11/26/2027	3	5,062,795	2426.18	187,326			156,091		117,073			(23,103)		32,591		0001
Purchased Call/AI Powered US Equity Index/AIP200S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/24/2025	11/19/2027	4	4,596,925	2398.48	171,843			141,763		126,061			(21,263)		29,433		0001
Purchased Call/AI Powered US Equity Index/AIP200SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/05/2025	12/03/2027	2	3,083,546	2437.58	112,816			95,239		66,767			(13,960)		19,964		0001
Purchased Call/AI Powered US Equity Index/AIP200S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/03/2025	12/03/2027	4	1,864,408	2432.91	69,357			58,398		41,613			(8,568)		12,071		0001
Purchased Call/AI Powered US Equity Index/AIP200S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/19/2025	11/19/2027	3	1,525,544	2405.89	53,147			43,685		39,917			(6,558)		9,763		0001
Purchased Call/AI Powered US Equity Index/AIP200SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/04/2025	10/29/2027	2	5,759,284	2442.85	211,803			188,281		115,420			(26,150)		36,206		0001
Purchased Call/AI Powered US Equity Index/AIP200S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/28/2025	11/30/2027	1	12,120,685	2431.27	447,253			373,530		273,116			(94,990)		78,282		0001
Purchased Call/AI Powered US Equity Index/AIP200S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/16/2025	12/10/2027	3	4,018,672	2428.28	147,131			125,638		93,152			(18,209)		26,167		0001
Purchased Call/AI Powered US Equity Index/AIP200SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/09/2025	10/08/2027	2	1,724,176	2450.33	63,254			48,325		31,866			(7,803)		10,640		0001
Purchased Call/AI Powered US Equity Index/AIP200S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/21/2025	10/21/2027	4	2,612,353	2441.94	94,726			73,998		52,091			(11,690)		16,308		0001
Purchased Call/AI Powered US Equity Index/AIP200S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/24/2025	10/25/2027	2	3,562,206	2447.56	131,769			103,685		66,610			(16,226)		22,316		0001
Purchased Call/AI Powered US Equity Index/AIP200SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/10/2025	10/12/2027	1	1,105,910	2403.94	40,697			31,293		28,096			(5,004)		6,849		0001
Purchased Call/AI Powered US Equity Index/AIP200S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/27/2025	10/22/2027	3	3,462,843	2447.56	130,091			102,289		66,560			(16,104)		21,637		0001
Purchased Call/AI Powered US Equity Index/AIP200S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/04/2025	11/03/2027	4	5,530,194	2447.07	194,466			155,388		108,325			(23,989)		34,916		0001
Purchased Call/AI Powered US Equity Index/AIP200S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/02/2025	10/01/2027	3	3,258,226	2435.23	120,497			91,152		66,245			(14,893)		19,980		0001
Purchased Call/AI Powered US Equity Index/AIP200S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/17/2025	10/18/2027	1	3,124,104	2428.61	115,592			89,894		67,827			(14,292)		19,452		0001
Purchased Call/AI Powered US Equity Index/AIP200SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/17/2025	10/15/2027	3	1,434,478	2430.33	51,355			39,759		30,726			(6,338)		8,908		0001
Purchased Call/AI Powered US Equity Index/AIP200SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/20/2025	10/20/2027	4	4,509,586	2440.02	166,137			129,588		90,992			(20,513)		28,121		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/AI Powered US Equity Index/AIP200/SX Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/07/2025	11/09/2027	1	4,477,788	2427.7	185,230			133,412		100,557			(20,315)		28,417		0001
Powered US Equity Index/AIP200/SX Powered US Equity Index/AIP200/SE Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/26/2025	12/23/2027	4	6,750,529	2441.51	243,549	2,070		214,431		146,085			(30,413)		44,414		0001
Powered US Equity Index/AIP200/SE Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/18/2025	12/16/2027	2	2,108,217	2424.05	76,974			86,080		50,538			(9,497)		13,800		0001
Powered US Equity Index/AIP200/SI Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/14/2025	11/15/2027	2	3,544,204	2419.67	130,226			106,259		84,417			(16,040)		22,607		0001
Powered US Equity Index/AIP200/SC Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/23/2025	10/22/2027	4	7,686,303	2440.07	284,335			223,279		153,942			(35,125)		47,539		0001
Powered US Equity Index/AIP200/SI Powered US Equity Index/AIP200/S9 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/24/2025	10/26/2027	1	2,028,049	2447.56	74,835			58,902		39,199			(9,201)		12,716		0001
Powered US Equity Index/AIP200/S9 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/22/2025	12/03/2027	4	5,118,771	2434.77	182,178	5,646		158,766		112,879			(23,096)		33,141		0001
Powered US Equity Index/AIP200/SE Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/19/2025	11/17/2027	3	3,647,402	2409.11	132,168			108,088		93,256			(16,305)		23,304		0001
Powered US Equity Index/AIP200/S9 Powered US Equity Index/AIP200/SC Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/26/2025	12/27/2027	1	3,584,442	2441.51	131,191			114,589		77,728			(16,152)		23,658		0001
Powered US Equity Index/AIP200/SZ Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/18/2025	12/17/2027	2	3,096,849	2411.35	119,199			102,766		80,480			(14,717)		20,278		0001
Powered US Equity Index/AIP200/SN Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/12/2025	12/10/2027	2	2,932,435	2441.77	106,629			90,910		62,308			(13,167)		19,094		0001
Powered US Equity Index/AIP200/SZ Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/09/2025	11/26/2027	2	3,192,067	2431.27	117,393			98,063		71,418			(14,536)		20,548		0001
Powered US Equity Index/AIP200/S0 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/01/2025	11/29/2027	2	3,904,227	2431.27	144,013			120,244		87,504			(17,732)		25,195		0001
Powered US Equity Index/AIP200/SC Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/19/2025	12/17/2027	4	2,482,974	2428.77	88,124	2,988		79,623		57,843			(11,377)		16,259		0001
Powered US Equity Index/AIP200/SI Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/05/2025	12/06/2027	1	2,327,019	2437.58	85,867			72,920		50,475			(10,572)		15,103		0001
Powered US Equity Index/AIP200/SI Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/11/2025	12/09/2027	4	2,715,412	2431.68	101,669			86,316		61,491			(12,547)		17,667		0001
Powered US Equity Index/AIP200/SC Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/29/2026	12/17/2027	6	3,888,505	2418.96	138,676	7,904		126,789		96,396			(17,910)		25,469		0001
Powered US Equity Index/AIP200/S0 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/12/2025	12/14/2027	1	2,388,543	2428.28	87,162			74,471		55,082			(10,717)		15,472		0001
Powered US Equity Index/AIP200/SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/24/2025	11/22/2027	2	3,320,417	2398.48	122,802			101,354		91,150			(15,121)		21,304		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/AI Powered US Equity Index/AIP0001SII	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/24/2026	02/14/2028	2	2,214,398	2424.19		80,202		75,582		56,842			(5,020)		15,168		0001
Purchased Call/AI Powered US Equity Index/AIP0002P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/03/2026	03/03/2028	6	2,141,378	2419.24		76,864		74,192		57,792			(2,803)		14,859		0001
Purchased Call/AI Powered US Equity Index/AIP2002ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/05/2026	01/05/2028	3	3,398,400	2438.06		125,083		110,729		77,332			(14,486)		22,588		0001
Purchased Call/AI Powered US Equity Index/AIP2002SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/09/2026	01/07/2028	2	3,242,288	2439.79		118,078		105,247		72,334			(13,247)		21,584		0001
Purchased Call/AI Powered US Equity Index/AIP3000394	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/13/2026	03/10/2028	5	5,106,434	2412.24		176,793		174,359		148,226			(4,748)		35,610		0001
Purchased Call/AI Powered US Equity Index/AIP300039A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/13/2026	03/13/2028	6	5,580,254	2384.98		202,968		198,888		184,884			(4,771)		39,059		0001
Purchased Call/AI Powered US Equity Index/AIP300039H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/18/2026	03/17/2028	4	4,280,098	2382.99		152,582		150,171		143,829			(2,647)		29,994		0001
Purchased Call/AI Powered US Equity Index/AIP3000298	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/23/2026	02/23/2028	6	3,803,479	2419.46		141,097		134,502		101,394			(6,791)		26,223		0001
Purchased Call/AI Powered US Equity Index/AIP300029X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/11/2026	03/06/2028	4	3,128,790	2406.57		114,428		111,049		91,003			(3,728)		21,757		0001
Purchased Call/AI Powered US Equity Index/AIP300039Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/25/2026	03/23/2028	7	2,955,858	2374.89		102,152		101,408		97,862			(915)		20,449		0001
Purchased Call/AI Powered US Equity Index/AIP20029R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/02/2026	12/31/2027	2	5,776,660	2428.55		209,003		184,480		138,302			(25,219)		38,246		0001
Purchased Call/AI Powered US Equity Index/AIP20023V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/13/2026	01/06/2028	3	1,656,838	2443.33		58,824		52,164		35,634			(6,722)		10,888		0001
Purchased Call/AI Powered US Equity Index/AIP30005J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/21/2026	01/20/2028	3	1,807,351	2416.34		63,177		57,417		42,044			(5,940)		10,807		0001
Purchased Call/AI Powered US Equity Index/AIP300053	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/09/2026	01/07/2028	3	3,309,375	2446.67		119,444		106,604		70,677			(13,214)		22,030		0001
Purchased Call/AI Powered US Equity Index/AIP3000594	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/09/2026	01/10/2028	1	2,804,110	2446.67		101,228		90,368		60,007			(11,217)		18,710		0001
Purchased Call/AI Powered US Equity Index/AIP300056	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/12/2026	01/12/2028	4	4,116,658	2447.52		147,720		132,181		87,967			(15,710)		27,510		0001
Purchased Call/AI Powered US Equity Index/AIP30005V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/13/2026	02/15/2028	1	2,610,654	2424.19		94,506		89,046		67,125			(5,939)		17,895		0001
Purchased Call/AI Powered US Equity Index/AIP3000154	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/04/2026	01/28/2028	4	4,837,732	2437.42		174,382		160,712		112,427			(14,230)		32,723		0001
Purchased Call/AI Powered US Equity Index/AIP300015Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/12/2026	02/11/2028	3	4,902,994	2421.97		173,513		163,233		124,725			(11,137)		32,827		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP3001S† Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/20/2026	02/16/2028	5	3,560,056	2424.19		128,119		121,873		91,687			(7,739)		24,421		0001
Purchased Call/AI Powered US Equity Index/AIP3001S† Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/11/2026	02/04/2028	6	4,325,388	2435.44		155,668		145,272		102,667			(10,900)		29,410		0001
Purchased Call/AI Powered US Equity Index/AIP3001S† Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/17/2026	02/17/2028	5	2,884,003	2423.54		106,307		100,668		74,148			(5,888)		19,660		0001
Purchased Call/AI Powered US Equity Index/AIP30029A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/26/2026	02/24/2028	6	2,410,790	2429.67		87,017		83,256		60,581			(3,896)		16,633		0001
Purchased Call/AI Powered US Equity Index/AIP30029† Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/06/2026	03/07/2028	1	3,056,543	2406.57		110,341		107,007		89,082			(3,768)		21,270		0001
Purchased Call/AI Powered US Equity Index/AIP30029† Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/09/2026	03/03/2028	6	2,810,269	2421.08		98,076		96,023		75,033			(3,409)		19,501		0001
Purchased Call/AI Powered US Equity Index/AIP30039D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/18/2026	03/16/2028	6	1,767,061	2394.62		61,302		60,295		55,609			(1,110)		12,375		0001
Purchased Call/AI Powered US Equity Index/AIP30039S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/24/2026	03/24/2028	6	3,793,355	2372.16		133,078		132,231		120,685			(1,070)		26,713		0001
Purchased Call/AI Powered US Equity Index/AIP300396	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/16/2026	03/10/2028	5	3,355,820	2382.09		121,290		118,770		106,550			(2,919)		23,402		0001
Purchased Call/AI Powered US Equity Index/AIP30039D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/30/2026	03/24/2028	5	5,501,121	2380.78		192,462		191,271		179,429			(1,489)		38,739		0001
Purchased Call/AI Powered US Equity Index/AIP300392	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/10/2026	03/10/2028	4	2,109,086	2413.36		75,058		73,051		59,346			(2,121)		14,708		0001
Purchased Call/AI Powered US Equity Index/AIP30039D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/10/2026	03/09/2028	6	3,597,262	2415.15		127,186		123,740		100,016			(3,634)		25,068		0001
Purchased Call/AI Powered US Equity Index/AIP300485	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/31/2026	03/31/2028	1	2,225,893	2365.61		79,910		79,910		79,956			(43)		15,750		0001
Purchased Call/AI Powered US Equity Index/AIP300493	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/30/2026	03/30/2028	2	1,826,310	2339.73		70,531		70,531		75,839			(15,400)		12,914		0001
Purchased Call/AI Powered US Equity Index/AIP30009D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/27/2026	01/26/2028	3	4,877,599	2442		176,146		160,950		103,781			(16,467)		32,943		0001
Purchased Call/AI Powered US Equity Index/AIP20029D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/02/2026	01/04/2028	1	3,783,967	2428.55		136,980		120,986		90,094			(5,968)		25,131		0001
Purchased Call/AI Powered US Equity Index/AIP30009H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/21/2026	01/19/2028	2	1,846,250	2441.53		59,264		53,571		36,814			(5,968)		11,060		0001
Purchased Call/AI Powered US Equity Index/AIP300157	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/02/2026	02/02/2028	4	3,543,571	2442.53		125,031		115,501		80,235			(9,685)		24,059		0001
Purchased Call/AI Powered US Equity Index/AIP300292	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/19/2026	02/18/2028	4	4,542,303	2426.35		164,440		156,103		115,862			(8,949)		31,204		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered US Equity Index/AIP3002SJ Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/27/2026	03/01/2028	1	2,305,375	2428.74		83,455		80,135		58,305			(3,643)		15,974		0001
Powered US Equity Index/AIP3002SI Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/27/2026	02/25/2028	3	3,665,794	2423.74		133,346		128,055		93,002			(5,715)		25,517		0001
Powered US Equity Index/AIP3003N Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/24/2026	03/20/2028	6	2,419,219	2363.84		86,015		87,159		87,149			(1,131)		16,989		0001
Powered US Equity Index/AIP30029R Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/05/2026	03/03/2028	6	6,926,530	2427		240,151		232,121		178,615			(8,556)		48,064		0001
Powered US Equity Index/AIP30039I Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/27/2026	03/24/2028	4	3,464,999	2362.96		120,434		120,160		119,778			(735)		24,400		0001
Powered US Equity Index/AIP20029P Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/02/2026	01/03/2028	1	3,181,226	2428.55		114,842		101,415		75,604			(13,825)		21,112		0001
Powered US Equity Index/AIP30009G Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/16/2026	01/18/2028	1	3,243,918	2441.53		117,105		105,830		72,405			(11,839)		21,777		0001
Powered US Equity Index/AIP30003R Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/23/2026	01/25/2028	1	2,219,886	2437.12		80,138		73,093		51,406			(7,335)		14,982		0001
Powered US Equity Index/AIP30039Z Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/27/2026	03/28/2028	1	2,884,500	2344.88		103,265		103,123		119,669			(564)		20,369		0001
Powered US Equity Index/AIP30028K Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/27/2026	02/28/2028	1	1,966,771	2428.74		71,197		68,357		49,577			(3,117)		13,609		0001
Powered US Equity Index/AIP30039I Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/20/2026	03/22/2028	1	2,435,750	2363.84		89,847		88,861		93,357			(1,348)		17,351		0001
Powered US Equity Index/AIP30035F Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/18/2026	03/17/2028	4	2,436,969	2398.88		84,872		83,414		74,549			(1,584)		17,078		0001
Powered US Equity Index/AIP300390 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/20/2026	03/21/2028	1	4,195,528	2363.84		150,619		148,964		156,775			(2,263)		29,483		0001
Powered US Equity Index/AIP30019U Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/17/2026	02/11/2028	2	2,524,930	2424.19		91,075		85,802		64,704			(5,683)		17,257		0001
Powered US Equity Index/AIP300193 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/30/2026	01/31/2028	1	2,786,087	2437.42		100,578		92,692		64,868			(8,255)		18,888		0001
Powered US Equity Index/AIP30019H Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/06/2026	02/08/2028	1	2,016,973	2435.44		73,014		68,000		48,047			(5,287)		13,755		0001
Powered US Equity Index/AIP300295 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/20/2026	02/22/2028	1	1,295,657	2433.33		46,903		44,583		31,752			(2,489)		8,926		0001
Powered US Equity Index/AIP30009Q Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/23/2026	01/24/2028	1	3,614,881	2437.12		130,136		118,679		83,556			(11,928)		24,378		0001
Powered US Equity Index/AIP30009L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/22/2026	01/21/2028	2	1,799,741	2430.63		65,785		59,742		43,223			(6,185)		12,110		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/13/2026	03/14/2028	1	4,017,318	2384.98		144,623		141,644		133,080			(3,556)		28,094		0001
Powered US Equity Index/AIP3003B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/13/2026	03/15/2028	1	2,537,758	2384.98		91,359		89,479		84,164			(2,243)		17,759		0001
Powered US Equity Index/AIP30039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/09/2026	02/07/2028	2	3,910,294	2435.44		141,290		131,639		92,983			(10,174)		26,647		0001
Powered US Equity Index/AIP3001S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/30/2026	02/01/2028	1	2,303,527	2437.42		83,157		76,646		53,730			(6,816)		15,628		0001
Powered US Equity Index/AIP3002SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/27/2026	02/29/2028	1	2,687,616	2429.74		97,292		93,416		67,860			(4,263)		18,610		0001
Powered US Equity Index/AIP3004S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/27/2026	03/29/2028	1	3,285,901	2344.88		117,635		117,474		136,448				(642)	23,219		0001
Purchased Call/Nasdaq FC Index/NFC261J85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/10/2025	04/10/2026	5	16,373,423	241.44	641,611			16,023		349,027			(158,494)		13,351		0001
Purchased Call/Nasdaq FC Index/NFC261J88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/15/2025	04/10/2026	3	25,093,761	242.17	965,045			24,146		476,108			(239,162)		20,768		0001
Purchased Call/Nasdaq FC Index/NFC261J8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/24/2025	04/24/2026	4	16,458,633	245.28	621,036			39,606		230,686			(153,305)		21,102		0001
Purchased Call/Nasdaq FC Index/NFC261J81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/17/2025	04/20/2026	1	5,026,753	240.94	191,017			9,971		126,150			(46,716)		5,883		0001
Purchased Call/Nasdaq FC Index/NFC261K98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/01/2025	04/01/2026	4	12,982,879	248.5	497,292					6,344			(122,794)		3,966		0001
Purchased Call/Nasdaq FC Index/NFC261K99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/05/2025	05/01/2026	5	28,276,214	249.53	1,026,477			85,629		190,089			(254,466)		41,203		0001
Purchased Call/Nasdaq FC Index/NFC261J8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/25/2025	04/21/2026	4	14,744,700	238.41	617,875			34,129		500,666			(152,706)		17,884		0001
Purchased Call/Nasdaq FC Index/NFC261J81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/08/2025	04/07/2026	4	13,615,830	238.48	521,493			8,641		416,579			(128,889)		9,428		0001
Purchased Call/Nasdaq FC Index/NFC261J8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/17/2025	04/08/2026	4	12,563,546	237.7	535,379			10,340		427,417			(132,200)		9,300		0001
Purchased Call/Nasdaq FC Index/NFC261J8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/24/2025	04/23/2026	5	13,992,255	243.38	541,549			32,941		261,327			(133,797)		17,562		0001
Purchased Call/Nasdaq FC Index/NFC261J8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/22/2025	04/22/2026	3	12,990,821	240.94	519,056			30,072		333,275			(128,154)		15,947		0001
Purchased Call/Nasdaq FC Index/NFC261J8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/30/2025	04/28/2026	5	13,445,949	246.21	510,423			38,064		165,864			(126,173)		18,621		0001
Purchased Call/Nasdaq FC Index/NFC261J8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/23/2025	04/16/2026	7	12,607,920	240.94	519,293			22,407		309,293			(133,193)		13,198		0001
Purchased Call/Nasdaq FC Index/NFC261J8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/09/2025	04/09/2026	4	14,055,004	242.9	524,616			11,609		226,404			(129,555)		11,085		0001
Purchased Call/Nasdaq FC Index/NFC261J8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/15/2025	04/15/2026	6	16,046,044	242.45	599,337			23,176		313,238			(148,113)		16,264		0001
Purchased Call/Nasdaq FC Index/NFC261J8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/28/2025	04/24/2026	4	27,324,461	246.19	1,020,464			65,249		324,636			(252,794)		35,033		0001
Purchased Call/Nasdaq FC Index/NFC261K9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/12/2025	05/07/2026	5	12,471,554	248.55	479,875			47,980		115,318			(119,083)		19,854		0001
Purchased Call/Nasdaq FC Index/NFC261K9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/05/2025	04/29/2026	4	14,628,933	246.8	543,638			41,992		165,212			(134,214)		20,617		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/13/2025	06/15/2026	1	6,089,630	253.65	232,015			47,937		42,459			(56,887)		13,884		0001
FC Index/NFC2611I8C	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/06/2025	05/05/2026	5	13,377,573	248.89	481,908			45,243		109,497			(119,094)		20,713		0001
FC Index/NFC261K3D	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/28/2025	05/08/2026	6	23,920,834	246.94	928,510			95,579		171,759			(230,274)		38,391		0001
FC Index/NFC261K3L	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/12/2025	06/12/2026	5	17,033,929	257.54	613,846			122,564		57,541			(151,570)		38,089		0001
FC Index/NFC2611I8A	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/02/2025	05/29/2026	5	26,622,136	252.84	1,025,859			165,418		158,654			(254,177)		53,517		0001
FC Index/NFC261L50	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/09/2025	06/05/2026	5	14,202,653	254.15	553,322			99,734		77,942			(136,605)		30,197		0001
FC Index/NFC261L5X	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/11/2025	06/09/2026	5	13,674,156	256.55	532,110			101,398		50,091			(131,525)		29,941		0001
FC Index/NFC2611I84	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/06/2026	06/03/2026	4	16,832,887	255.42	634,917			110,352		66,272			(156,762)		35,243		0001
FC Index/NFC261L3T	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/06/2025	06/05/2026	4	20,336,362	256.29	771,671			139,445		72,992			(191,188)		43,242		0001
FC Index/NFC261L5Z	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/12/2025	05/12/2026	7	11,436,500	253.74	419,024			47,476		33,615			(103,618)		19,387		0001
FC Index/NFC261K3Q	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/20/2025	06/18/2026	5	29,546,969	254.03	1,167,951			254,010		208,368			(290,296)		68,728		0001
FC Index/NFC2611I8N	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/30/2025	06/26/2026	3	27,483,999	262.58	1,020,078			243,840		46,553			(252,670)		67,091		0001
FC Index/NFC261N80	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/17/2025	06/12/2026	4	21,584,655	253.65	883,741			172,928		148,286			(214,136)		48,265		0001
FC Index/NFC2611I8D	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/17/2025	06/16/2026	6	12,086,612	257.36	435,936			91,626		44,886			(107,724)		27,757		0001
FC Index/NFC2611I8H	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/24/2025	06/24/2026	4	12,140,886	259.23	456,563			105,752		37,150			(112,668)		29,294		0001
FC Index/NFC261L33	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/19/2025	05/19/2026	5	14,149,849	254.94	505,305			66,978		38,278			(124,884)		25,922		0001
FC Index/NFC261L33	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/16/2025	05/15/2026	3	27,394,953	254.8	995,910			121,814		69,806			(246,766)		48,095		0001
FC Index/NFC261K3T	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/22/2025	05/15/2026	6	15,610,825	254.59	562,271			68,616		42,223			(138,861)		27,407		0001
FC Index/NFC261K3I	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/22/2025	05/22/2026	5	16,290,854	252.02	586,254			84,590		100,684			(147,239)		30,745		0001
FC Index/NFC261L59	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/14/2025	05/08/2026	5	14,590,631	249.95	546,186			56,061		104,538			(134,946)		23,539		0001
FC Index/NFC261K3J	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/02/2025	05/04/2026	1	3,936,032	249.53	123,009			11,183		23,420			(30,166)		5,185		0001
FC Index/NFC261K39	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/14/2025	04/14/2026	4	12,174,100	242.38	464,103			16,661		236,009			(114,708)		11,921		0001
FC Index/NFC261J3C	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/24/2025	04/17/2026	4	40,785,739	240.94	1,523,707			67,650		1,014,372			(376,945)		44,010		0001
FC Index/NFC261J3J	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/25/2025	04/27/2026	1	4,008,917	246.19	147,929			10,595		48,578			(36,277)		5,452		0001
FC Index/NFC261J3I	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/02/2025	04/02/2026	5	11,216,311	249.31	378,386			1,046		5,993			(89,450)		4,151		0001
FC Index/NFC2611I9Q	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/08/2025	04/02/2026	5	24,724,248	238.4	984,024			2,688		743,417			(239,571)		9,150		0001
FC Index/NFC2611I9J	Linked Annuity Hedge																					

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/03/2025	04/02/2026	4	16,356,697	242.85	588,039			1,635		210,790			(145,550)		6,054		0001
FC Index/NFC2611\$5	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/27/2025	06/25/2026	3	10,956,482	259.65	420,198			98,674		31,984			(103,710)		26,982		0001
FC Index/NFC2611\$6	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/01/2025	06/26/2026	4	17,573,763	261.81	652,001			155,516		34,984			(160,984)		42,904		0001
FC Index/NFC2611\$7	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/28/2025	05/28/2026	3	16,957,123	252.82	640,614			100,787		97,413			(158,064)		33,798		0001
FC Index/NFC261L\$J	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/20/2025	05/20/2026	4	14,609,901	254.47	517,981			70,068		47,029			(127,972)		27,037		0001
FC Index/NFC261L\$5	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/15/2025	05/13/2026	4	18,476,578	254.35	661,044			76,574		47,859			(163,156)		31,709		0001
FC Index/NFC261K\$5	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/11/2025	06/10/2026	3	14,010,846	257.91	517,947			99,956		40,114			(127,805)		30,897		0001
FC Index/NFC2611\$6	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/21/2025	05/21/2026	4	14,387,989	251.77	540,571			74,812		89,824			(133,463)		26,891		0001
FC Index/NFC261L\$7	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/21/2025	05/27/2026	6	10,464,518	253.55	386,194			59,882		49,799			(95,644)		20,877		0001
FC Index/NFC261L\$4	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/14/2025	05/14/2026	3	14,494,319	254.56	519,935			61,812		37,244			(128,364)		25,162		0001
FC Index/NFC261K\$J	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/04/2025	06/04/2026	2	10,880,046	255.93	396,289			70,119		40,102			(97,830)		22,978		0001
FC Index/NFC261L\$7	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/20/2025	06/17/2026	3	16,895,320	255.29	640,788			136,616		93,843			(158,133)		39,051		0001
FC Index/NFC2611\$7	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/23/2025	06/18/2026	3	13,659,656	255.16	582,422			113,313		81,401			(129,111)		32,240		0001
FC Index/NFC2611\$6	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/23/2025	05/26/2026	1	6,287,804	250.06	237,550			35,992		57,020			(58,096)		12,275		0001
FC Index/NFC261L\$C	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/04/2025	04/06/2026	1	4,510,949	238.4	175,025			2,411		137,454			(42,922)		2,882		0001
FC Index/NFC261K\$6	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/02/2025	05/01/2026	4	15,462,688	248.18	583,961			48,610		140,189			(144,249)		22,531		0001
FC Index/NFC261L\$J	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/10/2025	06/08/2026	2	6,328,800	256.29	237,062			44,414		23,487			(56,149)		13,756		0001
FC Index/NFC2611\$9	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/02/2025	05/29/2026	4	14,609,155	253.16	549,366			88,383		82,033			(135,661)		29,388		0001
FC Index/NFC261L\$J	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/05/2025	06/02/2026	4	10,553,689	253.99	413,685			70,804		53,498			(102,209)		21,923		0001
FC Index/NFC261K\$F	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/06/2025	05/06/2026	4	15,381,966	248	586,942			56,730		156,367			(145,043)		24,488		0001
FC Index/NFC2611\$7	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/27/2025	06/29/2026	1	6,670,045	262.58	243,457			59,680		11,724			(59,703)		16,560		0001
FC Index/NFC2611\$5	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/24/2025	06/23/2026	3	12,898,006	256.18	528,907			121,159		66,541			(130,656)		30,337		0001
FC Index/NFC2611\$6	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/09/2025	05/11/2026	2	4,218,838	249.94	156,638			17,324		30,865			(38,561)		7,070		0001
FC Index/NFC261K\$M	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/11/2025	04/13/2026	1	5,123,988	242.17	196,982			6,512		100,743			(48,309)		4,841		0001
FC Index/NFC261J\$7	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/17/2025	06/11/2026	4	10,057,495	256.99	380,071			74,603		36,292			(93,835)		22,335		0001
FC Index/NFC2611\$8	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/20/2025	04/30/2026	4	11,913,630	246.96	453,020			36,391		133,859			(112,037)		17,076		0001
FC Index/NFC261K\$4	Linked Annuity Hedge																					

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/28/2025	05/22/2026	3	28,870,543	250.06	1,130,507			180,715		257,230			(280,265)		54,108		0001
FC Index/NFC261L38	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/16/2025	05/18/2026	1	5,981,965	254.8	214,035			27,712		15,882			(52,488)		10,810		0001
FC Index/NFC261K3Z	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/30/2025	06/01/2026	1	4,898,921	252.84	185,179			31,118		29,979			(45,412)		10,095		0001
FC Index/NFC261L3N	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/20/2025	06/22/2026	1	4,890,716	254.03	186,336			42,082		34,947			(45,696)		11,861		0001
FC Index/NFC261N60	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/01/2025	06/30/2026	6	16,942,604	264.08	589,771			146,893		22,923			(145,766)		42,298		0001
FC Index/NFC261N65	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/05/2025	09/04/2026	7	32,765,395	262.65	1,256,080			544,706		174,218			(311,042)		107,459		0001
FC Index/NFC261Q3J	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/15/2025	09/18/2026	5	15,978,246	272.59	575,361			271,939		26,940			(142,465)		54,883		0001
FC Index/NFC261R5	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/17/2025	09/16/2026	8	14,251,196	270.13	516,927			241,394		32,507			(128,528)		48,486		0001
FC Index/NFC261R51	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/23/2025	09/22/2026	5	14,612,359	273.9	520,866			250,359		21,009			(128,768)		50,580		0001
FC Index/NFC261R6C	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/24/2025	08/24/2026	1	5,931,629	263.19	225,985			90,274		25,586			(55,421)		18,757		0001
FC Index/NFC261P5U	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/22/2025	08/20/2026	4	11,786,022	260.89	446,976			174,199		66,135			(110,350)		36,700		0001
FC Index/NFC261P6P	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/30/2025	09/29/2026	4	18,656,887	272.85	711,368			355,298		35,106			(175,665)		66,578		0001
FC Index/NFC261R6P	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/29/2025	09/25/2026	4	32,747,624	272.07	1,238,065			609,294		65,797			(306,830)		114,344		0001
FC Index/NFC261R6K	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/04/2025	08/28/2026	4	29,434,909	261.74	1,111,230			461,516		163,310			(275,341)		94,348		0001
FC Index/NFC261Q57	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/29/2025	09/23/2026	8	12,198,015	272.93	440,192			213,654		20,753			(109,294)		42,955		0001
FC Index/NFC261R6E	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/29/2025	08/31/2026	3	8,030,580	261.74	302,451			127,251		44,833			(74,530)		25,997		0001
FC Index/NFC261Q54	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/29/2025	08/28/2026	4	15,871,316	265.17	589,600			296,020		56,714			(140,654)		50,872		0001
FC Index/NFC261Q5A	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/03/2025	09/03/2026	4	13,181,973	260.58	514,786			220,301		87,772			(127,042)		43,089		0001
FC Index/NFC261Q5F	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/08/2025	09/15/2026	5	16,865,747	270.53	607,478			280,120		35,667			(150,130)		57,279		0001
FC Index/NFC261Q5Z	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/04/2025	09/01/2026	2	6,088,124	261.74	232,784			98,150		34,446			(56,965)		19,773		0001
FC Index/NFC261Q56	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/11/2025	09/18/2026	5	24,851,382	273.43	903,387			427,930		37,178			(224,275)		85,050		0001
FC Index/NFC261R58	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/23/2025	09/09/2026	4	12,700,583	264.23	485,180			215,614		57,069			(119,805)		42,306		0001
FC Index/NFC261Q50	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/25/2025	09/25/2026	5	18,670,561	271.26	705,904			346,623		41,965			(174,337)		65,223		0001
FC Index/NFC261R51	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/29/2025	09/24/2026	7	8,711,980	272.26	315,619			153,856		16,578			(78,076)		30,334		0001
FC Index/NFC261R53	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/01/2025	07/01/2026	5	14,638,829	261.41	562,795			141,705		35,279			(138,952)		36,747		0001
FC Index/NFC261N67	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/17/2025	07/17/2026	6	16,071,558	268.58	580,104			175,099		14,508			(145,707)		43,711		0001
FC Index/NFC261N6Y	Linked Annuity Hedge																					

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq FC Index/NFC261NSJ ... Purchased Call /Nasdaq FC Index/NFC261PSN ... Purchased Call /Nasdaq FC Index/NFC261Q5 ... Purchased Call /Nasdaq FC Index/NFC261Q5 ... Purchased Call /Nasdaq FC Index/NFC261NSI ... Purchased Call /Nasdaq FC Index/NFC261NSH ... Purchased Call /Nasdaq FC Index/NFC261Q5B ... Purchased Call /Nasdaq FC Index/NFC261NSL ... Purchased Call /Nasdaq FC Index/NFC261NSH ... Purchased Call /Nasdaq FC Index/NFC261Q5B ... Purchased Call /Nasdaq FC Index/NFC261NSL ... Purchased Call /Nasdaq FC Index/NFC261Q5B ... Purchased Call /Nasdaq FC Index/NFC261NSI ... Purchased Call /Nasdaq FC Index/NFC261Q5B ... Purchased Call /Nasdaq FC Index/NFC261PSJ ... Purchased Call /Nasdaq FC Index/NFC261PSI ... Purchased Call /Nasdaq FC Index/NFC261Q5M ... Purchased Call /Nasdaq FC Index/NFC261PS3 ... Purchased Call /Nasdaq FC Index/NFC261Q5X ... Purchased Call /Nasdaq FC Index/NFC261Q52 ... Purchased Call /Nasdaq FC Index/NFC261Q5V ... Purchased Call /Nasdaq FC Index/NFC261PS1 ... Purchased Call /Nasdaq FC Index/NFC261PSA ... Purchased Call /Nasdaq FC Index/NFC261RSL ... Purchased Call /Nasdaq FC Index/NFC261NSH ... Purchased Call /Nasdaq FC Index/NFC261NBN ... Purchased Call /Nasdaq FC Index/NFC261NSB ...	Fixed Index & Index Linked Annuity Hedge Fixed Index & Index Linked Annuity Hedge																					

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.07/25/2025	.07/24/2026	3	24,995,416	270.77	933,676			295,854		17,442			(231,265)		70,151		0001
FC Index/NFC26103D ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/13/2025	.07/22/2026	4	19,502,260	268.27	736,926			227,729		21,116			(181,971)		54,256		0001
FC Index/NFC261037 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/19/2025	.07/31/2026	7	13,881,036	270.32	487,739			163,776		12,994			(120,503)		40,155		0001
FC Index/NFC261030 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/15/2025	.08/14/2026	4	15,900,529	272.82	584,164			218,647		13,387			(144,201)		48,529		0001
FC Index/NFC261P3E ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/08/2025	.08/10/2026	1	4,510,469	270.67	170,496			61,529		4,849			(41,811)		13,562		0001
FC Index/NFC261P34 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.07/25/2025	.07/23/2026	3	12,927,331	269.42	481,701			150,323		11,369			(118,876)		36,123		0001
FC Index/NFC261039 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/06/2025	.08/06/2026	4	10,047,748	268.63	387,649			136,123		14,672			(95,734)		29,751		0001
FC Index/NFC26103Z ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/21/2025	.08/21/2026	3	14,523,940	259.85	584,929			230,351		94,384			(144,435)		45,454		0001
FC Index/NFC261P3R ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.07/30/2025	.07/29/2026	5	14,182,107	270.93	528,904			173,597		10,785			(130,543)		40,659		0001
FC Index/NFC26103K ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/26/2025	.08/26/2026	3	12,877,699	263.29	494,625			200,530		56,447			(122,061)		41,001		0001
FC Index/NFC261030 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/12/2025	.09/10/2026	3	7,424,195	264.18	291,613			130,882		34,149			(72,012)		24,807		0001
FC Index/NFC26103H ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/01/2025	.07/30/2026	6	13,448,797	271.58	491,336			163,341		9,319			(121,630)		38,717		0001
FC Index/NFC26103M ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/08/2025	.09/04/2026	4	8,288,436	262.53	317,522			137,371		44,708			(78,427)		27,183		0001
FC Index/NFC26103H ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.07/07/2025	.07/07/2026	3	15,982,315	263.79	572,674			153,304		26,299			(141,460)		39,853		0001
FC Index/NFC261N6F ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.07/17/2025	.07/15/2026	4	26,774,007	265.95	1,004,716			290,989		37,892			(248,004)		72,142		0001
FC Index/NFC261N3 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/20/2025	.08/07/2026	4	22,545,951	270.67	854,130			303,934		23,641			(211,628)		67,017		0001
FC Index/NFC261N3 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/07/2025	.08/03/2026	2	6,538,690	265.15	251,257			85,861		15,724			(61,639)		19,132		0001
FC Index/NFC26103R ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/18/2025	.08/14/2026	3	24,679,957	270.65	930,482			349,164		30,763			(230,462)		75,325		0001
FC Index/NFC261P3G ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/15/2025	.08/17/2026	1	6,694,105	270.65	253,707			96,450		8,528			(62,217)		20,655		0001
FC Index/NFC261P3H ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/19/2025	.08/18/2026	4	13,142,281	270.5	433,951			166,421		17,638			(107,164)		40,697		0001
FC Index/NFC261P3L ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/04/2025	.09/02/2026	3	11,552,006	259.86	474,987			202,321		92,019			(117,425)		37,640		0001
FC Index/NFC26103D ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/12/2025	.09/14/2026	1	6,148,389	266.94	229,335			104,875		20,703			(56,240)		20,794		0001
FC Index/NFC26103R ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.07/11/2025	.07/13/2026	1	6,993,337	264.71	255,743			72,566		11,794			(62,716)		18,398		0001
FC Index/NFC261N80 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.07/25/2025	.07/27/2026	1	6,019,494	270.77	221,517			71,398		4,350			(54,323)		17,113		0001
FC Index/NFC26103E ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.07/03/2025	.07/06/2026	2	6,203,612	265.98	226,820			59,990		6,400			(55,482)		15,990		0001
FC Index/NFC261N8C ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.07/07/2025	.07/02/2026	3	10,242,889	263.47	387,925			99,248		17,410			(95,783)		25,852		0001
FC Index/NFC261N89 ...	Linked Annuity Hedge																					

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/02/2025	09/30/2026	4	11,876,193	273.36	447,091			224,443		21,354			(110,346)		42,046		0001
FC Index/NFC261R8R	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/19/2025	09/21/2026	1	7,363,821	273.43	265,098			126,341		11,151			(65,010)		25,422		0001
FC Index/NFC261R87	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/11/2025	09/11/2026	3	17,397,316	265.82	689,030			311,421		68,613			(170,094)		60,252		0001
FC Index/NFC261Q8S	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/18/2025	07/20/2026	1	5,419,937	268.35	199,454			60,441		5,359			(48,912)		14,944		0001
FC Index/NFC261Q81	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/02/2025	10/02/2026	6	17,759,107	274.86	654,155			333,984		27,228			(161,605)		63,216		0001
FC Index/NFC261R8V	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/03/2025	10/01/2026	6	8,729,941	274.15	331,019			167,835		14,380			(81,841)		30,982		0001
FC Index/NFC261R8T	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/04/2025	10/08/2026	5	10,637,584	276.76	386,413			204,049		14,013			(95,692)		39,199		0001
FC Index/NFC261S86	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/10/2025	10/09/2026	3	15,924,025	276.3	543,257			288,397		22,536			(134,038)		57,747		0001
FC Index/NFC261S88	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/20/2025	10/02/2026	5	28,199,184	273.59	1,077,814			551,336		51,338			(266,949)		100,380		0001
FC Index/NFC261R8X	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/15/2025	10/14/2026	3	13,940,408	268.58	546,166			295,572		53,570			(134,908)		51,207		0001
FC Index/NFC261S8H	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/13/2025	10/13/2026	4	18,474,289	269.48	700,633			376,998		63,141			(173,033)		67,689		0001
FC Index/NFC261S8F	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/17/2025	10/16/2026	5	25,345,228	269.69	987,696			543,555		88,877			(244,565)		93,572		0001
FC Index/NFC261S80	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/23/2025	10/23/2026	5	19,203,634	270.97	756,099			429,915		62,786			(186,679)		72,134		0001
FC Index/NFC261T8Y	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/28/2025	10/28/2026	3	13,715,996	279.61	492,750			285,755		16,727			(121,666)		52,143		0001
FC Index/NFC261T87	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/20/2025	10/16/2026	5	18,483,923	268.84	723,989			397,702		71,150			(178,874)		68,241		0001
FC Index/NFC261T88	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/31/2025	10/30/2026	5	16,168,234	276.85	603,630			355,222		28,999			(149,205)		61,756		0001
FC Index/NFC261T89	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/14/2025	11/13/2026	4	27,483,521	270.33	1,047,109			657,718		117,358			(259,300)		108,370		0001
FC Index/NFC261U83	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/04/2025	11/04/2026	5	13,115,321	274.26	502,252			300,666		33,731			(123,960)		50,679		0001
FC Index/NFC261T9K	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/05/2025	11/05/2026	4	5,458,302	275.83	196,806			118,479		11,982			(48,574)		21,140		0001
FC Index/NFC261T3M	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/19/2025	11/17/2026	4	15,156,688	268.54	584,254			357,912		76,453			(139,281)		60,288		0001
FC Index/NFC261U88	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/13/2025	11/10/2026	5	13,943,198	274.11	525,713			324,081		39,196			(129,900)		54,615		0001
FC Index/NFC261T3V	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/13/2025	11/13/2026	5	14,027,144	270.25	537,080			336,534		60,372			(132,560)		55,310		0001
FC Index/NFC261U81	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/24/2025	11/20/2026	3	24,633,123	266.12	980,698			621,952		165,314			(237,709)		98,617		0001
FC Index/NFC261U8G	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/11/2025	11/06/2026	3	28,379,637	270.54	1,119,176			682,982		112,451			(277,056)		110,164		0001
FC Index/NFC261T19R	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/28/2025	11/30/2026	2	7,691,658	271	290,950			194,856		34,466			(71,382)		31,444		0001
FC Index/NFC261U8T	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	12/19/2025	12/17/2026	3	11,147,628	263.68	489,480			353,983		106,332			(121,032)		47,133		0001
FC Index/NFC261V9R	Linked Annuity Hedge																					

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/18/2025	.12/15/2026	3	13,074,369	267.12	537,185			390,858		92,314			(125,182)		55,067		0001
FC Index/NFC26113N	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/21/2025	.10/20/2026	6	13,371,705	271.51	504,452			281,440		39,072			(124,687)		49,861		0001
FC Index/NFC26113S	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/04/2025	.11/27/2026	4	21,569,207	271	826,483			551,072		95,907			(204,395)		87,633		0001
FC Index/NFC26113S	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/20/2025	.10/09/2026	5	26,050,945	266.03	1,051,458			559,578		127,912			(260,600)		94,471		0001
FC Index/NFC26113A	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/02/2025	.12/02/2026	4	14,596,103	272.13	551,158			372,249		60,149			(135,976)		59,914		0001
FC Index/NFC26113Z	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/02/2025	.11/25/2026	3	9,103,011	270.09	352,987			234,273		43,615			(87,468)		36,830		0001
FC Index/NFC26113P	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/06/2025	.10/06/2026	5	17,759,882	275.5	643,209			333,772		26,028			(158,894)		63,889		0001
FC Index/NFC261132	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/25/2025	.11/25/2026	4	10,027,360	269.15	392,407			259,248		52,467			(97,121)		40,570		0001
FC Index/NFC26113N	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/24/2025	.11/20/2026	4	16,602,194	265.39	648,514			418,987		118,965			(160,132)		66,466		0001
FC Index/NFC26113E	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/11/2025	.12/04/2026	5	14,567,842	272.3	552,897			378,557		60,581			(136,436)		60,041		0001
FC Index/NFC261133	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/28/2025	.10/15/2026	5	13,665,320	268.35	527,240			287,699		48,946			(130,350)		50,435		0001
FC Index/NFC26113J	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/03/2025	.12/03/2026	5	6,599,204	272.58	249,826			170,221		26,526			(61,768)		27,143		0001
FC Index/NFC261131	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/11/2025	.11/11/2026	4	10,793,706	273.7	407,292			251,655		31,876			(100,521)		42,137		0001
FC Index/NFC26113X	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/19/2025	.12/11/2026	4	29,603,727	268.06	1,145,704			808,983		188,714			(283,474)		123,745		0001
FC Index/NFC26113I	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/24/2025	.11/24/2026	3	6,670,722	268.52	261,662			171,699		36,527			(64,670)		26,993		0001
FC Index/NFC26113C	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/10/2025	.12/09/2026	4	10,673,865	273.16	405,916			282,063		42,223			(100,164)		44,433		0001
FC Index/NFC26113Q	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/24/2025	.12/22/2026	3	10,939,945	269.6	424,550			310,904		65,705			(104,832)		46,696		0001
FC Index/NFC26113D	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/30/2025	.12/29/2026	4	14,740,235	269.21	548,861			413,863		95,678			(136,020)		63,740		0001
FC Index/NFC26113B	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/29/2025	.10/29/2026	5	9,125,680	280.38	312,372			182,508		10,254			(77,236)		34,774		0001
FC Index/NFC261139	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/23/2025	.10/21/2026	3	12,320,104	271.33	457,853			256,321		37,397			(112,996)		46,052		0001
FC Index/NFC26113U	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/07/2025	.10/12/2026	2	6,364,345	266.03	245,719			131,900		31,775			(60,356)		23,259		0001
FC Index/NFC261138	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/24/2025	.10/22/2026	5	9,923,539	268.85	378,404			213,823		37,383			(93,561)		34,607		0001
FC Index/NFC26113V	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/10/2025	.11/06/2026	5	15,975,205	271.23	612,401			372,100		58,617			(151,215)		61,625		0001
FC Index/NFC261130	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/03/2025	.10/30/2026	4	30,348,158	278.08	1,126,932			663,934		46,930			(278,913)		115,917		0001
FC Index/NFC26113D	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/12/2025	.11/12/2026	3	10,056,085	273.65	374,909			232,749		30,380			(92,498)		39,565		0001
FC Index/NFC26113Z	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/27/2025	.10/27/2026	5	20,822,818	277.96	787,996			454,649		30,536			(194,684)		78,972		0001
FC Index/NFC261135	Linked Annuity Hedge																					

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/09/2025	12/01/2026	4	10,895,011	270.49	431,581			290,633		52,283			(106,612)		45,040		0001	
FC Index/NFC261USX ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/12/2025	12/14/2026	1	6,471,597	268.06	248,509			175,942		41,855			(60,942)		27,205		0001	
FC Index/NFC261V9S ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/11/2025	12/11/2026	2	14,737,824	272.23	552,743			388,995		65,121			(136,322)		61,592		0001	
FC Index/NFC261V93 ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/09/2025	12/08/2026	5	11,965,181	272.71	452,977	2,170		315,243		48,746			(112,378)		49,710		0001	
FC Index/NFC261V9A ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/19/2025	12/18/2026	3	19,452,189	266.64	782,184			551,432		147,596			(188,077)		82,403		0001	
FC Index/NFC261V9S ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/11/2025	12/10/2026	3	5,954,132	275.11	214,390			149,767		19,664			(62,906)		24,835		0001	
FC Index/NFC261V9E ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/27/2025	10/23/2026	3	22,799,767	273.82	886,378			505,023		53,848			(219,480)		85,642		0001	
FC Index/NFC261T30 ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/16/2025	12/16/2026	2	8,247,586	267.66	314,429			224,819		56,111			(77,611)		34,805		0001	
FC Index/NFC261V9P ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/31/2025	11/02/2026	1	9,611,242	278.08	353,684			209,488		15,094			(86,737)		36,968		0001	
FC Index/NFC261T3E ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/05/2025	11/03/2026	4	16,597,828	278.99	569,866			339,608		23,869			(140,708)		63,989		0001	
FC Index/NFC261T3J ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/07/2025	10/07/2026	5	12,968,188	273.73	510,681			266,452		24,474			(126,117)		46,782		0001	
FC Index/NFC261US4 ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/19/2025	11/18/2026	3	12,019,750	266.26	467,943			298,092		77,824			(115,490)		47,914		0001	
FC Index/NFC261US0 ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/05/2025	12/04/2026	3	24,020,595	273.55	901,441			618,864		88,636			(223,246)		99,037		0001	
FC Index/NFC261V95 ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/26/2025	11/27/2026	1	13,973,170	270.09	529,583			352,077		67,728			(130,225)		56,771		0001	
FC Index/NFC261US0 ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/26/2025	12/28/2026	1	10,388,704	270.83	383,732			293,943		56,201			(96,556)		44,840		0001	
FC Index/NFC261V96 ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/24/2025	12/24/2026	3	2,302,008	271.05	84,973			63,166		12,537			(21,067)		9,863		0001	
FC Index/NFC261V94 ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/14/2025	11/16/2026	1	7,952,967	270.33	304,576			192,143		34,306			(74,692)		31,563		0001	
FC Index/NFC261US4 ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	01/26/2026	12/23/2026	5	12,083,373	270.53	456,520	1,751		337,460		67,639			(113,000)		51,673		0001	
FC Index/NFC261V92 ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/05/2025	12/07/2026	1	7,730,368	273.55	289,116			199,116		28,779			(70,900)		32,952		0001	
FC Index/NFC261V96 ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/21/2025	11/23/2026	1	3,255,858	266.12	124,669			81,072		21,993			(30,580)		13,118		0001	
FC Index/NFC261US4 ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/29/2025	12/24/2026	3	34,764,885	270.83	1,320,652			992,465		192,977			(327,663)		148,947		0001	
FC Index/NFC261V97 ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/30/2025	12/30/2026	3	10,662,933	267.99	387,692	4,137		296,086		77,203			(96,661)		46,193		0001	
FC Index/NFC261V9D ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/31/2025	12/31/2026	4	8,165,614	264.04	135,213	174,334		236,026		81,971			(75,455)		35,526		0001	
FC Index/NFC261V9F ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/19/2025	11/19/2026	3	6,603,624	267.23	246,058			157,801		39,531			(60,744)		26,381		0001	
FC Index/NFC261USC ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/03/2025	10/05/2026	1	5,596,516	273.59	210,504			108,442		10,367			(51,622)		20,090		0001	
FC Index/NFC261HSY ...	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/17/2025	10/19/2026	1	7,299,433	269.69	278,838			154,398		25,904			(68,360)		27,151		0001	
FC Index/NFC261T3N ...	Linked Annuity Hedge			Bank of America NA																			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/24/2025	.10/26/2026	1	8,771,773	273.82	328,819			188,987		20,984			(80,882)		33,188		0001
FC Index/NFC2611S1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/07/2025	.11/09/2026	1	9,214,438	270.54	353,834			216,982		36,969			(86,771)		36,012		0001
FC Index/NFC2611S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/19/2025	.12/21/2026	1	8,181,217	268.92	311,704			226,694		51,654			(76,440)		34,855		0001
FC Index/NFC2611S1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/23/2025	.12/18/2026	3	26,235,905	268.92	1,012,561			734,323		164,051			(250,541)		111,140		0001
FC Index/NFC2611S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/10/2026	.03/05/2027	4	27,180,225	251.6		1,062,495		998,242		736,949			(71,538)		130,971		0001
FC Index/NFC2612S1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/23/2026	.03/23/2027	7	7,571,193	248.11		275,988		275,328		248,646			(5,517)		37,439		0001
FC Index/NFC2610S1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/25/2026	.03/24/2027	6	13,118,652	247.07		489,546		482,853		466,184			(8,144)		64,961		0001
FC Index/NFC2610S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/31/2026	.03/19/2027	6	28,811,602	245.53		1,125,074		1,100,722		1,088,331			(32,662)		141,670		0001
FC Index/NFC2610S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/30/2026	.03/25/2027	4	11,889,877	244.6		450,209		448,074		475,904			(5,489)		58,959		0001
FC Index/NFC2610S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/27/2026	.03/29/2027	3	7,387,072	241.84		286,017		285,242		332,056			(3,073)		36,834		0001
FC Index/NFC2610S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/12/2026	.02/04/2027	5	6,571,327	256.08		251,169		214,158		128,236			(37,668)		30,280		0001
FC Index/NFC2611S4	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/30/2026	.02/01/2027	1	8,904,789	261.11		341,053		287,500		122,650			(55,758)		40,833		0001
FC Index/NFC2611S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/23/2026	.01/25/2027	2	7,901,328	262.76		301,935		248,746		94,740			(55,033)		35,817		0001
FC Index/NFC2611S1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/23/2026	.01/22/2027	3	22,112,551	262.76		853,902		702,276		264,201			(156,749)		99,733		0001
FC Index/NFC2611S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/03/2026	.02/02/2027	6	12,472,841	262.29		461,360		390,615		159,077			(71,644)		57,288		0001
FC Index/NFC2611S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/12/2026	.02/11/2027	5	8,441,390	257.46		303,142		265,133		153,149			(39,266)		39,334		0001
FC Index/NFC2611S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/12/2026	.02/05/2027	6	19,457,619	255.79		760,224		653,488		436,311			(111,739)		89,803		0001
FC Index/NFC2611S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/17/2026	.02/09/2027	7	11,457,463	257.9		430,385		373,084		200,399			(58,311)		53,219		0001
FC Index/NFC2611S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/28/2026	.01/28/2027	4	4,882,101	265.56		177,797		148,434		48,488			(29,979)		22,241		0001
FC Index/NFC2611S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/03/2026	.01/29/2027	5	14,428,141	263.31		543,769		456,880		170,228			(90,184)		65,842		0001
FC Index/NFC2611S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/12/2026	.02/10/2027	6	12,515,854	256.99		477,352		414,761		232,953			(63,688)		58,227		0001
FC Index/NFC2611S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/07/2026	.01/06/2027	4	9,103,797	266.18		346,559		287,770		78,692			(79,450)		39,939		0001
FC Index/NFC2611S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/20/2026	.01/15/2027	4	7,029,714	263.18		266,294		214,015		80,047			(54,365)		31,330		0001
FC Index/NFC2611S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/14/2026	.01/12/2027	5	12,453,578	267.03		467,047		388,483		103,704			(99,370)		55,215		0001
FC Index/NFC2611S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/03/2026	.01/29/2027	3	27,320,355	261.11		1,059,614		891,133		376,599			(174,138)		124,666		0001
FC Index/NFC2611S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/16/2026	.01/15/2027	2	36,161,475	263.02		1,386,010		1,115,904		417,303			(281,194)		161,164		0001
FC Index/NFC2611S0	Linked Annuity Hedge																					

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	01/30/2026	01/27/2027	7	12,723,593	264.93		479,003		397,669		131,454			(62,312)		57,666		0001
FC Index/NFC261Y3P	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	01/22/2026	01/20/2027	3	4,339,138	258.88		180,500		146,926		67,261			(34,214)		19,505		0001
FC Index/NFC261Y3C	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	02/26/2026	02/25/2027	4	7,254,881	257.98		266,483		242,819		132,156			(24,565)		34,544		0001
FC Index/NFC261Z35	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	01/27/2026	01/21/2027	5	11,520,826	261.25		445,046		362,589		152,230			(63,500)		51,874		0001
FC Index/NFC261Y3E	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	02/12/2026	02/12/2027	6	17,665,810	253.51		687,828		606,170		415,432			(67,795)		83,473		0001
FC Index/NFC261Y3J	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	02/19/2026	02/17/2027	8	10,149,352	253.19		394,293		350,578		242,820			(44,641)		47,738		0001
FC Index/NFC261Y3P	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	02/17/2026	02/12/2027	4	37,702,808	253.83		1,463,263		1,292,219		660,492			(184,659)		175,959		0001
FC Index/NFC261Y3L	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	02/20/2026	02/22/2027	1	7,715,964	255.33		295,978		264,823		163,376			(31,240)		36,572		0001
FC Index/NFC261Y3X	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	02/19/2026	02/16/2027	6	10,027,374	253.83		383,832		340,108		230,558			(46,529)		47,091		0001
FC Index/NFC261Y3N	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/02/2026	02/26/2027	6	24,365,666	254.82		933,681		899,018		539,421			(81,109)		115,965		0001
FC Index/NFC261Z39	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	02/27/2026	03/01/2027	1	14,382,547	254.82		549,413		505,521		319,122			(47,905)		68,884		0001
FC Index/NFC261Z5A	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/06/2026	03/02/2027	5	8,900,687	254.94		305,539		292,488		183,582			(23,865)		39,821		0001
FC Index/NFC261Z3F	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/30/2026	03/16/2027	7	7,556,890	251.24		284,292		274,013		210,864			(11,065)		37,000		0001
FC Index/NFC3610S5	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/09/2026	03/03/2027	6	13,666,738	252.09		525,485		487,352		356,357			(39,530)		65,612		0001
FC Index/NFC261Z3H	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/19/2026	03/12/2027	4	31,243,119	249.64		1,213,876		1,163,471		97,988			(59,344)		152,095		0001
FC Index/NFC261Z3I	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/13/2026	03/12/2027	5	11,789,403	250.51		454,423		434,794		346,024			(22,754)		57,392		0001
FC Index/NFC261Z3J	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/10/2026	03/04/2027	6	13,043,904	253.97		495,592		460,781		307,037			(36,177)		62,761		0001
FC Index/NFC261Z3K	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/11/2026	03/10/2027	5	14,186,653	252.97		540,499		511,145		359,510			(30,815)		68,872		0001
FC Index/NFC261Z3L	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/09/2026	03/05/2027	6	12,830,074	253.56		484,948		454,569		314,280			(33,875)		61,823		0001
FC Index/NFC261Z3M	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	02/26/2026	02/26/2027	6	17,720,855	255.4		672,244		616,786		379,270			(60,231)		84,504		0001
FC Index/NFC261Z37	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/31/2026	03/31/2027	1	11,685,622	245.49		448,728		448,728		452,257			(10,121)		58,428		0001
FC Index/NFC3610SX	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/20/2026	03/22/2027	1	8,916,182	245.53		337,660		330,218		338,020			(16,189)		43,534		0001
FC Index/NFC2610E	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/25/2026	03/25/2027	5	15,981,382	247.93		586,600		581,321		526,078			(9,172)		79,247		0001
FC Index/NFC3610SN	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	01/08/2026	01/08/2027	3	13,260,140	264.81		519,223		405,938		129,305			(116,189)		58,380		0001
FC Index/NFC261IIS	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	01/06/2026	01/05/2027	3	9,275,211	264.59		365,172		280,946		89,937			(84,766)		40,632		0001
FC Index/NFC261IISN	Linked Annuity Hedge																					

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Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/09/2026	.01/08/2027	3	23,548,560	266.88		306,763		710,446		195,830			(201,359)		103,677		0001
FC Index/NFC2611H9	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/16/2026	.01/19/2027	2	8,181,259	263.02		313,101		252,739		94,558			(62,923)		36,713		0001
FC Index/NFC261X38	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/29/2026	.01/26/2027	5	11,249,230	263.4		430,851		356,537		128,316			(75,131)		51,077		0001
FC Index/NFC261X31	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/26/2026	.01/22/2027	3	16,615,144	262.32		637,277		522,752		205,505			(118,441)		74,939		0001
FC Index/NFC261X36	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/24/2026	.02/19/2027	7	16,040,425	253.84		618,109		555,530		369,940			(66,588)		75,680		0001
FC Index/NFC261Y31	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/26/2026	.02/23/2027	8	13,370,370	253.02		526,522		478,382		324,902			(51,392)		63,469		0001
FC Index/NFC261Z31	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/24/2026	.02/24/2027	4	11,523,525	254.97		445,927		404,787		250,978			(42,320)		54,786		0001
FC Index/NFC261Z33	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/19/2026	.02/18/2027	6	9,082,850	254.51		348,547		311,065		200,270			(38,437)		42,788		0001
FC Index/NFC261Y3T	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/20/2026	.02/19/2027	5	25,986,197	255.33		998,773		900,220		548,990			(106,389)		122,652		0001
FC Index/NFC261Y3Y	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/24/2026	.03/17/2027	5	14,509,363	252.03		539,321		520,671		391,935			(20,248)		71,142		0001
FC Index/NFC261O57	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/23/2026	.03/18/2027	6	13,497,946	249.53		508,781		492,782		415,234			(17,549)		66,277		0001
FC Index/NFC261O59	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/19/2026	.03/19/2027	6	13,583,556	249.1		503,889		492,023		430,578			(15,595)		66,792		0001
FC Index/NFC261O58	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/27/2026	.03/25/2027	3	32,940,388	241.84		1,253,544		1,250,351		1,469,644			(12,788)		160,367		0001
FC Index/NFC261O50	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/03/2026	.02/03/2027	4	11,629,727	259.43		438,083		372,246		184,189			(66,856)		54,422		0001
FC Index/NFC261Y32	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/09/2026	.01/11/2027	1	7,860,737	266.88		298,494		285,140		65,825			(66,101)		34,791		0001
FC Index/NFC261I50	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/13/2026	.03/11/2027	5	13,925,735	253.03		523,531		496,963		351,033			(28,155)		67,684		0001
FC Index/NFC261I51	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/10/2026	.03/09/2027	6	10,095,771	253.09		389,567		362,283		252,355			(22,335)		48,934		0001
FC Index/NFC261Z35	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/17/2026	.03/08/2027	2	8,185,970	251.6		314,375		295,436		221,598			(21,277)		39,619		0001
FC Index/NFC261I52	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/08/2026	.01/07/2027	3	5,259,553	266.06		198,755		154,262		46,156			(45,056)		23,115		0001
FC Index/NFC261I53	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/21/2026	.01/14/2027	3	5,821,348	262.12		228,669		180,458		70,993			(46,996)		25,900		0001
FC Index/NFC261X33	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/14/2026	.01/13/2027	3	10,843,014	265.26		400,821		317,095		96,748			(84,391)		48,158		0001
FC Index/NFC261X3T	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/06/2026	.02/08/2027	1	8,724,201	256.9		335,009		288,865		161,832			(48,380)		40,459		0001
FC Index/NFC261Y39	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/31/2026	.03/30/2027	2	8,940,293	240.25		356,316		356,316		418,867			(623)		42,843		0001
FC Index/NFC261O5I	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/02/2026	.12/31/2026	3	28,064,551	262.88		1,095,488		836,332		307,657			(284,952)		121,800		0001
FC Index/NFC261I5H	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/19/2026	.03/15/2027	1	7,675,371	249.64		294,734		282,555		234,051			(14,456)		37,526		0001
FC Index/NFC261O5I	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/02/2026	.01/04/2027	1	9,374,799	262.88		360,930		276,415		103,006			(66,544)		40,981		0001
FC Index/NFC261I5I	Linked Annuity Hedge																					

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.04/22/2024	.04/22/2026	4	4,362,187	247.67	241,895			6,988		41,074			(29,864)		6,091		0001
FC Index/NFC261193	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.06/12/2024	.06/05/2026	4	4,350,019	263.05	196,358			17,576		2,989			(24,233)		9,249		0001
FC Index/NFC261390	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.04/24/2024	.04/17/2026	5	5,630,526	246.99	243,470			5,378		20,731			(30,096)		6,076		0001
FC Index/NFC261199	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.04/15/2024	.04/08/2026	5	7,178,962	257.51	327,622			3,157		14			(40,472)		5,314		0001
FC Index/NFC261090	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/31/2024	.06/01/2026	4	2,617,138	258.94	122,059			10,268		4,103			(15,072)		5,393		0001
FC Index/NFC26139H	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.06/12/2024	.06/11/2026	4	3,709,112	265.4	183,216			17,920		1,774			(22,635)		8,237		0001
FC Index/NFC26136Z	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.04/12/2024	.04/10/2026	3	3,374,078	266.71	164,007			2,035		59			(20,247)		2,792		0001
FC Index/NFC26109J	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/13/2024	.05/08/2026	4	4,112,473	254.59	190,367			9,738		8,667			(23,591)		6,635		0001
FC Index/NFC26129F	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.04/05/2024	.04/07/2026	1	1,740,354	257.67	79,708			657		2			(9,800)		1,205		0001
FC Index/NFC261090	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/14/2025	.06/17/2026	5	7,162,732	271.49	299,906			32,429		689			(37,736)		16,556		0001
FC Index/NFC26145A	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/01/2024	.05/01/2026	3	4,037,966	246.21	191,615			7,920		36,895			(23,647)		5,884		0001
FC Index/NFC26119X	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.04/30/2024	.04/24/2026	4	4,939,643	251.93	223,342			7,100		12,634			(27,654)		6,333		0001
FC Index/NFC261190	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.04/19/2024	.04/17/2026	4	4,442,042	245.9	212,034			4,690		49,564			(26,267)		4,815		0001
FC Index/NFC26119C	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.06/13/2024	.05/28/2026	5	7,042,521	262.56	303,650			23,821		2,889			(37,501)		14,037		0001
FC Index/NFC261399	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.06/07/2024	.06/08/2026	1	2,956,424	262.64	133,335			12,471		2,457			(16,416)		6,427		0001
FC Index/NFC26139J	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/02/2024	.05/01/2026	4	4,483,325	249.97	211,294			8,749		27,600			(26,109)		6,533		0001
FC Index/NFC26119Z	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.04/17/2024	.04/16/2026	3	2,537,835	253.34	109,617			2,261		1,752			(13,528)		2,657		0001
FC Index/NFC26145I	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.06/24/2024	.06/12/2026	6	4,469,697	269.06	197,481			19,647		742			(24,454)		9,995		0001
FC Index/NFC26148C	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.06/21/2024	.06/18/2026	5	5,245,391	271.5	227,855			24,534		595			(26,175)		12,202		0001
FC Index/NFC26129I	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/23/2024	.05/20/2026	4	5,673,893	261.6	251,237			16,933		1,826			(31,015)		10,500		0001
FC Index/NFC26129J	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.06/07/2024	.06/09/2026	2	2,011,055	262.64	91,179			8,643		1,808			(11,213)		4,403		0001
FC Index/NFC26139V	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.06/07/2024	.06/05/2026	2	4,913,150	262.64	224,609			20,171		3,816			(27,792)		10,446		0001
FC Index/NFC26139T	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.06/05/2024	.06/04/2026	4	3,620,082	260.06	173,543			15,275		5,184			(21,418)		7,938		0001
FC Index/NFC26139M	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/29/2024	.05/21/2026	5	4,425,967	261.86	193,725			13,334		1,472			(23,921)		8,272		0001
FC Index/NFC26129Y	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.06/12/2024	.06/05/2026	4	4,322,331	262.93	195,589			17,552		3,087			(24,174)		9,190		0001
FC Index/NFC26139Q	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.06/20/2024	.06/18/2026	3	5,884,971	270.42	257,790			27,797		925			(31,901)		13,689		0001
FC Index/NFC26148E	Linked Annuity Hedge																					

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	05/28/2024	05/22/2026	5	8,782,425	262.25	380,873			27,592		2,860			(48,410)		16,574	0001	
FC Index/NFC2613S5	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	06/27/2024	06/25/2026	3	2,611,500	269.29	118,776			13,886		868			(14,638)		6,338	0001	
FC Index/NFC2614S1	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	06/14/2024	06/12/2026	3	5,501,742	270.44	246,706			24,562		555			(30,549)		12,302	0001	
FC Index/NFC2614S6	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	06/04/2024	05/29/2026	4	5,226,753	258.94	241,306			19,345		7,665			(29,885)		10,507	0001	
FC Index/NFC2613S6	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	06/04/2024	06/03/2026	3	7,054,157	259.59	326,353			28,280		10,802			(40,290)		14,769	0001	
FC Index/NFC2613S1	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	05/31/2024	05/15/2026	4	4,163,401	260.36	187,630			11,414		1,597			(23,246)		7,309	0001	
FC Index/NFC2612S1	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	06/10/2024	06/10/2026	4	6,600,263	263.45	319,400			30,760		5,118			(39,437)		14,555	0001	
FC Index/NFC2613S1	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	05/22/2024	05/22/2026	3	4,502,860	261.74	195,460			13,740		1,792			(24,119)		8,488	0001	
FC Index/NFC2613S0	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	05/16/2024	05/15/2026	6	8,482,491	260.54	375,361			22,838		3,010			(46,491)		14,857	0001	
FC Index/NFC2612S1	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	05/24/2024	05/26/2026	3	3,243,230	262.25	143,273			10,845		1,174			(17,635)		6,352	0001	
FC Index/NFC2613S7	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	06/21/2024	06/18/2026	3	6,495,477	269.73	284,869			30,751		1,285			(35,321)		15,109	0001	
FC Index/NFC2614S1	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	06/28/2024	06/26/2026	4	7,909,517	268.9	368,436			43,801		3,185			(45,623)		19,308	0001	
FC Index/NFC2614S1	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	06/26/2024	06/26/2026	5	5,674,808	269.9	257,036			30,459		1,731			(31,735)		13,853	0001	
FC Index/NFC2614S1	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/04/2024	04/02/2026	4	2,671,737	255.86	121,503			168		3			(15,073)		989	0001	
FC Index/NFC2610S1	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/03/2024	04/01/2026	4	4,625,283	261.42	196,950			30,459		1,731			(24,310)		1,210	0001	
FC Index/NFC2611S1	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/24/2024	04/23/2026	2	3,548,514	250.21	161,630			4,900		15,384			(19,966)		4,454	0001	
FC Index/NFC2611S0	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/12/2024	04/13/2026	2	1,652,690	256.46	73,702			1,218		59			(9,088)		1,559	0001	
FC Index/NFC2611S0	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/17/2024	04/17/2026	4	5,484,729	251.06	243,971			5,385		13,374			(30,151)		5,918	0001	
FC Index/NFC2611S1	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	05/20/2024	04/24/2026	5	7,150,353	249.64	347,030			11,039		38,876			(42,987)		9,168	0001	
FC Index/NFC2611S1	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/15/2024	04/15/2026	4	5,152,488	253.3	233,965			4,506		3,199			(28,884)		5,223	0001	
FC Index/NFC2611S3	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/08/2024	04/02/2026	3	5,442,884	257.67	251,133			348					(31,163)		2,014	0001	
FC Index/NFC2610S1	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/26/2024	04/27/2026	1	1,672,260	251.93	75,419			2,687		4,576			(9,286)		2,274	0001	
FC Index/NFC2611S1	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/15/2024	04/10/2026	4	6,001,220	256.46	261,139			3,249		138			(32,352)		4,967	0001	
FC Index/NFC2610S2	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	05/01/2024	04/29/2026	6	7,089,485	252.36	285,919			11,405		19,190			(36,553)		9,992	0001	
FC Index/NFC2611S1	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	05/10/2024	05/07/2026	4	3,458,589	253.75	155,867			7,721		8,842			(19,241)		5,506	0001	
FC Index/NFC2612S8	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	05/17/2024	05/13/2026	4	8,592,919	255.08	415,063			23,981		18,552			(51,245)		14,747	0001	
FC Index/NFC2612S1	Linked Annuity Hedge																					

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/22/2024	.05/15/2026	5	4,144,570	260.89	179,796			10,902		1,269			(22,196)		7,276		0001
FC Index/NFC26128N ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/30/2024	.05/29/2026	3	3,940,010	259.22	173,821			13,918		5,202			(21,483)		7,719		0001
FC Index/NFC26138D ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/28/2024	.05/22/2026	4	5,600,784	260.77	254,088			17,911		3,186			(31,394)		10,570		0001
FC Index/NFC261382 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/31/2024	.05/29/2026	3	3,113,733	261.57	132,981			10,627		2,060			(16,414)		6,259		0001
FC Index/NFC26138B ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/08/2024	.05/08/2026	5	4,230,738	253.67	193,659			9,873		11,931			(23,917)		6,825		0001
FC Index/NFC26128A ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/31/2024	.06/02/2026	1	1,630,570	258.94	73,865			6,291		2,760			(9,082)		3,387		0001
FC Index/NFC261381 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/08/2024	.05/06/2026	4	6,380,423	253.79	290,190			13,986		15,186			(35,866)		10,033		0001
FC Index/NFC261286 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.06/13/2024	.06/12/2026	4	5,444,202	269.84	240,640			23,920		684			(29,740)		12,174		0001
FC Index/NFC261483 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.06/14/2024	.06/16/2026	2	4,309,560	270.44	188,225			19,656		535			(23,151)		9,897		0001
FC Index/NFC261487 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.07/08/2024	.06/26/2026	6	6,666,646	270.39	300,987			35,833		1,767			(37,302)		16,274		0001
FC Index/NFC261458 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.04/03/2024	.04/02/2026	5	3,663,393	266.84	158,183			218		535			(19,563)		1,356		0001
FC Index/NFC26109H ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.04/02/2024	.04/02/2026	4	3,558,131	258.4	163,037			224					(20,126)		1,317		0001
FC Index/NFC26109F ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.04/24/2024	.04/24/2026	3	3,165,352	260.72	142,027			4,495		12,408			(17,521)		4,058		0001
FC Index/NFC26119K ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.04/05/2024	.04/06/2026	1	1,465,402	257.67	67,115			462					(8,263)		939		0001
FC Index/NFC26109M ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.04/12/2024	.04/10/2026	3	3,471,821	259.45	149,694			1,860					(18,497)		2,873		0001
FC Index/NFC261283 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/08/2024	.05/01/2026	5	5,363,491	252.56	250,876			10,409		15,713			(31,112)		7,815		0001
FC Index/NFC26105S ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/16/2024	.05/14/2026	4	4,824,735	257.44	226,215			14,123		5,107			(29,448)		8,376		0001
FC Index/NFC26128L ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.04/09/2024	.04/09/2026	2	2,547,481	258.08	113,209			1,245		3			(13,969)		2,000		0001
FC Index/NFC26105S ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/01/2024	.04/30/2026	4	3,790,820	249.32	170,213			6,796		26,305			(21,021)		5,434		0001
FC Index/NFC26119V ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.04/19/2024	.04/21/2026	1	1,329,337	245.9	60,751			1,669		15,579			(7,469)		1,594		0001
FC Index/NFC26119E ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.06/26/2024	.06/24/2026	5	7,303,593	265.98	356,395			41,174		5,326			(43,900)		17,923		0001
FC Index/NFC26148L ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/27/2024	.05/27/2026	1	2,252,147	262.25	99,770			7,675		923			(12,250)		4,450		0001
FC Index/NFC261386 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/03/2024	.05/05/2026	1	1,949,300	252.56	88,648			4,140		6,406			(10,899)		3,017		0001
FC Index/NFC261284 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.04/19/2024	.04/20/2026	1	2,682,191	245.9	122,308			3,196		30,554			(15,058)		3,139		0001
FC Index/NFC26119D ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.05/09/2024	.05/08/2026	3	5,204,603	253.96	236,886			12,097		13,423			(29,268)		8,397		0001
FC Index/NFC26128C ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.06/14/2024	.06/15/2026	2	3,391,758	270.44	157,134			16,211		395			(19,348)		8,195		0001
FC Index/NFC261488 ...	Linked Annuity Hedge																					

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	06/21/2024	06/23/2026	1	3,842,734	269.73	171,386			19,540		926			(21,072)			9,217	0001	
FC Index/NF26148H ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	05/03/2024	05/04/2026	1	2,037,591	252.56	92,710			4,208		6,311			(11,414)			3,109	0001	
FC Index/NF261282 ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	05/10/2024	05/12/2026	1	2,975,218	254.59	133,885			7,540		7,033			(16,461)			5,046	0001	
FC Index/NF261285 ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	05/17/2024	05/19/2026	1	1,656,125	260.36	81,670			5,385		873			(10,041)			3,400	0001	
FC Index/NF26128U ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/26/2024	04/28/2026	1	1,461,463	251.93	66,058			2,450		4,290			(8,122)			2,024	0001	
FC Index/NF26119* ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	05/30/2024	05/18/2026	2	1,815,944	260.36	79,656			5,155		772			(9,818)			3,293	0001	
FC Index/NF2612S5 ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	06/21/2024	06/22/2026	1	2,778,665	269.73	123,928			13,978		603			(15,258)			6,625	0001	
FC Index/NF26148J ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	06/28/2024	06/29/2026	1	5,057,091	268.9	229,086			28,045		2,189			(28,205)			12,556	0001	
FC Index/NF26148V ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	06/28/2024	06/30/2026	2	3,146,072	268.9	143,116			17,687		1,461			(17,600)			7,854	0001	
FC Index/NF26148U ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	05/10/2024	05/11/2026	1	2,278,836	254.59	102,320			5,630		5,073			(12,598)			3,819	0001	
FC Index/NF2612SH ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/12/2024	04/14/2026	1	1,235,020	256.46	56,193			1,003		61			(6,909)			1,209	0001	
FC Index/NF2611S1 ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	09/09/2024	09/04/2026	6	11,157,131	256.62	541,476			116,799		118,750			(67,075)			36,587	0001	
FC Index/NF26188E ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	09/30/2024	09/25/2026	4	4,911,847	269.86	226,648			55,180		13,962			(27,958)			17,151	0001	
FC Index/NF26198A ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	09/11/2024	09/10/2026	3	1,693,452	259.74	85,052			18,949		13,387			(10,497)			5,658	0001	
FC Index/NF2618S1 ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/07/2024	08/06/2026	3	2,463,806	257.81	113,660			19,855		18,274			(14,028)			7,295	0001	
FC Index/NF26169* ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/08/2024	07/02/2026	5	7,757,469	277.51	340,277			43,347		308			(42,224)			19,579	0001	
FC Index/NF2615S5 ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/16/2024	07/16/2026	4	4,694,840	275.74	186,052			27,136		757			(22,968)			12,710	0001	
FC Index/NF2615S0 ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/10/2024	07/08/2026	4	5,851,722	277.83	258,012			34,783		303			(31,855)			15,238	0001	
FC Index/NF2615S9 ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/02/2024	07/02/2026	3	3,726,081	272.98	176,782			22,462		660			(21,828)			9,404	0001	
FC Index/NF2615S0 ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/26/2024	07/27/2026	2	6,116,242	263.12	282,601			45,481		18,840			(34,795)			17,388	0001	
FC Index/NF2616S9 ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/16/2024	08/14/2026	4	5,636,495	267.15	282,000			48,884		13,145			(32,440)			17,209	0001	
FC Index/NF2617S3 ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/22/2024	07/15/2026	5	8,639,465	275.53	385,245			57,088		1,422			(48,798)			23,872	0001	
FC Index/NF2615S8 ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/26/2024	08/21/2026	3	6,170,471	266.18	288,552			56,545		18,290			(35,648)			19,311	0001	
FC Index/NF2617S2 ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/26/2024	08/26/2026	3	5,086,736	266.44	263,618			53,279		17,179			(32,530)			18,138	0001	
FC Index/NF2617S5 ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/15/2024	07/10/2026	4	5,573,010	279.09	238,020			32,890		288			(29,488)			14,658	0001	
FC Index/NF2615S0 ...	Linked Annuity Hedge																						
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/07/2024	08/07/2026	4	8,675,230	256.99	419,175			73,858		72,293			(51,719)			25,787	0001	
FC Index/NF2616S1 ...	Linked Annuity Hedge																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.07/31/2024	.07/23/2026	5	4,393,828	268.96	178,192			27,725		4,558			(22,007)		12,278		0001
FC Index/NFC2616S1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/28/2024	.08/28/2026	3	6,631,914	264.43	319,944			65,768		27,271			(39,517)		21,257		0001
FC Index/NFC2617S9	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/21/2024	.08/18/2026	3	3,847,670	267.15	174,310			34,022		9,293			(21,905)		11,915		0001
FC Index/NFC2617S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/08/2024	.08/04/2026	3	4,569,847	259.8	213,192			36,610		26,585			(26,216)		13,425		0001
FC Index/NFC2616S8	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/13/2024	.08/13/2026	5	2,524,297	262.75	120,164			22,439		10,735			(15,023)		7,676		0001
FC Index/NFC2617S4	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/22/2024	.08/21/2026	6	5,490,403	269.99	236,755			47,576		9,277			(30,027)		17,183		0001
FC Index/NFC2617S3	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.07/28/2024	.07/28/2026	2	4,940,334	263.12	223,256			36,191		15,274			(27,463)		13,819		0001
FC Index/NFC2616S4	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.07/03/2024	.07/02/2026	6	8,555,100	275.12	389,018			49,472		776			(48,095)		21,592		0001
FC Index/NFC2615S2	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.07/26/2024	.07/24/2026	3	6,647,924	263.25	301,876			47,354		19,698			(37,241)		18,658		0001
FC Index/NFC2616S3	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/19/2024	.08/07/2026	7	5,221,227	259.72	249,244			44,586		31,126			(31,211)		15,320		0001
FC Index/NFC2616S2	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/09/2024	.08/07/2026	4	8,286,780	259.26	389,160			88,757		52,368			(48,068)		24,832		0001
FC Index/NFC2616S1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/15/2024	.08/14/2026	3	4,142,179	262.82	215,346			40,012		19,106			(26,569)		13,327		0001
FC Index/NFC2617S6	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.07/19/2024	.07/20/2026	1	3,190,525	266.88	147,083			22,255		4,494			(18,109)		8,797		0001
FC Index/NFC2615S1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/22/2024	.08/19/2026	6	7,297,355	269.44	326,555			62,935		12,729			(40,379)		22,678		0001
FC Index/NFC2617S5	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/18/2024	.09/17/2026	3	1,314,211	264	61,144			14,212		6,854			(7,545)		4,484		0001
FC Index/NFC2618S1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/26/2024	.09/25/2026	3	9,672,482	271.07	438,217			107,026		23,567			(54,134)		33,773		0001
FC Index/NFC2617S4	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/07/2024	.09/16/2026	6	6,138,039	263.96	287,426			66,487		31,819			(35,519)		20,883		0001
FC Index/NFC2618S1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/05/2024	.09/04/2026	3	2,610,654	260.94	121,482			26,093		17,563			(14,990)		8,561		0001
FC Index/NFC2618S0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/13/2024	.09/15/2026	2	5,942,149	264.78	272,049			62,413		27,159			(33,455)		19,918		0001
FC Index/NFC2618S9	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/11/2024	.09/11/2026	2	4,064,488	262.8	194,672			43,713		23,274			(24,024)		13,622		0001
FC Index/NFC2618S8	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/19/2024	.09/18/2026	4	5,510,423	262.81	278,887			65,312		33,527			(34,439)		18,558		0001
FC Index/NFC2618S7	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/16/2024	.09/28/2026	3	4,956,417	269.91	227,287			56,358		14,189			(28,033)		17,451		0001
FC Index/NFC2619S1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/30/2024	.08/28/2026	4	7,402,264	266.58	326,762			67,380		22,984			(40,472)		23,726		0001
FC Index/NFC2618S2	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/04/2024	.09/01/2026	2	3,414,641	266.58	155,639			32,762		10,926			(19,146)		11,090		0001
FC Index/NFC2618S1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/19/2024	.09/18/2026	3	9,171,765	269.92	419,190			98,385		26,903			(51,825)		31,389		0001
FC Index/NFC2618S2	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/16/2024	.09/09/2026	4	7,145,117	259.43	346,908			76,811		64,059			(42,820)		23,801		0001
FC Index/NFC2618S5	Linked Annuity Hedge																					

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq FC Index/NFC26189g ... Purchased Call /Nasdaq FC Index/NFC261963 ... Purchased Call /Nasdaq FC Index/NFC26189ll ... Purchased Call /Nasdaq FC Index/NFC261968 ... Purchased Call /Nasdaq FC Index/NFC261985 ... Purchased Call /Nasdaq FC Index/NFC26156J ... Purchased Call /Nasdaq FC Index/NFC26169L ... Purchased Call /Nasdaq FC Index/NFC26169E ... Purchased Call /Nasdaq FC Index/NFC261790 ... Purchased Call /Nasdaq FC Index/NFC26179J ... Purchased Call /Nasdaq FC Index/NFC26145Y ... Purchased Call /Nasdaq FC Index/NFC261586 ... Purchased Call /Nasdaq FC Index/NFC261798 ... Purchased Call /Nasdaq FC Index/NFC26158I ... Purchased Call /Nasdaq FC Index/NFC26158J ... Purchased Call /Nasdaq FC Index/NFC261695 ... Purchased Call /Nasdaq FC Index/NFC26158K ... Purchased Call /Nasdaq FC Index/NFC26158S ... Purchased Call /Nasdaq FC Index/NFC26173I ... Purchased Call /Nasdaq FC Index/NFC261853 ... Purchased Call /Nasdaq FC Index/NFC261894 ... Purchased Call /Nasdaq FC Index/NFC261695 ... Purchased Call /Nasdaq FC Index/NFC26158I ... Purchased Call /Nasdaq FC Index/NFC261984 ...	Fixed Index & Index Linked Annuity Hedge Fixed Index & Index Linked Annuity Hedge																					

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/30/2024	07/29/2026	3	8,386,640	263.29	389,185			80,422		26,352			(45,572)			24,044	0001	
FC Index/NFC26169C	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/09/2024	08/10/2026	1	4,654,498	259.72	215,969			38,916		28,011			(26,590)			13,985	0001	
FC Index/NFC26179D	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	09/05/2024	09/04/2026	5	2,406,906	260.98	105,969			22,854		16,120			(13,117)			7,893	0001	
FC Index/NFC26189A	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	09/06/2024	09/08/2026	2	3,410,487	256.62	161,308			35,458		36,396			(19,840)			11,325	0001	
FC Index/NFC26189D	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	09/26/2024	09/18/2026	3	8,089,682	268.59	375,542			88,232		24,748			(46,501)			27,686	0001	
FC Index/NFC261982	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	09/03/2024	09/03/2026	3	5,225,408	261.26	242,990			51,815		33,325			(29,997)			17,081	0001	
FC Index/NFC261836	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/12/2024	08/12/2026	4	7,929,088	259.75	398,355			72,880		48,982			(49,187)			24,021	0001	
FC Index/NFC261752	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/05/2024	08/05/2026	6	5,017,185	257.05	242,059			41,998		40,357			(29,914)			14,797	0001	
FC Index/NFC26169P	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	09/30/2024	09/25/2026	3	5,039,670	269.91	233,561			57,119		14,235			(28,902)			17,597	0001	
FC Index/NFC26193H	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/01/2024	09/30/2026	4	5,635,484	270.39	245,197			61,372		15,856			(30,262)			19,952	0001	
FC Index/NFC26195J	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	09/25/2024	09/23/2026	4	7,530,226	268.94	349,906			84,219		23,113			(43,194)			26,145	0001	
FC Index/NFC261936	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/05/2024	07/07/2026	2	4,330,666	277.51	188,834			25,161		226			(23,219)			11,220	0001	
FC Index/NFC261567	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/12/2024	07/14/2026	1	3,874,720	275.01	174,750			24,964		672			(21,486)			10,391	0001	
FC Index/NFC26158K	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/01/2024	07/31/2026	3	5,009,384	262.42	228,897			38,218		18,994			(28,271)			14,481	0001	
FC Index/NFC261651	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/21/2024	08/21/2026	3	4,540,051	268.62	205,461			40,311		9,459			(25,423)			14,209	0001	
FC Index/NFC26175D	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/21/2024	08/20/2026	3	2,686,617	268.97	121,749			23,610		5,155			(15,024)			8,379	0001	
FC Index/NFC261758	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/19/2024	08/14/2026	3	9,198,033	266.97	418,452			77,959		22,029			(51,692)			28,073	0001	
FC Index/NFC26165Y	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/13/2024	08/11/2026	3	2,978,571	259.72	139,135			25,766		18,173			(17,473)			8,990	0001	
FC Index/NFC26169Q	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	09/17/2024	09/14/2026	2	4,103,650	264.78	190,749			43,560		18,836			(23,491)			13,879	0001	
FC Index/NFC26189T	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/23/2024	07/17/2026	3	6,173,370	266.88	295,527			43,700		8,443			(36,593)			16,790	0001	
FC Index/NFC26155V	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/17/2024	07/17/2026	3	6,179,847	269.35	281,324			41,430		5,160			(34,708)			16,808	0001	
FC Index/NFC26155Q	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/02/2024	08/03/2026	1	4,668,792	259.8	218,033			37,189		25,692			(26,844)			13,661	0001	
FC Index/NFC26163M	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/26/2024	08/24/2026	2	2,974,624	268.62	134,934			26,913		6,299			(16,614)			9,407	0001	
FC Index/NFC26179P	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/04/2024	10/06/2026	2	3,995,384	269.74	184,474			47,647		12,985			(22,689)			14,375	0001	
FC Index/NFC26198T	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/29/2024	10/29/2026	3	2,619,393	274.16	116,216			33,724		6,753			(14,344)			9,981	0001	
FC Index/NFC261B51	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/19/2024	10/13/2026	2	7,027,970	272.06	323,560			86,792		18,795			(39,791)			25,750	0001	
FC Index/NFC261A36	Linked Annuity Hedge																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/18/2024	10/16/2026	3	5,979,164	271.95	277,749			75,987		17,139				(34,368)		22,074	0001	
FC Index/NFC261A9K ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/17/2024	10/16/2026	2	9,442,100	270.34	446,476			121,996		32,481				(55,148)		34,859	0001	
FC Index/NFC261A9F ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/29/2024	10/23/2026	4	4,944,532	271.92	229,900			65,151		15,439				(28,466)		18,573	0001	
FC Index/NFC261A5X ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/24/2024	10/23/2026	2	5,418,593	267.42	257,943			72,729		27,250				(31,815)		20,354	0001	
FC Index/NFC261A9Q ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/25/2024	10/23/2026	3	6,262,783	269.78	295,488			83,592		24,678				(36,507)		23,525	0001	
FC Index/NFC261A4S ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/29/2024	10/27/2026	2	3,879,131	271.92	179,915			51,655		12,466				(22,124)		14,712	0001	
FC Index/NFC261A5V ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/25/2024	10/26/2026	3	7,447,334	271.92	344,409			98,543		23,591				(42,408)		28,177	0001	
FC Index/NFC261A5U ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/01/2024	11/03/2026	2	6,134,313	266.73	285,188			84,617		35,792				(35,065)		23,649	0001	
FC Index/NFC261B59 ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/20/2024	11/18/2026	4	6,544,290	263.33	316,852			100,802		57,619				(39,166)		26,087	0001	
FC Index/NFC261C32 ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/14/2025	10/30/2026	4	6,554,683	272.04	290,697			84,789		21,885				(35,879)		25,036	0001	
FC Index/NFC261B53 ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/26/2024	11/20/2026	3	8,099,015	265.76	378,546			121,902		58,975				(46,859)		32,424	0001	
FC Index/NFC261C3C ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/15/2024	11/13/2026	3	8,538,810	261.76	405,502			126,649		84,155				(50,197)		33,669	0001	
FC Index/NFC261B5Z ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/04/2024	11/02/2026	4	5,719,118	266.73	267,483			79,130		33,172				(32,950)		21,998	0001	
FC Index/NFC261B98 ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/21/2024	11/17/2026	2	6,629,376	261.76	321,058			101,549		66,142				(39,519)		27,165	0001	
FC Index/NFC261B5Y ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/14/2024	11/06/2026	4	5,833,965	273.27	273,000			82,293		18,535				(33,679)		22,646	0001	
FC Index/NFC261B5S ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	12/06/2024	12/03/2026	4	2,308,153	271.39	109,878			37,174		10,969				(13,559)		9,494	0001	
FC Index/NFC261C3T ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/26/2024	11/25/2026	4	3,571,753	267.73	159,658			52,527		22,524				(19,756)		14,475	0001	
FC Index/NFC261C3H ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	12/16/2024	12/17/2026	6	5,485,025	278.2	226,334			81,046		15,413				(27,970)		23,233	0001	
FC Index/NFC261D9J ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	12/13/2024	12/15/2026	2	5,939,733	277.38	266,745			94,553		17,578				(32,804)		25,017	0001	
FC Index/NFC261D9F ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/27/2024	11/27/2026	3	14,840,421	265.02	690,709			228,682		119,534				(85,181)		60,295	0001	
FC Index/NFC261C3K ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	12/20/2024	12/16/2026	4	6,108,143	278.64	268,062			95,459		16,191				(33,079)		25,776	0001	
FC Index/NFC261D9H ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	11/14/2024	11/12/2026	4	5,732,424	275.39	258,301			79,860		15,398				(31,855)		22,554	0001	
FC Index/NFC261B5R ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	12/02/2024	11/27/2026	3	7,370,714	267.48	345,920			114,703		47,980				(42,791)		29,946	0001	
FC Index/NFC261C3N ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	12/12/2024	12/10/2026	4	3,821,977	272.98	190,140			66,157		16,614				(23,466)		15,941	0001	
FC Index/NFC261D96 ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	12/27/2024	12/24/2026	3	1,260,400	274.59	56,328			20,733		5,386				(6,959)		5,400	0001	
FC Index/NFC261D9U ...	Linked Annuity Hedge																						
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	12/30/2024	12/24/2026	7	8,733,780	274.36	389,626			143,957		38,098				(46,268)		37,419	0001	
FC Index/NFC261D5Y ...	Linked Annuity Hedge																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/06/2024	12/04/2026	3	7,448,485	276.59	327,572			111,806		21,880			(40,549)		30,889		0001
FC Index/NFC2610B2	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/25/2024	11/11/2026	4	6,437,947	275.83	289,796			89,230		16,285			(35,753)		25,273		0001
FC Index/NFC261B3P	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/20/2024	12/18/2026	5	8,482,414	270.4	398,124			143,446		49,566			(49,198)		35,846		0001
FC Index/NFC261D5N	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/09/2024	10/02/2026	5	6,927,471	269.74	317,387			80,777		21,848			(39,344)		24,659		0001
FC Index/NFC26198U	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/07/2024	10/07/2026	3	6,797,895	267.14	332,204			86,316		29,999			(40,990)		24,523		0001
FC Index/NFC26198I	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/10/2024	10/09/2026	3	7,123,999	271.71	328,705			86,735		19,349			(40,591)		25,834		0001
FC Index/NFC261A52	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/14/2024	10/09/2026	3	7,048,517	272.06	329,073			86,939		18,342			(40,721)		25,561		0001
FC Index/NFC261A57	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/09/2024	10/09/2026	2	6,247,543	272.1	287,589			75,791		16,177			(35,519)		22,656		0001
FC Index/NFC261A50	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/04/2024	10/05/2026	3	4,260,491	269.74	196,274			50,493		13,620			(24,173)		15,288		0001
FC Index/NFC2619S5	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/30/2024	12/30/2026	3	7,088,427	270.23	321,849			120,943		45,486			(39,707)		30,712		0001
FC Index/NFC261E35	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/03/2024	10/02/2026	3	4,479,327	267.38	208,531			52,818		18,546			(25,745)		15,945		0001
FC Index/NFC2619N1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/22/2024	10/21/2026	3	5,460,209	272.44	251,210			70,109		15,433			(30,998)		20,410		0001
FC Index/NFC261A5H	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/31/2024	12/31/2026	4	2,042,393	268.82	94,586			35,717		14,903			(11,677)		8,864		0001
FC Index/NFC261E57	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/04/2024	11/04/2026	4	7,214,787	266.03	348,726			104,085		45,537			(43,050)		27,879		0001
FC Index/NFC261B3C	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/03/2024	11/20/2026	4	6,761,757	264.61	315,796			101,207		54,440			(38,961)		27,070		0001
FC Index/NFC261C3P	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/02/2024	11/30/2026	2	4,604,770	267.48	213,457			71,350		30,156			(26,282)		18,825		0001
FC Index/NFC261C3X	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/06/2024	12/04/2026	4	7,464,208	274.06	333,400			113,645		28,104			(41,183)		30,763		0001
FC Index/NFC261B5A	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/06/2024	10/30/2026	4	6,132,663	266.73	286,619			84,011		35,437			(35,491)		23,424		0001
FC Index/NFC261A55	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/18/2024	10/12/2026	2	5,443,698	272.06	250,653			66,985		14,337			(30,863)		19,913		0001
FC Index/NFC261B5A	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/15/2024	10/14/2026	3	5,860,895	274.19	256,343			63,057		12,302			(31,623)		21,529		0001
FC Index/NFC261A59	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/01/2024	10/01/2026	4	3,005,984	267.06	144,588			36,501		12,691			(17,897)		10,671		0001
FC Index/NFC2619BL	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/05/2024	11/05/2026	4	2,550,374	268.27	131,236			39,411		13,149			(16,219)		9,878		0001
FC Index/NFC261B5E	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	01/06/2025	11/19/2026	4	2,595,143	264.71	121,248			38,845		20,400			(15,026)		10,327		0001
FC Index/NFC261C34	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/14/2024	11/13/2026	6	7,017,050	271.73	310,656			96,937		27,688			(38,397)		27,669		0001
FC Index/NFC261B5I	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/03/2024	12/02/2026	3	8,289,552	270.53	384,921			129,670		42,204			(47,503)		34,027		0001
FC Index/NFC261C3R	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/01/2024	10/30/2026	5	8,798,707	265.37	414,224			121,198		57,175			(51,177)		33,607		0001
FC Index/NFC261B55	Linked Annuity Hedge																					

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.11/08/2024	.11/06/2026	4	7,717,033	275.87	349,377			105,736		18,492			(43,175)		29,366	0001	
FC Index/NFC261BS1	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.10/07/2024	.10/02/2026	4	6,315,155	267.22	298,380			75,813		26,621			(36,880)		22,480	0001	
FC Index/NFC2613BP	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/17/2024	.12/11/2026	4	8,734,487	277.38	397,728			139,602		25,448			(49,222)		36,503	0001	
FC Index/NFC261DS0	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.11/04/2024	.10/28/2026	4	7,759,562	271.78	369,428			106,661		25,690			(45,587)		29,495	0001	
FC Index/NFC261ASZ	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/27/2024	.12/28/2026	1	6,992,614	272.58	322,359			120,164		36,063			(39,689)		30,182	0001	
FC Index/NFC261ES2	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.01/15/2025	.12/21/2026	3	8,014,387	271.84	369,354			134,169		41,953			(45,491)		34,144	0001	
FC Index/NFC261DS5	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.11/08/2024	.11/09/2026	1	8,081,425	276.03	385,280			111,697		19,367			(44,973)		31,584	0001	
FC Index/NFC261BSL	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.11/13/2024	.11/13/2026	3	7,752,026	274.5	347,625			108,014		22,969			(42,871)		30,567	0001	
FC Index/NFC261BS1	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/27/2024	.12/23/2026	5	6,699,757	272.94	317,924			116,577		32,496			(39,276)		28,651	0001	
FC Index/NFC261DSU	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/12/2024	.12/11/2026	3	11,909,786	276.56	534,619			187,365		37,408			(66,026)		49,773	0001	
FC Index/NFC261DS4	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/06/2024	.12/08/2026	2	5,542,928	276.59	246,939			85,141		16,592			(30,363)		23,028	0001	
FC Index/NFC261BSL	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/16/2024	.12/11/2026	4	7,725,993	277.44	345,471			120,638		22,436			(42,609)		32,289	0001	
FC Index/NFC261DS8	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.11/29/2024	.12/01/2026	2	6,465,859	267.48	299,631			100,428		42,751			(36,842)		26,487	0001	
FC Index/NFC261CS0	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/20/2024	.12/18/2026	3	6,898,918	271.84	327,176			118,020		36,222			(40,483)		29,649	0001	
FC Index/NFC261DS0	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/06/2024	.12/07/2026	2	5,716,530	276.59	254,169			87,405		16,974			(31,295)		23,702	0001	
FC Index/NFC261DS4	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/09/2024	.12/09/2026	3	6,867,882	274.15	304,846			105,606		26,527			(37,613)		28,589	0001	
FC Index/NFC261DS1	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.10/16/2024	.10/15/2026	3	3,359,860	270.25	156,556			42,402		11,468			(19,317)		12,373	0001	
FC Index/NFC261AS6	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.10/22/2024	.10/16/2026	3	4,689,566	270.35	218,320			59,457		16,114			(26,933)		17,313	0001	
FC Index/NFC261AS0	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/13/2024	.11/25/2026	4	4,635,625	266.09	232,840			76,540		35,157			(28,813)		19,565	0001	
FC Index/NFC261CSF	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.11/22/2024	.11/20/2026	4	9,435,566	265.35	438,263			140,914		71,223			(54,134)		37,775	0001	
FC Index/NFC261CS8	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/30/2024	.12/29/2026	2	5,969,256	272.58	275,456			102,922		31,135			(33,870)		25,812	0001	
FC Index/NFC261ES3	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.10/08/2024	.10/08/2026	3	3,200,499	270.34	152,801			39,934		10,002			(18,860)		11,576	0001	
FC Index/NFC26198Y	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.10/22/2024	.10/22/2026	3	3,469,980	272.76	143,874			40,372		9,655			(17,758)		13,003	0001	
FC Index/NFC261AS0	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.11/08/2024	.11/10/2026	2	7,440,844	276.03	336,923			103,353		18,179			(41,433)		29,145	0001	
FC Index/NFC261BSN	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.10/18/2024	.10/19/2026	1	4,742,061	271.95	219,093			60,572		13,813			(26,973)		17,639	0001	
FC Index/NFC261ASJ	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.11/22/2024	.11/24/2026	2	1,196,330	265.76	55,544			18,091		8,858			(6,834)		4,830	0001	
FC Index/NFC261CS8	Linked Annuity Hedge			Bank of America NA																		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.10/18/2024	.10/20/2026	1	3,420,814	271.95	158,384			43,947		10,086			(19,473)		12,756		0001
FC Index/NFC261A51	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/13/2024	.12/14/2026	1	5,208,846	277.38	233,877			82,677		15,249			(28,795)		21,897		0001
FC Index/NFC261D8E	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.11/11/2024	.11/06/2026	3	12,420,705	276.03	584,987			171,145		29,236			(69,888)		48,215		0001
FC Index/NFC261B91	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/20/2024	.12/18/2026	3	6,923,337	270.81	319,675			114,726		39,160			(39,426)		29,328		0001
FC Index/NFC261D8L	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/30/2024	.12/24/2026	4	9,237,591	272.58	422,929			156,397		47,129			(52,438)		39,578		0001
FC Index/NFC261E51	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/20/2024	.12/22/2026	1	5,270,172	271.84	243,482			88,630		27,827			(29,936)		22,495		0001
FC Index/NFC261D8R	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/04/2024	.12/04/2026	3	6,686,442	275	306,233			103,956		23,724			(37,762)		28,432		0001
FC Index/NFC261C3V	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.11/15/2024	.11/16/2026	1	6,336,616	261.76	294,019			92,614		62,852			(36,139)		25,150		0001
FC Index/NFC261C30	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.11/22/2024	.11/23/2026	2	3,312,826	265.76	153,284			49,780		24,297			(18,860)		13,397		0001
FC Index/NFC261C3D	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.01/17/2025	.01/15/2027	4	3,006,185	269.95	136,775			54,475		21,759			(16,860)		13,398		0001
FC Index/NFC261E5H	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.01/07/2025	.12/31/2026	4	7,759,301	270.79	361,442			137,042		48,205			(44,768)		33,675		0001
FC Index/NFC261E5D	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.01/02/2025	.12/31/2026	4	5,643,771	268.28	267,723			101,381		42,984			(33,119)		24,494		0001
FC Index/NFC261E59	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.01/17/2025	.01/20/2027	3	2,004,795	271.37	92,062			37,372		13,332			(11,369)		9,147		0001
FC Index/NFC261F53	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.02/05/2025	.02/05/2027	5	9,973,020	270.43	468,023			199,779		77,136			(57,789)		46,029		0001
FC Index/NFC261F5X	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.02/19/2025	.02/19/2027	6	5,402,090	276.13	290,701			102,920		29,766			(28,475)		25,487		0001
FC Index/NFC261H93	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.03/05/2025	.03/04/2027	3	4,262,589	255.06	205,817			95,374		98,330			(25,369)		20,510		0001
FC Index/NFC261G5L	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.02/19/2025	.02/18/2027	5	3,865,709	276.04	172,641			76,732		21,304			(21,316)		18,365		0001
FC Index/NFC261G5J	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.01/14/2025	.01/14/2027	4	2,013,839	266.24	101,698			40,318		19,141			(12,563)		8,960		0001
FC Index/NFC261E5J	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.02/11/2025	.02/10/2027	4	7,538,742	271.17	342,820			148,502		56,543			(42,311)		35,072		0001
FC Index/NFC261G36	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.01/27/2025	.01/22/2027	4	9,966,198	275.2	441,716			180,513		48,754			(54,586)		44,950		0001
FC Index/NFC261F59	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.01/17/2025	.01/15/2027	4	13,494,400	271.37	626,907			250,688		87,356			(77,593)		60,142		0001
FC Index/NFC261F51	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.03/28/2025	.03/30/2027	2	3,240,385	248.01	150,443			75,027		114,024			(18,501)		16,180		0001
FC Index/NFC261H1L	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.03/07/2025	.03/05/2027	3	9,647,323	266.77	435,470			202,451		203,118			(53,715)		46,487		0001
FC Index/NFC261H8B	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.02/14/2025	.02/16/2027	1	4,790,733	276.39	217,020			95,823		26,847			(26,683)		22,498		0001
FC Index/NFC261G35	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.02/07/2025	.02/08/2027	1	6,710,958	269.1	310,046			133,486		57,564			(38,173)		31,122		0001
FC Index/NFC261G33	Linked Annuity Hedge																					
Purchased Call1/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.03/07/2025	.03/05/2027	3	7,707,593	254.28	342,438			159,967		193,303			(42,411)		37,140		0001
FC Index/NFC261H5H	Linked Annuity Hedge																					

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Nasdaq FC Index/NFC26/H81 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/07/2025	03/08/2027	2	6,152,211	254.28	286,477			134,387		149,512			(35,275)		29,776		0001	
Purchased Call/Nasdaq FC Index/NFC26/H8K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/11/2025	03/10/2027	5	8,694,883	250.48	408,648			192,859		262,714			(50,462)		42,205		0001	
Purchased Call/Nasdaq FC Index/NFC26/IF8J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/29/2025	01/29/2027	6	7,543,388	268.92	353,499			147,603		62,822			(43,680)		34,421		0001	
Purchased Call/Nasdaq FC Index/NFC26/IF8Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/07/2025	02/05/2027	4	11,145,202	271.28	507,206			216,954		80,938			(62,646)		51,439		0001	
Purchased Call/Nasdaq FC Index/NFC26/IG8Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/26/2025	02/26/2027	6	8,444,779	262.08	358,913			163,539		126,246			(44,298)		40,270		0001	
Purchased Call/Nasdaq FC Index/NFC26/IE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/26/2025	03/25/2027	4	7,276,136	253.36	330,971			163,258		196,256			(40,888)		36,080		0001	
Purchased Call/Nasdaq FC Index/NFC26/IF8E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/24/2025	01/26/2027	1	4,880,867	273.87	223,056			91,919		26,947			(27,425)		22,162		0001	
Purchased Call/Nasdaq FC Index/NFC26/IF8J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/29/2025	01/28/2027	5	4,112,017	269.22	191,485			79,765		33,120			(23,691)		18,733		0001	
Purchased Call/Nasdaq FC Index/NFC26/H8Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/17/2025	03/12/2027	4	7,543,965	251.78	353,428			168,495		213,150			(43,745)		36,725		0001	
Purchased Call/Nasdaq FC Index/NFC26/IE8E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/06/2025	01/04/2027	4	7,014,723	270.79	323,656			123,794		43,954			(39,866)		30,665		0001	
Purchased Call/Nasdaq FC Index/NFC26/H8J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/17/2025	03/16/2027	2	4,364,154	251.78	202,975			97,307		123,939			(24,957)		21,368		0001	
Purchased Call/Nasdaq FC Index/NFC26/H8Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/25/2025	03/25/2027	4	6,322,352	256.33	280,233			138,197		150,397			(34,637)		32,343		0001	
Purchased Call/Nasdaq FC Index/NFC26/H8JL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/13/2025	03/12/2027	4	12,138,912	249.46	587,260			279,654		387,136			(72,560)		59,094		0001	
Purchased Call/Nasdaq FC Index/NFC26/H8JL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/12/2025	03/11/2027	3	4,801,223	250.19	228,125			107,896		146,704			(28,149)		23,339		0001	
Purchased Call/Nasdaq FC Index/NFC26/IE8J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/25/2025	03/24/2027	4	6,926,473	255.56	318,809			156,539		163,925			(39,348)		34,289		0001	
Purchased Call/Nasdaq FC Index/NFC26/IE8Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/13/2025	01/08/2027	4	15,025,635	269.68	682,769			264,814		106,478			(84,240)		66,153		0001	
Purchased Call/Nasdaq FC Index/NFC26/IF8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/06/2025	01/05/2027	2	4,496,205	270.79	207,847			79,657		28,348			(25,556)		19,690		0001	
Purchased Call/Nasdaq FC Index/NFC26/IF8T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/10/2025	01/12/2027	1	4,306,222	266.98	199,378			78,327		38,160			(24,514)		19,092		0001	
Purchased Call/Nasdaq FC Index/NFC26/IF8Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/21/2025	01/21/2027	3	5,863,613	272.24	274,803			111,528		34,964			(33,924)		25,591		0001	
Purchased Call/Nasdaq FC Index/NFC26/IF8T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/23/2025	01/22/2027	3	5,121,143	274.59	233,537			95,105		26,324			(28,808)		23,098		0001	
Purchased Call/Nasdaq FC Index/NFC26/IE8Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/06/2025	01/06/2027	2	5,639,338	272.49	251,062			96,675		32,331			(30,989)		25,618		0001	
Purchased Call/Nasdaq FC Index/NFC26/IF8Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/14/2025	01/08/2027	4	6,967,254	266.98	323,238			125,969		60,898			(40,016)		30,675		0001	
Purchased Call/Nasdaq FC Index/NFC26/IF8J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/27/2025	01/27/2027	3	6,235,526	267.25	298,579			123,548		57,606			(36,840)		28,360		0001	
Purchased Call/Nasdaq FC Index/NFC26/IF8JL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/03/2025	02/03/2027	3	6,427,717	268.21	307,965			130,434		57,402			(38,009)		29,571		0001	
Purchased Call/Nasdaq FC Index/NFC26/IF8Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/31/2025	01/29/2027	4	8,406,990	269.46	387,945			162,249		67,260			(47,932)		38,362		0001	
Purchased Call/Nasdaq FC Index/NFC26/IF8Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/07/2025	01/22/2027	4	6,418,126	273.87	279,165			114,202		34,964			(34,559)		28,397		0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/24/2025	02/12/2027	5	13,007,237	275.39	588,537			258,203		72,398			(72,898)		60,705		0001
FC Index/NFC261G3F	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/31/2025	03/25/2027	4	7,245,298	292.35	315,580			156,177		204,442			(39,056)		35,927		0001
FC Index/NFC261H3	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	01/31/2025	02/02/2027	3	6,068,004	289.36	280,895			118,477		49,493			(34,544)		27,870		0001
FC Index/NFC261F9I	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	01/17/2025	01/07/2027	3	1,864,337	289.64	86,440			33,401		13,109			(10,667)		8,194		0001
FC Index/NFC261ES1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/20/2025	02/19/2027	3	9,165,690	273.96	398,582			178,196		59,282			(49,235)		43,244		0001
FC Index/NFC261G3N	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/07/2025	03/05/2027	5	7,385,228	253.53	347,243			162,044		186,701			(42,914)		35,587		0001
FC Index/NFC261H8D	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/13/2025	02/11/2027	4	4,689,442	270.48	217,611			94,566		37,260			(26,856)		21,851		0001
FC Index/NFC261G38	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/21/2025	02/23/2027	2	5,203,964	267.45	237,742			107,143		53,884			(29,238)		24,703		0001
FC Index/NFC261G3Q	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/28/2025	03/02/2027	2	4,387,193	268.89	213,447			96,222		84,088			(26,245)		22,066		0001
FC Index/NFC261H63	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/31/2025	03/25/2027	4	7,828,566	248.01	364,503			180,688		274,835			(45,227)		38,820		0001
FC Index/NFC2611SJ	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/03/2025	03/01/2027	2	5,617,460	268.89	261,399			120,095		103,956			(32,185)		26,908		0001
FC Index/NFC261H65	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/24/2025	02/17/2027	4	6,964,527	275.39	314,529			139,285		39,445			(38,771)		32,758		0001
FC Index/NFC261G9H	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/27/2025	03/23/2027	2	3,885,188	252.36	171,250			83,818		104,474			(21,074)		18,272		0001
FC Index/NFC261136	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/03/2025	02/26/2027	3	8,542,174	258.89	379,593			173,700		153,398			(47,029)		40,734		0001
FC Index/NFC261H64	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/25/2025	02/24/2027	4	8,216,584	264.41	369,684			162,708		104,542			(44,384)		39,049		0001
FC Index/NFC261G3S	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	01/15/2025	01/13/2027	3	7,318,573	266.45	338,625			133,581		68,136			(41,775)		32,505		0001
FC Index/NFC2611S7	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/21/2025	03/19/2027	3	8,051,339	252.36	384,700			192,038		223,870			(48,888)		39,589		0001
FC Index/NFC261H80	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/27/2025	02/26/2027	5	8,133,627	256.31	390,171			178,289		172,434			(48,224)		38,786		0001
FC Index/NFC261H6X	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/19/2025	03/17/2027	4	7,454,535	252.37	385,569			161,538		205,930			(41,423)		36,551		0001
FC Index/NFC261H84	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/24/2025	02/19/2027	3	8,117,046	267.45	372,400			166,695		83,152			(46,068)		38,297		0001
FC Index/NFC261G3R	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/20/2025	03/19/2027	4	9,678,083	251.6	466,781			226,795		255,783			(57,677)		48,572		0001
FC Index/NFC2611S3	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/03/2025	03/15/2027	3	4,996,845	251.78	227,217			108,940		141,424			(28,020)		24,430		0001
FC Index/NFC261H8T	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/19/2025	01/29/2027	3	7,892,117	269.36	361,906			151,626		63,130			(44,841)		35,739		0001
FC Index/NFC261F9P	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/04/2025	02/04/2027	2	2,197,902	268.85	102,595			43,585		17,522			(12,660)		10,128		0001
FC Index/NFC261F5V	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/05/2025	03/03/2027	3	9,502,427	255.59	440,213			203,363		212,063			(54,323)		45,853		0001
FC Index/NFC261H67	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/13/2025	02/12/2027	3	12,709,544	274.36	583,197			255,441		76,525			(72,026)		59,315		0001
FC Index/NFC261G3C	Linked Annuity Hedge																					

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/07/2025	03/09/2027	1	5,066,162	254.28	236,083			110,907		123,575			(29,027)		24,556		0001
FC Index/NF261HG5 ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	02/07/2025	02/05/2027	6	9,053,432	269.1	432,224			185,258		77,215			(53,534)		41,785		0001
FC Index/NF261G32 ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	01/16/2025	01/15/2027	3	5,843,935	268.87	273,836			109,343		46,278			(33,822)		26,045		0001
FC Index/NF261ESY ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/28/2025	03/29/2027	1	6,085,370	248.01	286,012			142,416		213,621			(35,214)		30,343		0001
FC Index/NF2611GK ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/01/2025	03/22/2027	4	5,932,763	252.36	274,489			134,268		165,163			(33,855)		29,251		0001
FC Index/NF2611J9 ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/03/2025	02/25/2027	4	4,761,379	261.47	214,547			97,436		73,467			(26,430)		22,671		0001
FC Index/NF261G3W ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	02/14/2025	02/12/2027	6	7,090,651	270.76	334,269			145,885		55,759			(41,252)		33,092		0001
FC Index/NF261G3A ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/19/2025	03/12/2027	4	5,864,983	251.15	289,501			127,986		171,314			(33,271)		28,552		0001
FC Index/NF261HS0 ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/19/2025	03/19/2027	3	5,707,440	252.01	263,405			127,609		161,633			(32,496)		28,064		0001
FC Index/NF2611S1 ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/20/2025	03/18/2027	3	5,414,606	250.52	259,852			125,420		164,983			(32,069)		26,587		0001
FC Index/NF261HBZ ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	01/17/2025	01/19/2027	2	6,722,866	271.37	308,028			124,145		43,800			(37,875)		30,168		0001
FC Index/NF261F52 ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	01/10/2025	01/11/2027	1	7,782,607	266.98	359,556			140,954		66,530			(44,268)		34,445		0001
FC Index/NF261E90 ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	01/24/2025	01/25/2027	3	4,615,006	273.87	206,347			84,886		25,306			(25,421)		20,320		0001
FC Index/NF261F50 ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	02/21/2025	02/22/2027	1	6,086,383	267.45	282,408			127,025		62,726			(34,770)		28,848		0001
FC Index/NF261G5S ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	01/31/2025	02/01/2027	1	7,987,437	268.36	389,020			155,323		64,694			(45,403)		36,627		0001
FC Index/NF261F50 ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	03/31/2025	03/31/2027	4	7,656,207	247.52	376,497			188,446		283,367			(46,465)		39,281		0001
FC Index/NF2611JN ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	02/07/2025	02/09/2027	1	6,283,473	269.1	290,286			125,210		54,280			(35,692)		29,186		0001
FC Index/NF261G34 ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/24/2025	04/23/2027	2	9,196,696	245.28	426,645			227,842		373,462			(52,696)		47,410		0001
FC Index/NF261J8U ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/25/2025	04/16/2027	5	12,556,503	240.94	574,980			301,879		620,685			(71,185)		64,154		0001
FC Index/NF261J8K ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/17/2025	04/15/2027	4	3,733,005	242.45	166,650			86,920		172,187			(20,582)		19,045		0001
FC Index/NF261J8F ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/25/2025	04/27/2027	1	2,536,399	246.19	116,167			62,392		99,349			(14,263)		13,143		0001
FC Index/NF261J8X ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/29/2025	04/28/2027	5	6,891,975	246.21	320,745			172,964		268,850			(38,601)		35,757		0001
FC Index/NF261K51 ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	05/08/2025	05/07/2027	5	6,276,808	249.95	288,660			159,776		208,738			(35,671)		32,936		0001
FC Index/NF261K9K ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	05/09/2025	05/10/2027	2	2,847,479	249.94	130,354			72,448		94,638			(16,053)		14,397		0001
FC Index/NF261K50 ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/04/2025	04/02/2027	4	8,551,494	242.85	386,395			195,148		365,754			(47,729)		42,674		0001
FC Index/NF2611S1 ...	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	04/16/2025	04/14/2027	4	8,200,092	242.38	382,535			198,895		379,257			(47,223)		41,779		0001
FC Index/NF261J8D ...	Linked Annuity Hedge																					

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/08/2025	05/07/2027	3	5,367,508	248.55	280,538			143,829		197,699			(32,151)		29,214	0001	
FC Index/NF261K51	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/15/2025	05/14/2027	3	4,927,189	254.56	219,579			123,353		132,019			(27,102)		26,079	0001	
FC Index/NF261K51	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/02/2025	04/30/2027	3	6,043,088	246.96	281,269			152,460		229,551			(34,697)		31,433	0001	
FC Index/NF261K55	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/23/2025	04/09/2027	4	6,166,529	242.9	282,560			145,054		278,221			(34,864)		31,210	0001	
FC Index/NF261J84	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/22/2025	05/14/2027	4	6,989,325	254.59	285,473			166,393		176,291			(36,508)		34,876	0001	
FC Index/NF261K5X	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/23/2025	05/20/2027	6	5,535,799	254.47	242,462			138,836		149,757			(30,089)		29,514	0001	
FC Index/NF261L36	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/13/2025	06/11/2027	3	4,889,241	256.99	223,461			134,125		119,938			(27,574)		26,749	0001	
FC Index/NF261M89	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/23/2025	06/17/2027	4	6,654,405	255.16	308,417			188,407		179,859			(38,128)		36,655	0001	
FC Index/NF261M81	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/28/2025	05/21/2027	3	7,081,309	260.06	350,973			201,623		237,360			(43,525)		37,799	0001	
FC Index/NF261L50	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/27/2025	06/25/2027	3	6,272,532	262.58	291,410			181,265		117,722			(36,093)		34,862	0001	
FC Index/NF261N63	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/30/2025	05/28/2027	4	10,457,449	252.84	491,536			286,646		309,973			(60,849)		56,288	0001	
FC Index/NF261L9F	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/06/2025	06/07/2027	3	4,063,848	256.29	187,635			111,631		102,377			(23,132)		22,131	0001	
FC Index/NF261M82	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/14/2025	05/13/2027	2	4,888,413	254.35	209,114			117,010		126,374			(25,803)		24,784	0001	
FC Index/NF261K51	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/19/2025	05/19/2027	3	6,205,325	254.94	275,715			156,564		163,681			(34,024)		33,044	0001	
FC Index/NF261L54	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/27/2025	06/28/2027	1	4,501,430	262.58	203,915			127,061		84,493			(25,106)		25,102	0001	
FC Index/NF261N64	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/16/2025	06/11/2027	4	6,084,273	253.65	303,750			183,086		175,412			(37,641)		33,287	0001	
FC Index/NF261L5F	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/03/2025	06/03/2027	3	4,900,243	255.42	227,978			134,188		128,490			(28,140)		26,563	0001	
FC Index/NF261L50	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/23/2025	05/24/2027	1	4,510,080	250.06	209,288			120,487		151,042			(25,765)		24,161	0001	
FC Index/NF261L5F	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/01/2025	04/01/2027	3	4,065,292	248.5	187,128			93,950		140,063			(23,098)		20,354	0001	
FC Index/NF261L3P	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/01/2025	04/29/2027	3	4,697,432	246.8	216,843			117,227		179,143			(26,764)		24,402	0001	
FC Index/NF261K53	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/17/2025	04/20/2027	2	3,636,686	240.94	179,181			94,389		189,425			(22,002)		19,702	0001	
FC Index/NF261J81	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/01/2025	04/22/2027	4	5,998,534	240.94	297,829			158,176		294,381			(36,771)		30,677	0001	
FC Index/NF261J80	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/11/2025	04/07/2027	5	8,259,425	238.48	398,538			205,703		451,493			(49,761)		41,691	0001	
FC Index/NF261J80	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/30/2025	05/28/2027	3	3,471,053	252.82	161,310			93,707		102,985			(19,902)		18,683	0001	
FC Index/NF261L5K	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/08/2025	05/05/2027	4	6,286,741	248.89	281,907			154,781		218,212			(34,816)		32,812	0001	
FC Index/NF261K5E	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/24/2025	04/23/2027	4	6,615,330	243.38	312,369			166,302		294,192			(38,535)		34,103	0001	
FC Index/NF261J8S	Linked Annuity Hedge			Bank of America NA																		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/16/2025	04/09/2027	3	5,739,099	242.17	288,288			138,305		267,566			33,240		29,047		0001
FC Index/NF261J89	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/30/2025	06/01/2027	1	2,499,858	252.84	115,993			67,875		74,016			14,261		13,519		0001
FC Index/NF261L30	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/16/2025	05/18/2027	1	2,741,884	254.8	123,111			69,672		72,697			15,137		14,593		0001
FC Index/NF261L50	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/17/2025	04/19/2027	1	5,129,608	240.94	239,040			125,759		253,267			29,300		26,307		0001
FC Index/NF261J81	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/20/2025	05/17/2027	2	3,592,707	254.8	160,234			90,598		94,860			19,733		19,032		0001
FC Index/NF261L52	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/08/2025	04/08/2027	3	3,744,983	237.7	196,249			100,382		211,732			24,218		18,929		0001
FC Index/NF261J82	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/22/2025	04/21/2027	4	7,246,921	238.41	359,511			190,324		399,144			44,367		37,273		0001
FC Index/NF261J80	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/25/2025	06/17/2027	5	7,170,294	254.03	351,067			214,812		204,535			43,556		39,497		0001
FC Index/NF261N89	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/22/2025	05/12/2027	4	7,747,208	253.74	349,084			194,957		214,871			43,096		40,304		0001
FC Index/NF261K91	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/29/2025	05/28/2027	4	6,441,912	253.16	297,527			173,394		188,056			36,760		34,674		0001
FC Index/NF261L31	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/09/2025	06/11/2027	4	10,462,919	257.54	463,608			279,061		249,783			57,285		57,242		0001
FC Index/NF261N89	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/06/2025	06/08/2027	2	3,085,262	256.29	141,955			84,436		77,923			17,456		16,821		0001
FC Index/NF261N51	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/16/2025	05/07/2027	5	6,005,445	249.94	292,789			162,342		198,808			36,282		31,512		0001
FC Index/NF261K31	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/22/2025	05/21/2027	3	7,341,236	252.02	336,187			193,254		224,367			41,631		39,187		0001
FC Index/NF261L54	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/23/2025	06/23/2027	3	5,442,864	256.18	267,865			164,989		140,072			33,054		30,184		0001
FC Index/NF261L31	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/09/2025	06/04/2027	4	5,524,175	254.15	284,500			156,641		154,518			32,688		29,890		0001
FC Index/NF261N51	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/02/2025	04/30/2027	5	7,433,560	249.53	334,023			181,969		250,385			41,384		38,865		0001
FC Index/NF261K34	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/29/2025	05/27/2027	6	6,830,238	253.55	314,391			182,762		194,770			38,952		36,721		0001
FC Index/NF261L51	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/20/2025	06/21/2027	2	4,098,544	254.03	190,991			117,174		116,515			23,517		22,823		0001
FC Index/NF261N89	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/23/2025	05/25/2027	1	2,152,078	250.06	100,072			57,675		72,164			12,304		11,543		0001
FC Index/NF261L53	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/04/2025	06/02/2027	5	6,431,721	253.99	308,858			181,701		180,491			38,183		34,824		0001
FC Index/NF261N89	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/09/2025	06/04/2027	3	5,564,392	256.29	259,333			153,773		140,194			32,125		30,198		0001
FC Index/NF261N83	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/25/2025	06/25/2027	3	6,163,741	259.65	292,967			181,559		134,425			36,164		34,258		0001
FC Index/NF261N8X	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/15/2025	06/15/2027	1	3,754,791	253.65	174,973			105,753		108,451			21,513		20,836		0001
FC Index/NF261N8E	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/01/2025	06/25/2027	3	7,946,960	261.81	338,006			209,939		143,505			41,759		40,834		0001
FC Index/NF261N8Z	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/16/2025	04/09/2027	4	6,998,448	241.44	332,838			171,382		337,048			41,133		35,421		0001
FC Index/NF261J86	Linked Annuity Hedge																					

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/11/2025	04/12/2027	1	4,468,030	242.17	209,104			108,147		208,249			(25,745)		22,704		0001
FC Index/NF261J8A ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/04/2025	04/05/2027	1	4,382,258	238.4	206,287			104,709		238,770			(25,389)		21,910		0001
FC Index/NF261L1S1 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/07/2025	04/02/2027	3	5,827,048	238.4	275,503			139,359		319,988			(34,118)		29,215		0001
FC Index/NF261L1S1 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/28/2025	04/23/2027	3	8,102,576	246.19	374,619			200,360		317,321			(46,300)		41,770		0001
FC Index/NF261J8Y ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/02/2025	05/03/2027	1	3,397,659	246.53	152,885			88,493		114,442			(18,824)		17,740		0001
FC Index/NF261K38 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/02/2025	05/04/2027	1	1,652,191	249.53	74,514			40,737		55,726			(9,162)		8,637		0001
FC Index/NF261K3C ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/21/2025	04/16/2027	3	6,300,073	240.94	285,125			154,491		311,361			(36,422)		32,183		0001
FC Index/NF261J8H ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/19/2025	05/14/2027	5	5,382,272	254.8	242,881			136,969		142,502			(30,078)		28,487		0001
FC Index/NF261L1S1 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/09/2025	05/11/2027	1	2,361,915	246.94	107,795			59,968		78,661			(13,253)		12,466		0001
FC Index/NF261K38 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/01/2025	04/30/2027	3	7,726,455	248.18	359,000			185,259		277,309			(44,366)		40,189		0001
FC Index/NF261K37 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/29/2025	04/26/2027	2	3,379,258	246.19	154,601			82,943		132,235			(19,037)		17,488		0001
FC Index/NF261J8Z ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/21/2025	05/21/2027	3	6,383,205	251.77	294,513			168,437		197,733			(36,340)		34,126		0001
FC Index/NF261L1S8 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/11/2025	04/13/2027	1	3,485,434	242.17	182,073			88,930		162,549			(19,927)		17,735		0001
FC Index/NF261J88 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/07/2025	05/06/2027	2	4,590,743	248	212,684			116,963		166,749			(26,244)		24,059		0001
FC Index/NF261K35 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/17/2025	06/17/2027	4	4,246,814	255.29	189,069			121,413		114,068			(24,585)		23,393		0001
FC Index/NF261J87 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/10/2025	06/10/2027	2	6,136,948	257.91	275,756			164,944		143,243			(34,033)		33,537		0001
FC Index/NF261J8X ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/09/2025	06/09/2027	3	7,945,238	256.55	374,717			223,605		198,374			(46,243)		43,358		0001
FC Index/NF261J85 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/05/2025	06/04/2027	2	5,892,523	255.93	283,657			155,734		151,123			(32,531)		31,979		0001
FC Index/NF261L1S1 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/27/2025	06/24/2027	3	3,686,923	259.23	179,463			110,773		85,802			(22,141)		21,488		0001
FC Index/NF261J8Y ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/27/2025	06/28/2027	1	2,988,833	262.58	135,738			84,650		56,139			(16,669)		16,691		0001
FC Index/NF261J82 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/13/2025	06/14/2027	1	3,131,997	253.65	145,951			88,133		90,369			(17,969)		17,194		0001
FC Index/NF261J85 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/18/2025	06/16/2027	4	7,331,609	257.36	351,076			213,165		191,725			(43,338)		43,641		0001
FC Index/NF261J81 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/20/2025	06/22/2027	1	2,145,080	254.03	100,175			61,509		61,211			(12,317)		11,882		0001
FC Index/NF261J8Q ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/04/2025	04/06/2027	1	2,791,242	238.4	131,467			86,817		153,015			(16,164)		14,070		0001
FC Index/NF261J8Y ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	04/02/2025	04/02/2027	3	5,964,983	249.31	249,791			125,772		196,414			(30,812)		29,405		0001
FC Index/NF261J8P ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	05/23/2025	05/26/2027	1	2,749,469	260.06	128,400			74,077		92,367			(15,765)		14,764		0001
FC Index/NF261J8E ...	Linked Annuity Hedge																					

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	06/30/2025	06/30/2027	4	8,361,829	264.08	361,178			226,036		145,425			(44,578)		46,731	0001	
FC Index/NFC261N86	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/17/2025	07/14/2027	4	5,730,753	265.53	287,969			172,837		95,018			(33,072)		32,855	0001	
FC Index/NFC261N87	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/16/2025	07/15/2027	4	5,541,896	265.95	256,715			165,928		89,182			(31,680)		31,477	0001	
FC Index/NFC261N87	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/16/2025	07/16/2027	4	4,985,384	266.35	232,180			150,602		77,300			(28,655)		27,777	0001	
FC Index/NFC261N87	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/25/2025	07/26/2027	2	4,551,838	270.77	207,418			137,255		57,923			(25,545)		26,154	0001	
FC Index/NFC261Q65	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/22/2025	08/20/2027	3	7,398,003	259.85	382,282			253,015		170,121			(44,763)		43,596	0001	
FC Index/NFC261P90	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/20/2025	08/19/2027	6	4,200,607	264.47	186,647			129,735		76,897			(23,046)		24,729	0001	
FC Index/NFC261P9K	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/20/2025	08/16/2027	2	4,938,559	270.65	223,842			154,610		65,522			(27,573)		28,987	0001	
FC Index/NFC261N88	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/01/2025	07/01/2027	5	4,914,887	261.41	234,382			147,311		98,378			(28,930)		27,488	0001	
FC Index/NFC261P95	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/11/2025	08/06/2027	4	6,878,341	270.67	318,052			216,387		89,931			(39,408)		39,970	0001	
FC Index/NFC261N90	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/25/2025	08/09/2027	4	3,220,352	270.67	148,372			101,156		42,077			(18,298)		18,770	0001	
FC Index/NFC261Q8V	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/07/2025	08/04/2027	5	6,116,843	267.87	281,512			189,841		94,681			(34,771)		35,472	0001	
FC Index/NFC261P91	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/11/2025	07/13/2027	1	2,614,721	264.71	119,754			76,985		44,733			(14,724)		14,820	0001	
FC Index/NFC261Q3E	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/19/2025	08/13/2027	5	6,010,358	270.65	277,563			191,423		79,696			(34,361)		35,173	0001	
FC Index/NFC261R90	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/02/2025	09/02/2027	3	5,939,693	258.86	285,936			211,417		144,045			(36,538)		35,448	0001	
FC Index/NFC261Q3P	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/04/2025	07/30/2027	3	7,177,126	270.32	317,369			212,408		94,095			(39,201)		41,409	0001	
FC Index/NFC261R9A	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/11/2025	07/12/2027	1	3,960,729	264.71	181,401			116,526		67,655			(22,334)		22,424	0001	
FC Index/NFC261Q81	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/14/2025	09/17/2027	6	7,739,282	273.43	354,541			261,828		94,920			(43,926)		47,176	0001	
FC Index/NFC261R9D	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/04/2025	09/03/2027	5	4,167,327	262.53	199,910			143,737		85,349			(24,753)		24,894	0001	
FC Index/NFC261Q83	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/01/2025	09/27/2027	4	4,658,013	272.07	214,863			160,830		61,235			(26,469)		28,459	0001	
FC Index/NFC261R9H	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/08/2025	07/08/2027	5	4,176,342	263.91	196,588			125,200		74,008			(24,265)		23,544	0001	
FC Index/NFC261Q8P	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/15/2025	09/22/2027	6	7,635,509	273.9	339,112			251,423		91,287			(41,863)		46,436	0001	
FC Index/NFC261R9I	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/27/2025	08/27/2027	3	4,299,972	263.65	205,400			145,163		82,556			(25,342)		25,514	0001	
FC Index/NFC261Q8Q	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/11/2025	09/09/2027	3	3,654,074	264.23	170,970			123,621		69,247			(21,091)		21,954	0001	
FC Index/NFC261R9J	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	10/14/2025	09/24/2027	7	3,970,482	272.26	179,458			134,101		50,576			(22,231)		23,582	0001	
FC Index/NFC261Q8R	Linked Annuity Hedge			Bank of America NA																		
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/12/2025	09/13/2027	1	4,969,351	266.94	229,538			167,338		82,726			(28,260)		29,963	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	09/30/2025	09/24/2027	3	9,914,137	272.07	465,741			348,320		130,819			(57,714)		60,406	0001	
FC Index/NFC261R8N ...	Linked Annuity Hedge									219,202					60,979			(27,038)		29,611	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	09/24/2025	09/23/2027	2	4,864,428	272.93				182,676									
FC Index/NFC261R8F ...	Linked Annuity Hedge									245,667					69,742			(30,353)		30,475	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/25/2025	07/23/2027	3	5,320,516	270.07				162,091									
FC Index/NFC261O3C ...	Linked Annuity Hedge									246,962					67,263			(30,581)		30,523	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/25/2025	07/23/2027	3	5,328,878	270.77				163,170									
FC Index/NFC261O3F ...	Linked Annuity Hedge									217,266					67,847			(26,774)		27,147	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/22/2025	07/19/2027	3	4,759,471	268.35				141,757									
FC Index/NFC261O3J ...	Linked Annuity Hedge									253,129					77,321			(31,351)		30,863	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/22/2025	07/16/2027	4	5,428,011	268.35				164,793									
FC Index/NFC261O3K ...	Linked Annuity Hedge									408,149					182,366			(50,424)		54,090	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/28/2025	08/27/2027	3	9,116,162	265.17				289,357									
FC Index/NFC261N6G ...	Linked Annuity Hedge									175,916					88,166			(21,703)		21,118	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/03/2025	07/02/2027	3	3,770,438	263.47				110,953									
FC Index/NFC261N8A ...	Linked Annuity Hedge									255,988					78,479			(31,645)		31,284	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/30/2025	07/22/2027	5	5,467,432	268.27				168,194									
FC Index/NFC261O38 ...	Linked Annuity Hedge									259,106					100,227			(31,883)		31,634	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/09/2025	07/07/2027	5	5,617,534	263.79				164,125									
FC Index/NFC261N6S ...	Linked Annuity Hedge									278,088					74,107			(34,329)		35,689	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/28/2025	07/28/2027	4	6,198,543	271.88				184,740									
FC Index/NFC261O3J ...	Linked Annuity Hedge									328,594					101,327			(40,606)		41,031	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/23/2025	07/16/2027	4	7,216,339	268.58				213,626									
FC Index/NFC261N8D ...	Linked Annuity Hedge									484,832					172,352			(59,959)		60,916	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/08/2025	07/02/2027	3	10,876,120	265.98				306,172									
FC Index/NFC261N6Z ...	Linked Annuity Hedge									222,767					77,848			(27,556)		26,154	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/04/2025	07/30/2027	3	4,533,184	265.15				149,335									
FC Index/NFC261P88 ...	Linked Annuity Hedge									285,689					72,103			(35,266)		36,424	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/12/2025	08/12/2027	5	6,230,392	273.08				195,727									
FC Index/NFC261P80 ...	Linked Annuity Hedge									216,886					59,292			(26,758)		27,071	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/30/2025	07/29/2027	3	4,686,966	270.93				144,307									
FC Index/NFC261O3N ...	Linked Annuity Hedge									235,697					64,223			(29,077)		30,248	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/30/2025	07/30/2027	3	5,242,688	271.58				157,318									
FC Index/NFC261P8D ...	Linked Annuity Hedge									213,452					65,869			(26,334)		26,299	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/06/2025	08/06/2027	3	4,525,752	268.63				144,528									
FC Index/NFC261O36 ...	Linked Annuity Hedge									323,780					95,620			(39,964)		41,811	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/25/2025	07/21/2027	5	7,314,974	269.97				211,956									
FC Index/NFC261O3A ...	Linked Annuity Hedge									163,308					48,216			(20,142)		20,344	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	07/23/2025	07/23/2027	2	3,551,738	268.42				107,361									
FC Index/NFC261O38 ...	Linked Annuity Hedge									269,704					123,161			(33,382)		34,679	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	09/03/2025	08/27/2027	3	5,844,623	261.74				191,440									
FC Index/NFC261O39 ...	Linked Annuity Hedge									265,376					121,032			(32,745)		34,168	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	09/04/2025	08/31/2027	4	5,736,341	261.74				189,014									
FC Index/NFC261P89 ...	Linked Annuity Hedge									318,813					90,084			(39,340)		37,780	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/12/2025	08/11/2027	3	6,468,887	269.55				217,843									
FC Index/NFC261P8D ...	Linked Annuity Hedge									197,038					50,175			(24,315)		25,224	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/14/2025	08/13/2027	5	4,310,272	273.09				135,341									
FC Index/NFC261O3X ...	Linked Annuity Hedge									122,349					43,967			(15,046)		15,919	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	09/17/2025	09/14/2027	2	2,637,223	266.94				89,251									
FC Index/NFC261O3S ...	Linked Annuity Hedge									216,673					79,215			(26,677)		26,680	0001	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	08/01/2025	08/02/2027	1	4,610,062	265.15				145,442									

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/29/2025	08/20/2027	3	8,511,988	263.19	398,527			278,711		167,349			(49,356)		50,160		0001
FC Index/NF261PSX ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/15/2025	09/10/2027	4	6,164,439	265.82	292,856			213,039		108,549			(36,189)		37,071		0001
FC Index/NF261QST ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/08/2025	08/05/2027	5	4,352,973	266.89	213,135			144,080		68,986			(26,318)		25,269		0001
FC Index/NF261QSY ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/26/2025	09/03/2027	5	13,948,784	262.65	632,670			454,714		271,810			(78,318)		79,741		0001
FC Index/NF261QSL ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/09/2025	09/03/2027	4	3,927,971	260.58	191,309			136,985		88,298			(23,609)		23,464		0001
FC Index/NF261Q65 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/19/2025	09/17/2027	4	8,412,042	272.59	380,516			280,572		107,001			(47,032)		50,922		0001
FC Index/NF261R66 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/15/2025	08/13/2027	3	6,992,706	272.82	317,794			218,840		82,595			(39,255)		40,922		0001
FC Index/NF261R6F ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/12/2025	09/10/2027	4	3,463,554	264.18	167,761			121,810		66,085			(20,709)		20,829		0001
FC Index/NF261Q3R ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/25/2025	09/24/2027	4	9,844,883	271.26	456,174			340,533		135,403			(56,342)		59,984		0001
FC Index/NF261R5J ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/22/2025	08/24/2027	2	3,613,887	263.19	169,395			118,673		70,702			(20,829)		21,380		0001
FC Index/NF261PSJ ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/10/2025	07/09/2027	3	6,574,436	265.78	296,376			189,284		106,136			(36,555)		37,097		0001
FC Index/NF261N6K ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/04/2025	07/09/2027	5	5,726,352	264.71	289,614			173,169		97,795			(33,457)		32,317		0001
FC Index/NF261PSJ ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/22/2025	08/23/2027	2	3,686,159	263.19	173,020			121,141		72,215			(21,304)		21,857		0001
FC Index/NF261PSY ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/03/2025	07/06/2027	1	3,756,131	265.98	170,904			108,224		59,549			(20,984)		21,129		0001
FC Index/NF261N6E ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/11/2025	08/10/2027	2	4,286,518	270.67	189,639			136,022		56,306			(24,548)		25,068		0001
FC Index/NF261PS6 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/19/2025	08/18/2027	4	7,678,810	270.5	327,885			227,208		106,170			(40,462)		46,337		0001
FC Index/NF261R62 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/19/2025	09/21/2027	3	3,765,518	273.43	170,088			125,722		46,008			(20,924)		22,879		0001
FC Index/NF261R59 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/07/2025	08/06/2027	2	6,696,070	268.11	316,537			214,886		96,047			(39,093)		38,911		0001
FC Index/NF261PS2 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	07/18/2025	07/20/2027	1	2,707,823	268.35	123,748			80,742		38,519			(15,215)		15,461		0001
FC Index/NF261Q34 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/17/2025	09/16/2027	4	5,162,189	270.13	236,345			173,560		73,886			(29,210)		31,220		0001
FC Index/NF261R62 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/29/2025	09/30/2027	1	4,071,907	261.74	190,972			135,732		65,773			(23,512)		24,231		0001
FC Index/NF261Q3C ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/28/2025	08/25/2027	4	6,855,943	262.45	329,865			231,968		139,148			(40,721)		40,600		0001
FC Index/NF261PSZ ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/10/2025	09/08/2027	5	8,238,713	263.49	391,598			282,784		161,322			(48,341)		49,451		0001
FC Index/NF261Q3N ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	08/01/2025	08/03/2027	2	5,091,546	265.15	240,882			161,874		87,561			(29,633)		29,497		0001
FC Index/NF261Q3U ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/15/2025	09/15/2027	3	10,016,386	270.53	449,656			328,917		140,189			(55,491)		60,320		0001
FC Index/NF261R60 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	09/25/2025	09/17/2027	8	5,810,289	269.12	296,494			211,501		88,041			(35,476)		35,172		0001
FC Index/NF261R54 ...	Linked Annuity Hedge																					

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/15/2025	.08/17/2027	1	3,562,452	270.65	166,367			114,948		47,517			20,455		20,391		0001
FC Index/NFC261PSJ ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/30/2025	.09/28/2027	2	4,094,273	272.07	188,589			141,195		53,983			23,191		25,038		0001
FC Index/NFC261R8M ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/20/2025	.08/20/2027	3	3,756,085	260.89	174,490			121,470		82,192			21,524		22,134		0001
FC Index/NFC261PSQ ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.07/11/2025	.07/09/2027	3	6,368,100	265.36	289,547			185,417		105,118			35,769		35,938		0001
FC Index/NFC261N8M ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.08/27/2025	.08/26/2027	2	5,193,710	263.29	244,413			172,012		101,314			30,154		30,786		0001
FC Index/NFC261Qs1 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/19/2025	.09/20/2027	1	3,321,183	273.43	149,453			110,394		40,314			18,401		20,161		0001
FC Index/NFC261R8B ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/01/2025	.09/30/2027	4	4,404,604	273.36	206,156			155,141		54,678			25,446		26,985		0001
FC Index/NFC261R8S ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/01/2025	.09/29/2027	6	11,233,189	272.85	521,996			391,940		142,786			64,427		68,758		0001
FC Index/NFC261R9Q ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.07/25/2025	.07/27/2027	1	3,032,852	270.77	138,288			91,565		38,356			17,004		17,444		0001
FC Index/NFC261Q3H ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/11/2025	.09/01/2027	2	4,660,155	261.74	221,125			157,516		98,495			27,183		27,785		0001
FC Index/NFC261Q3B ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/15/2025	.09/10/2027	2	6,313,390	266.94	307,086			223,670		105,167			38,036		37,967		0001
FC Index/NFC261Q3Y ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.09/05/2025	.09/07/2027	1	5,345,095	262.65	250,665			180,438		108,810			30,822		32,052		0001
FC Index/NFC261Q3K ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/07/2025	.10/05/2027	2	4,021,980	273.59	186,142			141,337		49,867			22,917		24,753		0001
FC Index/NFC261R8Z ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/03/2025	.10/04/2027	2	4,666,757	273.59	216,277			163,926		57,629			26,630		28,695		0001
FC Index/NFC261ISQ ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/03/2025	.10/01/2027	5	8,251,914	274.86	374,682			283,754		95,513			46,357		50,602		0001
FC Index/NFC261R8I ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/17/2025	.10/18/2027	3	5,906,220	269.69	279,119			216,993		90,841			34,381		36,774		0001
FC Index/NFC261ISR ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/16/2025	.10/15/2027	4	5,045,936	269.35	236,490			183,091		76,930			29,191		31,334		0001
FC Index/NFC261R8J ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/09/2025	.10/08/2027	4	7,943,771	276.3	339,876			260,755		86,673			42,003		49,022		0001
FC Index/NFC261ISK ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/06/2025	.10/06/2027	5	10,532,003	275.5	470,277			367,629		118,644			58,044		64,877		0001
FC Index/NFC261ISQ ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/24/2025	.10/22/2027	5	10,672,066	270.97	512,633			402,567		155,660			63,331		66,682		0001
FC Index/NFC261ISZ ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/08/2025	.10/07/2027	3	4,285,837	273.73	208,960			159,193		52,897			25,785		26,424		0001
FC Index/NFC261IS5 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/31/2025	.11/01/2027	2	6,121,067	278.08	279,198			222,363		63,756			34,376		38,580		0001
FC Index/NFC261H3H ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/07/2025	.11/05/2027	7	7,209,516	270.54	362,364			284,461		109,624			43,666		45,597		0001
FC Index/NFC261T8S ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/07/2025	.11/05/2027	5	3,794,401	275.83	166,870			133,955		44,559			20,598		23,996		0001
FC Index/NFC261H3H ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/10/2025	.10/11/2027	2	3,536,772	266.03	167,362			128,634		64,318			20,607		21,897		0001
FC Index/NFC261IS6 ...	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/04/2025	.10/22/2027	5	3,242,872	268.85	162,711			127,683		52,402			20,100		20,262		0001
FC Index/NFC261ISX ...	Linked Annuity Hedge																					

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/17/2025	.11/12/2027	4	7,918,927	273.65	382,388			283,971		105,297			(44,682)		50,383		0001
FC Index/NFC261US0	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/04/2025	.10/22/2027	4	8,376,719	273.82	403,718			317,576		106,191			(49,989)		52,340		0001
FC Index/NFC261T94	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/10/2025	.11/10/2027	4	7,680,255	274.11	357,387			289,108		99,683			(44,107)		48,845		0001
FC Index/NFC261T51	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/24/2025	.10/21/2027	5	5,094,984	271.33	231,768			181,193		73,776			(28,622)		31,807		0001
FC Index/NFC261S5V	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/30/2025	.10/29/2027	4	3,533,864	280.38	151,424			120,124		32,790			(18,687)		22,216		0001
FC Index/NFC261T94	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/14/2025	.11/15/2027	3	4,337,786	270.33	203,308			165,870		67,529			(25,039)		27,668		0001
FC Index/NFC261US5	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.10/27/2025	.10/27/2027	5	12,794,396	277.96	599,549			473,350		133,716			(74,013)		80,283		0001
FC Index/NFC261T96	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/10/2025	.11/17/2027	6	7,954,461	268.54	384,201			288,059		135,266			(44,958)		50,823		0001
FC Index/NFC261US9	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/10/2025	.11/09/2027	2	5,167,270	270.54	243,809			196,863		78,960			(29,979)		32,792		0001
FC Index/NFC261T5T	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/25/2025	.11/19/2027	5	8,909,070	266.39	425,547			350,655		176,176			(52,579)		57,017		0001
FC Index/NFC261USF	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/17/2025	.11/12/2027	6	7,120,359	270.25	383,425			271,510		111,406			(41,194)		45,302		0001
FC Index/NFC261US2	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/16/2025	.12/16/2027	2	3,357,018	267.66	156,412			134,337		61,756			(19,303)		21,964		0001
FC Index/NFC261V90	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/04/2025	.12/03/2027	4	2,680,399	272.58	124,572			104,918		38,708			(15,386)		17,354		0001
FC Index/NFC261V92	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/26/2025	.12/28/2027	2	7,010,826	270.83	327,167			285,828		113,015			(40,228)		46,309		0001
FC Index/NFC261V6A	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/18/2025	.12/10/2027	4	5,863,771	268.06	286,489			227,582		101,653			(32,982)		36,879		0001
FC Index/NFC261V9L	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/23/2025	.12/23/2027	5	5,181,536	270.53	238,922	2,812		210,430		84,471			(29,768)		34,091		0001
FC Index/NFC261V9T	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/22/2025	.12/22/2027	3	5,870,189	269.6	278,914			241,822		98,580			(34,417)		38,391		0001
FC Index/NFC261USR	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/02/2025	.11/26/2027	4	9,578,218	270.09	449,984			375,009		153,107			(55,513)		61,658		0001
FC Index/NFC261V9H	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/26/2025	.12/14/2027	2	3,719,244	268.06	175,461			149,984		67,657			(21,583)		24,295		0001
FC Index/NFC261V9H	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/08/2025	.12/01/2027	5	7,941,680	270.49	381,181			319,204		125,652			(47,043)		51,333		0001
FC Index/NFC261USV	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/15/2025	.11/24/2027	6	5,038,848	268.52	240,913			189,919		86,720			(29,768)		32,383		0001
FC Index/NFC261USH	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/28/2025	.11/26/2027	3	4,859,984	271	229,026			191,211		74,441			(28,338)		31,285		0001
FC Index/NFC261V9D	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/15/2025	.12/15/2027	4	7,941,377	267.12	345,442	2,663		298,179		137,856			(42,921)		47,995		0001
FC Index/NFC261V97	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/05/2025	.12/03/2027	4	4,805,530	273.55	221,984			187,454		66,288			(27,484)		31,113		0001
FC Index/NFC261V9H	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.12/12/2025	.12/10/2027	4	6,089,927	272.23	279,403			238,234		90,187			(34,505)		39,653		0001
FC Index/NFC261V9H	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.11/25/2025	.11/24/2027	4	1,916,672	269.15	92,040			76,544		32,044			(11,384)		12,318		0001
FC Index/NFC261US0	Linked Annuity Hedge																					

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/04/2025	12/03/2027	5	8,319,758	272.3	382,396	3,634		325,773		121,746			47,622		53,865		0001
FC Index/NFC261V94	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/07/2025	10/01/2027	4	4,007,055	274.15	187,281			141,457		48,100			23,129		24,572		0001
FC Index/NFC261R9U	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/08/2025	10/08/2027	4	4,841,450	276.76	216,147			165,285		51,589			26,674		29,877		0001
FC Index/NFC261S87	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/14/2025	10/08/2027	3	9,548,270	266.03	474,500			364,342		173,449			58,795		58,923		0001
FC Index/NFC261S8D	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/06/2025	10/01/2027	3	6,940,079	273.59	317,196			240,302		82,026			39,306		40,718		0001
FC Index/NFC261S81	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/16/2025	10/14/2027	4	5,946,181	268.58	283,965			219,240		96,532			35,056		36,882		0001
FC Index/NFC261S85	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/16/2025	10/13/2027	4	10,061,614	269.48	468,351			360,586		165,632			57,768		62,370		0001
FC Index/NFC261S89	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/24/2025	10/25/2027	2	5,861,002	273.82	273,569			215,267		74,688			33,669		36,717		0001
FC Index/NFC261T82	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/05/2025	10/29/2027	4	11,731,154	276.85	542,500			431,275		130,143			67,018		73,761		0001
FC Index/NFC261T83	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/29/2025	10/28/2027	5	6,626,751	279.61	297,968			235,905		63,488			36,814		41,623		0001
FC Index/NFC261T88	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/04/2025	10/26/2027	4	3,578,848	273.82	168,621			132,788		45,618			20,751		22,440		0001
FC Index/NFC261T89	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	10/29/2025	10/15/2027	5	7,187,036	269.69	349,487			271,526		110,582			43,292		44,630		0001
FC Index/NFC261T90	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/07/2025	11/08/2027	2	5,349,498	270.54	251,647			203,146		81,683			30,968		33,920		0001
FC Index/NFC261T91	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/15/2025	10/20/2027	4	8,146,308	271.51	377,748			294,741		115,444			46,656		50,811		0001
FC Index/NFC261T97	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/04/2025	10/15/2027	5	9,993,189	268.84	477,448			370,441		160,223			59,005		62,066		0001
FC Index/NFC261U88	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/18/2025	11/18/2027	3	4,580,811	266.26	218,749			179,220		86,743			26,968		29,292		0001
FC Index/NFC261T99	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/04/2025	11/03/2027	5	9,037,601	278.99	389,266			310,964		90,771			48,030		57,061		0001
FC Index/NFC261V93	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/05/2025	12/06/2027	1	4,575,950	273.55	210,961			178,162		62,971			25,972		29,689		0001
FC Index/NFC261T9L	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/07/2025	11/04/2027	4	4,202,773	274.26	197,413			158,052		53,214			24,363		26,556		0001
FC Index/NFC261T9P	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/06/2025	11/05/2027	3	10,545,455	271.23	485,717			398,905		155,117			61,225		66,695		0001
FC Index/NFC261U8K	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/21/2025	11/19/2027	4	5,657,778	266.12	272,669			224,948		108,255			33,745		36,209		0001
FC Index/NFC261V8T	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/19/2025	12/17/2027	2	4,288,141	263.68	221,501			190,960		94,521			27,347		28,079		0001
FC Index/NFC261U86	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/14/2025	11/12/2027	3	7,608,072	270.33	352,710			287,573		118,586			43,664		48,405		0001
FC Index/NFC261V9D	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/09/2025	12/09/2027	4	3,755,274	273.16	175,261			148,717		53,070			21,625		24,432		0001
FC Index/NFC261V9D	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	12/12/2025	12/02/2027	6	4,516,875	272.13	208,649			175,178		66,103			25,767		29,233		0001
FC Index/NFC261U8D	Linked Annuity Hedge																					
Purchased Call/Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	11/19/2025	11/19/2027	3	2,155,146	267.23	98,650			81,075		39,202			12,172		13,793		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.10/31/2025	.10/29/2027	4	7,233,988	278.08	335,104			286,773		75,435			(41,489)			45,477	0001	
FC Index/NFC261T93	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.11/24/2025	.11/22/2027	3	5,101,004	266.12	242,725			200,374		97,601			(29,904)			32,728	0001	
FC Index/NFC261U8J	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/29/2025	.12/23/2027	2	977,282	271.05	44,069			38,504		15,558			(5,474)			6,430	0001	
FC Index/NFC261I85	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/12/2025	.12/08/2027	5	7,470,066	272.71	347,365			294,220		107,611			(42,866)			48,561	0001	
FC Index/NFC261V8B	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.01/08/2026	.12/17/2027	4	6,560,239	268.92	308,690	2,794		269,057		114,573			(38,531)			42,957	0001	
FC Index/NFC261V8X	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.01/12/2026	.12/17/2027	5	7,176,705	266.64	342,975	3,196		298,759		138,866			(42,731)			46,993	0001	
FC Index/NFC261V8U	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/30/2025	.12/29/2027	3	6,965,138	269.21	302,627			265,111		113,935			(37,332)			43,399	0001	
FC Index/NFC261I85	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/26/2025	.12/27/2027	1	5,823,516	270.83	271,376			237,034		94,427			(33,412)			38,436	0001	
FC Index/NFC261V88	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.01/07/2026	.12/31/2027	5	1,686,709	264.04	17,871	60,770		69,446		36,872			(9,458)			11,167	0001	
FC Index/NFC261I83	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/30/2025	.12/30/2027	3	2,329,116	267.99	100,640	3,489		91,528		42,823			(12,836)			15,409	0001	
FC Index/NFC261V8E	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.10/17/2025	.10/19/2027	1	1,512,154	269.69	71,222			55,374		23,332			(8,757)			9,423	0001	
FC Index/NFC261ISP	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.11/12/2025	.11/11/2027	3	3,679,089	273.7	171,564			138,927		48,435			(21,167)			23,388	0001	
FC Index/NFC261T5Y	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.11/14/2025	.11/16/2027	1	3,574,146	270.33	167,985			137,065		55,691			(20,654)			22,817	0001	
FC Index/NFC261U87	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/19/2025	.12/20/2027	1	3,357,929	268.92	157,151			135,751		58,606			(19,348)			22,040	0001	
FC Index/NFC261V5Y	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/12/2025	.12/13/2027	2	5,963,437	268.06	280,310			239,456		107,056			(34,516)			38,924	0001	
FC Index/NFC261U8J	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/01/2025	.11/29/2027	2	7,046,089	271	329,019			274,714		108,232			(40,510)			45,470	0001	
FC Index/NFC261V3Z	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/19/2025	.12/21/2027	2	4,437,349	268.92	208,158			179,854		77,048			(25,585)			29,149	0001	
FC Index/NFC261U8I	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.11/21/2025	.11/23/2027	1	2,004,102	266.12	94,393			77,926		38,397			(11,606)			12,869	0001	
FC Index/NFC261V89	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/26/2025	.12/23/2027	5	8,987,253	270.83	410,313	4,974		382,677		144,519			(51,405)			59,130	0001	
FC Index/NFC261V5F	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/11/2025	.12/10/2027	3	2,605,195	275.11	116,475			99,020		33,647			(14,367)			16,963	0001	
FC Index/NFC261V8C	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.10/10/2025	.10/12/2027	1	2,186,717	266.03	103,213			79,362		39,868			(12,690)			13,543	0001	
FC Index/NFC261T5C	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.11/03/2025	.11/02/2027	2	3,105,867	278.08	141,996			113,132		32,409			(17,460)			19,593	0001	
FC Index/NFC261U8A	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.11/28/2025	.11/30/2027	1	9,226,362	271	430,871			359,848		142,527			(52,976)			59,589	0001	
FC Index/NFC261V88	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.12/05/2025	.12/07/2027	1	3,837,700	273.55	177,302			149,781		52,968			(21,799)			24,928	0001	
FC Index/NFC261V8C	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.03/19/2026	.03/17/2028	5	4,646,283	249.1	191,758	211,743		209,298		191,758			(3,240)			32,560	0001	
FC Index/NFC26108C	Linked Annuity Hedge			Bank of America NA																			
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	.03/24/2026	.03/20/2028	6	4,198,322	245.53	198,347			196,445		190,929			(2,540)			29,483	0001	
FC Index/NFC261085	Linked Annuity Hedge			Bank of America NA																			

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/26/2026	03/24/2028	4	5,791,446	244.6		263,189		262,678		281,412			(1,409)		40,783		0001
FC Index/NFC36109#	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/26/2026	03/24/2028	5	8,804,148	247.93		394,809		392,550		380,815			(2,906)		61,998		0001
FC Index/NFC36109#	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/30/2026	03/27/2028	3	6,272,343	241.84		299,025		298,768		335,188			(1,073)		44,261		0001
FC Index/NFC36105#	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	01/02/2026	01/04/2028	1	5,620,681	262.88		266,420		235,314		129,657			(32,029)		37,330		0001
FC Index/NFC26119#L	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	01/08/2026	01/06/2028	4	3,981,261	266.18		186,951		165,775		79,881			(21,380)		26,483		0001
FC Index/NFC26119#	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	01/12/2026	01/07/2028	3	6,818,797	266.88		319,662		285,303		133,419			(35,342)		45,382		0001
FC Index/NFC26119#	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	01/08/2026	01/07/2028	3	2,665,123	266.06		124,984		111,013		54,048			(14,169)		17,742		0001
FC Index/NFC26119#	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	01/23/2026	01/24/2028	1	3,464,629	262.76		162,145		147,871		81,259			(14,861)		23,365		0001
FC Index/NFC26119#K	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/04/2026	02/03/2028	5	4,970,762	269.43		216,535		200,623		134,519			(16,282)		33,774		0001
FC Index/NFC26119#3	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/11/2026	02/09/2028	7	5,847,180	257.9		268,149		251,508		169,409			(18,000)		39,905		0001
FC Index/NFC26119#E	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	01/21/2026	01/20/2028	3	2,980,491	268.88		150,435		136,598		81,872			(14,193)		20,039		0001
FC Index/NFC26119#D	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	01/26/2026	01/26/2028	3	6,862,980	263.4		324,817		296,869		157,112			(28,317)		46,353		0001
FC Index/NFC26119#	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/02/2026	02/02/2028	7	7,302,262	262.29		327,480		302,743		175,403			(25,166)		49,576		0001
FC Index/NFC26119#1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/11/2026	02/04/2028	6	6,435,223	256.9		303,553		282,868		193,922			(21,665)		43,756		0001
FC Index/NFC26119#C	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/20/2026	02/18/2028	4	2,916,036	254.51		137,636		130,352		97,212			(7,569)		20,046		0001
FC Index/NFC26119#	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	01/29/2026	01/28/2028	5	6,668,542	263.31		317,583		292,336		157,776			(26,341)		46,466		0001
FC Index/NFC26119#	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/02/2026	02/25/2028	5	8,966,577	255.4		417,056		400,101		289,389			(18,477)		61,909		0001
FC Index/NFC26123#	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/13/2026	02/15/2028	1	2,738,815	253.83		129,867		122,365		93,380			(8,161)		18,780		0001
FC Index/NFC26119#	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/25/2026	02/18/2028	6	7,080,702	253.84		337,398		320,564		242,040			(17,969)		48,642		0001
FC Index/NFC26119#	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/02/2026	02/25/2028	6	2,788,942	257.98		125,000		119,644		81,419			(5,595)		19,263		0001
FC Index/NFC26123#	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/06/2026	03/03/2028	6	3,998,962	252.09		191,333		184,656		146,248			(6,976)		27,687		0001
FC Index/NFC26119#	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/18/2026	02/17/2028	6	5,420,388	253.19		261,138		247,109		189,638			(14,586)		37,209		0001
FC Index/NFC26119#	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/24/2026	02/22/2028	2	2,715,090	255.33		127,744		121,433		87,318			(6,793)		18,692		0001
FC Index/NFC26119#2	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	03/10/2026	03/03/2028	6	6,471,272	253.97		302,465		292,037		220,894			(10,900)		44,905		0001
FC Index/NFC26123#K	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	01/29/2026	01/28/2028	5	2,172,338	265.56		97,376		89,413		45,372			(8,157)		14,694		0001
FC Index/NFC26119#S	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	02/13/2026	02/14/2028	1	5,680,698	253.83		266,129		252,617		193,801			(16,873)		38,911		0001
FC Index/NFC26119#	Linked Annuity Hedge																					

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/09/2026	.02/25/2028	4	5,430,296	254.82		254,767		244,722		179,231			(10,826)		37,493		0001
FC Index/NFC261Z38	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/12/2026	.03/09/2028	6	6,222,446	253.09		266,308		278,747		220,501			(8,067)		43,362		0001
FC Index/NFC261Z3T	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/13/2026	.03/13/2028	5	6,340,903	249.64		300,117		294,086		255,690			(7,108)		44,375		0001
FC Index/NFC3610S3	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/19/2026	.03/16/2028	7	3,897,905	251.24		179,014		176,016		148,119			(3,282)		27,297		0001
FC Index/NFC3610S6	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/10/2026	.03/06/2028	4	4,665,793	251.6		232,952		226,095		181,945			(7,557)		33,836		0001
FC Index/NFC261Z9	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/27/2026	.03/28/2028	1	4,884,947	241.84		229,104		228,789		260,410			(1,252)		34,494		0001
FC Index/NFC3610S1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/30/2026	.03/24/2028	6	5,776,106	247.07		256,900		255,454		257,522			(1,889)		40,675		0001
FC Index/NFC3610S1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/13/2026	.03/10/2028	6	4,051,520	252.97		186,373		181,556		144,568			(5,152)		28,253		0001
FC Index/NFC261Z3V	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/25/2026	.03/23/2028	7	4,633,161	248.11		207,142		205,606		190,973			(1,886)		32,604		0001
FC Index/NFC3610S3	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/05/2026	.12/31/2027	3	8,465,074	262.88		402,907		355,707		195,738			(48,427)		56,046		0001
FC Index/NFC261Y9K	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/13/2026	.01/13/2028	2	4,108,203	266.26		187,115		167,635		82,798			(19,663)		27,475		0001
FC Index/NFC261X32	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/29/2026	.01/21/2028	4	3,043,627	261.25		145,933		132,659		76,375			(13,569)		20,479		0001
FC Index/NFC261Y5F	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/29/2026	.01/27/2028	6	3,328,217	264.93		152,283		139,585		71,257			(12,861)		22,486		0001
FC Index/NFC261X31	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/09/2026	.02/04/2028	7	9,632,180	253.79		463,705		431,578		327,781			(33,767)		65,494		0001
FC Index/NFC261Y57	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/17/2026	.02/16/2028	7	6,194,299	253.83		291,194		274,762		211,569			(17,489)		42,481		0001
FC Index/NFC261Y32	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/25/2026	.02/23/2028	6	6,238,928	253.02		305,624		291,368		219,103			(14,688)		43,014		0001
FC Index/NFC261Z32	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/17/2026	.03/17/2028	5	4,098,850	252.03		186,081		182,917		151,962			(3,440)		28,731		0001
FC Index/NFC3610S1	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.03/30/2026	.03/30/2028	2	3,226,688	240.25		169,326		163,326		182,301			(73)		22,816		0001
FC Index/NFC261Y3J	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/02/2026	.01/03/2028	1	7,295,825	262.88		340,162		303,040		167,778			(41,311)		48,351		0001
FC Index/NFC261Y3J	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/05/2026	.01/05/2028	4	6,142,287	264.59		296,630		261,764		131,689			(34,197)		40,826		0001
FC Index/NFC261Y3H	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/09/2026	.01/07/2028	3	6,296,564	264.81		302,663		269,831		134,779			(33,866)		41,916		0001
FC Index/NFC261Y3T	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/26/2026	.01/21/2028	3	6,970,911	262.32		327,642		298,344		167,316			(30,473)		46,304		0001
FC Index/NFC261X34	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/16/2026	.01/14/2028	3	1,556,676	263.18		71,695		64,724		35,953			(7,285)		10,419		0001
FC Index/NFC261X36	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.01/14/2026	.01/14/2028	2	2,056,071	262.12		98,593		88,677		49,649			(10,205)		13,761		0001
FC Index/NFC261X54	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/04/2026	.01/28/2028	4	6,418,858	261.11		301,854		278,151		161,683			(24,725)		43,118		0001
FC Index/NFC261X3T	Linked Annuity Hedge																					
Purchased Call /Nasdaq	Fixed Index & Index	N/A	Equi ty/Index	Bank of America NA	.02/06/2026	.02/07/2028	1	6,670,456	256.9		314,178		292,571		200,731			(22,779)		45,466		0001
FC Index/NFC261Y3S	Linked Annuity Hedge																					

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Nasdaq FC Index/NFC261Y9K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	02/18/2026	02/11/2028	4	7,448,588	253.51		352,804		332,004		257,036			(22,533)		50,915	0001	
Purchased Call/Nasdaq FC Index/NFC261Y6I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	02/12/2026	02/11/2028	5	3,219,193	257.46		142,086		133,360		95,117			(9,054)		22,002	0001	
Purchased Call/Nasdaq FC Index/NFC261Y50 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	02/25/2026	02/11/2028	4	6,316,913	253.83		302,131		285,180		215,286			(18,228)		43,174	0001	
Purchased Call/Nasdaq FC Index/NFC261Z54 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	02/27/2026	02/24/2028	9	3,650,133	254.97		174,104		166,542		119,211			(7,837)		25,184	0001	
Purchased Call/Nasdaq FC Index/NFC261Z5E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	02/27/2026	03/01/2028	1	3,312,630	254.82		155,694		149,500		109,238			(6,797)		22,954	0001	
Purchased Call/Nasdaq FC Index/NFC261Z5X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	03/16/2026	03/10/2028	8	5,760,605	253.03		263,729		257,262		205,091			(6,952)		40,172	0001	
Purchased Call/Nasdaq FC Index/NFC261Z50 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	03/06/2026	03/07/2028	2	3,678,292	251.6		174,092		168,842		137,336			(5,928)		25,596	0001	
Purchased Call/Nasdaq FC Index/NFC261Z5M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	03/05/2026	03/03/2028	4	5,301,659	253.56		246,563		238,888		183,820			(8,560)		36,789	0001	
Purchased Call/Nasdaq FC Index/NFC26105A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	03/18/2026	03/17/2028	6	7,175,838	249.53		331,509		326,416		291,576			(5,645)		50,287	0001	
Purchased Call/Nasdaq FC Index/NFC26105Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	03/13/2026	03/15/2028	1	4,418,250	249.64		207,658		203,385		182,735			(5,099)		30,919	0001	
Purchased Call/Nasdaq FC Index/NFC261Z5Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	03/13/2026	03/10/2028	6	4,653,775	250.51		218,839		214,257		181,959			(5,324)		32,453	0001	
Purchased Call/Nasdaq FC Index/NFC261Y6X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	03/31/2026	03/31/2028	1	3,034,720	245.49		141,418		141,418		143,624					21,473	0001	
Purchased Call/Nasdaq FC Index/NFC261X50 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	01/13/2026	01/12/2028	3	6,181,504	287.03		285,201		255,200		120,717			(30,309)		41,309	0001	
Purchased Call/Nasdaq FC Index/NFC261Y6A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	01/09/2026	01/11/2028	2	3,815,290	266.88		176,566		157,816		74,461			(19,338)		25,477	0001	
Purchased Call/Nasdaq FC Index/NFC261X3L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	01/20/2026	01/14/2028	4	16,940,988	283.02		786,731		710,661		383,919			(79,649)		113,384	0001	
Purchased Call/Nasdaq FC Index/NFC261X3A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	01/16/2026	01/19/2028	2	1,968,892	263.02		92,349		83,484		45,661			(9,286)		13,228	0001	
Purchased Call/Nasdaq FC Index/NFC261X3S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	01/23/2026	01/21/2028	3	6,098,196	282.76		287,862		282,529		145,007			(26,224)		41,039	0001	
Purchased Call/Nasdaq FC Index/NFC261Y5A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	01/23/2026	01/25/2028	1	4,580,522	282.76		214,826		195,941		111,053			(19,663)		30,914	0001	
Purchased Call/Nasdaq FC Index/NFC261Z50 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	02/24/2026	02/18/2028	6	11,180,633	255.33		524,313		498,595		360,835			(27,508)		76,807	0001	
Purchased Call/Nasdaq FC Index/NFC261Z5S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	02/06/2026	02/08/2028	1	3,628,028	256.9		171,606		159,820		109,491			(12,425)		24,742	0001	
Purchased Call/Nasdaq FC Index/NFC261Z5C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	02/27/2026	02/28/2028	1	3,504,252	254.82		164,700		158,130		115,470			(7,210)		24,247	0001	
Purchased Call/Nasdaq FC Index/NFC261Y6S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	03/02/2026	03/02/2028	6	4,158,223	254.94		185,230		178,524		136,836			(7,011)		28,834	0001	
Purchased Call/Nasdaq FC Index/NFC261Y6Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	02/04/2026	02/04/2028	6	2,110,618	256.08		98,195		91,340		65,695			(7,069)		14,351	0001	
Purchased Call/Nasdaq FC Index/NFC261Y6Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	01/09/2026	01/10/2028	2	4,652,558	266.88		217,632		194,304		90,722			(24,072)		31,044	0001	
Purchased Call/Nasdaq FC Index/NFC261X59 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	01/16/2026	01/18/2028	1	4,986,738	263.02		229,657		207,544		113,393			(23,217)		32,873	0001	
Purchased Call/Nasdaq FC Index/NFC261X5Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA B4TYDEB66K/IZ003/MBZ7	01/30/2026	02/01/2028	1	3,421,371	261.11		161,489		148,845		86,310			(13,237)		23,212	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Nasdaq FC Index/NF261Y93 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/13/2026	02/10/2028	6	3,203,570	256.99	...	149,835	...	140,149	...	96,619	...	...	(9,906)	...	21,879	0001	...
Purchased Call/Nasdaq FC Index/NF26103S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/27/2026	03/29/2028	1	4,220,347	241.84	...	197,512	...	197,241	...	224,674	...	...	(1,078)	...	29,822	0001	...
Purchased Call/Nasdaq FC Index/NF261084 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/13/2026	03/14/2028	1	5,246,382	249.64	...	247,105	...	242,013	...	217,912	...	...	(6,076)	...	36,689	0001	...
Purchased Call/Nasdaq FC Index/NF261Y8X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/30/2026	01/31/2028	1	4,739,362	261.11	...	222,750	...	205,285	...	119,731	...	...	(18,283)	...	32,130	0001	...
Purchased Call/Nasdaq FC Index/NF26109F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/20/2026	03/22/2028	1	4,637,407	245.53	...	217,031	...	214,649	...	217,409	...	...	(3,257)	...	32,611	0001	...
Purchased Call/Nasdaq FC Index/NF261Z38 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/06/2026	03/08/2028	2	2,431,470	251.6	...	115,057	...	111,604	...	90,790	...	...	(3,886)	...	16,932	0001	...
Purchased Call/Nasdaq FC Index/NF261Z50 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/27/2026	02/29/2028	1	3,579,688	254.82	...	168,960	...	162,230	...	118,245	...	...	(7,386)	...	24,787	0001	...
Purchased Call/Nasdaq FC Index/NF26109H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/20/2026	03/21/2028	1	4,083,883	245.53	...	191,534	...	189,429	...	191,674	...	...	(2,878)	...	28,699	0001	...
Purchased Call/SP 500 INDEX/SP00029A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41	08/22/2023	08/22/2028	1	1,795,000	4387.55	464,905	...	222,645	222,645	...	1,059,081	...	...	(22,902)	...	13,896	0001	...
Purchased Call/SP 500 INDEX/SP000330 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41	09/08/2023	09/08/2028	1	1,450,000	4457.49	381,775	...	176,819	176,819	...	826,753	...	...	(17,821)	...	11,334	0001	...
Purchased Call/SP 500 INDEX/SP021Y30 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3HH1GCT1YBU11	05/22/2024	05/22/2029	1	1,417,000	5307.01	353,825	...	222,498	222,498	...	547,045	...	...	(17,439)	...	12,565	0001	...
Purchased Call/SP 500 INDEX/SP0421H8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3HH1GCT1YBU11	07/22/2024	07/20/2029	1	1,264,000	5564.41	310,818	...	205,733	205,733	...	434,076	...	...	(15,336)	...	11,483	0001	...
Purchased Call/SP 500 INDEX/SP01009C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/22/2024	08/22/2029	1	1,319,000	5570.64	308,778	...	209,976	209,976	...	456,325	...	...	(15,219)	...	12,156	0001	...
Purchased Call/SP 500 INDEX/SP000982 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41	07/23/2024	07/23/2029	1	5,575,000	6558	856,878	...	567,963	567,963	...	1,302,508	...	...	(42,234)	...	50,753	0001	...
Purchased Call/SP 500 INDEX/SP000597 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41	08/08/2024	08/08/2029	1	1,084,000	5319.31	258,859	...	174,041	174,041	...	425,414	...	...	(12,759)	...	9,933	0001	...
Purchased Call/SP 500 INDEX/SP04288C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3HH1GCT1YBU11	10/08/2024	10/08/2029	1	1,160,000	5751.13	283,736	...	200,046	200,046	...	370,477	...	...	(13,985)	...	10,891	0001	...
Purchased Call/SP 500 INDEX/SP010498 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/07/2025	03/08/2030	1	1,267,000	5770.2	321,818	...	253,677	253,677	...	421,913	...	...	(15,853)	...	12,574	0001	...
Purchased Call/SP 500 INDEX/SP0421M1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3HH1GCT1YBU11	02/07/2025	02/08/2030	1	1,015,000	6025.99	284,002	...	204,047	204,047	...	284,572	...	...	(13,005)	...	9,975	0001	...
Purchased Call/SP 500 INDEX/SP01758Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G5GSEF7LPS170UK5573	09/24/2025	09/20/2030	1	1,544,170	6685	378,482	...	339,594	339,594	...	349,677	...	...	(18,696)	...	16,336	0001	...
Purchased Call/SP 500 INDEX/SP02119Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3HH1GCT1YBU11	09/15/2025	09/12/2030	1	1,791,538	6687	451,781	...	403,154	403,154	...	427,026	...	...	(22,304)	...	18,906	0001	...
Purchased Call/SP 500 INDEX/SP00058Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41	09/10/2025	09/09/2030	1	1,956,452	6500	487,352	...	433,618	433,618	...	483,373	...	...	(24,034)	...	20,628	0001	...
Purchased Call/SP 500 INDEX/SP017583 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G5GSEF7LPS170UK5573	09/05/2025	09/03/2030	1	2,115,029	6448	522,796	...	464,197	464,197	...	535,245	...	...	(25,796)	...	22,258	0001	...
Purchased Call/SP 500 INDEX/SP000K3C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	21G1190L770X04C32E78	08/26/2025	08/23/2030	1	1,510,257	6454	375,600	...	331,048	331,048	...	375,376	...	...	(18,543)	...	15,840	0001	...
Purchased Call/SP 500 INDEX/SP021Z9U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3HH1GCT1YBU11	09/30/2025	09/27/2030	1	1,564,450	6657	398,022	...	358,460	358,460	...	363,029	...	...	(19,650)	...	16,586	0001	...
Purchased Call/SP 500 INDEX/SP00025Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41	08/22/2025	08/20/2030	1	1,674,923	6393	428,422	...	377,106	377,106	...	433,661	...	...	(21,139)	...	17,550	0001	...
Purchased Call/SP 500 INDEX/SP000591 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1BXP4R0TD8PU41	09/29/2025	09/26/2030	1	2,946,708	6629	600,320	...	540,321	540,321	...	547,303	...	...	(29,637)	...	24,872	0001	...
Purchased Call/SP 500 INDEX/SP02143C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3HH1GCT1YBU11	10/17/2025	10/15/2030	1	1,486,949	6662	381,445	...	347,482	347,482	...	349,535	...	...	(18,821)	...	15,978	0001	...

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX / SP0054SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	. 10 / 15 / 2025	. 10 / 14 / 2030	1	1,534,836	6844	383,608	.....	.....	.....357,766	.....	.....388,799	.....	.....	.....(19,411)	.....	.....16,356	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP0214SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	. 10 / 30 / 2025	. 10 / 28 / 2030	1	1,686,787	6885	422,586	.....	.....	.....387,989	.....	.....353,881	.....	.....	.....(20,851)	.....	.....18,051	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP0213SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	. 10 / 07 / 2025	. 10 / 04 / 2030	1	1,822,524	6737	379,081	.....	.....	.....342,859	.....	.....340,410	.....	.....	.....(18,715)	.....	.....16,176	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP00R5RJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	. 10 / 08 / 2025	. 10 / 08 / 2030	1	1,716,000	6753.72	431,746	.....	.....	.....390,796	.....	.....378,741	.....	.....	.....(21,280)	.....	.....18,253	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP0216S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	. 12 / 03 / 2025	. 11 / 29 / 2030	1	1,690,528	6817	437,603	.....	.....	.....409,472	.....	.....372,984	.....	.....	.....(21,616)	.....	.....18,263	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP005E3A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	. 10 / 28 / 2025	. 10 / 22 / 2030	1	1,493,704	6728	408,611	.....	.....	.....374,223	.....	.....335,904	.....	.....	.....(20,206)	.....	.....15,956	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP0218R8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	. 12 / 26 / 2025	. 12 / 20 / 2030	1	1,606,334	6873	414,012	.....	.....	.....393,037	.....	.....348,223	.....	.....	.....(20,473)	.....	.....17,482	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP02139I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	. 10 / 13 / 2025	. 10 / 10 / 2030	1	1,452,953	6574	380,312	.....	.....	.....345,226	.....	.....353,001	.....	.....	.....(18,776)	.....	.....15,465	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP00M6SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	. 12 / 10 / 2025	. 12 / 06 / 2030	1	1,657,364	6849	435,772	.....	.....	.....409,434	.....	.....357,843	.....	.....	.....(21,526)	.....	.....17,942	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP013557	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	. 11 / 14 / 2025	. 11 / 12 / 2030	1	1,614,595	6842	400,619	.....	.....	.....371,123	.....	.....346,912	.....	.....	.....(19,767)	.....	.....17,356	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP01768R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	. 10 / 14 / 2025	. 10 / 11 / 2030	1	2,435,628	6655	617,910	.....	.....	.....561,243	.....	.....565,604	.....	.....	.....(30,506)	.....	.....25,932	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP017N66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	. 11 / 20 / 2025	. 11 / 19 / 2030	1	1,941,202	6625	485,035	.....	.....	.....450,942	.....	.....464,434	.....	.....	.....(23,920)	.....	.....20,910	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP0059S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	. 10 / 09 / 2025	. 10 / 08 / 2030	1	1,495,571	6737	379,189	.....	.....	.....343,979	.....	.....332,106	.....	.....	.....(18,700)	.....	.....15,909	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP00588N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	. 10 / 06 / 2025	. 10 / 02 / 2030	1	1,987,426	6714	511,479	.....	.....	.....462,298	.....	.....445,480	.....	.....	.....(25,265)	.....	.....21,102	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP0059S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	. 01 / 27 / 2026	. 01 / 23 / 2031	1	1,404,637	6885	.....	.....380,068	.....	.....367,121	.....	.....304,305	.....	.....	.....(13,142)	.....	.....15,418	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP0051S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	. 02 / 27 / 2026	. 02 / 24 / 2031	1	1,835,728	6901	.....	.....456,014	.....	.....448,744	.....	.....400,135	.....	.....	.....(8,005)	.....	.....20,332	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP0051V6C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	. 01 / 12 / 2026	. 01 / 07 / 2031	1	1,544,300	6925	.....	.....393,684	.....	.....377,019	.....	.....325,502	.....	.....	.....(16,863)	.....	.....16,873	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP003298	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	. 03 / 10 / 2026	. 03 / 03 / 2031	1	1,462,316	6833	.....	.....374,547	.....	.....370,424	.....	.....330,563	.....	.....	.....(4,324)	.....	.....16,228	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP00049N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	. 01 / 22 / 2026	. 01 / 15 / 2031	1	1,490,805	6944	.....	.....375,629	.....	.....366,033	.....	.....314,664	.....	.....	.....(14,192)	.....	.....16,425	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP0009SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	. 03 / 26 / 2026	. 03 / 24 / 2031	1	1,586,321	6555	.....	.....416,755	.....	.....416,297	.....	.....412,336	.....	.....	.....(1,142)	.....	.....17,706	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP017255	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	. 02 / 12 / 2026	. 02 / 11 / 2031	1	3,137,886	6942	.....	.....780,333	.....	.....761,886	.....	.....667,153	.....	.....	.....(20,096)	.....	.....34,628	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP014035S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	. 04 / 22 / 2022	. 04 / 20 / 2023	1	1,812,000	100	314,201	.....	.....	.....137,332	.....	.....544,067	.....	.....	.....(11,068)	.....	.....15,842	.....	0001	.....
Purchased Call / S/P 500 INDEX / SP0039S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	. 07 / 23 / 2024	. 07 / 23 / 2030	1	2,230,000	6775.78	388,689	.....	.....	.....279,487	.....	.....571,952	.....	.....	.....(15,966)	.....	.....23,162	.....	0001	.....
Powered Multi-Asset Index / AI000068A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	H8BC BANK PLC	. 06 / 20 / 2025	. 06 / 22 / 2026	2	656,532	3012.79	15,627	.....	.....	.....3,531	.....	.....33,940	.....	.....	.....(3,836)	.....	.....1,565	.....	0001	.....
Powered Multi-Asset Index / AI000068A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	H8BC BANK PLC	. 05 / 08 / 2025	. 05 / 08 / 2026	1	300,216	2992.3	7,115	.....	.....	.....729	.....	.....17,577	.....	.....	.....(1,754)	.....	.....484	.....	0001	.....
Powered Multi-Asset Index / AI0000686	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	H8BC BANK PLC	. 05 / 22 / 2025	. 05 / 22 / 2026	1	395,162	2986.36	9,365			1,327		23,636			(2,309)		746		0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered Multi-Asset Index/AI/M000690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/08/2025	04/08/2026	1	241,770	2937.42	5,730			110		19,036			(1,413)		179		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/22/2025	04/22/2026	1	228,072	2983.26	5,405			313		14,132			(1,333)		280		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000692	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/06/2025	06/08/2026	1	524,493	3001.8	12,430			2,329		26,982			(3,048)		1,140		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000688	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/08/2025	09/08/2026	1	189,191	3116.05	4,522			1,993		5,126			(1,115)		628		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/22/2025	07/22/2026	1	249,906	3042.97	5,948			1,835		10,782			(1,467)		695		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000689	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/22/2025	09/22/2026	1	483,008	3136.51	11,544			5,533		11,491			(2,846)		1,672		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000691	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/22/2025	08/21/2026	1	624,568	3056.09	14,865			5,863		25,333			(3,675)		1,955		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000689	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/08/2025	08/07/2026	1	549,849	3044.69	13,086			4,653		23,746			(3,236)		1,634		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/08/2025	07/08/2026	1	539,661	3015.39	12,844			3,468		27,586			(3,167)		1,405		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000685	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/21/2025	11/20/2026	1	893,465	3156.17	21,890			14,168		20,608			(5,412)		3,577		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000691	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/08/2025	10/08/2026	1	284,045	3183.4	6,988			3,657		4,823			(1,723)		1,027		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000687	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/08/2025	12/08/2026	1	615,408	3184.6	15,139			10,468		11,917			(3,793)		2,557		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/07/2025	11/06/2026	1	537,919	3174.54	13,179			8,040		10,544			(3,259)		2,086		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/22/2025	10/22/2026	1	243,173	3204.13	5,982			3,362		3,614			(1,475)		911		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000687	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/22/2025	12/22/2026	1	363,855	3192.65	8,705			6,355		6,671			(2,146)		1,510		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000790	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/22/2026	01/22/2027	1	257,539	3241.51		6,078		4,984		3,711			(1,132)		1,162		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000733	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/20/2026	02/22/2027	1	340,218	3261.17		8,063		7,264		4,662			(857)		1,613		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000687	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/08/2026	01/08/2027	1	756,452	3203.67		17,852		13,946		13,771			(4,011)		3,330		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000732	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/06/2026	02/08/2027	1	2,025,527	3244.87		48,005		41,393		29,936			(6,993)		9,393		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered Multi-Asset Index/AI/M000784	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/06/2026	03/08/2027	1	212,740	3218.3		5,042		4,736		4,051			(343)		1,030		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000785	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/20/2026	03/22/2027	1	245,248	3158.56		5,788		5,660		6,883			(173)		1,211		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000082	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/07/2021	05/08/2026	1	150,046	3218.1	8,027			163		499			(385)		242		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000034	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/21/2021	05/22/2026	1	305,826	3204.75	16,331			457		1,776			(804)		577		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000037	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/08/2021	06/08/2026	1	112,027	3244.5	6,005			224		402			(286)		244		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/22/2021	06/22/2026	1	206,315	3218.49	11,017			495		1,347			(543)		492		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/08/2021	07/08/2026	1	198,642	3236.83	10,647			573		1,169			(525)		517		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/06/2021	08/07/2026	1	139,270	3256.74	7,465			524		832			(368)		414		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000096	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/20/2021	08/21/2026	1	197,977	3259.99	10,612			827		1,267			(523)		620		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/08/2021	09/08/2026	1	238,025	3288.5	12,794			1,117		1,081			(628)		790		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/22/2021	09/22/2026	1	237,206	3289.97	12,643			1,206		1,322			(623)		821		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000095	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/08/2021	10/08/2026	1	82,754	3199.06	4,378			457		1,230			(216)		299		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000087	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/26/2021	10/22/2026	2	237,737	3236.66	12,579			1,409		2,658			(620)		891		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000151	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/08/2021	12/08/2026	1	225,051	3254.9	11,770			1,620		2,514			(580)		935		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000135	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/07/2022	01/08/2027	1	56,280	3207.3	2,870			444		998			(141)		248		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000188	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/21/2022	01/22/2027	1	112,530	3185.12	5,717			928		2,404			(282)		508		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000154	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/08/2022	02/08/2027	1	84,403	3150.24	4,245			729		2,322			(209)		391		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/22/2022	02/22/2027	1	168,291	3198.44	8,448			1,515		5,072			(416)		798		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000136	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/08/2022	03/08/2027	1	406,383	3129.58	20,482			3,829		13,157			(1,010)		1,967		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered Multi-Asset Index/AI/M00015J Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/08/2022	04/08/2027	1	128,197	3070.24	6,189			1,264		5,866			(305)		653		0001
Powered Multi-Asset Index/AI/M00018L Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/22/2022	04/22/2027	1	76,544	3033.14	3,621			767		4,160			(178)		394		0001
Powered Multi-Asset Index/AI/M00019O Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/06/2022	05/07/2027	1	116,158	2886.7	5,471			1,203		7,728			(270)		610		0001
Powered Multi-Asset Index/AI/M00018R Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/23/2022	05/21/2027	1	89,524	2893.14	4,279			975		6,071			(211)		478		0001
Powered Multi-Asset Index/AI/M00019Y Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/22/2022	06/22/2027	1	316,524	2925.69	14,779			3,622		26,936			(728)		1,764		0001
Powered Multi-Asset Index/AI/M00025D Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/01/2022	10/22/2027	2	210,085	2809.37	8,303			3,053		25,789			(482)		1,313		0001
Powered Multi-Asset Index/AI/M00025F Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/08/2022	11/08/2027	1	353,799	2825.1	14,930			4,797		41,571			(736)		2,243		0001
Powered Multi-Asset Index/AI/M00025O Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/06/2023	01/07/2028	1	945,841	2892.35	46,062			16,323		91,856			(2,269)		6,286		0001
Powered Multi-Asset Index/AI/M00025W Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/08/2023	03/08/2028	1	315,167	2848.29	15,002			5,812		35,154			(739)		2,195		0001
Powered Multi-Asset Index/AI/M00028Y Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/22/2023	03/22/2028	1	97,542	2879.32	4,700			1,888		9,984			(235)		886		0001
Powered Multi-Asset Index/AI/M000381 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/06/2023	04/07/2028	1	75,063	2899.18	4,196			1,695		7,263			(207)		534		0001
Powered Multi-Asset Index/AI/M00039H Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/08/2023	08/08/2028	1	105,056	2861.93	5,064			2,386		11,379			(249)		807		0001
Powered Multi-Asset Index/AI/M00035J Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/22/2023	08/22/2028	1	247,205	2816.72	11,742			5,623		30,171			(578)		1,914		0001
Powered Multi-Asset Index/AI/M00039L Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/08/2023	09/08/2028	2	335,909	2830.92	16,034			7,839		39,532			(791)		2,626		0001
Powered Multi-Asset Index/AI/M00038V Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/08/2023	11/08/2028	1	105,987	2799.41	5,130			2,676		13,524			(253)		866		0001
Powered Multi-Asset Index/AI/M00035Y Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/22/2023	11/22/2028	1	109,272	2833.32	5,322			2,821		12,807			(262)		889		0001
Powered Multi-Asset Index/AI/M000491 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/08/2023	12/08/2028	1	175,494	2855.55	8,669			4,670		19,441			(427)		1,440		0001
Powered Multi-Asset Index/AI/M000454 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/22/2023	12/22/2028	1	91,150	2902.85	4,558			2,491		8,924			(225)		753		0001
Powered Multi-Asset Index/AI/M000457 Linked Annuity Hedge	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/09/2024	01/08/2029	2	156,948	2887.54	7,774			4,316		16,024			(393)		1,308		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered Multi-Asset Index/AI/M00045C Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/08/2024	02/08/2029	1	306,721	2906.21	15,121			8,660		29,895			(745)		2,595		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045D Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/08/2024	05/08/2029	1	256,839	2959.26	12,662			7,865		21,959			(624)		2,264		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045E Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/20/2024	04/20/2029	1	363,070	2938.51	17,230			10,544		31,839			(850)		3,087		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045F Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/22/2024	05/22/2029	1	150,225	2985.06	7,421			4,667		11,999			(366)		1,332		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045G Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/20/2024	09/21/2029	1	411,161	3071.06	22,328			15,541		26,484			(1,100)		3,855		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045H Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/22/2024	10/22/2029	1	129,299	3057.84	6,943			4,949		8,701			(342)		1,121		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045I Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/20/2025	12/20/2030	1	109,934	3192.65	6,761			6,397		5,734			(324)		1,195		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045J Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/07/2021	05/08/2028	1	150,086	3218.1	9,380			2,821		4,865			(330)		1,089		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045K Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/21/2021	05/22/2028	1	381,956	3204.75	23,834			7,298		13,176			(839)		2,797		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045L Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/29/2022	06/08/2028	3	1,162,699	3244.5	41,808			13,547		34,646			(1,524)		8,607		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045M Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/22/2021	06/22/2028	1	9,513	3218.49	566			189		317			(21)		71		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045N Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/08/2021	07/07/2028	1	421,949	3266.83	26,709			8,666		13,201			(940)		3,180		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045O Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/22/2021	07/21/2028	1	53,824	3253.62	3,412			1,126		1,592			(120)		409		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045P Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/06/2021	08/08/2028	1	427,177	3256.74	26,998			9,087		12,628			(950)		3,280		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045Q Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/20/2021	08/22/2028	2	2,086,782	3269.99	132,815			46,453		61,504			(4,673)		16,165		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045R Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/08/2021	09/08/2028	3	820,192	3288.5	51,725			18,054		21,033			(1,822)		6,411		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045S Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/22/2021	09/22/2028	2	556,571	3289.97	34,045			12,137		14,914			(1,206)		4,384		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045T Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/08/2021	10/06/2028	1	794,988	3199.06	49,130			17,706		30,214			(1,731)		6,311		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00045U Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/22/2021	10/20/2028	1	273,972	3226.66	16,794			6,142		9,150			(592)		2,191		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered Multi-Asset Index/AIM00058 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/08/2021	11/08/2028	1	574,471	3286	35,617			13,271		16,143			(1,254)		4,641		0001
Powered Multi-Asset Index/AIM00058Z Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/31/2025	11/22/2028	2	789,295	3250.17	42,006			17,061		25,552			(1,588)		6,424		0001
Powered Multi-Asset Index/AIM000150 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/19/2021	12/08/2028	2	458,025	3254.9	28,041			10,792		14,704			(968)		3,758		0001
Powered Multi-Asset Index/AIM000153 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/23/2021	12/22/2028	4	892,844	3255.4	57,734			22,584		32,084			(2,039)		8,204		0001
Powered Multi-Asset Index/AIM000154 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/10/2022	01/08/2029	3	1,418,599	3207.3	84,177			33,395		54,715			(2,962)		11,822		0001
Powered Multi-Asset Index/AIM000157 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/24/2022	01/22/2029	3	794,135	3185.12	44,505			17,942		33,243			(1,570)		6,664		0001
Powered Multi-Asset Index/AIM000159 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/08/2022	02/08/2029	1	224,033	3150.24	13,039			5,328		10,612			(459)		1,885		0001
Powered Multi-Asset Index/AIM00015C Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/22/2022	02/22/2029	1	1,001,531	3138.44	58,289			24,137		49,524			(2,052)		8,530		0001
Powered Multi-Asset Index/AIM00015F Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/08/2022	03/08/2029	2	329,479	3129.58	18,809			7,886		16,847			(662)		2,825		0001
Powered Multi-Asset Index/AIM00015H Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/22/2022	03/22/2029	1	286,371	3093.43	15,077			6,408		15,315			(531)		2,298		0001
Powered Multi-Asset Index/AIM00015I Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/08/2022	04/06/2029	1	568,507	3070.24	32,007			13,814		35,207			(1,127)		4,939		0001
Powered Multi-Asset Index/AIM00015K Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/22/2022	04/20/2029	2	2,187,800	3033.14	113,886			55,093		151,637			(4,441)		19,128		0001
Powered Multi-Asset Index/AIM00015N Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/06/2022	05/08/2029	3	435,354	2886.7	23,499			10,424		34,529			(827)		3,837		0001
Powered Multi-Asset Index/AIM00015P Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/20/2022	05/22/2029	1	1,082,056	2983.14	60,379			27,105		86,883			(2,124)		9,595		0001
Powered Multi-Asset Index/AIM00015S Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/08/2022	06/08/2029	2	642,699	2985.47	34,860			15,890		51,420			(1,227)		5,741		0001
Powered Multi-Asset Index/AIM00015J Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/22/2022	06/22/2029	2	1,532,675	2925.69	82,594			38,087		144,058			(2,908)		13,773		0001
Powered Multi-Asset Index/AIM00015X Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/11/2022	07/06/2029	4	2,628,559	2920.83	136,553			63,882		250,540			(4,818)		23,761		0001
Powered Multi-Asset Index/AIM00015Z Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/26/2022	07/20/2029	3	1,566,595	2943.86	81,806			38,685		140,905			(2,884)		14,244		0001
Powered Multi-Asset Index/AIM000251	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/15/2022	08/08/2029	1	161,534	2967.36	8,524			4,098		13,695			(301)		1,480		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered Multi-Asset Index/AI/M000253	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/31/2022	08/22/2029	6	1,616,096	2890.75	81,341			39,549		151,011			(2,870)		14,884		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000255	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/12/2022	09/07/2029	5	2,487,105	2888.09	124,889			61,472		252,751			(4,403)		23,068		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000288	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/22/2022	09/21/2029	2	1,288,716	2881.33	61,801			30,737		143,464			(2,177)		12,019		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000259	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/13/2022	10/08/2029	4	2,466,899	2836.77	119,108			60,018		231,465			(4,194)		23,161		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000285	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/21/2022	10/22/2029	3	2,133,976	2890.37	104,423			53,241		266,905			(3,682)		20,144		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00025E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/08/2022	11/08/2029	2	2,193,194	2825.1	105,480			54,374		266,707			(3,713)		20,838		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00029L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/22/2022	11/21/2029	1	1,749,772	2859.25	86,439			45,031		196,649			(3,044)		16,707		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00025J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/08/2022	12/07/2029	1	159,130	2886.42	8,100			4,272		16,778			(285)		1,528		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00029L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/22/2022	12/21/2029	1	2,186,646	2868.48	109,770			58,521		240,901			(3,865)		21,112		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00028N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/18/2023	01/08/2030	1	12,224	2892.35	746			404		1,274			(26)		119		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/20/2023	01/22/2030	3	822,254	2912.04	48,057			26,213		81,819			(1,683)		8,032		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00023T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/22/2023	02/22/2030	1	1,215,949	2852.23	67,850			37,789		138,764			(2,368)		12,009		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00025V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/08/2023	03/08/2030	1	885,526	2848.29	49,147			27,841		102,820			(1,730)		8,788		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00025X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/22/2023	03/22/2030	1	1,126,881	2879.32	64,458			36,606		121,926			(2,269)		11,238		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000380	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/06/2023	04/08/2030	1	382,734	2889.18	26,038			14,961		40,620			(916)		3,939		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000354	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/08/2023	05/08/2030	1	477,453	2875.51	31,369			18,392		52,324			(1,104)		4,838		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000385	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/22/2023	05/22/2030	1	191,545	2860.21	12,374			7,323		21,764			(436)		1,950		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/13/2023	06/07/2030	2	755,092	2877.74	48,466			29,031		82,527			(1,708)		7,727		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000359	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/22/2023	06/21/2030	2	175,053	2867.15	10,367			6,311		19,619			(368)		1,800		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/AI Powered Multi-Asset Index/AM00038B Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/10/2023	07/08/2030	2	1,763,266	2843.1	96,878			59,137		208,793			(3,409)		18,227		0001
Purchased Call/AI Powered Multi-Asset Index/AM00038E Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/24/2023	07/22/2030	4	1,369,955	2887.07	74,733			46,097		147,090			(2,634)		14,224		0001
Purchased Call/AI Powered Multi-Asset Index/AM00038F Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/08/2023	08/08/2030	1	870,978	2881.93	48,165			29,974		98,117			(1,695)		9,092		0001
Purchased Call/AI Powered Multi-Asset Index/AM00038K Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/22/2023	08/22/2030	1	2,114,193	2816.72	114,378			71,905		265,988			(4,026)		22,167		0001
Purchased Call/AI Powered Multi-Asset Index/AM00038L Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/08/2023	09/06/2030	1	1,179,808	2830.92	64,300			40,808		144,063			(2,265)		12,428		0001
Purchased Call/AI Powered Multi-Asset Index/AM00038O Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/22/2023	09/20/2030	1	314,031	2798.46	16,989			10,875		41,064			(598)		3,322		0001
Purchased Call/AI Powered Multi-Asset Index/AM00038R Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/06/2023	10/08/2030	1	970,949	2744.91	52,723			34,082		148,817			(1,854)		10,328		0001
Purchased Call/AI Powered Multi-Asset Index/AM00038T Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/20/2023	10/22/2030	1	983,709	2754.5	52,432			34,168		147,869			(1,844)		10,508		0001
Purchased Call/AI Powered Multi-Asset Index/AM00038V Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/08/2023	11/08/2030	1	2,404,461	2798.41	132,486			87,218		328,625			(4,663)		25,816		0001
Purchased Call/AI Powered Multi-Asset Index/AM00038Z Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/22/2023	11/22/2030	1	1,320,627	2833.32	73,427			48,798		161,224			(2,584)		14,238		0001
Purchased Call/AI Powered Multi-Asset Index/AM000482 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/08/2023	12/06/2030	1	1,409,539	2855.55	79,921			53,573		164,158			(2,815)		15,259		0001
Purchased Call/AI Powered Multi-Asset Index/AM000485 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/22/2023	12/20/2030	1	526,726	2902.85	30,445			20,583		55,357			(1,072)		5,725		0001
Purchased Call/AI Powered Multi-Asset Index/AM000488 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/08/2024	01/08/2031	1	306,009	2887.54	17,320			11,816		33,314			(610)		3,344		0001
Purchased Call/AI Powered Multi-Asset Index/AM00048A Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/08/2024	01/22/2031	2	881,252	2880.85	49,659			34,167		95,348			(1,749)		9,670		0001
Purchased Call/AI Powered Multi-Asset Index/AM00048D Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/27/2024	02/07/2031	2	1,652,192	2906.21	92,884			64,569		173,090			(3,273)		18,212		0001
Purchased Call/AI Powered Multi-Asset Index/AM00048F Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/22/2024	02/21/2031	1	124,614	2915.93	6,891			4,825		12,793			(243)		1,379		0001
Purchased Call/AI Powered Multi-Asset Index/AM00048H Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/08/2024	03/07/2031	1	370,324	2956.03	20,812			14,693		34,818			(733)		4,114		0001
Purchased Call/AI Powered Multi-Asset Index/AM00048J Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/22/2024	03/21/2031	1	550,318	2961.47	30,543			21,731		51,200			(1,076)		6,138		0001
Purchased Call/AI Powered Multi-Asset Index/AM00048V Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/07/2024	06/06/2031	1	2,219,301	2972.32	123,945			91,926		202,858			(4,366)		25,202		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/AI Powered Multi-Asset Index/AI/M00048Y Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/21/2024	06/20/2031	2	417,189	2995.77	23,417			17,498		36,341			(825)		4,788		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000490 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/22/2024	04/22/2031	1	482,104	2938.51	26,371			19,071		47,378			(929)		5,424		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00049L Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/08/2024	04/08/2031	2	674,588	2982.59	37,598			26,985		59,964			(1,324)		7,560		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00049U Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/22/2024	05/22/2031	1	923,819	2985.06	51,272			37,681		82,119			(1,805)		10,478		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00049R Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/08/2024	05/08/2031	1	220,871	2959.26	12,214			8,910		20,766			(430)		2,486		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000588 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/06/2024	09/08/2031	1	1,260,177	3021.52	77,879			60,559		104,754			(2,740)		14,701		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000582 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/25/2024	07/22/2031	2	1,245,211	3018.84	72,409			54,970		103,414			(2,550)		14,350		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000584 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/08/2024	08/08/2031	1	2,573,089	2991.02	156,444			119,846		228,022			(5,509)		29,783		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000580 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/08/2024	07/08/2031	2	223,679	3013.75	13,504			10,186		18,752			(476)		2,568		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000586 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/22/2024	08/22/2031	2	1,060,996	3028.13	65,334			50,415		86,712			(2,301)		12,325		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000588 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	09/20/2024	09/22/2031	2	929,609	3071.06	57,170			44,831		69,242			(2,014)		10,883		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00058G Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/22/2024	10/22/2031	1	388,290	3057.84	23,669			18,813		30,039			(833)		4,591		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00058D Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/08/2024	10/08/2031	1	922,655	3049.8	56,651			44,718		72,329			(1,995)		10,845		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00058W Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/06/2024	12/08/2031	1	1,073,431	3078.92	65,157			52,988		79,599			(2,292)		12,806		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00058K Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/22/2024	11/21/2031	1	203,889	3044.49	12,193			9,846		16,292			(429)		2,422		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000581 Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/08/2024	11/07/2031	1	327,353	3066.62	19,707			15,812		24,835			(694)		3,976		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00058R Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/22/2025	01/22/2032	1	1,336,909	3025.75	84,359			70,090		112,154			(2,970)		16,121		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00058X Purchased Call/AI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/07/2025	03/08/2032	2	241,402	3032.16	15,376			13,054		20,082			(541)		2,942		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00058P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/08/2025	01/08/2032	1	405,755	2995.17	25,522			21,065		36,316			(899)		4,877		0001

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Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/AI Powered Multi-Asset Index/AI/M00058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/07/2025	02/06/2032	1	284,085	3047.21	18,088			15,136		22,790			(636)		3,438		0001	
Purchased Call/AI Powered Multi-Asset Index/AI/M00058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/21/2025	02/20/2032	2	739,356	3058.48	46,965			39,610		57,960			(1,655)			8,976		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00058Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/21/2025	03/22/2032	1	347,673	3035.39	22,494			19,218		28,771			(791)			4,251		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00063	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/22/2025	04/22/2032	1	288,236	2983.26	19,427			16,827		26,734			(684)			3,549		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00063T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/08/2025	04/08/2032	1	342,258	2937.42	23,308			20,060		34,868			(820)			4,201		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00069	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/06/2025	06/08/2032	1	403,183	3001.8	27,094			23,966		36,142			(953)			5,017		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00069T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/22/2025	05/21/2032	1	104,610	2988.36	6,957			6,114		9,629			(245)			1,297		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000685	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/08/2025	05/07/2032	1	556,079	2992.3	37,702			32,915		50,695			(1,328)			6,871		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00068	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/20/2025	06/22/2032	1	153,457	3012.79	10,328			9,192		13,461			(363)			1,916		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000685T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/08/2025	08/06/2032	1	242,288	3044.69	17,202			15,638		19,975			(606)			3,054		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00068F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/22/2025	07/22/2032	1	138,762	3042.97	9,769			8,809		11,459			(344)			1,744		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00068J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	08/22/2025	08/20/2032	1	1,563,312	3056.09	110,370			100,938		126,044			(3,888)			19,766		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00068D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/08/2025	07/08/2032	1	648,537	3015.39	45,657			40,922		56,660			(1,607)			8,124		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00068X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/22/2025	12/22/2032	1	65,075	3192.65	5,108			4,912		3,988			(180)			844		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00068P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/22/2025	10/22/2032	1	612,654	3204.13	48,890			45,847		36,223			(1,721)			7,850		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00068N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/08/2025	10/08/2032	1	276,756	3183.4	21,864			20,383		17,083			(770)			3,536		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00068R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	11/07/2025	11/08/2032	1	102,671	3174.54	8,111			7,666		6,496			(285)			1,320		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M00068J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/08/2025	12/08/2032	1	167,713	3184.6	13,182			12,604		10,435			(464)			2,170		0001
Purchased Call/AI Powered Multi-Asset Index/AI/M000751	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/22/2026	01/21/2033	1	220,965	3241.51		15,799		15,397		12,245			(420)			2,885		0001

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Purchased Call/AI Powered Multi-Asset Index/AIIM000652	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	01/08/2026	01/07/2033	1	254,083	3203.67		18,319		17,752		15,253			(588)		3,307		0001
Purchased Call/Shiller Barclays Cape Index/SBC117457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK573	06/23/2025	06/22/2026	2	156,751	236.2	4,142			387		531			(1,020)			374	0001
Purchased Call/Shiller Barclays Cape Index/SBC117253	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK573	04/08/2025	04/08/2026	1	178,820	234.01	4,580			88		23			(1,124)			132	0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC11735C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK573	05/22/2025	05/22/2026	1	152,352	236.06	3,885			550		278			(938)			288	0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC11735S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK573	06/06/2025	06/08/2026	1	680,003	236.82	17,340			3,248		1,522			(4,252)			1,478	0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117750	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK573	09/22/2025	09/22/2026	1	555,377	236.21	14,218			6,815		3,101			(3,506)			1,923	0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117480	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK573	07/08/2025	07/08/2026	1	213,673	238.2	5,449			1,471		565			(1,344)			556	0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117652	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK573	08/22/2025	08/21/2026	1	572,747	240.57	14,605			5,761		1,595			(3,611)			1,792	0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117554	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK573	08/08/2025	08/07/2026	1	347,587	238.18	8,863			3,151		1,343			(2,192)			1,033	0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC11755N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK573	07/22/2025	07/22/2026	1	154,677	239.76	3,944			1,217		348			(973)			430	0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC11765K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK573	01/20/2026	09/08/2026	2	893,057	240.47	6,846	5,324		6,737		2,738			(3,301)			2,667	0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC11795P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK573	01/20/2026	12/22/2026	2	781,575	233.19	5,175	15,480		16,060		12,233			(4,501)			3,336	0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC11765E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK573	11/07/2025	11/06/2026	1	122,455	233.13	3,105			1,912		1,702			(775)			475	0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC11775H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK573	10/08/2025	10/08/2026	1	202,343	236.88	5,180			2,711		1,520			(1,277)			732	0001

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Purchased Call/Shorter Barclays Cape All location Index/S800179SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2022	07/20/2029	2	207,599	231.16	13,344			6,311		8,586			(470)		1,888		0001
Purchased Call/Shorter Barclays Cape All location Index/S80017ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2022	09/08/2029	1	162,151	233.36	10,572			5,069		6,080			(372)		1,486		0001
Purchased Call/Shorter Barclays Cape All location Index/S80017BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2022	09/07/2029	4	1,603,171	231.84	98,682			48,578		65,485			(3,479)		14,970		0001
Purchased Call/Shorter Barclays Cape All location Index/S80017BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/12/2022	09/22/2029	1	81,533	233.38	5,045			2,467		3,074			(179)		751		0001
Purchased Call/Shorter Barclays Cape All location Index/S80017BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2022	09/21/2029	1	201,127	228.12	12,229			6,081		9,796			(431)		1,876		0001
Purchased Call/Shorter Barclays Cape All location Index/S80017BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2022	10/08/2029	2	566,375	226.1	33,946			17,111		30,418			(1,195)		5,336		0001
Purchased Call/Shorter Barclays Cape All location Index/S80017CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/25/2022	10/22/2029	2	871,324	227.26	53,475			27,232		44,514			(1,883)		8,225		0001
Purchased Call/Shorter Barclays Cape All location Index/S80017C8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2022	11/08/2029	1	524,174	227.98	31,084			16,022		26,073			(1,094)		4,980		0001
Purchased Call/Shorter Barclays Cape All location Index/S80017D94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2022	11/21/2029	1	686,756	230.45	38,842			20,235		28,515			(1,368)		6,080		0001
Purchased Call/Shorter Barclays Cape All location Index/S80017D9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2022	12/07/2029	1	154,420	229.83	9,605			5,066		7,149			(338)		1,483		0001
Purchased Call/Shorter Barclays Cape All location Index/S80017D9U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2022	12/21/2029	1	335,161	228.03	20,646			11,007		16,874			(727)		3,236		0001
Purchased Call/Shorter Barclays Cape All location Index/S80017E5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/18/2023	01/08/2030	1	11,877	229.2	771			418		571			(27)		115		0001
Purchased Call/Shorter Barclays Cape All location Index/S80017ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/20/2023	01/22/2030	3	796,283	230.91	51,571			28,132		35,781			(1,817)		7,798		0001
Purchased Call/Shorter Barclays Cape All location Index/S80017F58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/22/2023	02/22/2030	1	1,092,298	231.78	65,866			36,684		47,645			(2,318)		10,787		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shorter Barclays Cape All location Index/SBO17MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2023	11/22/2030	1	287,305	238.75	16,980			11,284		11,140			(588)		3,097		0001
Purchased Call/Shorter Barclays Cape All location Index/SBO17N9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2023	12/06/2030	1	151,095	237.14	9,005			6,057		5,792			(318)		1,836		0001
Purchased Call/Shorter Barclays Cape All location Index/SBO17NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2023	12/20/2030	1	654,403	240.26	40,180			27,165		22,116			(1,415)		7,113		0001
Purchased Call/Shorter Barclays Cape All location Index/SBO17OS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2024	01/08/2031	1	198,891	240.41	12,113			8,284		6,760			(426)		2,185		0001
Purchased Call/Shorter Barclays Cape All location Index/SBO17P98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/08/2024	02/07/2031	1	760,815	241.65	45,725			31,767		24,715			(1,610)		8,386		0001
Purchased Call/Shorter Barclays Cape All location Index/SBO17Q96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/08/2024	03/07/2031	1	236,583	243.55	14,266			10,072		7,179			(503)		2,628		0001
Purchased Call/Shorter Barclays Cape All location Index/SBO17Q98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/22/2024	03/21/2031	1	265,655	244.3	15,860			11,284		7,851			(559)		2,963		0001
Purchased Call/Shorter Barclays Cape All location Index/SBO17TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/20/2031	2	421,161	243.98	25,264			18,878		13,068			(890)		4,813		0001
Purchased Call/Shorter Barclays Cape All location Index/SBO17RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/09/2024	04/08/2031	2	506,090	243.97	29,886			21,458		15,288			(1,053)		5,672		0001
Purchased Call/Shorter Barclays Cape All location Index/SBO17SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/06/2031	1	1,013,606	243	59,701			44,279		32,577			(2,103)		11,542		0001
Purchased Call/Shorter Barclays Cape All location Index/SBO17RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2024	05/22/2031	1	124,267	245.05	7,295			5,361		3,962			(257)		1,409		0001
Purchased Call/Shorter Barclays Cape All location Index/SBO17RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2024	05/08/2031	1	659,437	241.88	38,643			28,188		21,974			(1,361)		7,451		0001
Purchased Call/Shorter Barclays Cape All location Index/SBO17USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2024	07/22/2031	2	1,019,789	247.02	99,351			45,063		28,197			(2,081)		11,752		0001
Purchased Call/Shorter Barclays Cape All location Index/SBO17TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2024	07/08/2031	2	307,220	245.79	18,505			13,960		8,899			(652)		3,528		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays Cape All location Index/S80017G8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/05/2024	04/02/2026	6	4,142,291	243.69	141,433			201					(17,979)		1,333		0001
Purchased Call/Shiller Barclays Cape All location Index/S80017G8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/03/2024	04/02/2026	3	3,061,345	244.1	104,005			143					(12,849)		1,133		0001
Purchased Call/Shiller Barclays Cape All location Index/S80017R8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/18/2024	04/17/2026	3	6,675,764	239.42	234,961			5,188		62			(29,024)		7,424		0001
Purchased Call/Shiller Barclays Cape All location Index/S80017R87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2024	04/10/2026	3	4,488,918	241.06	149,072			1,854					(18,456)		3,715		0001
Purchased Call/Shiller Barclays Cape All location Index/S80017S8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/12/2024	06/05/2026	3	4,605,362	243	157,340			14,136		1,137			(19,468)		9,792		0001
Purchased Call/Shiller Barclays Cape All location Index/S80017R8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2024	05/06/2026	4	6,144,126	242.01	211,045			10,156		254			(26,043)		9,648		0001
Purchased Call/Shiller Barclays Cape All location Index/S80017S8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2024	06/04/2026	2	2,686,704	242.7	95,278			8,402		775			(11,769)		5,673		0001
Purchased Call/Shiller Barclays Cape All location Index/S80017S8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2024	05/22/2026	3	7,796,996	243.05	255,126			17,945		962			(31,500)		14,715		0001
Purchased Call/Shiller Barclays Cape All location Index/S80017S87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2024	05/15/2026	4	6,827,431	243.8	233,295			14,167		280			(28,827)		11,996		0001
Purchased Call/Shiller Barclays Cape All location Index/S80017R8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/31/2024	05/28/2026	2	2,476,547	240.75	88,208			7,058		1,132			(10,891)		4,978		0001
Purchased Call/Shiller Barclays Cape All location Index/S80017R81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/24/2024	05/27/2026	1	2,946,775	242.09	100,882			7,760		731			(12,367)		5,828		0001
Purchased Call/Shiller Barclays Cape All location Index/S80017R8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/03/2024	06/03/2026	5	4,551,194	242.47	158,141			13,710		1,314			(19,530)		9,329		0001
Purchased Call/Shiller Barclays Cape All location Index/S80017R8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2024	04/24/2026	4	2,173,395	240.97	74,270			2,363		30			(9,211)		2,787		0001
Purchased Call/Shiller Barclays Cape All location Index/S80017S8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/20/2024	05/20/2026	4	6,500,046	243.42	224,440			15,124		534			(27,703)		12,029		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0 Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0 Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	05/24/2024	05/22/2026	3	5,572,211	241.34	195,029			13,751		1,385			(24,104)		10,516		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0 Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	06/03/2024	05/29/2026	4	4,171,528	242.67	141,312			11,341		860			(17,534)		8,386		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0 Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	06/28/2024	06/29/2026	1	2,047,050	243.9	70,214			8,596		923			(8,645)		5,082		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0 Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	06/21/2024	06/18/2026	4	5,384,161	243.98	206,876			22,362		1,962			(25,663)		13,320		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0 Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	06/21/2024	06/23/2026	2	1,207,445	243.98	41,775			4,769		445			(5,144)		2,896		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0 Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	07/12/2024	06/25/2026	4	2,720,294	244.24	94,483			11,058		1,002			(11,674)		6,602		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0 Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	04/08/2024	04/08/2026	6	4,327,356	243.97	146,546			1,412					(18,095)		3,203		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0 Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	04/01/2024	04/01/2026	4	4,800,793	244.78	158,537								(19,576)		1,256		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0 Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	04/11/2024	04/10/2026	3	4,007,358	242.43	135,276			1,677					(16,696)		3,316		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0 Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	05/14/2024	05/13/2026	6	6,938,408	242.65	244,838			14,153		572			(30,243)		11,909		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0 Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	04/22/2024	04/21/2026	2	510,104	239.5	17,522			482		21			(2,156)		612		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0 Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	04/22/2024	04/22/2026	2	4,435,210	240.13	158,224			4,569		80			(19,526)		5,444		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0 Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	05/06/2024	05/01/2026	3	2,680,228	241.26	90,714			3,762		108			(11,236)		3,789		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	05/24/2024	05/26/2026	2	1,530,767	242.09	50,192			3,802		316			(6,191)		2,998		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays Cape AI location Index/S80017RS9 Purchased Call/Shiller Barclays Cape AI location Index/S80017RSN Purchased Call/Shiller Barclays Cape AI location Index/S80017RSI Purchased Call/Shiller Barclays Cape AI location Index/S80017RSJ Purchased Call/Shiller Barclays Cape AI location Index/S80017RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	06/21/2024	06/18/2026	3	3,744,481	243.61	131,444			14,183		1,383			(16,278)		8,710		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RSI Purchased Call/Shiller Barclays Cape AI location Index/S80017RSJ Purchased Call/Shiller Barclays Cape AI location Index/S80017RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	05/31/2024	05/29/2026	3	3,935,513	241.33	143,986			11,534		1,305			(17,800)		7,911		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RSI Purchased Call/Shiller Barclays Cape AI location Index/S80017RSJ Purchased Call/Shiller Barclays Cape AI location Index/S80017RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	06/28/2024	06/26/2026	3	4,882,101	244.56	163,475			19,407		1,597			(20,139)		11,918		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RSI Purchased Call/Shiller Barclays Cape AI location Index/S80017RSJ Purchased Call/Shiller Barclays Cape AI location Index/S80017RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	04/05/2024	04/02/2026	2	2,419,787	244.02	78,346			108					(9,688)		886		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RSI Purchased Call/Shiller Barclays Cape AI location Index/S80017RSJ Purchased Call/Shiller Barclays Cape AI location Index/S80017RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	04/25/2024	04/23/2026	2	917,021	241.22	31,584			956		8			(3,901)		1,151		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RSI Purchased Call/Shiller Barclays Cape AI location Index/S80017RSJ Purchased Call/Shiller Barclays Cape AI location Index/S80017RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	05/03/2024	05/04/2026	1	2,501,686	241.26	85,558			3,884		104			(10,534)		3,818		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RSI Purchased Call/Shiller Barclays Cape AI location Index/S80017RSJ Purchased Call/Shiller Barclays Cape AI location Index/S80017RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	04/22/2024	04/17/2026	2	4,887,646	239.5	170,919			3,781		44			(21,188)		5,285		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RSI Purchased Call/Shiller Barclays Cape AI location Index/S80017RSJ Purchased Call/Shiller Barclays Cape AI location Index/S80017RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	06/13/2024	06/12/2026	1	1,962,311	243.07	66,925			6,846		646			(8,262)		4,388		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RSI Purchased Call/Shiller Barclays Cape AI location Index/S80017RSJ Purchased Call/Shiller Barclays Cape AI location Index/S80017RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	04/26/2024	04/27/2026	1	1,593,522	240.97	54,339			1,943		66			(6,600)		2,167		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RSI Purchased Call/Shiller Barclays Cape AI location Index/S80017RSJ Purchased Call/Shiller Barclays Cape AI location Index/S80017RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	05/22/2024	05/21/2026	2	3,613,480	243.73	114,417			7,881		296			(14,131)		6,754		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RSI Purchased Call/Shiller Barclays Cape AI location Index/S80017RSJ Purchased Call/Shiller Barclays Cape AI location Index/S80017RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	05/20/2024	05/15/2026	3	5,032,882	244.17	169,470			10,305		206			(20,981)		8,836		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RSI Purchased Call/Shiller Barclays Cape AI location Index/S80017RSJ Purchased Call/Shiller Barclays Cape AI location Index/S80017RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	05/17/2024	05/14/2026	3	7,785,587	243.22	279,209			16,528		320			(34,481)		13,516		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RSI Purchased Call/Shiller Barclays Cape AI location Index/S80017RSJ Purchased Call/Shiller Barclays Cape AI location Index/S80017RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	06/28/2024	06/30/2026	1	2,232,890	243.9	76,588			9,468		1,099			(9,417)		5,575		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017RSI Purchased Call/Shiller Barclays Cape AI location Index/S80017RSJ Purchased Call/Shiller Barclays Cape AI location Index/S80017RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G56SEF7/UP5170UK5573	05/01/2024	04/30/2026	1	1,689,073	238.54	57,821			2,306		141			(7,138)		2,421		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays Cape AI location Index/S80017WS1 Purchased Call/Shiller Barclays Cape AI location Index/S80017WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G56SEF7/UP5170UK5573	08/15/2024	08/14/2026	3	3,677,552	245	128,887			24,020		3,603			(15,931)		11,224		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017WS4 Purchased Call/Shiller Barclays Cape AI location Index/S80017WS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G56SEF7/UP5170UK5573	07/19/2024	07/17/2026	3	1,054,267	247.74	34,677			5,117		255			(4,281)		2,867		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017WS7 Purchased Call/Shiller Barclays Cape AI location Index/S80017WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G56SEF7/UP5170UK5573	08/09/2024	08/11/2026	1	1,545,677	243.96	53,944			9,781		1,837			(6,632)		4,665		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017WS9 Purchased Call/Shiller Barclays Cape AI location Index/S80017WS10	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G56SEF7/UP5170UK5573	09/30/2024	09/18/2026	5	3,205,944	248.45	112,421			26,449		2,455			(13,947)		10,985		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017WS11 Purchased Call/Shiller Barclays Cape AI location Index/S80017WS12	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G56SEF7/UP5170UK5573	08/05/2024	08/05/2026	3	3,274,285	242.65	117,254			20,327		4,723			(14,478)		9,657		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017WS13 Purchased Call/Shiller Barclays Cape AI location Index/S80017WS14	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G56SEF7/UP5170UK5573	09/03/2024	08/27/2026	3	1,691,371	246.61	57,535			11,730		1,372			(7,110)		5,403		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017WS15 Purchased Call/Shiller Barclays Cape AI location Index/S80017WS16	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G56SEF7/UP5170UK5573	08/09/2024	08/07/2026	3	3,178,561	242.93	115,513			20,419		4,449			(14,295)		9,448		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017WS17 Purchased Call/Shiller Barclays Cape AI location Index/S80017WS18	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G56SEF7/UP5170UK5573	09/13/2024	09/11/2026	4	4,125,347	247.96	149,424			33,618		3,161			(18,463)		13,826		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017WS19 Purchased Call/Shiller Barclays Cape AI location Index/S80017WS20	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G56SEF7/UP5170UK5573	08/27/2024	08/26/2026	3	2,712,383	246.61	94,302			19,064		2,200			(11,640)		8,636		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017WS21 Purchased Call/Shiller Barclays Cape AI location Index/S80017WS22	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G56SEF7/UP5170UK5573	09/20/2024	09/18/2026	3	6,870,384	248.28	242,575			56,927		5,534			(28,975)		23,513		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017WS23 Purchased Call/Shiller Barclays Cape AI location Index/S80017WS24	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G56SEF7/UP5170UK5573	09/09/2024	09/04/2026	2	6,795,818	246.77	242,478			52,284		6,069			(30,040)		22,285		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017WS25 Purchased Call/Shiller Barclays Cape AI location Index/S80017WS26	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G56SEF7/UP5170UK5573	09/05/2024	08/28/2026	4	4,821,735	246.02	172,102			35,515		4,704			(21,363)		15,465		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017WS27 Purchased Call/Shiller Barclays Cape AI location Index/S80017WS28	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G56SEF7/UP5170UK5573	09/17/2024	09/16/2026	3	4,863,600	250.29	156,781			36,225		2,236			(19,353)		15,867		0001
Purchased Call/Shiller Barclays Cape AI location Index/S80017WS29	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G56SEF7/UP5170UK5573	08/21/2024	08/14/2026	3	3,989,363	245.15	141,128			26,341		3,743			(17,493)		12,176		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays Cape All location Index/SBO179N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/11/2024	12/10/2026	1	815,696	246.47	28,528			9,928		2,118			(3,522)		3,402		0001
Purchased Call/Shiller Barclays Cape All location Index/SBO179F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2024	12/04/2026	1	1,031,291	248.19	34,500			11,764		1,953			(4,263)		4,250		0001
Purchased Call/Shiller Barclays Cape All location Index/SBO179A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/25/2024	10/26/2026	1	1,557,667	243.29	54,207			15,509		4,866			(6,674)		5,893		0001
Purchased Call/Shiller Barclays Cape All location Index/SBO179Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2024	10/16/2026	3	1,378,676	245.03	47,266			12,886		2,926			(5,833)		5,090		0001
Purchased Call/Shiller Barclays Cape All location Index/SBO179K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/04/2024	10/05/2026	1	885,918	243.88	30,919			7,953		2,071			(3,807)		3,179		0001
Purchased Call/Shiller Barclays Cape All location Index/SBO1735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/27/2024	12/29/2026	1	2,902,033	238.64	100,410			37,516		24,687			(12,346)		12,549		0001
Purchased Call/Shiller Barclays Cape All location Index/SBO179S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/11/2024	10/09/2026	1	1,684,469	242.74	60,790			16,059		4,966			(7,515)		6,109		0001
Purchased Call/Shiller Barclays Cape All location Index/SBO179Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/22/2026	1	1,362,167	238.71	47,131			17,156		11,185			(5,795)		5,814		0001
Purchased Call/Shiller Barclays Cape All location Index/SBO1709I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/26/2025	02/26/2027	3	2,394,576	241.94	82,950			37,863		17,023			(10,242)		11,419		0001
Purchased Call/Shiller Barclays Cape All location Index/SBO1709M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2025	02/19/2027	1	1,305,993	243.03	44,656			19,957		7,899			(5,513)		6,162		0001
Purchased Call/Shiller Barclays Cape All location Index/SBO17096	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/03/2025	02/03/2027	3	6,769,229	240.72	236,761			100,306		51,180			(29,230)		31,142		0001
Purchased Call/Shiller Barclays Cape All location Index/SBO17057	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2025	02/04/2027	2	2,228,282	240.83	78,704			33,470		16,655			(9,718)		10,268		0001
Purchased Call/Shiller Barclays Cape All location Index/SBO17090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/29/2025	01/28/2027	2	2,050,084	240.45	71,353			29,686		15,602			(8,814)		9,339		0001
Purchased Call/Shiller Barclays Cape All location Index/SBO1709N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/21/2025	02/19/2027	3	5,586,925	242.85	187,263			83,769		34,738			(23,149)		26,360		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays Cape AI location Index/SBC11728C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	656SEF7/UP5170UK5573	04/16/2025	04/15/2027	2	605,563	235.2	20,934			10,940		9,861			(2,586)		3,089		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC11729A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	656SEF7/UP5170UK5573	04/11/2025	04/12/2027	1	2,298,073	235.07	80,288			41,498		37,753			(9,879)		11,883		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC11730	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	656SEF7/UP5170UK5573	04/02/2025	04/01/2027	1	2,010,532	238.33	72,581			36,440		21,085			(8,961)		10,066		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC11728I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	656SEF7/UP5170UK5573	04/23/2025	04/22/2027	2	2,134,366	235.13	75,385			40,042		35,493			(9,309)		10,989		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC11738X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	656SEF7/UP5170UK5573	06/09/2025	06/09/2027	3	2,985,226	236.84	104,601			62,401		46,257			(12,905)		16,235		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC11732	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	656SEF7/UP5170UK5573	04/07/2025	04/02/2027	4	5,103,588	234.7	178,789			90,438		85,022			(22,136)		25,588		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117389	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	656SEF7/UP5170UK5573	05/16/2025	05/18/2027	1	2,689,633	236.76	83,833			53,103		40,314			(11,537)		14,300		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC11729Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	656SEF7/UP5170UK5573	05/08/2025	05/07/2027	3	5,583,693	235.74	195,246			108,034		90,244			(24,118)		29,289		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117297	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	656SEF7/UP5170UK5573	04/11/2025	04/09/2027	2	3,339,369	234.94	117,046			60,245		55,150			(14,456)		16,901		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC11738M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	656SEF7/UP5170UK5573	05/30/2025	05/28/2027	4	5,906,439	236.55	206,339			120,375		91,886			(25,538)		31,792		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC11738L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	656SEF7/UP5170UK5573	05/29/2025	05/28/2027	2	1,109,941	236.42	38,788			22,583		17,464			(4,790)		5,974		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117488	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	656SEF7/UP5170UK5573	06/24/2025	06/17/2027	3	4,275,147	236.2	149,973			91,704		71,182			(18,577)		23,566		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117383	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	656SEF7/UP5170UK5573	05/13/2025	05/12/2027	3	1,810,595	236.45	60,979			34,042		27,644			(7,526)		9,560		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117483	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	656SEF7/UP5170UK5573	06/16/2025	06/11/2027	3	1,808,802	236.46	63,387			38,196		29,068			(7,849)		9,896		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays Cape All location Index/SBC11768L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/08/2027	4	2,349,965	240.47	82,842			59,806		31,076			(10,221)		14,105		0001
Purchased Call/Shiller Barclays Cape All location Index/SBC11759H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2025	09/13/2027	3	3,710,247	239.34	127,503			87,980		51,777			(15,809)		21,713		0001
Purchased Call/Shiller Barclays Cape All location Index/SBC11759F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/31/2025	07/30/2027	3	3,481,250	237.31	121,244			81,143		56,331			(14,978)		20,085		0001
Purchased Call/Shiller Barclays Cape All location Index/SBC117587	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/23/2027	3	791,083	240.01	27,470			18,067		10,020			(3,389)		4,331		0001
Purchased Call/Shiller Barclays Cape All location Index/SBC11759P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/06/2027	3	1,733,509	238.18	61,665			41,960		26,347			(7,640)		10,073		0001
Purchased Call/Shiller Barclays Cape All location Index/SBC117599	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/15/2025	07/23/2027	3	1,280,917	239.74	42,335			28,074		16,746			(5,268)		7,394		0001
Purchased Call/Shiller Barclays Cape All location Index/SBC11759G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/01/2025	09/02/2027	1	1,423,213	236.83	49,955			33,532		24,098			(6,150)		8,237		0001
Purchased Call/Shiller Barclays Cape All location Index/SBC117690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/10/2025	09/10/2027	3	661,550	239.71	23,890			17,338		9,356			(2,949)		3,978		0001
Purchased Call/Shiller Barclays Cape All location Index/SBC11759E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/01/2025	07/30/2027	3	2,154,727	237.96	72,919			48,720		33,051			(9,000)		12,432		0001
Purchased Call/Shiller Barclays Cape All location Index/SBC117690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/21/2025	08/20/2027	2	840,543	239.58	29,188			20,327		11,613			(3,601)		4,953		0001
Purchased Call/Shiller Barclays Cape All location Index/SBC117791	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/22/2027	3	1,936,604	238.21	66,104			50,433		31,658			(8,398)		11,790		0001
Purchased Call/Shiller Barclays Cape All location Index/SBC11759Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/18/2027	3	2,472,900	238.72	87,181			60,375		36,671			(10,752)		14,544		0001
Purchased Call/Shiller Barclays Cape All location Index/SBC11769X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/17/2027	2	1,553,927	238.78	54,182			39,973		24,014			(6,703)		9,407		0001
Purchased Call/Shiller Barclays Cape All location Index/SBC11769B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2025	09/31/2027	2	2,844,283	240.09	99,767			70,966		39,264			(12,274)		16,942		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays Cape AI location Index/SBC1176S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2025	09/21/2027	2	1,167,339	238.78	41,065			30,357		18,186			(5,052)		7,093		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC11749K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/03/2025	07/02/2027	2	686,287	238.76	24,609			15,527		9,505			(3,037)		3,911		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC1175SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/11/2025	08/11/2027	2	2,225,382	238.04	79,464			54,277		34,591			(9,802)		12,997		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC1174Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2025	07/16/2027	2	4,158,767	238.19	145,467			94,540		61,110			(17,966)		23,646		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC1174RP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/08/2027	2	2,083,219	238.2	73,205			46,571		30,171			(9,028)		11,778		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC1176S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	08/24/2027	1	2,761,412	240.57	96,926			67,901		35,239			(11,917)		16,337		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC1175H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2025	07/30/2027	3	3,025,462	236.83	109,239			73,258		50,971			(13,539)		17,465		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC1176S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	08/20/2027	2	2,802,909	239.27	100,343			70,062		39,712			(12,383)		16,517		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC1176ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/17/2025	09/15/2027	3	4,087,245	240.57	143,480			104,923		54,197			(17,702)		24,695		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC1175K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2025	08/05/2027	2	1,759,588	237.89	61,608			41,597		27,368			(7,604)		10,214		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC1175V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2025	08/17/2027	3	1,686,277	239.34	57,395			39,668		22,971			(7,061)		9,614		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC1176S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/26/2025	08/25/2027	2	2,803,508	239.95	97,630			68,567		37,854			(12,043)		16,602		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC1175SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/28/2025	07/28/2027	3	3,622,436	238.64	126,717			84,113		52,218			(15,630)		20,857		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117786	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/26/2025	09/24/2027	2	4,625,047	237.12	163,634			122,309		82,702			(20,247)		28,180		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shiller Barclays Cape AI location Index/SBC117AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/05/2026	12/31/2027	2	2,318,356	233.34		81,437		71,881		60,807			(9,830)		15,349		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/09/2026	01/07/2028	3	4,930,177	235.16		177,391		158,164		114,888			(19,844)		32,820		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/14/2026	01/14/2028	2	769,999	238.01		26,744		24,059		14,752			(2,767)		5,154		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/30/2026	02/01/2028	1	2,312,799	236.95		81,411		75,036		48,706			(6,673)		15,891		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/14/2028	1	3,507,833	240.1		123,476		116,333		59,902			(7,770)		24,027		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/17/2026	02/17/2028	4	1,591,570	239.21		56,269		53,231		29,009			(3,155)		10,926		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/17/2026	02/04/2028	3	1,056,088	239.36		35,859		33,283		18,796			(2,647)		7,181		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2028	1	1,821,289	240		57,069		54,247		28,102			(3,041)		11,170		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/20/2026	01/14/2028	3	452,167	237.7		13,921		12,576		8,865			(1,396)		3,026		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/26/2026	01/21/2028	3	845,352	236		29,976		27,223		18,805			(2,808)		5,688		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/27/2026	01/26/2028	2	3,763,221	237.14		130,457		119,211		77,758			(11,394)		25,417		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/07/2026	01/07/2028	2	1,036,891	234		37,142		32,994		26,144			(4,211)		6,903		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/20/2026	01/20/2028	2	1,044,310	234.26		37,344		33,815		26,168			(3,571)		7,021		0001
Purchased Call/Shiller Barclays Cape AI location Index/SBC117AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/07/2026	01/06/2028	2	1,141,099	234.73		39,935		35,387		27,370			(4,530)		7,590		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Shorter Barclays Cape	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	02/28/2028	1	1,050,615	241.52		36,982		35,506		16,443			(1,619)		7,270		0001
AI location Index/53011789N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/21/2028	1	2,944,898	229.38		103,071		101,939		105,404			(1,549)		20,865		0001
Purchased Call/Shorter Barclays Cape	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/05/2024	04/02/2026	4	6,414,423	325.25	150,888		215	215		189,595			(19,294)		2,374		0001
AI location Index/530404NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/17/2024	04/15/2026	4	5,534,884	323.23	121,822			2,350		190,745			(15,062)		5,407		0001
Purchased Call/Citi Index/530404NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/06/2024	05/06/2026	5	8,111,269	323.2	195,120		9,388	9,388		288,178			(24,039)		12,737		0001
Grandmaster Index/53040403S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/03/2024	05/01/2026	3	3,230,473	322.75	77,458			3,212		119,663			(9,584)		4,707		0001
Purchased Call/Citi Index/53040403F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/30/2024	04/24/2026	2	388,988	322.64	8,984			286		14,629			(1,113)		500		0001
Grandmaster Index/53040403S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/23/2024	05/15/2026	3	1,789,594	324.64	42,332			2,570		55,127			(5,228)		3,142		0001
Purchased Call/Citi Index/53040403R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/04/2024	06/03/2026	4	6,574,305	323.95	153,615			13,315		214,850			(18,967)		13,765		0001
Grandmaster Index/530404P99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/17/2024	06/11/2026	3	2,874,687	324.31	69,710			6,825		90,381			(8,616)		6,384		0001
Purchased Call/Citi Index/530404P9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/01/2024	04/01/2026	3	4,291,247	327.34	96,512					104,017			(11,917)		1,123		0001
Grandmaster Index/530404NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/12/2024	04/14/2026	2	2,530,776	323.95	59,843			1,069		84,407			(7,359)		2,468		0001
Purchased Call/Citi Index/530404NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/26/2024	06/25/2026	3	1,485,401	324.39	36,456			4,274		46,339			(4,511)		3,829		0001
Grandmaster Index/530404PP9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/14/2024	06/12/2026	3	3,923,622	324.01	94,243			9,386		126,967			(11,674)		8,773		0001
Purchased Call/Citi Index/530404P9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/22/2024	05/21/2026	2	2,829,815	325.1	65,449			4,503		82,778			(8,061)		5,289		0001
Grandmaster Index/53040403X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/19/2024	04/17/2026	3	1,632,554	322.02	38,571			852		64,670			(4,764)		1,762		0001
Purchased Call/Citi Index/530404NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/10/2024	04/10/2026	2	3,161,695	324.76	75,287			934		97,890			(9,282)		2,617		0001
Grandmaster Index/530404NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/10/2024	05/07/2026	3	2,098,197	323.53	50,608			2,520		72,273			(6,279)		3,340		0001
Purchased Call/Citi Index/530404DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA																		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M04Q03S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/18/2024	04/17/2026	3	5,434,534	322.05	127,599			2,817		214,808			(15,761)		5,864		0001
Purchased Call/Citi Grandmaster Index/03M04Q03S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/24/2024	05/22/2026	3	3,447,447	324.26	81,722			5,759		112,225			(10,033)		6,506		0001
Purchased Call/Citi Grandmaster Index/03M04Q03M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/10/2024	05/08/2026	2	2,755,831	323.88	65,286			3,338		91,744			(8,061)		4,443		0001
Purchased Call/Citi Grandmaster Index/03M04Q03W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/17/2024	04/10/2026	3	3,503,392	323.95	80,661			1,004		117,526			(9,997)		2,889		0001
Purchased Call/Citi Grandmaster Index/03M04Q03Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/19/2024	04/17/2026	2	3,262,531	321.55	77,973			1,724		194,193			(9,656)		3,520		0001
Purchased Call/Citi Grandmaster Index/03M04Q0P51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/24/2024	05/27/2026	1	3,432,886	324.39	81,359			6,258		107,821			(9,990)		6,783		0001
Purchased Call/Citi Grandmaster Index/03M04Q0P90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/18/2024	06/18/2026	2	2,198,048	324.63	52,603			5,656		66,706			(6,494)		5,113		0001
Purchased Call/Citi Grandmaster Index/03M04Q039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/26/2024	04/24/2026	5	3,159,479	322.82	74,429			2,370		116,702			(9,234)		4,051		0001
Purchased Call/Citi Grandmaster Index/03M04Q0S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/25/2024	04/24/2026	3	8,338,285	322.21	198,194			6,301		324,919			(24,553)		10,691		0001
Purchased Call/Citi Grandmaster Index/03M04Q0P90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/07/2024	06/08/2026	1	1,460,247	324.15	34,754			3,251		46,676			(4,279)		3,174		0001
Purchased Call/Citi Grandmaster Index/03M04Q0P9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/21/2024	06/23/2026	1	1,783,870	324.33	42,635			4,861		55,710			(5,242)		4,279		0001
Purchased Call/Citi Grandmaster Index/03M04Q0P96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/31/2024	05/29/2026	2	5,946,541	323.74	141,271			11,321		196,774			(17,480)		11,954		0001
Purchased Call/Citi Grandmaster Index/03M04Q0P97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/28/2024	06/29/2026	1	2,845,487	324.23	67,723			8,291		89,531			(8,338)		7,065		0001
Purchased Call/Citi Grandmaster Index/03M04Q0NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/05/2024	04/06/2026	1	3,005,272	325.25	71,525			492		88,644			(8,806)		1,927		0001
Purchased Call/Citi Grandmaster Index/03M04Q036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/03/2024	05/05/2026	1	1,942,193	322.75	46,223			2,159		71,820			(5,663)		3,007		0001
Purchased Call/Citi Grandmaster Index/03M04Q03E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/03/2024	05/01/2026	3	5,676,603	322.24	133,220			5,518		219,428			(16,469)		8,272		0001
Purchased Call/Citi Grandmaster Index/03M04Q0NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/11/2024	04/10/2026	2	4,731,969	324.91	109,719			1,963		148,104			(13,553)		3,916		0001
Purchased Call/Citi Grandmaster Index/03M04Q0P5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/28/2024	06/26/2026	2	4,240,310	324.23	102,690			12,207		133,432			(12,722)		10,351		0001
Purchased Call/Citi Grandmaster Index/03M04Q03P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/13/2024	05/13/2026	7	9,085,703	323.92	218,006			12,608		300,714			(26,939)		15,593		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M04Q034	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/22/2024	04/22/2026	3	6,433,656	321.95	156,031			4,506		255,735			(19,257)		7,897		0001
Purchased Call/Citi Grandmaster Index/03M04Q035	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/17/2024	05/15/2026	3	4,520,900	324.87	107,721			6,550		135,993			(13,335)		7,837		0001
Purchased Call/Citi Grandmaster Index/03M04Q036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/24/2024	05/26/2026	1	1,872,052	324.39	44,388			3,357		56,847			(5,455)		3,666		0001
Purchased Call/Citi Grandmaster Index/03M04Q037	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/28/2024	06/30/2026	1	1,549,640	324.23	37,036			4,579		48,752			(4,554)		3,869		0001
Purchased Call/Citi Grandmaster Index/03M04Q038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/05/2024	06/05/2026	2	2,300,930	324.27	55,795			4,999		72,843			(6,887)		4,892		0001
Purchased Call/Citi Grandmaster Index/03M04Q039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/29/2024	05/28/2026	2	1,693,596	324.69	38,697			3,037		51,547			(4,782)		3,376		0001
Purchased Call/Citi Grandmaster Index/03M04Q040	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/10/2024	05/12/2026	1	2,086,003	323.88	49,885			2,809		69,703			(6,133)		3,555		0001
Purchased Call/Citi Grandmaster Index/03M04Q041	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/02/2024	06/26/2026	4	5,357,039	324.35	127,449			15,126		166,658			(15,745)		13,077		0001
Purchased Call/Citi Grandmaster Index/03M04Q042	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/10/2024	05/08/2026	2	1,394,658	323.49	33,602			1,715		48,188			(4,149)		2,250		0001
Purchased Call/Citi Grandmaster Index/03M04Q043	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/07/2024	06/05/2026	3	2,279,753	324.15	54,404			4,891		73,008			(6,744)		4,847		0001
Purchased Call/Citi Grandmaster Index/03M04Q044	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/05/2024	06/04/2026	2	2,927,132	323.55	73,286			6,465		99,312			(9,054)		6,176		0001
Purchased Call/Citi Grandmaster Index/03M04Q045	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/26/2024	06/18/2026	3	4,590,945	324.81	106,356			11,476		186,768			(13,171)		10,679		0001
Purchased Call/Citi Grandmaster Index/03M04Q046	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/21/2024	06/18/2026	3	5,632,444	324.33	132,092			14,258		173,108			(16,377)		12,869		0001
Purchased Call/Citi Grandmaster Index/03M04Q047	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/22/2024	05/22/2026	2	2,344,298	324.67	54,832			3,853		71,712			(6,765)		4,424		0001
Purchased Call/Citi Grandmaster Index/03M04Q048	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/21/2024	05/20/2026	5	5,225,690	325.12	123,060			8,298		151,993			(15,197)		9,671		0001
Purchased Call/Citi Grandmaster Index/03M04Q049	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/16/2024	05/14/2026	3	6,792,777	324.08	166,605			9,861		221,221			(20,574)		11,792		0001
Purchased Call/Citi Grandmaster Index/03M04Q050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/10/2024	05/11/2026	1	2,419,796	323.88	57,949			3,155		80,522			(7,061)		4,055		0001
Purchased Call/Citi Grandmaster Index/03M04Q051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/24/2024	05/22/2026	4	4,880,139	324.39	115,385			8,206		153,627			(14,396)		9,210		0001
Purchased Call/Citi Grandmaster Index/03M04Q052	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/09/2024	05/08/2026	4	6,597,369	323.75	157,124			8,028		222,500			(19,426)		10,644		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M04QPS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/31/2024	06/02/2026	1	4,339,604	323.74	103,283			8,796		144,763			(12,689)		9,015		0001
Purchased Call/Citi Grandmaster Index/03M04QPS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/26/2024	04/27/2026	1	2,419,704	322.82	57,347			2,051		90,645			(7,061)		3,291		0001
Purchased Call/Citi Grandmaster Index/03M04QNSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/11/2024	04/09/2026	3	2,241,141	325.44	50,877			560		64,626			(6,264)		1,760		0001
Purchased Call/Citi Grandmaster Index/03M04QPS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/29/2024	04/29/2026	4	5,361,084	322.85	124,299			4,791		196,961			(15,350)		7,556		0001
Purchased Call/Citi Grandmaster Index/03M04QPS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/19/2024	04/21/2026	1	760,426	321.55	18,022			495		31,230			(2,216)		912		0001
Purchased Call/Citi Grandmaster Index/03M04QNSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/05/2024	04/07/2026	1	2,295,998	325.25	54,645			450		66,284			(6,719)		1,590		0001
Purchased Call/Citi Grandmaster Index/03M04QPS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/01/2024	04/20/2026	2	3,146,874	321.55	75,180			1,975		129,291			(9,316)		3,683		0001
Purchased Call/Citi Grandmaster Index/03M04QPSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/14/2024	06/12/2026	2	6,470,842	324.37	153,676			15,264		202,196			(18,975)		14,469		0001
Purchased Call/Citi Grandmaster Index/03M04QPE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/07/2024	06/09/2026	1	1,059,322	324.15	25,212			2,390		33,878			(3,100)		2,320		0001
Purchased Call/Citi Grandmaster Index/03M04QPK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/14/2024	06/16/2026	1	2,344,861	324.01	56,042			5,851		75,759			(6,890)		5,365		0001
Purchased Call/Citi Grandmaster Index/03M04QPN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/17/2024	06/17/2026	2	5,325,556	323.86	128,478			13,618		166,660			(15,852)		12,309		0001
Purchased Call/Citi Grandmaster Index/03M04QPS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/31/2024	06/01/2026	1	2,090,644	323.74	49,548			4,157		66,789			(6,100)		4,308		0001
Purchased Call/Citi Grandmaster Index/03M04QPSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/26/2024	06/26/2026	2	2,974,586	324.37	70,795			8,393		92,342			(8,738)		7,261		0001
Purchased Call/Citi Grandmaster Index/03M04QPSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/07/2024	06/05/2026	3	4,015,562	324.66	94,373			8,467		122,116			(11,662)		8,533		0001
Purchased Call/Citi Grandmaster Index/03M04QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/26/2024	04/28/2026	1	2,691,836	322.82	63,797			2,366		99,262			(7,844)		3,728		0001
Purchased Call/Citi Grandmaster Index/03M04QPSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/25/2024	06/24/2026	3	3,511,137	324.52	83,345			9,623		107,472			(10,282)		8,472		0001
Purchased Call/Citi Grandmaster Index/03M04QPSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/14/2024	06/15/2026	1	1,920,056	324.01	45,899			4,794		62,010			(5,650)		4,361		0001
Purchased Call/Citi Grandmaster Index/03M04QPSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/21/2024	06/22/2026	1	374,851	324.33	8,959			1,011		11,704			(1,103)		864		0001
Purchased Call/Citi Grandmaster Index/03M04QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/05/2024	04/02/2026	2	8,000,957	325.33	190,195			263		235,821			(23,520)		2,961		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M04QNSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/09/2024	04/08/2026	4	4,177,152	325.62	97,371			938		118,115			(12,029)		3,092		0001
Purchased Call/Citi Grandmaster Index/03M04QNSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/12/2024	04/13/2026	1	1,635,251	323.95	38,755			640		54,783			(4,772)		1,543		0001
Purchased Call/Citi Grandmaster Index/03M04QNSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/04/2024	04/02/2026	2	2,666,654	326.13	60,599			84		71,483			(7,483)		988		0001
Purchased Call/Citi Grandmaster Index/03M04Q03C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/01/2024	04/30/2026	1	1,198,147	322.19	28,100			1,121		46,578			(3,469)		1,719		0001
Purchased Call/Citi Grandmaster Index/03M04QPS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/13/2024	06/12/2026	1	1,706,162	324.96	39,273			3,900		50,150			(4,849)		3,615		0001
Purchased Call/Citi Grandmaster Index/03M04Q036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/25/2024	04/23/2026	2	2,147,163	322.61	50,792			1,538		80,759			(6,271)		2,685		0001
Purchased Call/Citi Grandmaster Index/03M04QPS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/30/2024	05/29/2026	1	3,955,872	324.05	91,312			7,305		128,358			(11,273)		7,952		0001
Purchased Call/Citi Grandmaster Index/03M04QPS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/31/2024	05/29/2026	2	765,128	323.59	18,209			1,458		25,931			(2,250)		1,538		0001
Purchased Call/Citi Grandmaster Index/03M04Q03D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/03/2024	05/01/2026	3	2,396,528	322.03	58,602			2,469		94,254			(7,368)		3,492		0001
Purchased Call/Citi Grandmaster Index/03M04QNSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/03/2024	04/02/2026	3	1,967,946	325.95	46,984			65		53,809			(5,802)		728		0001
Purchased Call/Citi Grandmaster Index/03M04QNSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/17/2024	04/16/2026	2	1,636,198	322.44	37,856			782		62,630			(4,674)		1,713		0001
Purchased Call/Citi Grandmaster Index/03M04QPS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/10/2024	06/10/2026	2	2,431,505	324.33	57,725			5,556		76,306			(7,123)		5,962		0001
Purchased Call/Citi Grandmaster Index/03M04Q03S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/22/2024	05/15/2026	4	7,246,225	324.58	172,957			10,503		224,638			(21,374)		12,722		0001
Purchased Call/Citi Grandmaster Index/03M04Q03U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/17/2024	05/19/2026	1	3,086,712	324.87	73,749			4,863		93,022			(9,068)		5,677		0001
Purchased Call/Citi Grandmaster Index/03M04Q03T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/17/2024	05/18/2026	1	2,478,690	324.87	96,993			3,814		74,455			(7,263)		4,494		0001
Purchased Call/Citi Grandmaster Index/03M04Q03H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/03/2024	05/04/2026	1	1,797,293	322.75	42,776			1,942		66,491			(5,266)		2,743		0001
Purchased Call/Citi Grandmaster Index/03M04Q03N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/30/2024	09/28/2026	1	1,059,374	321.97	26,026			5,364		40,286			(3,217)		3,396		0001
Purchased Call/Citi Grandmaster Index/03M04Q03SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/26/2024	09/25/2026	3	3,612,437	323.07	88,192			21,536		125,546			(10,891)		12,613		0001
Purchased Call/Citi Grandmaster Index/03M04QSS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/16/2024	09/16/2026	3	4,429,843	321.75	108,423			25,052		171,107			(13,384)		15,071		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M04QRS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/23/2024	08/24/2026	1	1,666,505	322.22	40,486			8,077		62,174			(4,986)		5,270		0001
Purchased Call/Citi Grandmaster Index/03M04QSS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/20/2024	09/22/2026	1	2,413,053	322.26	58,879			14,073		89,592			(7,239)		8,354		0001
Purchased Call/Citi Grandmaster Index/03M04QSS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/16/2024	09/11/2026	4	3,320,414	321.51	81,403			18,315		130,842			(10,062)		11,139		0001
Purchased Call/Citi Grandmaster Index/03M04QSS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/31/2024	07/29/2026	4	5,140,594	322	123,817			20,268		196,032			(15,285)		14,738		0001
Purchased Call/Citi Grandmaster Index/03M04QSS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/08/2024	08/07/2026	4	1,260,286	319.31	31,615			5,581		56,745			(3,904)		3,746		0001
Purchased Call/Citi Grandmaster Index/03M04QSS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/13/2024	08/07/2026	4	3,259,251	320.12	79,605			14,092		143,522			(9,867)		9,688		0001
Purchased Call/Citi Grandmaster Index/03M04QSS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/30/2024	09/02/2026	2	3,397,882	322.22	96,495			20,418		149,922			(11,857)		13,026		0001
Purchased Call/Citi Grandmaster Index/03M04QSS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/24/2024	07/24/2026	3	3,569,476	322.47	84,753			13,290		131,018			(10,465)		10,018		0001
Purchased Call/Citi Grandmaster Index/03M04QSS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/20/2024	09/18/2026	2	6,401,289	322.5	155,533			36,483		232,983			(19,208)		21,907		0001
Purchased Call/Citi Grandmaster Index/03M04QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/30/2024	07/17/2026	2	1,282,903	325.82	27,400			4,058		34,034			(3,397)		3,489		0001
Purchased Call/Citi Grandmaster Index/03M04QSS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/19/2024	07/17/2026	3	3,165,212	322.55	78,219			11,569		115,664			(9,691)		8,609		0001
Purchased Call/Citi Grandmaster Index/03M04QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/19/2024	08/19/2026	3	5,451,908	321.85	132,332			25,481		209,585			(16,336)		16,943		0001
Purchased Call/Citi Grandmaster Index/03M04QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/16/2024	08/14/2026	2	3,653,444	321.64	89,009			16,617		142,919			(11,043)		11,151		0001
Purchased Call/Citi Grandmaster Index/03M04QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/01/2024	07/31/2026	3	2,566,278	322.94	58,420			9,743		90,271			(7,211)		7,418		0001
Purchased Call/Citi Grandmaster Index/03M04QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/16/2024	07/15/2026	4	8,307,912	327.82	188,836			27,316		199,772			(23,343)		22,386		0001
Purchased Call/Citi Grandmaster Index/03M04QRS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/04/2024	09/03/2026	2	2,647,882	321.53	62,960			13,427		104,063			(7,774)		8,655		0001
Purchased Call/Citi Grandmaster Index/03M04QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/08/2024	09/25/2026	5	4,170,946	323.16	100,524			24,746		143,886			(12,529)		14,564		0001
Purchased Call/Citi Grandmaster Index/03M04QSS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/13/2024	09/15/2026	1	2,361,696	321.74	57,625			13,219		91,386			(7,085)		8,011		0001
Purchased Call/Citi Grandmaster Index/03M04QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/22/2024	08/21/2026	3	6,050,308	321.81	147,718			28,949		233,113			(18,249)		18,395		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M04QRS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/12/2024	09/11/2026	1	1,636,306	321.04	40,928			9,202		66,780			(5,033)		5,484		0001
Purchased Call/Citi Grandmaster Index/03M04QSRV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/15/2024	07/31/2026	3	3,124,951	320.31	72,947			12,206		135,793			(9,037)		9,033		0001
Purchased Call/Citi Grandmaster Index/03M04QRS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/04/2024	08/28/2026	3	5,165,179	322.22	122,257			25,216		192,464			(15,157)		16,556		0001
Purchased Call/Citi Grandmaster Index/03M04QSR6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/19/2024	09/18/2026	3	1,289,133	321.63	32,633			7,647		50,277			(4,028)		4,412		0001
Purchased Call/Citi Grandmaster Index/03M04QRS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/28/2024	09/27/2026	3	1,384,034	322.12	33,167			6,770		52,008			(4,103)		4,421		0001
Purchased Call/Citi Grandmaster Index/03M04QSR5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/18/2024	09/17/2026	2	1,251,929	321.81	30,750			7,160		48,147			(3,798)		4,272		0001
Purchased Call/Citi Grandmaster Index/03M04QRS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/12/2024	08/12/2026	4	5,537,830	320.17	137,264			25,124		242,324			(16,951)		16,777		0001
Purchased Call/Citi Grandmaster Index/03M04QSR7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/06/2024	09/04/2026	3	2,985,092	321.17	71,805			15,430		120,786			(8,862)		9,789		0001
Purchased Call/Citi Grandmaster Index/03M04QRS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/09/2024	08/10/2026	1	2,761,524	320.12	66,829			12,042		121,339			(8,228)		8,303		0001
Purchased Call/Citi Grandmaster Index/03M04QSR8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/15/2024	07/10/2026	3	4,184,059	328.6	97,575			13,488		92,263			(12,000)		11,005		0001
Purchased Call/Citi Grandmaster Index/03M04QSR1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/05/2024	07/02/2026	2	3,114,226	325.13	84,863			10,795		89,235			(10,469)		7,860		0001
Purchased Call/Citi Grandmaster Index/03M04QSR3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/09/2024	07/02/2026	3	3,407,564	327.73	80,294			10,225		71,156			(9,961)		8,600		0001
Purchased Call/Citi Grandmaster Index/03M04QSRJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/13/2024	09/04/2026	3	1,295,143	321.02	30,988			6,683		53,006			(3,835)		4,247		0001
Purchased Call/Citi Grandmaster Index/03M04QSR2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/13/2024	09/14/2026	1	1,267,090	321.74	30,917			7,059		48,990			(3,806)		4,285		0001
Purchased Call/Citi Grandmaster Index/03M04QSRX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/09/2024	09/09/2026	4	6,240,976	320.71	152,836			33,843		261,049			(18,867)		20,789		0001
Purchased Call/Citi Grandmaster Index/03M04QSR7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/16/2024	08/14/2026	2	972,750	320.78	24,389			4,543		40,685			(3,012)		2,969		0001
Purchased Call/Citi Grandmaster Index/03M04QSRV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/06/2024	09/08/2026	1	1,438,804	320.33	35,131			7,721		61,975			(4,319)		4,781		0001
Purchased Call/Citi Grandmaster Index/03M04QSRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/29/2024	07/24/2026	3	3,850,942	322.19	91,367			14,404		144,779			(11,332)		10,808		0001
Purchased Call/Citi Grandmaster Index/03M04QSR4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/05/2024	07/07/2026	1	1,424,242	327.73	34,039			4,535		28,787			(4,185)		3,690		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M04Q03Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/06/2024	08/05/2026	3	3,229,594	318.44	80,148			13,884		159,605			(9,880)		9,525		0001
Purchased Call/Citi Grandmaster Index/03M04Q03Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/23/2024	08/25/2026	1	930,511	322.22	22,611			4,535		34,684			(2,780)		2,953		0001
Purchased Call/Citi Grandmaster Index/03M04Q03K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/23/2024	07/22/2026	2	5,444,617	323.75	128,504			19,788		178,289			(15,857)		15,147		0001
Purchased Call/Citi Grandmaster Index/03M04Q039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/19/2024	07/10/2026	4	5,914,111	327.81	140,790			19,445		141,389			(17,407)		15,555		0001
Purchased Call/Citi Grandmaster Index/03M04Q03N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/26/2024	07/24/2026	3	4,043,809	321.76	98,522			15,506		158,719			(12,174)		11,949		0001
Purchased Call/Citi Grandmaster Index/03M04Q0RB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/16/2024	08/17/2026	1	1,075,263	321.64	26,021			4,939		42,033			(3,204)		3,318		0001
Purchased Call/Citi Grandmaster Index/03M04Q0SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/26/2024	09/25/2026	2	3,305,519	322.5	83,203			20,315		120,387			(10,274)		11,542		0001
Purchased Call/Citi Grandmaster Index/03M04Q0RR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	01/02/2025	09/01/2026	2	734,909	322.22	17,801			3,778		27,390			(2,207)		2,387		0001
Purchased Call/Citi Grandmaster Index/03M04Q0R8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/29/2024	08/28/2026	3	5,375,847	322.08	129,678			26,702		202,649			(16,027)		17,231		0001
Purchased Call/Citi Grandmaster Index/03M04Q036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/18/2024	07/17/2026	2	5,555,205	324.59	123,488			18,236		167,302			(15,255)		15,055		0001
Purchased Call/Citi Grandmaster Index/03M04Q0RD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/21/2024	08/20/2026	1	1,126,629	321.91	27,509			5,335		43,100			(3,396)		3,514		0001
Purchased Call/Citi Grandmaster Index/03M04Q03C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/12/2024	07/14/2026	1	2,319,835	328.6	55,676			7,954		51,470			(6,845)		6,221		0001
Purchased Call/Citi Grandmaster Index/03M04Q030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/01/2024	07/01/2026	3	4,815,099	324.89	116,392			14,582		141,717			(14,366)		12,087		0001
Purchased Call/Citi Grandmaster Index/03M04Q0S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	01/02/2025	07/23/2026	2	1,965,890	323.39	44,603			6,982		66,525			(5,530)		5,483		0001
Purchased Call/Citi Grandmaster Index/03M04Q0SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	07/12/2024	07/13/2026	1	2,515,839	328.6	60,380			8,555		55,733			(7,494)		6,715		0001
Purchased Call/Citi Grandmaster Index/03M04Q0SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/20/2024	09/18/2026	2	1,791,899	322.26	43,801			10,292		66,476			(5,427)		6,132		0001
Purchased Call/Citi Grandmaster Index/03M04Q03X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/02/2024	08/04/2026	1	5,931,743	320.31	144,141			24,750		257,743			(17,722)		17,426		0001
Purchased Call/Citi Grandmaster Index/03M04Q0RP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	08/30/2024	08/31/2026	1	654,389	322.22	15,902			3,329		24,394			(1,958)		2,118		0001
Purchased Call/Citi Grandmaster Index/03M04Q0R8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/15/2024	08/14/2026	3	5,146,831	321.38	125,247			23,336		205,527			(15,477)		15,708		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M04QSS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/27/2024	09/29/2026	1	1,800,590	323.16	43,934			10,923		62,181			(5,402)		6,357		0001
Purchased Call/Citi Grandmaster Index/03M04QSS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/24/2024	09/24/2026	2	1,364,881	322.69	32,993			7,986		48,915			(4,072)		4,752		0001
Purchased Call/Citi Grandmaster Index/03M04QSS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/20/2024	09/21/2026	1	1,253,729	322.26	30,591			7,280		46,538			(3,766)		4,328		0001
Purchased Call/Citi Grandmaster Index/03M04QPSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/27/2024	08/26/2026	3	2,916,799	322.11	70,831			14,312		109,725			(8,739)		9,293		0001
Purchased Call/Citi Grandmaster Index/03M04QPS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/09/2024	08/11/2026	1	1,146,608	320.12	27,748			5,031		50,395			(3,412)		3,461		0001
Purchased Call/Citi Grandmaster Index/03M04QSS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/02/2024	09/30/2026	3	4,552,283	322.94	109,911			27,904		160,084			(13,564)		16,117		0001
Purchased Call/Citi Grandmaster Index/03M04QPSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/12/2024	09/10/2026	2	902,117	320.76	22,417			4,997		37,602			(2,768)		3,014		0001
Purchased Call/Citi Grandmaster Index/03M04QSS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/04/2024	09/11/2026	3	3,625,279	321.74	88,246			19,915		140,272			(10,952)		12,150		0001
Purchased Call/Citi Grandmaster Index/03M04QPS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/08/2024	07/02/2026	4	3,025,453	327.03	72,568			9,230		69,390			(8,973)		7,636		0001
Purchased Call/Citi Grandmaster Index/03M04QPS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/09/2024	07/08/2026	4	2,729,801	327.98	83,125			8,512		59,910			(7,795)		7,108		0001
Purchased Call/Citi Grandmaster Index/03M04QPSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/09/2024	09/04/2026	2	6,545,047	320.33	160,555			34,615		281,816			(19,884)		21,463		0001
Purchased Call/Citi Grandmaster Index/03M04QPSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/01/2024	07/31/2026	3	4,671,006	321.83	107,456			17,950		180,495			(13,280)		13,502		0001
Purchased Call/Citi Grandmaster Index/03M04QPSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/19/2024	07/20/2026	1	1,294,530	322.55	31,069			4,701		47,228			(3,825)		3,569		0001
Purchased Call/Citi Grandmaster Index/03M04QPSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/26/2024	08/21/2026	2	4,197,539	322.22	101,253			19,873		156,421			(12,545)		13,137		0001
Purchased Call/Citi Grandmaster Index/03M04QPSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/23/2024	08/21/2026	3	2,366,348	322.07	56,600			11,089		89,230			(6,995)		7,406		0001
Purchased Call/Citi Grandmaster Index/03M04QPS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/11/2024	07/09/2026	3	2,207,021	326.67	57,077			7,777		52,978			(7,048)		5,776		0001
Purchased Call/Citi Grandmaster Index/03M04QPS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/16/2024	08/18/2026	1	1,003,573	321.64	24,286			4,637		39,220			(2,966)		3,108		0001
Purchased Call/Citi Grandmaster Index/03M04QPS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/09/2024	08/07/2026	2	7,093,257	320	171,845			30,349		315,075			(21,222)		21,085		0001
Purchased Call/Citi Grandmaster Index/03M04QPSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/17/2024	07/16/2026	1	965,126	327.85	20,519			2,992		19,958			(2,533)		2,613		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M0401S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/18/2024	10/19/2026	1	1,105,394	323.1	26,751			7,396		38,506			(3,283)		4,112		0001
Purchased Call/Citi Grandmaster Index/03M0401S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/15/2024	11/17/2026	1	471,357	320.32	11,360			3,593		20,209			(1,397)		1,875		0001
Purchased Call/Citi Grandmaster Index/03M0401S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/04/2024	10/30/2026	3	1,962,940	321.71	46,957			13,784		76,175			(5,826)		7,488		0001
Purchased Call/Citi Grandmaster Index/03M040SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/11/2024	10/09/2026	1	1,745,119	322.84	42,542			11,239		61,960			(5,259)		6,328		0001
Purchased Call/Citi Grandmaster Index/03M040SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/28/2024	10/28/2026	4	6,172,276	322.6	148,853			42,966		224,125			(18,362)		23,464		0001
Purchased Call/Citi Grandmaster Index/03M040SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/01/2024	11/02/2026	1	1,356,761	321.71	32,834			9,710		52,614			(4,042)		5,219		0001
Purchased Call/Citi Grandmaster Index/03M040ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/15/2024	11/13/2026	4	5,146,641	320.32	125,366			39,236		220,684			(15,554)		20,294		0001
Purchased Call/Citi Grandmaster Index/03M040S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/25/2024	10/27/2026	1	1,748,672	322.44	42,318			12,149		64,200			(5,203)		6,632		0001
Purchased Call/Citi Grandmaster Index/03M040S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/28/2024	10/23/2026	2	2,737,263	322.44	66,369			18,803		100,452			(8,219)		10,282		0001
Purchased Call/Citi Grandmaster Index/03M040J57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/02/2024	12/02/2026	4	4,310,293	324.41	105,024			35,384		152,205			(12,962)		17,893		0001
Purchased Call/Citi Grandmaster Index/03M040SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/11/2024	10/08/2026	3	1,040,580	322.57	25,533			6,708		37,716			(3,166)		3,764		0001
Purchased Call/Citi Grandmaster Index/03M040SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/20/2024	11/19/2026	2	1,324,406	321.34	31,841			10,165		52,890			(3,932)		5,291		0001
Purchased Call/Citi Grandmaster Index/03M040SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/03/2024	10/02/2026	3	4,893,919	322.4	119,916			30,452		181,331			(14,820)		17,563		0001
Purchased Call/Citi Grandmaster Index/03M040USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/23/2024	12/23/2026	4	4,445,152	322.24	108,824			39,909		181,993			(13,445)		19,009		0001
Purchased Call/Citi Grandmaster Index/03M040I7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/25/2024	10/26/2026	1	1,617,512	322.44	39,144			11,199		59,368			(4,819)		6,120		0001
Purchased Call/Citi Grandmaster Index/03M040SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/02/2024	10/01/2026	3	1,946,992	322.67	47,203			11,879		70,000			(5,825)		6,912		0001
Purchased Call/Citi Grandmaster Index/03M040I55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/25/2024	10/23/2026	2	265,737	322.33	6,400			1,833		9,894			(800)		996		0001
Purchased Call/Citi Grandmaster Index/03M040IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/12/2024	11/11/2026	3	6,494,479	322.87	151,794			46,733		251,791			(18,725)		25,495		0001
Purchased Call/Citi Grandmaster Index/03M040J54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/29/2024	11/30/2026	1	2,075,453	324.26	50,018			16,719		73,967			(6,159)		8,485		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M0401SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/05/2024	11/04/2026	3	3,841,707	321.64	93,536			27,885		150,059			(11,538)		14,845		0001
Purchased Call/Citi Grandmaster Index/03M0401SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/08/2024	11/06/2026	3	6,674,405	322.69	160,806			48,709		261,403			(19,883)		25,909		0001
Purchased Call/Citi Grandmaster Index/03M040JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/10/2024	12/09/2026	2	4,844,309	325.81	116,372			40,310		156,045			(14,357)		20,166		0001
Purchased Call/Citi Grandmaster Index/03M040T8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/21/2024	11/20/2026	2	1,124,922	321.26	28,488			9,162		45,196			(3,520)		4,504		0001
Purchased Call/Citi Grandmaster Index/03M040T9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/21/2024	11/20/2026	3	8,166,563	321.84	197,221			63,407		339,247			(24,369)		32,694		0001
Purchased Call/Citi Grandmaster Index/03M040T8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/15/2024	11/13/2026	2	4,743,878	321.18	114,064			35,559		191,568			(14,083)		18,706		0001
Purchased Call/Citi Grandmaster Index/03M040JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/03/2024	11/23/2026	2	1,773,229	322.51	43,082			13,997		65,978			(5,310)		7,144		0001
Purchased Call/Citi Grandmaster Index/03M040JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/05/2024	12/04/2026	2	4,709,509	325.37	113,523			38,681		155,889			(14,017)		19,410		0001
Purchased Call/Citi Grandmaster Index/03M040T8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/08/2024	11/09/2026	1	3,264,879	322.69	78,684			24,060		125,006			(9,667)		12,760		0001
Purchased Call/Citi Grandmaster Index/03M040J8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/19/2024	12/18/2026	3	3,127,401	322.4	69,661			25,068		126,557			(8,589)		13,246		0001
Purchased Call/Citi Grandmaster Index/03M040JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/09/2024	12/04/2026	3	6,548,473	325.4	160,209			54,721		216,421			(19,869)		26,993		0001
Purchased Call/Citi Grandmaster Index/03M040JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/10/2024	12/07/2026	2	2,774,872	325.4	67,202			23,113		91,848			(8,277)		11,595		0001
Purchased Call/Citi Grandmaster Index/03M040JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/17/2024	12/16/2026	3	4,563,769	325.35	106,915			38,068		152,339			(13,192)		19,269		0001
Purchased Call/Citi Grandmaster Index/03M040J8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/18/2024	12/17/2026	2	3,942,077	324.67	70,091			25,074		116,836			(8,655)		14,131		0001
Purchased Call/Citi Grandmaster Index/03M040T8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/19/2024	11/13/2026	3	2,856,496	321.13	68,567			21,317		115,872			(8,458)		11,271		0001
Purchased Call/Citi Grandmaster Index/03M040J8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/30/2024	12/24/2026	3	4,429,699	322.45	105,962			39,165		179,044			(13,135)		18,979		0001
Purchased Call/Citi Grandmaster Index/03M040J8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/31/2024	12/30/2026	4	6,906,593	322.3	165,311			62,175		282,348			(20,415)		29,920		0001
Purchased Call/Citi Grandmaster Index/03M040J8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/12/2024	12/11/2026	3	5,321,578	325.85	127,535			44,704		171,089			(15,753)		22,240		0001
Purchased Call/Citi Grandmaster Index/03M040J8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/20/2024	12/21/2026	1	1,528,437	322.24	36,835			13,376		57,592			(4,535)		6,512		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/13/2024	12/11/2026	2	2,886,757	325.57	89,479			24,385		94,959			(8,600)		12,106		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/26/2024	12/24/2026	3	3,910,178	322.56	83,230			34,430		156,980			(11,543)		16,753		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/04/2024	12/03/2026	2	2,437,248	324.89	61,267			20,733		83,364			(7,564)		10,025		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/31/2024	10/30/2026	3	5,743,451	321.62	138,914			40,651		224,382			(17,171)		21,337		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/07/2024	11/06/2026	3	1,076,072	322.39	25,910			7,846		39,693			(3,204)		4,177		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/08/2024	10/07/2026	4	6,732,057	322.45	163,610			42,536		246,631			(20,200)		24,286		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/01/2024	11/03/2026	1	3,089,947	321.71	74,777			22,187		119,923			(9,194)		11,913		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/30/2024	10/29/2026	2	741,383	322.58	17,571			5,104		26,927			(2,170)		2,825		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/18/2024	10/16/2026	2	2,956,889	323.1	71,014			19,432		102,981			(8,795)		10,917		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/03/2024	11/27/2026	3	7,580,198	322.67	184,306			61,025		298,524			(22,732)		30,797		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/07/2024	11/06/2026	2	3,919,482	322.7	94,437			28,576		153,424			(11,663)		15,215		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/23/2024	12/18/2026	3	5,880,711	322.24	141,179			50,929		240,386			(17,470)		24,912		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/26/2024	11/25/2026	2	2,204,954	323.19	52,388			17,229		84,174			(6,488)		8,321		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	01/02/2025	12/11/2026	2	1,780,353	326.21	41,809			14,656		55,825			(5,165)		7,440		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/13/2024	12/15/2026	1	1,365,547	325.57	32,910			11,663		44,865			(4,046)		5,751		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/11/2024	10/13/2026	1	1,063,449	322.98	25,735			6,903		37,340			(3,164)		3,896		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/21/2024	10/21/2026	2	3,225,984	322.82	77,688			21,677		114,978			(9,584)		12,059		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/04/2024	10/16/2026	3	1,462,173	322.89	35,324			9,657		51,786			(4,366)		5,398		0001
Purchased Call/Citi Grandmaster Index/03M04QJ3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/27/2024	11/25/2026	1	2,916,502	323.08	68,517			22,555		112,139			(8,470)		11,800		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M04QIS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/25/2024	10/23/2026	2	4,082,398	322.5	98,766			27,929		148,078			(12,194)		15,335		0001
Purchased Call/Citi Grandmaster Index/03M04QIS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/29/2024	11/27/2026	1	1,879,080	324.26	45,286			15,012		66,875			(5,589)		7,634		0001
Purchased Call/Citi Grandmaster Index/03M04QISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/11/2024	12/10/2026	1	348,028	325.7	8,669			3,017		10,036			(1,070)		1,466		0001
Purchased Call/Citi Grandmaster Index/03M04QIS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/04/2024	10/05/2026	2	2,706,379	322.64	65,488			16,865		97,500			(8,066)		9,712		0001
Purchased Call/Citi Grandmaster Index/03M04QIS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/13/2024	11/12/2026	2	2,895,957	321.68	65,395			20,259		109,286			(8,076)		11,040		0001
Purchased Call/Citi Grandmaster Index/03M04QISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/11/2024	10/09/2026	2	3,528,574	322.98	85,864			22,883		123,856			(10,632)		12,786		0001
Purchased Call/Citi Grandmaster Index/03M04QIS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/20/2024	12/22/2026	1	2,769,527	322.24	66,746			24,296		113,348			(8,206)		11,821		0001
Purchased Call/Citi Grandmaster Index/03M04QIS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/19/2024	12/18/2026	4	9,373,454	320.93	283,255			84,054		414,644			(28,826)		39,708		0001
Purchased Call/Citi Grandmaster Index/03M04QISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/27/2024	12/28/2026	2	6,370,686	322.45	154,281			57,675		257,828			(19,051)		27,488		0001
Purchased Call/Citi Grandmaster Index/03M04QISSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/17/2024	10/16/2026	2	5,056,503	322.91	122,640			33,501		178,865			(15,144)		18,675		0001
Purchased Call/Citi Grandmaster Index/03M04QISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/19/2024	11/18/2026	2	5,332,620	320.89	130,190			41,341		220,014			(16,063)		21,257		0001
Purchased Call/Citi Grandmaster Index/03M04QIS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/23/2024	10/22/2026	1	719,775	322.69	17,042			4,782		25,889			(2,104)		2,697		0001
Purchased Call/Citi Grandmaster Index/03M04QISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/15/2024	11/16/2026	1	2,301,283	320.32	55,460			17,469		98,649			(6,828)		9,134		0001
Purchased Call/Citi Grandmaster Index/03M04QISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/07/2024	10/02/2026	2	3,179,736	322.64	76,601			19,476		114,639			(9,483)		11,319		0001
Purchased Call/Citi Grandmaster Index/03M04QISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/13/2024	12/14/2026	1	1,624,517	325.57	39,151			13,840		53,343			(4,820)		6,829		0001
Purchased Call/Citi Grandmaster Index/03M04QISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/06/2024	12/08/2026	1	560,252	325.4	13,558			4,675		16,493			(1,667)		2,328		0001
Purchased Call/Citi Grandmaster Index/03M04QIS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/07/2024	11/05/2026	2	1,225,043	322	30,367			9,125		46,536			(3,751)		4,745		0001
Purchased Call/Citi Grandmaster Index/03M04QIS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/18/2024	10/20/2026	1	2,166,361	323.1	52,643			14,607		82,047			(6,472)		8,078		0001
Purchased Call/Citi Grandmaster Index/03M04QISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/02/2025	11/10/2026	2	4,170,306	322.69	100,449			30,836		163,564			(12,360)		16,335		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M04QJ99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/05/2024	12/04/2026	1	628,791	325.65	14,926			5,085		18,057			(1,843)		2,592		0001
Purchased Call/Citi Grandmaster Index/03M04QJ95	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/29/2024	12/01/2026	1	1,886,728	324.26	45,470			15,240		67,273			(5,591)		7,729		0001
Purchased Call/Citi Grandmaster Index/03M04QJ90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/27/2024	12/29/2026	1	5,713,506	322.45	137,686			51,447		231,306			(16,930)		24,706		0001
Purchased Call/Citi Grandmaster Index/03M04QJ96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/14/2025	02/16/2027	1	1,557,778	327.56	37,542			16,577		46,419			(4,616)		7,316		0001
Purchased Call/Citi Grandmaster Index/03M04QJ9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/04/2025	03/03/2027	2	6,365,805	326.13	152,448			70,386		210,142			(18,802)		30,584		0001
Purchased Call/Citi Grandmaster Index/03M04QJ98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/13/2025	01/08/2027	3	1,549,866	321.43	37,782			14,751		61,917			(4,690)		6,824		0001
Purchased Call/Citi Grandmaster Index/03M04QJ9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/17/2025	01/15/2027	4	9,086,015	324.34	221,334			89,575		329,339			(27,747)		40,539		0001
Purchased Call/Citi Grandmaster Index/03M04QJ9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/06/2025	02/05/2027	2	2,060,207	326.39	51,866			22,179		65,953			(6,404)		9,509		0001
Purchased Call/Citi Grandmaster Index/03M04QJ93	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/07/2025	01/06/2027	3	4,091,766	322.75	97,493			37,519		163,106			(12,027)		17,951		0001
Purchased Call/Citi Grandmaster Index/03M04QJ9V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/05/2025	02/04/2027	2	631,184	325.91	15,867			6,755		18,384			(1,960)		2,908		0001
Purchased Call/Citi Grandmaster Index/03M04QJ9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/05/2025	02/26/2027	4	4,268,023	325.96	102,770			47,118		142,061			(12,749)		20,353		0001
Purchased Call/Citi Grandmaster Index/03M04QJ9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/20/2025	02/19/2027	2	5,972,060	327.98	142,193			63,563		173,321			(17,560)		28,177		0001
Purchased Call/Citi Grandmaster Index/03M04QJ9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/10/2025	02/10/2027	4	4,256,414	326.99	102,746			44,507		131,272			(12,681)		19,802		0001
Purchased Call/Citi Grandmaster Index/03M04QJ9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/16/2025	01/15/2027	2	3,288,122	323.64	79,954			31,930		124,418			(9,875)		14,659		0001
Purchased Call/Citi Grandmaster Index/03M04QJ9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/23/2025	01/22/2027	2	3,666,351	325.47	87,956			35,917		123,851			(10,861)		16,545		0001
Purchased Call/Citi Grandmaster Index/03M04QJ9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/17/2025	01/19/2027	1	933,292	324.34	22,492			9,065		30,395			(2,765)		4,188		0001
Purchased Call/Citi Grandmaster Index/03M04QJ9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/27/2025	02/26/2027	4	2,886,372	326.07	69,298			31,664		95,438			(8,564)		13,764		0001
Purchased Call/Citi Grandmaster Index/03M04QJ90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/03/2025	01/04/2027	1	1,460,862	322.22	35,207			13,463		55,307			(4,335)		6,386		0001
Purchased Call/Citi Grandmaster Index/03M04QJ9U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/17/2025	03/12/2027	2	324,071	323.24	8,192			3,907		11,624			(1,016)		1,578		0001

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M04Q/S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/14/2025	01/13/2027	4	6,258,467	321.2	150,539			59,419		274,227			(18,581)		27,796		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/21/2025	02/19/2027	3	3,223,920	327.27	76,608			34,315		98,117			(9,488)		15,211		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/07/2025	02/08/2027	1	2,404,633	326.44	57,711			24,847		76,874			(7,105)		11,162		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/08/2025	01/07/2027	2	739,809	322.42	17,351			6,718		27,639			(2,144)		3,251		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/13/2025	12/24/2026	1	427,617	322.63	9,331			3,519		15,666			(1,183)		1,832		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/31/2025	01/29/2027	3	4,783,586	326.18	114,874			48,019		154,629			(14,186)		21,828		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/07/2025	12/31/2026	3	3,319,581	322.22	79,698			30,230		136,368			(9,881)		14,407		0001
Purchased Call/Citi Grandmaster Index/03M04Q/SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/07/2025	02/05/2027	3	3,494,863	327.21	83,378			35,670		105,908			(10,302)		16,130		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/31/2025	02/01/2027	1	1,751,327	325.86	42,207			17,765		57,911			(5,136)		8,031		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/19/2025	03/04/2027	2	1,152,028	325.44	29,322			13,611		35,292			(3,625)		5,543		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/07/2025	03/05/2027	3	3,223,517	325.37	73,810			34,494		111,730			(9,148)		15,533		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/04/2025	01/29/2027	4	4,679,743	325.86	111,267			46,659		154,502			(13,808)		21,354		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/12/2025	03/11/2027	3	2,420,250	322.97	59,771			28,356		97,207			(7,383)		11,765		0001
Purchased Call/Citi Grandmaster Index/03M04Q/SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/22/2025	12/31/2026	5	2,443,868	322.27	59,885			22,769		100,337			(7,450)		10,632		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/21/2025	03/23/2027	1	3,098,113	324.53	74,989			36,675		113,973			(9,221)		15,325		0001
Purchased Call/Citi Grandmaster Index/03M04Q/SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/26/2025	02/24/2027	3	2,983,228	326.91	71,205			32,203		93,280			(8,785)		14,183		0001
Purchased Call/Citi Grandmaster Index/03M04Q/SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/28/2025	03/29/2027	1	1,194,399	323.2	27,452			13,670		40,974			(3,360)		5,656		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/31/2025	03/31/2027	2	5,397,401	322.93	133,356			66,710		218,692			(16,449)		26,987		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/10/2025	02/05/2027	3	2,984,028	326.44	72,756			31,177		95,235			(9,014)		13,772		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M04Q/SR Purchased Call/Citi Grandmaster Index/03M04Q/S5 Purchased Call/Citi Grandmaster Index/03M04Q/SY Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	03/07/2025	03/09/2027	1	3,106,265	325.37	75,172			35,314		107,862			(9,242)		15,056		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S5 Purchased Call/Citi Grandmaster Index/03M04Q/SY Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	03/21/2025	03/19/2027	4	2,905,958	324.53	69,469			33,850		106,701			(8,614)		14,289		0001
Purchased Call/Citi Grandmaster Index/03M04Q/SY Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	03/18/2025	03/12/2027	3	4,107,682	323.67	100,186			47,764		158,392			(12,400)		19,397		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	02/21/2025	02/22/2027	1	1,538,277	327.27	37,072			16,675		46,901			(4,564)		7,291		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	01/30/2025	01/29/2027	1	735,748	325.32	18,540			7,749		22,329			(2,289)		3,348		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	01/24/2025	01/25/2027	1	2,829,558	325.34	68,192			28,046		96,491			(8,396)		12,826		0001
Purchased Call/Citi Grandmaster Index/03M04Q/SY Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	02/07/2025	02/09/2027	1	3,372,839	326.44	81,285			35,060		107,887			(9,994)		15,667		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	01/22/2025	01/22/2027	2	1,624,972	325.35	39,216			16,001		55,301			(4,840)		7,329		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	03/31/2025	03/24/2027	4	4,260,392	324.95	102,816			50,506		152,790			(12,698)		21,097		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	04/17/2025	03/25/2027	3	3,927,440	323.2	90,514			44,957		156,387			(11,247)		19,475		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	03/28/2025	03/25/2027	3	4,593,509	323.98	110,036			54,429		174,737			(13,610)		22,778		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	03/20/2025	03/19/2027	2	6,323,944	324.65	152,916			74,255		230,647			(18,881)		31,096		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	01/03/2025	01/05/2027	1	1,518,219	322.22	36,589			14,022		57,467			(4,469)		6,649		0001
Purchased Call/Citi Grandmaster Index/03M04Q/SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	01/03/2025	12/31/2026	3	850,584	322.06	20,693			7,836		32,487			(2,560)		3,682		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	03/10/2025	03/05/2027	3	6,972,240	325.56	166,868			77,832		238,932			(20,617)		33,397		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	01/08/2025	01/08/2027	4	8,617,473	322.27	197,561			78,826		353,782			(25,058)		37,940		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	01/10/2025	01/11/2027	1	4,870,286	321.43	116,887			45,822		210,426			(14,391)		21,556		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	01/22/2025	01/21/2027	2	1,812,627	325.09	44,328			18,009		62,693			(5,478)		8,162		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZ7FF321NEFA76	03/21/2025	03/19/2027	2	502,953	324.97	11,901			5,782		16,011			(1,470)		2,473		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M04Q/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/26/2025	02/26/2027	3	2,248,159	326.67	53,132			24,218		71,509			(6,557)		10,721		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/27/2025	03/25/2027	2	1,035,438	325.36	23,555			11,604		32,173			(2,908)		5,134		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/28/2025	03/30/2027	1	420,905	323.2	10,186			5,079		15,219			(1,252)		2,102		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/26/2025	03/25/2027	3	2,912,847	324.39	69,519			34,286		108,142			(8,588)		14,444		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/03/2025	02/03/2027	3	4,415,051	325.12	108,758			46,048		153,326			(13,419)		20,311		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/29/2025	01/28/2027	1	470,735	325.33	11,330			4,706		14,296			(1,359)		2,144		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/21/2025	02/23/2027	1	1,041,702	327.27	25,105			11,311		27,545			(3,087)		4,945		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/11/2025	03/10/2027	3	5,377,659	324.13	126,956			59,871		201,544			(15,664)		26,103		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/24/2025	01/22/2027	2	3,862,025	325.34	92,344			37,762		131,502			(11,424)		17,419		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/12/2025	02/11/2027	1	296,049	327.12	7,125			3,097		7,910			(860)		1,389		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/18/2025	02/12/2027	2	8,718,447	327.56	210,015			92,097		259,168			(25,981)		40,694		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/13/2025	03/12/2027	4	6,411,122	322.78	157,281			74,877		260,420			(19,429)		31,210		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/20/2025	02/19/2027	1	814,750	328.02	19,548			8,736		20,295			(2,413)		3,844		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/27/2025	01/27/2027	3	4,540,325	324.94	113,510			46,982		162,551			(14,009)		21,105		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/16/2025	01/15/2027	1	1,757,796	323.25	43,176			17,235		66,137			(5,330)		7,834		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/18/2025	02/12/2027	3	6,807,118	327.7	163,093			71,452		200,388			(20,149)		31,769		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/18/2025	03/17/2027	2	4,327,948	324.43	104,038			50,066		159,779			(12,839)		21,221		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/14/2025	03/16/2027	2	5,447,794	323.67	131,896			63,231		210,367			(16,217)		26,673		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/10/2025	01/12/2027	1	2,032,257	321.43	48,774			19,161		87,828			(5,937)		9,010		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M04QIS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/17/2025	.01/20/2027	1	408,738	324.34	9,851			3,978		13,330			(1,209)		1,837		0001
Purchased Call/Citi Grandmaster Index/03M04QIS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/24/2025	.01/26/2027	1	1,190,261	325.34	28,665			11,821		36,123			(3,527)		5,404		0001
Purchased Call/Citi Grandmaster Index/03M04QIS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.02/19/2025	.02/18/2027	1	1,000,599	328.11	23,909			10,622		24,641			(2,952)		4,714		0001
Purchased Call/Citi Grandmaster Index/03M04QIS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.03/07/2025	.03/08/2027	1	1,202,395	325.37	29,098			13,648		37,030			(3,583)		5,819		0001
Purchased Call/Citi Grandmaster Index/03M04QISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.02/26/2025	.02/25/2027	2	1,275,521	326.47	30,463			13,862		41,068			(3,764)		6,073		0001
Purchased Call/Citi Grandmaster Index/03M04QISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.03/06/2025	.03/05/2027	3	1,078,884	326.48	24,802			11,561		30,538			(3,062)		5,199		0001
Purchased Call/Citi Grandmaster Index/03M04QISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.02/28/2025	.03/01/2027	1	1,101,186	325.96	26,649			12,243		32,404			(3,281)		5,275		0001
Purchased Call/Citi Grandmaster Index/03M04QIS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.02/14/2025	.02/17/2027	3	2,157,187	327.56	52,330			23,158		64,321			(6,436)		10,146		0001
Purchased Call/Citi Grandmaster Index/03M04QIS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.03/21/2025	.03/22/2027	1	3,959,164	324.53	95,812			46,786		145,543			(11,796)		19,550		0001
Purchased Call/Citi Grandmaster Index/03M04QIS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.03/19/2025	.03/18/2027	2	1,077,251	324.28	26,798			12,964		36,071			(3,311)		5,289		0001
Purchased Call/Citi Grandmaster Index/03M04QIS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.02/13/2025	.02/12/2027	1	1,074,018	327.06	26,697			11,689		28,684			(3,296)		5,012		0001
Purchased Call/Citi Grandmaster Index/03M04QIST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/31/2025	.02/02/2027	1	2,081,864	325.86	50,173			21,158		68,876			(6,169)		9,562		0001
Purchased Call/Citi Grandmaster Index/03M04QISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.02/28/2025	.03/02/2027	1	2,885,141	325.96	69,820			32,129		96,225			(8,584)		13,841		0001
Purchased Call/Citi Grandmaster Index/03M04QISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/15/2025	.01/14/2027	1	520,133	321.11	14,027			5,557		21,253			(1,732)		2,314		0001
Purchased Call/Citi Grandmaster Index/03M04QISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.03/14/2025	.03/15/2027	1	1,879,400	323.67	45,481			21,771		72,547			(5,600)		9,189		0001
Purchased Call/Citi Grandmaster Index/03M04QISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.06/20/2025	.06/22/2027	1	1,884,446	318.25	45,792			28,117		99,197			(5,630)		10,439		0001
Purchased Call/Citi Grandmaster Index/03M04QIS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.06/30/2025	.06/25/2027	3	2,839,291	316.52	68,984			42,912		147,629			(8,539)		15,781		0001
Purchased Call/Citi Grandmaster Index/03M04QIS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.05/08/2025	.05/07/2027	3	7,395,581	316.02	180,003			99,584		431,332			(22,229)		38,807		0001
Purchased Call/Citi Grandmaster Index/03M04QISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.06/13/2025	.06/11/2027	3	4,991,574	318.13	120,829			72,687		264,044			(14,925)		27,390		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M04Q2S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/27/2025	06/29/2027	1	1,601,428	318.52	39,075			24,368		83,308			(4,804)		8,940		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/06/2025	06/07/2027	1	2,610,772	317.75	63,181			37,543		140,585			(7,779)		14,218		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/26/2025	06/25/2027	2	3,220,941	316.36	78,454			48,712		168,781			(9,669)		17,902		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/06/2025	06/04/2027	2	2,971,471	317.75	71,964			42,675		159,957			(8,917)		16,126		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/16/2025	06/16/2027	3	1,254,504	316.31	30,344			18,434		61,464			(3,749)		6,903		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/09/2025	05/10/2027	1	1,029,509	316.26	25,017			13,902		56,161			(3,060)		5,422		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/06/2025	06/04/2027	2	2,585,950	317.7	62,595			37,047		139,525			(7,730)		14,034		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/26/2025	06/25/2027	1	192,733	318.03	4,782			2,968		9,587			(530)		1,071		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/22/2025	04/21/2027	3	6,020,547	316.7	148,715			78,710		339,661			(18,349)		30,957		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/04/2025	04/02/2027	3	5,633,979	317.15	130,587			66,034		310,449			(16,157)		28,247		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/21/2025	04/16/2027	3	9,498,213	317.07	228,721			120,016		526,097			(28,300)		48,321		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/05/2025	05/05/2027	2	3,308,661	315.94	81,265			44,569		193,666			(10,026)		17,318		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/16/2025	05/14/2027	3	3,682,309	315.43	89,150			50,199		209,790			(11,014)		19,480		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/30/2025	05/28/2027	3	11,565,859	315.18	281,879			164,318		701,782			(34,857)		62,255		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/01/2025	04/30/2027	2	4,184,740	316.36	101,491			55,170		240,028			(12,533)		21,767		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/10/2025	04/08/2027	2	587,461	311.39	16,012			8,197		40,704			(1,977)		2,969		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/27/2025	06/26/2027	1	1,376,041	316.52	33,498			20,835		66,649			(4,117)		7,673		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/23/2025	05/21/2027	2	5,554,924	314.87	136,516			78,272		341,839			(16,858)		29,652		0001
Purchased Call/Citi Grandmaster Index/03M04Q2S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/25/2025	04/27/2027	1	2,450,982	316.98	59,559			31,988		136,483			(7,323)		12,700		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M04Q3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/17/2025	04/15/2027	2	887,219	315.37	23,506			12,278		50,704			(2,904)		4,526		0001
Purchased Call/Citi Grandmaster Index/03M04Q3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/23/2025	04/22/2027	2	1,675,526	317.17	38,548			20,477		92,277			(4,761)		8,616		0001
Purchased Call/Citi Grandmaster Index/03M04Q29F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/17/2025	06/11/2027	3	1,739,001	316.05	42,185			25,414		92,318			(5,219)		9,514		0001
Purchased Call/Citi Grandmaster Index/03M04Q37	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/06/2025	06/08/2027	1	3,536,882	317.75	85,593			50,909		190,472			(10,524)		19,284		0001
Purchased Call/Citi Grandmaster Index/03M04Q3Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/11/2025	04/13/2027	1	3,606,462	314.69	87,637			45,383		213,463			(10,775)		18,361		0001
Purchased Call/Citi Grandmaster Index/03M04Q3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/08/2025	04/07/2027	3	4,498,485	313.56	100,159			51,093		281,603			(12,360)		22,707		0001
Purchased Call/Citi Grandmaster Index/03M04Q3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/03/2025	04/02/2027	2	967,693	324.02	18,494			9,339		33,141			(2,294)		4,852		0001
Purchased Call/Citi Grandmaster Index/03M04Q3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/09/2025	05/07/2027	2	1,304,941	316.26	45,905			25,434		109,850			(5,661)		9,996		0001
Purchased Call/Citi Grandmaster Index/03M04Q3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/24/2025	04/23/2027	3	655,691	316.2	17,181			9,196		35,916			(2,131)		3,380		0001
Purchased Call/Citi Grandmaster Index/03M04Q3I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/25/2025	04/23/2027	2	1,006,230	316.98	24,726			13,224		52,897			(3,062)		5,187		0001
Purchased Call/Citi Grandmaster Index/03M04Q3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/07/2025	05/06/2027	2	625,755	316.32	15,048			8,296		34,055			(1,859)		3,279		0001
Purchased Call/Citi Grandmaster Index/03M04Q3Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/22/2025	05/20/2027	3	1,015,273	315.97	23,731			13,541		56,228			(2,932)		5,413		0001
Purchased Call/Citi Grandmaster Index/03M04Q3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	09/22/2025	05/19/2027	3	2,046,054	314.97	49,890			28,319		119,309			(6,153)		10,906		0001
Purchased Call/Citi Grandmaster Index/03M04Q2Q3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/05/2025	06/04/2027	2	1,715,409	317.98	40,963			24,230		91,299			(5,057)		9,309		0001
Purchased Call/Citi Grandmaster Index/03M04Q29K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/23/2025	06/17/2027	3	3,451,268	316.25	93,138			56,957		202,615			(11,540)		21,214		0001
Purchased Call/Citi Grandmaster Index/03M04Q34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/28/2025	04/28/2027	2	5,046,866	317.48	122,790			66,129		263,387			(15,141)		26,184		0001
Purchased Call/Citi Grandmaster Index/03M04Q29I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/18/2025	06/17/2027	2	3,506,174	316.47	84,329			51,521		182,517			(10,426)		19,313		0001
Purchased Call/Citi Grandmaster Index/03M04Q3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/23/2025	05/25/2027	1	1,819,887	316.39	44,223			25,488		104,425			(5,437)		9,761		0001
Purchased Call/Citi Grandmaster Index/03M04Q3M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/18/2025	05/17/2027	1	2,613,592	315.34	63,249			35,757		157,398			(7,767)		13,884		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Citi Grandmaster Index/03M04Q2N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/25/2025	06/24/2027	1	845,573	318.09	20,469			12,642		41,949			(2,527)		4,894	0001	
Purchased Call/Citi Grandmaster Index/03M04Q3U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/27/2025	05/21/2027	2	3,341,295	316.39	80,907			46,463		191,673			(10,021)		17,835	0001	
Purchased Call/Citi Grandmaster Index/03M04Q5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/09/2025	05/11/2027	1	784,902	316.26	18,587			10,340		41,741			(2,285)		4,034	0001	
Purchased Call/Citi Grandmaster Index/03M04Q5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/02/2025	05/04/2027	1	1,441,415	315.93	35,026			19,149		80,055			(4,307)		7,535	0001	
Purchased Call/Citi Grandmaster Index/03M04Q5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/16/2025	05/18/2027	1	2,555,624	315.34	61,362			34,727		152,710			(7,545)		13,486	0001	
Purchased Call/Citi Grandmaster Index/03M04Q2L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/20/2025	06/21/2027	1	1,201,208	318.25	29,189			17,907		59,039			(3,594)		6,647	0001	
Purchased Call/Citi Grandmaster Index/03M04Q2S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/02/2025	06/02/2027	3	3,892,815	317.41	95,375			55,981		212,941			(11,767)		21,077	0001	
Purchased Call/Citi Grandmaster Index/03M04Q5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/30/2025	05/28/2027	2	1,106,749	315.82	26,612			15,494		61,780			(3,286)		5,357	0001	
Purchased Call/Citi Grandmaster Index/03M04Q5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/04/2025	04/05/2027	1	1,184,087	317.15	28,882			14,664		61,685			(3,557)		5,961	0001	
Purchased Call/Citi Grandmaster Index/03M04Q5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/03/2025	04/02/2027	2	5,625,096	321.98	194,036			67,671		248,663			(16,549)		28,202	0001	
Purchased Call/Citi Grandmaster Index/03M04Q56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/01/2025	04/30/2027	2	1,535,978	316.57	36,713			19,959		82,474			(4,534)		7,989	0001	
Purchased Call/Citi Grandmaster Index/03M04Q50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/24/2025	04/23/2027	3	4,803,908	317.44	111,674			59,621		250,545			(13,790)		23,734	0001	
Purchased Call/Citi Grandmaster Index/03M04Q5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/16/2025	04/14/2027	5	3,750,933	315.34	92,227			48,243		214,989			(11,454)		19,111	0001	
Purchased Call/Citi Grandmaster Index/03M04Q2S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/12/2025	06/11/2027	1	714,866	317.99	17,468			10,505		35,637			(2,157)		3,911	0001	
Purchased Call/Citi Grandmaster Index/03M04Q5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/22/2025	05/21/2027	1	163,700	315.42	3,601			2,064		8,747			(445)		820	0001	
Purchased Call/Citi Grandmaster Index/03M04Q5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/04/2025	04/06/2027	1	1,568,857	317.15	38,305			19,468		81,708			(4,710)		7,914	0001	
Purchased Call/Citi Grandmaster Index/03M04Q5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	05/29/2025	05/26/2027	1	2,887,928	316.39	70,177			40,487		165,721			(8,617)		15,506	0001	
Purchased Call/Citi Grandmaster Index/03M04Q2SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	06/13/2025	06/15/2027	1	1,558,885	318.05	37,881			22,885		82,794			(4,657)		8,586	0001	
Purchased Call/Citi Grandmaster Index/03M04Q5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	04/10/2025	04/09/2027	2	3,640,758	313.52	90,922			46,806		228,290			(11,232)		18,427	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Citi Grandmaster Index/03M04Q/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/14/2025	05/13/2027	1	817,618	316.39	18,581			10,402		44,304			(2,284)		4,322		0001
Purchased Call/Citi Grandmaster Index/03M04Q/SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/20/2025	05/14/2027	2	1,160,581	315.35	28,344			15,961		66,379			(3,503)		6,143		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/15/2025	04/09/2027	3	4,998,480	314.69	122,479			83,131		295,952			(15,163)		25,304		0001
Purchased Call/Citi Grandmaster Index/03M04QZ94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/04/2025	06/03/2027	1	1,174,123	317.74	28,896			17,012		59,245			(3,567)		6,365		0001
Purchased Call/Citi Grandmaster Index/03M04Q/SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/28/2025	05/27/2027	1	510,563	316.46	11,649			6,746		27,590			(1,438)		2,745		0001
Purchased Call/Citi Grandmaster Index/03M04QZ9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/23/2025	06/23/2027	2	2,288,965	318.18	55,487			34,167		120,910			(6,845)		12,694		0001
Purchased Call/Citi Grandmaster Index/03M04QZ9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/13/2025	06/14/2027	1	1,505,212	318.05	36,426			21,996		79,934			(4,485)		8,263		0001
Purchased Call/Citi Grandmaster Index/03M04QZ9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/23/2025	06/17/2027	2	429,134	318.33	10,369			6,342		21,023			(1,286)		2,364		0001
Purchased Call/Citi Grandmaster Index/03M04QZ99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/10/2025	06/09/2027	2	6,211,956	317.82	150,423			89,690		333,483			(18,548)		33,908		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/19/2025	05/14/2027	2	2,729,217	315.34	64,694			36,498		156,196			(8,025)		14,445		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/12/2025	05/12/2027	3	2,479,956	315.82	60,480			33,765		145,990			(7,464)		13,094		0001
Purchased Call/Citi Grandmaster Index/03M04Q/SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/10/2025	04/09/2027	2	1,109,292	313.39	27,358			14,079		69,999			(3,379)		5,614		0001
Purchased Call/Citi Grandmaster Index/03M04Q/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/17/2025	04/19/2027	1	3,271,765	317.07	79,831			41,989		181,266			(9,815)		16,779		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/25/2025	04/26/2027	1	2,036,988	316.98	49,499			26,554		113,419			(6,094)		10,541		0001
Purchased Call/Citi Grandmaster Index/03M04Q/SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/28/2025	05/24/2027	2	2,735,768	316.39	64,649			37,265		156,967			(7,962)		14,666		0001
Purchased Call/Citi Grandmaster Index/03M04Q/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/02/2025	05/03/2027	1	1,327,286	315.93	32,253			17,613		73,694			(3,971)		6,930		0001
Purchased Call/Citi Grandmaster Index/03M04Q/SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/02/2025	04/01/2027	1	715,047	323.97	17,392			8,732		24,564			(2,147)		3,590		0001
Purchased Call/Citi Grandmaster Index/03M04Q/SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/17/2025	04/20/2027	1	1,525,616	317.07	37,225			19,608		79,768			(4,571)		7,834		0001
Purchased Call/Citi Grandmaster Index/03M04QZ9T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/01/2025	06/30/2027	3	4,948,556	318.48	117,940			73,750		262,673			(14,547)		27,097		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M40/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/05/2025	04/30/2027	2	6,084,541	315.93	147,785			80,448		356,177			(18,286)		31,648		0001
Purchased Call/Citi Grandmaster Index/03M40/2SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	06/13/2025	06/10/2027	1	717,902	317.9	17,524			10,544		35,954			(2,169)		3,923		0001
Purchased Call/Citi Grandmaster Index/03M40/SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/11/2025	04/12/2027	1	2,977,408	314.69	72,351			37,420		178,094			(8,908)		15,130		0001
Purchased Call/Citi Grandmaster Index/03M40/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/30/2025	04/29/2027	2	608,882	317.58	13,908			7,531		30,973			(1,718)		3,163		0001
Purchased Call/Citi Grandmaster Index/03M40/SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/30/2025	05/28/2027	2	1,113,617	315.47	27,246			15,864		63,260			(3,365)		5,994		0001
Purchased Call/Citi Grandmaster Index/03M40/2S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/30/2025	06/01/2027	1	2,523,435	315.18	61,319			35,882		153,137			(7,539)		13,647		0001
Purchased Call/Citi Grandmaster Index/03M40/ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	04/17/2025	04/16/2027	1	1,249,323	316.74	30,963			16,229		66,476			(3,823)		6,382		0001
Purchased Call/Citi Grandmaster Index/03M40/SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	05/08/2025	05/07/2027	1	1,161,637	316.27	27,804			15,378		63,275			(3,433)		6,095		0001
Purchased Call/Citi Grandmaster Index/03M40/2SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/23/2025	07/21/2027	4	4,705,122	319.56	114,781			75,132		233,513			(14,165)		26,911		0001
Purchased Call/Citi Grandmaster Index/03M40/SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/18/2025	09/17/2027	2	1,059,342	323.83	25,902			19,023		36,584			(3,195)		6,413		0001
Purchased Call/Citi Grandmaster Index/03M40/2SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/25/2025	07/23/2027	2	2,876,504	319.58	69,843			46,053		142,606			(8,624)		16,476		0001
Purchased Call/Citi Grandmaster Index/03M40/2S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/25/2025	09/24/2027	2	1,181,667	325.11	28,544			21,252		40,801			(3,521)		7,200		0001
Purchased Call/Citi Grandmaster Index/03M40/IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/19/2025	08/19/2027	3	1,382,143	319.63	33,265			23,131		69,116			(4,108)		8,196		0001
Purchased Call/Citi Grandmaster Index/03M40/2S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/13/2025	08/13/2027	2	674,673	320.53	16,267			11,170		29,433			(2,007)		3,948		0001
Purchased Call/Citi Grandmaster Index/03M40/2S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/11/2025	07/13/2027	1	2,570,286	318.6	62,458			40,152		133,426			(7,679)		14,568		0001
Purchased Call/Citi Grandmaster Index/03M40/2S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/31/2025	07/30/2027	3	5,375,109	318.55	126,769			84,869		280,237			(15,664)		31,012		0001
Purchased Call/Citi Grandmaster Index/03M40/ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/26/2025	08/26/2027	2	253,333	319.69	6,298			4,433		11,593			(777)		1,502		0001
Purchased Call/Citi Grandmaster Index/03M40/2S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/12/2025	08/12/2027	2	1,108,497	319.57	27,173			18,590		50,931			(3,350)		6,480		0001
Purchased Call/Citi Grandmaster Index/03M40/ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/25/2025	08/25/2027	3	4,321,865	319.67	105,490			74,083		214,369			(13,012)		25,593		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M4005T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/07/2025	08/06/2027	2	5,320,543	319	130,118			88,331		271,715			(16,089)		30,917		0001
Purchased Call/Citi Grandmaster Index/03M40157	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/22/2025	08/20/2027	2	4,654,581	318.82	115,809			80,855		240,237			(14,302)		27,429		0001
Purchased Call/Citi Grandmaster Index/03M4025T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/19/2025	09/17/2027	2	1,919,059	323.62	46,900			34,841		78,576			(5,808)		11,617		0001
Purchased Call/Citi Grandmaster Index/03M40158	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/22/2025	08/20/2027	4	3,764,588	320.53	90,710			63,435		178,907			(11,227)		22,184		0001
Purchased Call/Citi Grandmaster Index/03M4009H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/25/2025	07/26/2027	1	2,511,565	319.45	61,031			40,380		125,322			(7,514)		14,431		0001
Purchased Call/Citi Grandmaster Index/03M4015L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/04/2025	09/03/2027	3	2,107,648	319.39	51,836			37,212		101,428			(6,407)		12,590		0001
Purchased Call/Citi Grandmaster Index/03M40159	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/22/2025	08/23/2027	1	2,167,303	320.53	52,882			37,025		103,063			(6,511)		12,809		0001
Purchased Call/Citi Grandmaster Index/03M4015Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/19/2025	09/17/2027	3	3,471,363	323.77	84,693			62,397		141,080			(10,460)		21,014		0001
Purchased Call/Citi Grandmaster Index/03M4015S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/15/2025	09/10/2027	2	3,057,042	322.87	79,756			58,112		129,814			(9,889)		18,384		0001
Purchased Call/Citi Grandmaster Index/03M40298	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/26/2025	09/28/2027	2	6,478,562	326.12	158,146			118,394		239,449			(19,445)		39,619		0001
Purchased Call/Citi Grandmaster Index/03M40096	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/15/2025	07/15/2027	3	1,429,996	318.32	35,058			22,668		75,956			(4,328)		8,122		0001
Purchased Call/Citi Grandmaster Index/03M40090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/05/2025	08/04/2027	3	4,018,350	318.76	97,905			65,940		207,508			(12,078)		23,303		0001
Purchased Call/Citi Grandmaster Index/03M40153	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/15/2025	08/13/2027	2	2,670,691	319.88	64,662			44,585		130,861			(8,004)		15,629		0001
Purchased Call/Citi Grandmaster Index/03M4009L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/31/2025	07/30/2027	2	1,690,589	319.41	40,705			27,137		84,584			(5,020)		9,754		0001
Purchased Call/Citi Grandmaster Index/03M40150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/10/2025	09/08/2027	4	5,326,032	321.39	130,808			94,370		243,442			(16,132)		31,968		0001
Purchased Call/Citi Grandmaster Index/03M4015J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/02/2025	09/02/2027	2	1,952,878	318.64	48,777			34,797		101,819			(6,018)		11,655		0001
Purchased Call/Citi Grandmaster Index/03M40150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/14/2025	08/13/2027	2	3,745,274	320.1	90,955			62,606		181,560			(11,200)		21,918		0001
Purchased Call/Citi Grandmaster Index/03M4025Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/07/2025	07/07/2027	3	4,795,001	318.52	116,796			74,153		249,589			(14,406)		27,002		0001
Purchased Call/Citi Grandmaster Index/03M4015P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/11/2025	09/10/2027	3	3,703,481	322.57	91,798			66,839		159,702			(11,352)		22,272		0001

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Purchased Call/Citi Grandmaster Index/03M4029I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/07/2025	07/02/2027	2	4,578,837	318.8	111,161			70,171		235,013			(13,727)		25,646		0001
Purchased Call/Citi Grandmaster Index/03M4029J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/02/2025	07/01/2027	2	1,026,753	318.5	25,236			15,922		49,833			(3,122)		5,744		0001
Purchased Call/Citi Grandmaster Index/03M4008X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/12/2025	08/11/2027	2	2,735,538	319.04	67,305			45,974		139,438			(8,302)		15,965		0001
Purchased Call/Citi Grandmaster Index/03M4029Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/08/2025	07/08/2027	2	608,785	318.64	14,882			9,471		29,313			(1,836)		3,432		0001
Purchased Call/Citi Grandmaster Index/03M4019K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/03/2025	09/03/2027	2	505,444	319.48	12,461			8,909		23,382			(1,537)		3,019		0001
Purchased Call/Citi Grandmaster Index/03M40083	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/11/2025	07/09/2027	2	2,972,210	318.6	71,874			46,089		154,213			(8,900)		16,774		0001
Purchased Call/Citi Grandmaster Index/03M40295	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/25/2025	09/24/2027	3	5,911,295	324.74	147,087			109,809		228,897			(18,169)		36,017		0001
Purchased Call/Citi Grandmaster Index/03M40051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/15/2025	07/09/2027	3	5,186,801	318.86	125,164			80,150		265,746			(15,464)		29,272		0001
Purchased Call/Citi Grandmaster Index/03M40085	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/06/2025	08/06/2027	2	1,227,766	318.87	30,069			20,383		58,645			(3,711)		7,134		0001
Purchased Call/Citi Grandmaster Index/03M40196	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/21/2025	08/20/2027	2	1,280,188	319.51	30,194			21,022		56,156			(3,725)		7,426		0001
Purchased Call/Citi Grandmaster Index/03M40194	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/18/2025	08/18/2027	3	4,479,141	319.69	108,474			75,180		221,673			(13,388)		26,343		0001
Purchased Call/Citi Grandmaster Index/03M4009K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/31/2025	07/29/2027	2	1,680,153	319.76	39,800			26,504		82,630			(4,914)		9,684		0001
Purchased Call/Citi Grandmaster Index/03M40292	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/23/2025	09/22/2027	3	3,654,199	324.14	89,537			66,304		146,890			(11,041)		22,224		0001
Purchased Call/Citi Grandmaster Index/03M4019P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/11/2025	09/09/2027	3	1,381,450	321.46	34,197			24,725		62,968			(4,218)		8,300		0001
Purchased Call/Citi Grandmaster Index/03M4019Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/10/2025	09/10/2027	1	1,901,720	322.03	46,592			33,728		84,271			(5,744)		11,436		0001
Purchased Call/Citi Grandmaster Index/03M4019A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	08/22/2025	08/24/2027	1	1,545,881	320.53	37,720			26,424		73,517			(4,638)		9,146		0001
Purchased Call/Citi Grandmaster Index/03M40297	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/29/2025	09/24/2027	2	3,565,245	326.12	87,600			65,521		128,292			(10,846)		21,723		0001
Purchased Call/Citi Grandmaster Index/03M40293	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/24/2025	09/23/2027	2	3,212,893	324.85	78,989			58,630		123,639			(9,745)		19,558		0001
Purchased Call/Citi Grandmaster Index/03M40099	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	07/21/2025	07/16/2027	2	1,428,222	319.01	35,293			22,979		72,709			(4,374)		8,121		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M40401ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	09/12/2025	09/14/2027	1	2,481,689	322.87	60,801			44,348		105,484			(7,476)		14,381		0001
Purchased Call/Citi Grandmaster Index/03M4029A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/02/2025	09/30/2027	3	1,739,588	326.82	44,179			33,227		60,384			(5,451)		10,657		0001
Purchased Call/Citi Grandmaster Index/03M40493	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/05/2025	12/03/2027	2	2,906,004	331.49	70,530			99,533		80,069			(8,723)		18,815		0001
Purchased Call/Citi Grandmaster Index/03M4049A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/12/2025	12/10/2027	3	4,033,120	329.87	95,188			81,403		122,030			(11,813)		26,261		0001
Purchased Call/Citi Grandmaster Index/03M4029H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/22/2025	10/22/2027	2	1,726,849	330.65	43,282			33,905		48,882			(5,340)		10,790		0001
Purchased Call/Citi Grandmaster Index/03M4039A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/30/2025	10/29/2027	3	4,682,104	331.7	114,614			91,071		125,476			(14,152)		29,487		0001
Purchased Call/Citi Grandmaster Index/03M4029V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/22/2025	10/21/2027	3	1,927,704	330.99	47,153			36,804		53,488			(5,815)		12,034		0001
Purchased Call/Citi Grandmaster Index/03M4029U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/20/2025	10/20/2027	6	3,928,288	331.43	95,433			74,561		106,198			(11,788)		24,502		0001
Purchased Call/Citi Grandmaster Index/03M4049N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/29/2025	12/23/2027	2	3,785,113	333.93	91,553			79,912		91,679			(11,338)		24,904		0001
Purchased Call/Citi Grandmaster Index/03M4039S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/03/2025	10/29/2027	2	3,907,733	331.92	95,603			76,082		103,172			(11,800)		24,566		0001
Purchased Call/Citi Grandmaster Index/03M40398	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/04/2025	11/03/2027	2	6,476,517	332.19	155,855			124,417		168,746			(19,220)		40,891		0001
Purchased Call/Citi Grandmaster Index/03M40396	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/17/2025	11/11/2027	4	1,426,511	331.33	34,510			27,980		39,240			(4,261)		9,068		0001
Purchased Call/Citi Grandmaster Index/03M40499	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/12/2025	12/10/2027	3	4,090,393	331.48	94,286			84,242		113,198			(12,159)		26,634		0001
Purchased Call/Citi Grandmaster Index/03M4039K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/17/2025	11/12/2027	3	1,753,590	330.53	42,219			34,427		50,509			(5,226)		11,157		0001
Purchased Call/Citi Grandmaster Index/03M4039R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/21/2025	11/23/2027	1	1,716,151	328.96	42,046			34,711		54,157			(5,170)		11,020		0001
Purchased Call/Citi Grandmaster Index/03M40490	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/02/2025	12/02/2027	3	4,818,100	330.78	118,172			99,032		138,087			(14,571)		31,169		0001
Purchased Call/Citi Grandmaster Index/03M4049K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/22/2025	12/22/2027	2	3,815,918	330.95	93,575			81,008		109,391			(11,538)		25,086		0001
Purchased Call/Citi Grandmaster Index/03M4049C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/12/2025	12/13/2027	1	6,115,108	329.87	149,209			127,453		185,263			(18,370)		39,914		0001
Purchased Call/Citi Grandmaster Index/03M4049E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/19/2025	12/16/2027	2	1,432,075	328.99	35,119			30,116		45,551			(4,331)		9,370		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M40490	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/26/2025	12/27/2027	1	4,576,911	333.93	112,134			97,944		111,118			(13,806)		30,208		0001
Purchased Call/Citi Grandmaster Index/03M4028J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/13/2025	10/08/2027	3	5,298,621	329.92	128,411			98,444		155,265			(15,855)		32,698		0001
Purchased Call/Citi Grandmaster Index/03M40288	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/03/2025	10/01/2027	3	3,091,154	328.07	75,565			57,044		100,249			(9,326)		18,965		0001
Purchased Call/Citi Grandmaster Index/03M4029H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/07/2025	10/07/2027	3	1,972,103	329.81	49,491			37,710		58,140			(6,108)		12,159		0001
Purchased Call/Citi Grandmaster Index/03M4029F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/03/2025	10/01/2027	2	4,242,519	328.78	103,600			78,418		132,231			(12,809)		26,016		0001
Purchased Call/Citi Grandmaster Index/03M40286	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/06/2025	10/06/2027	4	3,707,060	329.7	90,521			88,889		109,925			(11,175)		22,835		0001
Purchased Call/Citi Grandmaster Index/03M4049H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/22/2025	12/17/2027	2	3,901,386	330.34	95,242			82,221		115,364			(11,775)		25,546		0001
Purchased Call/Citi Grandmaster Index/03M4028M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/10/2025	10/08/2027	1	2,262,319	327.33	55,201			42,374		76,647			(6,824)		13,961		0001
Purchased Call/Citi Grandmaster Index/03M40351	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/28/2025	10/27/2027	3	7,648,946	332.6	187,209			147,633		193,763			(23,065)		48,002		0001
Purchased Call/Citi Grandmaster Index/03M4028X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/23/2025	10/22/2027	2	5,514,404	331.44	135,321			106,219		149,126			(16,709)		34,456		0001
Purchased Call/Citi Grandmaster Index/03M4028E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/03/2025	10/04/2027	2	4,476,843	328.78	109,511			83,010		135,722			(13,486)		27,527		0001
Purchased Call/Citi Grandmaster Index/03M4028P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/21/2025	10/18/2027	2	5,064,284	329.74	124,656			96,898		150,666			(15,354)		31,532		0001
Purchased Call/Citi Grandmaster Index/03M4049P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/29/2025	12/29/2027	1	4,817,707	332.14	117,552			102,858		128,702			(14,493)		31,847		0001
Purchased Call/Citi Grandmaster Index/03M4039H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/12/2025	11/12/2027	3	4,158,769	331.58	100,412			81,473		112,773			(12,386)		26,460		0001
Purchased Call/Citi Grandmaster Index/03M40494	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/05/2025	12/07/2027	1	3,526,441	331.49	86,388			72,987		97,358			(10,623)		22,906		0001
Purchased Call/Citi Grandmaster Index/03M40392	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/30/2025	10/28/2027	3	1,551,076	332.46	37,737			29,837		39,642			(4,655)		9,742		0001
Purchased Call/Citi Grandmaster Index/03M4028C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/02/2025	10/01/2027	3	5,398,490	328.02	134,184			101,485		175,521			(16,580)		33,104		0001
Purchased Call/Citi Grandmaster Index/03M40390	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/21/2025	11/19/2027	2	3,908,644	328.96	96,046			79,228		123,142			(11,887)		25,015		0001
Purchased Call/Citi Grandmaster Index/03M4035J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/14/2025	11/16/2027	1	2,231,188	330.53	54,440			44,420		64,387			(6,694)		14,243		0001

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Purchased Call/Citi Grandmaster Index/03M402S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/09/2025	10/08/2027	2	1,750,230	330.62	42,544			32,451		49,285			(5,246)		10,801		0001
Purchased Call/Citi Grandmaster Index/03M402SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/17/2025	10/15/2027	3	1,342,653	330.01	32,800			25,383		39,278			(4,048)		8,338		0001
Purchased Call/Citi Grandmaster Index/03M403S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/30/2025	10/29/2027	4	1,887,209	332.58	41,086			32,532		42,845			(5,068)		10,807		0001
Purchased Call/Citi Grandmaster Index/03M402SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/13/2025	10/13/2027	4	2,571,059	329.17	62,988			48,513		78,821			(7,774)		15,337		0001
Purchased Call/Citi Grandmaster Index/03M403SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/28/2025	11/24/2027	2	515,915	329.71	13,198			10,995		13,444			(1,633)		3,316		0001
Purchased Call/Citi Grandmaster Index/03M403SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/05/2025	11/05/2027	1	1,049,940	330.83	25,619			20,516		25,198			(3,158)		6,640		0001
Purchased Call/Citi Grandmaster Index/03M403SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/11/2025	11/10/2027	2	539,142	330.91	131,688			106,493		151,769			(16,234)		34,244		0001
Purchased Call/Citi Grandmaster Index/03M402SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	10/24/2025	10/26/2027	1	3,036,380	331.76	74,391			98,553		80,789			(9,146)		19,039		0001
Purchased Call/Citi Grandmaster Index/03M403SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/10/2025	11/05/2027	2	4,159,984	329.86	101,691			82,004		123,975			(12,574)		26,304		0001
Purchased Call/Citi Grandmaster Index/03M404S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/30/2025	12/30/2027	1	874,280	333.91	21,332			18,721		17,681			(2,630)		5,784		0001
Purchased Call/Citi Grandmaster Index/03M403SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/21/2025	11/22/2027	1	4,799,504	328.96	117,588			97,046		151,396			(14,477)		30,793		0001
Purchased Call/Citi Grandmaster Index/03M403SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/25/2025	11/19/2027	3	3,543,253	329.01	86,755			71,485		111,375			(10,719)		22,677		0001
Purchased Call/Citi Grandmaster Index/03M404SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/18/2025	12/17/2027	1	3,024,738	329.6	74,333			84,080		93,185			(9,177)		19,806		0001
Purchased Call/Citi Grandmaster Index/03M404S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/12/2025	12/09/2027	3	1,415,347	330.25	34,527			29,279		41,910			(4,258)		9,208		0001
Purchased Call/Citi Grandmaster Index/03M403SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/02/2025	12/01/2027	2	8,460,870	330.94	206,033			172,383		238,954			(25,405)		54,625		0001
Purchased Call/Citi Grandmaster Index/03M404S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/16/2025	12/15/2027	2	3,743,024	329.87	91,132			77,992		113,492			(11,236)		24,470		0001
Purchased Call/Citi Grandmaster Index/03M403SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	11/28/2025	11/26/2027	1	3,110,613	330.91	75,889			63,319		86,248			(9,383)		20,024		0001
Purchased Call/Citi Grandmaster Index/03M403SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/02/2025	11/26/2027	3	6,829,696	330.35	167,625			139,681		199,974			(20,676)		43,965		0001
Purchased Call/Citi Grandmaster Index/03M404SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	12/23/2025	12/23/2027	1	1,905,880	332.58	46,503			40,383		49,896			(5,733)		12,539		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M40488	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/12/2025	12/14/2027	1	5,979,729	329.87	146,905			124,661		181,240			(17,939)		39,062		0001
Purchased Call/Citi Grandmaster Index/03M40398	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/10/2025	11/05/2027	4	7,277,437	330.15	177,221			142,611		213,367			(21,802)		46,027		0001
Purchased Call/Citi Grandmaster Index/03M40290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/16/2025	10/15/2027	4	7,175,478	330.16	175,629			136,188		208,103			(21,692)		44,556		0001
Purchased Call/Citi Grandmaster Index/03M4029L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/10/2025	10/12/2027	1	4,304,704	327.33	105,465			81,094		146,063			(12,967)		26,660		0001
Purchased Call/Citi Grandmaster Index/03M40492	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/04/2025	12/03/2027	2	4,384,086	331.24	107,041			90,215		122,592			(13,216)		28,384		0001
Purchased Call/Citi Grandmaster Index/03M4039M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/28/2025	11/17/2027	3	6,213,930	329.86	151,679			124,085		186,151			(18,715)		39,702		0001
Purchased Call/Citi Grandmaster Index/03M40357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/31/2025	11/01/2027	1	6,501,490	331.92	158,636			126,342		171,932			(19,531)		40,978		0001
Purchased Call/Citi Grandmaster Index/03M4049M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/29/2025	12/28/2027	2	8,413,459	333.93	205,974			179,946		204,380			(25,325)		55,574		0001
Purchased Call/Citi Grandmaster Index/03M40390	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/19/2025	11/19/2027	2	606,555	329.45	14,783			12,134		16,088			(1,823)		3,985		0001
Purchased Call/Citi Grandmaster Index/03M40396	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/31/2025	11/02/2027	1	2,600,564	331.92	63,454			50,554		66,811			(7,802)		16,405		0001
Purchased Call/Citi Grandmaster Index/03M4039J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/28/2025	11/30/2027	1	5,173,761	330.91	126,757			105,863		147,064			(15,565)		33,415		0001
Purchased Call/Citi Grandmaster Index/03M4039E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/07/2025	11/08/2027	1	4,685,551	329.86	114,327			92,281		138,864			(14,076)		29,710		0001
Purchased Call/Citi Grandmaster Index/03M4039T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/24/2025	11/24/2027	3	2,489,829	329.46	61,514			51,015		76,505			(7,600)		16,001		0001
Purchased Call/Citi Grandmaster Index/03M40498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/11/2025	12/10/2027	3	2,576,306	330.51	63,081			53,578		75,264			(7,779)		16,775		0001
Purchased Call/Citi Grandmaster Index/03M4039L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/14/2025	11/15/2027	1	6,962,922	330.53	170,383			138,978		201,415			(20,977)		44,540		0001
Purchased Call/Citi Grandmaster Index/03M40491	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/19/2025	12/20/2027	1	2,592,611	330.34	63,519			54,869		76,765			(7,820)		17,017		0001
Purchased Call/Citi Grandmaster Index/03M40491	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/03/2025	12/03/2027	2	2,441,160	331.07	59,836			50,236		66,877			(7,378)		15,805		0001
Purchased Call/Citi Grandmaster Index/03M4039N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/19/2025	11/18/2027	2	1,726,440	329.21	42,268			34,615		53,646			(5,213)		11,040		0001
Purchased Call/Citi Grandmaster Index/03M4029Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/24/2025	10/22/2027	2	4,626,736	331.76	113,899			89,529		122,855			(14,068)		28,909		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M40290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/03/2025	10/05/2027	1	4,447,053	328.78	108,953			82,613		138,850			(13,336)		27,369		0001
Purchased Call/Citi Grandmaster Index/03M40330	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/07/2025	11/09/2027	1	4,646,142	329.86	113,830			91,910		138,752			(13,996)		29,485		0001
Purchased Call/Citi Grandmaster Index/03M4029K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/10/2025	10/11/2027	1	2,093,011	327.33	51,069			39,252		70,991			(6,288)		12,951		0001
Purchased Call/Citi Grandmaster Index/03M40290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/14/2025	10/14/2027	1	836,070	328.96	20,484			15,785		22,345			(2,525)		5,187		0001
Purchased Call/Citi Grandmaster Index/03M40391	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/13/2025	11/12/2027	3	3,870,124	331.01	93,694			76,404		108,468			(11,582)		24,823		0001
Purchased Call/Citi Grandmaster Index/03M40390	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/24/2025	10/25/2027	1	4,416,933	331.76	108,215			85,143		117,455			(13,323)		27,671		0001
Purchased Call/Citi Grandmaster Index/03M4049J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/19/2025	12/21/2027	1	3,854,618	330.34	94,438			81,596		114,181			(11,611)		25,321		0001
Purchased Call/Citi Grandmaster Index/03M4039Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/28/2025	11/29/2027	1	11,098,255	330.91	271,907			227,026		315,313			(33,477)		71,619		0001
Purchased Call/Citi Grandmaster Index/03M40496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/18/2025	12/17/2027	3	2,115,457	329.7	49,752			45,176		64,792			(6,449)		13,852		0001
Purchased Call/Citi Grandmaster Index/03M40496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/09/2025	12/08/2027	2	4,875,482	330.91	118,603			100,367		138,117			(14,624)		31,894		0001
Purchased Call/Citi Grandmaster Index/03M4029T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/17/2025	10/19/2027	1	2,256,750	329.74	55,290			42,987		67,172			(6,798)		14,064		0001
Purchased Call/Citi Grandmaster Index/03M4029S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	10/22/2025	10/15/2027	3	1,594,009	329.74	40,059			31,124		47,356			(4,962)		9,898		0001
Purchased Call/Citi Grandmaster Index/03M40399	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	11/05/2025	11/04/2027	2	1,547,504	332.19	37,707			30,152		43,301			(4,650)		9,779		0001
Purchased Call/Citi Grandmaster Index/03M40495	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	12/05/2025	12/06/2027	1	3,002,482	331.49	73,261			61,873		82,854			(9,020)		19,487		0001
Purchased Call/Citi Grandmaster Index/03M40590	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	01/09/2026	01/07/2028	1	3,232,769	335.19				70,381		73,426			(8,776)		21,520		0001
Purchased Call/Citi Grandmaster Index/03M4049V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	01/06/2026	01/05/2028	2	2,496,966	333.99				54,463		60,739			(7,157)		16,596		0001
Purchased Call/Citi Grandmaster Index/03M4059U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	02/10/2026	02/10/2028	1	1,946,788	335.18				30,867		31,289			(2,218)		9,212		0001
Purchased Call/Citi Grandmaster Index/03M40693	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	02/19/2026	02/18/2028	1	4,156,531	334.86				96,243		98,605			(5,565)		28,554		0001
Purchased Call/Citi Grandmaster Index/03M4049J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZ7FF321NEFA76	01/05/2026	12/31/2027	2	1,374,710	331.73				32,821		37,897			(4,368)		9,102		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Citi Grandmaster Index/03M4058D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/23/2026	.01/25/2028	.2	2,090,735	334.68		.51,102		46,617		49,444			(4,666)		14,110		0001
Purchased Call/Citi Grandmaster Index/03M4058F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/26/2026	.01/26/2028	.1	4,270,974	335.25		104,212		95,193		97,810			(9,136)		28,946		0001
Purchased Call/Citi Grandmaster Index/03M40686	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.02/23/2026	.02/23/2028	.1	1,275,967	335.29		31,261		29,758		29,628			(1,542)		8,797		0001
Purchased Call/Citi Grandmaster Index/03M4058C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/23/2026	.01/21/2028	.1	1,362,043	334.68		33,234		30,296		32,137			(3,059)		9,165		0001
Purchased Call/Citi Grandmaster Index/03M4068T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.03/17/2026	.03/17/2028	.1	682,286	335.91		16,648		16,351		12,795			(319)		4,781		0001
Purchased Call/Citi Grandmaster Index/03M4068M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.03/10/2026	.03/10/2028	.1	1,029,436	335.91		25,118		24,429		19,096			(722)		7,179		0001
Purchased Call/Citi Grandmaster Index/03M4068Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.03/20/2026	.03/22/2028	.1	4,747,007	334.43		115,362		114,086		117,408			(1,731)		33,382		0001
Purchased Call/Citi Grandmaster Index/03M4068E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.03/02/2026	.03/02/2028	.1	2,043,890	335.92		50,075		48,152		46,002			(1,967)		14,173		0001
Purchased Call/Citi Grandmaster Index/03M40686	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.03/04/2026	.03/03/2028	.1	6,569,289	335.46		160,291		154,566		151,875			(5,929)		45,585		0001
Purchased Call/Citi Grandmaster Index/03M4049Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/08/2026	.01/07/2028	.2	3,296,390	333.78		81,253		72,413		81,289			(9,126)		21,367		0001
Purchased Call/Citi Grandmaster Index/03M40551	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/12/2026	.01/10/2028	.2	9,594,646	335.19		234,186		209,064		218,326			(25,938)		64,019		0001
Purchased Call/Citi Grandmaster Index/03M40588	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.02/09/2026	.01/18/2028	.2	5,847,315	335.37		142,528		129,113		132,319			(14,059)		39,255		0001
Purchased Call/Citi Grandmaster Index/03M4058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.02/13/2026	.02/09/2028	.3	5,779,307	335.32		139,714		130,565		132,901			(9,420)		39,442		0001
Purchased Call/Citi Grandmaster Index/03M4049Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/09/2026	.01/11/2028	.1	1,474,893	335.19		35,987		32,132		33,582			(3,962)		9,949		0001
Purchased Call/Citi Grandmaster Index/03M40552	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/12/2026	.01/12/2028	.2	2,596,019	335.66		63,364		56,664		57,541			(6,769)		17,346		0001
Purchased Call/Citi Grandmaster Index/03M4055Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.02/13/2026	.02/15/2028	.1	1,361,906	334.5		47,822		45,059		47,185			(3,005)		13,380		0001
Purchased Call/Citi Grandmaster Index/03M4068A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.02/27/2026	.03/01/2028	.1	5,711,973	335.92		139,943		134,376		112,005			(6,109)		39,579		0001
Purchased Call/Citi Grandmaster Index/03M40557	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/16/2026	.01/14/2028	.1	13,064,392	335.37		318,771		287,908		294,916			(32,403)		87,438		0001
Purchased Call/Citi Grandmaster Index/03M4058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.02/11/2026	.02/11/2028	.1	1,058,454	335.43		25,826		24,159		19,897			(1,698)		7,234		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Citi Grandmaster Index/03M4068R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/06/2026	03/07/2028	1	5,254,488	335.82		128,210		124,335		119,287			(4,379)		36,565		0001
Purchased Call/Citi Grandmaster Index/03M4068N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/11/2026	03/10/2028	1	5,707,604	336.01		139,266		135,631		128,387			(3,815)		39,802		0001
Purchased Call/Citi Grandmaster Index/03M4068R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/13/2026	03/14/2028	1	4,173,806	335.75		101,841		99,742		95,497			(2,504)		29,188		0001
Purchased Call/Citi Grandmaster Index/03M4068P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/13/2026	03/13/2028	1	4,627,538	335.75		112,450		110,130		105,818			(2,769)		32,339		0001
Purchased Call/Citi Grandmaster Index/03M40681	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/17/2026	02/17/2028	1	1,321,914	334.09		32,387		30,563		32,725			(1,863)		9,074		0001
Purchased Call/Citi Grandmaster Index/03M40684	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/20/2026	02/22/2028	1	3,435,787	335.39		84,177		80,014		79,298			(4,485)		23,671		0001
Purchased Call/Citi Grandmaster Index/03M40681	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/06/2026	03/08/2028	1	2,993,408	335.82		73,339		71,125		67,995			(2,501)		20,945		0001
Purchased Call/Citi Grandmaster Index/03M4068J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/06/2026	03/06/2028	1	1,445,928	335.82		35,281		34,213		32,807			(1,207)		10,055		0001
Purchased Call/Citi Grandmaster Index/03M4068U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/18/2026	03/17/2028	1	4,526,575	335.61		109,996		108,183		104,564			(1,959)		31,721		0001
Purchased Call/Citi Grandmaster Index/03M4058R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/06/2026	02/04/2028	3	2,976,818	334.71		72,471		67,565		70,676			(5,168)		20,241		0001
Purchased Call/Citi Grandmaster Index/03M40685	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/20/2026	02/18/2028	1	8,220,469	335.39		200,579		190,606		189,285			(10,745)		56,472		0001
Purchased Call/Citi Grandmaster Index/03M4068L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/09/2026	03/09/2028	1	1,106,143	335.98		27,039		26,260		20,530			(814)		7,722		0001
Purchased Call/Citi Grandmaster Index/03M40680	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/13/2026	02/11/2028	1	3,975,056	334.5		96,991		91,357		95,882			(6,129)		27,168		0001
Purchased Call/Citi Grandmaster Index/03M4068B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/27/2026	02/25/2028	1	2,621,274	335.92		64,221		61,649		58,793			(2,823)		18,098		0001
Purchased Call/Citi Grandmaster Index/03M40680	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/12/2026	03/10/2028	1	1,765,989	336.14		42,914		41,966		39,442			(1,118)		12,315		0001
Purchased Call/Citi Grandmaster Index/03M40794	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/27/2026	03/29/2028	1	2,469,307	334.01		60,004		59,922		62,728			(327)		17,449		0001
Purchased Call/Citi Grandmaster Index/03M40793	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/27/2026	03/27/2028	1	2,866,143	334.01		69,361		69,265		72,737			(360)		20,225		0001
Purchased Call/Citi Grandmaster Index/03M40680	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/06/2026	02/08/2028	1	3,438,291	334.71		84,238		78,453		81,814			(6,099)		23,448		0001
Purchased Call/Citi Grandmaster Index/03M4068N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/03/2026	02/03/2028	1	1,518,455	334.67		37,050		34,251		36,101			(2,842)		10,317		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M405S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/29/2026	.01/28/2028	.2	4,891,080	335.38		119,301		109,759		111,252			(9,981)		33,084		0001
Purchased Call/Citi Grandmaster Index/03M405S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.02/06/2026	.02/07/2028	.1	4,405,846	334.71		107,503		100,109		104,780			(7,794)		30,024		0001
Purchased Call/Citi Grandmaster Index/03M405H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/28/2026	.01/28/2028	.1	3,790,089	335.62		92,478		84,729		85,057			(7,854)		25,837		0001
Purchased Call/Citi Grandmaster Index/03M405SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/23/2026	.01/24/2028	.1	6,447,966	334.68		157,330		143,480		152,404			(14,420)		43,484		0001
Purchased Call/Citi Grandmaster Index/03M404S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/02/2026	.12/31/2027	.1	2,319,535	331.73		56,597		49,952		65,128			(6,841)		15,357		0001
Purchased Call/Citi Grandmaster Index/03M405B8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/22/2026	.01/21/2028	.2	3,825,487	334.74		93,329		84,965		89,910			(8,703)		25,740		0001
Purchased Call/Citi Grandmaster Index/03M406S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.02/24/2026	.02/24/2028	.1	1,204,285	335.48		29,505		28,127		22,773			(1,415)		8,309		0001
Purchased Call/Citi Grandmaster Index/03M405X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.02/13/2026	.02/14/2028	.2	5,037,283	334.5		123,279		116,154		121,706			(7,731)		34,504		0001
Purchased Call/Citi Grandmaster Index/03M40790	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.02/25/2026	.02/25/2028	.1	2,184,034	336.06		53,290		50,875		48,584			(2,482)		15,080		0001
Purchased Call/Citi Grandmaster Index/03M406S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.02/27/2026	.02/28/2028	.1	1,742,653	335.92		42,695		40,992		38,156			(1,869)		12,058		0001
Purchased Call/Citi Grandmaster Index/03M40790	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.03/24/2026	.03/24/2028	.1	1,166,271	333.98		28,340		28,107		24,783			(271)		8,213		0001
Purchased Call/Citi Grandmaster Index/03M406S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.03/16/2026	.03/16/2028	.1	1,787,032	335.64		43,604		42,766		41,188			(895)		12,514		0001
Purchased Call/Citi Grandmaster Index/03M407S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.03/26/2026	.03/24/2028	.1	1,368,520	333.88		33,118		33,027		34,926			(227)		9,637		0001
Purchased Call/Citi Grandmaster Index/03M407S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.03/27/2026	.03/28/2028	.1	4,311,786	334.01		104,776		104,632		109,476			(573)		30,447		0001
Purchased Call/Citi Grandmaster Index/03M404S9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/06/2026	.01/06/2028	.1	1,676,345	335.38		40,952		36,283		37,677			(4,712)		11,164		0001
Purchased Call/Citi Grandmaster Index/03M405S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/14/2026	.01/14/2028	.1	263,074	335.91		6,419		5,758		4,693			(668)		1,761		0001
Purchased Call/Citi Grandmaster Index/03M404X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/07/2026	.01/07/2028	.1	1,363,889	334.37		33,279		29,530		32,489			(3,764)		9,079		0001
Purchased Call/Citi Grandmaster Index/03M405S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/13/2026	.01/13/2028	.1	1,876,076	335.93		46,776		40,997		40,958			(4,828)		12,547		0001
Purchased Call/Citi Grandmaster Index/03M405S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	.01/18/2026	.01/19/2028	.1	1,979,208	335.37		45,853		41,444		42,551			(4,629)		12,625		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M40589	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/20/2026	01/20/2028	1	1,014,692	332.88		24,758		22,412		22,274			(2,374)		6,822		0001
Purchased Call/Citi Grandmaster Index/03M40590	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/04/2026	02/04/2028	1	289,182	334.52		7,056		6,533		5,761			(532)		1,966		0001
Purchased Call/Citi Grandmaster Index/03M4049T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/02/2026	01/03/2028	1	5,816,680	331.73		142,509		125,847		163,553			(17,156)		38,601		0001
Purchased Call/Citi Grandmaster Index/03M4065A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/21/2026	01/21/2028	1	945,651	333.79		23,074		20,919		19,596			(2,181)		6,363		0001
Purchased Call/Citi Grandmaster Index/03M4055S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/16/2026	01/14/2028	2	231,849	336.11		5,554		5,012		4,079			(568)		1,552		0001
Purchased Call/Citi Grandmaster Index/03M4065J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/30/2026	01/28/2028	1	2,154,885	334.93		52,579		48,440		50,321			(4,333)		14,576		0001
Purchased Call/Citi Grandmaster Index/03M4066Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/05/2026	02/04/2028	1	4,908,020	333.89		119,756		111,332		122,077			(8,871)		33,372		0001
Purchased Call/Citi Grandmaster Index/03M4065L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/30/2026	02/01/2028	1	2,164,003	334.93		52,802		48,667		50,653			(4,328)		14,681		0001
Purchased Call/Citi Grandmaster Index/03M4066Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/18/2026	02/18/2028	1	1,898,195	334.94		46,506		43,951		44,824			(2,612)		13,040		0001
Purchased Call/Citi Grandmaster Index/03M4069M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/02/2026	02/02/2028	1	4,301,162	334.89		104,948		96,875		100,961			(8,195)		29,202		0001
Purchased Call/Citi Grandmaster Index/03M40669	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/26/2026	02/25/2028	1	4,890,208	335.76		119,321		114,384		110,700			(5,401)		33,764		0001
Purchased Call/Citi Grandmaster Index/03M4066H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/05/2026	03/03/2028	1	2,617,909	335.36		63,877		61,851		60,853			(2,278)		18,166		0001
Purchased Call/Citi Grandmaster Index/03M4066C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/27/2026	02/29/2028	1	1,889,679	335.92		41,397		39,748		37,987			(1,810)		11,700		0001
Purchased Call/Citi Grandmaster Index/03M4068F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/03/2026	03/03/2028	1	942,033	335.18		22,986		22,134		18,275			(880)		6,537		0001
Purchased Call/Citi Grandmaster Index/03M4066W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/20/2026	03/21/2028	1	4,756,202	334.43		115,576		114,306		117,573			(1,737)		33,423		0001
Purchased Call/Citi Grandmaster Index/03M40796	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/30/2026	03/30/2028	1	1,784,893	334.31		43,373		43,373		44,619			(59)		12,621		0001
Purchased Call/Citi Grandmaster Index/03M4066Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/23/2026	03/23/2028	1	593,481	333.66		14,422		14,283		12,867			(159)		4,176		0001
Purchased Call/Citi Grandmaster Index/03M4049R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/02/2026	01/04/2028	1	4,033,043	331.73		98,810		87,273		113,454			(11,879)		26,785		0001
Purchased Call/Citi Grandmaster Index/03M40593	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/27/2026	01/27/2028	1	2,563,657	335.61		62,553		57,226		57,516			(5,308)		17,328		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Grandmaster Index/03M14058K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIFZF321NEFA76	01/30/2026	01/31/2028	2	7,738,380	334.93		187,615		173,703		181,024			(14,663)		52,461		0001
Purchased Call/Citi Grandmaster Index/03M14058Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIFZF321NEFA76	02/13/2026	02/16/2028	1	3,242,450	334.5		79,440		74,857		78,425			(4,965)		22,242		0001
Purchased Call/Citi Grandmaster Index/03M14068V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIFZF321NEFA76	03/19/2026	03/17/2028	1	615,816	334.82		14,964		14,779		12,870			(246)		4,316		0001
Purchased Call/Citi Grandmaster Index/03M14075F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIFZF321NEFA76	03/31/2026	03/31/2028	1	1,325,238	334.83		32,203		32,203		32,207					9,377		0001
Purchased Call/Citi Grandmaster Index/03M14075I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIFZF321NEFA76	03/25/2026	03/24/2028	1	3,960,189	334.28		96,233		95,572		96,866			(791)		27,887		0001
Purchased Call/Citi Grandmaster Index/03M14058J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIFZF321NEFA76	02/12/2026	02/11/2028	1	5,683,404	334.43		138,675		130,439		137,652			(8,941)		38,844		0001
Purchased Call/Citi Grandmaster Index/03M14068O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIFZF321NEFA76	03/13/2026	03/15/2028	1	2,979,301	335.75		72,695		71,199		68,205			(1,795)		20,949		0001
Purchased Call/Citi Grandmaster Index/03M14068Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIFZF321NEFA76	03/20/2026	03/20/2028	1	1,580,985	334.43		38,418		37,995		39,063			(578)		11,102		0001
Purchased Call/NDX Index/NDX02128N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3PH16C71XBU11 Societe Generale SA	06/20/2025	06/22/2026	1	940,796	21628.4	84,201		112,016			112,016	(34,198)				2,243		0001
Purchased Call/NDX Index/NDX00023F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41 Societe Generale SA	06/06/2025	06/08/2026	1	1,956,842	21761.8	141,551		179,714			179,714	(67,003)				3,469		0001
Purchased Call/NDX Index/NDX00023A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41 Societe Generale SA	05/08/2025	05/08/2026	1	1,985,000	20063.6	132,962		251,820			251,820	(16,333)				2,557		0001
Purchased Call/NDX Index/NDX000235	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41 Societe Generale SA	04/08/2025	04/08/2026	1	1,269,917	17090.4	114,547		272,827			272,827	8,995				940		0001
Purchased Call/NDX Index/NDX000236	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41 Societe Generale SA	04/22/2025	04/22/2026	1	990,230	18276.4	74,267		163,959			163,959	4,964				1,216		0001
Purchased Call/NDX Index/NDX000234	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41 Societe Generale SA	04/08/2025	04/08/2026	1	1,520,000	17090.4	115,064		252,461			252,461	7,161				1,125		0001
Purchased Call/NDX Index/NDX013152	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MU1SP1BWP0K5P83 Royal Bank of Canada	08/22/2025	08/21/2028	1	1,601,433	23498.1	195,161		117,090			117,090	(63,324)				5,012		0001
Purchased Call/NDX Index/NDX02135A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3PH16C71XBU11	09/22/2025	09/22/2026	1	1,237,161	24761.1	110,726		61,536			61,536	(50,022)				4,283		0001
Purchased Call/NDX Index/NDX00098V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG BFME161C12L10CEHIK50 Royal Bank of Canada	09/08/2025	09/08/2026	1	1,300,629	23762.3	108,993		90,274			90,274	(48,805)				4,319		0001
Purchased Call/NDX Index/NDX02128Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3PH16C71XBU11 Royal Bank of Canada	08/08/2025	08/07/2026	1	1,856,265	28611.3	152,184		120,809			120,809	(76,120)				5,986		0001
Purchased Call/NDX Index/NDX02128Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3PH16C71XBU11 Royal Bank of Canada	07/08/2025	07/08/2026	1	1,380,057	22702.3	130,001		121,342			121,342	(78,087)				3,594		0001
Purchased Call/NDX Index/NDX013153	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MU1SP1BWP0K5P83 Societe Generale SA	08/22/2025	08/21/2026	1	1,176,001	23498.1	107,251		88,513			88,513	(56,941)				3,680		0001
Purchased Call/NDX Index/NDX00023R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41 Royal Bank of Canada	09/22/2025	09/22/2026	1	1,622,000	24761.1	133,977		79,172			79,172	(57,169)				5,916		0001
Purchased Call/NDX Index/NDX02128V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3PH16C71XBU11 Royal Bank of Canada	07/22/2025	07/22/2026	1	1,433,252	23063.6	131,859		114,623			114,623	(74,866)				3,987		0001
Purchased Call/NDX Index/NDX00098J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG BFME161C12L10CEHIK50 Royal Bank of Canada	09/08/2025	09/08/2026	1	1,095,088	23762.3	95,818		77,543			77,543	(45,694)				3,636		0001
Purchased Call/NDX Index/NDX02128Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3PH16C71XBU11	08/08/2025	08/07/2026	1	1,735,000	23611.3	159,967		118,762			118,762	(88,937)				5,157		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/NDX Index/NDX015053	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFIREST BANKS INC	10/08/2025	10/08/2026	1	1,598,799	25136.6	129,822			72,150		72,150	(49,620)				5,783		0001
Purchased Call/NDX Index/NDX005353	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2026	1	2,927,268	25628	271,065			140,110		140,110	(94,513)				12,161		0001
Purchased Call/NDX Index/NDX021350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/08/2025	10/08/2026	1	1,224,972	25136.6	115,147			55,937		55,937	(49,162)				4,431		0001
Purchased Call/NDX Index/NDX005357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2026	1	1,300,843	25461.7	118,377			69,465		69,465	(41,643)				5,553		0001
Purchased Call/NDX Index/NDX02135K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/07/2025	11/06/2026	1	1,463,055	25059.8	119,385			73,798		73,798	(44,140)				5,679		0001
Purchased Call/NDX Index/NDX015054	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFIREST BANKS INC	10/22/2025	10/22/2026	1	1,277,500	24879	125,451			71,092		71,092	(50,244)				4,787		0001
Purchased Call/NDX Index/NDX02135L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/07/2025	11/06/2026	1	1,466,000	25059.8	135,752			77,790		77,790	(52,648)				5,691		0001
Purchased Call/NDX Index/NDX01705H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2027	1	1,423,000	25507.1	124,370			76,562		76,562	(47,809)				6,265		0001
Purchased Call/NDX Index/NDX02135Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/06/2026	02/08/2027	1	1,335,417	25075.8	122,858			88,913		88,913	(33,945)				6,193		0001
Purchased Call/NDX Index/NDX021453	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/20/2026	02/22/2027	1	1,093,000	25012.6	99,572			75,144		75,144	(24,428)				5,181		0001
Purchased Call/NDX Index/NDX021450	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/06/2026	02/08/2027	1	1,070,203	25075.8	104,024			73,913		73,913	(30,111)				4,963		0001
Purchased Call/NDX Index/NDX015055	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFIREST BANKS INC	03/06/2026	03/08/2027	1	1,265,106	24643	118,161			94,181		94,181	(23,980)				6,123		0001
Purchased Call/NDX Index/NDX021459	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/20/2026	03/22/2027	1	2,432,000	23898.2	254,144			240,579		240,579	(13,965)				12,009		0001
Purchased Call/NDX Index/NDX021458	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/20/2026	03/22/2027	1	1,487,000	23898.2	141,167			134,282		134,282	(6,885)				7,392		0001
Purchased Call/NDX Index/NDX021457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/20/2026	03/22/2027	1	1,873,770	23898.2	157,022			150,080		150,080	(6,942)				9,253		0001
Purchased Call/NDX Index/NDX000157	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/22/2026	01/22/2027	1	1,225,840	25518.3	111,061			69,407		69,407	(41,654)				5,529		0001
Purchased Call/NDX Index/NDX01705I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2027	1	2,305,000	25507.1	213,443			127,679		127,679	(85,764)				10,148		0001
Purchased Call/NDX Index/NDX021451	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/06/2026	02/08/2027	1	1,065,000	25075.8	105,222			74,313		74,313	(30,909)				4,939		0001
Purchased Call/NDX Index/NDX005052	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2023	05/08/2029	1	1,985,000	13291.6	583,789			1,863,459		1,863,459	(222,929)				17,494		0001
Purchased Call/NDX Index/NDX005054	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/21/2023	07/20/2029	1	1,955,000	15425.7	467,152			1,071,647		1,071,647	(133,421)				13,684		0001
Purchased Call/NDX Index/NDX005056	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/08/2023	09/07/2029	1	1,756,366	15280.2	566,077			1,285,754		1,285,754	(157,467)				16,280		0001
Purchased Call/NDX Index/NDX005058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/06/2023	10/08/2029	1	2,271,965	14973.2	764,289			1,741,149		1,741,149	(208,918)				21,331		0001
Purchased Call/NDX Index/NDX00505A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2023	10/22/2029	1	1,354,000	14580.9	459,412			1,098,368		1,098,368	(128,994)				12,781		0001
Purchased Call/NDX Index/NDX00505C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/22/2023	11/21/2029	1	1,943,908	16001.4	618,163			1,314,156		1,314,156	(163,472)				18,560		0001
Purchased Call/NDX Index/NDX00505D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2023	12/21/2029	1	2,771,222	16777.4	886,791			1,707,063		1,707,063	(233,391)				26,756		0001
Purchased Call/NDX Index/NDX005056	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/08/2024	01/08/2030	1	1,532,366	16649.9	469,210			962,437		962,437	(131,539)				14,883		0001
Purchased Call/NDX Index/NDX00505I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2024	01/22/2030	1	2,440,706	17330.4	751,737			1,411,203		1,411,203	(198,716)				23,840		0001

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Purchased Call/NDX Index/NDX0050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/08/2024	02/08/2030	1	3,387,247	17783.2	1,225,281			2,187,563		2,187,563	(312,457)				39,184		0001	
Purchased Call/NDX Index/NDX0050SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/08/2024	03/08/2030	1	2,639,427	18018.5	877,099			1,520,647		1,520,647	(218,848)				28,180		0001	
Purchased Call/NDX Index/NDX0130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/08/2023	02/08/2029	1	1,833,000	12495.4	538,515			1,906,731		1,906,731	(217,264)				15,508		0001	
Purchased Call/NDX Index/NDX0130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/22/2023	05/22/2029	1	1,702,614	13849.7	511,465			1,479,028		1,479,028	(179,501)				15,098		0001	
Purchased Call/NDX Index/NDX0130S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/08/2023	06/08/2029	1	1,547,000	14484.5	475,857			1,236,761		1,236,761	(154,198)				13,819		0001	
Purchased Call/NDX Index/NDX0130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/22/2023	06/22/2029	1	1,734,000	15042.3	534,245			1,289,349		1,289,349	(164,716)				15,582		0001	
Purchased Call/NDX Index/NDX0130S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/22/2023	08/22/2029	1	1,488,000	14909	483,302			1,138,514		1,138,514	(143,265)				13,713		0001	
Purchased Call/NDX Index/NDX0130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/08/2023	11/08/2029	1	1,591,801	15313.2	514,152			1,172,045		1,172,045	(148,369)				15,124		0001	
Purchased Call/NDX Index/NDX0130S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/22/2024	02/22/2030	1	3,653,959	18004.7	1,141,862			1,954,331		1,954,331	(273,096)				36,086		0001	
Purchased Call/NDX Index/NDX0130S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/22/2024	03/22/2030	1	1,277,983	18339.4	357,963			577,187		577,187	(64,451)				12,745		0001	
Purchased Call/NDX Index/NDX0150S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ROYAL BANK OF CANADA	09/22/2023	09/21/2029	1	2,019,000	14701.1	657,790			1,608,071		1,608,071	(190,113)				18,830		0001	
Purchased Call/NDX Index/NDX0210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ROYAL BANK OF CANADA	08/22/2022	08/22/2028	1	2,075,474	12890.5	619,322			1,998,391		1,998,391	(230,537)				16,067		0001	
Purchased Call/NDX Index/NDX0210S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ROYAL BANK OF CANADA	12/08/2022	12/08/2028	1	1,748,000	11637.5	550,620			2,036,634		2,036,634	(226,930)				14,343		0001	
Purchased Call/NDX Index/NDX0210S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ROYAL BANK OF CANADA	03/22/2023	03/22/2029	1	1,508,352	12567.2	457,483			1,555,267		1,555,267	(179,721)				13,015		0001	
Purchased Call/NDX Index/NDX0210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ROYAL BANK OF CANADA	07/07/2023	07/06/2029	1	2,136,154	15036.9	678,870			1,596,658		1,596,658	(203,848)				19,310		0001	
Purchased Call/NDX Index/NDX0210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ROYAL BANK OF CANADA	08/08/2023	08/08/2029	1	1,766,256	15273	553,995			1,289,298		1,289,298	(165,031)				16,204		0001	
Purchased Call/NDX Index/NDX0210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ROYAL BANK OF CANADA	12/08/2023	12/07/2029	1	1,717,840	16084.7	543,525			1,152,492		1,152,492	(148,471)				16,500		0001	
Purchased Call/NDX Index/NDX0210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ROYAL BANK OF CANADA	03/22/2024	03/22/2030	1	1,778,000	18339.4	558,825			917,813		917,813	(127,432)				17,731		0001	
Purchased Call/NDX Index/NDX0210S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ROYAL BANK OF CANADA	04/22/2024	04/22/2030	1	1,824,000	17210.9	599,914			1,090,285		1,090,285	(143,211)				18,383		0001	
Purchased Call/NDX Index/NDX0130S9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/08/2024	05/08/2030	1	2,454,146	18085	793,118			1,334,290		1,334,290	(170,626)				24,867		0001	
Purchased Call/NDX Index/NDX0050S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/07/2024	06/07/2030	1	831,217	19001	235,733			355,495		355,495	(40,955)				8,506		0001	
Purchased Call/NDX Index/NDX0130S3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/22/2024	05/22/2030	1	1,433,344	18705.2	460,677			724,782		724,782	(94,480)				14,591		0001	
Purchased Call/NDX Index/NDX0130S8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/22/2024	05/22/2030	1	1,576,748	18705.2	443,855			691,317		691,317	(78,158)				16,051		0001	
Purchased Call/NDX Index/NDX0210S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ROYAL BANK OF CANADA	06/21/2024	06/21/2030	1	1,267,936	19700.4	398,766			566,664		566,664	(80,824)				13,035		0001	
Purchased Call/NDX Index/NDX0210S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ROYAL BANK OF CANADA	04/08/2024	04/08/2030	1	2,023,000	18100.2	644,123			1,079,572		1,079,572	(147,754)				20,292		0001	
Purchased Call/NDX Index/NDX0050S9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/07/2024	06/07/2030	1	2,462,000	19001	776,548			1,188,924		1,188,924	(177,056)				25,083		0001	
Purchased Call/NDX Index/NDX0210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ROYAL BANK OF CANADA	07/08/2024	07/08/2030	1	1,543,935	20439.5	483,097			633,680		633,680	(92,605)				15,959		0001	
Purchased Call/NDX Index/NDX0050S9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2024	08/08/2030	1	2,273,395	18413.8	706,799			1,201,412		1,201,412	(170,411)				23,732		0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/NDX Index/NDX005151	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/20/2024	09/20/2030	1	985,647	19791.5	294,511			446,349		446,349	(65,751)				10,427		0001
Purchased Call/NDX Index/NDX01305R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/06/2024	09/06/2030	1	2,404,821	19421.3	721,206			1,275,096		1,275,096	(178,757)				25,332		0001
Purchased Call/NDX Index/NDX00505X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2024	08/08/2030	1	1,124,000	19413.8	309,887			507,510		507,510	(54,791)				11,733		0001
Purchased Call/NDX Index/NDX021150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/16/2024	07/16/2029	1	5,286,200	24606.9	950,688			1,329,468		1,329,468	(270,370)				48,075		0001
Purchased Call/NDX Index/NDX005059	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2024	07/22/2030	1	1,270,552	19822.9	389,716			584,237		584,237	(85,407)				13,192		0001
Purchased Call/NDX Index/NDX021159	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/22/2024	08/22/2030	1	1,577,790	19491.8	474,126			734,420		734,420	(101,982)				16,543		0001
Purchased Call/NDX Index/NDX00515H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/06/2024	12/06/2030	1	2,388,491	21622.3	788,616			891,156		891,156	(126,809)				25,857		0001
Purchased Call/NDX Index/NDX01305Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/08/2024	11/08/2030	1	2,059,126	21117.2	656,655			807,859		807,859	(123,480)				22,108		0001
Purchased Call/NDX Index/NDX00515F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/22/2024	11/22/2030	1	1,848,593	20776.2	599,314			758,508		758,508	(105,051)				19,930		0001
Purchased Call/NDX Index/NDX01305V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/22/2024	10/22/2030	1	1,824,442	20383.6	566,307			775,709		775,709	(115,888)				19,489		0001
Purchased Call/NDX Index/NDX00515L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/20/2024	12/20/2030	1	2,180,094	21289.2	735,346			849,209		849,209	(119,008)				23,897		0001
Purchased Call/NDX Index/NDX01305J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/08/2024	10/08/2030	1	1,840,118	20107.8	562,156			804,797		804,797	(119,333)				19,574		0001
Purchased Call/NDX Index/NDX017059	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/07/2031	1	2,102,000	21401.3	682,940			804,080		804,080	(120,207)				23,170		0001
Purchased Call/NDX Index/NDX00515Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/21/2025	03/21/2031	1	4,034,003	19754	1,285,722			1,920,235		1,920,235	(251,613)				44,980		0001
Purchased Call/NDX Index/NDX00515V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/07/2025	03/07/2031	1	2,827,122	20201.4	920,794			1,274,183		1,274,183	(169,760)				31,408		0001
Purchased Call/NDX Index/NDX02115R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/08/2025	01/08/2031	1	1,044,000	21181	316,750			380,503		380,503	(46,979)				11,410		0001
Purchased Call/NDX Index/NDX00515S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2025	01/22/2031	1	1,838,075	21853	605,646			677,206		677,206	(96,276)				20,170		0001
Purchased Call/NDX Index/NDX01705A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/07/2031	1	1,382,007	21401.3	409,529			483,987		483,987	(61,610)				15,344		0001
Purchased Call/NDX Index/NDX021237	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/07/2025	03/07/2031	1	1,391,842	20201.4	405,861			553,445		553,445	(63,302)				15,463		0001
Purchased Call/NDX Index/NDX021232	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/21/2025	02/21/2031	1	1,916,494	21614.1	633,401			732,022		732,022	(105,094)				21,209		0001
Purchased Call/NDX Index/NDX02115U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	01/22/2025	01/22/2031	1	1,271,000	21853	377,360			436,507		436,507	(55,783)				13,947		0001
Purchased Call/NDX Index/NDX00515N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/08/2025	01/08/2031	1	3,563,000	21181	1,207,857			1,412,371		1,412,371	(196,574)				38,941		0001
Purchased Call/NDX Index/NDX061082	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/06/2031	1	1,307,461	21761.8	427,017			508,062		508,062	(72,542)				14,888		0001
Purchased Call/NDX Index/NDX005239	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2031	1	1,038,000	20063.6	283,987			380,033		380,033	(40,963)				11,729		0001
Purchased Call/NDX Index/NDX00523C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2025	05/22/2031	1	1,317,479	21112.5	438,852			546,034		546,034	(74,382)				14,942		0001
Purchased Call/NDX Index/NDX01705F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2031	1	1,860,283	18276.4	607,382			1,058,477		1,058,477	(127,234)				20,929		0001
Purchased Call/NDX Index/NDX00505H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/20/2025	06/20/2031	1	977,735	21626.4	318,253			385,832		385,832	(54,261)				11,174		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/NDX Index/NDX000238	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2031	1	1,838,533	20063.6	597,155			855,051		855,051					20,774		0001
Purchased Call/NDX Index/NDX000232	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2031	1	4,465,168	17090.4	1,460,141			2,918,427		2,918,427					50,381		0001
Purchased Call/NDX Index/NDX000233	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2031	1	1,666,000	17090.4	469,979			835,349		835,349					18,672		0001
Purchased Call/NDX Index/NDX040096	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/22/2025	08/22/2031	1	1,700,915	23498.1	483,265			527,789		527,789					19,758		0001
Purchased Call/NDX Index/NDX04009F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/22/2025	08/22/2031	1	2,079,000	23498.1	685,280			678,427		678,427					24,150		0001
Purchased Call/NDX Index/NDX000230	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/22/2025	09/22/2031	1	1,292,000	24761.1	420,675			371,615		371,615					15,125		0001
Purchased Call/NDX Index/NDX02123H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/08/2025	08/08/2031	1	1,580,000	23611.3	507,338			508,036		508,036					18,288		0001
Purchased Call/NDX Index/NDX00009R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/08/2025	07/08/2031	1	1,465,042	22702.3	400,224			525,915		525,915					17,167		0001
Purchased Call/NDX Index/NDX0213S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/08/2025	09/08/2031	1	1,692,000	23762.3	537,548			539,690		539,690					19,739		0001
Purchased Call/NDX Index/NDX0213S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/08/2025	09/08/2031	1	1,028,000	23762.3	286,064			312,914		312,914					11,993		0001
Purchased Call/NDX Index/NDX00023P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/22/2025	09/22/2031	1	1,361,000	24761.1	393,057			376,767		376,767					15,933		0001
Purchased Call/NDX Index/NDX04009C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/08/2025	08/08/2031	1	1,183,000	23611.3	341,887			362,683		362,683					13,693		0001
Purchased Call/NDX Index/NDX04009A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/22/2025	07/22/2031	1	1,755,000	23063.6	570,375			595,058		595,058					20,225		0001
Purchased Call/NDX Index/NDX0213S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/22/2025	12/22/2031	1	1,964,000	25461.7	646,549			540,544		540,544					23,510		0001
Purchased Call/NDX Index/NDX00009T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/08/2025	10/08/2031	1	1,254,000	25196.6	413,945			348,011		348,011					14,739		0001
Purchased Call/NDX Index/NDX0003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2031	1	2,022,000	25628	676,359			544,520		544,520					24,123		0001
Purchased Call/NDX Index/NDX00003Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/08/2025	10/08/2031	1	1,304,000	25196.6	378,160			333,484		333,484					15,327		0001
Purchased Call/NDX Index/NDX040091	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/22/2025	10/22/2031	1	1,811,000	24879	588,384			518,330		518,330					21,360		0001
Purchased Call/NDX Index/NDX04005J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/07/2025	11/07/2031	1	1,073,000	25059.8	305,269			273,353		273,353					12,705		0001
Purchased Call/NDX Index/NDX0213SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/22/2025	12/22/2031	1	1,535,000	25461.7	423,647			362,228		362,228					18,374		0001
Purchased Call/NDX Index/NDX0213S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/07/2025	11/07/2031	1	1,986,000	25059.8	667,693			562,340		562,340					23,516		0001
Purchased Call/NDX Index/NDX0003SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/20/2026	03/22/2032	1	1,131,000	23898.2	389,969			379,215		379,215					13,830		0001
Purchased Call/NDX Index/NDX04009N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/08/2026	01/08/2032	1	2,245,000	25507.1	732,983			616,929		616,929					26,982		0001
Purchased Call/NDX Index/NDX0003SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/06/2032	1	1,437,000	25075.8	392,732			346,588		346,588					17,389		0001
Purchased Call/NDX Index/NDX0003SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/20/2026	03/22/2032	1	1,593,000	23898.2	501,158			488,982		488,982					19,479		0001
Purchased Call/NDX Index/NDX04009P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/22/2026	01/22/2032	1	1,706,000	25518.3	563,982			471,305		471,305					20,596		0001
Purchased Call/NDX Index/NDX04009Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	02/20/2026	02/20/2032	1	1,465,000	25012.6	487,229			436,879		436,879					18,029		0001
Purchased Call/NDX Index/NDX0003S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/06/2032	1	1,221,000	25075.8	406,593			356,967		356,967					14,776		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/NDX Index/NDX00535H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	03/06/2026	03/08/2032	1	1,065,000	24643 .....	.....	291,587 .....	.....	287,523 .....	.....	267,523	(24,074) .....	.....	.....	.....	12,381 .....	.....	0001
Purchased Call/NDX Index/NDX00535G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Société Générale SA	03/06/2026	03/08/2032	1	1,825,000	24643 .....	.....	605,718 .....	.....	563,493 .....	.....	563,493	(42,224) .....	.....	.....	.....	22,244 .....	.....	0001
Purchased Call/BX11MSTN Index/SBM07LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/08/2026	1	65,054	1553.09	4,202 .....	.....	.....	5,123 .....	.....	5,123	177 .....	.....	.....	.....	105 .....	.....	0001
Purchased Call/BX11MSTN Index/SBM07LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/22/2026	2	120,703	1575.89	9,163 .....	.....	.....	9,600 .....	.....	9,600	319 .....	.....	.....	.....	228 .....	.....	0001
Purchased Call/BX11MSTN Index/SBM07LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2026	1	6,051	1488.34	417 .....	.....	.....	641 .....	.....	641	46 .....	.....	.....	.....	7 .....	.....	0001
Purchased Call/BX11MSTN Index/SBM07LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2026	1	10,926	1397.77	835 .....	.....	.....	1,519 .....	.....	1,519	135 .....	.....	.....	.....	8 .....	.....	0001
Purchased Call/BX11MSTN Index/SBM07LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/08/2026	1	62,701	1553.09	5,073 .....	.....	.....	6,077 .....	.....	6,077	193 .....	.....	.....	.....	101 .....	.....	0001
Purchased Call/BX11MSTN Index/SBM07LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2026	1	19,504	1488.34	1,223 .....	.....	.....	1,847 .....	.....	1,847	338 .....	.....	.....	.....	24 .....	.....	0001
Purchased Call/BX11MSTN Index/SBM07LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2026	1	35,331	1809.91	2,247 .....	.....	.....	2,223 .....	.....	2,223	87 .....	.....	.....	.....	77 .....	.....	0001
Purchased Call/BX11MSTN Index/SBM07LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2026	1	135,909	1397.77	8,508 .....	.....	.....	14,213 .....	.....	14,213	1,051 .....	.....	.....	.....	101 .....	.....	0001
Purchased Call/BX11MSTN Index/SBM07LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/08/2026	1	21,631	1553.09	1,663 .....	.....	.....	2,038 .....	.....	2,038	70 .....	.....	.....	.....	35 .....	.....	0001
Purchased Call/BX11MSTN Index/SBM07LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2026	1	34,830	1397.77	2,462 .....	.....	.....	4,330 .....	.....	4,330	366 .....	.....	.....	.....	26 .....	.....	0001
Purchased Call/BX11MSTN Index/SBM07LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2026	1	37,599	1397.77	1,436 .....	.....	.....	2,250 .....	.....	2,250	132 .....	.....	.....	.....	28 .....	.....	0001
Purchased Call/BX11MSTN Index/SBM07LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2026	1	13,984	1809.91	917 .....	.....	.....	908 .....	.....	908	37 .....	.....	.....	.....	30 .....	.....	0001
Purchased Call/BX11MSTN Index/SBM07LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	9,202	1595.74	700 .....	.....	.....	733 .....	.....	733	33 .....	.....	.....	.....	22 .....	.....	0001
Purchased Call/BX11MSTN Index/SBM07LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	9,425	1595.74	786 .....	.....	.....	811 .....	.....	811	37 .....	.....	.....	.....	22 .....	.....	0001
Purchased Call/BX11MSTN Index/SBM07LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	12,755	1595.74	917 .....	.....	.....	959 .....	.....	959	39 .....	.....	.....	.....	30 .....	.....	0001
Purchased Call/BX11MSTN Index/SBM07LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/22/2026	1	20,016	1575.89	1,471 .....	.....	.....	1,630 .....	.....	1,630	56 .....	.....	.....	.....	38 .....	.....	0001
Purchased Call/BX11MSTN Index/SBM07LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/08/2026	1	14,925	1553.09	1,287 .....	.....	.....	1,494 .....	.....	1,494	29 .....	.....	.....	.....	24 .....	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call /BX11M1STN Index/SB007LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2026	1	157,780	1397.77	11,471			20,387		20,387	1,722				117		0001
Purchased Call /BX11M1STN Index/SB007LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2026	2	93,276	1488.34	6,807			10,499		10,499	733				114		0001
Purchased Call /BX11M1STN Index/SB007LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2026	1	90,534	1488.34	5,486			8,225		8,225	624				111		0001
Purchased Call /BX11M1STN Index/SB007LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/08/2026	1	112,221	1533.09	7,934			9,693		9,693	344				181		0001
Purchased Call /BX11M1STN Index/SB007LS6G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2026	1	144,580	1609.91	11,393			10,845		10,845	425				314		0001
Purchased Call /BX11M1STN Index/SB007LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	113,852	1595.74	9,074			9,452		9,452	438				271		0001
Purchased Call /BX11M1STN Index/SB007LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/08/2026	1	80,594	1533.09	4,610			5,633		5,633	193				130		0001
Purchased Call /BX11M1STN Index/SB007LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/08/2026	2	53,322	1609.91	3,818			3,888		3,888	169				116		0001
Purchased Call /BX11M1STN Index/SB007LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2026	1	102,199	1397.77	6,173			10,182		10,182	733				76		0001
Purchased Call /BX11M1STN Index/SB007LS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	155,633	1595.74	13,447			13,668		13,668	566				371		0001
Purchased Call /BX11M1STN Index/SB007LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/22/2026	1	35,160	1575.89	2,317			4,717		4,717	178				66		0001
Purchased Call /BX11M1STN Index/SB007LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2026	1	5,576	1609.91	470			430		430	11				12		0001
Purchased Call /BX11M1STN Index/SB007LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	13,072	1595.74	1,184			1,170		1,170	36				31		0001
Purchased Call /BX11M1STN Index/SB007LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2026	1	4,008	1488.34	306			476		476	32				5		0001
Purchased Call /BX11M1STN Index/SB007LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2026	1	11,109	1488.34	788			1,213		1,213	86				14		0001
Purchased Call /BX11M1STN Index/SB007LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/08/2026	1	22,185	1609.91	1,567			1,606		1,606	70				48		0001
Purchased Call /BX11M1STN Index/SB007LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2026	1	53,872	1488.34	2,063			3,062		3,062	241				66		0001
Purchased Call /BX11M1STN Index/SB007LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2026	1	69,879	1609.91	5,954			5,403		5,403	128				152		0001
Purchased Call /BX11M1STN Index/SB007LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/22/2026	1	65,482	1575.89	5,481			5,879		5,879	160				124		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /BX11M1STN Index/58M07N6X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/08/2025	08/07/2026	1	17,312	1655.04	1,170			1,059		1,059	81				51		0001
Purchased Call /BX11M1STN Index/58M07N6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/22/2025	08/21/2026	1	82,162	1699.07	6,195			4,495		4,495	500				257		0001
Purchased Call /BX11M1STN Index/58M07N64	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/08/2025	07/08/2026	1	33,251	1650.29	2,663			2,179		2,179	106				87		0001
Purchased Call /BX11M1STN Index/58M07N61	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/08/2025	08/07/2026	1	87,944	1655.04	6,842			6,101		6,101	513				261		0001
Purchased Call /BX11M1STN Index/58M07N60	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/08/2025	08/07/2026	1	16,579	1655.04	1,217			1,097		1,097	91				49		0001
Purchased Call /BX11M1STN Index/58M07N6L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/08/2025	09/08/2026	1	5,461	1699.07	377			292		292	33				18		0001
Purchased Call /BX11M1STN Index/58M07N6P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/08/2025	09/08/2026	1	19,684	1699.07	1,488			1,132		1,132	132				65		0001
Purchased Call /BX11M1STN Index/58M07N60	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/08/2025	09/08/2026	1	104,101	1699.07	7,995			6,038		6,038	701				346		0001
Purchased Call /BX11M1STN Index/58M07N6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/22/2025	09/22/2026	1	2,855	1696	216			173		173	20				10		0001
Purchased Call /BX11M1STN Index/58M07N6R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/08/2025	09/08/2026	1	110,139	1699.07	7,996			6,145		6,145	715				366		0001
Purchased Call /BX11M1STN Index/58M07N6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/22/2025	07/22/2026	1	17,173	1681.61	1,321			944		944	81				48		0001
Purchased Call /BX11M1STN Index/58M07N6M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/08/2025	09/08/2026	1	11,061	1699.07	810			621		621	72				37		0001
Purchased Call /BX11M1STN Index/58M07N6I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/08/2025	08/07/2026	1	71,211	1655.04	5,611			4,981		4,981	416				212		0001
Purchased Call /BX11M1STN Index/58M07N6N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/08/2025	09/08/2026	1	20,021	1699.07	1,572			1,179		1,179	135				66		0001
Purchased Call /BX11M1STN Index/58M07N61	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/22/2025	09/22/2026	1	55,044	1696	4,222			3,369		3,369	394				191		0001
Purchased Call /BX11M1STN Index/58M07N6M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/22/2025	07/22/2026	1	7,401	1681.61	611			416		416	31				21		0001
Purchased Call /BX11M1STN Index/58M07N67	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/08/2025	07/08/2026	1	6,007	1650.29	442			377		377	27				16		0001
Purchased Call /BX11M1STN Index/58M07N6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/22/2025	07/22/2026	1	22,298	1681.61	1,824			1,251		1,251	95				62		0001
Purchased Call /BX11M1STN Index/58M07N6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/08/2025	08/07/2026	1	23,031	1655.04	1,674			1,512		1,512	125				89		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /BX111MSTN Index/SB007N61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2026	1	135,303	1681.61	10,960			7,573		7,573	387				376		0001
Purchased Call /BX111MSTN Index/SB007N62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2025	08/07/2026	1	16,135	1655.04	1,347			1,166		1,166	88				48		0001
Purchased Call /BX111MSTN Index/SB007N69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	9,504	1699.07	641			482		482	54				30		0001
Purchased Call /BX111MSTN Index/SB007N6Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2025	08/07/2026	1	25,004	1655.04	1,893			1,639		1,639	143				74		0001
Purchased Call /BX111MSTN Index/SB007N6C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	35,447	1699.07	2,566			1,892		1,892	214				111		0001
Purchased Call /BX111MSTN Index/SB007N65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/08/2026	1	26,773	1650.29	1,912			1,645		1,645	118				70		0001
Purchased Call /BX111MSTN Index/SB007N6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	43,557	1699.07	3,445			2,441		2,441	259				136		0001
Purchased Call /BX111MSTN Index/SB007N6Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/08/2026	1	25,740	1699.07	2,044			1,525		1,525	174				85		0001
Purchased Call /BX111MSTN Index/SB007N6O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2026	1	122,111	1681.61	9,000			6,586		6,586	594				340		0001
Purchased Call /BX111MSTN Index/SB007P90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/22/2026	1	85,074	1696	5,862			4,754		4,754	527				295		0001
Purchased Call /BX111MSTN Index/SB007P92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/22/2026	1	11,164	1696	921			716		716	82				39		0001
Purchased Call /BX111MSTN Index/SB007N68	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/08/2026	1	49,349	1650.29	4,269			3,299		3,299	153				129		0001
Purchased Call /BX111MSTN Index/SB007N66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/08/2026	1	28,912	1650.29	2,287			1,885		1,885	121				75		0001
Purchased Call /BX111MSTN Index/SB007N6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/08/2026	1	39,185	1699.07	3,194			2,353		2,353	260				130		0001
Purchased Call /BX111MSTN Index/SB007N69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/08/2026	1	17,141	1650.29	1,388			1,128		1,128	68				45		0001
Purchased Call /BX111MSTN Index/SB007P9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2026	1	147,439	1692.35	12,739			10,599		10,599	1,255				552		0001
Purchased Call /BX111MSTN Index/SB007P93	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2026	1	194,120	1673.81	12,987			12,311		12,311	769				829		0001
Purchased Call /BX111MSTN Index/SB007N6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2026	1	51,206	1650.79	3,620			3,634		3,634	187				213		0001
Purchased Call /BX111MSTN Index/SB007N66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/06/2026	2	60,534	1640.41	4,509			4,610		4,610	259				235		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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Purchased Call /BX11MSTN Index/SB017P90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2026	2	96,833	1677.64	8,005			7,114		7,114	771				360		0001	
Purchased Call /BX11MSTN Index/SB017P90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2026	1	14,479	1692.35	1,147			973		973	114				54		0001	
Purchased Call /BX11MSTN Index/SB017P98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2026	1	9,511	1677.64	791			703		703	76				34		0001	
Purchased Call /BX11MSTN Index/SB017Q65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/06/2026	2	57,111	1640.41	3,980			3,996		3,996	177				222		0001	
Purchased Call /BX11MSTN Index/SB017Q6F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	11/20/2026	2	137,131	1646.31	9,570			9,503		9,503	442				549		0001	
Purchased Call /BX11MSTN Index/SB017P9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2026	1	14,764	1692.35	1,237			1,038		1,038	124				55		0001	
Purchased Call /BX11MSTN Index/SB017P99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2026	1	97,297	1677.64	6,859			6,141		6,141	571				352		0001	
Purchased Call /BX11MSTN Index/SB017Q63	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/06/2026	2	246,499	1640.41	22,108			23,608		23,608	2,147				957		0001	
Purchased Call /BX11MSTN Index/SB017P9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2026	1	11,266	1692.35	747			633		633	60				42		0001	
Purchased Call /BX11MSTN Index/SB017P9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2026	1	9,399	1692.35	733			623		623	72				35		0001	
Purchased Call /BX11MSTN Index/SB017Q66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	11/20/2026	2	88,706	1646.31	8,059			8,461		8,461	803				355		0001	
Purchased Call /BX11MSTN Index/SB017Q60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	11/20/2026	1	9,993	1646.31	672			698		698	5				40		0001	
Purchased Call /BX11MSTN Index/SB017Q64	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/06/2026	2	75,847	1640.41	5,415			5,470		5,470	264				294		0001	
Purchased Call /BX11MSTN Index/SB017Q6U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2026	1	19,857	1650.79	1,513			1,564		1,564	104				82		0001	
Purchased Call /BX11MSTN Index/SB017Q62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	2	46,229	1640.41	4,063			4,330		4,330	383				179		0001	
Purchased Call /BX11MSTN Index/SB017Q67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	41,537	1640.41	3,265			3,387		3,387	226				161		0001	
Purchased Call /BX11MSTN Index/SB017Q6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/20/2026	1	38,727	1646.31	3,138			3,212		3,212	222				159		0001	
Purchased Call /BX11MSTN Index/SB017R66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2026	1	17,175	1673.81	1,396			1,432		1,432	147				73		0001	
Purchased Call /BX11MSTN Index/SB017Q6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/20/2026	1	13,875	1646.31	1,235			1,293		1,293	119				56		0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call /BX111MSTN Index/SB0017P9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2026	1	2,882	1677.64	199			178		178	16				10		0001	
Purchased Call /BX111MSTN Index/SB0017P87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2026	1	7,074	1673.81	597			625		625	69				30		0001	
Purchased Call /BX111MSTN Index/SB0017Q9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/20/2026	1	52,143	1646.31	3,728			3,725		3,725	188				209		0001	
Purchased Call /BX111MSTN Index/SB0017P9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2026	1	27,392	1677.64	1,843			1,644		1,644	142				99		0001	
Purchased Call /BX111MSTN Index/SB0017P9T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2026	1	8,107	1692.35	602			512		512	57				30		0001	
Purchased Call /BX111MSTN Index/SB0017Q9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2026	1	69,409	1650.79	5,379			5,387		5,587	389				288		0001	
Purchased Call /BX111MSTN Index/SB0017Q9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/06/2026	2	86,034	1640.41	6,865			7,155		7,155	499				334		0001	
Purchased Call /BX111MSTN Index/SB0017P84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2026	1	166,509	1673.81	14,566			14,684		14,684	1,374				796		0001	
Purchased Call /BX111MSTN Index/SB0017P85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2026	1	9,797	1673.81	686			660		660	46				42		0001	
Purchased Call /BX111MSTN Index/SB0017P9U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2026	1	55,054	1692.35	3,744			3,181		3,181	315				206		0001	
Purchased Call /BX111MSTN Index/SB0017P9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2026	1	7,572	1677.64	497			441		441	37				27		0001	
Purchased Call /BX111MSTN Index/SB0017P9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2026	1	2,295	1677.64	168			151		151	15				8		0001	
Purchased Call /BX111MSTN Index/SB0017P9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2026	1	287,337	1692.35	20,487			17,439		17,439	1,838				1,077		0001	
Purchased Call /BX111MSTN Index/SB0017Q9T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2026	1	41,360	1650.79	3,445			3,685		3,685	318				172		0001	
Purchased Call /BX111MSTN Index/SB0017P82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2026	1	257,607	1673.81	19,630			19,554		19,554	1,718				1,100		0001	
Purchased Call /BX111MSTN Index/SB0017Q9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2026	1	218,344	1650.79	17,402			18,277		18,277	1,388				907		0001	
Purchased Call /BX111MSTN Index/SB0017P9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2026	1	75,342	1677.64	5,621			5,048		5,048	508				273		0001	
Purchased Call /BX111MSTN Index/SB0017P83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2027	1	18,534	1772.7				837		837	(338)				90		0001	
Purchased Call /BX111MSTN Index/SB0017P8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	25,403	1737.75				1,632		1,632	(372)				115		0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /BX111MSTN Index/SBM07SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	33,603	1780.9		3,041		1,996		1,996	(1,045)				156		0001
Purchased Call /BX111MSTN Index/SBM07SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	100,169	1797.02		6,040		3,950		3,950	(2,090)				475		0001
Purchased Call /BX111MSTN Index/SBM07SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	3,413	1780.9		204		141		141	(63)				16		0001
Purchased Call /BX111MSTN Index/SBM077R8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	8,888	1737.75		597		477		477	(120)				40		0001
Purchased Call /BX111MSTN Index/SBM077SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	02/22/2027	2	27,993	1797.02		2,176		1,404		1,404	(772)				133		0001
Purchased Call /BX111MSTN Index/SBM077IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2027	1	92,569	1772.7		7,239		5,128		5,128	(2,111)				448		0001
Purchased Call /BX111MSTN Index/SBM077S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	51,004	1797.02		3,540		2,285		2,285	(1,254)				242		0001
Purchased Call /BX111MSTN Index/SBM077SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	33,367	1797.02		2,923		1,815		1,815	(1,109)				158		0001
Purchased Call /BX111MSTN Index/SBM077R8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2027	1	8,551	1703.41		675		627		627	(48)				38		0001
Purchased Call /BX111MSTN Index/SBM077SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	38,735	1780.9		3,350		2,243		2,243	(1,106)				184		0001
Purchased Call /BX111MSTN Index/SBM077IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2027	1	11,985	1772.7		1,031		722		722	(309)				58		0001
Purchased Call /BX111MSTN Index/SBM077SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	16,488	1797.02		1,434		893		893	(542)				78		0001
Purchased Call /BX111MSTN Index/SBM077R8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2027	1	36,967	1703.41		2,769		2,537		2,537	(232)				163		0001
Purchased Call /BX111MSTN Index/SBM077R8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2027	1	16,503	1703.41		1,099		977		977	(122)				73		0001
Purchased Call /BX111MSTN Index/SBM077R8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	2	272,241	1737.75		22,539		16,998		16,998	(5,542)				1,228		0001
Purchased Call /BX111MSTN Index/SBM077S88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	36,788	1780.9		2,814		1,918		1,918	(896)				171		0001
Purchased Call /BX111MSTN Index/SBM077R8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2027	1	12,509	1703.41		1,060		999		999	(61)				55		0001
Purchased Call /BX111MSTN Index/SBM077S8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	11,882	1797.02		1,017		635		635	(382)				56		0001
Purchased Call /BX111MSTN Index/SBM077ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	202,369	1681.36		18,557		17,872		17,872	(686)				999		0001

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Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	6,762	1681.36		547		513		513	(34)				33		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2027	1	72,633	1703.41		6,319		5,984		5,984	(335)				320		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/08/2026	02/08/2027	1	66,345	1780.9		4,750		3,264		3,264	(1,466)				322		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	169,113	1737.75		14,865		12,126		12,126	(2,739)				763		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	18,098	1797.02		1,406		896		896	(511)				86		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	40,122	1797.02		3,463		2,159		2,159	(1,303)				190		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	5,951	1681.36		450		418		418	(33)				29		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2027	1	8,846	1772.7		705		498		498	(207)				43		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	51,984	1797.02		3,972		2,536		2,536	(1,436)				246		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	147,107	1737.75		11,739		9,569		9,569	(2,170)				663		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	60,843	1780.9		4,581		3,125		3,125	(1,457)				282		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	33,464	1737.75		2,774		2,265		2,265	(509)				151		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	6,465	1797.02		538		338		338	(200)				31		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	21,609	1737.75		1,610		1,304		1,304	(306)				97		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	76,344	1780.9		6,253		4,213		4,213	(2,040)				354		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2027	1	68,209	1703.41		5,260		4,839		4,839	(421)				305		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	168,129	1681.36		15,249		14,629		14,629	(621)				830		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	60,897	1681.36		3,865		3,462		3,462	(392)				301		0001
Purchased Call /BX11MSTN Index/58M07TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2027	1	1,709	1703.41		133		123		123	(10)				8		0001

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Purchased Call /BX111MSTN Index/SB007TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2027	1	28,678	1772.7		2,549		1,778		1,778	(771)				139		0001
Purchased Call /BX111MSTN Index/SB007TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2024	06/22/2026	2	26,260	1415.1	3,762			5,557		5,557	143				63		0001
Purchased Call /BX111MSTN Index/SB007TS6C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2024	05/08/2026	1	291,260	1380.61	35,126			59,770		59,770	2,507				470		0001
Purchased Call /BX111MSTN Index/SB007TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2024	04/08/2026	1	68,324	1393.91	4,967			7,486		7,486	554				51		0001
Purchased Call /BX111MSTN Index/SB007TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/08/2026	1	33,365	1400.41	4,604			7,363		7,363	182				73		0001
Purchased Call /BX111MSTN Index/SB007TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2024	05/08/2026	1	7,776	1380.61	1,079			1,806		1,806	41				13		0001
Purchased Call /BX111MSTN Index/SB007TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2024	04/08/2026	1	129,879	1393.91	14,209			24,955		24,955	2,593				96		0001
Purchased Call /BX111MSTN Index/SB007TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/22/2026	1	80,855	1415.1	9,816			15,010		15,010	354				193		0001
Purchased Call /BX111MSTN Index/SB007TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2024	05/22/2026	1	10,401	1398.24	1,438			2,287		2,287	49				20		0001
Purchased Call /BX111MSTN Index/SB007TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/08/2026	2	154,787	1400.41	21,102			29,792		29,792	790				386		0001
Purchased Call /BX111MSTN Index/SB007TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/08/2026	1	25,016	1400.41	2,076			2,906		2,906	78				54		0001
Purchased Call /BX111MSTN Index/SB007TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2024	05/22/2026	1	193,905	1398.24	22,454			35,758		35,758	1,118				366		0001
Purchased Call /BX111MSTN Index/SB007TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2024	04/22/2026	1	135,067	1397.03	14,952			25,837		25,837	1,625				166		0001
Purchased Call /BX111MSTN Index/SB007FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	08/21/2026	2	12,988	1474.67	1,669			2,215		2,215	75				41		0001
Purchased Call /BX111MSTN Index/SB007FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2024	08/07/2026	1	22,510	1416.99	2,735			4,072		4,072	43				67		0001
Purchased Call /BX111MSTN Index/SB007TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2024	07/22/2026	2	526,109	1455.36	68,114			96,058		96,058	3,254				1,464		0001
Purchased Call /BX111MSTN Index/SB007FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2024	07/08/2026	1	119,123	1440.5	15,581			22,648		22,648	727				310		0001
Purchased Call /BX111MSTN Index/SB007TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/22/2026	1	187,075	1521.94	21,925			26,840		26,840	1,057				648		0001
Purchased Call /BX111MSTN Index/SB007FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2024	08/21/2026	1	36,075	1474.67	4,859			6,499		6,499	234				113		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Purchased Call /BX11MSTN Index/SB007FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2024	08/07/2026	2	161,681	1416.99	20,780			31,597		31,597	605					481		0001
Purchased Call /BX11MSTN Index/SB007FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2024	07/08/2026	1	211,035	1440.5	22,581			31,423		31,423	381					550		0001
Purchased Call /BX11MSTN Index/SB007FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2024	08/07/2026	1	2,829	1416.99	394			615		615	20					8		0001
Purchased Call /BX11MSTN Index/SB007FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/08/2026	1	69,678	1478.12	9,379			12,552		12,552	496					231		0001
Purchased Call /BX11MSTN Index/SB007FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2024	07/22/2026	1	39,925	1455.36	5,446			7,486		7,486	221					111		0001
Purchased Call /BX11MSTN Index/SB007FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/22/2026	1	45,953	1521.94	5,933			7,146		7,146	330					159		0001
Purchased Call /BX11MSTN Index/SB007FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/08/2026	1	10,010	1478.12	1,197			1,599		1,599	37					33		0001
Purchased Call /BX11MSTN Index/SB007IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/22/2026	1	8,935	1519.28	1,127			1,312		1,312	33					38		0001
Purchased Call /BX11MSTN Index/SB007H6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2024	11/20/2026	2	64,318	1588.92	9,270			8,379		8,379	558					257		0001
Purchased Call /BX11MSTN Index/SB007FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2024	10/22/2026	2	95,375	1536.18	13,544			14,758		14,758	707					357		0001
Purchased Call /BX11MSTN Index/SB007FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2024	10/08/2026	1	31,467	1510.21	4,487			5,287		5,287	218					114		0001
Purchased Call /BX11MSTN Index/SB007H6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2024	11/20/2026	1	51,178	1588.92	6,280			6,192		6,192	419					205		0001
Purchased Call /BX11MSTN Index/SB007IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/22/2026	1	5,309	1519.28	796			939		939	50					23		0001
Purchased Call /BX11MSTN Index/SB007H67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2024	11/06/2026	1	86,370	1568.02	12,273			12,044		12,044	697					335		0001
Purchased Call /BX11MSTN Index/SB007H6U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/06/2024	12/08/2026	1	66,776	1596.49	9,562			8,685		8,685	618					277		0001
Purchased Call /BX11MSTN Index/SB007H68	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2024	11/06/2026	1	50,282	1568.02	6,637			6,840		6,840	440					195		0001
Purchased Call /BX11MSTN Index/SB007FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2024	10/08/2026	1	6,856	1510.21	874			1,019		1,019	33					25		0001
Purchased Call /BX11MSTN Index/SB007FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2024	10/22/2026	1	34,490	1536.18	4,608			5,228		5,228	284					129		0001
Purchased Call /BX11MSTN Index/SB007H65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2024	11/06/2026	1	61,674	1568.02	7,512			7,915		7,915	451					239		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /BX11MSTN Index/58M07J8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2024	10/22/2026	1	10,221	1536.18	1,244			1,426		1,426	61				38		0001
Purchased Call /BX11MSTN Index/58M07J86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2024	11/06/2026	1	6,601	1568.02	900			912		912	57				26		0001
Purchased Call /BX11MSTN Index/58M07J8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2024	10/08/2026	1	231,888	1510.21	31,351			38,022		38,022	1,811				889		0001
Purchased Call /BX11MSTN Index/58M07J8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/21/2025	02/22/2027	1	7,202	1580.95	968			1,028		1,028	72				34		0001
Purchased Call /BX11MSTN Index/58M07J8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2025	01/22/2027	1	1,207	1536.56	161			193		193	10				5		0001
Purchased Call /BX11MSTN Index/58M07J8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2025	01/22/2027	1	136,824	1536.56	19,771			23,552		23,552	1,399				617		0001
Purchased Index/58M07J8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/21/2025	03/22/2027	1	168,227	1535.38	23,552			29,998		29,998	1,913				831		0001
Purchased Call /BX11MSTN Index/58M07J87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/08/2027	2	47,973	1566.01	5,919			6,431		6,431	294				222		0001
Purchased Call /BX11MSTN Index/58M07J89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/08/2027	1	142,483	1566.01	19,707			21,811		21,811	1,327				661		0001
Purchased Call /BX11MSTN Index/58M07J8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/21/2025	02/22/2027	1	9,878	1580.95	1,428			1,501		1,501	109				47		0001
Purchased Call /BX11MSTN Index/58M07J8G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/21/2025	03/22/2027	1	127,731	1535.38	15,570			18,810		18,810	514				631		0001
Purchased Index/58M07J88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/08/2027	1	35,336	1566.01	5,035			5,530		5,530	383				164		0001
Purchased Call /BX11MSTN Index/58M07J8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/21/2025	02/22/2027	1	17,836	1580.95	2,181			2,319		2,319	122				85		0001
Purchased Call /BX11MSTN Index/58M07J8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2025	01/08/2027	1	35,938	1500.42	4,467			5,469		5,469	75				158		0001
Purchased Call /BX11MSTN Index/58M07J83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/07/2025	03/08/2027	1	20,559	1575.01	2,950			3,191		3,191	236				100		0001
Purchased Index/58M07J8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/21/2025	03/22/2027	1	5,192	1535.38	508			571		571	(3)				26		0001
Purchased Call /BX11MSTN Index/58M07J8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/21/2025	02/22/2027	1	13,261	1580.95	1,179			1,171		1,171	2				63		0001
Purchased Call /BX11MSTN Index/58M07J8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2025	01/22/2027	1	72,186	1536.56	10,027			12,054		12,054	742				326		0001
Purchased Index/58M07J8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2027	1	5,157	1488.34	656			864		864	10				27		0001

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Purchased Call /BX11MSTN Index/SB007KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2027	1	12,139	1397.77	1,616			2,484		2,484	(14)				61		0001
Purchased Call /BX11MSTN Index/SB007LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	04/22/2027	2	46,926	1488.34	6,556			8,908		8,908	292				242		0001
Purchased Call /BX11MSTN Index/SB007LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/07/2027	1	41,083	1553.09	5,267			6,170		6,170	245				216		0001
Purchased Call /BX11MSTN Index/SB007N6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2027	1	46,212	1603.91	6,678			7,026		7,026	588				252		0001
Purchased Call /BX11MSTN Index/SB007LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/07/2027	1	51,703	1553.09	4,850			5,270		5,270	(23)				271		0001
Purchased Call /BX11MSTN Index/SB007N6L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/08/2027	2	53,322	1603.91	6,617			7,251		7,251	490				281		0001
Purchased Call /BX11MSTN Index/SB007KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2027	1	76,118	1397.77	10,535			16,724		16,724	30				385		0001
Purchased Call /BX11MSTN Index/SB007LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2027	1	7,798	1488.34	930			1,201		1,201	2				40		0001
Purchased Call /BX11MSTN Index/SB007KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2027	1	41,487	1397.77	4,920			7,091		7,091	(106)				210		0001
Purchased Call /BX11MSTN Index/SB007LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/07/2027	1	25,823	1553.09	3,251			3,794		3,794	186				186		0001
Purchased Call /BX11MSTN Index/SB007N6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/21/2027	1	58,796	1575.89	7,279			8,090		8,090	339				314		0001
Purchased Call /BX11MSTN Index/SB007N64	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/21/2027	1	35,160	1575.89	4,288			2,561		2,561	74				188		0001
Purchased Call /BX11MSTN Index/SB007LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/07/2027	1	30,051	1553.09	3,630			4,195		4,195	116				158		0001
Purchased Call /BX11MSTN Index/SB007N66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/21/2027	1	25,219	1575.89	3,735			4,275		4,275	319				135		0001
Purchased Call /BX11MSTN Index/SB007LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/07/2027	1	13,047	1553.09	1,750			2,070		2,070	104				88		0001
Purchased Call /BX11MSTN Index/SB007N6M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2027	1	16,945	1603.91	2,257			2,370		2,370	172				92		0001
Purchased Call /BX11MSTN Index/SB007LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/07/2027	1	45,857	1553.09	6,796			8,106		8,106	560				241		0001
Purchased Call /BX11MSTN Index/SB007N6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2027	1	9,202	1595.74	1,195			1,302		1,302	76				51		0001
Purchased Call /BX11MSTN Index/SB007LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2027	1	56,210	1488.34	5,992			7,473		7,473	(74)				289		0001

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Purchased Call /BX111MSTN Index/SB007KS// Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2027	1	37,093	1397.77	3,932			5,418		5,418	(92)				187		0001
Call /BX111MSTN Index/SB007N80 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2027	2	113,405	1595.74	17,725			18,280		18,280	1,449				628		0001
Call /BX111MSTN Index/SB007N6K Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2027	1	13,984	1699.91	1,699			1,759		1,759	95				76		0001
Call /BX111MSTN Index/SB007P64 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/22/2027	1	107,149	1696	14,958			13,744		13,744	1,430				652		0001
Call /BX111MSTN Index/SB007Q9U Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/08/2027	1	27,299	1699.07	3,743			3,404		3,404	382				163		0001
Call /BX111MSTN Index/SB007Q9H Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/20/2027	1	4,857	1699.07	647			575		575	61				29		0001
Call /BX111MSTN Index/SB007N80 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/08/2027	1	6,007	1650.29	766			746		746	61				34		0001
Call /BX111MSTN Index/SB007Q64 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2025	08/06/2027	1	63,087	1655.04	7,962			7,860		7,860	622				367		0001
Call /BX111MSTN Index/SB007N8Q Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2027	1	110,104	1681.61	14,038			12,611		12,611	1,202				630		0001
Call /BX111MSTN Index/SB007Q86 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/20/2027	1	42,572	1699.07	5,854			5,215		5,215	563				251		0001
Call /BX111MSTN Index/SB007Q8V Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/08/2027	1	110,139	1699.07	13,789			12,384		12,384	1,176				661		0001
Call /BX111MSTN Index/SB007N8C Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/08/2027	1	11,199	1650.29	1,551			1,511		1,511	142				63		0001
Call /BX111MSTN Index/SB007N8R Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2027	1	7,420	1681.61	1,040			923		923	96				42		0001
Call /BX111MSTN Index/SB007Q8F Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/20/2027	1	36,734	1699.07	4,927			4,374		4,374	441				228		0001
Call /BX111MSTN Index/SB007N8E Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/08/2027	1	13,822	1650.29	1,935			1,884		1,884	178				78		0001
Call /BX111MSTN Index/SB007N8B Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	06/22/2027	1	2,761	1595.74	435			437		437	34				15		0001
Call /BX111MSTN Index/SB007Q8E Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/20/2027	1	46,700	1699.07	5,847			5,189		5,189	510				275		0001
Call /BX111MSTN Index/SB007R6B Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2027	1	17,528	1673.81	2,477			2,638		2,638	239				115		0001
Call /BX111MSTN Index/SB007P9J//	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2027	1	81,895	1692.35	11,734			10,987		10,987	1,102				512		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call /BX11MSTN Index/SB007Q8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2027	1	20,220	1650.79	2,952			3,228		3,228	219				131		0001
Purchased Call /BX11MSTN Index/SB007Q8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	11/22/2027	1	9,993	1646.31	1,285			1,362		1,362	52				64		0001
Purchased Call /BX11MSTN Index/SB007P8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2027	1	11,300	1673.81	1,432			1,427		1,427	91				74		0001
Purchased Call /BX11MSTN Index/SB007Q8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/22/2027	2	78,693	1646.31	11,815			12,560		12,560	1,069				505		0001
Purchased Call /BX11MSTN Index/SB007P8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2027	1	51,503	1692.35	6,592			6,061		6,061	504				322		0001
Purchased Call /BX11MSTN Index/SB007Q8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/08/2027	1	55,184	1640.41	8,189			8,862		8,862	748				350		0001
Purchased Call /BX11MSTN Index/SB007Q89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/08/2027	1	17,130	1640.41	2,311			2,406		2,406	154				109		0001
Purchased Call /BX11MSTN Index/SB007P8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2027	1	16,139	1677.64	2,264			2,184		2,184	208				100		0001
Purchased Call /BX11MSTN Index/SB007P89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2027	1	20,006	1673.81	2,779			2,915		2,915	256				132		0001
Purchased Call /BX11MSTN Index/SB007P8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2027	1	20,249	1677.64	2,598			2,457		2,457	193				125		0001
Purchased Call /BX11MSTN Index/SB007TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2028	1	158,690	1681.36		25,057		25,236		25,236	179				1,116		0001
Purchased Call /BX11MSTN Index/SB007TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2028	1	6,249	1797.02		910		672		672	(238)				43		0001
Purchased Call /BX11MSTN Index/SB007SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/21/2028	1	57,453	1737.75		8,245		7,279		7,279	(965)				387		0001
Purchased Call /BX11MSTN Index/SB007SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/21/2028	1	5,977	1737.75		843		739		739	(104)				40		0001
Purchased Call /BX11MSTN Index/SB007TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2028	1	171,533	1681.36		22,574		21,927		21,927	(1,047)				1,206		0001
Purchased Call /BX11MSTN Index/SB007P80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/07/2028	1	14,009	1703.41		1,991		1,953		1,953	(37)				93		0001
Purchased Call /BX11MSTN Index/SB007TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2028	1	40,993	1797.02		5,206		3,864		3,864	(1,342)				282		0001
Purchased Call /BX11MSTN Index/SB007TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2028	1	17,166	1772.7		2,544		1,995		1,995	(549)				120		0001
Purchased Call /BX11MSTN Index/SB007TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/08/2026	03/08/2028	1	6,443	1772.7		749		591		591	(159)				45		0001

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Purchased Call /BX11MSTN Index/SBM07TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2028	1	119,128	1881.36		14,009		13,108		13,108	(901)				838		0001
Purchased Call /BX11MSTN Index/SBM07TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2028	1	49,005	1797.02		5,293		3,938		3,938	(1,354)				338		0001
Purchased Call /BX11MSTN Index/SBM07SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/08/2026	02/08/2028	2	61,718	1780.9		8,974		6,888		6,888	(2,077)				421		0001
Purchased Call /BX11MSTN Index/SBM07TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2028	1	3,297	1780.9		360		277		277	(83)				22		0001
Purchased Call /BX11MSTN Index/SBM07TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/08/2026	02/08/2028	1	53,088	1780.9		6,721		5,185		5,185	(1,536)				362		0001
Purchased Call /BX11MSTN Index/SBM07TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/07/2026	01/07/2028	1	12,740	1703.41		1,779		1,729		1,729	(49)				85		0001
Purchased Index/SBM07TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2028	1	51,631	1797.02		7,383		5,424		5,424	(1,569)				356		0001
Purchased Call /BX11MSTN Index/SBM07TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/08/2026	02/08/2028	1	15,490	1780.9		2,206		1,692		1,692	(514)				106		0001
Purchased Call /BX11MSTN Index/SBM07TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2028	1	11,490	1772.7		1,728		1,361		1,361	(367)				80		0001
Purchased Call /BX11MSTN Index/SBM07TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2028	1	457,670	1881.36		69,200		68,303		68,303	(896)				3,218		0001
Purchased Call /BX11MSTN Index/SBM07TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/22/2022	02/22/2028	1	845,635	1184.19	218,587			439,819		439,819	9,228				5,826		0001
Purchased Index/SBM07TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/08/2022	03/08/2028	1	465,280	1134.53	122,183			273,621		273,621	8,662				3,240		0001
Purchased Call /BX11MSTN Index/SBM07TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/22/2022	03/22/2028	1	299,999	1210.43	80,610			150,423		150,423	5,289				2,110		0001
Purchased Call /BX11MSTN Index/SBM07TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2022	04/07/2028	1	8,738	1220.04	1,928			3,208		3,208	(19)				62		0001
Purchased Call /BX11MSTN Index/SBM07TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2022	04/07/2028	1	399,781	1220.04	86,584			152,834		152,834	5,509				2,202		0001
Purchased Index/SBM07TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2022	04/21/2028	1	177,687	1188.87	51,156			94,019		94,019	3,266				1,275		0001
Purchased Call /BX11MSTN Index/SBM07TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2022	05/08/2028	2	490,369	1135.48	122,088			291,441		291,441	9,510				3,559		0001
Purchased Call /BX11MSTN Index/SBM07TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2022	02/08/2028	1	19,918	1225.76	4,248			9,549		9,549	334				136		0001
Purchased Call /BX11MSTN Index/SBM07TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/20/2022	05/22/2028	2	311,982	1063.09	90,886			216,299		216,299	6,499				2,285		0001

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Purchased Call /BX11MSTN Index/SBM0718K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/08/2022	06/08/2028	1	437,416	1124.64	126,151			267,618		267,618	8,740				3,238		0001
Purchased Call /BX11MSTN Index/SBM0718V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/22/2022	06/22/2028	1	17,887	1029.49	5,255			13,360		13,360					134		0001
Purchased Call /BX11MSTN Index/SBM07283	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2022	07/07/2028	1	73,082	1068.03	21,347			50,568		50,568	1,357				351		0001
Purchased Call /BX11MSTN Index/SBM0728B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2022	07/21/2028	1	61,200	1104.09	17,528			39,420		39,420	1,277				465		0001
Purchased Call /BX11MSTN Index/SBM07281	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2022	08/08/2028	1	144,115	1158.51	41,130			83,267		83,267	2,916				1,107		0001
Purchased Call /BX11MSTN Index/SBM0728P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2022	08/22/2028	2	100,959	1163.03	29,061			57,968		57,968	2,054				782		0001
Purchased Call /BX11MSTN Index/SBM0728Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2022	09/08/2028	2	119,894	1124.92	35,418			74,709		74,709	2,533				937		0001
Purchased Call /BX11MSTN Index/SBM07383	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2022	09/22/2028	2	330,574	1050.54	100,388			240,180		240,180	7,433				2,604		0001
Purchased Call /BX11MSTN Index/SBM0738B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/07/2022	10/06/2028	1	48,858	997.33	15,840			39,626		39,626	1,152				388		0001
Purchased Call /BX11MSTN Index/SBM0738N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/21/2022	10/20/2028	1	236,984	1026.27	78,781			181,616		181,616	5,497				1,895		0001
Purchased Call /BX11MSTN Index/SBM0738V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2022	11/08/2028	1	351,246	1045.86	116,052			259,538		259,538	8,096				2,838		0001
Purchased Call /BX11MSTN Index/SBM07485	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2022	11/22/2028	2	191,788	1097.09	59,387			128,151		128,151	4,291				1,561		0001
Purchased Call /BX11MSTN Index/SBM0748F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2022	12/08/2028	2	337,303	1082.32	104,813			232,920		232,920	7,685				2,788		0001
Purchased Call /BX11MSTN Index/SBM0748J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2023	12/22/2028	2	232,650	1032.94	73,934			177,653		177,653	5,506				1,923		0001
Purchased Call /BX11MSTN Index/SBM0748W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2023	01/08/2029	1	177,079	1060.04	54,434			128,394		128,394	4,123				1,476		0001
Purchased Call /BX11MSTN Index/SBM07581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/20/2023	01/22/2029	2	184,429	1096.87	57,331			124,578		124,578	4,202				1,548		0001
Purchased Call /BX11MSTN Index/SBM07588	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/08/2023	02/08/2029	2	571,655	1159.68	167,695			336,385		336,385	6,942				4,836		0001
Purchased Call /BX11MSTN Index/SBM0758H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/22/2023	02/22/2029	2	238,979	1117.91	73,171			154,341		154,341	5,361				2,018		0001
Purchased Call /BX11MSTN Index/SBM0758P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/08/2023	03/08/2029	1	55,017	1110.9	17,198			36,413		36,413	1,254				472		0001

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Purchased Call /BX/11MSTN Index/SB00758Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/22/2023	03/22/2029	1	64,821	1075.45	19,407			46,097		46,097	1,515					559	0001	
Purchased Call /BX/11MSTN Index/SB00768C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/06/2023	04/06/2029	1	38,853	1114.61	11,322			25,664		25,664	888					338	0001	
Purchased Call /BX/11MSTN Index/SB00768S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2023	05/08/2029	1	182,125	1126.32	52,416			118,174		118,174	4,156					1,605	0001	
Purchased Call /BX/11MSTN Index/SB007786	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2023	05/22/2029	1	148,353	1157.95	43,423			90,757		90,757	3,330					1,315	0001	
Purchased Call /BX/11MSTN Index/SB00778E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/08/2023	06/08/2029	1	679,959	1190.49	198,548			383,818		383,818	12,741					6,074	0001	
Purchased Call /BX/11MSTN Index/SB00779P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/22/2023	06/22/2029	1	247,049	1211.99	73,571			136,990		136,990	5,407					2,220	0001	
Purchased Call /BX/11MSTN Index/SB00779Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/07/2023	07/06/2029	1	97,147	1217.58	29,737			53,443		53,443	2,125					878	0001	
Purchased Call /BX/11MSTN Index/SB00788C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/21/2023	07/20/2029	2	159,445	1259.37	48,317			81,171		81,171	3,419					1,450	0001	
Purchased Call /BX/11MSTN Index/SB00788G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2023	08/08/2029	2	273,116	1262.29	84,826			138,789		138,789	5,868					2,593	0001	
Purchased Call /BX/11MSTN Index/SB00788L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2023	08/22/2029	2	275,888	1217.15	88,170			153,281		153,281	6,088					2,543	0001	
Purchased Call /BX/11MSTN Index/SB00788U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2023	09/07/2029	1	368,835	1231.55	115,077			196,240		196,240	6,923					3,421	0001	
Purchased Call /BX/11MSTN Index/SB007981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/06/2023	09/21/2029	2	257,799	1205.15	81,897			147,439		147,439	5,757					2,404	0001	
Purchased Call /BX/11MSTN Index/SB00798D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/06/2023	10/08/2029	2	278,539	1188.71	89,815			164,792		164,792	6,294					2,615	0001	
Purchased Call /BX/11MSTN Index/SB00798M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/20/2023	10/22/2029	3	390,014	1166.36	130,006			241,281		241,281	8,947					3,682	0001	
Purchased Call /BX/11MSTN Index/SB00798W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2023	11/08/2029	2	544,120	1205.27	169,346			307,932		307,932	6,391					5,170	0001	
Purchased Call /BX/11MSTN Index/SB007A86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2023	11/21/2029	2	174,000	1265.71	53,384			89,821		89,821	3,798					1,661	0001	
Purchased Call /BX/11MSTN Index/SB007A8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2023	12/07/2029	1	169,589	1274.03	51,555			86,536		86,536	3,697					1,929	0001	
Purchased Call /BX/11MSTN Index/SB007A8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2023	12/21/2029	1	344,220	1321.13	102,027			161,321		161,321	7,345					3,323	0001	
Purchased Call /BX/11MSTN Index/SB007A8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2024	01/08/2030	2	115,091	1325.92	33,325			53,648		53,648	2,456					1,119	0001	

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Purchased Call / BX11MSTN Index / S8M077857	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2024	01/22/2030	1	192,365	1317.76	57,248			91,340		91,340	4,130					1,879		0001
Purchased Call / BX11MSTN Index / S8M077858	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/08/2024	02/08/2030	3	581,999	1345.38	180,540			257,624		257,624	6,308					5,719		0001
Purchased Call / BX11MSTN Index / S8M07785T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/22/2024	02/22/2030	2	811,513	1363.87	248,009			347,948		347,948	15,359					8,014		0001
Purchased Call / BX11MSTN Index / S8M07785U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/22/2024	02/22/2030	1	20,003	1363.87	5,821			8,226		8,226	273					198		0001
Purchased Call / BX11MSTN Index / S8M077934	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/08/2024	03/08/2030	1	311,089	1381.5	93,607			132,734		132,734	6,534					3,087		0001
Purchased Call / BX11MSTN Index / S8M077935	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/08/2024	03/08/2030	1	49,789	1381.5	14,255			19,974		19,974	711					494		0001
Purchased Call / BX11MSTN Index / S8M077936	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/22/2024	03/22/2030	1	69,120	1394.12	19,900			27,253		27,253	1,012					689		0001
Purchased Call / BX11MSTN Index / S8M07793H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/22/2024	03/22/2030	2	111,131	1394.12	34,145			46,488		46,488	2,326					1,108		0001
Purchased Call / BX11MSTN Index / S8M077938	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/21/2030	2	65,610	1415.1	20,474			27,031		27,031	1,380					674		0001
Purchased Call / BX11MSTN Index / S8M07798Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/07/2030	1	100,422	1400.41	31,251			42,341		42,341	2,121					1,028		0001
Purchased Call / BX11MSTN Index / S8M07798N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2024	05/22/2030	1	98,735	1398.24	30,908			42,028		42,028	2,103					1,015		0001
Purchased Call / BX11MSTN Index / S8M07799Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/07/2030	1	6,255	1400.41	1,849			2,466		2,466	86					64		0001
Purchased Call / BX11MSTN Index / S8M07799E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2024	05/08/2030	1	189,418	1380.61	59,136			82,140		82,140	4,016					1,919		0001
Purchased Call / BX11MSTN Index / S8M07799S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2024	04/08/2030	2	250,829	1393.91	77,110			105,387		105,387	5,265					2,516		0001
Purchased Call / BX11MSTN Index / S8M077999	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2024	06/21/2030	2	164,103	1415.1	48,343			63,385		63,385	2,333					1,687		0001
Purchased Call / BX11MSTN Index / S8M07799M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2024	05/22/2030	1	272,856	1398.24	80,083			107,620		107,620	3,801					2,778		0001
Purchased Call / BX11MSTN Index / S8M07799T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2024	04/08/2030	2	70,108	1393.91	19,029			27,700		27,700	1,009					703		0001
Purchased Call / BX11MSTN Index / S8M077994	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2024	04/22/2030	1	128,494	1347.03	41,105			59,019		59,019	2,760					1,295		0001
Purchased Call / BX11MSTN Index / S8M077993	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2024	04/22/2030	1	55,647	1347.03	16,727			23,522		23,522	650					561		0001

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Purchased Call /BX11MSTN Index/SB007FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/06/2030	1	73,883	1478.12	20,576			26,261		26,261	1,152				778		0001
Purchased Call /BX11MSTN Index/SB007FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2024	07/08/2030	1	123,077	1440.5	39,536			50,996		50,996	2,981				1,334		0001
Purchased Call /BX11MSTN Index/SB007FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/06/2030	1	109,013	1478.12	31,559			40,933		40,933	2,258				1,148		0001
Purchased Call /BX11MSTN Index/SB007FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2024	08/22/2030	1	87,542	1474.67	24,582			31,192		31,192	1,372				918		0001
Purchased Call /BX11MSTN Index/SB007FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2024	09/20/2030	2	56,454	1521.94	16,203			19,672		19,672	1,151				597		0001
Purchased Call /BX11MSTN Index/SB007FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2024	08/08/2030	2	81,171	1416.99	25,259			33,723		33,723	1,717				847		0001
Purchased Call /BX11MSTN Index/SB007FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2024	08/08/2030	1	115,504	1416.99	33,242			44,705		44,705	1,568				1,206		0001
Purchased Call /BX11MSTN Index/SB007FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2024	07/22/2030	2	120,240	1455.36	35,988			46,419		46,419	2,496				1,248		0001
Purchased Call /BX11MSTN Index/SB007FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2024	07/22/2030	1	40,723	1455.36	11,887			14,872		14,872	628				423		0001
Purchased Call /BX11MSTN Index/SB007FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2024	08/22/2030	1	65,540	1474.67	19,125			24,642		24,642	1,356				687		0001
Purchased Call /BX11MSTN Index/SB007FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2024	07/08/2030	2	26,611	1440.5	7,878			9,917		9,917	400				275		0001
Purchased Call /BX11MSTN Index/SB007FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/20/2030	1	43,767	1521.94	12,128			14,578		14,578	729				463		0001
Purchased Call /BX11MSTN Index/SB007IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/20/2030	1	133,161	1519.28	42,784			47,880		47,880	2,751				1,447		0001
Purchased Call /BX11MSTN Index/SB007FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2024	10/08/2030	2	230,470	1510.21	69,483			82,417		82,417	4,732				2,452		0001
Purchased Call /BX11MSTN Index/SB007FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2024	11/08/2030	1	49,553	1566.02	15,287			16,135		16,135	988				532		0001
Purchased Call /BX11MSTN Index/SB007FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2024	10/08/2030	1	61,921	1510.21	17,945			21,067		21,067	1,003				659		0001
Purchased Call /BX11MSTN Index/SB007FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2024	10/22/2030	1	54,578	1536.18	16,548			18,710		18,710	1,111				583		0001
Purchased Call /BX11MSTN Index/SB007ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/20/2030	1	45,556	1519.28	14,086			15,492		15,492	713				495		0001
Purchased Call /BX11MSTN Index/SB007FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2024	11/22/2030	1	80,219	1588.92	25,004			25,229		25,229	1,605				865		0001

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Purchased Call /BX11M1STN Index/SB007HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/06/2024	12/06/2030	2	91,310	1596.49	25,261			27,453		27,453	1,593				988		0001
Purchased Call /BX11M1STN Index/SB007HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/06/2024	12/06/2030	1	100,695	1596.49	30,994			31,443		31,443	2,013				1,090		0001
Purchased Call /BX11M1STN Index/SB007HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/07/2025	03/07/2031	1	11,010	1575.01	3,473			3,670		3,670	221				122		0001
Purchased Call /BX11M1STN Index/SB007ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2025	01/22/2031	1	33,249	1536.56	10,603			11,697		11,697	681				365		0001
Purchased Call /BX11M1STN Index/SB007JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/21/2025	02/21/2031	1	37,171	1580.95	11,114			11,500		11,500	565				411		0001
Purchased Call /BX11M1STN Index/SB007ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2025	01/22/2031	2	99,824	1536.56	30,312			32,777		32,777	1,428				1,095		0001
Purchased Call /BX11M1STN Index/SB007KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/07/2025	03/07/2031	1	78,974	1575.01	23,500			24,706		24,706	1,173				877		0001
Purchased Call /BX11M1STN Index/SB007JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/21/2025	02/21/2031	1	43,755	1580.95	13,844			14,383		14,383	878				484		0001
Purchased Call /BX11M1STN Index/SB007J5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/07/2031	1	66,048	1566.01	19,854			20,841		20,841	990				728		0001
Purchased Call /BX11M1STN Index/SB007J5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/07/2031	1	254,244	1566.01	80,824			85,406		85,406	5,138				2,803		0001
Purchased Call /BX11M1STN Index/SB007ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2025	01/08/2031	1	133,938	1500.42	43,215			50,003		50,003	2,787				1,464		0001
Purchased Call /BX11M1STN Index/SB007ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2025	01/08/2031	1	19,645	1500.42	6,031			6,770		6,770	258				215		0001
Purchased Call /BX11M1STN Index/SB007KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/21/2025	03/21/2031	1	7,219	1535.38	2,128			2,500		2,500	43				81		0001
Purchased Call /BX11M1STN Index/SB007KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2031	1	105,082	1397.77	30,584			41,272		41,272	710				1,178		0001
Purchased Call /BX11M1STN Index/SB007LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	05/08/2031	2	36,234	1555.09	12,092			12,763		12,763	732				409		0001
Purchased Call /BX11M1STN Index/SB007LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2031	2	123,714	1488.34	41,615			50,799		50,799	2,697				1,459		0001
Purchased Call /BX11M1STN Index/SB007N82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/20/2031	1	29,024	1595.74	9,015			9,634		9,634	575				332		0001
Purchased Call /BX11M1STN Index/SB007LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2031	1	67,028	1488.34	19,854			23,703		23,703	738				754		0001
Purchased Call /BX11M1STN Index/SB007LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/08/2031	2	235,307	1397.77	74,518			107,111		107,111	5,094				2,637		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call /BX11M1STN Index/SB007M6P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/06/2031	1	3,966	1609.91	1,179			1,196		1,196	58				45		0001
Purchased Call /BX11M1STN Index/SB007M6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/06/2031	1	65,778	1609.91	20,621			21,225		21,225	1,296				749		0001
Purchased Call /BX11M1STN Index/SB007M69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/22/2031	1	3,952	1575.89	1,243			1,345		1,345	79				45		0001
Purchased Call /BX11M1STN Index/SB007L5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/08/2031	1	62,147	1533.09	18,371			20,227		20,227	828				702		0001
Purchased Call /BX11M1STN Index/SB007K5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	03/21/2031	1	4,053	1535.38	923			1,453		1,453	83				45		0001
Purchased Call /BX11M1STN Index/SB007M6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/22/2031	1	46,835	1575.89	13,613			14,486		14,486	636				520		0001
Purchased Index/SB007J36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2025	08/08/2031	1	200,259	1655.04	59,036			64,869		64,869	1,966				2,318		0001
Purchased Call /BX11M1STN Index/SB007J37	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2025	08/08/2031	1	61,574	1655.04	18,854			18,765		18,765	1,186				713		0001
Purchased Call /BX11M1STN Index/SB007N6G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/08/2031	2	53,964	1650.29	16,940			16,409		16,409	1,044				620		0001
Purchased Call /BX11M1STN Index/SB007J3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/08/2031	1	8,101	1699.07	2,440			2,315		2,315	153				95		0001
Purchased Call /BX11M1STN Index/SB007N6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2031	1	2,638	1681.61	787			732		732	43				30		0001
Purchased Index/SB007J3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/22/2031	1	204,307	1699.07	62,222			58,065		58,065	3,659				2,373		0001
Purchased Call /BX11M1STN Index/SB007P57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/22/2031	1	23,781	1696	7,355			6,859		6,859	449				278		0001
Purchased Call /BX11M1STN Index/SB007P66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/22/2031	1	25,163	1696	7,496			6,932		6,932	405				295		0001
Purchased Call /BX11M1STN Index/SB007N6T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2031	1	11,735	1681.61	3,639			3,399		3,399	224				135		0001
Purchased Index/SB007P6L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2031	1	22,594	1677.64	7,009			6,758		6,758	429				266		0001
Purchased Call /BX11M1STN Index/SB007P6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2031	1	12,455	1692.35	3,810			3,651		3,651	235				147		0001
Purchased Call /BX11M1STN Index/SB007J3M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/21/2031	2	245,156	1646.31	75,978			78,296		78,296	4,706				2,913		0001
Purchased Call /BX11M1STN Index/SB007P60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2031	1	42,650	1650.79	13,243			13,585		13,585	817				509		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call /BX11MSTN Index/SB00778D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2031	1	45,650	1673.81	13,855			14,060		14,060	864					546	0001	
Purchased Call /BX11MSTN Index/SB00778Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2031	1	6,913	1650.79	2,032			2,015		2,015	86					82	0001	
Purchased Call /BX11MSTN Index/SB00778C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/07/2031	1	15,955	1640.41	4,986			5,125		5,125	307					189	0001	
Purchased Call /BX11MSTN Index/SB00778Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2032	1	144,246	1703.41		41,947		39,377		39,377	(2,569)					1,734	0001	
Purchased Call /BX11MSTN Index/SB00778F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/08/2026	03/08/2032	1	37,860	1772.7		10,620		9,079		9,079	(1,541)					461	0001	
Purchased Call /BX11MSTN Index/SB00778D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/08/2026	02/20/2032	2	28,519	1797.02		7,947		7,320		7,320	(627)					346	0001	
Purchased Call /BX11MSTN Index/SB00778T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2032	1	12,882	1681.36		3,679		3,652		3,652	(27)					158	0001	
Purchased Call /BX11MSTN Index/SB00778S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2032	1	200,761	1737.75		62,437		56,208		56,208	(6,228)					2,421	0001	
Purchased Call /BX11MSTN Index/SB00778E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2032	2	113,899	1772.7		32,306		30,577		30,577	(1,729)					1,388	0001	
Purchased Call /BX11MSTN Index/SB00778D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/20/2032	1	42,118	1797.02		11,823		9,968		9,968	(1,855)					511	0001	
Purchased Call /BX11MSTN Index/SB00778S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2032	1	123,409	1703.41		38,522		38,156		38,156	(1,366)					1,555	0001	
Purchased Call /BX11MSTN Index/SB00778R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2032	1	108,979	1703.41		29,457		26,962		26,962	(2,495)					1,310	0001	
INDE/SP000BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/08/2022	03/08/2028	1	663,001	100	119,274			528,572		528,572	(64,150)					4,617	0001	
INDE/SP000F6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/22/2022	03/22/2028	1	41,749	100	5,540			20,375		20,375	(3,685)					294	0001	
INDE/SP000F8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/22/2022	03/22/2028	1	771,000	100	162,296			505,064		505,064	(69,558)					5,422	0001	
INDE/SP000J3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	04/08/2022	04/07/2028	1	335,000	100	49,145			130,898		130,898	5,821					2,382	0001	
INDE/SP000J50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	04/08/2022	04/07/2028	1	900,456	100	205,934			603,330		603,330	(72,360)					6,402	0001	
INDE/SP000JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	04/22/2022	04/21/2028	1	222,000	100	34,565			86,100		86,100	2,307					1,593	0001	
INDE/SP000M1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	04/22/2022	04/21/2028	2	751,552	100	179,049			570,851		570,851	(63,909)					5,394	0001	
INDE/SP000J37	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	05/06/2022	05/08/2028	1	112,000	100	17,730			71,559		71,559	(2,966)					813	0001	
INDE/SP000J38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	05/06/2022	05/08/2028	2	754,326	100	179,919			631,038		631,038	(71,570)					5,475	0001	
INDE/SP000J9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	05/20/2022	05/22/2028	1	462,000	100	106,214			437,508		437,508	(47,180)					3,383	0001	
INDE/SP000J3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	06/08/2022	06/08/2028	1	192,000	100	31,181			125,894		125,894	(10,049)					1,421	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPF000/S0	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	06/08/2022	06/08/2028	1	617,000	100	147,155			518,220		518,220	(59,301)				4,367		0001
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPF000/S1	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	06/22/2022	06/22/2028	1	190,000	100	45,714			194,627		194,627	(20,377)				1,419		0001
INDE/SPF000/S6	Fixed Index & Index																					
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPF000/S9	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	07/08/2022	07/07/2028	1	242,000	100	61,637			242,546		242,546	(26,565)				1,824		0001
INDE/SPF000/S40	Fixed Index & Index																					
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPF000/S38	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	07/22/2022	07/21/2028	1	55,000	100	10,445			44,881		44,881	(4,899)				418		0001
INDE/SPF000/S39	Fixed Index & Index																					
Purchased Call/S&P 500	Fixed Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	07/22/2022	07/21/2028	1	255,000	100	61,047			247,527		247,527	(27,438)				1,398		0001
INDE/SPF000/S9	Fixed Index & Index																					
Purchased Call/S&P 500	Fixed Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	08/08/2022	08/08/2028	1	50,000	100	9,945			37,130		37,130	(4,283)				384		0001
INDE/SPF000/S8	Fixed Index & Index																					
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPF000/S1	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	08/22/2022	08/22/2028	1	85,000	100	17,876			63,315		63,315	(7,238)				658		0001
INDE/SPF000/S2	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	08/22/2022	08/22/2028	1	233,000	100	61,489			206,448		206,448	(23,780)				1,804		0001
INDE/SPF000/S2	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	09/08/2022	09/08/2028	1	106,915	100	23,414			85,853		85,853	(9,438)				836		0001
INDE/SPF000/S3	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	09/08/2022	09/08/2028	1	239,000	100	65,462			228,668		228,668	(25,241)				1,688		0001
INDE/SPF000/S3V	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	09/23/2022	09/22/2028	3	674,138	100	188,921			739,425		739,425	(76,152)				5,311		0001
INDE/SPF000/SJ	Fixed Index & Index																					
Purchased Call/S&P 500	Fixed Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	10/07/2022	10/06/2028	1	53,000	100	12,884			52,135		52,135	(5,084)				421		0001
INDE/SPF000/SK	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	10/07/2022	10/06/2028	1	206,000	100	61,903			241,142		241,142	(23,980)				1,635		0001
INDE/SPF000/L	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	10/21/2022	10/20/2028	1	331,000	100	104,795			364,989		364,989	(36,965)				2,647		0001
INDE/SPF000/S1	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	11/08/2022	11/08/2028	1	287,964	100	68,786			239,935		239,935	(24,009)				2,165		0001
INDE/SPF000/S1	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	11/08/2022	11/08/2028	1	645,000	100	204,723			685,936		685,936	(68,737)				5,211		0001
INDE/SPF000/S2	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	11/22/2022	11/22/2028	1	806,000	100	185,294			656,888		656,888	(69,089)				6,560		0001
INDE/SPF000/S6	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	11/22/2022	11/22/2028	1	159,000	100	47,843			154,005		154,005	(16,365)				1,294		0001
INDE/SPF000/S9	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	12/08/2022	12/08/2028	1	98,000	100	22,285			81,910		81,910	(8,412)				804		0001
INDE/SPF000/S6	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	12/08/2022	12/08/2028	1	400,000	100	113,600			397,063		397,063	(41,201)				3,282		0001
INDE/SPF000/S9	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	12/22/2022	12/22/2028	1	161,000	100	46,078			172,816		172,816	(17,421)				1,330		0001
INDE/SPF000/S2A	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	01/06/2023	01/06/2029	1	90,000	100	20,088			78,248		78,248	(7,947)				750		0001
INDE/SPF000/SY	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	01/06/2023	01/06/2029	1	111,000	100	30,914			114,852		114,852	(11,770)				925		0001
INDE/SPF000/S2	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	01/20/2023	01/22/2029	1	250,000	100	67,550			248,810		248,810	(25,703)				2,098		0001
INDE/SPF000/S3E	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	02/08/2023	02/08/2029	1	349,000	100	79,537			270,766		270,766	(28,981)				2,953		0001
INDE/SPF000/S50	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	02/10/2023	02/10/2029	2	886,007	100	191,949			633,370		633,370	(68,073)				5,804		0001
INDE/SPF000/S8	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	02/22/2023	02/22/2029	1	465,000	100	112,019			392,245		392,245	(37,118)				3,960		0001
INDE/SPF000/S7	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	02/22/2023	02/22/2029	1	307,000	100	90,872			311,349		311,349	(28,927)				2,615		0001
INDE/SPF000/S8	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	03/08/2023	03/08/2029	1	115,000	100	27,945			96,906		96,906	(9,378)				986		0001
INDE/SPF000/SV	Fixed Index & Index																					
Purchased Call/S&P 500	Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International																		

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year's (Amortization)/Accretion	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.		Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPX00SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	03/08/2023	03/08/2029	1	249,000	100	74,127			252,423		252,423	(23,804)					2,195	0001	
Purchased Call/SP 500 INDEX/SPX00SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	03/22/2023	03/22/2029	1	412,000	100	33,400			356,714		356,714	(35,127)					3,355	0001	
Purchased Call/SP 500 INDEX/SPX00SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	03/22/2023	03/22/2029	1	167,000	100	46,793			170,246		170,246	(20,434)					1,441	0001	
Purchased Call/SP 500 INDEX/SPX00S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	04/06/2023	04/06/2029	1	199,000	100	29,023			109,967		109,967	(11,671)					1,208	0001	
Purchased Call/SP 500 INDEX/SPX00PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	04/06/2023	04/06/2029	1	206,000	100	53,539			195,650		195,650	(20,500)					1,790	0001	
Purchased Call/SP 500 INDEX/SPX00H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	04/24/2023	04/20/2029	4	415,584	100	108,719			387,118		387,118	(42,156)					3,633	0001	
Purchased Call/SP 500 INDEX/SPX00H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	04/25/2023	04/20/2029	1	96,000	100	19,142			74,541		74,541	(8,143)					839	0001	
Purchased Call/SP 500 INDEX/SPX00J6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	05/08/2023	05/08/2029	1	170,000	100	44,778			159,019		159,019	(17,051)					1,488	0001	
Purchased Call/SP 500 INDEX/SPX00LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	05/22/2023	05/22/2029	1	77,000	100	17,456			58,285		58,285	(6,483)					683	0001	
Purchased Call/SP 500 INDEX/SPX00LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	05/22/2023	05/22/2029	1	236,000	100	65,844			214,205		214,205	(23,696)					2,093	0001	
Purchased Call/SP 500 INDEX/SPX00O3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	06/08/2023	06/08/2029	1	229,000	100	53,472			164,715		164,715	(18,516)					2,046	0001	
Purchased Call/SP 500 INDEX/SPX00O3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	06/08/2023	06/08/2029	1	865,000	100	247,304			742,322		742,322	(83,994)					7,727	0001	
Purchased Call/SP 500 INDEX/SPX00S82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	06/22/2023	06/22/2029	1	585,000	100	172,809			479,891		479,891	(55,959)					5,257	0001	
Purchased Call/SP 500 INDEX/SPX00J57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	07/07/2023	07/06/2029	1	212,000	100	54,399			143,919		143,919	(17,086)					1,916	0001	
Purchased Call/SP 500 INDEX/SPX00J68	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	07/07/2023	07/06/2029	2	642,424	100	414,363			523,845		523,845	(62,121)					5,807	0001	
Purchased Call/SP 500 INDEX/SPX00J6P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	07/21/2023	07/20/2029	1	451,000	100	112,164			286,577		286,577	(33,861)					4,101	0001	
Purchased Call/SP 500 INDEX/SPX00J6Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	07/25/2023	07/20/2029	2	307,002	100	94,100			232,828		232,828	(27,319)					2,791	0001	
Purchased Call/SP 500 INDEX/SPX00J6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	08/08/2023	08/08/2029	1	75,000	100	19,320			49,035		49,035	(5,664)					687	0001	
Purchased Call/SP 500 INDEX/SPX00J6F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	08/08/2023	08/08/2029	1	239,000	100	75,022			186,363		186,363	(21,371)					2,190	0001	
Purchased Call/SP 500 INDEX/SPX00J3A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	08/23/2023	08/22/2029	2	635,769	100	209,416			526,383		526,383	(61,188)					5,859	0001	
Purchased Call/SP 500 INDEX/SPX00J6R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	09/08/2023	09/07/2029	1	118,000	100	30,987			79,075		79,075	(8,918)					1,084	0001	
Purchased Call/SP 500 INDEX/SPX00J6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	09/08/2023	09/07/2029	1	188,922	100	60,153			151,057		151,057	(16,894)					1,752	0001	
Purchased Call/SP 500 INDEX/SPX00J6Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	09/22/2023	09/21/2029	1	313,000	100	101,975			269,347		269,347	(30,366)					2,919	0001	
Purchased Call/SP 500 INDEX/SPX00J6Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	10/06/2023	10/08/2029	1	200,000	100	56,080			145,390		145,390	(16,298)					1,878	0001	
Purchased Call/SP 500 INDEX/SPX00J6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	10/06/2023	10/08/2029	1	210,000	100	71,316			182,939		182,939	(20,426)					1,972	0001	
Purchased Call/SP 500 INDEX/SPX00J6Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	10/20/2023	10/22/2029	1	105,000	100	29,547			80,056		80,056	(8,699)					991	0001	
Purchased Call/SP 500 INDEX/SPX00J6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	10/20/2023	10/22/2029	1	441,000	100	150,293			402,843		402,843	(43,708)					4,163	0001	
Purchased Call/SP 500 INDEX/SPX00J6Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	11/08/2023	11/08/2029	1	15,396	100	4,075			10,843		10,843	(1,225)					146	0001	
Purchased Call/SP 500 INDEX/SPX00J6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	11/08/2023	11/08/2029	1	229,000	100	73,303			193,132		193,132	(21,698)					2,176	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP600084	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	11/22/2023	11/21/2029	1	170,000	100	44,387			108,918		108,918	(12,933)				1,823		0001
Purchased Call/S&P 500 INDEX/SP600085	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	11/22/2023	11/21/2029	1	124,000	100	38,097			95,244		95,244	(11,180)				1,184		0001
Purchased Call/S&P 500 INDEX/SP600089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	12/08/2023	12/07/2029	1	50,000	100	12,620			31,362		31,362	(3,749)				480		0001
Purchased Call/S&P 500 INDEX/SP600090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	12/08/2023	12/07/2029	1	92,000	100	28,180			69,175		69,175	(8,160)				884		0001
Purchased Call/S&P 500 INDEX/SP600096	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	12/22/2023	12/21/2029	1	76,000	100	18,080			44,493		44,493	(5,316)				734		0001
Purchased Call/S&P 500 INDEX/SP600097	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	12/22/2023	12/21/2029	1	246,000	100	71,414			172,134		172,134	(20,091)				2,375		0001
Purchased Call/S&P 500 INDEX/SP600098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	01/08/2024	01/08/2030	1	148,000	100	35,727			86,988		86,988	(10,344)				1,438		0001
Purchased Call/S&P 500 INDEX/SP600099	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	01/08/2024	01/08/2030	1	157,000	100	46,252			110,238		110,238	(12,849)				1,526		0001
Purchased Call/S&P 500 INDEX/SP600230	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	01/22/2024	01/22/2030	1	571,000	100	141,380			317,997		317,997	(40,728)				5,577		0001
Purchased Call/S&P 500 INDEX/SP600238	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	01/23/2024	01/22/2030	2	230,020	100	69,381			153,653		153,653	(19,267)				2,247		0001
Purchased Call/S&P 500 INDEX/SP600239	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	02/08/2024	02/08/2030	1	247,000	100	62,096			128,901		128,901	(16,272)				2,427		0001
Purchased Call/S&P 500 INDEX/SP60023F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	02/08/2024	02/08/2030	1	596,000	100	181,780			372,435		372,435	(45,321)				5,857		0001
Purchased Call/S&P 500 INDEX/SP600490	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	02/22/2024	02/22/2030	1	145,032	100	35,330			67,582		67,582	(8,887)				1,432		0001
Purchased Call/S&P 500 INDEX/SP600498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	02/22/2024	02/22/2030	1	179,000	100	46,791			89,146		89,146	(11,501)				1,768		0001
Purchased Call/S&P 500 INDEX/SP60049S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	03/08/2024	02/22/2030	1	113,785	100	35,967			67,929		67,929	(8,375)				1,124		0001
Purchased Call/S&P 500 INDEX/SP600688	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	03/08/2024	03/08/2030	1	156,000	100	36,566			71,233		71,233	(9,689)				1,548		0001
Purchased Call/S&P 500 INDEX/SP600859	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	03/08/2024	03/08/2030	1	55,000	100	15,824			30,404		30,404	(3,899)				546		0001
Purchased Call/S&P 500 INDEX/SP60086A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	03/08/2024	03/08/2030	1	364,000	100	111,348			213,252		213,252	(26,889)				3,612		0001
Purchased Call/S&P 500 INDEX/SP600A90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	03/22/2024	03/22/2030	1	151,000	100	44,832			76,575		76,575	(12,547)				1,506		0001
Purchased Call/S&P 500 INDEX/SP6006S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	06/21/2024	06/21/2030	1	204,000	100	50,980			77,751		77,751	(12,662)				2,097		0001
Purchased Call/S&P 500 INDEX/SP600D86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	04/11/2024	04/08/2030	2	729,417	100	185,236			318,493		318,493	(46,692)				7,517		0001
Purchased Call/S&P 500 INDEX/SP600D3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	04/08/2024	04/08/2030	1	71,104	100	22,028			37,534		37,534	(5,282)				713		0001
Purchased Call/S&P 500 INDEX/SP6006S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	06/21/2024	06/21/2030	2	430,638	100	131,286			198,384		198,384	(31,168)				4,427		0001
Purchased Call/S&P 500 INDEX/SP600352	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	04/22/2024	04/22/2030	1	256,000	100	67,072			124,920		124,920	(16,895)				2,580		0001
Purchased Call/S&P 500 INDEX/SP600L38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	05/22/2024	05/22/2030	1	253,000	100	64,136			104,952		104,952	(16,059)				2,576		0001
Purchased Call/S&P 500 INDEX/SP600053	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	04/22/2024	04/22/2030	1	105,000	100	33,611			61,924		61,924	(7,965)				1,098		0001
Purchased Call/S&P 500 INDEX/SP600P9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	06/07/2024	06/07/2030	1	105,283	100	26,794			42,868		42,868	(6,639)				1,077		0001
Purchased Call/S&P 500 INDEX/SP600L59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	05/22/2024	05/22/2030	1	134,007	100	41,422			67,168		67,168	(9,896)				1,364		0001
Purchased Call/S&P 500 INDEX/SP600P3I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	06/07/2024	06/07/2030	1	334,000	100	103,507			164,344		164,344	(24,497)				3,418		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/0001SH	Linked Annuity Hedge	N/A	Equity/Index	International	05/08/2024	05/08/2030	1	235,000	100	72,615			125,816		125,816	(17,831)				2,381		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/0001S6	Linked Annuity Hedge	N/A	Equity/Index	International	05/08/2024	05/08/2030	1	310,000	100	78,482			137,372		137,372	(20,053)				3,141		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/000983	Linked Annuity Hedge	N/A	Equity/Index	International	09/20/2024	09/20/2030	1	191,426	100	49,369			74,147		74,147	(12,582)				2,025		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/000038	Linked Annuity Hedge	N/A	Equity/Index	International	07/08/2024	07/08/2030	1	104,000	100	25,980			37,317		37,317	(6,340)				1,075		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/00005K	Linked Annuity Hedge	N/A	Equity/Index	International	07/22/2024	07/22/2030	1	150,255	100	42,372			62,002		62,002	(10,163)				1,560		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/00049H	Linked Annuity Hedge	N/A	Equity/Index	International	08/22/2024	08/22/2030	1	156,000	100	33,384			51,446		51,446	(8,556)				1,636		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/000039	Linked Annuity Hedge	N/A	Equity/Index	International	07/08/2024	07/08/2030	1	311,620	100	95,044			135,223		135,223	(22,167)				3,221		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/00006J	Linked Annuity Hedge	N/A	Equity/Index	International	07/22/2024	07/22/2030	1	122,000	100	28,087			39,889		39,889	(7,218)				1,267		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/000386	Linked Annuity Hedge	N/A	Equity/Index	International	08/08/2024	08/08/2030	1	126,985	100	27,126			48,198		48,198	(5,458)				1,326		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/00005I	Linked Annuity Hedge	N/A	Equity/Index	International	07/22/2024	07/22/2030	1	106,352	100	26,633			39,260		39,260	(6,608)				1,125		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/000794	Linked Annuity Hedge	N/A	Equity/Index	International	09/06/2024	09/06/2030	1	569,786	100	115,781			213,166		213,166	(24,755)				6,002		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/00049N	Linked Annuity Hedge	N/A	Equity/Index	International	08/22/2024	08/22/2030	1	61,000	100	15,952			25,301		25,301	(4,114)				640		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/000795	Linked Annuity Hedge	N/A	Equity/Index	International	09/06/2024	09/06/2030	2	309,809	100	79,125			141,769		141,769	(21,489)				3,263		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/000063	Linked Annuity Hedge	N/A	Equity/Index	International	12/20/2024	12/20/2030	1	89,484	100	22,857			24,949		24,949	(4,582)				973		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/00093L	Linked Annuity Hedge	N/A	Equity/Index	International	11/08/2024	11/08/2030	1	718,360	100	211,844			237,365		237,365	(44,465)				7,713		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/000062	Linked Annuity Hedge	N/A	Equity/Index	International	12/20/2024	12/20/2030	1	106,957	100	33,083			37,289		37,289	(6,677)				1,163		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/00088A	Linked Annuity Hedge	N/A	Equity/Index	International	10/08/2024	10/08/2030	1	290,715	100	65,324			87,554		87,554	(15,863)				3,092		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/00033Z	Linked Annuity Hedge	N/A	Equity/Index	International	10/22/2024	10/22/2030	1	107,885	100	30,823			38,653		38,653	(6,857)				1,152		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/00033Y	Linked Annuity Hedge	N/A	Equity/Index	International	10/22/2024	10/22/2030	1	17,688	100	4,134			5,053		5,053	(973)				189		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/00088B	Linked Annuity Hedge	N/A	Equity/Index	International	10/09/2024	10/08/2030	2	118,505	100	33,133			44,826		44,826	(7,717)				1,261		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/00094Y	Linked Annuity Hedge	N/A	Equity/Index	International	11/22/2024	11/22/2030	1	219,000	100	65,766			73,830		73,830	(13,533)				2,361		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/00093K	Linked Annuity Hedge	N/A	Equity/Index	International	12/06/2024	12/06/2030	1	619,000	100	183,843			194,627		194,627	(37,365)				6,701		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/000056	Linked Annuity Hedge	N/A	Equity/Index	International	03/11/2025	03/07/2031	2	145,099	100	37,880			54,086		54,086	(9,180)				1,612		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/000995	Linked Annuity Hedge	N/A	Equity/Index	International	01/22/2025	01/22/2031	1	274,000	100	80,035			83,353		83,353	(15,992)				3,007		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/000934	Linked Annuity Hedge	N/A	Equity/Index	International	01/22/2025	01/22/2031	1	53,000	100	12,270			12,387		12,387	(2,518)				582		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/000066	Linked Annuity Hedge	N/A	Equity/Index	International	01/08/2025	01/08/2031	1	188,000	100	92,248			99,358		99,358	(10,476)				1,836		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/000234	Linked Annuity Hedge	N/A	Equity/Index	International	03/21/2025	03/21/2031	2	440,912	100	120,583			174,720		174,720	(28,869)				4,917		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/00009F	Linked Annuity Hedge	N/A	Equity/Index	International	01/08/2025	01/08/2031	1	221,000	100	65,328			74,133		74,133	(13,284)				2,415		0001
Purchased Call/SP 500	Fixed Index & Index			Go dan Sachs																		
INDE/SP/000283	Linked Annuity Hedge	N/A	Equity/Index	International	09/21/2025	09/21/2031	1	105,000	100	22,271			30,314		30,314	(7,913)				1,171		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	02/21/2025	02/21/2031	1	38,439	100	8,733			9,454		9,454	(1,849)					425	0001	
INDE/SPX001S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	03/07/2025	03/07/2031	1	176,844	100	38,289			49,034		49,034	(10,731)					1,965	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	01/08/2025	01/08/2031	1	210,000	100	53,991			59,252		59,252	(10,646)					2,295	0001	
INDE/SPX000NE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	02/21/2025	02/21/2031	1	291,000	100	83,837			93,661		93,661	(17,982)					3,220	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	02/07/2025	02/07/2031	1	197,157	100	57,333			62,722		62,722	(11,617)					2,173	0001	
INDE/SPX000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	06/06/2025	06/06/2031	1	360,000	100	99,252			119,261		119,261	(21,655)					4,099	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	04/08/2025	04/08/2031	1	188,715	100	40,460			89,736		89,736	1,526					2,115	0001	
INDE/SPX001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	04/08/2025	04/08/2031	1	350,954	100	95,459			207,244		207,244	(25,085)					3,933	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	05/08/2025	05/08/2031	1	50,718	100	13,374			20,161		20,161	(3,302)					573	0001	
INDE/SPX006S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	04/22/2025	04/22/2031	1	365,503	100	98,393			181,507		181,507	(25,234)					4,112	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	04/22/2025	04/22/2031	1	136,000	100	36,094			66,655		66,655	(9,292)					1,530	0001	
INDE/SPX000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	06/20/2025	06/20/2031	1	384,000	100	109,709			139,068		139,068	(24,572)					4,399	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	06/06/2025	06/06/2031	1	146,000	100	43,012			51,661		51,661	(9,230)					1,662	0001	
INDE/SPX00049	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	04/08/2025	04/08/2031	1	56,000	100	15,025			32,639		32,639	(3,963)					628	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	04/22/2025	04/22/2031	1	74,000	100	15,399			28,762		28,762	(3,107)					833	0001	
INDE/SPX000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	05/22/2025	05/22/2031	1	358,000	100	98,235			129,171		129,171	(22,346)					4,060	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	08/22/2025	08/22/2031	1	642,000	100	182,392			176,257		176,257	(37,037)					7,457	0001	
INDE/SPX00K57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	09/22/2025	09/22/2031	1	1,373,000	100	377,712			320,148		320,148	(73,392)					16,074	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	09/22/2025	09/22/2031	1	297,000	100	71,072			62,301		62,301	(9,584)					3,477	0001	
INDE/SPX000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	09/22/2025	09/22/2031	1	198,000	100	57,400			47,476		47,476	(10,957)					2,318	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	07/22/2025	07/22/2031	1	249,000	100	71,936			74,439		74,439	(14,810)					2,870	0001	
INDE/SPX00034	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	09/08/2025	09/08/2031	1	1,474,000	100	408,298			410,164		410,164	(84,447)					17,196	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	07/08/2025	07/08/2031	1	68,000	100	19,666			21,280		21,280	(4,105)					781	0001	
INDE/SPX00E54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	10/22/2025	10/22/2031	1	1,002,000	100	272,143			235,023		235,023	(53,952)					11,818	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	10/22/2025	10/22/2031	1	81,000	100	17,496			14,263		14,263	(3,870)					955	0001	
INDE/SPX00019	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	12/22/2025	12/22/2031	1	493,000	100	106,340			78,752		78,752	(22,927)					5,901	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	10/08/2025	10/08/2031	2	1,443,796	100	399,158			325,450		325,450	(77,120)					16,970	0001	
INDE/SPX00R8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	12/08/2025	12/08/2031	1	146,000	100	32,120			23,706		23,706	(6,813)					1,742	0001	
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	11/07/2025	11/07/2031	1	410,000	100	114,308			93,051		93,051	(21,808)					4,855	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP/0029H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go dan Sachs International	.12/22/2025	.12/22/2031	1	470,000	100	128,075			98,143		98,143	(24,472)				5,626		0001
Purchased Call/SP 500 INDEX/SP/0001S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go dan Sachs International	.11/21/2025	.11/21/2031	1	168,000	100	46,234			41,647		41,647	(9,143)				1,996		0001
Purchased Call/SP 500 INDEX/SP/0001S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go dan Sachs International	.11/07/2025	.11/07/2031	1	297,000	100	65,459			51,762		51,762	(14,115)				3,517		0001
Purchased Call/SP 500 INDEX/SP/0003L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go dan Sachs International	.10/08/2025	.10/08/2031	1	82,000	100	19,762			15,166		15,166	(4,180)				964		0001
Purchased Call/SP 500 INDEX/SP/0001S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go dan Sachs International	.12/08/2025	.12/08/2031	1	125,000	100	34,675			26,507		26,507	(6,528)				1,491		0001
Purchased Call/SP 500 INDEX/SP/0001S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go dan Sachs International	.01/08/2026	.01/08/2032	1	153,000	100		37,975		28,460		28,460	(9,514)				1,839		0001
Purchased Call/SP 500 INDEX/SP/0001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go dan Sachs International	.01/08/2026	.01/08/2032	1	148,000	100		30,192		21,702		21,702	(8,480)				1,779		0001
Purchased Call/SP 500 INDEX/SP/0007S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go dan Sachs International	.02/06/2026	.02/06/2032	1	142,000	100	29,025			21,055		21,055	(7,969)				1,718		0001
Purchased Call/NDX Index/NDX0212N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada Societe Generale SA	.06/20/2025	.06/22/2026	1	109,204	21626.4	9,774			13,002		13,002	(3,970)				260		0001
Purchased Call/NDX Index/NDX00523F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P/40TDBPU41	.06/06/2025	.06/08/2026	1	39,158	21761.8	3,473			4,410		4,410	(1,644)				85		0001
Purchased Call/NDX Index/NDX005235	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P/40TDBPU41	.04/08/2025	.04/08/2026	1	250,083	17090.4	22,557			53,727		53,727	1,771				185		0001
Purchased Call/NDX Index/NDX005236	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P/40TDBPU41	.04/22/2025	.04/22/2026	1	51,770	18276.4	3,883			8,572		8,572	260				64		0001
Purchased Call/NDX Index/NDX0191S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Royal Bank of Canada	.08/22/2025	.08/21/2026	1	101,567	29498.1	8,572			7,426		7,426	(4,016)				318		0001
Purchased Call/NDX Index/NDX0213SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3PH1G671XBU11	.09/22/2025	.09/22/2026	1	4,839	24761.1	433			241		241	(196)				17		0001
Purchased Call/NDX Index/NDX0000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.09/08/2025	.09/08/2026	1	100,371	23762.3	8,411			6,967		6,967	(3,766)				333		0001
Purchased Call/NDX Index/NDX0212S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.08/08/2025	.08/07/2026	1	226,735	23611.3	19,957			15,842		15,842	(9,982)				704		0001
Purchased Call/NDX Index/NDX0212S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3PH1G671XBU11	.07/08/2025	.07/08/2026	1	105,943	22702.3	9,980			9,315		9,315	(5,994)				276		0001
Purchased Call/NDX Index/NDX0191S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Royal Bank of Canada	.08/22/2025	.08/21/2026	1	86,999	23498.1	7,934			6,548		6,548	(4,212)				272		0001
Purchased Call/NDX Index/NDX0212S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3PH1G671XBU11	.07/22/2025	.07/22/2026	1	146,748	23063.6	13,501			11,736		11,736	(7,865)				408		0001
Purchased Call/NDX Index/NDX0000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNAMT BANKS INC	.09/08/2025	.09/08/2026	1	53,932	23762.3	4,719			3,819		3,819	(2,250)				179		0001
Purchased Call/NDX Index/NDX0190S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	1YOCUB3JW9T8/KCS06	.10/08/2025	.10/08/2026	1	30,201	25136.6	2,462			1,363		1,363	(937)				109		0001
Purchased Call/NDX Index/NDX0053S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P/40TDBPU41	.12/08/2025	.12/08/2026	1	159,732	25628	14,791			7,645		7,645	(5,157)				864		0001
Purchased Call/NDX Index/NDX0213S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3PH1G671XBU11	.10/08/2025	.10/08/2026	1	410,028	25136.6	38,543			18,723		18,723	(6,456)				1,483		0001
Purchased Call/NDX Index/NDX053S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P/40TDBPU41	.12/22/2025	.12/22/2026	1	38,157	25461.7	3,472			2,038		2,038	(1,221)				163		0001
Purchased Call/NDX Index/NDX0213S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.11/07/2025	.11/06/2026	1	35,945	25059.8	2,933			1,813		1,813	(1,084)				140		0001
Purchased Call/NDX Index/NDX0190S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNAMT BANKS INC	.10/22/2025	.10/22/2026	1	30,500	24879	2,995			1,697		1,697	(1,200)				114		0001
Purchased Call/NDX Index/NDX0213S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.02/06/2026	.02/08/2027	1	118,583	25075.8		10,910		7,885		7,885	(3,014)				550		0001
Purchased Call/NDX Index/NDX0214S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3PH1G671XBU11	.02/06/2026	.02/08/2027	1	24,797	25075.8	2,410			1,713		1,713	(698)				115		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/NDX Index/NDX019055	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNAMST BANKS INC	03/06/2026	03/08/2027	1	15,894	24643		1,484		1,183		1,183	(301)					77	0001	
Purchased Call/NDX Index/NDX020487	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/20/2026	03/22/2027	1	14,230	23898.2		1,193		1,140		1,140	(53)					70	0001	
Purchased Call/NDX Index/NDX000157	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/22/2026	01/22/2027	1	14,160	25518.3		1,283		802		802	(481)					64	0001	
Purchased Call/NDX Index/NDX005096	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/08/2023	09/07/2029	1	192,634	15280.2	62,086			141,019		141,019	(17,271)					1,787	0001	
Purchased Call/NDX Index/NDX005098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2023	10/08/2029	1	48,035	14973.2	16,159			36,812		36,812	(4,417)					451	0001	
Purchased Call/NDX Index/NDX00509C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/22/2023	11/21/2029	1	38,092	16001.4	12,113			25,752		25,752	(3,203)					384	0001	
Purchased Call/NDX Index/NDX00509D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2023	12/21/2029	1	74,778	16777.4	23,929			46,063		46,063	(6,298)					722	0001	
Purchased Call/NDX Index/NDX00509E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/08/2024	01/08/2030	1	90,634	16649.9	27,752			56,925		56,925	(7,780)					881	0001	
Purchased Call/NDX Index/NDX00509I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2024	01/22/2030	1	40,294	17330.4	12,411			23,298		23,298	(3,281)					394	0001	
Purchased Call/NDX Index/NDX013053	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/08/2024	02/08/2030	1	28,753	17783.2	8,836			15,775		15,775	(2,253)					283	0001	
Purchased Call/NDX Index/NDX01305C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/08/2024	03/08/2030	1	44,573	18018.5	13,769			23,871		23,871	(3,435)					442	0001	
Purchased Call/NDX Index/NDX01305F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/22/2023	05/22/2029	1	150,386	13849.7	45,176			130,637		130,637	(15,855)					1,334	0001	
Purchased Call/NDX Index/NDX01305G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/08/2023	11/08/2029	1	14,199	15313.2	4,586			10,454		10,454	(1,323)					135	0001	
Purchased Call/NDX Index/NDX01305H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/22/2024	02/22/2030	1	85,041	18004.7	26,575			45,484		45,484	(6,356)					840	0001	
Purchased Call/NDX Index/NDX020582	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/22/2024	03/22/2030	1	20,017	18339.4	5,607			9,040		9,040	(1,009)					200	0001	
Purchased Call/NDX Index/NDX020586	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/22/2022	08/22/2028	1	57,526	12890.5	17,166			55,389		55,389	(6,390)					445	0001	
Purchased Call/NDX Index/NDX020589	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/22/2023	03/22/2029	1	96,648	12567.2	29,313			99,654		99,654	(11,516)					834	0001	
Purchased Call/NDX Index/NDX02058C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/07/2023	07/06/2029	1	143,846	15036.9	45,714			107,517		107,517	(13,727)					1,300	0001	
Purchased Call/NDX Index/NDX02058E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/08/2023	08/08/2029	1	9,744	15273	3,053			7,105		7,105	(909)					89	0001	
Purchased Call/NDX Index/NDX01303H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/08/2023	12/07/2029	1	70,160	16084.7	22,199			47,070		47,070	(6,064)					674	0001	
Purchased Call/NDX Index/NDX00509S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/08/2024	05/08/2030	1	66,854	18085	21,333			36,347		36,347	(4,648)					677	0001	
Purchased Call/NDX Index/NDX01305J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/07/2024	06/07/2030	1	372,783	19001	105,721			159,432		159,432	(18,367)					3,815	0001	
Purchased Call/NDX Index/NDX01305K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/22/2024	05/22/2030	1	157,656	18705.2	50,671			79,720		79,720	(10,392)					1,605	0001	
Purchased Call/NDX Index/NDX02058Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/22/2024	05/22/2030	1	6,252	18705.2	1,760			2,741		2,741	(310)					64	0001	
Purchased Call/NDX Index/NDX02058Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/21/2024	06/21/2030	1	55,064	19700.4	17,318			24,609		24,609	(3,510)					566	0001	
Purchased Call/NDX Index/NDX00509I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/08/2024	07/08/2030	1	112,065	20439.5	35,065			45,995		45,995	(6,722)					1,158	0001	
Purchased Call/NDX Index/NDX00509J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2024	08/08/2030	1	82,605	18413.8	25,682			43,654		43,654	(6,192)					862	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/NDX Index/NDX005151	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/20/2024	09/20/2030	1	263,353	19791.5	78,690			119,259		119,259	(17,569)				2,785		0001
Purchased Call/NDX Index/NDX013038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/06/2024	09/06/2030	1	218,179	19421.3	65,432			115,684		115,684	(16,218)				2,298		0001
Purchased Call/NDX Index/NDX003030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2024	07/22/2030	1	244,448	19822.9	76,903			108,556		108,556	(16,432)				2,538		0001
Purchased Call/NDX Index/NDX021159	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/22/2024	08/22/2030	1	27,210	19491.8	8,177			12,666		12,666	(1,759)				265		0001
Purchased Call/NDX Index/NDX00515H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/06/2024	12/06/2030	1	160,509	21622.3	51,652			59,887		59,887	(8,522)				1,738		0001
Purchased Call/NDX Index/NDX013037	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/09/2024	11/09/2030	1	52,874	21117.2	16,861			20,744		20,744	(3,171)				568		0001
Purchased Call/NDX Index/NDX00515F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/22/2024	11/22/2030	1	660,407	20776.2	214,104			270,976		270,976	(37,529)				7,120		0001
Purchased Call/NDX Index/NDX01303V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/22/2024	10/22/2030	1	115,558	20383.6	35,869			49,133		49,133	(7,340)				1,234		0001
Purchased Call/NDX Index/NDX00515L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/20/2024	12/20/2030	1	167,906	21289.2	56,635			65,404		65,404	(9,166)				1,825		0001
Purchased Call/NDX Index/NDX01303U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/08/2024	10/08/2030	1	107,882	20107.8	32,958			47,183		47,183	(6,996)				1,148		0001
Purchased Call/NDX Index/NDX00515I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/21/2025	03/21/2031	1	49,997	19754	16,059			23,799		23,799	(3,118)				558		0001
Purchased Call/NDX Index/NDX00515V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/07/2025	03/07/2031	1	150,878	20201.4	49,141			68,000		68,000	(9,060)				1,676		0001
Purchased Call/NDX Index/NDX00515S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2025	01/22/2031	1	409,925	21853	195,070			151,030		151,030	(21,471)				4,488		0001
Purchased Call/NDX Index/NDX01703A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/07/2031	1	428,983	21481.3	125,621			151,529		151,529	(18,899)				4,707		0001
Purchased Call/NDX Index/NDX021237	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/07/2025	03/07/2031	1	85,158	20201.4	24,832			33,862		33,862	(3,873)				946		0001
Purchased Call/NDX Index/NDX021232	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/21/2025	02/21/2031	1	10,506	21614.1	3,472			4,013		4,013	(576)				116		0001
Purchased Call/NDX Index/NDX061032	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/06/2031	1	342,539	21761.8	111,873			133,106		133,106	(19,005)				3,900		0001
Purchased Call/NDX Index/NDX00523C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2025	05/22/2031	1	97,521	21112.5	32,484			40,418		40,418	(5,506)				1,108		0001
Purchased Call/NDX Index/NDX01703F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2031	1	388,717	18276.4	130,181			226,865		226,865	(27,270)				4,486		0001
Purchased Call/NDX Index/NDX00009M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/20/2025	06/20/2031	1	26,265	21626.4	8,549			10,365		10,365	(1,458)				300		0001
Purchased Call/NDX Index/NDX00523B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/09/2025	05/09/2031	1	82,467	20063.6	26,795			38,353		38,353	(5,043)				932		0001
Purchased Call/NDX Index/NDX005232	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2031	1	341,832	17090.4	110,275			221,930		221,930	(26,478)				3,831		0001
Purchased Call/NDX Index/NDX040056	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/22/2025	08/22/2031	1	7,085	23498.1	2,055			2,199		2,199	(286)				82		0001
Purchased Call/NDX Index/NDX000039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/09/2025	07/09/2031	1	27,958	22702.3	9,167			9,835		9,835	(1,428)				321		0001
Purchased Call/NDX Index/NDX011M3TN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/08/2026	1	24,945	1553.09	2,018			2,418		2,418	77				40		0001
Purchased Call/NDX Index/NDX017M5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/08/2025	06/08/2026	1	106,064	1893.91	6,746			6,673		6,673	282				231		0001

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Purchased Call /BX11MSTN Index/SB007M66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2026	1	219,545	1609.91	17,300			16,468		16,468	645				477		0001
Purchased Call /BX11MSTN Index/SB007M67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	14,309	1595.74	1,140			1,188		1,188	55				34		0001
Purchased Call /BX11MSTN Index/SB007M68	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2026	1	126,976	1397.77	7,669			12,650		12,650	911				94		0001
Purchased Call /BX11MSTN Index/SB007M69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2026	1	50,936	1488.34	1,951			2,835		2,835	228				63		0001
Purchased Call /BX11MSTN Index/SB007M70	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2026	1	11,149	1681.61	943			630		630	43				31		0001
Purchased Call /BX11MSTN Index/SB007M71	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2026	1	27,870	1681.61	1,993			1,479		1,479	136				78		0001
Purchased Call /BX11MSTN Index/SB007M72	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2025	08/07/2026	1	62,664	1655.04	4,236			3,833		3,833	293				186		0001
Purchased Call /BX11MSTN Index/SB007M73	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	116,544	1699.07	8,787			6,376		6,376	709				365		0001
Purchased Call /BX11MSTN Index/SB007M74	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/22/2026	1	4,435	1696	335			269		269	31				15		0001
Purchased Call /BX11MSTN Index/SB007M75	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	65,548	1699.07	4,418			3,321		3,321	374				205		0001
Purchased Call /BX11MSTN Index/SB007M76	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2025	08/07/2026	1	131,982	1655.04	9,991			8,969		8,969	756				392		0001
Purchased Call /BX11MSTN Index/SB007M77	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2026	1	74,146	1677.64	6,117			5,447		5,447	590				288		0001
Purchased Call /BX11MSTN Index/SB007M78	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/06/2026	2	26,346	1640.41	1,836			1,844		1,844	82				102		0001
Purchased Call /BX11MSTN Index/SB007M79	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/20/2026	1	18,194	1646.31	1,270			1,261		1,261	59				73		0001
Purchased Call /BX11MSTN Index/SB007M80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2026	1	27,724	1650.79	2,509			2,759		2,759	277				115		0001
Purchased Call /BX11MSTN Index/SB007M81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2027	1	211,962	1772.7		13,438		9,576		9,576	(3,862)				1,026		0001
Purchased Call /BX11MSTN Index/SB007M82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	33,351	1681.36		1,544		1,386		1,386	(159)				165		0001
Purchased Call /BX11MSTN Index/SB007M83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	244,018	1780.9		20,571		13,777		13,777	(6,794)				1,132		0001
Purchased Call /BX11MSTN Index/SB007M84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/08/2026	03/08/2027	1	121,149	1772.7		10,419		7,302		7,302	(3,117)				596		0001

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Purchased Call /BX111MSTN Index/SB0075S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	13,987	1780.9		1,070		729		729	(341)					65	0001	
Purchased Call /BX111MSTN Index/SB0077R8W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	2,653	1737.75		198		160		160	(38)					12	0001	
Purchased Call /BX111MSTN Index/SB0077S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2027	1	183,987	1772.7		16,191		11,310		11,310	(4,881)					890	0001	
Purchased Call /BX111MSTN Index/SB0077LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/07/2027	1	19,002	1533.09	2,816			3,359		3,359	232					100	0001	
Purchased Call /BX111MSTN Index/SB0077MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/21/2027	1	25,815	1575.89	3,408			3,845		3,845	215					138	0001	
Purchased Call /BX111MSTN Index/SB0077MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2022	04/07/2028	1	21,903	1220.04	6,122			10,806		10,806	389					156	0001	
Purchased Call /BX111MSTN Index/SB0077RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2022	06/22/2028	1	49,477	1029.49	15,512			36,955		36,955	1,080					369	0001	
Purchased Call /BX111MSTN Index/SB0077RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/07/2022	10/06/2028	1	75,056	997.33	24,333			60,875		60,875	1,770					596	0001	
Purchased Call /BX111MSTN Index/SB0077S6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/22/2023	03/22/2029	1	20,015	1075.45	5,982			14,233		14,233	468					173	0001	
Purchased Call /BX111MSTN Index/SB0077R8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2023	09/07/2029	1	472,720	1231.55	147,489			251,512		251,512	8,873					4,385	0001	
Purchased Call /BX111MSTN Index/SB0077A66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2023	11/21/2029	1	24,008	1265.71	7,366			12,393		12,393	524					229	0001	
Purchased Call /BX111MSTN Index/SB0077ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/21/2030	1	55,046	1415.1	16,998			22,679		22,679	1,157					566	0001	
Purchased Call /BX111MSTN Index/SB0077DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2024	05/22/2030	1	16,673	1398.24	5,167			7,026		7,026	351					170	0001	
Purchased Call /BX111MSTN Index/SB0077DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2024	05/08/2030	1	155,489	1380.61	48,544			67,427		67,427	3,297					1,576	0001	
Purchased Call /BX111MSTN Index/SB0077ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2024	07/08/2030	1	23,955	1440.5	7,337			9,464		9,464	499					248	0001	
Purchased Call /BX111MSTN Index/SB0077FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/06/2030	1	40,498	1478.12	11,724			15,206		15,206	839					427	0001	
Purchased Call /BX111MSTN Index/SB0077BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/20/2030	1	28,381	1521.94	8,145			9,890		9,890	578					300	0001	
Purchased Call /BX111MSTN Index/SB0077ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2024	07/22/2030	1	14,218	1455.36	4,355			5,489		5,489	295					148	0001	
Purchased Call /BX111MSTN Index/SB0077IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/20/2030	1	11,004	1519.28	3,536			3,957		3,957	227					120	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /BX11INSTN Index/58M077S8// Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2024	10/22/2030	2	19,692	1536.18	6,213			6,751		6,751	401				210		0001
Call /BX11INSTN Index/58M071S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/20/2030	1	6,006	1519.28	1,857			2,042		2,042	94				65		0001
Purchased Call /BX11INSTN Index/58M071S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/07/2025	03/07/2031	1	9,945	1575.01	3,137			3,315		3,315	200				110		0001
Index/58M071S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2025	01/22/2031	1	13,759	1536.56	4,388			4,841		4,841	282				151		0001
Call /BX11INSTN Index/58M071S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2031	1	4,942	1397.77	1,409			1,941		1,941	33				55		0001
Index/58M071S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2031	1	8,741	1488.34	2,589			3,091		3,091	96				98		0001
Call /BX11INSTN Index/58M071S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2031	1	22,024	1397.77	6,929			10,025		10,025	477				247		0001
Purchased Call /SP0006SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	03/08/2022	03/08/2028	1	5,999	100	1,079			4,782		4,782	(580)				42		0001
Purchased Call /SP000F56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	03/22/2022	03/22/2028	1	72,251	100	9,588			35,262		35,262	(6,377)				506		0001
Purchased Call /SP000J90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	04/08/2022	04/07/2028	1	26,544	100	6,071			17,785		17,785	(2,133)				189		0001
Index/SP000J90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	09/08/2022	09/08/2028	1	50,085	100	10,969			40,219		40,219	(4,421)				391		0001
Purchased Call /SP000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	11/08/2022	11/08/2028	1	5,036	100	1,293			4,509		4,509	(451)				41		0001
Index/SP000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	09/08/2023	09/07/2029	1	25,078	100	7,965			20,052		20,052	(2,243)				233		0001
Purchased Call /SP000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	11/08/2023	11/08/2029	1	68,604	100	18,159			48,317		48,317	(5,457)				652		0001
Index/SP000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	02/22/2024	02/22/2030	1	3,968	100	967			1,849		1,849	(243)				39		0001
Purchased Call /SP000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	04/08/2024	04/08/2030	1	99,896	100	30,948			52,732		52,732	(7,393)				1,002		0001
Index/SP000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	06/07/2024	06/07/2030	1	27,717	100	7,054			11,286		11,286	(1,747)				284		0001
Purchased Call /SP000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	05/22/2024	05/22/2030	1	14,993	100	4,634			7,515		7,515	(1,107)				153		0001
Index/SP000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	09/20/2024	09/20/2030	1	11,574	100	2,985			4,483		4,483	(761)				122		0001
Purchased Call /SP000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	07/22/2024	07/22/2030	1	29,745	100	8,388			12,274		12,274	(2,012)				309		0001
Index/SP000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	07/08/2024	07/08/2030	1	244,380	100	74,536			106,045		106,045	(17,384)				2,536		0001
Purchased Call /SP000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	08/08/2024	08/08/2030	1	17,005	100	3,632			6,454		6,454	(731)				178		0001
Index/SP000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	07/22/2024	07/22/2030	1	14,648	100	3,601			5,308		5,308	(893)				152		0001
Purchased Call /SP000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	09/06/2024	09/06/2030	1	18,214	100	3,701			6,814		6,814	(791)				192		0001
Index/SP000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	International	12/20/2024	12/20/2030	1	20,506	100	5,227			5,716		5,716	(1,050)				223		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP100BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	11/08/2024	11/08/2030	1	168,640	100	49,732			55,723		55,723	(10,438)				1,811		0001	
Purchased Call/SP 500 INDEX/SP100M62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	12/20/2024	12/20/2030	1	23,043	100	7,129			8,034		8,034	(1,438)				250		0001	
Purchased Call/SP 500 INDEX/SP100BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	10/08/2024	10/08/2030	1	25,285	100	5,682			7,615		7,615	(1,380)				269		0001	
Purchased Call/SP 500 INDEX/SP100CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	10/22/2024	10/22/2030	1	13,115	100	3,747			4,689		4,689	(834)				140		0001	
Purchased Call/SP 500 INDEX/SP100CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	10/22/2024	10/22/2030	1	40,302	100	9,415			11,507		11,507	(2,216)				431		0001	
Purchased Call/SP 500 INDEX/SP100IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	03/07/2025	03/07/2031	1	20,779	100	5,689			7,745		7,745	(1,315)				231		0001	
Purchased Call/SP 500 INDEX/SP100IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	02/21/2025	02/21/2031	1	112,561	100	25,574			27,685		27,685	(5,414)				1,246		0001	
Purchased Call/SP 500 INDEX/SP100IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	03/07/2025	03/07/2031	1	75,156	100	16,264			20,839		20,839	(4,561)				835		0001	
Purchased Call/SP 500 INDEX/SPJ00A98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	06/06/2025	06/06/2031	1	2,000	100	551			662		662	(120)				23		0001	
Purchased Call/SP 500 INDEX/SPJ00157	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	04/08/2025	04/08/2031	1	8,285	100	1,776			3,940		3,940	67				93		0001	
Purchased Call/SP 500 INDEX/SPJ00159	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	04/08/2025	04/08/2031	1	46,046	100	12,525			27,191		27,191	(3,289)				516		0001	
Purchased Call/SP 500 INDEX/SPJ00650	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	05/08/2025	05/08/2031	1	67,282	100	17,742			26,745		26,745	(4,381)				760		0001	
Purchased Call/SP 500 INDEX/SPJ0035J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Go/dan Sachs International	04/22/2025	04/22/2031	1	5,497	100	1,480			2,730		2,730	(380)				62		0001	
Index/A1G000J55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	06/25/2025	06/23/2026	2	2,566,675	1885.14	78,862			18,085		179,333			(19,502)		6,156		0001	
Purchased Call/A1G00	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	06/16/2025	06/12/2026	5	4,300,460	1873.67	123,546			24,769		327,098			(30,709)		9,616		0001	
Index/A1G000T58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	06/18/2025	06/16/2026	3	3,895,749	1872.83	115,818			24,419		298,234			(28,678)		8,947		0001	
Purchased Call/A1G00	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	06/20/2025	06/18/2026	3	7,113,043	1878.3	212,004			46,142		523,070			(52,800)		16,546		0001	
Index/A1G000T5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	06/11/2025	06/09/2026	3	3,623,405	1868.27	109,870			20,944		286,524			(27,168)		7,934		0001	
Purchased Call/A1G00	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	05/20/2025	05/19/2026	3	3,613,750	1863.68	106,706			14,157		295,429			(26,339)		6,620		0001	
Index/A1G000S90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	06/17/2025	06/17/2026	3	4,179,892	1875.75	121,138			25,867		313,198			(29,912)		9,661		0001	
Index/A1G000S83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	05/22/2025	05/20/2026	4	5,363,272	1867.25	149,115			20,160		427,464			(36,810)		9,925		0001	
Purchased Call/A1G00	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	05/06/2025	05/05/2026	2	3,157,172	1878.33	95,188			8,942		231,972			(23,538)		4,888		0001	
Index/A1G000R63	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	04/24/2025	04/23/2026	4	3,043,510	1876.18	90,196			5,492		227,631			(22,285)		3,820		0001	
Purchased Call/A1G00	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	05/08/2025	05/08/2026	4	3,246,778	1876.23	92,696			9,521		242,313			(22,915)		5,238		0001	
Index/A1G000R53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	04/10/2025	04/10/2026	3	4,232,909	1865.57	122,023			3,048		342,988			(30,155)		3,503		0001	
Purchased Call/A1G00	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	04/22/2025	04/22/2026	5	5,483,140	1876.35	158,455			9,198		409,703			(39,181)		6,731		0001	
Index/A1G000T58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	06/11/2025	06/10/2026	3	4,062,140	1874.32	117,912			22,761		307,495			(29,099)		8,958		0001	
Purchased Call/A1G00	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	04/07/2025	04/02/2026	4	4,355,038	1888.58	113,633			317		295,913			(28,258)		1,612		0001	
Purchased Call/A1G00	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	04/08/2025	04/07/2026	2	3,105,945	1862.2	80,827			1,340		257,929			(19,995)		2,151		0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	05/09/2025	05/07/2026	3	3,038,894	1884.24	84,206			8,390		213,136			(20,797)		4,839	0001	
Index/A16000S37	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	05/02/2025	05/01/2026	3	3,556,943	1881.65	99,752			8,306		254,689			(24,656)		5,183	0001	
Index/A16000R57	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	04/22/2025	04/10/2026	4	7,235,635	1865.18	213,474			5,344		592,658			(52,964)		6,036	0001	
Index/A16000R55	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	06/04/2025	06/04/2026	4	2,524,297	1879.94	70,831			12,558		183,104			(17,506)		5,326	0001	
Index/A16000T3E	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	05/15/2025	05/13/2026	3	4,541,006	1865.95	126,594			14,669		365,507			(31,256)		7,793	0001	
Index/A16000S5F	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	06/26/2025	06/26/2026	2	2,761,816	1895.68	79,179			18,887		177,759			(19,559)		6,742	0001	
Index/A16000J5B	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	07/21/2025	05/27/2026	3	3,416,294	1867.95	96,317			14,974		270,797			(23,915)		6,750	0001	
Index/A16000T32	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	06/12/2025	06/12/2026	5	3,463,989	1884.19	94,118			18,836		243,439			(23,286)		7,746	0001	
Index/A16000R5C	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	06/05/2025	06/03/2026	5	5,999,286	1871.02	179,270			31,210		465,084			(44,320)		12,561	0001	
Index/A16000T83	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	04/21/2025	04/17/2026	5	12,228,086	1878.2	350,126			15,557		901,155			(66,734)		13,195	0001	
Index/A16000R5E	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	05/30/2025	05/29/2026	4	5,062,174	1873.3	145,037			23,405		387,377			(36,000)		10,216	0001	
Index/A16000J50	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	04/16/2025	04/16/2026	3	4,580,736	1876.62	133,365			5,549		341,794			(32,966)		4,795	0001	
Index/A16000R5S	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	04/30/2025	04/28/2026	3	4,386,394	1886.54	128,767			9,608		302,268			(31,852)		6,077	0001	
Index/A16000S5M	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	04/21/2025	04/15/2026	4	4,821,646	1872.6	141,617			5,473		370,989			(34,987)		4,887	0001	
Index/A16000J56	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	06/30/2025	06/26/2026	4	4,552,274	1894.51	136,458			32,662		295,776			(33,910)		11,112	0001	
Index/A16000R5P	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	06/23/2025	06/18/2026	4	2,064,374	1877.27	60,344			13,107		152,972			(14,956)		4,802	0001	
Index/A16000S5B	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	05/16/2025	05/15/2026	3	3,772,823	1867.46	106,835			13,076		300,284			(26,521)		6,624	0001	
Index/A16000R51	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	06/25/2025	06/24/2026	4	3,936,796	1892.93	112,133			25,987		258,992			(27,685)		9,504	0001	
Index/A16000J50	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	04/28/2025	04/24/2026	4	6,586,736	1882.59	193,025			12,350		468,644			(47,913)		8,448	0001	
Index/A16000R5P	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	05/12/2025	05/08/2026	4	4,400,207	1876.25	121,676			12,525		326,345			(30,201)		7,099	0001	
Index/A16000S5B	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	04/29/2025	04/29/2026	3	5,251,251	1888.72	150,220			11,639		355,226			(37,204)		7,401	0001	
Index/A16000R5T	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	04/09/2025	04/09/2026	4	4,653,045	1878.59	124,063			2,751		342,392			(30,679)		3,653	0001	
Index/A16000S50	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	05/02/2025	05/01/2026	4	6,768,786	1876.58	197,966			16,568		504,158			(49,307)		9,863	0001	
Index/A16000R58	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	04/15/2025	04/14/2026	3	4,346,357	1869.98	128,934			4,633		341,025			(31,893)		4,256	0001	
Index/A16000S5K	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	05/22/2025	05/15/2026	5	4,649,609	1865.41	133,707			16,375		375,534			(33,224)		8,163	0001	
Index/A16000R54	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	05/08/2025	05/06/2026	3	5,531,864	1883.62	159,886			15,436		389,877			(39,470)		8,687	0001	
Index/A16000J50	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	04/04/2025	04/02/2026	4	3,220,863	1941.78	80,121			222		125,050			(19,803)		1,196	0001	
Index/A16000S5I	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	05/14/2025	05/14/2026	3	3,390,361	1857.95	102,869			12,269		286,467			(25,424)		5,686	0001	
Index/A16000R5Y	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	05/23/2025	05/22/2026	3	4,467,453	1862.82	130,945			18,629		367,224			(32,553)		8,431	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	05/23/2025	05/26/2026	1	266,656	1882.82	7,706			1,168		21,918			(1,885)			522	0001	
Index/A16000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	06/10/2025	06/05/2026	4	3,346,326	1866.14	97,957			17,729		288,600			(24,345)			7,115	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	05/28/2025	05/22/2026	4	3,468,440	1855.38	104,094			14,787		298,982			(25,745)			6,546	0001	
Index/A16000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	06/09/2025	06/05/2026	3	3,302,665	1875.72	90,809			16,378		247,320			(22,438)			7,022	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	04/02/2025	04/01/2026	3	4,641,874	1938.9	134,888					186,898			(33,299)			1,215	0001	
Index/A16000SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	04/23/2025	04/21/2026	4	4,688,337	1875.84	135,885			7,520		351,806			(33,646)			5,624	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	04/28/2025	04/24/2026	3	3,684,525	1881.56	107,355			6,852		264,943			(26,521)			4,737	0001	
Index/A16000RN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	05/01/2025	04/30/2026	3	4,365,352	1886.47	122,845			9,857		300,743			(30,340)			6,258	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/02/2025	06/25/2026	3	2,355,829	1888.58	71,143			16,770		160,364			(17,588)			5,718	0001	
Index/A16000Q59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	05/21/2025	05/21/2026	3	2,735,327	1856.69	80,033			11,096		238,523			(19,767)			5,221	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	05/14/2025	05/12/2026	3	3,188,135	1866.95	90,717			10,282		254,802			(22,446)			5,407	0001	
Index/A16000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	05/29/2025	05/29/2026	3	3,510,508	1870.79	102,752			16,544		272,549			(25,382)			7,057	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	06/11/2025	06/11/2026	4	2,580,374	1876.86	77,569			15,278		191,686			(19,182)			5,730	0001	
Index/A16000T9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	04/09/2025	04/08/2026	4	4,511,731	1850.72	143,222			2,767		404,903			(35,379)			3,340	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	05/29/2025	05/28/2026	3	6,152,598	1864.18	179,524			28,245		500,819			(44,297)			12,283	0001	
Index/A16000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	06/03/2025	06/02/2026	2	3,372,357	1871.66	96,688			16,561		280,201			(23,905)			7,005	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	04/04/2025	04/02/2026	2	4,886,127	1920.23	122,698			341		246,041			(30,371)			1,808	0001	
Index/A16000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/10/2025	06/30/2026	4	6,468,279	1902.95	190,564			47,565		392,659			(47,195)			16,149	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/18/2025	07/17/2026	3	5,042,731	1893.24	150,782			44,872		333,223			(37,414)			13,715	0001	
Index/A16000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/25/2025	07/21/2026	4	4,117,343	1903.12	125,866			38,682		251,971			(31,185)			11,404	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/12/2025	08/11/2026	3	3,501,159	1918.49	110,581			40,331		191,403			(27,347)			10,567	0001	
Index/A16000I98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/28/2025	07/24/2026	4	3,140,092	1910.31	86,241			27,367		181,593			(21,431)			8,813	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/08/2025	08/10/2026	1	92,898	1923.16	2,703			376		4,877			(663)			279	0001	
Index/A16000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/01/2025	07/31/2026	3	2,918,126	1882.9	80,312			29,991		194,390			(22,072)			8,485	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/04/2025	08/04/2026	4	3,898,631	1916.92	113,549			39,245		214,823			(28,094)			11,453	0001	
Index/A16000I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/25/2025	07/27/2026	1	69,009	1910.31	2,001			645		3,995			(491)			196	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/25/2025	08/25/2026	4	4,014,281	1937.95	119,728			48,297		188,166			(29,609)			12,738	0001	
Index/A16000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/14/2025	08/13/2026	3	2,422,157	1940.48	64,756			24,050		109,608			(16,001)			7,365	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/15/2025	09/14/2026	3	5,372,657	1928.47	154,578			58,045		270,804			(38,357)			16,388	0001	
Index/A16000I5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC																			

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/29/2025	08/27/2026	4	1,953,647	1942.28	61,157			25,307		86,405			(15,198)		6,241		0001
Index/A16000/\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/29/2025	07/28/2026	4	3,243,603	1898.98	100,060			32,681		204,239			(24,789)		9,260		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/30/2025	07/29/2026	3	4,135,746	1908.26	114,635			37,643		243,908			(28,300)		11,857		0001
Index/A16000/\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/29/2025	08/28/2026	2	3,816,859	1947.94	110,257			45,889		164,520			(27,219)		12,241		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/24/2025	07/23/2026	3	2,366,423	1914.91	67,026			20,967		131,550			(16,556)		6,613		0001
Index/A16000/\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/25/2025	08/21/2026	5	5,083,627	1946.77	144,438			57,102		219,672			(35,849)		15,929		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/20/2025	08/20/2026	3	2,648,881	1927.32	74,995			29,322		135,527			(18,535)		8,261		0001
Index/A16000/\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/17/2025	09/14/2026	2	885,329	2004.13	26,274			12,025		23,948			(6,452)		3,028		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/12/2025	08/07/2026	4	3,784,196	1923.16	108,110			38,557		198,411			(26,878)		11,246		0001
Index/A16000/\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/18/2025	08/18/2026	4	4,012,520	1927.89	113,241			43,510		203,807			(28,017)		12,425		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/23/2025	07/22/2026	4	5,765,823	1909.02	168,130			51,923		336,508			(41,491)		16,041		0001
Index/A16000/\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/05/2025	07/31/2026	3	2,819,810	1905.25	85,465			28,770		170,635			(21,224)		8,151		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/21/2025	08/21/2026	3	4,193,963	1921.99	133,804			52,721		224,633			(33,059)		13,125		0001
Index/A16000/\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/10/2025	09/09/2026	3	3,215,898	1990.33	96,283			42,794		93,323			(23,775)		10,712		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/12/2025	09/08/2026	4	4,886,195	1893.44	140,493			62,147		198,255			(34,798)		16,159		0001
Index/A16000/\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/24/2025	09/16/2026	6	3,864,583	2015.61	111,937			52,124		87,018			(27,752)		13,148		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/22/2025	09/15/2026	4	4,083,288	2013.15	120,440			55,575		94,100			(29,766)		13,851		0001
Index/A16000/\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/09/2025	07/01/2026	3	5,811,511	1905.24	167,776			42,408		346,217			(41,470)		14,588		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/26/2025	08/26/2026	3	2,645,757	1941.74	77,031			31,242		120,125			(19,023)		8,424		0001
Index/A16000/\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/06/2025	08/06/2026	3	2,037,773	1918.81	60,752			21,393		110,739			(15,014)		6,034		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/16/2025	07/14/2026	2	2,771,840	1890.17	74,753			21,484		187,292			(18,430)		7,433		0001
Index/A16000/\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/13/2025	08/12/2026	3	4,034,086	1928.08	122,203			44,847		203,535			(30,175)		12,221		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/19/2025	09/17/2026	5	1,321,183	2015.16	56,404			26,559		43,644			(14,018)		6,556		0001
Index/A16000/\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/25/2025	07/24/2026	2	1,917,492	1910.94	55,239			17,472		110,311			(13,642)		5,382		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/25/2025	09/25/2026	4	4,545,442	1997.79	134,085			65,878		127,960			(33,144)		15,871		0001
Index/A16000/\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/05/2025	09/04/2026	4	5,904,397	1980.08	175,344			76,070		189,122			(43,456)		19,362		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/29/2025	08/28/2026	4	5,489,663	1946.85	162,884			67,792		238,841			(40,518)		17,596		0001
Index/A16000/\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/11/2025	09/11/2026	4	5,156,586	2011.91	146,833			66,387		119,547			(36,260)		17,289		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/11/2025	07/10/2026	5	5,188,924	1899.76	149,071			41,536		346,656			(37,047)		13,948		0001
Index/A16000/\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC																		

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/08/2025	08/07/2026	3	4,477,411	1923.4	129,864			46,116		224,276			(32,079)		13,399		0001	
Index/A16000/S84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/04/2025	09/04/2026	4	2,410,431	1960.8	78,122			33,879		93,115			(19,347)		7,904		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/15/2025	09/18/2026	4	3,918,363	2015.31	113,838			53,759		89,214			(28,155)		13,410		0001	
Index/A16000/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/10/2025	07/09/2026	3	1,478,219	1899.97	42,344			11,609		92,293			(10,460)		3,869		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/04/2025	09/03/2026	3	2,327,488	1955.06	87,857			37,625		119,050			(21,690)		9,589		0001	
Index/A16000/S81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/22/2025	08/24/2026	1	1,048,524	1946.77	30,512			12,188		45,339			(7,483)		3,316		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/08/2025	07/07/2026	3	4,056,465	1892.67	113,067			30,311		268,191			(27,966)		10,510		0001	
Index/A16000/S50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/08/2025	07/02/2026	4	2,391,858	1904.98	68,509			17,541		142,895			(16,937)		6,037		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/23/2025	09/23/2026	5	2,328,962	2016.91	65,586			32,238		52,738			(16,474)		8,086		0001	
Index/A16000/S84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/26/2025	09/24/2026	5	2,431,903	2008.87	68,007			33,275		60,282			(16,870)		8,468		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/15/2025	09/11/2026	3	5,041,199	2004.13	151,571			68,743		127,222			(37,648)		16,896		0001	
Index/A16000/S8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/29/2025	09/29/2026	3	5,874,627	2009.62	175,787			87,829		145,980			(43,432)		20,741		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/15/2025	07/15/2026	3	5,314,063	1881.8	158,200			45,856		382,550			(39,075)		14,319		0001	
Index/A16000/S90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/17/2025	07/17/2026	3	3,099,478	1890.92	90,985			27,016		208,503			(22,479)		8,430		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/17/2025	07/16/2026	2	2,321,141	1887.81	68,310			20,061		159,812			(16,875)		6,284		0001	
Index/A16000/S83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/23/2025	09/18/2026	7	5,491,290	2012.33	163,888			77,829		129,172			(40,832)		18,793		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/11/2025	09/10/2026	3	1,503,554	1986.04	46,749			20,968		41,228			(11,551)		5,024		0001	
Index/A16000/S8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/06/2025	08/05/2026	3	3,729,892	1917.14	109,036			37,915		205,369			(26,927)		11,001		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/24/2025	09/22/2026	5	4,652,196	2018.23	132,471			63,729		103,413			(32,780)		16,106		0001	
Index/A16000/S8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/03/2025	07/02/2026	2	5,143,515	1905.32	141,540			36,313		306,407			(35,154)		12,981		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/02/2025	09/02/2026	4	2,533,549	1948.24	79,272			33,812		109,446			(19,627)		8,255		0001	
Index/A16000/S85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/15/2025	08/14/2026	3	3,711,381	1928.1	107,700			40,339		187,666			(26,601)		11,327		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/15/2025	08/17/2026	1	382,744	1928.47	11,429			4,345		19,823			(2,803)		1,212		0001	
Index/A16000/S8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/09/2025	07/08/2026	4	4,719,644	1887.77	142,465			38,539		324,274			(35,196)		12,290		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/19/2025	09/21/2026	1	1,030,280	2012.33	29,981			14,289		24,331			(7,352)		3,557		0001	
Index/A16000/S89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/30/2025	09/25/2026	4	5,834,099	1998.63	178,172			87,829		159,703			(44,310)		20,371		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/03/2025	08/31/2026	2	1,861,792	1946.85	56,121			23,641		81,149			(13,874)		6,027		0001	
Index/A16000/S89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/26/2025	09/28/2026	1	1,674,864	1998.63	48,739			24,168		45,999			(11,952)		5,897		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/30/2025	07/30/2026	4	2,410,800	1896.87	69,037			22,943		155,710			(17,060)		6,940		0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/29/2025	09/01/2026	1	1,046,999	1946.85	30,526			12,866		45,803			(7,466)		3,407		0001
Index/A1600038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/20/2025	08/19/2026	3	3,807,364	1823.24	105,644			40,835		190,818			(26,090)		11,210		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/11/2025	07/10/2026	2	2,444,164	1898.14	67,107			18,624		153,718			(16,577)		6,429		0001
Index/A1600039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/01/2025	09/30/2026	3	3,134,366	2014.75	95,367			47,909		74,045			(23,553)		11,097		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/10/2025	12/08/2026	5	3,360,829	2020.57	116,110			80,577		102,923			(28,721)		16,455		0001
Index/A1610023E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	01/21/2026	12/23/2026	5	4,555,020	2034.99	128,588	8,167		101,502		106,927			(33,235)		19,479		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	01/08/2026	12/31/2026	5	2,273,394	2023.79	30,916	38,755		53,190		59,983			(16,860)		9,867		0001
Index/A1610038J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/22/2025	12/22/2026	4	8,084,786	2032.08	239,674			175,478		194,406			(59,189)		34,569		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/09/2025	10/09/2026	4	5,846,407	2027.3	163,546			86,937		124,039			(40,416)		21,209		0001
Index/A16000289	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/10/2025	10/09/2026	3	6,223,718	2005.72	194,172			103,324		158,729			(48,153)		22,570		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/20/2025	10/16/2026	6	5,446,047	2050.34	163,222			90,067		91,534			(40,567)		20,106		0001
Index/A16000239	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/03/2025	10/02/2026	6	5,941,602	2032.42	177,327			90,896		116,677			(44,068)		21,150		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/14/2025	10/13/2026	3	3,549,762	2005.72	109,513			58,985		70,730			(27,074)		13,006		0001
Index/A1600028	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/22/2025	10/20/2026	3	3,925,968	2063.95	108,223			60,378		57,022			(26,753)		14,639		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/03/2025	10/02/2026	4	7,591,388	2026.58	226,405			115,708		159,022			(56,005)		27,023		0001
Index/A1600028K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/15/2025	10/14/2026	3	4,840,832	2040.04	150,408			81,474		90,486			(37,175)		17,782		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/08/2025	10/06/2026	5	5,384,346	2038.26	153,908			80,039		99,938			(38,098)		19,373		0001
Index/A16000235	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/10/2025	10/08/2026	3	2,266,062	2040.37	62,976			33,130		41,445			(15,549)		8,196		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/24/2025	10/15/2026	4	2,746,909	2049.34	82,451			45,046		46,476			(20,389)		10,116		0001
Index/A1600028M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/04/2025	11/04/2026	5	3,372,212	2029.27	99,788			59,774		74,963			(24,643)		13,031		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/11/2025	11/06/2026	4	6,217,105	2031.26	185,965			113,646		136,368			(46,149)		24,134		0001
Index/A1610008J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/27/2025	10/27/2026	5	5,766,978	2063.5	166,618			96,423		86,438			(41,267)		21,879		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/13/2025	11/12/2026	3	4,658,525	2039.6	131,152			81,444		95,228			(32,360)		18,328		0001
Index/A16100153	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/06/2025	11/06/2026	4	6,615,152	2027.59	195,962			119,106		150,579			(48,382)		25,679		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/30/2025	10/30/2026	3	6,911,298	2039.88	203,718			119,721		136,055			(50,273)		26,396		0001
Index/A1610003E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/10/2025	12/10/2026	3	1,860,720	2027.96	55,117			38,549		45,390			(13,608)		7,761		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/11/2025	11/11/2026	3	2,106,510	2044.64	59,926			37,055		40,725			(14,799)		8,269		0001
Index/A16100151	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/11/2025	12/11/2026	2	4,426,556	2032.97	127,079			89,471		103,303			(31,355)		18,499		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/29/2025	12/18/2026	6	7,414,711	2020.31	214,461	8,859		162,479		197,338			(54,624)		31,410		0001
Index/A1610028J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC																		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-Discounted Premium (Received) Paid	Current Year Initial Cost of Un-Discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/21/2025	10/21/2026	3	3,761,365	2054.81	108,245			80,669		60,990			(26,740)		14,060		0001
Index/A1600028X	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/26/2025	12/24/2026	6	15,132,487	2046.52	431,632	5,906		325,704		322,779			(108,517)		64,834		0001
Index/A1610038A	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/24/2025	12/24/2026	2	415,582	2039.76	11,441			8,526		9,360			(2,855)		1,781		0001
Index/A1610038B	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/13/2025	11/13/2026	5	4,964,741	2016.43	145,050			90,935		125,680			(35,824)		19,576		0001
Index/A1610019S	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/05/2025	12/04/2026	4	4,307,294	2031.02	143,321			96,141		114,884			(35,375)		20,225		0001
Index/A16100257	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/10/2025	12/09/2026	4	3,460,954	2018.41	104,003			72,318		91,988			(25,676)		14,407		0001
Index/A16100236	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/19/2025	11/19/2026	3	2,675,723	2004.25	75,933			48,751		79,259			(18,753)		10,689		0001
Index/A16100196	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/25/2025	11/17/2026	4	3,991,961	2006.26	118,855			75,488		114,032			(29,375)		15,879		0001
Index/A1610019C	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/02/2025	12/01/2026	4	5,517,501	2026.34	162,304			109,345		133,856			(40,111)		22,602		0001
Index/A16100251	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/28/2025	11/30/2026	1	2,304,089	2042.34	67,971			45,501		47,669			(16,669)		9,419		0001
Index/A1610019X	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/17/2025	11/13/2026	5	7,376,651	2020.16	208,191			130,921		183,699			(51,630)		29,095		0001
Index/A16100157	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/18/2025	12/15/2026	4	5,433,429	2020.93	156,262	1,958		112,755		142,667			(39,057)		22,885		0001
Index/A1610025R	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/05/2025	11/03/2026	4	5,160,097	2039.89	141,103			84,195		102,397			(34,883)		19,893		0001
Index/A1610009H	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/10/2025	11/10/2026	5	4,445,587	2038.75	132,984			81,981		90,999			(32,870)		17,413		0001
Index/A1610005Z	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/14/2025	10/07/2026	4	3,886,797	2032.73	115,437			60,363		76,084			(28,570)		13,841		0001
Index/A16000257	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/22/2025	10/22/2026	4	4,281,107	2050.18	130,878			74,117		73,456			(32,393)		16,042		0001
Index/A1600025Z	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/24/2025	11/20/2026	5	7,404,707	2013.92	219,310	2,717		144,109		198,525			(55,033)		29,644		0001
Index/A1610019K	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/23/2025	10/23/2026	5	7,785,580	2053.79	230,647			131,300		131,659			(57,041)		29,245		0001
Index/A16100051	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/27/2025	10/23/2026	3	6,562,556	2059.25	194,435			110,815		102,156			(48,188)		24,851		0001
Index/A16100053	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/31/2025	11/02/2026	1	541,256	2041.58	15,967			9,457		10,509			(3,916)		2,082		0001
Index/A1610005I	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/21/2025	10/16/2026	4	7,904,085	2053.19	232,507			127,689		126,616			(57,441)		29,181		0001
Index/A16000250	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/03/2025	10/30/2026	3	7,046,282	2041.58	205,544			121,148		136,273			(50,946)		26,321		0001
Index/A1610003H	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/18/2025	12/17/2026	2	3,815,760	2013.02	119,025			85,977		108,146			(29,434)		16,133		0001
Index/A1610025V	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/20/2025	11/20/2026	4	6,221,982	1995.52	166,746			127,340		197,377			(48,658)		24,909		0001
Index/A16100191	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/12/2025	12/11/2026	3	8,926,466	2021.5	261,773			184,815		234,261			(64,837)		37,306		0001
Index/A1610023M	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/04/2025	12/03/2026	4	3,141,256	2033.17	90,862			61,995		71,816			(22,487)		12,920		0001
Index/A16100255	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/12/2025	12/14/2026	1	2,194,307	2021.5	64,732			45,830		57,158			(15,874)		9,224		0001
Index/A1610029N	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/24/2025	11/24/2026	4	3,365,429	2022.9	108,505			71,341		83,363			(26,859)		13,588		0001
Index/A1610019P	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/31/2025	12/30/2026	4	3,991,869	2032.26	110,396	4,799		87,106		97,298			(28,398)		17,293		0001
Index/A1610038H	Fixed Index & Index Linked Annuity Hedge																					

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/18/2025	11/18/2026	3	4,324,984	2006.26	124,959			79,640		121,864				(30,853)		17,241	0001	
Index/A1610015E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/02/2025	10/01/2026	4	3,396,966	2025.06	101,259			51,441		72,063				(25,047)		12,059	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/31/2025	10/29/2026	3	2,095,856	2056.69	56,657			33,099		34,235				(13,996)		7,986	0001	
Index/A1610009C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/29/2025	12/29/2026	4	5,443,345	2031.58	159,335	2,138		120,619		133,126				(39,599)		23,538	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/08/2025	12/04/2026	3	7,399,727	2029.44	213,658			146,701		175,842				(52,926)		30,483	0001	
Index/A16100259	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/16/2025	12/16/2026	3	1,689,296	2018.15	50,311			36,130		45,615				(12,451)		7,129	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/05/2025	12/02/2026	4	4,004,589	2026.31	119,996			81,119		97,479				(29,626)		16,438	0001	
Index/A16100293	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/28/2025	10/28/2026	4	2,842,308	2062.79	80,770			46,814		43,151				(19,945)		10,805	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/21/2025	11/23/2026	1	134,912	2013.92	3,980			2,588		3,628				(976)		544	0001	
Index/A1610019L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/22/2025	12/18/2026	3	7,489,159	2022.44	225,460			163,611		195,767				(55,893)		31,768	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/26/2025	11/25/2026	4	4,321,429	2034.9	128,731			84,845		95,571				(31,777)		17,484	0001	
Index/A1610015R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/03/2025	10/05/2026	1	1,221,825	2032.42	36,044			18,568		24,101				(8,839)		4,384	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/07/2025	11/05/2026	3	3,310,693	2031.85	95,825			57,772		71,932				(23,659)		12,822	0001	
Index/A16100090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/03/2025	10/26/2026	2	1,209,475	2059.25	35,317			20,261		18,923				(8,674)		4,576	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/14/2025	11/16/2026	2	1,212,207	2020.16	34,857			22,001		30,274				(8,562)		4,811	0001	
Index/A1610015I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/07/2025	11/09/2026	1	3,265,027	2031.26	96,318			59,068		71,878				(23,620)		12,760	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/15/2025	11/27/2026	2	4,617,919	2042.34	135,200			90,206		95,189				(33,459)		18,782	0001	
Index/A16100023E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/10/2025	10/12/2026	1	764,371	2009.72	22,549			12,084		19,561				(5,530)		2,793	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/05/2025	12/07/2026	1	1,760,012	2029.44	51,920			35,758		41,982				(12,733)		7,298	0001	
Index/A1610025A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/19/2025	12/21/2026	1	1,578,150	2022.44	46,555			33,858		41,324				(11,417)		6,723	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/26/2025	11/27/2026	1	4,674,344	2041.96	137,893			91,674		96,719				(33,908)		18,991	0001	
Index/A1610015T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/17/2025	10/19/2026	1	559,109	2050.34	16,494			9,133		12,024				(4,045)		2,080	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/28/2025	11/25/2026	3	4,198,697	2041.96	122,854			81,629		86,572				(30,484)		16,988	0001	
Index/A1610015J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/26/2025	12/28/2026	2	3,347,346	2045.52	97,223	1,434		73,693		71,662				(24,174)		14,448	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	03/10/2026	03/10/2027	6	6,108,993	2059.87	167,908			159,207		134,216				(9,185)		29,653	0001	
Index/A1610065X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	02/25/2026	02/24/2027	6	4,676,967	2095.02	137,624			125,247		72,459				(12,831)		22,245	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	02/19/2026	02/17/2027	6	3,892,203	2088.74	113,474			100,992		62,721				(12,808)		18,307	0001	
Index/A1610055V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	03/06/2026	03/04/2027	7	6,204,740	2095.23	170,925			159,152		107,564				(12,292)		29,854	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	03/11/2026	03/09/2027	6	2,555,108	2061.02	69,113			64,641		55,421				(3,704)		12,985	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	03/10/2026	03/05/2027	6	12,326,110	2050.76		359,302		337,946		290,131			(23,671)		59,395		0001	
Index/A1610068R	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	03/16/2026	03/11/2027	6	10,162,456	2054.72		286,480		271,956		230,513			(15,353)		49,401		0001	
Index/A16100790	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	02/13/2026	02/12/2027	5	10,315,136	2083.93		301,458		265,829		172,563			(38,121)		48,141		0001	
Index/A1610059N	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	02/25/2026	02/18/2027	6	2,500,913	2092.82		72,257		64,672		38,921			(7,863)		11,781		0001	
Index/A1610059X	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	03/13/2026	03/05/2027	6	6,000,334	2069.78		165,524		155,272		119,840			(11,377)		28,913		0001	
Index/A1610069P	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	03/13/2026	03/15/2027	1	1,692,499	2028.76		48,913		46,892		48,464			(2,389)		8,275		0001	
Index/A16100785	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	02/17/2026	02/16/2027	6	3,824,384	2089.64		111,162		98,777		60,865			(13,068)		17,960		0001	
Index/A16100590	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	02/24/2026	02/19/2027	7	7,705,997	2090.39		222,836		200,373		124,007			(23,890)		36,357		0001	
Index/A1610058Z	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	03/02/2026	02/26/2027	5	13,023,897	2099.11		371,206		340,579		195,547			(33,244)		62,106		0001	
Index/A1610068B	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	03/31/2026	03/30/2027	1	2,123,113	1997.76		72,045		72,045		72,598					10,631		0001	
Index/A1610075Z	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	03/23/2026	03/19/2027	7	10,062,290	2006.35		294,415		288,372		338,996			(8,139)		49,477		0001	
Index/A1610075H	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	03/26/2026	03/25/2027	4	4,423,162	2012.13		123,390		122,896		123,274			(1,359)		21,933		0001	
Index/A1610078M	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	03/27/2026	03/23/2027	6	2,917,635	2023.69		79,367		78,430		79,244			(1,237)		14,427		0001	
Index/A16100390	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	01/06/2026	01/05/2027	3	4,566,178	2041.51		134,860		103,795		103,212			(31,265)		19,997		0001	
Index/A1610038L	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	01/06/2026	12/31/2026	3	10,271,728	2029.68		299,989		229,043		257,053			(72,491)		44,579		0001	
Index/A1610045S	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	01/15/2026	01/13/2027	5	3,572,921	2054.14		106,238		84,332		73,275			(22,155)		15,869		0001	
Index/A1610045R	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	01/16/2026	01/15/2027	3	1,596,359	2062.45		45,822		36,843		30,478			(9,346)		7,115		0001	
Index/A1610049X	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	02/20/2026	01/29/2027	7	6,557,681	2099.03		181,205		152,862		90,961			(29,465)		29,923		0001	
Index/A16100453	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	01/12/2026	01/12/2027	4	4,315,766	2055.66		124,401		98,194		86,944			(26,428)		19,135		0001	
Index/A1610045V	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	01/29/2026	01/28/2027	2	1,665,294	2101.68		47,771		39,856		22,394			(8,078)		7,586		0001	
Index/A1610045T	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	02/02/2026	01/27/2027	5	4,330,275	2098.25		125,122		104,035		60,006			(21,384)		19,694		0001	
Index/A16100739	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	03/17/2026	03/17/2027	5	6,873,367	2045.86		192,349		185,704		172,186			(7,202)		33,701		0001	
Index/A1610049M	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	03/18/2026	03/18/2027	6	6,079,628	2030.89		169,985		164,899		172,312			(5,689)		29,852		0001	
Index/A16100790	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	03/20/2026	03/22/2027	1	1,969,368	2006.35		56,915		55,660		67,782			(1,706)		9,725		0001	
Index/A16100781	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	03/30/2026	03/24/2027	6	4,592,761	2019.17		128,608		127,193		121,479			(1,878)		22,893		0001	
Index/A1610079N	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	03/30/2026	03/25/2027	5	6,536,156	2027.56		183,275		181,023		177,500			(2,771)		32,406		0001	
Index/A1610049M	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	01/26/2026	01/22/2027	4	6,618,028	2080.82		192,248		158,174		107,539			(35,175)		29,849		0001	
Index/A1610049B	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	01/16/2026	01/19/2027	2	2,282,030	2061.82		66,430		53,639		43,987			(13,312)		10,240		0001	
Index/A1610049H	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equi ty/Index	H58C BANK PLC	01/27/2026	01/21/2027	6	4,559,927	2071.19		136,675		111,688		80,904			(25,505)		20,505		0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	02/03/2026	02/02/2027	6	5,010,788	2070.68		145,646		123,725		92,170			(22,240)		23,015		0001
Index/A16100584	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	02/09/2026	02/09/2027	8	5,065,572	2092.56		144,228		125,425		77,165			(19,216)		23,529		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	01/08/2026	01/08/2027	3	5,581,685	2042.21		166,807		130,439		123,053			(37,348)		25,059		0001
Index/A16100381	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	01/28/2026	01/28/2027	4	4,755,021	2082.49		141,301		116,968		76,624			(24,603)		21,581		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	02/04/2026	02/03/2027	5	4,568,129	2074.75		129,879		110,476		81,182			(19,732)		21,016		0001
Index/A16100556	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	02/05/2026	02/05/2027	8	7,377,744	2052.2		220,609		190,100		162,258			(31,939)		34,051		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	01/08/2026	01/06/2027	3	2,118,987	2047.45		59,851		46,230		45,475			(13,722)		9,296		0001
Index/A16100385	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	02/08/2026	01/22/2027	3	10,321,031	2078.31		299,107		245,427		171,856			(55,552)		46,351		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	01/30/2026	02/01/2027	2	3,245,713	2069.12		96,976		82,797		60,358			(14,826)		14,883		0001
Index/A16100452	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	02/02/2026	01/29/2027	3	9,063,640	2068.12		261,917		220,508		167,920			(43,022)		41,359		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	02/23/2026	02/23/2027	5	4,594,769	2085.01		140,892		127,748		77,893			(13,485)		21,811		0001
Index/A16100655	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	03/06/2026	03/02/2027	6	2,841,993	2091.3		69,176		64,241		46,267			(5,141)		13,634		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	02/12/2026	02/10/2027	7	4,339,446	2092.77		124,008		108,077		65,672			(16,202)		20,188		0001
Index/A16100651	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	02/24/2026	02/19/2027	8	10,155,367	2095.09		290,526		262,036		154,697			(30,308)		47,914		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	02/25/2026	02/25/2027	4	2,555,030	2102.48		71,211		65,118		37,008			(6,421)		12,166		0001
Index/A16100689	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	03/19/2026	03/19/2027	6	6,318,638	2031.68		176,567		172,478		176,339			(5,296)		31,070		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	03/03/2026	03/03/2027	5	4,539,670	2073.41		131,849		122,354		87,254			(9,908)		21,810		0001
Index/A1610069K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	03/17/2026	03/12/2027	6	5,884,856	2036.59		165,538		158,812		149,470			(7,817)		28,948		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	03/06/2026	02/26/2027	7	12,264,430	2092.28		343,696		316,767		201,335			(29,176)		58,484		0001
Index/A16100650	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	03/06/2026	03/08/2027	1	2,927,660	2050.76		84,902		79,757		69,108			(5,784)		14,170		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	01/09/2026	01/08/2027	3	10,275,754	2048.55		298,297		233,731		219,670			(66,194)		45,232		0001
Index/A1610038Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	01/16/2026	01/15/2027	3	12,128,901	2061.82		346,014		280,241		232,956			(70,440)		54,065		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	01/23/2026	01/25/2027	1	2,310,811	2080.82		67,014		55,198		37,708			(12,234)		10,475		0001
Index/A1610045N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	03/27/2026	03/29/2027	1	733,544	2000.73		21,199		21,141		26,511			(231)		3,658		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	03/05/2026	02/12/2027	5	11,361,102	2089.64		328,025		289,836		180,073			(41,239)		53,022		0001
Index/A161005P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	02/10/2026	02/04/2027	5	2,866,042	2064.8		69,425		59,535		46,280			(10,176)		10,903		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	02/11/2026	02/11/2027	5	2,429,131	2094.94		66,453		58,306		36,454			(8,447)		11,319		0001
Index/A1610058L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	02/12/2026	02/05/2027	5	8,459,197	2084.45		246,621		212,888		138,134			(35,256)		39,037		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	01/07/2026	01/07/2027	4	1,929,857	2039.7		57,343		44,818		44,636			(12,732)		8,482		0001
Index/A1610038U	Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC																		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	01/15/2026	01/14/2027	2	1,767,125	2060.2	51,504			41,091		34,344			(10,668)		7,862	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	03/30/2026	03/25/2027	3	16,098,309	2000.73	466,424			465,299		515,512			(4,542)		79,827	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	01/06/2026	01/04/2027	2	4,005,545	2023.68	116,517			89,242		100,654			(27,923)		17,528	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	01/09/2026	01/11/2027	1	2,377,546	2048.55	68,949			54,133		51,014			(15,218)		10,523	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	03/25/2026	03/16/2027	6	2,291,423	2039.54	62,538			60,733		60,297			(2,011)		11,219	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	02/24/2026	02/22/2027	2	2,662,639	2055.09	83,003			74,780		43,950			(8,803)		13,568	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	03/13/2026	03/12/2027	7	12,982,362	2028.76	376,889			361,491		369,438			(18,048)		62,956	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	01/21/2026	01/20/2027	2	1,816,752	2052.41	63,097			51,572		38,376			(11,853)		8,166	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	02/06/2026	02/08/2027	1	2,494,937	2084.45	72,353			62,387		40,911			(10,449)		11,570	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	03/31/2026	03/31/2027	1	2,725,494	2018.8	78,767			78,767		78,617				(11,013)		13,627	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	02/27/2026	03/01/2027	2	7,058,165	2082.28	201,578			185,678		113,433			(17,336)		33,809	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	04/15/2024	04/08/2026	3	3,469,893	1920.24	12,803			1,279		174,621			(16,404)		2,568	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	04/15/2024	04/10/2026	2	1,502,488	1891.04	54,129			674		99,889			(6,720)		1,243	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	04/24/2024	04/22/2026	3	2,199,671	1867.61	89,161			2,578		175,398			(11,013)		2,700	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	04/17/2024	04/15/2026	5	3,359,217	1880.45	126,319			2,486		243,394			(15,936)		3,405	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	04/16/2024	04/10/2026	3	1,485,619	1938.07	55,376			688		92,916			(6,851)		1,230	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	05/02/2024	04/30/2026	4	1,401,572	1864.04	56,582			2,261		114,503			(6,995)		2,009	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	04/17/2024	04/16/2026	3	722,845	1873.48	26,984			558		55,235			(3,338)		757	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	05/22/2024	05/15/2026	3	2,312,228	1914.73	87,259			5,299		123,779			(10,781)		4,059	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	05/22/2024	05/21/2026	6	2,455,919	1911.31	90,152			6,220		136,180			(11,157)		4,590	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	05/23/2024	05/20/2026	3	2,754,954	1910.35	106,949			7,211		154,107			(13,207)		5,098	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	04/11/2024	04/02/2026	3	2,732,867	1916.47	107,834			149		143,242			(13,322)		1,011	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	05/28/2024	05/22/2026	2	1,615,226	1905.04	60,795			4,295		94,949			(7,558)		3,048	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	05/03/2024	04/29/2026	4	4,482,055	1879.56	157,957			6,087		326,400			(19,512)		6,317	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	05/15/2024	05/14/2026	3	1,832,629	1900.22	77,249			4,575		112,297			(9,543)		3,181	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	04/26/2024	04/24/2026	3	2,701,562	1867.37	110,173			3,502		215,671			(13,635)		3,464	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	06/04/2024	05/29/2026	3	1,733,394	1899.61	70,245			5,637		107,073			(8,723)		3,465	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	05/07/2024	05/01/2026	3	1,394,612	1864.18	59,355			2,457		113,798			(7,332)		2,032	0001		
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H5BC BANK PLC	04/05/2024	04/02/2026	5	2,881,382	1921.19	104,442			144		143,580			(12,927)		1,066	0001		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index																					
Index/A16000B8Z	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	05/21/2024	05/15/2026	2	1,098,185	1908.37	41,383			2,517		59,703			(5,135)		1,860		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000A4F	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	04/10/2024	04/09/2026	2	1,519,778	1924.72	49,521			545		72,744			(6,115)		1,193		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000B8N	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	05/10/2024	05/08/2026	2	1,314,814	1898.43	50,411			2,577		83,251			(6,239)		2,121		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C3H	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	05/31/2024	05/29/2026	2	1,206,719	1893.13	48,894			3,912		76,749			(6,039)		2,426		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000A4S	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	04/16/2024	04/10/2026	3	1,457,417	1904.15	51,381			639		86,214			(6,357)		1,206		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000B8X	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	05/17/2024	05/15/2026	3	1,363,655	1910.47	52,499			3,192		76,067			(6,496)		2,394		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000A3B	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	04/08/2024	04/02/2026	2	1,139,695	1917	45,173			63		59,405			(5,616)		422		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000A4R	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	04/19/2024	04/17/2026	2	1,799,299	1889.13	67,517			1,491		141,957			(8,338)		1,942		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C3N	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	06/20/2024	06/04/2026	4	1,562,290	1909.4	66,717			5,935		88,660			(8,303)		3,286		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C3R	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	06/10/2024	06/05/2026	2	1,382,695	1922.63	49,630			4,456		69,791			(6,138)		2,961		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C9G	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	06/13/2024	06/12/2026	3	1,319,366	1932.74	53,106			5,283		60,121			(6,568)		2,950		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C3L	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	06/05/2024	06/03/2026	2	2,363,019	1905.23	95,344			8,264		139,161			(11,773)		4,947		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C9Z	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	06/14/2024	06/12/2026	3	1,450,026	1937.45	56,329			5,606		62,915			(6,970)		3,242		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C9C	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	05/29/2024	05/26/2026	1	454,714	1905.04	16,114			1,222		26,744			(1,995)		891		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C9F	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	05/07/2024	05/01/2026	3	1,304,405	1891.1	51,904			2,155		86,482			(6,448)		1,901		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000B8S	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	04/29/2024	04/24/2026	2	1,104,530	1874.85	43,457			1,383		83,432			(5,395)		1,416		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C9A	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	06/24/2024	06/18/2026	2	1,972,966	1937.89	75,690			8,167		85,795			(9,373)		4,599		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C9H	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	06/13/2024	06/10/2026	4	2,993,203	1908.76	125,457			12,096		171,394			(15,506)		6,601		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000B8J	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	05/15/2024	05/07/2026	3	1,378,327	1995.91	52,649			2,609		87,667			(6,504)		2,194		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C9K	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	06/18/2024	06/12/2026	2	838,281	1936.79	33,218			3,313		36,626			(4,124)		1,874		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000A3T	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	04/22/2024	04/17/2026	4	2,286,099	1865.32	86,793			1,920		185,392			(10,742)		2,467		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C9B	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	06/20/2024	06/18/2026	3	2,579,781	1944.7	96,764			10,436		104,374			(11,977)		6,001		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C9E	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	06/27/2024	06/24/2026	4	3,412,753	1931.94	134,682			15,575		158,451			(16,636)		8,234		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C9I	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	06/28/2024	06/26/2026	5	2,712,379	1929.75	110,957			13,209		129,022			(13,751)		6,621		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C9G	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	06/28/2024	06/25/2026	3	1,206,182	1934.69	45,673			5,343		54,564			(5,640)		2,927		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C3Y	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	06/12/2024	06/11/2026	3	1,302,195	1915.98	57,045			5,982		71,192			(7,052)		2,892		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000A43	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	04/02/2024	04/01/2026	3	3,486,711	1923.5	130,617					169,898			(16,128)		915		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C3T	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	06/10/2024	06/05/2026	2	1,547,758	1909.28	59,898			5,385		87,985			(7,436)		3,291		0001
Purchased Call/A160	Fixed Index & Index																					
Index/A16000C9C	Linked Annuity Hedge	N/A	Equi ty/Index	H8BC BANK PLC	06/25/2024	06/18/2026	2	1,107,627	1935.7	42,150			4,554		49,267			(5,240)		2,577		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	04/08/2024	04/02/2026	2	1,123,421	1909.16	46,154			64		63,746			(5,716)		418	0001	
Index/A16000A39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	05/29/2024	05/28/2026	2	3,546,937	1901.16	129,233			10,140		216,088			(15,969)		7,070	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	05/24/2024	05/22/2026	2	1,887,618	1905.78	69,592			4,903		110,219			(8,593)		3,562	0001	
Index/A16000C35	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	06/20/2024	06/17/2026	2	3,946,268	1939	133,758			14,200		143,586			(16,524)		7,734	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	05/08/2024	05/06/2026	2	2,778,005	1985.99	107,565			5,179		176,591			(13,282)		4,362	0001	
Index/A16000B51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	05/14/2024	05/13/2026	2	2,627,411	1894.23	106,364			6,145		169,618			(13,132)		4,509	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	05/31/2024	05/29/2026	2	1,556,631	1891.25	61,649			4,933		103,174			(7,613)		3,129	0001	
Index/A16000C3F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	04/26/2024	04/24/2026	2	1,278,657	1873.38	48,024			1,524		97,661			(5,930)		1,639	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	06/07/2024	06/05/2026	3	2,738,896	1923.49	105,029			9,418		136,142			(12,970)		5,825	0001	
Index/A16000C3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	05/13/2024	05/08/2026	3	1,383,722	1892.05	55,744			2,849		91,626			(6,889)		2,248	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	05/29/2024	05/27/2026	1	54,484	1905.04	1,932			149		3,206			(239)		108	0001	
Index/A16000C3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	05/24/2024	05/22/2026	2	1,040,224	1897.18	42,183			2,976		65,536			(5,218)		1,963	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	04/25/2024	04/23/2026	2	1,694,723	1874.88	63,969			1,940		128,012			(7,904)		2,127	0001	
Index/A16000A3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	06/28/2024	06/26/2026	3	1,741,877	1933.7	66,332			7,885		79,702			(8,211)		4,252	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	05/06/2024	05/01/2026	2	939,437	1876.96	39,942			1,655		69,769			(4,941)		1,369	0001	
Index/A16000B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	05/13/2024	05/08/2026	1	1,161,193	1894.68	44,874			2,296		74,646			(5,571)		1,873	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	04/22/2024	04/17/2026	2	1,955,890	1860.52	79,795			1,766		164,058			(9,908)		2,111	0001	
Index/A16000A3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/12/2024	09/11/2026	4	1,956,541	1969.61	77,150			17,548		70,151			(9,639)		6,357	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/19/2024	09/17/2026	2	433,137	1888.6	16,592			3,860		13,024			(2,049)		1,478	0001	
Index/A16000B58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/09/2024	08/07/2026	2	1,304,971	1941.95	51,069			9,037		57,870			(6,325)		3,879	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/12/2024	07/10/2026	3	2,294,257	1968.12	94,798			13,106		74,220			(11,742)		6,084	0001	
Index/A16000B52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/15/2024	08/14/2026	3	1,759,104	1954.69	68,125			12,693		69,808			(8,417)		5,369	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/14/2024	08/13/2026	2	1,084,214	1953.01	42,311			7,802		43,639			(5,224)		3,297	0001	
Index/A16000F51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/05/2024	09/04/2026	5	1,636,121	1964.44	61,124			13,216		61,070			(7,565)		5,365	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/23/2024	07/22/2026	4	4,519,715	1987.36	164,127			26,093		151,109			(20,893)		12,574	0001	
Index/A16000E56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/08/2024	08/06/2026	2	799,324	1936.3	30,425			5,318		37,277			(3,757)		2,367	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/13/2024	08/12/2026	4	3,762,438	1943.93	153,931			28,189		164,694			(19,021)		11,396	0001	
Index/A16000F5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/11/2024	07/09/2026	2	1,906,155	1950.33	79,457			10,837		74,714			(9,814)		4,989	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/08/2024	07/02/2026	3	1,586,560	1945.1	63,533			8,090		65,109			(7,872)		4,004	0001	
Index/A16000D5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC																		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/11/2024	07/10/2026	2	1,044,303	1984.12	41,043			5,862		35,344			(5,068)		2,747	0001	
Index/A16000E90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/16/2024	09/11/2026	2	1,712,931	1977.41	70,503			15,877		56,946			(8,723)		5,741	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/30/2024	08/27/2026	2	1,269,097	1969.73	48,166			9,830		44,384			(5,952)		4,054	0001	
Index/A16000C97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/17/2024	07/16/2026	2	1,272,900	1992.33	43,870			6,401		31,307			(5,417)		3,446	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/22/2024	08/21/2026	6	2,360,480	1969.08	75,880			16,063		82,256			(10,122)		7,387	0001	
Index/A16000F81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/31/2024	07/29/2026	2	3,535,855	1932.12	135,940			22,253		140,332			(16,784)		10,137	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/19/2024	08/14/2026	3	1,592,112	1954.67	63,113			11,770		63,193			(7,806)		4,859	0001	
Index/A16000E9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/16/2024	08/14/2026	5	1,437,688	1959.07	56,850			10,629		54,674			(7,064)		4,388	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/09/2024	07/02/2026	4	1,391,262	1932.62	77,389			9,874		75,461			(9,631)		5,026	0001	
Index/A16000D8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/19/2024	09/18/2026	3	1,344,095	1999.67	52,565			12,344		36,187			(6,501)		4,600	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/03/2024	08/28/2026	5	1,914,075	1965.49	73,688			15,199		69,945			(9,126)		6,135	0001	
Index/A16000C9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/14/2024	08/07/2026	4	935,713	1945.01	36,871			6,542		40,325			(4,585)		2,781	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/25/2024	07/08/2026	4	2,815,801	1953.03	106,165			14,322		107,030			(13,115)		7,332	0001	
Index/A16000D9W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/05/2024	07/31/2026	3	769,727	1953.77	28,809			4,823		30,174			(3,569)		2,225	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/01/2024	07/31/2026	3	1,171,894	1962.84	42,252			7,054		41,893			(5,219)		3,988	0001	
Index/A16000H66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/20/2024	09/21/2026	2	342,156	2000.54	13,620			3,247		9,160			(1,683)		1,181	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/30/2024	09/25/2026	2	1,300,423	2005.65	50,220			12,295		33,449			(6,235)		4,541	0001	
Index/A16000H6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/30/2024	08/31/2026	2	494,260	1966.95	18,567			3,895		17,851			(2,298)		1,600	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/03/2024	08/28/2026	4	1,475,338	1966.95	53,709			11,108		53,152			(6,691)		4,729	0001	
Index/A16000C9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/29/2024	07/24/2026	1	631,623	1953.13	23,963			3,778		24,648			(2,975)		1,773	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/22/2024	07/17/2026	2	2,007,693	1955.12	82,075			12,148		75,885			(10,190)		5,461	0001	
Index/A16000E9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/18/2024	09/04/2026	4	1,881,950	1954.89	68,621			14,823		68,630			(8,528)		5,516	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/21/2024	08/20/2026	2	700,791	1963.88	27,462			5,331		25,655			(3,391)		2,186	0001	
Index/A16000F8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/13/2024	09/15/2026	2	361,196	1986.4	14,213			3,268		11,042			(1,756)		1,225	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	08/09/2024	08/10/2026	1	77,261	1945.01	2,982			537		3,336			(367)		232	0001	
Index/A16000D9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/04/2024	09/01/2026	1	402,104	1966.95	14,983			3,162		14,557			(1,855)		1,306	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	09/05/2024	09/04/2026	2	870,298	1960.75	34,132			7,346		33,635			(4,215)		2,854	0001	
Index/A16000C9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/25/2024	07/23/2026	3	1,365,251	1965.55	45,833			7,134		46,676			(5,661)		3,815	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	07/02/2024	06/26/2026	2	1,120,484	1930.77	41,585			4,949		52,772			(5,164)		2,735	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/25/2024	09/24/2026	3	1,260,019	2066.24	48,382			11,735		32,102			(5,978)		4,387	0001	
Index/A16000H6L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/04/2024	09/02/2026	1	245,888	1966.95	9,167			1,945		8,923			(1,133)		801	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/26/2024	08/21/2026	3	1,476,190	1958.07	58,562			11,860		57,308			(7,478)		4,620	0001	
Index/A16000PF8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/23/2024	09/18/2026	1	2,272,212	2000.54	88,456			20,799		60,622			(10,961)		7,776	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/21/2024	08/05/2026	4	2,278,438	1931.42	90,967			15,789		110,883			(11,247)		6,720	0001	
Index/A16000PF52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/16/2024	07/15/2026	4	4,058,488	1979.9	164,269			23,735		115,720			(20,288)		10,938	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/06/2024	07/31/2026	2	825,256	1953.73	27,645			4,628		32,364			(3,433)		2,386	0001	
Index/A16000PF90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/20/2024	08/19/2026	3	2,757,350	1964.12	106,253			20,480		100,482			(13,125)		8,969	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/26/2024	07/24/2026	2	1,682,960	1945.73	65,125			10,246		71,121			(8,045)		4,751	0001	
Index/A16000DE8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/04/2024	09/03/2026	2	3,712,801	1954.97	149,261			31,835		151,112			(18,429)		12,136	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/15/2024	07/10/2026	2	1,656,657	1977.37	64,936			8,963		48,170			(8,063)		4,963	0001	
Index/A16000DE54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/02/2024	07/01/2026	4	3,682,899	1925.84	150,887			18,937		182,585			(18,646)		9,245	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/13/2024	09/10/2026	3	655,281	1963.95	35,649			7,964		32,283			(4,411)		2,858	0001	
Index/A16000C59I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/08/2024	08/07/2026	2	1,675,781	1932.89	76,453			13,499		90,335			(9,440)		5,576	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/25/2024	09/23/2026	2	4,002,941	2000.93	160,716			38,688		107,448			(19,842)		13,898	0001	
Index/A16000H6I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/23/2024	08/21/2026	5	1,142,423	1972.83	40,096			8,264		38,330			(5,221)		3,575	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/18/2024	09/18/2026	2	1,541,455	1983.91	65,304			15,310		48,706			(8,062)		5,275	0001	
Index/A16000H69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/10/2024	09/09/2026	4	2,888,387	1961.62	114,851			25,464		111,209			(14,194)		9,621	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/19/2024	07/17/2026	2	1,652,757	1966.21	59,381			8,779		55,459			(7,346)		4,485	0001	
Index/A16000DE3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/21/2025	08/24/2026	2	274,006	1972.83	5,574			1,701		9,219			(1,051)		866	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/01/2024	09/25/2026	3	1,168,640	2009.62	44,403			10,861		28,830			(5,497)		4,081	0001	
Index/A16000H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/21/2025	08/25/2026	3	415,095	1972.83	13,472			3,004		14,004			(1,843)		1,317	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/20/2024	09/22/2026	2	422,029	2000.54	16,744			4,008		11,336			(2,065)		1,461	0001	
Index/A16000H6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/18/2024	07/17/2026	2	1,744,813	1977.73	61,654			9,101		51,387			(7,613)		4,746	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/02/2024	07/24/2026	3	1,992,385	1942.68	81,033			12,766		86,217			(10,028)		5,592	0001	
Index/A16000DE5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/31/2024	07/30/2026	4	1,045,425	1952.35	42,723			7,175		41,478			(5,361)		3,010	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/17/2024	09/16/2026	3	2,722,988	1990.43	104,780			24,218		80,151			(12,937)		9,264	0001	
Index/A16000H65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/28/2024	08/28/2026	2	2,020,363	1966.6	78,215			16,097		73,037			(9,664)		6,476	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/13/2024	09/11/2026	2	1,422,076	1986.4	56,571			12,754		43,216			(7,022)		4,766	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/03/2024	09/29/2026	3	891,741	2005.65	35,946			8,965		23,096			(4,442)		3,148	0001		
Index/A16000H8R	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	07/05/2024	07/02/2026	2	1,284,908	1935.51	51,852			6,389		58,108			(6,403)		3,243	0001		
Index/A16000D50	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	09/25/2024	09/25/2026	2	2,494,617	2000.7	100,676			24,549		67,542			(12,424)		8,710	0001		
Index/A16000H8M	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	08/27/2024	08/26/2026	3	2,328,536	1970.13	89,238			18,055		80,923			(11,023)		7,414	0001		
Index/A16000D34	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	07/17/2025	08/17/2026	2	143,192	1959.07	3,997			938		5,458			(67)			442	0001	
Index/A16000F9P	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	08/16/2024	08/18/2026	2	229,263	1959.07	4,117			1,344		8,759			(862)			710	0001	
Index/A16000F50	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	09/10/2024	09/08/2026	1	403,196	1954.89	16,554			3,648		16,485			(2,046)		1,339	0001		
Index/A16000D3R	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	09/17/2024	09/14/2026	1	266,515	1986.4	10,493			2,403		8,124			(1,289)			901	0001	
Index/A16000H64	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/17/2024	10/15/2026	3	1,358,614	1992.95	58,050			15,742		41,380			(7,169)		5,003	0001		
Index/A16000I90	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/11/2024	10/09/2026	1	1,148,335	1990.7	48,934			12,927		35,358			(6,050)		4,164	0001		
Index/A16000I93	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/18/2024	10/19/2026	1	231,273	2003.82	9,459			2,615		6,376			(1,165)			860	0001	
Index/A16000I90	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/06/2024	10/16/2026	5	1,399,529	2003.82	51,803			14,204		38,467			(6,435)		5,167	0001		
Index/A16000I9V	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/16/2024	10/16/2026	2	1,880,914	2000.47	74,806			20,427		53,423			(9,235)		6,944	0001		
Index/A16000I91	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/23/2024	10/22/2026	2	1,238,951	1987.76	48,133			13,527		40,127			(5,945)		4,843	0001		
Index/A16000I98	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/09/2024	10/07/2026	3	2,710,109	1985.05	113,744			29,604		87,635			(14,057)		9,777	0001		
Index/A16000I90	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/03/2024	10/01/2026	3	817,394	2004.4	32,830			8,282		21,586			(4,060)		2,902	0001		
Index/A16000H5Z	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/08/2024	10/08/2026	3	1,494,348	1989.93	61,520			16,097		46,233			(7,598)		5,405	0001		
Index/A16000I99	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/11/2024	10/09/2026	2	1,714,331	1989.94	72,802			19,257		53,171			(9,014)		6,217	0001		
Index/A16000H5X	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/04/2024	10/02/2026	3	1,616,332	2004.4	62,919			16,003		43,838			(7,785)		5,754	0001		
Index/A16000H5E	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/07/2025	10/21/2026	3	1,363,834	1987.72	54,149			15,182		44,088			(6,712)		5,098	0001		
Index/A16000J6F	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/31/2024	10/30/2026	4	2,340,000	1980.76	90,854			26,653		81,863			(11,275)		8,338	0001		
Index/A16000J6L	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/04/2024	10/30/2026	5	2,165,408	1963.62	93,271			27,473		97,242			(11,622)		8,271	0001		
Index/A16000K9H	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/31/2024	10/30/2026	4	1,714,141	1960.17	67,884			19,887		71,608			(8,401)		6,597	0001		
Index/A16000K5E	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/11/2024	10/29/2026	2	1,052,554	1979.49	43,371			12,539		37,163			(5,359)		4,011	0001		
Index/A16000J5M	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/01/2024	11/02/2026	1	405,065	1963.62	16,527			4,888		18,219			(2,035)		1,558	0001		
Index/A16000K35	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/22/2024	11/13/2026	4	2,483,870	1967.35	98,992			30,843		99,420			(12,227)		9,794	0001		
Index/A16000K90	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	12/03/2024	11/23/2026	2	218,145	1970.95	9,212			3,000		8,565			(1,139)			879	0001	
Index/A16000K5A	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/21/2024	11/13/2026	4	1,357,071	1953.56	56,047			17,380		60,774			(6,976)		5,351	0001		
Index/A16000K5H	Linked Annuity Hedge																						
Purchased Call1/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	12/06/2024	11/27/2026	4	3,529,067	1983.22	150,335			49,997		125,662			(18,640)		14,338	0001		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/13/2024	11/12/2026	3	2,335,207	1970.02	93,711			28,997		91,250			(11,564)		9,188		0001	
Index/A16000K\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/04/2024	11/25/2026	3	1,265,818	1981.54	53,666			17,673		46,714			(6,640)		5,243		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/21/2024	11/18/2026	4	2,578,509	1959.86	110,263			35,081		110,304			(13,630)		10,279		0001	
Index/A16000K\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/16/2024	12/11/2026	3	1,909,866	1992.22	75,723			26,557		64,282			(9,361)		7,982		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/18/2024	10/16/2026	3	2,208,926	1995.74	93,341			25,525		65,707			(11,538)		8,159		0001	
Index/A16000K\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/13/2024	12/11/2026	4	2,682,206	2006.47	106,431			37,185		80,078			(13,130)		11,251		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/27/2024	12/29/2026	1	746,266	1991.67	30,239			11,321		40,832			(3,725)		3,227		0001	
Index/A16000K\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/14/2024	10/09/2026	2	1,063,264	1997.94	41,521			11,147		30,514			(5,237)		3,856		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/04/2024	12/03/2026	3	1,448,385	1989.4	60,537			20,512		45,217			(7,478)		5,957		0001	
Index/A16000K\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/20/2024	12/22/2026	1	176,952	1991.18	7,184			2,615		9,675			(883)		755		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/29/2024	11/30/2026	1	470,771	1996.18	19,160			6,404		15,017			(2,359)		1,925		0001	
Index/A16000K\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/10/2024	12/09/2026	2	2,719,244	1998.9	107,452			37,247		86,055			(13,266)		11,320		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/07/2024	10/02/2026	3	2,411,549	1996.15	92,915			23,667		69,425			(11,544)		8,584		0001	
Index/A16000K\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/04/2024	12/04/2026	3	2,445,746	2004.23	99,036			33,680		73,323			(12,220)		10,080		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/30/2024	10/28/2026	3	2,209,693	1978.7	89,889			25,978		78,413			(11,103)		8,400		0001	
Index/A16000K\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/23/2024	10/23/2026	4	1,716,193	1977.6	70,665			20,056		61,097			(8,765)		6,446		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/29/2024	11/27/2026	1	786,987	1996.18	31,952			10,592		25,044			(3,950)		3,197		0001	
Index/A16000K\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/16/2024	12/11/2026	3	2,076,399	1984.98	85,128			29,889		74,282			(10,548)		8,677		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/21/2024	11/20/2026	3	2,337,627	1964.65	95,880			30,733		96,479			(11,833)		9,359		0001	
Index/A16000K\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/13/2024	12/14/2026	1	1,056,746	1984.98	43,010			15,204		37,882			(5,295)		4,442		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	01/22/2025	12/24/2026	6	5,115,996	1939.85	198,759			73,727		263,405			(24,727)		21,919		0001	
Index/A16000K\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/25/2024	10/26/2026	2	559,426	1977.44	22,882			6,555		19,989			(2,823)		2,117		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/08/2024	11/06/2026	2	1,374,820	1993.35	55,748			16,886		43,436			(6,909)		5,337		0001	
Index/A16000K\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/26/2024	10/23/2026	4	2,945,280	1977.44	120,302			34,116		105,003			(14,934)		11,063		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/27/2024	11/25/2026	3	2,270,903	1983.2	91,613			30,146		80,717			(11,345)		9,188		0001	
Index/A16000K\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/05/2024	12/04/2026	4	2,219,674	2002.43	91,238			31,147		67,618			(11,296)		9,148		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/24/2024	12/23/2026	2	3,355,559	1932.28	139,558			51,192		182,194			(17,244)		14,350		0001	
Index/A16000K\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/13/2024	12/15/2026	2	1,086,743	1984.98	42,576			15,108		39,105			(5,242)		4,586		0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/20/2024	12/18/2026	3	1,589,092	1991.18	64,829			23,436		86,680			(8,048)		6,732		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/31/2024	12/24/2026	4	2,462,751	131.67	96,625			36,544		134,434			(12,288)		10,351		0001
Index/A16000MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/15/2024	11/17/2026	1	1,070,223	1933.56	43,558			13,761		48,075			(5,356)		4,257		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/14/2024	11/13/2026	3	2,041,829	1962.47	80,818			25,213		85,086			(9,967)		8,051		0001
Index/A16000K37	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/15/2024	11/09/2026	2	640,274	1993.35	25,186			7,709		20,279			(3,105)		2,502		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/17/2024	09/30/2026	2	2,157,954	2004.49	88,678			22,203		56,757			(10,949)		7,640		0001
Index/A16000HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/06/2024	10/02/2026	3	1,426,670	1994.84	57,309			14,593		41,609			(7,104)		5,078		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/11/2024	10/13/2026	2	375,327	1997.94	14,962			4,018		10,885			(1,848)		1,375		0001
Index/A16000JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/25/2024	10/23/2026	3	1,617,784	1983.45	65,214			18,449		54,635			(8,056)		6,077		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/15/2024	10/12/2026	1	72,765	1997.94	2,884			772		2,094			(357)		266		0001
Index/A16000J8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/08/2024	11/06/2026	3	1,347,357	1985.46	56,297			17,057		45,701			(6,962)		5,230		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/26/2024	11/20/2026	3	1,650,901	1970.95	70,586			22,748		64,697			(8,756)		6,609		0001
Index/A16000K3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/08/2024	11/10/2026	2	400,821	1993.35	16,307			5,002		12,726			(2,006)		1,570		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/03/2024	11/20/2026	3	1,562,831	1968.16	64,695			20,828		62,674			(8,002)		6,257		0001
Index/A16000J6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/07/2024	11/06/2026	4	3,109,967	1962.81	133,792			40,362		126,165			(16,513)		12,072		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/05/2024	11/04/2026	2	2,291,426	1956.45	99,939			29,832		97,596			(12,339)		8,854		0001
Index/A16000J8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/13/2024	11/11/2026	2	1,716,021	1965.01	63,491			19,564		56,833			(7,839)		6,737		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/06/2024	12/08/2026	1	576,099	2005.03	23,505			8,104		17,234			(2,890)		2,393		0001
Index/A16000J9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/18/2024	12/18/2026	3	1,961,174	1955.44	76,102			27,361		104,827			(9,362)		8,393		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/23/2024	12/18/2026	3	1,960,917	1920.8	67,713			24,408		93,257			(8,371)		6,735		0001
Index/A16000J3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/10/2024	12/10/2026	4	1,507,725	1993.68	63,902			22,252		50,016			(7,890)		6,289		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/03/2024	12/02/2026	2	3,267,084	1997.31	135,641			45,716		104,300			(16,748)		13,483		0001
Index/A16000J93	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/18/2024	12/17/2026	4	2,440,062	1961.7	74,445			26,641		90,371			(9,195)		10,317		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/06/2024	12/07/2026	1	766,848	2005.03	31,369			10,787		22,944			(3,862)		3,188		0001
Index/A16000J3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/07/2024	11/05/2026	3	1,551,840	1970.59	62,537			18,796		59,797			(7,727)		6,010		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/10/2024	12/04/2026	3	1,120,968	2005.03	43,954			15,016		33,368			(5,455)		4,620		0001
Index/A16000J9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/04/2024	10/05/2026	3	496,133	1966.15	19,456			5,015		14,384			(2,406)		1,786		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/08/2024	10/06/2026	2	418,911	1966.15	16,769			4,337		12,132			(2,068)		1,507		0001
Index/A16000J85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	01/02/2025	12/30/2026	4	2,623,213	1929.67	103,951			39,117		145,670			(12,842)		11,364		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/27/2024	12/28/2026	1	1,101,746	1931.67	44,731			16,674		60,212			(5,507)		4,755		0001
Index/A16000J8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC																		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/18/2024	10/20/2026	1	308,270	2003.82	12,639			3,507		8,525			(1,554)			1,149	0001	
Index/A16000\$1	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/17/2024	10/14/2026	2	1,816,457	2000.68	70,975			19,142		51,200			(8,764)			6,672	0001	
Index/A16000\$1	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/29/2024	10/27/2026	2	673,443	1977.44	27,823			7,981		24,329			(3,424)			2,577	0001	
Index/A16000\$8	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/22/2024	11/24/2026	1	152,346	1970.95	6,185			2,014		5,982			(760)			615	0001	
Index/A16000\$9	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	12/13/2024	11/19/2026	2	796,652	1967.48	32,049			10,254		32,074			(3,966)			3,183	0001	
Index/A16000\$4	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/01/2024	09/28/2026	1	435,567	2005.65	17,782			4,415		11,243			(2,201)			1,534	0001	
Index/A16000\$6	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/01/2024	11/03/2026	1	363,829	1963.62	14,844			4,404		16,389			(1,825)			1,403	0001	
Index/A16000\$K	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/29/2024	12/01/2026	1	457,879	1966.18	18,636			6,246		14,640			(2,291)			1,876	0001	
Index/A16000\$30	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/15/2024	11/16/2026	1	886,958	1953.56	36,181			11,387		39,872			(4,455)			3,528	0001	
Index/A16000\$83	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	12/18/2024	12/16/2026	2	2,048,204	1988.76	75,496			26,902		71,426			(9,322)			8,643	0001	
Index/A16000\$V	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/15/2025	12/21/2026	2	612,770	1981.18	24,606			8,974		33,464			(3,043)			2,611	0001	
Index/A16000\$4	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/02/2025	12/31/2026	3	814,623	1926.46	31,562			11,963		46,300			(3,908)			3,535	0001	
Index/A16000\$J	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	02/20/2025	01/28/2027	4	1,381,240	1944.9	78,350			32,808		101,022			(9,737)			9,026	0001	
Index/A16000\$R	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	03/28/2025	03/29/2027	1	447,985	1928.75	17,606			8,767		26,467			(2,168)			2,234	0001	
Index/A16000\$T	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/07/2025	01/07/2027	3	753,088	1919.95	29,187			11,283		44,917			(3,604)			3,310	0001	
Index/A16000\$60	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/06/2025	12/31/2026	4	2,101,483	1931.84	79,072			30,023		115,057			(9,823)			9,120	0001	
Index/A16000\$60	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/28/2025	01/27/2027	2	3,429,792	1943.93	104,660			55,756		175,883			(16,625)			15,599	0001	
Index/A16000\$60	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/24/2025	01/26/2027	1	975,368	1940.88	38,137			15,716		51,035			(4,689)			4,429	0001	
Index/A16000\$60	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/29/2025	01/29/2027	5	3,059,452	1942.4	121,957			50,963		158,923			(15,076)			13,961	0001	
Index/A16000\$60	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	02/21/2025	02/22/2027	1	593,807	1951.68	23,158			10,417		29,436			(2,851)			2,815	0001	
Index/A16000\$61	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/23/2025	01/15/2027	3	2,280,295	1932.67	88,902			35,973		124,843			(11,140)			10,114	0001	
Index/A16000\$66	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	03/26/2025	03/25/2027	2	1,431,306	1934.61	55,624			27,454		81,400			(6,872)			7,097	0001	
Index/A16000\$65	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	03/11/2025	03/11/2027	3	2,986,633	1922.97	117,366			55,515		181,250			(14,482)			14,513	0001	
Index/A16000\$9K	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	02/13/2025	02/12/2027	5	2,615,844	1944.89	105,955			46,304		135,081			(13,068)			12,208	0001	
Index/A16000\$39	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	02/10/2025	02/05/2027	4	1,597,195	1957.78	60,260			25,796		74,906			(7,450)			7,372	0001	
Index/A16000\$33	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	02/04/2025	02/03/2027	2	2,479,695	1944.63	100,428			42,549		127,292			(12,389)			11,408	0001	
Index/A16000\$90	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	02/21/2025	02/19/2027	2	1,805,548	1951.68	70,857			31,738		89,390			(8,783)			8,519	0001	
Index/A16000\$9V	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	02/21/2025	02/19/2027	5	2,281,469	1961.96	87,912			39,268		105,544			(10,862)			10,811	0001	
Index/A16000\$4	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	02/27/2025	02/26/2027	4	2,150,145	1939.42	86,336			39,481		116,342			(10,683)			10,253	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	02/05/2025	02/05/2027	3	3,406,756	1959.69	132,314			56,451		157,600			(16,323)		15,723		0001	
Index/A16000S87	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	03/18/2025	03/18/2027	3	2,589,634	1929.59	104,937			50,642		151,406			(12,948)		12,715		0001	
Index/A16000S83	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	02/27/2025	02/26/2027	2	3,264,839	1949.89	124,126			56,542		164,610			(15,313)		15,569		0001	
Index/A16000P98	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	03/20/2025	03/19/2027	4	2,795,903	1939.91	108,468			52,757		153,108			(13,426)		13,748		0001	
Index/A16000S87	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	03/12/2025	03/10/2027	4	2,944,706	1923.84	115,380			54,476		177,662			(14,253)		14,294		0001	
Index/A16000P98	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	03/18/2025	03/12/2027	4	1,857,007	1929.67	74,046			35,362		108,127			(9,197)		9,040		0001	
Index/A16000PSY	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	02/17/2025	02/17/2027	2	1,751,684	1954.59	70,604			31,282		84,790			(8,718)		8,239		0001	
Index/A16000S8R	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	03/18/2025	03/17/2027	3	3,428,584	1933.59	133,279			64,208		195,246			(16,464)		16,811		0001	
Index/A16000S82	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	03/20/2025	03/19/2027	2	2,847,433	1929.59	112,034			54,339		156,488			(13,827)		14,001		0001	
Index/A16000S85	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	03/11/2025	03/05/2027	3	2,006,300	1939.76	72,838			34,046		108,874			(9,034)		9,668		0001	
Index/A16000P9N	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	03/07/2025	03/08/2027	1	563,243	1939.76	22,135			10,383		30,598			(2,725)		2,726		0001	
Index/A16000P9S	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	03/07/2025	03/05/2027	5	1,762,801	1946.92	84,780			30,216		91,201			(8,008)		8,494		0001	
Index/A16000PSJ	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	03/12/2025	03/12/2027	4	2,786,973	1923.81	110,503			52,600		168,434			(13,666)		13,567		0001	
Index/A16000NSZ	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/31/2025	02/01/2027	1	455,005	1946.67	17,791			7,488		22,970			(2,190)		2,086		0001	
Index/A16000S8E	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	02/07/2025	02/05/2027	3	3,189,474	1949.36	128,159			54,930		158,764			(15,881)		14,721		0001	
Index/A16000NSK	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	04/01/2025	03/25/2027	3	2,318,229	1928.75	93,124			46,167		129,777			(11,568)		11,495		0001	
Index/A16000S8I	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	03/27/2025	03/25/2027	3	2,257,865	1931.98	87,407			43,267		123,699			(10,819)		11,196		0001	
Index/A16000NSN	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/03/2025	01/04/2027	2	1,217,861	1931.84	47,443			18,144		66,756			(5,843)		5,324		0001	
Index/A16000MS	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/07/2025	01/06/2027	1	1,373,979	1930.83	50,011			19,262		76,015			(6,174)		6,028		0001	
Index/A16000NSZ	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/10/2025	01/12/2027	1	682,836	1906.19	25,917			10,182		43,394			(3,187)		2,939		0001	
Index/A16000S8E	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	03/25/2025	03/25/2027	3	3,148,333	1942.51	119,911			59,030		160,578			(14,797)		15,612		0001	
Index/A16000NSO	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/22/2025	01/08/2027	3	2,816,563	1906.19	112,656			44,078		184,026			(14,022)		12,396		0001	
Index/A16000NSM	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	02/26/2025	01/22/2027	7	2,424,651	1940.88	96,151			39,446		126,560			(11,962)		10,936		0001	
Index/A16000NS3	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/14/2025	01/13/2027	2	2,798,744	1901.07	110,311			43,576		189,534			(13,627)		12,465		0001	
Index/A16000NSC	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/17/2025	01/19/2027	1	221,046	1932.67	8,621			3,474		12,175			(1,060)		992		0001	
Index/A16000PSZ	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	03/14/2025	03/15/2027	1	540,392	1929.67	21,237			10,166		31,496			(2,615)		2,642		0001	
Index/A16000S8U	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	02/19/2025	02/18/2027	3	1,679,473	1960.65	65,722			29,224		77,986			(8,118)		7,912		0001	
Index/A16000S8O	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/31/2025	01/29/2027	4	3,640,206	1946.67	142,419			59,738		183,536			(17,682)		16,611		0001	
Index/A16000NS6	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/23/2025	01/21/2027	2	3,779,651	1941.01	145,472			59,067		196,887			(17,963)		17,018		0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	03/17/2025	03/12/2027	4	2,338,823	1918.91	96,136			45,802		145,763			(11,885)			11,386	0001	
Index/A16000P9#	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	01/22/2025	01/15/2027	3	1,744,458	1929.47	68,628			27,412		98,098			(8,480)			7,775	0001	
Index/A16000N9	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	02/11/2025	02/10/2027	2	3,046,423	1957	115,828			50,189		144,265			(14,300)			14,173	0001	
Index/A16000S6	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	01/15/2025	01/14/2027	3	1,138,930	1902.02	52,080			20,671		76,673			(6,440)			5,067	0001	
Index/A16000N5	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	03/21/2025	03/19/2027	3	1,993,820	1936.46	80,159			39,019		111,653			(9,944)			9,804	0001	
Index/A16000S4	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	02/20/2025	02/12/2027	5	3,094,154	1954.59	122,656			53,919		149,375			(15,240)			14,440	0001	
Index/A16000S0	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	02/28/2025	03/01/2027	1	1,410,746	1947.77	55,442			25,471		72,251			(6,826)			6,758	0001	
Index/A16000P3C	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	03/04/2025	03/04/2027	2	2,193,888	1939.83	87,868			40,701		118,879			(10,840)			10,556	0001	
Index/A16000P8H	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	03/05/2025	03/03/2027	2	1,969,093	1938.79	78,227			36,160		107,342			(9,659)			9,460	0001	
Index/A16000P56	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	02/13/2025	02/02/2027	2	971,111	1946.67	38,118			16,102		49,087			(4,694)			4,460	0001	
Index/A16000S1	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	03/07/2025	03/05/2027	3	2,010,925	1933.97	80,924			37,770		113,353			(10,003)			9,690	0001	
Index/A16000P3L	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	02/18/2025	02/12/2027	3	1,493,306	1955.93	58,280			25,545		71,702			(7,205)			6,397	0001	
Index/A16000S3M	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	02/27/2025	02/24/2027	3	3,664,369	1953.26	148,242			67,125		189,960			(18,307)			18,372	0001	
Index/A16000P4	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	01/03/2025	12/31/2026	3	3,176,004	1927.53	114,927			43,540		179,182			(14,225)			13,784	0001	
Index/A16000N8	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	01/16/2025	01/08/2027	3	4,625,173	1920.4	174,010			67,564		275,276			(21,479)			20,363	0001	
Index/A16000N3I	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	01/17/2025	01/15/2027	3	1,820,193	1927.64	72,354			28,907		103,640			(8,941)			8,112	0001	
Index/A16000N8	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	01/31/2025	01/29/2027	3	1,849,880	1950.21	71,185			29,778		90,970			(8,798)			8,441	0001	
Index/A16000N5I	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	02/14/2025	02/16/2027	1	909,002	1954.59	35,542			15,693		43,943			(4,370)			4,269	0001	
Index/A16000S3P	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	01/22/2025	01/20/2027	1	60,106	1932.67	2,436			987		3,314			(301)			270	0001	
Index/A16000N5F	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	01/24/2025	01/22/2027	3	1,320,934	1937.48	52,393			21,416		70,598			(6,478)			5,958	0001	
Index/A16000N6J	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	03/04/2025	02/26/2027	3	2,452,378	1947.77	93,044			42,576		125,446			(11,531)			11,694	0001	
Index/A16000P40	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	01/10/2025	01/11/2027	1	965,617	1906.19	37,756			14,801		63,165			(4,648)			4,274	0001	
Index/A16000N61	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	01/29/2025	01/22/2027	3	1,980,971	1939.18	76,900			31,346		104,633			(9,491)			8,935	0001	
Index/A16000N5H	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	02/07/2025	02/09/2027	1	773,163	1949.36	30,231			13,039		38,585			(3,717)			3,591	0001	
Index/A16000S3C	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	02/21/2025	02/23/2027	1	590,160	1951.68	23,075			10,397		29,292			(2,837)			2,802	0001	
Index/A16000P32	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	03/21/2025	03/22/2027	1	657,023	1936.46	25,821			12,609		36,831			(3,179)			3,244	0001	
Index/A16000S89	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	02/13/2025	02/11/2027	2	1,855,570	1953.17	68,736			29,882		90,371			(8,486)			8,646	0001	
Index/A16000S5J	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	01/03/2025	01/05/2027	1	228,352	1931.84	8,929			3,422		12,531			(1,098)			1,000	0001	
Index/A16000N5P	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H5BC BANK PLC	02/21/2025	02/19/2027	3	1,982,203	1962.21	74,109			33,152		91,149			(9,159)			9,352	0001	
Index/A16000S3X	Linked Annuity Hedge																						

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/05/2025	02/04/2027	1	1,097,231	1950.46	45,274			19,243		54,133			(5,589)		5,056	0001	
Index/A16000S86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/26/2025	02/25/2027	1	1,071,725	1951.11	41,642			18,902		53,524			(5,141)		5,103	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/25/2025	03/24/2027	2	3,546,689	1941.71	138,007			67,794		181,796			(17,044)		17,563	0001	
Index/A16000S80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	02/07/2025	02/08/2027	1	728,326	1949.36	28,405			12,229		36,301			(3,497)		3,378	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	01/24/2025	01/25/2027	1	555,990	1940.88	20,957			8,619		28,011			(2,580)		2,430	0001	
Index/A16000NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/15/2025	04/14/2027	2	2,757,847	1869.98	108,783			56,575		222,713			(13,433)		14,051	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/20/2025	06/04/2027	4	2,006,411	1875.72	73,986			43,859		158,276			(9,153)		10,889	0001	
Index/A16000TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/09/2025	05/10/2027	1	443,498	1876.25	17,119			9,513		36,218			(2,108)		2,336	0001	
Index/A16000S8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	07/21/2025	05/27/2027	3	2,339,570	1887.95	88,931			51,687		192,376			(11,016)		12,578	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/25/2025	04/23/2027	2	1,365,277	1881.56	52,969			28,302		107,786			(6,546)		7,038	0001	
Index/A16000P80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/23/2025	04/22/2027	4	3,025,766	1876.35	117,334			62,323		235,995			(14,490)		15,578	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/03/2025	06/02/2027	2	1,982,743	1871.66	76,115			44,719		169,902			(9,400)		10,735	0001	
Index/A16000TS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/27/2025	06/17/2027	4	3,338,989	1878.3	133,103			81,473		260,264			(16,528)		18,392	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/04/2025	06/04/2027	4	2,375,797	1879.94	89,065			52,706		183,062			(11,005)		12,883	0001	
Index/A16000TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/08/2025	05/07/2027	4	2,104,039	1876.23	80,006			44,318		164,675			(9,887)		11,041	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/24/2025	06/23/2027	2	1,766,169	1885.14	71,488			44,055		132,683			(8,826)		9,794	0001	
Index/A16000J57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/27/2025	06/28/2027	1	725,490	1894.51	28,076			17,494		54,515			(3,457)		4,046	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/17/2025	06/16/2027	3	3,522,587	1872.83	138,914			84,457		282,920			(17,163)		19,382	0001	
Index/A16000TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/18/2025	06/17/2027	4	1,905,333	1877.27	74,296			45,414		149,367			(9,196)		10,495	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/23/2025	05/20/2027	4	2,724,757	1887.25	100,263			57,104		224,670			(12,375)		14,527	0001	
Index/A16000S8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/27/2025	05/21/2027	4	2,059,295	1855.38	85,326			49,396		181,076			(10,648)		10,982	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/29/2025	05/28/2027	3	2,080,326	1864.18	82,016			47,655		174,631			(10,120)		11,198	0001	
Index/A16000US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/06/2025	06/04/2027	2	1,466,156	1866.14	56,821			33,702		121,895			(7,045)		7,957	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/29/2025	05/28/2027	2	2,210,807	1870.79	86,269			50,273		179,005			(10,663)		11,900	0001	
Index/A16000S9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	05/19/2025	05/14/2027	4	2,963,669	1865.41	109,668			61,837		238,309			(13,581)		15,157	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/12/2025	06/10/2027	3	2,862,116	1874.32	111,422			66,641		227,776			(13,749)		15,641	0001	
Index/A16000TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/11/2025	04/09/2027	3	1,519,390	1865.57	58,683			30,341		130,290			(7,284)		7,690	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	04/22/2025	04/21/2027	3	3,051,316	1875.84	118,646			62,861		238,637			(14,632)		15,689	0001	
Index/A16000P8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/26/2025	06/25/2027	2	4,129,859	1885.68	158,722			98,626		292,427			(19,617)		22,953	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	04/03/2025	04/02/2027	3	2,296,526	1941.78	80,047			40,353		118,207			(9,878)		11,514		0001
Index/A16000S8R	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	04/15/2025	04/15/2027	3	3,013,679	1872.6	118,269			61,632		239,829			(14,594)		15,375		0001
Index/A16000R8B	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	04/03/2025	04/02/2027	3	3,315,709	1920.23	107,424			54,291		196,937			(13,281)		16,624		0001
Index/A16000S1T	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	04/09/2025	04/09/2027	4	2,936,537	1876.59	106,418			54,721		225,700			(13,140)		14,873		0001
Index/A16000R62	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	05/01/2025	04/30/2027	3	2,701,011	1881.65	101,767			55,377		204,680			(12,584)		14,049		0001
Index/A16000R5Z	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	06/30/2025	06/25/2027	4	2,188,719	1894.51	87,483			54,446		156,018			(10,850)		12,165		0001
Index/A16000J5E	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	04/29/2025	04/28/2027	3	4,017,576	1866.54	157,202			84,808		236,814			(19,417)		20,844		0001
Index/A16000R9U	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	04/24/2025	04/23/2027	3	1,719,724	1876.18	67,970			36,237		134,285			(8,389)		8,865		0001
Index/A16000R8M	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	04/17/2025	04/16/2027	4	5,168,943	1878.2	197,375			103,708		396,448			(24,482)		26,405		0001
Index/A16000R6G	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	06/24/2025	06/24/2027	3	3,705,189	1892.93	140,989			87,049		266,440			(17,399)		20,570		0001
Index/A16000J58	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	04/01/2025	04/01/2027	3	4,367,207	1938.9	152,518			76,665		229,117			(18,837)		21,866		0001
Index/A16000Q3P	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	04/08/2025	04/08/2027	3	2,253,539	1850.72	95,757			48,976		208,917			(11,816)		11,391		0001
Index/A16000R50	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	04/10/2025	04/07/2027	3	2,936,820	1862.2	105,634			53,924		256,271			(13,043)		14,824		0001
Index/A16000Q3Z	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	05/05/2025	04/30/2027	3	2,033,426	1876.58	79,235			43,174		159,624			(9,831)		10,577		0001
Index/A16000S82	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	06/16/2025	06/11/2027	3	2,116,630	1873.67	81,068			48,908		169,078			(10,065)		11,580		0001
Index/A16000T3V	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	08/12/2025	06/11/2027	3	2,410,096	1884.19	88,286			53,844		181,581			(11,052)		13,186		0001
Index/A16000T5S	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	06/10/2025	06/09/2027	2	2,501,856	1866.27	100,063			59,753		205,768			(12,357)		13,656		0001
Index/A16000Q1N	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	04/11/2025	04/09/2027	4	2,284,888	1865.18	90,764			46,886		189,424			(11,279)		11,564		0001
Index/A16000R57	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	05/14/2025	05/14/2027	3	2,059,329	1857.95	82,085			46,148		78,461			(10,131)		10,900		0001
Index/A16000S3J	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	05/06/2025	05/06/2027	2	3,323,262	1893.62	128,827			70,849		249,311			(15,887)		17,416		0001
Index/A16000S96	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	05/19/2025	05/19/2027	2	2,590,422	1863.68	101,671			57,762		217,766			(12,553)		13,794		0001
Index/A16000S8R	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	06/02/2025	05/28/2027	2	2,666,079	1873.3	101,989			59,492		212,897			(12,637)		14,360		0001
Index/A16000T39	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	05/07/2025	04/16/2027	4	1,973,351	1876.62	76,998			40,351		153,503			(9,510)		10,081		0001
Index/A16000R50	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	04/04/2025	04/02/2027	3	2,390,911	1888.58	81,140			41,061		172,896			(10,059)		11,987		0001
Index/A16000Q3V	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	06/12/2025	06/11/2027	3	1,713,098	1876.86	68,349			41,084		134,459			(8,437)		9,372		0001
Index/A16000T5Q	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	05/21/2025	05/07/2027	3	1,792,005	1884.24	66,399			36,699		133,986			(8,199)		9,403		0001
Index/A16000R58	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	05/13/2025	05/13/2027	3	2,648,837	1865.95	98,662			55,206		219,747			(12,174)		14,003		0001
Index/A16000S9H	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	04/28/2025	04/23/2027	3	2,473,340	1882.59	97,145			51,981		186,141			(12,045)		12,750		0001
Index/A16000R50	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H88C BANK PLC	05/01/2025	04/30/2027	2	2,126,537	1886.47	80,623			43,764		156,711			(9,960)		11,061		0001
Index/A16000R5X	Linked Annuity Hedge																					

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	05/23/2025	05/26/2027	1	336,766	1862.82	12,989			7,500		29,654			(1,556)		1,008		0001
Index/A16000/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	06/03/2025	06/03/2027	3	3,888,163	1871.02	156,269			91,980		315,533			(19,289)		21,131		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	05/19/2025	05/14/2027	3	1,554,018	1867.46	58,646			33,091		127,874			(7,276)		8,225		0001
Index/A16000/SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	05/22/2025	05/21/2027	3	2,185,025	1865.69	83,908			47,974		190,792			(10,363)		11,863		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	05/28/2025	05/21/2027	3	2,819,664	1862.82	111,276			63,957		238,214			(13,826)		15,051		0001
Index/A16000/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	04/11/2025	04/12/2027	1	457,297	1865.18	17,662			9,129		39,313			(2,173)		2,324		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	06/17/2025	06/17/2027	3	2,203,840	1875.75	85,401			52,051		174,222			(10,539)		12,140		0001
Index/A16000/SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	05/15/2025	05/07/2027	4	1,719,980	1876.25	62,488			34,672		134,600			(7,757)		9,025		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	06/06/2025	06/07/2027	1	533,827	1866.14	20,552			12,213		46,312			(2,530)		2,307		0001
Index/A16000/SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	05/28/2025	05/24/2027	3	868,037	1862.82	33,563			19,376		76,376			(4,146)		4,650		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	04/25/2025	04/26/2027	2	730,209	1882.59	28,429			15,257		57,355			(3,503)		3,779		0001
Index/A16000/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	04/04/2025	04/05/2027	1	477,072	1888.58	18,558			9,419		35,966			(2,285)		2,402		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	05/06/2025	05/05/2027	2	2,687,627	1878.33	107,206			58,848		207,780			(13,236)		14,068		0001
Index/A16000/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	06/20/2025	06/21/2027	1	672,088	1878.3	25,943			15,915		54,919			(3,194)		3,719		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	07/02/2025	06/25/2027	3	1,784,935	1888.58	71,638			44,443		131,585			(8,844)		9,321		0001
Index/A16000/S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	05/16/2025	05/17/2027	1	384,555	1867.46	15,190			8,588		33,827			(1,870)		2,095		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	04/01/2025	03/31/2027	2	3,763,616	1933.48	149,918			75,064		204,696			(18,509)		18,918		0001
Index/A16000/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	05/13/2025	05/12/2027	2	3,721,074	1866.95	142,300			79,503		306,963			(17,575)		19,647		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	04/30/2025	04/29/2027	3	3,314,440	1886.72	127,761			69,014		241,010			(15,761)		17,218		0001
Index/A16000/SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	04/17/2025	04/19/2027	1	532,903	1878.2	20,623			10,850		42,780			(2,536)		2,733		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	06/13/2025	06/14/2027	1	575,356	1873.67	22,209			13,411		48,095			(2,794)		3,159		0001
Index/A16000/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	05/02/2025	05/03/2027	1	368,373	1876.58	14,295			7,806		30,047			(1,760)		1,929		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	08/05/2025	08/05/2027	6	2,270,204	1917.14	89,863			60,793		143,654			(11,110)		13,179		0001
Index/A16000/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	08/01/2025	07/30/2027	3	2,165,620	1905.25	89,678			60,179		146,502			(11,132)		12,495		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	08/01/2025	08/02/2027	1	540,924	1905.25	21,150			14,197		38,845			(2,604)		3,131		0001
Index/A16000/SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	08/29/2025	08/31/2027	3	1,683,476	1946.85	67,853			48,320		90,684			(8,369)		10,087		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	07/18/2025	07/16/2027	2	2,436,591	1893.24	101,153			65,869		180,142			(12,541)		14,195		0001
Index/A16000/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	08/19/2025	08/18/2027	4	4,244,209	1927.89	163,843			113,586		253,282			(20,228)		24,961		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC	09/15/2025	09/13/2027	4	1,610,624	1940.48	59,408			40,857		86,966			(7,335)		9,425		0001
Index/A16000/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H58C BANK PLC																		

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/30/2025	07/30/2027	3	1,882,674	1886.87	72,375			48,365		193,546			(8,933)		10,862		0001
Index/A16000/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/02/2025	08/27/2027	3	3,360,416	1947.94	131,073			92,926		178,452			(16,192)		19,939		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/18/2025	08/13/2027	4	2,294,465	1828.47	88,886			61,333		135,620			(11,017)		13,369		0001
Index/A16000/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/29/2025	09/24/2027	3	3,523,201	1999.63	142,777			106,788		136,968			(17,697)		21,466		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/29/2025	09/29/2027	5	6,359,250	2009.62	256,058			192,363		232,197			(31,621)		38,918		0001
Index/A16000/S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/22/2025	08/20/2027	3	4,268,466	1946.77	163,226			114,142		227,603			(20,212)		25,154		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/23/2025	09/17/2027	4	1,860,620	2015.16	73,280			53,959		65,196			(9,049)		11,318		0001
Index/A16000/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/05/2025	08/04/2027	3	2,641,228	1916.92	103,605			89,859		167,293			(12,795)		15,317		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/17/2025	09/09/2027	3	1,773,691	1990.33	71,069			51,409		72,565			(8,772)		10,666		0001
Index/A16000/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/11/2025	09/10/2027	2	1,423,764	1986.04	59,857			43,461		56,380			(7,367)		8,598		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/18/2025	09/16/2027	3	2,715,122	2015.61	106,301			77,891		94,321			(13,116)		16,420		0001
Index/A16000/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/23/2025	09/23/2027	2	2,466,582	2016.91	95,077			70,556		85,398			(11,727)		15,015		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/12/2025	09/10/2027	3	5,486,720	2011.91	212,253			154,358		194,559			(26,218)		32,995		0001
Index/A16000/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/16/2025	09/13/2027	2	1,211,245	2004.13	48,257			35,279		50,353			(5,958)		7,305		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/11/2025	08/11/2027	4	2,653,969	1916.49	109,856			75,111		166,910			(13,563)		15,497		0001
Index/A16000/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/03/2025	09/03/2027	4	2,421,288	1955.06	99,450			71,242		123,485			(12,280)		14,464		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/15/2025	08/17/2027	1	454,551	1928.47	17,773			12,280		28,956			(2,185)		2,671		0001
Index/A16000/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/08/2025	08/06/2027	3	1,944,174	1923.4	75,796			51,529		118,632			(9,376)		11,297		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/02/2025	08/23/2027	2	1,252,120	1946.77	48,968			34,305		66,853			(6,033)		7,400		0001
Index/A16000/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/11/2025	08/06/2027	3	2,505,369	1923.16	96,193			65,432		153,093			(11,924)		14,559		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/08/2025	08/09/2027	2	1,051,186	1923.16	41,206			28,092		66,683			(5,061)		6,127		0001
Index/A16000/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/29/2025	08/27/2027	3	2,642,833	1946.85	103,819			73,720		141,278			(12,866)		15,681		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/09/2025	09/08/2027	4	5,361,730	1993.44	209,797			151,520		214,796			(25,900)		32,183		0001
Index/A16000/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/08/2025	09/03/2027	5	1,420,547	1960.8	61,822			44,455		69,921			(7,656)		8,486		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/19/2025	08/13/2027	4	2,167,100	1928.1	84,669			58,325		128,984			(10,463)		12,682		0001
Index/A16000/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/05/2025	09/07/2027	1	2,534,925	1980.08	99,623			71,706		110,695			(12,249)		15,201		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/08/2025	09/03/2027	3	5,777,948	1980.08	230,681			165,746		251,716			(28,549)		34,516		0001
Index/A16000/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/25/2025	09/22/2027	6	4,018,901	2018.23	156,317			115,980		137,796			(19,311)		24,441		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/19/2025	09/17/2027	4	4,141,722	2012.33	165,204			122,091		147,226			(20,468)		25,072		0001
Index/A16000/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/19/2025	09/17/2027	4	4,141,722	2012.33	165,204			122,091		147,226			(20,468)		25,072		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	09/12/2025	09/14/2027	2	648,800	2004.13	25,796			18,830		27,004			(3,176)			3,916	0001	
Index/A16000/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	09/17/2025	09/15/2027	3	3,859,488	2013.15	152,789			111,793		136,228			(18,860)			23,319	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	09/25/2025	09/24/2027	3	6,544,451	1987.79	256,972			191,825		257,511			(31,740)			39,875	0001	
Index/A16000/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	07/18/2025	07/16/2027	4	1,821,974	1887.81	72,343			46,977		135,511			(8,933)			10,359	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	07/22/2025	07/21/2027	5	2,745,251	1903.12	111,919			73,406		187,536			(13,839)			15,682	0001	
Index/A16000/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	08/01/2025	07/30/2027	5	1,721,109	1882.9	72,465			48,588		124,823			(8,972)			9,930	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	07/07/2025	06/30/2027	3	5,031,723	1902.95	188,879			124,515		342,127			(24,557)			28,120	0001	
Index/A16000/S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	08/20/2025	07/22/2027	6	2,614,736	1909.02	104,224			68,563		172,711			(12,900)			14,961	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	07/28/2025	07/23/2027	2	2,712,747	1910.31	100,096			66,155		177,905			(12,414)			15,538	0001	
Index/A16000/S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	07/16/2025	07/14/2027	2	1,943,359	1890.17	71,917			46,402		142,594			(8,880)			11,026	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	07/08/2025	07/08/2027	3	2,056,558	1887.77	83,850			53,395		152,730			(10,348)			11,594	0001	
Index/A16000/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	07/03/2025	07/01/2027	3	3,665,006	1905.24	142,849			89,808		245,973			(17,629)			20,505	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	07/17/2025	07/09/2027	4	2,548,696	1890.76	98,572			63,276		186,185			(12,231)			14,384	0001	
Index/A16000/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	07/17/2025	07/07/2027	4	4,632,177	1892.67	179,123			113,933		334,610			(22,131)			26,086	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	07/07/2025	07/02/2027	3	2,352,218	1904.98	91,283			57,606		158,151			(11,270)			13,174	0001	
Index/A16000/S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	07/29/2025	07/29/2027	3	2,844,549	1908.26	106,574			70,921		189,084			(13,149)			16,385	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	10/01/2025	09/17/2027	5	3,437,447	2015.31	135,319			99,921		119,747			(16,751)			20,808	0001	
Index/A16000/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	07/07/2025	07/02/2027	3	4,363,240	1905.32	161,734			102,178		292,778			(20,030)			24,438	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	09/19/2025	09/20/2027	2	1,763,522	2012.33	69,083			51,035		62,829			(8,507)			10,705	0001	
Index/A16000/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	08/27/2025	08/25/2027	3	2,871,964	1937.95	114,546			80,503		161,873			(14,140)			17,007	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	08/29/2025	08/30/2027	1	1,633,336	1946.85	64,027			45,507		87,426			(7,883)			9,720	0001	
Index/A16000/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	07/25/2025	07/26/2027	1	380,434	1910.31	14,837			9,816		26,509			(1,827)			2,186	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	08/22/2025	08/20/2027	3	1,806,976	1927.32	70,634			49,251		108,276			(8,719)			10,648	0001	
Index/A16000/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	08/26/2025	08/26/2027	2	2,120,739	1941.74	83,064			58,457		116,889			(10,247)			12,571	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	09/02/2025	09/02/2027	4	2,957,179	1948.24	122,635			87,674		157,159			(15,150)			17,648	0001	
Index/A16000/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	07/16/2025	07/15/2027	3	2,486,002	1881.8	99,490			64,294		191,860			(12,277)			14,177	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	08/28/2025	08/12/2027	4	3,250,631	1928.08	132,984			91,134		193,351			(16,420)			19,004	0001	
Index/A16000/S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	09/15/2025	09/10/2027	2	3,474,066	2004.13	139,079			101,295		120,826			(17,224)			20,882	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H58C BANK PLC	08/22/2025	08/24/2027	1	716,128	1946.77	28,072			19,666		41,316			(3,452)			4,237	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/29/2025	09/01/2027	1	882,634	1946.85	34,599			24,619		51,136			(4,248)		5,282	0001	
Index/A16000XSE	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/01/2025	09/24/2027	4	1,840,501	2008.87	69,649			51,927		67,311			(8,601)		11,214	0001	
Index/A16000YK	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/18/2025	07/19/2027	1	900,669	1893.24	35,126			22,902		68,602			(4,325)		5,137	0001	
Index/A16000Y8	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/30/2025	09/30/2027	3	2,390,533	2014.75	98,169			73,853		84,424			(12,115)		14,646	0001	
Index/A16000YV	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/04/2025	07/28/2027	4	1,986,709	1899.98	81,639			54,308		138,551			(10,092)		11,450	0001	
Index/A16000Y0	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/28/2025	08/19/2027	3	1,943,175	1923.24	77,110			53,557		119,216			(9,517)		11,440	0001	
Index/A16000Y8	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/08/2025	08/10/2027	1	213,348	1923.16	8,342			5,684		13,950			(1,026)		1,245	0001	
Index/A16000Y9	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/26/2025	09/28/2027	1	1,516,993	1999.63	59,466			44,518		59,132			(7,311)		9,277	0001	
Index/A16000YK	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/30/2025	09/27/2027	2	1,413,660	1999.63	55,850			41,806		55,068			(6,881)		8,637	0001	
Index/A16000YSE	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	09/19/2025	09/21/2027	1	938,983	2012.33	36,902			27,271		37,372			(4,537)		5,705	0001	
Index/A16000Y6	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/29/2025	08/27/2027	3	1,628,107	1942.28	65,192			46,126		89,479			(8,046)		9,660	0001	
Index/A16000Y8	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/24/2025	07/23/2027	2	1,973,247	1910.94	76,536			50,510		128,936			(9,458)		11,302	0001	
Index/A16000Y9	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/18/2025	07/16/2027	2	1,579,957	1890.92	62,049			40,346		115,492			(7,667)		8,983	0001	
Index/A16000YK	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/10/2025	07/09/2027	3	2,044,632	1899.97	79,218			50,616		141,769			(9,775)		11,539	0001	
Index/A16000Y6	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/06/2025	08/06/2027	3	2,058,194	1918.81	82,550			56,020		128,018			(10,193)		11,960	0001	
Index/A16000Y8	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/15/2025	08/16/2027	1	1,135,876	1928.47	44,413			30,667		72,306			(5,468)		6,667	0001	
Index/A16000YJ	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/11/2025	07/12/2027	1	621,451	1890.76	24,237			15,569		47,845			(2,984)		3,518	0001	
Index/A16000YV	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/21/2025	08/20/2027	4	3,496,825	1921.99	144,106			100,653		216,174			(17,809)		20,606	0001	
Index/A16000Y8	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/23/2025	07/23/2027	2	1,719,945	1914.91	65,938			43,407		109,815			(8,136)		9,852	0001	
Index/A16000YK	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	08/01/2025	08/03/2027	1	70,119	1905.25	2,742			1,842		5,038			(337)		406	0001	
Index/A16000YJ	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	07/10/2025	07/09/2027	2	2,034,634	1899.14	76,404			48,943		141,745			(9,441)		11,482	0001	
Index/A160023P	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/12/2025	12/10/2027	3	5,378,057	2021.5	213,051			181,944		191,244			(26,373)		35,018	0001	
Index/A160023C	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/30/2025	12/23/2027	6	11,037,856	2045.52	423,623			376,139		339,149			(53,263)		72,622	0001	
Index/A160023L	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/11/2025	12/10/2027	2	6,800,078	2032.97	266,629			227,333		224,566			(32,925)		44,277	0001	
Index/A160023U	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/16/2025	12/16/2027	2	1,924,921	2018.15	76,971			66,136		70,210			(9,501)		12,594	0001	
Index/A160023J	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/12/2025	12/10/2027	3	2,762,136	2027.96	111,002			94,439		94,228			(13,696)		17,985	0001	
Index/A160023X	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/19/2025	12/17/2027	3	4,401,207	2013.02	180,264			157,759		165,917			(22,563)		28,819	0001	
Index/A160003S	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/30/2025	12/29/2027	4	5,141,308	2031.58	199,846			179,534		173,704			(25,238)		33,987	0001	
Index/A160002ST	Fixed Index & Index Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/17/2025	10/19/2027	1	510,253	2050.34	20,369			15,829		14,346			(2,503)		3,180	0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un-Discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/09/2025	10/08/2027	3	1,828,119	2040.37	88,929			32,723		54,585			(8,505)		11,288	0001	
Index/A1600028A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/30/2025	10/13/2027	6	4,995,808	2009.72	203,251			157,016		156,174			(25,155)		30,968	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/13/2025	10/08/2027	4	4,097,995	2009.72	172,907			132,876		150,503			(21,440)		25,289	0001	
Index/A1600028H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/09/2025	10/07/2027	4	2,759,012	2032.73	111,388			84,996		86,690			(13,764)		17,005	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/20/2025	10/15/2027	5	6,476,657	2053.19	256,933			199,305		177,810			(31,747)		40,219	0001	
Index/A1600028P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/16/2025	10/15/2027	5	2,227,497	2049.34	90,663			70,322		62,833			(11,204)		13,832	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/10/2025	10/12/2027	1	1,598,624	2009.72	63,625			48,922		58,876			(7,823)		9,901	0001	
Index/A1600028F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/28/2025	10/27/2027	6	6,880,082	2063.5	287,500			211,508		176,428			(33,068)		42,863	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/06/2025	10/01/2027	4	7,471,990	2026.58	301,345			228,100		243,751			(37,268)		45,819	0001	
Index/A1600019Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/03/2025	10/29/2027	4	1,977,672	2056.69	73,825			58,569		53,700			(9,112)		12,433	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/14/2025	10/14/2027	3	3,359,770	2040.04	139,094			107,358		101,018			(17,169)		20,945	0001	
Index/A1600028L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/23/2025	10/22/2027	3	2,536,488	2050.18	103,081			80,851		71,600			(12,725)		15,949	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/30/2025	10/28/2027	4	2,670,075	2062.79	102,702			81,224		69,387			(12,675)		16,771	0001	
Index/A1600008X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/10/2025	11/08/2027	2	2,924,751	2031.26	116,546			94,076		95,312			(14,351)		18,545	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/31/2025	10/29/2027	3	3,960,288	2041.58	156,492			124,608		119,658			(19,383)		24,953	0001	
Index/A16100038A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	10/23/2025	10/22/2027	5	6,652,524	2053.79	263,463			207,288		183,111			(32,615)		41,567	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/14/2025	11/15/2027	2	2,666,763	2020.16	106,000			86,500		94,058			(13,058)		17,023	0001	
Index/A16100199	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/24/2025	11/22/2027	3	2,357,793	2013.92	94,488			78,070		86,937			(11,649)		15,127	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/11/2025	11/05/2027	4	1,397,280	2031.85	62,753			50,399		51,722			(7,746)		10,102	0001	
Index/A16100038H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/18/2025	11/12/2027	5	7,019,572	2018.43	277,261			225,760		249,658			(34,253)		44,661	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/26/2025	11/24/2027	5	2,246,781	2034.9	89,969			74,797		72,367			(11,128)		14,439	0001	
Index/A1610015S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/02/2025	12/01/2027	3	5,956,497	2026.34	213,632			178,862		183,752			(26,360)		34,682	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/24/2025	12/22/2027	4	3,673,361	2032.08	144,838			128,757		123,083			(18,290)		24,149	0001	
Index/A16100355	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/06/2025	11/05/2027	4	7,554,291	2027.59	302,776			243,713		251,671			(37,414)		47,778	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/05/2025	12/03/2027	4	2,852,878	2033.17	111,941			94,315		99,592			(13,833)		18,471	0001	
Index/A16100236	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/19/2025	12/21/2027	1	1,801,256	2022.44	71,690			61,941		64,148			(8,814)		11,832	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/03/2025	11/03/2027	4	4,824,417	2039.89	183,382			146,579		147,743			(22,637)		30,460	0001	
Index/A161000381	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	12/24/2025	12/23/2027	5	5,162,675	2034.99	204,355			180,092		169,888			(25,479)		33,967	0001	
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC	11/11/2025	11/05/2027	8	4,981,949	2031.26	196,822			162,593		161,968			(24,891)		31,509	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	12/08/2025	12/08/2027	4	4,445,686	2020.57	175,483			148,745		158,818			(21,670)		28,900	0001	
Index/A1610028F	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	12/12/2025	12/09/2027	4	2,188,285	2018.41	88,142			75,670		79,314			(11,003)		14,237	0001	
Index/A1610029H	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	12/03/2025	12/02/2027	5	3,078,887	2026.31	124,002			104,027		105,545			(15,304)		19,918	0001	
Index/A1610029A	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	12/18/2025	10/29/2027	5	7,287,305	2039.88	287,757			228,889		221,631			(35,570)		45,686	0001	
Index/A1610009S	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	12/05/2025	12/06/2027	1	1,728,467	2029.44	68,793			58,100		58,236			(8,470)		11,218	0001	
Index/A1610025C	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/03/2025	10/01/2027	4	3,729,377	2032.42	149,963			113,654		116,879			(18,588)		22,869	0001	
Index/A16000233	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/24/2025	10/22/2027	4	4,634,338	2059.25	185,787			146,122		122,759			(23,013)		28,957	0001	
Index/A16100037	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/03/2025	10/04/2027	1	1,724,333	2032.42	68,628			52,014		54,179			(8,449)		10,603	0001	
Index/A16000284	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/24/2025	10/25/2027	1	1,918,241	2059.25	76,346			60,069		50,960			(9,400)		12,017	0001	
Index/A16100085	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/17/2025	10/15/2027	3	2,688,283	2050.34	118,722			92,213		81,181			(14,703)		17,988	0001	
Index/A1600028J	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/17/2025	10/18/2027	2	1,894,278	2050.34	75,754			58,901		53,208			(9,332)		11,794	0001	
Index/A1600028S	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/09/2025	10/08/2027	3	5,205,288	2027.3	201,436			154,473		169,937			(24,881)		32,122	0001	
Index/A16100192	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/14/2025	11/11/2027	3	2,313,718	2044.64	88,177			72,246		69,078			(11,005)		14,708	0001	
Index/A1610018A	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/31/2025	11/02/2027	1	1,029,431	2041.58	40,971			32,642		35,490			(5,037)		6,494	0001	
Index/A16100098	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/04/2025	11/04/2027	5	3,276,557	2028.27	130,715			104,800		107,854			(16,143)		20,705	0001	
Index/A16100184	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/19/2025	11/12/2027	4	4,981,957	2020.16	192,192			156,713		175,205			(23,794)		31,697	0001	
Index/A16100190	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/12/2025	11/10/2027	4	5,437,753	2038.75	218,661			176,879		168,804			(26,980)		34,538	0001	
Index/A1610028S	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	12/18/2025	12/15/2027	4	6,538,893	2020.93	254,372	3,502		220,983		234,200			(31,789)		42,755	0001	
Index/A16100383	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	12/22/2025	12/17/2027	3	5,141,092	2022.44	207,567			179,276		182,591			(25,695)		33,664	0001	
Index/A16100180	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/21/2025	11/23/2027	2	402,252	2013.92	16,048			13,347		16,689			(1,989)		2,983	0001	
Index/A1610019H	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/19/2025	11/19/2027	3	1,585,979	2004.25	61,243			50,371		62,070			(7,559)		10,150	0001	
Index/A1610018V	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/28/2025	11/26/2027	4	7,542,086	2041.96	289,583			249,670		232,153			(36,958)		48,550	0001	
Index/A1610038K	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	01/06/2026	12/31/2027	5	2,177,086	2023.79	20,769	68,127		78,509		77,402			(10,679)		14,414	0001	
Index/A16000286	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/07/2025	10/06/2027	4	5,757,706	2038.26	223,942			170,291		174,050			(27,639)		35,467	0001	
Index/A1600019X	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/02/2025	10/01/2027	3	1,864,039	2025.06	74,722			56,452		61,444			(9,227)		11,430	0001	
Index/A16000287	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/22/2025	10/21/2027	4	3,400,145	2054.81	132,885			103,857		92,834			(16,406)		21,226	0001	
Index/A16100180	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/17/2025	11/17/2027	3	5,167,566	2006.26	206,758			169,129		198,432			(25,512)		33,017	0001	
Index/A16000286	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	10/10/2025	10/11/2027	2	3,414,322	2009.72	144,531			111,144		125,657			(17,832)		21,127	0001	
Index/A1610018J	Linked Annuity Hedge																					
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H8BC BANK PLC	11/21/2025	11/19/2027	2	8,674,279	1986.52	355,826			293,136		358,612			(43,949)		55,515	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/28/2025	11/26/2027	1	2,196,040	2042.34	87,183			72,733		67,425			(10,778)		14,136		0001
Index/A1610015Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/28/2025	11/26/2027	1	2,196,040	2042.34	87,183			72,733		67,425			(10,778)		14,136		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/28/2025	11/26/2027	5	5,662,742	2013.92	228,058			188,180		208,372			(28,230)		36,241		0001
Index/A1610018N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/28/2025	11/26/2027	5	5,662,742	2013.92	228,058			188,180		208,372			(28,230)		36,241		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/18/2025	12/17/2027	7	6,382,784	2020.31	244,306	16,574		225,883		229,793			(31,722)		41,795		0001
Index/A1610025Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/18/2025	12/17/2027	7	6,382,784	2020.31	244,306	16,574		225,883		229,793			(31,722)		41,795		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	01/07/2026	12/30/2027	5	3,375,250	2032.26	103,716	27,865		115,784		113,621			(16,125)		22,330		0001
Index/A1610038I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	01/07/2026	12/30/2027	5	3,375,250	2032.26	103,716	27,865		115,784		113,621			(16,125)		22,330		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/19/2025	12/20/2027	1	2,432,899	2022.44	96,829			83,644		86,584			(11,922)		15,969		0001
Index/A1610035Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/19/2025	12/20/2027	1	2,432,899	2022.44	96,829			83,644		86,584			(11,922)		15,969		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/26/2025	12/27/2027	1	4,142,488	2045.52	188,750			164,864		146,177			(23,239)		31,301		0001
Index/A1610035D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/26/2025	12/27/2027	1	4,142,488	2045.52	188,750			164,864		146,177			(23,239)		31,301		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/10/2025	11/24/2027	5	4,553,406	2022.9	183,184			160,292		159,663			(23,864)		29,263		0001
Index/A1610019Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/10/2025	11/24/2027	5	4,553,406	2022.9	183,184			160,292		159,663			(23,864)		29,263		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/05/2025	12/03/2027	3	5,298,126	2031.02	209,163			176,355		176,307			(25,838)		34,309		0001
Index/A1610028B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/05/2025	12/03/2027	3	5,298,126	2031.02	209,163			176,355		176,307			(25,838)		34,309		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/20/2025	10/20/2027	3	5,254,061	2063.95	201,289			156,947		134,320			(24,844)		32,771		0001
Index/A1600025W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/20/2025	10/20/2027	3	5,254,061	2063.95	201,289			156,947		134,320			(24,844)		32,771		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/31/2025	11/01/2027	2	4,059,794	2041.58	160,081			127,523		122,689			(19,719)		25,588		0001
Index/A1610005J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/31/2025	11/01/2027	2	4,059,794	2041.58	160,081			127,523		122,689			(19,719)		25,588		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/24/2025	10/26/2027	1	2,076,649	2059.25	82,858			65,217		55,222			(10,187)		13,021		0001
Index/A16100036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/24/2025	10/26/2027	1	2,076,649	2059.25	82,858			65,217		55,222			(10,187)		13,021		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/14/2025	11/16/2027	1	2,397,235	2020.16	116,902			95,384		103,593			(14,373)		18,751		0001
Index/A1610015B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/14/2025	11/16/2027	1	2,397,235	2020.16	116,902			95,384		103,593			(14,373)		18,751		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/02/2025	11/29/2027	2	2,500,469	2042.34	99,296			82,911		76,959			(12,227)		16,136		0001
Index/A16100230	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/02/2025	11/29/2027	2	2,500,469	2042.34	99,296			82,911		76,959			(12,227)		16,136		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/12/2025	11/12/2027	4	4,843,365	2039.6	185,711			150,706		149,737			(22,910)		30,815		0001
Index/A16100194	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/12/2025	11/12/2027	4	4,843,365	2039.6	185,711			150,706		149,737			(22,910)		30,815		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/12/2025	12/14/2027	1	2,183,478	2021.5	86,902			74,249		77,858			(10,685)		14,263		0001
Index/A16100280	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/12/2025	12/14/2027	1	2,183,478	2021.5	86,902			74,249		77,858			(10,685)		14,263		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/29/2025	12/23/2027	1	621,413	2039.76	23,428			20,475		22,688			(2,912)		4,088		0001
Index/A1610039F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/29/2025	12/23/2027	1	621,413	2039.76	23,428			20,475		22,688			(2,912)		4,088		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/12/2025	12/13/2027	1	3,845,070	2021.5	144,709			123,610		129,888			(17,816)		23,792		0001
Index/A16100250	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/12/2025	12/13/2027	1	3,845,070	2021.5	144,709			123,610		129,888			(17,816)		23,792		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/03/2025	10/05/2027	1	1,925,477	2032.42	76,634			58,107		60,550			(9,422)		11,550		0001
Index/A1600023Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	10/03/2025	10/05/2027	1	1,925,477	2032.42	76,634			58,107		60,550			(9,422)		11,550		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/05/2025	12/07/2027	1	2,610,749	2029.44	103,908			87,779		88,024			(12,776)		16,958		0001
Index/A1610025B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/05/2025	12/07/2027	1	2,610,749	2029.44	103,908			87,779		88,024			(12,776)		16,958		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/28/2025	11/30/2027	1	10,056,026	2042.34	400,230			334,258		309,756			(49,209)		64,947		0001
Index/A1610018Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/28/2025	11/30/2027	1	10,056,026	2042.34	400,230			334,258		309,756			(49,209)		64,947		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/26/2025	12/28/2027	1	4,086,654	2045.52	162,649			142,094		126,061			(19,998)		26,994		0001
Index/A1610039B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/26/2025	12/28/2027	1	4,086,654	2045.52	162,649			142,094		126,061			(19,998)		26,994		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/05/2025	12/03/2027	3	4,054,455	2029.44	158,197			133,604		136,299			(19,567)		26,250		0001
Index/A16100280	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	12/05/2025	12/03/2027	3	4,054,455	2029.44	158,197			133,604		136,299			(19,567)		26,250		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/19/2025	11/18/2027	3	3,389,118	2006.26	132,897			108,886		129,390			(16,396)		21,672		0001
Index/A1610015F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/19/2025	11/18/2027	3	3,389,118	2006.26	132,897			108,886		129,390			(16,396)		21,672		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/07/2025	11/09/2027	1	1,917,507	2031.26	76,317			61,620		62,536			(9,383)		12,169		0001
Index/A1610003Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	11/07/2025	11/09/2027	1	1,917,507	2031.26	76,317			61,620		62,536			(9,383)		12,169		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	01/08/2026	12/31/2027	3	6,522,951	2029.68	256,625			226,553		223,385			(30,858)		43,187		0001
Index/A1610039N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	01/08/2026	12/31/2027	3	6,522,951	2029.68	256,625			226,553		223,385			(30,858)		43,187		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	01/02/2026	01/04/2028	2	4,227,694	2029.68	165,218			145,936		145,187			(19,845)		28,078		0001
Index/A16100380	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	01/02/2026	01/04/2028	2	4,227,694	2029.68	165,218			145,936		145,187			(19,845)		28,078		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	01/13/2026	01/11/2028	3	3,986,925	2048.55	157,336			140,681		121,916			(17,153)		26,623		0001
Index/A1610045I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	01/13/2026	01/11/2028	3	3,986,925	2048.55	157,336			140,681		121,916			(17,153)		26,623		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	H88C BANK PLC	01/16/2026	01/14/2028	3	1,652,387	2062.45	63,856			57,648		46,240			(6,504)		11,059		0001
Index/A1610045A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index																			

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	01/08/2026	01/07/2028	3	4,536,355	2042.21		182,427		162,648		147,265				(20,427)		30,864	0001	
Index/A1610038X	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	01/09/2026	01/07/2028	3	1,560,140	2039.7		61,225		54,419		50,364				(6,929)		10,386	0001	
Index/A1610038Y	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	01/12/2026	01/07/2028	4	6,995,876	2048.55		274,490		245,029		213,262				(30,289)		46,571	0001	
Index/A16100490	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	01/09/2026	01/10/2028	2	5,470,400	2048.55		213,443		190,552		167,148				(23,634)		36,501	0001	
Index/A16100492	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	01/22/2026	01/21/2028	5	7,050,116	2078.31		273,694		249,437		178,565				(25,201)		47,437	0001	
Index/A1610045L	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	01/28/2026	01/27/2028	3	2,310,735	2088.25		89,723		82,129		51,402				(7,704)		15,618	0001	
Index/A1610049U	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/03/2026	01/28/2028	5	1,978,383	2101.68		75,378		69,200		43,024				(6,314)		13,382	0001	
Index/A1610049Y	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/02/2026	01/28/2028	5	8,583,113	2099.03		324,544		298,710		190,107				(26,972)		58,057	0001	
Index/A1610058K	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/11/2026	02/10/2028	6	3,078,443	2092.77		119,136		111,525		72,073				(7,754)		21,025	0001	
Index/A1610058Y	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/19/2026	02/18/2028	5	2,156,594	2092.82		83,973		79,553		50,850				(4,587)		14,815	0001	
Index/A1610063A	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/26/2026	02/25/2028	6	2,010,355	2102.48		75,519		72,371		44,714				(3,303)		13,880	0001	
Index/A1610064S	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	01/26/2026	01/26/2028	3	5,451,880	2082.49		216,467		197,806		134,880				(18,906)		36,822	0001	
Index/A16100651	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	01/30/2026	01/31/2028	1	3,357,015	2089.12		138,368		127,519		96,626				(11,357)		24,114	0001	
Index/A16100655	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/03/2026	02/02/2028	6	4,451,420	2070.68		175,054		161,799		119,890				(13,489)		30,222	0001	
Index/A16100659	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/04/2026	02/04/2028	4	1,511,261	2064.8		59,563		55,327		42,376				(4,354)		10,276	0001	
Index/A16100657	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/06/2026	02/03/2028	6	2,657,048	2074.75		99,263		91,999		69,724				(7,409)		18,053	0001	
Index/A16100658	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/05/2026	02/04/2028	8	9,284,609	2052.2		373,443		347,886		282,447				(26,911)		63,130	0001	
Index/A1610065W	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/18/2026	02/17/2028	6	3,076,690	2088.74		122,252		115,846		74,487				(6,730)		21,120	0001	
Index/A1610065G	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/06/2026	02/04/2028	7	5,461,153	2084.45		215,200		200,774		134,448				(15,051)		37,193	0001	
Index/A16100651	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/17/2026	02/09/2028	7	5,255,866	2092.56		203,788		190,478		123,113				(13,603)		35,869	0001	
Index/A1610065M	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/11/2026	02/11/2028	5	1,880,463	2094.94		70,251		66,048		43,424				(4,367)		12,852	0001	
Index/A1610066F	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/06/2026	02/25/2028	4	5,667,356	2092.28		218,651		210,003		134,974				(9,354)		39,130	0001	
Index/A1610066L	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/06/2026	03/02/2028	5	2,757,358	2091.3		96,284		92,827		66,466				(3,603)		19,120	0001	
Index/A1610066C	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/02/2026	02/25/2028	7	10,748,690	2099.11		410,358		393,658		244,565				(18,221)		74,214	0001	
Index/A16100690	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/09/2026	03/03/2028	7	5,695,073	2095.23		214,257		206,948		143,009				(7,655)		39,519	0001	
Index/A1610068Z	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/12/2026	03/10/2028	5	3,514,396	2099.87		130,888		127,504		104,525				(3,622)		24,508	0001	
Index/A16100796	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/24/2026	03/13/2028	5	5,890,793	2028.76		232,861		228,297		212,817				(5,314)		41,166	0001	
Index/A16100831	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/31/2026	03/30/2028	1	2,393,637	1997.76		100,390		100,390		100,803						16,289	0001	
Index/A1610078C	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/26/2026	03/16/2028	6	2,113,800	2039.54		76,865		77,719		71,658				(1,282)		14,803	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/19/2026	03/17/2028	8	5,371,379	2031.68		202,360		200,110		191,141			(2,949)		37,642		0001	
Index/A16100795	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/20/2026	03/17/2028	6	6,132,935	2030.89		232,855		229,322		219,283			(3,948)		42,979		0001	
Index/A1610079E	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/06/2026	03/07/2028	3	3,957,631	2050.76		153,713		149,143		124,376			(5,161)		27,540		0001	
Index/A1610068J	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/25/2026	03/10/2028	6	4,487,267	2036.59		174,270		170,649		154,277			(4,203)		31,292		0001	
Index/A16100753	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/13/2026	03/15/2028	1	1,666,519	2028.76		64,828		63,494		60,280			(1,592)		11,662		0001	
Index/A16100788	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/27/2026	03/28/2028	1	2,384,206	2000.73		92,269		92,142		102,466			(504)		16,836		0001	
Index/A1610079X	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	01/14/2026	01/12/2028	4	4,072,027	2055.66		158,018		141,460		118,964			(16,742)		27,212		0001	
Index/A16100494	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	01/02/2026	01/03/2028	2	4,791,945	2029.68		187,022		165,158		164,450			(22,506)		31,801		0001	
Index/A1610038P	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	01/06/2026	01/06/2028	3	1,574,067	2047.45		59,655		52,907		48,289			(6,817)		10,470		0001	
Index/A1610038T	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/17/2026	02/11/2028	4	8,068,602	2083.93		314,774		296,208		200,610			(20,127)		55,146		0001	
Index/A16100580	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/06/2026	01/28/2028	5	5,646,275	2063.12		220,463		203,248		152,986			(17,963)		38,192		0001	
Index/A16100582	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/24/2026	02/24/2028	5	2,611,371	2095.02		103,217		98,544		61,012			(4,840)		18,017		0001	
Index/A16100688	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/17/2026	02/11/2028	5	4,785,257	2089.64		186,025		175,433		114,511			(11,452)		32,706		0001	
Index/A1610058U	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/13/2026	03/09/2028	6	1,940,457	2061.02		71,472		69,679		57,517			(1,921)		13,585		0001	
Index/A1610068Y	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/19/2026	03/10/2028	8	5,686,539	2054.72		213,210		208,107		175,082			(5,468)		39,739		0001	
Index/A16100731	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/24/2026	02/18/2028	5	6,836,653	2090.39		267,969		254,483		163,854			(14,472)		46,985		0001	
Index/A16100680	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/18/2026	03/17/2028	6	4,083,036	2045.86		150,344		147,878		133,231			(2,713)		28,614		0001	
Index/A1610079A	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/13/2026	03/14/2028	3	2,720,333	2028.76		103,732		101,720		98,337			(2,415)		19,024		0001	
Index/A16100737	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/20/2026	03/20/2028	7	3,425,410	2006.35		137,950		136,677		141,922			(1,649)		24,055		0001	
Index/A1610073L	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/24/2026	03/24/2028	6	4,046,339	2019.17		154,802		153,872		151,440			(1,170)		28,494		0001	
Index/A1610079P	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/31/2026	03/24/2028	5	8,725,503	2027.56		329,617		327,673		336,519			(2,447)		61,445		0001	
Index/A16100798	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/17/2026	02/16/2028	4	3,819,981	2080.64		140,588		141,224		91,844			(8,928)		26,204		0001	
Index/A1610058S	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/20/2026	02/22/2028	3	2,482,623	2095.09		96,590		91,857		58,101			(5,096)		17,173		0001	
Index/A16100684	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	03/27/2026	03/24/2028	4	4,049,992	2012.13		152,448		152,136		161,972			(869)		28,520		0001	
Index/A1610073T	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	01/21/2026	01/14/2028	3	10,818,740	2061.82		418,610		378,125		303,996			(42,396)		72,408		0001	
Index/A1610049D	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	01/14/2026	01/13/2028	4	3,122,903	2054.14		123,883		111,114		92,222			(12,945)		20,885		0001	
Index/A16100496	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	01/06/2026	01/05/2028	3	3,625,214	2041.51		140,246		124,179		112,306			(16,215)		23,431		0001	
Index/A1610038R	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	01/16/2026	01/18/2028	1	2,606,984	2061.82		101,489		91,717		73,558			(10,260)		17,515		0001	
Index/A1610049F	Linked Annuity Hedge																						
Purchased Call/A160	Fixed Index & Index	N/A	Equity/Index	H58C BANK PLC	02/13/2026	02/15/2028	1	2,328,300	2089.64		91,037		85,777		55,926			(5,721)		15,960		0001	
Index/A1610058R	Linked Annuity Hedge																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	02/27/2026	02/29/2028	1	3,403,243	2092.28		133,067		127,766		81,351			(5,817)		23,365		0001
Index/A16100685	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	01/26/2026	01/21/2028	3	3,822,610	2080.82		150,477		137,271		95,198			(13,617)		25,721		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	02/23/2026	02/18/2028	5	10,154,572	2095.09		392,220		372,893		235,789			(20,723)		69,758		0001
Index/A16100693	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	02/23/2026	02/23/2028	5	4,741,554	2085.01		191,575		182,647		118,302			(9,187)		32,891		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	03/27/2026	03/29/2028	1	1,216,221	2000.73		47,068		47,003		52,295			(257)		8,394		0001
Index/A16100738	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	03/24/2026	03/23/2028	6	2,571,078	2023.69		96,498		95,876		98,946			(770)		18,093		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	03/27/2026	03/27/2028	3	4,763,482	2000.73		185,250		185,074		204,615			(751)		33,614		0001
Index/A16100687	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	03/10/2026	03/06/2028	3	5,586,288	2090.76		220,970		214,437		175,495			(7,220)		38,860		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	03/20/2026	03/22/2028	1	2,347,575	2006.35		90,851		89,854		97,366			(1,363)		16,509		0001
Index/A16100751	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	01/23/2026	01/25/2028	2	3,787,570	2080.82		147,169		134,249		94,678			(13,453)		25,562		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	02/27/2026	02/28/2028	1	4,191,542	2092.28		163,470		156,949		100,102			(7,156)		29,003		0001
Index/A16100681	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	03/04/2026	03/03/2028	5	2,621,950	2073.41		101,765		98,225		71,120			(3,744)		18,194		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	03/31/2026	03/31/2028	1	2,012,983	2018.8		78,104		78,104		77,997					14,244		0001
Index/A16100796	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	03/20/2026	03/21/2028	1	3,180,909	2006.35		123,449		122,093		132,231			(1,855)		22,417		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	01/28/2026	01/19/2028	4	2,463,306	2061.82		100,412		91,008		69,676			(9,782)		16,590		0001
Index/A16100496	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	02/13/2026	02/14/2028	1	3,381,966	2089.64		139,697		131,615		85,980			(8,791)		24,535		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	03/05/2026	03/03/2028	6	4,341,955	2069.78		162,918		157,937		120,559			(5,537)		30,129		0001
Index/A16100690	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	01/14/2026	01/14/2028	2	1,502,338	2060.2		58,821		52,914		42,669			(6,086)		10,055		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	02/06/2026	02/07/2028	2	3,908,142	2084.45		152,508		142,024		96,484			(11,047)		26,632		0001
Index/A1610059F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	02/27/2026	03/01/2028	2	2,786,736	2092.28		108,587		104,287		66,678			(4,721)		19,310		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	01/27/2026	01/21/2028	4	3,485,570	2071.19		140,311		127,827		92,598			(13,026)		23,453		0001
Index/A1610049J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	01/23/2026	01/24/2028	2	3,961,572	2080.82		150,780		137,523		96,439			(13,768)		26,042		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	01/30/2026	02/01/2028	1	2,493,806	2069.12		97,258		89,643		67,802			(7,972)		16,919		0001
Index/A16100553	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	02/06/2026	02/08/2028	3	2,957,248	2084.45		116,111		108,546		73,077			(7,904)		20,167		0001
Purchased Call/A160	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H5BC BANK PLC	03/08/2026	03/08/2028	1	1,481,235	2050.76		57,768		56,025		46,583			(1,970)		10,315		0001
Index/A1610068V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	06/17/2025	06/16/2026	3	3,655,022	522.31	100,006		21,087		13,868				(24,759)		8,118		0001
Purchased Call/UBS16A1V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	06/27/2025	06/26/2026	3	2,909,834	524.58	84,524		20,173		10,797				(20,883)		7,103		0001
Index/UB1000157	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	06/27/2025	06/26/2026	3	2,909,834	524.58	84,524		20,173		10,797				(20,883)		7,103		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB000PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/08/2025	05/01/2026	5	5,017,261	521.23	145,443			12,145		5,941			(36,138)		7,311		0001
Purchased Call/UBSIBAIV Index/UB000TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/04/2025	06/02/2026	2	3,273,680	522.17	96,936			16,604		10,079			(23,970)		6,800		0001
Purchased Call/UBSIBAIV Index/UB000SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/16/2025	05/15/2026	4	2,625,641	521.78	77,754			9,503		5,253			(19,234)		4,610		0001
Purchased Call/UBSIBAIV Index/UB000TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/30/2025	05/29/2026	4	3,532,719	521.85	103,855			16,736		10,324			(25,694)		7,102		0001
Purchased Call/UBSIBAIV Index/UB000TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/30/2025	05/29/2026	4	4,796,851	522.07	140,295			22,648		13,665			(34,851)		9,643		0001
Purchased Call/UBSIBAIV Index/UB000SRY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/29/2025	05/27/2026	3	3,096,062	521.93	88,421			13,852		8,552			(22,126)		6,117		0001
Purchased Call/UBSIBAIV Index/UB000QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/08/2025	04/08/2026	3	4,856,028	510.5	159,595			3,083		8,609			(39,421)		3,595		0001
Purchased Call/UBSIBAIV Index/UB000PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/16/2025	04/14/2026	3	3,377,404	517.11	99,223			3,565		2,234			(24,547)		3,307		0001
Purchased Call/UBSIBAIV Index/UB000RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/15/2025	04/15/2026	4	5,486,203	517.31	159,535			6,166		3,926			(39,406)		5,561		0001
Purchased Call/UBSIBAIV Index/UB000PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/08/2025	05/06/2026	4	4,354,671	520.82	128,593			12,434		7,076			(31,791)		6,838		0001
Purchased Call/UBSIBAIV Index/UB000QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/04/2025	04/02/2026	3	3,475,469	522.43	91,963			256					(22,874)		1,286		0001
Purchased Call/UBSIBAIV Index/UB000RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/23/2025	04/22/2026	5	7,460,179	516.91	224,099			13,030		11,059			(55,519)		9,159		0001
Purchased Call/UBSIBAIV Index/UB000SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/28/2025	05/28/2026	3	6,115,521	521.51	179,102			28,184		18,130			(44,196)		12,189		0001
Purchased Call/UBSIBAIV Index/UB000TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/04/2025	06/04/2026	4	3,631,962	522.74	106,780			18,938		10,969			(26,336)		7,663		0001
Purchased Call/UBSIBAIV Index/UB000PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/25/2025	04/24/2026	3	6,845,947	519.58	201,863			12,914		6,964			(50,050)		8,775		0001
Purchased Call/UBSIBAIV Index/UB000SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/22/2025	05/20/2026	5	4,362,367	521.75	124,265			16,862		10,242			(30,760)		8,073		0001
Purchased Call/UBSIBAIV Index/UB000RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/24/2025	04/17/2026	4	8,596,182	517.38	242,943			10,771		7,606			(60,076)		9,278		0001
Purchased Call/UBSIBAIV Index/UB000SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/08/2025	05/08/2026	4	2,866,463	519.88	83,622			8,387		5,815			(20,670)		4,624		0001
Purchased Call/UBSIBAIV Index/UB000QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/07/2025	04/01/2026	3	5,149,897	550.28	151,353								(37,374)		1,348		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB000PSL Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/15/2025	04/28/2026	3	4,689,414	520.09	145,934			10,894		5,897			(36,110)		6,743		0001
Call/UBSIBAIV Index/UB000SS5 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/12/2025	05/08/2026	5	5,722,642	519.61	169,238			17,546		12,064			(42,344)		9,232		0001
Call/UBSIBAIV Index/UB000JSU Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/09/2025	04/09/2026	4	4,948,427	517.23	136,306			3,024		1,201			(33,707)		3,886		0001
Call/UBSIBAIV Index/UB000PS6 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/24/2025	04/24/2026	3	3,382,417	519.29	99,669			6,361		3,641			(24,623)		4,337		0001
Call/UBSIBAIV Index/UB000JSJ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/02/2025	04/02/2026	4	2,831,746	551.54	67,021			185					(16,544)		1,048		0001
Call/UBSIBAIV Index/UB000TSI Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/11/2025	06/10/2026	2	4,710,881	523.26	137,609			26,553		15,175			(33,952)		10,389		0001
Call/UBSIBAIV Index/UB000PSM Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/30/2025	04/29/2026	3	4,033,671	520.85	117,158			9,051		4,535			(28,932)		5,685		0001
Call/UBSIBAIV Index/UB000S88 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/20/2025	05/12/2026	4	3,419,200	520.04	101,064			11,468		7,822			(25,034)		5,799		0001
Call/UBSIBAIV Index/UB000TSN Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/13/2025	06/12/2026	3	4,133,526	523.27	118,075			23,618		13,802			(29,136)		9,243		0001
Call/UBSIBAIV Index/UB000TSE Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/10/2025	06/05/2026	4	3,431,767	523.15	99,150			17,954		10,125			(24,666)		7,296		0001
Call/UBSIBAIV Index/UB000TSL Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/13/2025	06/11/2026	3	2,975,588	522.93	86,687			17,067		10,093			(21,431)		6,608		0001
Call/UBSIBAIV Index/UB000SSC Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/15/2025	05/14/2026	3	1,876,093	520.11	57,206			6,822		4,535			(14,138)		3,257		0001
Call/UBSIBAIV Index/UB000SK Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/20/2025	05/19/2026	4	3,732,049	521.96	107,629			14,291		8,286			(26,634)		6,837		0001
Call/UBSIBAIV Index/UB000SST Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/23/2025	05/26/2026	1	367,243	520.53	10,797			1,636		1,162			(2,641)		719		0001
Call/UBSIBAIV Index/UB000TSP Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/25/2025	06/12/2026	4	4,200,146	523.26	123,447			24,756		16,041			(30,777)		9,392		0001
Call/UBSIBAIV Index/UB000TSC Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/09/2025	06/05/2026	3	2,918,088	522.99	85,570			15,442		8,756			(21,153)		6,204		0001
Call/UBSIBAIV Index/UB000JS2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/27/2025	06/24/2026	3	3,756,612	524.4	108,987			25,258		13,745			(26,909)		9,069		0001
Call/UBSIBAIV Index/UB000S89 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/13/2025	05/13/2026	2	6,179,783	520.36	180,037			20,862		13,993			(44,460)		10,605		0001
Call/UBSIBAIV Index/UB000SSS Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/27/2025	05/22/2026	3	4,115,116	520.53	122,383			17,412		11,893			(30,429)		7,766		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Call/UBSIBAIV Purchased Index/UB000RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/06/2025	05/05/2026	3	3,289,899	520.81	95,944			9,016		5,086			(23,733)		5,063		0001
Call/UBSIBAIV Purchased Index/UB000JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/25/2025	06/23/2026	2	2,671,422	522.8	81,884			18,782		11,139			(20,254)		6,408		0001
Call/UBSIBAIV Purchased Index/UB000J85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/25/2025	06/25/2026	2	2,714,151	523.62	80,735			18,988		10,823			(19,936)		6,387		0001
Call/UBSIBAIV Purchased Index/UB000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/16/2025	05/15/2026	3	4,271,808	522.82	123,005			15,054		7,421			(30,530)		7,500		0001
Call/UBSIBAIV Purchased Index/UB000RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/22/2025	04/21/2026	4	4,037,356	514.97	126,208			6,980		8,088			(31,229)		4,842		0001
Call/UBSIBAIV Purchased Index/UB000RRE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/28/2025	04/23/2026	4	3,117,337	517.46	95,417			5,822		4,455			(23,599)		3,913		0001
Call/UBSIBAIV Purchased Index/UB000JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/15/2025	04/10/2026	5	7,795,983	515.59	234,069			5,866		4,199			(58,191)		6,462		0001
Call/UBSIBAIV Purchased Index/UB000JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/08/2025	04/07/2026	2	3,486,167	515.4	87,050			1,443		941			(21,527)		2,414		0001
Call/UBSIBAIV Purchased Index/UB000TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/03/2025	06/03/2026	4	5,345,324	522.6	156,637			27,246		16,050			(38,704)		11,191		0001
Call/UBSIBAIV Purchased Index/UB000S80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/23/2025	05/21/2026	3	2,906,026	519.62	85,838			11,881		9,071			(21,197)		5,435		0001
Call/UBSIBAIV Purchased Index/UB000RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/01/2025	04/30/2026	3	4,436,213	520.23	132,323			10,618		5,969			(32,660)		6,448		0001
Call/UBSIBAIV Purchased Index/UB000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/30/2025	05/22/2026	3	2,652,814	520.14	78,353			11,130		7,984			(19,375)		5,006		0001
Call/UBSIBAIV Purchased Index/UB000RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/02/2025	05/01/2026	1	112,578	521.23	3,299			275		133			(816)		164		0001
Call/UBSIBAIV Purchased Index/UB000S51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/11/2025	05/07/2026	4	2,741,852	521.55	77,714			7,797		4,161			(19,323)		4,365		0001
Call/UBSIBAIV Purchased Index/UB000TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/18/2025	06/18/2026	4	2,956,190	520.66	87,347			18,968		13,937			(21,641)		6,884		0001
Call/UBSIBAIV Purchased Index/UB000J59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/27/2025	06/26/2026	4	5,870,969	524.15	172,951			41,377		22,642			(42,928)		14,332		0001
Call/UBSIBAIV Purchased Index/UB000R8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/02/2025	05/01/2026	3	4,485,671	520.23	134,838			11,232		6,300			(33,335)		6,351		0001
Call/UBSIBAIV Purchased Index/UB000QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/08/2025	04/02/2026	4	4,182,375	539.21	93,746			261					(23,206)		1,548		0001
Call/UBSIBAIV Purchased Index/UB000TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/20/2025	06/18/2026	3	4,999,015	520.67	148,248			32,264		23,043			(36,923)		11,396		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAI V Index/UB000TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/11/2025	06/09/2026	3	3,573,059	522.79	105,614			20,182		11,847			(26,179)		7,824		0001
Purchased Call/UBSIBAI V Index/UB000S86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/16/2025	05/15/2026	1	120,000	521.78	3,622			443		240			(896)		211		0001
Purchased Call/UBSIBAI V Index/UB000R85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/21/2025	04/16/2026	3	4,075,315	516.85	120,045			4,992		3,671			(29,680)		4,266		0001
Purchased Call/UBSIBAI V Index/UB000SXX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/27/2025	05/22/2026	1	116,046	520.53	3,522			502		334			(881)		219		0001
Purchased Call/UBSIBAI V Index/UB000S9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/11/2025	04/10/2026	3	3,206,433	514.36	96,678			2,415		2,519			(23,895)		2,654		0001
Purchased Call/UBSIBAI V Index/UB000TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/20/2025	06/17/2026	3	5,529,653	522.3	160,844			34,314		24,343			(39,703)		12,781		0001
Purchased Call/UBSIBAI V Index/UB000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/22/2025	07/17/2026	4	2,998,352	522.95	87,844			26,082		16,526			(21,704)		8,155		0001
Purchased Call/UBSIBAI V Index/UB000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/01/2025	07/24/2026	3	2,937,579	525.25	86,355			27,336		14,579			(21,344)		8,244		0001
Purchased Call/UBSIBAI V Index/UB000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/21/2025	07/17/2026	4	4,433,567	522.89	130,610			38,868		24,521			(32,385)		12,058		0001
Purchased Call/UBSIBAI V Index/UB000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/31/2025	07/30/2026	4	2,381,901	524.74	67,563			22,491		13,041			(16,703)		6,857		0001
Purchased Call/UBSIBAI V Index/UB000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/07/2025	07/02/2026	3	4,828,210	525.01	137,883			35,399		18,783			(34,322)		12,186		0001
Purchased Call/UBSIBAI V Index/UB000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/01/2025	07/31/2026	4	3,665,964	523.55	107,837			36,369		22,079			(26,756)		10,597		0001
Purchased Call/UBSIBAI V Index/UB000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/22/2025	07/21/2026	4	3,527,262	523.46	108,387			33,340		19,466			(26,869)		9,769		0001
Purchased Call/UBSIBAI V Index/UB000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/22/2025	07/22/2026	5	4,355,144	524.91	129,149			39,967		21,735			(31,934)		12,116		0001
Purchased Call/UBSIBAI V Index/UB000S66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/03/2025	07/02/2026	4	2,417,769	524.26	71,561			18,320		10,041			(17,683)		6,102		0001
Purchased Call/UBSIBAI V Index/UB000TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/04/2025	09/04/2026	5	1,953,291	534	60,079			26,060		7,698			(14,886)		6,405		0001
Purchased Call/UBSIBAI V Index/UB000S8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/08/2025	07/07/2026	3	4,393,880	523.86	129,882			34,812		20,084			(32,120)		11,358		0001
Purchased Call/UBSIBAI V Index/UB000S9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/15/2025	07/15/2026	4	4,682,400	523.3	137,361			39,809		24,592			(33,927)		12,617		0001
Purchased Call/UBSIBAI V Index/UB000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/11/2025	07/10/2026	3	2,135,648	525.8	61,764			17,140		8,636			(15,259)		5,617		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB000/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/28/2025	08/27/2026	3	3,549,111	534.14	105,505			43,253		12,831			(26,053)		11,338		0001
Purchased Call/UBSIBAIV Index/UB000/ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/12/2025	08/12/2026	4	2,620,859	526.94	81,522			29,940		13,789			(20,147)		7,940		0001
Purchased Call/UBSBAIV Index/UB000/SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/04/2025	09/03/2026	3	3,369,173	531.78	102,629			43,997		15,338			(25,347)		11,013		0001
Purchased Call/UBSIBAIV Index/UB000/SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/23/2025	09/10/2026	3	1,660,606	540.64	50,125			22,530		4,324			(12,407)		5,549		0001
Purchased Call/UBSBAIV Index/UB000/ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/01/2025	07/31/2026	3	3,409,454	523.15	101,556			34,189		21,131			(25,218)		9,856		0001
Purchased Call/UBSIBAIV Index/UB000/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/19/2025	09/21/2026	1	505,646	537.38	14,917			7,109		1,839			(3,658)		1,746		0001
Purchased Call/UBSBAIV Index/UB000/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/26/2025	09/16/2026	4	4,638,768	541.18	132,496			61,449		12,362			(32,736)		15,782		0001
Purchased Call/UBSBAIV Index/UB000/SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/29/2025	09/29/2026	3	4,948,630	536.32	141,144			70,544		20,627			(34,881)		17,472		0001
Purchased Call/UBSBAIV Index/UB000/SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/25/2025	07/24/2026	1	78,000	525.59	2,278			721		377			(563)		219		0001
Purchased Call/UBSBAIV Index/UB000/SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/12/2025	09/11/2026	3	3,886,541	542.56	104,657			47,322		8,423			(25,849)		12,356		0001
Purchased Call/UBSIBAIV Index/UB000/SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/09/2025	07/01/2026	3	4,201,211	524.52	122,250			30,934		16,824			(30,236)		10,546		0001
Purchased Call/UBSBAIV Index/UB000/SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/16/2025	07/14/2026	2	2,679,852	525.33	73,431			21,101		11,895			(18,160)		7,187		0001
Purchased Call/UBSIBAIV Index/UB000/SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/15/2025	08/13/2026	3	2,289,587	530.3	62,976			23,372		9,534			(15,559)		6,962		0001
Purchased Call/UBSBAIV Index/UB000/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/21/2025	08/21/2026	3	3,936,984	526.6	133,672			52,703		22,891			(33,047)		12,321		0001
Purchased Call/UBSBAIV Index/UB000/SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/22/2025	08/14/2026	4	5,025,360	525.95	147,966			55,605		26,842			(36,767)		15,338		0001
Purchased Call/UBSIBAIV Index/UB000/SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/26/2025	09/25/2026	3	5,175,116	535.16	153,645			75,660		22,531			(38,151)		18,070		0001
Purchased Call/UBSBAIV Index/UB000/SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/24/2025	09/24/2026	3	1,645,219	536.18	46,160			22,503		6,388			(11,414)		5,728		0001
Purchased Call/UBSBAIV Index/UB000/S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/19/2025	09/18/2026	7	4,304,129	537.38	126,267			60,010		15,248			(31,494)		14,730		0001
Purchased Call/UBSBAIV Index/UB000/SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/07/2025	08/04/2026	3	3,199,713	524.46	92,483			31,959		18,706			(22,860)		9,397		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB000/SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/15/2025	09/11/2026	2	4,742,693	540.1	140,930			63,885		12,975			(34,967)		15,895		0001
Purchased Call/UBSIBAIV Index/UB000/USO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/10/2025	07/09/2026	3	2,197,243	524.82	65,476			17,959		9,526			(16,178)		5,750		0001
Purchased Call/UBSIBAIV Index/UB000/ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/26/2025	09/28/2026	1	731,044	535.16	21,566			10,694		3,258			(5,289)		2,574		0001
Purchased Call/UBSIBAIV Index/UB000/IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/22/2025	08/24/2026	1	473,489	533.51	13,921			5,561		1,739			(3,414)		1,497		0001
Purchased Call/UBSIBAIV Index/UB000/ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/17/2025	09/14/2026	2	1,061,554	540.1	31,192			14,269		2,994			(7,655)		3,590		0001
Purchased Call/UBSIBAIV Index/UB000/ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/03/2025	10/02/2026	3	3,941,484	538.54	117,087			59,782		14,566			(28,943)		14,030		0001
Purchased Call/UBSIBAIV Index/UB1002S/I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/19/2025	12/18/2026	3	5,453,940	529.99	163,743			118,824		50,232			(40,589)		23,104		0001
Purchased Call/UBSIBAIV Index/UB1001S/O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/28/2025	11/25/2026	3	3,133,248	532.12	93,285			61,530		23,518			(23,029)		12,677		0001
Purchased Call/UBSIBAIV Index/UB1000S/A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/30/2025	10/29/2026	3	1,935,009	533.99	52,161			30,482		11,332			(12,866)		7,374		0001
Purchased Call/UBSIBAIV Index/UB1003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/22/2025	12/22/2026	4	2,803,988	532.43	84,172			61,861		23,313			(20,825)		11,969		0001
Purchased Call/UBSIBAIV Index/UB1000S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/05/2025	11/04/2026	4	3,272,975	527.85	94,908			56,870		27,853			(23,437)		12,647		0001
Purchased Call/UBSIBAIV Index/UB000ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/20/2025	10/14/2026	4	5,465,252	537.27	158,156			85,571		24,008			(39,059)		20,076		0001
Purchased Call/UBSIBAIV Index/UB1001S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/26/2025	11/20/2026	4	5,966,540	525.27	179,400			116,233		61,998			(44,451)		23,887		0001
Purchased Call/UBSIBAIV Index/UB1000S/R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/07/2025	11/06/2026	4	6,587,636	528.74	195,841			119,657		53,993			(48,575)		25,572		0001
Purchased Call/UBSIBAIV Index/UB1000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/28/2025	10/23/2026	3	4,996,487	536.24	148,927			84,898		24,869			(36,934)		18,779		0001
Purchased Call/UBSIBAIV Index/UB000ZS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/10/2025	10/07/2026	4	4,682,610	536.99	135,987			71,063		19,880			(33,607)		16,892		0001
Purchased Call/UBSIBAIV Index/UB000ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/30/2025	10/20/2026	5	3,510,171	537.6	103,773			57,951		15,772			(25,672)		13,089		0001
Purchased Call/UBSIBAIV Index/UB1001S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/18/2025	11/13/2026	6	4,860,004	526.27	140,228			87,953		46,707			(34,657)		19,163		0001
Purchased Call/UBSIBAIV Index/UB000ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/08/2025	10/06/2026	5	4,972,295	538.87	137,011			71,176		18,201			(33,894)		17,534		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB000Z50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/20/2025	10/16/2026	4	4,052,937	534.3	123,810			68,195		21,626			(30,727)		14,963		0001
Purchased Call/UBSIBAIV Index/UB000Z5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/23/2025	10/21/2026	3	2,823,471	538.48	81,225			45,532		12,106			(20,062)		10,554		0001
Purchased Call/UBSIBAIV Index/UB100Z5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/12/2025	12/11/2026	2	3,134,466	531.78	90,067			63,423		25,710			(22,226)		13,100		0001
Purchased Call/UBSIBAIV Index/UB10005E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/03/2025	10/30/2026	3	5,200,203	530.2	152,854			90,101		38,048			(37,900)		19,862		0001
Purchased Call/UBSIBAIV Index/UB100Z56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/09/2025	12/04/2026	3	5,946,518	527.96	154,671			106,213		51,472			(38,326)		22,044		0001
Purchased Call/UBSIBAIV Index/UB100Z5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/19/2025	12/17/2026	2	2,680,964	526.71	84,169			60,805		28,846			(20,817)		11,378		0001
Purchased Call/UBSIBAIV Index/UB000Z5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/10/2025	10/12/2026	1	187,954	529.86	5,545			2,971		1,270			(1,360)		687		0001
Purchased Call/UBSIBAIV Index/UB100058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/29/2025	10/28/2026	4	2,651,114	537.4	72,439			41,989		12,718			(17,883)		10,078		0001
Purchased Call/UBSIBAIV Index/UB000Z57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/08/2025	10/08/2026	3	2,713,785	537.55	75,773			39,867		11,206			(18,714)		9,816		0001
Purchased Call/UBSIBAIV Index/UB10005F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/31/2025	11/02/2026	1	406,944	530.2	12,005			7,110		3,024			(2,944)		1,565		0001
Purchased Call/UBSIBAIV Index/UB100150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/12/2025	11/12/2026	3	3,389,324	531	95,232			59,162		25,366			(23,500)		13,335		0001
Purchased Call/UBSIBAIV Index/UB10015B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/19/2025	11/18/2026	3	4,131,752	525.29	116,920			74,497		42,560			(28,862)		16,470		0001
Purchased Call/UBSIBAIV Index/UB100155	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/18/2025	11/13/2026	4	4,973,693	525.07	147,716			92,854		50,767			(36,631)		19,612		0001
Purchased Call/UBSIBAIV Index/UB10015R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/02/2025	11/25/2026	3	2,470,758	533.45	69,331			46,027		17,300			(17,189)		9,997		0001
Purchased Call/UBSIBAIV Index/UB100Z50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/02/2025	12/02/2026	4	3,691,443	527.62	111,606			75,446		35,824			(27,558)		15,163		0001
Purchased Call/UBSIBAIV Index/UB100Z5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/31/2025	12/08/2026	4	2,934,748	525.82	87,462			60,693		31,773			(21,638)		12,193		0001
Purchased Call/UBSIBAIV Index/UB10015D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/20/2025	11/19/2026	3	1,789,531	522.41	53,769			94,585		21,296			(13,290)		7,149		0001
Purchased Call/UBSIBAIV Index/UB000Z5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/17/2025	10/19/2026	1	159,392	534.3	4,702			2,604		867			(1,153)		593		0001
Purchased Call/UBSIBAIV Index/UB10035B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/29/2025	12/29/2026	3	3,946,970	532.94	115,118			86,615		32,920			(28,440)		17,067		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /UBSIBAIV Index/UB100IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.11/21/2025	.11/17/2026	.4	3,131,305	526.27	89,996			57,224		30,599			(22,267)		12,465		0001
Purchased Call /UBSIBAIV Index/UB1000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.11/12/2025	.11/11/2026	.3	1,615,556	531.89	52,024			32,170		12,887			(12,851)		7,127		0001
Purchased Call /UBSIBAIV Index/UB100086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.11/10/2025	.10/27/2026	.4	5,106,275	537.65	147,091			84,936		23,987			(36,373)		19,366		0001
Purchased Call /UBSIBAIV Index/UB1001SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.11/21/2025	.11/20/2026	.3	4,883,361	522.58	148,969			96,291		57,830			(36,786)		19,550		0001
Purchased Call /UBSIBAIV Index/UB10003E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.12/30/2025	.12/30/2026	.4	3,217,052	532.83	89,388	3,588		70,320		27,092			(22,911)		13,397		0001
Purchased Call /UBSIBAIV Index/UB1003S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.12/26/2025	.12/28/2026	.1	1,572,170	534.42	46,379			34,625		12,158			(11,374)		6,786		0001
Purchased Call /UBSIBAIV Index/UB1001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.11/28/2025	.11/30/2026	.1	780,812	530.53	23,034			15,419		6,506			(5,649)		3,192		0001
Purchased Call /UBSIBAIV Index/UB1001ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.11/28/2025	.11/27/2026	.2	2,370,599	530.53	69,549			46,437		19,495			(17,226)		9,631		0001
Purchased Call /UBSIBAIV Index/UB1001S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.12/01/2025	.12/01/2026	.4	4,135,625	526	126,388			85,244		43,268			(31,270)		16,941		0001
Purchased Call /UBSIBAIV Index/UB1001SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.11/21/2025	.11/20/2026	.1	54,000	525.27	1,588			1,028		561			(393)		216		0001
Purchased Call /UBSIBAIV Index/UB10005N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.11/07/2025	.11/05/2026	.3	1,893,107	526.6	55,800			33,648		17,280			(13,778)		7,332		0001
Purchased Call /UBSIBAIV Index/UB100237	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.12/05/2025	.12/07/2026	.1	1,030,286	527.96	30,393			20,932		10,031			(7,453)		4,272		0001
Purchased Call /UBSIBAIV Index/UB10025X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.12/19/2025	.12/21/2026	.1	883,615	529.99	26,067			18,968		8,232			(6,392)		3,765		0001
Purchased Call /UBSIBAIV Index/UB1003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/05/2026	.12/31/2026	.5	1,715,166	530.74	12,508	39,526		39,761		16,007			(12,554)		7,444		0001
Purchased Call /UBSIBAIV Index/UB1000ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.10/03/2025	.10/05/2026	.1	480,223	536.52	14,462			7,450		1,742			(3,546)		1,759		0001
Purchased Call /UBSIBAIV Index/UB1000Z9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.10/16/2025	.10/15/2026	.4	3,519,111	536.45	100,507			54,842		16,374			(24,845)		12,960		0001
Purchased Call /UBSIBAIV Index/UB1000Z3M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.10/16/2025	.10/16/2026	.4	6,251,236	534.5	184,678			101,481		32,958			(45,649)		23,079		0001
Purchased Call /UBSIBAIV Index/UB1000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.10/24/2025	.10/26/2026	.1	675,676	536.24	19,932			11,421		3,427			(4,888)		2,556		0001
Purchased Call /UB1000Z3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.10/27/2025	.10/23/2026	.4	4,677,768	536.92	136,316			77,545		22,340			(33,692)		17,571		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB0002S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.10/16/2025	.10/13/2026	.4	2,374,007	534.16	94,594			50,966		15,690			(23,390)		10,897		0001
Purchased Call/UBSIBAIV Index/UB1003S9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.12/29/2025	.12/24/2026	.2	440,776	534.4	12,309			9,192		3,355			(3,079)		1,888		0001
Purchased Call/UBSIBAIV Index/UB1000S8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.11/06/2025	.11/06/2026	.3	4,995,367	526.6	149,667			90,962		45,789			(96,949)		19,391		0001
Purchased Call/UBSIBAIV Index/UB1001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.11/26/2025	.11/27/2026	.2	2,949,681	533.45	83,619			55,718		20,147			(20,610)		11,578		0001
Purchased Call/UBSIBAIV Index/UB1002S5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.12/10/2025	.12/10/2026	.3	1,840,025	526.78	55,646			38,907		17,413			(13,797)		7,675		0001
Purchased Call/UBSIBAIV Index/UB1000S6C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.11/03/2025	.10/30/2026	.3	5,310,018	529.83	156,914			92,279		39,659			(38,751)		20,282		0001
Purchased Index/UB1001S1J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.11/21/2025	.11/23/2026	.1	90,200	525.27	2,661			1,730		948			(653)		363		0001
Purchased Call/UBSIBAIV Index/UB1001S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.11/14/2025	.11/16/2026	.1	673,082	525.07	19,856			12,526		6,953			(4,869)		2,671		0001
Purchased Call/UBSIBAIV Index/UB1004S1J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/27/2026	.01/22/2027	.4	6,452,609	530.64		189,081		155,531		65,346			(34,675)		29,103		0001
Purchased Call/UBSIBAIV Index/UB1003S8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/12/2026	.01/08/2027	.3	6,245,153	537.08		182,865		143,300		44,397			(40,547)		27,487		0001
Purchased Call/UBSIBAIV Index/UB1004S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/13/2026	.01/12/2027	.5	4,580,012	536.41		130,238		102,967		34,202			(27,556)		20,306		0001
Purchased Index/UB1004S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/14/2026	.01/14/2027	.2	1,571,571	533.97		46,644		37,236		13,279			(9,656)		6,992		0001
Purchased Call/UBSIBAIV Index/UB1006S8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.03/05/2026	.03/03/2027	.4	4,351,017	526.24		123,026		114,112		59,511			(9,286)		20,304		0001
Purchased Call/UBSIBAIV Index/UB1004S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/30/2026	.01/27/2027	.4	3,326,437	530.48		97,804		81,195		34,506			(16,794)		15,138		0001
Purchased Call/UBSIBAIV Index/UB1006S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.02/24/2026	.02/19/2027	.5	7,396,025	532.98		215,410		194,113		73,938			(22,670)		34,969		0001
Purchased Call/UBSIBAIV Index/UB1006S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.02/26/2026	.02/25/2027	.5	1,243,403	532.5		36,461		33,373		12,917			(3,255)		5,920		0001
Purchased Index/UB1005S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.02/02/2026	.02/02/2027	.5	2,951,458	529.25		85,807		72,820		32,903			(13,164)		13,556		0001
Purchased Call/UBSIBAIV Index/UB1005S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.02/04/2026	.02/03/2027	.4	3,080,697	528.56		90,589		77,060		35,486			(13,764)		14,173		0001
Purchased Call/UBSIBAIV Index/UB1005S8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.02/20/2026	.02/12/2027	.4	5,686,823	529.97		167,949		148,130		63,326			(21,334)		26,540		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB10058N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/17/2026	02/16/2027	6	2,561,303	530.21		75,604		67,211		28,558			(8,834)		12,029		0001
Purchased Call/UBSIBAIV Index/UB10038R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/08/2026	01/07/2027	5	1,638,461	534.1		48,182		37,744		13,400			(10,633)		7,201		0001
Purchased Call/UBSBAIV Index/UB100498	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/20/2026	01/15/2027	3	8,719,738	533.05		252,205		203,071		77,211			(51,120)		38,862		0001
Purchased Call/UBSIBAIV Index/UB10055J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/17/2026	02/11/2027	5	1,876,057	534.07		52,605		46,016		17,424			(6,809)		8,742		0001
Purchased Call/UBSIBAIV Index/UB10058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/20/2026	02/17/2027	6	2,564,534	529.13		76,348		69,920		30,017			(8,687)		12,062		0001
Purchased Call/UBSIBAIV Index/UB100683	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/27/2026	02/23/2027	6	3,590,770	530.42		109,424		99,231		40,505			(10,480)		17,045		0001
Purchased Index/UB10058X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/25/2026	02/19/2027	6	5,602,984	531.44		165,193		148,521		59,125			(17,755)		26,435		0001
Purchased Call/UBSBAIV Index/UB10065J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/03/2026	03/02/2027	4	1,700,355	531.99		38,966		36,147		18,319			(2,940)		8,157		0001
Purchased Call/UBSIBAIV Index/UB10068P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/09/2026	03/05/2027	5	8,536,338	515.86		254,559		239,382		174,484			(16,833)		41,133		0001
Purchased Call/UBSBAIV Index/UB10068N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/06/2026	03/05/2027	6	4,178,815	520.24		119,016		111,624		72,556			(8,219)		20,136		0001
Purchased Call/UBSIBAIV Index/UB10068V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/10/2026	03/10/2027	5	3,182,122	519.39		90,422		85,603		57,636			(5,077)		15,446		0001
Purchased Index/UBSIBAIV Index/UB100753	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/18/2026	03/12/2027	7	8,137,573	511.06		240,862		231,114		199,669			(11,426)		39,615		0001
Purchased Call/UBSBAIV Index/UB100757	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/17/2026	03/17/2027	6	4,295,561	514.38		122,268		118,067		94,565			(4,549)		21,062		0001
Purchased Call/UBSBAIV Index/UB10068X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/11/2026	03/09/2027	7	2,761,839	515.97		83,438		79,200		56,639			(4,521)		13,387		0001
Purchased Call/UBSBAIV Index/UB10068Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/11/2026	03/11/2027	4	6,066,942	518.13		172,420		163,699		115,350			(9,251)		29,482		0001
Purchased Index/UB10055S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/05/2026	02/04/2027	3	1,535,928	529.12		44,026		37,610		17,322			(6,579)		7,077		0001
Purchased Call/UBSBAIV Index/UB10058H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/13/2026	02/10/2027	6	3,041,403	532.62		86,722		77,372		30,012			(11,542)		14,149		0001
Purchased Call/UBSBAIV Index/UB100685	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/26/2026	02/24/2027	5	3,219,615	532.38		94,907		86,208		33,527			(8,957)		15,307		0001
Purchased Call/UBSBAIV Index/UB10068L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/06/2026	03/04/2027	7	4,307,879	526.6		118,462		110,328		59,230			(8,477)		20,727		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB10048S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/28/2026	.01/28/2027	.3	1,017,360	531.23		30,309		25,346		10,232			(5,075)		4,635		0001
Purchased Call/UBSIBAIV Index/UB10079F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.03/23/2026	.03/19/2027	.7	4,681,128	507.91		140,799		137,950		141,500			(3,838)		23,018		0001
Purchased Call/UBSIBAIV Index/UB100789	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.03/17/2026	.03/16/2027	.5	1,773,660	513.41		48,900		47,461		40,337			(1,598)		8,684		0001
Purchased Call/UBSIBAIV Index/UB100659	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.02/26/2026	.02/26/2027	.4	7,744,431	533.06		225,665		207,087		78,819			(20,126)		36,330		0001
Purchased Call/UBSIBAIV Index/UB1003ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/08/2026	.01/08/2027	.2	3,392,071	535		107,166		83,770		28,244			(24,021)		15,815		0001
Purchased Call/UBSIBAIV Index/UB100658	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.03/02/2026	.02/26/2027	.5	7,066,543	533.47		198,985		183,242		70,649			(17,030)		33,698		0001
Purchased Index/UB100499	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/16/2026	.01/19/2027	.2	1,242,213	533.05		36,126		29,173		11,160			(7,231)		5,574		0001
Purchased Call/UBSIBAIV Index/UB10049D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/21/2026	.01/20/2027	.2	1,791,016	526.5		58,111		47,507		21,632			(10,913)		8,051		0001
Purchased Call/UBSIBAIV Index/UB10049E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/26/2026	.01/21/2027	.5	3,107,583	528.24		93,947		76,691		34,886			(17,595)		13,992		0001
Purchased Call/UBSIBAIV Index/UB10058F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.02/25/2026	.02/09/2027	.7	3,416,605	532		100,451		87,256		34,531			(13,443)		15,870		0001
Purchased Call/UBSIBAIV Index/UB10058A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.02/18/2026	.02/05/2027	.6	6,979,566	529.53		207,343		178,939		77,562			(29,634)		32,213		0001
Purchased Index/UB10075B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.03/18/2026	.03/18/2027	.6	4,974,379	511.2		136,824		133,022		122,547			(4,355)		24,425		0001
Purchased Call/UBSIBAIV Index/UB10075K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.03/26/2026	.03/23/2027	.7	2,783,671	509.67		81,260		80,193		72,760			(1,367)		13,765		0001
Purchased Call/UBSIBAIV Index/UB10065G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.03/06/2026	.03/08/2027	.2	1,441,705	515.86		42,343		39,798		29,627			(2,863)		6,978		0001
Purchased Call/UBSIBAIV Index/UB10058B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.02/06/2026	.02/08/2027	.1	1,256,234	528.53		37,059		31,954		14,086			(5,352)		5,826		0001
Purchased Index/UB100492	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/13/2026	.01/13/2027	.3	2,434,609	535.22		70,351		55,724		19,325			(14,763)		10,813		0001
Purchased Call/UBSIBAIV Index/UB10058D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.03/09/2026	.02/12/2027	.3	6,646,020	530.21		194,165		171,539		73,232			(24,339)		31,017		0001
Purchased Call/UBSIBAIV Index/UB1003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/02/2026	.12/31/2026	.3	8,033,962	530.76		241,801		184,681		74,916			(38,242)		34,867		0001
Purchased Call/UBSIBAIV Index/UB1003SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/09/2026	.01/11/2027	.1	1,373,245	537.08		40,511		31,806		9,889			(8,941)		6,078		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB100480	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.01/26/2026	.01/26/2027	.3	3,072,210	529.69		91,182		75,440		32,879			(15,905)		13,949		0001
Purchased Call/UBSIBAIV Index/UB100490	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.01/29/2026	.01/29/2027	.4	4,302,720	532.27		123,050		103,534		41,460			(20,291)		19,634		0001
Purchased Call/UBSBAIV Index/UB100752	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.03/19/2026	.03/15/2027	.1	1,980,288	511.06		56,943		54,590		47,575			(2,783)		9,438		0001
Purchased Call/UBSBAIV Index/UB100750	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.03/16/2026	.03/12/2027	.4	3,575,873	512.5		104,437		99,912		83,453			(5,288)		17,408		0001
Purchased Call/UBSBAIV Index/UB100750	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.03/30/2026	.03/19/2027	.6	3,392,959	509.26		96,452		96,347		89,450			(2,708)		16,684		0001
Purchased Call/UBSBAIV Index/UB10075L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.03/30/2026	.03/24/2027	.6	3,898,653	509.67		110,979		109,685		100,498			(1,698)		19,008		0001
Purchased Call/UBSBAIV Index/UB10075S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.03/27/2026	.03/25/2027	.3	9,475,956	507.07		276,139		275,477		270,927			(2,678)		46,989		0001
Purchased Call/UBSBAIV Index/UB100750	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.03/31/2026	.03/25/2027	.5	4,215,346	512.23		118,802		117,453		101,292			(1,712)		20,903		0001
Purchased Call/UBSBAIV Index/UB10075T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.03/27/2026	.03/25/2027	.1	144,540	507.07		4,235		4,223		4,133			(47)		717		0001
Purchased Call/UBSBAIV Index/UB10083N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.01/06/2026	.01/05/2027	.3	3,357,485	534.21		102,289		78,767		27,095			(23,674)		14,703		0001
Purchased Call/UBSBAIV Index/UB10083P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.01/06/2026	.01/06/2027	.3	2,822,844	535.99		80,755		62,380		20,998			(18,503)		12,384		0001
Purchased Call/UBSBAIV Index/UB10049H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.01/22/2026	.01/22/2027	.2	6,501,766	530.24		191,537		157,126		67,037			(35,609)		29,325		0001
Purchased Call/UBSBAIV Index/UB10049K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.01/27/2026	.01/25/2027	.2	1,543,252	530.64		45,502		37,490		15,784			(8,285)		6,995		0001
Purchased Call/UBSBAIV Index/UB100588	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.02/09/2026	.02/05/2027	.4	5,112,589	525.41		151,990		130,661		67,667			(22,334)		23,596		0001
Purchased Call/UBSBAIV Index/UB10058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.02/20/2026	.02/18/2027	.6	2,222,084	531.59		65,943		99,255		23,500			(6,955)		10,468		0001
Purchased Call/UBSBAIV Index/UB10075U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.03/27/2026	.03/29/2027	.1	678,988	507.07		19,962		19,907		19,509			(218)		3,386		0001
Purchased Call/UBSBAIV Index/UB10049H/	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.02/02/2026	.01/29/2027	.3	6,034,296	527		178,582		150,343		73,238			(29,291)		27,535		0001
Purchased Call/UBSBAIV Index/UB100557	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.02/05/2026	.02/05/2027	.1	300,000	525.41		8,820		7,574		3,971			(1,305)		1,385		0001
Purchased Call/UBSBAIV Index/UB100750	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	.03/26/2026	.03/25/2027	.4	3,572,869	509.59		101,090		100,660		93,899			(1,166)		17,717		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB100A86 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/16/2026	01/15/2027	3	1,402,261	534.54		37,694		30,339		11,582			(7,615)		6,260		0001
Call/UBSIBAIV Index/UB100B80 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/31/2026	03/30/2027	1	1,726,470	505.69		51,982		51,982		51,986						8,821	0001
Call/UBSIBAIV Index/UB100T8Y Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/31/2026	03/31/2027	1	2,138,481	506.5		62,871		62,871		62,792						10,892	0001
Call/UBSIBAIV Index/UB100A8X Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/30/2026	02/01/2027	1	1,482,104	527		43,722		36,857		18,144			(7,148)			6,796	0001
Call/UBSIBAIV Index/UB100BSJ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/02/2026	01/04/2027	1	2,226,855	530.76		65,987		50,536		21,165			(15,823)			9,778	0001
Call/UBSIBAIV Index/UB100T86 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/20/2026	03/22/2027	1	1,582,648	507.91		46,530		45,504		48,010			(1,395)			7,815	0001
Call/UBSIBAIV Index/UB100B6C Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/27/2026	03/01/2027	1	4,430,008	533.47		130,685		120,245		44,685			(11,395)			21,220	0001
Call/UBSIBAIV Index/UB100BSZ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/20/2026	02/22/2027	2	2,387,069	532.98		70,351		63,388		24,076			(7,449)			11,314	0001
Call/UBSIBAIV Index/UB100A88 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/11/2024	04/10/2026	2	1,246,576	543.28	47,286			587					(5,840)			1,032	0001
Call/UBSIBAIV Index/UB1000A86 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/10/2024	04/09/2026	2	1,427,672	545.8	51,740			570					(6,368)			1,121	0001
Call/UBSIBAIV Index/UB1000A84 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/09/2024	04/08/2026	4	5,618,026	546.3	204,151			1,968					(25,234)			4,159	0001
Call/UBSIBAIV Index/UB1000A8K Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/22/2024	04/17/2026	4	1,294,766	535.7	50,376			1,114		3			(6,237)			1,397	0001
Call/UBSIBAIV Index/UB1000A8E Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/17/2024	04/15/2026	5	2,982,914	537.88	111,366			2,181		1			(13,979)			3,023	0001
Call/UBSIBAIV Index/UB1000B88 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/10/2024	05/07/2026	3	1,746,118	543.37	66,715			3,308		37			(8,240)			2,780	0001
Call/UBSIBAIV Index/UB1000A8U Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/26/2024	04/24/2026	3	2,636,463	540.81	104,745			3,331		10			(12,975)			3,380	0001
Call/UBSIBAIV Index/UB1000B8V Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/24/2024	05/21/2026	4	1,247,626	543.29	43,002			2,963		112			(5,315)			2,332	0001
Call/UBSIBAIV Index/UB1000C81 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/07/2024	06/05/2026	2	1,260,577	536.24	47,869			4,297		773			(5,919)			2,680	0001
Call/UBSIBAIV Index/UB1000B8D Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/09/2024	05/08/2026	2	971,746	542.53	39,086			1,996		28			(4,829)			1,568	0001
Call/UBSIBAIV Index/UB1000B80 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/02/2024	04/30/2026	3	1,569,140	538.42	59,190			2,364		41			(7,316)			2,248	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB000AS// Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/29/2024	04/24/2026	2	1,246,790	541.66	48,431			1,941		4			(6,014)		1,999		0001
Call/UBSIBAIV Index/UB000C31 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/28/2024	05/22/2026	3	1,853,689	539.07	71,370			5,053		374			(8,885)		3,498		0001
Call/UBSIBAIV Index/UB000AS// Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/30/2024	04/29/2026	3	3,883,281	544.3	129,375			4,986		16			(15,982)		5,473		0001
Call/UBSIBAIV Index/UB000C33 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/29/2024	05/26/2026	1	527,777	539.07	18,583			1,410		135			(2,300)		1,034		0001
Call/UBSIBAIV Index/UB000AS0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/26/2024	04/22/2026	3	2,480,502	537.85	98,298			2,840		15			(12,135)		3,945		0001
Call/UBSIBAIV Index/UB000BS9 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/07/2024	05/06/2026	2	2,307,361	541.88	114,867			5,531		77			(14,184)		4,565		0001
Call/UBSIBAIV Index/UB000ASM Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/23/2024	04/17/2026	3	2,027,051	536.15	81,044			1,794		4			(10,066)		2,187		0001
Call/UBSIBAIV Index/UB000D90 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/21/2024	06/18/2026	2	1,744,412	536.41	66,139			7,136		1,605			(8,190)		4,058		0001
Call/UBSIBAIV Index/UB000AS5 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/13/2024	04/24/2026	3	1,587,032	539.95	62,196			1,975		8			(7,669)		2,035		0001
Call/UBSIBAIV Index/UB000C3M Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/11/2024	06/10/2026	3	3,960,030	536.04	146,528			14,117		2,977			(18,009)		8,793		0001
Call/UBSIBAIV Index/UB000AS2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/09/2024	04/02/2026	3	913,483	545.83	34,876			48					(4,345)		338		0001
Call/UBSIBAIV Index/UB000D94 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/25/2024	06/24/2026	4	3,793,890	537.7	137,964			15,953		3,553			(17,041)		9,154		0001
Call/UBSIBAIV Index/UB000D98 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/15/2024	06/26/2026	5	2,198,986	535.51	86,019			10,247		2,757			(10,669)		5,368		0001
Call/UBSIBAIV Index/UB000S9// Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/04/2024	04/02/2026	4	1,598,706	546.11	70,060			97					(8,671)		703		0001
Call/UBSIBAIV Index/UB000BS2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/07/2024	05/01/2026	4	1,467,836	537.13	57,227			2,386		62			(7,118)		2,139		0001
Call/UBSIBAIV Index/UB000AS0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/25/2024	04/23/2026	3	1,430,783	539.06	56,408			1,711		7			(6,973)		1,796		0001
Call/UBSIBAIV Index/UB000C38 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/03/2024	05/29/2026	2	1,880,475	536.45	76,598			6,138		621			(9,479)		3,780		0001
Call/UBSIBAIV Index/UB000BS5 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/06/2024	05/01/2026	2	559,042	538.08	22,673			940		19			(2,807)		815		0001
Call/UBSIBAIV Index/UB000BP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/17/2024	05/15/2026	3	873,798	542.91	33,382			2,031		51			(4,134)		1,534		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/UBSIBAIV Index/UB0003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/13/2024	06/11/2026	4	2,013,810	533.96	78,057			7,657		2,020			(9,666)		4,472		0001	
Purchased Call/UBSIBAIV Index/UB000DS8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/28/2024	06/26/2026	3	1,821,337	534.93	70,073			8,329		2,430			(8,672)		4,446		0001	
Purchased Call/UBSIBAIV Index/UB0003SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/06/2024	06/04/2026	3	954,314	536.6	36,382			3,246		536			(4,542)		2,014		0001	
Purchased Call/UBSIBAIV Index/UB0003S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/20/2024	06/12/2026	4	812,505	534.26	29,781			2,967		810			(3,689)		1,817		0001	
Purchased Call/UBSIBAIV Index/UB0003SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/07/2024	06/05/2026	3	1,887,181	536.52	72,066			6,462		1,114			(8,899)		4,012		0001	
Purchased Call/UBSIBAIV Index/UB0003SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/05/2024	05/29/2026	3	1,546,999	542.66	52,733			4,232		265			(6,548)		3,114		0001	
Purchased Call/UBSIBAIV Index/UB000DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/27/2024	06/25/2026	3	933,670	535.17	36,137			4,228		1,186			(4,463)		2,266		0001	
Purchased Call/UBSIBAIV Index/UB000S8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/03/2024	04/02/2026	3	1,735,881	545.12	67,454			93					(8,337)		642		0001	
Purchased Call/UBSIBAIV Index/UB0004SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/17/2024	04/16/2026	2	920,627	536.49	34,831			719		1			(4,302)		964		0001	
Purchased Call/UBSIBAIV Index/UB0004SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/12/2024	04/10/2026	3	992,524	543.82	34,541			429					(4,273)		821		0001	
Purchased Call/UBSIBAIV Index/UB0004S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/05/2024	04/02/2026	2	1,038,737	544.37	41,200			57					(5,102)		384		0001	
Purchased Call/UBSIBAIV Index/UB0003H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/20/2024	06/17/2026	3	3,799,902	533.41	151,873			16,129		4,806			(18,768)		8,783		0001	
Purchased Call/UBSIBAIV Index/UB000BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/16/2024	05/15/2026	3	1,506,076	544.46	55,640			3,378		63			(6,873)		2,644		0001	
Purchased Call/UBSIBAIV Index/UB000BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/28/2024	05/22/2026	2	601,981	536.31	24,336			1,717		191			(3,013)		1,136		0001	
Purchased Call/UBSIBAIV Index/UB00036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/30/2024	05/29/2026	3	1,484,476	535.44	62,000			4,963		764			(7,659)		2,984		0001	
Purchased Call/UBSIBAIV Index/UB0004S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/19/2024	04/17/2026	2	1,126,580	536.1	42,819			945		3			(5,288)		1,216		0001	
Purchased Call/UBSIBAIV Index/UB000BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/13/2024	05/08/2026	2	1,013,670	544.43	38,060			1,948		19			(4,725)		1,635		0001	
Purchased Call/UBSIBAIV Index/UB0004SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/15/2024	04/10/2026	2	1,240,287	540.02	45,050			561					(5,593)		1,026		0001	
Purchased Call/UBSIBAIV Index/UB000BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/23/2024	05/22/2026	2	1,964,004	539.24	67,159			4,731		366			(8,292)		3,518		0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /UBSIBAIV Index/UB000BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/15/2024	05/13/2026	2	2,304,047	543.56	88,193			5,095		95			(10,889)		3,954		0001
Purchased Call /UBSIBAIV Index/UB000CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/30/2024	05/28/2026	2	3,754,193	538.27	135,672			10,642		1,211			(16,752)		7,483		0001
Purchased Call /UBSIBAIV Index/UB000CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/17/2024	06/12/2026	4	1,371,236	535.25	51,508			5,119		1,213			(6,364)		3,066		0001
Purchased Call /UBSIBAIV Index/UB000CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/18/2024	06/03/2026	3	3,552,159	537.76	132,109			11,481		1,632			(16,353)		7,437		0001
Purchased Call /UBSIBAIV Index/UB000CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/21/2024	06/18/2026	2	1,982,963	534.72	79,095			8,522		2,219			(9,779)		4,613		0001
Purchased Call /UBSIBAIV Index/UB000BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/02/2024	04/01/2026	3	2,480,563	545.5	94,795								(11,706)				0001
Purchased Index/UB000BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/08/2024	05/01/2026	3	946,810	540.05	38,074			1,581		19			(4,730)		1,380		0001
Purchased Call /UBSIBAIV Index/UB000DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/24/2024	06/18/2026	1	1,042,711	535.59	41,915			4,528		1,056			(5,210)		2,425		0001
Purchased Call /UBSIBAIV Index/UB000CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/11/2024	06/05/2026	2	1,033,407	535.78	39,677			3,567		673			(4,926)		2,197		0001
Purchased Call /UBSIBAIV Index/UB000BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/15/2024	05/14/2026	2	897,893	543.41	34,888			2,066		43			(4,309)		1,559		0001
Purchased Call /UBSIBAIV Index/UB000BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/21/2024	05/15/2026	2	632,581	543.46	30,912			1,882		43			(3,838)		1,462		0001
Purchased Call /UBSIBAIV Index/UB000BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/22/2024	05/20/2026	2	3,027,647	541.81	118,808			8,009		330			(14,670)		5,603		0001
Purchased Call /UBSIBAIV Index/UB000BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/13/2024	05/08/2026	2	1,427,278	544.98	53,972			2,759		24			(6,674)		2,303		0001
Purchased Call /UBSIBAIV Index/UB000CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/17/2024	06/12/2026	2	833,874	531.09	33,857			3,377		1,206			(4,204)		1,865		0001
Purchased Call /UBSIBAIV Index/UB000DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/09/2024	07/02/2026	4	1,996,968	538.57	75,423			9,622		2,080			(9,366)		5,040		0001
Purchased Index/UB000DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/16/2024	07/10/2026	2	1,655,712	542.56	69,796			9,656		1,367			(8,666)		4,355		0001
Purchased Call /UBSIBAIV Index/UB000DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/02/2024	07/31/2026	2	642,639	545.52	21,214			3,546		620			(2,624)		1,858		0001
Purchased Call /UBSIBAIV Index/UB000FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/18/2025	08/21/2026	4	1,160,451	540.49	45,409			9,300		2,419			(5,863)		3,632		0001
Purchased Call /UBSIBAIV Index/UB000FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/02/2024	07/31/2026	3	1,189,441	549.81	40,792			6,808		756			(5,037)		3,438		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/UBSIBAIV Index/UB000PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/03/2024	08/28/2026	4	2,227,547	541.42	87,983			18,146		4,712			(10,901)		7,140		0001	
Purchased Call/UBSIBAIV Index/UB000PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/14/2024	08/13/2026	2	1,236,905	536.94	48,843			9,005		3,092			(6,031)		3,761		0001	
Purchased Call/UBSIBAIV Index/UB000PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/26/2024	08/21/2026	5	1,273,450	543.78	45,918			9,386		2,032			(5,936)		3,985		0001	
Purchased Call/UBSIBAIV Index/UB000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/10/2024	09/04/2026	3	1,327,121	540.93	55,861			12,047		3,644			(6,914)		5,008		0001	
Purchased Call/UBSIBAIV Index/UB000PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/26/2024	09/25/2026	2	2,090,660	548.84	86,339			21,071		3,518			(10,688)		7,300		0001	
Purchased Call/UBSIBAIV Index/UB000PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/23/2024	08/19/2026	4	2,594,152	541.5	102,884			19,838		4,853			(12,713)		8,062		0001	
Purchased Call/UBSIBAIV Index/UB000PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/20/2024	09/22/2026	2	374,210	547.16	15,240			3,648		689			(1,879)		1,286		0001	
Purchased Call/UBSIBAIV Index/UB000PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/21/2024	08/21/2026	4	1,694,297	543.69	50,727			11,262		2,722			(7,091)		5,303		0001	
Purchased Call/UBSIBAIV Index/UB000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/30/2024	08/31/2026	2	419,685	543.07	15,716			3,299		810			(1,947)		1,359		0001	
Purchased Call/UBSIBAIV Index/UB000PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/30/2024	09/24/2026	3	1,312,383	546.85	51,180			12,405		2,024			(6,323)		4,570		0001	
Purchased Call/UBSIBAIV Index/UB000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/17/2024	09/11/2026	4	1,828,082	541.47	76,630			17,525		4,773			(9,627)		6,462		0001	
Purchased Call/UBSIBAIV Index/UB000PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/08/2024	08/07/2026	3	2,467,034	528	105,229			18,583		11,471			(12,985)		7,333		0001	
Purchased Call/UBSIBAIV Index/UB000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/17/2024	09/04/2026	4	1,480,182	537.16	62,410			13,484		4,683			(7,758)		4,887		0001	
Purchased Call/UBSIBAIV Index/UB000PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/19/2024	08/14/2026	3	1,609,346	539.15	63,573			11,855		3,408			(7,863)		4,912		0001	
Purchased Call/UBSIBAIV Index/UB000PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/16/2024	08/14/2026	4	874,722	539.5	35,582			6,646		1,801			(4,417)		2,670		0001	
Purchased Call/UBSIBAIV Index/UB000PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/30/2024	08/28/2026	1	1,608,286	541.75	64,806			13,356		3,315			(8,012)		5,155		0001	
Purchased Call/UBSIBAIV Index/UB000PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/05/2024	07/31/2026	2	1,386,360	539.62	44,722			7,486		2,298			(5,553)		4,008		0001	
Purchased Call/UBSIBAIV Index/UB000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/16/2024	09/11/2026	2	1,533,154	543.66	61,614			13,881		3,229			(7,649)		5,138		0001	
Purchased Call/UBSIBAIV Index/UB000SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/17/2024	09/15/2026	1	316,348	543.66	12,953			2,980		697			(1,601)		1,073		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB000D80	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/10/2024	07/09/2026	1	1,373,928	535.91	55,377			7,941		2,183			(6,837)		3,596		0001
Purchased Call/UBSIBAIV Index/UB000D86	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/05/2024	07/02/2026	2	900,816	536.91	36,393			4,625		1,118			(4,494)		2,274		0001
Purchased Call/UBSIBAIV Index/UB000D87	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/06/2024	08/05/2026	4	2,274,131	531.97	88,535			15,368		7,649			(10,947)		6,707		0001
Purchased Call/UBSIBAIV Index/UB000D80	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/16/2024	09/11/2026	2	2,453,376	542.04	101,018			22,757		5,826			(12,511)		8,223		0001
Purchased Call/UBSIBAIV Index/UB000D89	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/25/2024	07/15/2026	4	3,943,177	545.82	169,577			24,504		2,603			(20,946)		10,625		0001
Purchased Call/UBSIBAIV Index/UB000D8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/31/2024	07/30/2026	3	1,380,581	546.31	55,442			9,162		1,211			(6,848)		3,974		0001
Purchased Index/UB000D91	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/31/2024	07/29/2026	3	3,108,127	545.16	123,134			20,161		2,983			(15,206)		8,911		0001
Purchased Call/UBSIBAIV Index/UB000D93	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/28/2024	08/27/2026	2	1,023,742	543.32	38,913			7,930		1,840			(4,806)		3,270		0001
Purchased Call/UBSIBAIV Index/UB000D99	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/23/2024	08/14/2026	3	1,402,757	537.17	57,649			10,762		3,486			(7,136)		4,281		0001
Purchased Call/UBSIBAIV Index/UB000D81	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/08/2024	07/02/2026	3	1,860,898	539.18	63,940			8,068		1,620			(7,850)		4,192		0001
Purchased Call/UBSIBAIV Index/UB000D8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/11/2024	09/10/2026	3	851,790	540.13	34,772			7,760		2,301			(4,295)		2,846		0001
Purchased Index/UB000D97	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/04/2024	09/03/2026	3	2,505,888	539.39	101,916			21,755		6,633			(12,593)		8,191		0001
Purchased Call/UBSIBAIV Index/UB000D94	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/22/2024	07/17/2026	2	1,623,625	544.48	63,954			9,466		1,293			(7,940)		4,416		0001
Purchased Call/UBSIBAIV Index/UB000D8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/12/2024	07/10/2026	3	1,959,307	540.27	85,630			11,842		2,053			(10,615)		5,153		0001
Purchased Call/UBSIBAIV Index/UB000D86	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	10/07/2024	09/09/2026	3	2,363,664	539.54	94,591			20,970		6,596			(11,690)		7,873		0001
Purchased Index/UB000D91	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/03/2024	08/28/2026	3	1,479,481	543.07	53,907			11,148		2,749			(6,715)		4,742		0001
Purchased Call/UBSIBAIV Index/UB000D84	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/23/2024	09/18/2026	1	1,582,440	547.16	62,990			14,811		2,780			(7,819)		5,416		0001
Purchased Call/UBSIBAIV Index/UB000D8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/23/2024	09/18/2026	2	1,307,431	547.65	51,004			11,978		2,213			(6,308)		4,474		0001
Purchased Call/UBSIBAIV Index/UB000D9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/28/2024	08/26/2026	3	2,160,972	543.26	84,438			17,080		3,852			(10,427)		6,880		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/UBSIBAI V Index/UB000LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/16/2024	12/11/2026	4	1,906,499	554.35	72,775			25,444		4,542			(8,980)		7,968		0001	
Purchased Call/UBSIBAI V Index/UB000LS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/20/2024	12/21/2026	1	454,190	540.08	17,668			6,416		2,557			(2,175)		1,935		0001	
Purchased Call/UBSIBAI V Index/UB000LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/30/2024	10/29/2026	2	993,298	542.95	39,692			11,534		3,428			(4,906)		3,785		0001	
Purchased Call/UBSIBAI V Index/UB000LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/23/2024	12/18/2026	2	1,312,288	540.08	52,122			18,844		7,277			(6,471)		5,559		0001	
Purchased Call/UBSIBAI V Index/UB000KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/22/2024	11/20/2026	3	1,396,199	558.59	53,818			17,344		2,141			(6,675)		5,598		0001	
Purchased Call/UBSIBAI V Index/UB000HR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/07/2024	10/02/2026	3	954,488	545.86	38,183			9,739		2,147			(4,740)		3,398		0001	
Purchased Call/UBSIBAI V Index/UB000MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/30/2024	12/24/2026	3	2,140,136	542.3	80,387			29,729		10,890			(9,973)		9,169		0001	
Purchased Call/UBSIBAI V Index/UB000MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/27/2024	12/28/2026	2	1,081,949	542.3	42,130			15,728		5,621			(5,196)		4,670		0001	
Purchased Call/UBSIBAI V Index/UB000LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/01/2024	11/03/2026	1	942,302	540.64	13,384			3,971		1,410			(1,646)		1,320		0001	
Purchased Call/UBSIBAI V Index/UB000HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/17/2024	10/01/2026	3	763,262	549.02	29,483			7,437		1,356			(3,646)		2,710		0001	
Purchased Call/UBSIBAI V Index/UB000LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/18/2024	11/13/2026	3	1,412,867	552.76	55,930			17,478		2,964			(6,935)		5,571		0001	
Purchased Call/UBSIBAI V Index/UB000LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/20/2024	12/18/2026	3	1,630,204	540.39	61,752			22,203		8,894			(7,621)		6,906		0001	
Purchased Call/UBSIBAI V Index/UB000LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/16/2024	12/11/2026	4	2,244,449	551.19	86,053			30,241		6,447			(10,673)		9,380		0001	
Purchased Call/UBSIBAI V Index/UB000LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/06/2024	12/08/2026	1	600,416	558.15	23,476			8,094		1,109			(2,886)		2,494		0001	
Purchased Call/UBSIBAI V Index/UB000KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/26/2024	11/25/2026	3	2,600,149	557.99	109,854			36,099		4,667			(13,581)		11,329		0001	
Purchased Call/UBSIBAI V Index/UB000KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/22/2024	11/20/2026	3	1,609,226	554.98	74,348			23,928		3,498			(9,193)		7,243		0001	
Purchased Call/UBSIBAI V Index/UB000LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/13/2024	12/15/2026	1	796,668	551.19	31,148			11,039		2,358			(3,830)		3,364		0001	
Purchased Call/UBSIBAI V Index/UB000LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/20/2024	12/22/2026	1	176,952	540.08	6,883			2,506		1,001			(846)		755		0001	
Purchased Call/UBSIBAI V Index/UB000ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/24/2024	10/22/2026	2	1,571,888	543.38	58,508			16,440		4,999			(7,227)		5,890		0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (Received) (Paid)	Current Year Initial Cost of Un-discounted Premium (Received) (Paid)	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAI V Index/UB000ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/29/2024	10/23/2026	3	2,380,119	542.33	94,259			26,725		8,189			(11,689)		8,978		0001
Purchased Call/UBSIBAI V Index/UB000ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/23/2024	10/23/2026	4	1,883,288	540.63	77,065			21,915		7,176			(9,575)		7,074		0001
Purchased Call/UBSIBAI V Index/UB000KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/20/2024	11/18/2026	3	2,745,702	554.15	105,880			33,668		5,502			(13,061)		10,945		0001
Purchased Call/UBSIBAI V Index/UB000KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/20/2024	11/19/2026	2	1,025,396	553.66	40,097			12,830		2,138			(4,964)		4,096		0001
Purchased Call/UBSIBAI V Index/UB000ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/18/2024	10/20/2026	1	325,080	546.95	12,743			3,536		806			(1,567)		1,212		0001
Purchased Call/UBSIBAI V Index/UB000HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/08/2024	10/05/2026	2	455,740	546.76	17,360			4,475		992			(2,148)		1,635		0001
Purchased Index/UB000ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/17/2024	10/16/2026	1	1,178,728	547.17	45,023			12,296		2,776			(5,558)		4,352		0001
Purchased Call/UBSIBAI V Index/UB000LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/06/2024	12/07/2026	1	756,888	558.15	29,594			10,177		1,386			(3,644)		3,138		0001
Purchased Call/UBSIBAI V Index/UB000JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/06/2024	11/06/2026	3	2,720,603	553.91	106,354			32,076		4,970			(13,121)		10,561		0001
Purchased Call/UBSIBAI V Index/UB000ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/22/2024	10/21/2026	1	1,528,830	544.14	58,805			16,420		4,583			(7,260)		5,715		0001
Purchased Call/UBSIBAI V Index/UB000KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/29/2024	11/30/2026	1	411,250	559.37	16,039			5,361		656			(1,975)		1,681		0001
Purchased Call/UBSIBAI V Index/UB000LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/20/2024	12/18/2026	3	1,868,878	538.44	74,992			27,034		11,287			(9,271)		7,937		0001
Purchased Call/UBSIBAI V Index/UB000LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/16/2024	12/11/2026	4	2,134,132	552.55	80,982			28,409		5,659			(10,015)		8,919		0001
Purchased Call/UBSIBAI V Index/UB000IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/15/2024	10/14/2026	2	2,075,287	546.46	81,315			21,927		5,032			(10,040)		7,623		0001
Purchased Call/UBSIBAI V Index/UB000JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/15/2024	11/13/2026	3	1,472,286	554.04	56,151			17,525		2,843			(6,942)		5,865		0001
Purchased Call/UBSIBAI V Index/UB000LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/17/2024	12/17/2026	4	1,974,629	548.44	63,790			22,834		6,528			(7,881)		8,349		0001
Purchased Call/UBSIBAI V Index/UB000KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/29/2024	11/23/2026	2	248,403	556.59	9,772			3,187		393			(1,209)		1,005		0001
Purchased Call/UBSIBAI V Index/UB000MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/27/2024	12/28/2026	1	687,161	542.3	26,731			9,987		3,588			(3,287)		2,971		0001
Purchased Call/UBSIBAI V Index/UB000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/17/2024	12/16/2026	2	1,901,225	550.67	69,722			24,844		5,823			(8,609)		8,023		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB000JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/17/2024	10/15/2026	3	1,491,272	546.51	59,149			16,039		3,637			(7,305)		5,492		0001
Purchased Call/UBSIBAIV Index/UB000H8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/09/2024	10/08/2026	2	1,304,179	545.95	50,928			13,328		3,094			(6,291)		4,717		0001
Purchased Call/UBSIBAIV Index/UB000H8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/01/2024	09/28/2026	1	435,567	550.47	16,632			4,129		672			(2,059)		1,534		0001
Purchased Call/UBSIBAIV Index/UB000K5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/06/2024	12/04/2026	3	1,735,578	559.67	67,254			22,869		2,999			(8,298)		7,153		0001
Purchased Call/UBSIBAIV Index/UB000J5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/07/2024	11/06/2026	3	1,678,077	554.14	68,249			20,668		3,018			(8,442)		6,514		0001
Purchased Call/UBSIBAIV Index/UB000J58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/05/2024	10/30/2026	5	1,953,837	540.64	75,789			22,434		7,825			(9,482)		7,463		0001
Purchased Call/UBSIBAIV Index/UB000J55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/01/2024	10/30/2026	2	1,740,480	539.45	69,266			20,276		7,490			(8,561)		6,848		0001
Purchased Call/UBSIBAIV Index/UB000KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/04/2024	12/02/2026	2	3,351,109	559.51	129,980			43,807		5,394			(16,048)		13,755		0001
Purchased Call/UBSIBAIV Index/UB000K5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/06/2024	12/04/2026	3	2,067,894	559.11	80,233			27,362		3,702			(9,918)		8,323		0001
Purchased Call/UBSIBAIV Index/UB000J5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/05/2024	11/04/2026	2	2,427,596	539.34	103,159			30,793		10,874			(12,796)		9,381		0001
Purchased Call/UBSIBAIV Index/UB000J5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/08/2024	11/06/2026	3	1,382,964	556.34	54,690			16,568		2,147			(6,782)		5,368		0001
Purchased Call/UBSIBAIV Index/UB000J5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/13/2024	11/13/2026	3	2,350,265	555.5	89,362			27,821		4,127			(11,028)		9,267		0001
Purchased Call/UBSIBAIV Index/UB000J5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/07/2024	11/05/2026	2	1,508,892	543.06	72,931			21,889		5,447			(9,007)		5,844		0001
Purchased Call/UBSIBAIV Index/UB000J5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/13/2024	11/11/2026	2	1,464,730	557.86	53,612			16,520		2,157			(6,619)		5,750		0001
Purchased Call/UBSIBAIV Index/UB000K5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/05/2024	12/03/2026	3	1,169,874	559.33	44,744			15,168		1,922			(5,528)		4,812		0001
Purchased Call/UBSIBAIV Index/UB000J5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/11/2024	11/10/2026	2	424,246	556.34	16,659			5,110		685			(2,050)		1,662		0001
Purchased Call/UBSIBAIV Index/UB000J5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/29/2024	10/28/2026	4	1,924,161	542.92	75,515			21,845		6,603			(9,394)		7,315		0001
Purchased Call/UBSIBAIV Index/UB000K5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/22/2024	11/24/2026	1	152,346	559.59	5,926			1,929		242			(729)		615		0001
Purchased Call/UBSIBAIV Index/UB000J56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/13/2024	12/14/2026	1	828,365	551.19	32,306			11,421		2,429			(3,978)		3,482		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/UBSIBAI V Index/UB000IS\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/15/2024	10/09/2026	2	1,073,187	546.45	41,932			11,078		2,483			(5,206)			3,882	0001	
Purchased Call/UBSIBAI V Index/UB000IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/21/2024	10/16/2026	4	1,142,085	546.95	42,275			11,576		2,730			(5,244)			4,216	0001	
Purchased Call/UBSIBAI V Index/UB000HS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/07/2024	10/02/2026	2	1,977,835	546.76	74,624			18,998		4,176			(9,267)			7,040	0001	
Purchased Call/UBSIBAI V Index/UB000IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/11/2024	10/09/2026	1	2,171,533	545.73	86,267			22,790		5,279			(10,665)			7,875	0001	
Purchased Call/UBSIBAI V Index/UB000ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/18/2024	10/16/2026	3	1,613,476	546.07	64,220			17,571		4,090			(7,944)			5,957	0001	
Purchased Call/UBSIBAI V Index/UB000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/03/2024	11/27/2026	2	698,590	559.37	27,168			9,010		1,084			(3,361)			2,838	0001	
Purchased Call/UBSIBAI V Index/UB000ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/25/2024	10/27/2026	2	464,046	542.33	18,220			5,234		1,639			(2,243)			1,760	0001	
Purchased Call/UBSIBAI V Index/UB000IS\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/25/2024	10/23/2026	3	2,049,593	542.44	80,030			22,649		6,973			(9,890)			7,689	0001	
Purchased Call/UBSIBAI V Index/UB000LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/10/2024	12/10/2026	4	1,478,759	554.49	56,917			19,819		3,467			(7,028)			6,168	0001	
Purchased Call/UBSIBAI V Index/UB000HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/09/2024	10/07/2026	2	2,651,462	544.99	105,851			27,522		6,653			(13,070)			9,565	0001	
Purchased Call/UBSIBAI V Index/UB000JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/08/2024	11/09/2026	1	541,027	556.34	21,100			6,452		865			(2,598)			2,114	0001	
Purchased Call/UBSIBAI V Index/UB000ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/25/2024	10/26/2026	2	523,125	542.33	20,521			5,876		1,834			(2,531)			1,979	0001	
Purchased Call/UBSIBAI V Index/UB000JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/01/2024	11/02/2026	1	400,903	540.64	15,675			4,636		1,640			(1,930)			1,542	0001	
Purchased Call/UBSIBAI V Index/UB000JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/15/2024	11/17/2026	1	938,318	552.76	36,594			11,561		2,037			(4,499)			3,732	0001	
Purchased Call/UBSIBAI V Index/UB000MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/27/2024	11/25/2026	2	1,050,446	559.37	41,779			13,760		1,708			(5,170)			4,260	0001	
Purchased Call/UBSIBAI V Index/UB000IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/15/2024	10/12/2026	1	62,066	546.45	2,431			650		148			(301)			227	0001	
Purchased Call/UBSIBAI V Index/UB000HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/08/2024	10/06/2026	1	203,952	546.76	7,837			2,029		449			(969)			734	0001	
Purchased Call/UBSIBAI V Index/UB000ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/18/2024	10/19/2026	1	181,945	546.95	7,132			1,972		447			(878)			677	0001	
Purchased Call/UBSIBAI V Index/UB000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/15/2024	11/16/2026	1	531,269	552.76	20,666			6,510		1,144			(2,544)			2,109	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB0000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/21/2025	03/22/2027	1	747,138	547.45	29,288			14,301		4,383			(3,606)		3,689		0001
Purchased Call/UBSIBAIV Index/UB0000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/18/2025	02/12/2027	5	2,038,664	553.95	80,962			35,383		7,374			(10,001)		9,514		0001
Purchased Call/UBSIBAIV Index/UB0000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/24/2025	01/26/2027	1	828,830	552.48	32,200			13,302		2,955			(3,969)		3,788		0001
Purchased Call/UBSIBAIV Index/UB0000NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/05/2025	03/04/2027	2	2,208,615	543.4	89,032			41,243		14,536			(10,984)		10,627		0001
Purchased Call/UBSIBAIV Index/UB0000P8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/14/2025	02/12/2027	3	2,624,974	555.46	102,472			44,922		8,825			(12,668)		12,251		0001
Purchased Call/UBSIBAIV Index/UB0000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/20/2025	02/18/2027	3	1,720,832	557	67,163			29,870		5,498			(8,297)		8,107		0001
Purchased Call/UBSIBAIV Index/UB0000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/21/2025	02/17/2027	2	1,826,890	555.71	72,813			32,258		6,202			(8,991)		8,593		0001
Purchased Call/UBSIBAIV Index/UB0000PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/28/2025	02/26/2027	3	2,228,120	547.43	88,111			40,282		11,875			(10,889)		10,630		0001
Purchased Call/UBSIBAIV Index/UB0000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/17/2025	01/15/2027	2	1,976,054	548.47	79,932			31,566		8,173			(9,777)		8,807		0001
Purchased Call/UBSIBAIV Index/UB0000P4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/28/2025	02/26/2027	3	1,992,359	549.13	74,666			34,161		9,739			(9,249)		9,453		0001
Purchased Call/UBSIBAIV Index/UB0000S9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/14/2025	02/12/2027	2	2,320,615	555.71	91,174			40,002		7,670			(11,302)		10,830		0001
Purchased Call/UBSIBAIV Index/UB0000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/14/2025	02/16/2027	1	1,197,805	555.71	46,595			20,573		4,046			(5,729)		5,625		0001
Purchased Call/UBSIBAIV Index/UB0000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/07/2025	02/05/2027	3	2,687,040	551.56	108,936			46,691		13,415			(13,507)		12,448		0001
Purchased Call/UBSIBAIV Index/UB0000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/17/2025	01/19/2027	1	224,729	548.47	8,742			3,523					(1,075)		1,008		0001
Purchased Call/UBSIBAIV Index/UB0000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/28/2025	01/27/2027	3	3,113,638	552.34	119,022			49,309		11,228			(14,703)		14,161		0001
Purchased Call/UBSIBAIV Index/UB0000NT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/04/2025	02/03/2027	2	2,480,370	547.9	102,765			43,553		11,635			(12,682)		11,411		0001
Purchased Call/UBSIBAIV Index/UB0000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/27/2025	02/25/2027	2	1,160,987	551.56	44,147			20,052		5,048			(5,451)		5,528		0001
Purchased Call/UBSIBAIV Index/UB0000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/27/2025	03/25/2027	3	1,903,061	551.31	72,148			35,629		9,471			(8,916)		9,437		0001
Purchased Call/UBSIBAIV Index/UB0000PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/19/2025	03/18/2027	3	2,211,649	545.87	88,869			42,885		13,727			(10,965)		10,860		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAI V Index/UB000PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/14/2025	03/12/2027	4	3,558,211	539.69	151,388			72,139		28,434			(18,720)		17,322		0001
Purchased Call/UBSIBAI V Index/UB000PP	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/17/2025	03/12/2027	4	1,400,839	543.69	57,713			27,563		9,377			(7,168)		6,819		0001
Purchased Call/UBSIBAI V Index/UB000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/13/2025	02/11/2027	2	2,151,122	554.8	81,988			35,634		7,409			(10,120)		10,023		0001
Purchased Call/UBSIBAI V Index/UB000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/08/2025	01/06/2027	2	2,338,357	541.7	91,644			35,301		13,099			(11,316)		10,259		0001
Purchased Call/UBSIBAI V Index/UB000MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/16/2025	01/14/2027	2	834,456	543.63	33,293			13,196		4,405			(4,111)		3,713		0001
Purchased Call/UBSIBAI V Index/UB000SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/21/2025	02/23/2027	1	642,311	554.79	24,986			11,257		2,357			(3,072)		3,049		0001
Purchased Call/UBSIBAI V Index/UB000MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/14/2025	01/13/2027	2	2,671,148	540.86	110,356			43,597		16,125			(13,634)		11,864		0001
Purchased Call/UBSIBAI V Index/UB000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/07/2025	02/09/2027	1	802,804	551.56	31,229			13,470		3,228			(3,840)		3,729		0001
Purchased Call/UBSIBAI V Index/UB000NR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/31/2025	02/02/2027	2	826,123	551.13	32,486			13,728		3,275			(4,002)		3,794		0001
Purchased Call/UBSIBAI V Index/UB000ND	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/24/2025	01/25/2027	1	738,104	552.48	28,712			11,809		2,614			(3,535)		3,346		0001
Purchased Call/UBSIBAI V Index/UB000NW	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/05/2025	02/04/2027	2	994,367	550.82	39,052			16,603		4,046			(4,822)		4,592		0001
Purchased Call/UBSIBAI V Index/UB000P7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/05/2025	03/03/2027	2	3,227,684	546.23	119,144			55,070		18,575			(14,710)		15,507		0001
Purchased Call/UBSIBAI V Index/UB000P7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/26/2025	03/19/2027	4	1,794,002	548.06	69,629			33,855		9,957			(8,612)		8,821		0001
Purchased Call/UBSIBAI V Index/UB000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/26/2025	03/24/2027	3	3,430,347	550.8	139,891			68,714		17,409			(17,274)		16,986		0001
Purchased Call/UBSIBAI V Index/UB000P0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/14/2025	03/15/2027	1	572,086	543.69	22,369			10,708		3,872			(2,754)		2,797		0001
Purchased Call/UBSIBAI V Index/UB000PW	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	03/19/2025	03/19/2027	2	2,082,900	548.68	81,080			39,315		11,419			(10,006)		10,242		0001
Purchased Call/UBSIBAI V Index/UB000N5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/22/2025	01/20/2027	1	60,101	548.47	2,527			1,023		255			(312)		270		0001
Purchased Call/UBSIBAI V Index/UB000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/21/2025	02/19/2027	3	2,486,533	554.79	93,358			41,826		8,868			(11,577)		11,637		0001
Purchased Call/UBSIBAI V Index/UB000NL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	01/10/2025	01/08/2027	3	4,638,001	542.11	175,638			68,188		25,697			(21,681)		20,420		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB000PS3 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/28/2025	03/01/2027	1	1,074,190	548.13	42,001			19,296		5,348			(5,171)		5,145		0001
Call/UBSIBAIV Index/UB000PSE Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/11/2025	03/05/2027	3	1,780,618	545.08	65,927			30,811		10,885			(8,175)		8,580		0001
Call/UBSIBAIV Index/UB000PSC Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/10/2025	03/05/2027	3	2,787,777	543.92	111,146			51,879		18,042			(13,739)		13,433		0001
Call/UBSIBAIV Index/UB000NSH Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/29/2025	01/28/2027	3	1,574,083	551.45	61,482			25,546		5,979			(7,591)		7,171		0001
Call/UBSIBAIV Index/UB000MSD Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/07/2025	01/04/2027	2	1,253,101	541.44	48,795			18,663		7,044			(6,010)		5,478		0001
Call/UBSIBAIV Index/UB000NS9 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/23/2025	01/22/2027	3	1,042,320	553.65	39,776			16,258		3,409			(4,918)		4,701		0001
Call/UBSIBAIV Index/UB000MSC Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/03/2025	01/05/2027	1	225,807	541.44	8,784			3,366		1,275			(1,060)		989		0001
Call/UBSIBAIV Index/UB000MS9 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/02/2025	12/31/2026	3	2,635,994	539.54	104,961			39,761		16,010			(12,990)		11,440		0001
Call/UBSIBAIV Index/UB000NSP Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/10/2025	01/11/2027	1	988,843	539.17	38,406			15,056		6,445			(4,728)		4,381		0001
Call/UBSIBAIV Index/UB000PSF Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/07/2025	03/08/2027	1	635,272	545.08	24,903			11,681		3,933			(3,066)		3,075		0001
Call/UBSIBAIV Index/UB000SJT Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/21/2025	02/22/2027	1	490,626	554.79	19,085			8,584		1,791			(2,350)		2,325		0001
Call/UBSIBAIV Index/UB000NSP Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/31/2025	02/01/2027	1	722,023	551.13	28,087			11,822		2,847			(3,458)		3,311		0001
Call/UBSIBAIV Index/UB000S85 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/07/2025	02/08/2027	1	594,975	551.56	23,145			9,965		3,607			(2,850)		2,759		0001
Call/UBSIBAIV Index/UB000S86 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/15/2025	05/07/2027	4	2,062,664	519.61	81,502			45,221		41,102			(10,118)		10,823		0001
Call/UBSIBAIV Index/UB000PS9 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/25/2025	04/16/2027	5	4,602,026	517.38	174,092			91,529		95,756			(21,603)		23,569		0001
Call/UBSIBAIV Index/UB000SN Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/20/2025	05/20/2027	4	2,412,921	521.75	91,789			52,280		45,628			(11,329)		12,864		0001
Call/UBSIBAIV Index/UB000S80 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/06/2025	05/06/2027	3	2,364,895	520.82	93,772			51,577		45,119			(11,573)		12,394		0001
Call/UBSIBAIV Index/UB000PSJ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/25/2025	04/26/2027	2	616,903	519.58	24,382			13,087		12,083			(3,005)		3,192		0001
Call/UBSIBAIV Index/UB000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/01/2025	06/25/2027	4	2,481,816	524.15	98,635			61,386		46,047			(12,293)		13,949		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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Purchased Call/UBSIBAIV Index/UB000RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/02/2025	05/03/2027	1	389,130	521.23	15,332			8,372		7,282			(1,888)		2,032		0001	
Purchased Call/UBSIBAIV Index/UB000OSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/14/2025	04/09/2027	3	2,747,840	517.23	102,640			52,758		56,813			(12,669)		13,908		0001	
Purchased Call/UBSIBAIV Index/UB000RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/30/2025	04/30/2027	2	3,421,886	520.23	134,948			73,288		65,956			(16,657)		17,799		0001	
Purchased Call/UBSIBAIV Index/UB000RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/25/2025	04/23/2027	2	2,177,851	519.29	86,013			45,966		42,871			(10,631)		11,227		0001	
Purchased Call/UBSIBAIV Index/UB000OSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/04/2025	04/02/2027	3	1,937,304	551.54	62,266			31,377		9,858			(7,683)		9,713		0001	
Purchased Call/UBSIBAIV Index/UB000RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/24/2025	04/22/2027	4	2,446,492	516.91	97,337			51,692		52,225			(12,018)		12,596		0001	
Purchased Call/UBSIBAIV Index/UB000OSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/01/2025	04/01/2027	3	3,478,564	550.28	132,632			66,575		18,672			(16,369)		17,417		0001	
Purchased Call/UBSIBAIV Index/UB000OSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/14/2025	04/09/2027	4	2,308,455	515.59	93,460			48,278		50,545			(11,612)		11,684		0001	
Purchased Call/UBSIBAIV Index/UB000OSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/15/2025	05/13/2027	3	3,536,693	520.36	137,788			77,117		69,343			(17,005)		18,696		0001	
Purchased Call/UBSIBAIV Index/UB000OSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/21/2025	05/19/2027	3	3,199,339	521.96	124,335			70,663		59,963			(15,356)		17,037		0001	
Purchased Call/UBSIBAIV Index/UB000RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/30/2025	04/28/2027	4	5,118,632	520.09	205,122			110,660		98,824			(25,336)		26,557		0001	
Purchased Call/UBSIBAIV Index/UB000OSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/23/2025	05/21/2027	4	2,555,315	520.14	101,173			58,235		51,136			(12,547)		13,640		0001	
Purchased Call/UBSIBAIV Index/UB000OST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/10/2025	04/08/2027	3	2,536,410	510.5	109,603			56,073		65,905			(13,527)		12,820		0001	
Purchased Call/UBSIBAIV Index/UB000OSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/07/2025	04/02/2027	3	1,568,381	522.43	54,656			27,656		26,543			(6,775)		7,863		0001	
Purchased Call/UBSIBAIV Index/UB000OSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/14/2025	04/09/2027	3	1,779,100	514.36	72,329			37,393		40,637			(8,977)		9,004		0001	
Purchased Call/UBSIBAIV Index/UB000OSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/23/2025	05/24/2027	3	698,331	520.53	27,571			15,906		13,858			(3,404)		3,741		0001	
Purchased Call/UBSIBAIV Index/UB000OSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/04/2025	04/02/2027	3	3,028,965	539.21	87,639			44,282		26,431			(10,831)		15,186		0001	
Purchased Call/UBSIBAIV Index/UB000RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/21/2025	04/15/2027	4	2,718,250	517.31	106,166			55,425		56,596			(13,125)		13,868		0001	
Purchased Call/UBSIBAIV Index/UB000OSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/09/2025	04/07/2027	2	3,860,812	515.4	135,173			68,984		84,811			(16,689)		19,488		0001	

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Purchased Call/UBSIBAIV Index/UB000S87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/09/2025	05/10/2027	2	493,695	519.61	19,432			10,803		9,886			(2,384)		2,600		0001
Purchased Call/UBSIBAIV Index/UB000TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/11/2025	06/09/2027	2	2,977,574	522.79	117,668			70,251		56,143			(14,528)		16,253		0001
Purchased Call/UBSIBAIV Index/UB000TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/23/2025	06/04/2027	5	2,380,264	522.74	93,660			55,422		44,597			(11,573)		12,918		0001
Purchased Call/UBSIBAIV Index/UB000TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/30/2025	05/28/2027	2	2,815,736	522.07	110,358			64,383		53,355			(13,660)		15,156		0001
Purchased Call/UBSIBAIV Index/UB000TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/06/2025	06/04/2027	2	2,130,586	523.15	82,620			49,011		38,361			(10,249)		11,563		0001
Purchased Call/UBSIBAIV Index/UB000TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/05/2025	06/04/2027	4	2,711,265	522.99	106,128			62,903		50,360			(13,126)		14,714		0001
Purchased Call/UBSIBAIV Index/UB000TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/29/2025	05/28/2027	3	2,175,114	521.85	85,672			49,983		41,536			(10,604)		11,708		0001
Purchased Call/UBSIBAIV Index/UB000TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/28/2025	05/28/2027	3	1,919,012	521.51	75,503			43,866		37,062			(9,316)		10,329		0001
Purchased Call/UBSIBAIV Index/UB000TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/20/2025	06/21/2027	2	781,411	520.67	30,827			18,916		16,101			(3,797)		4,324		0001
Purchased Call/UBSIBAIV Index/UB000US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/27/2025	06/28/2027	1	638,335	524.15	25,150			15,671		11,862			(3,006)		3,560		0001
Purchased Call/UBSIBAIV Index/UB000PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/11/2025	04/12/2027	1	344,246	515.59	13,529			6,997		7,573			(1,666)		1,749		0001
Purchased Call/UBSIBAIV Index/UB000PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/02/2025	04/30/2027	3	5,054,329	520.23	202,529			110,210		97,423			(25,040)		26,290		0001
Purchased Call/UBSIBAIV Index/UB000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/12/2025	05/07/2027	4	1,881,712	519.88	73,488			40,711		37,151			(9,091)		9,874		0001
Purchased Call/UBSIBAIV Index/UB000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/07/2025	05/07/2027	2	1,640,854	521.55	62,801			34,687		30,563			(7,750)		8,610		0001
Purchased Call/UBSIBAIV Index/UB000US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/25/2025	06/23/2027	2	2,029,151	522.8	82,484			50,835		38,097			(10,184)		11,263		0001
Purchased Call/UBSIBAIV Index/UB000TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/18/2025	06/17/2027	4	2,468,728	520.66	97,613			59,673		50,594			(12,066)		13,999		0001
Purchased Call/UBSIBAIV Index/UB000US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/23/2025	06/17/2027	3	3,509,223	520.67	142,331			87,108		71,884			(17,673)		19,330		0001
Purchased Call/UBSIBAIV Index/UB000RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/08/2025	05/05/2027	2	2,688,393	520.81	104,798			57,527		50,837			(12,939)		13,967		0001
Purchased Call/UBSIBAIV Index/UB000TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/18/2025	06/17/2027	3	2,005,359	522.3	77,995			47,538		40,318			(9,626)		11,046		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB0000SH Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/01/2025	03/31/2027	2	4,320,897	547.39	180,089			90,171		26,298			(22,234)		21,604		0001
Call/UBSIBAIV Index/UB0000S4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/25/2025	06/24/2027	3	2,596,875	524.4	101,344			62,556		47,506			(12,503)		14,417		0001
Call/UBSIBAIV Index/UB0000SI Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/20/2025	05/14/2027	3	2,480,719	522.82	95,194			53,714		44,742			(11,812)		13,130		0001
Call/UBSIBAIV Index/UB0000SP Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/04/2025	04/05/2027	1	476,919	522.43	18,838			9,562		8,119			(2,319)		2,401		0001
Call/UBSIBAIV Index/UB0000TQ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/13/2025	06/14/2027	1	574,838	523.26	22,534			13,607		11,253			(2,774)		3,156		0001
Call/UBSIBAIV Index/UB0000R3 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/16/2025	04/14/2027	2	3,488,680	517.11	137,218			71,369		73,026			(16,946)		17,775		0001
Call/UBSIBAIV Index/UB0000R8 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/17/2025	04/19/2027	1	432,885	517.38	17,056			8,973		9,051			(2,097)		2,220		0001
Call/UBSIBAIV Index/UB0000J6 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/02/2025	06/25/2027	3	1,693,908	523.62	67,676			41,976		31,863			(8,335)		9,415		0001
Call/UBSIBAIV Index/UB0000SJ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/16/2025	05/17/2027	1	394,924	522.82	15,481			8,752		7,160			(1,906)		2,098		0001
Call/UBSIBAIV Index/UB0000T6 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	06/06/2025	06/07/2027	1	543,084	523.15	21,289			12,650		10,082			(2,621)		2,956		0001
Call/UBSIBAIV Index/UB0000SD Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/15/2025	05/14/2027	1	1,786,943	520.11	73,049			41,109		35,634			(9,018)		9,321		0001
Call/UBSIBAIV Index/UB0000SU Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/23/2025	05/26/2027	1	304,515	520.53	11,937			6,887		6,062			(1,466)		1,635		0001
Call/UBSIBAIV Index/UB0000JF Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/01/2025	07/01/2027	5	3,435,901	524.52	134,602			84,685		63,298			(16,628)		19,223		0001
Call/UBSIBAIV Index/UB0000JM Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/08/2025	07/07/2027	3	2,803,748	523.86	111,236			70,721		53,291			(13,736)		15,789		0001
Call/UBSIBAIV Index/UB0000JN Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/09/2025	07/08/2027	3	2,423,904	524.27	96,453			61,428		45,639			(11,904)		13,688		0001
Call/UBSIBAIV Index/UB0000SA Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/12/2025	07/21/2027	5	3,190,919	523.46	129,879			85,176		62,733			(16,058)		18,239		0001
Call/UBSIBAIV Index/UB0000S4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/18/2025	07/16/2027	3	1,127,997	522.95	44,221			28,752		22,384			(5,465)		6,414		0001
Call/UBSIBAIV Index/UB0000SJW Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/12/2025	09/13/2027	1	789,205	540.1	31,649			23,073		9,925			(3,897)		4,820		0001
Call/UBSIBAIV Index/UB0000SY Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/12/2025	09/14/2027	2	780,589	540.1	30,749			22,442		9,711			(3,794)		4,712		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAI V Index/UB000/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/10/2025	09/10/2027	2	1,220,864	540.64	49,762			36,130		14,807			(6,141)		7,342		0001
Purchased Call/UBSIBAI V Index/UB000/SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/22/2025	09/17/2027	4	2,928,910	537.38	115,812			85,608		40,101			(14,368)		17,730		0001
Purchased Call/UBSIBAI V Index/UB000/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/29/2025	08/31/2027	3	1,464,867	534.59	55,226			39,360		21,360			(6,825)		8,725		0001
Purchased Call/UBSIBAI V Index/UB000/SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/15/2025	08/17/2027	1	287,991	525.95	11,347			7,840		5,436			(1,395)		1,692		0001
Purchased Call/UBSIBAI V Index/UB000/SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/07/2025	08/05/2027	4	2,352,121	523.98	93,151			62,901		46,465			(11,497)		13,654		0001
Purchased Call/UBSIBAI V Index/UB000/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/24/2025	07/16/2027	3	1,542,647	522.89	61,080			39,773		30,656			(7,572)		8,771		0001
Purchased Call/UBSIBAI V Index/UB000/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/31/2025	07/29/2027	3	2,572,802	525.65	99,884			66,472		47,684			(12,324)		14,829		0001
Purchased Call/UBSIBAI V Index/UB000/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/22/2025	07/22/2027	4	2,677,799	524.91	106,408			69,823		50,306			(13,136)		15,322		0001
Purchased Call/UBSIBAI V Index/UB000/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/12/2025	08/11/2027	4	2,475,710	524.49	102,962			70,397		48,518			(12,712)		14,459		0001
Purchased Call/UBSIBAI V Index/UB000/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/29/2025	08/27/2027	3	1,863,768	534.59	71,306			50,642		26,993			(8,840)		11,059		0001
Purchased Call/UBSIBAI V Index/UB000/ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/11/2025	09/10/2027	4	3,298,749	542.56	127,065			92,451		37,475			(15,705)		19,838		0001
Purchased Call/UBSIBAI V Index/UB000/SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/04/2025	09/02/2027	4	3,323,964	531.84	133,323			95,308		53,202			(16,469)		19,837		0001
Purchased Call/UBSIBAI V Index/UB000/SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/25/2025	08/25/2027	3	2,706,825	531.56	111,090			78,082		43,162			(13,715)		16,029		0001
Purchased Call/UBSIBAI V Index/UB000/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/27/2025	08/26/2027	2	3,156,599	533.51	125,534			88,365		47,266			(15,490)		18,711		0001
Purchased Call/UBSIBAI V Index/UB000/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/11/2025	08/06/2027	4	2,880,872	524.56	113,266			77,259		54,976			(14,082)		16,460		0001
Purchased Call/UBSIBAI V Index/UB000/SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/01/2025	08/02/2027	1	522,326	523.15	20,580			13,814		10,549			(2,534)		3,023		0001
Purchased Call/UBSIBAI V Index/UB000/SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/13/2025	08/12/2027	4	2,876,755	526.94	118,896			81,467		52,259			(14,680)		16,830		0001
Purchased Call/UBSIBAI V Index/UB000/SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/29/2025	09/24/2027	3	4,783,385	535.16	191,240			143,055		71,219			(23,714)		29,145		0001
Purchased Call/UBSIBAI V Index/UB000/SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/15/2025	08/13/2027	5	2,124,308	530.3	78,881			54,268		34,626			(9,742)		12,482		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAI V Index/UB000/ISII	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/22/2025	08/24/2027	1	439,425	533.51	17,357			12,160		6,561			(2,134)		2,600		0001
Purchased Call/UBSIBAI V Index/UB000/SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/25/2025	09/24/2027	4	1,614,830	538.18	61,470			45,822		22,811			(7,500)		9,839		0001
Purchased Call/UBSIBAI V Index/UB000/USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/15/2025	07/14/2027	2	3,157,788	525.33	118,266			76,332		57,805			(14,608)		17,917		0001
Purchased Call/UBSIBAI V Index/UB000/ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/21/2025	08/20/2027	4	3,104,033	526.6	130,871			91,423		57,640			(16,177)		18,292		0001
Purchased Call/UBSIBAI V Index/UB000/SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/09/2025	09/09/2027	3	1,775,210	537.13	73,018			52,805		24,164			(9,010)		10,865		0001
Purchased Call/UBSIBAI V Index/UB000/SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/26/2025	09/24/2027	3	4,959,465	533.86	197,996			147,844		76,975			(24,463)		30,217		0001
Purchased Index/UB000/SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/23/2025	09/23/2027	3	2,662,090	538.04	103,723			76,989		36,027			(12,795)		16,205		0001
Purchased Call/UBSIBAI V Index/UB000/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/16/2025	09/15/2027	4	4,092,956	541.11	159,253			116,583		49,309			(19,666)		24,730		0001
Purchased Call/UBSIBAI V Index/UB000/ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/14/2025	07/09/2027	4	2,205,437	525.19	85,566			54,938		40,243			(10,618)		12,446		0001
Purchased Call/UBSIBAI V Index/UB000/S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/17/2025	08/18/2026	1	135,689	539.5	2,417			855		295			(548)		420		0001
Purchased Call/UBSIBAI V Index/UB000/SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/30/2025	07/28/2027	3	2,422,666	525.55	94,981			63,155		44,978			(11,736)		13,949		0001
Purchased Call/UBSIBAI V Index/UB000/SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/10/2025	07/09/2027	3	2,528,028	524.82	100,749			64,404		46,701			(12,434)		14,267		0001
Purchased Call/UBSIBAI V Index/UB000/SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/08/2025	07/02/2027	4	1,985,749	524.26	78,839			49,751		36,960			(9,733)		11,122		0001
Purchased Call/UBSIBAI V Index/UB000/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/08/2025	07/02/2027	3	4,442,891	525.01	171,625			108,425		80,657			(21,258)		24,884		0001
Purchased Call/UBSIBAI V Index/UB000/S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/19/2025	09/17/2027	6	1,915,691	538.7	74,319			54,840		25,105			(9,197)		11,396		0001
Purchased Call/UBSIBAI V Index/UB000/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	07/15/2025	07/09/2027	3	2,411,352	525.8	93,621			59,979		43,118			(11,571)		13,609		0001
Purchased Call/UBSIBAI V Index/UB000/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	10/28/2025	09/17/2027	5	2,251,682	538.63	87,484			64,685		28,576			(10,845)		13,630		0001
Purchased Call/UBSIBAI V Index/UB000/SIM	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	08/19/2025	08/18/2027	4	2,812,800	526.09	114,917			79,724		52,918			(14,197)		16,543		0001
Purchased Call/UBSIBAI V Index/UB000/SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/10/2025	09/08/2027	5	5,442,674	537.45	217,229			156,960		73,055			(26,830)		32,608		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB000/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/22/2025	09/22/2027	6	4,160,772	537.64	163,345			121,233		56,956			(20,180)		25,304		0001
Purchased Call/UBSIBAIV Index/UB000/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/11/2025	07/12/2027	1	630,615	525.19	24,783			15,920		11,561			(3,051)		3,570		0001
Purchased Call/UBSIBAIV Index/UB000/SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/25/2025	08/20/2027	3	3,302,973	533.51	127,870			89,424		48,982			(15,836)		19,464		0001
Purchased Call/UBSIBAIV Index/UB000/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/14/2025	09/16/2027	4	3,196,365	541.18	121,724			89,329		38,493			(15,041)		19,331		0001
Purchased Call/UBSIBAIV Index/UB000/S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/01/2025	07/30/2027	4	2,108,536	525.55	82,420			55,212		41,869			(10,190)		12,165		0001
Purchased Call/UBSIBAIV Index/UB000/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/29/2025	09/29/2027	5	6,482,224	536.32	250,036			187,850		93,874			(30,879)		39,738		0001
Purchased Call/UBSIBAIV Index/UB000/SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/29/2025	09/01/2027	1	574,465	534.59	22,691			16,146		8,391			(2,766)		3,425		0001
Purchased Call/UBSIBAIV Index/UB000/SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/25/2025	07/26/2027	1	421,470	525.59	16,564			10,959		7,791			(2,039)		2,422		0001
Purchased Call/UBSIBAIV Index/UB000/SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/06/2025	08/04/2027	3	3,043,453	524.46	118,741			80,072		59,122			(14,664)		17,649		0001
Purchased Call/UBSIBAIV Index/UB000/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/26/2025	09/27/2027	1	914,250	535.16	36,113			27,023		13,678			(4,446)		5,586		0001
Purchased Call/UBSIBAIV Index/UB000/S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/27/2025	08/27/2027	3	2,446,923	534.14	97,937			63,328		35,962			(12,089)		14,519		0001
Purchased Call/UBSIBAIV Index/UB000/SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/10/2025	09/03/2027	4	4,467,834	535.84	178,358			128,168		62,823			(22,077)		26,689		0001
Purchased Call/UBSIBAIV Index/UB000/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/19/2025	08/13/2027	4	2,652,425	525.95	105,230			72,623		49,778			(13,048)		15,522		0001
Purchased Call/UBSIBAIV Index/UB000/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/06/2025	08/06/2027	3	1,211,873	524.39	47,761			32,406		23,664			(5,897)		7,042		0001
Purchased Call/UBSIBAIV Index/UB000/SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/01/2025	07/30/2027	3	1,401,983	523.15	56,323			37,774		28,196			(6,966)		8,089		0001
Purchased Call/UBSIBAIV Index/UB000/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/30/2025	07/23/2027	3	2,166,633	525.59	84,710			55,992		39,871			(10,507)		12,410		0001
Purchased Call/UBSIBAIV Index/UB000/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/05/2025	09/03/2027	4	2,116,567	534	87,100			62,588		31,623			(10,779)		12,644		0001
Purchased Call/UBSIBAIV Index/UB000/SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/01/2025	06/30/2027	4	5,334,222	524.73	208,727			130,682		97,447			(25,773)		29,811		0001
Purchased Call/UBSIBAIV Index/UB000/SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/22/2025	08/23/2027	1	824,486	533.51	32,485			22,744		12,289			(3,999)		4,873		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAI V Index/UB000/57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/18/2025	07/19/2027	1	966,380	522.89	37,979			24,762		19,287			(4,676)		5,512		0001
Purchased Call/UBSIBAI V Index/UB000/50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/24/2025	07/23/2027	2	1,908,978	525.99	74,283			48,881		34,677			(9,165)		10,934		0001
Purchased Call/UBSIBAI V Index/UB000/50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/17/2025	07/16/2027	2	2,019,456	523.43	78,583			51,000		39,454			(9,698)		11,482		0001
Purchased Call/UBSIBAI V Index/UB000/52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/17/2025	08/17/2028	1	89,853	539.5	1,599			563		192			(363)		277		0001
Purchased Call/UBSIBAI V Index/UB000/5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/25/2025	07/23/2027	2	2,214,565	525.25	87,341			57,847		41,202			(10,794)		12,885		0001
Purchased Call/UBSIBAI V Index/UB000/5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/15/2025	08/13/2027	3	2,245,555	527.35	86,489			59,592		40,292			(10,690)		13,141		0001
Purchased Call/UBSIBAI V Index/UB000/55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/28/2025	08/27/2027	3	3,525,507	535.04	137,868			97,768		50,336			(17,037)		20,918		0001
Purchased Call/UBSIBAI V Index/UB000/5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/05/2025	09/07/2027	1	599,726	535.84	23,749			17,094		8,491			(2,920)		3,596		0001
Purchased Call/UBSIBAI V Index/UB000/5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/22/2025	08/20/2027	3	1,579,916	528.01	61,577			42,926		28,041			(7,600)		9,910		0001
Purchased Call/UBSIBAI V Index/UB000/5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/20/2025	08/19/2027	3	1,986,010	527.55	77,609			53,885		35,410			(9,574)		11,592		0001
Purchased Call/UBSIBAI V Index/UB000/5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/12/2025	09/10/2027	2	2,658,362	540.1	106,054			77,249		32,830			(13,138)		15,987		0001
Purchased Call/UBSIBAI V Index/UB000/5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/01/2025	09/30/2027	3	2,019,791	535.02	81,539			61,326		30,498			(10,061)		12,374		0001
Purchased Call/UBSIBAI V Index/UB000/5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/19/2025	09/21/2027	1	401,670	537.38	15,906			11,755		5,537			(1,956)		2,441		0001
Purchased Call/UBSIBAI V Index/UB000/5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/04/2025	07/30/2027	3	1,908,264	524.74	73,544			49,139		36,480			(9,077)		11,010		0001
Purchased Call/UBSIBAI V Index/UB000/56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/08/2025	08/09/2027	1	641,200	524.56	25,263			17,201		12,505			(3,110)		3,737		0001
Purchased Call/UBSIBAI V Index/UB000/53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/07/2025	08/06/2027	2	1,606,969	524.41	63,377			43,052		31,359			(7,832)		9,338		0001
Purchased Call/UBSIBAI V Index/UB000/5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/03/2025	09/03/2027	3	2,227,947	531.78	91,329			65,425		35,782			(11,272)		13,309		0001
Purchased Call/UBSIBAI V Index/UB000/5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/26/2025	09/28/2027	1	497,488	535.16	19,651			14,711		7,454			(2,416)		3,042		0001
Purchased Call/UBSIBAI V Index/UB000/5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/29/2025	08/30/2027	1	1,005,458	534.59	39,716			28,228		14,636			(4,890)		5,983		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB000/S9 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/19/2025	09/20/2027	1	903,266	537.38	35,679			26,354		12,431			(4,383)		5,483		0001
Call/UBSIBAIV Index/UB000/S7 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/08/2025	08/10/2027	1	146,482	524.56	5,772			3,932		2,861			(710)			855	0001
Call/UBSIBAIV Index/UB000/S8Y Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/15/2025	07/15/2027	3	2,222,109	523.3	87,237			56,375		43,532			(10,764)		12,821		0001
Call/UBSIBAIV Index/UB000/SJ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/15/2025	08/16/2027	1	706,545	529.95	27,917			19,277		13,355			(3,437)		4,159		0001
Call/UBSIBAIV Index/UB1003SD Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/31/2025	12/29/2027	3	3,978,167	532.94	156,790			137,403		72,482			(19,345)		26,298		0001
Call/UBSIBAIV Index/UB1003SH Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/31/2025	12/31/2027	5	1,351,683	530.74	18,840			69,641		37,976			(9,460)		12,922		0001
Call/UBSIBAIV Index/UB000ZSF Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/10/2025	10/12/2027	1	367,243	529.86	14,506			11,154		6,634			(1,794)		2,274		0001
Call/UBSIBAIV Index/UB000ZS2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/03/2025	10/05/2027	2	1,320,186	539.52	49,491			37,672		17,378			(6,105)		8,125		0001
Call/UBSIBAIV Index/UB000ZSN Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/04/2025	10/15/2027	5	4,214,576	534.5	166,345			129,088		66,203			(20,563)		26,172		0001
Call/UBSIBAIV Index/UB000ZSY Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/23/2025	10/22/2027	3	2,255,723	537.12	86,883			88,147		32,244			(10,726)		13,782		0001
Call/UBSIBAIV Index/UB000ZSU Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/21/2025	10/20/2027	4	3,361,328	537.6	133,779			104,403		48,248			(16,526)		20,966		0001
Call/UBSIBAIV Index/UB1000S5 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/24/2025	10/26/2027	1	1,122,483	536.24	44,448			34,985		16,972			(5,465)		7,038		0001
Call/UBSIBAIV Index/UB000ZSJ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/14/2025	10/14/2027	3	2,560,411	537.27	99,594			76,854		36,781			(12,291)		15,886		0001
Call/UBSIBAIV Index/UB1000S8 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/29/2025	10/29/2027	4	2,173,809	533.99	80,558			63,923		35,413			(9,943)		13,666		0001
Call/UBSIBAIV Index/UB1001SA Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/25/2025	11/17/2027	6	4,343,620	526.27	169,506			138,811		91,369			(20,937)		27,752		0001
Call/UBSIBAIV Index/UB000ZS6 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/14/2025	10/07/2027	4	2,915,452	536.99	113,974			86,974		41,784			(14,083)		17,975		0001
Call/UBSIBAIV Index/UB1002S5 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/08/2025	12/03/2027	3	4,340,682	529.3	169,790			143,150		85,192			(20,971)		28,103		0001
Call/UBSIBAIV Index/UB1002SL Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/12/2025	12/14/2027	1	1,371,182	529.4	54,399			46,478		27,305			(6,688)		8,996		0001
Call/UBSIBAIV Index/UB000ZS8 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/20/2025	10/08/2027	4	1,711,669	537.55	64,263			49,191		24,134			(7,936)		10,563		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/UBSIBAIV Index/UB100IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/18/2025	11/12/2027	4	3,097,760	525.07	123,306			100,562		67,072			(15,273)		19,709		0001
Purchased Call/UBSIBAIV Index/UB100ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/25/2025	11/19/2027	4	3,580,620	525.27	144,877			119,554		77,682			(17,941)		22,916		0001
Purchased Call/UBSIBAIV Index/UB100ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/05/2025	11/04/2027	5	2,063,403	527.85	80,712			64,634		40,797			(9,963)		13,039		0001
Purchased Call/UBSIBAIV Index/UB100IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/11/2025	12/03/2027	3	3,378,288	527.96	131,173			110,770		66,938			(16,242)		21,872		0001
Purchased Call/UBSIBAIV Index/UB100OSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/03/2025	11/03/2027	5	3,672,115	530.42	137,088			109,625		67,145			(16,929)		23,185		0001
Purchased Call/UBSIBAIV Index/UB100OSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/07/2025	11/09/2027	1	1,571,889	528.74	62,247			50,260		30,458			(7,653)		9,975		0001
Purchased Index/UB100ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/17/2025	10/18/2027	1	1,040,677	534.3	41,211			32,028		16,524			(5,074)		6,480		0001
Purchased Call/UBSIBAIV Index/UB100ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/15/2025	12/15/2027	4	4,081,416	529.37	157,395	3,269		137,739		81,074			(19,789)		26,683		0001
Purchased Call/UBSIBAIV Index/UB100OS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/28/2025	10/22/2027	4	3,635,634	536.24	144,809			113,921		54,640			(17,944)		22,716		0001
Purchased Call/UBSIBAIV Index/UB100ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/14/2025	10/08/2027	3	3,236,525	528.86	135,681			104,166		56,148			(16,818)		19,973		0001
Purchased Call/UBSIBAIV Index/UB100OST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/11/2025	11/05/2027	6	3,879,633	528.74	156,035			126,126		74,801			(19,369)		24,537		0001
Purchased Index/UB100ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/12/2025	12/10/2027	3	3,539,921	529.4	138,378			119,033		68,856			(17,255)		23,050		0001
Purchased Call/UBSIBAIV Index/UB100IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/14/2025	11/12/2027	5	3,677,935	526.27	143,797			117,135		76,914			(17,774)		23,400		0001
Purchased Call/UBSIBAIV Index/UB100OS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/27/2025	10/27/2027	5	5,413,421	537.65	205,996			162,814		78,438			(25,458)		33,973		0001
Purchased Index/UB100ZSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/11/2025	12/10/2027	2	3,250,241	531.78	126,369			107,760		59,848			(15,607)		21,163		0001
Purchased Call/UBSIBAIV Index/UB100ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/08/2025	12/08/2027	4	3,614,506	525.82	144,128			122,215		78,856			(17,803)		23,487		0001
Purchased Call/UBSIBAIV Index/UB100ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/24/2025	12/17/2027	5	3,390,351	528.62	137,215			118,455		66,983			(16,968)		22,200		0001
Purchased Call/UBSIBAIV Index/UB100IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/20/2025	11/19/2027	2	5,337,749	522.58	217,151			178,936		125,077			(26,827)		34,161		0001
Purchased Call/UBSIBAIV Index/UB100IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/26/2025	11/26/2027	3	5,122,413	533.45	200,028			166,682		88,153			(24,675)		32,974		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /UBSIBAIV Index/UB100056	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/03/2025	10/29/2027	2	3,427,320	530.2	135,303			107,721		62,678			(16,763)		21,546		0001
Purchased Call /UBSIBAIV Index/UB100352	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/22/2025	12/22/2027	4	2,871,948	532.43	111,774	3,500		100,086		52,661			(14,209)		18,881		0001
Purchased Call /UBSIBAIV Index/UB100288	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/05/2025	12/06/2027	1	1,080,664	527.96	43,081			36,385		22,334			(5,304)		7,079		0001
Purchased Call /UBSIBAIV Index/UB100357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/26/2025	12/27/2027	1	2,806,707	534.42	110,865			96,835		48,866			(13,650)		18,325		0001
Purchased Call /UBSIBAIV Index/UB10028R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/16/2025	12/16/2027	2	2,038,435	528.94	80,204			68,954		41,050			(9,905)		13,337		0001
Purchased Call /UBSIBAIV Index/UB100354	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/31/2025	12/23/2027	5	4,369,631	533.09	171,813	1,903		151,169		78,684			(21,336)		28,749		0001
Purchased Call /UBSIBAIV Index/UB100359	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/05/2026	12/23/2027	6	7,529,510	534.42	287,881	6,746		257,345		130,427			(36,415)		49,539		0001
Purchased Call /UBSIBAIV Index/UB10035F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/05/2026	12/30/2027	5	2,741,975	532.83	95,548	10,804		89,543		50,191			(13,065)		18,140		0001
Purchased Call /UBSIBAIV Index/UB100050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/23/2025	10/22/2027	3	5,760,881	536.92	226,722			178,047		84,736			(28,009)		35,996		0001
Purchased Call /UBSIBAIV Index/UB000231	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/03/2025	10/01/2027	3	2,997,274	539.52	116,973			88,613		38,185			(14,436)		18,380		0001
Purchased Call /UBSIBAIV Index/UB00023A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/09/2025	10/08/2027	4	3,595,268	562.56	135,170			103,917		56,723			(16,745)		22,187		0001
Purchased Call /UBSIBAIV Index/UB10005Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/10/2025	11/05/2027	3	4,650,196	526.6	186,339			149,973		95,505			(23,017)		29,410		0001
Purchased Call /UBSIBAIV Index/UB00025Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/20/2025	10/15/2027	3	3,173,880	534.3	130,791			101,630		50,170			(16,212)		19,709		0001
Purchased Call /UBSIBAIV Index/UB100156	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/14/2025	11/15/2027	2	1,607,768	525.07	63,764			52,051		34,929			(7,858)		10,255		0001
Purchased Call /UBSIBAIV Index/UB100158	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/14/2025	11/16/2027	1	2,412,386	525.07	95,289			77,750		52,469			(11,716)		15,400		0001
Purchased Call /UBSIBAIV Index/UB10005Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/12/2025	11/11/2027	3	1,914,360	531.89	74,182			60,079		33,846			(9,153)		12,170		0001
Purchased Call /UBSIBAIV Index/UB00015V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/01/2025	10/01/2027	3	1,606,633	536.68	65,467			49,445		23,037			(8,062)		9,852		0001
Purchased Call /UBSIBAIV Index/UB100151	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/14/2025	11/12/2027	3	3,617,292	531	138,295			112,210		65,785			(17,057)		23,014		0001
Purchased Call /UBSIBAIV Index/UB10005D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/31/2025	10/29/2027	3	5,417,981	529.83	214,186			170,249		100,214			(26,457)		34,060		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /UBS/BA1V Index/UB1001S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/03/2025	12/01/2027	4	4,733,178	526	192,275			161,029		101,948			(23,731)		30,394		0001
Purchased Call /UBS/BA1V Index/UB1001S1V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/28/2025	11/30/2027	1	1,049,857	530.53	41,574			34,721		19,808			(5,112)		6,781		0001
Purchased Call /UBS/BA1V Index/UB1000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/12/2025	11/10/2027	3	3,914,277	529.89	198,611			128,293		73,381			(19,573)		24,862		0001
Purchased Call /UBS/BA1V Index/UB1000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/24/2025	10/25/2027	1	1,548,296	536.24	61,313			48,240		23,376			(7,549)		9,700		0001
Purchased Call /UBS/BA1V Index/UB1001S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/21/2025	11/22/2027	2	1,887,982	525.27	67,189			55,459		36,749			(8,275)		10,830		0001
Purchased Call /UBS/BA1V Index/UB1001S1W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/28/2025	11/26/2027	2	1,146,565	530.53	44,937			37,500		21,526			(5,559)		7,381		0001
Purchased Call /UBS/BA1V Index/UB0002S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/07/2025	10/06/2027	5	3,887,961	538.87	147,618			112,315		52,081			(18,228)		23,827		0001
Purchased Call /UBS/BA1V Index/UB0002SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/15/2025	10/13/2027	4	4,249,798	534.16	175,851			135,429		67,270			(21,704)		26,343		0001
Purchased Call /UBS/BA1V Index/UB1000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/04/2025	11/01/2027	2	2,198,883	530.2	86,711			69,064		40,371			(10,677)		13,859		0001
Purchased Call /UBS/BA1V Index/UB0002S1W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/22/2025	10/21/2027	4	2,555,551	538.48	98,773			77,188		35,722			(12,193)		15,954		0001
Purchased Call /UBS/BA1V Index/UB1000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/07/2025	11/05/2027	3	1,854,789	526.6	73,452			58,983		38,098			(9,064)		11,731		0001
Purchased Call /UBS/BA1V Index/UB1001SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/20/2025	11/19/2027	3	1,865,970	522.41	64,033			52,668		37,821			(7,903)		10,278		0001
Purchased Call /UBS/BA1V Index/UB1001SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/18/2025	11/18/2027	3	3,008,888	525.29	114,778			94,041		65,180			(14,161)		19,241		0001
Purchased Call /UBS/BA1V Index/UB0002SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/15/2025	10/15/2027	3	1,704,540	536.45	64,673			50,123		25,173			(7,985)		10,585		0001
Purchased Call /UBS/BA1V Index/UB1002SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/10/2025	12/09/2027	4	3,976,455	526.25	183,937			139,147		86,785			(20,237)		25,871		0001
Purchased Call /UBS/BA1V Index/UB1001S1X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/28/2025	11/29/2027	1	1,370,487	530.53	54,271			45,313		25,826			(6,682)		8,844		0001
Purchased Call /UBS/BA1V Index/UB1002S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/02/2025	12/02/2027	3	2,575,376	527.62	103,921			87,146		55,000			(12,820)		16,860		0001
Purchased Call /UBS/BA1V Index/UB1003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/23/2025	12/17/2027	3	3,371,440	529.99	136,655			118,062		65,952			(16,930)		22,076		0001
Purchased Call /UBS/BA1V Index/UB1002S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/10/2025	12/10/2027	3	2,207,316	528.78	89,099			75,764		44,341			(10,992)		14,373		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB1000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/29/2025	10/28/2027	4	2,610,872	537.4	97,421			77,045		38,180			(12,023)		16,389		0001
Purchased Call/UBSIBAIV Index/UB1002S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/04/2025	12/03/2027	4	2,586,433	530.48	100,140			84,495		49,051			(12,384)		16,746		0001
Purchased Call/UBSIBAIV Index/UB1000ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/10/2025	10/11/2027	1	1,689,062	528.86	63,558			48,860		28,028			(7,825)		9,956		0001
Purchased Call/UBSIBAIV Index/UB1000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/06/2025	10/01/2027	3	3,734,526	538.54	148,710			112,523		50,411			(18,389)		22,301		0001
Purchased Call/UBSIBAIV Index/UB1001SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/25/2025	11/24/2027	4	2,301,875	527.99	124,977			103,721		58,534			(15,442)		18,649		0001
Purchased Call/UBSIBAIV Index/UB1002SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/05/2025	12/07/2027	1	1,161,147	527.96	45,981			38,844		23,804			(5,653)		7,542		0001
Purchased Call/UBSIBAIV Index/UB1001SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/25/2025	11/24/2027	4	2,342,242	532.12	117,846			97,987		52,548			(14,565)		18,309		0001
Purchased Call/UBSIBAIV Index/UB1000SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/07/2025	11/08/2027	1	2,066,503	528.74	81,627			65,886		39,993			(10,050)		13,103		0001
Purchased Call/UBSIBAIV Index/UB1003S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/26/2025	12/28/2027	1	1,836,476	534.42	72,724			63,534		32,014			(8,942)		12,130		0001
Purchased Call/UBSIBAIV Index/UB1002S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/19/2025	12/20/2027	1	1,397,632	529.99	59,702			51,572		28,596			(7,350)		9,896		0001
Purchased Call/UBSIBAIV Index/UB1002SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/19/2025	12/17/2027	2	4,462,825	526.71	184,305			138,898		96,871			(22,756)		29,223		0001
Purchased Call/UBSIBAIV Index/UB1000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/31/2025	11/02/2027	1	959,584	530.2	37,904			30,198		17,641			(4,660)		6,053		0001
Purchased Call/UBSIBAIV Index/UB1002S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/12/2025	12/13/2027	1	3,143,714	529.4	124,177			106,071		62,257			(15,289)		20,519		0001
Purchased Call/UBSIBAIV Index/UB1000ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/03/2025	10/04/2027	1	1,745,667	539.52	68,954			52,261		22,940			(8,430)		10,734		0001
Purchased Call/UBSIBAIV Index/UB1000ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/17/2025	10/19/2027	1	322,681	534.3	12,778			9,935		5,131			(1,571)		2,011		0001
Purchased Call/UBSIBAIV Index/UB1003SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/29/2025	12/23/2027	1	497,758	534.4	18,983			16,590		8,627			(2,360)		3,275		0001
Purchased Call/UBSIBAIV Index/UB1002S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/19/2025	12/21/2027	1	1,219,359	529.99	48,287			41,720		23,985			(5,937)		8,010		0001
Purchased Call/UBSIBAIV Index/UB1000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/09/2026	03/03/2028	6	3,121,909	520.24		118,851		115,227		85,844			(4,033)		21,863		0001
Purchased Call/UBSIBAIV Index/UB1006SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/08/2026	03/07/2028	2	2,576,272	515.86		102,056		98,997		79,396			(3,444)		17,326		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/UBSIBAIV Index/UB10068M Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/06/2026	03/03/2028	7	5,094,292	526.6		190,124		183,682		118,651			(6,764)		35,350		0001
Call/UBSIBAIV Index/UB10068T Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/09/2026	03/06/2028	4	3,561,516	515.86		143,935		139,727		109,681			(4,617)		24,766		0001
Call/UBSBAIV Index/UB100681 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/30/2026	02/18/2028	5	5,975,238	532.98		232,959		221,546		115,367			(12,201)		41,048		0001
Call/UBSBAIV Index/UB10068Y Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/25/2026	02/18/2028	5	3,423,772	531.44		136,193		123,398		66,582			(7,286)		23,561		0001
Call/UBSBAIV Index/UB100589 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/09/2026	02/04/2028	5	7,063,816	525.41		265,267		265,736		165,391			(20,611)		48,030		0001
Call/UBSBAIV Index/UB10068U Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/10/2026	03/09/2028	8	3,195,726	515.97		129,432		126,129		96,379			(3,515)		22,270		0001
Call/UBSBAIV Index/UB10058I Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/18/2026	02/18/2028	3	1,960,756	531.59		77,817		73,667		39,339			(4,317)		13,470		0001
Call/UBSBAIV Index/UB10058Q Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/13/2026	02/15/2028	1	1,305,831	530.21		51,711		48,723		27,125			(3,250)		8,351		0001
Call/UBSBAIV Index/UB100681 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/06/2026	03/03/2028	5	1,789,885	526.24		67,482		65,093		42,083			(2,513)		12,420		0001
Call/UBSBAIV Index/UB100684 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/23/2026	02/23/2028	6	3,684,713	530.42		149,222		142,281		76,750			(7,153)		25,404		0001
Call/UBSBAIV Index/UB100586 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/04/2026	02/04/2028	4	1,211,724	529.12		47,926		44,508		25,644			(3,499)		8,239		0001
Call/UBSBAIV Index/UB10049A Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/21/2026	01/14/2028	3	8,419,346	533.05		326,840		295,240		155,909			(33,067)		56,350		0001
Call/UBSBAIV Index/UB10049N Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/23/2026	01/21/2028	3	3,524,194	530.64		139,077		125,949		70,435			(12,517)		23,713		0001
Call/UBSBAIV Index/UB10049F Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/21/2026	01/20/2028	2	1,986,054	526.5		83,716		76,101		44,478			(7,853)		13,353		0001
Call/UBSBAIV Index/UB100497 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/16/2026	01/14/2028	3	1,405,869	534.54		53,515		48,319		24,944			(5,443)		9,409		0001
Call/UBSBAIV Index/UB100493 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/26/2026	01/13/2028	4	2,875,707	535.22		111,892		100,366		50,040			(11,674)		19,259		0001
Call/UBSBAIV Index/UB10038Q Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/26/2026	01/06/2028	3	1,786,502	535.99		66,232		60,651		30,126			(7,654)		11,897		0001
Call/UBSBAIV Index/UB10038Q Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/05/2026	01/05/2028	3	2,875,548	534.21		116,563		103,216		50,941			(13,470)		19,113		0001
Call/UBSBAIV Index/UB10058U Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/17/2026	02/17/2028	6	2,710,472	529.13		112,749		106,855		59,109			(6,193)		18,606		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB10049L Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/23/2026	.01/24/2028	1	3,047,513	530.64		120,072		109,502		61,110			(11,005)		20,552		0001
Call/UBSIBAIV Index/UB10039K Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/05/2026	.12/31/2027	3	5,048,140	530.76		203,392		179,584		98,177			(24,378)		33,423		0001
Call/UBSIBAIV Index/UB10049B Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/16/2026	.01/19/2028	2	830,545	533.05		32,108		29,035		15,471			(3,205)		5,580		0001
Call/UBSIBAIV Index/UB10065D Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.02/27/2026	.03/01/2028	1	1,109,137	533.47		44,033		42,281		21,405			(1,922)		7,685		0001
Call/UBSIBAIV Index/UB10059P Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.02/13/2026	.02/16/2028	6	3,077,410	530.21		122,446		115,627		63,991			(7,311)		21,110		0001
Call/UBSIBAIV Index/UB10055S Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.02/19/2026	.02/11/2028	5	3,093,862	530.21		120,893		114,036		63,998			(7,378)		21,145		0001
Call/UBSIBAIV Index/UB100451 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.01/14/2026	.01/12/2028	4	4,018,219	536.41		155,811		139,494		67,357			(16,511)		26,852		0001
Call/UBSIBAIV Index/UB100658 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.02/26/2026	.02/25/2028	5	1,692,518	532.5		66,099		63,323		33,366			(2,897)		11,686		0001
Call/UBSIBAIV Index/UB10075H Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.03/30/2026	.03/20/2028	7	2,500,638	507.91		101,830		100,914		100,713			(1,209)		17,561		0001
Call/UBSIBAIV Index/UB10073X Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.03/27/2026	.03/29/2028	1	767,882	507.07		30,101		30,060		29,726			(164)		5,426		0001
Call/UBSIBAIV Index/UB10073Z Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.03/31/2026	.03/31/2028	1	1,807,063	506.5		71,018		71,018		71,019					12,787		0001
Call/UBSIBAIV Index/UB100656 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.02/25/2026	.02/24/2028	5	2,684,234	532.38		106,527		101,723		53,044			(4,985)		18,520		0001
Call/UBSIBAIV Index/UB10065E Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.03/02/2026	.02/25/2028	3	4,254,864	533.47		166,154		159,565		81,666			(7,115)		29,377		0001
Call/UBSIBAIV Index/UB100755 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.03/17/2026	.03/13/2028	6	4,038,976	511.06		161,538		158,400		140,688			(3,627)		28,225		0001
Call/UBSIBAIV Index/UB10075R Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.03/26/2026	.03/24/2028	4	3,351,225	506.59		135,198		134,925		123,015			(773)		25,008		0001
Call/UBSIBAIV Index/UB10059K Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.02/13/2026	.02/11/2028	4	1,324,132	534.07		50,205		47,091		24,609			(3,239)		9,050		0001
Call/UBSIBAIV Index/UB10059R Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.02/13/2026	.02/14/2028	1	1,952,971	530.21		77,338		72,864		40,525			(4,867)		13,377		0001
Call/UBSIBAIV Index/UB10065A Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.03/02/2026	.02/25/2028	5	6,742,001	533.06		263,419		252,669		130,903			(11,717)		46,550		0001
Call/UBSIBAIV Index/UB10065K Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	.03/03/2026	.03/02/2028	5	1,730,794	531.99		59,605		56,555		36,032			(2,150)		12,418		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/UBSIBAIV Index/UB1005S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/12/2026	02/10/2028	4	2,477,536	532.62		96,488		92,064		47,896			(6,550)		16,321		0001
Call/UBSIBAIV Index/UB1006SF Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/27/2026	02/29/2028	1	2,284,069	533.47		90,449		86,846		44,031			(3,954)		15,815		0001
Call/UBSBAIV Index/UB1006SII Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/11/2026	03/10/2028	5	2,702,287	519.39		102,923		100,224		76,370			(2,871)		18,844		0001
Call/UBSBAIV Index/UB1007S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/17/2026	03/10/2028	5	3,509,902	512.5		137,850		134,944		117,827			(3,383)		24,476		0001
Call/UBSBAIV Index/UB1007S4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/18/2026	03/14/2028	2	1,947,438	511.06		76,723		75,160		67,877			(1,857)		13,619		0001
Call/UBSBAIV Index/UB1007S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/20/2026	03/22/2028	1	1,673,872	507.91		65,616		64,886		67,486			(985)		11,771		0001
Call/UBSBAIV Index/UB1003SM Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/02/2026	01/04/2028	1	2,755,225	530.76		109,107		96,368		53,882			(13,117)		18,299		0001
Call/UBSBAIV Index/UB1005S2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/03/2026	02/02/2028	5	3,662,356	529.25		143,842		132,964		77,071			(11,069)		24,865		0001
Call/UBSBAIV Index/UB1004S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/26/2026	01/21/2028	3	5,865,722	530.24		231,056		210,426		118,518			(21,424)		39,455		0001
Call/UBSBAIV Index/UB1004SM Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/23/2026	01/25/2028	1	1,661,644	530.64		65,635		59,865		33,356			(6,008)		11,214		0001
Call/UBSBAIV Index/UB1004S7 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/06/2026	01/28/2028	4	4,538,877	527		180,726		166,637		101,083			(14,674)		30,702		0001
Call/UBSBAIV Index/UB1004S2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/30/2026	01/31/2028	1	2,517,677	527		99,448		91,651		56,239			(8,163)		17,068		0001
Call/UBSBAIV Index/UB1003SL Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/02/2026	01/03/2028	1	2,342,265	530.76		92,519		81,702		45,711			(11,138)		15,544		0001
Call/UBSBAIV Index/UB1003SX Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/13/2026	01/10/2028	2	3,130,901	537.08		123,083		109,919		51,336			(13,576)		20,891		0001
Call/UBSBAIV Index/UB1003SY Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/13/2026	01/07/2028	3	5,140,798	537.08		201,207		179,628		83,963			(22,114)		34,222		0001
Call/UBSBAIV Index/UB1005SC Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/06/2026	02/04/2028	4	3,605,278	529.53		142,802		133,280		75,439			(9,975)		24,514		0001
Call/UBSBAIV Index/UB1003S2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/09/2026	01/11/2028	1	2,296,510	537.08		90,791		81,064		37,736			(10,047)		15,348		0001
Call/UBSBAIV Index/UB1004SP Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/27/2026	01/26/2028	3	3,682,879	529.69		146,083		133,510		76,001			(12,738)		24,874		0001
Call/UBSBAIV Index/UB1005S6 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/09/2026	02/09/2028	7	3,242,074	532		128,233		119,855		63,697			(8,548)		22,126		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SPXFCDJE Index/5F06/USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/21/2025	04/16/2026	4	6,916,215	444.5	330,988			13,789		194,844			(81,919)		7,240		0001	
Purchased Call/SPXFCDJE Index/5F06/USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/08/2025	04/08/2026	4	10,154,283	437.81	559,647			10,825		435,011			(138,351)		7,516		0001	
Purchased Call/SPXFCDJE Index/5F06/USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/03/2025	04/02/2026	4	8,307,742	444.43	372,495			1,037		222,981			(92,378)		3,075		0001	
Purchased Call/SPXFCDJE Index/5F06/US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/01/2025	04/01/2026	4	8,469,587	453.07	412,889					68,081			(102,066)		2,216		0001	
Purchased Call/SPXFCDJE Index/5F06/USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/16/2025	04/15/2026	1	696,767	446.62	29,845			1,154		18,779			(7,379)		706		0001	
Purchased Call/SPXFCDJE Index/5F06/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/29/2025	04/14/2026	4	7,977,935	446.86	377,946			13,592		208,237			(93,570)		7,812		0001	
Purchased Call/SPXFCDJE Index/5F06/USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/22/2025	04/15/2026	5	11,029,493	446.62	515,261			19,924		297,256			(127,319)		11,179		0001	
Purchased Call/SPXFCDJE Index/5F06/US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/09/2025	06/05/2026	6	12,179,195	466.8	585,622			105,944		138,151			(145,472)		25,885		0001	
Purchased Call/SPXFCDJE Index/5F06/USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/22/2025	04/22/2026	1	572,550	444.35	27,276			1,578		18,800			(6,726)		703		0001	
Purchased Call/SPXFCDJE Index/5F06/US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/09/2025	06/05/2026	3	2,296,056	466.8	107,023			19,436		26,067			(26,743)		4,886		0001	
Purchased Call/SPXFCDJE Index/5F06/USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/22/2025	04/22/2026	5	7,404,673	444.35	367,461			21,343		219,112			(90,887)		9,089		0001	
Purchased Call/SPXFCDJE Index/5F06/US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/02/2025	05/29/2026	1	1,359,852	461.22	61,945			10,008		21,257			(15,443)		2,734		0001	
Purchased Call/SPXFCDJE Index/5F06/US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/05/2025	06/04/2026	3	6,158,827	464.63	282,973			50,238		80,328			(69,936)		12,995		0001	
Purchased Call/SPXFCDJE Index/5F06/US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/17/2025	04/17/2026	4	16,651,478	444.49	767,293			34,136		472,619			(190,552)		17,968		0001	
Purchased Call/SPXFCDJE Index/5F06/USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/22/2025	04/21/2026	1	599,800	441.64	28,507			1,575		22,605			(7,048)		719		0001	
Purchased Call/SPXFCDJE Index/5F06/USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/23/2025	04/23/2026	3	6,036,523	445.54	301,427			18,376		166,765			(74,492)		7,577		0001	
Purchased Call/SPXFCDJE Index/5F06/USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/05/2025	05/01/2026	3	10,242,648	452.45	481,731			40,219		191,988			(119,709)		14,925		0001	
Purchased Call/SPXFCDJE Index/5F06/USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/16/2025	05/13/2026	6	11,961,355	461.54	575,555			66,785		150,621			(142,297)		20,528		0001	
Purchased Call/SPXFCDJE Index/5F06/USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/13/2025	05/12/2026	2	257,086	459.46	12,522			1,433		3,754			(3,115)		496		0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFQJUE Index/5F061N8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/14/2025	.05/05/2026	.6	9,781,218	451.23	.465,084			43,790		238,323			(115,244)		15,144		0001
Purchased Call/SPXFQJUE Index/5F061N87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/12/2025	.05/08/2026	.6	10,087,490	451.27	.530,631			54,663		219,756			(131,881)		16,274		0001
Purchased Call/SPXFQJUE Index/5F061N8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/29/2025	.05/12/2026	.6	7,168,380	458.46	.359,651			40,793		104,672			(89,035)		12,158		0001
Purchased Call/SPXFQJUE Index/5F061N8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/19/2025	.05/15/2026	.5	12,466,182	464.44	.594,706			72,850		127,828			(147,895)		21,886		0001
Purchased Call/SPXFQJUE Index/5F061N9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/30/2025	.05/29/2026	.1	401,824	461.04	18,076			2,912		6,358			(4,469)		808		0001
Purchased Call/SPXFQJUE Index/5F061N8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/20/2025	.05/15/2026	.5	9,011,265	462.47	.442,898			54,101		109,324			(109,505)		15,820		0001
Purchased Call/SPXFQJUE Index/5F061N8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/16/2025	.05/14/2026	.3	8,767,722	461.61	.428,505			51,063		111,845			(105,892)		15,221		0001
Purchased Call/SPXFQJUE Index/5F061Z8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/17/2025	.06/16/2026	.5	7,767,704	467.61	.348,324			73,655		93,031			(86,462)		17,839		0001
Purchased Call/SPXFQJUE Index/5F061Z8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/16/2025	.06/12/2026	.5	6,603,644	468.93	.289,378			57,889		69,926			(71,604)		14,766		0001
Purchased Call/SPXFQJUE Index/5F061O89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/23/2025	.06/18/2026	.1	224,948	462.2	11,393			2,482		3,912			(2,848)		523		0001
Purchased Call/SPXFQJUE Index/5F061Z8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/16/2025	.06/12/2026	.2	759,282	468.93	.33,082			6,629		8,040			(8,227)		1,698		0001
Purchased Call/SPXFQJUE Index/5F061Z8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/20/2025	.06/17/2026	.3	10,587,497	464.07	.505,639			108,043		162,164			(124,883)		24,472		0001
Purchased Call/SPXFQJUE Index/5F061O84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/23/2025	.06/18/2026	.2	224,756	463.71	10,538			2,293		3,588			(2,623)		523		0001
Purchased Call/SPXFQJUE Index/5F061N8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/28/2025	.05/27/2026	.2	610,216	461.32	26,721			4,145		9,218			(6,613)		1,206		0001
Purchased Call/SPXFQJUE Index/5F061N8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/21/2025	.05/20/2026	.5	9,347,860	463.32	.429,471			58,202		113,142			(106,287)		17,289		0001
Purchased Call/SPXFQJUE Index/5F061N8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/11/2025	.05/29/2026	.5	9,027,656	461.04	.435,962			70,215		142,847			(107,768)		18,148		0001
Purchased Call/SPXFQJUE Index/5F061Z8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/12/2025	.06/11/2026	.1	139,588	467.47	6,685			1,318		1,612			(1,653)		310		0001
Purchased Call/SPXFQJUE Index/5F061N83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/23/2025	.05/21/2026	.4	7,580,903	458.26	.362,965			50,373		134,789			(89,679)		14,169		0001
Purchased Call/SPXFQJUE Index/5F061N8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/20/2025	.05/19/2026	.4	9,067,505	464.61	.419,380			55,646		96,349			(103,747)		16,611		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFQDUE Index/5F061N8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/09/2025	04/07/2026	3	8,653,614	440.82	405,194			6,719		317,062			(100,223)		6,130		0001
Purchased Call/SPXFQDUE Index/5F061N83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/14/2025	04/10/2026	3	7,817,965	445.23	386,277			9,656		218,466			(95,527)		6,470		0001
Purchased Call/SPXFQDUE Index/5F061N8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/03/2025	05/27/2026	5	7,408,656	461.32	348,314			54,092		111,911			(86,419)		14,639		0001
Purchased Call/SPXFQDUE Index/5F061N86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/27/2025	05/22/2026	2	818,882	455.19	40,779			5,818		17,904			(10,209)		1,545		0001
Purchased Call/SPXFQDUE Index/5F061N8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/04/2025	04/02/2026	4	8,312,305	440.3	401,420			1,121		302,022			(100,130)		3,076		0001
Purchased Call/SPXFQDUE Index/5F061Z8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/13/2025	06/12/2026	3	9,563,453	463.17	485,007			97,200		149,629			(120,568)		21,365		0001
Purchased Call/SPXFQDUE Index/5F061N8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/06/2025	05/05/2026	1	540,456	451.23	23,572			2,214		13,058			(5,828)		837		0001
Purchased Call/SPXFQDUE Index/5F061N8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/23/2025	05/22/2026	5	10,386,918	455.19	538,464			76,657		227,099			(134,129)		19,602		0001
Purchased Call/SPXFQDUE Index/5F061X80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/07/2025	05/07/2026	7	7,071,209	450.3	355,664			35,848		162,107			(88,843)		11,257		0001
Purchased Call/SPXFQDUE Index/5F061X81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/14/2025	05/13/2026	1	149,950	461.54	6,792			781		1,888			(1,664)		257		0001
Purchased Call/SPXFQDUE Index/5F061X8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/20/2025	05/15/2026	2	1,623,963	462.47	74,713			9,158		19,702			(18,581)		2,851		0001
Purchased Call/SPXFQDUE Index/5F061X8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/12/2025	05/08/2026	3	1,122,868	451.27	60,573			6,261		27,923			(15,135)		1,812		0001
Purchased Call/SPXFQDUE Index/5F061X8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/20/2025	05/19/2026	2	475,886	464.61	19,044			2,530		5,057			(4,718)		872		0001
Purchased Call/SPXFQDUE Index/5F061Z80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/10/2025	06/10/2026	3	5,946,372	468.76	282,325			54,512		61,515			(69,697)		13,113		0001
Purchased Call/SPXFQDUE Index/5F061N8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/28/2025	05/22/2026	2	152,805	458.2	7,167			1,022		2,773			(1,794)		288		0001
Purchased Call/SPXFQDUE Index/5F061N8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/05/2025	05/01/2026	2	1,365,557	452.45	59,797			5,055		29,760			(15,011)		1,990		0001
Purchased Call/SPXFQDUE Index/5F061N8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/09/2025	04/02/2026	5	6,593,349	454.95	285,828			737		43,685			(65,799)		2,437		0001
Purchased Call/SPXFQDUE Index/5F061N87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/29/2025	05/22/2026	6	8,541,283	458.2	397,208			56,389		154,991			(98,180)		16,119		0001
Purchased Call/SPXFQDUE Index/5F061X84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/08/2025	05/08/2026	1	208,736	451.61	9,922			1,018		5,086			(2,449)		337		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFQJUE Index/SC061N8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/03/2025	04/02/2026	1	400,000	444.43	19,028			53		10,736			(4,705)		148		0001
Purchased Call/SPXFQJUE Index/SC061N8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/15/2025	04/14/2026	1	200,265	446.86	8,954			322		5,227			(2,214)		196		0001
Purchased Call/SPXFQJUE Index/SC061N8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/03/2025	06/02/2026	2	6,543,078	462.18	330,721			56,651		96,647			(81,783)		13,392		0001
Purchased Call/SPXFQJUE Index/SC161N8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/27/2025	06/26/2026	1	121,216	476.01	5,885			1,406		909			(1,455)		296		0001
Purchased Call/SPXFQJUE Index/SC061N8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/29/2025	05/28/2026	1	526,512	459.94	24,143			3,823		8,852			(5,969)		1,049		0001
Purchased Call/SPXFQJUE Index/SC061N8W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/04/2025	06/03/2026	5	12,068,222	464.59	580,069			100,887		157,960			(143,310)		25,267		0001
Purchased Call/SPXFQJUE Index/SC061Z83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/05/2025	06/04/2026	2	1,034,475	464.63	46,554			8,286		13,492			(11,538)		2,183		0001
Purchased Call/SPXFQJUE Index/SC061N8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/03/2025	05/29/2026	4	10,734,443	461.22	521,116			84,094		167,802			(129,369)		21,579		0001
Purchased Call/SPXFQJUE Index/SC061Z8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/18/2025	06/17/2026	1	70,775	464.07	3,264			700		1,084			(807)		164		0001
Purchased Call/SPXFQJUE Index/SC061N86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/22/2025	05/21/2026	1	207,922	458.26	9,310			1,297		3,697			(2,302)		389		0001
Purchased Call/SPXFQJUE Index/SC061N82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/23/2025	04/23/2026	1	220,001	445.54	10,476			635		6,811			(2,583)		276		0001
Purchased Index/SC061Z86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/05/2026	1	126,918	462.21	6,475			1,169		1,980			(1,601)		270		0001
Purchased Call/SPXFQJUE Index/SC061N82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/09/2025	05/07/2026	2	439,867	450.3	20,172			2,021		11,445			(4,997)		700		0001
Purchased Call/SPXFQJUE Index/SC061Z8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/17/2025	06/12/2026	2	407,868	463.17	20,136			4,046		6,381			(5,025)		912		0001
Purchased Call/SPXFQJUE Index/SC161N8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/27/2025	06/26/2026	4	10,346,841	476.01	515,057			122,969		77,590			(127,321)		25,262		0001
Purchased Call/SPXFQJUE Index/SC061N8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/23/2025	05/22/2026	1	3,000,000	455.19	142,410			20,231		65,592			(35,211)		5,662		0001
Purchased Call/SPXFQJUE Index/SC061N8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/04/2025	06/02/2026	2	1,251,639	462.18	58,830			10,079		18,870			(14,551)		2,600		0001
Purchased Call/SPXFQJUE Index/SC061Z84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/05/2025	06/05/2026	4	5,538,553	462.21	284,228			51,293		86,424			(70,277)		11,776		0001
Purchased Call/SPXFQJUE Index/SC061Z8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/10/2025	06/09/2026	3	7,565,110	467.1	373,881			71,306		86,778			(82,478)		16,565		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call /SPXFCQIE Index/5FC16108M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/30/2025	.06/26/2026	5	10,170,834	478.11	508,789			121,809		65,087			(126,465)		24,828		0001
Purchased Call /SPXFCQIE Index/5FC16108F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/25/2025	.06/24/2026	1	140,001	471.94	6,458 .....	.....	.....	1,498 .....	.....	1,352 .....	.....	.....	(1,597) .....	.....	338 .....	.....	0001
Purchased Call /SPXFCQIE Index/5FC16108G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/25/2025	.06/25/2026	3	4,384,233	471.52	224,903 .....	.....	.....	52,972 .....	.....	44,334 .....	.....	.....	(55,565) .....	.....	10,641 .....	.....	0001
Purchased Call /SPXFCQIE Index/5FC16108C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/27/2025	.06/24/2026	4	10,198,853	471.94	491,130 .....	.....	.....	113,860 .....	.....	98,501 .....	.....	.....	(121,284) .....	.....	24,608 .....	.....	0001
Purchased Call /SPXFCQIE Index/5FC06118Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/02/2025	.05/01/2026	1	620,289	462.45	29,501 .....	.....	.....	2,458 .....	.....	13,518 .....	.....	.....	(7,284) .....	.....	904 .....	.....	0001
Purchased Call /SPXFCQIE Index/5FC06118M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/01/2025	.05/01/2026	3	7,104,700	450.32	355,112 .....	.....	.....	29,581 .....	.....	153,916 .....	.....	.....	(87,760) .....	.....	10,353 .....	.....	0001
Purchased Call /SPXFCQIE Index/5FC06118D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.04/29/2025	.04/29/2026	3	8,571,408	449.86	409,523 .....	.....	.....	31,651 .....	.....	187,705 .....	.....	.....	(101,176) .....	.....	12,080 .....	.....	0001
Purchased Call /SPXFCQIE Index/5FC061187	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.04/30/2025	.04/24/2026	4	8,884,561	448.83	427,633 .....	.....	.....	27,365 .....	.....	198,517 .....	.....	.....	(106,209) .....	.....	11,391 .....	.....	0001
Purchased Call /SPXFCQIE Index/5FC061180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.04/09/2025	.04/08/2026	1	78,473	437.81	4,241 .....	.....	.....	82 .....	.....	3,362 .....	.....	.....	(1,049) .....	.....	58 .....	.....	0001
Purchased Call /SPXFCQIE Index/5FC06118S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.04/21/2025	.04/17/2026	1	140,077	444.49	5,890 .....	.....	.....	263 .....	.....	4,396 .....	.....	.....	(1,468) .....	.....	151 .....	.....	0001
Purchased Call /SPXFCQIE Index/5FC06118V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.04/08/2025	.04/07/2026	1	51,457	440.82	1,979 .....	.....	.....	33 .....	.....	1,843 .....	.....	.....	(489) .....	.....	36 .....	.....	0001
Purchased Call /SPXFCQIE Index/5FC061183	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/13/2025	.05/08/2026	5	6,276,484	451.61	306,720 .....	.....	.....	31,512 .....	.....	133,865 .....	.....	.....	(75,961) .....	.....	10,126 .....	.....	0001
Purchased Call /SPXFCQIE Index/5FC06118E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.04/15/2025	.04/15/2026	1	321,988	446.62	14,312 .....	.....	.....	552 .....	.....	8,678 .....	.....	.....	(3,529) .....	.....	326 .....	.....	0001
Purchased Call /SPXFCQIE Index/5FC06118T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.04/22/2025	.04/21/2026	4	9,008,334	441.64	463,694 .....	.....	.....	25,649 .....	.....	312,157 .....	.....	.....	(114,751) .....	.....	10,804 .....	.....	0001
Purchased Call /SPXFCQIE Index/5FC061286	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/12/2025	.06/10/2026	2	219,975	468.76	10,152 .....	.....	.....	1,974 .....	.....	2,276 .....	.....	.....	(2,515) .....	.....	485 .....	.....	0001
Purchased Call /SPXFCQIE Index/5FC061183	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.04/24/2025	.04/23/2026	2	992,703	445.54	47,012 .....	.....	.....	2,874 .....	.....	30,732 .....	.....	.....	(11,628) .....	.....	1,246 .....	.....	0001
Purchased Call /SPXFCQIE Index/5FC06118J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/28/2025	.05/28/2026	2	11,012,015	459.94	532,647 .....	.....	.....	83,848 .....	.....	185,149 .....	.....	.....	(131,446) .....	.....	21,946 .....	.....	0001
Purchased Call /SPXFCQIE Index/5FC06118L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/15/2025	.05/14/2026	2	988,533	461.61	46,066 .....	.....	.....	5,511 .....	.....	12,610 .....	.....	.....	(11,407) .....	.....	1,716 .....	.....	0001
Purchased Call /SPXFCQIE Index/5FC06118F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.04/15/2025	.04/15/2026	1	487,884	446.62	23,238			886		13,149			(5,730)		495		0001

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Purchased Call/SPXFQDUE Index/5F0612S8 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/13/2025	06/11/2026	4	6,704,586	467.47	325,072			63,966		77,451			(80,329)		14,889		0001
Call/SPXFQDUE Index/5F0612S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/11/2025	06/11/2026	1	101,661	467.47	4,833			945		1,174			(1,132)		226		0001
Call/SPXFQDUE Index/5F0610S0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/18/2025	06/18/2026	3	8,030,029	463.71	380,559			82,987		127,490			(94,149)		18,679		0001
Call/SPXFQDUE Index/5F0610S9 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/30/2025	06/26/2026	1	304,049	478.11	15,193			3,639		1,946			(3,788)		742		0001
Call/SPXFQDUE Index/5F0610S5 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/20/2025	06/18/2026	4	13,339,316	462.2	675,292			146,998		231,957			(168,222)		31,029		0001
Call/SPXFQDUE Index/5F0610S4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/28/2025	04/24/2026	3	6,998,337	447.99	341,585			21,812		165,735			(84,442)		8,973		0001
Call/SPXFQDUE Index/5F0610S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/03/2025	04/02/2026	1	555,435	454.95	19,412			54		3,686			(4,800)		206		0001
Call/SPXFQDUE Index/5F0610S0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/02/2025	05/01/2026	1	74,983	450.32	3,518			293		1,873			(870)		109		0001
Call/SPXFQDUE Index/5F0610S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/23/2025	04/22/2026	1	384,576	444.35	17,725			1,028		12,628			(4,383)		472		0001
Call/SPXFQDUE Index/5F0610S8 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/09/2025	05/08/2026	1	363,456	451.27	17,271			1,775		9,038			(4,270)		586		0001
Call/SPXFQDUE Index/5F0610S9 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/16/2025	05/18/2026	1	52,519	464.44	2,530			328		552			(620)		95		0001
Call/SPXFQDUE Index/5F0610S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/21/2025	04/16/2026	2	504,863	444.5	21,980			918		15,747			(5,462)		529		0001
Call/SPXFQDUE Index/5F0610S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/30/2025	04/30/2026	1	101,979	449.25	4,863			389		2,690			(1,199)		146		0001
Call/SPXFQDUE Index/5F0610S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/20/2025	05/15/2026	2	539,396	464.44	24,056			2,950		5,531			(6,000)		947		0001
Call/SPXFQDUE Index/5F0610S6 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/22/2025	04/10/2026	4	10,282,815	446.55	494,951			12,397		261,696			(123,019)		8,510		0001
Call/SPXFQDUE Index/5F0610S4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/14/2025	04/10/2026	1	143,981	446.55	6,484			163		3,664			(1,617)		119		0001
Call/SPXFQDUE Index/5F0610S6 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/25/2025	04/24/2026	1	569,843	447.99	26,038			1,664		15,424			(6,438)		731		0001
Call/SPXFQDUE Index/5F0610S3 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/29/2025	04/28/2026	2	1,175,906	448.03	53,598			4,000		30,608			(13,259)		1,628		0001
Call/SPXFQDUE Index/5F0610S4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/28/2025	04/24/2026	1	623,456	448.83	28,045			1,797		16,014			(6,992)		799		0001

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Purchased Call/SPXFQDE Index/5F061WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/30/2025	04/30/2026	1	69,233	449.25	3,258			260		1,826			(803)			99	0001	
Purchased Call/SPXFQDE Index/5F061WSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/24/2025	06/23/2026	2	8,664,635	466.56	465,004			106,639		119,019			(114,997)		20,783		0001	
Purchased Call/SPXFQDE Index/5F061WSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/08/2025	04/07/2026	1	182,460	440.82	7,666			127		6,534			(1,855)		126		0001	
Purchased Call/SPXFQDE Index/5F061WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/01/2025	04/30/2026	1	759,062	449.25	34,924			2,813		20,020			(8,635)		1,088		0001	
Purchased Call/SPXFQDE Index/5F061WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/18/2025	06/18/2026	1	95,000	463.71	4,457			966		1,508			(1,099)		221		0001	
Purchased Call/SPXFQDE Index/5F061WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/26/2025	06/25/2026	2	412,198	471.52	21,239			5,019		4,168			(5,256)		1,000		0001	
Purchased Call/SPXFQDE Index/5F061WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/17/2025	04/17/2026	1	295,628	444.49	14,081			624		9,278			(3,472)		319		0001	
Purchased Call/SPXFQDE Index/5F061WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/03/2025	06/03/2026	1	305,830	464.59	14,539			2,523		3,958			(3,585)		640		0001	
Purchased Call/SPXFQDE Index/5F061WSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/06/2025	05/06/2026	3	11,744,427	449.91	568,530			54,929		273,422			(140,436)		18,442		0001	
Purchased Call/SPXFQDE Index/5F061WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/13/2025	05/13/2026	1	389,817	461.54	18,528			2,144		4,909			(4,569)		669		0001	
Purchased Call/SPXFQDE Index/5F061WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/18/2025	06/18/2026	1	449,988	463.71	21,393			4,635		7,144			(5,275)		1,047		0001	
Purchased Call/SPXFQDE Index/5F061WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/29/2025	05/29/2026	1	532,490	461.04	25,315			4,067		8,426			(6,242)		1,070		0001	
Purchased Call/SPXFQDE Index/5F061ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/11/2025	06/09/2026	2	675,726	467.1	32,239			6,150		7,751			(7,977)		1,480		0001	
Purchased Call/SPXFQDE Index/5F061USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/04/2025	04/02/2026	1	765,628	444.43	31,336			87		20,550			(7,769)		283		0001	
Purchased Call/SPXFQDE Index/5F061VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/16/2025	04/16/2026	1	199,134	444.5	8,854			366		6,211			(2,183)		208		0001	
Purchased Call/SPXFQDE Index/5F061VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/11/2025	04/10/2026	1	75,633	446.55	3,358			84		1,925			(830)		63		0001	
Purchased Call/SPXFQDE Index/5F061WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/07/2025	05/06/2026	1	752,101	449.91	34,002			3,287		19,876			(8,407)		1,181		0001	
Purchased Call/SPXFQDE Index/5F061VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/09/2025	05/08/2026	1	266,120	451.61	11,833			1,216		6,485			(2,926)		429		0001	
Purchased Call/SPXFQDE Index/5F061VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/21/2025	05/20/2026	2	584,409	463.32	23,457			3,199		7,073			(5,811)		1,081		0001	

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Purchased Call/SPXFQDUE Index/5FC161X81 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/20/2025	05/20/2026	1	375,866	463.32	17,869			2,412		4,549			(4,406)		695		0001
Call/SPYFQDUE Index/5FC061Y89 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/23/2025	05/25/2026	1	869,024	455.19	41,913			6,350		19,223			(10,250)		1,702		0001
Call/SPXFQDUE Index/5FC061Y84 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/21/2025	05/21/2026	1	80,819	468.26	3,791			522		1,437			(935)		151		0001
Call/SPYFQDUE Index/5FC061Z31 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/04/2025	06/04/2026	1	190,983	464.63	9,085			1,602		2,491			(2,240)		403		0001
Call/SPYFQDUE Index/5FC061X8Z Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/20/2025	05/20/2026	1	94,650	463.32	4,441			599		1,146			(1,095)		175		0001
Call/SPYFQDUE Index/5FC16148Z Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/27/2025	08/27/2026	3	9,694,346	497.72	472,158			194,250		40,536			(116,719)		30,970		0001
Call/SPYFQDUE Index/5FC16148T Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/26/2025	08/25/2026	5	12,489,810	494.75	617,136			248,938		59,392			(152,612)		39,631		0001
Call/SPXFQDUE Index/5FC16158Z Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/29/2025	08/28/2026	4	9,279,237	489.49	416,243			172,608		35,639			(102,889)		29,743		0001
Call/SPYFQDUE Index/5FC16158J Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/05/2025	09/04/2026	5	7,080,606	495.23	334,352			144,857		38,042			(82,753)		23,219		0001
Call/SPXFQDUE Index/5FC16138W Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/12/2025	08/12/2026	3	10,054,428	496.66	492,672			181,000		35,938			(121,704)		30,469		0001
Call/SPYFQDUE Index/5FC16138Y Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/14/2025	08/13/2026	4	7,489,996	498.23	362,377			134,622		24,645			(89,553)		22,776		0001
Call/SPYFQDUE Index/5FC161586 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/08/2025	09/03/2026	5	9,956,730	490.56	489,273			214,125		67,938			(123,348)		32,553		0001
Call/SPXFQDUE Index/5FC161684 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/12/2025	09/11/2026	1	280,072	502.22	12,147			5,500		1,086			(3,003)		939		0001
Call/SPYFQDUE Index/5FC16168U Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/11/2025	09/09/2026	5	8,125,529	495.6	402,242			179,047		43,992			(99,474)		27,067		0001
Call/SPXFQDUE Index/5FC161680 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/27/2025	08/27/2026	1	283,825	497.72	12,288			5,014		1,182			(3,032)		907		0001
Call/SPYFQDUE Index/5FC16148D Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/08/2025	08/19/2026	6	11,569,005	491.99	548,596			213,092		60,272			(136,068)		35,952		0001
Call/SPYFQDUE Index/5FC161380 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/08/2025	08/07/2026	1	72,244	492.57	3,302			1,174		315			(816)		215		0001
Call/SPYFQDUE Index/5FC16158E Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/02/2025	09/02/2026	4	8,639,031	488.39	450,004			192,043		65,625			(111,382)		28,214		0001
Call/SPYFQDUE Index/5FC16148N Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/22/2025	08/21/2026	5	11,938,956	496.4	564,223			225,307		49,338			(141,592)		37,364		0001

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Purchased Call/SPXFQJUE Index/5FC161586	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/02/2025	.08/28/2026	.4	12,973,381	494.65	.585,102			.243,186		65,975			(145,413)		.41,394		.0001
Purchased Call/SPXFQJUE Index/5FC161587	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/03/2025	.08/31/2026	.3	2,947,690	494.65	128,164			54,057		14,727			(31,769)		9,219		.0001
Purchased Call/SPXFQJUE Index/5FC161658N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/19/2025	.09/18/2026	.10	11,611,051	506.92	.540,654			.280,090		32,111			(136,471)		39,737		.0001
Purchased Call/SPXFQJUE Index/5FC16165F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/18/2025	.09/17/2026	.8	5,135,198	502.67	.256,870			.121,405		20,695			(64,074)		17,323		.0001
Purchased Call/SPXFQJUE Index/5FC161691	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/30/2025	.09/18/2026	.9	9,901,838	506.48	.486,310			.230,403		33,131			(120,746)		33,887		.0001
Purchased Call/SPXFQJUE Index/5FC161690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/19/2025	.09/21/2026	.1	683,025	509.92	33,065			15,758		1,923			(8,109)		2,398		.0001
Purchased Call/SPXFQJUE Index/5FC161792	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/09/2025	.09/25/2026	.6	16,105,155	501.09	800,073			.394,229		78,138			(198,323)		56,234		.0001
Purchased Call/SPXFQJUE Index/5FC161790	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/30/2025	.09/29/2026	.1	281,945	504.88	14,196			7,098		1,158			(3,510)		995		.0001
Purchased Call/SPXFQJUE Index/5FC161796	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/30/2025	.09/30/2026	.1	179,649	507.65	7,795			3,908		658			(1,922)		636		.0001
Purchased Call/SPXFQJUE Index/5FC161696	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/17/2025	.09/17/2026	.1	568,880	502.67	24,695			11,497		2,292			(6,089)		1,941		.0001
Purchased Call/SPXFQJUE Index/5FC161796	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/29/2025	.09/25/2026	.4	17,386,984	503.71	.851,021			.419,214		73,536			(211,526)		60,717		.0001
Purchased Index/5FC16129N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/25/2025	.07/24/2026	.1	59,114	501.93	2,688			854		102			(667)		166		.0001
Purchased Call/SPXFQJUE Index/5FC16119U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/16/2025	.07/16/2026	.3	5,719,009	486.2	.287,907			84,472		26,669			(71,106)		15,482		.0001
Purchased Call/SPXFQJUE Index/5FC16119P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/15/2025	.07/14/2026	.2	914,930	486.88	40,819			11,729		3,862			(10,094)		2,454		.0001
Purchased Call/SPXFQJUE Index/5FC16109U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/03/2025	.06/30/2026	.4	10,683,173	481.83	.512,255			.127,603		53,389			(126,766)		26,671		.0001
Purchased Call/SPXFQJUE Index/5FC161294	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/22/2025	.07/17/2026	.4	10,451,161	489.82	.509,702			151,797		38,295			(126,679)		28,425		.0001
Purchased Call/SPXFQJUE Index/5FC16129M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/25/2025	.07/24/2026	.4	8,754,222	501.93	413,422			131,161		15,278			(102,729)		24,569		.0001
Purchased Call/SPXFQJUE Index/5FC161298	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/24/2025	.07/22/2026	.3	12,159,523	491.65	.614,173			189,786		42,460			(151,638)		33,828		.0001
Purchased Call/SPXFQJUE Index/5FC161195	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/14/2025	.07/07/2026	.3	8,972,979	489.52	.427,077			114,496		42,987			(105,650)		22,988		.0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFQDJE Index/SC16138C Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/07/2025	08/04/2026	4	8,654,878	488.09	410,455			141,922		44,572			(101,587)		25,425		0001
Call/SPYFQDJE Index/SC16148B Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/26/2025	08/18/2026	7	9,040,623	486.77	333,576			151,377		34,463			(97,448)		27,965		0001
Call/SPXFQDJE Index/SC161483 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/19/2025	08/14/2026	5	12,630,231	486.86	536,430			224,862		46,215			(148,719)		38,548		0001
Call/SPYFQDJE Index/SC16148A Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/18/2025	08/14/2026	1	67,066	486.86	3,175			1,194		245			(791)		205		0001
Call/SPYFQDJE Index/SC161387 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/04/2025	07/31/2026	5	8,720,715	486.92	427,249			143,879		49,514			(106,068)		25,209		0001
Call/SPYFQDJE Index/SC16148K Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/25/2025	08/21/2026	3	2,361,689	487.66	117,328			46,203		16,366			(28,961)		7,361		0001
Call/SPYFQDJE Index/SC161388 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/01/2025	08/03/2026	2	286,895	486.92	14,135			4,874		1,656			(3,469)		839		0001
Call/SPXFQDJE Index/SC16118J Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/18/2025	07/10/2026	5	14,105,313	486.34	680,483			189,427		60,297			(188,897)		37,089		0001
Call/SPYFQDJE Index/SC161280 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/25/2025	07/24/2026	1	229,099	501.93	10,887			3,447		387			(2,682)		643		0001
Call/SPXFQDJE Index/SC161383 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/31/2025	07/30/2026	4	866,464	486.81	34,065			11,423		2,469			(8,510)		2,500		0001
Call/SPYFQDJE Index/SC161384 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/31/2025	07/31/2026	5	7,614,984	485.96	325,146			109,309		23,536			(80,425)		22,013		0001
Call/SPYFQDJE Index/SC16168T Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/22/2025	09/22/2026	7	9,304,821	512.94	387,651			191,869		22,573			(86,663)		32,214		0001
Call/SPYFQDJE Index/SC16128J Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/24/2025	07/24/2026	4	7,145,228	489.08	356,010			112,759		15,347			(88,068)		20,053		0001
Call/SPYFQDJE Index/SC16168Z Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/11/2025	09/11/2026	3	9,327,201	502.35	450,178			203,558		35,884			(111,179)		31,261		0001
Call/SPXFQDJE Index/SC16108S Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/08/2025	07/01/2026	5	9,862,800	481.83	488,193			123,308		54,120			(120,702)		24,736		0001
Call/SPYFQDJE Index/SC16138N Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/08/2025	08/10/2026	1	139,440	482.57	6,734			2,430		618			(1,651)		419		0001
Call/SPYFQDJE Index/SC16158S Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/08/2025	09/08/2026	5	9,343,939	494.01	470,318			208,084		54,372			(116,377)		31,029		0001
Call/SPYFQDJE Index/SC161481 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/18/2025	08/14/2026	4	8,446,283	486.64	388,110			149,126		27,595			(96,382)		25,779		0001
Call/SPYFQDJE Index/SC161688 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/15/2025	09/15/2026	7	12,367,375	504.39	585,054			274,805		43,830			(147,258)		41,952		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFQDUE Index/SC16148X Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/26/2025	08/26/2026	3	219,401	496.14	10,988			4,515		983			(2,749)		689		0001
Call/SPYFQDUE Index/SC16128A Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/23/2025	07/21/2026	4	9,269,426	491.04	460,746			141,391		32,912			(114,002)		25,674		0001
Call/SPXFQDUE Index/SC161486 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/21/2025	08/20/2026	3	8,866,946	490.23	416,864			162,838		52,082			(102,998)		27,653		0001
Call/SPYFQDUE Index/SC16128W Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/01/2025	07/28/2026	3	684,747	501.11	29,153			9,524		1,349			(7,220)		1,955		0001
Call/SPYFQDUE Index/SC16118C Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/09/2025	07/09/2026	3	6,316,963	486.65	309,612			84,918		25,273			(76,489)		16,357		0001
Call/SPYFQDUE Index/SC16138X Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/11/2025	08/07/2026	5	6,782,859	489.03	339,067			120,476		37,274			(83,862)		20,162		0001
Call/SPYFQDUE Index/SC16138E Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/05/2025	08/05/2026	1	288,103	487.71	13,728			4,765		1,650			(3,385)		850		0001
Call/SPXFQDUE Index/SC16158N Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/05/2025	09/02/2026	1	99,998	488.39	5,225			2,248		754			(1,289)		326		0001
Call/SPYFQDUE Index/SC16158L Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/04/2025	09/04/2026	1	272,141	485.23	11,797			5,098		1,482			(2,909)		882		0001
Call/SPXFQDUE Index/SC161688 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/14/2025	09/16/2026	8	11,856,284	504.36	584,478			282,876		42,913			(138,946)		40,345		0001
Call/SPYFQDUE Index/SC16138M Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/11/2025	08/07/2026	5	13,143,879	492.57	627,559			223,602		57,282			(155,937)		39,070		0001
Call/SPYFQDUE Index/SC16128E Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/23/2025	07/22/2026	2	616,627	491.65	32,397			10,056		2,163			(8,019)		1,715		0001
Call/SPYFQDUE Index/SC16108W Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/07/2025	07/01/2026	3	1,045,597	480.94	53,949			13,714		5,737			(13,400)		2,625		0001
Call/SPYFQDUE Index/SC16108X Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/02/2025	07/02/2026	4	5,303,866	483.17	271,355			69,573		25,180			(67,158)		13,386		0001
Call/SPXFQDUE Index/SC16118I Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/14/2025	07/09/2026	2	289,860	486.66	13,418			3,704		1,159			(3,338)		759		0001
Call/SPYFQDUE Index/SC161181 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/03/2025	07/02/2026	1	187,110	488.69	8,893			2,279		572			(2,159)		472		0001
Call/SPYFQDUE Index/SC161186 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/11/2025	07/08/2026	5	9,099,942	483.28	450,882			121,927		45,972			(111,944)		23,696		0001
Call/SPYFQDUE Index/SC16118F Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/10/2025	07/10/2026	4	7,686,870	488.45	356,724			99,053		27,551			(88,209)		20,218		0001
Call/SPYFQDUE Index/SC161783	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/25/2025	09/25/2026	1	259,273	501.09	11,245			5,513		1,256			(2,773)		905		0001

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Purchased Call/SPXFCQJE Index/SC1613SD Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/05/2025	08/05/2026	6	9,998,642	487.71	494,235			171,989		57,269			(122,163)		29,489		0001
Call/SPXFCQJE Index/SC1612SV Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/30/2025	07/28/2026	5	7,398,789	501.11	333,859			108,951		14,576			(82,627)		21,123		0001
Call/SPXFCQJE Index/SC1612S9 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/22/2025	07/21/2026	2	184,435	481.04	8,981			2,759		655			(2,225)		511		0001
Call/SPXFCQJE Index/SC1616SC Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/16/2025	09/16/2026	1	228,840	504.36	9,934			4,598		828			(2,449)		779		0001
Call/SPXFCQJE Index/SC1613S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/31/2025	07/30/2026	4	8,136,678	498.81	385,337			127,807		23,130			(95,137)		23,424		0001
Call/SPXFCQJE Index/SC1614S5 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/15/2025	08/14/2026	1	91,010	496.86	4,160			1,560		333			(1,029)		278		0001
Call/SPXFCQJE Index/SC1611SX Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/22/2025	07/17/2026	4	5,730,721	490.44	273,525			81,219		20,061			(67,576)		15,586		0001
Call/SPXFCQJE Index/SC1611SII Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/17/2025	07/15/2026	1	79,984	484.81	4,148			1,213		403			(1,028)		216		0001
Call/SPXFCQJE Index/SC1616SV Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/24/2025	09/23/2026	8	8,103,900	507.83	373,477			181,574		26,548			(92,806)		28,137		0001
Call/SPXFCQJE Index/SC1613S6 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/04/2025	07/31/2026	3	875,660	485.97	94,794			11,704		2,706			(8,647)		2,531		0001
Call/SPXFCQJE Index/SC1611S0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/21/2025	07/14/2026	4	5,995,781	486.88	276,180			79,417		25,311			(68,348)		16,079		0001
Call/SPXFCQJE Index/SC1614S0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/22/2025	08/21/2026	2	993,080	496.4	47,114			18,589		4,104			(11,658)		3,108		0001
Call/SPXFCQJE Index/SC1611S8 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/09/2025	07/08/2026	1	1,001,864	483.28	49,815			13,486		5,061			(12,317)		2,609		0001
Call/SPXFCQJE Index/SC1610SR Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/02/2025	06/30/2026	2	1,455,421	481.83	66,955			16,675		7,273			(16,562)		3,634		0001
Call/SPXFCQJE Index/SC1612S2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/18/2025	07/16/2026	1	98,977	486.2	4,989			1,473		466			(1,237)		271		0001
Call/SPXFCQJE Index/SC1614SII Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/27/2025	08/26/2026	4	8,530,209	496.14	417,310			169,378		38,214			(103,070)		27,159		0001
Call/SPXFCQJE Index/SC1612SX Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/29/2025	07/29/2026	3	8,314,878	498.76	392,679			128,932		20,028			(96,948)		23,838		0001
Call/SPXFCQJE Index/SC1612S3 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/21/2025	07/17/2026	2	895,279	490.44	46,514			13,856		3,484			(11,579)		2,707		0001
Call/SPXFCQJE Index/SC1611S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/11/2025	07/10/2026	1	4,241,195	496.34	201,542			55,984		17,850			(49,832)		11,155		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFQDUE Index/5C16148E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/19/2025	.08/19/2026	1	211,730	491.99	10,091			3,892		1,103			(2,488)		658		0001
Purchased Call/SPYFQDUE Index/5C16135J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/07/2025	.08/06/2026	1	149,999	488.92	7,008			2,472		760			(1,733)		444		0001
Purchased Call/SPXFQDUE Index/5C161288	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/21/2025	.07/17/2026	1	128,518	488.82	6,150			1,833		475			(1,533)		352		0001
Purchased Call/SPYFQDUE Index/5C16168Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/26/2025	.09/24/2026	7	7,348,978	505.09	336,186			164,294		28,315			(83,256)		25,588		0001
Purchased Call/SPYFQDUE Index/5C16158X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/10/2025	.09/10/2026	4	5,679,284	497.24	291,125			130,694		28,538			(71,962)		18,976		0001
Purchased Call/SPYFQDUE Index/5C16168L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/19/2025	.09/17/2026	1	50,001	502.67	2,739			1,290		202			(679)		171		0001
Purchased Call/SPYFQDUE Index/5C161285	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/18/2025	.07/17/2026	1	125,963	489.82	5,986			1,779		462			(1,480)		343		0001
Purchased Call/SPXFQDUE Index/5C161380	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/30/2025	.07/29/2026	1	189,988	488.76	8,490			2,791		458			(2,039)		545		0001
Purchased Call/SPYFQDUE Index/5C16168P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/19/2025	.09/18/2026	1	150,148	509.92	6,512			3,075		415			(1,610)		514		0001
Purchased Call/SPXFQDUE Index/5C16179F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/20/2025	.09/30/2026	5	12,274,030	507.65	606,398			304,721		44,974			(149,816)		43,455		0001
Purchased Call/SPYFQDUE Index/5C161682	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/15/2025	.09/11/2026	3	11,394,703	502.22	556,718			252,503		44,175			(138,211)		38,190		0001
Purchased Call/SPYFQDUE Index/5C161795	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/26/2025	.09/28/2026	1	2,042,093	503.71	98,796			48,990		8,793			(24,228)		7,190		0001
Purchased Call/SPXFQDUE Index/5C161580	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/05/2025	.09/04/2026	6	14,104,386	493.04	689,233			299,193		85,374			(171,065)		46,252		0001
Purchased Call/SPYFQDUE Index/5C161585	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/11/2025	.09/01/2026	2	1,896,658	494.65	92,700			39,175		9,991			(22,735)		6,160		0001
Purchased Call/SPXFQDUE Index/5C161180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/07/2025	.07/02/2026	4	14,865,370	488.69	673,433			172,811		45,252			(167,349)		37,367		0001
Purchased Call/SPYFQDUE Index/5C16138H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/08/2025	.08/06/2026	5	6,239,116	489.91	299,183			105,526		31,627			(74,100)		18,474		0001
Purchased Call/SPYFQDUE Index/5C161183	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/07/2025	.07/02/2026	1	104,966	488.69	4,352			1,118		321			(1,068)		265		0001
Purchased Call/SPYFQDUE Index/5C16148J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/21/2025	.08/21/2026	3	10,260,090	487.66	540,211			212,940		71,098			(133,608)		32,110		0001
Purchased Call/SPYFQDUE Index/5C16148S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/25/2025	.08/21/2026	1	81,805	487.66	4,335			1,715		567			(1,081)		256		0001

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Purchased Call/SPXFQDUE Index/5FC16118Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/15/2025	.07/15/2026	.4	15,713,386	484.81	788,681			222,751		79,146			(189,837)		42,339		0001
Purchased Call/SPXFQDUE Index/5FC16118G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/10/2025	.07/10/2026	1	200,000	488.45	9,518			2,637		717			(2,347)		526		0001
Purchased Call/SPXFQDUE Index/5FC161589	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/29/2025	.08/28/2026	1	76,322	494.65	3,492			1,449		388			(863)		245		0001
Purchased Call/SPXFQDUE Index/5FC16118Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/17/2025	.07/17/2026	1	1,801,495	490.44	85,697			25,401		6,306			(21,131)		4,900		0001
Purchased Call/SPXFQDUE Index/5FC16103Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/13/2025	.08/13/2026	1	156,036	498.23	7,441			2,747		513			(1,835)		474		0001
Purchased Call/SPXFQDUE Index/5FC16118D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/09/2025	.07/09/2026	1	369,591	486.65	17,589			4,797		1,478			(4,337)		967		0001
Purchased Call/SPXFQDUE Index/5FC16125I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/24/2025	.07/24/2026	1	312,984	499.08	14,889			4,702		672			(3,671)		878		0001
Purchased Call/SPXFQDUE Index/5FC16155V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/09/2025	.09/09/2026	1	166,681	495.6	7,232			3,208		902			(1,783)		555		0001
Purchased Call/SPXFQDUE Index/5FC161757	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/26/2025	.09/25/2026	1	241,297	503.71	10,458			5,142		1,019			(2,566)		843		0001
Purchased Call/SPXFQDUE Index/5FC161738	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/03/2025	.09/29/2026	4	12,912,732	504.88	654,317			327,132		53,015			(161,760)		45,591		0001
Purchased Call/SPXFQDUE Index/5FC16158P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/05/2025	.09/04/2026	1	271,482	493.04	11,777			5,103		1,643			(2,912)		890		0001
Purchased Call/SPXFQDUE Index/5FC16175E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/30/2025	.09/30/2026	1	56,833	507.65	2,273			1,140		207			(561)		201		0001
Purchased Call/SPXFQDUE Index/5FC1617S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/25/2025	.09/24/2026	1	157,502	505.09	6,910			3,378		607			(1,709)		548		0001
Purchased Call/SPXFQDUE Index/5FC16108Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/03/2025	.07/02/2026	2	229,332	483.17	11,434			2,933		1,089			(2,837)		579		0001
Purchased Call/SPXFQDUE Index/5FC16103T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/15/2025	.08/11/2026	3	9,081,721	481.07	482,428			179,755		45,130			(121,873)		27,411		0001
Purchased Call/SPXFQDUE Index/5FC16158K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/04/2025	.09/04/2026	2	593,047	485.23	27,621			11,953		3,186			(6,820)		1,945		0001
Purchased Call/SPXFQDUE Index/5FC16100T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/01/2025	.07/01/2026	1	127,124	481.83	6,054			1,518		698			(1,493)		319		0001
Purchased Call/SPXFQDUE Index/5FC16118K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/11/2025	.07/10/2026	1	107,026	486.34	5,021			1,395		450			(1,241)		281		0001
Purchased Call/SPXFQDUE Index/5FC16128H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/24/2025	.07/23/2026	1	321,894	497.41	15,460			4,853		757			(3,823)		890		0001

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Call/SPXFQDUE Index/SC1612SF Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/24/2025	.07/23/2026	3	5,446,375	497.41	286,570			83,311		12,809			(65,822)		15,219		0001
Call/SPYFQDUE Index/SC1612SU Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/29/2025	.07/24/2026	1	276,965	501.93	12,018			3,827		479			(3,005)		777		0001
Call/SPXFQDUE Index/SC1613SS Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/11/2025	.08/07/2026	1	136,909	489.03	6,764			2,412		748			(1,666)		407		0001
Call/SPYFQDUE Index/SC1612SP Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/25/2025	.07/24/2026	1	260,286	501.93	12,207			3,866		451			(3,018)		731		0001
Call/SPYFQDUE Index/SC1612BL Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/28/2025	.07/24/2026	2	577,441	499.08	27,869			8,846		1,240			(6,944)		1,621		0001
Call/SPYFQDUE Index/SC1615S3 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/28/2025	.08/28/2026	1	162,651	499.49	7,757			3,210		625			(1,913)		521		0001
Call/SPYFQDUE Index/SC1616SJ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/18/2025	.09/18/2026	1	155,691	506.48	6,759			3,183		521			(1,666)		533		0001
Call/SPXFQDUE Index/SC1614S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/21/2025	.08/20/2026	2	329,778	490.23	16,941			6,650		1,937			(4,198)		1,028		0001
Call/SPYFQDUE Index/SC1616SD Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/16/2025	.09/16/2026	1	159,124	504.36	7,601			3,518		576			(1,874)		541		0001
Call/SPXFQDUE Index/SC1616SM Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/19/2025	.09/18/2026	1	50,000	506.48	2,549			1,204		167			(630)		171		0001
Call/SPYFQDUE Index/SC1614S4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/15/2025	.08/17/2026	1	699,388	496.86	33,773			12,840		2,608			(8,282)		2,198		0001
Call/SPYFQDUE Index/SC1615SH Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/03/2025	.09/03/2026	1	503,314	490.56	21,819			9,317		3,482			(5,360)		1,945		0001
Call/SPXFQDUE Index/SC1614SM Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/22/2025	.08/24/2026	1	625,447	496.4	25,390			10,142		2,220			(6,226)		1,662		0001
Call/SPYFQDUE Index/SC1616S3 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/12/2025	.09/14/2026	1	1,402,128	502.22	67,877			31,040		5,523			(16,646)		4,742		0001
Call/SPXFQDUE Index/SC1613SV Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/12/2025	.08/07/2026	1	347,882	492.57	17,833			6,376		1,516			(4,458)		1,034		0001
Call/SPYFQDUE Index/SC1614SU Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/25/2025	.08/25/2026	1	50,624	494.75	2,413			971		241			(565)		161		0001
Call/SPYFQDUE Index/SC1616S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/12/2025	.09/11/2026	1	75,001	502.35	3,588			1,616		289			(862)		251		0001
Call/SPYFQDUE Index/SC1616S9 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/23/2025	.09/23/2026	1	185,720	507.83	8,060			3,886		608			(1,967)		645		0001
Call/SPYFQDUE Index/SC1611S4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/09/2025	.07/07/2026	1	240,126	493.52	11,869			3,189		1,164			(2,943)		622		0001

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Purchased Call/SPXFQDUE Index/5FC161290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/25/2025	.07/27/2026	1	79,723	501.93	3,843			1,239		143			(943)		227		0001
Purchased Call/SPXFQDUE Index/5FC161184	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/08/2025	.07/06/2026	1	82,882	488.69	3,541					261			(878)		214		0001
Purchased Call/SPXFQDUE Index/5FC161187	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/08/2025	.07/08/2026	1	242,056	483.28	11,515			3,109		1,223			(2,839)		630		0001
Purchased Call/SPXFQDUE Index/5FC161886	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/13/2025	.10/09/2026	4	12,359,548	510.97	494,521			262,805		42,914			(122,165)		44,820		0001
Purchased Call/SPXFQDUE Index/5FC16198T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/29/2025	.10/29/2026	1	333,285	507.82	15,004			8,739		1,665			(3,707)		1,270		0001
Purchased Call/SPXFQDUE Index/5FC161C3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/05/2025	.12/03/2026	5	5,318,758	491.4	257,772			176,079		65,925			(63,761)		21,877		0001
Purchased Call/SPXFQDUE Index/5FC161984	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/23/2025	.10/22/2026	1	83,738	497.52	4,161			2,358		622			(1,029)		314		0001
Purchased Call/SPXFQDUE Index/5FC16198V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/31/2025	.10/29/2026	2	235,847	507.82	9,451			5,543		1,177			(2,338)		889		0001
Purchased Call/SPXFQDUE Index/5FC16188U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/17/2025	.10/19/2026	1	1,405,174	496.56	68,123			37,721		10,483			(16,706)		5,227		0001
Purchased Call/SPXFQDUE Index/5FC16168M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/28/2025	.10/15/2026	6	9,333,696	496.43	445,129			243,610		66,578			(110,223)		34,372		0001
Purchased Call/SPXFQDUE Index/5FC161882	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/13/2025	.11/13/2026	1	198,134	492.9	8,977			5,620		2,090			(2,213)		785		0001
Purchased Call/SPXFQDUE Index/5FC16168X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/25/2025	.11/25/2026	1	589,564	488.27	26,601			17,489		7,910			(6,559)		2,385		0001
Purchased Call/SPXFQDUE Index/5FC161A86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/03/2025	.11/03/2026	4	9,278,562	504.84	400,602			239,155		54,870			(99,070)		35,771		0001
Purchased Call/SPXFQDUE Index/5FC161C8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/08/2025	.12/04/2026	3	9,232,799	492.15	439,951			302,154		112,126			(109,051)		38,052		0001
Purchased Call/SPXFQDUE Index/5FC161980	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/24/2025	.10/20/2026	5	9,586,014	499.7	459,987			257,033		62,818			(113,878)		35,745		0001
Purchased Call/SPXFQDUE Index/5FC16178Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/07/2025	.10/07/2026	1	56,163	509.08	2,248			1,170		207			(554)		203		0001
Purchased Call/SPXFQDUE Index/5FC16168S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/09/2025	.10/08/2026	1	60,049	516.55	2,720			1,439		179			(672)		217		0001
Purchased Call/SPXFQDUE Index/5FC161986	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/27/2025	.10/23/2026	3	10,831,262	502.63	539,824			307,775		64,885			(133,907)		40,685		0001
Purchased Call/SPXFQDUE Index/5FC161A8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/11/2025	.11/11/2026	1	127,472	500.24	5,748			3,547		979			(1,417)		500		0001

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Call/SPXFQJUE Index/5FC161480 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/31/2025	10/30/2026	3	11,041,294	505.23	528,757			312,240		62,936			(131,317)		42,173		0001
Call/SPXFQJUE Index/5FC16148R Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/12/2025	11/10/2026	5	7,656,758	489.42	372,183			229,445		60,426			(92,028)		29,981		0001
Call/SPXFQJUE Index/5FC161035F Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/02/2025	11/27/2026	1	428,869	481.01	18,359			12,308		5,221			(4,550)		1,746		0001
Call/SPXFQJUE Index/5FC161850 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/21/2025	10/16/2026	5	11,758,843	494.98	583,321			320,715		93,205			(144,275)		43,412		0001
Call/SPXFQJUE Index/5FC161098H Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/24/2025	10/23/2026	2	454,542	502.63	20,405			11,651		2,718			(5,071)		1,707		0001
Call/SPXFQJUE Index/5FC161750 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/03/2025	10/05/2026	1	914,471	510.27	44,288			22,815		3,072			(10,861)		3,281		0001
Call/SPXFQJUE Index/5FC16103L Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/03/2025	12/03/2026	1	1,661,020	491.4	74,962			50,801		20,519			(18,484)		6,882		0001
Call/SPXFQJUE Index/5FC161030 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/02/2025	12/01/2026	4	7,085,200	489.49	347,975			234,659		93,138			(86,079)		29,024		0001
Call/SPXFQJUE Index/5FC161688H Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/17/2025	10/16/2026	2	685,488	496.56	30,756			16,944		5,046			(7,642)		2,331		0001
Call/SPXFQJUE Index/5FC161688K Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/14/2025	10/14/2026	2	555,988	495.83	24,285			13,132		4,143			(5,997)		2,042		0001
Call/SPXFQJUE Index/5FC16175V Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/06/2025	10/06/2026	6	10,172,413	512.67	461,567			238,795		30,739			(114,149)		36,600		0001
Call/SPXFQJUE Index/5FC16148J Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/16/2025	11/06/2026	4	9,770,295	493.84	485,586			286,700		95,205			(120,476)		37,926		0001
Call/SPXFQJUE Index/5FC16103T Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/05/2025	12/07/2026	1	1,530,043	492.15	74,146			51,065		18,725			(18,183)		6,344		0001
Call/SPXFQJUE Index/5FC161036 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/28/2025	11/25/2026	1	165,988	490.03	7,330			4,873		2,075			(1,822)		672		0001
Call/SPXFQJUE Index/5FC16105F Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/12/2025	12/14/2026	1	1,238,357	488.72	60,072			42,530		17,793			(14,731)		5,210		0001
Call/SPXFQJUE Index/5FC161688B Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/02/2025	11/17/2026	4	8,830,644	489.03	410,505			260,880		110,147			(101,523)		35,125		0001
Call/SPXFQJUE Index/5FC16103Z Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/09/2025	12/08/2026	6	6,238,335	490.15	282,930			209,780		82,830			(74,485)		25,917		0001
Call/SPXFQJUE Index/5FC161031 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/03/2025	12/02/2026	3	8,119,506	490.38	384,399			266,434		103,809			(97,323)		33,329		0001
Call/SPXFQJUE Index/5FC161050 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/16/2025	12/15/2026	1	124,999	488.22	5,333			3,801		1,822			(1,319)		526		0001

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Call/SPXFQDUE Index/SC1614SD Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/10/2025	.11/05/2026	.4	3,709,052	501.27	171,103			103,075		26,179			(42,244)		14,365		0001
Call/SPYFQDUE Index/SC161BSW Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/28/2025	.11/25/2026	.4	6,927,701	488.27	340,354			224,806		93,256			(84,159)		28,029		0001
Call/SPXFQDUE Index/SC161BS1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/13/2025	.11/13/2026	.4	8,296,253	492.9	397,724			249,339		87,325			(96,249)		32,713		0001
Call/SPYFQDUE Index/SC161DS2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/11/2025	.12/09/2026	.4	6,269,179	490.19	311,336			216,508		83,686			(76,873)		26,097		0001
Call/SPYFQDUE Index/SC161DS4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/12/2025	.12/11/2026	.4	7,197,691	495.09	335,381			236,167		81,359			(82,761)		30,081		0001
Call/SPYFQDUE Index/SC161DSU Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/18/2025	.12/17/2026	.2	6,595,141	480.19	383,446			255,307		129,674			(87,404)		27,885		0001
Call/SPYFQDUE Index/SC161ES7 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/24/2025	.12/22/2026	.5	5,464,376	491.55	269,255	8,878		205,094		74,171			(68,561)		23,324		0001
Call/SPXFQDUE Index/SC161DS9 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/16/2025	.12/16/2026	.3	4,364,110	487.28	236,399			169,301		76,086			(58,404)		20,948		0001
Call/SPYFQDUE Index/SC161ES9 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/23/2025	.12/22/2026	.1	119,058	491.55	5,416			3,976		1,600			(1,339)		508		0001
Call/SPXFQDUE Index/SC161DSQ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/16/2025	.12/16/2026	.1	1,610,810	487.28	72,696			51,868		24,570			(17,925)		6,796		0001
Call/SPYFQDUE Index/SC161ESA Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/23/2025	.12/23/2026	.6	9,777,826	494.04	472,351	2,815		350,319		122,115			(117,180)		41,814		0001
Call/SPYFQDUE Index/SC161DSV Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/18/2025	.12/17/2026	.1	258,722	480.19	12,809			9,273		5,057			(3,175)		1,094		0001
Call/SPYFQDUE Index/SC161DSX Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/18/2025	.12/18/2026	.1	2,344,347	485.18	105,824			76,510		39,115			(26,094)		9,391		0001
Call/SPYFQDUE Index/SC161TS1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/01/2025	.10/01/2026	.4	7,373,165	509.96	357,224			181,313		24,321			(88,331)		26,175		0001
Call/SPXFQDUE Index/SC1617SP Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/28/2025	.10/02/2026	.6	13,651,570	510.27	667,429			341,898		45,069			(165,819)		48,395		0001
Call/SPYFQDUE Index/SC1617SY Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/08/2025	.10/07/2026	.5	10,598,073	509.08	530,040			276,715		39,142			(130,978)		38,236		0001
Call/SPXFQDUE Index/SC1619SS Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/31/2025	.10/29/2026	.5	6,905,779	507.82	314,602			184,036		34,539			(77,842)		26,315		0001
Call/SPYFQDUE Index/SC1618SG Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/15/2025	.10/13/2026	.4	10,208,763	496.84	484,602			261,064		71,906			(119,810)		37,405		0001
Call/SPYFQDUE Index/SC1617SL Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/09/2025	.10/02/2026	.6	11,010,685	510.09	532,400			272,186		36,678			(131,735)		39,194		0001

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Call/SPXFCQJE Index/SC1618S2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/08/2025	10/08/2026	6	9,656,365	513.55	419,717			222,801		29,429			(104,323)		35,650		0001
Call/SPXFCQJE Index/SC1618S4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/15/2025	10/09/2026	4	13,552,071	492.6	680,425			362,129		113,813			(169,027)		49,145		0001
Call/SPXFCQJE Index/SC1618S5 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/14/2025	11/13/2026	5	13,072,705	493.37	607,619			381,889		135,014			(150,691)		51,547		0001
Call/SPXFCQJE Index/SC1614S4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/04/2025	11/04/2026	1	366,569	498.98	16,525			9,879		2,823			(4,075)		1,416		0001
Call/SPXFCQJE Index/SC1614S4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/06/2025	11/06/2026	1	946,829	494.8	42,693			25,899		8,855			(10,527)		3,675		0001
Call/SPXFCQJE Index/SC1619S0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/30/2025	10/28/2026	5	8,324,829	508.29	395,064			229,107		40,277			(97,583)		31,648		0001
Call/SPXFCQJE Index/SC1619S7 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/22/2025	10/22/2026	3	7,638,069	497.52	380,731			215,438		56,740			(94,133)		28,821		0001
Call/SPXFCQJE Index/SC1619S2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/21/2025	10/21/2026	4	8,619,305	499.87	418,878			234,830		58,054			(103,483)		32,967		0001
Call/SPXFCQJE Index/SC1619S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/30/2025	10/27/2026	5	11,994,281	507.16	587,159			339,034		60,140			(145,168)		45,489		0001
Call/SPXFCQJE Index/SC1614S0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/05/2025	11/04/2026	2	352,445	498.98	14,392			8,685		2,708			(3,566)		1,362		0001
Call/SPXFCQJE Index/SC1618S7 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/09/2025	10/09/2026	2	361,739	510.97	14,260			7,570		1,255			(3,518)		1,312		0001
Call/SPXFCQJE Index/SC1619S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/20/2025	11/20/2026	3	10,104,580	481.28	502,116			324,796		172,788			(124,221)		40,453		0001
Call/SPXFCQJE Index/SC1619S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/31/2025	10/30/2026	5	9,588,539	503.31	469,690			276,262		59,473			(116,019)		36,824		0001
Call/SPXFCQJE Index/SC1618S8 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/18/2025	11/18/2026	1	568,159	486.39	25,613			16,299		7,882			(6,315)		2,265		0001
Call/SPXFCQJE Index/SC1614S9 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/04/2025	11/04/2026	6	8,273,263	498.98	401,592			240,586		65,803			(99,192)		31,969		0001
Call/SPXFCQJE Index/SC1618S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/22/2025	10/16/2026	7	10,494,551	496.56	516,407			285,068		77,416			(128,469)		38,745		0001
Call/SPXFCQJE Index/SC1610S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/18/2025	12/18/2026	4	9,880,260	485.18	488,452	3,775		356,687		165,903			(121,336)		41,893		0001
Call/SPXFCQJE Index/SC161ES2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/19/2025	12/18/2026	1	1,728,376	488.53	77,932			56,501		25,662			(19,269)		7,322		0001
Call/SPXFCQJE Index/SC161BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/25/2025	11/24/2026	4	5,524,058	485.9	280,088			184,122		80,787			(69,311)		22,303		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFCQJE Index/SC161C36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/02/2025	12/01/2026	1	234,936	488.49	10,362			6,985		3,063			(2,562)		962		0001
Purchased Call/SPXFCQJE Index/SC161C37	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/08/2025	12/03/2026	1	235,847	491.4	9,969			6,850		2,901			(2,482)		970		0001
Purchased Call/SPXFCQJE Index/SC161C37	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/28/2025	11/27/2026	3	5,273,656	481.01	253,886			189,438		64,507			(62,878)		21,426		0001
Purchased Call/SPXFCQJE Index/SC161D3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/15/2025	12/11/2026	1	106,048	485.09	4,010			2,837		1,190			(1,000)		443		0001
Purchased Call/SPXFCQJE Index/SC161E5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/26/2025	12/24/2026	6	15,720,401	485.71	739,054	6,672		555,275		186,772			(185,108)		67,353		0001
Purchased Call/SPXFCQJE Index/SC161C3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/05/2025	12/04/2026	1	1,287,452	482.15	58,476			40,121		15,703			(14,458)		5,347		0001
Purchased Call/SPXFCQJE Index/SC161D5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/24/2025	12/11/2026	5	10,752,461	488.72	517,301			365,443		153,266			(128,205)		44,387		0001
Purchased Call/SPXFCQJE Index/SC161C32	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/26/2025	11/25/2026	1	2,034,315	480.03	91,687			60,784		25,532			(22,670)		8,231		0001
Purchased Call/SPXFCQJE Index/SC161E51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/22/2025	12/18/2026	3	11,223,525	488.53	548,368			397,813		167,451			(135,811)		47,545		0001
Purchased Call/SPXFCQJE Index/SC161E5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/31/2025	12/30/2026	1	138,375	482.16	5,389			4,088		1,886			(1,332)		604		0001
Purchased Call/SPXFCQJE Index/SC161B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/25/2025	11/20/2026	4	12,401,154	482.64	621,486			403,478		201,644			(154,334)		49,647		0001
Purchased Index/SC161998	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/22/2025	10/22/2026	2	937,989	497.52	41,637			23,517		6,952			(10,284)		3,515		0001
Purchased Call/SPXFCQJE Index/SC161B5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/16/2025	10/14/2026	3	10,886,886	495.83	532,308			288,351		82,041			(131,561)		40,358		0001
Purchased Call/SPXFCQJE Index/SC16179M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/02/2025	10/02/2026	1	156,835	510.09	6,810			3,471		522			(1,679)		558		0001
Purchased Call/SPXFCQJE Index/SC161B5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/30/2025	10/30/2026	1	191,943	503.31	8,663			5,081		1,189			(2,134)		733		0001
Purchased Index/SC161456	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/11/2025	11/06/2026	5	9,041,732	494.8	436,155			265,180		84,706			(107,722)		35,098		0001
Purchased Call/SPXFCQJE Index/SC16199P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/28/2025	10/28/2026	1	448,544	506.29	20,204			11,706		2,188			(4,989)		1,705		0001
Purchased Call/SPXFCQJE Index/SC161B5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/14/2025	10/09/2026	2	689,427	482.6	29,526			15,721		5,613			(7,324)		2,428		0001
Purchased Call/SPXFCQJE Index/SC161B5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/17/2025	10/16/2026	1	349,936	494.98	15,652			8,609		2,768			(3,870)		1,292		0001

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Purchased Call/SPXFQDUE Index/5FC1617S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/03/2025	10/02/2026	2	271,827	510.11	13,372			6,847		905			(3,324)		968		0001	
Purchased Call/SPXFQDUE Index/5FC161BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/20/2025	11/19/2026	5	4,238,556	487.31	182,478	7,690		123,024		57,422			(47,188)		16,932		0001	
Purchased Call/SPXFQDUE Index/5FC161CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/05/2025	12/04/2026	1	308,811	491.33	13,626			9,349		3,837			(3,369)		1,273		0001	
Purchased Call/SPXFQDUE Index/5FC161CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/26/2025	11/25/2026	1	55,000	490.03	2,306			1,529		684			(570)		223		0001	
Purchased Call/SPXFQDUE Index/5FC161BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/20/2025	11/20/2026	1	1,438,902	481.28	64,884			41,885		24,504			(16,001)		5,761		0001	
Purchased Call/SPXFQDUE Index/5FC161BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/14/2025	11/13/2026	1	1,883,584	493.37	84,799			53,235		19,400			(20,967)		7,427		0001	
Purchased Call/SPXFQDUE Index/5FC161AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/12/2025	11/12/2026	1	617,492	500.47	27,843			17,258		4,737			(6,865)		2,429		0001	
Purchased Call/SPXFQDUE Index/5FC161BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/13/2025	11/12/2026	1	214,967	500.47	8,015			5,009		1,645			(1,982)		846		0001	
Purchased Call/SPXFQDUE Index/5FC161DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/15/2025	12/11/2026	1	69,379	488.72	2,973			2,103		980			(741)		290		0001	
Purchased Call/SPXFQDUE Index/5FC161DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/18/2025	12/16/2026	1	575,600	487.28	23,932			17,266		8,732			(5,934)		2,429		0001	
Purchased Call/SPXFQDUE Index/5FC1619SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/24/2025	10/23/2026	2	273,165	489.49	12,415			7,066		1,880			(3,068)		1,026		0001	
Purchased Call/SPXFQDUE Index/5FC161890	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/07/2025	10/07/2026	1	871,957	509.08	37,852			19,708		3,217			(9,333)		3,146		0001	
Purchased Call/SPXFQDUE Index/5FC161858	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/07/2025	10/12/2026	2	781,044	492.6	37,780			20,454		6,609			(9,358)		2,854		0001	
Purchased Call/SPXFQDUE Index/5FC161D5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/18/2025	12/15/2026	3	8,038,583	488.22	383,921			273,321		118,279			(94,818)		33,857		0001	
Purchased Call/SPXFQDUE Index/5FC1619SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/29/2025	10/28/2026	1	84,102	508.29	3,620			2,100		406			(895)		320		0001	
Purchased Call/SPXFQDUE Index/5FC161B5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/20/2025	11/18/2026	4	9,025,314	486.39	438,947			280,320		125,651			(108,595)		35,977		0001	
Purchased Call/SPXFQDUE Index/5FC161BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/19/2025	11/19/2026	1	388,292	487.31	17,959			11,478		5,378			(4,428)		1,591		0001	
Purchased Call/SPXFQDUE Index/5FC161CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/26/2025	11/27/2026	2	5,382,284	490.03	259,982			172,984		68,339			(63,985)		21,867		0001	
Purchased Call/SPXFQDUE Index/5FC161E56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/22/2025	12/18/2026	1	165,192	488.53	7,588			5,502		2,439			(1,887)		700		0001	

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Purchased Call/SPXFQDUE Index/5FC16189N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/17/2025	10/15/2026	3	459,670	496.43	19,777			10,795		3,371			(4,888)		1,693		0001
Purchased Call/SPVFQDUE Index/5FC16178R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/03/2025	10/02/2026	1	1,203,392	510.27	52,463			26,815		3,980			(12,972)		4,305		0001
Purchased Call/SPXFQDUE Index/5FC16185I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/14/2025	10/13/2026	1	379,939	486.84	16,166			8,708		2,672			(3,997)		1,392		0001
Purchased Call/SPVFQDUE Index/5FC161ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/02/2026	12/30/2026	3	7,023,595	492.16	319,226	6,180		246,066		96,030			(80,281)		30,427		0001
Purchased Call/SPVFQDUE Index/5FC161AS//	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/12/2025	11/11/2026	1	99,968	500.24	4,353			2,693		766			(1,076)		392		0001
Purchased Call/SPVFQDUE Index/5FC16198B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/28/2025	10/23/2026	4	9,837,585	489.49	488,962			278,616		67,866			(121,001)		36,953		0001
Purchased Call/SPVFQDUE Index/5FC161ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/29/2025	12/24/2026	2	1,525,971	496.12	71,078			52,858		17,814			(17,643)		6,538		0001
Purchased Call/SPXFQDUE Index/5FC161859	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/10/2025	10/09/2026	1	346,999	510.97	10,679			5,681		1,215			(2,640)		1,289		0001
Purchased Call/SPVFQDUE Index/5FC161C8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/04/2025	12/04/2026	1	199,547	491.33	9,004			6,160		2,491			(2,220)		822		0001
Purchased Call/SPXFQDUE Index/5FC161ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/14/2025	11/12/2026	4	6,364,047	500.47	290,978			190,864		48,905			(71,829)		25,089		0001
Purchased Call/SPVFQDUE Index/5FC16189Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/21/2025	11/20/2026	1	2,247,597	482.64	101,277			65,549		36,405			(25,041)		8,998		0001
Purchased Call/SPVFQDUE Index/5FC16199Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/31/2025	10/30/2026	1	849,791	505.23	38,258			22,529		4,838			(9,459)		3,246		0001
Purchased Call/SPXFQDUE Index/5FC161AS//	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/11/2025	11/11/2026	4	5,451,633	500.24	257,240			159,182		41,963			(63,555)		21,401		0001
Purchased Call/SPVFQDUE Index/5FC161A38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/04/2025	11/03/2026	1	328,681	504.84	12,709			7,583		1,938			(3,142)		1,267		0001
Purchased Call/SPXFQDUE Index/5FC161954	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/21/2025	10/21/2026	1	62,166	499.87	2,491			1,393		406			(614)		232		0001
Purchased Call/SPVFQDUE Index/5FC161CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/04/2025	11/24/2026	1	299,951	485.9	14,328			9,674		4,351			(3,632)		1,211		0001
Purchased Call/SPXFQDUE Index/5FC161C38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/28/2025	11/30/2026	1	983,621	491.01	41,851			28,016		10,641			(10,263)		3,531		0001
Purchased Call/SPVFQDUE Index/5FC161DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/11/2025	12/10/2026	3	3,580,062	494.63	171,818			120,136		40,845			(42,416)		14,932		0001
Purchased Call/SPVFQDUE Index/5FC16199E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/24/2025	10/23/2026	1	399,727	502.63	17,569			10,005		2,332			(4,344)		1,464		0001

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Call/SPXFCQJE Index/SC161D86 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/10/2025	12/10/2026	1	960,441	494.63	43,316			30,190		10,923			(10,681)		4,006		0001
Call/SPXFCQJE Index/SC161E8N Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/29/2025	12/29/2026	3	6,535,095	492.85	310,788			233,880		86,752			(76,792)		28,259		0001
Call/SPXFCQJE Index/SC161B9P Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/21/2025	11/23/2026	1	566,974	482.64	27,421			17,828		9,266			(6,725)		2,280		0001
Call/SPXFCQJE Index/SC161B8Z Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/26/2025	11/25/2026	1	534,841	488.27	24,011			15,918		7,146			(5,937)		2,164		0001
Call/SPXFCQJE Index/SC161D89 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/11/2025	12/10/2026	1	537,430	494.63	23,567			16,562		6,089			(5,827)		2,242		0001
Call/SPXFCQJE Index/SC1617SX Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/07/2025	10/02/2026	1	122,222	510.28	5,514			2,834		403			(1,378)		435		0001
Call/SPXFCQJE Index/SC16198N Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/28/2025	10/27/2026	1	194,937	507.16	8,648			4,993		975			(2,138)		739		0001
Call/SPXFCQJE Index/SC161A81 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/31/2025	11/02/2026	1	734,249	505.23	35,538			21,048		4,245			(8,715)		2,824		0001
Call/SPXFCQJE Index/SC16168V Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/17/2025	10/16/2026	1	52,239	496.56	2,092			1,150		382			(57)		193		0001
Call/SPXFCQJE Index/SC161983 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/22/2025	10/21/2026	2	651,008	499.87	27,907			15,619		4,275			(6,887)		2,493		0001
Call/SPXFCQJE Index/SC161683 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/08/2025	10/08/2026	1	207,371	513.55	9,002			4,712		619			(2,220)		750		0001
Call/SPXFCQJE Index/SC16199F Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/24/2025	10/26/2026	1	479,193	502.63	23,231			13,312		2,907			(5,697)		1,813		0001
Call/SPXFCQJE Index/SC161A85 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/03/2025	10/30/2026	1	166,117	503.31	7,393			4,366		1,028			(1,843)		634		0001
Call/SPXFCQJE Index/SC161A8Q Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/10/2025	11/06/2026	1	124,976	493.84	5,990			3,664		1,213			(1,493)		485		0001
Call/SPXFCQJE Index/SC161A8K Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/07/2025	11/09/2026	1	3,154,075	493.84	192,783			93,696		30,989			(37,467)		12,327		0001
Call/SPXFCQJE Index/SC161A8E Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/05/2025	11/05/2026	1	419,660	501.27	18,910			11,356		2,958			(4,663)		1,625		0001
Call/SPXFCQJE Index/SC161C80 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/26/2025	11/25/2026	3	7,083,802	490.03	344,909			229,001		88,189			(85,532)		28,661		0001
Call/SPXFCQJE Index/SC161B84 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/14/2025	11/16/2026	1	1,287,073	493.37	62,307			39,307		13,401			(15,280)		5,108		0001
Call/SPXFCQJE Index/SC161C89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/28/2025	11/27/2026	1	707,109	491.01	31,869			21,246		8,623			(7,880)		2,873		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFQJUE Index/5FC16IC30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/09/2025	12/04/2026	3	7,959,410	491.33	386,065			264,365		99,675			(95,278)		32,800		0001
Purchased Call/SPXFQJUE Index/5FC16ID8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/11/2025	12/11/2026	1	507,625	495.09	22,904			16,115		5,719			(5,648)		2,121		0001
Purchased Call/SPXFQJUE Index/5FC16IC3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/02/2025	12/02/2026	1	1,786,598	480.38	80,747			54,498		22,805			(19,910)		7,946		0001
Purchased Call/SPXFQJUE Index/5FC16IC33	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/26/2025	11/27/2026	1	1,105,200	490.03	49,911			33,182		13,988			(12,273)		4,490		0001
Purchased Call/SPXFQJUE Index/5FC16IESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/24/2025	12/24/2026	1	665,052	496.12	30,910			22,925		7,965			(7,622)		2,955		0001
Purchased Call/SPXFQJUE Index/5FC16IES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/26/2025	12/28/2026	1	2,386,780	495.71	115,711			86,385		28,460			(28,376)		10,302		0001
Purchased Call/SPXFQJUE Index/5FC16IESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/29/2025	12/23/2026	1	140,624	494.04	5,943			4,428		1,739			(1,490)		601		0001
Purchased Call/SPXFQJUE Index/5FC16IESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/30/2025	12/30/2026	1	922,801	492.16	41,655			31,414		12,560			(10,271)		3,998		0001
Purchased Call/SPXFQJUE Index/5FC16IESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/31/2025	12/31/2026	4	6,483,536	486.32	126,493	189,201		239,973		106,835			(76,672)		28,139		0001
Purchased Call/SPXFQJUE Index/5FC16I986	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/22/2025	10/20/2026	1	599,900	499.7	24,995			13,966		3,923			(6,197)		2,297		0001
Purchased Call/SPXFQJUE Index/5FC16I79K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/02/2025	10/01/2026	1	149,997	509.97	7,174			3,647		495			(1,774)		532		0001
Purchased Call/SPXFQJUE Index/5FC16ID51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/09/2025	12/08/2026	1	323,131	490.15	14,029			9,727		4,257			(3,469)		1,942		0001
Purchased Call/SPXFQJUE Index/5FC16ID5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/18/2025	12/17/2026	1	250,001	480.19	11,907			8,599		4,854			(2,944)		1,057		0001
Purchased Call/SPXFQJUE Index/5FC16IB9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/20/2025	11/19/2026	1	571,751	487.31	21,940			14,139		7,688			(5,425)		2,284		0001
Purchased Call/SPXFQJUE Index/5FC16ID57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/10/2025	12/10/2026	1	50,000	494.63	2,097			1,461		563			(577)		209		0001
Purchased Call/SPXFQJUE Index/5FC16ID53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/09/2025	12/09/2026	1	403,163	490.19	18,183			12,623		5,364			(4,483)		1,678		0001
Purchased Call/SPXFQJUE Index/5FC16IB9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/18/2025	11/17/2026	1	473,391	489.03	19,506			12,393		5,863			(4,823)		1,883		0001
Purchased Call/SPXFQJUE Index/5FC16IA9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/10/2025	11/06/2026	1	355,316	494.8	16,725			10,231		3,315			(4,170)		1,379		0001
Purchased Call/SPXFQJUE Index/5FC16ID9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/12/2025	12/11/2026	1	1,293,345	488.72	57,953			40,819		18,223			(14,304)		5,363		0001

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Purchased Call/SPXFQDUE Index/SC16H8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/07/2025	11/06/2026	1	945,506	493.84	42,595			25,984		9,197			(10,532)		3,670		0001	
Purchased Call/SPYFQDUE Index/SC16IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/19/2025	12/21/2026	1	2,043,541	488.53	99,071			72,052		30,674			(24,295)		8,706		0001	
Purchased Call/SPXFQDUE Index/SC16IESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/31/2025	12/31/2026	1	745,927	486.32	33,671			25,627		12,441			(8,302)		3,237		0001	
Purchased Call/SPYFQDUE Index/SC16IESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/23/2025	12/23/2026	1	595,215	494.04	26,896			19,734		7,401			(6,622)		2,545		0001	
Purchased Call/SPYFQDUE Index/SC16IESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/29/2025	12/24/2026	1	171,045	495.71	7,005			5,224		2,008			(1,751)		723		0001	
Purchased Call/SPYFQDUE Index/SC16IESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/26/2025	12/24/2026	1	242,473	495.71	10,921			8,122		2,861			(2,708)		1,039		0001	
Purchased Call/SPXFQDUE Index/SC16FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/08/2026	01/08/2027	3	7,136,826	491.2	358,124			280,125		103,754			(79,935)		31,421		0001	
Purchased Call/SPYFQDUE Index/SC16G83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/20/2026	01/15/2027	2	18,206,877	491.65	847,805			682,733		268,505			(171,419)		81,144		0001	
Purchased Call/SPYFQDUE Index/SC16IESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/07/2026	12/31/2026	3	11,076,007	486.24	539,444			411,909		186,426			(130,291)		48,070		0001	
Purchased Call/SPXFQDUE Index/SC16F8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/14/2026	01/14/2027	3	4,867,121	488.25	228,026			182,605		74,019			(47,426)		20,764		0001	
Purchased Call/SPYFQDUE Index/SC16G8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/21/2026	01/21/2027	5	9,860,159	482.79	479,388			390,926		197,225			(88,817)		44,397		0001	
Purchased Call/SPYFQDUE Index/SC16G8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/28/2026	01/26/2027	4	4,868,434	486.18	238,676			197,667		86,634			(41,463)		22,105		0001	
Purchased Call/SPXFQDUE Index/SC16H88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/30/2026	01/29/2027	1	95,462	484.06	4,257			3,983		1,867			(702)		436		0001	
Purchased Call/SPYFQDUE Index/SC16H8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/18/2026	02/09/2027	8	6,990,959	481.69	324,957			282,456		153,195			(43,388)		32,472		0001	
Purchased Call/SPYFQDUE Index/SC16T1S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/19/2026	02/12/2027	5	12,347,699	474.43	596,441			525,775		339,696			(76,020)		57,627		0001	
Purchased Call/SPXFQDUE Index/SC16G86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/22/2026	01/21/2027	1	99,981	482.79	4,446			3,643		1,965			(831)		460		0001	
Purchased Call/SPYFQDUE Index/SC16G8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/23/2026	01/22/2027	5	13,448,433	484.28	656,613			540,619		257,892			(119,471)		60,656		0001	
Purchased Call/SPYFQDUE Index/SC16G8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/02/2026	01/27/2027	5	7,230,807	487.72	347,219			288,419		125,944			(59,512)		32,886		0001	
Purchased Call/SPXFQDUE Index/SC16H81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/30/2026	01/29/2027	8	9,096,630	485.33	435,718			366,550		172,782			(71,695)		41,509		0001	

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Purchased Call/SPXFQJUE Index/5C161H82 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/29/2026	.01/29/2027	1	91,751	485.33		3,849		3,231		1,697			(643)		.419		0001
Call/SPYFQJUE Index/5C161I57 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/12/2026	.02/11/2027	1	94,790	480.46		3,638		3,202		2,125			(470)			.442	0001
Call/SPXFQJUE Index/5C161F5E Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/08/2026	.01/08/2027	1	356,377	491.2		16,174		12,634		5,180			(3,634)		1,576		0001
Call/SPYFQJUE Index/5C161GSD Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/21/2026	.01/21/2027	1	924,995	482.79		41,717		33,902		18,350			(7,886)		4,165		0001
Call/SPYFQJUE Index/5C161ISJ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/17/2026	.02/17/2027	1	110,228	474.71		5,273		4,678		3,026			(607)		.516		0001
Call/SPYFQJUE Index/5C161H9F Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/09/2026	.02/02/2027	7	6,335,289	486.11		285,001		241,853		118,340			(43,750)		29,096		0001
Call/SPYFQJUE Index/5C161IS4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/12/2026	.02/11/2027	5	6,498,382	480.46		298,585		261,123		148,874			(38,778)		30,280		0001
Call/SPXFQJUE Index/5C161H8S Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/10/2026	.02/05/2027	6	13,690,344	480.87		657,325		567,058		307,191			(94,305)		63,186		0001
Call/SPYFQJUE Index/5C161IS1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/17/2026	.02/17/2027	7	7,532,570	474.71		368,436		327,911		206,912			(41,487)		35,430		0001
Call/SPXFQJUE Index/5C161J57 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/03/2026	.02/26/2027	6	15,469,983	475.6		736,750		679,982		425,064			(63,596)		73,770		0001
Call/SPYFQJUE Index/5C161G89 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/20/2026	.01/15/2027	1	914,125	491.65		31,459		25,396		13,306			(6,117)		4,074		0001
Call/SPYFQJUE Index/5C161G9H Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/22/2026	.01/22/2027	4	12,106,756	484.12		586,166		481,104		233,352			(108,631)		54,605		0001
Call/SPYFQJUE Index/5C161H9H Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/04/2026	.02/03/2027	4	7,673,009	481.15		364,007		309,399		167,898			(55,485)		35,289		0001
Call/SPYFQJUE Index/5C161IS0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/13/2026	.02/10/2027	5	9,505,615	480.43		455,921		396,226		217,372			(60,791)		44,223		0001
Call/SPXFQJUE Index/5C161ISY Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/24/2026	.02/24/2027	6	9,647,017	477.35		459,161		418,050		260,180			(42,413)		45,864		0001
Call/SPYFQJUE Index/5C161J5E Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/09/2026	.03/02/2027	7	3,428,238	476		141,396		131,403		93,741			(10,485)		16,446		0001
Call/SPXFQJUE Index/5C161J5G Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/05/2026	.03/03/2027	6	10,392,403	469.39		502,003		465,414		342,206			(37,967)		49,929		0001
Call/SPYFQJUE Index/5C161IS0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/20/2026	.02/19/2027	6	9,521,558	475.31		463,626		416,928		258,867			(49,551)		44,923		0001
Call/SPYFQJUE Index/5C161IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/23/2026	.02/19/2027	5	14,587,058	478.25		699,601		629,219		364,227			(73,877)		68,823		0001

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Purchased Call/SPXFQDUE Index/SC16J80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/05/2026	03/05/2027	7	7,089,623	468.11		328,816		309,553		240,802			(22,540)		34,066		0001
Purchased Call/SPXFQDUE Index/SC16I18L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/23/2026	02/18/2027	6	6,487,470	476.85		313,009		279,808		186,213			(34,331)		30,608		0001
Purchased Call/SPXFQDUE Index/SC16J8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/10/2026	03/10/2027	1	262,716	466.13		12,558		11,866		9,546			723		1,275		0001
Purchased Call/SPXFQDUE Index/SC16K94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/12/2026	03/11/2027	1	66,999	465.96		2,759		2,636		2,425			(144)		335		0001
Purchased Call/SPXFQDUE Index/SC16K90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/20/2026	03/19/2027	5	8,700,259	458.7		411,210		401,515		389,485			(12,653)		42,780		0001
Purchased Call/SPXFQDUE Index/SC16J8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/12/2026	03/09/2027	7	3,811,908	466.7		177,144		167,989		136,348			(9,741)		18,476		0001
Purchased Call/SPXFQDUE Index/SC16K91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/19/2026	03/17/2027	5	14,809,078	463.6		698,857		675,559		583,349			(26,338)		72,611		0001
Purchased Call/SPXFQDUE Index/SC16K9U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/24/2026	03/19/2027	6	18,573,452	453.58		910,757		892,049		939,016			(24,603)		91,328		0001
Purchased Call/SPXFQDUE Index/SC16I18V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/27/2026	02/23/2027	8	5,674,408	473.57		287,472		280,662		163,259			(27,524)		26,937		0001
Purchased Call/SPXFQDUE Index/SC16K95	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/20/2026	03/12/2027	5	8,079,973	462.13		386,744		371,873		331,982			(19,651)		39,334		0001
Purchased Call/SPXFQDUE Index/SC16J80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/17/2026	03/05/2027	7	15,232,867	465.59		735,429		691,387		558,767			(48,504)		73,402		0001
Purchased Index/SC16K92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/12/2026	03/11/2027	6	9,817,937	465.96		465,573		442,099		359,499			(24,936)		47,726		0001
Purchased Call/SPXFQDUE Index/SC16K98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/13/2026	03/12/2027	5	18,344,590	460.23		881,810		855,532		786,506			(42,326)		89,304		0001
Purchased Call/SPXFQDUE Index/SC16I18D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/13/2026	02/12/2027	1	110,000	474.21		5,257		4,642		3,043			(664)		513		0001
Purchased Call/SPXFQDUE Index/SC16J8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/06/2026	03/05/2027	1	66,498	465.59		2,921		2,742		2,339			(201)		316		0001
Purchased Index/SC16K9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/24/2026	03/16/2027	6	3,036,924	462.95		138,586		134,220		121,306			(4,791)		14,869		0001
Purchased Call/SPXFQDUE Index/SC16K9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/18/2026	03/18/2027	1	1,127,656	459.65		53,846		52,066		48,061			(1,918)		5,537		0001
Purchased Call/SPXFQDUE Index/SC16K90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/18/2026	03/18/2027	1	101,884	459.65		4,540		4,380		4,295			(162)		500		0001
Purchased Call/SPXFQDUE Index/SC16K90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/12/2026	03/10/2027	8	10,939,563	466.13		522,232		494,316		399,659			(29,435)		53,101		0001

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Purchased Call/SPXFQJIE Index/SC16K\$X Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/20/2026	.03/19/2027	1	525,511	453.58		25,014		24,458		26,558			(756)		2,394		0001
Call/SPYFQJIE Index/SC16L\$E Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/30/2026	.03/25/2027	3	19,257,289	448.27		333,398		931,078		1,095,085			(9,281)		95,482		0001
Call/SPXFQJIE Index/SC16L\$7 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/26/2026	.03/25/2027	5	10,314,167	457.12		478,907		473,331		468,487			(7,282)		51,145		0001
Call/SPYFQJIE Index/SC16L\$2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/25/2026	.03/24/2027	6	10,266,438	455.87		482,303		475,921		483,148			(8,030)		50,838		0001
Call/SPYFQJIE Index/SC16F\$7 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/06/2026	.01/06/2027	1	995,133	494.02		44,459		94,293		12,824			(10,232)		4,322		0001
Call/SPYFQJIE Index/SC16F\$A Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/07/2026	.01/07/2027	1	248,576	491.39		11,263		8,719		3,563			(2,561)		1,097		0001
Call/SPYFQJIE Index/SC16F\$5 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/06/2026	.12/18/2026	1	124,958	485.18		6,310		4,788		2,072			(1,532)		529		0001
Call/SPXFQJIE Index/SC16F\$Y Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/02/2026	.01/04/2027	1	2,779,166	486.24		134,762		103,206		46,961			(32,313)		12,149		0001
Call/SPYFQJIE Index/SC16F\$9 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/07/2026	.01/07/2027	2	4,050,677	491.39		195,547		151,798		58,172			(44,328)		17,902		0001
Call/SPXFQJIE Index/SC16F\$C Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/08/2026	.01/07/2027	1	213,401	491.39		9,241		7,213		3,027			(2,062)		888		0001
Call/SPYFQJIE Index/SC16F\$1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/09/2026	.01/08/2027	1	840,948	496.24		37,902		23,690		10,221			(8,434)		3,702		0001
Call/SPYFQJIE Index/SC16G\$90 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/15/2026	.01/15/2027	1	674,164	491.43		30,405		24,408		9,957			(6,248)		3,005		0001
Call/SPXFQJIE Index/SC16F\$Z Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/21/2026	.01/15/2027	4	3,715,745	491.43		174,130		140,044		55,203			(35,383)		16,560		0001
Call/SPYFQJIE Index/SC16F\$0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/14/2026	.01/12/2027	5	5,878,146	496.91		272,062		214,851		71,072			(57,663)		26,062		0001
Call/SPXFQJIE Index/SC16F\$W Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/14/2026	.01/14/2027	1	1,281,571	488.25		57,824		45,877		20,198			(12,040)		5,702		0001
Call/SPYFQJIE Index/SC16G\$T Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/27/2026	.01/26/2027	1	185,983	486.18		8,301		6,879		3,332			(1,437)		844		0001
Call/SPXFQJIE Index/SC16F\$Q Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/13/2026	.01/12/2027	1	124,978	486.91		5,158		4,075		1,484			(1,091)		554		0001
Call/SPYFQJIE Index/SC16F\$J Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/09/2026	.01/08/2027	1	51,398	496.24		2,165		1,688		616			(479)		226		0001
Call/SPYFQJIE Index/SC16F\$P Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/14/2026	.01/13/2027	3	6,032,736	494.36		282,545		223,634		80,245			(59,415)		26,794		0001

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Purchased Call/SPXFQJUE Index/5FC16H86 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/30/2026	.02/01/2027	1	1,629,963	484.06		76,988		66,985		32,323			(12,914)		7,474		0001
Call/SPYFQJUE Index/5FC16H80 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/06/2026	.02/05/2027	4	11,434,172	473.55		566,553		486,893		317,102			(63,298)		52,773		0001
Call/SPXFQJUE Index/5FC16H84 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/21/2026	.01/20/2027	2	2,353,100	481		120,069		98,087		49,587			(22,572)		10,577		0001
Call/SPYFQJUE Index/5FC16H83 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/29/2026	.01/29/2027	1	506,421	485.33		22,845		19,174		9,543			(3,818)		2,311		0001
Call/SPYFQJUE Index/5FC16H85 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/30/2026	.01/29/2027	3	13,614,655	484.06		659,747		554,626		269,149			(108,095)		62,125		0001
Call/SPYFQJUE Index/5FC16H9K Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/05/2026	.02/04/2027	5	6,205,983	478.91		298,768		255,233		146,151			(44,349)		28,597		0001
Call/SPYFQJUE Index/5FC16G8X Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/23/2026	.01/22/2027	1	135,496	484.12		5,900		4,851		2,567			(1,066)		611		0001
Call/SPXFQJUE Index/5FC16H8N Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/05/2026	.02/04/2027	2	366,950	478.91		15,283		13,136		8,462			(2,250)		1,691		0001
Call/SPYFQJUE Index/5FC16I1S3 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/11/2026	.02/10/2027	2	425,546	480.43		17,455		15,266		9,525			(2,283)		1,980		0001
Call/SPXFQJUE Index/5FC16I1S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/10/2026	.02/10/2027	1	120,696	480.43		5,775		5,012		2,758			(775)		562		0001
Call/SPYFQJUE Index/5FC16G8L Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/23/2026	.01/25/2027	2	1,640,557	484.28		79,835		65,786		31,623			(14,523)		7,437		0001
Call/SPYFQJUE Index/5FC16G8X Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/29/2026	.01/28/2027	5	5,022,487	487.72		236,351		197,488		87,859			(39,737)		22,880		0001
Call/SPXFQJUE Index/5FC16J5R Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/16/2026	.01/15/2027	1	1,481,038	491.65		66,721		53,711		21,714			(13,564)		6,601		0001
Call/SPYFQJUE Index/5FC16I1S0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/20/2026	.02/16/2027	8	5,349,826	474.21		262,288		233,303		150,608			(30,475)		25,124		0001
Call/SPYFQJUE Index/5FC16I1S8 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/20/2026	.02/22/2027	2	2,485,799	478.25		120,314		108,396		62,317			(12,757)		11,773		0001
Call/SPYFQJUE Index/5FC16J5I1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/27/2026	.02/25/2027	4	5,966,574	480.88		278,123		253,834		140,204			(25,249)		28,409		0001
Call/SPXFQJUE Index/5FC16I1S4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/18/2026	.02/12/2027	4	20,583,789	474.21		995,441		879,346		572,526			(124,663)		96,064		0001
Call/SPYFQJUE Index/5FC16I1S2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/24/2026	.02/24/2027	1	753,789	477.35		36,054		32,677		19,534			(3,457)		3,584		0001
Call/SPYFQJUE Index/5FC16J54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/28/2026	.02/26/2027	5	11,133,561	477.8		532,543		488,605		287,277			(47,727)		53,892		0001

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Purchased Call/SPXFQDUE Index/SC16J8K Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/06/2026	.03/04/2027	.6	11,360,273	.471.18		.539,653		.502,152		.357,362			(39,269)		.54,660		.0001
Call/SPYFQDUE Index/SC16J8L Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/04/2026	.03/04/2027	.1	174,756	.471.18		8,355		7,757		5,491			(618)		.841		.0001
Call/SPXFQDUE Index/SC16K98 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/19/2026	.03/12/2027	.1	137,526	.460.23		6,123		5,868		5,676			(303)		.669		.0001
Call/SPYFQDUE Index/SC16K9V Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/20/2026	.03/22/2027	.1	2,000,968	.453.58		96,627		94,497		101,680			(2,896)		.9,881		.0001
Call/SPYFQDUE Index/SC16J8R Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/17/2026	.03/08/2027	.2	2,164,626	.465.59		104,434		98,283		79,555			(6,900)		.10,477		.0001
Call/SPYFQDUE Index/SC16K9M Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/19/2026	.03/18/2027	.5	9,451,905	.459.65		449,945		.435,924		.412,211			(15,400)		.46,410		.0001
Call/SPYFQDUE Index/SC16L90 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/31/2026	.03/31/2027	.1	6,908,853	.456.11		333,214		.333,214		333,242					.34,544		.0001
Call/SPXFQDUE Index/SC16L94 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/24/2026	.03/24/2027	.1	1,058,174	.465.87		50,422		49,589		50,888			(967)		5,240		.0001
Call/SPYFQDUE Index/SC16F9H Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/09/2026	.01/08/2027	.3	11,711,260	.496.24		.565,856		.443,519		142,987			(125,174)		.51,561		.0001
Call/SPYFQDUE Index/SC16F93 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/05/2026	.01/05/2027	.3	5,313,487	.480.11		265,955		.204,680		79,132			(61,669)		.23,269		.0001
Call/SPYFQDUE Index/SC16G98 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/21/2026	.01/20/2027	.1	98,966	.481		.4,487		3,644		2,069			(851)		.449		.0001
Call/SPYFQDUE Index/SC16G9N Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/23/2026	.01/22/2027	.1	773,642	.484.28		34,853		.28,657		14,720			(6,415)		3,489		.0001
Call/SPYFQDUE Index/SC16F9Y Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/15/2026	.01/14/2027	.1	52,291	.488.25		2,364		1,887		.818			(487)		.233		.0001
Call/SPYFQDUE Index/SC16F96 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/08/2026	.01/06/2027	.3	4,751,915	.494.02		225,070		.173,842		62,183			(51,607)		.20,847		.0001
Call/SPYFQDUE Index/SC16F96 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/09/2026	.01/11/2027	.1	2,488,620	.496.24		120,599		94,685		30,654			(26,617)		.11,015		.0001
Call/SPYFQDUE Index/SC16G9V Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/27/2026	.01/27/2027	.2	1,536,705	.487.72		66,908		55,692		26,580			(11,338)		.6,989		.0001
Call/SPYFQDUE Index/SC16H9R Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/06/2026	.02/08/2027	.1	2,594,214	.480.87		125,768		.108,444		56,072			(18,163)		.12,031		.0001
Call/SPYFQDUE Index/SC16H9T Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/06/2026	.02/05/2027	.1	127,584	.480.87		6,096		5,249		2,845			(888)		.589		.0001
Call/SPYFQDUE Index/SC16H9L Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/04/2026	.02/04/2027	.1	804,834	.478.91		38,479		32,755		18,944			(5,798)		3,799		.0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFQDUE Index/5FC161ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/24/2026	02/23/2027	1	65,708	473.57		3,064		2,776		1,834			(285)		312		0001
Purchased Call/SPXFQDUE Index/5FC161USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/03/2026	03/02/2027	1	106,423	476		4,091		3,786		2,877			(315)		520		0001
Purchased Call/SPXFQDUE Index/5FC161K96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/12/2026	03/12/2027	1	51,177	462.13		2,281		2,180		2,016			(119)		249		0001
Purchased Call/SPXFQDUE Index/5FC161J9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/05/2026	03/03/2027	1	74,976	469.39		3,228		3,021		2,383			(231)		360		0001
Purchased Call/SPXFQDUE Index/5FC161K9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/17/2026	03/17/2027	1	179,424	463.6		8,569		8,262		7,054			(329)		880		0001
Purchased Call/SPXFQDUE Index/5FC161L5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/20/2026	02/19/2027	1	307,898	478.25		14,708		13,237		7,684			(1,576)		1,453		0001
Purchased Call/SPXFQDUE Index/5FC161K99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/13/2026	03/15/2027	1	2,422,377	460.23		117,219		112,375		103,441			(5,749)		11,943		0001
Purchased Call/SPXFQDUE Index/5FC161LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/27/2026	03/25/2027	4	7,908,001	452.79		369,402		367,826		407,397			(4,258)		39,214		0001
Purchased Call/SPXFQDUE Index/5FC161LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/26/2026	03/23/2027	6	3,324,132	457.31		151,000		149,083		145,548			(2,484)		16,438		0001
Purchased Call/SPXFQDUE Index/5FC161FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/12/2026	01/09/2027	1	149,998	496.24		6,585		5,157		1,811			(1,419)		680		0001
Purchased Call/SPXFQDUE Index/5FC161H9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/03/2026	01/29/2027	2	183,749	484.06		7,777		6,575		3,570			(1,217)		838		0001
Purchased Call/SPXFQDUE Index/5FC161H9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/02/2026	01/29/2027	1	117,139	485.33		5,141		4,339		2,187			(812)		535		0001
Purchased Call/SPXFQDUE Index/5FC161G94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/16/2026	01/19/2027	2	1,817,999	491.65		87,429		70,985		26,919			(17,543)		8,198		0001
Purchased Call/SPXFQDUE Index/5FC161FFS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/13/2026	01/13/2027	1	328,488	494.36		14,818		11,716		4,348			(3,126)		1,459		0001
Purchased Call/SPXFQDUE Index/5FC161G9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/29/2026	01/27/2027	1	996,831	487.72		41,349		34,668		17,145			(6,948)		4,547		0001
Purchased Call/SPXFQDUE Index/5FC161H9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/06/2026	02/05/2027	1	145,321	473.56		7,218		6,215		3,928			(1,051)		671		0001
Purchased Call/SPXFQDUE Index/5FC161ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/19/2026	02/18/2027	1	223,800	476.85		9,419		8,451		5,641			(1,035)		1,054		0001
Purchased Call/SPXFQDUE Index/5FC161H9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/10/2026	02/09/2027	1	97,012	481.69		4,111		3,566		2,082			(553)		451		0001
Purchased Call/SPXFQDUE Index/5FC161K9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/13/2026	03/12/2027	1	153,354	460.23		7,313		7,009		6,522			(362)		747		0001

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Purchased Call/SPXFQDE Index/SC16KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/20/2026	03/19/2027	1	107,950	458.7		4,177		4,084		4,589			(126)		531		0001
Purchased Call/SPXFQDE Index/SC16H89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/30/2026	01/29/2027	1	757,750	484.06		34,152		28,744		14,856			(5,629)		3,458		0001
Purchased Call/SPXFQDE Index/SC16LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/30/2026	03/30/2027	2	2,798,655	446.95		162,148		162,148		164,684			(11)		13,979		0001
Purchased Call/SPXFQDE Index/SC16LLS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/24/2026	03/24/2027	1	198,322	455.87		8,917		8,769		9,261			(171)		982		0001
Purchased Call/SPXFQDE Index/SC16LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/31/2026	03/31/2027	1	174,857	455.11		7,870		7,870		7,871					874		0001
Purchased Call/SPXFQDE Index/SC16LLS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/27/2026	03/25/2027	1	489,925	452.79		19,576		19,521		24,446			(216)		2,479		0001
Purchased Call/SPXFQDE Index/SC16LESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/27/2026	03/29/2027	1	76,971	448.27		3,430		3,420		4,240			(37)		384		0001
Purchased Call/SPXFQDE Index/SC16FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/22/2026	01/22/2027	1	1,767,402	484.12		79,692		65,343		33,799			(14,847)		7,971		0001
Purchased Call/SPXFQDE Index/SC16IESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/02/2026	12/31/2026	1	1,074,783	486.24		48,419		36,955		17,974			(11,738)		4,665		0001
Purchased Call/SPXFQDE Index/SC16FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/14/2026	01/13/2027	1	246,919	494.36		9,792		7,764		3,284			(2,045)		1,110		0001
Purchased Call/SPXFQDE Index/SC16IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/11/2026	02/11/2027	1	200,354	480.46		9,581		8,340		4,588			(1,260)		934		0001
Purchased Call/SPXFQDE Index/SC16US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/27/2026	03/01/2027	1	4,960,541	475.6		240,537		221,320		136,752			(20,973)		23,762		0001
Purchased Call/SPXFQDE Index/SC16US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/02/2026	02/26/2027	1	115,427	477.8		4,817		4,441		2,894			(387)		550		0001
Purchased Call/SPXFQDE Index/SC16USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/10/2026	03/09/2027	1	147,272	466.7		6,318		5,968		5,066			(364)		714		0001
Purchased Call/SPXFQDE Index/SC16LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/26/2026	03/25/2027	1	96,779	452.79		4,481		4,456		5,009			(62)		485		0001
Purchased Call/SPXFQDE Index/SC16US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/26/2026	02/26/2027	1	351,757	477.8		16,825		15,426		9,069			(1,521)		1,677		0001
Purchased Call/SPXFQDE Index/SC16USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/03/2026	03/03/2027	1	192,512	468.39		9,204		8,519		6,331			(706)		925		0001
Purchased Call/SPXFQDE Index/SC16LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/27/2026	03/25/2027	1	531,174	448.27		23,844		23,778		29,472			(263)		2,634		0001
Purchased Call/SPXFQDE Index/SC16K8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/19/2026	03/19/2027	1	101,069	458.7		4,820		4,700		4,513			(158)		487		0001

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Purchased Call/SPXFQJUE Index/SC161K5I/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/20/2026	03/19/2027	1	50,496	453.58		2,244		2,194		2,459			(68)			248		0001
Call/SPXFQJUE Index/SC161H80/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/29/2026	01/28/2027	1	149,948	487.73		6,204		5,205		2,582			(1,040)			683		0001
Call/SPXFQJUE Index/SC161H51/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/03/2026	02/03/2027	1	85,401	481.15		4,083		3,464		1,868			(626)			383		0001
Call/SPXFQJUE Index/SC161J53/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/26/2026	02/25/2027	1	51,541	480.88		1,996		1,829		1,155			(181)			245		0001
Call/SPXFQJUE Index/SC161L5M/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/30/2026	03/25/2027	1	884,459	448.27		39,856		39,856		48,461			(111)			4,386		0001
Call/SPXFQJUE Index/SC161L58/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/25/2026	03/25/2027	1	406,591	457.12		18,089		17,840		18,365			(297)			2,016		0001
Call/SPXFQJUE Index/SC161L5F/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/27/2026	03/29/2027	1	1,138,196	448.27		54,986		54,835		65,823			(599)			5,675		0001
Call/SPXFQJUE Index/SC161K56/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/13/2026	03/12/2027	1	107,963	462.13		4,507		4,319		4,196			(223)			526		0001
Call/SPXFQJUE Index/SC161K5J/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/18/2024	04/16/2026	2	907,885	446.95	55,250			1,141		24,285			(6,823)			950		0001
Call/SPXFQJUE Index/SC161C3P/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/12/2024	06/10/2026	3	4,510,175	459.93	312,889			30,161		84,097			(38,668)			9,946		0001
Call/SPXFQJUE Index/SC161B5F/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/10/2024	05/08/2026	3	1,382,356	449.97	91,676			4,681		37,345			(11,326)			2,246		0001
Call/SPXFQJUE Index/SC161B5M/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/16/2024	05/14/2026	2	1,555,325	455.05	108,851			6,440		31,839			(13,440)			2,700		0001
Call/SPXFQJUE Index/SC161K5L/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/18/2024	04/17/2026	2	1,290,964	444.7	80,004			1,766		40,010			(9,878)			1,393		0001
Call/SPXFQJUE Index/SC161B58/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/22/2024	05/06/2026	3	6,574,301	449.16	426,365			20,544		160,209			(52,684)			10,323		0001
Call/SPXFQJUE Index/SC161K5F/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/15/2024	04/10/2026	2	1,819,130	451.21	107,800			1,342		31,578			(13,366)			1,566		0001
Call/SPXFQJUE Index/SC161K55/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/08/2024	04/02/2026	2	1,331,470	457.22	83,582			116		5,143			(10,382)			493		0001
Call/SPXFQJUE Index/SC161B5S/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/20/2024	05/15/2026	2	1,626,312	460.79	102,887			6,257		22,554			(12,743)			2,855		0001
Call/SPXFQJUE Index/SC161K53/ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/05/2024	04/02/2026	2	630,282	453.94	42,152			58		5,113			(5,225)			233		0001
Call/SPXFQJUE Index/SC16195Z/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/03/2024	04/02/2026	3	2,153,924	458.93	136,420			188		4,984			(16,848)			797		0001

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Purchased Call/SPXFQDJE Index/5F061A81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/04/2024	04/02/2026	2	1,534,405	459.4	89,633			124		3,024			(11,082)			568	0001	
Purchased Call/SPXFQDJE Index/5F061B8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/27/2025	05/07/2026	3	1,929,202	450.05	121,568			6,482		44,908			(16,136)			3,071	0001	
Purchased Call/SPXFQDJE Index/5F06198X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/02/2024	04/01/2026	2	4,595,433	463.97	269,947					357			(33,329)			1,203	0001	
Purchased Call/SPXFQDJE Index/5F061B81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/02/2024	04/29/2026	4	4,007,561	446.86	236,358			9,109		106,465			(29,196)			5,648	0001	
Purchased Call/SPXFQDJE Index/5F061A89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/10/2024	04/09/2026	3	1,321,912	456.37	80,131			883		12,199			(9,897)			1,038	0001	
Purchased Call/SPXFQDJE Index/5F061A8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/11/2024	04/10/2026	2	901,464	453.82	58,221			723		12,087			(7,191)			746	0001	
Purchased Call/SPXFQDJE Index/5F061B8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/22/2024	05/20/2026	4	4,872,962	460.69	312,027			21,056		72,130			(38,565)			9,018	0001	
Purchased Call/SPXFQDJE Index/5F061C8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2024	06/05/2026	3	2,317,874	459.48	148,397			13,308		43,790			(18,327)			4,928	0001	
Purchased Call/SPXFQDJE Index/5F061C87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/30/2024	05/28/2026	2	4,310,765	457.58	253,174			19,860		84,263			(31,261)			8,592	0001	
Purchased Call/SPXFQDJE Index/5F061B8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/22/2024	05/21/2026	5	1,935,228	462.67	113,690			7,842		25,160			(14,070)			3,617	0001	
Purchased Call/SPXFQDJE Index/5F061C8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/11/2024	06/05/2026	2	1,244,432	459.09	80,134			7,205		23,623			(9,948)			2,646	0001	
Purchased Call/SPXFQDJE Index/5F061C8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2024	06/03/2026	3	3,626,199	453.37	236,684			20,519		93,420			(29,229)			7,592	0001	
Purchased Call/SPXFQDJE Index/5F061C82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/24/2024	05/22/2026	3	1,174,935	454.58	79,591			5,626		26,625			(9,863)			2,217	0001	
Purchased Call/SPXFQDJE Index/5F061C8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/03/2024	05/29/2026	2	1,369,970	452.38	88,538			7,104		36,379			(10,992)			2,754	0001	
Purchased Call/SPXFQDJE Index/5F061B8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/28/2024	05/13/2026	3	4,753,686	452.21	322,322			18,661		114,844			(39,878)			8,158	0001	
Purchased Call/SPXFQDJE Index/5F061C8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/18/2024	06/12/2026	2	787,624	467.43	53,788			5,363		9,282			(6,676)			1,761	0001	
Purchased Call/SPXFQDJE Index/5F061B83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/01/2024	04/30/2026	4	1,811,886	442.61	114,888			4,591		61,943			(14,206)			2,597	0001	
Purchased Call/SPXFQDJE Index/5F061A8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/23/2024	04/22/2026	3	3,376,320	443.05	229,348			6,627		108,184			(28,322)			4,145	0001	
Purchased Call/SPXFQDJE Index/5F061C8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/17/2024	06/12/2026	3	1,478,793	468.06	97,096			9,680		16,670			(12,041)			3,307	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFQJUE Index/SF06IC30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/23/2024	05/22/2026	2	1,914,437	469.07	113,150			7,971		32,810			(13,970)		3,613		0001
Purchased Call/SPXFQJUE Index/SF06IC3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/31/2024	05/29/2026	2	943,900	440.38	63,059			5,053		29,197			(7,802)		1,897		0001
Purchased Call/SPXFQJUE Index/SF06IB5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/21/2024	05/15/2026	2	1,374,616	480.4	88,428			5,384		19,641			(10,962)		2,413		0001
Purchased Call/SPXFQJUE Index/SF06IC3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/05/2024	06/04/2026	2	1,270,878	454.58	87,410			7,698		30,902			(10,793)		2,682		0001
Purchased Call/SPXFQJUE Index/SF06ID94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/21/2024	06/18/2026	2	1,612,399	471.64	100,798			10,875		15,018			(12,484)		3,751		0001
Purchased Call/SPXFQJUE Index/SF06IC3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/13/2024	06/11/2026	3	2,694,705	461.1	191,029			18,686		47,317			(23,610)		5,984		0001
Purchased Call/SPXFQJUE Index/SF06I4SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/29/2024	04/24/2026	4	2,560,739	443.87	173,144			5,523		78,978			(21,526)		3,283		0001
Purchased Call/SPXFQJUE Index/SF06IB57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/06/2024	05/01/2026	3	2,140,294	442.84	145,950			6,052		72,605			(18,059)		3,119		0001
Purchased Call/SPXFQJUE Index/SF06I4ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/24/2024	04/23/2026	2	2,318,381	447.31	146,374			4,432		56,983			(18,074)		2,910		0001
Purchased Call/SPXFQJUE Index/SF06I4SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/29/2024	04/24/2026	2	1,678,487	446.5	105,595			3,360		43,906			(13,111)		2,152		0001
Purchased Call/SPXFQJUE Index/SF06ID82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/25/2024	06/18/2026	2	1,334,533	472.9	83,311			8,979		11,318			(10,307)		3,104		0001
Purchased Call/SPXFQJUE Index/SF06ID96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/25/2024	06/18/2026	2	1,825,191	470.63	113,087			12,218		18,297			(14,059)		4,246		0001
Purchased Call/SPXFQJUE Index/SF06IB55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/02/2024	05/01/2026	3	2,344,733	441.11	154,043			6,376		87,156			(19,024)		3,417		0001
Purchased Call/SPXFQJUE Index/SF06IB59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/07/2024	05/01/2026	3	1,687,423	446.7	113,282			4,720		45,928			(14,122)		2,459		0001
Purchased Call/SPXFQJUE Index/SF06IC3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/13/2024	06/12/2026	4	2,785,194	467.28	180,457			17,943		33,145			(22,307)		6,223		0001
Purchased Call/SPXFQJUE Index/SF06ID9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/27/2024	06/26/2026	2	1,802,051	471.54	114,918			13,634		18,550			(14,189)		4,399		0001
Purchased Call/SPXFQJUE Index/SF06ID9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/02/2024	06/26/2026	3	1,555,323	471.6	97,809			11,622		15,945			(12,100)		3,797		0001
Purchased Call/SPXFQJUE Index/SF06ID90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/18/2024	06/17/2026	2	5,666,599	471.9	366,606			38,903		50,722			(45,275)		13,098		0001
Purchased Call/SPXFQJUE Index/SF06IC9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/07/2024	06/05/2026	2	2,248,349	459.46	142,806			12,828		41,736			(17,686)		4,780		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call /SPXFCQJE Index /SF0614SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	04/24/2024	04/17/2026	4	1,415,563	443.6	86,486			1,913		46,805			(10,707)		1,527		0001	
Purchased Call /SPXFCQJE Index /SF061BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	05/13/2024	05/08/2026	1	1,049,488	452.79	65,941			3,375		23,788			(8,186)		1,693		0001	
Purchased Call /SPXFCQJE Index /SF0614SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	04/26/2024	04/24/2026	2	798,119	447.52	47,945			1,521		22,258			(5,920)		1,025		0001	
Purchased Call /SPXFCQJE Index /SF0614SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	04/18/2024	04/15/2026	4	4,665,305	447.31	292,514			5,659		120,037			(36,259)		4,729		0001	
Purchased Call /SPXFCQJE Index /SF061DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	06/25/2024	06/24/2026	4	3,289,382	468.84	215,956			24,963		39,370			(26,668)		7,961		0001	
Purchased Call /SPXFCQJE Index /SF0614SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	04/15/2024	04/10/2026	3	732,788	456.64	41,875			521		7,077			(5,182)		606		0001	
Purchased Call /SPXFCQJE Index /SF0614S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	04/10/2024	04/08/2026	4	7,648,638	456.73	471,341			4,542		61,813			(58,240)		5,662		0001	
Purchased Call /SPXFCQJE Index /SF061BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	05/16/2024	05/15/2026	2	1,730,381	461.2	109,353			6,638		23,246			(13,503)		3,038		0001	
Purchased Call /SPXFCQJE Index /SF061DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	06/26/2024	06/25/2026	3	877,550	470.38	56,890			6,667		9,590			(7,037)		2,130		0001	
Purchased Call /SPXFCQJE Index /SF061CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	05/28/2024	05/22/2026	2	1,547,914	498.2	95,980			6,781		28,089			(11,934)		2,921		0001	
Purchased Call /SPXFCQJE Index /SF061CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	05/29/2024	05/26/2026	2	679,538	498.2	39,503			2,998		12,490			(4,891)		1,331		0001	
Purchased Call /SPXFCQJE Index /SF061BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	05/10/2024	05/08/2026	2	1,742,865	451.86	112,259			5,738		36,590			(13,885)		2,812		0001	
Purchased Call /SPXFCQJE Index /SF061CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	05/30/2024	05/29/2026	2	939,300	453.47	56,490			4,521		23,520			(6,977)		1,888		0001	
Purchased Call /SPXFCQJE Index /SF0614SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	04/22/2024	04/17/2026	2	1,081,366	440.05	73,007			1,616		43,351			(9,066)		1,167		0001	
Purchased Call /SPXFCQJE Index /SF061HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	09/24/2024	09/21/2026	2	286,087	487.58	15,621			3,722		2,144			(1,928)		815		0001	
Purchased Call /SPXFCQJE Index /SF061HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	10/25/2024	09/25/2026	2	2,093,504	488.13	141,147			34,861		19,348			(17,628)		7,310		0001	
Purchased Call /SPXFCQJE Index /SF061BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	09/17/2024	09/14/2026	2	220,405	483.01	14,428			3,301		2,360			(1,783)		745		0001	
Purchased Call /SPXFCQJE Index /SF061ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	08/07/2024	08/05/2026	5	3,437,595	471.4	227,801			39,548		50,222			(28,166)		10,139		0001	
Purchased Call /SPXFCQJE Index /SF061DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity /Index	Bank of America NA	07/16/2024	07/10/2026	2	1,760,020	491.11	114,969			15,904		5,195			(14,274)		4,629		0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/31/2024	.07/30/2026	3	1,058,927	476.16	72,528			11,983		11,429			(8,957)		3,048		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/09/2024	.08/07/2026	2	2,187,354	473.84	143,482			25,372		28,683			(17,749)		6,502		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/02/2024	.07/31/2026	1	388,766	476.69	22,067			3,688		3,809			(2,728)		1,037		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/08/2024	.08/07/2026	2	1,551,793	470.38	106,029			18,721		24,310			(13,091)		4,613		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/29/2024	.07/24/2026	2	1,550,821	477.28	99,342			15,673		14,829			(12,389)		4,352		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/13/2024	.08/07/2026	5	1,732,850	474.73	116,089			20,599		21,691			(14,441)		5,151		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/16/2024	.07/15/2026	2	5,070,223	491.99	342,126			49,419		14,819			(42,243)		13,862		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/08/2024	.07/02/2026	3	3,074,091	484.77	198,413			25,297		12,882			(24,679)		7,759		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/04/2024	.08/28/2026	2	1,388,173	490.84	79,288			16,360		8,766			(9,854)		4,450		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/11/2024	.07/02/2026	2	1,607,709	479.79	110,788			14,102		9,873			(13,719)		4,058		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/11/2024	.07/10/2026	2	2,070,565	493.75	120,140			16,574		4,891			(14,834)		5,446		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/21/2024	.08/19/2026	4	6,886,450	488.17	433,119			83,582		43,722			(53,583)		20,779		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/18/2024	.09/16/2026	4	5,117,215	483.39	385,348			77,561		54,781			(41,424)		17,410		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/06/2024	.09/03/2026	3	2,385,794	482.87	151,449			32,317		24,220			(18,704)		7,792		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/11/2024	.09/10/2026	3	924,587	477.13	62,812			14,027		12,797			(7,768)		3,089		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/19/2024	.09/18/2026	2	1,780,251	482.2	127,422			29,885		20,628			(15,734)		6,093		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/18/2024	.09/17/2026	2	957,767	483.13	62,286			14,473		10,469			(7,684)		3,288		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/18/2024	.07/16/2026	3	2,086,248	496.22	116,352			17,038		4,519			(14,414)		5,648		0001
Purchased Call/SPXFCQE Index/5F06IES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/17/2024	.09/15/2026	2	250,228	483.01	16,391			3,767		2,704			(2,022)		849		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFQDUE Index/SC06HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/24/2024	09/18/2026	4	3,411,113	488.57	221,809			52,145		29,217			(27,481)		11,674		0001
Purchased Call/SPXFQDUE Index/SC06HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/24/2024	09/11/2026	3	1,531,257	483.01	100,989			22,781		16,248			(12,543)		5,132		0001
Purchased Call/SPXFQDUE Index/SC06HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/06/2024	09/04/2026	2	1,157,166	482.45	71,978			15,490		12,143			(8,887)		3,795		0001
Purchased Call/SPXFQDUE Index/SC06HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/27/2024	09/29/2026	2	384,552	489.77	24,422			6,086		3,452			(3,017)		1,393		0001
Purchased Call/SPXFQDUE Index/SC06HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/24/2024	09/23/2026	2	4,231,976	488.28	280,498			67,921		37,957			(34,630)		14,893		0001
Purchased Call/SPXFQDUE Index/SC06HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/30/2024	09/25/2026	2	1,330,117	489.77	89,234			21,875		11,377			(11,089)		4,644		0001
Purchased Call/SPXFQDUE Index/SC06DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/03/2024	07/01/2026	4	4,162,381	471.22	285,806			35,846		45,720			(35,299)		10,449		0001
Purchased Call/SPXFQDUE Index/SC06ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/07/2024	08/06/2026	2	1,678,805	471.89	108,139			18,918		24,118			(13,357)		4,971		0001
Purchased Call/SPXFQDUE Index/SC06BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/04/2024	08/31/2026	2	308,169	490.84	18,495			3,879		1,976			(2,287)		988		0001
Purchased Call/SPXFQDUE Index/SC06HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/25/2024	09/24/2026	3	1,891,061	489.11	122,404			29,659		16,473			(15,119)		6,584		0001
Purchased Call/SPXFQDUE Index/SC06DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/05/2024	07/02/2026	2	1,685,532	475.45	115,192			14,638		14,182			(14,223)		4,254		0001
Purchased Call/SPXFQDUE Index/SC06FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/19/2024	08/14/2026	3	1,445,068	485.23	97,034			18,124		10,744			(12,046)		4,410		0001
Purchased Call/SPXFQDUE Index/SC06FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/30/2024	08/28/2026	3	2,082,142	487.13	142,245			29,322		16,209			(17,592)		6,706		0001
Purchased Call/SPXFQDUE Index/SC06FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/21/2024	08/20/2026	2	1,209,327	487.87	79,524			15,433		8,146			(9,820)		3,771		0001
Purchased Call/SPXFQDUE Index/SC06FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/23/2024	08/21/2026	2	1,336,214	485.05	93,456			18,333		10,726			(11,560)		4,188		0001
Purchased Call/SPXFQDUE Index/SC06BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/12/2024	09/11/2026	2	1,493,878	478.56	101,192			22,757		19,553			(12,498)		5,007		0001
Purchased Call/SPXFQDUE Index/SC06DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/01/2024	06/26/2026	3	2,468,287	470.46	162,052			19,306		27,318			(20,146)		6,025		0001
Purchased Call/SPXFQDUE Index/SC06FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/23/2024	08/21/2026	2	1,044,091	490.28	66,161			12,982		6,225			(8,209)		3,288		0001
Purchased Call/SPXFQDUE Index/SC06ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/05/2024	07/31/2026	3	1,146,208	473.27	71,921			12,043		14,729			(8,993)		3,313		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFQJUE Index/5F06 DBS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/11/2024	.07/09/2026	.4	1,579,214	.485.51	.111.557			.15,222		.6,894			(13,798)		4,133		.0001
Purchased Call/SPXFQJUE Index/5F06 I68K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/10/2024	.09/09/2026	.3	2,489,971	.475.16	.168.665			.37,373		.37,409			(20,833)		8,294		.0001
Purchased Call/SPXFQJUE Index/5F06 F57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/14/2024	.08/12/2026	.3	3,482,346	.474.43	.243.907			.44,641		.46,177			(30,124)		10,580		.0001
Purchased Call/SPXFQJUE Index/5F06 F5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/14/2024	.08/13/2026	.4	1,772,192	.478.95	.122.272			.22,667		.18,443			(15,160)		5,389		.0001
Purchased Call/SPXFQJUE Index/5F06 F5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/26/2024	.07/24/2026	.3	1,631,187	.474.9	.108.509			.17,092		.17,963			(13,421)		4,576		.0001
Purchased Call/SPXFQJUE Index/5F06 IE55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/18/2024	.07/17/2026	.2	2,123,336	.488.55	.127.101			.18,759		.8,537			(15,692)		5,775		.0001
Purchased Call/SPXFQJUE Index/5F06 IE5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/24/2024	.07/23/2026	.3	2,333,034	.484.88	.131.582			.20,497		.13,403			(16,268)		6,519		.0001
Purchased Call/SPXFQJUE Index/5F06 F5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/14/2024	.08/14/2026	.3	1,955,674	.480.11	.133.529			.24,848		.19,348			(16,482)		5,969		.0001
Purchased Call/SPXFQJUE Index/5F06 IE5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/01/2024	.07/31/2026	.2	2,141,869	.481.65	.127.629			.21,302		.16,958			(15,758)		6,192		.0001
Purchased Call/SPXFQJUE Index/5F06 F5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/15/2024	.08/14/2026	.3	1,742,514	.484.4	.114.483			.21,346		.13,586			(14,156)		5,318		.0001
Purchased Call/SPXFQJUE Index/5F06 IE5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/25/2024	.07/24/2026	.2	2,587,686	.476.76	.162.061			.25,486		.25,529			(20,010)		7,262		.0001
Purchased Index/5F06 F5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/27/2024	.08/26/2026	.3	2,376,282	.488.59	.154.156			.31,194		.16,433			(19,044)		7,566		.0001
Purchased Call/SPXFQJUE Index/5F06 IE59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/22/2024	.07/17/2026	.2	3,259,535	.480.52	.225.344			.33,351		.23,556			(27,975)		8,865		.0001
Purchased Call/SPXFQJUE Index/5F06 IE57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/15/2024	.07/17/2026	.4	2,252,113	.484.14	.137.020			.20,380		.12,441			(17,057)		6,125		.0001
Purchased Call/SPXFQJUE Index/5F06 DBJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/15/2024	.07/10/2026	.3	1,421,329	.486.85	.97.550			.13,484		.5,756			(12,075)		3,738		.0001
Purchased Call/SPXFQJUE Index/5F06 I65J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/10/2024	.09/08/2026	.1	.192,402	.473.08	.13.368			.2,946		.3,152			(1,653)		.639		.0001
Purchased Call/SPXFQJUE Index/5F06 I68G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/10/2024	.09/04/2026	.4	1,570,341	.473.08	.106.594			.23,018		.25,675			(13,242)		5,150		.0001
Purchased Call/SPXFQJUE Index/5F06 IE5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/23/2024	.07/22/2026	.3	3,882,125	.485.78	.243.353			.37,505		.20,536			(30,056)		10,800		.0001
Purchased Call/SPXFQJUE Index/5F06 I68P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/16/2024	.09/11/2026	.3	1,919,413	.480.96	.129.220			.29,249		.22,458			(16,072)		6,433		.0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFCDUE Index/5F061FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/17/2025	.08/21/2026	3	1,818,432	489.37	110,837			22,681		11,430			(14,288)		5,691		0001
Purchased Call/SPXFCDUE Index/5F061H8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/30/2024	.09/25/2026	2	2,459,694	490.27	160,541			39,262		20,545			(19,967)		8,588		0001
Purchased Call/SPXFCDUE Index/5F061FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/28/2024	.08/27/2026	2	716,697	488.45	44,757			9,117		4,803			(5,529)		2,280		0001
Purchased Call/SPXFCDUE Index/5F061GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/05/2024	.09/04/2026	2	1,203,935	480.17	71,647			15,434		14,143			(8,855)		3,955		0001
Purchased Call/SPXFCDUE Index/5F061G89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/04/2024	.09/02/2026	1	180,379	490.84	10,323			2,190		1,191			(1,276)		588		0001
Purchased Call/SPXFCDUE Index/5F061ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/01/2024	.07/29/2026	4	4,406,364	477.91	276,706			45,316		42,398			(34,173)		12,633		0001
Purchased Call/SPXFCDUE Index/5F061DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/09/2024	.07/08/2026	2	3,695,735	484.59	257,300			34,682		17,824			(31,773)		10,144		0001
Purchased Call/SPXFCDUE Index/5F061H8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/20/2024	.09/22/2026	3	385,514	487.58	25,716			6,168		3,537			(3,175)		1,335		0001
Purchased Call/SPXFCDUE Index/5F061G82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/30/2024	.08/28/2026	2	2,250,037	486.32	151,786			31,290		18,209			(18,787)		7,212		0001
Purchased Call/SPXFCDUE Index/5F061H88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/23/2024	.09/18/2026	2	1,314,653	487.58	86,687			20,382		11,812			(10,760)		4,489		0001
Purchased Call/SPXFCDUE Index/5F061G88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/04/2024	.09/01/2026	1	245,121	490.84	14,018			2,958		1,597			(1,735)		796		0001
Purchased Call/SPXFCDUE Index/5F061FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/27/2024	.08/25/2026	1	63,295	490.28	4,059			816		391			(502)		201		0001
Purchased Call/SPXFCDUE Index/5F061IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/08/2024	.10/06/2026	1	148,064	488.51	9,682			2,507		1,460			(1,197)		536		0001
Purchased Call/SPXFCDUE Index/5F061IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/11/2024	.10/09/2026	1	1,908,587	491.09	130,817			34,559		17,162			(16,172)		6,921		0001
Purchased Call/SPXFCDUE Index/5F061J80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/03/2025	.10/23/2026	3	1,450,119	489.5	94,605			26,835		15,409			(11,728)		5,447		0001
Purchased Call/SPXFCDUE Index/5F061J8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/24/2024	.10/22/2026	2	2,356,212	497.98	134,063			37,637		17,151			(16,554)		8,829		0001
Purchased Call/SPXFCDUE Index/5F061IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/03/2024	.10/01/2026	3	2,092,476	485.65	139,124			35,184		22,624			(17,263)		7,428		0001
Purchased Call/SPXFCDUE Index/5F061K5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/08/2024	.11/09/2026	1	248,727	498.89	16,080			4,917		1,986			(1,960)		972		0001
Purchased Call/SPXFCDUE Index/5F061M85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/04/2024	.11/25/2026	3	2,119,345	500.13	132,582			43,645		17,961			(16,395)		8,575		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/SPXFCDUE Index/5F06K\$1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/30/2024	10/28/2026	3	3,968,488	483.35	258,178			74,598		36,953			(31,883)		15,086		0001
Call/SPXFCDUE Index/5F06K\$1N Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/09/2024	10/08/2026	2	2,289,276	488.7	156,945			41,030		22,660			(19,378)		8,280		0001
Call/SPXFCDUE Index/5F06K\$R Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/07/2024	11/06/2026	3	1,486,444	487.71	97,831			29,646		12,421			(12,101)		5,809		0001
Call/SPXFCDUE Index/5F06K\$D Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/27/2024	12/24/2026	3	2,549,481	482.95	159,417			53,109		47,087			(19,829)		10,923		0001
Call/SPXFCDUE Index/5F06K\$P Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/17/2024	11/19/2026	2	1,357,289	491.04	90,008			28,968		15,919			(11,206)		5,422		0001
Call/SPXFCDUE Index/5F06K\$9 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/14/2024	11/13/2026	3	1,547,641	494.56	94,578			29,506		15,233			(11,687)		6,102		0001
Call/SPXFCDUE Index/5F06K\$5 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/08/2024	10/29/2026	2	1,087,357	494.26	68,395			19,868		9,824			(8,450)		4,143		0001
Call/SPXFCDUE Index/5F06K\$C Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/08/2024	10/02/2026	3	2,223,938	488.51	138,013			35,407		21,350			(17,271)		7,916		0001
Call/SPXFCDUE Index/5F06K\$HZ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/02/2024	09/30/2026	4	2,464,264	491.51	147,380			36,940		20,133			(18,213)		8,724		0001
Call/SPXFCDUE Index/5F06K\$U Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/19/2024	12/18/2026	3	2,010,473	481.25	133,587			48,182		38,561			(16,527)		8,517		0001
Call/SPXFCDUE Index/5F06K\$6 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/15/2024	11/16/2026	1	429,377	487.95	27,721			8,732		5,541			(3,413)		1,704		0001
Call/SPXFCDUE Index/5F06K\$UW Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/25/2024	10/23/2026	3	1,416,053	491.78	93,172			26,416		13,656			(11,560)		5,319		0001
Call/SPXFCDUE Index/5F06K\$Y Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/20/2024	12/18/2026	3	1,280,686	483.09	83,770			30,277		23,079			(10,383)		5,425		0001
Call/SPXFCDUE Index/5F06K\$C Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/27/2024	12/28/2026	1	869,836	482.95	58,087			20,907		16,138			(6,905)		3,754		0001
Call/SPXFCDUE Index/5F06K\$K Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/06/2024	11/04/2026	2	3,714,768	478.12	261,223			77,976		66,198			(32,251)		14,354		0001
Call/SPXFCDUE Index/5F06K\$O Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/31/2024	12/16/2026	3	3,429,931	503.8	175,725			62,677		28,649			(21,719)		14,474		0001
Call/SPXFCDUE Index/5F06K\$6 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/15/2024	11/13/2026	3	2,094,023	487.79	129,271			40,261		18,082			(15,956)		8,267		0001
Call/SPXFCDUE Index/5F06K\$9 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/31/2024	10/30/2026	2	1,389,047	480.57	88,866			26,012		22,114			(10,982)		5,306		0001
Call/SPXFCDUE Index/5F06K\$4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/02/2024	10/02/2026	4	1,415,695	485.77	90,712			23,075		15,381			(11,228)		5,039		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFCDUE Index/5F061NSH Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/17/2024	12/11/2026	4	1,918,155	501.81	123,964			43,572		16,824			(15,382)		8,016		0001
Call/SPXFCDUE Index/5F061ISZ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/15/2024	10/13/2026	1	176,785	494.85	11,271			3,027		1,365			(1,363)			648	0001
Call/SPXFCDUE Index/5F061NSA Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/29/2024	11/27/2026	2	2,886,966	497.7	180,453			99,793		25,356			(22,280)		10,917		0001
Call/SPXFCDUE Index/5F061LST Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/22/2024	11/20/2026	3	1,661,399	494	109,424			35,227		17,502			(13,534)		6,651		0001
Call/SPXFCDUE Index/5F061KSE Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/05/2024	10/30/2026	3	2,134,749	479.64	138,314			40,567		35,229			(17,168)		8,154		0001
Call/SPXFCDUE Index/5F061NS8 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/11/2024	12/11/2026	3	1,969,791	506.44	123,742			43,270		14,431			(15,269)		8,232		0001
Call/SPXFCDUE Index/5F061NS6 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/13/2024	12/15/2026	1	433,439	501.81	28,018			9,929		3,868			(3,445)		1,826		0001
Call/SPXFCDUE Index/5F061JSX Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/25/2024	10/26/2026	2	303,631	491.78	19,875			5,691		2,957			(2,451)		1,149		0001
Call/SPXFCDUE Index/5F061KSI Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/08/2024	11/10/2026	1	212,630	498.89	13,753			4,219		1,716			(1,691)		833		0001
Call/SPXFCDUE Index/5F061LSF Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/15/2024	11/17/2026	1	1,101,266	487.95	71,131			22,473		14,325			(8,746)		4,380		0001
Call/SPXFCDUE Index/5F061ISB Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/04/2024	10/05/2026	3	288,738	488.51	18,320			4,721		2,799			(2,264)		1,036		0001
Call/SPXFCDUE Index/5F061US6 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/17/2024	10/16/2026	2	1,321,991	496.98	85,582			23,370		9,567			(10,565)		4,881		0001
Call/SPXFCDUE Index/5F061K30 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/06/2024	11/06/2026	3	2,071,284	495.42	136,562			41,222		18,915			(16,851)		8,040		0001
Call/SPXFCDUE Index/5F061NSL Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/17/2024	12/17/2026	4	3,106,035	501.04	144,603			51,794		29,015			(17,873)		13,133		0001
Call/SPXFCDUE Index/5F061NS6 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/29/2024	12/01/2026	1	261,521	501.77	16,915			5,669		2,136			(2,060)		1,071		0001
Call/SPXFCDUE Index/5F061OS7 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/31/2024	12/24/2026	5	4,366,495	487.42	282,601			97,036		69,242			(32,541)		18,708		0001
Call/SPXFCDUE Index/5F061LSE Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/21/2024	11/13/2026	3	1,659,620	487.95	108,987			34,082		21,758			(13,529)		6,544		0001
Call/SPXFCDUE Index/5F061JSJ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/22/2024	10/21/2026	2	4,634,227	497	301,071			84,077		34,763			(37,173)		17,323		0001
Call/SPXFCDUE Index/5F061JSR Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/25/2024	10/23/2026	3	1,930,207	491.27	119,611			33,863		18,039			(14,792)		6,875		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFQDUE Index/5F06KIS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/30/2024	10/30/2026	3	2,254,872	492.04	136,205			39,723		22,614			(16,801)		8,613		0001
Purchased Call/SPXFQDUE Index/5F06KIS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/04/2024	10/02/2026	3	869,224	484.08	59,280			15,074		10,181			(7,339)		3,094		0001
Purchased Call/SPXFQDUE Index/5F06UIS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/16/2024	10/15/2026	2	2,357,579	493.83	160,461			43,490		19,489			(19,812)		8,682		0001
Purchased Call/SPXFQDUE Index/5F06UIS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/27/2024	11/25/2026	4	3,340,389	496.84	224,570			73,788		32,294			(27,771)		13,515		0001
Purchased Call/SPXFQDUE Index/5F06MIS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/03/2024	11/27/2026	2	1,098,128	501.77	67,523			22,418		8,320			(8,373)		4,218		0001
Purchased Call/SPXFQDUE Index/5F06MIS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/12/2024	12/10/2026	4	1,646,520	499.16	116,200			40,451		15,843			(14,347)		6,868		0001
Purchased Call/SPXFQDUE Index/5F06LIS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/13/2024	11/12/2026	3	1,420,174	497.85	90,570			28,024		12,164			(11,177)		5,588		0001
Purchased Call/SPXFQDUE Index/5F06MISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/09/2024	12/04/2026	1	869,700	507.76	51,436			17,572		5,729			(6,385)		3,384		0001
Purchased Call/SPXFQDUE Index/5F06MISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/05/2024	12/04/2026	3	1,309,754	507.49	83,880			28,520		8,722			(10,349)		5,398		0001
Purchased Call/SPXFQDUE Index/5F06LIS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/20/2024	11/20/2026	3	1,615,168	491.08	106,291			34,091		19,077			(13,121)		6,466		0001
Purchased Call/SPXFQDUE Index/5F06LISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/22/2024	11/24/2026	1	98,406	495.47	6,414			2,088		1,007			(789)		401		0001
Purchased Index/5F06MIS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/04/2024	12/03/2026	3	739,038	502.86	50,802			17,213		5,867			(6,275)		3,040		0001
Purchased Call/SPXFQDUE Index/5F06MISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/16/2024	12/11/2026	3	1,373,402	502.69	88,149			30,924		11,644			(10,903)		5,740		0001
Purchased Call/SPXFQDUE Index/5F06KISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/06/2024	11/05/2026	2	1,011,418	493.51	77,648			23,310		14,764			(9,589)		3,917		0001
Purchased Call/SPXFQDUE Index/5F06MISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/03/2024	12/02/2026	2	3,157,949	502.51	206,423			69,575		25,207			(25,468)		12,963		0001
Purchased Call/SPXFQDUE Index/5F06UISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/25/2024	10/27/2026	1	281,815	491.78	18,290			5,251		2,772			(2,249)		1,069		0001
Purchased Call/SPXFQDUE Index/5F06UISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/18/2024	10/19/2026	1	96,286	499.42	6,388			1,766		644			(766)		366		0001
Purchased Call/SPXFQDUE Index/5F06LIS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/22/2024	11/11/2026	2	1,506,688	498.9	95,401			29,417		12,265			(11,785)		5,915		0001
Purchased Call/SPXFQDUE Index/5F06UIS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/18/2024	10/16/2026	3	2,955,197	496.82	198,402			54,262		21,542			(24,533)		10,910		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /SPXFCOE Index/5F061IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/11/2024	10/09/2026	1	2,321,530	482.43	196,319			51,863		24,725			(24,270)		10,395		0001
Purchased Call /SPXFCOE Index/5F061LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/19/2024	11/18/2026	3	2,791,217	489.15	184,337			58,736		34,932			(22,820)		11,127		0001
Purchased Call /SPXFCOE Index/5F061LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/25/2024	11/20/2026	3	1,214,680	485.47	79,480			25,607		12,070			(9,854)		4,863		0001
Purchased Call /SPXFCOE Index/5F061KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/08/2024	11/06/2026	4	2,036,662	498.89	129,627			39,308		16,086			(16,107)		7,906		0001
Purchased Call /SPXFCOE Index/5F061LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/19/2024	10/12/2026	1	56,848	494.85	3,505			965		449			(456)		215		0001
Purchased Call /SPXFCOE Index/5F061ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/09/2024	10/07/2026	2	2,960,298	483.75	209,744			54,550		36,130			(25,905)		10,679		0001
Purchased Call /SPXFCOE Index/5F061USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/18/2024	10/20/2026	1	172,126	489.42	11,193			3,106		1,143			(1,376)		642		0001
Purchased Call /SPXFCOE Index/5F061JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/23/2024	10/16/2026	3	991,694	489.42	61,156			16,750		6,412			(7,568)		3,661		0001
Purchased Call /SPXFCOE Index/5F061ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/11/2024	10/09/2026	3	1,289,958	494.85	87,362			23,086		9,775			(10,846)		4,678		0001
Purchased Call /SPXFCOE Index/5F061US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/16/2024	10/14/2026	2	3,046,626	499.6	182,005			49,085		19,083			(22,477)		11,191		0001
Purchased Call /SPXFCOE Index/5F061NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/13/2024	12/14/2026	1	769,631	501.81	49,718			17,576		6,815			(6,121)		3,235		0001
Purchased Index/5F061LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/22/2024	11/23/2026	1	108,401	495.47	6,990			2,269		1,088			(861)		487		0001
Purchased Call /SPXFCOE Index/5F061MS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/05/2024	12/04/2026	2	1,239,803	506.03	80,782			27,534		8,754			(9,978)		5,110		0001
Purchased Call /SPXFCOE Index/5F061MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/06/2024	12/07/2026	1	1,057,213	507.76	68,476			23,547		7,040			(8,431)		4,384		0001
Purchased Call /SPXFCOE Index/5F061MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/11/2024	12/09/2026	2	2,413,872	502	150,403			52,138		20,679			(18,570)		10,048		0001
Purchased Call /SPXFCOE Index/5F061NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/30/2024	12/23/2026	3	4,750,856	484.76	314,722			115,366		82,119			(38,869)		20,317		0001
Purchased Call /SPXFCOE Index/5F061NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/18/2024	12/18/2026	3	1,896,973	481.62	122,069			43,891		35,970			(15,064)		8,044		0001
Purchased Call /SPXFCOE Index/5F061OSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/02/2025	12/30/2026	2	3,090,198	480.28	194,212			73,039		63,220			(23,979)		13,387		0001
Purchased Call /SPXFCOE Index/5F061NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/20/2024	12/22/2026	1	89,247	483.09	5,758			2,096		1,624			(708)		381		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPVFCOE Index/SC061080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/20/2024	.12/21/2026	1	424,609	483.09	27,383			9,944		7,690			(3,371)		1,809		0001
Purchased Call/SPVFCOE Index/SC061K8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/01/2024	.11/03/2026	1	201,652	479.64	13,061			3,875		3,370			(1,606)		777		0001
Purchased Call/SPVFCOE Index/SC061K9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/01/2024	.11/02/2026	1	215,937	479.64	13,980			4,134		3,585			(1,721)		831		0001
Purchased Call/SPVFCOE Index/SC061H8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/01/2024	.09/28/2026	1	242,960	489.77	14,872			3,692		2,105			(1,841)		655		0001
Purchased Call/SPVFCOE Index/SC061M9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/06/2024	.12/08/2026	1	601,788	507.76	38,986			13,445		4,067			(4,795)		2,500		0001
Purchased Call/SPVFCOE Index/SC061M9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/29/2024	.11/30/2026	1	233,217	501.77	15,075			5,039		1,884			(1,856)		953		0001
Purchased Call/SPVFCOE Index/SC061O8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/27/2024	.12/29/2026	1	501,435	482.95	32,348			12,086		9,358			(3,977)		2,168		0001
Purchased Call/SPVFCOE Index/SC061O8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/28/2025	.01/27/2027	3	2,896,553	478.86	199,862			82,768		66,945			(24,678)		13,629		0001
Purchased Call/SPVFCOE Index/SC061P9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/17/2025	.01/15/2027	4	2,861,464	482.31	188,357			75,393		57,286			(23,374)		12,753		0001
Purchased Call/SPVFCOE Index/SC061O8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/29/2025	.01/28/2027	4	1,990,569	481.16	125,615			52,444		42,821			(15,572)		9,088		0001
Purchased Call/SPVFCOE Index/SC061O8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/24/2025	.01/25/2027	1	1,206,565	486.53	77,836			32,012		21,642			(9,583)		5,469		0001
Purchased Call/SPVFCOE Index/SC061O9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/30/2025	.01/29/2027	5	2,784,128	479.46	181,458			75,803		63,445			(22,415)		12,704		0001
Purchased Call/SPVFCOE Index/SC061P9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/22/2025	.01/21/2027	2	4,306,969	484.31	285,240			115,792		82,079			(35,220)		19,383		0001
Purchased Call/SPVFCOE Index/SC061P89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/17/2025	.01/08/2027	3	2,463,726	474.93	159,478			62,236		60,966			(19,793)		10,847		0001
Purchased Call/SPVFCOE Index/SC061S8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/25/2025	.02/24/2027	3	5,675,422	471.19	348,405			157,708		75,187			(43,019)		26,982		0001
Purchased Call/SPVFCOE Index/SC061P8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/15/2025	.01/14/2027	2	804,876	475.08	57,159			22,688		20,123			(7,074)		3,581		0001
Purchased Call/SPVFCOE Index/SC061P8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/15/2025	.01/13/2027	2	3,070,660	475.03	198,696			78,448		76,676			(24,533)		13,638		0001
Purchased Call/SPVFCOE Index/SC061R84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/07/2025	.02/05/2027	5	3,329,267	471.42	220,885			94,777		82,407			(27,422)		15,366		0001
Purchased Call/SPVFCOE Index/SC061R8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/12/2025	.02/11/2027	2	2,568,535	479.58	157,725			68,682		60,418			(19,510)		11,988		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/SPXFQJUE Index/5F061TS2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/13/2025	03/12/2027	4	2,671,341	451.46	169,208			80,516		141,259			(20,900)		13,004		0001
Call/SPYFQJUE Index/5F061RSH Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/13/2025	02/12/2027	3	2,202,572	482.8	142,337			62,396		47,267			(17,595)		10,279		0001
Call/SPXFQJUE Index/5F061USN Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/03/2025	01/29/2027	4	3,852,297	479.41	239,996			100,666		87,920			(29,810)		17,576		0001
Call/SPYFQJUE Index/5F061TS4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/17/2025	03/12/2027	4	3,753,031	448.97	260,037			123,925		210,487			(32,157)		18,270		0001
Call/SPYFQJUE Index/5F061SSC Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/29/2025	02/26/2027	4	3,646,940	461.43	246,228			112,596		147,310			(30,454)		17,391		0001
Call/SPYFQJUE Index/5F061OSQ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/03/2025	12/31/2026	4	1,641,606	480.75	104,882			39,819		33,175			(13,032)		7,125		0001
Call/SPYFQJUE Index/5F061RS1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/06/2025	02/05/2027	4	2,209,132	480.48	136,239			58,352		49,870			(16,853)		10,196		0001
Call/SPXFQJUE Index/5F061RSV Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/20/2025	02/19/2027	4	1,690,357	482.57	109,101			48,823		41,549			(13,494)		8,919		0001
Call/SPYFQJUE Index/5F061SSP Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/07/2025	03/05/2027	4	4,093,730	455.34	266,356			124,411		195,123			(32,948)		19,726		0001
Call/SPXFQJUE Index/5F061SSX Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/11/2025	03/10/2027	5	4,791,478	451.53	312,954			150,081		251,558			(39,260)		23,256		0001
Call/SPYFQJUE Index/5F061RSS Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/19/2025	02/18/2027	3	2,122,544	483.11	134,814			60,010		45,674			(16,670)		9,999		0001
Call/SPYFQJUE Index/5F061TSQ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/21/2025	03/19/2027	3	3,437,719	453.89	239,437			116,580		175,477			(29,724)		16,904		0001
Call/SPXFQJUE Index/5F061USA Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/28/2025	03/25/2027	4	2,479,732	450.08	166,064			82,404		137,451			(20,653)		12,286		0001
Call/SPYFQJUE Index/5F061OSS Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/03/2025	01/04/2027	2	856,751	480.75	55,110			21,079		17,374			(6,788)		3,745		0001
Call/SPXFQJUE Index/5F061OSQ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/29/2025	01/22/2027	4	1,022,681	487.46	64,442			26,344		17,698			(7,968)		4,613		0001
Call/SPYFQJUE Index/5F061OSM Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/03/2025	12/31/2026	3	2,327,653	477.65	153,330			58,078		52,020			(18,974)		10,102		0001
Call/SPYFQJUE Index/5F061OSJ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/24/2025	01/29/2027	4	3,293,712	481.16	206,873			86,604		71,242			(25,585)		15,030		0001
Call/SPYFQJUE Index/5F061PS2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/08/2025	01/08/2027	3	3,837,307	479.31	236,572			91,948		82,653			(29,219)		16,894		0001
Call/SPYFQJUE Index/5F061OSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/31/2025	02/01/2027	1	425,479	479.41	27,469			11,562		9,741			(3,362)		1,951		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPVFCQE Index/SF06103P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/13/2025	02/02/2027	2	634,415	479.41	41,177			17,405		14,585			(5,074)		2,914		0001
Purchased Call/SPVFCQE Index/SF061R5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/18/2025	02/12/2027	5	3,160,658	478.28	214,584			93,939		77,890			(26,505)		14,793		0001
Purchased Call/SPVFCQE Index/SF06103Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/06/2025	02/05/2027	2	3,376,216	479.25	220,134			93,941		79,154			(27,159)		15,592		0001
Purchased Call/SPVFCQE Index/SF061R4L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/14/2025	02/12/2027	5	3,194,650	483.08	200,121			87,960		67,979			(24,877)		14,909		0001
Purchased Call/SPVFCQE Index/SF061R5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/07/2025	02/09/2027	1	463,679	477.42	29,917			12,904		11,547			(3,678)		2,154		0001
Purchased Call/SPVFCQE Index/SF061R5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/20/2025	02/19/2027	5	4,795,487	485.08	291,803			130,405		97,785			(36,044)		22,625		0001
Purchased Call/SPVFCQE Index/SF061T5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/20/2025	03/19/2027	3	3,234,073	454.79	208,183			101,024		159,279			(25,699)		15,902		0001
Purchased Call/SPVFCQE Index/SF061T5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/19/2025	03/17/2027	3	4,163,907	455.12	280,530			125,495		202,629			(32,182)		20,416		0001
Purchased Call/SPVFCQE Index/SF061S5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/03/2025	02/26/2027	3	2,780,028	465.36	166,806			76,353		101,256			(20,693)		13,257		0001
Purchased Call/SPVFCQE Index/SF061S5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/28/2025	03/01/2027	2	985,962	465.36	62,162			28,572		36,001			(7,661)		4,723		0001
Purchased Call/SPVFCQE Index/SF061T5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/18/2025	03/18/2027	3	4,045,946	452.23	270,917			130,808		211,316			(33,443)		19,866		0001
Purchased Index/SF061R5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/21/2025	02/19/2027	3	2,533,057	473.28	158,419			70,979		72,984			(19,651)		11,951		0001
Purchased Call/SPVFCQE Index/SF061S5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/21/2025	02/22/2027	1	559,556	473.28	36,049			16,215		16,168			(4,438)		2,647		0001
Purchased Call/SPVFCQE Index/SF061S5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/05/2025	03/04/2027	4	1,915,761	455.96	126,795			58,816		89,533			(15,660)		9,208		0001
Purchased Call/SPVFCQE Index/SF061S5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/11/2025	03/05/2027	3	2,475,593	455.73	150,586			70,392		116,865			(18,666)		11,929		0001
Purchased Call/SPVFCQE Index/SF061R5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/24/2025	02/17/2027	3	2,866,147	483.08	182,691			80,953		61,610			(22,564)		13,490		0001
Purchased Call/SPVFCQE Index/SF061P5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/16/2025	01/15/2027	2	1,007,378	480.39	65,122			26,015		21,486			(8,047)		4,490		0001
Purchased Call/SPVFCQE Index/SF061P5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/21/2025	01/15/2027	3	1,538,404	479.99	101,579			40,591		33,153			(12,569)		6,855		0001
Purchased Call/SPVFCQE Index/SF061034	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/24/2025	01/26/2027	1	829,542	486.53	53,539			22,063		14,934			(6,593)		3,767		0001

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Purchased Call/SPXFQJUE Index/5F060IS9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/07/2025	.01/07/2027	.2	.699,287	.478.92	.45,235			.17,479		.15,180			(5,583)		3,073		.0001
Purchased Call/SPXFQJUE Index/5F060ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/02/2025	.12/31/2026	.3	1,011,281	.478.67	.65,021			.24,633		.21,868			(8,047)		4,389		.0001
Purchased Call/SPXFQJUE Index/5F060IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/04/2025	.02/03/2027	.3	2,325,898	.476.76	.154,285			.65,464		.56,112			(19,077)		10,700		.0001
Purchased Call/SPXFQJUE Index/5F060IPX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/23/2025	.01/22/2027	.3	2,613,665	.486.07	.170,709			.69,672		.47,319			(21,085)		11,788		.0001
Purchased Call/SPXFQJUE Index/5F060ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/07/2025	.01/06/2027	.1	2,500,155	.481.81	.153,908			.59,277		.48,342			(19,001)		10,968		.0001
Purchased Call/SPXFQJUE Index/5F060IPR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/22/2025	.01/19/2027	.3	724,186	.482.31	.45,530			.18,554		.14,554			(5,667)		3,250		.0001
Purchased Call/SPXFQJUE Index/5F060IPSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/10/2025	.01/11/2027	.1	717,745	.474.93	.46,173			.18,101		.17,839			(5,685)		3,177		.0001
Purchased Call/SPXFQJUE Index/5F060ITS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/17/2025	.03/12/2027	.5	2,557,234	.453.36	.165,784			.79,346		.129,199			(20,639)		12,449		.0001
Purchased Call/SPXFQJUE Index/5F060IS86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/24/2025	.01/22/2027	.3	2,167,203	.486.53	.126,500			.51,788		.38,657			(15,693)		9,775		.0001
Purchased Call/SPXFQJUE Index/5F060ITSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/25/2025	.03/24/2027	.2	3,824,552	.458.86	.247,870			.121,732		.171,554			(30,604)		18,398		.0001
Purchased Call/SPXFQJUE Index/5F060IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.04/03/2025	.03/25/2027	.4	2,298,743	.455.38	.137,795			.68,232		.112,487			(17,061)		11,399		.0001
Purchased Call/SPXFQJUE Index/5F060ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/06/2025	.03/05/2027	.3	2,841,727	.458.6	.163,065			.76,000		.116,056			(20,130)		12,729		.0001
Purchased Call/SPXFQJUE Index/5F060IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/03/2025	.02/26/2027	.4	3,744,585	.468.07	.223,369			.101,881		.126,795			(27,576)		17,857		.0001
Purchased Call/SPXFQJUE Index/5F060IS88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/27/2025	.02/25/2027	.3	2,575,144	.468.22	.159,731			.72,622		.86,508			(19,739)		12,261		.0001
Purchased Call/SPXFQJUE Index/5F060IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/28/2025	.03/29/2027	.1	219,187	.460.08	.14,241			.7,091		.12,160			(1,753)		1,093		.0001
Purchased Call/SPXFQJUE Index/5F060ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/21/2025	.03/22/2027	.2	.623,186	.453.89	.40,586			.19,826		.31,435			(5,000)		3,077		.0001
Purchased Call/SPXFQJUE Index/5F060IS9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/11/2025	.03/11/2027	.4	3,010,133	.460.96	.195,995			.92,767		.160,413			(24,196)		14,633		.0001
Purchased Call/SPXFQJUE Index/5F060IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.04/22/2025	.03/25/2027	.4	2,702,936	.459.1	.167,571			.82,619		.123,304			(20,701)		13,403		.0001
Purchased Call/SPXFQJUE Index/5F060ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/05/2025	.02/04/2027	.1	2,389,970	.478.26	.156,613			.66,566		.57,392			(19,335)		11,013		.0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/SPXFQDE Index/SC0610SR Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/03/2025	01/05/2027	1	264,060	480.75	17,045			6,532		5,376			(2,086)		1,156		0001
Call/SPXFQDE Index/SC061P88 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/10/2025	01/12/2027	1	741,136	474.93	47,707			18,742		18,483			(5,866)		3,286		0001
Call/SPXFQDE Index/SC061R8A Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/11/2025	02/10/2027	2	4,354,527	479.49	279,465			121,122		102,407			(34,511)		20,269		0001
Call/SPXFQDE Index/SC061S81 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/21/2025	02/23/2027	1	525,450	473.28	33,928			15,286		15,242			(4,172)		2,494		0001
Call/SPXFQDE Index/SC061SR Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/07/2025	03/08/2027	1	302,598	455.73	19,654			9,219		14,304			(2,420)		1,465		0001
Call/SPXFQDE Index/SC061SSJ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/05/2025	03/03/2027	2	5,018,926	460.14	305,151			141,047		210,875			(37,677)		24,113		0001
Call/SPXFQDE Index/SC061R8M Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/14/2025	02/16/2027	1	633,839	483.08	40,914			18,065		13,548			(5,030)		2,977		0001
Call/SPXFQDE Index/SC061TSA Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/14/2025	03/15/2027	1	484,753	453.36	31,436			15,048		24,524			(3,870)		2,370		0001
Call/SPXFQDE Index/SC061TSM Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/21/2025	03/19/2027	3	3,348,141	454.19	221,067			107,522		167,287			(27,364)		16,463		0001
Call/SPXFQDE Index/SC061R86 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/07/2025	02/08/2027	1	771,718	477.42	49,700			21,424		19,162			(6,126)		3,579		0001
Call/SPXFQDE Index/SC061U82 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/26/2025	03/25/2027	3	1,828,232	458.15	115,546			57,108		87,826			(14,284)		9,066		0001
Call/SPXFQDE Index/SC061X9K Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/15/2025	05/14/2027	4	2,398,104	461.61	157,263			88,578		107,744			(19,440)		12,698		0001
Call/SPXFQDE Index/SC061N54 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/10/2025	04/09/2027	4	2,767,253	446.23	183,538			94,585		173,098			(22,707)		14,006		0001
Call/SPXFQDE Index/SC061N88 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/29/2025	04/26/2027	2	332,223	448.83	21,747			11,671		19,467			(2,680)		1,719		0001
Call/SPXFQDE Index/SC061N57 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/24/2025	06/17/2027	4	3,710,049	462.2	256,888			157,256		171,690			(31,915)		20,436		0001
Call/SPXFQDE Index/SC061N8E Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/25/2025	06/24/2027	3	2,482,113	471.94	161,556			99,753		92,516			(19,938)		13,780		0001
Call/SPXFQDE Index/SC061N8S Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/02/2025	05/03/2027	1	207,215	462.45	13,513			7,379		11,287			(1,664)		1,082		0001
Call/SPXFQDE Index/SC061N8N Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/02/2025	04/30/2027	3	2,415,477	450.32	161,905			88,105		137,814			(20,019)		12,564		0001
Call/SPXFQDE Index/SC061N8R Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/02/2025	04/30/2027	3	2,982,685	462.45	189,741			103,406		162,274			(23,552)		15,514		0001

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Purchased Call/SPXFQJUE Index/5F061N81 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/02/2025	04/01/2027	3	3,051,713	453.07	202,340			101,571		158,674			(24,976)		15,279		0001
Call/SPYFCQJUE Index/5F061Z8X Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/18/2025	06/16/2027	3	5,772,094	467.61	355,049			215,754		235,499			(43,847)		31,759		0001
Call/SPXFQJUE Index/5F061N83 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/20/2025	06/17/2027	4	1,877,470	463.71	121,585			74,354		83,991			(15,061)		10,342		0001
Call/SPYFCQJUE Index/5F061Z88 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/07/2027	1	280,321	466.8	18,193			10,811		11,500			(2,240)		1,527		0001
Call/SPYFCQJUE Index/5F061N90 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/15/2025	05/14/2027	4	2,281,979	462.47	151,506			85,397		100,453			(18,736)		12,078		0001
Call/SPYFCQJUE Index/5F061N9H Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/03/2025	03/31/2027	4	5,845,303	452.42	383,022			191,832		308,096			(47,298)		29,227		0001
Call/SPYFCQJUE Index/5F061Z8R Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/13/2025	06/11/2027	3	2,780,085	463.17	188,914			114,507		124,810			(23,558)		15,210		0001
Call/SPXFQJUE Index/5F061N90 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/23/2025	04/23/2027	3	1,924,756	445.54	129,744			69,227		121,133			(16,019)		9,922		0001
Call/SPYFCQJUE Index/5F061N81 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/07/2025	05/07/2027	4	1,965,609	450.3	132,756			73,457		112,918			(16,408)		10,314		0001
Call/SPYFCQJUE Index/5F061N9H Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/13/2025	05/13/2027	3	3,352,393	461.54	218,050			122,073		150,352			(26,916)		17,722		0001
Call/SPYFCQJUE Index/5F061N90 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/23/2025	04/16/2027	4	4,359,870	444.49	273,307			143,640		278,940			(33,912)		22,272		0001
Call/SPYFCQJUE Index/5F061N9D Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	05/24/2027	3	719,088	455.19	48,719			28,136		37,765			(6,025)		3,852		0001
Call/SPYFCQJUE Index/5F061N89 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/09/2025	05/07/2027	4	1,813,286	451.27	131,078			72,708		101,962			(16,286)		9,515		0001
Call/SPYFCQJUE Index/5F061N8T Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/16/2025	05/17/2027	2	424,628	464.44	27,402			15,506		17,874			(3,360)		2,256		0001
Call/SPYFCQJUE Index/5F061N8S Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/19/2025	05/14/2027	4	2,320,594	464.44	149,873			84,616		97,540			(18,610)		12,282		0001
Call/SPYFCQJUE Index/5F061N9K Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/03/2025	05/27/2027	4	4,174,208	461.32	269,347			156,507		191,948			(33,364)		22,442		0001
Call/SPYFCQJUE Index/5F061N8S Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/02/2025	05/28/2027	4	4,754,953	461.22	313,237			182,824		219,666			(38,870)		25,594		0001
Call/SPYFCQJUE Index/5F061N90 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/20/2025	05/19/2027	3	2,385,274	464.61	151,400			86,034		100,976			(18,694)		12,755		0001
Call/SPYFCQJUE Index/5F061N90 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/27/2025	06/25/2027	3	2,487,165	478.11	170,430			106,100		80,647			(21,152)		13,979		0001

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Purchased Call/SPXFQDUE Index/5F061ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/13/2025	06/11/2027	3	2,211,036	467.47	142,814			85,877		89,997			(17,635)		12,097		0001
Purchased Call/SPXFQDUE Index/5F061Y9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/29/2025	05/28/2027	4	3,220,878	461.04	210,587			122,811		149,404			(26,055)		17,337		0001
Purchased Call/SPXFQDUE Index/5F061Z3Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/13/2025	06/14/2027	1	360,884	463.17	22,807			13,772		15,781			(2,808)		1,926		0001
Purchased Call/SPXFQDUE Index/5F061Ys1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/21/2025	05/20/2027	5	2,056,954	463.32	126,018			71,813		89,463			(15,564)		10,967		0001
Purchased Call/SPXFQDUE Index/5F061W5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/30/2025	04/29/2027	3	3,276,045	449.86	212,986			115,140		188,449			(26,290)		17,029		0001
Purchased Call/SPXFQDUE Index/5F061W59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/29/2025	04/23/2027	3	3,589,348	448.83	234,816			125,689		210,106			(29,141)		18,504		0001
Purchased Call/SPXFQDUE Index/5F061Z8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/18/2025	06/17/2027	4	3,350,557	464.07	219,078			133,801		148,681			(27,068)		18,456		0001
Purchased Call/SPXFQDUE Index/5F061Y5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/23/2025	05/21/2027	4	3,096,652	455.19	218,861			125,851		162,493			(27,206)		16,540		0001
Purchased Call/SPXFQDUE Index/5F061Z85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/05/2025	06/04/2027	4	1,825,217	462.21	125,435			74,366		82,989			(15,520)		9,905		0001
Purchased Call/SPXFQDUE Index/5F061W5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/30/2025	04/30/2027	3	2,775,989	449.25	184,201			100,080		162,062			(22,742)		14,429		0001
Purchased Call/SPXFQDUE Index/5F061W5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/29/2025	04/28/2027	2	4,410,184	448.03	292,074			157,496		257,919			(36,060)		22,881		0001
Purchased Call/SPXFQDUE Index/5F061W5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/07/2025	05/06/2027	3	2,673,919	449.91	176,044			96,945		154,722			(21,751)		14,013		0001
Purchased Call/SPXFQDUE Index/5F061K55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/08/2025	05/07/2027	4	1,712,487	451.61	112,409			62,258		95,573			(13,901)		8,986		0001
Purchased Call/SPXFQDUE Index/5F061W55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/24/2025	04/23/2027	3	1,740,129	447.99	114,724			61,319		103,774			(14,183)		8,971		0001
Purchased Call/SPXFQDUE Index/5F061W52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/09/2025	04/09/2027	4	2,482,353	447.1	157,176			80,849		148,963			(19,410)		12,564		0001
Purchased Call/SPXFQDUE Index/5F061W59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/05/2025	04/09/2027	3	2,867,652	446.55	187,440			96,755		174,208			(23,278)		14,514		0001
Purchased Call/SPXFQDUE Index/5F061K56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/20/2025	05/12/2027	4	5,167,758	459.46	346,193			193,414		242,661			(42,755)		27,285		0001
Purchased Call/SPXFQDUE Index/5F061W5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/23/2025	04/22/2027	4	3,814,431	444.35	254,202			135,045		245,837			(31,392)		19,639		0001
Purchased Call/SPXFQDUE Index/5F06109H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/07/2025	06/25/2027	3	1,917,059	471.52	134,012			83,253		72,289			(16,570)		10,655		0001

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Purchased Call /SP/FCDUE Index /SF061US\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/07/2025	04/05/2027	2	735,582	440.3	51,041			26,409		51,040			(6,413)		3,703		0001
Purchased Call /SP/FCDUE Index /SF061US\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/08/2025	04/07/2027	3	4,335,183	440.82	275,642			140,711		297,566			(34,040)		21,883		0001
Purchased Call /SP/FCDUE Index /SF061\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/29/2025	05/28/2027	3	3,081,793	459.94	202,505			117,725		146,548			(24,991)		16,588		0001
Purchased Call /SP/FCDUE Index /SF061\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/23/2025	05/26/2027	1	333,314	455.19	21,692			12,515		17,559			(2,663)		1,790		0001
Purchased Call /SP/FCDUE Index /SF061Z9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/10/2025	06/04/2027	3	1,719,236	466.8	111,855			66,364		70,357			(13,860)		9,330		0001
Purchased Call /SP/FCDUE Index /SF061Z9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/10/2025	06/09/2027	2	3,709,433	467.1	246,574			147,212		151,690			(30,444)		20,248		0001
Purchased Call /SP/FCDUE Index /SF061US\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/02/2025	04/02/2027	3	2,707,807	454.95	149,462			75,416		134,921			(18,450)		13,576		0001
Purchased Call /SP/FCDUE Index /SF061USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/08/2025	04/08/2027	3	2,000,131	437.81	143,597			73,461		146,482			(17,722)		10,110		0001
Purchased Call /SP/FCDUE Index /SF061\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/03/2025	06/03/2027	3	6,508,185	464.59	423,382			249,289		279,625			(52,275)		35,279		0001
Purchased Call /SP/FCDUE Index /SF061\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/22/2025	05/21/2027	3	1,863,541	498.2	119,109			88,616		91,342			(14,783)		9,947		0001
Purchased Call /SP/FCDUE Index /SF061Z9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/11/2025	06/10/2027	2	4,193,661	468.76	267,584			160,081		165,270			(33,029)		22,917		0001
Purchased Call /SP/FCDUE Index /SF061US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/03/2025	04/02/2027	4	2,647,876	444.43	163,744			82,771		167,840			(20,247)		13,276		0001
Purchased Call /SP/FCDUE Index /SF061\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/21/2025	05/21/2027	3	3,607,400	458.26	234,056			134,085		176,578			(28,895)		19,266		0001
Purchased Call /SP/FCDUE Index /SF061\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/23/2025	04/21/2027	3	3,339,240	441.64	228,113			120,836		227,830			(28,168)		17,170		0001
Purchased Call /SP/FCDUE Index /SF061\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/17/2025	04/14/2027	3	4,692,106	446.86	302,291			157,230		284,205			(37,331)		23,966		0001
Purchased Call /SP/FCDUE Index /SF061\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/06/2025	05/05/2027	2	3,671,947	451.23	234,225			128,563		206,119			(28,918)		19,220		0001
Purchased Call /SP/FCDUE Index /SF061\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/17/2025	04/15/2027	3	2,627,236	446.62	166,693			86,898		160,118			(20,574)		13,403		0001
Purchased Call /SP/FCDUE Index /SF061\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/03/2025	06/02/2027	2	3,666,354	462.18	247,140			145,169		166,191			(30,514)		19,851		0001
Purchased Call /SP/FCDUE Index /SF061\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/13/2025	05/10/2027	2	360,887	451.27	24,493			13,621		20,322			(3,020)		1,901		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFQDUE Index/5FC161088	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/20/2025	06/21/2027	1	464,765	462.2	30,252			18,559		21,541			(3,725)		2,572		0001
Purchased Call/SPXFQDUE Index/5FC0611981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/21/2025	04/16/2027	4	2,789,971	444.5	180,933			94,831		178,460			(22,350)		14,252		0001
Purchased Call/SPXFQDUE Index/5FC061098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/04/2025	04/02/2027	5	2,388,680	440.3	158,211			80,441		164,235			(19,708)		11,876		0001
Purchased Call/SPXFQDUE Index/5FC061232	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/05/2025	06/04/2027	3	1,307,359	464.63	119,664			70,813		82,071			(14,774)		10,351		0001
Purchased Call/SPXFQDUE Index/5FC16109K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/26/2025	06/25/2027	2	2,323,587	476.01	155,705			96,760		78,882			(19,246)		12,914		0001
Purchased Call/SPXFQDUE Index/5FC06123N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/13/2025	06/11/2027	3	2,928,477	468.93	175,319			105,582		116,925			(21,681)		16,022		0001
Purchased Call/SPXFQDUE Index/5FC16108N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/27/2025	06/28/2027	1	410,767	478.11	26,827			16,716		13,298			(3,303)		2,291		0001
Purchased Call/SPXFQDUE Index/5FC061198R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/17/2025	04/19/2027	1	179,243	444.49	11,701			6,156		11,480			(1,439)		919		0001
Purchased Call/SPXFQDUE Index/5FC061198	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	04/11/2025	04/12/2027	1	438,376	446.55	28,538			14,760		26,672			(3,514)		2,228		0001
Purchased Call/SPXFQDUE Index/5FC161080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/24/2025	06/23/2027	2	3,248,214	466.56	229,378			141,354		186,761			(28,319)		18,013		0001
Purchased Call/SPXFQDUE Index/5FC161386	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/11/2025	08/05/2027	5	3,154,809	487.71	210,771			142,532		86,859			(26,032)		18,314		0001
Purchased Call/SPXFQDUE Index/5FC161696	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/12/2025	09/10/2027	2	3,056,680	502.22	204,579			149,065		63,715			(25,368)		18,382		0001
Purchased Call/SPXFQDUE Index/5FC16139F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/05/2025	08/04/2027	5	5,298,302	489.09	342,981			231,502		140,647			(42,395)		30,714		0001
Purchased Call/SPXFQDUE Index/5FC161280	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/23/2025	07/22/2027	5	2,952,744	491.65	204,203			134,336		71,804			(25,270)		16,885		0001
Purchased Call/SPXFQDUE Index/5FC16138R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/12/2025	08/06/2027	5	3,117,101	482.57	202,819			138,199		76,844			(25,198)		18,113		0001
Purchased Call/SPXFQDUE Index/5FC16118M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/11/2025	07/09/2027	5	3,573,073	486.34	231,389			148,816		96,887			(28,782)		20,165		0001
Purchased Call/SPXFQDUE Index/5FC161389	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/01/2025	08/02/2027	1	531,074	486.92	34,700			23,293		14,755			(4,272)		3,073		0001
Purchased Call/SPXFQDUE Index/5FC16118Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/17/2025	08/18/2026	1	83,537	485.23	4,614			1,632		637			(1,046)		259		0001
Purchased Call/SPXFQDUE Index/5FC16155F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/04/2025	09/02/2027	3	4,716,356	488.39	324,534			231,955		133,796			(40,081)		28,147		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFQDUE Index/SC1611S5 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.07/17/2025	.07/14/2027	3	2,527,857	486.88	159,745			103,079		66,112			(19,725)		14,343		0001
Call/SPYFQDUE Index/SC1615S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.09/09/2025	.09/03/2027	4	2,414,323	490.56	165,748			118,845		65,398			(20,479)		14,422		0001
Call/SPXFQDUE Index/SC1613S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.08/08/2025	.08/06/2027	2	3,157,801	489.03	210,815			143,153		84,522			(26,043)		18,350		0001
Call/SPYFQDUE Index/SC1616S8 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.09/19/2025	.09/17/2027	4	4,842,095	506.48	318,330			235,297		92,898			(39,447)		29,311		0001
Call/SPYFQDUE Index/SC1610S0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.07/03/2025	.06/30/2027	3	4,537,634	481.83	293,895			194,071		135,019			(36,290)		25,359		0001
Call/SPYFQDUE Index/SC1611S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.07/18/2025	.07/15/2027	5	3,832,796	484.81	255,241			165,077		108,896			(31,518)		21,770		0001
Call/SPYFQDUE Index/SC1611S2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.07/08/2025	.07/02/2027	3	3,131,891	488.69	193,332			122,154		79,343			(23,953)		17,541		0001
Call/SPXFQDUE Index/SC1614S4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.08/20/2025	.08/20/2027	3	1,745,819	490.23	111,520			77,794		46,441			(13,767)		10,288		0001
Call/SPYFQDUE Index/SC1612S7 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.07/22/2025	.07/16/2027	3	2,809,192	489.82	185,772			121,029		70,859			(23,058)		15,973		0001
Call/SPXFQDUE Index/SC1616S5 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.09/12/2025	.09/14/2027	3	882,676	502.22	56,590			42,785		18,470			(7,215)		5,328		0001
Call/SPYFQDUE Index/SC1610S7 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.07/03/2025	.07/02/2027	2	2,063,517	483.17	143,580			90,609		59,875			(17,722)		11,558		0001
Call/SPYFQDUE Index/SC1615S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.09/10/2025	.09/08/2027	4	5,701,347	494.01	384,265			277,583		143,255			(47,452)		34,221		0001
Call/SPYFQDUE Index/SC1612S1 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.07/21/2025	.07/16/2027	4	2,593,027	490.44	167,017			108,724		64,163			(20,670)		14,687		0001
Call/SPYFQDUE Index/SC1612S8 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.07/31/2025	.07/23/2027	3	1,982,788	501.93	126,987			83,959		37,519			(15,757)		11,357		0001
Call/SPYFQDUE Index/SC1612S7 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.08/01/2025	.07/28/2027	3	3,553,602	501.11	220,903			146,824		69,285			(27,281)		20,460		0001
Call/SPYFQDUE Index/SC1615S8 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.09/05/2025	.09/03/2027	4	2,153,456	495.23	138,560			99,531		52,289			(17,138)		12,864		0001
Call/SPYFQDUE Index/SC1614S8 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.08/28/2025	.08/18/2027	6	3,719,546	496.77	227,662			158,024		84,508			(28,141)		21,876		0001
Call/SPYFQDUE Index/SC1613S3 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.08/13/2025	.08/12/2027	4	3,877,140	496.66	257,147			176,290		87,220			(31,752)		22,667		0001
Call/SPYFQDUE Index/SC1614S0 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	.09/13/2025	.08/13/2027	4	2,545,167	498.23	166,598			114,587		55,307			(20,567)		14,894		0001

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Purchased Call/SPXFQDUE Index/5C1616S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/23/2025	09/21/2027	3	1,413,288	509.92	93,041			68,777		25,080			(11,448)		8,597		0001
Purchased Call/SPXFQDUE Index/5C1616SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/22/2025	09/22/2027	5	4,387,934	512.94	287,941			198,737		72,610			(33,067)		26,686		0001
Purchased Call/SPXFQDUE Index/5C1613S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/05/2025	07/30/2027	4	1,840,660	486.92	123,676			83,150		51,023			(15,383)		10,620		0001
Purchased Call/SPXFQDUE Index/5C1611S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/09/2025	07/08/2027	5	3,508,269	483.28	238,481			151,930		102,144			(29,445)		19,778		0001
Purchased Call/SPXFQDUE Index/5C1613S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/04/2025	07/30/2027	4	4,681,690	495.96	288,587			179,958		104,200			(33,218)		27,011		0001
Purchased Call/SPXFQDUE Index/5C1611S1E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/09/2025	07/09/2027	3	3,318,901	486.65	220,561			141,077		89,295			(27,226)		18,730		0001
Purchased Call/SPXFQDUE Index/5C1611S1N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/11/2025	07/12/2027	1	415,773	486.34	27,083			17,387		11,306			(3,334)		2,354		0001
Purchased Call/SPXFQDUE Index/5C1613SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/12/2025	08/11/2027	4	2,989,710	491.07	209,410			143,200		76,172			(25,859)		17,344		0001
Purchased Call/SPXFQDUE Index/5C1612S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/23/2025	07/21/2027	4	3,093,262	491.04	205,482			134,694		76,067			(25,384)		17,681		0001
Purchased Call/SPXFQDUE Index/5C1614S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/22/2025	08/24/2027	1	675,329	496.4	44,207			30,969		15,586			(5,405)		3,995		0001
Purchased Call/SPXFQDUE Index/5C1613S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/08/2025	08/06/2027	3	2,287,408	489.91	148,677			100,872		60,200			(18,355)		13,350		0001
Purchased Call/SPXFQDUE Index/5C1614S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/15/2025	08/17/2027	1	327,543	496.86	21,408			14,792		7,408			(2,632)		1,924		0001
Purchased Call/SPXFQDUE Index/5C1611S1H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/11/2025	07/09/2027	2	2,009,973	488.45	127,427			81,643		51,763			(15,749)		11,343		0001
Purchased Call/SPXFQDUE Index/5C1614S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/19/2025	08/13/2027	4	3,201,664	498.64	204,243			140,744		68,886			(25,251)		18,736		0001
Purchased Call/SPXFQDUE Index/5C1614S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/21/2025	08/19/2027	3	2,842,148	491.99	179,529			124,828		72,338			(22,166)		16,732		0001
Purchased Call/SPXFQDUE Index/5C1615S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/29/2025	08/27/2027	3	2,955,486	497.72	197,276			139,705		66,507			(24,352)		17,536		0001
Purchased Call/SPXFQDUE Index/5C1612S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/25/2025	07/26/2027	2	601,181	501.93	38,501			25,497		11,411			(4,749)		3,454		0001
Purchased Call/SPXFQDUE Index/5C1612S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/07/2025	07/29/2027	5	2,323,481	498.76	146,028			97,269		48,143			(18,030)		13,392		0001
Purchased Call/SPXFQDUE Index/5C1615S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/03/2025	08/27/2027	3	4,747,524	499.49	299,375			212,271		102,355			(36,987)		28,169		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFQDUE Index/5C161480	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/22/2025	08/23/2027	2	800,317	496.4	51,914			36,375		18,416			(6,398)		4,730		0001
Purchased Call/SPYFQDUE Index/5C161580	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/03/2025	08/31/2027	2	1,636,376	494.65	102,004			72,693		39,824			(12,607)		9,747		0001
Purchased Call/SPXFQDUE Index/5C161580	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/11/2025	09/01/2027	3	1,270,595	494.65	85,663			61,330		31,053			(10,595)		7,576		0001
Purchased Call/SPYFQDUE Index/5C161658	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/23/2025	09/17/2027	7	3,200,431	502.67	206,751			153,593		67,216			(25,747)		19,374		0001
Purchased Call/SPYFQDUE Index/5C161489	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/19/2025	09/13/2027	4	2,697,507	496.86	172,994			119,357		60,594			(21,441)		15,786		0001
Purchased Call/SPYFQDUE Index/5C161551	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/11/2025	09/10/2027	4	1,253,938	497.24	87,319			63,474		29,434			(10,789)		7,541		0001
Purchased Call/SPYFQDUE Index/5C161580	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/05/2025	09/03/2027	5	6,231,595	493.04	414,135			297,827		159,345			(51,338)		37,226		0001
Purchased Call/SPXFQDUE Index/5C161488	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/15/2025	09/16/2027	2	1,516,512	496.86	99,627			68,114		34,172			(12,146)		8,901		0001
Purchased Call/SPYFQDUE Index/5C161481	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/18/2025	08/26/2027	4	2,676,563	496.14	179,224			126,358		62,511			(22,145)		15,678		0001
Purchased Call/SPXFQDUE Index/5C161034	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/01/2025	09/03/2027	1	118,229	496.92	7,730			5,192		3,294			(950)				0001
Purchased Call/SPYFQDUE Index/5C16128K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/25/2025	07/23/2027	3	2,084,532	499.08	140,077			92,463		42,379			(17,316)		11,940		0001
Purchased Call/SPYFQDUE Index/5C161032	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/30/2025	07/30/2027	2	2,430,307	496.81	156,269			104,485		52,982			(19,289)		14,022		0001
Purchased Call/SPYFQDUE Index/5C161481	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/25/2025	09/25/2027	3	3,825,198	494.75	254,806			179,085		92,059			(31,465)		22,652		0001
Purchased Call/SPYFQDUE Index/5C161286	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/18/2025	07/19/2027	1	570,476	493.82	37,178			24,240		14,411			(4,577)		3,254		0001
Purchased Call/SPXFQDUE Index/5C161489	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/25/2025	09/20/2027	3	3,945,730	496.4	253,161			177,217		90,620			(31,423)		23,252		0001
Purchased Call/SPYFQDUE Index/5C16148L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/25/2025	08/20/2027	3	4,442,737	497.66	314,101			219,470		125,495			(38,837)		26,181		0001
Purchased Call/SPYFQDUE Index/5C161730	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/25/2025	09/24/2027	6	3,366,060	505.09	213,078			159,122		67,781			(26,342)		20,509		0001
Purchased Call/SPYFQDUE Index/5C161680	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/14/2025	09/17/2027	5	4,009,455	509.92	264,520			195,423		70,780			(32,799)		24,271		0001
Purchased Call/SPYFQDUE Index/5C161738	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/26/2025	09/27/2027	2	1,995,995	503.71	78,515			58,761		24,918			(9,670)		7,307		0001

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Purchased Call/SPXFQDUE Index/SC1617S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/30/2025	09/28/2027	2	1,771,169	503.71	116,241			87,032		37,052			(14,285)		10,831		0001
Purchased Call/SPYFQDUE Index/SC1616SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/16/2025	09/16/2027	6	3,530,637	504.36	227,242			166,935		70,836			(28,039)		21,352		0001
Purchased Call/SPXFQDUE Index/SC1617SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/14/2025	09/29/2027	4	6,884,675	504.88	464,956			349,173		140,592			(57,398)		42,141		0001
Purchased Call/SPYFQDUE Index/SC1616SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/08/2025	09/15/2027	6	5,050,859	504.39	329,991			241,831		100,929			(40,796)		30,518		0001
Purchased Call/SPYFQDUE Index/SC1615SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/09/2025	09/09/2027	3	1,762,160	495.6	118,989			86,122		42,827			(14,687)		10,587		0001
Purchased Call/SPYFQDUE Index/SC1617SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/01/2025	09/30/2027	3	3,734,527	507.65	250,929			188,797		71,500			(30,973)		22,880		0001
Purchased Call/SPYFQDUE Index/SC1617SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/26/2025	09/24/2027	3	4,601,565	503.71	304,919			228,073		95,726			(37,793)		28,037		0001
Purchased Call/SPXFQDUE Index/SC1615SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/05/2025	09/07/2027	1	927,511	493.04	60,965			43,882		23,783			(7,496)		5,562		0001
Purchased Call/SPYFQDUE Index/SC1616SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/15/2025	09/10/2027	3	4,181,781	502.35	273,863			199,255		86,896			(33,844)		25,148		0001
Purchased Call/SPXFQDUE Index/SC1610SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/01/2025	07/01/2027	5	4,105,108	481.83	276,300			173,959		125,252			(34,126)		22,967		0001
Purchased Call/SPYFQDUE Index/SC1611SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/09/2025	07/07/2027	4	4,040,375	483.52	264,528			188,192		116,777			(32,669)		22,753		0001
Purchased Call/SPYFQDUE Index/SC1615SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/29/2025	08/27/2027	3	3,472,239	494.65	216,654			153,886		84,082			(26,866)		20,802		0001
Purchased Call/SPYFQDUE Index/SC1612SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/23/2025	07/23/2027	2	1,559,681	497.41	103,376			88,093		33,057			(12,759)		8,934		0001
Purchased Call/SPYFQDUE Index/SC1616SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/12/2025	09/13/2027	1	1,213,058	502.22	79,577			58,013		25,360			(9,797)		7,316		0001
Purchased Call/SPXFQDUE Index/SC1617S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/29/2025	09/24/2027	3	5,165,681	501.09	342,911			256,039		114,271			(42,364)		31,474		0001
Purchased Call/SPYFQDUE Index/SC1611SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/24/2025	07/16/2027	3	3,620,510	486.2	251,351			163,345		98,778			(31,041)		20,586		0001
Purchased Call/SPYFQDUE Index/SC1612SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/25/2025	07/27/2027	1	50,372	501.93	3,282			2,173		958			(404)		290		0001
Purchased Call/SPYFQDUE Index/SC1613SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/08/2025	08/09/2027	1	738,163	492.57	48,282			32,874		18,227			(5,944)		4,308		0001
Purchased Call/SPYFQDUE Index/SC1613SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/08/2025	08/10/2027	1	556,563	492.57	36,377			24,784		13,751			(4,473)		3,297		0001

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Purchased Call/SPXFQJUE Index/5C161280	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/17/2025	.08/17/2026	1	70,834	485.23	3,908			1,376		534			(888)			219		0001
Purchased Call/SPXFQJUE Index/5C16158B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/29/2025	.08/30/2027	1	1,779,637	494.65	116,531			82,823		43,178			(14,347)		10,390		0001	
Purchased Call/SPXFQJUE Index/5C161658R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/19/2025	.09/20/2027	1	1,072,077	509.92	70,285			51,916		18,923			(8,653)		6,508		0001	
Purchased Call/SPXFQJUE Index/5C161658X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/24/2025	.09/23/2027	2	2,576,899	507.83	165,076			122,537		48,353			(20,367)		15,686		0001	
Purchased Call/SPXFQJUE Index/5C161A83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/19/2025	.11/02/2027	2	786,257	505.23	50,467			40,267		16,992			(6,215)		4,960		0001	
Purchased Call/SPXFQJUE Index/5C161B5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/21/2025	.11/23/2027	2	206,257	482.64	13,759			11,470		7,505			(1,710)		1,324		0001	
Purchased Call/SPXFQJUE Index/5C161A8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/07/2025	.11/04/2027	4	3,188,728	498.98	206,382			165,455		79,619			(25,487)		20,150		0001	
Purchased Call/SPXFQJUE Index/5C161A84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/31/2025	.10/29/2027	3	4,759,485	505.23	307,493			244,878		103,490			(38,120)		29,321		0001	
Purchased Call/SPXFQJUE Index/5C161D80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/08/2025	.12/08/2027	4	5,909,543	490.15	387,434			328,222		187,491			(47,823)		38,417		0001	
Purchased Call/SPXFQJUE Index/5C161A87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/03/2025	.11/03/2027	6	4,860,805	504.84	278,719			223,040		102,227			(34,446)		29,427		0001	
Purchased Call/SPXFQJUE Index/5C161D86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/15/2025	.12/10/2027	4	3,164,876	488.72	205,924			175,910		103,984			(25,504)		20,608		0001	
Purchased Call/SPXFQJUE Index/5C161C9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/05/2025	.12/01/2027	5	4,622,627	489.49	306,294			256,592		146,966			(37,814)		29,880		0001	
Purchased Call/SPXFQJUE Index/5C161E53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/30/2025	.12/20/2027	2	1,327,430	488.53	87,232			75,399		44,457			(10,747)		8,713		0001	
Purchased Call/SPXFQJUE Index/5C161C9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/11/2025	.12/03/2027	4	2,539,971	492.15	151,601			128,088		71,281			(18,794)		15,279		0001	
Purchased Call/SPXFQJUE Index/5C161C9V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/05/2025	.12/07/2027	1	3,518,695	492.15	230,720			194,908		106,831			(28,367)		22,856		0001	
Purchased Call/SPXFQJUE Index/5C161B5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/25/2025	.11/24/2027	4	2,103,654	488.27	140,548			116,924		68,146			(17,381)		13,519		0001	
Purchased Call/SPXFQJUE Index/5C161A8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/14/2025	.11/12/2027	4	3,902,105	500.47	245,932			199,578		95,859			(30,336)		24,827		0001	
Purchased Call/SPXFQJUE Index/5C161658X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/17/2025	.10/18/2027	5	3,691,466	496.56	245,513			191,280		94,234			(30,311)		22,984		0001	
Purchased Call/SPXFQJUE Index/5C161690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/29/2025	.10/28/2027	3	3,940,155	509.29	248,645			197,213		78,588			(30,759)		24,748		0001	

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Purchased Call/SPXFQDUE Index/5C'16'ID8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/12/2026	12/17/2027	5	5,397,986	465.18	388,661	12,567		346,715		212,809			(49,261)		38,882		0001
Purchased Call/SPXFQDUE Index/5C'16'ID88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/11/2025	12/10/2027	3	3,605,383	494.63	248,605			211,676		110,473			(30,682)		24,778		0001
Purchased Call/SPXFQDUE Index/5C'16'ID91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/20/2025	10/20/2027	4	6,954,967	499.7	451,688			352,630		166,467			(55,819)		43,380		0001
Purchased Call/SPXFQDUE Index/5C'16'IES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/24/2025	12/22/2027	3	4,335,015	491.55	236,284			256,305		137,397			(36,455)		28,630		0001
Purchased Call/SPXFQDUE Index/5C'16'ID99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/23/2025	10/22/2027	4	3,749,346	497.52	253,727			199,171		94,550			(31,337)		23,427		0001
Purchased Call/SPXFQDUE Index/5C'16'ID91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/27/2025	10/22/2027	4	4,169,179	502.63	280,793			221,399		93,658			(34,892)		26,050		0001
Purchased Call/SPXFQDUE Index/5C'16'ID90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/23/2025	10/22/2027	4	6,195,714	499.49	415,114			326,025		149,459			(51,295)		38,713		0001
Purchased Call/SPXFQDUE Index/5C'16'IES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/23/2025	12/17/2027	4	3,588,108	488.53	239,036			206,605		120,129			(29,619)		23,495		0001
Purchased Call/SPXFQDUE Index/5C'16'ID8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/16/2025	10/14/2027	5	4,215,240	495.83	278,151			214,794		109,194			(34,350)		26,153		0001
Purchased Call/SPXFQDUE Index/5C'16'ID90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/16/2025	10/15/2027	4	3,390,168	496.43	219,283			170,022		86,470			(27,083)		21,052		0001
Purchased Call/SPXFQDUE Index/5C'16'ID79N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/02/2025	10/01/2027	5	5,510,480	510.09	358,527			271,852		99,954			(44,418)		33,791		0001
Purchased Index/5C'16'ID9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/05/2025	10/27/2027	8	9,920,658	507.16	653,157			516,106		202,775			(80,692)		62,298		0001
Purchased Call/SPXFQDUE Index/5C'16'IESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/23/2025	12/23/2027	5	3,653,323	494.04	237,779	3,568		210,419		109,578			(29,740)		24,096		0001
Purchased Call/SPXFQDUE Index/5C'16'IESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/31/2025	12/29/2027	3	3,661,080	492.85	238,213			208,752		113,198			(29,330)		24,202		0001
Purchased Call/SPXFQDUE Index/5C'16'IESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/06/2026	12/31/2027	6	2,215,721	486.32	17,183	129,799		129,743		78,504			(17,665)		14,670		0001
Purchased Call/SPXFQDUE Index/5C'16'ID8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/15/2025	10/13/2027	7	8,190,993	496.84	535,916			413,457		206,354			(66,259)		50,774		0001
Purchased Call/SPXFQDUE Index/5C'16'ID9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/21/2025	11/19/2027	5	4,192,613	482.64	279,982			231,110		152,104			(34,680)		26,832		0001
Purchased Call/SPXFQDUE Index/5C'16'ID8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/07/2025	11/05/2027	6	4,274,987	493.84	291,125			235,047		119,795			(36,096)		27,037		0001
Purchased Call/SPXFQDUE Index/5C'16'ID9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/18/2025	11/18/2027	3	2,601,768	486.39	171,197			140,282		86,979			(21,124)		16,637		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFQDUE Index/5C1614S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/11/2025	.11/10/2027	.5	5,655,204	.489.42	.370,556			.299,924		.141,126			(45,764)		.35,919		.0001
Purchased Call/SPXFQDUE Index/5C1616S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/17/2025	.11/17/2027	.4	4,429,916	.489.03	.283,708			.232,101		.139,773			(35,011)		.28,297		.0001
Purchased Call/SPXFQDUE Index/5C1616S8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/01/2025	.10/01/2027	.4	1,943,505	.509.96	.127,983			.96,715		.35,370			(15,811)		.11,918		.0001
Purchased Call/SPXFQDUE Index/5C1614S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/06/2025	.11/05/2027	.4	5,935,815	.494.8	.388,149			.312,587		.162,897			(47,971)		.37,541		.0001
Purchased Call/SPXFQDUE Index/5C1616S8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/19/2025	.11/19/2027	.3	1,633,588	.487.31	.99,694			.82,047		.53,791			(12,308)		.10,455		.0001
Purchased Call/SPXFQDUE Index/5C1616S8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/14/2025	.10/08/2027	.6	5,527,359	.492.6	.379,531			.292,117		.151,993			(47,180)		.34,110		.0001
Purchased Call/SPXFQDUE Index/5C1616S89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/14/2025	.11/16/2027	.1	1,522,296	.493.37	.99,741			.81,382		.43,575			(12,263)		.9,718		.0001
Purchased Call/SPXFQDUE Index/5C1616CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/28/2025	.11/29/2027	.1	2,055,640	.491.01	.134,891			.112,626		.63,067			(16,608)		.13,265		.0001
Purchased Call/SPXFQDUE Index/5C1617S1T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/03/2025	.10/05/2027	.1	816,058	.510.27	.53,533			.40,591		.14,785			(6,582)		.5,022		.0001
Purchased Call/SPXFQDUE Index/5C1616S8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/04/2025	.10/29/2027	.5	6,091,146	.503.31	.389,868			.317,975		.137,078			(49,412)		.38,292		.0001
Purchased Call/SPXFQDUE Index/5C1616CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/03/2025	.12/03/2027	.3	2,181,629	.491.4	.143,573			.120,977		.66,948			(17,738)		.14,125		.0001
Purchased Call/SPXFQDUE Index/5C1616S88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/24/2025	.11/15/2027	.2	2,011,542	.493.37	.131,241			.107,085		.57,644			(16,165)		.12,831		.0001
Purchased Call/SPXFQDUE Index/5C1616S8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.11/17/2025	.11/12/2027	.3	4,301,767	.493.37	.305,944			.249,563		.140,568			(37,923)		.31,187		.0001
Purchased Call/SPXFQDUE Index/5C1616CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/08/2025	.12/03/2027	.5	5,260,389	.491.33	.333,357	9,339		.289,517		.161,666			(42,144)		.34,058		.0001
Purchased Call/SPXFQDUE Index/5C1616S8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/17/2025	.10/15/2027	.3	3,693,496	.496.56	.263,530			.204,800		.96,016			(32,661)		.24,178		.0001
Purchased Call/SPXFQDUE Index/5C1616S8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.10/20/2025	.10/15/2027	.4	7,265,142	.494.98	.483,500			.375,235		.191,454			(59,766)		.45,115		.0001
Purchased Call/SPXFQDUE Index/5C1616DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/12/2025	.12/13/2027	.3	2,435,785	.488.72	.161,337			.138,336		.80,212			(19,933)		.15,899		.0001
Purchased Call/SPXFQDUE Index/5C1616DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/16/2025	.12/16/2027	.2	1,857,260	.487.28	.118,991			.102,364		.63,483			(14,697)		.12,152		.0001
Purchased Call/SPXFQDUE Index/5C1616CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/02/2025	.12/02/2027	.6	2,306,874	.490.38	.162,292			.127,920		.72,214			(18,814)		.14,923		.0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SPXFQDUE Index/SC161D84 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/12/2025	12/09/2027	3	2,418,549	480.19	163,786			139,021		76,869			(20,217)		15,735		0001
Call/SPYFQDUE Index/SC161A3N Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/19/2025	11/08/2027	2	2,694,254	493.84	176,164			142,238		75,899			(21,698)		17,084		0001
Call/SPXFQDUE Index/SC161C35 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/02/2025	11/26/2027	4	7,534,033	480.03	497,638			414,913		235,009			(61,449)		48,489		0001
Call/SPYFQDUE Index/SC161B83 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/04/2025	11/12/2027	6	3,742,230	492.9	242,876			197,903		108,404			(30,029)		23,809		0001
Call/SPYFQDUE Index/SC161A5F Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/05/2025	11/05/2027	5	2,895,059	501.27	177,393			142,565		66,876			(21,907)		18,316		0001
Call/SPYFQDUE Index/SC161B81 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/08/2025	10/07/2027	3	2,571,416	509.08	175,891			134,059		48,053			(21,711)		15,854		0001
Call/SPYFQDUE Index/SC161B9N Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/21/2025	11/19/2027	4	6,885,013	481.28	456,819			376,515		255,918			(56,455)		44,063		0001
Call/SPXFQDUE Index/SC161A80 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/07/2025	11/09/2027	1	1,375,207	493.84	90,227			72,852		38,739			(11,094)		8,727		0001
Call/SPYFQDUE Index/SC161B8V Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/24/2025	11/24/2027	5	4,400,588	485.9	299,860			248,886		149,796			(37,056)		28,281		0001
Call/SPXFQDUE Index/SC161A82 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/31/2025	11/01/2027	2	1,813,378	505.23	117,355			93,494		39,103			(14,458)		11,429		0001
Call/SPYFQDUE Index/SC16198U Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/04/2025	10/29/2027	4	2,968,674	507.82	184,584			146,609		60,281			(22,793)		18,663		0001
Call/SPYFQDUE Index/SC161D9C Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/12/2025	12/10/2027	3	4,814,510	495.09	308,400			262,996		139,884			(38,090)		31,349		0001
Call/SPYFQDUE Index/SC161C3W Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/08/2025	12/06/2027	2	1,197,285	492.15	78,342			66,169		36,263			(9,647)		7,771		0001
Call/SPYFQDUE Index/SC161E8I Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/26/2025	12/28/2027	2	2,004,109	495.71	130,689			114,194		58,278			(16,077)		13,238		0001
Call/SPYFQDUE Index/SC161E8J Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/30/2025	12/23/2027	5	6,947,507	495.71	444,621	4,302		392,043		201,295			(55,606)		45,710		0001
Call/SPYFQDUE Index/SC161D9M Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/16/2025	12/15/2027	3	4,055,786	488.22	282,923			225,282		135,573			(32,449)		26,541		0001
Call/SPYFQDUE Index/SC161E8S Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/31/2025	12/30/2027	3	1,535,028	492.16	90,686	5,845		94,860		48,229			(11,892)		10,155		0001
Call/SPYFQDUE Index/SC161E8K Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/26/2025	12/27/2027	1	2,833,901	495.71	185,791			162,279		82,289			(22,874)		18,704		0001
Call/SPYFQDUE Index/SC161A8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/14/2025	11/11/2027	4	1,785,742	500.24	114,161			92,543		43,822			(14,093)		11,359		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

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Purchased Call/SPXFQDUE Index/5C1617SII	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/08/2025	10/06/2027	4	5,591,984	512.67	348,702			255,253		96,066			(43,051)		34,446		0001
Purchased Call/SPXFQDUE Index/5C161884	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/09/2025	10/08/2027	5	4,241,790	513.55	251,723			192,823		71,682			(31,067)		26,176		0001
Purchased Call/SPXFQDUE Index/5C1610SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/12/2025	12/14/2027	1	2,852,910	488.72	187,037			159,803		94,026			(22,996)		18,636		0001
Purchased Call/SPXFQDUE Index/5C16178U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/07/2025	10/01/2027	3	2,647,371	510.27	175,609			133,072		47,827			(21,775)		16,234		0001
Purchased Call/SPXFQDUE Index/5C16199K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/24/2025	10/26/2027	1	786,671	502.63	51,682			40,686		17,791			(6,356)		4,933		0001
Purchased Call/SPXFQDUE Index/5C161ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/19/2025	12/21/2027	1	995,205	488.53	62,746			54,213		31,931			(7,715)		6,281		0001
Purchased Call/SPXFQDUE Index/5C1619S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/22/2025	10/21/2027	5	3,513,458	499.87	229,734			179,912		83,887			(28,423)		21,934		0001
Purchased Call/SPXFQDUE Index/5C161858	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/10/2025	10/08/2027	4	5,741,515	510.97	332,228			254,925		103,232			(41,071)		35,431		0001
Purchased Call/SPXFQDUE Index/5C16185F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/10/2025	10/12/2027	1	731,941	492.6	48,052			36,948		20,265			(5,908)		4,333		0001
Purchased Call/SPXFQDUE Index/5C1610SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/18/2025	12/17/2027	2	3,291,453	480.19	232,585			200,518		130,376			(28,716)		21,553		0001
Purchased Call/SPXFQDUE Index/5C16178S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/06/2025	10/04/2027	2	1,113,462	510.27	73,304			55,568		20,124			(9,030)		6,846		0001
Purchased Call/SPXFQDUE Index/5C16189D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/10/2025	10/11/2027	1	1,655,838	492.6	108,705			83,550		45,773			(13,384)		10,252		0001
Purchased Call/SPXFQDUE Index/5C16185S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/24/2025	11/22/2027	2	1,296,203	482.64	85,253			70,366		47,026			(10,499)		8,316		0001
Purchased Call/SPXFQDUE Index/5C161C3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/28/2025	11/26/2027	1	1,025,907	491.01	67,404			56,232		31,433			(8,333)		6,623		0001
Purchased Call/SPXFQDUE Index/5C161C3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/28/2025	11/30/2027	1	6,616,318	491.01	434,559			362,928		204,114			(53,429)		42,744		0001
Purchased Call/SPXFQDUE Index/5C16195J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/24/2025	10/25/2027	2	2,080,483	502.63	136,917			107,733		46,908			(16,860)		13,034		0001
Purchased Call/SPXFQDUE Index/5C161E90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/29/2025	12/23/2027	1	1,915,698	496.12	119,123			104,109		55,032			(14,808)		12,604		0001
Purchased Call/SPXFQDUE Index/5C16185Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/17/2025	10/19/2027	1	384,969	496.56	23,997			18,657		9,326			(2,950)		2,274		0001
Purchased Call/SPXFQDUE Index/5C161F51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/14/2026	01/03/2028	2	2,529,746	496.24		166,181		146,865		89,997			(19,870)		16,789		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/SPXFQJUE Index/SC161F54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/15/2026	.01/05/2028	4	3,078,452	480.11		209,431		185,552		101,492			(24,125)		20,461		0001
Purchased Call/SPYFCQJUE Index/SC161F5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/15/2026	.01/07/2028	3	3,638,749	491.2		244,470		217,982		117,953			(27,355)		24,230		0001
Purchased Call/SPXFQJUE Index/SC161G57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/16/2026	.01/19/2028	4	1,002,982	491.65		63,236		57,406		32,648			(6,031)		6,738		0001
Purchased Call/SPYFCQJUE Index/SC161G5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/22/2026	.01/20/2028	2	1,504,650	481		102,423		93,129		60,424			(9,602)		10,117		0001
Purchased Call/SPYFCQJUE Index/SC161G5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/21/2026	.01/21/2028	4	2,248,132	482.79		149,189		135,717		87,623			(13,853)		15,127		0001
Purchased Call/SPYFCQJUE Index/SC161G5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/30/2026	.01/28/2028	6	1,505,003	487.72		95,048		87,386		55,273			(7,884)		10,180		0001
Purchased Call/SPYFCQJUE Index/SC161H5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/02/2026	.01/28/2028	4	3,603,823	484.06		235,344		216,907		137,568			(19,183)		24,377		0001
Purchased Call/SPXFQJUE Index/SC161H5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/04/2026	.02/02/2028	6	5,428,088	488.11		334,517		309,462		200,449			(25,495)		36,940		0001
Purchased Call/SPYFCQJUE Index/SC161F5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/12/2026	.01/12/2028	4	3,381,369	496.91		245,321		219,594		112,175			(26,006)		25,804		0001
Purchased Call/SPXFQJUE Index/SC161H5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/09/2026	.02/04/2028	4	1,000,635	478.91		62,388		57,992		42,611			(4,567)		6,804		0001
Purchased Call/SPYFCQJUE Index/SC161H5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/10/2026	.02/04/2028	6	7,078,404	473.55		478,988		446,205		333,277			(34,507)		48,129		0001
Purchased Call/SPYFCQJUE Index/SC161F5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/09/2026	.01/10/2028	1	2,090,757	496.24		136,945		122,252		61,130			(15,174)		13,950		0001
Purchased Call/SPYFCQJUE Index/SC161F5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/07/2026	.01/07/2028	3	1,431,699	491.39		93,937		83,549		46,219			(10,601)		9,331		0001
Purchased Call/SPYFCQJUE Index/SC161F58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/07/2026	.01/06/2028	4	2,258,488	494.02		142,848		126,910		68,966			(16,100)		15,023		0001
Purchased Call/SPXFQJUE Index/SC161G58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/16/2026	.01/18/2028	1	3,002,982	491.65		196,545		177,621		97,270			(19,869)		20,160		0001
Purchased Call/SPYFCQJUE Index/SC161G5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/28/2026	.01/26/2028	4	4,203,478	486.18		276,758		253,089		153,745			(23,983)		28,431		0001
Purchased Call/SPYFCQJUE Index/SC161I5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/20/2026	.02/18/2028	6	4,356,287	475.31		285,812		271,569		201,462			(15,134)		29,940		0001
Purchased Call/SPYFCQJUE Index/SC161I5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/13/2026	.02/16/2028	7	3,227,908	474.21		214,784		202,962		151,714			(12,496)		22,142		0001
Purchased Call/SPYFCQJUE Index/SC161I5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/24/2026	.02/18/2028	4	6,955,025	478.25		445,921		423,936		299,983			(23,484)		47,091		0001

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Purchased Call/SPXFQJUE Index/SC16J8I Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/03/2026	03/02/2028	5	2,841,477	476		167,101		161,187		130,669			(6,196)		19,703		0001
Call/SPYFQJUE Index/SC16I18U Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/24/2026	02/22/2028	2	1,236,340	478.25		81,084		77,083		54,139			(4,302)		8,518		0001
Call/SPXFQJUE Index/SC16I15W Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/23/2026	02/23/2028	6	3,448,527	473.57		236,039		225,258		164,545			(11,135)		23,776		0001
Call/SPYFQJUE Index/SC16J82 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/04/2026	02/25/2028	5	1,749,704	480.88		108,283		103,820		73,007			(4,765)		12,081		0001
Call/SPYFQJUE Index/SC16J8A Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/27/2026	03/01/2028	1	1,040,802	475.6		66,454		65,730		48,183			(2,968)		7,212		0001
Call/SPYFQJUE Index/SC16J8M Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/17/2026	03/03/2028	6	5,877,912	471.18		374,751		362,176		295,694			(13,365)		40,787		0001
Call/SPYFQJUE Index/SC16F8L Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/09/2026	01/11/2028	2	2,356,161	496.24		151,283		135,234		69,046			(16,549)		15,733		0001
Call/SPXFQJUE Index/SC16I63SJ Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/11/2026	01/21/2028	5	6,044,297	484.12		393,257		358,557		229,543			(36,027)		40,670		0001
Call/SPYFQJUE Index/SC16I18U Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/09/2026	02/04/2028	7	3,836,631	480.87		248,686		231,996		157,422			(17,410)		26,087		0001
Call/SPXFQJUE Index/SC16I18W Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/06/2026	02/07/2028	2	3,254,210	480.87		212,981		198,360		133,620			(15,419)		22,176		0001
Call/SPYFQJUE Index/SC16J8V Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/10/2026	03/08/2028	2	1,286,416	465.59		84,448		81,916		71,477			(2,846)		8,958		0001
Call/SPYFQJUE Index/SC16L186 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/25/2026	03/24/2028	6	3,652,945	455.87		228,820		228,660		238,026			(1,571)		25,724		0001
Call/SPYFQJUE Index/SC16I18Y Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/10/2026	02/09/2028	7	4,273,518	481.69		273,660		255,787		172,853			(18,286)		29,165		0001
Call/SPYFQJUE Index/SC16K83 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/16/2026	03/10/2028	7	4,729,587	465.96		301,536		294,231		262,698			(7,875)		32,982		0001
Call/SPYFQJUE Index/SC16K9D Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/18/2026	03/13/2028	6	4,194,826	460.23		276,794		271,461		257,202			(6,161)		29,314		0001
Call/SPYFQJUE Index/SC16K18K Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/18/2026	03/16/2028	7	1,626,996	462.95		100,007		98,573		95,421			(1,614)		11,394		0001
Call/SPYFQJUE Index/SC16J8U Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/11/2026	03/03/2028	5	3,301,616	469.39		216,503		209,183		171,517			(7,704)		22,910		0001
Call/SPYFQJUE Index/SC16J8U Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/11/2026	03/06/2028	4	4,232,870	465.59		279,120		271,012		235,562			(8,765)		29,435		0001
Call/SPYFQJUE Index/SC16L186 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/17/2026	02/11/2028	5	1,367,390	480.46		84,257		79,186		56,931			(5,307)		9,346		0001

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Purchased Call/SPXFQJUE Index/SC161IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/20/2026	.02/11/2028	.6	6,028,950	.474.43		395,883		.372,885		281,038			(25,104)		41,206		0001
Purchased Call/SPYFQJUE Index/SC16IKS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/11/2026	.03/10/2028	.7	2,700,975	.466.13		170,728		.166,595		149,572			(4,482)		18,835		0001
Purchased Call/SPXFQJUE Index/SC161ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/19/2026	.02/18/2028	.7	2,650,744	.476.85		172,649		.164,055		119,072			(8,984)		18,210		0001
Purchased Call/SPYFQJUE Index/SC16US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/27/2026	.02/25/2028	.6	6,038,286	.477.8		388,074		.372,363		266,909			(17,059)		41,691		0001
Purchased Call/SPYFQJUE Index/SC16KIS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/18/2026	.03/17/2028	.6	4,924,743	.459.65		313,394		.308,862		306,955			(5,194)		34,512		0001
Purchased Call/SPYFQJUE Index/SC16KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/16/2026	.03/10/2028	.6	3,735,525	.462.13		244,002		.238,034		221,880			(5,696)		26,050		0001
Purchased Call/SPYFQJUE Index/SC16KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/30/2026	.03/20/2028	.6	2,900,456	.453.58		191,412		.189,642		194,527			(2,310)		20,368		0001
Purchased Call/SPXFQJUE Index/SC16FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/14/2026	.01/14/2028	.3	1,515,009	.488.25		101,089		.91,101		51,418			(10,401)		10,126		0001
Purchased Call/SPYFQJUE Index/SC16IG86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/20/2026	.01/14/2028	.4	9,481,852	.491.65		603,364		.545,128		307,065			(60,857)		63,461		0001
Purchased Call/SPXFQJUE Index/SC16KIS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/26/2026	.03/17/2028	.7	3,777,776	.498.7		241,331		.238,703		236,017			(3,341)		26,474		0001
Purchased Call/SPYFQJUE Index/SC16HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/05/2026	.01/28/2028	.6	4,952,016	.485.33		320,154		.294,816		184,418			(26,427)		33,496		0001
Purchased Index/SC16US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/27/2026	.02/28/2028	.1	2,030,739	.475.6		133,399		.128,078		93,741			(5,840)		14,051		0001
Purchased Call/SPYFQJUE Index/SC16HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/06/2026	.02/03/2028	.4	2,528,850	.481.15		158,512		.146,829		102,821			(11,935)		17,182		0001
Purchased Call/SPYFQJUE Index/SC16IG8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/06/2026	.01/27/2028	.6	2,757,560	.487.72		175,962		.161,609		97,727			(14,566)		18,639		0001
Purchased Call/SPXFQJUE Index/SC161ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/24/2026	.02/11/2028	.4	2,886,619	.474.21		190,498		.179,593		135,672			(11,722)		19,811		0001
Purchased Index/SC16HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/06/2026	.02/08/2028	.1	1,760,542	.480.87		115,456		.107,527		72,614			(8,360)		12,006		0001
Purchased Call/SPYFQJUE Index/SC161ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/25/2026	.02/17/2028	.6	3,922,624	.474.71		264,577		.250,517		182,801			(14,642)		26,927		0001
Purchased Call/SPYFQJUE Index/SC16USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/11/2026	.03/09/2028	.8	3,145,094	.466.7		198,411		.194,409		171,856			(5,358)		21,917		0001
Purchased Call/SPYFQJUE Index/SC16USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.03/06/2026	.03/03/2028	.5	2,980,905	.469.11		184,104		.178,494		150,415			(6,197)		19,991		0001

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Call/SPXFCQJE Index/5C16J\$80 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/26/2026	02/24/2028	7	2,455,110	477.35		161,883		154,769		108,967			(7,413)		16,939		0001
Call/SPXFCQJE Index/5C16JL\$C Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/30/2026	03/24/2028	4	3,600,166	452.79		227,955		227,510		246,449			(1,239)		25,352		0001
Call/SPXFCQJE Index/5C16J\$80 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/27/2026	01/25/2028	2	1,397,046	484.28		104,729		95,534		60,430			(9,562)		10,778		0001
Call/SPXFCQJE Index/5C16J\$89 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/27/2026	02/25/2028	4	3,602,900	475.6		234,399		225,233		165,881			(9,817)		24,876		0001
Call/SPXFCQJE Index/5C16J\$F Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/13/2026	03/14/2028	2	2,019,912	460.23		131,740		129,060		124,051			(3,197)		14,126		0001
Call/SPXFCQJE Index/5C16JL\$J Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/27/2026	03/29/2028	1	870,274	448.27		56,646		56,568		66,099			(309)		6,150		0001
Call/SPXFCQJE Index/5C16JL\$Q Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/31/2026	03/30/2028	1	2,379,396	446.95		179,182		178,182		179,157					16,825		0001
Call/SPXFCQJE Index/5C16JL\$5 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/26/2026	03/23/2028	6	2,189,111	457.31		136,039		135,194		193,289			(1,067)		15,405		0001
Call/SPXFCQJE Index/5C16JF\$2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/02/2026	01/04/2028	2	2,603,030	486.24		171,612		151,623		92,886			(20,573)		17,328		0001
Call/SPXFCQJE Index/5C16JL\$2 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/12/2026	02/10/2028	6	2,193,723	480.43		138,678		130,852		86,789			(9,070)		14,992		0001
Call/SPXFCQJE Index/5C16JL\$4 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/19/2026	03/17/2028	5	3,103,273	463.6		192,916		189,805		180,717			(3,435)		21,747		0001
Call/SPXFCQJE Index/5C16JF\$K Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/12/2026	01/07/2028	3	4,961,823	496.24		324,887		290,005		145,059			(35,807)		33,031		0001
Call/SPXFCQJE Index/5C16JH\$8 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/30/2026	01/31/2028	1	2,631,195	484.06		172,317		158,807		100,899			(14,144)		17,838		0001
Call/SPXFCQJE Index/5C16JL\$9 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/27/2026	03/24/2028	5	7,100,093	457.12		452,963		450,266		453,426			(3,363)		49,998		0001
Call/SPXFCQJE Index/5C16JL\$T Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/06/2026	03/07/2028	2	1,411,832	465.59		92,594		89,826		78,495			(3,113)		9,825		0001
Call/SPXFCQJE Index/5C16JL\$6 Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/13/2026	02/14/2028	1	2,243,250	474.21		147,292		138,771		105,336			(9,269)		15,365		0001
Call/SPXFCQJE Index/5C16JL\$F Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/13/2026	02/15/2028	1	1,039,381	474.21		66,287		64,342		48,757			(4,291)		7,125		0001
Call/SPXFCQJE Index/5C16JL\$Z Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/25/2026	03/21/2028	2	2,704,111	453.58		178,556		176,796		187,319			(2,350)		19,003		0001
Call/SPXFCQJE Index/5C16JL\$K Purchased	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/27/2026	03/27/2028	3	3,096,632	448.27		206,730		206,578		228,055			(661)		21,851		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP/FQDJE Index/SC16/LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/27/2026	03/28/2028	1	1,267,278	448.27		82,436		82,323		96,101			(450)		8,949		0001
Purchased Call/SP/FQDJE Index/SC16/F80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/05/2026	12/31/2027	2	5,118,364	486.24		339,524		299,765		181,637			(40,736)		33,688		0001
Purchased Call/SP/FQDJE Index/SC16/FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/13/2026	01/13/2028	4	1,708,677	494.36		107,432		96,387		52,254			(11,195)		11,427		0001
Purchased Call/SP/FQDJE Index/SC16/L90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/20/2026	03/22/2028	1	1,567,765	453.58		102,077		100,957		106,635			(1,532)		11,025		0001
Purchased Call/SP/FQDJE Index/SC16/L8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/31/2026	03/31/2028	1	1,242,510	456.11		80,974		80,974		80,974					8,792		0001
Purchased Call/SP/FQDJE Index/SC16/KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/13/2026	03/15/2028	1	1,996,240	460.23		130,454		127,770		122,824			(3,204)		13,970		0001
Purchased Call/SP/FQDJE Index/SC16/GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/15/2026	01/14/2028	3	1,565,518	491.43		100,520		90,775		50,924			(10,192)		10,478		0001
Purchased Call/SP/FQDJE Index/SC16/H8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/30/2026	02/01/2028	1	1,977,950	484.06		129,595		119,448		75,882			(10,623)		13,419		0001
Purchased Call/SP/FQDJE Index/SC16/L8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	02/27/2026	02/29/2028	1	1,981,039	475.6		130,214		125,027		91,529			(5,602)		13,717		0001
Purchased Call/SP/FQDJE Index/SC16/G80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/23/2026	01/21/2028	3	3,824,557	484.28		252,335		230,161		144,790			(22,915)		25,734		0001
Purchased Call/SP/FQDJE Index/SC16/G8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/23/2026	01/24/2028	1	2,648,530	484.28		173,214		157,965		96,939			(15,876)		17,861		0001
INDEX/SP/91/588H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/12/2025	05/08/2026	1	655,620	5660	36,345			3,746		52,838			(9,061)		1,025		0001
Purchased Call/SP/500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/30/2025	04/28/2026	1	96,190	5561	5,022			388		8,798			(1,242)		140		0001
Purchased Call/SP/500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/28/2025	04/28/2026	1	192,353	5529	9,679			722		16,342			(2,393)		266		0001
INDEX/SP/91/588C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/24/2025	04/23/2026	1	769,997	5376	42,072			2,571		72,395			(10,402)		966		0001
Purchased Call/SP/500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/24/2025	04/22/2026	1	697,627	5288	39,245			2,296		64,857			(9,730)		856		0001
INDEX/SP/91/588S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/28/2025	04/24/2026	1	845,523	5522	43,754			2,803		77,670			(10,908)		1,084		0001
Purchased Call/SP/500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/23/2025	04/22/2026	1	269,886	5288	13,359			775		23,072			(3,303)		331		0001
Purchased Call/SP/500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/06/2025	06/05/2026	1	234,212	5899	13,126			2,370		17,043			(3,245)		498		0001
Purchased Call/SP/500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/23/2025	06/18/2026	1	1,615,605	5981	91,374			19,908		117,760			(22,843)		3,759		0001
Purchased Call/SP/500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/09/2025	04/08/2026	1	197,425	4983	12,693			244		19,259			(3,123)		146		0001
INDEX/SP/91/588D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/29/2025	04/28/2026	1	97,478	5529	5,219			389		8,894			(1,290)		135		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP'91958E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	.04/22/2025	.04/21/2026	1	225,281	.5158	11,293			.624		19,705			(2,792)			.270	0001	
Purchased Call/SP 500 INDEX/SP'91958E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	.05/23/2025	.05/22/2026	1	689,677	.5843	37,300			5,299		55,266			(9,223)		1,302		0001	
Purchased Call/SP 500 INDEX/SP'91958E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	.06/23/2025	.06/18/2026	1	1,150,342	.5968	64,597			14,074		82,996			(16,149)		2,676		0001	
Purchased Call/SP 500 INDEX/SP'00518F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/08/2025	.04/07/2026	1	90,026	.5062	4,426			.70		8,075			(1,045)		62		0001	
Purchased Call/SP 500 INDEX/SP'0218S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.04/11/2025	.04/10/2026	1	564,347	.5268	32,041			801		56,327			(7,922)		.467		0001	
Purchased Call/SP 500 INDEX/SP'0218S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.04/09/2025	.04/08/2026	1	90,009	.4983	5,344			103		8,078			(1,321)		67		0001	
Purchased Call/SP 500 INDEX/SP'00396F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/15/2025	.05/14/2026	1	134,948	.5893	6,898			824		9,867			(1,706)		234		0001	
Purchased Call/SP 500 INDEX/SP'00396V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/13/2025	.06/11/2026	1	89,897	.6022	4,626			915		6,267			(1,147)		200		0001	
Purchased Call/SP 500 INDEX/SP'00396W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/09/2025	.06/03/2026	1	1,883,376	.5960	100,102			17,665		131,568			(25,095)		3,943		0001	
Purchased Call/SP 500 INDEX/SP'91958A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	.04/28/2025	.04/24/2026	1	832,805	.5516	39,561			2,535		68,977			(9,863)		1,068		0001	
Purchased Call/SP 500 INDEX/SP'0051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/09/2025	.06/05/2026	1	1,190,094	.6000	64,237			11,631		84,959			(16,015)		2,530		0001	
Purchased Call/SP 500 INDEX/SP'0051S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/24/2025	.06/23/2026	1	426,062	.6025	23,860			5,471		29,401			(5,900)		1,022		0001	
Purchased Call/SP 500 INDEX/SP'0051S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/16/2025	.05/15/2026	1	150,696	.5912	7,839			958		11,002			(1,938)		265		0001	
Purchased Call/SP 500 INDEX/SP'0051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/13/2025	.06/12/2026	1	189,539	.6045	9,612			1,922		13,031			(2,377)		.424		0001	
Purchased Call/SP 500 INDEX/SP'0051S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.04/02/2025	.04/01/2026	1	1,207,131	.5631	66,287					121,853			(16,390)		316		0001	
Purchased Call/SP 500 INDEX/SP'0071S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.04/10/2025	.04/09/2026	1	252,355	.5457	10,968			244		22,353			(2,712)		198		0001	
Purchased Call/SP 500 INDEX/SP'0071M6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.05/01/2025	.04/29/2026	1	432,052	.5561	21,358			1,666		34,537			(5,295)		609		0001	
Purchased Call/SP 500 INDEX/SP'0071S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.05/13/2025	.05/12/2026	1	225,018	.5844	11,722			1,328		16,907			(2,898)		382		0001	
Purchased Call/SP 500 INDEX/SP'00396T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/08/2025	.05/07/2026	1	540,900	.5826	27,206			2,721		43,123			(6,727)		.861		0001	
Purchased Call/SP 500 INDEX/SP'00396H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/02/2025	.05/29/2026	1	609,538	.5904	30,762			4,970		42,497			(7,669)		1,225		0001	
Purchased Call/SP 500 INDEX/SP'0218O8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.04/07/2025	.04/02/2026	1	854,982	.5074	43,344			121		85,059			(10,836)		316		0001	
Purchased Call/SP 500 INDEX/SP'0051S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/17/2025	.06/16/2026	1	380,109	.6033	18,240			3,840		24,170			(4,510)		.873		0001	
Purchased Call/SP 500 INDEX/SP'0139A9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.04/11/2025	.04/09/2026	1	421,069	.5457	16,741			373		31,251			(4,151)		331		0001	
Purchased Call/SP 500 INDEX/SP'0139E0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.04/29/2025	.04/27/2026	1	623,662	.5825	30,746			2,214		52,257			(7,623)		.848		0001	
Purchased Call/SP 500 INDEX/SP'01705E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.06/26/2025	.06/25/2026	1	127,300	.6092	6,858			1,619		8,290			(1,696)		309		0001	
Purchased Call/SP 500 INDEX/SP'0003S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	.04/21/2025	.04/17/2026	1	537,131	.5283	24,582			1,096		52,565			(6,128)		.580		0001	
Purchased Call/SP 500 INDEX/SP'00396C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/30/2025	.05/29/2026	1	638,332	.5912	32,687			5,266		46,699			(8,082)		1,283		0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SPW1361	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	04/16/2025	04/15/2026	1	1,006,392	5.937	49,180			1,902		96,312			(12,160)		1,022		0001
Purchased Call / S&P 500 INDEX / SPW0399U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TD8PU41 Societe Generale SA	05/27/2025	05/22/2026	1	732,919	5.803	41,001			5,841		56,181			(10,250)		1,383		0001
Purchased Call / S&P 500 INDEX / SPW039SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TD8PU41 Societe Generale SA	05/01/2025	04/30/2026	1	96,742	5.569	4,793			386		7,778			(1,185)		189		0001
Purchased Call / S&P 500 INDEX / SPW039SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TD8PU41 Societe Generale SA	05/19/2025	05/15/2026	1	761,884	5.958	39,929			4,894		55,798			(9,955)		1,338		0001
Purchased Call / S&P 500 INDEX / SPW039SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TD8PU41 Societe Generale SA	06/30/2025	06/26/2026	1	88,915	6.173	4,777			1,144		5,628			(1,191)		219		0001
Purchased Call / S&P 500 INDEX / SPW039JE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TD8PU41 Societe Generale SA	06/12/2025	06/11/2026	1	249,807	6.024	13,117			2,587		17,019			(3,243)		555		0001
Purchased Call / S&P 500 INDEX / SPW039SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TD8PU41 Canadian Imperial Bank of Comm	06/04/2025	06/03/2026	1	511,504	5.970	27,550			4,795		37,256			(6,812)		1,071		0001
Purchased Call / S&P 500 INDEX / SPW0396	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	21G119DL770VHK3ZE78 Societe Generale SA	04/21/2025	04/17/2026	1	488,127	5.282	20,385			909		42,630			(5,082)		527		0001
Purchased Call / S&P 500 INDEX / SPW039I8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TD8PU41 Societe Generale SA	06/16/2025	06/12/2026	1	674,237	5.977	37,420			7,505		48,483			(9,329)		1,508		0001
Purchased Call / S&P 500 INDEX / SPW039S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TD8PU41 Societe Generale SA	04/14/2025	04/10/2026	1	186,786	5.363	9,735			244		16,805			(2,427)		155		0001
Purchased Call / S&P 500 INDEX / SPW039I0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TD8PU41 Societe Generale SA	06/24/2025	06/18/2026	1	637,699	5.968	35,416			7,738		43,265			(8,879)		1,483		0001
Purchased Call / S&P 500 INDEX / SPW039I0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TD8PU41 Societe Generale SA	06/20/2025	06/18/2026	1	157,813	5.982	7,884			1,702		10,303			(1,942)		367		0001
Purchased Call / S&P 500 INDEX / SPW1361H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TD8PU41 BNP Paribas SA Societe Generale SA	04/16/2025	04/15/2026	1	88,950	5.937	4,033			156		7,913			(967)		91		0001
Purchased Call / S&P 500 INDEX / SPW039I6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TD8PU41 Societe Generale SA	06/30/2025	06/26/2026	1	1,185,358	6.173	65,180			15,614		76,829			(16,250)		2,894		0001
Purchased Call / S&P 500 INDEX / SPW07J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/16/2025	04/14/2026	1	1,209,929	5.406	54,772			1,972		107,452			(13,580)		1,185		0001
Purchased Call / S&P 500 INDEX / SPW1366L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/02/2025	04/01/2026	1	665,803	5.622	43,821					78,346			(10,835)		227		0001
Purchased Call / S&P 500 INDEX / SPW07TSZ7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/23/2025	06/18/2026	1	462,165	5.968	23,666			5,156		30,281			(5,917)		1,075		0001
Purchased Call / S&P 500 INDEX / SPW21W90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/11/2025	06/10/2026	1	96,943	6.031	5,185			1,003		6,883			(1,282)		218		0001
Purchased Call / S&P 500 INDEX / SPW07J5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/09/2026	1	328,937	5.457	15,759			350		32,857			(3,896)		258		0001
Purchased Call / S&P 500 INDEX / SPW1361F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/06/2026	1	1,088,923	5.607	58,430			5,649		97,358			(14,447)		1,710		0001
Purchased Call / S&P 500 INDEX / SPW13330	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/16/2026	1	915,031	5.276	15,130			630		27,420			(3,741)		330		0001
Purchased Call / S&P 500 INDEX / SPW21U5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/21/2025	05/20/2026	1	836,599	5.944	41,127			5,567		60,631			(10,169)		1,548		0001
Purchased Call / S&P 500 INDEX / SPW1366T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/03/2025	04/02/2026	1	273,580	5.671	11,897			33		27,265			(2,942)		101		0001
Purchased Call / S&P 500 INDEX / SPW039S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TD8PU41 Societe Generale SA	05/20/2025	05/19/2026	1	162,553	5.964	8,067			1,070		11,528			(1,985)		298		0001
Purchased Call / S&P 500 INDEX / SPW039SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TD8PU41 Societe Generale SA	05/19/2025	05/15/2026	1	535,372	5.917	27,854			3,414		38,576			(6,944)		940		0001
Purchased Call / S&P 500 INDEX / SPW039I8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TD8PU41 Societe Generale SA	06/30/2025	06/26/2026	1	1,324,392	6.141	69,476			16,643		81,598			(17,321)		3,233		0001
Purchased Call / S&P 500 INDEX / SPW039T8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40TD8PU41 Societe Generale SA	06/10/2025	06/09/2026	1	286,887	6.006	15,655			2,984		20,323			(3,871)		628		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP017S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/24/2026	1	434,252	6092	22,572	.....	.....	5,238	.....	28,099	.....	.....	(5,591)	.....	1,048	.....	0001	.....
Purchased Call/SP 500 INDEX/SP021S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	438,390	5268	23,629	.....	.....	391	.....	41,013	.....	.....	(5,842)	.....	379	.....	0001	.....
Purchased Call/SP 500 INDEX/SP025S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/15/2025	04/14/2026	1	297,776	5406	14,427	.....	.....	518	.....	25,982	.....	.....	(3,567)	.....	292	.....	0001	.....
Purchased Call/SP 500 INDEX/SP017K6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/21/2026	1	465,349	5158	24,578	.....	.....	1,362	.....	40,482	.....	.....	(6,094)	.....	546	.....	0001	.....
Purchased Call/SP 500 INDEX/SP021Q38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/04/2025	04/02/2026	1	638,589	5397	27,106	.....	.....	76	.....	63,419	.....	.....	(6,721)	.....	244	.....	0001	.....
Purchased Call/SP 500 INDEX/SP017S9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	1,000,591	5981	53,728	.....	.....	11,673	.....	71,363	.....	.....	(13,321)	.....	2,328	.....	0001	.....
Purchased Call/SP 500 INDEX/SP003S6X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/09/2025	05/08/2026	1	97,206	5664	4,695	.....	.....	483	.....	7,645	.....	.....	(1,161)	.....	157	.....	0001	.....
Purchased Call/SP 500 INDEX/SP003SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/05/2025	06/04/2026	1	89,918	5971	4,603	.....	.....	818	.....	6,461	.....	.....	(1,138)	.....	190	.....	0001	.....
Purchased Call/SP 500 INDEX/SP003S6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/29/2025	05/28/2026	1	2,037,795	5889	111,456	.....	.....	17,847	.....	158,158	.....	.....	(27,558)	.....	4,062	.....	0001	.....
Purchased Call/SP 500 INDEX/SP017M9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	04/30/2026	1	805,277	5569	44,776	.....	.....	3,607	.....	73,041	.....	.....	(11,071)	.....	1,154	.....	0001	.....
Purchased Call/SP 500 INDEX/SP003S6L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/06/2025	05/05/2026	1	190,669	5650	9,262	.....	.....	870	.....	15,552	.....	.....	(2,290)	.....	295	.....	0001	.....
Purchased Call/SP 500 INDEX/SP091S43	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	05/23/2025	05/22/2026	1	783,311	5943	39,144	.....	.....	5,561	.....	57,615	.....	.....	(9,679)	.....	1,478	.....	0001	.....
Purchased Call/SP 500 INDEX/SP017R9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/17/2026	1	635,657	5983	34,477	.....	.....	7,395	.....	45,333	.....	.....	(8,524)	.....	1,469	.....	0001	.....
Purchased Call/SP 500 INDEX/SP003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/05/2025	05/01/2026	1	152,659	5687	7,595	.....	.....	634	.....	12,503	.....	.....	(1,891)	.....	222	.....	0001	.....
Purchased Call/SP 500 INDEX/SP017K9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/16/2026	1	1,941,854	5277	98,909	.....	.....	4,168	.....	173,571	.....	.....	(24,885)	.....	2,033	.....	0001	.....
Purchased Call/SP 500 INDEX/SP0E17SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/15/2025	09/11/2026	1	1,075,875	6385	55,147	.....	.....	25,039	.....	46,775	.....	.....	(13,749)	.....	3,606	.....	0001	.....
Purchased Call/SP 500 INDEX/SP017Z96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	07/14/2025	07/10/2026	1	347,472	6280	17,771	.....	.....	4,950	.....	19,669	.....	.....	(4,431)	.....	914	.....	0001	.....
Purchased Call/SP 500 INDEX/SP091S3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/04/2025	07/31/2026	1	697,365	6238	40,979	.....	.....	13,812	.....	43,096	.....	.....	(10,216)	.....	2,016	.....	0001	.....
Purchased Call/SP 500 INDEX/SP003S90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/28/2025	07/24/2026	1	90,008	6363	4,518	.....	.....	1,435	.....	4,611	.....	.....	(1,126)	.....	253	.....	0001	.....
Purchased Call/SP 500 INDEX/SP091S590	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	09/18/2025	09/17/2026	1	420,896	6600	23,746	.....	.....	11,147	.....	19,071	.....	.....	(5,871)	.....	1,436	.....	0001	.....
Purchased Call/SP 500 INDEX/SP0E17S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/21/2025	07/17/2026	1	336,258	6297	16,702	.....	.....	4,978	.....	17,935	.....	.....	(4,164)	.....	915	.....	0001	.....
Purchased Call/SP 500 INDEX/SP091S5S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	09/18/2025	09/17/2026	1	385,101	6600	19,803	.....	.....	9,296	.....	16,177	.....	.....	(4,896)	.....	1,314	.....	0001	.....
Purchased Call/SP 500 INDEX/SP0E17S8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/26/2025	08/25/2026	1	486,833	6439	24,919	.....	.....	10,050	.....	24,181	.....	.....	(6,161)	.....	1,545	.....	0001	.....
Purchased Call/SP 500 INDEX/SP091S5S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	07/03/2025	07/02/2026	1	983,697	6227	47,570	.....	.....	12,191	.....	51,250	.....	.....	(11,762)	.....	2,180	.....	0001	.....
Purchased Call/SP 500 INDEX/SP091S5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	09/16/2025	09/15/2026	1	108,030	6615	5,431	.....	.....	2,506	.....	4,444	.....	.....	(1,343)	.....	366	.....	0001	.....
Purchased Call/SP 500 INDEX/SP091S5EN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	08/28/2025	08/27/2026	1	110,718	6481	5,676	.....	.....	2,340	.....	5,135	.....	.....	(1,403)	.....	354	.....	0001	.....
Purchased Call/SP 500 INDEX/SP003S9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/05/2025	08/04/2026	1	96,785	6330	4,802	.....	.....	1,658	.....	5,226	.....	.....	(1,187)	.....	284	.....	0001	.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP'91S5S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/28/2025	08/27/2026	1	276,029	.6481	15,510			6,394		13,912			(3,835)			.882	0001	
Purchased Call/SP 500 INDEX/SP'00S1S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/28/2025	07/24/2026	1	970,070	.6389	52,106			16,546		52,500			(12,991)			2,723	0001	
Purchased Call/SP 500 INDEX/SP'91S1S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/29/2025	09/25/2026	1	1,106,034	.6844	55,715			27,470		44,657			(13,890)			3,862	0001	
Purchased Call/SP 500 INDEX/SP'00S1S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/30/2025	07/28/2026	1	520,488	.6390	25,676			8,393		26,564			(6,366)			1,486	0001	
Purchased Call/SP 500 INDEX/SP'0E17S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2025	07/15/2026	1	192,419	.6244	10,264			2,977		11,416			(2,538)			518	0001	
Purchased Call/SP 500 INDEX/SP'91S5S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/23/2025	09/18/2026	1	1,287,789	.6664	66,471			31,564		51,698			(16,618)			4,407	0001	
Purchased Call/SP 500 INDEX/SP'0E17S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/27/2026	1	226,824	.6481	12,050			4,981		11,550			(2,967)			725	0001	
Purchased Call/SP 500 INDEX/SP'017S1A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2025	07/01/2026	1	292,545	.6198	15,506			3,930		17,860			(3,834)			734	0001	
Purchased Call/SP 500 INDEX/SP'0E17A6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2025	09/02/2026	1	94,134	.6416	4,801			2,042		4,803			(1,187)			307	0001	
Purchased Call/SP 500 INDEX/SP'91S5S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/19/2025	09/17/2026	1	433,360	.6600	24,489			11,528		19,367			(6,072)			1,479	0001	
Purchased Call/SP 500 INDEX/SP'00S1S5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/31/2025	07/30/2026	1	90,044	.6363	4,633			1,544		4,727			(1,146)			259	0001	
Purchased Call/SP 500 INDEX/SP'00S1S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2025	07/21/2026	1	476,723	.6306	26,081			7,997		28,006			(6,449)			1,320	0001	
Purchased Call/SP 500 INDEX/SP'017S1K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/08/2026	1	1,161,559	.6226	62,846			17,014		71,153			(15,539)			3,025	0001	
Purchased Call/SP 500 INDEX/SP'0E17S1M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2025	09/22/2026	1	224,822	.6894	10,866			5,223		8,614			(2,687)			778	0001	
Purchased Call/SP 500 INDEX/SP'91S5S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/03/2025	07/01/2026	1	234,322	.6198	12,258			3,116		13,277			(3,039)			588	0001	
Purchased Call/SP 500 INDEX/SP'0E17A1I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/04/2025	09/03/2026	1	426,503	.6448	24,459			10,531		23,042			(6,048)			1,394	0001	
Purchased Call/SP 500 INDEX/SP'0E17S2Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/23/2026	1	258,988	.6359	12,805			4,019		13,105			(3,166)			724	0001	
Purchased Call/SP 500 INDEX/SP'00S1S1C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/11/2025	08/07/2026	1	470,239	.6389	23,382			8,337		24,060			(5,829)			1,398	0001	
Purchased Call/SP 500 INDEX/SP'0E17S8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/25/2025	08/21/2026	1	1,427,558	.6467	77,436			30,629		74,413			(19,305)			4,468	0001	
Purchased Call/SP 500 INDEX/SP'017A1U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	06/30/2026	1	71,962	.6205	3,472			863		4,076			(859)			180	0001	
Purchased Call/SP 500 INDEX/SP'017S11	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/10/2026	1	400,844	.6280	20,948			5,819		23,470			(5,180)			1,054	0001	
Purchased Call/SP 500 INDEX/SP'00S1S1K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/14/2025	08/13/2026	1	253,630	.6463	13,977			5,203		13,110			(3,456)			771	0001	
Purchased Call/SP 500 INDEX/SP'00S1S16	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/12/2025	08/11/2026	1	420,166	.6373	22,245			8,111		21,921			(5,500)			1,268	0001	
Purchased Call/SP 500 INDEX/SP'017S20	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/10/2026	1	89,995	.6280	4,282			1,192		4,818			(1,061)			237	0001	
Purchased Call/SP 500 INDEX/SP'00S0S9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/07/2026	1	457,375	.6341	24,164			8,592		24,763			(5,975)			1,360	0001	
Purchased Call/SP 500 INDEX/SP'00S3S1F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/02/2025	08/28/2026	1	60,724	.6497	3,003			1,250		3,008			(751)			195	0001	
Purchased Call/SP 500 INDEX/SP'017A1U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/07/2026	1	653,407	.6230	31,910			8,550		36,587			(7,890)			1,693	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP'005756	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	09/26/2025	09/25/2026	1	1,044,369	.6605	54,112			26,605		46,252			(13,379)		3,647		0001
Purchased Call / S&P 500 INDEX / SP'01716L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/21/2025	07/17/2026	1	1,160,485	.6297	62,812			18,721		67,240			(15,660)		3,156		0001
Purchased Call / S&P 500 INDEX / SP'017590	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	08/13/2025	08/12/2026	1	500,586	.6446	25,432			9,344		24,399			(6,288)		1,517		0001
Purchased Call / S&P 500 INDEX / SP'00529H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	08/06/2025	08/05/2026	1	708,556	.6299	38,644			13,451		40,867			(9,555)		2,090		0001
Purchased Call / S&P 500 INDEX / SP'00519D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	08/11/2025	08/07/2026	1	755,172	.6389	41,005			14,620		41,974			(10,223)		2,245		0001
Purchased Call / S&P 500 INDEX / SP'0177SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	08/22/2025	08/21/2026	1	154,641	.6370	9,253			3,650		8,924			(2,288)		.484		0001
Purchased Call / S&P 500 INDEX / SP'0174SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/03/2025	08/31/2026	1	88,970	.6460	4,442			1,875		4,421			(1,104)		.291		0001
Purchased Call / S&P 500 INDEX / SP'00519H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	08/12/2025	08/11/2026	1	660,506	.6373	38,377			13,994		37,569			(9,489)		1,994		0001
Purchased Call / S&P 500 INDEX / SP'00558V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	09/17/2025	09/16/2026	1	214,210	.6607	11,726			5,442		9,794			(2,899)		.729		0001
Purchased Call / S&P 500 INDEX / SP'00558U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	09/17/2025	09/16/2026	1	2,192,442	.6607	109,527			50,830		93,145			(27,081)		7,459		0001
Purchased Call / S&P 500 INDEX / SP'00529D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	08/18/2025	08/14/2026	1	164,422	.6455	9,009			3,388		8,609			(2,246)		.502		0001
Purchased Call / S&P 500 INDEX / SP'000K90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of Comm Societe Generale SA	08/27/2025	08/26/2026	1	945,927	.6464	17,559			7,130		16,787			(4,341)		1,101		0001
Purchased Call / S&P 500 INDEX / SP'00529C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	08/18/2025	08/14/2026	1	783,114	.6453	41,117			15,462		39,531			(10,251)		2,390		0001
Purchased Call / S&P 500 INDEX / SP'01768E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	08/20/2025	08/19/2026	1	1,180,787	.6411	61,526			23,795		62,134			(15,212)		3,669		0001
Purchased Call / S&P 500 INDEX / SP'01559D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNFTRUST BANKS INC	09/25/2025	09/24/2026	1	1,043,069	.6641	50,902			24,886		42,087			(12,566)		3,632		0001
Purchased Call / S&P 500 INDEX / SP'01559B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNFTRUST BANKS INC	09/19/2025	09/18/2026	1	1,006,235	.6632	51,301			24,226		40,661			(12,684)		3,444		0001
Purchased Call / S&P 500 INDEX / SP'01716J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/07/2025	07/02/2026	1	703,260	.6227	35,057			9,009		40,477			(8,764)		1,775		0001
Purchased Call / S&P 500 INDEX / SP'000K9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Bank of Comm Societe Generale SA	08/27/2025	08/26/2026	1	900,886	.6465	50,065			20,330		47,371			(12,379)		2,868		0001
Purchased Call / S&P 500 INDEX / SP'015F8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNFTRUST BANKS INC	09/18/2025	09/16/2026	1	144,104	.6607	7,372			3,450		5,996			(1,828)		.490		0001
Purchased Call / S&P 500 INDEX / SP'0053S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	07/22/2025	07/21/2026	1	414,400	.6306	21,626			6,631		23,273			(5,347)		1,148		0001
Purchased Call / S&P 500 INDEX / SP'0053S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	07/23/2025	07/22/2026	1	600,757	.6308	32,929			10,188		34,236			(8,142)		1,671		0001
Purchased Call / S&P 500 INDEX / SP'01776E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	08/22/2025	08/20/2026	1	1,337,049	.6396	71,019			27,893		66,646			(17,608)		4,170		0001
Purchased Call / S&P 500 INDEX / SP'00539P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	07/28/2025	07/24/2026	1	457,097	.6389	22,209			7,052		22,597			(5,537)		1,283		0001
Purchased Call / S&P 500 INDEX / SP'017581	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	08/07/2025	08/06/2026	1	90,095	.6345	4,459			1,573		4,798			(1,102)		.267		0001
Purchased Call / S&P 500 INDEX / SP'0053S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	07/30/2025	07/29/2026	1	502,528	.6371	25,241			8,297		26,193			(6,241)		1,441		0001
Purchased Call / S&P 500 INDEX / SP'01729B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/14/2025	07/10/2026	1	136,228	.6260	7,282			2,028		8,054			(1,815)		.368		0001
Purchased Call / S&P 500 INDEX / SP'0053SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	07/25/2025	07/24/2026	1	564,651	.6362	28,554			9,042		28,707			(7,060)		1,985		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500 INDEX/SP1E17681	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/05/2025	09/04/2026	1	614,323	.6502	30,002			13,001		29,023			(7,418)		2,015		0001
Purchased Call1/SP 500 INDEX/SP1G1768N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/15/2025	08/14/2026	1	114,111	.6468	5,713			2,142		5,267			(1,412)		348		0001
Purchased Call1/SP 500 INDEX/SP1G0094SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/10/2025	09/09/2026	1	306,431	.6513	15,488			6,875		14,271			(3,822)		1,021		0001
Purchased Call1/SP 500 INDEX/SP1G0023R5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/01/2025	07/31/2026	1	47,721	.6339	2,208			742		2,575			(546)		138		0001
Purchased Call1/SP 500 INDEX/SP1E1738N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/25/2025	07/24/2026	1	122,035	.6383	6,581			2,087		6,612			(1,630)		342		0001
Purchased Call1/SP 500 INDEX/SP1E171S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/18/2025	07/17/2026	1	2,020,518	.6297	100,712			29,934		103,533			(24,901)		5,485		0001
Purchased Call1/SP 500 INDEX/SP1E177S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/25/2025	08/21/2026	1	326,140	.6370	18,392			7,275		18,015			(4,585)		1,021		0001
Purchased Call1/SP 500 INDEX/SP1G0056S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/24/2025	09/23/2026	1	1,107,252	.6668	54,091			26,149		43,915			(13,374)		3,844		0001
Purchased Call1/SP 500 INDEX/SP1G017S3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/09/2025	07/08/2026	1	335,251	.6226	16,524			4,473		18,709			(4,066)		873		0001
Purchased Call1/SP 500 INDEX/SP1E177S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/25/2025	08/21/2026	1	1,726,946	.6467	88,773			35,114		86,826			(22,132)		5,405		0001
Purchased Call1/SP 500 INDEX/SP1G153S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/15/2025	08/14/2026	1	123,178	.6468	6,772			2,539		6,173			(1,674)		376		0001
Purchased Call1/SP 500 INDEX/SP1G153SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/18/2025	07/15/2026	1	517,933	.6260	26,249			7,689		28,131			(6,526)		1,396		0001
Purchased Call1/SP 500 INDEX/SP1G153FE	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/15/2025	09/11/2026	1	445,969	.6585	24,987			11,345		20,391			(6,229)		1,495		0001
Purchased Call1/SP 500 INDEX/SP1E17A51	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/02/2025	08/28/2026	1	163,988	.6460	7,853			3,268		7,983			(1,963)		526		0001
Purchased Call1/SP 500 INDEX/SP1G15E32	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/19/2025	08/18/2026	1	186,338	.6449	9,037			3,470		8,856			(2,234)		577		0001
Purchased Call1/SP 500 INDEX/SP1G003S3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/03/2025	09/01/2026	1	96,469	.6460	5,192			2,192		5,138			(1,291)		312		0001
Purchased Call1/SP 500 INDEX/SP1E170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/16/2025	07/15/2026	1	694,288	.6244	38,141			11,063		42,410			(9,430)		1,871		0001
Purchased Call1/SP 500 INDEX/SP1E170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/17/2025	07/16/2026	1	300,515	.6284	16,606			4,800		17,896			(4,106)		814		0001
Purchased Call1/SP 500 INDEX/SP1G005S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/12/2025	09/11/2026	1	1,327,022	.6587	73,480			33,270		61,664			(18,168)		4,448		0001
Purchased Call1/SP 500 INDEX/SP1E173S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/11/2025	09/10/2026	1	547,261	.6532	31,466			14,160		27,206			(7,760)		1,829		0001
Purchased Call1/SP 500 INDEX/SP1E17S9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/13/2025	08/12/2026	1	1,018,947	.6446	56,522			20,766		53,670			(13,975)		3,087		0001
Purchased Call1/SP 500 INDEX/SP1E17A52	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/02/2025	08/28/2026	1	1,187,476	.6460	62,482			26,005		63,008			(15,620)		3,806		0001
Purchased Call1/SP 500 INDEX/SP1G005S3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/29/2025	07/28/2026	1	337,955	.6390	17,484			5,689		17,698			(4,323)		965		0001
Purchased Call1/SP 500 INDEX/SP1G219S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/15/2025	07/14/2026	1	178,847	.6289	9,111			2,618		10,222			(2,253)		480		0001
Purchased Call1/SP 500 INDEX/SP1G15E3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/04/2025	09/03/2026	1	316,340	.6435	16,721			7,199		15,503			(4,134)		1,034		0001
Purchased Call1/SP 500 INDEX/SP1G005S56	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/12/2025	09/11/2026	1	368,146	.6587	18,661			8,449		15,928			(4,614)		1,234		0001
Purchased Call1/SP 500 INDEX/SP1E173SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/11/2025	09/10/2026	1	343,584	.6532	18,012			8,106		15,801			(4,454)		1,148		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Purchased Call/S&P 500 INDEX/SPX17BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/04/2026	1	616,987	6486	30,865	.....	.....	13,412	.....	29,355	.....	.....	(7,685)	.....	.....	2,023	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX017S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2025	07/09/2026	1	756,718	6263	40,912	.....	.....	11,251	.....	45,165	.....	.....	(10,115)	.....	.....	1,980	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX172SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/23/2026	1	606,035	6359	32,488	.....	.....	10,197	.....	33,044	.....	.....	(8,033)	.....	.....	1,683	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX0054SII	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P4R0TD8PU41	09/10/2025	09/09/2026	1	379,773	6513	21,061	.....	.....	9,367	.....	19,227	.....	.....	(5,207)	.....	.....	1,265	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX0176N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/07/2025	07/02/2026	1	90,058	6279	4,487	.....	.....	1,153	.....	5,180	.....	.....	(1,122)	.....	.....	227	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX173BU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/28/2026	1	612,391	6502	32,522	.....	.....	13,498	.....	31,020	.....	.....	(8,041)	.....	.....	1,963	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX17B82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/05/2025	09/04/2026	1	99,071	6502	5,286	.....	.....	2,291	.....	5,072	.....	.....	(1,307)	.....	.....	325	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX0053X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P4R0TD8PU41	10/23/2025	10/22/2026	1	630,292	6699	32,236	.....	.....	18,267	.....	25,245	.....	.....	(7,970)	.....	.....	2,362	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX17PHK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2025	10/09/2026	1	451,408	6553	24,398	.....	.....	13,017	.....	20,969	.....	.....	(6,099)	.....	.....	1,637	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX0054S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P4R0TD8PU41	10/13/2025	10/09/2026	1	1,105,803	6553	58,698	.....	.....	31,229	.....	51,323	.....	.....	(14,634)	.....	.....	4,010	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX005887	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P4R0TD8PU41	10/03/2025	10/02/2026	1	833,513	6715	41,926	.....	.....	21,429	.....	31,711	.....	.....	(10,366)	.....	.....	2,967	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX17FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/01/2025	09/30/2026	1	556,717	6688	28,644	.....	.....	14,401	.....	21,968	.....	.....	(7,082)	.....	.....	1,971	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX00590	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/28/2025	11/25/2026	1	630,525	6813	31,874	.....	.....	21,190	.....	23,404	.....	.....	(7,925)	.....	.....	2,551	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX0051SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P4R0TD8PU41	11/19/2025	11/18/2026	1	89,845	6617	4,253	.....	.....	2,714	.....	3,829	.....	.....	(1,051)	.....	.....	358	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX17FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/01/2025	09/29/2026	1	253,609	6661	13,932	.....	.....	6,985	.....	10,712	.....	.....	(3,454)	.....	.....	895	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX0051SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P4R0TD8PU41	11/20/2025	11/18/2026	1	135,000	6617	6,566	.....	.....	4,225	.....	6,086	.....	.....	(1,628)	.....	.....	538	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX9151F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/31/2025	10/30/2026	1	212,673	6822	10,686	.....	.....	6,299	.....	7,260	.....	.....	(2,645)	.....	.....	812	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX17K6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	11/03/2026	1	365,934	6852	17,149	.....	.....	10,233	.....	12,325	.....	.....	(4,240)	.....	.....	1,411	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX9196Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	1Y0UB3J/19T8KCS06	10/22/2025	10/20/2026	1	121,671	6735	5,813	.....	.....	3,253	.....	4,545	.....	.....	(1,441)	.....	.....	454	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX9151B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/28/2025	10/27/2026	1	210,933	6875	10,619	.....	.....	6,131	.....	6,640	.....	.....	(2,626)	.....	.....	800	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	1Y0UB3J/19T8KCS06	10/22/2025	10/21/2026	1	1,273,090	6735	61,084	.....	.....	34,254	.....	47,774	.....	.....	(15,103)	.....	.....	4,759	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX17061	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	663SEF7/1P5170UK573	11/25/2025	11/24/2026	1	123,782	6705	5,944	.....	.....	3,902	.....	4,900	.....	.....	(1,470)	.....	.....	500	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX17K6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	11/03/2026	1	164,170	6852	8,474	.....	.....	5,056	.....	5,913	.....	.....	(2,095)	.....	.....	633	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX91936II	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	1Y0UB3J/19T8KCS06	12/23/2025	12/18/2026	1	995,358	6835	54,478	.....	.....	39,828	.....	38,040	.....	.....	(13,619)	.....	.....	4,174	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX1706A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	663SEF7/1P5170UK573	12/15/2025	12/11/2026	1	912,473	6827	50,825	.....	.....	35,960	.....	37,532	.....	.....	(12,671)	.....	.....	3,813	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX9151SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	1Y0UB3J/19T8KCS06	11/05/2025	11/04/2026	1	321,202	6772	16,464	.....	.....	9,869	.....	11,797	.....	.....	(4,071)	.....	.....	1,241	.....	0001	.....
Purchased Call1/S&P 500 INDEX/SPX9151SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	1Y0UB3J/19T8KCS06	10/30/2025	10/28/2026	1	90,102	6883	4,231	.....	.....	2,475	.....	2,766	.....	.....	(1,049)	.....	.....	343	.....	0001	.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP/ME17089	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	.12/15/2025	.12/11/2026	1	1,086,447	.6827	51,364			36,341		36,824			(12,805)		4,332		0001
Purchased Call/SP 500 INDEX/SP/0005F90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB IB/XP/40TD8PU41	.11/06/2025	.11/05/2026	1	1,881,684	.6789	91,367			55,328		69,734			(22,591)		7,288		0001
Purchased Call/SP 500 INDEX/SP/ME17891	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	.12/19/2025	.12/18/2026	1	724,625	.6775	33,790			24,490		26,544			(8,352)		3,070		0001
Purchased Call/SP 500 INDEX/SP/0006SIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB IB/XP/40TD8PU41	.12/12/2025	.12/11/2026	1	319,147	.6889	15,153			10,682		10,841			(3,747)		1,334		0001
Purchased Call/SP 500 INDEX/SP/9161SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	.11/07/2025	.11/06/2026	1	468,325	.6720	23,217			14,163		18,539			(5,740)		1,918		0001
Purchased Call/SP 500 INDEX/SP/9191SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	.12/22/2025	.12/18/2026	1	1,394,237	.6835	70,831			51,495		51,124			(17,659)		5,906		0001
Purchased Call/SP 500 INDEX/SP/0005E80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/28/2025	.10/27/2026	1	273,539	.6875	15,146			8,744		9,269			(3,745)		1,037		0001
Purchased Call/SP 500 INDEX/SP/00051B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB IB/XP/40TD8PU41	.11/18/2025	.11/17/2026	1	99,171	.6672	4,862			3,089		4,276			(1,202)		394		0001
Purchased Call/SP/00051T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB IB/XP/40TD8PU41	.11/20/2025	.11/19/2026	1	561,106	.6642	26,753			17,241		24,690			(6,615)		2,242		0001
Purchased Call/SP/ME17890	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	.12/19/2025	.12/17/2026	1	98,880	.6721	5,287			3,829		4,172			(1,311)		418		0001
Purchased Call/SP 500 INDEX/SP/0005H62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB IB/XP/40TD8PU41	.11/14/2025	.11/13/2026	1	903,232	.6737	45,126			28,329		36,255			(11,158)		3,365		0001
Purchased Call/SP 500 INDEX/SP/00053Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB IB/XP/40TD8PU41	.12/18/2025	.12/17/2026	1	322,375	.6721	18,162			13,117		14,696			(4,491)		1,363		0001
Purchased Call/SP/ME17087	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	.12/04/2025	.12/01/2026	1	155,096	.6813	7,700			5,248		5,729			(1,914)		635		0001
Purchased Call/SP/00051S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	.11/18/2025	.11/13/2026	1	390,707	.6734	18,189			11,482		15,654			(4,547)		1,541		0001
Purchased Call/SP 500 INDEX/SP/0005H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/17/2025	.11/13/2026	1	616,323	.6735	28,638			18,028		24,665			(7,140)		2,430		0001
Purchased Call/SP 500 INDEX/SP/9161SUS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	.11/26/2025	.11/25/2026	1	99,997	.6766	4,925			3,265		3,696			(1,218)		405		0001
Purchased Call/SP 500 INDEX/SP/00051S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/18/2025	.11/13/2026	1	844,522	.6734	43,067			27,187		36,487			(10,767)		3,330		0001
Purchased Call/SP/9161SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	.11/10/2025	.11/06/2026	1	328,480	.6729	19,274			11,791		13,841			(4,805)		1,275		0001
Purchased Call/SP 500 INDEX/SP/0006S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB IB/XP/40TD8PU41	.12/10/2025	.12/09/2026	1	1,286,478	.6841	65,979			45,930		46,800			(16,313)		5,364		0001
Purchased Call/SP/9161SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	.11/25/2025	.11/24/2026	1	739,933	.6705	42,427			27,853		33,241			(10,490)		2,988		0001
Purchased Call/SP/ME171891	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	.11/03/2025	.10/30/2026	1	169,615	.6822	9,489			5,604		6,366			(2,366)		646		0001
Purchased Call/SP/0006S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB IB/XP/40TD8PU41	.12/09/2025	.12/08/2026	1	1,737,082	.6847	95,007			65,875		67,897			(23,491)		7,217		0001
Purchased Call/SP/9161SJT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	.11/26/2025	.11/25/2026	1	489,616	.6766	25,405			16,842		18,940			(6,281)		1,981		0001
Purchased Call/SP 500 INDEX/SP/ME17187	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	.12/31/2025	.12/30/2026	1	551,804	.6896	26,483			20,139		19,488			(6,548)		2,380		0001
Purchased Call/SP 500 INDEX/SP/0006S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB IB/XP/40TD8PU41	.12/11/2025	.12/09/2026	1	298,751	.6843	14,879			10,444		10,614			(3,669)		1,248		0001
Purchased Call/SP 500 INDEX/SP/9161S62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	.11/11/2025	.11/10/2026	1	135,039	.6832	6,684			4,117		4,636			(1,653)		529		0001
Purchased Call/SP/82148D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.10/17/2025	.10/15/2026	1	912,423	.6671	45,970			25,226		37,567			(11,397)		3,360		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP00560	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/17/2026	1	86,337	6721	4,417			3,190		3,613			(1,092)			361	0001	
Purchased Call/SP 500 INDEX/SP00561	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/02/2025	12/01/2026	1	232,265	6813	12,625			8,509		9,245			(3,122)			951	0001	
Purchased Call/SP 500 INDEX/SP00562	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/04/2026	1	2,508,610	6868	133,179			91,630		94,581			(33,203)			10,339	0001	
Purchased Call/SP 500 INDEX/SP00563	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/03/2025	12/02/2026	1	1,010,972	6826	50,610			34,253		36,985			(12,513)			4,150	0001	
Purchased Call/SP 500 INDEX/SP00564	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/17/2026	1	102,622	6721	5,074			3,665		4,171			(1,255)			434	0001	
Purchased Call/SP 500 INDEX/SP00565	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/13/2025	10/09/2026	1	607,678	6735	28,100			14,950		22,856			(7,005)			2,204	0001	
Purchased Call/SP 500 INDEX/SP00566	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	10/30/2026	1	1,943,195	6840	92,291			54,653		66,408			(23,073)			7,422	0001	
Purchased Call/SP 500 INDEX/SP00567	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/10/2025	10/09/2026	1	539,842	6737	24,541			13,056		20,096			(6,068)			1,968	0001	
Purchased Call/SP 500 INDEX/SP00568	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/27/2025	10/23/2026	1	164,136	6775	9,544			5,450		6,471			(2,379)			617	0001	
Purchased Call/SP 500 INDEX/SP00569	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/15/2025	12/11/2026	1	90,036	6900	3,935			2,784		2,908			(961)			376	0001	
Purchased Call/SP 500 INDEX/SP00570	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/18/2026	1	489,945	6775	25,348			18,377		19,652			(6,267)			2,075	0001	
Purchased Call/SP 500 INDEX/SP00571	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/16/2026	1	109,506	6864	6,388			3,507		4,942			(1,585)			404	0001	
Purchased Call/SP 500 INDEX/SP00572	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/06/2026	1	310,887	6740	15,634			8,142		11,507			(3,876)			1,119	0001	
Purchased Call/SP 500 INDEX/SP00573	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/10/2025	11/06/2026	1	442,421	6728	23,467			14,355		17,697			(5,850)			1,717	0001	
Purchased Call/SP 500 INDEX/SP00574	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/27/2025	10/23/2026	1	1,457,513	6792	75,853			43,315		52,331			(18,911)			5,475	0001	
Purchased Call/SP 500 INDEX/SP00575	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/16/2026	1	89,976	6803	4,360			3,146		3,476			(1,081)			380	0001	
Purchased Call/SP 500 INDEX/SP00576	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/12/2025	11/11/2026	1	337,657	6847	16,688			10,314		11,738			(4,121)			1,326	0001	
Purchased Call/SP 500 INDEX/SP00577	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/12/2025	11/10/2026	1	397,715	6833	19,530			12,064		13,907			(4,842)			1,558	0001	
Purchased Call/SP 500 INDEX/SP00578	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/09/2025	12/08/2026	1	135,860	6847	6,687			4,637		4,897			(1,653)			564	0001	
Purchased Call/SP 500 INDEX/SP00579	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/19/2025	11/18/2026	1	542,776	6617	27,762			17,716		24,826			(6,864)			2,164	0001	
Purchased Call/SP 500 INDEX/SP00580	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/29/2025	12/24/2026	1	179,837	6928	8,646			6,448		6,039			(2,162)			770	0001	
Purchased Call/SP 500 INDEX/SP00581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/16/2026	1	789,762	6629	40,455			22,250		34,067			(10,003)			2,916	0001	
Purchased Call/SP 500 INDEX/SP00582	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/29/2025	10/28/2026	1	1,424,358	6891	69,599			40,375		44,328			(17,208)			5,415	0001	
Purchased Call/SP 500 INDEX/SP00583	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/01/2025	11/30/2026	1	1,632,443	6830	88,867			59,654		64,238			(21,973)			6,674	0001	
Purchased Call/SP 500 INDEX/SP00584	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/30/2025	12/29/2026	1	456,512	6906	22,259			16,771		15,809			(5,504)			1,974	0001	
Purchased Call/SP 500 INDEX/SP00585	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/05/2025	12/04/2026	1	119,302	6857	5,941			4,076		4,192			(1,469)			492	0001	
Purchased Call/SP 500 INDEX/SP00586	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/24/2025	12/23/2026	1	551,657	6910	27,677			20,507		18,876			(6,843)			2,359	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX / SP00058C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/08/2025	10/07/2026	1	1,027,914	.6715	32,643			27,485		39,501			(13,016)			3,708	0001	
Purchased Call / S/P 500 INDEX / SP000518C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	11/18/2025	11/17/2026	1	122,306	.6672	6,385			4,057		5,566			(1,579)			486	0001	
Purchased Call / S/P 500 INDEX / SP00058M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/20/2025	10/16/2026	1	1,315,629	.6664	68,986			38,048		54,787			(17,199)			4,857	0001	
Purchased Call / S/P 500 INDEX / SP00058L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/06/2025	10/02/2026	1	710,560	.6716	36,146			18,526		27,038			(9,011)			2,529	0001	
Purchased Call / S/P 500 INDEX / SP01956A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SUNTRUST BANKS INC	10/02/2025	10/01/2026	1	657,428	.6711	33,163			16,858		24,590			(8,200)			2,334	0001	
Purchased Call / S/P 500 INDEX / SP00055G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	11/21/2025	11/20/2026	1	211,202	.6539	11,049			7,151		10,075			(2,732)			846	0001	
Purchased Call / S/P 500 INDEX / SP00054SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/15/2025	10/14/2026	1	913,979	.6645	46,704			25,287		38,771			(11,548)			3,357	0001	
Purchased Call / S/P 500 INDEX / SP000558F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	11/13/2025	11/12/2026	1	357,113	.6851	16,181			10,113		12,377			(4,001)			1,405	0001	
Purchased Call / S/P 500 INDEX / SP00055F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	12/02/2025	11/27/2026	1	259,411	.6849	12,724			8,530		9,256			(3,181)			1,054	0001	
Purchased Call / S/P 500 INDEX / SP00053SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	12/08/2025	12/04/2026	1	836,141	.6867	40,238			27,726		29,275			(10,047)			3,446	0001	
Purchased Call / S/P 500 INDEX / SP02165E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	11/24/2025	11/20/2026	1	932,607	.6603	49,017			31,814		42,726			(12,220)			3,734	0001	
Purchased Call / S/P 500 INDEX / SP00056J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	12/02/2025	12/01/2026	1	321,477	.6813	15,180			10,232		11,445			(3,753)			1,317	0001	
Purchased Call / S/P 500 INDEX / SP00056H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	12/26/2025	12/24/2026	1	1,806,003	.6909	88,210			65,605		61,080			(21,870)			7,738	0001	
Purchased Call / S/P 500 INDEX / SP00055Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/30/2025	10/29/2026	1	679,539	.6891	31,774			18,623		21,095			(7,856)			2,589	0001	
Purchased Call / S/P 500 INDEX / SP02175E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	12/04/2025	12/03/2026	1	1,080,645	.6850	53,530			36,579		38,552			(13,235)			4,445	0001	
Purchased Call / S/P 500 INDEX / SP00057P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Canadian Imperial Bank of Comm	10/24/2025	10/22/2026	1	269,547	.6705	14,381			8,172		10,772			(3,566)			1,010	0001	
Purchased Call / S/P 500 INDEX / SP00055H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	11/21/2025	11/20/2026	1	888,060	.6539	51,686			33,452		46,731			(12,779)			3,555	0001	
Purchased Call / S/P 500 INDEX / SP02135A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	10/07/2025	10/02/2026	1	152,888	.6716	7,568			3,880		5,781			(1,892)			544	0001	
Purchased Call / S/P 500 INDEX / SP0E170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	12/16/2025	12/15/2026	1	965,562	.6817	17,967			12,805		13,954			(4,442)			1,540	0001	
Purchased Call / S/P 500 INDEX / SP00059H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	10/09/2025	10/08/2026	1	577,919	.6747	28,366			15,012		21,241			(7,013)			2,090	0001	
Purchased Call / S/P 500 INDEX / SP01956Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SUNTRUST BANKS INC	10/21/2025	10/20/2026	1	148,256	.6735	8,167			4,557		6,007			(2,019)			553	0001	
Purchased Call / S/P 500 INDEX / SP02175X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	12/11/2025	12/10/2026	1	417,358	.6887	20,820			14,632		14,242			(5,148)			1,741	0001	
Purchased Call / S/P 500 INDEX / SP00059M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Societe Generale SA	12/17/2025	12/16/2026	1	2,075,769	.6806	96,533			69,066		78,839			(23,868)			8,760	0001	
Purchased Call / S/P 500 INDEX / SP01956Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	SUNTRUST BANKS INC	02/26/2026	02/25/2027	1	1,205,599	.6946		58,481		53,607		42,758			(5,302)			5,740	0001	
Purchased Call / S/P 500 INDEX / SP0F1749F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	03/10/2026	03/05/2027	1	703,276	.6831		34,739		32,798		28,374			(2,026)			3,389	0001	
Purchased Call / S/P 500 INDEX / SP0F1749Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	03/06/2026	03/05/2027	1	709,446	.6831		34,129		32,043		28,622			(2,344)			3,419	0001	
Purchased Call / S/P 500 INDEX / SP02145M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	02/10/2026	02/04/2027	1	1,428,603	.6883		72,584		62,808		52,359			(9,904)			6,583	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/S&P1530	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/18/2026	03/17/2027	1	831,824	..6716		40,429		39,089		36,605				(1,444)		4,079	0001	
Purchased Call/S&P 500 INDEX/S&P1568	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/24/2026	02/19/2027	1	188,207	..6910		9,303		8,420		6,930				(904)		888	0001	
Purchased Call/S&P 500 INDEX/S&P1565	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/19/2026	02/18/2027	1	301,361	..6881		44,344		39,787		34,099				(4,873)		4,246	0001	
Purchased Call/S&P 500 INDEX/S&P005354	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/05/2027	1	258,276	..6798		13,724		11,818		10,621				(1,998)		1,192	0001	
Purchased Call/S&P 500 INDEX/S&P005289	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/12/2027	1	90,075	..6833		4,570		4,047		3,637				(533)		420	0001	
Purchased Call/S&P 500 INDEX/S&P005191	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/02/2026	01/29/2027	1	458,583	..6974		22,763		19,212		15,456				(3,594)		2,083	0001	
Purchased Call/S&P 500 INDEX/S&P054948	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/30/2026	03/25/2027	1	572,267	..6369		28,851		28,851		32,017				(80)		2,838	0001	
Purchased Call/S&P 500 INDEX/S&P05159	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/02/2026	02/26/2027	1	1,525,427	..6879		75,601		69,704		58,806				(6,073)		7,274	0001	
Purchased Call/S&P 500 INDEX/S&P1781	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/04/2026	02/03/2027	1	175,266	..6918		8,659		7,367		6,409				(1,308)		806	0001	
Purchased Call/S&P 500 INDEX/S&P1598	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/10/2026	02/09/2027	1	218,388	..6965		10,696		9,277		7,431				(1,440)		1,014	0001	
Purchased Call/S&P 500 INDEX/S&P05290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2026	03/09/2027	1	501,838	..6796		24,643		23,346		21,048				(1,358)		2,432	0001	
Purchased Call/S&P 500 INDEX/S&P02105	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/16/2026	03/12/2027	1	1,041,093	..6632		54,678		52,545		49,138				(2,272)		5,068	0001	
Purchased Call/S&P 500 INDEX/S&P0549E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/24/2026	03/23/2027	1	140,146	..6581		7,074		6,957		6,771				(136)		683	0001	
Purchased Call/S&P 500 INDEX/S&P05290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2026	03/10/2027	1	797,953	..6781		39,754		37,667		34,057				(2,184)		3,873	0001	
Purchased Call/S&P 500 INDEX/S&P0509F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/23/2026	02/19/2027	1	489,930	..6910		23,403		21,121		18,470				(2,334)		2,312	0001	
Purchased Call/S&P 500 INDEX/S&P0519H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/02/2026	03/01/2027	1	2,832,905	..6879		154,196		142,269		118,548				(12,285)		13,570	0001	
Purchased Call/S&P 500 INDEX/S&P1702	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/09/2026	03/05/2027	1	1,178,149	..6740		58,909		55,463		51,714				(3,590)		5,677	0001	
Purchased Call/S&P 500 INDEX/S&P0519B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/07/2026	01/06/2027	1	746,017	..6945		36,386		28,144		25,075				(8,297)		3,273	0001	
Purchased Call/S&P 500 INDEX/S&P0519B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/02/2026	02/26/2027	1	2,156,401	..6909		102,282		94,305		79,025				(8,217)		10,283	0001	
Purchased Call/S&P 500 INDEX/S&P193T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/05/2026	01/04/2027	1	1,363,742	..6858		77,200		59,286		54,341				(18,027)		5,962	0001	
Purchased Call/S&P 500 INDEX/S&P1799	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/12/2026	01/08/2027	1	883,406	..6921		47,993		37,699		32,289				(10,370)		3,889	0001	
Purchased Call/S&P 500 INDEX/S&P1798	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/12/2026	01/08/2027	1	1,184,221	..6966		58,330		45,819		38,796				(12,603)		5,214	0001	
Purchased Call/S&P 500 INDEX/S&P1750	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2026	12/31/2026	1	376,561	..6958		17,537		13,459		12,746				(4,103)		1,634	0001	
Purchased Call/S&P 500 INDEX/S&P1700	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/07/2027	1	1,202,907	..6921		58,790		45,889		41,786				(13,244)		5,287	0001	
Purchased Call/S&P 500 INDEX/S&P02105F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3HI6C71XBU11	03/27/2026	03/25/2027	1	1,005,310	..6477		49,069		48,932		53,198				(541)		4,985	0001	
Purchased Call/S&P 500 INDEX/S&P1991F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/18/2026	02/17/2027	1	441,326	..6843		22,438		19,959		17,355				(2,527)		2,076	0001	
Purchased Call/S&P 500 INDEX/S&P0539A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/16/2026	03/12/2027	1	2,682,134	..6632		153,012		147,045		136,760				(6,358)		12,960	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP019S6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/24/2026	02/19/2027	1	1,274,966	6869	.....	66,438	.....	61,938	.....	51,184	.....	.....	(6,654)	.....	.....	6,015	.....	0001
Purchased Call/SP 500 INDEX/SP017S8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/30/2026	01/29/2027	1	1,635,332	6969	.....	90,306	.....	76,007	.....	61,811	.....	.....	(14,886)	.....	.....	7,462	.....	0001
Purchased Call/SP 500 INDEX/SP017S1S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/13/2026	01/12/2027	1	180,026	6977	.....	8,660	.....	6,842	.....	5,849	.....	.....	(1,832)	.....	.....	798	.....	0001
Purchased Call/SP 500 INDEX/SP017S3S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/04/2026	01/29/2027	1	98,891	6939	.....	4,521	.....	3,837	.....	3,334	.....	.....	(693)	.....	.....	451	.....	0001
Purchased Call/SP 500 INDEX/SP017S5S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/12/2027	1	1,022,371	6673	.....	51,397	.....	49,256	.....	47,731	.....	.....	(2,542)	.....	.....	4,977	.....	0001
Purchased Call/SP 500 INDEX/SP00S3SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/22/2027	1	1,931,025	6913	.....	96,767	.....	79,564	.....	70,064	.....	.....	(17,812)	.....	.....	8,709	.....	0001
Purchased Call/SP 500 INDEX/SP017S1S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/05/2026	02/04/2027	1	291,092	6883	.....	13,901	.....	11,932	.....	11,060	.....	.....	(2,062)	.....	.....	1,341	.....	0001
Purchased Call/SP 500 INDEX/SP019S6S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/17/2026	03/11/2027	1	113,559	6776	.....	4,905	.....	4,726	.....	4,237	.....	.....	(191)	.....	.....	552	.....	0001
Purchased Call/SP 500 INDEX/SP017S3S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/04/2027	1	89,851	6870	.....	4,282	.....	4,001	.....	3,535	.....	.....	(294)	.....	.....	432	.....	0001
Purchased Call/SP 500 INDEX/SP019S6S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/04/2026	02/26/2027	1	1,122,560	6879	.....	54,810	.....	50,819	.....	41,586	.....	.....	(4,122)	.....	.....	5,353	.....	0001
Purchased Call/SP 500 INDEX/SP017S3S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/03/2026	02/26/2027	1	152,385	6879	.....	7,175	.....	6,634	.....	5,754	.....	.....	(558)	.....	.....	727	.....	0001
Purchased Call/SP 500 INDEX/SP00S1SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2026	01/20/2027	1	174,603	6797	.....	9,276	.....	7,597	.....	7,069	.....	.....	(1,738)	.....	.....	785	.....	0001
Purchased Call/SP 500 INDEX/SP00S1SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2026	01/21/2027	1	808,039	6876	.....	40,604	.....	33,273	.....	30,067	.....	.....	(7,585)	.....	.....	3,638	.....	0001
Purchased Call/SP 500 INDEX/SP00S1SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/27/2026	01/26/2027	1	90,000	6950	.....	4,569	.....	3,786	.....	3,123	.....	.....	(791)	.....	.....	409	.....	0001
Purchased Call/SP 500 INDEX/SP00S1S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/27/2026	01/22/2027	1	1,974,070	6915	.....	113,310	.....	93,686	.....	76,937	.....	.....	(19,829)	.....	.....	8,904	.....	0001
Purchased Call/SP 500 INDEX/SP0821DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/16/2026	03/12/2027	1	710,841	6673	.....	36,244	.....	34,831	.....	32,366	.....	.....	(1,506)	.....	.....	3,460	.....	0001
Purchased Call/SP 500 INDEX/SP00S1S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/03/2026	01/29/2027	1	150,413	6963	.....	6,985	.....	5,911	.....	5,074	.....	.....	(1,086)	.....	.....	686	.....	0001
Purchased Call/SP 500 INDEX/SP019S1S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	01/26/2026	01/22/2027	1	1,966,206	6915	.....	99,652	.....	82,164	.....	68,993	.....	.....	(17,667)	.....	.....	8,688	.....	0001
Purchased Call/SP 500 INDEX/SP00S1S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/10/2026	02/05/2027	1	821,616	6798	.....	47,555	.....	41,179	.....	35,485	.....	.....	(6,473)	.....	.....	3,792	.....	0001
Purchased Call/SP 500 INDEX/SP0007SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/21/2026	01/20/2027	1	252,907	6797	.....	13,039	.....	10,589	.....	10,024	.....	.....	(2,472)	.....	.....	1,137	.....	0001
Purchased Call/SP 500 INDEX/SP00S1S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/02/2027	1	1,193,022	6976	.....	64,078	.....	55,104	.....	44,877	.....	.....	(9,408)	.....	.....	5,480	.....	0001
Purchased Call/SP 500 INDEX/SP0821DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/16/2026	03/10/2027	1	67,755	6780	.....	2,759	.....	2,651	.....	2,435	.....	.....	(115)	.....	.....	329	.....	0001
Purchased Call/SP 500 INDEX/SP00S1S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/27/2026	01/22/2027	1	188,167	6915	.....	9,757	.....	8,068	.....	6,769	.....	.....	(1,708)	.....	.....	849	.....	0001
Purchased Call/SP 500 INDEX/SP017S5S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/11/2027	1	171,112	6777	.....	7,815	.....	7,489	.....	7,186	.....	.....	(388)	.....	.....	832	.....	0001
Purchased Call/SP 500 INDEX/SP00S1S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2026	02/10/2027	1	485,089	6942	.....	24,777	.....	21,560	.....	17,778	.....	.....	(3,267)	.....	.....	2,303	.....	0001
Purchased Call/SP 500 INDEX/SP019S1S6N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/26/2026	02/24/2027	1	360,741	6890	.....	17,687	.....	16,209	.....	13,138	.....	.....	(1,608)	.....	.....	1,688	.....	0001
Purchased Call/SP 500 INDEX/SP019S1S6M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/18/2026	03/16/2027	1	123,100	6689		5,970		5,772		5,402			(214)			603		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP0053L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	02/09/2026	02/05/2027	1	1,870,007	.6832		96,395		82,375		67,634			(13,213)		8,631		0001
Purchased Call / S&P 500 INDEX / SP0053J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNFUST BANKS INC	02/27/2026	02/26/2027	1	825,147	.6909		40,522		37,258		31,022			(3,562)		3,935		0001
Purchased Call / S&P 500 INDEX / SP0053I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	02/17/2026	02/12/2027	1	1,526,620	.6836		84,831		75,115		66,667			(9,897)		7,125		0001
Purchased Call / S&P 500 INDEX / SP0053K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	02/11/2026	02/09/2027	1	232,698	.6865		10,986		9,555		7,845			(1,453)		1,081		0001
Purchased Call / S&P 500 INDEX / SP0053L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	02/03/2026	02/01/2027	1	1,205,618	.6839		61,144		51,829		44,335			(9,433)		5,528		0001
Purchased Call / S&P 500 INDEX / SP0053M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BFME161C12L10CEH1K50	02/02/2026	01/29/2027	1	2,148,233	.6839		103,810		92,681		75,662			(17,338)		9,803		0001
Purchased Call / S&P 500 INDEX / SP0053N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	02/13/2026	02/10/2027	1	942,611	.6947		30,003		26,473		22,640			(3,813)		2,980		0001
Purchased Call / S&P 500 INDEX / SP0053O	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	02/17/2026	02/12/2027	1	1,234,490	.6836		62,653		55,478		48,797			(7,310)		5,761		0001
Purchased Call / S&P 500 INDEX / SP0053P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	02/20/2026	02/19/2027	1	464,035	.6867		23,931		21,538		18,098			(2,564)		2,189		0001
Purchased Call / S&P 500 INDEX / SP0053Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	03/04/2026	03/03/2027	1	539,970	.6817		28,186		26,161		22,269			(2,091)		2,594		0001
Purchased Call / S&P 500 INDEX / SP0005J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	LBS AG	01/05/2026	12/31/2026	1	456,741	.6856		20,508		15,686		15,304			(4,842)		1,962		0001
Purchased Call / S&P 500 INDEX / SP0005K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	LBS AG	01/05/2026	12/31/2026	1	807,529	.6856		41,224		31,551		30,176			(9,733)		3,905		0001
Purchased Call / S&P 500 INDEX / SP0005L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	LBS AG	01/29/2026	01/27/2027	1	237,267	.6979		11,376		9,539		7,846			(1,912)		1,079		0001
Purchased Call / S&P 500 INDEX / SP0005M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	02/13/2026	02/12/2027	1	545,135	.6833		27,649		24,415		21,780			(3,484)		2,544		0001
Purchased Call / S&P 500 INDEX / SP0053T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	03/25/2026	03/24/2027	1	1,013,106	.6556		52,783		52,054		50,266			(870)		5,017		0001
Purchased Call / S&P 500 INDEX / SP0053U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	01/30/2026	01/29/2027	1	196,460	.6869		9,405		7,916		6,625			(1,550)		896		0001
Purchased Call / S&P 500 INDEX / SP0053V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	01/29/2026	01/28/2027	1	1,370,738	.6878		66,786		56,026		46,199			(11,192)		6,245		0001
Purchased Call / S&P 500 INDEX / SP0005K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	LBS AG	03/17/2026	03/12/2027	1	623,666	.6632		32,537		31,356		28,964			(1,265)		3,036		0001
Purchased Call / S&P 500 INDEX / SP0005L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	LBS AG	03/19/2026	03/18/2027	1	1,000,279	.6825		51,966		50,666		48,435			(1,713)		4,912		0001
Purchased Call / S&P 500 INDEX / SP0053T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	01/06/2026	01/05/2027	1	96,140	.6902		4,975		3,834		3,484			(1,148)		439		0001
Purchased Call / S&P 500 INDEX / SP0053U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	03/12/2026	03/11/2027	1	1,422,540	.6776		68,366		65,328		60,782			(3,569)		6,915		0001
Purchased Call / S&P 500 INDEX / SP0005K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	01/14/2026	01/13/2027	1	1,165,137	.6868		55,125		43,704		38,349			(11,510)		5,175		0001
Purchased Call / S&P 500 INDEX / SP0053B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	01/20/2026	01/15/2027	1	2,392,072	.6940		106,204		85,734		82,093			(20,651)		10,661		0001
Purchased Call / S&P 500 INDEX / SP0053C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	01/20/2026	01/15/2027	1	3,053,232	.6940		148,847		120,159		113,307			(28,942)		13,608		0001
Purchased Call / S&P 500 INDEX / SP0005K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	02/24/2026	02/23/2027	1	99,076	.6838		5,144		4,661		4,011			(485)		470		0001
Purchased Call / S&P 500 INDEX / SP0005L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	LBS AG	03/05/2026	03/04/2027	1	1,508,208	.6870		75,679		70,844		61,113			(5,406)		7,257		0001
Purchased Call / S&P 500 INDEX / SP0053P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	03/31/2026	03/25/2027	1	632,155	.6369		35,808		35,808		36,143					3,135		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDEX/SPX00B34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/20/2026	03/19/2027	1	424,086	6606	.....	20,545	.....	20,088	.....	20,244	.....	.....	.....	(621)	.....	2,085	.....	0001
Purchased Call1/SP 500 INDEX/SPX00B34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/23/2026	03/19/2027	1	1,532,867	6610	.....	79,772	.....	78,216	.....	75,504	.....	.....	.....	(1,768)	.....	7,537	.....	0001
Purchased Call1/SP 500 INDEX/SPX00B34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/12/2026	03/10/2027	1	208,065	6785	.....	9,837	.....	9,399	.....	8,642	.....	.....	.....	(515)	.....	1,010	.....	0001
Purchased Call1/SP 500 INDEX/SPX00B34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/30/2026	03/25/2027	1	361,865	6477	.....	16,755	.....	16,755	.....	18,648	.....	.....	.....	(47)	.....	1,794	.....	0001
Purchased Call1/SP 500 INDEX/SPX01356	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/05/2026	01/29/2027	1	63,002	6975	.....	2,478	.....	2,121	.....	1,907	.....	.....	.....	(374)	.....	287	.....	0001
Purchased Call1/SP 500 INDEX/SPX00B34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1B/P40TDBPU41	02/24/2026	02/23/2027	1	1,308,961	6838	.....	64,639	.....	58,568	.....	50,668	.....	.....	.....	(6,215)	.....	6,214	.....	0001
Purchased Call1/SP 500 INDEX/SPX01720	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/11/2027	1	762,485	6941	.....	35,971	.....	31,751	.....	27,247	.....	.....	.....	(4,558)	.....	3,553	.....	0001
Purchased Call1/SP 500 INDEX/SPX013552	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/25/2026	03/23/2027	1	515,467	6581	.....	26,074	.....	25,713	.....	24,509	.....	.....	.....	(431)	.....	2,549	.....	0001
Purchased Call1/SP 500 INDEX/SPX01355V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/27/2026	03/25/2027	1	984,075	6592	.....	42,855	.....	42,735	.....	45,828	.....	.....	.....	(472)	.....	4,781	.....	0001
Purchased Call1/SP 500 INDEX/SPX01356G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/28/2026	03/25/2027	1	1,052,362	6592	.....	50,520	.....	50,239	.....	50,380	.....	.....	.....	(694)	.....	5,218	.....	0001
Purchased Call1/SP 500 INDEX/SPX01752	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/15/2026	01/14/2027	1	987,524	6946	.....	47,702	.....	38,268	.....	32,983	.....	.....	.....	(9,829)	.....	4,394	.....	0001
Purchased Call1/SP 500 INDEX/SPX0175G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/12/2026	01/08/2027	1	180,205	6943	.....	8,877	.....	6,992	.....	6,084	.....	.....	.....	(1,899)	.....	793	.....	0001
Purchased Call1/SP 500 INDEX/SPX0175X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/15/2026	01/14/2027	1	640,483	6929	.....	32,522	.....	26,090	.....	22,525	.....	.....	.....	(6,701)	.....	2,850	.....	0001
Purchased Call1/SP 500 INDEX/SPX007SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/09/2026	02/05/2027	1	181,458	6798	.....	8,185	.....	7,068	.....	6,266	.....	.....	.....	(1,134)	.....	837	.....	0001
Purchased Call1/SP 500 INDEX/SPX0095H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/20/2026	02/17/2027	1	135,025	6843	.....	7,028	.....	6,321	.....	5,374	.....	.....	.....	(757)	.....	635	.....	0001
Purchased Call1/SP 500 INDEX/SPX0095G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1B/P40TDBPU41	02/23/2026	02/19/2027	1	2,128,129	6910	.....	110,085	.....	99,353	.....	85,994	.....	.....	.....	(10,978)	.....	10,041	.....	0001
Purchased Call1/SP 500 INDEX/SPX01733J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/04/2026	03/02/2027	1	483,080	6882	.....	23,767	.....	22,055	.....	18,456	.....	.....	.....	(1,768)	.....	2,317	.....	0001
Purchased Call1/SP 500 INDEX/SPX019S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/18/2026	02/16/2027	1	506,301	6835	.....	25,301	.....	22,498	.....	19,715	.....	.....	.....	(2,858)	.....	2,378	.....	0001
Purchased Call1/SP 500 INDEX/SPX00B3U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/23/2026	03/19/2027	1	4,177,160	6506	.....	237,424	.....	232,795	.....	225,971	.....	.....	.....	(5,261)	.....	20,540	.....	0001
Purchased Call1/SP 500 INDEX/SPX019P6G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	1,078,012	6846	.....	52,840	.....	40,329	.....	40,302	.....	.....	.....	(12,810)	.....	4,679	.....	0001
Purchased Call1/SP 500 INDEX/SPX01356G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/09/2026	01/08/2027	1	625,628	6920	.....	31,384	.....	24,592	.....	21,521	.....	.....	.....	(6,966)	.....	2,754	.....	0001
Purchased Call1/SP 500 INDEX/SPX0195SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTTRUST BANKS INC	03/17/2026	03/16/2027	1	296,802	6689	.....	15,125	.....	14,582	.....	13,200	.....	.....	.....	(582)	.....	1,453	.....	0001
Purchased Call1/SP 500 INDEX/SPX0195NE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTTRUST BANKS INC	02/25/2026	02/24/2027	1	1,056,719	6890	.....	54,707	.....	49,719	.....	39,673	.....	.....	.....	(5,110)	.....	5,024	.....	0001
Purchased Call1/SP 500 INDEX/SPX019S0C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTTRUST BANKS INC	01/16/2026	01/15/2027	1	1,580,357	6944	.....	78,703	.....	63,357	.....	53,363	.....	.....	.....	(16,000)	.....	7,043	.....	0001
Purchased Call1/SP 500 INDEX/SPX0195NE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTTRUST BANKS INC	02/09/2026	02/08/2027	1	3,357,573	6832	.....	187,613	.....	162,218	.....	127,816	.....	.....	.....	(25,771)	.....	15,571	.....	0001
Purchased Call1/SP 500 INDEX/SPX0195H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/09/2026	03/08/2027	1	2,197,247	6740	.....	117,787	.....	110,954	.....	101,536	.....	.....	.....	(7,119)	.....	10,634	.....	0001
Purchased Call1/SP 500 INDEX/SPX017N5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2025	05/06/2026	1	15,594	5606.91	.....	271	.....	26	.....	423	.....	.....	.....	(67)	.....	24	.....	0001
Purchased Call1/SP 500 INDEX/SPX02ISSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	04/16/2025	04/15/2026	1	96,837	5397		3,415		132		6,409				(844)		98		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	178,318	6092.16	4,476			1,048		5,428			(1,104)			433	0001	
INDE/SP017IS8	Linked Annuity Hedge			Barclays PLC	04/15/2025	04/15/2026	1	308,516	5396.63	2,684			104		4,286			(682)			313	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/20/2025	06/22/2026	1	26,551	5987.84	244			55		306			(60)			63	0001	
INDE/SPW136J	Linked Annuity Hedge			Barclays PLC	04/25/2025	04/27/2026	1	88,660	5525.21	1,082			77		1,731			(265)			121	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/16/2025	04/16/2026	1	446,397	5275.7	10,356			428		17,714			(2,554)			467	0001	
INDE/SPW136I	Linked Annuity Hedge			Barclays PLC	04/10/2025	04/10/2026	1	1,803	5268.05	41			1		70			(10)			1	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	645,908	6092.16	6,007			1,407		7,102			(1,481)			1,568	0001	
INDE/SP017IS7	Linked Annuity Hedge			Barclays PLC	05/02/2025	05/01/2026	1	111,615	5698.67	1,406			117		2,122			(348)			163	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2026	1	56,169	5525.21	949			68		1,533			(233)			76	0001	
INDE/SP017IS6	Linked Annuity Hedge			Barclays PLC	04/30/2025	04/30/2026	1	940,039	5593.06	7,896			631		12,287			(1,947)			1,347	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	06/26/2025	06/26/2026	1	38,443	6141.02	657			157		773			(162)			94	0001	
INDE/SP017IS5	Linked Annuity Hedge			Barclays PLC	04/24/2025	04/24/2026	1	164,017	5484.77	1,263			80		2,016			(311)			210	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	06/23/2025	06/23/2026	1	106,322	6025.17	1,850			423		2,284			(456)			255	0001	
INDE/SP017IS4	Linked Annuity Hedge			Bank of Comm	05/08/2025	05/08/2026	1	502,186	5663.94	6,177			633		9,466			(1,523)			810	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/04/2025	04/06/2026	1	40,664	5074.08	935			13		1,625			(229)			26	0001	
INDE/SPA000S0	Linked Annuity Hedge			Royal Bank of Canada	05/22/2025	05/22/2026	1	211,101	5942.01	3,948			559		5,466			(973)			388	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	04/23/2025	04/23/2026	1	305,570	5375.86	4,797			291		7,980			(1,183)			384	0001	
INDE/SP017KS5	Linked Annuity Hedge			Canadian Imperial Bank of Comm	06/11/2025	06/11/2026	1	76,137	6022.24	1,218			238		1,539			(300)			169	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	05/15/2025	05/15/2026	1	76,795	5916.93	981			121		1,345			(244)			135	0001	
INDE/SPW136K4	Linked Annuity Hedge			BNP Paribas SA	05/14/2025	05/14/2026	1	24,262	5992.58	522			62		730			(129)			42	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	04/08/2025	04/08/2026	1	198,102	4982.77	3,249			63		5,439			(801)			147	0001	
INDE/SPW133S8	Linked Annuity Hedge			BNP Paribas SA	05/12/2025	05/12/2026	1	128,413	5844.19	2,440			276		3,503			(602)			218	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	05/02/2025	05/04/2026	1	87,939	5686.67	704			64		1,047			(173)			134	0001	
INDE/SPW13ESR	Linked Annuity Hedge			BNP Paribas SA	04/17/2025	04/17/2026	1	195,921	5282.7	1,783			79		2,911			(440)			211	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	04/02/2025	04/02/2026	1	112,657	5670.97	2,715			7		4,501			(669)			42	0001	
INDE/SPV05IS6	Linked Annuity Hedge			Barclays PLC	04/25/2025	04/24/2026	1	148,524	5525.21	1,812			116		2,910			(448)			190	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	04/01/2025	04/01/2026	1	200,915	5633.07	2,491					4,016			(614)			53	0001	
INDE/SPW136B8	Linked Annuity Hedge			BNP Paribas SA	04/08/2025	04/08/2026	1	137,226	4982.77	2,827			55		4,793			(697)			102	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA																			

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/14/2025	04/14/2026	1	163,914	5,045.97	1,328			48		2,114				(327)		161		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/20/2025	05/20/2026	1	133,014	5,940.46	1,716			232		2,290				(423)		246		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/07/2025	04/07/2026	1	97,829	5,062.25	1,467			24		2,482				(362)		68		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2025	06/01/2026	1	21,817	5,911.69	360			60		482				(88)		45		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/13/2025	05/13/2026	1	62,434	5,886.55	1,355			157		1,914				(334)		107		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2025	05/29/2026	1	431,766	5,911.69	3,800			612		5,027				(939)		868		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/15/2025	05/15/2026	1	110,285	5,916.93	860			105		1,168				(212)		194		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	583,656	5,525.21	4,903			313		7,729				(1,212)		748		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/01/2025	04/01/2026	1	988,164	5,633.07	8,399					13,332				(2,071)		259		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/16/2025	04/15/2026	1	382,688	5,397	11,243			435		20,678				(2,780)		388		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/02/2026	1	1,276,699	5,074.08	15,320			43		25,514				(3,798)		473		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/27/2025	05/27/2026	1	367,168	5,921.54	3,598			555		4,747				(887)		725		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	1,408,419	5,363.36	28,873			722		48,353				(7,139)		1,166		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/04/2025	06/04/2026	1	706,605	5,970.81	6,218			1,096		8,005				(1,533)		1,491		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	428,181	5,917	18,296			2,236		25,370				(4,524)		748		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/03/2025	04/02/2026	1	66,776	5,396.52	1,342			4		2,235				(332)		25		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/02/2025	05/01/2026	1	103,817	5,686.67	893			74		1,338				(221)		151		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/05/2025	05/05/2026	1	639,531	5,660.38	5,692			533		8,547				(1,403)		990		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/14/2025	04/14/2026	1	8,711	5,405.97	107			4		173				(26)		9		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/01/2025	04/01/2026	1	30,865	5,633.07	679					1,126				(167)		8		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/06/2026	1	166,570	5,074.08	2,411			33		4,066				(591)		100		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/07/2026	1	645,205	5,631.28	15,420			1,529		24,311				(3,802)		1,027		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/09/2025	04/09/2026	1	230,699	5,456.9	1,984			44		3,100				(489)		181		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/16/2025	04/15/2026	1	498,726	5,397	18,821			728		35,620				(4,654)		507		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/13/2026	1	65,256	5,363.36	718			24		1,168				(176)		62		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/23/2025	06/23/2026	1	184,398	6,025.17	1,686			388		2,086				(418)		442		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/21/2025	04/21/2026	1	496,981	5,158.2	5,914			326		9,856				(1,458)		586		0001
Purchased Call/SP 500 INDEX/SPW13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/09/2025	06/09/2026	1	323,788	6,005.88	2,752			523		3,474				(679)		709		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/09/2025	04/09/2026	1	171,364	5486.9	2,125			47		3,414			(524)			135	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	557,759	5363.36	4,518			113		7,218			(1,117)			462	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/20/2026	1	238,320	5282.7	3,289			172		5,421			(804)			279	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/03/2025	04/02/2026	1	243,119	5396.52	1,750			5		2,794			(433)			90	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/03/2025	04/02/2026	1	485,159	5396.52	6,041			17		9,889			(1,494)			183	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/22/2026	1	178,666	5802.82	4,413			627		6,283			(1,091)			337	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/07/2025	04/07/2026	1	1,579	5082.25	36			1		63			(9)			1	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/08/2025	04/08/2026	1	419,835	4982.77	3,485			67		5,658			(859)			311	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/28/2025	04/28/2026	1	531,446	5560.83	4,677			381		7,225			(1,153)			749	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/11/2025	06/11/2026	1	153,476	6022.24	3,822			747		4,882			(942)			341	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/20/2025	06/18/2026	1	831,100	5967.84	7,646			1,661		9,612			(1,896)			1,933	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/05/2025	06/05/2026	1	27,980	5939.3	456			82		597			(112)			59	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/02/2025	05/29/2026	1	772,660	5912	31,081			5,021		41,927			(7,749)			1,553	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/19/2025	05/19/2026	1	42,204	5963.6	544			72		723			(134)			77	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/07/2025	04/07/2026	1	167,519	5082.25	1,608			27		2,678			(397)			116	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/15/2026	1	471,373	5986.63	5,751			222		9,353			(1,418)			478	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/28/2025	05/28/2026	1	840,872	5888.55	21,022			3,301		28,534			(5,183)			1,676	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/30/2025	05/29/2026	1	406,306	5911.69	7,964			1,283		10,684			(1,969)			817	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/05/2026	1	63,464	6000.36	825			149		1,046			(204)			135	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/16/2025	05/18/2026	1	37,362	5958.38	631			82		846			(155)			68	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/15/2026	1	133,472	5976.97	1,175			243		1,491			(288)			305	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/16/2025	06/16/2026	1	6,524	6033.11	85			18		105			(21)			15	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/05/2026	1	972,452	6000.36	8,947			1,615		11,286			(2,212)			2,088	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/15/2025	05/15/2026	1	119,095	5916.93	2,263			276		3,096			(558)			209	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/04/2025	04/02/2026	1	128,523	5974.08	2,609			7		4,495			(647)			48	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/05/2025	05/05/2026	1	111,207	5850.38	2,413			226		3,726			(595)			172	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/20/2025	05/20/2026	1	306,043	5940.46	5,356			723		7,202			(1,321)			566	0001	
Purchased Call/S&P 500 INDEX/SPX21030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/21/2025	05/21/2026	1	408,982	5844.61	3,640			501		4,912			(897)			764	0001	

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/21/NS6	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/02/2025	05/29/2026	1	183,151	5912	6,246			1,009		8,387	(1,557)				388	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/07/MS0	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	05/01/2026	1	114,088	5804.14	1,426			119		2,192	(352)				166	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/07/TS8	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/26/2026	1	407,043	6141.02	5,332			1,270		6,225	(1,315)				994	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/07/LS0	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2025	04/29/2026	1	469,928	5560.83	5,780			446		9,113	(1,425)				662	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/M13S8	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/23/2025	04/23/2026	1	242,840	5375.86	1,918			116		3,108	(473)				305	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/M13S6	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/24/2025	06/24/2026	1	128,285	6092.18	1,270			294		1,516	(313)				310	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/M13S9	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/10/2025	06/10/2026	1	3,240	6038.81	42			8		52	(10)				7	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/M13S7	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/14/2025	05/14/2026	1	104,573	5992.58	1,339			159		1,851	(330)				182	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/M13S3	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/04/2025	06/04/2026	1	210,578	5970.81	4,380			772		5,713	(1,060)				444	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/J00S9	Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/08/2025	05/08/2026	1	76,353	5663.94	1,387			143		2,148	(345)				123	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/07/TS8	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	353,292	6092.16	4,628			1,084		5,511	(1,141)				857	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/21/SSB	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/16/2025	04/16/2026	1	90,623	5275.7	1,387			57		2,294	(342)				95	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/07/MS0	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/04/2026	1	106,804	5686.67	1,346			122		2,025	(330)				163	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/M13S7	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/05/2025	05/05/2026	1	14,198	5650.38	263			25		404	(65)				22	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/M13S8	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/18/2025	06/18/2026	1	372,693	5980.87	5,926			1,284		7,435	(1,461)				867	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/21/RSF	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	394,003	5363.36	6,501			163		10,783	(1,607)				326	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/21/US3	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/21/2025	05/21/2026	1	24,459	5844.61	318			44		433	(78)				46	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/21/RS0	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	709,691	5363.36	8,587			215		14,128	(2,123)				587	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/M13S7	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/12/2025	06/12/2026	1	54,082	6045.26	460			92		570	(113)				121	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/M13S5	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/28/2025	05/28/2026	1	206,343	5888.55	1,878			295		2,513	(463)				411	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/M13S6	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/19/2025	05/19/2026	1	38,901	5963.6	692			92		924	(171)				71	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/M13S7	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/02/2025	06/02/2026	1	602,302	5935.94	5,662			967		7,434	(1,396)				1,251	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/M13S8	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/22/2025	05/22/2026	1	254,606	5942.01	2,877			408		3,946	(709)				480	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/M13S9	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/09/2025	06/09/2026	1	206,880	6005.88	2,669			507		3,390	(658)				453	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/21/OS0	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/07/2025	04/07/2026	1	130,318	5062.25	2,528			42		4,361	(623)				90	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/M13S5	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/30/2025	06/30/2026	1	176,480	6204.95	1,571			389		1,792	(387)				441	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/M13S4	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/03/2025	06/03/2026	1	571,106	5970.37	5,197			902		6,720	(1,281)				1,196	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/J00S9	Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/11/2025	06/11/2026	1	719,653	6022.24	9,284			1,816		11,706	(2,289)				1,598	0001	
Purchased Call/Spread 500	Fixed Index & Index																					
INDEX/SP/07/US1	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/15/2026	1	29,791	5396.63	486			19		798	(120)				30	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPW1338	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/09/2025	04/09/2026	1	37,062	5486.9	563			12		923				(139)		29	0001	
Purchased Call/SP 500 INDEX/SPW1339	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	05/01/2026	1	80,575	5804.14	1,346			112		2,085				(332)		117	0001	
Purchased Call/SP 500 INDEX/SPW1339	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/13/2025	05/13/2026	1	287,740	5886.55	2,989			347		4,176				(739)		459	0001	
Purchased Call/SP 500 INDEX/SPW1339	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	76,845	5987.84	1,937			437		2,465				(475)		183	0001	
Purchased Call/SP 500 INDEX/SPW1339	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2025	06/01/2026	1	151,210	5911.69	1,935			325		2,586				(475)		312	0001	
Purchased Call/SP 500 INDEX/SPW1336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/03/2025	06/03/2026	1	569,474	5970.37	10,649			1,848		13,883				(2,626)		1,192	0001	
Purchased Call/SP 500 INDEX/SPW1337	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/02/2025	06/02/2026	1	240,716	5935.94	4,574			781		6,052				(1,128)		500	0001	
Purchased Call/SP 500 INDEX/SPW1334	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/30/2025	04/30/2026	1	46,099	5969.06	555			44		872				(137)		65	0001	
Purchased Call/SP 500 INDEX/SPW1330	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	175,043	5282.7	1,068			47		1,734				(263)		189	0001	
Purchased Call/SP 500 INDEX/SPW1336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/16/2025	05/18/2026	1	26,581	5958.38	237			31		311				(58)		48	0001	
Purchased Call/SP 500 INDEX/SPW1336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/28/2025	05/28/2026	1	33,212	5988.55	724			114		978				(179)		66	0001	
Purchased Call/SP 500 INDEX/SPW1336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/19/2025	05/19/2026	1	172,327	5963.6	1,516			201		2,005				(374)		316	0001	
Purchased Call/SP 500 INDEX/SPW1336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/18/2025	06/18/2026	1	426,691	5980.87	3,798			823		4,741				(936)		983	0001	
Purchased Call/SP 500 INDEX/SPW1337	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/02/2025	06/02/2026	1	74,962	5935.94	967			165		1,269				(238)		156	0001	
Purchased Call/SP 500 INDEX/SPW1332	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/05/2026	1	1,355,225	6000.36	27,105			4,894		34,724				(6,702)		2,881	0001	
Purchased Call/SP 500 INDEX/SPW1339	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/16/2025	06/16/2026	1	221,591	6033.11	4,099			858		5,124				(1,011)		509	0001	
Purchased Call/SP 500 INDEX/SPW1342	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/14/2025	04/14/2026	1	30,956	5405.97	526			19		859				(130)		30	0001	
Purchased Call/SP 500 INDEX/SPW1336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/02/2025	04/02/2026	1	130,973	5670.97	1,637			5		2,617				(404)		48	0001	
Purchased Call/SP 500 INDEX/SPW1330	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/17/2025	06/17/2026	1	224,345	5982.72	3,814			811		4,831				(940)		519	0001	
Purchased Call/SP 500 INDEX/SPW1337	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/12/2026	1	487,770	5976.97	6,341			1,268		8,036				(1,568)		1,091	0001	
Purchased Call/SP 500 INDEX/SPW1335	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/16/2025	06/16/2026	1	125,610	6033.11	1,193			250		1,475				(234)		288	0001	
Purchased Call/SP 500 INDEX/SPW1339	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/04/2025	06/04/2026	1	634,197	5970.81	10,337			1,823		13,403				(2,549)		1,338	0001	
Purchased Call/SP 500 INDEX/SPW1339	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/15/2026	1	49,757	5976.97	1,244			257		1,603				(305)		114	0001	
Purchased Call/SP 500 INDEX/SPW1335	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/03/2025	06/03/2026	1	155,346	5970.37	2,004			348		2,595				(494)		325	0001	
Purchased Call/SP 500 INDEX/SPW1336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/04/2025	06/04/2026	1	292,850	5970.81	3,778			666		4,882				(932)		618	0001	
Purchased Call/SP 500 INDEX/SPW1339	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/28/2025	04/28/2026	1	149,735	5928.75	1,737			129		2,771				(428)		207	0001	
Purchased Call/SP 500 INDEX/SPW1331	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/26/2026	1	58,511	6173.07	1,012			242		1,185				(250)		143	0001	
Purchased Call/SP 500 INDEX/SPW1339	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/10/2025	06/10/2026	1	382,974	6038.81	3,303			637		4,135				(814)		800	0001	
Purchased Call/SP 500 INDEX/SPW1333	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2025	05/11/2026	1	400,114	5959.91	4,961			547		7,538				(1,217)		670	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SPW133X	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/22/2025	04/22/2026	1	155,313	5287.76	1,631			94		2,684			(402)		191		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	05/27/2025	05/27/2026	1	455,603	5821.54	5,877			907		7,815			(1,449)		900		0001
INDE/SPW131X	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	05/14/2025	05/14/2026	1	190,789	5882.58	2,900			344		4,036			(715)		331		0001
INDE/SPW133H	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	05/12/2025	05/12/2026	1	47,937	5844.19	609			69		866			(150)		81		0001
INDE/SPW133J	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	05/07/2025	05/07/2026	1	90,505	5831.28	1,385			137		2,146			(341)		144		0001
INDE/SPW13F36	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	05/14/2025	05/14/2026	1	788,686	5892.58	7,098			841		9,826			(1,750)		1,389		0001
INDE/SPW133SU	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	05/09/2025	05/08/2026	1	569,381	5659.91	5,011			515		7,530			(1,239)		919		0001
INDE/SPW133X	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	05/16/2025	05/15/2026	1	9,116	5865.38	160			20		214			(39)		16		0001
INDE/SPW134.36	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	06/09/2025	06/09/2026	1	250,735	6005.88	4,237			805		5,405			(1,045)		549		0001
INDE/SPW138D	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	04/16/2025	04/16/2026	1	542,064	5275.7	4,553			188		7,256			(1,123)		567		0001
INDE/SPW138SU	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	20,449	5282.7	393			17		658			(97)		22		0001
INDE/SPW133SU	Linked Annuity Hedge			Societe Generale SA	05/29/2025	05/29/2026	1	56,836	5912.17	870			140		1,166			(214)		114		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	02NEB1BXP40TD8PU41	04/30/2025	04/30/2026	1	366,232	5565.06	8,753			689		14,069			(2,158)		525		0001
INDE/SPW133K	Linked Annuity Hedge			Barclays PLC	04/23/2025	04/23/2026	1	573,272	5375.86	13,300			806		22,567			(3,279)		720		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	05/16/2025	05/16/2026	1	175,278	5865.38	2,261			293		3,015			(554)		318		0001
INDE/SPW134N	Linked Annuity Hedge			BNP Paribas SA	06/13/2025	06/15/2026	1	47,233	5976.97	790			163		1,005			(194)		108		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	04/10/2025	04/10/2026	1	710,569	5288.05	5,258			131		8,489			(1,297)		588		0001
INDE/SPW137SY	Linked Annuity Hedge			Barclays PLC	05/30/2025	05/29/2026	1	176,737	5911.69	2,810			453		3,769			(695)		355		0001
INDE/SPW133K	Linked Annuity Hedge			BNP Paribas SA	05/02/2025	05/04/2026	1	1,930	5886.67	33			3		50			(8)		3		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	05/09/2025	05/08/2026	1	123,349	5659.91	1,826			188		2,784			(451)		199		0001
INDE/SPW17N81	Linked Annuity Hedge			Barclays PLC	06/25/2025	06/25/2026	1	23,086	6092.16	381			89		456			(94)		56		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	04/17/2025	04/20/2026	1	280,002	5282.7	6,160			322		10,386			(1,507)		328		0001
INDE/SPW134S	Linked Annuity Hedge			BNP Paribas SA	04/08/2025	04/08/2026	1	356,679	4982.77	4,351			84		7,122			(1,073)		264		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	04/30/2025	04/30/2026	1	101,556	5569.06	1,726			138		2,744			(426)		146		0001
INDE/SPW13E5S	Linked Annuity Hedge			Barclays PLC	06/18/2025	06/18/2026	1	49,444	5980.87	1,246			270		1,581			(307)		115		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA	06/27/2025	06/29/2026	1	294,961	6173.07	7,404			1,815		8,678			(1,816)		732		0001
INDE/SPW13350	Linked Annuity Hedge			Societe Generale SA	05/16/2025	05/18/2026	1	214,056	5865.38	5,523			715		7,468			(1,354)		388		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	02NEB1BXP40TD8PU41	04/10/2025	04/10/2026	1	1,645,165	5288.05	25,007			623		41,759			(6,166)		1,362		0001
INDE/SPW17SZ	Linked Annuity Hedge			Barclays PLC																		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPW138E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/02/2025	04/02/2026	1	92,214	5670.97	784			2		1,244				(193)		34	0001	
Purchased Call/S&P 500 INDEX/SPW138F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/04/2025	06/04/2026	1	138,032	5970.81	3,437			606		4,504				(847)		281	0001	
Purchased Call/S&P 500 INDEX/SPW138I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/01/2025	04/30/2026	1	1,677,469	5569	43,221			3,482		66,854				(10,686)		2,405	0001	
Purchased Call/S&P 500 INDEX/SPW138J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/05/2025	06/05/2026	1	398,710	5939.3	3,171			571		4,096				(782)		822	0001	
Purchased Call/S&P 500 INDEX/SPW138K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/12/2026	1	632,315	5976.97	5,564			1,113		7,077				(1,376)		1,414	0001	
Purchased Call/S&P 500 INDEX/SPW138L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/13/2026	1	69,505	5963.36	1,633			54		2,763				(401)		66	0001	
Purchased Call/S&P 500 INDEX/SPW138M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/07/2026	1	3,560	5631.28	44			4		68				(11)		6	0001	
Purchased Call/S&P 500 INDEX/SPW138N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/21/2025	04/21/2026	1	157,711	5158.2	1,277			70		2,109				(315)		189	0001	
Purchased Call/S&P 500 INDEX/SPW138O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/08/2026	1	16,476	6000.36	152			28		191				(37)		36	0001	
Purchased Call/S&P 500 INDEX/SPW138P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/20/2026	1	6,913	5282.7	55			3		89				(13)		8	0001	
Purchased Call/S&P 500 INDEX/SPW138Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2025	05/06/2026	1	635,270	5606.91	5,590			539		8,501				(1,378)		988	0001	
Purchased Call/S&P 500 INDEX/SPW138R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/14/2025	05/14/2026	1	1,241,835	5892.58	30,673			3,633		43,056				(7,563)		2,156	0001	
Purchased Call/S&P 500 INDEX/SPW138S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	463,791	5917	15,891			1,942		21,786				(3,929)		814	0001	
Purchased Call/S&P 500 INDEX/SPW138T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/19/2025	05/19/2026	1	189,833	5963.6	4,195			555		5,589				(1,034)		348	0001	
Purchased Call/S&P 500 INDEX/SPW138U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/29/2025	05/29/2026	1	283,075	5912.17	3,652			587		4,855				(90)		569	0001	
Purchased Call/S&P 500 INDEX/SPW138V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/02/2025	04/02/2026	1	226,384	5670.97	3,622			10		5,879				(893)		84	0001	
Purchased Call/S&P 500 INDEX/SPW138W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2026	1	77,072	5525.21	1,827			131		2,987				(448)		105	0001	
Purchased Call/S&P 500 INDEX/SPW138X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/01/2026	1	21,219	5686.67	350			29		533				(87)		31	0001	
Purchased Call/S&P 500 INDEX/SPW138Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/22/2026	1	135,941	5802.82	2,080			295		2,907				(514)		257	0001	
Purchased Call/S&P 500 INDEX/SPW138Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/30/2025	06/30/2026	1	165,447	6204.95	2,829			701		3,227				(698)		413	0001	
Purchased Call/S&P 500 INDEX/SPW139A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/08/2026	1	231,112	6000.36	3,004			563		3,801				(737)		502	0001	
Purchased Call/S&P 500 INDEX/SPW139B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/17/2025	04/17/2026	1	87,457	5282.7	1,303			58		2,168				(321)		94	0001	
Purchased Call/S&P 500 INDEX/SPW139C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	775,599	5967.84	10,160			2,208		12,724				(2,519)		1,804	0001	
Purchased Call/S&P 500 INDEX/SPW139D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/01/2025	04/30/2026	1	1,066,705	5569	38,977			3,140		61,357				(9,637)		1,529	0001	
Purchased Call/S&P 500 INDEX/SPW139E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/10/2025	06/10/2026	1	70,684	6038.81	1,195			230		1,503				(295)		156	0001	
Purchased Call/S&P 500 INDEX/SPW139F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2025	05/29/2026	1	93,112	5911.69	1,192			192		1,596				(295)		187	0001	
Purchased Call/S&P 500 INDEX/SPW139G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/08/2026	1	94,970	5659.91	682			71		1,064				(171)		56	0001	
Purchased Call/S&P 500 INDEX/SPW139H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/17/2025	06/17/2026	1	139,212	5892.72	1,810			385		2,278				(446)		322	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/21/2025	05/21/2026	1	390,997	5844.61	9,775			1,346		13,605			(2,410)		731		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/02/2025	05/28/2026	1	1,454,001	5912	62,590			10,112		84,697			(15,604)		2,923		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/01/2025	04/01/2026	1	132,553	5633.07	2,161					3,510			(533)		35		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/04/2026	1	390,504	5686.67	9,489			863		14,652			(2,327)		596		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/22/2026	1	234,890	5802.82	2,320			330		3,203			(574)		481		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2026	1	10,769	5287.76	181			10		303			(45)		13		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2025	05/06/2026	1	70,768	5606.91	878			85		1,350			(216)		111		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2025	04/29/2026	1	151,714	5560.83	3,186			246		5,127			(766)		214		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/06/2026	1	602,663	5074.08	4,821			66		7,826			(1,182)		386		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2025	05/08/2026	1	1,119,542	5659.91	13,882			1,427		21,147			(3,432)		1,806		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/07/2026	1	192,673	5631.28	1,503			149		2,296			(371)		307		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/28/2025	05/28/2026	1	440,522	5888.55	5,683			882		7,620			(1,401)		878		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/20/2025	05/20/2026	1	42,937	5940.46	945			128		1,272			(233)		79		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	3,401	5282.7	41			2		67			(10)		4		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/02/2026	1	226,210	5074.08	1,810			5		2,938			(449)		84		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/01/2025	04/30/2026	1	2,214,505	5569	32,508			7,452		147,116			(22,873)		3,174		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/27/2025	05/27/2026	1	95,349	5921.54	1,669			257		2,232			(411)		188		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/26/2026	1	434,563	6141.02	4,041			963		4,686			(997)		1,061		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	11,400	5282.7	266			12		451			(65)		12		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/05/2026	1	51,276	6000.36	790			143		1,009			(195)		109		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/16/2025	05/15/2026	1	219,315	5956.38	2,752			336		3,676			(680)		374		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/22/2026	1	483,988	5802.82	6,195			880		8,651			(1,532)		913		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/13/2025	05/13/2026	1	83,546	5886.55	1,445			167		2,028			(356)		143		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/05/2025	06/05/2026	1	935,926	5939.3	12,073			2,174		15,745			(2,977)		1,990		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/11/2025	06/11/2026	1	518,236	6022.24	4,716			922		5,929			(1,163)		1,151		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/12/2025	06/12/2026	1	38,777	6045.26	620			124		775			(153)		87		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/18/2025	06/18/2026	1	697,465	5980.87	9,137			1,980		11,409			(2,253)		1,822		0001
Purchased Call / S&P 500 INDEX/SPX21086	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/20/2025	06/22/2026	1	83,163	5967.84	1,061			244		1,363			(265)		198		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/12/2026	1	286,523	5976.97	5,254			1,051		6,711			(1,289)		688		0001
INDEX/SPW13M9	Linked Annuity Hedge			ROMUISPUBIPROKSP63																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/15/2026	1	165,921	5976.97	2,157			446		2,729			(529)		379		0001
INDEX/SPW13M6	Linked Annuity Hedge			ROMUISPUBIPROKSP63																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/26/2026	1	414,851	6173.07	5,393			1,288		6,284			(1,333)		1,013		0001
INDEX/SPW13M6	Linked Annuity Hedge			ROMUISPUBIPROKSP63																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/17/2025	06/17/2026	1	575,820	5982.72	5,067			1,078		6,400			(1,249)		1,331		0001
INDEX/SPW13M7	Linked Annuity Hedge			ROMUISPUBIPROKSP63																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/26/2026	1	640,613	6173.07	6,278			1,500		7,325			(1,552)		1,564		0001
INDEX/SPW1335F	Linked Annuity Hedge			ROMUISPUBIPROKSP63																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/29/2026	1	212,828	6173.07	2,767			678		3,220			(678)		528		0001
INDEX/SPW1335L	Linked Annuity Hedge			ROMUISPUBIPROKSP63																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/24/2025	06/24/2026	1	93,757	6082.18	1,219			282		1,469			(301)		226		0001
INDEX/SPW13M3	Linked Annuity Hedge			ROMUISPUBIPROKSP63																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/09/2025	04/09/2026	1	488,694	5486.9	11,680			257		19,482			(2,860)		384		0001
INDEX/SPW2U3T	Linked Annuity Hedge			ES7P3U3PHI6C71XB11																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/03/2025	04/02/2026	1	42,832	5396.52	665			2		1,070			(162)		16		0001
INDEX/SPW2PSJ	Linked Annuity Hedge			ES7P3U3PHI6C71XB11																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	05/16/2025	05/15/2026	1	449,296	5668.38	4,223			516		5,656			(1,044)		789		0001
INDEX/SPW1P6K	Linked Annuity Hedge			ROMUISPUBIPROKSP63																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	213,425	5863.36	3,863			97		6,372			(955)		177		0001
INDEX/SPW2R6	Linked Annuity Hedge			ES7P3U3PHI6C71XB11																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	05/12/2025	05/12/2026	1	1,572,623	5844.19	14,154			1,589		19,976			(3,490)		2,667		0001
INDEX/SPW1333I	Linked Annuity Hedge			ROMUISPUBIPROKSP63																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	Bank of Comm	04/04/2025	04/02/2026	1	197,484	5074.08	4,542			13		7,884			(1,126)		73		0001
INDEX/SPW0009H	Linked Annuity Hedge			2IG19DL770HK3ZET8																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	Canada	04/16/2025	04/16/2026	1	21,387	5275.7	261			11		425			(64)		22		0001
INDEX/SPW2S9A	Linked Annuity Hedge			ES7P3U3PHI6C71XB11																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2026	1	106,994	6000.36	2,686			503		3,436			(639)		233		0001
INDEX/SPW17035	Linked Annuity Hedge			G63SEF7UP5170UK5573																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	05/29/2025	05/29/2026	1	450,923	5912.17	3,988			638		5,249			(978)		906		0001
INDEX/SPW13J6D	Linked Annuity Hedge			ROMUISPUBIPROKSP63																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	05/01/2025	05/01/2026	1	84,388	5604.14	667			55		1,016			(164)		123		0001
INDEX/SPW176NC	Linked Annuity Hedge			G63SEF7UP5170UK5573																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	05/20/2025	05/20/2026	1	865,144	5940.46	8,478			1,144		11,224			(2,091)		1,601		0001
INDEX/SPW1709P	Linked Annuity Hedge			G63SEF7UP5170UK5573																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	04/24/2025	04/24/2026	1	23,930	5484.77	282			19		470			(72)		31		0001
INDEX/SPW17KS1	Linked Annuity Hedge			G63SEF7UP5170UK5573																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	05/23/2025	05/26/2026	1	8,278	5802.82	205			31		291			(50)		16		0001
INDEX/SPW21N3	Linked Annuity Hedge			ES7P3U3PHI6C71XB11																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	04/24/2025	04/24/2026	1	304,622	5484.77	4,569			291		7,470			(1,127)		391		0001
INDEX/SPW17KSJ	Linked Annuity Hedge			G63SEF7UP5170UK5573																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	05/21/2025	05/21/2026	1	550,776	5844.61	8,867			1,221		12,148			(2,187)		1,029		0001
INDEX/SPW2U64	Linked Annuity Hedge			ES7P3U3PHI6C71XB11																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	05/30/2025	06/01/2026	1	17,342	5911.69	430			72		582			(105)		36		0001
INDEX/SPW0326Y	Linked Annuity Hedge			02NEB1BAP07D8PU41																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	04/29/2025	04/29/2026	1	640,414	5560.83	10,375			800		16,427			(2,558)		903		0001
INDEX/SPW17J5V	Linked Annuity Hedge			G63SEF7UP5170UK5573																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	05/09/2025	05/11/2026	1	83,920	5659.91	2,014			222		3,121			(484)		141		0001
INDEX/SPW17N3X	Linked Annuity Hedge			G63SEF7UP5170UK5573																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	07/01/2025	06/30/2026	1	620,425	6205	22,848			5,681		26,586			(5,649)		1,549		0001
INDEX/SPW21NS1	Linked Annuity Hedge			ES7P3U3PHI6C71XB11																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	SUNTRUST BANKS INC	07/01/2025	06/30/2026	1	1,780,231	6205	74,578			18,542		85,841			(18,440)		4,444		0001
INDEX/SPW91B5F6	Linked Annuity Hedge			1Y0UBJ6JW918KCS06																		
Purchased Call / S&P 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	07/01/2025	06/30/2026	1	1,464,388	6205	32,939			8,189		37,870			(8,144)		3,656		0001
INDEX/SPW17J5R	Linked Annuity Hedge			G63SEF7UP5170UK5573																		

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/00049I	Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Commerce	05/01/2025	04/30/2026	1	1,022,876	5569	32,840			2,645		57,108			(8,120)		1,466		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/000287	Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Commerce	04/16/2025	04/15/2026	1	431,798	5400	8,988			348		18,201			(2,222)		438		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/01586J	Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	05/16/2025	05/15/2026	1	417,574	5911	9,416			1,151		15,605			(2,328)		733		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/01545A	Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	06/02/2025	05/29/2026	1	2,252,354	5912	79,439			12,834		148,725			(19,805)		4,528		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/01583C	Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/01/2025	06/30/2026	1	399,715	6205	5,818			1,447		9,287			(1,439)		998		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/01958D	Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/01/2025	06/30/2026	1	734,112	6205	19,110			4,751		33,077			(4,725)		1,833		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/01958E	Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/01/2025	06/30/2026	1	1,470,573	6205	47,642			11,845		85,759			(11,760)		3,671		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/14078I	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/30/2025	04/30/2026	1	1,094,482	100	7,880			830		2,778			(1,943)		1,969		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/14049K	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/02/2025	06/02/2026	1	750,270	100	6,752			1,153		4,559			(1,665)		1,559		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/14049L	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/05/2025	06/05/2026	1	330,513	100	2,942			530		3,965			(725)		703		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/2676SD	Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/26/2025	06/26/2026	1	147,486	100	2,935			699		2,924			(724)		360		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/14049J	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/13/2025	06/15/2026	1	14,201	100	128			26		231			(31)		32		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/14078P	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/17/2025	04/17/2026	1	56,539	100	373			17		734			(92)		61		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/14003Q	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/13/2025	06/12/2026	1	515,900	100	4,643			929		8,117			(1,148)		1,154		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/140788	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/15/2025	04/15/2026	1	2,425,009	100	13,095			505		59,111			(3,229)		2,458		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/140784	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/11/2025	04/10/2026	1	178,541	100	1,288			32		2,160			(313)		148		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/2676SS	Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/20/2025	06/18/2026	1	33,782	100	307			67					(76)		79		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/00038V	Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/25/2025	04/24/2026	1	26,617	100	248			16		556			(61)		34		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/26768V	Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/10/2025	06/10/2026	1	498,457	100	4,436			855		6,264			(1,094)		1,089		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/26768D	Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/28/2025	05/28/2026	1	657,206	100	4,403			891					(1,066)		1,310		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/14003N	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/04/2025	04/02/2026	1	92,034	100	589			2		2,983			(146)		34		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/14003H	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/27/2025	05/27/2026	1	523,186	100	4,761			734					(1,174)		1,034		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/26768B	Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/21/2025	05/21/2026	1	27,916	100	424			58		408			(105)		52		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/140782	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/11/2025	04/10/2026	1	574,647	100	6,321			158		19,863			(1,563)		476		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/00038G	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/29/2026	1	278,463	100	5,486			884		5,624			(1,356)		560		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/26768B	Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/24/2025	06/24/2026	1	39,781	100	716			166		556			(177)		96		0001
Purchased Call /SP 500	Fixed Index & Index																					
INDE/SP/26768E	Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/28/2025	05/28/2026	1	49,817	100	912			143		680			(225)		99		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/27/2025	.06/26/2026	1	434,174	100	3,864			923					(95)		1,060		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/20/2025	.06/18/2026	1	701,830	100	6,387			1,388		1,943			(1,583)		1,633		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/28/2025	.04/28/2026	1	946,572	100	2,557			190					(631)		479		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/09/2025	.06/09/2026	1	808,773	100	7,279			1,384		8,588			(1,795)		1,771		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/25/2025	.04/27/2026	1	8,246	100	122			9		176			(30)		11		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.04/09/2025	.04/09/2026	1	988,357	100	2,750			61		11,203			(678)		148		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.04/23/2025	.04/23/2026	1	387,071	100	2,555			155		3,098			(630)		486		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/04/2025	.04/02/2026	1	63,959	100	857			2		3,626			(212)		24		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/30/2025	.06/01/2026	1	44,605	100	393			66		325			(96)		92		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.04/29/2025	.04/29/2026	1	165,961	100	2,556			197		3,702			(630)		234		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.06/13/2025	.06/12/2026	1	76,395	100	1,108			222		2,182			(274)		171		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.05/08/2025	.05/08/2026	1	145,898	100	1,138			117		2,578			(281)		235		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/20/2025	.05/20/2026	1	554,227	100	4,933			666					(1,216)		1,026		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.06/06/2025	.06/05/2026	1	791,865	100	18,846			3,403		26,188			(4,660)		1,884		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/16/2025	.04/16/2026	1	2,984	100	36			1		156			(9)		3		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/24/2025	.04/24/2026	1	507,352	100	3,602			230		3,613			(888)		650		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/09/2025	.06/09/2026	1	258,632	100	4,216			801		6,500			(1,039)		566		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/17/2025	.04/17/2026	1	49,180	100	325			14		1,173			(80)		53		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.05/09/2025	.05/08/2026	1	20,413	100	323			33		870			(80)		33		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/04/2025	.04/06/2026	1	36,974	100	240			3		780			(59)		24		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/14/2025	.04/14/2026	1	655,015	100	4,767			171		21,987			(1,175)		639		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.06/03/2025	.06/03/2026	1	364,363	100	3,279			569		1,433			(809)		763		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/16/2025	.05/18/2026	1	251,330	100	2,237			290		1,984			(549)		456		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/16/2025	.05/15/2026	1	330,132	100	2,872			351		7,042			(770)		580		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/13/2025	.06/15/2026	1	48,696	100	794			164		1,356			(195)		111		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/23/2025	.06/23/2026	1	28,396	100	449			103		275			(111)		86		0001
Purchased Call1/S&P 500 INDEX/SP26IS\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/25/2025	.04/24/2026	1	174,134	100	1,254			80		1,984			(370)		223		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/05/2026	1	349,483	100	3,145			568		3,387			(778)			743	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/06/2025	05/06/2026	1	152,722	100	2,367			228		5,070			(584)			240	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/10/2025	06/10/2026	1	137,254	100	2,278			438		3,389			(562)			303	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/29/2025	05/29/2026	1	135,063	100	2,310			371		1,426			(569)			272	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	43,407	100	564			69		1,402			(140)			76	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/16/2025	06/16/2026	1	232,747	100	3,631			760		6,464			(895)			535	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/01/2025	05/01/2026	1	51,375	100	663			55		1,456			(163)			75	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/09/2025	05/08/2026	1	98,882	100	771			79		1,627			(191)			160	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/13/2025	06/12/2026	1	116,308	100	1,047			209		2,094			(259)			260	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/07/2025	05/07/2026	1	374,510	100	5,093			505		14,072			(1,256)			596	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/17/2025	06/17/2026	1	82,592	100	1,445			307		2,251			(356)			191	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/02/2025	04/02/2026	1	282,265	100	2,513			7		2,869			(620)			108	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/06/2025	05/06/2026	1	451,680	100	3,433			331		6,985			(846)			709	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/27/2025	06/29/2026	1	288,601	100	2,569			630		791			(630)			717	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/23/2025	05/22/2026	1	39,279	100	334			47		407			(83)			74	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/07/2025	05/07/2026	1	354,722	100	2,660			264		6,683			(656)			565	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/07/2025	04/07/2026	1	83,395	100	534			9		2,438			(132)			58	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/24/2025	04/24/2026	1	75,402	100	1,101			70		2,571			(271)			97	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/10/2025	04/10/2026	1	1,399,141	100	20,567			513		79,257			(5,071)			1,158	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/08/2025	04/08/2026	1	934,174	100	5,885			113		25,617			(1,451)			691	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/05/2025	05/05/2026	1	93,690	100	1,349			126		3,096			(333)			145	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/08/2025	04/08/2026	1	20,513	100	252			5		1,135			(62)			15	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/10/2025	04/10/2026	1	37,636	100	410			10		1,636			(101)			31	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/01/2025	04/01/2026	1	77,618	100	1,389					2,775			(343)			20	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/24/2025	06/24/2026	1	269,650	100	2,481			574		672			(612)			651	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/01/2025	04/01/2026	1	571,599	100	4,687					4,480			(1,156)			150	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/15/2025	05/15/2026	1	1,296,565	100	8,557			1,043		21,527			(2,110)			2,276	0001	
Purchased Call1/SP 500 INDEX/SP26 RRP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/30/2025	04/30/2026	1	44,474	100	587			47		1,026			(145)			64	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPX140ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/07/2025	04/07/2026	1	294,739	100	3,272			54		14,888				(807)		204		0001
Purchased Call/SP 500 INDEX/SPX140ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/27/2025	06/26/2026	1	329,431	100	7,478			1,786		4,402				(1,849)		804		0001
Purchased Call/SP 500 INDEX/SPX26ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/27/2025	05/27/2026	1	174,363	100	3,016			465		1,861				(744)		345		0001
Purchased Call/SP 500 INDEX/SPX01P9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/15/2025	05/15/2026	1	175,073	100	2,959			361		6,601				(730)		307		0001
Purchased Call/SP 500 INDEX/SPX26R93	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/30/2025	05/29/2026	1	96,813	100	852			137		796				(211)		195		0001
Purchased Call/SP 500 INDEX/SPX009S60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/18/2026	1	36,535	100	592			77		751				(145)		66		0001
Purchased Call/SP 500 INDEX/SPX26R9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/12/2025	06/12/2026	1	60,270	100	542			108		256				(134)		135		0001
Purchased Call/SP 500 INDEX/SPX140J81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/30/2025	06/01/2026	1	42,653	100	717			120		985				(176)		88		0001
Purchased Call/SP 500 INDEX/SPX26R9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/27/2025	06/26/2026	1	49,710	100	447			107						(111)		121		0001
Purchased Call/SP 500 INDEX/SPX0094ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/01/2025	05/01/2026	1	582,726	100	4,429			368		6,773				(1,092)		849		0001
Purchased Call/SP 500 INDEX/SPX0028H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/21/2025	04/21/2026	1	2,124,914	100	10,200			562		6,152				(2,515)		2,548		0001
Purchased Call/SP 500 INDEX/SPX0036N2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/12/2025	05/12/2026	1	121,078	100	1,889			213		2,394				(466)		205		0001
Purchased Call/SP 500 INDEX/SPX26R9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/04/2025	06/04/2026	1	1,309,594	100	9,429			1,862		14,072				(2,325)		2,763		0001
Purchased Call/SP 500 INDEX/SPX0035N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/20/2025	05/20/2026	1	77,858	100	1,168			158		426				(288)		144		0001
Purchased Call/SP 500 INDEX/SPX26R9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/05/2026	1	347,145	100	5,763			1,040		7,275				(1,425)		738		0001
Purchased Call/SP 500 INDEX/SPX26R9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/16/2025	06/16/2026	1	188,513	100	1,725			361		2,949				(425)		435		0001
Purchased Call/SP 500 INDEX/SPX140TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/28/2025	04/28/2026	1	39,634	100	499			37		605				(123)		55		0001
Purchased Call/SP 500 INDEX/SPX140TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/11/2025	04/10/2026	1	533,660	100	3,796			93		11,382				(924)		442		0001
Purchased Call/SP 500 INDEX/SPX00290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/17/2025	04/17/2026	1	52,238	100	554			25		1,853				(137)		56		0001
Purchased Call/SP 500 INDEX/SPX0069SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/09/2025	05/11/2026	1	291,401	100	2,273			250		3,918				(557)		488		0001
Purchased Call/SP 500 INDEX/SPX26R9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/30/2025	06/30/2026	1	361,049	100	6,643			1,647		3,864				(1,638)		901		0001
Purchased Call/SP 500 INDEX/SPX0036N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	31,509	100	277			34		507				(69)		55		0001
Purchased Call/SP 500 INDEX/SPX26R9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/20/2025	06/22/2026	1	175,252	100	1,595			360		78				(391)		418		0001
Purchased Call/SP 500 INDEX/SPX140J59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/23/2025	05/22/2026	1	226,256	100	1,923			273		1,087				(476)		427		0001
Purchased Call/SP 500 INDEX/SPX005TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/12/2025	06/12/2026	1	15,916	100	283			57		254				(70)		36		0001
Purchased Call/SP 500 INDEX/SPX0096Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/04/2025	06/04/2026	1	326,333	100	5,972			1,053		8,784				(1,473)		689		0001
Purchased Call/SP 500 INDEX/SPX26ISR1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/17/2025	06/17/2026	1	876,168	100	7,886			1,677		12,153				(1,944)		2,025		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPXJ001S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2025	04/14/2026	1	34,188	100	509			18		2,284			126		33		0001
Purchased Call/S&P 500 INDEX/SPXJ001TPE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/29/2025	05/29/2026	1	335,852	100	2,989			480					737		675		0001
Purchased Call/S&P 500 INDEX/SPXJ400S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/22/2025	05/22/2026	1	202,987	100	1,766			250		379			435		383		0001
Purchased Call/S&P 500 INDEX/SPXJ400S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/02/2025	05/04/2026	1	256,706	100	2,002			182		5,520			491		392		0001
Purchased Call/S&P 500 INDEX/SPXJ406S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/10/2025	04/10/2026	1	478,144	100	3,251			81		13,350			802		396		0001
Purchased Call/S&P 500 INDEX/SPX26RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2026	06/08/2026	1	162,355	100	1,461			274		1,944			358		353		0001
Purchased Call/S&P 500 INDEX/SPXJ003P2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/21/2025	05/21/2026	1	33,439	100	284			41		149			73		62		0001
Purchased Call/S&P 500 INDEX/SPXJ400S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/11/2025	04/13/2026	1	72,443	100	514			17		2,352			126		68		0001
Purchased Call/S&P 500 INDEX/SPXJ400S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/05/2025	05/05/2026	1	14,467	100	114			11		260			28		22		0001
Purchased Call/S&P 500 INDEX/SPXJ000B8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/04/2025	04/06/2026	1	59,930	100	629			9		2,248			154		38		0001
Purchased Call/S&P 500 INDEX/SPXJ002B1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/17/2025	04/17/2026	1	661,224	100	4,364			193		7,059			1,076		714		0001
Purchased Call/S&P 500 INDEX/SPXJ006S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/09/2025	05/08/2026	1	628,745	100	4,904			504		11,504			1,213		1,014		0001
Purchased Call/S&P 500 INDEX/SPXJ400S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/15/2025	04/15/2026	1	33,881	100	471			18		1,858			116		34		0001
Purchased Call/S&P 500 INDEX/SPXJ000B3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/25/2025	04/24/2026	1	224,455	100	1,616			103		3,177			400		288		0001
Purchased Call/S&P 500 INDEX/SPXJ406S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/04/2025	04/02/2026	1	2,786,013	100	12,258			34		43,813			3,039		1,031		0001
Purchased Call/S&P 500 INDEX/SPXJ005B1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/03/2025	06/03/2026	1	232,555	100	3,744			650		2,948			923		487		0001
Purchased Call/S&P 500 INDEX/SPXJ017S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	40,956	100	737			173		651			182		99		0001
Purchased Call/S&P 500 INDEX/SPXJ002B4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/16/2025	04/16/2026	1	688,519	100	6,020			249		27,556			1,484		941		0001
Purchased Call/S&P 500 INDEX/SPXJ002B0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/17/2025	04/17/2026	1	17,253	100	236			10		622			58		19		0001
Purchased Call/S&P 500 INDEX/SPXJ002B1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/17/2025	04/20/2026	1	184,042	100	1,215			63		911			287		215		0001
Purchased Call/S&P 500 INDEX/SPXJ003B2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/25/2025	04/27/2026	1	137,194	100	988			71		12,691			242		187		0001
Purchased Call/S&P 500 INDEX/SPXJ005B1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/11/2025	06/11/2026	1	827,293	100	7,280			1,424		7,082			1,795		1,837		0001
Purchased Call/S&P 500 INDEX/SPX26BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/26/2025	06/26/2026	1	211,417	100	1,924			458		911			474		516		0001
Purchased Call/S&P 500 INDEX/SPXJ406S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/03/2025	04/02/2026	1	1,000,283	100	7,502			21		12,691			1,855		370		0001
Purchased Call/S&P 500 INDEX/SPXJ400S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/02/2025	05/01/2026	1	252,583	100	1,970			164		2,420			487		368		0001
Purchased Call/S&P 500 INDEX/SPXJ400S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/14/2025	05/14/2026	1	1,334,004	100	6,670			790		17,559			1,645		2,516		0001
Purchased Call/S&P 500 INDEX/SPXJ400S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/25/2025	06/25/2026	1	1,056,854	100	9,934			2,326		7,074			2,450		2,565		0001
Purchased Call/S&P 500 INDEX/SPXJ400S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/23/2025	05/22/2026	1	126,338	100	1,074			153		681			266		238		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/18/2025	06/18/2026	1	988,256	100	1,732			375		1,359			(427)		438		0001	
INDEX/SPX140IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/18/2025	06/18/2026	1	374,763	100	7,046			1,527		8,742			(1,737)		872		0001	
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/09/2025	04/09/2026	1	925,346	100	4,534			100		11,698			(1,118)		727		0001	
INDEX/SPX140SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/06/2026	1	215,904	100	1,943			351		2,766			(480)		459		0001	
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/29/2025	04/29/2026	1	508,230	100	3,761			290					(927)		716		0001	
INDEX/SPX140TS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/11/2025	04/10/2026	1	2,250,056	100	38,926			973		123,934			(9,625)		1,862		0001	
INDEX/SPX140IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/18/2025	06/18/2026	1	14,319	100	239			52		267			(59)		33		0001	
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/23/2025	06/23/2026	1	449,188	100	4,133			945		974			(1,019)		1,077		0001	
INDEX/SPX26IS96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BATIDEB66XK02031NB27	05/23/2025	05/26/2026	1	6,427	100	55			8		54			(13)		13		0001	
INDEX/SPY140ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/19/2025	05/19/2026	1	999,171	100	1,753			232		1,288			(432)		365		0001	
INDEX/SPX0035B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/18/2025	06/18/2026	1	1,336,615	100	10,025			2,172		6,715			(2,472)		3,109		0001	
INDEX/SPX26IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/13/2025	05/13/2026	1	2,152	100	34			4		88			(8)		4		0001	
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/30/2025	05/29/2026	1	476,707	100	4,195			676		99			(1,037)		958		0001	
INDEX/SPX140IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/22/2025	04/22/2026	1	384,650	100	2,308			134		1,264			(569)		472		0001	
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/02/2025	05/01/2026	1	238,543	100	1,861			155		1,893			(460)		348		0001	
INDEX/SPX140TS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/14/2025	05/14/2026	1	92,671	100	1,640			194		4,525			(404)		161		0001	
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/13/2025	05/13/2026	1	309,671	100	2,756			319		6,302			(680)		531		0001	
INDEX/SPX00360	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/12/2025	05/12/2026	1	395,624	100	3,402			384		2,514			(839)		671		0001	
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/30/2025	06/30/2026	1	420,790	100	3,703			918		46			(913)		1,051		0001	
INDEX/SPX26IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	02/13/2025	02/12/2027	1	1,189,000	100	26,396			11,557		6,180			(3,259)		5,949		0001	
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Commerce	06/18/2025	06/18/2026	1	1,145,000	42171.7	31,259			6,773		56,246			(7,708)		2,663		0001	
INDEX/SPX006SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/28/2025	09/28/2026	1	1,785,000	46247.3	46,946			23,279		47,382			(11,513)		6,265		0001	
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/22/2025	10/22/2026	1	1,182,000	46590.4	30,732			17,271		27,023			(7,578)		4,429		0001	
INDEX/SPX19IS4R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/29/2025	10/29/2026	1	1,559,000	47632	39,755			23,108		23,084			(9,802)		5,941		0001	
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Commerce	11/26/2025	11/27/2026	1	1,079,000	47427.1	28,378			18,866		19,596			(6,978)		4,384		0001	
INDEX/SPX00NIS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/02/2025	04/02/2026	1	148,069	5670.97	3,035			8		4,954			(748)		55		0001	
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2025	05/26/2026	1	351,652	5802.82	6,365			964		8,866			(1,557)		689		0001	
INDEX/SPX0170S2	Linked Annuity Hedge	N/A	Equity/Index																				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX21USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/22/2025	05/22/2026	1	1,560,932	5942.01	34,341			4,865		47,705			(8,468)		2,946		0001
Purchased Call1/S&P 500 INDEX/SPX017TS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/26/2026	1	199,811	6141.02	3,417			814		4,015			(842)		488		0001
Purchased Call1/S&P 500 INDEX/SPX1233Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2025	04/22/2026	1	259,820	5287.76	5,274			305		8,970			(1,301)		319		0001
Purchased Call1/S&P 500 INDEX/SPX017TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/26/2026	1	154,275	6141.02	3,332			794		3,938			(822)		377		0001
Purchased Call1/S&P 500 INDEX/SPX133SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/29/2026	1	639,086	6173.07	12,846			3,149		14,994			(3,150)		1,587		0001
Purchased Call1/S&P 500 INDEX/SPX1133SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/29/2026	1	145,084	6173.07	2,423			594		2,831			(594)		360		0001
Purchased Call1/S&P 500 INDEX/SPX131S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/23/2025	05/26/2026	1	175,995	5902.82	3,960			600		5,569			(968)		345		0001
Purchased Call1/S&P 500 INDEX/SPX139H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/15/2025	06/15/2026	1	537,988	5976.97	8,984			1,866		11,431			(2,203)		1,227		0001
Purchased Call1/S&P 500 INDEX/SPX003SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/02/2025	04/02/2026	1	116,091	5670.97	1,857			5		3,015			(458)		43		0001
Purchased Call1/S&P 500 INDEX/SPX017K3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2026	1	454,811	5287.76	7,641			442		12,815			(1,884)		558		0001
Purchased Call1/S&P 500 INDEX/SPX139S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/31/2025	07/31/2026	1	438,211	6339.39	7,467			2,503		7,811			(1,841)		1,270		0001
Purchased Call1/S&P 500 INDEX/SPX0179H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/01/2025	07/01/2026	1	562,882	6198.01	11,708			2,935		13,376			(2,887)		1,413		0001
Purchased Call1/S&P 500 INDEX/SPX174SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2025	08/06/2026	1	791,988	6345.06	12,910			4,517		13,473			(3,183)		2,345		0001
Purchased Call1/S&P 500 INDEX/SPX13X7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/10/2026	1	34,335	6398.45	450			162		461			(110)		103		0001
Purchased Call1/S&P 500 INDEX/SPX174L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/07/2026	1	128,845	6340	2,116			750		2,215			(522)		386		0001
Purchased Call1/S&P 500 INDEX/SPX0130S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/27/2025	08/27/2026	1	508,352	6481.4	8,235			3,358		7,992			(2,031)		1,624		0001
Purchased Call1/S&P 500 INDEX/SPX1789J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/11/2026	1	23,052	6387.47	396			179		360			(98)		77		0001
Purchased Call1/S&P 500 INDEX/SPX17080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/21/2026	1	1,497	6864.36	29			14		25			(7)		5		0001
Purchased Call1/S&P 500 INDEX/SPX17786	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/24/2026	1	471,160	6466.91	8,575			3,425		8,353			(2,103)		1,480		0001
Purchased Call1/S&P 500 INDEX/SPX00519J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/15/2025	08/17/2026	1	53,551	6449.8	707			269		683			(173)		165		0001
Purchased Call1/S&P 500 INDEX/SPX2123V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/12/2025	08/12/2026	1	238,428	6445.76	4,029			1,476		4,020			(894)		722		0001
Purchased Call1/S&P 500 INDEX/SPX17689	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/20/2025	08/20/2026	1	583,211	6395.78	9,565			3,715		9,646			(2,358)		1,819		0001
Purchased Call1/S&P 500 INDEX/SPX119S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/05/2025	08/05/2026	1	359,252	6399.19	5,696			1,977		6,129			(1,405)		1,057		0001
Purchased Call1/S&P 500 INDEX/SPX0096H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	09/01/2025	09/03/2026	1	996,184	6298.01	20,222			6,908		22,532			(4,969)		2,739		0001
Purchased Call1/S&P 500 INDEX/SPX131SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/24/2025	07/24/2026	1	402,241	6363.35	6,557			2,070		6,812			(1,677)		1,129		0001
Purchased Call1/S&P 500 INDEX/SPX1133SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/18/2025	07/20/2026	1	208,976	6296.79	3,469			1,051		3,742			(851)		576		0001
Purchased Call1/S&P 500 INDEX/SPX131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/30/2025	07/30/2026	1	598,781	6362.9	9,820			3,246		10,128			(2,421)		1,724		0001
Purchased Call1/S&P 500 INDEX/SPX119S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/02/2025	07/02/2026	1	779,215	6227.42	12,545			3,206		14,268			(3,093)		1,967		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDE/SP00549K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP40T08PU41 Societe Generale SA	09/10/2025	08/10/2026	1	74,172	6532.04	1,187			530		1,112			(283)			248	0001	
Purchased Call/SP 500 INDE/SP00519X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP40T08PU41 Societe Generale SA	08/15/2025	08/17/2026	1	30,605	6449.8	453			172		444			(111)			94	0001	
Purchased Call/SP 500 INDE/SP005136L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/29/2025	07/29/2026	1	671,105	6370.86	10,939			3,986		11,307			(2,697)			1,924	0001	
Purchased Call/SP 500 INDE/SP0E1TEST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/24/2025	09/24/2026	1	205,915	6637.97	3,315			1,607		2,954			(817)			717	0001	
Purchased Call/SP 500 INDE/SP01353X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/22/2025	07/22/2026	1	776,150	6309.62	12,884			3,975		13,794			(3,177)			2,159	0001	
Purchased Call/SP 500 INDE/SP01319L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/03/2025	08/03/2026	1	51,510	6238.01	670			229		745			(164)			151	0001	
Purchased Call/SP 500 INDE/SP01319P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/04/2025	09/04/2026	1	153,967	6502.08	2,417			1,045		2,289			(596)			505	0001	
Purchased Call/SP 500 INDE/SP01333J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/15/2025	09/15/2026	1	22,432	6615.28	294			135		261			(72)			76	0001	
Purchased Call/SP 500 INDE/SP01303J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/09/2025	07/09/2026	1	247,114	6263.26	3,979			1,085		4,430			(981)			647	0001	
Purchased Call/SP 500 INDE/SP013196	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/23/2025	07/23/2026	1	680,095	6358.91	11,630			3,820		12,201			(2,868)			1,900	0001	
Purchased Call/SP 500 INDE/SP01393V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/03/2025	07/06/2026	1	307,473	6279.35	4,981			1,317		5,478			(1,218)			793	0001	
Purchased Call/SP 500 INDE/SP01393U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/17/2025	07/17/2026	1	289,009	6297.36	4,711			1,396		5,080			(1,162)			786	0001	
Purchased Call/SP 500 INDE/SP0E1739U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/30/2026	1	45,773	6362.9	1,002			331		1,034			(247)			132	0001	
Purchased Call/SP 500 INDE/SP0A2732	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	EST P3U3PHI 6C71XBUI1 Canada	08/14/2025	08/14/2026	1	203,333	6468.54	3,497			1,308		3,445			(862)			621	0001	
Purchased Call/SP 500 INDE/SP08209M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	EST P3U3PHI 6C71XBUI1 Canada	08/21/2025	08/21/2026	1	556,867	6370.17	9,912			3,899		10,269			(2,444)			1,743	0001	
Purchased Call/SP 500 INDE/SP005191	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP40T08PU41 Societe Generale SA	08/15/2025	08/17/2026	1	220,894	6449.8	4,153			1,579		4,078			(1,018)			682	0001	
Purchased Call/SP 500 INDE/SP082091	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	EST P3U3PHI 6C71XBUI1 Canada	08/19/2025	08/19/2026	1	174,653	6411.37	2,847			1,098		2,884			(702)			543	0001	
Purchased Call/SP 500 INDE/SP017183	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/09/2026	1	50,927	6263.26	1,125			307		1,254			(278)			133	0001	
Purchased Call/SP 500 INDE/SP0E1785	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/24/2026	1	82,537	6466.91	1,089			435		1,061			(267)			261	0001	
Purchased Call/SP 500 INDE/SP0E1788J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2025	08/28/2026	1	467,497	6501.86	8,041			3,328		7,707			(1,993)			1,498	0001	
Purchased Call/SP 500 INDE/SP0E1755J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/13/2025	08/13/2026	1	848,872	6466.58	13,752			5,076		13,515			(3,391)			2,581	0001	
Purchased Call/SP 500 INDE/SP01723R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/16/2025	07/16/2026	1	388,604	6263.7	6,334			1,850		6,929			(1,562)			1,052	0001	
Purchased Call/SP 500 INDE/SP0A219K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	EST P3U3PHI 6C71XBUI1 Canada	07/15/2025	07/15/2026	1	312,246	6243.76	5,277			1,526		5,843			(1,301)			841	0001	
Purchased Call/SP 500 INDE/SP01393Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	08/31/2026	1	980,907	6460.26	9,411			3,951		9,253			(2,308)			1,881	0001	
Purchased Call/SP 500 INDE/SP013360	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/10/2025	07/10/2026	1	429,095	6280.46	6,908			1,914		7,626			(1,703)			1,129	0001	
Purchased Call/SP 500 INDE/SP013198	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/10/2026	1	493,657	6389.45	7,997			2,886		8,217			(1,961)			1,484	0001	
Purchased Call/SP 500 INDE/SP01319N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/01/2025	08/03/2026	1	213,146	6238.01	3,492			1,172		3,826			(842)			624	0001	
Purchased Call/SP 500 INDE/SP01335Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/17/2025	09/17/2026	1	125,669	6600.35	1,990			913		1,759			(483)			429	0001	

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Purchased Call/S&P 500 INDEX/SPX136SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/25/2025	09/25/2026	1	254,428	6804.72	4,086	2,008		2,008		3,704			(1,010)		888		0001
Purchased Call/S&P 500 INDEX/SPX0133SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/14/2025	09/14/2026	1	14,617	6584.29	237	108		108		215			(58)		49		0001
Purchased Call/S&P 500 INDEX/SPX0134S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/18/2025	09/18/2026	1	147,978	6631.96	2,530	1,192		1,192		2,224			(624)		506		0001
Purchased Call/S&P 500 INDEX/SPX0137S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/25/2025	07/27/2026	1	816,341	6386.64	10,046	3,238		3,238		10,283			(2,464)		1,752		0001
Purchased Call/S&P 500 INDEX/SPX0132S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/26/2025	08/26/2026	1	619,123	6465.94	10,463	4,237		4,237		10,201			(2,580)		1,971		0001
Purchased Call/S&P 500 INDEX/SPX0211SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7 PLOJ8HI 6C71XB11	09/15/2025	09/15/2026	1	111,961	6615.28	1,825	840		840		1,636			(450)		380		0001
Purchased Call/S&P 500 INDEX/SPX0053D0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	10/23/2025	10/23/2026	1	28,864	6736.44	600	375		375		551			(163)		112		0001
Purchased Call/S&P 500 INDEX/SPX0053D0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	12/18/2025	12/17/2026	1	88,470	6721	1,172	847		847		1,000			(290)		374		0001
Purchased Call/S&P 500 INDEX/SPX0215D0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7 PLOJ8HI 6C71XB11	11/14/2025	11/16/2026	1	127,480	6734.11	2,651	1,673		1,673		2,314			(650)		506		0001
Purchased Call/S&P 500 INDEX/SPX0053C0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	10/23/2025	10/23/2026	1	11,243	6738.44	181	103		103		152			(45)		42		0001
Purchased Call/S&P 500 INDEX/SPX0056S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	11/18/2025	11/18/2026	1	25,874	6617.32	329	209		209		307			(81)		103		0001
Purchased Call/S&P 500 INDEX/SPX0176H1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2025	10/16/2026	1	79,816	6829.07	1,636	887		887		1,485			(403)		295		0001
Purchased Call/S&P 500 INDEX/SPX017KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2025	11/06/2026	1	50,010	6720.32	765	464		464		666			(189)		194		0001
Purchased Call/S&P 500 INDEX/SPX017N6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/14/2025	11/16/2026	1	266,835	6734.11	3,869	2,441		2,441		3,389			(949)		1,059		0001
Purchased Call/S&P 500 INDEX/SPX017N66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/13/2025	11/13/2026	1	85,282	6737.49	1,083	678		678		947			(267)		336		0001
Purchased Call/S&P 500 INDEX/SPX0170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/26/2025	11/27/2026	1	325,366	6612.61	5,173	3,439		3,439		4,252			(1,272)		1,322		0001
Purchased Call/S&P 500 INDEX/SPX017N6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/23/2026	1	462,818	6602.99	8,331	5,416		5,416		7,910			(2,043)		1,865		0001
Purchased Call/S&P 500 INDEX/SPX0170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/16/2026	1	23,446	6800.26	300	214		214		252			(74)		99		0001
Purchased Call/S&P 500 INDEX/SPX017N67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/13/2025	11/13/2026	1	287,207	6737.49	4,005	2,526		2,526		3,527			(985)		1,054		0001
Purchased Call/S&P 500 INDEX/SPX0071S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	21G119DL770XHC3ZE78	10/22/2025	10/22/2026	1	67,743	6669.4	1,466	819		819		1,252			(359)		254		0001
Purchased Call/S&P 500 INDEX/SPX005P89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	12/19/2025	12/21/2026	1	628,910	6834.5	13,710	9,971		9,971		11,135			(3,362)		2,679		0001
Purchased Call/S&P 500 INDEX/SPX017N6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/19/2025	11/19/2026	1	212,106	6642.16	4,327	2,765		2,765		4,006			(1,067)		847		0001
Purchased Call/S&P 500 INDEX/SPX0170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2025	12/18/2026	1	9,681	6774.76	124	90		90		106			(31)		41		0001
Purchased Call/S&P 500 INDEX/SPX0170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/26/2025	11/27/2026	1	33,060	6612.61	721	479		479		588			(177)		134		0001
Purchased Call/S&P 500 INDEX/SPX005P88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	12/19/2025	12/21/2026	1	152,659	6864.5	2,200	1,665		1,665		1,871			(562)		650		0001
Purchased Call/S&P 500 INDEX/SPX017N60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/12/2025	11/12/2026	1	415,884	6650.92	8,401	5,207		5,207		6,613			(2,071)		1,636		0001
Purchased Call/S&P 500 INDEX/SPX005J8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	11/28/2025	11/30/2026	1	182,853	6649.09	3,279	2,195		2,195		2,585			(804)		788		0001
Purchased Call/S&P 500 INDEX/SPX017N61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/23/2026	1	70,381	6602.99	1,577	1,025		1,025		1,494			(387)		284		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDEX/SP00059N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/11/2025	.12/11/2026	1	161,232	6801	3,160	.....	.....	2,223	.....	2,404	.....	.....	.....	(779)	.....	.....674	.....	0001
Purchased Call1/SP 500 INDEX/SP00059L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/20/2025	.11/20/2026	1	91,705	6538.76	1,440	.....	.....	929	.....	1,388	.....	.....	.....	(355)	.....	.....367	.....	0001
Purchased Call1/SP 500 INDEX/SP000597	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/19/2025	.12/21/2026	1	25,680	6834.5	329	.....	.....	239	.....	270	.....	.....	.....	(81)	.....	.....109	.....	0001
Purchased Call1/SP 500 INDEX/SP00059E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/18/2025	.12/17/2026	1	226,807	6721	3,640	.....	.....	2,629	.....	3,107	.....	.....	.....	(900)	.....	.....959	.....	0001
Purchased Call1/SP 500 INDEX/SP00059I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.11/11/2025	.11/11/2026	1	200,793	6846.61	3,173	.....	.....	1,958	.....	2,524	.....	.....	.....	(782)	.....	.....788	.....	0001
Purchased Call1/SP 500 INDEX/SP000598	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/10/2025	.12/10/2026	1	341,367	6886.68	7,510	.....	.....	5,234	.....	5,736	.....	.....	.....	(1,852)	.....	.....1,424	.....	0001
Purchased Call1/SP 500 INDEX/SP00059R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.11/19/2025	.11/19/2026	1	489,084	6842.16	7,238	.....	.....	4,626	.....	6,698	.....	.....	.....	(1,785)	.....	.....1,954	.....	0001
Purchased Call1/SP 500 INDEX/SP00059Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.11/06/2025	.11/06/2026	1	380,256	6720.32	8,089	.....	.....	4,914	.....	6,999	.....	.....	.....	(1,997)	.....	.....1,476	.....	0001
Purchased Call1/SP 500 INDEX/SP00059Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.11/20/2025	.11/20/2026	1	161,030	6538.76	3,237	.....	.....	2,089	.....	3,164	.....	.....	.....	(798)	.....	.....645	.....	0001
Purchased Call1/SP 500 INDEX/SP00059X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.12/15/2025	.12/15/2026	1	556,343	6816.51	8,512	.....	.....	6,050	.....	7,019	.....	.....	.....	(2,089)	.....	.....2,343	.....	0001
Purchased Call1/SP 500 INDEX/SP00059Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.11/12/2025	.11/12/2026	1	275,225	6850.92	3,908	.....	.....	2,422	.....	3,129	.....	.....	.....	(964)	.....	.....1,083	.....	0001
Purchased Call1/SP 500 INDEX/SP00059B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.11/13/2025	.11/13/2026	1	182,964	6737.49	3,641	.....	.....	2,279	.....	3,158	.....	.....	.....	(888)	.....	.....721	.....	0001
Purchased Call1/SP 500 INDEX/SP00059T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.11/25/2025	.11/25/2026	1	63,653	6765.88	713	.....	.....	469	.....	612	.....	.....	.....	(176)	.....	.....258	.....	0001
Purchased Call1/SP 500 INDEX/SP00059N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.11/28/2025	.11/27/2026	1	7,876	6849.09	102	.....	.....	68	.....	80	.....	.....	.....	(25)	.....	.....32	.....	0001
Purchased Call1/SP 500 INDEX/SP00059G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/10/2025	.12/10/2026	1	46,077	6886.68	608	.....	.....	424	.....	474	.....	.....	.....	(150)	.....	.....192	.....	0001
Purchased Call1/SP 500 INDEX/SP000590	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.11/28/2025	.11/27/2026	1	282,473	6849.09	4,265	.....	.....	2,844	.....	3,323	.....	.....	.....	(1,055)	.....	.....1,148	.....	0001
Purchased Call1/SP 500 INDEX/SP00059K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.11/28/2025	.11/27/2026	1	34,236	6849.09	733	.....	.....	488	.....	574	.....	.....	.....	(181)	.....	.....139	.....	0001
Purchased Call1/SP 500 INDEX/SP00059J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/30/2025	.12/30/2026	1	69,543	6886.24	897	.....	.....	677	.....	691	.....	.....	.....	(221)	.....	.....301	.....	0001
Purchased Call1/SP 500 INDEX/SP00059Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/05/2025	.12/07/2026	1	76,797	6870.4	1,175	.....	.....	809	.....	910	.....	.....	.....	(288)	.....	.....318	.....	0001
Purchased Call1/SP 500 INDEX/SP00059Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/08/2025	.10/08/2026	1	336,414	6753.72	5,416	.....	.....	2,835	.....	4,447	.....	.....	.....	(1,336)	.....	.....1,217	.....	0001
Purchased Call1/SP 500 INDEX/SP00059B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.12/17/2025	.12/17/2026	1	257,067	6721.43	6,350	.....	.....	4,548	.....	5,590	.....	.....	.....	(1,566)	.....	.....1,087	.....	0001
Purchased Call1/SP 500 INDEX/SP000597	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/10/2025	.12/10/2026	1	153,390	6886.68	2,684	.....	.....	1,871	.....	2,074	.....	.....	.....	(662)	.....	.....640	.....	0001
Purchased Call1/SP 500 INDEX/SP00059R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.11/28/2025	.11/30/2026	1	86,167	6849.09	1,930	.....	.....	1,292	.....	1,501	.....	.....	.....	(473)	.....	.....352	.....	0001
Purchased Call1/SP 500 INDEX/SP00059Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/15/2025	.10/15/2026	1	686,691	6671.06	9,805	.....	.....	5,321	.....	8,557	.....	.....	.....	(2,418)	.....	.....2,345	.....	0001
Purchased Call1/SP 500 INDEX/SP00059C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/03/2025	.12/03/2026	1	184,295	6849.72	2,801	.....	.....	1,888	.....	2,215	.....	.....	.....	(691)	.....	.....758	.....	0001
Purchased Call1/SP 500 INDEX/SP00059Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/24/2025	.10/26/2026	1	26,643	6791.69	445	.....	.....	255	.....	353	.....	.....	.....	(109)	.....	.....101	.....	0001
Purchased Call1/SP 500 INDEX/SP000590	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/31/2025	.11/02/2026	1	715,839	6840.2	15,605	.....	.....	9,243	.....	11,971	.....	.....	.....	(3,827)	.....	.....2,753	.....	0001
Purchased Call1/SP 500 INDEX/SP00059C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/22/2025	.10/22/2026	1	270,401	6699.4	4,164	.....	.....	2,340	.....	3,572	.....	.....	.....	(1,027)	.....	.....1,013	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP'01355	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.11/07/2025	.11/09/2026	1	173,824	 6728.8	 2,660	 1,831	.....	..... 1,631	.....	..... 2,266	.....	.....	..... (632)	.....	..... 679	.....	0001
Purchased Call/S&P 500 INDEX/SP'01355	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.10/30/2025	.10/30/2026	1	328,549	 6822.34	 5,717	 3,357	.....	..... 3,357	.....	..... 4,490	.....	.....	..... (1,410)	.....	..... 1,255	.....	0001
Purchased Call/S&P 500 INDEX/SP'01359	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7LUP517OUK573	.10/09/2025	.10/09/2026	1	56,366	 6735.11	 902	 478	.....	.....	.....	..... 759	.....	.....	..... (222)	.....	..... 204	.....	0001
Purchased Call/S&P 500 INDEX/SP'01359	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7LUP517OUK573	.10/01/2025	.10/01/2026	1	290,553	 6711.2	 6,014	 3,032	.....	..... 3,032	.....	..... 5,034	.....	.....	..... (1,483)	.....	..... 1,031	.....	0001
Purchased Call/S&P 500 INDEX/SP'01364	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.12/26/2025	.12/28/2026	1	237,279	 6829.94	 3,796	 2,834	.....	..... 2,834	.....	..... 2,826	.....	.....	..... (931)	.....	..... 1,024	.....	0001
Purchased Call/S&P 500 INDEX/SP'0135N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.10/31/2025	.11/02/2026	1	57,987	 6840.2	 928	 550	.....	..... 550	.....	..... 715	.....	.....	..... (228)	.....	..... 223	.....	0001
Purchased Call/S&P 500 INDEX/SP'009K31	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1BXP40TD8PU41	.12/01/2025	.12/01/2026	1	451,009	 6812.63	 7,036	 4,729	.....	..... 4,729	.....	..... 5,786	.....	.....	..... (1,735)	.....	..... 1,948	.....	0001
Purchased Call/S&P 500 INDEX/SP'01351	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.10/29/2025	.10/29/2026	1	191,734	 6890.59	 4,122	 2,386	.....	..... 2,386	.....	..... 2,995	.....	.....	..... (1,016)	.....	..... 731	.....	0001
Purchased Call/S&P 500 INDEX/SP'009K38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.....	.12/02/2025	.12/02/2026	1	90,106	 6829.37	 1,424	 961	.....	..... 961	.....	..... 1,164	.....	.....	..... (351)	.....	..... 370	.....	0001
Purchased Call/S&P 500 INDEX/SP'0138Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/18/2025	.11/18/2026	1	572,701	 6617.32	 8,991	 5,722	.....	..... 5,722	.....	..... 8,416	.....	.....	..... (2,217)	.....	..... 2,283	.....	0001
Purchased Call/S&P 500 INDEX/SP'009K62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7LUP517OUK573	.10/24/2025	.10/26/2026	1	215,315	 6791.69	 4,371	 2,505	.....	..... 2,505	.....	..... 3,504	.....	.....	..... (1,072)	.....	..... 815	.....	0001
Purchased Call/S&P 500 INDEX/SP'0138Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.10/10/2025	.10/12/2026	1	163,699	 6552.51	 2,881	 1,544	.....	..... 1,544	.....	..... 2,703	.....	.....	..... (707)	.....	..... 598	.....	0001
Purchased Call/S&P 500 INDEX/SP'0139Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.10/15/2025	.10/15/2026	1	18,799	 6671.06	 243	 132	.....	..... 132	.....	..... 213	.....	.....	..... (60)	.....	..... 69	.....	0001
Purchased Call/S&P 500 INDEX/SP'0138L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.10/03/2025	.10/05/2026	1	31,043	 6715.79	 435	 224	.....	..... 224	.....	..... 362	.....	.....	..... (107)	.....	..... 111	.....	0001
Purchased Call/S&P 500 INDEX/SP'0138B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.10/16/2025	.10/16/2026	1	23,716	 6829.07	 379	 208	.....	..... 208	.....	..... 341	.....	.....	..... (94)	.....	..... 88	.....	0001
Purchased Call/S&P 500 INDEX/SP'0135T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.10/17/2025	.10/19/2026	1	6,397	 6664.01	 107	 59	.....	..... 59	.....	..... 93	.....	.....	..... (26)	.....	..... 24	.....	0001
Purchased Call/S&P 500 INDEX/SP'00536F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/18/2025	.12/17/2026	1	40,848	 6721	 824	 595	.....	..... 595	.....	..... 703	.....	.....	..... (204)	.....	..... 173	.....	0001
Purchased Call/S&P 500 INDEX/SP'0139L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.12/11/2025	.12/11/2026	1	262,445	 6801	 4,330	 3,047	.....	..... 3,047	.....	..... 3,277	.....	.....	..... (1,068)	.....	..... 1,097	.....	0001
Purchased Call/S&P 500 INDEX/SP'01394	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.12/12/2025	.12/14/2026	1	87,615	 6827.41	 1,341	 949	.....	..... 949	.....	..... 1,077	.....	.....	..... (329)	.....	..... 388	.....	0001
Purchased Call/S&P 500 INDEX/SP'01386	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.10/02/2025	.10/02/2026	1	18,869	 6715.35	 340	 173	.....	..... 173	.....	..... 281	.....	.....	..... (84)	.....	..... 67	.....	0001
Purchased Call/S&P 500 INDEX/SP'009L0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/09/2025	.12/09/2026	1	664,738	 6840.51	 10,636	 7,384	.....	..... 7,384	.....	..... 8,540	.....	.....	..... (2,623)	.....	..... 2,767	.....	0001
Purchased Call/S&P 500 INDEX/SP'01360	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.12/03/2025	.12/03/2026	1	254,827	 6849.72	 5,020	 3,402	.....	..... 3,402	.....	..... 3,936	.....	.....	..... (1,238)	.....	..... 1,048	.....	0001
Purchased Call/S&P 500 INDEX/SP'0135C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.11/05/2025	.11/05/2026	1	213,789	 6796.29	 3,207	 1,926	.....	..... 1,926	.....	..... 2,591	.....	.....	..... (791)	.....	..... 828	.....	0001
Purchased Call/S&P 500 INDEX/SP'0136B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.12/26/2025	.12/28/2026	1	239,191	 6829.94	 5,238	 3,911	.....	..... 3,911	.....	..... 3,871	.....	.....	..... (1,285)	.....	..... 1,032	.....	0001
Purchased Call/S&P 500 INDEX/SP'009FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE1BXP40TD8PU41	.11/06/2025	.11/06/2026	1	160,634	 6720.32	 2,072	 1,257	.....	..... 1,257	.....	..... 1,797	.....	.....	..... (511)	.....	..... 624	.....	0001
Purchased Call/S&P 500 INDEX/SP'0136S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.12/24/2025	.12/24/2026	1	556,766	 6832.05	 13,919	 10,323	.....	..... 10,323	.....	..... 10,101	.....	.....	..... (3,432)	.....	..... 2,385	.....	0001
Purchased Call/S&P 500 INDEX/SP'0135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROKSP63	.11/05/2025	.11/05/2026	1	11,393	 6796.29	 147	 88	.....	..... 88	.....	..... 119	.....	.....	..... (36)	.....	..... 44	.....	0001
Purchased Call/S&P 500 INDEX/SP'0136U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7LUP517OUK573	.11/25/2025	.11/25/2026	1	276,172	 6765.88	 4,778	 3,141		 3,141		 4,075			 (1,178)		 1,117		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDEX/SPX013534	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBMPROK5P83	11/07/2025	11/09/2026	1	36,402	6728.8	466			286		400			(114)			142	0001	
Purchased Call1/SP 500 INDEX/SPX01703X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP5170UK5573	12/18/2025	12/18/2026	1	100,347	6774.76	2,328			1,883		1,975			(574)			425	0001	
Purchased Call1/SP 500 INDEX/SPX00506H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/14/2026	1	199,260	6827.41	4,085			2,882		3,302			(1,002)			838	0001	
Purchased Call1/SP 500 INDEX/SPX013F9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBMPROK5P83	11/05/2025	11/05/2026	1	191,897	6796.29	4,030			2,420		3,222			(994)			743	0001	
INDEX/SPX00506X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2025	12/18/2026	1	543,518	6774.76	9,783			7,073		8,307			(2,412)			2,302	0001	
Purchased Call1/SP 500 INDEX/SPX013036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBMPROK5P83	12/31/2025	12/31/2026	1	314,299	6845.5	5,217			3,971		4,163			(1,286)			1,364	0001	
Purchased Call1/SP 500 INDEX/SPX01303U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBMPROK5P83	10/17/2025	10/19/2026	1	67,713	6684.01	1,456			806		1,267			(357)			252	0001	
Purchased Call1/SP 500 INDEX/SPX01703D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP5170UK5573	12/16/2025	12/16/2026	1	401,839	6800.26	6,148			4,387		5,130			(1,516)			1,696	0001	
INDEX/SPX01379I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBMPROK5P83	10/01/2025	10/01/2026	1	588,496	6711.2	7,709			3,887		6,424			(1,901)			2,089	0001	
Purchased Call1/SP 500 INDEX/SPX01304S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBMPROK5P83	10/15/2025	10/15/2026	1	288,182	6671.06	5,820			3,158		5,046			(1,435)			988	0001	
Purchased Call1/SP 500 INDEX/SPX013063	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBMPROK5P83	11/14/2025	11/16/2026	1	40,449	6734.11	514			324		443			(126)			161	0001	
Purchased Call1/SP 500 INDEX/SPX013F98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBMPROK5P83	11/04/2025	11/04/2026	1	495,200	6771.55	7,725			4,618		6,360			(1,905)			1,914	0001	
INDEX/SPX01306R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBMPROK5P83	12/24/2025	12/24/2026	1	452,380	6932.05	6,017			4,462		4,462			(1,484)			1,938	0001	
INDEX/SPX01306K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBMPROK5P83	12/23/2025	12/23/2026	1	491,194	6909.79	6,533			4,800		4,916			(1,611)			2,101	0001	
Purchased Call1/SP 500 INDEX/SPX013067	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBMPROK5P83	12/31/2025	12/31/2026	1	486,743	6845.5	10,416			7,928		8,262			(2,568)			2,112	0001	
INDEX/SPX02149D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	10/29/2025	10/29/2026	1	51,200	6890.59	891			518		658			(220)			195	0001	
INDEX/SPX02168Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	12/31/2025	12/31/2026	1	51,176	6845.5	665			506		540			(164)			222	0001	
INDEX/SPX02168S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	12/30/2025	12/30/2026	1	211,002	6896.24	3,693			2,785		2,857			(910)			914	0001	
Purchased Call1/SP 500 INDEX/SPX02179D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	12/04/2025	12/04/2026	1	41,930	6857.12	939			643		737			(232)			173	0001	
INDEX/SPX02168Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	12/04/2025	12/04/2026	1	35,337	6857.12	625			428		496			(154)			146	0001	
Purchased Call1/SP 500 INDEX/SPX01306L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBMPROK5P83	12/23/2025	12/23/2026	1	8,285	6909.79	166			122		123			(41)			35	0001	
INDEX/SPX005036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1BXP40TD8PU41	12/08/2025	12/08/2026	1	1,654,000	6846.51	28,945			20,014		23,012			(7,137)			6,872	0001	
Purchased Call1/SP 500 INDEX/SPX00506L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1BXP40TD8PU41	12/29/2025	12/28/2026	1	1,390,000	6905.74	25,576			19,147		19,728			(6,324)			6,000	0001	
Purchased Call1/SP 500 INDEX/SPX013E9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBMPROK5P83	11/03/2025	11/02/2026	1	1,077,000	6851.97	15,509			9,211		11,925			(3,835)			4,143	0001	
Purchased Call1/SP 500 INDEX/SPX01306A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPUBMPROK5P83	12/22/2025	12/22/2026	1	1,927,000	6878.49	31,410			22,930		24,123			(7,745)			8,225	0001	
INDEX/SPX02168L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	03/04/2026	03/04/2027	1	489,367	6869.5		8,075		7,496		6,640			(597)			2,355	0001	
Purchased Call1/SP 500 INDEX/SPX01728T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP5170UK5573	02/27/2026	03/01/2027	1	154,824	6878.88		2,446		2,251		2,009			(213)			742	0001	
INDEX/SPX017167	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP5170UK5573	02/20/2026	02/22/2027	1	195,481	6909.51		3,225		2,906		2,574			(343)			927	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year's (Amortization)/ Accretion	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/5SP 500 INDE/5P\$E05365	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02N1EB1B/P40TDBP/U41	03/18/2026	03/18/2027	1	297,914	6624.7	5,124	5,124		4,955		4,801			(183)			1,463	0001	
Purchased Call1/5SP 500 INDE/5P\$E1765V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	65G5EF7UP5/70UK5573	01/22/2026	01/22/2027	1	227,613	6913.35	4,530	4,530		3,714		3,520			(844)			1,027	0001	
Purchased Call1/5SP 500 INDE/5P\$E1705E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	65G5EF7UP5/70UK5573	01/08/2026	01/08/2027	1	130,627	6921.46	2,338	2,338		1,827		1,811			(525)			575	0001	
Purchased Call1/5SP 500 INDE/5P\$E1758B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	65G5EF7UP5/70UK5573	03/13/2026	03/15/2027	1	261,584	6632.19	4,081	4,081		3,912		3,841			(200)			1,279	0001	
Purchased Call1/5SP 500 INDE/5P\$E1750	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	65G5EF7UP5/70UK5573	02/12/2026	02/12/2027	1	76,421	6682.76	1,322	1,322		1,164		1,113			(170)			357	0001	
Purchased Call1/5SP 500 INDE/5P\$E21852	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U8PH/GC71XB11	02/25/2026	02/25/2027	1	225,988	6946.13	4,814	4,814		4,376		3,696			(448)			1,076	0001	
Purchased Call1/5SP 500 INDE/5P\$E1758	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	65G5EF7UP5/70UK5573	01/23/2026	01/25/2027	1	53,372	6915.61	1,041	1,041		857		813			(190)			242	0001	
Purchased Call1/5SP 500 INDE/5P\$E1758M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	65G5EF7UP5/70UK5573	01/14/2026	01/14/2027	1	22,436	6926.6	406	406		322		311			(85)			100	0001	
Purchased Call1/5SP 500 INDE/5P\$E21856	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U8PH/GC71XB11	02/27/2026	03/01/2027	1	240,394	6678.88	4,952	4,952		4,556		4,039			(432)			1,152	0001	
Purchased Call1/5SP 500 INDE/5P\$X00589	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/29/2026	01/29/2027	1	415,088	6969.01	7,887	7,887		6,620		5,889			(1,318)			1,884	0001	
Purchased Call1/5SP 500 INDE/5P\$X0139V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/08/2027	1	456,447	6932.3	7,623	7,623		6,573		5,893			(1,101)			2,117	0001	
Purchased Call1/5SP 500 INDE/5P\$X0053S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02N1EB1B/P40TDBP/U41	02/11/2026	02/11/2027	1	378,342	6941.47	8,134	8,134		7,081		6,307			(1,070)			1,763	0001	
Purchased Call1/5SP 500 INDE/5P\$E2103M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/12/2026	03/12/2027	1	233,224	6672.62	4,408	4,408		4,213		4,123			(229)			1,135	0001	
Purchased Call1/5SP 500 INDE/5P\$E21851	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U8PH/GC71XB11	02/25/2026	02/25/2027	1	130,189	6946.13	2,070	2,070		1,882		1,606			(193)			620	0001	
Purchased Call1/5SP 500 INDE/5P\$X00282	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/09/2026	01/11/2027	1	37,972	6966.28	623	623		489		466			(137)			168	0001	
Purchased Call1/5SP 500 INDE/5P\$E17650	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	65G5EF7UP5/70UK5573	03/20/2026	03/22/2027	1	120,679	6506.48	2,172	2,172		2,124		2,141			(65)			596	0001	
Purchased Call1/5SP 500 INDE/5P\$E21031	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U8PH/GC71XB11	03/11/2026	03/11/2027	1	411,805	6775.8	7,083	7,083		6,712		6,254			(388)			2,002	0001	
Purchased Call1/5SP 500 INDE/5P\$E17X5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	65G5EF7UP5/70UK5573	01/15/2026	01/15/2027	1	224,931	6944.47	4,206	4,206		3,377		3,180			(864)			1,002	0001	
Purchased Call1/5SP 500 INDE/5P\$E1765U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	65G5EF7UP5/70UK5573	01/22/2026	01/22/2027	1	801,186	6913.35	12,098	12,098		9,920		9,446			(2,254)			3,614	0001	
Purchased Call1/5SP 500 INDE/5P\$X00P50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/27/2026	03/29/2027	1	104,343	6968.85	1,659	1,659		1,654		1,735			(18)			520	0001	
Purchased Call1/5SP 500 INDE/5P\$E21859	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U8PH/GC71XB11	01/02/2026	01/04/2027	1	597,577	6668.47	9,920	9,920		7,597		7,987			(2,379)			2,612	0001	
Purchased Call1/5SP 500 INDE/5P\$E17069	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	65G5EF7UP5/70UK5573	02/19/2026	02/19/2027	1	405,811	6861.89	7,061	7,061		6,337		5,809			(774)			1,915	0001	
Purchased Call1/5SP 500 INDE/5P\$E17269	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	65G5EF7UP5/70UK5573	02/26/2026	02/26/2027	1	308,571	6908.86	6,202	6,202		5,687		4,944			(561)			1,471	0001	
Purchased Call1/5SP 500 INDE/5P\$X00584	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02N1EB1B/P40TDBP/U41	01/07/2026	01/07/2027	1	186,293	6920.93	2,664	2,664		2,062		2,081			(606)			819	0001	
Purchased Call1/5SP 500 INDE/5P\$P1300S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/08/2027	1	345,410	6740.02	5,665	5,665		5,321		4,964			(386)			1,672	0001	
Purchased Call1/5SP 500 INDE/5P\$E17TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	65G5EF7UP5/70UK5573	01/07/2026	01/07/2027	1	137,235	6920.93	2,772	2,772		2,146		2,141			(630)			603	0001	
Purchased Call1/5SP 500 INDE/5P\$X0068R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/05/2026	02/05/2027	1	314,222	6798.4	6,442	6,442		5,532		5,546			(953)			1,450	0001	
Purchased Call1/5SP 500 INDE/5P\$X00C38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/05/2026	03/05/2027	1	149,210	6930.71	2,462	2,462		2,305		2,076			(175)			719	0001	

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Purchased Call1/SP 500 INDEX/SPX0139S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/13/2026	02/16/2027	1	10,110	6636.17		205		181		169			(26)			47	0001	
Purchased Call1/SP 500 INDEX/SPX170BF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2027	1	98,624	6921.46		2,337		1,826		1,792			(525)			434	0001	
Purchased Call1/SP 500 INDEX/SPX013194	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/28/2026	01/28/2027	1	167,201	6978.03		3,060		2,546		2,247			(520)			762	0001	
Purchased Call1/SP 500 INDEX/SPX0136A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	02/01/2027	1	169,771	6939.03		2,801		2,361		2,133			(458)			778	0001	
Purchased Call1/SP 500 INDEX/SPX0139S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/09/2026	02/09/2027	1	742,612	6964.82		13,516		11,691		10,144			(1,851)			3,449	0001	
Purchased Call1/SP 500 INDEX/SPX0131S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/28/2026	01/28/2027	1	257,135	6978.03		5,477		4,557		3,993			(930)			1,171	0001	
Purchased Call1/SP 500 INDEX/SPX193ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/08/2027	1	24,960	6740.02		504		474		443			(34)			121	0001	
Purchased Call1/SP 500 INDEX/SPX0136S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/04/2026	02/04/2027	1	239,865	6982.72		5,172		4,403		4,127			(779)			1,354	0001	
Purchased Call1/SP 500 INDEX/SPX0139B8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	01/04/2027	1	413,040	6958.47		8,756		6,706		6,948			(2,100)			1,806	0001	
Purchased Call1/SP 500 INDEX/SPX17S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2026	01/25/2027	1	12,671	6915.61		198		163		155			(36)			57	0001	
Purchased Call1/SP 500 INDEX/SPX17Z97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/13/2026	02/16/2027	1	215,349	6936.17		3,467		3,066		2,913			(433)			1,011	0001	
Purchased Call1/SP 500 INDEX/SPX193S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/26/2026	03/25/2027	1	159,217	6477.16		2,834		2,818		2,853			(39)			790	0001	
Purchased Call1/SP 500 INDEX/SPX00293	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/09/2026	01/11/2027	1	54,698	6966.28		1,220		958		899			(289)			242	0001	
Purchased Call1/SP 500 INDEX/SPX179N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/14/2026	01/14/2027	1	104,668	6926.6		2,229		1,769		1,703			(464)			466	0001	
Purchased Call1/SP 500 INDEX/SPX019S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/05/2026	02/05/2027	1	12,118	6798.4		161		138		137			(24)			56	0001	
Purchased Call1/SP 500 INDEX/SPX179U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/15/2026	01/15/2027	1	131,667	6944.47		1,778		1,427		1,358			(365)			587	0001	
Purchased Call1/SP 500 INDEX/SPX179C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/16/2026	01/19/2027	1	155,922	6940.01		2,838		2,291		2,146			(571)			700	0001	
Purchased Call1/SP 500 INDEX/SPX194U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/25/2026	03/25/2027	1	143,908	6591.9		2,389		2,356		2,260			(39)			714	0001	
Purchased Call1/SP 500 INDEX/SPX193S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/19/2026	03/19/2027	1	305,924	6906.49		4,772		4,653		4,511			(157)			1,504	0001	
Purchased Call1/SP 500 INDEX/SPX0136B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	02/01/2027	1	116,517	6939.03		2,540		2,141		1,923			(415)			534	0001	
Purchased Call1/SP 500 INDEX/SPX051S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/02/2026	03/01/2027	1	1,930,000	6981.62		32,940		30,392		26,846			(2,624)			8,766	0001	
Purchased Call1/SP 500 INDEX/SPX055C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/18/2024	12/18/2026	1	310,230	5872.16		15,698		5,628		18,558			(1,935)			1,314	0001	
Purchased Call1/SP 500 INDEX/SPX42D9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/02/2024	11/27/2026	1	541,236	6008		30,669		10,180		34,852			(3,807)			2,199	0001	
Purchased Call1/SP 500 INDEX/SPX1009A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/20/2024	11/20/2026	1	56,931	5917.11		3,495		1,118		4,280			(431)			286	0001	
Purchased Call1/SP 500 INDEX/SPX605/9W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/23/2024	10/23/2026	1	242,058	5797.42		12,926		3,640		16,334			(1,594)			909	0001	
Purchased Call1/SP 500 INDEX/SPX05460	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/26/2024	11/20/2026	1	338,336	5965		19,709		6,369		22,744			(2,450)			1,355	0001	
Purchased Call1/SP 500 INDEX/SPX100J6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	11/29/2024	12/01/2026	1	171,657	6032.38		9,973		3,343		11,594			(1,226)			703	0001	
Purchased Call1/SP 500 INDEX/SPX424SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/04/2024	10/30/2026	1	196,818	5721		12,754		3,740		16,467			(1,583)			752	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/12/2024	.11/11/2026	1	389,503	5926	17,867			5,505		20,880			(2,206)		1,411		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/09/2024	.12/04/2026	1	234,676	6088	13,918			4,755		16,019			(1,728)		967		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.11/14/2024	.11/13/2026	1	94,526	5985	4,639			1,446		5,546			(573)		373		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.10/25/2024	.10/23/2026	1	39,535	5808.12	1,925			545		2,389			(238)		149		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/24/2024	.12/24/2026	1	92,659	6040.04	4,624			1,688		5,241			(570)		397		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm.	.10/31/2024	.10/30/2026	1	151,546	5831	6,644			1,943		8,525			(820)		579		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm.	.11/11/2024	.11/06/2026	1	63,423	5985	4,003			1,212		4,829			(497)		246		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/18/2024	.10/16/2026	1	44,138	5848	2,037			557		2,513			(252)		163		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.12/30/2024	.12/24/2026	1	254,887	5994	16,989			6,291		20,257			(2,112)		1,082		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/03/2024	.12/03/2026	1	84,428	6049.88	3,715			1,255		4,219			(488)		347		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/06/2024	.11/06/2026	1	96,394	5929.04	5,350			1,609		6,427			(660)		374		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.11/15/2024	.11/17/2026	1	28,557	5970.62	1,490			471		1,818			(183)		118		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/11/2024	.12/11/2026	1	261,718	6084.19	14,133			4,931		15,984			(1,742)		1,094		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.12/17/2024	.12/17/2026	1	46,435	6050.61	2,419			864		2,735			(298)		196		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/10/2024	.12/10/2026	1	106,948	6034.91	5,005			1,739		5,795			(617)		446		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/26/2024	.12/24/2026	1	26,295	6037.59	1,207			445		1,363			(149)		113		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/28/2024	.10/23/2026	1	215,559	5813	10,626			3,013		13,146			(1,319)		810		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.11/19/2024	.11/18/2026	1	98,382	5915	4,601			1,462		5,584			(568)		392		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.01/10/2025	.01/08/2027	1	26,570	5827.04	1,576			614		1,914			(195)		117		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.02/26/2025	.02/25/2027	1	240,942	5966	14,276			6,480		16,657			(1,762)		1,147		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/13/2025	.02/11/2027	1	372,863	6064	24,932			10,897		27,923			(3,082)		1,737		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/20/2025	.02/19/2027	1	48,964	6133	1,929			862		2,115			(238)		231		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.02/24/2025	.02/19/2027	1	190,723	6125	12,654			5,671		14,955			(1,571)		900		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/21/2025	.03/17/2027	1	5,781	5672	246			119		322			(30)		28		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/07/2025	.01/04/2027	1	453,024	5961	28,373			10,880		34,106			(3,512)		1,980		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.02/06/2025	.02/03/2027	1	290,263	6015	19,104			8,151		21,562			(2,369)		1,355		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/24/2025	.01/25/2027	1	173,458	6101.24	11,969			4,922		13,433			(1,474)		786		0001
Purchased Call/Spread 500 INDEX/SP0051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/14/2025	.02/17/2027	1	59,691	6114.63	3,510			1,552		3,910			(431)		281		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/30/2025	01/29/2027	1	275,436	6042	17,950	.....	.....	7,502	.....	20,183	.....	.....	.....	.....(2,216)	.....	1,257	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/24/2025	01/25/2027	1	673,634	6103	45,144	.....	.....	18,567	.....	50,751	.....	.....	.....	.....(5,558)	.....	3,054	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/28/2025	03/25/2027	1	99,830	5705	6,262	.....	.....	3,101	.....	8,765	.....	.....	.....	.....(775)	.....	495	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/28/2025	03/29/2027	1	26,995	5890.94	1,050	.....	.....	523	.....	1,376	.....	.....	.....	.....(129)	.....	135	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/10/2025	02/05/2027	1	248,496	6070	17,547	.....	.....	7,524	.....	20,068	.....	.....	.....	.....(2,178)	.....	1,147	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/19/2025	03/19/2027	1	100,655	5675.29	6,049	.....	.....	2,925	.....	7,960	.....	.....	.....	.....(746)	.....	495	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/16/2025	01/08/2027	1	80,543	5912	3,730	.....	.....	1,467	.....	4,384	.....	.....	.....	.....(465)	.....	355	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/21/2025	01/15/2027	1	469,061	5981	33,018	.....	.....	13,216	.....	37,656	.....	.....	.....	.....(4,104)	.....	2,091	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/11/2025	03/11/2027	1	87,630	5572.07	3,698	.....	.....	1,747	.....	4,879	.....	.....	.....	.....(456)	.....	426	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/31/2025	02/01/2027	1	88,385	6040.53	5,162	.....	.....	2,173	.....	5,891	.....	.....	.....	.....(635)	.....	405	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/21/2025	03/17/2027	1	142,845	5672	8,912	.....	.....	4,320	.....	11,966	.....	.....	.....	.....(1,105)	.....	700	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/10/2025	03/05/2027	1	165,993	5762	10,255	.....	.....	4,794	.....	14,634	.....	.....	.....	.....(1,273)	.....	800	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/10/2025	03/10/2027	1	491,863	5614.56	26,462	.....	.....	12,468	.....	35,180	.....	.....	.....	.....(3,262)	.....	2,388	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/18/2025	03/12/2027	1	439,007	5601	28,075	.....	.....	13,415	.....	37,669	.....	.....	.....	.....(3,490)	.....	2,137	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/25/2025	03/25/2027	1	40,384	5776.65	1,797	.....	.....	884	.....	2,228	.....	.....	.....	.....(222)	.....	200	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2025	02/05/2027	1	15,750	6050	627	.....	.....	268	.....	705	.....	.....	.....	.....(77)	.....	73	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/21/2025	03/23/2027	1	5,663	5667.56	189	.....	.....	92	.....	243	.....	.....	.....	.....(23)	.....	28	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/25/2027	1	242,977	6141.02	11,080	.....	.....	6,877	.....	11,998	.....	.....	.....	.....(1,368)	.....	1,350	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/14/2025	04/09/2027	1	23,719	5363	1,568	.....	.....	809	.....	2,183	.....	.....	.....	.....(195)	.....	120	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/03/2025	03/25/2027	1	56,396	5772	2,865	.....	.....	1,431	.....	4,444	.....	.....	.....	.....(358)	.....	280	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/09/2025	05/10/2027	1	44,234	5695.91	2,871	.....	.....	1,595	.....	3,822	.....	.....	.....	.....(353)	.....	233	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/09/2027	1	36,789	5268	2,249	.....	.....	1,158	.....	3,150	.....	.....	.....	.....(278)	.....	186	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/04/2025	04/05/2027	1	34,711	5074.08	1,156	.....	.....	587	.....	1,723	.....	.....	.....	.....(142)	.....	175	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/12/2025	06/11/2027	1	281,992	6024	18,378	.....	.....	11,052	.....	21,193	.....	.....	.....	.....(2,269)	.....	1,543	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/03/2025	03/29/2027	1	262,260	5998	15,485	.....	.....	7,775	.....	22,742	.....	.....	.....	.....(1,922)	.....	1,308	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/18/2025	06/14/2027	1	51,901	5978	3,504	.....	.....	2,133	.....	4,089	.....	.....	.....	.....(434)	.....	285	.....	0001
Purchased Call/SP 500 INDEX/SP/M2/LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/23/2025	06/17/2027	1	104,610	5973	7,171	.....	.....	4,390	.....	8,257	.....	.....	.....	.....(891)	.....	576	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	06/25/2025	06/25/2027	1	4,882	6082.16	224	882	138	249		249			28		27		0001
Purchased Call/S&P 500 INDEX/SPX003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/27/2025	06/25/2027	1	51,869	6141	3,482	171	288	3,902		3,902			432		288		0001
Purchased Call/S&P 500 INDEX/SPX003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/20/2025	06/21/2027	1	23,643	5987.84	960	589	131	1,101		1,101			118		131		0001
Purchased Call/S&P 500 INDEX/SPX003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/21/2025	05/17/2027	1	479,496	5955	28,161	986	15,986	34,633		34,633			3,491		2,547		0001
Purchased Call/S&P 500 INDEX/SPX003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/21/2025	05/21/2027	1	25,659	5844.61	1,742	993	137	2,121		2,121			215		137		0001
Purchased Call/S&P 500 INDEX/SPX003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/09/2025	06/04/2027	1	99,370	5990	6,706	979	539	7,819		7,819			632		539		0001
Purchased Call/S&P 500 INDEX/SPX003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/21/2025	04/16/2027	1	11,366	5282	453	238	58	706		706			56		58		0001
Purchased Call/S&P 500 INDEX/SPX003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/02/2025	05/03/2027	1	5,762	5686.67	233	127	30	295		295			29		30		0001
Purchased Call/S&P 500 INDEX/SPX003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/10/2025	06/10/2027	1	24,352	6038.81	1,006	601	133	1,199		1,199			124		133		0001
Purchased Call/S&P 500 INDEX/SPX003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/04/2025	04/02/2027	1	3,101	5397	130	66	16	211		211			16		16		0001
Purchased Call/S&P 500 INDEX/SPX003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/28/2025	05/21/2027	1	26,960	5843	1,130	650	144	1,299		1,299			141		144		0001
Purchased Call/S&P 500 INDEX/SPX003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/15/2025	05/14/2027	1	13,305	5916.93	367	207	70	432		432			45		70		0001
Purchased Call/S&P 500 INDEX/SPX003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/25/2025	04/27/2027	1	34,831	5525.21	1,275	885	180	1,687		1,687			157		180		0001
Purchased Call/S&P 500 INDEX/SPX0038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/21/2025	04/16/2027	1	76,729	5281	4,240	229	392	6,838		6,838			526		392		0001
Purchased Call/S&P 500 INDEX/SPX0038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/15/2025	05/14/2027	1	38,698	5890	1,376	774	205	1,609		1,609			170		205		0001
Purchased Call/S&P 500 INDEX/SPX0038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/08/2025	05/06/2027	1	26,028	5617	1,051	581	136	1,312		1,312			130		136		0001
Purchased Call/S&P 500 INDEX/SPX0038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/29/2027	1	18,867	6173.07	745	465	105	807		807			92		105		0001
Purchased Call/S&P 500 INDEX/SPX0038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/25/2025	04/23/2027	1	138,000	5525.21	8,321	448	711	11,384		11,384			1,029		711		0001
Purchased Call/S&P 500 INDEX/SPX0038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/02/2025	05/28/2027	1	283,489	5911	18,566	836	1,526	22,101		22,101			2,305		1,526		0001
Purchased Call/S&P 500 INDEX/SPX0038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/13/2025	06/14/2027	1	8,142	5976.97	324	196	45	373		373			40		45		0001
Purchased Call/S&P 500 INDEX/SPX0038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/06/2025	04/30/2027	1	15,484	5582	635	347	81	826		826			79		81		0001
Purchased Call/S&P 500 INDEX/SPX0038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/17/2025	06/17/2027	1	31,305	5882.72	1,324	805	172	1,523		1,523			163		172		0001
Purchased Call/S&P 500 INDEX/SPX0038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/14/2027	1	277,168	5877	17,674	960	1,467	20,981		20,981			2,185		1,467		0001
Purchased Call/S&P 500 INDEX/SPX0038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/05/2025	05/03/2027	1	100,485	5887	5,702	118	525	7,485		7,485			705		525		0001
Purchased Call/S&P 500 INDEX/SPX0038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/24/2025	09/23/2027	1	100,094	6667	3,303	454	609	3,019		3,019			408		609		0001
Purchased Call/S&P 500 INDEX/SPX0038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/01/2025	08/03/2027	1	20,815	6238.01	1,010	678	121	1,076		1,076			124		121		0001
Purchased Call/S&P 500 INDEX/SPX00236	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/15/2025	08/13/2027	1	33,822	6461	2,293	1,580	198	2,276		2,276			283		198		0001
Purchased Call/S&P 500 INDEX/SPX00236	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/26/2025	08/20/2027	1	46,739	6464	3,113	182	275	3,100		3,100			387		275		0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPW13SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63 Societe Generale SA	08/15/2025	08/17/2027	1	58,391	6449.8	2,353			1,626		2,313			(289)		343		0001
Purchased Call/S&P 500 INDEX/SPW0023M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEBIBXAPROTDBPU41	08/22/2025	08/23/2027	1	23,963	6466.91	889			622		873			(109)		142		0001
Purchased Call/S&P 500 INDEX/SPW123C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63 Societe Generale SA	08/20/2025	08/19/2027	1	303,215	6432	19,110			13,274		19,427			(2,359)		1,785		0001
Purchased Call/S&P 500 INDEX/SPW00520	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEBIBXAPROTDBPU41	08/01/2025	08/02/2027	1	47,264	6238.01	1,692			1,136		1,787			(208)		274		0001
Purchased Call/S&P 500 INDEX/SPW421ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ESTP3U8HH16C71XBU11 Societe Generale SA	07/17/2025	07/15/2027	1	149,240	6253	10,437			6,775		10,961			(1,230)		848		0001
Purchased Call/S&P 500 INDEX/SPW0051F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEBIBXAPROTDBPU41	07/31/2025	07/29/2027	1	185,707	6375	12,457			8,327		12,685			(1,540)		1,070		0001
Purchased Call/S&P 500 INDEX/SPW131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	08/04/2025	07/30/2027	1	38,448	6361	1,552			1,041		1,611			(193)		228		0001
Purchased Call/S&P 500 INDEX/SPW133S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63 Canadian Imperial	07/03/2025	07/01/2027	1	20,762	6194	854			539		896			(106)		116		0001
Purchased Call/S&P 500 INDEX/SPW0003H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm 21G119DL770XK43ZE78	07/11/2025	07/09/2027	1	2,816	6259.75	109			70		115			(14)		16		0001
Purchased Call/S&P 500 INDEX/SPW133S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/29/2025	07/29/2027	1	10,540	6370.86	423			281		427			(52)		61		0001
Purchased Call/S&P 500 INDEX/SPW136S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/18/2025	07/16/2027	1	34,591	6266.79	1,494			972		1,547			(185)		197		0001
Purchased Call/S&P 500 INDEX/SPW01319	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	09/04/2025	09/03/2027	1	130,616	6438	4,905			3,518		4,735			(606)		780		0001
Purchased Call/S&P 500 INDEX/SPW131S3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	08/12/2025	08/12/2027	1	12,478	6445.76	400			315		455			(57)		73		0001
Purchased Call/S&P 500 INDEX/SPW131S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	08/07/2025	08/05/2027	1	138,774	6309	5,806			3,837		6,004			(718)		806		0001
Purchased Call/S&P 500 INDEX/SPW13230	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	08/19/2025	08/13/2027	1	14,453	6464	583			403		585			(72)		85		0001
Purchased Call/S&P 500 INDEX/SPW133S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/25/2025	07/26/2027	1	28,196	6386.64	1,086			718		1,089			(134)		162		0001
Purchased Call/S&P 500 INDEX/SPW135K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/14/2025	07/09/2027	1	377,713	6250	25,238			16,197		26,832			(3,133)		2,132		0001
Purchased Call/S&P 500 INDEX/SPW131SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	08/08/2025	08/10/2027	1	34,181	6388.45	1,388			946		1,405			(171)		199		0001
Purchased Call/S&P 500 INDEX/SPW135S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/22/2025	07/22/2027	1	14,240	6309.62	575			377		593			(71)		81		0001
Purchased Call/S&P 500 INDEX/SPW0191S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63 Societe Generale SA	08/29/2025	08/30/2027	1	2,730	6460.26	99			71		97			(12)		16		0001
Purchased Call/S&P 500 INDEX/SPW0053D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEBIBXAPROTDBPU41	08/28/2025	08/25/2027	1	27,824	6455	1,171			829		1,124			(145)		165		0001
Purchased Call/S&P 500 INDEX/SPW133S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/25/2025	07/23/2027	1	4,800	6362	199			132		201			(25)		27		0001
Purchased Call/S&P 500 INDEX/SPW131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63 Societe Generale SA	08/19/2025	08/19/2027	1	20,046	6411.37	682			473		681			(84)		118		0001
Purchased Call/S&P 500 INDEX/SPW0054SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEBIBXAPROTDBPU41	09/09/2025	09/03/2027	1	10,102	6487	353			254		337			(44)		60		0001
Purchased Call/S&P 500 INDEX/SPW135S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/17/2025	07/16/2027	1	43,211	6257	1,795			1,160		1,845			(220)		246		0001
Purchased Call/S&P 500 INDEX/SPW0053S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm 21G119DL770XK43ZE78	07/23/2025	07/19/2027	1	224,720	6302	14,941			9,782		15,417			(1,852)		1,282		0001
Purchased Call/S&P 500 INDEX/SPW133S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/03/2025	07/02/2027	1	3,773	6279.35	169			106		177			(21)		21		0001
Purchased Call/S&P 500 INDEX/SPW135S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROKSP63	07/14/2025	07/09/2027	1	13,752	6249	563			361		592			(70)		78		0001

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INDEX/SP/005#63 Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/14/2025	.11/11/2027	1	71,429	6843	4,134			3,368		3,649			(512)		454		0001
INDEX/SP/005#57 Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/10/2025	.11/10/2027	1	819,733	6832.43	38,118	.....	.....	.....30,830	.....	.....32,736	.....	.....	.....(4,699)	.....	.....5,207	.....	0001
INDEX/SP/005#57 Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.12/17/2025	.12/15/2027	1	50,302	6820	3,150	.....	.....	.....2,703	.....	.....2,814	.....	.....	.....(389)	.....	.....329	.....	0001
INDEX/SP/013#6F Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.12/22/2025	.12/22/2027	1	112,291	6878.49	3,930	.....	.....	.....3,401	.....	.....3,326	.....	.....	.....(485)	.....	.....738	.....	0001
INDEX/SP/0051S0 Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/18/2025	.11/15/2027	1	356,761	6710	12,921	.....	.....	.....10,569	.....	.....12,014	.....	.....	.....(1,600)	.....	.....2,276	.....	0001
INDEX/SP/013#50 Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.10/13/2025	.10/08/2027	1	775,775	6740	5,860	.....	.....	.....4,498	.....	.....5,380	.....	.....	.....(727)	.....	.....1,085	.....	0001
INDEX/SP/013857 Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.10/17/2025	.10/15/2027	1	180,677	6657	5,844	.....	.....	.....4,537	.....	.....5,370	.....	.....	.....(723)	.....	.....1,122	.....	0001
INDEX/SP/00528F Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.03/11/2026	.03/09/2028	1	6,823	6792	.....	.....234	.....	.....228	.....	.....213	.....	.....	.....(6)	.....	.....48	.....	0001
INDEX/SP/00536Z Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.01/26/2026	.01/20/2028	1	6,241	6843	.....	.....209	.....	.....190	.....	.....176	.....	.....	.....(18)	.....	.....42	.....	0001
INDEX/SP/01385D Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.01/20/2026	.01/12/2028	1	28,764	6864	.....	.....836	.....	.....756	.....	.....727	.....	.....	.....(81)	.....	.....192	.....	0001
INDEX/SP/013030 Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.03/05/2026	.03/03/2028	1	34,764	6877	.....	.....1,117	.....	.....1,081	.....	.....998	.....	.....	.....(40)	.....	.....241	.....	0001
INDEX/SP/013361 Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.01/02/2026	.12/31/2027	1	83,197	6865.47	2,754	.....	.....	.....2,431	.....	.....2,372	.....	.....	.....(333)	.....	.....351	.....	0001
INDEX/SP/013190 Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.02/24/2026	.02/18/2028	1	12,759	6889	.....	.....414	.....	.....394	.....	.....357	.....	.....	.....(20)	.....	.....88	.....	0001
INDEX/SP/01303K Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.01/13/2026	.01/10/2028	1	68,815	6834	.....	.....2,260	.....	.....2,024	.....	.....1,880	.....	.....	.....(239)	.....	.....459	.....	0001
INDEX/SP/01333K Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.04/17/2025	.04/17/2026	1	96,543	100	1,045	.....	.....	.....46	.....	.....1,565	.....	.....	.....(238)	.....	.....106	.....	0001
INDEX/SP/013857 Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.04/15/2025	.04/15/2026	1	322,715	100	5,712	.....	.....	.....220	.....	.....8,815	.....	.....	.....(1,408)	.....	.....327	.....	0001
INDEX/SP/00795C Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	.05/14/2025	.05/14/2026	1	297,041	100	5,862	.....	.....	.....683	.....	.....7,815	.....	.....	.....(1,443)	.....	.....516	.....	0001
INDEX/SP/013E38 Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.04/30/2025	.04/30/2026	1	945,193	100	5,686	.....	.....	.....455	.....	.....8,368	.....	.....	.....(1,404)	.....	.....495	.....	0001
INDEX/SP/013J8E Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.05/29/2025	.05/29/2026	1	238,715	100	4,130	.....	.....	.....664	.....	.....5,287	.....	.....	.....(1,018)	.....	.....480	.....	0001
INDEX/SP/013E3C Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.05/01/2025	.05/01/2026	1	138,263	100	2,326	.....	.....	.....193	.....	.....3,360	.....	.....	.....(573)	.....	.....203	.....	0001
INDEX/SP/0219S Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canada Royal Bank of	.06/20/2025	.06/22/2026	1	764,127	100	14,900	.....	.....	.....3,366	.....	.....17,895	.....	.....	.....(3,654)	.....	.....1,822	.....	0001
INDEX/SP/0219S Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canada	.06/27/2025	.06/29/2026	1	297,815	100	5,093	.....	.....	.....1,249	.....	.....5,529	.....	.....	.....(1,249)	.....	.....739	.....	0001
INDEX/SP/013M51 Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.08/12/2025	.06/12/2026	1	201,323	100	3,503	.....	.....	.....689	.....	.....4,211	.....	.....	.....(864)	.....	.....450	.....	0001
INDEX/SP/0218S0 Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canada	.04/21/2025	.04/17/2026	1	118,057	100	3,660	.....	.....	.....163	.....	.....6,362	.....	.....	.....(912)	.....	.....127	.....	0001
INDEX/SP/013F5M Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.05/08/2025	.05/08/2026	1	125,238	100	1,841	.....	.....	.....189	.....	.....2,615	.....	.....	.....(454)	.....	.....202	.....	0001
INDEX/SP/013M54 Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.04/04/2025	.04/06/2026	1	194,763	100	2,707	.....	.....	.....37	.....	.....4,282	.....	.....	.....(664)	.....	.....125	.....	0001
INDEX/SP/000057 Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of Comm	.06/30/2025	.06/29/2026	1	411,000	100	8,343	.....	.....	.....2,051	.....	.....9,368	.....	.....	.....(2,063)	.....	.....1,020	.....	0001
INDEX/SP/013M59 Purchased Call1/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.06/03/2025	.06/03/2026	1	369,922	100	7,103			1,233		8,814			(1,751)		775		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	Fixed Index & Index																					
INDE/SPW13590	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/14/2025	04/13/2026	1	286,000	100	4,943			164		7,660	(1,222)				279	0001	
Purchased Call/S&P 500	Fixed Index & Index			Royal Bank of Canada						4,852			949		5,915	(1,196)				511	0001	
INDE/SPW2195W	Linked Annuity Hedge	N/A	Equity/Index		06/11/2025	06/11/2026	1	229,946	100													
Purchased Call/S&P 500	Fixed Index & Index			Royal Bank of Canada						2,389			53		3,607	(569)				142	0001	
INDE/SPW21851	Linked Annuity Hedge	N/A	Equity/Index		04/09/2025	04/09/2026	1	181,003	100													
Purchased Call/S&P 500	Fixed Index & Index			BNP Paribas SA	04/26/2025	04/27/2026	1	201,965	100	3,393			243		5,049	(832)				275	0001	
INDE/SPW1336M	Linked Annuity Hedge	N/A	Equity/Index							9,689					13,084	(2,389)				905	0001	
INDE/SPW1313C	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/22/2025	05/22/2026	1	479,651	100				1,373									
Purchased Call/S&P 500	Fixed Index & Index				06/05/2025	06/05/2026	1	203,372	100	2,969			535		3,807	(732)				432	0001	
INDE/SPW131X0	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA																		
Purchased Call/S&P 500	Fixed Index & Index			BNP Paribas SA	06/04/2025	06/04/2026	1	293,990	100	4,910			866		6,098	(1,211)				620	0001	
INDE/SPW136J	Linked Annuity Hedge	N/A	Equity/Index							3,637			774		4,403	(887)				462	0001	
Purchased Call/S&P 500	Fixed Index & Index			BNP Paribas SA	06/17/2025	06/17/2026	1	198,812	100													
INDE/SPW1356C	Linked Annuity Hedge	N/A	Equity/Index		04/01/2025	04/01/2026	1	459,402	100	6,799					10,334	(1,677)				120	0001	
Purchased Call/S&P 500	Fixed Index & Index			Royal Bank of Canada						5,833			354		8,988	(1,438)				381	0001	
INDE/SPW2185Z	Linked Annuity Hedge	N/A	Equity/Index		04/23/2025	04/23/2026	1	303,789	100													
Purchased Call/S&P 500	Fixed Index & Index			Royal Bank of Canada	04/22/2025	04/22/2026	1	212,770	100	3,404			197		5,266	(839)				261	0001	
INDE/SPW21850	Linked Annuity Hedge	N/A	Equity/Index							3,945			543		5,122	(973)				473	0001	
Purchased Call/S&P 500	Fixed Index & Index			Canada	05/21/2025	05/21/2026	1	252,904	100													
INDE/SPW2185E	Linked Annuity Hedge	N/A	Equity/Index		04/02/2025	04/02/2026	1	245,570	100	3,831			11		5,768	(945)				91	0001	
Purchased Call/S&P 500	Fixed Index & Index			BNP Paribas SA																		
INDE/SPW1306J	Linked Annuity Hedge	N/A	Equity/Index		04/29/2025	04/29/2026	1	173,548	100	2,777			214		4,048	(685)				245	0001	
Purchased Call/S&P 500	Fixed Index & Index			BNP Paribas SA						2,697			89		4,131	(661)				196	0001	
INDE/SPW13490	Linked Annuity Hedge	N/A	Equity/Index		04/11/2025	04/13/2026	1	207,464	100													
Purchased Call/S&P 500	Fixed Index & Index			BNP Paribas SA						3,193			290		4,530	(783)				278	0001	
INDE/SPW1355S	Linked Annuity Hedge	N/A	Equity/Index		05/02/2025	05/04/2026	1	182,483	100													
Purchased Call/S&P 500	Fixed Index & Index			Barclays PLC	05/12/2025	05/11/2026	1	316,000	100	5,941			656		8,021	(1,469)				530	0001	
INDE/SPW0178Y	Linked Annuity Hedge	N/A	Equity/Index																			
Purchased Call/S&P 500	Fixed Index & Index			Barclays PLC	06/02/2025	06/01/2026	1	395,000	100	6,039			1,018		7,582	(1,483)				629	0001	
INDE/SPW0179M	Linked Annuity Hedge	N/A	Equity/Index		05/19/2025	05/18/2026	1	363,000	100	6,679			867		8,402	(1,651)				658	0001	
Purchased Call/S&P 500	Fixed Index & Index			BNP Paribas SA	06/26/2025	06/26/2026	1	507,978	100	9,398			2,239		10,451	(2,317)				1,240	0001	
INDE/SPW0178S	Linked Annuity Hedge	N/A	Equity/Index		06/16/2025	06/15/2026	1	431,000	100	9,051			1,875		10,731	(2,238)				983	0001	
Purchased Call/S&P 500	Fixed Index & Index			Royal Bank of Canada	04/21/2025	04/20/2026	1	329,000	100	5,231			275		8,165	(1,293)				365	0001	
INDE/SPW2185P	Linked Annuity Hedge	N/A	Equity/Index							3,414			536		4,378	(842)				376	0001	
Purchased Call/S&P 500	Fixed Index & Index			BNP Paribas SA	05/28/2025	05/28/2026	1	188,603	100													
INDE/SPW1313A	Linked Annuity Hedge	N/A	Equity/Index		06/06/2025	06/08/2026	1	301,056	100	5,238			981		6,294	(1,285)				654	0001	
Purchased Call/S&P 500	Fixed Index & Index			Barclays PLC	06/24/2025	06/24/2026	1	301,227	100	5,814			1,345		6,683	(1,434)				727	0001	
INDE/SPW01754	Linked Annuity Hedge	N/A	Equity/Index		06/23/2025	06/22/2026	1	709,000	100	13,664			3,100		16,120	(3,383)				1,690	0001	
Purchased Call/S&P 500	Fixed Index & Index			Canadian Imperial Bank of Comm	05/13/2025	05/13/2026	1	281,266	100	5,738			664		7,683	(1,415)				483	0001	
INDE/SPW00782	Linked Annuity Hedge	N/A	Equity/Index		04/08/2025	04/08/2026	1	437,045	100	9,091			175		14,401	(2,242)				324	0001	
Purchased Call/S&P 500	Fixed Index & Index			Royal Bank of Canada	04/10/2025	04/10/2026	1	125,966	100	1,297			32		1,945	(320)				104	0001	
INDE/SPW21858	Linked Annuity Hedge	N/A	Equity/Index																			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDEX/SPW13F50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/05/2025	05/04/2026	1	301,000	100	5,237			477		7,502			(1,285)			469	0001	
Purchased Call1/SP 500 INDEX/SPW13F50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/07/2026	1	272,756	100	4,500			446		6,556			(1,110)			434	0001	
Purchased Call1/SP 500 INDEX/SPW21W5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	06/18/2025	06/18/2026	1	245,180	100	3,457			749		4,092			(852)			570	0001	
Purchased Call1/SP 500 INDEX/SPW13S6R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/16/2025	05/18/2026	1	185,577	100	2,588			336		3,313			(637)			336	0001	
Purchased Call1/SP 500 INDEX/SPW13MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/15/2026	1	196,621	100	3,421			707		4,188			(839)			449	0001	
Purchased Call1/SP 500 INDEX/SPW13SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2025	06/01/2026	1	267,391	100	4,412			741		5,671			(1,082)			551	0001	
Purchased Call1/SP 500 INDEX/SPW13S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/20/2025	05/20/2026	1	238,454	100	4,650			628		5,956			(1,147)			441	0001	
Purchased Call1/SP 500 INDEX/SPW21S1F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/15/2025	05/15/2026	1	348,778	100	6,383			778		8,253			(1,574)			612	0001	
Purchased Call1/SP 500 INDEX/SPW21W5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	06/25/2025	06/25/2026	1	271,631	100	4,971			164		5,641			(1,226)			659	0001	
Purchased Call1/SP 500 INDEX/SPW21S81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/16/2025	04/16/2026	1	247,754	100	3,964			164		6,151			(977)			259	0001	
Purchased Call1/SP 500 INDEX/SPW13G5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/24/2025	04/24/2026	1	166,537	100	2,198			140		3,275			(542)			214	0001	
Purchased Call1/SP 500 INDEX/SPW13S67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/07/2025	04/06/2026	1	391,000	100	6,882			95		10,940			(1,701)			251	0001	
Purchased Call1/SP 500 INDEX/SPW13S62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/27/2025	05/26/2026	1	373,000	100	7,385			122		9,285			(1,826)			731	0001	
Purchased Call1/SP 500 INDEX/SPW13S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/09/2025	06/08/2026	1	535,000	100	10,647			2,000		12,992			(2,632)			1,163	0001	
Purchased Call1/SP 500 INDEX/SPW21X3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/03/2025	07/06/2026	1	338,969	100	6,068			1,605		6,254			(1,484)			874	0001	
Purchased Call1/SP 500 INDEX/SPW2129K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/29/2025	09/28/2026	1	309,000	100	6,582			3,273		5,691			(1,627)			1,088	0001	
Purchased Call1/SP 500 INDEX/SPW17269	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/23/2026	1	366,800	100	6,162			1,918		6,165			(1,519)			1,025	0001	
Purchased Call1/SP 500 INDEX/SPW1738T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/29/2025	07/29/2026	1	334,086	100	5,512			1,807		5,455			(1,359)			958	0001	
Purchased Call1/SP 500 INDEX/SPW21257	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	09/24/2025	09/24/2026	1	280,930	100	4,944			2,397		4,292			(1,219)			978	0001	
Purchased Call1/SP 500 INDEX/SPW2118S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/18/2025	09/18/2026	1	217,721	100	3,832			1,804		3,281			(945)			745	0001	
Purchased Call1/SP 500 INDEX/SPW1759H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/12/2025	08/12/2026	1	220,718	100	2,891			1,059		2,714			(713)			669	0001	
Purchased Call1/SP 500 INDEX/SPW21034	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/15/2025	08/17/2026	1	552,694	100	8,014			3,047		7,644			(1,965)			1,705	0001	
Purchased Call1/SP 500 INDEX/SPW19462	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/17/2025	09/17/2026	1	220,082	100	3,235			1,506		2,893			(798)			751	0001	
Purchased Call1/SP 500 INDEX/SPW13G5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/08/2025	07/08/2026	1	358,875	100	5,921			1,599		6,496			(1,460)			935	0001	
Purchased Call1/SP 500 INDEX/SPW13G5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	08/31/2026	1	411,589	100	6,987			2,938		6,745			(1,716)			1,332	0001	
Purchased Call1/SP 500 INDEX/SPW2175E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	07/14/2025	07/13/2026	1	423,000	100	8,249			2,347		8,589			(2,039)			1,129	0001	
Purchased Call1/SP 500 INDEX/SPW21230	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/05/2025	08/05/2026	1	183,749	100	3,255			1,130		3,282			(803)			571	0001	
Purchased Call1/SP 500 INDEX/SPW17453	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/30/2026	1	599,377	100	11,288			3,725		11,305			(2,778)			1,726	0001	
Purchased Call1/SP 500 INDEX/SPW2123N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/04/2025	08/03/2026	1	250,000	100	4,650			1,593		4,635			(1,150)			732	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPB208T	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/22/2025	08/24/2026	1	421,273	100	6,193			2,474		5,911			(1,519)		1,332	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA2190	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/16/2025	07/16/2026	1	402,817	100	6,848			2,000		7,133			(1,689)		1,090	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA2128X	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/13/2025	08/13/2026	1	253,542	100	3,460			1,277		3,299			(853)		788	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA2193C	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/11/2025	07/13/2026	1	328,661	100	4,897			1,390		5,236			(1,201)		877	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA21233	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/21/2025	07/20/2026	1	580,000	100	11,774			3,578		11,978			(2,911)		1,999	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA2193L	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/15/2025	07/15/2026	1	245,582	100	3,708			1,073		3,930			(914)		662	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA00F57	Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	07/22/2025	07/22/2026	1	305,009	100	4,911			1,515		5,089			(1,211)		849	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA019096	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/27/2025	08/27/2026	1	179,178	100	2,419			986		2,243			(596)		572	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA00Q9H	Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	08/20/2025	08/20/2026	1	216,523	100	3,248			1,262		3,193			(801)		675	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA1796X	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/02/2025	09/01/2026	1	441,000	100	6,703			2,833		6,360			(1,657)		1,432	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA019290	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/08/2025	09/08/2026	1	331,288	100	5,466			2,409		5,220			(1,348)		1,100	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA01935T	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/22/2025	09/22/2026	1	373,999	100	5,722			2,743		4,847			(1,411)		1,295	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA17589	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/11/2025	08/10/2026	1	416,000	100	7,821			2,830		7,784			(1,934)		1,251	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA0179D	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/09/2026	1	1,411,507	100	27,383			7,468		29,091			(6,752)		3,894	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA17489	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/01/2025	08/03/2026	1	274,127	100	4,112			1,405		4,300			(1,008)		802	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA1739P	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/28/2025	07/27/2026	1	553,000	100	11,171			3,610		11,111			(2,762)		1,572	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA2193L	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/02/2025	07/02/2026	1	437,226	100	8,264			2,112		8,913			(2,038)		1,103	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA2123E	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/24/2025	07/24/2026	1	213,412	100	3,756			1,186		3,690			(926)		599	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA1919S	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/18/2025	08/17/2026	1	398,000	100	6,516			2,484		6,171			(1,611)		1,105	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA1919P	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/10/2025	07/10/2026	1	309,291	100	4,639			1,285		4,899			(1,144)		813	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA01939K	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/15/2025	09/14/2026	1	758,000	100	14,175			6,500		12,910			(3,505)		2,564	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA019390	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/26/2025	08/26/2026	1	253,544	100	4,133			1,674		3,976			(1,019)		807	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA19123H	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/21/2025	08/21/2026	1	174,265	100	2,631			1,035		2,602			(649)		545	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA19191K	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/10/2026	1	286,860	100	3,758			1,356		3,870			(922)		863	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA1749K	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2025	08/06/2026	1	417,831	100	7,061			2,471		7,172			(1,741)		1,297	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA2193V	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/07/2025	07/06/2026	1	346,000	100	6,678			1,771		7,166			(1,651)		892	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA21681	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/28/2025	11/27/2026	1	234,977	100	3,825			2,550		2,977			(946)		1,096	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA21899	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/17/2025	12/17/2026	1	220,781	100	3,820			2,736		3,304			(942)		933	0001	
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPA019F31	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/03/2025	11/02/2026	1	1,105,000	100	17,570			10,435		14,279			(4,344)		4,290	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP0203SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.10/08/2025	.10/08/2026	1	379,564	100	6,415			3,358		5,193			(1,582)		1,373		0001
Purchased Call/S&P 500 INDEX/SP0216S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.12/15/2025	.12/14/2026	1	571,000	100	11,077			7,864		9,056			(2,739)		2,400		0001
Purchased Call/S&P 500 INDEX/SP0216S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.11/26/2025	.11/27/2026	1	397,007	100	6,035			4,012		4,950			(1,484)		1,613		0001
Purchased Call/S&P 500 INDEX/SP0130X6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/08/2025	.12/07/2026	1	616,000	100	11,804			8,152		9,623			(2,919)		2,562		0001
Purchased Call/S&P 500 INDEX/SP0130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.11/24/2025	.11/23/2026	1	538,000	100	8,716			5,682		7,921			(2,155)		2,168		0001
Purchased Call/S&P 500 INDEX/SP0130S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/01/2025	.11/30/2026	1	557,000	100	9,692			6,506		8,113			(2,396)		2,277		0001
Purchased Call/S&P 500 INDEX/SP0130S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.11/05/2025	.11/05/2026	1	305,084	100	5,369			3,225		4,442			(1,324)		1,182		0001
Purchased Call/S&P 500 INDEX/SP0001S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	.10/22/2025	.10/22/2026	1	774,416	100	11,926			6,702		9,977			(2,941)		2,902		0001
Purchased Call/S&P 500 INDEX/SP0130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/31/2025	.11/02/2026	1	617,872	100	12,481			7,392		10,275			(3,061)		2,377		0001
Purchased Call/S&P 500 INDEX/SP0001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	.11/17/2025	.11/16/2026	1	676,000	100	11,154			7,056		9,843			(2,759)		2,683		0001
Purchased Call/S&P 500 INDEX/SP0130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/15/2025	.12/15/2026	1	183,684	100	2,186			1,554		1,778			(589)		774		0001
Purchased Call/S&P 500 INDEX/SP0130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/09/2025	.12/09/2026	1	231,781	100	2,828			1,963		2,291			(697)		965		0001
Purchased Call/S&P 500 INDEX/SP0214S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	.10/15/2025	.10/15/2026	1	395,751	100	5,976			3,243		5,279			(1,473)		1,457		0001
Purchased Call/S&P 500 INDEX/SP0001S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	.12/11/2025	.12/11/2026	1	250,159	100	4,453			3,133		3,276			(1,098)		1,045		0001
Purchased Call/S&P 500 INDEX/SP0216S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	.12/01/2025	.12/01/2026	1	885,607	100	13,993			9,405		11,285			(3,450)		3,628		0001
Purchased Call/S&P 500 INDEX/SP0212S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.10/01/2025	.10/01/2026	1	708,859	100	12,192			6,147		10,208			(3,006)		2,516		0001
Purchased Call/S&P 500 INDEX/SP0130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/13/2025	.10/12/2026	1	454,000	100	8,671			4,647		7,912			(2,144)		1,659		0001
Purchased Call/S&P 500 INDEX/SP0130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/19/2025	.12/21/2026	1	258,984	100	3,893			2,788		3,188			(940)		1,103		0001
Purchased Call/S&P 500 INDEX/SP0215S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.11/13/2025	.11/13/2026	1	266,563	100	4,318			2,703		3,747			(1,065)		1,051		0001
Purchased Call/S&P 500 INDEX/SP0001S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	.12/10/2025	.12/10/2026	1	255,260	100	4,773			3,327		3,626			(1,177)		1,065		0001
Purchased Call/S&P 500 INDEX/SP0130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.11/10/2025	.11/09/2026	1	1,202,000	100	21,636			13,305		17,384			(5,350)		4,698		0001
Purchased Call/S&P 500 INDEX/SP0130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/22/2025	.12/21/2026	1	717,000	100	16,204			11,817		13,016			(4,007)		3,055		0001
Purchased Call/S&P 500 INDEX/SP0130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/22/2025	.12/22/2026	1	414,019	100	6,003			4,383		4,826			(1,480)		1,767		0001
Purchased Call/S&P 500 INDEX/SP0178S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.12/18/2025	.12/18/2026	1	686,013	100	15,367			11,110		12,904			(3,789)		2,906		0001
Purchased Call/S&P 500 INDEX/SP0130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.11/19/2025	.11/19/2026	1	266,024	100	4,682			2,982		4,270			(1,154)		1,063		0001
Purchased Call/S&P 500 INDEX/SP0130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/29/2025	.12/28/2026	1	307,000	100	6,355			4,757		5,089			(1,571)		1,325		0001
Purchased Call/S&P 500 INDEX/SP0001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	.11/20/2025	.11/20/2026	1	338,795	100	5,929			3,827		5,595			(1,462)		1,356		0001
Purchased Call/S&P 500 INDEX/SP0130S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.01/02/2026	.01/04/2027	1	349,006	100		5,759		4,410		4,672			(1,381)		1,526		0001
Purchased Call/S&P 500 INDEX/SP0178S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.05/06/2025	.05/06/2026	1	48,216	5806.91	899			81		1,306			(207)		76		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP017J86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/15/2026	1	617,919	5986.63	5,376			207		8,584			(1,326)		626		0001
Purchased Call/S&P 500 INDEX/SP017J86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/23/2025	06/23/2026	1	9	6025.17													0001
Purchased Call/S&P 500 INDEX/SP017N60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/20/2025	06/22/2026	1	777,941	5987.84	7,157			1,617		8,979			(1,755)		1,855		0001
Purchased Call/S&P 500 INDEX/SP017N6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2026	1	3,602	5525.21	44			3		70			(11)		5		0001
Purchased Call/S&P 500 INDEX/SP017J80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB IB/SP4R0TD8PU41	04/02/2025	04/02/2026	1	98,278	5670.97	2,035			6		3,322			(502)		37		0001
Purchased Call/S&P 500 INDEX/SP005JF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Com.	06/11/2025	06/11/2026	1	10,545	6022.24	237			46		303			(59)		23		0001
Purchased Call/S&P 500 INDEX/SP004SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/22/2026	1	558,735	5902.82	10,560			1,500		14,863			(2,611)		1,054		0001
Purchased Call/S&P 500 INDEX/SP009PH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/10/2026	1	270,931	5268.05	6,177			154		10,515			(1,523)		224		0001
Purchased Call/S&P 500 INDEX/SP017J80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	874	5956.38	27			3		36			(7)		2		0001
Purchased Call/S&P 500 INDEX/SP003NP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB IB/SP4R0TD8PU41	06/25/2025	06/25/2026	1	897,861	6092.16	8,330			1,955		9,872			(2,059)		2,179		0001
Purchased Call/S&P 500 INDEX/SP017S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/23/2025	05/26/2026	1	148,647	5902.82	2,709			410		3,773			(662)		293		0001
Purchased Call/S&P 500 INDEX/SP0170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/01/2026	1	7,259	5986.67	91			8		138			(23)		11		0001
Purchased Call/S&P 500 INDEX/SP017N60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	219,084	6092.16	4,842			1,134		5,873			(1,194)		532		0001
Purchased Call/S&P 500 INDEX/SP017N6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/08/2026	1	273,738	5659.91	5,009			515		7,700			(1,239)		442		0001
Purchased Call/S&P 500 INDEX/SP017J8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2026	1	223,745	5525.21	3,781			271		6,107			(927)		304		0001
Purchased Call/S&P 500 INDEX/SP017N63	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/30/2025	04/30/2026	1	1,437,862	5959.06	12,078			965		18,794			(2,978)		2,061		0001
Purchased Call/S&P 500 INDEX/SP017TS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/26/2026	1	258,178	6141.02	4,415			1,052		5,188			(1,089)		630		0001
Purchased Call/S&P 500 INDEX/SP017K9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/24/2025	04/24/2026	1	903,523	5484.77	7,003			446		11,178			(1,727)		1,166		0001
Purchased Call/S&P 500 INDEX/SP017S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/23/2025	06/23/2026	1	285,218	6025.17	4,963			1,135		6,126			(1,224)		684		0001
Purchased Call/S&P 500 INDEX/SP0210SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Roya Bank of Canada	05/22/2025	05/22/2026	1	271,000	5942.01	5,068			718		7,017			(1,250)		511		0001
Purchased Call/S&P 500 INDEX/SP017K65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/23/2025	04/23/2026	1	35,960	5375.86	565			34		939			(139)		45		0001
Purchased Call/S&P 500 INDEX/SP017K9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	433,245	5525.21	7,798			498		12,706			(1,928)		555		0001
Purchased Call/S&P 500 INDEX/SP01364	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/15/2025	05/15/2026	1	1,596	5916.93	21			3		28			(5)		3		0001
Purchased Call/S&P 500 INDEX/SP01353X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/14/2025	05/14/2026	1	71,132	5992.58	1,529			181		2,140			(377)		123		0001
Purchased Call/S&P 500 INDEX/SP01343B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/08/2025	04/08/2026	1	20,819	4992.77	341			7		572			(84)		15		0001
Purchased Call/S&P 500 INDEX/SP01339K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/12/2025	05/12/2026	1	204,935	5944.19	3,884			440		5,590			(960)		348		0001
Purchased Call/S&P 500 INDEX/SP013E3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/02/2025	05/04/2026	1	959,021	5986.67	7,672			697		11,418			(1,861)		1,463		0001
Purchased Call/S&P 500 INDEX/SP01339P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	841,278	5282.7	7,656			339		12,500			(1,888)		908		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	79,964	5525.21	976			62		1,587				(241)		103		0001
INDE/SP017KSR	Fixed Index & Index Linked Annuity Hedge																						0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/01/2025	04/01/2026	1	443	5633.07	5					9				(1)				0001
INDE/SPW1368B	Fixed Index & Index Linked Annuity Hedge			ROMUISPUBMPROKSP63																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/14/2025	04/14/2026	1	1,039,402	5405.97	8,419			302		13,404			(2,076)		1,018			0001
INDE/SPW1343X	Fixed Index & Index Linked Annuity Hedge																						0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/20/2025	05/20/2026	1	24,252	5940.46	313			42		418			(77)		45			0001
INDE/SPW131S1	Fixed Index & Index Linked Annuity Hedge																						0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/27/2026	1	1,231,906	5525.21	9,609			688		15,056			(2,356)		1,675			0001
INDE/SP017LSC	Fixed Index & Index Linked Annuity Hedge																						0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2025	06/01/2026	1	114,393	5911.69	1,887			317		2,528			(463)		236			0001
INDE/SPW131SN	Fixed Index & Index Linked Annuity Hedge			ROMUISPUBMPROKSP63																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/13/2025	05/13/2026	1	38,488	5886.55	835			97		1,180			(206)		66			0001
INDE/SPW1369	Fixed Index & Index Linked Annuity Hedge																						0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/29/2025	05/29/2026	1	2,193,132	5911.69	19,300			3,109		25,534			(4,772)		4,409			0001
INDE/SPW13361	Fixed Index & Index Linked Annuity Hedge			ROMUISPUBMPROKSP63																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/15/2025	05/15/2026	1	1,194,023	5916.93	9,313			1,135		12,646			(2,296)		2,096			0001
INDE/SPW13463	Fixed Index & Index Linked Annuity Hedge			ROMUISPUBMPROKSP63																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/25/2025	04/24/2026	1	1,563,760	5525.21	13,136			839		20,709			(3,248)		2,005			0001
INDE/SP017K90	Fixed Index & Index Linked Annuity Hedge			GGSEFF7UP517OUK5573																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/01/2025	04/01/2026	1	690,715	5633.07	5,871					9,319			(1,448)		181			0001
INDE/SPW1369A	Fixed Index & Index Linked Annuity Hedge			ROMUISPUBMPROKSP63																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/02/2026	1	11,216	5074.08	135					224			(33)		4			0001
INDE/SP017IS0	Fixed Index & Index Linked Annuity Hedge																						0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/27/2025	05/27/2026	1	648,355	5921.54	6,354			980		8,382			(1,567)		1,281			0001
INDE/SPW131S1	Fixed Index & Index Linked Annuity Hedge			ROMUISPUBMPROKSP63																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/04/2025	06/04/2026	1	904,917	5970.81	7,963			1,404		10,251			(1,964)		1,909			0001
INDE/SPW1360	Fixed Index & Index Linked Annuity Hedge			ROMUISPUBMPROKSP63																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/03/2025	04/02/2026	1	191,250	5936.52	3,844			11		6,401			(950)		71			0001
INDE/SP017IS0	Fixed Index & Index Linked Annuity Hedge																						0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/02/2025	05/01/2026	1	1,951,726	5686.67	16,785			1,399		25,158			(4,150)		2,844			0001
INDE/SPW13630	Fixed Index & Index Linked Annuity Hedge			ROMUISPUBMPROKSP63																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/05/2025	05/05/2026	1	1,123,360	5650.38	9,988			936		15,013			(2,465)		1,739			0001
INDE/SPW1363Y	Fixed Index & Index Linked Annuity Hedge			ROMUISPUBMPROKSP63																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/14/2025	04/14/2026	1	7,381	5405.97	91			3		146			(22)		7			0001
INDE/SPW1363Y	Fixed Index & Index Linked Annuity Hedge			ROMUISPUBMPROKSP63																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/09/2025	04/09/2026	1	771,307	5456.9	6,633			146		10,364			(1,636)		606			0001
INDE/SPW1363J	Fixed Index & Index Linked Annuity Hedge			ROMUISPUBMPROKSP63																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/13/2026	1	849,474	5363.36	9,344			309		15,205			(2,291)		802			0001
INDE/SPW1363Y	Fixed Index & Index Linked Annuity Hedge			ES7P3UJPH1GCT1YBU11																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/23/2025	06/23/2026	1	880,461	6025.17	8,100			1,852		9,961			(1,997)		2,112			0001
INDE/SPW1363P	Fixed Index & Index Linked Annuity Hedge			ROMUISPUBMPROKSP63																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/21/2025	04/21/2026	1	30	5158.2						1								0001
INDE/SPW13469	Fixed Index & Index Linked Annuity Hedge			ES7P3UJPH1GCT1YBU11																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/09/2025	06/09/2026	1	699,040	6005.88	5,942			1,129		7,500			(1,465)		1,531			0001
INDE/SPW1363E	Fixed Index & Index Linked Annuity Hedge			ROMUISPUBMPROKSP63																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	1,995,329	5363.36	16,162			404		25,822			(3,996)		1,651			0001
INDE/SPW1363C	Fixed Index & Index Linked Annuity Hedge			ES7P3UJPH1GCT1YBU11																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/03/2025	04/02/2026	1	1,289,106	5936.52	9,282			26		14,814			(2,295)		477			0001
INDE/SPW13680	Fixed Index & Index Linked Annuity Hedge			ROMUISPUBMPROKSP63																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/03/2025	04/02/2026	1	110,810	5936.52	1,352			4		2,215			(334)		41			0001
INDE/SPW1363T	Fixed Index & Index Linked Annuity Hedge			ES7P3UJPH1GCT1YBU11																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/08/2025	04/08/2026	1	914,696	4982.77	7,592			146		12,328			(1,872)		677			0001
INDE/SPW13469	Fixed Index & Index Linked Annuity Hedge			ROMUISPUBMPROKSP63																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2025	04/29/2026	1	757,600	5560.83	6,667			514		10,300			(1,644)		1,068			0001
INDE/SP017LST	Fixed Index & Index Linked Annuity Hedge			GGSEFF7UP517OUK5573																			0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/20/2025	06/18/2026	1	1,718,794	5987.84	15,767			3,426		19,822			(3,909)		3,987			0001
INDE/SPW13631	Fixed Index & Index Linked Annuity Hedge			ROMUISPUBMPROKSP63																			0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/3&P 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA ...	06/05/2025	06/05/2026	1	211,027	5839.3	3,440			619		4,502			(848)			449	0001	
INDE/SPW13SN	Linked Annuity Hedge			Royal Bank of Canada	04/07/2025	04/07/2026	1	1,217,558	5062.25	11,689			193		19,462			(2,882)			843	0001	
Purchased Call1/3&P 500	Fixed Index & Index	N/A	Equity/Index	ES71P3U9HHG371XB011	04/15/2025	04/15/2026	1	104,805	5386.63	1,279			49		2,079			(315)			106	0001	
INDE/SPW17JSH	Linked Annuity Hedge			Barclays PLC	05/21/2025	05/21/2026	1	39,754	5844.61	839			116		1,166			(207)			74	0001	
INDE/SPW203S	Linked Annuity Hedge			Royal Bank of Canada	05/29/2025	05/29/2026	1	388,034	5911.69	7,605			125		10,203			(1,880)			780	0001	
Purchased Call1/3&P 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	06/06/2025	06/05/2026	1	56	6000.36	1					1							0001	
INDE/SPW13SZ	Linked Annuity Hedge			BNP Paribas SA	05/16/2025	05/16/2026	1	170,224	5858.38	2,877			372		3,882			(705)			309	0001	
Purchased Call1/3&P 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/13/2026	1	847,990	5976.97	7,462			1,542		9,474			(1,830)			1,935	0001	
INDE/SPW136F	Linked Annuity Hedge			Royal Bank of Canada	06/13/2025	06/15/2026	1	222,022	5976.97	4,440			917		5,683			(1,089)			507	0001	
Purchased Call1/3&P 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/05/2026	1	1,499,018	6000.36	13,791			2,480		17,398			(3,410)			3,187	0001	
INDE/SPW136S	Linked Annuity Hedge			BNP Paribas SA	05/15/2025	05/15/2026	1	348,313	5916.93	6,618			807		9,055			(1,632)			612	0001	
Purchased Call1/3&P 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	06/20/2025	06/22/2026	1	221,741	5967.84	4,812			1,087		6,084			(1,180)			529	0001	
INDE/SPW136I	Linked Annuity Hedge			Royal Bank of Canada	05/21/2025	05/21/2026	1	146	5844.61	5			1		7				(1)			0001	
INDE/SPW203J	Linked Annuity Hedge			Societe Generale SA	05/20/2025	05/20/2026	1	20,071	5940.46	351			47		472			(87)			37	0001	
Purchased Call1/3&P 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	05/21/2025	05/21/2026	1	1,137,770	5844.61	10,126			1,395		13,666			(2,497)			2,126	0001	
INDE/SPW131S5	Linked Annuity Hedge			Barclays PLC	05/01/2025	05/01/2026	1	41,113	5804.14	514			43		790			(127)			60	0001	
Purchased Call1/3&P 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	04/29/2025	04/29/2026	1	16,639	5560.83	205			16		323			(50)			23	0001	
INDE/SPW136B	Linked Annuity Hedge			BNP Paribas SA	04/23/2025	04/23/2026	1	1,101,564	5375.86	8,702			527		14,099			(2,146)			1,383	0001	
Purchased Call1/3&P 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/26/2026	1	307,285	6173.07	6,176			1,475		7,217			(1,527)			750	0001	
INDE/SPW1336J	Linked Annuity Hedge			Royal Bank of Canada	06/24/2025	06/24/2026	1	701,749	6092.18	6,947			1,608		8,291			(1,713)			1,693	0001	
Purchased Call1/3&P 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/30/2025	06/30/2026	1	4	6204.95													0001	
INDE/SPW131SN	Linked Annuity Hedge			BNP Paribas SA	06/10/2025	06/10/2026	1	5	6038.81													0001	
Purchased Call1/3&P 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	05/14/2025	05/14/2026	1	4,573	5892.58	59			7		81			(14)			8	0001	
INDE/SPW1336V	Linked Annuity Hedge			Royal Bank of Canada	04/21/2025	04/21/2026	1	145,598	5158.2	2,300			127		3,898			(567)			175	0001	
Purchased Call1/3&P 500	Fixed Index & Index	N/A	Equity/Index	ES71P3U9HHG371XB011	06/04/2025	06/04/2026	1	35,805	5970.81	745			131		971			(184)			76	0001	
INDE/SPW131S6	Linked Annuity Hedge			BNP Paribas SA	05/08/2025	05/08/2026	1	315,688	5863.94	5,777			592		8,882			(1,424)			509	0001	
Purchased Call1/3&P 500	Fixed Index & Index	N/A	Equity/Index	21G119DL770XHC3ZET78	06/25/2025	06/25/2026	1	1,263	6092.16	17			4		20			(4)			3	0001	
INDE/SPW0065V	Linked Annuity Hedge			Barclays PLC	05/02/2025	05/02/2026	1	1,211	5896.67	15			1		23			(4)			2	0001	
Purchased Call1/3&P 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC			1																

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPW13E3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/05/2025	05/05/2026	1	180,035	5860.38	3,331			312		5,122				(821)		279	0001	
Purchased Call/SP 500 INDEX/SPW13E3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/21/2025	05/21/2026	1	35,349	5844.61	460			63		626				(113)		66	0001	
Purchased Call/SP 500 INDEX/SPW2U53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	22,615	5363.36	274			7		450				(68)		19	0001	
Purchased Call/SP 500 INDEX/SPW13J3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/12/2025	06/12/2026	1	639,629	6045.26	5,437			1,084		6,739				(1,341)		1,430	0001	
Purchased Call/SP 500 INDEX/SPW13J65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/28/2025	05/28/2026	1	448,959	5885.55	4,086			642		5,467				(1,007)		885	0001	
Purchased Call/SP 500 INDEX/SPW136X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/19/2025	05/19/2026	1	124,899	5963.6	2,223			294		2,967				(548)		229	0001	
Purchased Call/SP 500 INDEX/SPW13J3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/02/2025	06/02/2026	1	650,494	5935.94	6,115			1,044		8,029				(1,508)		1,351	0001	
Purchased Call/SP 500 INDEX/SPW13J9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/22/2025	05/22/2026	1	999,474	5942.01	11,294			1,600		15,489				(2,785)		1,886	0001	
Purchased Call/SP 500 INDEX/SPW2U5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/07/2025	04/07/2026	1	189,787	5082.25	3,682			61		6,352				(908)		131	0001	
Purchased Call/SP 500 INDEX/SPW136A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/12/2026	1	343,566	5976.97	6,974			1,395		8,945				(1,724)		768	0001	
Purchased Call/SP 500 INDEX/SPW1333S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/30/2025	06/30/2026	1	656,642	6204.95	5,844			1,449		6,668				(1,441)		1,639	0001	
Purchased Call/SP 500 INDEX/SPW1334	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/03/2025	06/03/2026	1	776,448	5970.37	7,066			1,226		9,136				(1,742)		1,626	0001	
Purchased Call/SP 500 INDEX/SPD17M6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/01/2025	05/01/2026	1	202,181	5804.14	3,376			281		5,232				(833)		295	0001	
Purchased Call/SP 500 INDEX/SPW133P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/13/2025	05/13/2026	1	752,170	5886.55	8,424			975		11,731				(2,077)		1,291	0001	
Purchased Call/SP 500 INDEX/SPW13F57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/07/2026	1	22,193	5831.28	448			44		703				(111)		35	0001	
Purchased Call/SP 500 INDEX/SPD17T50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/24/2025	06/24/2026	1	89,000	6082.18	1,709			395		2,061				(421)		215	0001	
Purchased Call/SP 500 INDEX/SPW2T83C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/16/2025	04/16/2026	1	133,244	5275.7	2,638			109		4,429				(651)		139	0001	
Purchased Call/SP 500 INDEX/SPW13J6M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2025	06/01/2026	1	2,135	5911.69	27			5		37				(7)		4	0001	
Purchased Call/SP 500 INDEX/SPWJ00M5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	06/17/2025	06/17/2026	1	97,195	5982.72	2,089			447		2,666				(518)		225	0001	
Purchased Call/SP 500 INDEX/SPD17N9W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/09/2025	05/11/2026	1	153,966	5659.91	3,172			350		4,884				(778)		258	0001	
Purchased Call/SP 500 INDEX/SPD17R5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	466,145	5967.84	9,416			2,046		11,903				(2,335)		1,084	0001	
Purchased Call/SP 500 INDEX/SPW1333N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/29/2026	1	39,045	6173.07	1,991			488		2,324				(488)		246	0001	
Purchased Call/SP 500 INDEX/SPW13J36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/03/2025	06/03/2026	1	38,702	5970.37	742			129		969				(183)		83	0001	
Purchased Call/SP 500 INDEX/SPW13J6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/02/2025	06/02/2026	1	113,445	5935.94	2,155			368		2,852				(531)		236	0001	
Purchased Call/SP 500 INDEX/SPW13E34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/30/2025	04/30/2026	1	4	5589.06													0001	
Purchased Call/SP 500 INDEX/SPW13B50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	2,385,334	5282.7	14,551			645		23,632				(3,588)		2,574	0001	
Purchased Call/SP 500 INDEX/SPW136M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/16/2025	05/18/2026	1	1,380,923	5968.38	12,290			1,591		16,148				(3,014)		2,504	0001	
Purchased Call/SP 500 INDEX/SPD17P96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/28/2025	05/28/2026	1	3,683	5885.55	80			13		108				(20)		7	0001	
Purchased Call/SP 500 INDEX/SPW136V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/19/2025	05/19/2026	1	940,661	5963.6	8,278			1,095		10,947				(2,041)		1,723	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SPW13N66	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/18/2025	06/18/2026	1	1,787,032	5980.87	15,727			3,407		19,635			(3,878)		4,110		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/06/2026	1	243,754	6000.36	4,144			776		5,274			(1,016)		530		0001
INDE/SPW13N38	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/02/2025	06/02/2026	1		5935.94													0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/05/2026	1	346,365	6000.36	6,967			1,258		8,926			(1,723)		741		0001
INDE/SPW13N32	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/16/2025	06/16/2026	1	127,480	6033.11	2,338			494		2,948			(582)		283		0001
INDE/SPW13N5U	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	640,909	5282.7	11,408			506		19,033			(2,813)		692		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	04/14/2025	04/14/2026	1	238,014	5405.97	4,046			145		6,606			(908)		233		0001
INDE/SPW13N37	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/02/2025	04/02/2026	1	17,170	5970.97	215			1		343			(63)		6		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/12/2026	1	13,249	5976.97	172			34		218			(43)		30		0001
INDE/SPW13N57	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/16/2025	06/16/2026	1	428,949	6033.11	4,075			853		5,038			(1,005)		985		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/29/2026	1	1,016,964	6173.07	9,051			2,219		10,473			(2,220)		2,325		0001
INDE/SPW13N3K	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/04/2025	06/04/2026	1	6,097	5970.81	79			14		102			(19)		13		0001
INDE/SPW13N3E	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/28/2025	04/28/2026	1	823,186	5528.75	10,779			802		17,197			(2,658)		1,287		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/10/2025	06/10/2026	1	686,642	6038.81	6,248			1,205		7,823			(1,541)		1,514		0001
INDE/SPW13N9I	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/09/2025	05/11/2026	1	11,143	5659.91	138			15		210			(34)		19		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	04/22/2025	04/22/2026	1	705,029	5287.76	7,403			428		12,183			(1,825)		865		0001
INDE/SPW13N3X	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/14/2025	05/14/2026	1	983,832	5892.58	8,855			1,049		12,258			(2,183)		1,708		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	05/09/2025	05/08/2026	1	1,923,654	5659.91	16,928			1,740		25,440			(4,186)		3,103		0001
INDE/SPW13N7L	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/09/2025	06/09/2026	1	256,295	6005.88	4,331			823		5,525			(1,068)		561		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	04/16/2025	04/16/2026	1	892,207	5275.7	7,495			310		11,943			(1,848)		934		0001
INDE/SPW13S9U	Linked Annuity Hedge	N/A	Equity/Index	Bank of Canada	04/04/2025	04/02/2026	1	484,159	5074.08	8,860			25		15,241			(2,197)		179		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	05/29/2025	05/29/2026	1	20,861	5912.17	319			51		428			(79)		42		0001
INDE/SPW13N6Y	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/10/2025	04/10/2026	1	1,532,846	5268.05	11,491			286		18,552			(2,833)		1,285		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	05/02/2025	05/04/2026	1	187,478	5686.67	3,206			291		4,869			(766)		286		0001
INDE/SPW13N51	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/17/2025	04/20/2026	1	185,886	5282.7	4,000			213		6,901			(1,000)		218		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	04/30/2025	04/30/2026	1	84,487	5569.06	1,436			115		2,283			(354)		121		0001
INDE/SPW13E35	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/15/2025	04/15/2026	1	139,095	5996.63	2,657			102		4,413			(655)		141		0001
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	04/02/2025	04/02/2026	1	820,994	5670.97	6,978			19		11,073			(1,721)		304		0001
INDE/SPW13N38E	Linked Annuity Hedge																					

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/00090	Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	04/04/2025	04/06/2026	1	435,550	5074.08	7,883			109		13,487	(1,933)				279		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/0133L	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/05/2025	06/05/2026	1	939,356	5939.3	7,703			1,387		9,949	(1,899)				1,397		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/01306	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/12/2026	1	1,385,058	5976.97	12,189			2,438		15,502	(3,014)				3,097		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/0216R	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/13/2026	1	222,666	5363.36	4,164			138		6,862	(1,021)				210		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/013F5	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/07/2026	1	56,678	5631.28	703			70		1,078	(173)				90		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/0133R	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/21/2025	04/21/2026	1	785,507	5188.2	6,363			351		10,504	(1,569)				942		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/013J6	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/06/2026	1	677,443	6000.36	6,232			1,168		7,847	(1,528)				1,473		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/0133D	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/20/2026	1	1,397,830	5282.7	12,623			659		20,552	(3,067)				1,870		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/0170F	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2025	05/06/2026	1	755,975	5606.91	6,663			841		10,116	(1,640)				1,187		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/017P6	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/29/2025	05/29/2026	1	32	5912.17						1							0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/0170E	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/10/2025	06/10/2026	1	26,202	6038.81	569			110		717	(140)				58		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/017N5	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/30/2025	06/30/2026	1	195,813	6204.95	3,348			830		3,819	(826)				489		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/0170Q	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/02/2025	05/01/2026	1	339,536	5686.67	6,687			557		10,204	(1,653)				524		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/017P6	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/20/2025	06/18/2026	1	39	5987.84	1					1							0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/013J6L	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2025	06/01/2026	1	900,344	5911.69	8,733			1,468		11,604	(2,142)				1,855		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/013J6J	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2025	05/29/2026	1	4	5911.69													0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/01709I	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/18/2026	1	336	5980.87	10			2		12	(2)				1		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/0216S1	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/12/2025	06/12/2026	1	173,297	6045.26	3,709			740		4,659	(914)				388		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/017LSP	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/28/2025	04/28/2026	1	169,715	5528.75	3,377			251		5,440	(833)				235		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/0171SE	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/01/2025	04/01/2026	1	81,953	5633.07	1,336			496		2,170	(329)				21		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/0095D	Linked Annuity Hedge	N/A	Equity/Index	OPNEB1B/P0407D8PU41	05/23/2025	05/22/2026	1	2,421,801	5802.82	22,038			3,131		30,435	(5,449)				4,570		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/017K3	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2026	1	126,092	5287.76	2,118			123		3,553	(522)				155		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/01703T	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/18/2025	06/18/2026	1	106,924	5980.87	2,288			496		2,884	(564)				249		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/017N6	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2025	05/06/2026	1	25,211	5606.91	313			30		481	(77)				40		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/017LSI	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/29/2025	04/29/2026	1	40,927	5560.83	859			66		1,383	(212)				58		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/0171SR	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/04/2025	04/06/2026	1	1,224,912	5074.08	9,799			135		15,907	(2,403)				785		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/013F4	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/07/2026	1	1,233,065	5631.28	9,618			954		14,694	(2,372)				1,963		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDEX/SP/013J66	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/28/2025	05/28/2026	1	7,495	5988.55	97			15		130	(24)				15		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	255,856	5282.7	3,070			136		5,088			(757)			276	0001	
INDEX/Spread1350	Linked Annuity Hedge			ROMUISPUBIPROKSP83																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	04/04/2025	04/02/2026	1	1,973,898	5074.08	15,791			44		25,641			(3,915)			731	0001	
INDEX/Spread175N	Linked Annuity Hedge			G53SEF7UP5170UK573																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	05/27/2025	05/27/2026	1	70,935	5921.54	1,241			192		1,660			(306)			140	0001	
INDEX/Spread131SY	Linked Annuity Hedge			ROMUISPUBIPROKSP83																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	06/26/2025	06/26/2026	1	754,537	6141.02	7,017			1,672		8,137			(1,730)			1,842	0001	
INDEX/Spread173Q	Linked Annuity Hedge			G53SEF7UP5170UK573																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	05/05/2025	05/05/2026	1	1,170	5650.38	17			2		25			(4)			2	0001	
INDEX/Spread17N9	Linked Annuity Hedge			G53SEF7UP5170UK573																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/22/2026	1	6,436	5802.82	82			12		115			(20)			12	0001	
INDEX/SpreadCOPRE	Linked Annuity Hedge			02NIEB1BP407DBP41																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/11/2025	06/11/2026	1	966,368	6022.24	8,794			1,720		11,056			(2,168)			2,146	0001	
INDEX/Spread133Q	Linked Annuity Hedge			ROMUISPUBIPROKSP83																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/20/2025	06/22/2026	1	3	5967.84													0001	
INDEX/Spread136K	Linked Annuity Hedge			ROMUISPUBIPROKSP83																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/17/2025	06/17/2026	1	1,037,295	5982.72	9,128			1,942		11,529			(2,251)			2,398	0001	
INDEX/Spread159Y	Linked Annuity Hedge			G53SEF7UP5170UK573																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/27/2025	06/26/2026	1	1,565,258	6173.07	15,340			3,664		17,898			(3,793)			3,821	0001	
INDEX/Spread130F	Linked Annuity Hedge			ROMUISPUBIPROKSP83																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/09/2025	04/09/2026	1	115,964	5456.9	2,308			51		3,753			(569)			91	0001	
INDEX/Spread2US	Linked Annuity Hedge			ES7P3U3HI6C71YBU11																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	05/16/2025	05/15/2026	1	1,466,365	5958.38	13,784			1,885		18,460			(3,408)			2,574	0001	
INDEX/Spread146K	Linked Annuity Hedge			ROMUISPUBIPROKSP83																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	04/24/2025	04/24/2026	1	482,469	5484.77	9,209			587		15,198			(2,271)			631	0001	
INDEX/Spread79K	Linked Annuity Hedge			G53SEF7UP5170UK573																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	04/11/2025	04/10/2026	1	332,905	5963.36	6,026			151		9,939			(1,430)			276	0001	
INDEX/Spread2R6	Linked Annuity Hedge			ES7P3U3HI6C71YBU11																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	05/12/2025	05/12/2026	1	686,614	5944.19	6,180			698		8,722			(1,524)			1,165	0001	
INDEX/Spread1351	Linked Annuity Hedge			ROMUISPUBIPROKSP83																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	05/16/2025	05/15/2026	1	260,594	5958.38	5,186			634		6,985			(1,282)			458	0001	
INDEX/Spread70B8	Linked Annuity Hedge			G53SEF7UP5170UK573																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	04/23/2025	04/23/2026	1	5	5375.86													0001	
INDEX/Spread734	Linked Annuity Hedge			G53SEF7UP5170UK573																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	05/23/2025	05/26/2026	1	1,215,211	5902.82	9,843			1,491		13,612			(2,407)			2,380	0001	
INDEX/Spread1319K	Linked Annuity Hedge			ROMUISPUBIPROKSP83																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	05/23/2025	05/29/2026	1	536,188	5912.17	4,718			758		6,242			(1,163)			1,078	0001	
INDEX/Spread136D	Linked Annuity Hedge			ROMUISPUBIPROKSP83																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	05/01/2025	05/01/2026	1	1,154,237	5904.14	9,118			758		13,896			(2,248)			1,682	0001	
INDEX/Spread706C	Linked Annuity Hedge			G53SEF7UP5170UK573																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	05/20/2025	05/20/2026	1	827,601	5940.46	8,110			1,095		10,737			(2,000)			1,532	0001	
INDEX/Spread709P	Linked Annuity Hedge			G53SEF7UP5170UK573																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	09/18/2025	09/18/2026	1	160,009	6631.96	3,472			1,635		3,059			(856)			548	0001	
INDEX/Spread17260	Linked Annuity Hedge			G53SEF7UP5170UK573																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/28/2026	1	62,294	6643.7	1,352			670		1,186			(331)			219	0001	
INDEX/Spread5731	Linked Annuity Hedge			02NIEB1BP407DBP41																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	07/31/2025	07/31/2026	1	6	6339.39													0001	
INDEX/Spread1319S	Linked Annuity Hedge			ROMUISPUBIPROKSP83																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	09/04/2025	09/04/2026	1	17,932	6502.08	402			174		384			(99)			59	0001	
INDEX/Spread71A1	Linked Annuity Hedge			G53SEF7UP5170UK573																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	07/01/2025	07/01/2026	1	68,069	6198.01	1,416			355		1,618			(349)			171	0001	
INDEX/Spread7019H	Linked Annuity Hedge			G53SEF7UP5170UK573																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	09/16/2025	09/16/2026	1	32,240	6606.76	593			275		528			(146)			110	0001	
INDEX/Spread1338Q	Linked Annuity Hedge			ROMUISPUBIPROKSP83																			
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	07/10/2025	07/10/2026	1	95,434	6280.46	2,109			584		2,330			(520)			251	0001	
INDEX/Spread173Q	Linked Annuity Hedge			G53SEF7UP5170UK573																			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDEX/SP/13450	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	09/17/2025	09/17/2026	1	36,213	6800.35	797			371		710			(196)			124	0001	
Purchased Call1/SP 500 INDEX/SP/1303Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	08/29/2025	08/31/2026	1	107,066	6460.26	2,388			1,003		2,340			(586)			347	0001	
Purchased Call1/SP 500 INDEX/SP/1319N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	09/04/2025	09/04/2026	1	470,437	6502.08	4,234			1,830		4,034			(1,044)			1,543	0001	
Purchased Call1/SP 500 INDEX/SP/13534	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	09/19/2025	09/18/2026	1	491,160	6664.36	10,462			4,940		8,920			(2,567)			1,681	0001	
Purchased Call1/SP 500 INDEX/SP/1313S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	08/08/2025	08/10/2026	1	5	6388.45													0001	
Purchased Call1/SP 500 INDEX/SP/131SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	07/24/2025	07/24/2026	1	216,258	6363.35	4,563			1,441		4,761			(1,125)			607	0001	
Purchased Call1/SP 500 INDEX/SP/131S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	08/15/2025	08/14/2026	1	207,997	6449.8	4,139			1,552		4,089			(1,023)			635	0001	
Purchased Call1/SP 500 INDEX/SP/1303P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	09/03/2025	09/03/2026	1	802,232	6448.26	7,701			3,288		7,595			(1,889)			2,822	0001	
Purchased Call1/SP 500 INDEX/SP/131ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	08/29/2025	08/28/2026	1	1,696,801	6460.26	15,780			6,549		15,450			(3,902)			5,439	0001	
Purchased Call1/SP 500 INDEX/SP/131S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	08/13/2025	08/13/2026	1	51,181	6466.58	1,013			374		995			(250)			156	0001	
Purchased Call1/SP 500 INDEX/SP/1333X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	07/25/2025	07/24/2026	1	593,662	6388.64	11,814			3,741		12,139			(2,921)			1,666	0001	
Purchased Call1/SP 500 INDEX/SP/1353P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	09/17/2025	09/17/2026	1	1,137,957	6800.35	10,583			4,927		9,507			(2,610)			3,883	0001	
Purchased Call1/SP 500 INDEX/SP/13280	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	09/22/2025	09/22/2026	1	9	6693.75													0001	
Purchased Call1/SP 500 INDEX/SP/1E1688	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	09/05/2025	09/04/2026	1	547,498	6481.5	10,567			4,579		10,224			(2,613)			1,795	0001	
Purchased Call1/SP 500 INDEX/SP/1718P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP517OUK5573	08/20/2025	08/20/2026	1	331	6395.78	4			2		4			(1)			1	0001	
Purchased Call1/SP 500 INDEX/SP/1333Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	09/12/2025	09/11/2026	1	24,726	6584.29	324			147		284			(80)			83	0001	
Purchased Call1/SP 500 INDEX/SP/1E1496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	09/26/2025	09/25/2026	1	6,463	6643.7	85			42		74			(21)			23	0001	
Purchased Call1/SP 500 INDEX/SP/13788	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP517OUK5573	07/31/2025	07/31/2026	1	176,677	6339.39	3,975			1,332		4,156			(960)			511	0001	
Purchased Call1/SP 500 INDEX/SP/13033	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP517OUK5573	07/08/2025	07/08/2026	1	36,355	6225.52	796			215		901			(196)			95	0001	
Purchased Call1/SP 500 INDEX/SP/13559	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	09/10/2025	09/10/2026	1	15,609	6532.04	325			145		304			(80)			52	0001	
Purchased Call1/SP 500 INDEX/SP/131S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	09/29/2025	09/29/2026	1	736,996	6661.21	7,517			3,748		6,546			(1,854)			2,602	0001	
Purchased Call1/SP 500 INDEX/SP/13039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	08/11/2025	08/11/2026	1	750,553	6373.45	7,205			2,620		7,435			(1,777)			2,265	0001	
Purchased Call1/SP 500 INDEX/SP/13551	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	08/27/2025	08/27/2026	1	852,227	6481.4	7,926			3,231		7,667			(1,954)			2,723	0001	
Purchased Call1/SP 500 INDEX/SP/1303X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	09/19/2025	09/21/2026	1	877,572	6664.36	7,898			3,764		6,781			(1,937)			3,030	0001	
Purchased Call1/SP 500 INDEX/SP/131S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	08/29/2025	08/31/2026	1	4	6460.26													0001	
Purchased Call1/SP 500 INDEX/SP/13351	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	07/24/2025	07/24/2026	1	997,783	6363.35	8,581			2,710		8,973			(2,116)			2,800	0001	
Purchased Call1/SP 500 INDEX/SP/13336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	09/19/2025	09/18/2026	1	2,980	6664.36	39			18		34			(10)			10	0001	
Purchased Call1/SP 500 INDEX/SP/13039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	09/12/2025	09/11/2026	1	302,472	6584.29	6,019			2,725		5,439			(1,488)			1,014	0001	
Purchased Call1/SP 500 INDEX/SP/13039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPUBMPPROK5P83	08/28/2025	08/28/2026	1	650,583	6501.86	6,030			2,504		5,786			(1,492)			2,085	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SP/E17682	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/26/2025	08/26/2026	1	56,684	6465.94	1,284			512		1,239				(312)		180	0001	
Purchased Call/S&P 500 INDEX/SP/E17485	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2025	09/03/2026	1	5,297	6448.26	111			47		109				(27)		17	0001	
Purchased Call/S&P 500 INDEX/SP/E17681	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/11/2026	1	58,030	6387.47	988			451		907				(246)		184	0001	
Purchased Call/S&P 500 INDEX/SP/O1319P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/30/2025	09/30/2026	1	2	6688.46													0001	
Purchased Call/S&P 500 INDEX/SP/E17680	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/21/2026	1	106,804	6684.36	2,093			998		1,803				(513)		369	0001	
Purchased Call/S&P 500 INDEX/SP/E17786	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/24/2026	1	42,478	6466.91	773			309		753				(190)		134	0001	
Purchased Call/S&P 500 INDEX/SP/E1780	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/24/2025	09/24/2026	1	47,860	6637.97	1,034			501		913				(255)		167	0001	
Purchased Call/S&P 500 INDEX/SP/O05353	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB IB/P-40TDBPU41 Societe Generale SA	08/25/2025	08/25/2026	1	187,108	6439.32	4,004			1,610		3,977				(987)		594	0001	
Purchased Call/S&P 500 INDEX/SP/O05380	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB IB/P-40TDBPU41 Societe Generale SA	08/25/2025	08/25/2026	1	767,555	6439.32	7,676			3,087		7,544				(1,893)		2,436	0001	
Purchased Call/S&P 500 INDEX/SP/O17296	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2025	07/15/2026	1	38,576	6243.76	518			150		574				(128)		107	0001	
Purchased Call/S&P 500 INDEX/SP/W135J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/29/2025	07/29/2026	1	790,812	6370.86	7,355			2,411		7,606				(1,813)		2,267	0001	
Purchased Call/S&P 500 INDEX/SP/E1768V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	4,094	6466.91	54			21		53				(13)		13	0001	
Purchased Call/S&P 500 INDEX/SP/O0J05X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	21G119ZL770XK3ZET8 Bank of Comm	08/22/2025	08/21/2026	1	155,073	6466.91	3,365			1,327		3,308				(832)		485	0001	
Purchased Call/S&P 500 INDEX/SP/W1319N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/18/2025	08/18/2026	1	816,660	6449.15	8,167			3,127		8,017				(2,014)		2,529	0001	
Purchased Call/S&P 500 INDEX/SP/O13180	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/04/2025	09/04/2026	1	22	6502.08													0001	
Purchased Call/S&P 500 INDEX/SP/E17480	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2025	08/06/2026	1	20,399	6345.06	437			153		459				(108)		60	0001	
Purchased Call/S&P 500 INDEX/SP/O13181	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/05/2025	09/04/2026	1	1,872,052	6481.5	18,533			8,031		17,995				(4,582)		6,193	0001	
Purchased Call/S&P 500 INDEX/SP/O1323K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/11/2025	09/11/2026	1	700,748	6387.47	6,097			2,753		5,498				(1,503)		2,349	0001	
Purchased Call/S&P 500 INDEX/SP/O1309H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	08/31/2026	1	538,626	6460.26	5,386			2,262		5,244				(1,321)		1,744	0001	
Purchased Call/S&P 500 INDEX/SP/O13151	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	09/01/2026	1	17	6460.26													0001	
Purchased Call/S&P 500 INDEX/SP/W1359	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/11/2025	07/13/2026	1	180,754	6259.75	3,832			1,087		4,287				(940)		482	0001	
Purchased Call/S&P 500 INDEX/SP/W13151	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/14/2025	08/14/2026	1	985,876	6468.54	8,577			3,208		8,331				(2,115)		3,009	0001	
Purchased Call/S&P 500 INDEX/SP/W131ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/04/2025	08/04/2026	1	870,563	6329.94	8,096			2,788		8,528				(1,996)		2,557	0001	
Purchased Call/S&P 500 INDEX/SP/W1319X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/07/2026	1	3,699	6398.45	48			17		50				(12)		11	0001	
Purchased Call/S&P 500 INDEX/SP/O13150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/30/2025	09/30/2026	1	985,714	6688.46	5,799			2,907		4,943				(1,430)		2,074	0001	
Purchased Call/S&P 500 INDEX/SP/W1319K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/12/2025	08/12/2026	1	544,302	6445.76	4,889			1,795		4,838				(1,208)		1,649	0001	
Purchased Call/S&P 500 INDEX/SP/O0563H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB IB/P-40TDBPU41 Societe Generale SA	09/26/2025	09/25/2026	1	554,008	6643.7	11,191			5,502		9,828				(2,767)		1,934	0001	
Purchased Call/S&P 500 INDEX/SP/O13550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/19/2025	09/18/2026	1	1,849,160	6684.36	16,327			7,710		14,098				(4,037)		5,644	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost (Received) (Paid)	Current Year Initial Cost of Un-Discounted Premium (Received) (Paid)	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPW13/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	08/08/2025	08/10/2026	1	59,820	6380.45	1,328			479		1,388			(326)		180		0001
Purchased Call/S&P 500 INDEX/SPW13/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	08/06/2025	08/06/2026	1	678,710	6345.06	6,516			2,280		6,824			(1,607)		2,010		0001
Purchased Call/S&P 500 INDEX/SPW13/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm. 21G119DL70XMK3ZE78	08/01/2025	08/03/2026	1	140,438	6238.01	3,033			1,036		3,380			(744)		411		0001
Purchased Call/S&P 500 INDEX/SPW13/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02N6EB1BXP40TD6PU41	08/15/2025	08/14/2026	1	1,445,140	6449.8	14,556			5,473		14,171			(3,609)		4,411		0001
Purchased Call/S&P 500 INDEX/SPW13/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP517QUG573	09/08/2025	09/08/2026	1	80,190	6495.15	1,788			788		1,723			(441)		266		0001
Purchased Call/S&P 500 INDEX/SPW13/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G53SEF7UP517QUG573	08/22/2025	08/21/2026	1	1,594,827	6466.91	15,470			6,102		15,017			(3,825)		4,391		0001
Purchased Call/S&P 500 INDEX/SPW13/S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	09/02/2025	09/02/2026	1	124,758	6415.54	2,221			942		2,229			(548)		406		0001
Purchased Call/S&P 500 INDEX/SPW13/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	07/11/2025	07/10/2026	1	1,934	6259.75	25			7		28			(16)		5		0001
Purchased Call/S&P 500 INDEX/SPW13/S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	07/02/2025	07/02/2026	1	786,239	6227.42	6,607			1,688		7,435			(1,629)		1,939		0001
Purchased Call/S&P 500 INDEX/SPW13/S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	07/10/2025	07/10/2026	1	1,183,226	6280.46	9,347			2,589		10,298			(2,305)		3,112		0001
Purchased Call/S&P 500 INDEX/SPW13/S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	07/23/2025	07/23/2026	1	534,053	6356.91	5,127			1,596		5,355			(1,264)		1,492		0001
Purchased Call/S&P 500 INDEX/SPW13/S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	07/07/2025	07/07/2026	1	663,880	6229.98	5,909			1,579		6,647			(1,457)		1,720		0001
Purchased Call/S&P 500 INDEX/SPW13/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	08/08/2025	08/10/2026	1	611,206	6386.45	5,868			2,118		6,009			(1,439)		1,638		0001
Purchased Call/S&P 500 INDEX/SPW13/S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	07/23/2025	07/23/2026	1	34,265	6356.91	764			238		799			(168)		96		0001
Purchased Call/S&P 500 INDEX/SPW13/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	07/21/2025	07/21/2026	1	208,427	6305.6	4,460			1,364		4,812			(1,100)		577		0001
Purchased Call/S&P 500 INDEX/SPW13/S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	07/23/2025	07/23/2026	1	6	6356.91													0001
Purchased Call/S&P 500 INDEX/SPW13/S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	07/31/2025	07/31/2026	1	757,140	6339.39	7,117			2,386		7,382			(1,755)		2,189		0001
Purchased Call/S&P 500 INDEX/SPW13/S3A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	07/18/2025	07/20/2026	1	701,300	6296.79	6,312			1,913		6,774			(1,548)		1,394		0001
Purchased Call/S&P 500 INDEX/SPW13/S6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	07/14/2025	07/14/2026	1	136,585	6268.56	3,046			873		3,359			(751)		366		0001
Purchased Call/S&P 500 INDEX/SPW13/S50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	07/18/2025	07/17/2026	1	1,615,485	6296.79	15,024			4,465		16,184			(3,715)		4,394		0001
Purchased Call/S&P 500 INDEX/SPW13/S3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	07/18/2025	07/20/2026	1	146,145	6296.79	2,428			735		2,617			(585)		403		0001
Purchased Call/S&P 500 INDEX/SPW13/S5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	09/23/2025	09/23/2026	1	647,628	6656.92	6,412			3,091		5,576			(1,561)		2,249		0001
Purchased Call/S&P 500 INDEX/SPW13/S3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	09/16/2025	09/16/2026	1	551,788	6606.76	5,518			2,554		4,907			(1,361)		1,677		0001
Purchased Call/S&P 500 INDEX/SPW13/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm. 21G119DL70XMK3ZE78	08/27/2025	08/27/2026	1	42,773	6461.4	915			373		890			(226)		137		0001
Purchased Call/S&P 500 INDEX/SPW13/S4H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	07/03/2025	07/02/2026	1	227	6279.35	3			1		3			(1)				0001
Purchased Call/S&P 500 INDEX/SPW13/S3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	08/26/2025	08/26/2026	1	1,001,535	6465.94	10,015			4,056		9,724			(2,470)		3,189		0001
Purchased Call/S&P 500 INDEX/SPW13/S9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	08/08/2025	08/07/2026	1	1,940,174	6388.45	17,114			6,085		17,491			(4,231)		5,470		0001
Purchased Call/S&P 500 INDEX/SPW13/SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBPROK5P83	07/25/2025	07/27/2026	1	878,928	6386.64	7,910			2,550		8,088			(1,940)		2,490		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133S5	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	08/29/2025	08/28/2026	1	286,160	6460.26	5,486			2,277		5,378			(1,356)		866		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133L	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	07/03/2025	07/02/2026	1	532,219	6279.35	10,698			2,741		11,826			(2,645)		1,343		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133L	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	07/02/2025	07/02/2026	1	17,713	6227.42	387			101		453			(98)		45		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133L	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	09/04/2025	09/04/2026	1	42,099	6329.94	900			331		1,023			(237)		124		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133L	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	08/12/2025	08/12/2026	1	73,105	6445.76	1,477			941		1,463			(364)		221		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133S	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	08/13/2025	08/13/2026	1	845,124	6466.58	7,860			2,901		7,687			(1,938)		2,570		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133B	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	07/28/2025	07/28/2026	1	101,888	6380.77	1,651			537		1,698			(407)		291		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133L	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	08/01/2025	08/03/2026	1	865,339	6238.01	5,922			2,023		6,545			(1,452)		1,947		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133S7	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	07/22/2025	07/22/2026	1	22,615	6309.62	504			156		543			(124)		63		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW00546J	Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B2P40TDPU41	09/10/2025	09/10/2026	1	843,949	6532.04	8,439			3,766		7,886			(2,081)		2,820		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133S7	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	07/22/2025	07/22/2026	1	6	6309.62				217		387			(111)		76		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW0155S7	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	09/23/2025	09/23/2026	1	22,019	6656.92	449			386		13,246			(2,927)		3,462		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133B6	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	07/11/2025	07/13/2026	1	1,297,133	6259.75	11,934			2,685		10,217			(2,311)		2,793		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133B	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	07/14/2025	07/14/2026	1	1,041,479	6286.56	9,373			2,948		4,495			(1,311)		1,859		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW0135S0	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	09/22/2025	09/22/2026	1	536,988	6693.75	5,316			3,955		7,876			(2,121)		3,047		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW0135D	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	09/12/2025	09/14/2026	1	900,951	6584.29	8,649			2,534		6,007			(1,473)		1,966		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133S4	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	09/02/2025	09/02/2026	1	603,323	6415.54	5,973			3,793		5,966			(1,360)		752		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133S7	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	07/18/2025	07/17/2026	1	276,414	6286.79	5,501			1,64		8,104			(1,856)		2,106		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133S0	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	08/04/2025	08/04/2026	1	29	6329.94				2,302		7,073			(1,966)		3,063		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW0134S7	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	07/21/2025	07/21/2026	1	760,446	6305.6	7,528			164		8,177			(1,878)		2,140		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133S7	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	09/18/2025	09/18/2026	1	894,969	6681.96	8,055			39		160			(36)		29		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133S7	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	07/03/2025	07/06/2026	1	11,113	6279.35	146			3,048		11,384			(2,574)		3,140		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW0137S6	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	07/16/2025	07/16/2026	1	1,159,892	6203.7	10,409			57		214			(48)		24		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW0172S5	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBIPROK5P63	09/26/2025	09/28/2026	1	12	6643.7													
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW0172S5	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC G6SSE7LUP5170UK5573	07/16/2025	07/16/2026	1	8,817	6263.7	195												
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SPW133S0	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC G6SSE7LUP5170UK5573	07/30/2025	07/30/2026	1	70,878	6362.9	1,552			513		1,602			(383)		204		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP01729F	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/15/2025	07/15/2026	1	786,229	6243.76	7,375			2,133		8,138			(1,818)		2,070		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP017796	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/11/2025	07/10/2026	1	237,862	6259.75	4,781			1,328		5,312			(1,182)		626		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP02123Z	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/14/2025	08/14/2026	1	227,313	6468.54	3,910			1,462		3,851			(964)		684		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP0E1749M	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/07/2025	08/07/2026	1	287,975	6340	5,681			2,014		5,958			(1,401)		797		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP0E17681	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/18/2025	08/18/2026	1	125,839	6448.15	2,253			883		2,216			(555)		380		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP0E17687	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/20/2025	08/20/2026	1	677,564	6395.78	6,572			2,553		6,609			(1,621)		2,113		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP02109M	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/21/2025	08/21/2026	1	130,385	6370.17	2,321			913		2,404			(572)		408		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP000518Y	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/15/2025	08/17/2026	1	58,090	6449.8	1,092			415		1,072			(288)		179		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP02105J	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/19/2025	08/19/2026	1	119,924	6411.37	2,243			885		2,282			(553)		373		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP02119M	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/15/2025	09/15/2026	1	89,864	6615.28	2,004			922		1,789			(484)		305		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP021056	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/19/2025	08/19/2026	1	678,707	6411.37	6,787			2,618		6,830			(1,674)		2,109		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP0E1768H	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/09/2025	09/09/2026	1	33,877	6512.61	735			326		701			(181)		113		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP01709F	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/07/2025	07/07/2026	1	51,077	6229.98	1,103			295		1,246			(272)		132		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP0E1768J	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/28/2025	08/28/2026	1	150,313	6501.86	2,585			1,070		2,478			(637)		482		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP013236	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/09/2025	09/09/2026	1	744,775	6512.61	7,448			3,303		7,029			(1,836)		2,481		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP013331	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/12/2025	09/11/2026	1	1,427,917	6584.29	14,136			6,401		12,897			(3,495)		4,786		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP021239	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/25/2025	09/25/2026	1	87,882	6604.72	1,819			882		1,662			(449)		307		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP02179K	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/15/2025	07/15/2026	1	57,533	6243.76	972			281		1,077			(240)		165		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP0E17681	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/21/2025	08/21/2026	1	33	6370.17													0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP021236	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/29/2025	09/29/2026	1	134,386	6661.21	3,037			1,514		2,637			(749)		474		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP01359J	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/23/2025	09/23/2026	1	976	6556.92	13			6		11			(3)		3		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP0M1950	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/11/2025	07/10/2026	1	1,649,291	6259.75	15,833			4,398		17,446			(3,915)		4,338		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP00059Z	Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/11/2025	08/11/2026	1	74,280	6373.45	1,322			481		1,362			(326)		224		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP0M1339H	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/09/2025	07/09/2026	1	521,184	6283.26	4,586			1,251		5,134			(1,131)		1,364		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP0M1335B	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/08/2025	07/08/2026	1	621,394	6225.52	5,903			1,594		6,681			(1,456)		1,618		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP0M1299M	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/03/2025	07/06/2026	1	159,083	6279.35	3,293			871		3,637			(805)		410		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP013239	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/08/2025	09/08/2026	1	689,457	6495.15	6,412			2,826		6,147			(1,581)		2,290		0001
Purchased Call1/S&P 500	Fixed Index & Index																					
INDE/SP01355A	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/19/2025	09/21/2026	1	32	6664.36													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	09/30/2025	09/30/2026	1	48,586	6686.46	1,049			526		883			(289)		172		0001
INDEX/SP'013/SR	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	07/28/2025	07/28/2026	1	935,316	6389.77	8,418			2,736		8,599			(2,076)		2,670		0001
INDEX/SP'W13/S9	Linked Annuity Hedge			Societe Generale SA																		
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	02NIEB1BXP40TD8PU41	08/15/2025	08/17/2026	1	920,138	6449.8	8,649			3,288		8,427			(2,121)		2,839		0001
INDEX/SP'00519/	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	07/17/2025	07/17/2026	1	148,977	6287.36	3,307			980		3,553			(815)		405		0001
INDEX/SP'E17684	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	08/01/2025	07/31/2026	1	1,791	6238.01	23			8		26			(16)		5		0001
INDEX/SP'W13/S6	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	07/25/2025	07/24/2026	1	1,629,649	6386.64	15,156			4,799		15,546			(3,747)		4,574		0001
INDEX/SP'W13/S1	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	08/08/2025	08/07/2026	1	432,130	6386.45	8,686			3,088		8,956			(2,148)		1,284		0001
INDEX/SP'W13/S0	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	07/03/2025	07/02/2026	1	2,086,988	6279.35	19,409			4,974		21,216			(4,789)		5,267		0001
INDEX/SP'W13/S6	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	07/02/2025	07/02/2026	1	2	6227.42													0001
INDEX/SP'W13/S1	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	07/03/2025	07/06/2026	1	525,697	6279.35	5,047			1,335		5,525			(1,234)		1,355		0001
INDEX/SP'W13/S0	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	08/21/2025	08/21/2026	1	1,030,775	6370.17	9,380			3,690		9,486			(2,313)		3,226		0001
INDEX/SP'E1768	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	08/22/2025	08/24/2026	1	974,415	6466.91	8,867			3,542		8,553			(2,175)		3,081		0001
INDEX/SP'E1784	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	ES71P3U3PH16C71XB11	08/22/2025	08/21/2026	1	16,316	6466.91	1,338			528		1,066			(331)		51		0001
INDEX/SP'02108/	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	09/15/2025	09/15/2026	1	997,944	6915.28	9,281			4,270		8,253			(2,288)		3,385		0001
INDEX/SP'013331	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	09/26/2025	09/28/2026	1	633,811	6643.7	6,085			3,017		5,341			(1,482)		2,232		0001
INDEX/SP'013/S0	Linked Annuity Hedge			Royal Bank of Canada																		
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	ES71P3U3PH16C71XB11	08/15/2025	08/14/2026	1	3,586	6449.8	47			18		47			(12)		11		0001
INDEX/SP'021085	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	08/05/2025	08/05/2026	1	437,321	6239.19	4,329			1,503		4,645			(1,068)		1,290		0001
INDEX/SP'W13/S2	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	07/01/2025	07/01/2026	1	701,834	6198.01	6,457			1,619		7,398			(1,582)		1,782		0001
INDEX/SP'W13/S3	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	07/30/2025	07/30/2026	1	611,701	6382.9	5,750			1,901		5,904			(1,418)		1,761		0001
INDEX/SP'W13/S2	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	08/07/2025	08/07/2026	1	826,623	6340	7,440			2,638		7,768			(1,834)		2,457		0001
INDEX/SP'W13/S9	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	08/01/2025	07/31/2026	1	1,975,788	6238.01	18,570			6,242		20,481			(4,582)		5,422		0001
INDEX/SP'W13/SF	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	08/29/2025	09/01/2026	1	755,508	6460.26	7,253			3,057		7,115			(1,774)		2,454		0001
INDEX/SP'013/S0	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	09/12/2025	09/14/2026	1	101,451	6584.29	2,201			1,007		1,987			(540)		343		0001
INDEX/SP'013/S6	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	09/24/2025	09/24/2026	1	954,411	6637.97	8,494			4,118		7,524			(2,094)		3,323		0001
INDEX/SP'013/S8	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	Barclays PLC	07/25/2025	07/27/2026	1	98,164	6386.64	2,162			897		2,210			(530)		282		0001
INDEX/SP'E1768	Linked Annuity Hedge			Societe Generale SA																		
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	02NIEB1BXP40TD8PU41	08/05/2025	08/05/2026	1	80,109	6238.19	1,546			537		1,659			(381)		236		0001
INDEX/SP'005237	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	09/22/2025	09/22/2026	1	23,669	6693.75	518			248		431			(128)		82		0001
INDEX/SP'013/S9	Linked Annuity Hedge																					
Purchased Call/SP 500	Fixed Index & Index	N/A	Equi ty/Index	BNP Paribas SA ROMUISPPUBIPROK5P83	08/29/2025	09/01/2026	1	117,044	6460.26	2,470			1,041		2,422			(604)		388		0001
INDEX/SP'013/S3	Linked Annuity Hedge																					

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPW132S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P63	08/20/2025	08/20/2026	1	13,281	695.78	286			115		302			(73)			41	0001	
Purchased Call/S&P 500 INDEX/SPW131S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P63	08/01/2025	07/31/2026	1	275,753	628.01	5,543			1,863		6,185			(1,370)			797	0001	
Purchased Call/S&P 500 INDEX/SPW0131E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P63	09/02/2025	09/02/2026	1	240	6415.54	3			1		3				(1)		1	0001	
Purchased Call/S&P 500 INDEX/SPW138T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P63	07/17/2025	07/17/2026	1	110,971	6297.36	1,465			434		1,573			(361)			302	0001	
Purchased Call/S&P 500 INDEX/SPW133M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P63	07/29/2025	07/29/2026	1	51,087	6370.86	1,052			345		1,087			(259)			146	0001	
Purchased Call/S&P 500 INDEX/SPW135P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P63	07/21/2025	07/21/2026	1	30	6305.6													0001	
Purchased Call/S&P 500 INDEX/SPW0136P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P63	09/25/2025	09/25/2026	1	734,918	6804.72	6,320			3,099		5,715			(1,558)			2,566	0001	
Purchased Call/S&P 500 INDEX/SPW0137A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P63	09/26/2025	09/25/2026	1	1,833,426	6643.7	17,601			8,654		15,443			(4,352)			6,402	0001	
Purchased Call/S&P 500 INDEX/SPW0053D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBEIBXPA0T0BP41	10/23/2025	10/23/2026	1	170,198	6738.44	3,761			2,136		3,140			(927)			639	0001	
Purchased Call/S&P 500 INDEX/SPW0216ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3HI6C71XB11	12/02/2025	12/02/2026	1	521	6829.37	7			5		5			(2)			2	0001	
Purchased Call/S&P 500 INDEX/SPW0053Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBEIBXPA0T0BP41	11/11/2025	11/11/2026	1	455,931	6846.61	4,149			2,560		3,316			(1,023)			1,790	0001	
Purchased Call/S&P 500 INDEX/SPW0218X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3HI6C71XB11	12/31/2025	12/31/2026	1	885,888	6845.5	7,353			5,596		5,954			(1,813)			3,945	0001	
Purchased Call/S&P 500 INDEX/SPW0053S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBEIBXPA0T0BP41	10/22/2025	10/22/2026	1	8,410	6699.4	738			415		459			(182)			32	0001	
Purchased Call/S&P 500 INDEX/SPW0215H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U3HI6C71XB11	11/14/2025	11/16/2026	1	147,951	6734.11	3,077			1,941		2,685			(755)			587	0001	
Purchased Call/S&P 500 INDEX/SPW0058B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBEIBXPA0T0BP41	10/06/2025	10/06/2026	1	53,902	6740.28	1,207			625		988			(298)			194	0001	
Purchased Call/S&P 500 INDEX/SPW0217S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G63SEF7UP5170UK5573	11/07/2025	11/06/2026	1	234,112	6728.8	5,127			3,128		4,397			(1,268)			909	0001	
Purchased Call/S&P 500 INDEX/SPW0217S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	G63SEF7UP5170UK5573	11/04/2025	11/04/2026	1	23	6771.55													0001	
Purchased Call/S&P 500 INDEX/SPW0053N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBEIBXPA0T0BP41	10/27/2025	10/27/2026	1	154,683	6875.16	3,589			2,066		2,628			(885)			587	0001	
Purchased Call/S&P 500 INDEX/SPW0053M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBEIBXPA0T0BP41	12/09/2025	12/09/2026	1	686,427	6840.51	6,825			4,738		5,509			(1,683)			2,889	0001	
Purchased Call/S&P 500 INDEX/SPW0217H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2025	10/16/2026	1	91,967	6629.07	1,885			1,034		1,711			(465)			340	0001	
Purchased Call/S&P 500 INDEX/SPW0217H3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/04/2025	12/04/2026	1	2,692	6857.12	34			24		28			(8)			11	0001	
Purchased Call/S&P 500 INDEX/SPW0136Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROK5P63	11/14/2025	11/16/2026	1	787,506	6734.11	7,560			4,769		6,538			(1,854)			3,126	0001	
Purchased Call/S&P 500 INDEX/SPW0217G4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/26/2025	11/25/2026	1	3,271	6812.61	62			41		51			(15)			13	0001	
Purchased Call/S&P 500 INDEX/SPW0217G5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/04/2026	1	142,685	6870.4	2,711			1,860		2,111			(670)			588	0001	
Purchased Call/S&P 500 INDEX/SPW0217H6P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/19/2025	11/19/2026	1	908,511	6842.16	8,449			5,400		7,798			(2,083)			3,629	0001	
Purchased Call/S&P 500 INDEX/SPW0217H7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/23/2026	1	99,146	6802.99	1,785			1,160		1,694			(438)			399	0001	
Purchased Call/S&P 500 INDEX/SPW0217G6C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/16/2026	1	653	6800.26	8			6		7			(2)			3	0001	
Purchased Call/S&P 500 INDEX/SPW00750	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	21G19DL70XK43ZET8	10/22/2025	10/22/2026	1	21,782	6699.4	488			283		403			(115)			82	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX / S/P/ME17N8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	11/21/2025	11/20/2026	1	39	6602.99													0001	
Purchased Call / S/P 500 INDEX / S/P/000959	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P4R0TD8PU41	12/19/2025	12/21/2026	1	77,320	6834.5	1,686			1,226		1,369			(413)			329	0001	
Purchased Call / S/P 500 INDEX / S/P/ME17N5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	11/19/2025	11/19/2026	1	48,229	6642.16	984			629		911			(243)			193	0001	
Purchased Call / S/P 500 INDEX / S/P/000956	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P4R0TD8PU41	12/19/2025	12/21/2026	1	960,496	6834.5	9,317			6,776		7,668			(2,285)			4,082	0001	
Purchased Call / S/P 500 INDEX / S/P/ME17G9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/18/2025	12/18/2026	1	1,017,048	6774.76	8,238			5,956		7,057			(2,031)			4,308	0001	
Purchased Call / S/P 500 INDEX / S/P/ME17G9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	12/18/2025	12/18/2026	1	29,603	6774.76	379			274		324			(93)			125	0001	
Purchased Call / S/P 500 INDEX / S/P/000953	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P4R0TD8PU41	12/19/2025	12/18/2026	1	273,656	6834.5	5,336			3,869		4,334			(1,319)			1,159	0001	
Purchased Call / S/P 500 INDEX / S/P/ME17G9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/07/2025	10/07/2026	1	202,946	6714.59	4,059			2,113		3,424			(1,001)			732	0001	
Purchased Call / S/P 500 INDEX / S/P/ME17G9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/26/2025	11/27/2026	1	161,156	6612.61	3,513			2,336		2,867			(864)			655	0001	
Purchased Call / S/P 500 INDEX / S/P/ME17IS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/28/2025	10/28/2026	1	115,011	6690.89	2,338			1,364		1,721			(561)			437	0001	
Purchased Call / S/P 500 INDEX / S/P/ME17N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/12/2025	11/12/2026	1	10,851	6650.92	219			136		173			(54)			43	0001	
Purchased Call / S/P 500 INDEX / S/P/ME17NF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	11/21/2025	11/23/2026	1	1,026,525	6602.99	9,855			6,407		9,284			(2,417)			4,136	0001	
Purchased Call / S/P 500 INDEX / S/P/000951	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P4R0TD8PU41	12/19/2025	12/18/2026	1	13,586	6834.5	174			126		143			(43)			58	0001	
Purchased Call / S/P 500 INDEX / S/P/000518U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P4R0TD8PU41	11/28/2025	11/30/2026	1	228,109	6649.09	3,878			2,596		3,058			(951)			933	0001	
Purchased Call / S/P 500 INDEX / S/P/02169U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES17P3U8H1G71N8U11 Societe Generale SA	12/02/2025	12/02/2026	1	114,384	6629.37	2,288			1,544		1,854			(564)			470	0001	
Purchased Call / S/P 500 INDEX / S/P/00095N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P4R0TD8PU41	12/11/2025	12/11/2026	1	91,708	6601	1,797			1,265		1,367			(443)			383	0001	
Purchased Call / S/P 500 INDEX / S/P/000957	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P4R0TD8PU41	12/19/2025	12/21/2026	1	28	6834.5													0001	
Purchased Call / S/P 500 INDEX / S/P/00096J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P4R0TD8PU41	11/17/2025	11/17/2026	1	1,274,613	6672.41	11,472			7,268		10,384			(2,829)			5,070	0001	
Purchased Call / S/P 500 INDEX / S/P/ME17N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/23/2026	1	4,934	6602.99	62			40		59			(15)			20	0001	
Purchased Call / S/P 500 INDEX / S/P/ME17G5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	10/08/2025	10/08/2026	1	23,513	6753.72	503			263		411			(124)			85	0001	
Purchased Call / S/P 500 INDEX / S/P/00096R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P4R0TD8PU41	12/15/2025	12/15/2026	1	735,918	6616.51	7,780			5,530		6,395			(1,918)			3,344	0001	
Purchased Call / S/P 500 INDEX / S/P/000565	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P4R0TD8PU41	12/26/2025	12/24/2026	1	2,147,621	6929.94	21,261			15,813		16,074			(5,271)			9,201	0001	
Purchased Call / S/P 500 INDEX / S/P/000950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P4R0TD8PU41	12/19/2025	12/18/2026	1	1,590,202	6834.5	15,425			11,183		12,686			(3,814)			6,736	0001	
Purchased Call / S/P 500 INDEX / S/P/ME17N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2025	11/06/2026	1	744,357	6720.32	6,550			3,974		5,704			(1,615)			2,889	0001	
Purchased Call / S/P 500 INDEX / S/P/ME17N5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	11/04/2026	1	164,556	6771.55	3,604			2,154		2,980			(889)			636	0001	
Purchased Call / S/P 500 INDEX / S/P/00095R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG Societe Generale SA	12/08/2025	12/08/2026	1	4,035	6946.51	353			244		201			(87)			17	0001	
Purchased Call / S/P 500 INDEX / S/P/00095I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P4R0TD8PU41	12/29/2025	12/29/2026	1	996,904	6905.74	9,770			7,321		7,625			(2,409)			4,311	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2026	1	85,353	6946.51	1,792			1,239		1,426			(442)		355		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2025	11/06/2026	1	141,665	6720.32	3,017			1,831		2,608			(744)		550		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/08/2025	10/08/2026	1	4,657	6753.72	401			210		215			(99)		17		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/29/2025	12/29/2026	1	12	6905.74													0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/20/2025	11/20/2026	1	154,473	6538.76	3,105			2,004		3,035			(766)		618		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/12/2025	11/12/2026	1	775	6850.92	11			7		9			(3)		3		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/13/2025	11/13/2026	1	78,216	6737.49	1,557			974		1,350			(384)		308		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/26/2025	12/24/2026	1	376,718	6829.94	7,158			5,323		5,370			(1,775)		1,614		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/25/2025	11/25/2026	1	537,212	6765.88	6,017			3,956		5,165			(1,484)		2,174		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/20/2026	1	385,642	6802.99	8,071			5,224		7,641			(1,986)		1,584		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/09/2025	10/09/2026	1	1,239,251	6735.11	10,162			5,391		8,620			(2,506)		4,494		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/09/2026	1	44,766	6728.8	954			585		819			(234)		175		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/28/2025	11/30/2026	1	516,500	6849.09	5,113			3,423		3,972			(1,254)		2,111		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/21/2025	10/21/2026	1	31	6735.35													0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/28/2025	11/27/2026	1	12	6849.09													0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/06/2025	10/06/2026	1	570,129	6740.28	5,644			2,923		4,686			(1,382)		2,051		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/28/2025	10/28/2026	1	324,661	6880.89	9,062			5,242		6,714			(2,234)		3,515		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/17/2025	11/17/2026	1	195,504	6672.41	3,085			1,955		2,803			(761)		782		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/03/2025	10/02/2026	1	199,494	6715.79	4,010			2,049		3,352			(991)		710		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/10/2025	12/10/2026	1	2,988	6886.68	39			27		31			(10)		12		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/21/2025	10/21/2026	1	854,121	6735.35	8,200			4,585		6,892			(2,022)		3,193		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	11/28/2025	11/27/2026	1	215,997	6849.09	4,622			3,082		3,619			(1,143)		878		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/24/2025	10/23/2026	1	420,175	6791.69	8,908			5,072		7,114			(2,202)		1,578		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/10/2025	12/10/2026	1	34,245	6886.68	599			418		463			(148)		143		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/15/2025	12/15/2026	1	49,347	6816.51	1,081			768		883			(26)		208		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/09/2025	12/09/2026	1	31,681	6840.51	684			482		554			(171)		132		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/16/2026	1	108,066	6800.26	2,140			1,527		1,778			(528)		465		0001
Purchased Call / S&P 500 INDEX/SP00457	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/01/2025	12/01/2026	1	186,733	6812.63	3,791			2,548		3,110			(95)		765		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP'00/0598	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Société Générale SA	10/20/2025	10/20/2026	1	98,215	6735.13	1,974	1,099		1,099		1,646			(487)		366		0001
Purchased Call / S&P 500 INDEX / SP'02/1580	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Royal Bank of Canada	11/07/2025	11/06/2026	1	9,410	6728.8	854	321		321		516			(211)		37		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	12/01/2025	12/01/2026	1	22	6812.63													0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	12/16/2025	12/16/2026	1	650,142	6800.26	6,306	4,500		4,500		5,296			(1,555)		2,744		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Société Générale SA	10/21/2025	10/21/2026	1	81,054	6735.35	1,702	952		952		1,418			(420)		303		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	10/10/2025	10/09/2026	1	1,551,457	6552.51	15,359	8,172		8,172		14,313			(3,799)		5,626		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	10/17/2025	10/16/2026	1	199,228	6664.01	4,224	2,323		2,323		3,675			(1,044)		736		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	11/03/2025	11/03/2026	1	54,478	6651.97	1,111	661		661		844			(274)		210		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	10/23/2025	10/23/2026	1	486,608	6739.44	4,623	2,625		2,625		3,870			(1,140)		1,828		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	10/24/2025	10/26/2026	1	13	6791.69													0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	10/08/2025	10/08/2026	1	590,730	6753.72	5,435	2,845		2,845		4,451			(1,340)		2,137		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	10/02/2025	10/02/2026	1	607,381	6715.35	5,406	2,755		2,755		4,544			(1,333)		2,162		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	10/28/2025	10/28/2026	1	4,473	6890.89	58	33		33		43			(14)		17		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	11/10/2025	11/10/2026	1	190,940	6632.43	3,036	1,870		1,870		2,386			(749)		748		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	10/14/2025	10/14/2026	1	681,702	6644.31	6,476	3,497		3,497		5,761			(1,597)		2,504		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	11/28/2025	11/30/2026	1	15	6849.09													0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	11/07/2025	11/06/2026	1	2,067,100	6728.8	20,051	12,232		12,232		17,195			(4,939)		8,024		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	10/30/2025	10/30/2026	1	188,826	6622.34	3,286	1,929		1,929		2,580			(810)		721		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	11/13/2025	11/13/2026	1	814,160	6737.49	7,083	4,434		4,434		6,088			(1,747)		3,210		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	12/22/2025	12/22/2026	1	48,962	6879.49	994	726		726		759			(245)		209		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	10/20/2025	10/20/2026	1	6,320	6735.13	82	46		46		68			(20)		24		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	10/17/2025	10/19/2026	1	733,221	6664.01	7,186	3,979		3,979		6,329			(1,762)		2,727		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	10/01/2025	10/01/2026	1	9,432	6711.2	195	98		98		163			(48)		33		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	10/09/2025	10/09/2026	1	62,832	6735.11	1,326	703		703		1,105			(327)		228		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	10/31/2025	10/30/2026	1	1,339,442	6840.2	12,983	7,651		7,651		10,206			(3,212)		5,116		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	12/26/2025	12/28/2026	1	65,857	6829.94	1,054	787		787		784			(258)		284		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	10/03/2025	10/05/2026	1	143,532	6715.79	3,057	1,575		1,575		2,552			(750)		515		0001
Purchased Call / S&P 500 INDEX / SP'01/1093	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BNP Paribas SA	11/04/2025	11/04/2026	1	651,458	6771.55	6,319	3,778		3,778		5,251			(1,559)		2,517		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/S&P0135N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/31/2025	11/02/2026	1	146,800	8840.2	2,349			1,391		1,811				(576)		565	0001	
Purchased Call/S&P 500 INDEX/S&P0135S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/07/2025	11/09/2026	1	591,594	6728.8	5,561			3,410		4,765				(1,364)		2,312	0001	
Purchased Call/S&P 500 INDEX/S&P0135B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/22/2025	10/22/2026	1	777,823	6689.4	7,078			3,978		6,138				(1,745)		2,915	0001	
Purchased Call/S&P 500 INDEX/S&P01337	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/27/2025	10/27/2026	1	849,291	6875.16	7,813			4,499		5,852				(1,927)		3,221	0001	
Purchased Call/S&P 500 INDEX/S&P0135I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/12/2025	12/11/2026	1	1,642,044	6827.41	15,928			11,238		12,893				(3,938)		6,862	0001	
Purchased Call/S&P 500 INDEX/S&P0135V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/03/2025	11/03/2026	1	616	6651.97	8			5		6				(2)		2	0001	
Purchased Call/S&P 500 INDEX/S&P0135Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/12/2025	12/11/2026	1	420,238	6827.41	8,825			6,227		7,028				(2,182)		1,756	0001	
Purchased Call/S&P 500 INDEX/S&P01353	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/12/2025	11/12/2026	1	1,062,471	6650.92	8,925			5,532		7,047				(2,201)		4,180	0001	
Purchased Call/S&P 500 INDEX/S&P0135R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/21/2025	11/20/2026	1	1,570,365	6602.99	15,076			9,757		14,091				(3,727)		6,287	0001	
Purchased Call/S&P 500 INDEX/S&P01315	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/24/2025	11/24/2026	1	32,471	6705.12	578			377		507				(143)		131	0001	
Purchased Call/S&P 500 INDEX/S&P0135A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/03/2025	12/03/2026	1	629,118	6649.72	5,914			4,008		4,666				(1,458)		2,588	0001	
Purchased Call/S&P 500 INDEX/S&P01359	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/22/2025	12/22/2026	1	9	6678.49													0001	
Purchased Call/S&P 500 INDEX/S&P0135W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2025	10/12/2026	1	498,296	6552.51	4,933			2,644		4,597				(1,210)		1,821	0001	
Purchased Call/S&P 500 INDEX/S&P1715W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/24/2025	10/26/2026	1	260,735	6791.69	5,293			3,033		4,243				(1,298)		986	0001	
Purchased Call/S&P 500 INDEX/S&P0135Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2025	10/12/2026	1	117,073	6552.51	2,060			1,104		1,933				(505)		428	0001	
Purchased Call/S&P 500 INDEX/S&P0135L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/03/2025	10/05/2026	1	242	6715.79	3			2		3				(1)		1	0001	
Purchased Call/S&P 500 INDEX/S&P12W5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/20/2025	11/20/2026	1	1,796	6538.76	23			15		22				(6)		7	0001	
Purchased Call/S&P 500 INDEX/S&P0053M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P170UK5573	12/29/2025	12/29/2026	1	96,923	6905.74	2,064			1,547		1,591				(509)		419	0001	
Purchased Call/S&P 500 INDEX/S&P0135J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/11/2025	12/11/2026	1	765,789	6801	7,198			5,065		5,510				(1,775)		3,200	0001	
Purchased Call/S&P 500 INDEX/S&P0053F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB1B/P170UK5573	12/18/2025	12/17/2026	1	41,824	6721	844			609		719				(209)		177	0001	
Purchased Call/S&P 500 INDEX/S&P0135R8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/07/2025	10/07/2026	1	10,281	6714.59	134			70		112				(33)		37	0001	
Purchased Call/S&P 500 INDEX/S&P0135N8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/10/2025	10/09/2026	1	357,612	6552.51	6,509			3,463		6,106				(1,609)		1,297	0001	
Purchased Call/S&P 500 INDEX/S&P01338	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/10/2025	11/10/2026	1	720,117	6832.43	6,965			4,303		5,555				(1,722)		2,821	0001	
Purchased Call/S&P 500 INDEX/S&P013936	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/02/2025	10/02/2026	1	86,632	6715.35	1,559			795		1,292				(385)		308	0001	
Purchased Call/S&P 500 INDEX/S&P0135D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/03/2025	12/03/2026	1	26,856	6949.72	529			359		415				(130)		110	0001	
Purchased Call/S&P 500 INDEX/S&P01335N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/30/2025	10/30/2026	1	805,722	6822.34	7,574			4,448		6,032				(1,868)		3,078	0001	
Purchased Call/S&P 500 INDEX/S&P013831	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/17/2025	10/16/2026	1	1,589,394	6664.01	15,575			8,567		13,715				(3,851)		5,668	0001	
Purchased Call/S&P 500 INDEX/S&P013935	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/02/2025	10/02/2026	1	2	6715.35													0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX0135F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	10/31/2025	10/30/2026	1	370,799	 8840.2	 7,638	.....	.....	4,498	.....	..... 5,877	.....	.....	(1,889)	.....	..... 1,416	.....	0001
Purchased Call/S&P 500 INDEX/SPX0135F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	12/12/2025	12/14/2026	1	228	 6827.41	 3	.....	.....	2	.....	..... 2	.....	.....	..... (1)	.....	..... 1	.....	0001
Purchased Call/S&P 500 INDEX/SPX0135G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	12/26/2025	12/28/2026	1	41	 6929.94	 1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500 INDEX/SPX0135X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	12/05/2025	12/07/2026	1	965,891	 6870.4	 8,790	.....	.....	6,053	.....	..... 6,858	.....	.....	(2,155)	.....	4,005	.....	0001
Purchased Call/S&P 500 INDEX/SPX0135M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	11/28/2025	11/27/2026	1	1,201,082	 6948.09	 11,891	.....	.....	7,327	.....	..... 9,229	.....	.....	(2,940)	.....	4,880	.....	0001
Purchased Call/S&P 500 INDEX/SPX0056X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBXP4ROT8PU41	11/18/2025	11/18/2026	1	575,579	 6617.32	 5,526	.....	.....	3,516	.....	..... 5,158	.....	.....	(1,362)	.....	2,294	.....	0001
Purchased Call/S&P 500 INDEX/SPX0136X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	10/03/2025	10/05/2026	1	1,115,907	 6715.79	 10,266	.....	.....	5,289	.....	..... 8,649	.....	.....	(2,518)	.....	4,004	.....	0001
Purchased Call/S&P 500 INDEX/SPX0055FA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBXP4ROT8PU41	11/06/2025	11/06/2026	1	734	 6720.32	 9	.....	.....	6	.....	..... 8	.....	.....	..... (2)	.....	..... 3	.....	0001
Purchased Call/S&P 500 INDEX/SPX0133XB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	10/22/2025	10/22/2026	1	6	 6689.4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001
Purchased Call/S&P 500 INDEX/SPX005534	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBXP4ROT8PU41	11/11/2025	11/11/2026	1	83,792	 6846.61	 1,626	.....	.....	1,003	.....	..... 1,281	.....	.....	(401)	.....	329	.....	0001
Purchased Call/S&P 500 INDEX/SPX0135Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	12/30/2025	12/30/2026	1	630,580	 6696.24	 6,180	.....	.....	4,660	.....	..... 4,763	.....	.....	(1,524)	.....	2,732	.....	0001
Purchased Call/S&P 500 INDEX/SPX0135U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/25/2025	11/25/2026	1	51,838	 6765.88	 897	.....	.....	590	.....	..... 765	.....	.....	(221)	.....	210	.....	0001
Purchased Call/S&P 500 INDEX/SPX013534	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	11/07/2025	11/09/2026	1	247	 6728.8	 3	.....	.....	2	.....	..... 3	.....	.....	..... (1)	.....	..... 1	.....	0001
Purchased Call/S&P 500 INDEX/SPX0056S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBXP4ROT8PU41	12/10/2025	12/10/2026	1	987,390	 6886.68	 9,676	.....	.....	6,744	.....	..... 7,550	.....	.....	(2,386)	.....	4,118	.....	0001
Purchased Call/S&P 500 INDEX/SPX0133V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	10/24/2025	10/23/2026	1	1,977,761	 6791.69	 19,382	.....	.....	11,037	.....	..... 15,604	.....	.....	(4,792)	.....	7,429	.....	0001
Purchased Call/S&P 500 INDEX/SPX0056H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBXP4ROT8PU41	12/12/2025	12/14/2026	1	217,481	 6827.41	 4,488	.....	.....	3,156	.....	..... 3,604	.....	.....	(1,093)	.....	914	.....	0001
Purchased Call/S&P 500 INDEX/SPX0135A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	11/05/2025	11/05/2026	1	588,720	 6796.29	 5,711	.....	.....	3,429	.....	..... 4,660	.....	.....	(1,408)	.....	2,280	.....	0001
Purchased Call/S&P 500 INDEX/SPX0136B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	12/02/2025	12/02/2026	1	368,065	 6829.37	 3,480	.....	.....	2,335	.....	..... 2,782	.....	.....	(853)	.....	1,511	.....	0001
Purchased Call/S&P 500 INDEX/SPX0131S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	11/24/2025	11/24/2026	1	1,051,970	 6705.12	 9,152	.....	.....	5,975	.....	..... 8,040	.....	.....	(2,257)	.....	4,267	.....	0001
Purchased Call/S&P 500 INDEX/SPX017P8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/05/2025	12/07/2026	1	100,278	 6870.4	 2,016	.....	.....	1,388	.....	..... 1,574	.....	.....	(484)	.....	416	.....	0001
Purchased Call/S&P 500 INDEX/SPX0135D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	11/05/2025	11/05/2026	1	20,238	 6796.29	 425	.....	.....	255	.....	..... 340	.....	.....	(105)	.....	78	.....	0001
Purchased Call/S&P 500 INDEX/SPX0133V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	12/05/2025	12/04/2026	1	1,575,989	 6870.4	 14,342	.....	.....	9,840	.....	..... 11,181	.....	.....	(3,546)	.....	6,485	.....	0001
Purchased Call/S&P 500 INDEX/SPX01353Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	10/20/2025	10/20/2026	1	767,617	 6735.13	 7,523	.....	.....	4,186	.....	..... 6,309	.....	.....	(1,855)	.....	2,862	.....	0001
Purchased Call/S&P 500 INDEX/SPX0056X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBXP4ROT8PU41	12/18/2025	12/18/2026	1	84,028	 6774.76	 1,513	.....	.....	1,094	.....	..... 1,284	.....	.....	(373)	.....	356	.....	0001
Purchased Call/S&P 500 INDEX/SPX013336	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	12/31/2025	12/31/2026	1	59,480	 6845.5	 987	.....	.....	752	.....	..... 788	.....	.....	(243)	.....	256	.....	0001
Purchased Call/S&P 500 INDEX/SPX0131SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	11/26/2025	11/25/2026	1	609,934	 6812.61	 5,733	.....	.....	3,801	.....	..... 4,655	.....	.....	(1,418)	.....	2,488	.....	0001
Purchased Call/S&P 500 INDEX/SPX01383U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	10/17/2025	10/19/2026	1	172,086	 6664.01	 3,700	.....	.....	2,049	.....	..... 3,220	.....	.....	(907)	.....	640	.....	0001
Purchased Call/S&P 500 INDEX/SPX0137S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMISFPBMPROK5P83	10/01/2025	10/01/2026	1	622,769	 6711.2	 5,979	.....	.....	3,014	.....	..... 5,001	.....	.....	(1,474)	.....	2,211	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013E8M	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/31/2025	11/02/2026	1	1,217,247	8840.2	10,834			6,417		8,393			(2,657)		4,882		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G3M	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/24/2025	10/23/2026	1	24	6791.69													0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G3M	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/24/2025	11/24/2026	1	745	6705.12	9			6		8				(2)		3	0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G4	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/01/2025	12/01/2026	1	551,886	6812.63	5,353			3,598		4,360			(1,320)		2,261		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G4P	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/15/2025	10/15/2026	1	594,189	6671.06	5,645			3,063		4,933			(1,332)		2,188		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G5J	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/03/2025	10/02/2026	1	1,867,927	6715.79	18,492			9,452		15,461			(4,572)		6,649		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G7M	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/01/2025	10/01/2026	1	2	6711.2													0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G8K	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/14/2025	10/14/2026	1	133,122	6644.31	2,929			1,581		2,589			(722)		489		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G8S	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/15/2025	10/15/2026	1	90,089	6671.06	1,955			1,061		1,695			(482)		332		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G8S	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/13/2025	10/13/2026	1	37,503	6654.72	799			428		705			(187)		137		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G6K	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/20/2025	11/20/2026	1	1,063,082	6536.76	9,588			6,175		9,212			(2,359)		4,256		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G3Z	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/14/2025	11/13/2026	1	1,179,959	6734.11	11,328			7,111		9,792			(2,801)		4,653		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G2	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/12/2025	12/12/2026	1	638,604	6827.41	8,134			5,759		6,589			(1,955)		3,525		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G8S	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/26/2025	12/26/2026	1	981,532	6929.94	8,932			6,668		6,752			(2,190)		4,237		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G3Y	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/24/2025	10/26/2026	1	733,949	6791.69	6,973			3,995		5,610			(1,710)		2,777		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G3H	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/23/2025	10/23/2026	1	20,408	6738.44	265			151		221			(65)		77		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G6I	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/04/2025	12/04/2026	1	664,166	6857.12	6,044			4,135		4,760			(1,430)		2,737		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G5F	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/26/2025	11/27/2026	1	1,015,490	6812.61	8,530			5,671		6,983			(2,098)		4,126		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G6J	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/23/2025	12/23/2026	1	580,318	6909.79	5,339			3,923		4,037			(1,316)		2,482		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013E8J	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/03/2025	11/03/2026	1	926,547	6851.97	8,432			5,017		6,555			(2,079)		3,572		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G8S	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/22/2025	12/22/2026	1	868,847	6878.49	8,602			6,279		6,607			(2,121)		3,709		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G8K	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/23/2025	12/23/2026	1	6	6909.79													0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP013G8A	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/08/2025	12/08/2026	1	1,188,071	6946.51	10,455			7,229		8,294			(2,578)		4,396		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP021480	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/29/2025	10/29/2026	1	15,007	6890.59	261			152		193			(64)		57		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP02189Y	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/31/2025	12/31/2026	1	169	6845.5	2			2		2			(1)		1		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP02188S	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/30/2025	12/30/2026	1	99,954	6896.24	1,749			1,319		1,353			(431)		433		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP021485	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/16/2025	10/16/2026	1	892,032	6829.07	7,315			4,012		6,737			(1,804)		3,293		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP02148P	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/29/2025	10/29/2026	1	1,095,530	6890.59	9,969			5,795		7,551			(2,458)		4,175		0001
Purchased Call/SP 500	Fixed Index & Index																					
INDE/SP021480	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/31/2025	10/30/2026	1	225	6840.2	3			2		2			(1)		1		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&P6216S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.12/04/2025	.12/04/2026	1	59,375	6857.12	1,051			719		833			(239)		245		0001
Purchased Call1/S&P 500 INDEX/S&P6216S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.11/18/2025	.11/18/2026	1	196,121	6617.32	4,177			2,658		3,964			(1,030)		782		0001
Purchased Call1/S&P 500 INDEX/S&P6216S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.11/14/2025	.11/13/2026	1	366,427	6734.11	7,622			4,785		6,648			(1,884)		1,445		0001
Purchased Call1/S&P 500 INDEX/S&P6216S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.11/21/2025	.11/20/2026	1	15,537	6602.99	1,453			940		1,088			(339)		62		0001
Purchased Call1/S&P 500 INDEX/S&P6216S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/13/2025	.10/13/2026	1	528,175	6654.72	5,123			2,752		4,580			(1,263)		1,935		0001
Purchased Call1/S&P 500 INDEX/S&P013438	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/07/2025	.10/07/2026	1	708,754	6714.59	6,956			3,622		5,889			(1,715)		2,560		0001
Purchased Call1/S&P 500 INDEX/S&P013830	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/23/2025	.12/23/2026	1	47,038	6909.79	941			691		701			(22)		201		0001
Purchased Call1/S&P 500 INDEX/S&P0138G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.12/18/2025	.12/17/2026	1	860,689	6721	6,389			4,600		5,377			(1,575)		2,751		0001
Purchased Call1/S&P 500 INDEX/S&P01343T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.02/06/2026	.02/08/2027	1	15,919	6932.3	1,391			1,200		830			(201)		74		0001
Purchased Call1/S&P 500 INDEX/S&P6214S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/03/2026	.02/03/2027	1	14,193	6917.81				179		168			(32)		65		0001
Purchased Call1/S&P 500 INDEX/S&P00519V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	.03/12/2026	.03/12/2027	1	476	6672.62	6			6		6			(21)		2		0001
Purchased Call1/S&P 500 INDEX/S&P6216S3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.03/13/2026	.03/15/2027	1	208,278	6632.19	4,363			4,173		4,108			(213)		1,018		0001
Purchased Call1/S&P 500 INDEX/S&P6175S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	.01/22/2026	.01/22/2027	1	5,370	6919.35				376		277			(85)		24		0001
Purchased Call1/S&P 500 INDEX/S&P6163N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/02/2026	.03/02/2027	1	169,925	6881.62	2,906			2,882		2,370			(231)		815		0001
Purchased Call1/S&P 500 INDEX/S&P6051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	.02/13/2026	.02/12/2027	1	337,800	6836.17	6,655			5,876		5,574			(841)		1,577		0001
Purchased Call1/S&P 500 INDEX/S&P6172S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.03/20/2026	.03/22/2027	1	6,197	6506.48				616		625			(19)		31		0001
Purchased Call1/S&P 500 INDEX/S&P6216S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.02/20/2026	.02/22/2027	1	157,238	6909.51				2,337		2,070			(276)		745		0001
Purchased Call1/S&P 500 INDEX/S&P6171S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.03/18/2026	.03/18/2027	1	108,436	6624.7	1,865			1,803		1,747			(66)		532		0001
Purchased Call1/S&P 500 INDEX/S&P6033S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.03/30/2026	.03/30/2027	1	172,941	6943.72	3,372			3,372		3,624			(9)		864		0001
Purchased Call1/S&P 500 INDEX/S&P6216S3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	.01/22/2026	.01/22/2027	1	37,730	6919.35	751			616		583			(140)		170		0001
Purchased Call1/S&P 500 INDEX/S&P6176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/14/2026	.01/14/2027	1	154,140	6926.6	2,081			1,651		1,608			(43)		686		0001
Purchased Call1/S&P 500 INDEX/S&P6216S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.03/27/2026	.03/29/2027	1	145,889	6869.85	2,947			2,939		3,128			(32)		727		0001
Purchased Call1/S&P 500 INDEX/S&P6176S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.01/21/2026	.01/21/2027	1	47,602	6875.62	714			580		576			(135)		214		0001
Purchased Call1/S&P 500 INDEX/S&P6214S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.01/27/2026	.01/27/2027	1	121,852	6978.6	2,303			1,910		1,698			(398)		554		0001
Purchased Call1/S&P 500 INDEX/S&P6051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/02/2026	.03/02/2027	1	44	6881.62	1			1									0001
Purchased Call1/S&P 500 INDEX/S&P6176S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	.01/08/2026	.01/08/2027	1	55,776	6921.46	988			780		773			(224)		246		0001
Purchased Call1/S&P 500 INDEX/S&P6176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.02/12/2026	.02/12/2027	1	12,265	6832.76	212			187		179			(27)		57		0001
Purchased Call1/S&P 500 INDEX/S&P6216S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.02/25/2026	.02/25/2027	1	13,728	6946.13	292			266		225			(27)		65		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2026	01/25/2027	1	166,662	6915.61		3,250		2,677		2,538				(593)		755	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/14/2026	01/14/2027	1	11,676	6926.6		211		168		162				(44)		52	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/17/2026	02/17/2027	1	61,349	6943.22		1,294		1,148		1,082				(149)		289	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2026	01/06/2027	1	16,830	6944.82		301		232		228				(69)		74	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/13/2026	01/13/2027	1	31,553	6963.74		577		457		427				(122)		140	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/12/2026	01/12/2027	1	614,348	6977.27		5,959		4,695		4,482				(1,273)	2,724		0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/22/2027	1	7,308	6915.61		94		78		74				(17)		33	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/09/2026	01/08/2027	1	1,229,591	6966.28		11,927		9,343		8,866				(2,654)		5,413	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/15/2026	01/15/2027	1	433,446	6944.47		4,118		3,306		3,088				(846)		1,982	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/25/2027	1	13	6915.61												0001		
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/19/2027	1	30	6909.51												0001		
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/27/2026	03/01/2027	1	92,539	6878.88		1,906		1,754		1,555				(166)		443	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/16/2026	03/16/2027	1	245,269	6699.38		5,028		4,834		4,610				(207)		1,201	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/03/2026	02/03/2027	1	162,648	6917.81		3,351		2,843		2,640				(514)		748	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	03/23/2026	03/23/2027	1	124,865	6981		2,547		2,498		2,440				(56)		617	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/20/2026	01/20/2027	1	90,910	6796.86		1,991		1,612		1,683				(382)		409	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/02/2026	02/02/2027	1	102,088	6976.44		2,205		1,865		1,615				(344)		469	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/29/2026	01/29/2027	1	42,535	6969.01		808		678		604				(135)		194	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/08/2027	1	70,741	6932.3		1,181		1,019		913				(171)		328	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/09/2026	01/08/2027	1	236,498	6966.28		6,019		4,715		4,449				(1,339)		1,305	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/26/2026	01/26/2027	1	48,830	6950.23		840		694		640				(147)		222	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/13/2026	02/16/2027	1	15,801	6936.17		152		134		126				(19)		74	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/16/2026	03/16/2027	1	676,521	6939.38		6,495		6,244		5,827				(267)		3,312	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/27/2026	03/25/2027	1	1,679,649	6969.85		15,621		15,577		16,395				(172)		8,329	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/12/2026	03/12/2027	1	669,852	6972.62		5,761		5,505		5,269				(300)		3,261	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/25/2026	03/25/2027	1	563,822	6991.9		5,356		5,283		5,090				(88)		2,796	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/31/2027	1	316,849	6928.52		6,464		6,464		6,493						1,584	0001	
Purchased Call1/SP 500 INDEX/SPXETX58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/22/2027	1	1,755,698	6915.61		17,206		14,147		13,511				(3,467)		7,919	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Spread 500	Fixed Index & Index																					
INDE/SP/13454	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/20/2026	03/22/2027	1	894,252	696.48		8,875		8,880		8,711			(26)		4,613		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	03/13/2026	03/15/2027	1	890,905	6632.19		8,464		8,114		7,908			(415)		4,356		0001
INDE/SP/1233T	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/13/2026	03/15/2027	1	890,905	6632.19		8,464		8,114		7,908			(415)		4,356		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	01/22/2026	01/22/2027	1	136,013	6913.35		1,755		1,439		1,353			(327)		613		0001
INDE/SP/01353J	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/22/2026	01/22/2027	1	136,013	6913.35		1,755		1,439		1,353			(327)		613		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	02/09/2026	02/09/2027	1	680,817	6964.82		6,604		5,712		5,005			(905)		3,162		0001
INDE/SP/01391S1	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/09/2027	1	680,817	6964.82		6,604		5,712		5,005			(905)		3,162		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	02NEB IB/SP-4R0TD8PU41	01/23/2026	01/25/2027	1	886,062	6915.61		8,781		7,233		6,899			(1,603)		4,062		0001
INDE/SP/0053S8	Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/SP-4R0TD8PU41	01/23/2026	01/25/2027	1	886,062	6915.61		8,781		7,233		6,899			(1,603)		4,062		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	02/11/2026	02/11/2027	1	13,298	6941.47		286		249		222			(38)		62		0001
INDE/SP/0053S	Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2026	02/11/2027	1	13,298	6941.47		286		249		222			(38)		62		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	02NEB IB/SP-4R0TD8PU41	01/27/2026	01/27/2027	1	308,162	6978.6		3,790		3,143		2,842			(654)		1,402		0001
INDE/SP/0059S2	Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/SP-4R0TD8PU41	01/27/2026	01/27/2027	1	308,162	6978.6		3,790		3,143		2,842			(654)		1,402		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	03/31/2026	03/31/2027	1		6628.52			1										0001
INDE/SP/1768A	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/31/2027	1		6628.52			1										0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	01/13/2026	01/13/2027	1	603,011	6963.74		5,910		4,672		4,451			(1,247)		2,678		0001
INDE/SP/0059SP	Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/SP-4R0TD8PU41	01/13/2026	01/13/2027	1	603,011	6963.74		5,910		4,672		4,451			(1,247)		2,678		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	01/12/2026	01/12/2027	1	169,886	6977.27		3,449		2,717		2,541			(737)		753		0001
INDE/SP/00596	Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/SP-4R0TD8PU41	01/12/2026	01/12/2027	1	169,886	6977.27		3,449		2,717		2,541			(737)		753		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	03/13/2026	03/12/2027	1	415,070	6932.19		8,094		7,757		7,613			(400)		2,021		0001
INDE/SP/17590	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/12/2027	1	415,070	6932.19		8,094		7,757		7,613			(400)		2,021		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	LBS AG	01/05/2026	01/05/2027	1	609,675	6902.05		5,975		4,592		4,692			(1,391)		2,670		0001
INDE/SP/0005C	Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/05/2026	01/05/2027	1	609,675	6902.05		5,975		4,592		4,692			(1,391)		2,670		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	02/10/2026	02/10/2027	1	333,758	6941.81		4,072		3,533		3,189			(547)		1,553		0001
INDE/SP/0059S0	Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/SP-4R0TD8PU41	02/10/2026	02/10/2027	1	333,758	6941.81		4,072		3,533		3,189			(547)		1,553		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	02/10/2026	02/10/2027	1	120,466	6941.81		2,445		2,122		1,901			(328)		560		0001
INDE/SP/0059S0	Linked Annuity Hedge	N/A	Equity/Index	02NEB IB/SP-4R0TD8PU41	02/10/2026	02/10/2027	1	120,466	6941.81		2,445		2,122		1,901			(328)		560		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNM161C12L10CENIK50	01/05/2026	01/05/2027	1	148,305	6902.05		2,581		1,963		2,020			(601)		649		0001
INDE/SP/0005E	Linked Annuity Hedge	N/A	Equity/Index	BNM161C12L10CENIK50	01/05/2026	01/05/2027	1	148,305	6902.05		2,581		1,963		2,020			(601)		649		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	03/12/2026	03/12/2027	1	41,733	6672.62		789		754		738			(41)		203		0001
INDE/SP/02C9H	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/12/2026	03/12/2027	1	41,733	6672.62		789		754		738			(41)		203		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	03/24/2026	03/24/2027	1	612	6556.37		9		8		8			(39)		3		0001
INDE/SP/02C9H	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/24/2026	03/24/2027	1	612	6556.37		9		8		8			(39)		3		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	02/26/2026	02/26/2027	1	32,057	6908.86		430		394		346			(92)		153		0001
INDE/SP/17298	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/26/2026	02/26/2027	1	32,057	6908.86		430		394		346			(92)		153		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	02/25/2026	02/25/2027	1	77,518	6946.13		992		902		778			(92)		369		0001
INDE/SP/17293	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2026	02/25/2027	1	77,518	6946.13		992		902		778			(92)		369		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	LBS AG	01/09/2026	01/11/2027	1	259,202	6966.28		4,251		3,337		3,183			(938)		1,147		0001
INDE/SP/00232	Linked Annuity Hedge	N/A	Equity/Index	BNM161C12L10CENIK50	01/09/2026	01/11/2027	1	259,202	6966.28		4,251		3,337		3,183			(938)		1,147		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	LBS AG	01/29/2026	01/29/2027	1	816	6969.01		11		9		8			(2)		4		0001
INDE/SP/00058	Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/29/2026	01/29/2027	1	816	6969.01		11		9		8			(2)		4		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNM161C12L10CENIK50	02/24/2026	02/24/2027	1	870,615	6930.07		7,923		7,181		6,445			(760)		4,139		0001
INDE/SP/0009T	Linked Annuity Hedge	N/A	Equity/Index	BNM161C12L10CENIK50	02/24/2026	02/24/2027	1	870,615	6930.07		7,923		7,181		6,445			(760)		4,139		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	LBS AG	03/20/2026	03/19/2027	1	285,905	6506.48		5,975		5,843		5,904			(181)		1,106		0001
INDE/SP/0005Y	Linked Annuity Hedge	N/A	Equity/Index	LBS AG	03/20/2026	03/19/2027	1	285,905	6506.48		5,975		5,843		5,904			(181)		1,106		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNM161C12L10CENIK50	03/20/2026	03/22/2027	1	6	6506.48													0001
INDE/SP/0003Z	Linked Annuity Hedge	N/A	Equity/Index	BNM161C12L10CENIK50	03/20/2026	03/22/2027	1	6	6506.48													0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	01/02/2026	12/31/2026	1	103	6959.47		1		1		1							0001
INDE/SP/021956	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/02/2026	12/31/2026	1	103	6959.47		1		1		1							0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	BNM161C12L10CENIK50	03/04/2026	03/04/2027	1	39,248	6869.5		848		787		692			(63)		189		0001
INDE/SP/02195H	Linked Annuity Hedge	N/A	Equity/Index	BNM161C12L10CENIK50	03/04/2026	03/04/2027	1	39,248	6869.5		848		787		692			(63)		189		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	285,673	6506.48		5,142		5,029		5,068			(154)		1,411		0001
INDE/SP/17630	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	285,673	6506.48		5,142		5,029		5,068			(154)		1,411		0001
Purchased Call/Spread 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	03/06/2026	03/08/2027	1	14,048	6740.02		1,319		1,239		1,039			(90)		89		0001
INDE/SP/02193Z	Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/06/2026	03/08/2027	1	14,048	6740.02		1,319		1,239		1,039			(90)		89		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPXETW5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/14/2026	01/14/2027	1	334,380	6926.6		3,177		2,320		2,451					1,488		0001
Purchased Call/S&P 500 INDEX/SPXW00D9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/19/2026	03/19/2027	1	21,359	6806.49		442		431		419					105		0001
Purchased Call/S&P 500 INDEX/SPX82C3I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/11/2026	03/11/2027	1	123,589	6775.8		2,126		2,014		1,877					601		0001
Purchased Call/S&P 500 INDEX/SPXETW5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/15/2026	01/15/2027	1	20,584	6944.47		385		309		291					92		0001
Purchased Call/S&P 500 INDEX/SPXETW56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/23/2026	01/22/2027	1	102,212	6915.61		2,024		1,864		1,578					461		0001
Purchased Call/S&P 500 INDEX/SPX013G0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	1,687,886	6658.47		15,866		12,110		12,705					7,325		0001
Purchased Call/S&P 500 INDEX/SPX013G3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	254,477	6850.47		5,013		3,826		3,989					1,104		0001
Purchased Call/S&P 500 INDEX/SPX013G3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/08/2026	01/08/2027	1	972,318	6921.46		8,167		6,380		6,320					4,281		0001
Purchased Call/S&P 500 INDEX/SPX82A3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/20/2026	02/22/2027	1	746	6909.51		66		60		42					4		0001
Purchased Call/S&P 500 INDEX/SPX013T5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	01/29/2027	1	139	6938.03		2		2		1					1		0001
Purchased Call/S&P 500 INDEX/SPX0219B9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	01/02/2026	01/04/2027	1	115,663	6850.47		1,920		1,470		1,546					506		0001
Purchased Call/S&P 500 INDEX/SPX0533B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/17/2026	03/17/2027	1	209,047	6716.09		4,097		3,951		3,691					1,025		0001
Purchased Call/S&P 500 INDEX/SPX05433	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/24/2026	03/24/2027	1	45,760	6556.37		920		905		889					227		0001
Purchased Call/S&P 500 INDEX/SPX000B8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/27/2026	02/26/2027	1	340,454	6878.88		6,435		5,916		5,247					1,623		0001
Purchased Call/S&P 500 INDEX/SPXFT069	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/19/2026	02/19/2027	1	11,357	6861.89		198		177		163					54		0001
Purchased Call/S&P 500 INDEX/SPXFT299	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/26/2026	02/26/2027	1	402,901	6908.86		8,098		7,425		6,455					1,921		0001
Purchased Call/S&P 500 INDEX/SPX005B4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/07/2026	01/07/2027	1	16,145	6920.93		231		179		180					71		0001
Purchased Call/S&P 500 INDEX/SPX00D9V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/20/2026	03/19/2027	1	2,818	6506.48		36		35		35					14		0001
Purchased Call/S&P 500 INDEX/SPX00D3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/26/2026	01/26/2027	1	608,474	6950.23		5,983		4,928		4,574					2,763		0001
Purchased Call/S&P 500 INDEX/SPX0059H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/28/2026	01/28/2027	1	360,408	6978.03		3,532		2,938		2,656					1,642		0001
Purchased Call/S&P 500 INDEX/SPX0198V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/13/2026	02/16/2027	1	1,923,242	6836.17		11,782		10,374		9,824					9,032		0001
Purchased Call/S&P 500 INDEX/SPX019C3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/05/2027	1	1,194,835	6892.3		11,590		9,980		8,977					5,515		0001
Purchased Call/S&P 500 INDEX/SPX019C8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/17/2026	02/17/2027	1	572,927	6943.22		5,500		4,879		4,588					2,895		0001
Purchased Call/S&P 500 INDEX/SPX019V8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/20/2026	02/22/2027	1	516,721	6909.51		5,012		4,515		3,960					2,449		0001
Purchased Call/S&P 500 INDEX/SPX019V8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/05/2027	1	101,251	6892.3		1,296		1,116		1,002					467		0001
Purchased Call/S&P 500 INDEX/SPX019V6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	01/04/2027	1	668,149	6850.47		6,548		5,015		5,199					2,921		0001
Purchased Call/S&P 500 INDEX/SPXETWTSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/07/2026	01/07/2027	1	12,712	6920.93		257		199		198					56		0001
Purchased Call/S&P 500 INDEX/SPX013ZD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/27/2026	03/01/2027	1	16	6878.88													0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP'0133SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	01/09/2026	01/11/2027	1	1,061,773	6866.28		10,299		8,086		7,660			(2,273)			4,899	0001	
Purchased Call/SP 500 INDEX/SP'00068R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BHE161C12L10CEH1K50	02/05/2026	02/05/2027	1	48,997	6798.4		1,004		863		865			(149)			226	0001	
Purchased Call/SP 500 INDEX/SP'F1739P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UJ5170UK5573	03/06/2026	03/05/2027	1	350,661	6740.02		7,539		7,078		6,673			(518)			1,690	0001	
Purchased Call/SP 500 INDEX/SP'0139IS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	02/13/2026	02/16/2027	1	176,582	6836.17		3,585		3,170		2,952			(448)			829	0001	
Purchased Call/SP 500 INDEX/SP'0139IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	02/12/2026	02/12/2027	1	122,091	6832.76		1,563		1,376		1,292			(201)			570	0001	
Purchased Call/SP 500 INDEX/SP'G050S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NIEB1BP40TDBP41	02/24/2026	02/24/2027	1	56,063	6890.07		919		833		750			(88)			267	0001	
Purchased Call/SP 500 INDEX/SP'F176S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UJ5170UK5573	01/16/2026	01/15/2027	1	268,628	6940.01		4,970		4,001		3,753			(1,010)			1,197	0001	
Purchased Call/SP 500 INDEX/SP'0139IS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	02/23/2026	02/23/2027	1	9	6837.75													0001	
Purchased Call/SP 500 INDEX/SP'0139IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	02/23/2026	02/23/2027	1	808,038	6837.75		7,272		6,571		6,052			(717)			3,836	0001	
Purchased Call/SP 500 INDEX/SP'01323C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	02/27/2026	03/01/2027	1	697,187	6878.88		6,763		6,222		5,458			(500)			3,340	0001	
Purchased Call/SP 500 INDEX/SP'013230	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	03/03/2026	03/03/2027	1	193,941	6816.63		3,549		3,285		2,961			(272)			982	0001	
Purchased Call/SP 500 INDEX/SP'0139IS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	02/26/2026	02/26/2027	1	511,357	6808.86		4,653		4,267		3,674			(421)			2,438	0001	
Purchased Call/SP 500 INDEX/SP'P1919K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	03/10/2026	03/10/2027	1	627,167	6781.48		6,021		5,689		5,189			(346)			3,044	0001	
Purchased Call/SP 500 INDEX/SP'01323J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	03/02/2026	03/02/2027	1	973,806	6881.62		8,764		8,088		7,119			(686)			4,672	0001	
Purchased Call/SP 500 INDEX/SP'000P5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BHE161C12L10CEH1K50	03/27/2026	03/25/2027	1	494,682	6366.85		9,300		9,274		9,764			(102)			2,453	0001	
Purchased Call/SP 500 INDEX/SP'0135S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	01/16/2026	01/19/2027	1	649,058	6940.01		6,361		5,134		4,798			(1,279)			2,913	0001	
Purchased Call/SP 500 INDEX/SP'0138U4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	01/30/2026	02/01/2027	1	195,701	6939.03		3,229		2,722		2,459			(528)			897	0001	
Purchased Call/SP 500 INDEX/SP'0139IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	02/09/2026	02/09/2027	1	124,499	6864.82		2,266		1,960		1,701			(310)			578	0001	
Purchased Call/SP 500 INDEX/SP'P13030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	03/06/2026	03/08/2027	1	540,776	6740.02		5,191		4,877		4,570			(354)			2,617	0001	
Purchased Call/SP 500 INDEX/SP'P19196	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	03/09/2026	03/09/2027	1	109,500	6795.99		1,818		1,713		1,555			(110)			531	0001	
Purchased Call/SP 500 INDEX/SP'P194S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	03/20/2026	03/19/2027	1	1,257,844	6506.48		11,950		11,684		11,729			(361)			6,185	0001	
Purchased Call/SP 500 INDEX/SP'0139IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	02/20/2026	02/22/2027	1	3	6909.51													0001	
Purchased Call/SP 500 INDEX/SP'0139S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	01/16/2026	01/15/2027	1	1,902,839	6940.01		18,648		15,012		14,054			(3,791)			8,481	0001	
Purchased Call/SP 500 INDEX/SP'0137S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	01/28/2026	01/28/2027	1	29,324	6978.03		625		520		455			(106)			134	0001	
Purchased Call/SP 500 INDEX/SP'0139IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	02/11/2026	02/11/2027	1	204,532	6941.47		2,925		2,546		2,252			(385)			963	0001	
Purchased Call/SP 500 INDEX/SP'P13230	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	03/11/2026	03/11/2027	1	546,312	6775.8		5,235		4,961		4,523			(287)			2,651	0001	
Purchased Call/SP 500 INDEX/SP'01391K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	02/18/2026	02/18/2027	1	10,857	6881.31		204		182		164			(23)			51	0001	
Purchased Call/SP 500 INDEX/SP'P1319M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPPBMPROK5P83	03/10/2026	03/10/2027	1	83,805	6781.48		1,576		1,489		1,349			(91)			407	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end		
Purchased Call/SP 500 INDEX/SP/P133C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	03/18/2026	03/18/2027	1	559,656	 6624.7	.....	5,373	.....	5,195	.....	4,981	.....	.....	.....	..... (191)	.....	2,748	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P133S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	02/25/2026	02/25/2027	1	364,757	 6946.13	.....	3,538	.....	3,217	.....	2,732	.....	.....	.....	..... (330)	.....	1,737	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P133I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	02/18/2026	02/18/2027	1	11,947	 6881.31	.....	153	.....	136	.....	123	.....	.....	.....	..... (17)	.....	56	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P133E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	03/09/2026	03/09/2027	1	774,024	 6795.99	.....	7,431	.....	7,001	.....	6,356	.....	.....	.....	..... (448)	.....	3,752	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P132V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	03/04/2026	03/04/2027	1	640,868	 6869.5	.....	6,216	.....	5,771	.....	5,047	.....	.....	.....	..... (460)	.....	3,084	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P133T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	03/06/2026	03/08/2027	1	52,155	 6740.02	.....	1,054	.....	990	.....	926	.....	.....	.....	..... (72)	.....	252	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P133I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	02/02/2026	02/02/2027	1	2	 6976.44	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P133V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	02/06/2026	02/08/2027	1	2,011	 6932.3	.....	26	.....	22	.....	20	.....	.....	.....	..... (4)	.....	9	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P133J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	02/23/2026	02/23/2027	1	62,688	 6837.75	.....	1,273	.....	1,150	.....	1,049	.....	.....	.....	..... (126)	.....	286	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P132K3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	02/27/2026	02/26/2027	1	1,813,742	 6878.88	.....	17,593	.....	16,176	.....	14,193	.....	.....	.....	..... (1,547)	.....	8,649	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P1350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	03/27/2026	03/25/2027	1	12	 6368.85	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P134K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	03/24/2026	03/24/2027	1	465,599	 6556.37	.....	4,563	.....	4,487	.....	4,398	.....	.....	.....	..... (89)	.....	2,306	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P13T5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	01/30/2026	01/29/2027	1	1,527,677	 6938.03	.....	14,818	.....	12,472	.....	11,379	.....	.....	.....	..... (2,443)	.....	6,971	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P13U5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	02/04/2026	02/04/2027	1	16,984	 6882.72	.....	299	.....	255	.....	239	.....	.....	.....	..... (45)	.....	78	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P13S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	01/22/2026	01/22/2027	1	582,223	 6913.35	.....	5,473	.....	4,487	.....	4,257	.....	.....	.....	..... (1,020)	.....	2,626	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P13V0C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	02/11/2026	02/11/2027	1	812,811	 6941.47	.....	7,315	.....	6,368	.....	5,686	.....	.....	.....	..... (962)	.....	3,787	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P13P1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	01/06/2026	01/06/2027	1	706,597	 6944.82	.....	6,854	.....	5,287	.....	5,169	.....	.....	.....	..... (1,577)	.....	3,100	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P13V9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	02/13/2026	02/16/2027	1	632,634	 6836.17	.....	7,086	.....	6,266	.....	5,857	.....	.....	.....	..... (886)	.....	2,971	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P13T3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	01/28/2026	01/28/2027	1	125,350	 6978.03	.....	1,617	.....	1,345	.....	1,192	.....	.....	.....	..... (275)	.....	571	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P132N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	03/03/2026	03/03/2027	1	500,160	 6816.63	.....	5,002	.....	4,630	.....	4,190	.....	.....	.....	..... (384)	.....	2,403	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P13U9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	01/30/2026	02/01/2027	1	15	 6939.03	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P13V0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	02/04/2026	02/04/2027	1	497,746	 6882.72	.....	4,828	.....	4,110	.....	3,859	.....	.....	.....	..... (728)	.....	2,294	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P13356	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	03/19/2026	03/19/2027	1	547,085	 6606.49	.....	5,033	.....	4,908	.....	4,748	.....	.....	.....	..... (165)	.....	2,690	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P13V3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	02/05/2026	02/05/2027	1	453,685	 6798.4	.....	4,219	.....	3,623	.....	3,586	.....	.....	.....	..... (624)	.....	2,094	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P13V1ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	02/06/2026	02/08/2027	1	575,939	 6832.3	.....	5,356	.....	4,618	.....	4,191	.....	.....	.....	..... (774)	.....	2,671	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P13V6T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7U/P517OUK5573	01/21/2026	01/21/2027	1	13,170	 6875.62	.....	277	.....	225	.....	221	.....	.....	.....	..... (52)	.....	59	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P136S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	03/31/2026	03/31/2027	1	783,005	 6528.52	.....	7,282	.....	7,282	.....	7,428	.....	.....	.....	.....	.....	3,915	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P13V1SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7U/P517OUK5573	02/12/2026	02/12/2027	1	568,159	 6832.76	.....	5,113	.....	4,503	.....	4,327	.....	.....	.....	..... (659)	.....	2,652	.....	0001	.....
Purchased Call/SP 500 INDEX/SP/P134S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMUISPP/BNP/ROK/SP63	03/23/2026	03/23/2027	1	945,105	 6581	.....	8,411	.....	8,249	.....	8,005	.....	.....	.....	..... (184)	.....	4,673	.....	0001	.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/19/2027	1	252,471	6909.51		4,999		4,499		3,973					1,191		0001
INDEX/Spread 1706U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/26/2026	03/25/2027	1	383,646	6477.16		3,606		3,386		3,615					1,902		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/26/2026	03/25/2027	1	42,296	6477.16		753		749		758					210		0001
INDEX/Spread 1358H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	01/29/2027	1	357,723	6939.03		7,083		5,961		5,360					1,632		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/30/2026	03/30/2027	1	586,123	6343.72		5,411		5,411		5,905					2,397		0001
INDEX/Spread 1353H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/20/2026	01/20/2027	1	498,682	6796.86		4,847		3,926		4,125					2,246		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/21/2026	01/21/2027	1	724,867	6975.62		6,814		5,537		5,524					3,264		0001
INDEX/Spread 1701S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/29/2026	01/29/2027	1	666,480	6989.01		6,190		5,195		4,645					3,085		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	02/01/2027	1	410,645	6939.03		3,983		3,358		3,061					1,883		0001
INDEX/Spread 1358H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/03/2026	02/03/2027	1	929,909	6917.81		8,741		7,417		6,816					4,278		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/06/2026	02/05/2027	1	279,665	6932.3		5,677		4,889		4,356					1,291		0001
INDEX/Spread 1351S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/19/2026	02/19/2027	1	200,815	6861.89		1,948		1,748		1,585					947		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/16/2026	01/19/2027	1	96,688	6940.01		1,760		1,420		1,331					434		0001
INDEX/Spread 1701S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/05/2026	03/05/2027	1	751,353	6930.71		6,762		6,331		5,661					3,620		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/25/2026	03/25/2027	1	166,581	6591.9		2,599		2,563		2,459					776		0001
INDEX/Spread 1323N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/13/2026	03/12/2027	1	1,304,390	6632.19		12,392		11,875		11,579					6,350		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/27/2026	02/26/2027	1	112	6678.88		1		1		1					1		0001
INDEX/Spread 13097	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/06/2026	03/05/2027	1	2,080,347	6740.02		19,971		18,751		17,579					10,024		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/20/2026	02/19/2027	1	1,543,575	6909.51		14,510		13,059		11,443					7,283		0001
INDEX/Spread 13196	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/18/2026	02/18/2027	1	504,993	6881.31		4,747		4,224		3,808					2,379		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/17/2026	03/17/2027	1	680,343	6716.09		6,327		6,101		5,625					3,336		0001
INDEX/Spread 13381	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/27/2026	03/29/2027	1	18,762	6366.85		242		241		255					94		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/23/2026	03/23/2027	1	6	6581													0001
INDEX/Spread 1346B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/27/2026	03/29/2027	1	869,781	6368.85		8,089		8,067		8,488					4,337		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/07/2026	01/07/2027	1	506,345	6920.93		4,861		3,763		3,773					2,225		0001
INDEX/Spread 1396L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/02/2026	02/02/2027	1	724,194	6976.44		7,097		6,002		5,257					3,326		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	21G119DL770HK3ZET8	04/16/2025	04/15/2026	1	7,750	5400	161			6		327					8		0001
INDEX/Spread 130257	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/02/2025	04/02/2026	1	656,000	6283.43	4,395			12		26,350					243		0001
INDEX/Spread 130257	Linked Annuity Hedge	N/A	Equity/Index	02PNEB1B9P40T08PU41																		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPXJ001SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Com	04/09/2025	04/09/2026	1	643,000	6018.96	11,381			251		60,498			(2,806)		565		0001
Purchased Call/S&P 500 INDEX/SPXJ0039K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H88C BANK PLC	04/23/2025	04/23/2026	1	500,000	5975.27	7,460			452		52,065			(1,837)		628		0001
Purchased Call/S&P 500 INDEX/SPXJ00363	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/14/2025	05/14/2026	1	725,000	6564.33	3,988			472		4,158			(983)		1,259		0001
Purchased Call/S&P 500 INDEX/SPXJ0013J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/11/2025	06/11/2026	1	555,000	6717.81	2,664			521		774			(657)		1,232		0001
Purchased Call/S&P 500 INDEX/SPXJ0013E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/30/2025	04/30/2026	1	846,000	6195.58	8,629			889		57,498			(2,128)		1,213		0001
Purchased Call/S&P 500 INDEX/SPXJ00597	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/26/2025	06/26/2026	1	497,000	6911.72	1,541			367		15			(360)		1,213		0001
Purchased Call/S&P 500 INDEX/SPXJ0015I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Com	04/11/2025	04/10/2026	1	1,185,000	5902.38	27,729			693		93,723			(6,856)		981		0001
Purchased Call/S&P 500 INDEX/SPXJ00130	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/25/2025	04/24/2026	1	1,226,000	6135.75	14,099			901		95,630			(3,486)		1,572		0001
Purchased Call/S&P 500 INDEX/SPXJ0013E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/02/2025	05/01/2026	1	1,063,000	6332.11	9,673			806		47,224			(2,382)		1,549		0001
Purchased Call/S&P 500 INDEX/SPXJ00350	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/29/2025	05/29/2026	1	493,000	6586.16	2,909			467		5,366			(777)		991		0001
Purchased Call/S&P 500 INDEX/SPXJ00136	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/04/2025	04/06/2026	1	1,271,000	5601.78	27,072			373		228,857			(6,639)		815		0001
Purchased Call/S&P 500 INDEX/SPXJ00991	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H88C BANK PLC	06/04/2025	06/04/2026	1	680,000	6639.54	3,740			659		3,766			(922)		1,435		0001
Purchased Call/S&P 500 INDEX/SPXJ00510	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/01/2025	04/01/2026	1	734,000	6227.36	5,662					35,163			(1,384)		192		0001
Purchased Call/S&P 500 INDEX/SPXJ0013F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/07/2025	05/07/2026	1	507,000	6278.88	5,070			503		27,620			(1,250)		807		0001
Purchased Call/S&P 500 INDEX/SPXJ00137	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/21/2025	05/21/2026	1	520,000	6513.82	3,276			451		6,012			(808)		972		0001
Purchased Call/S&P 500 INDEX/SPXJ00366	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/16/2025	05/15/2026	1	1,124,000	6643.59	5,732			701		271			(1,417)		1,973		0001
Purchased Call/S&P 500 INDEX/SPXJ00135	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/27/2025	06/26/2026	1	1,163,000	6953.96	3,838			917		18			(949)		2,839		0001
Purchased Call/S&P 500 INDEX/SPXJ00130	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/08/2025	04/08/2026	1	676,000	5481.05	18,049			348		140,713			(4,450)		500		0001
Purchased Call/S&P 500 INDEX/SPXJ00136	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/13/2025	06/12/2026	1	1,092,000	6715.13	4,388			874		933			(1,060)		2,442		0001
Purchased Call/S&P 500 INDEX/SPXJ0035F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/30/2025	05/29/2026	1	1,034,000	6606.31	6,101			983		7,812			(1,508)		2,079		0001
Purchased Call/S&P 500 INDEX/SPXJ0013F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/09/2025	05/09/2026	1	1,025,000	6282.5	10,353			1,064		56,609			(2,560)		1,654		0001
Purchased Call/S&P 500 INDEX/SPXJ0013J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	04/17/2025	04/17/2026	1	1,536,000	5945.31	26,266			1,164		199,757			(6,476)		1,657		0001
Purchased Call/S&P 500 INDEX/SPXJ00130	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/20/2025	06/18/2026	1	1,409,000	6701.88	6,200			1,347		1,322			(1,537)		3,278		0001
Purchased Call/S&P 500 INDEX/SPXJ0013J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	08/08/2025	08/07/2026	1	1,273,000	7037.98	6,620			2,354		110			(1,637)		3,784		0001
Purchased Call/S&P 500 INDEX/SPXJ00130	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/19/2025	09/21/2026	1	1,256,000	7344.12	7,286			3,477		60			(1,789)		4,943		0001
Purchased Call/S&P 500 INDEX/SPXJ00137	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/31/2025	07/31/2026	1	580,000	6976.5	3,016			1,011		60			(744)		1,677		0001
Purchased Call/S&P 500 INDEX/SPXJ00353	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/05/2025	09/04/2026	1	1,214,000	7715.02	5,220			2,262		109			(1,291)		3,981		0001
Purchased Call/S&P 500 INDEX/SPXJ00K30	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	H88C BANK PLC	08/27/2025	08/27/2026	1	688,000	7774.91	2,743			1,119		7			(676)		2,038		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call / S/P 500 INDEX/SP00558H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1 Societe Generale SA	09/17/2025	09/17/2026	1	586,000	7280.09	3,047			1,419		31			(751)		2,000	0001	
Purchased Call / S/P 500 INDEX/SP01328U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63 Societe Generale SA	09/12/2025	09/11/2026	1	1,026,000	7275.64	4,822			2,183		53			(1,192)		3,439	0001	
Purchased Call / S/P 500 INDEX/SP00558Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1 Societe Generale SA	09/18/2025	09/18/2026	1	586,000	7328.32	2,680			1,262		24			(661)		1,884	0001	
Purchased Call / S/P 500 INDEX/SP0139F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63 Societe Generale SA	07/03/2025	07/02/2026	1	1,004,000	7001.48	4,819			1,235		12			(1,192)		2,534	0001	
Purchased Call / S/P 500 INDEX/SP01319A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63 Societe Generale SA	09/01/2025	07/31/2026	1	1,008,000	6924.19	5,242			1,762		302			(1,236)		2,914	0001	
Purchased Call / S/P 500 INDEX/SP01368A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63 Societe Generale SA	09/24/2025	09/24/2026	1	629,000	7318.36	4,089			1,982		42			(1,008)		2,190	0001	
Purchased Call / S/P 500 INDEX/SP01336R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63 Societe Generale SA	07/11/2025	07/10/2026	1	1,095,000	6942.06	6,242			1,734		42			(1,543)		2,880	0001	
Purchased Call / S/P 500 INDEX/SP013796	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63 Societe Generale SA	09/26/2025	09/25/2026	1	1,542,000	7334.64	9,252			4,549		106			(2,288)		5,384	0001	
Purchased Call / S/P 500 INDEX/SP02689H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3HH1GCT1XBUI1	12/03/2025	12/01/2026	1	2,520	6820	59			40		30			(15)		10	0001	
Purchased Call / S/P 500 INDEX/SP021482	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3HH1GCT1XBUI1	10/15/2025	10/14/2026	1	603	6847	14			8		11			(4)		2	0001	
Purchased Call / S/P 500 INDEX/SP021657	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3HH1GCT1XBUI1	12/16/2025	12/15/2026	1	15,643	6817	478			341		233			(118)		66	0001	
Purchased Call / S/P 500 INDEX/SP0131SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63 Societe Generale SA	11/26/2025	11/27/2026	1	766,000	7565.4	4,826			3,208		99			(1,187)		3,112	0001	
Purchased Call / S/P 500 INDEX/SP013583	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63 Societe Generale SA	10/16/2025	10/16/2026	1	497,000	7301.92	4,175			2,290		72			(1,029)		1,885	0001	
Purchased Call / S/P 500 INDEX/SP01358C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63 Societe Generale SA	10/10/2025	10/09/2026	1	1,386,000	7201.21	12,163			6,471		400			(3,007)		5,070	0001	
Purchased Call / S/P 500 INDEX/SP01336X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63 Societe Generale SA	10/30/2025	10/30/2026	1	614,000	7528.45	4,605			2,704		45			(1,135)		2,345	0001	
Purchased Call / S/P 500 INDEX/SP00536T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1 Societe Generale SA	12/19/2025	12/18/2026	1	1,130,000	7613.63	4,520			3,277		195			(1,118)		4,787	0001	
Purchased Call / S/P 500 INDEX/SP00536Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1 Societe Generale SA	12/12/2025	12/11/2026	1	443,000	7598.91	2,215			1,563		71			(548)		1,851	0001	
Purchased Call / S/P 500 INDEX/SP00536K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1 Societe Generale SA	12/10/2025	12/10/2026	1	690,000	7671.76	3,450			2,405		86			(851)		2,878	0001	
Purchased Call / S/P 500 INDEX/SP005583	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1 Societe Generale SA	12/26/2025	12/24/2026	1	900,000	7758.07	3,060			2,276		114			(759)		3,856	0001	
Purchased Call / S/P 500 INDEX/SP013130	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63 Societe Generale SA	12/17/2025	12/17/2026	1	496,000	7480.95	2,331			1,670		163			(575)		2,097	0001	
Purchased Call / S/P 500 INDEX/SP005364	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1 Societe Generale SA	12/26/2025	12/28/2026	1	813,000	7751.14	2,846			2,124		107			(698)		3,509	0001	
Purchased Call / S/P 500 INDEX/SP01336M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63 Societe Generale SA	12/11/2025	12/11/2026	1	615,000	7711.87	2,583			1,817		71			(637)		2,570	0001	
Purchased Call / S/P 500 INDEX/SP01336L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63 Societe Generale SA	11/12/2025	11/12/2026	1	521,000	7518.88	4,845			3,003		55			(1,195)		2,050	0001	
Purchased Call / S/P 500 INDEX/SP013797	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5S5EF7UP5170UK5573 Societe Generale SA	11/21/2025	11/20/2026	1	1,267,000	7319.41	11,910			7,708		609			(2,945)		5,072	0001	
Purchased Call / S/P 500 INDEX/SP005361	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1 Societe Generale SA	12/12/2025	12/14/2026	1	671,000	7609.15	3,355			2,375		107			(823)		2,821	0001	
Purchased Call / S/P 500 INDEX/SP00536S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1 Societe Generale SA	12/18/2025	12/18/2026	1	515,000	7557.24	2,266			1,638		115			(559)		2,182	0001	
Purchased Call / S/P 500 INDEX/SP00536L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP-40T08PU1 Societe Generale SA	10/29/2025	10/29/2026	1	782,000	7583.09	6,412			3,727		43			(1,581)		2,980	0001	
Purchased Call / S/P 500 INDEX/SP00536C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP615Z7ZBEU3UWPF154	10/02/2025	10/02/2026	1	520,000	7403.67	3,120			1,590		3			(769)		1,851	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDEX/SP/01388E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	10/03/2025	10/02/2026	1	1,253,000	780.65	8,771			4,483		84			(2,169)			4,460	0001	
Purchased Call1/SP 500 INDEX/SP/013334	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	10/20/2025	10/20/2026	1	548,000	730.81	4,165			2,318		48			(1,027)			2,043	0001	
Purchased Call1/SP 500 INDEX/SP/00583P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP4R0TD8PU41	11/28/2025	11/30/2026	1	1,353,000	798.79	9,336			6,250		161			(2,289)			5,531	0001	
Purchased Call1/SP 500 INDEX/SP/0084SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP4R0TD8PU41	12/04/2025	12/04/2026	1	638,000	7604.55	3,764			2,576		83			(928)			2,629	0001	
Purchased Call1/SP 500 INDEX/SP/0138L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	12/05/2025	12/04/2026	1	1,449,000	7626.14	8,694			5,965		192			(2,150)			5,972	0001	
Purchased Call1/SP 500 INDEX/SP/00583X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP4R0TD8PU41	11/14/2025	11/16/2026	1	1,174,000	7464.76	9,627			6,073		171			(2,361)			4,660	0001	
Purchased Call1/SP 500 INDEX/SP/005860	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP4R0TD8PU41	12/12/2025	12/11/2026	1	591,000	7633.04	2,660			1,876		85			(658)			2,470	0001	
Purchased Call1/SP 500 INDEX/SP/0137SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	10/01/2025	10/01/2026	1	508,000	7415.88	2,794			1,409		28			(689)			1,803	0001	
Purchased Call1/SP 500 INDEX/SP/0138S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	12/29/2025	12/29/2026	1	557,000	7727.52	1,838			1,377		85			(453)			2,409	0001	
Purchased Call1/SP 500 INDEX/SP/005862	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP4R0TD8PU41	12/26/2025	12/24/2026	1	579,000	7744.21	2,027			1,507		76			(502)			2,481	0001	
Purchased Call1/SP 500 INDEX/SP/0071S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP61SZ7BEU3UPVF154	10/24/2025	10/23/2026	1	566,000	7453.88	4,075			2,321		10			(1,008)			2,126	0001	
Purchased Call1/SP 500 INDEX/SP/00584L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP4R0TD8PU41	10/17/2025	10/19/2026	1	1,529,000	7343.74	13,608			7,535		171			(3,337)			5,687	0001	
Purchased Call1/SP 500 INDEX/SP/00586U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP4R0TD8PU41	12/19/2025	12/21/2026	1	975,000	7637.55	3,608			2,624		163			(885)			4,154	0001	
Purchased Call1/SP 500 INDEX/SP/00518J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP4R0TD8PU41	11/20/2025	11/20/2026	1	504,000	7235.14	5,141			3,318		295			(1,268)			2,018	0001	
Purchased Call1/SP 500 INDEX/SP/013E36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	10/31/2025	10/30/2026	1	1,239,000	7531.06	11,151			6,567		96			(2,757)			4,732	0001	
Purchased Call1/SP 500 INDEX/SP/021434	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U8H15C71XBU11	01/28/2026	01/28/2027	1	20,438	6978.03		462		384		173			(78)			93	0001	
Purchased Call1/SP 500 INDEX/SP/0057SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP4R0TD8PU41	01/23/2026	01/22/2027	1	1,066,000	7759.31		3,731		3,068		253			(687)			4,808	0001	
Purchased Call1/SP 500 INDEX/SP/013334	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	01/09/2026	01/11/2027	1	1,050,000	7760.44		4,725		3,710		198			(1,043)			4,647	0001	
Purchased Call1/SP 500 INDEX/SP/013337	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	03/19/2026	03/19/2027	1	952,000	7323.29		8,949		8,726		536			(284)			4,681	0001	
Purchased Call1/SP 500 INDEX/SP/00005A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFHE161C72L10EHIK50	02/06/2026	02/05/2027	1	1,203,000	7722.58		5,293		4,558		353			(771)			5,552	0001	
Purchased Call1/SP 500 INDEX/SP/00005A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFHE161C72L10EHIK50	03/13/2026	03/12/2027	1	1,330,000	7321.94		15,162		14,530		5,673			(750)			6,475	0001	
Purchased Call1/SP 500 INDEX/SP/01393T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	01/16/2026	01/15/2027	1	628,000	7765.87		2,261		1,820		128			(460)			2,799	0001	
Purchased Call1/SP 500 INDEX/SP/0057SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP4R0TD8PU41	01/22/2026	01/22/2027	1	526,000	7732.58		1,999		1,639		129			(372)			2,372	0001	
Purchased Call1/SP 500 INDEX/SP/00003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFHE161C72L10EHIK50	03/06/2026	03/05/2027	1	1,177,000	7467.94		9,769		9,172		2,058			(671)			5,672	0001	
Purchased Call1/SP 500 INDEX/SP/01393U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	01/16/2026	01/15/2027	1	762,000	7772.81		2,743		2,208		159			(558)			3,396	0001	
Purchased Call1/SP 500 INDEX/SP/01345H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	03/23/2026	03/23/2027	1	643,000	7288.46		6,559		6,432		456			(144)			3,180	0001	
Purchased Call1/SP 500 INDEX/SP/01233A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBIPROKSP63	03/12/2026	03/12/2027	1	731,000	7396.6		6,945		6,637		2,537			(361)			3,559	0001	
Purchased Call1/SP 500 INDEX/SP/00545F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NEB1BXP4R0TD8PU41	03/27/2026	03/25/2027	1	1,489,000	7050.32		19,953		19,897		27,151			(220)			7,384	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Income Generated or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX008S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/27/2026	02/26/2027	1	1,033,000	7652.75		5,372		4,939		.577				(472)		4,926		0001
Purchased Call/S&P 500 INDEX/SPX0198Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/08/2026	01/08/2027	1	575,000	7745.11		2,185		1,707		.105				(491)		2,532		0001
Purchased Call/S&P 500 INDEX/SPX0138G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	1,385,000	7684.92		4,848		3,700		.276				(1,175)		6,011		0001
Purchased Call/S&P 500 INDEX/SPX0135J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	01/29/2027	1	1,088,000	7757.84		4,461		3,755		.306				(735)		4,965		0001
Purchased Call/S&P 500 INDEX/SPX140TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/30/2025	04/30/2026	1	286,278	100	2,061			165		.727				(508)		410		0001
Purchased Call/S&P 500 INDEX/SPX140US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/14/2025	05/14/2026	1	46,381	100	408			48		1,175				(101)		81		0001
Purchased Call/S&P 500 INDEX/SPX140SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/09/2025	04/09/2026	1	12,432	100	91			2		.318				(22)		10		0001
Purchased Call/S&P 500 INDEX/SPX140TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/22/2025	04/22/2026	1	101,770	100	1,150			67		2,142				(284)		125		0001
Purchased Call/S&P 500 INDEX/SPX140USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/02/2025	06/02/2026	1	179,737	100	1,618			276		1,092				(389)		373		0001
Purchased Call/S&P 500 INDEX/SPX140USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/23/2025	05/22/2026	1	126,801	100	2,206			313		2,676				(546)		239		0001
Purchased Call/S&P 500 INDEX/SPX140US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/20/2025	06/18/2026	1	81,524	100	1,272			276		.816				(315)		190		0001
Purchased Call/S&P 500 INDEX/SPX140US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/05/2025	06/05/2026	1	202,354	100	1,801			324		2,428				(444)		430		0001
Purchased Call/S&P 500 INDEX/SPX140USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/03/2025	04/02/2026	1	497	100	7					.16				(2)				0001
Purchased Call/S&P 500 INDEX/SPX26 ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/26/2025	06/26/2026	1	24,558	100	489			116		.487				(121)		60		0001
Purchased Call/S&P 500 INDEX/SPX140USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/13/2025	06/15/2026	1	226,185	100	2,036			421		3,679				(489)		516		0001
Purchased Call/S&P 500 INDEX/SPXJ0029P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley Bank of America NA	04/17/2025	04/17/2026	1	261,326	100	1,725			76		3,391				(425)		282		0001
Purchased Call/S&P 500 INDEX/SPX26 IRS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/06/2025	06/05/2026	1	176,151	100	2,924			528		4,672				(723)		375		0001
Purchased Call/S&P 500 INDEX/SPX140USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/13/2025	06/12/2026	1	174,035	100	1,566			313		2,738				(387)		389		0001
Purchased Call/S&P 500 INDEX/SPX140T58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/15/2025	04/15/2026	1	485,991	100	2,624			101		11,846				(647)		493		0001
Purchased Call/S&P 500 INDEX/SPX140TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/11/2025	04/10/2026	1	239,267	100	1,699			42		2,894				(420)		198		0001
Purchased Call/S&P 500 INDEX/SPX26 ISBF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/27/2025	06/26/2026	1	77,630	100	1,056			252		.161				(261)		190		0001
Purchased Call/S&P 500 INDEX/SPX140TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/02/2025	05/04/2026	1	43,035	100	572			52		1,512				(140)		66		0001
Purchased Call/S&P 500 INDEX/SPX26 IRS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/20/2025	06/18/2026	1	174,489	100	1,588			345						(394)		406		0001
Purchased Call/S&P 500 INDEX/SPXJ0039V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley Bank of America NA	04/25/2025	04/24/2026	1	1,596	100	15			1		33				(4)		2		0001
Purchased Call/S&P 500 INDEX/SPX26 IRSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/10/2025	06/10/2026	1	163,616	100	1,456			281		2,056				(359)		361		0001
Purchased Call/S&P 500 INDEX/SPX26 IRS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/28/2025	05/28/2026	1	104,343	100	699			110						(172)		208		0001
Purchased Call/S&P 500 INDEX/SPX140SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/04/2025	04/02/2026	1	324,638	100	2,078			6		10,521				(515)		120		0001
Purchased Call/S&P 500 INDEX/SPX140USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/27/2025	05/27/2026	1	87,113	100	793			122						(195)		172		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call1/SP 500 INDEX/SP26RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/21/2025	05/21/2026	1	42,731	100	650			89		625				(160)		80	0001	
Purchased Call1/SP 500 INDEX/SPY40T52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/11/2025	04/10/2026	1	3,219	100	35			1		111				(9)		3	0001	
Purchased Call1/SP 500 INDEX/SPX005S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/29/2026	1	39,992	100	788			127		808				(195)		80	0001	
Purchased Call1/SP 500 INDEX/SPY440JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/23/2025	05/22/2026	1	219,473	100	3,182			452		4,797				(787)		414	0001	
Purchased Call1/SP 500 INDEX/SPX26ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/24/2025	06/24/2026	1	132,123	100	2,378			550		1,848				(586)		319	0001	
Purchased Call1/SP 500 INDEX/SPX26SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/28/2025	05/28/2026	1	53,992	100	988			155		715				(244)		108	0001	
Purchased Call1/SP 500 INDEX/SPX26RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/22/2025	05/22/2026	1	5,120	100	81			12		68				(20)		10	0001	
Purchased Call1/SP 500 INDEX/SPY440J58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/27/2025	06/26/2026	1	102,448	100	912			218						(225)		250	0001	
Purchased Call1/SP 500 INDEX/SPX26IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/20/2025	06/18/2026	1	244,159	100	2,222			483		676				(551)		568	0001	
Purchased Call1/SP 500 INDEX/SPX0049D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2025	04/28/2026	1	196,157	100	1,452			108						(358)		272	0001	
Purchased Call1/SP 500 INDEX/SPX26RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/06/2026	1	90,875	100	1,608			301		2,509				(384)		198	0001	
Purchased Call1/SP 500 INDEX/SPX005S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/09/2025	06/09/2026	1	197,990	100	1,782			339		2,102				(439)		434	0001	
Purchased Call1/SP 500 INDEX/SPX00490	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/25/2025	04/27/2026	1	87,509	100	1,295			93		1,870				(318)		119	0001	
Purchased Call1/SP 500 INDEX/SPY440T5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/23/2025	04/23/2026	1	212,373	100	1,402			85		1,700				(346)		267	0001	
Purchased Call1/SP 500 INDEX/SPX005T0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/11/2025	06/11/2026	1	65,188	100	1,036			203		1,152				(256)		145	0001	
Purchased Call1/SP 500 INDEX/SPX26RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/30/2025	06/01/2026	1	174,163	100	1,533			258		1,269				(376)		359	0001	
Purchased Call1/SP 500 INDEX/SPY440T5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/29/2025	04/29/2026	1	18,650	100	287			22		416				(71)		26	0001	
Purchased Call1/SP 500 INDEX/SPY440J9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/13/2025	06/12/2026	1	93,829	100	1,361			272		2,618				(336)		210	0001	
Purchased Call1/SP 500 INDEX/SPX005S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/08/2025	05/08/2026	1	372,829	100	2,908			298		6,587				(717)		601	0001	
Purchased Call1/SP 500 INDEX/SPX005S6M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/20/2025	05/20/2026	1	141,662	100	1,261			170						(31)		282	0001	
Purchased Call1/SP 500 INDEX/SPX002S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/16/2025	04/16/2026	1	14,208	100	173			7		756				(43)		15	0001	
Purchased Call1/SP 500 INDEX/SPX003S6M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/24/2025	04/24/2026	1	200,995	100	1,427			91		1,432				(352)		258	0001	
Purchased Call1/SP 500 INDEX/SPX26RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/05/2025	06/05/2026	1	3,565	100	65			12		88				(16)		8	0001	
Purchased Call1/SP 500 INDEX/SPX005S5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/09/2025	06/09/2026	1	35,972	100	586			111		904				(145)		79	0001	
Purchased Call1/SP 500 INDEX/SPX0002N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/17/2025	04/17/2026	1	260,641	100	1,720			76		6,217				(424)		281	0001	
Purchased Call1/SP 500 INDEX/SPX0009A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/04/2025	04/06/2026	1	313,446	100	2,037			28		6,610				(500)		201	0001	
Purchased Call1/SP 500 INDEX/SPX000T8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2025	04/14/2026	1	352,249	100	2,571			92		11,860				(634)		345	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP017P9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G6SSEF7UP517OUK5573	06/03/2025	06/03/2026	1	82,632	100	744			129		325			(183)			173	0001	
Purchased Call/SP 500 INDEX/SP0036N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1BXP4R0TD8PU41	05/16/2025	05/18/2026	1	210,417	100	1,873			242		1,670			(459)			382	0001	
Purchased Call/SP 500 INDEX/SP0036NH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1BXP4R0TD8PU41	05/16/2025	05/15/2026	1	339,816	100	2,956			361		7,248			(731)			597	0001	
Purchased Call/SP 500 INDEX/SP0036SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1BXP4R0TD8PU41	06/13/2025	06/15/2026	1	184,042	100	3,001			620		5,125			(736)			420	0001	
Purchased Call/SP 500 INDEX/SP26IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYEB66KIZ03IMB27	06/23/2025	06/23/2026	1	44,514	100	703			161		431			(173)			107	0001	
Purchased Call/SP 500 INDEX/SP0026Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley I6SJL3JDP3016NUZ34	04/21/2025	04/21/2026	1	10,306	100	111			6		256			(27)			12	0001	
Purchased Call/SP 500 INDEX/SP0036X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley I6SJL3JDP3016NUZ34	04/25/2025	04/24/2026	1	288,330	100	2,063			133		3,313			(515)			371	0001	
Purchased Call/SP 500 INDEX/SP26IR9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYEB66KIZ03IMB27	06/06/2025	06/05/2026	1	193,179	100	1,739			314		1,872			(430)			411	0001	
Purchased Call/SP 500 INDEX/SP0035I3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1BXP4R0TD8PU41	06/10/2025	06/10/2026	1	91,977	100	1,527			294		2,271			(376)			203	0001	
Purchased Call/SP 500 INDEX/SP017P9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G6SSEF7UP517OUK5573	05/29/2025	05/29/2026	1	11,807	100	202			32		125			(50)			24	0001	
Purchased Call/SP 500 INDEX/SP0036I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1BXP4R0TD8PU41	05/16/2025	05/15/2026	1	154,542	100	2,009			246		4,992			(497)			271	0001	
Purchased Call/SP 500 INDEX/SP26IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYEB66KIZ03IMB27	06/16/2025	06/16/2026	1	74,346	100	1,160			243		2,065			(286)			171	0001	
Purchased Call/SP 500 INDEX/SP0049S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley I6SJL3JDP3016NUZ34	05/01/2025	05/01/2026	1	37,914	100	489			41		1,075			(121)			55	0001	
Purchased Call/SP 500 INDEX/SP0066S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley I6SJL3JDP3016NUZ34	05/09/2025	05/08/2026	1	232,546	100	1,814			186		3,827			(448)			375	0001	
Purchased Call/SP 500 INDEX/SP0140US	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57OZIZ7FF327IEFA76	06/13/2025	06/12/2026	1	138,632	100	1,248			250		2,496			(308)			310	0001	
Purchased Call/SP 500 INDEX/SP0140US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57OZIZ7FF327IEFA76	05/23/2025	05/26/2026	1	271,884	100	3,942			597		5,914			(964)			532	0001	
Purchased Call/SP 500 INDEX/SP0140US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57OZIZ7FF327IEFA76	06/17/2025	06/17/2026	1	119,960	100	2,089			447		3,270			(518)			277	0001	
Purchased Call/SP 500 INDEX/SP0140SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57OZIZ7FF327IEFA76	04/02/2025	04/02/2026	1	32,385	100	279			1		318			(69)			12	0001	
Purchased Call/SP 500 INDEX/SP0140TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57OZIZ7FF327IEFA76	05/06/2025	05/06/2026	1	149,933	100	1,139			110		2,319			(281)			235	0001	
Purchased Call/SP 500 INDEX/SP0036I9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1BXP4R0TD8PU41	06/27/2025	06/29/2026	1	312,146	100	2,778			681		855			(861)			775	0001	
Purchased Call/SP 500 INDEX/SP0140US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57OZIZ7FF327IEFA76	05/23/2025	05/22/2026	1	135,002	100	1,148			163		1,398			(284)			255	0001	
Purchased Call/SP 500 INDEX/SP0036N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley I6SJL3JDP3016NUZ34	05/07/2025	05/07/2026	1	236,384	100	2,223			220		5,584			(548)			472	0001	
Purchased Call/SP 500 INDEX/SP0140SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57OZIZ7FF327IEFA76	04/07/2025	04/07/2026	1	296,505	100	1,910			32		8,727			(471)			207	0001	
Purchased Call/SP 500 INDEX/SP0003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley I6SJL3JDP3016NUZ34	04/24/2025	04/24/2026	1	18,686	100	273			17		637			(67)			24	0001	
Purchased Call/SP 500 INDEX/SP0140USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57OZIZ7FF327IEFA76	05/23/2025	05/22/2026	1	13,778	100	214			30		273			(53)			26	0001	
Purchased Call/SP 500 INDEX/SP0140SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57OZIZ7FF327IEFA76	04/08/2025	04/08/2026	1	278,790	100	1,756			34		7,645			(433)			206	0001	
Purchased Call/SP 500 INDEX/SP0140TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57OZIZ7FF327IEFA76	05/05/2025	05/05/2026	1	55,360	100	797			75		1,830			(197)			86	0001	
Purchased Call/SP 500 INDEX/SP0140SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57OZIZ7FF327IEFA76	04/08/2025	04/08/2026	1	52,623	100	647			12		2,910			(160)			39	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/15/2025	05/15/2026	1	17,655	100	155			19		409				(38)		31		0001
INDEX/SPX140US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/10/2025	04/10/2026	1	15,261	100	166			4		663				(41)		13		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/01/2025	04/01/2026	1	964	100	17					34				(4)				0001
INDEX/SPX140SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/24/2025	06/24/2026	1	107,661	100	990			229		268				(244)		260		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/01/2025	04/01/2026	1	147,749	100	1,212					1,158				(29)		39		0001
INDEX/SPX140SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/11/2025	04/13/2026	1	45,811	100	646			21		2,976				(158)		43		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/15/2025	05/15/2026	1	303,818	100	2,005			244		5,044				(494)		533		0001
INDEX/SPX140US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/30/2025	04/30/2026	1	47,144	100	622			50		1,088				(153)		68		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/02/2025	06/02/2026	1	87,526	100	1,348			230		1,405				(332)		182		0001
INDEX/SPX140USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/27/2025	05/27/2026	1	89,292	100	1,545			238		963				(381)		176		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/30/2025	05/29/2026	1	209,154	100	1,841			297		1,720				(455)		420		0001
INDEX/SPX026RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/11/2025	04/10/2026	1	146,092	100	1,841			46		4,644				(455)		121		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/18/2026	1	70,550	100	1,143			148		1,450				(280)		128		0001
INDEX/SPX0039S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/12/2025	06/12/2026	1	269,160	100	2,422			483		1,143				(597)		602		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/30/2025	06/01/2026	1	57,873	100	972			163		1,337				(238)		119		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/27/2025	06/26/2026	1	82,285	100	741			177						(183)		201		0001
INDEX/SPX026RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/21/2025	04/21/2026	1	34,259	100	199			11		268				(49)		41		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/01/2025	05/01/2026	1	206,049	100	1,566			130		2,395				(386)		300		0001
INDEX/SPX0043ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/21/2025	04/21/2026	1	78,219	100	375			21		226				(93)		94		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/12/2025	05/12/2026	1	31,363	100	489			55		620				(121)		53		0001
INDEX/SPX0039S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/04/2025	06/04/2026	1	180,655	100	1,301			229		1,941				(321)		381		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/20/2025	05/20/2026	1	190,820	100	2,862			386		1,044				(706)		353		0001
INDEX/SPX0039S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/05/2026	1	76,045	100	1,262			228		1,594				(312)		162		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	106,348	100	1,383			169		2,448				(342)		187		0001
INDEX/SPX0039L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/16/2025	06/16/2026	1	331,806	100	3,019			632		5,163				(745)		762		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/30/2025	05/29/2026	1	145,786	100	2,012			324		2,888				(497)		293		0001
INDEX/SPX0039SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/28/2025	04/28/2026	1	108,433	100	1,366			102		1,655				(337)		150		0001
Purchased Call/SP 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index																				

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPY1401S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/11/2025	04/10/2026	1	355,787	100	2,491			62		7,588				(616)		294	0001	
Purchased Call/S&P 500 INDEX/SPY0020S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/17/2025	04/17/2026	1	6,608	100	70			3		234				(17)		7	0001	
Purchased Call/S&P 500 INDEX/SPY0029S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/09/2025	05/11/2026	1	101,735	100	794			87		1,368				(195)		170	0001	
Purchased Call/S&P 500 INDEX/SPY0069A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/30/2025	06/30/2026	1	24,583	100	452			112		263				(112)		61	0001	
Purchased Call/S&P 500 INDEX/SPY26ISS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/16/2025	05/15/2026	1	315,088	100	2,773			339		5,070				(686)		553	0001	
Purchased Call/S&P 500 INDEX/SPY0036SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/20/2025	06/22/2026	1	121,631	100	1,107			250		54				(271)		290	0001	
Purchased Call/S&P 500 INDEX/SPY00098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/04/2025	04/02/2026	1	16,532	100	107					409				(27)		6	0001	
Purchased Call/S&P 500 INDEX/SPY140IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/23/2025	05/22/2026	1	141,881	100	1,206			171		682				(298)		288	0001	
Purchased Call/S&P 500 INDEX/SPY0051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/12/2025	06/12/2026	1	21,894	100	390			78		350				(96)		49	0001	
Purchased Call/S&P 500 INDEX/SPY0036SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/04/2025	06/04/2026	1	13,089	100	240			42		352				(59)		28	0001	
Purchased Call/S&P 500 INDEX/SPY0069B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/09/2025	05/11/2026	1	135,250	100	1,677			185		3,142				(411)		227	0001	
Purchased Call/S&P 500 INDEX/SPY26IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/17/2025	06/17/2026	1	277,480	100	2,497			331		3,849				(616)		641	0001	
Purchased Call/S&P 500 INDEX/SPY0019SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2025	04/14/2026	1	22,639	100	337			12		1,513				(83)		22	0001	
Purchased Call/S&P 500 INDEX/SPY017PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/29/2025	05/29/2026	1	211,041	100	1,878			302						(463)		424	0001	
Purchased Call/S&P 500 INDEX/SPY140IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/22/2025	05/22/2026	1	177,069	100	1,541			218		331				(380)		334	0001	
Purchased Call/S&P 500 INDEX/SPY1401S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/02/2025	05/04/2026	1	236,771	100	2,315			210		6,382				(568)		453	0001	
Purchased Call/S&P 500 INDEX/SPY1406S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/10/2025	04/10/2026	1	519,551	100	3,533			88		14,506				(871)		430	0001	
Purchased Call/S&P 500 INDEX/SPY009IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/27/2025	06/26/2026	1	113,655	100	1,637			391		370				(405)		277	0001	
Purchased Call/S&P 500 INDEX/SPY26PRT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/08/2026	1	216,450	100	1,948			365		2,591				(478)		471	0001	
Purchased Call/S&P 500 INDEX/SPY0039S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/21/2025	05/21/2026	1	335,481	100	2,952			407		1,497				(728)		627	0001	
Purchased Call/S&P 500 INDEX/SPY1401S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/11/2025	04/13/2026	1	207,628	100	1,474			49		6,742				(362)		196	0001	
Purchased Call/S&P 500 INDEX/SPY1401SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/05/2025	05/05/2026	1	213,209	100	1,684			158		3,827				(415)		330	0001	
Purchased Call/S&P 500 INDEX/SPY0009B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/04/2025	04/06/2026	1	5,789	100	61			1		217				(15)		4	0001	
Purchased Call/S&P 500 INDEX/SPY1401S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/23/2025	04/23/2026	1	50,426	100	696			42		1,594				(172)		63	0001	
Purchased Call/S&P 500 INDEX/SPY0029R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/17/2025	04/17/2026	1	445,230	100	2,939			130		4,753				(725)		480	0001	
Purchased Call/S&P 500 INDEX/SPY0003SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/25/2025	04/24/2026	1	37,784	100	559			36		1,478				(138)		48	0001	
Purchased Call/S&P 500 INDEX/SPY00657	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/09/2025	05/09/2026	1	154,927	100	1,208			124		2,835				(299)		250	0001	
Purchased Call/S&P 500 INDEX/SPY0003SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/25/2025	04/24/2026	1	161,761	100	1,165			74		2,290				(288)		207	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX140S80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA Societe Generale SA	04/04/2025	04/02/2026	1	222,679	100	980			3		3,502			(243)		82		0001
Purchased Call/S&P 500 INDEX/SPX002981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBB1BP4R0TD8PU41	06/03/2025	06/03/2026	1	23,575	100	380			66		299			(94)		49		0001
Purchased Call/S&P 500 INDEX/SPX01796	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/25/2025	06/25/2026	1	78,104	100	1,406			329		1,241			(347)		190		0001
Purchased Call/S&P 500 INDEX/SPX00294	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/16/2025	04/16/2026	1	246,134	100	1,649			68		7,548			(407)		298		0001
Purchased Call/S&P 500 INDEX/SPX00290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/17/2025	04/17/2026	1	1,033	100	14			1		37			(3)		1		0001
Purchased Call/S&P 500 INDEX/SPX00297	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/17/2025	04/20/2026	1	132,180	100	872			46					(213)		155		0001
Purchased Call/S&P 500 INDEX/SPX00382	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley Societe Generale SA	04/25/2025	04/27/2026	1	184,754	100	1,330			95					(326)		251		0001
Purchased Call/S&P 500 INDEX/SPX00579N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBB1BP4R0TD8PU41	06/11/2025	06/11/2026	1	305,079	100	2,685			525		2,593			(662)		677		0001
Purchased Call/S&P 500 INDEX/SPX26183C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/26/2025	06/26/2026	1	253,994	100	2,311			551		1,094			(570)		620		0001
Purchased Call/S&P 500 INDEX/SPX140S8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/03/2025	04/02/2026	1	345,895	100	2,594			7		4,388			(641)		128		0001
Purchased Call/S&P 500 INDEX/SPX140T90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/02/2025	05/01/2026	1	435,044	100	3,393			283		4,169			(839)		634		0001
Purchased Call/S&P 500 INDEX/SPX140T97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/14/2025	05/14/2026	1	354,349	100	1,772			210		4,659			(437)		615		0001
Purchased Call/S&P 500 INDEX/SPX140S65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/25/2025	06/25/2026	1	195,161	100	1,895			430		1,306			(452)		474		0001
Purchased Call/S&P 500 INDEX/SPX00685	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/09/2025	05/08/2026	1	126,100	100	1,463			150		3,599			(362)		203		0001
Purchased Call/S&P 500 INDEX/SPX140U98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/23/2025	05/22/2026	1	60,676	100	516			73		327			(128)		115		0001
Purchased Call/S&P 500 INDEX/SPX140U92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/20/2025	06/18/2026	1	111,977	100	1,870			406		881			(464)		280		0001
Purchased Call/S&P 500 INDEX/SPX140U90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/18/2025	06/18/2026	1	158,063	100	1,454			315		1,141			(359)		368		0001
Purchased Call/S&P 500 INDEX/SPX140U94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/20/2025	06/22/2026	1	49,790	100	831			188		410			(204)		119		0001
Purchased Call/S&P 500 INDEX/SPX140U97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/18/2025	06/18/2026	1	18,128	100	341			74		423			(84)		42		0001
Purchased Call/S&P 500 INDEX/SPX140S80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/09/2025	04/09/2026	1	272,719	100	1,396			29		3,448			(330)		214		0001
Purchased Call/S&P 500 INDEX/SPX26183R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/05/2026	1	45,799	100	412			74		587			(102)		97		0001
Purchased Call/S&P 500 INDEX/SPX140U9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/29/2025	04/29/2026	1	164,090	100	1,214			94					(299)		231		0001
Purchased Call/S&P 500 INDEX/SPX140U91	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/18/2025	06/18/2026	1	25,945	100	433			94		483			(107)		60		0001
Purchased Call/S&P 500 INDEX/SPX261836	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/23/2025	06/23/2026	1	162,508	100	1,495			342		352			(369)		390		0001
Purchased Call/S&P 500 INDEX/SPX140U9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/23/2025	05/26/2026	1	185,257	100	1,575			239		1,554			(385)		363		0001
Purchased Call/S&P 500 INDEX/SPX140U99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/15/2025	04/15/2026	1	78,384	100	564			22		2,604			(139)		79		0001
Purchased Call/S&P 500 INDEX/SPX140U9T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/13/2025	06/12/2026	1	196,416	100	2,671			534		5,565			(660)		439		0001
Purchased Call/S&P 500 INDEX/SPX00569B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBB1BP4R0TD8PU41	05/19/2025	05/19/2026	1	304,222	100	2,677			354		1,936			(660)		557		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/18/2025	.06/18/2026	1	219,606	100	1,647			357		1,103			(406)		511	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/13/2025	.05/13/2026	1	150,576	100	2,409			279		6,178			(594)		258	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/29/2025	.05/29/2026	1	257,198	100	2,283			365		53			(560)		517	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.04/17/2025	.04/17/2026	1	30,683	100	371			16		876			(92)		33	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.04/22/2025	.04/22/2026	1	216,666	100	1,300			75		712			(321)		266	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.05/02/2025	.05/01/2026	1	394,624	100	3,078			257		3,115			(761)		575	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.05/19/2025	.05/19/2026	1	46,064	100	663			88		727			(164)		84	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/13/2025	.05/13/2026	1	147,672	100	1,314			152		3,005			(324)		253	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/12/2025	.05/12/2026	1	173,407	100	1,491			168		1,102			(368)		294	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.06/30/2025	.06/30/2026	1	228,245	100	2,009			498		25			(485)		570	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.08/05/2025	.08/05/2026	1	52,690	100	717			249		626			(177)		155	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.08/05/2025	.08/05/2026	1	72,907	100	656			228		519			(162)		215	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.07/02/2025	.07/02/2026	1	2,535	100	37			9		24			(9)		6	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.08/22/2025	.08/24/2026	1	229,054	100	2,084			833		267			(511)		724	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.08/01/2025	.07/31/2026	1	163,700	100	1,441			484		695			(356)		473	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.08/13/2025	.08/13/2026	1	193,958	100	1,726			637		1,474			(426)		590	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/25/2025	.07/24/2026	1	199,579	100	1,816			575		735			(449)		560	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/12/2025	.08/12/2026	1	84,513	100	1,327			486		464			(327)		256	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/08/2025	.08/07/2026	1	146,654	100	1,335			475		841			(330)		436	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/18/2025	.07/17/2026	1	241,467	100	2,173			646		986			(537)		657	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/31/2025	.07/31/2026	1	165,706	100	1,524			511		533			(376)		479	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	.09/05/2025	.09/04/2026	1	306,054	100	2,754			1,194		1,458			(681)		1,004	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.07/07/2025	.07/07/2026	1	45,469	100	755			202		850			(186)		118	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/29/2025	.08/28/2026	1	192,421	100	1,751			727					(433)		617	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.09/26/2025	.09/28/2026	1	160,945	100	1,368			678					(335)		567	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.08/15/2025	.08/14/2026	1	230,770	100	2,031			762		1,810			(502)		704	0001	
Purchased Call/SP 500 INDEX/SP26IS82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.07/25/2025	.07/24/2026	1	103,569	100	942			298		270			(233)		291	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDEX/SPX140/ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	09/05/2025	09/04/2026	1	281,999	100	2,538			1,100		1,230			628			925	0001	
Purchased Call1/SP 500 INDEX/SPX26/TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/15/2025	08/14/2026	1	122,087	100	1,074			403		925			286			373	0001	
Purchased Call1/SP 500 INDEX/SPX26/USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/01/2025	07/01/2026	1	88,209	100	785			197		414			194			224	0001	
Purchased Call1/SP 500 INDEX/SPX26/TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/11/2025	08/11/2026	1	136,327	100	1,227			446		569			303			411	0001	
Purchased Call1/SP 500 INDEX/SPX26/TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/21/2025	07/21/2026	1	272,133	100	2,449			749		442			604			754	0001	
Purchased Call1/SP 500 INDEX/SPX26/USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/28/2025	08/28/2026	1	173,416	100	1,578			653					389			556	0001	
Purchased Call1/SP 500 INDEX/SPX26/USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/02/2025	09/02/2026	1	282,414	100	2,661			1,129		681			656			953	0001	
Purchased Call1/SP 500 INDEX/SPX26/ISSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/18/2025	07/17/2026	1	147,973	100	1,347			400		710			333			402	0001	
Purchased Call1/SP 500 INDEX/SPX26/US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/12/2025	09/11/2026	1	250,560	100	2,255			1,021		266			558			840	0001	
Purchased Call1/SP 500 INDEX/SPX26/USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/23/2025	09/23/2026	1	239,316	100	1,962			946		105			484			831	0001	
Purchased Call1/SP 500 INDEX/SPX005/IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/13/2025	08/13/2026	1	103,219	100	1,920			709		1,745			473			314	0001	
Purchased Call1/SP 500 INDEX/SPX26/USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/29/2025	08/31/2026	1	248,802	100	2,239			940		495			549			805	0001	
Purchased Call1/SP 500 INDEX/SPX16/TS2T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/25/2025	07/27/2026	1	95,959	100	1,679			541		295			412			273	0001	
Purchased Call1/SP 500 INDEX/SPX16/TS2F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/24/2026	1	9,198	100	154			49		65			38			26	0001	
Purchased Call1/SP 500 INDEX/SPX005/IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/10/2026	1	170,405	100	1,534			553		914			376			512	0001	
Purchased Call1/SP 500 INDEX/SPX26/ISSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/03/2025	07/06/2026	1	278,881	100	2,538			671		1,810			621			719	0001	
Purchased Call1/SP 500 INDEX/SPX140/IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/15/2025	07/15/2026	1	23,603	100	208			60		269			51			64	0001	
Purchased Call1/SP 500 INDEX/SPX017/IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/07/2025	07/07/2026	1	63,109	100	543			145		491			134			164	0001	
Purchased Call1/SP 500 INDEX/SPX16/TS53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2025	08/10/2026	1	30,640	100	512			185		334			125			92	0001	
Purchased Call1/SP 500 INDEX/SPX005/ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/11/2025	07/10/2026	1	87,488	100	1,172			326		499			290			230	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/29/2025	07/29/2026	1	180,584	100	1,643			539					405			518	0001	
Purchased Call1/SP 500 INDEX/SPX16/TS53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/19/2025	09/18/2026	1	267,082	100	2,297			1,085					568			914	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/28/2025	07/28/2026	1	188,324	100	1,704			554					420			541	0001	
Purchased Call1/SP 500 INDEX/SPX140/IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/01/2025	07/31/2026	1	226,197	100	1,991			669		903			482			654	0001	
Purchased Call1/SP 500 INDEX/SPX017/IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2025	07/10/2026	1	938	100	14			4		13			3			2	0001	
Purchased Call1/SP 500 INDEX/SPX140/IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/22/2025	08/21/2026	1	147,055	100	1,338			928		149			331			460	0001	
Purchased Call1/SP 500 INDEX/SPX26/USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/29/2025	09/01/2026	1	430,460	100	3,874			1,633		1,023			947			1,398	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/S'P26T1SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/30/2025	07/30/2026	1	44,830	100	861			285		300			(212)			129	0001	
Purchased Call/S&P 500 INDEX/S'P26T1SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/23/2025	07/23/2026	1	136,957	100	1,219			379		175			(301)			383	0001	
Purchased Call/S&P 500 INDEX/S'P26T1SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/03/2025	07/02/2026	1	209,822	100	2,896			742		2,597			(716)			530	0001	
Purchased Call/S&P 500 INDEX/S'P26T1SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/11/2025	08/11/2026	1	21,281	100	400			145		218			(99)			64	0001	
Purchased Call/S&P 500 INDEX/S'P26T1SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/12/2025	08/12/2026	1	203,541	100	1,882			671		344			(452)			617	0001	
Purchased Call/S&P 500 INDEX/S'P26T1SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/08/2025	08/07/2026	1	115,357	100	1,050			373		615			(260)			343	0001	
Purchased Call/S&P 500 INDEX/S'P26U3Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/08/2025	09/08/2026	1	242,981	100	2,187			964		944			(539)			807	0001	
Purchased Call/S&P 500 INDEX/S'P26U3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/03/2025	09/03/2026	1	88,574	100	292			125		29			(72)			290	0001	
Purchased Call/S&P 500 INDEX/S'P26U3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/09/2025	09/09/2026	1	237,525	100	2,161			959		856			(533)			791	0001	
Purchased Call/S&P 500 INDEX/S'P26U3Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/03/2025	07/02/2026	1	499,077	100	4,542			1,164		3,617			(1,123)			1,260	0001	
Purchased Call/S&P 500 INDEX/S'P26U3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/12/2025	09/11/2026	1	323,361	100	2,910			1,318		1,614			(720)			1,084	0001	
Purchased Call/S&P 500 INDEX/S'P26U3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/04/2025	09/04/2026	1	168,641	100	1,552			670		788			(383)			553	0001	
Purchased Call/S&P 500 INDEX/S'P26U3Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/30/2025	09/30/2026	1	155,734	100	1,308			656		3			(323)			551	0001	
Purchased Call/S&P 500 INDEX/S'P26U3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/17/2025	09/17/2026	1	16,782	100	144			67		80			(36)			57	0001	
Purchased Call/S&P 500 INDEX/S'P26U3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/25/2025	07/24/2026	1	104,808	100	1,771			561		1,097			(438)			294	0001	
Purchased Call/S&P 500 INDEX/S'P26U3Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/12/2025	09/14/2026	1	229,637	100	2,044			935		1,373			(501)			777	0001	
Purchased Call/S&P 500 INDEX/S'P26U3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/25/2025	09/25/2026	1	289,164	100	2,261			1,109		459			(558)			940	0001	
Purchased Call/S&P 500 INDEX/S'P26U3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/21/2025	07/21/2026	1	126,791	100	1,991			609		745			(491)			351	0001	
Purchased Call/S&P 500 INDEX/S'P26U3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/29/2025	09/29/2026	1	210,153	100	1,796			891		469			(440)			742	0001	
Purchased Call/S&P 500 INDEX/S'P26U3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/24/2025	07/24/2026	1	217,194	100	1,955			617		322			(482)			610	0001	
Purchased Call/S&P 500 INDEX/S'P26U3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/17/2025	09/17/2026	1	340,410	100	1,055			491		375			(260)			1,162	0001	
Purchased Call/S&P 500 INDEX/S'P26U3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/17/2025	07/17/2026	1	9,831	100	154			46		167			(38)			27	0001	
Purchased Call/S&P 500 INDEX/S'P26U3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/18/2025	08/18/2026	1	248,213	100	2,259			865		777			(557)			769	0001	
Purchased Call/S&P 500 INDEX/S'P26U3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/06/2025	08/06/2026	1	119,259	100	1,073			376		523			(265)			353	0001	
Purchased Call/S&P 500 INDEX/S'P26U3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/19/2025	08/19/2026	1	193,745	100	1,744			673		508			(430)			602	0001	
Purchased Call/S&P 500 INDEX/S'P26U3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/25/2025	07/24/2026	1	117,740	100	1,990			630		1,194			(462)			330	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	E570Z0ZIZFF321IEFA76	.07/10/2026	1	123,148	100	1,137			316		853			(281)			340	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	E570Z0ZIZFF321IEFA76	.08/04/2026	1	25,018	100	388			127		319			(91)			73	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	G63SEFF7UP5170UK5573	.07/08/2026	1	132,833	100	1,169			316		980			(288)			346	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	G63SEFF7UP5170UK5573	.07/22/2026	1	219,078	100	1,950			602		35			(481)			609	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	E570Z0ZIZFF321IEFA76	.07/14/2026	1	187,537	100	1,650			473		2,385			(407)			503	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	E570Z0ZIZFF321IEFA76	.09/03/2026	1	24,905	100	247			105		96			(61)			81	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	B4TYDEB66KIZ031MB27	.07/01/2026	1	54,756	100	883			224		758			(220)			137	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	B4TYDEB66KIZ031MB27	.07/30/2026	1	60,642	100	461			152					(114)			175	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	E570Z0ZIZFF321IEFA76	.07/08/2026	1	43,131	100	591			160		633			(146)			112	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	B4TYDEB66KIZ031MB27	.07/25/2026	1	260,376	100	2,369			764					(581)			740	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	B4TYDEB66KIZ031MB27	.08/15/2026	1	424,857	100	3,739			1,421		2,914			(917)			1,311	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	B4TYDEB66KIZ031MB27	.07/17/2026	1	370,450	100	3,334			988		3,633			(822)			1,008	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	B4TYDEB66KIZ031MB27	.08/27/2026	1	230,821	100	2,124			866					(524)			737	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	B4TYDEB66KIZ031MB27	.09/26/2026	1	228,896	100	1,946			957					(481)			799	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	B4TYDEB66KIZ031MB27	.08/25/2026	1	267,366	100	2,406			968		712			(593)			848	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	B4TYDEB66KIZ031MB27	.09/24/2026	1	164,054	100	1,345			652		84			(332)			571	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	B4TYDEB66KIZ031MB27	.08/14/2026	1	207,876	100	1,850			692		1,778			(456)			634	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	E570Z0ZIZFF321IEFA76	.08/21/2026	1	324,030	100	2,851			1,122		419			(703)			1,014	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	B4TYDEB66KIZ031MB27	.09/16/2026	1	231,179	100	2,011			831		1,261			(496)			787	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	B4TYDEB66KIZ031MB27	.09/15/2026	1	388,030	100	3,376			1,553		2,030			(832)			1,316	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	B4TYDEB66KIZ031MB27	.09/10/2026	1	186,099	100	1,684			756		784			(418)			622	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	G63SEFF7UP5170UK5573	.08/06/2026	1	64,665	100	1,138			398		658			(281)			191	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	G63SEFF7UP5170UK5573	.07/14/2026	1	83,688	100	1,356			388		2,022			(334)			224	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02N9EB1BXP4R0TD8PU41	.07/31/2026	1	15,824	100	267			90		168			(66)			46	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02N9EB1BXP4R0TD8PU41	.08/01/2026	1	21,787	100	392			132		284			(97)			63	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02N9EB1BXP4R0TD8PU41	.09/18/2026	1	316,354	100	2,721			1,285		399			(673)			1,083	0001	
Purchased Call1/SP 500 INDEX/SPX140/ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02N9EB1BXP4R0TD8PU41	.09/19/2026	1	299,319	100	2,544			1,213		118			(624)			1,033	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP017SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2025	07/10/2026	1	299,310	100	2,604			721		2,428				(642)		787	0001	
Purchased Call/SP 500 INDEX/SP017AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/09/2026	1	309,946	100	2,759			752		2,164				(680)		811	0001	
Purchased Call/SP 500 INDEX/SP017ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/15/2025	07/15/2026	1	51,688	100	889			257		1,089				(219)		139	0001	
Purchased Call/SP 500 INDEX/SP00FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/18/2025	07/20/2026	1	155,365	100	2,579			782		728				(632)		428	0001	
Purchased Call/SP 500 INDEX/SP017X32	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/09/2026	1	12,745	100	208			57		222				(51)		33	0001	
Purchased Call/SP 500 INDEX/SP0171S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2026	1	68,494	100	1,116			344		254				(275)		191	0001	
Purchased Call/SP 500 INDEX/SP0171S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/23/2026	1	21,604	100	356			111		129				(88)		60	0001	
Purchased Call/SP 500 INDEX/SP0140VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/04/2025	08/04/2026	1	264,985	100	2,388			812		1,909				(582)		778	0001	
Purchased Call/SP 500 INDEX/SP0009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/11/2025	07/13/2026	1	140,544	100	1,167			331		1,329				(266)		375	0001	
Purchased Call/SP 500 INDEX/SP017V9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/02/2025	07/02/2026	1	77,321	100	680			174		223				(168)		195	0001	
Purchased Call/SP 500 INDEX/SP026V9U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/11/2025	09/11/2026	1	265,304	100	2,388			1,078		744				(589)		889	0001	
Purchased Call/SP 500 INDEX/SP026V9S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/20/2025	08/20/2026	1	131,071	100	1,180			458						(291)		409	0001	
Purchased Call/SP 500 INDEX/SP026T32	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/18/2025	07/20/2026	1	88,559	100	655			199						(161)		244	0001	
Purchased Call/SP 500 INDEX/SP0009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/01/2025	08/03/2026	1	130,242	100	1,094			374		545				(268)		381	0001	
Purchased Call/SP 500 INDEX/SP026V9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/18/2025	09/18/2026	1	228,226	100	1,986			935		464				(490)		781	0001	
Purchased Call/SP 500 INDEX/SP0140V98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	09/05/2025	09/04/2026	1	160,999	100	1,449			628		494				(358)		528	0001	
Purchased Call/SP 500 INDEX/SP0009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/11/2025	07/10/2026	1	186,186	100	1,620			450		425				(401)		490	0001	
Purchased Call/SP 500 INDEX/SP0140V9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/16/2025	07/16/2026	1	182,918	100	1,335			390		1,696				(329)		495	0001	
Purchased Call/SP 500 INDEX/SP0009S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/01/2025	07/31/2026	1	38,651	100	738			248		637				(183)		112	0001	
Purchased Call/SP 500 INDEX/SP026V9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/22/2025	09/22/2026	1	338,437	100	2,817			1,350		25				(695)		1,175	0001	
Purchased Call/SP 500 INDEX/SP026V9J1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/29/2025	08/28/2026	1	231,191	100	2,104			873		7				(520)		741	0001	
Purchased Call/SP 500 INDEX/SP026V9J3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/08/2025	08/07/2026	1	126,161	100	1,741			619		1,252				(430)		375	0001	
Purchased Call/SP 500 INDEX/SP017V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/11/2025	07/13/2026	1	105,171	100	1,788			507		2,374				(438)		281	0001	
Purchased Call/SP 500 INDEX/SP026V9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/28/2025	09/25/2026	1	321,528	100	2,733			1,344		313				(676)		1,123	0001	
Purchased Call/SP 500 INDEX/SP026T3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/07/2025	08/07/2026	1	301,737	100	2,655			941		1,848				(655)		897	0001	
Purchased Call/SP 500 INDEX/SP026V9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	08/22/2025	08/24/2026	1	50,784	100	858			343		269				(210)		161	0001	
Purchased Call/SP 500 INDEX/SP0002SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2025	08/21/2026	1	305,208	100	2,777			1,096		28				(687)		955	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPJ00E0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/11/2025	07/10/2026	1	91,797	100	1,322			367		1,070				(327)		241		0001
Purchased Call/SP 500 INDEX/SPJ00E1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/24/2025	09/24/2026	1	80,836	100	873			423		83				(215)		281		0001
Purchased Call/SP 500 INDEX/SPJ00E2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA			1	243,893	100	2,219			899		387				(547)		777		0001
Purchased Call/SP 500 INDEX/SPJ00E3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BATYDEB6KX203H827	08/26/2025	08/26/2026	1	26,293	100	452			154		368				(111)		77		0001
Purchased Call/SP 500 INDEX/SPJ00H5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/01/2025	08/03/2026	1	430,822	100	3,141			2,033		1,252				(777)		1,965		0001
Purchased Call/SP 500 INDEX/SPJ00H6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/21/2025	11/20/2026	1	138,938	100	1,653			1,180		730				(408)		586		0001
Purchased Call/SP 500 INDEX/SPJ00H7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/16/2025	12/16/2026	1	24,285	100	277			188		74				(68)		100		0001
Purchased Call/SP 500 INDEX/SPJ00H8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/03/2025	12/03/2026	1	75,038	100	915			666		256				(225)		320		0001
Purchased Call/SP 500 INDEX/SPJ00H9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/19/2025	12/21/2026	1	199,324	100	1,475			1,024		442				(364)		830		0001
Purchased Call/SP 500 INDEX/SPJ00I1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/09/2025	12/09/2026	1	365,663	100	2,669			1,464		1,835				(658)		1,350		0001
Purchased Call/SP 500 INDEX/SPJ00I2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/16/2025	10/16/2026	1	122,418	100	979			710		318				(242)		519		0001
Purchased Call/SP 500 INDEX/SPJ00I3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/19/2025	12/18/2026	1	465,937	100	3,495			1,935		1,005				(857)		1,733		0001
Purchased Call/SP 500 INDEX/SPJ00I4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/17/2025	10/19/2026	1	301,499	100	2,080			1,262		468				(513)		1,170		0001
Purchased Call/SP 500 INDEX/SPJ00I5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2025	11/06/2026	1	976	100	9			6		4				(2)		4		0001
Purchased Call/SP 500 INDEX/SPJ00I6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	127,443	100	1,555			1,127		379				(384)		540		0001
Purchased Call/SP 500 INDEX/SPJ00I7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/19/2025	12/18/2026	1	332,597	100	2,262			1,380		1,108				(559)		1,291		0001
Purchased Call/SP 500 INDEX/SPJ00I8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/07/2025	11/06/2026	1	240,969	100	2,482			1,606		799				(614)		965		0001
Purchased Call/SP 500 INDEX/SPJ00I9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/21/2025	11/20/2026	1	240,030	100	1,728			1,171		517				(426)		987		0001
Purchased Call/SP 500 INDEX/SPJ00J0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/03/2025	12/03/2026	1	40,227	100	481			311		319				(121)		160		0001
Purchased Call/SP 500 INDEX/SPJ00J1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/17/2025	11/17/2026	1	135,673	100	977			642		260				(241)		549		0001
Purchased Call/SP 500 INDEX/SPJ00J2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/25/2025	11/25/2026	1	226,640	100	1,677			970						(414)		862		0001
Purchased Call/SP 500 INDEX/SPJ00J3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/28/2025	10/28/2026	1	228,830	100	1,739			925		818				(430)		830		0001
Purchased Call/SP 500 INDEX/SPJ00J4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BHMT61C12L10CEH1K50	10/10/2025	10/09/2026	1	21,375	100	271			175		114				(67)		86		0001
Purchased Call/SP 500 INDEX/SPJ00J5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/20/2025	11/20/2026	1	237,908	100	1,523			900		518				(373)		959		0001
Purchased Call/SP 500 INDEX/SPJ00J6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/21/2025	11/23/2026	1	34,583	100	553			415		62				(136)		150		0001
Purchased Call/SP 500 INDEX/SPJ00J7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/29/2025	12/29/2026	1	134,778	100	1,024			550		423				(253)		494		0001
Purchased Call/SP 500 INDEX/SPJ00J8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/13/2025	10/13/2026	1	113,016	100	1,481			1,073		465				(366)		479		0001
Purchased Call/SP 500 INDEX/SPJ00J9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/19/2025	12/18/2026	1	71,244	100	948			658		313				(234)		297		0001
Purchased Call/SP 500 INDEX/SPJ00K2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/09/2025	12/09/2026	1		100														0001

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Purchased Call/SP 500 INDEX/SP/ET/LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/11/2025	11/11/2026	1	7,188	100	89			55		39				(22)		28	0001	
Purchased Call/SP 500 INDEX/SP/140/IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/17/2025	10/16/2026	1	400,306	100	3,002			1,651		784				(742)		1,478	0001	
Purchased Call/SP 500 INDEX/SP/140/IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/10/2025	10/12/2026	1	177,051	100	1,346			721		286				(330)		647	0001	
Purchased Call/SP 500 INDEX/SP/140/IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2025	11/27/2026	1	137,899	100	1,820			1,214		204				(450)		560	0001	
Purchased Call/SP 500 INDEX/SP/140/ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/09/2025	10/09/2026	1	273,594	100	2,134			1,132		614				(526)		982	0001	
Purchased Call/SP 500 INDEX/SP/140/ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/17/2025	11/17/2026	1	369,875	100	2,441			1,547		1,259				(602)		1,471	0001	
Purchased Call/SP 500 INDEX/SP/140/ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/26/2025	11/27/2026	1	22,661	100	299			199		37				(74)		92	0001	
Purchased Call/SP 500 INDEX/SP/140/ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/07/2025	10/07/2026	1	234,987	100	1,856			967		612				(458)		848	0001	
Purchased Call/SP 500 INDEX/SP/140/ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/05/2025	12/04/2026	1	147,458	100	2,094			1,437		652				(518)		608	0001	
Purchased Call/SP 500 INDEX/SP/140/ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/14/2025	11/16/2026	1	220,652	100	1,368			863		659				(335)		876	0001	
Purchased Call/SP 500 INDEX/SP/140/IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/12/2025	12/11/2026	1	115,317	100	876			618		163				(217)		482	0001	
Purchased Call/SP 500 INDEX/SP/140/IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/31/2025	11/02/2026	1	19	100													0001	
Purchased Call/SP 500 INDEX/SP/140/IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/13/2025	11/13/2026	1	5,100	100	54			34		29				(13)		20	0001	
Purchased Call/SP 500 INDEX/SP/140/IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/10/2025	11/10/2026	1	17,088	100	203			125		99				(50)		67	0001	
Purchased Call/SP 500 INDEX/SP/140/IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/08/2025	10/08/2026	1	220,657	100	1,743			912		534				(430)		798	0001	
Purchased Call/SP 500 INDEX/SP/140/ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/26/2025	11/25/2026	1	182,732	100	1,096			727		58				(271)		739	0001	
Purchased Call/SP 500 INDEX/SP/140/ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/04/2025	12/04/2026	1	17,412	100	230			157		63				(57)		72	0001	
Purchased Call/SP 500 INDEX/SP/140/ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/12/2025	11/12/2026	1	201,816	100	1,352			838		234				(333)		794	0001	
Purchased Call/SP 500 INDEX/SP/140/IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/31/2025	10/30/2026	1	190,741	100	1,335			786		177				(330)		729	0001	
Purchased Call/SP 500 INDEX/SP/140/IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/17/2025	12/17/2026	1	142,415	100	1,068			765		364				(263)		602	0001	
Purchased Call/SP 500 INDEX/SP/140/IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2025	11/27/2026	1	43,550	100	501			334		43				(124)		177	0001	
Purchased Call/SP 500 INDEX/SP/140/IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/12/2025	12/11/2026	1	245,548	100	1,866			1,317		349				(461)		1,026	0001	
Purchased Call/SP 500 INDEX/SP/140/IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/22/2025	10/22/2026	1	281,433	100	2,167			1,218		92				(534)		1,055	0001	
Purchased Call/SP 500 INDEX/SP/140/IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2025	11/30/2026	1	135,678	100	1,560			1,044		103				(383)		555	0001	
Purchased Call/SP 500 INDEX/SP/140/IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/03/2025	10/02/2026	1	290,904	100	2,385			1,219		884				(590)		1,036	0001	
Purchased Call/SP 500 INDEX/SP/140/ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/18/2025	12/17/2026	1	60,258	100	886			640		412				(219)		255	0001	
Purchased Call/SP 500 INDEX/SP/140/ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	11/28/2025	11/27/2026	1	151,446	100	1,121			747		25				(277)		615	0001	
Purchased Call/SP 500 INDEX/SP/140/IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/11/2025	12/11/2026	1	222,933	100	1,777			1,208		626				(423)		932	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP/000/SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/15/2025	12/15/2026	1	32,139	100	437			311		140			(108)			185	0001	
Purchased Call/SP 500 INDEX/SP/026/WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/02/2025	12/02/2026	1	42,035	100	555			374		156			(137)			173	0001	
Purchased Call/SP 500 INDEX/SP/026/WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/14/2025	10/14/2026	1	243,793	100	1,853			1,000		1,053			(457)			896	0001	
Purchased Call/SP 500 INDEX/SP/026/WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/29/2025	12/29/2026	1	234,119	100	1,850			1,386		27			(456)			1,012	0001	
Purchased Call/SP 500 INDEX/SP/000/SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/12/2025	12/11/2026	1	87,105	100	1,106			781		294			(274)			364	0001	
Purchased Call/SP 500 INDEX/SP/000/SB7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/20/2026	1	203,110	100	1,584			882					(391)			757	0001	
Purchased Call/SP 500 INDEX/SP/000/SB7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/29/2025	10/29/2026	1	215,748	100	1,424			828		21			(351)			822	0001	
Purchased Call/SP 500 INDEX/SP/000/SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/18/2025	12/18/2026	1	4,873	100	66			48		22			(16)			21	0001	
Purchased Call/SP 500 INDEX/SP/000/SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/12/2025	12/14/2026	1	151,107	100	1,148			813		281			(282)			635	0001	
Purchased Call/SP 500 INDEX/SP/000/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/30/2025	12/30/2026	1	71,996	100	1,008			760		81			(249)			312	0001	
Purchased Call/SP 500 INDEX/SP/000/3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/22/2025	12/22/2026	1	54,518	100	943			689		257			(233)			233	0001	
Purchased Call/SP 500 INDEX/SP/000/3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/30/2025	10/30/2026	1	10,518	100	74			43					(18)			40	0001	
Purchased Call/SP 500 INDEX/SP/000/SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/11/2025	12/11/2026	1	15,688	100	201			141		71			(50)			66	0001	
Purchased Call/SP 500 INDEX/SP/000/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/19/2025	11/19/2026	1	102,187	100	1,165			745		706			(287)			408	0001	
Purchased Call/SP 500 INDEX/SP/000/SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/14/2025	11/13/2026	1	15,216	100	163			102		81			(40)			60	0001	
Purchased Call/SP 500 INDEX/SP/000/TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/06/2025	11/06/2026	1	9,721	100	123			75		39			(30)			38	0001	
Purchased Call/SP 500 INDEX/SP/000/SII	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/21/2025	10/21/2026	1	116,693	100	1,622			907		267			(400)			436	0001	
Purchased Call/SP 500 INDEX/SP/026/WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/21/2025	10/21/2026	1	136,505	100	1,078			603		46			(266)			510	0001	
Purchased Call/SP 500 INDEX/SP/000/ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	11/19/2025	11/19/2026	1	254,518	100	1,705			1,090		598			(420)			1,017	0001	
Purchased Call/SP 500 INDEX/SP/026/WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/24/2025	10/26/2026	1	232,390	100	1,836			1,052		136			(450)			879	0001	
Purchased Call/SP 500 INDEX/SP/026/WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/01/2025	10/01/2026	1	72,136	100	1,429			720		261			(352)			611	0001	
Purchased Call/SP 500 INDEX/SP/000/ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/26/2025	11/25/2026	1	58,207	100	763			506		189			(189)			236	0001	
Purchased Call/SP 500 INDEX/SP/000/WS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/19/2025	12/18/2026	1	151,527	100	1,212			879		221			(300)			642	0001	
Purchased Call/SP 500 INDEX/SP/000/WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/14/2025	11/13/2026	1	6,790	100	79			49		43			(19)			27	0001	
Purchased Call/SP 500 INDEX/SP/000/3I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/23/2025	12/23/2026	1	160,401	100	1,331			978		222			(328)			686	0001	
Purchased Call/SP 500 INDEX/SP/026/WS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/01/2025	12/01/2026	1	33,352	100	474			318		157			(117)			137	0001	
Purchased Call/SP 500 INDEX/SP/000/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/08/2025	12/08/2026	1	48,108	100	722			499		323			(178)			200	0001	
Purchased Call/SP 500 INDEX/SP/026/WS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/27/2025	10/27/2026	1	222,454	100	1,713			986					(422)			844	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX / S/P26 / NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.11/28/2025	.11/30/2026	1	201,376	100	1,490			998		17				(365)		823	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.10/24/2025	.10/23/2026	1	175,073	100	1,401			798		53				(346)		658	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.10/03/2025	.10/02/2026	1	166,877	100	1,388			689		338				(338)		594	0001	
Purchased Call / S/P 500 INDEX / S/PJ000 / NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	BFINET61C12L10ZENIK50	.11/24/2025	.11/24/2026	1	370,604	100	2,594			1,694		415				(640)		1,496	0001	
Purchased Call / S/P 500 INDEX / S/PX140 / NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	.11/14/2025	.11/16/2026	1	63,646	100	681			430		367				(167)		253	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.10/23/2025	.10/23/2026	1	228,733	100	1,830			1,039		59				(451)		859	0001	
Purchased Call / S/P 500 INDEX / S/PX140 / NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	.12/19/2025	.12/21/2026	1	104,862	100	839			610		295				(206)		447	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.11/28/2025	.11/27/2026	1	170,176	100	1,259			840		21				(311)		691	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.12/05/2025	.12/04/2026	1	178,766	100	1,323			908		237				(327)		737	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.12/31/2025	.12/31/2026	1	35,402	100	280			213		41				(69)		154	0001	
Purchased Call / S/P 500 INDEX / S/PJ000 / NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.10/24/2025	.10/23/2026	1	277,219	100	2,190			1,247		298				(541)		1,041	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	LBS AG	.12/15/2025	.12/15/2026	1	325,885	100	2,509			1,783		544				(619)		1,373	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.12/22/2025	.12/22/2026	1	360,818	100	2,959			2,160		328				(730)		1,540	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.12/08/2025	.12/08/2026	1	210,216	100	1,535			1,061		479				(378)		873	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.10/30/2025	.10/30/2026	1	270,539	100	1,244			731		169				(307)		1,083	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.12/01/2025	.12/01/2026	1	124,676	100	923			620		185				(227)		511	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.12/05/2025	.12/07/2026	1	41,102	100	543			374		169				(133)		170	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.12/05/2025	.12/07/2026	1	178,041	100	1,318			907		335				(323)		738	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.12/16/2025	.12/16/2026	1	304,953	100	2,348			1,675		737				(579)		1,287	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.11/26/2025	.11/27/2026	1	206,273	100	1,238			823		432				(304)		838	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.12/05/2025	.12/04/2026	1	174,840	100	1,284			888		292				(320)		721	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	.12/10/2025	.12/10/2026	1	213,621	100	1,624			1,132		432				(400)		891	0001	
Purchased Call / S/P 500 INDEX / S/PJ000 / ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	LBS AG	.11/07/2025	.11/09/2026	1	241,217	100	1,496			917		513				(367)		943	0001	
Purchased Call / S/P 500 INDEX / S/PJ000 / IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Morgan Stanley	.11/04/2025	.11/04/2026	1	197,905	100	1,366			816		522				(337)		765	0001	
Purchased Call / S/P 500 INDEX / S/PX140 / IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Morgan Stanley	.10/27/2025	.10/27/2026	1	29,146	100	428			247		20				(106)		111	0001	
Purchased Call / S/P 500 INDEX / S/PX140 / ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	.10/31/2025	.11/02/2026	1	495,838	100	3,421			2,026		1,043				(839)		1,907	0001	
Purchased Call / S/P 500 INDEX / S/PX140 / ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	.10/15/2025	.10/15/2026	1	168,038	100	1,277			693		669				(315)		619	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SPXJ002M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/26/2025	12/24/2026	1	132,720	100	1,659			1,234		207				(41)		569	0001	
Purchased Call/SP 500 INDEX/SPXJ002N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/26/2025	12/28/2026	1	81,565	100	938			700		40				(230)		352	0001	
Purchased Call/SP 500 INDEX/SPXJ002O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/25/2025	11/25/2026	1	108,401	100	1,301			855		504				(321)		439	0001	
Purchased Call/SP 500 INDEX/SPXJ000I9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/18/2025	11/18/2026	1	105,821	100	709			451		271				(175)		422	0001	
Purchased Call/SP 500 INDEX/SPXJ002P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/26/2025	12/24/2026	1	413,884	100	3,435			2,555		201				(852)		1,773	0001	
Purchased Call/SP 500 INDEX/SPXJ000I9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/05/2025	12/04/2026	1	53,008	100	657			451		222				(163)		218	0001	
Purchased Call/SP 500 INDEX/SPXJ000I9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/02/2025	10/02/2026	1	222,593	100	1,825			930		305				(450)		792	0001	
Purchased Call/SP 500 INDEX/SPXJ26I9I3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/03/2025	10/05/2026	1	281,453	100	2,280			1,174		842				(559)		1,010	0001	
Purchased Call/SP 500 INDEX/SPXJ26I9I5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	10/06/2025	10/06/2026	1	267,046	100	2,136			1,106		513				(527)		961	0001	
Purchased Call/SP 500 INDEX/SPXJ000I9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/18/2025	12/18/2026	1	234,862	100	1,795			1,291		407				(440)		985	0001	
Purchased Call/SP 500 INDEX/SPXJ400I9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/17/2025	10/16/2026	1	194,683	100	1,460			803		688				(361)		719	0001	
Purchased Call/SP 500 INDEX/SPXJ000I99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/13/2025	11/13/2026	1	223,686	100	1,499			938		613				(370)		882	0001	
Purchased Call/SP 500 INDEX/SPXJ400I92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/12/2025	12/14/2026	1	93,366	100	1,176			833		420				(288)		392	0001	
Purchased Call/SP 500 INDEX/SPXJ400I9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/20/2025	11/20/2026	1	300,922	100	1,926			1,243		490				(475)		1,205	0001	
Purchased Call/SP 500 INDEX/SPXJ400I99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/07/2025	11/06/2026	1	175,594	100	1,194			728		498				(295)		682	0001	
Purchased Call/SP 500 INDEX/SPXJ400I90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/21/2025	11/20/2026	1	171,913	100	1,083			701		367				(268)		688	0001	
Purchased Call/SP 500 INDEX/SPXJ26I9I7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/02/2025	12/02/2026	1	77,796	100	568			383		98				(140)		319	0001	
Purchased Call/SP 500 INDEX/SPXJ000I92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/28/2025	10/28/2026	1	150,580	100	1,852			1,071		62				(457)		572	0001	
Purchased Call/SP 500 INDEX/SPXJ26I9I9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/04/2025	12/04/2026	1	335,031	100	2,446			1,673		494				(603)		1,381	0001	
Purchased Call/SP 500 INDEX/SPXJ002L92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/30/2025	12/30/2026	1	323,961	100	2,624			1,979		32				(647)		1,403	0001	
Purchased Call/SP 500 INDEX/SPXJ005I90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB18/P-607D8P41 Societe Generale SA	12/26/2025	12/28/2026	1	141,802	100	1,134			847		6				(278)		612	0001	
Purchased Call/SP 500 INDEX/SPXJ000I9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/05/2025	11/05/2026	1	342,603	100	2,432			1,461		454				(600)		1,327	0001	
Purchased Call/SP 500 INDEX/SPXJ26I9I7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	12/10/2025	12/10/2026	1	12,712	100	160			112		52				(39)		53	0001	
Purchased Call/SP 500 INDEX/SPXJ000I9I9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/03/2025	11/03/2026	1	256,272	100	1,743			1,037		211				(430)		988	0001	
Purchased Call/SP 500 INDEX/SPXJ000I9I9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/10/2025	11/10/2026	1	224,142	100	1,591			960		431				(382)		878	0001	
Purchased Call/SP 500 INDEX/SPXJ000I9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/18/2025	11/18/2026	1	28,067	100	365			232		248				(90)		112	0001	
Purchased Call/SP 500 INDEX/SPXJ002L9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/23/2025	12/23/2026	1	25,194	100	436			320		130				(107)		108	0001	
Purchased Call/SP 500 INDEX/SPXJ002N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/26/2025	12/24/2026	1	84,683	100	1,135			844		70				(281)		363	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	UBS AG	10/10/2025	10/09/2026	1	249,242	100	1,884			1,008		.870			.468			904	0001	
INDE/SP/000582	Linked Annuity Hedge			Societe Generale SA																			
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	02NEB BXF40TD8PU41	12/26/2025	12/24/2026	1	320,990	100	2,600			1,934		.13			.645			1,375	0001	
INDE/SP/000592	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	11/14/2025	11/13/2026	1	354,122	100	2,443			1,534		1,086			.604		1,386		0001	
INDE/SP/14003E	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	12/12/2025	12/11/2026	1	179,887	100	2,123			1,498		.604			.525		752		0001	
INDE/SP/1400S1	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	10/31/2025	10/30/2026	1	189,580	100	1,327			.781		.211			.328		724		0001	
INDE/SP/1400S4	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	11/11/2025	11/11/2026	1	135,053	100	.905			.558		.360			.223		530		0001	
INDE/SP/1400S8	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	11/14/2025	11/13/2026	1	289,543	100	1,988			1,254		.812			.484		1,142		0001	
INDE/SP/1400S6	Linked Annuity Hedge			Bank of America NA																			
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	B4TYDEB66K1Z0031MB27	01/09/2026	01/08/2027	1	401,907	100		3,135		2,456		.556			.688		1,769		0001	
INDE/SP/261K3S	Linked Annuity Hedge			Bank of America NA																			
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	B4TYDEB66K1Z0031MB27	01/12/2026	01/12/2027	1	141,966	100		1,107		.872		.148			.237		.629		0001	
INDE/SP/261K3V	Linked Annuity Hedge			Bank of America NA																			
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	B4TYDEB66K1Z0031MB27	03/02/2026	03/02/2027	1	27,654	100	.404			.373		.130			.32		133		0001	
INDE/SP/261V90	Linked Annuity Hedge			Bank of America NA																			
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	B4TYDEB66K1Z0031MB27	03/19/2026	03/19/2027	1	171,330	100	1,251			1,220		1,172			.41		.842		0001	
INDE/SP/261V9S	Linked Annuity Hedge			Bank of America NA																			
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	B4TYDEB66K1Z0031MB27	03/20/2026	03/19/2027	1	84,441	100	.608			.594		.654			.18		.415		0001	
INDE/SP/000280	Linked Annuity Hedge			Morgan Stanley	01/12/2026	01/12/2027	1	171,374	100		3,068		2,417		.884			.656		.760		0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	01/07/2026	01/07/2027	1	4,631	100	.76			.59		.26			.17		.20		0001	
INDE/SP/00008Y	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	UBS AG	02/02/2026	02/02/2027	1	131,189	100	1,023			.865		.90			.160		.603		0001	
INDE/SP/00058Z	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	03/30/2026	03/30/2027	1	119,512	100	.789			.789		.907			.12		.597		0001	
INDE/SP/000P5R	Linked Annuity Hedge			Bank of America NA																			
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	B4TYDEB66K1Z0031MB27	03/11/2026	03/11/2027	1	38,840	100	.509			.482		.305			.28		.189		0001	
INDE/SP/261V90	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	01/02/2026	01/04/2027	1	32,741	100	.544			.416		.205			.130		.143		0001	
INDE/SP/000057	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	02/06/2026	02/08/2027	1	49,198	100	.802			.691		.251			.116		.228		0001	
INDE/SP/14023E	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	02/20/2026	02/19/2027	1	27,228	100	.441			.387		.113			.47		.128		0001	
INDE/SP/240050	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	02/24/2026	02/24/2027	1	43,955	100	.796			.721		.278			.76		.209		0001	
INDE/SP/1400S9I	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	01/23/2026	01/25/2027	1	62,029	100	.490			.404		.134			.69		.281		0001	
INDE/SP/14023Y	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	02/23/2026	02/23/2027	1	32,076	100	.500			.452		.207			.49		.152		0001	
INDE/SP/14023X	Linked Annuity Hedge																						
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	02/23/2026	02/23/2027	1	203,403	100	1,424			1,287		.465			.140		.966		0001	
INDE/SP/261K3F	Linked Annuity Hedge			Bank of America NA																			
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	B4TYDEB66K1Z0031MB27	01/02/2026	01/04/2027	1	138,578	100	1,117			.855		.226			.268		.610		0001	
INDE/SP/261K3X	Linked Annuity Hedge			Bank of America NA																			
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	B4TYDEB66K1Z0031MB27	01/22/2026	01/22/2027	1	24,536	100	.297			.243		.49			.55		.111		0001	
INDE/SP/261V9J	Linked Annuity Hedge			Bank of America NA																			
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	B4TYDEB66K1Z0031MB27	03/16/2026	03/16/2027	1	142,515	100	1,040			1,000		.811			.43		.698		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX / S/P26 / NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	03/11/2026	03/11/2027	1	92,621	100		685		650		379				(38)		450	0001	
Purchased Call / S/P 500 INDEX / S/P26 / VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	03/26/2026	03/25/2027	1	125,756	100		905		900		997				(12)		624	0001	
Purchased Call / S/P 500 INDEX / S/P26 / NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	03/02/2026	03/02/2027	1	239,257	100		1,842		1,700		394				(146)		1,148	0001	
Purchased Call / S/P 500 INDEX / S/P26 / VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	03/20/2026	03/22/2027	1	122,438	100		882		882		948				(26)		605	0001	
Purchased Call / S/P 500 INDEX / S/PX00037	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	01/16/2026	01/15/2027	1	46,625	100		844		679		249				(172)		208	0001	
Purchased Call / S/P 500 INDEX / S/PX17 / NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/13/2026	01/13/2027	1	73,888	100		1,175		929		248				(248)		328	0001	
Purchased Call / S/P 500 INDEX / S/PX00029J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	01/14/2026	01/14/2027	1	59,158	100		456		361		74				(95)		283	0001	
Purchased Call / S/P 500 INDEX / S/PX00087	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	02/13/2026	02/12/2027	1	171,581	100		1,287		1,136		405				(163)		801	0001	
Purchased Call / S/P 500 INDEX / S/PX00058K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	01/30/2026	01/29/2027	1	184,394	100		1,401		1,180		122				(231)		841	0001	
Purchased Call / S/P 500 INDEX / S/PX17 / NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Barclays PLC	01/14/2026	01/14/2027	1	143,118	100		1,589		1,280		376				(331)		637	0001	
Purchased Call / S/P 500 INDEX / S/PX00038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	01/16/2026	01/15/2027	1	212,021	100		1,675		1,348		248				(341)		945	0001	
Purchased Call / S/P 500 INDEX / S/PX00080	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	UBS AG	02/18/2026	02/18/2027	1	365,587	100		2,292		2,039		560				(257)		1,440	0001	
Purchased Call / S/P 500 INDEX / S/PX140 / VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	01/23/2026	01/22/2027	1	111,493	100		1,784		1,467		520				(328)		503	0001	
Purchased Call / S/P 500 INDEX / S/PX140 / 29J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	02/20/2026	02/19/2027	1	283,818	100		2,100		1,800		300				(225)		1,339	0001	
Purchased Call / S/P 500 INDEX / S/PX140 / 296	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	02/04/2026	02/04/2027	1	192,072	100		1,402		1,194		552				(211)		885	0001	
Purchased Call / S/P 500 INDEX / S/PX240 / 003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	03/13/2026	03/12/2027	1	48,311	100		570		546		465				(28)		235	0001	
Purchased Call / S/P 500 INDEX / S/PX140 / VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	01/08/2026	01/08/2027	1	390,033	100		2,984		2,316		784				(666)		1,717	0001	
Purchased Call / S/P 500 INDEX / S/PX140 / 293	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	02/12/2026	02/12/2027	1	212,208	100		1,422		1,252		579				(183)		990	0001	
Purchased Call / S/P 500 INDEX / S/PX240 / 0032	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	02/25/2026	02/25/2027	1	29,296	100		378		344		90				(35)		139	0001	
Purchased Call / S/P 500 INDEX / S/PX240 / IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	03/27/2026	03/25/2027	1	32,421	100		340		339		360				(4)		161	0001	
Purchased Call / S/P 500 INDEX / S/PX240 / 009J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	03/20/2026	03/19/2027	1	30,635	100		331		324		324				(10)		151	0001	
Purchased Call / S/P 500 INDEX / S/PX140 / S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	01/07/2026	01/07/2027	1	176,110	100		1,356		1,050		489				(308)		774	0001	
Purchased Call / S/P 500 INDEX / S/PX140 / 290	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	02/19/2026	02/19/2027	1	102,913	100		772		693		249				(85)		486	0001	
Purchased Call / S/P 500 INDEX / S/PX26 / NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	01/28/2026	01/28/2027	1	105,274	100		832		692		7				(141)		480	0001	
Purchased Call / S/P 500 INDEX / S/PX26 / VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	03/13/2026	03/12/2027	1	96,910	100		698		669		627				(35)		472	0001	
Purchased Call / S/P 500 INDEX / S/PX240 / 0030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	03/06/2026	03/05/2027	1	190,042	100		1,387		1,303		742				(95)		916	0001	
Purchased Call / S/P 500 INDEX / S/PX26 / VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Bank of America NA	03/12/2026	03/12/2027	1	14,291	100		161		154		128				(8)		70	0001	
Purchased Call / S/P 500 INDEX / S/PX240 / S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity / Index	Citibank NA	03/24/2026	03/24/2027	1	176,650	100		2,809		2,762		2,637				(54)		875	0001	

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un- discounted Premium (Received) Paid	Current Year Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX140/S&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	01/15/2026	01/15/2027	1	25,060	100		431		346		110			(89)		112		0001
Purchased Call/S&P 500 INDEX/SPX140/2S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	01/30/2026	02/01/2027	1	47,188	100		788		664		180			(129)		216		0001
Purchased Call/S&P 500 INDEX/SPX140/2S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/06/2026	02/08/2027	1	84,988	100		646		557		156			(93)		394		0001
Purchased Call/S&P 500 INDEX/SPX000S62	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/05/2026	01/05/2027	1	29,446	100		489		376		99			(114)		729		0001
Purchased Call/S&P 500 INDEX/SPX26/1S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	03/13/2026	03/15/2027	1	102,900	100		741		710		668			(36)		503		0001
Purchased Call/S&P 500 INDEX/SPX000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	01/16/2026	01/15/2027	1	108,459	100		1,963		1,590		555			(399)		483		0001
Purchased Call/S&P 500 INDEX/SPX000S3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	01/16/2026	01/19/2027	1	135,453	100		1,896		1,531		401			(381)		608		0001
Purchased Call/S&P 500 INDEX/SPX00085	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	02/13/2026	02/12/2027	1	70,283	100		527		465		164			(67)		328		0001
Purchased Call/S&P 500 INDEX/SPX0004S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	01/21/2026	01/21/2027	1	168,272	100		1,329		1,080		164			(251)		758		0001
Purchased Call/S&P 500 INDEX/SPX0004S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	01/21/2026	01/21/2027	1	37,421	100		625		508		162			(118)		188		0001
Purchased Call/S&P 500 INDEX/SPX00P51	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	03/27/2026	03/29/2027	1	203,353	100		1,465		1,461		2,095			(16)		1,044		0001
Purchased Call/S&P 500 INDEX/SPX240/1S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/25/2026	03/25/2027	1	26,359	100		316		312		277			(5)		131		0001
Purchased Call/S&P 500 INDEX/SPX000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	01/29/2026	01/29/2027	1	253,003	100		1,923		1,614		16			(321)		1,154		0001
Purchased Call/S&P 500 INDEX/SPX002S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	01/13/2026	01/13/2027	1	95,011	100		1,521		1,203		183			(321)		866		0001
Purchased Call/S&P 500 INDEX/SPX140/2S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	01/30/2026	01/29/2027	1	43,016	100		632		532		125			(104)		196		0001
Purchased Call/S&P 500 INDEX/SPX140/2S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/10/2026	02/10/2027	1	99,861	100		759		659		199			(102)		465		0001
Purchased Call/S&P 500 INDEX/SPX140/2S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/10/2026	02/10/2027	1	31,402	100		371		322		109			(50)		146		0001
Purchased Call/S&P 500 INDEX/SPX240/0S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/26/2026	02/26/2027	1	2,196	100		30		28		6			(3)		10		0001
Purchased Call/S&P 500 INDEX/SPX240/0S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/05/2026	03/05/2027	1	175,988	100		1,320		1,236		388			(94)		848		0001
Purchased Call/S&P 500 INDEX/SPX240/0S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/13/2026	03/12/2027	1	11,911	100		161		154		131			(8)		58		0001
Purchased Call/S&P 500 INDEX/SPX140/2S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/17/2026	02/17/2027	1	885	100		14		13		7			(2)		4		0001
Purchased Call/S&P 500 INDEX/SPX140/2S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/20/2026	02/22/2027	1	108,186	100		801		721		114			(65)		513		0001
Purchased Call/S&P 500 INDEX/SPX140/1S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	01/20/2026	01/20/2027	1	123,411	100		950		770		327			(182)		555		0001
Purchased Call/S&P 500 INDEX/SPX140/1S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	01/23/2026	01/22/2027	1	178,287	100		1,408		1,158		322			(269)		804		0001
Purchased Call/S&P 500 INDEX/SPX140/2S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/11/2026	02/11/2027	1	34,150	100		434		378		129			(57)		159		0001
Purchased Call/S&P 500 INDEX/SPX240/0S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	03/06/2026	03/08/2027	1	183,479	100		1,339		1,258		742			(91)		888		0001
Purchased Call/S&P 500 INDEX/SPX140/2S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/06/2026	02/05/2027	1	147,032	100		1,117		962		236			(163)		679		0001
Purchased Call/S&P 500 INDEX/SPX140/2S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	02/06/2026	02/05/2027	1	250,894	100		1,907		1,642		435			(278)		1,158		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDE/SP240038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/03/2026	03/03/2027	1	22,325	100		279		258		103				(21)		107	0001	
Purchased Call/SP 500 INDE/SP240038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/05/2026	03/05/2027	1	21,230	100		261		244		93				(19)		102	0001	
Purchased Call/SP 500 INDE/SP240051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/09/2026	03/09/2027	1	36,275	100		468		441		234				(28)		176	0001	
Purchased Call/SP 500 INDE/SP240285	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/20/2026	02/19/2027	1	136,633	100		1,011		910		144				(108)		645	0001	
Purchased Call/SP 500 INDE/SP261938	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB66KIZ003MBZ7	03/10/2026	03/10/2027	1	62,223	100		890		841		517				(51)		302	0001	
Purchased Call/SP 500 INDE/SP240031	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/20/2026	03/22/2027	1	117,967	100		1,463		1,431		1,432				(44)		583	0001	
Purchased Call/SP 500 INDE/SP240099	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/13/2026	03/15/2027	1	155,702	100		1,837		1,761		1,503				(90)		761	0001	
Purchased Call/SP 500 INDE/SP261930	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB66KIZ003MBZ7	03/23/2026	03/23/2027	1	214,332	100		1,565		1,534		1,537				(34)		1,060	0001	
Purchased Call/SP 500 INDE/SP261938	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB66KIZ003MBZ7	03/20/2026	03/19/2027	1	273,858	100		1,972		1,928		2,116				(60)		1,347	0001	
Purchased Call/SP 500 INDE/SP240232	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/24/2026	02/24/2027	1	141,903	100		1,078		977		250				(103)		675	0001	
Purchased Call/SP 500 INDE/SP240032	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/24/2026	03/24/2027	1	111,637	100		804		791		750				(15)		553	0001	
Purchased Call/SP 500 INDE/SP240134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/30/2026	03/30/2027	1	38,938	100		514		514		82				(1)		194	0001	
Purchased Call/SP 500 INDE/SP261938	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB66KIZ003MBZ7	01/09/2026	01/08/2027	1	111,588	100		1,450		1,136		317				(323)		491	0001	
Purchased Call/SP 500 INDE/SP26193E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB66KIZ003MBZ7	01/02/2026	12/31/2026	1	95,856	100		757		578		154				(184)		416	0001	
Purchased Call/SP 500 INDE/SP240130	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/23/2026	01/22/2027	1	298,774	100		2,360		1,941		600				(434)		1,348	0001	
Purchased Call/SP 500 INDE/SP24013Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/26/2026	01/26/2027	1	202,364	100		1,599		1,321		194				(280)		919	0001	
Purchased Call/SP 500 INDE/SP24013L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	01/15/2026	01/15/2027	1	44,712	100		353		284		79				(73)		199	0001	
Purchased Call/SP 500 INDE/SP24023R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/19/2026	02/19/2027	1	4,402	100		71		64		28				(8)		21	0001	
Purchased Call/SP 500 INDE/SP24023H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/20/2026	02/22/2027	1	16,123	100		245		221		61				(26)		76	0001	
Purchased Call/SP 500 INDE/SP240038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/06/2026	03/05/2027	1	107,485	100		785		737		401				(54)		518	0001	
Purchased Call/SP 500 INDE/SP240137	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/27/2026	03/29/2027	1	33,809	100		460		459		494				(5)		169	0001	
Purchased Call/SP 500 INDE/SP24003E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/06/2026	03/05/2027	1	29,923	100		386		362		219				(27)		144	0001	
Purchased Call/SP 500 INDE/SP240134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/27/2026	03/25/2027	1	2,295	100		37		37		40				(2)		11	0001	
Purchased Call/SP 500 INDE/SP240133	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	03/26/2026	03/25/2027	1	8,882	100		117		117		118				(2)		44	0001	
Purchased Call/SP 500 INDE/SP240231	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570ZIZIFF321NEFA76	02/11/2026	02/11/2027	1	176,342	100		1,340		1,167		350				(176)		822	0001	
Purchased Call/SP 500 INDE/SP26193A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB66KIZ003MBZ7	03/10/2026	03/10/2027	1	301,887	100		2,264		2,139		1,208				(130)		1,465	0001	
Purchased Call/SP 500 INDE/SP261930	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB66KIZ003MBZ7	01/09/2026	01/11/2027	1	94,755	100		1,222		960		283				(270)		419	0001	
Purchased Call/SP 500 INDE/SP26193L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB66KIZ003MBZ7	03/17/2026	03/17/2027	1	172,086	100		1,273		1,228		947				(49)		844	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP261NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/31/2026	03/31/2027	1	262,990	100		1,815		1,815		1,683						1,315	0001	
Purchased Call/SP 500 INDEX/SP261NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/13/2026	03/12/2027	1	206,781	100		1,489		1,427		1,325				(74)		1,007	0001	
Purchased Call/SP 500 INDEX/SP261NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/18/2026	03/18/2027	1	108,306	100		1,224		1,183		1,106				(44)		532	0001	
Purchased Call/SP 500 INDEX/SP261NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/28/2026	01/28/2027	1	42,552	100		634		527		40				(108)		194	0001	
Purchased Call/SP 500 INDEX/SP2400S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citi bank NA	02/26/2026	02/26/2027	1	252,022	100		1,966		1,802		225				(178)		1,202	0001	
Purchased Call/SP 500 INDEX/SP261NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/12/2026	03/12/2027	1	236,420	100		1,750		1,672		1,351				(91)		1,151	0001	
Purchased SP4F17SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/23/2026	03/23/2027	1	36,575	100		523		513		483				(11)		181	0001	
Purchased Call/SP 500 INDEX/SP261NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/09/2026	01/11/2027	1	276,539	100		2,173		1,706		383				(480)		1,233	0001	
Purchased Call/SP 500 INDEX/SP261NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/09/2026	01/08/2027	1	145,817	100		1,137		881		186				(253)		642	0001	
Purchased Call/SP 500 INDEX/SP261NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/05/2026	01/05/2027	1	185,795	100		1,468		1,128		215				(342)		814	0001	
Purchased Call/SP 500 INDEX/SP261NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/04/2026	03/04/2027	1	171,419	100		1,354		1,257		303				(100)		825	0001	
Purchased Call/SP 500 INDEX/SP261NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/16/2026	03/16/2027	1	59,296	100		824		792		656				(34)		290	0001	
Purchased Call/SP 500 INDEX/SP261NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	01/22/2026	01/22/2027	1	389,927	100		3,041		2,494		309				(567)		1,759	0001	
Purchased Call/SP 500 INDEX/SP261NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/09/2026	03/09/2027	1	158,275	100		1,155		1,089		570				(70)		767	0001	
Purchased Call/SP 500 INDEX/SP261NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/31/2026	03/31/2027	1	112,291	100		1,190		1,190		1,159				(227)		561	0001	
Purchased Call/SP 500 INDEX/SPX003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/16/2026	01/15/2027	1	141,501	100		1,118		900		236				(185)		631	0001	
Purchased Call/SP 500 INDEX/SPX003S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/16/2026	01/19/2027	1	117,904	100		920		742		124				(457)		529	0001	
Purchased Call/SP 500 INDEX/SPX003S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/16/2026	01/15/2027	1	114,558	100		1,501		1,208		321				(305)		511	0001	
Purchased Call/SP 500 INDEX/SPX004S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/23/2026	01/25/2027	1	43,562	100		736		606		194				(134)		197	0001	
Purchased Call/SP 500 INDEX/SPX006S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/03/2026	02/03/2027	1	187,210	100		1,404		1,191		198				(215)		861	0001	
Purchased Call/SP 500 INDEX/SPX005S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/30/2026	01/29/2027	1	365,192	100		2,775		2,336		25				(457)		1,666	0001	
Purchased Call/SP 500 INDEX/SPX00B53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/27/2026	02/26/2027	1	121,825	100		926		851		69				(81)		581	0001	
Purchased Call/SP 500 INDEX/SPX00FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/27/2026	03/25/2027	1	159,093	100		1,098		1,095		1,597				(12)		789	0001	
Purchased Call/SP 500 INDEX/SPX00S63	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/06/2026	01/06/2027	1	204,717	100		1,576		1,216		152				(363)		888	0001	
Purchased Call/SP 500 INDEX/SPX00B55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/27/2026	02/26/2027	1	194,179	100		1,476		1,357		109				(130)		926	0001	
Purchased Call/SP 500 INDEX/SPX00S5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/30/2026	02/01/2027	1	71,148	100		541		456		56				(88)		326	0001	
Purchased Call/SP 500 INDEX/SPX00S82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/13/2026	02/12/2027	1	130,484	100		979		864		300				(124)		609	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/17/2026	03/17/2027	1	44,979	100		616		594		499			(24)		221		0001
INDEX/Spread 1330	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/05/2026	02/05/2027	1	184,593	100		1,311		1,125		425			(194)		852		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/09/2026	02/09/2027	1	165,092	100		1,271		1,100		207			(174)		767		0001
INDEX/Spread 0075E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/27/2026	01/27/2027	1	150,925	100		1,192		989		8			(206)		686		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/27/2026	03/01/2027	1	96,889	100		736		678		186			(64)		464		0001
INDEX/Spread 00857	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	02/17/2026	02/17/2027	1	112,474	100		832		738		330			(96)		529		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	02/25/2026	02/25/2027	1	120,443	100		939		854		159			(88)		573		0001
INDEX/Spread 0051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	03/03/2026	03/03/2027	1	176,618	100		1,342		1,242		416			(103)		849		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	03/25/2026	03/25/2027	1	202,005	100		1,495		1,474		1,281			(25)		1,002		0001
INDEX/Spread 00F52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	03/06/2026	03/05/2027	1	26,339	100		340		319		187			(23)		127		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/16/2026	01/15/2027	1	314,982	100		2,488		2,003		485			(506)		1,404		0001
INDEX/Spread 0034	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/13/2026	02/12/2027	1	13,754	100		199		176		101			(25)		64		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/13/2026	02/16/2027	1	245,936	100		1,845		1,631		698			(231)		1,155		0001
INDEX/Spread 00889	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	02/06/2026	02/05/2027	1	35,856	100		584		503		170			(85)		165		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/02/2026	12/31/2026	1	31,195	100		384		293		104			(93)		195		0001
INDEX/Spread 0065	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/02/2026	12/31/2026	1	63,099	100		1,054		804		394			(255)		274		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/27/2026	03/25/2027	1	57,970	100		406		405		581			(4)		287		0001
INDEX/Spread 00F5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/19/2026	03/19/2027	1	14,199	100		158		154		150			(5)		70		0001
Purchased Call/Spread 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/18/2026	03/18/2027	1	176,126	100		1,286		1,243		1,163			(46)		865		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG ..	06/18/2025	06/18/2026	1	146,478	4541.33	469		102			2,528			(116)		341		0001
INDEX/D351685V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG ..	06/25/2025	06/25/2026	1	205,654	4552.59	638		149			3,280			(157)		499		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG ..	05/15/2025	05/15/2026	1	114,653	4529.38	310		38			1,750			(76)		201		0001
INDEX/D3516853	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG ..																		

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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.06/06/2025	.06/05/2026	1	184,299	4542.8	571			103		2,858			(141)		392		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.04/04/2025	.04/02/2026	1	154,808	4458.27	387			1		3,317			(96)		57		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.04/16/2025	.04/16/2026	1	107,359	4460.92	286			10		2,555			(58)		112		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.05/01/2025	.05/01/2026	1	117,937	4490.55	271			23		2,384			(67)		172		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.04/03/2025	.04/02/2026	1	156,208	4548.86	484			1		451			(120)		58		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.05/29/2025	.05/29/2026	1	249,791	4530.01	724			116		4,171			(179)		502		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.05/30/2025	.05/29/2026	1	129,142	4526.29	375			60		2,236			(93)		260		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.04/11/2025	.04/10/2026	1	187,832	4463.69	413			10		4,110			(102)		155		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516ASU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.05/07/2025	.05/07/2026	1	155,936	4494.6	330			39		3,162			(96)		248		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.06/13/2025	.06/12/2026	1	132,237	4550.63	423			85		1,994			(105)		296		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.06/20/2025	.06/18/2026	1	183,981	4541.3	570			124		3,175			(141)		428		0001

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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5164S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.04/17/2025	.04/17/2026	1	254,677	4487.64	560			25		5,764			(138)		275		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5166S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.05/23/2025	.05/22/2026	1	143,282	4517.89	416			59		2,603			(103)		270		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5164S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.05/09/2025	.05/08/2026	1	191,208	4487.02	487			51		3,823			(123)		308		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5164S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.04/04/2025	.04/06/2026	1	190,928	4458.27	520			7		4,331			(127)		128		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5164S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.04/25/2025	.04/24/2026	1	156,087	4488.6	359			23		3,043			(89)		200		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5163S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.05/02/2025	.05/01/2026	1	122,816	4498.82	307			26		2,266			(76)		179		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5163S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.06/27/2025	.06/26/2026	1	185,618	4570.81	557			133		2,518			(138)		453		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5164S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.04/28/2025	.04/28/2026	1	119,806	4491.67	276			21		2,321			(68)		166		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5166S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.06/20/2025	.06/22/2026	1	120,726	4541.3	338			90		2,081			(98)		288		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5164S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.05/08/2025	.05/08/2026	1	245,982	4498.92	640			66		4,784			(158)		397		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5164S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	.05/02/2025	.05/04/2026	1	114,788	4498.82	287			26		2,137			(70)		175		0001

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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516B37	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/25/2025	09/25/2026	1	315,896	4686.01	979			480		2,976			(241)		1,103		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516B30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/08/2025	08/07/2026	1	197,553	4639.2	612			218		1,908			(151)		587		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516B34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/14/2025	09/14/2026	1	122,514	4684.55	300			142		786			(94)		374		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516B3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	07/14/2025	07/14/2026	1	120,679	4624.95	388			114		1,067			(98)		324		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516B3A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/21/2025	08/21/2026	1	170,752	4681.3	546			215		1,243			(135)		534		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516B3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/29/2025	09/29/2026	1	113,356	4713.22	340			170		845			(94)		400		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516B3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/28/2025	08/28/2026	1	179,926	4682.4	540			223		1,232			(133)		577		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516B32	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	09/19/2025	09/18/2026	1	283,184	4705.57	821			388		2,070			(203)		969		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516B3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/27/2025	08/27/2026	1	147,404	4694.49	442			180		974			(109)		471		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516B3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	08/22/2025	08/24/2026	1	251,926	4712.94	806			322		1,274			(198)		797		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516B3F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	07/25/2025	07/24/2026	1	103,128	4652.57	340			108		750			(84)		289		0001

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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD51603B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.08/22/2025	.08/21/2026	1	 148,345	4712.94	460			181		755			 (114)		464		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD51603L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.07/18/2025	.07/17/2026	1	 133,497	4613.53	427			127		1,381			 (106)		363		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD51603V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.08/01/2025	.07/31/2026	1	 270,506	4804.15	809			282		3,488			 (207)		782		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD51603F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.08/25/2025	.08/25/2026	1	 130,981	4690.11	434			175		937			 (107)		444		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD51603N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.08/29/2025	.08/28/2026	1	 242,382	4691.83	727			302		1,670			 (180)		777		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.07/03/2025	.07/02/2026	1	 302,162	4616.23	937			240		2,659			 (232)		763		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.07/07/2025	.07/07/2026	1	 127,133	4601.5	407			109		1,348			 (100)		329		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD51603P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.09/04/2025	.09/04/2026	1	 143,382	4690.32	444			192		1,085			 (110)		470		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.07/18/2025	.07/20/2026	1	 134,067	4615.53	442			134		1,399			 (108)		370		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD51603L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.08/29/2025	.08/31/2026	1	 160,054	4691.83	486			208		1,182			 (122)		518		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516031	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(NSX80621K86	.09/18/2025	.09/18/2026	1	 217,334	4710.77	652			307		1,508			 (161)		744		0001

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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5165S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	. 09/05/2025	. 09/04/2026	1	 293,931	 4698.19	 882			 382		 2,029			 (218)		 964		 0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5165S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	. 09/12/2025	. 09/14/2026	1	 148,936	 4692.97	 432			 198		 1,172			 (106)		 504		 0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5165S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	. 11/24/2025	. 11/24/2026	1	 246,466	 4806.12	 646			 422		 1,283			 (159)		 1,003		 0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5165S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	. 11/21/2025	. 11/20/2026	1	 167,378	 4805.91	 469			 303		 845			 (116)		 670		 0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5165FN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	. 11/06/2025	. 11/06/2026	1	 191,099	 4754.99	 535			 325		 1,347			 (132)		 742		 0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5165B8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	. 11/26/2025	. 11/27/2026	1	 165,985	 4851.31	 432			 287		 571			 (106)		 674		 0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5165S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	. 12/05/2025	. 12/07/2026	1	 185,003	 4878.35	 500			 344		 530			 (122)		 767		 0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5165S3W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	. 10/17/2025	. 10/19/2026	1	 213,230	 4737.77	 597			 331		 1,494			 (146)		 793		 0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5165SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	. 10/02/2025	. 10/02/2026	1	 192,431	 4759.92	 558			 284		 920			 (138)		 685		 0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5165HE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	. 12/30/2025	. 12/30/2026	1	 105,492	 4908.14	 285			 215		 287			 (70)		 457		 0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD5165S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFZ1(NSX80621K86	. 12/12/2025	. 12/11/2026	1	 240,617	 4900.86	 650			 458		 579			 (161)		 1,006		 0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	10/27/2025	10/27/2026	1	140,446	4801.47	383			226		568			(97)		533		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	10/24/2025	10/26/2026	1	137,005	4780.86	384			220		680			(94)		518		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	11/20/2025	11/20/2026	1	166,691	4756.15	483			312		1,289			(119)		687		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	10/13/2025	10/13/2026	1	414,240	4710.22	1,118			601		3,559			(276)		1,518		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	11/13/2025	11/13/2026	1	203,030	4795.77	670			419		1,061			(165)		801		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	11/12/2025	11/12/2026	1	125,704	4807.48	365			226		576			(90)		485		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	10/09/2025	10/09/2026	1	126,474	4739.1	379			201		809			(94)		469		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	10/03/2025	10/05/2026	1	204,707	4763.18	594			306		959			(146)		735		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	12/04/2025	12/04/2026	1	112,386	4873.96	292			200		330			(72)		463		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	11/19/2025	11/19/2026	1	124,882	4774.68	362			231		827			(89)		499		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	11/28/2025	11/27/2026	1	163,565	4859.3	425			284		519			(105)		665		0001

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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516H65	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	12/19/2025	12/18/2026	1	288,317	4896.67	778			564		798			(192)		1,221		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516H66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	10/31/2025	11/02/2026	1	175,173	4778.02	526			311		952			(129)		674		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516H66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	12/22/2025	12/22/2026	1	140,079	4907.75	364			266		352			(90)		596		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	12/18/2025	12/18/2026	1	233,365	4890.18	630			456		688			(155)		989		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516H6C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	12/26/2025	12/28/2026	1	277,719	4914.18	778			581		685			(191)		1,199		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516H6Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	11/14/2025	11/13/2026	1	155,037	4790.42	450			282		852			(111)		611		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516H62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	12/19/2025	12/21/2026	1	145,759	4896.67	394			286		410			(97)		621		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516E61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	10/03/2025	10/02/2026	1	125,471	4763.18	364			186		579			(90)		447		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516H6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	12/26/2025	12/24/2026	1	435,339	4914.18	1,175			874		1,080			(291)		1,865		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516E6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	10/20/2025	10/20/2026	1	114,580	4755.65	309			172		685			(76)		427		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516E6U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	10/16/2025	10/16/2026	1	163,718	4728.56	426			233		1,252			(105)		604		0001

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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	12/05/2025	12/04/2026	1	106,103	4878.35	286			197		288			(71)		437		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	10/24/2025	10/23/2026	1	381,230	4780.86	1,029			386		1,856			(255)		1,432		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	10/31/2025	10/30/2026	1	244,590	4778.02	709			418		1,323			(175)		934		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	11/03/2025	11/03/2026	1	154,934	4764.11	465			277		979			(115)		597		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	11/05/2025	11/05/2026	1	148,907	4765.83	447			268		949			(110)		577		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	10/23/2025	10/23/2026	1	155,703	4776.95	436			248		773			(107)		585		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	12/01/2025	12/01/2026	1	179,917	4851.36	468			314		637			(115)		737		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	11/07/2025	11/06/2026	1	160,602	4763.5	450			274		1,048			(111)		623		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	10/30/2025	10/30/2026	1	164,209	4774.38	463			289		920			(121)		627		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	02/06/2026	02/05/2027	1	146,211	5071.24		409		353		116			(60)		675		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516J8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	03/23/2026	03/23/2027	1	120,245	5016.18		361		354		264			(8)		595		0001

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Purchased Call/Deutsche Bank CPOC1 US 5% Volatility Index/DD516IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	. 01/23/2026	. 01/22/2027	1	 246, 488	 4984. 67		 690		 567		 398			 (127)		 1, 112		 0001
Purchased Call/Deutsche Bank CPOC1 US 5% Volatility Index/DD516IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	. 01/28/2026	. 01/28/2027	1	 106, 220	 4993. 88		 308		 256		 166			 (62)		 484		 0001
Purchased Call/Deutsche Bank CPOC1 US 5% Volatility Index/DD516JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	. 03/30/2026	. 03/30/2027	1	 163, 186	 5011. 03		 490		 490		 563			 (1)		 815		 0001
Purchased Call/Deutsche Bank CPOC1 US 5% Volatility Index/DD516ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	. 02/13/2026	. 02/12/2027	1	 216, 475	 5090. 58		 584		 516		 157			 (74)		 1, 010		 0001
Purchased Call/Deutsche Bank CPOC1 US 5% Volatility Index/DD516ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	. 02/26/2026	. 02/26/2027	1	 102, 242	 5092. 98		 297		 272		 85			 (27)		 488		 0001
Purchased Call/Deutsche Bank CPOC1 US 5% Volatility Index/DD516ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	. 02/27/2026	. 02/26/2027	1	 100, 537	 5118. 34		 282		 299		 65			 (25)		 479		 0001
Purchased Call/Deutsche Bank CPOC1 US 5% Volatility Index/DD516HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	. 01/12/2026	. 01/12/2027	1	 139, 666	 4955. 35		 391		 308		 268			 (84)		 619		 0001
Purchased Call/Deutsche Bank CPOC1 US 5% Volatility Index/DD516IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	. 01/30/2026	. 01/29/2027	1	 125, 295	 5004. 73		 363		 306		 181			 (60)		 572		 0001
Purchased Call/Deutsche Bank CPOC1 US 5% Volatility Index/DD516J54	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	. 03/06/2026	. 03/05/2027	1	 165, 964	 5078. 68		 465		 436		 173			 (32)		 600		 0001
Purchased Call/Deutsche Bank CPOC1 US 5% Volatility Index/DD516J8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	. 03/28/2026	. 03/25/2027	1	 114, 763	 5027. 3		 367		 365		 238			 (5)		 569		 0001
Purchased Call/Deutsche Bank CPOC1 US 5% Volatility Index/DD516IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K86	. 01/29/2026	. 01/29/2027	1	 154, 482	 5005. 1		 448		 376		 222			 (75)		 705		 0001

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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516J52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	03/05/2026	03/05/2027	1	223,826	5082.67		649		608		224			(46)			1,079	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516J51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	03/19/2026	03/19/2027	1	123,873	5020.17		384		374		262			(13)			609	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516J5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	01/08/2026	01/08/2027	1	138,822	4946.85		389		304		286			(87)			611	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516J5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	02/20/2026	02/19/2027	1	192,623	5092.25		520		468		146			(56)			909	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516J5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	03/27/2026	03/25/2027	1	261,660	5003.22		811		809		668			(9)			1,288	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516J5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	03/13/2026	03/12/2027	1	167,350	5031.05		502		481		293			(25)			815	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516J55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	03/06/2026	03/08/2027	1	140,291	5078.68		407		382		150			(28)			679	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516J5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	03/12/2026	03/12/2027	1	102,968	5038.8		319		305		169			(17)			501	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516J5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	01/16/2026	01/15/2027	1	356,428	4982.69		1,069		861		681			(217)			1,589	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516J5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	01/02/2026	12/31/2026	1	375,836	4902.67		1,015		775		1,104			(246)			1,631	0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD516J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTFWZ1(ONS80621K86	03/20/2026	03/19/2027	1	166,232	5000.23		532		520		417			(16)			817	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG	01/09/2026	01/08/2027	1	157,243	4959.71		440		345		284				(98)		692		0001
INDEX/DOR16H0	Fixed Index & Index Linked Annuity Hedge									2,178					3,263				(537)		222		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/17/2025	04/17/2026	1	205,457	100				97										
INDEX/SPW133K	Fixed Index & Index Linked Annuity Hedge									1,403			54		2,166				(346)		80		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/15/2025	04/15/2026	1	79,285	100														
INDEX/SPW1357	Fixed Index & Index Linked Annuity Hedge			Canadian Imperial Bank of Comm	05/14/2025	05/14/2026	1	61,959	100	1,221			145		1,630				(301)		108		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/30/2025	04/30/2026	1	36,807	100	607			49		892				(150)		53		0001
INDEX/SPW13E8	Fixed Index & Index Linked Annuity Hedge									403			65		516				(99)		47		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/29/2025	05/29/2026	1	23,285	100														
INDEX/SPW13J6E	Fixed Index & Index Linked Annuity Hedge																						
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/01/2025	05/01/2026	1	117,737	100	1,966			163		2,841				(485)		172		0001
INDEX/SPW13E3C	Fixed Index & Index Linked Annuity Hedge			Royal Bank of Canada	06/20/2025	06/22/2026	1	77,873	100	1,519			343		1,824				(372)		186		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/27/2025	06/29/2026	1	140,185	100	2,387			588		2,603				(588)		348		0001
INDEX/SPW213SA	Fixed Index & Index Linked Annuity Hedge																						
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/12/2025	06/12/2026	1	48,677	100	847			169		1,018				(209)		109		0001
INDEX/SPW13N1	Fixed Index & Index Linked Annuity Hedge																						
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/08/2025	05/08/2026	1	131,762	100	1,937			199		2,751				(478)		213		0001
INDEX/SPW13F8M	Fixed Index & Index Linked Annuity Hedge																						
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/04/2025	04/06/2026	1	113,237	100	1,574			22		2,489				(386)		73		0001
INDEX/SPW13434	Fixed Index & Index Linked Annuity Hedge																						
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/03/2025	06/03/2026	1	39,078	100	750			130		931				(185)		82		0001
INDEX/SPW13X39	Fixed Index & Index Linked Annuity Hedge			Royal Bank of Canada	06/11/2025	06/11/2026	1	48,054	100	1,014			198		1,236				(250)		107		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/09/2025	04/09/2026	1	83,997	100	1,109			24		1,674				(273)		66		0001
INDEX/SPW21R51	Fixed Index & Index Linked Annuity Hedge																						
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/25/2025	04/27/2026	1	88,035	100	1,479			106		2,201				(363)		120		0001
INDEX/SPW133N	Fixed Index & Index Linked Annuity Hedge																						
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/22/2025	05/22/2026	1	62,349	100	1,259			178		1,701				(311)		118		0001
INDEX/SPW1313C	Fixed Index & Index Linked Annuity Hedge																						
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/05/2025	06/05/2026	1	137,628	100	2,009			362		2,576				(495)		293		0001
INDEX/SPW13X30	Fixed Index & Index Linked Annuity Hedge																						
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/04/2025	06/04/2026	1	70,010	100	1,169			206		1,452				(288)		148		0001
INDEX/SPW13X3J	Fixed Index & Index Linked Annuity Hedge																						
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/17/2025	06/17/2026	1	58,188	100	1,059			225		1,282				(261)		134		0001
INDEX/SPW13N1	Fixed Index & Index Linked Annuity Hedge																						
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/01/2025	04/01/2026	1	59,598	100	882					1,341				(217)		16		0001
INDEX/SPW1355C	Fixed Index & Index Linked Annuity Hedge			Royal Bank of Canada	04/23/2025	04/23/2026	1	32,211	100	618			37		954				(152)		40		0001
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/22/2025	04/22/2026	1	43,230	100	682			40		1,070				(171)		53		0001
INDEX/SPW213S8J	Fixed Index & Index Linked Annuity Hedge																						
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/21/2025	05/21/2026	1	104,096	100	1,624			224		2,108				(400)		195		0001
INDEX/SPW213J6E	Fixed Index & Index Linked Annuity Hedge																						
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/02/2025	04/02/2026	1	99,430	100	1,551			4		2,335				(382)		37		0001
INDEX/SPW1355J	Fixed Index & Index Linked Annuity Hedge																						
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/29/2025	04/29/2026	1	98,452	100	1,575			122		2,296				(388)		139		0001
INDEX/SPW1333Z	Fixed Index & Index Linked Annuity Hedge																						
Purchased Call/S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/11/2025	04/13/2026	1	95,566	100	1,242			41		1,903				(305)		90		0001
INDEX/SPW13430	Fixed Index & Index Linked Annuity Hedge																						

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDE/SPW135S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/02/2025	05/04/2026	1	98,517	100	1,724			157		2,445				(423)		150	0001	
Purchased Call1/SP 500 INDE/SPW135T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/26/2026	1	96,022	100	1,776			423		1,976				(438)		234	0001	
Purchased Call1/SP 500 INDE/SPW1357	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/28/2025	05/28/2026	1	64,397	100	1,166			183		1,495				(287)		128	0001	
Purchased Call1/SP 500 INDE/SPW135A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/08/2026	1	71,944	100	1,252			235		1,504				(307)		156	0001	
Purchased Call1/SP 500 INDE/SPW1354	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/24/2025	06/24/2026	1	23,773	100	469			106		527				(113)		57	0001	
Purchased Call1/SP 500 INDE/SPW00752	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	05/13/2025	05/13/2026	1	39,714	100	810			94		1,085				(200)		68	0001	
Purchased Call1/SP 500 INDE/SPW1718	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2026	1	29,955	100	623			12		987				(154)		22	0001	
Purchased Call1/SP 500 INDE/SPW2198	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/10/2025	04/10/2026	1	191,034	100	1,988			49		2,949				(485)		158	0001	
Purchased Call1/SP 500 INDE/SPW135C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/07/2026	1	36,244	100	588			59		871				(147)		58	0001	
Purchased Call1/SP 500 INDE/SPW2195F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/18/2025	06/18/2026	1	186,820	100	2,634			571		3,118				(650)		435	0001	
Purchased Call1/SP 500 INDE/SPW1358	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/16/2025	05/18/2026	1	124,423	100	1,742			226		2,221				(427)		226	0001	
Purchased Call1/SP 500 INDE/SPW135K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/13/2025	06/15/2026	1	53,379	100	929			192		1,137				(228)		122	0001	
Purchased Call1/SP 500 INDE/SPW135P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/30/2025	06/01/2026	1	95,609	100	1,578			265		2,028				(387)		197	0001	
Purchased Call1/SP 500 INDE/SPW13152	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/20/2025	05/20/2026	1	53,546	100	1,044			141		1,337				(257)		99	0001	
Purchased Call1/SP 500 INDE/SPW1350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/16/2025	05/15/2026	1	370,000	100	2,627			321		3,314				(650)		650	0001	
Purchased Call1/SP 500 INDE/SPW2153T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/15/2025	05/15/2026	1	80,222	100	1,488			179		1,898				(362)		141	0001	
Purchased Call1/SP 500 INDE/SPW215T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/25/2025	06/25/2026	1	31,369	100	574			134		651				(142)		76	0001	
Purchased Call1/SP 500 INDE/SPW215S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/16/2025	04/16/2026	1	55,246	100	884			37		1,372				(218)		58	0001	
Purchased Call1/SP 500 INDE/SPW135F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/24/2025	04/24/2026	1	127,463	100	1,683			107		2,507				(415)		163	0001	
Purchased Call1/SP 500 INDE/SPW215P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/03/2025	07/06/2026	1	41,031	100	734			194		757				(180)		106	0001	
Purchased Call1/SP 500 INDE/SPW1729	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/23/2026	1	100,200	100	1,683			524		1,684				(415)		280	0001	
Purchased Call1/SP 500 INDE/SPW1738T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/29/2025	07/29/2026	1	48,914	100	807			265		799				(199)		140	0001	
Purchased Call1/SP 500 INDE/SPW2129T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/24/2025	09/24/2026	1	90,070	100	1,585			769		1,376				(391)		314	0001	
Purchased Call1/SP 500 INDE/SPW2115S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/18/2025	09/18/2026	1	70,279	100	1,237			582		1,059				(305)		241	0001	
Purchased Call1/SP 500 INDE/SPW175H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/12/2025	08/12/2026	1	231,282	100	3,030			1,110		2,844				(747)		701	0001	
Purchased Call1/SP 500 INDE/SPW21054	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/15/2025	08/17/2026	1	36,306	100	526			200		502				(129)		112	0001	
Purchased Call1/SP 500 INDE/SPW134S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/17/2025	09/17/2026	1	106,918	100	1,572			732		1,405				(388)		365	0001	
Purchased Call1/SP 500 INDE/SPW135E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/08/2025	07/08/2026	1	22,125	100	365			99		400				(90)		58	0001	
Purchased Call1/SP 500 INDE/SPW135F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/29/2025	08/31/2026	1	71,411	100	1,214			510		1,170				(298)		231	0001	

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Purchased Call/SP 500 INDEX/SP#42730	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/05/2025	08/05/2026	1	56,251	100	945			328		953				(233)		166	0001	
Purchased Call/SP 500 INDEX/SP#17483	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/30/2026	1	100,623	100	1,882			625		1,898				(466)		290	0001	
Purchased Call/SP 500 INDEX/SP#21087	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/22/2025	08/24/2026	1	126,727	100	1,863			744		1,778				(457)		401	0001	
Purchased Call/SP 500 INDEX/SP#42193	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/16/2025	07/16/2026	1	85,183	100	1,448			423		1,508				(357)		231	0001	
Purchased Call/SP 500 INDEX/SP#4273X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/13/2025	08/13/2026	1	173,458	100	2,376			877		2,266				(586)		527	0001	
Purchased Call/SP 500 INDEX/SP#4219C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/11/2025	07/13/2026	1	145,339	100	2,166			614		2,316				(531)		388	0001	
Purchased Call/SP 500 INDEX/SP#4219B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/15/2025	07/15/2026	1	108,418	100	1,637			474		1,735				(404)		282	0001	
Purchased Call/SP 500 INDEX/SP#00F5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	07/22/2025	07/22/2026	1	92,991	100	1,497			462		1,552				(369)		259	0001	
Purchased Call/SP 500 INDEX/SP#013036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/27/2025	08/27/2026	1	149,822	100	2,023			825		1,875				(499)		479	0001	
Purchased Call/SP 500 INDEX/SP#0009H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	08/20/2025	08/20/2026	1	151,477	100	2,272			883		2,234				(560)		472	0001	
Purchased Call/SP 500 INDEX/SP#013230	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/08/2025	09/08/2026	1	65,712	100	1,084			478		1,035				(267)		218	0001	
Purchased Call/SP 500 INDEX/SP#01355T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/22/2025	09/22/2026	1	32,001	100	490			235		415				(121)		111	0001	
Purchased Call/SP 500 INDEX/SP#0173D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/09/2026	1	34,483	100	669			183		711				(165)		90	0001	
Purchased Call/SP 500 INDEX/SP#17489	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/01/2025	08/03/2026	1	45,873	100	688			235		720				(169)		134	0001	
Purchased Call/SP 500 INDEX/SP#4219B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/02/2025	07/02/2026	1	66,774	100	1,262			323		1,361				(311)		169	0001	
Purchased Call/SP 500 INDEX/SP#4213E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/24/2025	07/24/2026	1	81,588	100	1,436			453		1,411				(354)		229	0001	
Purchased Call/SP 500 INDEX/SP#W135P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/10/2025	07/10/2026	1	192,709	100	2,891			801		3,053				(713)		507	0001	
Purchased Call/SP 500 INDEX/SP#013090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/26/2025	08/26/2026	1	61,456	100	1,002			406		964				(247)		196	0001	
Purchased Call/SP 500 INDEX/SP#W1329H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/21/2025	08/21/2026	1	91,735	100	1,385			545		1,370				(342)		287	0001	
Purchased Call/SP 500 INDEX/SP#W1319K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/10/2026	1	98,140	100	1,286			464		1,324				(315)		295	0001	
Purchased Call/SP 500 INDEX/SP#1748K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/06/2025	08/06/2026	1	18,169	100	307			107		312				(76)		54	0001	
Purchased Call/SP 500 INDEX/SP#21631	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/28/2025	11/27/2026	1	127,023	100	1,905			1,270		1,483				(471)		516	0001	
Purchased Call/SP 500 INDEX/SP#21659	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/17/2025	12/17/2026	1	84,219	100	1,457			1,044		1,260				(359)		356	0001	
Purchased Call/SP 500 INDEX/SP#213SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/08/2025	10/08/2026	1	55,436	100	937			490		758				(231)		201	0001	
Purchased Call/SP 500 INDEX/SP#01319H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/26/2025	11/27/2026	1	59,993	100	897			596		736				(220)		240	0001	
Purchased Call/SP 500 INDEX/SP#013F5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/05/2025	11/05/2026	1	72,916	100	1,283			771		1,062				(316)		282	0001	
Purchased Call/SP 500 INDEX/SP#0007S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	10/22/2025	10/22/2026	1	31,584	100	486			273		407				(120)		118	0001	
Purchased Call/SP 500 INDEX/SP#013E37	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/31/2025	11/02/2026	1	91,128	100	1,841			1,090		1,515				(451)		351	0001	
Purchased Call/SP 500 INDEX/SP#0133F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/15/2025	12/15/2026	1	172,316	100	2,051			1,457		1,668				(506)		726	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Generation Income or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	12/09/2025	12/09/2026	1	133,219	100	1,625			1,128		1,317				(401)		555	0001	
INDEX/SP/013XSF	Linked Annuity Hedge			Royal Bank of Canada	10/15/2025	10/15/2026	1	79,249	100	1,197			649		1,057				(295)		292	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/11/2025	12/11/2026	1	64,841	100	1,154			812						(285)		271	0001	
INDEX/SP/00096	Linked Annuity Hedge			Royal Bank of Canada	12/01/2025	12/01/2026	1	35,393	100	559			376		450				(138)		145	0001	
INDEX/SP/02168S	Linked Annuity Hedge			Royal Bank of Canada	10/01/2025	10/01/2026	1	60,141	100	1,034			521		866				(255)		214	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	12/19/2025	12/21/2026	1	85,016	100	1,258			915		1,040				(309)		362	0001	
INDEX/SP/013N62	Linked Annuity Hedge			Royal Bank of Canada	11/13/2025	11/13/2026	1	126,437	100	2,048			1,282		1,777				(505)		499	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/10/2025	12/10/2026	1	66,740	100	1,248			870		948				(308)		278	0001	
INDEX/SP/00092	Linked Annuity Hedge			Bank of Comm	12/22/2025	12/22/2026	1	52,981	100	768			561		618				(189)		226	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	12/18/2025	12/18/2026	1	98,987	100	2,217			1,603		1,862				(547)		419	0001	
INDEX/SP/0E17883	Linked Annuity Hedge			Barclays PLC	11/14/2025	11/13/2026	1	292,000	100	2,015			1,265		1,731				(498)		1,151	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	11/19/2025	11/19/2026	1	102,976	100	1,812			1,158		1,653				(447)		411	0001	
INDEX/SP/013N9E	Linked Annuity Hedge			Canadian Imperial Bank of Comm	11/20/2025	11/20/2026	1	70,205	100	1,229			793		1,159				(303)		281	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	01/02/2026	01/04/2027	1	10,984	100		181		139		147				(43)		48	0001	
INDEX/SP/013G3H	Linked Annuity Hedge			Barclays PLC	06/24/2025	06/24/2026	1	31,237	6092.18	693			160		838				(171)		75	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	05/23/2025	05/22/2026	1	20,314	5802.82	443			63		628				(109)		38	0001	
INDEX/SP/0095J	Linked Annuity Hedge			BNP Paribas SA	04/24/2025	04/24/2026	1	41,404	5484.77	977			62		1,620				(241)		53	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/22/2025	08/24/2026	1	66,239	6466.91	1,676			669		1,640				(411)		209	0001	
INDEX/SP/000K3	Linked Annuity Hedge			Bank of Comm	09/24/2025	09/24/2026	1	42,083	6837.97	1,056			512		929				(260)		147	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	07/24/2025	07/24/2026	1	22,121	6363.35	684			216		712				(169)		62	0001	
INDEX/SP/0E1728S	Linked Annuity Hedge			Barclays PLC	10/24/2025	10/23/2026	1	59,359	6791.69	1,484			845		1,174				(367)		223	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	03/24/2026	03/24/2027	1	11,659	6556.37		284		280		276				(5)		58	0001	
INDEX/SP/0E1728S	Linked Annuity Hedge			Barclays PLC	02/24/2026	02/24/2027	1	26,953	6890.07		898		813		712				(86)		128	0001	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Deutsche Bank AG	12/21/2023	12/23/2026	1	4,724,147	2,215	42,754			3,207		3,207						20,202	0002	
SIN0230833/Dec 2023	Mortgages	B1	Interest Rate	Deutsche Bank AG	12/21/2023	12/23/2026	1	193,536,624	2,215	1,751,506			131,394		131,394						827,641	0002	
INDEX/SP/00096	Linked Annuity Hedge			Deutsche Bank AG	12/21/2023	12/23/2026	1	2,204,017	2,215	19,946			1,496		1,496						9,425	0002	
Purchased Call/SP 500	Fixed Index & Index	N/A	Equity/Index	Deutsche Bank AG	12/21/2023	12/23/2026	1	478,250	2,215	4,328			325		325						2,045	0002	
SIN0230833/Dec 2023	Mortgages	B1	Interest Rate	Deutsche Bank AG	12/21/2023	12/23/2026	1	5,411,142	2,215	48,971			3,674		3,674						23,140	0002	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
S100230353/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate.....	Deutsche Bank AG ... 7LTFWZ1VNS180621K66	12/21/2023	12/23/2026	1	1,726,706	2,215	15,627			1,172		1,172	(25)					7,384	0002	
S100230353/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate.....	Deutsche Bank AG ... 7LTFWZ1VNS180621K66	12/21/2023	12/23/2026	1	219,222,860	2,215	1,983,967			148,833		148,833	(3,214)					387,486	0002	
Purchased Call1/SP 500 INDEX/SP005P94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40T08PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			279,487		571,952			(15,966)			23,162	0001	
Purchased Call1/SP 500 INDEX/SP005Q38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40T08PU41	08/08/2024	08/08/2031	1	1,002,000	5319.31	304,007			232,889		471,813			(10,704)			11,598	0001	
Purchased Call1/SP 500 INDEX/SP100J06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3PH1GCT1XB111	07/16/2024	07/16/2030	1	5,656,000	6894.72	990,366			708,955		1,361,227			(40,681)			58,615	0001	
Purchased Call1/SP 500 INDEX/SP005S5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P40T08PU41	09/08/2024	09/08/2031	1	1,684,000	5408.42	496,850			386,353		772,212			(17,481)			19,762	0001	
Purchased Call1/SP 500 INDEX/SP100J06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/08/2024	10/08/2031	1	1,264,000	5751.13	383,989			310,995		502,477			(13,873)			14,857	0001	
Purchased Call1/SP 500 INDEX/SP100J06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMISFP1BMPR0K5P93	04/08/2025	04/08/2032	1	1,459,000	4982.77	464,400			399,693		840,517			(16,346)			17,910	0001	
Purchased Call1/SP 500 INDEX/SP005Q38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/22/2025	04/22/2032	1	1,290,000	5287.76	418,734			362,684		651,261			(14,738)			15,886	0001	
Purchased Call1/SP 500 INDEX/SP100J06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	09/08/2025	09/08/2032	1	1,206,000	6495.15	379,287			349,152		388,584			(13,350)			15,310	0001	
Purchased Call1/SP 500 INDEX/SP100J06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	11/07/2025	11/08/2032	1	1,024,000	6728.8	342,938			324,132		308,392			(12,066)			13,167	0001	
Purchased Call1/SP 500 INDEX/SP100J06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/22/2025	10/22/2032	1	1,521,000	6899.4	496,607			465,702		460,870			(17,479)			19,469	0001	
Purchased Call1/SP 500 INDEX/SP100J06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/08/2025	10/08/2032	1	1,981,000	6753.72	649,174			605,218		582,300			(22,849)			25,309	0001	
Purchased Call1/NDX Index/NDX0053SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/08/2026	02/08/2028	1	1,225,000	25075.8		200,778		159,016		159,016	(41,761)					8,354	0001	
Purchased Call1/SP 500 INDEX/SP005Q38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/25/2024	11/25/2026	1	85,786	5987.37	4,169			1,363		4,887			(514)			347	0001	
Purchased Call1/SP 500 INDEX/SP100J06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm ... 21G119DL770XHC3ZE78	11/20/2024	11/20/2026	1	73,928	5917.11	4,384			1,403		5,369			(540)			296	0001	
Purchased Call1/SP 500 INDEX/SP005Q38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/26/2024	11/20/2026	1	80,635	5965	4,697			1,518		5,420			(584)			323	0001	
Purchased Call1/SP 500 INDEX/SP100J06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/08/2024	11/10/2026	1	43,350	5995.54	1,894			581		2,204			(233)			170	0001	
Purchased Call1/SP 500 INDEX/SP100J06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm ... 21G119DL770XHC3ZE78	11/29/2024	12/01/2026	1	700,101	6032.38	40,676			13,633		47,284			(5,001)			2,688	0001	
Purchased Call1/SP 500 INDEX/SP005S5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/12/2024	11/11/2026	1	54,408	5926	2,704			833		3,160			(334)			214	0001	
Purchased Call1/SP 500 INDEX/SP100J06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMISFP1BMPR0K5P93	12/09/2024	12/04/2026	1	46,824	6088	2,777			949		3,196			(345)			193	0001	
Purchased Call1/SP 500 INDEX/SP100J06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMISFP1BMPR0K5P93	12/13/2024	12/11/2026	1	209,201	6051.09	9,037			3,171		10,290			(1,117)			874	0001	
Purchased Call1/SP 500 INDEX/SP100J06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMISFP1BMPR0K5P93	11/14/2024	11/13/2026	1	13,325	5985	654			204		792			(61)			53	0001	
Purchased Call1/SP 500 INDEX/SP100J06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm ... 21G119DL770XHC3ZE78	10/22/2024	10/22/2026	1	57,340	9651.2	2,007			562		2,469			(247)			215	0001	
Purchased Call1/SP 500 INDEX/SP100J06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm ... 21G119DL770XHC3ZE78	11/11/2024	11/06/2026	1	16,647	5985	1,051			318		1,267			(130)			65	0001	
Purchased Call1/SP 500 INDEX/SP005Q38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/18/2024	10/16/2026	1	212,481	5848	9,800			2,680		12,091			(1,212)			784	0001	
Purchased Call1/SP 500 INDEX/SP100J06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ... ROMISFP1BMPR0K5P93	12/11/2024	12/11/2026	1	244,371	6084.19	13,196			4,604		14,924			(1,627)			1,021	0001	
Purchased Call1/SP 500 INDEX/SP100J06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/17/2024	12/17/2026	1	146,982	6050.61	7,658			2,735		8,657			(94)			621	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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Purchased Call/SP 500 INDE/SPW13M6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	12/10/2024	12/10/2026	1	39,408	6034.91	1,844			641		2,113				(227)		164	0001	
Purchased Call/SP 500 INDE/SPW13Q3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	12/26/2024	12/24/2026	1	86,978	6037.59	3,982			1,472		4,508				(494)		373	0001	
Purchased Call/SP 500 INDE/SPW05B5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP40TDBPU41 Societe Generale SA	02/20/2025	02/19/2027	1	119,943	6133	4,725			2,111		5,180				(583)		566	0001	
Purchased Call/SP 500 INDE/SPW05B5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP40TDBPU41 Societe Generale SA	03/21/2025	03/17/2027	1	205,269	5672	8,734			4,234		11,423				(1,083)		1,006	0001	
Purchased Call/SP 500 INDE/SPW05B5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP40TDBPU41 Societe Generale SA	01/07/2025	01/04/2027	1	67,833	5961	4,248			1,629		5,107				(526)		297	0001	
Purchased Call/SP 500 INDE/SPW05B60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP40TDBPU41 Societe Generale SA	03/28/2025	03/29/2027	1	180,619	5580.94	7,026			3,499		9,208				(865)		901	0001	
Purchased Call/SP 500 INDE/SPW42JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	EST P3U3PH16C71XBU11	01/13/2025	01/13/2027	1	26,875	5836.22	879			346		1,042				(108)		119	0001	
Purchased Call/SP 500 INDE/SPW13Q3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	01/17/2025	01/20/2027	1	173,640	5996.66	6,511			2,630		7,593				(800)		781	0001	
Purchased Call/SP 500 INDE/SPW13Q3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	01/24/2025	01/22/2027	1	646,694	6085	23,319			9,534		25,884				(2,883)		2,917	0001	
Purchased Call/SP 500 INDE/SPW13Q3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	02/26/2025	02/25/2027	1	193,429	5959	7,100			3,223		8,234				(877)		921	0001	
Purchased Call/SP 500 INDE/SPW13Q3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	02/07/2025	02/09/2027	1	12,290	6025.99	474			205		534				(58)		57	0001	
Purchased Call/SP 500 INDE/SPW13Q3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	01/03/2025	01/05/2027	1	66,095	5942.47	2,346			899		2,731				(288)		289	0001	
Purchased Call/SP 500 INDE/SPW42LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	EST P3U3PH16C71XBU11 Societe Generale SA	02/03/2025	02/03/2027	1	236,221	5994.57	9,071			3,838		10,261				(1,118)		1,087	0001	
Purchased Call/SP 500 INDE/SPW05B5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP40TDBPU41 Societe Generale SA	02/14/2025	02/12/2027	1	52,225	6114.63	2,099			921		2,313				(260)		244	0001	
Purchased Call/SP 500 INDE/SPW05B5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP40TDBPU41 Societe Generale SA	03/07/2025	03/08/2027	1	40,180	5770.2	1,483			695		1,837				(183)		194	0001	
Purchased Call/SP 500 INDE/SPW05B5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP40TDBPU41 Societe Generale SA	03/11/2025	03/11/2027	1	18,148	5572.07	766			362		1,010				(94)		88	0001	
Purchased Call/SP 500 INDE/SPW13Q3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	02/21/2025	02/23/2027	1	95,691	6013.13	3,387			1,526		3,862				(416)		454	0001	
Purchased Call/SP 500 INDE/SPW13Q3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	01/24/2025	01/25/2027	1	241,131	6101.24	9,284			3,818		10,284				(1,143)		1,093	0001	
Purchased Call/SP 500 INDE/SPW13Q3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	01/29/2025	01/28/2027	1	130,262	6048	4,696			1,951		5,281				(580)		593	0001	
Purchased Call/SP 500 INDE/SPW13Q3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	03/14/2025	03/16/2027	1	309,439	5638.94	10,954			5,251		14,154				(1,347)		1,515	0001	
Purchased Call/SP 500 INDE/SPW13Q3Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	03/25/2025	03/25/2027	1	25,956	5776.65	1,155			568		1,492				(142)		129	0001	
Purchased Call/SP 500 INDE/SPW13Q30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	02/06/2025	02/05/2027	1	90,087	6050	3,583			1,532		4,033				(442)		416	0001	
Purchased Call/SP 500 INDE/SPW13Q39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	02/28/2025	03/01/2027	1	29,368	5954.5	993			456		1,161				(122)		141	0001	
Purchased Call/SP 500 INDE/SPW13Q36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISFPUBIPROKSP63	03/21/2025	03/23/2027	1	395,329	5667.56	13,204			6,457		16,933				(1,623)		1,955	0001	
Purchased Call/SP 500 INDE/SPW05B5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP40TDBPU41 Societe Generale SA	05/23/2025	05/24/2027	1	42,365	5802.82	1,716			988		2,073				(21)		227	0001	
Purchased Call/SP 500 INDE/SPW42RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	EST P3U3PH16C71XBU11 Societe Generale SA	04/10/2025	04/09/2027	1	437,779	5268.05	16,285			8,379		23,253				(2,011)		2,216	0001	
Purchased Call/SP 500 INDE/SPW05J5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NEB IBP40TDBPU41 Societe Generale SA	04/04/2025	04/05/2027	1	395,609	5074.08	10,177			5,165		15,174				(1,253)		1,538	0001	
Purchased Call/SP 500 INDE/SPW05J3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	21G19D1770H4C3ZET8 Canadian Imperial Bank of Comm	06/25/2025	06/25/2027	1	10,264	6092.16	470			291		523				(58)		57	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP00564	Linked Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/16/2025	.05/17/2027	1	25,446	5958.38	1,038			387		1,211			(128)		135		0001
Purchased Call/SP 500 INDEX/SP00565	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/09/2025	.05/10/2027	1	16,157	5659.91	666			370		858			(82)		85		0001
Purchased Call/SP 500 INDEX/SP00566	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.04/11/2025	.04/09/2027	1	26,481	5363.36	935			482		1,291			(116)		134		0001
Purchased Call/SP 500 INDEX/SP00567	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/20/2025	.06/21/2027	1	81,389	5987.84	3,304			2,027		3,789			(407)		450		0001
Purchased Call/SP 500 INDEX/SP00568	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.05/02/2025	.05/03/2027	1	4,237	5686.67	171			93		217			(21)		22		0001
Purchased Call/SP 500 INDEX/SP00569	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/30/2025	.05/28/2027	1	10,336	5911.69	393			229		462			(49)		56		0001
Purchased Call/SP 500 INDEX/SP00570	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.05/28/2025	.05/21/2027	1	40,715	5943	1,706			982		1,962			(212)		217		0001
Purchased Call/SP 500 INDEX/SP00571	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.05/15/2025	.05/14/2027	1	782,573	5916.93	21,599			12,155		25,392			(2,667)		4,142		0001
Purchased Call/SP 500 INDEX/SP00572	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.05/15/2025	.05/14/2027	1	963,323	5990	12,915			7,268		15,104			(1,594)		1,923		0001
Purchased Call/SP 500 INDEX/SP00573	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.05/08/2025	.05/06/2027	1	9,175	5617	371			205		462			(46)		48		0001
Purchased Call/SP 500 INDEX/SP00574	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.06/27/2025	.06/29/2027	1	262,561	6173.07	10,371			6,468		11,232			(1,275)		1,466		0001
Purchased Call/SP 500 INDEX/SP00575	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/29/2025	.05/28/2027	1	34,932	5907	1,344			782		1,587			(166)		188		0001
Purchased Call/SP 500 INDEX/SP00576	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/06/2025	.04/30/2027	1	119,862	5582	4,914			2,682		6,394			(61)		623		0001
Purchased Call/SP 500 INDEX/SP00577	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.04/17/2025	.04/16/2027	1	30,660	5292.7	967			517		1,407			(122)		157		0001
Purchased Call/SP 500 INDEX/SP00578	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.07/03/2025	.07/01/2027	1	3,018	6194	124			78		130			(15)		17		0001
Street Lifetime Income B/SL010300	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.04/10/2025	.04/10/2026	1	1,345,000	174	31,742			791		93,806			(7,827)		1,113		0001
Purchased Call/State Street Lifetime Income B/SL010301	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.05/12/2025	.05/11/2026	1	1,455,000	176.46	34,193			3,778		85,214			(8,454)		2,438		0001
Purchased Call/State Street Lifetime Income B/SL010302	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.06/10/2025	.06/10/2026	1	1,781,000	177.22	41,854			8,071		96,776			(10,320)		3,927		0001
Purchased Call/State Street Lifetime Income B/SL010303	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.10/10/2025	.10/13/2026	1	4,627,000	183.42	110,585			59,405		130,602			(27,045)		16,953		0001
Purchased Call/State Street Lifetime Income B/SL010305	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.02/10/2026	.02/10/2027	1	6,596,000	191.15		156,325		135,654		64,253			(20,966)		30,887		0001
Purchased Call/State Street Lifetime Income B/SL010304	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.01/12/2026	.01/11/2027	1	4,020,000	189.55		93,666		73,743		46,796			(20,071)		17,792		0001
Purchased Call/State Street Lifetime Income B/SL010306	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.03/10/2026	.03/10/2027	1	1,328,000	189.51		31,474		29,740		17,923			(1,811)		6,446		0001
Purchased Call/IBSC1 EAFE/INEO17090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.06/06/2025	.06/08/2027	1	1,216,000	2618.67	128,531			192,393		192,393			(5,219)		6,630		0001
Purchased Call/IBSC1 EAFE/INEO17092	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.08/22/2025	.08/20/2027	1	1,120,000	2762.85	110,768			134,505		134,505			(476)		6,600		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/WSI	Fixed Index & Index																					
EAFE/IMEO17056	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2028	1	1,480,000	2864.26		171,680		141,038		141,038	(30,642)				10,386		0001
Purchased Call/WSI	Fixed Index & Index			Bank of America NA																		
EAFE/IMEO61092	Linked Annuity Hedge	N/A	Equity/Index		03/20/2026	03/22/2028	1	1,637,578	2840.61		200,276		204,977		204,977	4,701				11,516		0001
Purchased Call/WSI	Fixed Index & Index																					
EAFE/IMEO17098	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2028	1	1,715,000	3141.5		180,418		109,359		109,359	(71,059)				11,816		0001
Purchased Call/WSI	Fixed Index & Index			Bank of America NA																		
EAFE/IMEO61091	Linked Annuity Hedge	N/A	Equity/Index		02/06/2026	02/08/2028	1	3,004,000	3057.92		317,523		234,126		234,126	(83,397)				20,486		0001
Purchased Call/WSI	Fixed Index & Index																					
EAFE/IMEO17096	Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/21/2028	1	1,647,000	2886.74		172,112		143,459		143,459	(28,653)				11,082		0001
Purchased Call/S&P 500	Fixed Index & Index			SINTRUST BANKS INC																		
INDE/SPV915966	Linked Annuity Hedge	N/A	Equity/Index		05/12/2025	05/08/2026	1	878,757	5660	41,198			4,246		59,034			(10,271)		1,418		0001
Purchased Call/S&P 500	Fixed Index & Index			SINTRUST BANKS INC																		
INDE/SPV915967	Linked Annuity Hedge	N/A	Equity/Index		05/27/2025	05/22/2026	1	877,661	5803	44,075			6,279		59,980			(11,019)		1,656		0001
Purchased Call/S&P 500	Fixed Index & Index			SINTRUST BANKS INC																		
INDE/SPV915981	Linked Annuity Hedge	N/A	Equity/Index		04/23/2025	04/22/2026	1	176,259	5288	8,724			506		15,068			(2,157)		216		0001
Purchased Call/S&P 500	Fixed Index & Index			SINTRUST BANKS INC														(10,536)		1,252		0001
INDE/SPV915988	Linked Annuity Hedge	N/A	Equity/Index		04/29/2025	04/28/2026	1	903,769	5529	42,611			3,178		71,334			(5,568)		841		0001
Purchased Call/S&P 500	Fixed Index & Index			SINTRUST BANKS INC																		
INDE/SPV915990	Linked Annuity Hedge	N/A	Equity/Index		06/06/2025	06/05/2026	1	483,724	5839	22,704			4,089		29,261			(5,614)		1,050		0001
Purchased Call/S&P 500	Fixed Index & Index			SINTRUST BANKS INC																		
INDE/SPV915992	Linked Annuity Hedge	N/A	Equity/Index		05/22/2025	05/21/2026	1	448,751	5845	22,599			3,148		32,101			(7,717)		988		0001
Purchased Call/S&P 500	Fixed Index & Index			SINTRUST BANKS INC																		
INDE/SPV915994	Linked Annuity Hedge	N/A	Equity/Index		04/28/2025	04/24/2026	1	1,173,528	5516	55,747			3,572		97,198			(13,889)		1,905		0001
Purchased Call/S&P 500	Fixed Index & Index			Societe Generale SA																		
INDE/SPV0039167	Linked Annuity Hedge	N/A	Equity/Index		05/08/2025	05/07/2026	1	620,520	5626	31,211			3,121		49,471			(7,717)		988		0001
Purchased Call/S&P 500	Fixed Index & Index			Societe Generale SA																		
INDE/SPV003958	Linked Annuity Hedge	N/A	Equity/Index		06/02/2025	05/29/2026	1	674,486	5904	34,009			5,439		47,025			(8,466)		1,356		0001
Purchased Call/S&P 500	Fixed Index & Index			Societe Generale SA																		
INDE/SPV0039190	Linked Annuity Hedge	N/A	Equity/Index		06/17/2025	06/16/2026	1	1,283,519	6033	61,590			12,966		81,614			(15,228)		2,948		0001
Purchased Call/S&P 500	Fixed Index & Index			Societe Generale SA																		
INDE/SPW13591	Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/06/2026	1	364,394	5607	17,672			1,709		29,127			(4,369)		572		0001
Purchased Call/S&P 500	Fixed Index & Index			Societe Generale SA																		
INDE/SPV003958	Linked Annuity Hedge	N/A	Equity/Index		05/30/2025	05/29/2026	1	545,287	5912	24,806			3,996		35,052			(6,133)		1,095		0001
Purchased Call/S&P 500	Fixed Index & Index			Societe Generale SA																		
INDE/SPV01709E	Linked Annuity Hedge	N/A	Equity/Index		06/26/2025	06/25/2026	1	662,977	6092	35,718			8,434		43,175			(8,831)		1,609		0001
Purchased Call/S&P 500	Fixed Index & Index			Societe Generale SA																		
INDE/SPV00391	Linked Annuity Hedge	N/A	Equity/Index		05/01/2025	04/30/2026	1	1,017,018	5569	50,386			4,059		81,771			(12,439)		1,458		0001
Purchased Call/S&P 500	Fixed Index & Index			Societe Generale SA																		
INDE/SPV003919E	Linked Annuity Hedge	N/A	Equity/Index		06/30/2025	06/26/2026	1	871,305	6173	42,359			10,147		49,802			(10,561)		2,127		0001
Purchased Call/S&P 500	Fixed Index & Index			Societe Generale SA																		
INDE/SPV00391	Linked Annuity Hedge	N/A	Equity/Index		05/19/2025	05/15/2026	1	263,642	5958	13,106			1,606		18,255			(3,268)		463		0001
Purchased Call/S&P 500	Fixed Index & Index			Societe Generale SA																		
INDE/SPV00391	Linked Annuity Hedge	N/A	Equity/Index		05/02/2025	05/01/2026	1	452,222	5604	23,591			1,966		37,103			(5,833)		659		0001
Purchased Call/S&P 500	Fixed Index & Index			Societe Generale SA																		
INDE/SPV00391E	Linked Annuity Hedge	N/A	Equity/Index		06/12/2025	06/11/2026	1	637,992	6024	33,486			6,606		43,460			(8,282)		1,417		0001
Purchased Call/S&P 500	Fixed Index & Index			Societe Generale SA																		
INDE/SPV00395B	Linked Annuity Hedge	N/A	Equity/Index		05/29/2025	05/28/2026	1	590,158	5889	28,890			4,574		40,764			(7,143)		1,176		0001
Purchased Call/S&P 500	Fixed Index & Index			Canadian Imperial Bank of Comm																		
INDE/SPV00396	Linked Annuity Hedge	N/A	Equity/Index	216119DL770XHC3Z278	04/21/2025	04/17/2026	1	477,802	5282	19,954			889		41,728			(4,975)		516		0001
Purchased Call/S&P 500	Fixed Index & Index			Royal Bank of Canada	05/21/2025	05/20/2026	1	398,209	5940	16,180			2,190		23,505			(4,001)		737		0001
INDE/SPV00391	Linked Annuity Hedge	N/A	Equity/Index		05/20/2025	05/19/2026	1	1,157,409	5964	51,831			6,873		73,514			(12,815)		2,120		0001
INDE/SPV00390	Linked Annuity Hedge	N/A	Equity/Index																			
				02NEB1BXP4R0TD8PU41																		

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call / S&P 500 INDEX / SP'005/50	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/24/2025	06/18/2026	1	702,488	5968	39,013			8,524		47,659			(9,781)		1,634		0001
Purchased Call / S&P 500 INDEX / SP'005/50	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/20/2025	06/18/2026	1	662,679	5982	32,886			7,147		43,266			(8,156)		1,541		0001
Purchased Call / S&P 500 INDEX / SP'005/50	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/03/2025	06/02/2026	1	638,393	5936	41,862			7,170		56,222			(10,351)		1,742		0001
Purchased Call / S&P 500 INDEX / SP'017/52	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	06/23/2025	06/18/2026	1	780,423	5968	39,964			8,707		51,132			(9,991)		1,815		0001
Purchased Call / S&P 500 INDEX / SP'017/52	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	06/18/2025	06/17/2026	1	1,917,929	5983	95,106			20,399		124,080			(23,515)		4,433		0001
Purchased Call / S&P 500 INDEX / SP'005/57	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/16/2025	06/12/2026	1	1,501,807	5977	75,900			15,222		97,693			(18,922)		3,398		0001
Purchased Call / S&P 500 INDEX / SP'005/57	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/15/2025	05/14/2026	1	256,968	5983	11,017			1,316		15,555			(2,724)		446		0001
Purchased Call / S&P 500 INDEX / SP'005/57	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/10/2025	06/09/2026	1	1,489,326	6006	73,704			14,049		95,074			(18,224)		3,259		0001
Purchased Call / S&P 500 INDEX / SP'005/57	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/24/2025	06/23/2026	1	379,327	6025	18,565			4,257		22,701			(4,500)		910		0001
Purchased Call / S&P 500 INDEX / SP'021/53	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	05/14/2025	05/13/2026	1	418,403	5987	20,984			2,435		30,335			(5,168)		718		0001
Purchased Call / S&P 500 INDEX / SP'005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/30/2025	06/26/2026	1	62,521	6141	3,280			786		3,852			(818)		153		0001
Purchased Call / S&P 500 INDEX / SP'017/50	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	06/25/2025	06/24/2026	1	541,489	6092	28,146			6,531		35,038			(6,959)		1,307		0001
Purchased Call / S&P 500 INDEX / SP'017/50	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	05/28/2025	05/27/2026	1	453,702	5922	21,000			3,258		28,305			(5,207)		896		0001
Purchased Call / S&P 500 INDEX / SP'015/52	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNAMT BANKS INC	05/23/2025	05/22/2026	1	1,440,593	5943	65,621			9,322		95,974			(16,225)		2,719		0001
Purchased Call / S&P 500 INDEX / SP'005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/09/2025	05/08/2026	1	213,516	5964	10,312			1,060		16,793			(2,550)		344		0001
Purchased Call / S&P 500 INDEX / SP'005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	04/30/2025	04/29/2026	1	488,340	5561	22,884			1,771		40,149			(5,661)		688		0001
Purchased Call / S&P 500 INDEX / SP'021/52	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	06/11/2025	06/10/2026	1	1,544,208	6034	74,295			14,366		97,989			(18,370)		3,405		0001
Purchased Call / S&P 500 INDEX / SP'005/50	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/13/2025	06/12/2026	1	751,564	6045	33,509			6,702		45,081			(8,285)		1,681		0001
Purchased Call / S&P 500 INDEX / SP'007/57	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Canadian Imperial Bank of Comm	05/13/2025	05/12/2026	1	606,131	5944	29,234			3,311		41,951			(7,228)		1,028		0001
Purchased Call / S&P 500 INDEX / SP'005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	04/25/2025	04/24/2026	1	489,829	5485	20,914			1,336		35,502			(5,171)		641		0001
Purchased Call / S&P 500 INDEX / SP'017/53	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	06/27/2025	06/26/2026	1	747,730	6141	38,510			9,200		46,714			(9,522)		1,825		0001
Purchased Call / S&P 500 INDEX / SP'005/57	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/09/2025	06/02/2026	1	450,361	5936	20,424			3,557		26,501			(5,135)		938		0001
Purchased Call / S&P 500 INDEX / SP'005/56	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/10/2025	06/05/2026	1	1,617,331	6000	82,964			15,063		107,431			(20,741)		3,439		0001
Purchased Call / S&P 500 INDEX / SP'005/56	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/06/2025	05/05/2026	1	694,771	5650	28,492			2,676		47,029			(7,045)		1,076		0001
Purchased Call / S&P 500 INDEX / SP'003/55	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/05/2025	05/01/2026	1	1,087,021	5687	49,260			4,116		80,440			(12,281)		1,394		0001
Purchased Call / S&P 500 INDEX / SP'005/58	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/04/2025	06/03/2026	1	2,181,861	5970	106,495			18,534		142,931			(26,331)		4,568		0001
Purchased Call / S&P 500 INDEX / SP'015/57	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNAMT BANKS INC	05/28/2025	05/22/2026	1	299,785	5803	13,820			1,974		18,783			(3,465)		566		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP/91593H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	04/24/2025	04/23/2026	1	715,013	5376	35,730			2,184		60,804			(8,834)			897	0001	
Purchased Call/SP 500 INDEX/SP/E173SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/15/2025	09/11/2026	1	1,753,032	6985	89,856			40,798		76,215			(22,402)			5,875	0001	
Purchased Call/SP 500 INDEX/SP/017296	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/14/2025	07/10/2026	1	345,676	6280	17,679			4,925		19,558			(4,408)			909	0001	
Purchased Call/SP 500 INDEX/SP/0005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/28/2025	07/24/2026	1	1,479,592	6363	74,271			23,585		75,797			(18,516)			4,153	0001	
Purchased Call/SP 500 INDEX/SP/9153ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	08/04/2025	07/31/2026	1	149,837	6339	7,765			2,617		8,096			(1,936)			433	0001	
Purchased Call/SP 500 INDEX/SP/0005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2025	07/21/2026	1	1,722,062	6306	83,626			25,642		90,169			(20,677)			4,770	0001	
Purchased Call/SP 500 INDEX/SP/E1775G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	1,423,170	6370	77,128			30,423		74,844			(19,070)			4,454	0001	
Purchased Call/SP 500 INDEX/SP/E1719K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/21/2025	07/17/2026	1	988,270	6297	49,089			14,631		52,711			(12,238)			2,688	0001	
Purchased Call/SP 500 INDEX/SP/915F5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	09/18/2025	09/17/2026	1	1,512,011	6600	77,750			36,489		63,516			(19,224)			5,159	0001	
Purchased Call/SP 500 INDEX/SP/E1788E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/26/2025	08/25/2026	1	1,688,637	6439	86,434			34,860		83,876			(21,371)			5,358	0001	
Purchased Call/SP 500 INDEX/SP/0005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/29/2025	07/28/2026	1	785,784	6390	38,108			12,422		38,762			(9,422)			2,243	0001	
Purchased Call/SP 500 INDEX/SP/915F5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	09/16/2025	09/15/2026	1	2,794,680	6615	140,510			64,821		114,974			(34,741)			9,480	0001	
Purchased Call/SP 500 INDEX/SP/915E3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	08/28/2025	08/27/2026	1	1,506,975	6481	77,253			31,848		69,893			(19,101)			4,814	0001	
Purchased Call/SP 500 INDEX/SP/0005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/05/2025	08/04/2026	1	1,047,602	6330	51,973			17,947		56,572			(12,851)			3,078	0001	
Purchased Call/SP 500 INDEX/SP/9153SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	08/13/2025	08/11/2026	1	940,095	6373	50,956			18,632		48,009			(12,634)			2,837	0001	
Purchased Call/SP 500 INDEX/SP/9153SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	08/14/2025	08/13/2026	1	1,596,419	6456	100,795			37,518		93,259			(24,922)			6,071	0001	
Purchased Call/SP 500 INDEX/SP/915964	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	09/29/2025	09/25/2026	1	2,671,348	6844	134,567			66,346		107,857			(33,548)			9,327	0001	
Purchased Call/SP 500 INDEX/SP/0005/S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/30/2025	07/28/2026	1	621,473	6390	30,658			10,021		31,718			(7,601)			1,774	0001	
Purchased Call/SP 500 INDEX/SP/9153B9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SINTRUST BANKS INC	09/23/2025	09/18/2026	1	132,223	6664	6,825			3,241		5,308			(1,706)			453	0001	
Purchased Call/SP 500 INDEX/SP/01723A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/14/2025	07/10/2026	1	778,651	6260	38,509			10,727		42,645			(9,601)			2,048	0001	
Purchased Call/SP 500 INDEX/SP/0005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/05/2026	1	200,280	6299	11,736			4,131		12,020			(2,918)			591	0001	
Purchased Call/SP 500 INDEX/SP/E1796Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/27/2026	1	98,881	6481	5,253			2,172		5,005			(1,302)			316	0001	
Purchased Call/SP 500 INDEX/SP/E17A5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/03/2025	09/02/2026	1	1,631,159	6416	83,191			35,391		83,228			(20,569)			5,315	0001	
Purchased Call/SP 500 INDEX/SP/E1736T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/29/2025	08/28/2026	1	1,612,090	6502	78,375			32,529		75,496			(19,378)			5,167	0001	
Purchased Call/SP 500 INDEX/SP/01751I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/10/2025	07/09/2026	1	2,546,592	6283	123,543			33,974		136,742			(30,546)			6,665	0001	
Purchased Call/SP 500 INDEX/SP/0005/SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/31/2025	07/30/2026	1	1,073,511	6363	55,237			18,412		56,351			(13,658)			3,090	0001	
Purchased Call/SP 500 INDEX/SP/E1725M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/23/2025	09/22/2026	1	2,426,551	6694	117,279			56,372		92,976			(28,998)			8,401	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP'091558V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.07/03/2025	.07/01/2026	1	921,667	.6198	48,214			12,266		52,223			(11,964)		2,314		0001
Purchased Call/S&P 500 INDEX/SP'0917260	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.07/24/2025	.07/23/2026	1	691,088	.6359	34,169			10,725		34,970			(8,448)		1,891		0001
Purchased Call/S&P 500 INDEX/SP'000515C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P'40T'D8PU41	.08/11/2025	.08/07/2026	1	1,747,515	.6389	86,884			30,982		89,413			(21,663)		5,194		0001
Purchased Call/S&P 500 INDEX/SP'001791J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.07/01/2025	.06/30/2026	1	1,140,249	.6205	55,021			13,679		64,591			(13,604)		2,847		0001
Purchased Call/S&P 500 INDEX/SP'0917558	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.09/22/2025	.09/18/2026	1	1,142,835	.6664	58,404			27,657		45,528			(14,561)		3,911		0001
Purchased Call/S&P 500 INDEX/SP'000515G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P'40T'D8PU41	.08/12/2025	.08/11/2026	1	1,648,414	.6373	87,272			31,823		86,001			(21,578)		4,975		0001
Purchased Call/S&P 500 INDEX/SP'0017230	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.07/11/2025	.07/10/2026	1	618,407	.6280	29,491			8,192		33,104			(7,292)		1,627		0001
Purchased Call/S&P 500 INDEX/SP'000539P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P'40T'D8PU41	.08/08/2025	.08/07/2026	1	724,827	.6341	38,294			13,616		39,244			(9,468)		2,155		0001
Purchased Call/S&P 500 INDEX/SP'000539F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P'40T'D8PU41	.09/02/2025	.08/28/2026	1	830,049	.6497	41,047			17,084		41,114			(10,282)		2,861		0001
Purchased Call/S&P 500 INDEX/SP'001791J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.07/08/2025	.07/07/2026	1	1,045,608	.6230	51,259			13,735		58,773			(12,674)		2,719		0001
Purchased Call/S&P 500 INDEX/SP'000575G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.09/26/2025	.09/25/2026	1	1,575,524	.6605	81,633			40,136		68,267			(16,810)		3,685		0001
Purchased Call/S&P 500 INDEX/SP'0917051	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.07/16/2025	.07/15/2026	1	651,278	.6244	31,761			9,212		35,323			(7,853)		1,755		0001
Purchased Call/S&P 500 INDEX/SP'091705C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.08/20/2025	.08/18/2026	1	834,792	.6449	40,531			15,606		40,819			(10,049)		2,585		0001
Purchased Call/S&P 500 INDEX/SP'0917550	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.08/13/2025	.08/12/2026	1	1,076,810	.6446	54,706			20,099		52,484			(13,526)		3,262		0001
Purchased Call/S&P 500 INDEX/SP'000559P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P'40T'D8PU41	.09/17/2025	.09/15/2026	1	931,083	.6615	45,913			21,240		38,891			(11,393)		3,158		0001
Purchased Call/S&P 500 INDEX/SP'000523H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P'40T'D8PU41	.08/06/2025	.08/05/2026	1	377,074	.6299	20,595			7,158		21,748			(5,085)		1,112		0001
Purchased Call/S&P 500 INDEX/SP'091745C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.09/03/2025	.08/31/2026	1	704,735	.6460	34,791			14,690		34,631			(8,650)		2,281		0001
Purchased Call/S&P 500 INDEX/SP'000559U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P'40T'D8PU41	.09/17/2025	.09/16/2026	1	1,157,482	.6607	57,824			26,835		49,175			(14,297)		3,598		0001
Purchased Call/S&P 500 INDEX/SP'000K50	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	21G119DL770/KC3ZE78	.08/27/2025	.08/26/2026	1	1,738,196	.6464	88,228			35,827		84,352			(21,815)		5,534		0001
Purchased Call/S&P 500 INDEX/SP'000575T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P'40T'D8PU41	.09/30/2025	.09/29/2026	1	4,626,347	.6661	236,193			118,096		188,588			(58,399)		16,334		0001
Purchased Call/S&P 500 INDEX/SP'000525C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P'40T'D8PU41	.08/18/2025	.08/14/2026	1	1,045,345	.6453	55,095			20,718		52,970			(13,736)		3,203		0001
Purchased Call/S&P 500 INDEX/SP'091768E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.08/20/2025	.08/19/2026	1	1,025,741	.6411	53,447			20,670		53,976			(13,215)		3,188		0001
Purchased Call/S&P 500 INDEX/SP'0915590	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.09/25/2025	.09/24/2026	1	1,891,915	.6641	92,327			45,137		76,398			(22,829)		6,587		0001
Purchased Call/S&P 500 INDEX/SP'0915599	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.09/19/2025	.09/18/2026	1	466,591	.6632	23,788			11,233		18,854			(5,882)		1,597		0001
Purchased Call/S&P 500 INDEX/SP'001791J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.07/07/2025	.07/02/2026	1	596,664	.6227	29,743			7,643		34,342			(7,436)		1,506		0001
Purchased Call/S&P 500 INDEX/SP'000549Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NBE1B/P'40T'D8PU41	.09/10/2025	.09/08/2026	1	3,151,728	.6495	162,586			72,060		150,399			(40,310)		10,468		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call1/SP 500 INDEX/SP15\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/18/2025	09/16/2026	1	1,275,884	.6607	65,270			30,544		53,091			(16,183)		4,341		0001	
Purchased Call1/SP 500 INDEX/SP15\$3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/04/2025	07/31/2026	1	1,059,339	.6238	56,501			19,043		59,481			(14,086)		3,062		0001	
Purchased Call1/SP 500 INDEX/SP15\$3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/20/2026	1	1,086,951	.6386	57,735			22,676		55,806			(14,314)		3,380		0001	
Purchased Call1/SP 500 INDEX/SP15\$7SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/28/2025	07/24/2026	1	300,169	.6389	14,584			4,631		14,839			(3,636)				0001	
Purchased Call1/SP 500 INDEX/SP15\$3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/07/2025	08/06/2026	1	1,029,886	.6345	50,971			17,982		54,841			(12,603)		3,049		0001	
Purchased Call1/SP 500 INDEX/SP15\$3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/30/2025	07/29/2026	1	596,080	.6371	29,939			9,842		31,069			(7,403)		1,709		0001	
Purchased Call1/SP 500 INDEX/SP15\$3D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/25/2025	07/24/2026	1	323,690	.6382	16,369			5,183		16,457			(4,047)		908		0001	
Purchased Call1/SP 500 INDEX/SP15\$3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/05/2025	09/04/2026	1	1,219,731	.6502	59,588			25,813		57,624			(14,728)		4,000		0001	
Purchased Call1/SP 500 INDEX/SP15\$3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/15/2025	08/14/2026	1	1,672,167	.6468	83,711			31,392		77,189			(20,698)		5,104		0001	
Purchased Call1/SP 500 INDEX/SP15\$3A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/21/2025	08/20/2026	1	2,180,722	.6400	108,993			42,689		108,800			(26,949)		6,801		0001	
Purchased Call1/SP 500 INDEX/SP15\$3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/10/2025	09/09/2026	1	1,746,023	.6513	88,081			39,174		81,316			(21,778)		5,816		0001	
Purchased Call1/SP 500 INDEX/SP15\$3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/01/2025	07/31/2026	1	924,608	.6339	42,777			14,378		49,896			(10,577)		2,673		0001	
Purchased Call1/SP 500 INDEX/SP15\$3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/18/2025	07/17/2026	1	720,080	.6297	35,882			10,668		39,036			(8,874)		1,958		0001	
Purchased Call1/SP 500 INDEX/SP15\$3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/25/2025	08/21/2026	1	748,354	.6370	42,202			16,693		41,337			(10,521)		2,342		0001	
Purchased Call1/SP 500 INDEX/SP15\$3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/24/2025	09/23/2026	1	982,392	.6668	47,015			22,728		38,170			(11,625)		3,341		0001	
Purchased Call1/SP 500 INDEX/SP15\$3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/24/2025	07/22/2026	1	426,171	.6310	22,957			7,162		23,565			(5,682)		1,186		0001	
Purchased Call1/SP 500 INDEX/SP15\$3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/08/2026	1	1,198,098	.6226	59,100			16,000		66,918			(14,613)		3,122		0001	
Purchased Call1/SP 500 INDEX/SP15\$3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/25/2025	08/21/2026	1	310,699	.6467	15,971			6,317		15,441			(3,982)		972		0001	
Purchased Call1/SP 500 INDEX/SP15\$3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/18/2025	07/15/2026	1	1,535,289	.6260	77,809			22,821		83,387			(19,345)		4,137		0001	
Purchased Call1/SP 500 INDEX/SP15\$3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/17/2025	07/16/2026	1	1,387,454	.6284	69,617			20,498		75,197			(17,213)		3,756		0001	
Purchased Call1/SP 500 INDEX/SP15\$3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/02/2025	08/28/2026	1	754,462	.6460	36,133			15,039		36,641			(9,033)		2,418		0001	
Purchased Call1/SP 500 INDEX/SP15\$3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	08/19/2025	08/18/2026	1	2,033,788	.6449	98,619			37,867		96,647			(24,384)		6,288		0001	
Purchased Call1/SP 500 INDEX/SP15\$3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/23/2025	07/22/2026	1	1,137,889	.6310	56,721			17,549		59,352			(14,024)		3,166		0001	
Purchased Call1/SP 500 INDEX/SP15\$3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/01/2025	07/30/2026	1	414,744	.6383	16,212			5,419		18,974			(4,019)		1,194		0001	
Purchased Call1/SP 500 INDEX/SP15\$3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2025	08/26/2026	1	581,824	.6466	32,030			13,152		29,708			(7,941)		1,852		0001	
Purchased Call1/SP 500 INDEX/SP15\$3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/15/2025	07/14/2026	1	734,842	.6289	37,436			10,755		42,001			(9,256)		1,971		0001	
Purchased Call1/SP 500 INDEX/SP15\$3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/04/2025	09/03/2026	1	1,570,904	.6435	83,033			35,750		76,984			(20,530)		5,135		0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP005586	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/12/2025	09/11/2026	1	1,614,260	.6587	81,825			37,048		69,841			(20,231)		5,410		0001
Purchased Call/S&P 500 INDEX/SP005587	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/11/2025	09/10/2026	1	2,706,855	.6532	141,902			63,856		124,480			(35,066)		9,044		0001
Purchased Call/S&P 500 INDEX/SP005588	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/08/2025	09/04/2026	1	1,306,789	.6486	65,375			28,408		62,176			(16,288)		4,285		0001
Purchased Call/S&P 500 INDEX/SP005589	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/27/2025	10/23/2026	1	748,691	.6720	41,222			23,539		29,689			(10,277)		2,816		0001
Purchased Call/S&P 500 INDEX/SP005590	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/29/2025	10/28/2026	1	988,137	.6891	41,200			23,918		27,467			(10,194)		3,756		0001
Purchased Call/S&P 500 INDEX/SP005591	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/08/2025	10/07/2026	1	228,907	.6715	9,982			5,211		7,748			(2,468)		829		0001
Purchased Call/S&P 500 INDEX/SP005592	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/16/2025	10/15/2026	1	414,963	.6671	16,939			9,270		14,790			(4,188)		1,528		0001
Purchased Call/S&P 500 INDEX/SP005593	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/14/2025	10/09/2026	1	280,383	.6553	15,155			8,085		13,025			(3,789)		1,017		0001
Purchased Call/S&P 500 INDEX/SP005594	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/13/2025	10/09/2026	1	2,325,591	.6553	123,447			65,678		107,937			(30,776)		8,433		0001
Purchased Call/S&P 500 INDEX/SP005595	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/03/2025	10/02/2026	1	2,482,257	.6715	123,853			63,303		98,675			(30,623)		8,765		0001
Purchased Call/S&P 500 INDEX/SP005596	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/29/2025	12/24/2026	1	220,937	.6890	8,809			6,570		6,342			(2,202)		947		0001
Purchased Call/S&P 500 INDEX/SP005597	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/16/2025	10/15/2026	1	1,598,775	.6671	77,563			42,444		66,159			(19,178)		5,888		0001
Purchased Call/S&P 500 INDEX/SP005598	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/01/2025	09/30/2026	1	1,655,982	.6888	85,203			42,837		65,344			(21,067)		5,863		0001
Purchased Call/S&P 500 INDEX/SP005599	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/18/2025	12/16/2026	1	3,821,574	.6801	161,611			116,594		130,923			(40,069)		16,127		0001
Purchased Call/S&P 500 INDEX/SP005600	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/01/2025	09/29/2026	1	485,269	.6661	26,659			13,366		20,487			(6,610)		1,713		0001
Purchased Call/S&P 500 INDEX/SP005601	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	10/31/2025	10/30/2026	1	98,989	.6822	5,029			2,961		3,413			(1,243)		382		0001
Purchased Call/S&P 500 INDEX/SP005602	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	10/28/2025	10/27/2026	1	910,851	.6875	40,477			23,369		26,055			(10,008)		3,454		0001
Purchased Call/S&P 500 INDEX/SP005603	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/23/2025	10/21/2026	1	224,718	.6735	11,078			6,264		8,520			(2,747)		840		0001
Purchased Call/S&P 500 INDEX/SP005604	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/04/2025	11/03/2026	1	1,010,670	.6852	47,964			28,261		34,040			(11,711)		3,895		0001
Purchased Call/S&P 500 INDEX/SP005605	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	10/22/2025	10/20/2026	1	910,588	.6735	43,504			24,343		34,011			(10,786)		3,395		0001
Purchased Call/S&P 500 INDEX/SP005606	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	10/28/2025	10/27/2026	1	1,573,342	.6875	79,507			45,903		49,716			(19,688)		5,990		0001
Purchased Call/S&P 500 INDEX/SP005607	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	11/07/2025	11/06/2026	1	231,695	.6720	9,702			5,918		7,907			(2,389)		889		0001
Purchased Call/S&P 500 INDEX/SP005608	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	10/22/2025	10/21/2026	1	1,553,742	.6735	74,550			41,806		58,306			(18,433)		5,808		0001
Purchased Call/S&P 500 INDEX/SP005609	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	11/25/2025	11/24/2026	1	120,680	.6705	6,206			4,074		4,945			(1,534)		487		0001
Purchased Call/S&P 500 INDEX/SP005610	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	10/24/2025	10/23/2026	1	276,972	.6738	14,459			8,294		10,637			(3,575)		1,040		0001
Purchased Call/S&P 500 INDEX/SP005611	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	12/04/2025	12/02/2026	1	110,391	.6829	5,539			3,780		4,075			(1,373)		463		0001
Purchased Call/S&P 500 INDEX/SP005612	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	12/22/2025	12/18/2026	1	738,953	.6834	31,931			23,215		23,524			(7,961)		3,130		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP'91ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.11/05/2025	.11/04/2026	1	408,671	.6772	20,947			12,557		15,009			(5,179)		1,579		0001
Purchased Call/S&P 500 INDEX/SP'91ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.11/05/2025	.11/04/2026	1	1,203,220	.6772	52,466			31,451		38,581			(12,972)		4,949		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/28/2025	.11/25/2026	1	748,318	.6813	32,362			21,515		24,442			(8,046)		3,032		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/06/2025	.11/05/2026	1	143,760	.6789	6,980			4,227		5,328			(1,726)		557		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	.10/24/2025	.10/23/2026	1	1,193,118	.6738	49,931			28,433		38,065			(12,346)		4,266		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.12/19/2025	.12/18/2026	1	1,073,419	.6775	50,040			36,279		39,320			(12,372)		4,537		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.10/22/2025	.10/21/2026	1	155,037	.6735	6,343			3,557		5,061			(1,568)		580		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.11/07/2025	.11/06/2026	1	550,110	.6720	27,271			16,636		21,777			(6,743)		2,135		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.11/11/2025	.11/10/2026	1	907,408	.6832	38,398			23,654		27,427			(9,494)		3,554		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/18/2025	.11/17/2026	1	237,358	.6672	11,637			7,394		10,234			(2,877)		944		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/20/2025	.11/19/2026	1	128,670	.6642	6,134			3,953		5,661			(1,517)		514		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/18/2025	.12/17/2026	1	632,752	.6721	28,202			20,368		23,398			(6,973)		2,675		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/21/2025	.11/20/2026	1	1,324,423	.6539	67,838			43,906		62,361			(16,773)		6,103		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/14/2025	.11/13/2026	1	14,317	.6737	711			446		571			(176)		56		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/03/2025	.12/02/2026	1	969,297	.6827	41,533			28,109		31,166			(10,269)		3,979		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/14/2025	.11/13/2026	1	230,044	.6737	9,718			6,101		7,994			(2,403)		907		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.11/26/2025	.11/25/2026	1	1,659,144	.6766	73,930			49,012		56,146			(18,279)		6,713		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.10/21/2025	.10/20/2026	1	1,263,180	.6735	63,017			35,164		47,326			(15,561)		4,710		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	.10/22/2025	.10/20/2026	1	208,739	.6735	8,522			4,769		6,796			(2,113)		778		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/11/2025	.11/06/2026	1	573,261	.6729	25,788			15,775		19,942			(6,447)		2,225		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.12/24/2025	.12/22/2026	1	320,279	.6878	14,182			10,498		10,076			(3,516)		1,367		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/18/2025	.11/13/2026	1	102,164	.6734	4,756			3,002		4,093			(1,189)		403		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.12/16/2025	.12/11/2026	1	134,682	.6827	6,462			4,585		4,998			(1,616)		563		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/17/2025	.11/13/2026	1	578,059	.6735	26,860			16,909		23,133			(6,696)		2,279		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/30/2025	.10/28/2026	1	212,857	.6891	8,579			5,019		5,909			(2,127)		809		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.10/16/2025	.10/14/2026	1	628,182	.6845	31,086			16,972		26,756			(7,707)		2,308		0001
Purchased Call/S&P 500 INDEX/SP'00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.12/05/2025	.12/04/2026	1	759,498	.6856	31,832			21,841		23,237			(7,871)		3,130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP&E1690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/24/2025	11/20/2026	1	567,030	6603	25,237			16,379		22,382			(6,282)			2,270	0001	
Purchased Call/SP 500 INDEX/SP&E1690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/17/2025	10/15/2026	1	13,430	6671	677			371		553						49	0001	
Purchased Call/SP 500 INDEX/SP&E17950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/03/2025	10/30/2026	1	566,440	6840	28,161			16,630		19,264			(7,021)			2,164	0001	
Purchased Call/SP 500 INDEX/SP&E17038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/15/2025	12/11/2026	1	819,254	6827	34,046			24,088		26,402			(8,488)			3,424	0001	
Purchased Call/SP 500 INDEX/SP&E1750	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/04/2025	12/03/2026	1	533,336	6850	22,354			15,275		16,610			(5,527)			2,194	0001	
Purchased Call/SP 500 INDEX/SP&E1750	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/13/2025	10/09/2026	1	239,945	6735	11,095			5,903		9,025			(2,766)			870	0001	
Purchased Call/SP 500 INDEX/SP&E1750	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/07/2025	10/06/2026	1	229,981	6740	9,492			4,930		7,429			(2,347)			827	0001	
Purchased Call/SP 500 INDEX/SP&E1752	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/03/2025	10/30/2026	1	154,620	6840	6,506			3,842		4,634			(1,622)			591	0001	
Purchased Call/SP 500 INDEX/SP&E1752	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/10/2025	10/09/2026	1	2,155,986	6737	98,009			52,144		80,260			(24,233)			7,818	0001	
Purchased Call/SP 500 INDEX/SP&E1756	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/31/2025	12/30/2026	1	1,010,967	6897	41,084			31,242		30,908			(10,158)			4,380	0001	
Purchased Call/SP 500 INDEX/SP&E1755	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2025	10/14/2026	1	220,644	6844	9,201			5,023		8,097			(2,281)			810	0001	
Purchased Call/SP 500 INDEX/SP&E1755	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	10/10/2025	10/09/2026	1	113,787	6736	4,428			2,356		3,723			(1,095)			413	0001	
Purchased Call/SP 500 INDEX/SP&E1755	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/19/2025	11/18/2026	1	1,047,098	6617	44,885			28,648		40,690			(11,100)			4,174	0001	
Purchased Call/SP 500 INDEX/SP&E1755	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/06/2026	1	306,700	6740	15,424			8,032		11,352			(3,824)			1,103	0001	
Purchased Call/SP 500 INDEX/SP&E1755	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/10/2025	11/06/2026	1	294,794	6728	15,636			9,565		11,792			(3,898)			1,144	0001	
Purchased Call/SP 500 INDEX/SP&E1755	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/27/2025	10/23/2026	1	50,005	6792	2,602			1,486		1,795			(649)			188	0001	
Purchased Call/SP 500 INDEX/SP&E1755	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	11/03/2026	1	2,082,829	6852	84,747			50,567		62,828			(20,954)			7,953	0001	
Purchased Call/SP 500 INDEX/SP&E1755	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/23/2025	12/22/2026	1	1,077,476	6878	49,247			36,151		35,315			(12,177)			4,599	0001	
Purchased Call/SP 500 INDEX/SP&E1755	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/10/2025	12/09/2026	1	876,669	6841	38,233			26,615		28,001			(9,453)			3,649	0001	
Purchased Call/SP 500 INDEX/SP&E1755	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/18/2025	11/17/2026	1	2,188,798	6672	93,825			59,613		83,686			(23,199)			8,706	0001	
Purchased Call/SP 500 INDEX/SP&E1755	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/12/2025	11/10/2026	1	153,492	6833	7,537			4,656		5,367			(1,869)			601	0001	
Purchased Call/SP 500 INDEX/SP&E1752	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/30/2025	12/29/2026	1	1,181,637	6808	50,127			37,769		36,348			(12,394)			5,110	0001	
Purchased Call/SP 500 INDEX/SP&E1752	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/11/2026	1	1,067,409	6900	43,595			30,759		32,032			(10,779)			4,461	0001	
Purchased Call/SP 500 INDEX/SP&E1752	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/16/2026	1	1,541,633	6829	78,969			43,433		66,499			(19,525)			5,882	0001	
Purchased Call/SP 500 INDEX/SP&E1752	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/29/2025	10/28/2026	1	680,367	6891	33,733			19,569		21,485			(8,341)			2,824	0001	
Purchased Call/SP 500 INDEX/SP&E1752	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/02/2025	12/01/2026	1	404,135	6813	17,181			11,580		13,167			(4,248)			1,656	0001	
Purchased Call/SP 500 INDEX/SP&E1752	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/16/2026	1	26,574	6829	1,155			635		992				(286)		98	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) (Paid)	Current Year Initial Cost of Un-discounted Premium (Received) (Paid)	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP5739	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/24/2025	12/23/2026	1	538,938	6910	23,618			17,499		16,590			(5,840)		2,390	0001	
Purchased Call/SP 500 INDEX/SP00538	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/16/2026	1	370,579	6664	16,415			9,053		13,368			(4,092)		1,368	0001	
Purchased Call/SP 500 INDEX/SP571735	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/15/2026	1	469,846	6817	19,829			14,132		15,717			(4,903)		1,979	0001	
Purchased Call/SP 500 INDEX/SP00581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/16/2026	1	151,893	6629	6,958			3,838		5,733			(1,735)		561	0001	
Purchased Call/SP 500 INDEX/SP005E9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/27/2025	10/23/2026	1	862,518	6792	37,959			21,676		27,222			(9,463)		3,240	0001	
Purchased Call/SP 500 INDEX/SP00538	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/13/2025	11/11/2026	1	119,558	6843	5,426			3,386		4,165			(1,345)		469	0001	
Purchased Call/SP 500 INDEX/SP00581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/05/2026	1	442,089	6793	18,163			10,999		14,291			(4,491)		1,712	0001	
Purchased Call/SP 500 INDEX/SP582169H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/25/2025	11/24/2026	1	1,451,034	6705	83,154			41,461		92,576			(15,615)		5,859	0001	
Purchased Call/SP 500 INDEX/SP00596C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/07/2026	1	5,106,918	6715	261,545			136,552		196,250			(64,668)		18,423	0001	
Purchased Call/SP 500 INDEX/SP00530	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/13/2025	11/12/2026	1	625,075	6851	24,211			15,132		19,124			(5,966)		2,459	0001	
Purchased Call/SP 500 INDEX/SP00581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/16/2026	1	818,161	6664	42,901			23,661		34,071			(10,695)		3,021	0001	
Purchased Call/SP 500 INDEX/SP0051S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/20/2025	11/19/2026	1	887,694	6837	36,587			23,578		33,934			(9,046)		3,546	0001	
Purchased Call/SP 500 INDEX/SP0058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/17/2025	11/13/2026	1	1,444,743	6734	57,122			35,960		50,222			(14,241)		5,697	0001	
Purchased Call/SP 500 INDEX/SP0058Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/13/2025	10/09/2026	1	133,569	6735	5,065			2,695		4,261			(1,263)		484	0001	
Purchased Call/SP 500 INDEX/SP0053S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/23/2025	10/21/2026	1	626,031	6728	26,335			14,881		20,871			(6,529)		2,340	0001	
Purchased Call/SP 500 INDEX/SP0058S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/06/2025	10/02/2026	1	5,320,759	6716	270,665			138,725		202,463			(67,479)		18,940	0001	
Purchased Call/SP 500 INDEX/SP0058F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/09/2025	10/08/2026	1	259,948	6749	10,821			5,727		8,381			(2,675)		940	0001	
Purchased Call/SP 500 INDEX/SP019584	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/02/2025	10/01/2026	1	3,254,498	6711	164,170			83,453		121,730			(40,591)		11,554	0001	
Purchased Call/SP 500 INDEX/SP005J6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/20/2026	1	90,851	6539	4,753			3,076		4,334			(1,175)		364	0001	
Purchased Call/SP 500 INDEX/SP0054S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/15/2025	10/14/2026	1	4,893,848	6645	249,868			135,287		207,428			(61,780)		17,962	0001	
Purchased Call/SP 500 INDEX/SP0053V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/13/2025	11/12/2026	1	430,600	6851	19,511			12,194		14,924			(4,824)		1,894	0001	
Purchased Call/SP 500 INDEX/SP0053X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/29/2025	12/24/2026	1	770,013	6928	31,780			23,702		22,793			(7,945)		3,299	0001	
Purchased Call/SP 500 INDEX/SP582168E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/24/2025	11/20/2026	1	160,019	6603	7,885			5,118		6,873			(1,966)		601	0001	
Purchased Call/SP 500 INDEX/SP005JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/04/2026	1	716,470	6866	29,542			20,326		22,128			(7,365)		2,953	0001	
Purchased Call/SP 500 INDEX/SP57178P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/14/2025	10/13/2026	1	3,017,433	6655	153,236			82,544		126,974			(37,888)		11,056	0001	
Purchased Call/SP 500 INDEX/SP582173H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/11/2025	12/10/2026	1	473,390	6887	19,948			14,019		14,116			(4,932)		1,975	0001	
Purchased Call/SP 500 INDEX/SP005JH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/15/2025	10/14/2026	1	149,071	6644	6,434			3,483		5,468			(1,591)		548	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP'02'45F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/31/2025	10/30/2026	1	184,041	.6822	7,813			4,601		5,606			(1,932)		703		0001
Purchased Call/S&P 500 INDEX/SP'00'S5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/26/2025	12/24/2026	1	100,852	.6909	4,926			3,664		3,411			(1,221)		432		0001
Purchased Call/S&P 500 INDEX/SP'00'S6U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/08/2026	1	247,003	.6845	10,233			7,195		7,713			(2,551)		1,026		0001
Purchased Call/S&P 500 INDEX/SP'00'S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/09/2025	12/08/2026	1	1,184,009	.6847	50,967			35,332		36,211			(12,569)		4,919		0001
Purchased Call/S&P 500 INDEX/SP'00'S30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/10/2025	11/06/2026	1	991,640	.6728	44,437			27,184		34,485			(11,078)		3,949		0001
Purchased Call/S&P 500 INDEX/SP'01'S60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFIST BANKS INC	10/21/2025	10/20/2026	1	362,017	.6735	15,313			8,545		11,769			(3,766)		1,350		0001
Purchased Call/S&P 500 INDEX/SP'00'S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/30/2025	10/29/2026	1	159,250	.6891	6,392			3,746		4,420			(1,560)		607		0001
Purchased Call/S&P 500 INDEX/SP'00'SF'2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/30/2025	10/29/2026	1	1,317,716	.6891	61,614			36,112		40,905			(15,234)		5,021		0001
Purchased Call/S&P 500 INDEX/SP'00'SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/24/2025	10/22/2026	1	227,974	.6705	12,163			6,912		9,111			(3,016)		854		0001
Purchased Call/S&P 500 INDEX/SP'01'S5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFIST BANKS INC	10/22/2025	10/13/2026	1	1,350,908	.6655	68,785			37,880		55,188			(17,389)		4,950		0001
Purchased Call/S&P 500 INDEX/SP'02'03A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	10/07/2025	10/06/2026	1	5,091,259	.6740	248,396			123,001		186,782			(61,417)		18,318		0001
Purchased Call/S&P 500 INDEX/SP'01'S5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/14/2025	09/18/2026	1	1,289,417	.6646	65,128			32,854		51,393			(17,291)		4,413		0001
Purchased Call/S&P 500 INDEX/SP'02'03A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/07/2025	10/02/2026	1	3,020,788	.6716	149,529			76,853		114,226			(37,382)		10,753		0001
Purchased Call/S&P 500 INDEX/SP'00'S8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/06/2025	10/02/2026	1	1,504,820	.6715	76,521			39,220		57,293			(19,077)		5,357		0001
Purchased Call/S&P 500 INDEX/SP'00'SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/02/2025	12/01/2026	1	81,298	.6813	4,099			2,763		3,052			(1,014)		333		0001
Purchased Call/S&P 500 INDEX/SP'00'S8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/09/2025	10/08/2026	1	4,860,960	.6747	238,587			126,272		178,664			(58,991)		17,582		0001
Purchased Call/S&P 500 INDEX/SP'01'S39F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/13/2025	11/11/2026	1	1,276,769	.6840	50,359			31,422		38,294			(12,466)		5,012		0001
Purchased Call/S&P 500 INDEX/SP'00'S4S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/13/2025	10/09/2026	1	394,702	.6553	19,051			10,136		16,820			(4,750)		1,431		0001
Purchased Call/S&P 500 INDEX/SP'00'S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	10/24/2025	10/22/2026	1	954,380	.6705	43,598			24,774		33,694			(10,809)		3,576		0001
Purchased Call/S&P 500 INDEX/SP'01'S50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFIST BANKS INC	10/14/2025	09/16/2026	1	1,293,597	.6611	66,963			33,581		53,438			(17,883)		4,401		0001
Purchased Call/S&P 500 INDEX/SP'00'S8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/03/2025	09/25/2026	1	1,906,764	.6605	103,427			51,860		82,530			(26,074)		6,665		0001
Purchased Call/S&P 500 INDEX/SP'01'S4S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/10/2026	03/09/2027	1	157,690	.6796	6,744			6,371		5,621			(389)		764		0001
Purchased Call/S&P 500 INDEX/SP'02'4A30	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/10/2026	02/09/2027	1	782,337	.6965	32,318			28,032		23,028			(4,350)		3,634		0001
Purchased Call/S&P 500 INDEX/SP'00'S10	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/03/2027	1	179,675	.6918	7,614			6,550		5,735			(1,115)		827		0001
Purchased Call/S&P 500 INDEX/SP'01'S6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFIST BANKS INC	02/19/2026	02/18/2027	1	259,881	.6871	10,875			9,758		8,464			(1,195)		1,224		0001
Purchased Call/S&P 500 INDEX/SP'00'S0N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/24/2026	02/19/2027	1	144,752	.6910	6,066			5,490		4,697			(500)		683		0001
Purchased Call/S&P 500 INDEX/SP'00'S4D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/24/2026	03/23/2027	1	477,056	.6581	20,212			19,877		19,372			(389)		2,359		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SPX 17496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	03/04/2026	03/05/2027	1	577,700	.6740		25,082		23,881		21,137			(1,463)		2,784		0001
Purchased Call / S&P 500 INDEX / SPX00329N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index		03/11/2026	03/09/2027	1	1,327,112	.6796		55,465		52,546		47,825			(3,056)		6,432		0001
Purchased Call / S&P 500 INDEX / SPX173SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	02/04/2026	02/03/2027	1	343,741	.6918		13,597		11,569		10,345			(2,054)		1,381		0001
Purchased Call / S&P 500 INDEX / SPX00519F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index		03/02/2026	02/26/2027	1	57,909	.6879		2,439		2,249		1,928			(196)		276		0001
Purchased Call / S&P 500 INDEX / SPX1738Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Royal Bank of Canada	03/06/2026	03/05/2027	1	398,651	.6831		16,318		15,321		13,832			(1,121)		1,926		0001
Purchased Call / S&P 500 INDEX / SPX0216SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index		02/26/2026	02/25/2027	1	997,526	.6946		41,082		37,659		30,723			(3,724)		4,750		0001
Purchased Call / S&P 500 INDEX / SPX005233	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/09/2026	03/05/2027	1	129,995	.6740		5,413		5,096		4,793			(330)		626		0001
Purchased Call / S&P 500 INDEX / SPX17380	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	02/26/2027	1	438,851	.6909		18,099		16,641		14,328			(1,591)		2,083		0001
Purchased Call / S&P 500 INDEX / SPX1738A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/03/2026	03/02/2027	1	286,796	.6882		11,814		10,933		9,582			(909)		1,365		0001
Purchased Call / S&P 500 INDEX / SPX1758M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/11/2027	1	287,679	.6776		11,207		10,739		10,359			(556)		1,398		0001
Purchased Call / S&P 500 INDEX / SPX171S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Royal Bank of Canada	02/05/2026	02/04/2027	1	329,119	.6883		12,386		10,631		10,070			(1,837)		1,517		0001
Purchased Call / S&P 500 INDEX / SPX0216S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index		02/26/2026	02/24/2027	1	1,605,597	.6890		69,082		63,309		52,686			(6,280)		7,683		0001
Purchased Call / S&P 500 INDEX / SPX171S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/12/2026	01/08/2027	1	590,250	.6866		24,913		19,570		17,052			(5,383)		2,999		0001
Purchased Call / S&P 500 INDEX / SPX171S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	01/06/2026	12/31/2026	1	941,309	.6858		43,837		33,645		31,862			(10,257)		4,085		0001
Purchased Call / S&P 500 INDEX / SPX00509L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index		02/24/2026	02/19/2027	1	90,699	.6862		3,766		3,408		2,969			(366)		428		0001
Purchased Call / S&P 500 INDEX / SPX17389	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/30/2026	03/25/2027	1	666,199	.6389		26,862		26,862		29,570			(75)		3,254		0001
Purchased Call / S&P 500 INDEX / SPX173SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/30/2026	01/29/2027	1	393,511	.6369		16,056		13,514		11,581			(2,647)		1,796		0001
Purchased Call / S&P 500 INDEX / SPX0193C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	02/20/2026	02/19/2027	1	500,064	.6872		21,740		19,566		16,468			(2,329)		2,359		0001
Purchased Call / S&P 500 INDEX / SPX0053S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index		02/06/2026	02/04/2027	1	472,703	.6883		19,973		17,192		15,296			(2,916)		2,178		0001
Purchased Call / S&P 500 INDEX / SPX000296	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index		01/09/2026	01/08/2027	1	728,060	.6921		31,275		24,489		21,994			(6,960)		3,205		0001
Purchased Call / S&P 500 INDEX / SPX0053J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index		02/13/2026	02/11/2027	1	407,728	.6942		16,081		14,194		12,410			(2,038)		1,900		0001
Purchased Call / S&P 500 INDEX / SPX173S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	03/25/2026	03/24/2027	1	405,220	.6556		17,518		17,276		16,716			(289)		2,007		0001
Purchased Call / S&P 500 INDEX / SPX0053S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index		01/20/2026	01/15/2027	1	364,358	.6940		13,762		11,109		10,850			(2,676)		1,624		0001
Purchased Call / S&P 500 INDEX / SPX1739L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/15/2026	01/14/2027	1	1,007,899	.6927		43,138		34,606		30,768			(8,888)		4,484		0001
Purchased Call / S&P 500 INDEX / SPX1759	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	03/13/2026	03/12/2027	1	343,008	.6673		14,253		13,659		13,298			(705)		1,670		0001
Purchased Call / S&P 500 INDEX / SPX0058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index		01/14/2026	01/13/2027	1	711,011	.6965		29,781		23,611		21,249			(6,218)		3,158		0001
Purchased Call / S&P 500 INDEX / SPX0059S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/27/2026	01/26/2027	1	516,765	.6950		21,708		17,990		15,318			(3,757)		2,355		0001
Purchased Call / S&P 500 INDEX / SPX005LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/26/2026	01/22/2027	1	468,693	.6915		20,090		16,565		14,557			(3,562)		2,114		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500 INDEX / SP'005 / S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/03/2026	01/29/2027	1	412,782	.6963		19,168		16,223		13,924				(2,982)		1,884		0001
Purchased Call / S&P 500 INDEX / SP'082 / DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/27/2026	03/25/2027	1	103,612	.6477		4,121		4,110		4,451				(45)		514		0001
Purchased Call / S&P 500 INDEX / SP'082 / DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/16/2026	03/12/2027	1	688,093	.6632		30,287		29,106		27,440				(1,258)		3,325		0001
Purchased Call / S&P 500 INDEX / SP'082 / DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/04/2026	03/03/2027	1	277,012	.6817		11,864		11,012		9,531				(880)		1,331		0001
Purchased Call / S&P 500 INDEX / SP'082 / DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/25/2027	1	109,119	.6369		4,797		4,797		4,841						541		0001
Purchased Call / S&P 500 INDEX / SP'005 / S9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/27/2026	01/27/2027	1	230,044	.6979		9,658		8,030		6,710				(1,645)		1,046		0001
Purchased Call / S&P 500 INDEX / SP'005 / S92	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/03/2026	02/02/2027	1	630,039	.6973		25,577		21,691		18,833				(3,935)		2,894		0001
Purchased Call / S&P 500 INDEX / SP'005 / S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/27/2026	01/22/2027	1	260,761	.6916		11,290		9,335		8,055				(1,976)		1,176		0001
Purchased Call / S&P 500 INDEX / SP'005 / S37	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/12/2027	1	462,827	.6833		19,536		17,299		15,808				(2,279)		2,160		0001
Purchased Call / S&P 500 INDEX / SP'005 / S33	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/08/2026	02/05/2027	1	1,717,031	.6798		77,206		66,483		60,760				(11,242)		7,925		0001
Purchased Call / S&P 500 INDEX / SP'005 / S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2026	02/09/2027	1	172,898	.6965		8,163		7,100		5,829				(1,079)		803		0001
Purchased Call / S&P 500 INDEX / SP'005 / S3F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/16/2027	1	243,095	.6836		10,323		9,154		8,348				(1,191)		1,142		0001
Purchased Call / S&P 500 INDEX / SP'000 / S80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/29/2026	01/28/2027	1	678,240	.6978		27,615		23,166		19,571				(4,628)		3,090		0001
Purchased Call / S&P 500 INDEX / SP'005 / S3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/05/2027	1	406,426	.6832		16,894		14,588		12,333				(2,340)		1,876		0001
Purchased Call / S&P 500 INDEX / SP'005 / S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/11/2026	02/05/2027	1	100,014	.6832		3,818		3,316		2,842				(511)		462		0001
Purchased Call / S&P 500 INDEX / SP'005 / S1T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/02/2026	01/29/2027	1	419,623	.6971		17,629		14,879		12,346				(2,783)		1,915		0001
Purchased Call / S&P 500 INDEX / SP'082 / ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/10/2026	02/05/2027	1	218,334	.6832		9,140		7,915		6,608				(1,244)		1,008		0001
Purchased Call / S&P 500 INDEX / SP'005 / S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/12/2026	02/11/2027	1	499,442	.6941		20,120		17,710		15,539				(2,588)		2,327		0001
Purchased Call / S&P 500 INDEX / SP'005 / S3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/12/2027	1	899,044	.6836		38,327		33,937		30,961				(4,471)		4,196		0001
Purchased Call / S&P 500 INDEX / SP'000 / S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/05/2026	12/31/2026	1	386,130	.6856		17,338		13,270		12,938				(4,094)		1,676		0001
Purchased Call / S&P 500 INDEX / SP'082 / 95T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/13/2026	01/12/2027	1	948,558	.6977		38,774		30,634		26,599				(8,202)		4,206		0001
Purchased Call / S&P 500 INDEX / SP'013 / S50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	01/28/2027	1	190,496	.6978		7,896		6,642		5,554				(1,305)		868		0001
Purchased Call / S&P 500 INDEX / SP'005 / S9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/23/2026	02/19/2027	1	504,664	.6865		20,507		18,508		16,646				(2,045)		2,381		0001
Purchased Call / S&P 500 INDEX / SP'005 / S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/20/2026	03/19/2027	1	519,920	.6606		21,241		20,769		20,924				(642)		2,557		0001
Purchased Call / S&P 500 INDEX / SP'005 / S231	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/09/2026	03/05/2027	1	282,454	.6831		11,177		10,523		9,756				(681)		1,361		0001
Purchased Call / S&P 500 INDEX / SP'005 / S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2026	01/20/2027	1	264,114	.6797		11,877		9,726		9,219				(2,225)		1,187		0001
Purchased Call / S&P 500 INDEX / SP'005 / S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2026	01/21/2027	1	237,075	.6876		9,929		8,137		7,523				(1,855)		1,067		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	.01/23/2026	.01/22/2027	1	360,049	.6913		15,417		12,676		11,420			(2,838)		1,824		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	LBS AG	.02/25/2026	.02/24/2027	1	808,724	.6890		35,622		32,375		26,761			(3,327)		3,945		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	.03/23/2026	.03/19/2027	1	289,360	.6506		12,790		12,541		12,197			(283)		1,423		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Soci�te Generale SA	.02/24/2026	.02/23/2027	1	831,434	.6838		36,128		32,735		28,646			(3,474)		3,947		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	.03/17/2026	.03/12/2027	1	463,946	.6632		20,505		19,760		18,141			(797)		2,259		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.01/07/2026	.01/06/2027	1	530,665	.6945		22,261		17,218		15,752			(5,076)		2,328		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	.03/19/2026	.03/17/2027	1	329,732	.6713		13,366		13,031		12,215			(442)		1,617		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	.03/18/2026	.03/16/2027	1	242,853	.6689		10,001		9,668		9,067			(358)		1,189		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	.03/20/2026	.03/17/2027	1	143,920	.6716		5,487		5,364		5,357			(167)		706		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	.02/18/2026	.02/17/2027	1	1,026,294	.6843		44,396		39,491		34,726			(5,001)		4,827		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	LBS AG	.03/05/2026	.03/04/2027	1	269,756	.6870		10,916		10,219		8,975			(760)		1,298		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	.03/03/2026	.03/01/2027	1	287,194	.6879		11,802		10,919		9,415			(910)		1,376		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	.03/19/2026	.03/18/2027	1	600,177	.6625		25,697		25,054		23,636			(847)		2,947		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	.03/17/2026	.03/16/2027	1	247,131	.6689		10,325		9,954		9,068			(397)		1,210		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	.03/18/2026	.03/17/2027	1	954,478	.6716		39,328		38,025		35,618			(1,405)		4,680		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	LBS AG	.03/05/2026	.03/03/2027	1	344,144	.6817		14,287		13,371		11,905			(1,023)		1,653		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.01/06/2026	.01/05/2027	1	488,482	.6902		20,510		15,808		14,805			(4,733)		2,139		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	.03/24/2026	.03/19/2027	1	230,319	.6616		9,649		9,487		9,174			(188)		1,133		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	LBS AG	.02/25/2026	.02/23/2027	1	241,775	.6838		10,792		9,806		8,271			(1,011)		1,148		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	.03/27/2026	.03/25/2027	1	89,661	.6592		3,385		3,376		3,606			(37)		445		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	.03/26/2026	.03/25/2027	1	439,118	.6592		17,724		17,625		17,660			(203)		2,177		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	LBS AG	.02/09/2026	.02/05/2027	1	85,888	.6798		3,873		3,345		2,985			(536)		396		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	.03/12/2026	.03/10/2027	1	168,882	.6784		6,696		6,398		5,929			(350)		820		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	.03/31/2026	.03/30/2027	1	2,568,713	.6344		121,327		121,327		122,445					12,826		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	BNP Paribas SA	.01/02/2026	.12/31/2026	1	313,754	.6846		12,745		9,727		9,899			(3,090)		1,362		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	.01/18/2026	.01/15/2027	1	1,058,242	.6943		44,467		35,797		30,847			(9,040)		4,716		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	.05/12/2025	.05/08/2026	1	27,022	.5660	1,267			131		1,815			(316)		44		0001
Purchased Call / S&P 500 INDEX / SP000J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	SUNTRUST BANKS INC	.04/28/2025	.04/24/2026	1	12,499	.5516	594			38		1,035			(148)		16		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SPX0059H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.06/02/2025	.05/29/2026	1	99,932	5904	5,043			815		6,967			(1,257)		201		0001
Purchased Call / S&P 500 INDEX / SPX0059D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.06/17/2025	.06/16/2026	1	111,834	6033	5,366			1,130		7,111			(1,327)		257		0001
Purchased Call / S&P 500 INDEX / SPX0195H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	.05/07/2025	.05/06/2026	1	85,027	5607	4,124			389		6,796			(1,020)		134		0001
Purchased Call / S&P 500 INDEX / SPX0059B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.05/30/2025	.05/29/2026	1	819,186	5912	37,266			6,004		52,659			(9,214)		1,647		0001
Purchased Call / S&P 500 INDEX / SPX0059V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.05/01/2025	.04/30/2026	1	40,015	5569	1,982			160		3,217			(490)		57		0001
Purchased Call / S&P 500 INDEX / SPX0059E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.06/30/2025	.06/26/2026	1	118,103	6173	5,742			1,375		6,751			(1,431)		288		0001
Purchased Call / S&P 500 INDEX / SPX0059J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.05/19/2025	.05/15/2026	1	270,630	5958	13,454			1,649		18,739			(3,354)		475		0001
Purchased Call / S&P 500 INDEX / SPX0059E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.06/12/2025	.06/11/2026	1	98,983	6024	5,250			1,035		6,812			(1,298)		222		0001
Purchased Call / S&P 500 INDEX / SPX0059B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.05/29/2025	.05/28/2026	1	292,971	5899	14,342			2,271		20,237			(3,546)		584		0001
Purchased Call / S&P 500 INDEX / SPX00396	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	.04/21/2025	.04/17/2026	1	80,009	5282	3,341			149		6,987			(833)		86		0001
Purchased Call / S&P 500 INDEX / SPX0219J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.05/21/2025	.05/20/2026	1	111,609	5940	4,535			614		6,588			(1,121)		207		0001
Purchased Call / S&P 500 INDEX / SPX0059O	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.05/20/2025	.05/19/2026	1	554,866	5964	24,848			3,295		35,243			(6,144)		1,017		0001
Purchased Call / S&P 500 INDEX / SPX0059O	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.06/20/2025	.06/18/2026	1	57,038	5982	2,832			615		3,725			(702)		133		0001
Purchased Call / S&P 500 INDEX / SPX0059X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.06/03/2025	.06/02/2026	1	166,955	5936	8,336			1,428		11,196			(2,061)		347		0001
Purchased Call / S&P 500 INDEX / SPX0175S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.06/23/2025	.06/18/2026	1	299,827	5968	15,354			3,345		19,644			(3,838)		697		0001
Purchased Call / S&P 500 INDEX / SPX0179C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.06/18/2025	.06/17/2026	1	3,250	5983	161			35		210			(40)		8		0001
Purchased Call / S&P 500 INDEX / SPX0059L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.06/10/2025	.06/09/2026	1	151,472	6006	7,501			1,430		9,676			(1,855)		332		0001
Purchased Call / S&P 500 INDEX / SPX0219X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.05/14/2025	.05/13/2026	1	51,015	5987	2,559			287		3,699			(633)		88		0001
Purchased Call / S&P 500 INDEX / SPX0171S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.06/25/2025	.06/24/2026	1	161,293	6092	8,384			1,945		10,437			(2,073)		389		0001
Purchased Call / S&P 500 INDEX / SPX0179C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.05/28/2025	.05/27/2026	1	554,734	5922	25,750			3,983		35,830			(6,367)		1,096		0001
Purchased Call / S&P 500 INDEX / SPX0195A2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNAMSI BANKS INC	.05/23/2025	.05/22/2026	1	250,277	5843	11,401			1,620		16,674			(2,819)		472		0001
Purchased Call / S&P 500 INDEX / SPX0059X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.05/09/2025	.05/08/2026	1	156,281	5864	7,548			776		12,291			(1,866)		252		0001
Purchased Call / S&P 500 INDEX / SPX0059R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.04/30/2025	.04/29/2026	1	24,986	5561	1,171			91		2,054			(280)		35		0001
Purchased Call / S&P 500 INDEX / SPX0059O	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.06/13/2025	.06/12/2026	1	40,031	6045	1,795			357		2,401			(441)		90		0001
Purchased Call / S&P 500 INDEX / SPX0001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	.05/13/2025	.05/12/2026	1	208,278	5844	10,084			1,143		14,485			(2,496)		355		0001
Purchased Call / S&P 500 INDEX / SPX0171S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.06/27/2025	.06/26/2026	1	279,560	6141	14,386			3,440		17,465			(3,560)		682		0001
Purchased Call / S&P 500 INDEX / SPX0173V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.09/15/2025	.09/11/2026	1	742,975	6585	38,083			17,291		32,302			(9,494)		2,491		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Soci�te Generale SA	.07/28/2025	.07/24/2026	1	209,781	.6363	10,530			3,344		10,747			(2,625)		369		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Soci�te Generale SA	.07/22/2025	.07/21/2026	1	93,088	.6306	4,520			1,386		4,874			(1,118)		258		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.08/22/2025	.08/21/2026	1	369,806	.6370	19,500			7,682		18,922			(4,821)		1,126		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.07/21/2025	.07/17/2026	1	253,277	.6297	12,581			3,750		13,509			(3,136)		689		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	.09/18/2025	.09/17/2026	1	120,169	.6600	6,179			2,901		5,048			(1,528)		410		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.08/26/2025	.08/25/2026	1	1,711,358	.6439	87,587			35,329		86,005			(21,659)		5,430		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Soci�te Generale SA	.07/29/2025	.07/28/2026	1	180,320	.6390	9,181			2,993		9,339			(2,270)		540		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	.09/16/2025	.09/15/2026	1	566,017	.6615	28,498			13,128		29,286			(7,006)		1,320		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	.08/28/2025	.08/27/2026	1	299,793	.6481	15,368			6,336		13,904			(3,800)		668		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Soci�te Generale SA	.08/05/2025	.08/04/2026	1	299,892	.6390	14,875			5,136		16,191			(3,678)		881		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	.08/13/2025	.08/11/2026	1	314,765	.6373	17,061			6,238		16,084			(4,230)		950		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	.08/14/2025	.08/13/2026	1	306,903	.6456	15,495			5,768		14,336			(3,831)		993		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Soci�te Generale SA	.09/29/2025	.09/25/2026	1	1,015,256	.6644	51,143			25,215		40,991			(12,750)		3,545		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Soci�te Generale SA	.07/30/2025	.07/28/2026	1	151,890	.6390	7,493			2,449		7,752			(1,898)		434		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	.09/23/2025	.09/18/2026	1	242,689	.6664	12,527			5,948		9,743			(3,132)		831		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.09/03/2025	.09/02/2026	1	401,497	.6416	20,477			8,711		20,486			(5,063)		1,308		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.08/29/2025	.08/28/2026	1	530,682	.6502	25,800			10,708		24,852			(6,379)		1,701		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.07/10/2025	.07/09/2026	1	158,728	.6263	7,700			2,118		8,523			(1,904)		415		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.09/23/2025	.09/22/2026	1	198,507	.6694	9,594			4,612		7,606			(2,372)		687		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	.07/03/2025	.07/01/2026	1	532,084	.6198	27,894			7,075		30,149			(6,901)		1,336		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.07/24/2025	.07/23/2026	1	121,872	.6359	6,026			1,881		6,167			(1,490)		341		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Soci�te Generale SA	.09/11/2025	.08/07/2026	1	783,892	.6389	38,978			13,888		40,109			(9,718)		2,330		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.07/01/2025	.06/30/2026	1	128,779	.6205	6,214			1,545		7,295			(1,536)		322		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.09/22/2025	.09/18/2026	1	434,313	.6664	22,195			10,510		17,302			(5,533)		1,486		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Soci�te Generale SA	.08/12/2025	.08/11/2026	1	968,036	.6373	51,251			18,688		50,505			(12,672)		2,922		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.07/11/2025	.07/10/2026	1	737,339	.6280	35,163			9,768		38,471			(8,694)		1,939		0001
Purchased Call / S&P 500 INDEX/SP'005/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Soci�te Generale SA	.08/08/2025	.08/07/2026	1	39,988	.6341	2,112			751		2,164					119		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP0053F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/02/2025	08/28/2026	1	135,081	.6497	6,680			2,780		6,691			(1,670)		433		0001
Purchased Call / S&P 500 INDEX/SP0176J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/08/2025	07/07/2026	1	872,145	.6230	42,592			11,413		48,836			(10,531)		2,260		0001
Purchased Call / S&P 500 INDEX/SP00576	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/28/2025	09/25/2026	1	251,301	.6805	13,021			6,402		10,889			(3,219)		877		0001
Purchased Call / S&P 500 INDEX/SP0E17061	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/16/2025	07/15/2026	1	279,066	.6244	13,609			3,947		15,136			(3,365)		752		0001
Purchased Call / S&P 500 INDEX/SP0E1768C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/20/2025	08/18/2026	1	319,102	.6449	15,493			5,965		15,603			(3,841)		988		0001
Purchased Call / S&P 500 INDEX/SP0055P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/17/2025	09/15/2026	1	498,266	.6615	24,620			11,389		20,854			(6,104)		1,894		0001
Purchased Call / S&P 500 INDEX/SP00529H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/06/2025	08/05/2026	1	215,293	.6299	11,742			4,087		12,417			(2,903)		635		0001
Purchased Call / S&P 500 INDEX/SP0E17ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/03/2025	09/31/2026	1	549,140	.6460	27,110			11,446		26,985			(6,740)		1,778		0001
Purchased Call / S&P 500 INDEX/SP0055J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/17/2025	09/16/2026	1	284,718	.6607	14,224			6,601		12,096			(3,517)		969		0001
Purchased Call / S&P 500 INDEX/SP00K90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	08/27/2025	08/26/2026	1	70,008	.6464	3,553			1,443		3,387			(879)		223		0001
Purchased Call / S&P 500 INDEX/SP0055T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/30/2025	09/29/2026	1	2,136,005	.6661	109,051			54,526		87,072			(26,963)		7,542		0001
Purchased Call / S&P 500 INDEX/SP00529C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/18/2025	08/14/2026	1	286,083	.6453	15,021			5,648		14,441			(3,745)		873		0001
Purchased Call / S&P 500 INDEX/SP0E1768E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/20/2025	08/19/2026	1	184,912	.6411	9,635			3,726		9,730			(2,382)		575		0001
Purchased Call / S&P 500 INDEX/SP015590	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNFUST BANKS INC	09/25/2025	09/24/2026	1	825,345	.6841	40,277			19,691		33,302			(9,959)		2,874		0001
Purchased Call / S&P 500 INDEX/SP015599	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNFUST BANKS INC	09/19/2025	09/18/2026	1	761,648	.6632	38,831			18,337		30,777			(9,601)		2,607		0001
Purchased Call / S&P 500 INDEX/SP005490	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/10/2025	09/08/2026	1	903,911	.6495	46,629			20,667		43,134			(11,561)		3,002		0001
Purchased Call / S&P 500 INDEX/SP0155X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNFUST BANKS INC	09/18/2025	09/16/2026	1	304,535	.6607	15,579			7,290		12,672			(3,863)		1,036		0001
Purchased Call / S&P 500 INDEX/SP01553H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNFUST BANKS INC	08/04/2025	07/31/2026	1	249,029	.6238	13,282			4,477		13,983			(3,311)		720		0001
Purchased Call / S&P 500 INDEX/SP0055P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/28/2025	07/24/2026	1	433,362	.6389	21,055			6,686		21,423			(5,249)		1,216		0001
Purchased Call / S&P 500 INDEX/SP0E17581	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/07/2025	08/06/2026	1	319,466	.6345	15,514			5,473		16,692			(3,836)		928		0001
Purchased Call / S&P 500 INDEX/SP00575	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/30/2025	07/29/2026	1	70,072	.6371	3,520			1,157		3,652			(870)		201		0001
Purchased Call / S&P 500 INDEX/SP0053D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/25/2025	07/24/2026	1	47,952	.6382	2,425			768		2,488			(600)		195		0001
Purchased Call / S&P 500 INDEX/SP0E17681	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/05/2025	09/04/2026	1	49,997	.6502	2,442			1,058		2,382			(604)		164		0001
Purchased Call / S&P 500 INDEX/SP01559N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNFUST BANKS INC	08/15/2025	08/14/2026	1	63,361	.6468	3,172			1,189		2,925			(794)		193		0001
Purchased Call / S&P 500 INDEX/SP015E3A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNFUST BANKS INC	08/21/2025	08/20/2026	1	444,882	.6400	22,235			8,709		22,196			(5,486)		1,387		0001
Purchased Call / S&P 500 INDEX/SP00549V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/10/2025	09/09/2026	1	666,051	.6513	33,600			14,944		31,019			(8,308)		2,219		0001
Purchased Call / S&P 500 INDEX/SP0E1769	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/18/2025	07/17/2026	1	246,915	.6297	12,407			3,688		13,494			(3,068)		877		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/S&P 500 INDEX/SP005663	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/24/2025	09/23/2026	1	754,840	.6668	36,875			17,827		29,938			(9,118)		2,821		0001
Purchased Call1/S&P 500 INDEX/SP00735J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/09/2025	07/08/2026	1	824,998	.6226	40,662			11,008		46,041			(10,054)		2,148		0001
Purchased Call1/S&P 500 INDEX/SP0E170BL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/17/2025	07/16/2026	1	364,511	.6264	18,200			5,385		19,756			(4,522)		987		0001
Purchased Call1/S&P 500 INDEX/SP0E17AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/02/2025	08/28/2026	1	261,786	.6460	12,538			5,218		12,714			(3,134)		839		0001
Purchased Call1/S&P 500 INDEX/SP091F5E2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	08/19/2025	08/18/2026	1	209,460	.6449	10,157			3,900		9,954			(2,511)		649		0001
Purchased Call1/S&P 500 INDEX/SP0E1728E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/23/2025	07/22/2026	1	417,172	.6310	20,795			6,434		21,760			(5,142)		1,161		0001
Purchased Call1/S&P 500 INDEX/SP091F5E5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/04/2025	09/03/2026	1	154,889	.6435	8,187			3,525		7,591			(2,024)		506		0001
Purchased Call1/S&P 500 INDEX/SP0E1768E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/08/2025	09/04/2026	1	999,893	.6486	50,022			21,737		47,574			(12,471)		3,279		0001
Purchased Call1/S&P 500 INDEX/SP00563X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/23/2025	10/22/2026	1	250,435	.6699	12,808			7,258		10,031			(3,167)		938		0001
Purchased Call1/S&P 500 INDEX/SP00563W	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/23/2025	10/22/2026	1	101,639	.6699	4,428			2,509		3,556			(1,095)		381		0001
Purchased Call1/S&P 500 INDEX/SP005E5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/29/2025	10/27/2026	1	92,671	.6875	3,884			2,249		2,617			963		351		0001
Purchased Call1/S&P 500 INDEX/SP0E171S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/16/2025	10/15/2026	1	67,489	.6671	2,755			1,508		2,405			(681)		249		0001
Purchased Call1/S&P 500 INDEX/SP0E176HK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/14/2025	10/09/2026	1	957,448	.6553	51,748			27,609		44,475			(12,937)		3,472		0001
Purchased Call1/S&P 500 INDEX/SP0059A86	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/13/2025	10/09/2026	1	446,701	.6553	23,712			12,615		20,793			(5,912)		1,620		0001
Purchased Call1/S&P 500 INDEX/SP005887	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/03/2025	10/02/2026	1	426,976	.6715	21,477			10,977		16,244			(5,310)		1,520		0001
Purchased Call1/S&P 500 INDEX/SP005960	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/29/2025	12/24/2026	1	365,404	.6930	12,177			9,082		8,767			(3,044)		1,308		0001
Purchased Call1/S&P 500 INDEX/SP0E171SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/16/2025	10/15/2026	1	174,954	.6671	8,488			4,645		7,240			(2,099)		644		0001
Purchased Call1/S&P 500 INDEX/SP0E17FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/01/2025	09/30/2026	1	786,120	.6688	40,447			20,335		31,020			(10,001)		2,783		0001
Purchased Call1/S&P 500 INDEX/SP00593B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/18/2025	12/16/2026	1	16,242	.6801	687			496		556			(170)		69		0001
Purchased Call1/S&P 500 INDEX/SP09161SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	10/28/2025	10/27/2026	1	140,438	.6875	6,241			3,603		4,017			(1,543)		533		0001
Purchased Call1/S&P 500 INDEX/SP00593T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/23/2025	10/21/2026	1	900,195	.6735	4,939			2,793		3,799			(1,225)		375		0001
Purchased Call1/S&P 500 INDEX/SP091F56Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	10/22/2025	10/20/2026	1	125,709	.6735	6,006			3,361		4,695			(1,489)		469		0001
Purchased Call1/S&P 500 INDEX/SP09161S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	10/28/2025	10/27/2026	1	612,454	.6875	30,892			17,801		19,279			(7,623)		2,323		0001
Purchased Call1/S&P 500 INDEX/SP09161ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	11/07/2025	11/06/2026	1	20,010	.6720	838			511		683			(207)		78		0001
Purchased Call1/S&P 500 INDEX/SP09161S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	10/22/2025	10/21/2026	1	231,065	.6735	11,087			6,217		8,671			(2,741)		864		0001
Purchased Call1/S&P 500 INDEX/SP0007SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	10/24/2025	10/23/2026	1	409,422	.6738	21,374			12,171		15,724			(5,285)		1,538		0001
Purchased Call1/S&P 500 INDEX/SP091B36K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	12/22/2025	12/18/2026	1	121,494	.6834	5,250			3,817		3,868			(1,309)		515		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/05/2025	11/04/2026	1	13,392	6772	686			411		492			(170)			52	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/05/2025	11/04/2026	1	199,868	6772	8,715			5,224		6,409			(2,155)			772	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/28/2025	11/25/2026	1	438,438	6813	18,936			12,989		14,302			(4,708)			1,774	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/30/2025	10/28/2026	1	462,469	6883	21,715			12,702		14,197			(5,384)			1,758	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	10/24/2025	10/23/2026	1	87,464	6738	3,854			2,195		2,938			(953)			329	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/19/2025	12/18/2026	1	383,547	6775	18,346			13,301		14,416			(4,536)			1,667	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/11/2025	11/10/2026	1	375,649	6832	15,896			9,792		11,354			(3,930)			1,471	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/20/2026	1	131,200	6539	5,839			3,779		5,367			(1,444)			525	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/14/2025	11/13/2026	1	299,950	6737	14,887			9,346		11,960			(3,681)			1,183	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/03/2025	12/02/2026	1	22,751	6827	975			660		732			(241)			93	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/14/2025	11/13/2026	1	320,097	6737	13,522			8,489		11,123			(3,343)			1,262	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/26/2025	11/25/2026	1	357,876	6766	15,947			10,572		12,111			(3,943)			1,448	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/21/2025	10/20/2026	1	615,826	6735	30,722			17,143		23,072			(7,596)			2,296	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/24/2025	12/22/2026	1	362,121	6878	16,035			11,870		11,393			(3,976)			1,546	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/17/2025	11/13/2026	1	74,791	6735	3,475			2,188		2,993			(866)			295	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2025	10/14/2026	1	581,538	6645	28,778			15,711		24,770			(7,135)			2,136	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/28/2025	11/24/2026	1	1,629,343	6705	75,668			50,233		59,078			(18,865)			6,578	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/05/2025	12/04/2026	1	15,159	6856	635			436		464			(157)			62	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/11/2025	11/10/2026	1	284,630	6832	14,088			8,678		9,773			(3,483)			1,115	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/24/2025	11/20/2026	1	398,730	6603	17,746			11,518		15,725			(4,424)			1,596	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/17/2025	10/15/2026	1	99,841	6671	5,030			2,760		4,111			(1,247)			368	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/15/2025	12/11/2026	1	103,552	6827	4,303			3,045		3,337			(1,073)			433	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/04/2025	12/03/2026	1	288,615	6850	12,097			8,266		8,988			(2,991)			1,187	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/13/2025	10/09/2026	1	49,907	6735	2,308			1,228		1,877			(575)			181	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/03/2025	10/30/2026	1	178,172	6840	7,497			4,427		5,340			(1,869)			681	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/10/2025	10/09/2026	1	864,064	6737	30,188			16,061		24,721			(7,464)			2,408	0001	
Purchased Call/SP 500 INDEX/SP915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/31/2025	12/30/2026	1	114,554	6897	4,655			3,540		3,502			(1,151)			496	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP/ET/IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/16/2025	10/14/2026	1	52,060	.6844	2,171			1,185		1,910			(538)			191	0001	
Purchased Call/SP 500 INDEX/SP/000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	216180L770/K3ZE78 Bank of Comm	10/10/2025	10/09/2026	1	116,193	.6736	4,522			2,406		3,802			(1,118)			421	0001	
Purchased Call/SP 500 INDEX/SP/000E6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/29/2025	10/27/2026	1	112,648	.6875	5,640			3,265		3,615			(1,388)			427	0001	
Purchased Call/SP 500 INDEX/SP/000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/19/2025	11/18/2026	1	249,134	.6617	10,682			6,816		9,681			(2,641)			993	0001	
Purchased Call/SP 500 INDEX/SP/000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/06/2026	1	498,731	.6740	25,081			13,061		18,460			(6,218)			1,794	0001	
Purchased Call/SP 500 INDEX/SP/000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/10/2025	11/06/2026	1	545,609	.6728	28,940			17,704		21,825			(7,215)			2,118	0001	
Purchased Call/SP 500 INDEX/SP/ET/IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/04/2025	11/03/2026	1	685,261	.6852	27,331			16,308		20,282			(6,759)			2,585	0001	
Purchased Call/SP 500 INDEX/SP/ET/IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/29/2025	12/22/2026	1	245,238	.6878	11,209			8,228		8,038			(2,771)			1,047	0001	
Purchased Call/SP 500 INDEX/SP/000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/10/2025	12/09/2026	1	411,648	.6841	17,953			12,497		13,148			(4,439)			1,714	0001	
Purchased Call/SP 500 INDEX/SP/000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/18/2025	11/17/2026	1	692,082	.6872	29,667			18,849		26,461			(7,335)			2,753	0001	
Purchased Call/SP 500 INDEX/SP/ET/IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/30/2025	12/29/2026	1	1,619,039	.6908	68,683			51,750		49,803			(16,982)			7,001	0001	
Purchased Call/SP 500 INDEX/SP/000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/19/2025	11/18/2026	1	32,159	.6617	1,645			1,050		1,471			(407)			128	0001	
Purchased Call/SP 500 INDEX/SP/000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/12/2025	12/11/2026	1	93,258	.6900	3,809			2,687		2,799			(942)			380	0001	
Purchased Call/SP 500 INDEX/SP/000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/16/2026	1	1,304,282	.6629	66,811			36,746		56,261			(16,519)			4,815	0001	
Purchased Call/SP 500 INDEX/SP/000E6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/29/2025	10/28/2026	1	150,060	.6891	7,332			4,254		4,670			(1,813)			570	0001	
Purchased Call/SP 500 INDEX/SP/000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/02/2025	12/01/2026	1	319,264	.6813	13,573			9,148		10,402			(3,356)			1,308	0001	
Purchased Call/SP 500 INDEX/SP/000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/17/2025	10/16/2026	1	44,995	.6829	1,955			1,075		1,680			(483)			166	0001	
Purchased Call/SP 500 INDEX/SP/ET/IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/24/2025	12/23/2026	1	185,040	.6910	7,819			5,793		5,492			(1,933)			791	0001	
Purchased Call/SP 500 INDEX/SP/000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/16/2026	1	117,603	.6864	5,209			2,873		4,242			(1,289)			434	0001	
Purchased Call/SP 500 INDEX/SP/ET/IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/16/2025	12/15/2026	1	409,385	.6817	17,277			12,314		13,695			(4,272)			1,724	0001	
Purchased Call/SP 500 INDEX/SP/000E6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/27/2025	10/23/2026	1	460,090	.6792	20,248			11,562		14,521			(5,048)			1,728	0001	
Purchased Call/SP 500 INDEX/SP/000E6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/06/2025	11/05/2026	1	50,065	.6793	2,057			1,246		1,618			(509)			194	0001	
Purchased Call/SP 500 INDEX/SP/B216SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/25/2025	11/24/2026	1	216,629	.6705	9,428			6,190		7,849			(2,331)			875	0001	
Purchased Call/SP 500 INDEX/SP/000S6C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/07/2026	1	1,486,538	.6715	76,131			39,748		57,125			(18,824)			5,383	0001	
Purchased Call/SP 500 INDEX/SP/000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/13/2025	11/12/2026	1	185,932	.6851	7,202			4,501		5,689			(1,781)			732	0001	
Purchased Call/SP 500 INDEX/SP/000S8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/20/2025	10/16/2026	1	418,865	.6664	21,963			12,114		17,443			(5,476)			1,546	0001	
Purchased Call/SP 500 INDEX/SP/0005 SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/20/2025	11/19/2026	1	833,020	.6837	34,333			22,126		31,844			(8,489)			3,328	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /S&P 500 INDEX/SP'0006\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 11/17/2025	. 11/13/2026	1	882,848	.6734	26,988			16,986		23,737			(6,731)		2,893		0001
Purchased Call /S&P 500 INDEX/SP'0006\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 10/06/2025	. 10/02/2026	1	322,909	.6716	16,426			8,419		12,287			(4,095)		1,149		0001
Purchased Call /S&P 500 INDEX/SP'0006\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 10/09/2025	. 10/08/2026	1	24,837	.6749	1,034			547		801			(256)		90		0001
Purchased Call /S&P 500 INDEX/SP'0006\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNFTRUST BANKS INC	. 10/02/2025	. 10/01/2026	1	2,537,121	.6711	127,983			65,058		94,898			(31,644)		9,007		0001
Purchased Call /S&P 500 INDEX/SP'0006\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 10/15/2025	. 10/14/2026	1	636,524	.6845	42,746			23,144		35,485			(10,569)		3,073		0001
Purchased Call /S&P 500 INDEX/SP'0006\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	. 11/24/2025	. 11/20/2026	1	66,793	.6603	3,458			2,244		3,014			(862)		263		0001
Purchased Call /S&P 500 INDEX/SP'0006\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 12/08/2025	. 12/04/2026	1	465,659	.6866	19,200			13,210		14,382			(4,767)		1,919		0001
Purchased Call /S&P 500 INDEX/SP'0006\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	. 10/14/2025	. 10/13/2026	1	2,654,682	.6655	134,814			72,621		111,709			(33,333)		9,727		0001
Purchased Call /S&P 500 INDEX/SP'0006\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	. 12/11/2025	. 12/10/2026	1	20,001	.6887	843			592		596			(208)		83		0001
Purchased Call /S&P 500 INDEX/SP'0006\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 10/15/2025	. 10/14/2026	1	71,975	.6844	3,106			1,882		2,640			(768)		264		0001
Purchased Call /S&P 500 INDEX/SP'0006\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 12/09/2025	. 12/08/2026	1	931,563	.6847	40,093			27,799		30,064			(9,913)		3,970		0001
Purchased Call /S&P 500 INDEX/SP'0006\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 11/10/2025	. 11/06/2026	1	296,648	.6728	13,383			8,187		10,386			(3,336)		1,159		0001
Purchased Call /S&P 500 INDEX/SP'0006\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNFTRUST BANKS INC	. 10/21/2025	. 10/20/2026	1	100,016	.6735	4,231			2,361		3,252			(1,046)		373		0001
Purchased Call /S&P 500 INDEX/SP'0006\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canadian Imperial Bank of Comm	. 10/07/2025	. 10/06/2026	1	3,343,756	.6740	163,138			84,723		122,672			(40,336)		12,031		0001
Purchased Call /S&P 500 INDEX/SP'0006\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	. 10/07/2025	. 10/02/2026	1	301,344	.6716	14,916			7,667		11,395			(3,729)		1,073		0001
Purchased Call /S&P 500 INDEX/SP'0006\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 10/06/2025	. 10/02/2026	1	100,001	.6715	5,085			2,606		3,807			(1,268)		356		0001
Purchased Call /S&P 500 INDEX/SP'0006\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 10/09/2025	. 10/08/2026	1	374,688	.6747	18,390			9,733		13,771			(4,547)		1,355		0001
Purchased Call /S&P 500 INDEX/SP'0006\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 11/13/2025	. 11/11/2026	1	1,442,505	.6840	56,896			35,501		44,395			(14,106)		5,663		0001
Purchased Call /S&P 500 INDEX/SP'0006\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 10/14/2025	. 09/16/2026	1	788,828	.6611	40,833			20,478		32,586			(10,905)		2,684		0001
Purchased Call /S&P 500 INDEX/SP'0006\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNFTRUST BANKS INC	. 03/10/2026	. 03/09/2027	1	69,655	.6796	2,979			2,814		2,483			(172)		338		0001
Purchased Call /S&P 500 INDEX/SP'0006\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	. 02/10/2026	. 02/09/2027	1	229,522	.6965	9,481			8,224		6,756			(1,276)		1,066		0001
Purchased Call /S&P 500 INDEX/SP'0006\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNFTRUST BANKS INC	. 02/19/2026	. 02/18/2027	1	325,683	.6871				12,228		10,607			(1,498)		1,534		0001
Purchased Call /S&P 500 INDEX/SP'0006\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 03/24/2026	. 03/23/2027	1	32,999	.6581	1,398			1,375		1,340			(27)		163		0001
Purchased Call /S&P 500 INDEX/SP'0006\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 03/24/2026	. 03/19/2027	1	89,960	.6506	3,966			3,900		3,811			(77)		442		0001
Purchased Call /S&P 500 INDEX/SP'0006\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 03/11/2026	. 03/09/2027	1	458,524	.6796	19,163			18,155		16,524			(1,056)		2,222		0001
Purchased Call /S&P 500 INDEX/SP'0006\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	. 03/06/2026	. 03/05/2027	1	193,810	.6831				7,660		6,916			(560)		963		0001
Purchased Call /S&P 500 INDEX/SP'0006\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	. 02/27/2026	. 02/26/2027	1	199,927	.6909	8,246			7,581		6,527			(725)		953		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/S&P 173A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/03/2026	03/02/2027	1	84,225	6882	.....	3,445	.....	3,188	.....	2,794	.....	.....	.....	(265)	.....	404	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/11/2027	1	1,108,796	6776	.....	43,194	.....	41,390	.....	39,928	.....	.....	.....	(2,142)	.....	5,390	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/12/2026	01/08/2027	1	364,225	6866	.....	15,373	.....	12,076	.....	10,522	.....	.....	.....	(3,322)	.....	1,604	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/24/2026	02/19/2027	1	131,864	6862	.....	5,475	.....	4,955	.....	4,316	.....	.....	.....	(532)	.....	622	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/30/2026	01/29/2027	1	100,086	6969	.....	4,084	.....	3,437	.....	2,945	.....	.....	.....	(673)	.....	457	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/20/2026	02/19/2027	1	423,800	6872	.....	18,424	.....	16,582	.....	13,957	.....	.....	.....	(1,974)	.....	2,000	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/09/2026	01/08/2027	1	66,623	6921	.....	2,862	.....	2,242	.....	2,013	.....	.....	.....	(637)	.....	293	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/25/2026	03/24/2027	1	578,259	6556	.....	24,999	.....	24,654	.....	23,854	.....	.....	.....	(412)	.....	2,863	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/15/2026	01/14/2027	1	22,496	6927	.....	963	.....	772	.....	687	.....	.....	.....	(198)	.....	100	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/13/2026	03/12/2027	1	161,658	6673	.....	6,717	.....	6,437	.....	6,267	.....	.....	.....	(332)	.....	787	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/27/2026	01/26/2027	1	20,971	6950	.....	878	.....	727	.....	619	.....	.....	.....	(152)	.....	95	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/26/2026	01/22/2027	1	79,898	6915	.....	3,425	.....	2,824	.....	2,482	.....	.....	.....	(607)	.....	360	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/27/2026	03/25/2027	1	64,468	6477	.....	2,584	.....	2,557	.....	2,769	.....	.....	.....	(28)	.....	320	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/16/2026	03/12/2027	1	571,441	6632	.....	25,337	.....	24,349	.....	22,955	.....	.....	.....	(1,053)	.....	2,782	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/03/2026	02/02/2027	1	550,590	6973	.....	22,351	.....	18,955	.....	16,458	.....	.....	.....	(3,439)	.....	2,329	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/12/2027	1	119,979	6833	.....	5,064	.....	4,484	.....	4,098	.....	.....	.....	(591)	.....	560	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/05/2027	1	224,986	6798	.....	10,116	.....	8,711	.....	7,962	.....	.....	.....	(1,473)	.....	1,038	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/16/2027	1	36,751	6836	.....	1,561	.....	1,384	.....	1,262	.....	.....	.....	(180)	.....	173	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/09/2026	02/05/2027	1	126,786	6832	.....	5,270	.....	4,551	.....	3,847	.....	.....	.....	(730)	.....	585	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/10/2026	02/05/2027	1	189,468	6832	.....	7,932	.....	6,868	.....	5,735	.....	.....	.....	(1,080)	.....	874	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/13/2026	01/12/2027	1	209,148	6977	.....	8,549	.....	6,754	.....	5,865	.....	.....	.....	(1,809)	.....	927	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/30/2026	01/28/2027	1	144,268	6978	.....	5,980	.....	5,030	.....	4,206	.....	.....	.....	(988)	.....	657	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/09/2026	03/05/2027	1	288,925	6831	.....	11,433	.....	10,764	.....	9,980	.....	.....	.....	(697)	.....	1,392	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/12/2026	03/11/2027	1	41,467	6776	.....	1,626	.....	1,553	.....	1,458	.....	.....	.....	(85)	.....	202	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2026	01/20/2027	1	717,273	6797	.....	32,254	.....	26,414	.....	25,036	.....	.....	.....	(6,042)	.....	3,224	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2026	01/21/2027	1	221,656	6876	.....	9,284	.....	7,607	.....	7,033	.....	.....	.....	(1,734)	.....	988	.....	0001
Purchased Call/S&P 500 INDEX/S&P 173AA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/23/2026	01/22/2027	1	75,011	6913	.....	3,212	.....	2,641	.....	2,379	.....	.....	.....	(591)	.....	338	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end		
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/25/2026	02/24/2027	1	489,806	6890	.....	22,015	.....	20,008	.....	16,539	.....	.....	.....	(2,056)	.....	2,376	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/23/2026	03/19/2027	1	48,861	6506	.....	2,160	.....	2,118	.....	2,060	.....	.....	.....	(48)	.....	240	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/24/2026	02/23/2027	1	198,783	6838	.....	8,638	.....	7,826	.....	6,849	.....	.....	.....	(831)	.....	944	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/07/2026	01/06/2027	1	564,143	6945	.....	23,665	.....	18,305	.....	16,746	.....	.....	.....	(5,396)	.....	2,475	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	03/18/2026	03/16/2027	1	439,707	6689	.....	18,107	.....	17,505	.....	16,418	.....	.....	.....	(648)	.....	2,153	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	02/18/2026	02/17/2027	1	149,973	6843	.....	6,488	.....	5,771	.....	5,075	.....	.....	.....	(731)	.....	705	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	03/05/2026	03/04/2027	1	599,459	6870	.....	24,258	.....	22,708	.....	19,944	.....	.....	.....	(1,733)	.....	2,884	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/03/2026	03/01/2027	1	445,108	6879	.....	18,291	.....	16,923	.....	14,593	.....	.....	.....	(1,411)	.....	2,132	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/19/2026	03/18/2027	1	56,805	6625	.....	2,432	.....	2,371	.....	2,237	.....	.....	.....	(80)	.....	279	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/17/2026	03/16/2027	1	399,809	6689	.....	16,704	.....	16,104	.....	14,670	.....	.....	.....	(642)	.....	1,958	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2026	01/05/2027	1	2,636	6902	.....	.....111	.....	85	.....	80	.....	.....	.....	(26)	.....	.....12	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/26/2026	03/25/2027	1	150,153	6592	.....	6,060	.....	6,027	.....	6,039	.....	.....	.....	(83)	.....	745	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/31/2026	03/30/2027	1	324,023	6344	.....	15,304	.....	15,304	.....	15,446	.....	.....	.....	.....	.....	1,618	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/02/2026	12/31/2026	1	75,037	6846	.....	3,048	.....	2,326	.....	2,367	.....	.....	.....	(739)	.....	326	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/21/2025	04/17/2026	1	174,943	100	.....	5,423	.....	242	.....	9,427	.....	.....	.....	(1,352)	.....	189	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/26/2025	06/25/2026	1	516,675	100	.....	27,542	.....	6,503	.....	31,327	.....	.....	.....	(6,810)	.....	1,259	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/27/2025	06/26/2026	1	422,123	100	.....	21,528	.....	5,143	.....	24,159	.....	.....	.....	(5,323)	.....	1,030	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/10/2025	06/09/2026	1	314,980	100	.....	13,954	.....	2,660	.....	16,749	.....	.....	.....	(3,450)	.....	690	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/09/2025	06/05/2026	1	380,970	100	.....	18,629	.....	3,373	.....	22,486	.....	.....	.....	(4,644)	.....	810	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/03/2025	06/02/2026	1	302,717	100	.....	13,501	.....	2,312	.....	17,006	.....	.....	.....	(3,338)	.....	629	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/22/2025	07/21/2026	1	1,080,832	100	.....	56,095	.....	17,200	.....	58,230	.....	.....	.....	(13,870)	.....	2,994	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2025	08/27/2026	1	914,664	100	.....	51,313	.....	21,154	.....	47,988	.....	.....	.....	(12,687)	.....	2,922	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/18/2025	09/15/2026	1	326,231	100	.....	16,638	.....	7,761	.....	15,138	.....	.....	.....	(4,136)	.....	1,107	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/30/2025	09/29/2026	1	977,743	100	.....	51,820	.....	25,910	.....	44,714	.....	.....	.....	(12,813)	.....	3,452	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/03/2025	07/01/2026	1	1,025,000	100	.....	58,733	.....	14,929	.....	59,349	.....	.....	.....	(14,562)	.....	2,573	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/02/2025	08/28/2026	1	923,000	100	.....	50,396	.....	20,975	.....	49,423	.....	.....	.....	(12,599)	.....	2,568	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2025	08/26/2026	1	815,000	100	.....	46,863	.....	19,242	.....	43,918	.....	.....	.....	(11,619)	.....	2,595	.....	0001	.....
Purchased Call1/S&P 500 INDEX/S&P000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/23/2025	09/22/2026	1	349,324	100	.....	16,837	.....	8,093	.....	15,161	.....	.....	.....	(4,163)	.....	1,209	.....	0001	.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP 500 INDEX/SP/013/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/29/2025	09/25/2026	1	626,249	100	33,442			16,488		29,598			(8,337)			2,187	0001	
Purchased Call/SP 500 INDEX/SP/021/S/R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/16/2025	07/15/2026	1	307,083	100	15,569			4,516		16,686			(3,850)			827	0001	
Purchased Call/SP 500 INDEX/SP/021/S/R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7/P3U8HI/GC7/XBU11																			
Purchased Call/SP 500 INDEX/SP/017/S/S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/28/2026	1	430,970	100	22,324			7,297		21,650			(5,535)			1,230	0001	
Purchased Call/SP 500 INDEX/SP/021/S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/03/2025	08/31/2026	1	824,000	100	45,567			19,239		44,096			(11,329)			2,667	0001	
Purchased Call/SP 500 INDEX/SP/021/S/V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/18/2025	07/17/2026	1	604,373	100	29,796			8,856		31,226			(7,367)			1,644	0001	
Purchased Call/SP 500 INDEX/SP/013/S/T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/25/2025	09/24/2026	1	1,121,016	100	60,759			29,704		55,575			(15,023)			3,903	0001	
Purchased Call/SP 500 INDEX/SP/013/S/Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/01/2025	06/30/2026	1	228,668	100	10,770			2,678		12,205			(2,663)			571	0001	
Purchased Call/SP 500 INDEX/SP/013/S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/17/2025	09/16/2026	1	387,846	100	20,168			9,360		18,348			(4,967)			1,320	0001	
Purchased Call/SP 500 INDEX/SP/017/S/S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/20/2025	08/18/2026	1	338,921	100	17,963			6,916		17,152			(4,454)			1,050	0001	
Purchased Call/SP 500 INDEX/SP/013/S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/07/2026	1	18,074	100	887			316		890			(219)			54	0001	
Purchased Call/SP 500 INDEX/SP/021/S/P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/05/2025	08/04/2026	1	349,059	100	17,348			5,990		18,036			(4,289)			1,025	0001	
Purchased Call/SP 500 INDEX/SP/021/S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7/P3U8HI/GC7/XBU11	09/03/2025	09/02/2026	1	789,000	100	44,342			18,864		42,948			(10,964)			2,571	0001	
Purchased Call/SP 500 INDEX/SP/017/S/S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/14/2025	08/13/2026	1	592,607	100	32,451			12,079		30,732			(8,024)			1,772	0001	
Purchased Call/SP 500 INDEX/SP/021/S/S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/25/2025	08/21/2026	1	605,000	100	33,578			13,281		32,350			(8,371)			1,893	0001	
Purchased Call/SP 500 INDEX/SP/017/S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/08/2026	1	465,482	100	24,624			6,666		26,212			(6,088)			1,212	0001	
Purchased Call/SP 500 INDEX/SP/013/S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/24/2025	09/23/2026	1	520,150	100	27,984			13,528		25,152			(6,919)			1,806	0001	
Purchased Call/SP 500 INDEX/SP/017/S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/07/2026	1	618,542	100	32,226			8,659		34,336			(7,990)			1,603	0001	
Purchased Call/SP 500 INDEX/SP/017/S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/24/2026	1	533,000	100	27,769			8,868		28,215			(6,962)			1,466	0001	
Purchased Call/SP 500 INDEX/SP/013/S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/11/2025	07/10/2026	1	53,054	100	2,525			701		2,661			(624)			140	0001	
Purchased Call/SP 500 INDEX/SP/017/S/S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/09/2025	09/08/2026	1	764,000	100	43,777			19,349		40,476			(10,824)			2,537	0001	
Purchased Call/SP 500 INDEX/SP/021/S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/06/2025	10/02/2026	1	750,132	100	40,807			20,915		34,116			(10,174)			2,670	0001	
Purchased Call/SP 500 INDEX/SP/017/S/P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/09/2025	12/08/2026	1	441,530	100	18,942			13,134		15,570			(4,683)			1,834	0001	
Purchased Call/SP 500 INDEX/SP/021/S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/10/2025	10/06/2026	1	1,117,000	100	52,164			27,547		47,406			(13,005)			4,019	0001	
Purchased Call/SP 500 INDEX/SP/021/S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/06/2025	10/02/2026	1	477,103	100	25,000			12,813		20,940			(6,233)			1,698	0001	
Purchased Call/SP 500 INDEX/SP/021/S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7/P3U8HI/GC7/XBU11	10/21/2025	10/20/2026	1	1,132,202	100	60,686			33,863		51,635			(15,005)			4,222	0001	
Purchased Call/SP 500 INDEX/SP/021/S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/02/2025	09/30/2026	1	674,000	100	37,474			18,998		32,032			(9,291)			2,986	0001	
Purchased Call/SP 500 INDEX/SP/013/S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/14/2025	10/13/2026	1	1,432,948	100	75,660			40,756		69,012			(18,707)			5,250	0001	
Purchased Call/SP 500 INDEX/SP/013/S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/19/2025	11/18/2026	1	318,775	100	13,612			8,686		12,793			(3,366)			1,271	0001	
Purchased Call/SP 500 INDEX/SP/021/S/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7/P3U8HI/GC7/XBU11	11/28/2025	11/25/2026	1	1,200,000	100	56,040			37,256		46,719			(13,933)			4,855	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/07/2025	10/06/2026	1	865,332	100	44,132			22,919		37,770			(10,912)		3,113		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/03/2025	10/01/2026	1	794,571	100	42,271			21,548		35,397			(10,480)		2,821		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/31/2025	10/30/2026	1	669,749	100	31,210			18,379		25,466			(7,717)		2,559		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/23/2025	12/22/2026	1	271,843	100	11,200			8,222		8,551			(2,769)		1,160		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/14/2025	09/16/2026	1	1,153,000	100	63,992			32,091		58,437			(17,090)		3,923		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/28/2025	10/27/2026	1	934,367	100	44,289			25,570		33,747			(10,951)		3,544		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/30/2025	12/24/2026	1	2,970,000	100	137,214			102,911		106,585			(34,399)		12,725		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/08/2025	10/07/2026	1	1,080,094	100	57,245			29,888		48,473			(14,154)		3,896		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	12/24/2025	12/22/2026	1	1,030,000	100	47,988			35,529		36,644			(11,900)		4,386		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/10/2025	10/08/2026	1	565,000	100	28,646			15,203		25,767			(7,102)		2,044		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/11/2025	11/10/2026	1	797,451	100	39,155			24,120		32,802			(9,681)		3,124		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/26/2026	02/25/2027	1	1,081,000	100	48,429			44,393		39,292			(4,391)		5,147		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/24/2026	02/19/2027	1	990,341	100	43,773			39,616		36,146			(4,256)		4,673		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/12/2026	01/08/2027	1	548,128	100	24,392			19,160		18,199			(5,270)		2,413		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/19/2027	1	826,000	100	28,483			25,635		23,084			(3,052)		2,954		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/16/2026	01/14/2027	1	784,205	100	35,612			28,649		27,623			(7,260)		3,400		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFIST BANKS INC	04/23/2025	04/22/2026	1	16,389	5288	605			35		1,009			(150)		20		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/07/2025	05/06/2026	1	111,921	5607	3,823			370		6,110			(945)		176		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/27/2025	06/26/2026	1	102,877	100	5,247			1,253		5,888			(1,297)		251		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/10/2025	06/09/2026	1	163,850	100	7,259			1,384		8,713			(1,795)		359		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/09/2025	06/05/2026	1	20,000	100	979			177		1,182			(244)		43		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/06/2025	05/05/2026	1	687,667	5650	25,751			2,419		42,177			(6,367)		1,065		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/03/2025	06/02/2026	1	516,283	100	23,026			3,944		29,004			(5,693)		1,072		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFIST BANKS INC	04/29/2025	04/28/2026	1	108,048	5529	4,181			312		6,841			(1,034)		150		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/22/2025	07/21/2026	1	62,859	100	3,262			1,000		3,387			(807)		174		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/28/2025	08/27/2026	1	126,336	100	7,087			2,922		6,630			(1,752)		404		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/18/2025	09/15/2026	1	941,769	100	17,400			8,131		15,859			(4,333)		1,159		0001
Purchased Call1/S&P 500 INDEX/SPB2038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/30/2025	09/29/2026	1	383,023	100	20,300			10,150		17,516			(5,019)		1,352		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/S&P135S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/23/2025	09/22/2026	1	630,676	100	30,389			14,611		27,371			(7,516)		2,183		0001
Purchased Call1/S&P 500 INDEX/S&P0137SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/29/2025	09/25/2026	1	211,149	100	11,275			5,559		9,979			(2,811)		737		0001
Purchased Call1/S&P 500 INDEX/S&P0177SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/25/2025	08/21/2026	1	130,049	6467	5,150			2,037		5,049			(1,284)		407		0001
Purchased Call1/S&P 500 INDEX/S&P0211SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/16/2025	07/15/2026	1	94,917	100	4,812			1,396		5,158			(1,190)		256		0001
Purchased Call1/S&P 500 INDEX/S&P0134S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/17/2025	09/15/2026	1	568,414	100	26,659			12,332		24,190			(6,610)		1,328		0001
Purchased Call1/S&P 500 INDEX/S&P0174S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/28/2026	1	253,030	100	13,107			4,284		12,711			(3,250)		722		0001
Purchased Call1/S&P 500 INDEX/S&P0211SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/18/2025	07/17/2026	1	405,627	100	19,987			5,944		20,958			(4,944)		1,103		0001
Purchased Call1/S&P 500 INDEX/S&P0136S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/25/2025	09/24/2026	1	13,984	100	798			371		694			(188)		49		0001
Purchased Call1/S&P 500 INDEX/S&P0133S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/01/2025	06/30/2026	1	388,810	100	17,371			4,319		19,685			(4,285)		321		0001
Purchased Call1/S&P 500 INDEX/S&P0134S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/17/2025	09/16/2026	1	281,154	100	14,620			6,785		13,301			(3,615)		957		0001
Purchased Call1/S&P 500 INDEX/S&P0176S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/20/2025	08/18/2026	1	283,079	100	15,003			5,777		14,326			(3,720)		877		0001
Purchased Call1/S&P 500 INDEX/S&P0131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/07/2026	1	38,375	100	1,884			670		1,889			(466)		114		0001
Purchased Call1/S&P 500 INDEX/S&P0212SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	08/05/2025	08/04/2026	1	496,652	100	24,684			8,523		25,662			(6,103)		1,459		0001
Purchased Call1/S&P 500 INDEX/S&P0175SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/14/2025	08/13/2026	1	109,383	100	6,093			2,268		5,770			(1,507)		333		0001
Purchased Call1/S&P 500 INDEX/S&P0173SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/08/2026	1	62,518	100	3,307			895		3,521			(818)		163		0001
Purchased Call1/S&P 500 INDEX/S&P0136S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/24/2025	09/23/2026	1	71,850	100	3,866			1,869		3,474			(956)		249		0001
Purchased Call1/S&P 500 INDEX/S&P0177SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/09/2025	07/07/2026	1	167,458	100	8,725			2,344		9,286			(2,163)		434		0001
Purchased Call1/S&P 500 INDEX/S&P0133S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/11/2025	07/10/2026	1	383,946	100	18,276			5,077		19,259			(4,519)		1,010		0001
Purchased Call1/S&P 500 INDEX/S&P0213S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	10/06/2025	10/02/2026	1	160,868	100	8,751			4,485		7,316			(2,182)		573		0001
Purchased Call1/S&P 500 INDEX/S&P0177SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/09/2025	12/08/2026	1	127,738	100	5,480			3,800		4,505			(1,355)		331		0001
Purchased Call1/S&P 500 INDEX/S&P0213S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	10/06/2025	10/02/2026	1	234,092	100	12,266			6,287		10,274			(3,058)		833		0001
Purchased Call1/S&P 500 INDEX/S&P0214S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	10/21/2025	10/20/2026	1	94,798	100	1,865			1,041		1,587			(461)		130		0001
Purchased Call1/S&P 500 INDEX/S&P0134SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/14/2025	10/13/2026	1	184,572	100	9,745			5,250		8,889			(2,410)		676		0001
Purchased Call1/S&P 500 INDEX/S&P0134S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/19/2025	11/18/2026	1	325,026	100	13,879			8,856		12,982			(3,432)		1,296		0001
Purchased Call1/S&P 500 INDEX/S&P0213SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/07/2025	10/06/2026	1	138,018	100	7,039			3,656		6,024			(1,740)		487		0001
Purchased Call1/S&P 500 INDEX/S&P0213S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	10/03/2025	10/01/2026	1	357,429	100	19,015			9,693		15,923			(4,715)		1,289		0001
Purchased Call1/S&P 500 INDEX/S&P0214S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	10/31/2025	10/30/2026	1	40,013	100	1,865			1,098		1,521			(461)		153		0001
Purchased Call1/S&P 500 INDEX/S&P0218SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	12/23/2025	12/22/2026	1	681,157	100	28,476			20,903		21,740			(7,041)		2,950		0001
Purchased Call1/S&P 500 INDEX/S&P0214SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/28/2025	10/27/2026	1	230,129	100	10,908			6,298		8,312			(2,687)		873		0001

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Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	10/08/2025	10/07/2026	1	229,906	100	12,185			6,362		10,318			(3,013)			829	0001	
INDE/SP8213SN	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	UBS AG	02/24/2026	02/19/2027	1	86,659	100	3,830			3,467		3,163			(372)			409	0001	
INDE/SPW0009H	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	01/12/2026	01/08/2027	1	118,872	100	5,290			4,155		3,947			(1,143)			523	0001	
INDE/SP8209K	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	UBS AG	01/16/2026	01/14/2027	1	23,795	100	1,109			892		860			(226)			106	0001	
INDE/SPW0003SD	Linked Annuity Hedge																						
Purchased Call1/MSCI	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	02/06/2026	02/08/2027	1	167,901	3057.92		12,022		7,486		7,486	(4,536)					779	0001	
EAHE/ME0610S0	Linked Annuity Hedge																						
Purchased Call1/MSCI	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2027	1	67,798	2964.26		5,546		4,232		4,232	(1,314)					328	0001	
INDE/SPW0170S9	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	06/26/2025	06/25/2026	1	23,325	100	1,239			292		1,409			(306)			57	0001	
INDE/SPW0170S9	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	06/10/2025	06/09/2026	1	533,169	100	23,619			4,502		28,352			(5,840)			1,167	0001	
INDE/SPW21NSU	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	07/22/2025	07/21/2026	1	14,309	100	743			228		771			(184)			40	0001	
INDE/SPW21ZSA	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	09/30/2025	09/29/2026	1	121,234	100	6,425			3,213		5,544			(1,589)			428	0001	
INDE/SP8212S0	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	09/29/2025	09/25/2026	1	75,603	100	4,037			1,990		3,573			(1,006)			264	0001	
INDE/SPW0137SL	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	09/17/2025	09/15/2026	1	270,586	100	12,691			5,871		11,515			(3,146)			918	0001	
INDE/SPW01394S3	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	09/25/2025	09/24/2026	1	24,990	100	1,354			662		1,239			(335)			87	0001	
INDE/SPW0136S7	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	07/01/2025	06/30/2026	1	69,521	100	3,274			814		3,711			(810)			174	0001	
INDE/SPW135S7	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/07/2026	1	468,551	100	23,006			8,180		23,064			(5,688)			1,393	0001	
INDE/SPW139SL	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	08/05/2025	08/04/2026	1	20,289	100	1,008			348		1,048			(249)			60	0001	
INDE/SPW21Z9P	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	12/09/2025	12/08/2026	1	76,733	100	3,292			2,282		2,706			(814)			319	0001	
INDE/SP8203R	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	10/10/2025	10/06/2026	1	1,117,000	100	92,164			27,547		47,406			(13,005)			4,019	0001	
INDE/SP8203S5	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	10/06/2025	10/02/2026	1	72,805	100	3,815			1,955		3,195			(951)			259	0001	
INDE/SPW0139SL	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	10/14/2025	10/13/2026	1	73,480	100	3,880			2,090		3,539			(969)			269	0001	
INDE/SPW0139S6S	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	11/19/2025	11/18/2026	1	191,199	100	8,164			5,210		7,637			(2,019)			762	0001	
INDE/SP8203S8	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	10/07/2025	10/06/2026	1	283,650	100	14,466			7,513		12,381			(3,577)			1,021	0001	
INDE/SPW0139SL	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	10/31/2025	10/30/2026	1	9,239	100	431			254		351			(106)			35	0001	
INDE/SP8204S7	Linked Annuity Hedge																						
Purchased Call1/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	10/28/2025	10/27/2026	1	114,504	100	5,428			3,134		4,136			(1,342)			434	0001	
INDE/SPW0139S8E	Linked Annuity Hedge																						
Purchased Call1/MSCI	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	11/11/2025	11/10/2026	1	21,549	100	1,058			652		886			(262)			84	0001	
EAHE/ME0610S0	Linked Annuity Hedge																						
Purchased Call1/MSCI	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	02/06/2026	02/08/2027	1	956,099	3057.92		68,457		42,630		42,630	(25,827)					4,434	0001	
EAHE/ME0610S0	Linked Annuity Hedge																						
Purchased Call1/MSCI	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2027	1	966,202	2964.26		80,671		61,558		61,558	(19,114)					4,773	0001	
EAHE/ME0170S9	Linked Annuity Hedge																						
Purchased Call1/MSCI	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	1,035,000	3141.5		74,831		35,626		35,626	(39,205)					4,906	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/MS31	Fixed Index & Index																					
EAFE/ME017093	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2027	1	1,804,000	2840.61		157,128		161,821		161,821	4,682				8,908		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX0079P	Linked Annuity Hedge	N/A	Equi ty/Index	Amer gas LLC	05/16/2025	05/17/2030	1	1,870,000	681.07	93,874			77,602		100,374			(4,624)		19,005		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX0179SU	Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/04/2025	06/02/2026	1	125,366	304	5,933			1,019		7,267			(1,471)		260		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX02113Z	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/22/2025	09/22/2031	1	2,404,000	70	701,728			682,613		682,613	(25,939)				28,144		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX140IS2	Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	08/22/2025	08/22/2031	1	560,000	90	183,344			184,520		184,520	(11,683)				6,505		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX02113D	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/08/2025	09/08/2031	1	1,704,000	70	504,384			497,623		497,623	(18,088)				19,879		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX02123T	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/08/2025	08/08/2031	1	905,000	80	278,650			284,299		284,299	(12,596)				10,475		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX021230	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/22/2025	09/22/2031	1	1,363,000	80	435,070			422,872		422,872	(19,897)				15,367		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX021237	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/22/2025	07/22/2031	1	1,600,000	70	498,880			455,953		455,953	(23,549)				18,439		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX02123S	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/08/2025	08/08/2031	1	915,000	70	251,168			253,199		253,199	(8,948)				10,391		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX02115F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/08/2025	09/08/2031	1	972,000	90	348,851			346,969		346,969	(18,620)				11,339		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX021231	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/22/2025	09/22/2031	1	2,054,000	90	683,571			660,410		660,410	(38,327)				24,046		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX021X3Y	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/08/2025	07/08/2031	1	511,000	70	151,358			152,300		152,300	(5,052)				5,668		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX021238	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/22/2025	07/22/2031	1	741,000	80	208,962			214,144		214,144	(9,356)				8,539		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX021X3Z	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/08/2025	07/08/2031	1	734,000	80	245,450			256,520		256,520	(11,016)				8,428		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX021030	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/22/2025	08/22/2031	1	1,840,000	70	545,376			539,619		539,619	(19,469)				21,373		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX02109R	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/22/2025	08/22/2031	1	1,331,000	80	409,149			406,821		406,821	(18,272)				15,461		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX02115E	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/08/2025	09/08/2031	1	768,000	80	241,843			239,797		239,797	(10,516)				8,959		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX02133K	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/08/2025	10/08/2031	1	1,014,000	90	336,851			321,316		321,316	(19,479)				11,918		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX02133J	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/08/2025	10/08/2031	1	2,002,000	80	584,784			563,173		563,173	(26,460)				23,331		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX140ISU	Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	10/22/2025	10/22/2031	1	2,781,000	80	775,889			766,510		766,510	(26,889)				32,800		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX02163D	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/22/2025	12/22/2031	1	818,000	70	228,140			219,348		219,348	(8,663)				9,792		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX02173K	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/08/2025	12/08/2031	1	2,546,000	80	695,567			661,570		661,570	(30,063)				30,374		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX02183E	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/22/2025	12/22/2031	1	3,578,000	80	971,427			932,230		932,230	(43,989)				42,830		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX140ISV	Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	10/22/2025	10/22/2031	1	965,000	90	321,110			310,489		310,489	(21,356)				11,918		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX021538	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/07/2025	11/07/2031	1	2,119,000	80	635,700			618,602		618,602	(28,719)				25,091		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX021631	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/21/2025	11/21/2031	1	2,313,000	80	625,886			621,260		621,260	(27,269)				27,481		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX02133I	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/08/2025	10/08/2031	1	2,221,000	70	632,965			611,999		611,999	(23,585)				26,105		0001
Purchased Call/1/S&P 500	Fixed Index & Index																					
INDE/SPX021537	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/07/2025	11/07/2031	1	422,000	70	113,404			107,872		107,872	(4,125)				4,397		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/08/2026	01/08/2032	1	765,000	70	183,425	170,467		170,467		70,467	(12,958)				9,170		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/20/2026	03/22/2032	1	3,175,000	80	825,500	831,434		831,434		831,434	5,934				38,823		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	02/20/2026	02/20/2032	1	203,000	90	58,687	53,925		53,925		53,925	(4,762)				2,465		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/20/2026	02/20/2032	1	688,000	70	178,742	167,488		167,488		167,488	(11,254)				8,353		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/20/2026	03/22/2032	1	502,000	70	128,052	124,009		124,009		124,009	(2,044)				6,138		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/22/2026	01/22/2032	1	3,069,000	80	854,103	821,166		821,166		821,166	(32,937)				37,008		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	02/24/2026	02/20/2032	1	688,000	80	183,490	172,221		172,221		172,221	(11,268)				8,353		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/20/2026	02/20/2032	1	2,348,000	80	605,080	581,337		581,337		581,337	(23,743)				28,586		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	01/08/2026	01/08/2032	1	2,475,000	80	658,598	626,492		626,492		626,492	(32,106)				29,747		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/23/2026	03/22/2032	1	675,000	80	173,070	167,065		167,065		167,065	(6,005)				8,254		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/06/2026	02/06/2032	1	573,000	70	151,845	142,302		142,302		142,302	(9,543)				6,384		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/06/2026	02/06/2032	1	4,403,000	80	1,150,944	1,105,228		1,105,228		1,105,228	(45,716)				53,281		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	01/08/2026	01/08/2032	1	975,000	90	267,833	255,265		255,265		255,265	(12,568)				11,718		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/08/2026	03/08/2032	1	1,574,000	80	416,323	406,633		406,633		406,633	(9,680)				19,185		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/16/2026	03/08/2032	1	945,000	80	249,432	235,996		235,996		235,996	(7,438)				11,516		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/06/2026	02/06/2032	1	702,000	90	198,789	185,224		185,224		185,224	(14,566)				8,495		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	01/22/2026	01/22/2032	1	503,000	90	138,878	126,924		126,924		126,924	(11,954)				6,065		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/08/2025	07/08/2026	1	466,000	90	41,567	46,386		46,386		46,386	(877)				1,213		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/08/2025	07/08/2026	1	448,000	80	29,792	32,315		32,315		32,315	141				1,167		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/08/2025	09/08/2026	1	834,000	90	71,474	72,712		72,712		72,712	(4,391)				2,770		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/21/2026	08/21/2026	1	784,000	90	69,070	70,086		70,086		70,086	(4,062)				2,454		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/22/2025	09/22/2026	1	775,000	80	50,685	51,201		51,201		51,201	(1,128)				2,683		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	09/08/2025	09/08/2026	1	1,908,000	80	123,257	128,033		128,033		128,033	(1,439)				6,336		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/22/2025	07/22/2026	1	375,000	80	26,588	28,511		28,511		28,511	13				1,043		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	12/08/2025	12/08/2026	1	1,305,000	80	79,605	77,148		77,148		77,148	(3,115)				5,422		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/22/2025	12/22/2026	1	824,000	100	44,491	35,398		35,398		35,398	(7,163)				2,663		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	10/22/2025	10/22/2026	1	976,000	90	71,443	68,677		68,677		68,677	(6,038)				3,657		0001
Purchased Call1/SP 500	Fixed Index & Index																					
INDE/SP02195F	Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/06/2026	02/06/2027	1	816,000	80	51,490	48,160		48,160		48,160	(3,330)				3,784		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP500 Distance Stabilizer/SS00508C Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/30/2025	.12/29/2027	1	116,506	541.41	9,589			8,413		5,808			(1,184)			770	0001
Distance Stabilizer/SS005089 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/23/2025	.12/22/2027	1	119,858	539.66	10,210			8,860		6,077			(1,260)			788	0001
Distance Stabilizer/SS005084 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/16/2025	.12/15/2027	2	231,786	535.18	19,096			16,397		12,408			(2,360)			1,515	0001
Distance Stabilizer/SS005032 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/12/2025	.12/10/2027	1	124,041	541.97	9,601			8,195		6,015			(1,187)			808	0001
Distance Stabilizer/SS005030 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/09/2025	.12/08/2027	2	259,693	537.88	22,108			18,754		13,301			(2,732)			1,888	0001
Distance Stabilizer/SS005058A Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/07/2026	.12/23/2027	2	222,040	542.05	11,835			16,040		10,904			(2,218)			1,461	0001
Distance Stabilizer/SS005037 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/19/2025	.12/17/2027	1	342,536	531.74	29,941			25,847		19,255			(3,702)			2,243	0001
Distance Stabilizer/SS005088 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/23/2025	.12/17/2027	1	62,010	536.37	5,466			4,738		3,272			(679)			406	0001
Distance Stabilizer/SS005033 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/15/2025	.12/10/2027	1	98,751	536.15	8,166			6,980		5,243			(1,014)			650	0001
Distance Stabilizer/SS005096 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/18/2025	.12/17/2027	1	169,764	527.61	14,778			12,740		10,090			(1,824)			1,112	0001
Distance Stabilizer/SS005088 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/29/2025	.12/23/2027	1	106,399	543.49	8,764			7,659		5,220			(1,089)			713	0001
Distance Stabilizer/SS005030 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/02/2026	.12/30/2027	2	168,564	540.6	6,655			11,846		8,506			(1,642)			1,115	0001
Distance Stabilizer/SS005081 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/11/2025	.12/10/2027	1	67,500	540.91	5,669			4,833		3,322			(700)			440	0001
Distance Stabilizer/SS005035 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/18/2025	.12/13/2027	1	64,467	536.15	5,072			4,368		3,398			(630)			421	0001
Distance Stabilizer/SS005151 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/12/2026	.02/09/2028	4	1,665,139	543.9		134,162		125,957		85,731			(8,398)			11,364	0001
Distance Stabilizer/SS005152 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/12/2026	.02/11/2028	2	506,506	541.99		38,670		36,439		26,176			(2,364)			3,462	0001
Distance Stabilizer/SS005093 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/27/2026	.01/21/2028	2	580,673	540.84		50,403		46,064		29,858			(4,409)			3,907	0001
Distance Stabilizer/SS00508R Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/27/2026	.01/21/2028	1	132,431	541		11,530		10,540		6,795			(1,003)			891	0001
Distance Stabilizer/SS00515W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/10/2026	.03/09/2028	3	882,023	529.61		70,800		68,962		54,792			(1,955)			6,146	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/SP500 Distance Stabilizer/SS00518Q Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/18/2026	03/10/2028	3	198,118	519.9		16,031		15,728		13,920				(337)		1,382		0001
Purchased Call/SP500 Distance Stabilizer/SS00508Y Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/05/2026	02/02/2028	2	233,424	545.18		17,406		16,123		11,458				(1,317)		1,585		0001
Purchased Call/SP500 Distance Stabilizer/SS005183 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/25/2026	02/11/2028	2	208,319	533.48		18,499		17,600		12,039				(923)		1,424		0001
Purchased Call/SP500 Distance Stabilizer/SS005186 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/03/2026	03/01/2028	1	148,200	536.49		11,588		11,158		8,373				(445)		1,027		0001
Purchased Call/SP500 Distance Stabilizer/SS00518E Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/05/2026	02/25/2028	2	469,481	538.84		36,582		35,326		25,616				(1,367)		3,241		0001
Purchased Call/SP500 Distance Stabilizer/SS005188 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/24/2026	02/18/2028	2	209,266	535.55		17,777		16,932		11,844				(875)		1,438		0001
Purchased Call/SP500 Distance Stabilizer/SS00518A Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/28/2026	02/23/2028	4	1,077,447	533.44		84,965		82,018		62,937				(3,092)		7,428		0001
Purchased Call/SP500 Distance Stabilizer/SS00518H Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/05/2026	03/02/2028	5	738,985	536.55		54,773		53,166		41,759				(1,701)		5,124		0001
Purchased Call/SP500 Distance Stabilizer/SS00503Z Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/13/2026	02/03/2028	3	393,621	540.54		30,718		28,882		20,579				(1,957)		2,674		0001
Purchased Call/SP500 Distance Stabilizer/SS005181 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/05/2026	03/03/2028	2	443,178	531.44		38,282		36,940		26,760				(1,408)		3,075		0001
Purchased Call/SP500 Distance Stabilizer/SS00503J Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/12/2026	01/07/2028	2	193,111	545.68		15,683		14,034		9,166				(1,666)		1,286		0001
Purchased Call/SP500 Distance Stabilizer/SS00503P Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/21/2026	01/20/2028	2	470,966	531.84		42,848		38,970		27,275				(4,013)		3,167		0001
Purchased Call/SP500 Distance Stabilizer/SS00508I Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/02/2026	01/28/2028	1	102,340	542.43		8,726		8,050		5,187				(686)		682		0001
Purchased Call/SP500 Distance Stabilizer/SS00508E Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/12/2026	12/31/2027	2	569,445	536.6		48,196		42,584		30,372				(5,768)		3,770		0001
Purchased Call/SP500 Distance Stabilizer/SS00508S Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/27/2026	01/26/2028	1	396,023	543.51		33,619		30,752		19,746				(2,905)		2,675		0001
Purchased Call/SP500 Distance Stabilizer/SS00503T Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/28/2026	01/27/2028	2	284,971	545.67		23,504		21,563		13,813				(1,989)		1,926		0001
Purchased Call/SP500 Distance Stabilizer/SS005184 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/16/2028	3	303,176	533.76		25,619		24,261		17,534				(1,403)		2,080		0001
Purchased Call/SP500 Distance Stabilizer/SS00508Y Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/05/2026	02/04/2028	3	257,847	537.73		21,018		19,652		14,002				(1,408)		1,753		0001
Purchased Call/SP500 Distance Stabilizer/SS00518Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/25/2026	03/23/2028	3	950,683	512.31		75,043		74,554		74,005				(648)		6,690		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP500 Distance Stabilizer/SS00519P Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/16/2026	03/10/2028	2	184,094	527.99		13,940		13,651		11,680			(327)		1,284		0001
Distance Stabilizer/SS005250 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/27/2026	03/24/2028	2	390,628	513.06		27,240		27,182		30,150			(170)		2,751		0001
Distance Stabilizer/SS00503N Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/20/2026	01/14/2028	2	1,050,449	543.66		84,280		76,139		51,628			(8,482)		7,031		0001
Distance Stabilizer/SS005190 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/10/2026	02/04/2028	2	170,924	541.5		14,412		13,443		8,832			(96)		1,162		0001
Distance Stabilizer/SS00515T Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/18/2026	03/16/2028	4	1,397,812	521.86		104,786		103,521		96,239			(1,651)		9,789		0001
Distance Stabilizer/SS00515J Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/19/2026	03/17/2028	2	353,661	523.12		25,254		25,014		23,987			(295)		2,478		0001
Distance Stabilizer/SS00515W Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/23/2026	03/17/2028	3	517,546	514.5		39,521		39,250		39,070			(362)		3,627		0001
Distance Stabilizer/SS005157 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/20/2026	02/18/2028	2	163,956	537.05		13,778		13,137		9,098			(695)		1,126		0001
Distance Stabilizer/SS00515X Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/24/2026	03/20/2028	3	714,203	506.66		61,951		61,437		59,450			(500)		5,015		0001
Distance Stabilizer/SS005282 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/31/2026	03/27/2028	2	814,315	495.6		66,295		66,295		77,696			(83)		5,746		0001
Distance Stabilizer/SS00503V Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/02/2026	01/28/2028	1	54,714	544.8		4,542		4,191		2,686			(357)		370		0001
Distance Stabilizer/SS00503H Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/08/2026	01/07/2028	1	109,758	542.23		9,107		8,115		5,461			(1,024)		731		0001
Distance Stabilizer/SS005155 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/17/2026	02/11/2028	2	121,137	533.76		10,143		9,591		6,974			(577)		828		0001
Distance Stabilizer/SS005159 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/25/2026	02/18/2028	2	624,163	539.22		51,386		48,987		33,673			(2,463)		4,288		0001
Distance Stabilizer/SS00515D Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/03/2026	02/25/2028	3	980,147	541.81		71,373		68,580		48,824			(2,983)		6,422		0001
Distance Stabilizer/SS00515K Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/06/2026	03/03/2028	4	682,891	532.44		52,565		51,132		41,305			(1,561)		4,808		0001
Distance Stabilizer/SS005281 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/27/2026	03/24/2028	2	424,755	504.07		30,739		30,730		36,566			(70)		2,391		0001
Distance Stabilizer/SS00515J Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/06/2026	03/03/2028	1	532,709	535.51		39,094		37,907		30,529			(1,343)		3,697		0001
Distance Stabilizer/SS00515V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/20/2026	03/17/2028	2	192,630	515.95		14,524		14,389		14,284			(170)		1,350		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP500 Distance Stabilizer/SS0005186 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/19/2026	.02/17/2028	2	426,089	534.12		36,464		34,486		24,546			(2,041)		2,925		0001
Distance Stabilizer/SS0005182 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/26/2026	.03/24/2028	3	1,215,946	510.34		94,958		94,585		97,020			(665)		8,563		0001
Distance Stabilizer/SS000518N Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/11/2026	.03/07/2028	1	180,405	525.38		15,377		14,974		11,805			(423)		1,265		0001
Distance Stabilizer/SS000518L Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/10/2026	.03/06/2028	2	884,157	525.38		76,297		74,148		57,807			(2,248)		6,148		0001
Distance Stabilizer/SS000518S Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/16/2026	.03/13/2028	2	246,577	516.76		20,727		20,376		18,197			(378)		1,737		0001
Distance Stabilizer/SS000508I Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/09/2026	.01/07/2028	2	188,727	542.21		16,306		14,560		9,384			(1,785)		1,266		0001
Distance Stabilizer/SS000519C Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/25/2026	.02/24/2028	3	765,020	537.49		64,090		61,383		42,443			(2,866)		5,278		0001
Distance Stabilizer/SS000508M Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/15/2026	.01/14/2028	1	668,164	542.31		56,232		50,717		33,451			(5,785)		4,472		0001
Distance Stabilizer/SS000509G Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/07/2026	.01/06/2028	1	361,019	544.17		29,324		26,016		17,475			(3,339)		2,401		0001
Distance Stabilizer/SS000509O Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/20/2026	.01/14/2028	1	143,969	545.29		10,302		9,318		7,083			(936)		960		0001
Distance Stabilizer/SS000509K Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/13/2026	.01/12/2028	1	103,361	546.39		8,463		7,579		4,884			(894)		691		0001
Distance Stabilizer/SS000509U Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/29/2026	.01/28/2028	1	112,625	545.56		9,255		8,514		5,473			(774)		762		0001
Distance Stabilizer/SS000509L Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/14/2026	.01/13/2028	1	96,520	545.28		7,741		6,942		4,636			(807)		646		0001
Distance Stabilizer/SS0005189 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/25/2026	.02/04/2028	1	56,799	531.08		5,262		5,016		3,367			(252)		386		0001
Distance Stabilizer/SS0005180 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/11/2026	.03/10/2028	2	833,381	528.47		64,967		63,405		52,560			(1,714)		5,812		0001
Distance Stabilizer/SS0005283 Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/31/2026	.03/30/2028	1	288,177	493.47		28,043		28,043		28,239					2,038		0001
Distance Stabilizer/SS000518R Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/16/2026	.03/08/2028	1	188,916	525.38		10,965		10,752		9,096			(227)		967		0001
Distance Stabilizer/SS000518F Purchased Call/SP500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/02/2026	.02/25/2028	1	109,482	536.49		9,075		8,724		6,159			(363)		756		0001
Distance Stabilizer/SS000509F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/06/2026	.01/05/2028	1	366,154	540.84		31,542		27,941		18,530			(3,634)		2,434		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/30/2025	12/29/2027	1	212,506	416.89	9,818			19,319		19,319			(1,212)		1,405		0001
Asset/MS000096	Asset/MS000096																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/30/2025	12/23/2027	2	436,696	420.34	18,064			37,057		37,057			(2,247)		2,886		0001
Asset/MS000098	Asset/MS000098																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/10/2025	12/08/2027	1	101,796	418.38	4,273			8,932		8,932			(528)		862		0001
Asset/MS000090	Asset/MS000090																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/11/2025	12/10/2027	1	78,125	416.69	3,281			7,108		7,108			(405)		509		0001
Asset/MS000092	Asset/MS000092																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/18/2025	12/17/2027	1	125,401	420.64	5,172			10,510		10,510			(639)		821		0001
Asset/MS000097	Asset/MS000097																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/10/2025	12/09/2027	1	407,280	419.69	16,507			34,766		34,766			(2,038)		2,650		0001
Asset/MS000091	Asset/MS000091																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/31/2025	12/30/2027	2	271,985	418.69	4,270	7,396		23,821		23,821			(1,422)		1,799		0001
Asset/MS000090	Asset/MS000090																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/19/2025	12/17/2027	1	103,730	418.18	4,740			9,161		9,161			(586)		679		0001
Asset/MS000098	Asset/MS000098																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/12/2025	12/10/2027	1	418,507	414.93	20,082			39,496		39,496			(2,483)		2,725		0001
Asset/MS000093	Asset/MS000093																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/19/2025	12/15/2027	2	204,487	416.31	9,250			18,769		18,769			(1,144)		1,397		0001
Asset/MS000094	Asset/MS000094																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/18/2025	12/13/2027	1	108,864	418.29	4,771			9,380		9,580			(582)		711		0001
Asset/MS000095	Asset/MS000095																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/29/2025	12/22/2027	1	183,159	421.19	8,075			15,187		15,187			(997)		1,204		0001
Asset/MS000099	Asset/MS000099																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/18/2025	12/16/2027	1	57,501	415.56	2,713			5,362		5,362			(335)		376		0001
Asset/MS000096	Asset/MS000096																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/29/2025	12/23/2027	2	120,997	421.27	5,018			10,019		10,019			(621)		796		0001
Asset/MS000094	Asset/MS000094																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/09/2026	01/07/2028	2	332,241	418.89		14,654		28,245		28,245			(1,604)		2,152		0001
Asset/MS000097	Asset/MS000097																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/02/2026	01/28/2028	3	451,445	425.45		18,713		34,459		34,459			(1,365)		3,054		0001
Asset/MS000098	Asset/MS000098																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/08/2026	02/03/2028	3	547,716	422.78		26,815		44,349		44,349			(1,707)		3,721		0001
Asset/MS000097	Asset/MS000097																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/08/2026	01/07/2028	2	325,173	420.37		13,728		27,541		27,541			(1,539)		2,165		0001
Asset/MS000091	Asset/MS000091																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/30/2026	01/28/2028	2	159,601	422.05		5,606		10,450		10,450			(443)		1,073		0001
Asset/MS000099	Asset/MS000099																					

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	03/06/2026	03/03/2028	2	278,401	432.44		15,510		18,411		18,411			(479)		1,932		0001
Asset/MS00018L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	01/21/2026	01/14/2028	1	84,729	419.14		4,443		7,377		7,377			(424)		567		0001
Purchased Call/MS00009P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	01/21/2026	01/20/2028	2	583,100	424.07		28,291		45,750		45,750			(2,663)		3,920		0001
Asset/MS00008Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	02/05/2026	02/04/2028	2	189,675	425.51		7,663		14,489		14,489			(511)		1,230		0001
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	02/05/2026	02/02/2028	1	178,848	422.38		7,944		14,600		14,600			(590)		1,214		0001
Asset/MS00003Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	02/19/2026	02/18/2028	2	204,477	424.12		8,989		16,157		16,157			(488)		1,405		0001
Asset/MS00016A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	03/02/2026	02/25/2028	2	183,920	429.79		8,486		12,870		12,870			(330)		1,270		0001
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	03/09/2026	03/06/2028	2	403,654	442.55		16,779		21,133		21,133			(500)		2,807		0001
Asset/MS00018N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	02/23/2026	02/17/2028	2	542,793	421.99		25,314		44,851		44,851			(1,404)		3,726		0001
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	03/09/2026	03/03/2028	3	666,165	438.44		32,807		39,744		39,744			(1,017)		4,567		0001
Asset/MS00015M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	03/24/2026	03/17/2028	2	636,647	441.53		28,692		34,364		34,364			(355)		4,462		0001
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	03/24/2026	03/17/2028	3	860,027	442.23		38,450		45,660		45,660			(397)		6,027		0001
Asset/MS00018X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	03/25/2026	03/23/2028	3	596,352	441.82		26,374		28,831		28,831			(204)		3,774		0001
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	03/25/2026	02/23/2028	4	2,337,275	424.81		115,872		182,097		182,097			(4,128)		16,114		0001
Asset/MS00018Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	03/20/2026	03/17/2028	2	474,591	441.69		22,272		25,520		25,520			(289)		3,326		0001
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	01/06/2026	12/31/2027	1	76,820	416.89		3,573		6,988		6,988			(415)		509		0001
Asset/MS00009F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	01/14/2026	01/07/2028	1	112,919	418.62		4,863		9,923		9,923			(511)		752		0001
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	01/26/2026	01/21/2028	2	487,757	430.25		21,972		33,393		33,393			(1,927)		3,282		0001
Asset/MS00008S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	01/29/2026	01/27/2028	2	714,817	431.77		32,865		47,375		47,375			(2,773)		4,831		0001
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley																		

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Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.01/12/2026	.12/31/2027	2	537,480	419.15		22,633		46,636		46,636			(2,636)		3,559		0001
Asset/MS00008E	Asset/MS00008E																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.01/23/2026	.01/21/2028	3	901,447	428.84		41,703		63,704		63,704			(3,740)		6,065		0001
Asset/MS000098	Asset/MS000098																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.01/27/2026	.01/26/2028	1	277,325	430.91		12,460		18,733		18,733			(1,077)		1,873		0001
Asset/MS00008T	Asset/MS00008T																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.02/24/2026	.02/18/2028	3	574,063	423.86		25,990		45,613		45,613			(1,240)		3,944		0001
Asset/MS000198	Asset/MS000198																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.02/24/2026	.02/18/2028	2	483,537	424.14		22,797		38,191		38,191			(963)		3,322		0001
Asset/MS00019C	Asset/MS00019C																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.02/17/2026	.02/11/2028	1	58,171	422.72		2,511		4,726		4,726			(146)		398		0001
Asset/MS000186	Asset/MS000186																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.02/17/2026	.02/11/2028	2	238,713	422.86		10,562		19,339		19,339			(508)		1,682		0001
Asset/MS000187	Asset/MS000187																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.01/16/2026	.01/14/2028	1	66,163	417.99		3,088		6,078		6,078			(314)		465		0001
Asset/MS00009N	Asset/MS00009N																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.03/02/2026	.02/25/2028	2	276,237	427.28		13,644		20,423		20,423			(541)		1,907		0001
Asset/MS000195	Asset/MS000195																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.03/10/2026	.03/09/2028	3	1,284,471	442.11		50,474		88,102		88,102			(1,374)		8,961		0001
Asset/MS00019P	Asset/MS00019P																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.03/30/2026	.03/24/2028	1	376,252	448.24		18,526		16,921		16,921			(26)		2,650		0001
Asset/MS000292	Asset/MS000292																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.02/26/2026	.02/24/2028	4	1,085,415	424.73		52,825		84,744		84,744			(2,326)		7,489		0001
Asset/MS00019E	Asset/MS00019E																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.01/07/2026	.01/06/2028	1	186,593	419		8,524		16,262		16,262			(970)		1,241		0001
Asset/MS00009H	Asset/MS00009H																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.02/10/2026	.02/09/2028	2	2,079,099	423.87		91,451		164,717		164,717			(5,702)		14,189		0001
Asset/MS000193	Asset/MS000193																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.01/14/2026	.01/13/2028	1	135,265	420.98		5,485		11,324		11,324			(572)		965		0001
Asset/MS00009K	Asset/MS00009K																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.02/25/2026	.02/04/2028	2	147,673	422.78		6,781		11,962		11,962			(381)		1,004		0001
Asset/MS000181	Asset/MS000181																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.01/13/2026	.01/12/2028	1	571,090	421.68		24,662		47,087		47,087			(2,605)		3,916		0001
Asset/MS00009L	Asset/MS00009L																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.03/09/2026	.03/03/2028	3	285,388	434.04		13,753		18,203		18,203			(476)		1,980		0001
Asset/MS00019K	Asset/MS00019K																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	.03/16/2026	.03/10/2028	2	547,004	437.88		25,993		32,049		32,049			(579)		3,915		0001
Asset/MS000198	Asset/MS000198																					

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/17/2026	03/10/2028	2	225,381	441.17		10,097		12,227		12,227			(234)		1,572		0001
Asset/MS000185	Asset/MS000185																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/18/2026	03/16/2028	2	1,800,569	441.07		80,765		98,181		98,181			(1,324)		12,609		0001
Asset/MS000181	Asset/MS000181																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/28/2026	03/24/2028	1	248,973	443.21		12,544		12,960		12,960			(86)		1,753		0001
Asset/MS000260	Asset/MS000260																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/06/2026	01/05/2028	1	323,834	417.99		14,674		28,816		28,816			(1,691)		2,152		0001
Asset/MS000095	Asset/MS000095																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/11/2026	02/11/2028	1	285,381	423.76		12,230		22,681		22,681			(788)		1,950		0001
Asset/MS000185	Asset/MS000185																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/20/2026	01/14/2028	2	558,821	418.48		26,456		49,328		49,328			(2,625)		3,740		0001
Asset/MS000090	Asset/MS000090																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/11/2026	02/10/2028	1	72,283	423.45		3,213		5,781		5,781			(212)		494		0001
Asset/MS000194	Asset/MS000194																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/24/2026	03/02/2028	4	397,514	431.17		48,250		63,748		63,748			(1,285)		6,501		0001
Asset/MS000151	Asset/MS000151																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/23/2026	03/20/2028	3	480,873	445.74		21,372		23,500		23,500			(100)		3,377		0001
Asset/MS000181	Asset/MS000181																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/31/2026	03/27/2028	2	628,728	449.38		30,214		28,227		28,227			(31)		4,437		0001
Asset/MS000283	Asset/MS000283																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/26/2026	03/24/2028	2	372,173	443.57		18,668		19,208		19,208			(113)		2,621		0001
Asset/MS000281	Asset/MS000281																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/27/2026	02/16/2028	2	404,855	422.86		18,933		32,833		32,833			(1,018)		2,777		0001
Asset/MS000198	Asset/MS000198																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/03/2026	03/01/2028	1	382,199	428.79		18,710		26,782		26,782			(719)		2,646		0001
Asset/MS000181	Asset/MS000181																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/12/2026	03/10/2028	1	256,531	437.37		12,358		15,208		15,208			(322)		1,789		0001
Asset/MS000190	Asset/MS000190																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/09/2026	02/04/2028	2	280,813	423.74		12,780		23,078		23,078			(875)		1,977		0001
Asset/MS000152	Asset/MS000152																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/17/2026	03/13/2028	1	67,795	442.24		2,920		3,588		3,588			(56)		474		0001
Asset/MS000181	Asset/MS000181																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/29/2026	01/28/2028	1	204,373	435.54		8,188		12,424		12,424			(685)		1,382		0001
Asset/MS000091	Asset/MS000091																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/10/2026	03/07/2028	1	164,660	442.55		6,299		8,627		8,627			(182)		1,146		0001
Asset/MS000190	Asset/MS000190																					
Purchased Call/MS01	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/31/2026	03/30/2028	1	253,843	454.33		10,063		10,093		10,093					1,795		0001
Asset/MS000284	Asset/MS000284																					

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/MSCI-MKT Media Stats Multi-Asset/MS00018F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley Bank of America NA	03/02/2026	02/25/2028	2	687,573	425.16		32,898		53,212		53,212			(1,438)		4,747		0001
Purchased Call/MSCI-EAFE/MS061DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BATYDEB6KXZ031MB27	03/20/2026	03/22/2028	1	9,422	2840.61		1,152		1,179		1,179	27				66		0001
Purchased Call/RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/20/2026	02/18/2028	2	241,703	99.71		7,512		7,133		10,278			(407)		1,660		0001
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/17/2026	02/11/2028	1	204,123	99.54		6,296		5,938		8,866			(365)		1,395		0001
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/29/2026	01/27/2028	2	286,645	98.16		8,505		7,810		14,019			(777)		1,816		0001
Purchased Call/RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/24/2026	02/23/2028	4	1,920,902	99.7		66,127		63,701		81,987			(2,521)		13,244		0001
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/09/2026	02/04/2028	2	160,702	99.21		4,950		4,617		7,290			(339)		1,093		0001
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/13/2026	02/10/2028	2	153,277	99.08		5,121		4,801		7,095			(333)		1,047		0001
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/06/2026	12/09/2027	1	627,801	99.32		14,981		13,204		27,415			(1,793)		4,085		0001
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/12/2026	12/31/2027	1	125,150	97.81		4,056		3,620		6,789			(441)		829		0001
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/14/2026	01/13/2028	1	75,720	98.19		2,298		2,061		3,919			(240)		506		0001
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/11/2026	02/09/2028	4	1,152,167	99.17		36,994		34,777		52,666			(2,261)		7,863		0001
Purchased Call/RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/12/2026	03/10/2028	2	410,454	99.85		13,764		13,487		17,262			(305)		2,862		0001
Purchased Call/RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/24/2026	03/23/2028	2	303,487	101.31		11,195		11,135		10,401			(91)		2,136		0001
Purchased Call/RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/03/2026	03/02/2028	5	1,090,940	100.4		34,956		33,938		42,278			(1,079)		7,565		0001
Purchased Call/RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/06/2026	03/03/2028	2	428,495	100.25		12,532		12,184		16,976			(391)		2,973		0001
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/02/2026	01/28/2028	2	317,336	98.32		9,885		9,143		16,216			(764)		2,146		0001
Purchased Call/RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/26/2026	02/25/2028	3	537,500	100.03		17,205		16,515		21,908			(738)		3,711		0001
Purchased Call/RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/10/2026	03/07/2028	2	247,315	99.62		7,790		7,583		10,730			(217)		1,721		0001

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Purchased Call /RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/06/2026	12/23/2027	1	743,922	98.22		21,510		19,010		38,102			(2,524)		4,895		0001
Purchased Call /RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/08/2026	01/07/2028	2	311,251	98.09		9,515		8,482		16,298			(1,066)		2,072		0001
Purchased Call /RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/23/2026	01/21/2028	2	431,096	98.1		13,169		12,008		22,637			(1,205)		2,901		0001
Purchased Call /RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/03/2026	03/01/2028	1	380,250	100.38		11,592		11,161		14,775			(445)		2,635		0001
Purchased Call /RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/09/2026	03/06/2028	2	789,452	98.62		24,524		23,830		34,298			(726)		5,490		0001
Purchased Call /RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/04/2026	02/25/2028	2	135,846	100.38		4,173		4,018		5,265			(160)		938		0001
Purchased Call /RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/23/2026	03/17/2028	3	781,492	102.03		24,391		24,177		23,940			(254)		5,477		0001
Purchased Call /RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/16/2026	03/10/2028	3	447,318	100.42		14,145		13,875		17,349			(303)		3,119		0001
Purchased Call /RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/30/2026	03/24/2028	1	445,335	102.66		11,756		11,756		671			(16)		3,136		0001
Purchased Call /RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/16/2026	01/14/2028	1	80,954	98.02		2,486		2,245		4,287			(253)		542		0001
Purchased Call /RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/26/2026	01/21/2028	2	509,573	97.97		16,165		14,762		27,223			(1,422)		3,429		0001
Purchased Call /RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/07/2026	01/06/2028	1	112,808	97.82		3,667		3,254		6,121			(418)		750		0001
Purchased Call /RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/21/2026	01/20/2028	1	275,311	97.37		9,274		8,407		15,898			(878)		1,851		0001
Purchased Call /RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/27/2026	02/24/2028	3	657,868	98.84		21,474		20,544		27,536			(961)		4,539		0001
Purchased Call /RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/27/2026	01/26/2028	1	642,299	98.09		20,168		18,448		33,828			(1,743)		4,338		0001
Purchased Call /RAHARVEY/GRH0000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/03/2026	01/31/2028	1	449,419	98.09		15,074		13,930		23,704			(1,161)		3,047		0001
Purchased Call /RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/25/2026	02/04/2028	1	70,023	98.33		2,784		2,654		3,581			(194)		476		0001
Purchased Call /RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/04/2026	02/25/2028	1	64,104	100.12		2,030		1,956		2,579			(76)		443		0001
Purchased Call /RAHARVEY/GRH0001S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/06/2026	03/03/2028	2	310,162	100.09		9,179		8,909		12,572			(289)		2,162		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call /RAHARVEY/ (RH0001\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/19/2026	03/17/2028	2	703,682	100.87		28,655		26,408		25,652			(301)		4,391		0001
Purchased Call /RAHARVEY/ (RH0001\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/26/2026	03/24/2028	2	205,121	102.18		6,520		6,506		6,167			(40)		1,444		0001
Purchased Call /RAHARVEY/ (RH0001\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/31/2026	03/30/2028	1	345,166	101.66		11,272		11,272		11,274					2,441		0001
Purchased Call /RAHARVEY/ (RH0001\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/24/2026	03/20/2028	3	736,115	101.82		22,981		22,807		18,879			(200)		5,169		0001
Purchased Call /RAHARVEY/ (RH0001\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/31/2026	03/27/2028	2	386,365	102.1		11,301		11,301		483			(12)		2,726		0001
Purchased Call /RAHARVEY/ (RH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/09/2026	01/07/2028	2	412,607	97.89		13,315		11,886		22,189			(1,463)		2,747		0001
Purchased Call /RAHARVEY/ (RH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/05/2026	02/02/2028	2	401,916	98.37		12,643		11,722		20,436			(954)		2,729		0001
Purchased Call /RAHARVEY/ (RH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/02/2026	01/28/2028	4	662,482	98.09		22,624		20,954		34,905			(1,701)		4,481		0001
Purchased Call /RAHARVEY/ (RH0001\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/26/2026	03/24/2028	2	343,967	102.37		10,955		10,928		10,042			(73)		2,422		0001
Purchased Call /RAHARVEY/ (RH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/12/2026	12/15/2027	1	240,557	98.09		7,382		6,570		12,511			(820)		1,573		0001
Purchased Call /RAHARVEY/ (RH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/13/2026	01/12/2028	1	542,468	98.09		17,199		15,401		31,371			(1,817)		3,625		0001
Purchased Call /RAHARVEY/ (RH0001\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/24/2026	02/18/2028	2	394,082	98.63		13,525		13,014		16,948			(528)		2,707		0001
Purchased Call /RAHARVEY/ (RH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/06/2026	12/31/2027	1	113,186	97.72		3,567		3,157		6,213			(414)		749		0001
Purchased Call /RAHARVEY/ (RH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/16/2026	01/14/2028	2	450,724	98.07		13,230		11,956		23,711			(1,320)		3,017		0001
Purchased Call /RAHARVEY/ (RH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/04/2026	02/03/2028	1	72,960	98.56		2,354		2,179		3,617			(178)		486		0001
Purchased Call /RAHARVEY/ (RH0001\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/24/2026	02/18/2028	2	381,637	98.75		12,247		11,681		16,137			(562)		2,622		0001
Purchased Call /RAHARVEY/ (RH0001\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/09/2026	03/03/2028	2	183,145	100.24		5,551		5,368		7,266			(190)		1,271		0001
Purchased Call /RAHARVEY/ (RH0001\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/10/2026	03/09/2028	2	739,632	98.89		22,376		21,784		30,920			(621)		5,154		0001
Purchased Call /RAHARVEY/ (RH0001\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/20/2026	03/17/2028	2	255,153	101.21		8,942		8,855		8,847			(112)		1,786		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call /RAHARVE/ (RPH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/06/2026	12/10/2027	1	304,880	98.95		7,765		6,845		14,045			(928)		1,965		0001
Purchased Call /RAHARVE/ (RPH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/05/2026	02/04/2028	1	136,374	98.78		3,948		3,671		6,564			(202)		927		0001
Purchased Call /RAHARVE/ (RPH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/18/2026	02/16/2028	3	366,765	98.54		11,751		11,125		15,985			(646)		2,516		0001
Purchased Call /RAHARVE/ (RPH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/13/2026	12/30/2027	1	217,242	97.98		6,940		6,201		11,517			(746)		1,437		0001
Purchased Call /RAHARVE/ (RPH0001\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/18/2026	03/16/2028	3	2,593,934	100.34		90,413		89,043		98,736			(1,506)		17,577		0001
Purchased Call /RAHARVE/ (RPH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/12/2026	12/29/2027	1	191,108	98.11		5,902		5,266		9,955			(643)		1,263		0001
Purchased Call /RAHARVE/ (RPH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/12/2026	12/22/2027	1	212,866	98.18		6,461		5,757		10,960			(711)		1,389		0001
Purchased Call /RAHARVE/ (RPH0001\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	03/17/2026	03/13/2028	1	120,611	100.26		4,102		4,029		4,794			(79)		843		0001
Purchased Call /RAHARVE/ (RPH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/12/2026	02/11/2028	1	289,179	98.54		8,599		8,089		12,561			(554)		1,976		0001
Purchased Call /RAHARVE/ (RPH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	02/23/2026	02/17/2028	2	552,307	98.48		17,822		16,856		24,247			(968)		3,791		0001
Purchased Call /RAHARVE/ (RPH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	01/29/2026	01/28/2028	1	185,626	98.22		5,878		5,407		9,613			(482)		1,256		0001
Purchased Call /RAHARVE/ (RPH0000\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs Bank of America NA	01/06/2026	01/05/2028	1	413,516	97.77		12,985		11,502		22,585			(1,496)		2,749		0001
Reference/BMF061050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/20/2026	03/19/2027	1	89,190	866.34		2,547		2,491		3,024			(77)		439		0001
Reference/SF061090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/31/2026	03/25/2027	1	318,853	241.85		11,233		11,233		11,382			(23)		1,381		0001
Purchased Call /Missing Reference/BQ0061050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/24/2026	03/23/2028	1	62,002	332.27		2,441		2,421		2,146			(23)		436		0001
Purchased Call /Missing Reference/BQ0061062	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/31/2026	03/27/2028	1	413,327	328.76		18,884		18,884		19,024					2,917		0001
Purchased Call /Missing Reference/BQ0061051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/31/2026	03/25/2027	1	327,172	328.76		11,415		11,415		11,596					1,622		0001
Reference/SF061051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/31/2026	03/27/2028	1	413,326	241.85		19,004		19,004		19,121					2,917		0001
Purchased Call /Missing Reference/BMF061052	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/24/2026	03/21/2031	1	82,151	662.4		5,221		5,204		4,527			(20)		916		0001
Purchased Call /Missing Reference/BMF061051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	03/24/2026	03/23/2028	1	74,401	662.4		3,124		3,098		3,380			(30)		524		0001
ROC CAPITAL HOLDINGS LLC	First Warrant – ROC 2	N/A	Equity/Index	Morgan Stanley	12/27/2023	01/31/3100	30		0				150,720		150,720							0001
ROC CAPITAL HOLDINGS LLC	Second Warrant – SF0/DSC	N/A	Equity/Index	Morgan Stanley	12/27/2023	01/31/3100	2		0				10,814		10,814							0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
ROC CAPITAL HOLDINGS LLC	Second warrant – SFR/DSC	N/A	Equity/Index	Morgan Stanley	12/27/2023	01/31/3100	3		0				11,383		11,383	11,383					0001		
ROC CAPITAL HOLDINGS LLC	Second warrant – SFR/DSC	N/A	Equity/Index	Morgan Stanley	12/27/2023	01/31/3100	2		0				8,756		8,756	8,756					0001		
ROC CAPITAL HOLDINGS LLC	Second warrant – SFR/DSC	N/A	Equity/Index	Morgan Stanley	12/27/2023	01/31/3100			0				1,707		1,707	1,707					0001		
ROC CAPITAL HOLDINGS LLC	Second warrant – SFR/DSC	N/A	Equity/Index	Morgan Stanley	12/27/2023	01/31/3100	33		0				144,605		144,605	144,605					0001		
ROC CAPITAL HOLDINGS LLC	Second warrant – SFR/DSC	N/A	Equity/Index	Morgan Stanley	07/01/2025	01/31/3100			0				434,195		434,195	434,195					0001		
ROC CAPITAL HOLDINGS LLC	Second warrant – SFR/DSC	N/A	Equity/Index	Morgan Stanley	12/27/2023	01/31/3100	2		0				8,581		8,581	8,581					0001		
ROC CAPITAL HOLDINGS LLC	Second warrant – SFR/DSC	N/A	Equity/Index	Morgan Stanley	12/27/2023	01/31/3100	12		0				52,273		52,273	52,273					0001		
BD Capital	(b)lark	N/A	Equity/Index	Morgan Stanley	07/01/2025	01/31/3100			0				340,315		340,315	340,315					0001		
BD Capital	(b)lark	N/A	Equity/Index	Morgan Stanley	07/01/2025	01/31/3100			0				82,145		82,145	82,145					0001		
01599999999	Subtotal - purchased options - hedging other - call options and warrants									3,827,487,209	770,761,498		4,183,447,444	XXX	5,580,128,588	(284,550,046)		(515,860,835)		379,185,645	XXX	XXX	
02199999999	Subtotal - purchased options - hedging other									3,827,487,209	770,761,498		4,183,447,444	XXX	5,580,128,588	(284,550,046)		(515,860,835)		379,185,645	XXX	XXX	
02899999999	Subtotal - purchased options - replications													XXX							XXX	XXX	
03599999999	Subtotal - purchased options - income generation													XXX							XXX	XXX	
04299999999	Subtotal - purchased options - other													XXX							XXX	XXX	
04399999999	Total purchased options - call options and warrants									3,827,487,209	770,761,498		4,183,447,444	XXX	5,580,128,588	(284,550,046)		(515,860,835)		379,185,645	XXX	XXX	
04499999999	Total purchased options - put options													XXX							XXX	XXX	
04599999999	Total purchased options - caps													XXX							XXX	XXX	
04699999999	Total purchased options - floors													XXX							XXX	XXX	
04799999999	Total purchased options - collars													XXX							XXX	XXX	
04899999999	Total purchased options - other													XXX							XXX	XXX	
04999999999	Subtotal purchased options									3,827,487,209	770,761,498		4,183,447,444	XXX	5,580,128,588	(284,550,046)		(515,860,835)		379,185,645	XXX	XXX	
05699999999	Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108													XXX							XXX	XXX	
06399999999	Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108													XXX							XXX	XXX	
Written Call / S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/09/2026	09/16/2026	1	750,000	35		60,250		(53,556)		(60,572)				6,940		(2,552)	0001	
INDE/SPWF17489	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	08/19/2026	1	1,080,000	34		94,400		(93,070)		(98,444)				3,233		(3,356)	0001	
INDE/SPWF17752	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NiZhuo Markets	03/02/2026	05/15/2026	1	6,825,000	7000		134,520		(82,207)		(15,117)				52,717		(11,982)	0001	
INDE/SPW00083V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	AnerCas LLC	07/08/2026	07/29/2026	1	6,900,000	6400		711,870		(427,841)		(425,562)				288,977		(19,782)	0001	
INDE/SPW00153	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	01/20/2026	06/05/2026	1	3,425,000	6200		52,110		(25,277)		(62,049)				26,821		(7,282)	0001	
INDE/SPW00038N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	AnerCas LLC	02/28/2026	07/22/2026	1	1,000,000	28		124,000		(96,444)		(167,567)				28,027		(2,782)	0001	
INDE/SPWF17237	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NiZhuo Markets	01/20/2026	05/22/2026	1	3,425,000	6200		46,985		(19,969)		(51,946)				26,959		(6,464)	0001	
INDE/SPW00038M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NiZhuo Markets	02/26/2026	07/02/2026	1	3,437,500	6400		59,050		(44,530)		(104,612)				15,465		(8,676)	0001	
INDE/SPW00046S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NiZhuo Markets	03/02/2026	04/02/2026	1	3,412,500	6700		47,520		(1,639)		(85,708)				44,454		(1,263)	0001	
INDE/SPW00088U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial	01/08/2026	07/02/2026	1	10,350,000	6400		1,041,915		(560,562)		(574,754)				488,212		(26,122)	0001	
INDE/SPW00162	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	02/26/2026	08/14/2026	1	6,875,000	6500		770,820		(139,762)		(288,084)				33,355		(20,983)	0001	
INDE/SPW00045T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	AnerCas LLC	01/12/2026	06/10/2026	1	6,925,000	6350		101,830		(48,490)		(167,027)				53,307		(15,271)	0001	
INDE/SPW00028B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NiZhuo Markets	01/13/2026	07/02/2026	1	13,900,000	6300		224,760		(123,083)		(363,623)				101,803		(35,082)	0001	
INDE/SPW0028M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	AnerCas LLC																		0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Cal / S&P 500 INDEX/SPX00150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	01/08/2026	05/08/2026	1	6,900,000	.6300		738,120		(235,435)		(350,728)				504,382		(11,132)	0001	
Written Cal / S&P 500 INDEX/SPX00052	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	01/08/2026	05/01/2026	1	3,450,000	.6200		410,250		(112,913)		(206,668)				297,704		(5,027)	0001	
Written Cal / S&P 500 INDEX/SPX00385	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NiZhuo Markets Americas LLC	01/20/2026	04/28/2026	1	6,940,000	.6200		72,710		(20,450)		(60,222)				51,936		(9,472)	0001	
Written Cal / S&P 500 INDEX/SPXF1732	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2026	04/15/2026	1	462,500	.23		52,500		(15,638)		(83,797)				36,429		(469)	0001	
Written Cal / S&P 500 INDEX/SPX01915R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/25/2026	05/19/2026	1	462,500	.27		51,500		(30,519)		(76,025)				21,096		(847)	0001	
Written Cal / S&P 500 INDEX/SPX0023L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NiZhuo Markets Amercas LLC	01/13/2026	05/29/2026	1	13,900,000	.6300		176,100		(76,222)		(273,694)				99,704		(27,942)	0001	
Written Cal / S&P 500 INDEX/SPX0029K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NiZhuo Markets Amercas LLC	01/13/2026	05/15/2026	1	13,900,000	.6300		155,260		(56,929)		(228,537)				97,982		(24,403)	0001	
Written Cal / S&P 500 INDEX/SPX0028C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NiZhuo Markets Amercas LLC	01/12/2026	08/14/2026	1	6,925,000	.6250		132,460		(84,350)		(215,859)				48,280		(21,155)	0001	
Written Cal / S&P 500 INDEX/SPX00151	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	01/08/2026	06/10/2026	1	10,350,000	.6350		1,079,055		(506,939)		(565,923)				578,317		(22,824)	0001	
Written Cal / S&P 500 INDEX/SPXF1726J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	04/15/2026	1	13,700,000	.6000		46,040		(14,990)		(27,900)				31,346		(13,886)	0001	
Written Cal / S&P 500 INDEX/SPXF1759L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	04/15/2026	1	1,637,500	.6400		56,243		(49,212)		(48,125)				14,061		(1,660)	0001	
Written Cal / S&P 500 INDEX/SPXF17630	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/16/2026	04/08/2026	1	1,668,750	.6300		93,358		(31,119)		(62,532)				60,885		(1,235)	0001	
Written Cal / S&P 500 INDEX/SPXF1758Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/16/2026	04/06/2026	1	1,668,750	.6300		93,678		(24,652)		(59,797)				66,913		(1,070)	0001	
Written Cal / S&P 500 INDEX/SPXF1739L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/05/2026	04/02/2026	1	6,650,000	.6550		291,610		(12,150)		(34,490)				270,781		(2,335)	0001	
Written Cal / S&P 500 INDEX/SPXF1758Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/16/2026	04/07/2026	1	1,668,750	.6300		93,528		(28,058)		(61,170)				63,769		(1,155)	0001	
Written Cal / S&P 500 INDEX/SPXF1758V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/16/2026	04/01/2026	1	1,668,750	.6400		82,998		(33,015)		(33,015)				77,810		(437)	0001	
Written Cal / S&P 500 INDEX/SPXF1757X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	04/17/2026	1	3,275,000	.6400		114,730		(101,982)		(99,650)				26,075		(3,534)	0001	
Written Cal / S&P 500 INDEX/SPXF1768Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/16/2026	04/10/2026	1	5,006,250	.6400		214,935		(84,105)		(135,525)				128,961		(4,143)	0001	
Written Cal / S&P 500 INDEX/SPXF1755X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/16/2026	04/02/2026	1	5,006,250	.6400		250,080		(16,672)		(106,162)				220,659		(1,853)	0001	
Written Cal / S&P 500 INDEX/SPXF17681	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/16/2026	04/09/2026	1	1,668,750	.6400		71,678		(26,065)		(43,490)				44,798		(1,310)	0001	
Written Cal / S&P 500 INDEX/SPXF1759U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	04/13/2026	1	1,637,500	.6400		46,013		(39,439)		(41,240)				12,781		(1,545)	0001	
Written Cal / S&P 500 INDEX/SPXF1753V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	04/14/2026	1	3,275,000	.6300		151,195		(131,036)		(133,675)				39,788		(3,207)	0001	
Written Cal / S&P 500 INDEX/SPX00050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	01/13/2025	04/14/2026	1	5,825,000	.5400	.859,460			(24,610)		(1,137,242)				169,630		(5,704)	0001	
Written Cal / S&P 500 INDEX/SPXF17499	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/09/2026	09/16/2026	1	750,000	.35		60,250		(53,556)		(60,572)				6,940		(2,552)	0001	
Written Cal / S&P 500 INDEX/SPXF175Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	08/19/2026	1	540,000	.34		47,200		(46,535)		(49,222)				1,616		(1,678)	0001	
Written Cal / S&P 500 INDEX/SPXF1726T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/26/2026	07/22/2026	1	1,000,000	.28		124,000		(96,444)		(167,567)				28,027		(2,782)	0001	
Written Cal / S&P 500 INDEX/SPXF1726Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2026	04/15/2026	1	462,500	.23		52,500		(15,638)		(83,797)				36,429		(469)	0001	
Written Cal / S&P 500 INDEX/SPX01915R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/25/2026	05/19/2026	1	462,500	.27		51,500		(30,519)		(76,025)				21,096		(847)	0001	
Written Cal / S&P 500 INDEX/SPX0085Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Americas LLC	03/02/2026	08/11/2026	1	6,925,000	.6000		117,060		(96,575)		(157,760)				20,955		(20,599)	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Cal / S&P 500 INDEX/SPX0003U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	01/20/2026	05/15/2026	1	6,840,000	.6200		86,370		(33,631)		(92,896)			92,573		(12,008)		0001	
Written Cal / S&P 500 INDEX/SPX0003J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	01/20/2026	05/11/2026	1	6,840,000	.6200		82,960		(30,444)		(85,713)			52,317		(11,462)		0001	
Written Cal / S&P 500 INDEX/SPX0003T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	01/20/2026	05/11/2026	1	6,840,000	.6200		82,960		(30,444)		(85,713)			52,317		(11,462)		0001	
Written Cal / S&P 500 INDEX/SPX01968G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/15/2026	05/22/2026	1	1,380,000	.6350		16,552		(6,919)		(27,527)			9,775		(2,623)		0001	
Written Cal / S&P 500 INDEX/SPX0003V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	01/20/2026	06/05/2026	1	6,840,000	.6150		96,660		(46,887)		(114,008)			49,751		(14,543)		0001	
Written Cal / S&P 500 INDEX/SPXF1728L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	05/22/2026	1	1,712,500	.6800		66,470		(42,375)		(19,792)			25,322		(3,232)		0001	
Written Cal / S&P 500 INDEX/SPXF1728N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	05/22/2026	1	1,712,500	.6800		66,470		(42,375)		(19,792)			25,322		(3,232)		0001	
Written Cal / S&P 500 INDEX/SPX0005W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	01/07/2026	04/28/2026	1	6,850,000	.6250		815,900		(202,104)		(382,543)			610,087		(9,625)		0001	
Written Cal / S&P 500 INDEX/SPX0003Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	01/07/2026	04/10/2026	1	6,850,000	.5600		1,407,030		(139,157)		(95,346)			1,255,736		(5,752)		0001	
Written Cal / S&P 500 INDEX/SPX0003W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	01/20/2026	06/10/2026	1	6,840,000	.6150		100,080		(50,400)		(120,453)			49,685		(15,084)		0001	
Written Cal / S&P 500 INDEX/SPXW1338E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	02/12/2024	01/21/2028	1	2,500,000	.5400	49,795			(22,870)		(73,396)			3,114		(16,821)		0001	
Written Cal / S&P 500 INDEX/SPXW1338F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/12/2024	07/21/2028	1	3,750,000	.5700	67,215			(34,957)		(102,017)			3,732		(28,495)		0001	
Written Cal / S&P 500 INDEX/SPX1000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	01/13/2025	07/07/2026	1	5,825,000	.5950	554,100			(99,903)		(739,764)			92,350		(15,082)		0001	
Written Cal / S&P 500 INDEX/SPX1000J99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	02/27/2025	04/14/2026	1	6,000,000	.5775	650,030			(20,763)		(766,115)			142,342		(5,875)		0001	
Written Cal / S&P 500 INDEX/SPX1000J5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	02/27/2025	06/29/2026	1	6,000,000	.5850	644,580			(118,774)		(806,431)			119,122		(14,897)		0001	
Written Cal / S&P 500 INDEX/SPXF17499	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/09/2026	09/16/2026	1	750,000	.35		60,250		(53,556)		(60,572)			6,940		(2,552)		0001	
Written Cal / S&P 500 INDEX/SPXF1782	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	08/19/2026	1	540,000	.34		47,200		(46,535)		(48,222)			1,616		(1,678)		0001	
Written Cal / S&P 500 INDEX/SPXF17267	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/26/2026	07/22/2026	1	1,000,000	.28		124,000		(96,444)		(167,567)			28,027		(2,782)		0001	
Written Cal / S&P 500 INDEX/SPXF17282	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2026	04/15/2026	1	462,500	.23		52,500		(15,638)		(83,797)			36,429		(469)		0001	
Written Cal / S&P 500 INDEX/SPX0191SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/25/2026	05/19/2026	1	462,500	.27		51,500		(30,519)		(76,025)			21,096		(847)		0001	
Written Cal / S&P 500 INDEX/SPX0019S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	01/09/2026	05/22/2026	1	10,425,000	.6000		1,886,820		(627,347)		(939,062)			966,409		(19,674)		0001	
Written Cal / S&P 500 INDEX/SPX0019SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	01/09/2026	04/14/2026	1	6,850,000	.5800		1,206,490		(172,356)		(741,625)			1,028,691		(6,806)		0001	
Written Cal / S&P 500 INDEX/SPXF17280	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	07/07/2026	1	3,425,000	.6900		115,055		(98,574)		(49,065)			28,321		(8,874)		0001	
Written Cal / S&P 500 INDEX/SPXF1728M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	05/22/2026	1	3,425,000	.6900		99,250		(63,272)		(22,395)			37,810		(6,464)		0001	
Written Cal / S&P 500 INDEX/SPX0019K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets	01/09/2026	06/29/2026	1	6,850,000	.5900		1,251,810		(667,132)		(953,039)			592,963		(17,256)		0001	
Written Cal / S&P 500 INDEX/SPXF1728X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/27/2026	05/01/2026	1	3,425,000	.6900		87,075		(44,275)		(8,915)			44,229		(4,981)		0001	
Written Cal / S&P 500 INDEX/SPX0019L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	01/09/2026	07/31/2026	1	13,900,000	.6000		2,223,300		(1,351,856)		(1,467,272)			887,130		(40,181)		0001	
Written Cal / S&P 500 INDEX/SPX0019SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Anercas LLC	01/09/2026	06/12/2026	1	10,425,000	.6000		1,611,660		(773,597)		(988,131)			847,691		(23,311)		0001	
Written Cal / S&P 500 INDEX/SPX01968G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/24/2025	11/13/2026	1	26,680,000	.6200	3,469,880			(1,909,716)		(2,833,133)			756,841		(105,202)		0001	
Written Cal / S&P 500 INDEX/SPX01968F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/24/2025	04/10/2026	1	13,340,000	.6000	1,765,990			(81,091)		(1,084,411)			802,718		(11,040)		0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Cal / S&P 500 INDEX/SPWF1499	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/09/2026	09/16/2026	1	460,000	35		36,150		(32,133)		(36,343)			4,164		(1,531)		0001	
Written Cal / S&P 500 INDEX/SPWF1782	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	08/19/2026	1	1,620,000	34		141,600		(139,606)		(147,667)			4,849		(5,034)		0001	
Written Cal / S&P 500 INDEX/SPWF1787	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/26/2026	07/22/2026	1	600,000	28		74,400		(57,867)		(100,540)			16,816		(1,669)		0001	
Written Cal / S&P 500 INDEX/SPWF1782	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/25/2026	04/15/2026	1	277,500	23		31,500		(9,383)		(50,278)			21,857		(281)		0001	
Written Cal / S&P 500 INDEX/SPW0191SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/25/2026	05/19/2026	1	277,500	27		30,900		(18,311)		(45,615)			12,658		(508)		0001	
Written Cal / S&P 500 INDEX/SPW01966	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/15/2026	05/22/2026	1	12,510,000	6350		148,968		(62,274)		(247,745)			87,973		(23,609)		0001	
Written Cal / S&P 500 INDEX/SPW00380	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Aner cas LLC	01/15/2026	05/14/2026	1	13,900,000	6350		152,760		(57,620)		(248,520)			96,277		(24,130)		0001	
Written Cal / S&P 500 INDEX/SPW0088II	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Aner cas LLC	03/02/2026	07/10/2026	1	10,237,500	6700		324,135		(253,230)		(488,487)			72,307		(26,926)		0001	
Written Cal / S&P 500 INDEX/SPW0085X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Aner cas LLC	03/02/2026	08/07/2026	1	6,825,000	6400		174,180		(142,917)		(249,265)			31,970		(20,287)		0001	
Written Cal / S&P 500 INDEX/SPW0085Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Aner cas LLC	03/02/2026	08/27/2026	1	6,825,000	6500		210,480		(177,003)		(301,305)			34,283		(21,803)		0001	
Written Cal / S&P 500 INDEX/SPW01703V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/22/2026	1	11,488,379	5257.81	375,670		(39,072)		(39,072)		19,151			(21,681)		(9,465)		0001
Written Cal / S&P 500 INDEX/SPW421SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/22/2025	04/22/2026	1	7,710,287	4230.21	185,818		(2,176)		(2,176)		9,341			(15,059)		(1,136)		0001
Written Cal / S&P 500 INDEX/SPW0055S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/06/2025	06/08/2026	1	522,371	6000.36	12,223		(4,727)		(4,727)		(1,249)			(15,059)		(1,136)		0001
Written Cal / S&P 500 INDEX/SPW01703U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/22/2026	1	7,979,513	4673.61	145,227		(14,307)		(14,307)		9,440			(15,059)		(1,136)		0001
Written Cal / S&P 500 INDEX/SPW421TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/08/2025	05/08/2026	1	10,120,690	5097.55	388,393		(18,349)		(18,349)		19,706			(16,328)		(9,465)		0001
Written Cal / S&P 500 INDEX/SPW0069P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm.	06/20/2025	06/22/2026	1	12,173,216	5371.06	383,195		(82,603)		(82,603)		8,078			(29,025)		(29,025)		0001
Written Cal / S&P 500 INDEX/SPW4219P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/06/2025	06/08/2026	1	11,218,319	4800.29	185,102		(30,259)		(30,259)		11,559			(24,388)		(24,388)		0001
Written Cal / S&P 500 INDEX/SPW0069U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm.	06/20/2025	06/22/2026	1	14,816,365	4774.27	288,176		(51,106)		(51,106)		12,536			(35,327)		(35,327)		0001
Written Cal / S&P 500 INDEX/SPW0091NB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	1,036,552	5663.94	27,780		(2,484)		(2,484)		831			(1,672)		(1,672)		0001
Written Cal / S&P 500 INDEX/SPW1933G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/08/2025	04/08/2026	1	8,038,259	3966.22	229,884		(140)		(140)		7,323			(5,950)		(5,950)		0001
Written Cal / S&P 500 INDEX/SPW0091SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	8,982,738	4331.15	179,655		(9,004)		(9,004)		11,352			(14,492)		(14,492)		0001
Written Cal / S&P 500 INDEX/SPW1934SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/08/2025	04/08/2026	1	8,533,995	4484.49	409,632		(345)		(345)		11,989			(6,317)		(6,317)		0001
Written Cal / S&P 500 INDEX/SPW4219SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/06/2025	06/08/2026	1	10,293,644	5400.32	311,897		(57,845)		(57,845)		10,264			(22,378)		(22,378)		0001
Written Cal / S&P 500 INDEX/SPW421SSII	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/22/2025	04/22/2026	1	6,633,314	4756.98	279,926		(3,894)		(3,894)		11,604			(8,143)		(8,143)		0001
Written Cal / S&P 500 INDEX/SPW4219S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/20/2025	06/22/2026	1	579,325	5967.84	13,614		(5,532)		(5,532)		(1,538)			(1,381)		(1,381)		0001
Written Cal / S&P 500 INDEX/SPW42103M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/08/2025	04/08/2026	1	1,028,000	4982.77	31,251		(96)		(96)		796			(761)		(761)		0001
Written Cal / S&P 500 INDEX/SPW0093S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/07/2026	1	15,419,997	5750.51	433,302		(267,191)		(267,191)		(50,749)			(45,836)		(45,836)		0001
Written Cal / S&P 500 INDEX/SPW00523P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2025	08/21/2026	1	17,059,230	5820.22	470,835		(348,405)		(348,405)		(73,845)			(53,389)		(53,389)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / S&P 500 INDEX/SP42138	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/22/2025	07/22/2026	1	11,087,692	5878.66	322,662			(154,972)		(154,972)					(30,846)		0001
Written Cal / S&P 500 INDEX/SP42138	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/08/2025	07/08/2026	1	11,779,472	4980.42	186,116			(61,772)		(61,772)	3,178				(30,674)		0001
Written Cal / S&P 500 INDEX/SP400MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	09/08/2025	09/08/2026	1	10,736,436	5196.12	170,584			(119,785)		(119,785)	(18,234)				(35,852)		0001
Written Cal / S&P 500 INDEX/SP42134	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/08/2025	07/08/2026	1	11,469,494	5802.97	333,761			(126,905)		(126,905)	(10,327)				(29,886)		0001
Written Cal / S&P 500 INDEX/SP400MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	09/08/2025	09/08/2026	1	14,783,138	5845.64	422,736			(340,420)		(340,420)	(79,181)				(49,091)		0001
Written Cal / S&P 500 INDEX/SP40038I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	09/22/2025	09/22/2026	1	17,045,827	6024.38	511,375			(497,388)		(497,388)	(127,378)				(59,015)		0001
Written Cal / S&P 500 INDEX/SP4123P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/22/2025	08/21/2026	1	11,761,175	5173.53	179,946			(114,772)		(114,772)	(12,444)				(36,808)		0001
Written Cal / S&P 500 INDEX/SP40009R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/07/2026	1	13,231,315	5111.56	206,409			(107,869)		(107,869)	(9,503)				(39,330)		0001
Written Cal / S&P 500 INDEX/SP40003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	09/22/2025	09/22/2026	1	1,594,000	6693.75	35,546			(47,446)		(47,446)	(16,172)				(5,519)		0001
Written Cal / S&P 500 INDEX/SP40003C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	09/08/2025	09/08/2026	1	1,902,000	6495.15	42,224			(46,781)		(46,781)	(16,247)				(6,316)		0001
Written Cal / S&P 500 INDEX/SP40003L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	09/22/2025	09/22/2026	1	13,889,775	5355	232,126			(193,114)		(193,114)	(35,116)				(48,123)		0001
Written Cal / S&P 500 INDEX/SP419132	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/22/2025	07/22/2026	1	9,687,445	5047.7	156,937			(64,526)		(64,526)	(1,261)				(26,351)		0001
Written Cal / S&P 500 INDEX/SP400431	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2026	1	11,682,551	6161.86	391,365			(483,659)		(483,659)	(128,003)				(48,536)		0001
Written Cal / S&P 500 INDEX/SP40009R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2026	1	12,083,142	5502.79	206,622			(275,228)		(275,228)	(61,346)				(51,576)		0001
Written Cal / S&P 500 INDEX/SP400430	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2026	1	17,752,682	5477.21	335,526			(378,705)		(378,705)	(83,182)				(73,754)		0001
Written Cal / S&P 500 INDEX/SP400059	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	11/21/2025	11/20/2026	1	10,646,503	5282.39	233,158			(184,130)		(184,130)	(37,773)				(42,822)		0001
Written Cal / S&P 500 INDEX/SP4E17LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	17,236,920	5383.04	339,567			(306,687)		(306,687)	(64,466)				(66,911)		0001
Written Cal / S&P 500 INDEX/SP400532	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SOCIÉTÉ GÉNÉRALE SA	10/22/2025	10/22/2026	1	10,692,018	6029.46	359,252			(349,252)		(349,252)	(89,677)				(40,065)		0001
Written Cal / S&P 500 INDEX/SP4918LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNAMT BANKS INC	12/22/2025	12/22/2026	1	2,130,103	6878.49	50,483			(73,577)		(73,577)	(20,975)				(9,092)		0001
Written Cal / S&P 500 INDEX/SP400R53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/08/2025	10/08/2026	1	20,881,728	5402.98	376,051			(330,260)		(330,260)	(65,132)				(75,564)		0001
Written Cal / S&P 500 INDEX/SP400R94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/08/2025	10/08/2026	1	13,484,292	6076.35	428,800			(439,803)		(439,803)	(115,485)				(48,772)		0001
Written Cal / S&P 500 INDEX/SP400234	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/22/2025	12/22/2026	1	11,080,465	6190.64	342,386			(483,598)		(483,598)	(129,004)				(47,286)		0001
Written Cal / S&P 500 INDEX/SP482158C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/07/2025	11/06/2026	1	15,681,229	6055.92	542,571			(552,290)		(552,290)	(144,932)				(60,872)		0001
Written Cal / S&P 500 INDEX/SP400531	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SOCIÉTÉ GÉNÉRALE SA	10/22/2025	10/22/2026	1	10,659,784	5595.52	203,602			(172,704)		(172,704)	(33,941)				(39,944)		0001
Written Cal / S&P 500 INDEX/SP400R55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/08/2025	10/08/2026	1	1,153,000	6753.72	26,634			(36,282)		(36,282)	(12,031)				(4,170)		0001
Written Cal / S&P 500 INDEX/SP4E17LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	1,135,000	6728.8	27,240			(35,261)		(35,261)	(11,264)				(4,406)		0001
Written Cal / S&P 500 INDEX/SP40005A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	11/21/2025	11/20/2026	1	13,150,536	5942.69	497,090			(439,987)		(439,987)	(112,473)				(52,647)		0001
Written Cal / S&P 500 INDEX/SP4E17LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/08/2026	02/08/2027	1	1,351,688	6892.3	47,816			(69,173)		(69,173)	(21,357)				(9,051)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / S&P 500 INDEX/SPX00049H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/22/2026	01/22/2027	1	14,517,335	6222.02		455,844		(680,209)		(680,209)	(24,365)				(65,477)		0001
Written Cal / S&P 500 INDEX/SPX000757	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/06/2026	02/08/2027	1	17,817,292	5545.84		340,310		(470,770)		(470,770)	(130,460)				(82,628)		0001
Written Cal / S&P 500 INDEX/SPX00519K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE81BXP40TD8PU41	02/13/2026	02/08/2027	1	1,067,574	6239		38,018		(51,760)		(51,760)	(13,742)				(4,351)		0001
Written Cal / S&P 500 INDEX/SPXF17ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	13,075,517	6218.56		456,336		(643,159)		(643,159)	(186,823)				(61,975)		0001
Written Cal / S&P 500 INDEX/SPXF1768Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	17,674,431	5855.83		754,698		(716,804)		(716,804)	37,894				(87,276)		0001
Written Cal / S&P 500 INDEX/SPXF176S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	1,372,000	6506.48		37,456		(37,993)		(37,993)	(538)				(6,775)		0001
Written Cal / S&P 500 INDEX/SPXF1768X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	17,018,270	5205.18		423,755		(393,139)		(393,139)	30,616				(84,086)		0001
Written Cal / S&P 500 INDEX/SPB21CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/06/2026	03/08/2027	1	14,073,250	6066.02		551,671		(639,126)		(639,126)	(87,455)				(68,113)		0001
Written Cal / S&P 500 INDEX/SPX005966	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/08/2026	01/08/2027	1	10,797,137	5537.17		190,030		(262,291)		(262,291)	(72,261)				(47,536)		0001
Written Cal / S&P 500 INDEX/SPX005967	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/08/2026	01/08/2027	1	11,626,862	6229.31		369,734		(534,599)		(534,599)	(164,865)				(51,189)		0001
Written Cal / S&P 500 INDEX/SPX0059SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE81BXP40TD8PU41	01/22/2026	01/22/2027	1	10,080,980	5530.68		176,417		(251,254)		(251,254)	(74,837)				(45,468)		0001
Written Cal / S&P 500 INDEX/SPX000981	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/20/2026	02/22/2027	1	13,280,086	5527.61		262,550		(357,068)		(357,068)	(94,518)				(62,850)		0001
Written Cal / S&P 500 INDEX/SPX00758	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	02/06/2026	02/08/2027	1	21,351,550	6239.07		728,818		(1,040,083)		(1,040,083)	(316,265)				(99,019)		0001
Written Cal / S&P 500 INDEX/SPX00535W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2026	01/22/2027	1	1,910,000	6919.35		45,076		(67,125)		(67,125)	(22,049)				(8,615)		0001
Written Cal / S&P 500 INDEX/SPX00593R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/10/2026	02/08/2027	1	1,483,512	5546		27,995		(38,997)		(38,997)	(11,002)				(6,880)		0001
Written Cal / S&P 500 INDEX/SPXF1716E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	2,085,000	6909.51		51,291		(72,806)		(72,806)	(21,515)				(9,882)		0001
Written Cal / S&P 500 INDEX/SPB21CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	03/08/2026	03/08/2027	1	19,103,985	5392.02		439,391		(480,330)		(480,330)	(40,539)				(92,461)		0001
Written Cal / S&P 500 INDEX/SPB21956	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/08/2026	01/08/2027	1	1,993,570	6921.46		47,407		(69,382)		(69,382)	(21,975)				(8,733)		0001
Written Cal / S&P 500 INDEX/SPB21NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/22/2024	05/22/2026	1	2,923,534	4776.31	103,493			(6,028)		(6,028)	4,358				(5,517)		0001
Written Cal / S&P 500 INDEX/SPB21USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/08/2024	05/08/2026	1	2,453,982	4150.14	52,515			(1,746)		(1,746)	2,777				(3,959)		0001
Written Cal / S&P 500 INDEX/SPB21CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/08/2024	04/08/2026	1	3,168,000	4892.15	125,453			(305)		(305)	5,066				(2,945)		0001
Written Cal / S&P 500 INDEX/SPB21X8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/07/2024	06/08/2026	1	3,018,086	4277.59	60,060			(5,483)		(5,483)	2,743				(6,561)		0001
Written Cal / S&P 500 INDEX/SPB21NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/22/2024	05/22/2026	1	1,763,147	4245.61	36,673			(2,138)		(2,138)	1,939				(3,327)		0001
Written Cal / S&P 500 INDEX/SPB21QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/08/2024	04/08/2026	1	2,968,000	4161.91	72,716			(118)		(118)	3,052				(2,197)		0001
Written Cal / S&P 500 INDEX/SPXL139F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/21/2024	06/22/2026	1	1,837,842	4371.7	38,962			(4,727)		(4,727)	1,148				(4,382)		0001
Written Cal / S&P 500 INDEX/SPB181K5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNAMT BANKS INC	04/22/2024	04/22/2026	1	2,319,000	4509.54	92,760			(34)		(34)	2,527				(2,847)		0001
Written Cal / S&P 500 INDEX/SPB21USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/08/2024	05/08/2026	1	3,334,176	4668.9	122,364			(4,090)		(4,090)	5,240				(5,379)		0001
Written Cal / S&P 500 INDEX/SPB21NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	06/07/2024	06/08/2026	1	2,522,379	4512.29	87,022			(7,734)		(7,734)	2,928				(5,484)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / S&P 500 INDEX/SPXL13J85	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	06/21/2024	06/22/2026	1	2,391,046	4918.16	32,500			(11,492)		(11,492)	1,950				(6,178)	0001	
Written Cal / S&P 500 INDEX/SPX19K9R	Fixed Index & Index	N/A	Equity/Index	SUNTRUST BANKS INC	04/22/2024	04/22/2026	1	1,542,000	4008.48	37,316			(3)		(3)	749				(1,893)	0001	
Written Cal / S&P 500 INDEX/SPX212SE	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	08/08/2024	08/07/2026	1	2,338,362	4255.45	65,240			(10,404)		(10,404)	22				(6,951)	0001	
Written Cal / S&P 500 INDEX/SPX21588	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	09/06/2024	09/08/2026	1	3,180,163	4867.58	150,740			(30,560)		(30,560)	(3,471)				(10,561)	0001	
Written Cal / S&P 500 INDEX/SPX21588	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	09/06/2024	09/08/2026	1	4,549,205	4326.74	132,382			(27,146)		(27,146)	(2,397)				(15,107)	0001	
Written Cal / S&P 500 INDEX/SPX21588	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	09/20/2024	09/22/2026	1	3,462,384	5132.3	151,662			(44,566)		(44,566)	(6,942)				(11,987)	0001	
Written Cal / S&P 500 INDEX/SPX2138L	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	08/21/2024	08/21/2026	1	4,067,047	5013.58	171,629			(38,820)		(38,820)	(3,949)				(12,728)	0001	
Written Cal / S&P 500 INDEX/SPXL13K90	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	07/22/2024	07/22/2026	1	1,948,523	4451.53	43,062			(8,281)		(8,281)	221				(5,421)	0001	
Written Cal / S&P 500 INDEX/SPXL13K9V	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	07/08/2024	07/08/2026	1	2,032,217	5015.57	71,737			(12,435)		(12,435)	624				(5,292)	0001	
Written Cal / S&P 500 INDEX/SPX2138J	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	09/20/2024	09/22/2026	1	2,302,405	4592.04	62,395			(17,346)		(17,346)	(1,996)				(7,971)	0001	
Written Cal / S&P 500 INDEX/SPXL13K9J	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	07/08/2024	07/08/2026	1	1,273,000	4458.28	26,478			(4,501)		(4,501)	469				(3,315)	0001	
Written Cal / S&P 500 INDEX/SPX2138L	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	08/21/2024	08/21/2026	1	2,630,000	4456.51	67,591			(14,978)		(14,978)	(761)				(8,231)	0001	
Written Cal / S&P 500 INDEX/SPX2123F	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	08/08/2024	08/07/2026	1	3,607,496	4787.38	165,223			(25,647)		(25,647)	(1,097)				(10,723)	0001	
Written Cal / S&P 500 INDEX/SPX21189	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	07/22/2024	07/22/2026	1	2,251,619	5007.97	84,211			(16,173)		(16,173)	(265)				(6,264)	0001	
Written Cal / S&P 500 INDEX/SPX21F89	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	12/20/2024	12/22/2026	1	2,586,413	5337.77	106,302			(58,121)		(58,121)	(12,384)				(11,040)	0001	
Written Cal / S&P 500 INDEX/SPX2158U	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	12/06/2024	12/06/2026	1	3,998,164	4872.22	93,957			(53,848)		(53,848)	(9,802)				(16,611)	0001	
Written Cal / S&P 500 INDEX/SPX21C37	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	11/22/2024	11/20/2026	1	2,833,190	5372.41	109,644			(59,076)		(59,076)	(12,502)				(11,342)	0001	
Written Cal / S&P 500 INDEX/SPX21F50	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	12/20/2024	12/22/2026	1	3,376,000	4744.68	85,413			(44,146)		(44,146)	(7,937)				(14,410)	0001	
Written Cal / S&P 500 INDEX/SPX21C36	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	11/22/2024	11/20/2026	1	2,244,814	4775.47	52,529			(26,744)		(26,744)	(4,661)				(8,987)	0001	
Written Cal / S&P 500 INDEX/SPX2158E	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	11/08/2024	11/06/2026	1	5,555,995	4796.43	128,899			(62,378)		(62,378)	(10,312)				(21,567)	0001	
Written Cal / S&P 500 INDEX/SPX2158F	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	11/08/2024	11/06/2026	1	3,214,590	5395.99	123,440			(64,430)		(64,430)	(13,282)				(12,478)	0001	
Written Cal / S&P 500 INDEX/SPX2168A	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	10/08/2024	10/08/2026	1	2,032,000	5176.02	90,830			(29,830)		(29,830)	(5,213)				(7,350)	0001	
Written Cal / S&P 500 INDEX/SPX1815VU	Fixed Index & Index	N/A	Equity/Index	SUNTRUST BANKS INC	10/22/2024	10/22/2026	1	1,396,699	5266.08	58,103			(25,576)		(25,576)	(7,619)				(5,234)	0001	
Written Cal / S&P 500 INDEX/SPX21839	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	10/08/2024	10/08/2026	1	1,738,000	4600.9	48,316			(14,913)		(14,913)	(1,952)				(6,286)	0001	
Written Cal / S&P 500 INDEX/SPX1815VU	Fixed Index & Index	N/A	Equity/Index	SUNTRUST BANKS INC	10/22/2024	10/22/2026	1	1,500,596	4680.96	38,865			(14,979)		(14,979)	(4,460)				(5,823)	0001	
Written Cal / S&P 500 INDEX/SPX21D3Y	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	12/06/2024	12/08/2026	1	2,935,749	5481.24	109,743			(68,106)		(68,106)	(15,065)				(11,781)	0001	
Written Cal / S&P 500 INDEX/SPX2158U	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	03/07/2025	03/08/2027	1	2,821,000	4616.16	79,552			(42,363)		(42,363)	(7,837)				(13,653)	0001	
Written Cal / S&P 500 INDEX/SPX21N85	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	02/21/2025	02/22/2027	1	2,673,677	4810.5	73,432			(47,013)		(47,013)	(8,508)				(13,649)	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / S&P 500 INDEX/SPX0058V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/07/2025	03/08/2027	1	1,917,888	5193.18	88,605			(47,361)		(47,361)	(9,734)				(9,282)		0001
Written Cal / S&P 500 INDEX/SPX02K9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/22/2025	01/22/2027	1	1,955,618	5477.73	78,225			(52,492)		(52,492)	(11,394)				(8,820)		0001
Written Cal / S&P 500 INDEX/SPX00589	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/21/2025	03/22/2027	1	5,000,929	5100.8	222,174			(120,365)		(120,365)	(24,180)				(24,709)		0001
Written Cal / S&P 500 INDEX/SPX02NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/21/2025	02/22/2027	1	4,744,116	5411.82	200,202			(131,132)		(131,132)	(28,197)				(22,486)		0001
Written Cal / S&P 500 INDEX/SPX02NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/07/2025	02/08/2027	1	5,103,893	4820.79	128,066			(80,481)		(80,481)	(14,824)				(23,670)		0001
Written Cal / S&P 500 INDEX/SPX021SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/08/2025	01/08/2027	1	2,178,000	5326.43	91,912			(50,449)		(50,449)	(10,528)				(9,589)		0001
Written Cal / S&P 500 INDEX/SPX02MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/07/2025	02/08/2027	1	2,525,000	5423.39	102,768			(67,958)		(67,958)	(14,389)				(11,710)		0001
Written Cal / S&P 500 INDEX/SPX00588	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/21/2025	03/22/2027	1	6,991,000	4534.05	183,863			(104,012)		(104,012)	(19,076)				(34,321)		0001
Written Cal / S&P 500 INDEX/SPX02K9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/22/2025	01/22/2027	1	1,045,000	4899.1	25,384			(16,165)		(16,165)	(2,960)				(4,713)		0001
Written Cal / S&P 500 INDEX/SPX0058Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/08/2025	01/08/2027	1	3,640,000	4734.6	94,640			(49,342)		(49,342)	(8,851)				(16,026)		0001
Written Cal / S&P 500 INDEX/SPX019SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/22/2025	05/21/2027	1	1,874,000	4673.61	55,470			(35,291)		(35,291)	(6,176)				(10,003)		0001
Written Cal / S&P 500 INDEX/SPX0058K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/06/2025	06/08/2027	1	2,990,046	5400.32	139,037			(101,838)		(101,838)	(20,517)				(16,302)		0001
Written Cal / S&P 500 INDEX/SPX009ND	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/08/2025	05/07/2027	1	4,611,098	4531.15	152,166			(76,278)		(76,278)	(13,450)				(24,196)		0001
Written Cal / S&P 500 INDEX/SPX02Q9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/08/2025	04/08/2027	1	3,128,284	3986.22	118,562			(36,007)		(36,007)	(6,151)				(15,812)		0001
Written Cal / S&P 500 INDEX/SPX009ND	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/08/2025	05/07/2027	1	2,284,320	5097.55	120,235			(59,852)		(59,852)	(11,531)				(11,882)		0001
Written Cal / S&P 500 INDEX/SPX02SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/22/2025	04/22/2027	1	2,128,261	4758.98	123,439			(44,264)		(44,264)	(8,316)				(10,957)		0001
Written Cal / S&P 500 INDEX/SPX02MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/20/2025	06/22/2027	1	2,049,000	4774.27	82,280			(42,977)		(42,977)	(7,593)				(11,350)		0001
Written Cal / S&P 500 INDEX/SPX0058J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/06/2025	06/08/2027	1	2,802,000	4800.29	80,698			(58,262)		(58,262)	(10,432)				(15,277)		0001
Written Cal / S&P 500 INDEX/SPX019SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/22/2025	05/21/2027	1	3,928,421	5257.81	187,779			(118,965)		(118,965)	(23,243)				(20,970)		0001
Written Cal / S&P 500 INDEX/SPX02SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/22/2025	04/22/2027	1	2,978,000	4230.21	108,995			(40,496)		(40,496)	(7,079)				(15,332)		0001
Written Cal / S&P 500 INDEX/SPX02Q9O	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/08/2025	04/08/2027	1	3,851,505	4484.49	228,165			(65,839)		(65,839)	(12,015)				(19,467)		0001
Written Cal / S&P 500 INDEX/SPX02MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/20/2025	06/22/2027	1	3,038,082	5371.06	147,955			(103,545)		(103,545)	(20,260)				(16,829)		0001
Written Cal / S&P 500 INDEX/SPX009ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/08/2025	08/06/2027	1	4,476,017	5111.56	127,119			(124,048)		(124,048)	(21,960)				(26,010)		0001
Written Cal / S&P 500 INDEX/SPX00934	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/22/2025	07/22/2027	1	1,806,249	5047.7	52,201			(47,074)		(47,074)	(8,389)				(10,335)		0001
Written Cal / S&P 500 INDEX/SPX009ME	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	09/08/2025	09/08/2027	1	3,981,694	5845.64	181,500			(194,036)		(194,036)	(39,218)				(23,179)		0001
Written Cal / S&P 500 INDEX/SPX0062Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/22/2025	08/20/2027	1	2,720,520	5173.53	76,719			(80,082)		(80,082)	(14,131)				(16,032)		0001
Written Cal / S&P 500 INDEX/SPX0052P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/22/2025	08/20/2027	1	4,267,000	5820.22	191,588			(206,054)		(206,054)	(41,927)				(25,145)		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generated or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Cal / S&P 500 INDEX/SPX421S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.07/08/2025	.07/08/2027	1	2,289,000	5802.97	104,150	.....	.....	(92,253)	.....	(92,253)	(18,626)	.....	.....	.....	.....	(12,904)	.....	0001
Written Cal / S&P 500 INDEX/SPX0050S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/08/2025	.08/06/2027	1	5,635,691	5750.51	254,733	.....	.....	(256,833)	.....	(256,833)	(51,482)	.....	.....	.....	.....	(32,749)	.....	0001
Written Cal / S&P 500 INDEX/SPX421S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.07/08/2025	.07/08/2027	1	2,850,000	4980.42	80,370	.....	.....	(69,538)	.....	(69,538)	(12,392)	.....	.....	.....	.....	(16,067)	.....	0001
Written Cal / S&P 500 INDEX/SPX0003P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.09/22/2025	.09/22/2027	1	3,913,000	6024.38	185,476	.....	.....	(219,597)	.....	(219,597)	(44,295)	.....	.....	.....	.....	(23,797)	.....	0001
Written Cal / S&P 500 INDEX/SPX005S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/22/2025	.07/22/2027	1	3,017,488	5678.66	139,408	.....	.....	(129,570)	.....	(129,570)	(26,183)	.....	.....	.....	.....	(17,266)	.....	0001
Written Cal / S&P 500 INDEX/SPX0003D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.09/08/2025	.09/08/2027	1	2,657,000	5196.12	78,913	.....	.....	(81,786)	.....	(81,786)	(14,942)	.....	.....	.....	.....	(15,948)	.....	0001
Written Cal / S&P 500 INDEX/SPX0003O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.09/22/2025	.09/22/2027	1	5,005,000	5355	151,151	.....	.....	(172,543)	.....	(172,543)	(32,029)	.....	.....	.....	.....	(30,439)	.....	0001
Written Cal / S&P 500 INDEX/SPX00R57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.10/08/2025	.10/08/2027	1	3,878,000	6078.35	195,839	.....	.....	(227,029)	.....	(227,029)	(45,094)	.....	.....	.....	.....	(23,381)	.....	0001
Written Cal / S&P 500 INDEX/SPX0009O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.11/07/2025	.11/08/2027	1	5,783,000	5383.04	202,983	.....	.....	(214,294)	.....	(214,294)	(38,080)	.....	.....	.....	.....	(36,669)	.....	0001
Written Cal / S&P 500 INDEX/SPX0005C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.11/21/2025	.11/22/2027	1	4,589,500	5942.69	267,231	.....	.....	(261,537)	.....	(261,537)	(49,089)	.....	.....	.....	.....	(29,510)	.....	0001
Written Cal / S&P 500 INDEX/SPX00R56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.10/08/2025	.10/08/2027	1	5,514,909	5402.98	179,786	.....	.....	(199,467)	.....	(199,467)	(36,672)	.....	.....	.....	.....	(34,033)	.....	0001
Written Cal / S&P 500 INDEX/SPX00035	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.12/22/2025	.12/22/2027	1	6,526,000	5902.79	216,011	.....	.....	(271,088)	.....	(271,088)	(47,277)	.....	.....	.....	.....	(42,903)	.....	0001
Written Cal / S&P 500 INDEX/SPX00S33	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/08/2025	.12/08/2027	1	3,619,650	6161.86	193,289	.....	.....	(230,786)	.....	(230,786)	(42,476)	.....	.....	.....	.....	(23,331)	.....	0001
Written Cal / S&P 500 INDEX/SPX00026	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.12/22/2025	.12/22/2027	1	3,487,000	6190.64	180,096	.....	.....	(229,532)	.....	(229,532)	(42,604)	.....	.....	.....	.....	(22,990)	.....	0001
Written Cal / S&P 500 INDEX/SPX00534	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/22/2025	.10/22/2027	1	5,784,314	6029.46	304,833	.....	.....	(332,328)	.....	(332,328)	(63,283)	.....	.....	.....	.....	(36,142)	.....	0001
Written Cal / S&P 500 INDEX/SPX00533	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/22/2025	.10/22/2027	1	2,084,592	5389.52	71,085	.....	.....	(74,249)	.....	(74,249)	(12,706)	.....	.....	.....	.....	(13,025)	.....	0001
Written Cal / S&P 500 INDEX/SPX00532	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/08/2025	.12/08/2027	1	6,882,000	5477.21	236,387	.....	.....	(273,782)	.....	(273,782)	(45,783)	.....	.....	.....	.....	(44,413)	.....	0001
Written Cal / S&P 500 INDEX/SPX000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.11/07/2025	.11/08/2027	1	3,392,000	6055.92	182,829	.....	.....	(201,315)	.....	(201,315)	(38,685)	.....	.....	.....	.....	(21,508)	.....	0001
Written Cal / S&P 500 INDEX/SPX000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.11/21/2025	.11/22/2027	1	3,215,000	5282.39	122,813	.....	.....	(114,597)	.....	(114,597)	(19,750)	.....	.....	.....	.....	(20,627)	.....	0001
Written Cal / S&P 500 INDEX/SPX0214S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.02/23/2026	.02/22/2028	1	1,416,450	5528	54,409	.....	.....	(62,397)	.....	(62,397)	(7,988)	.....	.....	.....	.....	(9,759)	.....	0001
Written Cal / S&P 500 INDEX/SPX0004S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.01/22/2026	.01/21/2028	1	2,861,155	5530.68	94,132	.....	.....	(123,826)	.....	(123,826)	(29,694)	.....	.....	.....	.....	(19,252)	.....	0001
Written Cal / S&P 500 INDEX/SPX0003Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.03/06/2026	.03/08/2028	1	4,624,000	6066.02	273,278	.....	.....	(301,718)	.....	(301,718)	(28,439)	.....	.....	.....	.....	(32,200)	.....	0001
Written Cal / S&P 500 INDEX/SPX00075A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.02/06/2026	.02/08/2028	1	5,441,146	6239.07	298,175	.....	.....	(375,745)	.....	(375,745)	(77,570)	.....	.....	.....	.....	(37,106)	.....	0001
Written Cal / S&P 500 INDEX/SPX0004S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.01/22/2026	.01/21/2028	1	4,095,000	6222.02	210,483	.....	.....	(277,685)	.....	(277,685)	(67,202)	.....	.....	.....	.....	(27,554)	.....	0001
Written Cal / S&P 500 INDEX/SPX0009K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.02/20/2026	.02/22/2028	1	3,856,806	6218.56	214,053	.....	.....	(266,202)	.....	(266,202)	(52,149)	.....	.....	.....	.....	(26,572)	.....	0001
Written Cal / S&P 500 INDEX/SPX17S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.03/20/2026	.03/22/2028	1	4,195,000	5855.83	252,120	.....	.....	(250,853)	.....	(250,853)	1,287	.....	.....	.....	.....	(29,500)	.....	0001
Written Cal / S&P 500 INDEX/SPX0005J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	.02/20/2026	.02/22/2028	1	7,756,038	5527.61	277,666	.....	.....	(344,431)	.....	(344,431)	(66,765)	.....	.....	.....	.....	(53,436)	.....	0001
Written Cal / S&P 500 INDEX/SPX17S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.03/20/2026	.03/22/2028	1	6,228,000	5205.18	246,006	.....	.....	(242,462)	.....	(242,462)	(3,544)	.....	.....	.....	.....	(43,797)	.....	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Call / S&P 500 INDEX/SPX007S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/08/2026	02/08/2028	1	4,478,000	5545.84	.....	158,073	.....	(198,320)	.....	(198,320)	(40,247)	.....	.....	.....	(30,538)	.....	0001	.....
Written Call / S&P 500 INDEX/SPX007S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/08/2026	01/07/2028	1	3,337,000	6229.31	.....	207,086	.....	(284,849)	.....	(284,849)	(57,763)	.....	.....	.....	(26,208)	.....	0001	.....
Written Call / S&P 500 INDEX/SPX007S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/08/2026	01/07/2028	1	3,634,000	5537.17	.....	122,466	.....	(154,519)	.....	(154,519)	(32,054)	.....	.....	.....	(24,191)	.....	0001	.....
Written Call / S&P 500 INDEX/SPX007S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	03/08/2026	03/08/2028	1	5,131,000	5392.02	.....	198,057	.....	(215,952)	.....	(215,952)	(17,866)	.....	.....	.....	(35,731)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY005938	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2026	1	1,314,367	1823.77	.....	57,964	.....	(2,385)	.....	(2,385)	2,982	.....	.....	.....	(2,120)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY005938	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/22/2025	04/22/2026	1	1,179,040	1701.25	.....	58,362	.....	(575)	.....	(575)	4,081	.....	.....	.....	(1,447)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY005938	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/06/2025	06/08/2026	1	1,153,091	1919.02	.....	43,933	.....	(6,167)	.....	(6,167)	2,315	.....	.....	.....	(2,507)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY0203E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/08/2025	04/08/2026	1	1,564,774	1584.64	.....	89,662	.....	(536)	.....	(536)	1,369	.....	.....	.....	(1,158)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY015938	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/08/2025	07/08/2026	1	1,132,871	2005.86	.....	44,182	.....	(7,931)	.....	(7,931)	4,608	.....	.....	.....	(2,950)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY00593D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/22/2025	09/22/2026	1	2,437,642	2217	.....	98,407	.....	(81,671)	.....	(81,671)	(6,966)	.....	.....	.....	(8,647)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY00593D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/08/2025	08/07/2026	1	2,370,828	1986.58	.....	90,091	.....	(33,955)	.....	(33,955)	203	.....	.....	.....	(7,047)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY0203F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/22/2025	08/21/2026	1	1,467,664	2125.75	.....	56,065	.....	(33,542)	.....	(33,542)	(2,314)	.....	.....	.....	(4,593)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY000039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/08/2025	09/08/2026	1	1,732,287	2155.4	.....	65,827	.....	(44,393)	.....	(44,393)	295	.....	.....	.....	(5,752)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY015938	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/22/2025	07/22/2026	1	1,379,727	2023.88	.....	54,361	.....	(15,516)	.....	(15,516)	2,186	.....	.....	.....	(3,838)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY00593H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2026	1	1,089,836	2206.4	.....	46,972	.....	(38,992)	.....	(38,992)	(3,848)	.....	.....	.....	(4,084)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY01705B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2026	1	1,444,351	2268.88	.....	82,107	.....	(66,843)	.....	(66,843)	(6,970)	.....	.....	.....	(6,001)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY00593I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/21/2025	11/20/2026	1	1,707,412	2132.63	.....	80,078	.....	(58,375)	.....	(58,375)	(5,424)	.....	.....	.....	(6,835)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY01705B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	1,575,000	2432.82	.....	50,873	.....	(46,448)	.....	(46,448)	(2,701)	.....	.....	.....	(6,114)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY01705A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	2,343,543	2189.54	.....	103,350	.....	(84,815)	.....	(84,815)	(8,359)	.....	.....	.....	(9,097)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY00593F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/08/2026	1	2,120,400	2235.59	.....	86,936	.....	(77,050)	.....	(77,050)	(6,970)	.....	.....	.....	(7,669)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY040090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/27/2025	05/15/2026	1	33,150,000	2550	.....	922,740	.....	(924,848)	.....	(924,848)	38,610	.....	.....	.....	(58,199)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY00003A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/22/2025	12/22/2026	1	1,289,418	2302.9	.....	51,577	.....	(65,548)	.....	(65,548)	(6,732)	.....	.....	.....	(5,504)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY00593K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/08/2026	01/08/2027	1	2,919,547	2343.51	.....	114,474	.....	(158,459)	.....	(158,459)	(43,985)	.....	.....	.....	(12,414)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY00593L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/08/2026	02/08/2027	1	2,979,515	2403.3	.....	130,503	.....	(193,271)	.....	(193,271)	(62,769)	.....	.....	.....	(13,818)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY00005B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/22/2026	01/22/2027	1	1,915,040	2448.89	.....	79,283	.....	(130,574)	.....	(130,574)	(51,292)	.....	.....	.....	(8,637)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY01705F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	6,160,340	2194.61	.....	340,548	.....	(304,241)	.....	(304,241)	36,307	.....	.....	.....	(30,464)	.....	0001	.....
Written Call / S&P 500 INDEX/RTY01705C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	2,428,283	2387.4	.....	112,233	.....	(159,307)	.....	(159,307)	(47,075)	.....	.....	.....	(11,514)	.....	0001	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Written Cal/ATY Index/RTY01708E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/06/2026	03/08/2027	1	2,631,786	2272.77		134,221		(143,888)		(143,888)	(9,877)				(12,738)		0001
Written Cal/ATY Index/RTY019090	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/17/2024	07/17/2026	1	4,488,000	2365.55	512,530			(200,756)		(200,756)	366				(12,206)		0001
Written Cal/ATY Index/RTY021089	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/20/2024	09/22/2026	1	1,296,000	2005.1	74,002			(25,715)		(25,715)	(1,790)				(4,487)		0001
Written Cal/ATY Index/RTY009035	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/08/2024	11/06/2026	1	1,488,000	2169.68	75,799			(51,102)		(51,102)	(5,525)				(5,815)		0001
Written Cal/ATY Index/RTY017069	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/20/2025	06/18/2026	1	30,625,000	2450	719,375			(664,875)		(664,875)	16,125				(71,238)		0001
Written Cal/ATY Index/RTY00903J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/22/2025	12/22/2027	1	1,008,000	2302.9	63,806			(76,590)		(76,590)	(6,265)				(6,627)		0001
Written Cal/ATY Index/RTY017066	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/20/2026	03/22/2028	1	1,221,000	2194.61	93,040			(86,734)		(86,734)	6,306				(8,586)		0001
Written Cal/ATY Index/RTY01706D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/20/2026	02/22/2028	1	2,034,000	2387.4		144,414		(178,941)		(178,941)	(34,527)				(14,013)		0001
INDEX/SP05K9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	04/08/2020	04/08/2026	1	6,179,000	2199.98	758,781						1,250				(4,574)		0001
Written Cal/SP 500 INDEX/SP15K91	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	04/22/2022	04/21/2028	1	12,741,725	3417.42	1,047,370			(205,993)		(205,993)	(24,994)				(91,445)		0001
Written Cal/SP 500 INDEX/SP15K92	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	UBS AG	04/22/2022	04/21/2028	1	4,107,702	3844.6	449,793			(91,943)		(91,943)	(12,475)				(29,480)		0001
INDEX/SP061930	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNFUST BANKS INC	05/08/2020	05/08/2026	1	5,344,000	2343.84	655,174						146				(8,621)		0001
Written Cal/SP 500 INDEX/SP062059	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/22/2020	05/22/2026	1	5,011,000	2364.36	642,410			(1,314)		(1,314)	2,237				(9,457)		0001
Written Cal/SP 500 INDEX/SP06205H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/22/2020	09/22/2026	1	6,203,579	2652.46	820,113			(16,921)		(16,921)	(1,073)				(21,478)		0001
INDEX/SP06215L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/06/2020	11/06/2026	1	6,514,807	2807.55	794,806			(24,610)		(24,610)	(3,164)				(25,289)		0001
Written Cal/SP 500 INDEX/SP06219H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/10/2021	08/06/2027	1	1,020,400	3549	109,133			(12,044)		(12,044)	(1,706)				(5,929)		0001
INDEX/SP0715189	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SUNFUST BANKS INC	08/25/2020	08/21/2026	1	1,351,417	2718	183,473			(669)		(669)	(68)				(4,855)		0001
INDEX/SP0721436	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/22/2021	12/22/2027	1	19,555,580	3757.25	2,016,180			(321,149)		(321,149)	(39,924)				(128,561)		0001
INDEX/SP072034	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/10/2022	05/08/2028	1	1,884,366	3299	162,363			(30,194)		(30,194)	(3,744)				(13,676)		0001
INDEX/SP072158A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/31/2022	05/22/2028	1	1,966,285	3121	144,608			(29,598)		(29,598)	(3,671)				(14,400)		0001
INDEX/SP08215L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/30/2022	09/22/2028	1	1,939,123	3006	160,430			(32,308)		(32,308)	(4,508)				(15,275)		0001
Written Cal/SP 500 INDEX/SP090545E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/20/2020	11/20/2026	1	4,571,917	2846.03	584,457			(18,785)		(18,785)	(2,219)				(18,327)		0001
INDEX/SP090559D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/08/2020	12/08/2026	1	4,060,265	2361.8	487,232			(18,910)		(18,910)	(2,446)				(16,869)		0001
Written Cal/SP 500 INDEX/SP0905794	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/22/2021	01/22/2027	1	5,551,202	3073.18	703,337			(32,165)		(32,165)	(4,910)				(25,037)		0001
INDEX/SP090575J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/08/2021	02/08/2027	1	7,573,171	3132.47	988,609			(47,938)		(47,938)	(7,758)				(35,121)		0001
Written Cal/SP 500 INDEX/SP090573Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/22/2021	02/22/2027	1	10,020,270	3101.2	1,271,572			(65,493)		(65,493)	(11,011)				(47,494)		0001
INDEX/SP090585S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/08/2021	03/08/2027	1	7,439,490	3057.08	873,396			(49,834)		(49,834)	(8,557)				(36,006)		0001

SCHEDULE DB - PART A - SECTION 1

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Written Call/Spread 500 INDEX/Spread905953	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/22/2021	03/22/2027	1	9,533,664	3152.47	1,080,164			(69,980)		(69,980)	(12,255)				(47,077)		0001
Written Call/Spread 500 INDEX/Spread905950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2021	04/08/2027	1	8,775,758	3277.74	927,588			(71,257)		(71,257)	(12,334)				(44,357)		0001
Written Call/Spread 500 INDEX/Spread905959	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/22/2021	04/22/2027	1	6,005,935	3307.98	644,437			(51,048)		(51,048)	(8,667)				(30,321)		0001
Written Call/Spread 500 INDEX/Spread90553P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/07/2021	05/07/2027	1	6,136,935	3386.08	653,584			(56,036)		(56,036)	(9,417)				(32,202)		0001
Written Call/Spread 500 INDEX/Spread90553N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/21/2021	05/21/2027	1	10,558,806	3324.69	1,135,072			(96,905)		(96,905)	(16,150)				(56,362)		0001
Written Call/Spread 500 INDEX/Spread90555T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/08/2021	06/08/2027	1	10,568,427	3381.81	1,159,788			(106,223)		(106,223)	(17,538)				(59,262)		0001
Written Call/Spread 500 INDEX/Spread90555S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/22/2021	06/22/2027	1	10,662,487	3397.15	1,125,959			(107,856)		(107,856)	(17,611)				(59,064)		0001
Written Call/Spread 500 INDEX/Spread90565D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/08/2021	07/08/2027	1	17,183,514	3456.66	1,879,876			(184,042)		(184,042)	(29,254)				(96,871)		0001
Written Call/Spread 500 INDEX/Spread90555B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2021	07/22/2027	1	10,049,387	3493.98	1,103,423			(112,472)		(112,472)	(17,465)				(57,501)		0001
Written Call/Spread 500 INDEX/Spread905563	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/06/2021	08/06/2027	1	15,273,359	3549.22	1,647,115			(180,369)		(180,369)	(27,311)				(88,788)		0001
Written Call/Spread 500 INDEX/Spread905535	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/20/2021	08/20/2027	1	16,246,403	3553.34	1,800,323			(197,455)		(197,455)	(29,238)				(95,750)		0001
Written Call/Spread 500 INDEX/Spread90556D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/24/2021	08/20/2027	1	2,678,047	3553	289,904			(32,536)		(32,536)	(4,818)				(15,781)		0001
Written Call/Spread 500 INDEX/Spread905654	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/22/2021	09/22/2027	1	20,056,313	3516.51	2,282,636			(253,089)		(253,089)	(35,626)				(121,987)		0001
Written Call/Spread 500 INDEX/Spread90556G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2021	10/08/2027	1	26,865,865	3513.07	3,049,276			(347,460)		(347,460)	(47,576)				(165,791)		0001
Written Call/Spread 500 INDEX/Spread90553V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2021	10/22/2027	1	17,539,219	3635.92	1,839,864			(246,424)		(246,424)	(33,265)				(109,590)		0001
Written Call/Spread 500 INDEX/Spread90553U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/09/2021	11/08/2027	1	2,250,022	3761	240,081			(34,476)		(34,476)	(4,574)				(14,267)		0001
Written Call/Spread 500 INDEX/Spread90556L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2021	12/08/2027	1	20,561,614	3760.97	2,138,408			(330,360)		(330,360)	(42,008)				(133,867)		0001
Written Call/Spread 500 INDEX/Spread90555Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/07/2022	01/07/2028	1	20,968,219	3741.62	2,109,403			(348,920)		(348,920)	(44,569)				(139,584)		0001
Written Call/Spread 500 INDEX/Spread905565	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/25/2022	01/21/2028	1	3,509,553	3518	385,723			(53,419)		(53,419)	(6,818)				(23,614)		0001
Written Call/Spread 500 INDEX/Spread905566	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/08/2022	02/08/2028	1	19,493,741	3617.23	1,846,057			(319,452)		(319,452)	(41,675)				(132,939)		0001
Written Call/Spread 500 INDEX/Spread905538	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/22/2022	02/22/2028	1	18,490,918	3443.81	1,813,959			(284,712)		(284,712)	(37,381)				(127,394)		0001
Written Call/Spread 500 INDEX/Spread905559	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/22/2022	02/22/2028	1	5,627,000	3874.28	742,764			(119,777)		(119,777)	(16,030)				(38,767)		0001
Written Call/Spread 500 INDEX/Spread905557	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/08/2022	03/08/2028	1	14,510,786	3396.56	1,498,964			(217,517)		(217,517)	(28,940)				(101,049)		0001
Written Call/Spread 500 INDEX/Spread905558	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/08/2022	03/08/2028	1	4,706,249	3753.63	644,088			(96,685)		(96,685)	(13,018)				(32,787)		0001
Written Call/Spread 500 INDEX/Spread90553P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/22/2022	03/22/2028	1	15,356,656	3609.29	1,326,815			(267,251)		(267,251)	(36,223)				(107,991)		0001
Written Call/Spread 500 INDEX/Spread90553Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/22/2022	03/22/2028	1	5,516,010	4060.45	641,512			(134,104)		(134,104)	(18,550)				(38,730)		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / S&P 500 INDEX/SPW02ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/08/2023	12/07/2029	1	9,781,208	3683.5	532,638			(293,207)		(293,207)	(48,874)				(93,361)		0001
Written Cal / S&P 500 INDEX/SPW02ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/08/2023	12/07/2029	1	8,703,174	4143.93	671,885			(356,071)		(356,071)	(59,301)				(83,596)		0001
Written Cal / S&P 500 INDEX/SPW051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/08/2022	04/07/2028	1	18,688,039	3590.62	1,541,846			(329,638)		(329,638)	(45,254)				(132,874)		0001
Written Cal / S&P 500 INDEX/SPW051S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/08/2022	04/07/2028	1	4,398,630	4039.45	482,530			(108,049)		(108,049)	(15,073)				(31,273)		0001
Written Cal / S&P 500 INDEX/SPW0523F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/08/2022	05/08/2028	1	10,687,582	3298.67	877,446			(171,171)		(171,171)	(24,011)				(77,565)		0001
Written Cal / S&P 500 INDEX/SPW052S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/08/2022	05/08/2028	1	4,230,867	3711.01	461,588			(92,211)		(92,211)	(12,927)				(30,705)		0001
Written Cal / S&P 500 INDEX/SPW053S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/20/2022	05/22/2028	1	11,012,282	3121.09	983,570			(165,943)		(165,943)	(23,821)				(80,645)		0001
Written Cal / S&P 500 INDEX/SPW053S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/20/2022	05/22/2028	1	2,947,505	3511.22	342,205			(59,752)		(59,752)	(8,457)				(21,965)		0001
Written Cal / S&P 500 INDEX/SPW054S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/22/2022	06/22/2028	1	10,010,225	3007.91	818,836			(149,068)		(149,068)	(21,800)				(74,745)		0001
Written Cal / S&P 500 INDEX/SPW054S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/22/2022	06/22/2028	1	4,872,556	3383.9	529,160			(96,886)		(96,886)	(14,026)				(36,382)		0001
Written Cal / S&P 500 INDEX/SPW054S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/08/2022	07/07/2028	1	10,177,108	3119.5	810,098			(182,259)		(182,259)	(23,906)				(76,688)		0001
Written Cal / S&P 500 INDEX/SPW055S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/22/2022	07/21/2028	1	11,136,852	3169.3	973,361			(184,904)		(184,904)	(27,470)				(84,825)		0001
Written Cal / S&P 500 INDEX/SPW055S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/22/2022	07/21/2028	1	5,622,897	3565.47	652,818			(125,504)		(125,504)	(18,389)				(42,727)		0001
Written Cal / S&P 500 INDEX/SPW055S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/08/2022	08/08/2028	1	12,886,714	3312.05	1,102,669			(233,251)		(233,251)	(34,827)				(99,039)		0001
Written Cal / S&P 500 INDEX/SPW055S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/08/2022	08/08/2028	1	6,268,187	3726.05	715,200			(153,446)		(153,446)	(22,587)				(48,136)		0001
Written Cal / S&P 500 INDEX/SPW056S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/22/2022	08/22/2028	1	9,916,270	3310.39	835,942			(182,530)		(182,530)	(27,493)				(76,767)		0001
Written Cal / S&P 500 INDEX/SPW056S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/22/2022	08/22/2028	1	5,907,684	3724.19	659,288			(147,031)		(147,031)	(21,790)				(45,735)		0001
Written Cal / S&P 500 INDEX/SPW057S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/08/2022	09/08/2028	1	12,266,436	3204.94	987,448			(219,707)		(219,707)	(33,559)				(95,879)		0001
Written Cal / S&P 500 INDEX/SPW057S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/08/2022	09/08/2028	1	7,741,873	3685.56	828,380			(186,220)		(186,220)	(27,921)				(60,519)		0001
Written Cal / S&P 500 INDEX/SPW058S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/22/2022	09/22/2028	1	8,313,427	3006.39	648,447			(138,562)		(138,562)	(21,532)				(65,489)		0001
Written Cal / S&P 500 INDEX/SPW058S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/22/2022	09/22/2028	1	5,887,088	3382.19	695,782			(130,453)		(130,453)	(19,914)				(46,376)		0001
Written Cal / S&P 500 INDEX/SPW059S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/07/2022	10/06/2028	1	9,994,117	2911.73	787,536			(162,130)		(162,130)	(25,609)				(79,334)		0001
Written Cal / S&P 500 INDEX/SPW059S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/07/2022	10/06/2028	1	5,510,349	3275.69	570,321			(118,312)		(118,312)	(18,304)				(43,742)		0001
Written Cal / S&P 500 INDEX/SPW05A59	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/11/2022	10/06/2028	1	1,190,457	2912	93,711			(19,316)		(19,316)	(3,051)				(9,450)		0001
Written Cal / S&P 500 INDEX/SPW05A50	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/21/2022	10/20/2028	1	9,540,852	3002.2	744,186			(163,972)		(163,972)	(25,983)				(76,310)		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Call/SP 500 INDEX/SP'A054SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/21/2022	10/20/2028	1	5,575,936	337.48	571,533			(127,214)		(127,214)	(19,685)				(44,598)	0001	
Written Call/SP 500 INDEX/SP'A053S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/22/2022	11/22/2028	1	8,114,484	3202.86	632,118			(158,184)		(158,184)	(25,165)				(66,039)	0001	
Written Call/SP 500 INDEX/SP'A053SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/22/2022	11/22/2028	1	7,125,050	3603.22	737,443			(185,665)		(185,665)	(28,719)				(57,986)	0001	
Written Call/SP 500 INDEX/SP'A053SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2022	12/08/2028	1	12,867,456	3170.81	1,019,730			(247,680)		(247,680)	(39,786)				(103,942)	0001	
Written Call/SP 500 INDEX/SP'A053SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2022	12/08/2028	1	9,871,057	3567.16	1,054,229			(257,376)		(257,376)	(40,140)				(80,986)	0001	
Written Call/SP 500 INDEX/SP'A05F53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2022	12/22/2028	1	12,091,873	3057.91	966,370			(227,860)		(227,860)	(37,176)				(99,923)	0001	
Written Call/SP 500 INDEX/SP'A05F54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2022	12/22/2028	1	9,381,753	3440.15	1,024,487			(234,555)		(234,555)	(37,169)				(77,527)	0001	
Written Call/SP 500 INDEX/SP'A05F5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/06/2023	01/08/2029	1	6,409,136	3116.06	506,322			(125,140)		(125,140)	(20,471)				(53,412)	0001	
Written Call/SP 500 INDEX/SP'A05F5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/06/2023	01/08/2029	1	6,139,348	3505.57	645,859			(159,402)		(159,402)	(25,306)				(51,164)	0001	
Written Call/SP 500 INDEX/SP'A05G5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/20/2023	01/22/2029	1	6,543,902	3178.09	510,424			(132,473)		(132,473)	(21,713)				(54,911)	0001	
Written Call/SP 500 INDEX/SP'A05G5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/20/2023	01/22/2029	1	4,682,964	3575.35	487,497			(126,381)		(126,381)	(20,095)				(39,295)	0001	
Written Call/SP 500 INDEX/SP'A05G5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/22/2023	02/22/2029	1	15,091,143	3192.84	1,020,161			(314,674)		(314,674)	(52,317)				(128,527)	0001	
Written Call/SP 500 INDEX/SP'A05G5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/22/2023	02/22/2029	1	9,690,450	3591.95	879,893			(269,483)		(269,483)	(43,455)				(82,531)	0001	
Written Call/SP 500 INDEX/SP'A05G5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/08/2023	03/08/2029	1	9,851,067	3193.61	631,453			(207,619)		(207,619)	(34,742)				(84,451)	0001	
Written Call/SP 500 INDEX/SP'A05G5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/08/2023	03/08/2029	1	9,178,983	3592.81	795,818			(257,982)		(257,982)	(41,865)				(78,690)	0001	
Written Call/SP 500 INDEX/SP'A05G5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/22/2023	03/22/2029	1	13,055,000	3149.58	980,431			(272,800)		(272,800)	(46,111)				(112,646)	0001	
Written Call/SP 500 INDEX/SP'A05N9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/22/2023	03/22/2029	1	9,333,876	3543.27	934,321			(259,620)		(259,620)	(42,544)				(80,538)	0001	
Written Call/SP 500 INDEX/SP'A05G5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/06/2023	04/06/2029	1	12,312,557	3284.02	976,386			(275,020)		(275,020)	(46,275)				(106,970)	0001	
Written Call/SP 500 INDEX/SP'A05G5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/06/2023	04/06/2029	1	8,522,963	3694.52	902,582			(254,786)		(254,786)	(41,599)				(74,047)	0001	
Written Call/SP 500 INDEX/SP'A05G5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/24/2023	04/20/2029	1	7,487,160	3307	568,936			(170,732)		(170,732)	(28,846)				(65,547)	0001	
Written Call/SP 500 INDEX/SP'A05F5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/24/2023	04/20/2029	1	5,226,148	3720	531,387			(159,377)		(159,377)	(26,136)				(45,682)	0001	
Written Call/SP 500 INDEX/SP'A05G5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2023	05/08/2029	1	10,433,522	3310.5	777,297			(240,703)		(240,703)	(40,936)				(91,952)	0001	
Written Call/SP 500 INDEX/SP'A05G5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2023	05/08/2029	1	9,367,980	3724.31	953,928			(295,641)		(295,641)	(48,794)				(84,324)	0001	
Written Call/SP 500 INDEX/SP'A05G5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2023	05/22/2029	1	10,421,604	3354.1	731,597			(247,548)		(247,548)	(42,179)				(92,412)	0001	
Written Call/SP 500 INDEX/SP'A05G5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2023	05/22/2029	1	8,175,215	3773.37	769,288			(260,536)		(260,536)	(43,113)				(72,493)	0001	
Written Call/SP 500 INDEX/SP'B0G05C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/21/2023	07/20/2029	1	10,287,971	3629.07	654,315			(283,968)		(283,968)	(46,412)				(93,542)	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / S&P 500 INDEX/SP80050D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/21/2023	07/20/2029	1	7,181,032	4082.71	613,978			(269,079)		(269,079)	(44,864)				(65,293)		0001
Written Cal / S&P 500 INDEX/SP80023B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/22/2023	08/22/2029	1	12,987,724	3510.04	794,921			(347,894)		(347,894)	(60,459)				(119,508)		0001
Written Cal / S&P 500 INDEX/SP80023C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/22/2023	08/22/2029	1	11,350,889	3948.8	931,908			(410,682)		(410,682)	(69,518)				(104,608)		0001
Written Cal / S&P 500 INDEX/SP80033C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/08/2023	09/07/2029	1	15,378,995	3655.99	898,133			(425,880)		(425,880)	(74,094)				(142,842)		0001
Written Cal / S&P 500 INDEX/SP80033D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/08/2023	09/07/2029	1	11,663,063	4011.74	923,715			(436,518)		(436,518)	(74,079)				(108,176)		0001
Written Cal / S&P 500 INDEX/SP80043N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/22/2023	09/21/2029	1	12,305,958	3456.05	719,899			(328,320)		(328,320)	(57,861)				(114,773)		0001
Written Cal / S&P 500 INDEX/SP80043O	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/22/2023	09/21/2029	1	11,592,725	3888.05	916,995			(415,784)		(415,784)	(71,244)				(108,121)		0001
Written Cal / S&P 500 INDEX/SP80043V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/22/2023	11/21/2029	1	9,862,207	3645.3	544,394			(294,578)		(294,578)	(52,100)				(94,164)		0001
Written Cal / S&P 500 INDEX/SP80043W	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/22/2023	11/21/2029	1	7,068,629	4100.96	531,561			(285,750)		(285,750)	(49,346)				(67,481)		0001
Written Cal / S&P 500 INDEX/SP80053A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/22/2023	12/21/2029	1	11,516,583	3803.7	780,825			(372,611)		(372,611)	(65,759)				(111,193)		0001
Written Cal / S&P 500 INDEX/SP80053B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/22/2023	12/21/2029	1	8,421,559	4279.17	782,983			(371,033)		(371,033)	(64,165)				(81,310)		0001
Written Cal / S&P 500 INDEX/SP80053C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/08/2024	01/08/2030	1	13,446,525	3810.83	841,752			(439,783)		(439,783)	(77,689)				(130,682)		0001
Written Cal / S&P 500 INDEX/SP80053D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/08/2024	01/08/2030	1	13,744,000	4287.19	1,166,866			(611,976)		(611,976)	(105,956)				(133,573)		0001
Written Cal / S&P 500 INDEX/SP80053E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/22/2024	01/22/2030	1	12,659,796	3880.34	766,444			(435,321)		(435,321)	(76,724)				(125,613)		0001
Written Cal / S&P 500 INDEX/SP80053F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/22/2024	01/22/2030	1	8,765,855	4865.39	710,749			(404,940)		(404,940)	(70,052)				(85,804)		0001
Written Cal / S&P 500 INDEX/SP80053G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/08/2024	02/08/2030	1	23,286,943	3998.33	1,352,971			(833,641)		(833,641)	(146,380)				(228,847)		0001
Written Cal / S&P 500 INDEX/SP80053H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/08/2024	02/08/2030	1	18,471,891	4488.12	1,483,293			(906,533)		(906,533)	(156,940)				(181,528)		0001
Written Cal / S&P 500 INDEX/SP80053I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/22/2024	02/22/2030	1	22,484,915	4069.62	1,270,963			(834,568)		(834,568)	(146,300)				(222,198)		0001
Written Cal / S&P 500 INDEX/SP80053J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/22/2024	02/22/2030	1	17,438,484	4576.33	1,316,455			(888,905)		(888,905)	(153,963)				(172,202)		0001
Written Cal / S&P 500 INDEX/SP80053K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/08/2024	03/08/2030	1	20,704,191	4088.95	1,231,899			(783,130)		(783,130)	(137,275)				(205,476)		0001
Written Cal / S&P 500 INDEX/SP80053L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/08/2024	03/08/2030	1	11,330,189	4611.32	926,809			(589,158)		(589,158)	(101,804)				(112,445)		0001
Written Cal / S&P 500 INDEX/SP80053M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/22/2024	03/22/2030	1	19,259,946	4187.34	1,082,039			(759,816)		(759,816)	(132,918)				(192,071)		0001
Written Cal / S&P 500 INDEX/SP80053N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/22/2024	03/22/2030	1	9,654,084	4710.76	759,776			(524,957)		(524,957)	(90,659)				(96,276)		0001
Written Cal / S&P 500 INDEX/SP81655T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	04/22/2026	04/22/2026	1	6,372,000	2238.45	852,574			(181)		(181)	2,532				(7,822)		0001
Written Cal / S&P 500 INDEX/SP81656V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/08/2026	06/08/2026	1	5,340,984	2585.91	626,499			(3,377)		(3,377)	2,840				(11,611)		0001
Written Cal / S&P 500 INDEX/SP81833W	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/22/2026	06/22/2026	1	4,940,000	2494.29	672,828			(4,046)		(4,046)	2,276				(11,178)		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / S&P 500 INDEX/SPB13651	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	07/08/2020	07/08/2026	1	5,246,288	2535.95	674,405			(6,300)		(6,300)	1,789				(13,867)		0001
Written Cal / S&P 500 INDEX/SPB13652	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	07/22/2020	07/22/2026	1	4,210,936	2620.82	538,579			(6,634)		(6,634)	688				(11,716)		0001
Written Cal / S&P 500 INDEX/SPB13653	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	06/07/2020	08/07/2026	1	4,606,384	2681.02	641,654			(9,588)		(9,588)	84				(14,287)		0001
Written Cal / S&P 500 INDEX/SPB13654	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7UJ5170UK5573	11/10/2020	11/06/2026	1	1,049,323	2808	121,215			(3,993)		(3,993)	(491)				(4,073)		0001
Written Cal / S&P 500 INDEX/SPC1365J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	08/21/2020	08/21/2026	1	6,039,433	2717.73	780,295			(13,412)		(13,412)	94				(18,901)		0001
Written Cal / S&P 500 INDEX/SPC1366E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	09/08/2020	09/08/2026	1	6,639,555	2665.47	883,725			(17,040)		(17,040)	(652)				(22,048)		0001
Written Cal / S&P 500 INDEX/SPC1366I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	10/08/2020	10/08/2026	1	8,488,478	2757.46	1,088,689			(26,818)		(26,818)	(1,126)				(30,702)		0001
Written Cal / S&P 500 INDEX/SPC1367A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	10/22/2020	10/22/2026	1	4,796,321	2762.79	599,435			(15,958)		(15,958)	(861)				(17,964)		0001
Written Cal / S&P 500 INDEX/SPD1368N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	12/22/2020	12/22/2026	1	3,501,957	2949.81	424,437			(16,220)		(16,220)	(1,629)				(14,946)		0001
Written Cal / S&P 500 INDEX/SPD1368J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	01/08/2021	01/08/2027	1	6,823,651	3059.74	820,885			(35,481)		(35,481)	(4,011)				(30,042)		0001
Written Cal / S&P 500 INDEX/SPD1368K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	09/08/2021	09/08/2027	1	21,042,054	3611.26	2,356,710			(270,770)		(270,770)	(37,676)				(126,300)		0001
Written Cal / S&P 500 INDEX/SPF13683	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	10/25/2021	10/22/2027	1	1,140,770	3636	119,875			(16,067)		(16,067)	(2,112)				(7,128)		0001
Written Cal / S&P 500 INDEX/SPF1368R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	11/08/2021	11/08/2027	1	36,337,439	3761.36	3,822,669			(560,450)		(560,450)	(73,234)				(230,408)		0001
Written Cal / S&P 500 INDEX/SPF1368U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	11/22/2021	11/22/2027	1	20,080,380	3746.35	2,018,078			(314,742)		(314,742)	(40,379)				(128,835)		0001
Written Cal / S&P 500 INDEX/SPF1369D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	11/24/2021	11/22/2027	1	1,807,615	3746	179,193			(28,325)		(28,325)	(3,644)				(11,596)		0001
Written Cal / S&P 500 INDEX/SPF1369T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	01/11/2022	01/07/2028	1	1,566,805	3742	153,038			(26,262)		(26,262)	(3,323)				(10,430)		0001
Written Cal / S&P 500 INDEX/SPF13697	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	01/21/2022	01/21/2028	1	19,245,456	3516.35	1,934,168			(283,163)		(283,163)	(36,562)				(129,495)		0001
Written Cal / S&P 500 INDEX/SPG1367	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	05/26/2022	05/22/2028	1	2,375,928	3511	250,951			(48,005)		(48,005)	(6,562)				(17,400)		0001
Written Cal / S&P 500 INDEX/SPG13691	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	06/08/2022	06/08/2028	1	20,196,242	3292.62	1,633,876			(332,659)		(332,659)	(45,034)				(149,489)		0001
Written Cal / S&P 500 INDEX/SPG13692	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	06/08/2022	06/08/2028	1	6,945,806	3704.19	748,758			(157,547)		(157,547)	(22,062)				(51,415)		0001
Written Cal / S&P 500 INDEX/SPH1368	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	11/08/2022	11/08/2028	1	14,048,030	3062.49	1,047,983			(245,596)		(245,596)	(35,800)				(113,487)		0001
Written Cal / S&P 500 INDEX/SPH1369	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	11/08/2022	11/08/2028	1	10,304,863	3445.3	1,018,120			(243,426)		(243,426)	(36,275)				(83,255)		0001
Written Cal / S&P 500 INDEX/SPH13150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	02/08/2023	02/08/2029	1	9,766,701	3294.29	686,589			(206,068)		(206,068)	(32,107)				(82,628)		0001
Written Cal / S&P 500 INDEX/SPH1315R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	02/08/2023	02/08/2029	1	13,487,416	3706.07	1,271,457			(387,537)		(387,537)	(60,650)				(114,191)		0001
Written Cal / S&P 500 INDEX/SPH1369U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	04/21/2023	04/20/2029	1	2,289,000	3306.82	165,953			(51,197)		(51,197)	(8,324)				(20,013)		0001
Written Cal / S&P 500 INDEX/SPH1369V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	04/21/2023	04/20/2029	1	2,308,607	3720.17	224,387			(70,182)		(70,182)	(11,373)				(20,184)		0001
Written Cal / S&P 500 INDEX/SPH1315N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	06/08/2023	06/08/2029	1	16,807,200	3435.14	1,085,745			(412,688)		(412,688)	(68,639)				(150,135)		0001
Written Cal / S&P 500 INDEX/SPH1315O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	06/08/2023	06/08/2029	1	10,130,130	3664.54	876,256			(339,269)		(339,269)	(55,919)				(90,480)		0001
Written Cal / S&P 500 INDEX/SPH13696	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	06/22/2023	06/22/2029	1	14,164,209	3505.51	916,424			(362,330)		(362,330)	(60,550)				(127,284)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / S&P 500 INDEX/SPX113SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBMIPROK5P63	06/22/2023	06/22/2029	1	8,153,654	3943.7	712,629			(285,101)		(285,101)	(47,156)						0001
Written Cal / S&P 500 INDEX/SPX131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBMIPROK5P63	07/07/2023	07/06/2029	1	8,885,543	3519.16	540,241			(230,563)		(230,563)	(38,715)						0001
Written Cal / S&P 500 INDEX/SPX131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBMIPROK5P63	07/07/2023	07/06/2029	1	9,282,333	3655.06	763,008			(329,242)		(329,242)	(54,662)						0001
Written Cal / S&P 500 INDEX/SPX136SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBMIPROK5P63	09/08/2023	09/08/2029	1	17,290,981	3599.5	1,123,914			(474,661)		(474,661)	(80,489)						0001
Written Cal / S&P 500 INDEX/SPX136SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBMIPROK5P63	09/08/2023	09/08/2029	1	11,820,603	4049.44	1,028,392			(444,335)		(444,335)	(74,340)						0001
Written Cal / S&P 500 INDEX/SPX1796O	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBMIPROK5P63	10/06/2023	10/08/2029	1	15,303,134	3446.8	881,461			(407,430)		(407,430)	(71,044)						0001
Written Cal / S&P 500 INDEX/SPX1796P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBMIPROK5P63	10/06/2023	10/08/2029	1	12,159,042	3877.65	945,973			(440,011)		(440,011)	(75,335)						0001
Written Cal / S&P 500 INDEX/SPX1796O	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBMIPROK5P63	10/20/2023	10/22/2029	1	10,279,296	3379.33	590,777			(287,630)		(287,630)	(47,080)						0001
Written Cal / S&P 500 INDEX/SPX1796S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBMIPROK5P63	10/20/2023	10/22/2029	1	8,056,536	3801.74	613,102			(284,349)		(284,349)	(49,027)						0001
Written Cal / S&P 500 INDEX/SPX1791SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBMIPROK5P63	11/08/2023	11/08/2029	1	14,620,449	3506.22	815,821			(407,041)		(407,041)	(71,533)						0001
Written Cal / S&P 500 INDEX/SPX19191Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA ROMUISPUBMIPROK5P63	11/08/2023	11/08/2029	1	13,087,666	3944.5	994,663			(495,681)		(495,681)	(85,941)						0001
Written Cal / S&P 500 INDEX/SPX603N6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41 Societe Generale SA	05/08/2024	05/08/2030	1	13,306,355	4688.9	1,001,969			(725,438)		(725,438)	(125,609)						0001
Written Cal / S&P 500 INDEX/SPX603N8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41 Societe Generale SA	04/22/2024	04/22/2030	1	16,215,771	4008.48	885,111			(604,323)		(604,323)	(106,729)						0001
Written Cal / S&P 500 INDEX/SPX621V5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	ES71P3U3HH1GCT1XBH11 Societe Generale SA	05/22/2024	05/22/2030	1	12,603,786	4776.31	915,035			(712,030)		(712,030)	(117,402)						0001
Written Cal / S&P 500 INDEX/SPX603N8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41 Societe Generale SA	06/07/2024	06/07/2030	1	21,176,283	4277.59	1,107,520			(895,784)		(895,784)	(157,114)						0001
Written Cal / S&P 500 INDEX/SPX621V5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41 Societe Generale SA	05/22/2024	05/22/2030	1	12,246,288	4245.61	639,361			(498,533)		(498,533)	(82,917)						0001
Written Cal / S&P 500 INDEX/SPXC17JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	04/08/2024	04/08/2030	1	12,485,635	4682.15	939,672			(697,494)		(697,494)	(130,942)						0001
Written Cal / S&P 500 INDEX/SPXC1719K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/21/2024	06/21/2030	1	14,100,932	4918.16	1,058,980			(874,836)		(874,836)	(160,906)						0001
Written Cal / S&P 500 INDEX/SPX603N6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41 Societe Generale SA	06/07/2024	06/07/2030	1	15,606,004	4912.29	1,119,094			(908,770)		(908,770)	(157,103)						0001
Written Cal / S&P 500 INDEX/SPX6261JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	05/24/2024	12/21/2029	1	5,289,000	6471.76	869,512			(686,312)		(686,312)	(107,549)						0001
Written Cal / S&P 500 INDEX/SPXC1715J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/21/2024	06/21/2030	1	18,313,783	4371.7	1,005,427			(840,419)		(840,419)	(160,447)						0001
Written Cal / S&P 500 INDEX/SPX603N6F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41 Societe Generale SA	05/08/2024	05/08/2030	1	16,623,427	4150.14	942,112			(667,993)		(667,993)	(117,439)						0001
Written Cal / S&P 500 INDEX/SPXC17JUS	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	04/08/2024	04/08/2030	1	14,516,373	4161.91	798,400			(599,613)		(599,613)	(115,970)						0001
Written Cal / S&P 500 INDEX/SPX603N9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41 Societe Generale SA	04/22/2024	04/22/2030	1	13,057,794	4509.54	997,615			(665,294)		(665,294)	(115,480)						0001
Written Cal / S&P 500 INDEX/SPX603N9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41 Societe Generale SA	06/22/2024	06/22/2030	1	18,605,155	4456.51	1,090,969			(868,783)		(868,783)	(152,045)						0001
Written Cal / S&P 500 INDEX/SPX603G34	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41 Societe Generale SA	09/08/2024	09/08/2030	1	13,980,034	4787.38	1,128,807			(770,951)		(770,951)	(133,539)						0001
Written Cal / S&P 500 INDEX/SPX603SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	02NIEB1BXP4R0TD8PU41 Societe Generale SA	09/06/2024	09/06/2030	1	16,134,599	4326.74	1,027,774			(721,289)		(721,289)	(126,929)						0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / S&P 500 INDEX/SP600S99	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.07/08/2024	.07/08/2030	1	12,573,590	4458.28	705,378			(576,278)		(576,278)	(100,622)						0001
Written Cal / S&P 500 INDEX/SP600S300	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.08/22/2024	.08/22/2030	1	8,583,989	5013.58	701,312			(551,682)		(551,682)	(94,923)						0001
Written Cal / S&P 500 INDEX/SP600S90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.09/20/2024	.09/20/2030	1	6,865,174	5132.3	587,206			(450,073)		(450,073)	(77,134)						0001
Written Cal / S&P 500 INDEX/SP600S94A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.07/08/2024	.07/08/2030	1	10,527,969	5015.57	784,334			(666,170)		(666,170)	(114,566)						0001
Written Cal / S&P 500 INDEX/SP600S12	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.09/20/2024	.09/20/2030	1	12,704,636	4562.04	773,712			(623,237)		(623,237)	(108,847)						0001
Written Cal / S&P 500 INDEX/SP600S16X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.07/22/2024	.07/22/2030	1	7,476,652	5007.97	579,441			(474,024)		(474,024)	(81,567)						0001
Written Cal / S&P 500 INDEX/SP600S90I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.07/22/2024	.07/22/2030	1	14,160,070	4451.53	783,052			(650,973)		(650,973)	(113,777)						0001
Written Cal / S&P 500 INDEX/SP600S13	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.08/08/2024	.08/08/2030	1	16,925,047	4255.45	1,049,353			(727,693)		(727,693)	(128,180)						0001
Written Cal / S&P 500 INDEX/SP600S58E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.09/06/2024	.09/06/2030	1	11,741,577	4867.58	1,025,040			(719,727)		(719,727)	(124,471)						0001
Written Cal / S&P 500 INDEX/SP600S56G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/20/2024	.12/20/2030	1	17,433,580	5337.77	1,211,634			(1,291,934)		(1,291,934)	(219,253)						0001
Written Cal / S&P 500 INDEX/SP600S190	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/08/2024	.11/08/2030	1	22,284,870	5395.99	1,573,312			(1,662,835)		(1,662,835)	(281,594)						0001
Written Cal / S&P 500 INDEX/SP600S92	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/08/2024	.11/08/2030	1	26,729,496	4796.43	1,944,494			(1,449,617)		(1,449,617)	(251,556)						0001
Written Cal / S&P 500 INDEX/SP600S203J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	.12/06/2024	.12/06/2030	1	24,631,915	4872.22	1,231,586			(1,367,487)		(1,367,487)	(219,905)						0001
Written Cal / S&P 500 INDEX/SP600S38C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/22/2024	.11/22/2030	1	16,228,327	5372.41	1,090,409			(1,207,594)		(1,207,594)	(204,680)						0001
Written Cal / S&P 500 INDEX/SP600S55F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/20/2024	.12/20/2030	1	23,286,145	4744.68	1,207,617			(1,257,361)		(1,257,361)	(218,730)						0001
Written Cal / S&P 500 INDEX/SP600S203K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Canada	.12/06/2024	.12/06/2030	1	16,623,181	5481.24	1,160,288			(1,279,776)		(1,279,776)	(199,928)						0001
Written Cal / S&P 500 INDEX/SP600S38B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/22/2024	.11/22/2030	1	19,112,728	4775.47	987,664			(1,035,052)		(1,035,052)	(179,779)						0001
Written Cal / S&P 500 INDEX/SP600S18I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/22/2024	.10/22/2030	1	16,717,421	4680.96	919,498			(865,881)		(865,881)	(150,758)						0001
Written Cal / S&P 500 INDEX/SP600S186	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/08/2024	.10/08/2030	1	19,914,638	4600.9	1,174,964			(987,347)		(987,347)	(174,027)						0001
Written Cal / S&P 500 INDEX/SP600S18N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/22/2024	.10/22/2030	1	14,501,522	5266.08	1,125,318			(1,033,497)		(1,033,497)	(176,085)						0001
Written Cal / S&P 500 INDEX/SP600S187	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/08/2024	.10/08/2030	1	11,581,878	5176.02	950,872			(797,998)		(797,998)	(136,487)						0001
Written Cal / S&P 500 INDEX/SP600S188	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	.02/07/2025	.02/07/2031	1	13,783,928	5423.39	986,578			(1,060,591)		(1,060,591)	(183,409)						0001
Written Cal / S&P 500 INDEX/SP600S65T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.01/08/2025	.01/08/2031	1	20,864,132	4734.6	1,018,170			(1,128,836)		(1,128,836)	(196,137)						0001
Written Cal / S&P 500 INDEX/SP600S203	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.03/07/2025	.03/07/2031	1	12,794,818	5193.18	1,118,267			(920,605)		(920,605)	(155,873)						0001
Written Cal / S&P 500 INDEX/SP600S65T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.01/22/2025	.01/22/2031	1	14,054,517	4689.1	704,131			(796,993)		(796,993)	(137,919)						0001
Written Cal / S&P 500 INDEX/SP600S58H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.03/24/2025	.03/21/2031	1	3,861,700	4534	203,907			(199,256)		(199,256)	(34,720)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal/S&P 500 INDEX/SPX005S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/07/2025	03/07/2031	1	21,860,734	4616.16	1,285,411			(1,155,012)		(1,155,012)	(20,740)				(242,865)		0001
Written Cal/S&P 500 INDEX/SPX005S30	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/21/2025	02/21/2031	1	10,283,047	5411.82	743,464			(789,239)		(789,239)	(132,416)				(113,797)		0001
Written Cal/S&P 500 INDEX/SPXW1948M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/11/2025	03/07/2031	1	1,765,681	5193	148,863			(127,686)		(127,686)	(22,097)				(19,616)		0001
Written Cal/S&P 500 INDEX/SPX005S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/21/2025	02/21/2031	1	20,789,299	4810.5	1,060,254			(1,168,324)		(1,168,324)	(201,644)				(230,063)		0001
Written Cal/S&P 500 INDEX/SPX005S31	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/24/2025	03/21/2031	1	876,048	5101	64,112			(61,440)		(61,440)	(10,432)				(9,770)		0001
Written Cal/S&P 500 INDEX/SPX005F5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/21/2025	03/21/2031	1	27,639,724	4534.05	1,575,464			(1,426,195)		(1,426,195)	(248,512)				(308,259)		0001
Written Cal/S&P 500 INDEX/SPX005F3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/21/2025	03/21/2031	1	10,423,077	5100.8	815,920			(709,882)		(709,882)	(120,539)				(112,900)		0001
Written Cal/S&P 500 INDEX/SPX0056SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/08/2025	01/08/2031	1	11,484,551	5326.43	777,504			(850,950)		(850,950)	(144,169)				(125,519)		0001
Written Cal/S&P 500 INDEX/SPXW1948O	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	03/12/2025	03/07/2031	1	2,054,191	4616	122,453			(109,493)		(109,493)	(19,567)				(22,821)		0001
Written Cal/S&P 500 INDEX/SPX0056SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/22/2025	01/22/2031	1	9,163,142	5477.73	635,006			(713,339)		(713,339)	(119,678)				(100,549)		0001
Written Cal/S&P 500 INDEX/SPX0175SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/07/2025	02/07/2031	1	22,368,459	4820.79	1,198,949			(1,280,415)		(1,280,415)	(232,140)				(246,568)		0001
Written Cal/S&P 500 INDEX/SPX005KB	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/22/2025	04/22/2031	1	10,062,088	4759.98	905,586			(636,094)		(636,094)	(109,455)				(113,204)		0001
Written Cal/S&P 500 INDEX/SPX0051SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/08/2025	04/08/2031	1	19,818,197	4484.49	1,827,238			(1,137,495)		(1,137,495)	(198,371)				(222,120)		0001
Written Cal/S&P 500 INDEX/SPX0051Sf	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/08/2025	04/08/2031	1	33,459,646	3986.22	2,248,488			(1,428,008)		(1,428,008)	(254,659)				(375,011)		0001
Written Cal/S&P 500 INDEX/SPX004SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/08/2025	05/08/2031	1	12,426,322	5097.55	1,081,090			(880,073)		(880,073)	(148,682)				(140,407)		0001
Written Cal/S&P 500 INDEX/SPX026R8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	06/06/2025	06/06/2031	1	6,407,676	5400.32	478,231			(486,701)		(486,701)	(86,416)				(69,546)		0001
Written Cal/S&P 500 INDEX/SPX005F4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/22/2025	05/22/2031	1	10,794,349	5257.81	858,151			(806,527)		(806,527)	(134,506)				(122,424)		0001
Written Cal/S&P 500 INDEX/SPX0051Sj	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/20/2025	06/20/2031	1	13,060,431	5371.06	1,060,507			(1,014,296)		(1,014,296)	(168,139)				(149,264)		0001
Written Cal/S&P 500 INDEX/SPX005F3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/22/2025	05/22/2031	1	14,615,612	4673.61	850,629			(805,866)		(805,866)	(138,889)				(165,763)		0001
Written Cal/S&P 500 INDEX/SPX0051Sj	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/08/2025	05/08/2031	1	19,966,769	4531.15	1,275,877			(1,044,009)		(1,044,009)	(181,341)				(225,069)		0001
Written Cal/S&P 500 INDEX/SPX0051Sf	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/20/2025	06/20/2031	1	17,606,990	4774.27	1,049,377			(1,010,163)		(1,010,163)	(172,920)				(201,226)		0001
Written Cal/S&P 500 INDEX/SPX0051SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/22/2025	04/22/2031	1	20,379,625	4230.21	1,349,065			(954,113)		(954,113)	(168,146)				(229,271)		0001
Written Cal/S&P 500 INDEX/SPX026R8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	06/06/2025	06/06/2031	1	16,179,935	4800.29	930,346			(951,676)		(951,676)	(176,028)				(184,236)		0001
Written Cal/S&P 500 INDEX/SPXJ0005T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	07/08/2025	07/08/2031	1	21,319,000	4980.42	1,213,051			(1,279,604)		(1,279,604)	(198,559)				(244,797)		0001
Written Cal/S&P 500 INDEX/SPXJ0003U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	07/08/2025	07/08/2031	1	11,630,375	5602.97	907,169			(961,526)		(961,526)	(148,579)				(133,547)		0001
Written Cal/S&P 500 INDEX/SPX005S5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/08/2025	09/08/2031	1	14,000,000	5945.64	1,159,200			(1,255,919)		(1,255,919)	(199,464)				(163,324)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / S&P 500 INDEX / SP26 / VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/22/2025	09/22/2031	1	12,100,000	4885.63	490,050			(614,818)		(614,818)	(11,368)				(141,655)	0001	
Written Cal / S&P 500 INDEX / SP26 / VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/22/2025	09/22/2031	1	25,098,000	5555	1,443,135			(1,788,400)		(1,788,400)	(316,138)				(293,823)	0001	
Written Cal / S&P 500 INDEX / SP26 / VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	09/22/2025	09/22/2031	1	14,492,000	6024.38	1,169,504			(1,380,842)		(1,380,842)	(227,741)				(169,658)	0001	
Written Cal / S&P 500 INDEX / SP0032Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/08/2031	1	29,920,000	5111.56	1,714,416			(1,928,428)		(1,928,428)	(322,786)				(346,314)	0001	
Written Cal / S&P 500 INDEX / SP26 / ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/08/2025	07/08/2031	1	3,473,000	4357.86	138,573			(154,767)		(154,767)	(28,638)				(39,879)	0001	
Written Cal / S&P 500 INDEX / SP0032E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2025	08/22/2031	1	8,166,000	4526.84	328,273			(384,514)		(384,514)	(66,385)				(94,856)	0001	
Written Cal / S&P 500 INDEX / SP0033Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/08/2025	09/08/2031	1	12,158,000	4546.61	515,499			(578,717)		(578,717)	(98,705)				(141,885)	0001	
Written Cal / S&P 500 INDEX / SP0035S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/08/2031	1	8,088,000	4472.62	326,755			(372,204)		(372,204)	(64,495)				(93,616)	0001	
Written Cal / S&P 500 INDEX / SP0032F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/23/2025	09/22/2031	1	4,705,706	4686	198,232			(235,215)		(235,215)	(40,187)				(55,090)	0001	
Written Cal / S&P 500 INDEX / SP0035Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/22/2025	07/22/2031	1	9,020,000	5678.66	717,090			(764,754)		(764,754)	(117,343)				(103,949)	0001	
Written Cal / S&P 500 INDEX / SP0032R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2025	08/22/2031	1	26,086,000	5173.53	1,492,119			(1,719,521)		(1,719,521)	(286,373)				(303,015)	0001	
Written Cal / S&P 500 INDEX / SP0035R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/22/2025	07/22/2031	1	8,267,000	4416.73	330,680			(380,705)		(380,705)	(55,726)				(95,271)	0001	
Written Cal / S&P 500 INDEX / SP0035R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2025	08/22/2031	1	16,244,375	5820.22	1,291,428			(1,444,355)		(1,444,355)	(230,321)				(188,695)	0001	
Written Cal / S&P 500 INDEX / SP00390	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/08/2025	09/08/2031	1	27,270,000	5196.12	1,630,746			(1,815,530)		(1,815,530)	(301,484)				(318,132)	0001	
Written Cal / S&P 500 INDEX / SP140MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/22/2025	07/22/2031	1	22,123,000	5047.7	1,272,073			(1,361,360)		(1,361,360)	(210,141)				(254,951)	0001	
Written Cal / S&P 500 INDEX / SP00390	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/08/2031	1	12,606,000	5750.51	1,003,438			(1,097,238)		(1,097,238)	(176,295)				(145,910)	0001	
Written Cal / S&P 500 INDEX / SP140MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/22/2025	10/22/2031	1	18,251,000	6029.46	1,545,860			(1,701,176)		(1,701,176)	(248,580)				(215,261)	0001	
Written Cal / S&P 500 INDEX / SP021594	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/07/2025	11/07/2031	1	18,136,000	6055.92	1,547,001			(1,736,494)		(1,736,494)	(260,653)				(214,745)	0001	
Written Cal / S&P 500 INDEX / SP0039X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/21/2031	1	13,423,000	5942.69	1,193,305			(1,245,925)		(1,245,925)	(194,631)				(159,482)	0001	
Written Cal / S&P 500 INDEX / SP021592	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/07/2025	11/07/2031	1	2,714,000	4710.16	119,687			(136,352)		(136,352)	(23,316)				(32,136)	0001	
Written Cal / S&P 500 INDEX / SP0039Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2031	1	15,784,000	6161.86	1,302,180			(1,546,937)		(1,546,937)	(236,280)				(188,306)	0001	
Written Cal / S&P 500 INDEX / SP0039K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2031	1	29,634,000	5502.79	1,778,040			(2,191,678)		(2,191,678)	(353,303)				(354,727)	0001	
Written Cal / S&P 500 INDEX / SP0039M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2025	10/08/2031	1	8,925,000	4727.6	370,388			(453,918)		(453,918)	(77,266)				(104,902)	0001	
Written Cal / S&P 500 INDEX / SP021699	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/24/2025	11/21/2031	1	2,443,106	5282	151,308			(168,315)		(168,315)	(27,263)				(29,027)	0001	
Written Cal / S&P 500 INDEX / SP0039X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2031	1	2,787,000	4792.56	119,284			(146,685)		(146,685)	(24,781)				(33,249)	0001	
Written Cal / S&P 500 INDEX / SP0039I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/21/2025	11/21/2031	1	22,388,000	5292.39	1,482,086			(1,550,293)		(1,550,293)	(254,268)				(265,398)	0001	
Written Cal / S&P 500 INDEX / SP0039Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2031	1	24,759,000	5477.21	1,483,064			(1,814,334)		(1,814,334)	(293,429)				(295,379)	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / S&P 500 INDEX/SP02B583	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	11/07/2025	11/07/2031	1	22,004,000	5883.04	1,373,050			(1,556,984)		(1,556,984)	(249,478)				(280,546)		0001
Written Cal / S&P 500 INDEX/SP0051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/21/2025	11/21/2031	1	2,448,000	4622.09	114,322			(121,769)		(121,769)	(20,800)				(29,085)		0001
Written Cal / S&P 500 INDEX/SP0058S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/08/2025	10/08/2031	1	14,874,000	6078.35	1,198,844			(1,420,150)		(1,420,150)	(220,024)				(174,825)		0001
Written Cal / S&P 500 INDEX/SP0059S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/22/2025	12/22/2031	1	14,519,000	6190.64	1,196,366			(1,434,646)		(1,434,646)	(218,173)				(173,797)		0001
Written Cal / S&P 500 INDEX/SPX140S1S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	10/22/2025	10/22/2031	1	21,906,000	5359.52	1,384,121			(1,511,634)		(1,511,634)	(220,048)				(258,252)		0001
Written Cal / S&P 500 INDEX/SPX140S1R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	10/22/2025	10/22/2031	1	3,561,000	4880.58	157,386			(193,851)		(193,851)	(44,216)				(42,000)		0001
Written Cal / S&P 500 INDEX/SP0058S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/08/2025	10/08/2031	1	28,617,000	5402.98	1,665,509			(2,034,352)		(2,034,352)	(332,802)				(336,357)		0001
Written Cal / S&P 500 INDEX/SPX053S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/22/2025	12/22/2031	1	2,165,000	4814.94	91,500			(115,104)		(115,104)	(19,988)				(25,916)		0001
Written Cal / S&P 500 INDEX/SP0053S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/22/2026	01/22/2032	1	10,402,000	6222.02		852,964		(1,037,034)		(1,037,034)	(184,070)				(125,434)		0001
Written Cal / S&P 500 INDEX/SP02A3S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/20/2026	03/22/2032	1	104,800,000	4000		16,716,511		(16,687,339)		(16,687,339)	26,172				(1,279,034)		0001
Written Cal / S&P 500 INDEX/SP02A3S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/23/2026	02/20/2032	1	3,993,697	5528		276,290		(299,272)		(299,272)	(22,982)				(48,486)		0001
Written Cal / S&P 500 INDEX/SP0261S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	02/08/2026	02/06/2032	1	44,750,000	5000		1,295,960		(1,541,245)		(1,541,245)	(245,285)				(541,327)		0001
Written Cal / S&P 500 INDEX/SP0261S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	02/06/2026	02/06/2032	1	35,800,000	4000		5,989,788		(5,707,509)		(5,707,509)	282,279				(433,222)		0001
Written Cal / S&P 500 INDEX/SP000A50	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	02/24/2026	02/20/2032	1	1,506,273	6219		137,462		(150,530)		(150,530)	(13,069)				(18,287)		0001
Written Cal / S&P 500 INDEX/SP0261S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	01/08/2026	01/08/2032	1	19,106,000	5537.17		1,182,661		(1,452,872)		(1,452,872)	(270,211)				(229,632)		0001
Written Cal / S&P 500 INDEX/SP02A3S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/12/2026	02/06/2032	1	1,060,642	5546		66,942		(79,701)		(79,701)	(10,759)				(12,835)		0001
Written Cal / S&P 500 INDEX/SP0051S1C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/08/2026	02/06/2032	1	22,088,000	5545.84		1,409,214		(1,680,005)		(1,680,005)	(250,790)				(267,291)		0001
Written Cal / S&P 500 INDEX/SPX051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/06/2026	03/08/2032	1	3,487,000	4718.01		176,249		(183,382)		(183,382)	(7,133)				(42,623)		0001
Written Cal / S&P 500 INDEX/SP0051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/09/2026	02/06/2032	1	1,455,783	5546		90,882		(109,416)		(109,416)	(18,534)				(17,617)		0001
Written Cal / S&P 500 INDEX/SPX007S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	02/09/2026	02/06/2032	1	3,064,077	6239		263,246		(309,284)		(309,284)	(46,088)				(37,079)		0001
Written Cal / S&P 500 INDEX/SP0053S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/20/2026	02/20/2032	1	66,900,000	5000		2,019,310		(2,248,627)		(2,248,627)	(229,318)				(812,215)		0001
Written Cal / S&P 500 INDEX/SPX051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/06/2026	03/08/2032	1	88,715,000	5000		2,834,799		(2,985,903)		(2,985,903)	(151,104)				(1,081,310)		0001
Written Cal / S&P 500 INDEX/SPX053S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/09/2026	03/08/2032	1	2,540,988	6066		239,908		(245,530)		(245,530)	(5,622)				(30,971)		0001
Written Cal / S&P 500 INDEX/SPX051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/06/2026	03/08/2032	1	21,584,000	6066.02		2,020,282		(2,085,630)		(2,085,630)	(65,969)				(263,078)		0001
Written Cal / S&P 500 INDEX/SP0051S1B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/06/2026	02/06/2032	1	2,837,000	4852.61		129,935		(153,707)		(153,707)	(23,773)				(34,331)		0001
Written Cal / S&P 500 INDEX/SP02B1S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	02/23/2026	02/20/2032	1	1,368,083	6219		128,298		(137,833)		(137,833)	(9,535)				(16,610)		0001
Written Cal / S&P 500 INDEX/SP0052S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/20/2026	02/20/2032	1	53,520,000	4000		8,904,791		(8,576,863)		(8,576,863)	327,923				(649,772)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal/Swap 500 INDEX/SP/00523T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/20/2026	02/20/2032	1	25,283,000	5527.61	1,671,206	1,671,206		(1,895,281)		(1,895,281)	(224,075)				(306,354)	0001	
Written Cal/Swap 500 INDEX/SP/0053S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2026	01/22/2032	1	17,800,000	5530.68	1,068,000	1,068,000		(1,330,379)		(1,330,379)	(262,379)				(214,644)	0001	
Written Cal/Swap 500 INDEX/SP/0053SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/20/2026	03/22/2032	1	130,750,000	5000	4,281,540	4,281,540		(4,404,388)		(4,404,388)	(122,849)				(1,598,793)	0001	
Written Cal/Swap 500 INDEX/SP/005239	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/10/2026	03/08/2032	1	2,466,847	5392	157,409			(178,947)		(178,947)	(21,537)				(30,067)	0001	
Written Cal/Swap 500 INDEX/SP/0054S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/23/2026	03/22/2032	1	2,036,528	5856	182,770			(187,529)		(187,529)	(4,758)				(24,902)	0001	
Written Cal/Swap 500 INDEX/SP/261SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BAT/VE66X/0203/MBZT	03/26/2026	03/22/2032	1	5,732,209	5205	381,103			(401,983)		(401,983)	(20,880)				(70,083)	0001	
Written Cal/Swap 500 INDEX/SP/261XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BAT/VE66X/0203/MBZT	01/08/2026	01/08/2032	1	3,080,000	4945.02	136,136			(168,362)		(168,362)	(32,226)				(37,018)	0001	
Written Cal/Swap 500 INDEX/SP/0055SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2026	01/22/2032	1	2,396,000	4839.35	102,598			(128,435)		(128,435)	(25,837)				(28,772)	0001	
Written Cal/Swap 500 INDEX/SP/261XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/08/2026	01/08/2032	1	15,116,000	6229.31	1,259,163			(1,524,770)		(1,524,770)	(265,607)				(181,676)	0001	
Written Cal/Swap 500 INDEX/SP/021ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES71P3U8H/GC71XB11	02/23/2026	11/08/2028	1	8,039,031	3828	7,050,603			(6,473,262)		(6,473,262)	(577,341)				(64,949)	0001	
Written Cal/Swap 500 INDEX/SP/0053SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/23/2026	03/22/2032	1	17,950,000	5000	584,452			(604,656)		(604,656)	(20,204)				(219,480)	0001	
Written Cal/Swap 500 INDEX/SP/00519M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/06/2026	03/08/2032	1	39,384,000	5392.02	2,756,880			(2,856,964)		(2,856,964)	(100,084)				(480,035)	0001	
Written Cal/Swap 500 INDEX/SP/005235	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/09/2026	03/08/2032	1	5,169,595	5392	360,559			(375,005)		(375,005)	(14,446)				(63,010)	0001	
Written Cal/Swap 500 INDEX/SP/0053SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/23/2026	03/22/2032	1	14,360,000	4000	2,304,780			(2,290,920)		(2,290,920)	(13,860)				(175,592)	0001	
Written Cal/Swap 500 INDEX/SP/0051ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/06/2026	03/08/2032	1	70,972,000	4000	11,641,715			(11,346,531)		(11,346,531)	295,184				(865,048)	0001	
Written Cal/Swap 500 INDEX/SP/00523S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/20/2026	02/20/2032	1	1,797,000	4836.66	86,615			(97,210)		(97,210)	(10,595)				(21,817)	0001	
Written Cal/Swap 500 INDEX/SP/00519D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/06/2032	1	13,173,000	6239.07	1,147,368			(1,319,433)		(1,319,433)	(172,064)				(159,409)	0001	
Written Cal/Swap 500 INDEX/SP/0053S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/20/2026	03/22/2032	1	3,536,000	4554.54	178,214			(177,085)		(177,085)	(1,129)				(43,238)	0001	
Written Cal/Swap 500 INDEX/SP/00523U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/20/2026	03/22/2032	1	24,267,000	5655.83	2,251,978			(2,234,408)		(2,234,408)	(17,570)				(296,733)	0001	
Written Cal/Swap 500 INDEX/SP/0053S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/23/2026	03/22/2032	1	9,792,252	5205	648,535			(676,947)		(676,947)	(28,412)				(119,738)	0001	
Written Cal/Swap 500 INDEX/SP/00523U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/20/2026	02/20/2032	1	24,528,000	6218.56	2,214,878			(2,449,163)		(2,449,163)	(234,285)				(287,788)	0001	
Written Cal/Swap 500 INDEX/SP/0053ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/20/2026	03/22/2032	1	62,868,000	5205.18	4,212,156			(4,346,485)		(4,346,485)	(134,323)				(768,741)	0001	
Written Cal/Swap 500 INDEX/SP/0009S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/24/2026	02/20/2032	1	3,102,370	5528	209,975			(230,732)		(230,732)	(20,757)				(37,665)	0001	
Written Cal/Swap 500 INDEX/SP/0010S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/08/2021	10/08/2027	1	3,114,202	90	333,842			(21,310)		(21,310)	(13,864)				(19,218)	0001	
Written Cal/Swap 500 INDEX/SP/0010S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/08/2022	02/08/2028	1	1,865,934	90	180,395			(15,270)		(15,270)	(7,983)				(11,497)	0001	
Written Cal/Swap 500 INDEX/SP/0010S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/08/2022	04/07/2028	1	2,072,088	90	191,666			(20,080)		(20,080)	(9,768)				(14,732)	0001	
Written Cal/Swap 500 INDEX/SP/0010S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/22/2022	07/21/2028	1	1,537,788	90	136,248			(15,665)		(15,665)	(5,062)				(11,685)	0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Cal / S&P 500 INDEX/S&M013058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	09/22/2022	09/22/2028	1	1,554,794	90	126,871			(15,948)		(15,948)	3,411					(12,248)	0001	
Written Cal / S&P 500 INDEX/S&M013058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	02/08/2023	02/08/2029	1	3,405,391	90	261,193			(53,669)		(53,669)	(17,885)					(26,810)	0001	
Written Cal / S&P 500 INDEX/S&M013058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	03/22/2023	03/22/2029	1	2,215,988	90	167,972			(30,051)		(30,051)	(11,089)					(19,121)	0001	
Written Cal / S&P 500 INDEX/S&M013058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	04/06/2023	04/06/2029	1	2,054,000	90	150,969			(30,559)		(30,559)	(11,235)					(17,845)	0001	
Written Cal / S&P 500 INDEX/S&M013055	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	07/07/2023	07/06/2029	1	2,434,619	90	152,407			(40,675)		(40,675)	(14,199)					(22,008)	0001	
Written Cal / S&P 500 INDEX/S&M013051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	09/08/2023	09/07/2029	1	3,609,990	90	216,599			(60,886)		(60,886)	(21,916)					(33,463)	0001	
Written Cal / S&P 500 INDEX/S&M013058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	11/22/2023	11/21/2029	1	1,999,987	90	112,969			(34,424)		(34,424)	(11,854)					(19,096)	0001	
Written Cal / S&P 500 INDEX/S&M013058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	01/08/2024	01/08/2030	1	3,801,790	90	227,347			(79,419)		(79,419)	(29,498)					(36,948)	0001	
Written Cal / S&P 500 INDEX/S&M013050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	02/08/2024	02/08/2030	1	3,813,817	90	266,967			(86,330)		(86,330)	(29,374)					(37,479)	0001	
Written Cal / S&P 500 INDEX/S&M013050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMPROK5P63	03/22/2024	03/22/2030	1	3,901,000	90	206,363			(99,791)		(99,791)	(32,460)					(38,903)	0001	
Written Cal / S&P 500 INDEX/S&M017052	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G65SEF7UP517OUK5573	04/08/2020	04/08/2026	1	1,357,000	90	189,020						112					(1,153)	0001	
Written Cal / S&P 500 INDEX/S&M017054	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G65SEF7UP517OUK5573	02/22/2024	02/22/2030	1	3,354,679	90	181,153			(79,580)		(79,580)	(26,401)					(33,131)	0001	
Written Cal / S&P 500 INDEX/S&M017055	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G65SEF7UP517OUK5573	03/08/2024	03/08/2030	1	3,386,495	90	187,826			(86,128)		(86,128)	(28,449)					(33,708)	0001	
Written Cal / S&P 500 INDEX/S&M020090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	10/21/2022	10/20/2028	1	1,087,912	90	83,334			(18,499)		(18,499)	(5,683)					(6,701)	0001	
Written Cal / S&P 500 INDEX/S&M020092	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	11/08/2022	11/08/2028	1	2,482,566	90	186,444			(28,834)		(28,834)	(9,975)					(20,138)	0001	
Written Cal / S&P 500 INDEX/S&M020094	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	02/22/2023	02/22/2029	1	2,797,204	90	196,881			(41,687)		(41,687)	(13,983)					(23,823)	0001	
Written Cal / S&P 500 INDEX/S&M020096	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	03/08/2023	03/08/2029	1	1,596,000	90	132,035			(28,657)		(28,657)	(9,783)					(16,597)	0001	
Written Cal / S&P 500 INDEX/S&M020098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	08/08/2023	08/08/2029	1	5,012,684	90	332,842			(93,331)		(93,331)	(34,357)					(45,935)	0001	
Written Cal / S&P 500 INDEX/S&M02009A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	08/22/2023	08/22/2029	1	3,404,347	90	204,601			(56,832)		(56,832)	(21,900)					(31,374)	0001	
Written Cal / S&P 500 INDEX/S&M02009C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	09/22/2023	09/21/2029	1	2,386,739	90	143,204			(37,999)		(37,999)	(14,313)					(22,260)	0001	
Written Cal / S&P 500 INDEX/S&M02009E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	10/20/2023	10/22/2029	1	2,240,258	90	133,295			(31,659)		(31,659)	(11,916)					(21,148)	0001	
Written Cal / S&P 500 INDEX/S&M020096	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	12/08/2023	12/07/2029	1	1,750,937	90	104,531			(33,094)		(33,094)	(12,078)					(16,818)	0001	
Written Cal / S&P 500 INDEX/S&M02009J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	01/22/2024	01/22/2030	1	1,885,912	90	123,150			(39,951)		(39,951)	(14,320)					(18,421)	0001	
Written Cal / S&P 500 INDEX/S&M040090	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZFF327IEFA76	09/22/2020	09/22/2026	1	1,101,878	90	136,412			(1,522)		(1,522)	(347)					(3,815)	0001	
Written Cal / S&P 500 INDEX/S&M040092	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZFF327IEFA76	01/22/2021	01/22/2027	1	1,136,474	90	125,694			(6,643)		(6,643)	(1,618)					(5,126)	0001	
Written Cal / S&P 500 INDEX/S&M04009A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZFF327IEFA76	04/08/2021	04/08/2027	1	1,614,473	90	165,806			(14,411)		(14,411)	(3,892)					(6,160)	0001	
Written Cal / S&P 500 INDEX/S&M040096	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZFF327IEFA76	05/07/2021	05/07/2027	1	1,679,714	90	175,866			(18,013)		(18,013)	(4,447)					(8,814)	0001	
Written Cal / S&P 500 INDEX/S&M040098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZFF327IEFA76	05/21/2021	05/21/2027	1	1,645,302	90	165,353			(17,489)		(17,489)	(4,283)					(6,782)	0001	
Written Cal / S&P 500 INDEX/S&M04009A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZFF327IEFA76	06/08/2021	06/08/2027	1	1,904,309	90	196,334			(10,540)		(10,540)	(6,091)					(10,383)	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / S&P 500 INDEX/SM04003C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	06/22/2021	06/22/2027	1	1,488,337	90	150,754			(18,139)		(18,139)	(4,310)				(8,139)		0001
Written Cal / S&P 500 INDEX/SM04003E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	07/08/2021	07/08/2027	1	1,508,473	90	171,664			(8,425)		(8,425)	6,133				(8,504)		0001
Written Cal / S&P 500 INDEX/SM04003G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	06/06/2021	08/06/2027	1	1,768,957	90	185,917			(12,257)		(12,257)	7,277				(10,279)		0001
Written Cal / S&P 500 INDEX/SM04003I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	09/22/2021	09/22/2027	1	2,300,060	90	250,707			(16,284)		(16,284)	(10,100)				(13,988)		0001
Written Cal / S&P 500 INDEX/SM04003K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	10/22/2021	10/22/2027	1	2,706,079	90	284,409			(23,410)		(23,410)	(13,306)				(16,908)		0001
Written Cal / S&P 500 INDEX/SM04003M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	11/08/2021	11/08/2027	1	2,746,000	90	294,097			(23,588)		(23,588)	(15,163)				(17,412)		0001
Written Cal / S&P 500 INDEX/SM04003O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	12/22/2021	12/22/2027	1	2,406,794	90	266,914			(23,656)		(23,656)	(12,207)				(15,823)		0001
Written Cal / S&P 500 INDEX/SM04003Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	01/07/2022	01/07/2028	1	1,817,256	90	182,211			(16,388)		(16,388)	(8,108)				(10,786)		0001
Written Cal / S&P 500 INDEX/SM04003S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	02/22/2022	02/22/2028	1	2,813,180	90	301,854			(22,278)		(22,278)	(12,173)				(19,382)		0001
Written Cal / S&P 500 INDEX/SM04003U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	03/08/2022	03/08/2028	1	1,682,628	90	182,283			(10,047)		(10,047)	9,217				(11,787)		0001
Written Cal / S&P 500 INDEX/SM04003R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	03/22/2022	03/22/2028	1	3,793,017	90	359,480			(36,233)		(36,233)	(17,993)				(26,251)		0001
Written Cal / S&P 500 INDEX/SM04003Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	05/06/2022	05/08/2028	1	1,596,990	90	145,007			(12,666)		(12,666)	6,387				(11,590)		0001
Written Cal / S&P 500 INDEX/SM0401S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	06/08/2022	06/08/2028	1	2,145,138	90	185,769			(21,445)		(21,445)	(8,999)				(15,879)		0001
Written Cal / S&P 500 INDEX/SM0401S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	08/08/2022	08/08/2028	1	1,925,828	90	171,014			(23,730)		(23,730)	(8,243)				(14,789)		0001
Written Cal / S&P 500 INDEX/SM0401S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	09/08/2022	09/08/2028	1	2,263,545	90	195,118			(36,797)		(36,797)	(20,183)				(17,893)		0001
Written Cal / S&P 500 INDEX/SM0401S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	10/07/2022	10/06/2028	1	2,000,455	90	182,237			(27,980)		(27,980)	(6,119)				(15,880)		0001
Written Cal / S&P 500 INDEX/SM0401S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	12/08/2022	12/08/2028	1	1,540,618	90	136,191			(20,573)		(20,573)	(6,959)				(12,641)		0001
Written Cal / S&P 500 INDEX/SM0401S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	01/08/2023	01/08/2029	1	1,103,974	90	91,851			(21,758)		(21,758)	(4,715)				(9,200)		0001
Written Cal / S&P 500 INDEX/SM0401S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	01/20/2023	01/22/2029	1	1,286,560	90	106,837			(27,783)		(27,783)	(5,903)				(10,880)		0001
Written Cal / S&P 500 INDEX/SM0401S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	04/24/2023	04/20/2029	1	2,491,604	90	190,608			(38,479)		(38,479)	(14,170)				(21,784)		0001
Written Cal / S&P 500 INDEX/SM0401S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	05/08/2023	05/08/2029	1	1,826,516	90	126,689			(25,447)		(25,447)	(8,608)				(14,352)		0001
Written Cal / S&P 500 INDEX/SM0401S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	05/22/2023	05/22/2029	1	2,332,342	90	189,095			(37,763)		(37,763)	(13,047)				(20,882)		0001
Written Cal / S&P 500 INDEX/SM0401S1L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	08/08/2023	06/08/2029	1	2,321,129	90	195,131			(48,736)		(48,736)	(17,159)				(26,094)		0001
Written Cal / S&P 500 INDEX/SM0401S1N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	06/22/2023	06/22/2029	1	4,215,767	90	282,456			(70,601)		(70,601)	(24,350)				(37,884)		0001
Written Cal / S&P 500 INDEX/SM0401S3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	07/21/2023	07/20/2029	1	1,241,410	90	78,209			(23,536)		(23,536)	(8,041)				(11,287)		0001
Written Cal / S&P 500 INDEX/SM0401S1R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	10/06/2023	10/08/2029	1	1,908,756	90	110,708			(28,542)		(28,542)	(10,482)				(17,921)		0001
Written Cal / S&P 500 INDEX/SM0401S1T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	11/08/2023	11/08/2029	1	2,823,588	90	167,439			(43,130)		(43,130)	(15,507)				(26,828)		0001
Written Cal / S&P 500 INDEX/SM0401S1V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E5702ZIZFF321NEFA76	12/22/2023	12/21/2029	1	1,945,000	90	112,810			(41,526)		(41,526)	(14,619)				(18,779)		0001
Written Cal / S&P 500 INDEX/SM05003Z	Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFIHGT1612L10ZENH1K50	07/08/2020	07/08/2026	1	963,872	90	114,701			(807)		(807)	(2)				(2,510)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Cal / S&P 500 INDEX/S&M050034	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	07/22/2020	07/22/2026	1	546,803	90	82,222			(840)		(640)	(54)					(1,518)	0001	
Written Cal / S&P 500 INDEX/S&M050036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	08/21/2020	08/21/2026	1	957,000	90	112,160			(1,719)		(1,719)	(301)					(2,965)	0001	
Written Cal / S&P 500 INDEX/S&M050038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	07/22/2021	07/22/2027	1	1,643,400	90	178,473			(9,504)		(9,504)	(6,886)					(9,403)	0001	
Written Cal / S&P 500 INDEX/S&M05003A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	08/20/2021	08/20/2027	1	1,527,712	90	165,757			(10,031)		(10,031)	(6,618)					(9,003)	0001	
Written Cal / S&P 500 INDEX/S&M05003B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	09/08/2021	09/08/2027	1	3,065,754	90	326,503			(24,376)		(24,376)	(14,268)					(18,402)	0001	
Written Cal / S&P 500 INDEX/S&M05003C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	11/22/2021	11/22/2027	1	2,313,521	90	236,905			(23,172)		(23,172)	(12,232)					(14,843)	0001	
Written Cal / S&P 500 INDEX/S&M05003E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/08/2021	12/08/2027	1	2,654,940	90	280,096			(26,186)		(26,186)	(13,753)					(17,259)	0001	
Written Cal / S&P 500 INDEX/S&M05003S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/21/2022	01/21/2028	1	1,703,489	90	174,608			(13,418)		(13,418)	(7,790)					(11,462)	0001	
Written Cal / S&P 500 INDEX/S&M05003I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	04/22/2022	04/21/2028	1	1,343,303	90	120,226			(11,903)		(11,903)	(5,850)					(9,641)	0001	
Written Cal / S&P 500 INDEX/S&M05003K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	05/20/2022	05/22/2028	1	2,097,942	90	196,577			(16,221)		(16,221)	(7,876)					(15,384)	0001	
Written Cal / S&P 500 INDEX/S&M05003M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	07/08/2022	07/07/2028	1	1,949,637	90	173,713			(17,438)		(17,438)	(7,126)					(14,691)	0001	
Written Cal / S&P 500 INDEX/S&M05003O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	08/22/2022	08/22/2028	1	2,270,669	90	196,867			(27,611)		(27,611)	(9,632)					(17,578)	0001	
Written Cal / S&P 500 INDEX/S&M05003Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	11/22/2022	11/22/2028	1	1,575,207	90	128,537			(20,520)		(20,520)	(7,043)					(12,820)	0001	
Written Cal / S&P 500 INDEX/S&M05003S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/22/2022	12/22/2028	1	1,322,165	90	107,624			(16,564)		(16,564)	5,944					(10,926)	0001	
Written Cal / S&P 500 INDEX/S&M01300S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2024	04/22/2030	1	3,902,558	90	217,763			(87,835)		(87,835)	(32,075)					(39,332)	0001	
Written Cal / S&P 500 INDEX/S&M04015X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/08/2024	05/08/2030	1	4,051,774	90	200,968			(101,837)		(101,837)	(36,118)					(41,055)	0001	
Written Cal / S&P 500 INDEX/S&M01300H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/21/2024	06/21/2030	1	2,894,955	90	146,748			(76,420)		(76,420)	(27,377)					(30,172)	0001	
Written Cal / S&P 500 INDEX/S&M013066	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/07/2030	1	3,900,156	90	195,788			(102,188)		(102,188)	(35,113)					(39,913)	0001	
Written Cal / S&P 500 INDEX/S&M01303U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/22/2024	05/22/2030	1	1,942,044	90	101,569			(51,637)		(51,637)	(18,090)					(19,770)	0001	
Written Cal / S&P 500 INDEX/S&M02109M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/08/2024	04/08/2030	1	2,448,000	90	139,046			(61,956)		(61,956)	(20,409)					(24,555)	0001	
Written Cal / S&P 500 INDEX/S&M01303Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/06/2024	09/06/2030	1	5,349,979	90	319,394			(143,572)		(143,572)	(51,199)					(56,355)	0001	
Written Cal / S&P 500 INDEX/S&M02103V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/20/2024	09/20/2030	1	3,781,315	90	204,191			(115,194)		(115,194)	(38,974)					(40,003)	0001	
Written Cal / S&P 500 INDEX/S&M02109P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/08/2024	07/08/2030	1	1,862,000	90	89,748			(51,659)		(51,659)	(17,715)					(19,247)	0001	
Written Cal / S&P 500 INDEX/S&M04015Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/22/2024	07/22/2030	1	1,745,245	90	86,215			(51,816)		(51,816)	(17,011)					(18,121)	0001	
Written Cal / S&P 500 INDEX/S&M02109R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/08/2024	08/08/2030	1	2,947,860	90	165,965			(73,829)		(73,829)	(26,136)					(30,773)	0001	
Written Cal / S&P 500 INDEX/S&P800P95	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(312,853)		(312,853)	(53,460)					(23,162)	0001	
Written Cal / S&P 500 INDEX/S&M040231	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/22/2024	08/22/2030	1	4,345,150	90	231,162			(124,471)		(124,471)	(43,278)					(45,558)	0001	
INDEX/S&M021134	Linked Annuity Hedge	N/A	Equity/Index	Canada	12/06/2024	12/06/2030	1	6,636,661	90	292,677			(223,987)		(223,987)	(70,581)					(71,845)	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal/ISAP 500 INDEX/SN021S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/08/2024	11/08/2030	1	3,444,413	90	154,654			(112,667)		(112,667)	(37,249)				(36,981)		0001
Written Cal/ISAP 500 INDEX/SN013S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/22/2024	10/22/2030	1	4,855,040	90	271,938			(150,212)		(150,212)	(50,687)				(51,873)		0001
Written Cal/ISAP 500 INDEX/SN040S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/22/2024	11/22/2030	1	3,054,799	90	130,745			(96,009)		(96,009)	(31,333)				(32,934)		0001
Written Cal/ISAP 500 INDEX/SN040S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/20/2024	12/20/2030	1	4,822,524	90	200,135			(140,808)		(140,808)	(47,835)				(52,419)		0001
Written Cal/ISAP 500 INDEX/SN020S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/08/2024	10/08/2030	1	4,609,705	90	235,095			(139,250)		(139,250)	(46,503)				(49,034)		0001
Written Cal/ISAP 500 INDEX/SN013S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/21/2025	03/21/2031	1	3,763,000	90	211,481			(126,967)		(126,967)	(36,821)				(41,968)		0001
Written Cal/ISAP 500 INDEX/SN021S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/22/2025	01/22/2031	1	3,598,492	90	168,805			(130,880)		(130,880)	(40,423)				(42,779)		0001
Written Cal/ISAP 500 INDEX/SN021S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/21/2025	02/21/2031	1	4,148,389	90	171,743			(143,725)		(143,725)	(43,517)				(45,908)		0001
Written Cal/ISAP 500 INDEX/SN013S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/07/2025	03/07/2031	1	2,004,047	90	98,198			(67,146)		(67,146)	(19,944)				(22,264)		0001
Written Cal/ISAP 500 INDEX/SN013S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/08/2025	01/08/2031	1	3,093,000	90	133,455			(94,256)		(94,256)	(30,981)				(33,670)		0001
Written Cal/ISAP 500 INDEX/SN040S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	02/07/2025	02/07/2031	1	6,358,000	90	261,088			(218,598)		(218,598)	(67,119)				(70,195)		0001
Written Cal/ISAP 500 INDEX/SN013S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2025	04/22/2031	1	3,293,243	90	179,149			(97,272)		(97,272)	(29,822)				(37,118)		0001
Written Cal/ISAP 500 INDEX/SN040S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/08/2025	04/08/2031	1	5,277,143	90	289,187			(123,406)		(123,406)	(42,592)				(59,146)		0001
Written Cal/ISAP 500 INDEX/SN021S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/08/2025	05/08/2031	1	2,703,252	90	135,974			(92,673)		(92,673)	(26,900)				(30,545)		0001
Written Cal/ISAP 500 INDEX/SN0610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/22/2025	05/22/2031	1	1,879,850	90	94,180			(69,609)		(69,609)	(19,235)				(21,320)		0001
Written Cal/ISAP 500 INDEX/SN013S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/06/2031	1	2,028,479	90	107,712			(82,744)		(82,744)	(22,023)				(23,098)		0001
Written Cal/ISAP 500 INDEX/SN013S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/20/2025	06/20/2031	1	2,008,000	90	102,006			(80,693)		(80,693)	(21,639)				(22,949)		0001
Written Cal/ISAP 500 INDEX/SN017S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/08/2031	1	2,562,000	90	128,356			(135,614)		(135,614)	(30,813)				(29,888)		0001
Written Cal/ISAP 500 INDEX/SN0610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/08/2025	07/08/2031	1	1,490,147	90	69,590			(66,849)		(66,849)	(17,089)				(17,111)		0001
INDEX/SN0000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/22/2025	08/22/2031	1	3,513,000	90	191,107			(184,067)		(184,067)	(41,942)				(40,807)		0001
Written Cal/ISAP 500 INDEX/SN017S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2025	08/08/2031	1	2,801,000	90	124,848			(123,001)		(123,001)	(30,211)				(30,106)		0001
Written Cal/ISAP 500 INDEX/SN013S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/22/2025	09/22/2031	1	2,918,000	90	145,900			(161,759)		(161,759)	(36,049)				(34,161)		0001
INDEX/SN0000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/22/2025	07/22/2031	1	1,812,000	90	92,412			(83,752)		(83,752)	(21,273)				(20,882)		0001
Written Cal/ISAP 500 INDEX/SN013S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/07/2025	11/07/2031	1	3,069,000	90	168,795			(176,587)		(176,587)	(36,570)				(36,940)		0001
INDEX/SN0000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/08/2025	12/08/2031	1	2,578,000	90	134,572			(157,529)		(157,529)	(30,823)				(30,756)		0001
INDEX/SN0000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/21/2025	11/21/2031	1	1,763,000	90	100,315			(98,312)		(98,312)	(20,578)				(20,947)		0001
INDEX/SN017S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2031	1	3,321,000	90	191,542			(202,510)		(202,510)	(42,298)				(41,328)		0001
INDEX/SN017S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2031	1	2,888,000	90	143,400			(163,998)		(163,998)	(35,274)				(33,710)		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Written Cal / S&P 500 INDEX/SPW061065	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.12/22/2025	.12/22/2031	1	3,134,000	90	164,535			(198,326)		(198,326)	(38,125)				(37,515)		0001	
Written Cal / S&P 500 INDEX/SPW000064	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley Societe Generale SA	.11/24/2025	.11/21/2031	1	1,850,000	90	101,195	.....	.....	.....(103,254)	.....	.....(103,254)	(21,590)	.....	.....	.....	.....(21,980)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW000390	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1BXP4R0TD8PU41	.03/20/2026	.03/22/2032	1	1,080,000	4000	.....	172,568	.....	.....(172,298)	.....	.....(172,298)	270	.....	.....	.....	.....(13,206)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW000066	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	16JSLL3JDP3016NUZ34 Societe Generale SA	.01/22/2026	.01/22/2032	1	1,037,000	90	.....	54,339	.....	.....(71,403)	.....	.....(71,403)	(17,064)	.....	.....	.....	.....(12,505)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW00039R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1BXP4R0TD8PU41	.03/20/2026	.03/22/2032	1	1,350,000	5000	.....	44,207	.....	.....(45,476)	.....	.....(45,476)	(1,288)	.....	.....	.....	.....(16,508)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW061067	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.01/08/2026	.01/08/2032	1	3,026,000	90	154,326	.....	.....	.....(198,394)	.....	.....(198,394)	(44,068)	.....	.....	.....	.....(36,389)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW000068	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	16JSLL3JDP3016NUZ34 Societe Generale SA	.03/20/2026	.03/22/2032	1	1,465,000	90	.....	89,219	.....	.....(89,544)	.....	.....(89,544)	(325)	.....	.....	.....	.....(17,914)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW000067	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley Bank of America NA	.03/08/2026	.03/08/2032	1	1,514,000	90	.....	94,625	.....	.....(99,061)	.....	.....(99,061)	(4,436)	.....	.....	.....	.....(18,454)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW061068	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	.02/06/2026	.02/06/2032	1	2,106,000	90	.....	114,777	.....	.....(147,142)	.....	.....(147,142)	(32,365)	.....	.....	.....	.....(25,485)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW01705V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.05/22/2025	.05/22/2026	1	167,621	5257.81	5,481	.....	.....	.....(570)	.....	.....(570)	279	.....	.....	.....	.....(316)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW4218V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.04/22/2025	.04/22/2026	1	622,713	4230.21	15,007	.....	.....	.....(176)	.....	.....(176)	754	.....	.....	.....	.....(764)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW000581	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/06/2025	.06/08/2026	1	498,629	6000.36	11,688	.....	.....	.....(4,512)	.....	.....(4,512)	(1,193)	.....	.....	.....	.....(1,084)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW01705U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	.05/22/2025	.05/22/2026	1	980,487	4673.61	17,845	.....	.....	.....(1,758)	.....	.....(1,758)	1,160	.....	.....	.....	.....(1,850)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW4218S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.05/08/2025	.05/08/2026	1	121,310	5097.55	4,416	.....	.....	.....(220)	.....	.....(220)	236	.....	.....	.....	.....(196)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW00069P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	.06/20/2025	.06/22/2026	1	475,784	5371.06	15,388	.....	.....	.....(3,229)	.....	.....(3,229)	316	.....	.....	.....	.....(1,134)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW4219R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.06/06/2025	.06/08/2026	1	1,011,681	4800.29	16,693	.....	.....	.....(2,729)	.....	.....(2,729)	1,042	.....	.....	.....	.....(2,199)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW000690	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of Comm	.06/20/2025	.06/22/2026	1	143,635	4774.27	2,600	.....	.....	.....(495)	.....	.....(495)	122	.....	.....	.....	.....(342)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW00096B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.05/08/2025	.05/08/2026	1	44,448	5663.94	1,191	.....	.....	.....(107)	.....	.....(107)	36	.....	.....	.....	.....(72)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW19496	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	.04/08/2025	.04/08/2026	1	1,339,741	3986.22	38,317	.....	.....	.....(23)	.....	.....(23)	1,221	.....	.....	.....	.....(982)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW00096A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NIEB1BXP4R0TD8PU41	.05/08/2025	.05/08/2026	1	506,282	4531.15	10,125	.....	.....	.....(507)	.....	.....(507)	640	.....	.....	.....	.....(817)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW1949H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	.04/08/2025	.04/08/2026	1	604,005	4484.49	28,992	.....	.....	.....(24)	.....	.....(24)	849	.....	.....	.....	.....(447)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW4219S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.06/06/2025	.06/08/2026	1	460,356	5400.32	13,949	.....	.....	.....(2,587)	.....	.....(2,587)	459	.....	.....	.....	.....(1,001)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW4218W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.04/22/2025	.04/22/2026	1	207,666	4758.98	8,764	.....	.....	.....(122)	.....	.....(122)	363	.....	.....	.....	.....(255)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW42190	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.06/20/2025	.06/22/2026	1	1,087,675	5987.84	25,580	.....	.....	.....(10,386)	.....	.....(10,386)	(2,889)	.....	.....	.....	.....(2,993)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW00050S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/08/2025	.08/07/2026	1	296,003	5750.51	8,318	.....	.....	.....(5,129)	.....	.....(5,129)	(974)	.....	.....	.....	.....(880)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW00059P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/22/2025	.08/21/2026	1	1,075,770	5820.22	29,691	.....	.....	.....(21,971)	.....	.....(21,971)	(4,657)	.....	.....	.....	.....(3,967)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW4219B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.07/22/2025	.07/22/2026	1	812,308	5678.66	23,638	.....	.....	.....(11,354)	.....	.....(11,354)	(1,603)	.....	.....	.....	.....(2,260)	.....	0001	.....
Written Cal / S&P 500 INDEX/SPW42193	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.07/08/2025	.07/08/2026	1	677,528	4980.42	10,705	.....	.....	.....(3,553)	.....	.....(3,553)	183	.....	.....	.....	.....(1,764)	.....	0001	.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / S&P 500 INDEX/SPX00MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG Royal Bank of Canada	09/08/2025	09/08/2026	1	624,564	596.12	9,868	.....	.....	(6,929)	.....	(6,929)	.....	(1,055)	.....	.....	(2,074)	.....	0001
Written Cal / S&P 500 INDEX/SPX421S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3PH16C71XB11	07/08/2025	07/08/2026	1	532,566	5602.97	15,488	.....	.....	(5,883)	.....	(5,883)	.....	(480)	.....	.....	(1,387)	.....	0001
Written Cal / S&P 500 INDEX/SPX00MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	09/08/2025	09/08/2026	1	1,362,862	5945.64	38,978	.....	.....	(31,383)	.....	(31,383)	.....	(7,301)	.....	.....	(4,326)	.....	0001
Written Cal / S&P 500 INDEX/SPX0038I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	09/22/2025	09/22/2026	1	180,173	6024.38	5,405	.....	.....	(5,257)	.....	(5,257)	.....	(1,346)	.....	.....	(624)	.....	0001
Written Cal / S&P 500 INDEX/SPX013Z9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	08/22/2025	08/21/2026	1	781,825	5173.53	11,962	.....	.....	(7,630)	.....	(7,630)	.....	(625)	.....	.....	(2,447)	.....	0001
Written Cal / S&P 500 INDEX/SPX005Q8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE81BXP40TD8PU41	08/08/2025	08/07/2026	1	501,685	5111.56	7,826	.....	.....	(4,090)	.....	(4,090)	.....	(360)	.....	.....	(1,491)	.....	0001
Written Cal / S&P 500 INDEX/SPX0038L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	09/22/2025	09/22/2026	1	945,225	5855	5,765	.....	.....	(4,796)	.....	(4,796)	.....	(872)	.....	.....	(1,195)	.....	0001
Written Cal / S&P 500 INDEX/SPX013IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA Societe Generale SA	07/22/2025	07/22/2026	1	71,555	5047.7	1,159	.....	.....	(477)	.....	(477)	.....	(9)	.....	.....	(199)	.....	0001
Written Cal / S&P 500 INDEX/SPX009.S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE81BXP40TD8PU41	12/08/2025	12/08/2026	1	1,061,449	6161.86	35,559	.....	.....	(43,944)	.....	(43,944)	.....	(11,630)	.....	.....	(4,410)	.....	0001
Written Cal / S&P 500 INDEX/SPX009R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2026	1	562,858	5502.79	9,625	.....	.....	(12,821)	.....	(12,821)	.....	(2,859)	.....	.....	(2,403)	.....	0001
Written Cal / S&P 500 INDEX/SPX009.S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2026	1	1,105,318	5477.21	20,891	.....	.....	(23,579)	.....	(23,579)	.....	(5,180)	.....	.....	(4,592)	.....	0001
Written Cal / S&P 500 INDEX/SPX009S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	11/21/2025	11/20/2026	1	610,497	5282.39	13,370	.....	.....	(10,558)	.....	(10,558)	.....	(2,168)	.....	.....	(2,444)	.....	0001
Written Cal / S&P 500 INDEX/SPX0E1LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC Societe Generale SA	11/07/2025	11/06/2026	1	846,080	5383.04	16,688	.....	.....	(15,054)	.....	(15,054)	.....	(3,164)	.....	.....	(3,284)	.....	0001
Written Cal / S&P 500 INDEX/SPX00532	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE81BXP40TD8PU41	10/22/2025	10/22/2026	1	1,076,982	6029.46	36,187	.....	.....	(35,179)	.....	(35,179)	.....	(9,033)	.....	.....	(4,036)	.....	0001
Written Cal / S&P 500 INDEX/SPX019S3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNFAST BANKS INC	12/22/2025	12/22/2026	1	719,897	6678.49	4,264	.....	.....	(6,214)	.....	(6,214)	.....	(1,771)	.....	.....	(768)	.....	0001
Written Cal / S&P 500 INDEX/SPX009R3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/08/2025	10/08/2026	1	1,061,272	5402.98	19,103	.....	.....	(16,777)	.....	(16,777)	.....	(3,309)	.....	.....	(3,839)	.....	0001
Written Cal / S&P 500 INDEX/SPX140ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/27/2025	05/15/2026	1	50,005,000	6850	686,795	.....	.....	(1,384,370)	.....	(1,384,370)	.....	(682,340)	.....	.....	(87,789)	.....	0001
Written Cal / S&P 500 INDEX/SPX009R4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/08/2025	10/08/2026	1	578,708	6078.35	18,403	.....	.....	(18,875)	.....	(18,875)	.....	(4,956)	.....	.....	(2,083)	.....	0001
Written Cal / S&P 500 INDEX/SPX00234	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/22/2025	12/22/2026	1	310,535	6190.64	9,596	.....	.....	(13,553)	.....	(13,553)	.....	(3,615)	.....	.....	(1,325)	.....	0001
Written Cal / S&P 500 INDEX/SPX02158C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada Societe Generale SA	11/07/2025	11/06/2026	1	394,771	6055.92	13,669	.....	.....	(13,904)	.....	(13,904)	.....	(3,649)	.....	.....	(1,532)	.....	0001
Written Cal / S&P 500 INDEX/SPX00531	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NBE81BXP40TD8PU41	10/22/2025	10/22/2026	1	1,162,216	5399.52	22,198	.....	.....	(18,830)	.....	(18,830)	.....	(3,700)	.....	.....	(4,355)	.....	0001
Written Cal / S&P 500 INDEX/SPX009SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	11/21/2025	11/20/2026	1	67,464	5942.69	2,550	.....	.....	(2,257)	.....	(2,257)	.....	(577)	.....	.....	(270)	.....	0001
Written Cal / S&P 500 INDEX/SPX0E17SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	103,332	6832.3	2,532	.....	.....	(3,662)	.....	(3,662)	.....	(1,131)	.....	.....	(479)	.....	0001
Written Cal / S&P 500 INDEX/SPX0049H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/22/2026	01/22/2027	1	1,185,685	6222.02	37,230	.....	.....	(55,554)	.....	(55,554)	.....	(18,324)	.....	.....	(5,346)	.....	0001
Written Cal / S&P 500 INDEX/SPX007S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/06/2026	02/08/2027	1	693,708	5545.84	13,250	.....	.....	(18,329)	.....	(18,329)	.....	(5,079)	.....	.....	(3,217)	.....	0001
Written Cal / S&P 500 INDEX/SPX0F17S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	123,483	6218.56	4,519	.....	.....	(6,369)	.....	(6,369)	.....	(1,850)	.....	.....	(614)	.....	0001
Written Cal / S&P 500 INDEX/SPX0F168Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	937,569	5655.83	40,034	.....	.....	(38,024)	.....	(38,024)	.....	2,010	.....	.....	(4,630)	.....	0001
Written Cal / S&P 500 INDEX/SPX0F1768X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	874,730	5265.18	21,781	.....	.....	(20,207)	.....	(20,207)	.....	1,574	.....	.....	(4,319)	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Cal / S&P 500 INDEX/SP02US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/06/2026	03/08/2027	1	186,750	6066.02		7,321		(8,481)		(8,481)	(1,161)						0001	
Written Cal / S&P 500 INDEX/SP002S66	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/08/2026	01/08/2027	1	132,863	5537.17		2,338		(3,228)		(3,228)	(889)						0001	
Written Cal / S&P 500 INDEX/SP002S67	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/08/2026	01/08/2027	1	468,138	6229.31		15,459		(22,352)		(22,352)	(6,893)					(2,140)	0001	
Written Cal / S&P 500 INDEX/SP002SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/22/2026	01/22/2027	1	602,020	5530.68		10,535		(15,004)		(15,004)	(4,469)					(2,715)	0001	
Written Cal / S&P 500 INDEX/SPX00981	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	02/20/2026	02/22/2027	1	1,243,914	5527.61		24,629		(33,496)		(33,496)	(8,867)					(5,896)	0001	
Written Cal / S&P 500 INDEX/SPX007S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	02/06/2026	02/08/2027	1	751,450	6239.07		25,474		(36,605)		(36,605)	(11,131)					(3,485)	0001	
Written Cal / S&P 500 INDEX/SP02USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/06/2026	03/08/2027	1	735,065	5392.02		18,241		(19,940)		(19,940)	(1,700)					(3,838)	0001	
Written Cal / S&P 500 INDEX/SP02USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/08/2026	01/08/2027	1	114,430	6821.46		2,735		(4,003)		(4,003)	(1,268)					(504)	0001	
Written Cal / S&P 500 INDEX/SP02USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/22/2024	05/22/2026	1	68,466	4776.31	2,424			(141)		(141)	102					(129)	0001	
Written Cal / S&P 500 INDEX/SP02USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/08/2024	05/08/2026	1	50,018	4150.14	1,070			(36)		(36)	57					(81)	0001	
Written Cal / S&P 500 INDEX/SP02USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/07/2024	06/08/2026	1	122,914	4277.59	2,446			(223)		(223)	112					(267)	0001	
Written Cal / S&P 500 INDEX/SP02US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/22/2024	05/22/2026	1	239,853	4245.61	4,989			(291)		(291)	264					(453)	0001	
Written Cal / S&P 500 INDEX/SPX13USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/21/2024	06/22/2026	1	228,158	4371.7	4,837			(587)		(587)	143					(544)	0001	
Written Cal / S&P 500 INDEX/SP02USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/08/2024	05/08/2026	1	735,824	4688.9	29,133			(974)		(974)	1,247					(1,281)	0001	
Written Cal / S&P 500 INDEX/SP02USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/07/2024	06/08/2026	1	175,621	4812.29	6,059			(538)		(538)	204					(382)	0001	
Written Cal / S&P 500 INDEX/SPX13US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/21/2024	06/22/2026	1	254,954	4918.16	9,102			(1,131)		(1,131)	192					(608)	0001	
Written Cal / S&P 500 INDEX/SPX2123E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/08/2024	08/07/2026	1	74,638	4255.45	2,082			(332)		(332)	1					(222)	0001	
Written Cal / S&P 500 INDEX/SPX21588	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/06/2024	09/08/2026	1	519,837	4867.58	24,640			(4,995)		(4,995)	(567)					(1,726)	0001	
Written Cal / S&P 500 INDEX/SP002SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/08/2024	09/08/2026	1	134,795	4262.74	3,923			(804)		(804)	(71)					(448)	0001	
Written Cal / S&P 500 INDEX/SP002USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/20/2024	09/22/2026	1	24,616	5132.3	1,078			(317)		(317)	(49)					(85)	0001	
Written Cal / S&P 500 INDEX/SPX2138L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/22/2024	08/21/2026	1	113,953	5013.58	4,809			(1,088)		(1,088)	(111)					(357)	0001	
Written Cal / S&P 500 INDEX/SPX139S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/22/2024	07/22/2026	1	29,477	4451.53	651			(125)		(125)	3					(82)	0001	
Written Cal / S&P 500 INDEX/SPX139SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/08/2024	07/08/2026	1	13,783	5015.57	487			(84)		(84)	4					(36)	0001	
Written Cal / S&P 500 INDEX/SP002USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/20/2024	09/22/2026	1	20,595	4562.04	558			(155)		(155)	(18)					(71)	0001	
Written Cal / S&P 500 INDEX/SPX2123F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/08/2024	08/07/2026	1	105,504	4787.38	4,882			(750)		(750)	(32)					(314)	0001	
Written Cal / S&P 500 INDEX/SPX21189	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/22/2024	07/22/2026	1	286,381	5007.97	11,159			(2,143)		(2,143)	(35)					(630)	0001	
Written Cal / S&P 500 INDEX/SPX21FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/20/2024	12/22/2026	1	319,587	5337.77	13,135			(7,182)		(7,182)	(1,330)					(1,364)	0001	
Written Cal / S&P 500 INDEX/SPX0394SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/06/2024	12/08/2026	1	541,836	4872.22	12,733			(7,298)		(7,298)	(1,328)					(2,251)	0001	
Written Cal / S&P 500 INDEX/SP02US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/06/2026	03/08/2027	1	186,750	6066.02		7,321		(8,481)		(8,481)	(1,161)						0001	
Written Cal / S&P 500 INDEX/SP002S66	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/08/2026	01/08/2027	1	132,863	5537.17		2,338		(3,228)		(3,228)	(889)						0001	
Written Cal / S&P 500 INDEX/SP002S67	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/08/2026	01/08/2027	1	468,138	6229.31		15,459		(22,352)		(22,352)	(6,893)					(2,140)	0001	
Written Cal / S&P 500 INDEX/SP002SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/22/2026	01/22/2027	1	602,020	5530.68		10,535		(15,004)		(15,004)	(4,469)					(2,715)	0001	
Written Cal / S&P 500 INDEX/SPX00981	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	02/20/2026	02/22/2027	1	1,243,914	5527.61		24,629		(33,496)		(33,496)	(8,867)					(5,896)	0001	
Written Cal / S&P 500 INDEX/SPX007S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	02/06/2026	02/08/2027	1	751,450	6239.07		25,474		(36,605)		(36,605)	(11,131)					(3,485)	0001	
Written Cal / S&P 500 INDEX/SP02USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/06/2026	03/08/2027	1	735,065	5392.02		18,241		(19,940)		(19,940)	(1,700)					(3,838)	0001	
Written Cal / S&P 500 INDEX/SP02USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/08/2026	01/08/2027	1	114,430	6821.46		2,735		(4,003)		(4,003)	(1,268)					(504)	0001	
Written Cal / S&P 500 INDEX/SP02USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/22/2024	05/22/2026	1	68,466	4776.31	2,424			(141)		(141)	102					(129)	0001	
Written Cal / S&P 500 INDEX/SP02USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/08/2024	05/08/2026	1	50,018	4150.14	1,070			(36)		(36)	57					(81)	0001	
Written Cal / S&P 500 INDEX/SP02USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/07/2024	06/08/2026	1	122,914	4277.59	2,446			(223)		(223)	112					(267)	0001	
Written Cal / S&P 500 INDEX/SP02US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/22/2024	05/22/2026	1	239,853	4245.61	4,989			(291)		(291)	264					(453)	0001	
Written Cal / S&P 500 INDEX/SPX13USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/21/2024	06/22/2026	1	228,158	4371.7	4,837			(587)		(587)	143					(544)	0001	
Written Cal / S&P 500 INDEX/SP02USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	05/08/2024	05/08/2026	1	735,824	4688.9	29,133			(974)		(974)	1,247					(1,281)	0001	
Written Cal / S&P 500 INDEX/SP02USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/07/2024	06/08/2026	1	175,621	4812.29	6,059			(538)		(538)	204					(382)	0001	
Written Cal / S&P 500 INDEX/SPX13US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/21/2024	06/22/2026	1	254,954	4918.16	9,102			(1,131)		(1,131)	192					(608)	0001	
Written Cal / S&P 500 INDEX/SPX2123E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/08/2024	08/07/2026	1	74,638	4255.45	2,082			(332)		(332)	1					(222)	0001	
Written Cal / S&P 500 INDEX/SPX21588	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/06/2024	09/08/2026	1	519,837	4867.58	24,640			(4,995)		(4,995)	(567)					(1,726)	0001	
Written Cal / S&P 500 INDEX/SP002SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/08/2024	09/08/2026	1	134,795	4262.74	3,923			(804)		(804)	(71)					(448)	0001	
Written Cal / S&P 500 INDEX/SP002USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/20/2024	09/22/2026	1	24,616	5132.3	1,078			(317)		(317)	(49)					(85)	0001	
Written Cal / S&P 500 INDEX/SPX2138L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/22/2024	08/21/2026	1	113,953	5013.58	4,809			(1,088)		(1,088)	(111)					(357)	0001	
Written Cal / S&P 500 INDEX/SPX139S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/22/2024	07/22/2026	1	29,477	4451.53	651			(125)		(125)	3					(82)	0001	
Written Cal / S&P 500 INDEX/SPX139SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/08/2024	07/08/2026	1	13,783	5015.57	487			(84)		(84)	4					(36)	0001	
Written Cal / S&P 500 INDEX/SP002USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/20/2024	09/22/2026	1	20,595	4562.04	558			(155)		(155)	(18)					(71)	0001	
Written Cal / S&P 500 INDEX/SPX2123F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/08/2024	08/07/2026	1	105,504	4787.38	4,882			(750)		(750)	(32)					(314)	0001	
Written Cal / S&P 500 INDEX/SPX21189	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/22/2024	07/22/2026	1	286,381	5007.97	11,159			(2,143)		(2,143)	(35)					(630)	0001	
Written Cal / S&P 500 INDEX/SPX21FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/20/2024	12/22/2026	1	3															

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Call/SP 500 INDEX/SPW2US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/22/2024	11/20/2026	1	214,810	5372.41	8,313			(4,479)		(4,479)	(948)				(860)	0001	
Written Call/SP 500 INDEX/SPW2US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/22/2024	11/20/2026	1	131,186	4775.47	3,070			(1,563)		(1,563)	(272)				(525)	0001	
Written Call/SP 500 INDEX/SPW0515E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/08/2024	11/06/2026	1	40,005	4796.43	928			(449)		(449)	(74)				(155)	0001	
Written Call/SP 500 INDEX/SPW0515F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/08/2024	11/06/2026	1	38,410	5395.99	1,475			(770)		(770)	(158)				(149)	0001	
Written Call/SP 500 INDEX/SPW815SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/22/2024	10/22/2026	1	85,301	5266.08	3,549			(1,562)		(1,562)	(465)				(320)	0001	
Written Call/SP 500 INDEX/SPW815SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/22/2024	10/22/2026	1	23,404	4680.96	606			(234)		(234)	(70)				(88)	0001	
Written Call/SP 500 INDEX/SPW2DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/06/2024	12/08/2026	1	39,251	5481.24	1,519			(943)		(943)	(209)				(163)	0001	
Written Call/SP 500 INDEX/SPW2IN6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/21/2025	02/22/2027	1	86,323	4810.5	2,201			(1,409)		(1,409)	(264)				(409)	0001	
Written Call/SP 500 INDEX/SPW0535V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/07/2025	03/08/2027	1	355,132	5193.18	16,407			(8,770)		(8,770)	(1,802)				(1,719)	0001	
Written Call/SP 500 INDEX/SPW2K9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/22/2025	01/22/2027	1	19,382	5477.73	775			(520)		(520)	(113)				(87)	0001	
Written Call/SP 500 INDEX/SPW05559	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/21/2025	03/22/2027	1	6,071	5100.8	270			(146)		(146)	(29)				(30)	0001	
Written Call/SP 500 INDEX/SPW2NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/21/2025	02/22/2027	1	24,884	5411.82	1,050			(688)		(688)	(148)				(118)	0001	
Written Call/SP 500 INDEX/SPW2MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/07/2025	02/08/2027	1	33,107	4820.79	818			(522)		(522)	(96)				(154)	0001	
Written Call/SP 500 INDEX/SPW0555K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/06/2025	06/08/2027	1	369,954	5400.32	17,203			(12,600)		(12,600)	(2,539)				(2,017)	0001	
Written Call/SP 500 INDEX/SPW05NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/07/2027	1	46,902	4531.15	1,548			(776)		(776)	(137)				(246)	0001	
Written Call/SP 500 INDEX/SPW2USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/08/2025	04/08/2027	1	472,716	3966.22	17,916			(5,441)		(5,441)	(929)				(2,389)	0001	
Written Call/SP 500 INDEX/SPW05NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/07/2027	1	46,680	5097.55	2,479			(1,234)		(1,234)	(238)				(245)	0001	
Written Call/SP 500 INDEX/SPW2SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/22/2025	04/22/2027	1	8,739	4758.98	507			(182)		(182)	(34)				(45)	0001	
Written Call/SP 500 INDEX/SPW151SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/22/2025	05/21/2027	1	108,579	5257.81	5,190			(3,288)		(3,288)	(642)				(580)	0001	
Written Call/SP 500 INDEX/SPW2US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/08/2025	04/08/2027	1	217,495	4484.49	12,941			(3,718)		(3,718)	(678)				(1,099)	0001	
Written Call/SP 500 INDEX/SPW2WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/20/2025	06/22/2027	1	612,918	5371.06	29,849			(20,880)		(20,880)	(4,087)				(3,395)	0001	
Written Call/SP 500 INDEX/SPW05NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/06/2027	1	104,983	5111.56	2,982			(2,909)		(2,909)	(515)				(610)	0001	
Written Call/SP 500 INDEX/SPW05NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2025	07/22/2027	1	96,751	5047.7	2,796			(2,522)		(2,522)	(449)				(554)	0001	
Written Call/SP 500 INDEX/SPW05N1E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BSF AG	09/08/2025	09/08/2027	1	481,306	5845.64	22,621			(24,184)		(24,184)	(4,888)				(2,889)	0001	
Written Call/SP 500 INDEX/SPW05NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2025	08/20/2027	1	148,480	5173.53	4,215			(4,400)		(4,400)	(776)				(881)	0001	
Written Call/SP 500 INDEX/SPW05NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2025	08/06/2027	1	57,309	5750.51	2,590			(2,612)		(2,612)	(524)				(333)	0001	
Written Call/SP 500 INDEX/SPW05NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2025	07/22/2027	1	12,512	5678.66	578			(537)		(537)	(109)				(72)	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Cal / S&P 500 INDEX/S&P00093C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	11/21/2025	11/22/2027	1	48,500	5942.69	2,818			(2,758)		(2,758)	(518)					(311)	0001	
Written Cal / S&P 500 INDEX/S&P000936	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG Societe Generale SA	10/08/2025	10/08/2027	1	55,091	5402.98	1,796			(1,993)		(1,993)	(366)					(340)	0001	
Written Cal / S&P 500 INDEX/S&P000933	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41	12/08/2025	12/08/2027	1	127,350	6161.86	6,801			(8,120)		(8,120)	(1,494)					(828)	0001	
Written Cal / S&P 500 INDEX/S&P000934	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41	10/22/2025	10/22/2027	1	151,686	6029.46	7,984			(8,715)		(8,715)	(1,660)					(948)	0001	
Written Cal / S&P 500 INDEX/S&P000933	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41	10/22/2025	10/22/2027	1	315,408	5589.52	10,755			(11,234)		(11,234)	(1,922)					(1,971)	0001	
Written Cal / S&P 500 INDEX/S&P000941	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/21/2026	01/21/2028	1	173,845	5530.68	5,720			(7,524)		(7,524)	(1,804)					(1,170)	0001	
Written Cal / S&P 500 INDEX/S&P00075A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/06/2026	02/08/2028	1	275,854	6239.07	15,117			(19,049)		(19,049)	(3,933)					(1,881)	0001	
Written Cal / S&P 500 INDEX/S&P00098K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	02/20/2026	02/22/2028	1	37,194	6218.56	2,064			(2,567)		(2,567)	(503)					(256)	0001	
Written Cal / S&P 500 INDEX/S&P00098J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG Societe Generale SA	02/20/2026	02/22/2028	1	595,962	5527.61	21,335			(26,466)		(26,466)	(5,130)					(4,106)	0001	
Written Cal / S&P 500 INDEX/RTY005098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41	05/08/2025	05/08/2026	1	42,633	1823.77	1,880			(77)		(77)	97					(69)	0001	
Written Cal / S&P 500 INDEX/RTY015037	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	1700UBSJ/9T8/KCS/06	04/22/2025	04/22/2026	1	114,960	1701.25	5,691			(56)		(56)	398					(141)	0001	
Written Cal / S&P 500 INDEX/RTY00509C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41	06/06/2025	06/08/2026	1	295,909	1919.02	11,274			(1,583)		(1,583)	594					(643)	0001	
Written Cal / S&P 500 INDEX/RTY02108E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7P3U3PH1GCT1XB11	04/08/2025	04/08/2026	1	207,226	1894.64	11,874			(71)		(71)	181					(153)	0001	
Written Cal / S&P 500 INDEX/RTY015098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/08/2025	07/08/2026	1	86,129	2005.86	3,359			(603)		(603)	350					(224)	0001	
Written Cal / S&P 500 INDEX/RTY00509D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41	09/22/2025	09/22/2026	1	4,358	2217	172			(143)		(143)	(12)					(15)	0001	
Written Cal / S&P 500 INDEX/RTY02109F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	08/08/2025	08/07/2026	1	152,172	1986.58	5,783			(2,179)		(2,179)	13					(452)	0001	
Written Cal / S&P 500 INDEX/RTY000059	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	21G119DL770X04C3ZE78	08/22/2025	08/21/2026	1	246,336	2125.75	9,410			(5,630)		(5,630)	(388)					(771)	0001	
Written Cal / S&P 500 INDEX/RTY01509B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/08/2025	09/08/2026	1	517,713	2155.4	19,673			(13,267)		(13,267)	88					(1,719)	0001	
Written Cal / S&P 500 INDEX/RTY015099	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	1700UBSJ/9T8/KCS/06	07/22/2025	07/22/2026	1	349,273	2023.88	13,761			(3,928)		(3,928)	553					(972)	0001	
Written Cal / S&P 500 INDEX/RTY00509H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2026	1	139,164	2206.4	5,988			(4,979)		(4,979)	(491)					(521)	0001	
Written Cal / S&P 500 INDEX/RTY01709A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41	12/08/2025	12/08/2026	1	476,649	2268.88	20,496			(22,059)		(22,059)	(2,300)					(1,980)	0001	
Written Cal / S&P 500 INDEX/RTY00509F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/21/2025	11/20/2026	1	36,588	2132.63	1,716			(1,251)		(1,251)	(116)					(146)	0001	
Written Cal / S&P 500 INDEX/RTY00005A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/06/2026	1	85,458	2189.54	3,769			(3,093)		(3,093)	(395)					(322)	0001	
Written Cal / S&P 500 INDEX/RTY00509E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41	10/08/2025	10/08/2026	1	150,600	2235.59	6,175			(5,472)		(5,472)	(495)					(545)	0001	
Written Cal / S&P 500 INDEX/RTY00005A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	12/22/2025	12/22/2026	1	187,582	2302.9	7,503			(9,536)		(9,536)	(979)					(801)	0001	
Written Cal / S&P 500 INDEX/RTY00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/08/2026	01/08/2027	1	41,453	2343.51		1,683		(2,330)		(2,330)	(647)					(183)	0001	
Written Cal / S&P 500 INDEX/RTY00509L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	02NNEB1B/P4R0TD8PU41	02/06/2026	02/08/2027	1	343,485	2403.3	15,045			(22,281)		(22,281)	(7,236)					(1,583)	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Call/RTY INDEX/SP100068B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/22/2026	01/22/2027	1	73,960	2446.89		3,062		(5,043)		(5,043)	(1,981)				(334)		0001
Written Call/RTY INDEX/SP1000706F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	102,660	2194.61		5,667		(5,063)		(5,063)	604				(507)		0001
Written Call/RTY INDEX/RT100706C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2027	1	29,717	2397.4		1,373		(1,949)		(1,949)	(576)				(141)		0001
Written Call/RTY INDEX/RT100706E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2027	1	243,214	2272.77		12,404		(13,298)		(13,298)	(894)				(1,177)		0001
Written Call/SP500 INDEX/SP150K51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/22/2022	04/21/2028	1	613,276	3417.42	66,851			(13,148)		(13,148)	(1,595)				(5,837)		0001
Written Call/SP500 INDEX/SP150K52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/22/2022	04/21/2028	1	630,298	3844.6	69,018			(14,108)		(14,108)	(1,914)				(4,524)		0001
Written Call/SP500 INDEX/SP62163H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/22/2020	09/22/2026	1	318,421	2652.46	42,095			(869)		(869)	(55)				(1,102)		0001
Written Call/SP500 INDEX/SP6211SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/06/2020	11/06/2026	1	386,193	2807.55	46,984			(1,455)		(1,455)	(187)				(1,485)		0001
Written Call/SP500 INDEX/SP171519	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SANTUST BANKS INC	08/25/2020	08/21/2026	1	215,106	2718	26,825			(93)		(93)	(9)				(673)		0001
Written Call/SP500 INDEX/SP172136	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/22/2021	12/22/2027	1	1,556,420	3757.25	160,467			(25,560)		(25,560)	(3,178)				(10,232)		0001
Written Call/SP500 INDEX/SP90054E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/20/2020	11/20/2026	1	1,300,083	2946.03	160,300			(5,335)		(5,335)	(630)				(5,205)		0001
Written Call/SP500 INDEX/SP90055D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2020	12/08/2026	1	246,735	2981.8	29,608			(1,149)		(1,149)	(149)				(1,025)		0001
Written Call/SP500 INDEX/SP90057S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2021	01/22/2027	1	296,798	3073.18	37,898			(1,731)		(1,731)	(264)				(1,346)		0001
Written Call/SP500 INDEX/SP90057SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/08/2021	02/08/2027	1	824,829	3132.47	105,496			(5,221)		(5,221)	(845)				(3,825)		0001
Written Call/SP500 INDEX/SP90057S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/22/2021	02/22/2027	1	188,730	3101.2	23,950			(1,234)		(1,234)	(207)				(895)		0001
Written Call/SP500 INDEX/SP90058S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/08/2021	03/08/2027	1	372,510	3057.08	43,733			(2,495)		(2,495)	(428)				(1,803)		0001
Written Call/SP500 INDEX/SP900583	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/22/2021	03/22/2027	1	541,336	3152.47	61,333			(3,974)		(3,974)	(696)				(2,673)		0001
Written Call/SP500 INDEX/SP90058U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2021	04/08/2027	1	223,242	3277.74	23,597			(1,813)		(1,813)	(314)				(1,128)		0001
Written Call/SP500 INDEX/SP90059F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/22/2021	04/22/2027	1	300,065	3307.98	32,197			(2,550)		(2,550)	(433)				(1,545)		0001
Written Call/SP500 INDEX/SP90059P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/07/2021	05/07/2027	1	208,065	3386.08	22,159			(1,900)		(1,900)	(319)				(1,092)		0001
Written Call/SP500 INDEX/SP90059N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/21/2021	05/21/2027	1	444,194	3324.69	47,751			(4,077)		(4,077)	(679)				(2,371)		0001
Written Call/SP500 INDEX/SP90059T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/08/2021	06/08/2027	1	1,554,573	3381.81	165,873			(15,192)		(15,192)	(2,509)				(8,476)		0001
Written Call/SP500 INDEX/SP90059S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/22/2021	06/22/2027	1	1,181,513	3397.15	124,788			(11,952)		(11,952)	(1,951)				(6,545)		0001
Written Call/SP500 INDEX/SP90059D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/08/2021	07/08/2027	1	1,239,486	3456.66	135,600			(13,275)		(13,275)	(2,110)				(6,989)		0001
Written Call/SP500 INDEX/SP90059B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2021	07/22/2027	1	866,613	3493.98	94,276			(9,610)		(9,610)	(1,492)				(4,913)		0001
Written Call/SP500 INDEX/SP900593	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/06/2021	08/06/2027	1	471,641	3549.22	50,843			(5,568)		(5,568)	(843)				(2,741)		0001
Written Call/SP500 INDEX/SP900595	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/20/2021	08/20/2027	1	1,110,597	3555.94	123,054			(13,496)		(13,496)	(1,999)				(6,545)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / S&P 500 INDEX / SP9005D0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	08/24/2021	08/20/2027	1	200,155	3553	21,667	.....	.....	.....(2,432)	.....	.....(2,432)	(360)	.....	.....	.....	.....(1,179)	.....	0001
Written Cal / S&P 500 INDEX / SP9003G4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	09/22/2021	09/22/2027	1	400,687	3516.51	45,588	.....	.....	.....(5,056)	.....	.....(5,056)	(712)	.....	.....	.....	.....(2,487)	.....	0001
Written Cal / S&P 500 INDEX / SP9006G6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/08/2021	10/08/2027	1	520,135	3513.07	59,095	.....	.....	.....(6,727)	.....	.....(6,727)	(921)	.....	.....	.....	.....(3,210)	.....	0001
Written Cal / S&P 500 INDEX / SP9005G0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	10/22/2021	10/22/2027	1	762,781	3635.92	80,016	.....	.....	.....(10,717)	.....	.....(10,717)	(1,444)	.....	.....	.....	.....(4,766)	.....	0001
Written Cal / S&P 500 INDEX / SP9009FV	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	11/09/2021	11/09/2027	1	345,317	3761	36,846	.....	.....	.....(5,291)	.....	.....(5,291)	(702)	.....	.....	.....	.....(2,190)	.....	0001
Written Cal / S&P 500 INDEX / SP9005SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	12/08/2021	12/08/2027	1	1,216,386	3760.97	126,504	.....	.....	.....(19,543)	.....	.....(19,543)	(2,485)	.....	.....	.....	.....(7,907)	.....	0001
Written Cal / S&P 500 INDEX / SP9005IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	01/07/2022	01/07/2028	1	400,781	3741.62	40,319	.....	.....	.....(6,669)	.....	.....(6,669)	(652)	.....	.....	.....	.....(2,668)	.....	0001
Written Cal / S&P 500 INDEX / SP9005I55	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	01/25/2022	01/21/2028	1	400,216	3518	41,706	.....	.....	.....(6,092)	.....	.....(6,092)	(778)	.....	.....	.....	.....(2,893)	.....	0001
Written Cal / S&P 500 INDEX / SP9005I96	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	02/08/2022	02/08/2028	1	25,259	3617.23	2,392	.....	.....	.....(414)	.....	.....(414)	(54)	.....	.....	.....	.....(172)	.....	0001
Written Cal / S&P 500 INDEX / SP9005I98	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	02/22/2022	02/22/2028	1	285,082	3443.81	27,967	.....	.....	.....(4,390)	.....	.....(4,390)	(576)	.....	.....	.....	.....(1,964)	.....	0001
Written Cal / S&P 500 INDEX / SP9005I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	03/08/2022	03/08/2028	1	333,214	3386.56	34,421	.....	.....	.....(4,995)	.....	.....(4,995)	(665)	.....	.....	.....	.....(2,320)	.....	0001
Written Cal / S&P 500 INDEX / SP9005I98	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	03/08/2022	03/08/2028	1	2,215,751	3753.63	303,115	.....	.....	.....(45,501)	.....	.....(45,501)	(6,126)	.....	.....	.....	.....(15,430)	.....	0001
Written Cal / S&P 500 INDEX / SP9005Z9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	03/22/2022	03/22/2028	1	900,344	3609.29	77,790	.....	.....	.....(15,669)	.....	.....(15,669)	(2,124)	.....	.....	.....	.....(6,391)	.....	0001
Written Cal / S&P 500 INDEX / SP9005Z90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	03/22/2022	03/22/2028	1	393,990	4060.45	45,821	.....	.....	.....(9,579)	.....	.....(9,579)	(1,325)	.....	.....	.....	.....(2,771)	.....	0001
Written Cal / S&P 500 INDEX / SP902ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	12/08/2023	12/07/2029	1	484,792	3693.5	27,391	.....	.....	.....(14,532)	.....	.....(14,532)	(2,412)	.....	.....	.....	.....(4,657)	.....	0001
Written Cal / S&P 500 INDEX / SP902ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Royal Bank of Canada	12/08/2023	12/07/2029	1	379,826	4143.93	29,323	.....	.....	.....(15,540)	.....	.....(15,540)	(2,614)	.....	.....	.....	.....(3,648)	.....	0001
Written Cal / S&P 500 INDEX / SP9005I92	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	04/08/2022	04/07/2028	1	460,961	3590.62	38,029	.....	.....	.....(8,130)	.....	.....(8,130)	(1,116)	.....	.....	.....	.....(3,277)	.....	0001
Written Cal / S&P 500 INDEX / SP9005I93	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	04/08/2022	04/07/2028	1	1,539,370	4039.45	168,869	.....	.....	.....(37,813)	.....	.....(37,813)	(5,275)	.....	.....	.....	.....(10,944)	.....	0001
Written Cal / S&P 500 INDEX / SP9005Z9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/06/2022	05/08/2028	1	48,488	3298.67	3,979	.....	.....	.....(776)	.....	.....(776)	(109)	.....	.....	.....	.....(352)	.....	0001
Written Cal / S&P 500 INDEX / SP9005I94	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/06/2022	05/08/2028	1	550,133	3711.01	60,019	.....	.....	.....(11,990)	.....	.....(11,990)	(1,681)	.....	.....	.....	.....(3,993)	.....	0001
Written Cal / S&P 500 INDEX / SP9005I96	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/20/2022	05/22/2028	1	443,768	3121.09	38,830	.....	.....	.....(6,687)	.....	.....(6,687)	(952)	.....	.....	.....	.....(3,250)	.....	0001
Written Cal / S&P 500 INDEX / SP9005I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	05/20/2022	05/22/2028	1	234,495	3511.22	27,225	.....	.....	.....(4,754)	.....	.....(4,754)	(673)	.....	.....	.....	.....(1,717)	.....	0001
Written Cal / S&P 500 INDEX / SP9005I98	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/22/2022	06/22/2028	1	687,775	3007.91	56,260	.....	.....	.....(10,242)	.....	.....(10,242)	(1,498)	.....	.....	.....	.....(5,135)	.....	0001
Written Cal / S&P 500 INDEX / SP9005I99	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	06/22/2022	06/22/2028	1	1,180,444	3393.9	128,196	.....	.....	.....(23,474)	.....	.....(23,474)	(3,399)	.....	.....	.....	.....(8,814)	.....	0001
Written Cal / S&P 500 INDEX / SP9005I90	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	07/08/2022	07/07/2028	1	126,892	3119.5	10,101	.....	.....	.....(2,023)	.....	.....(2,023)	(299)	.....	.....	.....	.....(956)	.....	0001
Written Cal / S&P 500 INDEX / SP9005I9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Societe Generale SA	07/08/2022	07/07/2028	1	203,378	3509.44	21,843			(4,351)		(4,351)	(630)				(1,530)		0001

SCHEDULE DB - PART A - SECTION 1

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Written Cal / S&P 500 INDEX/SP/A05587	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.07/22/2022	.07/21/2028	1	440,148	3169.3	38,469			7,308		(1,066)					(3,345)		0001
Written Cal / S&P 500 INDEX/SP/A05588	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.07/22/2022	.07/21/2028	1	1,485,103	3565.47	172,420			(33,148)		(4,857)					(11,285)		0001
Written Cal / S&P 500 INDEX/SP/A0558T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.08/08/2022	.08/08/2028	1	314,286	3312.05	26,871			(5,684)		(649)					(2,414)		0001
Written Cal / S&P 500 INDEX/SP/A0558U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.08/08/2022	.08/08/2028	1	1,072,813	3726.05	122,408			(26,263)		(3,566)					(8,239)		0001
Written Cal / S&P 500 INDEX/SP/A0565F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.08/22/2022	.08/22/2028	1	243,730	3310.39	20,546			(4,486)		(676)					(1,887)		0001
Written Cal / S&P 500 INDEX/SP/A05686	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.08/22/2022	.08/22/2028	1	182,316	3724.19	21,462			(4,786)		(709)					(1,489)		0001
Written Cal / S&P 500 INDEX/SP/A057SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.09/08/2022	.09/08/2028	1	421,564	3204.94	33,936			(7,551)		(1,155)					(3,285)		0001
Written Cal / S&P 500 INDEX/SP/A0579K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.09/08/2022	.09/08/2028	1	359,127	3605.56	38,427			(8,638)		(1,295)					(2,807)		0001
Written Cal / S&P 500 INDEX/SP/A0586	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.09/22/2022	.09/22/2028	1	281,573	3006.39	21,963			(4,693)		(731)					(2,218)		0001
Written Cal / S&P 500 INDEX/SP/A0589H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.09/22/2022	.09/22/2028	1	536,902	3382.19	55,247			(11,897)		(1,816)					(4,229)		0001
Written Cal / S&P 500 INDEX/SP/A0595U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/07/2022	.10/06/2028	1	487,883	2911.73	38,445			(7,915)		(1,250)					(3,873)		0001
Written Cal / S&P 500 INDEX/SP/A0598V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/07/2022	.10/06/2028	1	610,651	3275.69	63,202			(13,111)		(2,029)					(4,947)		0001
Written Cal / S&P 500 INDEX/SP/A0598	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/11/2022	.10/06/2028	1	727,644	2912	57,279			(11,807)		(1,865)					(5,776)		0001
Written Cal / S&P 500 INDEX/SP/A0590	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/21/2022	.10/20/2028	1	715,148	3002.2	55,782			(12,291)		(1,949)					(5,720)		0001
Written Cal / S&P 500 INDEX/SP/A0591	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.10/21/2022	.10/20/2028	1	705,064	3377.48	72,269			(16,086)		(2,460)					(5,639)		0001
Written Cal / S&P 500 INDEX/SP/A0594P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/22/2022	.11/22/2028	1	2,027,516	3202.86	157,943			(39,524)		(6,288)					(16,501)		0001
Written Cal / S&P 500 INDEX/SP/A0593J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.11/22/2022	.11/22/2028	1	152,950	3603.22	15,830			(3,986)		(616)					(1,245)		0001
Written Cal / S&P 500 INDEX/SP/A0598C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/08/2022	.12/08/2028	1	99,544	3170.81	8,013			(1,946)		(313)					(817)		0001
Written Cal / S&P 500 INDEX/SP/A0593D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/08/2022	.12/08/2028	1	413,943	3567.16	44,209			(10,793)		(1,683)					(3,397)		0001
Written Cal / S&P 500 INDEX/SP/A05F3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/22/2022	.12/22/2028	1	87,127	3057.91	7,179			(1,642)		(268)					(720)		0001
Written Cal / S&P 500 INDEX/SP/A05F4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.12/22/2022	.12/22/2028	1	442,247	3440.15	48,293			(11,057)		(1,752)					(3,655)		0001
Written Cal / S&P 500 INDEX/SP/A05F8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.01/06/2023	.01/08/2029	1	48,864	3116.06	3,860			(954)		(156)					(407)		0001
Written Cal / S&P 500 INDEX/SP/A05F5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.01/06/2023	.01/08/2029	1	275,652	3505.57	28,999			(7,157)		(1,108)					(2,297)		0001
Written Cal / S&P 500 INDEX/SP/A056SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.01/20/2023	.01/22/2029	1	321,098	3178.09	25,046			(6,500)		(1,065)					(2,694)		0001
Written Cal / S&P 500 INDEX/SP/A0563E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.01/20/2023	.01/22/2029	1	988,036	3575.35	102,855			(26,664)		(4,240)					(8,291)		0001
Written Cal / S&P 500 INDEX/SP/A051SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	.02/22/2023	.02/22/2029	1	173,857	3192.84	11,753			(3,625)		(603)					(1,481)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Call/SP 500 INDEX/SP'40051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/22/2023	02/22/2029	1	675,550	3391.95	61,340			(18,786)		(18,786)	(3,029)				(5,753)		0001	
Written Call/SP 500 INDEX/SP'40053SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/08/2023	03/08/2029	1	417,933	3193.61	26,790			(8,808)		(8,808)	(1,474)				(3,383)		0001	
Written Call/SP 500 INDEX/SP'40054SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/08/2023	03/08/2029	1	100,017	3392.81	8,671			(2,811)		(2,811)	(456)				(857)		0001	
Written Call/SP 500 INDEX/SP'40051SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/22/2023	03/22/2029	1	290,124	3543.27	29,041			(8,070)		(8,070)	(1,322)				(2,503)		0001	
Written Call/SP 500 INDEX/SP'40053SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/06/2023	04/06/2029	1	494,443	3284.02	39,209			(11,044)		(11,044)	(1,858)				(4,286)		0001	
Written Call/SP 500 INDEX/SP'40053SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/06/2023	04/06/2029	1	27,037	3694.52	2,863			(808)		(808)	(132)				(235)		0001	
Written Call/SP 500 INDEX/SP'40053SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/24/2023	04/20/2029	1	335,861	3307	25,487			(7,649)		(7,649)	(1,292)				(2,336)		0001	
Written Call/SP 500 INDEX/SP'4005RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/24/2023	04/20/2029	1	362,371	3720	36,845			(11,051)		(11,051)	(1,812)				(3,168)		0001	
Written Call/SP 500 INDEX/SP'4005SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2023	05/08/2029	1	61,478	3310.5	4,580			(1,418)		(1,418)	(241)				(542)		0001	
Written Call/SP 500 INDEX/SP'4005SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2023	05/08/2029	1	182,020	3724.31	18,147			(5,624)		(5,624)	(928)				(1,604)		0001	
Written Call/SP 500 INDEX/SP'4005JN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2023	05/22/2029	1	74,396	3354.1	5,223			(1,767)		(1,767)	(301)				(660)		0001	
Written Call/SP 500 INDEX/SP'4005JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2023	05/22/2029	1	575,785	3773.37	54,181			(18,350)		(18,350)	(3,036)				(5,106)		0001	
Written Call/SP 500 INDEX/SP'60053SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/21/2023	07/20/2029	1	30,029	3629.07	1,910			(829)		(829)	(141)				(273)		0001	
Written Call/SP 500 INDEX/SP'60053D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/21/2023	07/20/2029	1	294,988	4082.71	25,220			(11,053)		(11,053)	(1,843)				(2,682)		0001	
Written Call/SP 500 INDEX/SP'60052SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2023	08/22/2029	1	290,276	3510.04	17,794			(7,787)		(7,787)	(1,353)				(2,675)		0001	
Written Call/SP 500 INDEX/SP'60052SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2023	08/22/2029	1	315,111	3948.8	25,871			(11,401)		(11,401)	(1,930)				(2,904)		0001	
Written Call/SP 500 INDEX/SP'60053SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/08/2023	09/07/2029	1	1,185,005	3565.99	69,204			(32,816)		(32,816)	(5,709)				(10,391)		0001	
Written Call/SP 500 INDEX/SP'60053SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/08/2023	09/07/2029	1	440,937	4011.74	34,922			(16,503)		(16,503)	(2,801)				(4,090)		0001	
Written Call/SP 500 INDEX/SP'60054SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/22/2023	09/21/2029	1	945,042	3456.05	20,185			(9,206)		(9,206)	(1,622)				(3,218)		0001	
Written Call/SP 500 INDEX/SP'60054SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/22/2023	09/21/2029	1	261,275	3888.05	20,667			(9,371)		(9,371)	(1,606)				(2,437)		0001	
Written Call/SP 500 INDEX/SP'60054SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/22/2023	11/21/2029	1	222,793	3645.3	12,298			(6,655)		(6,655)	(1,177)				(2,127)		0001	
Written Call/SP 500 INDEX/SP'60054SVI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/22/2023	11/21/2029	1	488,371	4100.96	37,477			(20,147)		(20,147)	(3,479)				(4,738)		0001	
Written Call/SP 500 INDEX/SP'6005E3A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2023	12/21/2029	1	209,407	3803.7	14,198			(6,775)		(6,775)	(1,196)				(2,022)		0001	
Written Call/SP 500 INDEX/SP'6005E3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2023	12/21/2029	1	2,840,441	4279.17	257,344			(125,143)		(125,143)	(21,642)				(27,424)		0001	
Written Call/SP 500 INDEX/SP'600563A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/08/2024	01/08/2030	1	116,475	3810.83	7,291			(3,809)		(3,809)	(673)				(1,132)		0001	
Written Call/SP 500 INDEX/SP'6005463	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2024	01/22/2030	1	28,204	3880.34	1,681			(955)		(955)	(168)				(275)		0001	

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Written Cal / S&P 500 INDEX/SP605I64	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/22/2024	01/22/2030	1	336,145	4965.39	27,261			(15,532)		(15,532)	(2,687)				(3,263)		0001
Written Cal / S&P 500 INDEX/SP605ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/08/2024	02/08/2030	1	761,057	3908.33	44,217			(27,245)		(27,245)	(4,784)				(7,479)		0001
Written Cal / S&P 500 INDEX/SP605ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/08/2024	02/08/2030	1	793,109	4498.12	63,687			(38,923)		(38,923)	(6,725)				(7,794)		0001
Written Cal / S&P 500 INDEX/SP605ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/22/2024	02/22/2030	1	551,085	4069.62	31,136			(20,445)		(20,445)	(3,584)				(5,442)		0001
Written Cal / S&P 500 INDEX/SP605J8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/22/2024	02/22/2030	1	525,516	4578.33	39,676			(26,791)		(26,791)	(4,629)				(5,190)		0001
Written Cal / S&P 500 INDEX/SP605J8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/08/2024	03/08/2030	1	337,809	4008.95	20,100			(12,778)		(12,778)	(2,240)				(3,353)		0001
Written Cal / S&P 500 INDEX/SP605J8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/08/2024	03/08/2030	1	353,811	4611.32	28,942			(18,398)		(18,398)	(3,179)				(3,511)		0001
Written Cal / S&P 500 INDEX/SP605J8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/22/2024	03/22/2030	1	225,054	4487.34	12,761			(8,879)		(8,879)	(1,553)				(2,244)		0001
Written Cal / S&P 500 INDEX/SP605J8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/22/2024	03/22/2030	1	680,916	4710.76	53,588			(37,026)		(37,026)	(6,394)				(6,780)		0001
Written Cal / S&P 500 INDEX/SP605J8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/08/2020	06/08/2026	1	100,006	2985.91	11,731			(63)		(63)	53				(217)		0001
Written Cal / S&P 500 INDEX/SP605J8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/08/2020	07/08/2026	1	307,712	2535.95	39,541			(369)		(369)	105				(801)		0001
Written Cal / S&P 500 INDEX/SP605J8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/22/2020	07/22/2026	1	932,084	2620.82	119,211			(1,468)		(1,468)	152				(2,593)		0001
Written Cal / S&P 500 INDEX/SP605J8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	08/07/2020	08/07/2026	1	85,606	2681.02	11,428			(171)		(171)	1				(254)		0001
Written Cal / S&P 500 INDEX/SP605J8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	08/21/2020	08/21/2026	1	486,567	2717.73	62,864			(1,081)		(1,081)	8				(1,523)		0001
Written Cal / S&P 500 INDEX/SP605J8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/08/2020	09/08/2026	1	475,445	2665.47	63,282			(1,220)		(1,220)	(61)				(1,579)		0001
Written Cal / S&P 500 INDEX/SP605J8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	10/08/2020	10/08/2026	1	316,522	2757.46	39,850			(1,000)		(1,000)	(42)				(1,145)		0001
Written Cal / S&P 500 INDEX/SP605J8W	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	10/22/2020	10/22/2026	1	681,679	2762.79	86,391			(2,300)		(2,300)	(124)				(2,592)		0001
Written Cal / S&P 500 INDEX/SP605J8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	12/22/2020	12/22/2026	1	1,149,043	2949.81	139,264			(5,322)		(5,322)	(534)				(4,905)		0001
Written Cal / S&P 500 INDEX/SP605J8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/08/2021	01/08/2027	1	261,349	3059.74	31,440			(1,359)		(1,359)	(154)				(1,151)		0001
Written Cal / S&P 500 INDEX/SP605J8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/08/2021	09/08/2027	1	689,946	3611.26	99,674			(11,452)		(11,452)	(1,559)				(5,342)		0001
Written Cal / S&P 500 INDEX/SP605J8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	11/08/2021	11/08/2027	1	751,561	3761.36	79,064			(11,592)		(11,592)	(1,515)				(4,765)		0001
Written Cal / S&P 500 INDEX/SP605J8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	11/22/2021	11/22/2027	1	383,620	3746.35	38,554			(6,013)		(6,013)	(771)				(2,461)		0001
Written Cal / S&P 500 INDEX/SP605J8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	01/21/2022	01/21/2028	1	700,544	3516.35	70,405			(10,671)		(10,671)	(1,331)				(4,714)		0001
Written Cal / S&P 500 INDEX/SP605J8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/08/2022	06/08/2028	1	934,758	3292.62	75,622			(15,397)		(15,397)	(2,084)				(6,919)		0001
Written Cal / S&P 500 INDEX/SP605J8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/08/2022	06/08/2028	1	921,194	3704.19	99,305			(20,895)		(20,895)	(2,926)				(6,819)		0001
Written Cal / S&P 500 INDEX/SP605J8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	11/08/2022	11/08/2028	1	128,970	3062.49	9,621			(2,255)		(2,255)	(329)				(1,042)		0001
Written Cal / S&P 500 INDEX/SP605J8G	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	11/08/2022	11/08/2028	1	396,137	3445.3	39,138			(9,358)		(9,358)	(1,394)				(3,200)		0001
Written Cal / S&P 500 INDEX/SP605J8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	02/08/2023	02/08/2029	1	328,299	3294.29	23,079			(6,927)		(6,927)	(1,079)				(2,777)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	02/08/2023	02/08/2029	1	402,584	3706.07	37,923			(11,559)		(11,559)	(1,909)				(3,408)		0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/21/2023	04/20/2029	1	36,393	3720.17	9,369			(2,930)		(2,930)	(475)					(843)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/08/2023	06/08/2029	1	24,800	3435.14	1,602			(609)		(609)	(101)					(222)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/08/2023	06/08/2029	1	1,129,870	3864.54	97,794			(37,841)		(37,841)	(6,237)					(10,093)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/22/2023	06/22/2029	1	978,791	3505.51	63,328			(25,038)		(25,038)	(4,184)					(8,796)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/22/2023	06/22/2029	1	122,346	3943.7	10,693			(4,278)		(4,278)	(708)					(1,089)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/07/2023	07/06/2029	1	279,457	3519.16	16,991			(7,251)		(7,251)	(1,218)					(2,538)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/07/2023	07/06/2029	1	444,667	3959.06	36,552			(15,772)		(15,772)	(2,619)					(4,020)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2023	08/08/2029	1	695,019	3599.5	45,176			(19,079)		(19,079)	(3,239)					(6,369)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/08/2023	08/08/2029	1	493,397	4049.44	42,926			(18,547)		(18,547)	(3,103)					(4,321)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/06/2023	10/08/2029	1	246,866	3446.8	14,219			(6,573)		(6,573)	(1,148)					(2,318)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/06/2023	10/08/2029	1	816,958	3877.65	63,559			(29,564)		(29,564)	(5,062)					(7,670)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/20/2023	10/22/2029	1	655,764	3379.33	48,351			(22,281)		(22,281)	(3,915)					(8,078)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/20/2023	10/22/2029	1	606,464	3801.74	46,152			(21,405)		(21,405)	(3,891)					(5,725)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/08/2023	11/08/2029	1	190,551	3506.22	10,633			(5,305)		(5,305)	(932)					(1,910)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	11/08/2023	11/08/2029	1	429,334	3944.5	32,629			(16,261)		(16,261)	(2,800)					(4,079)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2024	05/08/2030	1	309,645	4668.9	23,241			(16,827)		(16,827)	(2,914)					(3,127)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/22/2024	04/22/2030	1	1,104,229	4008.48	60,953			(41,152)		(41,152)	(7,269)					(11,129)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/22/2024	05/22/2030	1	328,214	4776.31	23,828			(18,542)		(18,542)	(3,057)					(3,341)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/07/2024	06/07/2030	1	294,717	4277.59	15,414			(12,467)		(12,467)	(2,187)					(3,016)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/22/2024	05/22/2030	1	302,712	4245.61	15,802			(12,321)		(12,321)	(2,049)					(3,082)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2024	04/08/2030	1	138,365	4882.15	10,405			(7,723)		(7,723)	(1,449)					(1,388)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/21/2030	1	304,088	4918.16	22,836			(18,865)		(18,865)	(3,470)					(3,126)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/07/2024	06/07/2030	1	1,481,996	4812.29	106,259			(86,289)		(86,289)	(14,917)					(15,166)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/21/2030	1	533,217	4371.7	29,274			(24,469)		(24,469)	(4,672)					(5,482)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2024	05/08/2030	1	307,573	4150.14	17,224			(12,213)		(12,213)	(2,147)					(3,117)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2024	04/08/2030	1	172,627	4161.91	9,495			(7,131)		(7,131)	(1,378)					(1,732)	0001
Written Cal / S&P 500 INDEX/SPX131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/22/2024	04/22/2030	1	238,206	4509.54	18,199			(12,137)		(12,137)	(2,107)					(2,401)	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Call / S&P 500 INDEX / SP6053N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2024	08/22/2030	1	475,845	4456.51	27,647			(22,220)		(22,220)	(3,889)				(4,989)		0001	
Written Call / S&P 500 INDEX / SP60534	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2024	08/08/2030	1	1,461,966	4787.38	126,168			(86,170)		(86,170)	(14,926)				(15,261)		0001	
Written Call / S&P 500 INDEX / SP60550	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/06/2024	09/06/2030	1	380,401	4326.74	24,869			(17,453)		(17,453)	(3,071)				(4,112)		0001	
Written Call / S&P 500 INDEX / SP605N9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/08/2024	07/08/2030	1	350,410	4458.28	19,658			(16,060)		(16,060)	(2,804)				(3,622)		0001	
Written Call / S&P 500 INDEX / SP60530	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2024	08/22/2030	1	409,011	5013.58	33,416			(26,287)		(26,287)	(4,523)				(4,288)		0001	
Written Call / S&P 500 INDEX / SP605I90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/20/2024	09/20/2030	1	723,826	5132.3	61,598			(48,877)		(48,877)	(8,377)				(7,657)		0001	
Written Call / S&P 500 INDEX / SP605NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/08/2024	07/08/2030	1	82,031	5015.57	6,111			(5,191)		(5,191)	(893)				(848)		0001	
Written Call / S&P 500 INDEX / SP605I52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/20/2024	09/20/2030	1	95,364	4562.04	5,808			(4,678)		(4,678)	(817)				(1,009)		0001	
Written Call / S&P 500 INDEX / SP6053X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2024	07/22/2030	1	756,348	5007.97	58,772			(48,080)		(48,080)	(8,273)				(7,874)		0001	
Written Call / S&P 500 INDEX / SP60539I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/22/2024	07/22/2030	1	2,214,930	4451.53	122,486			(101,826)		(101,826)	(17,797)				(22,988)		0001	
Written Call / S&P 500 INDEX / SP60533	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/08/2024	08/08/2030	1	752,953	4255.45	46,683			(32,373)		(32,373)	(5,702)				(7,860)		0001	
Written Call / S&P 500 INDEX / SP605SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/06/2024	09/06/2030	1	623,423	4867.58	54,425			(38,214)		(38,214)	(6,609)				(6,567)		0001	
Written Call / S&P 500 INDEX / SP60556	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/20/2024	12/20/2030	1	468,420	5337.77	32,625			(34,787)		(34,787)	(5,904)				(5,102)		0001	
Written Call / S&P 500 INDEX / SP605I90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/08/2024	11/08/2030	1	703,130	5385.99	49,641			(52,466)		(52,466)	(8,885)				(7,549)		0001	
Written Call / S&P 500 INDEX / SP6053Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/08/2024	11/08/2030	1	1,457,504	4796.43	73,312			(79,045)		(79,045)	(13,717)				(15,649)		0001	
Written Call / S&P 500 INDEX / SP62DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7 PU30RHI 627 1XBU11 Societe Generale SA	12/06/2024	12/06/2030	1	1,009,085	4872.22	50,454			(56,021)		(56,021)	(9,009)				(10,924)		0001	
Written Call / S&P 500 INDEX / SP6053SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/22/2024	11/22/2030	1	2,075,673	5372.41	139,485			(154,476)		(154,476)	(26,183)				(22,378)		0001	
Written Call / S&P 500 INDEX / SP60558F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/20/2024	12/20/2030	1	1,637,855	4744.68	85,005			(88,506)		(88,506)	(15,396)				(17,803)		0001	
Written Call / S&P 500 INDEX / SP62DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	ES7 PU30RHI 627 1XBU11 Societe Generale SA	12/06/2024	12/06/2030	1	1,032,819	5481.24	72,091			(79,514)		(79,514)	(12,422)				(11,181)		0001	
Written Call / S&P 500 INDEX / SP6053SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/22/2024	11/22/2030	1	891,272	4775.47	46,524			(48,267)		(48,267)	(8,384)				(9,609)		0001	
Written Call / S&P 500 INDEX / SP605I9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2024	10/22/2030	1	1,521,579	4680.96	83,687			(78,810)		(78,810)	(13,722)				(16,254)		0001	
Written Call / S&P 500 INDEX / SP605I96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2024	10/08/2030	1	1,008,362	4600.9	59,552			(50,550)		(50,550)	(8,820)				(10,737)		0001	
Written Call / S&P 500 INDEX / SP605I9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2024	10/22/2030	1	41,478	5266.08	3,219			(2,956)		(2,956)	(504)				(443)		0001	
Written Call / S&P 500 INDEX / SP605I97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/08/2024	10/08/2030	1	427,122	5176.02	35,067			(29,429)		(29,429)	(5,033)				(4,543)		0001	
Written Call / S&P 500 INDEX / SP60I7EEL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	65SEFF7UP5170UK5573 Societe Generale SA	02/07/2025	02/07/2031	1	230,072	5423.39	16,634			(17,703)		(17,703)	(3,061)				(2,536)		0001	
Written Call / S&P 500 INDEX / SP6056ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/08/2025	01/08/2031	1	296,868	4734.6	14,487			(16,062)		(16,062)	(2,781)				(3,245)		0001	

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Call/SP 500 INDEX/SPX00593	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/07/2025	03/07/2031	1	959,182	5193.18	83,832			(69,014)		(69,014)	(11,685)				(10,656)		0001	
Written Call/SP 500 INDEX/SPX0058T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2025	01/22/2031	1	924,483	4689.1	46,317			(52,556)		(52,556)	(9,072)				(10,145)		0001	
Written Call/SP 500 INDEX/SPX0059H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/24/2025	03/21/2031	1	954,964	4534	18,743			(18,315)		(18,315)	(9,191)				(3,959)		0001	
Written Call/SP 500 INDEX/SPX0050Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/07/2025	03/07/2031	1	1,132,266	4616.16	66,577			(59,823)		(59,823)	(10,397)				(12,579)		0001	
Written Call/SP 500 INDEX/SPX00530	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/21/2025	02/21/2031	1	77,953	5411.82	5,636			(5,983)		(5,983)	(1,004)				(863)		0001	
Written Call/SP 500 INDEX/SPX0056Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/21/2025	02/21/2031	1	1,044,701	4810.5	53,280			(58,710)		(58,710)	(10,133)				(11,561)		0001	
Written Call/SP 500 INDEX/SPX0056H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/24/2025	03/21/2031	1	705,201	5101	51,609			(49,458)		(49,458)	(8,398)				(7,865)		0001	
Written Call/SP 500 INDEX/SPX005FK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/21/2025	03/21/2031	1	1,978,276	4534.05	112,762			(102,078)		(102,078)	(17,787)				(22,063)		0001	
Written Call/SP 500 INDEX/SPX005FL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/21/2025	03/21/2031	1	1,445,923	5100.8	116,541			(101,397)		(101,397)	(17,217)				(16,126)		0001	
Written Call/SP 500 INDEX/SPX0056U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/08/2025	01/08/2031	1	273,449	5326.43	18,512			(20,261)		(20,261)	(3,433)				(2,989)		0001	
Written Call/SP 500 INDEX/SPX0058U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/22/2025	01/22/2031	1	793,858	5477.73	55,014			(61,801)		(61,801)	(10,368)				(8,711)		0001	
Written Call/SP 500 INDEX/SPX007FK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/07/2031	1	1,461,541	4820.79	78,339			(83,662)		(83,662)	(15,168)				(16,111)		0001	
Written Call/SP 500 INDEX/SPX005KB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/22/2025	04/22/2031	1	593,932	4758.98	53,454			(37,547)		(37,547)	(6,461)				(6,682)		0001	
Written Call/SP 500 INDEX/SPX005IX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2031	1	679,803	4484.49	62,678			(39,018)		(39,018)	(6,805)				(7,619)		0001	
Written Call/SP 500 INDEX/SPX005IW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/08/2025	04/08/2031	1	414,354	3986.22	27,845			(17,684)		(17,684)	(3,154)				(4,644)		0001	
Written Call/SP 500 INDEX/SPX005LV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2031	1	822,678	5097.55	71,573			(58,265)		(58,265)	(9,843)				(9,286)		0001	
Written Call/SP 500 INDEX/SPX006RML	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/06/2031	1	870,324	5400.32	68,146			(69,353)		(69,353)	(12,314)				(9,910)		0001	
Written Call/SP 500 INDEX/SPX009F4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2025	05/22/2031	1	87,651	5257.81	6,988			(6,549)		(6,549)	(1,095)				(984)		0001	
Written Call/SP 500 INDEX/SPX009UJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/20/2025	06/20/2031	1	285,569	5371.06	23,188			(22,178)		(22,178)	(3,676)				(3,264)		0001	
Written Call/SP 500 INDEX/SPX009F3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/22/2025	05/22/2031	1	1,148,388	4673.61	66,836			(63,319)		(63,319)	(10,913)				(13,024)		0001	
Written Call/SP 500 INDEX/SPX009SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	05/08/2025	05/08/2031	1	2,211,231	4531.15	141,288			(115,619)		(115,619)	(20,083)				(24,985)		0001	
Written Call/SP 500 INDEX/SPX009SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/20/2025	06/20/2031	1	143,010	4774.27	8,523			(8,205)		(8,205)	(1,405)				(1,634)		0001	
Written Call/SP 500 INDEX/SPX009SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	04/22/2025	04/22/2031	1	282,375	4230.21	18,693			(13,221)		(13,221)	(2,330)				(3,177)		0001	
Written Call/SP 500 INDEX/SPX006RML	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	06/06/2025	06/06/2031	1	802,065	4800.29	46,119			(47,176)		(47,176)	(8,726)				(9,133)		0001	
Written Call/SP 500 INDEX/SPX0000UJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/08/2025	07/08/2031	1	26,625	5602.97	2,077			(2,201)		(2,201)	(340)				(306)		0001	
Written Call/SP 500 INDEX/SPX00626	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2025	08/22/2031	1	10,625	5820.22	845			(945)		(945)	(151)				(123)		0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / S&P 500 INDEX/S&M010350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROK5P83	.10/08/2021	.10/08/2027	1	848,798	90	90,981			(5,808)		(5,808)	(3,779)				(5,238)		0001
Written Cal / S&P 500 INDEX/S&M010350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROK5P83	.02/08/2022	.02/08/2028	1	150,066	90	16,057			(1,359)		(1,359)	(711)				(1,029)		0001
Written Cal / S&P 500 INDEX/S&M010352	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROK5P83	.04/08/2022	.04/07/2028	1	500,932	90	46,336			(4,855)		(4,855)	(2,381)				(3,561)		0001
Written Cal / S&P 500 INDEX/S&M010354	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROK5P83	.07/22/2022	.07/21/2028	1	21,212	90	1,879			(216)		(216)	70				(161)		0001
Written Cal / S&P 500 INDEX/S&M010356	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROK5P83	.09/22/2022	.09/22/2028	1	328,206	90	26,782			(3,366)		(3,366)	720				(2,365)		0001
Written Cal / S&P 500 INDEX/S&M010358	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROK5P83	.02/08/2023	.02/08/2029	1	167,609	90	12,856			(2,642)		(2,642)	(880)				(1,418)		0001
Written Cal / S&P 500 INDEX/S&M01035A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROK5P83	.03/22/2023	.03/22/2029	1	15,012	90	1,138			(204)		(204)	(75)				(130)		0001
Written Cal / S&P 500 INDEX/S&M01035C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROK5P83	.07/07/2023	.07/06/2029	1	108,381	90	6,847			(1,827)		(1,827)	(688)				(989)		0001
Written Cal / S&P 500 INDEX/S&M010356	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROK5P83	.09/08/2023	.09/07/2029	1	567,010	90	34,021			(9,563)		(9,563)	(3,442)				(5,259)		0001
Written Cal / S&P 500 INDEX/S&M010351	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROK5P83	.11/22/2023	.11/21/2029	1	30,013	90	1,686			(517)		(517)	(178)				(287)		0001
Written Cal / S&P 500 INDEX/S&M010358	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROK5P83	.01/08/2024	.01/08/2030	1	170,210	90	10,179			(3,556)		(3,556)	(1,321)				(1,654)		0001
Written Cal / S&P 500 INDEX/S&M01035M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUISPUBMIPROK5P83	.02/08/2024	.02/08/2030	1	91,183	90	6,383			(2,064)		(2,064)	(702)				(696)		0001
Written Cal / S&P 500 INDEX/S&M010350	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5G5EF7LUP5170UK5573	.02/22/2024	.02/22/2030	1	159,321	90	8,603			(3,779)		(3,779)	(1,254)				(1,573)		0001
Written Cal / S&P 500 INDEX/S&M01064	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5G5EF7LUP5170UK5573	.03/08/2024	.03/08/2030	1	215,505	90	11,917			(5,465)		(5,465)	(1,805)				(2,139)		0001
Written Cal / S&P 500 INDEX/S&M01065	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	.10/21/2022	.10/20/2028	1	300,088	90	22,987			(5,103)		(5,103)	(1,568)				(2,400)		0001
Written Cal / S&P 500 INDEX/S&M020050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	.11/08/2022	.11/08/2028	1	183,434	90	13,721			(2,122)		(2,122)	(734)				(1,482)		0001
Written Cal / S&P 500 INDEX/S&M020052	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	.02/22/2023	.02/22/2029	1	261,796	90	18,614			(3,902)		(3,902)	(1,309)				(2,230)		0001
Written Cal / S&P 500 INDEX/S&M020054	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	.08/08/2023	.08/08/2029	1	248,316	90	16,488			(4,623)		(4,623)	(1,702)				(2,275)		0001
Written Cal / S&P 500 INDEX/S&M020058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	.08/22/2023	.08/22/2029	1	133,653	90	8,003			(2,231)		(2,231)	(860)				(1,232)		0001
Written Cal / S&P 500 INDEX/S&M02005A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	.09/22/2023	.09/21/2029	1	405,261	90	24,316			(6,452)		(6,452)	(2,430)				(3,780)		0001
Written Cal / S&P 500 INDEX/S&M02005C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	.10/20/2023	.10/22/2029	1	557,742	90	33,186			(7,882)		(7,882)	(2,967)				(5,265)		0001
Written Cal / S&P 500 INDEX/S&M02005E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	.12/08/2023	.12/07/2029	1	256,063	90	15,406			(4,878)		(4,878)	(1,780)				(2,479)		0001
Written Cal / S&P 500 INDEX/S&M02006	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7P3U3PHI6C71XBUI1	.01/22/2024	.01/22/2030	1	83,088	90	5,426			(1,760)		(1,760)	(631)				(612)		0001
Written Cal / S&P 500 INDEX/S&M040050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZFF321NEFA76	.09/22/2020	.09/22/2026	1	21,122	90	2,615			(29)		(29)	(7)				(73)		0001
Written Cal / S&P 500 INDEX/S&M040052	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZFF321NEFA76	.01/22/2021	.01/22/2027	1	688,526	90	76,262			(4,030)		(4,030)	(982)				(3,110)		0001
Written Cal / S&P 500 INDEX/S&M040054	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZFF321NEFA76	.04/08/2021	.04/08/2027	1	428,527	90	44,112			(3,834)		(3,834)	(1,035)				(2,171)		0001
Written Cal / S&P 500 INDEX/S&M040056	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZFF321NEFA76	.05/07/2021	.05/07/2027	1	95,286	90	9,977			(1,022)		(1,022)	(252)				(500)		0001
Written Cal / S&P 500 INDEX/S&M040058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZFF321NEFA76	.05/21/2021	.05/21/2027	1	132,688	90	13,336			(1,411)		(1,411)	(345)				(708)		0001
Written Cal / S&P 500 INDEX/S&M04005A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E570Z0ZIZFF321NEFA76	.06/08/2021	.06/08/2027	1	945,691	90	97,501			(5,294)		(5,294)	(4,018)				(5,156)		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Cal / S&P 500 INDEX/SN04003C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/22/2021	06/22/2027	1	133,663	90	13,714			(1,650)		(1,650)	(392)					(740)	0001	
Written Cal / S&P 500 INDEX/SN04003E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/08/2021	07/08/2027	1	700,527	90	79,720			(3,912)		(3,912)	2,848					(3,949)	0001	
Written Cal / S&P 500 INDEX/SN04003G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/06/2021	08/06/2027	1	98,043	90	10,304			(679)		(679)	403					(570)	0001	
Written Cal / S&P 500 INDEX/SN04003I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	09/22/2021	09/22/2027	1	122,940	90	13,400			(870)		(870)	(540)					(748)	0001	
Written Cal / S&P 500 INDEX/SN04003K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/22/2021	10/22/2027	1	58,921	90	6,193			(510)		(510)	(290)					(388)	0001	
Written Cal / S&P 500 INDEX/SN04003O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/22/2021	12/22/2027	1	574,206	90	63,679			(5,644)		(5,644)	(2,912)					(3,775)	0001	
Written Cal / S&P 500 INDEX/SN04003Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/07/2022	01/07/2028	1	52,744	90	5,230			(534)		(534)	(265)					(351)	0001	
Written Cal / S&P 500 INDEX/SN04003S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	02/22/2022	02/22/2028	1	277,820	90	29,810			(2,200)		(2,200)	(1,202)					(1,914)	0001	
Written Cal / S&P 500 INDEX/SN04003U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	03/08/2022	03/08/2028	1	106,372	90	12,084			(631)		(631)	579					(741)	0001	
Written Cal / S&P 500 INDEX/SN04003W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	03/22/2022	03/22/2028	1	315,983	90	30,429			(3,067)		(3,067)	(1,523)					(2,222)	0001	
Written Cal / S&P 500 INDEX/SN04003Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/06/2022	05/08/2028	1	104,010	90	9,444			(825)		(825)	429					(755)	0001	
Written Cal / S&P 500 INDEX/SN04001S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/08/2022	06/08/2028	1	221,862	90	19,213			(2,218)		(2,218)	(931)					(1,642)	0001	
Written Cal / S&P 500 INDEX/SN04001S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/08/2022	08/08/2028	1	230,172	90	20,439			(2,836)		(2,836)	(985)					(1,788)	0001	
Written Cal / S&P 500 INDEX/SN04001S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	09/08/2022	09/08/2028	1	184,455	90	15,900			(2,999)		(2,999)	(1,645)					(1,442)	0001	
Written Cal / S&P 500 INDEX/SN04001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/07/2022	10/06/2028	1	287,545	90	23,320			(4,023)		(4,023)	(880)					(2,283)	0001	
Written Cal / S&P 500 INDEX/SN04001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/08/2022	12/08/2028	1	236,382	90	20,896			(3,157)		(3,157)	(1,068)					(1,940)	0001	
Written Cal / S&P 500 INDEX/SN04001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/06/2023	01/08/2029	1	25,026	90	2,082			(493)		(493)	(107)					(209)	0001	
Written Cal / S&P 500 INDEX/SN04001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	01/20/2023	01/22/2029	1	28,440	90	2,343			(609)		(609)	(120)					(239)	0001	
Written Cal / S&P 500 INDEX/SN04001S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	04/24/2023	04/20/2029	1	520,396	90	39,810			(8,246)		(8,246)	(2,959)					(4,550)	0001	
Written Cal / S&P 500 INDEX/SN04001S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/08/2023	05/08/2029	1	153,484	90	11,941			(2,398)		(2,398)	(811)					(1,353)	0001	
Written Cal / S&P 500 INDEX/SN04001S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/22/2023	05/22/2029	1	101,658	90	7,370			(1,646)		(1,646)	(569)					(901)	0001	
Written Cal / S&P 500 INDEX/SN04001S1L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/08/2023	06/08/2029	1	108,871	90	7,273			(1,816)		(1,816)	(640)					(973)	0001	
Written Cal / S&P 500 INDEX/SN04001S1N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	06/22/2023	06/22/2029	1	525,233	90	35,191			(8,796)		(8,796)	(3,034)					(4,720)	0001	
Written Cal / S&P 500 INDEX/SN04001S9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/21/2023	07/20/2029	1	100,590	90	6,337			(1,907)		(1,907)	(652)					(915)	0001	
Written Cal / S&P 500 INDEX/SN04001S3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/06/2023	10/08/2029	1	101,244	90	5,872			(1,514)		(1,514)	(557)					(951)	0001	
Written Cal / S&P 500 INDEX/SN04001S1T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/08/2023	11/08/2029	1	151,412	90	8,979			(2,313)		(2,313)	(832)					(1,439)	0001	
Written Cal / S&P 500 INDEX/SN050003Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/08/2020	07/08/2026	1	316,128	90	37,619			(265)		(265)	(1)					(823)	0001	
Written Cal / S&P 500 INDEX/SN0500034	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/22/2020	07/22/2026	1	740,197	90	84,382			(868)		(868)	(74)					(2,059)	0001	
Written Cal / S&P 500 INDEX/SN0500038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/22/2021	07/22/2027	1	488,600	90	54,148			(2,883)		(2,883)	(2,092)					(2,853)	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Cal / S&P 500 INDEX/S&N05003A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/20/2021	08/20/2027	1	1,063,288	90	115,367			(6,982)		(6,982)	(4,606)					(6,266)		0001
Written Cal / S&P 500 INDEX/S&N05003B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	09/08/2021	09/08/2027	1	745,246	90	79,369			(5,925)		(5,925)	(3,468)					(4,473)		0001
Written Cal / S&P 500 INDEX/S&N05003C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/22/2021	11/22/2027	1	67,479	90	6,910			(676)		(676)	(357)					(433)		0001
Written Cal / S&P 500 INDEX/S&N05003E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/08/2021	12/08/2027	1	200,060	90	21,106			(1,973)		(1,973)	(1,036)					(1,301)		0001
Written Cal / S&P 500 INDEX/S&N050036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	01/21/2022	01/21/2028	1	49,511	90	5,075			(390)		(390)	(227)					(333)		0001
Written Cal / S&P 500 INDEX/S&N05003I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	04/22/2022	04/21/2028	1	821,697	90	73,542			(7,281)		(7,281)	(3,578)					(5,897)		0001
Written Cal / S&P 500 INDEX/S&N05003K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	05/20/2022	05/22/2028	1	100,058	90	9,375			(774)		(774)	(376)					(733)		0001
Written Cal / S&P 500 INDEX/S&N05003M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	07/08/2022	07/07/2028	1	216,363	90	19,278			(1,935)		(1,935)	(791)					(1,630)		0001
Written Cal / S&P 500 INDEX/S&N050030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	08/22/2022	08/22/2028	1	430,331	90	37,310			(5,233)		(5,233)	(1,825)					(3,331)		0001
Written Cal / S&P 500 INDEX/S&N050030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	11/22/2022	11/22/2028	1	487,793	90	39,804			(6,354)		(6,354)	(2,181)					(3,970)		0001
Written Cal / S&P 500 INDEX/S&N05003S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	12/22/2022	12/22/2028	1	117,835	90	9,592			(1,476)		(1,476)	530					(974)		0001
Written Cal / S&P 500 INDEX/S&N01903S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2024	04/22/2030	1	166,442	90	9,287			(3,746)		(3,746)	(1,368)					(1,677)		0001
Written Cal / S&P 500 INDEX/S&N04019X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	05/08/2024	05/08/2030	1	315,226	90	15,635			(7,923)		(7,923)	(2,810)					(3,194)		0001
Written Cal / S&P 500 INDEX/S&N01903W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/21/2024	06/21/2030	1	50,045	90	2,502			(1,303)		(1,303)	(467)					(514)		0001
Written Cal / S&P 500 INDEX/S&N017066	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/07/2030	1	158,844	90	7,974			(4,162)		(4,162)	(1,430)					(1,628)		0001
Written Cal / S&P 500 INDEX/S&N01903U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	05/22/2024	05/22/2030	1	486,956	90	25,468			(12,948)		(12,948)	(4,536)					(4,357)		0001
Written Cal / S&P 500 INDEX/S&N01903Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	09/06/2024	09/06/2030	1	144,021	90	8,598			(3,865)		(3,865)	(1,378)					(1,517)		0001
Written Cal / S&P 500 INDEX/S&N02003Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/20/2024	09/20/2030	1	328,685	90	17,749			(10,013)		(10,013)	(3,388)					(3,477)		0001
Written Cal / S&P 500 INDEX/S&N02009	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/08/2024	07/08/2030	1	108,000	90	5,206			(2,996)		(2,996)	(1,028)					(1,116)		0001
Written Cal / S&P 500 INDEX/S&N04019Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	07/22/2024	07/22/2030	1	1,001,755	90	49,487			(29,742)		(29,742)	(9,764)					(10,401)		0001
Written Cal / S&P 500 INDEX/S&N0200R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/08/2024	08/08/2030	1	14,140	90	796			(354)		(354)	(125)					(148)		0001
Written Cal / S&P 500 INDEX/S&N040281	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	08/22/2024	08/22/2030	1	14,850	90	790			(425)		(425)	(148)					(156)		0001
Written Cal / S&P 500 INDEX/S&N02194	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/06/2024	12/06/2030	1	28,339	90	1,250			(956)		(956)	(301)					(307)		0001
Written Cal / S&P 500 INDEX/S&N02191	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/08/2024	11/08/2030	1	256,588	90	11,521			(8,393)		(8,393)	(2,775)					(2,755)		0001
Written Cal / S&P 500 INDEX/S&N019191	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	10/22/2024	10/22/2030	1	238,960	90	13,382			(7,382)		(7,382)	(2,494)					(2,553)		0001
Written Cal / S&P 500 INDEX/S&N040282	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/22/2024	11/22/2030	1	7,201	90	308			(226)		(226)	(74)					(78)		0001
Written Cal / S&P 500 INDEX/S&N040295	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	12/20/2024	12/20/2030	1	1,028,476	90	42,682			(30,029)		(30,029)	(10,201)					(11,179)		0001
Written Cal / S&P 500 INDEX/S&N02109Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/08/2024	10/08/2030	1	53,295	90	2,718			(1,610)		(1,610)	(538)					(567)		0001
Written Cal / S&P 500 INDEX/S&N02194	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/22/2025	01/22/2031	1	12,508	90	542			(420)		(420)	(130)					(137)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Cal / S&P 500 INDEX/S&M021H9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/21/2025	02/21/2031	1	10,611	90	439			368		368	(111)					(117)	0001	
Written Cal / S&P 500 INDEX/S&M0131S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	03/07/2025	03/07/2031	1	548,953	90	26,889			(18,393)		(18,393)	(5,463)					(6,099)	0001	
Written Cal / S&P 500 INDEX/S&M0131S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/22/2025	04/22/2031	1	51,757	90	2,810			(1,526)		(1,526)	(468)					(582)	0001	
Written Cal / S&P 500 INDEX/S&M0402S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	CI Bank NA	04/08/2025	04/08/2031	1	31,857	90	1,746			(745)		(745)	(257)					(357)	0001	
Written Cal / S&P 500 INDEX/S&M021H8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/08/2025	05/08/2031	1	43,748	90	2,201			(1,500)		(1,500)	(435)					(494)	0001	
Written Cal / S&P 500 INDEX/S&M0610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	05/22/2025	05/22/2031	1	190,150	90	9,527			(7,041)		(7,041)	(1,946)					(2,157)	0001	
Written Cal / S&P 500 INDEX/S&M0131S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	06/06/2025	06/06/2031	1	163,521	90	8,683			(6,670)		(6,670)	(1,775)					(1,882)	0001	
Written Cal / S&P 500 INDEX/S&M0610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA	07/08/2025	07/08/2031	1	79,853	90	3,729			(3,582)		(3,582)	(916)					(917)	0001	
Written Cal / S&P 500 INDEX/S&M09S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/23/2024	07/23/2029	1	5,575,000	6558	859,665			(589,811)		(689,886)			42,371			(50,753)	0001	
Written Cal / S&P 500 INDEX/S&M09S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,358			(279,968)		(312,853)			15,994			(23,162)	0001	
Written Cal /NDX Index/NDX0052S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/06/2025	06/06/2026	1	2,717,643	19585.6	107,619			(20,438)		(20,438)	2,500					(5,908)	0001	
Written Cal /NDX Index/NDX0131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/08/2025	04/08/2026	1	3,050,924	15381.4	172,377			(191)		(191)	3,994					(2,258)	0001	
Written Cal /NDX Index/NDX0212S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/20/2025	06/22/2026	1	1,488,788	19463.8	61,248			(13,034)		(13,034)	329					(3,502)	0001	
Written Cal /NDX Index/NDX0212S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	05/08/2025	05/08/2026	1	2,390,089	18057.2	110,183			(4,361)		(4,361)	4,821					(3,856)	0001	
Written Cal /NDX Index/NDX0000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/22/2025	05/22/2026	1	1,421,021	19001.2	58,120			(5,991)		(5,991)	2,939					(2,682)	0001	
Written Cal /NDX Index/NDX0212S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	04/22/2025	04/22/2026	1	1,324,625	16448.8	98,156			(763)		(763)	2,633					(2,363)	0001	
Written Cal /NDX Index/NDX0212S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/08/2025	07/08/2026	1	2,432,052	20432	90,472			(35,983)		(35,983)	(4,078)					(6,333)	0001	
Written Cal /NDX Index/NDX0213S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/08/2025	09/08/2026	1	2,857,752	21386.1	103,451			(85,752)		(85,752)	(20,108)					(9,490)	0001	
Written Cal /NDX Index/NDX0052S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/22/2025	09/22/2026	1	3,316,883	22285	125,378			(131,169)		(131,169)	(34,032)					(11,483)	0001	
Written Cal /NDX Index/NDX0213S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canada	08/22/2025	08/21/2026	1	2,776,499	21148.3	98,010			(72,077)		(72,077)	(15,689)					(8,689)	0001	
Written Cal /NDX Index/NDX0212S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/08/2025	08/07/2026	1	3,540,253	21250.1	126,387			(86,182)		(86,182)	(17,866)					(10,523)	0001	
Written Cal /NDX Index/NDX0212S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/22/2025	07/22/2026	1	2,108,901	20757.2	77,608			(39,424)		(39,424)	(6,515)					(5,867)	0001	
Written Cal /NDX Index/NDX0213S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/07/2025	11/06/2026	1	4,023,083	25553.8	184,257			(192,590)		(192,590)	(49,444)					(15,617)	0001	
Written Cal /NDX Index/NDX0001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/08/2025	10/08/2026	1	3,390,057	22623	134,348			(148,582)		(148,582)	(39,332)					(11,969)	0001	
Written Cal /NDX Index/NDX0170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/20/2026	1	1,947,000	21815.6	92,872			(84,066)		(84,066)	(21,857)					(7,795)	0001	
Written Cal /NDX Index/NDX0052S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2026	1	2,223,448	22391.1	95,386			(98,935)		(98,935)	(25,792)					(8,332)	0001	
Written Cal /NDX Index/NDX0053S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2026	1	4,527,552	23065.2	191,988			(257,736)		(257,736)	(68,176)					(18,910)	0001	
Written Cal /NDX Index/NDX0052S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/27/2025	05/15/2026	1	24,462,500	25750	665,998			(1,385,417)		(1,385,417)	(658,315)					(42,947)	0001	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Written Cal /NDX Index/NDX005386	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 12/22/2025	. 12/22/2026	1	2, 711, 839	22915. 5	109, 588			(154, 617)		(154, 617)	(40, 676)				(11, 575)		0001
Written Cal /NDX Index/NDX02135X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	. 01/08/2026	. 01/08/2027	1	5, 252, 000	22956. 4	216, 908	.....	.....	.....(308, 186)	.....	.....(308, 186)	(91, 278)	.....	.....	.....	.....(23, 123)	.....	.....0001
Written Cal /NDX Index/NDX01709X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	. 03/20/2026	. 03/22/2027	1	6, 589, 543	21508. 3	344, 633	.....	.....	.....(338, 380)	.....	.....(338, 380)	6, 253	.....	.....	.....	.....(32, 539)	.....	.....0001
Written Cal /NDX Index/NDX021484	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	. 03/06/2026	. 03/08/2027	1	3, 348, 490	22178. 7	166, 085	.....	.....	.....(188, 924)	.....	.....(188, 924)	(22, 839)	.....	.....	.....	.....(16, 206)	.....	.....0001
Index/NDX00539C	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 02/06/2026	. 02/08/2027	1	4, 568, 819	22568. 2	202, 389	.....	.....	.....(263, 165)	.....	.....(263, 165)	(60, 766)	.....	.....	.....	.....(21, 188)	.....	.....0001
Written Cal /NDX Index/NDX01703J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	. 02/20/2026	. 02/22/2027	1	3, 429, 000	22511. 4	158, 420	.....	.....	.....(198, 405)	.....	.....(198, 405)	(39, 969)	.....	.....	.....	.....(16, 253)	.....	.....0001
Written Cal /NDX Index/NDX000196	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	LBS AG	. 01/21/2026	. 01/22/2027	1	2, 182, 384	22966. 5	87, 732	.....	.....	.....(130, 919)	.....	.....(130, 919)	(43, 187)	.....	.....	.....	.....(9, 843)	.....	.....0001
Written Cal /NDX Index/NDX005051	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 05/08/2023	. 05/08/2029	1	1, 773, 000	11962. 5	178, 187	.....	.....	.....(59, 917)	.....	.....(59, 917)	(14, 997)	.....	.....	.....	.....(15, 626)	.....	.....0001
Written Cal /NDX Index/NDX005053	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 07/21/2023	. 07/20/2029	1	1, 395, 000	13883. 1	117, 599	.....	.....	.....(61, 871)	.....	.....(61, 871)	(14, 731)	.....	.....	.....	.....(12, 884)	.....	.....0001
Written Cal /NDX Index/NDX005055	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 09/08/2023	. 09/07/2029	1	1, 820, 131	13752. 2	135, 443	.....	.....	.....(73, 265)	.....	.....(73, 265)	(17, 821)	.....	.....	.....	.....(15, 027)	.....	.....0001
Index/NDX005057	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 10/06/2023	. 10/08/2029	1	2, 052, 971	13475. 9	165, 469	.....	.....	.....(91, 937)	.....	.....(91, 937)	(22, 351)	.....	.....	.....	.....(19, 275)	.....	.....0001
Written Cal /NDX Index/NDX005059	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 10/20/2023	. 10/22/2029	1	1, 202, 000	13104. 8	97, 723	.....	.....	.....(52, 213)	.....	.....(52, 213)	(12, 844)	.....	.....	.....	.....(11, 347)	.....	.....0001
Written Cal /NDX Index/NDX005098	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 11/22/2023	. 11/21/2029	1	1, 750, 913	14401. 3	138, 497	.....	.....	.....(88, 759)	.....	.....(88, 759)	(21, 165)	.....	.....	.....	.....(16, 718)	.....	.....0001
Written Cal /NDX Index/NDX00509E	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 12/22/2023	. 12/21/2029	1	2, 591, 961	15099. 7	240, 534	.....	.....	.....(143, 085)	.....	.....(143, 085)	(33, 596)	.....	.....	.....	.....(25, 025)	.....	.....0001
Index/NDX00509H	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 01/08/2024	. 01/08/2030	1	1, 451, 402	14984. 9	123, 514	.....	.....	.....(79, 644)	.....	.....(79, 644)	(18, 774)	.....	.....	.....	.....(14, 106)	.....	.....0001
Written Cal /NDX Index/NDX00509I	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 01/22/2024	. 01/22/2030	1	2, 196, 963	15597. 3	181, 469	.....	.....	.....(128, 221)	.....	.....(128, 221)	(29, 732)	.....	.....	.....	.....(21, 460)	.....	.....0001
Index/NDX00509K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 02/08/2024	. 02/08/2030	1	3, 595, 993	18004. 9	287, 558	.....	.....	.....(218, 747)	.....	.....(218, 747)	(50, 189)	.....	.....	.....	.....(35, 280)	.....	.....0001
Written Cal /NDX Index/NDX00509L	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 03/08/2024	. 03/08/2030	1	3, 461, 489	16216. 6	293, 188	.....	.....	.....(217, 092)	.....	.....(217, 092)	(49, 590)	.....	.....	.....	.....(34, 353)	.....	.....0001
Index/NDX00509P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	. 03/22/2024	. 03/22/2030	1	2, 889, 974	16505. 5	231, 607	.....	.....	.....(185, 521)	.....	.....(185, 521)	(42, 057)	.....	.....	.....	.....(28, 821)	.....	.....0001
Written Cal /NDX Index/NDX019390	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 02/08/2023	. 02/08/2029	1	1, 666, 000	11245. 8	163, 788	.....	.....	.....(47, 469)	.....	.....(47, 469)	(12, 186)	.....	.....	.....	.....(14, 095)	.....	.....0001
Written Cal /NDX Index/NDX019032	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 05/22/2023	. 05/22/2029	1	1, 484, 478	12464. 8	139, 244	.....	.....	.....(54, 385)	.....	.....(54, 385)	(14, 279)	.....	.....	.....	.....(13, 163)	.....	.....0001
Index/NDX019034	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 06/08/2023	. 06/08/2029	1	1, 395, 000	13036. 1	129, 317	.....	.....	.....(55, 401)	.....	.....(55, 401)	(14, 426)	.....	.....	.....	.....(12, 461)	.....	.....0001
Written Cal /NDX Index/NDX019036	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 06/22/2023	. 06/22/2029	1	1, 529, 000	13538. 1	133, 788	.....	.....	.....(64, 950)	.....	.....(64, 950)	(16, 778)	.....	.....	.....	.....(13, 740)	.....	.....0001
Index/NDX019039	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 08/22/2023	. 08/22/2029	1	1, 343, 000	13418. 1	110, 529	.....	.....	.....(58, 908)	.....	.....(58, 908)	(15, 572)	.....	.....	.....	.....(12, 377)	.....	.....0001
Index/NDX019098	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 11/08/2023	. 11/08/2029	1	1, 448, 806	13781. 9	118, 223	.....	.....	.....(69, 644)	.....	.....(69, 644)	(18, 613)	.....	.....	.....	.....(13, 765)	.....	.....0001
Index/NDX01909D	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	. 02/22/2024	. 02/22/2030	1	3, 515, 692	16204. 2	277, 037	.....	.....	.....(223, 648)	.....	.....(223, 648)	(56, 792)	.....	.....	.....	.....(34, 721)	.....	.....0001
Index/NDX019090	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	SMITHS BANKS INC	. 09/22/2023	. 09/21/2029	1	1, 805, 000	13231	150, 718	.....	.....	.....(76, 368)	.....	.....(76, 368)	(21, 048)	.....	.....	.....	.....(16, 835)	.....	.....0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal /NDX Index/NDX0210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/22/2022	08/22/2028	1	1,828,987	11601.5	201,920			(47,143)		(47,143)	(11,716)				(14,169)		0001
Written Cal /NDX Index/NDX0210S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/08/2022	12/08/2028	1	1,565,000	10473.8	169,333			(39,601)		(39,601)	(10,476)				(12,841)		0001
Written Cal /NDX Index/NDX0210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/22/2023	03/22/2029	1	1,396,941	11310.4	142,767			(43,405)		(43,405)	(11,089)				(12,054)		0001
Written Cal /NDX Index/NDX0210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/07/2023	07/06/2029	1	1,896,969	13533.2	156,017			(82,129)		(82,129)	(19,576)				(17,148)		0001
Written Cal /NDX Index/NDX0210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/08/2023	08/08/2029	1	1,565,526	13745.8	133,539			(70,921)		(70,921)	(16,306)				(14,346)		0001
Written Cal /NDX Index/NDX0210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/08/2023	12/07/2029	1	1,590,986	14476.2	128,233			(83,146)		(83,146)	(19,771)				(15,282)		0001
Index/NDX0130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/08/2024	05/08/2030	1	3,088,911	18276.5	236,611			(202,440)		(202,440)	(51,822)				(31,299)		0001
Written Cal /NDX Index/NDX0005S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	06/07/2024	06/07/2030	1	3,060,201	17100.9	228,597			(212,770)		(212,770)	(47,648)				(31,317)		0001
Written Cal /NDX Index/NDX0210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/22/2024	04/22/2030	1	2,350,489	15489.8	188,274			(141,499)		(141,499)	(33,370)				(23,689)		0001
Index/NDX0130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	05/22/2024	05/22/2030	1	2,879,483	18834.7	213,942			(199,076)		(199,076)	(50,243)				(29,312)		0001
Written Cal /NDX Index/NDX0210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/08/2024	04/08/2030	1	2,760,412	16290.2	218,073			(177,604)		(177,604)	(40,741)				(27,689)		0001
Index/NDX0130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	06/21/2024	06/21/2030	1	1,897,969	17730.4	147,282			(142,468)		(142,468)	(35,192)				(19,512)		0001
Index/NDX0005S3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	07/22/2024	07/22/2030	1	1,796,805	17840.6	143,185			(134,317)		(134,317)	(29,501)				(18,677)		0001
Index/NDX0005S9V	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	08/08/2024	08/08/2030	1	3,189,924	16572.4	230,921			(215,083)		(215,083)	(49,065)				(33,300)		0001
Written Cal /NDX Index/NDX0051S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/20/2024	09/20/2030	1	1,354,663	17812.3	123,003			(102,341)		(102,341)	(22,565)				(14,331)		0001
Index/NDX0130S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	09/06/2024	09/06/2030	1	2,827,513	16579.2	267,483			(196,506)		(196,506)	(50,553)				(29,784)		0001
Index/NDX0211S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	08/22/2024	08/22/2030	1	1,896,599	17542.7	173,728			(144,642)		(144,642)	(32,913)				(20,536)		0001
Index/NDX0130S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	BNP Paribas SA	07/08/2024	07/08/2030	1	1,737,128	18395.6	133,064			(138,059)		(138,059)	(33,514)				(17,956)		0001
Written Cal /NDX Index/NDX0211S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/16/2024	07/16/2029	1	5,296,200	24606.9	934,779			(839,213)		(839,213)	(154,574)				(48,075)		0001
Index/NDX0051S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/08/2024	11/08/2030	1	2,597,679	19005.5	200,541			(217,456)		(217,456)	(46,427)				(27,890)		0001
Written Cal /NDX Index/NDX0051S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	12/20/2024	12/20/2030	1	2,468,212	19160.2	189,882			(210,865)		(210,865)	(44,919)				(26,940)		0001
Index/NDX0211S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	10/22/2024	10/22/2030	1	2,165,679	16345.3	177,586			(172,407)		(172,407)	(38,701)				(23,134)		0001
Index/NDX0211S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/06/2024	12/06/2030	1	2,896,671	19460	230,744			(261,559)		(261,559)	(57,036)				(32,441)		0001
Written Cal /NDX Index/NDX0051S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/22/2024	11/22/2030	1	2,480,413	18698.6	188,759			(203,590)		(203,590)	(43,894)				(26,742)		0001
Index/NDX0051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/08/2024	10/08/2030	1	2,522,254	18097	218,427			(195,752)		(195,752)	(42,864)				(26,830)		0001
Written Cal /NDX Index/NDX0051S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/21/2025	03/21/2031	1	4,182,357	17778.6	356,337			(325,431)		(325,431)	(71,310)				(46,645)		0001
Written Cal /NDX Index/NDX0211S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/22/2025	01/22/2031	1	2,994,997	19667.7	222,681			(265,929)		(265,929)	(57,756)				(32,755)		0001
Index/NDX0051S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/21/2025	02/21/2031	1	2,508,178	19492.7	188,615			(220,121)		(220,121)	(46,019)				(27,757)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal /NDX Index/NDX00519M	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/08/2025	01/08/2031	1	4,345,000	19062.9	328,482			(369,050)		(369,050)	(78,632)				(47,488)		0001
Written Cal /NDX Index/NDX021236	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	03/07/2025	03/07/2031	1	4,034,789	18181.2	355,465			(324,085)		(324,085)	(73,617)				(44,825)		0001
Written Cal /NDX Index/NDX017098	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/07/2025	02/07/2031	1	3,946,945	18942.2	256,864			(282,440)		(282,440)	(54,420)				(36,915)		0001
Written Cal /NDX Index/NDX005267	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/08/2025	05/08/2031	1	2,855,521	18057.2	256,711			(228,402)		(228,402)	(49,281)				(32,265)		0001
Written Cal /NDX Index/NDX021239	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	04/22/2025	04/22/2031	1	2,766,664	16448.8	259,513			(195,881)		(195,881)	(46,633)				(31,127)		0001
Written Cal /NDX Index/NDX000038	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	06/20/2025	06/20/2031	1	1,216,978	19463.8	105,877			(108,662)		(108,662)	(21,303)				(13,909)		0001
Written Cal /NDX Index/NDX02123J	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	06/06/2025	06/06/2031	1	1,427,478	19585.6	121,907			(128,382)		(128,382)	(27,790)				(16,254)		0001
Written Cal /NDX Index/NDX005268	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	05/22/2025	05/22/2031	1	1,944,480	19001.2	165,086			(167,081)		(167,081)	(34,959)				(22,053)		0001
Written Cal /NDX Index/NDX005261	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	04/08/2025	04/08/2031	1	6,494,387	15381.4	625,409			(418,141)		(418,141)	(97,847)				(72,788)		0001
Written Cal /NDX Index/NDX00526N	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	09/22/2025	09/22/2031	1	2,664,000	22285	229,370			(286,981)		(286,981)	(53,479)				(31,188)		0001
Written Cal /NDX Index/NDX040038	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	08/08/2025	08/08/2031	1	2,686,000	21250.1	231,168			(272,558)		(272,558)	(56,296)				(31,113)		0001
Written Cal /NDX Index/NDX02123T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	07/22/2025	07/22/2031	1	2,156,000	20757.2	180,026			(210,593)		(210,593)	(43,711)				(24,946)		0001
Written Cal /NDX Index/NDX000090	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	07/08/2025	07/08/2031	1	2,155,379	20432	182,982			(206,051)		(206,051)	(39,436)				(24,749)		0001
Written Cal /NDX Index/NDX00009U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	08/22/2025	08/22/2031	1	3,679,917	21148.3	314,633			(369,750)		(369,750)	(68,245)				(42,746)		0001
Written Cal /NDX Index/NDX021383	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	09/08/2025	09/08/2031	1	2,639,000	21386.1	232,496			(269,297)		(269,297)	(54,483)				(30,787)		0001
Written Cal /NDX Index/NDX00005X	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	10/08/2025	10/08/2031	1	2,498,000	22623	218,575			(275,709)		(275,709)	(48,364)				(29,361)		0001
Written Cal /NDX Index/NDX04009K	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Citibank NA	11/21/2025	11/21/2031	1	1,395,000	21815.6	138,105			(147,413)		(147,413)	(29,333)				(16,574)		0001
Written Cal /NDX Index/NDX00526Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	11/07/2025	11/07/2031	1	2,965,000	22553.8	276,635			(324,912)		(324,912)	(59,865)				(35,08)		0001
Written Cal /NDX Index/NDX02138P	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	12/22/2025	12/22/2031	1	3,432,000	22915.5	304,762			(386,096)		(386,096)	(73,496)				(41,082)		0001
Written Cal /NDX Index/NDX000152	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	12/08/2025	12/08/2031	1	2,657,000	23065.2	257,416			(323,739)		(323,739)	(55,067)				(34,084)		0001
Written Cal /NDX Index/NDX00526U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	10/22/2025	10/22/2031	1	2,928,000	22391.1	263,227			(317,763)		(317,763)	(58,772)				(34,334)		0001
Written Cal /NDX Index/NDX00535F	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/08/2026	03/08/2032	1	3,084,000	22178.7		308,708		(331,466)		(331,466)	(22,757)				(37,590)		0001
INDEX/SP/500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/20/2026	03/22/2032	1	3,160,000	4000		504,921		(504,130)		(504,130)	791				(38,640)		0001
INDEX/SP/505390	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	02/06/2026	02/06/2032	1	3,400,000	5000		98,464		(117,100)		(117,100)	(18,636)				(41,144)		0001
INDEX/SP/261593	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Bank of America NA	02/06/2026	02/06/2032	1	2,720,000	4000		455,090		(433,643)		(433,643)	21,447				(32,915)		0001
Written Cal /SP/ 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/06/2026	02/06/2032	1	2,647,000	22568.2		240,348		(290,638)		(290,638)	(50,291)				(32,032)		0001
INDEX/SP/261592	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/06/2026	02/06/2032	1	1,850,000	5000		55,840		(62,182)		(62,182)	(6,341)				(22,460)		0001
Written Cal /SP/ 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/20/2026	02/20/2032	1															0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
INDEX/SP/00519U	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/06/2026	03/08/2032	1	3,685,000	5000		117,750		(124,027)		(124,027)	(6,276)				(44,915)		0001
Written Cal / S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	02/20/2026	02/20/2032	1	1,480,000	4000		246,246		(237,178)		(237,178)	9,068				(17,968)		0001
INDEX/SP/005230	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/20/2026	03/22/2032	1	3,350,000	5000		129,347		(133,058)		(133,058)	(3,711)				(48,300)		0001
Written Cal / S&P 500	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Royal Bank of Canada	01/08/2026	01/08/2032	1	3,214,000	22956.4		283,153		(382,358)		(382,358)	(79,204)				(38,628)		0001
INDEX/ND/02135W	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/20/2026	03/22/2032	1	2,821,000	21508.3		256,858		(270,816)		(270,816)	(13,958)				(32,049)		0001
Written Cal /NDX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	03/06/2026	03/08/2032	1	2,948,000	4000		483,588		(471,307)		(471,307)	12,261				(35,932)		0001
INDEX/SP/00515T	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Morgan Stanley	02/20/2026	02/20/2032	1	2,021,000	22511.4		195,835		(221,482)		(221,482)	(25,847)				(24,536)		0001
Written Cal /NDX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Societe Generale SA	01/22/2026	01/22/2032	1	2,265,000	22996.5		194,337		(254,628)		(254,628)	(60,281)				(27,313)		0001
INDEX/ND/000198	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	04/08/2025	04/08/2026	1	478,984	1257.99	20,982			(19)		(19)	1,134				(355)		0001
Written Cal /NDX	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/06/2025	06/08/2026	2	344,856	1448.92	9,557			(2,382)		(2,382)	1,368				(750)		0001
INDEX/SP/000358	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	05/08/2025	05/08/2026	1	357,126	1387.78	11,785			(854)		(854)	1,474				(576)		0001
Written Cal /BXI INSTN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	05/22/2025	05/22/2026	2	241,188	1418.3	6,441			(1,010)		(1,010)	990				(455)		0001
INDEX/SM/0176S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	04/22/2025	04/22/2026	2	279,024	1339.5	10,820			(249)		(249)	902				(343)		0001
Written Cal /BXI INSTN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	06/20/2025	06/22/2026	1	313,737	1408.17	9,224			(2,606)		(2,606)	1,027				(748)		0001
INDEX/SM/0176S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/08/2025	07/08/2026	1	161,433	1485.26	4,197			(2,076)		(2,076)	461				(420)		0001
Written Cal /BXI INSTN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/22/2025	09/22/2026	1	154,137	1526.4	4,115			(3,881)		(3,881)	55				(534)		0001
INDEX/SM/0176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/22/2025	08/21/2026	1	170,670	1529.16	4,233			(3,741)		(3,741)	188				(534)		0001
Written Cal /BXI INSTN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	09/08/2025	09/08/2026	1	335,392	1529.16	8,586			(8,023)		(8,023)	230				(1,114)		0001
INDEX/SM/0176S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	08/08/2025	08/07/2026	1	257,216	1488.54	6,482			(4,394)		(4,394)	445				(765)		0001
Written Cal /BXI INSTN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	07/22/2025	07/22/2026	1	304,286	1513.45	7,972			(5,073)		(5,073)	681				(847)		0001
INDEX/SM/0176S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/21/2025	11/06/2026	2	613,790	1476.37	19,883			(15,611)		(15,611)	(99)				(2,383)		0001
Written Cal /BXI INSTN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	12/08/2025	12/08/2026	1	400,176	1485.71	12,165			(11,571)		(11,571)	(273)				(1,663)		0001
INDEX/SM/0176S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	11/21/2025	11/20/2026	2	341,592	1481.68	11,588			(9,276)		(9,276)	(143)				(1,388)		0001
Written Cal /BXI INSTN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	12/22/2025	12/22/2026	1	672,282	1506.43	18,622			(21,499)		(21,499)	(714)				(2,870)		0001
INDEX/SM/0176S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/22/2025	10/08/2026	2	316,738	1509.88	9,053			(8,125)		(8,125)	41				(1,153)		0001
Written Cal /BXI INSTN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	10/22/2025	10/22/2026	1	547,845	1523.11	16,764			(15,407)		(15,407)	(136)				(2,053)		0001
INDEX/SM/0176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	02/20/2026	02/22/2027	2	357,439	1617.32	11,355			(17,441)		(17,441)	(6,086)				(1,894)		0001
Written Cal /BXI INSTN	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty/Index	Barclays PLC	03/06/2026	03/08/2027	1	160,612	1595.43	5,814			(7,573)		(7,573)	(1,759)				(777)		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Call/BX1 INSTN Index/SB017TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	2	677,944	1583.98	18,824			(27,237)		(27,237)	(8,413)				(3,058)		0001	
Written Call/BX1 INSTN Index/SB017FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2027	1	218,081	1533.06	6,237			(7,800)		(7,800)	(1,563)				(960)		0001	
Written Call/BX1 INSTN Index/SB017FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	444,108	1513.22	17,009			(17,346)		(17,346)	(336)				(2,193)		0001	
Written Call/BX1 INSTN Index/SB017TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/08/2026	02/08/2027	1	320,071	1602.81	9,890			(14,705)		(14,705)	(4,815)				(1,484)		0001	
Written Call/BX1 INSTN Index/SB017DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2024	05/22/2026	1	204,306	1258.41	6,272			(451)		(451)	468				(386)		0001	
Written Call/BX1 INSTN Index/SB017D5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/07/2024	06/08/2026	2	212,858	1260.37	5,747			(678)		(678)	453				(463)		0001	
Written Call/BX1 INSTN Index/SB017D5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2026	05/08/2026	1	299,036	1242.55	9,479			(404)		(404)	684				(482)		0001	
Written Call/BX1 INSTN Index/SB017D5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2026	04/08/2026	1	196,203	1254.52	6,798			(8)		(8)	464				(147)		0001	
Written Call/BX1 INSTN Index/SB017D5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2024	04/22/2026	1	135,067	1212.32	4,795			(67)		(67)	295				(166)		0001	
Written Call/BX1 INSTN Index/SB017F57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2024	06/22/2026	2	107,115	1273.59	3,392			(468)		(468)	209				(255)		0001	
Written Call/BX1 INSTN Index/SB017F5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2024	07/22/2026	2	566,034	1309.82	18,443			(4,180)		(4,180)	921				(1,575)		0001	
Written Call/BX1 INSTN Index/SB017F5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2024	07/08/2026	1	330,158	1296.45	10,301			(1,972)		(1,972)	604				(860)		0001	
Written Call/BX1 INSTN Index/SB017F5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2024	08/21/2026	2	49,032	1327.2	1,813			(505)		(505)	59				(153)		0001	
Written Call/BX1 INSTN Index/SB017S53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/22/2026	1	233,028	1369.75	9,088			(3,374)		(3,374)	187				(807)		0001	
Written Call/BX1 INSTN Index/SB017F55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2024	08/07/2026	2	187,020	1275.29	7,681			(1,460)		(1,460)	219				(556)		0001	
Written Call/BX1 INSTN Index/SB017F5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/08/2026	1	79,688	1330.31	3,403			(931)		(931)	76				(285)		0001	
Written Call/BX1 INSTN Index/SB017F69	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2024	11/06/2026	1	194,991	1411.21	6,669			(4,016)		(4,016)	24				(757)		0001	
Written Call/BX1 INSTN Index/SB017S5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2024	10/08/2026	2	268,280	1359.19	10,664			(4,101)		(4,101)	153				(970)		0001	
Written Call/BX1 INSTN Index/SB017S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/22/2026	1	13,633	1367.35	511			(288)		(288)	(4)				(58)		0001	
Written Call/BX1 INSTN Index/SB017F6L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2024	11/20/2026	2	108,081	1430.93	3,668			(2,489)		(2,489)	(15)				(433)		0001	
Written Call/BX1 INSTN Index/SB017S5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2024	10/22/2026	2	133,850	1382.56	4,848			(2,357)		(2,357)	51				(502)		0001	
Written Call/BX1 INSTN Index/SB017F6V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/06/2024	12/08/2026	1	59,094	1436.84	2,021			(1,470)		(1,470)	(22)				(246)		0001	
Written Call/BX1 INSTN Index/SB017S6R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/21/2025	02/22/2027	1	48,079	1422.85	1,817			(1,390)		(1,390)	(46)				(228)		0001	
Written Call/BX1 INSTN Index/SB017S6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/07/2025	02/08/2027	2	224,832	1409.41	8,210			(6,052)		(6,052)	(173)				(1,043)		0001	
Written Call/BX1 INSTN Index/SB017S3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2025	01/08/2027	1	35,938	1350.37	1,315			(755)		(755)	(13)				(158)		0001	
Written Call/BX1 INSTN Index/SB017K54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/07/2025	03/08/2027	1	20,559	1417.51	857			(605)		(605)	(21)				(100)		0001	
Written Call/BX1 INSTN Index/SB017K5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/21/2025	03/22/2027	1	301,150	1381.84	11,885			(8,325)		(8,325)	(288)				(1,487)		0001	
Written Call/BX1 INSTN Index/SB017S3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2025	01/22/2027	1	197,778	1382.9	7,041			(4,740)		(4,740)	(105)				(882)		0001	
Written Call/BX1 INSTN Index/SB017S3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2027	2	116,225	1339.5	6,192			(3,071)		(3,071)	(106)				(598)		0001	

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Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/21/2027	1	118,925	1418.3	5,233			(4,042)		(4,042)	(160)					(635)		0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/07/2027	1	207,564	1397.78	10,046	.....	.....	(6,539)	.....	(6,539)	(248)	.....	.....	.....	.....	(1,089)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/06/2025	06/08/2027	2	130,736	1448.92	5,671	.....	.....	(4,921)	.....	(4,921)	(208)	.....	.....	.....	.....	(713)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	06/22/2027	2	125,368	1436.17	4,884	.....	.....	(4,675)	.....	(4,675)	(189)	.....	.....	.....	.....	(894)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2027	1	166,837	1257.99	9,093	.....	.....	(3,487)	.....	(3,487)	(120)	.....	.....	.....	.....	(843)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2025	08/06/2027	1	63,087	1488.54	2,587	.....	.....	(2,816)	.....	(2,816)	(106)	.....	.....	.....	.....	(367)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2025	09/22/2027	1	97,408	1526.4	4,120	.....	.....	(4,940)	.....	(4,940)	(170)	.....	.....	.....	.....	(592)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/20/2027	1	130,453	1529.16	5,336	.....	.....	(6,443)	.....	(6,443)	(249)	.....	.....	.....	.....	(769)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2025	07/08/2027	1	31,028	1485.26	1,275	.....	.....	(1,326)	.....	(1,326)	(55)	.....	.....	.....	.....	(175)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/08/2027	1	136,844	1529.16	5,747	.....	.....	(6,886)	.....	(6,886)	(250)	.....	.....	.....	.....	(821)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2027	1	117,524	1513.45	4,913	.....	.....	(5,438)	.....	(5,438)	(227)	.....	.....	.....	.....	(672)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2027	1	20,220	1485.71	989	.....	.....	(1,015)	.....	(1,015)	(120)	.....	.....	.....	.....	(131)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2027	1	36,388	1509.88	1,641	.....	.....	(1,812)	.....	(1,812)	(57)	.....	.....	.....	.....	(225)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2027	1	124,704	1523.11	5,936	.....	.....	(6,464)	.....	(6,464)	(199)	.....	.....	.....	.....	(779)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2025	12/22/2027	1	47,890	1506.43	2,246	.....	.....	(2,534)	.....	(2,534)	(64)	.....	.....	.....	.....	(315)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/22/2027	2	82,440	1481.68	4,280	.....	.....	(4,043)	.....	(4,043)	(101)	.....	.....	.....	.....	(529)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/07/2025	11/08/2027	1	65,807	1476.37	3,304	.....	.....	(3,150)	.....	(3,150)	(81)	.....	.....	.....	.....	(417)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/07/2028	1	25,248	1533.06	1,204	.....	.....	(1,425)	.....	(1,425)	(221)	.....	.....	.....	.....	(168)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2028	2	130,655	1602.81	6,504	.....	.....	(8,556)	.....	(8,556)	(2,052)	.....	.....	.....	.....	(891)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/21/2028	1	62,557	1563.98	2,915	.....	.....	(3,778)	.....	(3,778)	(863)	.....	.....	.....	.....	(421)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2028	1	34,552	1595.43	1,869	.....	.....	(2,279)	.....	(2,279)	(409)	.....	.....	.....	.....	(241)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2028	1	895,266	1513.22	49,061	.....	.....	(51,770)	.....	(51,770)	(2,709)	.....	.....	.....	.....	(6,296)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/20/2026	02/22/2028	1	147,415	1617.32	7,444	.....	.....	(9,988)	.....	(9,988)	(2,543)	.....	.....	.....	.....	(1,016)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/22/2022	02/22/2028	1	766,759	1065.77	90,483	.....	.....	(20,407)	.....	(20,407)	(773)	.....	.....	.....	.....	(5,296)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/08/2022	03/08/2028	1	422,982	1021.08	52,492	.....	.....	(10,567)	.....	(10,567)	(495)	.....	.....	.....	.....	(2,946)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/22/2022	03/22/2028	1	272,726	1086.39	28,473	.....	.....	(7,116)	.....	(7,116)	(319)	.....	.....	.....	.....	(1,918)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2022	04/07/2028	1	230,357	1098.03	28,513	.....	.....	(8,755)	.....	(8,755)	(428)	.....	.....	.....	.....	(2,064)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2022	04/21/2028	1	161,534	1069.98	15,669	.....	.....	(4,223)	.....	(4,223)	(230)	.....	.....	.....	.....	(1,159)	.....	0001
Written Call / Bx1 INSTN Index / S3M017M8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2022	05/08/2028	2	445,788	1021.93	51,056	.....	.....	(10,882)	.....	(10,882)	(680)	.....	.....	.....	.....	(3,295)	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Cal / B/XI INSTN Index/SB00175B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/06/2022	02/08/2028	1	18,104	1103.18	2,184			(455)		(455)	(14)					(123)	0001	
Written Cal / B/XI INSTN Index/SB00175D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/08/2022	05/22/2028	2	283,617	956.78	28,788			(6,279)		(6,279)	(446)					(2,077)	0001	
Written Cal / B/XI INSTN Index/SB00175J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/08/2022	06/08/2028	1	397,651	1012.18	37,936			(9,965)		(9,965)	(709)					(2,944)	0001	
Written Cal / B/XI INSTN Index/SB00176D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/22/2022	06/22/2028	1	16,261	926.54	1,551			(357)		(357)	(29)					(121)	0001	
Written Cal / B/XI INSTN Index/SB00175C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2022	07/07/2028	1	60,902	961.22	5,828			(1,449)		(1,449)	(118)					(459)	0001	
Written Cal / B/XI INSTN Index/SB00175A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2022	07/21/2028	1	51,000	993.68	5,319			(1,308)		(1,308)	(107)					(388)	0001	
Written Cal / B/XI INSTN Index/SB00172H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/08/2022	08/08/2028	1	120,066	1042.66	12,274			(3,426)		(3,426)	(280)					(922)	0001	
Written Cal / B/XI INSTN Index/SB00172B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2022	08/22/2028	2	89,969	1046.72	8,973			(2,628)		(2,628)	(221)					(696)	0001	
Written Cal / B/XI INSTN Index/SB00172Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2022	09/08/2028	2	107,650	1012.42	10,166			(3,027)		(3,027)	(273)					(841)	0001	
Written Cal / B/XI INSTN Index/SB00173C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/22/2022	09/22/2028	2	275,478	945.49	26,021			(7,022)		(7,022)	(676)					(2,170)	0001	
Written Cal / B/XI INSTN Index/SB00173A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/21/2022	10/06/2028	2	154,675	897.6	13,519			(3,693)		(3,693)	(368)					(1,228)	0001	
Written Cal / B/XI INSTN Index/SB00173M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/21/2022	10/20/2028	1	201,672	923.64	17,566			(5,117)		(5,117)	(519)					(1,613)	0001	
Written Cal / B/XI INSTN Index/SB00173J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/08/2022	11/08/2028	1	300,255	941.28	26,062			(8,016)		(8,016)	(831)					(2,428)	0001	
Written Cal / B/XI INSTN Index/SB00174A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2022	11/22/2028	2	159,820	987.38	15,104			(4,679)		(4,679)	(466)					(1,301)	0001	
Written Cal / B/XI INSTN Index/SB00174E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2022	12/08/2028	2	286,381	974.09	27,413			(8,348)		(8,348)	(893)					(2,350)	0001	
Written Cal / B/XI INSTN Index/SB00174I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/22/2022	12/22/2028	2	193,875	929.65	18,220			(5,317)		(5,317)	(581)					(1,602)	0001	
Written Cal / B/XI INSTN Index/SB00174V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/06/2023	01/08/2029	1	147,566	954.04	13,679			(4,250)		(4,250)	(464)					(1,230)	0001	
Written Cal / B/XI INSTN Index/SB00175H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/20/2023	01/22/2029	2	163,057	987.18	13,986			(5,013)		(5,013)	(543)					(1,368)	0001	
Written Cal / B/XI INSTN Index/SB00175T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/08/2023	02/08/2029	2	483,405	1043.71	40,352			(16,507)		(16,507)	(1,742)					(4,090)	0001	
Written Cal / B/XI INSTN Index/SB00175B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/22/2023	02/22/2029	2	197,475	1006.12	15,770			(6,413)		(6,413)	(695)					(1,682)	0001	
Written Cal / B/XI INSTN Index/SB00175D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/08/2023	03/08/2029	1	47,516	999.81	3,573			(1,543)		(1,543)	(168)					(407)	0001	
Written Cal / B/XI INSTN Index/SB00175X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/22/2023	03/22/2029	1	58,188	967.9	4,917			(1,814)		(1,814)	(201)					(502)	0001	
Written Cal / B/XI INSTN Index/SB00176B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/06/2023	04/06/2029	1	35,504	1003.15	3,249			(1,180)		(1,180)	(129)					(308)	0001	
Written Cal / B/XI INSTN Index/SB00176R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2023	05/08/2029	1	153,856	1013.69	13,539			(5,307)		(5,307)	(583)					(1,356)	0001	
Written Cal / B/XI INSTN Index/SB00177S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2023	05/22/2029	1	127,795	1042.16	10,454			(4,651)		(4,651)	(504)					(1,133)	0001	
Written Cal / B/XI INSTN Index/SB00177D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/08/2023	06/08/2029	1	625,198	1071.44	48,637			(24,076)		(24,076)	(2,566)					(5,384)	0001	
Written Cal / B/XI INSTN Index/SB00177S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/22/2023	06/22/2029	1	207,960	1090.79	15,909			(8,320)		(8,320)	(876)					(1,869)	0001	
Written Cal / B/XI INSTN Index/SB00177Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/07/2023	07/06/2029	1	83,040	1095.82	5,912			(3,376)		(3,376)	(355)					(751)	0001	
Written Cal / B/XI INSTN Index/SB00178A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/21/2023	07/20/2029	2	198,209	1133.44	10,243			(5,906)		(5,906)	(604)					(1,238)	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / Bx1 INSTN Index / SMO17680	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	08/08/2023	08/08/2029	2	238,028	1138.06	18,164			(10,469)		(10,469)	(1,073)				(2,181)		0001
Written Cal / Bx1 INSTN Index / SMO17681	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	08/22/2023	08/22/2029	2	231,991	1095.44	17,006			(9,683)		(9,683)	(1,029)				(2,138)		0001
Written Cal / Bx1 INSTN Index / SMO17682	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/07/2023	09/07/2029	1	308,614	1108.39	21,850			(13,248)		(13,248)	(1,339)				(2,962)		0001
Written Cal / Bx1 INSTN Index / SMO17683	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	10/06/2023	09/21/2029	2	219,644	1084.63	15,454			(9,175)		(9,175)	(900)				(2,049)		0001
Written Cal / Bx1 INSTN Index / SMO17684	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	10/06/2023	10/08/2029	2	238,382	1069.84	16,136			(9,828)		(9,828)	(1,075)				(2,238)		0001
Written Cal / Bx1 INSTN Index / SMO17685	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/22/2023	10/22/2029	3	340,636	1049.72	21,458			(13,740)		(13,740)	(1,529)				(3,216)		0001
Written Cal / Bx1 INSTN Index / SMO17686	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/08/2023	11/08/2029	2	487,650	1084.74	31,650			(20,905)		(20,905)	(2,275)				(4,633)		0001
Written Cal / Bx1 INSTN Index / SMO17687	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/22/2023	11/21/2029	1	132,907	1138.14	8,719			(6,198)		(6,198)	(647)				(1,289)		0001
Written Cal / Bx1 INSTN Index / SMO17688	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/08/2023	12/07/2029	1	163,586	1146.63	11,729			(7,773)		(7,773)	(809)				(1,571)		0001
Written Cal / Bx1 INSTN Index / SMO17689	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/22/2023	12/21/2029	1	300,505	1189.02	23,560			(15,245)		(15,245)	(1,531)				(2,901)		0001
Written Cal / Bx1 INSTN Index / SMO17690	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	01/08/2024	01/08/2030	2	106,063	1193.33	7,792			(5,441)		(5,441)	(546)				(1,031)		0001
Written Cal / Bx1 INSTN Index / SMO17691	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	01/22/2024	01/22/2030	1	163,278	1185.98	11,642			(8,347)		(8,347)	(846)				(1,995)		0001
Written Cal / Bx1 INSTN Index / SMO17692	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	03/08/2024	02/08/2030	3	487,333	1210.84	32,958			(25,972)		(25,972)	(2,592)				(4,789)		0001
Written Cal / Bx1 INSTN Index / SMO17693	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	02/22/2024	02/22/2030	2	701,212	1227.48	46,945			(38,445)		(38,445)	(3,774)				(6,925)		0001
Written Cal / Bx1 INSTN Index / SMO17694	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	03/08/2024	03/08/2030	1	309,030	1240.35	22,219			(17,404)		(17,404)	(1,688)				(3,067)		0001
Written Cal / Bx1 INSTN Index / SMO17695	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	03/22/2024	03/22/2030	2	167,928	1254.71	11,246			(9,654)		(9,654)	(929)				(1,675)		0001
Written Cal / Bx1 INSTN Index / SMO17696	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	05/08/2024	05/08/2030	1	172,198	1242.55	10,952			(9,900)		(9,900)	(972)				(1,745)		0001
Written Cal / Bx1 INSTN Index / SMO17697	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	06/21/2024	06/21/2030	1	197,194	1273.59	12,995			(11,987)		(11,987)	(1,154)				(2,027)		0001
Written Cal / Bx1 INSTN Index / SMO17698	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	04/08/2024	04/08/2030	2	282,612	1254.52	19,428			(16,345)		(16,345)	(1,578)				(2,835)		0001
Written Cal / Bx1 INSTN Index / SMO17699	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	05/22/2024	05/22/2030	1	363,524	1258.41	22,829			(21,443)		(21,443)	(2,081)				(3,701)		0001
Written Cal / Bx1 INSTN Index / SMO17700	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	04/22/2024	04/22/2030	1	172,460	1212.32	11,227			(9,476)		(9,476)	(954)				(1,738)		0001
Written Cal / Bx1 INSTN Index / SMO17701	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	06/07/2024	06/07/2030	1	97,548	1280.37	6,077			(5,803)		(5,803)	(564)				(986)		0001
Written Cal / Bx1 INSTN Index / SMO17702	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/20/2024	09/20/2030	1	80,035	1369.75	5,947			(5,626)		(5,626)	(504)				(847)		0001
Written Cal / Bx1 INSTN Index / SMO17703	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/22/2024	07/22/2030	1	129,975	1309.82	8,617			(8,348)		(8,348)	(781)				(1,350)		0001
Written Cal / Bx1 INSTN Index / SMO17704	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/08/2024	07/08/2030	1	123,600	1296.45	8,009			(7,773)		(7,773)	(735)				(1,278)		0001
Written Cal / Bx1 INSTN Index / SMO17705	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	08/22/2024	08/08/2030	2	189,286	1275.29	13,752			(11,724)		(11,724)	(1,137)				(1,976)		0001
Written Cal / Bx1 INSTN Index / SMO17706	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	08/22/2024	08/22/2030	1	147,124	1327.2	10,461			(9,751)		(9,751)	(903)				(1,543)		0001
Written Cal / Bx1 INSTN Index / SMO17707	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/06/2024	09/06/2030	1	172,986	1330.31	13,493			(11,560)		(11,560)	(1,071)				(1,822)		0001
Written Cal / Bx1 INSTN Index / SMO17708	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/22/2024	11/22/2030	1	72,926	1430.93	4,405			(5,587)		(5,587)	(479)				(786)		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal / B/XI INSTN Index / S/MO17MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/08/2024	12/06/2030	2	182,819	1438.84	12,088			(14,142)		(14,142)	(1,209)				(1,979)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/20/2024	12/20/2030	1	166,611	1387.35	10,330			(11,967)		(11,967)	(1,039)				(1,811)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/08/2024	11/08/2030	1	45,048	1411.21	2,811			(3,364)		(3,364)	(239)				(484)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	10/08/2024	10/08/2030	2	271,442	1359.19	19,103			(18,941)		(18,941)	(1,719)				(2,887)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	10/22/2024	10/22/2030	1	49,616	1382.56	3,304			(3,570)		(3,570)	(318)				(530)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	03/07/2025	01/22/2031	2	130,019	1382.9	8,071			(9,561)		(9,561)	(653)				(1,427)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	02/21/2025	02/21/2031	1	76,948	1422.85	5,009			(5,949)		(5,949)	(507)				(852)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	01/08/2025	01/08/2031	1	141,425	1360.37	8,698			(9,993)		(9,993)	(923)				(1,546)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	04/08/2025	03/21/2031	2	10,904	1381.84	918			(735)		(735)	(77)				(122)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	03/07/2025	03/07/2031	1	88,983	1417.51	6,264			(6,861)		(6,861)	(586)				(989)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	02/07/2025	02/07/2031	1	297,179	1409.41	18,663			(22,578)		(22,578)	(1,957)				(3,276)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	04/08/2025	04/08/2031	2	318,989	1257.99	27,034			(20,751)		(20,751)	(2,028)				(3,575)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	05/08/2025	05/08/2031	2	36,094	1397.78	6,929			(7,258)		(7,258)	(621)				(1,074)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	04/22/2025	04/22/2031	2	184,984	1339.5	15,186			(13,211)		(13,211)	(1,166)				(2,081)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	06/06/2025	06/06/2031	1	61,322	1448.92	4,194			(4,965)		(4,965)	(402)				(698)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/22/2025	05/22/2031	1	49,428	1418.3	3,490			(3,866)		(3,866)	(323)				(561)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	06/20/2025	06/20/2031	1	25,238	1436.17	1,827			(2,022)		(2,022)	(165)				(288)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	08/08/2025	08/08/2031	1	253,802	1488.54	17,639			(21,637)		(21,637)	(1,665)				(2,938)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/08/2025	07/08/2031	2	46,924	1485.26	3,196			(3,964)		(3,964)	(309)				(539)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	08/22/2025	08/22/2031	1	177,658	1529.16	12,454			(15,777)		(15,777)	(1,169)				(2,064)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	07/22/2025	07/22/2031	1	12,842	1513.45	895			(1,119)		(1,119)	(65)				(148)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/08/2025	09/08/2031	1	7,044	1529.16	512			(628)		(628)	(46)				(82)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	09/22/2025	09/22/2031	1	45,842	1526.4	3,287			(4,077)		(4,077)	(301)				(537)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/08/2025	12/08/2031	1	44,325	1485.71	3,249			(3,831)		(3,831)	(288)				(529)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	10/22/2025	10/22/2031	1	10,925	1523.11	812			(973)		(973)	(72)				(129)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	11/07/2025	11/07/2031	1	13,996	1476.37	1,065			(1,193)		(1,193)	(91)				(166)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/22/2025	12/22/2031	1	40,812	1506.43	2,979			(3,604)		(3,604)	(265)				(489)		0001
Written Cal / B/XI INSTN Fixed Index & Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	12/08/2025	11/21/2031	2	215,053	1481.68	15,859			(18,476)		(18,476)	(1,400)				(2,555)		0001
Written Cal / B/XI INSTN Index / S/MO17PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equi ty / Index	Barclays PLC	10/08/2025	10/08/2031	1	19,819	1509.88	1,425			(1,739)		(1,739)	(130)				(233)		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Cal /BX1 INSTN Index/SB017S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	02/20/2032	3	66,768	1617.32		5,779		(6,850)		(6,850)	(1,070)					(835)	0001	
Written Cal /BX1 INSTN Index/SB017S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/08/2026	01/08/2032	1	388,081	1533.06		26,980		(33,342)		(33,342)	(6,362)					(4,424)	0001	
Written Cal /BX1 INSTN Index/SB017S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2032	1	187,627	1563.98		13,397		(17,505)		(17,505)	(4,109)					(2,263)	0001	
Written Cal /BX1 INSTN Index/SB017TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2032	1	12,882	1513.22		1,045		(1,050)		(1,050)	(5)					(158)	0001	
Written Cal /NDX Index/SB017TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2032	2	144,318	1595.43		12,836		(13,895)		(13,895)	(1,059)					(1,759)	0001	
Written Cal /NDX Index/ND00523E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	06/06/2025	06/08/2026	1	264,357	19585.6	10,469			(1,988)		(1,988)	243					(575)	0001	
Written Cal /NDX Index/ND0131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	04/08/2025	04/08/2026	1	250,076	15381.4	14,129			(16)		(16)	327					(185)	0001	
Written Cal /NDX Index/ND02123M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	06/20/2025	06/22/2026	1	134,232	19463.8	5,597			(1,191)		(1,191)	30					(320)	0001	
Written Cal /NDX Index/ND02123C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/08/2025	05/08/2026	1	35,911	18957.2	1,655			(66)		(66)	72					(58)	0001	
Written Cal /NDX Index/ND00003J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	05/22/2025	05/22/2026	1	562,979	19001.2	23,026			(2,374)		(2,374)	1,164					(1,062)	0001	
Written Cal /NDX Index/ND02123A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/22/2025	04/22/2026	1	259,375	16448.8	13,228			(103)		(103)	355					(318)	0001	
Written Cal /NDX Index/ND02123P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/08/2025	07/08/2026	1	105,948	20432	3,941			(1,568)		(1,568)	(178)					(276)	0001	
Written Cal /NDX Index/ND021356	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/08/2025	09/08/2026	1	167,248	21386.1	6,054			(5,019)		(5,019)	(1,177)					(555)	0001	
Written Cal /NDX Index/ND00523Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/22/2025	09/22/2026	1	66,117	22285	2,499			(2,615)		(2,615)	(678)					(229)	0001	
Written Cal /NDX Index/ND021352	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/22/2025	08/21/2026	1	188,501	21148.3	6,654			(4,893)		(4,893)	(1,065)					(590)	0001	
Written Cal /NDX Index/ND02123X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/08/2025	08/07/2026	1	236,747	21250.1	8,452			(5,763)		(5,763)	(1,195)					(704)	0001	
Written Cal /NDX Index/ND02123U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/22/2025	07/22/2026	1	263,099	20757.2	9,682			(4,918)		(4,918)	(813)					(732)	0001	
Written Cal /NDX Index/ND02135J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/07/2025	11/06/2026	1	79,917	22553.8	3,660			(3,826)		(3,826)	(982)					(310)	0001	
Written Cal /NDX Index/ND000150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	10/08/2025	10/08/2026	1	455,943	22623	18,511			(20,473)		(20,473)	(5,419)					(1,649)	0001	
Written Cal /NDX Index/ND017036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/20/2026	1	141,000	21815.6	6,726			(6,088)		(6,088)	(1,583)					(564)	0001	
Written Cal /NDX Index/ND00523V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	10/22/2025	10/22/2026	1	85,552	22391.1	3,670			(3,807)		(3,807)	(992)					(321)	0001	
Written Cal /NDX Index/ND005351	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2026	1	227,448	23065.2	9,644			(12,948)		(12,948)	(3,425)					(945)	0001	
Written Cal /NDX Index/ND005356	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/22/2025	12/22/2026	1	38,161	22915.5	1,542			(2,176)		(2,176)	(572)					(163)	0001	
Written Cal /NDX Index/ND01703K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	50,457	21508.3		2,639		(2,591)		(2,591)	48					(249)	0001	
Written Cal /NDX Index/ND021454	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/06/2026	03/08/2027	1	122,510	22178.7		6,077		(6,912)		(6,912)	(836)					(593)	0001	
Written Cal /NDX Index/ND00535C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/08/2027	1	171,181	22568.2		7,583		(9,860)		(9,860)	(2,277)					(794)	0001	
Written Cal /NDX Index/ND000156	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	LBS AG	01/22/2026	01/22/2027	1	36,616	22966.5		1,472		(2,197)		(2,197)	(725)					(165)	0001	
Written Cal /NDX Index/ND005935	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/08/2023	09/07/2029	1	188,869	13752.2	15,789			(8,541)		(8,541)	(2,054)					(1,752)	0001	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Written Cal /NDX Index/NDX005057	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.10/06/2023	.10/08/2029	1	45,029	13475.9	3,629			 (2,016)		 (2,016)	 (490)				 (423)		0001
Written Cal /NDX Index/NDX005058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.11/22/2023	.11/21/2029	1	35,087	14401.3	2,775			 (1,779)		 (1,779)	 (424)				 (335)		0001
Written Cal /NDX Index/NDX005059	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.12/22/2023	.12/21/2029	1	65,039	15099.7	6,036			 (3,590)		 (3,590)	 (643)				 (628)		0001
Written Cal /NDX Index/NDX005059F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/08/2024	.01/08/2030	1	90,599	14984.9	7,710			 (4,972)		 (4,972)	 (1,172)				 (880)		0001
Written Cal /NDX Index/NDX005059H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.01/22/2024	.01/22/2030	1	35,037	15597.3	2,894			 (2,045)		 (2,045)	 (474)				 (342)		0001
Written Cal /NDX Index/NDX005059K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.02/08/2024	.02/08/2030	1	25,007	16004.9	2,003			 (1,524)		 (1,524)	 (350)				 (246)		0001
Written Cal /NDX Index/NDX005059M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/08/2024	.03/08/2030	1	40,511	16216.6	3,431			 (2,541)		 (2,541)	 (580)				 (402)		0001
Written Cal /NDX Index/NDX005059P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.03/22/2024	.03/22/2030	1	20,026	16505.5	1,616			 (1,295)		 (1,295)	 (293)				 (200)		0001
Written Cal /NDX Index/NDX013032	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.05/22/2023	.05/22/2029	1	140,522	12464.8	13,181			 (5,148)		 (5,148)	 (1,352)				 (1,246)		0001
Written Cal /NDX Index/NDX013038	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.11/08/2023	.11/08/2029	1	14,194	13781.9	1,158			 (682)		 (682)	 (182)				 (135)		0001
Written Cal /NDX Index/NDX013039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.02/22/2024	.02/22/2030	1	82,308	16204.2	6,486			 (5,236)		 (5,236)	 (1,330)				 (813)		0001
Written Cal /NDX Index/NDX021051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.08/22/2022	.08/22/2028	1	50,013	11601.5	5,521			 (1,289)		 (1,289)	 (320)				 (387)		0001
Written Cal /NDX Index/NDX021055	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.03/22/2023	.03/22/2029	1	84,059	11310.4	8,591			 (2,612)		 (2,612)	 (667)				 (725)		0001
Written Cal /NDX Index/NDX021058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.07/07/2023	.07/06/2029	1	129,032	13533.2	10,748			 (5,586)		 (5,586)	 (1,332)				 (1,166)		0001
Written Cal /NDX Index/NDX021058	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.08/08/2023	.08/08/2029	1	8,474	13745.8	723			 (384)		 (384)	 (92)				 (78)		0001
Written Cal /NDX Index/NDX021059	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.12/08/2023	.12/07/2029	1	61,014	14476.2	4,918			 (3,189)		 (3,189)	 (759)				 (586)		0001
Written Cal /NDX Index/NDX013036	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.05/08/2024	.05/08/2030	1	141,089	16276.5	10,807			 (9,247)		 (9,247)	 (2,367)				 (1,430)		0001
Written Cal /NDX Index/NDX005050	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.06/07/2024	.06/07/2030	1	372,799	17100.9	27,848			 (25,920)		 (25,920)	 (5,905)				 (3,815)		0001
Written Cal /NDX Index/NDX021059	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.04/22/2024	.04/22/2030	1	246,511	15499.8	19,746			 (14,840)		 (14,840)	 (3,500)				 (2,484)		0001
Written Cal /NDX Index/NDX013051	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.05/22/2024	.05/22/2030	1	149,567	16934.7	11,113			 (10,341)		 (10,341)	 (2,610)				 (1,523)		0001
Written Cal /NDX Index/NDX021059	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.04/08/2024	.04/08/2030	1	34,588	16290.2	2,732			 (2,225)		 (2,225)	 (510)				 (347)		0001
Written Cal /NDX Index/NDX01303L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.06/21/2024	.06/21/2030	1	50,031	17730.4	3,882			 (3,756)		 (3,756)	 (928)				 (514)		0001
Written Cal /NDX Index/NDX00505T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.07/22/2024	.07/22/2030	1	222,195	17840.6	17,687			 (16,591)		 (16,591)	 (3,644)				 (2,307)		0001
Written Cal /NDX Index/NDX00505V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.08/08/2024	.08/08/2030	1	75,076	16572.4	6,847			 (5,062)		 (5,062)	 (1,155)				 (784)		0001
Written Cal /NDX Index/NDX005150	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	.09/20/2024	.09/20/2030	1	239,337	17812.3	21,732			 (18,081)		 (18,081)	 (3,990)				 (2,532)		0001
Written Cal /NDX Index/NDX013030	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	.09/06/2024	.09/06/2030	1	249,487	16579.2	23,602			 (17,339)		 (17,339)	 (4,461)				 (2,628)		0001
Written Cal /NDX Index/NDX021158	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	.08/22/2024	.08/22/2030	1	209,401	17542.7	18,574			 (15,464)		 (15,464)	 (3,519)				 (2,196)		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Cal/NDX Index/NDX0139M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUSPU6P40T08P593 Societe Generale SA	.07/08/2024	.07/08/2030	1	101,872	1835.6	7,803			(8,086)		(8,086)	(1,965)				(1,063)		0001
Written Cal/NDX Index/NDX0051S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NNEB1B/P40T08PU41 Societe Generale SA	.11/08/2024	.11/08/2030	1	79,321	19005.5	6,124			(6,640)		(6,640)	(1,418)				(852)		0001
Written Cal/NDX Index/NDX0051S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NNEB1B/P40T08PU41 Societe Generale SA	.12/20/2024	.12/20/2030	1	177,788	19160.2	13,672			(15,183)		(15,183)	(3,234)				(1,983)		0001
Written Cal/NDX Index/NDX0211S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3PH16C71XB011	.10/22/2024	.10/22/2030	1	199,321	18345.3	16,344			(15,868)		(15,868)	(3,562)				(2,129)		0001
Written Cal/NDX Index/NDX0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3PH16C71XB011	.12/06/2024	.12/06/2030	1	156,329	19460	12,037			(13,645)		(13,645)	(2,975)				(1,682)		0001
Written Cal/NDX Index/NDX0051SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1B/P40T08PU41	.11/22/2024	.11/22/2030	1	628,587	18698.6	47,885			(51,591)		(51,591)	(11,124)				(6,777)		0001
Written Cal/NDX Index/NDX0051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1B/P40T08PU41	.10/08/2024	.10/08/2030	1	125,746	18097	10,890			(9,759)		(9,759)	(2,137)				(1,338)		0001
Written Cal/NDX Index/NDX0051S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1B/P40T08PU41	.03/21/2025	.03/21/2031	1	778,643	17778.6	66,340			(80,587)		(80,587)	(19,276)				(8,684)		0001
Written Cal/NDX Index/NDX0211S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3PH16C71XB011	.01/22/2025	.01/22/2031	1	383,003	18667.7	28,572			(34,121)		(34,121)	(7,411)				(4,203)		0001
Written Cal/NDX Index/NDX0170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1B/P40T08PU41	.02/21/2025	.02/21/2031	1	9,822	19452.7	739			(862)		(862)	(180)				(109)		0001
Written Cal/NDX Index/NDX0051S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3PH16C71XB011	.03/07/2025	.03/07/2031	1	226,211	18181.2	19,929			(18,170)		(18,170)	(4,127)				(2,513)		0001
Written Cal/NDX Index/NDX0212S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573 Societe Generale SA	.02/07/2025	.02/07/2031	1	427,055	19342.2	32,755			(36,017)		(36,017)	(6,940)				(4,707)		0001
Written Cal/NDX Index/NDX0052S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	 02NNEB1B/P40T08PU41	.05/08/2025	.05/08/2031	1	82,479	18057.2	7,415			(6,597)		(6,597)	(1,424)				(932)		0001
Written Cal/NDX Index/NDX0212S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3PH16C71XB011	.04/22/2025	.04/22/2031	1	389,336	16448.8	37,458			(28,273)		(28,273)	(6,760)				(4,493)		0001
Written Cal/NDX Index/NDX0000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley 1GJUL3DP3016NUZ34	.06/20/2025	.06/20/2031	1	25,022	19463.8	2,177			(2,234)		(2,234)	(438)				(286)		0001
Written Cal/NDX Index/NDX0212S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3PH16C71XB011	.06/06/2025	.06/06/2031	1	328,522	19585.6	28,056			(29,546)		(29,546)	(6,396)				(3,741)		0001
Written Cal/NDX Index/NDX0052S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1B/P40T08PU41	.05/22/2025	.05/22/2031	1	97,520	19001.2	8,279			(8,379)		(8,379)	(1,753)				(1,106)		0001
Written Cal/NDX Index/NDX0052S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02NNEB1B/P40T08PU41	.04/08/2025	.04/08/2031	1	320,613	15381.4	30,875			(20,643)		(20,643)	(4,830)				(3,593)		0001
Written Cal/NDX Index/NDX0000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley 1GJUL3DP3016NUZ34	.07/08/2025	.07/08/2031	1	26,621	20432	2,260			(2,545)		(2,545)	(487)				(306)		0001
Written Cal/NDX Index/NDX0000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley 1GJUL3DP3016NUZ34	.08/22/2025	.08/22/2031	1	7,083	21148.3	606			(712)		(712)	(131)				(82)		0001
Written Cal/NDX Index/NDX017KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	.04/08/2025	.04/08/2026	1	126,974	1257.99	5,549			(5)		(5)	301				(94)		0001
Written Cal/NDX Index/NDX017KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	.06/08/2025	.06/08/2026	1	325,609	1448.92	8,791			(2,259)		(2,259)	1,292				(708)		0001
Written Cal/NDX Index/NDX017LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	.05/08/2025	.05/08/2026	1	24,945	1397.78	823			(60)		(60)	103				(40)		0001
Written Cal/NDX Index/NDX017LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	.04/22/2025	.04/22/2026	1	50,936	1339.5	1,981			(45)		(45)	165				(63)		0001
Written Cal/NDX Index/NDX017NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	.06/20/2025	.06/22/2026	1	14,309	1436.17	421			(119)		(119)	47				(34)		0001
Written Cal/NDX Index/NDX017PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	.09/22/2025	.09/22/2026	1	4,435	1526.4	118			(112)		(112)	2				(15)		0001
Written Cal/NDX Index/NDX017S0D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	.08/22/2025	.08/21/2026	1	182,092	1529.16	4,516			(3,991)		(3,991)	211				(570)		0001
Written Cal/NDX Index/NDX017S63	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G63SEF7UP5170UK5573	.08/08/2025	.08/07/2026	1	194,646	1488.54	4,905			(3,325)		(3,325)	337				(579)		0001

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Cal /Bx1 INSTN Index /SMO17NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2025	07/22/2026	1	39,019	1513.45	1,022			(651)		(651)	87					(109)	0001	
Written Cal /Bx1 INSTN Index /SMO17Q88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/06/2026	2	26,346	1476.37	853			(670)		(670)	(4)					(102)	0001	
Written Cal /Bx1 INSTN Index /SMO17Q8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2026	1	27,724	1485.71	843			(802)		(802)	(19)					(115)	0001	
Written Cal /Bx1 INSTN Index /SMO17Q8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/21/2025	11/20/2026	1	18,194	1481.68	620			(494)		(494)	(8)					(73)	0001	
Written Cal /Bx1 INSTN Index /SMO17PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/08/2025	10/08/2026	1	74,146	1509.88	2,106			(1,880)		(1,880)	10					(288)	0001	
Written Cal /Bx1 INSTN Index /SMO17TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/06/2026	03/08/2027	1	517,098	1585.43		18,719		(24,383)		(24,383)	(5,664)					(2,503)	0001	
Written Cal /Bx1 INSTN Index /SMO17SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2026	01/22/2027	1	2,653	1563.98		76		(107)		(107)	(31)					(12)	0001	
Written Cal /Bx1 INSTN Index /SMO17TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2027	1	33,351	1513.22		1,277		(1,303)		(1,303)	(25)					(165)	0001	
Written Cal /Bx1 INSTN Index /SMO17S8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	02/06/2026	02/08/2027	1	258,005	1602.81		7,972		(11,854)		(11,854)	(3,881)					(1,197)	0001	
Written Cal /Bx1 INSTN Index /SMO17Q88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2025	05/21/2027	1	25,815	1418.3	1,136			(877)		(877)	(35)					(138)	0001	
Written Cal /Bx1 INSTN Index /SMO17LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2025	05/07/2027	1	19,002	1397.78	920			(559)		(559)	(23)					(100)	0001	
Written Cal /Bx1 INSTN Index /SMO17Q8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2022	04/07/2028	1	19,912	1088.03	1,955			(600)		(600)	(29)					(142)	0001	
Written Cal /Bx1 INSTN Index /SMO17LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2022	06/22/2028	1	44,979	926.54	4,075			(987)		(987)	(79)					(336)	0001	
Written Cal /Bx1 INSTN Index /SMO17S8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/07/2022	10/06/2028	1	62,547	897.6	5,592			(1,493)		(1,493)	(149)					(497)	0001	
Written Cal /Bx1 INSTN Index /SMO17TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/22/2023	03/22/2029	1	20,015	967.9	1,691			(624)		(624)	(69)					(173)	0001	
Written Cal /Bx1 INSTN Index /SMO17Q8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2023	09/07/2029	1	393,933	1108.39	27,890			(16,911)		(16,911)	(1,795)					(3,654)	0001	
Written Cal /Bx1 INSTN Index /SMO17AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	11/22/2023	11/21/2029	1	20,007	1138.14	1,312			(933)		(933)	(97)					(191)	0001	
Written Cal /Bx1 INSTN Index /SMO17Q8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/08/2024	05/08/2030	1	141,354	1242.55	8,990			(8,126)		(8,126)	(798)					(1,432)	0001	
Written Cal /Bx1 INSTN Index /SMO17S8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	06/21/2024	06/21/2030	1	50,042	1273.59	3,288			(3,042)		(3,042)	(293)					(514)	0001	
Written Cal /Bx1 INSTN Index /SMO17Q8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	05/22/2024	05/22/2030	1	15,157	1258.41	952			(894)		(894)	(87)					(154)	0001	
Written Cal /Bx1 INSTN Index /SMO17Q86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/20/2024	09/20/2030	1	25,801	1369.75	1,917			(1,814)		(1,814)	(162)					(273)	0001	
Written Cal /Bx1 INSTN Index /SMO17S8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/22/2024	07/22/2030	1	12,925	1309.82	857			(830)		(830)	(78)					(134)	0001	
Written Cal /Bx1 INSTN Index /SMO17S8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/08/2024	07/08/2030	1	21,777	1296.45	1,411			(1,370)		(1,370)	(129)					(225)	0001	
Written Cal /Bx1 INSTN Index /SMO17FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/06/2024	09/06/2030	1	36,816	1330.31	2,872			(2,460)		(2,460)	(228)					(388)	0001	
Written Cal /Bx1 INSTN Index /SMO17ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/20/2024	12/20/2030	1	16,010	1367.35	993			(1,150)		(1,150)	(105)					(174)	0001	
Written Cal /Bx1 INSTN Index /SMO17Q8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2024	10/22/2030	1	5,724	1382.56	381			(412)		(412)	(37)					(61)	0001	
Written Cal /Bx1 INSTN Index /SMO17ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	01/22/2025	01/22/2031	1	12,508	1382.9	770			(920)		(920)	(82)					(137)	0001	
Written Cal /Bx1 INSTN Index /SMO17AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/07/2025	03/07/2031	1	9,041	1417.51	636			(697)		(697)	(59)					(100)	0001	
Written Cal /Bx1 INSTN Index /SMO17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2031	1	24,964	1257.99	2,124			(1,624)		(1,624)	(159)					(280)	0001	

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Written Cal/NDX1MSN Index/SMO17JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/22/2025	04/22/2031	1	8,741	1339.5	719			(624)		(624)	(67)					(98)	0001	
Written Cal/ISAP 500 INDEX/SPWF17SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	04/15/2026	1	1,637,500	6400		56,243		(49,212)		(48,125)			14,061			(1,660)	0001	
Written Cal/ISAP 500 INDEX/SPWF17SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	04/13/2026	1	1,637,500	6400		46,013		(38,439)		(41,240)			12,781			(1,545)	0001	
Written Cal/ISAP 500 INDEX/SPWF17SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	04/15/2026	1	1,637,500	6400		56,243		(49,212)		(48,125)			14,061			(1,660)	0001	
Written Cal/ISAP 500 INDEX/SPWF17SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/26/2026	04/13/2026	1	1,637,500	6400		46,013		(39,439)		(41,240)			12,781			(1,545)	0001	
Written Cal/ISAP 500 INDEX/SPW210SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/16/2024	07/16/2030	1	5,656,000	6694.72	972,266			(695,999)		(811,019)			39,938			(58,615)	0001	
Written Cal/ISAP 500 INDEX/SPB09F45	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(279,968)		(312,853)			15,994			(23,162)	0001	
Written Cal/NDX Index/NDX000032	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Commerce	06/07/2024	06/08/2026	1	1,025,000	17100.9	48,380			(3,209)		(3,209)	1,340					(2,228)	0001	
Written Cal/NDX Index/NDX005159	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	11/08/2024	11/06/2026	1	1,002,000	19005.5	48,988			(23,058)		(23,058)	(5,246)					(3,890)	0001	
Written Cal/NDX Index/NDX0211S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/07/2025	02/08/2027	1	1,303,508	19342.2	67,391			(42,554)		(42,554)	(9,887)					(6,045)	0001	
Written Cal/NDX Index/NDX005230	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	03/21/2025	03/22/2027	1	1,490,000	17778.6	84,930			(41,015)		(41,015)	(10,122)					(7,358)	0001	
Written Cal/NDX Index/NDX0170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	04/08/2025	04/08/2027	1	1,336,000	15381.4	97,662			(25,766)		(25,766)	(6,216)					(6,753)	0001	
Written Cal/NDX Index/NDX0212B8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/22/2025	04/22/2027	1	1,148,260	16448.8	80,378			(27,107)		(27,107)	(5,659)					(5,912)	0001	
Written Cal/NDX Index/NDX0212D0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	05/08/2025	05/07/2027	1	1,061,000	18057.2	69,920			(33,715)		(33,715)	(7,294)					(5,567)	0001	
Written Cal/NDX Index/NDX0213S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/08/2025	09/08/2027	1	1,639,600	21386.1	94,441			(102,089)		(102,089)	(22,132)					(9,841)	0001	
Written Cal/NDX Index/NDX00525K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/22/2025	08/20/2027	1	1,273,000	21148.3	71,925			(75,757)		(75,757)	(17,672)					(7,502)	0001	
Written Cal/NDX Index/NDX04009H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	10/20/2025	06/18/2026	1	25,000,000	25000	723,420			(1,078,445)		(1,078,445)	(422,377)					(58,154)	0001	
Written Cal/NDX Index/NDX0053S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/08/2025	12/08/2027	1	1,108,000	23065.2	71,244			(92,306)		(92,306)	(20,054)					(7,203)	0001	
Written Cal/NDX Index/NDX0001S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/08/2025	10/08/2027	1	1,136,935	22623	69,580			(85,921)		(85,921)	(19,238)					(7,016)	0001	
Written Cal/NDX Index/NDX0214S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/06/2026	03/08/2028	1	1,234,000	22178.7		86,874		(98,165)		(98,165)	(11,291)					(8,593)	0001	
Written Cal/NDX Index/NDX0214S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/20/2026	03/22/2028	1	2,556,297	21508.3		184,309		(190,541)		(190,541)	(6,232)					(17,976)	0001	
Written Cal/NDX Index/NDX0214S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/20/2026	02/22/2028	1	1,140,000	22511.4		76,608		(93,101)		(93,101)	(16,493)					(7,854)	0001	
Written Cal/NDX Index/NDX0053D0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/06/2026	02/08/2028	1	1,645,000	22588.2	110,215			(134,130)		(134,130)	(23,915)					(11,218)	0001	
Written Cal/NDX Index/NDX0211S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/07/2025	02/08/2027	1	52,492	19342.2	2,714			(1,714)		(1,714)	(398)					(243)	0001	
Written Cal/NDX Index/NDX0212B8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	04/22/2025	04/22/2027	1	8,740	16448.8	612			(206)		(206)	(43)					(45)	0001	
Written Cal/NDX Index/NDX0213S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/08/2025	09/08/2027	1	3,400	21386.1	196			(212)		(212)	(46)					(20)	0001	
Written Cal/NDX Index/NDX0001S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	10/08/2025	10/08/2027	1	33,065	22623	2,024			(2,499)		(2,499)	(559)					(204)	0001	
Written Cal/NDX Index/NDX0214S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/20/2026	03/22/2028	1	6,703	21508.3	483			(500)		(500)	(16)					(47)	0001	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Written Call/NSI EAFE/IME00950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/06/2025	06/08/2027	1	1,360,000	2336.8	32,360			(46,363)		(46,363)					(7,415)		0001
Written Call/NSI EAFE/IME00950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/20/2025	08/20/2027	1	1,272,000	2486.57	46,428			(57,014)		(57,014)					(7,496)		0001
Written Call/NSI EAFE/IME00950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/08/2025	09/08/2027	1	1,188,000	2468.65	45,144			(52,801)		(52,801)					(7,131)		0001
Written Call/NSI EAFE/IME00950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/08/2025	08/06/2027	1	1,145,000	2411.78	43,510			(45,389)		(45,389)					(6,854)		0001
Written Call/NSI EAFE/IME00950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/08/2025	12/08/2027	1	1,226,606	2543.62	51,517			(64,854)		(64,854)					(7,974)		0001
Written Call/NSI EAFE/IME01704	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2027	1	1,253,680	2522.25	56,666			(63,091)		(63,091)					(7,833)		0001
Written Call/NSI EAFE/IME04025	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/07/2025	11/08/2027	1	1,252,000	2487.46	53,961			(59,647)		(59,647)					(7,939)		0001
Written Call/NSI EAFE/IME00950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/21/2026	01/21/2028	1	1,222,000	2688.07	51,935			(78,958)		(78,958)					(8,222)		0001
Written Call/NSI EAFE/IME02103	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/20/2026	02/22/2028	1	1,331,000	2827.35	67,364			(121,520)		(121,520)					(10,546)		0001
Written Call/NSI EAFE/IME01705	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2028	1	1,373,547	2556.55	74,309			(79,592)		(79,592)					(9,659)		0001
Written Call/NSI EAFE/IME02105	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/08/2026	03/08/2028	1	1,222,000	2667.83	65,010			(82,098)		(82,098)					(8,510)		0001
Written Call/NSI EAFE/IME02101	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/06/2026	02/08/2028	1	2,041,000	2732.13	86,743			(147,917)		(147,917)					(13,919)		0001
Written Call/NSI EAFE/IME00039	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/06/2025	06/08/2026	1	338,790	2336.8	7,136			(2,699)		(2,699)					(739)		0001
Written Call/NSI EAFE/IME01701	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	272,190	2486.57	5,634			(5,860)		(5,860)					(852)		0001
Written Call/NSI EAFE/IME00950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/22/2025	09/22/2026	1	86,984	2480.86	2,002			(2,059)		(2,059)					(308)		0001
Written Call/NSI EAFE/IME01703	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/08/2025	09/08/2026	1	73,066	2468.65	1,571			(1,650)		(1,650)					(243)		0001
Written Call/NSI EAFE/IME00950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/21/2025	11/20/2026	1	35,223	2450.93	1,039			(924)		(924)					(141)		0001
Written Call/NSI EAFE/IME00950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/08/2025	10/08/2026	1	126,266	2523.2	3,030			(3,405)		(3,405)					(457)		0001
Written Call/NSI EAFE/IME01705	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2026	1	455,672	2543.62	11,255			(14,115)		(14,115)					(1,893)		0001
Written Call/NSI EAFE/IME04024	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA	11/07/2025	11/06/2026	1	77,760	2497.46	2,068			(2,114)		(2,114)					(302)		0001
Written Call/NSI EAFE/IME00040	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/20/2026	03/22/2027	1	24,405	2556.55		932		(977)		(977)					(121)		0001
Written Call/NSI EAFE/IME02103	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/06/2026	02/08/2027	1	226,495	2732.13	5,957			(11,339)		(11,339)					(1,050)		0001
Written Call/NSI EAFE/IME00950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/08/2026	01/08/2027	1	38,827	2641.46	.885			(1,601)		(1,601)					(171)		0001
Written Call/NSI EAFE/IME02102	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/20/2026	02/22/2027	1	6,196	2827.35		172		(359)		(359)					(29)		0001
Written Call/NSI EAFE/IME02104	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/08/2026	03/08/2027	1	276,489	2667.83	9,926			(12,472)		(12,472)					(1,338)		0001
Written Call/NSI EAFE/IME00950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/22/2026	01/22/2027	1	120,274	2688.07	2,899			(5,501)		(5,501)					(542)		0001
Written Call/NSI EAFE/IME00950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/06/2025	06/08/2026	1	924,210	2336.8	19,408			(7,342)		(7,342)					(2,009)		0001
Written Call/NSI EAFE/IME01701	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/22/2025	08/21/2026	1	1,092,810	2486.57	22,621			(23,528)		(23,528)					(3,420)		0001
Written Call/NSI EAFE/IME00950	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/22/2025	09/22/2026	1	1,287,016	2480.86	28,938			(28,777)		(28,777)					(4,458)		0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Cal/MS1	Fixed Index & Index	N/A	Equity/Index	BNP Paribas SA	08/08/2025	08/07/2026	1	1,547,000	2411.78	33,261			(22,942)		(22,942)	(7,942)				(4,598)		0001	
EAFE/ME037/55	Linked Annuity Hedge																						
Written Cal/MS1	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	09/08/2025	09/08/2026	1	1,240,934	2468.65	26,680			(28,024)		(28,024)	(12,452)				(4,121)		0001	
EAFE/ME017/03	Linked Annuity Hedge																						
Written Cal/MS1	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	11/21/2025	11/20/2026	1	1,014,777	2450.93	29,936			(26,633)		(26,633)	(11,327)				(4,063)		0001	
EAFE/ME0009K	Linked Annuity Hedge																						
Written Cal/MS1	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	10/08/2025	10/08/2026	1	1,048,734	2523.2	25,194			(28,304)		(28,304)	(12,433)				(3,797)		0001	
EAFE/ME0009D	Linked Annuity Hedge																						
Written Cal/MS1	Fixed Index & Index	N/A	Equity/Index	Barclays PLC	12/08/2025	12/08/2026	1	1,028,328	2543.62	25,400			(31,853)		(31,853)	(11,132)				(4,272)		0001	
EAFE/ME017/05	Linked Annuity Hedge																						
Written Cal/MS1	Fixed Index & Index	N/A	Equity/Index	Citibank NA	11/07/2025	11/06/2026	1	1,078,240	2497.46	28,681			(28,319)		(28,319)	(12,374)				(4,186)		0001	
EAFE/ME040/24	Linked Annuity Hedge																						
Written Cal/MS1	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	03/20/2026	03/22/2027	1	2,289,595	2556.55		87,463		(91,647)		(91,647)	(4,185)				(11,306)		0001	
EAFE/ME0004D	Linked Annuity Hedge																						
Written Cal/MS1	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	02/08/2026	02/08/2027	1	1,604,505	2752.13		42,198		(80,325)		(80,325)	(38,126)				(7,441)		0001	
EAFE/ME021/050	Linked Annuity Hedge																						
Written Cal/MS1	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	01/08/2026	01/08/2027	1	1,273,173	2841.46		29,028		(52,490)		(52,490)	(23,462)				(5,605)		0001	
EAFE/ME0009S	Linked Annuity Hedge																						
Written Cal/MS1	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	02/20/2026	02/22/2027	1	1,316,804	2827.35		36,607		(76,389)		(76,389)	(39,782)				(6,241)		0001	
EAFE/ME021/052	Linked Annuity Hedge																						
Written Cal/MS1	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	03/08/2026	03/08/2027	1	1,679,511	2867.83		60,294		(75,763)		(75,763)	(15,468)				(8,129)		0001	
EAFE/ME021/084	Linked Annuity Hedge																						
Written Cal/MS1	Fixed Index & Index	N/A	Equity/Index	Morgan Stanley	01/22/2026	01/22/2027	1	1,267,726	2888.07		30,552		(57,985)		(57,985)	(27,433)				(5,718)		0001	
EAFE/ME0009V	Linked Annuity Hedge																						
Written Cal/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	03/20/2026	03/22/2032	1	4,760,000	4000		760,577		(759,386)		(759,386)	1,191				(58,205)		0001	
INDEX/SP/261Y53	Linked Annuity Hedge																						
Written Cal/SP 500	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	02/06/2026	02/06/2032	1	9,150,000	5000		264,984		(315,137)		(315,137)	(50,153)				(110,726)		0001	
INDEX/SP/261Y52	Linked Annuity Hedge																						
Written Cal/SP 500	Fixed Index & Index	N/A	Equity/Index	Bank of America NA	02/06/2026	02/06/2032	1	7,320,000	4000		1,224,728		(1,167,010)		(1,167,010)	57,717				(88,581)		0001	
INDEX/SP/00523R	Linked Annuity Hedge																						
Written Cal/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	02/20/2026	02/20/2032	1	5,150,000	5000		155,448		(173,101)		(173,101)	(17,653)				(62,525)		0001	
INDEX/SP/E0518U	Linked Annuity Hedge																						
Written Cal/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	03/06/2026	03/08/2032	1	2,550,000	5000		81,483		(65,826)		(65,826)	(4,343)				(31,081)		0001	
INDEX/SP/00523Q	Linked Annuity Hedge																						
Written Cal/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	02/20/2026	02/20/2032	1	4,120,000	4000		685,496		(680,252)		(680,252)	25,244				(50,020)		0001	
INDEX/SP/E0533R	Linked Annuity Hedge																						
Written Cal/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	03/20/2026	03/22/2032	1	5,950,000	5000		194,839		(200,429)		(200,429)	(5,590)				(72,756)		0001	
INDEX/SP/E0533Y	Linked Annuity Hedge																						
Written Cal/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	03/23/2026	03/22/2032	1	1,050,000	5000		34,188		(35,370)		(35,370)	(1,182)				(12,839)		0001	
INDEX/SP/E0533X	Linked Annuity Hedge																						
Written Cal/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	03/23/2026	03/22/2032	1	840,000	4000		134,820		(134,009)		(134,009)	811				(10,271)		0001	
INDEX/SP/E0518T	Linked Annuity Hedge																						
Written Cal/SP 500	Fixed Index & Index	N/A	Equity/Index	Societe Generale SA	03/06/2026	03/08/2032	1	2,040,000	4000		334,626		(326,142)		(326,142)	8,465				(24,865)		0001	
INDEX/SP/02115C	Linked Annuity Hedge																						
Written Cal/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	09/08/2025	09/08/2031	1	2,046,000	80		75,702		(76,586)		(76,586)	(12,530)				(23,869)		0001	
INDEX/SP/140/51	Linked Annuity Hedge																						
Written Cal/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	08/22/2025	08/22/2031	1	1,775,000	80		62,125		(65,954)		(65,954)	(2,670)				(20,618)		0001	
INDEX/SP/021236	Linked Annuity Hedge																						
Written Cal/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	07/22/2025	07/22/2031	1	818,000	80		27,976		(33,616)		(33,616)	(9,652)				(9,427)		0001	
INDEX/SP/021MX	Linked Annuity Hedge																						
Written Cal/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	07/08/2025	07/08/2031	1	1,083,000	80		36,497		(37,361)		(37,361)	(6,530)				(12,438)		0001	
INDEX/SP/140/5V	Linked Annuity Hedge																						
Written Cal/SP 500	Fixed Index & Index	N/A	Equity/Index	Citibank NA	08/08/2025	08/08/2031	1	1,333,000	80		48,121		(48,509)		(48,509)	(8,125)				(15,429)		0001	
INDEX/SP/02115Y	Linked Annuity Hedge																						
Written Cal/SP 500	Fixed Index & Index	N/A	Equity/Index	Royal Bank of Canada	09/22/2025	09/22/2031	1	2,434,000	80		88,354		(96,257)		(96,257)	(15,088)				(28,495)		0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/08/2025	10/08/2031	1	1,466,000	80	45,739			(58,320)		(58,320)	(9,124)				(17,231)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/08/2025	12/08/2031	1	1,614,000	80	52,616			(65,562)		(65,562)	(9,598)				(19,255)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/07/2025	11/07/2031	1	877,000	80	32,449			(34,717)		(34,717)	(5,383)				(10,384)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/22/2025	12/22/2031	1	1,811,000	80	65,558			(74,371)		(74,371)	(11,089)				(21,678)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/21/2025	11/21/2031	1	803,000	80	31,156			(35,575)		(35,575)	(4,611)				(9,541)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/22/2025	10/22/2031	1	1,582,000	80	56,794			(62,192)		(62,192)	(9,731)				(18,659)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/20/2026	02/20/2032	1	100,000	5000	3,018			(3,361)		(3,361)	(343)				(1,214)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02/20/2026	02/20/2032	1	80,000	4000	13,311			(12,820)		(12,820)	490				(971)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	01/22/2026	01/22/2032	1	4,318,000	80	157,175			(178,752)		(178,752)	(21,577)				(52,069)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	03/06/2026	03/06/2032	1	1,622,000	80	64,393			(64,457)		(64,457)	(63)				(19,770)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	02/20/2026	02/20/2032	1	935,000	80	33,754			(38,600)		(38,600)	(4,846)				(11,352)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/15/2026	09/25/2026	1	99,037,500	6600	139,080			(253,760)		(253,760)	(114,680)				(345,806)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	01/15/2026	07/23/2026	1	99,037,500	6300	53,438			(109,989)		(109,989)	(56,552)				(276,742)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/15/2026	11/20/2026	1	76,450,000	6700	123,970			(209,406)		(209,406)	(85,436)				(306,061)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/15/2026	08/25/2026	1	94,659,000	6450	107,870			(210,918)		(210,918)	(103,048)				(300,361)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/15/2026	12/18/2026	1	83,400,000	6750	143,760			(234,879)		(234,879)	(91,119)				(353,297)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	01/15/2026	10/20/2026	1	99,037,500	6650	149,340			(263,698)		(263,698)	(114,358)				(369,293)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/08/2025	12/08/2027	1	76,394	2543.62	3,209			(4,039)		(4,039)	(1,116)				(497)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	10/22/2025	10/22/2027	1	122,320	2522.25	5,529			(6,156)		(6,156)	(2,026)				(764)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	03/20/2026	03/22/2028	1	6,463	2556.55	349			(374)		(374)	(25)				(45)		0001	
Written Call / S&P 500 INDEX/SP82/US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/07/2025	11/06/2026	1	645,000	90	11,675			(15,468)		(15,468)	(5,211)				(2,504)		0001	
0649999999	Subtotal - written options - hedging other - call options and warrants									338,286,213	131,394,647		(313,100,090)	XXX	(324,514,611)	(38,739,195)		13,378,717		(57,119,421)	XXX	XXX	
0709999999	Subtotal - written options - hedging other									338,286,213	131,394,647		(313,100,090)	XXX	(324,514,611)	(38,739,195)		13,378,717		(57,119,421)	XXX	XXX	
0779999999	Subtotal - written options - replications													XXX							XXX	XXX	
0849999999	Subtotal - written options - income generation													XXX							XXX	XXX	
0919999999	Subtotal - written options - other													XXX							XXX	XXX	
0929999999	Total written options - call options and warrants									338,286,213	131,394,647		(313,100,090)	XXX	(324,514,611)	(38,739,195)		13,378,717		(57,119,421)	XXX	XXX	
0939999999	Total written options - put options													XXX							XXX	XXX	
0949999999	Total written options - caps													XXX							XXX	XXX	
0959999999	Total written options - floors													XXX							XXX	XXX	
0969999999	Total written options - collars													XXX							XXX	XXX	
0979999999	Total written options - other													XXX							XXX	XXX	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD SFRF Aug 2026	ACRA Floating rate hedges IRS SFRF Aug 2026	D1	Interest Rate.....	MORGAN STANLEY	07/08/2022	08/15/2026		37,000,000	2.90/SFRF			(65,639)			(110,303)					113,341		100/100
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD SFRF	ACRA Floating rate hedges IRS SFRF July 2026	D1	Interest Rate.....	MORGAN STANLEY	07/08/2022	07/15/2026		104,000,000	2.84/SFRF			(216,971)			(253,607)					280,226		100/100
Interest Rate Swap/Rec:USD Fixed 3.21/Pay:USD SFRF	FLHB IRS SFRF March 2027	Exhibit 5 & 7	Interest Rate.....	MORGAN STANLEY	03/03/2022	03/08/2027		239,885,000	3.21/SFRF			(1,264,403)	(1,444,645)		(4,724,251)	380,170				1,161,068		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD SFRF	Converting fixed coupon FHLBs to float	Exhibit 5 & 7	Interest Rate.....	MORGAN STANLEY	06/15/2022	08/19/2028		625,000,000	1.99/SFRF			(890,478)			(6,747,139)					4,830,163		100/100
Interest Rate Swap/Rec:USD Fixed 2.67/Pay:USD SFRF	Converting fixed coupon FHLBs to float	Exhibit 5 & 7	Interest Rate.....	MORGAN STANLEY	06/15/2022	06/09/2031		600,000,000	2.67/SFRF			(903,726)			(15,898,300)					6,837,447		100/100
Interest Rate Swap/Rec:USD Fixed 1.61/Pay:USD SFRF	Converting fixed coupon FHLBs to float	Exhibit 5 & 7	Interest Rate.....	Societe Generale SA	06/16/2022	06/29/2026		495,895,000	1.61/SFRF			(587,393)			(666,842)					1,231,216		100/100
Interest Rate Swap/Rec:USD Fixed 1.73/Pay:USD SFRF	Converting fixed coupon FHLBs to float	Exhibit 5 & 7	Interest Rate.....	NI ZUHO CAPITAL MARKETS LLC	06/16/2022	10/02/2026		528,155,000	1.73/SFRF			(733,257)			(1,478,027)					1,880,056		100/100
Interest Rate Swap/Rec:USD Fixed 2.65/Pay:USD SFRF	Converting fixed coupon FHLBs to float	Exhibit 5 & 7	Interest Rate.....	Credit Agricole SA	06/16/2022	10/04/2031		448,387,000	2.65/SFRF			(689,350)			(12,074,187)					5,265,001		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD SFRF	ACRA Floating rate hedges IRS SFRF July 2027	D1	Interest Rate.....	NI ZUHO CAPITAL MARKETS LLC	07/07/2022	07/15/2027		250,000,000	2.76/SFRF			(574,378)			(2,817,546)					1,419,953		100/100
Interest Rate Swap/Rec:USD Fixed 2.81/Pay:USD SFRF	hedges IRS SFRF July 2027	D1	Interest Rate.....	MORGAN STANLEY	07/08/2022	07/15/2027		5,000,000	2.81/SFRF			(10,819)			(53,053)					28,399		100/100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD SFRF	ACRA Floating rate hedges IRS SFRF July 2026	D1	Interest Rate.....	NI ZUHO CAPITAL MARKETS LLC	07/11/2022	07/15/2026		180,000,000	2.79/SFRF			(398,477)			(460,701)					485,007		100/100
Interest Rate Swap/Rec:USD Fixed 4.95/Pay:USD SFRF	FHLB A081 USD A65 A4E88	D1	Interest Rate.....	MORGAN STANLEY	01/10/2025	01/07/2027		1,100,000,000	4.95/SFRF			1,517,809			3,886,268					4,834,378		100/100
Interest Rate Swap/Rec:USD Fixed 3.48/Pay:USD SFRF	April 2025 FHLB IRS SFRF 2409 SIFA Extension	D1	Interest Rate.....	MORGAN STANLEY	04/07/2025	06/10/2031		500,000,000	3.48/SFRF						(1,170,296)					5,699,375		100/100
Interest Rate Swap/Rec:USD Fixed 3.56/Pay:USD SFRF	April 2025 FHLB IRS SFRF 2412 SIFA Extension	D1	Interest Rate.....	MORGAN STANLEY	04/07/2025	06/28/2032		200,000,000	3.56/SFRF						(474,666)					2,499,863		100/100
Interest Rate Swap/Rec:USD Fixed 4.07/Pay:USD SFRF	FHLB November 2025	D1	Interest Rate.....	MORGAN STANLEY	11/14/2025	11/12/2032		650,000,000	4.07/SFRF			(304,785)			(6,241,553)					8,364,963		100/100
Interest Rate Swap/Rec:USD Fixed 4.00/Pay:USD SFRF	FHLB November 2025	D1	Interest Rate.....	MORGAN STANLEY	11/14/2025	03/12/2032		575,000,000	4.00/SFRF			(327,117)			(5,250,234)					7,014,896		100/100
Interest Rate Swap/Rec:USD Fixed 4.16/Pay:USD SFRF	June 2024 USD FHLB SIFA 2409 (ADV1006868)	D1	Interest Rate.....	MORGAN STANLEY	06/14/2024	06/10/2027		500,000,000	4.16/SFRF			611,796			3,045,097					2,792,352		100/100
Interest Rate Swap/Rec:USD Fixed 4.19/Pay:USD SFRF	June 2024 USD FHLB SIFA 2411 (ADV1007379)	D1	Interest Rate.....	MORGAN STANLEY	06/28/2024	06/26/2027		400,000,000	4.19/SFRF			522,010			2,691,873					2,225,629		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Interest Rate Swap/Rec:USD Fixed 4.18/Pay:USD SOFR (ADM1007380)	June 2024 USD FHLB IRS SIFA 2412 (ADM1007380)	D1	Interest Rate.....	MORGAN STANLEY (GJSJL3JDP30 6NUZ34	.06/28/2024	.06/26/2027	.....	200,000,000	4.18/SOFR	.....	.....	257,255	.....	.....	1,327,561	.....	.....	.....	.....	1,112,814	.....	100/100
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD SOFR	Oct 2024 FHLB IRS SOFR 8yr	Exhibit 5 & 7	Interest Rate.....	MORGAN STANLEY (GJSJL3JDP30 6NUZ34	.10/09/2024	.07/29/2032	.....	300,000,000	4.44/SOFR	.....	.....	(130,105)	.....	.....	(2,284,848)	.....	.....	.....	.....	3,775,189	.....	100/100
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD SOFR	Oct 2024 FHLB IRS SOFR 8yr Trade 2	Exhibit 5 & 7	Interest Rate.....	MORGAN STANLEY (GJSJL3JDP30 6NUZ34	.10/09/2024	.07/29/2032	.....	300,000,000	4.44/SOFR	.....	.....	(133,855)	.....	.....	(2,370,804)	.....	.....	.....	.....	3,775,189	.....	100/100
Interest Rate Swap/Rec:USD Fixed 3.53/Pay:USD SOFR	April 2025 FHLB IRS SFR 2411 SIFA Extension	D1	Interest Rate.....	MORGAN STANLEY (GJSJL3JDP30 6NUZ34	.04/07/2025	.06/26/2031	.....	400,000,000	3.53/SOFR	.....	.....	.....	.....	.....	(241,746)	.....	.....	.....	.....	4,578,688	.....	100/100
Interest Rate Swap/Rec:USD Fixed 3.73/Pay:USD SOFR	FHLB November 2025 3.725% 8/13/2027	D1	Interest Rate.....	MORGAN STANLEY (GJSJL3JDP30 6NUZ34	.11/14/2025	.08/13/2027	.....	325,000,000	3.73/SOFR	.....	.....	(238,111)	.....	.....	(1,131,573)	.....	.....	.....	.....	1,901,919	.....	100/100
Interest Rate Swap/Rec:USD Fixed 3.71/Pay:USD SOFR	FHLB November 2025 3.713% 11/12/2027	D1	Interest Rate.....	MORGAN STANLEY (GJSJL3JDP30 6NUZ34	.11/14/2025	.11/12/2027	.....	750,000,000	3.71/SOFR	.....	.....	(610,425)	.....	.....	(3,184,490)	.....	.....	.....	.....	4,771,760	.....	100/100
Interest Rate Swap/Rec:USD Fixed 3.85/Pay:USD TSFR3M ..	ACPA 2k rates hedge- floating assets to fixed	D1	Interest Rate.....	Royal Bank of Canada	.01/28/2026	.01/15/2036	.....	250,000,000	3.85/TSFR3M	.....	.....	76,805	.....	.....	677,740	.....	.....	.....	.....	3,913,119	.....	100/100
Interest Rate Swap/Rec:USD Fixed 5.03/Pay:USD SOFR	FABNI A110	Exhibit 5 & 7	Interest Rate.....	MORGAN STANLEY (GJSJL3JDP30 6NUZ34	.03/20/2026	.07/17/2030	.....	850,000,000	5.03/SOFR	.....	.....	(109,807)	.....	.....	2,071,375	.....	.....	.....	.....	8,811,364	.....	100/100
Interest Rate Swap/Rec:USD Fixed 3.52/Pay:USD TSFR3M ..	Float to Fixed Asset Hedge 6YR Trade	Exhibit 5 & 7	Interest Rate.....	NI ZHU CAPITAL MARKETS LLC	.10/10/2024	.11/28/2030	.....	500,000,000	3.52/TSFR3M	.....	.....	(357,184)	.....	.....	(1,204,553)	.....	.....	.....	.....	5,400,089	.....	100/100
Interest Rate Swap/Rec:USD Fixed 3.34/Pay:USD TSFR3M ..	ACPA 2k Float to Fixed Hedge 11/15/2025	D1	Interest Rate.....	Deutsche Bank AG .. 7LTFWZ1ONSX80621K66	.10/29/2025	.11/15/2030	.....	200,000,000	3.34/TSFR3M	.....	.....	(207,299)	.....	.....	(1,986,665)	.....	.....	.....	.....	2,451,775	.....	100/100
Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD TSFR3M ..	Float to Fixed Asset Hedge 5YR	Exhibit 5 & 7	Interest Rate.....	Credit Agricole SA	.05/29/2024	.07/20/2029	.....	350,000,000	4.30/TSFR3M	.....	.....	509,227	.....	.....	8,366,508	.....	.....	.....	.....	3,182,330	.....	100/100
Interest Rate Swap/Rec:USD Fixed 4.22/Pay:USD TSFR3M ..	Float to Fixed Asset Hedge 7YR	Exhibit 5 & 7	Interest Rate.....	NI ZHU CAPITAL MARKETS LLC	.05/29/2024	.07/15/2031	.....	500,000,000	4.22/TSFR3M	.....	.....	633,956	.....	.....	14,806,075	.....	.....	.....	.....	5,751,712	.....	100/100
Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD TSFR3M ..	Float to Fixed Asset Hedge 5YR 2	Exhibit 5 & 7	Interest Rate.....	Wells Fargo & Co .. PBLDDELBSFIOLXP3876	.09/29/2024	.07/15/2029	.....	300,000,000	4.30/TSFR3M	.....	.....	444,500	.....	.....	7,086,700	.....	.....	.....	.....	2,722,056	.....	100/100
Interest Rate Swap/Rec:USD Fixed 4.32/Pay:USD TSFR3M ..	Float to Fixed Asset Hedge 5YR 3	Exhibit 5 & 7	Interest Rate.....	Bank of America NA	.05/29/2024	.07/20/2029	.....	350,000,000	4.32/TSFR3M	.....	.....	526,727	.....	.....	8,485,655	.....	.....	.....	.....	3,182,330	.....	100/100
Interest Rate Swap/Rec:USD Fixed 4.57/Pay:USD TSFR3M ..	Float to Fixed Asset Hedge 3YR	Exhibit 5 & 7	Interest Rate.....	JPMorgan Chase & Co	.05/29/2024	.07/20/2027	.....	500,000,000	4.57/TSFR3M	.....	.....	1,062,467	.....	.....	5,775,095	.....	.....	.....	.....	2,854,940	.....	100/100
Interest Rate Swap/Rec:USD Fixed 3.58/Pay:USD TSFR3M ..	Float to Fixed Asset Hedge 4YR	Exhibit 5 & 7	Interest Rate.....	Deutsche Bank AG .. 7LTFWZ1ONSX80621K66	.10/09/2024	.10/20/2028	.....	500,000,000	3.58/TSFR3M	.....	.....	(169,251)	.....	.....	268,247	.....	.....	.....	.....	3,999,144	.....	100/100
Interest Rate Swap/Rec:USD Fixed 3.58/Pay:USD TSFR3M ..	Float to Fixed Asset Hedge 4YR Trade 2	Exhibit 5 & 7	Interest Rate.....	Citibank NA	.10/09/2024	.10/25/2028	.....	500,000,000	3.58/TSFR3M	.....	.....	(242,883)	.....	.....	136,964	.....	.....	.....	.....	4,009,833	.....	100/100
Interest Rate Swap/Rec:USD Fixed 3.60/Pay:USD TSFR1M ..	Float to Fixed Asset Hedge 3YR Trade	Exhibit 5 & 7	Interest Rate.....	Goldman Sachs Group Inc/The	.10/11/2024	.10/15/2027	.....	750,000,000	3.60/TSFR1M	.....	.....	(157,409)	.....	.....	(320,609)	.....	.....	.....	.....	4,657,351	.....	100/100
Interest Rate Swap/Rec:USD Fixed 3.66/Pay:USD TSFR1M ..	ACRA2k Rate Hedge April 2025	Exhibit 5 & 7	Interest Rate.....	Citibank NA	.04/11/2025	.04/15/2029	.....	1,000,000,000	3.66/TSFR1M	.....	.....	(66,352)	.....	.....	3,290,845	.....	.....	.....	.....	8,723,295	.....	100/100

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Swap/Rec:USD Fixed 3.88/Pay:USD TSFR3M .	May 2025 10yr ACR42 Float-Fix	Exhibit 5 & 7	Interest Rate.....	BNP Paribas SA ROMUSFPUBNPR0K9P83	.05/15/2025	.05/15/2035		500,000,000	3.887/TSFR3M			79,445			3,417,110					7,553,462		100/100
Interest Rate																						
Swap/Rec:USD Fixed 3.76/Pay:USD TSFR3M .	June 2025 7yr ACR41 Float-Fix	Exhibit 5 & 7	Interest Rate.....	Credit Agricole SA 969500TJBRFGJ0WIKH05	.05/15/2025	.06/15/2032		370,000,000	3.767/TSFR3M			32,394			2,342,795					4,611,549		100/100
Interest Rate																						
Swap/Rec:USD Fixed 3.74/Pay:USD TSFR1M .	May 2025 7yr ACR42A Float-Fix	Exhibit 5 & 7	Interest Rate.....	Deutsche Bank AG .. 7LTWFZ1VNSX8D621K66	.05/15/2025	.05/15/2032		130,000,000	3.747/TSFR1M			18,516			817,290					1,609,163		100/100
Interest Rate																						
Swap/Rec:USD Fixed 3.38/Pay:USD TSFR3M .	ACRA 2A Float to Fixed Hedge 11/15/2025	D1	Interest Rate.....	Natixis NA KX1MK48MPD42KCUJZ63	.10/30/2025	.11/15/2030		300,000,000	3.387/TSFR3M			(233,762)			(2,485,275)					3,227,663		100/100
Interest Rate																						
Swap/Rec:USD Fixed 3.36/Pay:USD TSFR1M .	ACRA 2A Float to Fixed Hedge 3.357%	D1	Interest Rate.....	Bank of Montreal .. 54930047638IPQNE075	.10/30/2025	.11/15/2030		250,000,000	3.367/TSFR1M			(204,089)			(2,263,972)					2,689,719		100/100
Interest Rate																						
Swap/Rec:USD Fixed 3.36/Pay:USD TSFR1M .	ACRA 2A Float to Fixed Hedge 3.3565%	D1	Interest Rate.....	MI ZUHO CAPITAL MARKETS LLC 016185860X2D1J857Q930	.10/30/2025	.11/15/2030		250,000,000	3.367/TSFR1M			(204,400)			(2,263,554)					2,689,719		100/100
Interest Rate																						
Swap/Rec:USD Fixed 3.69/Pay:USD TSFR3M .	ACRA 2A Float to Fixed Hedge 3.6935%	D1	Interest Rate.....	Bank of America NA B4TYEB66XKIZ031MB27	.11/05/2025	.12/15/2035		200,000,000	3.697/TSFR3M			(10,478)			(2,015,266)					3,116,900		100/100
Interest Rate																						
Swap/Rec:USD Fixed 3.69/Pay:USD TSFR3M .	ACRA 2A Float to Fixed Hedge 3.687%	D1	Interest Rate.....	Natixis NA KX1MK48MPD42KCUJZ63	.11/05/2025	.11/15/2035		50,000,000	3.697/TSFR3M			(9,159)			(511,154)					775,922		100/100
Interest Rate																						
Swap/Rec:USD Fixed 3.86/Pay:USD TSFR3M .	ACRA 2A rates hedge- floating assets to floating	D1	Interest Rate.....	SIBC Capital Markets Inc TVJ6SHLJZLORIGDITM03	.01/28/2026	.01/15/2036		250,000,000	3.867/TSFR3M			80,406			864,183					3,913,119		100/100
Interest Rate																						
Swap/Rec:USD Fixed 3.66/Pay:USD TSFR3M .	Rate Hedge March 2025	Exhibit 5 & 7	Interest Rate.....	BNP Paribas SA ROMUSFPUBNPR0K9P83	.03/21/2025	.03/03/2028		90,000,000	3.667/TSFR3M			(24,031)			86,364					624,516		100/100
Interest Rate																						
Swap/Rec:USD Fixed 3.81/Pay:USD TSFR3M .	Floating asset to Fixed for Catalina	Exhibit 5 & 7	Interest Rate.....	Deutsche Bank AG .. 7LTWFZ1VNSX8D621K66	.11/05/2024	.01/15/2030		470,000,000	3.817/TSFR3M			21,613			4,378,440					4,579,341		100/100
Interest Rate																						
Swap/Rec:USD Fixed 3.92/Pay:USD TSFR3M .	Floating asset to Trade 2	Exhibit 5 & 7	Interest Rate.....	Bank of America NA B4TYEB66XKIZ031MB27	.11/05/2024	.11/28/2029		75,000,000	3.927/TSFR3M			1,269			700,257					717,981		100/100
Interest Rate																						
Swap/Rec:USD Fixed 3.83/Pay:USD TSFR1M .	Floating asset to Fixed for Catalina Trade 3	Exhibit 5 & 7	Interest Rate.....	BNP Paribas SA ROMUSFPUBNPR0K9P83	.11/05/2024	.11/15/2027		380,000,000	3.837/TSFR1M			135,184			1,230,687					2,423,820		100/100
Interest Rate																						
Swap/Rec:USD Fixed 5.62/Pay:USD SOFR	May 2024 USD FABN US046543V13	D1	Interest Rate.....	MORGAN STANLEY IGJSLJ3JDP930 6NUZ34	.05/28/2024	.05/08/2026		900,000,000	5.62/SOFR			2,627,189			923,644					1,451,967		100/100
Interest Rate																						
Swap/Rec:USD Fixed 5.58/Pay:USD SOFR	May 2024 USD FABN US046543028	D1	Interest Rate.....	MORGAN STANLEY IGJSLJ3JDP930 6NUZ34	.05/28/2024	.01/09/2029		400,000,000	5.58/SOFR			711,469			7,920,764					3,335,169		100/100
Interest Rate																						
Swap/Rec:USD Fixed 4.70/Pay:USD SOFR (ADV1008662)	June 2024 USD FHLB IRS	D1	Interest Rate.....	MORGAN STANLEY IGJSLJ3JDP930 6NUZ34	.06/14/2024	.06/12/2028		500,000,000	4.70/SOFR			403,671			4,680,719					3,710,407		100/100
Interest Rate																						
Swap/Rec:USD Fixed 4.19/Pay:USD SOFR	SIFA 2410 (ADV1007376)	D1	Interest Rate.....	MORGAN STANLEY IGJSLJ3JDP930 6NUZ34	.06/28/2024	.06/26/2027		200,000,000	4.19/SOFR			260,255			1,342,261					1,112,814		100/100
Interest Rate																						
Swap/Rec:USD Fixed 4.52/Pay:USD SOFR	SIFA-2501 4.52% 1/7/2030	D1	Interest Rate.....	MORGAN STANLEY IGJSLJ3JDP930 6NUZ34	.11/14/2025	.01/07/2030		600,000,000	4.52/SOFR			(508,609)			(4,227,442)					5,829,072		100/100
Interest Rate																						
Swap/Rec:USD Fixed 4.39/Pay:USD SOFR	SIFA-2502 4.39% 1/7/2030	D1	Interest Rate.....	MORGAN STANLEY IGJSLJ3JDP930 6NUZ34	.11/14/2025	.01/30/2030		500,000,000	4.39/SOFR			(420,570)			(3,551,561)					4,897,931		100/100

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Interest Rate Swap/Rec:USD Fixed 4.68/Pay:USD SOFR ... 6/10/2030	SAFA-2406 4.684% 6/10/2030	D1	Interest Rate.....	MORGAN STANLEY IG.SJL3JDP30 6NUZ34	.11/14/2025	.06/10/2030		400,000,000	4.68/SOFR			(336,563)			(3,062,918)					4,097,443		100/100
Swap/Rec:USD Fixed 5.32/Pay:USD SOFR ...	FABNI-079	Exhibit 5 & 7	Interest Rate.....	MORGAN STANLEY IG.SJL3JDP30 6NUZ34	.01/20/2026	.11/13/2031		650,000,000	5.32/SOFR			19,509			(467,041)					7,707,817		100/100
Interest Rate Swap/Rec:USD Fixed 3.96/Pay:USD SOFR ...	FLHB 2506	D1	Interest Rate.....	MORGAN STANLEY IG.SJL3JDP30 6NUZ34	.01/20/2026	.06/25/2029		1,000,000,000	3.96/SOFR			(438,136)			(2,814,403)					8,997,716		100/100
Swap/Rec:USD Fixed 4.21/Pay:USD SOFR ...	SAFA 2417	D1	Interest Rate.....	MORGAN STANLEY IG.SJL3JDP30 6NUZ34	.03/04/2026	.10/30/2028		800,000,000	4.21/SOFR			(231,346)			(5,739,281)					6,432,792		100/100
Interest Rate Swap/Rec:USD Fixed 3.62/Pay:USD SOFR ...	SAFA 2415	D1	Interest Rate.....	MORGAN STANLEY IG.SJL3JDP30 6NUZ34	.03/04/2026	.10/02/2028		800,000,000	3.62/SOFR			(230,586)			(5,595,889)					6,336,673		100/100
0999999999 Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate																						
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38 ...	L0175#E2	D1	Currency.....	H8BC BANK PLC WP61SZ7ZBEU3URPVF154	.10/02/2019	.09/30/2031		23,518,850	3.45/1.38			115,540	(1,328,598)	XXX	(62,282)	2,940,320	417,243			275,886	XXX	100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35 ...	G7966#A7	D1	Currency.....	Credit Agricole SA	.07/17/2020	.10/23/2032		8,362,000	2.56/1.35			25,452	(105,715)		28,848		145,550			109,729		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45 ...	G7966#A05	D1	Currency.....	Credit Agricole SA	.07/17/2020	.10/23/2035		9,134,400	2.65/1.45			26,892	(111,162)		77,076		155,253			141,287		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83 ...	G7966#A43	D1	Currency.....	Societe Generale SA	.07/17/2020	.10/23/2040		6,854,400	3.08/1.83			20,813	(79,772)		193,405		116,440			130,842		100/100
Currency Swap/Rec:USD 2.71/Pay:EUR 1.06 ...	5926880#3	D1	Currency.....	Societe Generale SA	.12/04/2020	.03/19/2036		13,050,500	2.71/1.06			54,854	626,776		1,277,279		208,622			206,092		100/100
Currency Swap/Rec:USD 4.24/Pay:EUR 2.02 ...	F1000#A00	D1	Currency.....	Citibank NA	.03/18/2021	.04/13/2041		16,660,000	4.24/2.02			93,841	480,266		2,722,777		271,693			323,120		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84 ...	B7000#A47	D1	Currency.....	Citibank NA	.06/10/2021	.07/01/2041		24,380,000	3.55/1.84			108,086	1,246,095		3,074,199		388,133			475,847		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56 ...	B7000#A85	D1	Currency.....	Citibank NA	.06/10/2021	.07/01/2042		36,540,000	3.29/1.56			163,511	1,869,142		3,867,781		582,200			736,782		100/100
Currency Swap/Rec:USD 5.25/Pay:GBP 6.05 ...	683130#47	D1	Currency.....	Goldman Sachs Group Inc/The	.06/10/2021	.06/15/2035		13,951,594	5.25/6.05			(110,522)	(6,610,165)		(5,893,565)		(1,051,809)			211,744		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.76 ...	W2109#B6	D1	Currency.....	Citibank NA	.09/08/2016	.10/26/2028		20,000,000	3.44/2.76			45,235	2,138,139		1,942,657		499,920			160,479		100/100
SOFR/Pay:EUR 3MEUR ...	XS2389804521	D1	Currency.....	Royal Bank of Canada JP Morgan Chase & Co	.01/31/2024	.07/15/2029		5,444,118	SOFR/3MEUR			24,309	(349,382)		(345,349)		97,286			49,397		100/100
SOFR/Pay:EUR 3MEUR ...	XS2395174639	D1	Currency.....	Societe Generale SA	.02/23/2024	.01/15/2031		1,541,678	SOFR/3MEUR			6,774	(102,704)		(104,484)		27,558			16,883		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2333006483	D1	Currency.....	Citibank NA	.02/23/2024	.06/22/2029		9,564,656	SOFR/3MEUR			39,911	(640,133)		(633,500)		171,361			85,951		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2202688728	D1	Currency.....	Citibank NA	.02/26/2024	.09/15/2028		10,248,525	SOFR/3MEUR			39,195	(672,795)		(660,073)		183,393			80,420		100/100
SOFR/Pay:EUR 3MEUR ...	XS2265514150	D1	Currency.....	Deutsche Bank AG	.03/01/2024	.10/15/2027		4,336,815	SOFR/3MEUR			18,317	(297,523)		(288,541)		77,821			26,931		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2373314942	D1	Currency.....	MI ZUHO CAPITAL	.03/22/2024	.03/20/2029		4,261,704	SOFR/3MEUR			17,376	(289,424)		(287,094)		76,423			36,739		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2420714177	D1	Currency.....	MI ZUHO CAPITAL	.06/27/2024	.04/18/2030		3,942,016	SOFR/3MEUR			15,893	(311,728)		(315,965)		71,726			39,676		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2846257130	D1	Currency.....	Barclays PLC	.06/28/2024	.01/15/2033		6,527,000	SOFR/3MEUR			27,369	(522,741)		(545,465)		118,381			85,102		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2846256751	D1	Currency.....	Royal Bank of Canada	.06/28/2024	.07/15/2032		6,120,673	SOFR/3MEUR			25,674	(494,527)		(528,236)		111,084			76,789		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2846257304	D1	Currency.....	Barclays PLC	.06/28/2024	.07/15/2033		6,227,400	SOFR/3MEUR			25,918	(498,746)		(548,140)		112,947			84,104		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	XS308672700	D1	Currency.....	MI ZIHO CAPITAL	04/10/2025	07/15/2033	.....	40,851,300	50RR/3MEUR	.....	.....	178,361	.....	.....	.....	.....	713,195	.....	.....	551,715	.....	100/100
50RR/Pay:EUR 3MEUR ...				MARKETS LLC	04/10/2025	07/15/2033	.....	40,851,300	50RR/3MEUR	.....	.....	178,361	.....	.....	.....	.....	713,195	.....	.....	551,715	.....	100/100
Currency Swap/Rec:USD	XS308667511	D1	Currency.....	MI ZIHO CAPITAL	04/10/2025	07/15/2033	.....	32,681,040	50RR/3MEUR	.....	.....	142,949	.....	.....	.....	.....	570,556	.....	.....	441,372	.....	100/100
50RR/Pay:EUR 3MEUR ...				MARKETS LLC	04/10/2025	07/15/2033	.....	27,231,750	50RR/3MEUR	.....	.....	121,792	.....	.....	.....	.....	475,464	.....	.....	380,271	.....	100/100
Currency Swap/Rec:USD	XS308667923	D1	Currency.....	Deutsche Bank AG	04/10/2025	01/15/2034	.....	23,897,250	50RR/3MEUR	.....	.....	106,879	.....	.....	.....	.....	417,243	.....	.....	333,707	.....	100/100
50RR/Pay:EUR 3MEUR ...				Deutsche Bank AG	04/10/2025	01/15/2034	.....	18,450,900	50RR/3MEUR	.....	.....	82,321	.....	.....	.....	.....	322,151	.....	.....	257,653	.....	100/100
Currency Swap/Rec:USD	XS307636787	D1	Currency.....	Deutsche Bank AG	05/02/2025	01/15/2033	.....	3,280,250	6.75/5.10	.....	.....	12,655	.....	.....	.....	.....	55,794	.....	.....	42,508	.....	100/100
50RR/Pay:EUR 5.10 ...				Credit Agricole SA	05/02/2025	01/15/2033	.....	9,582,642	50RR/3MEUR	.....	.....	46,119	.....	.....	.....	.....	164,180	.....	.....	129,418	.....	100/100
Currency Swap/Rec:USD	XS305465577	D1	Currency.....	Societe Generale SA	05/02/2025	01/15/2033	.....	7,491,990	50RR/3MEUR	.....	.....	37,593	.....	.....	.....	.....	128,084	.....	.....	104,620	.....	100/100
50RR/Pay:EUR 3MEUR ...				Morgan Stanley	05/02/2025	01/15/2034	.....	8,233,100	50RR/3MEUR	.....	.....	38,128	.....	.....	.....	.....	140,698	.....	.....	111,317	.....	100/100
Currency Swap/Rec:USD	XS306792842	D1	Currency.....	MI ZIHO CAPITAL	05/07/2025	01/21/2034	.....	6,814,200	50RR/3MEUR	.....	.....	32,979	.....	.....	.....	.....	116,440	.....	.....	95,255	.....	100/100
50RR/Pay:EUR 3MEUR ...				Societe Generale SA	05/07/2025	01/21/2034	.....	11,922,750	50RR/3MEUR	.....	.....	54,956	.....	.....	.....	.....	203,770	.....	.....	158,431	.....	100/100
Currency Swap/Rec:USD	XS306792816	D1	Currency.....	Deutsche Bank AG	05/13/2025	01/15/2034	.....	15,042,352	50RR/3MEUR	.....	.....	69,078	.....	.....	.....	.....	282,378	.....	.....	210,055	.....	100/100
50RR/Pay:EUR 3MEUR ...				Royal Bank of Canada	05/22/2025	04/15/2034	.....	4,627,670	50RR/3MEUR	.....	.....	22,474	.....	.....	.....	.....	79,957	.....	.....	65,635	.....	100/100
Currency Swap/Rec:USD	XS307633136	D1	Currency.....	Goldman Sachs Group Inc/The	05/23/2025	04/15/2034	.....	1,300,454	50RR/3MEUR	.....	.....	6,514	.....	.....	.....	.....	22,279	.....	.....	18,445	.....	100/100
50RR/Pay:EUR 3MEUR ...				BNP Paribas SA	05/30/2025	10/15/2033	.....	2,377,200	50RR/3MEUR	.....	.....	11,085	.....	.....	.....	.....	40,754	.....	.....	32,655	.....	100/100
Currency Swap/Rec:USD	XS3079940386	D1	Currency.....	Naftixis NA	05/30/2025	04/15/2034	.....	4,355,890	50RR/3MEUR	.....	.....	20,864	.....	.....	.....	.....	74,716	.....	.....	61,781	.....	100/100
50RR/Pay:EUR 3MEUR ...				Credit Agricole SA	06/02/2025	07/15/2033	.....	5,554,325	6.33/4.60	.....	.....	23,102	.....	.....	.....	.....	94,608	.....	.....	75,149	.....	100/100
Currency Swap/Rec:USD	XS308801852	D1	Currency.....	Deutsche Bank AG	06/02/2025	10/15/2033	.....	17,200,248	50RR/3MEUR	.....	.....	83,348	.....	.....	.....	.....	282,653	.....	.....	236,276	.....	100/100
50RR/Pay:EUR 3MEUR ...				BNP Paribas SA	06/02/2025	04/15/2034	.....	20,780,760	50RR/3MEUR	.....	.....	104,091	.....	.....	.....	.....	353,201	.....	.....	294,739	.....	100/100
Currency Swap/Rec:USD	XS308802074	D1	Currency.....	Societe Generale SA	06/06/2025	10/15/2033	.....	21,066,630	50RR/3MEUR	.....	.....	109,485	.....	.....	.....	.....	359,509	.....	.....	289,387	.....	100/100
50RR/Pay:EUR 3MEUR ...				Canadian Imperial Bank of Comm	07/21/2025	10/15/2033	.....	7,367,850	50RR/3MEUR	.....	.....	37,145	.....	.....	.....	.....	122,262	.....	.....	101,210	.....	100/100
Currency Swap/Rec:USD	XS3124351795	D1	Currency.....	Bank of Comm	07/21/2025	04/15/2034	.....	7,999,380	50RR/3MEUR	.....	.....	41,831	.....	.....	.....	.....	132,742	.....	.....	113,457	.....	100/100
50RR/Pay:EUR 3MEUR ...				Barclays PLC	07/22/2025	04/25/2033	.....	2,046,275	50RR/3MEUR	.....	.....	9,652	.....	.....	.....	.....	33,962	.....	.....	27,212	.....	100/100
Currency Swap/Rec:USD	XS3117287840	D1	Currency.....	Credit Agricole SA	07/22/2025	10/25/2033	.....	9,937,774	50RR/3MEUR	.....	.....	46,983	.....	.....	.....	.....	165,034	.....	.....	136,780	.....	100/100
50RR/Pay:EUR 3MEUR ...				Naftixis NA	07/31/2025	10/15/2034	.....	10,337,460	50RR/3MEUR	.....	.....	49,609	.....	.....	.....	.....	175,824	.....	.....	151,117	.....	100/100
Currency Swap/Rec:USD	XS3133400823	D1	Currency.....	BNP Paribas SA	08/01/2025	07/15/2033	.....	8,648,520	6.46/5.00	.....	.....	32,129	.....	.....	.....	.....	148,461	.....	.....	119,517	.....	100/100
6.46/Pay:EUR 5.00 ...				Royal Bank of Canada	08/07/2025	07/26/2033	.....	8,952,790	50RR/3MEUR	.....	.....	44,298	.....	.....	.....	.....	149,431	.....	.....	121,161	.....	100/100
Currency Swap/Rec:USD	XS3141253396	D1	Currency.....	ES71P3UGHH16C71XB111	08/07/2025	07/26/2033	.....	8,952,790	50RR/3MEUR	.....	.....	44,298	.....	.....	.....	.....	149,431	.....	.....	121,161	.....	100/100

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US	XS3141253636	D1	Currency.....	Canadian Imperial Bank of Comm	08/07/2025	01/26/2034	.....	4,877,040	S0RR/3MEUR	.....	.....	24,403	23,120	.....	35,373	.....	81,508	.....	.....	68,236	.....	100/100
S0RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:US	XS3170927175	D1	Currency.....	Deutsche Bank AG ...	09/17/2025	10/15/2033	.....	21,442,077	S0RR/3MEUR	.....	.....	(104,969)	535,550	.....	650,914	.....	351,067	.....	.....	294,545	.....	100/100
S0RR/Pay:EUR 3MEUR ...				Royal Bank of Canada	09/24/2025	04/26/2034	.....	28,171,200	5.77/4.50	.....	.....	88,135	434,514	.....	665,575	.....	465,760	.....	.....	400,442	.....	100/100
5.77/Pay: EUR 4.50																						
Currency Swap/Rec:US	XS3104529048	D1	Currency.....	Bank of Montreal ..	09/24/2025	07/15/2035	.....	24,572,100	5.60/4.34	.....	.....	102,756	302,489	.....	507,989	.....	452,558	.....	.....	374,591	.....	100/100
5.60/Pay: EUR 4.34																						
Currency Swap/Rec:US	XS3183183873	D1	Currency.....	Morgan Stanley	09/25/2025	01/15/2034	.....	12,137,469	S0RR/3MEUR	.....	.....	59,797	135,573	.....	164,755	.....	201,538	.....	.....	169,481	.....	100/100
S0RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:US	XS3183194251	D1	Currency.....	Barclays PLC	09/25/2025	04/15/2034	.....	7,506,144	S0RR/3MEUR	.....	.....	37,687	72,712	.....	109,932	.....	124,824	.....	.....	106,461	.....	100/100
7.10/Pay: EUR 5.88																						
Currency Swap/Rec:US	XS2668952719	D1	Currency.....	Barclays PLC	09/29/2025	11/06/2031	.....	32,844,000	7.10/5.88	.....	.....	106,632	484,533	.....	711,888	.....	543,387	.....	.....	388,806	.....	100/100
S0RR/Pay:EUR 3MEUR ...				Credit Agricole SA .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Currency Swap/Rec:US	XS3130029187	D1	Currency.....	9695007J5KRTCJQIWH5	10/02/2025	11/15/2033	.....	3,943,632	S0RR/3MEUR	.....	.....	19,060	61,384	.....	80,385	.....	65,927	.....	.....	54,477	.....	100/100
S0RR/Pay:EUR 3MEUR ...																						
5.27/Pay:GBP 5.63	BW10A36	D1	Currency.....	Bank of Montreal ..	10/23/2025	01/03/2053	.....	26,660,000	5.27/5.63	.....	.....	(23,402)	182,545	.....	578,554	.....	460,929	.....	.....	689,830	.....	100/100
Currency Swap/Rec:US	5.40/Pay:GBP 5.75	D1	Currency.....	SBC Capital Markets Inc	10/23/2025	04/28/2050	.....	26,666,000	5.40/5.75	.....	.....	(21,519)	198,301	.....	594,762	.....	486,967	.....	.....	654,447	.....	100/100
Currency Swap/Rec:US	BPY1D83	D1	Currency.....	TVJBSHLZL0R6GDTN03	10/23/2025	01/03/2050	.....	26,642,600	6.03/6.38	.....	.....	(22,862)	183,018	.....	582,725	.....	509,269	.....	.....	649,584	.....	100/100
6.03/Pay:GBP 6.38	BRJIKJ4	D1	Currency.....	Morgan Stanley	10/23/2025	09/25/2042	.....	26,640,000	3.99/4.30	.....	.....	(20,289)	148,285	.....	479,109	.....	413,910	.....	.....	541,038	.....	100/100
Currency Swap/Rec:US	3.99/Pay:GBP 4.30	D1	Currency.....	Societe Generale SA .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Currency Swap/Rec:US	B88KPJ0	D1	Currency.....	02N6B1BXP4R0TD8PU41	10/23/2025	10/20/2048	.....	19,984,500	5.88/6.25	.....	.....	(18,035)	125,609	.....	512,487	.....	341,747	.....	.....	474,738	.....	100/100
5.88/Pay:GBP 6.25	B3MKK04	D1	Currency.....	Citibank NA	10/23/2025	05/20/2038	.....	13,348,500	6.53/6.88	.....	.....	(6,753)	115,510	.....	351,090	.....	243,099	.....	.....	232,615	.....	100/100
Currency Swap/Rec:US	B2KH0H3	D1	Currency.....	Morgan Stanley	11/10/2025	05/10/2055	.....	57,817,000	6.01/4.58	.....	.....	203,365	33,370	.....	627,517	.....	983,193	.....	.....	1,560,223	.....	100/100
6.53/Pay:GBP 6.88	0594K4E6	D1	Currency.....	Natixis NA	12/22/2025	12/31/2050	.....	52,592,924	6.57/6.80	.....	.....	(31,964)	823,484	.....	2,383,369	.....	950,967	.....	.....	1,308,757	.....	100/100
6.01/Pay:EUR 4.58	G2973*4B8	D1	Currency.....	Morgan Stanley	01/07/2026	12/31/2050	.....	52,692,677	6.67/6.80	.....	.....	(13,837)	923,236	.....	3,098,810	.....	923,236	.....	.....	1,311,240	.....	100/100
Currency Swap/Rec:US	G2973*4B8	D1	Currency.....	Societe Generale SA	01/08/2026	12/31/2050	.....	52,587,497	6.67/6.80	.....	.....	(13,293)	798,057	.....	3,258,081	.....	798,057	.....	.....	1,308,125	.....	100/100
6.57/Pay:GBP 6.80	G2973*4B8	D1	Currency.....	Citibank NA	01/08/2026	07/15/2029	.....	6,235,960	S0RR/3MEUR	.....	.....	24,513	52,900	.....	55,819	.....	52,900	.....	.....	56,582	.....	100/100
Currency Swap/Rec:US	G2973*4B8	D1	Currency.....	Bank/The	01/08/2026	07/15/2029	.....	8,751,000	S0RR/3MEUR	.....	.....	34,821	83,286	.....	109,245	.....	83,286	.....	.....	82,385	.....	100/100
6.67/Pay:GBP 6.80	XS2326455800	D1	Currency.....	Canadian Imperial Bank of Comm	01/08/2026	10/15/2029	.....	14,577,500	S0RR/3MEUR	.....	.....	56,688	131,309	.....	115,120	.....	131,309	.....	.....	132,269	.....	100/100
Currency Swap/Rec:US	XS2320767986	D1	Currency.....	JP Morgan Chase & Co	01/08/2026	04/16/2030	.....	1,162,000	S0RR/3MEUR	.....	.....	4,533	6,305	.....	6,033	.....	6,305	.....	.....	11,687	.....	100/100
S0RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:US	XS2320767986	D1	Currency.....	MITSBISHI UFJ TRUST AND BANK I ...	01/09/2026	01/18/2029	.....	3,082,480	S0RR/3MEUR	.....	.....	10,387	19,888	.....	19,719	.....	19,888	.....	.....	25,815	.....	100/100
6.67/Pay:GBP 6.80	XS2320767473	D1	Currency.....	Royal Bank of Canada	01/09/2026	10/20/2029	.....	8,017,800	S0RR/3MEUR	.....	.....	31,542	43,503	.....	35,582	.....	43,503	.....	.....	75,628	.....	100/100
Currency Swap/Rec:US	XS2331769401	D1	Currency.....	ES71P3U8HI 6C71XBU11	01/09/2026	10/15/2029	.....	5,525,200	S0RR/3MEUR	.....	.....	21,935	35,647	.....	38,682	.....	35,647	.....	.....	52,016	.....	100/100
5.60/Pay:EUR 4.34	XS2334573866	D1	Currency.....	JP Morgan Chase & Co	01/09/2026	01/20/2029	.....	5,910,000	S0RR/3MEUR	.....	.....	22,365	31,524	.....	24,901	.....	31,524	.....	.....	48,705	.....	100/100
Currency Swap/Rec:US	XS2331769153	D1	Currency.....	Royal Bank of Canada	01/09/2026	01/16/2031	.....	3,224,550	S0RR/3MEUR	.....	.....	12,763	17,496	.....	18,398	.....	17,496	.....	.....	35,323	.....	100/100
5.60/Pay:EUR 4.34	XS2360921600	D1	Currency.....	JP Morgan Chase & Co	01/09/2026	12/31/2050	.....	52,465,789	6.71/6.80	.....	.....	(9,338)	696,348	.....	3,279,969	.....	696,348	.....	.....	1,305,594	.....	100/100
Currency Swap/Rec:US	6.71/Pay:GBP 6.80	D1	Currency.....	Credit Agricole SA .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
6.71/Pay:GBP 6.80	G2973*4B8	D1	Currency.....	9695007J5KRTCJQIWH5	01/09/2026	12/31/2050		52,465,789	6.71/6.80			(9,338)	696,348		3,279,969		696,348			1,305,594		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	XS2314307682	D1	Currency.....	Société Générale SA	01/14/2026	07/20/2030		6,702,775	SOFR/3MEUR			25,009	57,527		66,072		57,527			69,351		100/100
SOFR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2314307096	D1	Currency.....	Canadian Imperial Bank of Comm	01/14/2026	10/20/2029		7,459,200	SOFR/3MEUR			27,096	62,750		55,304		62,750			70,359		100/100
SOFR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2333702749	D1	Currency.....	Barclays PLC	01/16/2026	01/15/2028		12,787,500	SOFR/3MEUR			39,671	74,852		96,696		74,852			85,650		100/100
SOFR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS232245098	D1	Currency.....	Morgan Stanley	01/16/2026	10/24/2029		3,465,700	SOFR/3MEUR			11,837	18,614		21,584		18,614			32,930		100/100
SOFR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2366819394	D1	Currency.....	Bank of Montreal	02/09/2026	10/21/2029		4,465,875	3.35/2.10			6,502	88,004		164,093		88,004			42,141		100/100
3.35/Pay:EUR 2.10 ...																						
Currency Swap/Rec:USD	BMHFF1	D1	Currency.....	TLVBSHLZLO6BGDTN03 Markets Inc	03/02/2026	09/03/2044		21,067,200	5.08/3.85			20,488	247,118		362,845		247,118			452,345		100/100
5.08/Pay:EUR 3.85 ...																						
Currency Swap/Rec:USD	XS3216167638	D1	Currency.....	Deutsche Bank AG	03/02/2026	07/30/2033		40,960,500	6.03/4.75			41,786	525,361		960,906		525,361			554,746		100/100
6.03/Pay:EUR 4.75 ...																						
Currency Swap/Rec:USD	XS2334258857	D1	Currency.....	Toronto-Dominion Bank/The	03/11/2026	06/15/2029		1,448,125	3.80/2.70			666	3,506		7,374		3,506			12,975		100/100
3.80/Pay:EUR 2.70 ...																						
Currency Swap/Rec:USD	XS2334259400	D1	Currency.....	Toronto-Dominion Bank/The	03/11/2026	12/15/2029		7,761,950	SOFR/3MEUR			5,992	18,792		22,932		18,792			74,776		100/100
SOFR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	L01751404	D1	Currency.....	CITIBANK NA	11/18/2016	12/31/2028		31,770,000	4.38/6MEUR			46,971	12,900,859		(3,620,309)		582,200			263,718		100/100
4.38/Pay:EUR 6MEUR ...																						
Currency Swap/Rec:USD	BYVR354	D1	Currency.....	Citibank NA	02/07/2017	02/07/2027		2,986,440	6.34/4.88			8,860	186,758		(139,387)		58,566			13,942		100/100
6.34/Pay:GBP 4.88 ...																						
Currency Swap/Rec:USD	E004342	D1	Currency.....	Citibank NA	02/07/2017	09/27/2028		5,768,280	7.29/4.75			29,586	471,714		(316,353)		105,034			45,565		100/100
7.29/Pay:EUR 4.75 ...																						
Currency Swap/Rec:USD	BYV0036	D1	Currency.....	BNP Paribas SA	02/13/2017	01/13/2028		3,708,950	7.29/4.63			20,923	(335,795)		(252,363)		68,050			24,905		100/100
7.29/Pay:EUR 4.63 ...																						
Currency Swap/Rec:USD	E004342	D1	Currency.....	BNP Paribas SA	02/13/2017	09/27/2028		1,907,460	7.33/4.75			9,799	(172,545)		(116,172)		35,070			15,067		100/100
7.33/Pay:EUR 4.75 ...																						
Currency Swap/Rec:USD	BYVTW15	D1	Currency.....	BNP Paribas SA	03/07/2017	05/19/2026		4,234,000	3.81/1.63			21,737	(388,774)		(382,061)		77,613			7,757		100/100
3.81/Pay:EUR 1.63 ...																						
Currency Swap/Rec:USD	BYVTW15	D1	Currency.....	Canadian Imperial Bank of Comm	03/08/2017	05/19/2026		4,216,000	3.83/1.63			21,760	(406,774)		(403,353)		77,610			7,724		100/100
3.83/Pay:EUR 1.63 ...																						
Currency Swap/Rec:USD	E004342	D1	Currency.....	BNP Paribas SA	04/03/2017	09/27/2028		1,385,150	7.18/4.75			6,701	(117,012)		(80,195)		25,615			10,942		100/100
7.18/Pay:EUR 4.75 ...																						
Currency Swap/Rec:USD	E26RY96	D1	Currency.....	Citibank NA	04/26/2017	06/10/2027		2,282,700	6.71/4.50			11,160	(143,707)		(116,211)		41,252			12,474		100/100
6.71/Pay:EUR 4.50 ...																						
Currency Swap/Rec:USD	E26K0H3	D1	Currency.....	Citibank NA	05/15/2017	05/20/2038		1,032,960	8.71/6.88			4,511	(20,999)		196,949		23,610			17,999		100/100
8.71/Pay:GBP 6.88 ...																						
Currency Swap/Rec:USD	E004342	D1	Currency.....	BNP Paribas SA	05/15/2017	09/27/2028		1,666,090	6.96/4.75			8,720	(97,212)		(55,142)		33,827			14,741		100/100
6.96/Pay:EUR 4.75 ...																						
Currency Swap/Rec:USD	BYV0036	D1	Currency.....	Citibank NA	05/23/2017	01/13/2028		3,024,000	6.84/4.63			15,751	(94,185)		(47,958)		52,959			20,224		100/100
6.84/Pay:EUR 4.63 ...																						
Currency Swap/Rec:USD	E008730	D1	Currency.....	Citibank NA	05/23/2017	03/31/2027		2,240,000	6.64/4.38			13,343	(70,385)		(45,737)		39,031			11,200		100/100
6.64/Pay:EUR 4.38 ...																						
Currency Swap/Rec:USD	E038411	D1	Currency.....	Citibank NA	05/23/2017	09/29/2027		7,280,000	5.51/3.38			35,525	(229,188)		(136,887)		126,978			44,560		100/100
5.51/Pay:EUR 3.38 ...																						
Currency Swap/Rec:USD	E26RY96	D1	Currency.....	BNP Paribas SA	06/06/2017	06/10/2027		460,680	6.55/4.50			2,208	(11,265)		(7,547)		7,852			2,463		100/100
6.55/Pay:EUR 4.50 ...																						
Currency Swap/Rec:USD	E038411	D1	Currency.....	BNP Paribas SA	06/06/2017	09/29/2027		3,980,100	5.47/3.38			16,296	(95,374)		(42,447)		58,625			20,689		100/100
5.47/Pay:EUR 3.38 ...																						
Currency Swap/Rec:USD	48021PAK67	D1	Currency.....	BNP Paribas SA	06/07/2017	06/27/2029		11,264,000	4.10/2.21			51,317	(232,953)		11,195		194,067			101,436		100/100
4.10/Pay:EUR 2.21 ...																						
Currency Swap/Rec:USD	48021PAK67	D1	Currency.....	Citibank NA	06/07/2017	06/27/2029		7,982,000	4.11/2.21			36,051	(207,867)		22,977		135,847			70,980		100/100
4.11/Pay:EUR 2.21 ...																						
Currency Swap/Rec:USD	E008730	D1	Currency.....	Citibank NA	06/08/2017	03/31/2027		896,800	6.69/4.38			5,460	(27,302)		(17,046)		15,615			4,484		100/100
6.69/Pay:EUR 4.38 ...																						

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

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Currency Swap/Rec: US 6.88/Pay: EUR 4.63 ...	BY10036	D1	Currency...	Citibank NA E570ZIZFF321IEFA76	.06/12/2017	.01/13/2028		783,300	6.88/4.63			4,162	(24,936)		(9,889)		13,783			5,239		100/100
Currency Swap/Rec: US 3.62/Pay: NZD MF133	07724#K4	D1	Currency...	BNP Paribas SA ROMUISP/BMPPR08GP83	.08/09/2017	.11/16/2029		2,934,000	3.62/MF1X3			1,207	636,404		482,891		4,403			27,961		100/100
Currency Swap/Rec: US 4.00/Pay: EUR 2.02 ...	37246D#9	D1	Currency...	Citibank NA E570ZIZFF321IEFA76	.10/18/2017	.10/30/2029		5,982,500	4.00/2.02			29,599	104,024		277,181		97,033			55,700		100/100
Currency Swap/Rec: US 4.00/Pay: EUR 2.02 ...	37246D#9	D1	Currency...	Canadian Imperial Bank of Comm 216119DL770XK43ZE78	.10/18/2017	.10/30/2029		5,986,000	4.00/2.02			29,676	107,524		286,080		97,033			55,733		100/100
Currency Swap/Rec: US 4.10/Pay: EUR 2.12 ...	G9338#F0	D1	Currency...	Citibank NA E570ZIZFF321IEFA76	.10/18/2017	.12/16/2029		5,879,000	4.10/2.12			29,162	100,524		280,057		97,033			56,657		100/100
Currency Swap/Rec: US 7.14/Pay: EUR 4.88 ...	B107826	D1	Currency...	Societe Generale SA 02NIEB1B/P4R0TD8PU41	.11/07/2017	.08/16/2033		11,568,000	7.14/4.88			62,932	148,110		830,023		227,950			157,167		100/100
Currency Swap/Rec: US 8.83/Pay: GBP 7.00 ...	B20P0K2	D1	Currency...	Societe Generale SA 02NIEB1B/P4R0TD8PU41	.11/20/2017	.04/07/2038		13,248,000	8.83/7.00			68,995	214,786		2,995,975		328,775			229,724		100/100
Currency Swap/Rec: US 5.83/Pay: EUR 3.38 ...	B0384Y1	D1	Currency...	Barclays PLC G6SSEF7/UP517OUK5573	.12/05/2017	.09/29/2027		2,361,600	5.83/3.38			14,447	53,687		97,775		38,914			14,455		100/100
Currency Swap/Rec: US 6.84/Pay: EUR 4.38 ...	B08BT30	D1	Currency...	Societe Generale SA 02NIEB1B/P4R0TD8PU41	.12/05/2017	.03/31/2027		2,363,000	6.84/4.38			16,509	56,148		80,584		38,760			11,815		100/100
Currency Swap/Rec: US 7.03/Pay: EUR 4.50 ...	BZ8RY96	D1	Currency...	Societe Generale SA 02NIEB1B/P4R0TD8PU41	.12/05/2017	.06/10/2027		2,363,000	7.03/4.50			15,606	58,469		88,537		38,874			12,913		100/100
Currency Swap/Rec: US 8.67/Pay: GBP 6.88 ...	B28KH3	D1	Currency...	Barclays PLC G6SSEF7/UP517OUK5573	.12/06/2017	.05/20/2038		2,005,800	8.67/6.88			9,743	48,645		477,563		46,211			34,951		100/100
Currency Swap/Rec: US 7.29/Pay: EUR 4.75 ...	B0843R2	D1	Currency...	Barclays PLC G6SSEF7/UP517OUK5573	.12/06/2017	.09/27/2028		2,358,800	7.29/4.75			14,970	59,730		132,386		40,016			18,683		100/100
Currency Swap/Rec: US 4.66/Pay: GBP 3.30 ...	BF428T2	D1	Currency...	Barclays PLC G6SSEF7/UP517OUK5573	.12/18/2017	.04/19/2029		5,355,600	4.66/3.30			17,871	66,499		397,958		98,336			46,803		100/100
Currency Swap/Rec: US 4.68/Pay: GBP 3.30 ...	BF428T2	D1	Currency...	Societe Generale SA 02NIEB1B/P4R0TD8PU41	.12/19/2017	.04/19/2029		13,346,000	4.68/3.30			44,744	122,281		862,846		245,728			116,630		100/100
Currency Swap/Rec: US 6.23/Pay: GBP 4.88 ...	BY1R354	D1	Currency...	Barclays PLC G6SSEF7/UP517OUK5573	.12/21/2017	.02/07/2027		4,004,400	6.23/4.88			14,246	37,401		100,902		73,422			18,541		100/100
Currency Swap/Rec: US 6.98/Pay: EUR 4.63 ...	BY10036	D1	Currency...	Societe Generale SA 02NIEB1B/P4R0TD8PU41	.12/21/2017	.01/13/2028		2,728,950	6.98/4.63			16,337	80,540		123,816		45,173			18,251		100/100
Currency Swap/Rec: US 6.33/Pay: GBP 4.88 ...	BK3F528	D1	Currency...	Barclays PLC G6SSEF7/UP517OUK5573	.01/02/2018	.03/07/2032		6,795,500	6.33/4.88			24,807	228,331		906,523		133,385			82,808		100/100
Currency Swap/Rec: US 3.95/Pay: GBP 2.63 ...	B00XG37	D1	Currency...	Canadian Imperial Bank of Comm 216119DL770XK43ZE78	.01/18/2018	.12/30/2028		6,397,000	3.95/2.63			25,703	322,426		649,190		121,830			57,554		100/100
Currency Swap/Rec: US 6.51/Pay: GBP 4.88 ...	BK3F528	D1	Currency...	Barclays PLC G6SSEF7/UP517OUK5573	.01/22/2018	.03/07/2032		6,969,500	6.51/4.88			30,532	427,831		1,168,405		133,306			84,929		100/100
Currency Swap/Rec: US 4.31/Pay: GBP 2.90 ...	G7737#4C8	D1	Currency...	BNP Paribas SA ROMUISP/BMPPR08GP83	.01/25/2018	.03/14/2030		2,860,000	4.31/2.90			11,268	213,202		411,792		48,620			28,443		100/100
Currency Swap/Rec: US 4.31/Pay: GBP 2.90 ...	G7737#4C8	D1	Currency...	BNP Paribas SA ROMUISP/BMPPR08GP83	.01/25/2018	.03/14/2030		2,860,000	4.31/2.90			11,268	213,202		411,792		48,620			28,443		100/100
Currency Swap/Rec: US 4.46/Pay: GBP 3.02 ...	G7737#4D6	D1	Currency...	BNP Paribas SA ROMUISP/BMPPR08GP83	.01/25/2018	.03/14/2033		5,716,400	4.46/3.02			22,351	422,804		1,063,500		97,240			75,389		100/100
Currency Swap/Rec: US 4.46/Pay: GBP 3.02 ...	G7737#4D6	D1	Currency...	BNP Paribas SA ROMUISP/BMPPR08GP83	.01/25/2018	.03/14/2033		4,287,300	4.46/3.02			17,213	317,103		797,625		72,930			56,549		100/100
Currency Swap/Rec: US 4.62/Pay: GBP 3.11 ...	G7737#4E4	D1	Currency...	Barclays PLC G6SSEF7/UP517OUK5573	.01/25/2018	.03/15/2038		11,438,000	4.62/3.11			48,196	848,808		2,864,587		194,479			197,783		100/100
Currency Swap/Rec: US 4.62/Pay: GBP 3.11 ...	G7737#4E4	D1	Currency...	Barclays PLC G6SSEF7/UP517OUK5573	.01/25/2018	.03/15/2038		2,869,000	4.62/3.11			12,048	212,202		716,147		48,620			49,446		100/100
Currency Swap/Rec: US 6.09/Pay: GBP 4.63 ...	BMBE2M9	D1	Currency...	Barclays PLC G6SSEF7/UP517OUK5573	.01/30/2018	.05/23/2029		9,880,500	6.09/4.63			40,463	677,900		1,206,267		176,717			87,652		100/100
Currency Swap/Rec: US 6.45/Pay: GBP 4.88 ...	BK3F528	D1	Currency...	BNP Paribas SA ROMUISP/BMPPR08GP83	.02/02/2018	.03/07/2032		11,239,200	6.45/4.88			49,444	833,559		1,397,304		210,938			137,680		100/100
Currency Swap/Rec: US 3.96/Pay: GBP 2.63 ...	B00XG37	D1	Currency...	Societe Generale SA 02NIEB1B/P4R0TD8PU41	.02/05/2018	.12/30/2028		11,208,600	3.96/2.63			42,480	621,034		1,155,984		194,256			93,003		100/100

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US 3.91/Pay:GBP 2.63 ...	B00037	D1	Currency...	BNP Paribas SA Societe Generale SA	02/09/2018	12/30/2028	.....	15,185,500	3.91/2.63	.....	.....	54,331	623,221	.....	1,349,292	.....	286,987	.....	.....	125,980	.....	100/100
Currency Swap/Rec:US 4.64/Pay:GBP 3.30 ...	BF42B12	D1	Currency...	02NEB1BXP4R0TD8PU41 Societe Generale SA	02/13/2018	04/19/2029	.....	6,948,000	4.64/3.30	.....	.....	24,995	331,717	.....	708,617	.....	121,545	.....	.....	60,718	.....	100/100
Currency Swap/Rec:US 4.73/Pay:GBP 3.30 ...	BF42B12	D1	Currency...	02NEB1BXP4R0TD8PU41 Societe Generale SA	02/21/2018	04/19/2029	.....	6,977,000	4.73/3.30	.....	.....	26,948	382,224	.....	756,005	.....	121,722	.....	.....	60,972	.....	100/100
Currency Swap/Rec:US 8.73/Pay:GBP 6.63 ...	B54S20	D1	Currency...	Citibank NA E570Z0IZ7FF321NEFA76	02/28/2018	12/16/2039	.....	1,790,750	8.73/6.63	.....	.....	10,082	129,079	.....	568,110	.....	43,759	.....	.....	33,166	.....	100/100
Currency Swap/Rec:US 6.51/Pay:GBP 4.88 ...	BYR3S4	D1	Currency...	Citibank NA E570Z0IZ7FF321NEFA76	02/28/2018	02/07/2027	.....	2,479,500	6.51/4.88	.....	.....	11,416	100,110	.....	149,602	.....	43,666	.....	.....	11,480	.....	100/100
Currency Swap/Rec:US 8.95/Pay:GBP 6.88 ...	B2K0H3	D1	Currency...	Citibank NA E570Z0IZ7FF321NEFA76	02/28/2018	05/20/2038	.....	1,377,500	8.95/6.88	.....	.....	8,317	82,794	.....	403,316	.....	30,183	.....	.....	24,003	.....	100/100
Currency Swap/Rec:US 3.96/Pay:GBP 2.63 ...	B00037	D1	Currency...	Barclays PLC Societe Generale SA	03/02/2018	12/30/2028	.....	6,886,500	3.96/2.63	.....	.....	25,423	267,531	.....	590,812	.....	121,216	.....	.....	57,135	.....	100/100
Currency Swap/Rec:US 6.45/Pay:GBP 4.88 ...	BYR3S4	D1	Currency...	02NEB1BXP4R0TD8PU41 Societe Generale SA	03/09/2018	02/07/2027	.....	1,386,700	6.45/4.88	.....	.....	6,285	65,024	.....	87,164	.....	24,230	.....	.....	6,421	.....	100/100
Currency Swap/Rec:US 8.85/Pay:GBP 6.88 ...	B2K0H3	D1	Currency...	BNP Paribas SA Societe Generale SA	03/09/2018	05/20/2038	.....	1,109,600	8.85/6.88	.....	.....	6,555	75,568	.....	332,033	.....	24,204	.....	.....	19,335	.....	100/100
Currency Swap/Rec:US 5.50/Pay:GBP 4.00 ...	B89DR1	D1	Currency...	Barclays PLC Societe Generale SA	03/09/2018	12/11/2029	.....	4,156,500	5.50/4.00	.....	.....	16,784	207,180	.....	471,665	.....	75,969	.....	.....	39,983	.....	100/100
Currency Swap/Rec:US 9.78/Pay:GBP 8.00 ...	B7JIS04	D1	Currency...	02NEB1BXP4R0TD8PU41 Societe Generale SA	03/20/2018	11/23/2026	.....	3,783,510	9.78/8.00	.....	.....	21,443	220,503	.....	267,798	.....	63,942	.....	.....	15,244	.....	100/100
Currency Swap/Rec:US 5.92/Pay:EUR 3.38 ...	B0584Y1	D1	Currency...	02NEB1BXP4R0TD8PU41 Canadian Imperial	03/20/2018	09/29/2027	.....	4,786,860	5.92/3.38	.....	.....	31,659	285,205	.....	378,412	.....	75,533	.....	.....	29,300	.....	100/100
Currency Swap/Rec:US 7.42/Pay:EUR 4.63 ...	BY10036	D1	Currency...	21G119DL770XHK3ZE78 Canadian Imperial	03/20/2018	01/13/2028	.....	3,559,750	7.42/4.63	.....	.....	27,229	221,804	.....	311,153	.....	56,221	.....	.....	23,807	.....	100/100
Currency Swap/Rec:US 6.48/Pay:GBP 4.88 ...	BYR3S4	D1	Currency...	Bank of Comm Societe Generale SA	03/20/2018	02/07/2027	.....	4,484,160	6.48/4.88	.....	.....	21,197	254,794	.....	326,452	.....	77,390	.....	.....	20,762	.....	100/100
Currency Swap/Rec:US 6.89/Pay:EUR 4.38 ...	B08130	D1	Currency...	02NEB1BXP4R0TD8PU41 Societe Generale SA	03/26/2018	03/31/2027	.....	2,737,240	6.89/4.38	.....	.....	20,850	200,352	.....	232,118	.....	42,215	.....	.....	13,686	.....	100/100
Currency Swap/Rec:US 4.08/Pay:GBP 2.61 ...	64378*4G4	D1	Currency...	Barclays PLC G53SEF7UP5170UK5573	03/27/2018	06/27/2036	.....	14,139,000	4.08/2.61	.....	.....	56,204	905,010	.....	3,059,782	.....	243,089	.....	.....	226,327	.....	100/100
Currency Swap/Rec:US 4.08/Pay:GBP 2.61 ...	64378*4G4	D1	Currency...	Barclays PLC G53SEF7UP5170UK5573	03/27/2018	06/27/2036	.....	7,069,500	4.08/2.61	.....	.....	28,102	452,505	.....	1,529,891	.....	121,549	.....	.....	113,163	.....	100/100
Currency Swap/Rec:US 6.09/Pay:EUR 3.44 ...	BL2764076	D1	Currency...	Citibank NA Canadian Imperial	05/16/2018	12/31/2036	.....	10,170,198	6.09/3.44	.....	.....	67,573	183,298	.....	887,677	.....	165,990	.....	.....	166,816	.....	100/100
Currency Swap/Rec:US 4.45/Pay:CAD 4.12 ...	66980CA46	D1	Currency...	Bank of Comm Canadian Imperial	06/05/2018	06/30/2042	.....	7,586,662	4.45/4.12	.....	.....	10,503	495,268	.....	322,282	.....	95,592	.....	.....	152,962	.....	100/100
Currency Swap/Rec:US 4.45/Pay:CAD 4.12 ...	66980CA46	D1	Currency...	Bank of Comm Canadian Imperial	06/05/2018	06/30/2042	.....	7,586,662	4.45/4.12	.....	.....	10,503	495,268	.....	322,282	.....	95,592	.....	.....	152,962	.....	100/100
Currency Swap/Rec:US 4.10/Pay:CAD 3.75 ...	66980CA42	D1	Currency...	BNP Paribas SA Societe Generale SA	06/05/2018	03/31/2033	.....	2,995,490	4.10/3.75	.....	.....	4,617	193,378	.....	165,987	.....	29,470	.....	.....	39,245	.....	100/100
Currency Swap/Rec:US 4.20/Pay:GBP 2.74 ...	G7698#A47	D1	Currency...	Citibank NA Societe Generale SA	06/27/2018	09/27/2030	.....	6,577,500	4.20/2.74	.....	.....	23,095	39,495	.....	485,395	.....	121,549	.....	.....	69,733	.....	100/100
Currency Swap/Rec:US 4.34/Pay:GBP 2.87 ...	G7698#465	D1	Currency...	02NEB1BXP4R0TD8PU41 Societe Generale SA	06/27/2018	09/27/2033	.....	19,740,000	4.34/2.87	.....	.....	69,764	110,985	.....	2,365,928	.....	364,648	.....	.....	270,276	.....	100/100
Currency Swap/Rec:US 4.20/Pay:GBP 2.74 ...	98287#A44	D1	Currency...	Citibank NA Societe Generale SA	06/27/2018	09/27/2030	.....	9,206,500	4.20/2.74	.....	.....	32,333	55,293	.....	679,553	.....	170,169	.....	.....	97,626	.....	100/100
Currency Swap/Rec:US 4.34/Pay:GBP 2.87 ...	98287#462	D1	Currency...	02NEB1BXP4R0TD8PU41 Societe Generale SA	06/27/2018	09/27/2033	.....	17,108,000	4.34/2.87	.....	.....	60,462	96,187	.....	2,053,938	.....	316,028	.....	.....	234,240	.....	100/100
Currency Swap/Rec:US 8.66/Pay:GBP 6.63 ...	B54S20	D1	Currency...	BNP Paribas SA Societe Generale SA	06/27/2018	12/16/2039	.....	3,945,000	8.66/6.63	.....	.....	18,508	33,411	.....	1,032,771	.....	102,471	.....	.....	73,064	.....	100/100
Currency Swap/Rec:US 7.65/Pay:GBP 5.88 ...	3147540	B1	Currency...	Barclays PLC G53SEF7UP5170UK5573	06/27/2018	04/05/2033	.....	2,626,000	7.65/5.88	.....	.....	12,215	558	.....	349,953	.....	58,343	.....	.....	34,786	.....	100/100
Currency Swap/Rec:US 8.89/Pay:GBP 6.88 ...	B2K0H3	D1	Currency...	Barclays PLC G53SEF7UP5170UK5573	06/27/2018	05/20/2038	.....	3,151,200	8.89/6.88	.....	.....	16,014	4,311	.....	744,757	.....	88,889	.....	.....	54,910	.....	100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US	BK3F528	D1	Currency.....	Citibank NA E570Z0ZJZFF321IEFA76	08/02/2018	03/07/2032		19,337,500	6.58/4.88			72,098	(261,817)		1,892,945		388,889			238,080		100/100
Currency Swap/Rec:US	07724#A00	D1	Currency.....	Citibank NA E570Z0ZJZFF321IEFA76	08/16/2018	12/13/2030		19,738,000	4.27/NFI X3			24,654	2,526,029		1,696,612		33,024			214,328		100/100
Currency Swap/Rec:US	N7881#AF9	D1	Currency.....	Bank of Comm 21G119JL770XK4C3E278	09/21/2018	12/30/2028		3,523,500	4.68/2.06			23,113	56,414		197,736		58,220			29,234		100/100
Currency Swap/Rec:US	08750#AF9	D1	Currency.....	Citibank NA E570Z0ZJZFF321IEFA76	10/11/2018	01/10/2034		17,161,300	4.67/3.21			60,207	(42,887)		2,110,127		316,028			239,434		100/100
Currency Swap/Rec:US	066558#B2	D1	Currency.....	Societe Generale SA 02N8EB1BXP4R0TD8PU41	10/11/2018	01/10/2031		11,301,600	4.40/2.97			41,152	(8,991)		1,007,623		218,789			130,152		100/100
Currency Swap/Rec:US	001055#A4	D1	Currency.....	BNP Paribas SA ROMUSPUBMPR08K5P83	10/11/2018	10/18/2030		9,020,848	4.91/1.16	(17,716)		91,144	2,640,484		3,179,178		84,327			96,247		100/100
Currency Swap/Rec:US	001055#A2	D1	Currency.....	Barclays PLC G63SEF7UP5170UK5573	10/11/2018	10/18/2033		11,754,230	5.25/1.49			121,787	3,486,125		4,607,632		109,938			161,553		100/100
Currency Swap/Rec:US	001055#A0	D1	Currency.....	Societe Generale SA 02N8EB1BXP4R0TD8PU41	10/11/2018	10/18/2038		4,898,032	5.51/1.75	(11,805)		51,497	1,432,155		2,238,003		45,807			86,730		100/100
Currency Swap/Rec:US	M8305#A84	D1	Currency.....	Societe Generale SA 02N8EB1BXP4R0TD8PU41	10/24/2018	01/24/2031		5,701,500	4.29/1.83			34,174	(76,976)		291,571		97,033			62,599		100/100
Currency Swap/Rec:US	G1746#A00	D1	Currency.....	Netixis NA KX11K48M04Y2KCU1Z63	02/15/2019	03/19/2034		10,264,000	4.32/2.89			33,025	(323,192)		1,060,907		194,479			144,906		100/100
Currency Swap/Rec:US	G1746#A08	D1	Currency.....	Barclays PLC G63SEF7UP5170UK5573	02/15/2019	03/19/2038		10,256,000	4.49/2.99			34,682	(331,192)		1,710,486		194,473			184,717		100/100
Currency Swap/Rec:US	668159#A06	D1	Currency.....	BNP Paribas SA ROMUSPUBMPR08K5P83	03/06/2019	12/31/2036		22,304,833	4.29/3.88			26,971	736,064		361,012		290,748			365,854		100/100
Currency Swap/Rec:US	668160#A02	D1	Currency.....	BNP Paribas SA ROMUSPUBMPR08K5P83	03/06/2019	12/31/2038		26,022,305	4.34/3.94			30,941	868,742		382,375		339,206			464,803		100/100
Currency Swap/Rec:US	L8749#A88	D1	Currency.....	Barclays PLC G63SEF7UP5170UK5573	03/26/2019	07/30/2049		24,860,031	4.40/2.37			124,442	(587,817)		1,736,627		427,326			600,615		100/100
Currency Swap/Rec:US	L8749#A06	D1	Currency.....	Barclays PLC G63SEF7UP5170UK5573	03/26/2019	07/30/2049		11,411,504	4.52/2.50			56,822	(269,826)		776,116		196,155			275,700		100/100
Currency Swap/Rec:US	L8749#A40	D1	Currency.....	Societe Generale SA 02N8EB1BXP4R0TD8PU41	03/26/2019	07/30/2049		2,087,985	4.27/2.22			10,480	(48,888)		154,197		35,547			49,982		100/100
Currency Swap/Rec:US	F2977#A43	D1	Currency.....	Societe Generale SA 02N8EB1BXP4R0TD8PU41	03/28/2019	04/24/2023		22,442,000	5.13/2.70			130,563	(671,905)		228,020		388,133			196,560		100/100
Currency Swap/Rec:US	04378#A42	D1	Currency.....	Morgan Stanley 1G3JLJ3JDP3016NUZ34	04/17/2019	07/17/2037		32,387,500	4.23/2.92			100,417	(487,475)		4,755,487		607,747			547,822		100/100
Currency Swap/Rec:US	B1401#AC1	D1	Currency.....	Citibank NA E570Z0ZJZFF321IEFA76	05/22/2019	06/05/2034		11,160,000	3.77/1.64			56,970	(396,953)		528,600		194,067			159,653		100/100
Currency Swap/Rec:US	066559#A00	D1	Currency.....	Morgan Stanley 1G3JLJ3JDP3016NUZ34	05/22/2019	06/26/2038		18,990,000	4.01/2.71			54,189	(860,985)		2,619,714		364,648			345,579		100/100
Currency Swap/Rec:US	BY1TR24	D1	Currency.....	BNP Paribas SA ROMUSPUBMPR08K5P83	06/20/2019	07/20/2035		5,072,000	6.85/5.56			12,095	(221,596)		472,731		97,240			77,377		100/100
Currency Swap/Rec:US	BH7V67	D1	Currency.....	Barclays PLC G63SEF7UP5170UK5573	06/21/2019	12/19/2043		10,438,500	8.05/6.34			34,986	(484,712)		2,336,813		201,772			221,061		100/100
Currency Swap/Rec:US	M8346#A05	D1	Currency.....	Citibank NA E570Z0ZJZFF321IEFA76	07/03/2019	08/12/2031		33,855,000	3.98/1.70			184,713	(815,858)		1,152,940		582,200			392,260		100/100
Currency Swap/Rec:US	F1000#A84	D1	Currency.....	JPMorgan Chase & Co 815ZJZJN6Z11N4U748	07/23/2019	09/05/2029		16,731,000	3.98/1.55			98,171	(604,429)		185,174		291,100			155,058		100/100
Currency Swap/Rec:US	219350#B46	D1	Currency.....	Citibank NA E570Z0ZJZFF321IEFA76	08/05/2019	08/14/2031		8,013,608	3.75/1.15			58,949	2,669,856		2,786,011		70,627			92,897		100/100
Currency Swap/Rec:US	219350#B46	D1	Currency.....	BNP Paribas SA ROMUSPUBMPR08K5P83	08/05/2019	08/14/2031		18,900	3.73/1.15			138	6,287		6,533		167			219		100/100
Currency Swap/Rec:US	219350#B44	D1	Currency.....	Citibank NA E570Z0ZJZFF321IEFA76	08/05/2019	08/12/2038		3,024,003	4.30/1.51			24,480	1,007,493		1,209,256		26,652			55,287		100/100
Currency Swap/Rec:US	G9000#A86	D1	Currency.....	Morgan Stanley 1G3JLJ3JDP3016NUZ34	08/21/2019	01/15/2040		1,213,800	3.91/2.76			2,940	(109,599)		108,338		24,310			22,548		100/100

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 4.15/Pay:GBP 2.89	99000#A4	D1	Currency.....	Morgan Stanley	08/21/2019	01/15/2045	.....	12,142,000	4.15/2.89	.....	.....	29,200	.....	.....	1,683,211	.....	243,099	.....	.....	283,280	.....	100/100
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	99000#A2	D1	Currency.....	Morgan Stanley	08/21/2019	01/15/2050	.....	36,408,000	3.97/2.79	.....	.....	81,242	.....	.....	3,320,453	.....	729,286	.....	.....	888,291	.....	100/100
Currency Swap/Rec:USD .....	.....	.....	.....	JPMorgan Chase & Co	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 3.82/Pay:JPY 1.11	99000#A5	D1	Currency.....	.....	09/05/2019	09/13/2049	.....	9,342,302	3.82/1.11	.....	.....	70,827	.....	.....	4,170,066	.....	83,286	.....	.....	226,304	.....	100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	99000#A3	D1	Currency.....	.....	09/24/2019	10/01/2031	.....	4,400,000	3.02/0.88	.....	.....	22,887	.....	.....	31,251	.....	77,827	.....	.....	51,827	.....	100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	99000#A6	D1	Currency.....	.....	09/24/2019	10/01/2049	.....	9,900,000	4.11/1.88	.....	.....	51,476	.....	.....	1,418,604	.....	174,660	.....	.....	240,065	.....	100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	99000#A7	D1	Currency.....	.....	10/17/2019	12/31/2039	.....	9,820,373	3.43/2.55	.....	.....	18,256	.....	.....	401,682	.....	186,407	.....	.....	182,152	.....	100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	99000#A8	D1	Currency.....	.....	10/17/2019	12/31/2050	.....	19,200,000	4.20/3.02	.....	.....	48,732	.....	.....	3,649,111	.....	364,648	.....	.....	477,786	.....	100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	99000#A9	D1	Currency.....	.....	10/24/2019	11/06/2034	.....	17,760,000	3.22/1.30	.....	.....	82,990	.....	.....	574,758	.....	310,507	.....	.....	260,537	.....	100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	99000#A10	D1	Currency.....	.....	10/29/2019	11/01/2049	.....	5,554,500	3.61/1.70	.....	.....	25,315	.....	.....	594,532	.....	96,533	.....	.....	134,934	.....	100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	99000#A11	D1	Currency.....	.....	11/22/2019	01/21/2035	.....	23,095,800	3.46/2.61	.....	.....	42,137	.....	.....	1,506,580	.....	437,578	.....	.....	342,886	.....	100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	99000#A12	D1	Currency.....	.....	11/22/2019	01/21/2045	.....	28,237,000	3.84/2.81	.....	.....	63,128	.....	.....	4,454,248	.....	534,817	.....	.....	612,565	.....	100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	99000#A13	D1	Currency.....	.....	02/14/2020	05/14/2032	.....	3,255,000	3.01/1.15	.....	.....	14,466	.....	.....	.....	.....	58,220	.....	.....	40,282	.....	100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	99000#A14	D1	Currency.....	.....	02/14/2020	05/14/2032	.....	5,204,800	3.00/2.19	.....	.....	10,224	.....	.....	292,854	.....	97,240	.....	.....	64,412	.....	100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	99000#A15	D1	Currency.....	.....	02/18/2020	03/31/2027	.....	5,397,500	5.64/3.53	.....	.....	24,253	.....	.....	.....	.....	97,033	.....	.....	26,988	.....	100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	99000#A16	D1	Currency.....	.....	02/20/2020	05/19/2030	.....	5,407,500	3.00/1.10	.....	.....	24,750	.....	.....	.....	.....	97,033	.....	.....	54,993	.....	100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	99000#A17	D1	Currency.....	.....	02/20/2020	05/19/2032	.....	6,490,200	3.13/1.25	.....	.....	29,176	.....	.....	.....	.....	116,440	.....	.....	80,409	.....	100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	99000#A18	D1	Currency.....	.....	10/01/2020	10/29/2035	.....	9,378,400	3.08/1.70	.....	.....	32,722	.....	.....	394,176	.....	155,253	.....	.....	145,186	.....	100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	99000#A19	D1	Currency.....	.....	10/01/2020	10/29/2040	.....	12,397,400	3.46/1.98	.....	.....	48,369	.....	.....	874,179	.....	213,473	.....	.....	246,526	.....	100/100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	99000#A20	D1	Currency.....	.....	10/23/2020	01/21/2036	.....	13,060,000	3.68/2.93	.....	.....	22,287	.....	.....	.....	.....	243,099	.....	.....	204,593	.....	100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	99000#A21	D1	Currency.....	.....	10/29/2020	01/31/2031	.....	11,690,000	2.78/1.37	.....	.....	41,095	.....	.....	352,774	.....	194,067	.....	.....	128,605	.....	100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	99000#A22	D1	Currency.....	.....	11/13/2020	12/08/2035	.....	29,441,760	4.14/2.55	.....	.....	120,000	.....	.....	1,925,644	.....	483,226	.....	.....	458,382	.....	100/100
Currency Swap/Rec:USD 2.72/Pay:NZD NF1X3	99000#A23	D1	Currency.....	.....	11/24/2020	03/23/2036	.....	29,958,100	2.72/NF1X3	.....	.....	.....	.....	.....	.....	.....	47,334	.....	.....	473,355	.....	100/100
Currency Swap/Rec:USD 3.73/Pay:AUD 4.06	99000#A24	D1	Currency.....	.....	01/28/2021	04/15/2036	.....	32,214,000	3.73/4.06	.....	.....	22,513	.....	.....	4,818,410	.....	.....	.....	.....	510,802	.....	100/100
Currency Swap/Rec:USD 2.93/Pay:EUR 1.24	99000#A25	D1	Currency.....	.....	02/12/2021	07/23/2031	.....	18,138,000	2.93/1.24	.....	.....	77,834	.....	.....	1,362,520	.....	291,100	.....	.....	209,081	.....	100/100
Currency Swap/Rec:USD 3.10/Pay:GBP 2.47	99000#A26	D1	Currency.....	.....	05/26/2021	07/15/2036	.....	22,671,688	3.10/2.47	.....	.....	43,213	.....	.....	2,442,837	.....	389,971	.....	.....	363,784	.....	100/100
Currency Swap/Rec:USD 3.55/Pay:GBP 2.75	99000#A27	D1	Currency.....	.....	05/26/2021	07/15/2036	.....	10,598,750	3.55/2.75	.....	.....	25,040	.....	.....	1,657,040	.....	182,324	.....	.....	170,081	.....	100/100
Currency Swap/Rec:USD 3.88/Pay:GBP 2.96	99000#A28	D1	Currency.....	.....	05/26/2021	07/15/2041	.....	14,137,000	3.88/2.96	.....	.....	38,222	.....	.....	2,847,344	.....	243,099	.....	.....	276,488	.....	100/100

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US 3.90/Pay:GBP 2.96	G8000#43	D1	Currency.....	JPMorgan Chase & Co	05/26/2021	07/15/2046		10,589,750	3.98/2.99			30,853	674,257		2,437,782		182,324			238,813		100/100
Currency Swap/Rec:US 3.03/Pay:EUR 1.42	N6946#E1	D1	Currency.....	Morgan Stanley	05/27/2021	06/15/2029		12,188,000	3.03/1.42			50,493	631,047		834,106		194,067			109,199		100/100
Currency Swap/Rec:US 2.94/Pay:GBP 2.34	G1320#B0	D1	Currency.....	Barclays PLC	06/23/2021	09/23/2031		18,180,500	2.94/2.34			30,961	976,313		1,899,979		316,028			212,893		100/100
Currency Swap/Rec:US 2.94/Pay:EUR 1.38	G1320#F1	D1	Currency.....	Barclays PLC	06/23/2021	09/23/2031		9,566,400	2.94/1.33			38,883	320,838		596,946		155,253			112,022		100/100
Currency Swap/Rec:US 6.655#D8	G6655#D8	D1	Currency.....	9685001J5KRTGJ0MVKH5	06/30/2021	09/23/2036		26,275,100	2.77/2.02			52,281	1,130,519		3,583,713		461,888			425,511		100/100
Currency Swap/Rec:US 3.66/Pay:EUR 2.07	E5444#J3	D1	Currency.....	Morgan Stanley	08/04/2021	10/01/2031		4,675,118	3.66/2.07			18,796	110,607		239,138		76,648			54,855		100/100
Currency Swap/Rec:US 6.37/Pay:EUR 4.63	B02SRK3	D1	Currency.....	Bank of Comm	10/15/2021	06/27/2028		1,159,700	6.37/4.63			4,862	6,209		18,223		20,463			8,686		100/100
Currency Swap/Rec:US B16V/CV3	B16V/CV3	D1	Currency.....	02NEB1BXP4R0TD8PU41	10/15/2021	07/25/2032		316,707	3.80/2.13			1,330	988		12,529		5,206			3,982		100/100
Currency Swap/Rec:US 3.81/Pay:EUR 2.13	B16V/CV3	D1	Currency.....	Citibank NA	10/19/2021	07/25/2032		634,380	3.81/2.13			2,677	4,224		28,129		10,456			7,976		100/100
Currency Swap/Rec:US 2.92/Pay:EUR 1.27	F9731#A6	D1	Currency.....	JPMorgan Chase & Co	10/21/2021	11/30/2031		17,482,250	2.92/1.27			72,351	126,821		704,573		291,100			207,926		100/100
Currency Swap/Rec:US 6.23/Pay:GBP 5.63	BJK0PNO	D1	Currency.....	01618560J2D1J857OP30	10/27/2021	03/24/2031		1,086,720	6.23/5.63			1,559	43,203		97,567		20,598			12,264		100/100
Currency Swap/Rec:US 5.10/Pay:EUR 3.38	BW721T5	D1	Currency.....	01618560J2D1J857OP30	10/28/2021	07/13/2029		4,249,700	5.10/3.38			18,383	48,362		130,012		72,623			38,528		100/100
Currency Swap/Rec:US 3.63/Pay:EUR 1.88	B0JH1M1	D1	Currency.....	01618560J2D1J857OP30	11/15/2021	08/06/2037		11,437,000	3.63/1.88			49,012	(114,003)		657,932		198,960			192,730		100/100
Currency Swap/Rec:US 3.70/Pay:GBP 2.90	G3809#A7	D1	Currency.....	9685001J5KRTGJ0MVKH5	11/16/2021	03/31/2043		54,756,508	3.70/2.90			109,964	811,217		6,782,707		991,688			1,129,198		100/100
Currency Swap/Rec:US 3.34/Pay:AUD 4.18	08059#A7	D1	Currency.....	01618560J2D1J857OP30	11/18/2021	03/15/2052		6,527,700	3.34/4.18			(8,744)	319,519		124,016		(203,377)			166,945		100/100
Currency Swap/Rec:US 3.34/Pay:EUR 1.52	L8749#D4	D1	Currency.....	02NEB1BXP4R0TD8PU41	11/23/2021	07/30/2049		12,633,374	3.34/1.52			56,726	(350,468)		688,187		218,027			305,221		100/100
Currency Swap/Rec:US 3.07/Pay:EUR 1.48	G4366#D4	D1	Currency.....	Canadian Imperial	12/02/2021	03/02/2037		26,091,200	3.07/1.48			101,062	(489,791)		925,905		446,354			431,270		100/100
Currency Swap/Rec:US 2.37/Pay:EUR 0.75	BK03Z5	D1	Currency.....	Bank of Comm	02/18/2022	07/13/2026		12,488,600	2.37/0.75			49,222	(232,078)		(228,476)		213,568			33,310		100/100
Currency Swap/Rec:US SFR/Pay:EUR 3MEUR	XS2834534038	D1	Currency.....	01618560J2D1J857OP30	11/26/2024	04/20/2033		10,930,000	SFR/3MEUR			39,888	(1,099,231)		(1,235,265)		201,829			145,079		100/100
Currency Swap/Rec:US SFR/Pay:EUR 3MEUR	XS2834530713	D1	Currency.....	Barclays PLC	11/26/2024	10/20/2032		13,045,285	SFR/3MEUR			48,674	(1,320,007)		(1,439,928)		241,225			167,082		100/100
Currency Swap/Rec:US SFR/Pay:EUR 3MEUR	XS2934532949	D1	Currency.....	Morgan Stanley	11/26/2024	07/20/2033		6,720,640	SFR/3MEUR			24,862	(675,810)		(787,925)		124,203			90,850		100/100
Currency Swap/Rec:US SFR/Pay:EUR 3MEUR	XS3025438095	D1	Currency.....	Bank of Montreal ..	03/26/2025	07/15/2033		4,528,440	SFR/3MEUR			18,126	(325,480)		(376,964)		81,508			61,169		100/100
Currency Swap/Rec:US SFR/Pay:EUR 3MEUR	XS3025439251	D1	Currency.....	Deutsche Bank AG ..	03/26/2025	01/15/2034		13,965,280	SFR/3MEUR			55,880	(1,000,974)		(1,177,688)		251,316			195,015		100/100
Currency Swap/Rec:US SFR/Pay:EUR 3MEUR	XS3039412016	D1	Currency.....	02NEB1BXP4R0TD8PU41	07/09/2025	10/15/2033		9,371,200	SFR/3MEUR			47,015	125,638		170,599		155,253			128,730		100/100
Currency Swap/Rec:US SFR/Pay:EUR 3MEUR	XS3039412446	D1	Currency.....	01618560J2D1J857OP30	07/09/2025	04/15/2034		5,268,150	SFR/3MEUR			(97,387)	67,521		106,484		87,330			74,719		100/100
Currency Swap/Rec:US 4.43/Pay:EUR 2.82	B1C4B33	D1	Currency.....	01618560J2D1J857OP30	02/14/2022	04/07/2032		4,524,800	4.43/2.82			19,060	(96,020)		32,268		83,341			55,331		100/100
Currency Swap/Rec:US 4.14/Pay:EUR 2.53	BJH6C56	D1	Currency.....	Citibank NA	02/14/2022	04/30/2030		2,282,000	4.14/2.53			8,964	(49,344)		4,680		39,161			22,859		100/100
Currency Swap/Rec:US 3.30/Pay:EUR 1.75	BK105S9	D1	Currency.....	Morgan Stanley	02/14/2022	07/09/2030		3,394,800	3.30/1.75			12,555	(72,937)		1,102		56,833			35,091		100/100

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US																						
3.43/Pay:EUR 1.88	BMT03B9	D1	Currency.....	Citibank NA E570Z0ZTF321IEFA76	02/14/2022	06/17/2030		3,393,000	3.43/1.88			12,332	(74,613)		6,238		57,095			34,836		100/100
Currency Swap/Rec:US																						
3.70/Pay:EUR 2.00	BMF649	D1	Currency.....	MI ZHUO CAPITAL MARKETS LLC 016168560X21J857OP30	02/16/2022	08/22/2026		5,687,000	3.70/2.00			22,989	(91,197)		(82,785)		97,600			17,860		100/100
Currency Swap/Rec:US																						
3.37/Pay:EUR 1.90	F3152*AL3	D1	Currency.....	Citibank NA E570Z0ZTF321IEFA76	03/02/2022	07/10/2032		27,665,000	3.37/1.90			94,837	(1,197,382)		(405,551)		485,167			347,078		100/100
Currency Swap/Rec:US																						
3.63/Pay:EUR 2.23	F3152*AL8	D1	Currency.....	Morgan Stanley IGSLJL3DP30 6NUZ34	03/02/2022	07/10/2037		16,629,000	3.63/2.23			53,596	(706,429)		(120,782)		291,100			279,309		100/100
Currency Swap/Rec:US																						
3.85/Pay:EUR 2.60	BJK1168	D1	Currency.....	BNP Paribas SA ROMUISPUBIPROK8P983	10/28/2022	11/19/2037		12,443,750	3.85/2.60			27,973	(1,710,758)		(1,758,603)		194,195			212,334		100/100
Currency Swap/Rec:US																						
2.56/Pay:EUR 1.47	B161970	D1	Currency.....	MARKETS LLC 016168560X21J857OP30	10/28/2022	09/21/2041		4,979,000	2.56/1.47			10,216	(567,452)		(554,569)		60,324			97,973		100/100
Currency Swap/Rec:US																						
2.38/Pay:EUR 1.47	B161970	D1	Currency.....	Morgan Chase & Co 815DZ1ZNSZ11NHU748	10/31/2022	09/21/2041		4,941,500	2.58/1.47			10,155	(597,073)		(614,295)		80,801			97,235		100/100
Currency Swap/Rec:US																						
6.22/Pay:GBP 5.88	B28RLV4	D1	Currency.....	Morgan Stanley IGSLJL3DP30 6NUZ34	10/31/2022	10/30/2037		10,120,000	6.22/5.88			(12,361)	(1,499,022)		(821,273)		209,527			172,276		100/100
Currency Swap/Rec:US																						
6.17/Pay:GBP 5.75	B1YXW01	D1	Currency.....	Morgan Chase & Co 815DZ1ZNSZ11NHU748	11/01/2022	06/22/2037		2,289,800	6.17/5.75			(3,300)	(341,244)		(221,034)		46,071			38,377		100/100
Currency Swap/Rec:US																						
6.49/Pay:GBP 6.13	B4Z1WU4	D1	Currency.....	Deutsche Bank AG .. 7LTWFZ1ONS80621K66	11/01/2022	06/02/2034		4,814,460	6.49/6.13			(8,837)	(761,254)		(525,828)		105,059			68,840		100/100
Currency Swap/Rec:US																						
6.43/Pay:GBP 6.00	B59P6X4	D1	Currency.....	Deutsche Bank AG .. 7LTWFZ1ONS80621K66	11/02/2022	11/24/2034		5,728,500	6.43/6.00			(6,089)	(841,083)		(862,424)		113,510			84,277		100/100
Currency Swap/Rec:US																						
6.55/Pay:GBP 6.13	B4Z1WU4	D1	Currency.....	Morgan Stanley IGSLJL3DP30 6NUZ34	11/02/2022	06/02/2034		5,040,200	6.55/6.13			(8,577)	(803,665)		(540,397)		110,520			72,068		100/100
Currency Swap/Rec:US																						
7.71/Pay:EUR 6.00	B71XW1	D1	Currency.....	MARKETS LLC 016168560X21J857OP30	12/08/2022	07/27/2026		1,814,623	7.71/6.00			4,805	(173,763)		(173,394)		33,389			5,159		100/100
Currency Swap/Rec:US																						
SCFR/Pay:EUR 3MEUR	XS257851839	D1	Currency.....	Credit Agricole SA 969500TJBKRTCDJW1KH5	07/27/2023	12/28/2026		4,027,835	SCFR/3MEUR			18,351	(205,477)		(202,806)		71,087			17,385		100/100
Currency Swap/Rec:US																						
3.15/Pay:EUR 1.80	XS257852217	D1	Currency.....	Credit Agricole SA 969500TJBKRTCDJW1KH5	07/27/2023	12/28/2026		5,290,862	3.15/1.80			16,579	(266,877)		(264,858)		93,327			22,837		100/100
Currency Swap/Rec:US																						
5.37/Pay:GBP 5.63	7749327	B1	Currency.....	BNP Paribas SA ROMUISPUBIPROK8P983	08/30/2023	01/23/2034		3,822,300	5.37/5.63			(4,865)	(152,499)		(90,610)		75,244			53,460		100/100
Currency Swap/Rec:US																						
4.85/Pay:GBP 5.13	XS2523900718	D1	Currency.....	Bank of Comm 21G119DL770XHK3ZE78	08/30/2023	08/23/2032		2,546,400	4.85/5.13			(2,702)	(91,539)		(71,986)		44,345			32,217		100/100
Currency Swap/Rec:US																						
SCFR/Pay:EUR 3MEUR	XS2334238188	D1	Currency.....	Barclays PLC G53SEF7LUP517OUK573	10/05/2023	06/15/2029		4,205,600	SCFR/3MEUR			16,620	(417,181)		(403,831)		77,627			37,680		100/100
Currency Swap/Rec:US																						
SCFR/Pay:EUR 3MEUR	XS2305365739	D1	Currency.....	Citibank NA E570Z0ZTF321IEFA76	10/10/2023	04/15/2028		3,963,750	SCFR/3MEUR			17,170	(370,107)		(362,953)		72,775			28,333		100/100
Currency Swap/Rec:US																						
SCFR/Pay:EUR 3MEUR	XS1861256817	D1	Currency.....	Citibank NA E570Z0ZTF321IEFA76	10/10/2023	04/15/2027		4,735,360	SCFR/3MEUR			20,712	(442,155)		(439,061)		86,942			24,158		100/100
Currency Swap/Rec:US																						
SCFR/Pay:EUR 3MEUR	XS1861236038	D1	Currency.....	Morgan Stanley IGSLJL3DP30 6NUZ34	10/10/2023	01/15/2028		1,677,644	SCFR/3MEUR			7,319	(148,355)		(145,010)		30,663			11,237		100/100
Currency Swap/Rec:US																						
SCFR/Pay:EUR 3MEUR	XS23553094231	D1	Currency.....	Morgan Stanley IGSLJL3DP30 6NUZ34	11/03/2023	08/18/2029		10,698,000	SCFR/3MEUR			46,334	(858,953)		(831,558)		194,067			98,482		100/100
Currency Swap/Rec:US																						
SCFR/Pay:EUR 3MEUR	XS23553084827	D1	Currency.....	Citibank NA E570Z0ZTF321IEFA76	11/03/2023	02/18/2030		10,710,000	SCFR/3MEUR			45,624	(846,953)		(812,279)		194,067			105,823		100/100
Currency Swap/Rec:US																						
SCFR/Pay:EUR 3MEUR	XS1655107552	D1	Currency.....	Bank of Comm 21G119DL770XHK3ZE78	12/27/2023	07/15/2027		1,668,450	SCFR/3MEUR			7,610	(65,093)		(64,022)		29,110			9,476		100/100
Currency Swap/Rec:US																						
3.68/Pay:EUR 2.00	XS2353414032	D1	Currency.....	Morgan Stanley IGSLJL3DP30 6NUZ34	02/14/2024	05/15/2027		4,822,200	3.68/2.00			18,015	(378,429)		(347,925)		87,330			25,554		100/100
Currency Swap/Rec:US																						
SCFR/Pay:EUR 3MEUR	XS2115127768	D1	Currency.....	Societe Generale SA 02N8EB1BP4R0TD8PU41	08/29/2024	07/15/2029		6,982,290	SCFR/3MEUR			30,397	(298,590)		(307,810)		122,262			63,354		100/100
Currency Swap/Rec:US																						
SCFR/Pay:EUR 3MEUR	XS2114941409	D1	Currency.....	Barclays PLC G53SEF7LUP517OUK573	08/29/2024	10/15/2028		2,769,250	SCFR/3MEUR			12,103	(119,988)		(115,534)		48,517			22,090		100/100
Currency Swap/Rec:US																						
SCFR/Pay:EUR 3MEUR	XS2112472316	D1	Currency.....	Societe Generale SA 02N8EB1BP4R0TD8PU41	09/04/2024	10/20/2028		4,224,713	SCFR/3MEUR			18,034	(195,822)		(194,272)		74,231			33,790		100/100

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Currency Swap/Rec:USD	XS239861320	D1	Currency.....	Credit Agricole SA	09/06/2024	08/22/2029		8,830,696	SOFR/3MEUR			37,517	(339,393)		(351,215)		154,322			81,382		100/100	
SOFR/Pay:EUR 3MEUR ...				Societe Generale SA																			
Currency Swap/Rec:USD	XS2293735101	D1	Currency.....	02NEB1BXP4R0TD8PU41	09/10/2024	04/17/2030		4,494,725	SOFR/3MEUR			18,803	(214,733)		(226,150)		79,082			45,223		100/100	
SOFR/Pay:EUR 3MEUR ...				Societe Generale SA																			
Currency Swap/Rec:USD	XS2393734989	D1	Currency.....	02NEB1BXP4R0TD8PU41	09/10/2024	07/17/2029		4,963,500	SOFR/3MEUR			20,879	(237,129)		(241,663)		87,330			45,074		100/100	
SOFR/Pay:EUR 3MEUR ...				Credit Agricole SA																			
Currency Swap/Rec:USD	XS2300114355	D1	Currency.....	968500TJBRKTCJQJWH05	11/12/2024	01/15/2033		10,625,000	SOFR/3MEUR			41,343	(931,953)		(1,022,335)		194,067			138,533		100/100	
SOFR/Pay:EUR 3MEUR ...																							
Currency Swap/Rec:USD	XS2300114785	D1	Currency.....	Bank of Montreal ..	11/12/2024	10/15/2033		9,558,900	SOFR/3MEUR			37,292	(842,357)		(988,068)		174,660			131,308		100/100	
SOFR/Pay:EUR 3MEUR ...																							
Currency Swap/Rec:USD	XS2366521444	D1	Currency.....	BNP Paribas SA	01/27/2025	07/20/2033		10,517,000	SOFR/3MEUR			38,497	(1,039,953)		(1,202,464)		194,067			142,170		100/100	
SOFR/Pay:EUR 3MEUR ...																							
Currency Swap/Rec:USD	XS2366521105	D1	Currency.....	Deutsche Bank AG ..	01/27/2025	04/20/2033		7,359,100	SOFR/3MEUR			27,163	(730,767)		(817,036)		135,847			97,770		100/100	
SOFR/Pay:EUR 3MEUR ...																							
Currency Swap/Rec:USD	XS3029436661	D1	Currency.....	BNP Paribas SA	04/09/2025	10/15/2033		29,022,000	SOFR/3MEUR			129,825	(1,315,001)		(1,407,887)		509,425			398,688		100/100	
SOFR/Pay:EUR 3MEUR ...				Societe Generale SA																			
Currency Swap/Rec:USD	XS3085111543	D1	Currency.....	02NEB1BXP4R0TD8PU41	05/30/2025	07/15/2033		13,918,905	SOFR/3MEUR			66,633	(278,811)		(273,521)		238,411			187,981		100/100	
SOFR/Pay:EUR 3MEUR ...				Canadian Imperial Bank of Comm	05/30/2025	01/15/2034		15,966,860	SOFR/3MEUR			78,586	(334,222)		(341,040)		273,731			222,965		100/100	
Currency Swap/Rec:USD	XS3085111899	D1	Currency.....	21G119DL770XHC3ZE78	05/30/2025	01/15/2034																	
SOFR/Pay:EUR 3MEUR ...																							
Currency Swap/Rec:USD	FR0014010R17	D1	Currency.....	Wellis Fargo & Co ..	06/20/2025	06/26/2035		53,892,000	6.79/6.88			(14,164)	956,039		3,069,182		972,395			819,257		100/100	
6.79/Pay:GBP 6.88																							
Currency Swap/Rec:USD	FR0014010R17	D1	Currency.....	Natixis NA	06/20/2025	06/26/2035		53,836,000	6.79/6.88			(15,736)	900,039		3,121,414		972,395			818,406		100/100	
6.76/Pay:GBP 6.88																							
Currency Swap/Rec:USD	FR0014010R17	D1	Currency.....	Deutsche Bank AG ..	06/20/2025	06/26/2035		26,940,000	6.76/6.88			(8,515)	472,020		1,513,654		486,198			409,538		100/100	
6.75/Pay:GBP 6.88																							
Currency Swap/Rec:USD	FR0014010R17	D1	Currency.....	Citibank NA	06/20/2025	06/26/2035		134,780,000	6.75/6.88			(44,735)	2,440,098		6,645,193		2,430,988			2,048,904		100/100	
5.91/Pay:EUR 4.50																							
Currency Swap/Rec:USD	XS3133041474	D1	Currency.....	Citibank NA	08/01/2025	01/15/2035		17,474,715	SOFR/3MEUR			86,705	12,160		102,850		293,235			259,192		100/100	
5.20/Pay:EUR 3.85																							
Currency Swap/Rec:USD	BNHFPF1	D1	Currency.....	Natixis NA	10/23/2025	09/03/2044		34,800,000	5.20/3.85			115,694	125,726		884,743		572,100			747,210		100/100	
5.36/Pay:EUR 4.00				Bank of America NA																			
Currency Swap/Rec:USD	BVGFVW5	D1	Currency.....	B4TDEB66XWZ003MBZ7	10/23/2025	01/08/2045		11,601,000	5.36/4.00			38,989	43,458		270,408		194,522			251,430		100/100	
5.91/Pay:EUR 4.50																							
Currency Swap/Rec:USD	BNHTOV3	D1	Currency.....	TLVB5HLZL0R6JGDTM03	10/23/2025	08/20/2042		34,818,000	5.91/4.50			118,233	158,432		874,103		625,986			705,011		100/100	
5.30/Pay:EUR 3.95																							
Currency Swap/Rec:USD	BQD490	D1	Currency.....	02NEB1BXP4R0TD8PU41	10/23/2025	09/22/2043		11,604,000	5.30/3.95			38,692	46,546		300,211		196,451			242,649		100/100	
4.94/Pay:GBP 5.25																							
Currency Swap/Rec:USD	B7KPM2	D1	Currency.....	Deutsche Bank AG ..	10/24/2025	07/15/2042		7,977,600	4.94/5.25			(6,043)	37,206		177,753		145,859			161,048		100/100	
SOFR/Pay:EUR 3MEUR ...				Credit Agricole SA																			
Currency Swap/Rec:USD	XS3047445617	D1	Currency.....	968500TJBRKTCJQJWH05	10/24/2025	10/15/2033		21,162,960	SOFR/3MEUR			98,324	129,306		84,025		353,201			290,711		100/100	
5.63/Pay:AUD 6.10																							
Currency Swap/Rec:USD	BV9232	D1	Currency.....	BNP Paribas SA	10/24/2025	07/18/2033		11,721,600	5.63/6.10			(17,329)	(694,762)		(250,516)		(406,754)			158,385		100/100	
SOFR/Pay:EUR 3MEUR ...																							
Currency Swap/Rec:USD	XS205365739	D1	Currency.....	Citibank NA	10/24/2025	04/15/2028		10,149,498	SOFR/3MEUR			46,940	60,278		63,921		169,420			72,550		100/100	
SOFR/Pay:EUR 3MEUR ...																							
Currency Swap/Rec:USD	XS3047445708	D1	Currency.....	BNP Paribas SA	10/27/2025	01/15/2034		15,132,000	SOFR/3MEUR			71,688	107,962		45,001		252,287			211,307		100/100	
6.37/Pay:EUR 5.00																							
Currency Swap/Rec:USD	L0187*A40	D1	Currency.....	Wellis Fargo & Co ..	11/14/2025	05/31/2034		278,760,000	6.37/5.00			968,300	1,393,136		5,039,158		4,657,602			3,984,562		100/100	
6.38/Pay:EUR 5.00																							
Currency Swap/Rec:USD	L0187*A40	D1	Currency.....	Citibank NA	11/17/2025	05/31/2034		278,256,000	6.38/5.00			970,364	889,136		5,397,271		4,657,602			3,977,358		100/100	
6.36/Pay:EUR 5.00				Goldman Sachs Group Inc/The	11/17/2025	05/31/2034		278,280,000	6.36/5.00			969,355	913,136		5,104,664		4,657,602			3,977,701		100/100	
Currency Swap/Rec:USD	L0187*A40	D1	Currency.....	K03JUN70T14H4VLLU02	11/17/2025	05/31/2034																	
36/Pay:EUR 5.00																							
Currency Swap/Rec:USD	L0187*A40	D1	Currency.....	BNP Paribas SA	11/18/2025	05/31/2034		278,280,000	6.36/5.00			954,050	913,136		4,296,531		4,657,602			3,977,701		100/100	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US				Credit Agricole SA																		
6.33/Pay/EUR 5.00	L0187*AA0	D1	Currency.....	9693007JBKRTCAJ0W/H5	11/18/2025	05/31/2034		55,665,600	6.33/5.00			187,483	192,227		546,402		931,520			795,677		100/100
Currency Swap/Rec:US				Deutsche Bank AG ...	11/19/2025	05/31/2034		277,344,000	6.37/5.00			946,452	(22,864)		3,800,202		4,657,602			3,964,322		100/100
6.37/Pay/EUR 5.00	L0187*AA0	D1	Currency.....	7LTWFX1DNSXB621K86																		100/100
Currency Swap/Rec:US				Barclays PLC	12/18/2025	05/08/2064		4,021,500	6.32/6.50			(1,805)	50,888		284,677		72,355			124,165		100/100
6.32/Pay/GBP 6.50	YU959038	D1	Currency.....	G53SEF7UP517OUK573																		100/100
Currency Swap/Rec:US				Morgan Stanley	04/19/2016	05/04/2036		36,128,000	4.14/2.42			151,682	(854,249)		1,192,610		621,014			574,122		100/100
4.14/Pay/EUR 2.42	G90069AL0	D1	Currency.....	16JUL3JDP93016U234																		100/100
Currency Swap/Rec:US				Barclays PLC	03/13/2018	05/20/2038		1,118,560	8.80/6.88			6,559	85,985		338,177		24,089			19,491		100/100
8.80/Pay/GBP 6.88	B2RKH3	D1	Currency.....	G53SEF7UP517OUK573																		100/100
Currency Swap/Rec:US				Barclays PLC	03/13/2018	02/07/2027		1,398,200	6.41/4.88			6,340	76,678		100,364		24,190			6,474		100/100
6.41/Pay/GBP 4.88	BYR334	D1	Currency.....	G53SEF7UP517OUK573																		100/100
Currency Swap/Rec:US				Barclays PLC	03/16/2018	11/23/2026		4,457,920	9.82/8.00			25,210	234,804		296,788		75,959			17,961		100/100
9.82/Pay/GBP 8.00	B7JUS04	D1	Currency.....	G53SEF7UP517OUK573																		100/100
Currency Swap/Rec:US				Barclays PLC	03/16/2018	05/20/2038		2,786,200	8.97/6.88			17,487	203,221		880,018		80,027			48,549		100/100
8.97/Pay/GBP 6.88	B2RKH3	D1	Currency.....	G53SEF7UP517OUK573																		100/100
Currency Swap/Rec:US				Barclays PLC	06/15/2018	08/30/2030		12,682,000	4.80/3.29			41,358	(551,990)		538,529		243,099			133,299		100/100
4.80/Pay/GBP 3.29	G7304*AE1	D1	Currency.....	G53SEF7UP517OUK573																		100/100
Currency Swap/Rec:US				BNP Paribas SA	10/17/2018	05/23/2029		10,504,000	6.29/4.63			39,593	(67,918)		620,872		200,714			93,183		100/100
6.29/Pay/GBP 4.63	BNN2M9	D1	Currency.....	ROMUISPPBMPR0K5P83																		100/100
Currency Swap/Rec:US				Credit Agricole SA	10/29/2021	07/13/2029		3,908,688	5.04/3.38			16,247	23,983		89,031		67,070			35,436		100/100
5.04/Pay/EUR 3.38	BN721T5	D1	Currency.....	9693007JBKRTCAJ0W/H5								64,423	(1,361,683)		515,659		413,268			259,041		100/100
Currency Swap/Rec:US				BNP Paribas SA	04/11/2017	04/01/2032		21,136,100	5.36/3.82													100/100
5.36/Pay/GBP 3.82	L0608#AE7	D1	Currency.....	ROMUISPPBMPR0K5P83																		100/100
Currency Swap/Rec:US				CITIBANK NA	09/19/2017	10/18/2036		32,138,100	4.50/2.76			144,401	934,328		2,284,708		523,980			522,155		100/100
4.50/Pay/EUR 2.76	G7605#B9	D1	Currency.....	E570ZIZ7FF321IEFA76								71,580	(134,618)		3,012,997		430,653			477,197		100/100
Currency Swap/Rec:US				Societe Generale SA	10/18/2017	12/31/2042		23,309,569	4.42/3.12													100/100
4.42/Pay/GBP 3.12	G6076#A3	D1	Currency.....	02NEB1BXP4R0TD8PU41																		100/100
Currency Swap/Rec:US				Barclays PLC	10/18/2017	12/31/2045		5,260,800	4.71/3.34			16,959	(32,796)		923,784		97,240			116,948		100/100
4.71/Pay/GBP 3.34	G6076#B1	D1	Currency.....	G53SEF7UP517OUK573																		100/100
Currency Swap/Rec:US				BNP Paribas SA	04/03/2017	08/05/2027		1,327,145	5.08/2.75			7,287	(112,614)		(56,681)		34,079			7,704		100/100
5.08/Pay/EUR 2.75	P2000#A1	D1	Currency.....	ROMUISPPBMPR0K5P83								34,844	(539,059)		(461,793)		162,177			36,571		100/100
Currency Swap/Rec:US				CITIBANK NA	04/06/2017	08/05/2027		6,298,797	5.10/2.75	(1)												100/100
5.10/Pay/EUR 2.75	P2000#A1	D1	Currency.....	E570ZIZ7FF321IEFA76								35,114	(539,058)		(460,686)		162,177			36,571		100/100
Currency Swap/Rec:US				BNP Paribas SA	04/06/2017	08/05/2027		1,327,145	5.10/2.75			7,340	(112,614)		(95,463)		34,079			7,704		100/100
5.10/Pay/EUR 2.75	P2000#A1	D1	Currency.....	PMorgan Chase & Co																		100/100
Currency Swap/Rec:US				Societe Generale SA	05/06/2022	09/30/2042		8,468,000	5.66/3.91			28,023	(777,562)		(471,973)		155,253			172,050		100/100
5.66/Pay/EUR 3.91	L5124#A3	D1	Currency.....	815ZJ2VZKSZ11NHU748								(4,725)	(156,998)		(151,748)		48,620			25,262		100/100
Currency Swap/Rec:US				Societe Generale SA	04/20/2023	05/12/2030		2,489,800	6.79/7.16													100/100
6.79/Pay/GBP 7.16	L3009#A6	D1	Currency.....	02NEB1BXP4R0TD8PU41																		100/100
Currency Swap/Rec:US				Societe Generale SA	04/20/2023	05/12/2033		3,735,900	7.01/7.32			(6,625)	(234,297)		(224,544)		72,930			49,845		100/100
7.01/Pay/GBP 7.32	L3009#B4	D1	Currency.....	02NEB1BXP4R0TD8PU41																		100/100
Currency Swap/Rec:US				Societe Generale SA	04/20/2023	05/12/2035		3,735,000	7.16/7.44			(6,404)	(235,197)		(215,409)		72,930			56,399		100/100
7.16/Pay/GBP 7.44	L3009#C2	D1	Currency.....	02NEB1BXP4R0TD8PU41																		100/100
Currency Swap/Rec:US				Royal Bank of	08/22/2023	09/31/2038		5,531,789	6.55/6.30			4,775	139,597		(70,375)		72,687			97,565		100/100
6.35/Pay/CAD 6.30	C7628AB3	D1	Currency.....	E571P3U3H1GCT1XB111																		100/100
Currency Swap/Rec:US				Societe Generale SA	02/23/2024	06/22/2029		2,708,000	5.07R/3MEUR			11,300	(180,639)		(179,360)		48,245			24,335		100/100
5.07R/Pay/EUR 3MEUR ...	X52333006483	D1	Currency.....	02NEB1BXP4R0TD8PU41																		100/100
Currency Swap/Rec:US				BNP Paribas SA	02/29/2024	01/20/2030		5,023,860	5.07R/3MEUR			20,471	(347,765)		(362,684)		89,238			49,037		100/100
5.023R/Pay/EUR 3MEUR ...	X52327366373	D1	Currency.....	ROMUISPPBMPR0K5P83								21,102	(348,989)		(355,152)		91,405			40,637		100/100
Currency Swap/Rec:US				Societe Generale SA	03/01/2024	10/15/2028		5,094,336	5.07R/3MEUR													100/100
5.07R/Pay/EUR 3MEUR ...	X52326523730	D1	Currency.....	02NEB1BXP4R0TD8PU41																		100/100
Currency Swap/Rec:US				BNP Paribas SA	03/01/2024	07/15/2028		8,688,940	5.07R/3MEUR			37,332	(606,761)		(608,454)		159,135			67,159		100/100
5.07R/Pay/EUR 3MEUR ...	X52326515470	D1	Currency.....	ROMUISPPBMPR0K5P83																		100/100

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	XS240802259	D1	Currency.....	Canadian Imperial	03/21/2024	04/15/2029	.....	740,860	50RR/3MEUR	.....	.....	3,214	(45,083)	.....	(45,658)	.....	13,241	.....	.....	6,463	.....	100/100
50RR/Pay:EUR 3MEUR ...				Bank of Comm																		
Currency Swap/Rec:USD	XS2112473553	D1	Currency.....	Canadian Imperial	07/30/2024	04/20/2029	.....	3,448,028	50RR/3MEUR	.....	.....	13,928	(237,840)	.....	(247,946)	.....	61,907	.....	.....	30,155	.....	100/100
50RR/Pay:EUR 3MEUR ...				Bank of Comm																		
Currency Swap/Rec:USD	XS2373314942	D1	Currency.....	Citibank NA	08/06/2024	03/20/2029	.....	4,911,300	50RR/3MEUR	.....	.....	19,916	(280,054)	.....	(282,935)	.....	87,756	.....	.....	42,338	.....	100/100
50RR/Pay:EUR 3MEUR ...				Goldman Sachs Group																		
Currency Swap/Rec:USD	XS2403120343	D1	Currency.....	Inc/The	08/07/2024	10/15/2029	.....	1,688,900	50RR/3MEUR	.....	.....	6,995	(94,594)	.....	(94,116)	.....	29,096	.....	.....	15,429	.....	100/100
50RR/Pay:EUR 3MEUR ...				Bank of America NA																		
Currency Swap/Rec:USD	XS2022420496	D1	Currency.....	.....	08/12/2024	05/15/2028	.....	12,016,400	50RR/3MEUR	.....	.....	49,406	(696,248)	.....	(688,751)	.....	213,473	.....	.....	87,605	.....	100/100
50RR/Pay:EUR 3MEUR ...				Morgan Stanley	08/23/2024	01/15/2029	.....	920,936	50RR/3MEUR	.....	.....	4,008	(37,135)	.....	(37,158)	.....	16,088	.....	.....	7,701	.....	100/100
Currency Swap/Rec:USD	XS2113704832	D1	Currency.....	.....	09/05/2024	07/20/2029	.....	4,828,370	50RR/3MEUR	.....	.....	20,484	(197,904)	.....	(197,141)	.....	84,419	.....	.....	43,910	.....	100/100
50RR/Pay:EUR 3MEUR ...				Deutsche Bank AG ..	10/30/2024	08/15/2029	.....	4,489,470	50RR/3MEUR	.....	.....	17,075	(309,987)	.....	(331,084)	.....	82,074	.....	.....	41,257	.....	100/100
Currency Swap/Rec:USD	XS2296468480	D1	Currency.....	Bank of Montreal ..	10/31/2024	01/15/2030	.....	4,351,600	50RR/3MEUR	.....	.....	17,721	(272,080)	.....	(280,010)	.....	78,082	.....	.....	42,399	.....	100/100
50RR/Pay:EUR 3MEUR ...				Deutsche Bank AG ..																		
Currency Swap/Rec:USD	XS2366713050	D1	Currency.....	.....	11/01/2024	10/20/2032	.....	9,785,000	50RR/3MEUR	.....	.....	40,746	(618,257)	.....	(667,459)	.....	174,660	.....	.....	125,299	.....	100/100
50RR/Pay:EUR 3MEUR ...				BNP Paribas SA	11/01/2024	04/20/2033	.....	11,963,600	50RR/3MEUR	.....	.....	50,082	(749,048)	.....	(834,481)	.....	213,473	.....	.....	158,943	.....	100/100
Currency Swap/Rec:USD	XS2905507930	D1	Currency.....	Bank of Comm	11/01/2024	10/20/2033	.....	14,131,000	50RR/3MEUR	.....	.....	59,365	(893,038)	.....	(1,005,549)	.....	252,287	.....	.....	194,290	.....	100/100
50RR/Pay:EUR 3MEUR ...				Societe Generale SA																		
Currency Swap/Rec:USD	XS2905508151	D1	Currency.....	.....	01/31/2025	01/24/2030	.....	15,000,000,000	TONAR/50RR	.....	.....	(861,506)	(2,878,883)	.....	(3,699,493)	.....	(1,249,294)	.....	.....	146,622,928	.....	100/100
50RR/Pay:EUR 3MEUR ...				Citibank NA	09/10/2025	08/19/2031	.....	21,097,800	5.65/4.38	.....	.....	70,238	311,772	.....	476,756	.....	388,483	.....	.....	244,885	.....	100/100
TONAR/Pay:USD 50RR ...				Bank of Montreal ..	10/27/2025	04/15/2028	.....	6,573,210	50RR/3MEUR	.....	.....	(25,017)	43,532	.....	46,509	.....	109,648	.....	.....	46,986	.....	100/100
5.65/Pay:EUR 4.38				NI ZLHO CAPITAL	10/27/2025	07/15/2028	.....	8,639,730	50RR/3MEUR	.....	.....	(50,522)	58,693	.....	66,113	.....	144,095	.....	.....	65,416	.....	100/100
Currency Swap/Rec:USD	XS2304371656	D1	Currency.....	MARKETS LLC	10/27/2025	05/20/2031	.....	2,790,240	7.85/6.50	.....	.....	9,272	16,571	.....	48,866	.....	46,576	.....	.....	31,629	.....	100/100
50RR/Pay:EUR 3MEUR ...				.....	12/09/2025	01/15/2034	.....	17,904,726	50RR/3MEUR	.....	.....	87,242	118,576	.....	180,057	.....	288,669	.....	.....	250,026	.....	100/100
Currency Swap/Rec:USD	XS237160582	D1	Currency.....	JP Morgan Chase & Co	01/09/2026	04/16/2030	.....	6,972,000	50RR/3MEUR	.....	.....	27,198	37,828	.....	36,197	.....	37,828	.....	.....	70,125	.....	100/100
50RR/Pay:EUR 3MEUR ...				NI ZLHO CAPITAL	02/10/2026	02/22/2029	.....	1,370,800	50RR/3MEUR	.....	.....	2,293	41,750	.....	44,831	.....	41,750	.....	.....	12,833	.....	100/100
Currency Swap/Rec:USD	XS250086542	D1	Currency.....	MARKETS LLC	02/10/2026	02/22/2029	.....	1,192,000	50RR/3MEUR	.....	.....	1,959	36,305	.....	37,616	.....	36,305	.....	.....	10,152	.....	100/100
50RR/Pay:EUR 3MEUR ...				MARKETS LLC	07/08/2027	07/06/2027	.....	3,688,350	5.57/3.10	(1)	.....	19,198	(355,717)	.....	(303,545)	.....	67,973	.....	.....	20,754	.....	100/100
Currency Swap/Rec:USD	EDRK/GC7	D1	Currency.....	Citibank NA	02/07/2017	06/30/2027	.....	5,020,540	5.85/3.50	.....	.....	24,615	(411,233)	.....	(350,547)	.....	90,854	.....	.....	28,058	.....	100/100
5.57/Pay:EUR 3.10				Citibank NA	02/07/2017	07/06/2027	.....	2,981,800	5.53/3.10	.....	.....	15,567	(244,305)	.....	(200,803)	.....	54,289	.....	.....	16,830	.....	100/100
5.85/Pay:EUR 3.50				BNP Paribas SA	02/13/2017	06/30/2027	.....	2,967,160	5.90/3.50	.....	.....	14,676	(288,717)	.....	(228,259)	.....	54,162	.....	.....	16,962	.....	100/100
Currency Swap/Rec:USD	EDRK/GC7	D1	Currency.....	BNP Paribas SA	04/25/2017	07/06/2027	.....	2,842,580	5.24/3.10	.....	.....	13,322	(161,791)	.....	(124,142)	.....	50,759	.....	.....	15,990	.....	100/100
5.24/Pay:EUR 3.10				Citibank NA	04/26/2017	06/30/2027	.....	1,413,100	5.61/3.50	.....	.....	6,344	(69,173)	.....	(71,567)	.....	25,326	.....	.....	7,897	.....	100/100
5.61/Pay:EUR 3.50				Citibank NA	06/08/2017	06/30/2027	.....	2,253,400	5.48/3.50	.....	.....	9,997	(57,235)	.....	(37,993)	.....	39,012	.....	.....	12,993	.....	100/100
Currency Swap/Rec:USD	EDRK/GC7	D1	Currency.....	BNP Paribas SA	06/08/2017	06/30/2027		2,253,400	5.48/3.50			9,997	(57,235)		(37,993)		39,012			12,993		100/100
5.46/Pay:EUR 3.50				BNP Paribas SA																		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 5.16/Pay:EUR 3.10	BDRK67	D1	Currency.....	Citibank NA	06/07/2017	07/06/2027	.....	1,686,000	5.16/3.10	.....	.....	7,952	.....	.....	(26,339)	.....	29,308	.....	.....	9,484	.....	100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.96	48021PA*9	D1	Currency.....	BNP Paribas SA	06/07/2017	06/27/2027	.....	10,134,000	3.96/1.96	.....	.....	49,024	(267,257)	.....	(162,357)	.....	174,660	.....	.....	56,449	.....	100/100
Currency Swap/Rec:USD 8.21/Pay:GBP 6.75	B3D0F7	D1	Currency.....	Barclays PLC	12/01/2017	09/11/2028	.....	11,486,900	8.21/6.75	.....	.....	40,418	303,286	.....	789,636	.....	221,126	.....	.....	89,837	.....	100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.50	BIN6P06	D1	Currency.....	Barclays PLC	12/06/2017	06/30/2027	.....	2,361,600	5.92/3.50	.....	.....	14,146	53,990	.....	86,586	.....	38,862	.....	.....	13,198	.....	100/100
Currency Swap/Rec:USD 5.43/Pay:EUR 3.10	BDRK67	D1	Currency.....	Bank of Comm	12/14/2017	07/06/2027	.....	3,061,500	5.43/3.10	.....	.....	17,618	61,657	.....	96,056	.....	50,580	.....	.....	17,222	.....	100/100
Currency Swap/Rec:USD 8.41/Pay:GBP 6.75	B3D0F7	D1	Currency.....	Bank of Comm	01/09/2018	09/11/2028	.....	5,743,875	8.41/6.75	.....	.....	23,043	153,291	.....	428,807	.....	111,080	.....	.....	44,972	.....	100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 5.25	B8B8F76	D1	Currency.....	Barclays PLC	01/09/2018	09/14/2027	.....	6,759,000	6.78/5.25	.....	.....	25,167	159,740	.....	338,401	.....	124,276	.....	.....	40,794	.....	100/100
Currency Swap/Rec:USD 6.82/Pay:GBP 5.25	B8B8F76	D1	Currency.....	Bank of Comm	01/17/2018	09/14/2027	.....	13,802,000	6.82/5.25	.....	.....	56,407	616,507	.....	984,004	.....	246,437	.....	.....	83,315	.....	100/100
Currency Swap/Rec:USD 5.50/Pay:EUR 3.10	BDRK67	D1	Currency.....	Citibank NA	02/28/2018	07/06/2027	.....	2,803,700	5.50/3.10	.....	.....	17,364	150,361	.....	193,616	.....	44,477	.....	.....	15,772	.....	100/100
Currency Swap/Rec:USD 8.42/Pay:GBP 6.75	B3D0F7	D1	Currency.....	Barclays PLC	03/15/2018	09/11/2028	.....	5,923,650	8.42/6.75	.....	.....	26,923	349,619	.....	622,418	.....	108,736	.....	.....	46,379	.....	100/100
Currency Swap/Rec:USD 5.97/Pay:EUR 3.50	BIN6P06	D1	Currency.....	Citibank NA	03/26/2018	06/30/2027	.....	2,737,460	5.97/3.50	.....	.....	17,926	199,311	.....	244,355	.....	42,446	.....	.....	15,299	.....	100/100
Currency Swap/Rec:USD 6.00/Pay:EUR 3.50	BIN6P06	D1	Currency.....	Barclays PLC	06/27/2018	06/30/2027	.....	1,968,770	6.00/3.50	.....	.....	11,862	3,670	.....	37,658	.....	32,960	.....	.....	11,003	.....	100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 3.10	BDRK67	D1	Currency.....	Barclays PLC	06/27/2018	07/06/2027	.....	3,705,920	5.56/3.10	.....	.....	22,026	8,726	.....	70,056	.....	62,177	.....	.....	20,847	.....	100/100
Currency Swap/Rec:USD 4.05/Pay:EUR 1.63	BV0M7D9	D1	Currency.....	BNP Paribas SA	06/28/2018	02/21/2028	.....	2,084,040	4.05/1.63	.....	.....	12,533	3,704	.....	54,172	.....	34,904	.....	.....	14,348	.....	100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	L0175*4B2	D1	Currency.....	JPMorgan Chase & Co	02/18/2020	03/31/2027	.....	10,795,000	5.64/3.53	.....	.....	48,507	(761,953)	.....	(682,906)	.....	194,067	.....	.....	53,975	.....	100/100
Currency Swap/Rec:USD 2.77/Pay:EUR 1.45	L96198A*7	D1	Currency.....	BNP Paribas SA	10/01/2020	10/29/2032	.....	7,630,350	2.77/1.45	.....	.....	25,465	118,331	.....	247,050	.....	126,143	.....	.....	97,912	.....	100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L96198A*B5	D1	Currency.....	BNP Paribas SA	10/01/2020	10/29/2035	.....	5,861,500	3.08/1.70	.....	.....	20,451	83,024	.....	246,360	.....	97,033	.....	.....	90,741	.....	100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198A*C3	D1	Currency.....	Credit Agricole SA	10/01/2020	10/29/2040	.....	5,867,000	3.46/1.98	.....	.....	21,966	88,524	.....	387,354	.....	97,033	.....	.....	112,057	.....	100/100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	G7304*4J0	D1	Currency.....	Royal Bank of Canada	10/23/2020	01/21/2036	.....	39,180,000	3.68/2.93	.....	.....	66,802	(521,971)	.....	3,370,538	.....	729,296	.....	.....	613,778	.....	100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB*5	D1	Currency.....	Barclays PLC	10/29/2020	01/31/2031	.....	21,042,000	2.78/1.37	.....	.....	73,972	239,485	.....	634,993	.....	349,320	.....	.....	231,488	.....	100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.62	03063*4D6	D1	Currency.....	Credit Agricole SA	10/30/2020	01/07/2031	.....	11,697,000	3.07/1.62	.....	.....	42,389	140,047	.....	325,176	.....	194,067	.....	.....	127,805	.....	100/100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.65	03063*4E4	D1	Currency.....	BNP Paribas SA	10/30/2020	01/07/2033	.....	17,547,000	3.16/1.65	.....	.....	66,177	211,571	.....	709,369	.....	291,100	.....	.....	228,416	.....	100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401*4G2	D1	Currency.....	JPMorgan Chase & Co	11/19/2020	12/08/2035	.....	11,824,000	4.14/2.55	.....	.....	48,193	267,047	.....	775,351	.....	194,067	.....	.....	184,089	.....	100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	GBP F&N Insurance Nov 2020	Exhibit 5 & 7	Currency.....	Deutsche Bank AG ..	11/19/2020	11/24/2027	.....	100,000,000	1.75/2.17	.....	.....	(143,942)	111,778	.....	(1,902,593)	.....	(2,427,227)	.....	.....	642,661	.....	100/100
Currency Swap/Rec:EUR 0.63/Pay:USD SOFR	EUR F&N Insurance Jan 2021	Exhibit 5 & 7	Currency.....	BNP Paribas SA	01/05/2021	01/12/2028	.....	500,000,000	0.63/SOFR	.....	.....	(6,861,711)	(35,302,967)	.....	(71,270,823)	.....	(9,703,337)	.....	.....	3,341,314	.....	100/100
Currency Swap/Rec:NOK 2.73/Pay:USD SOFR	NOK F&N Insurance April 2021 Float	Exhibit 5 & 7	Currency.....	Deutsche Bank AG ..	04/13/2021	04/16/2031	.....	1,000,000,000	2.73/SOFR	.....	.....	(767,519)	(13,859,458)	.....	(29,206,292)	.....	4,089,787	.....	.....	11,232,292	.....	100/100
Currency Swap/Rec:EUR 3.03/Pay:EUR 1.42	N6946*4E1	D1	Currency.....	Norcan Stanley	05/27/2021	06/15/2029	.....	24,376,000	3.03/1.42	.....	.....	100,985	1,262,095	.....	1,669,212	.....	368,133	.....	.....	218,399	.....	100/100
Currency Swap/Rec:USD 2.23/Pay:NZD NF1X3	05622*4C3	D1	Currency.....	Citibank NA	08/19/2021	01/16/2029	.....	6,832,000	2.23/NF1X3	.....	.....	(17,819)	1,088,010	.....	601,828	.....	11,008	.....	.....	57,161	.....	100/100

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:EUR 2.86/Pay:USD SOFR ... FI/FI float	EUR ALV funding 2030	Exhibit 5 & 7	Currency...	Citibank NA	09/21/2021	12/18/2030		25,000,000	2.86/SOFR			(311,782)	(432,618)		(4,383,200)		(485,167)			271,365		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 5.75	Canadian Imperial Bank of Comm	D1	Currency...	E570ZIZ7FF321NEFA76	10/15/2021	07/05/2040		4,955,040	6.63/5.75			11,362	243,326		939,236		106,104			93,603		100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.57	B3F54H2	D1	Currency...	2IG19BL770XHC3ZE78	10/21/2021	11/30/2036		11,637,000	3.25/1.57			48,940	80,047		791,427		194,067			190,121		100/100
Currency Swap/Rec:USD 6.05/Pay:EUR 4.25	F973 HAK3	D1	Currency...	969500TJ8KRTCJQIWXH05	11/04/2021	09/11/2028		6,360,750	6.05/4.25			27,354	11,529		110,172		109,988			49,802		100/100
Currency Swap/Rec:USD 3.69/Pay:EUR 2.01	BNSJWZ7	D1	Currency...	02N6B1BXP4R0TD8PU41	11/05/2021	12/01/2028		5,782,000	3.69/2.01			24,011	(16,476)		80,886		97,033			47,111		100/100
Currency Swap/Rec:GBP 5.15/Pay:USD SOFR	K23199A07 GBP FABN ATH 5.15	Exhibit 5 & 7	Currency...	815DZIZKVS211MHU748	03/25/2024	07/28/2027		300,000,000	5.15/SOFR			588,007	17,772,789		16,707,760		(7,273,049)			1,727,239		100/100
Currency Swap/Rec:CAD 4.09/Pay:USD 5.22	May 2025 CAD FABN AAA1A	Exhibit 5 & 7	Currency...	7LTWZFZ1NSX80621K86	05/20/2025	05/23/2030		800,000,000	4.09/5.22			(1,693,942)	830,808		(9,741,097)		(7,727,111)			8,146,802		100/100
Currency Swap/Rec:CAD 4.09/Pay:USD 5.02	FABN ATH 4.091 05/23/30 C404686P4E75	D1	Currency...	E57P3U9HH1GCT1XB11	07/10/2025	05/23/2030		450,000,000	4.09/5.02			(863,116)	(5,776,926)		(9,483,363)		(4,361,216)			4,582,463		100/100
Currency Swap/Rec:AUD 4.76/Pay:USD SOFR	AUD FABN Issuance Apr 2022	Exhibit 5 & 7	Currency...	Deutsche Bank AG ..	04/14/2022	04/21/2027		300,000,000	4.76/SOFR			765,260	(17,066,269)		(20,910,631)		6,769,703			1,542,547		100/100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.89	E544H4H7	D1	Currency...	BNP Paribas SA	09/09/2022	10/01/2031		6,054,551	3.16/1.89			14,386	(918,767)		(639,656)		117,097			71,040		100/100
SOFR/Pay:EUR 3MEUR ... Currency Swap/Rec:USD	XS2305365739	D1	Currency...	Citibank NA	10/10/2023	04/15/2028		15,655,000	SOFR/3MEUR			68,537	(1,480,429)		(1,451,813)		291,100			113,334		100/100
SOFR/Pay:EUR 3MEUR ... Currency Swap/Rec:USD	XS1861286112	D1	Currency...	Barclays PLC	10/10/2023	04/15/2028		12,233,760	SOFR/3MEUR			51,183	(1,114,520)		(1,065,107)		224,147			87,449		100/100
SOFR/Pay:EUR 3MEUR ... Currency Swap/Rec:USD	XS2305241064	D1	Currency...	Credit Agricole SA ..	10/11/2023	10/24/2027		2,909,705	SOFR/3MEUR			12,266	(253,433)		(238,576)		53,116			18,213		100/100
SOFR/Pay:EUR 3MEUR ... Currency Swap/Rec:USD	XS2555094231	D1	Currency...	Morgan Stanley	11/03/2023	08/18/2029		14,067,870	SOFR/3MEUR			60,872	(1,129,523)		(1,093,498)		255,198			129,438		100/100
SOFR/Pay:USD SOFR ... 3MEUR/Pay:USD SOFR	XS2555094827	D1	Currency...	Citibank NA	11/03/2023	02/18/2030		13,012,650	SOFR/3MEUR			55,380	(1,029,047)		(986,919)		235,791			128,332		100/100
Currency Swap/Rec:JPY JPY FABN Issuance Apr 2024	FABN EUR 3Y	Exhibit 5 & 7	Currency...	Deutsche Bank AG ..	02/20/2024	02/23/2027		500,000,000	3MEUR/SOFR			(2,313,296)	38,234,993		38,735,346		(9,683,759)			2,373,511		100/100
1.23/Pay:USD SOFR ... JPY 5y Floater FABN	JPY 5y Floater FABN	Exhibit 5 & 7	Currency...	Morgan Stanley	04/03/2024	04/10/2029		8,874,999,999	1.23/SOFR			(566,250)	(2,649,132)		(4,956,515)		(737,997)			77,244,831		100/100
TOMAR/Pay:USD SOFR ... Credit Agricole SA	JPY 11 Apr 2024	Exhibit 5 & 7	Currency...	Citibank NA	04/09/2024	04/16/2029		8,316,000,000	TOMAR/SOFR			(509,429)	(2,363,382)		(3,104,715)		(691,805)			72,575,564		100/100
Currency Swap/Rec:USD 3.05/Pay:EUR 1.95	XS2289566040	D1	Currency...	Credit Agricole SA ..	09/06/2024	01/20/2029		555,250	3.05/1.95			1,384	(22,598)		(19,535)		9,703			4,655		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2289567674	D1	Currency...	Credit Agricole SA ..	09/06/2024	07/20/2029		6,829,575	SOFR/3MEUR			29,022	(277,951)		(267,675)		119,351			62,097		100/100
SOFR/Pay:EUR 3MEUR ... Currency Swap/Rec:USD	XS2360086818	D1	Currency...	Societe Generale SA ..	11/08/2024	10/25/2030		6,126,640	SOFR/3MEUR			21,980	(480,469)		(512,493)		111,270			65,526		100/100
SOFR/Pay:EUR 3MEUR ... Currency Swap/Rec:USD	XS2941197100	D1	Currency...	Bank of Montreal ..	11/14/2024	01/15/2033		5,274,500	SOFR/3MEUR			19,136	(503,976)		(960,921)		97,033			68,771		100/100
SOFR/Pay:EUR 3MEUR ... Currency Swap/Rec:CHF	XS2941197522	D1	Currency...	Citibank NA	11/14/2024	10/15/2033		5,271,000	SOFR/3MEUR			18,809	(507,476)		(612,623)		97,033			72,406		100/100
1.31/Pay:USD SOFR ... Currency Swap/Rec:USD	FABN CHF 5Y March 2025	Exhibit 5 & 7	Currency...	Deutsche Bank AG ..	03/04/2025	03/18/2030		100,000,000	1.31/SOFR			(1,057,877)	12,899,075		12,955,749		(1,176,459)			995,882		100/100
SOFR/Pay:EUR 3MEUR ... Currency Swap/Rec:EUR	XS329438406	D1	Currency...	Morgan Stanley	04/08/2025	04/15/2033		21,678,253	SOFR/3MEUR			90,575	(1,290,191)		(1,959,740)		385,708			287,742		100/100
3.72/Pay:USD 5.16 ... Currency Swap/Rec:USD	850MM 7yr EUR Fixed to Fixed August 2025	D1	Currency...	Credit Agricole SA ..	08/19/2025	08/22/2032		850,000,000	3.72/5.16			(3,529,426)	(9,899,082)		(26,390,550)		(16,428,534)			10,751,744		100/100
5.55/Pay:EUR 4.25	BSH76C9	D1	Currency...	Citibank NA	09/10/2025	01/14/2030		21,078,000	5.55/4.25			67,357	283,900		995,596		360,177			205,295		100/100

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:CAD 4.61/Pay:USD 5.32	50MIL CAD FBN ATH 4.60% 9/19/2035	D1	Currency.....	Bank of Montreal .. 549300047633MPCNE075	09/16/2025	09/19/2035	.....	500,000,000	4.61/5.32	.....	.....	.....	(643,559).....	.....	(6,337,231).....	.....	(4,826,193).....	.....	7,696,067	.....	100/100	.....
Currency Swap/Rec:USD 3.35/Pay:EUR 2.13	BY7HL4	D1	Currency.....	Citibank NA	10/24/2025	10/13/2031	.....	18,601,600	3.35/2.13	.....	.....	55,959.....	110,476	.....	211,934	.....	310,507	.....	218,909	.....	100/100	.....
Currency Swap/Rec:CAD 2.021 Fix/Floa	CAD FBN Issuance June 2021 Fix/Floa	Exhibit 5 & 7	Currency.....	Royal Bank of Canada	06/04/2021	06/09/2028	.....	300,000,000	2.47/SOFR	.....	.....	(1,690,565).....	(32,749,234)	.....	(41,508,384)	.....	(2,907,478)	.....	2,222,087	.....	100/100	.....
Currency Swap/Rec:USD 2.47/Pay:USD SOFR	XS2398804521	D1	Currency.....	Royal Bank of Canada	01/31/2024	07/15/2029	.....	1,813,620	SOFR/3MEUR	.....	.....	8,098.....	(116,391)	.....	(115,047)	.....	32,409	.....	16,466	.....	100/100	.....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2226514150	D1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1VNS180621K66	03/01/2024	10/15/2027	.....	1,448,210	SOFR/3MEUR	.....	.....	1,332.....	(99,422)	.....	(96,420)	.....	(99,422)	.....	8,999	.....	100/100	.....
Currency Swap/Rec:USD NI2LHO CAPITAL MARKETS LLC	XS2373314942	D1	Currency.....	016188560X2D1J857DP30	03/22/2024	03/20/2029	.....	1,419,846	SOFR/3MEUR	.....	.....	(4,450).....	(96,426)	.....	(95,650)	.....	(96,426)	.....	12,240	.....	100/100	.....
Currency Swap/Rec:USD 3.49/Pay:EUR 2.10	XS2259164229	D1	Currency.....	Morgan Stanley 1G3JLJL3DP30 6NUZ34	07/09/2024	04/15/2028	.....	5,953,420	3.49/2.10	.....	.....	18,422.....	(482,904)	.....	(358,419)	.....	106,737	.....	42,556	.....	100/100	.....
Currency Swap/Rec:USD 3.48/Pay:EUR 2.10	XS2370637246	D1	Currency.....	Goldman Sachs Group Inc/The	07/09/2024	07/15/2028	.....	1,555,409	3.48/2.10	.....	.....	1,008.....	(105,325)	.....	(95,538)	.....	(105,325)	.....	11,777	.....	100/100	.....
Currency Swap/Rec:USD 3.52/Pay:EUR 2.20	XS2373707327	D1	Currency.....	Wells Fargo & Co .. PBLDDELD5FIQLXP3876	08/12/2024	05/15/2028	.....	818,700	3.52/2.20	.....	.....	490.....	(48,071)	.....	(42,921)	.....	(48,071)	.....	5,969	.....	100/100	.....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2886239165	D1	Currency.....	Royal Bank of Canada	08/20/2024	10/15/2032	.....	5,161,500	SOFR/3MEUR	.....	.....	5,220.....	(212,483)	.....	(216,419)	.....	(212,483)	.....	66,039	.....	100/100	.....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2112473470	D1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1VNS180621K66	09/05/2024	07/20/2029	.....	4,773,860	SOFR/3MEUR	.....	.....	20,248.....	(195,630)	.....	(194,875)	.....	83,449	.....	43,406	.....	100/100	.....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2360920974	D1	Currency.....	JPMorgan Chase & Co .. 815ZJZKZVSZ1 1N1H1748	01/09/2026	04/16/2030	.....	6,391,000	SOFR/3MEUR	.....	.....	24,933.....	34,676	.....	33,181	.....	34,676	.....	64,281	.....	100/100	.....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2360921600	D1	Currency.....	JPMorgan Chase & Co .. 815ZJZKZVSZ1 1N1H1748	01/09/2026	01/16/2031	.....	3,224,550	SOFR/3MEUR	.....	.....	12,763.....	17,496	.....	18,398	.....	17,496	.....	35,323	.....	100/100	.....
Currency Swap/Rec:USD 3.35/Pay:EUR 2.10	XS2368819384	D1	Currency.....	Bank of Montreal .. 549300047633MPCNE075	02/09/2026	10/21/2029	.....	1,488,625	3.35/2.10	.....	493.....	981.....	87,051	.....	54,698	.....	86,558	.....	14,047	.....	100/100	.....
Currency Swap/Rec:USD 3.13/Pay:EUR 1.52	G2270406	D1	Currency.....	Societe Generale SA .. 02NBE1B19P407D8PU41	07/13/2021	10/07/2031	.....	29,487,500	3.13/1.52	.....	.....	120,005.....	605,118	.....	1,472,787	.....	485,167	.....	346,620	.....	100/100	.....
Currency Swap/Rec:USD 2.23/Pay:USD NF1X3	0682*AC3	D1	Currency.....	Citibank NA	08/19/2021	01/16/2029	.....	17,080,000	2.23/NF1X3	.....	.....	(44,533).....	2,720,024	.....	1,504,570	.....	27,520	.....	142,902	.....	100/100	.....
0.37/Pay:USD SOFR	2021 Fix/Floa	Exhibit 5 & 7	Currency.....	Barclays PLC	09/02/2021	09/10/2026	.....	600,000,000	0.37/SOFR	.....	.....	(7,790,579).....	(18,602,840)	.....	(27,970,212)	.....	(11,644,004)	.....	2,004,788	.....	100/100	.....
Currency Swap/Rec:NOK 2.64/Pay:USD 2.50	NOK FBN Issuance Sept 2021 Fixed/Fixed CCS ..	Exhibit 5 & 7	Currency.....	Deutsche Bank AG .. 7LTWIFZ1VNS180621K66	09/24/2021	10/01/2031	.....	1,000,000,000	2.64/2.50	.....	.....	(59,122).....	(12,792,405)	.....	(14,443,375)	.....	4,077,885	.....	11,733,338	.....	100/100	.....
Currency Swap/Rec:CAD 2.47/Pay:USD SOFR	CAD FBN Issuance June 2021 Fix/Floa reopen	Exhibit 5 & 7	Currency.....	Royal Bank of Canada	10/06/2021	06/09/2028	.....	250,000,000	2.47/SOFR	.....	.....	(1,334,912).....	(18,846,330)	.....	(26,166,530)	.....	(2,422,888)	.....	1,851,739	.....	100/100	.....
Currency Swap/Rec:USD BNTB25	BNTB25	D1	Currency.....	Morgan Stanley 1G3JLJL3DP30 6NUZ34	10/07/2021	07/18/2033	.....	23,114,000	2.72/1.13	.....	.....	90,517.....	(1,125)	.....	864,605	.....	387,368	.....	312,341	.....	100/100	.....
Currency Swap/Rec:USD 3.26/Pay:EUR 1.63	BNT1978	D1	Currency.....	Citibank NA	10/07/2021	04/18/2041	.....	4,042,500	3.26/1.63	.....	.....	16,086.....	(4,198)	.....	286,687	.....	86,828	.....	78,440	.....	100/100	.....
Currency Swap/Rec:EUR EJR FBN Issuance Jan 2022	BNT1911	D1	Currency.....	Morgan Stanley 1G3JLJL3DP30 6NUZ34	10/07/2021	04/18/2051	.....	10,748,010	3.79/2.00	.....	.....	47,007.....	(1,746)	.....	1,288,283	.....	179,292	.....	289,053	.....	100/100	.....
0.83/Pay:USD SOFR	EJR FBN Issuance Jan 2022	Exhibit 5 & 7	Currency.....	Deutsche Bank AG .. 7LTWIFZ1VNS180621K66	01/05/2022	01/08/2027	.....	500,000,000	0.83/SOFR	.....	.....	(5,689,067).....	11,116,494	.....	(790,833)	.....	(9,701,706)	.....	2,201,338	.....	100/100	.....
Currency Swap/Rec:USD 3.62/Pay:EUR 1.88	BLH0736	D1	Currency.....	Barclays PLC	01/12/2022	06/15/2027	.....	3,428,400	3.62/1.88	.....	.....	14,247.....	(39,031)	.....	(18,453)	.....	57,818	.....	18,942	.....	100/100	.....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2057851839	D1	Currency.....	Credit Agricole SA .. 9895001J8KRTGJ01HX05	07/27/2023	12/28/2026	.....	1,195,265	SOFR/3MEUR	.....	.....	2,856.....	(60,976)	.....	(60,183)	.....	(30,775)	.....	5,159	.....	100/100	.....
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency.....	Credit Agricole SA .. 9895001J8KRTGJ01HX05	07/27/2023	12/28/2026	.....	1,763,621	3.15/1.80	.....	.....	5,526.....	(88,959)	.....	(86,286)	.....	31,109	.....	7,612	.....	100/100	.....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2378719854	D1	Currency.....	Deutsche Bank AG .. 7LTWIFZ1VNS180621K66	10/05/2023	05/20/2030	.....	5,894,560	SOFR/3MEUR	.....	.....	24,647.....	(577,333)	.....	(563,505)	.....	108,677	.....	59,966	.....	100/100	.....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2305385739	D1	Currency.....	Citibank NA	10/10/2023	04/15/2028		1,321,250	SOFR/3MEUR			1,265.....	(123,369)		(120,984)		(123,369)		9,444		100/100	

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	XS1861236617	D1	Currency.....	Citibank NA	10/10/2023	04/15/2027	.....	1,380,215	30RR/3MEUR	.....	.....	1,327	(147,549)	.....	(146,517)	.....	(147,549)	.....	.....	8,062	.....	100/100
30RR/Pay:EUR 3MEUR ...	XS2355094827	D1	Currency.....	Citibank NA	11/03/2023	02/18/2030	.....	5,355,000	30RR/3MEUR	.....	.....	22,812	(423,476)	.....	(406,139)	.....	97,033	.....	.....	52,811	.....	100/100
Currency Swap/Rec:USD	XS1655107552	D1	Currency.....	Bank of Comm	12/27/2023	07/15/2027	.....	556,150	30RR/3MEUR	.....	.....	561	(21,698)	.....	(21,341)	.....	(21,698)	.....	.....	3,159	.....	100/100
30RR/Pay:EUR 3MEUR ...	XS2353414092	D1	Currency.....	Morgan Stanley	02/14/2024	05/15/2027	.....	1,607,400	3.68/2.00	.....	.....	6,005	(126,143)	.....	(115,975)	.....	29,110	.....	.....	8,516	.....	100/100
Currency Swap/Rec:USD	XS2437416964	D1	Currency.....	Bank of Comm	08/27/2024	04/15/2029	.....	8,321,600	30RR/3MEUR	.....	.....	39,306	(323,962)	.....	(344,923)	.....	155,253	.....	.....	77,826	.....	100/100
30RR/Pay:EUR 3MEUR ...	XS2437417186	D1	Currency.....	Bank of Comm	08/27/2024	10/15/2029	.....	11,152,000	30RR/3MEUR	.....	.....	49,275	(404,953)	.....	(446,350)	.....	194,067	.....	.....	104,989	.....	100/100
Currency Swap/Rec:USD	XS2114041409	D1	Currency.....	Barclays PLC	08/29/2024	10/15/2028	.....	1,107,700	30RR/3MEUR	.....	.....	4,841	(47,995)	.....	(46,214)	.....	19,407	.....	.....	8,636	.....	100/100
30RR/Pay:EUR 3MEUR ...	XS2112472316	D1	Currency.....	Societe Generale SA	09/04/2024	10/20/2028	.....	1,408,238	30RR/3MEUR	.....	.....	1,315	(65,274)	.....	(64,757)	.....	(65,274)	.....	.....	11,263	.....	100/100
Currency Swap/Rec:GBP	1.75/Pay:USD 2.17	D1	Currency.....	Deutsche Bank AG ..	11/19/2020	11/24/2027	.....	400,000,000	1.75/2.17	.....	.....	(575,770)	447,112	.....	(7,610,371)	.....	(9,708,907)	.....	.....	2,570,645	.....	100/100
Currency Swap/Rec:CHF	0.50/Pay:USD 30RR ...	Exhibit 5 & 7	Currency.....	Barclays PLC	01/06/2021	01/15/2027	.....	200,000,000	0.50/30RR	.....	.....	(2,482,971)	22,887,841	.....	21,470,909	.....	(2,369,500)	.....	.....	891,359	.....	100/100
Currency Swap/Rec:GBP	1.88/Pay:USD 30RR ...	Exhibit 5 & 7	Currency.....	Barclays PLC	03/24/2021	11/30/2028	.....	250,000,000	1.88/30RR	.....	.....	(2,741,621)	(11,925,245)	.....	(43,232,739)	.....	(6,077,469)	.....	.....	2,042,988	.....	100/100
Currency Swap/Rec:USD	XS2344757625	D1	Currency.....	Bank of Comm	07/25/2024	04/25/2031	.....	2,387,440	30RR/3MEUR	.....	.....	9,263	(155,634)	.....	(170,290)	.....	42,942	.....	.....	26,982	.....	100/100
30RR/Pay:EUR 3MEUR ...	XS2862371889	D1	Currency.....	Societe Generale SA	07/25/2024	01/15/2033	.....	13,676,040	30RR/3MEUR	.....	.....	58,738	(885,720)	.....	(928,841)	.....	244,524	.....	.....	178,314	.....	100/100
Currency Swap/Rec:USD	XS2868166658	D1	Currency.....	Societe Generale SA	07/30/2024	07/15/2032	.....	12,960,000	30RR/3MEUR	.....	.....	55,245	(908,343)	.....	(938,200)	.....	232,880	.....	.....	162,594	.....	100/100
Currency Swap/Rec:USD	XS2848256751	D1	Currency.....	Bank of Montreal ..	08/02/2024	04/15/2032	.....	2,808,620	30RR/3MEUR	.....	.....	12,079	(172,793)	.....	(179,766)	.....	50,422	.....	.....	34,544	.....	100/100
30RR/Pay:EUR 3MEUR ...	XS2848257130	D1	Currency.....	Bank of Montreal ..	08/02/2024	01/15/2033	.....	1,360,200	30RR/3MEUR	.....	.....	8,461	(120,829)	.....	(128,257)	.....	35,303	.....	.....	25,558	.....	100/100
Currency Swap/Rec:USD	XS2871502378	D1	Currency.....	MARKETS LLC	08/05/2024	07/20/2032	.....	5,222,625	30RR/3MEUR	.....	.....	22,673	(266,928)	.....	(267,943)	.....	92,182	.....	.....	65,593	.....	100/100
Currency Swap/Rec:USD	XS2877599162	D1	Currency.....	MARKETS LLC	08/13/2024	01/25/2031	.....	9,856,800	30RR/3MEUR	.....	.....	39,161	(545,921)	.....	(571,896)	.....	175,553	.....	.....	108,253	.....	100/100
Currency Swap/Rec:USD	XS2864521328	D1	Currency.....	Societe Generale SA	08/21/2024	10/15/2032	.....	7,040,859	30RR/3MEUR	.....	.....	32,148	(274,682)	.....	(268,027)	.....	122,844	.....	.....	90,084	.....	100/100
6.62/Pay:EUR 5.25	XS2864621591	D1	Currency.....	BNP Paribas SA	08/21/2024	10/15/2032	.....	4,449,600	6.62/5.25	.....	.....	12,648	(173,181)	.....	(140,354)	.....	77,627	.....	.....	56,930	.....	100/100
Currency Swap/Rec:USD	XS2905439837	D1	Currency.....	Barclays PLC	09/30/2024	10/15/2032	.....	17,190,630	30RR/3MEUR	.....	.....	78,322	(595,520)	.....	(561,904)	.....	288,669	.....	.....	219,945	.....	100/100
30RR/Pay:EUR 3MEUR ...	XS2912340465	D1	Currency.....	Morgan Stanley	10/15/2024	01/26/2033	.....	11,474,690	30RR/3MEUR	.....	.....	47,412	(683,224)	.....	(682,314)	.....	204,158	.....	.....	149,943	.....	100/100
Currency Swap/Rec:USD	XS2912341190	D1	Currency.....	Bank of Comm	10/15/2024	01/26/2033	.....	2,635,300	30RR/3MEUR	.....	.....	8,541	(163,508)	.....	(115,318)	.....	50,457	.....	.....	37,050	.....	100/100
Currency Swap/Rec:USD	XS2950716568	D1	Currency.....	Bank of Comm	01/10/2025	10/18/2033	.....	574,504	30RR/3MEUR	.....	.....	1,814	(72,685)	.....	(69,397)	.....	10,868	.....	.....	7,896	.....	100/100
30RR/Pay:EUR 3MEUR ...	XS2950716903	D1	Currency.....	Bank of Montreal ..	01/10/2025	04/18/2033	.....	902,704	30RR/3MEUR	.....	.....	2,933	(114,308)	.....	(134,566)	.....	17,078	.....	.....	11,988	.....	100/100
Currency Swap/Rec:USD	XS2950716199	D1	Currency.....	Royal Bank of Canada	01/10/2025	01/18/2033	.....	1,078,350	30RR/3MEUR	.....	.....	3,386	(135,130)	.....	(157,099)	.....	20,377	.....	.....	14,068	.....	100/100
6.71/Pay:EUR 4.60	XS2998763655	D1	Currency.....	Deutsche Bank AG ..	02/07/2025	01/15/2033	.....	4,152,400	6.71/4.60	.....	.....	16,234	(470,381)	.....	(274,366)	.....	77,627	.....	.....	54,141	.....	100/100
Currency Swap/Rec:USD	XS2989698316	D1	Currency.....	Deutsche Bank AG ..	02/21/2025	01/15/2033		24,327,520	30RR/3MEUR			88,402	(2,484,610)		(2,802,377)		450,235			317,192		100/100
30RR/Pay:EUR 3MEUR ...																						

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	XS298521105	D1	Currency.....	Deutsche Bank AG ... 7LWYZ1NSX80K1K66	01/27/2025	04/20/2033		7,359,100	SDR/3MEUR			27,163	(739,767)		(817,036)		135,847			97,770		100/100
SDR/Pay:EUR 3MEUR ...		Exhibit 5 & 7		Societe Generale SA								(1,071,517)	17,708,569		17,786,112		(4,877,062)			1,186,756		100/100
EUR F&N 2yr Tap Mar 2025			Currency.....	02NEB1BP4R0TD8PU41	03/10/2025	02/23/2027		250,000,000	3MEUR/5YER			41,892	(670,694)		(471,298)		200,774			169,953		100/100
Currency Swap/Rec:USD	BH6Z508	D1	Currency.....	Goldman Sachs Group Inc/The	04/08/2025	05/31/2032		13,881,250	3.51/2.13			(17,460)	(394,480)		(207,577)		292,916			192,802		100/100
3.51/Pay:EUR 2.13			Currency.....	K33XUN73ST14NAYLU02	04/10/2025	12/15/2031		16,133,750	6.69/6.88			3,147	28,450		165,084		37,234			27,094		100/100
Currency Swap/Rec:USD	XS2485268150	D1	Currency.....	Natixis NA	01/28/2022	06/28/2033		2,012,550	3.38/2.75			13,065	(298,145)		193,299		114,865			85,476		100/100
6.68/Pay:GBP 6.88			Currency.....	BNP Paribas SA ...	06/14/2019	06/25/2034		5,954,988	4.41/3.29			16,213	186,914		461,130		58,220			71,377		100/100
Currency Swap/Rec:USD	E05942	D1	Currency.....	Societe Generale SA	06/10/2021	07/01/2041		3,854,000	3.55/1.84			16,351	186,914		386,778		58,220			73,678		100/100
3.38/Pay:GBP 2.75			Currency.....	E570Z0IZ7FF32T1EFA76	06/10/2021	07/01/2042		3,854,000	3.29/1.56			15,755	742,903		483,423		143,388			229,444		100/100
Currency Swap/Rec:USD	L08084D9	D1	Currency.....	Bank of Comm	06/05/2018	06/30/2042		11,379,982	4.45/4.12			21,900	18,585		274,535		55,442			55,412		100/100
4.41/Pay:GBP 3.29			Currency.....	Barclays PLC	07/09/2018	12/31/2036		3,378,298	6.06/3.44	(31,343)		51,497	1,432,155		2,238,003		45,807			86,730		100/100
Currency Swap/Rec:USD	66980C4A6	D1	Currency.....	Barclays PLC	10/11/2018	10/18/2038		4,688,032	5.51/1.75	(11,805)		37,430	(123,609)		238,368		96,833			59,273		100/100
4.45/Pay:CDO 4.12			Currency.....	02NEB1BP4R0TD8PU41	11/15/2018	08/21/2030		5,655,000	5.74/3.00			4,485	122,677		60,169		48,458			60,976		100/100
5.74/Pay:EUR 3.00			Currency.....	Barclays PLC	03/08/2019	12/31/2036		3,717,472	4.29/3.88			15,555	(73,477)		217,078		53,416			75,077		100/100
Currency Swap/Rec:USD	66815PA86	D1	Currency.....	BNP Paribas SA	03/26/2019	07/30/2049		3,107,504	4.40/2.37			10,331	(49,059)		141,112		35,665			50,127		100/100
4.29/Pay:CDO 3.88			Currency.....	Barclays PLC	03/26/2019	07/30/2049		2,074,819	4.52/2.50			5,240	(24,449)		77,098		17,774			24,981		100/100
Currency Swap/Rec:USD	L8749#A88	D1	Currency.....	Societe Generale SA	03/28/2019	04/24/2023		5,610,500	5.13/2.70			32,641	(167,976)		57,005		97,033			49,140		100/100
4.40/Pay:EUR 2.37			Currency.....	02NEB1BP4R0TD8PU41	04/17/2019	07/17/2037		6,517,500	4.23/2.92			20,083	(99,495)		951,087		121,549			109,564		100/100
4.52/Pay:EUR 2.50			Currency.....	Morgan Stanley	04/27/2019	07/17/2037		9,134,923	4.00/0.90			76,321	2,833,329		3,193,521		83,286			103,632		100/100
Currency Swap/Rec:USD	L8749#A40	D1	Currency.....	Societe Generale SA	03/28/2019	04/24/2023		5,610,500	5.13/2.70			45,010	1,586,664		1,897,552		46,640			73,023		100/100
4.23/Pay:GBP 2.92			Currency.....	02NEB1BP4R0TD8PU41	04/17/2019	07/17/2037		6,517,500	4.23/2.92			22,788	(158,781)		211,440		77,627			63,861		100/100
Currency Swap/Rec:USD	64378#42	D1	Currency.....	Morgan Stanley	03/28/2019	07/30/2049		1,033,982	4.27/2.22			36,638	1,688,660		1,741,257		44,142			58,061		100/100
4.07/Pay:JPY 0.90			Currency.....	02NEB1BP4R0TD8PU41	05/15/2019	05/23/2031		9,134,923	4.00/0.90			16,830	692,651		831,363		18,323			38,017		100/100
Currency Swap/Rec:USD	59156RBW7	D1	Currency.....	BNP Paribas SA	05/15/2019	05/23/2031		5,115,557	4.35/1.19			10,374	(91,391)		71,845		38,813			32,567		100/100
4.35/Pay:JPY 1.19			Currency.....	Morgan Stanley	05/15/2019	05/23/2034		5,115,557	4.35/1.19			10,374	(91,391)		71,845		38,813			32,567		100/100
Currency Swap/Rec:USD	L8749#A06	D1	Currency.....	Citibank NA	05/22/2019	06/05/2034		4,464,000	3.77/1.64			22,788	(158,781)		211,440		77,627			63,861		100/100
3.77/Pay:EUR 1.64			Currency.....	E570Z0IZ7FF32T1EFA76	05/22/2019	06/05/2034		4,464,000	3.77/1.64			36,638	1,688,660		1,741,257		44,142			58,061		100/100
Currency Swap/Rec:USD	21935DBW6	D1	Currency.....	Citibank NA	08/05/2019	08/14/2031		5,088,505	3.75/1.15			16,830	692,651		831,363		18,323			38,017		100/100
3.75/Pay:JPY 1.15			Currency.....	E570Z0IZ7FF32T1EFA76	08/05/2019	08/14/2031		5,088,505	3.75/1.15			10,374	(91,391)		71,845		38,813			32,567		100/100
Currency Swap/Rec:USD	21935DBW4	D1	Currency.....	Societe Generale SA	08/05/2019	08/12/2039		2,079,002	4.30/1.51			15,189	(134,511)		356,719		57,920			80,960		100/100
4.30/Pay:JPY 1.51			Currency.....	02NEB1BP4R0TD8PU41	10/24/2019	11/06/2034		2,220,000	3.22/1.30			4,819	(70,695)		11,664		19,407			13,427		100/100
Currency Swap/Rec:USD	5826860B2	D1	Currency.....	JPMorgan Chase & Co	10/24/2019	11/06/2034		2,220,000	3.22/1.30			5,112	(44,398)		146,427		48,620			32,206		100/100
3.22/Pay:EUR 1.30			Currency.....	815Z21KZ5Z11NHU748	10/29/2019	11/01/2049		3,332,700	3.61/1.70			14,850	(222,586)		(96,316)		58,220			32,986		100/100
Currency Swap/Rec:USD	532457BX5	D1	Currency.....	Citibank NA	02/14/2020	05/14/2032		1,085,000	3.01/1.15			5,112	(44,398)		146,427		48,620			32,206		100/100
3.61/Pay:EUR 1.70			Currency.....	E570Z0IZ7FF32T1EFA76	02/14/2020	05/14/2032		1,085,000	3.01/1.15			5,112	(44,398)		146,427		48,620			32,206		100/100
Currency Swap/Rec:USD	G1591HBJ0	D1	Currency.....	Barclays PLC	02/14/2020	05/14/2032		2,802,400	3.00/2.19			14,850	(222,586)		(96,316)		58,220			32,986		100/100
3.00/Pay:GBP 2.19			Currency.....	BNP Paribas SA ...	02/20/2020	05/19/2030		3,244,500	3.00/1.10			14,850	(222,586)		(96,316)		58,220			32,986		100/100
Currency Swap/Rec:USD	94966BA0	D1	Currency.....	ROMUISPUBIPROK6P83	02/20/2020	05/19/2030		3,244,500	3.00/1.10			14,850	(222,586)		(96,316)		58,220			32,986		100/100
3.00/Pay:EUR 1.10			Currency.....	BNP Paribas SA ...	02/20/2020	05/19/2030		3,244,500	3.00/1.10			14,850	(222,586)		(96,316)		58,220			32,986		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US	7672IRA6	D1	Currency.....	Goldman Sachs Group Inc/The	10/25/2021	09/20/2032	.....	3,734,818	2.45/2.12/25	.....	.....	.....	(298,754)	.....	(419,191)	.....	(216,407)	.....	.....	47,334	.....	100/100
2.45/Pay:BRL 12.25																						
Currency Swap/Rec:US	3.25/Pay:EUR 1.75	D1	Currency.....	Credit Agricole SA	10/28/2021	12/19/2026	.....	1,167,000	3.25/1.75	.....	.....	(14,271)	11,502	.....	11,821	.....	19,473	.....	.....	4,953	.....	100/100
Currency Swap/Rec:US	BK1YFT1																					
Currency Swap/Rec:US	B6JY03	D1	Currency.....	Canadian Imperial Bank of Comm	11/04/2021	06/17/2029	.....	1,623,480	3.83/3.38	.....	.....	1,732	36,823	.....	85,085	.....	29,988	.....	.....	14,588	.....	100/100
Currency Swap/Rec:US	XS2402444116	D1	Currency.....	SIBC Capital Markets Inc	01/08/2026	04/15/2031	.....	3,498,200	S0FR/3MEUR	.....	.....	13,780	32,114	.....	33,969	.....	32,114	.....	.....	39,283	.....	100/100
S0FR/Pay:EUR 3MEUR																						
Currency Swap/Rec:US	5.74/Pay:EUR 4.50	D1	Currency.....	Goldman Sachs Group Inc/The	03/02/2026	08/19/2034	.....	15,801,750	5.74/4.50	.....	.....	15,505	206,417	.....	330,612	.....	206,417	.....	.....	228,877	.....	100/100
Currency Swap/Rec:US	BT0I653																					
Currency Swap/Rec:US	XS2485268150	D1	Currency.....	Citibank NA	09/12/2022	12/15/2031	.....	5,143,600	7.03/6.88	.....	.....	(10,635)	(640,682)	.....	(600,667)	.....	99,173	.....	.....	61,467	.....	100/100
Currency Swap/Rec:US	5.19/Pay:EUR 3.63	D1	Currency.....	Deutsche Bank AG ..	09/13/2022	03/22/2029	.....	5,930,850	5.19/3.63	.....	.....	13,638	(814,439)	.....	(815,315)	.....	97,096	.....	.....	47,480	.....	100/100
Currency Swap/Rec:US	BL57PQ3																					
Currency Swap/Rec:US	BLJOPN0	D1	Currency.....	Morgan Stanley	09/26/2022	03/24/2031	.....	9,197,000	5.10/5.63	.....	.....	(43,148)	(1,857,008)	.....	(2,165,381)	.....	179,601	.....	.....	102,656	.....	100/100
Currency Swap/Rec:US	NI2LHO CAPITAL																					
S0FR/Pay:EUR 3MEUR	XS2346330494	D1	Currency.....	MARKETS LLC	10/05/2023	04/19/2030	.....	3,260,580	S0FR/3MEUR	.....	.....	13,429	(316,884)	.....	(318,548)	.....	58,476	.....	.....	32,828	.....	100/100
Currency Swap/Rec:US	XS2414386521	D1	Currency.....	Wells Fargo & Co ..	08/08/2024	04/25/2030	.....	3,242,750	S0FR/3MEUR	.....	.....	13,119	(195,337)	.....	(199,274)	.....	57,682	.....	.....	32,715	.....	100/100
Currency Swap/Rec:US	XS2877522701	D1	Currency.....	Bank of Montreal ..	08/19/2024	04/25/2030	.....	5,475,000	S0FR/3MEUR	.....	.....	22,772	(304,469)	.....	(313,735)	.....	97,456	.....	.....	55,235	.....	100/100
Currency Swap/Rec:US	XS2310114553	D1	Currency.....	Barclays PLC	01/14/2026	04/17/2029	.....	3,284,800	S0FR/3MEUR	.....	.....	11,805	28,853	.....	34,623	.....	28,853	.....	.....	28,505	.....	100/100
Currency Swap/Rec:US	BLJOPN0	D1	Currency.....	Citibank NA	09/15/2022	03/24/2031	.....	1,146,000	5.84/5.63	.....	.....	(2,137)	(163,995)	.....	(143,140)	.....	21,784	.....	.....	12,792	.....	100/100
Currency Swap/Rec:US	XS2357862217	D1	Currency.....	Canadian Imperial Bank of Comm	01/30/2024	12/28/2026	.....	2,710,000	3.38/1.80	.....	.....	9,841	(176,225)	.....	(174,984)	.....	45,906	.....	.....	11,697	.....	100/100
Currency Swap/Rec:US	XS2383318311	D1	Currency.....	Morgan Stanley	01/30/2024	04/17/2029	.....	1,083,800	3.57/2.05	.....	.....	3,681	(67,847)	.....	(54,638)	.....	17,371	.....	.....	9,463	.....	100/100
Currency Swap/Rec:US	XS2441621773	D1	Currency.....	Deutsche Bank AG ..	01/31/2024	01/15/2030	.....	3,801,000	S0FR/3MEUR	.....	.....	17,110	(242,455)	.....	(229,185)	.....	67,176	.....	.....	37,034	.....	100/100
Currency Swap/Rec:US	XS2334573453	D1	Currency.....	JPMorgan Chase & Co	01/31/2024	10/15/2028	.....	5,646,280	S0FR/3MEUR	.....	.....	25,096	(358,663)	.....	(346,608)	.....	99,983	.....	.....	45,063	.....	100/100
Currency Swap/Rec:US	XS2398804521	D1	Currency.....	Royal Bank of Canada	01/31/2024	07/15/2029	.....	3,095,100	S0FR/3MEUR	.....	.....	13,820	(197,717)	.....	(196,338)	.....	54,838	.....	.....	28,083	.....	100/100
S0FR/Pay:EUR 3MEUR	XS2314651972	D1	Currency.....	Bank of Montreal ..	02/02/2024	12/15/2028	.....	5,821,200	S0FR/3MEUR	.....	.....	23,478	(418,292)	.....	(414,480)	.....	104,241	.....	.....	47,935	.....	100/100
Currency Swap/Rec:US	XS2303951082	D1	Currency.....	Citibank NA	02/08/2024	04/28/2029	.....	5,390,000	S0FR/3MEUR	.....	.....	20,333	(396,915)	.....	(394,442)	.....	96,350	.....	.....	47,295	.....	100/100
Currency Swap/Rec:US	BZ36CF8	D1	Currency.....	Bank of Montreal ..	02/09/2024	04/16/2028	.....	2,910,600	S0FR/3MEUR	.....	.....	12,058	(209,398)	.....	(212,186)	.....	52,223	.....	.....	20,819	.....	100/100
Currency Swap/Rec:US	XS2330480287	D1	Currency.....	BNP Paribas SA	02/09/2024	01/15/2031	.....	4,474,530	S0FR/3MEUR	.....	.....	19,538	(319,289)	.....	(326,419)	.....	79,584	.....	.....	49,002	.....	100/100
Currency Swap/Rec:US	XS2320689728	D1	Currency.....	Citibank NA	02/26/2024	09/15/2028	.....	2,602,800	S0FR/3MEUR	.....	.....	9,954	(170,869)	.....	(167,638)	.....	46,576	.....	.....	20,424	.....	100/100
Currency Swap/Rec:US	XS2326523730	D1	Currency.....	Societe Generale SA	03/01/2024	10/15/2028	.....	1,081,600	S0FR/3MEUR	.....	.....	4,477	(74,095)	.....	(75,404)	.....	19,407	.....	.....	8,628	.....	100/100
Currency Swap/Rec:US	7.50/Pay:EUR 5.75	D1	Currency.....	Deutsche Bank AG ..	03/12/2024	10/20/2032	.....	3,598,310	7.50/5.75	.....	.....	11,397	(214,484)	.....	(123,138)	.....	64,042	.....	.....	46,099	.....	100/100
Currency Swap/Rec:US	XS277737866																					
S0FR/Pay:EUR 3MEUR	XS2777378923	D1	Currency.....	Bank of Comm	03/12/2024	04/20/2033	.....	7,639,800	S0FR/3MEUR	.....	.....	34,122	(450,067)	.....	(453,020)	.....	135,847	.....	.....	101,489	.....	100/100
Currency Swap/Rec:US	XS240902259	D1	Currency.....	Canadian Imperial Bank of Comm	03/21/2024	04/15/2029	.....	1,040,473	S0FR/3MEUR	.....	.....	4,513	(63,216)	.....	(64,123)	.....	18,533	.....	.....	9,076	.....	100/100
Currency Swap/Rec:US	XS2420714177	D1	Currency.....	Bank of Montreal ..	03/25/2024	04/18/2030	.....	1,083,200	S0FR/3MEUR	.....	.....	4,644	(71,971)	.....	(72,181)	.....	19,169	.....	.....	10,902	.....	100/100
S0FR/Pay:EUR 3MEUR																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	XS2409272411	D1	Currency	Bank of America NA	04/03/2024	07/15/2029		3,234,600	SOFR/3MEUR			13,681	(232,823)		(226,130)		36,381			29,349		100/100
SOFR/Pay:EUR 3MEUR				B4T1DEB66KXIZ031MB27																		
Currency Swap/Rec:USD	XS2370603776	D1	Currency	Wells Fargo & Co	04/03/2024	04/15/2029		1,078,200	SOFR/3MEUR			4,555	(77,774)				19,380			9,405		100/100
SOFR/Pay:EUR 3MEUR				PLBDOEJDBSF1OLXP3B76																		
Currency Swap/Rec:USD	XS2389541934	D1	Currency	NI ZHUO CAPITAL	04/05/2024	04/20/2029		3,245,400	SOFR/3MEUR			13,362	(221,853)		(221,422)		58,312			28,374		100/100
SOFR/Pay:EUR 3MEUR				MARKETS LLC																		
Currency Swap/Rec:USD	XS2418763228	D1	Currency	Canadian Imperial Bank of Comm	04/09/2024	10/15/2028		3,156,360	SOFR/3MEUR			13,342	(195,847)		(200,732)		56,685			25,178		100/100
SOFR/Pay:EUR 3MEUR				Bank of Comm																		
Currency Swap/Rec:USD	XS2400777285	D1	Currency	BNP Paribas SA	04/09/2024	01/15/2030		2,176,200	SOFR/3MEUR			9,443	(135,176)		(136,095)		38,812			21,203		100/100
SOFR/Pay:EUR 3MEUR				RONUISFPBMRPR0KGP83																		
Currency Swap/Rec:USD	XS2369735142	D1	Currency	Bank of America NA	04/09/2024	10/15/2029		2,176,200	SOFR/3MEUR			9,380	(135,515)		(131,009)		38,991			20,488		100/100
SOFR/Pay:EUR 3MEUR				B4T1DEB66KXIZ031MB27																		
Currency Swap/Rec:USD	XS2401572503	D1	Currency	Bank of Montreal	04/10/2024	05/20/2029		1,074,800	SOFR/3MEUR			4,458	(80,887)		(81,672)		19,409			9,522		100/100
SOFR/Pay:EUR 3MEUR				54930047C63MPQNE075																		
Currency Swap/Rec:USD	XS2423745335	D1	Currency	Morgan Stanley	04/10/2024	07/20/2029		4,301,200	SOFR/3MEUR			17,748	(321,759)		(322,949)		77,718			39,108		100/100
SOFR/Pay:EUR 3MEUR				IGJLSJL3JDP3016NU234																		
Currency Swap/Rec:USD	XS2401708172	D1	Currency	Bank of Montreal	04/10/2024	02/20/2030		2,149,600	SOFR/3MEUR			9,015	(161,816)		(163,486)		38,838			21,214		100/100
SOFR/Pay:EUR 3MEUR				54930047C63MPQNE075																		
Currency Swap/Rec:USD	XS2766728455	D1	Currency	Royal Bank of Canada	04/12/2024	05/21/2031		2,125,200	SOFR/3MEUR			8,573	(187,724)		(201,282)		39,362			24,097		100/100
SOFR/Pay:EUR 3MEUR				E57P3UJ9HH1GCT1YBU11																		
Currency Swap/Rec:USD	XS2295468480	D1	Currency	BNP Paribas SA	04/12/2024	05/15/2029		2,125,400	SOFR/3MEUR			8,144	(186,752)		(192,833)		39,128			18,789		100/100
SOFR/Pay:EUR 3MEUR				RONUISFPBMRPR0KGP83																		
Currency Swap/Rec:USD	XS277629822	D1	Currency	Citibank NA	04/15/2024	01/15/2033		12,643,750	SOFR/3MEUR			55,214	(1,109,024)		(1,082,728)		230,939			164,854		100/100
SOFR/Pay:EUR 3MEUR				E570Z0Z1ZF327IEFA76																		
Currency Swap/Rec:USD	XS2801340402	D1	Currency	Morgan Stanley	04/15/2024	01/15/2033		5,983,638	7.82/5.70			22,365	(483,763)		(250,506)		101,885			72,802		100/100
SOFR/Pay:EUR 3MEUR				IGJLSJL3JDP3016NU234																		
Currency Swap/Rec:USD	XS2801329834	D1	Currency	Bank of America NA	04/18/2024	04/15/2032		6,816,640	7.76/5.70			26,444	(579,810)		(584,774)		124,203			83,810		100/100
SOFR/Pay:EUR 3MEUR				B4T1DEB66KXIZ031MB27																		
Currency Swap/Rec:USD	XS2809737344	D1	Currency	Deutsche Bank AG	04/24/2024	05/15/2032		8,554,400	SOFR/3MEUR			36,368	(691,162)		(679,429)		155,253			105,688		100/100
SOFR/Pay:EUR 3MEUR				7LTWF211ONSX0B21K66																		
Currency Swap/Rec:USD	XS2809737680	D1	Currency	Wells Fargo & Co	04/24/2024	05/15/2032		6,842,240	7.85/5.85			24,670	(554,210)		(355,382)		124,203			84,894		100/100
SOFR/Pay:EUR 3MEUR				PLBDOEJDBSF1OLXP3B76																		
Currency Swap/Rec:USD	XS2809737856	D1	Currency	Bank of America NA	04/24/2024	11/15/2032		5,133,600	SOFR/3MEUR			21,309	(413,737)		(404,813)		93,152			66,106		100/100
SOFR/Pay:EUR 3MEUR				B4T1DEB66KXIZ031MB27																		
Currency Swap/Rec:USD	XS2809738078	D1	Currency	Bank of America NA	04/24/2024	02/15/2033		13,689,600	SOFR/3MEUR			57,986	(1,103,299)		(1,118,438)		248,405			179,602		100/100
SOFR/Pay:EUR 3MEUR				B4T1DEB66KXIZ031MB27																		
Currency Swap/Rec:USD	XS2806451766	D1	Currency	Credit Agricole SA	04/26/2024	01/15/2033		1,714,240	SOFR/3MEUR			7,522	(134,872)		(132,386)		31,051			22,351		100/100
SOFR/Pay:EUR 3MEUR				9693007JBKRTCAJ0W1KH5																		
Currency Swap/Rec:USD	XS2806450875	D1	Currency	NI ZHUO CAPITAL	04/26/2024	07/15/2032		2,785,380	SOFR/3MEUR			12,159	(219,428)		(216,194)		50,457			34,945		100/100
SOFR/Pay:EUR 3MEUR				MARKETS LLC																		
Currency Swap/Rec:USD	XS2806451170	D1	Currency	Morgan Chase & Co	04/26/2024	07/15/2033		3,080,160	SOFR/3MEUR			13,682	(248,242)		(257,670)		55,891			41,599		100/100
SOFR/Pay:EUR 3MEUR				815Z1ZK1VSZ11MHU748																		
Currency Swap/Rec:USD	XS2368817255	D1	Currency	Wells Fargo & Co	04/26/2024	10/18/2029		2,940,850	SOFR/3MEUR			11,371	(235,921)		(241,114)		52,839			27,718		100/100
SOFR/Pay:EUR 3MEUR				PLBDOEJDBSF1OLXP3B76																		
Currency Swap/Rec:USD	XS2804516149	D1	Currency	Morgan Stanley	04/26/2024	01/20/2034		2,420,008	SOFR/3MEUR			10,577	(191,863)		(197,394)		43,659			33,823		100/100
SOFR/Pay:EUR 3MEUR				IGJLSJL3JDP3016NU234																		
Currency Swap/Rec:USD	XS2804516085	D1	Currency	Morgan Stanley	04/26/2024	07/20/2033		1,945,856	SOFR/3MEUR			8,469	(154,509)		(154,715)		35,320			26,345		100/100
SOFR/Pay:EUR 3MEUR				IGJLSJL3JDP3016NU234																		
Currency Swap/Rec:USD	XS2420714177	D1	Currency	NI ZHUO CAPITAL	06/27/2024	04/18/2030		5,919,024	SOFR/3MEUR			23,940	(467,593)		(473,948)		107,589			59,514		100/100
SOFR/Pay:EUR 3MEUR				MARKETS LLC																		
Currency Swap/Rec:USD	XS2369837732	D1	Currency	NI ZHUO CAPITAL	06/27/2024	04/15/2029		3,374,280	SOFR/3MEUR			13,781	(288,169)		(283,246)		61,964			29,435		100/100
SOFR/Pay:EUR 3MEUR				MARKETS LLC																		
Currency Swap/Rec:USD	XS2846257130	D1	Currency	Barclays PLC	06/28/2024	01/15/2033		9,790,500	SOFR/3MEUR			41,062	(784,112)		(824,198)		177,571			127,653		100/100
SOFR/Pay:EUR 3MEUR				GSSSEFF7UP517OUK573																		
Currency Swap/Rec:USD	XS2846256751	D1	Currency	Royal Bank of Canada	06/28/2024	07/15/2032		9,181,010	SOFR/3MEUR			38,511	(741,790)		(792,354)		166,626			115,183		100/100
SOFR/Pay:EUR 3MEUR				E57P3UJ9HH1GCT1YBU11																		

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Currency Swap/Rec:USD	XS2848257304	D1	Currency.....	Barclays PLC	06/28/2024	07/15/2033		9,341,100	S0RR/3MEUR			38,876	(748,120)		(822,209)		169,420			126,156		100/100	
Currency Swap/Rec: USD	7.05/Pay:EUR 5.50	D1	Currency.....	Royal Bank of																			
Currency Swap/Rec: USD	XS2848256818	D1	Currency.....	Canada	06/28/2024	07/15/2032		5,453,430	7.05/5.50			14,673	(440,616)		(398,069)		98,974			68,418		100/100	
Currency Swap/Rec: USD	XS2852129100	D1	Currency.....	MI ZUHO CAPITAL																			
Currency Swap/Rec: USD	XS2852129100	D1	Currency.....	MARKETS LLC	07/09/2024	07/20/2032		12,578,000	S0RR/3MEUR			52,750	(890,343)		(942,573)		232,880			162,997		100/100	
Currency Swap/Rec: USD	XS2852129522	D1	Currency.....	Bank of America NA																			
Currency Swap/Rec: USD	XS2852129522	D1	Currency.....	BATYDEB66XWZ03IMB27	07/09/2024	01/20/2033		9,736,200	S0RR/3MEUR			39,866	(665,057)		(701,424)		174,660			127,072		100/100	
Currency Swap/Rec: USD	XS2852129878	D1	Currency.....	Deutsche Bank AG ..	07/09/2024	07/20/2033		16,879,200	S0RR/3MEUR			68,751	(1,149,646)		(1,284,223)		302,744			228,175		100/100	
Currency Swap/Rec: USD	XS2416763461	D1	Currency.....	Societe Generale SA	07/09/2024	10/15/2028		2,987,424	S0RR/3MEUR			11,700	(202,295)		(212,720)		53,562			23,830		100/100	
Currency Swap/Rec: USD	XS2854410300	D1	Currency.....	MI ZUHO CAPITAL	07/09/2024	04/20/2033		18,788,700	S0RR/3MEUR			78,342	(1,147,043)		(1,219,211)		334,765			249,619		100/100	
Currency Swap/Rec: USD	XS2854410565	D1	Currency.....	MARKETS LLC	07/12/2024	10/20/2033		16,342,500	S0RR/3MEUR			68,592	(982,929)		(1,091,861)		291,100			224,697		100/100	
Currency Swap/Rec: USD	XS2854410565	D1	Currency.....	Deutsche Bank AG ..	07/12/2024	10/20/2033																	
Currency Swap/Rec: USD	XS2856623154	D1	Currency.....	Societe Generale SA	07/12/2024	10/20/2033		4,365,600	S0RR/3MEUR			16,803	(258,444)		(271,546)		78,280			43,431		100/100	
Currency Swap/Rec: USD	XS2856623154	D1	Currency.....	02NEB IBXP-4R0T08PU41	07/15/2024	03/15/2030																	
Currency Swap/Rec: USD	XS28569421955	D1	Currency.....	Canadian Imperial	07/15/2024	10/15/2033		10,644,075	S0RR/3MEUR			46,785	(623,954)		(673,435)		189,215			146,215		100/100	
Currency Swap/Rec: USD	XS28569421955	D1	Currency.....	Bank of Comm	07/15/2024	10/15/2033																	
Currency Swap/Rec: USD	XS2857241637	D1	Currency.....	MI ZUHO CAPITAL	07/16/2024	06/15/2032		13,057,200	S0RR/3MEUR			51,511	(811,143)		(841,375)		232,880			162,740		100/100	
Currency Swap/Rec: USD	XS2857241637	D1	Currency.....	MARKETS LLC	07/16/2024	06/15/2032																	
Currency Swap/Rec: USD	XS2857241553	D1	Currency.....	Goldman Sachs Group	07/16/2024	06/15/2032		3,914,280	6.70/5.20			10,764	(246,223)		(195,251)		69,864			48,786		100/100	
Currency Swap/Rec: USD	XS2857241710	D1	Currency.....	Inc/The	07/16/2024	03/15/2033		8,915,860	S0RR/3MEUR			35,838	(590,841)		(582,173)		159,135			117,822		100/100	
Currency Swap/Rec: USD	XS2857241710	D1	Currency.....	Goldman Sachs Group	07/16/2024	03/15/2033																	
Currency Swap/Rec: USD	XS2857241983	D1	Currency.....	Inc/The	07/16/2024	09/15/2033		10,880,000	S0RR/3MEUR			43,461	(676,953)		(748,125)		194,067			148,640		100/100	
Currency Swap/Rec: USD	XS2857241983	D1	Currency.....	Societe Generale SA	07/16/2024	10/17/2032		19,582,200	S0RR/3MEUR			82,970	(1,220,315)		(1,276,833)		349,320			250,849		100/100	
Currency Swap/Rec: USD	XS2858814483	D1	Currency.....	Wellis Fargo & Co ..	07/16/2024	04/17/2033		9,791,100	S0RR/3MEUR			41,719	(610,157)		(646,615)		174,660			130,005		100/100	
Currency Swap/Rec: USD	XS2858814483	D1	Currency.....	Wellis Fargo & Co ..	07/16/2024	04/17/2033																	
Currency Swap/Rec: USD	XS2858814986	D1	Currency.....	Societe Generale SA ..	07/16/2024	10/15/2032		18,017,640	S0RR/3MEUR			77,591	(1,166,901)		(1,228,059)		322,151			230,526		100/100	
Currency Swap/Rec: USD	XS2854985202	D1	Currency.....	02NEB IBXP-4R0T08PU41	07/24/2024	10/15/2032																	
Currency Swap/Rec: USD	XS2854985202	D1	Currency.....	MI ZUHO CAPITAL	07/24/2024	10/15/2032		4,887,000	6.71/5.20			14,041	(313,629)		(247,748)		87,330			62,527		100/100	
Currency Swap/Rec: USD	XS2854985541	D1	Currency.....	MARKETS LLC	07/24/2024	10/15/2032		14,986,800	S0RR/3MEUR			64,086	(961,795)		(1,017,409)		267,812			198,915		100/100	
Currency Swap/Rec: USD	XS2854986275	D1	Currency.....	Bank of America NA	07/24/2024	04/15/2033		15,623,760	S0RR/3MEUR			67,317	(1,012,252)		(1,076,843)		279,456			211,087		100/100	
Currency Swap/Rec: USD	XS2854986515	D1	Currency.....	BATYDEB66XWZ03IMB27	07/24/2024	07/15/2033		30,386,400	S0RR/3MEUR			131,843	(1,971,067)		(1,995,642)		543,387			381,247		100/100	
Currency Swap/Rec: USD	XS2862971616	D1	Currency.....	Deutsche Bank AG ..	07/25/2024	07/15/2032		16,172,460	S0RR/3MEUR			69,678	(1,047,399)		(1,115,744)		289,159			218,416		100/100	
Currency Swap/Rec: USD	XS2862972002	D1	Currency.....	Citibank NA	07/25/2024	07/15/2033																	
Currency Swap/Rec: USD	XS2373315532	D1	Currency.....	Bank of Montreal ..	07/26/2024	06/20/2030		2,826,200	S0RR/3MEUR			11,127	(179,713)		(191,978)		51,000			29,045		100/100	
Currency Swap/Rec: USD	XS2361268140	D1	Currency.....	Wellis Fargo & Co ..	07/26/2024	07/27/2030		2,851,800	S0RR/3MEUR			10,610	(182,081)		(193,880)		51,036			29,657		100/100	
Currency Swap/Rec: USD	XS2866423935	D1	Currency.....	MI ZUHO CAPITAL	07/26/2024	09/15/2032		6,920,320	S0RR/3MEUR			26,966	(476,130)		(496,791)		124,203			87,984		100/100	
Currency Swap/Rec: USD	XS2866423935	D1	Currency.....	MARKETS LLC	07/29/2024	10/15/2032																	
Currency Swap/Rec: USD	XS212473553	D1	Currency.....	Canadian Imperial	07/30/2024	04/20/2029		1,146,072	S0RR/3MEUR			4,828	(79,014)		(82,390)		20,998			10,020		100/100	
Currency Swap/Rec: USD	XS2308746814	D1	Currency.....	Bank of Comm	07/30/2024	10/15/2029		1,113,480	S0RR/3MEUR			4,503	(78,212)		(82,777)		20,092			10,483		100/100	
Currency Swap/Rec: USD	XS2308746814	D1	Currency.....	Societe Generale SA	07/30/2024	01/15/2033																	
Currency Swap/Rec: USD	XS2868167037	D1	Currency.....	02NEB IBXP-4R0T08PU41	07/30/2024	01/15/2033		9,072,000	S0RR/3MEUR			38,803	(635,840)		(646,681)		163,016			118,284		100/100	
Currency Swap/Rec: USD	XS2868167037	D1	Currency.....	Credit Agricole SA ..	07/30/2024	01/15/2033																	
Currency Swap/Rec: USD	XS2868167037	D1	Currency.....	9695007J5K8RTCJ0UHV5	07/30/2024																		

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Currency Swap/Rec:USD	XS266168906	D1	Currency.....	Morgan Stanley	07/30/2024	04/15/2033		11,028,240	SOFR/3MEUR			47,666	(739,852)		(824,289)		197,948			146,374		100/100	
Currency Swap/Rec:USD	XS1796988118	D1	Currency.....	Deutsche Bank AG ...	07/31/2024	10/16/2028		1,887,030	SOFR/3MEUR			7,762	(123,727)		(123,853)		33,701			15,061		100/100	
Currency Swap/Rec:USD	XS252753752	D1	Currency.....	Deutsche Bank AG ...	07/31/2024	10/15/2029		941,346	SOFR/3MEUR			3,953	(61,912)		(62,089)		16,904			8,862		100/100	
Currency Swap/Rec:USD	XS2403120343	D1	Currency.....	Goldman Sachs Group Inc/The	08/07/2024	10/15/2029		2,165,200	SOFR/3MEUR			9,327	(126,116)		(125,488)		38,790			20,572		100/100	
Currency Swap/Rec:USD	XS2411211191	D1	Currency.....	Wells Fargo & Co ...	08/08/2024	05/15/2030		1,362,500	SOFR/3MEUR			5,689	(82,066)		(83,707)		24,234			13,838		100/100	
Currency Swap/Rec:USD	XS241436521	D1	Currency.....	Wells Fargo & Co ...	08/08/2024	04/25/2030		1,389,750	SOFR/3MEUR			5,622	(83,716)		(85,403)		24,725			14,021		100/100	
Currency Swap/Rec:USD	XS259165036	D1	Currency.....	Bank of America NA	08/09/2024	01/15/2029		2,730,250	SOFR/3MEUR			11,398	(159,455)		(157,121)		48,811			22,832		100/100	
Currency Swap/Rec:USD	XS2311368430	D1	Currency.....	Goldman Sachs Group Inc/The	08/09/2024	04/25/2031		1,638,000	SOFR/3MEUR			6,465	(95,755)		(100,123)		29,231			18,443		100/100	
Currency Swap/Rec:USD	XS1661236039	D1	Currency.....	Bank of America NA	08/12/2024	07/15/2028		1,638,600	SOFR/3MEUR			6,668	(95,097)		(92,295)		29,216			12,407		100/100	
Currency Swap/Rec:USD	XS257473044	D1	Currency.....	Morgan Stanley	08/12/2024	10/15/2029		1,091,840	SOFR/3MEUR			4,649	(63,941)		(65,424)		19,463			10,279		100/100	
Currency Swap/Rec:USD	XS2877435114	D1	Currency.....	Societe Generale SA	08/13/2024	07/25/2029		14,238,900	SOFR/3MEUR			57,505	(786,532)		(796,526)		253,217			129,733		100/100	
Currency Swap/Rec:USD	XS2877522701	D1	Currency.....	Bank of Montreal ...	08/13/2024	04/25/2030		8,760,000	SOFR/3MEUR			35,475	(486,671)		(501,976)		155,929			88,377		100/100	
Currency Swap/Rec:USD	XS2865203678	D1	Currency.....	Deutsche Bank AG ...	08/20/2024	04/15/2033		2,995,920	SOFR/3MEUR			13,796	(124,457)		(119,463)		52,398			39,764		100/100	
Currency Swap/Rec:USD	XS2865239635	D1	Currency.....	Morgan Stanley	08/20/2024	10/15/2033		8,323,275	SOFR/3MEUR			38,800	(344,440)		(357,312)		145,550			114,335		100/100	
Currency Swap/Rec:USD	XS2664621757	D1	Currency.....	MARKETS LLC	08/21/2024	04/15/2033		2,834,325	SOFR/3MEUR			12,995	(112,698)		(111,721)		49,487			37,619		100/100	
Currency Swap/Rec:USD	XS2664522052	D1	Currency.....	MARKETS LLC	08/21/2024	10/15/2033		7,202,520	SOFR/3MEUR			33,435	(286,385)		(295,494)		125,755			98,939		100/100	
Currency Swap/Rec:USD	XS2883234519	D1	Currency.....	Canadian Imperial Bank of Comm	08/22/2024	04/15/2033		2,333,730	SOFR/3MEUR			10,791	(93,230)		(95,588)		40,754			30,975		100/100	
Currency Swap/Rec:USD	XS2883234782	D1	Currency.....	Barclays PLC	08/22/2024	07/15/2033		7,010,640	SOFR/3MEUR			32,655	(270,240)		(265,737)		122,262			94,682		100/100	
Currency Swap/Rec:USD	XS2315798343	D1	Currency.....	Citibank NA	08/23/2024	04/15/2029		2,276,115	SOFR/3MEUR			9,989	(93,060)		(88,960)		39,784			19,655		100/100	
4.25%/Pay:EUR 3.00	XS2441240111	D1	Currency.....	Morgan Stanley	08/23/2024	10/25/2029		4,443,600	4.25/3.00			11,755	(179,181)		(147,115)		77,627			41,985		100/100	
Currency Swap/Rec:USD	XS2113704832	D1	Currency.....	Morgan Stanley	08/23/2024	01/15/2029		920,936	SOFR/3MEUR			4,055	(37,135)		(37,158)		16,088			7,701		100/100	
Currency Swap/Rec:USD	XS2092260814	D1	Currency.....	Morgan Stanley	08/28/2024	01/17/2029		555,900	SOFR/3MEUR			2,374	(21,948)		(22,104)		9,703			4,653		100/100	
Currency Swap/Rec:USD	XS2092261465	D1	Currency.....	Morgan Stanley	08/28/2024	04/17/2029		3,082,799	SOFR/3MEUR			12,920	(121,713)		(126,736)		53,811			26,916		100/100	
Currency Swap/Rec:USD	XS2439736110	D1	Currency.....	Canadian Imperial Bank of Comm	09/06/2024	01/20/2031		1,108,800	SOFR/3MEUR			4,827	(47,098)		(48,115)		19,576			12,160		100/100	
Currency Swap/Rec:USD	XS2880781062	D1	Currency.....	BNP Paribas SA	09/10/2024	10/15/2032		8,331,870	SOFR/3MEUR			5,269	(429,262)		(443,001)		114,279			97,694		100/100	
Currency Swap/Rec:USD	XS2880781575	D1	Currency.....	BNP Paribas SA	09/10/2024	04/15/2033		7,560,523	SOFR/3MEUR			33,015	(353,743)		(369,448)		129,540			100,028		100/100	
Currency Swap/Rec:USD	XS2880781732	D1	Currency.....	Morgan Stanley	09/10/2024	10/15/2033		7,281,780	SOFR/3MEUR			32,657	(345,809)		(377,632)		128,084					100/100	
Currency Swap/Rec:USD	XS2887785157	D1	Currency.....	Canadian Imperial Bank of Comm	09/10/2024	10/15/2033		4,686,475	SOFR/3MEUR			21,099	(225,230)		(254,792)		82,478			64,377		100/100	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	XS288786718	D1	Currency.....	Canadian Imperial Bank of Comm	09/10/2024	04/15/2033	.....	4,886,475	SDR/3MEUR	.....	.....	21,015	(225,230)	.....	(241,737)	.....	82,478	.....	.....	62,202	.....	100/100
Currency Swap/Rec:USD	XS2876586723	D1	Currency.....	Bank of America NA	09/12/2024	04/20/2033	.....	7,198,685	SDR/3MEUR	.....	.....	31,370	(341,227)	.....	(343,329)	.....	126,629	.....	.....	95,652	.....	100/100
Currency Swap/Rec:USD	XS2876587028	D1	Currency.....	Morgan Stanley	09/12/2024	10/20/2033	.....	9,437,918	SDR/3MEUR	.....	.....	40,763	(443,277)	.....	(478,230)	.....	165,927	.....	.....	129,764	.....	100/100
Currency Swap/Rec:USD	XS2439756110	D1	Currency.....	Natixis NA	09/13/2024	10/20/2030	.....	4,435,600	SDR/3MEUR	.....	.....	19,021	(188,968)	.....	(195,282)	.....	79,019	.....	.....	47,354	.....	100/100
Currency Swap/Rec:USD	XS2420714508	D1	Currency.....	Bank of Montreal ..	09/13/2024	04/18/2031	.....	7,763,000	SDR/3MEUR	.....	.....	33,458	(328,368)	.....	(345,979)	.....	137,213	.....	.....	87,244	.....	100/100
Currency Swap/Rec:USD	XS2417057016	D1	Currency.....	Morgan Stanley	09/16/2024	04/15/2030	.....	1,080,432	SDR/3MEUR	.....	.....	4,582	(41,748)	.....	(42,473)	.....	18,844	.....	.....	10,863	.....	100/100
Currency Swap/Rec:USD	XS2858814483	D1	Currency.....	BNP Paribas SA	09/19/2024	10/17/2032	.....	2,447,280	SDR/3MEUR	.....	.....	10,844	(96,013)	.....	(97,208)	.....	42,855	.....	.....	31,325	.....	100/100
Currency Swap/Rec:USD	XS2338925773	D1	Currency.....	Deutsche Bank AG ..	09/24/2024	07/25/2029	.....	2,311,550	SDR/3MEUR	.....	.....	9,847	(86,925)	.....	(83,782)	.....	40,676	.....	.....	21,061	.....	100/100
Currency Swap/Rec:USD	XS2657241637	D1	Currency.....	Deutsche Bank AG ..	09/24/2024	09/15/2032	.....	4,456,000	SDR/3MEUR	.....	.....	19,003	(167,101)	.....	(157,801)	.....	77,916	.....	.....	56,653	.....	100/100
Currency Swap/Rec:USD	XS2901462916	D1	Currency.....	Credit Agricole SA ..	09/25/2024	07/15/2033	.....	13,440,000	SDR/3MEUR	.....	.....	63,023	(428,343)	.....	(397,576)	.....	222,880	.....	.....	181,513	.....	100/100
Currency Swap/Rec:USD	XS2901463211	D1	Currency.....	Credit Agricole SA ..	09/25/2024	10/15/2033	.....	1,680,000	SDR/3MEUR	.....	.....	7,986	(53,543)	.....	(51,169)	.....	29,110	.....	.....	23,078	.....	100/100
Currency Swap/Rec:USD	XS2901462759	D1	Currency.....	Canadian Imperial Bank of Comm	09/25/2024	01/15/2033	.....	12,871,950	SDR/3MEUR	.....	.....	59,402	(418,546)	.....	(421,964)	.....	223,177	.....	.....	167,830	.....	100/100
Currency Swap/Rec:USD	XS2901462247	D1	Currency.....	Wells Fargo & Co ..	09/25/2024	07/15/2032	.....	27,422,850	SDR/3MEUR	.....	.....	125,374	(891,884)	.....	(887,041)	.....	475,464	.....	.....	344,042	.....	100/100
Currency Swap/Rec:USD	XS2861759465	D1	Currency.....	BNP Paribas SA	09/27/2024	07/15/2029	.....	2,236,800	SDR/3MEUR	.....	.....	9,856	(74,928)	.....	(75,245)	.....	39,212	.....	.....	20,286	.....	100/100
Currency Swap/Rec:USD	XS2904847741	D1	Currency.....	Bank of Montreal ..	09/27/2024	10/15/2033	.....	2,576,990	SDR/3MEUR	.....	.....	11,905	(86,888)	.....	(87,406)	.....	44,732	.....	.....	35,399	.....	100/100
Currency Swap/Rec:USD	XS2373314942	D1	Currency.....	Royal Bank of Canada	09/27/2024	06/20/2029	.....	895,280	SDR/3MEUR	.....	.....	3,829	(29,300)	.....	(30,347)	.....	15,561	.....	.....	8,038	.....	100/100
Currency Swap/Rec:USD	XS2444281856	D1	Currency.....	BNP Paribas SA	09/27/2024	07/25/2030	.....	1,789,440	SDR/3MEUR	.....	.....	7,643	(59,936)	.....	(59,596)	.....	31,332	.....	.....	18,598	.....	100/100
Currency Swap/Rec:USD	XS2905440090	D1	Currency.....	Deutsche Bank AG ..	09/30/2024	10/15/2032	.....	6,368,040	6.64/5.25	.....	.....	18,890	(219,423)	.....	(148,365)	.....	110,618	.....	.....	81,476	.....	100/100
Currency Swap/Rec:USD	XS2405874756	D1	Currency.....	BNP Paribas SA	10/03/2024	04/24/2031	.....	1,103,200	SDR/3MEUR	.....	.....	4,470	(53,003)	.....	(56,678)	.....	19,741	.....	.....	12,418	.....	100/100
Currency Swap/Rec:USD	XS2886634056	D1	Currency.....	Royal Bank of Canada	01/27/2025	10/26/2033	.....	6,749,463	SDR/3MEUR	.....	.....	23,516	(675,880)	.....	(793,204)	.....	124,688	.....	.....	92,901	.....	100/100
Currency Swap/Rec:USD	6.63/Pay:EUR 4.70	D1	Currency.....	Goldman Sachs Group Inc/The	01/27/2025	04/26/2033	.....	3,120,419	6.63/4.70	.....	.....	10,485	(310,840)	.....	(191,569)	.....	57,618	.....	.....	41,505	.....	100/100
Currency Swap/Rec:USD	XS2886638835	D1	Currency.....	Citibank NA	01/27/2025	01/26/2034	.....	5,245,000	SDR/3MEUR	.....	.....	17,383	(533,476)	.....	(633,195)	.....	97,033	.....	.....	73,384	.....	100/100
Currency Swap/Rec:USD	XS2886634213	D1	Currency.....	Deutsche Bank AG ..	02/03/2025	04/25/2033	.....	2,461,920	6.69/4.60	.....	.....	8,560	(311,749)	.....	(199,212)	.....	46,576	.....	.....	32,740	.....	100/100
Currency Swap/Rec:USD	XS2886590761	D1	Currency.....	BNP Paribas SA	02/05/2025	04/15/2033	.....	9,753,920	SDR/3MEUR	.....	.....	35,841	(1,051,831)	.....	(1,184,436)	.....	181,452	.....	.....	129,461	.....	100/100
Currency Swap/Rec:USD	XS2886590928	D1	Currency.....	.....	02/05/2025	10/15/2033	.....	8,023,400	SDR/3MEUR	.....	.....	29,380	(875,454)	.....	(984,517)	.....	149,431	.....	.....	110,216	.....	100/100
Currency Swap/Rec:USD	XS2991887956	D1	Currency.....	Bank of America NA ..	02/19/2025	04/15/2033	.....	3,595,245	SDR/3MEUR	.....	.....	13,114	(391,904)	.....	(433,531)	.....	86,953	.....	.....	47,719	.....	100/100
Currency Swap/Rec:USD	XS2991888178	D1	Currency.....	Morgan Stanley	02/13/2025	10/15/2033	.....	8,008,000	SDR/3MEUR	.....	.....	28,409	(890,854)	.....	(1,000,213)	.....	149,431	.....	.....	110,004	.....	100/100
Currency Swap/Rec:USD	XS2880878123	D1	Currency.....	Deutsche Bank AG ..	02/18/2025	01/20/2034		6,995,470	SDR/3MEUR			24,672	(747,688)		(679,162)		130,025			97,772		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	XS298087661	D1	Currency.....	Canadian Imperial	02/18/2025	01/20/2033		10,104,183	50RR/3MEUR			36,346	(1,071,390)		(1,21,562)		187,663			131,975		100/100
50RR/Pay:EUR 3MEUR ...				Bank of Comm																		
Currency Swap/Rec:USD	XS298087828	D1	Currency.....	Goldman Sachs Group	02/18/2025	07/20/2033		5,483,625	50RR/3MEUR			19,618	(583,775)		(663,322)		101,885			74,128		100/100
50RR/Pay:EUR 3MEUR ...				Inc/The																		
Currency Swap/Rec:USD	XS298337635	D1	Currency.....	Credit Agricole SA	02/18/2025	07/15/2033		14,186,399	50RR/3MEUR			51,633	(1,510,254)		(1,700,202)		263,581			191,594		100/100
50RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS298337657	D1	Currency.....	Barclays PLC	02/18/2025	01/15/2034		6,927,124	50RR/3MEUR			25,172	(737,447)		(842,974)		128,705			96,732		100/100
50RR/Pay:EUR 3MEUR ...				Societe Generale SA																		
Currency Swap/Rec:USD	XS298668746	D1	Currency.....		02/21/2025	07/15/2033		9,217,120	50RR/3MEUR			33,272	(932,998)		(1,107,744)		170,779			124,481		100/100
50RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2986969041	D1	Currency.....	Citibank NA	02/21/2025	01/15/2034		5,237,500	50RR/3MEUR			18,360	(540,976)		(645,994)		97,033			73,138		100/100
50RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS3006148178	D1	Currency.....	Morgan Stanley	02/28/2025	01/15/2034		7,256,930	50RR/3MEUR			24,918	(804,045)		(990,683)		135,362			101,338		100/100
50RR/Pay:EUR 3MEUR ...				NI ZHUO CAPITAL																		
Currency Swap/Rec:USD	XS3006147873	D1	Currency.....	MARKETS LLC	02/28/2025	07/15/2033		9,369,000	50RR/3MEUR			32,456	(1,032,257)		(1,195,894)		174,660			126,533		100/100
50RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS3006391430	D1	Currency.....	Barclays PLC	02/28/2025	10/25/2033		6,437,985	50RR/3MEUR			21,435	(713,447)		(819,185)		120,089			88,598		100/100
50RR/Pay:EUR 3MEUR ...				Goldman Sachs Group																		
Currency Swap/Rec:USD	XS3006391604	D1	Currency.....	Inc/The	02/28/2025	01/25/2034		7,573,275	50RR/3MEUR			24,492	(834,408)		(996,345)		141,184			105,941		100/100
50RR/Pay:EUR 3MEUR ...				Canadian Imperial																		
Currency Swap/Rec:USD	XS3019738044	D1	Currency.....	Bank of Comm	03/10/2025	01/15/2034		4,334,000	50RR/3MEUR			16,638	(288,781)		(365,622)		77,627			60,321		100/100
50RR/Pay:EUR 3MEUR ...				Royal Bank of																		
Currency Swap/Rec:USD	XS3004566009	D1	Currency.....	Canada	03/26/2025	01/15/2033		12,924,000	50RR/3MEUR			51,071	(944,343)		(1,089,043)		232,880			168,508		100/100
50RR/Pay:EUR 3MEUR ...				Canadian Imperial																		
Currency Swap/Rec:USD	XS3004566284	D1	Currency.....	Bank of Comm	03/28/2025	04/15/2033		9,061,080	50RR/3MEUR			35,987	(646,760)		(754,415)		163,016			120,265		100/100
50RR/Pay:EUR 3MEUR ...				Societe Generale SA																		
Currency Swap/Rec:USD	XS3043418402	D1	Currency.....	Citibank NA	04/03/2025	07/15/2033		1,846,985	50RR/3MEUR			8,011	(77,248)		(88,905)		32,312			24,944		100/100
50RR/Pay:EUR 3MEUR ...																						
5.83/Pay:EUR 4.25	84XY189	D1	Currency.....		04/08/2025	05/28/2030		19,075,000	5.83/4.25			60,283	(1,148,305)		(918,715)		337,893			194,566		100/100
Currency Swap/Rec:USD																						
Currency Swap/Rec:USD	BSH7688	D1	Currency.....	Citibank NA	04/08/2025	10/14/2032		19,075,000	6.01/4.50			58,601	(1,119,961)		(824,520)		326,817			244,004		100/100
6.01/Pay:EUR 4.50																						
Currency Swap/Rec:USD	BM18142	D1	Currency.....	Bank of America NA	04/09/2025	09/12/2030		7,733,900	8.10/6.38			26,316	(340,936)		(225,687)		138,745			81,628		100/100
8.10/Pay:EUR 6.38																						
Currency Swap/Rec:USD	BPSW161	D1	Currency.....	Bank of Montreal	04/09/2025	07/16/2033		4,634,700	8.09/6.38			15,925	(225,863)		(124,656)		84,779			62,605		100/100
8.09/Pay:EUR 6.38				NI ZHUO CAPITAL																		
Currency Swap/Rec:USD	BJK0P40	D1	Currency.....	MARKETS LLC	04/09/2025	03/24/2031		8,174,706	5.42/5.63			(10,091)	(274,058)		(180,558)		140,939			91,246		100/100
5.42/Pay:GBP 5.63				Bank of America NA																		
Currency Swap/Rec:USD	XS2366820301	D1	Currency.....		04/10/2025	04/21/2030		638,875	50RR/3MEUR			3,657	(27,230)		(27,063)		13,981			8,452		100/100
50RR/Pay:EUR 3MEUR ...				NI ZHUO CAPITAL																		
Currency Swap/Rec:USD	XS3036672700	D1	Currency.....	MARKETS LLC	04/10/2025	07/15/2033		17,507,700	50RR/3MEUR			75,628	(694,500)		(756,816)		305,655			236,449		100/100
50RR/Pay:EUR 3MEUR ...				NI ZHUO CAPITAL																		
Currency Swap/Rec:USD	XS3036675711	D1	Currency.....	MARKETS LLC	04/10/2025	07/15/2033		17,507,700	50RR/3MEUR			75,628	(694,500)		(756,816)		305,655			236,449		100/100
50RR/Pay:EUR 3MEUR ...				NI ZHUO CAPITAL																		
Currency Swap/Rec:USD	XS3036677923	D1	Currency.....	MARKETS LLC	04/10/2025	07/15/2033		14,006,160	50RR/3MEUR			60,502	(555,600)		(605,453)		244,524			189,160		100/100
50RR/Pay:EUR 3MEUR ...				Societe Generale SA																		
Currency Swap/Rec:USD	XS3036672965	D1	Currency.....		04/10/2025	04/15/2034		9,986,400	50RR/3MEUR			44,537	(414,857)		(468,840)		174,660			141,640		100/100
50RR/Pay:EUR 3MEUR ...				Societe Generale SA																		
Currency Swap/Rec:USD	XS3036675984	D1	Currency.....	02NBE81B/P40T08P41	04/10/2025	04/15/2034		9,986,400	50RR/3MEUR			44,537	(414,857)		(468,840)		174,660			141,640		100/100
50RR/Pay:EUR 3MEUR ...				Societe Generale SA																		
Currency Swap/Rec:USD	XS3036678145	D1	Currency.....	02NBE81B/P40T08P41	04/10/2025	04/15/2034		7,989,120	50RR/3MEUR			35,630	(331,886)		(375,072)		139,728			113,312		100/100
50RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS3037637322	D1	Currency.....	Deutsche Bank AG	04/10/2025	01/15/2034		11,670,750	50RR/3MEUR			51,596	(464,050)		(498,837)		203,770			162,973		100/100
50RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS3037636787	D1	Currency.....	Deutsche Bank AG	04/10/2025	01/15/2034		11,670,750	50RR/3MEUR			51,596	(464,050)		(498,837)		203,770			162,973		100/100
50RR/Pay:EUR 3MEUR ...																						

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	XS337638304	D1	Currency.....	Deutsche Bank AG .. 7LTWFZ1ONS8D621K66	04/10/2025	01/15/2034	.....	9,336,600	50RR/3MEUR	.....	.....	.....41,278	(371,240)	.....	(396,069)	.....	183,016	.....	.....	130,379	.....	100/100
50RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2395174639	D1	Currency.....	Morgan Stanley IGJSLL3JDP30 6NUZ34	04/25/2025	07/15/2031	.....	710,450	50RR/3MEUR	.....	.....	3,324	(11,860)	.....	(11,640)	.....	12,129	.....	.....	8,173	.....	100/100
50RR/Pay:EUR 3MEUR ...				Credit Agricole SA																		
Currency Swap/Rec:USD	XS2054655421	D1	Currency.....	 969500TJBKRTCJQIWXH05	05/02/2025	01/15/2033	.....	1,942,750	6.75/5.10	.....	.....	7,153	(35,255)	.....	23,294	.....	31,536	.....	.....	24,027	.....	100/100
6.75/Pay, EUR 5.10				Societe Generale SA																		
Currency Swap/Rec:USD	XS3054655777	D1	Currency.....	 02NEB1BXP4R0TD8PU41	05/02/2025	07/15/2033	.....	5,599,875	50RR/3MEUR	.....	.....	27,358	(113,482)	.....	(116,458)	.....	95,772	.....	.....	75,494	.....	100/100
50RR/Pay:EUR 3MEUR ...				Morgan Stanley IGJSLL3JDP30 6NUZ34																		
Currency Swap/Rec:USD	XS3054655934	D1	Currency.....	 01ZHO,CBPTAL	05/02/2025	01/15/2034	.....	1,697,049	50RR/3MEUR	.....	.....	8,654	(30,715)	.....	(23,623)	.....	29,013	.....	.....	23,698	.....	100/100
50RR/Pay:EUR 3MEUR ...				MARKETS LLC	05/07/2025	07/21/2033	.....	3,406,800	50RR/3MEUR	.....	.....	15,777	(60,286)	.....	(56,584)	.....	58,220	.....	.....	46,062	.....	100/100
Currency Swap/Rec:USD	XS3067928492	D1	Currency.....	 Societe Generale SA	05/07/2025	01/21/2034	.....	2,839,250	50RR/3MEUR	.....	.....	13,741	(49,988)	.....	(44,594)	.....	48,517	.....	.....	39,690	.....	100/100
50RR/Pay:EUR 3MEUR ...				 02NEB1BXP4R0TD8PU41																		
Currency Swap/Rec:USD	XS3067928658	D1	Currency.....	 BNP Paribas SA	05/07/2025	04/21/2033	.....	5,109,750	50RR/3MEUR	.....	.....	23,553	(90,879)	.....	(91,440)	.....	87,330	.....	.....	67,989	.....	100/100
50RR/Pay:EUR 3MEUR ...				 ROMUISPPIBMPR0K5P93																		
Currency Swap/Rec:USD	XS3046362540	D1	Currency.....	Deutsche Bank AG .. 7LTWFZ1ONS8D621K66	05/13/2025	01/15/2034	.....	6,946,624	50RR/3MEUR	.....	.....	31,892	(288,914)	.....	(291,658)	.....	121,098	.....	.....	96,946	.....	100/100
50RR/Pay:EUR 3MEUR ...				 7LTWFZ1ONS8D621K66																		
Currency Swap/Rec:USD	XS2986683186	D1	Currency.....	 Natixis NA	05/16/2025	07/15/2033	.....	2,350,740	50RR/3MEUR	.....	.....	10,547	(76,220)	.....	(86,402)	.....	40,754	.....	.....	31,748	.....	100/100
50RR/Pay:EUR 3MEUR ...				Royal Bank of Canada	05/22/2025	04/15/2034	.....	4,740,540	50RR/3MEUR	.....	.....	22,782	(113,380)	.....	(113,862)	.....	81,508	.....	.....	67,236	.....	100/100
Currency Swap/Rec:USD	XS3076233136	D1	Currency.....	 ES71P3U8HI6C71XBU11																		
6.47/Pay, EUR 4.70				Morgan Stanley IGJSLL3JDP30 6NUZ34	05/23/2025	07/15/2033	.....	3,055,860	6.47/4.70	.....	.....	12,759	(64,517)	.....	52,882	.....	52,398	.....	.....	41,271	.....	100/100
Currency Swap/Rec:USD	XS3076935421	D1	Currency.....	 7LTWFZ1ONS8D621K66																		
50RR/Pay:EUR 3MEUR ...				 IGJSLL3JDP30 6NUZ34	05/23/2025	10/15/2033	.....	1,188,390	50RR/3MEUR	.....	.....	5,613	(25,090)	.....	(23,355)	.....	20,377	.....	.....	16,325	.....	100/100
Currency Swap/Rec:USD	XS3076935948	D1	Currency.....	 7LTWFZ1ONS8D621K66																		
50RR/Pay:EUR 3MEUR ...				Goldman Sachs Group Inc/The	05/23/2025	04/15/2034	.....	2,033,376	50RR/3MEUR	.....	.....	10,165	(41,097)	.....	(31,386)	.....	34,835	.....	.....	28,940	.....	100/100
Currency Swap/Rec:USD	XS3076936594	D1	Currency.....	 K03XUN706T14HAYLU02																		
50RR/Pay:EUR 3MEUR ...				 KX11K48MP04/26CU1Z63	05/30/2025	10/15/2033	.....	1,018,800	50RR/3MEUR	.....	.....	4,751	(21,326)	.....	(23,465)	.....	17,466	.....	.....	13,995	.....	100/100
Currency Swap/Rec:USD	XS3079940386	D1	Currency.....	 Natixis NA																		
50RR/Pay:EUR 3MEUR ...				 KX11K48MP04/26CU1Z63	05/30/2025	04/15/2034	.....	1,866,810	50RR/3MEUR	.....	.....	8,942	(40,087)	.....	(42,842)	.....	32,021	.....	.....	26,477	.....	100/100
Currency Swap/Rec:USD	XS3079940626	D1	Currency.....	 Credit Agricole SA																		
6.33/Pay, EUR 4.60				 969500TJBKRTCJQIWXH05	06/02/2025	07/15/2033	.....	2,568,150	6.33/4.60	.....	.....	10,662	(32,164)	.....	71,383	.....	43,665	.....	.....	34,684	.....	100/100
Currency Swap/Rec:USD	XS3086801852	D1	Currency.....	 IGJSLL3JDP30 6NUZ34																		
50RR/Pay:EUR 3MEUR ...				Morgan Stanley	06/02/2025	07/15/2033	.....	3,670,702	50RR/3MEUR	.....	.....	17,443	(47,105)	.....	(42,116)	.....	65,789	.....	.....	52,276	.....	100/100
Currency Swap/Rec:USD	XS3086801936	D1	Currency.....	 969500TJBKRTCJQIWXH05																		
50RR/Pay:EUR 3MEUR ...				Deutsche Bank AG .. 7LTWFZ1ONS8D621K66	06/02/2025	10/15/2033	.....	7,598,576	50RR/3MEUR	.....	.....	36,210	(105,063)	.....	(80,156)	.....	135,070	.....	.....	109,050	.....	100/100
Currency Swap/Rec:USD	XS3086802074	D1	Currency.....	 7LTWFZ1ONS8D621K66																		
50RR/Pay:EUR 3MEUR ...				 ROMUISPPIBMPR0K5P93	06/02/2025	04/15/2034	.....	5,023,920	50RR/3MEUR	.....	.....	23,736	(61,139)	.....	(45,153)	.....	85,389	.....	.....	71,255	.....	100/100
Currency Swap/Rec:USD	XS3086802660	D1	Currency.....	 BNP Paribas SA																		
50RR/Pay:EUR 3MEUR ...				 Societe Generale SA	06/06/2025	10/15/2033	.....	9,723,060	50RR/3MEUR	.....	.....	50,531	(158,135)	.....	(145,107)	.....	165,927	.....	.....	133,563	.....	100/100
Currency Swap/Rec:USD	XS3076314312	D1	Currency.....	 02NEB1BXP4R0TD8PU41																		
50RR/Pay:EUR 3MEUR ...				Canadian Imperial Bank of Comm	07/21/2025	10/15/2033	.....	3,157,650	50RR/3MEUR	.....	.....	15,765	37,273	.....	48,971	.....	52,398	.....	.....	43,376	.....	100/100
Currency Swap/Rec:USD	XS3124351795	D1	Currency.....	 21G119DL770XHC3ZE78																		
50RR/Pay:EUR 3MEUR ...				Barclays PLC	07/22/2025	04/25/2033	.....	876,975	50RR/3MEUR	.....	.....	4,137	10,204	.....	14,768	.....	14,555	.....	.....	11,662	.....	100/100
Currency Swap/Rec:USD	XS3117287840	D1	Currency.....	 655SEF71AP5170UG573																		
50RR/Pay:EUR 3MEUR ...				 969500TJBKRTCJQIWXH05	07/22/2025	10/25/2033	.....	3,506,969	50RR/3MEUR	.....	.....	16,580	38,727	.....	60,434	.....	58,239	.....	.....	48,262	.....	100/100
Currency Swap/Rec:USD	XS3117288061	D1	Currency.....	 CitiBank NA																		
50RR/Pay:EUR 3MEUR ...				 E570Z0Z1FF321NEFA76	07/30/2025	10/15/2033	.....	6,020,175	50RR/3MEUR	.....	.....	30,327	(47,225)	.....	(23,305)	.....	101,885	.....	.....	82,098	.....	100/100
Currency Swap/Rec:USD	XS3132972509	D1	Currency.....	 Canadian Imperial Bank of Comm	07/30/2025	04/15/2034	.....	4,335,660	50RR/3MEUR	.....	.....	22,299	(32,868)	.....	(28,436)	.....	73,357	.....	.....	61,494	.....	100/100
Currency Swap/Rec:USD	XS3132972764	D1	Currency.....	 21G119DL770XHC3ZE78																		
50RR/Pay:EUR 3MEUR ...				 KX11K48MP04/26CU1Z63	07/31/2025	10/15/2034	.....	4,963,350	50RR/3MEUR	.....	.....	23,819	(63,924)	.....	(66,288)	.....	84,419	.....	.....	72,556	.....	100/100
Currency Swap/Rec:USD	XS3133400823	D1	Currency.....	 Natixis NA																		
6.46/Pay, EUR 5.00				 BNP Paribas SA	08/01/2025	07/15/2033		4,885,040	6.46/5.00			17,010	4,474		102,917		78,597			63,274		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	XS314125336	D1	Currency	Royal Bank of Canada	08/07/2025	07/26/2033		3,886,910	SOFR/3MEUR			18,985	23,116		30,811		84,042			51,926		100/100
SOFR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	XS314125363	D1	Currency	Canadian Imperial Bank of Comm	08/07/2025	01/26/2034		2,090,160	SOFR/3MEUR			10,458	9,909		15,160		34,932			29,244		100/100
SOFR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	XS3048771896	D1	Currency	Deutsche Bank AG	08/11/2025	07/15/2033		4,291,743	SOFR/3MEUR			19,976	21,448		40,241		71,708			57,962		100/100
SOFR/Pay:EUR 3MEUR				Societe Generale SA																		
Currency Swap/Rec:USD	BPQPL59	D1	Currency	02NEB1BXP4R0TD8PU41	09/08/2025	09/02/2035		3,171,960	5.16/3.88	4		10,011	51,833		95,677		52,636			48,703		100/100
5.16/Pay:EUR 3.88																						
Currency Swap/Rec:USD	983055C42	D1	Currency	Royal Bank of Canada	09/16/2025	04/15/2045		11,822,000	5.49/4.20			39,312	284,774		350,684		193,867			258,026		100/100
5.49/Pay:EUR 4.20																						
Currency Swap/Rec:USD	XS317092775	D1	Currency	Deutsche Bank AG	09/17/2025	10/15/2033		9,800,930	SOFR/3MEUR			(47,000)	239,798		291,454		157,194			131,886		100/100
SOFR/Pay:EUR 3MEUR				Royal Bank of Canada	09/24/2025	04/28/2034		18,780,800	5.77/4.50			58,757	289,676		443,716		310,507			266,962		100/100
5.77/Pay:EUR 4.50																						
Currency Swap/Rec:USD	XS3134523011	D1	Currency	ES71P3U8HI 6C71XB11	09/24/2025	07/15/2035		16,381,400	5.60/4.34			68,504	201,666		338,659		301,705			249,728		100/100
5.60/Pay:EUR 4.34				Bank of Montreal	09/25/2025	01/15/2034		5,434,688	SOFR/3MEUR			26,646	60,705		73,771		90,241			75,891		100/100
Currency Swap/Rec:USD	XS3183183873	D1	Currency	Morgan Stanley	09/25/2025	04/15/2034		3,360,960	SOFR/3MEUR			16,709	32,558		49,223		55,881			47,669		100/100
SOFR/Pay:EUR 3MEUR				Barclays PLC	09/25/2025	11/06/2031		49,266,000	7.10/5.88			159,948	726,799		1,067,832		815,080			583,208		100/100
7.10/Pay:EUR 5.88				Barclays PLC	10/02/2025	11/15/2033		1,690,128	SOFR/3MEUR			8,169	26,307		34,451		28,255			23,347		100/100
Currency Swap/Rec:USD	XS266892719	D1	Currency	Credit Agricole SA	10/09/2025	01/15/2034		15,290,880	SOFR/3MEUR			72,850	35,702		46,476		256,168			213,526		100/100
SOFR/Pay:EUR 3MEUR				Royal Bank of Canada	10/21/2025	10/15/2033		696,780	SOFR/3MEUR			3,202	3,363		6,930		11,644			9,572		100/100
7.10/Pay:EUR 5.88				Bank of America NA	10/21/2025	01/15/2034		12,622,613	SOFR/3MEUR			60,035	54,426		67,366		211,048			176,265		100/100
Currency Swap/Rec:USD	XS3194975101	D1	Currency	Navitis NA	10/28/2025	07/19/2035		4,186,800	SOFR/3MEUR			19,671	26,297		30,217		69,864			63,864		100/100
SOFR/Pay:EUR 3MEUR				SIBC Capital Markets Inc	10/28/2025	04/19/2035		13,766,736	SOFR/3MEUR			63,946	85,304		146,456		229,775			207,180		100/100
Currency Swap/Rec:USD	XS207395625	D1	Currency	Barclays PLC	11/12/2025	01/15/2034		22,197,120	SOFR/3MEUR			107,214	718,017		64,488		372,608			309,966		100/100
SOFR/Pay:EUR 3MEUR				Bank of America NA	12/09/2025	01/15/2034		12,525,164	SOFR/3MEUR			61,102	82,949		125,958		208,932			174,304		100/100
Currency Swap/Rec:USD	XS237160582	D1	Currency	B4TDEB66XWZ031MB27	12/22/2025	12/31/2050		79,448,522	6.57/6.80			(48,280)	1,243,980		3,600,392		1,436,561			1,977,050		100/100
6.57/Pay:GBP 6.80				Morgan Stanley	01/07/2026	01/13/2038		36,846,810	6.03/6.20			(13,971)	718,017		1,851,245		718,017			576,583		100/100
Currency Swap/Rec:USD	G6924149	D1	Currency	MARKETS LLC	01/07/2026	03/17/2038		8,404,920	6.15/6.31			(545)	157,506		454,203		157,506			146,951		100/100
6.15/Pay:GBP 6.31				Morgan Stanley	01/07/2026	01/13/2038		33,978,680	6.15/6.31			(11,559)	630,025		1,807,576		630,025			583,552		100/100
Currency Swap/Rec:USD	G6924145	D1	Currency	Societe Generale SA	01/07/2026	12/31/2050		79,598,211	6.67/6.80			(20,903)	1,394,669		4,681,159		1,394,669			1,980,800		100/100
6.67/Pay:GBP 6.80												(20,081)	1,205,569		4,923,270		1,205,569			1,976,094		100/100
Currency Swap/Rec:USD	G6924142	D1	Currency	Citibank NA	01/08/2026	12/31/2050		79,410,111	6.67/6.80			4,616	9,805		10,071		9,805			10,972		100/100
6.15/Pay:GBP 6.31				Bank of Montreal	01/08/2026	04/15/2031		1,465,500	SOFR/3MEUR			1,148	2,676		2,831		2,676			3,274		100/100
Currency Swap/Rec:USD	XS2315799077	D1	Currency	SIBC Capital Markets Inc	01/08/2026	01/15/2029		281,600	SOFR/3MEUR			2,902	5,253		5,209		5,253			6,819		100/100
6.67/Pay:GBP 6.80				TRUST AND BANK I	01/09/2026	01/18/2029		814,240	SOFR/3MEUR													
Currency Swap/Rec:USD	XS2402444116	D1	Currency	JBONEP24G5V4PZ85387																		
SOFR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	XS2303960563	D1	Currency																			
SOFR/Pay:EUR 3MEUR																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Currency Swap/Rec:USD	XS2346330494	D1	Currency.....	MI ZHUO CAPITAL	10/05/2023	04/19/2030		2,208,780	SOFR/3MEUR			9,097	(208,080)		(215,791)		37,466			22,239		100/100	
SOFR/Pay:EUR 3MEUR ...				MARKETS LLC	10/05/2023	04/19/2030																	
Currency Swap/Rec:USD	XS2378719854	D1	Currency.....	Deutsche Bank AG	10/05/2023	05/20/2030		3,157,800	SOFR/3MEUR			13,203	(299,705)		(305,092)		54,977			32,125		100/100	
SOFR/Pay:EUR 3MEUR ...				Credit Agricole SA																			
Currency Swap/Rec:USD	XS2305241064	D1	Currency.....		10/11/2023	10/24/2027		956,790	SOFR/3MEUR			4,033	(83,336)		(78,450)		17,466			5,989		100/100	
SOFR/Pay:EUR 3MEUR ...				969500TJ5KRTCJQJHX05																			
Currency Swap/Rec:USD	XS2305364922	D1	Currency.....	Bank of Montreal	10/16/2023	07/15/2027		1,699,360	SOFR/3MEUR			8,289	(178,644)		(177,453)		33,785			10,788		100/100	
SOFR/Pay:EUR 3MEUR ...				54930047G3M9NVE075																			
Currency Swap/Rec:USD	61339447	D1	Currency.....	Bank of America NA	10/16/2023	07/13/2027		54,720,000	SOFR/3NNA			(73,690)	(4,815,769)		(4,837,534)		1,065,438			310,139		100/100	
SOFR/Pay:GBP 3NNA ...				Societe Generale SA																			
Currency Swap/Rec:USD	L9619AA9	D1	Currency.....	02NBE81BP4R0TD8PU41	10/19/2023	11/15/2033		44,381,400	7.05/5.22			145,385	(4,157,801)		(2,740,770)		815,080			1,166,787		100/100	
7.05/Pay:EUR 5.22 ...																							
Currency Swap/Rec:USD	XS2304370419	D1	Currency.....	Barclays PLC	12/07/2023	10/15/2027		539,650	SOFR/3MEUR			2,406	(37,654)		(36,240)		9,375			3,351		100/100	
SOFR/Pay:EUR 3MEUR ...				Credit Agricole SA																			
Currency Swap/Rec:USD	XS2346330148	D1	Currency.....		01/22/2024	01/19/2029		4,359,400	SOFR/3MEUR			18,922	(282,173)		(247,565)		76,346			36,518		100/100	
SOFR/Pay:EUR 3MEUR ...				Societe Generale SA																			
Currency Swap/Rec:USD	XS2441621773	D1	Currency.....		01/22/2024	01/15/2030		11,105,760	SOFR/3MEUR			49,527	(677,327)		(663,642)		195,234			108,207		100/100	
SOFR/Pay:EUR 3MEUR ...				02NBE81BP4R0TD8PU41																			
Currency Swap/Rec:USD	XS2366712672	D1	Currency.....	Wells Fargo & Co	01/29/2024	01/15/2029		5,837,940	SOFR/3MEUR			25,599	(400,156)		(393,427)		103,466			48,820		100/100	
SOFR/Pay:EUR 3MEUR ...				PBLDDEJDBSFIOLXP3876																			
Currency Swap/Rec:USD	XS2766727890	D1	Currency.....	Morgan Stanley	02/15/2024	02/21/2031		17,330,040	SOFR/3MEUR			74,619	(1,276,654)		(1,271,296)		312,447			191,782		100/100	
SOFR/Pay:EUR 3MEUR ...				13SJLJLJDP3016NUZ34																			
Currency Swap/Rec:USD	XS2766728495	D1	Currency.....	Morgan Chase & Co	02/15/2024	08/21/2031		18,764,160	SOFR/3MEUR			80,547	(1,344,938)		(1,383,586)		337,676			217,909		100/100	
SOFR/Pay:EUR 3MEUR ...				815Z1ZKVSZ11NHU748																			
Currency Swap/Rec:USD	XS2766727544	D1	Currency.....	Deutsche Bank AG	02/15/2024	05/21/2030		23,370,900	SOFR/3MEUR			100,290	(1,707,687)		(1,654,293)		421,125			237,835		100/100	
SOFR/Pay:EUR 3MEUR ...				7LWTFZ11NSX80621K86																			
Currency Swap/Rec:USD	XS2766727627	D1	Currency.....	Barclays PLC	02/15/2024	05/21/2030		6,882,560	7.29/5.50			23,097	(513,890)		(407,432)		124,203			70,041		100/100	
7.29/Pay:EUR 5.50 ...																							
Currency Swap/Rec:USD	XS2809807493	D1	Currency.....	Citibank NA	04/26/2024	07/15/2032		7,497,000	SOFR/3MEUR			33,087	(592,867)		(570,936)		135,847			94,056		100/100	
SOFR/Pay:EUR 3MEUR ...				E5703Z1ZFF321NEFA76																			
Currency Swap/Rec:USD	XS2809809275	D1	Currency.....	Deutsche Bank AG	04/26/2024	07/15/2033		4,266,800	SOFR/3MEUR			19,193	(335,981)		(339,823)		77,627			57,885		100/100	
SOFR/Pay:EUR 3MEUR ...				7LWTFZ11NSX80621K86																			
Currency Swap/Rec:USD	XS2809808202	D1	Currency.....	Barclays PLC	04/26/2024	01/15/2033		3,750,250	SOFR/3MEUR			16,668	(294,683)		(288,794)		67,923			48,897		100/100	
SOFR/Pay:EUR 3MEUR ...				65GSEF7UP517QJX573																			
Currency Swap/Rec:USD	XS2808282201	D1	Currency.....	Morgan Chase & Co	05/22/2024	05/28/2029		63,680,000	6.41/6.17			(26,427)	(2,489,951)		(1,139,357)		1,215,494			566,147		100/100	
6.41/Pay:GBP 6.17 ...																							
Currency Swap/Rec:USD	XS2854410136	D1	Currency.....	Societe Generale SA	07/12/2024	10/20/2032		36,767,250	SOFR/3MEUR			155,078	(2,237,465)		(2,354,957)		654,975			470,909		100/100	
SOFR/Pay:EUR 3MEUR ...				02NBE81BP4R0TD8PU41																			
Currency Swap/Rec:USD	XS2112472316	D1	Currency.....	Societe Generale SA	09/04/2024	10/20/2028		1,104,500	SOFR/3MEUR			4,715	(51,195)		(50,790)		19,407			8,834		100/100	
SOFR/Pay:EUR 3MEUR ...				02NBE81BP4R0TD8PU41																			
Currency Swap/Rec:USD	XS2285657674	D1	Currency.....	Credit Agricole SA	09/06/2024	07/20/2029		665,190	SOFR/3MEUR			2,827	(27,072)		(26,071)		11,625			6,048		100/100	
SOFR/Pay:EUR 3MEUR ...				969500TJ5KRTCJQJHX05																			
Currency Swap/Rec:USD	XS2309745574	D1	Currency.....	Morgan Stanley	09/11/2024	04/15/2029		1,432,340	SOFR/3MEUR			6,069	(70,064)		(70,565)		25,229			12,465		100/100	
SOFR/Pay:EUR 3MEUR ...				13SJLJLJDP3016NUZ34																			
Currency Swap/Rec:USD	5032638	B1	Currency.....	Wells Fargo & Co	09/12/2024	09/27/2034		52,220,000	6.03/6.15			(37,081)	(715,961)		737,969		972,395			761,169		100/100	
6.03/Pay:GBP 6.15 ...																							
Currency Swap/Rec:USD	734/Pay:PEH 10.10	D1	Currency.....	Bank of America NA	09/12/2024	12/15/2043		61,666,224	7.34/10.10			(608,933)	(5,274,495)		(9,084,221)		2,115,616			1,297,944		100/100	
7.34/Pay:PEH 10.10 ...				BATYDEB6BKJZ031MB27																			
Currency Swap/Rec:USD	22493946	D1	Currency.....		09/12/2024	07/20/2033		10,517,000	SOFR/3MEUR			38,497	(1,039,953)		(1,202,464)		194,067			142,170		100/100	
SOFR/Pay:EUR 3MEUR ...				BNP Paribas SA	01/27/2025	07/20/2033		22,974,000	8.06/6.38			71,016	(1,313,625)		(981,588)		415,626			242,449		100/100	
8.06/Pay:EUR 6.38 ...				Wells Fargo & Co	04/08/2025	09/12/2030		7,226,418	SOFR/3MEUR			30,192	(430,064)		(453,247)		128,569			95,914		100/100	
SOFR/Pay:EUR 3MEUR ...				PBLDDEJDBSFIOLXP3876																			
Currency Swap/Rec:USD	XS202949406	D1	Currency.....	Morgan Stanley	04/08/2025	04/15/2033																	
SOFR/Pay:EUR 3MEUR ...				13SJLJLJDP3016NUZ34																			

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US	XS32436661	D1	Currency.....	BNP Paribas SA ROMUNSPUBPR08K5P83	04/09/2025	10/15/2033	.....	9,674,000	S0FR/3MEUR	.....	.....	42,776	(438,334)	.....	(469,286)	.....	189,808	.....	.....	132,889	.....	100/100
S0FR/Pay:EUR 3MEUR ...				Societe Generale SA				2,230,652	8.11/6.38	.....	.....	7,839	(86,029)	.....	(42,281)	.....	39,310	.....	.....	23,541	.....	100/100
Currency Swap/Rec:US	BMB16H2	D1	Currency.....	02NEB1BXP4R0TD8PU41	04/10/2025	09/12/2030	.....	6,822,016	8.09/6.38	.....	.....	24,347	(287,276)	.....	(105,466)	.....	121,829	.....	.....	92,152	.....	100/100
Currency Swap/Rec:US	EPFSM61	D1	Currency.....	IGLSJL3JDP93016NUZ34	04/10/2025	07/16/2033	.....	38,393,500	7.39/5.75	.....	.....	125,859	(1,144,994)	.....	(578,442)	.....	613,430	.....	.....	532,542	.....	100/100
Currency Swap/Rec:US	BTJMW17	D1	Currency.....	B41YDEB66KUZ031MB27	04/10/2025	09/22/2033	.....	12,635,840	8.33/6.38	.....	.....	52,598	(315,018)	.....	263,750	.....	224,254	.....	.....	184,034	.....	100/100
Currency Swap/Rec:US	BNLV9P3	D1	Currency.....	54930047630MPQWVE075	05/22/2025	09/22/2034	.....	17,010,000	8.30/6.38	.....	.....	70,976	(332,720)	.....	486,128	.....	300,450	.....	.....	247,741	.....	100/100
Currency Swap/Rec:US	BNLV9P9	D1	Currency.....	Citibank NA	05/23/2025	09/22/2034	.....	6,424,110	S0FR/3MEUR	.....	.....	30,617	(128,882)	.....	(126,240)	.....	110,036	.....	.....	86,761	.....	100/100
S0FR/Pay:EUR 3MEUR ...				Societe Generale SA				7,599,320	S0FR/3MEUR	.....	.....	38,558	(154,256)	.....	(157,403)	.....	126,337	.....	.....	102,907	.....	100/100
Currency Swap/Rec:US	XS308511543	D1	Currency.....	02NEB1BXP4R0TD8PU41	05/30/2025	07/15/2033	.....	102,864,260	6.79/6.88	.....	.....	(26,982)	1,821,255	.....	5,946,791	.....	1,852,413	.....	.....	1,560,885	.....	100/100
Currency Swap/Rec:US	XS308511899	D1	Currency.....	Bank of Comm	05/30/2025	01/15/2034	.....	67,564,180	6.78/6.88	.....	.....	(19,069)	1,129,549	.....	3,917,374	.....	1,267,387	.....	.....	1,027,100	.....	100/100
Currency Swap/Rec:US	FR0014010R17	D1	Currency.....	Wellis Fargo & Co ..	06/20/2025	06/26/2035	.....	51,320,700	6.76/6.88	.....	.....	(16,221)	899,197	.....	2,883,511	.....	926,206	.....	.....	780,169	.....	100/100
Currency Swap/Rec:US	FR0014010R17	D1	Currency.....	PLDDEJDB5F0LXP3876	06/20/2025	06/26/2035	.....	256,755,900	6.75/6.88	.....	.....	(85,220)	4,648,387	.....	12,659,082	.....	4,631,032	.....	.....	3,903,162	.....	100/100
Currency Swap/Rec:US	FR0014010R17	D1	Currency.....	KX1HK48MP4Y2KCU1Z63	06/20/2025	06/26/2035	.....	8,847,225	S0FR/3MEUR	.....	.....	41,521	6,156	.....	52,072	.....	148,461	.....	.....	131,226	.....	100/100
Currency Swap/Rec:US	FR0014010R17	D1	Currency.....	Deutsche Bank AG ..	06/20/2025	06/26/2035	.....	8,097,498	S0FR/3MEUR	.....	.....	38,132	30,745	.....	78,299	.....	135,459	.....	.....	113,075	.....	100/100
Currency Swap/Rec:US	FR0014010R17	D1	Currency.....	Citibank NA	06/20/2025	06/26/2035	.....	9,405,600	7.09/5.75	.....	.....	31,134	164,781	.....	284,816	.....	159,583	.....	.....	128,862	.....	100/100
Currency Swap/Rec:US	XS313401474	D1	Currency.....	Citibank NA	08/01/2025	01/15/2035	.....	187,626,923	6.37/5.00	.....	.....	651,740	937,688	.....	3,391,741	.....	3,134,924	.....	.....	2,681,917	.....	100/100
S0FR/Pay:EUR 3MEUR ...				Bank of America NA				187,287,692	6.38/5.00	.....	.....	653,129	598,457	.....	3,632,779	.....	3,134,924	.....	.....	2,677,068	.....	100/100
Currency Swap/Rec:US	XS304872357	D1	Currency.....	B41YDEB66KUZ031MB27	08/11/2025	01/15/2034	.....	187,303,846	6.38/5.00	.....	.....	652,451	614,611	.....	3,435,831	.....	3,134,924	.....	.....	2,677,299	.....	100/100
Currency Swap/Rec:US	BTJMW17	D1	Currency.....	Bank of Montreal ..	09/05/2025	09/22/2033	.....	187,303,846	6.38/5.00	.....	.....	642,148	614,611	.....	2,891,896	.....	3,134,924	.....	.....	2,677,299	.....	100/100
Currency Swap/Rec:US	L0187*AA0	D1	Currency.....	Wellis Fargo & Co ..	11/14/2025	05/31/2034	.....	37,467,231	6.33/5.00	.....	.....	126,191	123,384	.....	369,117	.....	626,985	.....	.....	535,552	.....	100/100
Currency Swap/Rec:US	L0187*AA0	D1	Currency.....	PLDDEJDB5F0LXP3876	11/17/2025	05/31/2034	.....	186,673,846	6.37/5.00	.....	.....	637,035	(15,389)	.....	2,557,828	.....	3,134,924	.....	.....	2,668,294	.....	100/100
Currency Swap/Rec:US	L0187*AA0	D1	Currency.....	Credit Agricole SA ..	11/19/2025	05/31/2034	.....	13,407,000	6.31/6.63	.....	.....	(3,322)	187,069	.....	421,387	.....	187,069	.....	.....	195,549	.....	100/100
Currency Swap/Rec:US	B986739	D1	Currency.....	Deutsche Bank AG ..	09/02/2026	10/01/2034	.....	509,310	S0FR/3MEUR	.....	.....	2,408	(10,753)	.....	(10,001)	.....	8,733	.....	.....	6,996	.....	100/100
Currency Swap/Rec:US	XS3076936348	D1	Currency.....	Bank of Montreal ..	09/23/2025	10/15/2033	.....	968,544	S0FR/3MEUR	.....	.....	4,851	(19,575)	.....	(14,950)	.....	16,593	.....	.....	13,737	.....	100/100
Currency Swap/Rec:US	XS3076936694	D1	Currency.....	Morgan Stanley	05/23/2025	04/15/2034	.....	6,674,750	3.96/4.25	.....	.....	(4,906)	57,755	.....	135,225	.....	121,549	.....	.....	136,311	.....	100/100
Currency Swap/Rec:US	B98618X	D1	Currency.....	Credit Agricole SA ..	10/24/2025	12/01/2042	.....	1,525,440	S0FR/3MEUR	.....	.....	6,588	(91,761)	.....	(86,648)	.....	26,721	.....	.....	12,781	.....	100/100
Currency Swap/Rec:US	XS2346330148	D1	Currency.....	9685001J8KRTCJ01VH05	01/22/2024	01/19/2029	.....	12,897,042	6.33/6.49	.....	.....	(17,736)	(755,208)	.....	(328,330)	.....	(445,296)	.....	.....	139,127	.....	100/100
Currency Swap/Rec:US	2947804A1	D1	Currency.....	Citibank NA	08/08/2025	11/24/2030	.....	11,804,000	5.50/4.13	.....	.....	39,357	47,991	.....	307,340	.....	200,016	.....	.....	250,571	.....	100/100
Currency Swap/Rec:US	87JZB55	D1	Currency.....	02NEB1BXP4R0TD8PU41	10/23/2025	11/19/2044	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US	L0187*4A0	D1	Currency.....	Wells Fargo & Co	11/14/2025	05/31/2034	.....	5,360,769	6.37/5.00	.....	.....	18,821	26,791	.....	96,907	.....	89,569	.....	.....	76,626	.....	100/100
Currency Swap/Rec:US	L0187*4A0	D1	Currency.....	Citibank NA	11/17/2025	05/31/2034	.....	5,351,077	6.38/5.00	.....	.....	18,861	17,089	.....	103,794	.....	89,569	.....	.....	76,488	.....	100/100
Currency Swap/Rec:US	L0187*4A0	D1	Currency.....	Goldman Sachs Group Inc/The	11/17/2025	05/31/2034	.....	5,351,538	6.38/5.00	.....	.....	18,641	17,560	.....	98,167	.....	89,569	.....	.....	76,494	.....	100/100
Currency Swap/Rec:US	L0187*4A0	D1	Currency.....	BNP Paribas SA	11/18/2025	05/31/2034	.....	5,351,538	6.38/5.00	.....	.....	18,347	17,560	.....	82,626	.....	89,569	.....	.....	76,494	.....	100/100
Currency Swap/Rec:US	L0187*4A0	D1	Currency.....	Credit Agricole SA	11/18/2025	05/31/2034	.....	1,070,492	6.33/5.00	.....	.....	3,605	3,687	.....	10,546	.....	17,914	.....	.....	15,301	.....	100/100
Currency Swap/Rec:US	L0187*4A0	D1	Currency.....	Deutsche Bank AG ..	11/19/2025	05/31/2034	.....	5,335,538	6.37/5.00	.....	.....	18,201	.....	.....	73,081	.....	89,569	.....	.....	76,237	.....	100/100
Currency Swap/Rec:US	XS277378766	D1	Currency.....	Deutsche Bank AG ..	03/12/2024	10/20/2032	.....	2,398,540	7.50/5.75	.....	.....	7,996	(142,980)	.....	(82,092)	.....	42,685	.....	.....	30,733	.....	100/100
Currency Swap/Rec:US	XS2311368430	D1	Currency.....	Goldman Sachs Group Inc/The	08/09/2024	04/25/2031	.....	1,092,000	SOFR/3MEUR	.....	.....	4,323	(63,837)	.....	(66,748)	.....	19,487	.....	.....	12,286	.....	100/100
Currency Swap/Rec:US	200300NEU7	D1	Currency.....	Morgan Stanley	10/24/2025	06/28/2040	.....	6,674,750	4.98/5.25	.....	.....	(5,283)	57,755	.....	154,643	.....	121,549	.....	.....	125,980	.....	100/100
Currency Swap/Rec:US	G2973*4B8	D1	Currency.....	Morgan Stanley	12/22/2025	12/31/2050	.....	1,501,437	6.57/6.80	.....	.....	(913)	23,509	.....	68,041	.....	27,148	.....	.....	37,363	.....	100/100
Currency Swap/Rec:US	G2973*4B8	D1	Currency.....	Societe Generale SA ..	01/07/2026	12/31/2050	.....	1,504,284	6.67/6.80	.....	.....	(395)	26,357	.....	88,466	.....	26,357	.....	.....	37,434	.....	100/100
Currency Swap/Rec:US	G2973*4B8	D1	Currency.....	Citibank NA	01/08/2026	12/31/2050	.....	1,500,711	6.67/6.80	.....	.....	(379)	22,783	.....	93,041	.....	22,783	.....	.....	37,345	.....	100/100
Currency Swap/Rec:US	G2973*4B8	D1	Currency.....	Credit Agricole SA ..	01/09/2026	12/31/2050	.....	1,487,807	6.71/6.80	.....	.....	(287)	19,880	.....	93,637	.....	19,880	.....	.....	37,272	.....	100/100
Currency Swap/Rec:US	00206RBE1	D1	Currency.....	Morgan Stanley	01/13/2026	06/01/2044	.....	27,814,558	4.85/4.88	.....	.....	(1,379)	429,156	.....	1,770,352	.....	429,156	.....	.....	593,037	.....	100/100
Currency Swap/Rec:US	C705284B3	D1	Currency.....	Royal Bank of Canada	08/22/2023	08/31/2038	.....	3,687,860	6.55/6.30	.....	.....	3,183	93,065	.....	(46,917)	.....	48,458	.....	.....	65,003	.....	100/100
Currency Swap/Rec:US	EPFSM61	D1	Currency.....	Morgan Stanley	04/10/2025	07/16/2033	.....	1,461,225	8.09/6.38	.....	.....	5,215	(57,248)	.....	(22,590)	.....	26,095	.....	.....	19,738	.....	100/100
Currency Swap/Rec:US	XS2300688728	D1	Currency.....	Citibank NA	02/26/2024	09/15/2028	.....	650,700	SOFR/3MEUR	.....	.....	2,489	(42,717)	.....	(41,909)	.....	11,644	.....	.....	5,106	.....	100/100
Currency Swap/Rec:US	XS2369837732	D1	Currency.....	NI ZHO CAPITAL MARKETS LLC	06/27/2024	04/15/2029	.....	2,249,520	SOFR/3MEUR	.....	.....	9,174	(178,779)	.....	(179,487)	.....	41,309	.....	.....	19,623	.....	100/100
Currency Swap/Rec:US	XS2418703491	D1	Currency.....	Societe Generale SA ..	07/09/2024	10/15/2028	.....	746,856	SOFR/3MEUR	.....	.....	2,925	(50,574)	.....	(53,180)	.....	13,391	.....	.....	5,598	.....	100/100
Currency Swap/Rec:US	XS2092261465	D1	Currency.....	Morgan Stanley	08/28/2024	04/17/2029	.....	770,700	SOFR/3MEUR	.....	.....	3,320	(30,428)	.....	(31,684)	.....	13,453	.....	.....	6,729	.....	100/100
Currency Swap/Rec:US	XS2314651972	D1	Currency.....	Natixis NA	09/13/2024	03/15/2029	.....	2,605,915	SOFR/3MEUR	.....	.....	10,468	(103,875)	.....	(107,546)	.....	45,540	.....	.....	22,413	.....	100/100
Currency Swap/Rec:US	XS2901462247	D1	Currency.....	Wells Fargo & Co ..	09/25/2024	07/15/2032	.....	5,596,500	SOFR/3MEUR	.....	.....	25,587	(181,976)	.....	(176,947)	.....	97,033	.....	.....	70,213	.....	100/100
Currency Swap/Rec:US	XS006148778	D1	Currency.....	Morgan Stanley	02/28/2025	01/15/2034	.....	14,516,859	SOFR/3MEUR	.....	.....	49,886	(1,608,090)	.....	(1,381,366)	.....	270,723	.....	.....	202,675	.....	100/100
Currency Swap/Rec:US	XS0004566421	D1	Currency.....	Morgan Stanley	03/26/2025	10/15/2033	.....	14,880,540	SOFR/3MEUR	.....	.....	58,333	(1,088,055)	.....	(1,228,903)	.....	267,812	.....	.....	204,410	.....	100/100
Currency Swap/Rec:US	XS0004566777	D1	Currency.....	Morgan Stanley	03/26/2025	10/15/2033	.....	1,940,940	SOFR/3MEUR	.....	.....	7,567	(139,311)	.....	(164,698)	.....	34,932	.....	.....	26,662	.....	100/100
Currency Swap/Rec:US	BR4Y1B9	D1	Currency.....	Citibank NA	04/09/2025	05/28/2030	.....	8,175,000	5.83/4.25	.....	.....	25,686	(482,131)	.....	(393,795)	.....	144,811	.....	.....	83,385	.....	100/100
Currency Swap/Rec:US	B8H7688	D1	Currency.....	Citibank NA	04/08/2025	10/14/2032	.....	8,175,000	6.01/4.50	.....	.....	25,115	(479,983)	.....	(353,366)	.....	140,065	.....	.....	104,573	.....	100/100
Currency Swap/Rec:US	XS038672965	D1	Currency.....	Societe Generale SA ..	04/10/2025	04/15/2034	.....	23,301,600	SOFR/3MEUR	.....	.....	103,920	(968,001)	.....	(1,093,960)	.....	407,540	.....	.....	330,482	.....	100/100

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 5.19/Pay:EUR 3.88	BDF3N0	D1	Currency.....	Natixis NA	09/10/2025	08/27/2029	.....	21,097,800	5.13/3.88	.....	.....	70,724	307,181	.....	419,860	.....	383,502	.....	.....	194,825	.....	100/100
Currency Swap/Rec:USD 9.63/Pay:EUR 8.25	B0J0J6	D1	Currency.....	Royal Bank of Canada	09/12/2025	03/13/2029	.....	29,277,500	9.63/8.25	.....	.....	102,750	437,627	.....	624,424	.....	543,433	.....	.....	251,575	.....	100/100
Currency Swap/Rec:USD 7.34/Pay:EUR 5.88	BMH5T0	D1	Currency.....	NI ZLHO CAPITAL MARKETS LLC	09/15/2025	10/09/2027	.....	41,126,500	7.34/5.88	.....	.....	156,828	709,701	.....	917,622	.....	706,593	.....	.....	254,035	.....	100/100
Currency Swap/Rec:USD 3.39/Pay:EUR 1.86	BLH076	D1	Currency.....	NI ZLHO CAPITAL MARKETS LLC	10/14/2025	06/15/2027	.....	10,230,600	3.39/1.86	.....	.....	38,167	2,687	.....	41,125	.....	171,749	.....	.....	56,227	.....	100/100
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	XS2326455800	D1	Currency.....	Toronto-Dominion Bank/The	07/08/2026	07/15/2029	.....	592,800	SFR/3MEUR	.....	.....	2,281	4,952	.....	5,217	.....	4,952	.....	.....	5,288	.....	100/100
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	7613AKG9	D1	Currency.....	Deutsche Bank AG ..	09/18/2023	09/15/2028	.....	18,536,753	5.44/5.25	.....	.....	13,375	516,832	.....	324,794	.....	229,313	.....	.....	145,379	.....	100/100
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	XS2334573701	D1	Currency.....	Royal Bank of Canada	09/21/2023	04/15/2029	.....	3,411,200	SFR/3MEUR	.....	.....	15,005	284,226	.....	284,213	.....	60,930	.....	.....	29,757	.....	100/100
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	XS2331769163	D1	Currency.....	Morgan Chase & Co ..	09/29/2023	01/20/2029	.....	1,269,000	SFR/3MEUR	.....	.....	5,350	116,416	.....	115,419	.....	22,751	.....	.....	10,638	.....	100/100
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	XS2559165036	D1	Currency.....	Morgan Chase & Co ..	09/29/2023	07/15/2028	.....	1,480,500	SFR/3MEUR	.....	.....	6,218	137,853	.....	136,422	.....	27,335	.....	.....	11,210	.....	100/100
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	XS2339511375	D1	Currency.....	Morgan Stanley	09/29/2023	02/15/2028	.....	2,961,168	SFR/3MEUR	.....	.....	11,912	271,077	.....	272,899	.....	52,640	.....	.....	20,296	.....	100/100
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	XS2305384922	D1	Currency.....	Bank of Montreal ..	10/16/2023	10/15/2027	.....	1,266,240	SFR/3MEUR	.....	.....	5,519	119,096	.....	118,302	.....	22,523	.....	.....	7,192	.....	100/100
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	XS2333243240	D1	Currency.....	Citibank NA	10/18/2023	07/15/2029	.....	1,053,100	SFR/3MEUR	.....	.....	4,521	100,220	.....	98,622	.....	18,568	.....	.....	9,555	.....	100/100
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	XS2304370419	D1	Currency.....	Barclays PLC	12/07/2023	10/15/2027	.....	1,616,950	SFR/3MEUR	.....	.....	7,206	112,961	.....	108,721	.....	28,125	.....	.....	10,053	.....	100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency.....	Morgan Chase & Co ..	05/22/2024	05/28/2029	.....	12,736,000	6.41/6.17	.....	.....	5,285	487,990	.....	227,871	.....	243,099	.....	.....	113,229	.....	100/100
Currency Swap/Rec:USD 8.33/Pay:EUR 6.38	BNL19P9	D1	Currency.....	Bank of Montreal ..	05/22/2025	09/22/2034	.....	3,384,600	8.33/6.38	.....	.....	14,089	64,380	.....	70,647	.....	60,068	.....	.....	49,295	.....	100/100
Currency Swap/Rec:USD 8.30/Pay:EUR 6.38	BNL19P9	D1	Currency.....	Citibank NA	05/23/2025	09/22/2034	.....	4,536,000	8.30/6.38	.....	.....	18,927	98,725	.....	129,634	.....	80,120	.....	.....	66,064	.....	100/100
Currency Swap/Rec:USD 6.33/Pay:AUD 6.49	29476DA1	D1	Currency.....	Citibank NA	09/08/2025	11/24/2030	.....	29,016,344	6.33/6.49	.....	.....	39,905	1,699,219	.....	738,743	.....	1,001,917	.....	.....	313,035	.....	100/100
Currency Swap/Rec:USD 7.09/Pay:EUR 5.75	BTJ1W17	D1	Currency.....	Bank of Montreal ..	09/05/2025	09/22/2033	.....	8,229,900	7.09/5.75	.....	.....	27,243	144,184	.....	249,214	.....	139,635	.....	.....	112,579	.....	100/100
Currency Swap/Rec:USD 7.38/Pay:EUR 5.86	BMH5T0	D1	Currency.....	Credit Agricole SA ..	10/14/2025	10/09/2027	.....	14,351,760	7.38/5.86	.....	.....	52,949	21,139	.....	89,296	.....	240,643	.....	.....	88,645	.....	100/100
Currency Swap/Rec:USD 5.37/Pay:GBP 5.75	BMTD111	D1	Currency.....	SIBC Capital Markets Inc	10/14/2025	06/20/2027	.....	14,606,809	5.37/5.75	.....	.....	15,171	62,654	.....	95,857	.....	287,166	.....	.....	80,732	.....	100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*A0	D1	Currency.....	Wells Fargo & Co ..	11/14/2025	05/31/2034	.....	13,401,923	6.37/5.00	.....	.....	46,553	66,978	.....	242,267	.....	223,923	.....	.....	191,566	.....	100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*A0	D1	Currency.....	Citibank NA	11/17/2025	05/31/2034	.....	13,377,692	6.38/5.00	.....	.....	46,652	42,747	.....	259,484	.....	223,923	.....	.....	191,219	.....	100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*A0	D1	Currency.....	Goldman Sachs Group Inc/The	11/17/2025	05/31/2034	.....	13,376,846	6.38/5.00	.....	.....	46,804	43,901	.....	245,417	.....	223,923	.....	.....	191,236	.....	100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 5.00	L0187*A0	D1	Currency.....	BNP Paribas SA	11/18/2025	05/31/2034	.....	13,376,846	6.36/5.00	.....	.....	45,868	43,901	.....	206,564	.....	223,923	.....	.....	191,236	.....	100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 5.00	L0187*A0	D1	Currency.....	Credit Agricole SA ..	11/18/2025	05/31/2034	.....	2,676,231	6.33/5.00	.....	.....	9,014	9,242	.....	26,365	.....	44,785	.....	.....	38,254	.....	100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*A0	D1	Currency.....	Deutsche Bank AG ..	11/19/2025	05/31/2034	.....	13,333,846	6.37/5.00	.....	.....	45,503	1,099	.....	182,702	.....	223,923	.....	.....	190,592	.....	100/100
Currency Swap/Rec:USD 5.49/Pay:GBP 5.75	BMTD111	D1	Currency.....	SIBC Capital Markets Inc	12/18/2025	06/20/2027	.....	12,150,530	5.49/5.75	.....	.....	27,459	174,333	.....	221,389	.....	220,750	.....	.....	67,156	.....	100/100
Currency Swap/Rec:USD 7.09/Pay:EUR 5.75	XS2085146929	D1	Currency.....	BNP Paribas SA	01/13/2026	06/02/2030	.....	14,349,180	7.09/5.75	.....	.....	40,765	141,302	.....	288,118	.....	141,302	.....	.....	146,603	.....	100/100

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec: US	FX9P7	D1	Currency.....	Deutsche Bank AG .. 7LTFZY1NSX8621K66	01/13/2026	12/10/2029	.....	10,033,620	5.18/3.88	.....	.....	27,602	94,539	.....	153,861	.....	94,539	.....	.....	96,482	.....	100/100
Currency Swap/Rec: US	XS2403120343	D1	Currency.....	Goldman Sachs Group Inc/The .. K03JUN706T14HAYLU02	08/07/2024	10/15/2029	.....	5,463,000	SOFR/3MEUR	.....	.....	23,318	(315,290)	.....	(913,721)	.....	96,974	.....	.....	51,431	.....	100/100
Currency Swap/Rec: US	XS2334238188	D1	Currency.....	Canadian Imperial Bank of Comm. 21G119UL770XHG3ZE78	09/06/2024	06/15/2029	.....	3,270,960	SOFR/3MEUR	.....	.....	13,161	(140,356)	.....	(145,970)	.....	58,772	.....	.....	29,306	.....	100/100
Currency Swap/Rec: US	XS303667584	D1	Currency.....	Societe Generale SA 02N6B1BXP460TD8PU41	04/10/2025	04/15/2034	.....	23,301,600	SOFR/3MEUR	.....	.....	103,920	(988,001)	.....	(1,083,960)	.....	407,540	.....	.....	330,482	.....	100/100
Currency Swap/Rec: US	XS3036678145	D1	Currency.....	Societe Generale SA 02N6B1BXP460TD8PU41	04/10/2025	04/15/2034	.....	18,641,280	SOFR/3MEUR	.....	.....	83,136	(774,400)	.....	(675,168)	.....	326,032	.....	.....	264,394	.....	100/100
Currency Swap/Rec: US	294780A41	D1	Currency.....	Citibank NA E570Z0Z7F321IEFA76	08/08/2025	11/24/2030	.....	12,897,042	6.33/6.49	.....	.....	(17,736)	(755,208)	.....	(328,330)	.....	(445,296)	.....	.....	139,127	.....	100/100
Currency Swap/Rec: US	B01R237	D1	Currency.....	Barclays PLC G635EF7UP517OUK5573	09/10/2025	10/23/2029	.....	21,051,000	6.60/5.25	.....	.....	67,777	272,428	.....	386,123	.....	381,007	.....	.....	198,793	.....	100/100
Currency Swap/Rec: US	B4K6J05	D1	Currency.....	Bank of America NA B41YDEB66K1WZ031MB27	03/02/2026	09/14/2040	.....	36,158,400	5.43/5.75	.....	.....	(9,078)	439,493	.....	1,279,629	.....	439,493	.....	.....	687,687	.....	100/100
Currency Swap/Rec: US	E2RKH3	D1	Currency.....	BNP Paribas SA ROMUSP1BMPR0K5P93	03/02/2026	05/20/2038	.....	30,188,250	6.54/6.88	.....	.....	(8,029)	446,061	.....	1,087,328	.....	446,061	.....	.....	526,030	.....	100/100
Currency Swap/Rec: US	B627627	D1	Currency.....	SIBC Capital Markets Inc TVJBSHLZLORIG6TMO3	03/02/2026	07/06/2039	.....	30,147,750	5.79/6.13	.....	.....	(8,048)	400,371	.....	973,750	.....	400,371	.....	.....	549,193	.....	100/100
Currency Swap/Rec: US	XS28353575761	D1	Currency.....	Morgan Stanley IGJSUL3JDP3016NU24	06/04/2024	10/15/2031	.....	1,962,746	SOFR/3MEUR	.....	.....	8,373	(120,973)	.....	(129,956)	.....	34,990	.....	.....	23,110	.....	100/100
Currency Swap/Rec: US	XS2835877205	D1	Currency.....	Morgan Stanley IGJSUL3JDP3016NU24	06/04/2024	01/15/2032	.....	1,088,600	SOFR/3MEUR	.....	.....	4,683	(67,095)	.....	(74,837)	.....	19,407	.....	.....	13,105	.....	100/100
Currency Swap/Rec: US	XS2846654426	D1	Currency.....	Societe Generale SA 02N6B1BXP460TD8PU41	06/25/2024	04/15/2033	.....	1,712,640	SOFR/3MEUR	.....	.....	7,250	(136,472)	.....	(144,321)	.....	31,051	.....	.....	22,731	.....	100/100
Currency Swap/Rec: US	XS2846654699	D1	Currency.....	Morgan Stanley IGJSUL3JDP3016NU24	06/25/2024	07/15/2033	.....	2,887,110	SOFR/3MEUR	.....	.....	12,064	(233,267)	.....	(258,566)	.....	52,388	.....	.....	38,892	.....	100/100
Currency Swap/Rec: US	XS2846653964	D1	Currency.....	BNP Paribas SA ROMUSP1BMPR0K5P93	06/25/2024	07/15/2032	.....	2,675,500	SOFR/3MEUR	.....	.....	11,288	(213,738)	.....	(222,990)	.....	48,517	.....	.....	33,566	.....	100/100
Currency Swap/Rec: US	XS2876586723	D1	Currency.....	Bank of America NA B41YDEB66K1WZ031MB27	09/12/2024	04/20/2033	.....	1,589,930	SOFR/3MEUR	.....	.....	6,397	(75,828)	.....	(76,295)	.....	28,140	.....	.....	21,256	.....	100/100
Currency Swap/Rec: US	XS2876587028	D1	Currency.....	Morgan Stanley IGJSUL3JDP3016NU24	09/12/2024	10/20/2033	.....	2,097,315	SOFR/3MEUR	.....	.....	9,059	(98,506)	.....	(106,273)	.....	36,873	.....	.....	28,836	.....	100/100
Currency Swap/Rec: US	XS2334238188	D1	Currency.....	Bank of America NA B41YDEB66K1WZ031MB27	09/13/2024	06/15/2029	.....	3,271,550	SOFR/3MEUR	.....	.....	13,056	(137,948)	.....	(134,088)	.....	57,406	.....	.....	29,312	.....	100/100
Currency Swap/Rec: US	BJK0PND	D1	Currency.....	MI ZHU CAPITAL MARKETS LLC 01618560X2D1J857OP30	04/09/2025	03/24/2031	.....	532,301	5.42/5.63	.....	.....	(657)	(17,845)	.....	(11,757)	.....	9,177	.....	.....	5,942	.....	100/100
Currency Swap/Rec: US	XS2054655421	D1	Currency.....	Credit Agricole SA 969500TJ5KRTGJ01XK05	05/02/2025	01/15/2033	.....	567,000	6.75/5.10	.....	.....	2,201	(10,848)	.....	7,167	.....	9,703	.....	.....	7,393	.....	100/100
Currency Swap/Rec: US	XS3054655777	D1	Currency.....	Societe Generale SA 02N6B1BXP460TD8PU41	05/02/2025	07/15/2033	.....	798,554	SOFR/3MEUR	.....	.....	3,913	(16,212)	.....	(16,637)	.....	13,682	.....	.....	10,785	.....	100/100
Currency Swap/Rec: US	XS2054655934	D1	Currency.....	Morgan Stanley IGJSUL3JDP3016NU24	05/02/2025	01/15/2034	.....	624,333	SOFR/3MEUR	.....	.....	3,187	(11,300)	.....	(10,898)	.....	10,674	.....	.....	8,718	.....	100/100
Currency Swap/Rec: US	XS2046362540	D1	Currency.....	Deutsche Bank AG .. 7LTFZY1NSX8621K66	05/13/2025	01/15/2034	.....	1,157,104	SOFR/3MEUR	.....	.....	5,315	(44,819)	.....	(48,610)	.....	20,183	.....	.....	16,158	.....	100/100
Currency Swap/Rec: US	XS3076293136	D1	Currency.....	Royal Bank of Canada E571P3U8HI6C71YBU11	05/22/2025	04/15/2034	.....	760,090	SOFR/3MEUR	.....	.....	3,802	(18,887)	.....	(18,977)	.....	13,985	.....	.....	11,206	.....	100/100
Currency Swap/Rec: US	XS2088801852	D1	Currency.....	Credit Agricole SA 969500TJ5KRTGJ01XK05	06/02/2025	07/15/2033	.....	428,025	6.33/4.60	.....	.....	1,777	(5,361)	.....	11,887	.....	7,278	.....	.....	5,781	.....	100/100
Currency Swap/Rec: US	XS2088801936	D1	Currency.....	Morgan Stanley IGJSUL3JDP3016NU24	06/02/2025	07/15/2033	.....	645,117	SOFR/3MEUR	.....	.....	2,911	(7,851)	.....	(7,019)	.....	10,965	.....	.....	8,713	.....	100/100
Currency Swap/Rec: US	XS2088802074	D1	Currency.....	Deutsche Bank AG .. 7LTFZY1NSX8621K66	06/02/2025	10/15/2033	.....	1,323,096	SOFR/3MEUR	.....	.....	6,035	(17,511)	.....	(13,359)	.....	22,512	.....	.....	18,175	.....	100/100
Currency Swap/Rec: US	XS2088802660	D1	Currency.....	BNP Paribas SA ROMUSP1BMPR0K5P93	06/02/2025	04/15/2034	.....	1,598,520	SOFR/3MEUR	.....	.....	7,552	(19,453)	.....	(14,367)	.....	27,169	.....	.....	22,672	.....	100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	XS378314312	D1	Currency.....	Société Générale SA	06/06/2025	10/15/2033	.....	1,820,510	SOFR/3MEUR	.....	.....	8,422	.....	.....	.....	.....	27,655	.....	.....	22,261	.....	100/100
SOFR/Pay:EUR 3MEUR ...				02NBE1BXP40TD8PU41									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD	XS317092775	D1	Currency.....	Deutsche Bank AG ..	09/17/2025	10/15/2033	.....	960,083	SOFR/3MEUR	.....	.....	(4,700)	.....	.....	.....	.....	15,719	.....	.....	13,189	.....	100/100
SOFR/Pay:EUR 3MEUR ...				7LTWF21DNS0821K86									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD	XS3170927506	D1	Currency.....	BNP Paribas SA	09/17/2025	07/15/2034	.....	284,496	SOFR/3MEUR	.....	.....	(2,327)	.....	.....	.....	.....	4,658	.....	.....	4,097	.....	100/100
SOFR/Pay:EUR 3MEUR ...				ROMUSPUB0P0UK6F983									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD	XS318318873	D1	Currency.....	Morgan Stanley	09/25/2025	01/15/2034	.....	543,469	SOFR/3MEUR	.....	.....	2,668	.....	.....	.....	.....	9,024	.....	.....	7,989	.....	100/100
SOFR/Pay:EUR 3MEUR ...				IGSJUL3JDP93016NUZ34									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD	XS3183184251	D1	Currency.....	Barclays PLC	09/25/2025	04/15/2034	.....	336,096	SOFR/3MEUR	.....	.....	1,673	.....	.....	.....	.....	5,969	.....	.....	4,767	.....	100/100
SOFR/Pay:EUR 3MEUR ...				G5GSEF7UP517OUK5573									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD	XS3176582303	D1	Currency.....	Canada	10/09/2025	01/15/2034	.....	1,329,088	SOFR/3MEUR	.....	.....	7,285	.....	.....	.....	.....	25,617	.....	.....	21,353	.....	100/100
SOFR/Pay:EUR 3MEUR ...				ES7P3U8PH1GCT1XBU11									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD	XS3176582725	D1	Currency.....	MI ZHUO CAPITAL	10/09/2025	03/15/2034	.....	684,341	SOFR/3MEUR	.....	.....	3,553	.....	.....	.....	.....	11,450	.....	.....	9,655	.....	100/100
SOFR/Pay:EUR 3MEUR ...				MARKETS LLC .....									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD	XS3194975440	D1	Currency.....	Citibank NA	10/21/2025	07/15/2034	.....	564,003	SOFR/3MEUR	.....	.....	2,717	.....	.....	.....	.....	9,432	.....	.....	8,122	.....	100/100
SOFR/Pay:EUR 3MEUR ...				E57OZJZTF321NEFA76									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD	XS3194975101	D1	Currency.....	Royal Bank of Canada	10/21/2025	01/15/2034	.....	1,262,842	SOFR/3MEUR	.....	.....	6,006	.....	.....	.....	.....	21,114	.....	.....	17,635	.....	100/100
SOFR/Pay:EUR 3MEUR ...				ES7P3U8PH1GCT1XBU11									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD	XS3194975879	D1	Currency.....	Natixis NA	10/21/2025	10/15/2034	.....	290,200	SOFR/3MEUR	.....	.....	1,440	.....	.....	.....	.....	4,852	.....	.....	4,242	.....	100/100
SOFR/Pay:EUR 3MEUR ...				KX1WK48IPD42NCU1Z63									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD	XS2073968359	D1	Currency.....	Natixis NA	10/28/2025	07/19/2035	.....	314,010	SOFR/3MEUR	.....	.....	1,475	.....	.....	.....	.....	5,240	.....	.....	4,780	.....	100/100
SOFR/Pay:EUR 3MEUR ...				KX1WK48IPD42NCU1Z63									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD	XS2073965625	D1	Currency.....	SIBC Capital Markets Inc	10/28/2025	04/19/2035	.....	1,032,655	SOFR/3MEUR	.....	.....	4,788	.....	.....	.....	.....	17,233	.....	.....	15,539	.....	100/100
SOFR/Pay:EUR 3MEUR ...				TVJ8SHLZLOR6IGDTN03									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
5.37/Pay:EUR 4.00	020796F3	D1	Currency.....	Citibank NA	11/04/2025	05/06/2044	.....	516,510	5.37/4.00	.....	.....	1,740	.....	.....	.....	.....	8,646	.....	.....	10,981	.....	100/100
Currency Swap/Rec:USD	020796G1	D1	Currency.....	Credit Agricole SA	11/05/2025	05/06/2064	.....	516,150	5.63/4.38	.....	.....	1,600	.....	.....	.....	.....	8,568	.....	.....	15,935	.....	100/100
5.63/Pay:EUR 4.38 .....													.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD	XS3215519714	D1	Currency.....	Barclays PLC	11/12/2025	01/15/2034	.....	1,664,784	SOFR/3MEUR	.....	.....	8,041	.....	.....	.....	.....	27,946	.....	.....	23,247	.....	100/100
SOFR/Pay:EUR 3MEUR ...				G5GSEF7UP517OUK5573									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD	XS3237160582	D1	Currency.....	Bank of America NA	12/09/2025	01/15/2034	.....	981,910	SOFR/3MEUR	.....	.....	4,784	.....	.....	.....	.....	16,379	.....	.....	13,712	.....	100/100
SOFR/Pay:EUR 3MEUR ...				B4TVDEB6XKIZ031HBZ7									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD	XS3237160729	D1	Currency.....	MI ZHUO CAPITAL	12/09/2025	07/15/2034	.....	726,250	SOFR/3MEUR	.....	.....	3,596	.....	.....	.....	.....	12,129	.....	.....	10,459	.....	100/100
SOFR/Pay:EUR 3MEUR ...				MARKETS LLC .....									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
6.57/Pay:GBP 6.80	G2973*4B8	D1	Currency.....	Morgan Stanley	12/22/2025	12/31/2050	.....	5,588,047	6.57/6.80	.....	.....	(3,396)	.....	.....	.....	.....	101,041	.....	.....	139,057	.....	100/100
Currency Swap/Rec:USD				IGSJUL3JDP93016NUZ34									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
6.03/Pay:GBP 6.20	G6924*4H9	D1	Currency.....	MARKETS LLC	01/07/2026	01/13/2036	.....	2,631,915	6.03/6.20	.....	.....	(988)	.....	.....	.....	.....	51,287	.....	.....	41,184	.....	100/100
Currency Swap/Rec:USD				01618560X2U1J857OP30									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
6.15/Pay:GBP 6.31	G6924*4K2	D1	Currency.....	Morgan Stanley	01/07/2026	03/17/2038	.....	606,780	6.15/6.31	.....	.....	(39)	.....	.....	.....	.....	11,250	.....	.....	10,487	.....	100/100
Currency Swap/Rec:USD				IGSJUL3JDP93016NUZ34									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
6.15/Pay:GBP 6.31	G6924*4J5	D1	Currency.....	Morgan Stanley	01/07/2026	01/13/2038	.....	2,427,120	6.15/6.31	.....	.....	(826)	.....	.....	.....	.....	45,002	.....	.....	41,682	.....	100/100
Currency Swap/Rec:USD				IGSJUL3JDP93016NUZ34									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
6.67/Pay:GBP 6.80	G2973*4B8	D1	Currency.....	Société Générale SA	01/07/2026	12/31/2050	.....	5,598,646	6.67/6.80	.....	.....	(1,470)	.....	.....	.....	.....	98,095	.....	.....	139,320	.....	100/100
Currency Swap/Rec:USD				02NBE1BXP40TD8PU41									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
6.67/Pay:GBP 6.80	G2973*4B8	D1	Currency.....	Citibank NA	01/08/2026	12/31/2050	.....	5,565,345	6.67/6.80	.....	.....	(1,412)	.....	.....	.....	.....	84,794	.....	.....	138,989	.....	100/100
Currency Swap/Rec:USD				E57OZJZTF321NEFA76									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
6.71/Pay:GBP 6.80	G2973*4B8	D1	Currency.....	Credit Agricole SA	01/09/2026	12/31/2050	.....	5,574,539	6.71/6.80	.....	.....	(992)	.....	.....	.....	.....	73,988	.....	.....	138,721	.....	100/100
Currency Swap/Rec:USD				969500TJ8KRTCJ0I1XH05									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
6.06/Pay:EUR 4.75	XS3303020385	D1	Currency.....	SIBC Capital Markets Inc	02/20/2026	11/26/2035	.....	564,528	6.06/4.75	.....	.....	680	.....	.....	.....	.....	9,794	.....	.....	8,774	.....	100/100
Currency Swap/Rec:USD				TVJ8SHLZLOR6IGDTN03									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
SOFR/Pay:EUR 3MEUR ...	00262*4B5	D1	Currency.....	Société Générale SA	09/26/2024	06/17/2029	.....	3,463,940	SOFR/3MEUR	.....	.....	14,825	.....	.....	.....	.....	60,161	.....	.....	31,062	.....	100/100
Currency Swap/Rec:USD				02NBE1BXP40TD8PU41									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
12.04/Pay:EUR 10.00	BNPHF6	D1	Currency.....	Société Générale SA	06/25/2025	12/01/2027	.....	13,952,400	12.04/10.00	.....	.....	70,251	.....	.....	.....	.....	258,556	.....	.....	90,186	.....	100/100
Currency Swap/Rec:USD				.....									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
6.15/Pay:EUR 4.25	FP03L3	D1	Currency.....	Canadian Imperial Bank of Comm	06/25/2025	10/09/2027	.....	13,941,600	6.15/4.25	.....	.....	65,419	.....	.....	.....	.....	229,956	.....	.....	86,112	.....	100/100
				2161190L770X043ZF78									.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	XS3047445617	D1	Currency.....	Credit Agricole SA	07/08/2025	10/15/2033	.....	1,639,120	S0FR/3MEUR	.....	.....	8,152	21,147	.....	30,189	.....	27,169	.....	.....	22,516	.....	100/100
S0FR/Pay:EUR 3MEUR ...	XS3047445617	D1	Currency.....	Credit Agricole SA	07/08/2025	10/15/2033	.....	1,639,120	S0FR/3MEUR	.....	.....	8,152	21,147	.....	30,189	.....	27,169	.....	.....	22,516	.....	100/100
Currency Swap/Rec:USD	XS3047445880	D1	Currency.....	BNP Paribas SA ...	07/08/2025	04/15/2034	.....	292,675	S0FR/3MEUR	.....	.....	1,560	3,751	.....	6,211	.....	4,852	.....	.....	4,151	.....	100/100
S0FR/Pay:EUR 3MEUR ...	XS3047445880	D1	Currency.....	Societe Generale SA	07/08/2025	04/15/2034	.....	292,675	S0FR/3MEUR	.....	.....	1,560	3,751	.....	6,211	.....	4,852	.....	.....	4,151	.....	100/100
Currency Swap/Rec:USD	XS3039412016	D1	Currency.....	02NBE81BXP40TD8PU41	07/09/2025	10/15/2033	.....	1,874,240	S0FR/3MEUR	.....	.....	8,816	25,128	.....	34,120	.....	31,051	.....	.....	25,746	.....	100/100
S0FR/Pay:EUR 3MEUR ...	XS3039412016	D1	Currency.....	02NBE81BXP40TD8PU41	07/09/2025	10/15/2033	.....	1,874,240	S0FR/3MEUR	.....	.....	8,816	25,128	.....	34,120	.....	31,051	.....	.....	25,746	.....	100/100
Currency Swap/Rec:USD	XS30393412446	D1	Currency.....	16JSLJL3JDP93016NU234	07/09/2025	04/15/2034	.....	1,053,630	S0FR/3MEUR	.....	.....	(19,529)	13,504	.....	21,297	.....	17,466	.....	.....	14,944	.....	100/100
S0FR/Pay:EUR 3MEUR ...	XS30393412446	D1	Currency.....	16JSLJL3JDP93016NU234	07/09/2025	04/15/2034	.....	1,053,630	S0FR/3MEUR	.....	.....	(19,529)	13,504	.....	21,297	.....	17,466	.....	.....	14,944	.....	100/100
Currency Swap/Rec:USD	XS2808222201	D1	Currency.....	815ZJLZVNS211NU4748	05/22/2024	05/28/2029	.....	14,946,400	6.41/6.17	.....	.....	(6,078)	(572,889)	.....	(262,052)	.....	279,564	.....	.....	130,214	.....	100/100
6.41/Pay:GBP 6.17 ...	XS2808222201	D1	Currency.....	815ZJLZVNS211NU4748	05/22/2024	05/28/2029	.....	14,946,400	6.41/6.17	.....	.....	(6,078)	(572,889)	.....	(262,052)	.....	279,564	.....	.....	130,214	.....	100/100
Currency Swap/Rec:USD	XS28335787800	D1	Currency.....	Credit Agricole SA	06/04/2024	07/15/2031	.....	2,629,695	S0FR/3MEUR	.....	.....	11,119	(165,932)	.....	(168,460)	.....	46,945	.....	.....	30,260	.....	100/100
S0FR/Pay:EUR 3MEUR ...	XS28335787800	D1	Currency.....	Credit Agricole SA	06/04/2024	07/15/2031	.....	2,629,695	S0FR/3MEUR	.....	.....	11,119	(165,932)	.....	(168,460)	.....	46,945	.....	.....	30,260	.....	100/100
Currency Swap/Rec:USD	XS2946210833	D1	Currency.....	Societe Generale SA	11/28/2024	01/15/2033	.....	3,612,000	S0FR/3MEUR	.....	.....	13,666	(363,592)	.....	(404,988)	.....	66,759	.....	.....	47,085	.....	100/100
S0FR/Pay:EUR 3MEUR ...	XS2946210833	D1	Currency.....	Societe Generale SA	11/28/2024	01/15/2033	.....	3,612,000	S0FR/3MEUR	.....	.....	13,666	(363,592)	.....	(404,988)	.....	66,759	.....	.....	47,085	.....	100/100
Currency Swap/Rec:USD	XS2946211484	D1	Currency.....	Canadian Imperial Bank of Comm	11/28/2024	07/15/2033	.....	2,780,645	S0FR/3MEUR	.....	.....	10,480	(281,947)	.....	(320,374)	.....	51,428	.....	.....	37,554	.....	100/100
S0FR/Pay:EUR 3MEUR ...	XS2946211484	D1	Currency.....	Canadian Imperial Bank of Comm	11/28/2024	07/15/2033	.....	2,780,645	S0FR/3MEUR	.....	.....	10,480	(281,947)	.....	(320,374)	.....	51,428	.....	.....	37,554	.....	100/100
Currency Swap/Rec:USD	XS2946210916	D1	Currency.....	Credit Agricole SA	11/26/2024	01/15/2033	.....	1,048,400	6.81/4.85	.....	.....	3,782	(106,295)	.....	(64,415)	.....	19,407	.....	.....	13,683	.....	100/100
6.81/Pay:EUR 4.85 ...	XS2946210916	D1	Currency.....	Credit Agricole SA	11/26/2024	01/15/2033	.....	1,048,400	6.81/4.85	.....	.....	3,782	(106,295)	.....	(64,415)	.....	19,407	.....	.....	13,683	.....	100/100
Currency Swap/Rec:USD	XS294621054	D1	Currency.....	Wells Fargo & Co	11/28/2024	10/15/2033	.....	1,995,000	S0FR/3MEUR	.....	.....	7,468	(200,821)	.....	(235,894)	.....	36,873	.....	.....	27,405	.....	100/100
S0FR/Pay:EUR 3MEUR ...	XS294621054	D1	Currency.....	Wells Fargo & Co	11/28/2024	10/15/2033	.....	1,995,000	S0FR/3MEUR	.....	.....	7,468	(200,821)	.....	(235,894)	.....	36,873	.....	.....	27,405	.....	100/100
Currency Swap/Rec:USD	XS2868952719	D1	Currency.....	Bank of Montreal	12/05/2024	11/06/2031	.....	39,547,500	8.03/5.88	.....	.....	155,281	(3,841,595)	.....	(2,514,797)	.....	741,561	.....	.....	488,161	.....	100/100
8.03/Pay:EUR 5.88 ...	XS2868952719	D1	Currency.....	Bank of Montreal	12/05/2024	11/06/2031	.....	39,547,500	8.03/5.88	.....	.....	155,281	(3,841,595)	.....	(2,514,797)	.....	741,561	.....	.....	488,161	.....	100/100
Currency Swap/Rec:USD	B16161612	D1	Currency.....	Societe Generale SA	04/10/2025	09/12/2030	.....	222,620	8.11/6.38	.....	.....	782	(8,586)	.....	(4,220)	.....	3,923	.....	.....	2,349	.....	100/100
8.11/Pay:EUR 6.38 ...	B16161612	D1	Currency.....	Societe Generale SA	04/10/2025	09/12/2030	.....	222,620	8.11/6.38	.....	.....	782	(8,586)	.....	(4,220)	.....	3,923	.....	.....	2,349	.....	100/100
Currency Swap/Rec:USD	BPPS161	D1	Currency.....	Morgan Stanley	04/10/2025	07/16/2033	.....	1,392,225	8.09/6.38	.....	.....	4,969	(54,545)	.....	(21,523)	.....	24,863	.....	.....	18,906	.....	100/100
8.09/Pay:EUR 6.38 ...	BPPS161	D1	Currency.....	Morgan Stanley	04/10/2025	07/16/2033	.....	1,392,225	8.09/6.38	.....	.....	4,969	(54,545)	.....	(21,523)	.....	24,863	.....	.....	18,906	.....	100/100
Currency Swap/Rec:USD	BTJ11117	D1	Currency.....	Bank of America NA	04/10/2025	09/22/2033	.....	2,780,750	7.39/5.75	.....	.....	8,990	(101,071)	.....	(41,317)	.....	43,816	.....	.....	38,039	.....	100/100
7.39/Pay:EUR 5.75 ...	BTJ11117	D1	Currency.....	Bank of America NA	04/10/2025	09/22/2033	.....	2,780,750	7.39/5.75	.....	.....	8,990	(101,071)	.....	(41,317)	.....	43,816	.....	.....	38,039	.....	100/100
Currency Swap/Rec:USD	B1111193	D1	Currency.....	Bank of Montreal	05/22/2025	09/22/2034	.....	902,560	8.33/6.38	.....	.....	3,757	(22,501)	.....	18,839	.....	16,018	.....	.....	13,145	.....	100/100
8.33/Pay:EUR 6.38 ...	B1111193	D1	Currency.....	Bank of Montreal	05/22/2025	09/22/2034	.....	902,560	8.33/6.38	.....	.....	3,757	(22,501)	.....	18,839	.....	16,018	.....	.....	13,145	.....	100/100
Currency Swap/Rec:USD	B1111199	D1	Currency.....	Citibank NA	05/23/2025	09/22/2034	.....	1,134,000	8.30/6.38	.....	.....	4,732	(22,181)	.....	32,409	.....	20,030	.....	.....	16,516	.....	100/100
8.30/Pay:EUR 6.38 ...	B1111199	D1	Currency.....	Citibank NA	05/23/2025	09/22/2034	.....	1,134,000	8.30/6.38	.....	.....	4,732	(22,181)	.....	32,409	.....	20,030	.....	.....	16,516	.....	100/100
Currency Swap/Rec:USD	XS308511543	D1	Currency.....	Societe Generale SA	05/30/2025	07/15/2033	.....	1,070,685	S0FR/3MEUR	.....	.....	5,103	(21,447)	.....	(21,040)	.....	18,339	.....	.....	14,460	.....	100/100
S0FR/Pay:EUR 3MEUR ...	XS308511543	D1	Currency.....	Societe Generale SA	05/30/2025	07/15/2033	.....	1,070,685	S0FR/3MEUR	.....	.....	5,103	(21,447)	.....	(21,040)	.....	18,339	.....	.....	14,460	.....	100/100
Currency Swap/Rec:USD	XS308511899	D1	Currency.....	Canadian Imperial Bank of Comm	05/30/2025	01/15/2034	.....	1,228,220	S0FR/3MEUR	.....	.....	6,426	(25,709)	.....	(26,234)	.....	21,056	.....	.....	17,151	.....	100/100
S0FR/Pay:EUR 3MEUR ...	XS308511899	D1	Currency.....	Canadian Imperial Bank of Comm	05/30/2025	01/15/2034	.....	1,228,220	S0FR/3MEUR	.....	.....	6,426	(25,709)	.....	(26,234)	.....	21,056	.....	.....	17,151	.....	100/100
Currency Swap/Rec:USD	FR0014010R17	D1	Currency.....	Wells Fargo & Co	06/20/2025	06/26/2035	.....	8,083,800	6.79/6.88	.....	.....	(2,125)	143,406	.....	460,377	.....	145,859	.....	.....	122,889	.....	100/100
6.79/Pay:GBP 6.88 ...	FR0014010R17	D1	Currency.....	Wells Fargo & Co	06/20/2025	06/26/2035	.....	8,083,800	6.79/6.88	.....	.....	(2,125)	143,406	.....	460,377	.....	145,859	.....	.....	122,889	.....	100/100
Currency Swap/Rec:USD	FR0014010R17	D1	Currency.....	KY11K14810D412KCU1Z63	06/20/2025	06/26/2035	.....	8,075,400	6.76/6.88	.....	.....	(2,360)	135,006	.....	468,212	.....	145,859	.....	.....	122,761	.....	100/100
6.76/Pay:GBP 6.88 ...	FR0014010R17	D1	Currency.....	KY11K14810D412KCU1Z63	06/20/2025	06/26/2035	.....	8,075,400	6.76/6.88	.....	.....	(2,360)	135,006	.....	468,212	.....	145,859	.....	.....	122,761	.....	100/100
Currency Swap/Rec:USD	FR0014010R17	D1	Currency.....	Deutsche Bank AG	06/20/2025	06/26/2035	.....	4,041,000	6.76/6.88	.....	.....	(1,277)	70,803	.....	227,048	.....	72,930	.....	.....	61,431	.....	100/100
6.76/Pay:GBP 6.88 ...	FR0014010R17	D1	Currency.....	Deutsche Bank AG	06/20/2025	06/26/2035	.....	4,041,000	6.76/6.88	.....	.....	(1,277)	70,803	.....	227,048	.....	72,930	.....	.....	61,431	.....	100/100
Currency Swap/Rec:USD	FR0014010R17	D1	Currency.....	Citibank NA	06/20/2025	06/26/2035	.....	20,217,000	6.75/6.88	.....	.....	(6,710)	366,015	.....	996,779	.....	364,648	.....	.....	307,336	.....	100/100
6.75/Pay:GBP 6.88 ...	FR0014010R17	D1	Currency.....	Citibank NA	06/20/2025	06/26/2035	.....	20,217,000	6.75/6.88	.....	.....	(6,710)	366,015	.....	996,779	.....	364,648	.....	.....	307,336	.....	100/100
Currency Swap/Rec:USD	L0187*A40	D1	Currency.....	Wells Fargo & Co	11/14/2025	05/31/2034	.....	16,082,308	6.37/5.00	.....	.....	55,963	80,373	.....	290,721	.....	288,708	.....	.....	229,879	.....	100/100
6.37/Pay:EUR 5.00 ...	L0187*A40	D1	Currency.....	Wells Fargo & Co	11/14/2025	05/31/2034	.....	16,082,308	6.37/5.00	.....	.....	55,963	80,373	.....	290,721	.....	288,708	.....	.....	229,879	.....	100/100
Currency Swap/Rec:USD	L0187*A40	D1	Currency.....	Citibank NA	11/17/2025	05/31/2034	.....	16,053,231	6.38/5.00	.....	.....	55,963	51,296	.....	311,381	.....	288,708	.....	.....	229,463	.....	100/100
6.38/Pay:EUR 5.00 ...	L0187*A40	D1	Currency.....	Citibank NA	11/17/2025	05/31/2034	.....	16,053,231	6.38/5.00	.....	.....	55,963	51,296	.....	311,381	.....	288,708	.....	.....	229,463	.....	100/100
Currency Swap/Rec:USD	L0187*A40	D1	Currency.....	Goldman Sachs Group Inc/The	11/17/2025	05/31/2034	.....	16,054,615	6.38/5.00	.....	.....	55,924	52,681	.....	294,500	.....	268,708	.....	.....	229,483	.....	100/100
6.38/Pay:EUR 5.00 ...	L0187*A40	D1	Currency.....	Goldman Sachs Group Inc/The	11/17/2025	05/31/2034	.....	16,054,615	6.38/5.00	.....	.....	55,924	52,681	.....	294,500	.....	268,708	.....	.....	229,483	.....	100/100
Currency Swap/Rec:USD	L0187*A40	D1	Currency.....	BNP Paribas SA	11/18/2025	05/31/2034	.....	16,054,615	6.36/5.00	.....	.....	55,041	52,681	.....	247,877	.....	268,708	.....	.....	229,483	.....	100/100
6.36/Pay:EUR 5.00 ...	L0187*A40	D1	Currency.....	BNP Paribas SA	11/18/202																	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD L0175#42 3.45/Pay/EUR 1.38 ...		D1	Currency...	H8BC BANK PLC Credit Agricole SA	10/02/2019	09/30/2031		3,281,700	3.45/1.38			16,122	(185,386)		(8,682)		58,220			38,486		100/100
Currency Swap/Rec:USD G7966#47 2.56/Pay/EUR 1.35 ...		D1	Currency...	9895001JSKRTGJ0IHX05	07/17/2020	10/23/2032		1,141,600	2.56/1.35			3,394	(14,095)		3,980		19,407			14,631		100/100
Currency Swap/Rec:USD G7966#405 2.65/Pay/EUR 1.45 ...		D1	Currency...	9895001JSKRTGJ0IHX05	07/17/2020	10/23/2035		2,283,600	2.65/1.45			6,729	(27,791)		19,269		38,813			35,322		100/100
Currency Swap/Rec:USD G7966#403 3.08/Pay/EUR 1.83 ...		D1	Currency...	Societe Generale SA	07/17/2020	10/23/2040		1,142,400	3.08/1.83			3,469	(13,295)		22,234		19,407			21,807		100/100
Currency Swap/Rec:USD B7000#489 3.28/Pay/EUR 1.28 ...		D1	Currency...	Citibank NA	03/17/2021	06/23/2031		21,420,000	3.28/1.28			107,531	617,485		1,524,660		349,320			244,996		100/100
Currency Swap/Rec:USD G5600#4L6 3.25/Pay:GBP 2.34 ...		D1	Currency...	Morgan Stanley	03/17/2021	06/16/2033		17,980,000	3.25/2.34			43,026	887,512		2,254,073		303,873			233,443		100/100
Currency Swap/Rec:USD G5600#47 3.42/Pay:GBP 2.43 ...		D1	Currency...	Citibank NA	03/17/2021	04/28/2036		20,850,000	3.42/2.43			55,766	999,015		3,223,561		364,648			331,064		100/100
Currency Swap/Rec:USD G5600#405 3.44/Pay:GBP 2.43 ...		D1	Currency...	Morgan Stanley	03/17/2021	06/16/2036		20,863,500	3.44/2.43			56,732	1,012,515		3,392,963		364,648			333,476		100/100
Currency Swap/Rec:USD F1000#4C2 3.59/Pay:EUR 1.50 ...		D1	Currency...	Citibank NA	03/18/2021	04/13/2036		23,800,000	3.59/1.50			125,591	686,095		2,614,268		388,133			377,195		100/100
Currency Swap/Rec:USD B7000#4A7 3.55/Pay:EUR 1.84 ...		D1	Currency...	Citibank NA	06/10/2021	07/01/2041		6,090,000	3.55/1.84			27,021	311,524		768,550		97,033			118,962		100/100
Currency Swap/Rec:USD B7000#4B5 3.20/Pay:EUR 1.56 ...		D1	Currency...	Citibank NA	06/10/2021	07/01/2042		6,090,000	3.29/1.56			27,252	311,524		644,630		97,033			122,797		100/100
Currency Swap/Rec:USD W2108#4B6 3.44/Pay:SEK 2.78 ...		D1	Currency...	Citibank NA	09/08/2016	10/26/2028		10,000,000	3.44/2.78			22,617	1,069,069		971,329		249,960			80,239		100/100
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR ...		D1	Currency...	Morgan Chase & Co	01/31/2024	10/15/2028		1,444,912	SCFR/3MEUR			6,419	(91,735)		(89,419)		25,573			11,526		100/100
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR ...		D1	Currency...	Societe Generale SA	02/26/2024	06/15/2028		17,535,200	SCFR/3MEUR			68,209	(1,135,924)		(1,132,065)		310,507			129,030		100/100
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR ...		D1	Currency...	Canadian Imperial Bank of Comm	03/12/2024	04/20/2033		3,710,760	SCFR/3MEUR			16,574	(218,604)		(220,038)		65,963			49,900		100/100
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR ...		D1	Currency...	Bank of Montreal	03/14/2024	04/15/2029		3,270,300	SCFR/3MEUR			14,141	(197,056)		(196,219)		58,405			28,528		100/100
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR ...		D1	Currency...	Citibank NA	04/15/2024	01/15/2033		5,418,750	SCFR/3MEUR			23,663	(475,296)		(464,026)		98,974			70,652		100/100
Currency Swap/Rec:USD XS2801340402 7.82/Pay:EUR 5.70 ...		D1	Currency...	Morgan Stanley	04/15/2024	01/15/2033		2,932,988	7.82/5.70			9,585	(207,327)		(107,360)		43,665			31,201		100/100
Currency Swap/Rec:USD XS2801329834 7.76/Pay:EUR 5.70 ...		D1	Currency...	Bank of America NA	04/18/2024	04/15/2032		1,704,160	7.76/5.70			6,611	(144,952)		(91,194)		31,051			20,952		100/100
Currency Swap/Rec:USD XS2809737344 XS2809737344		D1	Currency...	Deutsche Bank AG	04/24/2024	05/15/2032		2,138,600	SCFR/3MEUR			9,092	(172,791)		(169,857)		38,813			26,472		100/100
Currency Swap/Rec:USD XS2809737690 7.85/Pay:EUR 5.85 ...		D1	Currency...	Wells Fargo & Co	04/24/2024	05/15/2032		1,710,560	7.85/5.85			6,167	(198,552)		(63,846)		31,051			21,174		100/100
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR ...		D1	Currency...	Bank of America NA	04/24/2024	11/15/2032		1,283,400	SCFR/3MEUR			5,477	(103,434)		(101,203)		23,288			16,527		100/100
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR ...		D1	Currency...	Bank of America NA	04/24/2024	02/15/2033		3,422,400	SCFR/3MEUR			14,497	(275,825)		(279,609)		62,101			44,900		100/100
Currency Swap/Rec:USD XS2806430875 XS2806430875		D1	Currency...	MI ZHUO CAPITAL	04/26/2024	07/15/2032		11,141,520	SCFR/3MEUR			48,636	(877,711)		(864,776)		201,829			139,779		100/100
Currency Swap/Rec:USD XS2348330221 XS2348330221		D1	Currency...	MARKET'S LLC Royal Bank of Canada	04/29/2024	10/19/2029		3,127,610	SCFR/3MEUR			12,804	(248,846)		(257,559)		56,096			29,490		100/100
Currency Swap/Rec:USD XS2811082849 XS2811082849		D1	Currency...	Barclays PLC	05/03/2024	02/15/2032		10,779,000	SCFR/3MEUR			46,140	(777,953)		(763,588)		194,067			130,713		100/100
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR ...		D1	Currency...	Wells Fargo & Co	05/23/2024	07/15/2030		2,165,600	SCFR/3MEUR			9,061	(145,983)		(153,286)		38,926			22,436		100/100
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR ...		D1	Currency...	Morgan Stanley	06/04/2024	10/15/2031		26,068,704	SCFR/3MEUR			111,362	(1,606,730)		(1,726,048)		464,732			306,996		100/100

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US	XS283877205	D1	Currency.....	Morgan Stanley	06/04/2024	01/15/2032	.....	5,443,000	S0RR/3MEUR	.....	.....	23,220	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				Societe Generale SA																		
Currency Swap/Rec:US	XS2846664426	D1	Currency.....	.....	06/25/2024	04/15/2033	.....	22,906,560	S0RR/3MEUR	.....	.....	97,106	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				.....																		
Currency Swap/Rec:US	XS2849654699	D1	Currency.....	Morgan Stanley	06/25/2024	07/15/2033	.....	13,473,180	S0RR/3MEUR	.....	.....	56,377	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				.....																		
Currency Swap/Rec:US	XS2849653664	D1	Currency.....	BNP Paribas SA	06/25/2024	07/15/2032	.....	23,116,320	S0RR/3MEUR	.....	.....	97,666	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				MI ZUHO CAPITAL																		
Currency Swap/Rec:US	XS2853229100	D1	Currency.....	MARKETS LLC	07/09/2024	07/20/2032	.....	8,489,775	S0RR/3MEUR	.....	.....	34,507	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				MI ZUHO CAPITAL																		
Currency Swap/Rec:US	XS2854410300	D1	Currency.....	MARKETS LLC	07/12/2024	04/20/2033	.....	12,525,800	S0RR/3MEUR	.....	.....	52,228	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				Canadian Imperial																		
Currency Swap/Rec:US	XS2859421955	D1	Currency.....	Bank of Comm	07/15/2024	10/15/2033	.....	7,086,050	S0RR/3MEUR	.....	.....	31,190	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				MI ZUHO CAPITAL																		
Currency Swap/Rec:US	XS2857241637	D1	Currency.....	MARKETS LLC	07/16/2024	06/15/2032	.....	19,565,800	S0RR/3MEUR	.....	.....	77,266	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				Goldman Sachs Group																		
6.70/Pay:EUR 5.20	XS2857241553	D1	Currency.....	Inc/The	07/16/2024	06/15/2032	.....	5,871,420	6.70/5.20	.....	.....	16,146	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:US	XS2857241710	D1	Currency.....	Goldman Sachs Group																		
S0RR/Pay:EUR 3MEUR ...				Inc/The	07/16/2024	03/15/2033	.....	13,373,790	S0RR/3MEUR	.....	.....	53,457	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:US	XS2857241983	D1	Currency.....	Societe Generale SA	07/16/2024	09/15/2033	.....	16,320,000	S0RR/3MEUR	.....	.....	65,182	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				.....																		
Currency Swap/Rec:US	XS2856814483	D1	Currency.....	Wellis Fargo & Co ..	07/16/2024	10/17/2032	.....	13,054,800	S0RR/3MEUR	.....	.....	55,246	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				.....																		
Currency Swap/Rec:US	XS2856814986	D1	Currency.....	Wellis Fargo & Co ..	07/16/2024	04/17/2033	.....	6,527,400	S0RR/3MEUR	.....	.....	27,813	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				.....																		
Currency Swap/Rec:US	XS2854965202	D1	Currency.....	Societe Generale SA	07/24/2024	10/15/2032	.....	27,026,460	S0RR/3MEUR	.....	.....	116,372	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				.....																		
Currency Swap/Rec:US	XS2854965541	D1	Currency.....	MI ZUHO CAPITAL	07/24/2024	10/15/2032	.....	3,258,000	6.71/5.20	.....	.....	9,361	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
6.71/Pay:EUR 5.20	XS2854965541	D1	Currency.....	MARKETS LLC	07/24/2024	10/15/2032	.....	9,991,200	S0RR/3MEUR	.....	.....	42,724	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:US	XS2854966275	D1	Currency.....	MI ZUHO CAPITAL	07/24/2024	04/15/2033	.....	1,736,320	S0RR/3MEUR	.....	.....	6,737	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				MARKETS LLC	07/25/2024	04/25/2031	.....	20,346,375	S0RR/3MEUR	.....	.....	88,287	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:US	XS2862371616	D1	Currency.....	Deutsche Bank AG ..	07/25/2024	07/15/2032	.....	10,691,190	S0RR/3MEUR	.....	.....	46,062	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				.....																		
Currency Swap/Rec:US	XS2862972002	D1	Currency.....	Citibank NA	07/25/2024	07/15/2033	.....	9,117,360	S0RR/3MEUR	.....	.....	39,636	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				Societe Generale SA	07/25/2024	01/15/2033	.....	10,380,480	S0RR/3MEUR	.....	.....	40,449	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:US	XS2862971889	D1	Currency.....	MI ZUHO CAPITAL	07/25/2024	09/15/2032	.....	3,892,320	S0RR/3MEUR	.....	.....	15,254	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				MARKETS LLC	07/29/2024	09/15/2033	.....	8,640,000	S0RR/3MEUR	.....	.....	37,265	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:US	XS2866422935	D1	Currency.....	Markets SA	07/29/2024	07/15/2032	.....	6,048,000	S0RR/3MEUR	.....	.....	25,873	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				.....																		
Currency Swap/Rec:US	XS2866433613	D1	Currency.....	Markets LLC	07/30/2024	01/15/2033	.....	5,497,500	S0RR/3MEUR	.....	.....	23,867	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				.....																		
Currency Swap/Rec:US	XS2868166658	D1	Currency.....	MI ZUHO CAPITAL	07/30/2024	07/20/2032	.....	819,000	S0RR/3MEUR	.....	.....	3,426	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				.....																		
Currency Swap/Rec:US	XS2868167037	D1	Currency.....	MARKETS LLC	08/07/2024	01/18/2031	.....	2,997,500	S0RR/3MEUR	.....	.....	12,515	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				.....																		
Currency Swap/Rec:US	XS2871502378	D1	Currency.....	MI ZUHO CAPITAL	08/07/2024	05/15/2030	.....	7,782,785	S0RR/3MEUR	.....	.....	32,343	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				.....																		
Currency Swap/Rec:US	XS2420714508	D1	Currency.....	Wellis Fargo & Co ..	08/08/2024	11/22/2028	.....	.....	S0RR/3MEUR	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				.....																		
Currency Swap/Rec:US	XS2411211191	D1	Currency.....	Credit Agricole SA	08/08/2024	.....	.....	.....	S0RR/3MEUR	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				.....																		
Currency Swap/Rec:US	XS2298979636	D1	Currency.....	9695001JSKRTCDJ01VH5	08/08/2024	.....	.....	.....	S0RR/3MEUR	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
S0RR/Pay:EUR 3MEUR ...				.....																		

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US	XS270605154	D1	Currency.....	Bank of Montreal .. 54930047630MPWNE075	08/09/2024	01/15/2029		2,729,750	SOFR/3MEUR			11,470	(180,085)		(164,475)		48,881			22,828		100/100
SOFR/Pay:EUR 3MEUR ...				Goldman Sachs Group Inc/The	08/09/2024	04/25/2031		2,719,080	SOFR/3MEUR			10,765	(158,953)		(166,203)		48,524			30,616		100/100
Currency Swap/Rec:US	XS2311988430	D1	Currency.....	Morgan Stanley IG.SJLL3JDPF30 6NUZ34	08/12/2024	10/15/2029		2,123,088	SOFR/3MEUR			9,066	(124,685)		(127,577)		37,952			20,044		100/100
SOFR/Pay:EUR 3MEUR ...				Bank of America NA	08/12/2024			2,184,800	SOFR/3MEUR			8,983	(126,591)		(121,773)		38,813			15,928		100/100
Currency Swap/Rec:US	XS202420496	D1	Currency.....	Societe Generale SA	08/13/2024	07/25/2029		21,506,000	SOFR/3MEUR			88,469	(1,210,142)		(1,225,425)		389,565			199,590		100/100
SOFR/Pay:EUR 3MEUR ...	XS2877459114	D1	Currency.....	NI.ZHO CAPITAL	08/13/2024	01/25/2031		13,993,040	SOFR/3MEUR			55,260	(770,355)		(807,008)		247,725			152,757		100/100
Currency Swap/Rec:US	XS2877599162	D1	Currency.....	MARKETS LLC	08/13/2024	04/15/2033		6,990,480	SOFR/3MEUR			32,191	(290,400)		(278,747)		122,282			92,782		100/100
SOFR/Pay:EUR 3MEUR ...	XS2885239678	D1	Currency.....	Deutsche Bank AG .. 7L7WFZ1ONS80621K86	08/20/2024	10/15/2033		19,420,975	SOFR/3MEUR			90,534	(803,682)		(833,729)		339,617			266,781		100/100
Currency Swap/Rec:US	XS2885239835	D1	Currency.....	Morgan Stanley IG.SJLL3JDPF30 6NUZ34	08/20/2024	10/15/2033		12,043,500	SOFR/3MEUR			55,200	(495,794)		(504,978)		210,562			154,090		100/100
SOFR/Pay:EUR 3MEUR ...	XS2885239165	D1	Currency.....	Royal Bank of Canada	08/20/2024	10/15/2032		16,428,671	SOFR/3MEUR			75,654	(640,948)		(625,396)		286,637			210,196		100/100
Currency Swap/Rec:US	XS2864521328	D1	Currency.....	Societe Generale SA	08/21/2024	10/15/2032		6,613,425	SOFR/3MEUR			30,322	(262,962)		(260,683)		115,470			87,778		100/100
SOFR/Pay:EUR 3MEUR ...	XS2864521757	D1	Currency.....	NI.ZHO CAPITAL	08/21/2024	04/15/2033		16,805,880	SOFR/3MEUR			78,015	(668,232)		(689,485)		293,429			230,658		100/100
Currency Swap/Rec:US	XS2864522052	D1	Currency.....	MARKETS LLC	08/21/2024	10/15/2033		5,445,370	SOFR/3MEUR			25,719	(217,537)		(223,038)		95,093			72,275		100/100
SOFR/Pay:EUR 3MEUR ...	XS2883294519	D1	Currency.....	Canadian Imperial Bank of Comm	08/22/2024	04/15/2033		16,398,160	SOFR/3MEUR			76,662	(630,560)		(620,054)		285,278			220,324		100/100
Currency Swap/Rec:US	XS2883294782	D1	Currency.....	Barclays PLC	08/22/2024	07/15/2033		1,110,900	4.25/3.00			2,939	(44,795)		(36,779)		19,407			10,489		100/100
4.25/Pay:EUR 3.00 ...	XS2441200111	D1	Currency.....	Morgan Stanley IG.SJLL3JDPF30 6NUZ34	08/23/2024	10/25/2029		5,556,500	SOFR/3MEUR			23,567	(219,976)		(231,297)		97,033			50,540		100/100
Currency Swap/Rec:US	XS2804075386	D1	Currency.....	Bank of Montreal .. 54930047630MPWNE075	08/28/2024	07/20/2029		2,216,000	SOFR/3MEUR			9,446	(95,391)		(95,256)		38,813			18,873		100/100
SOFR/Pay:EUR 3MEUR ...	XS2299960942	D1	Currency.....	MARKETS LLC	09/06/2024	02/22/2029		20,841,030	SOFR/3MEUR			93,128	(1,001,611)		(1,033,669)		366,786			266,650		100/100
Currency Swap/Rec:US	XS2880781062	D1	Currency.....	BNP Paribas SA R0MUISP8BMPR0K5P83	09/10/2024	10/15/2032		17,174,553	SOFR/3MEUR			77,036	(825,401)		(862,046)		302,259			227,953		100/100
SOFR/Pay:EUR 3MEUR ...	XS2880781575	D1	Currency.....	BNP Paribas SA R0MUISP8BMPR0K5P83	09/10/2024	04/15/2033		3,390,900	SOFR/3MEUR			14,986	(157,186)		(183,803)		58,220			46,220		100/100
Currency Swap/Rec:US	XS2880781906	D1	Currency.....	Morgan Stanley IG.SJLL3JDPF30 6NUZ34	09/10/2024	01/15/2034		4,886,475	SOFR/3MEUR			21,093	(225,230)		(254,792)		82,478			64,377		100/100
Currency Swap/Rec:US	XS2887785157	D1	Currency.....	Bank of Comm	09/10/2024	10/15/2033		4,886,475	SOFR/3MEUR			21,015	(225,230)		(241,737)		82,478			62,202		100/100
Currency Swap/Rec:US	XS2887786718	D1	Currency.....	Bank of Comm	09/10/2024	04/15/2033		7,198,685	SOFR/3MEUR			31,370	(341,227)		(343,329)		126,629			95,652		100/100
Currency Swap/Rec:US	XS2876596723	D1	Currency.....	Bank of America NA	09/12/2024	04/20/2033		9,437,918	SOFR/3MEUR			40,763	(443,277)		(478,230)		165,927			129,764		100/100
SOFR/Pay:EUR 3MEUR ...	XS2876597028	D1	Currency.....	Morgan Stanley IG.SJLL3JDPF30 6NUZ34	09/12/2024	10/20/2033		1,109,000	SOFR/3MEUR			4,837	(46,905)		(47,532)		19,586			9,674		100/100
Currency Swap/Rec:US	XS2334573463	D1	Currency.....	Bank of Montreal .. 54930047630MPWNE075	09/13/2024	04/15/2029		2,311,550	SOFR/3MEUR			9,947	(86,925)		(83,782)		40,676			21,061		100/100
SOFR/Pay:EUR 3MEUR ...	XS2339925773	D1	Currency.....	Deutsche Bank AG .. 7L7WFZ1ONS80621K86	09/24/2024	07/25/2029		13,440,000	SOFR/3MEUR			63,023	(428,343)		(397,576)		232,880			181,513		100/100
Currency Swap/Rec:US	XS2901462916	D1	Currency.....	Credit Agricole SA	09/25/2024	07/15/2033		1,680,000	SOFR/3MEUR			7,986	(53,543)		(51,169)		29,110			23,078		100/100
SOFR/Pay:EUR 3MEUR ...	XS2901463211	D1	Currency.....	Credit Agricole SA	09/25/2024	10/15/2033			SOFR/3MEUR													

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	XS2901462759	D1	Currency.....	Canadian Imperial Bank of Comm	09/25/2024	01/15/2033	.....	12,871,950	30RR/3MEUR	.....	.....	60,059	(418,546)	.....	(421,964)	.....	223,177	.....	.....	167,830	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2901462247	D1	Currency.....	Wells Fargo & Co ..	09/25/2024	07/15/2032	.....	21,828,350	30RR/3MEUR	.....	.....	100,301	(703,708)	.....	(690,084)	.....	378,430	.....	.....	273,829	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2912340465	D1	Currency.....	Morgan Stanley	10/15/2024	01/26/2033	.....	11,474,690	30RR/3MEUR	.....	.....	47,412	(683,224)	.....	(682,314)	.....	204,158	.....	.....	149,943	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2912340978	D1	Currency.....	Morgan Stanley	10/15/2024	07/26/2033	.....	11,786,040	30RR/3MEUR	.....	.....	49,215	(695,469)	.....	(722,672)	.....	209,592	.....	.....	159,504	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2912340895	D1	Currency.....	Deutsche Bank AG ..	10/15/2024	10/26/2033	.....	11,781,720	30RR/3MEUR	.....	.....	48,820	(699,789)	.....	(733,756)	.....	209,592	.....	.....	162,165	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2912341190	D1	Currency.....	Bank of Comm	10/15/2024	01/26/2033	.....	4,292,950	6.62/5.00	.....	.....	12,811	(254,262)	.....	(172,977)	.....	75,686	.....	.....	55,574	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2917066149	D1	Currency.....	Deutsche Bank AG ..	10/18/2024	01/14/2033	.....	36,620,661	30RR/3MEUR	.....	.....	155,985	(2,360,940)	.....	(2,448,792)	.....	654,587	.....	.....	477,379	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2917066578	D1	Currency.....	Barclays PLC	10/18/2024	07/14/2033	.....	21,698,000	30RR/3MEUR	.....	.....	92,934	(1,415,905)	.....	(1,473,601)	.....	388,133	.....	.....	292,986	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2917066651	D1	Currency.....	Deutsche Bank AG ..	10/18/2024	10/14/2033	.....	12,909,179	30RR/3MEUR	.....	.....	55,532	(829,726)	.....	(895,517)	.....	230,707	.....	.....	177,286	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2925927449	D1	Currency.....	MARKETS LLC	10/22/2024	12/24/2032	.....	5,238,485	6.70/5.00	.....	.....	16,512	(366,637)	.....	(232,315)	.....	94,122	.....	.....	67,998	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2925929687	D1	Currency.....	Credit Agricole SA	10/22/2024	12/24/2032	.....	9,724,500	30RR/3MEUR	.....	.....	39,257	(676,757)	.....	(702,684)	.....	174,660	.....	.....	126,229	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2925927365	D1	Currency.....	BNP Paribas SA	10/22/2024	06/24/2033	.....	17,988,660	30RR/3MEUR	.....	.....	73,537	(1,253,666)	.....	(1,351,415)	.....	323,121	.....	.....	241,965	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2925927522	D1	Currency.....	Societe Generale SA	10/22/2024	09/24/2033	.....	20,633,730	30RR/3MEUR	.....	.....	83,769	(1,440,050)	.....	(1,602,642)	.....	370,667	.....	.....	282,358	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2950716199	D1	Currency.....	Barclays PLC	12/10/2024	01/18/2033	.....	22,049,875	30RR/3MEUR	.....	.....	80,908	(2,161,941)	.....	(2,416,487)	.....	406,570	.....	.....	287,669	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2956338405	D1	Currency.....	BNP Paribas SA	12/16/2024	01/15/2033	.....	2,217,821	6.92/4.90	.....	.....	8,378	(220,696)	.....	(132,669)	.....	40,948	.....	.....	28,917	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2956338382	D1	Currency.....	BNP Paribas SA	12/16/2024	01/15/2033	.....	6,193,230	30RR/3MEUR	.....	.....	22,951	(625,372)	.....	(717,771)	.....	114,498	.....	.....	80,750	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2956338434	D1	Currency.....	Deutsche Bank AG ..	12/16/2024	07/15/2033	.....	10,400,940	30RR/3MEUR	.....	.....	38,532	(1,040,443)	.....	(1,204,345)	.....	192,126	.....	.....	140,469	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS29563384690	D1	Currency.....	Deutsche Bank AG ..	12/16/2024	10/15/2033	.....	8,880,105	30RR/3MEUR	.....	.....	32,636	(885,520)	.....	(1,059,449)	.....	163,986	.....	.....	121,394	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2957488187	D1	Currency.....	Bank of Montreal ..	12/17/2024	07/25/2033	.....	8,403,200	30RR/3MEUR	.....	.....	28,570	(842,382)	.....	(992,363)	.....	155,253	.....	.....	113,702	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2751620481	D1	Currency.....	Citibank NA	01/09/2025	04/20/2033	.....	3,593,020	30RR/3MEUR	.....	.....	11,163	(434,282)	.....	(501,719)	.....	67,702	.....	.....	46,540	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2950716588	D1	Currency.....	Canadian Imperial Bank of Comm	01/10/2025	10/18/2033	.....	4,596,032	30RR/3MEUR	.....	.....	14,516	(581,483)	.....	(715,176)	.....	86,942	.....	.....	63,169	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2950716303	D1	Currency.....	Bank of Montreal ..	01/10/2025	04/18/2033	.....	7,221,632	30RR/3MEUR	.....	.....	23,462	(914,463)	.....	(1,076,531)	.....	136,623	.....	.....	95,906	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2950716139	D1	Currency.....	Royal Bank of Canada	01/10/2025	01/18/2033	.....	8,626,800	30RR/3MEUR	.....	.....	28,689	(1,081,040)	.....	(1,256,796)	.....	163,016	.....	.....	112,548	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2999763655	D1	Currency.....	Deutsche Bank AG ..	02/07/2025	01/15/2033	.....	4,152,400	6.71/4.60	.....	.....	16,234	(470,381)	.....	(274,366)	.....	77,627	.....	.....	54,141	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2999763655	D1	Currency.....	MARKETS LLC	04/09/2025	03/24/2031	.....	2,909,144	5.42/5.63	.....	.....	(3,591)	(97,529)	.....	(64,255)	.....	50,156	.....	.....	32,472	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2999763655	D1	Currency.....	Citibank NA	04/10/2025	04/17/2030	.....	12,137,000,001	TONAR/S0FR	.....	.....	(769,161)	(6,136,803)	.....	(7,217,524)	.....	(1,008,838)	.....	.....	122,115,678	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2986868386	D1	Currency.....	Natixis NA	05/16/2025	07/15/2033	.....	5,485,060	30RR/3MEUR	.....	.....	24,610	(177,847)	.....	(201,606)	.....	95,093	.....	.....	74,078	.....	100/100
30RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2999763655	D1	Currency.....	BNP Paribas SA	05/19/2025	05/21/2027	.....	500,000,000	3MEUR/S0FR	.....	.....	(2,445,995)	(14,889,422)	.....	(14,393,796)	.....	(9,690,216)	.....	.....	2,668,949	.....	100/100
30RR/Pay:USD 30RR ...																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US 6.47/Pay:EUR 4.70	XS3076935421	D1	Currency.....	Morgan Stanley	05/23/2025	07/15/2033	.....	3,734,940	6.47/4.70	.....	.....	15,594	.....	.....	64,646	.....	64,042	.....	.....	50,442	.....	100/100
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR	XS3076935348	D1	Currency.....	Morgan Stanley	05/23/2025	10/15/2033	.....	2,263,600	SCFR/3MEUR	.....	.....	10,932	.....	.....	(44,447)	.....	38,813	.....	.....	31,095	.....	100/100
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR	XS3076935594	D1	Currency.....	Goldman Sachs Group Inc/The	05/23/2025	04/15/2034	.....	2,475,188	SCFR/3MEUR	.....	.....	12,398	.....	.....	(38,206)	.....	42,404	.....	.....	35,106	.....	100/100
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR	XS3086801936	D1	Currency.....	Morgan Stanley	06/02/2025	07/15/2033	.....	8,386,521	SCFR/3MEUR	.....	.....	40,180	.....	.....	(91,251)	.....	142,542	.....	.....	113,284	.....	100/100
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR	XS3132972509	D1	Currency.....	Citibank NA	07/30/2025	10/15/2033	.....	14,047,075	SCFR/3MEUR	.....	.....	71,229	.....	.....	(54,378)	.....	237,732	.....	.....	192,361	.....	100/100
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR	XS3132972764	D1	Currency.....	Canadian Imperial Bank of Comm	07/30/2025	04/15/2034	.....	10,116,540	SCFR/3MEUR	.....	.....	52,032	.....	.....	(68,683)	.....	171,167	.....	.....	143,485	.....	100/100
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR	XS3048771896	D1	Currency.....	Deutsche Bank AG ..	08/11/2025	07/15/2033	.....	10,017,938	SCFR/3MEUR	.....	.....	49,194	.....	.....	93,932	.....	167,383	.....	.....	135,297	.....	100/100
Currency Swap/Rec:US 5.49/Pay:EUR 4.20	588555042	D1	Currency.....	Royal Bank of Canada	09/16/2025	04/15/2045	.....	17,735,000	5.49/4.20	.....	.....	58,989	.....	.....	526,027	.....	290,800	.....	.....	387,039	.....	100/100
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR	XS3178582303	D1	Currency.....	Royal Bank of Canada	10/09/2025	01/15/2034	.....	34,148,632	SCFR/3MEUR	.....	.....	162,689	.....	.....	103,797	.....	572,109	.....	.....	476,874	.....	100/100
Currency Swap/Rec:US 5.15/Pay:GBP 5.63	BW03636	D1	Currency.....	Bank of Montreal ..	10/14/2025	01/03/2053	.....	11,024,890	5.15/5.63	.....	.....	(12,967)	.....	.....	(19,307)	.....	201,772	.....	.....	285,270	.....	100/100
Currency Swap/Rec:US 7.34/Pay:GBP 7.75	BW03636	D1	Currency.....	MI ZHUO CAPITAL	10/16/2025	09/30/2032	.....	5,959,793	7.34/7.75	.....	.....	(6,215)	.....	.....	166,115	.....	107,693	.....	.....	76,000	.....	100/100
Currency Swap/Rec:US 7.93/Pay:EUR 6.50	BW03636	D1	Currency.....	MARKETS LLC	10/20/2025	04/02/2035	.....	11,653,000	7.93/6.50	.....	.....	41,231	.....	.....	303,078	.....	207,643	.....	.....	174,391	.....	100/100
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR	XS3203008322	D1	Currency.....	MARKETS LLC	10/21/2025	10/15/2033	.....	1,045,170	SCFR/3MEUR	.....	.....	4,803	.....	.....	10,395	.....	17,466	.....	.....	14,357	.....	100/100
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR	XS3194975440	D1	Currency.....	Citibank NA	10/21/2025	07/15/2034	.....	12,585,302	SCFR/3MEUR	.....	.....	60,619	.....	.....	117,279	.....	210,427	.....	.....	181,216	.....	100/100
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR	XS3194975101	D1	Currency.....	Royal Bank of Canada	10/21/2025	01/15/2034	.....	28,188,921	SCFR/3MEUR	.....	.....	134,076	.....	.....	150,448	.....	471,330	.....	.....	393,651	.....	100/100
Currency Swap/Rec:US 4.79/Pay:GBP 5.13	B335073	D1	Currency.....	Barclays PLC	10/23/2025	09/22/2050	.....	33,310,000	.....	.....	.....	(27,229)	.....	.....	669,923	.....	509,445	.....	.....	824,311	.....	100/100
Currency Swap/Rec:US 5.27/Pay:GBP 5.63	BPTJ067	D1	Currency.....	Barclays PLC	10/23/2025	07/25/2052	.....	33,325,000	5.27/5.63	.....	.....	(36,760)	.....	.....	722,898	.....	558,790	.....	.....	855,112	.....	100/100
Currency Swap/Rec:US 5.40/Pay:GBP 5.75	B4K6J06	D1	Currency.....	Goldman Sachs Group Inc/The	10/23/2025	09/14/2040	.....	26,686,000	5.40/5.75	.....	.....	(23,063)	.....	.....	618,167	.....	486,536	.....	.....	507,534	.....	100/100
Currency Swap/Rec:US 3.12/Pay:GBP 3.38	BY18857	D1	Currency.....	MARKETS LLC	10/23/2025	08/08/2049	.....	26,631,000	3.12/3.38	.....	.....	(16,942)	.....	.....	368,570	.....	330,263	.....	.....	643,741	.....	100/100
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR	XS3207966359	D1	Currency.....	Morgan Stanley	10/28/2025	07/19/2035	.....	5,966,190	SCFR/3MEUR	.....	.....	28,031	.....	.....	43,059	.....	99,556	.....	.....	91,006	.....	100/100
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR	XS3207956525	D1	Currency.....	Natixis NA	10/28/2025	04/19/2035	.....	19,620,449	SCFR/3MEUR	.....	.....	90,981	.....	.....	208,699	.....	327,429	.....	.....	295,246	.....	100/100
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR	XS3215519714	D1	Currency.....	TVJBSHLZLORIGBDTMO3	11/12/2025	01/15/2034	.....	31,630,896	SCFR/3MEUR	.....	.....	153,448	.....	.....	91,896	.....	530,967	.....	.....	441,701	.....	100/100
Currency Swap/Rec:US 6.57/Pay:GBP 6.80	G2973*488	D1	Currency.....	Barclays PLC	12/22/2025	12/31/2050	.....	56,529,091	6.57/6.80	.....	.....	(34,356)	.....	.....	2,561,745	.....	1,022,139	.....	.....	1,406,708	.....	100/100
Currency Swap/Rec:US 6.67/Pay:GBP 6.80	G2973*488	D1	Currency.....	Morgan Stanley	01/07/2026	12/31/2050	.....	56,636,309	6.67/6.80	.....	.....	(14,873)	.....	.....	3,330,731	.....	992,333	.....	.....	1,409,376	.....	100/100
Currency Swap/Rec:US 6.67/Pay:GBP 6.80	G2973*488	D1	Currency.....	Societe Generale SA	01/08/2026	12/31/2050	.....	56,501,761	6.67/6.80	.....	.....	(14,289)	.....	.....	3,302,998	.....	857,785	.....	.....	1,406,027	.....	100/100
SCFR/Pay:EUR 3MEUR	XS204244116	D1	Currency.....	E570Z0ZIZFF321IEFA76	01/08/2026	12/31/2050	.....	5,832,000	SCFR/3MEUR	.....	.....	22,966	.....	.....	56,614	.....	53,524	.....	.....	65,489	.....	100/100
Currency Swap/Rec:US 6.71/Pay:GBP 6.80	G2973*488	D1	Currency.....	TVJBSHLZLORIGBDTMO3	01/08/2026	04/15/2031	.....	5,832,000	SCFR/3MEUR	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:US 7.62/Pay:GBP 7.75	BW03636	D1	Currency.....	Credit Agricole SA	01/09/2026	12/31/2050	.....	56,392,441	6.71/6.80	.....	.....	(10,037)	.....	.....	3,525,448	.....	748,465	.....	.....	1,403,307	.....	100/100
Currency Swap/Rec:US 7.62/Pay:GBP 7.75	BW03636	D1	Currency.....	989500TJ5KRTQJ0VHX05	01/13/2026	09/30/2032		6,467,045	7.62/7.75			(1,779)			279,908		110,464			82,482		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US																						
XS233702152		D1	Currency.....	Morgan Stanley	01/16/2026	10/15/2028		8,714,250	\$0R/3MEUR			27,025	46,536		49,098		46,536			69,512		100/100
SCRRPay:EUR 3MEUR ...																						
Currency Swap/Rec:US																						
XS2314652277		D1	Currency.....	Matixis NA	02/10/2026	09/15/2030		3,574,800	\$0RR/3MEUR			8,680	107,714		120,647		107,714			37,760		100/100
SCRRPay:EUR 3MEUR ...																						
Currency Swap/Rec:US																						
BRJ0X1		D1	Currency.....	JP Morgan Chase & Co	03/02/2026	05/02/2034		15,763,950	6.98/5.63			16,783	181,795		340,656		181,795			224,230		100/100
6.96/Pay:EUR 5.63 ...																						
Currency Swap/Rec:US																						
BWHT0V3		D1	Currency.....	Wells Fargo & Co ..	03/02/2026	08/20/2042		26,363,250	5.78/4.50			26,748	371,411		523,125		371,411			533,815		100/100
5.78/Pay:EUR 4.50 ...																						
Currency Swap/Rec:US																						
BWKT0V3		D1	Currency.....	Goldman Sachs Group Inc/The	03/02/2026	08/10/2042		15,815,250	5.22/4.00			15,355	206,338		280,705		206,338			319,967		100/100
5.22/Pay:EUR 4.00 ...																						
Currency Swap/Rec:US																						
BWIF4N0		D1	Currency.....	Societe Generale SA	03/02/2026	03/18/2033		15,813,900	5.88/4.63			15,705	224,229		351,780		224,229			208,747		100/100
5.88/Pay:EUR 4.63 ...																						
Currency Swap/Rec:US																						
Q7724H4K4		D1	Currency.....	BNP Paribas SA	08/09/2017	11/16/2029		13,203,000	3.62/NF1X3			5,430	2,863,817		2,218,009		19,814			125,825		100/100
3.62/Pay:NZD NF1X3 ...																						
Currency Swap/Rec:US																						
372460D49		D1	Currency.....	Citibank NA	10/18/2017	10/30/2029		11,765,000	4.00/2.02			59,198	208,047		554,382		194,067			111,400		100/100
4.00/Pay:EUR 2.02 ...																						
Currency Swap/Rec:US																						
372460D49		D1	Currency.....	Bank of Comm	10/18/2017	10/30/2029		11,772,000	4.00/2.02			59,566	215,047		576,160		194,067			111,466		100/100
4.00/Pay:EUR 2.02 ...																						
Currency Swap/Rec:US																						
933384F0		D1	Currency.....	Citibank NA	10/18/2017	12/16/2029		4,703,200	4.10/2.12			23,330	80,419		224,045		77,627			45,326		100/100
4.10/Pay:EUR 2.12 ...																						
Currency Swap/Rec:US																						
67737H406		D1	Currency.....	BNP Paribas SA	01/25/2018	03/14/2033		1,429,100	4.46/3.02			5,738	105,701		265,875		24,310			18,850		100/100
4.46/Pay:GBP 3.02 ...																						
Currency Swap/Rec:US																						
67737H4E4		D1	Currency.....	Barclays PLC	01/25/2018	03/15/2038		4,285,500	4.62/3.11			18,074	318,303		1,074,220		72,930			74,169		100/100
4.62/Pay:GBP 3.11 ...																						
Currency Swap/Rec:US																						
Q4378H404		D1	Currency.....	Barclays PLC	03/27/2018	06/27/2036		21,208,500	4.08/2.61			84,306	1,357,515		4,588,674		364,648			339,490		100/100
4.08/Pay:GBP 2.61 ...																						
Currency Swap/Rec:US																						
BL2764076		D1	Currency.....	Citibank NA	05/16/2018	12/31/2036		16,950,263	6.09/3.44			112,622	305,496		1,479,462		276,650			278,026		100/100
6.09/Pay:EUR 3.44 ...																						
Currency Swap/Rec:US																						
66980CA46		D1	Currency.....	Canadian Imperial Bank of Comm	06/05/2018	06/30/2042		2,275,095	4.45/4.12			3,150	148,522		96,646		28,666			45,870		100/100
4.45/Pay:CAD 4.12 ...																						
Currency Swap/Rec:US																						
66980CA02		D1	Currency.....	BNP Paribas SA	06/05/2018	03/31/2033		1,775,284	4.10/3.75			2,770	116,027		99,598		17,682			23,547		100/100
4.10/Pay:CAD 3.75 ...																						
Currency Swap/Rec:US																						
BL2764076		D1	Currency.....	Barclays PLC	07/09/2018	12/31/2036		10,222,285	6.06/3.44			67,025	141,927		910,986		166,370			167,671		100/100
6.06/Pay:EUR 3.44 ...																						
Currency Swap/Rec:US																						
66750H4F9		D1	Currency.....	Citibank NA	10/11/2018	01/10/2034		7,930,600	4.67/3.21			27,786	(19,794)		973,905		145,659			110,508		100/100
4.67/Pay:GBP 3.21 ...																						
Currency Swap/Rec:US																						
66655H4B2		D1	Currency.....	Societe Generale SA	10/11/2018	01/10/2031		17,191,200	4.40/2.97			59,442	(12,987)		1,455,455		316,028			187,997		100/100
4.40/Pay:GBP 2.97 ...																						
Currency Swap/Rec:US																						
001055H44		D1	Currency.....	BNP Paribas SA	10/11/2018	10/18/2030		16,037,063	4.91/1.16			162,033	4,694,194		5,651,873		149,915			171,105		100/100
4.91/Pay:JPY 1.16 ...																						
Currency Swap/Rec:US																						
4.20/Pay:EUR 1.83 ...		D1	Currency.....	Societe Generale SA	10/24/2018	01/24/2031		11,403,000	4.29/1.83			68,348	(153,953)		883,142		194,067			125,198		100/100
4.20/Pay:EUR 1.83 ...																						
Currency Swap/Rec:US																						
66675H4B6		D1	Currency.....	BNP Paribas SA	03/06/2019	12/31/2036		3,717,472	4.29/3.88			4,495	122,677		60,169		48,458			60,976		100/100
4.20/Pay:CAD 3.88 ...																						
Currency Swap/Rec:US																						
666160H42		D1	Currency.....	BNP Paribas SA	03/06/2019	12/31/2038		11,152,416	4.34/3.94			13,218	368,032		163,875		145,374			199,201		100/100
4.34/Pay:CAD 3.94 ...																						
Currency Swap/Rec:US																						
L8749H4B8		D1	Currency.....	Barclays PLC	03/26/2019	07/30/2049		6,215,008	4.40/2.37			31,110	(146,954)		434,157		106,831			150,154		100/100
4.40/Pay:EUR 2.37 ...																						
Currency Swap/Rec:US																						
L8749H406		D1	Currency.....	Barclays PLC	03/26/2019	07/30/2049		4,149,638	4.52/2.50			20,863	(98,118)		282,224		71,329			100,255		100/100
4.52/Pay:EUR 2.50 ...																						
Currency Swap/Rec:US																						
L8749H4A0		D1	Currency.....	Societe Generale SA	03/26/2019	07/30/2049		2,067,985	4.27/2.22			10,480	(48,888)		154,197		35,547			49,962		100/100
4.27/Pay:EUR 2.22 ...																						
Currency Swap/Rec:US																						
F2977H4A3		D1	Currency.....	Societe Generale SA	03/28/2019	04/24/2023		8,676,800	5.13/2.70			52,225	(288,762)		91,208		155,253			78,624		100/100
5.13/Pay:EUR 2.70 ...																						
Currency Swap/Rec:US																						
59156R6X5		D1	Currency.....	Morgan Stanley	05/15/2019	05/23/2034		5,205,906	4.35/1.19			45,814	1,614,997		1,931,436		47,473			74,327		100/100
4.35/Pay:JPY 1.19 ...																						

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 4.57/Pay:JPY 1.39	59156B#V3	D1	Currency.....	BNP Paribas SA JP Morgan Chase & Co	.05/15/2019	.05/23/2039	.....	5,027,422	4.57/1.39	.....	.....	45,270	1,561,545	.....	2,086,471	.....	45,807	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#A6	D1	Currency.....	 815DZ1ZKVSZ1 1N1U#748	.07/23/2019	.09/05/2034	.....	17,369,567	4.09/1.75	.....	.....	97,762	(627,498)	.....	812,243	.....	302,210	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	B#RT2#3	D1	Currency.....	Citibank NA	.09/24/2019	.10/01/2031	.....	2,200,000	3.02/0.88	.....	.....	11,348	(111,301)	.....	15,626	.....	38,813	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	66076#A07	D1	Currency.....	Credit Agricole SA	.10/17/2019	.12/31/2039	.....	4,364,610	3.43/2.55	.....	.....	8,114	(145,518)	.....	178,525	.....	82,848	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	66076#A#2	D1	Currency.....	Barclays PLC	.10/17/2019	.12/31/2050	.....	8,960,000	4.20/3.02	.....	.....	22,742	(303,793)	.....	1,702,918	.....	170,169	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	59266B#02	D1	Currency.....	Societe Generale SA	.10/24/2019	.11/06/2034	.....	8,880,000	3.22/1.30	.....	.....	41,495	(385,562)	.....	287,379	.....	155,253	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457B#X5	D1	Currency.....	JP Morgan Chase & Co	.10/29/2019	.11/01/2049	.....	12,219,900	3.61/1.70	.....	.....	55,693	(483,206)	.....	1,307,971	.....	212,374	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	68249#A#1	D1	Currency.....	Citibank NA	.11/22/2019	.01/21/2035	.....	6,415,500	3.46/2.61	.....	.....	11,705	(201,495)	.....	418,495	.....	121,549	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	68249#A#9	D1	Currency.....	Citibank NA	.11/22/2019	.01/21/2045	.....	6,417,500	3.84/2.81	.....	.....	14,347	(199,495)	.....	1,012,329	.....	121,549	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	61591#B#J0	D1	Currency.....	Citibank NA	.02/14/2020	.05/14/2032	.....	1,085,000	3.01/1.15	.....	.....	4,819	(70,695)	.....	11,664	.....	19,407	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	61591#B#H4	D1	Currency.....	Barclays PLC	.02/14/2020	.05/14/2032	.....	1,301,200	3.00/2.19	.....	.....	2,556	(22,199)	.....	73,213	.....	24,310	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	64366#A#0	D1	Currency.....	BNP Paribas SA Credit Agricole SA	.02/20/2020	.05/19/2030	.....	3,244,500	3.00/1.10	.....	.....	14,850	(222,586)	.....	(96,316)	.....	58,220	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	64366#A#8	D1	Currency.....	 815DZ1ZKVSZ1 1N1U#748	.02/20/2020	.05/19/2032	.....	3,245,100	3.13/1.25	.....	.....	14,598	(221,986)	.....	(59,403)	.....	58,220	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619#B#5	D1	Currency.....	BNP Paribas SA Credit Agricole SA	.10/01/2020	.10/29/2035	.....	5,861,500	3.08/1.70	.....	.....	20,451	83,024	.....	246,360	.....	97,033	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619#B#C3	D1	Currency.....	 969500TJ#KRT#QJ#W#45	.10/01/2020	.10/29/2040	.....	5,867,000	3.46/1.98	.....	.....	21,986	88,524	.....	397,354	.....	97,033	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278L#B#5	D1	Currency.....	Barclays PLC	.10/29/2020	.01/31/2031	.....	11,690,000	2.78/1.37	.....	.....	41,095	133,047	.....	352,774	.....	194,067	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	767219#A#6	D1	Currency.....	Inc/The	.10/25/2021	.09/20/2032	.....	5,223,718	2.45/12.25	(2,207,745)	.....	(142,729)	(417,853)	.....	(586,303)	.....	1,056,213	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	B6J#Y#3	D1	Currency.....	Canadian Imperial Bank of Comm	.11/04/2021	.06/17/2029	.....	4,058,700	3.83/3.38	.....	.....	4,329	92,057	.....	212,714	.....	74,969	.....	.....	.....	.....	100/100
Currency Swap/Rec:EUR 7.11/Pay:EUR 6.23	E5000*#B0	D1	Currency.....	Morgan Stanley	.03/31/2023	.06/30/2043	.....	10,861,000	7.11/6.23	.....	.....	9,924	(695,953)	.....	(1,367,741)	.....	194,067	.....	.....	.....	.....	100/100
3#EUR/Pay:USD 5#FR .....	.....	.....	Currency.....	Deutsche Bank AG ..	.09/12/2024	.02/23/2027	.....	160,000,000	3#EUR/5#FR	.....	.....	(750,594)	8,285,795	.....	8,230,149	.....	(3,104,185)	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 5#FR/Pay:EUR 3#EUR	00262#A#5	D1	Currency.....	Societe Generale SA ..	.09/26/2024	.06/17/2029	.....	15,351,857	5#FR/3#EUR	.....	.....	68,287	(546,698)	.....	(530,076)	.....	277,047	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 5#FR/Pay:EUR 3#EUR	XS2947676749	D1	Currency.....	Societe Generale SA ..	.11/27/2024	.07/20/2033	.....	8,862,000	5#FR/3#EUR	.....	.....	33,241	(845,840)	.....	(969,262)	.....	163,016	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 5#FR/Pay:EUR 3#EUR	XS2947877044	D1	Currency.....	Citibank NA	.11/27/2024	.10/20/2033	.....	15,910,890	5#FR/3#EUR	.....	.....	59,097	(1,493,881)	.....	(1,734,712)	.....	292,265	.....	.....	.....	.....	100/100
Currency Swap/Rec:GBP 5.15/Pay:USD 5.29 ....	.....	.....	Currency.....	Bank of America NA	.02/18/2025	.11/01/2029	.....	500,000,000	5.15/5.29	.....	.....	113,861	31,599,509	.....	18,528,195	.....	(12,154,938)	.....	.....	.....	.....	100/100
Currency Swap/Rec:EUR 2.88/Pay:USD 4.65	700M# 3Yr EUR Fixed to Fixed July 2025	.....	Currency.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	XS313512711	D1	Currency.....	Deutsche Bank AG ..	.07/21/2025	.07/21/2028	.....	700,000,000	2.88/4.65	.....	.....	(3,580,937)	(7,325,269)	.....	(18,387,288)	.....	(13,556,362)	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM#1970	D1	Currency.....	MI ZUHO CAPITAL	.10/28/2022	.09/21/2041	.....	2,489,500	2.56/1.47	.....	.....	5,108	(283,726)	.....	(277,285)	.....	30,162	.....	.....	.....	.....	100/100
Currency Swap/Rec:USD	BM#1970	D1	Currency.....	JP Morgan Chase & Co	.10/31/2022	.09/21/2041		2,470,750	2.58/1.47			5,078	(298,537)		(307,147)		30,400					100/100

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Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 5.02/Pay:GBP 4.88	XS2F528	D1	Currency.....	BNP Paribas SA ROMUSPUBPR08K5P83	12/09/2022	03/07/2032		6,135,000	5.02/4.88			(5,426)	(478,434)		(274,509)		120,451			74,780		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2352783752	D1	Currency.....	Goldman Sachs Group Inc/The K03JUN0706114HAYLU02	06/22/2023	07/15/2026		6,612,739	SOFR/3MEUR			31,214	(349,493)		(351,264)		115,047			17,818		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2440262900	D1	Currency.....	JP Morgan Chase & Co 815DZJZKVS211NHU748	09/22/2023	01/25/2031		5,967,360	SOFR/3MEUR			24,763	(490,766)		(494,092)		103,382			65,537		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2346330494	D1	Currency.....	MI ZUHO CAPITAL MARKETS LLC 0V6H8S6J0ZTJ08570P90	10/05/2023	04/19/2030		2,629,500	SOFR/3MEUR			10,830	(259,738)		(256,894)		48,517			26,474		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS236672672	D1	Currency.....	Wellis Fargo & Co .. PBLDOELDBSFJOLXP3876	01/29/2024	01/15/2029		1,459,485	SOFR/3MEUR			6,397	(100,039)		(96,357)		25,866			12,205		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2766727544	D1	Currency.....	Deutsche Bank AG .. 7LTWZF1QNSX8621K86	02/15/2024	05/21/2030		5,615,800	SOFR/3MEUR			24,957	(424,954)		(411,667)		104,796			59,185		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 5.50	XS2766727627	D1	Currency.....	Barclays PLC G6SSEF7U0P5170UK5573	02/15/2024	05/21/2030		1,720,640	7.29/5.50			5,774	(128,472)		(101,859)		31,051			17,510		100/100
Currency Swap/Rec:CAD ATH 5.113 3/7/29 FABN	5.11/Pay:USD SOFR	Exhibit 5 & 7	Currency.....	Royal Bank of Canada ES71PQU8PH16C71XBU11	03/04/2024	03/07/2029		500,000,000	5.11/SOFR			(277,886)	(8,849,991)		(3,996,684)		(4,837,281)			4,294,409		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2809807493	D1	Currency.....	Citibank NA E570Z0ZIZFF32T1NEFA76	04/26/2024	07/15/2032		19,063,800	SOFR/3MEUR			84,137	(1,507,576)		(1,451,808)		345,439			239,171		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2809808202	D1	Currency.....	Barclays PLC G6SSEF7U0P5170UK5573	04/26/2024	01/15/2033		15,161,725	SOFR/3MEUR			67,386	(1,191,363)		(1,167,554)		274,604			197,685		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808262201	D1	Currency.....	JP Morgan Chase & Co 815DZJZKVS211NHU748	05/22/2024	05/28/2029		24,835,200	6.41/6.17			(10,306)	(971,081)		(444,349)		474,043			220,797		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2835767800	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCDJHX05	06/04/2024	07/15/2031		34,929,610	SOFR/3MEUR			147,699	(2,204,035)		(2,237,614)		623,556			401,910		100/100
Currency Swap/Rec:JPY JPY Fixed FABN July 2024 - XS2862155483	1.41/Pay:USD 5.27	D1	Currency.....	Citibank NA E570Z0ZIZFF32T1NEFA76	07/12/2024	07/18/2029		16,499,999,999	1.41/5.27			(999,131)	(34,964)		(5,007,522)		(1,371,907)			149,899,776		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2854410136	D1	Currency.....	Societe Generale SA 02N6B1BXP40TDBPU41	07/12/2024	10/20/2032		24,511,500	SOFR/3MEUR			103,386	(1,491,643)		(1,569,971)		436,650			313,940		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2437416864	D1	Currency.....	Canadian Imperial Bank of Comm 21G119DL770XHK3ZE78	08/27/2024	04/15/2029		4,070,480	SOFR/3MEUR			17,933	(147,808)		(157,371)		70,834			35,506		100/100
Currency Swap/Rec:JPY JPY 5y Floater FABN Sep. 2024	XS2437417186	D1	Currency.....	Bank of Comm 21G119DL770XHK3ZE78	08/27/2024	10/15/2029		4,460,800	SOFR/3MEUR			19,710	(161,981)		(178,540)		77,627			41,995		100/100
Currency Swap/Rec:USD TONAR/Pay:USD SOFR	50229398	Exhibit 5 & 7	Currency.....	Credit Agricole SA 969500TJ5KRTCDJHX05	09/06/2024	08/24/2029		15,000,000,000	TONAR/SOFR			(977,572)	(9,787,629)		(11,256,840)		(1,249,294)		138,348,959			100/100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.15	EUR FABN 3Y Reopening 2	B1	Currency.....	Wellis Fargo & Co .. PBLDOELDBSFJOLXP3876	09/12/2024	09/27/2034		52,220,000	6.03/6.15			(37,081)	(715,961)		737,989		972,395			761,169		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS290114355	D1	Currency.....	Deutsche Bank AG .. 7LTWZF1QNSX8621K86	10/07/2024	02/23/2027		90,000,000	3MEUR/SOFR			(419,761)	5,163,346		5,125,710		(1,744,969)			427,232		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2930114355	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCDJHX05	11/12/2024	01/15/2033		34,796,875	SOFR/3MEUR			135,396	(3,092,145)		(3,946,147)		635,559			453,696		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2930114785	D1	Currency.....	Bank of Montreal .. 5493004763M3NWE075	11/12/2024	10/15/2033		20,179,900	SOFR/3MEUR			78,728	(1,778,310)		(2,107,032)		388,727			277,206		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2941197100	D1	Currency.....	Bank of Montreal .. 5493004763M3NWE075	11/14/2024	01/15/2033		14,241,150	SOFR/3MEUR			52,432	(1,360,736)		(1,592,787)		261,990			185,682		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2941197522	D1	Currency.....	Citibank NA 969500TJ5KRTCDJHX05	11/14/2024	10/15/2033		9,540,510	SOFR/3MEUR			34,556	(918,532)		(1,108,848)		175,630			131,056		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2946210833	D1	Currency.....	Societe Generale SA 02N6B1BXP40TDBPU41	11/26/2024	01/15/2033		19,866,000	SOFR/3MEUR			76,180	(1,999,754)		(2,227,436)		367,174			259,021		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2946211484	D1	Currency.....	Canadian Imperial Bank of Comm 21G119DL770XHK3ZE78	11/26/2024	07/15/2033		15,319,790	SOFR/3MEUR			58,619	(1,553,371)		(1,776,099)		263,337			206,901		100/100
Currency Swap/Rec:USD 6.81/Pay:EUR 4.85	XS2946210916	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCDJHX05	11/26/2024	01/15/2033		2,623,500	6.81/4.85			9,455	(265,738)		(161,037)		48,517			34,206		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2946211054	D1	Currency.....	Wellis Fargo & Co .. PBLDOELDBSFJOLXP3876	11/26/2024	10/15/2033		10,920,000	SOFR/3MEUR			41,410	(1,099,231)		(1,230,881)		201,829			150,005		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2943502225	D1	Currency.....	BNP Paribas SA ROMUSPUBPR08K5P83	11/27/2024	01/15/2033		9,296,304	SOFR/3MEUR			36,409	(862,257)		(962,186)		170,585			121,209		100/100

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	XS2943592571	D1	Currency.....	Morgan Stanley	11/27/2024	07/15/2033		9,182,241	S0RR/3MEUR			35,202	(872,308)		(970,426)		188,838			124,010		100/100
S0RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2943592738	D1	Currency.....	Barclays PLC	11/27/2024	10/15/2033		6,337,800	S0RR/3MEUR			24,350	(596,372)		(690,935)		116,440			87,061		100/100
S0RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	XS2944934764	D1	Currency.....	Deutsche Bank AG ...	12/02/2024	10/15/2033		12,802,400	S0RR/3MEUR			49,012	(1,265,943)		(1,413,401)		232,880			173,116		100/100
S0RR/Pay:EUR 3MEUR ...				Societe Generale SA																		
Currency Swap/Rec:USD	XS2961114068	D1	Currency.....		12/02/2024	04/15/2034		13,774,688	S0RR/3MEUR			53,365	(1,393,813)		(1,630,597)		254,713			195,370		100/100
S0RR/Pay:EUR 3MEUR ...				Citibank NA	12/16/2024	04/25/2033		5,766,750	S0RR/3MEUR			19,887	(589,574)		(662,370)		106,737			76,689		100/100
EUR FBN Issuance 5YR		Exhibit 5 & 7	Currency.....																			
FBN GBP 2Y Floater		Exhibit 5 & 7	Currency.....	BNP Paribas SA	02/20/2025	02/25/2030		650,000,000	3.415/4.1			(3,060,745)	72,120,465		51,544,504		(12,569,192)			6,426,121		100/100
March 2025			Currency.....	Bank of Montreal ..	03/04/2025	03/05/2027		250,000,000	S0NIA/S0FRR			148,198	12,467,808		12,416,126		(6,071,942)			1,204,657		100/100
BMG2508		D1	Currency.....	Goldman Sachs Group Inc/The	04/08/2025	05/31/2032		13,681,250	3.51/2.13			41,982	(670,694)		(471,298)		200,774			169,953		100/100
Currency Swap/Rec:USD	XS2485268150	D1	Currency.....	Natixis NA	04/10/2025	12/15/2031		6,453,500	6.69/6.88			(6,984)	(157,792)		(68,031)		117,166			77,121		100/100
6.88/Pay:GBP 6.88 ...				Societe Generale SA																		
Currency Swap/Rec:USD	BMG16H2	D1	Currency.....		04/10/2025	09/12/2030		663,408	8.11/6.38			2,331	(25,585)		(12,575)		11,691			7,001		100/100
8.09/Pay:EUR 6.38 ...																						
Currency Swap/Rec:USD	BPSW61	D1	Currency.....	Morgan Stanley	04/10/2025	07/16/2033		8,771,799	8.09/6.38			31,306	(343,665)		(135,609)		156,648			118,489		100/100
7.39/Pay:EUR 5.75 ...				Bank of America NA																		
Currency Swap/Rec:USD	BTJMW17	D1	Currency.....		04/10/2025	09/22/2033		13,903,750	7.39/5.75			44,949	(505,355)		(206,586)		219,082			190,194		100/100
S0RR/Pay:EUR 3MEUR ...				Societe Generale SA																		
Currency Swap/Rec:USD	XS208511543	D1	Currency.....		06/02/2025	07/15/2033		1,254,825	S0RR/3MEUR			6,120	(16,440)		(13,616)		21,347			16,947		100/100
6.79/Pay:GBP 6.88 ...																						
Currency Swap/Rec:USD	FR0014010R17	D1	Currency.....	Wells Fargo & Co ..	06/20/2025	06/26/2035		94,311,000	6.79/6.88			(24,787)	1,673,069		5,371,088		1,701,691			1,433,701		100/100
6.78/Pay:GBP 6.88 ...				Natixis NA	06/20/2025	06/26/2035		44,414,700	6.78/6.88			(12,012)	742,532		2,575,166		869,155			675,185		100/100
6.76/Pay:GBP 6.88 ...				Deutsche Bank AG ..	06/20/2025	06/26/2035		47,145,000	6.76/6.88			(14,301)	826,034		2,648,884		850,846			716,691		100/100
Currency Swap/Rec:USD	FR0014010R17	D1	Currency.....																			
6.75/Pay:GBP 6.88 ...				Citibank NA	06/20/2025	06/26/2035		235,865,000	6.75/6.88			(78,286)	4,270,172		11,629,088		4,254,228			3,585,581		100/100
Currency Swap/Rec:USD	294780A41	D1	Currency.....		08/08/2025	11/24/2030		52,233,019	6.33/6.49			(71,800)	(3,098,593)		(1,329,737)		563,463			563,463		100/100
6.33/Pay:AUD 6.49 ...				Bank of America NA																		
Currency Swap/Rec:USD	XS2048772357	D1	Currency.....	JPMorgan Chase & Co	08/11/2025	01/15/2034		18,698,029	S0RR/3MEUR			93,834	71,753		182,734		316,135			263,897		100/100
S0RR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	BND561	D1	Currency.....		09/15/2025	10/30/2029		29,400,000	8.46/7.13			105,722	560,239		811,887		532,193			278,382		100/100
8.46/Pay:EUR 7.13 ...				8152ZIKZKZ5211MHU748																		
Currency Swap/Rec:GBP	400M1 GBP FBN ATH	D1	Currency.....	Bank of Montreal ..	09/16/2025	09/19/2035		400,000,000	5.86/5.33			696,994	(16,372,016)		(18,100,991)		(9,693,744)			6,156,854		100/100
5.86/Pay:USD 5.33 ...				Barclays PLC	10/10/2025	05/08/2064		19,912,500	5.91/6.50			(26,351)	61,515		(406,226)		364,648			614,806		100/100
Currency Swap/Rec:USD	VU959038	D1	Currency.....	Royal Bank of																		
5.91/Pay:GBP 6.50 ...				Canada	10/23/2025	06/09/2049		11,597,000	2.09/1.13			27,595	11,465		108,007		98,860			279,342		100/100
Currency Swap/Rec:USD	BKGSJL4	D1	Currency.....	Credit Agricole SA																		
2.09/Pay:EUR 1.13 ...					11/13/2025	11/25/2037		43,008,800	5.95/4.60			145,211	248,075		1,151,040		718,047			734,400		100/100
Currency Swap/Rec:USD	F9103*AL5	D1	Currency.....	Barclays PLC	03/02/2026	10/15/2043		30,105,000	5.19/5.50			(7,475)	316,475		891,469		316,475			630,652		100/100
5.95/Pay:EUR 4.60 ...				Societe Generale SA																		
Currency Swap/Rec:USD	BPGTGK7	D1	Currency.....		03/02/2026	03/02/2026		30,134,250	4.98/5.27			(7,519)	336,409		842,738		336,409			613,172		100/100
5.19/Pay:GBP 5.50 ...				Bank of Montreal ..	03/02/2026	07/05/2043		36,176,220	6.29/6.63			(9,514)	483,072		1,265,517		483,072			751,777		100/100
Currency Swap/Rec:USD	B2JMSJ7	D1	Currency.....	MITSUBISHI UFJ																		
4.96/Pay:GBP 5.27 ...				TRUST AND BANK1 ...	03/02/2026	07/05/2043		6,059,709	4.21/2.29			29,784	176,170		360,589		98,798			77,579		100/100
Currency Swap/Rec:USD	B2JMW1H	D1	Currency.....																			
6.29/Pay:GBP 6.63 ...																						
Currency Swap/Rec:USD	G7605*441	D1	Currency.....	CITIBANK NA	09/13/2017	10/18/2032																
4.21/Pay:EUR 2.29 ...																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	980784B1	D1	Currency	Barclays PLC	10/18/2017	12/31/2045		13,152,000	4.77/3.34	(2,311,015)		42,387	(81,990)		2,303,485		243,099			292,370		100/100
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3 3/4 06/30/30 Govt	D1	Interest Rate	Societe Generale SA	02/05/2026	06/30/2030		49,000,000	0.00/0.00	(2,311,015)	483	(14,429,636)	(210,133,500)	XXX	(129,432,230)		74,512,258			1,040,162,438	XXX	XXX
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.875% 7/31/2030	D1	Interest Rate	JPMorgan Chase & Co	02/02/2026	07/31/2030		500,000,000	0.00/0.00	(2,311,015)	483	(19,785,751)	(210,808,646)	XXX	(198,717,034)	2,940,320	74,512,258			1,323,235,059	XXX	XXX
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.875 07/15/28 Govt	D1	Interest Rate	Wells Fargo & Co	02/02/2026	07/15/2028		250,000,000	0.00/0.00	(2,311,015)			(1,198,115)		(1,198,115)	(1,198,115)				1,892,894		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.875 06/15/28 Govt	D1	Interest Rate	Credit Agricole SA	02/02/2026	06/15/2028		200,000,000	0.00/0.00	(2,311,015)			(981,356)		(981,356)	(981,356)				1,486,929		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 4 05/31/30 Govt	D1	Interest Rate	Credit Agricole SA	02/02/2026	05/31/2030		302,000,000	0.00/0.00	(2,311,015)			(765,674)		(765,674)	(765,674)				3,083,457		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.75 5/15/28 Govt	D1	Interest Rate	BNP Paribas SA	02/03/2026	05/15/2028		250,000,000	0.00/0.00	(2,311,015)			(1,201,802)		(1,201,802)	(1,201,802)				1,822,613		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.875 7/31/2030 Govt	D1	Interest Rate	BNP Paribas SA	02/04/2026	07/31/2030		300,000,000	0.00/0.00	(2,311,015)			(585,091)		(585,091)	(585,091)				3,123,815		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.875 6/30/2030 Govt	D1	Interest Rate	Citibank NA	02/04/2026	06/30/2030		300,000,000	0.00/0.00	(2,311,015)			(642,472)		(642,472)	(642,472)				3,093,076		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.875 06/30/2030 Govt	D1	Interest Rate	Goldman Sachs Group Inc/The	02/03/2026	06/30/2030		500,000,000	0.00/0.00	(2,311,015)			(820,413)		(820,413)	(820,413)				5,155,127		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.875 6/15/28	D1	Interest Rate	Deutsche Bank AG	02/04/2026	06/15/2028		125,000,000	0.00/0.00	(2,311,015)			(591,711)		(591,711)	(591,711)				929,331		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.875 7/15/28	D1	Interest Rate	JPMorgan Chase & Co	02/04/2026	07/15/2028		125,000,000	0.00/0.00	(2,311,015)			(649,021)		(649,021)	(649,021)				946,447		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.625 8/15/28	D1	Interest Rate	JPMorgan Chase & Co	02/04/2026	08/15/2028		125,000,000	0.00/0.00	(2,311,015)			(650,871)		(650,871)	(650,871)				963,814		0002
Interest Rate Swap/Rec:USD Fixed 4.45/Pay:USD OMT	OMT Swap	B1	Interest Rate	Citibank NA	02/02/2026	05/04/2028		1,000,000,000	4.45/OMT	(2,311,015)		244,222	(435,603)		(435,603)	(435,603)				7,238,394		0002

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Interest Rate Swap/Rec:USD Fixed 4.46/Pay:USD OMT	OMT Swap 3	B1	Interest Rate	Barclays PLC	02/04/2026	03/31/2028		500,000,000	4.46/OMT		528		(599,195)		(599,195)	(599,195)				3,537,954	0002	
Interest Rate Swap/Rec:USD Fixed 4.37/Pay:USD OMT	OMT Swap 4	B1	Interest Rate	Deutsche Bank AG	02/05/2026	03/31/2028		125,000,000	4.37/OMT		(164)		(183,437)		(183,437)	(183,437)				884,489	0002	
Interest Rate Swap/Rec:USD Fixed 4.38/Pay:USD OMT	OMT Swap 5	B1	Interest Rate	BNP Paribas SA	02/05/2026	03/31/2028		125,000,000	4.38/OMT		(156)		(196,785)		(196,785)	(196,785)				884,489	0002	
Interest Rate Swap/Rec:USD Fixed 4.39/Pay:USD OMT	OMT Swap 6	B1	Interest Rate	Barclays PLC	02/06/2026	03/31/2028		500,000,000	4.39/OMT		(472)		(1,299,866)		(1,299,866)	(1,299,866)				3,537,954	0002	
Interest Rate Swap/Rec:USD Fixed 4.39/Pay:USD OMT	OMT Swap 7	B1	Interest Rate	BNP Paribas SA	02/06/2026	03/31/2028		250,000,000	4.39/OMT		(236)		(340,027)		(340,027)	(340,027)				1,768,977	0002	
Interest Rate Swap/Rec:USD Fixed 4.21/Pay:USD OMT	OMT Swap 8	B1	Interest Rate	Barclays PLC	02/18/2026	03/31/2028		500,000,000	4.21/OMT		(2,986)		(3,061,276)		(3,061,276)	(3,061,276)				3,537,954	0002	
Interest Rate Swap/Rec:USD Fixed 4.22/Pay:USD OMT	OMT Swap 9	B1	Interest Rate	Deutsche Bank AG	02/19/2026	03/31/2028		500,000,000	4.22/OMT		(2,739)		(2,193,027)		(2,193,027)	(2,193,027)				3,537,954	0002	
Interest Rate Swap/Rec:USD Fixed 1.01/Pay:USD FEDL1	IRS Rho hedging December 2026	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY	12/03/2021	12/03/2026		1,000,000	1.01/FEDL1		(2,754)		(17,852)		(17,852)					4,113	0002	
Interest Rate Swap/Rec:USD Fixed 1.77/Pay:USD FEDL1	IRS Rho hedging December 2026	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY	03/11/2022	12/15/2026		3,000,000	1.77/FEDL1		(8,614)		(40,325)		(40,325)					12,636	0002	
Interest Rate Swap/Rec:USD Fixed 1.05	IRS Rho hedging Sept 2027	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY	04/21/2023	09/30/2027		3,500,000	SOFR/1.05		22,471		147,585		147,585					21,443	0002	
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3 3/4 06/30/30 Govt	D1	Interest Rate	Societe Generale SA	02/05/2026	06/30/2030		49,000,000	0.00/0.00				(291,883)		(291,883)	(291,883)				505,202	0002	
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 4 06/30/28 Govt	D1	Interest Rate	BNP Paribas SA	02/03/2026	06/30/2028		300,000,000	0.00/0.00				(1,325,252)		(1,325,252)	(1,325,252)				2,251,027	0002	
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 4 5/31/30 Govt	D1	Interest Rate	Credit Agricole SA	02/03/2026	05/31/2030		250,000,000	0.00/0.00				(529,789)		(529,789)	(529,789)				2,552,530	0002	
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 4 05/31/30 Govt	D1	Interest Rate	Deutsche Bank AG	02/03/2026	05/31/2030		250,000,000	0.00/0.00				(340,326)		(340,326)	(340,326)				2,552,530	0002	
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3 8/5 06/15/28 Govt	D1	Interest Rate	Bank of America NA	02/03/2026	06/15/2028		250,000,000	0.00/0.00				(1,210,903)		(1,210,903)	(1,210,903)				1,858,661	0002	
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3 8/5 6/15/28	D1	Interest Rate	Deutsche Bank AG	02/04/2026	06/15/2028		125,000,000	0.00/0.00				(591,711)		(591,711)	(591,711)				929,331	0002	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.875 7/15/28	D1	Interest Rate	JPMorgan Chase & Co	02/04/2026	07/15/2028		125,000,000	0.00/0.00				(649,021)		(649,021)					946,447		0002
Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.625 8/15/28	D1	Interest Rate	JPMorgan Chase & Co	02/04/2026	08/15/2028		125,000,000	0.00/0.00				(650,871)		(650,871)					963,814		0002
Interest Rate Swap/Rec:USD Fixed 4.46/Pay:USD CMT	CMT Swap 2	B1	Interest Rate	Barclays PLC	02/03/2026	03/31/2028		1,000,000,000	4.46/CMT			972	(1,256,779)		(1,256,779)					7,075,906		0002
Swap/Rec:USD Fixed 4.46/Pay:USD CMT	CMT Swap 3	B1	Interest Rate	Barclays PLC	02/04/2026	03/31/2028		500,000,000	4.46/CMT			528	(599,195)		(599,195)					3,537,954		0002
Interest Rate Swap/Rec:USD Fixed 4.37/Pay:USD CMT	CMT Swap 4	B1	Interest Rate	Deutsche Bank AG	02/05/2026	03/31/2028		125,000,000	4.37/CMT			(160)	(183,437)		(183,437)					884,489		0002
Swap/Rec:USD Fixed 4.38/Pay:USD CMT	CMT Swap 5	B1	Interest Rate	BNP Paribas SA	02/05/2026	03/31/2028		125,000,000	4.38/CMT			(159)	(196,785)		(196,785)					884,489		0002
Interest Rate Swap/Rec:USD Fixed 4.39/Pay:USD CMT	CMT Swap 6	B1	Interest Rate	Barclays PLC	02/06/2026	03/31/2028		500,000,000	4.39/CMT			(472)	(1,299,866)		(1,299,866)					3,537,954		0002
Interest Rate Swap/Rec:USD Fixed 4.39/Pay:USD CMT	CMT Swap 7	B1	Interest Rate	BNP Paribas SA	02/06/2026	03/31/2028		250,000,000	4.39/CMT			(236)	(340,027)		(340,027)					1,768,977		0002
Swap/Rec:USD Fixed 4.21/Pay:USD CMT	CMT Swap 8	B1	Interest Rate	Barclays PLC	02/18/2026	03/31/2028		500,000,000	4.21/CMT			(2,986)	(3,061,276)		(3,061,276)					3,537,954		0002
Swap/Rec:USD Fixed 4.22/Pay:USD CMT	CMT Swap 9	B1	Interest Rate	Deutsche Bank AG	02/19/2026	03/31/2028		500,000,000	4.22/CMT			(2,739)	(2,193,027)		(2,193,027)					3,537,954		0002
Swap/Rec:USD 2.93	IRS Rho hedging Aug 2028	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY	08/25/2022	08/31/2028		7,530,162	SOFR/2.93			56,905	117,371		117,371					58,594		0002
Interest Rate Swap/Rec:USD SOFR/Pay:USD Fixed 2.93	IRS Rho hedging Aug 2028	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY	08/25/2022	08/31/2028		4,474,152	SOFR/2.93			33,811	69,738		69,738					34,815		0002
Interest Rate Swap/Rec:USD SOFR/Pay:USD Fixed 2.93	IRS Rho hedging Aug 2028	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY	08/25/2022	08/31/2028		8,327,833	SOFR/2.93			62,933	129,804		129,804					64,801		0002
Interest Rate Swap/Rec:USD SOFR/Pay:USD Fixed 2.93	IRS Rho hedging Aug 2028	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY	08/25/2022	08/31/2028		2,600,000	SOFR/2.93			19,648	40,526		40,526					20,231		0002
Swap/Rec:USD SOFR/Pay:USD Fixed 3.88	IRS 3.8825% 4/1/2038	Exhibit 5 & 7	Interest Rate	Barclays PLC	06/22/2011	04/01/2036		5,000,000	SOFR/3.88			853	102,959		102,959					79,100		0002
111799999999	Subtotal - swaps - hedging other - interest rate											417,997	(32,121,139)	XXX	(32,121,139)					90,758,382	XXX	XXX
Currency Swap/Rec:USD 5.51/Pay:EUR 3.63	ED07382	D1	Currency	BNP Paribas SA	07/12/2016	05/27/2028		2,678,200	5.51/3.63		(24,465)	12,797	(82,620)		(82,620)		50,585				21,145	0003
Currency Swap/Rec:USD 7.99/Pay:GBP 7.00	9801FV8	D1	Currency	Citibank NA	07/12/2016	06/16/2043		4,486,500	7.99/7.00		(528,339)	8,884	840,772		840,772		90,516				93,301	0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	B097392	D1	Currency.....	Citibank NA.....E570Z0ZJZFF321NEFA76	08/24/2016	05/27/2028		2,815,750	5.33/3.63	(142,551)		11,629	(47,747)		(47,747)	5,813	49,174			20,672		0003
Currency Swap/Rec:USD	B1M240	D1	Currency.....	Citibank NA.....E570Z0ZJZFF321NEFA76	08/26/2016	10/01/2026		2,821,000	5.05/3.50	(157,989)		9,839	(59,969)		(59,969)	9,514	48,943			10,015		0003
Currency Swap/Rec:USD	B097392	D1	Currency.....	BNP Paribas SA....ROMUSPPIBMPR0K9P83	09/19/2016	05/27/2028		1,340,760	5.73/3.63		6,800	6,800	(19,319)		(19,319)	3,095	23,618			9,850		0003
Currency Swap/Rec:USD	B09JFV8	D1	Currency.....	Citibank NA.....E570Z0ZJZFF321NEFA76	10/24/2016	06/16/2043		2,075,490	8.50/7.00		3,634	3,634	294,066		294,066	118,836	46,439			43,024		0003
Currency Swap/Rec:USD	B1M240	D1	Currency.....	Citibank NA.....E570Z0ZJZFF321NEFA76	10/26/2016	10/01/2026		1,854,700	5.63/3.50		8,539	8,539	(99,568)		(99,568)	4,232	33,260			6,384		0003
Currency Swap/Rec:EUR	Apr 2027 QLO 10 Swap 3 Offset 1	B1	Currency.....	Credit Agricole SA.....969500TJ5KRTGJ0JH45	08/14/2024	04/25/2027		3,200,000	3MEUR/50FR		(3,147)	(3,147)	5,217		5,217	1,717			16,539		0003	
Currency Swap/Rec:USD	XS207989361	D1	Currency.....	Morgan Stanley....USJLJL3JDP3016UJ234	09/16/2024	01/15/2028		3,048,798	50FR/3MEUR		13,211	13,211	(116,285)		(116,285)	8,589	53,174			20,421		0003
Currency Swap/Rec:USD	XS206090988	D1	Currency.....	Wells Fargo & Co..PBLDDEJDSF0JLXP3876	09/18/2024	04/17/2028		2,227,200	50FR/3MEUR		9,501	9,501	(83,094)		(83,094)	(818)	38,813			15,942		0003
Currency Swap/Rec:EUR	Apr 2027 QLO 10 Swap 1 Offset 1	B1	Currency.....	Bank of America NA.....B4TYDEB6KXZ031MB27	09/19/2024	04/16/2027		2,286,944	50FR/3MEUR		9,970	9,970	(88,367)		(88,367)	706	40,036			11,734		0003
Currency Swap/Rec:EUR	Oct 2027 QLO 10 Swap 1 Offset 1	B1	Currency.....	Bank of Montreal..54930047638MPNKE075	10/02/2024	04/15/2027		500,000	3MEUR/50FR		(514)	(514)	1,407		1,407	616			2,551		0003	
Currency Swap/Rec:EUR	Oct 2027 QLO 10 Swap 2 Offset 1	B1	Currency.....	Deutsche Bank AG..7LTWZ71ONS80621K86	10/02/2024	10/15/2027		1,000,000	3MEUR/50FR		(1,080)	(1,080)	6,006		6,006	(17,960)	19,407			6,210		0003
Currency Swap/Rec:EUR	Oct 2027 QLO 10 Swap 2 Offset 1	B1	Currency.....	Citibank NA.....E570Z0ZJZFF321NEFA76	11/04/2024	10/25/2027		24,500,000	3MEUR/50FR		15,125	15,125	323,279		323,279	(95,554)			153,465		0003	
Currency Swap/Rec:EUR	Jul 2028 QLO 10 Swap 2 Offset 1	B1	Currency.....	BNP Paribas SA....ROMUSPPIBMPR0K9P83	12/16/2024	07/22/2028		12,700,000	3MEUR/50FR		55,937	55,937	391,885		391,885	(48,895)			96,560		0003	
Currency Swap/Rec:EUR	Jul 2028 Fixed QLO 10 Swap 1 Offset 1	B1	Currency.....	MARKETS LLC.....0V6108560X2J1J8570P30	12/16/2024	07/19/2028		6,500,000	7.50/7.79		9,600	9,600	85,685		85,685	(20,669)			49,333		0003	
Currency Swap/Rec:EUR	Jul 2028 Fixed QLO 10 Swap 1 Offset 2	B1	Currency.....	MARKETS LLC.....0V6108560X2J1J8570P30	01/09/2025	07/19/2028		2,000,000	7.00/7.26		3,383	3,383	31,841		31,841	(11,612)			15,179		0003	
Currency Swap/Rec:EUR	Feb 2027 QLO 10 Swap 1 Offset 1	B1	Currency.....	Citibank NA.....E570Z0ZJZFF321NEFA76	01/28/2025	02/26/2027		1,000,000	3MEUR/50FR		1,211	1,211	8,989		8,989	(835)			4,769		0003	
Currency Swap/Rec:USD	XS3019793390	D1	Currency.....	Citibank NA.....E570Z0ZJZFF321NEFA76	03/10/2025	04/15/2034		6,064,800	50FR/3MEUR		23,460	23,460	(407,093)		(407,093)	(516,309)	108,677			86,019		0003
Currency Swap/Rec:EUR	Apr 2027 QLO 10 Swap 1 Offset 2	B1	Currency.....	Bank of Montreal..54930047638MPNKE075	03/12/2025	04/15/2027		1,500,000	3MEUR/50FR		6	6	10,592		10,592	349			7,653		0003	
Currency Swap/Rec:EUR	Jan 2028 QLO 10 Swap 1 Offset 1	B1	Currency.....	Barclays PLC.....G65SEF7JUP5170UK5573	03/12/2025	01/15/2028		2,000,000	3MEUR/50FR		(325)	(325)	28,562		28,562	248			13,396		0003	
Currency Swap/Rec:USD	Project Hamburg - Dutch BtL RML April 2027	B1	Currency.....	MLZHO CAPITAL.....0V6108560X2J1J8570P30	04/17/2025	04/20/2027		14,306,560	7.07/5.12		63,760	63,760	(149,247)		(149,247)	11,021	244,524			73,477		0003
Currency Swap/Rec:USD	Project Hamburg - Dutch BtL RML Oct 2026	B1	Currency.....	JPMorgan Chase & Co.....815DZJZKVSZ11N1HJ748	04/17/2025	10/20/2026		3,403,200	5.59/3.61		15,822	15,822	(50,801)		(50,801)	(604)	58,220			12,690		0003
Currency Swap/Rec:EUR	QLO 10 swap offset	D1	Currency.....	Barclays PLC.....G65SEF7JUP5170UK5573	04/22/2025	01/15/2028		3,950,000	3MEUR/50FR		(1,515)	(1,515)	50,291		50,291	1,184			26,457		0003	
Currency Swap/Rec:USD	XS3046362896	D1	Currency.....	Citibank NA.....E570Z0ZJZFF321NEFA76	05/13/2025	04/15/2034		10,134,670	50FR/3MEUR		47,968	47,968	(382,157)		(382,157)	(405,192)	176,601			143,742		0003
Currency Swap/Rec:USD	XS3076314585	D1	Currency.....	Bank of Montreal..54930047638MPNKE075	06/06/2025	01/15/2034		20,213,700	50FR/3MEUR		108,716	108,716	(299,891)		(299,891)	(260,491)	344,468			282,269		0003
Currency Swap/Rec:EUR	Jan 2027 QLO 10 Swap 2 Offset 1	B1	Currency.....	Bank of Comm.....216119LJ770XMG3ZE78	07/23/2025	01/18/2027		24,000,000	3MEUR/50FR		9,630	9,630	152,987		152,987	(44,158)			107,515		0003	
Currency Swap/Rec:USD	XS3145351469	D1	Currency.....	MARKETS LLC.....0V6108560X2J1J8570P30	08/04/2025	04/15/2032		5,487,292	50FR/3MEUR		26,989	26,989	12,362		12,362	26,023	92,104			67,599		0003
Currency Swap/Rec:EUR	July 2027 QLO 10 Swap 1 Offset 1	B1	Currency.....	Credit Agricole SA.....969500TJ5KRTGJ0JH45	08/13/2025	07/16/2027		5,630,000	3MEUR/50FR		(5,747)	(5,747)	24,682		24,682	(13,819)			32,011		0003	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:EUR 3XEUR/Pay:USD 5YR ...	Apr 2027 QLO 10 Swap 1 Offset 3	B1	Currency...	Bank of Montreal ... Societe Generale SA	08/21/2025	04/15/2027	...	5,080,000	3XEUR/\$0FR	...	...	(1,907)	28,058	...	28,058	(10,788)	...	...	...	25,815	...	0003
Currency Swap/Rec:EUR 3XEUR/Pay:USD 5YR ...	Jan 2027 QLO 10 Swap 1 Offset 3	B1	Currency...	...	08/21/2025	01/15/2027	...	6,920,000	3XEUR/\$0FR	...	...	(933)	35,988	...	35,988	(7,902)	...	...	...	30,841	...	0003
Currency Swap/Rec:USD 5.65/Pay:EUR 4.50 ...	DEC00DL19V55	D1	Currency...	Morgan Stanley ...	10/27/2025	11/30/2026	...	3,723,520	5.65/4.50	...	...	10,550	25,295	...	22,601	...	62,101	...	...	15,222	...	0003
Currency Swap/Rec:EUR 3XEUR/Pay:USD 5YR ...	March 2028 QLO 10 Swap 1 Offset 1	B1	Currency...	Credit Agricole SA	10/31/2025	10/22/2026	...	29,000,000	3XEUR/\$0FR	...	...	(4,089)	88,671	...	88,671	(16,105)	...	...	...	108,867	...	0003
Currency Swap/Rec:EUR 3XEUR/Pay:USD 5YR ...	May 2027 QLO 10 Swap 2 Offset 1	B1	Currency...	Wells Fargo & Co ... Societe Generale SA	10/31/2025	05/20/2027	...	3,250,000	3XEUR/\$0FR	...	...	(2,169)	15,196	...	15,196	(5,662)	...	...	...	17,327	...	0003
Currency Swap/Rec:EUR 3XEUR/Pay:USD 5YR ...	Nov 2026 QLO 10 Swap 1 Offset 2	B1	Currency...	...	11/14/2025	11/15/2026	...	17,000,000	3XEUR/\$0FR	...	...	97,196	46,967	...	46,967	(4,630)	...	...	...	67,327	...	0003
Currency Swap/Rec:USD 9.02/Pay:GBP 7.00 ...	B90JIFV8	D1	Currency...	Citibank NA	05/08/2017	06/16/2043	...	1,423,400	9.02/7.00	...	...	5,880	386,180	...	386,180	51,108	32,622	...	...	29,535	...	0003
Currency Swap/Rec:USD 5.54/Pay:EUR 3.50 ...	BY1M2H0	D1	Currency...	BNP Paribas SA ... Canadian Imperial	06/06/2017	10/01/2026	...	2,704,080	5.54/3.50	...	...	12,645	(61,049)	...	(61,049)	(1,514)	47,185	...	...	9,600	...	0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07 ...	G73Q4A87	D1	Currency...	Canadian Imperial	10/04/2017	10/31/2029	...	13,280,000	4.18/3.07	...	...	36,179	784,657	...	784,657	108,925	243,089	...	...	125,793	...	0003
Currency Swap/Rec:USD 8.96/Pay:GBP 7.00 ...	B90JIFV8	D1	Currency...	Barclays PLC	12/06/2017	06/16/2043	...	2,005,800	8.96/7.00	...	...	9,176	634,755	...	634,755	76,427	47,213	...	...	41,620	...	0003
Currency Swap/Rec:USD 5.95/Pay:EUR 3.63 ...	B037382	D1	Currency...	Bank of Comm	12/14/2017	05/27/2028	...	3,532,500	5.95/3.63	...	...	21,469	150,724	...	150,724	3,326	59,996	...	...	25,952	...	0003
Currency Swap/Rec:USD 6.07/Pay:EUR 3.50 ...	BY1M2H0	D1	Currency...	Barclays PLC	02/28/2018	10/01/2026	...	244,000	6.07/3.50	...	...	1,626	14,653	...	14,653	26	3,877	...	...	866	...	0003
Currency Swap/Rec:USD 6.04/Pay:EUR 3.63 ...	B037382	D1	Currency...	Canadian Imperial	02/28/2018	05/27/2028	...	2,685,100	6.04/3.63	...	...	17,679	213,975	...	213,975	1,204	43,556	...	...	19,726	...	0003
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63 ...	B037382	D1	Currency...	Societe Generale SA	03/09/2018	05/27/2028	...	1,232,100	6.01/3.63	...	...	8,145	110,528	...	110,528	992	19,770	...	...	9,052	...	0003
Currency Swap/Rec:USD 6.09/Pay:EUR 3.50 ...	BY1M2H0	D1	Currency...	Citibank NA	03/28/2018	10/01/2026	...	2,736,580	6.09/3.50	...	...	18,798	216,516	...	216,516	932	42,525	...	...	9,715	...	0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30 ...	084389A43	D1	Currency...	MI ZUHO CAPITAL	07/01/2021	01/05/2051	...	54,221,104	3.65/4.30	...	...	(39,142)	5,007,376	...	5,007,376	1,041,335	(1,640,290)	...	...	1,349,647	...	0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30 ...	084389A43	D1	Currency...	MARKET'S LLC	07/01/2021	01/05/2051	...	54,228,344	3.67/4.30	...	...	(37,137)	5,580,346	...	5,580,346	1,110,270	(1,640,295)	...	...	1,349,827	...	0003
Currency Swap/Rec:USD 3.82/Pay:EUR 2.13 ...	B19JCVI3	D1	Currency...	Citibank NA	10/18/2021	07/25/2032	...	211,193	3.82/2.13	...	...	893	765	...	8,078	...	3,493	...	...	2,655	...	0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00 ...	G30298A40	D1	Currency...	Bank of Comm	11/23/2021	10/20/2048	...	100,235,750	5.08/4.00	...	...	284,823	15,844,529	...	15,844,529	2,260,618	1,800,989	...	...	2,381,084	...	0003
Currency Swap/Rec:USD 3.45/Pay:GBP 3.0NIA	G6970A46	D1	Currency...	Morgan Stanley ... JP Morgan Chase & Co	02/10/2022	12/06/2029	...	20,376,000	3.45/\$3NIA	...	...	(83,711)	(506,850)	...	(506,850)	(139,151)	364,648	...	...	195,643	...	0003
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar - AATA	B1	Currency...	...	11/28/2022	11/25/2031	...	18,327,148	6.70/6.43	...	...	(23,120)	(1,350,734)	...	(1,350,734)	334,538	370,596	...	...	217,961	...	0003
Currency Swap/Rec:USD 21.50/Pay:EUR 3.08	Project Hamburg - Dutch BIL RML 4YR	B1	Currency...	Bank of America NA	12/19/2025	04/20/2026	...	39,427,200	21.50/3.08	...	...	1,902,732	(1,820,571)	...	(1,820,571)	(1,633,612)	698,640	...	...	46,146	...	0003
Currency Swap/Rec:USD 13.10/Pay:EUR 3.61	Dutch BIL RML 4.5YR	B1	Currency...	JP Morgan Chase & Co	12/19/2025	10/20/2026	...	59,070,600	13.10/3.61	...	...	1,361,913	(748,795)	...	(748,795)	(1,126,232)	1,047,960	...	...	220,264	...	0003
Currency Swap/Rec:USD 8.22/Pay:GBP 8.81	50040416	D1	Currency...	...	03/31/2026	03/25/2036	...	22,506,641	8.22/8.81	...	...	1,361,913	(151,779)	...	(151,779)	(68,153)	83,626	...	...	355,715	...	0003
Currency Swap/Rec:USD 4.06/Pay:CAD 4.56	G68029A40	D1	Currency...	Deutsche Bank AG ... Royal Bank of Canada	02/11/2022	06/30/2051	...	24,453,761	4.06/4.56	...	...	(10,146)	(639,219)	...	(639,219)	110,415	293,050	...	...	614,595	...	0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302A61	D1	Currency...	...	02/24/2022	06/15/2037	...	26,638,000	3.86/3.27	...	...	38,213	2,572,566	...	2,572,566	519,637	486,198	...	...	446,066	...	0003
Currency Swap/Rec:USD 10.60/Pay:EUR 9.40	F0004A46	D1	Currency...	Morgan Stanley	02/01/2023	12/30/2031	...	9,536,600	10.60/9.40	...	...	11,146	(663,212)	...	(663,212)	111,640	140,192	...	...	114,254	...	0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg - Dutch BIL RML 5YR	B1	Currency...	BNP Paribas SA ... MI ZUHO CAPITAL	04/05/2023	04/20/2027	...	26,196,000	5.86/5.12	...	...	23,629	(1,702,933)	...	(1,702,933)	109,756	485,760	...	...	134,321	...	0003

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Year Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US 3.89/Pay:EUR 3.24	Project Hamburg – Dutch BtL RML 6YR	B1	Currency.....	Deutsche Bank AG ... 7LWTFZY1NSV8B2K1K66	.04/05/2023	.04/20/2028	.....	22,866,800	3.89/3.24	.....	.....	23,726	.....	.....	(1,604,091)	102,947	407,540	.....	.....	164,289	.....	0003
Currency Swap/Rec:US 4.38/Pay:EUR 3.68	Project Hamburg – Dutch BtL RML 7YR	B1	Currency.....	BNP Paribas SA ROMUISPPIBMPR0K8SP83	.04/06/2023	.04/20/2029	.....	19,616,400	4.38/3.68	.....	.....	20,338	.....	.....	(1,415,710)	137,072	349,320	.....	.....	171,504	.....	0003
Currency Swap/Rec:US 4.30/Pay:EUR 3.62	Project Hamburg – Dutch BtL RML 8YR	B1	Currency.....	 B4TYDEB66K1Z031MB27	.04/06/2023	.04/20/2030	.....	29,411,100	4.30/3.62	.....	.....	29,360	.....	.....	(2,349,743)	174,699	523,980	.....	.....	296,219	.....	0003
Currency Swap/Rec:US SOFR/Pay:GBP SONIA	Project Hamburg – BTKH74 & BTK2938	D1	Currency.....	 815Z1Z1K1SZ11NHU748	.05/05/2023	.09/10/2031	.....	8,372,240	SOFR/SONIA	.....	.....	(53,704)	.....	.....	(437,829)	(49,562)	5,667,618	.....	.....	97,720	.....	0003
Currency Swap/Rec:US 4.87/Pay:EUR 3.24	Project Hamburg – Dutch BtL RML 4YR 2028	B1	Currency.....	 815Z1Z1K1SZ11NHU748	.12/06/2023	.04/20/2028	.....	25,900,800	4.87/3.24	.....	.....	88,166	.....	.....	(1,556,069)	101,007	465,760	.....	.....	185,762	.....	0003
Currency Swap/Rec:US 6.88/Pay:EUR 5.12	Project Hamburg – Dutch BtL RML 3YR 2027	B1	Currency.....	 B4TYDEB66K1Z031MB27	.12/06/2023	.04/20/2027	.....	12,960,400	6.88/5.12	.....	.....	42,772	.....	.....	(880,141)	38,676	232,880	.....	.....	66,502	.....	0003
Currency Swap/Rec:US 5.24/Pay:EUR 3.62	Project Hamburg – Dutch BtL RML 6YR 2030	B1	Currency.....	Societe Generale SA 02NBE1BXP4R0TD8PU41	.12/06/2023	.04/20/2030	.....	9,711,900	5.24/3.62	.....	.....	31,596	.....	.....	(503,980)	68,939	174,660	.....	.....	97,815	.....	0003
SOFR/Pay:EUR 3MEUR	Oct 2026 Q.L0 10 Swap 1	B1	Currency.....	 ROMUISPPIBMPR0K8SP83	.07/09/2024	.10/15/2026	.....	35,154,180	SOFR/3MEUR	.....	.....	13,608	.....	.....	(89,324)	10,321	(11,685)	.....	.....	129,459	.....	0003
Currency Swap/Rec:US SOFR/Pay:EUR 3MEUR	Jul 2026 Q.L0 10 Swap 2	B1	Currency.....	 B4TYDEB66K1Z031MB27	.07/10/2024	.07/24/2026	.....	30,188,301	SOFR/3MEUR	.....	.....	(146)	.....	.....	(39,980)	74,039	(72,117)	.....	.....	84,725	.....	0003
Currency Swap/Rec:US SOFR/Pay:EUR 3MEUR	Oct 2026 Q.L0 10 Swap 3	B1	Currency.....	 969500TJ5KRTGJ01XK45	.07/10/2024	.10/22/2026	.....	31,395,400	SOFR/3MEUR	.....	.....	6,117	.....	.....	(83,002)	(12,239)	21,143	.....	.....	117,643	.....	0003
Currency Swap/Rec:US SOFR/Pay:EUR 3MEUR	Oct 2026 Q.L0 10 Swap 2	B1	Currency.....	MI ZUHO CAPITAL 0V610850J2D1J8570P30	.07/11/2024	.10/15/2026	.....	30,754,156	SOFR/3MEUR	.....	.....	15,011	.....	.....	(70,425)	(43,904)	43,917	.....	.....	113,266	.....	0003
Currency Swap/Rec:US SOFR/Pay:EUR 3MEUR	Jul 2026 Q.L0 10 Swap 1	B1	Currency.....	Goldman Sachs Group Inc/The K03XUN705T14HAYLU02	.07/11/2024	.07/15/2026	.....	28,140,310	SOFR/3MEUR	.....	.....	10,889	.....	.....	(33,415)	61,965	(68,848)	.....	.....	75,824	.....	0003
Currency Swap/Rec:US SOFR/Pay:EUR 3MEUR	Apr 2026 Q.L0 10 Swap 1	B1	Currency.....	Barclays PLC G6S6EF7UP5170UK5573	.07/12/2024	.04/15/2026	.....	10,887,000	SOFR/3MEUR	.....	.....	3,346	.....	.....	861	50,596	(49,357)	.....	.....	11,035	.....	0003
Currency Swap/Rec:US SOFR/Pay:EUR 3MEUR	May 2026 Q.L0 10 Swap 1	B1	Currency.....	Canadian Imperial Bank of Comm 21G119DL770XK3ZE78	.07/16/2024	.05/15/2026	.....	17,400,000	SOFR/3MEUR	.....	.....	6,308	.....	.....	949	97,399	(94,502)	.....	.....	30,548	.....	0003
Currency Swap/Rec:US SOFR/Pay:EUR 3MEUR	May 2026 Q.L0 10 Swap 2	B1	Currency.....	Barclays PLC G6S6EF7UP5170UK5573	.07/16/2024	.05/25/2026	.....	12,866,783	SOFR/3MEUR	.....	.....	1,002	.....	.....	628	66,722	(64,306)	.....	.....	24,973	.....	0003
Currency Swap/Rec:US SOFR/Pay:EUR 3MEUR	Nov 2026 Q.L0 10 Swap 1	B1	Currency.....	Societe Generale SA 02NBE1BXP4R0TD8PU41	.07/17/2024	.11/15/2026	.....	22,978,200	SOFR/3MEUR	.....	.....	14,906	.....	.....	(52,658)	(16,520)	16,274	.....	.....	91,003	.....	0003
Currency Swap/Rec:US SOFR/Pay:EUR 3MEUR	Nov 2026 Q.L0 10 Swap 2	B1	Currency.....	Morgan Stanley 1GJSLJLDJP3016NUZ34	.07/17/2024	.11/20/2026	.....	23,636,880	SOFR/3MEUR	.....	.....	11,016	.....	.....	(46,570)	(12,232)	33,946	.....	.....	94,628	.....	0003
Currency Swap/Rec:US SOFR/Pay:EUR 3MEUR	Aug 2026 Q.L0 10 Swap 1	B1	Currency.....	Morgan Stanley 1GJSLJLDJP3016NUZ34	.07/17/2024	.11/06/2026	.....	2,188,600	SOFR/3MEUR	.....	.....	886	.....	.....	(2,185)	(1,705)	2,030	.....	.....	8,496	.....	0003
Currency Swap/Rec:US SOFR/Pay:EUR 3MEUR	June 2026 Q.L0 10 Swap	B1	Currency.....	Inc/The K03XUN705T14HAYLU02	.07/17/2024	.08/20/2026	.....	2,735,500	SOFR/3MEUR	.....	.....	1,259	.....	.....	(144)	2,848	(1,625)	.....	.....	8,531	.....	0003
Currency Swap/Rec:US SOFR/Pay:EUR 3MEUR	June 2026 Q.L0 10 Swap	B1	Currency.....	Royal Bank of Canada E571P3U3HI6C7118U11	.07/18/2024	.06/23/2026	.....	10,087,125	SOFR/3MEUR	.....	.....	3,022	.....	.....	2,163	40,078	(37,633)	.....	.....	24,195	.....	0003
Currency Swap/Rec:US SOFR/Pay:EUR 3MEUR	1 21G119DL770XK3ZE78	B1	Currency.....	Canadian Imperial Bank of Comm 21G119DL770XK3ZE78	.07/18/2024	.06/22/2026	.....	21,414,800	SOFR/3MEUR	.....	.....	6,800	.....	.....	1,919	.....	(59,961)	.....	.....	51,059	.....	0003
Currency Swap/Rec:US SOFR/Pay:EUR 3MEUR	Sep 2026 Q.L0 10 Swap 1	B1	Currency.....	Bank of Montreal ... 5493004763BP3N6VE75	.07/18/2024	.09/15/2026	.....	9,347,520	SOFR/3MEUR	.....	.....	4,946	.....	.....	(17,015)	2,148	(4,180)	.....	.....	31,708	.....	0003
Currency Swap/Rec:US SOFR/Pay:EUR 3MEUR	Dec 2026 Q.L0 10 Swap 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTGJ01XK45	.07/19/2024	.12/17/2026	.....	2,885,055	SOFR/3MEUR	.....	.....	605	.....	.....	(5,783)	3,239	240	.....	.....	12,198	.....	0003
Currency Swap/Rec:US SOFR/Pay:EUR 3MEUR	Jan 2027 Q.L0 10 Swap 1	B1	Currency.....	Societe Generale SA 02NBE1BXP4R0TD8PU41	.07/23/2024	.01/15/2027	.....	95,886,219	SOFR/3MEUR	.....	.....	44,060	.....	.....	(344,310)	(19,270)	82,232	.....	.....	427,332	.....	0003
Currency Swap/Rec:US SOFR/Pay:EUR 3MEUR	Jan 2027 Q.L0 10 Swap 2	B1	Currency.....	Canadian Imperial Bank of Comm 21G119DL770XK3ZE78	.07/23/2024	.01/18/2027	.....	26,052,000	SOFR/3MEUR	.....	.....	8,534	.....	.....	(94,588)	(4,165)	24,220	.....	.....	116,707	.....	0003

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Jan 2027 QLO 10 Swap 3	B1	Currency.....	MI ZUHO CAPITAL MARKETS LLC	07/25/2024	01/25/2027		41,734,000	SFR/3MEUR		4,019	4,019	(157,283)		(157,283)	14,129	30,666			189,179		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Apr 2027 QLO 10 Swap 1	B1	Currency.....	Bank of Montreal ..	07/25/2024	04/15/2027		60,341,006	SFR/3MEUR		25,248	25,248	(307,207)		(307,207)	(22,143)	108,272			307,842		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Jan 2027 QLO 10 Swap 4	B1	Currency.....	Wellis Fargo & Co ..	07/25/2024	01/29/2027		26,572,700	SFR/3MEUR		1,657	1,657	(97,974)		(97,974)	(3,376)	32,812			121,254		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Apr 2027 QLO 10 Swap 2	B1	Currency.....	Bank of America NA	07/26/2024	04/22/2027		1,782,230	SFR/3MEUR		597	597	(8,175)		(8,175)	1,144	1,999			9,227		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Apr 2027 QLO 10 Swap 3	B1	Currency.....	Credit Agricole SA	07/26/2024	04/25/2027		3,476,160	SFR/3MEUR		788	788	(15,501)		(15,501)	554	5,412			17,966		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	July 2027 QLO 10 Swap 1	B1	Currency.....	Credit Agricole SA	07/26/2024	07/16/2027		7,202,169	SFR/3MEUR		3,272	3,272	(46,434)		(46,434)	(9,989)	24,627			40,950		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Oct 2027 QLO 10 Swap 2	B1	Currency.....	Citibank NA	07/29/2024	10/25/2027		34,646,400	SFR/3MEUR		1,343	1,343	(283,673)		(283,673)	(21,286)	121,795			217,050		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Oct 2027 QLO 10 Swap 1	B1	Currency.....	Deutsche Bank AG ..	07/29/2024	10/15/2027		5,921,760	SFR/3MEUR		3,220	3,220	(49,088)		(49,088)	(8,302)	14,766			36,773		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Feb 2027 QLO 10 Swap 1	B1	Currency.....	Citibank NA	07/31/2024	02/26/2027		1,084,500	SFR/3MEUR		49	49	(4,854)		(4,854)	988	396			5,172		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Nov 2027 QLO 10 Swap 1	B1	Currency.....	Wellis Fargo & Co ..	08/05/2024	11/15/2027		1,095,800	SFR/3MEUR		1,388	1,388	(3,704)		(3,704)	(5,917)	3,959			6,996		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	May 2027 QLO 10 Swap 2	B1	Currency.....	Wellis Fargo & Co ..	08/05/2024	05/20/2027		34,285,988	SFR/3MEUR		42,954	42,954	(29,067)		(29,067)	(47,700)	95,443			182,795		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	June 2027 QLO 10 Swap 1	B1	Currency.....	Canadian Imperial Bank of Comm ..	08/06/2024	06/15/2027		50,204,400	SFR/3MEUR		55,584	55,584	(139,130)		(139,130)	(70,159)	118,670			275,921		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	September 2027 QLO 10 Swap 1	B1	Currency.....	Bank of America NA	08/07/2024	09/15/2027		32,222,850	SFR/3MEUR		34,278	34,278	(123,856)		(123,856)	(42,208)	91,144			194,893		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Jan 2028 QLO 10 Swap 1	B1	Currency.....	Barclays PLC	08/08/2024	01/15/2028		4,305,105	SFR/3MEUR		4,422	4,422	(24,332)		(24,332)	(6,859)	12,265			28,836		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	April 2028 QLO 10 Swap 2	B1	Currency.....	Natixis NA	08/08/2024	04/19/2028		3,272,445	SFR/3MEUR		3,150	3,150	(21,559)		(21,559)	(6,474)	10,406			23,455		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	July 2028 QLO 10 Swap 2	B1	Currency.....	BNP Paribas SA	08/12/2024	07/22/2028		11,694,030	SFR/3MEUR		8,802	8,802	(114,471)		(114,471)	(41,445)	63,341			88,912		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	August 2028 QLO 10 Swap 1	B1	Currency.....	Credit Agricole SA	08/13/2024	08/15/2028		2,459,025	SFR/3MEUR		2,274	2,274	(19,391)		(19,391)	(3,832)	7,913			18,960		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	March 2028 QLO 10 Swap 2	B1	Currency.....	Wellis Fargo & Co ..	08/13/2024	03/16/2028		4,595,220	SFR/3MEUR		2,401	2,401	(33,181)		(33,181)	(7,510)	23,492			32,180		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	Jan 2027 Fixed QLO 10 Swap 1	B1	Currency.....	Citibank NA	08/15/2024	01/15/2027		2,465,775	2.12/2.08		(545)	(545)	(1,655)		(1,655)	45,429	(43,665)			10,989		0003
Currency Swap/Rec:USD 2.46/Pay:EUR 2.41	Apr 2027 Fixed QLO 10 Swap 1	B1	Currency.....	Deutsche Bank AG ..	08/15/2024	04/15/2027		25,201,100	2.46/2.41		(6,139)	(6,139)	(25,932)		(25,932)	469,921	(446,354)			128,569		0003
Currency Swap/Rec:USD 7.50/Pay:EUR 7.38	July 2028 Fixed QLO 10 Swap 1	B1	Currency.....	MI ZUHO CAPITAL MARKETS LLC	08/15/2024	07/19/2028		9,327,050	7.59/7.38		(6,502)	(6,502)	(58,999)		(58,999)	207,939	(164,957)			70,789		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Aug 2026 Fixed QLO 10 Swap 1	B1	Currency.....	BNP Paribas SA	08/16/2024	08/15/2026		4,949,100	2.13/2.10		(1,325)	(1,325)	(1,582)		(1,582)	2,328			15,160		0003	
Currency Swap/Rec:USD 2.18/Pay:EUR 2.15	Sep 2026 Fixed QLO 10 Swap 1	B1	Currency.....	Royal Bank of Canada ..	08/16/2024	09/15/2026		3,300,000	2.18/2.15		(710)	(710)	(1,314)		(1,314)	59,923	(58,220)			11,194		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Dec 2026 Fixed QLO 10 Swap 1	B1	Currency.....	Royal Bank of Canada ..	08/16/2024	12/15/2026		4,331,800	2.13/2.10		(1,089)	(1,089)	(2,619)		(2,619)	79,069	(76,423)			18,245		0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	July 2026 Fixed QLO 10 Swap 1	B1	Currency.....	Bank of Montreal ..	08/19/2024	07/15/2026		14,063,250	1.96/1.93		(2,649)	(2,649)	(2,929)		(2,929)	252,735	(247,435)			37,893		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	Oct 2026 Fixed QLO 10 Swap 2	B1	Currency.....	Wellis Fargo & Co ..	08/19/2024	10/25/2026		2,759,750	2.03/2.00		(755)	(755)	(1,126)		(1,126)	49,892	(48,517)			10,413		0003
Currency Swap/Rec:USD 3MEUR/Pay:USD SFR	Oct 2027 QLO 10 Swap 1 Offset 1	B1	Currency.....	Deutsche Bank AG ..	11/12/2024	10/15/2027		2,375,000	3MEUR/SFR		3,165	3,165	48,841		48,841	(47,634)	46,091			14,748		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	XS230114512	D1	Currency.....	Canadian Imperial	11/12/2024	07/15/2033	.....	7,434,000	30RR/3MEUR	.....	.....	29,295	(655,867)	.....	(755,034)	.....	135,847	.....	.....	100,400	.....	0003
30RR/Pay:EUR 3MEUR ...	Oct 2027 QLO 10 Swap 1	.....	.....	Bank of Comm	11/12/2024	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Currency Swap/Rec:EUR	Offset 2	B1	Currency.....	Deutsche Bank AG ..	11/21/2024	10/15/2027	.....	2,100,000	3MEUR/30FRR	.....	.....	2,559	41,687	.....	41,687	.....	.....	.....	.....	13,041	.....	0003
3MEUR/Pay:USD 30FRR	Project Hamburg - Dutch BIL RML Apr 11 2026	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Currency Swap/Rec:USD	5.18/Pay:EUR 3.08	B1	Currency.....	Citibank NA	04/17/2025	04/20/2026	.....	51,088,500	5.18/3.08	.....	.....	255,624	(893,147)	.....	(893,147)	.....	873,300	.....	.....	59,794	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	Bank of America NA	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
30FRR/Pay:EUR 3MEUR ...	XS3133401631	D1	Currency.....	B41YDEB66K1Z0311627	08/01/2025	04/15/2035	.....	14,838,812	30FRR/3MEUR	.....	.....	75,813	(16,651)	.....	87,746	.....	249,473	.....	.....	223,172	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
8.32/Pay:GBP 8.81	50494018	D1	Currency.....	Morgan Stanley	03/25/2026	03/25/2036	.....	91,153,174	8.32/8.81	.....	.....	.....	1,039,005	.....	1,039,005	.....	792,110	.....	.....	1,440,666	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	Credit Agricole SA	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
8.24/Pay:GBP 8.81	50494018	D1	Currency.....	9895001J5KRTCJ011X05	03/31/2026	03/25/2036	.....	78,437,250	8.24/8.81	.....	.....	.....	245,697	.....	245,697	.....	124,327	.....	.....	1,239,892	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
6.01/Pay:EUR 3.63	E097392	D1	Currency.....	6565EF71UP5170UK573	03/13/2018	05/27/2028	.....	1,364,000	6.01/3.63	.....	.....	9,081	132,261	.....	132,261	.....	21,720	.....	.....	10,021	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
9.27/Pay:GBP 7.00	B909FV8	D1	Currency.....	6565EF71UP5170UK573	03/16/2018	06/16/2043	.....	3,064,820	9.27/7.00	.....	.....	18,525	1,242,912	.....	1,242,912	.....	66,211	.....	.....	63,594	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
6.60/Pay:GBP 6.13	E26VLX1	D1	Currency.....	Citibank NA	07/08/2016	11/13/2028	.....	2,135,430	6.60/6.13	.....	.....	2,374	21,651	.....	21,651	.....	40,606	.....	.....	17,296	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
6.64/Pay:GBP 6.13	E26VLX1	D1	Currency.....	Citibank NA	07/11/2016	11/13/2028	.....	1,488,905	6.64/6.13	.....	.....	1,481	13,883	.....	13,883	.....	28,374	.....	.....	12,061	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
7.32/Pay:EUR 5.50	BY06128	D1	Currency.....	Citibank NA	07/25/2016	10/27/2027	.....	3,621,750	7.32/5.50	.....	.....	13,205	(168,707)	.....	(168,707)	.....	65,032	.....	.....	22,729	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
6.63/Pay:GBP 6.13	E26VLX1	D1	Currency.....	Citibank NA	07/25/2016	11/13/2028	.....	3,676,400	6.63/6.13	.....	.....	4,399	66,956	.....	66,956	.....	69,539	.....	.....	29,780	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
7.68/Pay:EUR 5.50	BY06128	D1	Currency.....	BNP Paribas SA	10/24/2016	10/27/2027	.....	1,956,400	7.68/5.50	.....	.....	8,645	(97,728)	.....	(97,728)	.....	35,542	.....	.....	12,290	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
30FRR/Pay:GBP SONIA ...	Oil B60 Logistics Portfolio 7410013	B1	Currency.....	Wellis Fargo & Co ..	09/12/2024	08/29/2027	.....	5,421,974	30FRR/SONIA	.....	.....	(1,133)	(64,680)	.....	(64,690)	.....	100,847	.....	.....	32,233	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
30FRR/Pay:EUR 3MEUR ...	XS207988361	D1	Currency.....	16LDEJDB5FIOLXP3876	09/16/2024	01/15/2028	.....	1,377,523	30FRR/3MEUR	.....	.....	5,961	(52,541)	.....	(52,541)	.....	24,025	.....	.....	9,227	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
30FRR/Pay:SEK STB3M ...	Oil Nordics Sweden- EIT Nordics	B1	Currency.....	MARKETS LLC	09/20/2024	11/30/2027	.....	2,654,791	30FRR/STB3M	.....	.....	10,062	(209,065)	.....	(209,065)	.....	77,991	.....	.....	17,146	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
30FRR/Pay:EUR 3MEUR ...	Oil Saint James Albany Paris 7410021	B1	Currency.....	Morgan Stanley	09/26/2024	09/25/2029	.....	24,240,345	30FRR/3MEUR	.....	.....	106,955	(912,693)	.....	(912,693)	.....	421,769	.....	.....	226,437	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
30FRR/Pay:EUR 3MEUR ...	Oil EIT Poland 7410017	B1	Currency.....	Royal Bank of Canada	10/02/2024	06/30/2028	.....	2,264,036	30FRR/3MEUR	.....	.....	8,661	(109,095)	.....	(109,095)	.....	39,742	.....	.....	16,988	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
30FRR/Pay:GBP SONIA ...	Oil B60 Logistics Portfolio 7410013	B1	Currency.....	Wellis Fargo & Co ..	10/10/2024	09/29/2027	.....	4,062,841	30FRR/SONIA	.....	.....	(956)	(52,773)	.....	(52,773)	.....	75,643	.....	.....	24,153	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
30FRR/Pay:SEK STB3M ...	Oil B60 Logistics Portfolio 7410015	B1	Currency.....	MARKETS LLC	10/23/2024	11/30/2027	.....	561,991	30FRR/STB3M	.....	.....	1,733	(70,986)	.....	(70,986)	.....	17,632	.....	.....	3,630	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
30FRR/Pay:GBP SONIA ...	Dec Upsize	B1	Currency.....	Wellis Fargo & Co ..	12/11/2024	08/29/2027	.....	5,524,986	30FRR/SONIA	.....	.....	(3,794)	(208,381)	.....	(208,381)	.....	105,243	.....	.....	32,846	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
30FRR/Pay:SEK STB3M ...	Oil B60 Logistics Portfolio 7410013	B1	Currency.....	Morgan Stanley	12/11/2024	11/30/2027	.....	403,305	30FRR/STB3M	.....	.....	1,013	(66,520)	.....	(66,520)	.....	13,075	.....	.....	2,605	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
30FRR/Pay:GBP SONIA ...	Oil B60 Logistics Portfolio 7410013 - Jan Upsize	B1	Currency.....	Morgan Stanley	01/10/2025	08/29/2027	.....	4,911,446	30FRR/SONIA	.....	.....	(7,959)	(409,394)	.....	(409,394)	.....	97,498	.....	.....	29,198	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
30FRR/Pay:SEK STB3M ...	Oil Nordics Sweden- EIT Nordics	B1	Currency.....	MI ZHO CAPITAL	01/14/2025	11/30/2027	.....	625,978	30FRR/STB3M	.....	.....	1,342	(121,801)	.....	(121,801)	.....	20,766	.....	.....	4,043	.....	0003
Currency Swap/Rec:EUR	Feb 2027 QLO 10 Swap 1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
3MEUR/Pay:USD 30FRR	Offset 1	B1	Currency.....	Citibank NA	01/28/2025	02/26/2027	.....	1,250,000	3MEUR/30FRR	.....	.....	1,514	11,237	.....	11,237	.....	.....	.....	.....	5,961	.....	0003
Currency Swap/Rec:EUR	Jan 2028 QLO 10 Swap 1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
3MEUR/Pay:USD 30FRR	Offset 1	B1	Currency.....	Barclays PLC	03/12/2025	01/15/2028	.....	880,000	3MEUR/30FRR	.....	.....	(93)	12,567	.....	12,567	.....	.....	.....	.....	5,894	.....	0003
Currency Swap/Rec:USD	Currency Swap/Rec:USD	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
30FRR/Pay:GBP SONIA ...	Oil B60 Logistics Portfolio 7410013	B1	Currency.....	Wellis Fargo & Co ..	04/11/2025	08/29/2027	.....	7,565,843	30FRR/SONIA	.....	.....	(3,870)	(94,688)	.....	(94,688)	.....	140,798	.....	.....	44,979	.....	0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	Oil B60 Logistics Portfolio 7410013	B1	Currency.....	Wells Fargo & Co .. PRLDIEJBSF70LXP876	05/19/2025	08/29/2027		5,841,741	SOFR/SN1A			(452)	6,590		6,590	(2,851)	107,260			34,729		0003
SOFR/Pay:GBP SN1A	Portfolio 7410013			MIZHO CAPITAL																		
Currency Swap/Rec:USD	EDT Nordics Sweden 7410015	B1	Currency.....	MARKETS LLC	06/06/2025	11/30/2027		2,568,979	SOFR/STB3M			11,738	(45,559)		(46,559)	4,254	72,471			16,592		0003
SOFR/Pay:SEK STB3M																						
Currency Swap/Rec:USD	A40 Hostels	B1	Currency.....	Morgan Stanley	07/28/2025	12/22/2028		3,321,312	SOFR/3MEUR			15,999	(65,900)		(65,900)	15,131	54,400			27,446		0003
SOFR/Pay:EUR 3MEUR				Credit Agricole SA																		
Currency Swap/Rec:EUR	July 2027 QLO 10 Swap 1 Offset 1	B1	Currency.....	9695007JBRKTCJQIWH05	08/13/2025	07/16/2027		462,000	3MEUR/SOFR			(472)	2,025		2,025	(1,134)				2,827		0003
3MEUR/Pay:USD SOFR	EDT Nordics Sweden 7410015	B1	Currency.....	Morgan Stanley	09/09/2025	11/30/2027		904,180	SOFR/STB3M			4,477	11,161		11,161	1,286	25,071					0003
SOFR/Pay:SEK STB3M																						
Currency Swap/Rec:USD	B76H500	D1	Currency.....	Morgan Stanley	09/10/2025	11/19/2029		21,095,540	5.42/4.12			67,287	305,479		478,131		363,125			201,278		0003
5.42/Pay:EUR 4.12																						
Currency Swap/Rec:USD	BLD22X7	D1	Currency.....	Morgan Stanley	09/10/2025	01/02/2031		24,615,150	3.06/1.88			72,227	304,493		520,005		364,559			268,566		0003
3.06/Pay:EUR 1.88	7410018 - Corus Hotel																					
Currency Swap/Rec:USD	Oil	B1	Currency.....	Barclays PLC	09/15/2025	11/15/2027		5,223,473	SOFR/SN1A			1,222	155,461		155,461	8,155	93,369			33,318		0003
SOFR/Pay:GBP SN1A	Oil B60 Logistics Portfolio 7410013																					
Currency Swap/Rec:USD	7410018 - Corus Hotel	B1	Currency.....	Morgan Stanley	10/09/2025	08/29/2027		10,152,061	SOFR/SN1A			411	121,398		121,398	6,278	184,423			60,354		0003
SOFR/Pay:GBP SN1A	Goldman Sachs Group Inc/The																					
Currency Swap/Rec:USD	Oil	B1	Currency.....	KD3XUN7G5T14NAYLU02	10/22/2025	11/15/2027		41,398,450	SOFR/SN1A			235,639	(245,750)		(245,750)	(176,916)	796,148			264,002		0003
EDT Nordics Demark- 7410016																						
Currency Swap/Rec:USD	BNP Paribas SA	B1	Currency.....	ROMUSPUBIPR08K5P83	10/22/2025	11/29/2027		10,811,447	SOFR/CB3M			139,338	(155,884)		(155,884)	(73,885)	194,765			68,413		0003
SOFR/Pay:DKK CB3M																						
Currency Swap/Rec:USD	3.38/Pay:EUR 2.37	D1	Currency.....	Morgan Stanley	10/27/2025	11/23/2026		3,607,160	3.38/2.37			34,523	24,505		18,455		60,161			14,533		0003
3.38/Pay:EUR 2.37																						
Currency Swap/Rec:USD	X52406727036	D1	Currency.....	BNP Paribas SA	11/04/2025	12/22/2028		1,948,887	SOFR/3MEUR			346	(11,325)		(11,325)	2,416	32,931			16,105		0003
SOFR/Pay:EUR 3MEUR	A40 Hostels Oil	B1	Currency.....	ROMUSPUBIPR08K5P83																		
A40 Hostels Excluding Italy 7410006																						
Currency Swap/Rec:USD	Italy 7410006	B1	Currency.....	BNP Paribas SA	11/04/2025	12/22/2028		411,471	SOFR/3MEUR			74	(2,394)		(2,394)	509	6,953			3,400		0003
SOFR/Pay:EUR 3MEUR	A40 Hostels Excluding Italy 7410006																					
Currency Swap/Rec:USD	EDT Poland Dec 2025	B1	Currency.....	ROMUSPUBIPR08K5P83	11/17/2025	12/22/2028		3,580,893	SOFR/3MEUR			(11,449)	17,418		17,418	9,671	99,059			29,391		0003
SOFR/Pay:EUR 3MEUR	Funding 7410017	B1	Currency.....	Natixis NA	12/11/2025	06/30/2028		2,664,866	SOFR/3MEUR			12,059	52,168		52,168	9,005	44,021			19,996		0003
Currency Swap/Rec:USD	Corus Hotel Feb 2026																					
SOFR/Pay:GBP SN1A	Funding 7410018	D1	Currency.....	Barclays PLC	01/28/2026	11/15/2027		4,323,158	SOFR/SN1A			(327)	155,290		155,290	11,287	144,003			27,575		0003
Currency Swap/Rec:USD	EDT 25 Hours																					
7.71/Pay:GBP 6.13	B26VLX1	D1	Currency.....	Bank of Comm	12/14/2017	11/13/2028		3,220,800	7.71/6.13			13,454	221,619		221,619	17,398	61,662			26,080		0003
7.75/Pay:GBP 6.13				Societe Generale SA																		
Currency Swap/Rec:USD	B26VLX1	D1	Currency.....	02NIEB1BXPR0TDBPU41	03/09/2018	11/13/2028		1,386,700	7.75/6.13			6,596	142,808		142,808	4,679	25,320			11,233		0003
4.82/Pay:EUR 3.10	B1KXZ2	D1	Currency.....	Canadian Imperial	11/04/2021	06/29/2028		11,564,000	4.82/3.10			47,586	7,645		155,538		194,431			86,717		0003
7.71/Pay:GBP 6.13				Bank of Comm																		
Currency Swap/Rec:USD	BLFHJ6	D1	Currency.....	Credit Agricole SA	11/15/2021	12/23/2027		5,492,160	5.78/4.00			22,578	(51,559)		543		95,698			36,135		0003
5.78/Pay:EUR 4.00																						
Currency Swap/Rec:USD	66870*W6	D1	Currency.....	Morgan Stanley	02/10/2022	12/06/2029		13,594,000	3.45/SN1A			(55,807)	(337,900)		(337,900)	(92,767)	243,099			130,429		0003
3.45/Pay:GBP SN1A																						
Currency Swap/Rec:USD	L13048A44	D1	Currency.....	Bank of Montreal	06/20/2025	06/25/2028		34,500,000	7.20/3MEUR			156,065	(128,034)		(128,034)	(255,556)	582,200			258,080		0003
7.20/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	12.85/Pay:DKK CB3M	B1	Currency.....	BNP Paribas SA	09/24/2025	03/27/2027		48,208,317	12.85/CB3M			806,481	(920,629)		(920,629)	(617,071)	883,501			239,722		0003
SOFR/Pay:EUR 3MEUR	A40 Hostels Oil																					
Currency Swap/Rec:USD	50187947 & 50188919 Restructured	B1	Currency.....	Barclays PLC	10/22/2025	12/22/2028		5,976,723	SOFR/3MEUR			69,011	(94,589)		(94,589)	(15,200)	110,391			49,389		0003
SOFR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	A40 Hostels Oil	B1	Currency.....	Barclays PLC	10/22/2025	12/22/2028		64,163,255	SOFR/3MEUR			549,938	(539,143)		(539,143)	22,446	1,141,125			530,222		0003
SOFR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	00240#A44	D1	Currency.....	Deutsche Bank AG	03/31/2026	11/30/2027		66,123,996	12.37/6.00			914,148	(1,217,502)		(1,217,502)	4,983,258				427,101		0003
12.37/Pay:EUR 6.00				JPMorgan Chase & Co																		
Currency Swap/Rec:USD	T01498A47	D1	Currency.....	815ZU2K5Z11N1HJ748	10/13/2022	10/30/2027		9,688,000	7.67/6.04			11,215	(1,895,658)		(1,895,658)	68,251	194,067			60,957		0003
7.67/Pay:EUR 6.04																						

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 7.94/Pay/EUR 6.00	00240#A4	D1	Currency.....	Credit Agricole SA	.10/27/2023	.11/30/2027 .....	.....	70,380,516	7.94/6.00 .....	.....	.....	235,280	(6,423,935) .....	.....	(6,423,935)	361,619	1,286,120 .....	.....	.....	454,553 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	Oct 2026 QLO 10 Swap 1	B1	Currency.....	BNP Paribas SA	.07/09/2024	.10/15/2026 .....	.....	2,272,200	SFR/3MEUR .....	.....	.....	760	(5,774) .....	.....	(5,774)	2,214	(2,303) .....	.....	.....	8,368 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	OIL EOT Poland 7410017	B1	Currency.....	Bank of America NA	.07/15/2024	.06/30/2028 .....	.....	2,382,257	SFR/3MEUR .....	.....	.....	8,661	(138,077) .....	.....	(138,077)	14,535	40,850 .....	.....	.....	17,725 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	July Addition	B1	Currency.....	Canadian Imperial	.07/18/2024	.06/22/2026 .....	.....	18,414,000	SFR/3MEUR .....	.....	.....	5,741	1,650 .....	.....	1,650	71,875	(68,498) .....	.....	.....	43,905 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	June 2026 QLO 10 Swap 1	B1	Currency.....	Bank of Comm	.07/18/2024	.06/22/2026 .....	.....	.....	SFR/3MEUR .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	Jan 2027 QLO 10 Swap 3	B1	Currency.....	MI ZHO CAPITAL	.07/25/2024	.01/25/2027 .....	.....	7,046,000	SFR/3MEUR .....	.....	.....	679	(26,554) .....	.....	(26,554)	(2,157)	9,720 .....	.....	.....	31,389 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	July 2027 QLO 10 Swap 1	B1	Currency.....	IMARETS LLC	.07/26/2024	.07/16/2027 .....	.....	501,871	SFR/3MEUR .....	.....	.....	228	(3,236) .....	.....	(3,236)	(203)	1,223 .....	.....	.....	.....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	Credit Agricole SA	B1	Currency.....	.....	.07/26/2024	.07/16/2027 .....	.....	.....	SFR/3MEUR .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	Feb 2027 QLO 10 Swap 1	B1	Currency.....	Citibank NA	.07/31/2024	.02/26/2027 .....	.....	1,355,625	SFR/3MEUR .....	.....	.....	61	(6,068) .....	.....	(6,068)	1,235	495 .....	.....	.....	6,464 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	Nov 2027 QLO 10 Swap 1	B1	Currency.....	Wellis Fargo & Co	.08/05/2024	.11/15/2027 .....	.....	1,095,800	SFR/3MEUR .....	.....	.....	1,388	(3,704) .....	.....	(3,704)	(5,917)	3,959 .....	.....	.....	6,996 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	June 2027 QLO 10 Swap 2	B1	Currency.....	Credit Agricole SA	.08/06/2024	.06/25/2027 .....	.....	11,519,545	SFR/3MEUR .....	.....	.....	8,400	(37,191) .....	.....	(37,191)	(17,736)	32,328 .....	.....	.....	64,025 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	Jan 2028 QLO 10 Swap 1	B1	Currency.....	.....	.08/06/2024	.01/15/2028 .....	.....	958,112	SFR/3MEUR .....	.....	.....	935	(5,421) .....	.....	(5,421)	(2,075)	3,279 .....	.....	.....	6,424 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	EOT Nordics Sweden-7410015	B1	Currency.....	Barclays PLC	.08/09/2024	.11/30/2027 .....	.....	3,536,514	SFR/STB3M .....	.....	.....	11,453	(417,426) .....	.....	(417,426)	8,118	110,216 .....	.....	.....	22,841 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	February 2028 QLO 10 Swap 1	B1	Currency.....	MI ZHO CAPITAL	.08/09/2024	.02/15/2028 .....	.....	7,915,060	SFR/3MEUR .....	.....	.....	6,563	(40,252) .....	.....	(40,252)	(1,303)	14,818 .....	.....	.....	50,142 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	May 2028 QLO 10 Swap 1	B1	Currency.....	Bank of Montreal	.08/12/2024	.02/15/2028 .....	.....	.....	SFR/3MEUR .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	August 2028 QLO 10 Swap 1	B1	Currency.....	Canadian Imperial	.08/12/2024	.05/15/2028 .....	.....	7,389,650	SFR/3MEUR .....	.....	.....	6,709	(49,225) .....	.....	(49,225)	(19,250)	31,190 .....	.....	.....	53,728 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	Augus t 2028 QLO 10 Swap 1	B1	Currency.....	Bank of Comm	.08/12/2024	.05/15/2028 .....	.....	.....	SFR/3MEUR .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	Credit Agricole SA	B1	Currency.....	Credit Agricole SA	.08/13/2024	.08/15/2028 .....	.....	7,650,300	SFR/3MEUR .....	.....	.....	7,074	(60,326) .....	.....	(60,326)	(11,923)	24,618 .....	.....	.....	58,988 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	OIL EOT Poland 7410017	B1	Currency.....	Royal Bank of Canada	.09/06/2024	.06/30/2028 .....	.....	4,251,631	SFR/3MEUR .....	.....	.....	16,506	(188,173) .....	.....	(188,173)	4,818	73,750 .....	.....	.....	31,302 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	EOT Nordics Sweden-7410015	B1	Currency.....	MI ZHO CAPITAL	.11/12/2024	.11/30/2027 .....	.....	526,559	SFR/STB3M .....	.....	.....	1,432	(81,581) .....	.....	(81,581)	1,412	16,320 .....	.....	.....	3,401 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	MI ZHO CAPITAL	B1	Currency.....	IMARETS LLC .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	OIL B60 Logistics Portfolio 7410013 - Nov Upsize	B1	Currency.....	Wellis Fargo & Co	.11/12/2024	.08/29/2027 .....	.....	3,925,188	SFR/3MEUR .....	.....	.....	(2,624)	(131,265) .....	.....	(131,265)	(759)	74,449 .....	.....	.....	23,335 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	X52941197365	D1	Currency.....	.....	.11/14/2024	.07/15/2033 .....	.....	5,276,500	SFR/3MEUR .....	.....	.....	18,397	(501,976) .....	.....	(579,645) .....	.....	97,033 .....	.....	.....	71,262 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	OIL EOT Poland 7410017	B1	Currency.....	Morgan Stanley	.12/16/2024	.06/26/2029 .....	.....	4,969,920	SFR/3MEUR .....	.....	.....	14,969	(542,232) .....	.....	(542,232)	28,216	44,890 .....	.....	.....	44,890 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	OIL EOT Poland 7410017	B1	Currency.....	Citibank NA	.03/31/2025	.06/26/2029 .....	.....	2,870,706	SFR/3MEUR .....	.....	.....	9,797	(217,379) .....	.....	(217,379)	17,239	48,944 .....	.....	.....	25,841 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	Oct 2026 QLO 10 Swap 1	B1	Currency.....	Citibank NA	.03/31/2025	.06/26/2029 .....	.....	.....	SFR/3MEUR .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	Nov Upsize	B1	Currency.....	Netixis NA	.04/29/2025	.06/30/2028 .....	.....	941,985	SFR/3MEUR .....	.....	.....	3,949	(10,626) .....	.....	(10,626)	3,482	16,025 .....	.....	.....	7,068 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	A&O Hostels	B1	Currency.....	Morgan Stanley	.06/24/2025	.12/22/2028 .....	.....	1,438,114	SFR/3MEUR .....	.....	.....	6,995	12,835 .....	.....	12,835	1,996	23,637 .....	.....	.....	11,892 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	5.65/Pay/EUR 4.37	D1	Currency.....	Societe Generale SA	.09/10/2025	.10/01/2030 .....	.....	21,076,200	SFR/3MEUR .....	.....	.....	65,950	280,557 .....	.....	280,557 .....	.....	359,606 .....	.....	.....	223,717 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	BT20244	B1	Currency.....	Bank of America NA	.10/22/2025	.06/30/2028 .....	.....	25,560,258	SFR/3MEUR .....	.....	.....	288,282	(306,307) .....	.....	(306,307)	(50,553)	464,805 .....	.....	.....	191,789 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	OIL EOT Poland 7410017	B1	Currency.....	B41YDEB6K1WZ031MB27	.10/22/2025	.08/29/2027 .....	.....	60,235,817	SFR/3MEUR .....	.....	.....	75,071	361,927 .....	.....	361,927	(103,063)	1,108,665 .....	.....	.....	358,099 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	OIL B60 Logistics Portfolio 7410013	B1	Currency.....	PBLDUEJBSFIOLXP3876	.10/22/2025	.08/29/2027 .....	.....	.....	SFR/3MEUR .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	7410029	D1	Currency.....	Wellis Fargo & Co	.03/27/2026	.07/22/2030 .....	.....	22,761,948	SFR/3MEUR .....	.....	.....	4	215,974 .....	.....	215,974	84,286	131,688 .....	.....	.....	236,339 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	Canada	D1	Currency.....	Canada .....	.....	.....	.....	.....	SFR/3MEUR .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	MI TSUBISHI UFJ	D1	Currency.....	ES71P3U8HI6C71XB111	.03/30/2026	.07/22/2030 .....	.....	32,553,844	SFR/3MEUR .....	.....	.....	.....	20,198 .....	.....	20,198	115,650	(95,452) .....	.....	.....	338,093 .....	.....	0003
Currency Swap/Rec:USD SFR/Pay/EUR 3MEUR	TRUST AND BANK I	D1	Currency.....	JBONEPA60V4QP29387	.03/30/2026	.07/22/2030 .....	.....	.....	SFR/3MEUR .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.72/Pay:GBP 6.13	BZ6VLX1	D1	Currency.....	Barclays PLC	03/19/2018	11/13/2028		1,256,380	7.72/6.13			6,051	141,599		141,599	4,788	22,743			10,193		0003
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR	X5207988361	D1	Currency.....	Morgan Stanley	09/16/2024	01/15/2028		1,012,557	SCFR/3MEUR			969	(38,620)		(38,620)	505	(39,126)			6,782		0003
Currency Swap/Rec:USD 3.13/Pay:EUR 2.00	X52391579633	D1	Currency.....	Deutsche Bank AG ..	09/18/2024	01/20/2028		1,113,000	3.13/2.00			2,850	(39,524)		(39,524)	5,782	19,407			7,483		0003
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR	X52391580219	D1	Currency.....	Wells Fargo & Co ..	09/18/2024	07/20/2028		4,745,936	SCFR/3MEUR			20,204	(178,676)		(178,676)	(309)	82,672			36,026		0003
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR	X52391580995	D1	Currency.....	Barclays PLC	09/18/2024	10/20/2028		5,174,520	SCFR/3MEUR			21,732	(196,430)		(196,430)	17,207	90,241			41,387		0003
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR	X5793875695	D1	Currency.....	Bank of America NA	09/19/2024	04/16/2027		764,906	SCFR/3MEUR			734	(29,427)		(29,427)	(370)	(29,057)			3,907		0003
Currency Swap/Rec:EUR Apr 2027 QLO 10 Swap 1 Offset 1	Apr 2027 QLO 10 Swap 1 Offset 1	B1	Currency.....	Bank of Montreal ..	10/02/2024	04/15/2027		2,500,000	3MEUR/SCFR			(2,570)	7,036		7,036	3,078	12,754			12,754		0003
Currency Swap/Rec:EUR Apr 2027 QLO 10 Swap 1 Offset 3	Apr 2027 QLO 10 Swap 1 Offset 3	B1	Currency.....	Bank of Montreal ..	08/21/2025	04/15/2027		5,200,000	3MEUR/SCFR			(1,959)	28,835		28,835	(11,086)				26,529		0003
Currency Swap/Rec:EUR March 2028 QLO 10 Swap 1 Offset 1	March 2028 QLO 10 Swap 1 Offset 1	B1	Currency.....	Credit Agricole SA	10/31/2025	10/22/2026		2,500,000	3MEUR/SCFR			(353)	7,644		7,644	(1,389)				9,968		0003
Currency Swap/Rec:EUR Nov 2026 QLO 10 Swap 1 Offset 2	Nov 2026 QLO 10 Swap 1 Offset 2	B1	Currency.....	Societe Generale SA	11/14/2025	11/15/2028		25,000,000	3MEUR/SCFR			142,935	69,068		69,068	(6,809)				99,010		0003
Currency Swap/Rec:USD Project Jaguar - AIAIA	Project Jaguar - AIAIA	B1	Currency.....	JP Morgan Chase & Co	11/28/2022	11/25/2031		18,327,148	6.70/6.43			(23,120)	(1,350,734)		(1,350,734)	334,538	370,596			217,961		0003
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	E01 France -7200569	B1	Currency.....	Bank of Montreal ..	10/22/2025	12/16/2027		23,885,853	SCFR/3MEUR	(2,483,490)		364,877	(530,406)		(530,406)	(189,384)	440,967			156,280		0003
Currency Swap/Rec:GBP SCFR/Pay:EUR 3MEUR	Heylo Flow hedging 50095149 C19P22036 Offset 7	B1	Currency.....	Deutsche Bank AG ..	03/31/2026	07/01/2048		11,763	4.00/4.52		(995,624)		(1,017,453)		(1,017,453)	(21,829)				278		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Bullet CDS 6 - Heylo Flow hedging	B1	Currency.....	Morgan Stanley	08/28/2022	07/01/2047		1,908,333	10.88/9.00				624,046		624,046	106,374	33,764			44,001		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Bullet CDS 7 - Heylo Flow hedging	B1	Currency.....	Morgan Stanley	08/28/2022	01/01/2048		1,908,333	10.88/9.00				632,784		632,784	108,353	33,764			44,520		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Bullet CDS 8 - Heylo Flow hedging	B1	Currency.....	Morgan Stanley	08/28/2022	07/01/2048		1,908,333	10.88/9.00				628,430		628,430	106,845	33,764			45,027		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Amort CDS 9 - 50095149 Heylo Flow hedging	B1	Currency.....	Morgan Stanley	08/26/2022	10/01/2047		1,918,195	3.92/3.00			4,760	379,735		379,735	45,989	33,764			44,480		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Amort CDS 5 - 50095149 Heylo Flow hedging	B1	Currency.....	Morgan Stanley	08/28/2022	07/01/2048		1,918,195	4.33/3.00				408,567		408,567	47,800	33,764			45,259		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Amort CDS 10 - Heylo Flow hedging	B1	Currency.....	Morgan Stanley	08/26/2022	07/01/2048		1,918,195	4.33/3.00				421,500		421,500	51,273	33,764			45,259		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Amort CDS 4 - 50095149 Heylo Flow hedging	B1	Currency.....	Morgan Stanley	08/28/2022	10/01/2047		1,908,333	3.89/3.00			4,506	364,242		364,242	46,123	33,764			44,261		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo Flow hedging 10 CDS 12- 50095149	B1	Currency.....	Morgan Stanley	08/29/2022	07/01/2048		131,709	452.11/400.00			19,622	975,572		975,572	213,265				3,108		0003
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR	Oct 2026 QLO 10 Swap 1	B1	Currency.....	BNP Paribas SA	07/09/2024	10/15/2026		43,486,400	SCFR/3MEUR			16,837	(110,521)		(110,521)	3,550	(5,239)			160,180		0003
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR	Jul 2026 QLO 10 Swap 2	B1	Currency.....	Bank of America NA	07/10/2024	07/24/2026		24,628,150	SCFR/3MEUR			(119)	(32,618)		(32,618)	51,734	(50,166)			69,123		0003

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Oct 2026 QLO 10 Swap 3	B1	Currency.....	Credit Agricole SA	.07/10/2024	.10/22/2026	.....	12,233,380	SFR/3MEUR	.....	.....	2,383	.....	.....	.....	2,233	1,156	.....	.....	45,840	.....	0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Oct 2026 QLO 10 Swap 2	B1	Currency.....	WZHO CAPITAL	.07/11/2024	.10/15/2026	.....	50,675,700	SFR/3MEUR	.....	.....	24,734	.....	.....	.....	(74,503)	74,689	.....	.....	186,619	.....	0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Jul 2026 QLO 10 Swap 1	B1	Currency.....	Goldman Sachs Group Inc/The Societe Generale SA	.07/11/2024	.07/15/2026	.....	3,156,940	SFR/3MEUR	.....	.....	1,222	.....	.....	.....	(3,749)	(254)	.....	.....	8,506	.....	0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Nov 2026 QLO 10 Swap 1	B1	Currency.....	.....	.07/17/2024	.11/15/2026	.....	27,355,000	SFR/3MEUR	.....	.....	17,745	.....	.....	.....	(62,688)	19,334	.....	.....	108,337	.....	0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Sep 2026 QLO 10 Swap 1	B1	Currency.....	Bank of Montreal .. Societe Generale SA	.07/18/2024	.09/15/2026	.....	60,060,000	SFR/3MEUR	.....	.....	31,774	.....	.....	.....	(109,323)	(35,124)	.....	.....	203,734	.....	0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Jan 2027 QLO 10 Swap 1	B1	Currency.....	.....	.07/23/2024	.01/15/2027	.....	2,715,500	SFR/3MEUR	.....	.....	1,248	.....	.....	.....	(9,751)	3,737	.....	.....	12,102	.....	0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Apr 2027 QLO 10 Swap 1	B1	Currency.....	Bank of Montreal .. Bank of America NA	.07/25/2024	.04/15/2027	.....	44,448,100	SFR/3MEUR	.....	.....	18,598	.....	.....	.....	(226,293)	80,196	.....	.....	226,761	.....	0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Apr 2027 QLO 10 Swap 2	B1	Currency.....	.....	.07/26/2024	.04/22/2027	.....	15,206,800	SFR/3MEUR	.....	.....	5,062	.....	.....	.....	(69,368)	28,654	.....	.....	78,292	.....	0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Apr 2027 QLO 10 Swap 3	B1	Currency.....	Credit Agricole SA	.07/26/2024	.04/25/2027	.....	4,346,200	SFR/3MEUR	.....	.....	965	.....	.....	.....	(19,376)	6,607	.....	.....	22,468	.....	0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Oct 2027 QLO 10 Swap 2	B1	Currency.....	Citibank NA	.07/29/2024	.10/25/2027	.....	8,120,250	SFR/3MEUR	.....	.....	315	.....	.....	.....	(68,830)	23,941	.....	.....	50,871	.....	0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	September 2027 QLO 10 Swap 1	B1	Currency.....	Bank of America NA	.08/07/2024	.09/15/2027	.....	37,411,275	SFR/3MEUR	.....	.....	39,798	.....	.....	.....	(143,799)	108,223	.....	.....	226,042	.....	0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	August 2028 QLO 10 Swap 1	B1	Currency.....	Credit Agricole SA	.08/13/2024	.08/15/2028	.....	6,120,240	SFR/3MEUR	.....	.....	5,660	.....	.....	.....	(48,261)	19,694	.....	.....	47,190	.....	0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	March 2028 QLO 10 Swap 2	B1	Currency.....	.....	.08/13/2024	.03/16/2028	.....	2,516,430	SFR/3MEUR	.....	.....	1,301	.....	.....	.....	(18,171)	12,727	.....	.....	17,922	.....	0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Apr 2027 Fixed QLO 10 Swap 1	B1	Currency.....	Wells Fargo & Co ..	.08/15/2024	.04/15/2027	.....	15,887,650	2.46/2.41	.....	.....	(3,870)	.....	.....	.....	(16,349)	281,397	.....	.....	81,054	.....	0003
Currency Swap/Rec:USD SFR/Pay:EUR 2.10	Sep 2027 Fixed QLO 10 Swap 1	B1	Currency.....	Deutsche Bank AG ..	.08/15/2024	.09/15/2027	.....	12,072,500	2.15/2.10	.....	.....	(2,153)	.....	.....	.....	(14,074)	(213,473)	.....	.....	72,943	.....	0003
Currency Swap/Rec:USD SFR/Pay:EUR 2.00	Oct 2026 Fixed QLO 10 Swap 2	B1	Currency.....	Wells Fargo & Co ..	.08/19/2024	.10/25/2026	.....	2,427,700	2.03/2.00	.....	.....	(665)	.....	.....	.....	(991)	43,905	.....	.....	9,163	.....	0003
Currency Swap/Rec:USD SFR/Pay:EUR 2.10	Jul 2026 Fixed QLO 10 Swap 2	B1	Currency.....	Bank of Montreal ..	.08/19/2024	.07/24/2026	.....	13,456,600	2.13/2.10	.....	.....	(3,965)	.....	.....	.....	(3,233)	242,340	.....	.....	37,767	.....	0003
Currency Swap/Rec:USD SFR/Pay:EUR 2.07	Oct 2026 Fixed QLO 10 Swap 1	B1	Currency.....	Wells Fargo & Co ..	.08/19/2024	.10/15/2026	.....	2,979,450	2.10/2.07	.....	.....	(556)	.....	.....	.....	(1,182)	53,886	.....	.....	10,972	.....	0003
Currency Swap/Rec:GBP 50065148 C/SP22028	Heylo Flow hedging Offset 1	B1	Currency.....	Credit Agricole SA	.03/31/2026	.07/01/2047	.....	1,388,889	9.00/10.88	.....	.....	(627,926)	.....	.....	.....	(552,718)	75,208	.....	.....	32,024	.....	0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging Offset 3	B1	Currency.....	Credit Agricole SA	.03/31/2026	.07/01/2048	.....	1,388,889	9.00/10.88	.....	.....	(645,819)	.....	.....	.....	(572,079)	73,740	.....	.....	32,770	.....	0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging Offset 2	B1	Currency.....	Credit Agricole SA	.03/31/2026	.01/01/2048	.....	1,388,889	9.00/10.88	.....	.....	(636,952)	.....	.....	.....	(562,482)	74,471	.....	.....	32,402	.....	0003
Currency Swap/Rec:GBP 3.00/Pay:USD 3.92	Heylo Flow hedging Offset 4	B1	Currency.....	Credit Agricole SA	.03/31/2026	.10/01/2047	.....	1,388,889	3.00/3.92	.....	.....	(384,849)	.....	.....	.....	(311,028)	73,821	.....	.....	32,213	.....	0003
Currency Swap/Rec:GBP 50065148 C/SP22032	Heylo Flow hedging Offset 5	B1	Currency.....	Credit Agricole SA	.03/31/2026	.07/01/2048	.....	1,388,889	3.00/4.33	.....	.....	(416,173)	.....	.....	.....	(327,556)	88,617	.....	.....	32,770	.....	0003
Currency Swap/Rec:GBP 3.00/Pay:USD 4.33	Heylo Flow hedging Offset 6	B1	Currency.....	Credit Agricole SA	.03/31/2026	.07/01/2048	.....	1,388,889	3.00/4.33	.....	.....	(416,173)	.....	.....	.....	(327,556)	88,617	.....	.....	32,770	.....	0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:GBP 50095149 C1922034 Offset 7	Heylo Flow hedging C1922034 Offset 7	B1	Currency	Credit Agricole SA	03/31/2026	10/01/2047		1,389,889	3.00/3.89		(386,823)		(302,333)		(302,333)	64,490				32,213		0003
Currency Swap/Rec:USD 3.89			Currency	Royal Bank of Canada	08/07/2024	01/15/2033		2,731,000	50RR/3MEUR			11,889	(167,640)		(167,640)	5,508	48,309			35,608		0003
SCFR/Pay:EUR 3MEUR	X52659421443 Solar Project OIL	D1	Currency	Goldman Sachs Group Inc/The	11/21/2025	02/20/2028		11,375,573	50RR/3MEUR			(4,350)	(24,187)		(24,187)	31,262	192,084			78,259		0003
SCFR/Pay:EUR 3MEUR	7410024 OIL Project Solar	B1	Currency	Citibank NA	10/22/2025	02/20/2028		16,346,338	50RR/3MEUR	(1,728,813)		239,989	(342,304)		(342,304)	(95,853)	302,266			112,466		0003
Currency Swap/Rec:USD 50266676	Valor French Logistics	B1	Currency	Bank of Montreal	10/21/2024	10/22/2029		23,145,267	50RR/3MEUR	(1,728,813)		85,267	(1,650,823)		(1,650,823)	28,496	414,251			218,486		0003
SCFR/Pay:EUR 3MEUR			Currency	Bank of Montreal	04/04/2025	12/15/2031		16,168,750	6.47/6.88			(25,208)	(368,767)		(297,705)		300,018			193,220		0003
Currency Swap/Rec:USD 6.47/Pay:GBP 6.88	X52485268150	D1	Currency	Canadian Imperial	04/08/2025	12/15/2031		15,981,250	6.67/6.88			(20,495)	(544,820)		(344,362)		294,466			190,980		0003
Currency Swap/Rec:USD 6.67/Pay:GBP 6.88	X52485268150	D1	Currency	Societe Generale SA	08/22/2025	08/28/2030		39,049,003	5.95/6.30			(37,120)	885,404		885,404	568,370	701,601			410,196		0003
5.95/Pay:GBP 6.30	GTR Data Center	B1	Currency	BNP Paribas SA	08/21/2025	10/15/2026		2,100,000	3MEUR/50FR			432	5,544		5,544	(1,865)				7,733		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD 50FR		B1	Currency	Barclays PLC	09/18/2024	10/20/2028		5,564,000	50RR/3MEUR			23,389	(211,215)		(211,215)	18,503	97,033			44,502		0003
SCFR/Pay:EUR 3MEUR	X52331580995	D1	Currency	G55SEF71UP5170UKG573 NI ZHO CAPITAL	07/01/2021	01/05/2051		3,739,386	3.65/4.30			(2,689)	345,336		345,336	71,816	(113,123)			93,079		0003
3.65/Pay:AUD 4.30	084389443	D1	Currency	MARKETS LLC	07/01/2021	01/05/2051		5,413,000	50RR/3MEUR			1,055	(14,311)		(14,311)	2,691	(1,165)			20,283		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	084389443	D1	Currency	Citibank NA	07/01/2021	01/05/2051		3,739,886	3.67/4.30			(2,561)	384,851		384,851	76,570	(113,124)			93,092		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	084389443	D1	Currency	Credit Agricole SA	07/10/2024	10/22/2026		5,413,000	50RR/3MEUR			1,055	(14,311)		(14,311)	2,691	(1,165)			20,283		0003
SCFR/Pay:EUR 3MEUR	March 2028 CLO 10 Swap	B1	Currency	Credit Agricole SA	10/31/2025	10/22/2026		3,000,000	3MEUR/50FR			(420)	9,173		9,173	(1,666)				11,241		0003
3MEUR/Pay:USD 50FR			Currency	Citibank NA	06/01/2018	09/23/2026		6,744,000	3.07/1.12	(587,502)		31,889	(188,652)		(188,652)	(4,959)	116,440			23,415		0003
Currency Swap/Rec:USD 3.07/Pay:EUR 1.12	980745F+9	D1	Currency	BNP Paribas SA	06/01/2018	11/10/2026		13,912,560	3.39/2.62	(2,145,662)		20,503	(933,481)		(933,481)	(12,150)	274,702			54,495		0003
Currency Swap/Rec:USD 3.39/Pay:GBP 2.62	G1745*4R2	D1	Currency	Citibank NA	06/01/2018	12/15/2026		6,582,600	3.53/2.62	(879,877)		11,670	(365,289)		(365,289)	(12,313)	128,842			27,725		0003
Currency Swap/Rec:USD 3.53/Pay:GBP 2.62	G36834A9	D1	Currency	BNP Paribas SA	06/01/2018	02/20/2027		5,197,750	3.22/2.52	(875,613)		5,796	(366,886)		(366,886)	2,519	103,317			24,561		0003
Currency Swap/Rec:USD 3.22/Pay:GBP 2.52	G15914V4	D1	Currency	Citibank NA	06/01/2018	08/17/2027		12,468,750	4.50/3.23	(576,788)		36,119	195,356		195,356	9,039	230,944			73,259		0003
Currency Swap/Rec:USD 4.50/Pay:GBP 3.23	G55609A88	D1	Currency	Barclays PLC	06/01/2018	09/13/2027		6,936,540	4.00/1.96	(578,431)		31,413	(110,656)		(110,656)	3,426	110,618			38,576		0003
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G2616#4W3	D1	Currency	Citibank NA	06/01/2018	10/31/2027		11,288,000	4.05/2.96	(450,476)		30,125	328,029		328,029	20,374	206,634			71,085		0003
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*4A9	D1	Currency	Wells Fargo & Co.	06/01/2018	09/23/2028		4,158,800	3.19/1.31	(369,952)		18,970	(37,976)		(37,976)	2,380	71,805			32,779		0003
Currency Swap/Rec:USD 3.19/Pay:EUR 1.31	N6851*4A6	D1	Currency	Citibank NA	06/01/2018	02/27/2029		5,850,280	4.18/3.04	(569,130)		13,995	50,495		50,495	33,644	111,825			49,943		0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#4E1	D1	Currency	BNP Paribas SA	06/01/2018	07/26/2027		8,533,760	3.53/4.30	(497,630)		(7,708)	750,932		750,932	15,060	(255,351)			49,033		0003
3.53/Pay:AUD 4.30	G2762#4A0	D1	Currency	Citibank NA	06/01/2018	11/23/2028		28,716,250	3.32/2.59	(5,110,141)		39,018	(1,396,700)		(1,396,700)	182,960	571,282			233,734		0003
Currency Swap/Rec:USD 3.32/Pay:GBP 2.59	G31100J#2	D1	Currency	Goldman Sachs Group Inc/The	06/01/2018	12/08/2028		5,280,000	3.96/1.83	(791,573)		25,751	(342,417)		(342,417)	1,260	97,033			43,407		0003
Currency Swap/Rec:USD 3.96/Pay:EUR 1.83	N6276#A83	D1	Currency	Goldman Sachs Group Inc/The	06/01/2018	10/31/2029		11,288,000	4.17/3.07	(501,249)		30,526	643,102		643,102	45,449	206,634			106,924		0003
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*4B7	D1	Currency	Citibank NA	02/08/2020	10/31/2027		664,000	4.05/2.96	(20,796)		1,772	19,296		19,296	1,198	12,155			4,181		0003
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*4A9	D1	Currency	Wells Fargo & Co.	02/08/2020	10/31/2027																0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	GB472#E1	D1	Currency.....	BNP Paribas SA	02/07/2020	02/27/2029		508,720	4.18/3.04	7,978		1,217	4,391		4,391	2,926	9,724			4,343		0003
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	GB304#B7	D1	Currency.....	Citibank NA	02/06/2020	10/31/2029		664,000	4.17/3.07	(23,045)		1,796	41,806		41,806	6,650	12,155			6,230		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	GB302#B1	D1	Currency.....	Morgan Stanley	02/24/2022	06/15/2037		6,659,500	3.86/3.27			9,553	643,141		643,141	129,909	121,549			111,516		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Oct 2026 QLO 10 Swap 3	B1	Currency.....	Credit Agricole SA	07/10/2024	10/22/2026		3,247,800	SFR/3MEUR			633	(8,586)		(8,586)	672	244			12,170		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Jul 2026 QLO 10 Swap 1	B1	Currency.....	Goldman Sachs Group Inc/The	07/11/2024	07/15/2026		1,850,620	SFR/3MEUR			716	(2,198)		(2,198)	10,016	(10,494)			4,986		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Apr 2027 QLO 10 Swap 1	B1	Currency.....	Bank of Montreal ..	07/25/2024	04/15/2027		10,841,000	SFR/3MEUR			4,536	(55,194)		(55,194)	(4,666)	20,140			55,308		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	February 2028 QLO 10 Swap 1	B1	Currency.....	Bank of Montreal ..	08/12/2024	02/15/2028		2,183,600	SFR/3MEUR			1,599	(12,015)		(12,015)	(389)	4,423			14,968		0003
Currency Swap/Rec:USD 2.10/Pay:EUR 2.07	Oct 2026 Fixed QLO 10 Swap 1	B1	Currency.....	Wells Fargo & Co. MIZHO CAPITAL	08/19/2024	10/15/2026		6,952,050	2.10/2.07			(1,298)	(2,759)		(2,759)	125,758	(122,262)			25,602		0003
Currency Swap/Rec:USD 3.22/Pay:EUR 1.75	BK1#FT1	D1	Currency.....	MARKETS LLC	10/29/2021	12/19/2026		1,463,200	3.22/1.75			4,493	7,674		9,276		19,477			4,397		0003
Currency Swap/Rec:USD 3MEUR/Pay:USD 9MRR Offset 1	Jan 2027 QLO 10 Swap 1	B1	Currency.....	Societe Generale SA	01/21/2025	01/15/2027		1,666,175	3MEUR/9MRR			2,394	14,748		14,748	(2,866)	7,426			7,426		0003
Currency Swap/Rec:USD 5.83/Pay:EUR 4.63	BK6#WP3	D1	Currency.....	Morgan Stanley	12/18/2025	03/24/2029		6,189,058	5.83/4.63			18,588	87,808		117,759		103,481			53,452		0003
Currency Swap/Rec:USD 5.38/Pay:EUR 4.13	XS271042098	D1	Currency.....	Bank of Montreal ..	09/02/2026	10/14/2031		21,045,600	5.38/4.13			20,916	245,125		402,880		245,125			247,732		0003
Currency Swap/Rec:USD 7.10/Pay:GBP 6.88	XS2485268150	D1	Currency.....	Citibank NA	09/13/2022	12/15/2031		1,267,750	7.10/6.88			(2,755)	(179,233)		(166,888)		25,104			15,150		0003
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L00048#A9	D1	Currency.....	Morgan Chase & Co	10/30/2023	12/31/2028		30,929,491	8.01/6.00			112,141	(2,344,176)		(2,344,176)	214,021	566,370			256,741		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Oct 2026 QLO 10 Swap 1	B1	Currency.....	BNP Paribas SA	07/09/2024	10/15/2026		5,410,000	SFR/3MEUR			2,094	(13,746)		(13,746)	918	(1,129)			19,923		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Oct 2026 QLO 10 Swap 4	B1	Currency.....	Bank of Montreal ..	07/10/2024	10/25/2026		3,628,050	SFR/3MEUR			192	(9,360)		(9,360)	2,623	(1,249)			13,694		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Jul 2026 QLO 10 Swap 1	B1	Currency.....	Goldman Sachs Group Inc/The	07/11/2024	07/15/2026		10,886,000	SFR/3MEUR			4,212	(12,927)		(12,927)	3,428	(6,239)			29,332		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	May 2026 QLO 10 Swap 3	B1	Currency.....	Barclays PLC	07/16/2024	05/22/2026		4,787,640	SFR/3MEUR			888	846		846	18,950	(16,547)			9,035		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Nov 2026 QLO 10 Swap 1	B1	Currency.....	Societe Generale SA	07/17/2024	11/15/2026		3,282,600	SFR/3MEUR			2,129	(7,523)		(7,523)	(2,077)	2,041			13,000		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Sep 2026 QLO 10 Swap 2	B1	Currency.....	Credit Agricole SA	07/19/2024	09/22/2026		2,939,490	SFR/3MEUR			517	(3,512)		(3,512)	3,778	(655)			10,177		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Jan 2027 QLO 10 Swap 1	B1	Currency.....	Societe Generale SA	07/23/2024	01/15/2027		6,154,599	SFR/3MEUR			2,828	(22,101)		(22,101)	(2,477)	6,519			27,430		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Jan 2027 QLO 10 Swap 2	B1	Currency.....	Canadian Imperial Bank of Comm	07/23/2024	01/18/2027		2,171,000	SFR/3MEUR			711	(7,882)		(7,882)	(1,079)	2,748			9,726		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	XS2381580219	D1	Currency.....	Wells Fargo & Co. Canadian Imperial	09/18/2024	07/20/2028		5,501,184	SFR/3MEUR			23,429	(207,197)		(207,197)	(358)	95,869			41,777		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	Jan 2027 QLO 10 Swap 2	B1	Currency.....	Bank of Comm	07/23/2024	01/18/2027		1,411,150	SFR/3MEUR			462	(5,124)		(5,124)	368	717			6,322		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR	April 1 2028 QLO 10 Swap 1	B1	Currency.....	Barclays PLC	08/08/2024	04/15/2028		8,174,250	SFR/3MEUR			6,089	(80,859)		(80,859)	(15,241)	37,110			58,431		0003
Currency Swap/Rec:USD 6.55/Pay:GBP 6.10	GB2979#A0	D1	Currency.....	Goldman Sachs Group Inc/The	01/06/2026	12/31/2048		6,475,113	6.55/6.10			5,645	136,978		751,179		136,978			154,489		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3MEUR	L13048#A4	D1	Currency.....	Bank of Montreal ..	06/20/2025	06/25/2028		6,900,000	7.20/3MEUR			31,213	(25,607)		(25,607)	(51,111)	116,440			51,616		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:GBP 5005149 C1922036 Offset 7	Heylo Flow hedging 5005149 C1922036 Offset 7	B1	Currency.....	Deutsche Bank AG .. 7L7WFZ1ONS80621K66	03/31/2026	07/01/2048	.....	94,023	4.00/4.52	.....	(7,357,826)	.....	(8,132,299)	.....	(8,132,299)	(174,473)	.....	.....	.....	2,218	.....	0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging 5005149	B1	Currency.....	Morgan Stanley 1GJSJL3JDP930 6NUZ34	08/26/2022	07/01/2047	.....	15,266,667	10.88/9.00	5,183,835	.....	.....	4,992,369	.....	4,992,369	850,992	270,110	.....	.....	352,010	.....	0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging 5005149	B1	Currency.....	Morgan Stanley 1GJSJL3JDP930 6NUZ34	08/26/2022	01/01/2048	.....	15,266,667	10.88/9.00	5,274,438	.....	.....	5,062,271	.....	5,062,271	866,824	270,110	.....	.....	356,157	.....	0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging 5005149	B1	Currency.....	Morgan Stanley 1GJSJL3JDP930 6NUZ34	08/26/2022	07/01/2048	.....	15,266,667	10.88/9.00	5,354,247	.....	.....	5,027,437	.....	5,027,437	854,764	270,110	.....	.....	360,213	.....	0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Amort CDS 9 - 50095149	B1	Currency.....	Morgan Stanley 1GJSJL3JDP930 6NUZ34	08/26/2022	10/01/2047	.....	15,345,555	3.92/3.00	1,585,543	.....	38,077	3,037,880	.....	3,037,880	367,915	270,110	.....	.....	355,919	.....	0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging 5005149	B1	Currency.....	Morgan Stanley 1GJSJL3JDP930 6NUZ34	08/26/2022	07/01/2048	.....	15,345,555	4.33/3.00	1,097,219	.....	.....	3,268,534	.....	3,268,534	382,397	270,110	.....	.....	362,075	.....	0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging 5005149	B1	Currency.....	Morgan Stanley 1GJSJL3JDP930 6NUZ34	08/26/2022	07/01/2048	.....	15,345,555	4.33/3.00	3,279,723	.....	.....	3,371,999	.....	3,371,999	410,184	270,110	.....	.....	362,075	.....	0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Amort CDS 4 - 50095149	B1	Currency.....	Morgan Stanley 1GJSJL3JDP930 6NUZ34	08/26/2022	10/01/2047	.....	15,266,667	3.89/3.00	3,596,813	.....	36,045	2,913,937	.....	2,913,937	368,983	270,110	.....	.....	354,090	.....	0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo Flow hedging 10 CDS 12- 50095149	B1	Currency.....	Morgan Stanley 1GJSJL3JDP930 6NUZ34	08/26/2022	07/01/2048	.....	1,052,728	452.11/400.00	12,270,629	.....	156,837	7,797,554	.....	7,797,554	1,704,586	.....	.....	.....	24,839	.....	0003
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR	Jul 2026 QLO 10 Swap 2	B1	Currency.....	Bank of America NA	07/10/2024	07/24/2026	.....	1,299,120	SCFR/3MEUR	.....	.....	(6)	(1,720)	.....	(1,720)	3,540	(3,457)	.....	.....	3,946	.....	0003
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR	Jul 2026 QLO 10 Swap 1	B1	Currency.....	Goldman Sachs Group Inc/The	07/11/2024	07/15/2026	.....	1,632,900	SCFR/3MEUR	.....	632	.....	(1,939)	.....	(1,939)	2,509	(2,930)	.....	.....	4,400	.....	0003
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR	Sep 2026 QLO 10 Swap 1	B1	Currency.....	Bank of Montreal	07/18/2024	09/15/2026	.....	753,480	SCFR/3MEUR	.....	364	.....	(1,372)	.....	(1,372)	909	(1,073)	.....	.....	2,556	.....	0003
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR	Dec 2026 QLO 10 Swap 1	B1	Currency.....	Credit Agricole SA	07/19/2024	12/17/2026	.....	2,122,965	SCFR/3MEUR	.....	593	.....	(4,256)	.....	(4,256)	2,428	176	.....	.....	8,976	.....	0003
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR	August 2026 QLO 10 Swap 1	B1	Currency.....	Credit Agricole SA	08/13/2024	08/15/2028	.....	819,675	SCFR/3MEUR	.....	759	.....	(6,464)	.....	(6,464)	(1,277)	2,638	.....	.....	6,320	.....	0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	Jan 2027 Fixed QLO 10 Swap 1	B1	Currency.....	Citibank NA	08/15/2024	01/15/2027	.....	821,925	2.12/2.08	.....	.....	(182)	(552)	.....	(552)	15,143	(14,555)	.....	.....	3,663	.....	0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Aug 2026 Fixed QLO 10 Swap 1	B1	Currency.....	BNP Paribas SA	08/16/2024	08/15/2026	.....	1,649,700	2.13/2.10	.....	(442)	.....	(527)	.....	(527)	776	.....	.....	.....	5,053	.....	0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	Jul 2026 Fixed QLO 10 Swap 1	B1	Currency.....	Bank of Montreal	08/19/2024	07/15/2026	.....	3,584,750	1.96/1.93	.....	(675)	.....	(747)	.....	(747)	64,423	(63,072)	.....	.....	9,659	.....	0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	Oct 2026 Fixed QLO 10 Swap 2	B1	Currency.....	Wells Fargo & Co ..	08/19/2024	10/25/2026	.....	1,379,375	2.03/2.00	.....	(379)	.....	(563)	.....	(563)	24,946	(24,259)	.....	.....	5,206	.....	0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 5005149 C1922028 Offset 1	B1	Currency.....	Credit Agricole SA	03/31/2026	07/01/2047	.....	11,111,111	9.00/10.88	.....	(5,023,405)	.....	(4,421,740)	.....	(4,421,740)	801,664	.....	.....	.....	256,193	.....	0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 5005149 C1922030 Offset 3	B1	Currency.....	Credit Agricole SA	03/31/2026	07/01/2048	.....	11,111,111	9.00/10.88	.....	(5,166,551)	.....	(4,576,630)	.....	(4,576,630)	589,921	.....	.....	.....	262,164	.....	0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 5005149 C1922029 Offset 2	B1	Currency.....	Credit Agricole SA	03/31/2026	01/01/2048	.....	11,111,111	9.00/10.88	.....	(5,095,618)	.....	(4,499,853)	.....	(4,499,853)	595,765	.....	.....	.....	259,212	.....	0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:GBP 3.00/Pay:USD 3.92 ...	Heylo Floor hedging 50065148 C1922031 Offset 4 ...	B1	Currency...	Credit Agricole SA	03/31/2026	10/01/2047		11,111,111	3.00/3.92		(3,078,791)		(2,488,220)		(2,488,220)	590,571				257,707		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 4.33 ...	Heylo Floor hedging 50065148 C1922032 Offset 5 ...	B1	Currency...	Credit Agricole SA	03/31/2026	07/01/2048		11,111,111	3.00/4.33		(3,329,386)		(2,620,448)		(2,620,448)	708,938				262,164		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 4.33 ...	Heylo Floor hedging 50065148 C1922033 Offset 6 ...	B1	Currency...	Credit Agricole SA	03/31/2026	07/01/2048		11,111,111	3.00/4.33		(3,329,386)		(2,620,448)		(2,620,448)	708,938				262,164		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 3.89 ...	Heylo Floor hedging 50065148 C1922034 Offset 7 ...	B1	Currency...	Credit Agricole SA	03/31/2026	10/01/2047		11,111,111	3.00/3.89		(2,934,580)		(2,418,663)		(2,418,663)	515,918				257,707		0003
SCFR/Pay:EUR 3MEUR ...	XS277378501	D1	Currency...	Canadian Imperial Bank of Comm	03/12/2024	10/20/2032		10,804,860	SCFR/3MEUR			47,987	(636,523)		(635,242)		192,126			138,387		0003
SCFR/Pay:EUR 3MEUR ...	XS2659421443	D1	Currency...	MARKETS LLC	07/15/2024	04/15/2033		15,385,920	SCFR/3MEUR			66,710	(944,984)		(944,984)	27,008	273,634			204,213		0003
SCFR/Pay:EUR 3MEUR ...	XS2666432300	D1	Currency...	Bank of America NA	07/29/2024	03/15/2033		7,567,700	SCFR/3MEUR			29,863	(522,167)		(536,908)		135,847			99,837		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SCFR ...	Apr 2027 QLO 10 Swap 3 Offset 1 ...	B1	Currency...	Credit Agricole SA	08/14/2024	04/25/2027		800,000	3MEUR/SCFR			(787)	1,304		1,304	429				4,185		0003
Currency Swap/Rec:USD SCFR/Pay:GBP SONIA ...	50232837	B1	Currency...	Royal Bank of Canada	09/12/2024	09/27/2030		26,124,000	SCFR/SONIA			(6,705)	(275,518)		(275,518)	22,704	486,198			276,960		0003
SCFR/Pay:EUR 3MEUR ...	XS207988361	D1	Currency...	Morgan Stanley	09/16/2024	01/15/2028		734,382	SCFR/3MEUR			3,182	(28,010)		(26,010)	2,069	12,808			4,919		0003
Currency Swap/Rec:USD SCFR/Pay:SEK STB3M ...	EDT Nordics Sweden- 7410015	B1	Currency...	MARKETS LLC	09/20/2024	11/30/2027		3,962,188	SCFR/STB3M			15,138	(313,596)		(313,596)	10,558	116,986			25,719		0003
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR ...	OIL Saint James Albany Paris 7410021	B1	Currency...	Morgan Stanley	09/26/2024	09/25/2029		24,240,345	SCFR/3MEUR			106,955	(912,693)		(912,693)	54,806	421,769			226,437		0003
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR ...	OIL EQT Poland 7410017	B1	Currency...	Royal Bank of Canada	10/02/2024	06/30/2028		6,475,092	SCFR/3MEUR			24,905	(312,001)		(312,001)	6,512	113,658			48,585		0003
Currency Swap/Rec:USD 5.11/Pay:GBP 5.35 ...	RIL Sorel Foundation Hone Loons 2Yr 50163204	B1	Currency...	MI ZUHO CAPITAL	10/07/2024	10/22/2026		52,288,000	5.11/5.35			(53,729)	(626,653)		(626,653)	88,669	972,395			195,901		0003
SCFR/Pay:SEK STB3M ...	EDT Nordics Sweden- 7410015	B1	Currency...	MARKETS LLC	10/23/2024	11/30/2027		842,983	SCFR/STB3M			2,800	(106,479)		(106,479)	2,046	26,447			5,444		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SCFR ...	Dec 2026 QLO 10 Swap 1 Offset 1 ...	B1	Currency...	Credit Agricole SA	10/29/2024	12/17/2026		1,889,300	3MEUR/SCFR			1,077	9,404		9,404	(1,201)				7,143		0003
Currency Swap/Rec:USD SCFR/Pay:AUD BB5M ...	RIL Pepper Australian Trade 5 50250089	B1	Currency...	Societe Generale SA	12/11/2024	12/12/2026		5,785,780	SCFR/BBS1M			(9,337)	(501,547)		(501,547)	(1,166)	(205,637)			24,227		0003
SCFR/Pay:SEK STB3M ...	EDT Nordics Sweden- 7410015	B1	Currency...	Morgan Stanley	12/11/2024	11/30/2027		604,953	SCFR/STB3M			1,520	(99,780)		(98,780)	1,921	19,612			3,907		0003
Currency Swap/Rec:USD SCFR/Pay:AUD BB5M ...	RIL Pepper Australian Trade 4 50250089	B1	Currency...	Societe Generale SA	12/11/2024	12/12/2028		2,797,520	SCFR/BBS1M			(4,689)	(247,973)		(247,973)	(1,541)	(99,429)			23,001		0003
SCFR/Pay:SEK STB3M ...	EDT Nordics Sweden- 7410015	B1	Currency...	MARKETS LLC	01/14/2025	11/30/2027		888,961	SCFR/STB3M			2,013	(182,701)		(182,701)	2,912	31,149			6,064		0003
Currency Swap/Rec:USD 6.13/Pay:EUR 4.50 ...	BSP/H89	D1	Currency...	Morgan Stanley	04/08/2025	12/15/2030		19,126,625	6.13/4.50			74,976	(1,097,197)		(752,639)		338,861			207,599		0003
Currency Swap/Rec:USD 5.99/Pay:EUR 4.50 ...	BT616563	D1	Currency...	MARKETS LLC	04/08/2025	08/19/2034		19,108,250	5.99/4.50			58,342	(1,099,293)		(784,590)		331,585			276,769		0003
Currency Swap/Rec:USD 6.68/Pay:EUR 5.13 ...	BSLTP40	D1	Currency...	Credit Agricole SA	04/08/2025	03/14/2033		19,110,000	6.68/5.13			59,303	(1,157,862)		(772,156)		356,753			252,058		0003
Currency Swap/Rec:USD SCFR/Pay:EUR 3MEUR ...	OIL Macbeth 7410009	B1	Currency...	Societe Generale SA	04/11/2025	11/08/2027		4,063,931	SCFR/3MEUR			18,594	(60,313)		(60,313)	14,416	69,364			25,788		0003
SCFR/Pay:SEK STB3M ...	EDT Nordics Sweden- 7410015	B1	Currency...	MARKETS LLC	06/06/2025	11/30/2027		3,851,451	SCFR/STB3M			17,652	(68,338)		(66,338)	6,381	108,706			24,888		0003

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	A&O Hostels	B1	Currency.....	Morgan Stanley	07/28/2025	12/22/2028		5,866,823	30FR/3MEUR			27,287	(112,438)		(112,438)	25,816	92,818			46,829		0003
30FR/Pay:EUR 3MEUR ...	July 2028 CLO 10 Swap																					
Currency Swap/Rec:EUR	2 Offset 2	B1	Currency.....	BNP Paribas SA	08/04/2025	07/22/2028		2,975,000	3MEUR/50FR			(3,711)	20,367		20,367	(4,333)				22,619		0003
3MEUR/Pay:USD 50FR ...				Royal Bank of																		
Currency Swap/Rec:USD	BL5084837	D1	Currency.....	Canada	08/18/2025	08/21/2032		4,665,740	50FR/50NIA			1,533	132,163		132,163	27,321	83,907			59,258		0003
50FR/Pay:GBP 50NIA ...																						
Currency Swap/Rec:USD	BL5084852	D1	Currency.....	Morgan Stanley	08/18/2025	08/21/2032		4,774,874	50FR/50NIA			(4,969)	(302,763)		(302,763)	(31,363)	(188,423)			60,365		0003
50FR/Pay:NOK 10BIM ...	EIT Nordics Sweden																					
Currency Swap/Rec:USD	7410015	B1	Currency.....	Morgan Stanley	09/09/2025	11/30/2027		1,356,261	50FR/50BIM			6,715	16,742		16,742	1,929	37,607			8,759		0003
50FR/Pay:SEK 50BIM ...	EIT Nordics Denmark																					
Currency Swap/Rec:USD	7410016	B1	Currency.....	BNP Paribas SA	10/22/2025	11/29/2027		15,902,101	50FR/50BIM			209,208	(233,525)		(233,525)	(110,843)	292,147			102,619		0003
50FR/Pay:DKK 50BIM ...	March 2028 CLO 10 Swap			Credit Agricole SA																		
Currency Swap/Rec:EUR	1 Offset 1	B1	Currency.....	9895001J5KRTJQJHX05	10/31/2025	10/22/2026		2,500,000	3MEUR/50FR			(353)	7,644		7,644	(1,388)				9,388		0003
3MEUR/Pay:USD 50FR ...	May 2027 CLO 10 Swap 2																					
Currency Swap/Rec:EUR	May 2027 CLO 10 Swap 2	B1	Currency.....	Nelis Fargo & Co ..	10/31/2025	05/20/2027		1,400,000	3MEUR/50FR			(934)	6,546		6,546	(2,439)				7,464		0003
50FR/Pay:USD 50FR ...																						
Currency Swap/Rec:USD	A&O Hostels	B1	Currency.....	BNP Paribas SA	11/04/2025	12/22/2028		3,325,191	50FR/3MEUR			591	(19,323)		(19,323)	4,122	56,187			27,478		0003
50FR/Pay:EUR 3MEUR ...	A&O Hostels Excluding																					
Currency Swap/Rec:USD	Italy 7410006	B1	Currency.....	BNP Paribas SA	11/04/2025	12/22/2028		702,053	50FR/3MEUR			126	(4,084)		(4,084)	869	11,863			5,802		0003
50FR/Pay:EUR 3MEUR ...	A&O Hostels Excluding																					
Currency Swap/Rec:USD	Italy 7410006	B1	Currency.....	BNP Paribas SA	11/17/2025	12/22/2028		6,109,720	50FR/3MEUR			(19,534)	29,719		29,719	16,301	100,767			50,488		0003
50FR/Pay:EUR 3MEUR ...	Proj Bank Aud Nov 2025																					
Currency Swap/Rec:USD	funding 610008101	B1	Currency.....	Deutsche Bank AG ..	11/25/2025	09/30/2026		2,180,825	50FR/50BIM			(17,651)	(151,532)		(151,532)	(1,116)	(76,287)			7,721		0003
50FR/Pay:AUD 50BIM ...	Proj Bank Nzd Nov 2025																					
Currency Swap/Rec:USD	funding 610008101N2	B1	Currency.....	BNP Paribas SA	11/25/2025	09/30/2026		1,542,472	50FR/50NIA			(4,996)	(40,031)		(40,031)	3,582	3,034			5,461		0003
50FR/Pay:NZD 50NIA ...	EIT Poland Dec 2025																					
Currency Swap/Rec:USD	funding 7410017	B1	Currency.....	Natixis NA	12/11/2025	06/30/2028		7,621,253	50FR/3MEUR			34,489	149,195		149,195	25,753	125,896			57,185		0003
50FR/Pay:EUR 3MEUR ...	Behrens 012227 64mm																					
Currency Swap/Rec:USD	Behrens 012227 64mm	B1	Currency.....	Natixis NA	12/15/2025	01/22/2027		60,211,200	5.62/4.15			212,236	1,129,478		1,129,478	135,225	993,622			271,568		0003
5.62/Pay:EUR 4.15 ...																						
Currency Swap/Rec:USD	Behrens 012229 197mm	B1	Currency.....	Royal Bank of	12/15/2025	01/22/2029		185,268,800	5.36/4.15			537,542	3,850,775		3,850,775	971,614	3,058,492			1,554,529		0003
5.36/Pay:EUR 4.15 ...				Canada																		
Currency Swap/Rec:USD	Behrens																					
Currency Swap/Rec:USD	L1304844	D1	Currency.....	Bank of Montreal ..	03/30/2026	06/25/2028		3,434,700	50FR/3MEUR				(1,247)		(1,247)	31,139	(32,386)			25,884		0003
50FR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	002404A4	D1	Currency.....	Morgan Stanley	03/31/2026	11/30/2027		94,546,460	12.16/6.00			1,245,917	(2,073,432)		(2,073,432)	6,791,833	(8,865,264)			610,629		0003
12.16/Pay:EUR 6.00 ...	OIL Project Phoenix																					
Currency Swap/Rec:USD	7410026	B1	Currency.....	Barclays PLC	09/25/2024	10/02/2028		93,511,683	50FR/3MEUR			406,111	(3,397,070)		(3,397,070)	318,226	1,609,474			740,691		0003
50FR/Pay:EUR 3MEUR ...	OIL Project Phoenix																					
Currency Swap/Rec:USD	7410020	B1	Currency.....	Deutsche Bank AG ..	09/25/2024	10/02/2028		54,506,146	50FR/50NIA			14,059	584,871		584,871	803	983,874			431,735		0003
50FR/Pay:GBP 50NIA ...																						
Currency Swap/Rec:USD	L00094A6	D1	Currency.....	BNP Paribas SA	10/02/2024	12/31/2029		140,443,539	6.97/5.50			517,886	(5,360,460)		(5,360,460)	1,005,982	2,466,554			1,360,956		0003
6.97/Pay:EUR 5.50 ...																						
Currency Swap/Rec:USD	L13048A4	D1	Currency.....	Bank of Montreal ..	06/20/2025	06/25/2028		60,375,000	7.20/3MEUR			273,114	(224,059)		(224,059)	(447,223)	1,018,850			451,639		0003
7.20/Pay:EUR 3MEUR ...	OIL 25 Hours																					
Currency Swap/Rec:USD	12.85/Pay:DKK 50BIM	B1	Currency.....	BNP Paribas SA	09/24/2025	03/27/2027		57,851,180	12.85/50BIM			967,777	(1,104,755)		(1,104,755)	(740,465)	1,060,202			287,667		0003
12.85/Pay:DKK 50BIM	Copenhagen 7410010																					
Currency Swap/Rec:USD	OIL Platinum 7410008	B1	Currency.....	Barclays PLC	09/25/2025	01/26/2027		208,193,536	50FR/50NIA			1,982,423	(2,266,745)		(2,266,745)		67,611			945,309		0003
50FR/Pay:GBP 50NIA ...																						
Currency Swap/Rec:USD	OIL LOC480X 7200644	B1	Currency.....	Citibank NA	10/22/2025	09/10/2028		59,395,749	50FR/3MEUR			748,174	(788,404)		(788,404)	(216,549)	1,094,761			464,780		0003
50FR/Pay:EUR 3MEUR ...	OIL LOC480X 7200644																					
Currency Swap/Rec:USD	7410026	B1	Currency.....	Citibank NA	10/22/2025	09/10/2028		7,799,545	50FR/3MEUR			94,947	(95,942)		(95,942)	(25,321)	143,079			61,033		0003
50FR/Pay:EUR 3MEUR ...	OIL Project Phoenix																					
Currency Swap/Rec:USD	A&O Hostels	B1	Currency.....	Barclays PLC	10/22/2025	10/02/2028		26,248,608	50FR/3MEUR			233,152	(238,293)		(238,293)	(30,631)	465,416			207,911		0003
50FR/Pay:EUR 3MEUR ...																						
Currency Swap/Rec:USD	50187947 & 50188919																					
50FR/Pay:EUR 3MEUR ...	Restructured	B1	Currency.....	Barclays PLC	10/22/2025	12/22/2028		10,197,485	50FR/3MEUR			117,747	(161,388)		(161,388)	(25,935)	188,350			84,288		0003
50FR/Pay:EUR 3MEUR ...																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	A&O Hostels OIL	B1	Currency	Barclays PLC	10/22/2025	12/22/2028		109,475,352	S0FR/3MEUR	(6,982,236)		938,305	(919,887)		(919,887)	38,288	1,946,987			904,864	0003	
S0FR/Pay:EUR 3MEUR				Credit Agricole SA	10/22/2025	11/08/2027		27,287,918	S0FR/3MEUR	(2,119,460)		376,698	(333,305)		(333,305)	(164,765)	491,437			172,900	0003	
Currency Swap/Rec:USD	OIL Macbeth 7410009	B1	Currency	JPMorgan Chase & Co																	0003	
S0FR/Pay:EUR 3MEUR																					0003	
Currency Swap/Rec:USD	OIL Fidenza 7200644	B1	Currency	8153ZJZKUSZ11MHU748	12/19/2025	12/15/2026		90,827,600	S0FR/3MEUR	(7,719,237)		1,850,387	(2,094,892)		(2,094,892)	(1,302,602)	1,630,161			381,710	0003	
S0FR/Pay:EUR 3MEUR																					0003	
Currency Swap/Rec:USD	00238#A8	D1	Currency	Morgan Stanley	12/19/2025	07/25/2026		288,189,698				3,648,050	(5,183,211)		(5,183,211)	4,039,124	(1,643,395)			812,327	0003	
Currency Swap/Rec:USD																					0003	
Currency Swap/Rec:USD	00240#A4	D1	Currency	Deutsche Bank AG	03/31/2026	11/30/2027		147,482,477	12.37/6.00	(13,829,812)		2,038,863	(2,715,445)		(2,715,445)	11,114,367			952,581	0003		
12.37/Pay:EUR 6.00																					0003	
Currency Swap/Rec:USD	50494018	D1	Currency	Deutsche Bank AG	03/31/2026	03/25/2036		32,255,623	8.22/8.81				(217,726)		(217,726)	(97,766)	(119,960)			510,271	0003	
8.22/Pay:GBP 8.81				Credit Agricole SA																	0003	
Currency Swap/Rec:USD	7.94/Pay:EUR 6.00	D1	Currency	9695001J5KRTGJ0IHX05	10/27/2023	11/30/2027		135,733,853	7.94/6.00			453,755	(12,389,017)		(12,389,017)	697,409	2,499,661			876,638	0003	
Currency Swap/Rec:USD	00240#A4																				0003	
Currency Swap/Rec:USD	L00049449	D1	Currency	Morgan Stanley	10/30/2023	12/31/2028		288,770,584	8.01/6.00			1,049,747	(21,821,357)		(21,821,357)	1,629,242	5,286,117			2,397,041	0003	
Currency Swap/Rec:USD				Canadian Imperial																	0003	
Currency Swap/Rec:USD	XS260910705	D1	Currency	Bank of Comm	02/16/2024	01/17/2029		1,346,250	S0FR/3MEUR			5,421	(101,913)		(101,913)	1,658	24,416			11,289	0003	
S0FR/Pay:EUR 3MEUR																					0003	
Currency Swap/Rec:USD	50213930	B1	Currency	Barclays PLC	06/27/2024	06/24/2031		27,738,234	S0FR/SN1A	(3)		(3)	(889)		(889)	1,806	(1,763)			1,884	0003	
S0FR/Pay:GBP SN1A				BNP Paribas SA																	0003	
Currency Swap/Rec:USD	Oct 2026 Q.L0 10 Swap 1	B1	Currency	Bank of America NA	07/09/2024	10/15/2026		4,869,000	S0FR/3MEUR			1,629	(12,372)		(12,372)	2,371	(2,560)			17,931	0003	
S0FR/Pay:EUR 3MEUR																					0003	
Currency Swap/Rec:USD	Jul 2026 Q.L0 10 Swap 2	B1	Currency	Credit Agricole SA	07/10/2024	10/22/2026		2,706,500	S0FR/3MEUR			527	(7,155)		(7,155)	(2,124)	2,887			10,142	0003	
S0FR/Pay:EUR 3MEUR																					0003	
Currency Swap/Rec:USD	Oct 2026 Q.L0 10 Swap 2	B1	Currency	MI ZLHO CAPITAL	07/11/2024	10/15/2026		5,419,575	S0FR/3MEUR			2,645	(12,411)		(12,411)	(6,724)	6,744			19,958	0003	
S0FR/Pay:EUR 3MEUR				MARKETS LLC																	0003	
Currency Swap/Rec:USD	Jul 2026 Q.L0 10 Swap 1	B1	Currency	Goldman Sachs Group	07/11/2024	07/15/2026		5,334,140	S0FR/3MEUR			2,064	(6,334)		(6,334)	1,677	(3,054)			14,373	0003	
S0FR/Pay:EUR 3MEUR				Inc/The																	0003	
Currency Swap/Rec:USD	OIL EOT Poland 7410017	B1	Currency	Bank of America NA	07/15/2024	06/30/2028		6,755,823	S0FR/3MEUR			24,789	(397,746)		(397,746)	41,568	116,826			50,882	0003	
S0FR/Pay:EUR 3MEUR																					0003	
Currency Swap/Rec:USD	May 2026 Q.L0 10 Swap 1	B1	Currency	Canadian Imperial	07/16/2024	05/15/2026		543,750	S0FR/3MEUR			197	30		30	2,604	(2,513)			955	0003	
S0FR/Pay:EUR 3MEUR				Bank of Comm																	0003	
Currency Swap/Rec:USD	Aug 2026 Q.L0 10 Swap 1	B1	Currency	Goldman Sachs Group	07/17/2024	08/20/2026		1,989,560	S0FR/3MEUR			907	(103)		(103)	2,332	(1,451)			6,142	0003	
S0FR/Pay:EUR 3MEUR				Inc/The																	0003	
Currency Swap/Rec:USD	Dec 2026 Q.L0 10 Swap 1	B1	Currency	Credit Agricole SA	07/19/2024	12/17/2026		1,838,141	S0FR/3MEUR			513	(3,687)		(3,687)	2,059	197			7,776	0003	
S0FR/Pay:EUR 3MEUR				Societe Generale SA																	0003	
Currency Swap/Rec:USD	Jan 2027 Q.L0 10 Swap 1	B1	Currency	02NEB1B/P407DBP41	07/23/2024	01/15/2027		8,678,738	S0FR/3MEUR			3,533	(31,165)		(31,165)	(2,688)	8,387			38,679	0003	
S0FR/Pay:EUR 3MEUR																					0003	
Currency Swap/Rec:USD	Jan 2027 Q.L0 10 Swap 3	B1	Currency	MI ZLHO CAPITAL	07/25/2024	01/25/2027		3,934,920	S0FR/3MEUR			379	(14,830)		(14,830)	3,686	538			17,837	0003	
S0FR/Pay:EUR 3MEUR				MARKETS LLC																	0003	
Currency Swap/Rec:USD	Apr 2027 Q.L0 10 Swap 3	B1	Currency	Credit Agricole SA	07/26/2024	04/25/2027		869,040	S0FR/3MEUR			197	(3,875)		(3,875)	139	1,353			4,492	0003	
S0FR/Pay:EUR 3MEUR																					0003	
Currency Swap/Rec:USD	Oct 2027 Q.L0 10 Swap 1	B1	Currency	Deutsche Bank AG	07/29/2024	10/15/2027		757,120	S0FR/3MEUR			412	(6,276)		(6,276)	(1,109)	1,935			4,702	0003	
S0FR/Pay:EUR 3MEUR																					0003	
Currency Swap/Rec:USD	May 2027 Q.L0 10 Swap 2	B1	Currency	Wellis Fargo & Co	08/05/2024	05/20/2027		1,555,520	S0FR/3MEUR			1,924	(1,302)		(1,302)	(1,617)	3,755			8,187	0003	
S0FR/Pay:EUR 3MEUR																					0003	
Currency Swap/Rec:USD	April 2028 Q.L0 10 Swap	B1	Currency	Natixis NA	08/08/2024	04/19/2028		3,702,600	S0FR/3MEUR			3,564	(24,393)		(24,393)	(7,325)	11,774			26,538	0003	
S0FR/Pay:EUR 3MEUR	2			MI ZLHO CAPITAL																	0003	
Currency Swap/Rec:USD	EOT Nordics Sweden- 740015	B1	Currency	MARKETS LLC	08/09/2024	11/30/2027		5,304,737	S0FR/STB3M			17,242	(626,135)		(626,135)	12,177	165,323			34,261	0003	
S0FR/Pay:SEK STB3M																					0003	
Currency Swap/Rec:USD	Pistachio Senior Secured Notes - 5028661 Trd 1	Exhibit 5 & 7	Currency	Citibank NA	08/09/2024	07/31/2040		261,403,244	6.71/5.25			704,158	(12,958,872)		(12,958,872)	4,118,219	4,651,965			4,950,332	0003	
6.71/Pay:EUR 5.25																					0003	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	Jan 2026 CLO 10 Swap																					
SRFR/Pay:EUR 3MEUR ...	2	B1	Currency...	BNP Paribas SA	08/12/2024	07/22/2028		3,797,828	SRFR/3MEUR			2,794	(37,176)		(37,176)	(11,411)	18,522			28,976		0003
Currency Swap/Rec:USD	Jan 2027 Fixed CLO 10																					
2.12/Pay:EUR 2.08	Swap 1	B1	Currency...	Citibank NA	08/15/2024	01/15/2027		3,835,650	2.12/2.08		(849)	(849)	(2,574)		(2,574)	70,667	(67,923)			17,095		0003
Currency Swap/Rec:USD	Sep 2026 Fixed CLO 10																					
2.18/Pay:EUR 2.15	Swap 1	B1	Currency...	Royal Bank of Canada	08/16/2024	09/15/2026		1,100,000	2.18/2.15		(237)	(237)	(438)		(438)	19,974	(19,407)			3,731		0003
Currency Swap/Rec:USD	Dec 2026 Fixed CLO 10																					
2.13/Pay:EUR 2.10	Swap 1	B1	Currency...	Royal Bank of Canada	08/16/2024	12/15/2026		1,443,200	2.13/2.10		(362)	(362)	(873)		(873)	26,343	(25,462)			6,079		0003
Currency Swap/Rec:USD	Jul 2026 Fixed CLO 10																					
1.96/Pay:EUR 1.93	Swap 1	B1	Currency...	Bank of Montreal ..	08/19/2024	07/15/2026		1,103,000	1.96/1.93		(208)	(208)	(230)		(230)	19,822	(19,407)			2,972		0003
Currency Swap/Rec:USD	Oct 2026 Fixed CLO 10																					
2.03/Pay:EUR 2.00	Swap 2	B1	Currency...	Wells Fargo & Co ..	08/19/2024	10/25/2026		1,379,375	2.03/2.00		(378)	(378)	(563)		(563)	24,946	(24,258)			5,206		0003
Currency Swap/Rec:USD	OIL Project Bank AUD																					
SRFR/Pay:AUD BBS3M ...	50204268	B1	Currency...	Deutsche Bank AG ..	09/08/2024	09/30/2026		19,482,600	SRFR/BBS3M		(1,041)	(1,041)	(505,835)		(505,835)	(17,306)	(650,062)			68,799		0003
Currency Swap/Rec:USD	OIL Project Bank NZD																					
SRFR/Pay:NZD NF1X3 ...	50203331	B1	Currency...	BNP Paribas SA	09/08/2024	09/30/2026		4,201,982	SRFR/NF1X3			18,121	323,856		323,856	(1,359)	8,135			14,877		0003
Currency Swap/Rec:USD	OIL EOT Poland 7410017																					
SRFR/Pay:EUR 3MEUR ...		B1	Currency...	Royal Bank of Canada	09/06/2024	06/30/2028		12,159,246	SRFR/3MEUR			47,274	(538,156)		(538,156)	13,780	(210,917)			91,236		0003
Currency Swap/Rec:USD																						
6.20/Pay:EUR 4.75	L0009*484	D1	Currency...	Citibank NA	10/02/2024	12/31/2029		13,424,303	6.20/4.75		48,863	(48,863)	(556,569)		(556,569)	67,054	236,043			130,087		0003
Currency Swap/Rec:USD																						
6.98/Pay:EUR 5.50	L0009*446	D1	Currency...	Citibank NA	10/02/2024	12/31/2029		114,721,520	6.98/5.50		424,756	(424,756)	(4,929,302)		(4,929,302)	646,053	2,018,096			1,111,889		0003
Currency Swap/Rec:USD	RIL Behrens Finance																					
6.04/Pay:EUR 4.50	Anortizer	B1	Currency...	Credit Agricole SA	10/07/2024	10/22/2028		107,944,800	6.04/4.50			328,631	(5,161,878)		(5,161,878)	473,259	1,909,617			864,297		0003
Currency Swap/Rec:USD	RIL Sorel Foundation																					
5.75/Pay:GBP 6.00	Hone Loans 4yr	B1	Currency...	Canadian Imperial Bank of Comm ..	10/07/2024	10/22/2028		46,027,520	5.75/6.00		(50,349)	(50,349)	(186,834)		(186,834)	501,854	855,708			388,535		0003
Currency Swap/Rec:USD	RIL Sorel Foundation																					
5.54/Pay:GBP 5.80	Hone Loans 3yr	B1	Currency...	Bank of Comm ..	10/07/2024	10/22/2027		4,184,320	5.54/5.80			(4,639)	(33,047)		(33,047)	27,570	77,792			26,145		0003
Currency Swap/Rec:USD	Project Madonna																					
SRFR/Pay:GBP SONIA ...	50234178	B1	Currency...	Bank of Comm ..	10/22/2024	10/25/2031		14,541,771	SRFR/SONIA		(4,482)	(4,482)	(309,618)		(309,618)	82,116	267,511			171,639		0003
Currency Swap/Rec:USD	OIL Phoenix 7410020																					
SRFR/Pay:EUR 3MEUR ...	Usitze	B1	Currency...	Goldman Sachs Group	10/23/2024	10/02/2028		41,541,475	SRFR/3MEUR		159,737	(159,737)	(3,084,436)		(3,084,436)	147,300	748,266			329,043		0003
Currency Swap/Rec:USD	EOT Nordics Sweden																					
SRFR/Pay:SEK STB3M ...	7410015	B1	Currency...	Inc/The MIZHO CAPITAL	11/12/2024	11/30/2027		789,836	SRFR/STB3M		2,148	(2,148)	(122,370)		(122,370)	2,118	25,381			5,101		0003
Currency Swap/Rec:EUR	Oct 2027 CLO 10 Swap 1																					
3MEUR/Pay:USD SRFR ...	Offset 2	B1	Currency...	MARKETS LLC	11/21/2024	10/15/2027		700,000	3MEUR/USD		653	(653)	13,886		13,886	(336)				4,347		0003
Currency Swap/Rec:USD	RIL Pepper Australian																					
SRFR/Pay:AUD BBS3M ...	Trade 2 5025009	B1	Currency...	Deutsche Bank AG ..	12/11/2024	12/12/2027		3,919,400	SRFR/BBS3M		(6,287)	(6,287)	(334,011)		(334,011)	(4,917)	(135,585)			24,903		0003
Currency Swap/Rec:USD	RIL Pepper Australian																					
SRFR/Pay:AUD BBS3M ...	Trade 1 5025009	B1	Currency...	Citibank NA	12/11/2024	12/12/2029		9,411,912	SRFR/BBS3M		(15,938)	(15,938)	(857,036)		(857,036)	(33,467)	(394,442)			90,571		0003
Currency Swap/Rec:USD	OIL EOT Poland 7410017																					
SRFR/Pay:EUR 3MEUR ...		B1	Currency...	Citibank NA	12/16/2024	06/26/2029		14,262,098	SRFR/3MEUR		42,802	(42,802)	(1,550,730)		(1,550,730)	80,694	280,827			128,381		0003
Currency Swap/Rec:USD	Project Ilavstone EUR																					
SRFR/Pay:EUR 3MEUR ...	TL 50266480	B1	Currency...	Credit Agricole SA	03/07/2025	03/19/2032		5,062,320	SRFR/3MEUR		17,888	(17,888)	(390,703)		(390,703)	59,711	88,555			61,859		0003
Currency Swap/Rec:USD	OIL EOT Poland 7410017																					
SRFR/Pay:EUR 3MEUR ...		B1	Currency...	Citibank NA	03/31/2025	06/26/2029		8,209,936	SRFR/3MEUR		28,065	(28,065)	(621,682)		(621,682)	49,303	139,975			73,902		0003
Currency Swap/Rec:USD																						
7.41/Pay:EUR 5.86	BRX9105	D1	Currency...	Deutsche Bank AG ..	04/08/2025	03/23/2035		32,823,000	7.41/5.86		89,367	(89,367)	(1,733,201)		(1,426,198)		535,058			491,895		0003
Currency Swap/Rec:USD																						
8.00/Pay:EUR 6.38	BPS161	D1	Currency...	Barclays PLC	04/08/2025	07/16/2033		22,995,000	8.00/6.38		71,085	(71,085)	(1,302,768)		(926,694)		419,126			310,616		0003
Currency Swap/Rec:USD																						
5.45/Pay:GBP 5.63	BJOPN0	D1	Currency...	Goldman Sachs Group Inc/The	04/10/2025	03/24/2031		4,571,910	5.45/5.63		(4,551)	(4,551)	(101,331)		(31,617)		76,773			51,031		0003
Currency Swap/Rec:USD																						
6.58/Pay:EUR 4.88	FP018J9	D1	Currency...	JP Morgan Chase & Co	04/10/2025	06/29/2029		4,007,520	6.58/4.88		14,164	(14,164)	(148,560)		(84,879)		66,446			36,119		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	CIL EOT Poland 7410017	B1	Currency.....	Natixis NA	04/29/2025	06/30/2028		2,693,984	S0FR/3MEUR		9,295	11,295	(30,389)		(30,389)	9,958	45,829			20,214		0003
S0FR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	BV016B5	D1	Currency.....	Deutsche Bank AG .. 7LTWFX11ONSX8621K86	05/20/2025	09/11/2034		25,272,000	7.69/5.75		102,452	102,452	(720,130)		(720,130)	370,266	425,361			367,419		0003
7.63/Pay:EUR 5.75				JPMorgan Chase & Co																		
Currency Swap/Rec:USD	BV016B5	D1	Currency.....		05/22/2025	09/11/2034		15,908,800	7.65/5.75		66,176	66,176	(386,395)		(386,395)	340,037	265,155			229,837		0003
7.65/Pay:EUR 5.75																						
Currency Swap/Rec:USD	A&O Hostels	B1	Currency.....	Morgan Stanley	06/24/2025	12/22/2028		2,455,417	S0FR/3MEUR		11,765	11,765	21,889		21,889	3,406	40,330			20,281		0003
S0FR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	23759BA45	D1	Currency.....	Citibank NA	07/14/2025	07/22/2030		13,556,316	6.77/5.89		30,738	30,738	211,654		304,586		180,021			140,860		0003
6.77/Pay:CAD 5.89				Bank of America NA																		
Currency Swap/Rec:USD	XS3133401631	D1	Currency.....	B4TYDEB66XK1Z031MB27	08/01/2025	04/15/2035		3,711,396	S0FR/3MEUR		17,964	17,964	(4,164)		21,945		82,392			55,815		0003
S0FR/Pay:EUR 3MEUR				Canadian Imperial Bank of Comm																		
Currency Swap/Rec:USD	BL3078011	D1	Currency.....	21G119DL770XK43ZE78	08/18/2025	08/21/2032		6,172,038	S0FR/3MEUR		30,182	30,182	30,829		30,829	29,973	102,070			78,054		0003
S0FR/Pay:EUR 3MEUR				Bank of America NA																		
Currency Swap/Rec:USD	XS3037646861	D1	Currency.....	B4TYDEB66XK1Z031MB27	10/20/2025	05/20/2031		20,511,040	7.90/6.50		71,450	71,450	183,587		396,289		363,456			232,503		0003
7.90/Pay:EUR 6.50																						
Currency Swap/Rec:USD	BQJRDV5	D1	Currency.....	G63SEF71UP5170UG573	10/20/2025	01/28/2035		14,562,500	7.54/6.13		47,152	47,152	124,350		381,251		257,751			216,433		0003
7.94/Pay:EUR 6.13				Barclays PLC																		
Currency Swap/Rec:USD	BV016B5	D1	Currency.....	Citibank NA	10/20/2025	09/11/2034		5,824,500	7.15/5.75		20,239	20,239	47,494		154,880		99,873			84,680		0003
7.15/Pay:EUR 5.75				Bank of America NA																		
Currency Swap/Rec:USD	CIL EOT Poland 7410017	B1	Currency.....	B4TYDEB66XK1Z031MB27	10/22/2025	06/30/2028		73,099,819	S0FR/3MEUR	(6,949,959)	853,463	853,463	(676,008)		(676,008)	(144,576)	1,329,296			548,499		0003
S0FR/Pay:EUR 3MEUR				SIBC Capital Markets Inc																		
Currency Swap/Rec:USD	RL1 Behrens Finance	B1	Currency.....	TVJ8SH1ZL0R61GNT03	12/15/2025	01/22/2028		52,675,840	5.44/4.15		163,394	163,394	1,125,870		1,125,870	239,759	869,419			354,702		0003
5.44/Pay:EUR 4.15				Barclays PLC																		
Currency Swap/Rec:USD	Amortizer 50162263	B1	Currency.....	G63SEF71UP5170UG573	12/15/2025	01/22/2030		235,200,000	5.32/4.15		660,770	660,770	4,739,318		4,739,318	836,471	3,881,335			2,297,399		0003
5.32/Pay:EUR 4.15																						
Currency Swap/Rec:USD	50694018	D1	Currency.....	Morgan Stanley	03/25/2026	03/25/2036		130,759,609	8.32/8.81				1,490,446		1,490,446	354,170	1,136,276			2,066,625		0003
8.32/Pay:GBP 8.81				Royal Bank of Canada																		
Currency Swap/Rec:USD	7410029	D1	Currency.....	E571P3U9HI1GCT1YBU11	03/27/2026	07/22/2030		27,789,576	S0FR/SN1A		5	5	263,488		263,488	102,828	160,659			288,334		0003
S0FR/Pay:GBP SONIA				MITSUBISHI UFJ TRUST AND BANK1																		
Currency Swap/Rec:USD	7410023	D1	Currency.....	JBONEPAG0VF40P29B387	03/30/2026	07/22/2030		39,715,689	S0FR/SN1A				24,642		24,642	141,093	(116,451)			412,371		0003
S0FR/Pay:EUR 3MEUR				Wellis Fargo & Co ..	03/31/2026	11/27/2028		16,705,868	S0FR/3MEUR				(7,606)		(7,606)	28,557	(36,156)			136,342		0003
Currency Swap/Rec:USD	50694018	D1	Currency.....	9695007JBKRTCDJHX05	03/31/2026	03/25/2036		112,517,701	8.24/8.81				352,451		352,451	174,105	178,346			1,778,330		0003
8.24/Pay:GBP 8.81				Wellis Fargo & Co ..																		
Currency Swap/Rec:USD	XS3043418667	D1	Currency.....	PBLDOEDBSFIOLXP3876	04/03/2025	01/15/2034		5,539,000	S0FR/3MEUR		24,289	24,289	(239,476)		(288,785)		97,033			77,346		0003
S0FR/Pay:EUR 3MEUR				Credit Agricole SA																		
Currency Swap/Rec:USD	BSLTP40	D1	Currency.....	9695007JBKRTCDJHX05	04/08/2025	03/14/2033		8,190,000	6.69/5.13		25,416	25,416	(486,227)		(330,924)		152,894			108,025		0003
6.69/Pay:EUR 5.13				Bank of Montreal ..																		
Currency Swap/Rec:USD	XS3076314585	D1	Currency.....	549300476361PQ3WE075	06/06/2025	01/15/2034		5,894,000	S0FR/3MEUR		30,624	30,624	(84,476)		(73,378)		97,033			79,512		0003
S0FR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	23759BA45	D1	Currency.....	Citibank NA	07/14/2025	07/22/2030		7,303,535	6.77/5.89		16,548	16,548	113,945		163,976		96,916			75,833		0003
6.77/Pay:CAD 5.89																						
Currency Swap/Rec:USD	BPSW61	D1	Currency.....	G63SEF71UP5170UG573	04/08/2025	07/16/2033		4,927,500	8.00/6.38		15,233	15,233	(279,165)		(198,577)		89,813			66,561		0003
8.00/Pay:EUR 6.38				Barclays PLC																		
Currency Swap/Rec:USD	CIL B60 Logistics	B1	Currency.....	PBLDOEDBSFIOLXP3876	09/12/2024	08/29/2027		1,500,048	S0FR/SN1A		(319)	(319)	(17,897)		(17,897)	(673)	27,901			8,918		0003
S0FR/Pay:GBP SONIA				Wellis Fargo & Co ..																		
Currency Swap/Rec:EUR	Oct 2027 QLO 10 Swap 1	B1	Currency.....	Deutsche Bank AG ..	10/02/2024	10/15/2027		250,000	3MEUR/S0FR		(257)	(257)	1,501		1,501	(4,490)	4,852			1,552		0003
3MEUR/Pay:USD S0FR																						
Currency Swap/Rec:USD	CIL B60 Logistics	B1	Currency.....	Wellis Fargo & Co ..	10/10/2024	08/29/2027		1,123,988	S0FR/SN1A		(264)	(264)	(14,600)		(14,600)	(489)	20,927			6,682		0003
S0FR/Pay:GBP SONIA																						
Currency Swap/Rec:USD	Portfolio 7410013 - Des Upsize	B1	Currency.....	Wellis Fargo & Co ..	12/11/2024	08/29/2027		1,528,491	S0FR/SN1A		(1,049)	(1,049)	(57,649)		(57,649)	(336)	29,116			9,087		0003
S0FR/Pay:GBP SONIA																						

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD SFR/Pay:GBP S/NIA ...	OIL B60 Logistics Portfolio 7410013 - Jan Upsize ...	B1	Currency...	Morgan Stanley ...	01/10/2025	08/29/2027		1,338,755	SFR/S/NIA			(2,202)	(113,259)		(113,259)	1,875	26,973			8,078		0003
Currency Swap/Rec:USD 6.13/Pay:EUR 4.50 ...	BSF/VHR	D1	Currency...	Morgan Stanley ...	04/08/2025	12/15/2030		8,197,125	6.13/4.50			32,133	(470,271)		(322,560)		145,226			88,971		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR ...	XS2929439828	D1	Currency...	Citibank NA ...	04/08/2025	01/15/2034		17,234,188	SFR/3MEUR			71,580	(996,905)		(1,135,772)		306,140			240,862		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR ...	OIL Macbeth 7410009	B1	Currency...	Societe Generale SA	04/11/2025	11/08/2027		2,713,272	SFR/3MEUR			12,414	(40,268)		(40,268)	9,625	46,311			17,204		0003
Currency Swap/Rec:USD SFR/Pay:GBP S/NIA ...	OIL B60 Logistics Portfolio 7410013	B1	Currency...	02NEB IBXP4R0TD8PU41	04/11/2025	08/29/2027		2,093,036	SFR/S/NIA			(1,071)	(26,195)		(26,195)	(319)	38,952			12,443		0003
Currency Swap/Rec:USD SFR/Pay:GBP S/NIA ...	OIL B60 Logistics Portfolio 7410013	B1	Currency...	Wellis Fargo & Co ..	05/13/2025	08/29/2027		1,616,122	SFR/S/NIA			(125)	1,823		1,823	(733)	29,674			9,608		0003
Currency Swap/Rec:USD SFR/Pay:GBP S/NIA ...	OIL B60 Logistics Portfolio 7410013	B1	Currency...	Wellis Fargo & Co ..	10/09/2025	08/29/2027		2,808,574	SFR/S/NIA			114	33,585		33,585	1,737	51,021			16,897		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SFR ...	Credit Agricole SA March 2028 QLO 10 Swap 1 Offset 1	B1	Currency...	Credit Agricole SA	10/31/2025	10/22/2026		1,500,000	3MEUR/SOFR			(212)	4,586		4,586	(833)				5,821		0003
Currency Swap/Rec:USD 5.75/Pay:EUR 4.38 ...	BMWV06	D1	Currency...	Royal Bank of Canada	12/18/2025	06/29/2027		6,101,680	5.75/4.38			20,553	94,583		102,282		103,704			34,063		0003
Currency Swap/Rec:USD 6.55/Pay:GBP 6.10 ...	G2739A40	D1	Currency...	Goldman Sachs Group Inc/The	01/08/2026	12/31/2048		30,172,939	6.55/6.10			26,294	638,296		3,500,370		638,296			719,883		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR ...	OIL Macbeth 7410009	B1	Currency...	02NEB IBXP4R0TD8PU41	10/22/2025	11/08/2027		18,235,346	SFR/3MEUR	(1,415,051)		250,544	(222,530)		(222,530)	(110,005)	328,107			115,436		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR ...	OIL B60 Logistics Portfolio 7410013	B1	Currency...	02NEB IBXP4R0TD8PU41	07/10/2024	10/22/2026		1,623,900	SFR/3MEUR			316	(4,293)		(4,293)	(1,274)	1,732			6,085		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR ...	Jul 2028 QLO 10 Swap 1	B1	Currency...	Goldman Sachs Group Inc/The	07/11/2024	07/15/2026		544,300	SFR/3MEUR			211	(646)		(646)	(69)	(71)			1,467		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR ...	May 2028 QLO 10 Swap 1	B1	Currency...	Canadian Imperial Bank of Comm	07/16/2024	05/15/2026		2,718,750	SFR/3MEUR			843	148		148	13,019	(12,967)			4,773		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR ...	Jan 2027 QLO 10 Swap 1	B1	Currency...	Societe Generale SA	07/23/2024	01/15/2027		760,340	SFR/3MEUR			314	(2,730)		(2,730)	(519)	1,018			3,389		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR ...	Oct 2027 QLO 10 Swap 1	B1	Currency...	Deutsche Bank AG ..	07/29/2024	10/15/2027		270,400	SFR/3MEUR			134	(2,241)		(2,241)	(376)	671			1,679		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR ...	April 2028 QLO 10 Swap 1	B1	Currency...	Barclays PLC	08/08/2024	04/15/2028		544,950	SFR/3MEUR			381	(5,381)		(5,381)	(524)	1,982			3,885		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR ...	July 2028 QLO 10 Swap 2	B1	Currency...	BNP Paribas SA	08/12/2024	07/22/2028		2,123,505	SFR/3MEUR			1,562	(20,787)		(20,787)	(9,303)	13,279			16,145		0003
Currency Swap/Rec:USD SFR/Pay:GBP S/NIA ...	OIL B60 Logistics Portfolio 7410013 - Nov Upsize	B1	Currency...	Wellis Fargo & Co ..	11/12/2024	08/29/2027		1,085,908	SFR/S/NIA			(726)	(36,315)		(36,315)	(210)	20,596			6,456		0003
Currency Swap/Rec:USD 5.63/Pay:GBP 5.75 ...	BLRWB3	D1	Currency...	Wellis Fargo & Co ..	04/10/2025	04/26/2028		20,917,480	5.63/5.75			(14,887)	(439,160)		(258,791)		375,787			150,619		0003
Currency Swap/Rec:USD 7.65/Pay:EUR 5.75 ...	BV016B5	D1	Currency...	JPMorgan Chase & Co	05/22/2025	09/11/2034		5,646,000	7.65/5.75			23,634	(130,855)		121,442		94,688			82,085		0003
Currency Swap/Rec:USD 6.13/Pay:EUR 4.63 ...	BZHUH8	D1	Currency...	Toronto-Dominion Bank/The	10/15/2025	10/19/2027		9,598,120	6.13/4.63			35,775	52,077		107,069		160,299			59,814		0003
Currency Swap/Rec:USD SFR/Pay:GBP S/NIA ...	OIL B60 Logistics Portfolio 7410013	B1	Currency...	Wellis Fargo & Co ..	10/22/2025	08/29/2027		16,864,280	SFR/S/NIA			20,768	100,127		100,127	(28,513)	306,713			99,068		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR ...	XS2777378501	D1	Currency...	Canadian Imperial Bank of Comm	03/12/2024	10/20/2032		2,182,800	SFR/3MEUR			9,694	(128,591)		(128,332)		38,813			27,957		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SFR ...	Apr 2027 QLO 10 Swap 3 Offset 1	B1	Currency...	Credit Agricole SA	08/14/2024	04/25/2027		841,000	3MEUR/SOFR			(830)	1,045		1,045	344				3,313		0003
Currency Swap/Rec:USD 4.52/Pay:EUR 3.10 ...	BW&X2	D1	Currency...	Morgan Stanley ...	10/10/2025	06/29/2028		15,272,400	4.52/3.10			51,731	17,222		138,757		256,168			114,526		0003
Currency Swap/Rec:USD SFR/Pay:EUR 3MEUR ...	XS2925439418	D1	Currency...	Bank of Montreal	03/26/2026	07/15/2034		12,830,580	SFR/3MEUR			50,516	(922,194)		(1,167,501)		230,939			184,777		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	Apr 2027 QLO 10 Swap 3	B1	Currency.....	Credit Agricole SA	.07/26/2024	.04/25/2027		686,318	SFRF/3MEUR			158	.....		(3,105)	(316)	1,511			3,399		0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	7410029	D1	Currency.....	Wellis Fargo & Co ..	.03/31/2026	.11/27/2028		31,748,181	SFRF/3MEUR				.....		(14,451)	54,245	(88,686)			259,045		0003
Currency Swap/Rec:USD SFRF/Pay:GBP SONIA ...	OIL B60 Logistics Portfolio 7410013	B1	Currency.....	Wellis Fargo & Co ..	.09/12/2024	.08/29/2027		1,199,888	SFRF/SONIA			(251)	.....		(14,316)	(538)	22,318			7,133		0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	OIL EQ Poland 7410017	B1	Currency.....	Royal Bank of Canada	.10/02/2024	.06/30/2028		783,040	SFRF/3MEUR			3,000	.....		(37,731)	788	13,745			5,875		0003
Currency Swap/Rec:USD SFRF/Pay:GBP SONIA ...	OIL B60 Logistics Portfolio 7410013	B1	Currency.....	Wellis Fargo & Co ..	.10/10/2024	.08/29/2027		888,190	SFRF/SONIA			(212)	.....		(11,680)	(381)	16,741			5,346		0003
Currency Swap/Rec:USD SFRF/Pay:AUD BBSMIL	RMIL Pepper Australian Trade 5 5025089	B1	Currency.....	Societe Generale SA	.12/11/2024	.12/12/2026		5,785,780	SFRF/BBSMIL			(9,337)	.....		(501,547)	(1,166)	(205,637)			24,227		0003
Currency Swap/Rec:USD SFRF/Pay:GBP SONIA ...	OIL B60 Logistics Portfolio 7410013	B1	Currency.....	Wellis Fargo & Co ..	.12/11/2024	.08/29/2027		1,222,793	SFRF/SONIA			(840)	.....		(46,119)	(269)	23,293			7,289		0003
Currency Swap/Rec:USD SFRF/Pay:AUD BBSMIL	RMIL Pepper Australian Trade 4 5025089	B1	Currency.....	Societe Generale SA	.12/11/2024	.12/12/2028		2,797,520	SFRF/BBSMIL			(4,689)	.....		(247,973)	(1,541)	(99,429)			23,001		0003
Currency Swap/Rec:USD SFRF/Pay:GBP SONIA ...	OIL B60 Logistics Portfolio 7410013	B1	Currency.....	Morgan Stanley	.01/10/2025	.08/29/2027		1,087,004	SFRF/SONIA			(1,603)	.....		(90,607)	1,500	21,578			6,462		0003
Currency Swap/Rec:USD SFRF/Pay:GBP SONIA ...	OIL B60 Logistics Portfolio 7410013	B1	Currency.....	Wellis Fargo & Co ..	.04/11/2025	.08/29/2027		1,674,477	SFRF/SONIA			(856)	.....		(20,956)	(255)	31,162			9,955		0003
Currency Swap/Rec:USD SFRF/Pay:GBP SONIA ...	OIL B60 Logistics Portfolio 7410013	B1	Currency.....	Wellis Fargo & Co ..	.05/13/2025	.08/29/2027		1,292,897	SFRF/SONIA			(100)	.....		1,458	(387)	23,739			7,086		0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	XS3046362896	D1	Currency.....	Citibank NA	.05/13/2025	.04/15/2034		779,590	SFRF/3MEUR			3,686	.....		(31,169)		13,985			11,057		0003
Currency Swap/Rec:USD 7.62/Pay:EUR 5.75	BV01685	D1	Currency.....	BNP Paribas SA	.05/29/2025	.09/11/2034		1,135,000	7.62/5.75			4,769	.....		(20,455)		18,887			16,501		0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	XS3076314585	D1	Currency.....	Bank of Montreal	.06/06/2025	.01/15/2034		1,992,900	SFRF/3MEUR			10,718	.....		(29,567)		33,962			27,829		0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	XS3170927332	D1	Currency.....	Societe Generale SA	.09/17/2025	.04/15/2034		710,820	SFRF/3MEUR			(4,171)	.....		17,403		11,644			10,082		0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	XS3176630459	D1	Currency.....	Credit Agricole SA	.10/09/2025	.09/15/2034		290,050	SFRF/3MEUR			1,438	.....		2,944		4,852			4,220		0003
Currency Swap/Rec:USD SFRF/Pay:GBP SONIA ...	OIL B60 Logistics Portfolio 7410013	B1	Currency.....	Morgan Stanley	.10/09/2025	.08/29/2027		2,246,860	SFRF/SONIA			78	.....		26,868	1,390	40,817			13,357		0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	XS3207986516	D1	Currency.....	BNP Paribas SA	.10/28/2025	.10/19/2035		688,040	SFRF/3MEUR			3,381	.....		8,570		11,644			10,791		0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	XS3215519887	D1	Currency.....	Societe Generale SA	.11/12/2025	.10/15/2034		728,595	SFRF/3MEUR			3,621	.....		2,100		12,226			10,651		0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	Solar Project OIL 7410024	B1	Currency.....	Goldman Sachs Group Inc/The	.11/21/2025	.02/20/2028		5,887,786	SFRF/3MEUR			(2,217)	.....		(12,094)	15,631	96,042			39,130		0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	EOT Poland Dec 2025 funding 7410017	D1	Currency.....	Morgan Stanley	.12/09/2025	.10/15/2034		290,535	SFRF/3MEUR			1,475	.....		2,513		4,852			4,247		0003
Currency Swap/Rec:USD 6.35/Pay:GBP 6.10	Q29737440	B1	Currency.....	Natixis NA	.12/11/2025	.06/30/2028		921,647	SFRF/3MEUR			4,171	.....		18,042	3,114	15,225			6,916		0003
Currency Swap/Rec:USD 7.17/Pay:EUR 6.00	L00049A49	D1	Currency.....	Goldman Sachs Group Inc/The	.01/06/2026	.12/31/2048		4,046,795	SFRF/3MEUR			3,527	.....		468,470		85,608			96,552		0003
Currency Swap/Rec:USD 7.26/Pay:EUR 6.00	002404A44	D1	Currency.....	JPMorgan Chase & Co	.03/30/2026	.12/31/2028		7,805,236	SFRF/3MEUR			250	.....		(55,794)	13,466	(69,260)			64,790		0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	L19348A44	D1	Currency.....	Deutsche Bank AG	.03/30/2026	.11/30/2027		38,195,872	SFRF/3MEUR			1,333	.....		(288,574)	24,603	(313,176)			246,688		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 5.50	L0009*A46	D1	Currency.....	Bank of Montreal	.03/30/2026	.06/25/2028		515,205	SFRF/3MEUR				.....		(187)	4,671	(4,859)			3,854		0003
				BNP Paribas SA	.10/02/2024	.12/31/2029		40,126,639	SFRF/3MEUR			147,367	.....		(1,331,557)	287,423	704,728			388,844		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US 7.20/Pay:EUR 3MEUR ...	L1304/44	D1	Currency...	Bank of Montreal ..	06/20/2025	06/25/2028		8,625,000	7.20/3MEUR			39,016	(32,008)		(32,008)	(63,889)	145,550			64,520		0003
Currency Swap/Rec:US 8.39/Pay:GBP 8.50 ...	B03P94	D1	Currency...	Morgan Stanley ...	06/25/2025	03/27/2028		16,341,480	8.39/8.50			(1,327)	486,997		669,471		307,356			115,314		0003
Currency Swap/Rec:US 6.96/Pay:EUR 5.00 ...	BPL0R11	D1	Currency...	Bank of Comm	06/25/2025	05/19/2027		13,941,600	6.96/5.00			67,430	74,172		182,975		234,670			74,240		0003
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR ...	XS3047445708	D1	Currency...	BNP Paribas SA	07/08/2025	01/15/2034		1,170,700	SCFR/3MEUR			6,011	15,005		21,816		19,407			16,348		0003
Currency Swap/Rec:US CIL 25 Hours	Copenhagen 7410010	B1	Currency...	ROMUISPUBIPROKSP83	09/24/2025	03/27/2027		14,482,795	12.85/CIB3M			241,944	(276,189)		(276,189)	(185,121)	265,050			71,917		0003
Currency Swap/Rec:US CIL Project Solar	5026676	B1	Currency...	Bank of America NA	10/22/2025	02/20/2028		8,173,169	SCFR/3MEUR	(864,407)		119,935	(171,152)		(171,152)	(47,927)	151,133			56,228		0003
Currency Swap/Rec:US CIL EOT Poland 7410017		B1	Currency...	Bank of America NA	06/30/2028	06/30/2028		916,990	SCFR/3MEUR			2,995	(48,100)		(48,100)	5,027	14,128			6,130		0003
Currency Swap/Rec:US CIL EOT Poland 7410017		B1	Currency...	Royal Bank of Canada	09/06/2024	06/30/2028		1,470,432	SCFR/3MEUR			5,717	(65,080)		(65,080)	1,666	25,506			11,033		0003
Currency Swap/Rec:US 6.20/Pay:EUR 4.75	L0009*484	D1	Currency...	Citibank NA	10/02/2024	12/31/2029		3,635,358	6.20/4.75			13,903	(159,013)		(159,013)	19,159	67,438			37,166		0003
Currency Swap/Rec:US 6.96/Pay:EUR 5.50	L0009*446	D1	Currency...	Citibank NA	10/02/2024	12/31/2029		32,777,506	6.98/5.50			121,359	(1,408,369)		(1,408,369)	184,586	576,598			317,628		0003
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR ...		B1	Currency...	Bank of Montreal ..	10/21/2024	10/22/2029		9,258,107	SCFR/3MEUR			34,064	(660,329)		(660,329)	11,398	165,701			87,395		0003
Currency Swap/Rec:US SCFR/Pay:GBP 5NIA	Portfolio 7410013 - Nov Upsize	B1	Currency...	Wells Fargo & Co ..	11/12/2024	09/29/2027		866,725	SCFR/5NIA			(581)	(29,052)		(29,052)	(168)	16,477			5,165		0003
Currency Swap/Rec:US SCFR/Pay:AUD BBSIM	Trade 2 5025009	B1	Currency...	Deutsche Bank AG ..	12/11/2024	12/12/2027		3,818,400	SCFR/BBSIM			(6,287)	(334,011)		(334,011)	(4,917)	(135,985)			24,903		0003
Currency Swap/Rec:US SCFR/Pay:AUD BBSIM	Trade 1 5025009	B1	Currency...	Citibank NA	12/11/2024	12/12/2029		9,411,912	SCFR/BBSIM			(15,945)	(857,036)		(857,036)	(33,467)	(334,442)			90,571		0003
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR ...	Project Ilaystone EIR	B1	Currency...	Citibank NA	12/16/2024	06/26/2029		1,724,732	SCFR/3MEUR			5,152	(187,532)		(187,532)	9,759	31,542			15,525		0003
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR ...	TL 5026480	B1	Currency...	Credit Agricole SA	03/07/2025	03/19/2032		562,480	SCFR/3MEUR			1,988	(43,411)		(43,411)	6,635	9,844			6,873		0003
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR ...	CIL EOT Poland 7410017	B1	Currency...	Citibank NA	03/31/2025	06/26/2029		992,837	SCFR/3MEUR			3,394	(75,181)		(75,181)	5,982	16,927			8,387		0003
Currency Swap/Rec:US 5.45/Pay:GBP 5.63	BJOPN0	D1	Currency...	Goldman Sachs Group Inc/The	04/10/2025	03/24/2031		258,300	5.45/5.63			(257)	(5,725)		(1,786)		4,337			2,983		0003
Currency Swap/Rec:US 6.58/Pay:EUR 4.88	BP048J9	D1	Currency...	JPMorgan Chase & Co	04/10/2025	06/29/2029		222,640	6.58/4.88			787	(8,253)		(4,715)		3,691			2,007		0003
Currency Swap/Rec:US SCFR/Pay:EUR 3MEUR ...	CIL EOT Poland 7410017	B1	Currency...	Natixis NA	04/29/2025	06/30/2028		325,787	SCFR/3MEUR			1,366	(3,675)		(3,675)	1,204	5,542			2,445		0003
Currency Swap/Rec:US 7.63/Pay:EUR 5.75	BV016B5	D1	Currency...	Deutsche Bank AG ..	05/20/2025	09/11/2034		1,684,800	7.63/5.75			6,830	(48,009)		24,684		28,357			24,495		0003
Currency Swap/Rec:US 7.65/Pay:EUR 5.75	BV016B5	D1	Currency...	Deutsche Bank AG ..	05/22/2025	09/11/2034		1,129,200	7.65/5.75			4,727	(26,171)		24,288		18,940			16,417		0003
Currency Swap/Rec:US AP Pistachio, L.P. Senior Secured Notes		Exhibit 5 & 7	Currency...	JPMorgan Chase & Co	06/09/2025	07/31/2040		3,716,058	7.11/5.25			16,039	144,662		144,662	46,523	63,702			70,373		0003
Currency Swap/Rec:US 7.62/Pay:FEH 9.70	224939J84	D1	Currency...	Bank of America NA	06/09/2025	03/05/2045		1,639,209	7.62/9.70			(10,022)	(77,220)		(70,449)		54,247			35,672		0003
Currency Swap/Rec:US 10.06/Pay:EUR 8.25	B0J0J6	D1	Currency...	Credit Agricole SA	06/25/2025	03/13/2029		13,920,000	10.06/8.25			60,788	65,077		294,556		259,987			119,611		0003
Currency Swap/Rec:US 6.77/Pay:CAD 5.89	237598J45	D1	Currency...	Citibank NA	07/14/2025	07/22/2030		2,070,552	6.77/5.89			4,691	32,304		46,487		27,476			21,489		0003
Currency Swap/Rec:US 5.95/Pay:GBP 6.30	GTH Data Center	B1	Currency...	Societe Generale SA	08/22/2025	08/28/2030		3,347,057	5.95/6.30			(3,182)	75,892		75,892	48,717	60,137			35,159		0003

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	Oil Eqt Poland 7410017	B1	Currency	Bank of America NA	10/22/2025	06/30/2028		8,840,047	SOFR/3MEUR			103,210	(105,937)		(105,937)	(17,484)	160,753			66,331		0003
SOFR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	Oil B60 Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co	10/22/2025	08/29/2027		13,331,424	SOFR/SN1A			16,615	80,102		80,102	(22,810)	245,370			79,255		0003
SOFR/Pay:GBP SN1A																						
Currency Swap/Rec:USD	7410029	D1	Currency	Royal Bank of Canada	03/27/2026	07/22/2030		13,884,788	SOFR/SN1A			2	131,744		131,744	51,415	80,329			144,167		0003
SOFR/Pay:GBP SN1A																						
Currency Swap/Rec:USD	7410029	D1	Currency	MITSUBISHI UFJ TRUST AND BANK	03/30/2026	07/22/2030		19,857,845	SOFR/SN1A				12,321		12,321	70,546	(58,226)			206,185		0003
SOFR/Pay:GBP SN1A																						
Currency Swap/Rec:USD	7410023	D1	Currency	Wells Fargo & Co	03/31/2026	11/27/2028		1,671,555	SOFR/3MEUR				(761)		(761)	2,856	(3,617)			13,639		0003
SOFR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	7410023	D1	Currency	MARKETS LLC	03/31/2026	12/31/2027		1,526,644	SOFR/3MEUR				345		345	5,774	(5,429)			10,108		0003
SOFR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	X5276629490	D1	Currency	Deutsche Bank AG	04/15/2024	01/15/2034		6,376,000	SOFR/3MEUR			28,296	(556,172)		(576,604)		116,440			89,064		0003
SOFR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	X52659421443	D1	Currency	MARKETS CAPITAL	07/15/2024	04/15/2033		10,257,280	SOFR/3MEUR			44,475	(629,989)		(629,989)	18,405	182,423			136,142		0003
SOFR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	X52666432390	D1	Currency	Bank of America NA	07/29/2024	03/15/2033		6,789,308	SOFR/3MEUR			26,791	(468,453)		(481,663)		121,874			89,568		0003
SOFR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	5022337	B1	Currency	Royal Bank of Canada	09/12/2024	09/27/2030		26,124,000	SOFR/SN1A			(6,705)	(275,518)		(275,518)	22,704	486,198			276,960		0003
SOFR/Pay:GBP SN1A																						
Currency Swap/Rec:USD	X52391580219	D1	Currency	Wells Fargo & Co	09/18/2024	07/20/2028		5,568,000	SOFR/3MEUR			23,713	(209,713)		(209,713)	(363)	97,033			42,284		0003
SOFR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	Home Loans 2yr	B1	Currency	MARKETS LLC	10/07/2024	10/22/2026		13,070,000	5.11/5.35			(13,432)	(156,663)		(156,663)	22,167	243,099			48,975		0003
SOFR/Pay:GBP 5.35																						
Currency Swap/Rec:USD	RML Pepper Australian Trade 5 5025009	B1	Currency	Societe Generale SA	12/11/2024	12/12/2026		28,928,900	SOFR/BBS1M			(47,687)	(2,507,734)		(2,507,734)	(5,830)	(1,028,185)			121,137		0003
SOFR/Pay:AUD BBS1M																						
Currency Swap/Rec:USD	RML Pepper Australian Trade 4 5025009	B1	Currency	Societe Generale SA	12/11/2024	12/12/2028		13,987,600	SOFR/BBS1M			(23,495)	(1,239,864)		(1,239,864)	(7,707)	(497,144)			115,007		0003
SOFR/Pay:AUD BBS1M																						
Currency Swap/Rec:USD	X52657468005	D1	Currency	BNP Paribas SA	12/17/2024	01/25/2033		9,451,800	SOFR/3MEUR			32,397	(949,457)		(1,094,498)		174,660			123,484		0003
SOFR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	X52657468260	D1	Currency	Bank of Montreal	12/17/2024	10/25/2033		8,403,200	SOFR/3MEUR			27,958	(842,362)		(1,024,628)		155,253			115,642		0003
SOFR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	X52993763812	D1	Currency	Morgan Stanley	02/07/2025	07/15/2033		10,426,540	SOFR/3MEUR			37,347	(1,176,640)		(1,318,174)		194,843			140,815		0003
SOFR/Pay:EUR 3MEUR																						
Currency Swap/Rec:USD	Project Hamburg - Dutch BtL RML April 2027	B1	Currency	MARKETS LLC	04/17/2025	04/20/2027		9,539,040	7.07/5.12			42,507	(99,498)		(99,498)	7,347	183,016			48,384		0003
SOFR/Pay:EUR 5.12																						
Currency Swap/Rec:USD	Project Hamburg - Dutch BtL RML Oct 2026	B1	Currency	JPMorgan Chase & Co	04/17/2025	10/20/2026		2,268,800	5.59/3.61			10,548	(33,868)		(33,868)	(403)	38,813			8,460		0003
SOFR/Pay:EUR 3.61																						
Currency Swap/Rec:EUR	CLO 10 swap offset	D1	Currency	Barclays PLC	04/22/2025	04/15/2028		2,000,000	3MEUR/SOFR			(1,065)	28,493		28,493	(141)				14,296		0003
3MEUR/Pay:USD SOFR																						
Currency Swap/Rec:EUR	Jan 2027 CLO 10 Swap 2 Offset 1	B1	Currency	Bank of Comm	07/23/2025	01/18/2027		4,420,000	3MEUR/SOFR			1,865	26,773		26,773	(7,728)				18,815		0003
3MEUR/Pay:USD SOFR																						
Currency Swap/Rec:USD	X53132960353	D1	Currency	Morgan Stanley	07/30/2025	07/15/2034		8,854,043	SOFR/3MEUR			47,176	(62,146)		(29,913)		149,722			127,510		0003
SOFR/Pay:EUR 3MEUR																						
Currency Swap/Rec:EUR	July 2028 CLO 10 Swap 2 Offset 2	B1	Currency	BNP Paribas SA	08/04/2025	07/22/2028		6,225,000	3MEUR/SOFR			(7,765)	42,617		42,617	(9,108)				47,330		0003
3MEUR/Pay:USD SOFR																						
Currency Swap/Rec:USD	BL5084837	D1	Currency	Royal Bank of Canada	08/18/2025	08/21/2032		7,028,610	SOFR/SN1A			2,298	198,244		198,244	41,281	125,860			88,887		0003
SOFR/Pay:GBP SN1A																						
Currency Swap/Rec:USD	BL5084832	D1	Currency	Morgan Stanley	08/18/2025	08/21/2032		7,162,310	SOFR/NIB3M			(7,452)	(454,145)		(454,145)	(47,044)	(297,634)			90,577		0003
SOFR/Pay:NOK NIB3M																						
Currency Swap/Rec:USD	BW624	D1	Currency	Morgan Stanley	10/10/2025	06/27/2030		17,957,492	7.03/7.50			(26,318)	78,371		193,836		328,426			184,967		0003
SOFR/Pay:GBP 7.50																						

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:EUR 3MEUR/Pay:USD 50FR Offset 2	Nov 2026 QLO 10 Swap 1 Offset 2	B1	Currency.....	Société Générale SA	. 11/14/2025	. 11/15/2026	.....	8,000,000	3MEUR/50FR	.....	.....	45,738	22,102	.....	22,102	(2,179)	.....	.....	.....	31,683	.....	0003
Currency Swap/Rec:USD 3MFR/Pay:EUR 3MEUR	Solar Project OIL 7410024	B1	Currency.....	Goldman Sachs Group Inc/The	. 11/21/2025	. 02/20/2028	.....	11,375,573	50FR/3MEUR	.....	(4,350)	31,262	(24,187)	.....	(24,187)	31,262	192,084	.....	.....	78,259	.....	0003
Currency Swap/Rec:USD 3MFR/Pay:AUD 8BS3M	Proj Bank Aud Nov 2025 funding 610008101	B1	Currency.....	Deutsche Bank AG	. 11/25/2025	. 09/30/2026	.....	5,088,582	50FR/8BS3M	.....	(41,186)	.....	(363,575)	.....	(363,575)	(2,604)	(178,002)	.....	.....	18,016	.....	0003
Currency Swap/Rec:USD 3MFR/Pay:USD 610008101NZD	Proj Bank NZd Nov 2025 funding 610008101NZD	B1	Currency.....	BNP Paribas SA	. 11/25/2025	. 09/30/2026	.....	3,589,102	50FR/NFX13	.....	(11,659)	.....	(93,406)	.....	(93,406)	8,357	7,080	.....	.....	12,742	.....	0003
Currency Swap/Rec:EUR 4.15	Behrens 012227 64m Behrens	D1	Currency.....	Matixis NA	. 12/15/2025	. 01/22/2027	.....	15,052,800	5.62/4.15	.....	53,059	.....	282,369	.....	282,369	33,806	248,405	.....	.....	67,892	.....	0003
Currency Swap/Rec:EUR 4.15	Behrens 012229 197m Behrens	D1	Currency.....	Royal Bank of Canada	. 12/15/2025	. 01/22/2029	.....	46,314,700	5.36/4.15	.....	134,386	.....	962,684	.....	962,684	242,903	764,623	.....	.....	388,632	.....	0003
Currency Swap/Rec:USD 6.35/Pay:GBP 6.10	G2973*4A0	D1	Currency.....	Goldman Sachs Group Inc/The	. 01/06/2026	. 12/31/2048	.....	59,660,401	6.55/6.10	.....	51,998	.....	1,262,281	.....	6,922,282	.....	1,262,281	.....	.....	1,423,646	.....	0003
Currency Swap/Rec:USD 12.16/Pay:EUR 6.00	00240*4A4	D1	Currency.....	Morgan Stanley	. 03/31/2026	. 11/30/2027	.....	88,240,362	12.16/6.00	.....	1,162,856	.....	(1,935,203)	.....	(1,935,203)	6,339,044	(8,274,247)	.....	.....	569,920	.....	0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*4B7	D1	Currency.....	Canadian Imperial Bank of Comm	. 10/04/2017	. 10/31/2029	.....	26,560,000	4.18/3.07	.....	72,358	.....	1,569,313	.....	1,569,313	217,851	486,198	.....	.....	251,586	.....	0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	084388A43	D1	Currency.....	MARKETS LLC	. 07/01/2021	. 01/05/2051	.....	3,739,386	3.65/4.30	.....	(2,699)	.....	345,336	.....	345,336	71,816	(113,123)	.....	.....	93,079	.....	0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	084389A43	D1	Currency.....	Citibank NA	. 07/01/2021	. 01/05/2051	.....	3,739,886	3.67/4.30	.....	(2,361)	.....	384,851	.....	384,851	76,570	(113,124)	.....	.....	93,082	.....	0003
Currency Swap/Rec:USD 4.16/Pay:GBP 3.23	G2018*4A7	D1	Currency.....	Morgan Stanley	. 11/24/2021	. 12/31/2047	.....	26,656,000	4.16/3.23	.....	58,423	.....	3,767,308	.....	3,767,308	560,537	486,198	.....	.....	621,821	.....	0003
Currency Swap/Rec:USD 7410026	OIL Project Phoenix	B1	Currency.....	Barclays PLC	. 09/25/2024	. 10/02/2028	.....	93,511,683	50FR/3MEUR	.....	406,111	.....	(3,397,070)	.....	(3,397,070)	318,226	1,609,474	.....	.....	740,691	.....	0003
Currency Swap/Rec:USD 7410020	OIL Project Phoenix	B1	Currency.....	Deutsche Bank AG	. 09/25/2024	. 10/02/2028	.....	54,506,146	50FR/50N1A	.....	14,059	.....	584,871	.....	584,871	803	983,874	.....	.....	431,735	.....	0003
Currency Swap/Rec:USD L0009*4A6	.....	D1	Currency.....	BNP Paribas SA	. 10/02/2024	. 12/31/2029	.....	140,442,931	6.97/5.50	.....	517,883	.....	(5,360,437)	.....	(5,360,437)	1,005,978	2,466,543	.....	.....	1,360,950	.....	0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3MEUR	L13048A44	D1	Currency.....	Bank of Montreal	. 06/20/2025	. 06/25/2028	.....	60,375,000	7.20/3MEUR	.....	273,114	.....	(224,059)	.....	(224,059)	(447,223)	1,018,850	.....	.....	451,639	.....	0003
Currency Swap/Rec:USD 507 France -7200569	.....	B1	Currency.....	Bank of Montreal	. 10/22/2025	. 12/16/2027	.....	23,885,853	50FR/3MEUR	.....	365,010	.....	(530,406)	.....	(530,406)	(189,384)	440,967	.....	.....	156,280	.....	0003
Currency Swap/Rec:USD 50266576	OIL Project Solar Offset 7	B1	Currency.....	Citibank NA	. 10/22/2025	. 02/20/2028	.....	16,346,338	50FR/3MEUR	.....	239,986	.....	(342,304)	.....	(342,304)	(95,853)	302,266	.....	.....	112,466	.....	0003
Currency Swap/Rec:USD 7410026	OIL Project Phoenix	B1	Currency.....	Barclays PLC	. 10/22/2025	. 10/02/2028	.....	26,246,608	50FR/3MEUR	.....	233,152	.....	(238,293)	.....	(238,293)	(30,831)	465,416	.....	.....	207,911	.....	0003
Currency Swap/Rec:USD OIL Fidenza 7200644	.....	B1	Currency.....	JP Morgan Chase & Co	. 12/19/2025	. 12/15/2026	.....	22,656,900	50FR/3MEUR	.....	462,597	.....	(523,723)	.....	(523,723)	(325,650)	407,540	.....	.....	95,428	.....	0003
Currency Swap/Rec:USD 21.50/Pay:EUR 3.08	Project Hamburg - Dutch BTL RML 4VR	B1	Currency.....	Bank of America NA	. 12/19/2025	. 04/20/2026	.....	26,284,800	21.50/3.08	.....	797,552	.....	(1,213,714)	.....	(1,213,714)	(1,089,075)	465,760	.....	.....	30,764	.....	0003
Currency Swap/Rec:USD 13.10/Pay:EUR 3.61	Project Hamburg - Dutch BTL RML 4.5VR	B1	Currency.....	JP Morgan Chase & Co	. 12/19/2025	. 10/20/2026	.....	39,380,400	13.10/3.61	.....	605,650	.....	(499,197)	.....	(499,197)	(750,821)	698,640	.....	.....	146,942	.....	0003
Currency Swap/Rec:USD 8.22/Pay:GBP 8.81	.....	D1	Currency.....	.....	. 03/31/2026	. 03/25/2036	.....	31,950,498	8.22/8.81	.....	.....	.....	(215,466)	.....	(215,466)	(96,751)	(118,715)	.....	.....	504,974	.....	0003
Currency Swap/Rec:GBP 4.00/Pay:USD 4.52	Heylo Flow hedging 50085148 C1922036 Offset 7	B1	Currency.....	Deutsche Bank AG	. 03/31/2026	. 07/01/2048	.....	58,775	4.00/4.52	.....	(4,974,537)	.....	(5,083,602)	.....	(5,083,602)	(109,065)	.....	.....	.....	1,387	.....	0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Heylo Flow hedging 50085148	B1	Currency.....	Morgan Stanley	. 08/26/2022	. 07/01/2047	.....	9,541,667	10.88/9.00	.....	.....	.....	3,120,231	.....	3,120,231	531,870	188,819	.....	.....	220,006	.....	0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Heylo Flow hedging 50085148	B1	Currency.....	Morgan Stanley	. 08/26/2022	. 01/01/2048		9,541,667	10.88/9.00		2,637,219		3,163,919		3,163,919	541,765	188,819			222,598		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 .. 50095149 ..	Heylo Flow hedging Bullet CCS 8 – 50095149 ..	B1	Currency.....	Morgan Stanley	08/26/2022	07/01/2048	.....	9,541,667	10.88/9.00	2,877,124	.....	.....	3,142,148	.....	3,142,148	534,227	188,819	.....	.....	225,133	.....	0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Heylo Flow hedging Anor1 CCS 9 – 50095149	B1	Currency.....	Morgan Stanley	08/26/2022	10/01/2047	.....	9,550,972	3.92/3.00	792,772	.....	23,798	1,898,675	.....	1,898,675	229,947	188,819	.....	.....	222,450	.....	0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Anor1 CCS 5 – 50095149	B1	Currency.....	Morgan Stanley	08/26/2022	07/01/2048	.....	9,550,972	4.33/3.00	548,610	.....	.....	2,042,834	.....	2,042,834	238,898	188,819	.....	.....	226,297	.....	0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Anor1 CCS 10 – 50095149	B1	Currency.....	Morgan Stanley	08/26/2022	07/01/2048	.....	9,550,972	4.33/3.00	1,639,862	.....	.....	2,107,489	.....	2,107,489	256,365	188,819	.....	.....	226,297	.....	0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Heylo Flow hedging Anor1 CCS 4 – 50095149	B1	Currency.....	Morgan Stanley	08/26/2022	10/01/2047	.....	9,541,667	3.89/3.00	1,798,407	.....	22,528	1,821,211	.....	1,821,211	230,615	188,819	.....	.....	221,306	.....	0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo Flow hedging 10 CCS 12– 50095149	B1	Currency.....	Morgan Stanley	08/26/2022	07/01/2048	.....	526,364	452.11/400.00	6,135,315	.....	35	3,898,777	.....	3,898,777	862,140	.....	.....	.....	12,419	.....	0003
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	Heylo Flow hedging 10 CCS 12– 50095149	B1	Currency.....	Morgan Stanley	08/29/2022	07/01/2048	.....	131,709	452.11/400.00	.....	.....	98,006	975,572	.....	975,572	203,419	.....	.....	.....	3,108	.....	0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg – Dutch B1L RML 5YR	D1	Currency.....	PI Morgan Chase & Co	10/13/2022	10/30/2027	.....	14,532,000	7.67/6.04	.....	.....	16,823	(2,843,487)	.....	(2,843,487)	102,376	291,100	.....	.....	91,435	.....	0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg – Dutch B1L RML 6YR	B1	Currency.....	NI ZUHO CAPITAL MARKETS LLC	04/05/2023	04/20/2027	.....	17,464,000	5.86/5.12	.....	.....	15,752	(1,135,289)	.....	(1,135,289)	73,172	310,507	.....	.....	89,680	.....	0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg – Dutch B1L RML 7YR	B1	Currency.....	Deutsche Bank AG ..	04/05/2023	04/20/2028	.....	15,271,200	3.89/3.24	.....	.....	15,817	(1,089,394)	.....	(1,089,394)	68,564	271,683	.....	.....	109,326	.....	0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg – Dutch B1L RML 8YR	B1	Currency.....	BNP Paribas SA	04/06/2023	04/20/2029	.....	13,077,600	4.38/3.68	.....	.....	13,559	(943,807)	.....	(943,807)	91,381	232,880	.....	.....	114,336	.....	0003
Currency Swap/Rec:USD 8.02/Pay:EUR 6.00	Project Hamburg – Dutch B1L RML 4YR 2028	D1	Currency.....	Bank of America NA	10/30/2023	12/31/2028	.....	19,607,400	4.30/3.62	.....	.....	19,573	(1,566,495)	.....	(1,566,495)	116,466	349,320	.....	.....	197,479	.....	0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	Project Hamburg – Dutch B1L RML 3YR 2027	B1	Currency.....	BNP Paribas SA	12/06/2023	12/31/2028	.....	134,002,501	8.02/6.00	.....	.....	488,982	(10,189,965)	.....	(10,189,965)	835,652	2,454,268	.....	.....	1,112,335	.....	0003
Currency Swap/Rec:USD 6.88/Pay:EUR 5.12	Project Hamburg – Dutch B1L RML 6YR 2030	B1	Currency.....	PI Morgan Chase & Co	12/06/2023	04/20/2028	.....	17,267,200	4.87/3.24	.....	.....	58,771	(1,037,379)	.....	(1,037,379)	67,338	310,507	.....	.....	123,841	.....	0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	Project Hamburg – Dutch B1L RML 6YR 2030	B1	Currency.....	Bank of America NA	12/06/2023	04/20/2027	.....	8,633,600	6.88/5.12	.....	.....	28,515	(586,761)	.....	(586,761)	25,784	155,253	.....	.....	44,335	.....	0003
Currency Swap/Rec:USD SGR/Pay:GBP SONIA	SGR/Pay:GBP SONIA	B1	Currency.....	Societe Generale SA	12/06/2023	04/20/2030	.....	6,474,600	5.24/3.62	.....	.....	21,066	(335,993)	.....	(335,993)	45,593	116,440	.....	.....	65,210	.....	0003
SGR/Pay:EUR 3MEUR	SGR/Pay:EUR 3MEUR	B1	Currency.....	Barclays PLC	06/27/2024	06/24/2031	.....	13,053,287	SGR/SONIA	.....	.....	(14,310)	(615,596)	.....	(615,596)	91,022	248,485	.....	.....	149,339	.....	0003
Currency Swap/Rec:USD SGR/Pay:EUR 3MEUR	SGR/Pay:EUR 3MEUR	B1	Currency.....	BNP Paribas SA	07/09/2024	10/15/2026	.....	31,810,800	SGR/3MEUR	.....	.....	12,314	(80,829)	.....	(80,829)	4,695	(5,929)	.....	.....	117,147	.....	0003
Currency Swap/Rec:USD SGR/Pay:EUR 3MEUR	SGR/Pay:EUR 3MEUR	B1	Currency.....	Credit Agricole SA	07/10/2024	10/22/2026	.....	5,413,000	SGR/3MEUR	.....	.....	1,055	(14,311)	.....	(14,311)	2,891	(1,165)	.....	.....	20,283	.....	0003
Currency Swap/Rec:USD SGR/Pay:EUR 3MEUR	SGR/Pay:EUR 3MEUR	B1	Currency.....	NI ZUHO CAPITAL MARKETS LLC	07/11/2024	10/15/2026	.....	5,449,000	SGR/3MEUR	.....	.....	2,660	(12,478)	.....	(12,478)	(4,099)	4,118	.....	.....	20,067	.....	0003
Currency Swap/Rec:USD SGR/Pay:EUR 3MEUR	SGR/Pay:EUR 3MEUR	B1	Currency.....	Canadian Imperial Bank of Comm	07/16/2024	05/15/2026	.....	10,975,000	SGR/3MEUR	.....	.....	3,942	593	.....	593	65,761	(63,951)	.....	.....	19,092	.....	0003
SGR/Pay:EUR 3MEUR	SGR/Pay:EUR 3MEUR	B1	Currency.....	Societe Generale SA	07/17/2024	11/15/2026		14,224,600	SGR/3MEUR			9,227	(32,598)		(32,598)	(7,639)	7,486			56,335		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	Jan 2027 QLO 10 Swap 1	B1	Currency...	Société Générale SA	.07/23/2024	.01/15/2027	.....	36,390,800	SFRF/3MEUR	.....	.....	16,966	(132,616)	.....	(132,616)	.....	30,412	.....	.....	164,593	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	Jan 2027 QLO 10 Swap 2	B1	Currency...	Canadian Imperial	.07/23/2024	.01/18/2027	.....	4,559,100	SFRF/3MEUR	.....	.....	1,493	(16,553)	.....	(16,553)	.....	2,318	.....	.....	20,424	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	Jan 2027 QLO 10 Swap 3	B1	Currency...	Bank of Comm ... MIZUHO CAPITAL	.07/25/2024	.01/25/2027	.....	2,222,200	SFRF/3MEUR	.....	.....	214	(8,375)	.....	(8,375)	.....	3,086	.....	.....	10,073	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	Jan 2027 QLO 10 Swap 4	B1	Currency...	MARKETS LLC	.07/25/2024	.01/29/2027	.....	10,846,000	SFRF/3MEUR	.....	.....	676	(39,989)	.....	(39,989)	.....	5,263	.....	.....	49,491	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	Apr 2027 QLO 10 Swap 2	B1	Currency...	Wellis Fargo & Co. ... Bank of America NA	.07/26/2024	.04/22/2027	.....	14,229,220	SFRF/3MEUR	.....	.....	4,737	(64,908)	.....	(64,908)	.....	27,185	.....	.....	73,259	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	Apr 2027 QLO 10 Swap 3	B1	Currency...	Credit Agricole SA	.07/26/2024	.04/25/2027	.....	4,345,200	SFRF/3MEUR	.....	.....	985	(19,376)	.....	(19,376)	.....	6,607	.....	.....	22,458	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	July 2027 QLO 10 Swap	B1	Currency...	Credit Agricole SA	.07/26/2024	.07/16/2027	.....	1,086,300	SFRF/3MEUR	.....	.....	493	(7,004)	.....	(7,004)	.....	2,097	.....	.....	6,177	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	Nov 2027 QLO 10 Swap 1	B1	Currency...	Credit Agricole SA	.08/05/2024	.11/15/2027	.....	548,400	SFRF/3MEUR	.....	.....	694	(1,852)	.....	(1,852)	.....	1,979	.....	.....	3,498	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	May 2027 QLO 10 Swap 2	B1	Currency...	Wellis Fargo & Co. ...	.08/05/2024	.05/20/2027	.....	5,484,000	SFRF/3MEUR	.....	.....	6,870	(4,649)	.....	(4,649)	.....	13,969	.....	.....	29,238	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	June 2027 QLO 10 Swap	B1	Currency...	Canadian Imperial	.08/06/2024	.06/15/2027	.....	10,914,000	SFRF/3MEUR	.....	.....	12,083	(30,246)	.....	(30,246)	.....	21,546	.....	.....	59,993	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	June 2027 QLO 10 Swap	B1	Currency...	Credit Agricole SA	.08/06/2024	.08/25/2027	.....	12,666,040	SFRF/3MEUR	.....	.....	9,236	(40,893)	.....	(40,893)	.....	26,942	.....	.....	70,397	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	April 2028 QLO 10 Swap	B1	Currency...	Barclays PLC	.08/08/2024	.04/15/2028	.....	2,179,800	SFRF/3MEUR	.....	.....	1,624	(21,563)	.....	(21,563)	.....	8,468	.....	.....	15,582	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	Pistachio Senior Secured Notes - 50226661 Trd 2	Exhibit 5 & 7	Currency...	Société Générale SA	.08/09/2024	.07/31/2040	.....	133,442,382	6.71/5.25	.....	359,495	.....	(6,605,227)	.....	(6,605,227)	.....	2,373,451	.....	.....	2,527,069	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	July 2028 QLO 10 Swap	B1	Currency...	BNP Paribas SA	.08/12/2024	.07/22/2028	.....	6,603,303	SFRF/3MEUR	.....	.....	5,004	(66,596)	.....	(66,596)	.....	30,856	.....	.....	51,727	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	February 2028 QLO 10 Swap 1	B1	Currency...	Bank of Montreal	.08/12/2024	.02/15/2028	.....	5,459,000	SFRF/3MEUR	.....	.....	4,888	(30,039)	.....	(30,039)	.....	11,058	.....	.....	37,420	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	May 2028 QLO 10 Swap 1	B1	Currency...	Bank of Comm ... Goldman Sachs Group	.08/12/2024	.05/15/2028	.....	6,550,800	SFRF/3MEUR	.....	.....	5,963	(43,756)	.....	(43,756)	.....	22,014	.....	.....	47,758	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	June 2028 QLO 10 Swap	B1	Currency...	Inc/The	.08/13/2024	.08/23/2028	.....	1,367,625	SFRF/3MEUR	.....	.....	1,185	(12,558)	.....	(12,558)	.....	5,797	.....	.....	10,218	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	Sep 2027 Fixed QLO 10 Swap 1	B1	Currency...	Wellis Fargo & Co. ...	.08/15/2024	.09/15/2027	.....	5,487,500	2.15/2.10	.....	.....	(979)	(6,397)	.....	(6,397)	.....	102,102	.....	.....	33,156	.....	0003
Currency Swap/Rec:USD SFRF/Pay:AUD BBS3M	OIL Project Bank AUD 50224268	B1	Currency...	Deutsche Bank AG	.09/06/2024	.09/30/2026	.....	45,342,735	SFRF/BBS3M	.....	.....	(2,429)	(1,180,281)	.....	(1,180,281)	.....	(1,516,811)	.....	.....	160,530	.....	0003
Currency Swap/Rec:USD SFRF/Pay:NZD NF1/3	OIL Project Bank NZD 50230331	B1	Currency...	BNP Paribas SA	.09/08/2024	.09/30/2026	.....	9,804,579	SFRF/NF1X3	.....	.....	42,282	755,665	.....	755,665	.....	18,982	.....	.....	34,712	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 4.75	L0009*464	D1	Currency...	Citibank NA	.10/02/2024	.12/31/2029	.....	13,423,199	6.20/4.75	.....	.....	48,659	(556,524)	.....	(556,524)	.....	286,024	.....	.....	130,076	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 5.50	RLL Behrens Finance Anortizer	D1	Currency...	Citibank NA	.10/02/2024	.12/31/2029	.....	114,721,023	6.98/5.50	.....	.....	424,755	(4,929,280)	.....	(4,929,280)	.....	2,018,087	.....	.....	1,111,894	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 4.50	RLL Sorel Foundation Home Loans 4yr	B1	Currency...	Credit Agricole SA	.10/07/2024	.10/22/2028	.....	26,986,200	6.04/4.50	.....	.....	82,159	(1,290,470)	.....	(1,290,470)	.....	477,404	.....	.....	216,074	.....	0003
Currency Swap/Rec:USD SFRF/Pay:GBP 6.00	RLL Sorel Foundation Home Loans 3yr	B1	Currency...	Canadian Imperial	.10/07/2024	.10/22/2028	.....	11,506,880	5.75/6.00	.....	.....	(12,387)	(46,709)	.....	(46,709)	.....	213,927	.....	.....	92,134	.....	0003
Currency Swap/Rec:USD SFRF/Pay:GBP 5.80	50163204	B1	Currency...	Bank of Comm	.10/07/2024	.10/22/2027	.....	1,046,080	5.54/5.80	.....	.....	(1,160)	(8,262)	.....	(8,262)	.....	19,448	.....	.....	6,536	.....	0003
Currency Swap/Rec:USD SFRF/Pay:EUR 3MEUR ...	Valor French Logistics	B1	Currency...	Bank of Comm	.10/21/2024	.10/22/2029		50,919,588	SFRF/3MEUR			187,588	(3,631,810)		(3,631,810)		911,353			490,670		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD	Project Madama																					
5.18/Pay: EUR 3.08	5029478	B1	Currency.....	Canadian Imperial	10/22/2024	10/25/2031		14,541,771	SOFR/SONIA			(4,482)	(309,618)		(309,618)	82,116	287,511			171,639		0003
Currency Swap/Rec:USD	Oil Phoenix 7410020																					
6.77/Pay: CAD 5.89	29759845	D1	Currency.....	Goldman Sachs Group Inc/The	10/23/2024	10/02/2028		41,541,475	SOFR/3MEUR			159,737	(3,084,436)		(3,084,436)	147,300	748,266			329,043		0003
Currency Swap/Rec:USD	Upsize																					
SOFR/Pay: EUR 3MEUR	XS2330114512	D1	Currency.....	Canadian Imperial	11/12/2024	07/15/2033		15,930,000	SOFR/3MEUR			62,775	(1,405,429)		(1,613,643)		291,100			215,142		0003
Currency Swap/Rec:USD																						
SOFR/Pay: EUR 3MEUR	XS294197385	D1	Currency.....	Morgan Stanley	11/14/2024	07/15/2033		5,461,178	SOFR/3MEUR			19,945	(519,546)		(599,933)		100,430			73,756		0003
Currency Swap/Rec:USD																						
SOFR/Pay: EUR 3MEUR	XS2944934251	D1	Currency.....	Royal Bank of Canada	12/02/2024	07/15/2033		10,161,720	SOFR/3MEUR			39,377	(1,048,524)		(1,180,825)		188,245			137,239		0003
Currency Swap/Rec:USD	RML Pepper Australian Trade 2 50250099																					
SOFR/Pay: AUD BBSM	XS2330114512	B1	Currency.....	Deutsche Bank AG	12/11/2024	12/12/2027		19,092,000	SOFR/BBSM			(31,437)	(1,670,053)		(1,670,053)	(24,593)	(677,924)			124,515		0003
Currency Swap/Rec:USD	RML Pepper Australian Trade 1 50250099																					
SOFR/Pay: AUD BBSM	XS2330114512	B1	Currency.....	Citibank NA	12/11/2024	12/12/2029		47,059,560	SOFR/BBSM			(79,880)	(4,285,180)		(4,285,180)	(167,335)	(1,672,212)			452,856		0003
Currency Swap/Rec:USD																						
SOFR/Pay: EUR 3MEUR	XS296114425	D1	Currency.....	Canadian Imperial	12/16/2024	07/25/2033		5,770,600	SOFR/3MEUR			19,802	(595,724)		(687,524)		106,737			78,081		0003
Currency Swap/Rec:USD																						
SOFR/Pay: EUR 3MEUR	XS296114571	D1	Currency.....	Bank of Comm	12/16/2024	07/25/2033		5,770,600	SOFR/3MEUR			19,802	(595,724)		(687,524)		106,737			78,081		0003
Currency Swap/Rec:USD	Project Havestone EIR																					
SOFR/Pay: EUR 3MEUR	TL 50265480	D1	Currency.....	Natixis NA	12/16/2024	01/25/2034		3,671,500	SOFR/3MEUR			12,347	(373,433)		(449,823)		67,923			51,360		0003
Currency Swap/Rec:USD																						
SOFR/Pay: EUR 3MEUR	XS296114425	B1	Currency.....	Credit Agricole SA	03/07/2025	03/19/2032		5,624,800	SOFR/3MEUR			19,975	(434,114)		(434,114)	66,346	98,439			68,732		0003
Currency Swap/Rec:USD																						
SOFR/Pay: EUR 3MEUR	XS296114425	D1	Currency.....	Canadian Imperial	04/04/2025	12/15/2031		9,701,250	6.47/6.88			(15,125)	(221,260)		(178,623)		180,011			115,932		0003
Currency Swap/Rec:USD																						
6.47/Pay: GBP 6.88	XS2485268150	D1	Currency.....	Societe Generale SA	04/08/2025	12/15/2031		6,392,500	6.67/6.88			(8,199)	(217,928)		(137,745)		117,787			76,392		0003
Currency Swap/Rec:USD																						
6.67/Pay: GBP 6.88	XS2485268150	D1	Currency.....	Goldman Sachs Group Inc/The	04/10/2025	03/24/2031		1,627,290	5.45/5.63			(1,620)	(36,067)		(11,254)		27,326			18,164		0003
Currency Swap/Rec:USD																						
5.45/Pay: GBP 5.63	BLJOPN0	D1	Currency.....	Morgan Chase & Co	04/10/2025	06/29/2029		1,335,840	6.58/4.88			4,721	(49,520)		(28,293)		22,149			12,040		0003
Currency Swap/Rec:USD	Project Hamburg - Dutch BTL RML April 2026																					
5.18/Pay: EUR 3.08	29759845	B1	Currency.....	Citibank NA	04/17/2025	04/20/2026		34,050,000	5.18/3.08			170,416	(595,431)		(595,431)	(36,989)	582,200			39,863		0003
Currency Swap/Rec:USD																						
6.77/Pay: CAD 5.89	29759845	D1	Currency.....	Citibank NA	07/14/2025	07/22/2030		11,466,550	6.77/5.89			25,381	(178,894)		257,443		152,158			119,058		0003
Currency Swap/Rec:USD																						
SOFR/Pay: EUR 3MEUR	XS348772514	D1	Currency.....	BNP Paribas SA	08/11/2025	04/15/2034		10,840,938	SOFR/3MEUR			55,785	(46,744)		106,411		181,258			153,760		0003
Currency Swap/Rec:USD																						
SOFR/Pay: EUR 3MEUR	BL5078011	D1	Currency.....	Canadian Imperial	08/18/2025	08/21/2032		9,258,057	SOFR/3MEUR			45,273	(136,244)		136,244	44,559	153,105			117,081		0003
Currency Swap/Rec:USD																						
8.32/Pay: GBP 8.81	GTR Data Center	B1	Currency.....	Bank of Comm	08/22/2025	08/28/2030		63,594,091	5.95/6.30			(60,452)	(1,441,944)		(1,441,944)	925,630	1,142,607			668,018		0003
Currency Swap/Rec:USD																						
5.95/Pay: GBP 6.30	XS3037646681	D1	Currency.....	Societe Generale SA	10/20/2025	05/20/2031		14,450,960	7.90/6.50			50,339	(129,345)		272,158		256,071			163,809		0003
Currency Swap/Rec:USD																						
7.90/Pay: EUR 6.50																						
7.54/Pay: EUR 6.13	B3JOPV5	D1	Currency.....	Bank of America NA	10/20/2025	01/28/2035		14,562,500	7.54/6.13			47,152	(124,350)		381,251		257,751			216,433		0003
Currency Swap/Rec:USD																						
SOFR/Pay: EUR 3MEUR	XS2944934251	B1	Currency.....	Barclays PLC	12/15/2025	01/22/2028		13,166,960	5.44/4.15			40,949	(281,468)		281,468	59,940	217,335			88,676		0003
Currency Swap/Rec:USD																						
5.32/Pay: EUR 4.15	XS2944934251	B1	Currency.....	Markets Inc	12/15/2025	01/22/2030		58,800,000	5.32/4.15			165,192	(1,184,830)		1,184,830	209,118	970,334			574,350		0003
Currency Swap/Rec:USD																						
8.32/Pay: GBP 8.81	50494018	D1	Currency.....	Barclays PLC	12/15/2025	01/22/2030		58,800,000	5.32/4.15			165,192	(1,184,830)		1,184,830	209,118	970,334			574,350		0003
Currency Swap/Rec:USD																						
SOFR/Pay: GBP SONIA	7410029	D1	Currency.....	Morgan Stanley	03/25/2026	03/25/2036		129,401,333	8.32/8.81				(1,474,975)		1,474,975	350,494	1,124,481			2,045,174		0003
Currency Swap/Rec:USD																						
SOFR/Pay: GBP SONIA	7410029	D1	Currency.....	Royal Bank of Canada	03/27/2026	07/22/2030		18,892,417	SOFR/SONIA			3	(179,258)		179,258	69,957	109,301			196,161		0003
Currency Swap/Rec:USD																						
SOFR/Pay: GBP SONIA	7410029	D1	Currency.....	MI TSUBISHI UFJ TRUST AND BANK	03/30/2026	07/22/2030		27,019,691	SOFR/SONIA				(16,764)		16,764	95,989	(79,225)			280,547		0003
Currency Swap/Rec:USD																						
SOFR/Pay: EUR 3MEUR	7410029	D1	Currency.....	MARKETS LLC	03/31/2026	12/31/2027		27,677,774	SOFR/3MEUR				(6,256)		6,256	104,883	(98,426)			183,250		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 .. Offset 1 ..	Heylo Flow hedging 50065149 C/922028 Offset 1 ..	B1 ..	Currency.....	Credit Agricole SA ..	03/31/2026	07/01/2047	.....	6,944,445	9.00/10.88	.....	(3,139,628).....	.....	(2,763,598).....	.....	(2,763,588).....	376,040	.....	.....	.....	160,121	.....	0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 .. Offset 3 ..	Heylo Flow hedging 50065149 C/922030 Offset 3 ..	B1 ..	Currency.....	Credit Agricole SA ..	03/31/2026	07/01/2048	.....	6,944,445	9.00/10.88	.....	(3,229,095).....	.....	(2,860,394).....	.....	(2,860,394).....	368,701	.....	.....	.....	163,852	.....	0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 .. Offset 2 ..	Heylo Flow hedging 50065149 C/922029 Offset 2 ..	B1 ..	Currency.....	Credit Agricole SA ..	03/31/2026	01/01/2048	.....	6,944,445	9.00/10.88	.....	(3,184,762).....	.....	(2,812,408).....	.....	(2,812,408).....	372,353	.....	.....	.....	162,008	.....	0003
Currency Swap/Rec:GBP 3.00/Pay:USD 3.92	Heylo Flow hedging 50065149 C/922031 Offset 4 ..	B1 ..	Currency.....	Credit Agricole SA ..	03/31/2026	10/01/2047	.....	6,944,445	3.00/3.92	.....	(1,924,245).....	.....	(1,555,138).....	.....	(1,555,138).....	369,107	.....	.....	.....	161,067	.....	0003
Currency Swap/Rec:GBP 3.00/Pay:USD 4.33	Heylo Flow hedging 50065149 C/922032 Offset 5 ..	B1 ..	Currency.....	Credit Agricole SA ..	03/31/2026	07/01/2048	.....	6,944,445	3.00/4.33	.....	(2,080,866).....	.....	(1,637,780).....	.....	(1,637,780).....	443,086	.....	.....	.....	163,852	.....	0003
Currency Swap/Rec:GBP 3.00/Pay:USD 4.33	Heylo Flow hedging 50065149 C/922033 Offset 6 ..	B1 ..	Currency.....	Credit Agricole SA ..	03/31/2026	07/01/2048	.....	6,944,445	3.00/4.33	.....	(2,080,866).....	.....	(1,637,780).....	.....	(1,637,780).....	443,086	.....	.....	.....	163,852	.....	0003
Currency Swap/Rec:GBP 3.00/Pay:USD 3.89	Heylo Flow hedging 50065149 C/922034 Offset 7 ..	B1 ..	Currency.....	Credit Agricole SA ..	03/31/2026	10/01/2047	.....	6,944,445	3.00/3.89	.....	(1,834,113).....	.....	(1,511,664).....	.....	(1,511,664).....	322,449	.....	.....	.....	161,067	.....	0003
Currency Swap/Rec:USD 8.24/Pay:GBP 8.81 ....	.....	D1 ..	Currency.....	.....	03/31/2026	03/25/2036	.....	111,349,766	8.24/8.81	.....	(82,884,564).....	43,378,515	(171,911,401)	XXX	(155,806,111)	172,289	.....	.....	.....	1,759,871	.....	0003
11399999999.Subtotal - swaps - hedging other - foreign exchange	.....	.....	.....	.....	.....	.....	.....	.....	.....	(22,949,646)	.....	.....	(807,689)	.....	(807,689)	75,124,348	100,188,530	.....	.....	104,919,245	XXX	XXX
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	TRS 9P7R 6000u 7282026	D1 ..	Equity/Index	Barclays PLC	01/28/2026	07/28/2026	.....	12,421,354	SP500TR/FEDL1	.....	.....	.....	(888,054)	.....	(888,054)	.....	.....	.....	.....	35,462	.....	0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	TRS 9P7R 6000u 7282026	D1 ..	Equity/Index	Barclays PLC	01/28/2026	07/28/2026	.....	51,238,087	SP500TR/FEDL1	.....	.....	(3,951,446)	(3,580,724)	.....	(3,580,724)	.....	.....	.....	.....	146,282	.....	0001
Total Return Swap/Rec:USD BX11C10T Index/Pay:USD NA/Price	TRS BX11C10T 10000u 042626	D1 ..	Equity/Index	Barclays PLC	02/25/2026	04/29/2026	.....	7,669,507	FEDL1/BX11C10T Index	.....	.....	604,922	576,871	.....	576,871	.....	.....	.....	.....	10,809	.....	0001
Total Return Swap/Rec:USD TRS BX11C10T 13500u Sell 052726	TRS BX11C10T 13500u Sell 052726	D1 ..	Equity/Index	Barclays PLC	03/25/2026	05/27/2026	.....	9,624,330	FEDL1/BX11C10T Index	.....	.....	22,318	16,881	.....	16,891	.....	.....	.....	.....	19,017	.....	0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	TRS 9P7R 6000u 7282026	D1 ..	Equity/Index	Barclays PLC	01/28/2026	07/28/2026	.....	29,500,717	SP500TR/FEDL1	.....	.....	(2,275,075).....	(2,061,629)	.....	(2,061,629)	.....	.....	.....	.....	84,223	.....	0001
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	TRS 1M405 1650000u 090626	D1 ..	Equity/Index	BNP Paribas SA	03/09/2026	09/09/2026	.....	295,218,000	PARIBAS/0.00	.....	.....	(3,891,760)	(3,892,449)	.....	(3,892,449)	.....	.....	.....	.....	993,385	.....	0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	TRS 9P5LVIT 550u 042926	D1 ..	Equity/Index	Royal Bank of Canada	02/25/2026	04/25/2026	.....	19,263,910	Bank of America NA/FEDL1	.....	.....	(881,149)	(807,689)	.....	(807,689)	.....	.....	.....	.....	27,150	.....	0001

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Total Return																						(b)	
Swap/Rec:USD Bank of America NA/Pay:USD	TRS SP&L VIT 300u Sell 04/20/26	D1	Equity/Index	BNP Paribas SA ROMUISFP&MPPROK&SP63	03/04/2026	04/20/2026		10,624,506	FEEL1/Bank of America NA			581,584	550,201		550,201					14,974		0001	
Total Return																							
Swap/Rec:USD Bank of America NA/Pay:USD	TRS SP&L VIT 150u sell 04/20/26	D1	Equity/Index	BNP Paribas SA ROMUISFP&MPPROK&SP63	03/17/2026	04/20/2026		5,174,846	FEEL1/Bank of America NA			137,679	129,943		129,943					7,293		0001	
Total Return																							
Swap/Rec:USD Bank of America NA/Pay:USD	TRS SP&L VIT 200u Sell 04/20/26	D1	Equity/Index	BNP Paribas SA ROMUISFP&MPPROK&SP63	03/23/2026	04/20/2026		6,674,042	FEEL1/Bank of America NA			(51,627)	(57,077)		(57,077)					9,406		0001	
Total Return																							
Swap/Rec:USD Bank of America NA/Pay:USD	TRS SP&L VIT 900u 05/27/26	D1	Equity/Index	Citibank NA E570Z0Z1ZF321IEFA76	03/25/2026	05/27/2026		30,064,365	Bank of America NA/FEEL1			213,087	230,499		230,499					59,404		0001	
Total Return																							
Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	TRS IM05 1650000u 09/09/26	D1	Equity/Index	BNP Paribas SA ROMUISFP&MPPROK&SP63	03/09/2026	09/09/2026		197,652,180	2YR BNP PARIBAS/0.00			(2,605,583)	(2,606,044)	XXX	(2,606,044)					658,389		0001	
1149999999. Subtotal - swaps - hedging other - total return												(13,054,975)	(12,369,262)	XXX	(12,369,262)					2,055,792	XXX	XXX	
1169999999. Subtotal - swaps - hedging other										(12,949,646)	(82,884,564)	30,741,537	(216,401,803)	XXX	(200,296,513)	42,473,878	100,188,530			197,733,419	XXX	XXX	
Rate Hedge RSAT October 2025 IRS 2 ...	Rate Hedge RSAT October 2025 IRS 2 ...	N/A	Equity/Index	Bank of Montreal ... 54930047C63MPANVE075	10/02/2025	10/20/2028		150,000,000	Bank of Montreal/TSFR3M													0003	
Rate Hedge RSAT October 2025 RSAT	Rate Hedge RSAT October 2025 RSAT	N/A	Equity/Index	Royal Bank of Canada ... ES71P3U8PH1GCT1XB1U11	10/02/2025	10/20/2028		150,000,000	Royal Bank of Canada/TSFR3M			(164,213)			(1,024,340)					1,199,743		0003	
Rate Hedge RSAT March 2026 IRS 1 ...	Rate Hedge RSAT March 2026 IRS 1 ...	N/A	Equity/Index	JPMorgan Chase & Co ... 815Z21ZKVSZ11NH4748	03/04/2026	03/20/2031		60,000,000	JPMorgan Chase & Co/TSFR3M			(6,805)			(688,791)					668,980		0003	
Rate Hedge RSAT March 2026 IRS 2 ...	Rate Hedge RSAT March 2026 IRS 2 ...	N/A	Equity/Index	Royal Bank of Canada ... ES71P3U8PH1GCT1XB1U11	03/04/2026	03/20/2032		50,000,000	Royal Bank of Canada/TSFR3M			(4,813)			(664,279)					611,113		0003	
Rate Hedge RSAT March 2026 IRS 3 ...	Rate Hedge RSAT March 2026 IRS 3 ...	N/A	Equity/Index	Wells Fargo & Co ... PELDDEJDSF1OLXP3876	03/04/2026	03/20/2033		30,000,000	Wells Fargo & Co/TSFR3M			(2,213)			(410,719)					386,163		0003	
Rate Hedge RSAT March 2026 IRS 4 ...	Rate Hedge RSAT March 2026 IRS 4 ...	N/A	Equity/Index	Bank of America NA ... B41YDB66K1WZ031MB27	03/04/2026	03/20/2034		20,000,000	Bank of America NA/TSFR3M			(1,208)			(322,096)					282,406		0003	
Rate Hedge RSAT March 2026 IRS 5 ...	Rate Hedge RSAT March 2026 IRS 5 ...	N/A	Equity/Index	BNP Paribas SA ROMUISFP&MPPROK&SP63	03/04/2026	03/20/2036		40,000,000	BNP Paribas SA/TSFR3M			(910)			(716,755)					631,762		0003	
6'3M NC1.75Y Callable Swap 1	6'3M NC1.75Y Callable Swap 1	N/A	Equity/Index	Deutsche Bank AG ... 7LTWFFZY1QNSX8D621K86	08/28/2025	12/30/2031		1,000,000,000	Deutsche Bank AG/SFR			951,350			(6,766,241)					11,993,148		0003	
6'3M NC1.75Y Callable Swap 2	6'3M NC1.75Y Callable Swap 2	N/A	Equity/Index	NOMURA ASSET SECURITIES CORP. ... XPS01VTECPKCHBEK095	08/27/2025	12/30/2031		1,000,000,000	NOMURA ASSET SECURITIES CORP/SFR			918,850			(6,911,647)					11,993,148		0003	
6'6M NC1.75Y Callable Swap 1	6'6M NC1.75Y Callable Swap 1	N/A	Equity/Index	Credit Agricole SA ... 968500TJ5BRTGJQW4K95	08/28/2025	03/30/2032		1,000,000,000	Credit Agricole SA/SFR			881,350			(10,039,947)					12,250,244		0003	
6'6M NC1.75Y Callable Swap 2	6'6M NC1.75Y Callable Swap 2	N/A	Equity/Index	NOMURA ASSET SECURITIES CORP. ... XPS01VTECPKCHBEK095	08/28/2025	03/30/2032		1,000,000,000	NOMURA ASSET SECURITIES CORP/SFR			931,350			(7,615,925)					12,250,244		0003	
6'6M NC1.75Y Callable Swap 4	6'6M NC1.75Y Callable Swap 4	N/A	Equity/Index	Deutsche Bank AG ... 7LTWFFZY1QNSX8D621K86	09/02/2025	03/30/2032		1,000,000,000	Deutsche Bank AG/SFR			956,350			(7,573,980)					12,250,244		0003	
6'6M NC1.75Y Callable Swap 5	6'6M NC1.75Y Callable Swap 5	N/A	Equity/Index	BNP Paribas SA ROMUISFP&MPPROK&SP63	09/02/2025	03/30/2032		1,000,000,000	BNP Paribas SA/SFR			956,350			(6,554,422)					12,250,244		0003	
6'6M NC1.75Y Callable Swap 3	6'6M NC1.75Y Callable Swap 3	N/A	Equity/Index	Goldman Sachs Group Inc/The ... K03J00T14H4NYLU02	09/02/2025	03/30/2032		1,000,000,000	Goldman Sachs Group Inc/The SFR			1,016,350			(7,010,621)					12,250,244		0003	
6'6M NC1.75Y Callable Swap 6	6'6M NC1.75Y Callable Swap 6	N/A	Equity/Index	Barclays PLC ... G53SEFF7UP517QJ65573	09/03/2025	03/30/2032		500,000,000	Barclays PLC/SFR			498,675			(3,751,794)					6,125,122		0003	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end		
613M NC1.75Y Callable Swap 1	613M NC1.75Y Callable Swap 1	N/A	Equity/Index	MI ZUHO CAPITAL MARKETS LLC	09/04/2025	06/30/2032		500,000,000	MI ZUHO CAPITAL MARKETS LLC/SFR			468,175			(4,727,311)					6,252,387		0003		
713M NC1.5Y Callable Swap 1	713M NC1.5Y Callable Swap 1	N/A	Equity/Index	MI ZUHO CAPITAL MARKETS LLC	09/05/2025	12/30/2032		500,000,000	MI ZUHO CAPITAL MARKETS LLC/SFR			478,175			(6,004,559)					6,498,156		0003		
713M NC1.5Y Callable Swap 2	713M NC1.5Y Callable Swap 2	N/A	Equity/Index	MI ZUHO CAPITAL MARKETS LLC	09/05/2025	12/30/2032		500,000,000	MI ZUHO CAPITAL MARKETS LLC/SFR			484,425			(5,927,527)					6,498,156		0003		
713M NC1.5Y Callable Swap 4	713M NC1.5Y Callable Swap 4	N/A	Equity/Index	Goldman Sachs Group Inc/The	09/05/2025	12/30/2032		250,000,000	MI ZUHO CAPITAL MARKETS LLC/SFR			244,088			(2,812,232)					3,249,078		0003		
713M NC1.5Y Callable Swap 3	713M NC1.5Y Callable Swap 3	N/A	Equity/Index	Netavis NA	09/05/2025	12/30/2032		500,000,000	MI ZUHO CAPITAL MARKETS LLC/SFR			459,425			(6,188,163)					6,498,156		0003		
713M NC1.5Y Callable Swap 5	713M NC1.5Y Callable Swap 5	N/A	Equity/Index	Citibank NA	09/05/2025	12/30/2032		250,000,000	MI ZUHO CAPITAL MARKETS LLC/SFR			233,463			(2,810,914)					3,249,078		0003		
11799999999 Subtotal - swaps - replication												9,136,068		XXX	(89,591,716)					128,597,567	XXX	XXX		
CDX.NA.HY.S45.SRNEZZ.2	CDX.NA.HY.S45.SRNEZZ.2	N/A	Equity/Index	BNP Paribas SA	03/06/2026	12/20/2030		100,000,000	BNP Paribas SA/			347,222	12,714,364		12,298,406				(85,636)		1,086,971		0003	
ITRAXX.XOVS.S44.V1.5Y	ITRAXX.XOVS.S44.V1.5Y	N/A	Equity/Index	BNP Paribas SA	03/24/2026	12/20/2030		50,000,000	BNP Paribas SA/			48,611	4,744,465		4,477,645				(5,535)		543,486		0003	
ITRAXX.XOVS.S44.V1.5Y	ITRAXX.XOVS.S44.V1.5Y	N/A	Equity/Index	BNP Paribas SA	03/26/2026	12/20/2030		50,000,000	BNP Paribas SA/			34,722	4,770,977		4,477,645				(4,023)		543,486		0003	
ITRAXX.XOVS.S44.V1.5Y	ITRAXX.XOVS.S44.V1.5Y	N/A	Equity/Index	BNP Paribas SA	03/26/2026	12/20/2030		25,000,000	BNP Paribas SA/			17,361	2,310,665		2,298,823				(1,835)		271,743		0003	
CDX.NA.HY.S45.SRNEZZ.2	CDX.NA.HY.S45.SRNEZZ.2	N/A	Equity/Index	BNP Paribas SA	10/14/2025	12/20/2030		100,000,000	BNP Paribas SA/			1,250,000	13,380,708		12,298,406				(341,059)		1,086,971		0003	
CDX.NA.HY.S45.SRNEZZ.2	CDX.NA.HY.S45.SRNEZZ.2	N/A	Equity/Index	Citibank NA	10/16/2025	12/20/2030		50,000,000	Citibank NA/			625,000	6,738,446		6,165,567				(173,466)		543,486		0003	
CDX.NA.HY.S45.SRNEZZ.2	CDX.NA.HY.S45.SRNEZZ.2	N/A	Equity/Index	BNP Paribas SA	10/16/2025	12/20/2030		50,000,000	BNP Paribas SA/			625,000	6,707,357		6,149,203				(171,484)		543,486		0003	
CDX.NA.HY.S45.SRNEZZ.2	CDX.NA.HY.S45.SRNEZZ.2	N/A	Equity/Index	Citibank NA	10/17/2025	12/20/2030		50,000,000	Citibank NA/			625,000	6,695,335		6,165,567				(170,656)		543,486		0003	
CDX.NA.HY.S45.SRNEZZ.2	CDX.NA.HY.S45.SRNEZZ.2	N/A	Equity/Index	BNP Paribas SA	10/17/2025	12/20/2030		50,000,000	BNP Paribas SA/			625,000	6,670,430		6,149,203				(169,079)		543,486		0003	
CDX.NA.HY.S45.SRNEZZ.2	CDX.NA.HY.S45.SRNEZZ.2	N/A	Equity/Index	BNP Paribas SA	11/18/2025	12/20/2030		50,000,000	BNP Paribas SA/			625,000	6,655,098		6,149,203				(168,298)		543,486		0003	
ITRAXX.XOVS.S44.V1.5Y	ITRAXX.XOVS.S44.V1.5Y	N/A	Equity/Index	MERRILL LYNCH INTERNATIONAL	03/13/2026	12/20/2030		50,000,000	BNP Paribas SA/			125,000	5,206,640		4,477,645				(18,360)		543,486		0003	
Calculus ABS	Calculus ABS	N/A	Equity/Index	MERRILL LYNCH INTERNATIONAL	05/16/2006	01/25/2037		10,000,000	MERRILL LYNCH INTERNATIONAL/			8,750			(338,998)					164,546		0003		
Re securitization 2006-12	Re securitization 2006-12	N/A	Equity/Index	INTERNATIONAL	11/18/2025	12/20/2030		50,000,000	Citibank NA/			625,000	6,632,221		6,165,567				(166,856)		543,486		0003	
CDX.NA.HY.S45.SRNEZZ.2	CDX.NA.HY.S45.SRNEZZ.2	N/A	Equity/Index	Citibank NA	11/18/2025	12/20/2030		50,000,000	Citibank NA/			1,250,000	13,310,196		12,327,191				(336,596)		1,086,971		0003	
ITRAXX.XOVS.S44.V1.5Y	ITRAXX.XOVS.S44.V1.5Y	N/A	Equity/Index	Pfizer Morgan Chase & Co/	11/19/2025	12/20/2030		100,000,000	Pfizer Morgan Chase & Co/			5,262,500	5,239,745		4,477,645				(22,755)		543,486		0003	
ITRAXX.XOVS.S44.V1.5Y	ITRAXX.XOVS.S44.V1.5Y	N/A	Equity/Index	BNP Paribas SA	03/09/2026	12/20/2030		50,000,000	BNP Paribas SA/			9,710,000	9,689,887		8,955,291				(20,103)		1,086,971		0003	
ITRAXX.XOVS.S44.V1.5Y	ITRAXX.XOVS.S44.V1.5Y	N/A	Equity/Index	BNP Paribas SA	03/19/2026	12/20/2030		100,000,000	BNP Paribas SA/			2,162,500	2,161,294		2,247,500				(1,206)		271,743		0003	
ITRAXX.XOVS.S44.V1.5Y	ITRAXX.XOVS.S44.V1.5Y	N/A	Equity/Index	BNP Paribas SA	03/27/2026	12/20/2030		25,000,000	BNP Paribas SA/			2,150,000	2,148,815		2,247,500				(1,185)		271,743		0003	
ITRAXX.XOVS.S44.V1.5Y	ITRAXX.XOVS.S44.V1.5Y	N/A	Equity/Index	BNP Paribas SA	03/27/2026	12/20/2030		25,000,000	BNP Paribas SA/			49,147,500	115,776,653	XXX	107,129,008				(1,858,133)		10,762,517	XXX	XXX	
11999999999 Subtotal - swaps - replication												16,287,179		115,776,653	XXX	17,547,293				(1,858,133)		139,360,083	XXX	XXX
12999999999 Subtotal - swaps - income generation														115,776,653	XXX								XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
1349999999	Subtotal - swaps - other													XXX							XXX	XXX
1359999999	Total swaps - interest rate											4,197,950	(32,736,285)	XXX	(190,387,659)	(29,710,150)				502,428,569	XXX	XXX
1369999999	Total swaps - credit default									69,612,500	49,147,500	7,151,111	115,776,653	XXX	107,123,008			(1,858,133)		10,762,517	XXX	XXX
1379999999	Total swaps - foreign exchange									(25,280,661)	(62,884,071)	28,948,879	(382,044,901)	XXX	(285,238,341)	75,124,348	174,700,788			1,145,081,683	XXX	XXX
1389999999	Total swaps - total return											(13,054,975)	(12,369,262)	XXX	(12,369,262)					2,055,792	XXX	XXX
1399999999	Total swaps - other													XXX							XXX	XXX
1409999999	Total swaps									44,351,839	(33,736,571)	27,242,966	(311,433,795)	XXX	(381,466,254)	45,414,198	174,700,788	(1,858,133)		1,660,328,562	XXX	XXX
JPY/S 2873186.25 USD-	Non-USD Futures																					
L45793210.00JPY	Repatriation -	B1	Currency	Morgan Stanley	03/31/2026	04/01/2026		2,873,198	159.3809999				12,511		12,511		12,511				752	0003
EUR/L 1102525.98 USD-	Stonew Spanish Hotel	B1	Currency	Wells Fargo & Co	05/02/2025	04/24/2026		1,102,526	0.864597839				(477)		(477)						1,414	0003
9853241.5EUR	Portfolio - 720552 - Summit Pool Mont																					
EUR/S 1972935.44 USD-	Logistics June 2021 -	B1	Currency	Morgan Stanley	07/15/2025	06/30/2026		1,972,935	0.842864372				(43,211)		(43,211)		(43,211)				4,396	0003
L1662916.99EUR	7200452			Royal Bank of																		
EUR/S 940701.06 USD-	QLO ReInvm BECLO 12A	D1	Currency	Canada	07/22/2025	01/19/2027		940,701	0.829168833				(29,448)		(29,448)		(29,448)				4,221	0003
L1780000.00EUR	C1 XS2404588613																					
EUR/L 163928.23 USD-	Summit Pool Mont																					
S1381883.36EUR	Logistics June 2021 -	B1	Currency	Citibank NA	08/28/2025	06/30/2026		1,639,328	0.842857193				35,728		35,728		35,728				4,093	0003
EUR/S 3669183.50 USD-	QLO ReInvm OTOPK 1A B	D1	Currency	Societe Generale SA	10/15/2025	05/17/2027		3,669,184	0.8339705				(59,986)		(59,986)		(59,986)				20,554	0003
L3250000.00EUR	XS2445379575																					
EUR/S 25375181.50 USD-	QLO ReInvm B4BSE	D1	Currency	Societe Generale SA	10/22/2025	10/21/2026		25,375,182	0.84728458				(325,320)		(325,320)		(325,320)				94,852	0003
L21500000.00EUR	XS2401845594																					
EUR/L 24681098.01 USD-	2020-1A DR	B1	Currency	Natixis NA	11/19/2025	02/01/2027		24,681,098	0.85017486				159,004		159,004		159,004				113,177	0003
S20981833.00EUR	65 Rue Paul Meurice -	B1	Currency	Canadian Imperial																		
EUR/L 12281653.77 USD-	7200420	B1	Currency	Bank of Comm	01/16/2026	04/20/2026		12,281,654	0.85914122				74,712		74,712		74,712				14,375	0003
S10551675.00EUR	Coupon Hedge RML																					
EUR/L 15226460.22 USD-	Coupon Hedge CLO RMAN	D1	Currency	Morgan Stanley	02/12/2026	05/18/2026		15,226,460	0.837637955				452,506		452,506		452,506				27,608	0003
S12754261.00EUR	Hamburg Dutch BTL RML																					
EUR/L 1685221.91 USD-	March 2021 - 50085004	B1	Currency	JPMorgan Chase & Co	03/12/2026	06/17/2026		16,952,222	0.863045025				(16,582)		(16,582)		(16,582)				39,183	0003
S14630330.78EUR	Coupon Hedge CLO USD																					
EUR/L 4570283.07 USD-		D1	Currency	Societe Generale SA	03/13/2026	06/17/2026		4,570,283	0.867558516				(28,395)		(28,395)		(28,395)				10,564	0003
S364988.00EUR	Heylo Deal 1st Funding	D1	Currency		03/31/2026	04/02/2026		11,108,956	0.759715853				(15,926)		(15,926)		(15,926)				4,112	0003
GBP/L 1110955.69 USD-	- 18344	B1	Currency	Citibank NA	06/11/2021	05/15/2026		6,866,200	0.801025312				497,987		497,987		497,987				12,054	0003
S8407079.60GBP	QLO ReInvm HBR 9A D	D1	Currency	Morgan Stanley	08/11/2021	06/15/2026		9,381,500	0.798594474				693,632		693,632		693,632				21,427	0003
EUR/L 6866200.00 USD-	XS233992397																					
S5500000.00EUR	QLO ReInvm CPDA 20A	D1	Currency	JPMorgan Chase & Co	08/12/2021	11/18/2026		11,442,250	0.808407437				646,728		646,728		646,728				45,612	0003
EUR/L 8391500.00 USD-	C XS233992397	D1	Currency																			
S7500000.00EUR	QLO ReInvm QD 2015-	D1	Currency	Citibank NA	08/12/2021	07/15/2026		8,504,398	0.805465567				549,596		549,596		549,596				22,915	0003
EUR/L 8504398.30 USD-	D XS2332503824	D1	Currency	JPMorgan Chase & Co	10/12/2021	11/18/2026		11,442,250	0.808407437				646,728		646,728		646,728				45,612	0003
S8500000.00EUR	QLO ReInvm RME 10A	D1	Currency																			
EUR/L 11442250.00 USD-	BN XS2326275154	D1	Currency																			
S9250000.00EUR	QLO ReInvm DHD 2015-	D1	Currency																			
EUR/L 11719200.00 USD-	39A B2H XS2440293962	D1	Currency	BNP Paribas SA	02/11/2022	04/15/2027		11,719,200	0.810635538				575,397		575,397		575,397				59,788	0003
S9500000.00EUR	QLO ReInvm HARVT 29A	D1	Currency	JPMorgan Chase & Co	07/14/2022	07/14/2027		8,704,560	0.919055516				(652,370)		(652,370)		(652,370)				49,398	0003
EUR/L 8704560.00 USD-	D XS2496563712	D1	Currency																			
S9000000.00EUR	Stonew Spanish Hotel																					
EUR/L 280975.00 USD-	Portfolio - 720552 -	B1	Currency	Deutsche Bank AG	07/26/2022	04/21/2026		280,975	0.918442317				(17,320)		(17,320)		(17,320)				337	0003
S280975.33EUR																						

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
ELR/S 2387882.12 USD- L218/4148.00EUR	Stonewing Spanish Hotel Portfolio - 7200552 - GLO ReInvm PENTA 2021-2A C XS2383688803	B1	Currency.....	Morgan Stanley	07/29/2022	04/21/2026		23,887,882	0.915700603				1,396,968		1,396,968		1,396,968			28,649		0003	
ELR/L 2204000.00 USD- S2000000.00EUR	GLO ReInvm PENTA 2021-2A C XS2383688803	D1	Currency.....	Royal Bank of Canada	08/03/2022	11/04/2026		2,204,000	0.907441016				(123,059)		(123,059)		(123,059)			8,517		0003	
ELR/L 11164000.00 USD- XS2513944152	GLO ReInvm T1KEH 7A C XS2513944152	D1	Currency.....	Morgan Stanley	08/03/2022	10/20/2027		11,164,000	0.885736295				(569,218)		(569,218)		(569,218)			69,633		0003	
ELR/L 7703675.00 USD- C XS2507607013	GLO ReInvm MDPKE 20A XS2507607013	D1	Currency.....	Deutsche Bank AG ..	08/04/2022	10/15/2026		7,703,675	0.908657232				(436,797)		(436,797)		(436,797)			28,370		0003	
ELR/L 8377980.00 USD- GLO ReInvm R0C37R02	GLO ReInvm R0C37R02 XS2507607013	D1	Currency.....	Societe Generale SA	09/20/2022	10/25/2027		8,377,980	0.93101201				(756,417)		(756,417)		(756,417)			52,486		0003	
ELR/L 6879380.00 USD- GLO ReInvm FNTE 3A D	GLO ReInvm FNTE 3A D XS249888142	D1	Currency.....	Deutsche Bank AG ..	09/20/2022	11/02/2027		6,879,380	0.930319099				(616,739)		(616,739)		(616,739)			43,397		0003	
ELR/L 10251450.00 USD- XS249888142	GLO ReInvm CNTE 10A C XS2532683526	D1	Currency.....	Deutsche Bank AG ..	09/27/2022	11/15/2027		10,251,450	0.965717045				(1,323,958)		(1,323,958)		(1,323,958)			65,389		0003	
ELR/L 6627200.00 USD- D XS2532683526	GLO ReInvm CNTE 10A D XS2532683526	D1	Currency.....	Deutsche Bank AG ..	09/27/2022	11/15/2027		6,627,200	0.965717045				(855,892)		(855,892)		(855,892)			42,271		0003	
ELR/L 7398500.00 USD- GLO ReInvm B0BSE 2020-1A BR	GLO ReInvm B0BSE 2020-1A BR	D1	Currency.....	Deutsche Bank AG ..	09/29/2022	10/21/2026		7,738,500	0.969180074				(974,184)		(974,184)		(974,184)			28,926		0003	
ELR/L 1829161.50 USD- XS2401844191	GLO ReInvm JUBIL 2013-10A BRRE	D1	Currency.....	Morgan Stanley	10/03/2022	07/15/2026		1,929,162	0.959859551				(215,278)		(215,278)		(215,278)			5,198		0003	
ELR/L 1941988.80 USD- XS2332242192	GLO ReInvm DPVD 2020-2013-10A BRRE	D1	Currency.....	BNP Paribas SA	10/06/2022	07/20/2026		1,941,989	0.957781013				(214,389)		(214,389)		(214,389)			5,355		0003	
ELR/L 4112965.34 USD- GLO ReInvm MDPK 1A	GLO ReInvm MDPK 1A BIF XS2373319492	D1	Currency.....	Morgan Stanley	10/06/2022	09/21/2026		4,112,965	0.95746005				(459,898)		(459,898)		(459,898)			14,199		0003	
ELR/L 720656.06 USD- GLO ReInvm PENTA 2022-12A B	GLO ReInvm PENTA 2022-12A B XS2544641801	D1	Currency.....	BNP Paribas SA	10/07/2022	10/20/2027		7,720,656	0.959467777				(932,076)		(932,076)		(932,076)			48,156		0003	
ELR/L 1038050.00 USD- XS2446379575	GLO ReInvm OTOPK 1A B XS2446379575	D1	Currency.....	BNP Paribas SA	10/13/2022	05/17/2027		1,038,050	0.963344733				(128,143)		(128,143)		(128,143)			5,514		0003	
ELR/L 2389730.00 USD- XS2465009830	GLO ReInvm MESE 16A C XS2465009830	D1	Currency.....	Morgan Chase & Co	11/08/2022	01/18/2028		2,389,750	0.920596389				(192,158)		(192,158)		(192,158)			16,043		0003	
ELR/L 24787519.01 USD- GLO ReInvm CORDA 26A	GLO ReInvm CORDA 26A B1 XS253242251	D1	Currency.....	BNP Paribas SA	11/08/2022	07/17/2028		24,787,519	0.915783463				(1,950,279)		(1,950,279)		(1,950,279)			187,905		0003	
ELR/L 2024570.00 USD- GLO ReInvm CORDA 26A	GLO ReInvm CORDA 26A D1 XS253242251	D1	Currency.....	Deutsche Bank AG ..	11/08/2022	07/17/2028		20,245,170	0.918737654				(1,658,164)		(1,658,164)		(1,658,164)			153,471		0003	
ELR/L 3501477.00 USD- GLO ReInvm NPLY 9A B	GLO ReInvm NPLY 9A B XS2554984254	D1	Currency.....	MIZHO CAPITAL	11/15/2022	07/14/2027		3,501,477	0.89962036				(186,228)		(186,228)		(186,228)			19,867		0003	
ELR/L 2753000.00 USD- XS2554984254	GLO ReInvm CORDA 9A C1 XS2378719442	D1	Currency.....	Morgan Chase & Co	01/05/2023	08/20/2026		2,753,000	0.908100254				(149,788)		(149,788)		(149,788)			8,586		0003	
ELR/S 16736589.135EX - Sunbeam March 2021 - 7200439	Sunbeam March 2021 - 7200439	B1	Currency.....	Morgan Stanley	02/03/2023	05/15/2026		1,665,598	10.04959999				105,254		105,254		105,254			2,924		0003	
ELR/S 206686.50 USD- GLO ReInvm R0C37R166	GLO ReInvm R0C37R166 XS2554984254	D1	Currency.....	Morgan Stanley	02/16/2023	10/25/2027		2,066,697	0.88603422				84,723		84,723		84,723			12,966		0003	
ELR/L 1127000.00 USD- GLO ReInvm C0003 11A	GLO ReInvm C0003 11A DN XS1833626820	D1	Currency.....	Deutsche Bank AG ..	03/21/2023	11/15/2027		1,127,000	0.887311446				(47,497)		(47,497)		(47,497)			7,189		0003	
ELR/L 1730850.00 USD- GLO ALO 3A BR	GLO ALO 3A BR XS2057851672	D1	Currency.....	Canadian Imperial Bank of Comm	07/27/2023	12/28/2026		1,730,850	0.866626224				(19,000)		(19,000)		(19,000)			7,471		0003	
ELR/S 14892487.75 USD- XS2057851672	GLO ReInvm RIME 14A B1 XS232387631	D1	Currency.....	BNP Paribas SA	10/10/2023	04/15/2026		14,892,488	0.907106408				718,736		718,736		718,736			15,085		0003	
ELR/S 3673362.49 USD- GLO ReInvm BECLO 10A	GLO ReInvm BECLO 10A B1 XS232387631	D1	Currency.....	Morgan Stanley	01/31/2024	10/15/2026		5,673,362	0.88360298				159,486		159,486		159,486			20,893		0003	
ELR/L 2596617.35 USD- GLO ReInvm DPVD 2017-52A DR XS235341549	GLO ReInvm DPVD 2017-52A DR XS235341549	D1	Currency.....	BNP Paribas SA	02/14/2024	08/15/2028		2,595,618	0.86645734				(67,375)		(67,375)		(67,375)			20,014		0003	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/S 0407062.50 USD-	Q.O ReIn6m CLMP 1A	D1	Currency.....	Deutsche Bank AG .. 7L7WFZ1Y1NS180621K66	.02/15/2024	.08/23/2027		10,407,063	..0.876080417				..295,167		..295,167		..295,167			..61,399		0003
L9125000.00EUR ..	B1 XS249511045 ..		Currency.....	Deutsche Bank AG .. 7L7WFZ1Y1NS180621K66	.02/27/2024	.05/18/2026		..292,748	..9.990300141				..(17,146)		..(17,146)		..(17,146)			..331		0003
SE\$/L 232747.55 USD-	SEK ..	B1	Currency.....	NI ZHO CAPITAL																		0003
S2924635.89SEK ..	Q.O ReIn6m A/OPK 1A		Currency.....	MARKETS LLC	.03/22/2024	.09/21/2026		..4,440,489	..0.886539305				..138,101		..138,101		..138,101			..15,330		0003
EUR/S 1283853.70 USD-	B1R XS237331042 ..	D1	Currency.....	Deutsche Bank AG .. 7L7WFZ1Y1NS180621K66	.04/25/2024	.11/15/2027		..11,293,654	..0.877535384				..351,131		..351,131		..351,131			..71,972		0003
L3939000.00EUR ..	Q.O ReIn6m COME 10A	D1	Currency.....	Morgan Stanley 16JUL3LD9F3016NUZ34	.04/29/2024	.10/25/2027		..8,273,148	..0.875120329				..233,086		..233,086		..233,086			..51,829		0003
L3900000.00EUR ..	C XS2532683526 ..	D1	Currency.....	Royal Bank of Canada .. ES71P3U8HI 6C71XB11	.06/28/2024	.07/14/2027		..4,487,400	..0.891384766				..197,293		..197,293		..197,293			..25,461		0003
L7240000.00EUR ..	G98SE 2022-5A A2A ..	D1	Currency.....	Deutsche Bank AG .. 7L7WFZ1Y1NS180621K66	.07/28/2024	.04/16/2026		..75,883	..0.896660916				..2,834		..2,834		..2,834			..79		0003
EUR/S 487400.00 USD-	Q.O ReIn6m HARVT 29A	D1	Currency.....	Societe Generale SA	.07/29/2024	.03/15/2028		..2,281,426	..0.876544695				..75,913		..75,913		..75,913			..15,966		0003
L4000000.00EUR ..	B XS2498563555 ..	D1	Currency.....	Deutsche Bank AG .. 7L7WFZ1Y1NS180621K66	.08/13/2024	.04/26/2027		..3,630,080	..0.881523272				..112,575		..112,575		..112,575			..18,786		0003
EUR/S 75882.97 USD-	Coupon Hedge Strip OIL		Currency.....	Wells Fargo & Co. PBL0EJDB5F1OLXP3876	.11/07/2024	.06/16/2026		..1,439,449	..0.89798506				..59,684		..59,684		..59,684			..3,306		0003
L68056.47EUR ..	EUR ..	B1	Currency.....	Royal Bank of Canada .. ES71P3U8HI 6C71XB11	.12/05/2024	.04/24/2026		..704,032	..0.919759275				..(45,242)		..(45,242)		..(45,242)			..903		0003
EUR/S 2253580.00 USD-	B1 XS253242251 ..	D1	Currency.....	MARKETS LLC	.12/16/2024	.07/19/2028		..3,382,500	..0.88693796				..159,721		..159,721		..159,721			..25,672		0003
L2270000.00EUR ..	Q.O ReIn6m COPDA 26A	D1	Currency.....	BNP Paribas SA ROMUSPP1BMPR0K5P93	.12/16/2024	.07/17/2028		..25,556,556	..0.88787868				..1,232,913		..1,232,913		..1,232,913			..193,910		0003
L2000000.00EUR ..	B2 XS253242418 ..	D1	Currency.....	BNP Paribas SA ROMUSPP1BMPR0K5P93	.12/16/2024	.07/17/2028		..2,255,360	..0.88677639				..106,048		..106,048		..106,048			..17,097		0003
S5250000.00EUR ..	6A PTC XS240896724 ..	D1	Currency.....	Deutsche Bank AG .. 7L7WFZ1Y1NS180621K66	.11/17/2021	.06/15/2027		..6,498,450	..0.807884957				..328,028		..328,028		..328,028			..35,715		0003
S1774000.00EUR ..	CIF XS162482758 ..	D1	Currency.....	Canadian Imperial Bank of Comm .. 21G119DL770XHC3ZE78	.03/20/2023	.07/15/2027		..1,988,122	..0.892298456				..(89,479)		..(89,479)		..(89,479)			..11,292		0003
EUR/L 1591562.50 USD-	Q.O ReIn6m PRVD 2017-	D1	Currency.....	Natixis NA .. KX1WK481PQV2NCU1Z63	.07/12/2023	.10/12/2027		..1,591,563	..0.863300886				..(24,594)		..(24,594)		..(24,594)			..9,857		0003
EUR/L 115301.29 USD-	Coupon Hedge Strip OIL		Currency.....	Deutsche Bank AG .. 7L7WFZ1Y1NS180621K66	.07/28/2024	.04/16/2026		..115,301	..0.896860998				..(4,306)		..(4,306)		..(4,306)			..121		0003
S103409.23EUR ..	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7L7WFZ1Y1NS180621K66	.07/28/2024	.04/16/2027		..64,457	..0.88472093				..(2,217)		..(2,217)		..(2,217)			..329		0003
SE\$/026 05EUR ..	EUR ..	B1	Currency.....	BNP Paribas SA ROMUSPP1BMPR0K5P93	.08/16/2024	.06/16/2026		..42,325	..0.886006511				..1,167		..1,167		..1,167			..97		0003
L37500.59EUR ..	Coupon Hedge Strip OIL	B1	Currency.....	BNP Paribas SA ROMUSPP1BMPR0K5P93	.08/16/2024	.06/16/2026		..1,332,828	..0.879893161				..36,783		..36,783		..36,783			..5,940		0003
L1172479.67EUR ..	Ceise ..	D1	Currency.....	Barclays PLC .. G53SEF7UP5170UK5573	.10/11/2018	.04/15/2030		..886,726	..7.947199899				..(71,978)		..(71,978)		..(71,978)			..8,916		0003
BR/L 886725.93 USD-	BR/L 384842.80 USD-	D1	Currency.....	Barclays PLC .. G53SEF7UP5170UK5573	.10/11/2018	.04/15/2031		..384,843	..8.542600095				..(27,686)		..(27,686)		..(27,686)			..4,321		0003
S3287558.14RBL ..	Ceise ..	D1	Currency.....	Barclays PLC .. G53SEF7UP5170UK5573	.10/11/2018	.04/17/2028		..966,612	..6.897030994				..(100,586)		..(100,586)		..(100,586)			..6,919		0003
BR/L 966611.70 USD-	BR/L 966611.70 USD-	D1	Currency.....	Credit Agricole SA	.10/11/2018	.04/17/2028		..894,043	..6.824598997				..49,969		..49,969		..49,969			..7,455		0003
BR/L 534042.63 USD-	Ceise ..	D1	Currency.....	Credit Agricole SA	.10/05/2023	.10/16/2028		..941,997	..7.48000037				..24,137		..24,137		..24,137			..9,471		0003
L6374467.33RBL ..	Ceise ..	D1	Currency.....	Credit Agricole SA	.10/05/2023	.04/15/2030																0003
L7046988.31RBL ..	Ceise ..	D1	Currency.....	9695001JBRKTCJ0M1KH5																		0003
USD/S 2860799.31 USD-	Non-USD Futures Repatriation - 3.31.2026	B1	Currency.....	Morgan Stanley 16JUL3LD9F3016NUZ34	.03/31/2026	.04/01/2026		..2,960,759	..7.839699992				..(474)		..(474)		..(474)			..749		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
SR/L 14246386.01 USD-51647026535.00SEK	Sunbeam March 2021 - 7200439	B1	Currency.....	Morgan Stanley IG,SJLL3JDP30 6NUZ34	04/29/2025	05/15/2026		142,463,886	 9.4552				(245,792)		(245,792)		(245,792)			250,111		0003
ELR/S 2473221.58 USD- L2060000.00EUR	QLO CMISE 2013-1A A2R XS1555766372	D1	Currency.....	Canada ES7P3J08PH 6C71XB11	09/23/2025	09/28/2026		2,472,222	 0.83292731				(74,761)		(74,761)		(74,761)			8,708		0003
ELR/L 843086.96 USD- S757014.42EUR	SC Germany S3GC 2022-1 Class C Mlge ABS Oct 2022 - 50194006	B1	Currency.....	Deutsche Bank AG .. 7LWTFZ1XNSX80621K86	11/07/2023	05/15/2026		843,087	 0.887907874				(32,962)		(32,962)		(32,962)			1,480		0003
S480503.35EUR	SC Germany S3GC 2022-1 Class C Mlge ABS Oct 2022 - 50194006	B1	Currency.....	Deutsche Bank AG .. 7LWTFZ1XNSX80621K86	11/07/2023	05/14/2027		543,353	 0.884323675				(18,782)		(18,782)		(18,782)			2,876		0003
ELR/L 483509.39 USD- S42536.19EUR	SC Germany S3GC 2022-1 Class C Mlge ABS Oct 2022 - 50194006	B1	Currency.....	Deutsche Bank AG .. 7LWTFZ1XNSX80621K86	11/07/2023	08/16/2027		483,509	 0.880979664				(15,905)		(15,905)		(15,905)			2,838		0003
ELR/L 886511.75 USD- S777573.68EUR	SC Germany S3GC 2022-1 Class C Mlge ABS Oct 2022 - 50194006	B1	Currency.....	Deutsche Bank AG .. 7LWTFZ1XNSX80621K86	11/07/2023	11/15/2027		886,512	 0.877116045				(27,332)		(27,332)		(27,332)			5,655		0003
ELR/S 2651059.80 USD- L2250000.00EUR	QLO ReInvem AQLO 8A B1 XS2342627267	D1	Currency.....	Morgan Stanley IG,SJLL3JDP30 6NUZ34	10/08/2025	06/23/2026		2,651,060	 0.848717181				(40,808)		(40,808)		(40,808)			6,359		0003
ELR/L 138372603.09 USD-511822681.00EUR	Coupon Hedge QLO JALO QLO AQLO 3A B1R XS2057851672	D1	Currency.....	Canada ES7P3J08PH 6C71XB11	01/14/2026	04/15/2026		138,372,603	 0.85442189				1,632,012		1,632,012		1,632,012			140,254		0003
ELR/S 350250.57 USD- L294191.00EUR	QLO AQLO 3A B1R XS2057851672	D1	Currency.....	Societe Generale SA 02NEB1BXP4R0TD8PU41	01/20/2026	12/28/2026		350,251	 0.839944386				(6,783)		(6,783)		(6,783)			1,512		0003
ELR/S 4235004.00 USD- L3600000.00EUR	QLO ReInvem LG1C 1A C XS2434368828	D1	Currency.....	Societe Generale SA 02NEB1BXP4R0TD8PU41	02/05/2026	04/15/2027		4,325,004	 0.832369172				(108,753)		(108,753)		(108,753)			22,065		0003
ELR/L 7219703.08 USD- S9058398.89EUR	SC Germany S3GC 2022-1 Class C Mlge ABS Oct 2022 - 50194006	B1	Currency.....	Societe Generale SA 02NEB1BXP4R0TD8PU41	02/12/2026	05/12/2026		7,219,703	 0.839147929				203,734		203,734		203,734			12,245		0003
ELR/L 16594386.00 USD- S14000000.00EUR	Class C Mlge ABS Oct 2022 - 50194006 Swiss Life Italian Campsite 105000157 ..	B1	Currency.....	MITSUBISHI UFJ TRUST AND BANKI ... J8XNEPAGX4UP236387	02/25/2026	05/27/2026		16,594,386	 0.843559305				371,181		371,181		371,181			32,789		0003
GBP/L 23846280.00 USD- S7905751.50GBP	The Whitefly 7410036 Heylo Deal 1st Funding - 18344	B1	Currency.....	Citibank NA E570Z0Z1Z7FF321NEFA76	03/18/2026	04/30/2026		23,846,280	 0.750882381				151,080		151,080		151,080			34,182		0003
GBP/L 11109555.69 USD- S8407079.60GBP	Heylo Deal 1st Funding - 18344	B1	Currency.....	Citibank NA E570Z0Z1Z7FF321NEFA76	03/31/2026	04/02/2026		11,109,956	 0.756715853				(15,926)		(15,926)		(15,926)			4,112		0003
GBP/S 11107559.67 USD- L8407079.60GBP	Heylo Deal 1st Funding - 18344	B1	Currency.....	Citibank NA E570Z0Z1Z7FF321NEFA76	03/31/2026	06/17/2026		11,107,560	 0.756697985				15,506		15,506		15,506			25,674		0003
ELR/L 8174400.00 USD- S6500000.00EUR	QLO ReInvem PRIME 7A C XS2369577354	D1	Currency.....	Morgan Stanley IG,SJLL3JDP30 6NUZ34	07/26/2021	09/01/2026		8,174,400	 0.795163394				608,891		608,891		608,891			26,546		0003
ELR/L 7500000.00 USD- S6000000.00EUR	QLO ReInvem SDOPE 1A CR XS2339925773	D1	Currency.....	Societe Generale SA 02NEB1BXP4R0TD8PU41	06/11/2021	05/15/2026		7,500,000	 0.8				552,815		552,815		552,815			13,167		0003
ELR/L 140201478.90 USD-S120696865.44EUR	Logistics June 2021 - 7200452	B1	Currency.....	Royal Bank of Canada ES7P3J08PH 6C71XB11	05/29/2025	06/30/2026		140,201,479	 0.860881543				139,361		139,361		139,361			350,023		0003
ELR/S 15931063.74 USD- L13220000.00EUR	QLO ReInvem BECLO 12A D XS2404588456	D1	Currency.....	Wellis Fargo & Co .. PBLDDEJDB5F0LXP3876	07/22/2025	01/19/2027		15,381,064	 0.828925316				(486,496)		(486,496)		(486,496)			71,489		0003
ELR/S 6725280.76 USD- L5630000.00EUR	QLO ReInvem MDPKE 15A DR XS2472845242	D1	Currency.....	Wellis Fargo & Co .. PBLDDEJDB5F0LXP3876	08/04/2025	07/15/2027		6,725,261	 0.837142261				(117,425)		(117,425)		(117,425)			38,198		0003
ELR/S 6065532.31 USD- L5060000.00EUR	QLO ReInvem DPVD 2013-204 DRR XS1735594027	D1	Currency.....	Barclays PLC G6SSEFF7LPS170UK5573	08/21/2025	04/15/2027		6,065,532	 0.834221918				(139,358)		(139,358)		(139,358)			30,945		0003
ELR/L 1204481.74 USD- S1038447.44EUR	SC Germany S3GC 2022-1 Class C Mlge ABS Oct 2022 - 50194006	B1	Currency.....	Royal Bank of Canada ES7P3J08PH 6C71XB11	05/12/2025	11/15/2027		1,204,482	 0.882152954				(17,136)		(17,136)		(17,136)			7,683		0003
ELR/L 607492.02 USD- S538178.15EUR	SC Germany S3GC 2022-1 Class C Mlge ABS Oct 2022 - 50194006	B1	Currency.....	Deutsche Bank AG .. 7LWTFZ1XNSX80621K86	11/07/2023	02/16/2027		607,492	 0.887547708				(21,919)		(21,919)		(21,919)			2,853		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 310487.54 USD- S274573.35EUR	SC Germany S3C 2022-1 Class C Mtge ABS Oct 2022 - 50134006	B1	Currency.....	Deutsche Bank AG .. 7LTWFZ1(ONS)80621K66	. 11/07/2023	. 05/14/2027	.....	. 310,488	. 0.88432969	.....	.....	.....	. (10,732)	.....	. (10,732)	.....	. (10,732)	.....	.....	. 1,643	.....	0003
EUR/L 276291.08 USD- S243406.82EUR	SC Germany S3C 2022-1 Class C Mtge ABS Oct 2022 - 50134006	B1	Currency.....	Deutsche Bank AG .. 7LTWFZ1(ONS)80621K66	. 11/07/2023	. 08/16/2027	.....	. 276,291	. 0.880979654	.....	.....	.....	. (9,089)	.....	. (9,089)	.....	. (9,089)	.....	.....	. 1,622	.....	0003
EUR/L 1551395.56 USD- S1360793.94EUR	SC Germany S3C 2022-1 Class C Mtge ABS Oct 2022 - 50134006	B1	Currency.....	Deutsche Bank AG .. 7LTWFZ1(ONS)80621K66	. 11/07/2023	. 11/15/2027	.....	. 1,551,396	. 0.877116046	.....	.....	.....	. (47,831)	.....	. (47,831)	.....	. (47,831)	.....	.....	. 9,886	.....	0003
GBP/L 155003577.24 USD-3116763093.56GBP	Patrizia London - 7200445	B1	Currency.....	MARKETS LLC	. 10/28/2025	. 12/01/2026	.....	. 155,003,577	. 0.753292831	.....	.....	.....	. 866,390	.....	. 866,390	.....	. 866,390	.....	.....	. 634,962	.....	0003
EUR/S 9136528.48 USD- L7750000.00EUR	QLO Re Inv6m PRME 10A ON XS235275741	D1	Currency.....	Wells Fargo & Co .. PBLDEJ-DBSF1OLXP3876	. 11/12/2025	. 11/18/2026	.....	. 9,136,528	. 0.848245402	.....	.....	.....	. (99,301)	.....	. (99,301)	.....	. (99,301)	.....	.....	. 36,421	.....	0003
GBP/S 36385717.78 USD- L27148455.72GBP	Patrizia London - 7200445	B1	Currency.....	Societe Generale SA .. 02NNEB1BXP4R0TD8PU41	. 12/16/2025	. 12/01/2026	.....	. 36,385,718	. 0.746129453	.....	.....	.....	. (547,450)	.....	. (547,450)	.....	. (547,450)	.....	.....	. 149,052	.....	0003
SEK/S 4165913.68 USD- L38181936.72SEK	Sunbeam March 2021 - 7200439	B1	Currency.....	Royal Bank of Canada	. 01/06/2026	. 05/15/2026	.....	. 4,165,914	. 9.165191997	.....	.....	.....	. (120,809)	.....	. (120,809)	.....	. (120,809)	.....	.....	. 7,314	.....	0003
GBP/L 16709913.95 USD- S12488568.26GBP	Heylo Deal 1st Funding - 19344	B1	Currency.....	Morgan Stanley GSJSLJ3D5P3016NUZ34	. 03/12/2026	. 06/17/2026	.....	. 16,709,914	. 0.747398121	.....	.....	.....	. 186,281	.....	. 186,281	.....	. 186,281	.....	.....	. 38,623	.....	0003
EUR/L 866857.78 USD- S748664.00EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	B1	Currency.....	Morgan Stanley GSJSLJ3D5P3016NUZ34	. 03/16/2026	. 09/14/2026	.....	. 866,858	. 0.863983347	.....	.....	.....	. (4,601)	.....	. (4,601)	.....	. (4,601)	.....	.....	. 2,932	.....	0003
GBP/L 71771326.95 USD- S23675654.50GBP	Heylo Deal 1st Funding - 19344	B1	Currency.....	BNP Paribas SA ROMUSPP8MPR0K5P63	. 03/25/2026	. 06/17/2026	.....	. 71,771,327	. 0.747872335	.....	.....	.....	. 754,986	.....	. 754,986	.....	. 754,986	.....	.....	. 165,890	.....	0003
GBP/L 71771326.95 USD- S23675654.50GBP	Heylo Deal 1st Funding - 19344	B1	Currency.....	BNP Paribas SA ROMUSPP8MPR0K5P63	. 03/25/2026	. 06/17/2026	.....	. 71,771,327	. 0.747872335	.....	.....	.....	. 754,986	.....	. 754,986	.....	. 754,986	.....	.....	. 165,890	.....	0003
EUR/L 7666640.00 USD- XS285781161	QLO Re Inv6m BBAME 2A C	D1	Currency.....	Societe Generale SA .. 02NNEB1BXP4R0TD8PU41	. 09/17/2021	. 01/15/2027	.....	. 7,066,640	. 0.792455821	.....	.....	.....	. 512,219	.....	. 512,219	.....	. 512,219	.....	.....	. 31,495	.....	0003
EUR/S 1669600.00 USD- L1500000.00EUR	QLO Re Inv6m MLPK 1X B	D1	Currency.....	Canadian Imperial Bank of Comm	. 03/05/2025	. 04/15/2027	.....	. 1,669,800	. 0.898311175	.....	.....	.....	. 86,971	.....	. 86,971	.....	. 86,971	.....	.....	. 8,519	.....	0003
EUR/S 2436000.00 USD- L6500000.00EUR	QLO Re Inv6m PRME 7A C	D1	Currency.....	Deutsche Bank AG .. 7LTWFZ1(ONS)80621K66	. 04/10/2025	. 09/01/2026	.....	. 7,436,000	. 0.874123874	.....	.....	.....	. 124,476	.....	. 124,476	.....	. 124,476	.....	.....	. 24,150	.....	0003
EUR/L 765773.15 USD- S1525241.10EUR	East Road - 72005611	D1	Currency.....	Goldman Sachs Group Inc/The	. 04/15/2025	. 05/27/2026	.....	. 1,765,773	. 0.863780888	.....	.....	.....	. (1,678)	.....	. (1,678)	.....	. (1,678)	.....	.....	. 3,489	.....	0003
GBP/L 188424.23 USD- S142501.52GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Societe Generale SA .. 02NNEB1BXP4R0TD8PU41	. 04/17/2025	. 01/11/2027	.....	. 188,424	. 0.75628023	.....	.....	.....	. 438	.....	. 438	.....	. 438	.....	.....	. 834	.....	0003
SEK/L 100969535.49 USD-356487656.00SEK	Sunbeam March 2021 - 7200439	B1	Currency.....	Morgan Stanley GSJSLJ3D5P3016NUZ34	. 04/29/2025	. 05/15/2026	.....	. 100,969,536	. 9.4552	.....	.....	.....	. (174,237)	.....	. (174,237)	.....	. (174,237)	.....	.....	. 177,296	.....	0003
GBP/L 131653.54 USD- S98703.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Societe Generale SA .. 02NNEB1BXP4R0TD8PU41	. 05/20/2025	. 01/11/2027	.....	. 131,654	. 0.749721276	.....	.....	.....	. 1,445	.....	. 1,445	.....	. 1,445	.....	.....	. 593	.....	0003
GBP/L 126772.42 USD- S93977.47GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Societe Generale SA .. 02NNEB1BXP4R0TD8PU41	. 06/18/2025	. 01/11/2027	.....	. 126,772	. 0.74103848	.....	.....	.....	. 2,799	.....	. 2,799	.....	. 2,799	.....	.....	. 561	.....	0003
EUR/L 2399994.61 USD- S2331964.10EUR	East Road - 72005611	B1	Currency.....	JPMorgan Chase & Co .. 815ZJZKN5Z11NHUJ748	. 07/16/2025	. 05/27/2026	.....	. 2,399,995	. 0.846649435	.....	.....	.....	. 45,364	.....	. 45,364	.....	. 45,364	.....	.....	. 4,742	.....	0003
GBP/L 72287.02 USD- S33894.14GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Societe Generale SA .. 02NNEB1BXP4R0TD8PU41	. 08/21/2025	. 01/11/2027	.....	. 72,287	. 0.74555764	.....	.....	.....	. 1,191	.....	. 1,191	.....	. 1,191	.....	.....	. 320	.....	0003
BR/L 596483.24 USD- S424964.84BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMorgan Chase & Co .. 815ZJZKN5Z11NHUJ748	. 11/02/2020	. 10/16/2028	.....	. 596,483	. 7.124499894	.....	.....	.....	. (57,241)	.....	. (57,241)	.....	. (57,241)	.....	.....	. 4,761	.....	0003
BR/L 278302.06 USD- S2275503.30BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMorgan Chase & Co .. 815ZJZKN5Z11NHUJ748	. 11/02/2020	. 10/15/2030	.....	. 278,302	. 8.165596996	.....	.....	.....	. (19,110)	.....	. (19,110)	.....	. (19,110)	.....	.....	. 2,967	.....	0003
EUR/L 282275.00 USD- S250000.00EUR	QLO Re Inv6m CEDA 3A	D1	Currency.....	Canadian Imperial Bank of Comm	. 05/09/2023	. 10/05/2026	.....	. 282,275	. 0.895861146	.....	.....	.....	. (8,526)	.....	. (8,526)	.....	. (8,526)	.....	.....	. 1,013	.....	0003
EUR/L 30612.68 USD- S27455.32EUR	BHR XS182335927 Coupon Hedge Strip OML EUR	D1	Currency.....	Deutsche Bank AG .. 7LTWFZ1(ONS)80621K66	. 07/26/2024	. 04/16/2026		. 30,613	. 0.89660746				. (1,143)		. (1,143)		. (1,143)			. 32		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 16013593.62 USD- S1283678.45GBP BRL/S 629136.89 USD- P1841761.53BRL	60 Quizon July 2022 - 7200568 BRL Celse Novation Oct 2020	B1 D1	Currency..... Currency.....	Deutsche Bank AG .. 7LTWFX1XNSX80621K66 JPMorgan Chase & Co 815ZJZKXZS1 1NHU748	10/18/2024 10/04/2023	07/20/2026 04/15/2027		16,013,510 629,137	0.767094706 6.10640004				(233,427) 41,118		(233,427) 41,118		(233,427) 41,118			44,154 3,210		0003 0003
BRL/S 260433.18 USD- L2111149.52BRL	BRL Celse Novation Oct 2020	D1	Currency.....	815ZJZKXZS1 1NHU748	10/04/2023	10/15/2031		260,433	8.106300127				(1,163)		(1,163)		(1,163)			3,066		0003
EUR/S 111205.20 USD- L97113.96EUR	Coupon Hedge Strip OIL	B1	Currency.....	PBLDELD5FI0LXP3876	08/16/2024	08/16/2027		111,205	0.873268141				2,703		2,703		2,703			653		0003
GBP/S 48111.29 USD- L37935.18GBP	Coupon Hedge Strip OIL	B1	Currency.....	PBLDELD5FI0LXP3876	11/14/2024	07/16/2026		48,111	0.788488107				2,065		2,065		2,065			130		0003
EUR/L 7513200.00 USD- S9000000.00EUR	QLO ReIn6m CBDA 20A D XS233007028	D1	Currency.....	815ZJZKXZS1 1NHU748	06/11/2021	06/15/2026		7,513,200	0.798594474				554,906		554,906		554,906			17,142		0003
EUR/L 9402573.00 USD- S7500000.00EUR	QLO ReIn6m PRIO 3A DR XS2356226618	D1	Currency.....	ROMUISPBBPR0K9P63 Societe Generale SA	08/12/2021	07/15/2026		9,402,573	0.797654004				691,959		691,959		691,959			25,335		0003
EUR/L 1645077.00 USD- S1330000.00EUR	QLO ReIn6m CBDA 20A C XS2330064683	D1	Currency.....	02PNEB1BP4R0TD8PU41 Societe Generale SA	10/15/2021	06/22/2026		1,645,077	0.808472795				102,181		102,181		102,181			3,922		0003
EUR/L 15656925.00 USD- S12500000.00EUR	QLO ReIn6m PENTA 2021-10A D XS2401708768	D1	Currency.....	02PNEB1BP4R0TD8PU41 Societe Generale SA	10/21/2021	05/20/2027		15,656,925	0.791452315				1,104,838		1,104,838		1,104,838			84,541		0003
EUR/L 24756000.00 USD- S20000000.00EUR	QLO ReIn6m AQE 2021- 6A C XS2406747340	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1XNSX80621K66	11/17/2021	06/15/2027		24,756,000	0.807884957				1,249,632		1,249,632		1,249,632			136,058		0003
EUR/L 32482800.00 USD- S26000000.00EUR	QLO ReIn6m AQE 2021- 6A D XS2406748074	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1XNSX80621K66	11/17/2021	06/15/2027		32,182,800	0.807884957				1,624,522		1,624,522		1,624,522			176,875		0003
EUR/L 22776250.00 USD- S18750000.00EUR	QLO ReIn6m RHE 11A BN XS2462687770	D1	Currency.....	Canadian Imperial Bank of Comm 21G119DL770XK43ZE78	02/16/2022	09/30/2027		23,276,250	0.80554213				1,169,959		1,169,959		1,169,959			142,602		0003
EUR/L 5151300.00 USD- S4200000.00EUR	2022-15A C XS2440777733	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1XNSX80621K66	02/22/2022	04/15/2027		5,151,300	0.81532817				225,687		225,687		225,687			26,280		0003
EUR/L 10232300.00 USD- S8600000.00EUR	QLO ReIn6m AVCA 26A B2 XS2437855377	D1	Currency.....	Morgan Stanley 1G5JLJ3D5P30 6NUZ34	02/24/2022	04/15/2027		10,232,300	0.830702775				271,053		271,053		271,053			52,202		0003
EUR/L 24953247.49 USD- S21268740.4EUR	Stonewing Spanish Hotel Portfolio - 7200552	B1	Currency.....	Morgan Stanley 1G5JLJ3D5P30 6NUZ34	04/20/2022	04/21/2026		24,965,247	0.85193389				376,505		376,505		376,505			29,941		0003
EUR/L 10336665.00 USD- S9500000.00EUR	QLO ReIn6m HARV 29A C XS2496563639	D1	Currency.....	JPMorgan Chase & Co 815ZJZKXZS1 1NHU748	07/14/2022	07/14/2027		10,336,665	0.919056516				(774,690)		(774,690)		(774,690)			58,648		0003
EUR/L 3539915.00 USD- S33500000.00EUR	QLO ReIn6m RHE 14A K2N XS2532368823	D1	Currency.....	Morgan Stanley 1G5JLJ3D5P30 6NUZ34	09/20/2022	04/15/2026		35,399,115	0.946351342				(3,312,706)		(3,312,706)		(3,312,706)			35,880		0003
EUR/L 14263249.21 USD- S13500000.00EUR	QLO ReIn6m RHE 14A B1N XS2532367631	D1	Currency.....	BNP Paribas SA ROMUISPBBPR0K9P63	09/20/2022	04/15/2026		14,263,249	0.945163093				(1,317,064)		(1,317,064)		(1,317,064)			14,477		0003
EUR/L 6348110.76 USD- S9000000.00EUR	QLO ReIn6m RHE 14A B2N XS2532368282	D1	Currency.....	BNP Paribas SA ROMUISPBBPR0K9P63	09/20/2022	04/15/2026		6,348,111	0.945163093				(585,362)		(585,362)		(585,362)			6,434		0003
EUR/L 5243096.70 USD- S2013000.00EUR	QLO ReIn6m BELO 10A B1R XS238804821	D1	Currency.....	BNP Paribas SA ROMUISPBBPR0K9P63	10/06/2022	10/15/2026		5,243,097	0.956114351				(581,205)		(581,205)		(581,205)			19,308		0003
EUR/L 2167243.60 USD- S2600000.00EUR	QLO ReIn6m HARV 29A B XS2496563555	D1	Currency.....	Morgan Stanley 1G5JLJ3D5P30 6NUZ34	10/06/2022	07/14/2027		2,167,244	0.95051613				(238,747)		(238,747)		(238,747)			12,286		0003
EUR/L 7042490.33 USD- S9750000.00EUR	2022-12A C XS2544642967	D1	Currency.....	BNP Paribas SA ROMUISPBBPR0K9P63	10/07/2022	10/20/2027		7,042,490	0.959467777				(850,204)		(850,204)		(850,204)			43,526		0003
EUR/L 1552035.00 USD- S1500000.00EUR	QLO ReIn6m RHE 9A A2E XS2388492501	D1	Currency.....	Morgan Stanley 1G5JLJ3D5P30 6NUZ34	10/13/2022	10/15/2026		1,552,035	0.96647305				(190,390)		(190,390)		(190,390)			5,716		0003
GBP/S 1530283.22 USD- L1239005.72GBP	60 Quizon July 2022 - 7200568	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1XNSX80621K66	01/03/2025	07/20/2026		1,530,283	0.809716596				108,573		108,573		108,573			4,219		0003
GBP/S 138046.85 USD- L107155.69GBP	QLO ReIn6m PENTA 2020	B1	Currency.....	Royal Bank of Canada E571P3L03H16C71NBH11	03/07/2025	07/20/2026		138,047	0.776226984				3,680		3,680		3,680			381		0003
EUR/S 442786.50 USD- L3770000.00EUR	QLO ReIn6m CBDA 3A DR XS1623563530	D1	Currency.....	Canadian Imperial Bank of Comm 21G119DL770XK43ZE78	04/10/2025	04/03/2028		442,787	0.851426139				2,666		2,666		2,666			3,140		0003
EUR/L 4443120.00 USD- S3600000.00EUR	QLO ReIn6m BELO 8A DR XS249756037	D1	Currency.....	Morgan Stanley 1G5JLJ3D5P30 6NUZ34	02/04/2022	02/22/2027		4,443,120	0.810241452				227,468		227,468		227,468			21,060		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
ELR/L 1803490.71 USD-	65 Rue Paul Mercurie -	B1	Currency.....	Natixis NA	.11/19/2025	.02/01/2027		11,803,491	..0.85017486				76,042		76,042		76,042			54,126		0003
S1003493.86EUR	7200420																					
GBP/L 970787.82 USD-	Embassy Boulevard Jan	B1	Currency.....	Wells Fargo & Co ..	.11/19/2025	.01/11/2027		970,788	..0.765736595				19,852		19,852		19,852			4,297		0003
S743367.76GBP	2022 - 7200519			JPMorgan Chase & Co																		
ELR/L 3107033.30 USD-	Project Illindini II-	B1	Currency.....		.01/12/2026	.04/15/2026		3,407,033	..0.832774896				42,564		42,564		42,564			3,149		0003
S2649600.00EUR	105000001			Societe Generale SA																		
GBP/L 1626492.54 USD-	Coupon Hedge RILL	B1	Currency.....	02NIEB IBXP-AROTD8PU41	.01/16/2026	.04/20/2026		1,626,493	..0.746437331				19,844		19,844		19,844			1,904		0003
S1214074.75GBP																						
ELR/L 7009901.38 USD-	Coupon Hedge RILL	B1	Currency.....	BNP Paribas SA	.01/28/2026	.04/20/2026		7,009,901	..0.83436238				243,588		243,588		243,588			8,204		0003
S946738.00EUR	Doni, 2021-1 Class A-	B1	Currency.....																			
ELR/L 8338988.67 USD-	50166220			Wells Fargo & Co ..	.03/12/2026	.06/16/2026		2,636,889	..0.864016726				15,445		15,445		15,445			6,060		0003
S2280043.95EUR	Heylo Deal 1st Funding	B1	Currency.....																			
GBP/L 30219506.37 USD-	- 19344	B1	Currency.....	BNP Paribas SA	.03/25/2026	.06/17/2026		30,219,506	..0.747872335				317,889		317,889		317,889			69,949		0003
S22600360.00GBP	Heylo Deal 1st Funding																					
GBP/S 4676667.27 USD-	- 19344	B1	Currency.....	Citibank NA	.03/31/2026	.06/17/2026		4,676,867	..0.756679085				6,529		6,529		6,529			10,810		0003
L3539823.02GBP																						
CHF/S 48325.02 USD-	CHF 6 Year deal	B41	Currency.....	BNP Paribas SA	.01/06/2021	.01/15/2027		49,325	..0.810947466				730		730		730			220		0003
L40000.00CHF	Embassy Boulevard Jan	B1	Currency.....	Societe Generale SA																		
ELR/L 597170.33 USD-	2022 - 7200519	B1	Currency.....	02NIEB IBXP-AROTD8PU41	.03/21/2022	.01/11/2027		597,170	..0.830151089				17,826		17,826		17,826			2,643		0003
S495741.60EUR	Embassy Boulevard Jan																					
GBP/L 85032.13 USD-	2022 - 7200519	B1	Currency.....	Societe Generale SA																		
S96054.63GBP	Sanbeam March 2021 -	B1	Currency.....		.05/20/2022	.01/11/2027		85,032	..0.776819656				12,025		12,025		12,025			376		0003
L290177.748EUR	7200439																					
GBP/L 177514.59 USD-	Embassy Boulevard Jan	B1	Currency.....	Morgan Stanley	.04/26/2023	.05/15/2026		265,971	..10.14690007				21,002		21,002		21,002			502		0003
S145994.40GBP	2022 - 7200519	B1	Currency.....	Canadian Imperial Bank of Comm	.10/18/2023	.01/11/2027		177,515	..0.82243606				14,602		14,602		14,602			786		0003
GBP/L 251794.35 USD-	Embassy Boulevard Jan																					
S198771.94GBP	2022 - 7200519	B1	Currency.....	Bank of Comm	.01/17/2024	.01/11/2027		251,794	..0.788421764				10,062		10,062		10,062			1,114		0003
ELR/L 896750.00 USD-	QLO ReInveM BBME 10A	D1	Currency.....	JPMorgan Chase & Co	.10/12/2021	.11/18/2026		9,586,750	..0.808407437				541,853		541,853		541,853			38,215		0003
S7570000.00EUR	ON XS2362575471																					
QLO ReInveM AQL0 2A																						
S1000000.00EUR	CR XS235603653	D1	Currency.....	Societe Generale SA	.10/15/2021	.06/22/2026		1,236,900	..0.808472795				76,828		76,828		76,828			2,949		0003
ELR/L 10658916.00 USD-	QLO ReInveM AVCA 25A	D1	Currency.....																			
S620000.00EUR	D XS240044700																					
ELR/L 12395000.00 USD-	QLO ReInveM HARVT 25A	D1	Currency.....	02NIEB IBXP-AROTD8PU41	.10/21/2021	.10/19/2026		10,656,816	..0.739486327				721,780		721,780		721,780			39,639		0003
S10000000.00EUR	CR XS2405860292	D1	Currency.....																			
ELR/L 18592500.00 USD-	QLO ReInveM HARVT 25A	D1	Currency.....	Morgan Stanley	.11/12/2021	.01/21/2027		12,395,000	..0.806776926				694,944		694,944		694,944			55,810		0003
S15000000.00EUR	DR XS2405860375	D1	Currency.....																			
ELR/L 30074975.00 USD-	QLO ReInveM CORDA 18A	D1	Currency.....	Morgan Stanley	.11/12/2021	.01/21/2027		18,592,500	..0.806776926				1,042,416		1,042,416		1,042,416			83,716		0003
S24500000.00EUR	DR XS2410159631	D1	Currency.....																			
ELR/L 9856400.00 USD-	QLO ReInveM BBME 3A C	D1	Currency.....	Morgan Stanley	.11/23/2021	.01/29/2027		30,074,975	..0.814630769				1,411,489		1,411,489		1,411,489			137,235		0003
S8000000.00EUR	XS2441621856	D1	Currency.....	Societe Generale SA	.02/15/2022	.04/15/2027		9,856,400	..0.811655371				472,611		472,611		472,611			50,284		0003
ELR/L 9796605.00 USD-	QLO ReInveM BBME 3A D	D1	Currency.....	Societe Generale SA																		
S9100000.00EUR	XS2441622078	D1	Currency.....		.02/15/2022	.04/15/2027		9,979,605	..0.811655371				478,519		478,519		478,519			50,913		0003
QLO ReInveM PENTA																						
ELR/L 1089450.00 USD-	2019-6A B1R	D1	Currency.....	02NIEB IBXP-AROTD8PU41																		
S2362602596																						
ELR/L 16187800.00 USD-	QLO ReInveM T1KEH 7A	D1	Currency.....	Morgan Stanley	.07/19/2022	.07/27/2026		1,099,450	..0.909545682				60,794		60,794		60,794			3,126		0003
S14500000.00EUR	B1 XS2519343774	D1	Currency.....																			
ELR/L 2476181.25 USD-	QLO ReInveM WDPKE 20A	D1	Currency.....	Morgan Stanley	.08/03/2022	.10/20/2027		16,187,800	..0.895736295				825,366		825,366		825,366			100,968		0003
S2250000.00EUR	B1 XS2507606809	D1	Currency.....																			
ELR/L 11613600.00 USD-	QLO ReInveM DHRK 1A	D1	Currency.....	Deutsche Bank AG ..	.08/04/2022	.10/15/2026		2,476,181	..0.908657232				140,399		140,399		140,399			9,119		0003
S11250000.00EUR	B1R XS2383984054	D1	Currency.....	JPMorgan Chase & Co	.09/29/2022	.10/15/2026		11,613,600	..0.966891878				1,454,060		1,454,060		1,454,060			42,788		0003
QLO ReInveM MIDSE																						
ELR/L 3573932.00 USD-	2021-24A, B1																					
S2402400.00EUR	XS2402465467	D1	Currency.....	JPMorgan Chase & Co	.10/06/2022	.01/15/2027		3,575,902	..0.951927653				387,445		387,445		387,445			15,937		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 15840.00 USD- S150000.00EUR	B1R QLO ReInvm INLY 1A GLO ReInvm PLUER	D1	Currency.....	Morgan Stanley	10/19/2022	07/27/2026		1,548,410	0.98810442				(189,767)		(189,767)		(189,767)			4,405		0003
EUR/L 3105000.00 USD- S3000000.00EUR	SX255723375 2021-2A B2	D1	Currency.....	Royal Bank of Canada	10/14/2022	07/15/2026		3,105,000	0.966183575				(372,218)		(372,218)		(372,218)			8,366		0003
EUR/L 261575.00 USD- S250000.00EUR	QLO ReInvm BECLO 11A C XS2264592415	D1	Currency.....	Royal Bank of Canada	10/18/2022	07/17/2026		261,575	0.955748829				(28,241)		(28,241)		(28,241)			711		0003
EUR/L 261575.00 USD- S250000.00EUR	QLO ReInvm BECLO 11A C XS2264592415	D1	Currency.....	Royal Bank of Canada	10/18/2022	07/17/2026		261,575	0.955748829				(28,241)		(28,241)		(28,241)			711		0003
EUR/L 5230421.40 USD- S5000000.00EUR	GLO ReInvm HBR 3A B2PR XS236672839	D1	Currency.....	BNP Paribas SA	10/18/2022	07/30/2026		5,230,421	0.955945921				(588,138)		(588,138)		(588,138)			15,057		0003
EUR/L 6789062.50 USD- S625000.00EUR	QLO ReInvm HSE 16A D XS2465010093	D1	Currency.....	JP Morgan Chase & Co	11/08/2022	01/18/2028		6,789,063	0.920596389				(545,904)		(545,904)		(545,904)			45,577		0003
EUR/L 2183922.38 USD- S2000000.00EUR	QLO ReInvm CORDA 26A B2 XS2553242418	D1	Currency.....	BNP Paribas SA	11/08/2022	07/17/2028		2,183,922	0.915783463				(171,831)		(171,831)		(171,831)			16,555		0003
EUR/L 12880146.38 USD- S130153879.135SEK	Sunbeam March 2021 - 7200439	B1	Currency.....	Morgan Stanley	11/16/2022	05/15/2026		12,880,146	10.105				(889,101)		(889,101)		(889,101)			22,613		0003
EUR/L 865488.00 USD- S780000.00EUR	QLO ReInvm BECLO 12A C1 XS2404598613	D1	Currency.....	Deutsche Bank AG	12/19/2022	01/19/2027		865,488	0.901225667				(44,090)		(44,090)		(44,090)			3,884		0003
EUR/L 3272536.50 USD- S3005000.00EUR	GLO TEN BECLO 3A CR XS244333221	D1	Currency.....	BNP Paribas SA	12/20/2022	04/28/2028		3,372,537	0.89102075				(168,209)		(168,209)		(168,209)			24,317		0003
EUR/L 1675050.00 USD- L1500000.00EUR	QLO ReInvm BECLO 11A D XS2264592688	D1	Currency.....	BNP Paribas SA	02/16/2023	07/17/2026		1,675,050	0.895493657				64,997		64,997		64,997			4,556		0003
EUR/L 561844.00 USD- S500000.00EUR	GLO ReInvm CORDA 6A CR XS1803165668	D1	Currency.....	BNP Paribas SA	03/21/2023	04/15/2027		561,844	0.888926741				(22,606)		(22,606)		(22,606)			2,666		0003
EUR/L 6685861.28 USD- S5060000.00EUR	QLO ReInvm DPO 2013- 28A DRR XS1735594027	D1	Currency.....	BNP Paribas SA	03/21/2023	04/15/2027		5,665,861	0.889926741				(228,769)		(228,769)		(228,769)			29,008		0003
EUR/L 478110.00 USD- S4260000.00EUR	QLO ReInvm C/OJO3 11A ON XS1833626317	D1	Currency.....	Credit Agricole SA	03/21/2023	05/17/2027		4,786,110	0.890075656				(196,663)		(196,663)		(196,663)			25,425		0003
EUR/L 327275.50 USD- S2950000.00EUR	QLO ReInvm ANCE 1X CE XS1846662861	D1	Currency.....	Morgan Stanley	03/21/2023	01/18/2028		3,327,276	0.866611283				(142,593)		(142,593)		(142,593)			22,337		0003
EUR/L 4475780.00 USD- S4000000.00EUR	QLO ReInvm CLNPK 1A CE XS1622862263	D1	Currency.....	Morgan Stanley	06/13/2023	06/12/2026		4,475,780	0.893702969				(158,331)		(158,331)		(158,331)			10,008		0003
EUR/L 12443724.10 USD- L10571000.00EUR	QLO ReInvm AOKG1 X-A C XS2463566708	D1	Currency.....	Morgan Stanley	12/29/2023	02/16/2028		12,443,124	0.849545493				33,436		33,436		33,436			85,355		0003
EUR/L 2848925.00 USD- L2250000.00EUR	QLO ReInvm INLY 9A C XS2554930841	D1	Currency.....	Morgan Stanley	12/29/2023	02/22/2028		2,848,925	0.849401172				7,126		7,126		7,126			18,250		0003
EUR/L 1498316.50 USD- L1330000.00EUR	QLO ReInvm CORDA 20A C XS2339006483	D1	Currency.....	Deutsche Bank AG	02/23/2024	06/22/2026		1,496,317	0.888949384				46,568		46,568		46,568			3,568		0003
EUR/L 1123000.00 USD- S1000000.00EUR	QLO ReInvm CORDA 10A C XS1739393877	D1	Currency.....	Bank of America NA	04/17/2024	02/24/2027		1,123,000	0.88047195				(44,442)		(44,442)		(44,442)			5,339		0003
EUR/L 2529780.00 USD- L220000.00EUR	QLO ReInvm HSE 16A C XS2465009830	D1	Currency.....	JP Morgan Chase & Co	05/22/2024	01/18/2028		2,529,780	0.869948338				60,979		60,979		60,979			16,983		0003
EUR/L 8003726.25 USD- L7125000.00EUR	QLO ReInvm HBR 11A C XS2501340419	D1	Currency.....	BNP Paribas SA	06/03/2024	07/15/2026		8,003,726	0.890210357				269,035		269,035		269,035			21,566		0003
EUR/L 2505988.60 USD- L2200000.00EUR	QLO ReInvm AQUE 2022- 7A C XS2448043492	D1	Currency.....	Societe Generale SA	07/29/2024	03/15/2028		2,509,569	0.876644685				83,505		83,505		83,505			17,562		0003
EUR/L 2646750.00 USD- S2500000.00EUR	QLO ReInvm HBR 3A B2PR XS236672839	D1	Currency.....	BNP Paribas SA	10/31/2022	07/30/2026		2,646,750	0.94455642				(252,915)		(252,915)		(252,915)			7,520		0003
EUR/L 660625.00 USD- S625000.00EUR	QLO ReInvm BECLO 11A C XS2264592415	D1	Currency.....	BNP Paribas SA	11/01/2022	07/17/2026		660,625	0.946073794				(63,988)		(63,988)		(63,988)			1,797		0003
EUR/L 1208765.00 USD- S1150000.00EUR	QLO ReInvm MDPKE 20A D XS2507607104	D1	Currency.....	BNP Paribas SA	11/04/2022	10/15/2026		1,208,765	0.951384264				(127,469)		(127,469)		(127,469)			4,451		0003
EUR/L 2416592.50 USD- S2250000.00EUR	QLO ReInvm ALO 8A B1 XS2342627267	D1	Currency.....	MARKETS LLC	11/09/2022	06/23/2026		2,415,893	0.93133283				(191,301)		(191,301)		(191,301)			5,795		0003

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/S 3379300.00 USD-2022-1A C	QLO ReIn6m FLOU	D1	Currency.....	Morgan Stanley	02/16/2023	10/15/2027		3,379,350	0.88774665				141,939		141,939		141,939			20,965		0003
EUR/L 3300000.00EUR	XS2511429552		Currency.....																			0003
EUR/L 3352800.00 USD- QLO PALMP 1A C	QLO PALMP 1A C	D1	Currency.....	Morgan Stanley	03/20/2023	01/19/2027		3,352,800	0.894774517				(146,281)		(146,281)		(146,281)			15,045		0003
S3900000.00EUR	XS1569494638		Currency.....																			0003
EUR/S 2756016.25 USD- QLO ReIn6m RME 1A	QLO ReIn6m RME 1A	D1	Currency.....	BNP Paribas SA	10/10/2023	04/15/2026		2,756,016	0.907106408				133,099		133,099		133,099			2,793		0003
L2500000.00EUR	C2M XS233289504		Currency.....	MI ZHUO CAPITAL																		0003
EUR/L 59397.10 USD- S499300.40EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	MARKETS LLC	02/22/2024	04/16/2026		559,997	0.892737587				(18,241)		(18,241)		(18,241)			586		0003
EUR/S 7892907.50 USD-2022-12A C	QLO ReIn6m PENTA	D1	Currency.....	BNP Paribas SA	04/25/2024	10/20/2027		7,692,908	0.877431582				235,693		235,693		235,693			47,993		0003
L6750000.00EUR	XS2544642957		Currency.....																			0003
EUR/S 8838140.00 USD-2022-12A D	QLO ReIn6m PENTA	D1	Currency.....	BNP Paribas SA	04/25/2024	10/20/2027		6,898,140	0.877431582				209,505		209,505		209,505			42,652		0003
L6000000.00EUR	XS2544643419		Currency.....																			0003
EUR/S 7294483.20 USD- QLO ReIn6m CONTE 10A	QLO ReIn6m CONTE 10A	D1	Currency.....	Deutsche Bank AG ..	04/25/2024	11/15/2027		7,294,483	0.877375384				226,994		226,994		226,994			46,528		0003
L6400000.00EUR	D XS2532683872		Currency.....																			0003
EUR/S 8919060.00 USD- QLO ReIn6m BOC37R102	QLO ReIn6m BOC37R102	D1	Currency.....	Morgan Stanley	04/29/2024	10/25/2027		8,913,060	0.875120329				251,115		251,115		251,115			55,838		0003
L7800000.00EUR	GMSE 2022-5A B		Currency.....																			0003
EUR/S 5997482.50 USD- QLO ReIn6m ABR 11A D	QLO ReIn6m ABR 11A D	D1	Currency.....	BNP Paribas SA	06/03/2024	07/15/2026		5,897,483	0.890210357				198,237		198,237		198,237			15,891		0003
L5250000.00EUR	XS2501342482		Currency.....	Royal Bank of Canada	06/28/2024	07/14/2027		2,311,011	0.891384766				101,606		101,606		101,606			13,112		0003
EUR/S 2310111.00 USD- L2060000.00EUR	QLO ReIn6m PENTA B XS249659355	D1	Currency.....																			0003
EUR/S 4837070.00 USD-2021-9A D XS24475625	QLO ReIn6m PENTA 2021-9A D XS24475625	D1	Currency.....	Canadian Imperial Bank of Com.	07/25/2024	01/15/2027		4,837,070	0.888967908				185,899		185,899		185,899			21,559		0003
L4300000.00EUR	QLO ReIn6m DRYO 2021-10A B2 XS252859593	D1	Currency.....	MI ZHUO CAPITAL																		0003
EUR/S 7297350.00 USD- L6500000.00EUR	QLO ReIn6m DRYO 2021-10A B2 XS252859593	D1	Currency.....	MARKETS LLC	12/13/2024	07/19/2028		7,329,750	0.88697796				346,062		346,062		346,062			55,623		0003
L28500000.00EUR	C XS253242681	D1	Currency.....	Deutsche Bank AG ..	12/16/2024	07/17/2028		32,092,710	0.888052146				1,553,704		1,553,704		1,553,704			243,283		0003
EUR/L 26651937.50 USD-2020-1A DR	QLO ReIn6m BABSE	D1	Currency.....	Deutsche Bank AG ..																		0003
S21500000.00EUR	XS2401845594		Currency.....	Societe Generale SA	11/05/2021	10/21/2026		26,651,938	0.806695573				1,584,172		1,584,172		1,584,172			99,625		0003
EUR/S 2854854.55 USD- L2480621.15EUR	Non-USD Futures Repatriation - 3.31.2026	B1	Currency.....																			0003
EUR/S 4711402.00 USD- L3950000.00EUR	QLO ReIn6m ANCHE 1X CE XS1846662861	D1	Currency.....	Morgan Stanley	03/31/2026	04/01/2026		2,854,855	0.868983378				12,219		12,219		12,219			747		0003
EUR/S 8286721.84 USD- L6320000.00EUR	QLO ReIn6m DRYO 2013-20A XS1735593300	D1	Currency.....	Morgan Stanley	04/16/2025	01/18/2028		4,711,402	0.838391629				(49,110)		(49,110)		(49,110)			31,629		0003
EUR/L 5319584.95 USD- S4981105.70EUR	Class C Mlge ABS Oct 2022 - 50194606	B1	Currency.....	Royal Bank of Canada	08/21/2025	01/15/2027		8,268,722	0.836888716				(185,246)		(185,246)		(185,246)			36,852		0003
EUR/L 431876.72 USD- S386294.03EUR	SC Germany S3GC 2022-1 Class C Mlge ABS Oct 2022 - 50194606	B1	Currency.....	Royal Bank of Canada	05/12/2025	11/15/2027		5,316,565	0.862152951				(75,595)		(75,595)		(75,595)			33,892		0003
EUR/L 755784.27 USD- S876014.55EUR	SC Germany S3GC 2022-1 Class C Mlge ABS Oct 2022 - 50194606	B1	Currency.....	Deutsche Bank AG ..	11/07/2023	08/14/2026		431,877	0.894454394				(16,670)		(16,670)		(16,670)			1,318		0003
EUR/L 386316.33 USD- S344188.53EUR	SC Germany S3GC 2022-1 Class C Mlge ABS Oct 2022 - 50194606	B1	Currency.....	Deutsche Bank AG ..	11/07/2023	08/14/2026		755,784	0.894454379				(29,172)		(29,172)		(29,172)			2,307		0003
EUR/S 8851290.00 USD- L7500000.00EUR	QLO ReIn6m BABSE 2020-1A BR XS2401844191	D1	Currency.....	Deutsche Bank AG ..	11/07/2023	11/16/2026		886,318	0.890947965				(14,441)		(14,441)		(14,441)			1,533		0003
				Royal Bank of Canada	10/22/2025	10/21/2026		8,851,230	0.847339861				(112,906)		(112,906)		(112,906)			33,096		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/S 3516300.00 USD-2021-2A B2	QLO ReInveñ PLUER	D1	Currency.....	Citibank NA E570Z0ZIFZF321NEFA76	.11/07/2025	.07/15/2026		3,516,330	..0.853162246				..(33,062)		..(33,062)		..(33,062)			9,475		0003
L30000000.00EUR	XS2357233795		Currency.....	Wellis Fargo & Co .. PELDOEJDBSFIOLXP3876	.11/20/2025	.05/31/2034		37,626,344	..0.785792865				..203,185		..203,185		..203,185			537,827		0003
EUR/S 6247517.64 USD-	2025 50450446	B1	Currency.....	Wellis Fargo & Co .. PELDOEJDBSFIOLXP3876	.02/08/2026	.04/15/2027		6,247,518	..0.822330583				..(157,378)		..(157,378)		..(157,378)			31,873		0003
L5200000.00EUR	XS2434370677	D1	Currency.....	Citibank NA E570Z0ZIFZF321NEFA76	.03/16/2026	.09/14/2026		21,862,618	1.357897				..367,964		..367,964		..367,964			73,941		0003
CAD/L 21862617.71 USD-	Tourmaline Oil Corp	B1	Currency.....	Citibank NA E570Z0ZIFZF321NEFA76	.08/12/2021	.07/15/2026		12,415,180	..0.805465567				..802,330		..802,330		..802,330			33,453		0003
EUR/L 12415180.00 USD-	QLO ReInveñ MUPKE 16A	D1	Currency.....	Citibank NA E570Z0ZIFZF321NEFA76	.08/12/2021	.07/15/2026		16,047,058	..0.797654004				..1,180,943		..1,180,943		..1,180,943			43,239		0003
EUR/L 16047057.92 USD-	QLO ReInveñ PWD 3A CR	D1	Currency.....	BNP Paribas SA ROMUSPPIBMPR0K8GP83	.09/17/2021	.01/15/2027		8,202,350	..0.792455821				..594,540		..594,540		..594,540			36,556		0003
S12000000.00EUR	XS255625580	D1	Currency.....	Societe Generale SA	.10/19/2021	.10/15/2026		12,047,774	..0.800977834				..797,193		..797,193		..797,193			44,367		0003
EUR/L 8202350.00 USD-	QLO ReInveñ BBAME 2A D	D1	Currency.....	Deutsche Bank AG .. 7LTWZF1ONS80621K86	.11/10/2021	.01/19/2027		12,416,000	..0.805412371				..716,065		..716,065		..716,065			55,716		0003
96500000.00EUR	XS2885762849	D1	Currency.....	Societe Generale SA	.11/15/2021	.01/15/2027		30,365,300	..0.80684202				..1,705,647		..1,705,647		..1,705,647			135,332		0003
EUR/L 12047774.10 USD-	QLO ReInveñ BECLO 10A	D1	Currency.....	BNP Paribas SA ROMUSPPIBMPR0K8GP83	.02/15/2024	.01/11/2027		122,714	..0.793115734				..(5,485)		..(5,485)		..(5,485)			543		0003
S97326.19GBP	2022 - 7200519	B1	Currency.....	Nativeis NA KX11K48MP04Y2KULZ63	.02/23/2024	.06/16/2026		60,750	..0.786720098				..(2,484)		..(2,484)		..(2,484)			140		0003
GBP/L 60750.45 USD-	Coupon Hedge Strip Oil	B1	Currency.....	Canada ES7P3U8PH1GCT1XB11	.03/14/2024	.06/15/2028		129,556	..0.859369112				..(1,973)		..(1,973)		..(1,973)			963		0003
EUR/L 128555.92 USD-	Coupon Hedge RIBS	B1	Currency.....	MI ZUHO CAPITAL	.03/14/2024	.06/15/2032		133,559	..0.809519855				..28		..28		..28			1,665		0003
S111200.80EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/14/2024	.06/15/2033		92,164	..0.798722023				..180		..180		..180			1,238		0003
EUR/L 133559.03 USD-	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/14/2024	.06/15/2034		57,984	..0.78833276				..153		..153		..153			831		0003
S108118.70EUR	Coupon Hedge RIBS	B1	Currency.....	MI ZUHO CAPITAL	.03/15/2024	.06/15/2028		2,072,797	..0.7790589				..(35,442)		..(35,442)		..(35,442)			15,411		0003
EUR/L 92164.43 USD-	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.04/11/2024	.05/15/2026		3,543,532	..10.41879899				..367,866		..367,866		..367,866			6,221		0003
S72613.76EUR	Coupon Hedge RIBS	B1	Currency.....	Morgan Stanley IGJSLJL3JDP930 6NUZ34	.04/11/2024	.06/15/2027		68,178	..1.510345796				..(2,009)		..(2,009)		..(2,009)			375		0003
EUR/L 57984.41 USD-	Coupon Hedge RIBS	B1	Currency.....	MI ZUHO CAPITAL	.05/08/2024	.04/27/2026		8,211	..0.899183746				..333		..333		..333			11		0003
S45711.01EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.05/08/2024	.07/16/2026		1,151,747	..0.893814797				..(43,579)		..(43,579)		..(43,579)			3,118		0003
GBP/L 2072796.35 USD-	Coupon Hedge RIBS	B1	Currency.....	Wellis Fargo & Co .. PELDOEJDBSFIOLXP3876	.05/08/2024	.07/16/2026		297,344	..0.78173247				..(8,953)		..(8,953)		..(8,953)			1,516		0003
S1614830.60GBP	Sunbeam March 2021 -	B1	Currency.....	Bank of Comm 21G119DL770XMK3ZE78	.05/21/2024	.01/11/2027		312,760	..0.781732475				..(9,417)		..(9,417)		..(9,417)			1,384		0003
SEK/S 3549332.32 USD-	Swedish March 2021 -	B1	Currency.....	Canadian Imperial	.05/21/2024	.01/11/2027		356,867	..0.770950566				..(6,076)		..(6,076)		..(6,076)			1,579		0003
L38919354.49SEK	Coupon Hedge Strip Oil	B1	Currency.....	Bank of Comm 21G119DL770XMK3ZE78	.07/18/2024	.01/11/2027		1,149,639	..0.896860884				..42,930		..42,930		..42,930			1,203		0003
AUD/L 68178.42 USD-	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.07/26/2024	.04/16/2026		40,266	..0.866760786				..1,095		..1,095		..1,095			73		0003
S102972.99AUD	Coupon Hedge Strip Oil	B1	Currency.....	Deutsche Bank AG .. 7LTWZF1ONS80621K86	.08/16/2024	.05/18/2026		70,385	..9.644500246				..(2,634)		..(2,634)		..(2,634)			455		0003
EUR/S 8210.68 USD-	Coupon Hedge : Por than	D1	Currency.....	Wellis Fargo & Co .. PELDOEJDBSFIOLXP3876	.09/16/2024	.11/30/2027																
L7382.91EUR	Square 2023 -1 A		Currency.....	Morgan Stanley IGJSLJL3JDP930 6NUZ34	.09/24/2024																	
EUR/L 1151747.29 USD-	Coupon Hedge Strip Oil	B1	Currency.....	815Z1ZKZK11MHU748	.05/08/2024	.04/27/2026		8,211	..0.899183746				..333		..333		..333			11		0003
S1029448.77EUR	Coupon Hedge Strip Oil	B1	Currency.....	Wellis Fargo & Co .. PELDOEJDBSFIOLXP3876	.05/08/2024	.07/16/2026		1,151,747	..0.893814797				..(43,579)		..(43,579)		..(43,579)			3,118		0003
GBP/L 297343.86 USD-	Embassy Boulevard Jan	B1	Currency.....	Bank of Comm 21G119DL770XMK3ZE78	.05/21/2024	.01/11/2027		297,344	..0.78173247				..(8,953)		..(8,953)		..(8,953)			1,516		0003
S232443.35GBP	Embassy Boulevard Jan	B1	Currency.....	Canadian Imperial	.05/21/2024	.01/11/2027		312,760	..0.781732475				..(9,417)		..(9,417)		..(9,417)			1,384		0003
GBP/L 312758.72 USD-	Embassy Boulevard Jan	B1	Currency.....	Bank of Comm 21G119DL770XMK3ZE78	.05/21/2024	.01/11/2027		356,867	..0.770950566				..(6,076)		..(6,076)		..(6,076)			1,579		0003
S244494.43GBP	Embassy Boulevard Jan	B1	Currency.....	MARKETS LLC	.07/18/2024	.01/11/2027		1,149,639	..0.896860884				..42,930		..42,930		..42,930			1,203		0003
S275126.63GBP	Coupon Hedge Strip Oil	B1	Currency.....	Deutsche Bank AG .. 7LTWZF1ONS80621K86	.07/26/2024	.04/16/2026		40,266	..0.866760786				..1,095		..1,095		..1,095			73		0003
EUR/S 1149639.05 USD-	Coupon Hedge Strip Oil	B1	Currency.....	Wellis Fargo & Co .. PELDOEJDBSFIOLXP3876	.08/16/2024	.05/18/2026		70,385	..9.644500246				..(2,634)		..(2,634)		..(2,634)			455		0003
L1031066.41EUR	Coupon Hedge Strip Oil	B1	Currency.....	Morgan Stanley IGJSLJL3JDP930 6NUZ34	.09/24/2024																	
EUR/S 40265.91 USD-	Coupon Hedge Strip Oil	B1	Currency.....	815Z1ZKZK11MHU748	.05/08/2024	.04/27/2026		8,211	..0.899183746				..333		..333		..333			11		0003
S3717.70384.69 USD-	Embassy Boulevard Jan	B1	Currency.....	Wellis Fargo & Co .. PELDOEJDBSFIOLXP3876	.05/08/2024	.07/16/2026		1,151,747	..0.893814797				..(43,579)		..(43,579)		..(43,579)			3,118		0003
S578625.16SEK	Coupon Hedge Strip Oil	B1	Currency.....	Bank of Comm 21G119DL770XMK3ZE78	.05/21/2024	.01/11/2027		297,344	..0.78173247				..(8,953)		..(8,953)		..(8,953)			1,516		0003
	Embassy Boulevard Jan	B1	Currency.....	Canadian Imperial	.05/21/2024	.01/11/2027		312,760	..0.781732475				..(9,417)		..(9,417)		..(9,417)			1,384		0003
	Embassy Boulevard Jan	B1	Currency.....	Bank of Comm 21G119DL770XMK3ZE78	.05/21/2024	.01/11/2027		356,867	..0.770950566				..(6,076)		..(6,076)		..(6,076)			1,579		0003
	Coupon Hedge Strip Oil	B1	Currency.....	MARKETS LLC	.07/18/2024	.01/11/2027		1,149,639	..0.896860884				..42,930		..42,930		..42,930			1,203		0003
	Coupon Hedge Strip Oil	B1	Currency.....	Deutsche Bank AG .. 7LTWZF1ONS80621K86	.07/26/2024	.04/16/2026		40,266	..0.866760786				..1,095		..1,095		..1,095			73		0003
	Coupon Hedge Strip Oil	B1	Currency.....	Wellis Fargo & Co .. PELDOEJDBSFIOLXP3876	.08/16/2024	.05/18/2026		70,385	..9.644500246				..(2,634)		..(2,634)		..(2,634)			455		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 06752001.08 USD-58188894.833BP	60 Quizon July 2022 - 7200588	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONSX80621K66	.10/18/2024	.07/20/2026		106,752,001	0.767094706				1,556,112		(1,556,112)		(1,556,112)			294,348		0003
EUR/L 14148.11 USD- S12577.22EUR	Coupon Hedge RIBS Strip	B1	Currency.....	BNP Paribas SA ROMUISFPBMPR0K6P963	.11/06/2024	.06/15/2027		14,148	0.88896208				(573)		(573)		(573)			78		0003
EUR/S 12060270.00 USD- L10000000.00EUR	QLO ReInvem BECLO 12A C1 XS2404586613	D1	Currency.....	Royal Bank of Canada E57P3UBPH1G571XB111	.07/22/2025	.01/19/2027		12,060,270	0.823166833				(377,541)		(377,541)		(377,541)			54,120		0003
EUR/S 2015557.16 USD- L1681604.71EUR	Sumit Pool Mont Logistics June 2021 - 7200452	B1	Currency.....	Citibank NA E570Z0Z1ZF3271IEFA76	.08/13/2025	.06/30/2026		2,015,557	0.83927985				(52,542)		(52,542)		(52,542)			5,032		0003
EUR/L 481763.98 USD- S432579.67EUR	SC Germany S33C 2022-1 Class C Mtge ABS Oct 2022 - 5019406	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONSX80621K66	.11/07/2023	.05/15/2026		481,764	0.897307872				(18,836)		(18,836)		(18,836)			846		0003
EUR/L 347138.30 USD- S308101.80EUR	Class C Mtge ABS Oct 2022 - 5019406	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONSX80621K66	.11/07/2023	.02/16/2027		347,138	0.887597701				(12,525)		(12,525)		(12,525)			1,630		0003
EUR/S 10860429.98 USD- L9250000.00EUR	QLO ReInvem RHME 10A BN XS2382575154	D1	Currency.....	Wells Fargo & Co .. PBLDDEDBSF10LXP3876	.11/12/2025	.11/18/2026		10,860,430	0.850150225				(94,061)		(94,061)		(94,061)			43,372		0003
EUR/L 11186533.10 USD- S9500000.00EUR	QLO ReInvem OZLME 2A CR XS234573701	D1	Currency.....	Wells Fargo & Co .. PBLDDEDBSF10LXP3876	.01/09/2026	.10/15/2026		11,186,533	0.849235408				119,993		119,993		119,993			41,196		0003
EUR/L 633376.74 USD- S534271.00EUR	Sumit Pool Mont Logistics June 2021 - 7200452	B1	Currency.....	Citibank NA E570Z0Z1ZF3271IEFA76	.02/24/2026	.06/30/2026		633,377	0.84328071				13,384		13,384		13,384			1,581		0003
GBP/L 4013244.90 USD- S3000000.00GBP	Heylo Flow 3 Draw	B1	Currency.....	Morgan Stanley I6JLJL3JDP3016NUZ34	.03/12/2026	.06/09/2026		4,013,245	0.747524777				43,871		43,871		43,871			8,788		0003
S9441838.00EUR	Irish RPL EFF	B1	Currency.....	Societe Generale SA 02NNEB1BPXP40TDBPU41	.03/13/2026	.06/16/2026		9,709,886	0.869406456				(80,730)		(80,730)		(80,730)			22,239		0003
GBP/L 21269827.63 USD-5158495000.00GBP	Project Star Althora PIC Funding request .	D1	Currency.....	Wells Fargo & Co .. PBLDDEDBSF10LXP3876	.03/23/2026	.04/24/2026		212,698,328	0.745170385				2,953,083		2,953,083		2,953,083			272,702		0003
GBP/S 11107559.67 USD- L8407079.60GBP	Heylo Deal 1st Funding - 19344	B1	Currency.....	Wells Fargo & Co .. PBLDDEDBSF10LXP3876	.03/31/2026	.06/17/2026		11,107,560	0.756879085				15,506		15,506		15,506			25,674		0003
EUR/L 7281250.00 USD- S9825000.00EUR	QLO ReInvem SNOPE 1A DR XS239926078	D1	Currency.....	Societe Generale SA 02NNEB1BPXP40TDBPU41	.06/11/2021	.05/15/2026		7,281,250	0.8				536,691		536,691		536,691			12,783		0003
EUR/L 5351780.00 USD- S4300000.00EUR	QLO ReInvem PENTA 2021-9A D XS2344757625	D1	Currency.....	Canadian Imperial Bank of Comm 21G119DL770XHK3ZE78	.08/12/2021	.01/15/2027		5,351,780	0.803470895				321,072		321,072		321,072			23,852		0003
EUR/L 27000000.00 USD- S21600000.00EUR	QLO ReInvem DUNE1 1A DR XS2401573147	D1	Currency.....	Societe Generale SA 02NNEB1BPXP40TDBPU41	.10/25/2021	.11/20/2026		27,000,000	0.8				1,782,492		1,782,492		1,782,492			108,082		0003
EUR/L 10232300.00 USD- S9500000.00EUR	QLO ReInvem MOCA 26A C XS2437855534	D1	Currency.....	Morgan Stanley I6JLJL3JDP3016NUZ34	.02/24/2022	.04/15/2027		10,232,300	0.830702775				271,053		271,053		271,053			52,202		0003
EUR/L 7769510.00 USD- S7000000.00EUR	QLO ReInvem JUBIL 2022-26A C XS2494465649	D1	Currency.....	Go Idhan Sachs Group Inc/The K03XUN705114HAYLU02	.07/27/2022	.09/13/2027		7,769,510	0.900557718				(432,307)		(432,307)		(432,307)			46,856		0003
SEK/L 123492487.42 USD-S1238764022.45SEK	Sunbeam March 2021 - 7200439	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONSX80621K66	.08/02/2022	.05/15/2026		129,492,487	9.9603				(6,964,882)		(6,964,882)		(6,964,882)			227,339		0003
EUR/L 14812258.44 USD- S14000000.00EUR	QLO ReInvem RHME 14A C1N XS232388951	D1	Currency.....	BNP Paribas SA ROMUISFPBMPR0K6P963	.09/20/2022	.04/15/2026		14,812,258	0.945163093				(1,365,844)		(1,365,844)		(1,365,844)			15,014		0003
S5630000.00EUR	QLO ReInvem IOPKE 15A DR XS2472845242	D1	Currency.....	JPMorgan Chase & Co 815ZUJZKZ6211MHU748	.05/02/2022	.07/15/2027		6,547,690	0.859845228				(56,821)		(56,821)		(56,821)			37,190		0003
EUR/S 9668660.00 USD- L77000000.00EUR	QLO ReInvem DRD 2021-103A C XS2552866175	D1	Currency.....	MI ZUHO CAPITAL WARETS LLC 0V6108505021J08570P30	.12/16/2024	.07/19/2028		8,668,660	0.88857239				422,002		422,002		422,002			65,792		0003
EUR/S 2031230.00 USD- L1774000.00EUR	QLO ReInvem ALME 5A C1R XS162482758	D1	Currency.....	Canadian Imperial Bank of Comm 21G119DL770XHK3ZE78	.02/23/2024	.07/15/2027		2,031,230	0.873362445				48,361		48,361		48,361			11,537		0003
EUR/L 72122.35 USD- S94040.45EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONSX80621K66	.07/26/2024	.01/15/2027		72,122	0.88794181				(2,685)		(2,685)		(2,685)			321		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 33836.57 USD- S38748.90EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG .. 7LWIFZ1(ONS)80621K66	07/28/2024	08/16/2027		438,337	0.881212552				(14,566)		(14,566)		(14,566)			2,579		0003
EUR/L 98816.22 USD- 96654480.19EUR	Ceise	D1	Currency.....	Barclays PLC G5G5EFF7UP5170UK5573	10/11/2018	10/15/2027		998,916	6.661700007				(111,234)		(111,234)		(111,234)			6,203		0003
EUR/L 1064858.39 USD- 18205142.82EUR	Ceise	D1	Currency.....	Credit Agricole SA	10/05/2023	04/15/2026		1,064,858	5.827200009				114,038		114,038		114,038			1,079		0003
EUR/L 358620.03 USD- L3045975.11EUR	Ceise	D1	Currency.....	Credit Agricole SA	10/05/2023	04/15/2032		358,620	8.483600065				1,220		1,220		1,220			4,409		0003
EUR/L 1719150.00 USD- L1500000.00EUR	QLO ReIn6m FRNE 9A A2E XS2888492501	D1	Currency.....	Deutsche Bank AG .. 7LWIFZ1(ONS)80621K66	04/10/2025	10/15/2026		1,719,150	0.872524213				28,198		28,198		28,198			6,331		0003
GBP/L 54491.04 USD- S40853.19GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Societe Generale SA	05/20/2025	01/11/2027		54,491	0.749721239				598		598		598			241		0003
EUR/L 595443.82 USD- S4697392.20EUR	BRL Ceise Novation Oct 2020	D1	Currency.....	JPMorgan Chase & Co	11/02/2020	04/15/2030		595,444	7.889900008				(44,269)		(44,269)		(44,269)			5,987		0003
EUR/L 2005920.00 USD- S1800000.00EUR	QLO ReIn6m ALUE 5A B1H XS1652482089	D1	Currency.....	Credit Agricole SA	03/20/2023	10/15/2026		2,005,920	0.897349862				(87,840)		(87,840)		(87,840)			7,387		0003
EUR/L 2349165.00 USD- S2100000.00EUR	QLO ReIn6m DRD 2013- 294 BRR (Tax Exchange) XS1735502088	D1	Currency.....	Societe Generale SA	03/21/2023	10/15/2026		2,349,165	0.893934653				(93,733)		(93,733)		(93,733)			8,651		0003
EUR/L 2262.33 USD- S20206.90EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG .. 7LWIFZ1(ONS)80621K66	07/28/2024	10/16/2026		22,682	0.89086795				(857)		(857)		(857)			84		0003
EUR/L 693556.46 USD- L4115425.31EUR	BRL Ceise Novation Oct 2020	D1	Currency.....	JPMorgan Chase & Co	10/04/2023	10/15/2026		693,556	5.933736982				54,460		54,460		54,460			2,554		0003
EUR/L 303686.95 USD- L4249444.84EUR	BRL Ceise Novation Oct 2020	D1	Currency.....	JPMorgan Chase & Co	10/04/2023	10/16/2028		633,689	6.706200006				23,276		23,276		23,276			5,098		0003
EUR/L 351163.19 USD- L309804.31EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wellis Fargo & Co .. PBLDEJDBSFIOLXP3876	08/16/2024	10/16/2026		351,163	0.882223191				9,738		9,738		9,738			1,286		0003
EUR/L 331811.56 USD- L290035.17EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wellis Fargo & Co .. PBLDEJDBSFIOLXP3876	08/16/2024	04/16/2027		331,812	0.87680421				8,454		8,454		8,454			1,685		0003
EUR/L 15555400.00 USD- S1400000.00EUR	QLO ReIn6m CLOP 1A B1 XS248551045	D1	Currency.....	Deutsche Bank AG .. 7LWIFZ1(ONS)80621K66	07/25/2022	09/23/2027		15,555,400	0.900009				(843,942)		(843,942)		(843,942)			91,387		0003
EUR/L 1225596.96 USD- S1094127.54EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	MI ZHO CAPITAL MARKETS LLC	02/22/2024	04/16/2026		1,225,587	0.89237593				(39,921)		(39,921)		(39,921)			1,283		0003
EUR/L 1282532.38 USD- S1109789.81EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	MI ZHO CAPITAL MARKETS LLC	02/22/2024	04/16/2027		1,282,552	0.879004965				(35,291)		(35,291)		(35,291)			6,450		0003
EUR/L 1695293.02 USD- S148429.77EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	MI ZHO CAPITAL MARKETS LLC	02/22/2024	07/16/2027		1,695,293	0.875618405				(44,675)		(44,675)		(44,675)			9,639		0003
EUR/L 125249.82 USD- S1108409.42EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	MI ZHO CAPITAL MARKETS LLC	02/22/2024	01/15/2027		1,256,250	0.882339963				(36,984)		(36,984)		(36,984)			5,999		0003
EUR/L 62035.32 USD- S55507.63EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG .. 7LWIFZ1(ONS)80621K66	07/26/2024	06/16/2026		62,035	0.89474622				(2,341)		(2,341)		(2,341)			142		0003
EUR/L 1345912.03 USD- S1191642.03EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG .. 7LWIFZ1(ONS)80621K66	08/16/2024	07/16/2026		1,345,912	0.885376853				37,742		37,742		37,742			3,644		0003
EUR/L 130473.45 USD- L1168815.86EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	BNP Paribas SA ROMUSFPBMPQ8K5P83	08/16/2024	04/16/2027		1,330,473	0.87692968				34,174		34,174		34,174			6,797		0003
EUR/L 1556500.00 USD- QLO ReIn6m DRD 2017- 62X D XS1826186592	Ceise	D1	Currency.....	BNP Paribas SA ROMUSFPBMPQ8K5P83	08/16/2024	04/16/2027		1,556,500	0.883392226				57,746		57,746		57,746			9,640		0003
EUR/L 413372.82 USD- S3408754.97EUR	Ceise	D1	Currency.....	Bank of America NA	11/06/2024	10/12/2027		413,373	8.246200053				(32,131)		(32,131)		(32,131)			4,106		0003
EUR/L 331378.01 USD- S3045975.11EUR	Ceise	D1	Currency.....	Barclays PLC	10/11/2018	10/15/2030		331,376	9.1918989				(23,053)		(23,053)		(23,053)			4,074		0003
EUR/L 891683.35 USD- S637467.33EUR	Ceise	D1	Currency.....	Barclays PLC	10/11/2018	04/15/2032		891,684	7.148739984				(88,638)		(88,638)		(88,638)			7,117		0003
EUR/L 412331.23 USD- L3287558.14EUR	Ceise	D1	Currency.....	Barclays PLC Credit Agricole SA	10/11/2018	10/16/2028		412,331	7.973100024				4,773		4,773		4,773			4,630		0003

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
BR/L/S 384951.22 USD-L3166724.18RL	Ceise	D1	Currency.....	Credit Agricole SA	10/05/2023	10/15/2031		384,951	8.22628983				2,913		2,913		2,913			4,532		0003	
EUR/S 916880.00 USD-XS288483657	QLO Re Invém RRIE SA C	D1	Currency.....	Deutsche Bank AG ..	04/10/2025	10/15/2026		9,168,800	0.872524213				150,392		150,392		150,392			33,765		0003	
GBP/L 709133.65 USD-GBP/L 709133.65 USD-5333127.07GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Natixis NA	05/02/2025	01/11/2027		709,134	0.751800553				5,840		5,840		5,840			3,199		0003	
EUR/L 1563290.21 USD-S1361616.43EUR	East Road - 72005611	B1	Currency.....	Citibank NA	05/20/2025	05/27/2026		1,565,280	0.86986696				(12,562)		(12,562)		(12,562)			3,093		0003	
GBP/S 9900498.04 USD-L7381295.65GBP	60 Curzon July 2022 - 7200568	B1	Currency.....	Deutsche Bank AG ..	07/28/2025	07/20/2026		9,900,438	0.745550925				(137,789)		(137,789)		(137,789)			27,299		0003	
EUR/L 2022709.02 USD-S1701989.52EUR	East Road - 72005611	B1	Currency.....	OPNEBIB/PAP40TD8PU41	08/25/2025	05/27/2026		2,022,709	0.841440614				50,442		50,442		50,442			3,397		0003	
EUR/L 4430850.00 USD-QLO Re Invém RRIE SA	QLO Re Invém RRIE SA	D1	Currency.....	Societe Generale SA	11/15/2021	01/15/2027		44,308,550	0.80684202				2,488,852		2,488,852		2,488,852			197,474		0003	
EUR/L 13345050.00 USD-QLO Re Invém RRIE 11A	Canadian Imperial Bank of Comm	D1	Currency.....	Bank of Comm	02/16/2022	09/30/2027		13,345,050	0.80554213				670,776		670,776		670,776			81,759		0003	
EUR/L 9292125.00 USD-QLO Re Invém SUPE 8A D	QLO Re Invém SUPE 8A D	D1	Currency.....	Deutsche Bank AG ..	02/18/2022	10/25/2027		9,292,125	0.80713074				440,245		440,245		440,245			58,212		0003	
EUR/L 6357520.00 USD-XS244428291	QLO Re Invém LOGIC 1A D	D1	Currency.....	Morgan Stanley	02/23/2022	04/15/2027		6,357,520	0.817929004				259,905		259,905		259,905			32,434		0003	
S5200000.00EUR	QLO Re Invém AVCA 26A	D1	Currency.....	Morgan Stanley	02/24/2022	04/15/2027		13,241,800	0.830702775				350,774		350,774		350,774			67,556		0003	
EUR/L 407717.45 USD-S347348.31EUR	Stoneage Spanish Hotel Portfolio - 7200552	B1	Currency.....	Morgan Stanley	04/20/2022	04/21/2026		407,717	0.851933982				6,149		6,149		6,149			489		0003	
EUR/L 4352280.00 USD-QLO Re Invém HARVY 23A	QLO Re Invém HARVY 23A	D1	Currency.....	JPMorgan Chase & Co	07/14/2022	07/14/2027		4,352,280	0.919058516				(326,185)		(326,185)		(326,185)			24,894		0003	
S9125000.00EUR	B1 XS2498563555	D1	Currency.....	Deutsche Bank AG ..	07/25/2022	08/23/2027		10,138,788	0.900009				(550,069)		(550,069)		(550,069)			59,923		0003	
EUR/L 2645046.15 USD-QLO Re Invém RRIE 14A	B1 XS2495511045	D1	Currency.....	BNP Paribas SA	09/20/2022	04/15/2026		2,645,046	0.945163093				(243,901)		(243,901)		(243,901)			2,681		0003	
S2500000.00EUR	C2N XS2352389504	D1	Currency.....	Morgan Stanley	09/30/2022	07/27/2026		2,473,836	0.96604236				(261,067)		(261,067)		(261,067)			6,180		0003	
EUR/L 2173636.00 USD-B1H XS2360086149	QLO Re Invém HWY 1A	D1	Currency.....	BNP Paribas SA	10/03/2022	12/15/2026		2,775,743	0.954698508				(307,179)		(307,179)		(307,179)			11,691		0003	
EUR/L 2775742.50 USD-QLO Re Invém ALBAC 3A	B1 XS236622776	D1	Currency.....	Morgan Stanley	10/06/2022	01/15/2027		3,933,675	0.953307022				(432,362)		(432,362)		(432,362)			17,532		0003	
EUR/L 3833675.00 USD-QLO Re Invém BBAIE 2A	B1 XS238579181	D1	Currency.....	Morgan Stanley	10/07/2022	04/26/2027		3,927,574	0.961661443				(403,391)		(403,391)		(403,391)			17,220		0003	
EUR/L 8225754.40 USD-B1 XS241239894	QLO Re Invém CORDA 23A	D1	Currency.....	BNP Paribas SA	10/14/2022	12/15/2026		4,065,281	0.963948332				(495,032)		(495,032)		(495,032)			17,207		0003	
EUR/L 1812597.50 USD-QR XS2366719050	QLO Re Invém HBR 3A	D1	Currency.....	JPMorgan Chase & Co	10/14/2022	07/30/2026		1,812,598	0.965465306				(216,678)		(216,678)		(216,678)			5,218		0003	
EUR/L 1115247.18 USD-QLO Re Invém AD61 X-A	C XS2463566708	D1	Currency.....	BNP Paribas SA	10/19/2022	02/16/2028		11,152,447	0.947863714				(1,239,221)		(1,239,221)		(1,239,221)			76,502		0003	
S10570000.00EUR	2017-1A A2BR XS234314373	D1	Currency.....	BNP Paribas SA	10/31/2022	07/15/2026		793,425	0.945288929				(76,064)		(76,064)		(76,064)			2,138		0003	
EUR/L 7082205.00 USD-QLO Re Invém DRYD 2021-103A B2 XS252865963	NI ZHO CAPITAL	D1	Currency.....	MARKETS LLC	11/08/2022	07/19/2028		7,082,205	0.917735258				(573,047)		(573,047)		(573,047)			53,751		0003	
S6500000.00EUR	Coupon Hedge RIBS	B1	Currency.....	BNP Paribas SA	11/06/2024	06/15/2028		37,693	0.873743919				1,208		1,208		1,208			280		0003	
L32925.00EUR	Coupon Hedge RIBS	B1	Currency.....	BNP Paribas SA	11/06/2024	06/16/2031		135,088	0.831808377				1,828		1,828		1,828			1,542		0003	
EUR/S 971682.30 USD-S1759801.55GBP	Coupon Hedge RIBS	B1	Currency.....	Deutsche Bank AG ..	11/06/2024	06/17/2030		971,682	0.801785989				10,312		10,312		10,312			9,976		0003	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/S 970143.85 USD-L756742.47GBP	Coupon Hedge: Porlman Strip	B1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	11/06/2024	06/15/2032		970,144	0.78003198				2,009		2,009		2,009			12,082		0003
EUR/S 3354.83 USD-L3079.00EUR	Coupon Hedge: Porlman Square 2023-1 A	D1	Currency.....	Wellis Fargo & Co. . PBLDOEJDBSF0QLXP3876	11/19/2024	04/27/2026		3,355	0.917768776				208		208		208			5		0003
EUR/S 1871.65 USD-L7709.90EUR	Coupon Hedge: Porlman Square 2023-1 A	D1	Currency.....	Wellis Fargo & Co. . PBLDOEJDBSF0QLXP3876	11/19/2024	07/27/2026		1,872	0.913407956				114		114		114			5		0003
GBP/L 147446.07 USD-S120911.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	02NIEB1BXP4R0TD8PU41	01/17/2025	01/11/2027		147,446	0.820036031				(12,058)		(12,058)		(12,058)			653		0003
EUR/S 233032.54 USD-L218878.52EUR	Porlman Square 2023-1 A	D1	Currency.....	BNP Paribas SA ROMUISPPIBWP0K5P83	02/07/2025	04/27/2026		233,033	0.93261616				20,272		20,272		20,272			317		0003
EUR/L 829734.70 USD-S751204.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency.....	Societe Generale SA	03/25/2025	04/24/2026		829,135	0.906009851				(40,089)		(40,089)		(40,089)			1,063		0003
EUR/L 1286750.00 USD-S1250000.00EUR	QLO ReInvm ALBAC 3A	D1	Currency.....	Goldman Sachs Group Inc/The	10/07/2022	12/15/2026		1,286,750	0.963946332				(157,133)		(157,133)		(157,133)			5,462		0003
EUR/L 3140735.25 USD-S3000000.00EUR	QLO ReInvm INWSC 2A	D1	Currency.....	BNP Paribas SA ROMUISPPIBWP0K5P83	10/18/2022	08/17/2026		3,140,735	0.955190349				(340,040)		(340,040)		(340,040)			9,691		0003
GBP/L 76691.07 USD-S57496.90GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Societe Generale SA	05/20/2025	01/11/2027		76,691	0.749721317				842		842		842			339		0003
EUR/L 1785945.14 USD-S1512516.88EUR	East Road - 7200561	B1	Currency.....	02NIEB1BXP4R0TD8PU41	06/13/2025	05/27/2026		1,785,945	0.84693967				33,239		33,239		33,239			3,329		0003
EUR/L 416057.70 USD-S340414.11EUR	Edi Exeter Logistic Spain - 7200570	B1	Currency.....	Wellis Fargo & Co. . PBLDOEJDBSF0QLXP3876	07/09/2025	12/16/2027		416,058	0.818189865				15,078		15,078		15,078			2,722		0003
GBP/L 195684.31 USD-S145325.74GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Natixis NA KX11K48MPJ42KCU1Z63	07/18/2025	01/11/2027		195,684	0.742654023				3,973		3,973		3,973			866		0003
GBP/L 69886.13 USD-S1554.90GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	02NIEB1BXP4R0TD8PU41	09/15/2025	01/11/2027		69,886	0.737686596				1,876		1,876		1,876			309		0003
EUR/L 1469101.03 USD-S128675.32EUR	East Road - 7200561	B1	Currency.....	Citibank NA E570Z0Z7FF321IEFA76	09/19/2025	05/27/2026		1,469,101	0.84179052				36,040		36,040		36,040			2,903		0003
EUR/L 2792215.81 USD-S2341241.24EUR	QLO ReInvm TRNTE 3A C	B1	Currency.....	Societe Generale SA	09/22/2025	05/27/2026		2,792,216	0.83848841				79,183		79,183		79,183			5,517		0003
S10500000.00EUR	East Road - 7200561	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1931955.00 USD-S1850000.00EUR	QLO ReInvm CBISE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1831955.00 USD-S1850000.00EUR	QLO ReInvm CBISE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 570157.50 USD-S550000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1576600.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00EUR	QLO ReInvm BLUE	D1	Currency.....	Deutsche Bank AG .. 7LTWFEZY1NSX80621K66	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,011,837)		(1,011,837)		(1,011,837)			71,198		0003
EUR/L 1388350.00 USD-S1500000.00																						

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 3031000.00 USD- S1500000.00EUR	QLO ReInv6m INLY 9A C XS2554980841	D1	Currency.....	Deutsche Bank AG .. 7LTWFZ1(ONS)80621K66	.11/15/2022	.02/22/2028	.....	5,031,000	0.89445383	.....	.....	.....	(263,410)	.....	(263,410)	.....	(263,410)	.....	.....	34,861	.....	0003
EUR/S 3483270.00 USD- L3150000.00EUR	QLO ReInv6m INLY 9A B XS2554980254	D1	Currency.....	MARKETS LLC 016168560X2T1J8570P30	.11/15/2022	.07/14/2027	.....	3,483,270	0.90432662	.....	.....	.....	.203,596	.....	.203,596	.....	.203,596	.....	.....	19,763	.....	0003
EUR/L 1671600.00 USD- S1500000.00EUR	QLO ReInv6m CMOSE 2021-2A C XS2381834848	D1	Currency.....	Barclays PLC G6GSEF7UP5170UK5573	.12/15/2022	.10/15/2026	.....	1,671,600	0.89734862	.....	.....	.....	(73,200)	.....	(73,200)	.....	(73,200)	.....	.....	6,156	.....	0003
EUR/L 2349270.00 USD- XS2459151879	GLO PSTET 2022-2A B	D1	Currency.....	Deutsche Bank AG .. 7LTWFZ1(ONS)80621K66	.12/20/2022	.10/29/2027	.....	2,346,270	0.88389469	.....	.....	.....	(115,388)	.....	(115,388)	.....	(115,388)	.....	.....	14,769	.....	0003
EUR/L 2900520.00 USD- QLO ReInv6m HRR 10A D		D1	Currency.....	Deutsche Bank AG .. 7LTWFZ1(ONS)80621K66	.01/06/2023	.01/14/2027	.....	2,990,520	0.902653016	.....	.....	.....	(157,537)	.....	(157,537)	.....	(157,537)	.....	.....	13,305	.....	0003
EUR/L 2517240.00 USD- S2700000.00EUR	QLO ReInv6m AQE 2022- 7A C XS2448043462	D1	Currency.....	Canadian Imperial Bank of Comm	.01/17/2023	.03/15/2028	.....	2,517,240	0.873973082	.....	.....	.....	(76,357)	.....	(76,357)	.....	(76,357)	.....	.....	17,616	.....	0003
EUR/L 2284400.00 USD- QLO ReInv6m AQE 2022- 7A D XS2448044110		D1	Currency.....	Bank of Comm	.01/17/2023	.03/15/2028	.....	2,286,400	0.873973082	.....	.....	.....	(69,415)	.....	(69,415)	.....	(69,415)	.....	.....	16,014	.....	0003
EUR/S 3857130.00 USD- L3400000.00EUR	QLO ReInv6m DRYD 2021- 103A B1 XS2552865797	D1	Currency.....	MARKETS LLC 016168560X2T1J8570P30	.02/16/2023	.07/19/2028	.....	3,857,130	0.88148442	.....	.....	.....	.159,262	.....	.159,262	.....	.159,262	.....	.....	29,274	.....	0003
EUR/S 334087.30 USD- L282034.3EUR	Coupon Hedge Strip OIL EIR	B1	Currency.....	Wells Fargo & Co. PBLDDEJDB5FI0LXP3876	.08/16/2024	.07/16/2027	.....	334,087	0.874125865	.....	.....	.....	8,246	.....	8,246	.....	8,246	.....	.....	1,900	.....	0003
GBP/S 2112284.50 USD- L1669635.07GBP	60 Quizon July 2022 - 7200568	B1	Currency.....	Deutsche Bank AG .. 7LTWFZ1(ONS)80621K66	.12/10/2024	.07/20/2026	.....	2,112,285	0.785715688	.....	.....	.....	82,813	.....	82,813	.....	82,813	.....	.....	5,824	.....	0003
EUR/S 1683488.25 USD- L1250000.00EUR	C XS1730393877	D1	Currency.....	BNP Paribas SA ROMUISPUBIPR0K6P83	.01/27/2025	.02/24/2027	.....	1,363,458	0.916766414	.....	.....	.....	96,464	.....	96,464	.....	96,464	.....	.....	6,482	.....	0003
EUR/S 286537.15 USD- B1FR XS1823355927	QLO ReInv6m CPOA 3A	D1	Currency.....	9685001J5KRTGJ0W1K05	.04/10/2025	.10/05/2026	.....	286,537	0.872487215	.....	.....	.....	4,600	.....	4,600	.....	4,600	.....	.....	1,028	.....	0003
EUR/L 1152100.00 USD- S8250000.00EUR	QLO ReInv6m AYCA 10A DRR XS235546971	D1	Currency.....	Morgan Stanley 1GJLJL3JDP30 6NUZ34	.07/28/2021	.07/15/2026	.....	11,592,100	0.797957229	.....	.....	.....	849,056	.....	849,056	.....	849,056	.....	.....	31,235	.....	0003
EUR/L 3633000.00 USD- QLO ReInv6m DUEP 1A	CR XS2401573493	D1	Currency.....	BNP Paribas SA ROMUISPUBIPR0K6P83	.01/31/2022	.11/20/2026	.....	3,633,000	0.825763832	.....	.....	.....	.133,308	.....	.133,308	.....	.133,308	.....	.....	14,544	.....	0003
GBP/L 60270.09 USD- Embassy Boulevard Jan 2022 - 7200519		B1	Currency.....	Societe Generale SA ... 02N6EB1BP460TD8PU41	.12/19/2025	.01/11/2027	.....	60,270	0.749422972	.....	.....	.....	685	.....	685	.....	685	.....	.....	267	.....	0003
S45167.79GBP	QLO ReInv6m BRPT 2A C XS255273752	D1	Currency.....	Wells Fargo & Co. PBLDDEJDB5FI0LXP3876	.01/12/2026	.04/15/2026	.....	361,670	0.85307338	.....	.....	.....	4,696	.....	4,696	.....	4,696	.....	.....	366	.....	0003
S300000.00EUR	Saint James Albany Paris- 50229626	D1	Currency.....	Morgan Stanley 1GJLJL3JDP30 6NUZ34	.01/13/2026	.04/15/2026	.....	346,489	0.854418015	.....	.....	.....	4,076	.....	4,076	.....	4,076	.....	.....	360	.....	0003
S265182.00EUR	BALDIR LEND03	B1	Currency.....	Societe Generale SA ... 02N6EB1BP460TD8PU41	.01/20/2026	.04/23/2026	.....	5,380,699	0.74332781	.....	.....	.....	87,318	.....	87,318	.....	87,318	.....	.....	6,753	.....	0003
S400000.00GBP	5.836625% 08 May 30	D1	Currency.....	Morgan Stanley 1GJLJL3JDP30 6NUZ34	.01/20/2026	.05/27/2026	.....	881,223	0.847140812	.....	.....	.....	16,155	.....	16,155	.....	16,155	.....	.....	1,741	.....	0003
EUR/L 881222.66 USD- S746519.68EUR	East Road - 72005611 Coupon Hedge CLO RMAN	B1	Currency.....	Morgan Stanley 1GJLJL3JDP30 6NUZ34	.02/12/2026	.05/18/2026	.....	3,698,157	0.837637954	.....	.....	.....	115,877	.....	115,877	.....	115,877	.....	.....	7,070	.....	0003
P1V/L 1000232.77 USD- S3266082.00EUR	Ares Polish Retail I (aka Project Oak)	D1	Currency.....	Morgan Stanley 1GJLJL3JDP30 6NUZ34	.02/19/2026	.06/17/2026	.....	10,002,233	0.598922001	.....	.....	.....	328,495	.....	328,495	.....	328,495	.....	.....	23,119	.....	0003
S35906235.28PUN	Ares Polish Retail I Senior Loan- 7410057	B1	Currency.....	Morgan Stanley 1GJLJL3JDP30 6NUZ34	.03/19/2026	.06/18/2026	.....	18,865,027	0.867563928	.....	.....	.....	(118,236)	.....	(118,236)	.....	(118,236)	.....	.....	43,883	.....	0003
EUR/L 251500.04 USD- Coupon Hedge CLO INUSD		B1	Currency.....	Societe Generale SA ... 02N6EB1BP460TD8PU41	.03/19/2026	.06/17/2026	.....	251,500	0.86755951	.....	.....	.....	(1,563)	.....	(1,563)	.....	(1,563)	.....	.....	581	.....	0003
S218191.00EUR	Royal Bank of Canada	D1	Currency.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
GBP/L 00813903.50 USD- S96500000.00GBP	B1 Navgate 7200538	B1	Currency.....	ES7PUBJPH1GCT1XB111	.03/17/2026	.04/30/2026	.....	80,819,904	0.748633557	.....	.....	.....	752,501	.....	752,501	.....	752,501	.....	.....	115,943	.....	0003
EUR/S 70869400.97 USD- L61371472.46EUR	East Road - 72005611	B1	Currency.....	BNP Paribas SA ROMUISPUBIPR0K6P83	.03/18/2026	.05/27/2026	.....	70,868,401	0.865982059	.....	.....	.....	.248,928	.....	.248,928	.....	.248,928	.....	.....	140,027	.....	0003
EUR/L 225707.25 USD- S194817.46EUR	Testa Hene OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWFZ1(ONS)80621K66	.03/20/2026	.04/16/2026	.....	225,707	0.863142234	.....	.....	.....	374	.....	374	.....	374	.....	.....	226	.....	0003
SEK/S 217875.40 USD- L1978830.21SEK	FOT Nordics Sweden- 7410015	B1	Currency.....	Morgan Stanley 1GJLJL3JDP30 6NUZ34	.09/09/2025	.11/30/2027	.....	217,875	9.082383928	.....	.....	.....	(4,254)	.....	(4,254)	.....	(4,254)	.....	.....	1,407	.....	0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
BR/L 66732.82 USD- S4115425.31BR	BR/ Ceise Novation Oct 2020	D1	Currency.....	JPMorgan Chase & Co	.11/02/2020	.10/15/2026 .....	.....	.....667,233	6.16789999 .....	.....	.....	.....	.....(80,260) .....	.....	.....(80,260) .....	.....	.....(80,260) .....	.....	.....	.....2,457 .....	.....	.....0003
BR/L 523135.64 USD- S3967460.69BR	BR/ Ceise Novation Oct 2020	D1	Currency.....	JPMorgan Chase & Co	.11/02/2020	.10/15/2026 .....	.....	.....523,136	7.58399993 .....	.....	.....	.....	.....(40,071) .....	.....	.....(40,071) .....	.....	.....(40,071) .....	.....	.....	.....4,925 .....	.....	.....0003
ELR/L 1127000.00 USD- DN XS1833626620	QLO ReInv6m 04Q06 11A	D1	Currency.....	Deutsche Bank AG	.03/21/2023	.11/15/2027 .....	.....	.....1,127,000	0.887311446 .....	.....	.....	.....	.....(47,497) .....	.....	.....(47,497) .....	.....	.....(47,497) .....	.....	.....	.....7,189 .....	.....	.....0003
ELR/L 992640.00 USD- S880000.00ELR	QLO ReInv6m M1PK 1A	D1	Currency.....	Credit Agricole SA	.03/21/2023	.01/18/2028 .....	.....	.....992,640	0.886524823 .....	.....	.....	.....	.....(42,446) .....	.....	.....(42,446) .....	.....	.....(42,446) .....	.....	.....	.....6,664 .....	.....	.....0003
ELR/L 93855.40 USD- S377000.00ELR	QLO ReInv6m 03QDA 3A	D1	Currency.....	Canadian Imperial Bank of Comm	.05/09/2023	.04/03/2028 .....	.....	.....429,855	0.877039116 .....	.....	.....	.....	.....(14,693) .....	.....	.....(14,693) .....	.....	.....(14,693) .....	.....	.....	.....3,048 .....	.....	.....0003
ELR/L 111054.66 USD- S97173.96ELR	Coupon Hedge Strip OIL EIR	B1	Currency.....	MIZHO CAPITAL MARKETS LLC	.02/22/2024	.08/16/2027 .....	.....	.....111,055	0.874469923 .....	.....	.....	.....	.....(2,846) .....	.....	.....(2,846) .....	.....	.....(2,846) .....	.....	.....	.....852 .....	.....	.....0003
ELR/L 1403750.00 USD- S1250000.00ELR	QLO ReInv6m 03QDA 10A	D1	Currency.....	Bank of America NA	.04/17/2024	.02/24/2027 .....	.....	.....1,403,750	0.88047195 .....	.....	.....	.....	.....(55,552) .....	.....	.....(55,552) .....	.....	.....(55,552) .....	.....	.....	.....6,674 .....	.....	.....0003
GBP/S 2320615.16 USD- L1762148.00GBP	C XS1730938377 - 60 Curzon July 2022 - 7200568	B1	Currency.....	Wells Fargo & Co	.11/14/2024	.07/20/2026 .....	.....	.....2,220,615	0.789983015 .....	.....	.....	.....	.....100,042 .....	.....	.....100,042 .....	.....	.....100,042 .....	.....	.....	.....6,150 .....	.....	.....0003
ELR/S 330390.78 USD- L290881.16ELR	Coupon Hedge Strip OIL EIR	B1	Currency.....	Wells Fargo & Co	.08/16/2024	.01/15/2027 .....	.....	.....330,391	0.879507473 .....	.....	.....	.....	.....9,046 .....	.....	.....9,046 .....	.....	.....9,046 .....	.....	.....	.....1,472 .....	.....	.....0003
GBP/S 189855.75 USD- L137535.02GBP	7200568	B1	Currency.....	Deutsche Bank AG	.01/03/2025	.07/20/2026 .....	.....	.....169,856	0.809716598 .....	.....	.....	.....	.....12,051 .....	.....	.....12,051 .....	.....	.....12,051 .....	.....	.....	.....488 .....	.....	.....0003
ELR/S 2500371.30 USD- L2710000.00ELR	QLO ReInv6m 03QDA 10A - 204, B1PR (Tax Exchange) XS173552088	D1	Currency.....	Societe Generale SA	.08/21/2025	.10/15/2026 .....	.....	.....2,500,371	0.839875262 .....	.....	.....	.....	.....(54,083) .....	.....	.....(54,083) .....	.....	.....(54,083) .....	.....	.....	.....9,208 .....	.....	.....0003
S2225094.76ELR	East Road - 7200561	B1	Currency.....	Societe Generale SA	.09/22/2025	.05/27/2026 .....	.....	.....2,772,959	0.838486642 .....	.....	.....	.....	.....78,637 .....	.....	.....78,637 .....	.....	.....78,637 .....	.....	.....	.....5,479 .....	.....	.....0003
ELR/L 18799000.00 USD- S15000000.00ELR	QLO ReInv6m 04QDA 10A - CR XS2305346468	D1	Currency.....	Morgan Stanley	.07/28/2021	.07/15/2026 .....	.....	.....18,798,000	0.797857229 .....	.....	.....	.....	.....1,376,848 .....	.....	.....1,376,848 .....	.....	.....1,376,848 .....	.....	.....	.....50,851 .....	.....	.....0003
S653848.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Wells Fargo & Co	.11/19/2025	.01/11/2027 .....	.....	.....853,620	0.765736596 .....	.....	.....	.....	.....(8,663) .....	.....	.....(8,663) .....	.....	.....(8,663) .....	.....	.....	.....3,778 .....	.....	.....0003
S230254.87ELR	East Road - 7200561	B1	Currency.....	Morgan Stanley	.11/21/2025	.05/27/2026 .....	.....	.....615,272	0.860197223 .....	.....	.....	.....	.....1,970 .....	.....	.....1,970 .....	.....	.....1,970 .....	.....	.....	.....1,216 .....	.....	.....0003
ELR/L 975994.71 USD- S923865.68ELR	East Road - 7200561	B1	Currency.....	Wells Fargo & Co	.12/15/2025	.05/27/2026 .....	.....	.....975,995	0.844129258 .....	.....	.....	.....	.....21,298 .....	.....	.....21,298 .....	.....	.....21,298 .....	.....	.....	.....1,928 .....	.....	.....0003
S57/S 2853125.17 USD- L27065959.17SEK	Sunbeam March 2021 - 7200439	B1	Currency.....	Royal Bank of Canada	.01/08/2026	.05/15/2026 .....	.....	.....2,953,125	9.165191996 .....	.....	.....	.....	.....(85,639) .....	.....	.....(85,639) .....	.....	.....(85,639) .....	.....	.....	.....5,185 .....	.....	.....0003
GBP/L 4677876.12 USD- S3539623.02GBP	Heylo Deal 1st Funding - 18344	B1	Currency.....	Citibank NA	.03/31/2026	.04/02/2026 .....	.....	.....4,677,876	0.759715853 .....	.....	.....	.....	.....(6,706) .....	.....	.....(6,706) .....	.....	.....(6,706) .....	.....	.....	.....1,731 .....	.....	.....0003
S125027.74GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	BNP Paribas SA	.07/18/2022	.01/11/2027 .....	.....	.....153,876	0.81252173 .....	.....	.....	.....	.....(10,703) .....	.....	.....(10,703) .....	.....	.....(10,703) .....	.....	.....	.....681 .....	.....	.....0003
ELR/S 784810.76 USD- L718651.68ELR	Strengg Spanish Hotel Portfolio - 7200552	B1	Currency.....	Morgan Stanley	.07/29/2022	.04/21/2026 .....	.....	.....784,811	0.915700608 .....	.....	.....	.....	.....45,896 .....	.....	.....45,896 .....	.....	.....45,896 .....	.....	.....	.....941 .....	.....	.....0003
GBP/L 374214.64 USD- S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Bank of Comm	.10/14/2022	.01/11/2027 .....	.....	.....374,215	0.91282519 .....	.....	.....	.....	.....(74,121) .....	.....	.....(74,121) .....	.....	.....(74,121) .....	.....	.....	.....1,655 .....	.....	.....0003
GBP/L 2370169.20 USD- S2076000.00GBP	TABS 2022-1 TOSET 2021-1ST1 B litge RME5 - 50131264	B1	Currency.....	Morgan Stanley	.10/25/2022	.06/12/2026 .....	.....	.....2,370,169	0.875986835 .....	.....	.....	.....	.....(372,629) .....	.....	.....(372,629) .....	.....	.....(372,629) .....	.....	.....	.....5,300 .....	.....	.....0003
SEK/S 1180705.70 USD- L1186520.04SEK	Sunbeam March 2021 - 7200439	B1	Currency.....	Morgan Stanley	.02/03/2023	.05/15/2026 .....	.....	.....1,180,706	10.04960003 .....	.....	.....	.....	.....74,612 .....	.....	.....74,612 .....	.....	.....74,612 .....	.....	.....	.....2,073 .....	.....	.....0003
ELR/L 665569.12 USD- S900260.75ELR	East Road - 7200561	B1	Currency.....	Morgan Stanley	.05/24/2023	.05/27/2026 .....	.....	.....665,569	0.901875901 .....	.....	.....	.....	.....(29,372) .....	.....	.....(29,372) .....	.....	.....(29,372) .....	.....	.....	.....1,315 .....	.....	.....0003
ELR/L 8097.05 USD- S7001.95ELR	Coupon Hedge: Portman Square 2023-1 A	D1	Currency.....	Royal Bank of Canada	.07/20/2023	.07/27/2026 .....	.....	.....8,097	0.864753213 .....	.....	.....	.....	.....(32) .....	.....	.....(32) .....	.....	.....(32) .....	.....	.....	.....23 .....	.....	.....0003
GBP/L 312304.76 USD- S251432.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Canadian Imperial Bank of Comm	.08/17/2023	.01/11/2027		312,305	0.805981445				(18,749)		(18,749)		(18,749)			1,382		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 248600.00 USD-	QLO ReInveñ VOIE 2A CR	D1	Currency.....	Deutsche Bank AG .. 7LTWFZY1NSV80621K86	.12/19/2022	.07/15/2026	.....	2,646,360	.. 0.905879156	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
S240000.00EUR	X52557478044	D1	Currency.....	Canadian Imperial Bank of Comm	.03/20/2023	.04/15/2027	.....	1,678,050	.. 0.88394689	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/L 1678050.00 USD-	QLO ReInveñ MLPK 1X B	D1	Currency.....	21G119DL770X03ZE78	.03/20/2023	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
S1500000.00EUR	X51823315624	D1	Currency.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
SEK/S 403413.28 USD-	Sunbeam March 2021 - 7200439	B1	Currency.....	.....	.04/25/2023	.05/15/2026	.....	403,413	.. 10.1480012	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/L 1157500.00 USD-	QLO ReInveñ DRYO 2017-	D1	Currency.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
S1000000.00EUR	62X D X31626186592	D1	Currency.....	K31W4KM0P4/26CU1Z63	.07/12/2023	.10/12/2027	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/S 7347367.50 USD-	QLO ReInveñ HNY 9A D	D1	Currency.....	.....	.07/12/2023	.10/12/2027	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
S2554991229	X52554991229	D1	Currency.....	Morgan Stanley	.12/29/2023	.05/04/2028	.....	7,347,368	.. 0.84724227	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/S 255325.00 USD-	QLO ReInveñ MUPKE 20A	D1	Currency.....	.....	.12/29/2023	.05/04/2028	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
L2250000.00EUR	B1 X5207606809	D1	Currency.....	Morgan Stanley	.03/18/2024	.10/15/2026	.....	2,553,325	.. 0.88051422	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/S 7949900.00 USD-	QLO ReInveñ MUPKE 20A	D1	Currency.....	.....	.03/18/2024	.10/15/2026	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
L7000000.00EUR	C X52507607013	D1	Currency.....	Morgan Stanley	.03/18/2024	.10/15/2026	.....	7,949,900	.. 0.88051422	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/S 943706.00 USD-	QLO ReInveñ PENTA	D1	Currency.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
S2554641801	X5254641801	D1	Currency.....	BNP Paribas SA	.04/25/2024	.10/20/2027	.....	8,433,706	.. 0.877431582	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/L 7231360.00 USD-	QLO ReInveñ TENTE 3A D	D1	Currency.....	.....	.04/25/2024	.10/20/2027	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
S24949888142	X52494988142	D1	Currency.....	Deutsche Bank AG .. 7LTWFZY1NSV80621K86	.06/24/2024	.11/02/2027	.....	7,231,360	.. 0.886034074	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/S 97210.19 USD-	Coupon Hedge Strip OIL	D1	Currency.....	.....	.06/24/2024	.11/02/2027	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
L86118.17EUR	EUR	B1	Currency.....	Wells Fargo & Co .. PELDEJDB5F0LXP876	.08/16/2024	.06/16/2026	.....	97,210	.. 0.88589653	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
SEK/S 136386830.86 USD-L1347026356.00SEK	Sunbeam March 2021 - 7200439	B1	Currency.....	.....	.08/27/2024	.05/15/2026	.....	136,386,831	.. 9.8765	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
SEK/S 280045.74 USD-	Coupon Hedge Strip OIL	B1	Currency.....	.....	.08/27/2024	.05/15/2026	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
L2924635.89SEK	SEK	B1	Currency.....	Morgan Stanley	.08/27/2024	.05/18/2026	.....	296,046	.. 9.87900083	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
SEK/S 180458.47 USD-	Sunbeam March 2021 - 7200439	B1	Currency.....	.....	.08/27/2024	.05/18/2026	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
L1867245.65SEK	QLO ReInveñ CORDA 6A	D1	Currency.....	.....	.08/27/2024	.05/18/2026	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/S 577250.00 USD-	CR X51803165668	D1	Currency.....	Morgan Stanley	.09/24/2024	.05/15/2026	.....	189,458	.. 9.85570038	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
L5000000.00EUR	QLO ReInveñ CORDA 6A	D1	Currency.....	BNP Paribas SA	.09/30/2024	.04/15/2027	.....	577,250	.. 0.866175834	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/S 1161000.00 USD-	DR X51803166047	D1	Currency.....	.....	.09/30/2024	.10/15/2027	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
L1000000.00EUR	QLO ReInveñ CORDA 10A	D1	Currency.....	BNP Paribas SA	.09/30/2024	.10/15/2027	.....	1,161,000	.. 0.861326443	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/S 1320000.00 USD-	QLO ReInveñ DRYO 2017-	D1	Currency.....	Bank of America NA	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
L1000000.00EUR	62X D X31626186592	D1	Currency.....	.....	.11/06/2024	.10/12/2027	.....	1,132,000	.. 0.883392226	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/L 26927433.41 USD-	Stoneweg Spanish Hotel	D1	Currency.....	B4TYDEB66XWZ0318E27	.11/06/2024	.10/12/2027	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
S2434543.98EUR	Portfolio - 7200552	B1	Currency.....	.....	.11/08/2024	.04/24/2026	.....	26,327,433	.. 0.90410191	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/S 2345910.00 USD-	QLO PSTET 2022-2A B	D1	Currency.....	Morgan Stanley	.04/24/2026	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
L2100000.00EUR	X52459151879	D1	Currency.....	Deutsche Bank AG .. 7LTWFZY1NSV80621K86	.11/21/2024	.10/29/2027	.....	2,345,910	.. 0.865175007	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/S 9090766.60 USD-	QLO ReInveñ CORDA 10A	D1	Currency.....	.....	.11/21/2024	.10/29/2027	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
L1000000.00EUR	C X5173093877	D1	Currency.....	BNP Paribas SA	.01/27/2025	.02/24/2027	.....	1,090,767	.. 0.916766414	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/L 903642.30 USD-	Stoneweg Spanish Hotel	D1	Currency.....	.....	.01/27/2025	.02/24/2027	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
S846639.74EUR	Portfolio - 7200552	B1	Currency.....	Societe Generale SA	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/L 1235176.55 USD-	Coupon Hedge Strip OIL	B1	Currency.....	02NEB1BXP4R0TD8PU41	.01/28/2025	.04/24/2026	.....	903,642	.. 0.936919111	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
S1098374.06EUR	EUR	B1	Currency.....	NI ZHO CAPITAL	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/S 983107.16 USD-	Coupon Hedge Strip OIL	D1	Currency.....	MARKETS LLC	.02/22/2024	.07/16/2026	.....	1,235,177	.. 0.889244586	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
L20941.56EUR	EUR	B1	Currency.....	.....	.02/22/2024	.07/16/2026	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/S 443231.29 USD-	Coupon Hedge Strip OIL	D1	Currency.....	Deutsche Bank AG .. 7LTWFZY1NSV80621K86	.07/26/2024	.07/16/2027	.....	363,107	.. 0.882223198	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
L387148.90EUR	EUR	B1	Currency.....	.....	.07/26/2024	.07/16/2027	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
BR/L 990777.44 USD-	EUR	D1	Currency.....	BNP Paribas SA	.08/16/2024	.08/16/2027	.....	443,231	.. 0.873468244	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
BR/L 7175702.70 USD-	Ceise	D1	Currency.....	Barclays PLC	.10/11/2018	.10/15/2026	.....	590,777	.. 6.230600002	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
S595191.12EUR	Ceise	D1	Currency.....	.....	.10/11/2018	.10/15/2026	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
BR/L 936545.02 USD-	EUR	D1	Currency.....	Barclays PLC	.10/11/2018	.10/15/2026	.....	775,703	.. 7.672000007	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
S7282934.35EUR	Ceise	D1	Currency.....	Barclays PLC	.10/11/2018	.10/15/2026	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
EUR/L 400748.45 USD-	Stoneweg Spanish Hotel	D1	Currency.....	Barclays PLC	.10/11/2018	.10/15/2026	.....	965,545	.. 7.399999896	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
S363081.98EUR	Portfolio - 7200552	B1	Currency.....	Societe Generale SA																		0003
.....					.03/25/2025	.04/24/2026		400,748	.. 0.906036643													0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 174111.70 USD- 2022 - 720519	Embassy Boulevard Jan 2022 - 720519	B1	Currency.....	Société Générale SA	06/18/2025	01/11/2027		174,112	0.741308482				3,844		3,844		3,844			771	0003	
BRL/L 259465.54 USD- 2020	BRL Celse Novation Oct 2020	D1	Currency.....	JPMorgan Chase & Co	11/02/2020	04/15/2031		259,466	8.447000014				(16,037)		(16,037)		(16,037)			2,914	0003	
EUR/L 326903.94 USD- 2020	Coupon Hedge Strip OIL	B1	Currency.....	NI ZUHO CAPITAL	02/22/2024	04/16/2026		320,904	0.89273759				(10,453)		(10,453)		(10,453)			386	0003	
S266483.01EUR	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC	02/22/2024	07/16/2026		323,806	0.889244579				(10,534)		(10,534)		(10,534)			877	0003	
EUR/L 328905.73 USD- 2020	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC	02/22/2024	10/16/2026		326,941	0.885778809				(10,012)		(10,012)		(10,012)			1,207	0003	
S287942.44EUR	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC	02/22/2024	10/16/2026		326,941	0.885778809				(10,012)		(10,012)		(10,012)			1,207	0003	
EUR/L 326940.91 USD- 2020	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC	02/22/2024	10/16/2026		326,941	0.885778809				(10,012)		(10,012)		(10,012)			1,207	0003	
S298597.33EUR	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC	02/22/2024	10/16/2026		326,941	0.885778809				(10,012)		(10,012)		(10,012)			1,207	0003	
BRL/S 704110.75 USD- 2020	BRL Celse Novation Oct 2020	D1	Currency.....	JPMorgan Chase & Co	10/04/2023	10/15/2027		704,111	6.30959897				38,079		38,079		38,079			4,372	0003	
L436320.17BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMorgan Chase & Co	10/04/2023	10/15/2027		704,111	6.30959897				38,079		38,079		38,079			4,372	0003	
BRL/S 637666.36 USD- 2020	BRL Celse Novation Oct 2020	D1	Currency.....	JPMorgan Chase & Co	10/04/2023	10/15/2027		637,664	7.367500043				7,725		7,725		7,725			6,411	0003	
L4697992.20BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMorgan Chase & Co	10/04/2023	10/15/2027		637,664	7.367500043				7,725		7,725		7,725			6,411	0003	
BRL/S 298935.25 USD- 2020	BRL Celse Novation Oct 2020	D1	Currency.....	JPMorgan Chase & Co	10/04/2023	10/15/2027		298,383	7.615799855				2,046		2,046		2,046			3,181	0003	
L2272503.30BRL	Embassy Boulevard Jan 2022 - 720519	B1	Currency.....	Natixis NA	02/15/2024	01/11/2027		147,665	0.793115743				(6,600)		(6,600)		(6,600)			654	0003	
GBP/L 472665.32 USD- 2020	Coupon Hedge Strip OIL	B1	Currency.....	NI ZUHO CAPITAL	02/22/2024	04/16/2026		4,045,812	0.892737579				(131,785)		(131,785)		(131,785)			4,235	0003	
EUR/L 40465812.28 USD- 2020	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC	02/22/2024	04/16/2026		4,045,812	0.892737579				(131,785)		(131,785)		(131,785)			4,235	0003	
S3611848.66EUR	Coupon Hedge Strip OIL	B1	Currency.....	JPMorgan Chase & Co	02/22/2024	04/16/2026		4,045,812	0.892737579				(131,785)		(131,785)		(131,785)			4,235	0003	
GBP/L 60713.43 USD- GBP	Coupon Hedge Strip OIL	B1	Currency.....	JPMorgan Chase & Co	02/23/2024	07/16/2026		60,713	0.786101691				(2,414)		(2,414)		(2,414)			164	0003	
S47726.93GBP	Coupon Hedge Strip OIL	B1	Currency.....	JPMorgan Chase & Co	02/23/2024	07/16/2026		60,713	0.786101691				(2,414)		(2,414)		(2,414)			164	0003	
GBP/L 60653.86 USD- GBP	Coupon Hedge Strip OIL	B1	Currency.....	JPMorgan Chase & Co	02/23/2024	08/17/2026		60,654	0.786101659				(2,387)		(2,387)		(2,387)			187	0003	
S47680.10GBP	Coupon Hedge Strip OIL	B1	Currency.....	JPMorgan Chase & Co	02/23/2024	10/16/2026		60,654	0.786101659				(2,387)		(2,387)		(2,387)			187	0003	
GBP/L 60570.00 USD- GBP	Coupon Hedge Strip OIL	B1	Currency.....	JPMorgan Chase & Co	02/23/2024	10/16/2026		60,570	0.786039854				(2,264)		(2,264)		(2,264)			224	0003	
S47610.44GBP	Coupon Hedge Strip OIL	B1	Currency.....	JPMorgan Chase & Co	02/23/2024	10/16/2026		60,570	0.786039854				(2,264)		(2,264)		(2,264)			224	0003	
GBP/L 60485.37 USD- GBP	Coupon Hedge Strip OIL	B1	Currency.....	JPMorgan Chase & Co	02/23/2024	01/15/2027		60,485	0.78591633				(2,141)		(2,141)		(2,141)			270	0003	
S47536.44GBP	Coupon Hedge Strip OIL	B1	Currency.....	JPMorgan Chase & Co	02/23/2024	01/15/2027		60,485	0.78591633				(2,141)		(2,141)		(2,141)			270	0003	
GBP/L 153248.94 USD- 2022 - 720519	Embassy Boulevard Jan 2022 - 720519	B1	Currency.....	Canadian Imperial Bank of Comm	03/14/2024	01/11/2027		153,249	0.781860808				(4,639)		(4,639)		(4,639)			678	0003	
S119819.34GBP	Embassy Boulevard Jan 2022 - 720519	B1	Currency.....	Bank of Comm	03/14/2024	01/11/2027		153,249	0.781860808				(4,639)		(4,639)		(4,639)			678	0003	
EUR/L 65471.85 USD- 2020	East Road - 720561	B1	Currency.....	Wellis Fargo & Co	03/19/2024	05/27/2026		655,472	0.888494006				(19,394)		(19,394)		(19,394)			1,295	0003	
S82382.81EUR	Sapphire 2024-1 D	B1	Currency.....	Deutsche Bank AG	03/19/2024	05/27/2026		655,472	0.888494006				(19,394)		(19,394)		(19,394)			1,295	0003	
AD/L 395340.00 USD- 50208084	35 RUE DE LA GARE - 7200419	B1	Currency.....	Deutsche Bank AG	03/27/2024	07/14/2026		395,340	1.517800883				(17,815)		(17,815)		(17,815)			1,060	0003	
EUR/L 11706390.00 EUR	East Road - 720561	B1	Currency.....	Deutsche Bank AG	03/27/2024	07/14/2026		395,340	1.517800883				(17,815)		(17,815)		(17,815)			1,060	0003	
USD-S10900000.00EUR	East Road - 720561	B1	Currency.....	Deutsche Bank AG	04/12/2024	05/20/2026		111,706,390	0.903260771				(5,181,584)		(5,181,584)		(5,181,584)			206,722	0003	
EUR/L 1675740.01 USD- 2022 - 720561	East Road - 720561	B1	Currency.....	Deutsche Bank AG	04/12/2024	05/20/2026		111,706,390	0.903260771				(5,181,584)		(5,181,584)		(5,181,584)			206,722	0003	
S151719.13EUR	Project Physicus - 7200542	B1	Currency.....	Wellis Fargo & Co	04/19/2024	05/27/2026		1,675,740	0.9022936129				(76,267)		(76,267)		(76,267)			3,311	0003	
EUR/L 53189661.13 USD- 2020	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG	05/08/2024	10/16/2026		1,675,740	0.9022936129				(76,267)		(76,267)		(76,267)			3,311	0003	
S47155000.00EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG	05/08/2024	10/16/2026		1,675,740	0.9022936129				(76,267)		(76,267)		(76,267)			3,311	0003	
EUR/L 1147576.95 USD- 2020	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG	05/08/2024	10/16/2026		1,675,740	0.9022936129				(76,267)		(76,267)		(76,267)			3,311	0003	
S1021521.23EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG	05/10/2024	10/16/2026		1,675,740	0.9022936129				(76,267)		(76,267)		(76,267)			3,311	0003	
EUR/L 1804004.39 USD- 2020	East Road - 720561	B1	Currency.....	Deutsche Bank AG	05/10/2024	10/16/2026		1,675,740	0.9022936129				(76,267)		(76,267)		(76,267)			3,311	0003	
S1655311.32EUR	East Road - 720561	B1	Currency.....	Deutsche Bank AG	05/17/2024	05/27/2026		1,675,740	0.9022936129				(76,267)		(76,267)		(76,267)			3,311	0003	
GBP/L 449293.11 USD- 2022 - 720519	Embassy Boulevard Jan 2022 - 720519	B1	Currency.....	Wellis Fargo & Co	05/17/2024	05/27/2026		1,675,740	0.9022936129				(76,267)		(76,267)		(76,267)			3,311	0003	
S351864.48GBP	Embassy Boulevard Jan 2022 - 720519	B1	Currency.....	Credit Agricole SA	05/17/2024	05/27/2026		1,675,740	0.9022936129				(76,267)		(76,267)		(76,267)			3,311	0003	
GBP/L 328586.38 USD- 2020	Coupon Hedge Strip OIL	B1	Currency.....	9695907J8KRTJ0JH9V5	05/20/2024	01/11/2027		449,929	0.782044265				(13,727)		(13,727)		(13,727)			1,991	0003	
S257696.85GBP	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC	06/20/2024	01/11/2027		328,586	0.784867742				(11,213)		(11,213)		(11,213)			1,454	0003	
EUR/L 53198.02 USD- 2020	Coupon Hedge Strip OIL	B1	Currency.....	Natixis NA	06/20/2024	01/11/2027		328,586	0.784867742				(11,213)		(11,213)		(11,213)			1,454	0003	
L47236.74EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG	07/26/2024	01/15/2027		53,198	0.887941694				1,981		1,981		1,981			237	0003	
EUR/S 53195.85 USD- 2020	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG	07/26/2024	01/15/2027		53,198	0.887941694				1,981		1,981		1,981			237	0003	
L47038.52EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG	08/16/2024	07/16/2026		53,198	0.887941694				1,981		1,981		1,981			237	0003	
EUR/S 2665.30 USD- 2023 - 1 A	Coupon Hedge: Portman Square 2023-1 A	D1	Currency.....	Wellis Fargo & Co	08/16/2024	07/16/2026		53,198	0.887941694				1,981		1,981		1,981			237	0003	
XS265100395	Coupon Hedge: Portman Square 2023-1 A	D1	Currency.....	Wellis Fargo & Co	08/16/2024	07/16/2026		53,198	0.887941694				1,981		1,981		1,981			237	0003	
XS265100395	Coupon Hedge: Portman Square 2023-1 A	D1	Currency.....	JPMorgan Chase & Co	08/22/2024	04/27/2026		2,565	0.878271547				42		42		42			3	0003	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 237000.00 USD- S2060000.00EUR	QLO Cease 2013-1A A2R	D1	Currency.....	Canadian Imperial Bank of Comm	07/27/2023	09/28/2026	.....	2,371,060	0.866893731	.....	.....	.....	(25,496)	.....	(25,496)	.....	(25,496)	.....	.....	8,348	.....	0003
EUR/L 1161300.00 USD- S1000000.00EUR	QLO ALO 3A OE	D1	Currency.....	Societe Generale SA	07/27/2023	07/26/2027	.....	1,161,300	0.861103835	.....	.....	(11,960)	(11,960)	.....	(11,960)	.....	(11,960)	.....	.....	6,673	.....	0003
EUR/S 8614438.00 USD- L600000.00EUR	QLO ReIn6m FRIE 14A	D1	Currency.....	BNP Paribas SA	10/10/2023	04/15/2026	.....	6,614,438	0.90706408	.....	.....	319,438	319,438	.....	319,438	.....	319,438	.....	.....	6,704	.....	0003
EUR/S 15433691.00 USD- L7400000.00EUR	QLO ReIn6m FRIE 14A	D1	Currency.....	BNP Paribas SA	10/10/2023	04/15/2026	.....	15,433,691	0.90706408	.....	.....	745,356	745,356	.....	745,356	.....	745,356	.....	.....	15,644	.....	0003
EUR/L 1410093.81 USD- S125593.08EUR	CIN XS253238951	B1	Currency.....	NI ZHO CAPITAL MARKETS LLC	02/22/2024	06/16/2026	.....	1,410,094	0.890432304	.....	.....	(46,109)	(46,109)	.....	(46,109)	.....	(46,109)	.....	.....	3,238	.....	0003
EUR/S 4444600.00 USD- L400000.00EUR	QLO ReIn6m CLMPK 1A	D1	Currency.....	Morgan Stanley	05/02/2024	06/12/2026	.....	4,444,600	0.89966501	.....	.....	193,718	193,718	.....	193,718	.....	193,718	.....	.....	9,338	.....	0003
EUR/S 3395775.00 USD- L300000.00EUR	QLO PLUP 1A C	D1	Currency.....	Morgan Stanley	05/14/2024	01/19/2027	.....	3,395,775	0.883450759	.....	.....	104,565	104,565	.....	104,565	.....	104,565	.....	.....	15,238	.....	0003
EUR/S 8974800.00 USD- L800000.00EUR	QLO ReIn6m HARVY 23A	D1	Currency.....	Royal Bank of Canada	06/28/2024	07/14/2027	.....	8,974,800	0.891384766	.....	.....	394,587	394,587	.....	394,587	.....	394,587	.....	.....	50,321	.....	0003
EUR/S 11449800.00 USD- L1000000.00EUR	QLO ReIn6m T1KEH 7A C	D1	Currency.....	Societe Generale SA	11/04/2024	10/20/2027	.....	11,449,800	0.873377701	.....	.....	299,195	299,195	.....	299,195	.....	299,195	.....	.....	71,416	.....	0003
EUR/S 9821987.50 USD- L525000.00EUR	QLO ReIn6m AQE 2021-6A PTC XS240896724	D1	Currency.....	Credit Agricole SA	01/06/2023	06/15/2027	.....	5,821,988	0.901753911	.....	.....	319,099	319,099	.....	319,099	.....	319,099	.....	.....	31,997	.....	0003
EUR/L 1127890.00 USD- S1000000.00EUR	QLO ReIn6m ANCHE 1X	D1	Currency.....	Morgan Stanley	03/21/2023	01/18/2028	.....	1,127,890	0.866611283	.....	.....	(48,337)	(48,337)	.....	(48,337)	.....	(48,337)	.....	.....	7,572	.....	0003
EUR/S 15367000.00 USD- L1400000.00EUR	QLO ReIn6m QLOP 1A	D1	Currency.....	Deutsche Bank AG ..	02/15/2024	08/23/2027	.....	15,367,000	0.876808417	.....	.....	462,858	462,858	.....	462,858	.....	462,858	.....	.....	94,370	.....	0003
EUR/L 634174.91 USD- S946868.83EUR	Coupon Hedge Strip OIL	B1	Currency.....	NI ZHO CAPITAL MARKETS LLC	02/22/2024	06/16/2026	.....	634,175	0.894523231	.....	.....	(20,737)	(20,737)	.....	(20,737)	.....	(20,737)	.....	.....	1,466	.....	0003
EUR/L 104346.22 USD- S93267.98EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG ..	07/26/2024	07/16/2026	.....	104,348	0.893816663	.....	.....	(3,948)	(3,948)	.....	(3,948)	.....	(3,948)	.....	.....	282	.....	0003
EUR/L 86523.11 USD- S77080.72EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG ..	07/26/2024	10/16/2026	.....	86,523	0.89066578	.....	.....	(3,271)	(3,271)	.....	(3,271)	.....	(3,271)	.....	.....	319	.....	0003
EUR/S 1348737.76 USD- L197538.77EUR	Coupon Hedge Strip OIL	B1	Currency.....	BNP Paribas SA	08/16/2024	04/16/2026	.....	1,348,738	0.887894449	.....	.....	36,378	36,378	.....	36,378	.....	36,378	.....	.....	1,412	.....	0003
EUR/S 1339249.58 USD- L7181767.27EUR	Coupon Hedge Strip OIL	B1	Currency.....	BNP Paribas SA	08/16/2024	10/16/2026	.....	1,339,250	0.882410036	.....	.....	37,431	37,431	.....	37,431	.....	37,431	.....	.....	4,944	.....	0003
EUR/L 1031062.91 USD- S6205142.82EUR	Ceise	D1	Currency.....	Barclays PLC	10/11/2018	04/15/2026	.....	1,031,063	6.018200015	.....	.....	(147,782)	(147,782)	.....	(147,782)	.....	(147,782)	.....	.....	1,045	.....	0003
EUR/L 357220.52 USD- S3168724.18EUR	Ceise	D1	Currency.....	Barclays PLC	10/11/2018	10/15/2031	.....	357,221	8.864998978	.....	.....	(25,578)	(25,578)	.....	(25,578)	.....	(25,578)	.....	.....	4,206	.....	0003
EUR/L 1026602.71 USD- L6173137.92EUR	Ceise	D1	Currency.....	Credit Agricole SA ..	10/05/2023	10/15/2026	.....	1,026,803	6.012000027	.....	.....	94,952	94,952	.....	94,952	.....	94,952	.....	.....	3,781	.....	0003
EUR/S 923608.38 USD- L5762642.34EUR	Ceise	D1	Currency.....	Credit Agricole SA ..	10/05/2023	04/15/2027	.....	923,608	6.188998982	.....	.....	75,244	75,244	.....	75,244	.....	75,244	.....	.....	4,743	.....	0003
EUR/S 44880.58 USD- L3408754.97EUR	Ceise	D1	Currency.....	Credit Agricole SA ..	10/05/2023	10/15/2030	.....	440,801	7.733100011	.....	.....	8,835	8,835	.....	8,835	.....	8,835	.....	.....	4,889	.....	0003
EUR/S 3932080.00 USD- L3000000.00EUR	QLO ReIn6m ANCHE 1A	D1	Currency.....	Morgan Stanley	04/16/2025	04/18/2028	.....	3,592,080	0.835170709	.....	.....	(41,940)	(41,940)	.....	(41,940)	.....	(41,940)	.....	.....	25,728	.....	0003
EUR/L 1773928.28 USD- S1502085.73EUR	D28 XS2398534093	D1	Currency.....	Morgan Stanley	06/13/2025	05/27/2026	.....	1,773,628	0.846998966	.....	.....	33,010	33,010	.....	33,010	.....	33,010	.....	.....	3,504	.....	0003
EUR/L 668251.34 USD- S4436320.17EUR	East Road - 7200561	B1	Currency.....	BNP Paribas SA	10/05/2023	10/15/2026	.....	1,026,803	6.012000027	.....	.....	94,952	94,952	.....	94,952	.....	94,952	.....	.....	3,781	.....	0003
EUR/L 645680.98 USD- S4444545.03EUR	BRL Ceise Novation Oct 2020	D1	Currency.....	JP Morgan Chase & Co	11/02/2020	10/15/2027	.....	668,251	6.638699999	.....	.....	(71,975)	(71,975)	.....	(71,975)	.....	(71,975)	.....	.....	4,150	.....	0003
EUR/L 662753.06 USD- S4661956.43EUR	BRL Ceise Novation Oct 2020	D1	Currency.....	JP Morgan Chase & Co	11/02/2020	04/17/2028	.....	645,681	6.893500006	.....	.....	(65,875)	(65,875)	.....	(65,875)	.....	(65,875)	.....	.....	4,822	.....	0003
EUR/L 330982.40 USD- S200935.17EUR	BRL Ceise Novation Oct 2020	D1	Currency.....	JP Morgan Chase & Co	11/02/2020	04/16/2029	.....	662,753	7.336000003	.....	.....	(55,433)	(55,433)	.....	(55,433)	.....	(55,433)	.....	.....	5,784	.....	0003
EUR/L 330982.40 USD- S200935.17EUR	Coupon Hedge Strip OIL	B1	Currency.....	NI ZHO CAPITAL MARKETS LLC	02/22/2024	04/16/2027		330,982	0.879004956			(9,252)	(9,252)		(9,252)		(9,252)			1,691		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 33517.83 USD- S28204.35EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	MI ZHO CAPITAL	02/22/2024	07/16/2027		333,518	0.875616404				(8,789)		(8,789)		(8,789)			1,886		0003
EUR/L 32830.16 USD- S290391.1EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	MARKETS LLC	02/22/2024	01/15/2027		329,330	0.882339569				(9,695)		(9,695)		(9,695)			1,488		0003
EUR/L 683607.89 USD- L444545.03EUR	BRL Celse Novation Oct 2020	D1	Currency.....	JP Morgan Chase & Co	10/04/2023	04/17/2028		683,608	6.50159996				30,646		30,646		30,646			4,893		0003
EUR/L 70296.13 USD- L4661986.45EUR	BRL Celse Novation Oct 2020	D1	Currency.....	JP Morgan Chase & Co	10/04/2023	04/16/2029		703,296	6.913098963				19,059		19,059		19,059			6,138		0003
EUR/L 55620.07 USD- L3667460.63EUR	BRL Celse Novation Oct 2020	D1	Currency.....	JP Morgan Chase & Co	10/04/2023	10/15/2029		555,620	7.140600033				11,445		11,445		11,445			5,231		0003
EUR/L 242674.30 USD- L230650.02EUR	BRL Celse Novation Oct 2020	D1	Currency.....	JP Morgan Chase & Co	10/04/2023	04/15/2032		242,674	8.36780051				(2,067)		(2,067)		(2,067)			2,984		0003
EUR/L 2036124.00 USD- L180000.00EUR	QLO ReIn6m ALME 5A B1F XS1652482089	D1	Currency.....	BNP Paribas SA	02/23/2024	10/15/2026		2,036,124	0.884032603				58,236		58,236		58,236			7,498		0003
EUR/L 362979.14 USD- L312383.01EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	ROYAL BANK OF CANADA	08/16/2024	07/16/2026		352,879	0.885269132				9,850		9,850		9,850			955		0003
GBP/S 1029461.50 USD- L770118.633BP	60 Quizon July 2022 - 7200568	B1	Currency.....	Canada	05/14/2025	07/20/2026		1,025,482	0.75096247				(6,905)		(6,905)		(6,905)			2,828		0003
GBP/S 1485068.71 USD- L1107194.353BP	60 Quizon July 2022 - 7200568	B1	Currency.....	Deutsche Bank AG	07/28/2025	07/20/2026		1,485,069	0.745550925				(20,668)		(20,668)		(20,668)			4,095		0003
EUR/L 1987112.50 USD- S1625000.00EUR	QLO A2.0 3A C XS1562974348	D1	Currency.....	Societe Generale SA	07/27/2023	07/26/2027		1,887,113	0.861103935				(19,435)		(19,435)		(19,435)			10,843		0003
PLM/L 30381762.02 USD- S109106983.78EUR	Ares Polish Retail (aka Project Oak)	B1	Currency.....	Deutsche Bank AG	12/15/2025	06/17/2026		30,381,762	3.5912				986,523		986,523		986,523			70,224		0003
GBP/L 88449.15 USD- S96295.833BP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Societe Generale SA	12/19/2025	01/11/2027		88,449	0.74942303				1,006		1,006		1,006			381		0003
EUR/L 416162.60 USD- S355000.00EUR	QLO ReIn6m AVCCA 26A B1 XS247855021	D1	Currency.....	Morgan Stanley	01/12/2026	04/15/2026		416,163	0.853031964				5,577		5,577		5,577			422		0003
EUR/L 16785949.63 USD- S14416736.00EUR	Coupon Hedge RILL Saint James Albany	B1	Currency.....	BNP Paribas SA	01/16/2026	04/20/2026		16,785,050	0.858903388				106,725		106,725		106,725			19,645		0003
EUR/L 234935.02 USD- S198203.68EUR	Paris- 50229626 OIL B60 Logistics	B1	Currency.....	Citibank NA	02/23/2026	04/15/2026		234,335	0.845838834				5,090		5,090		5,090			238		0003
GBP/L 650031.08 USD- S931263.643BP	Portfolio 7410013	B1	Currency.....	TRUST AND BANK	03/10/2026	05/12/2026		850,031	0.74264301				14,685		14,685		14,685			1,442		0003
GBP/L 703752.66 USD- S2559508.31BP	Heylo Deal 1st Funding - 19344	B1	Currency.....	Morgan Stanley	03/12/2026	06/17/2026		7,035,753	0.74739812				78,434		78,434		78,434			16,262		0003
EUR/L 20191576.96 USD- S173962000.82EUR	Testa Heme OIL Domi 2021-1 Class A- 50168220	B1	Currency.....	BNP Paribas SA	03/12/2026	04/16/2026		201,191,577	0.864659469				(19,308)		(19,308)		(19,308)			210,615		0003
S1457225.25EUR		B1	Currency.....	Societe Generale SA	03/12/2026	06/16/2026		1,686,642	0.86390147				(3,409)		(3,409)		(3,409)			3,873		0003
EUR/L 8261747.60 USD- S1752631.38EUR	A&O Recap (EUR) Project Iliadonna	B1	Currency.....	Deutsche Bank AG	03/17/2026	04/30/2026		8,261,748	0.865716941				(16,820)		(16,820)		(16,820)			11,843		0003
GBP/L 155289.57 USD- S0234178	Streeang Spanish Hotel	B1	Currency.....	Bank of America NA	03/17/2026	04/23/2026		155,290	0.749527158				1,260		1,260		1,260			195		0003
EUR/L 5165226.18 USD- S44004300.45EUR	Portfolio - 7200552	B1	Currency.....	Morgan Stanley	04/20/2022	04/21/2026		51,652,236	0.85193389				778,976		778,976		778,976			61,947		0003
EUR/L 21392130.38 USD- S18674928.35EUR	East Road - 7200561	B1	Currency.....	BNP Paribas SA	05/23/2022	05/27/2026		21,392,130	0.872981231				(232,378)		(232,378)		(232,378)			42,268		0003
EUR/L 46838393.63 USD- L44538206.35EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency.....	Morgan Stanley	07/29/2022	04/21/2026		48,638,394	0.915700602				2,844,382		2,844,382		2,844,382			58,333		0003
EUR/L 253000.59 USD- S221561.07EUR	Ent Exeler Logistic Spain - 7200570	B1	Currency.....	Natixis NA	12/20/2023	07/07/2026		253,001	0.875733412				(3,980)		(3,980)		(3,980)			655		0003
EUR/L 89366.28 USD- S79428.94EUR	Ent Exeler Logistic Spain - 7200570	B1	Currency.....	JP Morgan Chase & Co	01/25/2024	07/07/2026		89,366	0.88880203				(2,831)		(2,831)		(2,831)			232		0003
EUR/L 94614.90 USD- S844900.15EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	MARKETS LLC	02/22/2024	04/16/2026		946,415	0.89237393				(30,828)		(30,828)		(30,828)			991		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
ELR/L 180102.49 USD-Spain - 7200570	ELT Exeter Logistic Spain - 7200570	B1	Currency.....	Royal Bank of Canada	02/23/2024	07/07/2026		180,102	0.89798171				(5,533)		(5,533)		(5,533)			467		0003
BP/L 85302.82 USD-GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	Morgan Chase & Co	02/23/2024	09/16/2026		85,303	0.78603889				(3,232)		(3,232)		(3,232)			290		0003
BP/L 85127.56 USD-GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	Morgan Chase & Co	02/23/2024	01/15/2027		85,128	0.785916335				(3,013)		(3,013)		(3,013)			379		0003
BP/L 85242.47 USD-GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	Royal Bank of Canada	02/23/2024	09/16/2026		85,242	0.7865964				(3,292)		(3,292)		(3,292)			290		0003
BP/L 215683.70 USD-EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Canadian Imperial Bank of Comm	03/14/2024	01/11/2027		215,684	0.781860845				(6,530)		(6,530)		(6,530)			955		0003
ELR/L 1088502.41 USD-EIT Exeter Logistics	EIT Exeter Logistics Italy - 7200563	B1	Currency.....	Royal Bank of Canada	03/22/2024	07/07/2026		1,098,502	0.891623196				(38,390)		(38,390)		(38,390)			2,946		0003
BP/L 483227.15 USD-EIT Exeter Logistics	EIT Exeter Logistics Italy - 7200563	B1	Currency.....	Deutsche Bank AG ..	04/25/2024	07/07/2026		483,227	0.898653459				(20,831)		(20,831)		(20,831)			1,252		0003
S434253.7EUR	QLO ReInv6m FBNTA 2022-12A D		Currency.....	BNP Paribas SA	04/25/2024	10/20/2027		2,279,390	0.877431582				69,835		69,835		69,835			14,217		0003
ELR/S 2279390.00 USD-L2000000.00EUR	XS2546463419	D1	Currency.....	ROMUISPBMPPK8G5P83	04/25/2024	10/20/2027		2,285,400	0.875120329				64,389		64,389		64,389			14,317		0003
ELR/S 2285400.00 USD-L2000000.00EUR	GMSE 2022-5A B	D1	Currency.....	Morgan Stanley	04/29/2024	10/25/2027		2,285,400	0.875120329				64,389		64,389		64,389			14,317		0003
ELR/L 235130.51 USD-S208135.35EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wells Fargo & Co ..	05/10/2024	02/16/2027		235,131	0.885190739				(7,857)		(7,857)		(7,857)			1,104		0003
ELR/L 1873323.86 USD-E1668806.53EUR	East Road - 7200561	B1	Currency.....	Wells Fargo & Co ..	05/17/2024	05/27/2026		1,873,324	0.889758875				(58,173)		(58,173)		(58,173)			3,701		0003
ELR/L 1329729.82 USD-E183138.91EUR	East Road - 7200561	B1	Currency.....	Wells Fargo & Co ..	05/17/2024	05/27/2026		1,329,730	0.889758876				(41,293)		(41,293)		(41,293)			2,827		0003
BP/L 440180.34 USD-S344103.27GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Canadian Imperial Bank of Comm	05/21/2024	01/11/2027		440,180	0.78172483				(13,254)		(13,254)		(13,254)			1,948		0003
ELR/L 606955.22 USD-S533344.37EUR	EIT Exeter Logistic Spain - 7200570	B1	Currency.....	Royal Bank of Canada	09/29/2024	07/06/2027		606,855	0.878663918				(18,063)		(18,063)		(18,063)			3,414		0003
ELR/L 4219600.78 USD-S2779473.16EUR	EIT Exeter Logistics Italy - 7200563	B1	Currency.....	Bank of America NA	07/03/2024	07/07/2026		4,212,601	0.897182847				(174,407)		(174,407)		(174,407)			10,914		0003
BP/L 158291.00 USD-S1930000.00GBP	Heylo Flow hedging 10 C3 12- 50095149	B1	Currency.....	Citibank NA	09/25/2026	06/17/2026		1,856,291	0.747996102				19,239		19,239		19,239			4,285		0003
BP/L 5564579.61 USD-S4166657.00GBP	Heylo Flow hedging C3S unwind- 50095149	B1	Currency.....	Wells Fargo & Co ..	03/26/2026	06/17/2026		5,564,580	0.748783788				51,832		51,832		51,832			12,862		0003
BP/S 12847917.69 USD-L9722223.00GBP	Heylo Flow hedging C3S unwind- 50095149	B1	Currency.....	Citibank NA	03/31/2026	04/02/2026		12,847,918	0.756715853				18,417		18,417		18,417			4,755		0003
BP/S 276487.37 USD-L211592.06GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2028		276,487	0.765286602				346		346		346			2,056		0003
BP/S 418202.73 USD-L332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2039		418,203	0.795038952				723		723		723			7,602		0003
ELR/L 32697600.00 USD-S26000000.00EUR	QLO ReInv6m RHE 7A C XS2363577354	D1	Currency.....	Morgan Stanley	07/26/2021	09/01/2026		32,697,600	0.795165394				2,435,565		2,435,565		2,435,565			106,194		0003
ELR/L 9105120.00 USD-S7200000.00EUR	QLO ReInv6m ALBAC 1A B2F XS2368817059	D1	Currency.....	Morgan Stanley	07/29/2021	07/20/2026		9,105,120	0.790763878				740,052		740,052		740,052			25,106		0003
ELR/L 3638920.00 USD-S29000000.00EUR	QLO ReInv6m HARVY 26A D XS2359406639	D1	Currency.....	Societe Generale SA	08/12/2021	07/15/2026		3,638,920	0.796939751				270,781		270,781		270,781			9,805		0003
ELR/L 6271000.00 USD-S50000000.00EUR	QLO ReInv6m COMTE 9A B2 XS2356404223	D1	Currency.....	Deutsche Bank AG ..	08/12/2021	07/15/2026		6,271,000	0.797321001				463,886		463,886		463,886			16,897		0003
S20000000.00EUR	XS2379494254	D1	Currency.....	Morgan Stanley	08/24/2021	10/15/2026		41,533,800	0.794533809				3,053,672		3,053,672		3,053,672			152,953		0003
ELR/L 17972750.00 USD-L145000000.00EUR	QLO ReInv6m DERRP 1A DR XS23539394641	D1	Currency.....	Deutsche Bank AG ..	10/08/2021	10/15/2026		17,972,750	0.806776926				1,070,316		1,070,316		1,070,316			86,187		0003
ELR/L 986750.00 USD-S7750000.00EUR	QLO ReInv6m RHE 10A ON XS235275741	D1	Currency.....	Morgan Chase & Co	10/12/2021	11/18/2026		9,586,750	0.808407437				541,853		541,853		541,853			38,215		0003
BP/L 282347.26 USD-S208383.86GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/21/2021	06/15/2026		288,247	0.720435139				13,554		13,554		13,554			660		0003

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Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/S 669754.50 USD- L500000.00GBP	74 0018 - Cortus Hotel OIL	B1	Currency.....	Société Générale SA	.01/13/2026	.11/15/2027		669,755	0.74654203				(13,880)		(13,880)		(13,880)			4,272		0003
EUR/S 17278746.43 USD- L14416736.00EUR	Coupon Hedge RILL Warrington 2022-1 Irish NPL Feb 2022 - 5018856	B1	Currency.....	BNP Paribas SA	.01/28/2026	.04/20/2026		17,278,746	0.83436238				(600,422)		(600,422)		(600,422)			20,223		0003
EUR/L 4414958.81 USD- S3735649.61EUR	Morgan Stanley	B1	Currency.....	Morgan Stanley	.02/20/2026	.05/26/2026		4,414,959	0.84613646				86,269		86,269		86,269			8,647		0003
EUR/L 16346452.66 USD- S14173687.17EUR	Opseo Holding BV TL - Heylo Deal 1st Funding - 19344	B1	Currency.....	Wells Fargo & Co	.03/16/2026	.06/15/2026		16,346,453	0.867080917				(91,133)		(91,133)		(91,133)			37,295		0003
GBP/L 4677876.12 USD- S3539823.02GBP	Citibank NA	B1	Currency.....	Citibank NA	.03/31/2026	.04/02/2026		4,677,876	0.756715853				(6,706)		(6,706)		(6,706)			1,731		0003
EUR/L 21132562.50 USD- S16875000.00EUR	QLO ReIn6m NIDSE 2020-21H CR XS249634332	D1	Currency.....	Royal Bank of Canada	.06/11/2021	.06/15/2026		21,132,563	0.796530704				1,562,347		1,562,347		1,562,347			48,215		0003
GBP/L 82867.54 USD- S61791.57GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Credit Agricole SA	.04/14/2022	.01/11/2027		82,968	0.744768014				1,431		1,431		1,431			367		0003
GBP/L 2204566.68 USD- S2076000.00GBP	TABS 2022-1 TOTET 2021-1S11 B Mtge RMBS - 50131254	B1	Currency.....	Morgan Stanley	.10/11/2022	.12/07/2026		2,204,567	0.941881655				(521,584)		(521,584)		(521,584)			9,141		0003
GBP/S 2369359.56 USD- L2076000.00GBP	TABS 2022-1 TOTET 2021-1S11 B Mtge RMBS - 50131254	B1	Currency.....	Morgan Stanley	.10/25/2022	.12/07/2026		2,369,360	0.876186137				360,926		360,926		360,926			9,824		0003
GBP/L 265511.60 USD- S219240.82GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Bank of Comm	.01/11/2023	.01/11/2027		265,512	0.825729723				(22,962)		(22,962)		(22,962)			1,175		0003
GBP/L 498323.38 USD- S406714.49GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Credit Agricole SA	.02/03/2023	.01/11/2027		498,323	0.814531236				(36,017)		(36,017)		(36,017)			2,210		0003
EUR/L 3382200.00 USD- S3000000.00EUR	QLO ReIn6m ANCE 1A D2R XS2398534093	D1	Currency.....	Morgan Stanley	.03/20/2023	.04/18/2028		3,382,200	0.886996829				(152,988)		(152,988)		(152,988)			24,225		0003
EUR/L 14675.65 USD- S12714.96EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency.....	Royal Bank of Canada	.07/20/2023	.04/27/2026		14,676	0.866400466				(28)		(28)		(28)			20		0003
EUR/L 2808911.05 USD- S2523628.24EUR	East Road - 7200561	B1	Currency.....	Natixis NA	.10/31/2023	.05/27/2026		2,808,911	0.9025207				(118,748)		(118,748)		(118,748)			5,552		0003
EUR/L 1303832.09 USD- S1162578.77EUR	East Road - 7200561	B1	Currency.....	Natixis NA	.02/21/2024	.05/27/2026		1,303,832	0.891662652				(43,365)		(43,365)		(43,365)			2,576		0003
GBP/L 60542.97 USD- S47585.45GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPMorgan Chase & Co	.02/23/2024	.11/16/2026		60,543	0.785978124				(2,223)		(2,223)		(2,223)			240		0003
GBP/L 60670.46 USD- S47726.93GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	Royal Bank of Canada	.02/23/2024	.07/16/2026		60,670	0.78665819				(2,457)		(2,457)		(2,457)			164		0003
GBP/L 60567.02 USD- S67641.80GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	Royal Bank of Canada	.02/23/2024	.09/16/2026		60,567	0.786596402				(2,339)		(2,339)		(2,339)			206		0003
SEK/L 207522.34 USD- S2073210.47SEK	Coupon Hedge Strip OIL SEK	B1	Currency.....	Deutsche Bank AG	.02/27/2024	.05/18/2026		207,522	9.9000177				(12,154)		(12,154)		(12,154)			376		0003
GBP/L 20254.35 USD- S160026.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Canadian Imperial Bank of Comm	.03/14/2024	.01/11/2027		20,254	0.781860842				(6,971)		(6,971)		(6,971)			1,019		0003
EUR/L 127830.70 USD- S108083.79EUR	Coupon Hedge RMBS Strip	B1	Currency.....	MI ZUHO CAPITAL	.03/14/2024	.06/15/2029		127,831	0.84552946				(1,270)		(1,270)		(1,270)			1,145		0003
EUR/L 131776.61 USD- S109749.82EUR	Coupon Hedge RMBS Strip	B1	Currency.....	MI ZUHO CAPITAL	.03/14/2024	.06/17/2030		131,777	0.832847489				(660)		(660)		(660)			1,353		0003
EUR/L 136832.23 USD- S112350.96EUR	Coupon Hedge RMBS Strip	B1	Currency.....	MI ZUHO CAPITAL	.03/14/2024	.06/16/2031		136,832	0.8210855				(367)		(367)		(367)			1,562		0003
GBP/L 1360568.01 USD- S1055194.67GBP	Coupon Hedge RMBS Strip	B1	Currency.....	MI ZUHO CAPITAL	.03/15/2024	.06/15/2029		1,360,568	0.77555452				(10,604)		(10,604)		(10,604)			12,190		0003
SEK/L 878883.52 USD- S670828.57GBP	Coupon Hedge RMBS Strip	B1	Currency.....	MI ZUHO CAPITAL	.03/15/2024	.06/15/2033		878,984	0.763300511				15,131		15,131		15,131			11,804		0003
AD/L 324530.00 USD- S500000.00AUD	Sapphire 2024-1 C 50208083	B1	Currency.....	Deutsche Bank AG	.03/27/2024	.07/14/2026		329,450	1.517880983				(14,846)		(14,846)		(14,846)			884		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 38230.32 USD- S38436.2EUR	Coupon Hedge Strip OIL EIR	B1	Currency.....	Wells Fargo & Co .. PBLDDEJBSFIOLXP3876	05/10/2024	02/16/2027		382.330	0.885193743				(12.775)		(12.775)		(12.775)			1,796		0003
GBP/L 342255.52 USD- S283862.0GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	MARKETS LLC .. 016108560X21J8570P30	07/18/2024	01/11/2027		342.256	0.770950575				(5.828)		(5.828)		(5.828)			1,515		0003
EUR/L 1798625.27 USD- S1610883.2EUR	East Road - 7200561	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONS80621K66	07/23/2024	05/27/2026		1,798.625	0.85619169				(68.068)		(68.068)		(68.068)			3,554		0003
EUR/S 53165.35 USD- L47363.34EUR	Coupon Hedge Strip OIL EIR	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONS80621K66	07/26/2024	10/16/2026		53.165	0.89086583				2,010		2,010		2,010			196		0003
EUR/L 1864679.78 USD- S1644274.6EUR	East Road - 7200561	B1	Currency.....	Societe Generale SA 02NEB1BXP4R0TD8PU41	08/19/2024	05/27/2026		1,864.680	0.8818				(40.707)		(40.707)		(40.707)			3,684		0003
GBP/L 320990.19 USD- S248492.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	BNP Paribas SA ROMUSPUBMPR0K5P83	08/19/2024	01/11/2027		320.990	0.774143004				(6.817)		(6.817)		(6.817)			1,421		0003
GBP/L 464719.81 USD- S359759.5GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	BNP Paribas SA ROMUSPUBMPR0K5P83	08/19/2024	01/11/2027		464.720	0.774143005				(9.870)		(9.870)		(9.870)			2,057		0003
SEK/L 91852492.23 USD- S914299707.63SEK	Sunbeam March 2021 - 7200439	B1	Currency.....	Morgan Stanley 16SJLJL3JDF3016UJ234	08/01/2022	05/15/2026		91.852.492	9.954				(4.879.420)		(4.879.420)		(4.879.420)			161,257		0003
GBP/L 75040.49 USD- S64829.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Canadian Imperial Bank of Comm .. 21G119DL770X04C3ZE78	09/14/2022	01/11/2027		75.040	0.863930926				(10.162)		(10.162)		(10.162)			332		0003
GBP/L 31583.37 USD- S27285.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Canadian Imperial Bank of Comm .. 21G119DL770X04C3ZE78	09/14/2022	01/11/2027		31.583	0.863930923				(4.277)		(4.277)		(4.277)			140		0003
EUR/L 1491988.11 USD- S14067224.32EUR	Dutch Property Finance 2021-2 - Class A-	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONS80621K66	10/28/2022	04/28/2026		14.919.698	0.942662531				(1.344.448)		(1.344.448)		(1.344.448)			20,661		0003
GBP/L 404326.02 USD- S241592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Credit Agricole SA 96850015BRTGJ0W1K05	11/14/2022	01/11/2027		404.326	0.84844341				(44.868)		(44.868)		(44.868)			1,790		0003
EUR/L 7573876.38 USD- S6750000.00EUR	CLO TENA AIGLE 2019-3A	D1	Currency.....	BNP Paribas SA ROMUSPUBMPR0K5P83	12/20/2022	05/31/2028		7.573.876	0.891221306				(384.993)		(384.993)		(384.993)			55,783		0003
GBP/L 556023.44 USD- S468525.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	BNP Paribas SA ROMUSPUBMPR0K5P83	09/24/2023	01/11/2027		556.023	0.829219808				(51.386)		(51.386)		(51.386)			2,501		0003
EUR/L 404413.18 USD- S350383.97EUR	Portman Square 2023-1	D1	Currency.....	Royal Bank of Canada .. ES71P3U8PH16C71XB111	07/20/2023	04/27/2026		404.413	0.866400666				(765)		(765)		(765)			550		0003
EUR/L 508691.24 USD- S438992.11EUR	Portman Square 2023-1	D1	Currency.....	Royal Bank of Canada .. ES71P3U8PH16C71XB111	07/20/2023	07/27/2026		508.691	0.864752674				(1.989)		(1.989)		(1.989)			1,446		0003
GBP/L 238293.14 USD- S191008.89GBP	A XS265100595	B1	Currency.....	Canadian Imperial Bank of Comm .. 21G119DL770X04C3ZE78	11/14/2023	01/11/2027		238.293	0.801571082				(13.232)		(13.232)		(13.232)			1,055		0003
EUR/L 1411370.06 USD- S1249940.27EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Wells Fargo & Co .. PBLDDEJBSFIOLXP3876	01/24/2024	05/27/2026		1,411.370	0.885621925				(37.062)		(37.062)		(37.062)			2,789		0003
GBP/L 60887.60 USD- S47687.61GBP	East Road - 7200561	B1	Currency.....	JP Morgan Chase & Co 815Z21ZK6Z11NHJ748	02/23/2024	05/18/2026		60.888	0.786163521				(2.453)		(2.453)		(2.453)			110		0003
GBP/L 60609.90 USD- S47641.80GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JP Morgan Chase & Co 815Z21ZK6Z11NHJ748	02/23/2024	09/16/2026		60.610	0.786039904				(2.297)		(2.297)		(2.297)			206		0003
GBP/L 60531.92 USD- S47610.44GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	Royal Bank of Canada .. ES71P3U8PH16C71XB111	02/23/2024	10/16/2026		60.532	0.786534443				(2.301)		(2.301)		(2.301)			223		0003
GBP/L 60500.15 USD- S47585.45GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	Royal Bank of Canada .. ES71P3U8PH16C71XB111	02/23/2024	11/16/2026		60.500	0.786594414				(2.264)		(2.264)		(2.264)			240		0003
GBP/L 60472.18 USD- S47559.72GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	Royal Bank of Canada .. ES71P3U8PH16C71XB111	02/23/2024	12/16/2026		60.472	0.786472722				(2.218)		(2.218)		(2.218)			255		0003
EUR/L 915427.82 USD- SR10543.48EUR	Coupon Hedge RIBS Strip	B1	Currency.....	MARKETS LLC .. 016108560X21J8570P30	03/14/2024	06/15/2026		915.428	0.885429888				(24.579)		(24.579)		(24.579)			2,089		0003
AUD/L 700690.00 USD- S200000.00AUD	Sapphire 2024-1-B	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONS80621K66	03/27/2024	07/14/2026		790.680	1.517680983				(35.629)		(35.629)		(35.629)			2,120		0003
EUR/L 989721.46 USD- S527337.4EUR	EQ1 Exeter Logistics Italy - 7200563	B1	Currency.....	Wells Fargo & Co .. PBLDDEJBSFIOLXP3876	07/25/2024	07/07/2026		989.721	0.894214431				(22.383)		(22.383)		(22.383)			1,528		0003
SEK/L 629820.44 USD- S584861.38EUR	Coupon Hedge Strip OIL EIR	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONS80621K66	07/26/2024	04/16/2026		629.820	0.896806085				(23.519)		(23.519)		(23.519)			659		0003
S201706.21EUR	Coupon Hedge Strip OIL EIR	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1ONS80621K66	07/26/2024	05/18/2026		225.185	0.895795267				(8.462)		(8.462)		(8.462)			408		0003

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 575327.11 USD-S510865.98EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K66	07/28/2024	01/15/2027		575,327	0.88794748				(21,421)		(21,421)		(21,421)			2,564		0003
EUR/L 1140713.00 USD-L1000000.00EUR	QLO Re Inv6m AQE 2022-7A D XS244804410	D1	Currency.....	Societe Generale SA	07/29/2024	03/15/2028		1,140,713	0.876644695				37,957		37,957		37,957			7,993		0003
EUR/L 935887.77 USD-L120120.20EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wells Fargo & Co .. PBLDOEJDB5FIOLXP3876	08/16/2024	07/16/2026		935,688	0.885269173				3,788		3,788		3,788			367		0003
EUR/L 83227.13 USD-L72750.98EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wells Fargo & Co .. PBLDOEJDB5FIOLXP3876	08/16/2024	07/16/2027		83,227	0.874125801				2,054		2,054		2,054			473		0003
GBP/L 161293.04 USD-S124138.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	MI ZHO CAPITAL MARKETS LLC	09/03/2024	01/11/2027		161,293	0.768945175				(2,469)		(2,469)		(2,469)			714		0003
GBP/L 627769.13 USD-S476824.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Societe Generale SA	09/18/2024	01/11/2027		627,769	0.76242704				(3,626)		(3,626)		(3,626)			2,778		0003
EUR/L 632355.02 USD-S559754.82EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wells Fargo & Co .. PBLDOEJDB5FIOLXP3876	11/07/2024	04/16/2027		632,355	0.885190759				(23,234)		(23,234)		(23,234)			3,230		0003
EUR/L 1719146.42 USD-S1548539.21EUR	QLO Re Inv6m RHIE 7A B XS2368576463	B1	Currency.....	Societe Generale SA	03/21/2025	05/27/2026		1,719,146	0.900760512				(75,303)		(75,303)		(75,303)			3,397		0003
EUR/L 93176000.00 USD-L29000000.00EUR	East Road - 72005611 QLO Re Inv6m RHIE 7A C XS236857354	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K66	04/10/2025	09/01/2026		33,176,000	0.874125874				555,353		555,353		555,353			107,748		0003
L28000000.00EUR	QLO Re Inv6m RHIE 7A C XS236857354	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K66	04/10/2025	09/01/2026		29,744,000	0.874125874				497,903		497,903		497,903			96,601		0003
EUR/L 6690903.60 USD-L6000000.00EUR	Investments, LLC SP Credit Partners II	B1	Currency.....	Wells Fargo & Co .. PBLDOEJDB5FIOLXP3876	03/06/2026	04/23/2026		6,960,904	0.86195706				(18,610)		(18,610)		(18,610)			8,737		0003
EUR/L 23279602.50 USD-S18750000.00EUR	QLO Re Inv6m RHIE 11A BN XS2446267710	D1	Currency.....	Societe Generale SA	02/16/2022	09/30/2027		23,279,063	0.805444807				1,172,621		1,172,621		1,172,621			142,620		0003
EUR/L 126500.00 USD-S1000000.00EUR	QLO Re Inv6m QNOL 2022-15A C XS244077733	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K66	02/22/2022	04/15/2027		1,225,500	0.81532817				53,735		53,735		53,735			6,257		0003
EUR/L 21504866.84 USD-S16804615.31EUR	East Road - 72005611 Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	BNP Paribas SA ROMUSFPBIPR0K5F83	05/23/2022	05/27/2026		21,540,687	0.872981231				(233,991)		(233,991)		(233,991)			42,562		0003
GBP/L 180231.72 USD-S143628.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Societe Generale SA	06/23/2022	01/11/2027		180,232	0.796306003				(8,931)		(8,931)		(8,931)			798		0003
GBP/L 194091.56 USD-S158154.92GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	BNP Paribas SA ROMUSFPBIPR0K5F83	08/16/2022	01/11/2027		194,092	0.814846972				(14,079)		(14,079)		(14,079)			859		0003
GBP/L 05812.55 USD-S91241.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Canadian Imperial Bank of Comm	09/14/2022	01/11/2027		95,613	0.863930849				(14,303)		(14,303)		(14,303)			467		0003
GBP/L 44450.66 USD-S38402.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Canadian Imperial Bank of Comm	09/14/2022	01/11/2027		44,451	0.863930929				(6,020)		(6,020)		(6,020)			197		0003
EUR/L 8981865.00 USD-S6500000.00EUR	QLO Re Inv6m RHIE 14A A2N XS232386823	D1	Currency.....	Bank of Comm	09/20/2022	04/15/2026		8,981,865	0.946351342				(840,537)		(840,537)		(840,537)			9,104		0003
EUR/L 1719940.00 USD-S1600000.00EUR	QLO Re Inv6m TENTE 3A D XS249888142	D1	Currency.....	Morgan Stanley	09/20/2022	11/02/2027		1,719,840	0.930319099				(154,185)		(154,185)		(154,185)			10,949		0003
GBP/L 526672.45 USD-S480759.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Deutsche Bank AG .. 7LTWFX1(ONS)80621K66	09/20/2022	11/02/2027		526,672	0.912925191				(104,318)		(104,318)		(104,318)			2,331		0003
EUR/L 2070100.00 USD-S2000000.00EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Bank of Comm	10/14/2022	01/11/2027		2,070,100	0.966136902				(247,508)		(247,508)		(247,508)			5,363		0003
EUR/L 6312913.60 USD-DR XS2353415149	Embassy Boulevard Jan 2022 - 7200519	D1	Currency.....	JP Morgan Chase & Co	03/20/2023	09/15/2028		6,312,914	0.887070591				(302,945)		(302,945)		(302,945)			48,676		0003
S5600000.00EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	BNP Paribas SA ROMUSFPBIPR0K5F83	07/18/2023	07/07/2026		3,653,622	0.787153653				143,827		143,827		143,827			9,207		0003
GBP/L 9533622.14 USD-L2797246.65GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Netixis NA	08/18/2023	07/07/2026		449,084	0.882575587				(10,593)		(10,593)		(10,593)			1,164		0003
EUR/L 449093.51 USD-S396358.07EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Royal Bank of Canada	09/13/2023	01/11/2027		259,449	0.80842784				(16,701)		(16,701)		(16,701)			1,148		0003
GBP/L 258448.08 USD-S209757.52GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Netixis NA	09/13/2023	01/11/2027		259,449	0.80842784				(16,701)		(16,701)		(16,701)			1,148		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 146852.05 USD- S181725.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Natixis NA	09/19/2023	.01/11/2027		146,852	0.80472813				(9,453)		(9,453)		(9,453)			660	0003	
EUR/L 502879.66 USD- E454354.59EUR	Edt Exeter Logistics Italy - 7200563	B1	Currency.....	Royal Bank of Canada	09/26/2023	.07/07/2026		502,880	0.903505602				(23,951)		(23,951)		(23,951)			1,303	0003	
EUR/S 9379469.50 USD- L8500000.00EUR	QLO ReInv6m RME 14A A2N XS232386823	D1	Currency.....	Morgan Stanley	10/10/2023	04/15/2026		9,379,470	0.906234622				443,537		443,537		443,537			9,507	0003	
GBP/L 265935.43 USD- S20121.71GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Societe Generale SA	04/17/2025	.01/11/2027		265,935	0.756280237				619		619		619			1,177	0003	
GBP/L 128036.76 USD- S95458.78GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Societe Generale SA	08/21/2025	.01/11/2027		128,037	0.745557604				2,109		2,109		2,109			567	0003	
EUR/S 823353.36 USD- L5200000.00EUR	QLO ReInv6m RPO 2013-294 DRR AS1735594027	D1	Currency.....	Barclays PLC	08/21/2025	04/15/2027		6,233,353	0.834221919				(143,214)		(143,214)		(143,214)			31,801	0003	
EUR/L 1023436.95 USD- Edt Exeter Logistic	Spain - 7200570	B1	Currency.....	Morgan Stanley	08/22/2025	.07/07/2026		1,023,457	0.846100923				18,312		18,312		18,312			2,652	0003	
EUR/S 121220.48 USD- L101686.18EUR	Spain - 7200570	B1	Currency.....	Morgan Stanley	08/22/2025	.07/07/2026		121,220	0.838653138				(3,189)		(3,189)		(3,189)			314	0003	
EUR/S 20290531.58 USD- QLO ReInv6m RME 10A	BN XS236275154	D1	Currency.....	Wells Fargo & Co ..	11/12/2025	11/18/2026		20,290,532	0.850150226				(175,412)		(175,412)		(175,412)			80,884	0003	
EUR/S 9136528.48 USD- L7750000.00EUR	QLO ReInv6m RME 10A ON XS236275141	D1	Currency.....	Wells Fargo & Co ..	11/12/2025	11/18/2026		9,136,528	0.848245402				(99,301)		(99,301)		(99,301)			36,421	0003	
EUR/L 11686205.00 USD- S98250000.00EUR	Broad Street Senior Credit Partners II Investments, LLC SP II INV TL EUR	B1	Currency.....	BNP Paribas SA	01/20/2026	04/23/2026		116,862,905	0.849285751				2,025,793		2,025,793		2,025,793			146,677	0003	
EUR/L 887342.26 USD- S751703.84EUR	East Road - 7200561	B1	Currency.....	Morgan Stanley	01/20/2026	.05/27/2026		887,342	0.847140809				16,267		16,267		16,267			1,753	0003	
EUR/S 3842977.13 USD- QLO ReInv6m VENON 1A	CR XS234809888	D1	Currency.....	Wells Fargo & Co ..	01/21/2026	.07/20/2026		3,842,977	0.845685501				(68,739)		(68,739)		(68,739)			10,596	0003	
EUR/S 4204865.00 USD- QLO ReInv6m LOGIC 1A C	XS243436828	D1	Currency.....	Societe Generale SA	02/05/2026	04/15/2027		4,204,865	0.83236172				(105,732)		(105,732)		(105,732)			21,452	0003	
EUR/L 522638.69 USD- S437782.00EUR	Coupon Hedge QLO RMAN	D1	Currency.....	Morgan Stanley	02/12/2026	.05/18/2026		522,639	0.837637948				15,532		15,532		15,532			948	0003	
EUR/L 131989.01 USD- S111174.23EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Wells Fargo & Co ..	02/23/2026	.07/07/2026		131,989	0.842289143				2,944		2,944		2,944			342	0003	
S25585315.00CAD	BC Partners Fund XI Subline TL	B1	Currency.....	Natixis NA	02/24/2026	.05/27/2026		18,723,451	1.366485				282,034		282,034		282,034			36,995	0003	
GBP/L 15897519.99 USD- S11937167.66GBP	The Whiteley 7410036	B1	Currency.....	Citibank NA	03/18/2026	04/30/2026		15,897,520	0.750882381				100,720		100,720		100,720			22,788	0003	
GBP/L 12845146.86 USD- S9722223.00GBP	Heylo Flow hedging CDS unlined- 50095149	B1	Currency.....	Citibank NA	03/31/2026	.06/17/2026		12,845,147	0.756675085				(17,931)		(17,931)		(17,931)			29,690	0003	
GBP/S 275979.43 USD- L208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	.06/15/2026		275,879	0.75534065				(172)		(172)		(172)			629	0003	
GBP/S 391692.67 USD- L30907.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	.06/15/2027		391,693	0.791201837				161		161		161			6,559	0003	
GBP/L 336951.82 USD- S307087.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Canadian Imperial Bank of Comm	12/21/2023	.01/11/2027		390,692	0.786006034				(13,904)		(13,904)		(13,904)			1,729	0003	
EUR/L 445357.55 USD- S39634.67EUR	Edt Exeter Logistics Italy - 7200563	B1	Currency.....	JPMorgan Chase & Co	01/25/2024	.07/07/2026		445,358	0.888801975				(14,106)		(14,106)		(14,106)			1,154	0003	
EUR/L 505153.44 USD- S450687.38EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	WIZHO CAPITAL MARKETS LLC	02/22/2024	.05/18/2026		505,513	0.891543714				(16,542)		(16,542)		(16,542)			917	0003	
GBP/L 85693.66 USD- S67369.23GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPMorgan Chase & Co	02/23/2024	.05/18/2026		85,694	0.786163527				(3,453)		(3,453)		(3,453)			155	0003	
GBP/L 65448.54 USD- S67171.24GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPMorgan Chase & Co	02/23/2024	.07/16/2026		65,449	0.78610167				(3,398)		(3,398)		(3,398)			231	0003	
GBP/L 85208.63 USD- S69672.12GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JPMorgan Chase & Co	02/23/2024	11/16/2026		85,209	0.785978134				(3,128)		(3,128)		(3,128)			339	0003	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 410639.18 USD- S327098.26GBP EUR/S 2849407.50 USD- C 182532883526 EUR/S 2086854.50 USD- L1835000.00EUR	Embassy Boulevard Jan 2022 - 720519 GLO ReIn6m COME 10A C 182532883526 GLO ReIn6m BCC37M186 GMBE 2022-5A 42A E01 Exeter Logistics	B1 D1 D1	Currency..... Currency..... Currency.....	Credit Agricole SA Deutsche Bank AG .. Morgan Stanley	.04/19/2024 .04/25/2024 .04/29/2024	.01/11/2027 .11/15/2027 .10/25/2027	 2,848,408 2,086,855	...0.79655867 ...0.877375384 ...0.875120329	... ...	... ...	... ...	... ...	(20,165) ...88,669 59,076	... ...	(20,165) ...88,669 59,076	... ...	(20,165) ...88,669 59,076	... ...	... ...	1,817 18,175 13,136	0003 0003 0003	
EUR/S 442811.24 USD- L386368.07EUR EUR/L 1374778.29 USD- S1213717.92EUR EUR	Swain Jan 2022 - 5075977 Coupon Hedge Strip OIL EUR	B1 B1 B1	Currency..... Currency..... Currency.....	Deutsche Bank AG .. Wellis Fargo & Co.. Credit Agricole SA	.05/09/2024 .05/10/2024 .05/10/2024	.07/07/2026 .04/16/2027 .04/16/2027	442,811 1,374,778 ...	...0.895094872 ...0.882846235 ...	... ...	... ...	... ...	... ...	17,260 (44,377) (44,377)	... ...	17,260 (44,377) (44,377)	... ...	17,260 (44,377) (44,377)	... ...	... ...	1,147 7,023 ...	0003 0003 0003	
GBP/L 633232.62 USD- S465216.94GBP GBP/L 418483.96 USD- S327142.50GBP GBP/L 457022.23 USD- S358702.01GBP EUR/L 577966.43 USD- S514892.14EUR	Embassy Boulevard Jan 2022 - 720519 Embassy Boulevard Jan 2022 - 720519 Embassy Boulevard Jan 2022 - 720519 Embassy Boulevard Jan 2022 - 720519 Coupon Hedge Strip OIL EUR	B1 B1 B1 B1 B1	Currency..... Currency..... Currency..... Currency..... Currency.....	9895007J5KRTCJ01VH05 PBLDOE.DBSFIOLXP3876 Canadian Imperial Bank of Comm	.05/20/2024 .09/21/2024 .06/20/2024 .07/26/2024	.01/11/2027 .01/11/2027 .01/11/2027 .10/16/2026	633,233 418,484 457,022 577,966	...0.782044267 ...0.781732471 ...0.784867751 ...0.89066592	... ... ...	... ... ...	... ... ...	... ... ...	(19,319) (12,600) (15,596) (21,849)	... ... ...	(19,319) (12,600) (15,596) (21,849)	... ... ...	(19,319) (12,600) (15,596) (21,849)	... ... ...	... ...	2,803 1,852 2,023 2,134	0003 0003 0003 0003	
EUR/S 122844.95 USD- L108376.68EUR EUR/S 116858.04 USD- L102777.52EUR EUR	Coupon Hedge Strip OIL EUR Coupon Hedge Strip OIL EUR Coupon Hedge Strip OIL EUR	B1 B1 B1	Currency..... Currency..... Currency.....	Wellis Fargo & Co.. Wellis Fargo & Co.. Societe Generale SA	.08/16/2024 .08/16/2024 .08/16/2024	.10/16/2026 .10/16/2026 .01/15/2027	122,845 116,858 ...	...0.88222316 ...0.879507478 ...	... ...	... ...	... ...	... ...	3,407 3,200 (40,990)	... ...	3,407 3,200 (40,990)	... ...	3,407 3,200 (40,990)	... ...	... ...	464 521 3,710	0003 0003 0003	
EUR/L 1877628.95 USD- S1655693.21EUR SEK/S 208660.36 USD- L2073210.47SEK EUR/S 185077.20 USD- L162584.10EUR	East Road - 7205661 Coupon Hedge Strip OIL SEK 35 RUE DE LA GAHE - 7200419 AP Dolphin	B1 B1 B1 B1	Currency..... Currency..... Currency..... Currency.....	02NBE19P4R0TD8PU41 G.SJUL3JDF3016N1Z34 Morgan Stanley Wellis Fargo & Co ..	.08/19/2024 .08/27/2024 .09/24/2024	.05/27/2026 .05/18/2026 .05/20/2026	1,877,629 209,860 185,077	...0.881800001 ...9.878998874 ...0.878466391	... ...	... ...	... ...	... ...	(40,990) 9,816 3,269	... ...	(40,990) 9,816 3,269	... ...	(40,990) 9,816 3,269	... ...	... ...	3,710 381 343	0003 0003 0003	
EUR/L 3246395.88 USD- S2748672.21EUR GBP/L 375333.66 USD- S288028.04GBP EUR/L 1458306.04 USD- S1312202.28EUR	Subordinated Secured Debt Tranche B Embassy Boulevard Jan 2022 - 720519 East Road - 7205661 Dutch Property Finance 2021-2 - Class A-	B1 B1 B1 B1	Currency..... Currency..... Currency.....	Citibank NA	.10/02/2024	.12/31/2029	3,246,386	0.84666836	 ...	 ...	 ...	 ...	(52,747) (4,629) (62,275)	... ...	(52,747) (4,629) (62,275)	... ...	(52,747) (4,629) (62,275)	... ...	... ...	31,459 1,661 2,881	0003 0003 0003	
EUR/L 1072867.60 USD- S962263.83EUR EUR/S 91295.79 USD- L73613.76EUR GBP/S 932079.21 USD- L750979.01GBP GBP/S 2014519.10 USD- L569018.25GBP	Coupon Hedge RIBS Strip Coupon Hedge RIBS Strip Coupon Hedge RIBS Strip Coupon Hedge Strip OIL EUR	B1 B1 B1 B1 B1	Currency..... Currency..... Currency..... Currency.....	Royal Bank of Canada	.10/30/2024	.04/28/2026	1,072,888	...0.896891557	 ...	 ...	 ...	 ...	(40,782) (484) 5,580	... ...	(40,782) (484) 5,580	... ...	(40,782) (484) 5,580	... ...	... ...	1,486 1,226 10,984	0003 0003 0003	
EUR/L 92269.71 USD- S34289.55EUR EUR/L 50426.00 USD- S48419.12EUR GBP/S 320727.73 USD- L252888.99GBP	Coupon Hedge Strip OIL EUR Coupon Hedge Strip OIL EUR Coupon Hedge Strip OIL GBP	B1 B1 B1 B1	Currency..... Currency..... Currency..... Currency.....	Wellis Fargo & Co.. Wellis Fargo & Co.. Wellis Fargo & Co.. Wellis Fargo & Co ..	.11/07/2024 .11/07/2024 .11/07/2024 .11/14/2024	.07/16/2026 .07/16/2026 .01/15/2027 .07/16/2026	38,240 50,426 320,728 ...	...0.896700053 ...0.888803741 ...0.788488074 ...	... ... ...	... ... ...	... ... ...	... ... ...	(1,575) (1,929) 13,767 723,582	... ... ...	(1,575) (1,929) 13,767 723,582	... ... ...	(1,575) (1,929) 13,767 723,582	... ... ...	... ...	104 225 868 28,120	0003 0003 0003 0003	
GBP/S 10196542.88 USD- L8257929.46GBP GBP/S 1132000.39 USD- L916593.51GBP EUR/L 2096375.07 USD- S1959032.38EUR	60 Curzon July 2022 - 7205688 60 Curzon July 2022 - 7205688 Royal Bank of Canada	B1 B1 B1 B1	Currency..... Currency..... Currency.....	Deutsche Bank AG .. Deutsche Bank AG .. Embassy Boulevard Jan 2022 - 7205661	.01/03/2025 .01/03/2025 .07/20/2026 .02/19/2025	.07/20/2026 .07/20/2026 .05/27/2026	10,198,543 1,132,000 2,086,375	...0.809716599 ...0.809716603 ...0.934018157					723,582 80,315 (172,618)		723,582 80,315 (172,618)		723,582 80,315 (172,618)			31,459 1,661 2,881	0003 0003 0003 0003	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 158605.49 USD- S12550.46GBP EUR/L 7200519 QLO Re Inv6m ARRR 3A	Embassy Boulevard Jan 2022 - 7200519 QLO Re Inv6m ARRR 3A	B1	Currency.....	Société Generale SA	03/18/2025	01/11/2027		158,605	0.77282895				(3,114)		(3,114)		(3,114)			702		0003
EUR/S 5230421.40 USD- S5000000.00EUR EUR/S 2646750.00 USD- QLO Re Inv6m ARRR 3A	B2PR XS2366712839 QLO Re Inv6m ARRR 3A	D1	Currency.....	BNP Paribas SA	10/18/2022	07/30/2026		5,230,421	0.95594921			(588,138)	(588,138)		(588,138)		(588,138)			15,057		0003
L2500000.00EUR EUR/L 980038.92 USD- S750326.96GBP Embassy Boulevard Jan 2022 - 7200519	B2PR XS2366712839 Embassy Boulevard Jan 2022 - 7200519	D1	Currency.....	BNP Paribas SA	10/31/2022	07/30/2026		2,945,750	0.94455462				252,915		252,915		252,915			7,620		0003
EUR/L 1576150.21 USD- S1371072.10EUR EUR/L 722882.99 USD- Eti Exeter Logistic	Embassy Boulevard Jan 2022 - 7200519 East Road - 7200561 Eti Exeter Logistic	B1	Currency.....	Natixis NA	05/02/2025	01/11/2027		998,040	0.75180059				8,219		8,219		8,219			4,417		0003
S591455.36EUR EUR/L 2416661.25 USD- S2046064.88EUR EUR/L 524219.97 USD- S429233.28EUR	Embassy Boulevard Jan 2022 - 7200519 East Road - 7200561 Eti Exeter Logistic	B1	Currency.....	Citibank NA	05/20/2025	05/27/2026		1,576,150	0.86988697				(12,650)		(12,650)		(12,650)			3,114		0003
GBP/L 107377.29 USD- S75651.01GBP EUR/L 1451553.84 USD- GBP/L 1201391.73 USD- S91949.61GBP	Embassy Boulevard Jan 2022 - 7200519 East Road - 7200561 Eti Exeter Logistic	B1	Currency.....	Wellis Fargo & Co	07/09/2025	12/16/2027		722,883	0.81818563				26,197		26,197		26,197			4,730		0003
EUR/L 430193.26 USD- S393034.94EUR PLM/L 20254508.01 USD- S72737989.17PLN Ares Polish Retail	Embassy Boulevard Jan 2022 - 7200519 East Road - 7200561 Eti Exeter Logistic	B1	Currency.....	JP Morgan Chase & Co	07/16/2025	05/27/2026		2,416,661	0.84684934				45,679		45,679		45,679			4,775		0003
GBP/L 124483.98 USD- S92391.16GBP EUR/L 439717.34 USD- S370513.59EUR EUR/L 232467.75 USD- S193294.64EUR	Embassy Boulevard Jan 2022 - 7200519 East Road - 7200561 Eti Exeter Logistic	B1	Currency.....	Société Generale SA	07/25/2025	12/16/2027		524,220	0.81880366				18,618		18,618		18,618			3,430		0003
EUR/L 432673.91 USD- S359768.07EUR Placefirst UK SFR	Embassy Boulevard Jan 2022 - 7200519 East Road - 7200561 Eti Exeter Logistic	B1	Currency.....	Royal Bank of Canada	08/21/2025	01/11/2027		101,737	0.74557602				1,676		1,676		1,676			460		0003
GBP/L 1840165.18 USD- S13472352.00GBP Broad Street Senior Credit Partners II	Embassy Boulevard Jan 2022 - 7200519 East Road - 7200561 Eti Exeter Logistic	B1	Currency.....	Canada	10/21/2025	05/27/2026		1,451,554	0.85196552				18,493		18,493		18,493			2,868		0003
EUR/S 17402259.00 USD- L15000000.00EUR EUR/L 423687.16 USD- S372692.00EUR	Embassy Boulevard Jan 2022 - 7200519 East Road - 7200561 Eti Exeter Logistic	B1	Currency.....	Wellis Fargo & Co	11/19/2025	01/11/2027		1,201,382	0.765736593				(12,193)		(12,193)		(12,193)			5,517		0003
EUR/L 1043500.00 USD- S1000000.00EUR A/D/L 86447.79 USD- S130724.02AUD GBP/L 291769.95 USD- S232411.94GBP	Embassy Boulevard Jan 2022 - 7200519 East Road - 7200561 Eti Exeter Logistic	B1	Currency.....	Deutsche Bank AG	12/15/2025	06/17/2026		430,193	0.857835244				1,837		1,837		1,837			1,115		0003
EUR/L 4526.51 USD- L4053.12EUR ST174979.40EUR	Embassy Boulevard Jan 2022 - 7200519 East Road - 7200561 Eti Exeter Logistic	B1	Currency.....	Société Generale SA	12/19/2025	01/11/2027		20,254,508	0.5912				657,682		657,682		657,682			46,816		0003
		B1	Currency.....	Embassy Boulevard Jan 2022 - 7200519 East Road - 7200561 Eti Exeter Logistic	12/19/2025	01/11/2027		124,484	0.749423018				1,416		1,416		1,416			551		0003
		B1	Currency.....	Wellis Fargo & Co	12/23/2025	07/07/2026		439,717	0.842617578				9,645		9,645		9,645			1,139		0003
		B1	Currency.....	Wellis Fargo & Co	01/27/2026	07/07/2026		232,488	0.831490131				8,102		8,102		8,102			602		0003
		B1	Currency.....	Wellis Fargo & Co	01/27/2026	07/07/2026		432,690	0.831490119				15,079		15,079		15,079			1,121		0003
		B1	Currency.....	Morgan Stanley	02/02/2026	05/06/2026		18,401,651	0.732127344				573,628		573,628		573,628			28,895		0003
		B1	Currency.....	Wellis Fargo & Co	03/06/2026	04/23/2026		17,402,259	0.86195706				(46,524)		(46,524)		(46,524)			21,942		0003
		D1	Currency.....	Société Generale SA	03/13/2026	06/17/2026		428,587	0.867558518				(2,669)		(2,669)		(2,669)			993		0003
		D1	Currency.....	Royal Bank of Canada	10/06/2022	07/15/2026		1,045,500	0.958313368				(115,664)		(115,664)		(115,664)			2,812		0003
		B1	Currency.....	Morgan Stanley	04/11/2024	06/15/2026		86,448	1.51217307				(3,622)		(3,622)		(3,622)			197		0003
		B1	Currency.....	Credit Agricole SA	04/19/2024	01/11/2027		281,770	0.796558664				(14,327)		(14,327)		(14,327)			1,291		0003
		D1	Currency.....	JP Morgan Chase & Co	05/08/2024	07/27/2026		4,527	0.895418224				182		182		182			13		0003
		B1	Currency.....	Wellis Fargo & Co	05/17/2024	05/27/2026		1,320,559	0.889758874				(41,008)		(41,008)		(41,008)			2,669		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
GBP/L 324726.33 USD- S254667.22GBP	Embassy Boulevard Jan 2022 - 720519	B1	Currency.....	Natixis NA	06/20/2024	01/11/2027	.....	324,726	..0.78486738	.....	.....	.....	..... (11,082)	.....	..... (11,082)	.....	..... (11,082)	.....	.....	..... 1,437	.....	0003	.....
EUR/S 203348.60 USD- L180513.62EUR	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co ..	08/16/2024	04/16/2026	.....	203,349	..0.887705251	.....	.....	.....	..... 5,440	.....	..... 5,440	.....	..... 5,440	.....	.....	..... 213	.....	0003	.....
EUR/S 976064.60 USD- QLO ReInv6m SNOPE 3A	CE YS213704832	D1	Currency.....	Deutsche Bank AG ..	08/23/2024	01/16/2029	.....	976,065	0.84832903	.....	.....	.....	..... 10,423	.....	..... 10,423	.....	..... 10,423	.....	.....	..... 8,166	.....	0003	.....
GBP/L 114602.95 USD- L62000.00EUR	Embassy Boulevard Jan 2022 - 720519	B1	Currency.....	MLZHO CAPITAL	09/03/2024	01/11/2027	.....	114,603	..0.769645197	.....	.....	.....	..... (1,754)	.....	..... (1,754)	.....	..... (1,754)	.....	.....	..... 507	.....	0003	.....
EUR/S 288265.94 USD- L21404042.76EUR	East Road - 7200561 .	B1	Currency.....	BNP Paribas SA	10/18/2024	05/27/2026	.....	2,388,266	..0.89619134	.....	.....	.....	..... 91,966	.....	..... 91,966	.....	..... 91,966	.....	.....	..... 4,719	.....	0003	.....
EUR/S 132034.56 USD- L108118.70EUR	Coupon Hedge RIBES	B1	Currency.....	BNP Paribas SA	11/06/2024	06/15/2032	.....	132,035	..0.818866666	.....	.....	.....	..... 1,185	.....	..... 1,185	.....	..... 1,185	.....	.....	..... 1,646	.....	0003	.....
GBP/S 1454037.06 USD- L1137121.34GBP	Coupon Hedge RIBES	B1	Currency.....	Deutsche Bank AG ..	11/06/2024	06/15/2027	.....	1,454,037	..0.782044262	.....	.....	.....	..... 39,821	.....	..... 39,821	.....	..... 39,821	.....	.....	..... 7,991	.....	0003	.....
GBP/S 860532.98 USD- L670928.57GBP	Coupon Hedge RIBES	B1	Currency.....	Deutsche Bank AG ..	11/06/2024	06/15/2033	.....	860,533	..0.779666506	.....	.....	.....	..... (1,030)	.....	..... (1,030)	.....	..... (1,030)	.....	.....	..... 11,556	.....	0003	.....
EUR/L 55711931.17 USD- Stoneveg Spanish Hotel	Portfolio - 7200552 .	B1	Currency.....	Morgan Stanley	11/08/2024	04/24/2026	.....	55,711,931	..0.90410191	.....	.....	.....	..... (2,570,739)	.....	..... (2,570,739)	.....	..... (2,570,739)	.....	.....	..... 71,429	.....	0003	.....
SS936263.40EUR	Embassy Boulevard Jan 2022 - 720519	B1	Currency.....	Natixis NA	12/19/2024	01/11/2027	.....	181,962	..0.795817165	.....	.....	.....	..... (9,067)	.....	..... (9,067)	.....	..... (9,067)	.....	.....	..... 805	.....	0003	.....
S144608.30GBP	Embassy Boulevard Jan 2022 - 720519	B1	Currency.....	Societe Generale SA	01/17/2025	01/11/2027	.....	134,829	..0.820036037	.....	.....	.....	..... (11,026)	.....	..... (11,026)	.....	..... (11,026)	.....	.....	..... 597	.....	0003	.....
EUR/L 1483682.10 USD- S1386732.48EUR	East Road - 7200561 .	B1	Currency.....	Citibank NA	01/21/2025	05/27/2026	.....	1,483,362	..0.936205988	.....	.....	.....	..... (125,903)	.....	..... (125,903)	.....	..... (125,903)	.....	.....	..... 2,391	.....	0003	.....
GBP/S 920312.41 USD- L74371.31GBP	60 Qurzon July 2022 - 7200558	B1	Currency.....	Royal Bank of Canada	03/07/2025	07/20/2026	.....	920,312	..0.776226666	.....	.....	.....	..... 24,531	.....	..... 24,531	.....	..... 24,531	.....	.....	..... 2,538	.....	0003	.....
EUR/S 530248.21 USD- XS1639705643	QLO ReInv6m WLPK 14 C	D1	Currency.....	BNP Paribas SA	04/09/2025	07/15/2027	.....	530,248	..0.87129007	.....	.....	.....	..... 11,993	.....	..... 11,993	.....	..... 11,993	.....	.....	..... 3,012	.....	0003	.....
GBP/L 209140.19 USD- S110564.77GBP	Embassy Boulevard Jan 2022 - 720519	B1	Currency.....	Natixis NA	07/18/2025	01/11/2027	.....	209,140	..0.742654054	.....	.....	.....	..... 4,246	.....	..... 4,246	.....	..... 4,246	.....	.....	..... 926	.....	0003	.....
EUR/L 14783002.53 USD- L12.18 Hotel - 7 Pines	12.18 Hotel - 7 Pines	B1	Currency.....	Wells Fargo & Co ..	08/13/2025	08/26/2026	.....	14,783,003	..0.838024174	.....	.....	.....	..... 376,493	.....	..... 376,493	.....	..... 376,493	.....	.....	..... 47,067	.....	0003	.....
S12388513.48EUR	Sardinia - 7200582 ...	B1	Currency.....	Societe Generale SA	08/25/2025	05/27/2026	.....	2,036,756	..0.841440613	.....	.....	.....	..... 50,792	.....	..... 50,792	.....	..... 50,792	.....	.....	..... 4,024	.....	0003	.....
EUR/L 2036735.61 USD- S1713808.85EUR	East Road - 7200561 .	B1	Currency.....	Wells Fargo & Co ..	11/19/2025	01/11/2027	.....	1,366,294	..0.765735593	.....	.....	.....	..... (13,866)	.....	..... (13,866)	.....	..... (13,866)	.....	.....	..... 6,047	.....	0003	.....
GBP/L 1366293.97 USD- S1046221.29GBP	Embassy Boulevard Jan 2022 - 720519	B1	Currency.....	Wells Fargo & Co ..	01/12/2026	04/15/2026	.....	4,533,029	..0.742549823	.....	.....	.....	..... 78,585	.....	..... 78,585	.....	..... 78,585	.....	.....	..... 4,595	.....	0003	.....
S3366000.00GBP	Project Waterfall - Funding	B1	Currency.....	Societe Generale SA	02/02/2026	01/11/2027	.....	47,793,526	..0.732939005	.....	.....	.....	..... (1,579,569)	.....	..... (1,579,569)	.....	..... (1,579,569)	.....	.....	..... 211,532	.....	0003	.....
GBP/S 47793526.01 USD- L3503279.00GBP	Embassy Boulevard Jan 2022 - 720519	B1	Currency.....	Royal Bank of Canada	02/17/2026	08/26/2026	.....	15,182,876	..0.739270414	.....	.....	.....	..... (344,122)	.....	..... (344,122)	.....	..... (344,122)	.....	.....	..... 48,340	.....	0003	.....
GBP/L 1859291.00 USD- C03 11 - 50095149	Heylo Flow hedging 10	B1	Currency.....	Citibank NA	03/25/2026	06/17/2026	.....	1,858,291	..0.747998102	.....	.....	.....	..... 19,239	.....	..... 19,239	.....	..... 19,239	.....	.....	..... 4,295	.....	0003	.....
EUR/S 230770.25 USD- Eit Exeter Logistic	Spain - 7200570	B1	Currency.....	Wells Fargo & Co ..	03/31/2026	04/01/2026	.....	230,770	..0.867610535	.....	.....	.....	..... 622	.....	..... 622	.....	..... 622	.....	.....	..... 60	.....	0003	.....
EUR/L 294504.71 USD- Eit Exeter Logistic	Spain - 7200570	B1	Currency.....	Wells Fargo & Co ..	03/31/2026	07/07/2026	.....	294,505	..0.863953485	.....	.....	.....	..... (799)	.....	..... (799)	.....	..... (799)	.....	.....	..... 763	.....	0003	.....
GBP/S 304690.67 USD- L234413.50GBP	Heylo Flow hedging 20%	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2029	.....	304,691	..0.769349124	.....	.....	.....	..... 181	.....	..... 181	.....	..... 181	.....	.....	..... 2,730	.....	0003	.....
GBP/S 311164.94 USD- L240411.76GBP	Heylo Flow hedging 20%	B1	Currency.....	Morgan Stanley	03/31/2026	06/17/2030	.....	311,165	..0.772618406	.....	.....	.....	..... 142	.....	..... 142	.....	..... 142	.....	.....	..... 3,195	.....	0003	.....
GBP/L 478023.03 USD- S339807.96GBP	Heylo Flow hedging 20%	B1	Currency.....	Morgan Stanley	10/28/2021	06/15/2037	.....	478,033	..0.648296215	.....	.....	.....	..... 55,309	.....	..... 55,309	.....	..... 55,309	.....	.....	..... 8,005	.....	0003	.....
GBP/L 536201.42 USD- S341634.39GBP	Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	11/02/2021	06/15/2040		536,201	..0.637511161				 59,150		 59,150		 59,150			 10,110		0003	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 397381.83 USD- Coverage - 50085149 - Heylo Floe hedging 20% GBP/L 823306.12 USD- Coverage - 50085149 - Heylo Floe hedging 20% S500400.00GBP EUR/L 927250.00 USD- QLO ReInveM SCLE 9A D S7500000.00EUR EUR/L 11719200.00 USD- S9500000.00EUR GBP/L 216566.48 USD- S175964.97GBP EUR/L 676057.08 USD- S602331.69EUR AUD/L 968277.45 USD- MITSUBISHI UFJ S19383429.14AUD AUD/L 6273178.89 USD- MITSUBISHI UFJ S9910259.21AUD EUR/L 6246085.00 USD- D XS2363489146 S9500000.00EUR EUR/L 6246085.00 USD- C XS2363489082 S9500000.00EUR EUR/L 13108200.00 USD- QLO ReInveM HBR 9A C S10500000.00EUR EUR/L 20193337.50 USD- 2020-21H DR S16125000.00EUR EUR/L 10054400.00 USD- XS2343634328 S8000000.00EUR EUR/L 7678115.10 USD- QLO ReInveM BECL 10A S6150000.00EUR EUR/L 14684392.00 USD- CR XS2388050508 S11740000.00EUR EUR/L 14151200.00 USD- C XS2400441619 S11200000.00EUR EUR/L 16413952.00 USD- QLO ReInveM PENTA S13220000.00EUR EUR/L 6160250.00 USD- XS240178685 S50000000.00EUR EUR/L 4401380.00 USD- QLO ReInveM BECL 12A S3600000.00EUR EUR/L 4346900.00 USD- D XS2404589456 S4000000.00EUR EUR/L 3809050.00 USD- B2 XS241621930 S3500000.00EUR EUR/L 3342000.00 USD- QLO ReInveM LOGIC 1A C S3000000.00EUR EUR/L 9747457.50 USD- XS2434398828 S9075000.00EUR GBP/L 451763.96 USD- QLO ReInveM JUBIL S349729.91GBP EUR/L 28867100.00 USD- 2021-25A B1 S25400000.00EUR EUR/L 3809050.00 USD- XS240244033 S3500000.00EUR EUR/L 3342000.00 USD- QLO ReInveM MIDSE S3000000.00EUR EUR/L 9747457.50 USD- 2020-21X B1R S9075000.00EUR GBP/L 451763.96 USD- XS2345632807 EUR/L 28867100.00 USD- QLO ReInveM F1OLO S25400000.00EUR EUR/L 3342000.00 USD- 2022-1A C S3000000.00EUR EUR/L 9747457.50 USD- XS2511423552 S9075000.00EUR GBP/L 451763.96 USD- QLO ReInveM BOC37M186 S349729.91GBP EUR/L 28867100.00 USD- GABSE 2022-5A A2A S25400000.00EUR EUR/L 3809050.00 USD- Embassy Boulevard Jan S3500000.00EUR EUR/L 3342000.00 USD- 2022 - 720519 S3000000.00EUR EUR/L 9747457.50 USD- Et1 Exeler Logistic S9075000.00EUR GBP/L 451763.96 USD- Spain - 7200570 S349729.91GBP EUR/L 28867100.00 USD- S2400000.00EUR	B1 B1 D1 D1 D1 B1 B1 B1 D1 																					

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
ELR/L 468433.17 USD-	East Road - 720561 .	B1	Currency.....	Wells Fargo & Co .	10/22/2024	05/27/2026		1,481,433	0.899519366						(62,708)		(62,708)			2,901		0003
S1921314.81EUR	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co .	11/07/2024	01/15/2027		658,865	0.888890884				(25,200)		(25,200)		(25,200)			2,936		0003
S385905.60EUR	Embassy Boulevard Jan	B1	Currency.....	K11K48IP04Y26CUIZ63	11/18/2024	01/11/2027		705,886	0.791577611				(31,227)		(31,227)		(31,227)			3,124		0003
S59765.53GBP	Embassy Boulevard Jan	B1	Currency.....	Royal Bank of	02/19/2025	05/27/2026		2,110,933	0.934016155				(173,817)		(173,817)		(173,817)			4,171		0003
ELR/L 211083.24 USD-	East Road - 720561 .	B1	Currency.....	Canada	03/18/2025	01/11/2027		237,192	0.772826954				(4,657)		(4,657)		(4,657)			1,050		0003
S1971649.97EUR	Embassy Boulevard Jan	B1	Currency.....	Societe Generale SA	04/10/2025	10/15/2026		37,821,300	0.872524213				620,366		620,366		620,366			139,281		0003
S183332.09GBP	2022 - 720519	B1	Currency.....	Deutsche Bank AG	03/16/2026	09/14/2026		1,628,346	0.863883342				(8,643)		(8,643)		(8,643)			5,507		0003
ELR/S 37821300.00 USD-	Q.O ReInv6m RME 8A B	D1	Currency.....	Morgan Stanley	10/18/2022	07/15/2026		1,570,474	0.955125845				(188,328)		(188,328)		(188,328)			4,232		0003
ELR/L 128345.66 USD-	Motive Capital Fund	B1	Currency.....	BNP Paribas SA	03/31/2026	04/01/2026		293,229	0.867610517				790		790		790			77		0003
S1406700.65EUR	Q.O ReInv6m OBISE	B1	Currency.....	Wells Fargo & Co .	03/31/2026	06/15/2032		321,953	0.777948911				(53)		(53)		(53)			4,013		0003
ELR/L 1570473.68 USD-	Spain - 720570	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2035		371,493	0.786287152				(249)		(249)		(249)			5,638		0003
S1500000.00EUR	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	02/18/2048		4,615,645	0.80147714				(8,916)		(8,916)		(8,916)			108,004		0003
ELR/S 43366.13 USD-	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2033		347,667	0.780335535				(188)		(188)		(188)			4,669		0003
S254408.92EUR	Spain - 720570	B1	Currency.....	Morgan Stanley	03/31/2026	06/17/2041		438,388	0.796949857				933		933		933			8,572		0003
L254043.96GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2044		468,635	0.803277374				1,016		1,016		1,016			10,024		0003
GBP/S 371493.06 USD-	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2045		476,954	0.804764204				1,035		1,035		1,035			10,456		0003
L292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	09/23/2021	10/20/2026		5,655,050	0.795606243				407,917		407,917		407,917			21,090		0003
GBP/S 4615645.09 USD-	Q.O ReInv6m JOLE 2020-	B1	Currency.....	Morgan Stanley	10/12/2021	11/18/2026		21,338,250	0.808407437				1,206,059		1,206,059		1,206,059			85,060		0003
L369322.83GBP	SA CR XS2385942239	D1	Currency.....	Morgan Stanley	02/18/2024	02/18/2048		2,323,177	0.598318724				236,908		236,908		236,908			54,361		0003
ELR/L 856050.00 USD-	Q.O ReInv6m JOLE 2020-	B1	Currency.....	Morgan Stanley	10/21/2021	02/18/2048		353,107	0.691805046				31,672		31,672		31,672			4,031		0003
S17250000.00EUR	BN XS2385275154	D1	Currency.....	Morgan Stanley	10/22/2021	06/16/2031		389,186	0.679624852				39,562		39,562		39,562			5,361		0003
GBP/L 2323176.50 USD-	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	10/22/2021	06/15/2033		456,698	0.655694704				52,336		52,336		52,336			7,300		0003
GBP/L 353107.45 USD-	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	10/28/2021	06/16/2036		577,760	0.624258697				63,846		63,846		63,846			11,635		0003
S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	11/02/2021	06/16/2042		826,151	0.613008034				65,334		65,334		65,334			13,726		0003
GBP/L 389186.30 USD-	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	11/03/2021	06/15/2045		640,081	0.608050591				65,911		65,911		65,911			14,392		0003
S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	11/03/2021	06/15/2046		406,347	0.793147212				615		615		615			7,101		0003
GBP/L 456697.71 USD-	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2038		450,659	0.800320135				966		966		966			9,075		0003
S294454.27GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/16/2042		482,727	0.806255549				1,023		1,023		1,023			10,854		0003
GBP/L 577759.96 USD-	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2046																0003
S360671.66GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2046																0003
GBP/L 628151.37 USD-	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2046																0003
S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2046																0003
GBP/L 940081.46 USD-	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2046																0003
S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2046																0003
GBP/S 406346.71 USD-	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2046																0003
L322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2046																0003
GBP/S 406569.26 USD-	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2046																0003
L360671.66GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2046																0003
GBP/S 482727.13 USD-	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2046																0003
L389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2046																0003

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EUR/L 36470000.00 USD- S29000000.00EUR	Q LO ReIn6m RME 7A B XS2368576463	D1	Currency.....	Morgan Stanley	08/01/2026	09/01/2026		36,470,400	0.79516334				2,716,591		2,716,591		2,716,591			118,447		0003
EUR/L 13796200.00 USD- E1R/L 13796200.00	Q LO ReIn6m COME 9A D XS2355405396	D1	Currency.....	Deutsche Bank AG ..	08/12/2021	07/15/2026	.....	13,796,200	0.797321001	.....	.....	.....	1,020,571	.....	1,020,571	.....	1,020,571	.....	.....	37,174	.....	0003
EUR/L 4391520.00 USD- E1R/L 4391520.00	Q LO ReIn6m RBR 8A DR XS2388929882	D1	Currency.....	Deutsche Bank AG ..	09/27/2021	10/15/2026	.....	4,391,520	0.796991564	.....	.....	.....	310,564	.....	310,564	.....	310,564	.....	.....	16,172	.....	0003
GBP/L 366327.23 USD- S250428.96GBP	Heylo Floe hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	10/22/2021	06/15/2032	.....	365,327	0.685494919	.....	.....	.....	34,578	.....	34,578	.....	34,578	.....	.....	4,553	.....	0003
GBP/L 437332.45 USD- S232100.22GBP	Heylo Floe hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	10/22/2021	06/15/2035	.....	437,332	0.667913437	.....	.....	.....	46,495	.....	46,495	.....	46,495	.....	.....	6,637	.....	0003
GBP/L 503098.00 USD- S222292.76GBP	Heylo Floe hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	10/28/2021	06/15/2038	.....	503,099	0.640611988	.....	.....	.....	58,778	.....	58,778	.....	58,778	.....	.....	8,792	.....	0003
EUR/L 9656400.00 USD- S8000000.00EUR	Q LO ReIn6m BBAME 3A C XS241621856	D1	Currency.....	02NBE1BXP4R0TD8PU41	02/15/2022	04/15/2027	.....	9,856,400	0.811655371	.....	.....	.....	472,611	.....	472,611	.....	472,611	.....	.....	50,284	.....	0003
EUR/L 13859800.00 USD- E1R/L 13859800.00	Q LO ReIn6m RME 11A A2B2N XS2446267341 ..	D1	Currency.....	Morgan Stanley	02/16/2022	09/30/2027	.....	13,659,800	0.805828654	.....	.....	.....	690,541	.....	690,541	.....	690,541	.....	.....	83,687	.....	0003
EUR/L 19244025.00 USD- E1R/L 19244025.00	Q LO ReIn6m RME 11A CN XS2446268075	D1	Currency.....	02NBE1BXP4R0TD8PU41	02/16/2022	09/30/2027	.....	19,244,025	0.805444807	.....	.....	.....	969,367	.....	969,367	.....	969,367	.....	.....	117,889	.....	0003
EUR/L 9282125.00 USD- S15900000.00EUR	Q LO ReIn6m SNDFE 8A D XS2444282361	D1	Currency.....	Deutsche Bank AG ..	02/18/2022	10/25/2027	.....	9,282,125	0.807133074	.....	.....	.....	440,245	.....	440,245	.....	440,245	.....	.....	58,212	.....	0003
EUR/L 55479691.49 USD- S7500000.00EUR	EDT Exeter Logistics Italy - 7200563	D1	Currency.....	BNP Paribas SA	07/01/2022	07/07/2026	.....	55,479,691	0.889790349	.....	.....	.....	(2,405,677)	.....	(2,405,677)	.....	(2,405,677)	.....	.....	143,738	.....	0003
GBP/L 224175.36 USD- S182668.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	BNP Paribas SA	08/16/2022	01/11/2027	.....	224,175	0.81446957	.....	.....	.....	(16,261)	.....	(16,261)	.....	(16,261)	.....	.....	992	.....	0003
EUR/L 368415.00 USD- S3500000.00EUR	Q LO ReIn6m RME 14A B1N XS232387631	D1	Currency.....	Morgan Stanley	09/20/2022	04/15/2026	.....	3,686,415	0.946351342	.....	.....	.....	(346,104)	.....	(346,104)	.....	(346,104)	.....	.....	3,749	.....	0003
EUR/L 2470430.00 USD- E1R/L 2470430.00	Q LO ReIn6m BOC37R166 GABEE 2022-5A A2A	D1	Currency.....	Societe Generale SA	09/20/2022	10/25/2027	.....	2,470,430	0.93101201	.....	.....	.....	(223,046)	.....	(223,046)	.....	(223,046)	.....	.....	15,477	.....	0003
S2300000.00EUR	Q LO ReIn6m AQE 2022- 7A D XS2448044110	D1	Currency.....	Canadian Imperial Bank of Comm	01/17/2023	03/15/2028	.....	1,144,200	0.873979382	.....	.....	.....	(34,708)	.....	(34,708)	.....	(34,708)	.....	.....	8,007	.....	0003
GBP/S 6683094.00 USD- L3000000.00GBP	71B6G 2022-11 B 50136423	B1	Currency.....	Citibank NA	03/26/2026	04/20/2026	.....	6,665,094	0.748156468	.....	.....	.....	(66,332)	.....	(66,332)	.....	(66,332)	.....	.....	7,822	.....	0003
EUR/L 2078406.00 USD- S1800000.00GBP	LMIC 2021-FL1 C - 50136442	B1	Currency.....	Societe Generale SA	10/28/2022	05/15/2026	.....	2,078,406	0.866048308	.....	.....	.....	(301,020)	.....	(301,020)	.....	(301,020)	.....	.....	3,649	.....	0003
EUR/L 2251600.00 USD- Q LO TEN DR1D 2017-52A	CR XS2353414506	D1	Currency.....	JP Morgan Chase & Co	03/20/2023	02/15/2028	.....	2,251,600	0.888257239	.....	.....	.....	(102,123)	.....	(102,123)	.....	(102,123)	.....	.....	15,434	.....	0003
EUR/L 12655369.79 USD- S10865770.98EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency.....	Wells Fargo & Co ..	08/13/2025	08/26/2026	.....	12,965,940	0.838024174	.....	.....	.....	330,216	.....	330,216	.....	330,216	.....	.....	41,282	.....	0003
EUR/L 4247130.00 USD- Q LO ReIn6m HNLV 5A C	XS2366719172	D1	Currency.....	Morgan Stanley	08/02/2021	10/26/2026	.....	4,247,130	0.788767944	.....	.....	.....	338,534	.....	338,534	.....	338,534	.....	.....	16,069	.....	0003
S3350000.00EUR	Q LO ReIn6m AVCA 24A CR XS2344781500	D1	Currency.....	Morgan Stanley	08/12/2021	07/15/2026	.....	3,762,900	0.797257434	.....	.....	.....	278,634	.....	278,634	.....	278,634	.....	.....	10,139	.....	0003
EUR/L 2739885.60 USD- S2849000.00EUR	Domini 2021-1 Class B RIBS Oct 2022 - 50135713	B1	Currency.....	BNP Paribas SA	10/07/2022	06/15/2026	.....	2,739,886	0.966463709	.....	.....	.....	(326,610)	.....	(326,610)	.....	(326,610)	.....	.....	6,251	.....	0003
EUR/S 2240200.00 USD- L2000000.00EUR	Q LO ReIn6m HNLV 6A D XS2401084376	D1	Currency.....	Societe Generale SA	02/16/2023	12/10/2026	.....	2,240,200	0.892777431	.....	.....	.....	89,983	.....	89,983	.....	89,983	.....	.....	9,344	.....	0003
EUR/L 1119594.97 USD- S1056420.99EUR	AP Star Light (Luxembourg) - Tranche A Note	B1	Currency.....	JP Morgan Chase & Co	10/30/2023	01/02/2029	.....	1,119,595	0.943574255	.....	.....	.....	(125,432)	.....	(125,432)	.....	(125,432)	.....	.....	9,303	.....	0003
EUR/L 336198.69 USD- S237679.08EUR	Coupon Hedge RIBS Strip	B1	Currency.....	NI ZUHO CAPITAL	03/14/2024	06/15/2026	.....	336,199	0.885428907	.....	.....	.....	(9,027)	.....	(9,027)	.....	(9,027)	.....	.....	767	.....	0003
GBP/L 279822.58 USD- S218594.31GBP	Coupon Hedge RIBS Strip	B1	Currency.....	NI ZUHO CAPITAL	03/15/2024	06/15/2027	.....	279,823	0.781188569	.....	.....	.....	(7,362)	.....	(7,362)	.....	(7,362)	.....	.....	1,538	.....	0003
EUR/L 9912640.00 USD- S9000000.00EUR	Q LO ReIn6m COPE 2022- 5A C XS2423746655	D1	Currency.....	Deutsche Bank AG ..	02/04/2022	04/20/2027	.....	9,912,640	0.807050392	.....	.....	.....	525,330	.....	525,330	.....	525,330	.....	.....	50,393	.....	0003

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23																							
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end																							
EUR/L 3978605.00 USD- S8100000.00EUR EUR/S 848136.77 USD- L69710.41EUR GBP/L 119674.84 USD- S92965.71GBP EUR/L 4444400.00 USD- S4000000.00EUR EUR/L 1587027.69 USD- S1500000.00EUR GBP/L 569051.43 USD- S480759.86GBP EUR/L 2506054.54 USD- S2242151.11EUR GBP/L 373682.98 USD- S308651.15GBP GBP/L 702751.46 USD- S572413.02GBP EUR/S 524473.50 USD- L465000.00EUR EUR/L 473638.05 USD- S4315606.80EUR	Q LO ReIn6m BBMIE 3A D XS2441622078 Embassy Boulevard Jan 2022 - 7200519 Embassy Boulevard Jan 2022 - 7200519 Q LO ReIn6m CLOMP 1A B1 XS2455511045 Q LO ReIn6m RIME 14A E2N XS252338282 Embassy Boulevard Jan 2022 - 7200519 EOT Exeter Logistics Italy - 7200563 Embassy Boulevard Jan 2022 - 7200519 Embassy Boulevard Jan 2022 - 7200519 Q LO ReIn6m BCC37R1B6 GABSE 2022-5A A2A Eot Exeter Logistic Spain - 7200570 Q LO ReIn6m	D1 B1 B1 D1 D1 B1 B1 B1 B1 B1 D1 B1	Currency Currency Currency Currency Currency Currency Currency Currency Currency Currency Currency Currency	Société Générale SA Credit Agricole SA Société Générale SA Deutsche Bank AG BNP Paribas SA Credit Agricole SA Morgan Stanley Canadian Imperial Bank of Comm Credit Agricole SA Morgan Stanley BNP Paribas SA BNP Paribas SA Deutsche Bank AG Natixis NA Morgan Chase & Co Royal Bank of Canada Morgan Stanley BNP Paribas SA Natixis NA Royal Bank of Canada Royal Bank of Canada Royal Bank of Canada Deutsche Bank AG Deutsche Bank AG Canada Canada	02/15/2022 03/29/2022 09/20/2022 07/25/2022 09/20/2022 11/14/2022 12/13/2022 01/11/2023 02/03/2023 02/16/2023 03/16/2023 03/21/2023 07/11/2023 07/13/2023 07/25/2023 08/18/2023 10/04/2023 10/10/2023 12/20/2023 02/21/2024 02/23/2024 02/23/2024 02/23/2024 11/16/2026 04/26/2024 05/08/2024 05/09/2024 05/09/2024	04/15/2027 01/11/2027 01/11/2027 08/23/2027 04/15/2026 01/11/2027 07/07/2026 01/11/2027 01/11/2027 10/25/2027 07/07/2026 04/15/2027 07/07/2026 01/11/2027 07/07/2026 07/07/2026 08/20/2026 04/15/2026 07/07/2026 05/27/2026 04/16/2026 08/17/2026 11/16/2026 11/15/2027 02/25/2027 07/06/2027 07/07/2026	0 848,137 119,675 4,444,400 1,587,028 569,051 2,506,055 373,683 702,751 524,474 4,735,638 2,809,220 1,894,610 540,344 398,988 908,236 6,163,058 4,409,626 461,207 1,312,886 85,809 85,304 85,148 1,823,621 32,711,275 31,168,187 30,555,209	0.81655371 0.82263903 0.776819572 0.900009 0.945163093 0.84484434 0.89489361 0.82572974 0.814531243 0.886609422 0.911688224 0.88926741 0.8014048 0.792204707 0.870056991 0.882575388 0.908639893 0.907106408 0.875733418 0.891662949 0.786782049 0.786658326 0.786534468 0.877375384 0.886544471 0.880126738 0.89456586	478,519 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,150,042) (971,736) 1,186,319	0 (32,544) (2,850) (241,126) (146,340) (63,148) (93,996) (32,316) (50,691) 21,469 (269,949) (113,028) 112,045 (23,519) (21,424) 339,135 212,959 212,959 (7,255) (43,667) (3,535) (3,420) (3,187) 56,748 (1,

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
ELR/L 280744.32 USD-	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co ..	05/10/2024	01/15/2027	.....	2,080,745	0.88646237	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S184468.15EUR	EUR	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1811080.00 USD-	QLO PALMP 1A OIE	D1	Currency.....	Morgan Stanley	05/14/2024	01/19/2027	.....	1,811,080	0.88345759	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
XS156994802	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
GBP/L 462454.90 USD-	Embassy Boulevard Jan	B1	Currency.....	.....	06/20/2024	01/11/2027	.....	462,455	0.78466757	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S382965.94GBP	2022 - 7200519	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/L 404282.58 USD-	Eit Exeter Logistics	B1	Currency.....	Royal Bank of	06/24/2024	07/06/2027	.....	404,283	0.88869791	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S359394.24EUR	Italy - 7200563	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/L 3688924.86 USD-	Eit Exeter Logistic	B1	Currency.....	Credit Agricole SA	06/24/2024	07/06/2027	.....	404,283	0.88869791	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S31777940.00EUR	Spain - 7200570	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/L 631109.87 USD-	Coupon Hedge Strip OIL	B1	Currency.....	.....	07/03/2024	07/07/2027	.....	35,888,215	0.88542389	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S64005.34EUR	EUR	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/L 611673.34 USD-	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG ..	07/26/2024	07/16/2026	.....	631,110	0.839814796	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S339632.41EUR	EUR	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/L 1069924.44 USD-	Coupon Hedge Strip AIF	B1	Currency.....	Deutsche Bank AG ..	07/26/2024	07/16/2027	.....	611,673	0.88223198	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S937571.58EUR	OIL ELR	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	Wells Fargo & Co ..	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
ELR/S 1910663.32 USD-	QLO ReInv6m DRVO 2017-	B1	Currency.....	.....	10/08/2024	06/17/2026	.....	1,056,924	0.887075314	</												

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 85087.35 USD- S96903.14GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	Royal Bank of Canada	02/23/2024	01/15/2027	.....	85,087	..0.786472601	.....	.....	.....	..(3,071)	.....	..(3,071)	.....	..(3,071)	.....	.....	379	.....	0003
EUR/L 1318205.75 USD- S1170541.98EUR	Edt Exeter Logistics Italy - 720053	B1	Currency.....	Royal Bank of Canada	02/23/2024	07/07/2026	.....	1,318,206	..0.887381174	.....	.....	.....	..(40,496)	.....	..(40,496)	.....	..(40,496)	.....	.....	3,415	.....	0003
GBP/L 324061.68 USD- S253371.13GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Canadian Imperial Bank of Comm	03/14/2024	01/11/2027	.....	324,062	..0.781660817	.....	.....	.....	..(9,811)	.....	..(9,811)	.....	..(9,811)	.....	.....	1,434	.....	0003
EUR/L 80723.36 USD- S71974.82EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Royal Bank of Canada	03/22/2024	07/07/2026	.....	80,723	..0.891623193	.....	.....	.....	..(2,821)	.....	..(2,821)	.....	..(2,821)	.....	.....	209	.....	0003
EUR/L 14278163.42 USD- S7264926.84EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Royal Bank of Canada	04/09/2024	07/07/2026	.....	14,278,163	..0.88593577	.....	.....	.....	..(404,733)	.....	..(404,733)	.....	..(404,733)	.....	.....	36,992	.....	0003
EUR/L 194046.79 USD- S172501.37EUR	Coupon Hedge RIBES Strip	B1	Currency.....	BNP Paribas SA	11/06/2024	06/15/2027	.....	194,047	..0.888367913	.....	.....	.....	..(7,853)	.....	..(7,853)	.....	..(7,853)	.....	.....	1,066	.....	0003
EUR/S 780707.20 USD- L1666175.00EUR	QLO APESE 7A BR XS 65003990	D1	Currency.....	Credit Agricole SA	01/17/2025	01/15/2027	.....	1,780,707	..0.93588621	.....	.....	.....	185,606	.....	185,606	.....	185,606	.....	.....	7,936	.....	0003
EUR/L 1233338.74 USD- S1053392.00EUR	Coupon Hedge CLO JAUO	D1	Currency.....	Deutsche Bank AG ..	01/14/2026	04/15/2026	.....	1,233,339	..0.854097877	.....	.....	.....	15,009	.....	15,009	.....	15,009	.....	.....	1,250	.....	0003
EUR/L 8542500.00 USD- S7500000.00EUR	QLO ReInv6m PENTA 2023-14A C XS2580301849	D1	Currency.....	Morgan Stanley	01/31/2023	04/18/2026	.....	8,542,500	..0.877963126	.....	.....	.....	..(301,668)	.....	..(301,668)	.....	..(301,668)	.....	.....	61,186	.....	0003
EUR/L 1687377.10 USD- S1522412.98EUR	East Road - 7200561	B1	Currency.....	Wellis Fargo & Co ..	04/19/2024	05/27/2026	.....	1,687,377	..0.90226127	.....	.....	.....	..(76,796)	.....	..(76,796)	.....	..(76,796)	.....	.....	3,334	.....	0003
EUR/L 1088671.59 USD- S973070.78EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wellis Fargo & Co ..	05/10/2024	07/16/2026	.....	1,088,672	..0.8938148	.....	.....	.....	..(41,192)	.....	..(41,192)	.....	..(41,192)	.....	.....	2,947	.....	0003
EUR/L 446545.83 USD- S205811.71EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Wellis Fargo & Co ..	07/25/2024	07/07/2027	.....	346,546	..0.882456759	.....	.....	.....	..(11,730)	.....	..(11,730)	.....	..(11,730)	.....	.....	1,952	.....	0003
EUR/L 60814.74 USD- S336631.11EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG ..	07/26/2024	04/16/2027	.....	608,815	..0.884720876	.....	.....	.....	..(20,938)	.....	..(20,938)	.....	..(20,938)	.....	.....	3,110	.....	0003
EUR/S 151446.13 USD- L134439.53EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wellis Fargo & Co ..	08/16/2024	04/16/2026	.....	151,446	..0.887705285	.....	.....	.....	4,052	.....	4,052	.....	4,052	.....	.....	159	.....	0003
EUR/L 566662.08 USD- E0T Exeter Logistics	E0T Exeter Logistics	B1	Currency.....	Royal Bank of Canada	08/28/2024	07/07/2026	.....	566,662	..0.878179002	.....	.....	.....	..(10,961)	.....	..(10,961)	.....	..(10,961)	.....	.....	1,468	.....	0003
EUR/L 1070083.26 USD- S497630.74EUR	Coupon Hedge Strip AIF OIL EUR	B1	Currency.....	Wellis Fargo & Co ..	10/08/2024	09/17/2026	.....	1,070,083	..0.883704489	.....	.....	.....	..(30,485)	.....	..(30,485)	.....	..(30,485)	.....	.....	3,651	.....	0003
GBP/L 327018.35 USD- S2547283.10EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Canadian Imperial Bank of Comm	10/18/2024	01/11/2027	.....	327,019	..0.767391972	.....	.....	.....	..(4,033)	.....	..(4,033)	.....	..(4,033)	.....	.....	1,447	.....	0003
EUR/L 644185.48 USD- S575011.58EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wellis Fargo & Co ..	11/07/2024	10/16/2026	.....	644,185	..0.892616039	.....	.....	.....	..(25,665)	.....	..(25,665)	.....	..(25,665)	.....	.....	2,378	.....	0003
EUR/L 26572874.33 USD- S2547283.10EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Royal Bank of Canada	11/14/2024	12/16/2027	.....	28,572,874	..0.891484098	.....	.....	.....	..(1,353,929)	.....	..(1,353,929)	.....	..(1,353,929)	.....	.....	186,947	.....	0003
EUR/S 27824826.60 USD- L2547283.10EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Royal Bank of Canada	11/14/2024	07/07/2026	.....	27,824,627	..0.9154575	.....	.....	.....	1,742,198	.....	1,742,198	.....	1,742,198	.....	.....	72,088	.....	0003
GBP/L 256094.34 USD- S203804.26GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Natixis NA	12/19/2024	01/11/2027	.....	256,094	..0.795817198	.....	.....	.....	..(12,761)	.....	..(12,761)	.....	..(12,761)	.....	.....	1,133	.....	0003
GBP/L 266703.64 USD- S212427.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Natixis NA	12/19/2024	01/11/2027	.....	266,704	..0.795817185	.....	.....	.....	..(13,200)	.....	..(13,200)	.....	..(13,200)	.....	.....	1,180	.....	0003
GBP/L 232222.53 USD- S72534.71GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Societe Generale SA	03/18/2025	01/11/2027	.....	223,223	..0.772926953	.....	.....	.....	..(4,383)	.....	..(4,383)	.....	..(4,383)	.....	.....	988	.....	0003
EUR/S 1496339.04 USD- L1278020.00EUR	Coupon Hedge CLO JAUO	D1	Currency.....	Deutsche Bank AG ..	01/14/2026	04/15/2026	.....	1,496,339	..0.854097879	.....	.....	.....	..(18,209)	.....	..(18,209)	.....	..(18,209)	.....	.....	1,517	.....	0003
USD-S165720506.59EUR	Testa Home OIL	B1	Currency.....	Wellis Fargo & Co ..	03/12/2026	04/16/2026	.....	191,510,533	..0.86533411	.....	.....	.....	..(168,039)	.....	..(168,039)	.....	..(168,039)	.....	.....	200,481	.....	0003
GBP/L 35769419.97 USD- S26859627.22GBP	The Whiteley 7410086	B1	Currency.....	Citibank NA	03/18/2026	04/30/2026	.....	35,769,420	..0.75082381	.....	.....	.....	..(28,621)	.....	..(28,621)	.....	..(28,621)	.....	.....	51,274	.....	0003
EUR/L 2146200.00 USD- S2000000.00EUR	QLO ReInv6m BCC37R102 CMBSE 2022-5A B	D1	Currency.....	.....	09/20/2022	10/25/2027	.....	2,146,200	..0.93101201	.....	.....	.....	..(193,953)	.....	..(193,953)	.....	..(193,953)	.....	.....	13,458	.....	0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 166800.00 USD- S160000.00EUR	Q LO ReInvm CMTIE 10A	D1	Currency.....	Deutsche Bank AG .. 7LTWfZY1NSX80621K66	09/27/2022	11/15/2027		1,656,800	0.965717045				(213,973)		(213,973)		(213,973)			10,566		0003
EUR/L 2086663.80 USD- S2000000.00EUR	D XS2532683872 Q LO ReInvm PENTA	D1	Currency.....	BNP Paribas SA ROMUSFPUBPR0K9P63	10/07/2022	10/20/2027		2,066,664	0.95946777				(251,912)		(251,912)		(251,912)			13,015		0003
EUR/L 9478992.35 USD- S9158004.30EUR	ESL Exeter Logistic	B1	Currency.....	JP Morgan Chase & Co	10/14/2022	07/07/2026		9,478,992	0.966136902				(1,133,340)		(1,133,340)		(1,133,340)			24,556		0003
GBP/L 443664.86 USD- S361312.67GBP	Embassy Boulevard Jan	B1	Currency.....	MARKETS LLC	12/13/2022	01/11/2027		443,665	0.814381986				(31,918)		(31,918)		(31,918)			1,364		0003
EUR/L 1788160.00 USD- Q LO PALIP 1A OIE	Q LO PALIP 1A OIE	D1	Currency.....	Morgan Stanley	03/20/2023	01/19/2027		1,788,160	0.894774517				(78,017)		(78,017)		(78,017)			8,024		0003
EUR/L 5843177.60 USD- S1600000.00EUR	Q LO ReInvm DYIO 2013-	D1	Currency.....	BNP Paribas SA ROMUSFPUBPR0K9P63	03/21/2023	04/15/2027		5,843,176	0.88926741				(235,098)		(235,098)		(235,098)			29,910		0003
GBP/L 785218.18 USD- S2200000.00EUR	28A DRR XS735594027	D1	Currency.....	BNP Paribas SA ROMUSFPUBPR0K9P63	05/24/2023	01/11/2027		785,218	0.829214885				(72,322)		(72,322)		(72,322)			3,520		0003
EUR/L 76589406.76GBP	Q LO ReInvm RHE 14A	B1	Currency.....	BNP Paribas SA ROMUSFPUBPR0K9P63	10/10/2023	04/15/2026		1,653,610	0.907106408				(79,860)		(79,860)		(79,860)			1,676		0003
L1500000.00EUR	Embassy Boulevard Jan	D1	Currency.....	Bank of Comm	11/14/2023	01/11/2027		430,033	0.801571075				(23,879)		(23,879)		(23,879)			1,903		0003
S344701.95GBP	2022 - 7200519	B1	Currency.....	Canadian Imperial	11/14/2023	01/11/2027		335,376	0.801571075				(18,622)		(18,622)		(18,622)			1,484		0003
GBP/L 336375.55 USD- S268827.34GBP	Embassy Boulevard Jan	B1	Currency.....	Bank of Comm	11/14/2023	01/11/2027		335,376	0.801571075				(18,622)		(18,622)		(18,622)			1,484		0003
EUR/L 515049.98 USD- S465200.16EUR	EDT Exeter Logistics	B1	Currency.....	Royal Bank of	12/04/2023	07/07/2026		515,050	0.885735894				(14,021)		(14,021)		(14,021)			1,334		0003
GBP/L 354377.24 USD- S279753.10GBP	Embassy Boulevard Jan	B1	Currency.....	Canada	01/17/2024	01/11/2027		334,377	0.789421747				(14,161)		(14,161)		(14,161)			1,568		0003
EUR/L 465200.00 USD- L4000000.00EUR	2022 - 7200519	B1	Currency.....	Bank of Comm	02/15/2024	08/23/2027		4,562,000	0.876808417				(129,388)		(129,388)		(129,388)			26,963		0003
GBP/L 85364.68 USD- S67105.33GBP	B1 XS2495511045	D1	Currency.....	Deutsche Bank AG .. 7LTWfZY1NSX80621K66	02/23/2024	08/17/2026		85,365	0.786107124				(3,360)		(3,360)		(3,360)			263		0003
GBP/L 85169.24 USD- S69335.90GBP	Coupon Hedge Strip OIL	B1	Currency.....	JP Morgan Chase & Co	02/23/2024	12/16/2026		85,169	0.785916371				(3,063)		(3,063)		(3,063)			359		0003
GBP/L 65633.03 USD- S67369.23GBP	Coupon Hedge Strip OIL	B1	Currency.....	Royal Bank of	02/23/2024	05/18/2026		65,633	0.786720148				(3,514)		(3,514)		(3,514)			165		0003
GBP/L 85388.08 USD- S67171.24GBP	Coupon Hedge Strip OIL	B1	Currency.....	Royal Bank of	02/23/2024	07/16/2026		85,388	0.786656278				(3,458)		(3,458)		(3,458)			231		0003
EUR/L 7648869.71 USD- L6411383.56EUR	12-18 Hotel - 7 Pines	B1	Currency.....	Canada	02/17/2026	08/26/2026		7,648,870	0.838213201				(193,120)		(193,120)		(193,120)			24,353		0003
EUR/L 826257.81 USD- S716827.00EUR	Sardinia - 7200582	D1	Currency.....	Wellis Fargo & Co ..	03/19/2026	06/17/2026		826,256	0.867558517				(5,134)		(5,134)		(5,134)			1,910		0003
EUR/L 4013760.00 USD- S3200000.00EUR	Coupon Hedge Q LO USD	D1	Currency.....	Societe Generale SA	08/12/2021	07/15/2026		4,013,760	0.797257434				(297,210)		(297,210)		(297,210)			10,815		0003
EUR/L 2284800.00 USD- S2000000.00EUR	DR XS2344781336	D1	Currency.....	Morgan Stanley	05/18/2022	12/10/2026		2,284,800	0.87353014				(46,515)		(46,515)		(46,515)			9,530		0003
EUR/L 1860294.39 USD- S1666175.00EUR	XS2401094376	D1	Currency.....	02NBE18P4R0TDBPU41	03/20/2023	01/15/2027		1,860,284	0.895656067				(82,856)		(82,856)		(82,856)			8,281		0003
EUR/L 447040.00 USD- S400000.00EUR	Q LO ARESE 7A BR	D1	Currency.....	9693007JBRKTCJ0WVH5	03/20/2023	01/19/2027		447,040	0.894774517				(19,504)		(19,504)		(19,504)			2,006		0003
EUR/L 294678.90 USD- S224926.56GBP	XS566944902	D1	Currency.....	MARKETS LLC	03/15/2024	06/15/2033		294,679	0.76300526				5,073		5,073		5,073			3,957		0003
EUR/L 247153.48 USD- S223746.31EUR	Coupon Hedge RIBS	B1	Currency.....	JP Morgan Chase & Co	11/06/2024	06/15/2026		247,153	0.905305116				(12,334)		(12,334)		(12,334)			564		0003
GBP/L 274603.28 USD- L214970.47GBP	Strip	B1	Currency.....	BNP Paribas SA ROMUSFPUBPR0K9P63	11/06/2024	06/15/2028		274,603	0.782940139				5,949		5,949		5,949			2,042		0003
GBP/L 277742.97 USD- L216800.36GBP	Coupon Hedge RIBS	B1	Currency.....	Deutsche Bank AG .. 7LTWfZY1NSX80621K66	11/06/2024	06/16/2031		277,743	0.780579181				1,611		1,611		1,611			3,171		0003

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 12892.91 USD- S108612.57EUR	Coupon Hedge RMBS Strip	B1	Currency.....	MI ZLHO CAPITAL MARKETS LLC	03/14/2024	06/15/2026		122,893	0.88542537				(3,300)		(3,300)		(3,300)			280		0003
EUR/L 660023.73 USD- S386427.19EUR	East Road - 7200561 - Ert Exeter Logistic	B1	Currency.....	Wells Fargo & Co .. PELDUE,DBSFI,OLXP3876	03/19/2024	05/27/2026		660,024	0.888494009				(19,529)		(19,529)		(19,529)			1,304		0003
EUR/L 656563.13 USD- S500022.73EUR	Spain - 7200570 - Ert Exeter Logistic	B1	Currency.....	Deutsche Bank AG .. 7LTWZF71(ONS)80621K86	04/25/2024	07/07/2026		656,563	0.898653462				(28,303)		(28,303)		(28,303)			1,701		0003
EUR/L 25856482.72 USD- S2252406.28EUR	Spain - 7200570 - Ert Exeter Logistic	B1	Currency.....	Deutsche Bank AG .. 7LTWZF71(ONS)80621K86	05/09/2024	07/06/2027		25,585,483	0.88039794				(805,455)		(805,455)		(805,455)			143,326		0003
EUR/S 4791224.78 USD- L1323649.57EUR	Spain - 7200570 - Ert Exeter Logistic	B1	Currency.....	Deutsche Bank AG .. 7LTWZF71(ONS)80621K86	05/09/2024	07/07/2026		14,791,225	0.88509488				(576,528)		(576,528)		(576,528)			38,321		0003
EUR/S 25165383.90 USD- L2252406.28EUR	Spain - 7200570 - Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWZF71(ONS)80621K86	05/09/2024	07/07/2026		25,165,384	0.88509488				(980,889)		(980,889)		(980,889)			65,199		0003
EUR/L 2085766.16 USD- S1856672.74EUR	EUR	B1	Currency.....	Wells Fargo & Co .. PELDUE,DBSFI,OLXP3876	05/10/2024	10/16/2026		2,085,766	0.890154885				(77,115)		(77,115)		(77,115)			7,701		0003
EUR/L 420662.76 USD- S37412.30EUR	Ert Exeter Logistics Italy - 7200563	B1	Currency.....	BNP Paribas SA ROMUSP,BMPPR,OKSP63	05/29/2024	07/07/2026		420,063	0.890610489				(14,187)		(14,187)		(14,187)			1,088		0003
EUR/L 529598.22 USD- S470795.82EUR	Ert Exeter Logistic Spain - 7200570	B1	Currency.....	Royal Bank of Canada ES71P3LJ8H1,GCT1XB011	06/24/2024	07/06/2027		529,598	0.888867905				(21,756)		(21,756)		(21,756)			2,979		0003
GBP/L 481692.95 USD- S371361.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	MI ZLHO CAPITAL MARKETS LLC	07/18/2024	01/11/2027		481,693	0.770950582				(8,202)		(8,202)		(8,202)			2,132		0003
EUR/L 1811115.71 USD- S1622069.95EUR	East Road - 7200561 - GLO ReInvm AQJE 2022-	B1	Currency.....	Deutsche Bank AG .. 7LTWZF71(ONS)80621K86	07/23/2024	05/27/2026		1,811,116	0.895919171				(68,541)		(68,541)		(68,541)			3,579		0003
EUR/S 148226.90 USD- GLO ReInvm AQJE 2022-	7A C XS2448043492	D1	Currency.....	Societe Generale SA	07/29/2024	03/15/2028		1,482,927	0.876644685				(49,344)		(49,344)		(49,344)			10,378		0003
EUR/S 85428.44 USD- L74904.37EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wells Fargo & Co .. PELDUE,DBSFI,OLXP3876	08/16/2024	04/16/2027		85,428	0.876808356				2,177		2,177		2,177			436		0003
GBP/L 508690.01 USD- S388586.72GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	02NBE1BXP,4R0TD8PU41	09/18/2024	01/11/2027		508,690	0.762421692				(2,944)		(2,944)		(2,944)			2,266		0003
EUR/S 2404851.11 USD- L2153206.25EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	02NBE1BXP,4R0TD8PU41	10/18/2024	05/27/2026		2,404,851	0.886191137				(92,604)		(92,604)		(92,604)			4,752		0003
EUR/L 616700.80 USD- S55536.28EUR	East Road - 7200561 - Coupon Hedge Strip OIL	B1	Currency.....	BNP Paribas SA ROMUSP,BMPPR,OKSP63	11/07/2024	04/16/2026		616,701	0.900819749				(25,853)		(25,853)		(25,853)			646		0003
EUR/L 67786.35 USD- S60958.95EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wells Fargo & Co .. PELDUE,DBSFI,OLXP3876	11/07/2024	05/18/2026		67,786	0.899280607				(2,826)		(2,826)		(2,826)			123		0003
EUR/L 618971.07 USD- S555031.44EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wells Fargo & Co .. PELDUE,DBSFI,OLXP3876	11/07/2024	07/16/2026		618,971	0.886700132				(25,494)		(25,494)		(25,494)			1,676		0003
GBP/L 72130.15 USD- S56484.07GBP	Coupon Hedge RMBS Strip	B1	Currency.....	MI ZLHO CAPITAL MARKETS LLC	03/15/2024	06/15/2026		72,130	0.783085437				(2,603)		(2,603)		(2,603)			165		0003
GBP/L 325844.10 USD- S255063.87GBP	Coupon Hedge RMBS Strip	B1	Currency.....	Deutsche Bank AG .. 7LTWZF71(ONS)80621K86	11/06/2024	06/15/2029		325,844	0.78277885				(5,270)		(5,270)		(5,270)			2,919		0003
GBP/L 21027.79 USD- S164812.22GBP	Coupon Hedge RMBS Strip	B1	Currency.....	Deutsche Bank AG .. 7LTWZF71(ONS)80621K86	11/06/2024	06/17/2030		210,828	0.781736593				(2,237)		(2,237)		(2,237)			2,165		0003
EUR/L 2201050.00 USD- GLO ReInvm MDPKE 20A	D XS2507607104	D1	Currency.....	Deutsche Bank AG .. 7LTWZF71(ONS)80621K86	08/04/2022	10/15/2026		2,201,050	0.908657232				(124,799)		(124,799)		(124,799)			8,106		0003
GLO ReInvm BABSE 2020-1A, CR				Royal Bank of Canada	10/22/2025	10/21/2026		3,540,482	0.847339861				(45,163)		(45,163)		(45,163)			13,234		0003
EUR/S 3540482.00 USD- L3000000.00EUR	XS2401845081	D1	Currency.....	ES71P3LJ8H1,GCT1XB011	10/22/2025	10/21/2026		3,540,482	0.847339861				(45,163)		(45,163)		(45,163)			13,234		0003
EUR/L 3492636.01 USD- S2863053.00EUR	Coupon Hedge CLO JAUO GLO ReInvm BABSE	D1	Currency.....	Deutsche Bank AG .. 7LTWZF71(ONS)80621K86	01/14/2026	04/15/2026		3,492,636	0.854097877				42,502		42,502		42,502			3,540		0003
EUR/L 3718875.00 USD- XS2401845081	2020-1A, CR	D1	Currency.....	Societe Generale SA	11/05/2021	10/21/2026		3,718,875	0.806695573				221,047		221,047		221,047			13,901		0003
S3000000.00EUR	XS2401845081	D1	Currency.....	02NBE1BXP,4R0TD8PU41	11/05/2021	10/21/2026		3,718,875	0.806695573				221,047		221,047		221,047			13,901		0003
EUR/L 2110580.00 USD- S1700000.00EUR	GLO ReInvm MDPKE 16A C1 XS232503841	D1	Currency.....	02NBE1BXP,4R0TD8PU41	11/05/2021	10/21/2026		2,110,581	0.805465567				136,396		136,396		136,396			5,887		0003
GLO ReInvm ABR 8A				Citibank NA	08/12/2021	07/15/2026		2,110,581	0.805465567				136,396		136,396		136,396			5,887		0003
EUR/L 7804736.00 USD- S6300000.00EUR	GLO ReInvm ABR 8A B2F XS238892452	D1	Currency.....	ES70Z0Z1ZF321IEFA76	08/12/2021	07/15/2026		7,804,736	0.796990564				559,015		559,015		559,015			29,110		0003
Deutsche Bank AG .. 7LTWZF71(ONS)80621K86				Deutsche Bank AG .. 7LTWZF71(ONS)80621K86	09/27/2021	10/15/2026		7,804,736	0.796990564				559,015		559,015		559,015			29,110		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Generation	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 766595.01 USD- S411383.75EUR	12-18 Hotel - 7 Phies Sardinia - 7200562	B1	Currency.....	Wells Fargo & Co	08/19/2025	08/28/2026		7,650,595	0.836024173				194,845		194,845		194,845			24,358		0003
EUR/L 6284000.00 USD- QLO ReIn6m RHE 9A B	X52388492923	D1	Currency.....	Morgan Stanley	09/23/2021	10/15/2026		6,284,000	0.795671547				453,856		453,856		453,856			23,142		0003
EUR/L 6339500.00 USD- QLO ReIn6m CAD03 9A	DR X5246565379	D1	Currency.....	02NBE1B/P40TDBPU41	01/23/2023	07/15/2026		6,539,500	0.8869796				(188,869)		(188,869)		(188,869)			17,821		0003
EUR/L 9025000.00 USD- QLO ReIn6m VOTE 5A D	X52372439328	D1	Currency.....	Morgan Stanley	01/23/2023	10/15/2026		9,025,000	0.886426593				(282,782)		(282,782)		(282,782)			33,236		0003
EUR/L 2233000.00 USD- QLO ReIn6m CAD03 9A	DR X52346595379	D1	Currency.....	Morgan Stanley	02/16/2023	07/15/2026		2,233,000	0.895656068				86,882		86,882		86,882			6,017		0003
EUR/L 3410186.00 USD- QLO ReIn6m BELO 3A	DR X5234633004	D1	Currency.....	BNP Paribas SA	10/04/2023	07/20/2026		3,410,186	0.90904325				185,722		185,722		185,722			9,403		0003
GBP/L 275936.10 USD- S214970.47GBP	Coupon Hedge RIBS Strip	B1	Currency.....	MI ZUHO CAPITAL	03/15/2024	06/15/2028		275,936	0.779058884				(4,718)		(4,718)		(4,718)			2,051		0003
GBP/L 274066.89 USD- L214246.66GBP	Coupon Hedge RIBS Strip	B1	Currency.....	MARKETIS LLC	11/06/2024	06/17/2030		274,067	0.781735575				2,909		2,909		2,909			2,814		0003
GBP/L 282732.75 USD- GBP/L 282732.75 USD- L220540.37GBP	Coupon Hedge RIBS Strip	B1	Currency.....	Deutsche Bank AG ..	11/06/2024	06/15/2032		282,733	0.780031213				585		585		585			3,324		0003
EUR/L 5730500.00 USD- QLO ReIn6m RHE 9A B	X52388492923	D1	Currency.....	Deutsche Bank AG ..	04/10/2025	10/15/2026		5,730,500	0.872524213				93,995		93,995		93,995			21,103		0003
L5000000.00EUR	QLO ReIn6m CICE 4A C	D1	Currency.....	JP Morgan Chase & Co	01/23/2023	01/19/2027		1,470,551	0.884022444				(46,235)		(46,235)		(46,235)			6,399		0003
S13000000.00EUR	X52354689304	D1	Currency.....	815Z1Z1KVSZ11NHJ748	01/23/2023	07/16/2027		636,189	0.881523274				(20,970)		(20,970)		(20,970)			3,617		0003
EUR/L 636188.34 USD- Coupon Hedge Strip OIL	EUR	B1	Currency.....	Wells Fargo & Co ..	11/07/2024	07/16/2027		636,189	0.881523274				(50,693)		(50,693)		(50,693)			11,138		0003
S560815.71EUR	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co ..	11/07/2024	12/15/2027		1,703,721	0.875580071				162,027		162,027		162,027			14,111		0003
S1491744.47EUR	QLO ReIn6m	B1	Currency.....	JP Morgan Chase & Co	11/21/2024	04/15/2027		2,765,925	0.903859757				(93,503)		(93,503)		(93,503)			3,046		0003
EUR/L 2765925.00 USD- CORDA 6A CR	X51803165668	D1	Currency.....	815Z1Z1KVSZ11NHJ748	12/23/2024	07/07/2026		1,175,767	0.930026883				(52,758)		(52,758)		(52,758)			5,796		0003
S1093484.98EUR	ETI Exeter Logistics	B1	Currency.....	BNP Paribas SA	12/23/2024	12/16/2027		885,815	0.9024782				810,317		810,317		810,317			58,671		0003
EUR/L 1703721.36 USD- Spain - 7200570	ETI Exeter Logistic	B1	Currency.....	Royal Bank of Canada	04/23/2026	04/16/2026		46,745,162	0.849285751				356		356		356			225		0003
S799423.07EUR	Broad Street Senior Credit Partners II	B1	Currency.....	BNP Paribas SA	03/20/2026	04/20/2026		215,014	0.863142255				39,005		39,005		39,005			7,790		0003
EUR/L 46745162.00 USD- Investments, LLC SP	II INV TL EUR	B1	Currency.....	Deutsche Bank AG ..	03/18/2026	06/15/2026		6,655,767	0.751282221				(8,148)		(8,148)		(8,148)			23,434		0003
S165586.04EUR	Testa Home OIL	B1	Currency.....	Deutsche Bank AG ..	09/23/2021	10/20/2026		6,284,500	0.796608243				(501,701)		(501,701)		(501,701)			6,081		0003
GBP/L 665767.00 USD- THRG 2022-1V B	5036423	B1	Currency.....	Citibank NA	11/06/2024	05/15/2026		3,464,010	0.866043038				(12,147)		(12,147)		(12,147)			788		0003
S3000000.00GBP	Coupon Hedge RIBS Strip	B1	Currency.....	Deutsche Bank AG ..	03/15/2024	06/15/2026		2,271,400	0.88051422				55,847		55,847		55,847			8,365		0003
S195041.33GBP	QLO ReIn6m AQE 2020-5A CR X52389542239	D1	Currency.....	Morgan Stanley	03/18/2024	10/15/2026		6,025,360	0.829625936				165,564		165,564		165,564			30,740		0003
EUR/L 6284500.00 USD- QLO ReIn6m AQE 2020-5A CR X52389542239	LIINC 2021-FL1 B - 5036439	B1	Currency.....	02NBE1B/P40TDBPU41	02/24/2022	04/15/2027		3,551,487	0.844716665				(53,416)		(53,416)		(53,416)			14,096		0003
GBP/L 336646.27 USD- S263622.76GBP	Coupon Hedge RIBS Strip	B1	Currency.....	MI ZUHO CAPITAL	01/11/2026	11/16/2026		3,551,487	0.844716665													0003
EUR/L 2271400.00 USD- QLO ReIn6m MPRKE 20A	D X52507607104	D1	Currency.....	MARKETIS LLC	03/15/2024	06/15/2026		336,646	0.783088344													0003
L2000000.00EUR	C X52437865534	D1	Currency.....	Deutsche Bank AG ..	02/24/2022	04/15/2027		6,025,360	0.829625936													0003
EUR/L 6025360.00 USD- QLO ReIn6m AVCA 26A	C X52437865534	D1	Currency.....	Deutsche Bank AG ..	02/24/2022	04/15/2027		6,025,360	0.829625936													0003
S5000000.00EUR	QLO ReIn6m JUB1L	D1	Currency.....	BNP Paribas SA	01/11/2026	11/16/2026		3,551,487	0.844716665													0003
EUR/L 3551486.70 USD- 2021-25A C1	X52402444116	D1	Currency.....	BNP Paribas SA	01/11/2026	11/16/2026		3,551,487	0.844716665													0003

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GBP/L 11576296.96 USD- S8672802.24GBP	Alban Gate- 7200375 .	B1	Currency.....	Bank of America NA	.03/17/2026	.03/23/2026		11,576,930	0.749145263						99,818		99,818			14,530		0003
GBP/L 405043.64 USD- S204921.96GBP	Alban Gate- 7200375 .	B1	Currency.....	Societe Generale SA	.03/27/2026	.03/23/2026	.....	405,044	0.751331338	.....	.....	.....	.....	.....	2,321 .....	.....	2,321 .....	.....	.....	.....508 .....	.....	0003
EUR/L 3396600.00 USD- S2700000.00EUR	QLO ReInv6m AOPK 1A	D1	Currency.....	Morgan Stanley	.08/09/2021	.09/21/2026	.....	3,386,600	0.79497256	.....	.....	.....	.....	.....	251,238 .....	.....	251,238 .....	.....	.....	.....11,726 .....	.....	0003
GBP/L 288224.21 USD- S220540.37GBP	Coupon Hedge RIBS	B1	Currency.....	NI ZHO CAPITAL	.03/15/2024	.06/15/2032	.....	288,224	0.765169484	.....	.....	.....	.....	.....	3,786 .....	.....	3,786 .....	.....	.....	.....3,592 .....	.....	0003
EUR/L 31316.70 USD- S26913.63EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2032	.....	288,224	0.765169484	.....	.....	.....	.....	.....	3,786 .....	.....	3,786 .....	.....	.....	.....3,592 .....	.....	0003
GBP/S 270702.80 USD- L211900.43GBP	Strip	B1	Currency.....	BNP Paribas SA	.11/06/2024	.06/15/2023	.....	31,317	0.859401853	.....	.....	.....	.....	.....	(775) .....	.....	(775) .....	.....	.....	.....281 .....	.....	0003
GBP/S 288493.37 USD- L224928.56GBP	Coupon Hedge RIBS	B1	Currency.....	Deutsche Bank AG ..	.11/06/2024	.06/15/2029	.....	270,703	0.782778863	.....	.....	.....	.....	.....	4,379 .....	.....	4,379 .....	.....	.....	.....2,425 .....	.....	0003
GBP/S 692943.00 USD- L540011.69GBP	Coupon Hedge RIBS	B1	Currency.....	Deutsche Bank AG ..	.11/06/2024	.06/15/2033	.....	288,493	0.779666306	.....	.....	.....	.....	.....	(345) .....	.....	(345) .....	.....	.....	.....3,874 .....	.....	0003
EUR/S 889848.81 USD- L328285.00EUR	Coupon Hedge RIBS	B1	Currency.....	Deutsche Bank AG ..	.11/06/2024	.06/15/2034	.....	692,943	0.779301746	.....	.....	.....	.....	.....	(3,104) .....	.....	(3,104) .....	.....	.....	.....9,930 .....	.....	0003
EUR/S 8627482.50 USD- L7500000.00EUR	QLO ReInv6m PENTA 2023-14A, C	D1	Currency.....	Morgan Stanley	.09/12/2024	.04/18/2028	.....	8,627,483	0.869315006	.....	.....	.....	.....	.....	222,740 .....	.....	222,740 .....	.....	.....	.....61,794 .....	.....	0003
GBP/L 328482.22 USD- S256887.64GBP	Coupon Hedge RIBS	B1	Currency.....	ISLSJL3JDP30 6NUZ34	.11/06/2024	.06/15/2027	.....	328,482	0.782044276	.....	.....	.....	.....	.....	(8,986) .....	.....	(8,986) .....	.....	.....	.....1,805 .....	.....	0003
GBP/L 328943.65 USD- S255944.62GBP	Strip	B1	Currency.....	Deutsche Bank AG ..	.11/06/2024	.06/15/2028	.....	328,944	0.782940162	.....	.....	.....	.....	.....	(7,083) .....	.....	(7,083) .....	.....	.....	.....2,431 .....	.....	0003
EUR/S 388948.81 USD- L328285.00EUR	Coupon Hedge CLO RIAN	D1	Currency.....	Deutsche Bank AG ..	.11/06/2024	.06/15/2028	.....	328,944	0.782940162	.....	.....	.....	.....	.....	(7,083) .....	.....	(7,083) .....	.....	.....	.....2,431 .....	.....	0003
EUR/L 7283482.60 USD- S6229348.00EUR	Coupon Hedge CLO J4J0 12-18 Hotel - 7 Pines	D1	Currency.....	ISLSJL3JDP30 6NUZ34	.02/12/2026	.05/18/2026	.....	3,688,849	0.837637954	.....	.....	.....	.....	.....	(115,600) .....	.....	(115,600) .....	.....	.....	.....7,053 .....	.....	0003
EUR/S 12359650.61 USD- L10865770.90EUR	Strip	B1	Currency.....	Deutsche Bank AG ..	.01/14/2026	.04/15/2026	.....	7,283,483	0.854097876	.....	.....	.....	.....	.....	88,755 .....	.....	88,755 .....	.....	.....	.....7,393 .....	.....	0003
EUR/L 3723300.00 USD- S3000000.00EUR	ibiza	B1	Currency.....	Wells Fargo & Co ..	.02/17/2026	.08/26/2026	.....	12,559,851	0.838471919	.....	.....	.....	.....	.....	(324,127) .....	.....	(324,127) .....	.....	.....	.....41,262 .....	.....	0003
EUR/L 881720.00 USD- S5200000.00EUR	QLO ReInv6m JUBIL 2021-25A, C1	D1	Currency.....	Deutsche Bank AG ..	.11/01/2021	.11/16/2026	.....	3,723,300	0.805736846	.....	.....	.....	.....	.....	222,034 .....	.....	222,034 .....	.....	.....	.....14,778 .....	.....	0003
EUR/S 3897200.00 USD- L3200000.00EUR	QLO ReInv6m C1FCE 4A, D	D1	Currency.....	Deutsche Bank AG ..	.01/23/2023	.01/19/2027	.....	5,881,720	0.884095129	.....	.....	.....	.....	.....	(185,411) .....	.....	(185,411) .....	.....	.....	.....26,394 .....	.....	0003
EUR/L 230668.48 USD- S268393.03EUR	QLO ReInv6m C1FCE 4A, D	D1	Currency.....	Deutsche Bank AG ..	.02/16/2023	.01/19/2027	.....	3,587,200	0.89206066	.....	.....	.....	.....	.....	145,472 .....	.....	145,472 .....	.....	.....	.....16,097 .....	.....	0003
EUR/L 28665.19 USD- S24605.31EUR	Coupon Hedge RIBS	B1	Currency.....	NI ZHO CAPITAL	.03/14/2024	.06/15/2027	.....	239,068	0.871687602	.....	.....	.....	.....	.....	(5,041) .....	.....	(5,041) .....	.....	.....	.....1,314 .....	.....	0003
GBP/L 288007.43 USD- S225534.40GBP	Coupon Hedge RIBS	B1	Currency.....	NI ZHO CAPITAL	.03/14/2024	.06/15/2028	.....	28,665	0.898369983	.....	.....	.....	.....	.....	(437) .....	.....	(437) .....	.....	.....	.....213 .....	.....	0003
GBP/L 273224.41 USD- S211900.43GBP	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2026	.....	288,007	0.783083533	.....	.....	.....	.....	.....	(10,392) .....	.....	(10,392) .....	.....	.....	.....657 .....	.....	0003
GBP/L 277966.22 USD- S24246.66GBP	Strip	B1	Currency.....	NI ZHO CAPITAL	.03/15/2024	.06/15/2029	.....	273,224	0.775554534	.....	.....	.....	.....	.....	(2,130) .....	.....	(2,130) .....	.....	.....	.....2,448 .....	.....	0003
GBP/L 282404.17 USD- S216800.36GBP	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/17/2030	.....	277,966	0.770777229	.....	.....	.....	.....	.....	445 .....	.....	445 .....	.....	.....	.....2,854 .....	.....	0003
EUR/S 462770.00 USD- L400000.00EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/16/2031	.....	282,404	0.767693992	.....	.....	.....	.....	.....	2,249 .....	.....	2,249 .....	.....	.....	.....3,324 .....	.....	0003
GBP/S 278516.54 USD- L218594.31GBP	QLO PALIP 1A, OE	D1	Currency.....	MARKETS LLC	.05/14/2024	.01/19/2027	.....	452,770	0.883450759	.....	.....	.....	.....	.....	13,942 .....	.....	13,942 .....	.....	.....	.....2,032 .....	.....	0003
GBP/L 7733903.20 USD- S5750370.00GBP	Coupon Hedge RIBS	B1	Currency.....	Morgan Stanley	.11/06/2024	.06/15/2027	.....	279,517	0.782044275	.....	.....	.....	.....	.....	7,655 .....	.....	7,655 .....	.....	.....	.....1,536 .....	.....	0003
EUR/L 102761165.64 USD- S577777777.00GBP	Project Nexus	B1	Currency.....	Deutsche Bank AG ..	.01/05/2026	.04/07/2026	.....	7,733,903	0.743527537	.....	.....	.....	.....	.....	123,963 .....	.....	123,963 .....	.....	.....	.....5,355 .....	.....	0003
	Heylo Flor hedging CCS uninv6- 50095149	B1	Currency.....	BNP Paribas SA	.03/31/2026	.06/17/2026		102,761,166	0.756679085						(143,449)		(143,449)			237,519		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
GBP/S 10278332.31 USD-1.77777777 00GBP	Heylo Flow hedging 03\$ unlinfng - 50095149	B1	Currency.....	Citibank NA	03/31/2026	04/02/2026		102,783,332	0.756715853				147,338		147,338		147,338			38,040		0003	
GBP/L 58838899.41 USD- S4444444 00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/17/2026		58,838,999	0.755344059				37,362		37,362		37,362			136,001		0003	
GBP/S 2209999.80 USD- L1691214.36GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2028		2,209,910	0.765286601				2,766		2,766		2,766			16,430		0003	
GBP/S 2910654.36 USD- L2286875.62GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2034		2,919,654	0.783283666				(2,247)		(2,247)		(2,247)			41,838		0003	
GBP/S 2869271.87 USD- L2334700.32GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2035		2,969,272	0.786287151				(1,993)		(1,993)		(1,993)			45,065		0003	
GBP/S 3602031.95 USD- L2882778.67GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/16/2042		3,602,032	0.800320128				7,721		7,721		7,721			72,539		0003	
GBP/L 26633621.52 USD- S1873621.61GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/21/2021	06/15/2029		2,663,822	0.703558538				202,337		202,337		202,337			23,867		0003	
GBP/L 2822319.33 USD- S1950732.19GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/22/2021	06/16/2031		2,822,319	0.69180357				253,150		253,150		253,150			32,222		0003	
GBP/L 18522592.00 USD- S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/22/2021	02/18/2048		18,522,592	0.599808061				1,875,274		1,875,274		1,875,274			433,418		0003	
GBP/L 4199925.20 USD- S265707.72GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/28/2021	06/15/2039		4,199,925	0.632751202				496,509		496,509		496,509			76,343		0003	
GBP/L 4779162.94 USD- S2554836.74GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	11/02/2021	06/15/2043		4,779,153	0.618276246				525,088		525,088		525,088			99,158		0003	
GBP/L 4922116.90 USD- S3015263.97GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	11/02/2021	06/15/2044		4,922,117	0.612594953				535,836		535,836		535,836			105,056		0003	
GBP/L 8325850.98 USD- S5178795.47GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	11/02/2021	06/17/2047		8,525,851	0.607422706				850,770		850,770		850,770			196,407		0003	
GBP/L 5116046.76 USD- S2110815.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	11/03/2021	06/15/2046		5,116,047	0.606060559				526,810		526,810		526,810			115,031		0003	
EUR/L 516950.00 USD- D XS236459268E	QLO ReIn6m BECL0 11A	D1	Currency.....	Deutsche Bank AG	10/14/2022	07/17/2026		516,950	0.967211529				(62,614)		(62,614)		(62,614)			1,406		0003	
EUR/S 1326250.00 USD- B2FE XS2372932189	QLO ReIn6m COMTE 8A	D1	Currency.....	MARKETS LLC	10/31/2022	10/26/2026		1,326,250	0.942507069				126,766		126,766		126,766			5,018		0003	
EUR/S 1135700.00 USD- D XS2507607104	QLO ReIn6m MDPKE 20A	D1	Currency.....	Morgan Stanley	03/18/2024	10/15/2026		1,135,700	0.88051422				27,923		27,923		27,923			4,182		0003	
EUR/S 2848225.00 USD- L2500000.00EUR	QLO ReIn6m PENTA 2022-12A B	D1	Currency.....	BNP Paribas SA	04/25/2024	10/20/2027		2,848,225	0.877431582				87,294		87,294		87,294			17,772		0003	
GBP/L 52480.13 USD- S40958.50GBP	Coupon Hedge RIBS Strip	B1	Currency.....	Deutsche Bank AG	11/06/2024	06/15/2026		52,480	0.780457289				(1,711)		(1,711)		(1,711)			120		0003	
EUR/S 3600345.00 USD- L2875000.00EUR	QLO DRY0 2016-66A DR XS2415313332	D1	Currency.....	BNP Paribas SA	08/01/2025	07/24/2028		3,600,345	0.826303701				(67,640)		(67,640)		(67,640)			27,406		0003	
EUR/L 25325023.74 USD- RIE Aiklos November 2025 50A50A46	RIE Aiklos November 2025 50A50A46	B1	Currency.....	Wells Fargo & Co	11/20/2025	05/31/2034		25,325,424	0.785792865				136,759		136,759		136,759			361,999		0003	
GBP/L 7497089.60 USD- S3600000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency.....	Wells Fargo & Co	12/11/2025	06/22/2026		7,497,090	0.746956526				88,186		88,186		88,186			17,875		0003	
GBP/L 363831136.01 USD-3271889681.56GBP	Sorel Foundation Home Loans 50163204	B1	Currency.....	Wells Fargo & Co	12/15/2025	06/22/2026		363,331,136	0.747091014				4,216,057		4,216,057		4,216,057			867,724		0003	
GBP/L 4820865.12 USD- S3600000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency.....	Societe Generale SA	12/15/2025	06/22/2026		4,820,865	0.746753935				57,999		57,999		57,999			11,494		0003	
EUR/L 440000578.08 USD-5372025241.94EUR	Berrens Finance No.1 - RML - 50162263 Turbin 2025-1 RML	B1	Currency.....	Deutsche Bank AG	12/29/2025	04/07/2028		440,000,578	0.845510803				9,899,492		9,899,492		9,899,492			304,667		0003	
S66655456.32AUD	Pepper 2	B1	Currency.....	Morgan Stanley	01/05/2026	04/07/2026		44,560,306	1.465948273				(1,414,345)		(1,414,345)		(1,414,345)			30,855		0003	
GBP/S 7610200.97 USD- L5650718.33GBP	Sorel Foundation Home Loans 50163204	B1	Currency.....	Royal Bank of Canada	01/12/2026	06/22/2026		7,610,201	0.742518336				(134,196)		(134,196)		(134,196)			18,145		0003	

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Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 345486.97 USD- S295192.00EUR	Saint James Albany Paris-- 50229426	B1	Currency.....	Morgan Stanley	01/13/2026	04/15/2026		345,489	0.854418015				4,076		4,076		4,076					0003
GBP/L 8239321.96 USD- S6158946.86GBP	Cerberus Pan-European Logistics Pool B&C GBP 7410081	B1	Currency.....	BNP Paribas SA	01/15/2026	04/15/2026		82,393,522	0.747505878				887,604		887,604		887,604			83,514	0003	
GBP/L 2199040.00 USD- S1600000.00GBP	SPEL Coupon Strip Hedge	B1	Currency.....	TRUST AND BANK I	01/30/2026	07/22/2026		2,199,040	0.727590221				82,895		82,895		82,895			6,118	0003	
GBP/L 2197920.00 USD- S1600000.00GBP	SPEL Coupon Strip Hedge	B1	Currency.....	TRUST AND BANK I	01/30/2026	12/22/2026		2,197,920	0.727960881				86,521		86,521		86,521			9,382	0003	
EUR/L 930058.10 USD- S765327.68EUR	NUT PineBridge	B1	Currency.....	Morgan Stanley	02/02/2026	04/08/2026		930,058	0.844800655				21,858		21,858		21,858				0003	
EUR/L 1583799.38 USD- S1364756.04EUR	QIL LOC480X 720644	B1	Currency.....	TRUST AND BANK I	03/06/2026	06/10/2026		1,583,799	0.861697547				1,389		1,389		1,389			3,493	0003	
EUR/L 254856.87 USD- S221150.00EUR	Coupon Hedge CLO USD	B1	Currency.....	Societe Generale SA	03/06/2026	06/10/2026		254,957	0.867558501				1,584		1,584		1,584			989	0003	
GBP/L 2206590.76 USD- L1665571.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2026		2,205,051	0.755344058				1,373		1,373		1,373			5,031	0003	
GBP/L 2778894.91 USD- L2956798.79GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	02/18/2048		36,891,955	0.801474713				71,261		71,261		71,261			863,251	0003	
L2168423.65GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2033		2,778,835	0.780335544				1,506		1,506		1,506			37,317	0003	
GBP/L 3342613.21 USD- L2857507.72GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2039		3,342,613	0.795038957				5,776		5,776		5,776			60,759	0003	
GBP/L 3820825.13 USD- S2471034.12GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/28/2021	06/15/2037		3,820,825	0.648298217				442,071		442,071		442,071			63,982	0003	
GBP/L 12567965.82 USD- S734798.79GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/28/2021	02/18/2048		12,567,966	0.584658559				1,366,174		1,366,174		1,366,174			294,083	0003	
GBP/L 4446503.01 USD- S2805387.53GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	11/02/2021	06/17/2041		4,448,503	0.630636312				492,374		492,374		492,374			86,788	0003	
EUR/L 798450.00 USD- L750000.00EUR	Canadian Imperial Bank of Comm	D1	Currency.....	Bank of Comm	10/31/2022	01/15/2027		798,450	0.939319802				75,096		75,096		75,096			3,559	0003	
EUR/L 211527.08 USD- L1800000.00EUR	XS238596395	D1	Currency.....	Wells Fargo & Co	03/10/2026	08/17/2026		2,111,527	0.852463611				19,016		19,016		19,016			6,515	0003	
EUR/L 1024657.11 USD- S888560.00EUR	XS2332238166	D1	Currency.....	Societe Generale SA	03/13/2026	06/17/2026		1,024,657	0.867558514				6,366		6,366		6,366			2,368	0003	
GBP/L 64831922.40 USD- S4880000.00GBP	RM L Sorel Foundation Home Loans 1yr	B1	Currency.....	Royal Bank of Canada	03/16/2026	06/22/2026		64,831,922	0.75271561				288,620		288,620		288,620			154,579	0003	
EUR/L 4530939.44 USD- S3820000.00EUR	50163204	B1	Currency.....	Societe Generale SA	03/27/2026	05/20/2026		4,530,959	0.865158925				10,179		10,179		10,179			8,385	0003	
EUR/L 4713738.39 USD- S4125088.29EUR	HNLY 10A B Mfte Venetia CCS TopUp Apr 2023	B1	Currency.....	BNP Paribas SA	04/26/2023	05/31/2028		4,713,738	0.875120329				156,509		156,509		156,509			34,718	0003	
EUR/L 576709.00 USD- S500000.00EUR	CLO ReInv6m HBR 9A D	D1	Currency.....	Morgan Stanley	07/13/2023	05/15/2026		576,700	0.867001907				12,012		12,012		12,012			1,012	0003	
EUR/L 2317680.00 USD- S2000000.00EUR	CLO ReInv6m B&BSE 2020-1A DR	D1	Currency.....	JPMorgan Chase & Co	07/13/2023	10/21/2026		2,317,680	0.862931897				10,900		10,900		10,900			8,663	0003	
EUR/L 2543456.18 USD- S2198460.55EUR	Portman Square 2023-1 A XS2651000595	D1	Currency.....	Royal Bank of Canada	07/20/2023	07/27/2026		2,543,456	0.864752681				9,946		9,946		9,946			7,231	0003	
EUR/L 2846189.56 USD- S2704842.85EUR	AirFrance 3.0 AP Fines HLDINGS L LLC 6% 30 Nov48 50185602	D1	Currency.....	Deutsche Bank AG	10/27/2023	12/15/2027		2,846,200	0.949867617				318,412		318,412		318,412			18,620	0003	
EUR/L 3871200.00 USD- S3750000.00EUR	002404A44	D1	Currency.....	JPMorgan Chase & Co	09/29/2022	10/15/2026		3,871,200	0.968691878				484,687		484,687		484,687			14,256	0003	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 1971934.00 USD- S1900000.00EUR	Jubilee Place 3 – Class B RMB Oct 2022 – 50135568	B1	Currency.....	Morgan Stanley ISJLJL3JDF3016NUZ34	10/07/2022	01/19/2027	.....	1,371,934.....0.963321091	.....	.....	.....	.....	(239,711)	.....	(239,711)	.....	(239,711)	.....	.....	8,849	.....	0003
EUR/L 1340170.00 USD- S1300000.00EUR	Jubilee Place 3 – Class B RMB Oct 2022 – 50135568	B1	Currency.....	Deutsche Bank AG .. 7LTWFZ1(CNS)8D621K86	10/12/2022	01/19/2027	.....	1,340,170.....0.970026191	.....	.....	.....	.....	(172,796)	.....	(172,796)	.....	(172,796)	.....	.....	6,014	.....	0003
EUR/L 1037600.00 USD- S1000000.00EUR	GLO ReInv6m LGSE 2021-1A B2E XS23639927301 ..	D1	Currency.....	Deutsche Bank AG .. 7LTWFZ1(CNS)8D621K86	10/14/2022	09/09/2026	.....	1,037,600.....0.98376329	.....	.....	.....	.....	(123,117)	.....	(123,117)	.....	(123,117)	.....	.....	3,456	.....	0003
GBP/L 1665665.00 USD- S1310000.00GBP	TABS 2024-2ND1A C RMB – XS2742448876	D1	Currency.....	BNP Paribas SA ROMUISP1BWP0K5P83	01/17/2024	01/20/2028	.....	1,665,665.....0.786947267	.....	.....	.....	.....	(47,559)	.....	(47,559)	.....	(47,559)	.....	.....	11,199	.....	0003
GBP/L 1907250.00 USD- S1500000.00GBP	TABS 2024-2ND1A D RMB – XS2742448959	D1	Currency.....	BNP Paribas SA ROMUISP1BWP0K5P83	01/17/2024	01/20/2028	.....	1,307,250.....0.786947267	.....	.....	.....	.....	(54,457)	.....	(54,457)	.....	(54,457)	.....	.....	12,823	.....	0003
EUR/L 3075825.00 USD- S3500000.00EUR	GLO ReInv6m BLUE 2021-2A B2 XS2395963395	D1	Currency.....	Canadian Imperial Bank of Comm	01/30/2024	01/15/2027	.....	3,975,825.....0.880320437	.....	.....	.....	.....	(107,943)	.....	(107,943)	.....	(107,943)	.....	.....	17,719	.....	0003
EUR/L 2964035.26 USD- S239976.44GBP	Coupon Hedge RMB Strip	B1	Currency.....	MI ZHO CAPITAL MARKETS LLC	03/15/2024	06/15/2029	.....	296,405.....0.775554523	.....	.....	.....	.....	(2,310)	.....	(2,310)	.....	(2,310)	.....	.....	2,656	.....	0003
EUR/L 281700.00 USD- S250000.00EUR	GLO ReInv6m AVCA 25A C XS2400441619	D1	Currency.....	MI ZHO CAPITAL MARKETS LLC	03/22/2024	10/19/2026	.....	281,700.....0.887468839	.....	.....	.....	.....	(9,193)	.....	(9,193)	.....	(9,193)	.....	.....	1,048	.....	0003
EUR/L 1653600.00 USD- S1750000.00EUR	GLO ReInv6m MBR 11A D XS250734282	D1	Currency.....	JPMorgan Chase & Co	11/01/2022	07/15/2026	.....	1,853,600.....0.944108761	.....	.....	.....	.....	(175,231)	.....	(175,231)	.....	(175,231)	.....	.....	4,994	.....	0003
EUR/S 4148100.40 USD- L3524000.00EUR	GLO ReInv6m A0G1 X-A C XS2463566708	D1	Currency.....	Morgan Stanley ISJLJL3JDF3016NUZ34	12/29/2023	02/16/2028	.....	4,148,100.....0.849545493	.....	.....	.....	.....	11,147	.....	11,147	.....	11,147	.....	.....	28,465	.....	0003
EUR/S 1479411.20 USD- L1312000.00EUR	GLO ReInv6m A0PK 1A B1F XS237331942	D1	Currency.....	MI ZHO CAPITAL MARKETS LLC	03/22/2024	09/21/2026	.....	1,479,411.....0.886838305	.....	.....	.....	.....	46,010	.....	46,010	.....	46,010	.....	.....	5,107	.....	0003
EUR/S 2564302.50 USD- L2320000.00EUR	GLO ReInv6m PENTA 2022-12A C XS244642857	D1	Currency.....	BNP Paribas SA ROMUISP1BWP0K5P83	04/25/2024	10/20/2027	.....	2,564,303.....0.877431582	.....	.....	.....	.....	78,564	.....	78,564	.....	78,564	.....	.....	15,994	.....	0003
EUR/S 773836.70 USD- L650000.00EUR	GLO ReInv6m Q10PK 1A B XS2446379575	D1	Currency.....	Societe Generale SA	10/15/2025	05/17/2027	.....	773,837.....0.8398705	.....	.....	.....	.....	(11,997)	.....	(11,997)	.....	(11,997)	.....	.....	4,111	.....	0003
GBP/L 27067746.44 USD- S20125514.84GBP	Project Nexus	B1	Currency.....	BNP Paribas SA ROMUISP1BWP0K5P83	01/05/2026	04/07/2026	.....	27,067,746.....0.743527537	.....	.....	.....	.....	433,856	.....	433,856	.....	433,856	.....	.....	18,742	.....	0003
GBP/L 5068276.75 USD- S37561000.00GBP	Aermost Biggleswade Bedford	B1	Currency.....	Royal Bank of Canada	01/05/2026	04/07/2026	.....	50,565,277.....0.742526309	.....	.....	.....	.....	877,700	.....	877,700	.....	877,700	.....	.....	35,026	.....	0003
EUR/L 357630.79 USD- S395000.00EUR	GLO AQL0 4A D	D1	Currency.....	Wellis Fargo & Co .. PBLDDEJDSF1OLXP3876	01/12/2026	04/15/2026	.....	357,531.....0.853073381	.....	.....	.....	.....	4,774	.....	4,774	.....	4,774	.....	.....	362	.....	0003
EUR/L 765395.51 USD- S670000.00EUR	GLO ReInv6m C1FCE 5A D XS23040490287	D1	Currency.....	Wellis Fargo & Co .. PBLDDEJDSF1OLXP3876	01/12/2026	04/15/2026	.....	765,396.....0.853073377	.....	.....	.....	.....	10,488	.....	10,488	.....	10,488	.....	.....	796	.....	0003
EUR/L 982219.72 USD- S309000.00EUR	GLO ReInv6m D4PK 1A BRR XS2303650502	D1	Currency.....	Wellis Fargo & Co .. PBLDDEJDSF1OLXP3876	01/12/2026	04/15/2026	.....	362,220.....0.853073378	.....	.....	.....	.....	4,837	.....	4,837	.....	4,837	.....	.....	367	.....	0003
EUR/L 175209.89 USD- S146764.32EUR	Dutch Property Finance 2021-2 – Class A – 50135991	B1	Currency.....	Societe Generale SA	01/26/2026	04/28/2026	.....	175,210.....0.837648605	.....	.....	.....	.....	5,353	.....	5,353	.....	5,353	.....	.....	243	.....	0003
GBP/L 2198980.00 USD- S1600000.00GBP	STREL Coupon Strip Hedge	B1	Currency.....	MTSIBISHI UFJ TRUST AND BANKI ... JSBNEPAGVFXQF238387	01/30/2026	08/24/2026	.....	2,198,880.....0.727643164	.....	.....	.....	.....	83,587	.....	83,587	.....	83,587	.....	.....	6,963	.....	0003
GBP/L 2198560.00 USD- S1600000.00GBP	STREL Coupon Strip Hedge	B1	Currency.....	TRUST AND BANKI ... JSBNEPAGVFXQF238387	01/30/2026	10/22/2026	.....	2,198,560.....0.727749072	.....	.....	.....	.....	85,021	.....	85,021	.....	85,021	.....	.....	8,238	.....	0003
EUR/L 66354254.17 USD- S96080000.00EUR	Berrens Finance No.1 – RML – 50189789	B1	Currency.....	Wellis Fargo & Co .. PBLDDEJDSF1OLXP3876	02/05/2026	04/07/2026	.....	66,354,254.....0.845160581	.....	.....	.....	.....	1,519,759	.....	1,519,759	.....	1,519,759	.....	.....	45,945	.....	0003
EUR/S 10810388.07 USD- L9123960.01EUR	Berrens Finance No.1 – RML – 50162283	B1	Currency.....	Wellis Fargo & Co .. PBLDDEJDSF1OLXP3876	02/06/2026	04/07/2026	.....	10,810,388.....0.843996304	.....	.....	.....	.....	(262,112)	.....	(262,112)	.....	(262,112)	.....	.....	7,485	.....	0003
EUR/L 2434426.63 USD- S2042400.00EUR	Project W Indini II – 10500001	B1	Currency.....	Wellis Fargo & Co .. PBLDDEJDSF1OLXP3876	02/11/2026	04/15/2026	.....	2,434,427.....0.83966519	.....	.....	.....	.....	72,231	.....	72,231	.....	72,231	.....	.....	2,468	.....	0003
EUR/L 968183.21 USD- S810897.00EUR	Coupon Hedge GLO FMAN	D1	Currency.....	Wellis Fargo & Co .. PBLDDEJDSF1OLXP3876	02/12/2026	05/18/2026	.....	968,183.....0.837637951	.....	.....	.....	.....	28,773	.....	28,773	.....	28,773	.....	.....	1,755	.....	0003
NZD/L 98221.52 USD- S147787.07NZD	GIL Project Bank NZD 50203331	B1	Currency.....	Morgan Stanley ISJLJL3JDF3016NUZ34	02/12/2026	05/18/2026		98,222.....1.675181634					3,312		3,312		3,312			61		0003

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SCHEDULE DB - PART A - SECTION 1

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EUR/S 95124.55 USD- L450000.00EUR	QLO ReInvém RHIE 9A A2 AP Dolphin Senior Secured Debt Tranche A	D1	Currency.....	Société Générale SA	04/11/2024	10/15/2026		505,125	0.89068391				18,388		18,388		18,388			1,860		0003
EUR/L 27475980.89 USD- 32327133.50EUR	Four Seasons Rome- 7410014 Qn	B1	Currency.....	Citibank NA	10/02/2024	12/31/2029		27,475,081	0.847026935				(456,779)		(456,779)		(456,779)			286,245		0003
S4662176.80EUR	Coupon Hedge RHBS	B1	Currency.....	Wells Fargo & Co.	10/25/2024	03/30/2028		5,345,885	0.872105699				(153,198)		(153,198)		(153,198)			37,801		0003
GBP/S 71829.04 USD- L56002.68GBP	Strip	B1	Currency.....	Deutsche Bank AG	11/06/2024	06/15/2033		71,829	0.779666274						(86)					965		0003
EUR/L 99857.15 USD- S99853.29EUR	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co.	11/07/2024	04/16/2026		99,857	0.900819721				(4,186)		(4,186)		(4,186)			105		0003
EUR/L 101464.14 USD- S94568.72EUR	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co.	11/07/2024	10/16/2026		101,464	0.892616022				(4,042)		(4,042)		(4,042)			375		0003
EUR/L 101897.21 USD- S94567.25EUR	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co.	11/07/2024	01/15/2027		101,897	0.88880981				(3,887)		(3,887)		(3,887)			454		0003
EUR/L 102183.02 USD- S940451.46EUR	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co.	11/07/2024	04/16/2027		102,183	0.88519071				(3,754)		(3,754)		(3,754)			522		0003
EUR/S 8774.66 USD- L15395.25EUR	Coupon Hedge - Porلمان Square 2023-1 A	D1	Currency.....	Wells Fargo & Co.	11/19/2024	04/27/2026		16,775	0.917768229				1,042		1,042		1,042			23		0003
EUR/S 953750.00 USD- L500000.00EUR	QLO ReInvém DRD 2021- 103A D XS255266632	D1	Currency.....	MI ZHU CAPITAL MARKETS LLC	12/13/2024	07/19/2028		563,750	0.88697796				26,620		26,620		26,620			4,279		0003
GBP/L 99962.58 USD- S78016.53GBP	Coupon Hedge RHBS Strip	B1	Currency.....	Deutsche Bank AG	11/06/2024	06/15/2026		99,963	0.790457347				(3,259)		(3,259)		(3,259)			228		0003
EUR/L 8374306.86 USD- S7153094.14EUR	Strip	B1	Currency.....	Barclays PLC	03/02/2026	04/07/2026		8,376,307	0.833763685				108,563		108,563		108,563			5,801		0003
EUR/L 32976.10 USD- S281950.07EUR	Zehrabox 50460395	B1	Currency.....	Wells Fargo & Co.	03/03/2026	04/15/2026		325,978	0.862297406				875		875		875			330		0003
EUR/L 12065.57 USD- S10408.68EUR	OIL Macbeth 50198969	B1	Currency.....	Wells Fargo & Co.	03/13/2026	04/08/2026		12,066	0.862676193				31		31		31			9		0003
EUR/L 2681444.19 USD- S2483139.88EUR	MT PineBridge Ares Polish Retail	B1	Currency.....	Morgan Stanley	03/17/2026	06/18/2026		28,681,444	0.86756328				(179,760)		(179,760)		(179,760)			66,717		0003
EUR/L 14096194.52 USD- S1203342.35EUR	Senior Loan- 7410057	B1	Currency.....	Morgan Stanley	03/17/2026	04/30/2026		14,096,195	0.865716941				(28,689)		(28,689)		(28,689)			20,206		0003
EUR/L 541410.23 USD- S466865.58EUR	A40 Recap (EUR) Project Maystone EUR DDTL	B1	Currency.....	Deutsche Bank AG	03/17/2026	04/30/2026		541,410	0.865675479				(1,075)		(1,075)		(1,075)			776		0003
EUR/L 12462745.67 USD- S10823550.57EUR	Qseco Holding BV TL Verovia CCS TopUp Apr 2023	B1	Currency.....	Deutsche Bank AG	03/16/2026	06/15/2026		12,462,746	0.867080918				(69,592)		(69,592)		(69,592)			28,480		0003
EUR/L 9831578.98 USD- S9429528.25EUR	Wells Fargo & Co.	B1	Currency.....	BNP Paribas SA	04/26/2023	05/31/2028		9,631,579	0.875196919				(320,602)		(320,602)		(320,602)			70,939		0003
EUR/L 492705.37 USD- S438974.85EUR	Project Hermes	B1	Currency.....	Morgan Stanley	07/14/2023	08/10/2026		492,705	0.890947972				(16,978)		(16,978)		(16,978)			1,481		0003
EUR/L 1665480.00 USD- XS2357478044	QLO ReInvém VOE 2A CR	D1	Currency.....	Canadian Imperial Bank of Comm	09/14/2023	07/15/2026		1,665,480	0.900641257				(74,339)		(74,339)		(74,339)			4,488		0003
EUR/L 1311225.00 USD- B1 XS238579181	QLO ReInvém BBAE 2A	D1	Currency.....	Morgan Stanley	10/06/2022	01/15/2027		1,311,225	0.953307022				(144,121)		(144,121)		(144,121)			5,844		0003
EUR/L 72921.40 USD- S690000.00EUR	B XS2498563555	D1	Currency.....	Morgan Stanley	10/06/2022	07/14/2027		725,921	0.95051613				(79,969)		(79,969)		(79,969)			4,119		0003
EUR/L 1361088.80 USD- S1312000.00EUR	QLO ReInvém ALBAC 3A	D1	Currency.....	BNP Paribas SA	10/14/2022	12/15/2026		1,361,069	0.963946332				(164,927)		(164,927)		(164,927)			5,733		0003
EUR/L 6414.84 USD- S5423.00EUR	B2 XS236622833 Coupon Hedge RHBS Strip	B1	Currency.....	MI ZHU CAPITAL MARKETS LLC	03/14/2024	06/15/2029		6,415	0.845523817				(64)		(64)		(64)			57		0003
EUR/S 12826.51 USD- L11265.16EUR	Coupon Hedge - Porلمان Square 2023-1 A	D1	Currency.....	JPMorgan Chase & Co	08/22/2024	04/27/2026		12,827	0.878271642				210		210		210			17		0003
SEK/L 105576.35 USD- S1018231.15SEK	SX255100395 EOT Nordics Sweden- 7410015	B1	Currency.....	Morgan Stanley	09/24/2024	11/30/2027		105,576	0.944500402				(3,951)		(3,951)		(3,951)			682		0003

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EUR/S 2765.62 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	BNP Paribas SA	11/06/2024	06/15/2026		27,636	.. 0.90535182				1,379		1,379		1,379			63		0003
EUR/L 15427.74 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	BNP Paribas SA	11/06/2024	06/16/2031		15,428	.. 0.83180459				(209)		(209)		(209)			176		0003
S12832.92EUR	Coupon Hedge RIBS	B1	Currency.....	Deutsche Bank AG ..	11/06/2024	06/17/2030		154,479	.. 0.781738615				1,639		1,639		1,639			1,586		0003
GBP/S 154478.86 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Deutsche Bank AG ..	11/06/2024	06/15/2032		202,592	.. 0.78003122				419		419		419			2,525		0003
GBP/S 202591.75 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Deutsche Bank AG ..	11/06/2024	06/15/2032		202,592	.. 0.78003122				419		419		419			2,525		0003
L158027.89GBP	Portman Square 2023-1	D1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		2,407,969	.. 0.913408842				146,934		146,934		146,934			6,846		0003
EUR/S 2407969.41 USD-Strip	Portman Square 2023-1	D1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		2,407,969	.. 0.913408842				146,934		146,934		146,934			6,846		0003
L2199460.55EUR	Coupon Hedge: Portman Square 2023-1 A	D1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
EUR/S 9338.22 USD-Strip	Portman Square 2023-1	D1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
EUR/S 1165164.87 USD-Strip	Portman Square 2023-1	D1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
L1094394.64EUR	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 130777.46 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
S10237.85GBP	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659.00 USD-Strip	Coupon Hedge RIBS	B1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		9,358	.. 0.913408747				571		571		571			27		0003
GBP/L 14852659																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/S 1361071.91 USD- L9176365.47GBP .	Heylo Floi hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/17/2047		11,361,018	0.80784957				21,602		21,602		21,602			261,719		0003
GBP/L 2385860.66 USD- S1691214.36GBP .	Heylo Floi hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	10/21/2021	06/15/2028		2,385,881	0.7088942814				161,500		161,500		161,500			17,728		0003
GBP/L 2919989.60 USD- S2001638.06GBP .	Heylo Floi hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	10/22/2021	06/15/2032		2,919,990	0.685494928				276,376		276,376		276,376			36,394		0003
GBP/L 3394181.08 USD- S2268875.82GBP .	Heylo Floi hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	10/22/2021	06/15/2034		3,394,181	0.673763644				350,096		350,096		350,096			48,038		0003
GBP/L 3650296.04 USD- S2393479.80GBP .	Heylo Floi hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	10/28/2021	06/16/2036		3,650,296	0.655694709				418,308		418,308		418,308			58,345		0003
GBP/L 680541.88 USD- S3999600.00GBP .	Heylo Floi hedging 20% Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	11/03/2021	06/17/2047		6,580,542	0.607791882				655,421		655,421		655,421			151,593		0003
EUR/L 2347486.78 USD- S2250000.00EUR .	QLO ReInv6m PENTA 2022-12A.C	D1	Currency.....	BNP Paribas SA	10/07/2022	10/20/2027		2,347,487	0.95846768				(283,401)		(283,401)		(283,401)			14,642		0003
GBP/L 2204566.88 USD- S2076000.00GBP .	IBIS 2022-1 10BET 2021-1S11 B Mtge RMBS - 50131254	B1	Currency.....	Morgan Stanley	10/11/2022	12/07/2026		2,204,567	0.941881655				(521,984)		(521,984)		(521,984)			9,141		0003
EUR/L 2624250.00 USD- S2500000.00EUR .	QLO ReInv6m COWE 8A B2FE XS2372952189	D1	Currency.....	01618550X201J857OP30 MARKETS LLC	10/18/2022	10/26/2026		2,624,250	0.952655139				(281,190)		(281,190)		(281,190)			9,929		0003
EUR/L 3717834.06 USD- S3240000.00EUR .	QLO ReInv6m ADAG1 X-A C XS24635566708	D1	Currency.....	BNP Paribas SA	10/19/2022	02/16/2028		3,717,834	0.947863714				(413,113)		(413,113)		(413,113)			25,593		0003
EUR/L 2515600.00 USD- S2375000.00EUR .	QLO ReInv6m ABR 11A C XS250134019	D1	Currency.....	Morgan Chase & Co	11/01/2022	07/15/2026		2,515,600	0.944108761				(237,814)		(237,814)		(237,814)			6,778		0003
EUR/L 794190.00 USD- S900000.00EUR .	QLO COWE 2013-1A 42R XS1557683272	D1	Currency.....	Canadian Imperial Bank of Com.	07/27/2023	09/28/2026		794,190	0.868903731				(8,540)		(8,540)		(8,540)			2,796		0003
EUR/S 2449122.50 USD- L2075000.00EUR .	QLO ReInv6m NLY 9A D XS2554981229	D1	Currency.....	Morgan Stanley	12/29/2023	05/04/2028		2,449,123	0.847242227				4,873		4,873		4,873			17,728		0003
EUR/S 1889989.10 USD- L1670000.00EUR .	QLO ReInv6m BECL 10A B1R XS238804621	D1	Currency.....	Morgan Stanley	01/31/2024	10/15/2026		1,889,989	0.88360298				53,130		53,130		53,130			6,960		0003
EUR/S 1965827.50 USD- L1750000.00EUR .	QLO ReInv6m ABR 11A D XS2501344282	D1	Currency.....	BNP Paribas SA	06/03/2024	07/15/2026		1,965,828	0.890210357				66,079		66,079		66,079			5,297		0003
GBP/L 122765510.83 USD-594172773.38GBP .	60 Outzoon July 2022 - 720568	B1	Currency.....	Deutsche Bank AG ..	10/18/2024	07/20/2026		122,765,511	0.767094706				(1,789,540)		(1,789,540)		(1,789,540)			338,592		0003
EUR/S 2505040.00 USD- L2500000.00EUR .	QLO ReInv6m B18SE 2020-1A DR XS2401845594	D1	Currency.....	Royal Bank of Canada	10/22/2025	10/21/2026		2,950,410	0.847338661				(37,635)		(37,635)		(37,635)			11,029		0003
GBP/L 69837918.85 USD- S51891772.15GBP .	Shinfield Studios 7410041 OIL	B1	Currency.....	BNP Paribas SA	01/05/2026	04/07/2026		69,837,919	0.743031479				1,165,247		1,165,247		1,165,247			48,357		0003
AUD/L 8189982.89 USD- S12185719.59AUD .	FWL Pepper Australian QLO CADG 13A DR XS228023838	B1	Currency.....	Morgan Stanley	01/12/2026	04/15/2026		8,189,993	1.487879141				(214,068)		(214,068)		(214,068)			8,301		0003
GBP/L 362219.72 USD- S3909000.00EUR .	QLO ReInv6m PENTA 2018-5A DR XS228556219	D1	Currency.....	Wells Fargo & Co ..	01/12/2026	04/15/2026		362,220	0.853073378				4,837		4,837		4,837			367		0003
SEK/L 649416.58 USD- S554000.00EUR .	2018-5A DR XS228556219	D1	Currency.....	Wells Fargo & Co ..	01/12/2026	04/15/2026		649,417	0.853073385				8,672		8,672		8,672			658		0003
EUR/L 28638944.87 USD- S24575527.20EUR .	Carbetus Pan-European Logistics Pool D EUR 7410072	B1	Currency.....	Deutsche Bank AG ..	01/15/2026	04/15/2026		28,638,845	0.836118661				215,328		215,328		215,328			29,028		0003
GBP/L 2199200.00 USD- S1600000.00GBP .	SOREL Coupon Strip Hedge	B1	Currency.....	TRUST AND BANK I J80NEPAGOV4QP28387	01/30/2026	04/22/2026		2,199,200	0.727537286				81,844		81,844		81,844			2,700		0003
S1600000.00GBP .	SOREL Coupon Strip Hedge	B1	Currency.....	TRUST AND BANK I J80NEPAGOV4QP28387	01/30/2026	05/22/2026		2,199,200	0.727537286				82,017		82,017		82,017			4,150		0003
GBP/L 2197850.00 USD- S1600000.00GBP .	SOREL Coupon Strip Hedge	B1	Currency.....	TRUST AND BANK I J80NEPAGOV4QP28387	01/30/2026	01/22/2027		2,197,760	0.728013978				87,448		87,448		87,448			9,912		0003
GBP/S 7979763.10 USD- S3862490.18GBP .	Sorel Foundation Home Loans 50163204	B1	Currency.....	Wells Fargo & Co ..	02/06/2026	06/22/2026		7,979,763	0.73466702				(223,580)		(223,580)		(223,580)			19,028		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 402578.10 USD- S346900.00EUR	Apache New Loan Closing 50472283	B1	Currency.....	Citibank NA E57OZIZ7FF32TIEFA76	03/06/2026	06/10/2026	.....	4,025,578	0.861491173 .....	.....	.....	.....	4,493 .....	.....	4,493 .....	.....	4,493 .....	.....	.....	8,877 .....	.....	0003
GBP/S 5062967.10 USD- L3799643.36GBP	Sorel Foundation Home Loans 50163204	B1	Currency.....	02NEB18XP4R0TD8PU41	03/06/2026	06/22/2026	.....	5,062,967	0.75028008 .....	.....	.....	.....	(37,292) .....	.....	(37,292) .....	.....	(37,292) .....	.....	.....	12,072 .....	.....	0003
GBP/L 7780596.58 USD- S826300.00GBP	RMS SSSR, 2025-1A C XS3032970900	D1	Currency.....	Citibank NA E57OZIZ7FF32TIEFA76	03/17/2026	04/30/2026	.....	7,780,597	0.74824327 .....	.....	.....	.....	70,485 .....	.....	70,485 .....	.....	70,485 .....	.....	.....	11,163 .....	.....	0003
GBP/L 8512469.35 USD- S6379888.00GBP	GreyKite UK III- Project Lavington - 50433655	B1	Currency.....	Citibank NA E57OZIZ7FF32TIEFA76	03/17/2026	04/30/2026	.....	8,512,459	0.749476472 .....	.....	.....	.....	69,769 .....	.....	69,769 .....	.....	69,769 .....	.....	.....	12,202 .....	.....	0003
S47613771.60GBP	7410033	B1	Currency.....	Morgan Stanley IGSLJL3JDP30 6NUZ34	03/17/2026	04/30/2026	.....	63,543,621	0.749306445 .....	.....	.....	.....	534,938 .....	.....	534,938 .....	.....	534,938 .....	.....	.....	91,087 .....	.....	0003
EUR/L 32401292.00 USD- S2800000.00EUR	Behrens Finance No.1 - RIL - 50162263	B1	Currency.....	Wells Fargo & Co .. PELDDEJDSF1OLXP3876	03/25/2026	04/07/2026	.....	32,401,292	0.864163071 .....	.....	.....	.....	30,288 .....	.....	30,288 .....	.....	30,288 .....	.....	.....	22,485 .....	.....	0003
EUR/L 21430.10 USD- S19000.00EUR	ESPA1 BARCA FT 6/30/2043	D1	Currency.....	Royal Bank of Canada ES7P3JQPH1GCT1YBU11	03/31/2023	06/30/2027	.....	21,430	0.886603422 .....	.....	.....	.....	(817) .....	.....	(817) .....	.....	(817) .....	.....	.....	120 .....	.....	0003
EUR/L 73378.23 USD- S63574.97EUR	Coupon Hedge: Por than Square 2023-1 A XS2651000595	D1	Currency.....	Royal Bank of Canada ES7P3JQPH1GCT1YBU11	07/20/2023	04/27/2026	.....	73,378	0.866400975 .....	.....	.....	.....	(139) .....	.....	(139) .....	.....	(139) .....	.....	.....	100 .....	.....	0003
EUR/L 1084164.00 USD- S1465000.00EUR	QLO Re Inv6m HBR 8A DR XS288929882	D1	Currency.....	NaTivis NA KX1WK48IP042NCLZ63	07/27/2023	10/15/2026	.....	1,884,164	0.86886778 .....	.....	.....	.....	(20,949) .....	.....	(20,949) .....	.....	(20,949) .....	.....	.....	6,202 .....	.....	0003
EUR/L 2652590.00 USD- XS241769870	QLO Re Inv6m HBR 10A D XS241769870	D1	Currency.....	Deutsche Bank AG .. 7LTWZF1ONSX80621K86	07/27/2023	01/14/2027	.....	2,652,590	0.867077083 .....	.....	.....	.....	(32,117) .....	.....	(32,117) .....	.....	(32,117) .....	.....	.....	11,802 .....	.....	0003
S2300000.00EUR	QLO Re Inv6m HSE 15A D XS2403273575	D1	Currency.....	Morgan Stanley IGSLJL3JDP30 6NUZ34	07/28/2023	01/15/2027	.....	2,657,236	0.865561057 .....	.....	.....	.....	(27,671) .....	.....	(27,671) .....	.....	(27,671) .....	.....	.....	11,843 .....	.....	0003
EUR/L 10453004.02 USD- S965929.28EUR	AP Star Light (Luxembourg) - Tranche A Note	B1	Currency.....	Morgan Stanley IGSLJL3JDP30 6NUZ34	10/30/2023	01/02/2029	.....	10,453,004	0.943262746 .....	.....	.....	.....	(1,167,571) .....	.....	(1,167,571) .....	.....	(1,167,571) .....	.....	.....	86,855 .....	.....	0003
EUR/L 522150.00 USD- S500000.00EUR	QLO Re Inv6m CMBSE 2021-2A A2A XS2391834509	D1	Currency.....	BNP Paribas SA ROMUISPUBIPR0K9F83	10/03/2022	10/15/2026	.....	522,150	0.95757924 .....	.....	.....	.....	(58,754) .....	.....	(58,754) .....	.....	(58,754) .....	.....	.....	1,923 .....	.....	0003
EUR/L 2883590.00 USD- S2600000.00EUR	Dutch Property Finance 2022-1 - Class B- 50136200	B1	Currency.....	Royal Bank of Canada ES7P3JQPH1GCT1YBU11	10/12/2022	01/28/2027	.....	2,683,590	0.968851427 .....	.....	.....	.....	(342,827) .....	.....	(342,827) .....	.....	(342,827) .....	.....	.....	12,225 .....	.....	0003
EUR/L 1085000.00 USD- S1000000.00EUR	QLO Re Inv6m PLUER 2021-2A B2 XS235723795	D1	Currency.....	Royal Bank of Canada ES7P3JQPH1GCT1YBU11	10/14/2022	07/15/2026	.....	1,035,000	0.966183575 .....	.....	.....	.....	(124,073) .....	.....	(124,073) .....	.....	(124,073) .....	.....	.....	2,789 .....	.....	0003
EUR/L 780090.00 USD- S700000.00EUR	QLO PS1ET 2022-2A B XS2459151879	D1	Currency.....	Deutsche Bank AG .. 7LTWZF1ONSX80621K86	12/20/2022	10/29/2027	.....	783,090	0.89394699 .....	.....	.....	.....	(38,463) .....	.....	(38,463) .....	.....	(38,463) .....	.....	.....	4,923 .....	.....	0003
EUR/L 572700.00 USD- S500000.00EUR	QLO Re Inv6m BABSE 2020-1A DR XS240184594	D1	Currency.....	Royal Bank of Canada ES7P3JQPH1GCT1YBU11	01/02/2024	10/21/2026	.....	572,700	0.873057447 .....	.....	.....	.....	(9,308) .....	.....	(9,308) .....	.....	(9,308) .....	.....	.....	2,141 .....	.....	0003
EUR/L 284701.75 USD- S250000.00EUR	QLO Re Inv6m HVRVT 25A CR XS2405806032	D1	Currency.....	Royal Bank of Canada ES7P3JQPH1GCT1YBU11	04/08/2024	01/21/2027	.....	284,702	0.87811919 .....	.....	.....	.....	(7,057) .....	.....	(7,057) .....	.....	(7,057) .....	.....	.....	1,262 .....	.....	0003
EUR/L 3226540.00 USD- S2600000.00EUR	QLO Re Inv6m MPAE 16A D XS233203824	D1	Currency.....	Canadian Imperial Bank of Comm 21G119DL770XHC3ZE78	04/24/2024	07/15/2026	.....	3,226,540	0.898795614 .....	.....	.....	.....	(140,619) .....	.....	(140,619) .....	.....	(140,619) .....	.....	.....	8,694 .....	.....	0003
EUR/L 1446835.00 USD- S1300000.00EUR	QLO Re Inv6m NEIBE 2021-2A C XS237458224	D1	Currency.....	Bank of America NA B4TYDEB6KXIZ031MBZ7	06/27/2024	10/15/2026	.....	1,446,835	0.898512961 .....	.....	.....	.....	(67,534) .....	.....	(67,534) .....	.....	(67,534) .....	.....	.....	5,328 .....	.....	0003
EUR/S 7075.49 USD- L6196.25EUR	Coupon Hedge: Por than Square 2023-1 A XS2651000595	D1	Currency.....	JPMorgan Chase & Co 815Z1Z1KVSZ11NHJ748	06/22/2024	07/27/2026	.....	7,075	0.875734401 .....	.....	.....	.....	122 .....	.....	122 .....	.....	122 .....	.....	.....	20 .....	.....	0003
EUR/L 6251708.58 USD- S2321323.85EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency.....	Citibank NA E57OZIZ7FF32TIEFA76	10/02/2024	12/31/2029	.....	6,251,709	0.8466836 .....	.....	.....	.....	(101,577) .....	.....	(101,577) .....	.....	(101,577) .....	.....	.....	60,582 .....	.....	0003
EUR/L 23177518.66 USD- S20213333.33EUR	Four Seasons Rone- 7410014	B1	Currency.....	Wells Fargo & Co .. PELDDEJDSF1OLXP3876	10/25/2024	03/30/2028	.....	23,177,619	0.872105699 .....	.....	.....	.....	(684,204) .....	.....	(684,204) .....	.....	(684,204) .....	.....	.....	163,891 .....	.....	0003
EUR/L 46573.87 USD- S33869.29EUR	Coupon Hedge RIBS Strip	B1	Currency.....	BNP Paribas SA ROMUISPUBIPR0K9F83	11/06/2024	06/17/2030		46,574	0.845306539				(836)		(836)		(836)			478		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/S 12479.44 USD- L19357.66GBP Coupon Hedge Strip OIL	Coupon Hedge RILES Strip	B1	Currency.....	Deutsche Bank AG .. 7LWTFY1NSV8021K66	.11/06/2024	.06/15/2029		152,479	0.782776845				2,466		2,466		2,466			1,466		0003
EUR/L 100491.51 USD- S90110.75EUR Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co .. PBLDEJDBSF1OLXP3876	.11/07/2024	.07/16/2026		100,492	0.896700129				(4,139)		(4,139)		(4,139)			272		0003
EUR/L 102397.90 USD- S90433.62EUR Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co .. PBLDEJDBSF1OLXP3876	.11/07/2024	.07/16/2027		102,588	0.88152326				(3,381)		(3,381)		(3,381)			583		0003
EUR/L 103029.23 USD- S9042.66EUR Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co .. PBLDEJDBSF1OLXP3876	.11/07/2024	.10/15/2027		103,023	0.877868085				(3,198)		(3,198)		(3,198)			640		0003
SEK/L 200434.71 USD- E01 Nordics Sweden- 7410015 S194994.95SEK RME Alkaios November	SEK/L 200434.71 USD- E01 Nordics Sweden- 7410015 S194994.95SEK RME Alkaios November	B1	Currency.....	Morgan Stanley IG.SJLL3JDP3016NUZ34	.03/10/2025	.11/30/2027		200,435	0.9728628654				(9,215)		(9,215)		(9,215)			1,295		0003
GBP/L 1386559.93 USD- S968366.78EUR Project Material -	GBP/L 1386559.93 USD- S968366.78EUR Project Material -	B1	Currency.....	Wells Fargo & Co .. PBLDEJDBSF1OLXP3876	.11/20/2025	.05/31/2034		723,584	0.78579261				3,907		3,907		3,907			10,343		0003
S1781000.00GBP EUR/L 3034505.36 USD- S2569977.19EUR Paris - 50229426	Funding Saint James Albany Paris - 50229426	B1	Currency.....	Wells Fargo & Co .. PBLDEJDBSF1OLXP3876	.01/12/2026	.04/15/2026		15,865,600	0.742549823				275,049		275,049		275,049			16,081		0003
EUR/L 607245.70 USD- GLO ReInfin BECL0 10A S1518000.00EUR B1S XS236804621	EUR/L 607245.70 USD- GLO ReInfin BECL0 10A S1518000.00EUR B1S XS236804621	B1	Currency.....	Wells Fargo & Co .. PBLDEJDBSF1OLXP3876	.01/12/2026	.04/15/2026		3,034,505	0.85250224				42,464		42,464		42,464			3,076		0003
EUR/S 5954428.05 USD- L5079890.88EUR Behrens Finance No.1 -	EUR/S 5954428.05 USD- L5079890.88EUR Behrens Finance No.1 -	D1	Currency.....	Morgan Stanley IG.SJLL3JDP3016NUZ34	.01/12/2026	.04/15/2026		607,246	0.853031977				8,138		8,138		8,138			616		0003
EUR/L 217222.91 USD- A07/S 2861578.87 USD- L461394.73AUD Pepper 2	RIL - 50162263 Saint James Albany Paris - 50229426 Turbin 2025-1 RIL	B1	Currency.....	Citibank NA E570Z0Z7FF3271EFA76	.01/12/2026	.04/07/2026		5,954,428	0.852975439				(82,581)		(82,581)		(82,581)			4,123		0003
S40451200.00EUR L38627015.54GBP SHEL Coupon Strip	Coupon Hedge RIL Lone Star Brasilia- SHEL Coupon Strip	B1	Currency.....	Morgan Stanley IG.SJLL3JDP3016NUZ34	.01/13/2026	.04/15/2026		217,223	0.854418026				2,563		2,563		2,563			220		0003
S1600000.00GBP EUR/L 37414414.66 USD- S31354000.00EUR Hotels - 50469401	EUR/L 37414414.66 USD- S31354000.00EUR Hotels - 50469401	B1	Currency.....	Bank of Comm .. 21G1190L770XMC3ZE78	.01/14/2026	.04/07/2026		2,381,519	1.496346854				95,665		95,665		95,665			2,064		0003
A07/S 1576215.06 USD- L2239794.50AUD Sorel Foundation Home	EUR/L 47066152.38 USD- S40451200.00EUR Lone Star Brasilia- SHEL Coupon Strip	B1	Currency.....	Morgan Chase & Co .. 815Z1ZKVSZ11N1UJ748	.01/16/2026	.04/20/2026		47,066,152	0.85945415				269,275		269,275		269,275			55,087		0003
S2400000.00GBP EUR/L 28352229.60 USD- RIL - 50162263	EUR/L 28352229.60 USD- RIL - 50162263	B1	Currency.....	Wells Fargo & Co .. PBLDEJDBSF1OLXP3876	.01/20/2026	.04/22/2026		51,932,400	0.7143794153				815,430		815,430		815,430			63,748		0003
EUR/L 29890.90 USD- S25766.22EUR A07/S 957916.89 USD- L1364083.57AUD Behrens Finance No.1 -	EUR/L 29890.90 USD- S25766.22EUR A07/S 957916.89 USD- L1364083.57AUD Behrens Finance No.1 -	B1	Currency.....	MITSUBISHI UFJ TRUST AND BANKI ... JBN0EPAG0V4Q29B387	.01/30/2026	.09/22/2026		2,198,720	0.727696114				84,175		84,175		84,175			7,612		0003
EUR/L 32026657.65 USD- S24117647.06GBP Old Spitalfields Market	EUR/L 32026657.65 USD- S24117647.06GBP Old Spitalfields Market	B1	Currency.....	Canada .. ES71P3L0PH16C71XB011	.02/12/2026	.05/12/2026		37,414,415	0.838019258				1,104,708		1,104,708		1,104,708			63,458		0003
EUR/L 142346.33 USD- S12336.98EUR ZebraBox 50400335	EUR/L 142346.33 USD- S12336.98EUR ZebraBox 50400335	B1	Currency.....	MITSUBISHI UFJ TRUST AND BANKI ... JBN0EPAG0V4Q29B387	.02/17/2026	.04/07/2026		1,576,215	1.420995495				(31,349)		(31,349)		(31,349)			1,091		0003
GBP/L 3214563.36 USD- S2400000.00GBP Project Star Athora	GBP/L 3214563.36 USD- S2400000.00GBP Project Star Athora	B1	Currency.....	Citibank NA E570Z0Z7FF3271EFA76	.02/24/2026	.06/22/2026		3,237,301	0.74133821				82,057		82,057		82,057			7,719		0003
USD-522739000.00GBP EUR/L 1386268.00 USD- RIL - 50189789	USD-522739000.00GBP EUR/L 1386268.00 USD- RIL - 50189789	B1	Currency.....	TRUST AND BANKI ... JBN0EPAG0V4Q29B387	.02/25/2026	.05/27/2026		8,281,789	0.843658305				185,246		185,246		185,246			16,364		0003
		B1	Currency.....	Morgan Stanley IG.SJLL3JDP3016NUZ34	.02/25/2026	.04/07/2026		28,352,230	0.846494274				605,655		605,655		605,655			19,632		0003
		B1	Currency.....	Wells Fargo & Co .. PBLDEJDBSF1OLXP3876	.03/03/2026	.04/15/2026		29,881	0.86229732				80		80		80			30		0003
		B1	Currency.....	Barclays PLC G56SEF71UP5170UJ5573	.03/05/2026	.04/07/2026		957,919	1.424017821				(17,055)		(17,055)		(17,055)			663		0003
		B1	Currency.....	Morgan Stanley IG.SJLL3JDP3016NUZ34	.03/06/2026	.04/07/2026		15,389,160	0.864943112				(508)		(508)		(508)			10,656		0003
		B1	Currency.....	BNP Paribas SA R0MUSP18B1PR0K5F83	.03/13/2026	.06/16/2026		32,026,668	0.753048907				117,392		117,392		117,392			73,550		0003
		B1	Currency.....	Morgan Stanley IG.SJLL3JDP3016NUZ34	.03/17/2026	.04/07/2026		142,346	0.866457042				(244)		(244)		(244)			99		0003
		B1	Currency.....	Wells Fargo & Co .. PBLDEJDBSF1OLXP3876	.03/20/2026	.06/22/2026		3,214,563	0.746602176				39,319		39,319		39,319			7,665		0003
		D1	Currency.....	Morgan Stanley IG.SJLL3JDP3016NUZ34	.03/23/2026	.04/24/2026		305,412,688	0.744435346				4,537,429		4,537,429		4,537,429			391,575		0003
		B1	Currency.....	Wells Fargo & Co .. PBLDEJDBSF1OLXP3876	.03/25/2026	.04/07/2026		13,986,288	0.864163071				12,981		12,981		12,981			9,615		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 3719.80 USD- S300000.00EUR	Brigpoint NW Euro TL - Facility A	B1	Currency.....	Morgan Stanley	03/25/2026	04/01/2026	.....	3,471,980	..0.864060327	.....	.....	.....	4,894	.....	4,894	.....	4,894	.....	.....	989	.....	0003
EUR/L 2130.40 USD- S19000.00EUR	ESPAI BARCA FT	D1	Currency.....	Canada	03/31/2023	06/30/2026	.....	21,310	..0.89183462	.....	.....	.....	(721)	.....	(721)	.....	(721)	.....	.....	53	.....	0003
EUR/L 2022065.89 USD- S1751919.65EUR	Portman Square 2023-1 A XS2651000595	D1	Currency.....	Royal Bank of Canada	07/20/2023	04/27/2026	.....	2,022,066	..0.86640671	.....	.....	.....	(3,826)	.....	(3,826)	.....	(3,826)	.....	.....	2,750	.....	0003
EUR/L 40485.25 USD- S35009.73EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000595	D1	Currency.....	Royal Bank of Canada	07/20/2023	07/27/2026	.....	40,485	..0.864752719	.....	.....	.....	(158)	.....	(158)	.....	(158)	.....	.....	115	.....	0003
EUR/L 32420.00 USD- S90000.00EUR	GLO ReInvem MIDSE 2021-24A B1 XS2402465467	D1	Currency.....	Morgan Stanley	10/03/2022	01/15/2027	.....	524,200	..0.953834414	.....	.....	.....	(57,930)	.....	(57,930)	.....	(57,930)	.....	.....	2,336	.....	0003
EUR/L 517685.00 USD- S300000.00EUR	GLO ReInvem UBR 3A CLR XS286710350	D1	Currency.....	JPMorgan Chase & Co	10/14/2022	07/30/2026	.....	517,885	..0.965465306	.....	.....	.....	(61,908)	.....	(61,908)	.....	(61,908)	.....	.....	1,491	.....	0003
EUR/L 986500.00 USD- S500000.00EUR	GLO ReInvem CORDA 26A D1 XS253242848	D1	Currency.....	Deutsche Bank AG ..	01/02/2024	07/17/2028	.....	986,500	..0.852514919	.....	.....	.....	(5,646)	.....	(5,646)	.....	(5,646)	.....	.....	4,446	.....	0003
EUR/L 156258.01 USD- S134127.00EUR	Coupon Hedge RIBES	B1	Currency.....	NI ZHO CAPITAL	03/14/2024	06/15/2028	.....	156,258	..0.868369117	.....	.....	.....	(2,380)	.....	(2,380)	.....	(2,380)	.....	.....	1,162	.....	0003
GBP/L 1769265.34 USD- S1385485.76GBP	Coupon Hedge RIBES	B1	Currency.....	NI ZHO CAPITAL	03/15/2024	06/15/2026	.....	1,769,265	..0.78006357	.....	.....	.....	(63,837)	.....	(63,837)	.....	(63,837)	.....	.....	4,037	.....	0003
GBP/L 316432.42 USD- S246519.49GBP	Coupon Hedge RIBES	B1	Currency.....	NI ZHO CAPITAL	03/15/2024	06/15/2028	.....	316,432	..0.77903889	.....	.....	.....	(5,411)	.....	(5,411)	.....	(5,411)	.....	.....	2,353	.....	0003
GBP/L 306400.15 USD- S235221.96GBP	Coupon Hedge RIBES	B1	Currency.....	NI ZHO CAPITAL	03/15/2024	06/16/2031	.....	306,400	..0.767693881	.....	.....	.....	2,440	.....	2,440	.....	2,440	.....	.....	3,498	.....	0003
EUR/L 738985.00 USD- S650000.00EUR	GLO ReInvem OTOPK 1A B XS2446379575	D1	Currency.....	NI ZHO CAPITAL	03/22/2024	05/17/2027	.....	738,985	..0.879584636	.....	.....	.....	(21,651)	.....	(21,651)	.....	(21,651)	.....	.....	3,926	.....	0003
EUR/S 22832.51 USD- L20265.60EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000595	D1	Currency.....	JPMorgan Chase & Co	05/08/2024	07/27/2026	.....	22,633	..0.895419907	.....	.....	.....	908	.....	908	.....	908	.....	.....	64	.....	0003
EUR/S 774076.50 USD- L690000.00EUR	GLO ReInvem HARVT 29A B XS2408563555	D1	Currency.....	Royal Bank of Canada	06/28/2024	07/14/2027	.....	774,077	..0.891384766	.....	.....	.....	34,033	.....	34,033	.....	34,033	.....	.....	4,392	.....	0003
EUR/L 1559940.60 USD- S1141621.99GBP	OIL B80 Logistics Portfolio 7410013	B1	Currency.....	BNP Paribas SA	02/12/2026	05/12/2026	.....	1,559,941	..0.731636834	.....	.....	.....	49,255	.....	49,255	.....	49,255	.....	.....	2,646	.....	0003
EUR/L 6809768.68 USD- S8613633.20EUR	ZebraBox 5040335	B1	Currency.....	Barclays PLC	03/02/2026	04/07/2026	.....	6,809,769	..0.853763635	.....	.....	.....	88,238	.....	88,238	.....	88,238	.....	.....	4,715	.....	0003
EUR/L 217638.57 USD- S187669.17EUR	OIL Macbeth 50189899	B1	Currency.....	Wellis Fargo & Co ..	03/03/2026	04/15/2026	.....	217,639	..0.862297386	.....	.....	.....	585	.....	585	.....	585	.....	.....	221	.....	0003
EUR/S 280250.00 USD- L250000.00EUR	GLO ReInvem CORDA 6A DR XS1803166047	D1	Currency.....	BNP Paribas SA	09/30/2024	10/15/2027	.....	280,250	..0.861326443	.....	.....	.....	3,664	.....	3,664	.....	3,664	.....	.....	1,802	.....	0003
EUR/S 691250.00 USD- L1500000.00EUR	GLO ReInvem DRVD 2021-103A D XS255086332	D1	Currency.....	NI ZHO CAPITAL	12/13/2024	07/19/2028	.....	1,691,250	..0.88687796	.....	.....	.....	79,861	.....	79,861	.....	79,861	.....	.....	12,636	.....	0003
EUR/L 104158.97 USD- S93084.00EUR	Coupon Hedge CLO NUSD	D1	Currency.....	Societe Generale SA	03/13/2026	06/17/2026	.....	104,159	..0.867558502	.....	.....	.....	(647)	.....	(647)	.....	(647)	.....	.....	241	.....	0003
S70483.63EUR	Coupon Hedge RIBES	B1	Currency.....	BNP Paribas SA	11/06/2024	06/15/2029	.....	82,015	..0.859401876	.....	.....	.....	(2,029)	.....	(2,029)	.....	(2,029)	.....	.....	735	.....	0003
GBP/S 157457.04 USD- L122885.51GBP	Coupon Hedge RIBES	B1	Currency.....	BNP Paribas SA	11/06/2024	06/15/2026	.....	157,457	..0.780457387	.....	.....	.....	5,134	.....	5,134	.....	5,134	.....	.....	359	.....	0003
GBP/S 153406.64 USD- L20092.87GBP	Coupon Hedge RIBES	B1	Currency.....	Deutsche Bank AG ..	11/06/2024	06/15/2028	.....	153,407	..0.782940104	.....	.....	.....	3,324	.....	3,324	.....	3,324	.....	.....	1,141	.....	0003
EUR/S 716439.47 USD- L657525.21EUR	Portman Square 2023-1 A XS2651000595	D1	Currency.....	Wellis Fargo & Co ..	11/19/2024	04/27/2026	.....	716,439	..0.917767987	.....	.....	.....	44,504	.....	44,504	.....	44,504	.....	.....	974	.....	0003
EUR/S 563180.00 USD- L500000.00EUR	GLO ReInvem CORDA 26A D1 XS253242848	D1	Currency.....	PBLDOLDBSFHOLXP3876	12/16/2024	07/17/2028	.....	563,180	..0.887815618	.....	.....	.....	27,120	.....	27,120	.....	27,120	.....	.....	4,269	.....	0003
EUR/L 149947.69 USD- S128070.00EUR	Coupon Hedge CLO JALO	D1	Currency.....	Deutsche Bank AG ..	01/14/2026	04/15/2026	.....	149,948	..0.854097852	.....	.....	.....	1,825	.....	1,825	.....	1,825	.....	.....	152	.....	0003
GBP/L 84331.11 USD- S65924.86GBP	Coupon Hedge RIBES	B1	Currency.....	Deutsche Bank AG ..	11/06/2024	06/17/2030		84,331	..0.781736673				(895)		(895)		(895)			866		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/S 41850.00 USD- L35744.00EUR	Coupon Hedge CLO JALO	D1	Currency.....	Deutsche Bank AG .. 7LTWFZY1ONSX80621K86	.01/14/2026	.04/15/2026	.....	41,850	0.854097969	.....	.....	.....	.....	.....	(509)	.....	.....	.....	.....	.....42	.....	0003
BP/L 69421390.00 USD- 7410041.00EUR	Shinfield Studios	B1	Currency.....	BNP Paribas SA ROMUSPFBWPKR0K5P83	.01/05/2026	.04/07/2026	.....	69,421,391	0.743031479	.....	.....	.....	1,158,297	.....	1,158,297	.....	1,158,297	.....	.....	.....48,069	.....	0003
ELR/L 779534.35 USD- XS165107800	CLO CDOIG 6A DR	D1	Currency.....	Wells Fargo & Co .. PBLDOE.DBSF0LXP3876	.01/12/2026	.04/15/2026	.....	779,534	0.853073876	.....	.....	.....	10,410	.....	10,410	.....	10,410	.....	.....	.....790	.....	0003
BP/L 231611.67 USD- OIL B50 Logistics Portfolio 7410013	CLO B50 Logistics Portfolio 7410013	B1	Currency.....	MITSUBISHI UFJ TRUST AND BANK .. JBONEPAGOF4P298387	.03/10/2026	.05/12/2026	.....	235,162	0.742643008	.....	.....	.....	4,063	.....	4,063	.....	4,063	.....	.....	.....399	.....	0003
ELR/L 90533.37 USD- Société Générale SA	Coupon Hedge CLO MUSD	D1	Currency.....	.....	.03/13/2026	.06/17/2026	.....	90,533	0.867559559	.....	.....	.....	(562)	.....	(562)	.....	(562)	.....	.....	.....209	.....	0003
EUR/S 689560.00 USD- D1 XS2553242848	CLO ReInve6m CDOA 26A	D1	Currency.....	Deutsche Bank AG .. 7LTWFZY1ONSX80621K86	.12/16/2024	.07/17/2028	.....	1,689,540	0.867615618	.....	.....	.....	81,360	.....	81,360	.....	81,360	.....	.....	.....12,808	.....	0003
L150000.00EUR	D1 XS2553242848	D1	Currency.....	Royal Bank of Canada .. ES7P3U8PH16C71XBU11	.03/17/2026	.04/30/2026	.....	13,357,670	0.748633557	.....	.....	.....	124,380	.....	124,380	.....	124,380	.....	.....	.....19,148	.....	0003
S1000000.00GBP	B1 Newgate 7200538	B1	Currency.....	Morgan Chase & Co 815DZ1ZKVSZ11N4U748	.01/12/2026	.04/15/2026	.....	291,805	0.852733307	.....	.....	.....	4,012	.....	4,012	.....	4,012	.....	.....	.....296	.....	0003
ELR/L 132085.72 USD- Coupon Hedge CLO JALO	Coupon Hedge CLO JALO	D1	Currency.....	Deutsche Bank AG .. 7LTWFZY1ONSX80621K86	.01/14/2026	.04/15/2026	.....	1,392,096	0.854097878	.....	.....	.....	16,941	.....	16,941	.....	16,941	.....	.....	.....1,411	.....	0003
S186986.00EUR	Coupon Hedge CLO JALO	D1	Currency.....	Wells Fargo & Co .. PBLDOE.DBSF0LXP3876	.03/03/2026	.04/15/2026	.....	1,099	0.862300511	.....	.....	.....	3	.....	3	.....	.....	.....	.....	.....1	.....	0003
ELR/L 115697.07 USD- OIL Macbeth 50198969	Coupon Hedge CLO JALO	B1	Currency.....	Wells Fargo & Co .. PBLDOE.DBSF0LXP3876	.03/03/2026	.04/15/2026	.....	1,099	0.862300511	.....	.....	.....	3	.....	3	.....	.....	.....	.....	.....1	.....	0003
S100246.54EUR	Zehrfabov 50460335	B1	Currency.....	Deutsche Bank AG .. 7LTWFZY1ONSX80621K86	.01/02/2024	.07/17/2028	.....	1,173,000	0.852514919	.....	.....	.....	(11,292)	.....	(11,292)	.....	(11,292)	.....	.....	.....80	.....	0003
ELR/L 1173000.00 USD- CLO ReInve6m CDOA 26A	CLO ReInve6m CDOA 26A	D1	Currency.....	Royal Bank of Canada .. ES7P3U8PH16C71XBU11	.01/05/2026	.04/07/2026	.....	38,688,764	0.743541966	.....	.....	.....	619,065	.....	619,065	.....	619,065	.....	.....	.....26,775	.....	0003
BP/L 38688764.25 USD- Project Nexus	Project Nexus	B1	Currency.....	Deutsche Bank AG .. 7LTWFZY1ONSX80621K86	.07/27/2023	.04/26/2027	.....	740,419	0.865725911	.....	.....	.....	(9,794)	.....	(9,794)	.....	(9,794)	.....	.....	.....3,832	.....	0003
S28751849.00GBP	C XS2441240394	D1	Currency.....	Deutsche Bank AG .. 7LTWFZY1ONSX80621K86	.05/05/2025	.04/12/2028	.....	595,150	0.840124338	.....	.....	.....	(3,805)	.....	(3,805)	.....	(3,805)	.....	.....	.....4,246	.....	0003
ELR/L 1949.92 USD- S17202.76EUR	CLO ReInve6m B4BSE	B1	Currency.....	Wells Fargo & Co .. PBLDOE.DBSF0LXP3876	.03/03/2026	.04/15/2026	.....	19,950	0.862297192	.....	.....	.....	54	.....	54	.....	54	.....	.....	.....20	.....	0003
ELR/L 1718100.00 USD- 2020-1A DR	CLO ReInve6m CDOA 23A	D1	Currency.....	Royal Bank of Canada .. ES7P3U8PH16C71XBU11	.01/02/2024	.10/21/2026	.....	1,718,100	0.873657447	.....	.....	.....	(27,923)	.....	(27,923)	.....	(27,923)	.....	.....	.....6,422	.....	0003
S1500000.00EUR	XS2401845594	D1	Currency.....	Deutsche Bank AG .. 7LTWFZY1ONSX80621K86	.08/13/2024	.04/26/2027	.....	727,150	0.881523272	.....	.....	.....	22,550	.....	22,550	.....	22,550	.....	.....	.....3,763	.....	0003
ELR/S 727150.40 USD- C XS2441240394	C XS2441240394	D1	Currency.....	Deutsche Bank AG .. 7LTWFZY1ONSX80621K86	.08/13/2024	.04/26/2027	.....	727,150	0.881523272	.....	.....	.....	22,550	.....	22,550	.....	22,550	.....	.....	.....3,763	.....	0003
BP/S 7862024.77 USD- 60 Quizon July 2022 - 7200588	60 Quizon July 2022 - 7200588	D1	Currency.....	Royal Bank of Canada .. ES7P3U8PH16C71XBU11	.05/14/2025	.07/20/2026	.....	7,862,025	0.750982472	.....	.....	.....	(52,939)	.....	(52,939)	.....	(52,939)	.....	.....	.....21,678	.....	0003
L5904242.80GBP	Coupon Hedge CLO JALO	B1	Currency.....	Deutsche Bank AG .. 7LTWFZY1ONSX80621K86	.01/14/2026	.04/15/2026	.....	863,424	0.854097879	.....	.....	.....	10,507	.....	10,507	.....	10,507	.....	.....	.....875	.....	0003
ELR/L 863424.46 USD- S737448.00EUR	Coupon Hedge CLO FINAN	D1	Currency.....	Deutsche Bank AG .. 7LTWFZY1ONSX80621K86	.01/14/2026	.04/15/2026	.....	863,424	0.854097879	.....	.....	.....	10,507	.....	10,507	.....	10,507	.....	.....	.....875	.....	0003
L39397.00EUR	Coupon Hedge CLO FINAN	D1	Currency.....	Morgan Stanley GSJSLJL3DP3016NUZ34	.02/12/2026	.05/18/2026	.....	46,484	0.837638014	.....	.....	.....	(1,361)	.....	(1,361)	.....	(1,361)	.....	.....	.....84	.....	0003
BP/S 2487080.96 USD- Coverage - 50095149	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley GSJSLJL3DP3016NUZ34	.02/12/2026	.05/18/2026	.....	46,484	0.837638014	.....	.....	.....	(1,361)	.....	(1,361)	.....	(1,361)	.....	.....	.....84	.....	0003
L1921584.52GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley GSJSLJL3DP3016NUZ34	.03/31/2026	.06/17/2030	.....	2,487,081	0.772618403	.....	.....	.....	1,134	.....	1,134	.....	1,134	.....	.....	.....25,535	.....	0003
BP/S 2516054.38 USD- Coverage - 50095149	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley GSJSLJL3DP3016NUZ34	.03/31/2026	.06/17/2030	.....	2,487,081	0.772618403	.....	.....	.....	1,134	.....	1,134	.....	1,134	.....	.....	.....25,535	.....	0003
L1950732.19GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley GSJSLJL3DP3016NUZ34	.03/31/2026	.06/16/2031	.....	2,516,054	0.775314002	.....	.....	.....	442	.....	442	.....	442	.....	.....	.....28,725	.....	0003
BP/S 3032538.91 USD- Heylo Flow hedging 20% Coverage - 50095149	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley GSJSLJL3DP3016NUZ34	.03/31/2026	.06/16/2031	.....	2,516,054	0.775314002	.....	.....	.....	442	.....	442	.....	442	.....	.....	.....28,725	.....	0003
L2393479.80GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley GSJSLJL3DP3016NUZ34	.03/31/2026	.06/16/2036	.....	3,032,539	0.789265982	.....	.....	.....	(3,121)	.....	(3,121)	.....	(3,121)	.....	.....	.....48,471	.....	0003
BP/S 2082826.57 USD- Heylo Flow hedging 20% Coverage - 50095149	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley GSJSLJL3DP3016NUZ34	.03/31/2026	.06/16/2036	.....	3,032,539	0.789265982	.....	.....	.....	(3,121)	.....	(3,121)	.....	(3,121)	.....	.....	.....48,471	.....	0003
L1982815.24GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley GSJSLJL3DP3016NUZ34	.03/31/2026	.06/15/2027	.....	2,082,827	0.759986167	.....	.....	.....	(538)	.....	(538)	.....	(538)	.....	.....	.....11,447	.....	0003
BP/S 3130723.42 USD- Heylo Flow hedging 20% Coverage - 50095149	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley GSJSLJL3DP3016NUZ34	.03/31/2026	.06/15/2027	.....	2,082,827	0.759986167	.....	.....	.....	(538)	.....	(538)	.....	(538)	.....	.....	.....11,447	.....	0003
L274034.12GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley GSJSLJL3DP3016NUZ34	.03/31/2026	.06/15/2037	.....	3,130,723	0.791201837	.....	.....	.....	1,283	.....	1,283	.....	1,283	.....	.....	.....52,425	.....	0003
BP/S 3753702.12 USD- Coverage - 50095149	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley GSJSLJL3DP3016NUZ34	.03/31/2026	.06/15/2044	.....	3,130,723	0.791201837	.....	.....	.....	1,283	.....	1,283	.....	1,283	.....	.....	.....52,425	.....	0003
L3012633.97GBP	Coupon Hedge CLO JALO	B1	Currency.....	Morgan Stanley GSJSLJL3DP3016NUZ34	.03/31/2026	.06/15/2044	.....	3,753,702	0.803277371	.....	.....	.....	8,124	.....	8,124	.....	8,124	.....	.....	.....80,117	.....	0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/S 3812203.79 USD- L3067925.15GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2045		3,512,204	0.804764204				8,269		8,269		8,269			83,369		0003
GBP/S 3858344.15 USD- L3110815.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2046		3,698,344	0.806256552				8,176		8,176		8,176			86,753		0003
EUR/L 1100000.00 USD- S1000000.00EUR	QLO Re Inv'm MOPKE 20A D XS2507607104	D1	Currency.....	Morgan Stanley	08/04/2022	10/15/2026		1,100,000	0.909090909				(62,914)		(62,914)		(62,914)			4,051		0003
GBP/L 2311897.20 USD- S1665571.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/21/2021	06/15/2026		2,311,897	0.720405143				108,337		108,337		108,337			5,275		0003
GBP/L 2214595.94 USD- S1562815.24GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/21/2021	06/15/2027		2,214,596	0.714719652				126,954		126,954		126,954			12,171		0003
GBP/L 3485513.32 USD- S2334700.32GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/22/2021	06/15/2035		3,485,513	0.667913438				371,623		371,623		371,623			53,052		0003
GBP/L 4285753.86 USD- S2732215.90GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	11/02/2021	06/15/2040		4,285,754	0.63751157				472,774		472,774		472,774			80,804		0003
GBP/L 4617623.15 USD- S2882778.67GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	11/02/2021	06/16/2042		4,617,923	0.624596893				510,305		510,305		510,305			92,997		0003
EUR/L 326968.75 USD- C XS2364592415	QLO Re Inv'm BECLO 11A C XS2364592415	D1	Currency.....	Royal Bank of Canada	10/18/2022	07/17/2026		326,969	0.955746829				(35,301)		(35,301)		(35,301)			889		0003
GBP/L 2370169.20 USD- S2076000.00GBP	TABS 2022-1 T0E1 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency.....	Morgan Stanley	10/25/2022	06/12/2026		2,370,169	0.875866835				(372,629)		(372,629)		(372,629)			5,300		0003
GBP/S 2369359.56 USD- L2076000.00GBP	TABS 2022-1 T0E1 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency.....	Morgan Stanley	10/25/2022	12/07/2026		2,369,360	0.876186137				360,926		360,926		360,926			9,824		0003
EUR/S 661590.00 USD- L625000.00EUR	QLO Re Inv'm BECLO 11A C XS2364592415	D1	Currency.....	BNP Paribas SA	11/01/2022	07/17/2026		661,500	0.944622373				63,122		63,122		63,122			1,799		0003
EUR/L 1167159.00 USD- S1050000.00EUR	QLO Re Inv'm HMLY 9A B XS255490254	D1	Currency.....	MARKETS LLC	11/15/2022	07/14/2027		1,167,159	0.88962036				(62,076)		(62,076)		(62,076)			6,622		0003
EUR/L 2321261.00 USD- XS2554901229	QLO Re Inv'm HMLY 9A D XS2554901229	D1	Currency.....	Morgan Stanley	11/15/2022	05/04/2028		2,321,261	0.89391068				(123,445)		(123,445)		(123,445)			16,803		0003
EUR/L 1677000.00 USD- S1500000.00EUR	QLO Re Inv'm HMLY 9A C XS255490841	D1	Currency.....	Deutsche Bank AG ..	11/15/2022	02/22/2028		1,677,000	0.894454383				(87,803)		(87,803)		(87,803)			11,554		0003
EUR/S 1161090.00 USD- L1050000.00EUR	QLO Re Inv'm HMLY 9A B XS255490254	D1	Currency.....	NI ZLHO CAPITAL MARKETS LLC	11/15/2022	07/14/2027		1,161,090	0.904322662				67,865		67,865		67,865			6,588		0003
EUR/S 882975.00 USD- L750000.00EUR	QLO Re Inv'm HMLY 9A C XS255490841	D1	Currency.....	Morgan Stanley	12/29/2023	02/22/2028		882,975	0.849401172				2,375		2,375		2,375			6,083		0003
GBP/S 386938.02 USD- L290825.17GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	Wellis Fargo & Co ..	11/14/2024	07/16/2026		366,839	0.788488078				15,832		15,832		15,832			999		0003
GBP/S 1172826.19 USD- L9497025.25GBP	60 Curzon July 2022 - 7200568 QLO Re Inv'm PLUER	B1	Currency.....	Deutsche Bank AG ..	01/03/2025	07/20/2026		11,728,826	0.809716599				832,155		832,155		832,155			32,340		0003
EUR/S 1172110.00 USD- L1000000.00EUR	2021-2A, B2 XS235723795	D1	Currency.....	Citibank NA	11/07/2025	07/15/2026		1,172,110	0.853162246				(11,021)		(11,021)		(11,021)			3,159		0003
GBP/L 266101000.00 USD- USD-5200000000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency.....	Wellis Fargo & Co ..	12/08/2025	06/22/2026		266,101,000	0.751594319				1,497,300		1,497,300		1,497,300			634,467		0003
GBP/L 266216000.00 USD- USD-5200000000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency.....	JP Morgan Chase & Co ..	12/08/2025	06/22/2026		266,218,000	0.751264002				1,614,300		1,614,300		1,614,300			634,746		0003
EUR/L 147010296.00 USD- USD-5110400000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency.....	Royal Bank of Canada	12/08/2025	06/22/2026		147,010,296	0.75096781				949,053		949,053		949,053			350,516		0003
SB/S 437259.75 USD- L4048153.30SBK	QIL Project Sunshine 7410011 Swap 2	B1	Currency.....	Royal Bank of Canada	12/09/2025	06/30/2026		437,259	9.258026969				(7,383)		(7,383)		(7,383)			1,092		0003
EUR/L 2071355.54 USD- Project W indm i l l - 10500001	Project W indm i l l - 10500001	B1	Currency.....	JP Morgan Chase & Co ..	01/12/2026	04/15/2026		2,071,356	0.852774893				28,376		28,376		28,376			2,100		0003
S766400.00EUR	QLO BOCE 2016-2A D																					
EUR/L 1717406.05 USD- S612000.00EUR	QLO BOCE 2016-2A D XS1690839555	D1	Currency.....	Wellis Fargo & Co ..	01/12/2026	04/15/2026		717,406	0.853075375				9,580		9,580		9,580			727		0003
EUR/L 2794912.70 USD- Coupon Hedge QLO J4J0	Coupon Hedge QLO J4J0	D1	Currency.....	Deutsche Bank AG ..	01/14/2026	04/15/2026		2,794,913	0.854097876				34,012		34,012		34,012			833		0003

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
AD/S 1861546.55 USD- L2786266.67AUD	RML Pepper Australian	B1	Currency.....	Royal Bank of Canada	01/14/2026	04/15/2026	.....	1,861,547	1,496748319	.....	04/15/2026	.....	60,043 .....	.....	60,043 .....	.....	60,043 .....	.....	.....	1,887 .....	.....	0003
EUR/S 339794.97 USD- XS223023838	GLD CDOIG 13A CR	D1	Currency.....	Royal Bank of Canada	01/16/2026	04/15/2026	.....	359,795	0.858822457	.....	04/15/2026	.....	(2,412) .....	.....	(2,412) .....	.....	(2,412) .....	.....	.....	365 .....	.....	0003
GBP/L 2754837.40 USD- S2000000.00GBP	Sorel Foundation Hene	B1	Currency.....	Morgan Stanley	01/28/2026	06/22/2026	.....	2,754,837	0.725955661	.....	06/22/2026	.....	108,800 .....	.....	108,800 .....	.....	108,800 .....	.....	.....	6,568 .....	.....	0003
GBP/L 2198200.00 USD- S1600000.00GBP	Loans 50163204	B1	Currency.....	MITSUBISHI UFJ	01/30/2026	06/22/2026	.....	2,198,200	0.727537286	.....	06/22/2026	.....	82,370 .....	.....	82,370 .....	.....	82,370 .....	.....	.....	5,244 .....	.....	0003
GBP/L 2198240.00 USD- S1600000.00GBP	SOREL Coupon Strip	B1	Currency.....	TRUST AND BANKI ...	01/30/2026	11/23/2026	.....	2,198,240	0.727850111	.....	11/23/2026	.....	85,823 .....	.....	85,823 .....	.....	85,823 .....	.....	.....	8,857 .....	.....	0003
AD/S 963248.82 USD- L121204.00AUD	RML Pepper Australian	B1	Currency.....	JBONEPAGOVFAQ238387	01/30/2026	04/15/2026	.....	853,349	1,420252782	.....	04/15/2026	.....	(17,334) .....	.....	(17,334) .....	.....	(17,334) .....	.....	.....	865 .....	.....	0003
AD/L 96462.08 USD- S136773.22AUD	OIL Project Bank AUD	B1	Currency.....	Wells Fargo & Co ..	02/24/2026	04/07/2026	.....	96,462	1,41804324	.....	04/07/2026	.....	2,115 .....	.....	2,115 .....	.....	2,115 .....	.....	.....	67 .....	.....	0003
EUR/L 1646.18 USD- S1419.9EUR	50224268	B1	Currency.....	Wells Fargo & Co ..	03/03/2026	04/15/2026	.....	1,646	0.862280384	.....	04/15/2026	.....	4 .....	.....	4 .....	.....	4 .....	.....	.....	2 .....	.....	0003
AD/S 562226.89 USD- L770946.74AUD	OIL Macbeth 50198969	B1	Currency.....	Barclays PLC	03/11/2026	04/15/2026	.....	552,227	1,355939163	.....	04/15/2026	.....	(20,599) .....	.....	(20,599) .....	.....	(20,599) .....	.....	.....	560 .....	.....	0003
AD/S 1864602.28 USD- L2800085.72AUD	Turbin 2025-1 RML	B1	Currency.....	Societe Generale SA	03/11/2026	04/07/2026	.....	1,864,802	1,394393657	.....	04/07/2026	.....	(71,430) .....	.....	(71,430) .....	.....	(71,430) .....	.....	.....	1,291 .....	.....	0003
GBP/L 63114990.75 USD- S47250000.00GBP	Pepper 2	B1	Currency.....	Royal Bank of Canada	03/17/2026	04/30/2026	.....	63,114,991	0.748633557	.....	04/30/2026	.....	587,687 .....	.....	587,687 .....	.....	587,687 .....	.....	.....	90,472 .....	.....	0003
GBP/L 21305938.27 USD- S15963210.72GBP	B1 Negative 7200538	B1	Currency.....	Wells Fargo & Co ..	03/17/2026	04/30/2026	.....	21,305,698	0.749246071	.....	04/30/2026	.....	181,119 .....	.....	181,119 .....	.....	181,119 .....	.....	.....	30,541 .....	.....	0003
EUR/L 100476.69 USD- S145393.51AUD	AOL Recap (GBP)	B1	Currency.....	Societe Generale SA	03/17/2026	06/30/2026	.....	2,835,865	0.863162055	.....	06/30/2026	.....	(4,686) .....	.....	(4,686) .....	.....	(4,686) .....	.....	.....	7,080 .....	.....	0003
S2447810.81EUR	AP Pistichio LP	B1	Currency.....	Wells Fargo & Co ..	03/28/2026	04/07/2026	.....	100,477	1,447037218	.....	04/07/2026	.....	194 .....	.....	194 .....	.....	194 .....	.....	.....	70 .....	.....	0003
EUR/L 21376.90 USD- S19000.00EUR	ESPA1 BARCA FT	D1	Currency.....	Citibank NA	03/31/2023	12/31/2026	.....	21,377	0.888808884	.....	12/31/2026	.....	(775) .....	.....	(775) .....	.....	(775) .....	.....	.....	93 .....	.....	0003
EUR/L 3865900.00 USD- S3400000.00EUR	GLD ReImén BECLO 3A	D1	Currency.....	Royal Bank of Canada	09/14/2023	04/28/2028	.....	3,865,800	0.879507476	.....	04/28/2028	.....	(143,970) .....	.....	(143,970) .....	.....	(143,970) .....	.....	.....	27,873 .....	.....	0003
EUR/L 2631104.71 USD- S2498778.05EUR	AirFrance 3.0 AP Fies	D1	Currency.....	Morgan Stanley	10/27/2023	12/15/2027	.....	2,631,105	0.948945669	.....	12/15/2027	.....	(282,042) .....	.....	(282,042) .....	.....	(282,042) .....	.....	.....	17,201 .....	.....	0003
EUR/L 788662.50 USD- S750000.00EUR	Nov48 50185602	D1	Currency.....	Credit Agricole SA	10/06/2022	05/17/2027	.....	788,663	0.950977129	.....	05/17/2027	.....	(86,394) .....	.....	(86,394) .....	.....	(86,394) .....	.....	.....	4,180 .....	.....	0003
EUR/L 831893.60 USD- S8900000.00EUR	GLD ReImén OTOPK 1A B	D1	Currency.....	MILZHO CAPITAL	10/07/2022	04/26/2027	.....	831,894	0.961661443	.....	04/26/2027	.....	(100,848) .....	.....	(100,848) .....	.....	(100,848) .....	.....	.....	4,305 .....	.....	0003
EUR/L 120235.75 USD- S109481.25EUR	GLD ReImén CORDA 23A	D1	Currency.....	Morgan Stanley	01/06/2026	04/08/2026	.....	1,230,236	0.852155313	.....	04/08/2026	.....	19,053 .....	.....	19,053 .....	.....	19,053 .....	.....	.....	955 .....	.....	0003
GBP/L 516356.30 USD- S387363.00GBP	NUT PineBridge	B1	Currency.....	Wells Fargo & Co ..	01/08/2026	07/31/2029	.....	516,595	0.749850028	.....	07/31/2029	.....	11,511 .....	.....	11,511 .....	.....	11,511 .....	.....	.....	4,718 .....	.....	0003
GBP/L 20210146.23 USD- S15049180.33GBP	Falkor Junior Notes	B1	Currency.....	MILZHO CAPITAL	01/08/2026	04/08/2026	.....	20,210,146	0.744634906	.....	04/08/2026	.....	294,357 .....	.....	294,357 .....	.....	294,357 .....	.....	.....	14,960 .....	.....	0003
GBP/L 2286514.28 USD- S1683000.00GBP	OIL Canary Wlart	B1	Currency.....	Wells Fargo & Co ..	01/12/2026	04/15/2026	.....	2,266,514	0.742548921	.....	04/15/2026	.....	39,293 .....	.....	39,293 .....	.....	39,293 .....	.....	.....	2,297 .....	.....	0003
AD/S 1861546.55 USD- L2786266.67AUD	Project Waterfall - Funding	B1	Currency.....	Wells Fargo & Co ..	01/14/2026	04/15/2026	.....	1,861,547	1,496748319	.....	04/15/2026	.....	60,043 .....	.....	60,043 .....	.....	60,043 .....	.....	.....	1,887 .....	.....	0003
GBP/L 7724382.85 USD- S5774057.64GBP	RML Pepper Australian	B1	Currency.....	Royal Bank of Canada	01/15/2026	04/15/2026	.....	7,724,383	0.747506578	.....	04/15/2026	.....	83,213 .....	.....	83,213 .....	.....	83,213 .....	.....	.....	7,829 .....	.....	0003
EUR/L 1723.65 USD- S1486.95EUR	Cerberus Pan-European Logistics Pool B&C GBP	B1	Currency.....	BNP Paribas SA	03/11/2026	04/08/2026	.....	1,724	0.862675137	.....	04/08/2026	.....	4 .....	.....	4 .....	.....	4 .....	.....	.....	1 .....	.....	0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
AUD/\$ 55226.89 USD- L770840.74AUD	RM, Paper Australian Coupon Hedge CLO MUSD	B1	Currency.....	Barclays PLC 655EF7/UP5170UK573 Societe Generale SA	.03/11/2026	.04/15/2026	.....	..... 552,227	1.385893163	.....	.....	.....	.....(20,599)	.....	.....(20,599)	.....	.....(20,599)	.....	.....	.....560	.....	0003	.....
EUR/A 104,158.97 USD- S90384.0EUR	Coupon Hedge CLO MUSD	D1	Currency.....	 02NBE18/P460TD8PU41	.03/13/2026	.06/17/2026	.....	104,159	0.867558502	.....	.....	.....	.....(647)	.....	.....(647)	.....	.....(647)	.....	.....	.....241	.....	0003	.....
GBP/L 9016427.25 USD- S9750000.00GBP	B1 Navigate 7200538	B1	Currency.....	Canada ES7P3U3PHI6C71XBU11	.03/17/2026	.04/30/2026	.....	9,016,427	0.748633557	.....	.....	.....	83,957	.....	83,957	.....	83,957	.....	.....	12,925	.....	0003	.....
EUR/L 891624.70 USD- S773110.76EUR	Osseo Holding BV TL	B1	Currency.....	 PBLDOEJDBSF1OLXP3876	.03/16/2026	.06/15/2026	.....	891,625	0.867080914	.....	.....	.....	.....(4,971)	.....	.....(4,971)	.....	.....(4,971)	.....	.....	2,034	.....	0003	.....
GBP/L 18615079.41 USD- Project Star Athora	PIC Funding request	D1	Currency.....	 02NBE18/P460TD8PU41	.03/30/2026	.04/24/2026	.....	18,615,079	0.758524833	.....	.....	.....	.....(70,523)	.....	.....(70,523)	.....	.....(70,523)	.....	.....	23,867	.....	0003	.....
S14120000.00GBP	Edt Exeter Logistic	B1	Currency.....	Citibank NA ES7OZIZ7FF321IEFA76	.09/23/2025	.07/07/2026	.....	298,516	0.835329776	.....	.....	.....	9,073	.....	9,073	.....	9,073	.....	.....	.....773	.....	0003	.....
S249359.32EUR	Spain - 7200570	B1	Currency.....	Royal Bank of Canada ES7P3U3PHI6C71XBU11	.10/24/2025	.07/07/2026	.....	397,825	0.849427869	.....	.....	.....	5,382	.....	5,382	.....	5,382	.....	.....	.....1,031	.....	0003	.....
S337923.88EUR	Spain - 7200570	B1	Currency.....	NI ZHO CAPITAL	.10/31/2022	.10/26/2026	.....	1,326,250	0.942507069	.....	.....	.....	.....(126,766)	.....	.....(126,766)	.....	.....(126,766)	.....	.....	5,018	.....	0003	.....
EUR/L 1382250.00 USD- QLO ReInv6m COME 8A	R2FE /S2372952169	D1	Currency.....	MARKETS LLC	.01/02/2024	.07/19/2028	.....	586,600	0.832363587	.....	.....	.....	.....(5,583)	.....	.....(5,583)	.....	.....(5,583)	.....	.....	4,452	.....	0003	.....
EUR/L 366800.00 USD- CLO ReInv6m DRYO 2021-	103A D /S32552866332	D1	Currency.....	Deutsche Bank AG .. 7LTWFX1/ONS8D621K66	.01/02/2024	.07/19/2028	.....	586,600	0.832363587	.....	.....	.....	.....(5,583)	.....	.....(5,583)	.....	.....(5,583)	.....	.....	4,452	.....	0003	.....
S300000.00EUR	Coupon Hedge RIBS	B1	Currency.....	NI ZHO CAPITAL	.03/14/2024	.06/15/2026	.....	425,639	0.885425889	.....	.....	.....	.....(11,428)	.....	.....(11,428)	.....	.....(11,428)	.....	.....	.....971	.....	0003	.....
EUR/L 378725.28 USD- Edt Exeter Logistic	Strip	B1	Currency.....	MARKETS LLC	.03/14/2024	.06/15/2027	.....	364,640	0.871687586	.....	.....	.....	.....(7,689)	.....	.....(7,689)	.....	.....(7,689)	.....	.....	.....2,004	.....	0003	.....
S3717852.51EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/14/2024	.06/15/2027	.....	364,640	0.871687586	.....	.....	.....	.....(7,689)	.....	.....(7,689)	.....	.....(7,689)	.....	.....	.....2,004	.....	0003	.....
GBP/L 1127110.42 USD- Coupon Hedge RIBS	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	1,127,110	0.781188972	.....	.....	.....	.....(29,654)	.....	.....(29,654)	.....	.....(29,654)	.....	.....	6,195	.....	0003	.....
S980486.23GBP	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	1,127,110	0.781188972	.....	.....	.....	.....(29,654)	.....	.....(29,654)	.....	.....(29,654)	.....	.....	6,195	.....	0003	.....
EUR/L 300392.80 USD- Coupon Hedge RIBS	Strip	B1	Currency.....	NI ZHO CAPITAL	.03/15/2024	.06/15/2027	.....	300,393	0.770772302	.....	.....	.....	481	.....	481	.....	481	.....	.....	3,084	.....	0003	.....
S231534.45GBP	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	300,393	0.770772302	.....	.....	.....	481	.....	481	.....	481	.....	.....	3,084	.....	0003	.....
GBP/L 236553.63 USD- Coupon Hedge RIBS	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	286,554	0.765169488	.....	.....	.....	3,107	.....	3,107	.....	3,107	.....	.....	2,946	.....	0003	.....
S181003.62GBP	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	286,554	0.765169488	.....	.....	.....	3,107	.....	3,107	.....	3,107	.....	.....	2,946	.....	0003	.....
GBP/L 73369.11 USD- Coupon Hedge RIBS	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
S56002.68GBP	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
EUR/L 515096.28 USD- Four Seasons Rome- 7410014 Qn	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
S449216.40EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
EUR/L 726397.50 USD- Edt Exeter Logistic	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
S623635.51EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
SEK/\$ 142986.35 USD- OIL Project Sunshine	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
L1323789.97SEK	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
GBP/L 1205216.28 USD- Sorel Foundation Home	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
S900000.00GBP	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
EUR/L 439717.34 USD- Edt Exeter Logistic	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
S370513.58EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
EUR/L 428685.89 USD- Edt Exeter Logistic	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
S356162.58EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
EUR/L 110000144.52 Behrens Finance No.1 -	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
USD-S39206310.04EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
EUR/L 205216.28 USD- Behrens Finance No.1 -	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
USD-S39206310.04EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
EUR/L 439717.34 USD- Edt Exeter Logistic	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
S370513.58EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
EUR/L 428685.89 USD- Edt Exeter Logistic	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
S356162.58EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
EUR/L 110000144.52 Behrens Finance No.1 -	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
USD-S39206310.04EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
EUR/L 205216.28 USD- Behrens Finance No.1 -	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
USD-S39206310.04EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
EUR/L 439717.34 USD- Edt Exeter Logistic	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
S370513.58EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
EUR/L 428685.89 USD- Edt Exeter Logistic	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
S356162.58EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
EUR/L 110000144.52 Behrens Finance No.1 -	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
USD-S39206310.04EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
EUR/L 205216.28 USD- Behrens Finance No.1 -	Strip	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2027	.....	73,369	0.763300523	.....	.....	.....	1,263	.....	1,263	.....	1,263	.....	.....	985	.....	0003	.....
USD-S3920																							

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
GBP/L 4600412.79 USD- S3368088.00GBP	Placfirst UK SFR Medryn Street SFR Ltd	B1	Currency.....	Morgan Stanley	02/02/2026	05/06/2026	.....	4,800,413	0.732127345	.....	.....	.....	.....143,407	.....	.....143,407	.....	.....143,407	.....	.....	.....7,224	.....	0003	.....
EUR/L 2435866.44 USD- S2057334.40EUR	NUT PineBridge Behrens Finance No.1 - RIL - 50189789 ..	B1	Currency.....	Morgan Stanley	02/02/2026	04/08/2026	.....	2,435,866	0.844800659	.....	.....	.....	.....57,246	.....	.....57,246	.....	.....57,246	.....	.....	.....1,803	.....	0003	.....
EUR/L 16595312.77 USD- S14020000.00EUR	Behrens Finance No.1 - RIL - 50162263	B1	Currency.....	PELDOE,DBSFIOLXP3876	02/06/2026	04/07/2026	.....	16,956,313	0.844816858	.....	.....	.....	.....386,689	.....	.....386,689	.....	.....386,689	.....	.....	.....11,491	.....	0003	.....
L2280989.99EUR	Behrens Finance No.1 - RIL - 50162263	B1	Currency.....	PELDOE,DBSFIOLXP3876	02/06/2026	04/07/2026	.....	2,702,597	0.843993005	.....	.....	.....	.....(65,528)	.....	.....(65,528)	.....	.....(65,528)	.....	.....	.....1,871	.....	0003	.....
AD/S 3257245.21 USD- L4629530.76AUD	TURBIN 2025-1 RIL AD/S 3257245.21 USD- L4629530.76AUD	B1	Currency.....	JBONEPAGOVFAQ2B387 TRUST AND BANKI Canadian Imperial Bank of Comm	02/17/2026	04/07/2026	.....	3,257,245	1.420985492	.....	.....	.....	.....(64,782)	.....	.....(64,782)	.....	.....(64,782)	.....	.....	.....2,255	.....	0003	.....
NZD/L 205850.22 USD- S344836.50NZD	OIL Project Bank NZD 50230331	B1	Currency.....	21G1190L770VHK32E78 Societe Generale SA	02/24/2026	04/07/2026	.....	205,850	1.675181566	.....	.....	.....	.....7,729	.....	.....7,729	.....	.....7,729	.....	.....	.....143	.....	0003	.....
AD/S 983610.10 USD- L5373071.83AUD	Turbin 2025-1 RIL Pepper 2	B1	Currency.....	02NEBIBXP40TDBP41	03/11/2026	04/07/2026	.....	3,853,610	1.394295658	.....	.....	.....	.....(147,610)	.....	.....(147,610)	.....	.....(147,610)	.....	.....	.....2,668	.....	0003	.....
EUR/L 2170750.61 USD- S1705760.34EUR	RHE A Helios November 2025 50450446	B1	Currency.....	PELDOE,DBSFIOLXP3876	11/20/2025	05/31/2034	.....	2,170,751	0.785792665	.....	.....	.....	.....11,722	.....	.....11,722	.....	.....11,722	.....	.....	.....31,028	.....	0003	.....
GBP/L 2793794.75 USD- S2817000.00GBP	Aermont B1991evade Belford	B1	Currency.....	ES71P3U3RHI6C71NBU11	01/05/2026	04/07/2026	.....	3,793,795	0.742528309	.....	.....	.....	.....65,826	.....	.....65,826	.....	.....65,826	.....	.....	.....2,827	.....	0003	.....
AD/L 8189982.88 USD- S12185718.59AUD	RIL Pepper Australian Ares Polish Retail	B1	Currency.....	Morgan Stanley	01/12/2026	04/15/2026	.....	8,189,983	1.487879141	.....	.....	.....	.....(214,068)	.....	.....(214,068)	.....	.....(214,068)	.....	.....	.....8,301	.....	0003	.....
EUR/L 29861324.00 USD- S25906767.3EUR	Senior Loan- 7410057 Siemens Munich Office	B1	Currency.....	Morgan Stanley	03/13/2026	06/18/2026	.....	29,861,324	0.86756928	.....	.....	.....	.....(187,155)	.....	.....(187,155)	.....	.....(187,155)	.....	.....	.....69,462	.....	0003	.....
EUR/L 277181601.39 USD- S24034190.42EUR	Project Lavington - 7410033	B1	Currency.....	Bank of Comm	03/17/2026	04/30/2026	.....	27,781,601	0.86511772	.....	.....	.....	.....(37,037)	.....	.....(37,037)	.....	.....(37,037)	.....	.....	.....39,823	.....	0003	.....
GBP/L 46726623.03 USD- S35012633.23GBP	Heylo Deal 1st Funding 7410033	B1	Currency.....	Morgan Stanley	03/17/2026	04/30/2026	.....	46,726,623	0.749308445	.....	.....	.....	.....393,365	.....	.....393,365	.....	.....393,365	.....	.....	.....66,980	.....	0003	.....
GBP/L 2264629.77 USD- S16950270.00GBP	Heylo Deal 1st Funding - 19344	B1	Currency.....	BNP Paribas SA	03/25/2026	06/17/2026	.....	22,664,630	0.747873236	.....	.....	.....	.....238,417	.....	.....238,417	.....	.....238,417	.....	.....	.....52,396	.....	0003	.....
GBP/L 9284770.50 USD- S645000.00GBP	Heylo Floe hedging 10 CS 12- 50095149	B1	Currency.....	Citibank NA	03/25/2026	06/17/2026	.....	9,284,771	0.747999102	.....	.....	.....	.....96,123	.....	.....96,123	.....	.....96,123	.....	.....	.....21,461	.....	0003	.....
GBP/L 27822896.06 USD- S20683333.50GBP	Heylo Floe hedging CS Unind- 50095149	B1	Currency.....	Wells Fargo & Co ..	03/26/2026	06/17/2026	.....	27,822,896	0.748783788	.....	.....	.....	.....259,159	.....	.....259,159	.....	.....259,159	.....	.....	.....64,309	.....	0003	.....
NZD/S 75741.29 USD- L131392.99NZD	OIL Project Bank NZD 50230331	B1	Currency.....	Citibank NA	03/27/2026	04/07/2026	.....	75,741	1.734760393	.....	.....	.....	.....(251)	.....	.....(251)	.....	.....(251)	.....	.....	.....52	.....	0003	.....
GBP/L 3509407.09 USD- S2654687.27GBP	Heylo Deal 1st Funding - 19344	B1	Currency.....	Citibank NA	03/31/2026	04/02/2026	.....	3,509,407	0.756715855	.....	.....	.....	.....(5,029)	.....	.....(5,029)	.....	.....(5,029)	.....	.....	.....1,298	.....	0003	.....
GBP/S 3507630.46 USD- L2654687.27GBP	Heylo Deal 1st Funding - 19344	B1	Currency.....	Citibank NA	03/31/2026	06/17/2026	.....	3,507,650	0.756697905	.....	.....	.....	.....4,896	.....	.....4,896	.....	.....4,896	.....	.....	.....8,107	.....	0003	.....
GBP/S 1957054.38 USD- L1548425.02GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2037	.....	1,957,054	0.791201837	.....	.....	.....	.....802	.....	.....802	.....	.....802	.....	.....	.....32,772	.....	0003	.....
GBP/S 2149955.25 USD- L1707942.34GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2040	.....	2,142,955	0.797003269	.....	.....	.....	.....4,211	.....	.....4,211	.....	.....4,211	.....	.....	.....40,404	.....	0003	.....
GBP/S 2383056.29 USD- L1917798.40GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2045	.....	2,383,056	0.804764205	.....	.....	.....	.....5,169	.....	.....5,169	.....	.....5,169	.....	.....	.....52,240	.....	0003	.....
GBP/S 2411899.21 USD- L1944609.54GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2046	.....	2,411,899	0.806265552	.....	.....	.....	.....5,111	.....	.....5,111	.....	.....5,111	.....	.....	.....54,230	.....	0003	.....
EUR/L 6317500.00 USD- XS240179685	GLO Re Invem PENTA 2021-10A C	D1	Currency.....	Societe Generale SA	10/21/2021	05/20/2027	.....	6,317,500	0.791462315	.....	.....	.....	.....440,175	.....	.....440,175	.....	.....440,175	.....	.....	.....33,682	.....	0003	.....
EUR/L 5214720.00 USD- S240179685	QLO Re Invem BELO 12A C1 XS240458613	D1	Currency.....	.....	11/10/2021	01/19/2027	.....	5,214,720	0.805412371	.....	.....	.....	.....300,747	.....	.....300,747	.....	.....300,747	.....	.....	.....23,401	.....	0003	.....
S4200000.00EUR	C1 XS240458613	D1	Currency.....	Deutsche Bank AG ..	11/10/2021	01/19/2027	.....	5,214,720	0.805412371	.....	.....	.....	.....300,747	.....	.....300,747	.....	.....300,747	.....	.....	.....23,401	.....	0003	.....
EUR/L 14349200.00 USD- S11600000.00EUR	GLO Re Invem INLY 3A OR XS2414396148	D1	Currency.....	Societe Generale SA	12/01/2021	06/15/2027	.....	14,349,200	0.808407437	.....	.....	.....	.....715,909	.....	.....715,909	.....	.....715,909	.....	.....	.....78,862	.....	0003	.....
EUR/L 7434480.00 USD- S6000000.00EUR	GLO Re Invem OOE 2022- 5A D XS242374208	D1	Currency.....	Deutsche Bank AG ..	02/04/2022	04/20/2027		7,434,480	0.807050382				393,997		393,997		393,997			5,38177		0003	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 1376272.55 USD- S960782.26GBP	Heylo Floe hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	09/29/2022	06/17/2030		1,376,273	0.698104645				113,575		113,575		113,575			14,130		0003
GBP/L 1953009.28 USD- S1084211.83GBP	Heylo Floe hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	09/29/2022	06/15/2033		1,595,309	0.67962485				158,106		158,106		158,106			21,424		0003
GBP/L 1747756.66 USD- S1167350.16GBP	Heylo Floe hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	09/29/2022	06/15/2035		1,747,757	0.667913438				185,812		185,812		185,812			26,526		0003
GBP/L 2010596.26 USD- S1286011.70GBP	Heylo Floe hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	09/29/2022	06/15/2038		2,010,596	0.640614932				294,903		294,903		294,903			35,137		0003
GBP/L 3202070.94 USD- S1998900.00GBP	Heylo Floe hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	09/29/2022	06/17/2047		3,280,271	0.607791882				327,711		327,711		327,711			75,797		0003
EUR/L 7593193.88 USD- S7326403.44EUR	Ett Exeter Loogistic	B1	Currency.....	Morgan Chase & Co ..	10/14/2022	07/07/2026		7,593,194	0.966136302				906,672		906,672		906,672			19,647		0003
EUR/L 376910.44 USD- S3452485.44EUR	Ett Exeter Logistic	B1	Currency.....	BNP Paribas SA	03/16/2023	07/07/2026		3,786,910	0.911688224				215,959		215,959		215,959			9,811		0003
EUR/L 2296680.00 USD- S2000000.00EUR	GLO ReInveM ANCHE 1X DIE MfGe XS1846663240	D1	Currency.....	Morgan Stanley	03/21/2023	04/18/2028		2,259,680	0.885472931				98,388		98,388		98,388			16,178		0003
EUR/L 31985.60 USD- S28500.00EUR	ESPA1 BARCA FT	D1	Currency.....	Royal Bank of	03/31/2023	06/30/2026		31,966	0.891583452				1,082		1,082		1,082			80		0003
EUR/L 32065.35 USD- S28500.00EUR	ESPA1 BARCA FT	D1	Currency.....	Canada	03/31/2023	12/31/2026		32,065	0.888909884				1,162		1,162		1,162			139		0003
EUR/L 412038.99 USD- S211301.64EUR	E0T Exeter Logistics	B1	Currency.....	Morgan Chase & Co ..	06/20/2023	07/07/2026		238,676	0.865306299				6,379		6,379		6,379			618		0003
EUR/L 1437282.50 USD- S364960.19EUR	E0T Exeter Logistics	B1	Currency.....	Royal Bank of	12/04/2023	07/07/2026		412,040	0.885736586				11,217		11,217		11,217			1,088		0003
EUR/L 1255000.00EUR	GLO ReInveM DRD 2018-66A DR XS2415313332 ..	D1	Currency.....	Societe Generale SA ..	01/02/2024	07/24/2028		1,437,293	0.85229684				13,745		13,745		13,745			10,941		0003
EUR/L 71408.03 USD- S65543.15EUR	Ett Exeter Logistic	B1	Currency.....	Morgan Chase & Co ..	01/25/2024	07/07/2026		71,493	0.888902027				2,264		2,264		2,264			185		0003
EUR/L 53941.04 USD- S47942.90EUR	Ett Exeter Logistic	B1	Currency.....	Morgan Chase & Co ..	01/25/2024	07/07/2026		53,941	0.888801922				1,708		1,708		1,708			140		0003
EUR/L 267267.18 USD- S266645.28EUR	Coupon Hedge RMBS	B1	Currency.....	MARKETS LLC	03/14/2024	06/15/2026		267,267	0.885428887				7,176		7,176		7,176			610		0003
EUR/L 64578.68 USD- S57579.85EUR	Ett Exeter Logistic	B1	Currency.....	Royal Bank of	03/22/2024	07/07/2026		64,579	0.891623211				2,257		2,257		2,257			167		0003
EUR/L 1142352.73 USD- S10119821.47EUR	Ett Exeter Logistic	B1	Currency.....	Royal Bank of	04/09/2024	07/07/2026		11,422,523	0.88593577				323,786		323,786		323,786			29,594		0003
EUR/L 12030513.90 USD- S10591639.65EUR	Ett Exeter Logistic	B1	Currency.....	Canada	05/09/2024	07/06/2027		12,030,514	0.88038794				378,732		378,732		378,732			67,675		0003
EUR/L 6407442.89 USD- S549530.65EUR	Cerberus Pan-European Logistics Pool D EIR	B1	Currency.....	Deutsche Bank AG ..	01/15/2026	04/15/2026		6,407,443	0.858125582				48,125		48,125		48,125			6,495		0003
EUR/L 3320313.37 USD- S2849222.86EUR	Cerberus Pan-European Logistics Pool D EIR	B1	Currency.....	Deutsche Bank AG ..	01/15/2026	04/15/2026		3,320,313	0.8581866				24,965		24,965		24,965			3,365		0003
GBP/L 350942.69 USD- S282258.27GBP	Cerberus Pan-European Logistics Pool D GBP	B1	Currency.....	BNP Paribas SA	01/15/2026	04/15/2026		350,843	0.747505575				3,780		3,780		3,780			356		0003
EUR/L 718141.57 USD- S613123.19EUR	ZenarBox 50400335	B1	Currency.....	Barclays PLC	03/02/2026	04/07/2026		718,142	0.853763681				9,305		9,305		9,305			497		0003
ALD/S 233658.20 USD- L353674.53AUD	Turbin 2025-1 RML	B1	Currency.....	Societe Generale SA ..	03/11/2026	04/07/2026		233,658	1.39423567				9,716		9,716		9,716			176		0003
GBP/L 1490406.10 USD- S1113930.91GBP	Pepper 2	B1	Currency.....	02NEB1BXP4R0TD8PU1	03/12/2026	06/17/2026		1,490,406	0.74744191				16,530		16,530		16,530			3,445		0003
EUR/L 668874.15 USD- S500000.00GBP	20 Der Ing Str- 7410042	B1	Currency.....	Citibank NA	03/12/2026	06/09/2026		668,874	0.747524777				7,312		7,312		7,312			1,465		0003
	Heylo Floe 3 Draw	B1	Currency.....	Morgan Stanley	03/12/2026	06/09/2026																0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 265630.69 USD-	Eur Exeter Logistic	B1	Currency.....	Royal Bank of Canada	04/09/2024	07/07/2026		2,855,631	0.89593769						(80,947)		(80,947)			7,386		0003
S2529005.37EUR	Spain - 7200570		Currency.....																			
EUR/L 9646 43 USD-	Eur Exeter Logistics	B1	Currency.....	Deutsche Bank AG	04/25/2024	07/07/2026		96,645	0.89865349						(4,166)		(4,166)			250		0003
S98650.75EUR	Italy - 7200563		Currency.....																			
EUR/L 276006.85 USD-	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co	05/10/2024	10/16/2026		276,007	0.89015664						(10,204)		(10,204)			1,019		0003
EUR/L 275130.71 USD-	Coupon Hedge Strip OIL																					
S241603.37EUR	Eur	B1	Currency.....	Wells Fargo & Co	05/10/2024	07/16/2027		275,131	0.87889056						(8,258)		(8,258)			1,564		0003
EUR/L 88408.66 USD-	Eur Exeter Logistic	B1	Currency.....	Bank of America NA	06/20/2024	07/06/2027		88,409	0.891432475						(3,876)		(3,876)			497		0003
S78810.52EUR	Spain - 7200570		Currency.....	Credit Agricole SA																		
EUR/L 7177842.97 USD-	Eur Exeter Logistic	B1	Currency.....		07/03/2024	07/07/2027		7,177,843	0.88542599						(266,837)		(266,837)			40,421		0003
S635448.00EUR	Spain - 7200570		Currency.....																			
EUR/L 21384.89 USD-	Coupon Hedge Strip AIF	B1	Currency.....	Wells Fargo & Co	10/08/2024	06/17/2026		211,385	0.887075325						(6,098)		(6,098)			489		0003
S187514.32EUR	OIL EUR		Currency.....																			
EUR/L 509627.58 USD-	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co	11/07/2024	10/15/2027		509,628	0.877860044						(15,818)		(15,818)			3,165		0003
S447394.94EUR	Eur		Currency.....																			
EUR/L 53710.83 USD-	Eur Exeter Logistics	B1	Currency.....	Morgan Stanley	11/22/2024	07/07/2026		53,711	0.927162176						(4,093)		(4,093)			139		0003
S49798.65EUR	Italy - 7200563		Currency.....																			
EUR/S 0651000.00 USD-	QLO DRYO 2016-66A DR		Currency.....		08/01/2025	07/24/2028		6,051,000	0.826309701						(113,681)		(113,681)			46,061		0003
L5000000.00EUR	XS2415313332	D1	Currency.....	BNP Paribas SA																		
S897341.00EUR	12-18 Hotel - Schloss	B1	Currency.....	Goldman Sachs Group Inc/The	08/13/2025	08/26/2026		6,085,609	0.737756924						150,108		150,108			19,376		0003
S4489700.33GBP	Roxburghe		Currency.....																			
EUR/L 8643959.86 USD-	12-18 Hotel - 7 Pines	B1	Currency.....	Wells Fargo & Co	08/13/2025	08/26/2026		8,643,960	0.838024174						220,144		220,144			27,321		0003
S7243847.32EUR	Ibiza		Currency.....																			
EUR/L 357864.41 USD-	Eur Exeter Logistic	B1	Currency.....	Morgan Stanley	08/22/2025	07/07/2026		357,864	0.84610093						6,403		6,403			927		0003
S329789.41EUR	Spain - 7200570		Currency.....																			
EUR/L 550122.86 USD-	Eur Exeter Logistic	B1	Currency.....	Morgan Stanley	08/22/2025	07/07/2026		550,123	0.838855125						14,471		14,471			1,425		0003
S461472.28EUR	Spain - 7200570		Currency.....																			
EUR/L 238865.69 USD-	Eur Exeter Logistic	B1	Currency.....	Citibank NA	09/23/2025	07/07/2026		238,866	0.855329762						7,260		7,260			619		0003
S199531.62EUR	Spain - 7200570		Currency.....																			
GBP/L 3672574.00 USD-	Sorel Foundation Home	B1	Currency.....	Royal Bank of Canada	12/08/2025	06/22/2026		36,752,574	0.75096781						237,263		237,263			87,629		0003
S2760000.00GBP	Loans 50163204		Currency.....																			
GBP/L 30982783.39 USD-	Sorel Foundation Home	B1	Currency.....	Wells Fargo & Co	12/15/2025	06/22/2026		90,982,783	0.74709014						1,054,014		1,054,014			216,381		0003
S6797219.30GBP	Loans 50163204		Currency.....																			
GBP/S 1902590.39 USD-	Sorel Foundation Home	B1	Currency.....	Royal Bank of Canada	01/12/2026	06/22/2026		1,902,550	0.742518935						(33,549)		(33,549)			4,536		0003
L1412679.69GBP	Turbin 2025-1 RML		Currency.....	Canadian Imperial Bank of Comm	01/14/2026	04/07/2026		6,161,303	1.466346655						197,691		197,691					0003
L9219463.11AUD	Pepper 2	B1	Currency.....	Canadian Imperial Bank of Comm	01/14/2026	06/22/2026		1,504,125	0.831047951						(28,084)		(28,084)			11,231		0003
EUR/S 1504125.00 USD-	QLO OPIEA 12x D		Currency.....																			
L1250000.00EUR	XS189910264	D1	Currency.....	Wells Fargo & Co	01/27/2026	07/07/2026		432,680	0.83149135						15,079		15,079			1,121		0003
EUR/L 432679.89 USD-	Eur Exeter Logistic	B1	Currency.....	MITSUBISHI UFJ	01/30/2026	10/22/2026		549,640	0.72749072						21,255		21,255			2,060		0003
S359766.06EUR	Spain - 7200570		Currency.....	TRUST AND BANK I	02/17/2026	08/26/2026		6,073,150	0.739270414						15,514		15,514					0003
GBP/L 549680.00 USD-	SOREL Coupon Strip	B1	Currency.....	Wells Fargo & Co	02/24/2026	04/07/2026		225,055	1.418043253						4,934		4,934			156		0003
S400000.00GBP	Hedge		Currency.....																			
GBP/L 549640.00 USD-	SOREL Coupon Strip	B1	Currency.....	Wells Fargo & Co	02/24/2026	04/07/2026		7,086,057	0.846494274						151,414		151,414			4,908		0003
S400000.00GBP	Hedge		Currency.....																			
GBP/L 549480.00 USD-	SOREL Coupon Strip	B1	Currency.....	Wells Fargo & Co	02/24/2026	04/07/2026		7,086,057	0.846494274						151,414		151,414			4,908		0003
S400000.00GBP	Hedge		Currency.....																			
GBP/S 6073150.29 USD-	12-18 Hotel - Schloss	B1	Currency.....	Roxburghe																		
L4489700.33GBP	Roxburghe		Currency.....																			
GBP/L 809325.36 USD-	Sorel Foundation Home	B1	Currency.....	Citibank NA	02/24/2026	06/22/2026		809,325	0.7413921						15,514		15,514			1,930		0003
S600000.00GBP	Loans 50163204		Currency.....																			
ALD/L 225054.87 USD-	OIL Project Bank AUD	B1	Currency.....	Wells Fargo & Co	02/24/2026	04/07/2026		225,055	1.418043253						4,934		4,934			156		0003
S219137.54AUD	50224268		Currency.....																			
EUR/L 7068057.40 USD-	Berrans Finance No.11 -	B1	Currency.....	Morgan Stanley	02/25/2026	04/07/2026		7,086,057	0.846494274						151,414		151,414			4,908		0003
S5000000.00EUR	RML - 50162263		Currency.....																			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
AD/S 2235142.08 USD- L3182885.02AUD	OIL Project Burk AD 50224268	B1	Currency.....	Barclays PLC G63EF7UJF5170UK573 Societe Generale SA	03/05/2026	04/07/2026		2,235,144	1.424017829				(39,795)		(39,795)		(39,795)			1,548		0003
GBP/S 1265741.43 USD- L349660.56GBP	Sorel Foundation Home Loans 50163204	B1	Currency.....	02NFB1B/P4R0TD8PU41 Societe Generale SA	03/06/2026	06/22/2026		1,265,741	0.750280079				(9,323)		(9,323)		(9,323)			3,018		0003
EUR/L 11504633.91 USD- S10002303.00EUR	Irish RPL EFF	B1	Currency.....	02NFB1B/P4R0TD8PU41 Societe Generale SA	03/13/2026	06/16/2026		11,504,634	0.889406456				(95,651)		(95,651)		(95,651)		26,420		0003	
GBP/L 15289.57 USD- L16393.75GBP	Project Madonna 50234178	B1	Currency.....	Bank of America NA	03/17/2026	04/23/2026		155,290	0.749327158				1,260		1,260		1,260			195		0003
EUR/L 116123.82 USD- S100616.30EUR	Zehrabox 50460335	B1	Currency.....	Morgan Stanley IG.SJLJ3JDP30 6NUZ34	03/17/2026	04/07/2026		116,124	0.866457028				(199)		(199)		(199)			80		0003
GBP/L 803640.84 USD- S900000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency.....	Wells Fargo & Co .. PBLDDEJDB5F10LXP3876	03/20/2026	06/22/2026		803,641	0.746602176				9,830		9,830		9,830			1,916		0003
EUR/L 231773.90 USD- S200218.6EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Wells Fargo & Co .. PBLDDEJDB5F10LXP3876	03/31/2026	07/07/2026		231,774	0.86385348				(629)		(629)		(629)			600		0003
EUR/L 244504.71 USD- S254408.9EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Wells Fargo & Co .. PBLDDEJDB5F10LXP3876	03/31/2026	07/07/2026		244,505	0.863853485				(799)		(799)		(799)			763		0003
GBP/S 1381442.27 USD- L1057169.20GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IG.SJLJ3JDP30 6NUZ34	03/31/2026	06/15/2026		1,381,442	0.765286602				1,729		1,729		1,729			10,271		0003
GBP/S 2195260.19 USD- L1753682.85GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IG.SJLJ3JDP30 6NUZ34	03/31/2026	06/17/2041		2,195,260	0.798949657				4,664		4,664		4,664			42,828		0003
GBP/S 2346466.17 USD- L1884879.24GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IG.SJLJ3JDP30 6NUZ34	03/31/2026	06/15/2044		2,346,466	0.80327737				5,078		5,078		5,078			50,082		0003
EUR/L 6254000.00 USD- S3000000.00EUR	QLO ReInv6m AVCA 25A C XS2400441619	D1	Currency.....	02NFB1B/P4R0TD8PU41 Societe Generale SA	10/21/2021	10/19/2026		6,254,000	0.739486327				423,580		423,580		423,580			23,263		0003
EUR/L 2501205.00 USD- S2505000.00EUR	QLO ReInv6m RTE 2021-2A D XS2405874756	D1	Currency.....	Morgan Stanley IG.SJLJ3JDP30 6NUZ34	02/02/2022	01/25/2027		2,501,205	0.81960495				103,580		103,580		103,580			11,338		0003
EUR/L 4608000.00 USD- S4000000.00EUR	QLO ReInv6m NEUBE 2022-3A C XS2440262736	D1	Currency.....	Credit Agricole SA	02/04/2022	04/26/2027		4,960,800	0.806321561				266,128		266,128		266,128			25,672		0003
EUR/L 6230000.00 USD- S20345563.7EUR	QLO ReInv6m RIME 11A 4282N XS246267341	D1	Currency.....	Morgan Stanley IG.SJLJ3JDP30 6NUZ34	02/16/2022	09/30/2027		6,209,000	0.805262654				313,882		313,882		313,882			38,040		0003
EUR/L 22614094.07 USD- S20345563.7EUR	Edt France - 7200569 Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Royal Bank of Canada ES71P3U3HI 6C71YBU11	07/01/2022	07/07/2026		22,614,094	0.89966511				(977,845)		(977,845)		(977,845)			58,589		0003
GBP/L 1459994.80 USD- S1000819.03GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IG.SJLJ3JDP30 6NUZ34	09/29/2022	06/15/2032		1,459,995	0.685494928				138,188		138,188		138,188			18,197		0003
GBP/L 2142676.93 USD- S1366107.95GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IG.SJLJ3JDP30 6NUZ34	09/29/2022	06/15/2040		2,142,877	0.637511157				236,387		236,387		236,387			40,402		0003
GBP/L 2224251.50 USD- S1402683.77GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IG.SJLJ3JDP30 6NUZ34	09/29/2022	06/17/2041		2,224,252	0.630636315				246,187		246,187		246,187			43,394		0003
EUR/L 4262325.49 USD- S2569397.74GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IG.SJLJ3JDP30 6NUZ34	09/29/2022	06/17/2047		4,262,925	0.607422707				425,385		425,385		425,385			98,203		0003
EUR/L 1562790.00 USD- Dmi 2022-1 Class C- 50136235	Doni 2022-1 Class C- 50136235	B1	Currency.....	BNP Paribas SA ROMUSPFBWPR0K5P63	10/14/2022	04/15/2027		1,562,790	0.959821657				(185,944)		(185,944)		(185,944)			7,973		0003
EUR/L 863500.00 USD- S300000.00EUR	QLO ReInv6m CUD03 11A DN XS1833626820	D1	Currency.....	Deutsche Bank AG ... 7LTWTFZ1ONS18D621K66	03/21/2023	11/15/2027		863,500	0.887311446				(23,748)		(23,748)		(23,748)			3,594		0003
EUR/L 53575.25 USD- S47500.00EUR	ESPA1 BARA FI 6/30/2047	D1	Currency.....	Royal Bank of Canada ES71P3U3HI 6C71YBU11	03/31/2023	06/30/2027		53,575	0.886603422				(2,043)		(2,043)		(2,043)			289		0003
EUR/L 2823726.58 USD- S2500000.00EUR	QLO ReInv6m BECLO 3A DF XS2348330404	D1	Currency.....	BNP Paribas SA ROMUSPFBWPR0K5P63	06/23/2023	07/20/2026		2,823,727	0.885354842				(77,024)		(77,024)		(77,024)			7,786		0003
GBP/S 2842987.72 USD- L2237797.32GBP	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Natixis NA KX1WK4BFDV2NCU1Z63	07/18/2023	07/07/2026		2,842,898	0.787153651				115,061		115,061		115,061			7,365		0003
EUR/L 319990.75 USD- S276410.1EUR	Edt Exeter Logistics Italy - 7200563	B1	Currency.....	Morgan Chase & Co 815Z21ZKVSZ11NHU748	07/25/2023	07/07/2026		319,991	0.870056984				(2,948)		(2,948)		(2,948)			829		0003
EUR/L 402303.74 USD- S363483.6EUR	Edt Exeter Logistics Italy - 7200563	B1	Currency.....	Royal Bank of Canada ES71P3U3HI 6C71YBU11	09/26/2023	07/07/2026		402,304	0.803305955				(19,161)		(19,161)		(19,161)			1,042		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 560450.00 USD- S500000.00EUR	Q.O ReIn6m CORDA 5A	D1	Currency.....	Credit Agricole SA	.10/17/2023	.04/21/2027		..560,450	..0.882140244				..(24,019)		..(24,019)		..(24,019)			..2,882	.....	0003
EUR/S 7885845.00 USD- L6675000.00EUR	Q.O ReIn6m ADA61 X-A	D1	Currency.....	Deutsche Bank AG ..	.12/29/2023	.05/10/2028		..7,885,845	..0.84645336				..10,080		..10,080		..10,080			..57,306	.....	0003
EUR/L 759754.65 USD- S878261.53EUR	Coupon Hedge Strip OIL	B1	Currency.....	NI ZUHO CAPITAL	.02/22/2024	.04/16/2026		..759,755	..0.892373583				..(24,748)		..(24,748)		..(24,748)			..795	.....	0003
GBP/L 876154.83 USD- S879565.84GBP	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/15/2029		..876,155	..0.775554522				..(6,829)		..(6,829)		..(6,829)			..7,850	.....	0003
GBP/L 820253.50 USD- S829704.82GBP	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	.03/15/2024	.06/16/2031		..820,254	..0.767695377				..6,531		..6,531		..6,531			..9,365	.....	0003
EUR/L 878801.92 USD- S783560.18EUR	E01 Exeter Logistics	B1	Currency.....	Royal Bank of Canada	.03/22/2024	.07/07/2026		..878,802	..0.8916232				..(30,712)		..(30,712)		..(30,712)			..2,277	.....	0003
EUR/L 304283.96 USD- S271973.51EUR	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co ..	.05/10/2024	.07/16/2026		..304,284	..0.89381481				..(11,513)		..(11,513)		..(11,513)			..824	.....	0003
EUR/L 488338.66 USD- S431705.92EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG ..	.07/26/2024	.07/16/2027		..489,339	..0.882222203				..(16,513)		..(16,513)		..(16,513)			..2,782	.....	0003
EUR/S 82407.68 USD- L72952.97EUR	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co ..	.08/16/2024	.07/16/2026		..82,408	..0.885285067				..2,300		..2,300		..2,300			..223	.....	0003
EUR/L 23099880.00 USD- S20320000.00EUR	E01 Exeter Logistic	B1	Currency.....	Wells Fargo & Co ..	.09/18/2024	.07/07/2026		..23,093,680	..0.879894413				..(492,676)		..(492,676)		..(492,676)			..59,831	.....	0003
EUR/L 34766428.00 USD- S30320000.00EUR	Spain - 7200570	B1	Currency.....	Wells Fargo & Co ..	.10/25/2024	.03/30/2028		..34,766,428	..0.872105899				..(996,306)		..(996,306)		..(996,306)			..245,836	.....	0003
GBP/S 638817.25 USD- L486563.62GBP	Coupon Hedge RIBS	B1	Currency.....	Deutsche Bank AG ..	.11/06/2024	.06/15/2026		..638,817	..0.780457353				..20,828		..20,828		..20,828			..1,457	.....	0003
GBP/S 731158.34 USD- L570326.32GBP	Coupon Hedge RIBS	B1	Currency.....	Deutsche Bank AG ..	.11/06/2024	.06/15/2032		..731,158	..0.780031204				..1,514		..1,514		..1,514			..9,113	.....	0003
EUR/L 182977.08 USD- S1193395.98EUR	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co ..	.11/07/2024	.12/15/2027		..1,982,977	..0.87580073				..(40,555)		..(40,555)		..(40,555)			..8,911	.....	0003
EUR/L 214843.34 USD- S199194.61EUR	E01 Exeter Logistics	B1	Currency.....	Morgan Stanley	.11/22/2024	.07/07/2026		..214,843	..0.927162136				..(16,371)		..(16,371)		..(16,371)			..557	.....	0003
EUR/L 6284500.00 USD- S5000000.00EUR	Q.O ReIn6m AQE 220-5A OR X32389542239	D1	Currency.....	Morgan Stanley	.09/23/2021	.10/20/2026		..6,284,500	..0.795608243				..453,241		..453,241		..453,241			..23,434	.....	0003
GBP/L 456697.71 USD- S299454.27GBP	Heilo Flow hedging 20% Coverage - 5005149	B1	Currency.....	Morgan Stanley	.10/28/2021	.06/16/2036		..456,698	..0.655694704				..52,336		..52,336		..52,336			..7,300	.....	0003
EUR/L 414020.00 USD- S400000.00EUR	E01 France - 7200569	B1	Currency.....	JPMorgan Chase & Co	.10/14/2022	.07/07/2026		..414,020	..0.966136902				..(49,502)		..(49,502)		..(49,502)			..1,073	.....	0003
EUR/L 1885798.47 USD- S1831600.66EUR	E01 Exeter Logistic	B1	Currency.....	JPMorgan Chase & Co	.10/14/2022	.07/07/2026		..1,885,798	..0.966136902				..(226,668)		..(226,668)		..(226,668)			..4,912	.....	0003
EUR/L 946727.61 USD- S863121.38EUR	E01 Exeter Logistic	B1	Currency.....	BNP Paribas SA	.03/16/2023	.07/07/2026		..946,728	..0.911688224				..(53,990)		..(53,990)		..(53,990)			..2,453	.....	0003
EUR/L 100575.93 USD- S90870.92EUR	E01 Exeter Logistics	B1	Currency.....	Royal Bank of Canada	.09/26/2023	.07/07/2026		..100,576	..0.90350564				..(4,790)		..(4,790)		..(4,790)			..261	.....	0003
EUR/L 103008.99 USD- S91240.03EUR	E01 Exeter Logistics	B1	Currency.....	Royal Bank of Canada	.12/04/2023	.07/07/2026		..103,010	..0.885739626				..(2,804)		..(2,804)		..(2,804)			..267	.....	0003
EUR/L 7873.28 USD- S15885.78EUR	E01 Exeter Logistic	B1	Currency.....	JPMorgan Chase & Co	.01/25/2024	.07/07/2026		..17,873	..0.888802043				..(566)		..(566)		..(566)			..46	.....	0003
EUR/L 219700.49 USD- S195890.05EUR	E01 Exeter Logistics	B1	Currency.....	Royal Bank of Canada	.03/22/2024	.07/07/2026		..219,700	..0.891623182				..(7,678)		..(7,678)		..(7,678)			..569	.....	0003
EUR/S 2658244.96 USD- L2647909.92EUR	E01 Exeter Logistic	B1	Currency.....	Deutsche Bank AG ..	.05/09/2024	.07/07/2026		..2,658,245	..0.895094881				..115,306		..115,306		..115,306			..7,664	.....	0003
EUR/L 300769.48 USD- S2647909.92EUR	E01 Exeter Logistic	B1	Currency.....	Deutsche Bank AG ..	.05/09/2024	.07/06/2027		..3,007,628	..0.880397941				..(94,683)		..(94,683)		..(94,683)			..16,919	.....	0003
EUR/L 77867.19 USD- S98892.46EUR	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co ..	.05/10/2024	.04/16/2026		..77,867	..0.897585491				..(2,973)		..(2,973)		..(2,973)			..82	.....	0003
EUR/L 121371.04 USD- S106688.87EUR	E01 Exeter Logistic	B1	Currency.....	Royal Bank of Canada	.05/29/2024	.07/06/2027		..121,371	..0.878665914				..(3,613)		..(3,613)		..(3,613)			..683		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 12841.46 USD- S119140.32EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG .. 7LTWFZY1NSX80621K66	07/26/2024	04/16/2026		132,841	0.896861032				(4,961)		(4,961)		(4,961)			139		0003
EUR/L 132765.37 USD- S118665.53EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG .. 7LTWFZY1NSX80621K66	07/26/2024	07/16/2026		132,765	0.893814808				(5,024)		(5,024)		(5,024)			359		0003
EUR/L 121762.95 USD- S107726.23EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG .. 7LTWFZY1NSX80621K66	07/26/2024	04/16/2027		121,763	0.884720827				(4,188)		(4,188)		(4,188)			622		0003
SEK/S 18369512.38 USD- L181426489.00SEK	Sinbean March 2021 - Coupon Hedge Strip OIL	B1	Currency.....	Morgan Stanley IG.SJLLJ3JDP930 6NUZ34	08/27/2024	05/15/2026		18,369,512	9.876498999				851,604		851,604		851,604			32,250		0003
EUR/L 118339.62 USD- S106602.67EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wells Fargo & Co .. PBLDDE.DBSFIOLXP3876	11/07/2024	04/16/2026		118,340	0.900819776				(4,961)		(4,961)		(4,961)			124		0003
EUR/L 108051.38 USD- S96037.13EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wells Fargo & Co .. PBLDDE.DBSFIOLXP3876	11/07/2024	01/15/2027		108,051	0.888603842				(4,133)		(4,133)		(4,133)			482		0003
EUR/S 5564925.32 USD- L509452.62EUR	Eni Exeter Logistic Spain - 7200570	B1	Currency.....	Canada ES7P3L08PH1GCT1XBUI1	11/14/2024	07/07/2026		5,564,925	0.9154575				348,440		348,440		348,440			14,418		0003
EUR/S 16337600.00 USD- QLO Re Inv6m HME 9A B XS2889482923	Spain - 7200570	D1	Currency.....	Deutsche Bank AG .. 7LTWFZY1NSX80621K66	04/10/2025	10/15/2026		18,337,600	0.872524213				300,783		300,783		300,783			67,530		0003
SEF/9176.76GBP	GBP/L 904901.16 USD- GBP/L 3867865.03 USD-	B1	Currency.....	Natixis NA KX11K48IP04Y2KCU1Z63	12/22/2025	07/31/2029		904,901	0.7505353				19,428		19,428		19,428			8,265		0003
S2875864.16GBP	Project Nexus	B1	Currency.....	BNP Paribas SA ROMUSPPI6MPP0K6SP83	01/05/2026	04/07/2026		3,867,865	0.743527537				61,996		61,996		61,996			2,678		0003
GBP/L 10986579.70 USD- S8150000.00GBP	Shinfield Studios 7410041 OIL	B1	Currency.....	BNP Paribas SA ROMUSPPI6MPP0K6SP83	01/05/2026	04/07/2026		10,965,580	0.743031479				183,011		183,011		183,011			7,995		0003
AD/S 405558.66 USD- L606857.58AUD	Turbin 2025-1 RIL Pepper 2	B1	Currency.....	Bank of Comm 21G1190L770X04C3ZE78	01/14/2026	04/07/2026		405,559	1.496346853				13,013		13,013		13,013			281		0003
EUR/S 1740225.00 USD- L1500000.00EUR	II INV TL EUR	B1	Currency.....	Wells Fargo & Co .. PBLDDE.DBSFIOLXP3876	03/06/2026	04/23/2026		1,740,226	0.86195706				(4,652)		(4,652)		(4,652)			2,184		0003
EUR/L 17954579.58 USD- S15536710.14EUR	Testa Hone OIL	B1	Currency.....	Wells Fargo & Co .. PBLDDE.DBSFIOLXP3876	03/12/2026	04/16/2026		17,954,580	0.86533411				(15,754)		(15,754)		(15,754)			18,796		0003
EUR/L 4302169.48 USD- S3732430.08EUR	Ares Polish Retail Senior Loan- 7410057	B1	Currency.....	Morgan Stanley IG.SJLLJ3JDP930 6NUZ34	03/13/2026	06/18/2026		4,302,169	0.86756928				(26,964)		(26,964)		(26,964)			10,007		0003
GBP/L 9077659.58 USD- S6801966.98GBP	Project Lavington - 7410033	B1	Currency.....	Morgan Stanley IG.SJLLJ3JDP930 6NUZ34	03/17/2026	04/30/2026		9,077,660	0.749306445				76,420		76,420		76,420			13,012		0003
EUR/L 12201.14 USD- S10571.76EUR	ZebraBox 50460335	B1	Currency.....	Morgan Stanley IG.SJLLJ3JDP930 6NUZ34	03/17/2026	04/07/2026		12,201	0.866456741				(21)		(21)		(21)			8		0003
GBP/L 16853.57 USD- S12658.87GBP	20 Der ing St- 7410042	B1	Currency.....	Morgan Stanley IG.SJLLJ3JDP930 6NUZ34	03/17/2026	06/17/2026		16,854	0.751109112				105		105		105			39		0003
GBP/S 18857.11 USD- L12658.87GBP	20 Der ing St- 7410042	B1	Currency.....	Morgan Stanley IG.SJLLJ3JDP930 6NUZ34	03/17/2026	06/17/2026		16,857	0.750951379				(104)		(104)		(104)			6		0003
EUR/L 434679.31 USD- S356080.77EUR	Eni Exeter Logistic Spain - 7200570	B1	Currency.....	Morgan Chase & Co 815Z1ZKVSZ11NHJ748	07/25/2025	12/16/2027		434,879	0.818803658				15,445		15,445		15,445			2,845		0003
EUR/L 430193.24 USD- S369034.93EUR	Eni Exeter Logistic Spain - 7200570	B1	Currency.....	Royal Bank of Canada ES7P3L08PH1GCT1XBUI1	11/24/2025	07/07/2026		430,193	0.85785526				1,837		1,837		1,837			1,115		0003
RIE Alkalios November 2025 50450446	RIE Alkalios November 2025 50450446	B1	Currency.....	Wells Fargo & Co .. PBLDDE.DBSFIOLXP3876	11/20/2025	05/31/2034		1,808,969	0.785792865				9,769		9,769		9,769			25,857		0003
EUR/L 881238.03 USD- S751461.87EUR	OIL Macbeth 50198969 FX	B1	Currency.....	Morgan Chase & Co 815Z1ZKVSZ11NHJ748	01/12/2026	04/15/2026		881,239	0.852733304				12,115		12,115		12,115			883		0003
EUR/L 303836.52 USD- S254505.00EUR	Coupon Hedge OLO RMAN	D1	Currency.....	Morgan Stanley IG.SJLLJ3JDP930 6NUZ34	02/12/2026	05/18/2026		303,837	0.837637951				9,030		9,030		9,030			551		0003
EUR/L 23581284.07 USD- S20456397.64EUR	Ares Polish Retail Senior Loan- 7410057	B1	Currency.....	Morgan Stanley IG.SJLLJ3JDP930 6NUZ34	03/19/2026	06/18/2026		23,581,284	0.86756928				(147,795)		(147,795)		(147,795)			54,853		0003
S33007020.28GBP	Project Lavington - 7410033	B1	Currency.....	Morgan Stanley IG.SJLLJ3JDP930 6NUZ34	03/17/2026	04/30/2026		44,048,978	0.749306445				370,832		370,832		370,832			63,143		0003
EUR/L 807310.00 USD- QLO Re Inv6m HME 15A D ISS240223575	QLO Re Inv6m HME 15A D ISS240223575	D1	Currency.....	Deutsche Bank AG .. 7LTWFZY1NSX80621K66	07/27/2023	01/15/2027		807,310	0.867077083				(9,795)		(9,795)		(9,795)			3,598		0003

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 175900.00 USD- S1500000.00EUR	Q.O ReIn6m DRD 2021- 103A D XS250686332 ..	D1	Currency.....	Deutsche Bank AG .. 7LTWFZ1(INS)80621K66	01/02/2024	07/19/2028	.....	1,759,800	0.83296587	.....	.....	.....	.....	.....	(16,749)	.....	(16,749)	.....	.....	.....	.....	0003
EUR/L 288151.72 USD- S250000.00EUR	Q.O CORDA 6A DR XS1803166047	D1	Currency.....	Wells Fargo & Co .. PBLDELD5FIOLXP3876	04/08/2024	10/15/2027	.....	288,152	0.8675985	.....	.....	.....	.....	.....	(5,647)	.....	(5,647)	.....	.....	.....	.....	0003
EUR/L 2787375.00 USD- S2500000.00EUR	Q.O ReIn6m AHR 9A D XS2335902397	D1	Currency.....	Wells Fargo & Co .. PBLDELD5FIOLXP3876	06/12/2024	05/15/2026	.....	2,787,375	0.866801206	.....	.....	.....	.....	.....	(108,139)	.....	(108,139)	.....	.....	.....	.....	0003
EUR/L 6038367.16 USD- S3202000.00EUR	Apache New Loan Closing 50472283	B1	Currency.....	Citibank NA E57OZJZ7FF321NEFA76	03/06/2026	06/10/2026	.....	6,038,367	0.861491172	.....	.....	.....	.....	.....	6,739	.....	6,739	.....	.....	.....	.....	0003
GBP/L 6652350.00 USD- S5000000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency.....	Wells Fargo & Co .. PBLDELD5FIOLXP3876	12/08/2025	06/22/2026	.....	66,525,250	0.751594319	.....	.....	.....	.....	.....	374,325	.....	374,325	.....	.....	.....	.....	0003
EUR/L 10348048.41 USD- S8749386.71EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency.....	Deutsche Bank AG .. 7LTWFZ1(INS)80621K66	12/29/2025	04/07/2026	.....	10,348,048	0.845510802	.....	.....	.....	.....	.....	232,819	.....	232,819	.....	.....	.....	.....	0003
GBP/L 31656154.07 USD- S29521518.98GBP	Shinfield Studios 7410041 OIL	B1	Currency.....	BNP Paribas SA ROMUSFPUBMPROK5P63	01/05/2026	04/07/2026	.....	31,656,154	0.743031479	.....	.....	.....	.....	.....	528,183	.....	528,183	.....	.....	.....	.....	0003
SEK/S 361093.78 USD- L5142532.25SEK	Sunbeam March 2021 - Q.O ReIn6m JUBIL	B1	Currency.....	Royal Bank of Canada E57P3U8HI6C71XB11	01/06/2026	05/15/2026	.....	561,094	9.165192047	.....	.....	.....	.....	.....	(16,271)	.....	(16,271)	.....	.....	.....	.....	0003
EUR/S 5919144.50 USD- L5900000.00EUR	Q.O ReIn6m C1 XS2402444116	D1	Currency.....	BNP Paribas SA ROMUSFPUBMPROK5P63	01/12/2026	11/16/2026	.....	5,919,145	0.844716665	.....	.....	.....	.....	.....	(89,026)	.....	(89,026)	.....	.....	.....	.....	0003
AUD/S 9307732.47 USD- L6081019.80AUD	RML Pepper Australian OIL Project Bank NZD	B1	Currency.....	Royal Bank of Canada E57P3U8HI6C71XB11	01/14/2026	04/15/2026	.....	9,307,732	1.496748314	.....	.....	.....	.....	.....	300,216	.....	300,216	.....	.....	.....	.....	0003
NZD/L 125699.85 USD- S20200331	SIREL Coupon Strip SIREL Coupon Strip	B1	Currency.....	Royal Bank of Canada E57P3U8HI6C71XB11	01/28/2026	04/07/2026	.....	125,700	1.652239919	.....	.....	.....	.....	.....	6,376	.....	6,376	.....	.....	.....	.....	0003
GBP/L 549560.00 USD- S400000.00GBP	Hedge SIREL Coupon Strip	B1	Currency.....	TRUST AND BANKI ... J80NEPAGOV4QZ2B387	01/30/2026	08/24/2026	.....	549,720	0.727643164	.....	.....	.....	.....	.....	20,887	.....	20,887	.....	.....	.....	.....	0003
S400000.00GBP	Hedge Coupon Hedge CLO RMN	B1	Currency.....	TRUST AND BANKI ... J80NEPAGOV4QZ2B387	01/30/2026	11/23/2026	.....	549,560	0.727655011	.....	.....	.....	.....	.....	21,456	.....	21,456	.....	.....	.....	.....	0003
EUR/L 1704214.80 USD- S1427515.00EUR	Coupon Hedge CLO RMN RML Pepper Australian	D1	Currency.....	Morgan Stanley IGJSJLJD9F3016NUZ34	02/12/2026	05/18/2026	.....	1,704,215	0.837637955	.....	.....	.....	.....	.....	50,647	.....	50,647	.....	.....	.....	.....	0003
L6081019.80AUD	RML Pepper Australian 12-18 Hotel - 7 Pines	B1	Currency.....	Wells Fargo & Co .. PBLDELD5FIOLXP3876	02/17/2026	04/15/2026	.....	4,266,744	1.420525775	.....	.....	.....	.....	.....	(86,673)	.....	(86,673)	.....	.....	.....	.....	0003
EUR/S 8639900.41 USD- L7243847.32EUR	Ibiza Behrens Finance No.1 -	B1	Currency.....	Wells Fargo & Co .. PBLDELD5FIOLXP3876	02/17/2026	08/26/2026	.....	8,638,900	0.838417919	.....	.....	.....	.....	.....	(216,085)	.....	(216,085)	.....	.....	.....	.....	0003
EUR/S 3847289.98 USD- L3327686.97EUR	Behrens Finance No.1 - RML - 50162283	B1	Currency.....	Wells Fargo & Co .. PBLDELD5FIOLXP3876	02/17/2026	08/26/2026	.....	8,638,900	0.838417919	.....	.....	.....	.....	.....	(216,085)	.....	(216,085)	.....	.....	.....	.....	0003
GBP/L 6610381.15 USD- S4942000.00GBP	Canada Square 2021-1 Class B 50136719	B1	Currency.....	Morgan Stanley IGJSJLJD9F3016NUZ34	03/06/2026	04/07/2026	.....	3,847,290	0.864943113	.....	.....	.....	.....	.....	(127)	.....	(127)	.....	.....	.....	.....	0003
S4942000.00GBP	Canada Square 2021-1 Class B 50136719	B1	Currency.....	Canadian Imperial Bank of Comm 21G119DL770XHC3Z78	03/12/2026	06/17/2026	.....	6,610,381	0.747611959	.....	.....	.....	.....	.....	71,822	.....	71,822	.....	.....	.....	.....	0003
EUR/S 1627346.14 USD- L1411818.00EUR	Coupon Hedge CLO USD Testa Home OIL	D1	Currency.....	Societe Generale SA 02N6B1B/P4R0TD8PU41	03/19/2026	06/17/2026	.....	1,627,346	0.867556515	.....	.....	.....	.....	.....	10,111	.....	10,111	.....	.....	.....	.....	0003
EUR/L 118874.68 USD- S103468.90EUR	Testa Home OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWFZ1(INS)80621K66	03/20/2026	04/16/2026	.....	119,875	0.863142242	.....	.....	.....	.....	.....	199	.....	199	.....	.....	.....	.....	0003
GBP/L 2264629.77 USD- S16950270.00GBP	Heylo Deal 1st Funding - 19344	B1	Currency.....	BNP Paribas SA ROMUSFPUBMPROK5P63	03/25/2026	06/17/2026	.....	22,664,630	0.747673236	.....	.....	.....	.....	.....	238,417	.....	238,417	.....	.....	.....	.....	0003
EUR/L 18123837.76 USD- S15680000.00EUR	Heylo Deal 1st Funding - 19344	B1	Currency.....	Societe Generale SA 02N6B1B/P4R0TD8PU41	03/27/2026	05/20/2026	.....	18,123,838	0.865156925	.....	.....	.....	.....	.....	(40,716)	.....	(40,716)	.....	.....	.....	.....	0003
EUR/S 283229.41 USD- L254406.92EUR	Ent Exeter Logistic Spain - 7200570	B1	Currency.....	Wells Fargo & Co .. PBLDELD5FIOLXP3876	03/31/2026	04/01/2026	.....	293,229	0.867610517	.....	.....	.....	.....	.....	790	.....	790	.....	.....	.....	.....	0003
GBP/S 507650.46 USD- L2654867.27GBP	Heylo Deal 1st Funding - 19344	B1	Currency.....	Wells Fargo & Co .. PBLDELD5FIOLXP3876	03/31/2026	06/17/2026	.....	3,507,650	0.756675085	.....	.....	.....	.....	.....	4,886	.....	4,886	.....	.....	.....	.....	0003
GBP/S 162357.36 USD- L1171224.31GBP	Heylo Floo hedging 20% Coverage - 50095149	B1	Currency.....	Citibank NA E57OZJZ7FF321NEFA76	03/31/2026	06/15/2029	.....	1,522,357	0.769349193	.....	.....	.....	.....	.....	907	.....	907	.....	.....	.....	.....	0003
GBP/S 1825112.47 USD- L1429554.69GBP	Heylo Floo hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IGJSJLJD9F3016NUZ34	03/31/2026	06/15/2034	.....	1,825,112	0.783268668	.....	.....	.....	.....	.....	(1,404)	.....	(1,404)	.....	.....	.....	.....	0003
GBP/S 2030271.86 USD- L1610304.46GBP	Heylo Floo hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IGJSJLJD9F3016NUZ34	03/31/2026	06/15/2038	.....	2,030,272	0.783147209	.....	.....	.....	.....	.....	3,071	.....	3,071	.....	.....	.....	.....	0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 620550.00 USD-2021-25x C1	QLO ReInv'n JB/L	D1	Currency.....	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K66	.11/01/2021	.11/16/2026		6,205,500	..0.805736846				..370,057		..370,057		..370,057			..24,630		0003
GBP/L 115348.60 USD-5832786.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IG.SJLL3JDP30.6NUZ34	.09/29/2022	.06/15/2026		1,155,949	..0.720435147				..54,168		..54,168		..54,168			..2,637		0003
GBP/L 141159.67 USD-5975966.10GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IG.SJLL3JDP30.6NUZ34	.09/29/2022	.06/16/2031		1,411,160	..0.69180538				..126,575		..126,575		..126,575			..16,111		0003
GBP/L 2308961.58 USD-51441389.34GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IG.SJLL3JDP30.6NUZ34	.09/29/2022	.06/15/2039		2,096,963	..0.632751202				..248,255		..248,255		..248,255			..38,171		0003
GBP/L 2461058.45 USD-51507631.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IG.SJLL3JDP30.6NUZ34	.09/29/2022	.06/16/2042		2,306,962	..0.624259684				..255,153		..255,153		..255,153			..46,498		0003
GBP/L 258023.38 USD-5155407.63GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IG.SJLL3JDP30.6NUZ34	.09/29/2022	.06/15/2044		2,461,058	..0.612594955				..267,918		..267,918		..267,918			..52,528		0003
EUR/L 1656080.00 USD-ESPA1 BARCA FT	Eft France - 7200569	B1	Currency.....	Morgan Stanley IG.SJLL3JDP30.6NUZ34	.09/29/2022	.06/15/2046		2,556,023	..0.608050592				..263,405		..263,405		..263,405			..57,516		0003
EUR/L 53442.25 USD-6/30/2047	Eft France - 7200569	B1	Currency.....	Morgan Chase & Co .. 815ZLVZ1V(SZ)11NUH748	.10/14/2022	.07/07/2026		1,656,080	..0.966136902				..(198,007)		..(198,007)		..(198,007)			..4,291		0003
EUR/L 722150.95 USD-S47500.00EUR	ESP1 BARCA FT	D1	Currency.....	Canada ES7P3JGPHI.6C71YBU11	.03/31/2023	.12/31/2026		..53,442	..0.888909884				..(1,937)		..(1,937)		..(1,937)			..232		0003
EUR/L 1161300.00 USD-XS1675402759	QLO STNPK 1A C	D1	Currency.....	BNP Paribas SA ROMUSPPIBIPROK5P83	.06/23/2023	.04/21/2028		1,722,151	..0.871003787				..(47,779)		..(47,779)		..(47,779)			..12,360		0003
EUR/L 3916850.00 USD-XS15682975741	QLO ALO 3A OE	D1	Currency.....	Societe Generale SA .. 02NEB1BXP4R0TD8PU41	.07/27/2023	.07/26/2027		1,161,300	..0.861103835				..(11,960)		..(11,960)		..(11,960)			..6,673		0003
S350000.00EUR	QLO ReInv'n BRPT 3A C	D1	Currency.....	BNP Paribas SA ROMUSPPIBIPROK5P83	.06/30/2022	.01/15/2027		3,916,850	..0.893575194				..(165,213)		..(165,213)		..(165,213)			..17,457		0003
EUR/L 726637.07 USD-9841310.68EUR	Eft Exter Logistics Italy Jun 2022 -	B1	Currency.....	Royal Bank of Canada ES7P3JGPHI.6C71YBU11	.08/18/2023	.07/07/2026		726,637	..0.88257358				..(17,139)		..(17,139)		..(17,139)			..1,883		0003
EUR/S 509716.87 USD-L434494.00EUR	Coupon Hedge CLO J4J0	D1	Currency.....	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K66	.01/14/2026	.04/15/2026		508,717	..0.85402788				..(6,191)		..(6,191)		..(6,191)			..516		0003
EUR/L 11686230.50 USD-Investments, LLC SP	Credit Partners II	B1	Currency.....	BNP Paribas SA ROMUSPPIBIPROK5P83	.01/20/2026	.04/23/2026		11,686,291	..0.849285751				..202,579		..202,579		..202,579			..14,668		0003
GBP/L 4451348.51 USD-S3310887.00GBP	II INV TL EUR	B1	Currency.....	Wells Fargo & Co .. PBLDDE.DBSFIQLXP3876	.01/20/2026	.04/22/2026		4,451,349	..0.743794154				..69,894		..69,894		..69,894			..5,464		0003
EUR/L 132865.44 USD-S112219.24EUR	Lone Star Brasillia-50459006	B1	Currency.....	Morgan Stanley IG.SJLL3JDP30.6NUZ34	.02/02/2026	.04/08/2026		132,865	..0.844608673				..3,123		..3,123		..3,123			..98		0003
EUR/L 448320.03 USD-Eft Exter Logistic	NUT PineBridge	B1	Currency.....	Credit Agricole SA .. 969500TJ8KRTCJ0IWH95	.11/27/2023	.07/07/2026		448,320	..0.876501012				..(7,448)		..(7,448)		..(7,448)			..1,162		0003
S382952.96EUR	Spain - 7200570	B1	Currency.....	Natixis NA KX11K48MP042NCUJZ63	.12/20/2023	.07/07/2026		..58,427	..0.8757334				..(935)		..(935)		..(935)			..154		0003
EUR/L 59426.99 USD-S250242.20EUR	Spain - 7200570	B1	Currency.....	MI ZHO CAPITAL .. 01618550X2DJ857QP30	.12/20/2023	.07/16/2026		766,192	..0.89924584				..(24,925)		..(24,925)		..(24,925)			..2,074		0003
EUR/L 766192.42 USD-S981332.46EUR	Coupon Hedge Strip OIL	B1	Currency.....	MARKETS LLC .. ES7P3JGPHI.6C71YBU11	.02/22/2024	.07/07/2026		144,082	..0.887981203				..(4,426)		..(4,426)		..(4,426)			..373		0003
EUR/L 144081.98 USD-S121942.09EUR	Eft Exter Logistic Spain - 7200570	B1	Currency.....	Canada 01618550X2DJ857QP30	.02/23/2024	.07/07/2026		..24,585	..0.845520042				..(244)		..(244)		..(244)			..220		0003
EUR/L 24585.22 USD-S20787.37EUR	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC .. ES7P3JGPHI.6C71YBU11	.03/14/2024	.06/15/2029		352,953	..0.89162206				..(12,335)		..(12,335)		..(12,335)			..914		0003
EUR/L 352953.05 USD-S314701.19EUR	Strip	B1	Currency.....	Royal Bank of Canada ES7P3JGPHI.6C71YBU11	.03/22/2024	.07/07/2026		24,394,550	..0.880126738				..(777,389)		..(777,389)		..(777,389)			..140,264		0003
EUR/L 24394549.50 USD-S21945563.72EUR	Spain - 7200570	B1	Currency.....	Royal Bank of Canada ES7P3JGPHI.6C71YBU11	.05/09/2024	.07/06/2027		..360,163	..0.88039795				..(11,338)		..(11,338)		..(11,338)			..2,026		0003
EUR/L 360162.64 USD-S317086.45EUR	Eft France - 7200569	B1	Currency.....	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K66	.05/09/2024	.07/06/2027		11,832,990	..0.89509488				..461,222		..461,222		..461,222			..30,657		0003
EUR/S 11832979.82 USD-L10591539.65EUR	Eft Exter Logistics Spain Jun 2022 -	B1	Currency.....	Deutsche Bank AG .. 7LTFWZ1(ONS)80621K66	.05/09/2024	.07/07/2026																0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/S 2016207.09 USD- L18020325.00EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG	05/09/2024	07/07/2026		20,132,307	0.8959488				784,711		784,711		784,711			52,169	0003	
EUR/S 354248.98 USD- L317008.45EUR	Edt Exeter Logistics Spain Jun 2022 - 50125877	B1	Currency	Deutsche Bank AG	05/09/2024	07/07/2026		354,249	0.89504885				13,808		13,808		13,808			918	0003	
EUR/L 311468.75 USD- S279568.83EUR	Coupon Hedge Strip OIL	B1	Currency	Wells Fargo & Co	05/10/2024	04/16/2026		311,469	0.897365488				(11,882)		(11,882)		(11,882)			326	0003	
EUR/L 1104027.39 USD- S982755.38EUR	Coupon Hedge Strip OIL	B1	Currency	Wells Fargo & Co	05/10/2024	10/16/2026		1,104,027	0.89015489				(40,818)		(40,818)		(40,818)			4,076	0003	
EUR/L 1089822.63 USD- S970974.34EUR	Coupon Hedge Strip OIL	B1	Currency	Wells Fargo & Co	05/10/2024	04/16/2027		1,089,823	0.8828463				(35,502)		(35,502)		(35,502)			5,618	0003	
EUR/L 28711371.88 USD- S25421792.00EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA	07/03/2024	07/07/2027		28,711,372	0.88542589				(1,067,348)		(1,067,348)		(1,067,348)			161,684	0003	
EUR/S 1798840.00 USD- L1600000.00EUR	QLO ReIn6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm	07/25/2024	01/15/2027		1,798,840	0.888867908				69,172		69,172		69,172			8,022	0003	
EUR/L 531758.86 USD- S475293.94EUR	Coupon Hedge Strip OIL	B1	Currency	Deutsche Bank AG	07/26/2024	07/16/2026		531,759	0.893814802				(20,120)		(20,120)		(20,120)			1,440	0003	
EUR/L 45323.67 USD- S386104.60EUR	Edt Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada	08/28/2024	07/07/2026		453,330	0.878179008				(8,769)		(8,769)		(8,769)			1,174	0003	
GBP/L 1247952.48 USD- S913297.595BP	OIL B60 Logistics Portfolio 7410013	B1	Currency	ES7P3UG8HI6C71XB11	08/28/2024	07/07/2026		1,247,952	0.731836832				39,404		39,404		39,404			2,117	0003	
AUD/S 853348.82 USD- L1212204.00AUD	PML Pepper Australian OIL B60 Logistics	B1	Currency	ROMUSIPP80IPR0K9P83	02/12/2026	05/12/2026		853,349	1.420525782				(17,334)		(17,334)		(17,334)			865	0003	
GBP/L 188129.34 USD- S139712.94GBP	Portfolio 7410013	B1	Currency	Wells Fargo & Co	02/17/2026	04/15/2026		188,129	0.742643014				3,250		3,250		3,250			319	0003	
RMB S33SR 2025-1A C XS3032970900	XS33SR 2025-1A C	B1	Currency	MTSUBISHI UFJ TRUST AND BANK1	03/10/2026	05/12/2026		1,102,252	0.748824327				9,985		9,985		9,985			1,580	0003	
EUR/L 520796.97 USD- S450000.00EUR	Bridgepoint NAV Euro TL - Facility A	B1	Currency	Citibank NA	03/17/2026	04/30/2026		520,797	0.864060327				734		734		734			136	0003	
EUR/L 856066.61 USD- S756503.91EUR	Coupon Hedge Strip AIF OIL EUR	B1	Currency	Morgan Stanley	03/25/2026	04/01/2026		856,067	0.883704494				(24,388)		(24,388)		(24,388)			2,921	0003	
GBP/S 888606.62 USD- L695637.09GBP	Coupon Hedge RMBS Strip	B1	Currency	Wells Fargo & Co	10/08/2024	09/17/2026		888,607	0.883704494				19,251		19,251		19,251			6,606	0003	
EUR/L 502282.57 USD- S446433.72EUR	Coupon Hedge Strip OIL EUR	B1	Currency	Deutsche Bank AG	11/06/2024	06/15/2028		502,283	0.782940143				(19,211)		(19,211)		(19,211)			2,239	0003	
EUR/L 22856299.46 USD- S20377810.48EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co	11/07/2024	01/15/2027		22,859,299	0.888909898				(1,083,143)		(1,083,143)		(1,083,143)			149,557	0003	
EUR/L 1213200.00 USD- S10500000.00EUR	QLO ReIn6m ANCFE 5A D XS2390816421	D1	Currency	Royal Bank of Canada	11/14/2024	12/16/2027		13,213,200	0.891484098				924,724		924,724		924,724			58,888	0003	
EUR/L 6260500.00 USD- S5000000.00EUR	QLO ReIn6m C8ISE 2021-2A B XS239183418	D1	Currency	Citibank NA	09/28/2021	01/15/2027		6,260,500	0.794659886				430,823		430,823		430,823			23,055	0003	
GBP/L 288217.26 USD- S206363.86GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Royal Bank of Canada	09/28/2021	10/15/2026		288,247	0.798659254				13,554		13,554		13,554			660	0003	
GBP/L 298503.53 USD- S211592.06GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley	10/21/2021	06/15/2026		298,504	0.720435139				20,206		20,206		20,206			2,219	0003	
GBP/L 344377.83 USD- S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley	10/21/2021	06/15/2028		344,378	0.708942807				28,419		28,419		28,419			3,536	0003	
GBP/L 478033.03 USD- S208907.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley	10/21/2021	06/17/2030		478,033	0.698104637				55,309		55,309		55,309			8,005	0003	
GBP/L 823208.12 USD- S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley	10/28/2021	06/15/2037		823,308	0.648298215				82,001		82,001		82,001			18,966	0003	
EUR/L 11095938.30 USD- S9884018.19EUR	Edt Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley	11/03/2021	06/17/2047		11,095,938	0.607791882				(481,135)		(481,135)		(481,135)			28,748	0003	
SE/L 17533038.37 USD- S173716944.45SEK	Sunbeam March 2021 - 7200439	B1	Currency	BNP Paribas SA	07/01/2022	07/07/2026		17,538,308	0.899790349				(841,149)		(841,149)		(841,149)			30,790	0003	

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EUR/L 673234.56 USD- S900000.00EUR CR XS24085720	QLO TERM AQE 2019-24 Eti Exeter Logistic	D1	Currency.....	BNP Paribas SA ROMUISPUBIPROKSP63	12/20/2022	05/31/2028		6,732,335	0.891221306				(342,216)		(342,216)		(342,216)			49,385		0003
GBP/L 1064146.64 USD- S983121.36GBP Swain - 7200570	Eti Exeter Logistic	B1	Currency.....	Deutsche Bank AG .. 7LTWFZY1ONS80621K66	07/06/2023	07/07/2026		1,064,147	0.811092501				(76,421)		(76,421)		(76,421)			2,757		0003
GBP/S 710724.43 USD- L559440.33GBP Spain - 7200570	Eti Exeter Logistic	B1	Currency.....	Natixis NA KX1WK48IP04V2NCU1Z63	07/18/2023	07/07/2026		710,724	0.787153651				28,765		28,765		28,765			1,841		0003
EUR/L 80818.70 USD- S19271.61EUR Eti Exeter Logistic	Eti Exeter Logistic	B1	Currency.....	Royal Bank of Canada ES7P3U3PHI3C71XB11	08/18/2023	07/07/2026		88,819	0.882573562				(2,119)		(2,119)		(2,119)			233		0003
EUR/L 89071.50 USD- S79166.93EUR Italy - 7200563	Eti Exeter Logistics	B1	Currency.....	JPMorgan Chase & Co 815Z2V1ZKVSZ11NHU748	01/25/2024	07/07/2026		88,072	0.88880203				(2,821)		(2,821)		(2,821)			231		0003
SEK/L 39429.25 USD- S233900.95SEK SEK	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWFZY1ONS80621K66	02/27/2024	05/18/2026		39,429	9.990298826				(2,309)		(2,309)		(2,309)			71		0003
EUR/L 131312.63 USD- S118004.53EUR Spain - 7200570	Eti Exeter Logistic	B1	Currency.....	Deutsche Bank AG .. 7LTWFZY1ONS80621K66	04/26/2024	07/07/2026		131,313	0.898655465				(5,661)		(5,661)		(5,661)			340		0003
S244012.42EUR EUR/L 274955.66 USD- S242743.58EUR Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co .. PBLD0E1DBSF1OLXP3876	05/10/2024	01/15/2027		275,270	0.88644624				(9,386)		(9,386)		(9,386)			1,227		0003
EUR/L 121608.70 USD- S107381.44EUR Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co .. PBLD0E1DBSF1OLXP3876	05/10/2024	04/16/2027		274,956	0.882946274				(8,875)		(8,875)		(8,875)			1,405		0003
EUR/L 38751.49 USD- S98550.47EUR EUR/L 110732.12 USD- S97612.94EUR Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG .. 7LTWFZY1ONS80621K66	07/28/2024	01/15/2027		121,609	0.887941734				(4,528)		(4,528)		(4,528)			542		0003
EUR/L 340744.27 USD- S298348.89EUR Spain - 7200570	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co .. PBLD0E1DBSF1OLXP3876	11/07/2024	07/16/2026		98,751	0.89870009				(4,067)		(4,067)		(4,067)			267		0003
EUR/L 72882.98 USD- S591455.33EUR Spain - 7200570	Eti Exeter Logistic	B1	Currency.....	Wells Fargo & Co .. PBLD0E1DBSF1OLXP3876	11/07/2024	07/16/2027		110,732	0.881523285				(3,650)		(3,650)		(3,650)			630		0003
EUR/S 5065313.40 USD- L4200000.00EUR C1 XS240588613	QLO ReInv6m BECL0 12A	D1	Currency.....	Wells Fargo & Co .. PBLD0E1DBSF1OLXP3876	11/07/2024	12/15/2027		340,744	0.875580065				(10,139)		(10,139)		(10,139)			2,228		0003
EUR/L 524219.97 USD- S429233.23EUR Spain - 7200570	Eti Exeter Logistic	B1	Currency.....	Wells Fargo & Co .. PBLD0E1DBSF1OLXP3876	11/07/2024	12/15/2027		340,744	0.875580065				(10,139)		(10,139)		(10,139)			2,228		0003
EUR/S 482495.00 USD- L1225000.00EUR QLO ReInv6m DRD 2018-66A DR XS2415313332	QLO ReInv6m DRD 2018-66A DR XS2415313332	D1	Currency.....	BNP Paribas SA ROMUISPUBIPROKSP63	03/20/2025	12/16/2027		3,407,008	0.88523409				(137,864)		(137,864)		(137,864)			22,291		0003
EUR/S 601322.65 USD- L500000.00EUR Sorel Foundation Home Loans 50163204	QLO ReInv6m CDDA 5A	D1	Currency.....	Wells Fargo & Co .. PBLD0E1DBSF1OLXP3876	07/09/2025	12/16/2027		722,883	0.818189661				26,197		26,197		26,197			4,730		0003
GBP/L 1874272.40 USD- S1400000.00GBP EUR/L 1946455.23 USD- S16722800.00EUR SPEL Coupon Strip Hedge	Coupon Hedge RILL	B1	Currency.....	Canada ES7P3U3PHI3C71XB11	07/22/2025	01/19/2027		5,065,313	0.829168833				(158,567)		(158,567)		(158,567)			22,730		0003
GBP/L 4929216.60 USD- S36110000.00GBP Fras UK Industrial Platform - 7200418	Eti Exeter Logistic	B1	Currency.....	JPMorgan Chase & Co 815Z2V1ZKVSZ11NHU748	07/25/2025	12/16/2027		524,220	0.81880366				18,618		18,618		18,618			3,430		0003
EUR/S 7150799.02 USD- L5971729.87EUR Sardinia - 7200562	QLO ReInv6m CDDA 5A	D1	Currency.....	BNP Paribas SA ROMUISPUBIPROKSP63	08/01/2025	07/24/2028		1,482,495	0.826309701				(27,852)		(27,852)		(27,852)			11,285		0003
EUR/L 31600.30 USD- S27260.83EUR Hamburg Dutch BTL RILL March 2021 - 50085004	QLO ReInv6m CDDA 5A	D1	Currency.....	Credit Agricole SA 968500TJ5KRTCDJW405	08/18/2025	04/21/2027		601,323	0.83150036				(15,650)		(15,650)		(15,650)			3,082		0003
EUR/L 1102104.93 USD- S9754225.42EUR S2200000.00GBP FMS SSSFR 2025-1A C	Coupon Hedge RILL	B1	Currency.....	Wells Fargo & Co .. PBLD0E1DBSF1OLXP3876	12/11/2025	06/22/2026		1,874,272	0.748956526				22,046		22,046		22,046			4,489		0003
GBP/L 8908783.75 USD- S96711002BP	SPEL Coupon Strip	B1	Currency.....	Bank of Comm 21G119DL770XW43Z278	01/16/2026	04/20/2026		19,464,553	0.85914122				118,407		118,407		118,407			22,781		0003
	Hedge	B1	Currency.....	Wells Fargo & Co .. PBLD0E1DBSF1OLXP3876	01/30/2026	01/22/2027		548,440	0.728013978				21,862		21,862		21,862			2,478		0003
	12-18 Hotel - 7 Pines	B1	Currency.....	Wells Fargo & Co .. PBLD0E1DBSF1OLXP3876	02/12/2026	02/12/2027		49,292,317	0.732568532				1,681,851		1,681,851		1,681,851			230,047		0003
	Sardinia - 7200562	B1	Currency.....	Wells Fargo & Co .. PBLD0E1DBSF1OLXP3876	02/17/2026	08/26/2026		7,130,799	0.838213201				(180,040)		(180,040)		(180,040)			22,703		0003
	NUT PineBridge	B1	Currency.....	Morgan Stanley IGJSLJ3JDP3016NUZ34	03/11/2026	04/08/2026		31,600	0.862676304				82		82		82			23		0003
	Hamburg Dutch BTL RILL March 2021 - 50085004	B1	Currency.....	JPMorgan Chase & Co 815Z2V1ZKVSZ11NHU748	03/12/2026	06/17/2026		11,302,105	0.863946025				(11,055)		(11,055)		(11,055)			26,123		0003
	Heylo Flow 3 Draw	B1	Currency.....	Wells Fargo & Co .. PBLD0E1DBSF1OLXP3876	03/12/2026	06/09/2026		2,675,497	0.747524777				29,247		29,247		29,247			5,858		0003
	FMS SSSFR 2025-1A C	D1	Currency.....	Morgan Stanley IGJSLJ3JDP3016NUZ34	03/17/2026	04/30/2026		8,908,784	0.748824327				80,705		80,705		80,705			12,770		0003

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ELR/L 001566.33 USD- S320761.74EUR	Project Haystone EUR D01L	B1	Currency.....	Deutsche Bank AG .. 7LTFWZY1NSX80621K66	03/07/2026	04/30/2026		801,587	0.865875479				(1,194)		(1,194)		(1,194)			862		0003
GBP/L 301944375.00 USD- S252500000.00GBP AUD/L 234445.60 USD- S339251.53AUD	Project Star Athora PIC Funding request . OIL Project Bank AUD 50224268	D1	Currency.....	Wells Fargo & Co .. PBLDUELD8F0LXP3876	03/23/2026	04/24/2026		301,944,375	0.745170365				4,192,205		4,192,205		4,192,205			387,128		0003
GBP/L 64225729.68 USD- S46611111.50GBP	Heylo Flow hedging CCS Amind- 50095149	B1	Currency.....	Citibank NA	03/26/2026	04/07/2026		234,446	1.447037308				452		452		452			162		0003
GBP/S 23061622.43 USD- L18463307.26GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	Citibank NA	03/31/2026	06/17/2026		64,225,730	0.756879085				(89,656)		(89,656)		(89,656)			148,450		0003
GBP/S 1737084.48 USD- L135508.76GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	03/31/2026	02/18/2048		23,061,622	0.801474714				(44,546)		(44,546)		(44,546)			539,629		0003
GBP/S 2251675.24 USD- L1802051.02GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2033		1,737,084	0.780335542				(942)		(942)		(942)			23,328		0003
GBP/S 7101914.45 USD- L5737529.85GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	03/31/2026	06/16/2042		2,251,675	0.800320313				4,826		4,826		4,826			45,945		0003
ELR/L 9896000.00 USD- S8900000.00EUR	QLO ReIn6m RME 10A BN XS265275154	D1	Currency.....	Morgan Stanley JPMorgan Chase & Co	03/31/2026	06/17/2047		7,101,914	0.80784957				13,504		13,504		13,504			163,804		0003
ELR/L 12378000.00 USD- S10000000.00EUR	QLO ReIn6m VOLE 2021- 6A.C XS2406747340	D1	Currency.....	Deutsche Bank AG .. 7LTFWZY1NSX80621K66	10/12/2021	11/18/2026		9,896,000	0.808407437				559,332		559,332		559,332			39,448		0003
ELR/L 12275500.00 USD- S10000000.00EUR	QLO ReIn6m CORDA 18A CR XS2410159714	D1	Currency.....	Deutsche Bank AG .. 7LTFWZY1NSX80621K66	11/17/2021	06/15/2027		12,378,000	0.80784957				624,816		624,816		624,816			68,029		0003
ELR/L 3006396.00 USD- S2977493.97EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Morgan Stanley Goldman Sachs Group Inc/The	11/23/2021	01/29/2027		12,275,500	0.814680769				576,118		576,118		576,118			56,014		0003
GBP/L 1107297.97 USD- S791407.62GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	KO3JUN706714HAYLU02	07/01/2022	07/07/2026		3,306,396	0.900485273				(146,047)		(146,047)		(146,047)			8,566		0003
GBP/L 1182940.33 USD- S845807.18GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	09/29/2022	06/15/2027		1,107,288	0.714719652				63,477		63,477		63,477			6,086		0003
GBP/L 2389576.47 USD- S1477418.37GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	09/29/2022	06/15/2028		1,192,940	0.708942814				80,750		80,750		80,750			8,889		0003
GBP/L 2502353.15 USD- S1533632.58GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	09/29/2022	06/15/2043		2,389,576	0.618276246				262,544		262,544		262,544			49,579		0003
GBP/L 9284349.25 USD- S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	09/29/2022	06/15/2045		2,502,353	0.613008032				261,101		261,101		261,101			54,855		0003
GBP/L 9261286.00 USD- S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	09/29/2022	02/18/2048		9,284,349	0.598318724				946,780		946,780		946,780			217,249		0003
ELR/L 2477160.00 USD- S2400000.00EUR	Dutch Property Finance 2022-1 - Class B- 50136200	B1	Currency.....	Morgan Stanley	09/29/2022	02/18/2048		9,261,296	0.599808061				937,637		937,637		937,637			216,709		0003
ELR/L 1237080.00 USD- S1200000.00EUR	Canada Jubilee Place 3 - Class B RBS Oct 2022 - 50135858	B1	Currency.....	Royal Bank of Canada	10/12/2022	01/28/2027		2,477,160	0.968851427				(316,456)		(316,456)		(316,456)			11,285		0003
ELR/L 1436062.50 USD- S1250000.00EUR	QLO CORDA 12A.D XS1899143264	B1	Currency.....	Deutsche Bank AG .. 7LTFWZY1NSX80621K66	10/12/2022	01/19/2027		1,297,080	0.97026191				(159,504)		(159,504)		(159,504)			5,551		0003
GBP/L 426586.56 USD- S3452485.44GBP	Edt Exeter Logistic Spain - 7200570	D1	Currency.....	Royal Bank of Canada	06/23/2023	06/22/2028		1,436,063	0.870435653				(41,065)		(41,065)		(41,065)			10,723		0003
ELR/S 2750150.00 USD- L2500000.00EUR	QLO ReIn6m BELO 3A DR XS248330404	B1	Currency.....	Deutsche Bank AG .. 7LTFWZY1NSX80621K66	07/06/2023	07/07/2026		4,256,587	0.811092501				(305,685)		(305,685)		(305,685)			11,028		0003
ELR/L 400453.03 USD- S363912.07EUR	Edt Exeter Logistic Spain - 7200570	D1	Currency.....	BNP Paribas SA JPMorgan Chase & Co	10/04/2023	07/20/2026		2,750,150	0.909041325				149,776		149,776		149,776			7,583		0003
ELR/L 82948.49 USD- S75141.31EUR	Edt Exeter Logistics Italy - 7200563	B1	Currency.....	Morgan Chase & Co	10/16/2023	07/07/2026		400,453	0.908750946				(21,486)		(21,486)		(21,486)			1,037		0003
ELR/L 356286.03 USD- S316667.73EUR	Edt Exeter Logistics Italy - 7200563	B1	Currency.....	Deutsche Bank AG .. 7LTFWZY1NSX80621K66	10/17/2023	07/07/2026		82,948	0.905879179				(4,177)		(4,177)		(4,177)			215		0003
ELR/L 1054564.60 USD- S596433.51EUR	Edt Exeter Logistics Italy - 7200563	B1	Currency.....	Deutsche Bank AG .. 7LTFWZY1NSX80621K66	01/25/2024	07/07/2026		356,286	0.888801983				(11,285)		(11,285)		(11,285)			923		0003
				Royal Bank of Canada	02/23/2024	07/07/2026		1,054,565	0.887981173				(32,397)		(32,397)		(32,397)			2,732		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 147992.94 USD- S12/032.22EUR	Coupon Hedge RISKS Strip	B1	Currency.....	MI ZHUO CAPITAL	03/14/2024	06/15/2028		147,993	0.856969077				(2,254)		(2,254)		(2,254)			1,100		0003
EUR/L 386591.72 USD- S347403.00EUR	Edt Exeter Logistics Italy - 7200563	B1	Currency.....	Deutsche Bank AG ..	04/25/2024	07/07/2026		386,592	0.888653459				(16,665)		(16,665)		(16,665)			1,002		0003
EUR/L 20468366.15 USD- S18020325.00EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Deutsche Bank AG ..	05/09/2024	07/06/2027		20,468,366	0.88038794				(644,364)		(644,364)		(644,364)			115,140		0003
EUR/L 465484.18 USD- S426673.50EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Royal Bank of Canada	05/29/2024	07/06/2027		465,484	0.878865919				(14,450)		(14,450)		(14,450)			2,731		0003
EUR/L 423878.58 USD- S376636.68EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Royal Bank of Canada	06/24/2024	07/06/2027		423,679	0.888867906				(17,405)		(17,405)		(17,405)			2,383		0003
EUR/S 74501.44 USD- L65726.88EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wellis Fargo & Co ..	08/16/2024	10/16/2026		74,501	0.88222082				2,066		2,066		2,066			275		0003
EUR/L 28959059.78 USD- S2446549.8EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency.....	BNP Paribas SA	10/02/2024	12/31/2029		28,959,060	0.84552956				(435,625)		(435,625)		(435,625)			280,625		0003
EUR/L 6577066.76 USD- S566594.33EUR	Subordinated Secured Debt Tranche B	B1	Currency.....	Citibank NA	10/02/2024	12/31/2029		6,577,067	0.84666836				(106,864)		(106,864)		(106,864)			63,734		0003
EUR/L 476363.12 USD- S427154.88EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wellis Fargo & Co ..	11/07/2024	07/16/2026		476,363	0.886700148				(19,620)		(19,620)		(19,620)			1,290		0003
EUR/L 505864.02 USD- S447903.88EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wellis Fargo & Co ..	11/07/2024	04/16/2027		505,864	0.88519076				(18,588)		(18,588)		(18,588)			2,584		0003
EUR/L 826599.00 USD- S744948.4EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Goldman Sachs Group Inc/The	07/01/2022	07/07/2026		826,599	0.90046527				(36,512)		(36,512)		(36,512)			2,142		0003
GBP/L 399186.30 USD- S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/22/2021	06/15/2033		399,186	0.679624652				39,562		39,562		39,562			5,361		0003
GBP/L 424654.52 USD- S28616.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/22/2021	06/15/2034		424,655	0.673763851				43,801		43,801		43,801			6,085		0003
GBP/L 503069.00 USD- S32292.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	10/28/2021	06/15/2038		503,099	0.640616988				58,778		58,778		58,778			8,792		0003
GBP/L 577759.96 USD- S360671.66GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	11/02/2021	06/16/2042		577,760	0.624256697				63,846		63,846		63,846			11,635		0003
EUR/L 1066690.63 USD- S647392.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	11/02/2021	06/17/2047		1,066,691	0.607422707				106,442		106,442		106,442			24,573		0003
GBP/L 626151.37 USD- S383836.82GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	11/03/2021	06/15/2045		626,151	0.613080034				65,334		65,334		65,334			13,726		0003
GBP/S 378921.96 USD- L303672.03GBP	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Deutsche Bank AG ..	07/11/2023	07/07/2026		378,922	0.80141046				22,409		22,409		22,409			962		0003
EUR/L 9241.43 USD- S90778.90EUR	Edt Exeter Logistics Italy - 7200563	B1	Currency.....	Natixis NA	12/20/2023	07/07/2026		92,241	0.875733388				(1,451)		(1,451)		(1,451)			239		0003
EUR/L 14856.75 USD- S10010.55EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Natixis NA	12/20/2023	07/07/2026		14,857	0.875733253				(234)		(234)		(234)			38		0003
EUR/L 36020.49 USD- S31985.52EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Royal Bank of Canada	02/23/2024	07/07/2026		36,020	0.887981257				(1,107)		(1,107)		(1,107)			93		0003
SE/S 673271.10 USD- L7014676.90SEK	Sunbeam March 2021 - 7200439	B1	Currency.....	Morgan Stanley	04/11/2024	05/15/2026		673,271	10.41675995				63,894		69,894		69,894			1,182		0003
EUR/S 5121639.00 USD- L4584352.65EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Deutsche Bank AG ..	05/09/2024	07/07/2026		5,121,639	0.895094681				199,630		199,630		199,630			13,269		0003
EUR/L 623637.37 USD- S3486390.93EUR	Edt France - 7200569	B1	Currency.....	Royal Bank of Canada	05/09/2024	07/06/2027		6,235,637	0.880126739				(194,347)		(194,347)		(194,347)			35,065		0003
EUR/L 105919.64 USD- S94159.16EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Royal Bank of Canada	06/24/2024	07/06/2027		105,920	0.888967901				(4,351)		(4,351)		(4,351)			596		0003
EUR/L 842520.15 USD- S755904.63EUR	Edt Exeter Logistics Italy - 7200563	B1	Currency.....	Bank of America NA	07/03/2024	07/07/2026		842,520	0.887182851				(34,881)		(34,881)		(34,881)			2,183		0003
EUR/L 6909.16 USD- S61162.34EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	Wellis Fargo & Co ..	07/25/2024	07/07/2027		69,309	0.882456807				(2,346)		(2,346)		(2,346)			390		0003

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/S 130200.00 USD- Coverage - 50095149 .. Heylo Flow hedging 20% B1	Heylo Flow hedging 20% Coverage - 50095149 .. B1	.....	Currency.....	Morgan Stanley IG.SJL3.DJSP30.6N234	03/31/2026	06/15/2027	.....	1,302,001	-0.759936166	.....	.....	.....	(336)	.....	(336)	.....	(336)	.....	.....	7,156	.....	0003
GBP/S 208509.33 USD- Coverage - 50095149 .. EURL 12484000.00 USD- QLO ReInfin ABR 9A C	Heylo Flow hedging 20% Coverage - 50095149 .. QLO ReInfin ABR 9A C	.....	Currency.....	Morgan Stanley IG.SJL3.DJSP30.6N234	03/31/2026	06/15/2028	.....	2,089,509	-0.795038568	.....	.....	.....	3,610	.....	3,610	.....	3,610	.....	.....	37,981	.....	0003
EURL 12484000.00 USD- X523592124	QLO ReInfin ABR 9A C	.....	Currency.....	Morgan Stanley IG.SJL3.DJSP30.6N234	08/11/2021	05/15/2026	.....	12,484,000	-0.801025212	.....	.....	.....	905,431	.....	905,431	.....	905,431	.....	.....	21,917	.....	0003
EURL 24788000.00 USD- BNR X5240693067	QLO ReInfin RME 5A	.....	Currency.....	Societe Generale SA	11/15/2021	01/15/2027	.....	24,788,000	-0.80694202	.....	.....	.....	1,392,365	.....	1,392,365	.....	1,392,365	.....	.....	110,475	.....	0003
GBP/L 1331910.76 USD- Coverage - 50095149 .. BNR X5240693067	Heylo Flow hedging 20% Coverage - 50095149 .. BNR X5240693067	.....	Currency.....	Morgan Stanley IG.SJL3.DJSP30.6N234	09/29/2022	06/15/2029	.....	1,331,911	-0.70338842	.....	.....	.....	101,168	.....	101,168	.....	101,168	.....	.....	11,933	.....	0003
GBP/L 1697090.54 USD- Coverage - 50095149 .. S1143437.916BP	Heylo Flow hedging 20% Coverage - 50095149 .. S1143437.916BP	.....	Currency.....	Morgan Stanley IG.SJL3.DJSP30.6N234	09/29/2022	06/15/2034	.....	1,697,091	-0.673763646	.....	.....	.....	175,048	.....	175,048	.....	175,048	.....	.....	24,319	.....	0003
GBP/L 1825148.02 USD- Coverage - 50095149 .. S1106739.909BP	Heylo Flow hedging 20% Coverage - 50095149 .. S1106739.909BP	.....	Currency.....	Morgan Stanley IG.SJL3.DJSP30.6N234	09/29/2022	06/16/2036	.....	1,825,148	-0.655694709	.....	.....	.....	209,154	.....	209,154	.....	209,154	.....	.....	29,173	.....	0003
GBP/L 1910412.56 USD- Coverage - 50095149 .. QLO ReInfin ABR 9A C	Heylo Flow hedging 20% Coverage - 50095149 .. QLO ReInfin ABR 9A C	.....	Currency.....	Morgan Stanley IG.SJL3.DJSP30.6N234	09/29/2022	06/15/2037	.....	1,910,413	-0.646299219	.....	.....	.....	221,035	.....	221,035	.....	221,035	.....	.....	31,991	.....	0003
S15238517.066BP	QLO ReInfin ABR 9A C	.....	Currency.....	Morgan Stanley IG.SJL3.DJSP30.6N234	09/29/2022	06/15/2037	.....	1,910,413	-0.646299219	.....	.....	.....	221,035	.....	221,035	.....	221,035	.....	.....	31,991	.....	0003
EURL 1814080.00 USD- X52344757625	QLO ReInfin ABR 9A C	.....	Currency.....	Bank of Comm .. 216119DL770XHCZE78	06/23/2023	01/15/2027	.....	1,814,080	-0.881989769	.....	.....	.....	(52,686)	.....	(52,686)	.....	(52,686)	.....	.....	8,085	.....	0003
EURL 2602334.50 USD- X5227797.32EURL	Eqt Exeter Logistic	.....	Currency.....	Deutsche Bank AG .. 7LTFWZV1ONS8062K86	07/18/2023	07/07/2026	.....	2,602,335	-0.859919169	.....	.....	.....	6,330	.....	6,330	.....	6,330	.....	.....	6,742	.....	0003
EURL 39274.80 USD- X5377086.4EURL	Eqt Exeter Logistic	.....	Currency.....	Royal Bank of Canada .. ES71P3UQRH1GCT1XB11	08/18/2023	07/07/2026	.....	359,275	-0.88257359	.....	.....	.....	(8,474)	.....	(8,474)	.....	(8,474)	.....	.....	931	.....	0003
EURL 358204.95 USD- X5323435.62EURL	Eqt Exeter Logistic	.....	Currency.....	Royal Bank of Canada .. ES71P3UQRH1GCT1XB11	09/25/2023	07/07/2026	.....	358,205	-0.90293435	.....	.....	.....	(16,826)	.....	(16,826)	.....	(16,826)	.....	.....	928	.....	0003
EURL 244140.59 USD- Coupon Hedge RME	Coupon Hedge RME	.....	Currency.....	WIZHO CAPITAL	03/14/2024	06/15/2027	.....	244,141	-0.87168758	.....	.....	.....	(5,148)	.....	(5,148)	.....	(5,148)	.....	.....	1,342	.....	0003
GBP/L 866204.35 USD- Strip	Coupon Hedge RME	.....	Currency.....	WIZHO CAPITAL	03/15/2024	06/17/2030	.....	886,204	-0.770772317	.....	.....	.....	1,418	.....	1,418	.....	1,418	.....	.....	9,089	.....	0003
GBP/L 745359.47 USD- Strip	Coupon Hedge RME	.....	Currency.....	WIZHO CAPITAL	03/15/2024	06/17/2030	.....	886,204	-0.770772317	.....	.....	.....	1,418	.....	1,418	.....	1,418	.....	.....	9,089	.....	0003
GBP/L 677452.00 USD- Strip	Coupon Hedge RME	.....	Currency.....	WIZHO CAPITAL	03/15/2024	06/15/2032	.....	745,359	-0.765189483	.....	.....	.....	9,790	.....	9,790	.....	9,790	.....	.....	9,290	.....	0003
GBP/L 5517089.463BP	Strip	.....	Currency.....	WIZHO CAPITAL	03/15/2024	06/15/2033	.....	677,462	-0.763300514	.....	.....	.....	11,662	.....	11,662	.....	11,662	.....	.....	9,098	.....	0003
EURL 525250.50 USD- Eqt Exeter Logistic	Eqt Exeter Logistic	.....	Currency.....	Deutsche Bank AG .. 7LTFWZV1ONS8062K86	04/25/2024	07/07/2026	.....	525,251	-0.898653462	.....	.....	.....	(22,643)	.....	(22,643)	.....	(22,643)	.....	.....	1,361	.....	0003
Spain - 7200570 .. EUR	Coupon Hedge Strip OIL	.....	Currency.....	Wells Fargo & Co .. PBLDUEDB5FVLO1P3876	05/10/2024	07/16/2027	.....	1,100,523	-0.87888909	.....	.....	.....	(33,030)	.....	(33,030)	.....	(33,030)	.....	.....	6,257	.....	0003
EURL 336050.20 USD- Eqt Exeter Logistics	Eqt Exeter Logistics	.....	Currency.....	BNP Paribas SA .. ROMUISPUBHROKSP83	05/29/2024	07/07/2026	.....	336,050	-0.89061051	.....	.....	.....	(11,349)	.....	(11,349)	.....	(11,349)	.....	.....	871	.....	0003
Italy - 7200563 .. EURL 353635.41 USD- Eqt Exeter Logistic	Eqt Exeter Logistic	.....	Currency.....	Bank of America NA	06/20/2024	07/06/2027	.....	353,635	-0.89143245	.....	.....	.....	(15,504)	.....	(15,504)	.....	(15,504)	.....	.....	1,989	.....	0003
Spain - 7200570 .. EUR	Coupon Hedge Strip OIL	.....	Currency.....	BATYEE66AMZ0031NB27	06/20/2024	07/06/2027	.....	353,635	-0.89143245	.....	.....	.....	(15,504)	.....	(15,504)	.....	(15,504)	.....	.....	1,989	.....	0003
EURL 756591.70 USD- Strip	Coupon Hedge Strip OIL	.....	Currency.....	Wells Fargo & Co .. PBLDUEDB5FVLO1P3876	08/16/2024	07/16/2027	.....	66,582	-0.874125923	.....	.....	.....	1,643	.....	1,643	.....	1,643	.....	.....	379	.....	0003
EUR 15200.795EUR	Coupon Hedge RME	.....	Currency.....	Wells Fargo & Co .. PBLDUEDB5FVLO1P3876	08/16/2024	07/16/2027	.....	66,582	-0.874125923	.....	.....	.....	1,643	.....	1,643	.....	1,643	.....	.....	379	.....	0003
EUR/S 19208.23 USD- Strip	Coupon Hedge RME	.....	Currency.....	BNP Paribas SA .. ROMUISPUBHROKSP83	11/06/2024	06/15/2026	.....	19,208	-0.905305774	.....	.....	.....	959	.....	959	.....	959	.....	.....	44	.....	0003
GBP/S 902704.51 USD- Strip	Coupon Hedge RME	.....	Currency.....	Deutsche Bank AG .. 7LTFWZV1ONS8062K86	11/06/2024	06/15/2027	.....	902,705	-0.782044259	.....	.....	.....	24,722	.....	24,722	.....	24,722	.....	.....	4,961	.....	0003
L70554.863BP	Coupon Hedge RME	.....	Currency.....	Deutsche Bank AG .. 7LTFWZV1ONS8062K86	11/06/2024	06/15/2029	.....	868,069	-0.78278666	.....	.....	.....	14,041	.....	14,041	.....	14,041	.....	.....	7,778	.....	0003
GBP/S 880068.71 USD- Strip	Coupon Hedge RME	.....	Currency.....	Deutsche Bank AG .. 7LTFWZV1ONS8062K86	11/06/2024	06/15/2029	.....	868,069	-0.78278666	.....	.....	.....	14,041	.....	14,041	.....	14,041	.....	.....	7,778	.....	0003
L79505.8463BP	Eqt Exeter Logistic	.....	Currency.....	Royal Bank of Canada .. ES71P3UQRH1GCT1XB11	12/23/2024	12/16/2027	.....	708,652	-0.902478211	.....	.....	.....	(42,206)	.....	(42,206)	.....	(42,206)	.....	.....	4,637	.....	0003
EURL 708652.00 USD- Strip	Eqt Exeter Logistic	.....	Currency.....	Royal Bank of Canada .. ES71P3UQRH1GCT1XB11	12/23/2024	12/16/2027	.....	708,652	-0.902478211	.....	.....	.....	(42,206)	.....	(42,206)	.....	(42,206)	.....	.....	4,637	.....	0003
S69543.25EUR	Spain - 7200570 .. QLO ReInfin RME 9A B	.....	Currency.....	Morgan Stanley IG.SJL3.DJSP30.6N234	09/23/2021	10/15/2026	.....	20,108,800	-0.795571547	.....	.....	.....	1,452,340	.....	1,452,340	.....	1,452,340	.....	.....	74,053	.....	0003
EURL 1041800.00 USD- X52368492923	QLO ReInfin RME 9A B	.....	Currency.....	Morgan Stanley IG.SJL3.DJSP30.6N234	09/23/2021	10/15/2026	.....	20,108,800	-0.795571547	.....	.....	.....	1,452,340	.....	1,452,340	.....	1,452,340	.....	.....	74,053	.....	0003
EURL 1041800.00 USD- CR X52368492923	QLO ReInfin RME 9A B	.....	Currency.....	Deutsche Bank AG .. 7LTFWZV1ONS8062K86	10/08/2021	10/15/2026	.....	10,411,800	-0.80676826	.....	.....	.....	620,045	.....	620,045	.....	620,045	.....	.....	38,343	.....	0003

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 756800.00 USD- XS2501340419 QLO ReInv6m ABR 11A C	QLO ReInv6m ABR 11A D XS2501340422 QLO ReInv6m DRD 2021-103A C XS2552866175 QLO ReInv6m DRD 2013-29A XS1735593300 QLO ReInv6m RRIE 14A A2M XS2532386823 AirFrance 3.0 AP Fides HOLDINGS 1 LLC 6% 30 Nov48 50185602 00240#AA4 AirFrance 3.0 AP Fides HOLDINGS 1 LLC 6% 30 Nov48 50185602 00240#AA4 AirFrance 3.0 AP Fides HOLDINGS 1 LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency.....	JPMorgan Chase & Co	.11/01/2022	.07/15/2026		7,546,800	..0.944108761				(713,441)		(713,441)		(713,441)			20,335	0003	
EUR/L 556080.00 USD- XS250000.00EUR EUR/L 836969.00 USD- S700000.00EUR		D1	Currency.....	JPMorgan Chase & Co	.11/01/2022	.07/15/2026	.....	5,560,800	..0.944108761	.....	.....	.....	(525,693)	.....	(525,693)	.....	(525,693)	.....	.....	14,983	0003	
EUR/L 7750746.00 USD- S692000.00EUR		D1	Currency.....	MIZUHO CAPITAL	.11/08/2022	.07/19/2028	.....	8,399,699	..0.97793258	.....	.....	.....	(678,940)	.....	(678,940)	.....	(678,940)	.....	.....	63,675	0003	
EUR/S 3696644.50 USD- L3550000.00EUR		D1	Currency.....	MARKETS LLC	.03/21/2023	.01/15/2027	.....	7,750,746	..0.892817285	.....	.....	.....	(320,266)	.....	(320,266)	.....	(320,266)	.....	.....	34,543	0003	
EUR/L 1476844.22 USD- S1402511.13EUR		D1	Currency.....	Bank of Comm	.10/10/2023	.04/15/2026	.....	36,866,145	..0.906234622	.....	.....	.....	1,748,058	.....	1,748,058	.....	1,748,058	.....	.....	37,469	0003	
EUR/L 1364276.52 USD- S1294625.66EUR		D1	Currency.....	Morgan Stanley	.10/27/2023	.12/15/2027	.....	1,476,844	..0.949667616	.....	.....	.....	(165,103)	.....	(165,103)	.....	(165,103)	.....	.....	9,655	0003	
EUR/L 730265.26 USD- S1637547.33EUR		D1	Currency.....	Deutsche Bank AG ..	.10/27/2023	.12/15/2027	.....	1,384,277	..0.94984667	.....	.....	.....	(151,429)	.....	(151,429)	.....	(151,429)	.....	.....	8,919	0003	
EUR/L 4850662.64 USD- S4577824.31EUR	QLO ReInv6m A Note (Luxembourg) - Tranche AP Start Light Nov48 50185602 00240#AA4 QLO ReInv6m COPDA 20A C XS2333006463 QLO ReInv6m MDPKE 20A D XS2507607104 QLO ReInv6m JUBIL 2022-26A C XS2494456649 S52/S 698789.03 USD- L52081983.1955K EUR/S 9774150.00 USD- L8500000.00EUR EUR/S 7186875.00 USD- L6250000.00EUR EUR/S 71863950.00 USD- L10500000.00EUR EUR/S 10657575.00 USD- L36500000.00EUR EUR/L 137614.25 USD- S23133.72EUR	D1	Currency.....	969500TJBKRTCDJ01VH05	.10/27/2023	.12/15/2027	.....	1,730,265	..0.946140037	.....	.....	.....	(187,200)	.....	(187,200)	.....	(187,200)	.....	11,312	0003		
EUR/S 8434500.00 USD- L7500000.00EUR		B1	Currency.....	Morgan Stanley	.10/30/2023	.01/02/2029	.....	4,850,663	..0.943752359	.....	.....	.....	(544,368)	.....	(544,368)	.....	(544,368)	.....	.....	40,305	0003	
EUR/S 1306055.00 USD- L1150000.00EUR		D1	Currency.....	Deutsche Bank AG ..	.02/23/2024	.06/15/2026	.....	8,434,500	..0.889205051	.....	.....	.....	283,435	.....	283,435	.....	283,435	.....	.....	19,244	0003	
EUR/S 8033375.00 USD- L7000000.00EUR		D1	Currency.....	Morgan Stanley	.03/18/2024	.10/15/2026	.....	1,306,055	..0.88051422	.....	.....	.....	32,112	.....	32,112	.....	32,112	.....	.....	4,810	0003	
EUR/S 498789.03 USD- L52081983.1955K		D1	Currency.....	Goldman Sachs Group Inc/The	.03/20/2024	.09/13/2027	.....	8,033,375	..0.871984775	.....	.....	.....	182,113	.....	182,113	.....	182,113	.....	.....	48,447	0003	
EUR/S 9774150.00 USD- L8500000.00EUR		B1	Currency.....	Morgan Stanley	.04/11/2024	.05/15/2026	.....	4,998,769	..0.41880001	.....	.....	.....	518,941	.....	518,941	.....	518,941	.....	.....	8,776	0003	
EUR/S 7186875.00 USD- L6250000.00EUR		D1	Currency.....	JPMorgan Chase & Co	.05/22/2024	.01/18/2028	.....	9,774,150	..0.86940838	.....	.....	.....	235,602	.....	235,602	.....	235,602	.....	.....	65,617	0003	
EUR/S 71863950.00 USD- L10500000.00EUR	D1	Currency.....	JPMorgan Chase & Co	.05/22/2024	.01/18/2028	.....	7,186,875	..0.86940838	.....	.....	.....	173,237	.....	173,237	.....	173,237	.....	.....	48,248	0003		
EUR/S 10657575.00 USD- L36500000.00EUR	D1	Currency.....	Deutsche Bank AG ..	.06/24/2024	.11/02/2027	.....	11,863,950	..0.885040074	.....	.....	.....	466,888	.....	466,888	.....	466,888	.....	.....	74,841	0003		
EUR/L 137614.25 USD- S23133.72EUR	D1	Currency.....	Royal Bank of Canada	.06/28/2024	.07/14/2027	.....	10,657,575	..0.891384766	.....	.....	.....	468,572	.....	468,572	.....	468,572	.....	.....	60,469	0003		
EUR/L 16582350.00 USD- L74500000.00EUR	B1	Currency.....	Deutsche Bank AG ..	.07/26/2024	.06/16/2026	.....	187,614	..0.894774487	.....	.....	.....	(5,193)	.....	(5,193)	.....	(5,193)	.....	.....	316	0003		
EUR/L 34559.56 USD- S31131.93EUR	D1	Currency.....	Morgan Stanley	.11/01/2024	.10/20/2027	.....	16,592,350	..0.873986705	.....	.....	.....	443,149	.....	443,149	.....	443,149	.....	.....	103,492	0003		
QLO ReInv6m COWTE 8A R2PE XS2372952169	B1	Currency.....	Wells Fargo & Co	.11/07/2024	.04/16/2026	.....	34,560	..0.900819628	.....	.....	.....	(1,449)	.....	(1,449)	.....	(1,449)	.....	.....	36	0003		
QLO ReInv6m COPDA 26A D1 XS2532342646	D1	Currency.....	MARKETS LLC	.12/03/2024	.10/26/2026	.....	1,368,875	..0.913198616	.....	.....	.....	(87,732)	.....	(87,732)	.....	(87,732)	.....	.....	5,179	0003		
EUR/L 1247135.88 USD- S104686.55EUR	D1	Currency.....	Deutsche Bank AG ..	.12/16/2024	.07/17/2028	.....	20,950,296	..0.887815618	.....	.....	.....	1,008,858	.....	1,008,858	.....	1,008,858	.....	.....	158,816	0003		
EUR/S 1331437.53 USD- L1164088.21EUR	B1	Currency.....	MIZUHO CAPITAL	.02/22/2024	.10/16/2026	.....	1,247,136	..0.885778921	.....	.....	.....	(38,190)	.....	(38,190)	.....	(38,190)	.....	.....	4,604	0003		
	B1	Currency.....	BNP Paribas SA	.08/16/2024	.07/16/2027	.....	1,331,438	..0.87409296	.....	.....	.....	33,135	.....	33,135	.....	33,135	.....	.....	7,570	0003		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/S 94891.25 USD- L382896.88EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wells Fargo & Co .. PBLDEJDB5FIOLXP3876	.11/07/2024	.06/16/2026		646,891	0.8979885				26,905		26,905		26,905			1,480		0003
BRL/L 894750.77 USD- S5762642.34EUR	Ceise	D1	Currency.....	Barclays PLC G53SEFF7UP517OU6573	.10/11/2018	.04/15/2027		894,751	6.44050006			(108,791)	(108,791)		(108,791)		(108,791)			4,565		0003
BRL/S 1039389.00 USD- L8654490.13EUR	Ceise	D1	Currency.....	969500TJ5KRTCJOUJXH5	.10/05/2023	.10/15/2027		1,039,389	6.40229995				72,978		72,978		72,978			6,454		0003
BRL/S 1108717.78 USD- L6668817.55EUR	Ceise	D1	Currency.....	969500TJ5KRTCJOUJXH5	.10/05/2023	.04/17/2028		1,008,718	6.60919898				61,476		61,476		61,476			7,220		0003
BRL/S 1037480.34 USD- L7292934.59EUR	Ceise	D1	Currency.....	969500TJ5KRTCJOUJXH5	.10/05/2023	.04/16/2029		1,037,490	7.02939994				44,248		44,248		44,248			9,054		0003
BRL/S 820378.69 USD- L5951191.12EUR	Ceise	D1	Currency.....	969500TJ5KRTCJOUJXH5	.10/05/2023	.10/15/2029		820,379	7.25420033				28,668		28,668		28,668			7,723		0003
EUR/S 2229295.20 USD- L200000.00EUR	QLO ReIn6m PENTA 2021-2A C XS239389803	D1	Currency.....	BNP Paribas SA ROMUSPUBIPROK5F93	.03/10/2025	.11/04/2026		2,229,295	0.89714857				101,919		101,919		101,919			8,614		0003
GBP/L 188954.11 USD- S142902.26GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Societe Generale SA	.04/17/2025	.01/11/2027		188,954	0.756280242				439		439		439			836		0003
EUR/L 2201088.23 USD- S197223.96EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency.....	Wells Fargo & Co .. PBLDEJDB5FIOLXP3876	.05/02/2025	.04/24/2026		2,281,088	0.864597842			(988)	(988)		(988)		(988)			2,925		0003
GBP/S 6836543.27 USD- L5134124.17GBP	60 Quizen July 2022 - 7200568	B1	Currency.....	Royal Bank of Canada ES7P3U3HH16C71XBU11	.05/14/2025	.07/20/2026		6,836,543	0.750982473				(46,034)		(46,034)		(46,034)			18,850		0003
EUR/L 3662744.35 USD- S3192334.68EUR	Dutch Property Finance 2021-2 - Class A- 50135991	B1	Currency.....	Royal Bank of Canada ES7P3U3HH16C71XBU11	.05/20/2025	.04/28/2026		3,662,744	0.871569068				(31,883)		(31,883)		(31,883)			5,072		0003
GBP/L 139039.85 USD- S103257.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Naftis NA KX1W48IP04V26CU1Z63	.07/18/2025	.01/11/2027		139,039	0.742654014				2,823		2,823		2,823			615		0003
GBP/L 148598.61 USD- S110350.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Naftis NA KX1W48IP04V26CU1Z63	.07/18/2025	.01/11/2027		148,600	0.742654035				3,017		3,017		3,017			658		0003
GBP/L 90973.48 USD- S67825.97GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	02NEB1BXP-AROTD8PU41	.08/21/2025	.01/11/2027		90,973	0.745557606				1,498		1,498		1,498			403		0003
GBP/L 46887.25 USD- S34588.66GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	02NEB1BXP-AROTD8PU41	.09/15/2025	.01/11/2027		46,887	0.737898628				1,258		1,258		1,258			208		0003
GBP/L 49655.93 USD- S36631.11GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	02NEB1BXP-AROTD8PU41	.09/15/2025	.01/11/2027		49,656	0.737898699				1,333		1,333		1,333			220		0003
BRL/L 695207.36 USD- S4136761.67BRL	BRL Ceise Novation Oct 2020	D1	Currency.....	JP Morgan Chase & Co	.11/02/2020	.04/15/2026		695,207	5.950399903				(90,701)		(90,701)		(90,701)			705		0003
BRL/L 598672.20 USD- S3841761.53BRL	BRL Ceise Novation Oct 2020	D1	Currency.....	JP Morgan Chase & Co	.11/02/2020	.04/15/2027		598,872	6.404299999				(69,282)		(69,282)		(69,282)			3,060		0003
BRL/L 241558.58 USD- S211149.52BRL	BRL Ceise Novation Oct 2020	D1	Currency.....	JP Morgan Chase & Co	.11/02/2020	.10/15/2031		241,559	8.739699903				(14,263)		(14,263)		(14,263)			2,844		0003
BRL/L 223450.38 USD- S230650.02BRL	BRL Ceise Novation Oct 2020	D1	Currency.....	JP Morgan Chase & Co	.11/02/2020	.04/15/2032		223,450	9.087700007				(13,338)		(13,338)		(13,338)			2,747		0003
EUR/L 27355.24 USD- S24450.52EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	7LTWZF1ONSX80621K66	.07/26/2024	.07/16/2026		27,355	0.89381486				(1,035)		(1,035)		(1,035)			74		0003
BRL/S 718638.97 USD- L4136761.87BRL	BRL Ceise Novation Oct 2020	D1	Currency.....	JP Morgan Chase & Co	.10/04/2023	.04/15/2026		718,637	5.756400022				67,307		67,307		67,307			728		0003
BRL/S 279127.03 USD- L2191705.42BRL	BRL Ceise Novation Oct 2020	D1	Currency.....	JP Morgan Chase & Co	.10/04/2023	.04/15/2031		279,127	7.85189993				(352)		(352)		(352)			3,134		0003
GBP/S 48311.78 USD- L38076.75GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	Wells Fargo & Co .. PBLDEJDB5FIOLXP3876	.11/14/2024	.04/16/2026		48,312	0.788146286				2,078		2,078		2,078			51		0003
EUR/S 387560.00 USD- L880000.00EUR	QLO ReIn6m MLTPK 1A OE XS1823316788	D1	Currency.....	Bank of Comm 216119DL70X0K43ZE78	.03/05/2025	.01/18/2028		387,560	0.89166597				47,392		47,392		47,392			6,628		0003
EUR/L 1458989.30 USD- S1228146.53EUR	East Road - 7200561	B1	Currency.....	Citibank NA E5703Z1Z7FF321NEFA76	.09/19/2025	.05/27/2026		1,458,989	0.841790523				35,792		35,792		35,792			2,883		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 938000.00 USD- S7500000.00EUR	QLO Reimñm NYCCA 10A B2R XS2305548039	D1	Currency.....	Morgan Stanley	07/28/2021	07/15/2026		9,389,000	0.79367229				688,424		688,424		688,424			25,325		0003
EUR/L 4938800.00 USD- S4000000.00EUR	QLO Reimñm BECLO 8A B2R XS2439758906	D1	Currency.....	Morgan Stanley	02/04/2022	02/22/2027		4,938,800	0.81024452				252,742		252,742		252,742			23,399		0003
GBP/L 33131387.26 USD- S24670787.42GBP	OIL Canary Wharf 7410029	B1	Currency.....	Wells Fargo & Co ..	01/08/2026	04/08/2026		33,131,387	0.744634905				482,552		482,552		482,552			24,525		0003
GBP/L 22885142.76 USD- S16630000.00GBP	Project Waterfall - Funding	B1	Currency.....	Wells Fargo & Co ..	01/12/2026	04/15/2026		22,885,143	0.742548823				392,927		392,927		392,927			22,973		0003
EUR/L 3034505.36 USD- S2586977.19EUR	Saint James Albany Paris- 50229626	B1	Currency.....	Wells Fargo & Co ..	01/12/2026	04/15/2026		3,034,505	0.852830224				42,464		42,464		42,464			3,076		0003
GBP/L 114656269.61 USD-585706659.76GBP	Cerberus Pan-European Logistics Pool B&C GBP 7410081	B1	Currency.....	BNP Paribas SA	01/15/2026	04/15/2026		114,656,270	0.74750578				1,235,162		1,235,162		1,235,162			116,215		0003
EUR/L 96167654.50 USD- S52587367.79EUR	Cerberus Pan-European Logistics Pool B&C EUR 7410073	B1	Currency.....	Wells Fargo & Co ..	01/15/2026	04/15/2026		96,167,855	0.898785991				648,880		648,880		648,880			97,475		0003
EUR/L 58431452.50 USD- S49625000.00EUR	Investments, LLC SP II INV TL EUR	B1	Currency.....	BNP Paribas SA	01/20/2026	04/23/2026		58,431,453	0.849285751				1,012,886		1,012,886		1,012,886			73,338		0003
GBP/L 683683.05 USD- S300000.00GBP	7410018 - Corus Hotel CIL	B1	Currency.....	Wells Fargo & Co ..	01/26/2026	11/15/2027		683,683	0.731333035				27,809		27,809		27,809			4,361		0003
GBP/L 1070946.00 USD- S7450914.98GBP	Ares UK Industrial Platform - 7200418	B1	Currency.....	Morgan Stanley	02/12/2026	02/12/2027		10,170,946	0.732566532				347,032		347,032		347,032			47,468		0003
GBP/L 5638665.23 USD- S412582.91GBP	OIL B60 Logistics Portfolio 7410013	B1	Currency.....	BNP Paribas SA	02/12/2026	05/12/2026		5,638,665	0.731363834				178,041		178,041		178,041			9,564		0003
EUR/L 22954273.14 USD- S1942405.76EUR	Irish NFL Feb 2022 - 5018956	B1	Currency.....	Morgan Stanley	02/20/2026	05/26/2026		22,954,273	0.846134645				448,532		448,532		448,532			44,955		0003
EUR/S 8701129.50 USD- L7500000.00EUR	Broad Street Senior Credit Partners II Investments, LLC SP	B1	Currency.....	Wells Fargo & Co ..	03/06/2026	04/23/2026		8,701,130	0.86195706				23,262		23,262		23,262			10,321		0003
GBP/L 28003242.05 USD- S21313725.46GBP	Old Spitalfields Market 7410048	B1	Currency.....	BNP Paribas SA	03/13/2026	06/16/2026		28,303,242	0.753048907				103,744		103,744		103,744			64,999		0003
EUR/L 49089890.80 USD- S62673068.00EUR	Irish RFL UPB	B1	Currency.....	Societe Generale SA	03/13/2026	06/16/2026		49,089,891	0.868406456				408,142		408,142		408,142			112,735		0003
EUR/L 52450804.19EUR	Greykite Germany	B1	Currency.....	Wells Fargo & Co ..	03/17/2026	04/30/2026		28,389,010	0.866595341				62,312		62,312		62,312			40,694		0003
GBP/S 4676867.27 USD- L359823.02GBP	Heylo Deal 1st Funding - 18344	B1	Currency.....	Citibank NA	03/31/2026	06/17/2026		4,676,867	0.756697985				6,529		6,529		6,529			10,910		0003
EUR/L 8056750.00 USD- S6500000.00EUR	QLO Reimñm HARMT 25A DR XS240860075	D1	Currency.....	Morgan Stanley	11/12/2021	01/21/2027		8,056,750	0.806776926				451,713		451,713		451,713			36,277		0003
GBP/L 12862510.37 USD- S9451711.75GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Morgan Stanley	01/05/2022	01/11/2027		12,962,610	0.726374664				529,099		529,099		529,099			57,372		0003
GBP/L 670936.68 USD- S485741.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Credit Agricole SA	03/29/2022	01/11/2027		670,937	0.738879986				16,636		16,636		16,636			2,970		0003
EUR/L 843553.35 USD- S718651.69EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency.....	Morgan Stanley	04/20/2022	04/21/2026		843,553	0.851933884				12,722		12,722		12,722			1,012		0003
S102051.54GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Societe Generale SA	06/23/2022	01/11/2027		128,059	0.796909028				6,346		6,346		6,346			567		0003
EUR/L 4101893.51 USD- S3873730.76EUR	Doni 2021-1 Class A- 50186220	B1	Currency.....	02NEB IBXP-AROTD8PU41	06/23/2022	06/15/2026		4,101,894	0.944376238				384,772		384,772		384,772			9,359		0003
EUR/L 9130494.29 USD- S9263240.64EUR	Sunbeam March 2021 - 7200439	B1	Currency.....	BNP Paribas SA	10/28/2022	05/15/2026		9,130,454	10.105				630,264		630,264		630,264			16,030		0003
GBP/L 315235.56 USD- S256722.16GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	MARKETS LLC	11/16/2022	01/11/2027		315,236	0.814381982				22,678		22,678		22,678			1,395		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 752660.00 USD- OR XS2353414506 Embassy Boulevard Jan 2022 - 720519	QLO TERM DRYD 2017-524 Embassy Boulevard Jan 2022 - 720519	D1	Currency.....	JPMorgan Chase & Co	03/20/2023	02/15/2028		7,542,860	0.888257239				(342,112)		(342,112)		(342,112)			51,704	0003	
S324148.94GBP Embassy Boulevard Jan 2022 - 720519	Embassy Boulevard Jan 2022 - 720519	B1	Currency.....	Natixis NA	07/13/2023	01/11/2027		383,928	0.79204704				(16,711)		(16,711)		(16,711)			1,689	0003	
GBP/L 184945.38 USD- S149038.20GBP	Embassy Boulevard Jan 2022 - 720519	B1	Currency.....	Natixis NA	09/13/2023	01/11/2027		184,345	0.80947278				(11,866)		(11,866)		(11,866)			816	0003	
EUR/L 1256394.83 USD- S1102294.11EUR	East Road - 7205651 Embassy Boulevard Jan 2022 - 720519	B1	Currency.....	Natixis NA	12/20/2023	05/27/2026		1,256,395	0.877348801				(20,945)		(20,945)		(20,945)			2,482	0003	
GBP/L 592969.76 USD- S465001.36GBP	Credit Agricole SA	B1	Currency.....	9695001JSKRTCJ001H05	12/20/2023	01/11/2027		532,970	0.784190715				(19,722)		(19,722)		(19,722)			2,624	0003	
GBP/L 277536.82 USD- S218193.61GBP	Canadian Imperial Bank of Comm	B1	Currency.....	21611904770XHC32E78	12/21/2023	01/11/2027		277,597	0.78600904				(9,879)		(9,879)		(9,879)			1,229	0003	
GBP/L 60514.99 USD- S47553.72GBP	Coupon Hedge Strip OIL	B1	Currency.....	JPMorgan Chase & Co	02/23/2024	12/16/2026		60,515	0.785916349				(2,177)		(2,177)		(2,177)			255	0003	
GBP/L 60969.49 USD- S47369.70GBP	Coupon Hedge Strip OIL	B1	Currency.....	Royal Bank of Canada	02/23/2024	04/16/2026		60,969	0.786782045				(2,512)		(2,512)		(2,512)			64	0003	
GBP/L 60944.52 USD- S47667.61GBP	Coupon Hedge Strip OIL	B1	Currency.....	Royal Bank of Canada	02/23/2024	05/18/2026		60,845	0.786720152				(2,497)		(2,497)		(2,497)			110	0003	
GBP/L 60610.94 USD- S47680.10GBP	Coupon Hedge Strip OIL	B1	Currency.....	Royal Bank of Canada	02/23/2024	08/17/2026		60,611	0.786658316				(2,430)		(2,430)		(2,430)			187	0003	
GBP/L 60442.59 USD- S47536.44GBP	Coupon Hedge Strip OIL	B1	Currency.....	Royal Bank of Canada	02/23/2024	01/15/2027		60,443	0.786472385				(2,182)		(2,182)		(2,182)			269	0003	
GBP/L 2539213.38 USD- S1983605.48GBP	Coupon Hedge RIBS Strip	B1	Currency.....	MI ZHUO CAPITAL	03/15/2024	06/15/2027		2,539,213	0.781188868				(66,807)		(66,807)		(66,807)			13,955	0003	
GBP/L 978225.26 USD- S750979.01GBP	Coupon Hedge RIBS Strip	B1	Currency.....	MI ZHUO CAPITAL	03/15/2024	06/16/2031		978,225	0.767958377				7,789		7,789		7,789			11,188	0003	
GBP/L 2060831.69 USD- S1568918.25GBP	Coupon Hedge RIBS Strip	B1	Currency.....	MARKETS LLC	03/15/2024	06/15/2034		2,060,832	0.761788679				42,972		42,972		42,972			29,531	0003	
AUD/L 19421.87 USD- S29373.67AUD	Coupon Hedge RIBS Strip	B1	Currency.....	MARKETS LLC	04/11/2024	06/15/2028		19,422	1.512401741				(365)		(365)		(365)			144	0003	
GBP/L 283472.31 USD- S25502.38GBP	Embassy Boulevard Jan 2022 - 720519	B1	Currency.....	Morgan Stanley	04/19/2024	01/11/2027		283,472	0.79955986				(13,920)		(13,920)		(13,920)			1,255	0003	
EUR/L 1156597.14 USD- S1038144.81EUR	Coupon Hedge Strip OIL	B1	Currency.....	9695001JSKRTCJ001H05	05/10/2024	04/16/2026		1,156,597	0.897585489				(44,160)		(44,160)		(44,160)			1,211	0003	
EUR/L 1145366.46 USD- S1015305.79EUR	Coupon Hedge Strip OIL	B1	Currency.....	Wellis Fargo & Co	05/10/2024	01/15/2027		1,145,366	0.886446238				(39,053)		(39,053)		(39,053)			5,105	0003	
EUR/L 1811810.96 USD- S1638009.92EUR	Coupon Hedge Strip OIL	B1	Currency.....	Bank of America NA	06/20/2024	05/27/2026		1,811,811	0.904073304				(86,317)		(86,317)		(86,317)			3,580	0003	
EUR/S 54616.41 USD- L48816.95EUR	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG	07/26/2024	07/16/2026		54,616	0.893814698				2,067		2,067		2,067			148	0003	
EUR/S 48322.74 USD- L42631.44EUR	Coupon Hedge Strip OIL	B1	Currency.....	Wellis Fargo & Co	08/16/2024	10/16/2026		48,323	0.882223152				1,340		1,340		1,340			178	0003	
EUR/L 14292712.23 USD- S12084916.2EUR	JP Dolphin Senior Secured Debt Tranche A	B1	Currency.....	BNP Paribas SA	10/02/2024	12/31/2029		14,292,712	0.845522956				(215,002)		(215,002)		(215,002)			138,502	0003	
EUR/L 48899.06 USD- S42468.57EUR	Coupon Hedge RIBS Strip	B1	Currency.....	BNP Paribas SA	11/06/2024	06/15/2026		48,899	0.905305133				(2,440)		(2,440)		(2,440)			112	0003	
EUR/S 57591.30 USD- L45711.01EUR	Coupon Hedge RIBS Strip	B1	Currency.....	BNP Paribas SA	11/06/2024	06/15/2034		57,591	0.793713807				135		135		135			825	0003	
EUR/L 45768.48 USD- S40883.77EUR	Coupon Hedge Strip OIL	B1	Currency.....	Wellis Fargo & Co	11/07/2024	10/16/2026		45,768	0.89261802				(1,823)		(1,823)		(1,823)			169	0003	
EUR/L 18832.57 USD- S44839.70EUR	Coupon Hedge Strip OIL	B1	Currency.....	Wellis Fargo & Co	11/07/2024	02/16/2027		16,833	0.887547178				(636)		(636)		(636)			79	0003	
EUR/S 143288.34 USD- L131505.45EUR	Portman Square 2023-1 A XS2651000585	D1	Currency.....	Wellis Fargo & Co	11/19/2024	04/27/2026		143,288	0.917767977				8,901		8,901		8,901			195	0003	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/S 481650.88 USD- L243892.11EUR A XS2651000585	Portman Square 2023-1	D1	Currency.....	Wells Fargo & Co ..	11/19/2024	07/27/2026		481,594	0.913408846				29,387		29,387		29,387			1,369		0003
EUR/L 2494588.55 USD- S2300515.29EUR Stoneweg Spanish Hotel	East Road - 7200561 .	B1	Currency.....	Wells Fargo & Co ..	11/21/2024	05/27/2026		2,494,589	0.924607503				(178,204)		(178,204)		(178,204)			4,929		0003
EUR/L 1456618.25 USD- S1339738.15EUR 60. Quizon July 2022 -	Portfolio - 7200552 .	B1	Currency.....	Royal Bank of Canada	12/05/2024	04/24/2026		1,456,618	0.919759278				(93,603)		(93,603)		(93,603)			1,668		0003
GBP/S 1077279.16 USD- L11060739.00GBP Stoneweg Spanish Hotel	7200568	B1	Currency.....	Deutsche Bank AG ..	12/10/2024	07/20/2026		14,077,279	0.785715689				551,906		551,906		551,906			38,915		0003
EUR/L 1869604.76 USD- S1751668.43EUR Societe Generale SA	Portfolio - 7200552 .	B1	Currency.....	Societe Generale SA	01/28/2025	04/24/2026		1,869,605	0.936691911				(157,265)		(157,265)		(157,265)			2,397		0003
EUR/L 1707290.24 USD- S1537693.63EUR L1778035.46 USD-	East Road - 7200561 .	B1	Currency.....	Goldman Sachs Group Inc/The	03/21/2025	05/27/2026		1,707,290	0.900760512				(74,783)		(74,783)		(74,783)			3,373		0003
EUR/S 1536633.05EUR GLO ReInvm IWSC 2A	East Road - 7200561 .	B1	Currency.....	KO3JUN7G714HMYL02	04/15/2025	05/27/2026		1,778,035	0.863780889				(1,690)		(1,690)		(1,690)			3,513		0003
EUR/S 1588350.00 USD- L1500000.00EUR Dutch Property Finance	B2H XS26927056	D1	Currency.....	BNP Paribas SA	10/31/2022	08/17/2026		1,588,350	0.944376239				152,290		152,290		152,290			4,901		0003
EUR/L 202740.07 USD- S255143.11EUR 2021-2 - Class A-	50135991	B1	Currency.....	Royal Bank of Canada	05/20/2025	04/28/2026		292,740	0.871560668				(2,548)		(2,548)		(2,548)			405		0003
GBP/L 185230.18 USD- S138915.99GBP Embassy Boulevard Jan	2022 - 7200519	B1	Currency.....	Societe Generale SA	05/20/2025	01/11/2027		185,290	0.749721275				2,034		2,034		2,034			820		0003
GBP/L 178420.43 USD- S122264.53GBP Embassy Boulevard Jan	2022 - 7200519	B1	Currency.....	Societe Generale SA	06/18/2025	01/11/2027		178,420	0.741306493				3,939		3,939		3,939			790		0003
GBP/L 245046.10 USD- S181654.75GBP Embassy Boulevard Jan	2022 - 7200519	B1	Currency.....	Societe Generale SA	06/18/2025	01/11/2027		245,046	0.741306472				5,410		5,410		5,410			1,085		0003
EUR/L 2160969.67 USD- S18109618.31EUR GLO ReInvm 0A8E	12-18 Hotel - 7 Pines Ibiza	B1	Currency.....	Wells Fargo & Co ..	08/13/2025	08/26/2026		21,609,900	0.838024173				550,360		550,360		550,360			68,903		0003
EUR/S 2500410.00 USD- L2500000.00EUR XS2401844191	2020-1A BR	D1	Currency.....	Royal Bank of Canada	10/22/2025	10/21/2026		2,950,410	0.847339861				(37,635)		(37,635)		(37,635)			11,029		0003
EUR/L 397825.28 USD- S337923.88EUR Ert Exeter Logistic	Spain - 7200570	B1	Currency.....	Royal Bank of Canada	10/24/2025	07/07/2026		397,825	0.849427869				5,582		5,582		5,582			1,031		0003
EUR/L 369950.21 USD- S314246.02EUR Spain - 7200570	Ert Exeter Logistic	B1	Currency.....	Royal Bank of Canada	10/24/2025	07/07/2026		369,950	0.849427873				5,190		5,190		5,190			958		0003
EUR/L 422685.88 USD- S356162.55EUR Spain - 7200570	Ert Exeter Logistic	B1	Currency.....	Wells Fargo & Co ..	12/23/2025	07/07/2026		422,686	0.842617572				9,272		9,272		9,272			1,095		0003
EUR/S 14779966.78 USD- L12388513.48EUR 12-18 Hotel - 7 Pines	Sardinia - 7200582	B1	Currency.....	Wells Fargo & Co ..	02/17/2026	08/26/2026		14,779,669	0.838213201				(373,159)		(373,159)		(373,159)			47,056		0003
PLN/L 6668155.18 USD- S23937490.17PLN (aka Project Oak)	Ares Polish Retail	B1	Currency.....	Morgan Stanley	02/19/2026	06/17/2026		6,668,155	3.599922001				218,997		218,997		218,997			15,413		0003
CAD/S 18769654.06 USD- S25953515.00CAD 80 Partners Fund XI	Sublime TL	B1	Currency.....	BNP Paribas SA	03/03/2026	05/27/2026		18,769,954	1.3630995				(328,537)		(328,537)		(328,537)			37,087		0003
EUR/S 71360942.49 USD- L61797063.11EUR East Road - 7200561 .	GLO ReInvm 0A8E	B1	Currency.....	BNP Paribas SA	03/18/2026	05/27/2026		71,360,542	0.855992059				250,657		250,657		250,657			141,000		0003
EUR/S 793425.00 USD- L750000.00EUR 2017-1A A2BR	XS2343314373	D1	Currency.....	BNP Paribas SA	10/31/2022	07/15/2026		793,425	0.945286929				76,064		76,064		76,064			2,138		0003
GBP/L 7355000.59 USD- S5555556.00GBP Coverage - 50095149	Heylo Flow hedging 20%	B1	Currency.....	Morgan Stanley	03/31/2026	06/17/2026		7,355,001	0.755344059				4,670		4,670		4,670			17,000		0003
GBP/S 314789.88 USD- L244061.10GBP Heylo Flow hedging 20%	Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/16/2031		314,790	0.775519397				55		55		55			3,594		0003
GBP/S 365285.29 USD- L286116.78GBP Heylo Flow hedging 20%	Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2034		365,285	0.783269373				(281)		(281)		(281)			5,234		0003
GBP/S 260387.66 USD- L198029.99GBP Heylo Flow hedging 20%	Coverage - 50095149 .	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2027		260,588	0.759368177				(67)		(67)		(67)			1,432		0003
GBP/S 92899.61 USD- L131834.39GBP Coverage - 50095149 .	Heylo Flow hedging 20%	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2040		428,900	0.79703266				843		843		843			8,087		0003

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GBP/S 1421405.49 USD- L1148332.11GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	03/31/2026	06/17/2047		1,421,405	0.80788955				2,703		2,703		2,703			32,744		0003
EUR/L 4387867.40 USD- S3500000.00EUR	QLO ReIn6m PRIO 3A DR XS235526618	D1	Currency.....	BNP Paribas SA	08/12/2021	07/15/2026	.....	4,387,867	0.797654004 .....	.....	.....	.....	322,914 .....	.....	322,914 .....	.....	322,914 .....	.....	.....	11,823 .....	.....	0003
EUR/L 6983200.00 USD- EUR/L 6983200.00 USD- EUR/L 3352900.00 USD- S5600000.00EUR	QLO ReIn6m COPDA 9A DR XS2378719554	D1	Currency.....	Morgan Stanley	08/19/2021	08/20/2026	.....	6,983,200	0.801924619 .....	.....	.....	.....	469,276 .....	.....	469,276 .....	.....	469,276 .....	.....	.....	21,778 .....	.....	0003
EUR/L 3352900.00 USD- S3500000.00EUR	QLO ReIn6m RIME BA C XS2379494841	D1	Currency.....	Morgan Stanley	08/24/2021	10/15/2026	.....	33,352,900	0.794539609 .....	.....	.....	.....	2,452,191 .....	.....	2,452,191 .....	.....	2,452,191 .....	.....	.....	122,826 .....	.....	0003
EUR/L 4665750.00 USD- S3250000.00EUR	QLO ReIn6m VEOM 1A CR XS2348059638	D1	Currency.....	Societe Generale SA	09/17/2021	07/20/2026	.....	4,065,750	0.799360512 .....	.....	.....	.....	290,347 .....	.....	290,347 .....	.....	290,347 .....	.....	.....	11,211 .....	.....	0003
EUR/L 3387744.00 USD- EUR/L 4516992.00 USD- S2700000.00EUR	QLO ReIn6m HRR BA B2B XS2388929452	D1	Currency.....	Deutsche Bank AG ..	09/27/2021	10/15/2026	.....	3,387,744	0.796990564 .....	.....	.....	.....	239,578 .....	.....	239,578 .....	.....	239,578 .....	.....	.....	12,476 .....	.....	0003
EUR/L 4516992.00 USD- S3600000.00EUR	QLO ReIn6m HRR BA CR XS2389923619	D1	Currency.....	Deutsche Bank AG ..	09/27/2021	10/15/2026	.....	4,516,992	0.796990564 .....	.....	.....	.....	319,437 .....	.....	319,437 .....	.....	319,437 .....	.....	.....	16,634 .....	.....	0003
EUR/L 2504200.00 USD- S2000000.00EUR	QLO ReIn6m OBISE 2021-2A B XS2391834418	D1	Currency.....	Royal Bank of Canada	09/28/2021	10/15/2026	.....	2,504,200	0.7986595254 .....	.....	.....	.....	172,329 .....	.....	172,329 .....	.....	172,329 .....	.....	.....	9,222 .....	.....	0003
EUR/L 3146000.00 USD- S2600000.00EUR	QLO ReIn6m INCHE SA D XS2390691421	D1	Currency.....	Citibank NA	09/28/2021	01/15/2027	.....	3,146,000	0.794959886 .....	.....	.....	.....	220,172 .....	.....	220,172 .....	.....	220,172 .....	.....	.....	14,021 .....	.....	0003
EUR/L 4462200.00 USD- S3600000.00EUR	QLO ReIn6m DERR 1A CR XS2339384484	D1	Currency.....	Deutsche Bank AG ..	10/08/2021	10/15/2026	.....	4,462,200	0.806776926 .....	.....	.....	.....	265,734 .....	.....	265,734 .....	.....	265,734 .....	.....	.....	16,433 .....	.....	0003
GBP/L 277073.66 USD- S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	10/21/2021	06/15/2027	.....	277,074	0.7141718653 .....	.....	.....	.....	15,884 .....	.....	15,884 .....	.....	15,884 .....	.....	.....	1,523 .....	.....	0003
GBP/L 2317498.00 USD- GBP/L 525463.18 USD- S324847.46GBP	Heylo Flow hedging 20% Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	10/22/2021	02/18/2048	.....	2,317,408	0.599608061 .....	.....	.....	.....	234,620 .....	.....	234,620 .....	.....	234,620 .....	.....	.....	54,226 .....	.....	0003
GBP/L 506410.75 USD- S37843.94GBP	Coverage - 50095149 ..	B1	Currency.....	Morgan Stanley	10/28/2021	06/15/2039	.....	525,463	0.632751204 .....	.....	.....	.....	62,120 .....	.....	62,120 .....	.....	62,120 .....	.....	.....	9,351 .....	.....	0003
EUR/L 840461.96 USD- S89710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Morgan Stanley	01/05/2022	01/11/2027	.....	506,411	0.726374667 .....	.....	.....	.....	20,670 .....	.....	20,670 .....	.....	20,670 .....	.....	.....	2,241 .....	.....	0003
GBP/L 944281.27 USD- S68710.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	.....	03/21/2022	01/11/2027	.....	840,462	0.830151087 .....	.....	.....	.....	25,088 .....	.....	25,088 .....	.....	25,088 .....	.....	.....	3,720 .....	.....	0003
EUR/L 4132995.00 USD- S3721742.46EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Credit Agricole SA	03/29/2022	01/11/2027	.....	944,281	0.738897857 .....	.....	.....	.....	23,414 .....	.....	23,414 .....	.....	23,414 .....	.....	.....	4,179 .....	.....	0003
EUR/L 1058018.46 USD- S1000000.00EUR	Eti Exeter Logistic Spain - 7200570	B1	Currency.....	Goldman Sachs Group Inc/The	07/01/2022	07/07/2026	.....	4,132,995	0.900495273 .....	.....	.....	.....	182,559 .....	.....	182,559 .....	.....	182,559 .....	.....	.....	10,708 .....	.....	0003
EUR/L 324700.00 USD- S3000000.00EUR	QLO ReIn6m RIME 1A C2M XS2352395504	D1	Currency.....	BNP Paribas SA	09/20/2022	04/15/2026	.....	1,059,018	0.945163093 .....	.....	.....	.....	97,560 .....	.....	97,560 .....	.....	97,560 .....	.....	.....	1,072 .....	.....	0003
EUR/L 1171809.32 USD- S1104855.10EUR	QLO ReIn6m TWITE 3A C XS249887847	D1	Currency.....	Deutsche Bank AG ..	09/20/2022	11/02/2027	.....	3,224,700	0.930319099 .....	.....	.....	.....	289,096 .....	.....	289,096 .....	.....	289,096 .....	.....	.....	20,342 .....	.....	0003
EUR/L 875357.43 USD- S787418.24EUR	Dutch Property Finance 2021-2 - Class A- - 50135991	B1	Currency.....	Deutsche Bank AG ..	10/28/2022	04/28/2026	.....	1,171,809	0.940862523 .....	.....	.....	.....	105,594 .....	.....	105,594 .....	.....	105,594 .....	.....	.....	1,623 .....	.....	0003
S284127.06EUR	Eti Exeter Logistics Italy - 7200563	B1	Currency.....	JPMorgan Chase & Co	05/26/2023	07/07/2026	.....	875,357	0.899540248 .....	.....	.....	.....	37,705 .....	.....	37,705 .....	.....	37,705 .....	.....	.....	2,288 .....	.....	0003
EUR/L 1960610.00 USD- S7000000.00EUR	Eti Exeter Logistics Italy - 7200563	B1	Currency.....	JPMorgan Chase & Co	06/20/2023	07/07/2026	.....	286,345	0.88530831 .....	.....	.....	.....	7,974 .....	.....	7,974 .....	.....	7,974 .....	.....	.....	.....	.....	0003
EUR/L 3252918.13 USD- S2797246.65EUR	QLO ReIn6m PRIO 2017-62A C XS1826187723 ..	D1	Currency.....	Societe Generale SA	07/12/2023	05/10/2027	.....	1,990,610	0.867077083 .....	.....	.....	.....	29,559 .....	.....	29,559 .....	.....	29,559 .....	.....	.....	10,326 .....	.....	0003
GBP/L 433540.03 USD- S353968.47GBP	Eti Exeter Logistic Spain - 7200570	B1	Currency.....	Deutsche Bank AG ..	07/18/2023	07/07/2026	.....	3,252,918	0.859919167 .....	.....	.....	.....	7,913 .....	.....	7,913 .....	.....	7,913 .....	.....	.....	8,428 .....	.....	0003
EUR/L 500566.29 USD- S45499.09EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Canadian Imperial Bank of Comm	08/17/2023	01/11/2027	.....	439,540	0.805088151 .....	.....	.....	.....	26,387 .....	.....	26,387 .....	.....	26,387 .....	.....	.....	1,945 .....	.....	0003
EUR/L 103665.62 USD- S93926.64EUR	Eti Exeter Logistic Spain - 7200570	B1	Currency.....	JPMorgan Chase & Co	10/16/2023	07/07/2026	.....	500,566	0.908750947 .....	.....	.....	.....	26,857 .....	.....	26,857 .....	.....	26,857 .....	.....	.....	1,297 .....	.....	0003
	Embassy Boulevard Jan 2022 - 7200563	B1	Currency.....	Deutsche Bank AG ..	10/17/2023	07/07/2026	.....	103,686	0.905973137 .....	.....	.....	.....	5,221 .....	.....	5,221 .....	.....	5,221 .....	.....	.....	269 .....	.....	0003

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 46663.26 USD- S13180.00EUR	Ert Exeter Logistic Spain - 7200570	B1	Currency.....	Credit Agricole SA	11/27/2023	07/07/2026		148,663	0.87650102				(2,486)		(2,486)		(2,486)			388		0003
EUR/L 74283.75 USD- S65052.76EUR	Ert Exeter Logistic Spain - 7200570	B1	Currency.....	Natixis NA	12/20/2023	07/07/2026		74,284	0.87573387				(1,169)		(1,169)		(1,169)			192		0003
EUR/L 1265119.79 USD- S110948.93EUR	East Road - 7200561 .	B1	Currency.....	K1X1W48WPD4/26CUJZ63	12/20/2023	05/27/2026		1,265,120	0.877946903				(21,090)		(21,090)		(21,090)			2,500		0003
EUR/L 67426.30 USD- S59928.63EUR	Ert Exeter Logistic Spain - 7200570	B1	Currency.....	JMorgan Chase & Co	01/25/2024	07/07/2026		67,426	0.888801986				(2,136)		(2,136)		(2,136)			175		0003
GBP/L 172708.22 USD- S136977.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	815Z1Z1KZSZ11NHU748	02/15/2024	01/11/2027		172,708	0.793115753				(7,719)		(7,719)		(7,719)			764		0003
GBP/L 63669.67 USD- S67512.91GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JMorgan Chase & Co	02/23/2024	04/16/2026		85,870	0.786223334				(3,474)		(3,474)		(3,474)			90		0003
GBP/L 85561.17 USD- S67265.07GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JMorgan Chase & Co	02/23/2024	06/16/2026		85,561	0.786163513				(3,435)		(3,435)		(3,435)			196		0003
GBP/L 83246.67 USD- S67007.29GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	JMorgan Chase & Co	02/23/2024	10/16/2026		85,247	0.786038971				(3,186)		(3,186)		(3,186)			315		0003
GBP/L 85500.63 USD- S67265.07GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	Royal Bank of Canada	02/23/2024	06/16/2026		85,501	0.786720168				(3,496)		(3,496)		(3,496)			196		0003
EUR/L 75055.78 USD- S65425.19EUR	Coupon Hedge RMBS Strip	B1	Currency.....	MARKETS LLC	03/14/2024	06/15/2027		75,056	0.871887564				(1,583)		(1,583)		(1,583)			413		0003
EUR/L 44191.31 USD- S383576.41EUR	Ert Exeter Logistic Spain - 7200570	B1	Currency.....	Royal Bank of Canada	03/22/2024	07/07/2026		441,191	0.891623205				(15,419)		(15,419)		(15,419)			1,143		0003
GBP/L 398961.05 USD- S317795.96GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Credit Agricole SA	04/19/2024	01/11/2027		398,961	0.796558662				(19,591)		(19,591)		(19,591)			1,766		0003
EUR/L 15038142.38 USD- S13235949.57EUR	Ert Exeter Logistic Spain - 7200570	B1	Currency.....	9693007JBKRTCAJ0W1H05	05/09/2024	07/06/2027		15,038,142	0.88039794				(473,415)		(473,415)		(473,415)			84,594		0003
EUR/L 46020.31 USD- S396356.07EUR	Ert Exeter Logistics Ert Jun 2022 - 50725977	B1	Currency.....	Deutsche Bank AG ..	05/09/2024	07/06/2027		450,203	0.880397947				(14,173)		(14,173)		(14,173)			2,533		0003
EUR/L 1100635.20 USD- S987914.19EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wells Fargo & Co ..	05/10/2024	04/16/2026		1,100,635	0.897585944				(42,023)		(42,023)		(42,023)			1,152		0003
EUR/L 1375663.53 USD- S1209046.87EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wells Fargo & Co ..	05/10/2024	07/16/2027		1,375,654	0.878889083				(41,288)		(41,288)		(41,288)			7,822		0003
EUR/L 1824382.97 USD- S164984.98EUR	East Road - 7200561 .	B1	Currency.....	Bank of America NA	06/20/2024	05/27/2026		1,824,383	0.904073304				(86,916)		(86,916)		(86,916)			3,605		0003
EUR/L 442044.28 USD- S394052.61EUR	Ert Exeter Logistic Spain - 7200570	B1	Currency.....	Bank of America NA	06/20/2024	07/06/2027		442,044	0.891432437				(19,380)		(19,380)		(19,380)			2,487		0003
EUR/L 3889700.00 USD- L3000000.00EUR	QLO Reim6m TWTE 3A C XS249887847	D1	Currency.....	Deutsche Bank AG ..	06/24/2024	11/02/2027		3,389,700	0.885034074				133,397		133,397		133,397			21,383		0003
EUR/L 807840.00 USD- S1640196.06EUR	QLO Reim6m TWTE 3A D XS249888142	D1	Currency.....	Deutsche Bank AG ..	06/24/2024	11/02/2027		1,807,840	0.885034074				71,145		71,145		71,145			11,404		0003
GBP/L 502256.91 USD- S387215.26GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	NI ZHO CAPITAL MARKETS LLC	07/18/2024	01/11/2027		502,257	0.770950688				(8,552)		(8,552)		(8,552)			2,223		0003
GBP/L 654050.10 USD- S506328.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	BNP Paribas SA	08/19/2024	01/11/2027		654,050	0.774143005				(13,891)		(13,891)		(13,891)			2,885		0003
EUR/L 91805.51 USD- S72283.10EUR	Ert Exeter Logistic Spain - 7200570	B1	Currency.....	Societe Generale SA	09/13/2024	07/07/2026		81,806	0.883552478				(2,074)		(2,074)		(2,074)			212		0003
EUR/L 2096102.88 USD- S1640196.06EUR	East Road - 7200561 .	B1	Currency.....	02PNEB1BXP40TD8PU41	09/24/2024	05/27/2026		2,096,103	0.877913023				(36,318)		(36,318)		(36,318)			4,142		0003
GBP/L 528247.38 USD- S405372.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	02PNEB1BXP40TD8PU41	10/18/2024	01/11/2027		528,247	0.767391975				(6,515)		(6,515)		(6,515)			2,338		0003
EUR/L 84891.24 USD- S75869.17EUR	Dutch Property Finance 2021-2 - Class A- 50135991	B1	Currency.....	21G1190L170XMC3ZE78	10/30/2024	04/28/2026		84,591	0.896891569				(3,215)		(3,215)		(3,215)			117		0003
EUR/L 2548137.90 USD- S2236974.71EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	E571P3U3HH16C71XBU11	11/07/2024	10/15/2027		2,548,138	0.877886048				(79,090)		(79,090)		(79,090)			15,823		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
ELR/L 2511912.08 USD-	East Road - 7200561 .	B1	Currency.....	Wells Fargo & Co ...	11/21/2024	05/27/2026		2,511,912	0.92407505				(179,441)		(179,441)		(179,441)			4,963		0003
S2322632.76EUR	East Road - 7200561 .	B1	Currency.....	Netixis NA	12/13/2024	05/27/2026		2,227,571	0.92326893				(155,824)		(155,824)		(155,824)			4,401		0003
ELR/L 1493663.23 USD-	East Road - 7200561 .	B1	Currency.....	Citibank NA	01/21/2025	05/27/2026		1,493,663	0.93620988				(126,777)		(126,777)		(126,777)			2,951		0003
S198376.46EUR	Dutch Property Finance 2021-2 - Class A-																					
ELR/L 343739.86 USD-	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	BNP Paribas SA ...	01/28/2025	04/28/2026		343,794	0.936444531				(28,806)		(28,806)		(28,806)			476		0003
S321943.88EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency.....	Societe Generale SA	02/19/2025	01/11/2027		365,940	0.793562565				(17,147)		(17,147)		(17,147)			1,620		0003
S290396.65EUR	Etihad Exeter Logistic	B1	Currency.....	02NEB IBXP40TDBPU41	02/19/2025	01/11/2027		365,940	0.793562565				(17,147)		(17,147)		(17,147)			1,620		0003
ELR/L 3407008.42 USD-	Spain - 7200570	B1	Currency.....	BNP Paribas SA ...	03/20/2025	12/16/2027		3,407,008	0.88523409				(137,864)		(137,864)		(137,864)			22,291		0003
S301600.00EUR	BALDUR LENDCO	B1	Currency.....	Societe Generale SA	03/20/2025	12/16/2027		3,407,008	0.88523409				(137,864)		(137,864)		(137,864)			22,291		0003
GBP/L 4304559.36 USD-	5.83662% 08 May 30 - Coupon Hedge RIBS	D1	Currency.....	02NEB IBXP40TDBPU41	01/20/2026	04/23/2026		4,304,559	0.74339781				69,854		69,854		69,854			5,403		0003
S3200000.00GBP	Coupon Hedge RIBS	D1	Currency.....	02NEB IBXP40TDBPU41	01/20/2026	04/23/2026		4,304,559	0.74339781				69,854		69,854		69,854			5,403		0003
GBP/L 25609.04 USD-	Strip	B1	Currency.....	Deutsche Bank AG ..	11/06/2024	06/16/2031		25,609	0.78057046				(149)		(149)		(149)			292		0003
S19893.88GBP	Coupon Hedge CLO J40	B1	Currency.....	Deutsche Bank AG ..	11/06/2024	06/16/2031		25,609	0.78057046				(149)		(149)		(149)			292		0003
ELR/L 103320.68 USD-	LWIC 2021-FL2 B -	D1	Currency.....	Deutsche Bank AG ..	01/14/2026	04/15/2026		1,033,321	0.854097878				12,575		12,575		12,575			1,047		0003
S982357.00EUR	50136230	B1	Currency.....	Societe Generale SA	10/28/2022	05/15/2026		6,871,441	0.866048308				(995,207)		(995,207)		(995,207)			12,064		0003
S595100.00GBP	CLO ReInv6m AVCA 26A	B1	Currency.....	02NEB IBXP40TDBPU41	10/28/2022	05/15/2026		6,871,441	0.866048308				(995,207)		(995,207)		(995,207)			12,064		0003
ELR/L 6025390.00 USD-	D X23437855708	D1	Currency.....	Deutsche Bank AG ..	02/24/2022	04/15/2027		6,025,360	0.829825936				165,564		165,564		165,564			30,740		0003
S500000.00EUR	Coupon Hedge CLO RMAN	D1	Currency.....	Deutsche Bank AG ..	02/24/2022	04/15/2027		6,025,360	0.829825936				165,564		165,564		165,564			30,740		0003
ELR/L 1354090.98 USD-	Coupon Hedge CLO RMAN	D1	Currency.....	Deutsche Bank AG ..	02/24/2022	04/15/2027		6,025,360	0.829825936				165,564		165,564		165,564			30,740		0003
S1134238.00EUR	12.18 Hotel - Schloess Roxburgh	D1	Currency.....	Morgan Stanley	02/17/2026	05/18/2026		1,354,091	0.837637955				40,241		40,241		40,241			2,455		0003
ELR/L 349710.00 USD-	Senior Loan- 7410057	B1	Currency.....	02NEB IBXP40TDBPU41	02/17/2026	05/18/2026		1,354,091	0.837637955				40,241		40,241		40,241			2,455		0003
ELR/L 4594400.00 USD-	CLO ReInv6m A2LO 6A DR	B1	Currency.....	ES7 P3U9H16C71XB11	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
S4400000.00EUR	X52331214796	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414				(206,473)		(206,473)		(206,473)			29,004		0003
ELR/L 349710.00 USD-	CLO ReInv6m BECLO 3A	D1	Currency.....	02NEB IBXP40TDBPU41	03/19/2026	08/26/2026		9,106,725	0.739270414	</												

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 32668.75 USD- S312500.00EUR	QLO ReInvém BEULO 11A C XS2364592415	D1	Currency.....	Royal Bank of Canada	.10/18/2022	.07/17/2026		326,969	0.95574829				(35,301)		(35,301)		(35,301)			889		0003
EUR/L 1576900.00 USD- S1500000.00EUR	QLO ReInvém BLUME 2021-2A B2 XS2383963395	D1	Currency.....	Canadian Imperial Bank of Comm	.10/18/2022	.01/15/2027		1,576,800	0.95128376				(169,711)		(169,711)		(169,711)			7,027		0003
EUR/L 1117600.00 USD- S1000000.00EUR	QLO PALUP 1A C XS1566964638	D1	Currency.....	Morgan Stanley	.03/20/2023	.01/19/2027		1,117,600	0.894774517				(48,760)		(48,760)		(48,760)			5,015		0003
EUR/L 865205.85 USD- S750000.00EUR	QLO ReInvém DRD 2017-52A DR XS2353415149	D1	Currency.....	BNP Paribas SA	.02/14/2024	.08/15/2028		865,206	0.866946734				(22,458)		(22,458)		(22,458)			6,871		0003
GBP/L 97987.17 USD- S69301.47GBP	Coupon Hedge RIBES Strip	B1	Currency.....	MI ZHO CAPITAL MARKETS LLC	.03/15/2024	.06/15/2026		87,987	0.78308542				(3,175)		(3,175)		(3,175)			201		0003
EUR/L 1131925.00 USD- L1000000.00EUR	QLO PALUP 1A C XS1566964638	D1	Currency.....	Morgan Stanley	.05/14/2024	.01/19/2027		1,131,925	0.883450759				34,855		34,855		34,855			5,079		0003
EUR/L 2667308.75 USD- L2373000.00EUR	QLO ReInvém ABR 11A C XS2501344019	D1	Currency.....	BNP Paribas SA	.06/03/2024	.07/15/2026		2,667,909	0.890210357				89,678		89,678		89,678			7,189		0003
GBP/L 370376.08 USD- L1054134.54GBP	Coupon Hedge Strip OIL GBP	B1	Currency.....	Wellis Fargo & Co ..	.11/14/2024	.04/16/2026		370,376	0.788146281				15,927		15,927		15,927			388		0003
EUR/L 138875.00 USD- L1250000.00EUR	QLO ReInvém COMTE 8A B2FE XS2372932189	D1	Currency.....	MARKETS LLC	.12/03/2024	.10/26/2026		1,388,875	0.913158616				87,732		87,732		87,732			5,179		0003
GBP/L 16189563.78 USD- L1270394.26GBP	60 Quizon July 2022 - 7200568	B1	Currency.....	Deutsche Bank AG ..	.12/10/2024	.07/20/2026		16,189,564	0.785715889				634,719		634,719		634,719			44,840		0003
GBP/L 1301856.16 USD- L1054134.54GBP	60 Quizon July 2022 - 7200568	B1	Currency.....	Deutsche Bank AG ..	.01/03/2025	.07/20/2026		1,301,856	0.809716597				92,366		92,366		92,366			3,590		0003
EUR/L 1568359.27 USD- L821527.00GBP	60 Quizon July 2022 - 7200568	B1	Currency.....	Royal Bank of Canada	.03/07/2025	.07/20/2026		1,058,359	0.776228961				28,211		28,211		28,211			2,918		0003
EUR/L 41392193.63 USD- S34997546.86EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency.....	ES71P3U3PHI6C71XBU11	.12/29/2025	.04/07/2026		41,392,194	0.845510803				931,275		931,275		931,275			28,661		0003
GBP/L 4042092.46 USD- S30089360.66GBP	OIL Canary Warf 7410029	B1	Currency.....	Deutsche Bank AG ..	.01/08/2026	.04/08/2026		40,420,292	0.744634906				588,714		588,714		588,714			29,920		0003
EUR/L 827824.47 USD- S705913.48EUR	OIL Macbeth 50198969	B1	Currency.....	Wellis Fargo & Co ..	.01/12/2026	.04/15/2026		827,824	0.852733297				11,380		11,380		11,380			839		0003
EUR/L 1310916.90 USD- S1125537.05EUR	OIL Macbeth 50198969	B1	Currency.....	815Z1Z1ZV6Z111NHJ748	.01/12/2026	.04/15/2026		1,319,917	0.852733297				18,145		18,145		18,145			1,338		0003
EUR/L 7686030.65 USD- S9486000.00EUR	Project W Indim II - 105000001	B1	Currency.....	815Z1Z1ZV6Z111NHJ748	.01/12/2026	.04/15/2026		7,686,031	0.852520225				106,465		106,465		106,465			7,711		0003
EUR/L 668172.30 USD- S570000.00EUR	QLO HARIT 23A C XS2112473041	D1	Currency.....	Wellis Fargo & Co ..	.01/12/2026	.04/15/2026		668,172	0.853073376				8,923		8,923		8,923			677		0003
EUR/L 69107501.68 USD- S59348526.68EUR	Cerberus Pan-European Logistics Pool B&C ELP 7410073	B1	Currency.....	Wellis Fargo & Co ..	.01/15/2026	.04/15/2026		69,107,502	0.858785591				466,294		466,294		466,294			70,047		0003
GBP/L 3026144.31 USD- S2262071.86GBP	Cerberus Pan-European Logistics Pool D GBP 7410080	B1	Currency.....	Wellis Fargo & Co ..	.01/15/2026	.04/15/2026		3,026,144	0.747506579				32,600		32,600		32,600			3,067		0003
AD/L 195701.01 USD- S0224268	OIL Project Bank AUD 5024268	B1	Currency.....	ROMINSPUBMIPROK9P83	.01/28/2026	.04/07/2026		195,701	1.423902278				2,690		2,690		2,690			136		0003
NZD/L 53871.37 USD- S98008.42NZD	OIL Project Bank NZD 50230331	B1	Currency.....	IG&SIL3JDP3016NUZ34	.01/28/2026	.04/07/2026		53,871	1.65222977				2,733		2,733		2,733			37		0003
EUR/L 29361686.98 USD- S29320000.00EUR	Behrens Finance No.1 - RML - 50162283	B1	Currency.....	ES71P3U3PHI6C71XBU11	.02/02/2026	.04/07/2026		28,361,889	0.843985291				707,803		707,803		707,803			19,638		0003
EUR/L 234335.02 USD- S198203.68EUR	Saint James Albany Paris - 50229626	B1	Currency.....	Wellis Fargo & Co ..	.02/23/2026	.04/15/2026		234,335	0.845838834				5,090		5,090		5,090			238		0003
GBP/L 4482119.05 USD- S3500000.00GBP	Paris - 50229626	B1	Currency.....	Citibank NA	.03/12/2026	.06/09/2026		4,482,119	0.747324777				51,183		51,183		51,183			10,252		0003
EUR/L 17005669.34 USD- S14715000.00EUR	Heylo Flow 3 Draw	B1	Currency.....	Wellis Fargo & Co ..	.03/17/2026	.04/17/2026		17,005,669	0.865299666				(15,110)		(15,110)		(15,110)			18,350		0003
NZD/L 3243.98 USD- S56311.28NZD	Ires Pista Italian Retail I -7410060	B1	Currency.....	Wellis Fargo & Co ..	.03/26/2026	.04/07/2026		32,444	1.730334524				191		191		191			23		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
AD/S 100226.78 USD- L145393.51AUD	OIL Project Bank AUD 50224268	B1	Currency.....	Société Générale SA	03/27/2026	04/07/2026		100,227	1.450645327				56		56		56			69		0003
NZD/S 32460.55 USD- L56311.28NZD	OIL Project Bank NZD 50203331	B1	Currency.....	Citibank NA	03/27/2026	04/07/2026		32,461	1.734760502				108		108		108			22		0003
EUR/L 1876568.91 USD- X51814401045	GLO PENIA 2018-4A C	D1	Currency.....	Canadian Imperial Bank of Comm	03/24/2023	12/22/2026		1,876,569	0.90021547				(91,843)		(91,843)		(91,843)			8,010		0003
EUR/L 3229240.00 USD- GLO ReInv6m WHESE 15A	GLO ReInv6m WHESE 15A	D1	Currency.....	Deutsche Bank AG	07/27/2023	01/15/2027		3,229,240	0.867077083				(39,179)		(39,179)		(39,179)			14,392		0003
EUR/L 2002590.00 USD- S180000.00EUR	GLO ReInv6m BILB 3A BR	D1	Currency.....	Morgan Chase & Co	09/14/2023	08/17/2026		2,002,590	0.898836007				(87,530)		(87,530)		(87,530)			6,179		0003
EUR/L 1832045.57 USD- S733873.65EUR	AirFrance 3.0 JP Fides HOLDINGS 1 LLC 6% 30-Nov48 50185602	D1	Currency.....																			0003
EUR/L 3486132.00 USD- S3380000.00EUR	00240H44 GLO ReInv6m RFE 2021-2A B XS2405874087	D1	Currency.....	Morgan Stanley	10/27/2023	12/15/2027		1,632,046	0.94641404				(198,212)		(198,212)		(198,212)			11,977		0003
EUR/L 447329.60 USD- S620000.00EUR	GLO ReInv6m DRYD 2020-8B4 B1 XS2337319402	D1	Currency.....	BNP Paribas SA	09/29/2022	01/25/2027		3,486,132	0.968955943				(447,966)		(447,966)		(447,966)			15,903		0003
EUR/L 1197570.00 USD- S1140000.00EUR	GLO ReInv6m MIDSE 2021-24H B1 XS2402465467	D1	Currency.....	BNP Paribas SA	10/06/2022	07/20/2026		647,330	0.957781013				(71,463)		(71,463)		(71,463)			1,785		0003
GBP/L 20669632.98 USD- S16313000.00GBP	RMS Project Jupiter 1A CR XS2737623533	D1	Currency.....	Morgan Chase & Co	10/06/2022	01/15/2027		1,197,570	0.951927653				(129,755)		(129,755)		(129,755)			5,337		0003
EUR/L 3446240.00 USD- S2975000.00EUR	GLO DRYD 2018-66A DR XS2415313332	D1	Currency.....	Deutsche Bank AG	01/17/2024	04/20/2027		20,668,633	0.788252431				(777,494)		(777,494)		(777,494)			106,142		0003
EUR/L 306970.00 USD- S450000.00EUR	GLO ReInv6m RIME 9A 1A2 XS289492337	D1	Currency.....	MARKETS LLC	03/22/2024	07/24/2028		3,446,240	0.863258669				(74,171)		(74,171)		(74,171)			26,233		0003
EUR/S 41063.41 USD- L38914.56EUR	Coupon Hedge: Por than Square 2023-1 A XS2651000985	D1	Currency.....	MARKETS LLC	03/22/2024	10/15/2026		506,970	0.887628487				(16,579)		(16,579)		(16,579)			1,867		0003
EUR/L 2489520.00 USD- S220000.00EUR	GLO ReInv6m AVCA 25A D XS2400441700	D1	Currency.....	Morgan Chase & Co	05/08/2024	04/27/2026		41,053	0.899183771				1,667		1,667		1,667			56		0003
EUR/S 807620.00 USD- L600000.00EUR	GLO ReInv6m CORDA 23A B1 XS2412396847	D1	Currency.....	Royal Bank of Canada	05/23/2024	10/19/2026		2,489,520	0.88691796				(82,887)		(82,887)		(82,887)			9,260		0003
EUR/S 1901232.15 USD- L1689300.00EUR	GLO PENIA 2018-4A C	D1	Currency.....	Deutsche Bank AG	08/13/2024	04/26/2027		907,520	0.881522272				28,144		28,144		28,144			4,896		0003
GBP/S 124190.91 USD- L97122.79GBP	XS1814401045 Coupon Hedge RMS	D1	Currency.....	Deutsche Bank AG	10/28/2024	12/22/2026		1,301,232	0.888520052				70,669		70,669		70,669			8,115		0003
GBP/S 161892.93 USD- L126370.25GBP	Strip	B1	Currency.....	Deutsche Bank AG	11/06/2024	06/15/2027		124,191	0.782044274				3,401		3,401		3,401			683		0003
EUR/L 417327.06 USD- S362577.81EUR	Coupon Hedge RMS	B1	Currency.....	Deutsche Bank AG	11/06/2024	06/16/2031		161,893	0.780579177				939		939		939			1,948		0003
EUR/S 781970.00 USD- L700000.00EUR	Strip	B1	Currency.....	Wells Fargo & Co	11/07/2024	06/15/2028		417,327	0.866806729				(11,122)		(11,122)		(11,122)			3,103		0003
GBP/L 2662306.80 USD- S2000000.00GBP	GLO PENIA 2018-4A C	D1	Currency.....	Deutsche Bank AG	11/21/2024	10/29/2027		781,970	0.895175007				39,520		39,520		39,520			4,916		0003
GBP/S 873237.60 USD- L2000000.00GBP	THB6 2022-1A B 50136423	B1	Currency.....	Citibank NA	03/18/2026	04/20/2026		2,862,307	0.751228221				15,602		15,602		15,602			3,116		0003
GBP/L 29852.06 USD- S22593.63GBP	THB6 2022-1A B 50136423	B1	Currency.....	Citibank NA	03/26/2026	04/20/2026		2,675,238	0.748156468				(26,533)		(26,533)		(26,533)			3,129		0003
S102755.06GBP	Strip	B1	Currency.....	MARKETS LLC	03/15/2024	06/15/2026		28,852	0.783085006				(1,041)		(1,041)		(1,041)			66		0003
GBP/L 130337.64 USD- S102025.55GBP	Coupon Hedge RMS	B1	Currency.....	MARKETS LLC	11/06/2024	06/15/2027		131,393	0.782044295				(3,598)		(3,598)		(3,598)			722		0003
EUR/S 1770246.00 USD- 2020-1A DR	Coupon Hedge RMS	B1	Currency.....	Deutsche Bank AG	11/06/2024	06/15/2029		130,338	0.782778866				(2,108)		(2,108)		(2,108)			1,168		0003
EUR/S 1770246.00 USD- 2020-1A DR	Coupon Hedge RMS	D1	Currency.....	Deutsche Bank AG	10/22/2025	10/21/2026		1,770,246	0.847338661				(22,881)		(22,881)		(22,881)			6,617		0003

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GBP/L 549800.00 USD- S900000.00GBP	S9EL Coupon Strip Hedge	B1	Currency.....	MITSUBISHI UFJ TRUST AND BANK	01/30/2026	06/22/2026		549,800	0.72373286				20,593		20,593		20,593			1,311		0003
GBP/L 549760.00 USD- S900000.00GBP	S9EL Coupon Strip Hedge	B1	Currency.....	MITSUBISHI UFJ TRUST AND BANK	01/30/2026	07/22/2026		549,760	0.727590221				20,724		20,724		20,724			1,529		0003
GBP/S 1994940.81 USD- L1465022.57GBP	Sorel Foundation Home Loans 50163204	B1	Currency.....	Wells Fargo & Co.	02/06/2026	06/22/2026		1,994,941	0.734669702				(55,885)		(55,885)		(55,885)			4,757		0003
GBP/L 16542109.60 USD- L146522.96GBP	Kres UK Industrial Platform - 7200418	B1	Currency.....	Morgan Stanley	02/12/2026	02/12/2027		18,542,200	0.732566532				632,659		632,659		632,659			86,536		0003
EUR/L 131969.01 USD- S111174.23EUR	Ert Exeter Logistic Spain - 7200570	B1	Currency.....	Wells Fargo & Co.	02/23/2026	07/07/2026		131,989	0.842239143				2,944		2,944		2,944			342		0003
GBP/L 5276814.43 USD- S3943861.19GBP	Heylo Deal 1st Funding - 19344	B1	Currency.....	Morgan Stanley	03/12/2026	06/17/2026		5,276,814	0.747398121				58,826		58,826		58,826			12,197		0003
EUR/L 10677081.15 USD- S92392424.82EUR	Testa Home OIL	B1	Currency.....	Wells Fargo & Co.	03/12/2026	04/16/2026		106,770,811	0.86539411				(93,685)		(93,685)		(93,685)			111,772		0003
EUR/L 1446669.75 USD- S1248883.07EUR	AP Pistachio LP Home Loans 1yr	B1	Currency.....	Societe Generale SA	03/17/2026	06/30/2026		1,446,870	0.863162057				(2,391)		(2,391)		(2,391)			3,612		0003
GBP/L 16207980.60 USD- S12200000.00GBP	RNL Sorel Foundation Home Loans 1yr	B1	Currency.....	Royal Bank of Canada	03/16/2026	06/22/2026		16,207,981	0.75271561				67,155		67,155		67,155			38,645		0003
EUR/L 8100223.00 USD- S7000000.00EUR	Bairrens Finance No.1 - RNL - 50162283	B1	Currency.....	Wells Fargo & Co.	03/25/2026	04/07/2026		8,100,323	0.864163071				7,572		7,572		7,572			5,609		0003
GBP/L 9284770.50 USD- S9845000.00GBP	Heylo Flow hedging 10	B1	Currency.....	Citibank NA	03/25/2026	06/17/2026		9,284,771	0.747999102				96,123		96,123		96,123			21,461		0003
AUD/S 233862.50 USD- S139251.53AUD	OIL Project Bank AUD 50224268	B1	Currency.....	Societe Generale SA	03/27/2026	04/07/2026		233,863	1.450645272				131		131		131			162		0003
GBP/S 6429583.85 USD- L48611111.50GBP	Heylo Flow hedging CCS timing - 50095149	B1	Currency.....	Citibank NA	03/31/2026	04/02/2026		64,239,584	0.756715853				92,086		92,086		92,086			23,775		0003
EUR/S 230770.24 USD- L200218.69EUR	Ert Exeter Logistic Spain - 7200570	B1	Currency.....	Wells Fargo & Co.	03/31/2026	04/01/2026		230,770	0.867610529				622		622		622			60		0003
GBP/L 36775000.29 USD- S27777778.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/17/2026		36,775,000	0.755344059				23,351		23,351		23,351			85,001		0003
L104189.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2026		1,378,405	0.755344058				(859)		(859)		(859)			3,145		0003
GBP/S 154705.42 USD- L1201194.02GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/17/2030		1,554,705	0.772616404				709		709		709			15,962		0003
GBP/S 1572817.07 USD- L1219427.10GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/16/2031		1,572,817	0.775314004				276		276		276			17,956		0003
GBP/S 1608605.70 USD- L1251248.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2032		1,608,606	0.77784682				(264)		(264)		(264)			20,049		0003
GBP/S 1856128.99 USD- L1459400.36GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2035		1,856,129	0.786287153				(1,246)		(1,246)		(1,246)			28,171		0003
GBP/S 1885678.01 USD- L1496194.17GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/16/2036		1,895,678	0.789265984				(1,951)		(1,951)		(1,951)			30,300		0003
GBP/S 2303709.88 USD- L1847105.42GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	03/31/2026	06/15/2043		2,303,710	0.801796023				4,972		4,972		4,972			47,797		0003
EUR/L 8177928.00 USD- S860000.00EUR	GLD ReIm6a OPE 2022- SA C XS2423746655	D1	Currency.....	Deutsche Bank AG	02/04/2022	04/20/2027		8,177,928	0.807050392				433,397		433,397		433,397			41,995		0003
EUR/L 44363753.19 USD- S39936072.77EUR	Ert Exeter Logistics Italy - 7200563	B1	Currency.....	BNP Paribas SA	07/01/2022	07/07/2026		44,363,753	0.889790349				(1,924,541)		(1,924,541)		(1,924,541)			114,990		0003
GBP/L 6283982.91 USD- S3673984.40GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley	09/29/2022	02/18/2048		6,283,983	0.58465856				683,087		683,087		683,087			147,042		0003
EUR/L 1549950.00 USD- S1500000.00EUR	2021-2 - Class B - 50136229	B1	Currency.....	Royal Bank of Canada	10/14/2022	04/28/2026		1,549,950	0.967773154				(184,193)		(184,193)		(184,193)			2,146		0003
EUR/L 7654807.50 USD- S8675000.00EUR	GLD ReIm6a AUD61 X-A 50136229	D1	Currency.....	Deutsche Bank AG	10/19/2022	05/10/2028		7,054,808	0.946163038				(780,299)		(780,299)		(780,299)			51,267		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 6061388 00 USD- S3400000 00GBP - Class B-50136720 .. EOT Exeter Logistics	Finbury Square 2021-2 .. - Class B-50136720 .. EOT Exeter Logistics	B1	Currency.....	JPMorgan Chase & Co	10/20/2022	12/16/2026		6,061,338	0.890892407				(1,035,736)		(1,035,736)		(1,035,736)			25,579	0003	
EUR/L 2003570 09 USD- E1793720 89EUR Italy - 7200563	Italy - 7200563	B1	Currency.....	Morgan Stanley	12/13/2022	07/07/2026		2,003,570	0.895262361				(76,458)		(76,458)		(76,458)			5,191	0003	
EUR/L 32276 00 USD- ESPA1 BARCA FT	ESPA1 BARCA FT	D1	Currency.....	Royal Bank of	03/31/2023	06/30/2026		53,276	0.891833452				(1,803)		(1,803)		(1,803)			133	0003	
EUR/L 32145 15 USD- S28500 00EUR 6/30/2043	ESPA1 BARCA FT	D1	Currency.....	Royal Bank of	03/31/2023	06/30/2027		32,145	0.886603422				(1,226)		(1,226)		(1,226)			180	0003	
S629935 3EUR GBP/S 1515687 84 USD- Italy - 7200563	EOT Exeter Logistics	B1	Currency.....	JPMorgan Chase & Co	05/26/2023	07/07/2026		700,286	0.899540251				(30,164)		(30,164)		(30,164)			1,814	0003	
L1214688 12GBP EUR/L 118730.61 USD- E1793720 89EUR Spain - 7200570	EOT Exeter Logistic	B1	Currency.....	Deutsche Bank AG	07/11/2023	07/07/2026		1,515,688	0.80141048				89,636		89,636		89,636			3,927	0003	
S170494 00EUR EUR/L 368965 68 USD- Italy - 7200570	EOT Exeter Logistics	B1	Currency.....	Credit Agricole SA	11/27/2023	07/07/2026		119,731	0.876501005				(1,989)		(1,989)		(1,989)			310	0003	
S232115 58EUR EUR/L 202400 47 USD- E1793720 89EUR Spain - 7200570	EOT Exeter Logistic	B1	Currency.....	Natixis NA	12/20/2023	07/07/2026		368,966	0.875733429				(5,804)		(5,804)		(5,804)			956	0003	
S177245 86EUR EUR/L 566500 00 USD- GLO DRYO 2018-68A DR	EOT Exeter Logistic	B1	Currency.....	Natixis NA	12/20/2023	07/07/2026		202,400	0.875733441				(3,184)		(3,184)		(3,184)			524	0003	
S3000000 00EUR GBP/L 890706 55 USD- Coupon Hedge RIBS	EOT Exeter Logistics	D1	Currency.....	Societe Generale SA	01/02/2024	07/24/2028		5,866,500	0.852226894				(56,100)		(56,100)		(56,100)			44,657	0003	
S897489 25GBP GBP/L 903682 84 USD- Strip	Coupon Hedge RIBS	B1	Currency.....	NI ZLHO CAPITAL	03/15/2024	06/15/2026		890,707	0.783085349				(32,138)		(32,138)		(32,138)			2,032	0003	
S705954 86GBP EUR/L 892919 77 USD- Coupon Hedge RIBS	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	03/15/2024	06/15/2027		903,693	0.781188971				(23,776)		(23,776)		(23,776)			4,967	0003	
S959537 09GBP GBP/L 1132774 27 USD- Coupon Hedge RIBS	Coupon Hedge RIBS	B1	Currency.....	NI ZLHO CAPITAL	03/15/2024	06/15/2028		882,920	0.779058996				(15,268)		(15,268)		(15,268)			6,639	0003	
S863986 40GBP EUR/L 1101081 63 USD- Coupon Hedge Strip OIL	Coupon Hedge RIBS	B1	Currency.....	MARKETS LLC	03/15/2024	06/15/2034		1,133,774	0.761788676				23,641		23,641		23,641			16,247	0003	
S976049 67EUR EUR/L 323426 07 USD- EOT Exeter Logistics	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co	05/10/2024	01/15/2027		1,101,082	0.88646239				(37,543)		(37,543)		(37,543)			4,907	0003	
S287515 40EUR EUR/L 277236 65 USD- EOT Exeter Logistic	Italy - 7200563	B1	Currency.....	Royal Bank of	06/24/2024	07/06/2027		323,426	0.888967918				(13,286)		(13,286)		(13,286)			1,819	0003	
S244549 3EUR EUR/L 488530 20 USD- Coupon Hedge Strip OIL	Spain - 7200570	B1	Currency.....	Wells Fargo & Co	07/25/2024	07/07/2027		277,237	0.882456775				(9,384)		(9,384)		(9,384)			1,561	0003	
S435216 21EUR EUR/L 906434 82 USD- Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG	07/26/2024	10/16/2026		488,530	0.890868599				(18,468)		(18,468)		(18,468)			1,804	0003	
S431925 78EUR EUR/S 92112 96 USD- Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	Deutsche Bank AG	07/26/2024	01/15/2027		486,435	0.887941739				(18,112)		(18,112)		(18,112)			2,188	0003	
L81768 81EUR EUR/L 845539 55 USD- Coupon Hedge Strip AIF	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co	08/16/2024	04/16/2026		92,113	0.887705325				2,464		2,464		2,464			96	0003	
S750057 28EUR EUR/L 30736 60 USD- Coupon Hedge RIBS	OIL EUR	B1	Currency.....	Wells Fargo & Co	10/08/2024	06/17/2026		845,540	0.887075312				(24,393)		(24,393)		(24,393)			1,954	0003	
S28466 66EUR GBP/S 308714 84 USD- Coupon Hedge RIBS	Coupon Hedge RIBS	B1	Currency.....	BNP Paribas SA	11/06/2024	06/15/2029		30,797	0.859402012				(762)		(762)		(762)			276	0003	
L629704 82GBP GBP/S 665231 77 USD- Coupon Hedge RIBS	Strip	B1	Currency.....	Deutsche Bank AG	11/06/2024	06/16/2031		806,715	0.790579195				4,679		4,679		4,679			9,210	0003	
L517098 46GBP EUR/L 473398 50 USD- Coupon Hedge Strip OIL	Coupon Hedge RIBS	B1	Currency.....	Deutsche Bank AG	11/06/2024	06/15/2033		663,232	0.7796663				(794)		(794)		(794)			8,907	0003	
S426410 68EUR EUR/L 402939 54 USD- Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co	11/07/2024	04/16/2026		473,359	0.900919738				(19,844)		(19,844)		(19,844)			496	0003	
S439309 43EUR EUR/L 508951 47 USD- Coupon Hedge Strip OIL	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co	11/07/2024	10/16/2026		492,831	0.892618039				(19,635)		(19,635)		(19,635)			1,819	0003	
S48652 58EUR EUR/S 2239701 28 USD- EOT Exeter Logistic	Coupon Hedge Strip OIL	B1	Currency.....	Wells Fargo & Co	11/07/2024	07/16/2027		508,951	0.881523262				(16,776)		(16,776)		(16,776)			2,884	0003	
L20377810 48EUR	Spain - 7200570	B1	Currency.....	Royal Bank of	11/14/2024	07/07/2026		22,259,701	0.9154575				1,393,758		1,393,758		1,393,758			57,671	0003	

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ELR/L 940613.65 USD- S874795.98EUR	E01 Exeter Logistics Italy - 7200563	B1	Currency.....	BNP Paribas SA ROMISFPIBIPR08K5F83	.12/23/2024	.07/07/2026		940,614	0.930262829											2,437		0003
GBP/L 437332.45 USD- S282100.22GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IG.SJLL3JDP30.6NUZ34	.10/22/2021	.06/15/2035	.....	437,332	0.667913437 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	6,637	.....	0003
GBP/L 536201.42 USD- S241834.39GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IG.SJLL3JDP30.6NUZ34	.11/02/2021	.06/15/2040	.....	536,201	0.637511161 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	10,110	.....	0003
GBP/L 556563.38 USD- S350398.06GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IG.SJLL3JDP30.6NUZ34	.11/02/2021	.06/17/2041	.....	556,563	0.63068317 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	10,858	.....	0003
GBP/L 597831.83 USD- S386987.05GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	Morgan Stanley IG.SJLL3JDP30.6NUZ34	.11/02/2021	.06/15/2043	.....	597,932	0.618276251 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	12,406	.....	0003
ELR/L 565523.52 USD- S0986390.93EUR	E01 Exeter Logistics Italy - 7200563	B1	Currency.....	Royal Bank of Canada	.07/01/2022	.07/07/2026	.....	5,653,524	0.89968511 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	14,647	.....	0003
ELR/L 500892.52 USD- S448430.22EUR	E01 Exeter Logistics Italy - 7200563	B1	Currency.....	Morgan Stanley IG.SJLL3JDP30.6NUZ34	.12/13/2022	.07/07/2026	.....	500,893	0.895262361 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	1,288	.....	0003
ELR/L 75071.49 USD- S157483.88EUR	E01 Exeter Logistics Italy - 7200563	B1	Currency.....	JPMorgan Chase & Co	.05/26/2023	.07/07/2026	.....	175,071	0.899540239 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	454	.....	0003
ELR/L 181659.27 USD- S160327.67EUR	E01 Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency.....	Royal Bank of Canada	.08/18/2023	.07/07/2026	.....	181,659	0.882573568 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	471	.....	0003
ELR/L 12080.01 USD- S98238.24EUR	E01 Exeter Logistic Spain - 7200570	B1	Currency.....	Credit Agricole SA	.11/27/2023	.07/07/2026	.....	112,080	0.876500992 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	290	.....	0003
ELR/L 50600.11 USD- S44312.21EUR	E01 Exeter Logistic Spain - 7200570	B1	Currency.....	9695007JBKRTCQJHX05	.12/20/2023	.07/07/2026	.....	50,600	0.875733472 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	131	.....	0003
ELR/L 191705.25 USD- S70471.07EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Natixis NA KX11K48IP04Y2KULZ63	.12/20/2023	.07/16/2026	.....	191,703	0.882454549 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	519	.....	0003
ELR/L 16144.67 USD- S14394.96EUR	E01 Exeter Logistic Spain - 7200570	B1	Currency.....	MARKETS LLC	.02/22/2024	.07/16/2026	.....	16,145	0.891629556 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	42	.....	0003
ELR/L 5207137.18 USD- S4684352.85EUR	E01 Exeter Logistic Spain - 7200570	B1	Currency.....	Royal Bank of Canada	.03/22/2024	.07/07/2026	.....	.....	0.891629556 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	29,282	.....	0003
ELR/L 76070.99 USD- S67393.38EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG ..	.05/09/2024	.07/06/2027	.....	5,207,137	0.880397941 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	206	.....	0003
ELR/L 84012.55 USD- S74822.46EUR	E01 Exeter Logistics Italy - 7200563	B1	Currency.....	Wellis Fargo & Co ..	.05/10/2024	.07/16/2026	.....	76,071	0.893914843 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	218	.....	0003
ELR/L 80856.52 USD- S71878.85EUR	E01 Exeter Logistics Italy - 7200563	B1	Currency.....	BNP Paribas SA ROMISFPIBIPR08K5F83	.05/29/2024	.07/07/2026	.....	84,013	0.89061051 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	455	.....	0003
ELR/L 117944.29 USD- S105467.49EUR	E01 Exeter Logistics Italy - 7200563	B1	Currency.....	Royal Bank of Canada	.06/24/2024	.07/06/2027	.....	80,857	0.88896789 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	306	.....	0003
ELR/L 12132.55 USD- S108004.08EUR	E01 Exeter Logistics Coupon Hedge Strip OIL EUR	B1	Currency.....	Wellis Fargo & Co ..	.07/25/2024	.07/07/2026	.....	117,944	0.894214463 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	451	.....	0003
ELR/S 23028.14 USD- L20442.20EUR	Coupon Hedge Strip OIL EUR	B1	Currency.....	Deutsche Bank AG ..	.07/26/2024	.10/16/2026	.....	122,133	0.89086865 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	24	.....	0003
SEK/S 38973.47 USD- L383909.99SEK	Coupon Hedge Strip OIL EUR	B1	Currency.....	Wellis Fargo & Co ..	.08/16/2024	.04/16/2026	.....	23,028	0.887705216 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	72	.....	0003
ELR/L 16361.10 USD- S14452.62EUR	E01 Exeter Logistic Spain - 7200570	B1	Currency.....	Morgan Stanley IG.SJLL3JDP30.6NUZ34	.08/27/2024	.05/18/2026	.....	39,873	9.878999495 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	42	.....	0003
ELR/L 177163.07 USD- JPY/L 557666.41 EUR- S159885.81EUR	E01 Exeter Logistic Spain - 7200570	B1	Currency.....	02N6E81BP460TD8PU41	.09/13/2024	.07/07/2026	.....	16,361	0.883525586 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	1,159	.....	0003
JPY/L 557666.41 EUR- S100249403.6JPY	E01 Exeter Logistic Castileforbes 7410004 OIL	B1	Currency.....	Royal Bank of Canada	.12/23/2024	.12/16/2027	.....	177,163	0.902478208 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3,795	.....	0003
ELR/L 100215276.28 JPY-5551686.41EUR	Castileforbes 7410004 OIL	B1	Currency.....	Wellis Fargo & Co ..	.01/20/2026	.11/22/2027	.....	551,686 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
14399999999. Subtotal - forwards - hedging other		B1	Currency.....	Wellis Fargo & Co ..	.01/20/2026	.11/22/2027	.....	551,686 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003
14799999999. Subtotal - forwards									.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
15099999999. Subtotal - SSAP No. 108 adjustments									.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
16899999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108									.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
16999999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108									.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX
17099999999. Subtotal - hedging other									.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replication	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1719999999 - Subtotal - replication	1729999999 - Subtotal - income generation									69,612,500	49,147,500	16,287,179	115,776,653	XXX	17,547,293			(1,898,133)		139,360,093	XXX	XXX
1739999999 - Subtotal - other														XXX							XXX	XXX
1749999999 - Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals										4,210,125,261	868,419,574	27,242,966	3,654,060,442	XXX	4,969,294,586	(277,875,043)	269,847,671	(504,340,251)		2,033,198,177	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Hedges the equity risk of fixed and index-linked annuity products.
	0002	Hedges the interest rate risk of underlying positions.
	0003	Hedges the currency risk of foreign currency denominated assets and liabilities.

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	(Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
GC	30	3,000	GOLD 100 OZ FUTR	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity...	06/30/2026	COMEX	03/10/2026	5,082.0600	4,678.6000	1,320.390	1,320.390				1,320.390	1,320.390	980.250	0001	100
GC	28	2,800	GOLD 100 OZ FUTR	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity...	06/30/2026	COMEX	03/16/2026	5,218.2100	4,678.6000	1,232.364	1,232.364				1,232.364	1,232.364	914.900	0001	100
GC	47	4,700	GOLD 100 OZ FUTR	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity...	06/30/2026	COMEX	03/09/2026	5,084.1900	4,678.6000	2,068.611	2,068.611				2,068.611	2,068.611	1,535.725	0001	100
LL	26	650	COMEX Lead Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity...	05/29/2026	London Met	03/12/2026	1,941.1900	1,884.5000	74.796	74.796				74.796	74.796	54.600	0001	25
LL	40	1,000	COMEX Lead Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity...	05/29/2026	London Met	02/26/2026	1,942.3600	1,884.5000	115.070	115.070				115.070	115.070	84.000	0001	25
LX	39	975	LME Zinc Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity...	05/29/2026	London Met	02/19/2026	3,296.9000	3,240.9400	304.200	304.200				304.200	304.200	140.400	0001	25
LX	62	1,550	LME Zinc Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity...	05/29/2026	London Met	02/13/2026	3,288.6900	3,240.9400	483.600	483.600				483.600	483.600	223.200	0001	25
NO	45	900	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	OIE	03/23/2026	24,604.6900	23,915.0000	1,323.153	1,323.153				1,323.153	1,323.153	1,589.400	0001	20
NO	76	1,520	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	OIE	03/16/2026	24,603.2500	23,915.0000	2,234.658	2,234.658				2,234.658	2,234.658	2,684.320	0001	20
NO	2	40	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	OIE	03/16/2026	24,603.2500	23,915.0000	58.807	58.807				58.807	58.807	70.640	0001	20
NO	2	40	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	OIE	03/16/2026	24,603.2500	23,915.0000	58.807	58.807				58.807	58.807	70.640	0001	20
NO	210	4,200	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	OIE	03/16/2026	24,490.2900	23,915.0000	6,174.713	6,174.713				6,174.713	6,174.713	7,417.200	0001	20
NO	216	4,320	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	OIE	03/20/2026	24,438.0600	23,915.0000	6,351.134	6,351.134				6,351.134	6,351.134	7,629.120	0001	20
NO	6	120	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	OIE	03/23/2026	24,252.9200	23,915.0000	176.420	176.420				176.420	176.420	211.920	0001	20
NO	10	200	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	OIE	03/16/2026	24,520.1800	23,915.0000	294.034	294.034				294.034	294.034	353.200	0001	20
NO	5	100	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	OIE	03/16/2026	24,603.2500	23,915.0000	147.017	147.017				147.017	147.017	176.600	0001	20
OS	35	3,500	Low Sulphur Gas/Oil	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity...	05/29/2026	ICE	02/11/2026	833.1100	1,239.2500	318.028	318.028				318.028	318.028	85.190	0001	100

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	(Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
QS	54	5,400	Low Sulphur Gas/Oil	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	05/29/2026	IFE	02/11/2026	848.4600	1,239,2500	480,672	480,672				480,672	480,672	131,436	0001	100
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	SWZ2JLFR6MNCLOCF39	09/12/2025	96.5800	96,5700	148	148				148	148	800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	SWZ2JLFR6MNCLOCF39	04/25/2025	96.5800	96,5700	37	37				37	37	200	0001	2,500
S3	110	275,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	SWZ2JLFR6MNCLOCF39	03/31/2025	96.6700	96,5700	4,061	4,061				4,061	4,061	22,000	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	SWZ2JLFR6MNCLOCF39	01/28/2026	96.6700	96,5700	295	295				295	295	1,600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	SWZ2JLFR6MNCLOCF39	04/09/2025	96.5800	96,5700	37	37				37	37	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	SWZ2JLFR6MNCLOCF39	12/19/2025	96.5400	96,5300	111	111				111	111	600	0001	2,500
S3	80	200,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	SWZ2JLFR6MNCLOCF39	05/15/2025	96.6200	96,5300	2,953	2,953				2,953	2,953	16,000	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	SWZ2JLFR6MNCLOCF39	01/28/2026	96.6100	96,5300	221	221				221	221	1,200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	SWZ2JLFR6MNCLOCF39	03/17/2026	96.6600	96,5300	37	37				37	37	200	0001	2,500
UX	15	15,000	CBQE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	07/22/2026	CBQE	03/09/2026	23.1500	24,4100	24,976	24,976				24,976	24,976	133,200	0001	1,000
UX	15	15,000	CBQE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	07/22/2026	CBQE	03/09/2026	23.1500	24,4100	24,976	24,976				24,976	24,976	133,200	0001	1,000
UX	10	10,000	CBQE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	07/22/2026	CBQE	03/23/2026	23.2100	24,4100	16,651	16,651				16,651	16,651	88,800	0001	1,000
ES	8	400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	SWZ2JLFR6MNCLOCF39	03/17/2026	6,626,0400	6,570,7500	3,456	3,456				3,456	3,456	179,688	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	SWZ2JLFR6MNCLOCF39	03/16/2026	6,686,6500	6,570,7500	432	432				432	432	22,461	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	SWZ2JLFR6MNCLOCF39	03/16/2026	6,737,7200	6,570,7500	1,296	1,296				1,296	1,296	67,383	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	SWZ2JLFR6MNCLOCF39	03/30/2026	6,465,7500	6,570,7500	864	864				864	864	44,922	0001	50

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	20	1,000	SP500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/18/2026	6,603.9500	6,570.7500	8,639	8,639				8,639	8,639	449,220	0001	50
CO	109	109,000	Brent Crude	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	07/31/2026	IFE	03/11/2026	89.0000	96.1700	565,876	565,876				565,876	565,876	1,164,665	0001	1,000
CO	167	167,000	Brent Crude	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	07/31/2026	IFE	03/10/2026	89.1600	96.1700	866,984	866,984				866,984	866,984	1,784,395	0001	1,000
HO	61	1,325,000	COMEX Copper Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	05/29/2026	COMEX	02/13/2026	5.8200	5.6100	902,800	902,800				902,800	902,800	732,000	0001	25,000
HO	95	2,375,000	COMEX Copper Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	05/29/2026	COMEX	02/19/2026	5.8200	5.6100	1,406,000	1,406,000				1,406,000	1,406,000	1,140,000	0001	25,000
HO	18	756,000	Heating Oil	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	05/29/2026	NYX	03/04/2026	2.7800	4.1100	207,328	207,328				207,328	207,328	304,236	0001	42,000
HO	29	1,218,000	Heating Oil	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	05/29/2026	NYX	02/11/2026	2.8200	4.1100	334,028	334,028				334,028	334,028	490,158	0001	42,000
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	ONE	07/10/2025	96.4800	96.4700	74	74				74	74	400	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	ONE	01/28/2026	96.4900	96.4700	185	185				185	185	1,000	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	ONE	01/28/2026	96.5500	96.4700	1,144	1,144				1,144	1,144	6,200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	ONE	03/17/2026	96.5600	96.3700	37	37				37	37	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	ONE	12/19/2025	96.3800	96.3700	74	74				74	74	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	ONE	01/28/2026	96.9100	96.3700	37	37				37	37	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	ONE	08/11/2025	96.3800	96.3700	37	37				37	37	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	ONE	09/08/2023	96.3800	96.3700	185	185				185	185	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	ONE	04/08/2025	96.3800	96.3700	37	37				37	37	200	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	ONE	02/06/2026	96.9000	96.3700	258	258				258	258	1,400	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	240	600,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	03/12/2025	96.7700	96.3700	8,860	8,860				8,860	8,860	48,000	0001	2,500
S3	14	35,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	08/11/2025	96.7600	96.3700	517	517				517	517	2,800	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	03/17/2026	96.5600	96.3700	37	37				37	37	200	0001	2,500
LA	109	2,725	LME PRI Alum Future	Fixed Index & Index Linked Amnuty Hedge	N/A	Commodity...	05/29/2026	London Met	02/18/2026	3,275.3500	3,504.0400	754,189	754,189				754,189	754,189	436,000	0001	25
LA	71	1,775	LME PRI Alum Future	Fixed Index & Index Linked Amnuty Hedge	N/A	Commodity...	05/29/2026	London Met	02/24/2026	3,272.4600	3,504.0400	491,261	491,261				491,261	491,261	284,000	0001	25
NI	735	367,500	NIKKEI 225	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/11/2026	ONE	03/11/2026	54,125.5200	51,330.0000	7,888,976	7,888,976				7,888,976	7,888,976	14,819,070	0001	500
NI	481	240,500	NIKKEI 225	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/11/2026	ONE	03/10/2026	54,151.9100	51,330.0000	5,177,674	5,177,674				5,177,674	5,177,674	9,697,922	0001	500
SI	22	110,000	COMEX Silver Future	Fixed Index & Index Linked Amnuty Hedge	N/A	Commodity...	05/29/2026	COMEX	02/10/2026	81.0300	74.9200	1,565,278	1,565,278				1,565,278	1,565,278	1,121,846	0001	5,000
SI	14	70,000	COMEX Silver Future	Fixed Index & Index Linked Amnuty Hedge	N/A	Commodity...	05/29/2026	COMEX	02/25/2026	81.6300	74.9200	996,086	996,086				996,086	996,086	713,902	0001	5,000
TY	1,109	1,109,000	US 10YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate...	05/29/2026	CBOT	03/03/2026	113.0500	111.0500	2,290,358	2,290,358				2,290,358	2,290,358	2,079,375	0001	1,000
TY	907	907,000	US 10YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate...	05/29/2026	CBOT	02/26/2026	113.2100	111.0500	1,873,179	1,873,179				1,873,179	1,873,179	1,700,625	0001	1,000
TY	16	16,000	US 10YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate...	05/29/2026	CBOT	02/25/2026	113.1900	111.0500	10,566	10,566				10,566	10,566	30,000	0001	1,000
TY	10	10,000	US 10YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate...	05/29/2026	CBOT	02/25/2026	113.1900	111.0500	6,604	6,604				6,604	6,604	18,750	0001	1,000
TY	178	178,000	US 10YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate...	05/29/2026	CBOT	03/13/2026	112.0400	111.0500	367,614	367,614				367,614	367,614	333,750	0001	1,000
TY	594	594,000	US 10YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate...	05/29/2026	CBOT	02/25/2026	113.2100	111.0500	1,226,756	1,226,756				1,226,756	1,226,756	1,113,750	0001	1,000
TY	1	1,000	US 10YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate...	05/29/2026	CBOT	02/25/2026	113.1900	111.0500	660	660				660	660	1,875	0001	1,000
K	368	18,400	MSCI Englkt Index	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/19/2026	ICE	03/16/2026	1,495.4400	1,454.6000	2,443,042	2,443,042				2,443,042	2,443,042	1,579,824	0001	50

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	(Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RT	1	50	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	SVZ20.JFR6INCL.OF39	03/16/2026	2,496,8500	2,512,2000	12,690	12,690				12,690	12,690	8,414	0001	50
RT	90	4,500	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	SVZ20.JFR6INCL.OF39	03/24/2026	2,501,1100	2,512,2000	1,142,131	1,142,131				1,142,131	1,142,131	757,260	0001	50
RT	146	7,300	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	SVZ20.JFR6INCL.OF39	03/16/2026	2,498,1900	2,512,2000	1,852,791	1,852,791				1,852,791	1,852,791	1,228,444	0001	50
RT	43	2,150	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	SVZ20.JFR6INCL.OF39	03/23/2026	2,497,6900	2,512,2000	545,685	545,685				545,685	545,685	361,802	0001	50
RT	14	700	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	SVZ20.JFR6INCL.OF39	03/16/2026	2,498,8500	2,512,2000	177,665	177,665				177,665	177,665	117,796	0001	50
RT	9	450	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	SVZ20.JFR6INCL.OF39	03/16/2026	2,498,8500	2,512,2000	114,213	114,213				114,213	114,213	75,726	0001	50
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	SVZ20.JFR6INCL.OF39	03/17/2026	96,6600	96,4500	37	37				37	37	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	SVZ20.JFR6INCL.OF39	09/16/2025	96,4600	96,4500	74	74				74	74	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	SVZ20.JFR6INCL.OF39	04/08/2025	96,4600	96,4500	37	37				37	37	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	SVZ20.JFR6INCL.OF39	03/22/2024	96,8700	96,4500	185	185				185	185	1,000	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	SVZ20.JFR6INCL.OF39	12/07/2023	96,4600	96,4500	221	221				221	221	1,200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	SVZ20.JFR6INCL.OF39	04/09/2025	96,4600	96,4500	37	37				37	37	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	SVZ20.JFR6INCL.OF39	12/19/2025	96,8700	96,4500	111	111				111	111	600	0001	2,500
S3	219	547,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	SVZ20.JFR6INCL.OF39	01/23/2025	96,7900	96,4500	8,084	8,084				8,084	8,084	43,800	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	SVZ20.JFR6INCL.OF39	07/02/2025	96,8000	96,4500	443	443				443	443	2,400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	SVZ20.JFR6INCL.OF39	12/19/2025	96,4600	96,4500	37	37				37	37	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	SVZ20.JFR6INCL.OF39	12/07/2023	96,4600	96,4500	74	74				74	74	400	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	09/15/2027	SNZ20.JFR6MNCLOCF39	12/07/2023	96.4600	96.4600	517	517				517	517	2,800	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JFR6MNCLOCF39	12/07/2023	96.5500	96.5400	295	295				295	295	1,600	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JFR6MNCLOCF39	12/07/2023	96.7100	96.5400	74	74				74	74	400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JFR6MNCLOCF39	12/19/2025	96.5500	96.5400	74	74				74	74	400	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JFR6MNCLOCF39	12/07/2023	96.5500	96.5400	185	185				185	185	1,000	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JFR6MNCLOCF39	12/07/2023	96.5500	96.5400	517	517				517	517	2,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JFR6MNCLOCF39	04/09/2025	96.5500	96.5400	37	37				37	37	200	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JFR6MNCLOCF39	12/07/2023	96.5500	96.5400	295	295				295	295	1,600	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JFR6MNCLOCF39	02/06/2026	96.7900	96.5400	369	369				369	369	2,000	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JFR6MNCLOCF39	04/09/2025	96.5500	96.5400	111	111				111	111	600	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JFR6MNCLOCF39	12/07/2023	96.5500	96.5400	111	111				111	111	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JFR6MNCLOCF39	01/28/2026	96.8300	96.5400	37	37				37	37	200	0001	2,500
S3	217	542,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JFR6MNCLOCF39	12/09/2024	96.7800	96.5400	8,011	8,011				8,011	8,011	43,400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JFR6MNCLOCF39	04/08/2025	96.5500	96.5400	37	37				37	37	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JFR6MNCLOCF39	01/26/2024	96.5500	96.5400	185	185				185	185	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/20/2029	SNZ20.JFR6MNCLOCF39	12/19/2025	96.4100	96.4000	37	37				37	37	200	0001	2,500
UX	7	7,000	CBSE VIX	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	05/19/2026	254900396.P1WCP8PH13	02/26/2026	23.5600	24.4100	11,656	11,656				11,656	11,656	62,160	0001	1,000

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	(Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
UX	14	14,000	CBDE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.05/19/2026	CBDE	.03/09/2026	23.9800	24.4100	23.311	23.311				23.311	23.311	124.320	0001	1,000
UX	14	14,000	CBDE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.05/19/2026	CBDE	.03/23/2026	23.9800	24.4100	23.311	23.311				23.311	23.311	124.320	0001	1,000
UX	14	14,000	CBDE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.05/19/2026	CBDE	.03/23/2026	23.9800	24.4100	23.311	23.311				23.311	23.311	124.320	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	109.6900	108.1800	740	740				740	740	3,000	0001	1,000
FV	39	39,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	109.6900	108.1800	14,426	14,426				14,426	14,426	58,500	0001	1,000
FV	103	103,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	109.6900	108.1800	38,100	38,100				38,100	38,100	154,500	0001	1,000
FV	144	144,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	109.6900	108.1800	53,267	53,267				53,267	53,267	216,000	0001	1,000
FV	22	22,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	109.6900	108.1800	8,138	8,138				8,138	8,138	33,000	0001	1,000
FV	152	152,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	109.6900	108.1800	56,226	56,226				56,226	56,226	228,000	0001	1,000
FV	4	4,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	109.6900	108.1800	1,480	1,480				1,480	1,480	6,000	0001	1,000
FV	26	26,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	109.6900	108.1800	9,618	9,618				9,618	9,618	39,000	0001	1,000
FV	71	71,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	109.6900	108.1800	26,263	26,263				26,263	26,263	106,500	0001	1,000
FV	12	12,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	109.6900	108.1800	4,439	4,439				4,439	4,439	18,000	0001	1,000
FV	4	4,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	109.6900	108.1800	1,480	1,480				1,480	1,480	6,000	0001	1,000
FV	9	9,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	109.6900	108.1800	3,329	3,329				3,329	3,329	13,500	0001	1,000
NG	533	5,330,000	Natural Gas	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	.05/29/2026	NYX	.03/06/2026	3.0300	2.8800	1,805.601	1,805.601				1,805.601	1,805.601	1,693.874	0001	10,000
NG	349	3,490,000	Natural Gas	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	.05/29/2026	NYX	.03/11/2026	3.0300	2.8800	1,182.279	1,182.279				1,182.279	1,182.279	1,109.122	0001	10,000

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/17/2026	SNZ20.JFR6MNCLOCF59	.11/15/2023	96.3400	96.3300	.37	.37				.37		200	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/17/2026	SNZ20.JFR6MNCLOCF59	.09/16/2025	96.3400	96.3300	.37	.37				.37		200	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/17/2026	SNZ20.JFR6MNCLOCF59	.04/09/2025	96.3400	96.3300	.37	.37				.37		200	.0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/17/2026	SNZ20.JFR6MNCLOCF59	.02/06/2026	96.4600	96.3300	.74	.74				.74		400	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/17/2026	SNZ20.JFR6MNCLOCF59	.03/17/2026	96.3100	96.3300	.37	.37				.37		200	.0001	2,500
S3	208	520,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/17/2026	SNZ20.JFR6MNCLOCF59	.03/16/2026	96.3100	96.3300	7,678	7,678				7,678	7,678	41,600	.0001	2,500
S3	152	380,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/17/2026	SNZ20.JFR6MNCLOCF59	.03/16/2026	96.3100	96.3300	5,611	5,611				5,611	5,611	30,400	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/17/2026	SNZ20.JFR6MNCLOCF59	.03/17/2026	96.3100	96.3300	.37	.37				.37		200	.0001	2,500
S3	9	22,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/17/2026	SNZ20.JFR6MNCLOCF59	.12/19/2025	96.5000	96.3300	332	332				332	332	1,800	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/17/2026	SNZ20.JFR6MNCLOCF59	.10/23/2025	96.3400	96.3300	.37	.37				.37		200	.0001	2,500
S3	116	290,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/17/2026	SNZ20.JFR6MNCLOCF59	.08/11/2025	96.4600	96.3300	4,282	4,282				4,282	4,282	23,200	.0001	2,500
S3	15	37,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/17/2026	SNZ20.JFR6MNCLOCF59	.01/28/2026	96.4600	96.3300	554	554				554	554	3,000	.0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/17/2026	SNZ20.JFR6MNCLOCF59	.12/19/2025	96.4000	96.3300	.74	.74				.74	.74	400	.0001	2,500
S3	6	15,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/17/2026	SNZ20.JFR6MNCLOCF59	.02/06/2026	96.4500	96.3300	221	221				221	221	1,200	.0001	2,500
S3	4	10,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/17/2026	SNZ20.JFR6MNCLOCF59	.12/19/2025	96.3400	96.3300	148	148				148	148	800	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/17/2026	SNZ20.JFR6MNCLOCF59	.07/10/2025	96.3400	96.3300	.37	.37				.37	.37	200	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/17/2026	SNZ20.JFR6MNCLOCF59	.03/17/2026	96.3100	96.3300	.37	.37				.37	.37	200	.0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/17/2026	ONE	04/09/2025	96.3400	96.3300	37	37				37	37	200	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/17/2026	ONE	03/17/2026	96.3100	96.3300	37	37				37	37	200	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	04/09/2025	96.6100	96.6000	37	37				37	37	200	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	03/17/2026	96.7300	96.6000	37	37				37	37	200	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	09/16/2025	96.6100	96.6000	74	74				74	74	400	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	04/08/2025	96.6100	96.6000	37	37				37	37	200	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	12/09/2024	96.6100	96.6000	74	74				74	74	400	0001	2,500
S3	165	412,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	04/04/2025	96.7500	96.6000	6,091	6,091				6,091	6,091	33,000	0001	2,500
S3	9	22,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	03/17/2026	96.7400	96.6000	332	332				332	332	1,800	0001	2,500
XB	21	882,000	Gasoline	Fixed Index & Index Linked Amnuty Hedge	N/A	Commodity	05/29/2026	NYX	02/17/2026	2.5500	3.2000	153,470	153,470				153,470	153,470	192,759	0001	42,000
XB	33	1,386,000	Gasoline	Fixed Index & Index Linked Amnuty Hedge	N/A	Commodity	05/29/2026	NYX	02/17/2026	2.5400	3.2000	241,167	241,167				241,167	241,167	302,907	0001	42,000
DR	39	3,900	DJ REAL ESTATE	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/18/2026	CBOT	03/16/2026	375.1400	359.8000	508,938	508,938				508,938	508,938	107,874	0001	100
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/18/2026	ONE	03/30/2026	6,579.2600	6,570.7500	432	432				432	432	22,461	0001	50
ES	102	5,100	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/18/2026	ONE	03/17/2026	6,686.8100	6,570.7500	44,061	44,061				44,061	44,061	2,291,022	0001	50
ES	7	350	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/18/2026	ONE	03/24/2026	6,524.6000	6,570.7500	3,024	3,024				3,024	3,024	157,227	0001	50
ES	41	2,050	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/18/2026	ONE	03/16/2026	6,672.4500	6,570.7500	17,711	17,711				17,711	17,711	920,901	0001	50
ES	32	1,600	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/18/2026	ONE	03/17/2026	6,640.9000	6,570.7500	13,823	13,823				13,823	13,823	718,752	0001	50

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	(Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
ES	112	5,600	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/20/2026	6,661,7100	6,570,7500	48,381	48,381				48,381	48,381	2,515,632	0001	50
ES	15	750	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/23/2026	6,660,6700	6,570,7500	6,480	6,480				6,480	6,480	336,915	0001	50
ES	7	350	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,656,8700	6,570,7500	3,024	3,024				3,024	3,024	157,227	0001	50
ES	12	600	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,674,0400	6,570,7500	5,184	5,184				5,184	5,184	269,532	0001	50
ES	27	1,350	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/26/2026	6,672,5300	6,570,7500	11,663	11,663				11,663	11,663	606,447	0001	50
ES	5	250	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/26/2026	6,663,9700	6,570,7500	2,160	2,160				2,160	2,160	112,305	0001	50
ES	7	350	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/23/2026	6,665,5700	6,570,7500	3,024	3,024				3,024	3,024	157,227	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,666,6500	6,570,7500	432	432				432	432	22,461	0001	50
ES	21	1,050	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,666,1000	6,570,7500	9,071	9,071				9,071	9,071	471,681	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,666,6500	6,570,7500	864	864				864	864	44,922	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,666,6500	6,570,7500	432	432				432	432	22,461	0001	50
ES	90	4,500	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/23/2026	6,684,1900	6,570,7500	38,878	38,878				38,878	38,878	2,021,490	0001	50
ES	5	250	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,666,6500	6,570,7500	2,160	2,160				2,160	2,160	112,305	0001	50
ES	15	750	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,663,4100	6,570,7500	6,480	6,480				6,480	6,480	336,915	0001	50
ES	34	1,700	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/20/2026	6,656,3800	6,570,7500	14,687	14,687				14,687	14,687	763,674	0001	50
ES	29	1,450	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/18/2026	6,659,6000	6,570,7500	12,527	12,527				12,527	12,527	651,369	0001	50
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,666,6500	6,570,7500	1,728	1,728				1,728	1,728	89,844	0001	50

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	(Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
ES	208	10,400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/31/2026	6,684,7100	6,570,7500	89,851	89,851				89,851	89,851	4,671,888	0001	50
ES	10	500	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/30/2026	6,509,7000	6,570,7500	4,320	4,320				4,320	4,320	224,610	0001	50
ES	11	550	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,686,6500	6,570,7500	4,752	4,752				4,752	4,752	247,071	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,686,6500	6,570,7500	432	432				432	432	22,461	0001	50
ES	84	4,200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/13/2026	6,725,4400	6,570,7500	36,286	36,286				36,286	36,286	1,886,724	0001	50
ES	48	2,400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/23/2026	6,674,8900	6,570,7500	20,735	20,735				20,735	20,735	1,078,128	0001	50
ES	58	2,900	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,683,4300	6,570,7500	25,055	25,055				25,055	25,055	1,302,738	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,686,6500	6,570,7500	432	432				432	432	22,461	0001	50
ES	29	1,450	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/27/2026	6,507,0200	6,570,7500	12,527	12,527				12,527	12,527	651,369	0001	50
ES	87	4,350	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/23/2026	6,682,2200	6,570,7500	37,582	37,582				37,582	37,582	1,954,107	0001	50
ES	11	550	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,660,5600	6,570,7500	4,752	4,752				4,752	4,752	247,071	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,686,6500	6,570,7500	432	432				432	432	22,461	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,686,6500	6,570,7500	432	432				432	432	22,461	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,686,6500	6,570,7500	864	864				864	864	44,922	0001	50
ES	10	500	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,637,3500	6,570,7500	4,320	4,320				4,320	4,320	224,610	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,686,6500	6,570,7500	864	864				864	864	44,922	0001	50
ES	21	1,050	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/27/2026	6,622,5500	6,570,7500	9,071	9,071				9,071	9,071	471,681	0001	50

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
ES	5	250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/16/2026	6,684,320	6,570,750	2,160	2,160				2,160	2,160	112,305	0001	50
ES	48	2,400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/25/2026	6,566,630	6,570,750	20,735	20,735				20,735	20,735	1,078,128	0001	50
ES	17	850	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/16/2026	6,679,800	6,570,750	7,344	7,344				7,344	7,344	381,837	0001	50
ES	54	2,700	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/17/2026	6,725,890	6,570,750	23,327	23,327				23,327	23,327	1,212,894	0001	50
ES	8	400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/26/2026	6,642,690	6,570,750	3,456	3,456				3,456	3,456	179,688	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/16/2026	6,686,650	6,570,750	864	864				864	864	44,922	0001	50
ES	20	1,000	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/26/2026	6,623,760	6,570,750	8,639	8,639				8,639	8,639	449,220	0001	50
ES	19	950	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/16/2026	6,684,400	6,570,750	8,208	8,208				8,208	8,208	426,759	0001	50
ES	12	600	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/16/2026	6,686,650	6,570,750	5,184	5,184				5,184	5,184	269,532	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/16/2026	6,686,650	6,570,750	432	432				432	432	22,461	0001	50
HI	24	1,200	HANG SENG INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	04/29/2026	HKFE	03/27/2026	24,772,430	24,755,000	361,996	361,996				361,996	361,996	297,031	0001	50
HI	1	50	HANG SENG INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	04/29/2026	HKFE	03/27/2026	24,772,430	24,755,000	15,083	15,083				15,083	15,083	12,376	0001	50
HI	219	10,950	HANG SENG INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	04/29/2026	HKFE	03/27/2026	24,772,430	24,755,000	3,303,212	3,303,212				3,303,212	3,303,212	2,710,405	0001	50
LN	29	174	LINE Nickel Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	05/29/2026	London Met	02/17/2026	17,380,620	17,026,950	304,742	304,742				304,742	304,742	223,880	0001	6
LN	46	276	LINE Nickel Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	05/29/2026	London Met	02/26/2026	17,394,500	17,026,950	483,384	483,384				483,384	483,384	355,120	0001	6
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	ONE	03/17/2026	96,5900	96,4400	185	185				185	185	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	ONE	10/23/2025	96,4500	96,4400	37	37				37	37	200	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
UX	14	14,000	CBDE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	04/15/2026	CBDE	03/09/2026	23.3100	25.0200	23.311	23.311				23.311	23.311	124,320	0001	1,000
UX	14	14,000	CBDE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	04/15/2026	CBDE	03/16/2026	23.3100	25.0200	23.311	23.311				23.311	23.311	124,320	0001	1,000
UX	8	8,000	CBDE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	04/15/2026	CBDE	03/10/2026	23.5500	25.0200	13.321	13.321				13.321	13.321	71,040	0001	1,000
UX	14	14,000	CBDE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	04/15/2026	CBDE	03/09/2026	23.3100	25.0200	23.311	23.311				23.311	23.311	124,320	0001	1,000
DL	85	85,000	Crude Oil WTI	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	05/29/2026	NYX	02/26/2026	77.0500	101.3800	745,934	745,934				745,934	745,934	1,006,485	0001	1,000
DL	131	131,000	Crude Oil WTI	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	05/29/2026	NYX	02/19/2026	77.2500	101.3800	1,149,616	1,149,616				1,149,616	1,149,616	1,551,171	0001	1,000
DM	34	170	DJIA MINI e-Q30T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	CBOT	03/16/2026	46.842.5300	46.582.0000	321.412	321.412				321.412	321.412	485,452	0001	5
DM	32	160	DJIA MINI e-Q30T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	CBOT	03/23/2026	46.882.8300	46.582.0000	302.506	302.506				302.506	302.506	456,896	0001	5
DM	16	80	DJIA MINI e-Q30T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	CBOT	03/16/2026	46.896.0000	46.582.0000	151.253	151.253				151,253	151,253	228,448	0001	5
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	ONE	03/22/2024	96.6100	96.6000	74	74				74	74	400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	ONE	01/28/2026	96.7100	96.6000	74	74				74	74	400	0001	2,500
S3	141	352,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	ONE	03/31/2025	96.7100	96.6000	5,205	5,205				5,205	5,205	28,200	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	ONE	10/23/2025	96.7000	96.6000	295	295				295	295	1,600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	ONE	04/09/2025	96.6100	96.6000	37	37				37	37	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	ONE	12/09/2024	96.6100	96.6000	111	111				111	111	600	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	01/28/2026	96.8600	96.3400	111	111				111	111	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	08/11/2025	96.3500	96.3400	37	37				37	37	200	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	SNZ20JLFR6MNCLOF39	02/06/2026	96.7900	96.3400	37	37	37			37	37	200	0001	2,500
S3	4	10,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	SNZ20JLFR6MNCLOF39	01/28/2026	96.8400	96.3400	148	148	148			148	148	800	0001	2,500
S3	5	12,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	SNZ20JLFR6MNCLOF39	03/22/2024	96.3500	96.3400	185	185	185			185	185	1,000	0001	2,500
S3	10	25,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	SNZ20JLFR6MNCLOF39	01/28/2026	96.8600	96.3400	369	369	369			369	369	2,000	0001	2,500
S3	15	37,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	SNZ20JLFR6MNCLOF39	09/16/2025	96.6900	96.3400	554	554	554			554	554	3,000	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	SNZ20JLFR6MNCLOF39	11/15/2023	96.4800	96.3400	74	74	74			74	74	400	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	SNZ20JLFR6MNCLOF39	12/19/2025	96.3500	96.3400	74	74	74			74	74	400	0001	2,500
S3	4	10,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	SNZ20JLFR6MNCLOF39	01/28/2026	96.8600	96.3400	148	148	148			148	148	800	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	SNZ20JLFR6MNCLOF39	12/19/2025	96.3500	96.3400	37	37	37			37	37	200	0001	2,500
S3	261	652,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	SNZ20JLFR6MNCLOF39	12/17/2024	96.7100	96.3400	9,635	9,635	9,635			9,635	9,635	52,200	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/21/2029	SNZ20JLFR6MNCLOF39	01/28/2026	96.5300	96.5000	74	74	74			74	74	400	0001	2,500
S3	49	122,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/21/2029	SNZ20JLFR6MNCLOF39	03/17/2026	96.5900	96.5000	1,809	1,809	1,809			1,809	1,809	9,800	0001	2,500
S3	3	7,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/21/2029	SNZ20JLFR6MNCLOF39	02/06/2026	96.5500	96.5000	111	111	111			111	111	600	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/21/2029	SNZ20JLFR6MNCLOF39	12/19/2025	96.5100	96.5000	74	74	74			74	74	400	0001	2,500
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	549300EX04020BF01Q27	02/25/2026	104.4400	103.7200	302	302	302			302	302	3,600	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	549300EX04020BF01Q27	02/25/2026	104.4400	103.7200	201	201	201			201	201	2,400	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	549300EX04020BF01Q27	02/25/2026	104.4400	103.7200	101	101	101			101	101	1,200	0001	2,000

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	(Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	201	201				201	201	2,400	0001	2,000
TU	39	76,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	3,926	3,926				3,926	3,926	46,800	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	302	302				302	302	3,600	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	302	302				302	302	3,600	0001	2,000
TU	11	22,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	1,107	1,107				1,107	1,107	13,200	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	302	302				302	302	3,600	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	101	101				101	101	1,200	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	302	302				302	302	3,600	0001	2,000
TU	17	34,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	1,711	1,711				1,711	1,711	20,400	0001	2,000
TU	88	176,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	8,858	8,858				8,858	8,858	105,600	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	302	302				302	302	3,600	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	302	302				302	302	3,600	0001	2,000
TU	59	118,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	5,939	5,939				5,939	5,939	70,800	0001	2,000
TU	10	20,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	1,007	1,007				1,007	1,007	12,000	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	302	302				302	302	3,600	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	302	302				302	302	3,600	0001	2,000

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	(Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
TU	13	26,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4800	103.7200	4,776	4,776				4,776	4,776	15,600	0001	2,000
TU	55	110,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4800	103.7200	20,206	20,206				20,206	20,206	66,000	0001	2,000
TU	11	22,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	1,107	1,107				1,107	1,107	13,200	0001	2,000
TU	4	8,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	403	403				403	403	4,800	0001	2,000
TU	11	22,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	1,107	1,107				1,107	1,107	13,200	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	201	201				201	201	2,400	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	101	101				101	101	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	101	101				101	101	1,200	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	201	201				201	201	2,400	0001	2,000
TU	63	126,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4800	103.7200	23,145	23,145				23,145	23,145	75,600	0001	2,000
TU	17	34,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	1,711	1,711				1,711	1,711	20,400	0001	2,000
TU	41	82,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	4,127	4,127				4,127	4,127	49,200	0001	2,000
TU	16	32,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	1,610	1,610				1,610	1,610	19,200	0001	2,000
TU	297	594,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4800	103.7200	109,112	109,112				109,112	109,112	356,400	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	101	101				101	101	1,200	0001	2,000
TU	5	10,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	503	503				503	503	6,000	0001	2,000
TU	39	78,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	3,926	3,926				3,926	3,926	46,800	0001	2,000

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
														Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					
TU	18	36,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	1,812	1,812				1,812	1,812	21,600	0001	2,000
TU	25	50,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	2,516	2,516				2,516	2,516	30,000	0001	2,000
MF	113	5,650	MSCI EAFE INDEX	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/19/2026	NIB	03/16/2026	2,386.8500	2,901.1000	867.364	867.364				867.364	867.364	427,545	0001	50
MF	167	8,350	MSCI EAFE INDEX	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/19/2026	NIB	03/31/2026	2,937.3500	2,901.1000	1,281.856	1,281.856				1,281.856	1,281.856	631,858	0001	50
MF	40	2,000	MSCI EAFE INDEX	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/19/2026	NIB	03/31/2026	2,931.8600	2,901.1000	307.031	307.031				307.031	307.031	151,343	0001	50
MF	16	800	MSCI EAFE INDEX	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/19/2026	NIB	03/16/2026	2,937.6000	2,901.1000	122.813	122.813				122.813	122.813	60,537	0001	50
MF	12	600	MSCI EAFE INDEX	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/19/2026	NIB	03/16/2026	2,937.6000	2,901.1000	92.109	92.109				92.109	92.109	45,403	0001	50
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/16/2027	OIE	04/09/2025	96.4000	96.3900	37	37				37	37	200	0001	2,500
S3	228	570,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/16/2027	OIE	12/19/2024	96.8000	96.3900	8,417	8,417				8,417	8,417	45,600	0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/16/2027	OIE	08/11/2025	96.8100	96.3900	480	480				480	480	2,600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/16/2027	OIE	10/23/2025	96.4000	96.3900	37	37				37	37	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/16/2027	OIE	04/08/2025	96.4000	96.3900	37	37				37	37	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/16/2027	OIE	04/14/2023	96.4000	96.3900	185	185				185	185	1,000	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/16/2027	OIE	02/06/2026	96.8800	96.3900	185	185				185	185	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/16/2027	OIE	03/17/2026	96.6100	96.3900	37	37				37	37	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/16/2027	OIE	09/16/2025	96.4000	96.3900	74	74				74	74	400	0001	2,500
S3	93	232,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	09/16/2026	OIE	09/16/2025	96.6900	96.3400	3,433	3,433				3,433	3,433	18,600	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
														14	15	16						17
S3	6	15,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.12/19/2025	96.6500	96.3400	221	221				221	221	1,200	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.12/19/2025	96.3500	96.3400	37	37				37	37	200	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.01/28/2026	96.6800	96.3400	74	74				74	74	400	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.03/17/2026	96.3800	96.3400	37	37				37	37	200	0001	2,500
S3	5	12,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.01/28/2026	96.7000	96.3400	185	185				185	185	1,000	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.03/17/2026	96.3800	96.3400	37	37				37	37	200	0001	2,500
S3	7	17,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.03/17/2026	96.3800	96.3400	258	258				258	258	1,400	0001	2,500
S3	4	10,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.03/07/2025	96.3500	96.3400	148	148				148	148	800	0001	2,500
S3	13	32,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.12/19/2025	96.6800	96.3400	480	480				480	480	2,600	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.12/19/2025	96.3500	96.3400	37	37				37	37	200	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.03/17/2026	96.3800	96.3400	37	37				37	37	200	0001	2,500
V6	2	20	EURO STOXX 50	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/19/2026	Eurex	.03/16/2026	5.6885000	5.4950000	9.502	9.502				9.502	9.502	8.948	0001	10
V6	546	5,460	EURO STOXX 50	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/19/2026	Eurex	.03/18/2026	5.7047500	5.4950000	2,594.152	2,594.152				2,594.152	2,594.152	2,442,717	0001	10
V6	3	30	EURO STOXX 50	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/19/2026	Eurex	.03/16/2026	5.6153300	5.4950000	14.254	14.254				14.254	14.254	13.422	0001	10
V6	489	4,890	EURO STOXX 50	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/19/2026	Eurex	.03/30/2026	5.6855700	5.4950000	2,323.334	2,323.334				2,323.334	2,323.334	2,187,708	0001	10
V6	834	8,340	EURO STOXX 50	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/19/2026	Eurex	.03/17/2026	5.7011300	5.4950000	3,962.496	3,962.496				3,962.496	3,962.496	3,731,183	0001	10
V6	81	810	EURO STOXX 50	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/19/2026	Eurex	.03/26/2026	5.6730900	5.4950000	384.847	384.847				384.847	384.847	362.381	0001	10

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
1539999999. Subtotal - long futures - hedging other																					
1579999999. Subtotal - long futures																					
IG	32	320	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/19/2026	Eurex	03/20/2026	5,465.3800	5,465.0000	152,038	152,038				152,038	152,038	(143,163)	0001	10
NO	2	40	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	OIE	03/27/2026	23,765.8800	23,915.0000	58,807	58,807				58,807	58,807	(70,640)	0001	20
NO	6	120	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	OIE	03/18/2026	24,274.2300	23,915.0000	176,420	176,420				176,420	176,420	(211,920)	0001	20
NO	2	40	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	OIE	03/26/2026	23,788.6900	23,915.0000	58,807	58,807				58,807	58,807	(70,640)	0001	20
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	OIE	04/09/2025	96.5800	96.5700	37	37				37	37	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	OIE	10/15/2024	96.5800	96.5700	74	74				74	74	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	OIE	10/23/2025	96.5800	96.5700	37	37				37	37	(200)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	OIE	08/26/2024	96.6500	96.5700	1,144	1,144				1,144	1,144	(6,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	OIE	04/08/2025	96.5800	96.5700	74	74				74	74	(400)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	OIE	12/09/2024	96.5800	96.5700	221	221				221	221	(1,200)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	OIE	06/09/2025	96.5800	96.5700	775	775				775	775	(4,200)	0001	2,500
S3	38	95,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	OIE	05/15/2025	96.6500	96.5700	1,403	1,403				1,403	1,403	(7,600)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	OIE	06/09/2025	96.7100	96.5700	148	148				148	148	(800)	0001	2,500
S3	50	125,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	OIE	12/09/2024	96.6500	96.5700	1,846	1,846				1,846	1,846	(10,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	OIE	05/15/2025	96.5800	96.5700	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	OIE	03/17/2026	96.7100	96.5700	37	37				37	37	(200)	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
														Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	09/20/2028	ONE	09/22/2025	96.5800	96.5700	37	37				37	37	(200)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/20/2028	ONE	03/31/2025	96.5400	96.5300	74	74				74	74	(400)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/20/2028	ONE	10/23/2025	96.5400	96.5300	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/20/2028	ONE	10/23/2025	96.5400	96.5300	37	37				37	37	(200)	0001	2,500
S3	6	15,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/20/2028	ONE	04/25/2025	96.5400	96.5300	221	221				221	221	(1,200)	0001	2,500
S3	25	62,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/20/2028	ONE	03/22/2024	96.5400	96.5300	923	923				923	923	(5,000)	0001	2,500
S3	31	77,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/20/2028	ONE	12/09/2024	96.6000	96.5300	1,144	1,144				1,144	1,144	(6,200)	0001	2,500
S3	8	20,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/20/2028	ONE	01/26/2024	96.5400	96.5300	295	295				295	295	(1,600)	0001	2,500
S3	48	120,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/20/2028	ONE	06/09/2025	96.6000	96.5300	1,772	1,772				1,772	1,772	(9,600)	0001	2,500
S3	29	72,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/20/2028	ONE	01/23/2025	96.6000	96.5300	1,071	1,071				1,071	1,071	(5,800)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/20/2028	ONE	05/15/2025	96.5400	96.5300	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/20/2028	ONE	03/17/2026	96.6600	96.5300	37	37				37	37	(200)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/20/2028	ONE	09/16/2025	96.5400	96.5300	74	74				74	74	(400)	0001	2,500
S3	3	7,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/20/2028	ONE	03/22/2024	96.5400	96.5300	111	111				111	111	(600)	0001	2,500
UX	50	50,000	CBDE VIX	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	07/22/2026	CBDE	03/17/2026	23.0300	24.4100	83,254	83,254				83,254	83,254	(444,000)	0001	1,000
UX	25	25,000	CBDE VIX	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	09/16/2026	CBDE	03/03/2026	23.4800	24.3500	41,627	41,627				41,627	41,627	(222,000)	0001	1,000
UX	25	25,000	CBDE VIX	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	09/16/2026	CBDE	03/09/2026	23.6300	24.3500	41,627	41,627				41,627	41,627	(222,000)	0001	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
														Cumulative Variation Margin	Deferred Variation Margin	(Loss) Used to Adjust Basis of Hedged Item					
UX	30	30,000	CBIE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.09/16/2026	CBIE	.02/05/2026	23.5100	24.3500	49,953	49,953				49,953	49,953	(266,400)	.0001	1,000
UX	45	45,000	CBIE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.09/16/2026	CBIE	.03/03/2026	23.5600	24.3500	74,929	74,929				74,929	74,929	(399,600)	.0001	1,000
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/26/2026	6,520,0000	6,570,7500	1,296	1,296				1,296	1,296	(67,383)	.0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/26/2026	6,520,0000	6,570,7500	1,296	1,296				1,296	1,296	(67,383)	.0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/26/2026	6,610,6300	6,570,7500	864	864				864	864	(44,922)	.0001	50
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/21/2029	ONE	.05/15/2025	96.4800	96.4700	37	37				37	37	(200)	.0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/21/2029	ONE	.12/17/2024	96.4800	96.4700	74	74				74	74	(400)	.0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/21/2029	ONE	.03/17/2026	96.6100	96.4700	148	148				148	148	(800)	.0001	2,500
S3	17	42,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/21/2029	ONE	.01/23/2025	96.5000	96.4700	628	628				628	628	(3,400)	.0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/21/2029	ONE	.04/25/2025	96.6100	96.4700	221	221				221	221	(1,200)	.0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/21/2029	ONE	.12/09/2024	96.5600	96.4700	517	517				517	517	(2,800)	.0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/21/2029	ONE	.05/05/2025	96.4800	96.4700	37	37				37	37	(200)	.0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/21/2029	ONE	.10/23/2025	96.4800	96.4700	37	37				37	37	(200)	.0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/21/2029	ONE	.01/23/2025	96.6100	96.4700	480	480				480	480	(2,600)	.0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/21/2029	ONE	.05/15/2025	96.4800	96.4700	37	37				37	37	(200)	.0001	2,500
S3	39	97,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/21/2029	ONE	.06/09/2025	96.5200	96.4700	1,440	1,440				1,440	1,440	(7,800)	.0001	2,500
S3	28	70,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/21/2029	ONE	.04/25/2025	96.5000	96.4700	1,034	1,034				1,034	1,034	(5,600)	.0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	SNZ20.JLR6INMCLQOF39	.03/17/2026	96.5600	96.3700	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	SNZ20.JLR6INMCLQOF39	.05/15/2025	96.3800	96.3700	37	37				37	37	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	SNZ20.JLR6INMCLQOF39	.05/15/2025	96.3800	96.3700	74	74				74	74	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	SNZ20.JLR6INMCLQOF39	.01/28/2026	96.9100	96.3700	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	SNZ20.JLR6INMCLQOF39	.03/17/2026	96.5600	96.3700	37	37				37	37	(200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	SNZ20.JLR6INMCLQOF39	.12/19/2025	96.8200	96.3700	185	185				185	185	(1,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	SNZ20.JLR6INMCLQOF39	.03/17/2026	96.5600	96.3700	37	37				37	37	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	SNZ20.JLR6INMCLQOF39	.01/28/2026	96.6700	96.3700	111	111				111	111	(600)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	SNZ20.JLR6INMCLQOF39	.08/15/2025	96.6600	96.3700	295	295				295	295	(1,600)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	SNZ20.JLR6INMCLQOF39	.03/17/2026	96.6300	96.3700	480	480				480	480	(2,600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	SNZ20.JLR6INMCLQOF39	.03/17/2026	96.7900	96.3700	74	74				74	74	(400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	SNZ20.JLR6INMCLQOF39	.03/17/2026	96.7800	96.3700	111	111				111	111	(600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	SNZ20.JLR6INMCLQOF39	.03/17/2026	96.7100	96.3700	74	74				74	74	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	SNZ20.JLR6INMCLQOF39	.10/23/2025	96.3800	96.3700	37	37				37	37	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	SNZ20.JLR6INMCLQOF39	.01/28/2026	96.6400	96.3700	148	148				148	148	(800)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	SNZ20.JLR6INMCLQOF39	.05/15/2025	96.7900	96.3700	628	628				628	628	(3,400)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	SNZ20.JLR6INMCLQOF39	.08/26/2024	96.3800	96.3700	1,071	1,071				1,071	1,071	(5,800)	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
														Cumulative Variation Margin	Deferred Variation Margin	(Loss) Used to Adjust Basis of Hedged Item					
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	09/16/2025	96.3800	96.3700	74	74				74	74	(400)	0001	2,500
S3	60	150,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	07/16/2024	96.9100	96.3700	2,215	2,215	2,215			2,215	2,215	(12,000)	0001	2,500
S3	31	77,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	06/25/2024	96.9100	96.3700	1,144	1,144				1,144	1,144	(6,200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	01/26/2024	96.3800	96.3700	37	37				37	37	(200)	0001	2,500
S3	7	17,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	07/16/2024	96.5600	96.3700	258	258				258	258	(1,400)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	05/15/2025	96.5600	96.3700	74	74				74	74	(400)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	12/19/2025	96.3800	96.3700	37	37				37	37	(200)	0001	2,500
S3	3	7,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	01/28/2026	96.7900	96.3700	111	111				111	111	(600)	0001	2,500
S3	14	35,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	05/05/2025	96.9100	96.3700	517	517				517	517	(2,800)	0001	2,500
S3	5	12,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	03/17/2026	96.6300	96.3700	185	185				185	185	(1,000)	0001	2,500
S3	16	40,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	03/12/2025	96.7300	96.3700	591	591				591	591	(3,200)	0001	2,500
S3	7	17,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	04/09/2025	96.3800	96.3700	258	258				258	258	(1,400)	0001	2,500
S3	45	112,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	04/09/2025	96.9100	96.3700	1,661	1,661				1,661	1,661	(9,000)	0001	2,500
S3	45	112,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	04/25/2025	96.9100	96.3700	1,661	1,661				1,661	1,661	(9,000)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	01/28/2026	96.9100	96.3700	37	37				37	37	(200)	0001	2,500
S3	37	92,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	10/23/2025	96.9100	96.3700	1,366	1,366				1,366	1,366	(7,400)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/17/2027	ONE	03/17/2026	96.5600	96.3700	74	74				74	74	(400)	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
S3	160	400,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	ONE	.04/14/2023	96.4200	96.3700	20,334	20,334				20,334	20,334	(32,000)	.0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	ONE	.04/25/2025	96.3800	96.3700	554	554				554	554	(3,000)	.0001	2,500
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	ONE	.08/11/2025	96.3800	96.3700	886	886				886	886	(4,800)	.0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	ONE	.05/15/2025	96.3800	96.3700	591	591				591	591	(3,200)	.0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	ONE	.12/19/2025	96.3800	96.3700	37	37				37	37	(200)	.0001	2,500
S3	40	100,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	ONE	.02/14/2025	96.4200	96.3700	5,084	5,084				5,084	5,084	(8,000)	.0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/17/2027	ONE	.03/17/2026	96.5600	96.3700	37	37				37	37	(200)	.0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/21/2030	ONE	.05/15/2025	96.3700	96.3600	37	37				37	37	(200)	.0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/21/2030	ONE	.01/28/2026	96.3700	96.3600	37	37				37	37	(200)	.0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/21/2030	ONE	.01/28/2026	96.4300	96.3600	148	148				148	148	(800)	.0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/21/2030	ONE	.09/12/2025	96.3700	96.3600	74	74				74	74	(400)	.0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/21/2030	ONE	.07/02/2025	96.4100	96.3600	369	369				369	369	(2,000)	.0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/21/2030	ONE	.03/31/2025	96.4900	96.3600	148	148				148	148	(800)	.0001	2,500
S3	20	50,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/21/2030	ONE	.08/11/2025	96.4500	96.3600	738	738				738	738	(4,000)	.0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/21/2030	ONE	.03/31/2025	96.3700	96.3600	37	37				37	37	(200)	.0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/21/2030	ONE	.10/23/2025	96.3700	96.3600	37	37				37	37	(200)	.0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/21/2030	ONE	.05/15/2025	96.3700	96.3600	1,144	1,144				1,144	1,144	(6,200)	.0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.03/21/2030	ONE	03/31/2025	96.4900	96.3600	517	517				517	517	(2,800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/21/2030	ONE	06/09/2025	96.3700	96.3600	111	111				111	111	(600)	0001	2,500
S3	38	95,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/21/2030	ONE	09/22/2025	96.4000	96.3600	1,403	1,403				1,403	1,403	(7,600)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/21/2030	ONE	03/31/2025	96.3700	96.3600	701	701				701	701	(3,800)	0001	2,500
TV	28	28,000	US 10YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/27/2026	112.2300	111.0500	57,827	57,827				57,827	57,827	(52,500)	0001	1,000
RT	5	250	E-MINI RUSS 2000	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/18/2026	ONE	03/18/2026	2,499.8900	2,512,200	63,452	63,452				63,452	63,452	(42,070)	0001	50
RT	3	150	E-MINI RUSS 2000	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/18/2026	ONE	03/16/2026	2,496.8500	2,512,200	38,071	38,071				38,071	38,071	(25,242)	0001	50
RT	22	1,100	E-MINI RUSS 2000	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/18/2026	ONE	03/26/2026	2,475.6900	2,512,200	279,188	279,188				279,188	279,188	(185,108)	0001	50
RT	11	550	E-MINI RUSS 2000	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/18/2026	ONE	03/27/2026	2,464.5600	2,512,200	139,594	139,594				139,594	139,594	(92,554)	0001	50
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	09/19/2030	ONE	01/28/2026	96.2700	96.2600	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	09/19/2030	ONE	09/22/2025	96.2700	96.2600	37	37				37	37	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	09/19/2030	ONE	10/23/2025	96.2700	96.2600	74	74				74	74	(400)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	09/19/2030	ONE	12/19/2025	96.3300	96.2600	221	221				221	221	(1,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	09/19/2030	ONE	10/23/2025	96.2700	96.2600	37	37				37	37	(200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	09/19/2030	ONE	01/28/2026	96.3300	96.2600	517	517				517	517	(2,800)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	09/19/2030	ONE	09/22/2025	96.2700	96.2600	148	148				148	148	(800)	0001	2,500
S3	49	122,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	09/19/2030	ONE	12/19/2025	96.2700	96.2600	1,809	1,809				1,809	1,809	(9,800)	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/19/2030	ONE	.01/28/2026	96.3000	96.2600	886	886				886	886	(4,800)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/19/2030	ONE	.09/22/2025	96.2700	96.2600	517	517				517	517	(2,800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/19/2030	ONE	.09/22/2025	96.2700	96.2600	74	74				74	74	(400)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/19/2030	ONE	.12/19/2025	96.3500	96.2600	664	664				664	664	(3,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/19/2030	ONE	.09/22/2025	96.2700	96.2600	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/15/2027	ONE	.05/15/2025	96.4600	96.4500	37	37				37	37	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/15/2027	ONE	.05/15/2025	96.4600	96.4500	74	74				74	74	(400)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/15/2027	ONE	.08/29/2025	96.6600	96.4500	591	591				591	591	(3,200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/15/2027	ONE	.08/11/2025	96.8700	96.4500	517	517				517	517	(2,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/15/2027	ONE	.10/23/2025	96.4600	96.4500	37	37				37	37	(200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/15/2027	ONE	.01/28/2026	96.7300	96.4500	221	221				221	221	(1,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/15/2027	ONE	.10/15/2024	96.4600	96.4500	74	74				74	74	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/15/2027	ONE	.10/23/2025	96.4600	96.4500	37	37				37	37	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/15/2027	ONE	.04/08/2025	96.4600	96.4500	74	74				74	74	(400)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/15/2027	ONE	.07/16/2024	96.6600	96.4500	258	258				258	258	(1,400)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/15/2027	ONE	.12/19/2025	96.8000	96.4500	406	406				406	406	(2,200)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/15/2027	ONE	.05/24/2024	96.4600	96.4500	1,071	1,071				1,071	1,071	(5,800)	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
														Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					
S3	10	25,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	ONE	12/19/2025	96.8700	96.4500	369	369				369	369	(2,000)	0001	2,500
S3	9	22,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	ONE	12/19/2025	96.7600	96.4500	332	332				332	332	(1,800)	0001	2,500
S3	98	145,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	ONE	01/23/2025	96.8700	96.4500	2,141	2,141				2,141	2,141	(11,600)	0001	2,500
S3	45	112,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	ONE	03/22/2024	96.8700	96.4500	1,661	1,661				1,661	1,661	(9,000)	0001	2,500
S3	28	70,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	ONE	08/11/2025	96.8200	96.4500	1,034	1,034				1,034	1,034	(5,600)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	ONE	03/17/2026	96.6600	96.4500	37	37				37	37	(200)	0001	2,500
S3	8	20,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	ONE	05/05/2025	96.6600	96.4500	295	295				295	295	(1,600)	0001	2,500
S3	4	10,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	ONE	08/11/2025	96.4600	96.4500	148	148				148	148	(800)	0001	2,500
S3	51	127,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	ONE	05/24/2024	96.8700	96.4500	1,883	1,883				1,883	1,883	(10,200)	0001	2,500
S3	22	55,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	ONE	12/19/2025	96.8400	96.4500	812	812				812	812	(4,400)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	ONE	05/15/2025	96.5500	96.5400	37	37				37	37	(200)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	ONE	04/09/2025	96.5500	96.5400	74	74				74	74	(400)	0001	2,500
S3	19	47,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	ONE	12/19/2025	96.7800	96.5400	701	701				701	701	(3,800)	0001	2,500
S3	5	12,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	ONE	12/19/2025	96.7300	96.5400	185	185				185	185	(1,000)	0001	2,500
S3	9	22,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	ONE	01/26/2024	96.5500	96.5400	332	332				332	332	(1,800)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	ONE	03/17/2026	96.7100	96.5400	37	37				37	37	(200)	0001	2,500
S3	3	7,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	ONE	06/09/2025	96.5500	96.5400	111	111				111	111	(600)	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
S3	37	92,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JLR6INCL.OOF39	01/26/2024	96.5500	96.5400	1,366	1,366				1,366	1,366	(7,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JLR6INCL.OOF39	01/26/2024	96.5500	96.5400	37	37				37	37	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JLR6INCL.OOF39	10/15/2024	96.5500	96.5400	74	74				74	74	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JLR6INCL.OOF39	10/23/2025	96.5500	96.5400	37	37				37	37	(200)	0001	2,500
S3	21	92,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JLR6INCL.OOF39	11/15/2023	96.5500	96.5400	775	775				775	775	(4,200)	0001	2,500
S3	53	132,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JLR6INCL.OOF39	09/20/2024	96.8300	96.5400	1,956	1,956				1,956	1,956	(10,600)	0001	2,500
S3	45	112,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JLR6INCL.OOF39	01/26/2024	96.8300	96.5400	1,661	1,661				1,661	1,661	(9,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JLR6INCL.OOF39	04/25/2025	96.5500	96.5400	74	74				74	74	(400)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JLR6INCL.OOF39	11/27/2023	96.7100	96.5400	443	443				443	443	(2,400)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JLR6INCL.OOF39	12/19/2025	96.7700	96.5400	258	258				258	258	(1,400)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JLR6INCL.OOF39	12/19/2025	96.7900	96.5400	480	480				480	480	(2,600)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JLR6INCL.OOF39	01/28/2026	96.8300	96.5400	221	221				221	221	(1,200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JLR6INCL.OOF39	12/19/2025	96.7900	96.5400	221	221				221	221	(1,200)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JLR6INCL.OOF39	01/28/2026	96.7900	96.5400	295	295				295	295	(1,600)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JLR6INCL.OOF39	10/23/2025	96.7900	96.5400	701	701				701	701	(3,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JLR6INCL.OOF39	03/17/2026	96.7100	96.5400	37	37				37	37	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/15/2027	SNZ20.JLR6INCL.OOF39	03/17/2026	96.7100	96.5400	148	148				148	148	(800)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
														Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	ONE	06/09/2025	96.5500	96.5400	148	148				148	148	(800)	0001	2,500
S3	48	120,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	ONE	03/22/2024	96.8300	96.5400	1,772	1,772				1,772	1,772	(9,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	ONE	05/15/2025	96.4100	96.4000	37	37				37	37	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	ONE	12/26/2024	96.4100	96.4000	74	74				74	74	(400)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	ONE	12/19/2025	96.5300	96.4000	185	185				185	185	(1,000)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	ONE	07/10/2025	96.4500	96.4000	480	480				480	480	(2,600)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	ONE	04/09/2025	96.4100	96.4000	111	111				111	111	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	ONE	12/19/2024	96.4100	96.4000	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	ONE	10/23/2025	96.4100	96.4000	37	37				37	37	(200)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	ONE	12/19/2024	96.5300	96.4000	628	628				628	628	(3,400)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	ONE	08/15/2025	96.4100	96.4000	406	406				406	406	(2,200)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	ONE	05/05/2025	96.4200	96.4000	1,477	1,477				1,477	1,477	(8,000)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	ONE	08/11/2025	96.4200	96.4000	849	849				849	849	(4,600)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	ONE	03/17/2026	96.5300	96.4000	185	185				185	185	(1,000)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	ONE	08/11/2025	96.4700	96.4000	775	775				775	775	(4,200)	0001	2,500
FV	6	6,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	109.6900	108.1800	2,219	2,219				2,219	2,219	(9,000)	0001	1,000
FV	1	1,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	109.6900	108.1800	370	370				370	370	(1,500)	0001	1,000

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22	
	Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
FX		2	2,000	5yr Treasury	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	109.6900	108.1800	740	740				740	740	(3,000)	0001	1,000
FX		99	99,000	5yr Treasury	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	109.6900	108.1800	36,621	36,621				36,621	36,621	(148,500)	0001	1,000
FX		10	10,000	5yr Treasury	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	109.5300	108.1800	3,699	3,699				3,699	3,699	(15,000)	0001	1,000
S3		200	500,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/17/2026	SNZ20.JLFR6MNCLOCF39	03/13/2026	96.3100	96.3300	7,383	7,383				7,383	7,383	(40,000)	0001	2,500
S3		1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/17/2026	SNZ20.JLFR6MNCLOCF39	06/09/2025	96.3400	96.3300	37	37				37	37	(200)	0001	2,500
S3		1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/17/2026	SNZ20.JLFR6MNCLOCF39	02/06/2026	96.4000	96.3300	37	37				37	37	(200)	0001	2,500
S3		2	5,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/17/2026	SNZ20.JLFR6MNCLOCF39	12/19/2025	96.3400	96.3300	74	74				74	74	(400)	0001	2,500
S3		11	27,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/17/2026	SNZ20.JLFR6MNCLOCF39	07/02/2025	96.3400	96.3300	406	406				406	406	(2,200)	0001	2,500
S3		1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/17/2026	SNZ20.JLFR6MNCLOCF39	09/12/2025	96.3400	96.3300	37	37				37	37	(200)	0001	2,500
S3		3	7,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/17/2026	SNZ20.JLFR6MNCLOCF39	12/19/2025	96.3400	96.3300	111	111				111	111	(600)	0001	2,500
S3		3	7,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/17/2026	SNZ20.JLFR6MNCLOCF39	03/17/2026	96.3100	96.3300	111	111				111	111	(600)	0001	2,500
S3		1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/17/2026	SNZ20.JLFR6MNCLOCF39	10/23/2025	96.3400	96.3300	37	37				37	37	(200)	0001	2,500
S3		3	7,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/17/2026	SNZ20.JLFR6MNCLOCF39	09/12/2025	96.5000	96.3300	111	111				111	111	(600)	0001	2,500
S3		1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/17/2026	SNZ20.JLFR6MNCLOCF39	04/25/2025	96.3400	96.3300	37	37				37	37	(200)	0001	2,500
S3		1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/17/2026	SNZ20.JLFR6MNCLOCF39	02/06/2026	96.4000	96.3300	37	37				37	37	(200)	0001	2,500
S3		1	2,500	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/17/2026	SNZ20.JLFR6MNCLOCF39	12/19/2025	96.3400	96.3300	37	37				37	37	(200)	0001	2,500
S3		2	5,000	3M SOFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/17/2026	SNZ20.JLFR6MNCLOCF39	02/06/2026	96.4000	96.3300	74	74				74	74	(400)	0001	2,500

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SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	(Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
S3	3	7.500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/17/2026	ONE	.08/29/2025	96.4000	96.3300	111	111				111	111	(600)	0001	2,500
S3	4	10.000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/17/2026	ONE	.05/05/2025	96.3400	96.3300	148	148				148	148	(800)	0001	2,500
S3	2	5.000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/17/2026	ONE	.01/28/2026	96.4000	96.3300	74	74				74	74	(400)	0001	2,500
S3	9	22.500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/17/2026	ONE	.04/25/2025	96.5000	96.3300	332	332				332	332	(1,800)	0001	2,500
S3	10	25.000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/17/2026	ONE	.10/23/2025	96.4600	96.3300	369	369				369	369	(2,000)	0001	2,500
S3	1	2.500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/17/2026	ONE	.11/27/2023	96.3400	96.3300	37	37				37	37	(200)	0001	2,500
S3	29	72.500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/17/2026	ONE	.09/22/2025	96.4700	96.3300	1,071	1,071				1,071	1,071	(5,800)	0001	2,500
S3	16	40.000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/17/2026	ONE	.09/15/2025	96.4700	96.3300	591	591				591	591	(3,200)	0001	2,500
S3	1	2.500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/17/2026	ONE	.08/29/2025	96.3400	96.3300	37	37				37	37	(200)	0001	2,500
S3	1	2.500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/17/2026	ONE	.11/27/2023	96.3400	96.3300	37	37				37	37	(200)	0001	2,500
S3	4	10.000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/17/2026	ONE	.06/09/2025	96.4500	96.3300	148	148				148	148	(800)	0001	2,500
S3	1	2.500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/17/2026	ONE	.07/10/2025	96.3400	96.3300	37	37				37	37	(200)	0001	2,500
S3	1	2.500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/17/2026	ONE	.06/09/2025	96.3400	96.3300	37	37				37	37	(200)	0001	2,500
S3	1	2.500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/17/2026	ONE	.10/15/2024	96.3400	96.3300	37	37				37	37	(200)	0001	2,500
S3	1	2.500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/17/2026	ONE	.03/17/2026	96.3100	96.3300	37	37				37	37	(200)	0001	2,500
S3	2	5.000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/17/2026	ONE	.01/28/2026	96.4500	96.3300	74	74				74	74	(400)	0001	2,500
S3	3	7.500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/17/2026	ONE	.02/06/2026	96.4600	96.3300	111	111				111	111	(600)	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Income Generated or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
S3	6	15,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	ONE	02/06/2026	96.4700	96.3300	221	221				221	221	(1,200)	0001	2,500
S3	3	7,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	ONE	01/28/2026	96.5000	96.3300	111	111				111	111	(600)	0001	2,500
S3	7	17,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	ONE	01/28/2026	96.4600	96.3300	258	258				258	258	(1,400)	0001	2,500
S3	5	12,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	ONE	10/23/2025	96.3400	96.3300	185	185				185	185	(1,000)	0001	2,500
S3	8	20,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	ONE	07/10/2025	96.4600	96.3300	295	295				295	295	(1,600)	0001	2,500
S3	43	107,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	ONE	05/15/2025	96.4800	96.3300	1,587	1,587				1,587	1,587	(8,600)	0001	2,500
S3	37	92,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	ONE	10/15/2024	96.5000	96.3300	1,366	1,366				1,366	1,366	(7,400)	0001	2,500
S3	800	2,000,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	ONE	03/13/2026	96.3100	96.3300	29,532	29,532				29,532	29,532	(160,000)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	ONE	08/15/2025	96.3400	96.3300	37	37				37	37	(200)	0001	2,500
S3	52	130,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	ONE	05/24/2024	96.4200	96.3300	1,920	1,920				1,920	1,920	(10,400)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	ONE	04/25/2025	96.3400	96.3300	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	ONE	12/19/2025	96.3400	96.3300	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	ONE	01/28/2026	96.2100	96.2100	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	ONE	12/19/2025	96.2200	96.2100	37	37				37	37	(200)	0001	2,500
S3	4	10,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	ONE	03/17/2026	96.3000	96.2100	148	148				148	148	(800)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	ONE	01/28/2026	96.2100	96.2100	74	74				74	74	(400)	0001	2,500
S3	15	37,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	ONE	03/17/2026	96.2600	96.2100	554	554				554	554	(3,000)	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/19/2030	SNZ20.JLR6INCL.OF39	12/19/2025	96.2200	96.2100	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/19/2030	SNZ20.JLR6INCL.OF39	12/19/2025	96.2200	96.2100	37	37				37	37	(200)	0001	2,500
S3	38	95,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/19/2030	SNZ20.JLR6INCL.OF39	12/19/2025	96.2100	96.2100	1,403	1,403				1,403	1,403	(7,600)	0001	2,500
S3	15	37,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/19/2030	SNZ20.JLR6INCL.OF39	12/19/2025	96.2500	96.2100	554	554				554	554	(3,000)	0001	2,500
S3	3	7,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/19/2030	SNZ20.JLR6INCL.OF39	12/19/2025	96.2200	96.2100	111	111				111	111	(600)	0001	2,500
S3	10	25,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/19/2030	SNZ20.JLR6INCL.OF39	03/17/2026	96.2500	96.2100	369	369				369	369	(2,000)	0001	2,500
S3	22	55,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/19/2030	SNZ20.JLR6INCL.OF39	12/19/2025	96.2100	96.2100	812	812				812	812	(4,400)	0001	2,500
S3	5	12,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/19/2030	SNZ20.JLR6INCL.OF39	12/19/2025	96.2100	96.2100	185	185				185	185	(1,000)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	SNZ20.JLR6INCL.OF39	05/15/2025	96.6100	96.6000	37	37				37	37	(200)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	SNZ20.JLR6INCL.OF39	04/09/2025	96.6100	96.6000	74	74				74	74	(400)	0001	2,500
S3	45	112,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	SNZ20.JLR6INCL.OF39	07/16/2024	96.7700	96.6000	1,661	1,661				1,661	1,661	(9,000)	0001	2,500
S3	6	15,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	SNZ20.JLR6INCL.OF39	01/28/2026	96.7400	96.6000	221	221				221	221	(1,200)	0001	2,500
S3	12	30,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	SNZ20.JLR6INCL.OF39	03/17/2026	96.7500	96.6000	443	443				443	443	(2,400)	0001	2,500
S3	3	7,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	SNZ20.JLR6INCL.OF39	01/28/2026	96.7400	96.6000	111	111				111	111	(600)	0001	2,500
S3	3	7,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	SNZ20.JLR6INCL.OF39	03/17/2026	96.7500	96.6000	111	111				111	111	(600)	0001	2,500
S3	29	72,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	SNZ20.JLR6INCL.OF39	07/16/2024	96.6100	96.6000	1,071	1,071				1,071	1,071	(5,800)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	SNZ20.JLR6INCL.OF39	10/15/2024	96.6100	96.6000	74	74				74	74	(400)	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
														Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	10/23/2025	96.6100	96.6000	37	37				37	.37	(200)	.0001	2,500
S3	52	130,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	05/15/2025	96.7700	96.6000	1,920	1,920				1,920	1,920	(10,400)	.0001	2,500
S3	31	77,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	05/15/2025	96.7700	96.6000	1,144	1,144				1,144	1,144	(6,200)	.0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	04/08/2025	96.6100	96.6000	74	74				74	.74	(400)	.0001	2,500
S3	7	17,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	03/07/2025	96.7300	96.6000	258	258				258	.258	(1,400)	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	01/28/2026	96.7700	96.6000	37	37				37	.37	(200)	.0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	03/17/2026	96.7500	96.6000	74	74				74	.74	(400)	.0001	2,500
S3	3	7,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	09/12/2025	96.6100	96.6000	111	111				111	111	(600)	.0001	2,500
S3	4	10,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	06/09/2025	96.6100	96.6000	148	148				148	148	(800)	.0001	2,500
S3	15	37,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	03/17/2026	96.7500	96.6000	554	554				554	554	(3,000)	.0001	2,500
S3	3	7,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	03/15/2028	ONE	02/06/2026	96.7500	96.6000	111	111				111	111	(600)	.0001	2,500
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/18/2026	ONE	03/16/2026	6,604.9500	6,570.7500	864	864				864	.864	(44,922)	.0001	50
ES	7	350	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/18/2026	ONE	03/30/2026	6,622.4300	6,570.7500	3,024	3,024				3,024	3,024	(157,227)	.0001	50
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/18/2026	ONE	03/27/2026	6,571.6300	6,570.7500	1,728	1,728				1,728	1,728	(69,844)	.0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/18/2026	ONE	03/30/2026	6,387.2200	6,570.7500	432	432				432	432	(22,461)	.0001	50
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/18/2026	ONE	03/20/2026	6,542.3500	6,570.7500	1,728	1,728				1,728	1,728	(69,844)	.0001	50
S	31	1,550	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	06/18/2026	ONE	03/16/2026	6,637.1800	6,570.7500	13,391	13,391				13,391	13,391	(696,291)	.0001	50

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	22	1,100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/16/2026	6,672,7400	6,570,7500	9,503	9,503				9,503	9,503	(494,142)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/23/2026	6,632,5000	6,570,7500	432	432	432			432	432	(22,461)	0001	50
ES	5	250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/30/2026	6,400,5500	6,570,7500	2,160	2,160	2,160			2,160	2,160	(112,305)	0001	50
ES	50	2,500	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/23/2026	6,630,8900	6,570,7500	21,599	21,599	21,599			21,599	21,599	(1,123,050)	0001	50
ES	142	7,100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/16/2026	6,674,7000	6,570,7500	61,340	61,340	61,340			61,340	61,340	(3,189,462)	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/23/2026	6,661,3300	6,570,7500	864	864	864			864	864	(44,922)	0001	50
ES	7	350	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/24/2026	6,675,5200	6,570,7500	3,024	3,024	3,024			3,024	3,024	(157,227)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/16/2026	6,686,6500	6,570,7500	432	432	432			432	432	(22,461)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/31/2026	6,657,0500	6,570,7500	1,296	1,296	1,296			1,296	1,296	(67,383)	0001	50
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/23/2026	6,652,9400	6,570,7500	1,728	1,728	1,728			1,728	1,728	(89,844)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/23/2026	6,632,5000	6,570,7500	432	432	432			432	432	(22,461)	0001	50
ES	11	550	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/18/2026	6,541,8300	6,570,7500	4,752	4,752	4,752			4,752	4,752	(247,071)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/18/2026	6,536,4200	6,570,7500	1,296	1,296	1,296			1,296	1,296	(67,383)	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/23/2026	6,535,0000	6,570,7500	864	864	864			864	864	(44,922)	0001	50
ES	63	3,150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/17/2026	6,655,5700	6,570,7500	27,214	27,214	27,214			27,214	27,214	(1,415,043)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/24/2026	6,608,7500	6,570,7500	432	432	432			432	432	(22,461)	0001	50
ES	51	2,550	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/16/2026	6,680,8000	6,570,7500	22,031	22,031	22,031			22,031	22,031	(1,145,511)	0001	50

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Income Generated or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Recognized in Current Year (Loss)	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,686,6500	6,570,7500	864	864				864	864	(44,922)	0001	50
ES	32	1,600	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,686,2800	6,570,7500	13,823	13,823				13,823	13,823	(718,752)	0001	50
ES	5	250	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/30/2026	6,477,7500	6,570,7500	2,160	2,160				2,160	2,160	(112,305)	0001	50
ES	1,170	58,500	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/17/2026	6,683,2300	6,570,7500	505,410	505,410				505,410	505,410	(26,279,370)	0001	50
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/18/2026	6,600,2500	6,570,7500	1,728	1,728				1,728	1,728	(89,844)	0001	50
ES	10	500	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/20/2026	6,573,5100	6,570,7500	4,320	4,320				4,320	4,320	(224,610)	0001	50
ES	11	550	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,674,5400	6,570,7500	4,752	4,752				4,752	4,752	(247,071)	0001	50
ES	63	3,150	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/24/2026	6,609,4400	6,570,7500	27,214	27,214				27,214	27,214	(1,415,043)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/30/2026	6,592,7600	6,570,7500	1,296	1,296				1,296	1,296	(67,383)	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/19/2026	6,649,2500	6,570,7500	864	864				864	864	(44,922)	0001	50
ES	58	2,900	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,664,2900	6,570,7500	25,055	25,055				25,055	25,055	(1,302,739)	0001	50
ES	8	400	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/19/2026	6,547,7400	6,570,7500	3,456	3,456				3,456	3,456	(179,689)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/16/2026	6,686,6500	6,570,7500	432	432				432	432	(22,461)	0001	50
ES	64	3,200	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/18/2026	6,602,9200	6,570,7500	27,646	27,646				27,646	27,646	(1,437,504)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/26/2026	6,523,2500	6,570,7500	432	432				432	432	(22,461)	0001	50
ES	20	1,000	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/18/2026	6,569,9100	6,570,7500	8,639	8,639				8,639	8,639	(449,220)	0001	50
ES	36	1,800	S&P500 EMINI	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/18/2026	ONE	.03/17/2026	6,656,6100	6,570,7500	15,551	15,551				15,551	15,551	(808,596)	0001	50

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/30/2026	6,555,5000	6,570,7500	864	864				864	864	(44,922)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	ONE	03/27/2026	6,408,7500	6,570,7500	432	432				432	432	(22,461)	0001	50
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	ONE	05/15/2025	96,4500	96,4400	37	37				37	37	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	ONE	05/15/2025	96,4500	96,4400	74	74				74	74	(400)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	ONE	10/23/2025	96,5800	96,4400	185	185				185	185	(1,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	ONE	09/12/2025	96,4500	96,4400	37	37				37	37	(200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	ONE	04/09/2025	96,4600	96,4400	517	517				517	517	(2,800)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	ONE	03/07/2025	96,4500	96,4400	185	185				185	185	(1,000)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	ONE	01/23/2025	96,5200	96,4400	517	517				517	517	(2,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	ONE	10/15/2024	96,4500	96,4400	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	ONE	10/23/2025	96,4500	96,4400	37	37				37	37	(200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	ONE	01/28/2026	96,5200	96,4400	517	517				517	517	(2,800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	ONE	04/25/2025	96,4500	96,4400	74	74				74	74	(400)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	ONE	05/15/2025	96,4900	96,4400	1,292	1,292				1,292	1,292	(7,000)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	ONE	12/09/2024	96,4600	96,4400	997	997				997	997	(5,400)	0001	2,500
DM	4	20	DJIA MINI e-Q30T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	CBOT	03/30/2026	45,419,1900	46,582,0000	37,813	37,813				37,813	37,813	(57,112)	0001	5
DM	19	95	DJIA MINI e-Q30T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/18/2026	CBOT	03/20/2026	46,187,1600	46,582,0000	179,613	179,613				179,613	179,613	(271,282)	0001	5

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/21/2030	SNZ20.JFR6MNCLOCF59	.10/23/2025	96.3200	96.3100	.74	.74				.74	.74	(400)	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/21/2030	SNZ20.JFR6MNCLOCF59	.07/02/2025	96.3200	96.3100	.37	.37				.37	.37	(200)	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/21/2030	SNZ20.JFR6MNCLOCF59	.07/02/2025	96.3200	96.3100	.37	.37				.37	.37	(200)	.0001	2,500
S3	48	120,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/21/2030	SNZ20.JFR6MNCLOCF59	.08/15/2025	96.3200	96.3100	1,772	1,772				1,772	1,772	(9,600)	.0001	2,500
S3	19	47,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/21/2030	SNZ20.JFR6MNCLOCF59	.07/02/2025	96.3800	96.3100	701	701				701	701	(3,800)	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/21/2030	SNZ20.JFR6MNCLOCF59	.07/02/2025	96.3200	96.3100	.37	.37				.37	.37	(200)	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/21/2030	SNZ20.JFR6MNCLOCF59	.10/23/2025	96.3200	96.3100	.37	.37				.37	.37	(200)	.0001	2,500
S3	8	20,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/21/2030	SNZ20.JFR6MNCLOCF59	.12/19/2025	96.3800	96.3100	295	295				295	295	(1,600)	.0001	2,500
S3	15	37,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/21/2030	SNZ20.JFR6MNCLOCF59	.07/02/2025	96.3900	96.3100	554	554				554	554	(3,000)	.0001	2,500
S3	4	10,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/21/2030	SNZ20.JFR6MNCLOCF59	.07/10/2025	96.3200	96.3100	148	148				148	148	(800)	.0001	2,500
S3	36	90,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/21/2030	SNZ20.JFR6MNCLOCF59	.07/10/2025	96.3500	96.3100	1,329	1,329				1,329	1,329	(7,200)	.0001	2,500
S3	16	40,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/21/2030	SNZ20.JFR6MNCLOCF59	.08/15/2025	96.3200	96.3100	591	591				591	591	(3,200)	.0001	2,500
S3	3	7,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/21/2030	SNZ20.JFR6MNCLOCF59	.10/23/2025	96.3200	96.3100	111	111				111	111	(600)	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/21/2028	SNZ20.JFR6MNCLOCF59	.03/17/2026	96.7300	96.6000	.37	.37				.37	.37	(200)	.0001	2,500
S3	4	10,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/21/2028	SNZ20.JFR6MNCLOCF59	.08/11/2025	96.6100	96.6000	148	148				148	148	(800)	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/21/2028	SNZ20.JFR6MNCLOCF59	.05/15/2025	96.6100	96.6000	.37	.37				.37	.37	(200)	.0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/21/2028	SNZ20.JFR6MNCLOCF59	.10/15/2024	96.6100	96.6000	.74	.74				.74	.74	(400)	.0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	SNZ20.JFR6INCL.OF39	10/23/2025	96.6100	96.6000	37	37	37			37	37	(200)	0001	2,500
S3	45	112,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	SNZ20.JFR6INCL.OF39	09/20/2024	96.7100	96.6000	1,661	1,661	1,661			1,661	1,661	(9,000)	0001	2,500
S3	51	127,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	SNZ20.JFR6INCL.OF39	06/17/2025	96.7100	96.6000	1,883	1,883	1,883			1,883	1,883	(10,200)	0001	2,500
S3	31	77,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	SNZ20.JFR6INCL.OF39	12/09/2024	96.7100	96.6000	1,144	1,144	1,144			1,144	1,144	(6,200)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	SNZ20.JFR6INCL.OF39	04/08/2025	96.6100	96.6000	74	74	74			74	74	(400)	0001	2,500
S3	7	17,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	SNZ20.JFR6INCL.OF39	07/16/2024	96.7300	96.6000	258	258	258			258	258	(1,400)	0001	2,500
S3	27	67,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	SNZ20.JFR6INCL.OF39	09/20/2024	96.6100	96.6000	997	997	997			997	997	(5,400)	0001	2,500
S3	3	7,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	SNZ20.JFR6INCL.OF39	09/29/2025	96.6100	96.6000	111	111	111			111	111	(600)	0001	2,500
S3	59	145,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	SNZ20.JFR6INCL.OF39	04/09/2025	96.8600	96.3400	2,141	2,141	2,141			2,141	2,141	(11,600)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	SNZ20.JFR6INCL.OF39	01/28/2026	96.8600	96.3400	37	37	37			37	37	(200)	0001	2,500
S3	37	92,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	SNZ20.JFR6INCL.OF39	01/14/2025	96.8600	96.3400	1,366	1,366	1,366			1,366	1,366	(7,400)	0001	2,500
S3	18	45,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	SNZ20.JFR6INCL.OF39	04/09/2025	96.4800	96.3400	664	664	664			664	664	(3,600)	0001	2,500
S3	22	55,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	SNZ20.JFR6INCL.OF39	07/10/2025	96.3500	96.3400	812	812	812			812	812	(4,400)	0001	2,500
S3	46	115,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	SNZ20.JFR6INCL.OF39	09/20/2024	96.8600	96.3400	1,698	1,698	1,698			1,698	1,698	(9,200)	0001	2,500
S3	7	17,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	SNZ20.JFR6INCL.OF39	05/05/2025	96.4800	96.3400	258	258	258			258	258	(1,400)	0001	2,500
S3	5	12,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	SNZ20.JFR6INCL.OF39	09/17/2026	96.4800	96.3400	185	185	185			185	185	(1,000)	0001	2,500
S3	4	10,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	SNZ20.JFR6INCL.OF39	10/23/2025	96.6700	96.3400	148	148	148			148	148	(800)	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	(Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	ONE	12/19/2025	96.8600	96.3400	74	74	74			74	74	(400)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	ONE	03/17/2026	96.4800	96.3400	74	74	74			74	74	(400)	0001	2,500
S3	5	12,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	ONE	01/28/2026	96.8600	96.3400	185	185	185			185	185	(1,000)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	ONE	10/23/2025	96.3500	96.3400	37	37	37			37	37	(200)	0001	2,500
S3	4	10,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	ONE	01/28/2026	96.6700	96.3400	148	148	148			148	148	(800)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	ONE	11/27/2023	96.3500	96.3400	37	37	37			37	37	(200)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	ONE	10/15/2024	96.3500	96.3400	74	74	74			74	74	(400)	0001	2,500
S3	5	12,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	ONE	02/06/2026	96.7400	96.3400	185	185	185			185	185	(1,000)	0001	2,500
S3	4	10,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	ONE	02/06/2026	96.6300	96.3400	148	148	148			148	148	(800)	0001	2,500
S3	31	77,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	ONE	05/24/2024	96.8600	96.3400	1,144	1,144	1,144			1,144	1,144	(6,200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	ONE	01/26/2024	96.3500	96.3400	37	37	37			37	37	(200)	0001	2,500
S3	7	17,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	ONE	11/27/2023	96.4800	96.3400	258	258	258			258	258	(1,400)	0001	2,500
S3	6	15,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	ONE	12/19/2025	96.6700	96.3400	221	221	221			221	221	(1,200)	0001	2,500
S3	20	50,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	ONE	12/26/2024	96.7300	96.3400	738	738	738			738	738	(4,000)	0001	2,500
S3	29	72,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	ONE	06/25/2024	96.3500	96.3400	1,071	1,071	1,071			1,071	1,071	(5,800)	0001	2,500
S3	3	7,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	ONE	12/19/2025	96.7900	96.3400	111	111	111			111	111	(600)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	12/16/2026	ONE	01/28/2026	96.8600	96.3400	37	37	37			37	37	(200)	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	12/19/2025	96.3500	96.3400	37	37				37	37	(200)	0001	2,500
S3	61	152,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	04/09/2025	96.8600	96.3400	2,252	2,252				2,252	2,252	(12,200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	12/19/2025	96.3500	96.3400	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	06/09/2025	96.3500	96.3400	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	03/17/2026	96.4800	96.3400	37	37				37	37	(200)	0001	2,500
S3	16	40,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	03/07/2025	96.8600	96.3400	591	591				591	591	(3,200)	0001	2,500
S3	8	20,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	12/19/2025	96.6300	96.3400	295	295				295	295	(1,600)	0001	2,500
S3	18	45,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	04/25/2025	96.8600	96.3400	664	664				664	664	(3,600)	0001	2,500
S3	10	25,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	04/09/2025	96.3500	96.3400	369	369				369	369	(2,000)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	06/09/2025	96.8600	96.3400	74	74				74	74	(400)	0001	2,500
S3	6	15,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	12/19/2025	96.7900	96.3400	221	221				221	221	(1,200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	05/15/2025	96.3500	96.3400	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	01/28/2026	96.8600	96.3400	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	05/15/2025	96.3500	96.3400	37	37				37	37	(200)	0001	2,500
S3	17	42,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	04/09/2025	96.3500	96.3400	628	628				628	628	(3,400)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	09/16/2025	96.3500	96.3400	37	37				37	37	(200)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	10/23/2025	96.3500	96.3400	74	74				74	74	(400)	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15-17 Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	12/19/2025	96.3500	96.3400	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	03/17/2026	96.4800	96.3400	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	ONE	03/17/2026	96.4800	96.3400	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	ONE	03/17/2026	96.6500	96.5000	37	37				37	37	(200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	ONE	05/15/2025	96.5100	96.5000	37	37				37	37	(200)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	ONE	01/23/2025	96.5100	96.5000	74	74				74	74	(400)	0001	2,500
S3	22	55,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	ONE	04/09/2025	96.5500	96.5000	812	812				812	812	(4,400)	0001	2,500
S3	6	15,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	ONE	03/22/2024	96.5100	96.5000	221	221				221	221	(1,200)	0001	2,500
S3	20	50,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	ONE	10/15/2024	96.5100	96.5000	738	738				738	738	(4,000)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	ONE	03/31/2025	96.5100	96.5000	74	74				74	74	(400)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	ONE	10/23/2025	96.5100	96.5000	37	37				37	37	(200)	0001	2,500
S3	10	25,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	ONE	08/29/2025	96.6500	96.5000	369	369				369	369	(2,000)	0001	2,500
S3	43	107,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	ONE	06/17/2025	96.5500	96.5000	1,587	1,587				1,587	1,587	(8,600)	0001	2,500
S3	29	72,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	ONE	07/16/2024	96.5500	96.5000	1,071	1,071				1,071	1,071	(5,800)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	ONE	10/23/2025	96.5100	96.5000	37	37				37	37	(200)	0001	2,500
TU	4	8,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	05/29/2026	CBOT	02/25/2026	104.4400	103.7200	403	403				403	403	(4,800)	0001	2,000
TU	25	50,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	05/29/2026	CBOT	03/20/2026	103.5300	103.7200	9,185	9,185				9,185	9,185	(30,000)	0001	2,000

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	(Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	302	302				302	302	(3,600)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	101	101				101	101	(1,200)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	101	101				101	101	(1,200)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	101	101				101	101	(1,200)	0001	2,000
TU	4	8,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.03/17/2026	104.3300	103.7200	403	403				403	403	(4,800)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	101	101				101	101	(1,200)	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	201	201				201	201	(2,400)	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	201	201				201	201	(2,400)	0001	2,000
TU	593	1,166,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	58,662	58,662				58,662	58,662	(699,600)	0001	2,000
TU	14	26,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.2300	103.7200	1,409	1,409				1,409	1,409	(16,800)	0001	2,000
TU	41	82,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	4,127	4,127				4,127	4,127	(49,200)	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Amnuty Hedge	N/A	Interest Rate	.05/29/2026	CBOT	.02/25/2026	104.4400	103.7200	201	201				201	201	(2,400)	0001	2,000
MF	8	400	MSCI EAFE INDEX	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/19/2026	NIB	.03/26/2026	2,802.6900	2,901.1000	61,406	61,406				61,406	61,406	(30,269)	0001	50
MF	5	250	MSCI EAFE INDEX	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/19/2026	NIB	.03/20/2026	2,799.2300	2,901.1000	38,379	38,379				38,379	38,379	(18,918)	0001	50
MF	5	250	MSCI EAFE INDEX	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/19/2026	NIB	.03/26/2026	2,826.7800	2,901.1000	38,379	38,379				38,379	38,379	(18,918)	0001	50
MF	1	50	MSCI EAFE INDEX	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/19/2026	NIB	.03/26/2026	2,826.8000	2,901.1000	7,676	7,676				7,676	7,676	(3,784)	0001	50
MF	2	100	MSCI EAFE INDEX	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.06/19/2026	NIB	.03/16/2026	2,937.6000	2,901.1000	15,352	15,352				15,352	15,352	(7,567)	0001	50

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
														Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	05/15/2025	96.4000	96.3900	74	74				74	74	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	05/15/2025	96.4000	96.3900	37	37				37	37	(200)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	07/10/2025	96.4000	96.3900	849	849				849	849	(4,600)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	08/11/2025	96.9100	96.3900	517	517				517	517	(2,800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	09/16/2025	96.4000	96.3900	74	74				74	74	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	10/23/2025	96.4000	96.3900	37	37				37	37	(200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	12/19/2025	96.6900	96.3900	258	258				258	258	(1,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	01/26/2024	96.4000	96.3900	37	37				37	37	(200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	03/07/2025	96.6100	96.3900	258	258				258	258	(1,400)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	08/15/2025	96.8100	96.3900	517	517				517	517	(2,800)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	04/09/2025	96.4000	96.3900	1,071	1,071				1,071	1,071	(5,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	07/10/2025	96.4000	96.3900	37	37				37	37	(200)	0001	2,500
S3	57	142,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	10/15/2024	96.9100	96.3900	2,104	2,104				2,104	2,104	(11,400)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	01/23/2025	96.9100	96.3900	1,144	1,144				1,144	1,144	(6,200)	0001	2,500
S3	33	82,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	05/05/2025	96.9100	96.3900	1,218	1,218				1,218	1,218	(6,600)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	01/28/2026	96.9100	96.3900	480	480				480	480	(2,600)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	ONE	04/25/2025	96.7600	96.3900	517	517				517	517	(2,800)	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	2	5,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	SNZ20.JFR6INCL.OF39	07/10/2025	96.4000	96.3900	74	74	74			74	74	(400)	0001	2,500
S3	80	200,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	SNZ20.JFR6INCL.OF39	10/18/2023	96.4000	96.3900	2,953	2,953	2,953			2,953	2,953	(16,000)	0001	2,500
S3	320	800,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	SNZ20.JFR6INCL.OF39	04/14/2023	96.4400	96.3900	40,668	40,668	40,668			40,668	40,668	(64,000)	0001	2,500
S3	13	32,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	SNZ20.JFR6INCL.OF39	06/09/2025	96.6100	96.3900	480	480	480			480	480	(2,600)	0001	2,500
S3	4	10,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	SNZ20.JFR6INCL.OF39	08/15/2025	96.4000	96.3900	148	148	148			148	148	(800)	0001	2,500
S3	45	112,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	SNZ20.JFR6INCL.OF39	06/25/2024	96.9100	96.3900	1,661	1,661	1,661			1,661	1,661	(9,000)	0001	2,500
S3	80	200,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	SNZ20.JFR6INCL.OF39	02/14/2025	96.4400	96.3900	10,167	10,167	10,167			10,167	10,167	(16,000)	0001	2,500
S3	20	50,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	SNZ20.JFR6INCL.OF39	02/14/2025	96.4000	96.3900	738	738	738			738	738	(4,000)	0001	2,500
S3	33	82,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	SNZ20.JFR6INCL.OF39	07/02/2025	96.9100	96.3900	1,218	1,218	1,218			1,218	1,218	(6,600)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	SNZ20.JFR6INCL.OF39	01/28/2026	96.7000	96.3400	74	74	74			74	74	(400)	0001	2,500
S3	3	7,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	SNZ20.JFR6INCL.OF39	08/15/2025	96.7000	96.3400	111	111	111			111	111	(600)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	SNZ20.JFR6INCL.OF39	12/19/2025	96.3500	96.3400	37	37	37			37	37	(200)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	SNZ20.JFR6INCL.OF39	02/06/2026	96.6100	96.3400	74	74	74			74	74	(400)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	SNZ20.JFR6INCL.OF39	09/12/2025	96.3500	96.3400	37	37	37			37	37	(200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	SNZ20.JFR6INCL.OF39	03/17/2026	96.3800	96.3400	37	37	37			37	37	(200)	0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	SNZ20.JFR6INCL.OF39	02/06/2026	96.6700	96.3400	37	37	37			37	37	(200)	0001	2,500
S3	2	5,000	3M SFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	SNZ20.JFR6INCL.OF39	12/19/2025	96.3500	96.3400	74	74	74			74	74	(400)	0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
														Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.10/23/2025	96.3500	96.3400	37	37				37	.37	(200)	.0001	2,500
S3	8	20,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.12/19/2025	96.7000	96.3400	295	295	295			295	295	(1,600)	.0001	2,500
S3	10	25,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.04/25/2025	96.3500	96.3400	369	369	369			369	369	(2,000)	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.09/16/2025	96.3500	96.3400	37	37	37			37	.37	(200)	.0001	2,500
S3	28	70,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.08/29/2025	96.7000	96.3400	1,034	1,034	1,034			1,034	1,034	(5,600)	.0001	2,500
S3	16	40,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.08/15/2025	96.7000	96.3400	591	591	591			591	591	(3,200)	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.01/28/2026	96.7000	96.3400	37	37	37			37	.37	(200)	.0001	2,500
S3	4	10,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.03/07/2025	96.3500	96.3400	148	148	148			148	148	(800)	.0001	2,500
S3	7	17,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.07/10/2025	96.5400	96.3400	258	258	258			258	258	(1,400)	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.10/23/2025	96.3500	96.3400	37	37	37			37	.37	(200)	.0001	2,500
S3	5	12,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.12/19/2025	96.7000	96.3400	185	185	185			185	185	(1,000)	.0001	2,500
S3	7	17,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.10/23/2025	96.7000	96.3400	258	258	258			258	258	(1,400)	.0001	2,500
S3	5	12,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.09/12/2025	96.7000	96.3400	185	185	185			185	185	(1,000)	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.11/27/2023	96.3500	96.3400	37	37	37			37	.37	(200)	.0001	2,500
S3	1	2,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.09/12/2025	96.3500	96.3400	37	37	37			37	.37	(200)	.0001	2,500
S3	6	15,000	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.03/17/2026	96.3800	96.3400	221	221	221			221	221	(1,200)	.0001	2,500
S3	39	97,500	3M SFR	Fixed Index & Index Linked Amnuty Hedge	N/A	Equity/Index	.09/16/2026	ONE	.05/15/2025	96.7000	96.3400	1,440	1,440	1,440			1,440	1,440	(7,800)	.0001	2,500

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

Code	Hedges the equity risk of fixed and index-linked annuity products	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001		

(b)

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1		2		3		4		5		6		7		8		9	
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged		CUSIP Identification		Description		Fair Value		Par Value		Book/Adjusted Carrying Value		Maturity Date		Type of Margin (I, V or IV)	
BANK OF MONTREAL	.....	5493004763BPANCVE075	Cash.....	.....	.....	Cash	.....	33,770,000	.....	33,770,000	.....	33,770,000	.....	.....	.....	V	.....
CREEDIT AGRICOLE SA	.....	965500TJBRKTQJ01VH05	Cash.....	.....	.....	Cash	.....	58,780,000	.....	58,780,000	.....	58,780,000	.....	.....	.....	V	.....
DEUTSCHE BANK AG	.....	7LTJF7V1QNS4R621K66	Cash.....	.....	.....	Cash	.....	92,810,000	.....	92,810,000	.....	92,810,000	.....	.....	.....	V	.....
GOLDMAN SACHS GROUP INC/ THE	.....	K03XUN06T14NAY1L002	Cash.....	.....	.....	Cash	.....	25,920,000	.....	25,920,000	.....	25,920,000	.....	.....	.....	V	.....
MERRILL LYNCH INTERNATIONAL	.....	6GZDP1UVGUBSTHRP48	Cash.....	.....	.....	Cash	.....	550,000	.....	550,000	.....	550,000	.....	.....	.....	V	.....
HLZHO CAPITAL MARKETS LLC	.....	0V6W8560X2D1J857OP30	Cash.....	.....	.....	Cash	.....	32,770,000	.....	32,770,000	.....	32,770,000	.....	.....	.....	V	.....
NOMURA ASSET SECURITIES CORPR	.....	XP8001VTECPKREBK095	Cash.....	.....	.....	Cash	.....	17,260,000	.....	17,260,000	.....	17,260,000	.....	.....	.....	V	.....
CHICAGO MERCANTILE EXCHANGE (Morgan Stanley)	.....	17331LVZQXK63TVXV54	Cash.....	.....	.....	Cash	.....	443,075,456	.....	443,075,456	.....	443,075,456	.....	.....	.....	IV	.....
BARCLAYS PLC	.....	G6SSEF7UP517QUK573	Corporate.....	053494-AE-1	.....	Corporate	.....	7,241,362	.....	7,241,000	.....	7,231,849	.....	08/01/2033	.....	I	.....
BARCLAYS PLC	.....	G6SSEF7UP517QUK573	Corporate.....	24703T-AE-6	.....	Corporate	.....	6,707,118	.....	6,600,000	.....	6,596,729	.....	12/07/2033	.....	I	.....
BARCLAYS PLC	.....	G6SSEF7UP517QUK573	Corporate.....	28379V-AE-0	.....	Corporate	.....	4,741,500	.....	4,737,000	.....	4,735,570	.....	10/01/2026	.....	I	.....
BARCLAYS PLC	.....	G6SSEF7UP517QUK573	Corporate.....	28379V-AE-8	.....	Corporate	.....	1,176	.....	2,000	.....	1,895	.....	03/15/2044	.....	I	.....
BARCLAYS PLC	.....	G6SSEF7UP517QUK573	Corporate.....	30034H-AE-6	.....	Corporate	.....	7,148,131	.....	7,136,000	.....	6,964,204	.....	06/01/2055	.....	I	.....
BARCLAYS PLC	.....	G6SSEF7UP517QUK573	Corporate.....	30231G-BK-3	.....	Corporate	.....	6,439,080	.....	9,200,000	.....	7,007,044	.....	04/15/2051	.....	I	.....
BARCLAYS PLC	.....	G6SSEF7UP517QUK573	Corporate.....	842434-CS-9	.....	Corporate	.....	472,592	.....	607,000	.....	509,418	.....	01/15/2049	.....	I	.....
BARCLAYS PLC	.....	G6SSEF7UP517QUK573	Corporate.....	88339H-AC-0	.....	Corporate	.....	7,267,561	.....	7,351,000	.....	7,350,528	.....	07/15/2034	.....	I	.....
BARCLAYS PLC	.....	G6SSEF7UP517QUK573	Corporate.....	92039L-4H-8	.....	Corporate	.....	5,553,438	.....	5,529,000	.....	5,538,947	.....	09/12/2026	.....	I	.....
BARCLAYS PLC	.....	G6SSEF7UP517QUK573	Corporate.....	30303M-8K-3	.....	Corporate	.....	7,132,237	.....	7,668,000	.....	7,651,720	.....	11/15/2045	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	028224-BB-4	.....	Corporate	.....	9,661,600	.....	10,000,000	.....	9,930,659	.....	11/30/2036	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	023609-AQ-5	.....	Corporate	.....	15,172,350	.....	15,000,000	.....	14,960,697	.....	01/15/2029	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	036752-4H-3	.....	Corporate	.....	8,988,984	.....	8,800,000	.....	9,215,575	.....	10/15/2032	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	11135F-CE-9	.....	Corporate	.....	50,369,500	.....	50,000,000	.....	50,368,606	.....	04/15/2038	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	125523-CZ-1	.....	Corporate	.....	3,963	.....	4,000	.....	3,992	.....	01/15/2036	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	19828T-4B-2	.....	Corporate	.....	2,090,560	.....	2,000,000	.....	1,986,647	.....	11/15/2033	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	20911T-6F-4	.....	Corporate	.....	4,932,864	.....	4,800,000	.....	4,783,105	.....	03/15/2034	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	210395-AB-6	.....	Corporate	.....	35,669,550	.....	35,000,000	.....	35,320,123	.....	03/01/2028	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	210395-AQ-2	.....	Corporate	.....	23,637,659	.....	22,294,000	.....	22,290,885	.....	01/15/2034	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	22160K-AQ-8	.....	Corporate	.....	3,428,600	.....	4,000,000	.....	3,418,242	.....	04/20/2032	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	25746H-DY-2	.....	Corporate	.....	69,995,100	.....	70,000,000	.....	69,962,705	.....	05/15/2028	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	29273V-AP-5	.....	Corporate	.....	30,500,400	.....	30,000,000	.....	30,470,037	.....	07/15/2028	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	29379V-BA-0	.....	Corporate	.....	988	.....	1,000	.....	948	.....	03/15/2044	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	30409H-AU-2	.....	Corporate	.....	12,351,637	.....	12,489,000	.....	12,484,222	.....	05/15/2033	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	30225V-AJ-6	.....	Corporate	.....	10,163,700	.....	10,000,000	.....	9,992,354	.....	04/01/2028	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	406216-AH-1	.....	Corporate	.....	7,165,422	.....	6,600,000	.....	7,222,424	.....	09/15/2038	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	437076-CF-7	.....	Corporate	.....	8,594,800	.....	10,000,000	.....	8,464,146	.....	03/15/2031	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	49271V-AF-7	.....	Corporate	.....	8,219,551	.....	8,249,000	.....	8,242,484	.....	05/25/2028	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	502431-AQ-2	.....	Corporate	.....	8,140,480	.....	8,000,000	.....	8,226,490	.....	07/31/2033	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	539830-CA-5	.....	Corporate	.....	8,636,490	.....	8,700,000	.....	8,326,963	.....	02/15/2034	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	54666T-DA-5	.....	Corporate	.....	19,468,400	.....	20,000,000	.....	19,488,973	.....	04/05/2029	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	54666T-EQ-6	.....	Corporate	.....	4,008,318	.....	3,999,000	.....	3,999,000	.....	07/01/2033	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	55338V-AH-2	.....	Corporate	.....	7,801,376	.....	8,800,000	.....	7,655,813	.....	04/15/2038	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	59833V-BK-0	.....	Corporate	.....	9,886,313	.....	9,999,000	.....	9,992,341	.....	05/17/2033	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	651639-AZ-9	.....	Corporate	.....	2,152,056	.....	2,400,000	.....	1,968,304	.....	07/15/2032	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	65339K-AI-7	.....	Corporate	.....	7,917,320	.....	8,000,000	.....	7,877,834	.....	05/01/2027	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	65339K-CH-0	.....	Corporate	.....	20,123,400	.....	20,000,000	.....	20,145,962	.....	02/28/2028	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	65473P-AN-5	.....	Corporate	.....	32,402,240	.....	32,000,000	.....	32,385,206	.....	03/30/2028	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	68233J-CS-1	.....	Corporate	.....	6,225,462	.....	5,999,000	.....	6,195,061	.....	11/15/2033	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	718547-AR-3	.....	Corporate	.....	905,976	.....	889,000	.....	886,700	.....	06/30/2033	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	718547-AT-9	.....	Corporate	.....	17,538,533	.....	17,418,000	.....	17,480,302	.....	12/01/2027	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	74340X-OH-2	.....	Corporate	.....	5,463,658	.....	5,449,000	.....	5,424,822	.....	01/15/2034	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	74834L-BD-1	.....	Corporate	.....	12,954,240	.....	11,999,000	.....	11,994,715	.....	11/30/2033	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	778296-AG-8	.....	Corporate	.....	6,970,160	.....	8,000,000	.....	6,756,883	.....	04/15/2031	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	785592-AU-0	.....	Corporate	.....	7,946,160	.....	8,000,000	.....	7,948,189	.....	03/15/2028	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	843646-AI-6	.....	Corporate	.....	15,323,374	.....	16,208,000	.....	16,167,812	.....	10/01/2035	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	882508-GB-8	.....	Corporate	.....	2,520,550	.....	2,500,000	.....	2,569,818	.....	03/14/2033	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	907818-EQ-7	.....	Corporate	.....	7,672,512	.....	8,900,000	.....	7,968,188	.....	09/15/2037	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	969457-CJ-7	.....	Corporate	.....	5,338,945	.....	5,207,000	.....	5,202,959	.....	03/15/2033	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	11135F-QF-4	.....	Corporate	.....	7,283,613	.....	7,605,000	.....	7,256,734	.....	02/15/2028	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	26884L-AR-0	.....	Corporate	.....	41,884,370	.....	41,000,000	.....	40,974,526	.....	02/01/2034	.....	I	.....
BNP PARIBAS SA	.....	ROMUSFPUBIPROKXGPR3	Corporate.....	571903-BN-2	.....	Corporate	.....	46,111,101	.....	45,126,000	.....	46,134,206	.....	10/15/2028	.....	I	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
BNP PARIBAS SA	ROU/ISPB/IRP/8K/SP83	600470-AB-8	Corporate	3,071,370	3,000,000	2,999,585	05/15/2028	
BNP PARIBAS SA	ROU/ISPB/IRP/8K/SP83	986667-AC-1	Corporate	9,673,400	10,000,000	9,543,973	02/01/2030	
CREDIT AGRICOLE SA	989500-USRTC/DJ/WH05	125523-CZ-1	Corporate	6,364,358	6,423,000	6,410,896	07/15/2030	
CREDIT AGRICOLE SA	989500-USRTC/DJ/WH05	209111-66-2	Corporate	6,291,977	6,330,000	6,333,236	11/15/2033	
CREDIT AGRICOLE SA	989500-USRTC/DJ/WH05	24703T-AE-6	Corporate	6,280,961	6,275,000	6,273,106	10/01/2026	
CREDIT AGRICOLE SA	989500-USRTC/DJ/WH05	29379V-BA-0	Corporate	888	1,000	948	03/15/2044	
CREDIT AGRICOLE SA	989500-USRTC/DJ/WH05	610202-PP-7	Corporate	1,658	2,000	1,948	12/15/2043	
CREDIT AGRICOLE SA	989500-USRTC/DJ/WH05	79466L-AL-8	Corporate	6,367,918	11,051,000	7,437,621	07/15/2051	
CREDIT AGRICOLE SA	989500-USRTC/DJ/WH05	842434-CS-9	Corporate	6,361,685	8,171,000	6,887,420	01/15/2049	
CREDIT AGRICOLE SA	989500-USRTC/DJ/WH05	92939U-AH-8	Corporate	2,663,726	2,663,000	2,667,773	09/12/2029	
CREDIT AGRICOLE SA	989500-USRTC/DJ/WH05	25278X-BA-6	Corporate	6,261,129	6,705,000	6,534,065	04/18/2054	
CREDIT AGRICOLE SA	989500-USRTC/DJ/WH05	373334-LD-1	Corporate	6,251,808	6,607,000	6,575,462	10/01/2055	
CITIBANK NA	E570ZIZ7FF32T/IEFA76	053484-AE-1	Corporate	508,115	500,000	499,752	12/07/2033	
CITIBANK NA	E570ZIZ7FF32T/IEFA76	103730-BH-9	Corporate	12,565,787	12,606,000	12,606,041	04/10/2034	
CITIBANK NA	E570ZIZ7FF32T/IEFA76	125523-CZ-1	Corporate	32,224,083	32,521,000	32,459,717	01/15/2036	
CITIBANK NA	E570ZIZ7FF32T/IEFA76	210385-AC-4	Corporate	25,983,000	25,000,000	25,184,225	03/01/2033	
CITIBANK NA	E570ZIZ7FF32T/IEFA76	268317-AZ-7	Corporate	31,777,649	30,698,000	30,670,901	04/22/2034	
CITIBANK NA	E570ZIZ7FF32T/IEFA76	843646-AY-6	Corporate	18,955,986	19,792,000	19,742,926	10/01/2035	
CITIBANK NA	E570ZIZ7FF32T/IEFA76	88339J-AC-0	Corporate	17,485,698	17,648,000	17,646,868	03/15/2034	
DEUTSCHE BANK AG	7L7HFZY1/ONS/8B621K66	02079K-AF-4	Corporate	8,457,120	16,000,000	9,757,091	08/15/2050	
DEUTSCHE BANK AG	7L7HFZY1/ONS/8B621K66	053484-AE-1	Corporate	14,123,565	13,888,000	13,891,112	12/07/2033	
DEUTSCHE BANK AG	7L7HFZY1/ONS/8B621K66	20829F-9E-5	Corporate	4,904,515	5,398,000	5,354,359	05/15/2053	
DEUTSCHE BANK AG	7L7HFZY1/ONS/8B621K66	29379V-BA-0	Corporate	1,776	2,000	1,985	03/15/2044	
DEUTSCHE BANK AG	7L7HFZY1/ONS/8B621K66	29379V-CF-8	Corporate	988	1,000	998	01/31/2034	
DEUTSCHE BANK AG	7L7HFZY1/ONS/8B621K66	37045X-EN-2	Corporate	14,169,967	13,809,000	13,803,064	01/07/2029	
DEUTSCHE BANK AG	7L7HFZY1/ONS/8B621K66	66989H-AS-7	Corporate	6,179,000	10,000,000	7,079,256	08/14/2050	
DEUTSCHE BANK AG	7L7HFZY1/ONS/8B621K66	79466L-AL-8	Corporate	5,156,682	8,949,000	6,022,918	07/15/2051	
DEUTSCHE BANK AG	7L7HFZY1/ONS/8B621K66	828807-DH-7	Corporate	5,724,078	8,700,000	6,105,838	09/13/2049	
DEUTSCHE BANK AG	7L7HFZY1/ONS/8B621K66	931142-FE-8	Corporate	13,425,773	15,750,000	15,469,802	04/15/2053	
DEUTSCHE BANK AG	7L7HFZY1/ONS/8B621K66	30303M-8X-3	Corporate	14,017,989	15,071,000	15,039,003	11/15/2045	
DEUTSCHE BANK AG	7L7HFZY1/ONS/8B621K66	25278X-BA-6	Corporate	13,967,780	14,968,000	14,576,666	04/18/2054	
DEUTSCHE BANK AG	7L7HFZY1/ONS/8B621K66	91913V-BD-1	Corporate	3,919,844	5,817,000	4,329,246	12/01/2051	
DEUTSCHE BANK AG	K03AUNT06T14HAY1L002	30303M-8X-3	Corporate	21,842,243	23,483,000	23,433,144	11/15/2045	
GOLDMAN SACHS GROUP INC/THE	016/18560X/2D1J8570P90	30303M-8E-0	Corporate	2,974,400	3,000,000	2,936,936	08/15/2027	
NI ZHUO CAPITAL MARKETS LLC	016/18560X/2D1J8570P90	341081-6R-2	Corporate	8,999,450	8,999,000	8,998,816	05/15/2026	
NI ZHUO CAPITAL MARKETS LLC	016/18560X/2D1J8570P90	491771-AF-9	Corporate	8,612,377	8,499,000	8,493,635	03/22/2028	
NI ZHUO CAPITAL MARKETS LLC	016/18560X/2D1J8570P90	842434-CS-9	Corporate	779	1,000	839	01/15/2049	
NI ZHUO CAPITAL MARKETS LLC	016/18560X/2D1J8570P90	872540-AZ-2	Corporate	6,944,630	7,000,000	6,931,830	09/15/2026	
NI ZHUO CAPITAL MARKETS LLC	016/18560X/2D1J8570P90	91324P-EC-2	Corporate	4,731,095	4,750,000	4,729,814	05/15/2026	
NI ZHUO CAPITAL MARKETS LLC	016/18560X/2D1J8570P90	931142-FC-2	Corporate	7,944,000	8,000,000	7,980,545	04/15/2030	
NI ZHUO CAPITAL MARKETS LLC	016/18560X/2D1J8570P90	11135F-QF-4	Corporate	26,237,287	27,395,000	26,140,463	02/15/2028	
NI ZHUO CAPITAL MARKETS LLC	016/18560X/2D1J8570P90	373334-LD-1	Corporate	2,839	3,000	2,986	10/01/2055	
MORGAN STANLEY	17331LVZQKX/5T7XV54	125523-CZ-1	Corporate	991	1,000	998	01/15/2036	
MORGAN STANLEY	17331LVZQKX/5T7XV54	29379V-BA-0	Corporate	2,664	3,000	2,843	03/15/2044	
MORGAN STANLEY	17331LVZQKX/5T7XV54	29379V-CF-8	Corporate	998	1,000	998	01/31/2034	
MORGAN STANLEY	17331LVZQKX/5T7XV54	341081-6H-3	Corporate	1,683,419	1,822,000	1,889,025	04/01/2053	
MORGAN STANLEY	17331LVZQKX/5T7XV54	38272X-BD-0	Corporate	7,268,703	6,785,000	6,763,948	10/06/2033	
MORGAN STANLEY	17331LVZQKX/5T7XV54	659844-CJ-3	Corporate	2,275,062	2,214,000	2,213,668	03/15/2034	
MORGAN STANLEY	17331LVZQKX/5T7XV54	30303M-8X-3	Corporate	10,011,919	10,764,000	10,741,147	11/15/2045	
MORGAN STANLEY	17331LVZQKX/5T7XV54	58933V-C9-9	Corporate	28,713,300	30,000,000	29,968,820	02/04/2055	
MORGAN STANLEY	17331LVZQKX/5T7XV54	65339K-D9-3	Corporate	17,969,198	17,499,000	17,601,024	06/15/2054	
SOCIETE GENERALE SA	02N6EB18P/4R0TDBPU41	653165-ED-9	Corporate	275,479	297,000	286,874	06/01/2053	
SOCIETE GENERALE SA	02N6EB18P/4R0TDBPU41	125523-CZ-1	Corporate	3,864,484	3,860,000	3,862,670	01/15/2036	
SOCIETE GENERALE SA	02N6EB18P/4R0TDBPU41	29379V-CF-8	Corporate	988	1,000	998	01/31/2034	
SOCIETE GENERALE SA	02N6EB18P/4R0TDBPU41	38272X-BD-0	Corporate	3,785,939	3,594,000	3,523,035	10/06/2033	
SOCIETE GENERALE SA	02N6EB18P/4R0TDBPU41	659844-CJ-3	Corporate	3,888,363	3,784,000	3,783,432	03/15/2034	
SOCIETE GENERALE SA	02N6EB18P/4R0TDBPU41	842434-CS-9	Corporate	779	1,000	839	01/15/2049	
SOCIETE GENERALE SA	02N6EB18P/4R0TDBPU41	96945T-CJ-7	Corporate	3,889,115	3,793,000	3,789,983	03/15/2033	
SOCIETE GENERALE SA	02N6EB18P/4R0TDBPU41	30303M-8X-3	Corporate	3,806,092	4,082,000	4,083,312	11/15/2045	
SOCIETE GENERALE SA	02N6EB18P/4R0TDBPU41	91913V-BD-1	Corporate	3,829,946	5,663,000	4,229,518	12/01/2051	
SOCIETE GENERALE SA	02N6EB18P/4R0TDBPU41	65364U-AU-0	Corporate	3,850,413	4,160,000	4,160,000	01/17/2054	
MILLS PARGO & COMPANY	KB1HD39FF1WICJFX109	103730-BH-9	Corporate	1,787,280	1,793,000	1,793,006	04/10/2034	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
WELLS FARGO & COMPANY	KBH1D39FHMJGJXT09	12552Z-CZ-1	Corporate	91	1,000	998	01/15/2036	
WELLS FARGO & COMPANY	KBH1D39FHMJGJXT09	210385-AO-2	Corporate	1,808,821	1,706,000	1,705,762	01/15/2034	
WELLS FARGO & COMPANY	KBH1D39FHMJGJXT09	24703T-AE-6	Corporate	1,767,697	1,766,000	1,765,461	10/01/2026	
WELLS FARGO & COMPANY	KBH1D39FHMJGJXT09	29379V-BA-0	Corporate	1,825,522	2,056,000	1,948,531	03/15/2044	
WELLS FARGO & COMPANY	KBH1D39FHMJGJXT09	29379V-CF-8	Corporate	998	1,000	998	01/31/2034	
WELLS FARGO & COMPANY	KBH1D39FHMJGJXT09	341081-OM-3	Corporate	1,780,432	1,927,000	1,945,006	04/01/2053	
WELLS FARGO & COMPANY	KBH1D39FHMJGJXT09	68233J-BR-4	Corporate	1,279	2,000	1,428	09/15/2049	
WELLS FARGO & COMPANY	KBH1D39FHMJGJXT09	74340X-CH-2	Corporate	551,480	550,000	547,560	01/15/2034	
WELLS FARGO & COMPANY	KBH1D39FHMJGJXT09	842434-CS-9	Corporate	779	1,000	639	01/15/2049	
WELLS FARGO & COMPANY	KBH1D39FHMJGJXT09	92939U-AH-8	Corporate	1,826,036	1,818,000	1,821,271	09/12/2026	
WELLS FARGO & COMPANY	KBH1D39FHMJGJXT09	30303M-8X-3	Corporate	1,767,710	1,922,000	1,917,919	11/15/2045	
01999999999 - Total				1,863,281,280	1,903,886,456	1,872,511,536	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
BANK OF AMERICA	BATYDEB66K1Z0031MB27		Cash	245,225,000	245,225,000	XXX		V
BARCLAYS PLC	G6S5EF7LPS17CUK573		Cash	649,757,707	649,757,707	XXX		V
BNP PARIBAS SA	ROMUSPUB1PR0K8GP83		Cash	1,274,290,653	1,274,290,653	XXX		V
CANADIAN IMPERIAL BANK OF COM	21G119L1770XHC3ZET8		Cash	62,750,000	62,750,000	XXX		V
CITIBANK NA	E570DZ1Z7FE327IEFA76		Cash	201,410,000	201,410,000	XXX		V
GOLDMAN SACHS INTERNATIONAL	1/22LHWP21H2N6BK4528		Cash	27,530,000	27,530,000	XXX		V
HSC BANK PLC	11EBVNSQJEOV1HR804		Cash	201,340,000	201,340,000	XXX		V
JPMORGAN CHASE	815DZ1ZVNSZ11NLUJ748		Cash	22,110,000	22,110,000	XXX		V
MITSUBISHI UFJ TRUST & BANK I	JBUNEPAG6X4P29B387		Cash	5,150,000	5,150,000	XXX		V
MI ZUHO MARKETS AMERICAS LLC	54930076K413B14L129		Cash	16,320,000	16,320,000	XXX		V
MORGAN STANLEY	17331LVZKQK57YV54		Cash	231,180,000	231,180,000	XXX		V
Morgan Stanley International	4PQUH4LFFGFNF3B663		Cash	28,480,000	28,480,000	XXX		V
Natixis NA	KY1W48MPD4Y26CUZ63		Cash	12,260,000	12,260,000	XXX		V
ROYAL BK CANADA	E571P3UBH1GCT1XBU11		Cash	252,300,000	252,300,000	XXX		V
SIBC Capital Markets Inc	TLJ8SH1ZLOR6G6DTN03		Cash	11,420,000	11,420,000	XXX		V
SOCIETE GENERALE SA	Q2PNE81BP4POTD8PU41		Cash	1,539,146,288	1,539,146,288	XXX		V
SANTRUST BANKS INC	1YDUBJLW19TBXKCSU06		Cash	163,669,000	163,669,000	XXX		V
Toronto-Dominion Bank/The	P13CB7891SUDF371281		Cash	1,230,000	1,230,000	XXX		V
UBS AG	5493005Z19V36S3AN61		Cash	86,830,000	86,830,000	XXX		V
WELLS FARGO & COMPANY	KBH1D39FHMJGJXT09		Cash	63,050,000	63,050,000	XXX		V
BNP PARIBAS SA	ROMUSPUB1PR0K8GP83	00206R-HU-4	Corporate	24,993	24,993	XXX	03/01/2029	
BNP PARIBAS SA	ROMUSPUB1PR0K8GP83	002824-BF-6	Corporate	2,509,061	2,509,061	XXX	11/30/2026	
BNP PARIBAS SA	ROMUSPUB1PR0K8GP83	002824-BU-3	Corporate	4,884	4,884	XXX	03/15/2036	
BNP PARIBAS SA	ROMUSPUB1PR0K8GP83	00287Y-BX-6	Corporate	4,789,184	4,789,184	XXX	11/21/2029	
BNP PARIBAS SA	ROMUSPUB1PR0K8GP83	013716-AQ-8	Corporate	1,970,128	1,970,128	XXX	03/15/2031	
BNP PARIBAS SA	ROMUSPUB1PR0K8GP83	023195-CF-1	Corporate	11,819,047	11,819,047	XXX	04/13/2027	
BNP PARIBAS SA	ROMUSPUB1PR0K8GP83	03027X-BJ-8	Corporate	5,678	5,678	XXX	01/31/2028	
BNP PARIBAS SA	ROMUSPUB1PR0K8GP83	03027Y-BZ-2	Corporate	101,386	101,386	XXX	03/15/2033	
BNP PARIBAS SA	ROMUSPUB1PR0K8GP83	03027Z-03-3	Corporate	4,678,292	4,678,292	XXX	02/15/2029	
BNP PARIBAS SA	ROMUSPUB1PR0K8GP83	036752-B5-7	Corporate	1,002	1,002	XXX	10/30/2026	

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

Collateral Pledged to Reporting Entity

1		2		3		4		5		6		7		8		9	
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged		CUSIP Identification		Description		Fair Value		Par Value		Book/Adjusted Carrying Value		Maturity Date		Type of Margin (I, V or IV)	
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	038336-AB-9	.....	Corporate	.....	259,999	.....	259,999	.....	XXX	.....	03/30/2031	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	0393BL-BF-0	.....	Corporate	.....	158,969	.....	158,969	.....	XXX	.....	11/29/2032	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	0533Z2-BF-8	.....	Corporate	.....	1,018,696	.....	1,018,696	.....	XXX	.....	08/01/2033	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	053494-AC-5	.....	Corporate	.....	1,1878	.....	1,1878	.....	XXX	.....	12/01/2028	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	055260-BH-7	.....	Corporate	.....	9,073,827	.....	9,073,827	.....	XXX	.....	09/06/2029	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	097023-BK-0	.....	Corporate	.....	1,871,968	.....	1,871,968	.....	XXX	.....	03/01/2035	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	126650-DG-2	.....	Corporate	.....	1,048,999	.....	1,048,999	.....	XXX	.....	08/15/2029	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	134429-BH-0	.....	Corporate	.....	633,295	.....	633,295	.....	XXX	.....	03/19/2027	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	15189H-AD-2	.....	Corporate	.....	23,822,337	.....	23,822,337	.....	XXX	.....	11/01/2037	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	164110-AK-7	.....	Corporate	.....	4,799,700	.....	4,799,700	.....	XXX	.....	03/01/2031	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	166764-BL-3	.....	Corporate	.....	1,538,642	.....	1,538,642	.....	XXX	.....	05/16/2026	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	169005-AF-3	.....	Corporate	.....	985,628	.....	985,628	.....	XXX	.....	12/01/2029	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	189054-AV-5	.....	Corporate	.....	7,672,146	.....	7,672,146	.....	XXX	.....	05/01/2029	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	191216-CE-8	.....	Corporate	.....	3,483,380	.....	3,483,380	.....	XXX	.....	05/25/2027	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	203887-CC-4	.....	Corporate	.....	9,596,448	.....	9,596,448	.....	XXX	.....	11/01/2028	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	209111-GM-9	.....	Corporate	.....	3,016	.....	3,016	.....	XXX	.....	03/15/2035	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	228221-BD-2	.....	Corporate	.....	1,023,730	.....	1,023,730	.....	XXX	.....	06/01/2029	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	26444H-AC-5	.....	Corporate	.....	130,978	.....	130,978	.....	XXX	.....	01/15/2027	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	268759-AK-9	.....	Corporate	.....	50,100	.....	50,100	.....	XXX	.....	07/15/2028	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	26884A-BK-8	.....	Corporate	.....	13,907	.....	13,907	.....	XXX	.....	12/01/2028	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	278842-AX-1	.....	Corporate	.....	26,885	.....	26,885	.....	XXX	.....	05/10/2026	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	31428K-BZ-8	.....	Corporate	.....	176,988	.....	176,988	.....	XXX	.....	05/15/2030	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	35671D-CH-6	.....	Corporate	.....	671,369	.....	671,369	.....	XXX	.....	08/01/2030	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	366651-AG-2	.....	Corporate	.....	42,265	.....	42,265	.....	XXX	.....	06/15/2029	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	370334-CG-7	.....	Corporate	.....	496,920	.....	496,920	.....	XXX	.....	04/17/2028	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	370451-BC-3	.....	Corporate	.....	3,116,913	.....	3,116,913	.....	XXX	.....	04/15/2031	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	372460-JD-7	.....	Corporate	.....	2,809,305	.....	2,809,305	.....	XXX	.....	04/15/2028	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	372460-AE-5	.....	Corporate	.....	3,030,373	.....	3,030,373	.....	XXX	.....	11/01/2028	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	404119-CV-3	.....	Corporate	.....	23,219	.....	23,219	.....	XXX	.....	03/01/2028	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	418056-AV-9	.....	Corporate	.....	4,939	.....	4,939	.....	XXX	.....	09/15/2027	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	438127-JD-4	.....	Corporate	.....	664,228	.....	664,228	.....	XXX	.....	07/08/2028	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	438516-CZ-7	.....	Corporate	.....	6,667,010	.....	6,667,010	.....	XXX	.....	02/01/2032	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	44107T-BK-3	.....	Corporate	.....	1,493,397	.....	1,493,397	.....	XXX	.....	12/15/2031	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	443510-AJ-1	.....	Corporate	.....	1,352,833	.....	1,352,833	.....	XXX	.....	02/15/2028	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	49271V-AP-5	.....	Corporate	.....	979,270	.....	979,270	.....	XXX	.....	04/15/2029	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	494368-BY-8	.....	Corporate	.....	2,030,726	.....	2,030,726	.....	XXX	.....	11/01/2028	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	539830-BZ-1	.....	Corporate	.....	4,423,452	.....	4,423,452	.....	XXX	.....	05/15/2030	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	546661-JD-8	.....	Corporate	.....	600,360	.....	600,360	.....	XXX	.....	04/15/2030	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	576323-AT-6	.....	Corporate	.....	25,825	.....	25,825	.....	XXX	.....	06/15/2029	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	58013H-FP-4	.....	Corporate	.....	9,087,065	.....	9,087,065	.....	XXX	.....	07/01/2027	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	59562E-AH-8	.....	Corporate	.....	767,783	.....	767,783	.....	XXX	.....	10/15/2036	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	67077M-BE-7	.....	Corporate	.....	99,173	.....	99,173	.....	XXX	.....	03/12/2027	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	67103H-AF-4	.....	Corporate	.....	3,867,961	.....	3,867,961	.....	XXX	.....	09/01/2027	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	682680-AU-7	.....	Corporate	.....	1,997	.....	1,997	.....	XXX	.....	07/15/2028	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	68389K-DJ-2	.....	Corporate	.....	13,410,269	.....	13,410,269	.....	XXX	.....	02/04/2029	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	69351U-AH-6	.....	Corporate	.....	5,403,477	.....	5,403,477	.....	XXX	.....	08/15/2037	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	713448-DY-1	.....	Corporate	.....	1,017,963	.....	1,017,963	.....	XXX	.....	10/15/2027	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	713448-GL-6	.....	Corporate	.....	2,312,783	.....	2,312,783	.....	XXX	.....	01/15/2029	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	731068-AB-8	.....	Corporate	.....	2,486,050	.....	2,486,050	.....	XXX	.....	03/01/2031	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	742718-CB-3	.....	Corporate	.....	2,089,358	.....	2,089,358	.....	XXX	.....	02/01/2034	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	744560-AP-1	.....	Corporate	.....	2,316,493	.....	2,316,493	.....	XXX	.....	07/01/2036	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	747525-AU-7	.....	Corporate	.....	1,784,142	.....	1,784,142	.....	XXX	.....	05/20/2027	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	74762E-AL-6	.....	Corporate	.....	1,745,747	.....	1,745,747	.....	XXX	.....	08/09/2034	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	760759-AT-7	.....	Corporate	.....	1,007,439	.....	1,007,439	.....	XXX	.....	05/15/2028	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	776743-AG-1	.....	Corporate	.....	66,009	.....	66,009	.....	XXX	.....	09/15/2029	.....	.....	.....
BNP PARIBAS SA	.....	ROMUSPUBIPROKSPR3	Corporate.....	806851-AK-7	.....	Corporate	.....	4,069,333	.....	4,069,333	.....	XXX	.....	05/17/2028	.....	.....	.....

STATEMENT AS OF MARCH 31, 2026 OF THE Athens Annuity and Life Company

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
BNP PARIBAS SA	ROMUSPUBIPROK6P93 ..	83444M-AN-1	Corporate	5,042	5,042	XXX	02/25/2027	..
BNP PARIBAS SA	Corporate	844741-BL-1	Corporate	1,185,168	1,185,168	XXX	11/15/2028	..
BNP PARIBAS SA	ROMUSPUBIPROK6P93 ..	871829-BC-0	Corporate	5,878,253	5,878,253	XXX	07/15/2026	..
BNP PARIBAS SA	Corporate	88352H-BC-2	Corporate	4,428,064	4,428,064	XXX	10/12/2031	..
BNP PARIBAS SA	ROMUSPUBIPROK6P93 ..	90353T-AK-6	Corporate	700,580	700,580	XXX	08/15/2029	..
BNP PARIBAS SA	Corporate	91324P-DK-7	Corporate	1,750,894	1,750,894	XXX	05/15/2030	..
BNP PARIBAS SA	ROMUSPUBIPROK6P93 ..	92277G-AN-7	Corporate	3,974	3,974	XXX	01/15/2029	..
BNP PARIBAS SA	Corporate	94108L-CC-1	Corporate	743,463	743,463	XXX	03/15/2030	..
BNP PARIBAS SA	ROMUSPUBIPROK6P93 ..	000012-G2-6	Corporate	146,737,707	146,737,707	XXX	07/30/2027	..
BNP PARIBAS SA	Corporate	010447-36-7	Corporate	96,691,205	96,691,205	XXX	07/25/2040	..
BNP PARIBAS SA	ROMUSPUBIPROK6P93 ..	010401-N3-8	Corporate	122,732,668	122,732,668	XXX	07/25/2031	..
BNP PARIBAS SA	Corporate	012035-79-1	Corporate	58,124,367	58,124,367	XXX	09/30/2027	..
BNP PARIBAS SA	ROMUSPUBIPROK6P93 ..	11618A-03-2	Corporate	510,292	510,292	XXX	04/01/2035	..
BNP PARIBAS SA	Corporate	2600VA-A3-7	Corporate	8,576,668	8,576,668	XXX	08/17/2030	..
CITIBANK NA	ES70Z1ZTFZ327IEFA76 ..	013313-S8-2	Corporate	312	312	XXX	05/25/2034	..
CITIBANK NA	Corporate	01400C-IX-2	Corporate	137,972,056	137,972,056	XXX	05/25/2043	..
CITIBANK NA	Corporate	1282CJ-M2-0	Corporate	202	202	XXX	11/30/2028	..
CREDIT AGRICOLE SA	969500TJSKRTCJ0IIVH5 ..	010300-S6-7	Corporate	30,488,240	30,488,240	XXX	04/15/2028	..
CREDIT AGRICOLE SA	Corporate	014003-N5-1	Corporate	120	120	XXX	03/01/2032	..
CREDIT AGRICOLE SA	969500TJSKRTCJ0IIVH5 ..	0030NB-V6-7	Corporate	5,902,141	5,902,141	XXX	02/01/2027	..
CREDIT AGRICOLE SA	Corporate	04507A-D5-8	Corporate	5,885,882	5,885,882	XXX	10/01/2026	..
SOCIETE GENERALE SA	969500TJSKRTCJ0IIVH5 ..	912810-RT-7	Treasury	12,682,098	12,682,098	XXX	08/15/2046	..
SOCIETE GENERALE SA	Corporate	91282C-JF-6	Treasury	12,272,713	12,272,713	XXX	05/31/2028	..
SOCIETE GENERALE SA	Corporate	91282C-S6-4	Treasury	99	99	XXX	03/31/2030	..
SOCIETE GENERALE SA	Corporate	011461-03-7	Corporate	2,038,090	2,038,090	XXX	05/25/2045	..
SOCIETE GENERALE SA	Corporate	011883-96-6	Corporate	930,671	930,671	XXX	05/25/2030	..
SOCIETE GENERALE SA	Corporate	01400N-EF-3	Corporate	177,672	177,672	XXX	06/25/2049	..
SOCIETE GENERALE SA	Corporate	01400L-V0-4	Corporate	654,106	654,106	XXX	05/25/2042	..
MIZUHO CAPITAL MARKETS LLC	0V6185S0X2D1J857Q90 ..	91282C-CB-5	Treasury	1,424	1,424	XXX	05/15/2031	..
MIZUHO CAPITAL MARKETS LLC	Corporate	91282C-JZ-5	Treasury	57,320,886	57,320,886	XXX	02/15/2034	..
DEUTSCHE BANK AG	7L7WFZY1QNSXB621K66 ..	485927-41-9	Corporate	2,969,421	2,969,421	XXX	01/16/2034	..
DEUTSCHE BANK AG	Corporate	3040II-A-3-9	Corporate	896	896	XXX	05/01/2050	..
DEUTSCHE BANK AG	Corporate	35242A-N6-4	Corporate	1,809	1,809	XXX	02/01/2046	..
DEUTSCHE BANK AG	Corporate	64069A-R8-4	Corporate	5,139,959	5,139,959	XXX	01/28/2031	..
DEUTSCHE BANK AG	Corporate	6738EA-I7-4	Corporate	2,542,127	2,542,127	XXX	01/10/2047	..
DEUTSCHE BANK AG	Corporate	99809A-H8-6	Corporate	3,885,022	3,885,022	XXX	10/15/2050	..
DEUTSCHE BANK AG	Corporate	1620MB-T2-7	Corporate	10,120,116	10,120,116	XXX	03/01/2031	..
DEUTSCHE BANK AG	Corporate	38359A-44-9	Corporate	5,697,733	5,697,733	XXX	02/15/2053	..
DEUTSCHE BANK AG	Corporate	8141EC-31-1	Corporate	2,235,335	2,235,335	XXX	07/08/2044	..
DEUTSCHE BANK AG	Corporate	6625HH-F0-1	Corporate	6,765,371	6,765,371	XXX	05/15/2038	..
DEUTSCHE BANK AG	Corporate	6647PE-L6-7	Corporate	704,291	704,291	XXX	07/22/2028	..
DEUTSCHE BANK AG	Corporate	91569C-00-7	Corporate	7,345,803	7,345,803	XXX	07/15/2052	..
DEUTSCHE BANK AG	Corporate	82441A-B6-6	Corporate	3,852,212	3,852,212	XXX	10/15/2050	..
DEUTSCHE BANK AG	Corporate	23451A-JS-5	Corporate	10,185,303	10,185,303	XXX	06/05/2034	..
DEUTSCHE BANK AG	Corporate	5765PA-E9-7	Corporate	4,177,625	4,177,625	XXX	04/28/2061	..
DEUTSCHE BANK AG	Corporate	11494C-E3-0	Corporate	10,814,201	10,814,201	XXX	05/30/2029	..
DEUTSCHE BANK AG	Corporate	322049-29-6	Corporate	13,789,953	13,789,953	XXX	11/22/2047	..
DEUTSCHE BANK AG	Corporate	431708-02-0	Corporate	1,172,364	1,172,364	XXX	06/17/2036	..
DEUTSCHE BANK AG	Corporate	055110-75-8	Corporate	483,883	483,883	XXX	09/21/2029	..
DEUTSCHE BANK AG	Corporate	285179-76-3	Corporate	2,125,231	2,125,231	XXX	12/14/2028	..
DEUTSCHE BANK AG	Corporate	570858-30-3	Corporate	1,303,807	1,303,807	XXX	01/10/2030	..
DEUTSCHE BANK AG	Corporate	730682-52-8	Corporate	6,571,248	6,571,248	XXX	12/07/2029	..
DEUTSCHE BANK AG	Corporate	732133-09-0	Corporate	778,641	778,641	XXX	12/12/2027	..
BARCLAYS PLC	663SEF7UP5170UK5573 ..	001030-74-0	Corporate	114	114	XXX	10/15/2027	..
BARCLAYS PLC	Corporate	00BL02-00-5	Corporate	112	112	XXX	02/15/2033	..
BARCLAYS PLC	Corporate	08067G-00-5	Corporate	532,175	532,175	XXX	12/07/2055	..

STATEMENT AS OF MARCH 31, 2026 OF THE Athene Annuity and Life Company

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
BARCLAYS PLC	66SSEF7UP5170UK573 ..	Corporate.....	Corporate.....	8,207	8,207	XXX.....	03/22/2034.....	I
BARCLAYS PLC	66SSEF7UP5170UK573 ..	08B.WQ-Y2-1	Corporate.....	41,117,407	41,117,407	XXX.....	07/22/2068.....	I
BARCLAYS PLC	66SSEF7UP5170UK573 ..	08LBXD-61-9	Corporate.....	222,088	222,088	XXX.....	10/22/2073.....	I
BARCLAYS PLC	66SSEF7UP5170UK573 ..	08IFGL-F7-6	Corporate.....	169	169	XXX.....	10/22/2063.....	I
BARCLAYS PLC	66SSEF7UP5170UK573 ..	015614-57-9	Corporate.....			XXX.....	01/15/2062.....	I
BARCLAYS PLC	66SSEF7UP5170UK573 ..	276655-98-7	Corporate.....	6,919,239	6,919,239	XXX.....	12/01/2063.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	002871-EE-5	Corporate.....	27,242,632	27,242,632	XXX.....	03/15/2031.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	007944-K-7	Corporate.....	2,527,758	2,527,758	XXX.....	12/01/2034.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	01400E-AA-1	Corporate.....	198,396	198,396	XXX.....	09/23/2028.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	03040J-AS-4	Corporate.....	3,477,617	3,477,617	XXX.....	09/01/2028.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	03073E-AT-2	Corporate.....	4,287,279	4,287,279	XXX.....	03/15/2031.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	031162-OJ-2	Corporate.....	1,811,523	1,811,523	XXX.....	02/21/2030.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	031162-CZ-1	Corporate.....	3,562,886	3,562,886	XXX.....	01/15/2032.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	031162-JP-2	Corporate.....	2,026	2,026	XXX.....	03/02/2028.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	031162-DX-5	Corporate.....	1,330,356	1,330,356	XXX.....	02/19/2046.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	031162-DY-3	Corporate.....	3,959,371	3,959,371	XXX.....	02/19/2056.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	032095-AQ-4	Corporate.....	1,083,371	1,083,371	XXX.....	04/05/2034.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	04639N-AL-7	Corporate.....	7,287,074	7,287,074	XXX.....	02/26/2029.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	103730-CA-6	Corporate.....	263,142	263,142	XXX.....	11/17/2034.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	166754-AK-9	Corporate.....	9,084,655	9,084,655	XXX.....	05/15/2030.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	20303N-EH-0	Corporate.....	2,046		XXX.....	06/01/2029.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	238851-ED-2	Corporate.....	134,790	134,790	XXX.....	03/02/2031.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	238853-AQ-3	Corporate.....	201,758	201,758	XXX.....	01/19/2028.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	29444U-B5-4	Corporate.....	9,057,567	9,057,567	XXX.....	05/15/2031.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	548661-EQ-6	Corporate.....	7,510,675	7,510,675	XXX.....	07/01/2033.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	685114-CZ-9	Corporate.....	1,651,325	1,651,325	XXX.....	12/01/2063.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	756109-BF-0	Corporate.....	1,999		XXX.....	06/01/2026.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	79468L-AT-1	Corporate.....	6,023,839	6,023,839	XXX.....	03/15/2033.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	91282C-DX-6	Treasury.....	9,252	9,252	XXX.....	01/15/2032.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	00208F-KJ-0	Corporate.....	222,340	222,340	XXX.....	09/15/2053.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	02344B-AA-4	Corporate.....	1,788,082	1,788,082	XXX.....	05/23/2029.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	09062X-AQ-8	Corporate.....	1,276,560	1,276,560	XXX.....	05/01/2060.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	110122-AP-3	Corporate.....	305,422	305,422	XXX.....	11/15/2036.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	127097-AM-5	Corporate.....	463,894	463,894	XXX.....	02/15/2035.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	28259N-CQ-7	Corporate.....	1,785,083	1,785,083	XXX.....	04/05/2034.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	292683-AF-8	Corporate.....	1,761,883	1,761,883	XXX.....	10/07/2039.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	67077N-AU-2	Corporate.....	1,782,300	1,782,300	XXX.....	04/01/2049.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	87264A-DD-4	Corporate.....	361,700	361,700	XXX.....	06/15/2054.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	912810-RK-6	Treasury.....	1,937,858	1,937,858	XXX.....	02/15/2045.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	912810-SE-9	Treasury.....	109,683	109,683	XXX.....	11/15/2048.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	91282C-XL-4	Treasury.....	645		XXX.....	04/15/2029.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	91282C-NC-1	Treasury.....	199		XXX.....	05/15/2035.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	92940P-AE-4	Corporate.....	884,567	884,567	XXX.....	06/01/2028.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	96505F-AF-1	Corporate.....	519,045	519,045	XXX.....	04/15/2040.....	I
MORGAN STANLEY	77331LVZ2K0K577XV54 ..	91282C-LK-5	Treasury.....	125,503,076	125,503,076	XXX.....	08/31/2029.....	V
02999999999 - Total				6,363,869,598	6,363,869,598	XXX.....	XXX.....	XXX.....

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Citibank, N.A. Tampa, FL		3.600	8,851,088		807,772,879	739,089,524	901,971,767	XXX
Citibank, N.A. Tampa, FL	C				226,122,954	143,899,044	169,798,707	XXX
Federal Home Loan Bank Des Moines, IA					2,410,958	(17,215,500)	7,296,670	XXX
JPMorgan Chase Bank, N.A. New York, NY		3.600	2,036,451		(48,326,596)	(88,897,782)	124,310,052	XXX
Wells Fargo Bank, N.A. Minneapolis, MN		3.600	35,539		110,696	1,423,766	5,588,055	XXX
The Bank of New York Mellon .. New York, NY		3.600	4,297,471		543,011,204	538,923,411	575,167,955	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			153	153	150	XXX
0199999. Totals - open depositories	XXX	XXX	15,220,548		1,531,102,248	1,317,222,616	1,784,133,356	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX						XXX
0299999. Totals - suspended depositories	XXX	XXX						XXX
0399999. Total cash on deposit	XXX	XXX	15,220,548		1,531,102,248	1,317,222,616	1,784,133,356	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total	XXX	XXX	15,220,548		1,531,102,248	1,317,222,616	1,784,133,356	XXX

